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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

American General Life Insurance Company

NAIC Group Code 0012 (Current) 0012 (Prior) NAIC Company Code 60488 Employer's ID Number 25-0598210

Organized under the Laws of Texas, State of Domicile or Port of Entry TX

Country of Domicile United States of America

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

Incorporated/Organized 04/11/1960 Commenced Business 08/01/1960

Statutory Home Office 2727A Allen Parkway, 3-D1 (Street and Number), Houston, TX, US 77019 (City or Town, State, Country and Zip Code)

Main Administrative Office 2727A Allen Parkway, 3-D1 (Street and Number)

Houston, TX, US 77019 (City or Town, State, Country and Zip Code), 713-522-1111 (Area Code) (Telephone Number)

Mail Address P.O. Box 1591 3-D1 (Street and Number or P.O. Box), Houston, TX, US 77251 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2727A Allen Parkway, 3-D1 (Street and Number)

Houston, TX, US 77019 (City or Town, State, Country and Zip Code), 713-522-1111 (Area Code) (Telephone Number)

Internet Website Address www.corebridgefinancial.com/legal-notice

Statutory Statement Contact Angela C Simmons (Name), 713-831-3283 (Area Code) (Telephone Number)

Statements@corebridgefinancial.com (E-mail Address), 713-831-8269 (FAX Number)

OFFICERS

Chairman of the Board and President	Christopher Brian Smith	President, Institutional Markets	Jonathan Joseph Novak
President, Financial Distributor	John Patrick Byrne, III	President, Individual Retirement & Life Insurance	Bryan Allan Pinsky

OTHER

Lisa Michele Longino, Executive Vice President and Chief Investment Officer	David Ditillo, Executive Vice President and Chief Information Officer	Steven Doug Caldwell, Jr., Executive Vice President and Chief Risk Officer
Elizabeth Bridget Cropper, Executive Vice President and Chief Human Resources Officer	Christopher Peter Filiaggi, Senior Vice President and Chief Financial Officer	Emily Whitney Gingrich, Senior Vice President, Chief Actuary & Corporate Illustration Actuary
Patricia M Schwartz #, Senior Vice President, Head of Valuation and Financial Reporting, and Appointed Actuary	Brigitte Kathryn Lenz, Vice President and Controller	Brian O Moon #, Vice President and Treasurer
Jeannette N Pina #, Vice President and Corporate Secretary		

DIRECTORS OR TRUSTEES

Christopher Brian Smith, Chairman	David Ditillo	Terri Nowak Fiedler
Christopher Peter Filiaggi	Lisa Michele Longino	Jonathan Joseph Novak
Bryan Allan Pinsky	Emily Whitney Gingrich #	Eric G Tarnow #

State of Texas
County of Harris SS

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

Patricia M. Schwartz Senior Vice President and Appointed Actuary	Christopher Peter Filiaggi Senior Vice President and Chief Financial Officer	Brigitte Kathryn Lenz Vice President and Controller

Subscribed and sworn to before me this
_____ day of February 2026

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

01/06/2027

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	123,073,704,598		123,073,704,598	117,044,359,164
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	279,894,302		279,894,302	160,289,986
	2.2 Common stocks	2,809,040,837	6,580,407	2,802,460,430	233,701,484
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	37,015,617,220		37,015,617,220	35,154,350,759
	3.2 Other than first liens	938,149,690		938,149,690	923,526,954
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)			0	0
	4.2 Properties held for the production of income (less $ 0 encumbrances)	66,966,480		66,966,480	85,168,821
	4.3 Properties held for sale (less $ 0 encumbrances)	17,784,369		17,784,369	3,877,083
5.	Cash ($ 551,108,620 , Schedule E - Part 1), cash equivalents ($ 431,999,832 , Schedule E - Part 2) and short-term investments ($ 27,499,080 , Schedule DA)	1,010,607,532		1,010,607,532	731,302,604
6.	Contract loans (including $ premium notes)	1,163,722,032	22,314,655	1,141,407,377	1,144,408,543
7.	Derivatives (Schedule DB)	2,797,344,337		2,797,344,337	1,778,670,541
8.	Other invested assets (Schedule BA)	6,876,777,051	1,523,125	6,875,253,926	6,564,359,228
9.	Receivables for securities	77,840,753		77,840,753	86,140,865
10.	Securities lending reinvested collateral assets (Schedule DL)	0		0	0
11.	Aggregate write-ins for invested assets	1,769,836,319	0	1,769,836,319	1,680,185,670
12.	Subtotals, cash and invested assets (Lines 1 to 11)	177,897,285,519	30,418,187	177,866,867,332	165,590,341,702
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	1,446,046,733	1,228,183	1,444,818,550	1,417,957,440
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(192,321,758)	1,733,072	(194,054,830)	(156,588,688)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	206,819,380		206,819,380	205,963,699
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	377,783,510	1,324,993	376,458,517	262,612,743
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	415,435,703		415,435,703	657,800,627
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	805,977,991		805,977,991	76,912,213
18.2	Net deferred tax asset	4,720,277,112	3,156,610,200	1,563,666,912	1,294,965,832
19.	Guaranty funds receivable or on deposit	72,545,419		72,545,419	73,427,474
20.	Electronic data processing equipment and software	52,046,641	52,046,641	0	0
21.	Furniture and equipment, including health care delivery assets ($)	51,636,882		51,636,882	33,605,938
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	161,488,213		161,488,213	261,760,305
24.	Health care ($ 0) and other amounts receivable	108,447,165	11,340,386	97,106,779	89,212,151
25.	Aggregate write-ins for other-than-invested assets	4,045,242,515	92,960,896	3,952,281,619	2,404,830,660
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	190,168,711,025	3,347,662,558	186,821,048,467	172,212,802,096
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	83,141,134,442		83,141,134,442	74,286,705,085
28.	Total (Lines 26 and 27)	273,309,845,467	3,347,662,558	269,962,182,909	246,499,507,181
	DETAILS OF WRITE-INS				
1101.	Derivative Deferred Asset-SSAP 108	1,376,002,768		1,376,002,768	1,503,569,255
1102.	Derivative Cash Collateral	356,010,214		356,010,214	86,378,494
1103.	Initial Margin for Futures	26,094,439		26,094,439	90,237,921
1198.	Summary of remaining write-ins for Line 11 from overflow page	11,728,898	0	11,728,898	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	1,769,836,319	0	1,769,836,319	1,680,185,670
2501.	Reinsurance Permitted Practice	2,599,797,684		2,599,797,684	2,063,820,809
2502.	Remittances and Items not Allocated	661,225,944		661,225,944	218,606,833
2503.	Company Owned Life Insurance	509,375,000		509,375,000	
2598.	Summary of remaining write-ins for Line 25 from overflow page	274,843,887	92,960,896	181,882,991	122,403,018
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,045,242,515	92,960,896	3,952,281,619	2,404,830,660

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 109,741,205,977 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 21,058,537,435 Modco Reserve)	109,741,205,977	112,535,584,872
2.	Aggregate reserve for accident and health contracts (including $ 541,076,163 Modco Reserve)	645,225,269	675,566,691
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 1,949,303,343 Modco Reserve)	20,766,201,902	16,792,053,300
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	703,411,340	642,630,094
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	40,864,674	41,222,459
5.	Policyholders' dividends/refunds to members $ 28,582 and coupons $ due and unpaid (Exhibit 4, Line 10)	28,582	16,165
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	15,573,703	17,635,338
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)	70,000	70,000
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 865,478 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	12,943,199	11,932,136
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 549,359 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	145,464,039	112,901,421
	9.3 Other amounts payable on reinsurance, including $ 30,508,653 assumed and $ 271,025,092 ceded	301,533,745	199,145,335
	9.4 Interest maintenance reserve (IMR, Line 6)	25,925,777	503,892,141
10.	Commissions to agents due or accrued-life and annuity contracts $ 16,167,970 accident and health $ 12,715 and deposit-type contract funds $	16,180,685	15,502,132
11.	Commissions and expense allowances payable on reinsurance assumed	(148,758)	85,643
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	485,131,945	403,186,569
13.	Transfers to Separate Accounts due or accrued (net) (including $ (559,326,928) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,110,029,905)	(2,434,055,852)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	54,315,526	71,712,561
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	0	
15.2	Net deferred tax liability		
16.	Unearned investment income	8,187,200	9,920,080
17.	Amounts withheld or retained by reporting entity as agent or trustee	640,611	(21,225,609)
18.	Amounts held for agents' account, including $ 10,071,505 agents' credit balances	14,435,246	12,747,445
19.	Remittances and items not allocated	746,536,491	775,225,778
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	3,203,739	3,238,764
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	3,002,569,595	2,509,762,396
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	373,086	35,900
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 2,260,216) reinsurers	59,696,530	55,395,412
	24.04 Payable to parent, subsidiaries and affiliates	6,669,747	211,371,965
	24.05 Drafts outstanding	4,447,283	5,452,234
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	31,777,953,576	24,542,794,941
	24.08 Derivatives	399,770,155	122,748,060
	24.09 Payable for securities	2,723,989	308,538,936
	24.10 Payable for securities lending	3,386,180,230	2,283,843,894
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	4,060,524,435	1,777,524,402
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	174,317,809,613	162,186,455,603
27.	From Separate Accounts Statement	83,141,134,442	74,279,706,921
28.	Total liabilities (Lines 26 and 27)	257,458,944,055	236,466,162,524
29.	Common capital stock	6,000,000	6,000,000
30.	Preferred capital stock	850,000	850,000
31.	Aggregate write-ins for other-than-special surplus funds	13,170	13,170
32.	Surplus notes	500,000,000	500,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	7,500,911,595	5,411,880,779
34.	Aggregate write-ins for special surplus funds	1,477,289,236	1,630,177,339
35.	Unassigned funds (surplus)	3,018,174,853	2,484,423,369
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	12,496,388,854	10,026,494,657
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	12,503,238,854	10,033,344,657
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	269,962,182,909	246,499,507,181
	DETAILS OF WRITE-INS		
2501.	Derivative Collateral Liability	2,648,596,886	1,245,047,601
2502.	Repurchase Agreements	1,113,973,058	231,644,464
2503.	Unclaimed Funds	296,985,068	285,672,712
2598.	Summary of remaining write-ins for Line 25 from overflow page	969,423	15,159,625
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,060,524,435	1,777,524,402
3101.	Cash Flow Hedge Accounting	13,170	13,170
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	13,170	13,170
3401.	Derivative Deferred Liab - SSAP 108	1,376,002,769	1,503,569,255
3402.	Gain on sale/leaseback of Houston Campus net of amortization	101,286,467	126,608,084
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,477,289,236	1,630,177,339

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	(29,872,886,796)	13,754,579,860
2.	Considerations for supplementary contracts with life contingencies	81,255,051	84,348,208
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	8,008,087,785	7,886,816,924
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	15,149,697	42,050,351
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(932,195,238)	(17,052,556)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1,990,467,378	1,362,844,943
7.	Reserve adjustments on reinsurance ceded	43,006,634,294	(2,190,808,640)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,286,166,157	1,199,970,140
	8.2 Charges and fees for deposit-type contracts	58,985,779	55,796,595
	8.3 Aggregate write-ins for miscellaneous income	449,880,652	1,076,423,293
9.	Total (Lines 1 to 8.3)	24,091,544,758	23,254,969,118
10.	Death benefits	745,502,529	784,060,712
11.	Matured endowments (excluding guaranteed annual pure endowments)	477,347	529,631
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	3,646,075,466	3,814,573,737
13.	Disability benefits and benefits under accident and health contracts	31,902,256	29,539,628
14.	Coupons, guaranteed annual pure endowments and similar benefits	40,453	46,084
15.	Surrender benefits and withdrawals for life contracts	16,959,445,673	17,484,034,621
16.	Group conversions	0	
17.	Interest and adjustments on contract or deposit-type contract funds	1,590,024,306	1,265,452,994
18.	Payments on supplementary contracts with life contingencies	77,515,740	76,059,404
19.	Increase in aggregate reserves for life and accident and health contracts	(2,604,618,182)	(1,222,767,032)
20.	Totals (Lines 10 to 19)	20,446,365,588	22,231,529,779
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,515,283,033	1,357,758,732
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	304,661,028	318,770,168
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	1,143,436,671	983,455,139
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	115,728,505	113,191,904
25.	Increase in loading on deferred and uncollected premiums	38,304,646	73,297,786
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,697,531,993	(1,829,071,619)
27.	Aggregate write-ins for deductions	(1,121,411,907)	(2,037,895,553)
28.	Totals (Lines 20 to 27)	24,139,899,557	21,211,036,336
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(48,354,799)	2,043,932,782
30.	Dividends to policyholders and refunds to members	5,362,556	7,092,499
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(53,717,355)	2,036,840,283
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(305,999,420)	451,259,283
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	252,282,065	1,585,581,000
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 39,287,722 (excluding taxes of $ (126,054,217) transferred to the IMR)	70,160,941	(152,158,854)
35.	Net income (Line 33 plus Line 34)	322,443,006	1,433,422,146
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	10,033,344,657	8,929,308,243
37.	Net income (Line 35)	322,443,006	1,433,422,146
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (56,090,417)	202,293,193	79,738,596
39.	Change in net unrealized foreign exchange capital gain (loss)	1,088,750,934	(393,212,030)
40.	Change in net deferred income tax	(605,765,854)	140,469,153
41.	Change in nonadmitted assets	1,117,059,484	106,273,665
42.	Change in liability for reinsurance in unauthorized and certified companies	(337,186)	1,307,906
43.	Change in reserve on account of change in valuation basis (increase) or decrease	220,097,967	
44.	Change in asset valuation reserve	(492,807,199)	(166,931,739)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(932,195,237)	(17,052,556)
47.	Other changes in surplus in Separate Accounts Statement	932,195,237	17,052,556
48.	Change in surplus notes		500,000,000
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (stock dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	2,089,030,816	1,991,220
	51.2 Transferred to capital (stock dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	1,589,339,612	61,344,207
52.	Dividends to stockholders	(3,597,300,000)	(1,300,000,000)
53.	Aggregate write-ins for gains and losses in surplus	537,089,423	639,633,290
54.	Net change in capital and surplus for the year (Lines 37 through 53)	2,469,894,197	1,104,036,414
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	12,503,238,854	10,033,344,657
	DETAILS OF WRITE-INS		
08.301.	Fee income assumed under reinsurance	464,094,692	449,280,952
08.302.	Miscellaneous Income	123,442,966	130,449,289
08.303.	Other Variable Annuities Fees	77,401,834	127,453,351
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(215,058,840)	369,239,701
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	449,880,652	1,076,423,293
2701.	Interest on Funds Withheld	565,978,628	574,476,090
2702.	Miscellaneous Expenses	531,972,155	302,373,846
2703.	IMR Ceded Under Reinsurance Agreement	11,387,289	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,230,749,979)	(2,914,745,489)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(1,121,411,907)	(2,037,895,553)
5301.	Reinsurance Permitted Practice	535,976,875	321,360,560
5302.	Other	1,112,548	0
5303.	Correction of Prior Period Items		318,259,560
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	13,170
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	537,089,423	639,633,290

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	18,430,413,035	12,375,217,109
2.	Net investment income	7,337,369,003	7,040,269,747
3.	Miscellaneous income	(71,754,610)	1,504,226,331
4.	Total (Lines 1 through 3)	25,696,027,428	20,919,713,187
5.	Benefit and loss related payments	22,759,656,914	23,561,796,054
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,338,162,633)	(6,003,858,000)
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,013,234,688	2,961,229,400
8.	Dividends paid to policyholders	7,411,774	6,443,013
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	93,283,087	451,259,283
10.	Total (Lines 5 through 9)	23,535,423,830	20,976,869,750
11.	Net cash from operations (Line 4 minus Line 10)	2,160,603,598	(57,156,563)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	21,830,681,372	16,803,473,886
	12.2 Stocks	14,834,532	29,013,712
	12.3 Mortgage loans	5,745,452,456	3,472,906,146
	12.4 Real estate	8,535,648	14,749,643
	12.5 Other invested assets	1,332,120,269	663,627,547
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	0	445,454,314
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	28,931,624,277	21,429,225,248
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
	13.1 Bonds	31,979,548,708	26,022,505,418
	13.2 Stocks	146,272,869	31,482,557
	13.3 Mortgage loans	7,115,621,179	10,156,934,389
	13.4 Real estate	1,203,825	14,364,615
	13.5 Other invested assets	1,510,992,534	852,916,352
	13.6 Miscellaneous applications	1,843,453,479	970,730,641
	13.7 Total investments acquired (Lines 13.1 to 13.6)	42,597,092,594	38,048,933,972
14.	Net increase/(decrease) in contract loans and premium notes	(3,973,268)	(6,545,421)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(13,661,495,049)	(16,613,163,303)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	500,000,000
	16.2 Capital and paid in surplus, less treasury stock	0	1,991,220
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,974,148,602	2,777,572,650
	16.5 Dividends to stockholders	3,597,300,000	1,300,000,000
	16.6 Other cash provided (applied)	11,403,347,777	14,522,493,558
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	11,780,196,379	16,502,057,428
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	279,304,928	(168,262,438)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	731,302,604	899,565,042
	19.2 End of year (Line 18 plus Line 19.1)	1,010,607,532	731,302,604

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

20.0001. Non-cash transfer from general to separate account	5,320,022,939	4,288,103,508
20.0002. Contribution of VALIC from AGC Life	2,089,030,816	
20.0003. Non-cash bonds transferred in connection with reinsurance transactions	1,629,840,254	
20.0004. Non-cash transfer from separate to general account	1,608,354,260	758,477,365
20.0005. Non-cash transfer from bonds to other invested assets	173,547,487	3,567,115
20.0006. Non-cash tax credit in other invested assets	160,576,006	
20.0007. Non-cash security withdrawal	46,702,001	
20.0008. Non-cash capitalized interest - bonds	26,384,983	
20.0009. Non-cash AGL Loan Inv Corp-return of capital	25,064,335	21,912,432
20.0010. Non-cash transfer from mortgage loans to real estate	22,249,735	4,416,885
20.0011. Non-cash payment in kind	21,755,273	31,352,607
20.0012. Non-cash transfer from bonds to stocks	21,149,988	70,261,567
20.0013. Non-cash transfer from stocks to bonds	7,133,036	136,526

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

20.0014. Non-cash transfer from short-term bonds to bonds	3,752,587	43,686,241
20.0015. Non-cash transfer from other invested assets to stocks	1,075,761	1,369,232
20.0016. Non-cash PRT premiums transfer from separate account		1,333,891,239
20.0017. Non-cash internal transfers mortgage loans		609,081,044
20.0018. Non-cash Modco to FRL settlements		232,449,551
20.0019. Non-cash corporate actions-bonds		132,615,682
20.0020. Non-cash transfer from other invested assets to bonds		91,522,996
20.0021. Non-cash internal transfers other invested assets		69,085,424
20.0022. Non-cash transfer from mortgage loans to bonds		33,370,745
20.0023. Non-cash capitalized interest - mortgage loans		3,891,183
20.0024. Non-cash transfer from common stocks to other invested assets		3,364,478

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	(29,872,886,796)	899,544,316	529,989,185	(21,697,627,651)	(9,627,666,407)	22,873,761		0	0
2.	Considerations for supplementary contracts with life contingencies	81,255,051	XXX	XXX			XXX	XXX	81,255,051	XXX
3.	Net investment income	8,008,087,785	1,416,997,267	754,967	4,922,737,582	1,223,722,465	38,325,811		405,549,693	0
4.	Amortization of Interest Maintenance Reserve (IMR)	15,149,697	22,582,066	84,598	25,333,853	(16,824,565)	1,347,538		(17,373,793)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(932,195,238)	26,302,161	(5,861,617)	(372,391,301)	(579,709,531)	0	XXX	(534,950)	0
6.	Commissions and expense allowances on reinsurance ceded	1,990,467,378	679,847,908	5,672,771	1,259,104,087	38,561,321	6,521,522	XXX	759,769	0
7.	Reserve adjustments on reinsurance ceded	43,006,634,294	(403,617,446)	0	30,592,022,600	12,734,387,815	(58,321,637)	XXX	142,162,962	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,286,166,157	75,454,154	61,579,260	844,660,466	302,735,286	0	XXX	1,736,991	0
	8.2 Charges and fees for deposit-type contracts	58,985,779	0	0	0	58,985,779	XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	449,880,652	(2,114,583)	2,749,805	(22,140,360)	379,691,382	273	0	91,694,135	0
9.	Totals (Lines 1 to 8.3)	24,091,544,758	2,714,995,843	594,968,969	15,551,699,276	4,513,883,544	10,747,268	0	705,249,858	0
10.	Death benefits	745,502,529	719,675,455	25,827,074	0	0	XXX	XXX		0
11.	Matured endowments (excluding guaranteed annual pure endowments)	477,347	477,347	0	0	0	XXX	XXX		0
12.	Annuity benefits	3,646,075,466	XXX	XXX	2,251,267,906	1,403,773,025	XXX	XXX	(8,965,465)	XXX
13.	Disability benefits and benefits under accident and health contracts	31,902,256	17,303,677	10,675	0	0	14,587,904	XXX		0
14.	Coupons, guaranteed annual pure endowments and similar benefits	40,453	40,453	0	0	0	0	XXX		0
15.	Surrender benefits and withdrawals for life contracts	16,959,445,673	308,957,890	3,425,394	12,696,986,943	3,948,998,642	XXX	XXX	1,076,804	0
16.	Group conversions	0	0	0	0	0	0	XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	1,590,024,306	14,492,233	(134,615)	62,533,257	1,484,909,170	208,853	XXX	28,015,407	0
18.	Payments on supplementary contracts with life contingencies	77,515,740	0	0	0	0	XXX	XXX	77,515,740	0
19.	Increase in aggregate reserves for life and accident and health contracts	(2,604,618,182)	388,668,633	(7,114,805)	(1,366,394,885)	(1,570,745,921)	(30,339,759)	XXX	(18,691,445)	0
20.	Totals (Lines 10 to 19)	20,446,365,588	1,449,615,689	22,013,723	13,644,393,222	5,266,934,916	(15,543,002)	XXX	78,951,041	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,515,283,033	364,833,461	8,579,696	1,071,729,840	69,563,835	576,201	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	304,661,028	6,790,846	241	5,805,094	292,065,466	0	XXX	(619)	0
23.	General insurance expenses and fraternal expenses	1,143,436,671	481,668,276	10,301,933	526,372,658	117,044,335	14,425,288		(6,375,819)	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	115,728,505	83,252,013	6,198,629	21,535,531	3,264,196	1,425,054		53,082	0
25.	Increase in loading on deferred and uncollected premiums	38,304,646	38,286,490	18,156	0	0	0	XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,697,531,993	(87,460,721)	570,123,752	188,468,483	1,020,604,835	0	XXX	5,795,644	0
27.	Aggregate write-ins for deductions	(1,121,411,907)	578,713,326	(10,008,526)	491,090,915	(2,184,214,998)	23,048	0	2,984,328	0
28.	Totals (Lines 20 to 27)	24,139,899,556	2,915,699,379	607,227,604	15,949,395,743	4,585,262,584	906,589	0	81,407,657	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(48,354,798)	(200,703,537)	(12,258,635)	(397,696,467)	(71,379,039)	9,840,679	0	623,842,201	0
30.	Dividends to policyholders and refunds to members	5,362,556	5,352,219	686	9,651	0	0	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(53,717,354)	(206,055,756)	(12,259,321)	(397,706,118)	(71,379,039)	9,840,679	0	623,842,201	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(305,999,420)	43,271,708	2,574,457	83,518,286	14,989,598	(2,066,753)		(448,286,716)	0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	252,282,066	(249,327,464)	(14,833,778)	(481,224,404)	(86,368,637)	11,907,432	0	1,072,128,917	0
34.	Policies/certificates in force end of year	6,603,457	5,204,408	773	1,117,107	281,169	0	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Fee income assumed under reinsurance	464,094,692			1,234,304	462,860,388				
08.302.	Miscellaneous Income	123,442,966	(6,090,932)		32,456,194	14,009,686			83,068,018	
08.303.	Other Variable Annuities Fees	77,401,834	2,469,523	2,363,977	28,334,939	44,233,395				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(215,058,840)	1,506,826	385,828	(84,165,797)	(141,412,087)	273	0	8,626,117	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	449,880,652	(2,114,583)	2,749,805	(22,140,360)	379,691,382	273	0	91,694,135	0
2701.	Interest on Fund Witheld	565,978,628	560,833,997	2,772,800		2,371,831				
2702.	Miscellaneous Expenses	531,972,155	17,930,371	(12,777,684)	515,640,122	8,165,462	28,424		2,985,460	
2703.	IMR Ceded Under Reinsurance Agreement	11,387,289			11,387,289					
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,230,749,979)	(51,042)	(3,642)	(35,936,496)	(2,194,752,291)	(5,376)	0	(1,132)	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(1,121,411,907)	578,713,326	(10,008,526)	491,090,915	(2,184,214,998)	23,048	0	2,984,328	0

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	899,544,316	48	264,918,240	157,388,057	565,619,779	23,561,566	(120,608,827)		30,249,878		(21,584,426)	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,416,997,267	2,173	292,111,670	338,666,305	99,676,973	593,142,388	1,384,653		12,427,484		79,585,621	
4.	Amortization of Interest Maintenance Reserve (IMR)	22,582,066		9,573,453	6,559,876	(883,194)	8,316,589			(58,390)		(926,268)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	26,302,161										26,302,161	
6.	Commissions and expense allowances on reinsurance ceded	679,847,908	19,780,497	26,989,085	530,609,972	5,746,719	1,151,508	89,442,070		1,939,268		4,188,789	
7.	Reserve adjustments on reinsurance ceded	(403,617,446)	(30,510,430)	(94,522,618)	(173,693,074)		(104,863,685)			(22,784)		(4,855)	
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	75,454,154								37,547,344		37,906,810	
	8.2 Charges and fees for deposit-type contracts	0											
	8.3 Aggregate write-ins for miscellaneous income	(2,114,583)	14,782	205,641	252,954	37,125	117,660	6,720	0	2,466,430	0	(5,215,895)	0
9.	Totals (Lines 1 to 8.3)	2,714,995,843	(10,712,930)	499,275,471	859,784,090	670,197,402	521,426,026	(29,775,384)	0	84,549,230	0	120,251,937	0
10.	Death benefits	719,675,455	3,915	79,321,184	123,991,471	130,196,671	263,773,177	2,832,689		51,428,077		68,128,271	
11.	Matured endowments (excluding guaranteed annual pure endowments)	477,347	1,251	23,013	53,183	7,543	392,357						
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	17,303,677	2	3,216,050	4,303,684	9,971	9,586,361	187,609					
14.	Coupons, guaranteed annual pure endowments and similar benefits	40,453		40,453									
15.	Surrender benefits and withdrawals for life contracts	308,957,890	0	10,195,438	392,743	76,127,342	117,258,754	722,585		103,993,532		267,496	
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	14,492,233	338	6,931,252	2,596,302	480,113	3,566,268	162,128		629,430		126,402	
18.	Payments on supplementary contracts with life contingencies	0											
19.	Increase in aggregate reserves for life and accident and health contracts	388,668,633	(4,961,681)	6,501,771	(19,421,633)	701,046,506	(329,021,325)	74,205,756		(59,793,077)		20,112,316	
20.	Totals (Lines 10 to 19)	1,449,615,689	(4,956,175)	106,229,161	111,915,750	907,868,146	65,555,593	78,110,767	0	96,257,962	0	88,634,485	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	364,833,461		102,720,655	109,445,485	128,470,940	4,861,476	9,189,141		2,065,770		8,079,994	XXX
22.	Commissions and expense allowances on reinsurance assumed	6,790,846		10,519	12,287		(2,793)			6,770,833			
23.	General insurance expenses	481,668,276	27,457,176	92,274,913	202,081,904	8,147,204	46,974,324	89,239,779		7,359,935		8,133,041	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	83,252,013	125,078	13,402,924	36,770,662	12,130,685	8,811,334	10,271,225		1,521,436		218,669	
25.	Increase in loading on deferred and uncollected premiums	38,286,490	(109)	1,171,980	37,165,406	(965)	(50,061)	239					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(87,460,721)								(87,462,651)		1,930	
27.	Aggregate write-ins for deductions	578,713,326	279	182,827,558	114,607,005	2,065,910	23,515,620	247,530,478	0	(4,534,827)	0	12,701,303	0
28.	Totals (Lines 20 to 27)	2,915,699,380	22,626,249	498,637,710	611,998,499	1,058,681,921	149,665,493	434,341,629	0	21,978,459	0	117,769,422	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(200,703,537)	(33,339,179)	637,762	247,785,591	(388,484,519)	371,760,533	(464,117,013)	0	62,570,771	0	2,482,515	0
30.	Dividends to policyholders and refunds to members	5,352,219		(2,233,664)	7,580,918		4,965						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(206,055,756)	(33,339,179)	2,871,425	240,204,674	(388,484,519)	371,755,568	(464,117,013)	0	62,570,771	0	2,482,515	0
32.	Federal income taxes incurred (excluding tax on capital gains)	43,271,708	7,001,227	(602,999)	(50,442,981)	81,581,748	(78,068,668)	97,464,571		(13,139,862)		(521,328)	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(249,327,464)	(40,340,406)	3,474,424	290,647,655	(470,066,267)	449,824,236	(561,581,584)	0	75,710,633	0	3,003,843	0
34.	Policies/certificates in force end of year	5,204,408	1,158,760	1,972,186	1,412,494	138,920	414,421	73,824		18,139		15,664	
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous Income	(6,090,932)	14,782	202,370	247,040	35,186	108,989	5,720		(1,409,795)		(5,295,224)	
08.302.	Other Variable Annuities Fees	2,469,523								2,443,657		25,866	
08.303.	Litigation Settlement	18,640		2,602	3,728	1,189	8,671			634		1,816	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,488,186	0	669	2,186	750	0	1,000	0	1,431,934	0	51,647	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(2,114,583)	14,782	205,641	252,954	37,125	117,660	6,720	0	2,466,430	0	(5,215,895)	0
2701.	Interest on Fund Witheld	560,833,997		182,507,780	107,798,990		23,012,440	247,510,662		4,125			
2702.	Miscellaneous Expenses	17,930,371	8,681	350,282	6,810,666	2,061,168	517,905	15,531		(4,538,262)		12,704,400	
2703.	Fines and Penalties	(51,042)	(8,402)	(30,504)	(2,651)	4,742	(14,725)	4,285		(690)		(3,097)	
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	578,713,326	279	182,827,558	114,607,005	2,065,910	23,515,620	247,530,478	0	(4,534,827)	0	12,701,303	0

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	529,989,185		(1,490,172)	(705,987)				532,185,344	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	754,967			769,463				(14,496)	
4.	Amortization of Interest Maintenance Reserve (IMR)	84,598							84,598	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(5,861,617)							(5,861,617)	
6.	Commissions and expense allowances on reinsurance ceded	5,672,771		530,709	1,661,016				3,481,046	
7.	Reserve adjustments on reinsurance ceded	0								
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	61,579,260			474,386				61,104,874	
	8.2 Charges and fees for deposit-type contracts	0								
	8.3 Aggregate write-ins for miscellaneous income	2,749,805	0	0	1,670	0	0	0	2,748,135	0
9.	Totals (Lines 1 to 8.3)	594,968,969	0	(959,463)	2,200,548	0	0	0	593,727,884	0
10.	Death benefits	25,827,074		(1,682,189)	10,039,881				17,469,382	
11.	Matured endowments (excluding guaranteed annual pure endowments)	0								
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	10,675		2,096	8,579					
14.	Coupons, guaranteed annual pure endowments and similar benefits	0								
15.	Surrender benefits and withdrawals for life contracts	3,425,394			3,609,670				(184,276)	
16.	Group conversions	0								
17.	Interest and adjustments on contract or deposit-type contract funds	(134,615)		20,244	(196,893)				42,034	
18.	Payments on supplementary contracts with life contingencies	0								
19.	Increase in aggregate reserves for life and accident and health contracts	(7,114,805)		(1,073,014)	(6,490,374)				448,583	
20.	Totals (Lines 10 to 19)	22,013,723	0	(2,732,863)	6,970,863	0	0	0	17,775,723	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	8,579,696		340,320	40,663				8,198,713	XXX
22.	Commissions and expense allowances on reinsurance assumed	241		78					163	
23.	General insurance expenses	10,301,933		1,801,863	678,515				7,821,555	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,198,629		220,214	245,442			0	5,732,973	
25.	Increase in loading on deferred and uncollected premiums	18,156		18,186					(30)	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	570,123,752			1,969				570,121,783	
27.	Aggregate write-ins for deductions	(10,008,526)	0	(307)	621,213	0	0	0	(10,629,432)	0
28.	Totals (Lines 20 to 27)	607,227,603	0	(352,509)	8,558,665	0	0	0	599,021,448	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(12,258,634)	0	(606,954)	(6,358,117)	0	0	0	(5,293,564)	0
30.	Dividends to policyholders and refunds to members	686		(844)	1,530					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(12,259,320)	0	(606,110)	(6,359,647)	0	0	0	(5,293,564)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	2,574,457		127,283	1,335,526				1,111,648	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(14,833,777)	0	(733,393)	(7,695,173)	0	0	0	(6,405,212)	0
34.	Policies/certificates in force end of year	773		504					269	
	DETAILS OF WRITE-INS									
08.301.	Other Variable Annuities Fees	2,363,977							2,363,977	
08.302.	Other Policy Fees	385,828			1,670				384,158	
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,749,805	0	0	1,670	0	0	0	2,748,135	0
2701.	Interest on Fund Witheld	2,772,800			402,658				2,370,142	
2702.	Miscellaneous Expenses	(12,777,684)		11	218,699				(12,996,394)	
2703.	Fines and Penalties	(3,642)		(319)	(144)				(3,180)	
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(10,008,526)	0	(307)	621,213	0	0	0	(10,629,432)	0

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

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	(21,697,627,651)	3,436,397,730	8,385,440,612	(33,628,837,902)		14,230,121	95,141,788
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	4,922,737,582	2,213,421,582	2,181,271,736	(326,428,428)		142,913,383	711,559,309
4.	Amortization of Interest Maintenance Reserve (IMR)	25,333,853	(25,357,026)	(23,496,845)			8,094,412	66,093,312
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(372,391,301)	(144,389,274)	(229,915,436)	1,891,170		22,239	
6.	Commissions and expense allowances on reinsurance ceded	1,259,104,087	155,509,840	237,244,855	848,122,317		540,616	17,686,459
7.	Reserve adjustments on reinsurance ceded	30,592,022,600	(665,630,959)		31,902,613,922		(33,704,097)	(611,256,266)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	844,660,466	5,353,837	13,092,268	826,073,264		74,280	66,817
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	(22,140,360)	59,710,792	200,902,331	(282,787,772)	0	1,473	32,816
9.	Totals (Lines 1 to 8.3)	15,551,699,275	5,035,016,521	10,764,539,521	(659,353,429)	0	132,172,427	279,324,235
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	2,251,267,906	956,630,687	480,642,029	598,196,174		53,635,827	162,163,189
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	12,696,986,943	4,096,789,511	4,857,833,765	3,748,170,344		(6,014,401)	207,724
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	62,533,257	95,142	517,614	32,753			61,887,748
18.	Payments on supplementary contracts with life contingencies	0						
19.	Increase in aggregate reserves for life and accident and health contracts	(1,366,394,885)	(1,334,661,825)	3,200,135,660	(3,084,527,118)		(43,497,783)	(103,843,819)
20.	Totals (Lines 10 to 19)	13,644,393,222	3,718,853,515	8,539,129,068	1,261,872,153	0	4,123,643	120,414,842
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,071,729,840	157,572,165	675,690,864	225,880,365		676,966	11,909,480
22.	Commissions and expense allowances on reinsurance assumed	5,805,094	327,784	4,027,186	1,450,124			
23.	General insurance expenses	526,372,658	178,339,741	218,815,069	110,083,422		2,204,915	16,929,511
24.	Insurance taxes, licenses and fees, excluding federal income taxes	21,535,531	7,275,818	9,338,053	3,611,740		434,969	874,951
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	188,468,483	186,044,387	2,615,736,878	(2,613,104,920)		(207,862)	
27.	Aggregate write-ins for deductions	491,090,915	565,060,729	249,144,841	(381,088,231)	0	879,513	57,094,063
28.	Totals (Lines 20 to 27)	15,949,395,743	4,813,474,139	12,311,881,959	(1,391,295,347)	0	8,112,144	207,222,847
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(397,696,467)	221,542,382	(1,547,342,438)	731,941,918	0	124,060,283	72,101,388
30.	Dividends to policyholders and refunds to members	9,651	8,151					1,500
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(397,706,118)	221,534,231	(1,547,342,438)	731,941,918	0	124,060,283	72,099,888
32.	Federal income taxes incurred (excluding tax on capital gains)	83,518,286	(46,522,189)	324,941,913	(153,707,803)		(26,052,659)	(15,140,976)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(481,224,404)	268,056,420	(1,872,284,351)	885,649,721	0	150,112,942	87,240,864
34.	Policies/certificates in force end of year	1,117,107	601,408	242,045	186,774		25,008	61,872
	DETAILS OF WRITE-INS							
08.301.	Fee income assumed under reinsurance	1,234,304			1,234,304			
08.302.	Miscellaneous Income	32,456,194	232,117	(681,264)	32,641,644			263,697
08.303.	Other Variable Annuities Fees	28,334,939			28,334,939			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(84,165,797)	59,478,675	201,583,595	(344,998,659)	0	1,473	(230,881)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(22,140,360)	59,710,792	200,902,331	(282,787,772)	0	1,473	32,816
2701.	Miscellaneous Expenses	515,640,122	565,136,792	249,220,341	(356,696,666)		880,073	57,099,582
2702.	IMR Ceded Under Reinsurance Agreement	11,387,289			11,387,289			
2703.	Fines and Penalties	(181,739)	(76,063)	(75,500)	(24,097)		(560)	(5,519)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(35,754,757)	0	0	(35,754,757)	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	491,090,915	565,060,729	249,144,841	(381,088,231)	0	879,513	57,094,063

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	(9,627,666,407)	46,292		(13,525,904,827)		(28,507,130)	3,926,699,258
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	1,223,722,465	633		176,473			1,223,545,359
4.	Amortization of Interest Maintenance Reserve (IMR)	(16,824,565)			(6,896,072)			(9,928,493)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(579,709,531)			43,510,609			(623,220,140)
6.	Commissions and expense allowances on reinsurance ceded	38,561,321			33,443,541		969,888	4,147,892
7.	Reserve adjustments on reinsurance ceded	12,734,387,815			13,002,899,078		6,533,548	(275,044,811)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	302,735,286			302,735,286			
	8.2 Charges and fees for deposit-type contracts	58,985,779						58,985,779
	8.3 Aggregate write-ins for miscellaneous income	379,691,382	11,519	0	379,603,298	0	(263)	76,828
9.	Totals (Lines 1 to 8.3)	4,513,883,544	58,444	0	229,567,386	0	(21,003,957)	4,305,261,672
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	1,403,773,025	31,354,304		986,753,399		8,542,568	377,122,754
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	3,948,998,642	31,965,463		3,917,033,179			
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	1,484,909,170	1,921,952		(93,053)			1,483,080,271
18.	Payments on supplementary contracts with life contingencies	0						
19.	Increase in aggregate reserves for life and accident and health contracts	(1,570,745,921)	(50,482,954)		(1,422,147,209)		(26,546,991)	(71,568,767)
20.	Totals (Lines 10 to 19)	5,266,934,916	14,758,765	0	3,481,546,316	0	(18,004,423)	1,788,634,258
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	69,563,835	(2,439)		69,553,304			12,970
22.	Commissions and expense allowances on reinsurance assumed	292,065,466			292,065,466			
23.	General insurance expenses	117,044,335	2,422,738		31,465,668		1,131,737	82,024,192
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,264,196	63,380		774,810		69,000	2,357,005
25.	Increase in loading on deferred and uncollected premiums	0			0		0	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,020,604,835			(1,841,847,022)		(585,877)	2,863,037,734
27.	Aggregate write-ins for deductions	(2,184,214,998)	6,833	0	(2,195,661,199)	0	(67,940)	11,507,308
28.	Totals (Lines 20 to 27)	4,585,262,584	17,249,277	0	(162,102,657)	0	(17,457,503)	4,747,573,467
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(71,379,039)	(17,190,833)	0	391,670,043	0	(3,546,454)	(442,311,795)
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(71,379,039)	(17,190,833)	0	391,670,043	0	(3,546,454)	(442,311,795)
32.	Federal income taxes incurred (excluding tax on capital gains)	14,989,598	3,606,718		(82,174,231)		744,063	92,813,048
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(86,368,637)	(20,797,551)	0	473,844,274	0	(4,290,517)	(535,124,843)
34.	Policies/certificates in force end of year	281,169	18,050		102,848		11,364	148,907
	DETAILS OF WRITE-INS							
08.301.	Fee income assumed under reinsurance	462,860,388			462,860,388			
08.302.	Miscellaneous Income	14,009,686			13,957,658			52,028
08.303.	Other Variable Annuities Fees	44,233,395			44,233,395			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(141,412,087)	11,519	0	(141,448,143)	0	(263)	24,800
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	379,691,382	11,519	0	379,603,298	0	(263)	76,828
2701.	Interest on Fund Witheld	2,371,831		0			0	2,371,831
2702.	Miscellaneous Expenses	8,165,462	9,179		(945,864)		(66,545)	9,168,692
2703.	Fines and Penalties	(36,278)	(2,346)	0	678		(1,395)	(33,215)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,194,716,013)	0	0	(2,194,716,013)	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(2,184,214,998)	6,833	0	(2,195,661,199)	0	(67,940)	11,507,308

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

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

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	22,873,761	3,166	3,212	5,271							35,283	20,192	22,806,637
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	38,325,811											28,618,497	9,707,314
4.	Amortization of Interest Maintenance Reserve (IMR)	1,347,538											1,301,191	46,347
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6.	Commissions and expense allowances on reinsurance ceded	6,521,522	33,244		5,578							898,516	2,139,008	3,445,176
7.	Reserve adjustments on reinsurance ceded	(58,321,637)	(22,073)									(12,415,515)	(42,121,441)	(3,762,608)
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0												
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	273	0	0	0	0	0	0	0	0	0	0	0	273
9.	Totals (Lines 1 to 8.3)	10,747,268	14,337	3,212	10,849	0	0	0	0	0	0	(11,481,716)	(10,042,553)	32,243,139
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	14,587,904	22,357		3,558							6,596,447	(442,891)	8,408,433
14.	Coupons, guaranteed annual pure endowments and similar benefits	0												
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0												
17.	Interest and adjustments on contract or deposit-type contract funds	208,853										82		208,771
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(30,339,759)	(42,350)		(4,183)							(14,525,338)	(13,521,972)	(2,245,916)
20.	Totals (Lines 10 to 19)	(15,543,002)	(19,993)	0	(625)	0	0	0	0	0	0	(7,928,809)	(13,964,863)	6,371,288
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	576,201	19									41,675	269,526	264,981
22.	Commissions and expense allowances on reinsurance assumed	0												
23.	General insurance expenses	14,425,288	1,477,317	101	4,303							2,937,497	186,562	9,819,509
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,425,054	3,294	134,773	71							172,351	179,776	934,790
25.	Increase in loading on deferred and uncollected premiums	0												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0												
27.	Aggregate write-ins for deductions	23,048	(65)	0	0	0	0	0	0	0	0	(958)	(101)	24,172
28.	Totals (Lines 20 to 27)	906,589	1,460,572	134,873	3,749	0	0	0	0	0	0	(4,778,244)	(13,329,100)	17,414,740
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	9,840,679	(1,446,235)	(131,661)	7,100	0	0	0	0	0	0	(6,703,472)	3,286,547	14,828,399
30.	Dividends to policyholders and refunds to members	0												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,840,679	(1,446,235)	(131,661)	7,100	0	0	0	0	0	0	(6,703,472)	3,286,547	14,828,399
32.	Federal income taxes incurred (excluding tax on capital gains)	(2,066,753)	303,709	27,649	(1,491)							1,407,730	(690,175)	(3,114,175)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	11,907,432	(1,749,944)	(159,310)	8,591	0	0	0	0	0	0	(8,111,202)	3,976,722	17,942,574
34.	Policies/certificates in force end of year	0												
	DETAILS OF WRITE-INS													
08.301.	Litigation Settlement	273												273
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	273	0	0	0	0	0	0	0	0	0	0	0	273
2701.	Miscellaneous expense	28,424	1									187	(7)	28,243
2702.	Fines and Penalties	(5,376)	(66)									(1,145)	(94)	(4,071)
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	23,048	(65)	0	0	0	0	0	0	0	0	(958)	(101)	24,172

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	17,970,335,181	491,636,352	2,203,900,666	4,068,591,999	2,961,786,776	5,828,902,230	35,412,788	0	271,728,877	0	2,108,375,492	0
2.	Tabular net premiums or considerations	1,327,516,567	168	117,925,947	1,224,001,717	318,434,863	(132,475,531)	(206,611,993)	0	8,508,993	1,231	(2,268,828)	0
3.	Present value of disability claims incurred	1,264,034	0	1,509	35,710	0	1,226,815	0	0	0	0	0	0
4.	Tabular interest	774,019,455	15,331,462	90,158,536	184,871,120	110,989,189	265,816,787	13,125,089	0	10,857,470	(8)	82,869,809	0
5.	Tabular less actual reserve released	1,593,410	(88)	2,698	409,507	17,290	1,157,905	6,098	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	344,527,291	XXX	0	91,709,405	339,815,034	0	(28,197,212)	0	(58,799,935)	XXX	0	0
7.	Other increases (net)	9,964,366	(64,954)	8,085,089	(186,174,129)	(30,898,431)	(104,941,426)	359,276,816	0	(22,605,465)	0	(12,713,135)	0
8.	Totals (Lines 1 to 7)	20,429,220,305	506,902,940	2,420,074,445	5,383,445,329	3,700,144,722	5,859,686,780	173,011,586	0	209,689,941	1,224	2,176,263,338	0
9.	Tabular cost	1,367,670,911	12,262,181	66,747,771	1,184,453,133	93,340,407	38,605,484	(103,379,695)	0	49,070,127	(378)	26,571,881	0
10.	Reserves released by death	326,364,792	5,129,308	56,016,314	15,115,824	13,213,293	216,370,869	(14,362,704)	0	11,439,282	1,292	23,441,314	0
11.	Reserves released by other terminations (net)	408,749,083	2,901,729	78,811,684	140,809,977	75,177,188	132,065,982	(22,734,770)	0	1,928,217	310	(211,234)	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	8,678,659	2	16,139	483,206	32,179	8,138,058	9,075	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	(41,242,850)	0	0	0	0	0	0	0	(41,242,850)	0	0	0
14.	Total Deductions (Lines 9 to 13)	2,070,220,594	20,293,220	201,591,908	1,340,862,140	181,763,068	395,180,392	(140,468,094)	0	21,194,776	1,224	49,801,961	0
15.	Reserve December 31 of current year	18,358,999,711	486,609,720	2,218,482,537	4,042,583,189	3,518,381,654	5,464,506,388	313,479,680	0	188,495,165	0	2,126,461,377	0
	Cash Surrender Value and Policy Loans												
16.	CSV ending balance December 31, current year	17,406,184,093	465,633,949	5,581,648,352	709,774,714	2,356,964,004	4,903,294,235	1,297,547,704	0	42,119,782	0	2,049,201,353	0
17.	Amount available for policy loans based upon Line 16 CSV	17,406,184,093	465,633,949	5,581,648,352	709,774,714	2,356,964,004	4,903,294,235	1,297,547,704	0	42,119,782	0	2,049,201,353	0

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	219,564,684	1,106,980	25,031,485	161,420,851	536,821	0	0	31,468,547	0
2.	Tabular net premiums or considerations	(2,044,492)	0	116,421	(2,351,066)	295,154	0	0	(105,002)	0
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4.	Tabular interest	9,939,947	62,450	201,444	7,814,074	28,046	0	0	1,833,932	0
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7.	Other increases (net)	(253,697)	0	(19,526,012)	(909,743)	34,478	0	0	20,147,580	0
8.	Totals (Lines 1 to 7)	227,206,441	1,169,430	5,823,338	165,974,117	894,500	0	0	53,345,057	0
9.	Tabular cost	10,102,762	313,770	1,055,487	6,130,177	583,414	0	0	2,019,915	0
10.	Reserves released by death	2,402,895	0	(365,166)	2,355,789	0	0	0	412,272	0
11.	Reserves released by other terminations (net)	2,532,727	0	(376,601)	2,652,358	192,640	0	0	64,330	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	(281,355)	0	0	0	(281,355)	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	14,757,029	313,770	313,720	11,138,324	494,699	0	0	2,496,517	0
15.	Reserve December 31 of current year	212,449,412	855,660	5,509,618	154,835,793	399,801	0	0	50,848,541	0
	Cash Surrender Value and Policy Loans									
16.	CSV ending balance December 31, current year	168,819,346	0	195,450	140,143,564	0	0	0	28,480,332	0
17.	Amount available for policy loans based upon Line 16 CSV	168,819,346	0	195,450	140,143,564	0	0	0	28,480,332	0

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	90,508,690,493	33,398,178,433	40,602,198,371	3,065,385,313	19,216,766	1,473,682,014	11,950,029,595
2.	Tabular net premiums or considerations	10,962,596,830	3,778,424,973	6,031,004,132	(1,138,624,175)	2,129,966,363	66,652,198	95,173,338
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	3,739,326,647	933,489,348	2,017,847,718	23,167,691	2,150,182	76,591,708	686,080,000
5.	Tabular less actual reserve released	(11,907,689)	(16,934,301)	0	0	0	0	5,026,613
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(466,655,663)	(757,541,582)	675,846,666	(379,537,541)	63,953,572	(62,254,315)	(7,122,463)
8.	Totals (Lines 1 to 7)	104,732,050,618	37,335,616,871	49,326,896,886	1,570,391,288	2,215,286,883	1,554,671,606	12,729,187,084
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	13,880,332,379	5,319,198,037	4,853,276,023	3,681,497,658	26,360,660	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	2,354,741,980	163,859,222	478,999,936	679,898,166	5,747,393	143,159,348	883,077,915
13.	Net transfers to or (from) Separate Accounts	(410,592,257)	4,946,556	267,525,260	(2,797,829,908)	2,114,765,835	0	0
14.	Total Deductions (Lines 9 to 13)	15,824,482,102	5,488,003,815	5,599,801,219	1,563,565,917	2,146,873,888	143,159,348	883,077,915
15.	Reserve December 31 of current year	88,907,568,516	31,847,613,056	43,727,095,667	6,825,371	68,412,995	1,411,512,258	11,846,109,169
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	86,782,228,103	41,245,880,678	42,598,799,687	2,892,601,119	44,946,619	0	0
17.	Amount available for policy loans based upon Line 16 CSV	86,782,228,103	41,245,880,678	42,598,799,687	2,892,601,119	44,946,619	0	0

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	3,836,994,515	578,794,685	0	1,437,930,292	6,286,506	362,633,179	1,451,349,853
2.	Tabular net premiums or considerations	3,302,263,385	13,325,959	0	(634,985,731)	(2,776,101)	0	3,926,699,258
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	117,085,933	20,392,022	0	10,778,656	48,716	17,993,475	67,873,063
5.	Tabular less actual reserve released	(6,371,482)	52,343	0	0	0	0	(6,423,825)
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(156,466,959)	(4,182,776)	0	(158,811,106)	(793,572)	7,120,527	199,969
8.	Totals (Lines 1 to 7)	7,093,505,392	608,382,233	0	654,912,111	2,765,548	387,747,181	5,439,698,319
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,818,490,552	84,156,090	0	1,726,785,111	7,549,351	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,571,757,055	108,828	0	318,857,759	1,394,018	51,679,999	1,199,716,452
13.	Net transfers to or (from) Separate Accounts	1,441,145,173	0	0	(1,413,071,456)	(6,177,823)	0	2,860,394,452
14.	Total Deductions (Lines 9 to 13)	4,831,392,781	84,264,917	0	632,571,414	2,765,546	51,679,999	4,060,110,904
15.	Reserve December 31 of current year	2,262,112,611	524,117,316	0	22,340,697	2	336,067,182	1,379,587,415
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	1,837,249,853	534,207,797	0	1,294,114,425	8,927,632	0	0
17.	Amount available for policy loans based upon Line 16 CSV	1,837,249,853	534,207,797	0	1,294,114,425	8,927,632	0	0

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 21,597,585	16,312,128
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 6,420,761,739	6,524,417,533
1.3	Bonds of affiliates	(a) 1,183,081	30,367,523
2.1	Preferred stocks (unaffiliated)	(b) 9,895,825	9,881,564
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	12,187,481	12,156,315
2.21	Common stocks of affiliates	4,042,830	4,042,830
3.	Mortgage loans	(c) 2,034,941,368	2,067,300,444
4.	Real estate	(d) 14,749,463	14,749,463
5	Contract loans	66,946,859	66,584,311
6	Cash, cash equivalents and short-term investments	(e) 74,340,469	96,577,662
7	Derivative instruments	(f) (606,974,736)	(606,974,736)
8.	Other invested assets	425,704,722	427,354,211
9.	Aggregate write-ins for investment income	8,543,449	8,543,449
10.	Total gross investment income	8,487,920,135	8,671,312,697
11.	Investment expenses		(g) 501,230,849
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 3,685,217
13.	Interest expense		(h) 157,515,915
14.	Depreciation on real estate and other invested assets		(i) 792,932
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		663,224,913
17.	Net investment income (Line 10 minus Line 16)		8,008,087,784
	DETAILS OF WRITE-INS		
0901.	Fee income and other	8,543,449	8,543,449
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	8,543,449	8,543,449
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 777,008,272 accrual of discount less $ 192,289,058 amortization of premium and less $ 121,571,611 paid for accrued interest on purchases.

(b) Includes $ 3,529,770 accrual of discount less $ 4,678,748 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 64,281,332 accrual of discount less $ 30,340,293 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 95,436 accrual of discount less $ 955,464 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 792,932 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(6,050,496)	0	(6,050,496)	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(552,856,848)	(43,879,637)	(596,736,485)	(45,910,301)	929,379,538
1.3	Bonds of affiliates	0	0	0	24,583	0
2.1	Preferred stocks (unaffiliated)	(858,891)	0	(858,891)	600,992	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(2,805,272)	0	(2,805,272)	(1,530,077)	0
2.21	Common stocks of affiliates	0	0	0	465,061,940	0
3.	Mortgage loans	(2,285,537)	(56,196,004)	(58,481,540)	0	566,451,398
4.	Real estate	193,198	(18,613,233)	(18,420,035)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	440,661	6,812,763	7,253,424	955,368	94
7.	Derivative instruments	382,601,570	0	382,601,570	(183,541,366)	(202,158,691)
8.	Other invested assets	(15,088,804)	(25,403,360)	(40,492,164)	(93,760,167)	98,792,730
9.	Aggregate write-ins for capital gains (losses)	(73,959,014)	(5,224,880)	(79,183,894)	4,301,804	(14,299,330)
10.	Total capital gains (losses)	(270,669,432)	(142,504,351)	(413,173,784)	146,202,776	1,378,165,739
	DETAILS OF WRITE-INS					
0901.	Change in Mortgage Allowance		0	0	2,930,596	
0902.	F/X - change in reserve GICS		(5,222,669)	(5,222,669)		
0903.	Derivative fees	(7,923,392)		(7,923,392)		
0998.	Summary of remaining write-ins for Line 9 from overflow page	(66,035,622)	(2,211)	(66,037,833)	1,371,208	(14,299,330)
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(73,959,014)	(5,224,880)	(79,183,894)	4,301,804	(14,299,330)

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected	2,309,089	2,309,089						
2.	Deferred and accrued	28,799,503	28,799,503						
3.	Deferred , accrued and uncollected:								
	3.1 Direct	31,353,923	31,353,923						
	3.2 Reinsurance assumed	0							
	3.3 Reinsurance ceded	245,331	245,331						
	3.4 Net (Line 1 + Line 2)	31,108,592	31,108,592	0	0	0	0	0	0
4.	Advance	6,233	4,926	1,307					
5.	Line 3.4 - Line 4	31,102,359	31,103,666	(1,307)	0	0	0	0	0
6.	Collected during year:								
	6.1 Direct	14,695,774,101	285,163,979	564,051,253	13,439,661,948	406,888,015	8,906		
	6.2 Reinsurance assumed	808,895,058			17,359,458	791,535,600			
	6.3 Reinsurance ceded	4,320,903	4,320,903						0
	6.4 Net	15,500,348,256	280,843,076	564,051,253	13,457,021,406	1,198,423,615	8,906	0	0
7.	Line 5 + Line 6.4	15,531,450,615	311,946,742	564,049,946	13,457,021,406	1,198,423,615	8,906	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	29,861,605	29,862,912	(1,307)	0	0	0	0	0
9.	First year premiums and considerations:								
	9.1 Direct	14,696,830,930	286,220,808	564,051,253	13,439,661,948	406,888,015	8,906		
	9.2 Reinsurance assumed	808,895,058			17,359,458	791,535,600			
	9.3 Reinsurance ceded	4,136,979	4,136,979						0
	9.4 Net (Line 7 - Line 8)	15,501,589,009	282,083,829	564,051,253	13,457,021,406	1,198,423,615	8,906	0	0
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	5,980,348,216	11,493,526		5,961,125,920	7,728,770			
	10.2 Reinsurance assumed	2,200,966,793			49,372,244	2,151,594,549			
	10.3 Reinsurance ceded	40,109,631			40,010,328	99,303			
	10.4 Net	8,141,205,378	11,493,526	0	5,970,487,836	2,159,224,016	0	0	0
	RENEWAL								
11.	Uncollected	(261,198,675)	(250,226,173)	(5,829,336)	(2,793,265)		1,162,139		(3,512,040)
12.	Deferred and accrued	(261,186,852)	(260,075,692)	(9,477,893)	8,916,092		(549,359)		
13.	Deferred, accrued and uncollected:								
	13.1 Direct	382,688,213	465,520,842	(83,563,404)	27,615		703,160		
	13.2 Reinsurance assumed	(358,876)	(358,876)						
	13.3 Reinsurance ceded	904,714,863	975,463,831	(68,256,176)	(6,095,212)		90,380		3,512,040
	13.4 Net (Line 11 + Line 12)	(522,385,526)	(510,301,865)	(15,307,228)	6,122,827	0	612,780	0	(3,512,040)
14.	Advance	12,936,966	11,861,099	209,917	472		865,478		
15.	Line 13.4 - Line 14	(535,322,492)	(522,162,964)	(15,517,145)	6,122,355	0	(252,698)	0	(3,512,040)
16.	Collected during year:								
	16.1 Direct	5,125,494,216	3,041,397,657	(810,065)	539,278,366	1,491,785,372	53,842,886		
	16.2 Reinsurance assumed	17,475,507	15,478,176	597,568	1,398,563	1,200			0
	16.3 Reinsurance ceded	58,638,861,175	2,440,887,460	27,898,919	41,665,534,775	14,477,100,610	30,951,451		(3,512,040)
	16.4 Net	(53,495,891,452)	615,988,373	(28,111,416)	(41,124,857,846)	(12,985,314,038)	22,891,435	0	3,512,040
17.	Line 15 + Line 16.4	(54,031,213,944)	93,825,409	(43,628,561)	(41,118,735,491)	(12,985,314,038)	22,638,737	0	0
18.	Prior year (uncollected + deferred and accrued - advance)	(515,532,758)	(512,141,551)	(9,566,493)	6,401,404	0	(226,118)	0	0
19.	Renewal premiums and considerations:								
	19.1 Direct	5,090,348,046	3,018,775,642	(13,312,188)	539,270,919	1,491,785,372	53,828,301		
	19.2 Reinsurance assumed	17,072,905	15,068,447	604,695	1,398,563	1,200			0
	19.3 Reinsurance ceded	58,623,102,134	2,427,877,128	21,354,574	41,665,806,376	14,477,100,610	30,963,446		0
	19.4 Net (Line 17 - Line 18)	(53,515,681,183)	605,966,961	(34,062,067)	(41,125,136,894)	(12,985,314,038)	22,864,855	0	0
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	25,767,527,192	3,316,489,976	550,739,065	19,940,058,787	1,906,402,157	53,837,207	0	0
	20.2 Reinsurance assumed	3,026,934,756	15,068,447	604,695	68,130,265	2,943,131,349	0	0	0
	20.3 Reinsurance ceded	58,667,348,744	2,432,014,107	21,354,574	41,705,816,704	14,477,199,913	30,963,446	0	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	(29,872,886,796)	899,544,316	529,989,186	(21,697,627,652)	(9,627,666,407)	22,873,761	0	0

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	231,539	229,037	574	1,928				
22.	All other	10,615,562	10,615,095		467				
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	37,123,309	3,820,275	322,500	32,894,867		85,667		
	23.2 Reinsurance assumed	0							
	23.3 Net ceded less assumed	37,123,309	3,820,275	322,500	32,894,867	0	85,667	0	0
24.	Single:								
	24.1 Reinsurance ceded	14,345	14,345						
	24.2 Reinsurance assumed	6,049	6,049						
	24.3 Net ceded less assumed	8,296	8,296	0	0	0	0	0	0
25.	Renewal:								
	25.1 Reinsurance ceded	1,953,329,724	676,013,288	5,350,271	1,226,209,221	38,561,321	6,435,854		759,769
	25.2 Reinsurance assumed	304,654,979	6,784,796	241	5,805,095	292,065,466			(619)
	25.3 Net ceded less assumed	1,648,674,745	669,228,492	5,350,030	1,220,404,126	(253,504,145)	6,435,854	0	760,388
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	1,990,467,378	679,847,908	5,672,771	1,259,104,088	38,561,321	6,521,521	0	759,769
	26.2 Reinsurance assumed (Page 6, Line 22)	304,661,028	6,790,845	241	5,805,095	292,065,466	0	0	(619)
	26.3 Net ceded less assumed	1,685,806,350	673,057,063	5,672,530	1,253,298,993	(253,504,145)	6,521,521	0	760,388
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	1,196,742,411	322,534,586		804,915,370	69,292,455			
28.	Single	100,901,497			100,901,497				
29.	Renewal	214,284,766	42,295,492	8,579,583	162,562,082	273,819	573,790		0
30.	Deposit-type contract funds	3,354,359	3,383	113	3,350,891	(2,439)	2,411		
31.	Totals (to agree with Page 6, Line 21)	1,515,283,033	364,833,461	8,579,696	1,071,729,840	69,563,835	576,201	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	67,521,560		625,731	153,886	105,024		68,406,200
2.	Salaries and wages	379,973,275		2,580,764	562,381	3,555,892		386,672,312
3.11	Contributions for benefit plans for employees	59,325,139		446,280	87,403	346,967		60,205,789
3.12	Contributions for benefit plans for agents							0
3.21	Payments to employees under non-funded benefit plans	836,930		14,165	2,387	0		853,482
3.22	Payments to agents under non-funded benefit plans							0
3.31	Other employee welfare	2,984,081		39,159	7,511	308,261		3,339,012
3.32	Other agent welfare							0
4.1	Legal fees and expenses	15,357,420		303,982	41,777	6,917		15,710,095
4.2	Medical examination fees	18,704,140		3,756	6	0		18,707,903
4.3	Inspection report fees	1,808,883		1	0	0		1,808,884
4.4	Fees of public accountants and consulting actuaries	5,283,717		109,475	18,366	0		5,411,558
4.5	Expense of investigation and settlement of policy claims	258,086		12,976	(12)	0		271,050
5.1	Traveling expenses	16,264,586		66,376	13,392	10,922		16,355,275
5.2	Advertising	22,595,867		24,778	14,172	0		22,634,817
5.3	Postage, express, telegraph and telephone	16,941,193		138,628	29,460	8,517		17,117,798
5.4	Printing and stationery	10,747,807		122,628	9,528	83		10,880,046
5.5	Cost or depreciation of furniture and equipment	1,157,407		16,789	4,385	1,546		1,180,126
5.6	Rental of equipment	379,393		0	3,307	0		382,699
5.7	Cost or depreciation of EDP equipment and software	3,193,888		29,456	13,359	0		3,236,703
6.1	Books and periodicals							0
6.2	Bureau and association fees	2,351,565		39,834	7,037	0		2,398,437
6.3	Insurance, except on real estate	8,914,228		184,633	29,127	0		9,127,988
6.4	Miscellaneous losses	317,693		5,955	1,490	0		325,138
6.5	Collection and bank service charges	4,799,001		155,344	27,437	0		4,981,782
6.6	Sundry general expenses	(4,428,149)		(23,575)	(8,392,798)	(4,263)		(12,848,784)
6.7	Group service and administration fees	(39,728)		411	0	0		(39,318)
6.8	Reimbursements by uninsured plans							0
7.1	Agency expense allowance	0		0	0	0		0
7.2	Agents' balances charged off (less $ recovered)	(340)		(12)	0	0		(352)
7.3	Agency conferences other than local meetings	1,638,232		2,717	468	0		1,641,418
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
9.1	Real estate expenses	0		0	0	579,416		579,416
9.2	Investment expenses not included elsewhere	0		0	0	484,631,314		484,631,314
9.3	Aggregate write-ins for expenses	498,501,330	0	9,525,036	990,111	11,680,253	0	520,696,731
10.	General expenses incurred	1,135,387,202	0	14,425,288	(6,375,820)	501,230,849	(b) 0	(a) 1,644,667,520
11.	General expenses unpaid Dec. 31, prior year	394,303,019	0	6,407,391	1,558,235	917,925		403,186,570
12.	General expenses unpaid Dec. 31, current year	480,842,155		6,109,182	(2,700,191)	880,800		485,131,945
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0		0
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,048,848,067	0	14,723,497	(2,117,393)	501,267,974	0	1,562,722,145
	DETAILS OF WRITE-INS							
09.301.	Miscellaneous Professional/Consulting Fees	301,300,648		8,002,411	668,924	8,084,200		318,056,183
09.302.	Data Processing & Related	190,423,070		1,608,800	302,961	3,855,044		196,189,874
09.303.	IT EDP Consulting	6,486,218		114,789	17,591	0		6,618,598
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	291,394	0	(200,964)	636	(258,991)	0	(167,925)
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	498,501,330	0	9,525,036	990,111	11,680,253	0	520,696,731

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable .....$ ..... ; 2. Institutional . $ ..... ; 3. Recreational and Health $ ..... ; 4. Educational ..... $ .....
5. Religious .....$ ..... ; 6. Membership $ ..... ; 7. Other .....$ ..... ; 8. Total .....$ 0

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	76,177	803	332	3,685,217		3,762,528
2.	State insurance department licenses and fees	7,739,435	60,972	9,515			7,809,922
3.	State taxes on premiums	73,943,241	1,002,941	(5)			74,946,178
4.	Other state taxes, including $ (1,727,155) for employee benefits	(1,727,155)	(30,863)	3,489			(1,754,528)
5.	U.S. Social Security taxes	21,992,978	152,426	33,792			22,179,195
6.	All other taxes	12,225,692	238,775	5,958			12,470,426
7.	Taxes, licenses and fees incurred	114,250,369	1,425,054	53,082	3,685,217	0	119,413,721
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	70,381,693	1,093,191	237,677			71,712,561
9.	Taxes, licenses and fees unpaid Dec. 31, current year	53,621,784	668,829	24,913			54,315,526
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	131,010,278	1,849,416	265,846	3,685,217	0	136,810,756

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	231,539	
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	10,542,742	0
4.	Applied to provide paid-up annuities	467	0
5.	Total Lines 1 through 4	10,774,748	0
6.	Paid in cash	274,468	0
7.	Left on deposit	8,330,119	0
8.	Aggregate write-ins for dividend or refund options	(11,896,858)	0
9.	Total Lines 5 through 8	7,482,477	0
10.	Amount due and unpaid	28,582	0
11.	Provision for dividends or refunds payable in the following calendar year	15,643,703	0
12.	Terminal dividends	0	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	15,672,285	0
16.	Total from prior year	17,721,503	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	5,433,259	0
	DETAILS OF WRITE-INS		
0801.	Reinsurance	(11,896,858)	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	(11,896,858)	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	01 CSO 2.00% CRVM ALB 2012	17,003,540	0	17,003,540	0	0
0100002.	01 CSO 3.00% CRVM ALB 2007-12, 21-25	145,565,725	0	145,565,725	0	0
0100003.	01 CSO 3.50% CRVM ALB 2013-20, 25	925,784,489	0	925,784,489	0	0
0100004.	01 CSO 3.50% CRVM ANB 2013-20	9,566,140,116	0	9,566,140,116	0	0
0100005.	01 CSO 3.50% NLP ALB 2013-16	5,654,510	0	5,654,510	0	0
0100006.	01 CSO 3.75% CRVM ANB 2016-19	7,034,881	0	7,034,881	0	0
0100007.	01 CSO 4.00% CRVM ALB 2006-23	1,107,310,017	0	1,107,310,017	0	0
0100008.	01 CSO 4.00% CRVM ANB 2004, 06-16	6,606,265,577	0	6,606,265,577	0	0
0100009.	01 CSO 4.00% NLP ALB 2006-16	11,763,929	0	11,763,929	0	0
0100010.	01 CSO 4.00% NLP ANB 2006-25	545,280	0	545,280	0	0
0100011.	01 CSO 4.50% CRVM ANB 2004-05	538,263,072	0	538,263,072	0	0
0100012.	01 CSO 4.50% NLP ANB 2001, 03-05	108,079	0	108,079	0	0
0100013.	01 CSO 5.00% NLP ANB 1996, 06-11, 17	24,617	0	24,617	0	0
0100014.	01 CSO 5.75% NLP ANB 2003-05	2,781	0	2,781	0	0
0100015.	07 STD IND 3.50% NLP ALB(+1) 1926-64	23,514,296	23,514,296	0	0	0
0100016.	07 SUBSTD IND 3.50% NLP ALB(+1) 1923-65	2,706,924	2,706,924	0	0	0
0100017.	12 INT 3.50% NLP ANB 1929-30	59	0	59	0	0
0100018.	130% 41 CSO 3.00% NLP ANB 1935-64	60,598	0	60,598	0	0
0100019.	17 CSO 3.00% VM-20 ALB 2021-24	12,763,026	0	12,763,026	0	0
0100020.	17 CSO 3.00% VM-20 ANB 2021-24	446,568,676	0	446,568,676	0	0
0100021.	17 CSO 3.50% CRVM ANB 2017-19	466,493,430	0	466,493,430	0	0
0100022.	17 CSO 3.50% VM-20 ALB 2025	4,444,945	0	4,444,945	0	0
0100023.	17 CSO 3.50% VM-20 ANB 2020, 25	223,522,120	0	223,522,120	0	0
0100024.	17 CSO 3.75% VM-20 ANB 2021-24	169,599,942	0	169,599,942	0	0
0100025.	17 CSO 4.50% VM-20 ANB 2020, 25	138,630,594	0	138,630,594	0	0
0100026.	41 CSO 2.00% CRVM ANB 1962-64	12,336	0	12,336	0	0
0100027.	41 CSO 2.00% NLP ANB 1948, 55-58, 61-64, 70, 75	31,881	0	31,881	0	0
0100028.	41 CSO 2.25% CRVM ANB 1948-60	264,968	0	264,968	0	0
0100029.	41 CSO 2.25% NLP ANB 1948-83	2,227,883	0	2,227,883	0	0
0100030.	41 CSO 2.50% CRVM ALB 1960-63	149,663	0	149,663	0	0
0100031.	41 CSO 2.50% CRVM ANB 1946-65, 67	6,034,147	0	6,014,479	0	19,668
0100032.	41 CSO 2.50% FPT ANB 1952-64	1,266,961	0	1,266,961	0	0
0100033.	41 CSO 2.50% NJ ANB 1961-63	839,916	0	839,916	0	0
0100034.	41 CSO 2.50% NLP ALB 1960-63	342,691	0	342,691	0	0
0100035.	41 CSO 2.50% NLP ANB 1930-76, 79-81, 83	30,977,793	0	30,977,793	0	0
0100036.	41 CSO 2.75% CRVM ANB 1948-65	799,889	0	799,889	0	0
0100037.	41 CSO 2.75% NLP ANB 1948-71, 73-78	10,081,587	0	10,081,587	0	0
0100038.	41 CSO 3.00% CRVM ANB 1948-75	22,508,984	0	22,508,984	0	0
0100039.	41 CSO 3.00% FPT ANB 1955	2,512	0	2,512	0	0
0100040.	41 CSO 3.00% MOD ANB 1948, 51	6,941	0	6,941	0	0
0100041.	41 CSO 3.00% NLP ANB 1925-23	169,556,813	3,707	169,427,295	0	125,811
0100042.	41 CSO 3.50% CRVM ANB 1955, 57-65	1,713,281	0	1,713,281	0	0
0100043.	41 CSO 3.50% MOD ANB 1959-61, 63	62,760	0	62,760	0	0
0100044.	41 CSO 3.50% NLP ANB 1947-68, 70-75, 98	2,049,622	446	2,049,176	0	0
0100045.	41 CSO 3.50%/15/3.00% CRVM ANB 1960-62	372,622	0	372,622	0	0
0100046.	41 CSO 3.50%/15/3.00% NLP ANB 1959-62	57,829	0	57,829	0	0
0100047.	41 CSO 3.50%/20/2.75% NLP ANB 1958-59	43,596	0	43,596	0	0
0100048.	41 CSO 3.50%/20/3.00% NLP ANB 1961-63	851,909	0	851,909	0	0
0100049.	41 CSO 3.50%/25/2.50% CRVM ANB 1963-64	69,608	0	69,608	0	0
0100050.	41 CSO 3.50%/27/2.50% NLP ANB 1961-62	37,522	0	37,522	0	0
0100051.	41 CSO 3.50%/28/2.50% NLP ANB 1960-62	937,306	0	937,306	0	0
0100052.	41 CSO 3.50%/29/2.50% NLP ANB 1960-62	210,040	0	210,040	0	0
0100053.	41 CSO 3.50%/30/2.50% NLP ANB 1961-62	228,769	0	228,769	0	0
0100054.	41 CSO 3.50%/31/2.50% NLP ANB 1961-62	58,325	0	58,325	0	0
0100055.	41 CSO 3.50%/32/2.50% NLP ANB 1961-62	65,700	0	65,700	0	0
0100056.	41 CSO 3.50%/33/2.50% NLP ANB 1962	8,004	0	8,004	0	0
0100057.	41 CSO 3.50%/34/2.50% NLP ANB 1961-62	15,961	0	15,961	0	0
0100058.	41 CSO 3.50%/35/2.50% NLP ANB 1962	7,780	0	7,780	0	0
0100059.	41 CSO 3.50%/36/2.50% NLP ANB 1961-62	15,249	0	15,249	0	0
0100060.	41 CSO 3.50%/37/2.50% NLP ANB 1962	7,485	0	7,485	0	0
0100061.	41 STD IND 2.50% NLP ALB(+1) 1926-68	24,990,104	24,990,104	0	0	0
0100062.	41 STD IND 3.00% CRVM ALB(+1) 1951-64	2,121	2,121	0	0	0
0100063.	41 STD IND 3.00% NLP ALB(+1) 1941-92	205,236,299	204,958,709	277,590	0	0
0100064.	41 STD IND 3.50% CRVM ALB(+1) 1966	377	377	0	0	0
0100065.	41 STD IND 3.50% NLP ALB(+1) 1938-81	27,246,239	26,438,243	807,996	0	0
0100066.	41 SUBSTD IND 2.50% NLP ALB(+1) 1936-62	172,316	172,316	0	0	0
0100067.	41 SUBSTD IND 2.75% NLP ALB(+1) 1949	957	957	0	0	0
0100068.	41 SUBSTD IND 3.00% CRVM ALB(+1) 1952-71	21,064	325	20,739	0	0
0100069.	41 SUBSTD IND 3.00% NLP ALB(+1) 1944-74	11,706,461	11,215,371	491,090	0	0
0100070.	41 SUBSTD IND 3.50% CRVM ALB(+1) 1962-64	500	500	0	0	0
0100071.	41 SUBSTD IND 3.50% NLP ALB(+1) 1938-81	12,868,887	12,800,294	68,593	0	0
0100072.	58 CET 2.00% NLP ANB 1980-88	4,849,545	0	4,849,545	0	0
0100073.	58 CET 2.25% NLP ANB 1963-78	142,563	0	142,563	0	0
0100074.	58 CET 2.50% CRVM ANB 1963-72, 75	110,898	0	110,898	0	0
0100075.	58 CET 2.50% MOD ANB 1963-83	2,828,204	0	2,828,204	0	0
0100076.	58 CET 2.50% NLP ALB 1963-84	260,525	0	260,525	0	0
0100077.	58 CET 2.50% NLP ANB 1954, 63-84	1,467,746	0	1,467,746	0	0
0100078.	58 CET 2.75% CRVM ANB 1960-63	39,162	0	39,162	0	0
0100079.	58 CET 2.75% NLP ALB 1965-81	9,191,264	0	9,191,264	0	0
0100080.	58 CET 2.75% NLP ANB 1964-76	2,719,401	0	2,719,401	0	0
0100081.	58 CET 3.00% CRVM ANB 1961-84	686,948	0	684,666	0	2,282
0100082.	58 CET 3.00% FPT ANB 1970-71	10,224	0	10,224	0	0
0100083.	58 CET 3.00% MOD ANB 1962-67, 71-80, 82-83	481,520	0	481,520	0	0
0100084.	58 CET 3.00% NJ ALB 1967, 70	3,373	0	3,373	0	0
0100085.	58 CET 3.00% NJ ANB 1964, 71-73, 75-76	27,402	0	27,402	0	0
0100086.	58 CET 3.00% NLP ALB 1960-94	29,670,792	8,780	29,662,012	0	0
0100087.	58 CET 3.00% NLP ANB 1955, 61-10	27,722,556	0	27,722,556	0	0
0100088.	58 CET 3.25% NLP ANB 1970-74	118,719	0	118,719	0	0
0100089.	58 CET 3.50% CRVM ALB 1966, 68-70	22,395	0	22,395	0	0
0100090.	58 CET 3.50% CRVM ANB 1965, 67, 70-82	322,602	0	322,602	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100091.	58 CET 3.50% MOD ANB 1970, 73-84	480,820	0	480,820	0	0
0100092.	58 CET 3.50% NLP ALB 1964-88, 92, 95-99, 01-15	16,027,065	0	16,027,065	0	0
0100093.	58 CET 3.50% NLP ANB 1963-83, 87, 99-08	1,048,361	0	1,046,964	1,397	0
0100094.	58 CET 4.00% CRVM ANB 1980	13,326	0	13,326	0	0
0100095.	58 CET 4.00% MOD ANB 1978-87	968,169	0	968,169	0	0
0100096.	58 CET 4.00% NLP ALB 1976-88, 91-12	674,175	0	674,175	0	0
0100097.	58 CET 4.00% NLP ANB 1977-97	2,281,882	0	2,281,882	0	0
0100098.	58 CET 4.25% NLP ANB 1981-89	21,584	0	21,584	0	0
0100099.	58 CET 4.50% CRVM ALB 1983-84	2,856	0	2,856	0	0
0100100.	58 CET 4.50% CRVM ANB 1978, 80-89	292,450	0	292,450	0	0
0100101.	58 CET 4.50% MOD ANB 1980-84	176,367	0	176,367	0	0
0100102.	58 CET 4.50% NLP ALB 1980-88	2,959,977	0	2,959,977	0	0
0100103.	58 CET 4.50% NLP ANB 1980-90	5,818,126	0	5,818,126	0	0
0100104.	58 CET 5.00% NLP ANB 1980-84	77,328	0	77,328	0	0
0100105.	58 CET 5.50% NLP ALB 1981	4,075	0	4,075	0	0
0100106.	58 CET 3.50%/20/2.35% NJ ALB 1981-83, 87	15,181	0	15,181	0	0
0100107.	58 CET 3.50%/20/3.00% NLP ANB 1970-78	161,812	0	161,812	0	0
0100108.	58 CSO 2.00% NLP ALB 1979	722	0	722	0	0
0100109.	58 CSO 2.00% NLP ANB 1966, 77-88	7,928,026	0	7,928,026	0	0
0100110.	58 CSO 2.20% NLP ALB 1981, 85, 87, 93	17,554	0	17,554	0	0
0100111.	58 CSO 2.25% CRVM ANB 1956, 63-68	357,634	0	357,634	0	0
0100112.	58 CSO 2.25% NLP ANB 1963-80, 84	5,187,034	0	5,099,802	0	87,232
0100113.	58 CSO 2.50% CRVM ALB 1963-09	1,762,338	0	1,762,338	0	0
0100114.	58 CSO 2.50% CRVM ANB 1959-88	4,218,599	0	4,218,599	0	0
0100115.	58 CSO 2.50% MOD ANB 1962-84	26,954,729	0	26,954,729	0	0
0100116.	58 CSO 2.50% NJ ALB 1965-71	636,447	0	636,447	0	0
0100117.	58 CSO 2.50% NLP ALB 1963-87	1,953,140	0	1,953,140	0	0
0100118.	58 CSO 2.50% NLP ANB 1948, 56-04	114,458,636	0	114,458,636	0	0
0100119.	58 CSO 2.75% CRVM ANB 1960-63	277,889	0	277,889	0	0
0100120.	58 CSO 2.75% NLP ALB 1965-90	50,626,595	0	50,626,595	0	0
0100121.	58 CSO 2.75% NLP ANB 1960-88	11,251,864	0	11,251,864	0	0
0100122.	58 CSO 3.00% CRVM ALB 1960-00	20,013,054	0	20,013,054	0	0
0100123.	58 CSO 3.00% CRVM ANB 1946-47, 49-92, 97-99	88,613,692	0	88,557,573	0	56,119
0100124.	58 CSO 3.00% FPT ANB 1967-74	162,827	0	162,827	0	0
0100125.	58 CSO 3.00% MOD ALB 1971-77	151,820	0	151,820	0	0
0100126.	58 CSO 3.00% MOD ANB 1962-83, 85	6,379,526	0	6,379,526	0	0
0100127.	58 CSO 3.00% NJ ALB 1965-71	619,458	0	619,458	0	0
0100128.	58 CSO 3.00% NJ ANB 1959, 61-77, 79, 81, 85	2,258,356	0	2,257,844	0	512
0100129.	58 CSO 3.00% NLP ALB 1959-08	106,774,063	100,568	106,673,495	0	0
0100130.	58 CSO 3.00% NLP ANB 1948-09, 13-14	234,780,689	0	234,734,166	0	46,523
0100131.	58 CSO 3.25% CRVM ANB 1956, 59-75	3,491,125	0	3,491,125	0	0
0100132.	58 CSO 3.25% NLP ALB 1975	1,611	0	1,611	0	0
0100133.	58 CSO 3.25% NLP ANB 1957-58, 61-62, 64, 66, 68-74	246,041	0	246,041	0	0
0100134.	58 CSO 3.50% CRVM ALB 1962-89, 91-92, 94-96	68,507,442	0	68,507,442	0	0
0100135.	58 CSO 3.50% CRVM ANB 1962-06	39,975,076	0	39,860,765	0	114,311
0100136.	58 CSO 3.50% MOD ANB 1966-88	7,627,400	0	7,627,400	0	0
0100137.	58 CSO 3.50% NJ ALB 1969, 77-84	1,274,511	0	1,274,511	0	0
0100138.	58 CSO 3.50% NJ ANB 1967-68, 71-74, 76-87, 89	6,123,878	0	6,123,878	0	0
0100139.	58 CSO 3.50% NLP ALB 1964-15	39,571,409	0	39,571,094	0	315
0100140.	58 CSO 3.50% NLP ANB 1927, 29-32, 34-44, 46-47, 49-57, 60-16	24,866,925	0	24,708,934	0	157,991
0100141.	58 CSO 4.00% CRVM ALB 1977-13	5,941,331	0	5,941,331	0	0
0100142.	58 CSO 4.00% CRVM ANB 1971-97	57,071,880	0	57,071,880	0	0
0100143.	58 CSO 4.00% MOD ANB 1977-87	10,895,313	0	10,895,313	0	0
0100144.	58 CSO 4.00% NJ ANB 1975, 78-89	3,323,654	0	3,323,654	0	0
0100145.	58 CSO 4.00% NLP ALB 1976-89, 91-12	4,911,215	0	4,366,314	0	544,901
0100146.	58 CSO 4.00% NLP ANB 1972-93, 95	69,020,359	0	68,962,113	0	58,246
0100147.	58 CSO 4.25% CRVM ANB 1980-96	440,371	0	440,371	0	0
0100148.	58 CSO 4.25% NLP ANB 1981-89	160,310	0	160,310	0	0
0100149.	58 CSO 4.50% CRVM ALB 1980-98	330,314,447	0	330,314,447	0	0
0100150.	58 CSO 4.50% CRVM ANB 1952-03	786,636,297	540	786,621,858	0	13,899
0100151.	58 CSO 4.50% FPT ANB 1983, 85	988,181	0	988,181	0	0
0100152.	58 CSO 4.50% MOD ALB 1984-85	5,142,131	0	5,142,131	0	0
0100153.	58 CSO 4.50% MOD ANB 1979-86	46,000,691	0	46,000,691	0	0
0100154.	58 CSO 4.50% NLP ALB 1980-22	47,071,217	0	47,023,334	0	47,883
0100155.	58 CSO 4.50% NLP ANB 1948-20	233,036,116	131,621	231,817,431	0	1,087,064
0100156.	58 CSO 5.50% CRVM ALB 1982	25,821	0	25,821	0	0
0100157.	58 CSO 5.50% MOD ANB 1981-85	1,080,109	0	1,080,109	0	0
0100158.	58 CSO 5.50% NLP ALB 1980, 84	3,717	0	3,717	0	0
0100159.	58 CSO 5.50% NLP ANB 1978-88	5,594,278	0	5,594,278	0	0
0100160.	58 CSO 6.00% NSP ANB	789,509	0	0	0	789,509
0100161.	58 CSO 7.00% NLP ANB 1983	5,639	0	5,639	0	0
0100162.	58 CSO 3.25%/20/2.75% CRVM ANB 1964-76	9,341,738	0	9,341,738	0	0
0100163.	58 CSO 3.25%/20/2.75% NLP ALB 1965-98	33,422,290	0	33,422,290	0	0
0100164.	58 CSO 3.25%/20/2.75% NLP ANB 1964-84	433,100	0	433,100	0	0
0100165.	58 CSO 3.50%/10/3.00% NLP ALB 1974-81	6,935,736	0	6,935,736	0	0
0100166.	58 CSO 3.50%/20/2.35% NJ ALB 1980-88	1,054,590	0	1,054,590	0	0
0100167.	58 CSO 3.50%/20/2.50% CRVM ANB 1965-99	1,788,101	0	1,788,101	0	0
0100168.	58 CSO 3.50%/20/2.50% MOD ANB 1968-09	3,272,533	0	3,272,533	0	0
0100169.	58 CSO 3.50%/20/2.50% NLP ALB 1976-83	2,903,359	0	2,903,359	0	0
0100170.	58 CSO 3.50%/20/2.50% NLP ANB 1965-08	18,712,366	0	18,712,366	0	0
0100171.	58 CSO 3.50%/20/3.00% CRVM ANB 1967-80	3,004,613	0	3,004,613	0	0
0100172.	58 CSO 3.50%/20/3.00% MOD ANB 1970-11	8,657,895	0	8,657,895	0	0
0100173.	58 CSO 3.50%/20/3.00% NLP ALB 1975-82	14,099,374	0	14,099,374	0	0
0100174.	58 CSO 3.50%/20/3.00% NLP ANB 1964-04	22,272,080	0	22,272,080	0	0
0100175.	58 CSO 3.50%/21/3.00% NLP ANB 1966-69	30,739	0	30,739	0	0
0100176.	58 CSO 3.75%/20/2.00% MOD ANB 1977-84	392,797	0	392,797	0	0
0100177.	58 CSO 4.00%/10/3.00% CRVM ALB 1982-07	18,042,354	0	18,042,354	0	0
0100178.	58 CSO 4.00%/10/3.00% NLP ALB 1981-82	7,035,522	0	7,035,522	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100179.	58 CSO 4.00%/20/3.00% MOD ALB 1981-14	1,350	0	1,350	0	0
0100180.	58 CSO 4.00%/20/3.00% NLP ALB 1981-99	42,122,378	0	42,122,378	0	0
0100181.	58 CSO 4.50%/20/2.00% MOD ANB 1983-93	8,142,038	0	8,142,038	0	0
0100182.	58 CSO 4.50%/20/2.00% NLP ANB 1980-05	50,244,330	0	50,244,330	0	0
0100183.	58 CSO 4.50%/20/3.50% NJ ALB 1978-83	206,841	0	206,841	0	0
0100184.	58 CSO 5.50%/20/2.25% NJ ANB 1980-84	466,989	0	466,989	0	0
0100185.	58 CSO 5.50%/20/2.25% NLP ANB 1980-85	83,966	0	83,966	0	0
0100186.	60 CSG 3.00% NLP ALB 1992-93	5,912,420	0	0	0	5,912,420
0100187.	61 CIET 3.00% NLP ALB 1958-89	6,495,717	6,495,717	0	0	0
0100188.	61 CIET 3.50% NLP ALB 1966-82	996,577	996,577	0	0	0
0100189.	61 CIET 3.50% NLP ALB(+1) 1966-81	6,074,425	6,074,425	0	0	0
0100190.	61 CSI 3.00% CRVM ALB 1976	905	905	0	0	0
0100191.	61 CSI 3.00% NLP ALB 1940-89	75,862,288	75,861,941	347	0	0
0100192.	61 CSI 3.50% CRVM ALB 1967-82	60,803	60,803	0	0	0
0100193.	61 CSI 3.50% CRVM ALB(+1) 1967-78	11,803	11,803	0	0	0
0100194.	61 CSI 3.50% NLP ALB 1966-82	11,335,577	11,335,577	0	0	0
0100195.	61 CSI 3.50% NLP ALB(+1) 1966-81	58,153,815	58,153,815	0	0	0
0100196.	80 CET 2.75% NLP ALB 1972	209	0	209	0	0
0100197.	80 CET 2.75% NLP ANB 1989-90	7,137	0	7,137	0	0
0100198.	80 CET 3.00% NLP ANB 1989-90	80,018	0	80,018	0	0
0100199.	80 CET 3.50% NLP ALB 1984-98	17,665,056	0	17,665,056	0	0
0100200.	80 CET 4.00% CRVM ANB 1987-88, 94, 06-07	348,390	0	348,390	0	0
0100201.	80 CET 4.00% NLP ALB 1986-06	256,060	0	256,060	0	0
0100202.	80 CET 4.00% NLP ANB 1988-03	8,086,996	0	8,086,996	0	0
0100203.	80 CET 4.50% CRVM ALB 1989, 92, 96	23,224	0	20,241	0	2,983
0100204.	80 CET 4.50% CRVM ANB 1989-90, 03-05	1,505,862	0	1,505,862	0	0
0100205.	80 CET 4.50% NLP ALB 1985-14	26,351,498	0	26,351,498	0	0
0100206.	80 CET 4.50% NLP ANB 1987-90, 92-03	3,787,281	0	3,787,281	0	0
0100207.	80 CET 5.00% CRVM ANB 1986-89	6,420	0	6,420	0	0
0100208.	80 CET 5.00% NLP ALB 1987-94	1,163,026	0	1,163,026	0	0
0100209.	80 CET 5.00% NLP ANB 1986-91, 93-94	1,919,377	0	1,919,377	0	0
0100210.	80 CET 5.50% CRVM ALB 1991, 93-94	3,137	0	3,137	0	0
0100211.	80 CET 5.50% CRVM ANB 1989-99, 01-05	476,153	0	476,153	0	0
0100212.	80 CET 5.50% NLP ALB 1987-92	4,060,124	0	4,060,124	0	0
0100213.	80 CET 5.50% NLP ANB 1987-92	413,695	0	413,695	0	0
0100214.	80 CET 5.75% CRVM ALB 1994-95, 97-98, 00-01, 04-08	35,326	0	35,326	0	0
0100215.	80 CET 6.00% CRVM ANB 1983, 86-94	3,199,773	0	3,199,773	0	0
0100216.	80 CET 6.00% NLP ALB 1983-86	882,997	0	882,997	0	0
0100217.	80 CSO 1.75% NLP ANB 1988-90, 94	46,670	0	46,670	0	0
0100218.	80 CSO 2.00% CRVM ANB 2002-08	52,539,583	0	52,539,583	0	0
0100219.	80 CSO 2.50% CRVM ANB 2006-08	171,835,139	0	171,835,139	0	0
0100220.	80 CSO 2.75% NLP ANB 1989-90	119,797	0	119,797	0	0
0100221.	80 CSO 3.00% CRVM ALB 1974-88	718,290	0	718,290	0	0
0100222.	80 CSO 3.00% CRVM ANB 1982-09	308,409,130	0	308,409,130	0	0
0100223.	80 CSO 3.00% NLP ANB 1986-89	106,867	0	106,867	0	0
0100224.	80 CSO 3.50% CRVM ANB 1990, 97-02	730,746	0	730,746	0	0
0100225.	80 CSO 3.50% NLP ALB 1984-10	130,190,201	0	130,190,201	0	0
0100226.	80 CSO 3.50% NLP ANB 1974-77, 80-03, 13-14	29,881,252	0	29,075,181	0	806,071
0100227.	80 CSO 4.00% CRVM ALB 1985-20	132,617,498	0	132,617,498	0	0
0100228.	80 CSO 4.00% CRVM ANB 1940-20	2,297,974,656	0	2,297,037,478	0	937,178
0100229.	80 CSO 4.00% MOD ANB 1985-86	182,661	0	182,661	0	0
0100230.	80 CSO 4.00% NLP ALB 1960-14	8,108,343	0	7,623,670	0	484,673
0100231.	80 CSO 4.00% NLP ANB 1984-12	60,417,122	0	58,914,286	0	1,502,836
0100232.	80 CSO 4.50% CRVM ALB 1974-22	2,508,584,772	0	2,501,262,029	0	7,322,743
0100233.	80 CSO 4.50% CRVM ANB 1980-17	6,904,300,088	0	6,797,107,486	0	107,192,602
0100234.	80 CSO 4.50% NJ ANB 1994-97	31,229,677	0	31,229,677	0	0
0100235.	80 CSO 4.50% NLP ALB 1960-20	625,779,596	0	625,433,832	0	345,764
0100236.	80 CSO 4.50% NLP ANB 1978, 81-16	242,904,252	0	237,650,873	0	5,253,379
0100237.	80 CSO 5.00% CRVM ALB 1987-18	167,738,496	0	167,738,496	0	0
0100238.	80 CSO 5.00% CRVM ANB 1983-96	267,529,102	0	267,529,102	0	0
0100239.	80 CSO 5.00% NJ ANB 1989-95	70,954,619	0	70,954,619	0	0
0100240.	80 CSO 5.00% NLP ALB 1966, 87-21	108,268,298	0	108,268,298	0	0
0100241.	80 CSO 5.00% NLP ANB 1984, 86-95	51,307,630	0	50,381,584	0	926,046
0100242.	80 CSO 5.25% CRVM ANB 1992	5,673,571	0	5,673,571	0	0
0100243.	80 CSO 5.50% CRVM ALB 1974-15	446,432,129	0	446,432,129	0	0
0100244.	80 CSO 5.50% CRVM ANB 1982-12	341,978,715	0	308,782,783	0	33,195,932
0100245.	80 CSO 5.50% NJ ALB 1986-87	228,401	0	228,401	0	0
0100246.	80 CSO 5.50% NLP ALB 1986-98	239,646,356	0	239,643,816	0	2,540
0100247.	80 CSO 5.50% NLP ANB 1984-95, 99, 02, 05	58,924,372	0	55,865,183	0	3,059,189
0100248.	80 CSO 5.50% NSP ANB 1987-89	65,350,862	0	65,350,862	0	0
0100249.	80 CSO 5.75% CRVM ALB 1997, 06-07	39,467	0	39,467	0	0
0100250.	80 CSO 5.75% CRVM ANB 1985	1,542	0	1,542	0	0
0100251.	80 CSO 5.75% NLP ANB 1995-97, 00-01	21,671	0	21,671	0	0
0100252.	80 CSO 6.00% CRVM ALB 1983-86	11,606,731	0	11,606,731	0	0
0100253.	80 CSO 6.00% CRVM ANB 1983-93, 95	81,227,119	0	81,182,664	0	44,455
0100254.	80 CSO 6.00% NLP ALB 1983-88	509,230	0	509,230	0	0
0100255.	80 CSO 6.00% NLP ANB 1974, 84-00, 02-04, 08	2,432,590	0	1,384,813	0	1,047,777
0100256.	80 CSO 6.00% NSP ANB 1986	23,296,376	0	23,296,376	0	0
0100257.	80 CSO 6.25% NLP ANB 1995	1,469	0	1,469	0	0
0100258.	80 CSO 7.00% NLP ANB 1985, 88-94	1,426,240	0	1,426,240	0	0
0100259.	80 CSO 7.50% CRVM ANB 1985-86	109,166	0	109,166	0	0
0100260.	80 CSO 7.50% NLP ANB 1986-87, 89-90	2,251,657	0	2,251,657	0	0
0100261.	80 CSO 3.00%/10/3.50% CRVM ANB 1996-99	17,273,397	0	17,273,397	0	0
0100262.	80 CSO 3.50%/10/4.00% CRVM ALB 1996-98	233,252	0	233,252	0	0
0100263.	80 CSO 3.50%/10/4.00% CRVM ANB 1995-99	1,685,862	0	1,685,862	0	0
0100264.	80 CSO 4.00%/10/4.50% CRVM ALB 1997-99	32,106,323	0	32,106,323	0	0
0100265.	80 CSO 4.50%/10/5.00% CRVM ALB 1993-94	9,305,848	0	9,305,848	0	0
0100266.	80 CSO 4.50%/10/5.00% CRVM ANB 1993-94	36,827,244	0	36,827,244	0	0
0100267.	80 CSO 5.00%/10/4.00%/10/3.50% NJ ALB 1987-93, 97	521,960	0	521,960	0	0
0100268.	85 CID 4.00% CRVM ALB 2006-16	854,999	0	854,999	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100269. 85 CID 4.50% CRVM ALB 2005	3,864	0	3,864	0	0
0100270. VM-20 DET/STO VM-20 ANB 2020-25	735,369,921	0	735,369,921	0	0
0100271. AE 2.50% ILL ANB 1944-47	11,155	0	11,155	0	0
0100272. AE 2.50% NLP ANB 1943-46	13,673	0	13,673	0	0
0100273. AE 3.00% ILL ANB 1942-54, 58-59, 62	558,681	0	558,681	0	0
0100274. AE 3.00% MOD ANB 1947	791	0	791	0	0
0100275. AE 3.00% NJ ANB 1945-47	17,364	0	17,364	0	0
0100276. AE 3.00% NLP ANB 1936, 39-70, 72, 74-77, 80, 83, 91-92, 96	4,122,000	0	4,122,000	0	0
0100277. AE 3.50% CRVM ANB 1946	847	0	847	0	0
0100278. AE 3.50% FPT ANB 1939, 46-47	91,007	0	91,007	0	0
0100279. AE 3.50% ILL ANB 1930, 34-53, 56, 66-67	597,825	0	597,825	0	0
0100280. AE 3.50% MOD ANB 1946, 50-51, 55, 58-61, 65	176,603	0	176,603	0	0
0100281. AE 3.50% NLP ANB 1926-72, 80-81, 83	19,275,123	12,260,798	7,014,325	0	0
0100282. AE 4.00% NLP ANB 1946-65	204,923	199,306	5,617	0	0
0100283. AM 2.75% NLP ANB 1944-47	104,983	0	104,983	0	0
0100284. AM 3.00% MOD ANB 1952-55	422,630	0	422,630	0	0
0100285. AM 3.00% NLP ANB 1942-84	3,297,333	0	3,297,333	0	0
0100286. AM 3.50% NLP ANB 1935-37	3,640	0	3,640	0	0
0100287. Canadian Men 3.00% NLP ANB 1939-47	14,354	0	14,354	0	0
0100288. Fund Value	2,030,132,599	0	1,977,136,443	0	52,996,156
0100289. Other	171,341,136	0	171,321,214	0	19,922
0100290. Single-Premium Life	8,651,019	0	8,651,019	0	0
0100291. Unearned Premium	907,258	0	0	0	907,258
0100292. Additional Reserves - Whole Life Plus	1,784,002	0	1,784,002	0	0
0100293. Assumed Reinsurance	26,874,168	0	23,226,240	0	3,647,928
0199997. Totals (gross)	42,595,418,071	478,497,866	41,888,158,690	1,397	228,760,118
0199998. Reinsurance ceded	24,626,540,015	0	24,589,572,443	1,397	36,966,175
0199999. Life Insurance: Totals (net)	17,968,878,056	478,497,866	17,298,586,247	0	191,793,943
0200001. 2012 IAM 3.50% CARVM ANB 2015-16	278,059	XXX	278,059	XXX	0
0200002. 2012 IAM 4.00% CARVM ANB 2015	2,400,832	XXX	2,400,832	XXX	0
0200003. 2012 IAR 3.00% CARVM ANB 2021	5,882,657,892	XXX	5,882,657,892	XXX	0
0200004. 2012 IAR 3.25% CARVM ANB 2020, 22	12,674,565,121	XXX	12,674,565,121	XXX	0
0200005. 2012 IAR 3.50% CARVM ANB 2015, 17-18	4,545,213,050	XXX	4,545,213,050	XXX	0
0200006. 2012 IAR 3.75% CARVM ANB 2015-19	9,251,064,603	XXX	9,251,064,603	XXX	0
0200007. 2012 IAR 3.75% IMM ANB 2017	35,372,393	XXX	35,372,393	XXX	0
0200008. 2012 IAR 4.00% CARVM ANB 2016, 23	462,158,493	XXX	462,158,493	XXX	0
0200009. 2012 IAR 4.00% IMM ANB 2015-16	186,928,366	XXX	186,928,366	XXX	0
0200010. 2012 IAR 4.25% CARVM ANB 2023-25	29,716,140,150	XXX	29,716,140,150	XXX	0
0200011. 2012 IAR 4.50% CARVM ANB 2023-25	10,908,085,962	XXX	10,908,085,962	XXX	0
0200012. 2012 IAR 4.75% CARVM ANB 2024-25	6,986,493,627	XXX	6,986,493,627	XXX	0
0200013. 2012 IAR 5.00% CARVM ANB 2025	1,394,729,275	XXX	1,394,729,275	XXX	0
0200014. 2012 IAR 8.25% IMM ANB 2024	9,929	XXX	0	XXX	9,929
0200015. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% IMM ANB 2022	223,052	XXX	39,188	XXX	183,864
0200016. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% IMM ANB 2020-22	12,679,110	XXX	12,679,110	XXX	0
0200017. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% IMM ANB 2020-22	32,032,280	XXX	31,983,312	XXX	48,968
0200018. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% IMM ANB 2018-22	52,467,922	XXX	52,452,807	XXX	15,115
0200019. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% IMM ANB 2018-20, 22	31,172,664	XXX	30,865,507	XXX	307,157
0200020. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% IMM ANB 2018-22	15,404,453	XXX	13,959,044	XXX	1,445,409
0200021. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM ANB 2018-25	83,462,293	XXX	82,297,623	XXX	1,164,670
0200022. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% IMM ANB 2023-25	71,186,094	XXX	70,246,302	XXX	939,792
0200023. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% IMM ANB 2023-25	85,605,950	XXX	85,302,645	XXX	303,305
0200024. 37 SA 2.50% IMM ANB 1971, 75	1,932	XXX	0	XXX	1,932
0200025. 37 SA 3.00% IMM ANB 1982, 84, 86-25	12,610,776	XXX	0	XXX	12,610,776
0200026. 37 SA 3.50% IMM ALB 1956	694	XXX	694	XXX	0
0200027. 37 SA 3.50% IMM ANB 1973	5,023	XXX	5,023	XXX	0
0200028. 51 GAM 3.25% IMM ANB 1969, 71, 86	26,024	XXX	0	XXX	26,024
0200029. 51 GAM 3.50% IMM ANB 1951-21	756,668	XXX	6,125	XXX	750,543
0200030. 52 INTERCO DISA 3.00% CARVM ANB 1973, 77-04, 11	30,871	XXX	30,871	XXX	0
0200031. 52 INTERCO DISA 3.50% CARVM ANB 1976, 79-85, 88-92, 97	1,903	XXX	1,903	XXX	0
0200032. 55 AA 3.50% IMM ANB 1967-72, 74-75, 79	20,273	XXX	18,632	XXX	1,641
0200033. 55 AA 5.00% IMM ANB 1977, 80, 82	9,629	XXX	9,629	XXX	0
0200034. 58 CSO 3.00% CARVM ANB 1985, 86	307,871	XXX	307,871	XXX	0
0200035. 71 GAM 2.50% IMM ANB 1971, 82	23,686	XXX	0	XXX	23,686
0200036. 71 GAM 3.50% CARVM ANB 1967, 70-74	1,468,812	XXX	0	XXX	1,468,812
0200037. 71 GAM 3.50% IMM ANB 1971-73, 76-81, 83-84	319,001	XXX	0	XXX	319,001
0200038. 71 GAM 5.00% IMM ANB 1976, 98	935,521	XXX	0	XXX	935,521
0200039. 71 GAM 6.00% CARVM ANB 1975-79	13,836,483	XXX	0	XXX	13,836,483
0200040. 71 GAM 6.00% IMM ANB 1975-80	716,510	XXX	0	XXX	716,510
0200041. 71 GAM 7.50% CARVM ANB 1980-81	14,570,980	XXX	0	XXX	14,570,980
0200042. 71 GAM 7.50% IMM ANB 1980-85, 90-20	3,880,841	XXX	0	XXX	3,880,841
0200043. 71 GAM 7.75% IMM ANB 1996-20	292,591	XXX	0	XXX	292,591
0200044. 71 GAM 8.50% CARVM ANB 1984	1,378	XXX	0	XXX	1,378
0200045. 71 GAM 9.50% IMM ANB 1985	1,191,059	XXX	0	XXX	1,191,059
0200046. 71 GAM 9.75% IMM ANB 1984-18	890,755	XXX	0	XXX	890,755
0200047. 71 GAM 10.50% IMM ANB 1985	501,909	XXX	0	XXX	501,909
0200048. 71 GAM 10.75% IMM ANB 1984, 88, 90, 93	235,196	XXX	0	XXX	235,196
0200049. 71 GAM 11.00% IMM ANB 1985-18	889,535	XXX	0	XXX	889,535
0200050. 71 GAM 11.25% IMM ANB 1982-18	573,113	XXX	0	XXX	573,113
0200051. 71 IAM 3.50% CARVM ANB 1961-83	2,945,671	XXX	2,945,671	XXX	0
0200052. 71 IAM 3.50% IMM ANB 1977	1,925	XXX	0	XXX	1,925

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200053.	71 IAM 4.00% CARVM ANB 1975-83	32,756,155	XXX	32,756,155	XXX	0
0200054.	71 IAM 4.08% CARVM ANB 1981-83	97,402	XXX	97,402	XXX	0
0200055.	71 IAM 4.50% CARVM ANB 1972-83, 13, 16-18	40,642,959	XXX	40,642,959	XXX	0
0200056.	71 IAM 5.00% CARVM ANB 1980-83	703,291	XXX	703,291	XXX	0
0200057.	71 IAM 5.25% CARVM ANB 2012, 15-17	2,466,438	XXX	2,466,438	XXX	0
0200058.	71 IAM 5.50% CARVM ANB 1980-82, 11, 16, 18	2,527,019	XXX	2,527,019	XXX	0
0200059.	71 IAM 5.50% IMM ANB 1982-83	7,425,642	XXX	7,425,642	XXX	0
0200060.	71 IAM 5.65% CARVM ANB 1980-84	82,179,924	XXX	0	XXX	82,179,924
0200061.	71 IAM 5.75% CARVM ANB 2017	37,586	XXX	37,586	XXX	0
0200062.	71 IAM 6.00% CARVM ANB 1975-79, 17-18	1,325,892	XXX	1,325,892	XXX	0
0200063.	71 IAM 6.00% IMM ALB 1977	16,511	XXX	16,511	XXX	0
0200064.	71 IAM 6.00% IMM ANB 1977-79, 83, 87	19,536,629	XXX	19,536,629	XXX	0
0200065.	71 IAM 6.25% CARVM ANB 1990-91	20,882,447	XXX	20,882,447	XXX	0
0200066.	71 IAM 6.50% CARVM ANB 1987, 89-90, 09-10, 16-17	34,242,348	XXX	34,242,348	XXX	0
0200067.	71 IAM 6.50% IMM ANB 1986	32,564	XXX	32,564	XXX	0
0200068.	71 IAM 6.75% CARVM ANB 1986, 88, 91	14,201,335	XXX	14,201,335	XXX	0
0200069.	71 IAM 7.00% CARVM ANB 1988-89	28,282,247	XXX	28,282,247	XXX	0
0200070.	71 IAM 7.25% CARVM ANB 1986	3,750,448	XXX	3,750,448	XXX	0
0200071.	71 IAM 7.50% CARVM ANB 1980-83	2,425,569	XXX	2,425,569	XXX	0
0200072.	71 IAM 7.50% IMM ALB 1980	242,813	XXX	242,813	XXX	0
0200073.	71 IAM 7.50% IMM ANB 1978-85	91,407,567	XXX	91,407,567	XXX	0
0200074.	71 IAM 7.75% IMM ANB 1983	1,423,225	XXX	1,423,225	XXX	0
0200075.	71 IAM 8.00% CARVM ANB 1984	14,114	XXX	14,114	XXX	0
0200076.	71 IAM 8.00% IMM ANB 1987	401,335	XXX	401,335	XXX	0
0200077.	71 IAM 8.25% CARVM ANB 1983	5,884,337	XXX	5,135,842	XXX	748,495
0200078.	71 IAM 8.50% CARVM ANB 1984-85	73,464,516	XXX	72,559,456	XXX	905,060
0200079.	71 IAM 8.75% CARVM ANB 1983	29,486,015	XXX	29,486,015	XXX	0
0200080.	71 IAM 9.25% CARVM ANB 1982	2,579,311	XXX	2,579,311	XXX	0
0200081.	71 IAM 9.25% IMM ANB 1986	136,312,222	XXX	136,312,222	XXX	0
0200082.	71 IAM 9.75% IMM ANB 1983	469,848	XXX	469,848	XXX	0
0200083.	71 IAM 10.75% IMM ANB 1983	1,053,547	XXX	1,053,547	XXX	0
0200084.	71 IAM 11.00% IMM ANB 1985	153,880,268	XXX	153,880,268	XXX	0
0200085.	71 IAM 11.25% CARVM ANB 1983-84	86,516	XXX	67,105	XXX	19,411
0200086.	71 IAM 11.25% IMM ALB 1984	765,112	XXX	765,112	XXX	0
0200087.	71 IAM 11.25% IMM ANB 1983-84	157,313,313	XXX	157,313,313	XXX	0
0200088.	71 IAM 11.75% CARVM ANB 1983-84	679,120	XXX	679,120	XXX	0
0200089.	71 IAM 13.25% IMM ANB 1982	85,032,047	XXX	85,032,047	XXX	0
0200090.	80 CSO 4.50% CARVM ANB 1995-03	2,700	XXX	2,700	XXX	0
0200091.	80 CSO 5.00% CARVM ANB 1993	1,595	XXX	1,595	XXX	0
0200092.	80 CSO 5.50% CARVM ANB 1988-94	6,786	XXX	6,786	XXX	0
0200093.	83 GAM 4.50% IMM ANB 1994	2,330	XXX	0	XXX	2,330
0200094.	83 GAM 5.00% IMM ANB 1994, 96	14,353,340	XXX	0	XXX	14,353,340
0200095.	83 GAM 5.25% IMM ANB 1993, 97	3,921,586	XXX	0	XXX	3,921,586
0200096.	83 GAM 5.50% CARVM ANB 1994, 96-97	42,516,183	XXX	0	XXX	42,516,183
0200097.	83 GAM 5.50% IMM ANB 1995, 97	8,550,748	XXX	0	XXX	8,550,748
0200098.	83 GAM 5.75% CARVM ANB 1993	17,241,059	XXX	0	XXX	17,241,059
0200099.	83 GAM 5.75% IMM ANB 1992, 94, 98	4,173,040	XXX	0	XXX	4,173,040
0200100.	83 GAM 6.00% CARVM ANB 1995	20,745,421	XXX	0	XXX	20,745,421
0200101.	83 GAM 6.00% IMM ANB 1987, 90-91, 94, 96-98	31,998,845	XXX	0	XXX	31,998,845
0200102.	83 GAM 6.25% CARVM ANB 1992	19,115,820	XXX	0	XXX	19,115,820
0200103.	83 GAM 6.25% IMM ANB 1982, 88-89, 93, 98	21,211,529	XXX	0	XXX	21,211,529
0200104.	83 GAM 6.50% CARVM ANB 1987, 90	43,769,821	XXX	55,101	XXX	43,714,720
0200105.	83 GAM 6.50% IMM ANB 1986, 94-97, 99-00	24,487,311	XXX	0	XXX	24,487,311
0200106.	83 GAM 6.75% CARVM ANB 1991	32,891,137	XXX	0	XXX	32,891,137
0200107.	83 GAM 6.75% IMM ANB 1992-93, 96-97	6,893,516	XXX	0	XXX	6,893,516
0200108.	83 GAM 7.00% CARVM ANB 1988-89	35,130,561	XXX	435,954	XXX	34,694,607
0200109.	83 GAM 7.00% IMM ANB 1993, 95, 99-21	4,723,454	XXX	0	XXX	4,723,454
0200110.	83 GAM 7.25% CARVM ANB 1986	1,744,315	XXX	0	XXX	1,744,315
0200111.	83 GAM 7.25% IMM ANB 1987, 90-91, 95	16,913,622	XXX	0	XXX	16,913,622
0200112.	83 GAM 7.50% IMM ANB 1985-19	16,002,182	XXX	0	XXX	16,002,182
0200113.	83 GAM 7.75% IMM ANB 1979-21	16,608,368	XXX	0	XXX	16,608,368
0200114.	83 GAM 8.00% IMM ANB 1986-88, 90-91, 19	16,491,480	XXX	0	XXX	16,491,480
0200115.	83 GAM 8.10% CARVM ANB 1983	278,956	XXX	0	XXX	278,956
0200116.	83 GAM 8.25% IMM ANB 1989-23	30,352,075	XXX	0	XXX	30,352,075
0200117.	83 GAM 8.50% CARVM ANB 1985	4,704	XXX	0	XXX	4,704
0200118.	83 GAM 8.50% IMM ANB 1986, 88	3,465,991	XXX	102,236	XXX	3,363,755
0200119.	83 GAM 8.75% IMM ANB 1986, 88-89, 21	26,803,026	XXX	0	XXX	26,803,026
0200120.	83 GAM 9.25% IMM ANB 1985-86, 15, 18	5,165,559	XXX	0	XXX	5,165,559
0200121.	83 GAM 9.50% IMM ANB 1985, 13	8,241,973	XXX	0	XXX	8,241,973
0200122.	83 GAM 10.50% IMM ANB 1985, 09	4,142,992	XXX	0	XXX	4,142,992
0200123.	83 GAM 11.00% IMM ANB 1985	6,982,726	XXX	0	XXX	6,982,726
0200124.	83 IAM 3.00% CARVM ANB 1962, 65-69, 71-73, 75-78, 80, 89	202,515	XXX	202,515	XXX	0
0200125.	83 IAM 3.50% CARVM ANB 1984-97	4,877,232	XXX	4,877,232	XXX	0
0200126.	83 IAM 3.50% IMM ANB 2013, 15	193,186	XXX	193,186	XXX	0
0200127.	83 IAM 3.75% IMM ANB 2012-13, 17	173,232,490	XXX	173,232,490	XXX	0
0200128.	83 IAM 4.00% CARVM ANB 1984-01	30,586,728	XXX	30,586,728	XXX	0
0200129.	83 IAM 4.00% IMM ANB 2012-16	899,142,133	XXX	899,142,133	XXX	0
0200130.	83 IAM 4.08% CARVM ANB 1984-90	227,103	XXX	227,103	XXX	0
0200131.	83 IAM 4.25% IMM ANB 2005-07, 12	231,613,981	XXX	231,613,981	XXX	0
0200132.	83 IAM 4.50% CARVM ANB 1984-88	1,044,833	XXX	1,044,833	XXX	0
0200133.	83 IAM 4.50% IMM ANB 2004, 08, 11, 14	217,359,344	XXX	217,359,344	XXX	0
0200134.	83 IAM 4.75% IMM ANB 1993, 98-99, 03, 05-06, 09	5,430,099	XXX	5,430,099	XXX	0
0200135.	83 IAM 5.00% CARVM ANB 1984-91, 98-99	1,400,531	XXX	1,400,531	XXX	0
0200136.	83 IAM 5.00% IMM ANB 1994, 96, 01-02, 04, 07-08, 10-11	266,259,232	XXX	266,259,232	XXX	0
0200137.	83 IAM 5.25% CARVM ANB 1994, 96-99	131,900,656	XXX	126,433,795	XXX	5,466,861
0200138.	83 IAM 5.25% IMM ANB 1993, 97, 00, 05-06, 10	1,681,942,480	XXX	1,681,942,480	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200139. 83 IAM 5.50% CARVM ANB 1993-94, 96-99, 01-02	299,765,135	XXX	282,206,879	XXX	17,558,256
0200140. 83 IAM 5.50% IMM ANB 1994-96, 99, 03-04, 07-08	2,301,161,383	XXX	2,301,161,383	XXX	0
0200141. 83 IAM 5.65% CARVM ANB 1985-91	25,916,316	XXX	0	XXX	25,916,316
0200142. 83 IAM 5.75% CARVM ANB 1993-97, 00-02	182,295,051	XXX	176,814,780	XXX	5,480,271
0200143. 83 IAM 5.75% IMM ANB 1992, 94, 96	847,460	XXX	847,460	XXX	0
0200144. 83 IAM 6.00% CARVM ANB 1992-93, 95, 00	123,816,553	XXX	120,915,112	XXX	2,901,441
0200145. 83 IAM 6.00% IMM ANB 1987, 90-91, 93-03, 09	794,252,780	XXX	782,741,793	XXX	11,510,987
0200146. 83 IAM 6.25% CARVM ANB 1987, 90-92, 95	276,380,911	XXX	272,591,774	XXX	3,789,137
0200147. 83 IAM 6.25% IMM ALB 1998-99	1,225,217	XXX	1,225,217	XXX	0
0200148. 83 IAM 6.25% IMM ANB 1988-89, 98-00	746,561,046	XXX	746,561,046	XXX	0
0200149. 83 IAM 6.50% CARVM ANB 1969-92, 94, 99-00	205,546,752	XXX	200,129,193	XXX	5,417,559
0200150. 83 IAM 6.50% IMM ALB 1994	181,241	XXX	181,241	XXX	0
0200151. 83 IAM 6.50% IMM ANB 1986, 94-95, 97, 01-02	872,713,217	XXX	872,713,217	XXX	0
0200152. 83 IAM 6.75% CARVM ANB 1965-99	155,952,500	XXX	150,886,281	XXX	5,066,219
0200153. 83 IAM 6.75% IMM ALB 1996-97	1,831,599	XXX	1,831,599	XXX	0
0200154. 83 IAM 6.75% IMM ANB 1996-97, 00-01	1,260,814,103	XXX	1,260,814,103	XXX	0
0200155. 83 IAM 7.00% CARVM ANB 1988-91, 93, 96-97	119,899,424	XXX	119,139,991	XXX	759,433
0200156. 83 IAM 7.00% IMM ALB 1993	2,852,217	XXX	2,852,217	XXX	0
0200157. 83 IAM 7.00% IMM ANB 1992-93, 00	619,595,575	XXX	619,104,498	XXX	491,077
0200158. 83 IAM 7.25% CARVM ANB 1986, 93, 95, 97, 01-02	73,918,825	XXX	73,918,825	XXX	0
0200159. 83 IAM 7.25% IMM ALB 1995	1,914,490	XXX	1,914,490	XXX	0
0200160. 83 IAM 7.25% IMM ANB 1991, 95	150,052,368	XXX	150,052,368	XXX	0
0200161. 83 IAM 7.50% CARVM ANB 1995, 00, 02	6,320,241	XXX	6,127,527	XXX	192,714
0200162. 83 IAM 7.50% IMM ANB 1984-85, 89, 91	2,163,854	XXX	2,163,854	XXX	0
0200163. 83 IAM 7.75% CARVM ANB 1992	562,838	XXX	562,838	XXX	0
0200164. 83 IAM 7.75% IMM ALB 1992	437,355	XXX	437,355	XXX	0
0200165. 83 IAM 7.75% IMM ANB 1992, 02, 17-18	18,085,701	XXX	17,961,664	XXX	124,037
0200166. 83 IAM 8.00% CARVM ANB 1965-99	8,823,443	XXX	8,687,312	XXX	136,131
0200167. 83 IAM 8.00% IMM ALB 1987	2,308,431	XXX	2,308,431	XXX	0
0200168. 83 IAM 8.00% IMM ANB 1986-88, 90-92	96,844,009	XXX	92,945,097	XXX	3,898,912
0200169. 83 IAM 8.25% CARVM ANB 1990-91	3,019,062	XXX	1,597,497	XXX	1,421,565
0200170. 83 IAM 8.25% IMM ALB 1990-91	207,949	XXX	207,949	XXX	0
0200171. 83 IAM 8.25% IMM ANB 1990-91	38,895,990	XXX	38,895,990	XXX	0
0200172. 83 IAM 8.50% CARVM ANB 1984-85, 87, 90	80,356,707	XXX	79,747,426	XXX	609,281
0200173. 83 IAM 8.50% IMM ANB 1988-90, 94, 96	214,026	XXX	121,151	XXX	92,875
0200174. 83 IAM 8.75% CARVM ANB 1988-89, 91	716,450	XXX	476,917	XXX	239,533
0200175. 83 IAM 8.75% IMM ALB 1988-89	602,706	XXX	602,706	XXX	0
0200176. 83 IAM 8.75% IMM ANB 1982-21	253,547,468	XXX	251,136,255	XXX	2,411,213
0200177. 83 IAM 9.00% CARVM ANB 1989	991,295	XXX	991,295	XXX	0
0200178. 83 IAM 9.25% CARVM ANB 1986, 88	930,111	XXX	930,111	XXX	0
0200179. 83 IAM 9.25% IMM ALB 1986	2,310,019	XXX	2,310,019	XXX	0
0200180. 83 IAM 9.25% IMM ANB 1986	276,540	XXX	276,540	XXX	0
0200181. 83 IAM 9.50% CARVM ANB 1986	623,171	XXX	623,171	XXX	0
0200182. 83 IAM 9.50% IMM ANB 1985	561,272	XXX	561,272	XXX	0
0200183. 83 IAM 11.00% IMM ANB 1982, 85	22,245,977	XXX	22,245,977	XXX	0
0200184. 83 IAM 11.25% IMM ANB 1984	18,489,864	XXX	18,489,864	XXX	0
0200185. 83 IAM 11.50% CARVM ANB 1985	605,572	XXX	605,572	XXX	0
0200186. 83 IAM VM-22 Non-Jumbo 1.50%-1.99% IMM ANB 2020-21	2,938,599	XXX	2,938,599	XXX	0
0200187. 83 IAM VM-22 Non-Jumbo 2.00%-2.49% IMM ANB 2020-22	95,163,956	XXX	95,163,956	XXX	0
0200188. 83 IAM VM-22 Non-Jumbo 2.50%-2.99% IMM ANB 2019-22	112,372,504	XXX	112,372,504	XXX	0
0200189. 83 IAM VM-22 Non-Jumbo 3.00%-3.49% IMM ANB 2018-20, 22	172,602,370	XXX	172,602,370	XXX	0
0200190. 83 IAM VM-22 Non-Jumbo 3.50%-3.99% IMM ANB 2018-19, 22	62,381,386	XXX	62,381,386	XXX	0
0200191. 83 IAM VM-22 Non-Jumbo 4.00%-4.49% IMM ANB 2018-19, 22	234,363,764	XXX	234,363,764	XXX	0
0200192. 83 IAM VM-22 Non-Jumbo 4.50%-4.99% IMM ANB 2023-25	197,718,698	XXX	197,718,698	XXX	0
0200193. 83 IAM VM-22 Non-Jumbo 5.00%-5.49% IMM ANB 2023-25	232,370,278	XXX	232,370,278	XXX	0
0200194. 94 GAR 3.00% CARVM ANB 2021	141,667	XXX	0	XXX	141,667
0200195. 94 GAR 3.25% CARVM ANB 2022-23	210,123	XXX	0	XXX	210,123
0200196. 94 GAR 3.75% IMM ANB 2013, 17	9,373,983	XXX	0	XXX	9,373,983
0200197. 94 GAR 4.00% IMM ANB 2007-08, 13, 15-16	528,400,881	XXX	0	XXX	528,400,881
0200198. 94 GAR 4.25% IMM ANB 2012	33,391,548	XXX	0	XXX	33,391,548
0200199. 94 GAR 4.50% IMM ANB 2014	36,431,403	XXX	0	XXX	36,431,403
0200200. 94 GAR 4.75% IMM ANB 1999	49,216	XXX	0	XXX	49,216
0200201. 94 GAR 5.00% CARVM ANB 2003	87,084	XXX	0	XXX	87,084
0200202. 94 GAR 5.00% IMM ANB 2011	16,184,840	XXX	0	XXX	16,184,840
0200203. 94 GAR 5.25% CARVM ANB 1998-99	11,789	XXX	0	XXX	11,789
0200204. 94 GAR 5.25% IMM ANB 2005-06, 10	20,433,818	XXX	0	XXX	20,433,818
0200205. 94 GAR 5.50% CARVM ANB 2001	5,628	XXX	0	XXX	5,628
0200206. 94 GAR 5.50% IMM ANB 2004, 07-08	78,209,084	XXX	0	XXX	78,209,084
0200207. 94 GAR 5.75% CARVM ANB 2000	284	XXX	0	XXX	284
0200208. 94 GAR 6.00% IMM ANB 2003, 09	9,038,366	XXX	0	XXX	9,038,366
0200209. 94 GAR 6.25% IMM ANB 1988, 98-99	93,820,747	XXX	0	XXX	93,820,747
0200210. 94 GAR 6.50% IMM ANB 2002	18,685,620	XXX	0	XXX	18,685,620
0200211. 94 GAR 6.75% IMM ANB 1996-97, 00-01	112,779,816	XXX	0	XXX	112,779,816
0200212. 94 GAR 7.00% IMM ANB 2000, 05-06, 10	116,504,925	XXX	0	XXX	116,504,925
0200213. 94 GAR 7.25% IMM ANB 1990, 95	21,113,499	XXX	0	XXX	21,113,499
0200214. 94 GAR 7.75% IMM ANB 1987	3,409	XXX	0	XXX	3,409
0200215. 94 GAR 8.00% IMM ANB 1991	4,774	XXX	0	XXX	4,774
0200216. 94 GAR VM-22 Non-Jumbo 2.00%-2.49% IMM ANB 2019, 21, 22	582,883	XXX	0	XXX	582,883

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200217.	94 GAR VM-22 Non-Jumbo 2.50%-2.99% IMM ANB 2018-19	38,111,968	XXX	0	XXX	38,111,968
0200218.	94 GAR VM-22 Non-Jumbo 3.00%-3.49% IMM ANB 2018-20, 22	48,814,636	XXX	0	XXX	48,814,636
0200219.	94 GAR VM-22 Non-Jumbo 3.50%-3.99% IMM ANB 2018-19, 23-25	30,073,662	XXX	0	XXX	30,073,662
0200220.	94 GAR VM-22 Non-Jumbo 4.00%-4.49% IMM ANB 2019	1,372,833	XXX	0	XXX	1,372,833
0200221.	94 Var MGDB 6.50% CARVM ANB 1975-86, 90	7,094,486	XXX	7,094,486	XXX	0
0200222.	94 Var MGDB 6.75% CARVM ANB 1991	8,542	XXX	8,542	XXX	0
0200223.	A-1949 3.00% CARVM ANB 1968-82	1,120,962	XXX	1,120,962	XXX	0
0200224.	A-1949 3.50% CARVM ANB 1968, 70-74	273,186	XXX	273,186	XXX	0
0200225.	A-1949 3.50% IMM ANB 1971, 73	105,796	XXX	105,796	XXX	0
0200226.	A-1949 4.00% CARVM ANB 1973-79	2,012,953	XXX	2,012,953	XXX	0
0200227.	A-1949 4.50% CARVM ANB 1968-70, 72-81	1,645,603	XXX	1,645,603	XXX	0
0200228.	A-1949 6.00% CARVM ANB 1975-81	36,673,590	XXX	36,673,590	XXX	0
0200229.	A-1949 6.25% CARVM ANB 1987	3,332,197	XXX	3,332,197	XXX	0
0200230.	A-1949 6.75% CARVM ANB 1986, 88	6,639,020	XXX	6,639,020	XXX	0
0200231.	A-1949 7.00% CARVM ANB 1988	2,007	XXX	2,007	XXX	0
0200232.	A-1949 7.25% CARVM ANB 1986	11,932	XXX	11,932	XXX	0
0200233.	A-1949 8.00% CARVM ANB 1984-85	2,153,496	XXX	2,153,496	XXX	0
0200234.	A-1949 8.25% CARVM ANB 1981, 83	1,777,434	XXX	1,777,434	XXX	0
0200235.	A-1949 8.50% CARVM ANB 1984-85	3,830,792	XXX	3,830,792	XXX	0
0200236.	A-1949 8.75% CARVM ANB 1983	6,135,530	XXX	6,135,530	XXX	0
0200237.	A-1949 9.25% CARVM ANB 1982	2,654,780	XXX	2,654,780	XXX	0
0200238.	A-1949 10.00% CARVM ANB 1982	16,330,693	XXX	16,330,693	XXX	0
0200239.	A-2000 1.00% CARVM ANB 2010-13	9,805,236	XXX	9,805,236	XXX	0
0200240.	A-2000 1.50% CARVM ANB 2002-06	13,075,145	XXX	13,075,145	XXX	0
0200241.	A-2000 1.50% IMM ANB 2010	4,839	XXX	4,839	XXX	0
0200242.	A-2000 2.00% CARVM ANB 2004-10	21,063,547	XXX	21,063,547	XXX	0
0200243.	A-2000 2.10% CARVM ANB 2005-10	5,219,318	XXX	5,219,318	XXX	0
0200244.	A-2000 3.00% CARVM ANB 2002-09	75,337,222	XXX	75,337,222	XXX	0
0200245.	A-2000 3.25% IMM ANB 1971, 73	21,068	XXX	14,845	XXX	6,223
0200246.	A-2000 3.50% CARVM ANB 2012-14	23,992,331	XXX	23,992,331	XXX	0
0200247.	A-2000 3.50% IMM ANB 2005	32,579	XXX	32,579	XXX	0
0200248.	A-2000 3.75% CARVM ANB 2012-14	347,911,093	XXX	347,911,093	XXX	0
0200249.	A-2000 3.75% IMM ANB 2004, 07, 17-21, 23	6,981,002	XXX	6,981,002	XXX	0
0200250.	A-2000 4.00% CARVM ANB 2002-03, 05, 10-15	663,719,422	XXX	663,719,422	XXX	0
0200251.	A-2000 4.00% IMM ANB 2005-07, 13-19, 24	72,692,671	XXX	65,395,428	XXX	7,297,243
0200252.	A-2000 4.25% CARVM ANB 2004, 06-12	387,836,987	XXX	387,836,987	XXX	0
0200253.	A-2000 4.25% IMM ANB 2003-08, 12	12,833,683	XXX	10,287,143	XXX	2,546,540
0200254.	A-2000 4.50% CARVM ANB 2005-12, 14	1,696,170,181	XXX	1,695,184,612	XXX	985,569
0200255.	A-2000 4.50% IMM ANB 2003-08, 14	123,226,933	XXX	116,508,049	XXX	6,718,884
0200256.	A-2000 4.75% CARVM ANB 2003-08, 10	2,719,942,862	XXX	2,719,942,862	XXX	0
0200257.	A-2000 4.75% IMM ANB 2003-08	32,353,571	XXX	21,904,979	XXX	10,448,592
0200258.	A-2000 5.00% CARVM ANB 1998-99, 03-04, 07-09, 11	1,006,554,211	XXX	1,006,474,086	XXX	80,125
0200259.	A-2000 5.00% IMM ANB 2002-08, 11	52,355,480	XXX	35,735,137	XXX	16,620,343
0200260.	A-2000 5.25% CARVM ANB 1998-99, 01-02, 05-06, 09-10	305,718,474	XXX	298,750,037	XXX	6,968,437
0200261.	A-2000 5.25% IMM ANB 2003-10	90,496,461	XXX	54,739,648	XXX	35,756,813
0200262.	A-2000 5.50% CARVM ANB 1999-04, 06-09	955,883,205	XXX	896,584,164	XXX	59,299,041
0200263.	A-2000 5.50% IMM ANB 1998, 02-04, 07-08, 17	135,962,475	XXX	76,866,175	XXX	59,096,300
0200264.	A-2000 5.75% CARVM ANB 1998, 00-02, 04, 08	174,585,832	XXX	169,217,917	XXX	5,367,915
0200265.	A-2000 5.75% IMM ANB 2002	1,176,146	XXX	1,176,146	XXX	0
0200266.	A-2000 6.00% CARVM ANB 2001-03, 09	92,802,859	XXX	92,802,859	XXX	0
0200267.	A-2000 6.00% IMM ALB 2003	27,341	XXX	27,341	XXX	0
0200268.	A-2000 6.00% IMM ANB 1998-99, 02-09	27,605,576	XXX	15,523,795	XXX	12,081,781
0200269.	A-2000 6.25% CARVM ANB 1998-99, 00, 03, 09	12,713,381	XXX	12,713,381	XXX	0
0200270.	A-2000 6.25% IMM ANB 1998-99, 01-02	11,223,795	XXX	11,223,795	XXX	0
0200271.	A-2000 6.50% CARVM ANB 1998, 02	3,838,529	XXX	3,838,529	XXX	0
0200272.	A-2000 6.50% IMM ALB 2002	118,247	XXX	118,247	XXX	0
0200273.	A-2000 6.50% IMM ANB 1997, 01-02	12,547,908	XXX	12,547,908	XXX	0
0200274.	A-2000 6.75% CARVM ANB 2001-02	9,602,461	XXX	9,602,461	XXX	0
0200275.	A-2000 6.75% IMM ALB 2001	261,001	XXX	261,001	XXX	0
0200276.	A-2000 6.75% IMM ANB 2000-01	11,020,584	XXX	10,915,171	XXX	105,413
0200277.	A-2000 7.00% CARVM ANB 2000-01	16,638,509	XXX	16,638,509	XXX	0
0200278.	A-2000 7.00% IMM ALB 2000	252,402	XXX	252,402	XXX	0
0200279.	A-2000 7.00% IMM ANB 2000	11,239,279	XXX	11,216,253	XXX	23,026
0200280.	A-2000 7.25% CARVM ANB 2000	15,261,415	XXX	15,261,415	XXX	0
0200281.	A-2000 8.00% IMM ALB 1987	50,128	XXX	50,128	XXX	0
0200282.	Accumulation Value 4.00% CARVM ANB 1999	50,290,197	XXX	7,774,383	XXX	42,515,814
0200283.	Annuity Purchase Funds Def 4.00% CARVM ANB 1975-06	101,900,260	XXX	101,900,260	XXX	0
0200284.	VM-21 ..... Cash Surrender Value (CSV) of general account portion of contracts in scope in Section VM-21 of the Valuation Manual	4,242,532,829	XXX	2,925,979,752	XXX	1,316,553,077
0200285.	Assumed Reinsurance	635,307,298	XXX	628,495,639	XXX	6,811,659
0299997.	Totals (gross)	113,035,126,353	XXX	109,512,199,565	XXX	3,522,926,788
0299998.	Reinsurance ceded	22,389,631,484	XXX	21,010,233,038	XXX	1,379,398,446
0299999.	Annuities: Totals (net)	90,645,494,869	XXX	88,501,966,527	XXX	2,143,528,342
0300001.	2012 IAR 3.75% IMM ALB 2017	2,344,064	0	2,344,064	0	0
0300002.	2012 IAR 3.75% IMM ANB 2017	7,681,416	0	7,681,416	0	0
0300003.	2012 IAR 4.00% IMM ALB 2015-16	2,662,345	0	2,662,345	0	0
0300004.	2012 IAR 4.00% IMM ANB 2015-16	13,170,950	0	13,170,950	0	0
0300005.	2012 IAR VM-22 Non-Jumbo 1.00%-1.49% IMM ALB 2021-22	134,208	0	134,208	0	0
0300006.	2012 IAR VM-22 Non-Jumbo 1.00%-1.49% IMM ANB 2020-22	1,322,621	0	1,322,621	0	0
0300007.	2012 IAR VM-22 Non-Jumbo 1.50%-1.99% IMM ALB 2020-22	2,075,948	0	2,075,948	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300008. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% IMM ANB 2020-22	14,843,430	0	14,843,430	0	0
0300009. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% IMM ALB 2020-22	4,095,308	0	4,095,308	0	0
0300010. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% IMM ANB 2018-22	16,714,784	0	16,714,784	0	0
0300011. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% IMM ALB 2018-22	3,334,515	0	3,334,515	0	0
0300012. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% IMM ANB 2018-22	15,844,961	0	15,844,961	0	0
0300013. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% IMM ALB 2018-20, 22	2,986,962	0	2,986,962	0	0
0300014. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% IMM ANB 2018-20, 22	12,904,872	0	12,904,872	0	0
0300015. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% IMM ALB 2018-19, 22	1,473,540	0	1,473,540	0	0
0300016. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% IMM ANB 2018-19, 22	15,574,744	0	15,574,744	0	0
0300017. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM ALB 2018-19, 22-25	5,369,116	0	5,369,116	0	0
0300018. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% IMM ANB 2018-19, 22, 24-25	17,328,486	0	17,328,486	0	0
0300019. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% IMM ALB 2023-25	11,946,447	0	11,946,447	0	0
0300020. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% IMM ANB 2023-25	49,212,915	0	49,212,915	0	0
0300021. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% IMM ALB 2023-25	9,165,243	0	9,165,243	0	0
0300022. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% IMM ANB 2023-25	38,058,045	0	38,058,045	0	0
0300023. 37 SA 2.50% IMM ANB 1960, 67, 77, 79, 95	7,027	0	7,027	0	0
0300024. 37 SA 3.00% IMM ANB 1938, 51, 61, 63-64, 84, 90, 92	28,357	0	28,357	0	0
0300025. 37 SA 3.25% IMM ANB 1957	1,268	0	1,268	0	0
0300026. 37 SA 3.50% IMM ALB 1960	656	0	656	0	0
0300027. 37 SA 3.50% IMM ANB 1954, 62	7,114	0	7,114	0	0
0300028. 55 AA 3.00% IMM ANB 1959, 61	1,800	0	1,800	0	0
0300029. 55 AA 3.50% IMM ANB 1955, 76	4,788	0	4,788	0	0
0300030. 71 IAM 1.50% IMM ALB 2020-21	353,169	0	353,169	0	0
0300031. 71 IAM 1.75% IMM ALB 2020-22	533,620	0	533,620	0	0
0300032. 71 IAM 2.00% IMM ALB 2021	48,981	0	48,981	0	0
0300033. 71 IAM 2.25% IMM ALB 2021	106,597	0	106,597	0	0
0300034. 71 IAM 2.50% IMM ALB 2019-22	593,920	0	593,920	0	0
0300035. 71 IAM 2.75% IMM ALB 2018, 20-21	205,810	0	205,810	0	0
0300036. 71 IAM 3.00% IMM ALB 2019	43,703	0	43,703	0	0
0300037. 71 IAM 3.25% IMM ALB 2018-19	136,787	0	136,787	0	0
0300038. 71 IAM 3.50% IMM ALB 1967, 70-71, 73-74, 18-19	396,853	0	396,853	0	0
0300039. 71 IAM 3.75% IMM ALB 2017-19, 22	624,097	0	624,097	0	0
0300040. 71 IAM 4.00% IMM ALB 2013, 15-16, 18-19	1,033,452	0	1,033,452	0	0
0300041. 71 IAM 4.25% IMM ALB 2012	1,212,819	0	1,212,819	0	0
0300042. 71 IAM 4.50% IMM ALB 2014, 23	763,800	0	763,800	0	0
0300043. 71 IAM 4.75% IMM ALB 2023, 2025	581,243	0	581,243	0	0
0300044. 71 IAM 5.00% IMM ALB 2011, 23	714,396	0	714,396	0	0
0300045. 71 IAM 5.25% IMM ALB 2005-06, 10	2,284,643	0	2,284,643	0	0
0300046. 71 IAM 5.50% IMM ALB 2004, 07-08	538,885	0	538,885	0	0
0300047. 71 IAM 6.00% IMM ALB 1976-79, 03, 09	956,730	0	956,730	0	0
0300048. 71 IAM 6.00% IMM ANB 1977	12,290	0	12,290	0	0
0300049. 71 IAM 6.50% IMM ALB 2002	89,423	0	89,423	0	0
0300050. 71 IAM 6.75% IMM ALB 2001	115,362	0	115,362	0	0
0300051. 71 IAM 7.50% IMM ALB 1980-81	118,896	0	118,896	0	0
0300052. 71 IAM 7.50% IMM ANB 1979-88, 90	148,184	0	148,184	0	0
0300053. 71 IAM 9.25% IMM ANB 1986	6,291	0	6,291	0	0
0300054. 71 IAM 11.25% IMM ALB 1983-84	416,268	0	416,268	0	0
0300055. 71 IAM 13.25% IMM ALB 1982	78,351	0	78,351	0	0
0300056. 83 GAM 5.00% IMM ANB 1993	6,122	0	6,122	0	0
0300057. 83 GAM 8.50% IMM ANB 1986	59,743	0	59,743	0	0
0300058. 83 IAM 4.50% IMM ANB 1994	20,153	0	20,153	0	0
0300059. 83 IAM 4.75% IMM ANB 1993, 96	28,957	0	28,957	0	0
0300060. 83 IAM 5.00% IMM ANB 1993-97	28,797	0	28,797	0	0
0300061. 83 IAM 5.75% IMM ANB 1993-94	91,235	0	91,235	0	0
0300062. 83 IAM 6.00% IMM ANB 1950, 91, 94-02	2,964,126	0	2,964,126	0	0
0300063. 83 IAM 6.25% IMM ALB 1998-99	2,497,395	0	2,497,395	0	0
0300064. 83 IAM 6.25% IMM ANB 1995, 98-00	441,255	0	441,255	0	0
0300065. 83 IAM 6.50% IMM ALB 1994	667,118	0	667,118	0	0
0300066. 83 IAM 6.50% IMM ANB 1994-97	121,170	0	121,170	0	0
0300067. 83 IAM 6.75% IMM ALB 1996-97	1,664,057	0	1,664,057	0	0
0300068. 83 IAM 6.75% IMM ANB 1996-97	694,061	0	694,061	0	0
0300069. 83 IAM 7.00% IMM ALB 1993, 00	557,303	0	557,303	0	0
0300070. 83 IAM 7.00% IMM ANB 1993	452,103	0	452,103	0	0
0300071. 83 IAM 7.25% IMM ALB 1995	983,919	0	983,919	0	0
0300072. 83 IAM 7.25% IMM ANB 1995	218,160	0	218,160	0	0
0300073. 83 IAM 7.50% IMM ANB 1991-92	52,628	0	52,628	0	0
0300074. 83 IAM 7.75% IMM ALB 1992	535,281	0	535,281	0	0
0300075. 83 IAM 7.75% IMM ANB 1982, 91-92	173,292	0	173,292	0	0
0300076. 83 IAM 8.00% IMM ALB 1987	460,262	0	460,262	0	0
0300077. 83 IAM 8.00% IMM ANB 1987-88, 90-92, 07-18	3,060,232	0	3,060,232	0	0
0300078. 83 IAM 8.25% IMM ALB 1990-91	2,117,667	0	2,117,667	0	0
0300079. 83 IAM 8.25% IMM ANB 1990-91	430,923	0	430,923	0	0
0300080. 83 IAM 8.50% IMM ANB 1986, 88-89	190,082	0	190,082	0	0
0300081. 83 IAM 8.75% IMM ALB 1988-89	3,143,444	0	3,143,444	0	0
0300082. 83 IAM 8.75% IMM ANB 1986, 88-89, 96, 02-07	1,328,097	0	1,328,097	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300083. 83 IAM 9.25% IMM ALB 1986	982,995	0	982,995	0	0
0300084. 83 IAM 9.25% IMM ANB 1993, 98-02, 05-06	399,037	0	399,037	0	0
0300085. 83 IAM 11.00% IMM ALB 1985	193,624	0	193,624	0	0
0300086. A-2000 3.00% IMM ANB 2004-05	23,171	0	23,171	0	0
0300087. A-2000 3.50% IMM ALB 1974	20	0	20	0	0
0300088. A-2000 4.00% IMM ALB 2013	1,699,592	0	1,699,592	0	0
0300089. A-2000 4.00% IMM ANB 1993, 03-05, 07, 13, 15-16	6,615,225	0	6,615,225	0	0
0300090. A-2000 4.25% IMM ALB 2012	2,008,383	0	2,008,383	0	0
0300091. A-2000 4.25% IMM ANB 2003-04, 12	5,602,440	0	5,602,440	0	0
0300092. A-2000 4.50% IMM ALB 2014	1,102,083	0	1,102,083	0	0
0300093. A-2000 4.50% IMM ANB 2004-05, 14	10,563,374	0	10,563,374	0	0
0300094. A-2000 4.75% IMM ANB 2003-06, 08	1,525,047	0	1,525,047	0	0
0300095. A-2000 5.00% IMM ALB 2011	618,913	0	618,913	0	0
0300096. A-2000 5.00% IMM ANB 2003-07, 11	12,180,577	0	12,180,577	0	0
0300097. A-2000 5.25% IMM ALB 2005-06, 10	3,124,144	0	3,124,144	0	0
0300098. A-2000 5.25% IMM ANB 2003-08, 10	12,505,648	0	12,505,648	0	0
0300099. A-2000 5.50% IMM ALB 2004, 07-08	1,702,601	0	1,702,601	0	0
0300100. A-2000 5.50% IMM ANB 2002, 04, 07-08	6,897,942	0	6,897,942	0	0
0300101. A-2000 5.75% IMM ANB 1998-99	14,928	0	14,928	0	0
0300102. A-2000 6.00% IMM ALB 2003, 09	3,227,843	0	3,227,843	0	0
0300103. A-2000 6.00% IMM ANB 1998-99, 03, 09	3,790,840	0	3,790,840	0	0
0300104. A-2000 6.25% IMM ANB 1998-00, 02	642,173	0	642,173	0	0
0300105. A-2000 6.50% IMM ALB 2002	1,373,993	0	1,373,993	0	0
0300106. A-2000 6.50% IMM ANB 1997, 01-02	597,017	0	597,017	0	0
0300107. A-2000 6.75% IMM ALB 2001	812,352	0	812,352	0	0
0300108. A-2000 6.75% IMM ANB 1997, 00-01	1,128,559	0	1,128,559	0	0
0300109. A-2000 7.00% IMM ALB 2000	876,695	0	876,695	0	0
0300110. A-2000 7.00% IMM ANB 2000	457,033	0	457,033	0	0
0300111. A-49 2.50% IMM ANB 1964	1,325	0	1,325	0	0
0300112. AE 3.00% IMM ANB 1960-61	7,001	0	7,001	0	0
0300113. Assumed Reinsurance	6,693,806	0	6,693,806	0	0
0399997. Totals (gross)	370,766,463	0	370,766,463	0	0
0399998. Reinsurance ceded	24,229,157	0	24,229,157	0	0
0399999. SCWLC: Totals (net)	346,537,306	0	346,537,306	0	0
0400001. 26-33 ADB & 41 CSO 3.00%	2,450	0	2,450	0	0
0400002. 59 ADB & 58 CSO 2.50%	57,390	0	57,390	0	0
0400003. 59 ADB & 58 CSO 3.00%	10,093,750	384,807	9,684,967	0	23,976
0400004. 59 ADB & 58 CSO 3.50%	577,707	0	577,707	0	0
0400005. 59 ADB & 58 CSO 4.00%	149,196	0	149,196	0	0
0400006. 59 ADB & 58 CSO 4.50%	1,350	0	1,350	0	0
0400007. 59 ADB & 80 CSO 4.00%	47	0	47	0	0
0400008. 80 CSO 4.00%	1,041	0	1,041	0	0
0400009. INTERCO DI & 41 CSO 2.50%	231,629	63	231,566	0	0
0400010. INTERCO DI & 41 CSO 3.00%	746,450	729,900	16,550	0	0
0400011. METROPOLITAN 2.50%	481,126	481,126	0	0	0
0400012. NATIONAL LIFE IND. EXP 3.00%	482,249	482,249	0	0	0
0400013. Other	206,872	0	203,349	0	3,523
0499997. Totals (gross)	13,031,257	2,078,145	10,925,613	0	27,499
0499998. Reinsurance ceded	8,547,306	0	8,547,306	0	0
0499999. Accidental Death Benefits: Totals (net)	4,483,951	2,078,145	2,378,307	0	27,499
0500001. 26 Class (3) & 41 CSO 3.00%	35,762	0	35,762	0	0
0500002. 26 Class E & 58 CSO 3.00%	163	0	163	0	0
0500003. 41 PRU DIS TABLE 3.00%	887,493	299,383	588,110	0	0
0500004. 52 INTERCO DISA & 58 CSO 2.50%	5,065,186	0	5,065,186	0	0
0500005. 52 INTERCO DISA & 58 CSO 3.00%	4,841,025	0	4,834,861	0	6,164
0500006. 52 INTERCO DISA & 58 CSO 3.50%	1	0	1	0	0
0500007. 52 INTERCO DISA & 58 CSO 4.00%	2,677,060	0	2,677,060	0	0
0500008. 52 INTERCO DISA & 58 CSO 4.50%	498,581	0	498,581	0	0
0500009. 52 INTERCO DISA & 80 CSO 4.00%	210	0	210	0	0
0500010. 80 CSO 4.50% MOD	114,247	0	114,247	0	0
0500011. METROPOLITAN 2.50%	5,767,074	4,448,925	1,318,149	0	0
0500012. NATIONAL LIFE DISMEM. EXP 3.00%	4,118,964	0	4,118,964	0	0
0500013. NATIONAL LIFE IND. EXP 3.00%	1,285,403	1,285,403	0	0	0
0500014. Other	639,779	0	639,779	0	0
0500015. Assumed Reinsurance	46,081	0	46,081	0	0
0599997. Totals (gross)	25,977,029	6,033,711	19,937,154	0	6,164
0599998. Reinsurance ceded	12,996,905	0	12,983,865	0	13,040
0599999. Disability-Active Lives: Totals (net)	12,980,124	6,033,711	6,953,289	0	(6,876)
0600001. 01 CSO 4.00%	4,393	0	4,393	0	0
0600002. 05 GLTW 2.75%	241,115	0	0	0	241,115
0600003. 05 GLTW 3.00%	596,468	0	0	0	596,468
0600004. 05 GLTW 3.50%	197,494	0	0	0	197,494
0600005. 05 GLTW 4.00%	254,035	0	0	0	254,035
0600006. 26 Class (3) & 41 CSO 2.50%	16,624	0	16,624	0	0
0600007. 26 Class (3) & 41 CSO 3.00%	8,952	0	8,952	0	0
0600008. 52 INTERCO DISA & 58 CSO 2.50%	21,415,112	0	21,415,112	0	0
0600009. 52 INTERCO DISA & 58 CSO 3.00%	118,220,149	0	117,895,300	0	324,849
0600010. 52 INTERCO DISA & 58 CSO 3.50%	380,065	0	139,367	0	240,698
0600011. 52 INTERCO DISA & 58 CSO 4.00%	237,205	0	237,205	0	0
0600012. 52 INTERCO DISA & 58 CSO 4.50%	6,645,464	0	6,645,464	0	0
0600013. 52 INTERCO DISA & 80 CSO 4.00%	354,505	0	354,505	0	0
0600014. 52 INTERCO DISA & 80 CSO 4.50%	6,334,110	0	6,334,110	0	0
0600015. 58 CSO 2.75%	53,598	0	53,598	0	0
0600016. 58 CSO 3.00%	94,898	0	94,898	0	0
0600017. 58 CSO 3.50%	574	0	574	0	0
0600018. 58 CSO 4.00%	1,140	0	1,140	0	0
0600019. 58 CSO 4.50% CRVM ANB	2,366,023	0	2,366,023	0	0
0600020. 58 CSO 4.50% NLP ANB	641,303	0	641,303	0	0
0600021. 70 Krieger 3.25%	219,583	0	0	0	219,583
0600022. 70 Krieger 4.25%	382,092	0	0	0	382,092
0600023. 70 Krieger 4.50%	170,150	0	0	0	170,150

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600024. 70 Krieger 5.00%	75,628	0	0	0	75,628
0600025. 70 Krieger 5.50%	145,269	0	0	0	145,269
0600026. 70 Krieger 5.75%	55,193	0	0	0	55,193
0600027. 70 Krieger 6.00%	19,265	0	0	0	19,265
0600028. 70 Krieger 6.25%	43,294	0	0	0	43,294
0600029. 70 Krieger 7.00%	18,822	0	0	0	18,822
0600030. 80 CSO 3.00%	160,845	0	160,845	0	0
0600031. 80 CSO 4.00% CRVM ANB	5,300	0	5,300	0	0
0600032. 80 CSO 4.50% CRVM ALB	1,650,580	0	1,650,580	0	0
0600033. 80 CSO 4.50% CRVM ANB	1,650,327	0	1,650,327	0	0
0600034. 80 CSO 4.50%	194,082	0	194,082	0	0
0600035. 80 CSO 5.00%	4,215	0	4,215	0	0
0600036. 80 CSO 5.50%	147,405	0	147,405	0	0
0600037. 80 CSO 4.00%/10/4.50%CRVM ALB	119,929	0	119,929	0	0
0600038. 80 CSO 4.50%/10/5.00%CRVM ANB	49,983	0	49,983	0	0
0600039. Other	5,787,840	0	110,639	0	5,677,201
0600040. Premium Waiver	27,446,866	0	27,446,866	0	0
0699997. Totals (gross)	196,409,895	0	187,748,739	0	8,661,156
0699998. Reinsurance ceded	33,107,934	0	33,107,934	0	0
0699999. Disability-Disabled Lives: Totals (net)	163,301,961	0	154,640,805	0	8,661,156
0700001. Excess of VM21 Reserves over Cash Surrender Value	67,970,088	0	41,908,323	0	26,061,765
0700002. Surrender Values in Excess of Reserves	188,649,879	0	176,536,178	0	12,113,701
0700003. Deficiency Reserves	1,193,164,987	0	1,192,831,834	0	333,153
0700004. Guaranteed Insurability Option	9,089,743	0	9,089,743	0	0
0700005. Non-Deduction of Deferred Premiums	41,299,943	0	41,299,943	0	0
0700006. Payor Benefit	156,258	0	156,258	0	0
0700007. Substandard	501,990,158	0	501,983,259	0	6,899
0700008. Excess Interest	2,194,525	0	2,194,525	0	0
0700009. Immediate Payment of Claims	835,868	0	835,868	0	0
0700010. VUL GMDB Reserve	121,143,557	0	121,143,557	0	0
0700011. Additional Reserve for Asset Adequacy Analysis	20,000,000	0	20,000,000	0	0
0700012. Other	85,599	0	85,599	0	0
0700013. Voluntary reserves related to application of VM-22 rates on two PRT deals issued in 2017	17,600,000	0	0	0	17,600,000
0700014. Additional GA liability to offset separate account asset insufficiency	92,154,590	0	0	0	92,154,590
0700015. Assumed Reinsurance	429,531	0	422,753	0	6,778
0799997. Totals (gross)	2,256,764,726	0	2,108,487,840	0	148,276,886
0799998. Reinsurance ceded	1,657,235,016	0	1,656,920,056	0	314,960
0799999. Miscellaneous Reserves: Totals (net)	599,529,710	0	451,567,784	0	147,961,926
9999999. Totals (net) - Page 3, Line 1	109,741,205,977	486,609,722	106,762,630,265	0	2,491,965,990

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ 0 ; Annuities $ 449,644,080 ; Supplementary Contracts with Life Contingencies $ 0 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.
NON-PARTICIPATING

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

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

4.1 Amount of insurance? ..... $ 0

4.2 Amount of reserve? ..... $ 0

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
Preferred loan charge rates for currently marketed products have a maximum loan charge rate of 2.25% for preferred (non-participating) loans and 3.00% for standard (non-participating) loans.

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

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 8,050,019,874

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 10,020,303,547
Attach statement of methods employed in their valuation.

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

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 44,624,704,929

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

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank:
No reserves were required for 2025

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

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 0

8.3 Identify where the reserves are reported in the blank:

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

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 25,887,587,680

9.2 State the amount of reserves established for this business: ..... $ 32,155,135,082

9.3 Identify where the reserves are reported in the blank:
Exhibit 5

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
FAGR- AG33 Computational Method	AG33 Continuous	AG33 Curtate	(220,097,967)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(220,097,967)
9999999 - Total (Column 4, only)			(220,097,967)

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	5,552,540	2,968	67	5,534	0	0	0	0	0	0	406,713	2,964,461	2,172,797
2.	Additional contract reserves (b)	402,520,323	72,687	0	13,196	0	0	0	0	0	0	111,392,368	124,745,242	166,296,830
3.	Additional actuarial reserves-asset/liability analysis	53,700,921	0	0	0	0	0	0	0	0	0	0	53,700,921	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (gross)	461,773,784	75,655	67	18,730	0	0	0	0	0	0	111,799,081	181,410,624	168,469,627
8.	Reinsurance ceded	150,485	0	0	15,180	0	0	0	0	0	0	128,685	0	6,620
9.	Totals (net)	461,623,300	75,655	67	3,550	0	0	0	0	0	0	111,670,396	181,410,624	168,463,008
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	186,467,736	0	0	0	0	0	0	0	0	0	48,727,907	137,714,887	24,942
11.	Additional actuarial reserves-asset/liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (gross)	186,467,736	0	0	0	0	0	0	0	0	0	48,727,907	137,714,887	24,942
15.	Reinsurance ceded	2,865,767	0	0	0	0	0	0	0	0	0	2,847,503	0	18,264
16.	Totals (net)	183,601,969	0	0	0	0	0	0	0	0	0	45,880,404	137,714,887	6,678
17.	TOTAL (net)	645,225,269	75,655	67	3,550	0	0	0	0	0	0	157,550,800	319,125,511	168,469,686
18.	TABULAR FUND INTEREST	20,898,736	2,841	0	217	0	0	0	0	0	0	4,940,259	9,683,659	6,271,760
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	18,132,839,716	12,965,437,879	3,034,316,225	451,328,327	480,868,309	1,200,888,976
2. Deposits received during the year	5,052,232,473	4,783,072,813	167,657,364	83,582,745	8,095,724	9,823,827
3. Investment earnings credited to the account	948,614,174	727,288,389	143,968,128	11,479,305	13,439,546	52,438,806
4. Other net change in reserves	(22,155,628)	(26,559,638)	(5,896,076)	9,928,083	372,004	0
5. Fees and other charges assessed	4,674,651	4,674,315	0	336	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	1,927,175,977	1,293,436,688	389,814,162	141,769,213	38,595,692	63,560,222
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	22,179,680,107	17,151,128,440	2,950,231,479	414,548,911	464,179,890	1,199,591,387
10. Reinsurance balance at the beginning of the year	(1,340,786,413)	0	(1,326,453,481)	(7,236,430)	(7,096,502)	0
11. Net change in reinsurance assumed	(120,743)	0	23,514	(144,257)	0	0
12. Net change in reinsurance ceded	72,571,046	0	62,530,002	10,294,651	(253,607)	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(1,413,478,202)	0	(1,388,959,969)	(17,675,338)	(6,842,895)	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	20,766,201,905	17,151,128,440	1,561,271,510	396,873,573	457,336,995	1,199,591,387

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 0
2. Reported as annuities certain (captured in column 3) $ 0
3. Reported as supplemental contracts (captured in column 4) $ 0
4. Reported as dividend accumulations or refunds (captured in column 5) $ 0
5. Reported as premium or other deposit funds (captured in column 6) $ 0
6. Total Reported as deposit-type contracts (captured in column 1): (Sum of Lines 1 through 5) $ 0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct	0							
	1.2 Reinsurance assumed	0							
	1.3 Reinsurance ceded	0							
	1.4 Net	0	0	0	0	0	0	0	0
2. In course of settlement:									
2.1 Resisted	2.11 Direct	5,230,000	5,230,000						
	2.12 Reinsurance assumed	0							
	2.13 Reinsurance ceded	3,400,000	3,400,000						
	2.14 Net	1,830,000	(b) 1,830,000	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	664,420,426	567,637,358	1,692,450	44,435,049	11,716,228	38,942,647	0	(3,306)
	2.22 Reinsurance assumed	(157,807)	(157,807)	0	0	0	0	0	0
	2.23 Reinsurance ceded	182,170,764	175,037,878	3,178,156	0	0	3,155,890	0	798,840
	2.24 Net	482,091,855	(b) 392,441,673	(b) (1,485,706)	(b) 44,435,049	11,716,228	(b) 35,786,757	0	(802,146)
3. Incurred but unreported:									
	3.1 Direct	261,300,219	247,467,527	3,131,990	5,618,566		5,082,135	0	0
	3.2 Reinsurance assumed	46,371	46,371	0	0	0	0	0	
	3.3 Reinsurance ceded	992,431	594,000	394,212	0	0	4,219	0	0
	3.4 Net	260,354,159	(b) 246,919,898	(b) 2,737,778	(b) 5,618,566	0	(b) 5,077,917	0	0
4. TOTALS	4.1 Direct	930,950,645	820,334,885	4,824,440	50,053,615	11,716,228	44,024,783	0	(3,306)
	4.2 Reinsurance assumed	(111,436)	(111,436)	0	0	0	0	0	0
	4.3 Reinsurance ceded	186,563,195	179,031,878	3,572,368	0	0	3,160,109	0	798,840
	4.4 Net	744,276,014	(a) 641,191,571	(a) 1,252,072	50,053,615	11,716,228	40,864,674	0	(802,146)

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	7,291,375,826	2,993,912,008	47,252,543	3,487,479,695	658,889,608	93,756,376		10,085,596
1.2 Reinsurance assumed	926,596,026	3,025,978		21,479,193	897,390,106			4,700,749
1.3 Reinsurance ceded	3,668,725,103	2,213,947,651	12,589,932	1,182,598,172	154,677,084	78,810,687		26,101,577
1.4 Net	(c) 4,549,246,749	782,990,335	34,662,611	2,326,360,716	1,401,602,630	14,945,689	0	(11,315,232)
2. Liability December 31, current year from Part 1:								
2.1 Direct	930,950,645	820,334,885	4,824,440	50,053,615	11,716,228	44,024,783	0	(3,306)
2.2 Reinsurance assumed	(111,436)	(111,436)	0	0	0	0	0	0
2.3 Reinsurance ceded	186,563,195	179,031,878	3,572,368	0	0	3,160,109	0	798,840
2.4 Net	744,276,014	641,191,571	1,252,072	50,053,615	11,716,228	40,864,674	0	(802,146)
3. Amounts recoverable from reinsurers December 31, current year	376,458,517	320,415,783	3,274,305	52,525,825				242,604
4. Liability December 31, prior year:								
4.1 Direct	862,813,323	751,816,244	9,777,745	46,832,312	8,990,873	45,396,755	0	(606)
4.2 Reinsurance assumed	11,971,597	25,096	3,000	11,943,501	0	0	0	0
4.3 Reinsurance ceded	190,932,367	180,859,182	5,871,766	0	0	4,174,296	0	27,123
4.4 Net	683,852,553	570,982,158	3,908,979	58,775,813	8,990,873	41,222,459	0	(27,729)
5. Amounts recoverable from reinsurers December 31, prior year	262,612,742	205,554,519	2,463,085	54,086,666	63,862			444,610
6. Incurred Benefits								
6.1 Direct	7,359,513,148	3,062,430,649	42,299,238	3,490,700,998	661,614,963	92,384,404	0	10,082,896
6.2 Reinsurance assumed	914,512,993	2,889,446	(3,000)	9,535,692	897,390,106	0	0	4,700,749
6.3 Reinsurance ceded	3,778,201,706	2,326,981,611	11,101,754	1,181,037,331	154,613,222	77,796,500	0	26,671,288
6.4 Net	4,495,824,435	738,338,484	31,194,484	2,319,199,359	1,404,391,847	14,587,904	0	(11,887,643)

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 15,133,667 in Line 1.1, $ 477,347 in Line 1.4.
$ 15,133,667 in Line 6.1, and $ 477,347 in Line 6.4.

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

(c) Includes $ 17,498,492 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks	6,580,407	5,278,894	(1,301,513)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			0
	3.2 Other than first liens			0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6.	Contract loans	22,314,655	23,286,757	972,102
7.	Derivatives (Schedule DB)			0
8.	Other invested assets (Schedule BA)	1,523,125	1,257,566	(265,559)
9.	Receivables for securities			0
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	30,418,187	29,823,217	(594,970)
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued	1,228,183	5,656,810	4,428,627
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,733,072	1,666,151	(66,921)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			0
	15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	1,324,993	1,324,993	0
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts			0
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon		228,209,232	228,209,232
18.2	Net deferred tax asset	3,156,610,200	4,103,825,515	947,215,315
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software	52,046,641	21,584,822	(30,461,819)
21.	Furniture and equipment, including health care delivery assets			0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable	11,340,386	4,910,097	(6,430,289)
25.	Aggregate write-ins for other-than-invested assets	92,960,896	67,721,205	(25,239,691)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,347,662,558	4,464,722,042	1,117,059,484
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	3,347,662,558	4,464,722,042	1,117,059,484
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid Expenses	70,941,505	47,383,357	(23,558,148)
2502.	Claim advance	10,605,359	10,530,000	(75,359)
2503.	Other Real estate assets	7,878,625	4,041,656	(3,836,969)
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,535,407	5,766,192	2,230,785
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	92,960,896	67,721,205	(25,239,691)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

The financial statements of American General Life Insurance Company ("AGL" or the "Company") are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance ("TDI").

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

At December 31, 2025 and December 31, 2024, the Company used the following permitted practices that resulted in reported statutory surplus or risk-based capital that is different from the statutory surplus or risk based capital that would have been reported had NAIC statutory accounting practices or the prescribed regulatory accounting practices of the TDI been followed in all respects:

- The Company recognized an admitted asset related to the notional value of coverage defined in an excess of loss ("XOL") reinsurance agreement with a 20-year term that provides coverage to the Company for aggregate claims incurred during the agreement term associated with guaranteed living benefits on certain fixed index annuities generally issued prior to April 2019 ("Block 1") exceeding an attachment point as defined in the agreement. This permitted practice was expanded to similarly recognize an additional admitted asset related to the net notional value of coverage as defined in a separate XOL reinsurance agreement with a 25-year term that provides coverage to the Company for aggregate XOL claims associated with guaranteed living benefits on a block of fixed index annuities generally issued in April 2019 or later, including certain new business issued after the effective date ("Block 2").

- Effective September 30, 2023, the permitted practice for Block 1 and Block 2 was extended through September 30, 2026 and the maximum notional value of Block 2 was increased for certain new business. Effective December 31, 2024, the permitted practice related to Block 2 was amended to determine the XOL limit based on annual standalone cash flow testing ("CFT") for business retained, net of reinsurance, where the XOL cap is defined as 90% of the CFT margin performed at each year-end. For new business issued after December 31, 2024, the XOL limit will be increased each quarter based on a specified calculation. At the end of the calendar year, the new business retained will be included with the business from prior years in the determination of the XOL limit based on 90% of the CFT margin performed at year-end. The amended permitted practice for Block 2 will remain in effect through September 30, 2026.

- This permitted practice was expanded to similarly recognize an additional admitted asset related to the net notional value of coverage as defined in a separate XOL agreement with a 25-year term that provides coverage to the Company for aggregate XOL claims associated with the base contract along with the guaranteed living benefits rider on a block of fixed annuities inforce on the treaty effective date, including certain new business issued after the effective date ("Block 3"). Effective September 30, 2023, the permitted practice for Block 3 was extended through September 30, 2026 and the maximum notional value was increased for certain new business. Effective December 31, 2024, the permitted practice related to Block 3 was amended to determine the XOL limit based on annual standalone CFT for business retained, net of reinsurance, where the XOL cap is defined as 90% of the CFT margin performed at each year-end. For new business issued after December 31, 2024, the XOL limit will be increased each quarter based on a specified calculation. At the end of the calendar year, the new business retained will be included with the business from prior years in the determination of the XOL limit based on 90% of the CFT margin performed at year-end. The amended permitted practice for Block 3 will remain in effect through September 30, 2026.

- Effective July 1, 2025, the Company recognized an admitted asset related to the notional value of coverage defined in an XOL reinsurance agreement that provides coverage to the Company for aggregate claims incurred during the agreement term associated with guaranteed lifetime withdrawal benefits on certain fixed index annuities generally issued prior to January 2017 ("Block 4") exceeding an attachment point as defined in the agreement. The XOL for Block 4 is limited to the annual standalone CFT for business retained, net of reinsurance, where the XOL cap is defined as 90% of the CFT margin performed at each year-end. For new business issued after December 31, 2025, the XOL limit will be increased each quarter based on a specified calculation. At the end of the calendar year, the new business retained will be included with the business from prior years in the determination of the XOL limit based on 90% of the CFT margin performed at year-end. The permitted practice for Block 4 will remain in effect through September 30, 2029.

The value of the assets subject to the above permitted practices was approximately $2,600 million and $2,064 million in total at December 31, 2025 and December 31, 2024, respectively, and is reported on line 25 (i.e., Aggregate write-ins for other than invested assets) of the balance sheet.

Additionally, the Company has a prescribed accounting practice in accordance with the State of Texas related to the admittance of furniture and equipment.

The following table presents a reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of Texas:

	SSAP #	F/S Page #	F/S Line #	December 31, 2025	December 31, 2024
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)				$ 322,443,006	$ 1,433,422,146
(2) State prescribed practices that increase (decrease) NAIC SAP:				—	—
(3) State permitted practices that increase (decrease) NAIC SAP:				—	—
(4) Net income (loss), NAIC SAP				$ 322,443,006	$ 1,433,422,146
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)				$ 12,503,238,854	$ 10,033,344,657
(6) State prescribed practices that increase (decrease) NAIC SAP: Furniture and equipment	19	2	21	(51,636,882)	(33,605,938)
(7) State permitted practices that increase (decrease) NAIC SAP: XoL reinsurance agreement	4	3	35	(2,599,797,684)	(2,063,820,809)
(8) Statutory capital and surplus, NAIC SAP				$ 9,851,804,288	$ 7,935,917,910

In the event the Company had not employed any or all of these permitted and prescribed practices, the Company's risk-based capital (“RBC”) would not have triggered a regulatory event.

B. Use of Estimates in the Preparation of Financial Statements

The preparation of financial statements in conformity with accounting practices prescribed or permitted by the TDI requires management to make estimates and assumptions that affect the reported amounts in the statutory financial statements and the accompanying notes. It also requires disclosure of contingent assets and liabilities at the date of the statutory financial statements and the reported amounts of revenue and expense during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying periods of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Premiums for deposit-type products are recorded directly to the liability for deposit-type contracts and are not recorded in the Summary of Operations. Premiums on traditional life insurance products are reported net of both reinsurance and the adjustment for due and deferred premiums. Acquisition costs such as commissions and other expenses related to the production of new business are charged to operations as incurred.

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

In addition, the Company uses the following accounting policies:

(1) Cash includes cash on hand and amounts due from banks. Short-term investments include interest-bearing money market funds, investment pools and other investments (excluding loan-backed and structured securities) with original maturities within one year from the date of purchase.

(2) Bonds, not backed by other loans, that qualify as issuer credit obligations under the principles-based bond definition, are carried at amortized cost except for those with a NAIC designation of “6” or “6*”. Bonds with a NAIC 6 designation are carried at the lower of amortized cost or fair value, with unrealized losses charged directly to unassigned surplus. Bonds that have not been filed and have not received a designation in over one year from the NAIC’s Investment Analysis Office (“IAO”) receive a “6*” designation and are carried at zero, with the unrealized loss charged directly to unassigned surplus. Bonds filed with the IAO which receive a “6*” designation may carry a value greater than zero. Securities are assigned a NAIC 5* designation if the Company certifies that (1) the documentation necessary to permit a full credit analysis does not exist, (2) the issuer or obligor is current on all contracted interest and principal payments and (3) the Company has an actual expectation of ultimate repayment of all contracted interest and principal. Securities with NAIC 5* designations are deemed to possess the credit characteristics of securities assigned a NAIC 5 designation. The discount or premium on bonds is amortized using the effective yield method.

(3) Unaffiliated common stocks are carried at fair value, with unrealized capital gains and losses credited or charged directly to unassigned surplus. Provisions made for impairment are recorded as realized capital losses when declines in fair value are determined to be other-than-temporary. For Federal Home Loan Bank (“FHLB”) capital stock, which is only redeemable at par, the fair value shall be presumed to be par, unless considered other-than-temporarily impaired.

(4) Redeemable preferred stocks with NAIC designations of “1” through “3” are carried at amortized cost. All other redeemable preferred stocks are stated at the lower of cost, amortized cost or fair value, with unrealized capital losses charged directly to unassigned surplus. Perpetual preferred stocks are valued at fair value, not to exceed any currently effective call price. Provisions made for impairment are recorded as realized capital losses when declines in fair value are determined to be other than temporary.

(5) Mortgage and mezzanine real estate loans are carried at unpaid principal balances less allowances for credit losses and plus or minus adjustments for the accretion or amortization of discount or premium. Interest income on performing loans is accrued as earned.

Mortgage loans are considered impaired when collection of all amounts due under contractual terms is not probable. Impairment is measured using either i) the present value of expected future cash flows discounted at the loan’s effective interest rate, ii) the loan’s observable market price, if available, or iii) the fair value of the collateral if the loan is collateral dependent. An allowance is typically established for the difference between the impaired value of the loan and its current carrying amount. Additional allowance amounts are established for incurred but not specifically identified impairments, based on statistical models primarily driven by past due status, debt service coverage, loan-to-value ratio, property occupancy, profile of the borrower and of the major property tenants, and economic trends in the market where the property is located. When all or a portion of a loan is deemed uncollectible, the uncollectible portion of the carrying amount of the loan is charged off against the allowance.

(6) Asset-backed securities (“ABS”) include residential mortgage-backed securities (“RMBS”), commercial mortgage-backed securities (“CMBS”), other asset-backed securities, pass-thru securities, lease-backed securities, equipment trust certificates, loan-backed securities issued by special purpose corporations or trusts, and securities where there is not direct recourse to the issuer. ABS are carried on a basis consistent with that of bonds not backed by loans. Income recognition for ABS is determined using the effective yield method and estimated cash flows. Prepayment assumptions for single-class and multi-class mortgage-backed securities (“MBS”) and other ABS were obtained from an outside vendor or internal estimates. The Company uses independent pricing services and broker quotes in determining the fair value of its ABS. The Company uses the retrospective adjustment method to account for the effect of unscheduled payments affecting high credit quality securities, while securities with less than high credit quality and securities for which the collection of all contractual cash flows is not probable are both accounted for using the prospective adjustment method.

(7) NAIC designations are determined with a multi-step approach. The initial designation is used to determine the carrying value of the security. The final NAIC designation is used for reporting and affects risk-based capital (“RBC”). The final NAIC designation is determined for most RMBS and CMBS by financial modeling conducted by BlackRock. For credit tenant loans, equipment trust certificates, any corporate-like securities rated by the IAO, interest-only securities, and those securities with an original NAIC designation of 5, 5*, 6, or 6*, the final NAIC designation is based on the IAO or Credit Rating Provider rating and is not subject to financial modeling.

(8) Investments in U.S. domiciled insurance subsidiary, controlled and affiliated (“SCA”) entities are recorded based on the underlying audited statutory equity of the respective entity’s financial statements. Investments in non-insurance SCA entities are recorded based on the equity of the investee per audited financial statements prepared pursuant to Generally Accepted Accounting Principles in the United States of America (“U.S. GAAP”), which is adjusted to a statutory basis of accounting, if applicable. All investments in non-insurance SCA entities for which audited U.S. GAAP financial statements are not available are non-admitted as assets. Undistributed equity in earnings of affiliates is included in unassigned surplus as a component of unrealized capital gains or losses. Dividends received from such affiliates are recorded as investment income when declared.

(9) Other invested assets principally consist of investments in limited partnerships and limited liability companies. Investments in these assets, except for limited partnerships and limited liability companies with a minor ownership interest, are reported using an equity method. Under SAP, such investments are generally reported based on audited U.S. GAAP equity of the investee, with subsequent adjustment to a statutory basis of accounting, if applicable.

Limited partnerships and limited liability companies in which the Company has a minor ownership interest (i.e., less than 10 percent) or lacks control, are generally recorded based on the underlying audited U.S. GAAP equity of the investee, with some prescribed exceptions. SAP allows the use of the U.S. GAAP basis equity as set forth in the footnote reconciliation of foreign GAAP equity and income to U.S. GAAP within audited foreign GAAP financial statements. The audited U.S. tax basis equity may also be used in certain circumstances.

All other investments in entities for which audited U.S. GAAP financial statements, or another acceptable audited basis of accounting as described above were not available have been recorded as non-admitted assets. Undistributed accumulated earnings of such entities are included in unassigned surplus as a component of unrealized investment gains or losses. Distributions received that are not in excess of the undistributed accumulated earnings are recognized as investment income. Impairments that are determined to be other-than-temporary are recognized as realized capital losses.

(10) All derivative instruments are recognized in the financial statements. Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge are reported in a manner consistent with the hedged asset or liability (“hedge accounting”). Changes in statement value or cash flow of derivatives that qualify for hedge accounting are recorded consistently with how the changes in the statement value or cash flow of the hedged asset or liability are recorded. Derivative instruments used in hedging transactions that do not meet or no longer meet the criteria of an effective hedge (“ineffective hedges”) are accounted for at fair value and the changes in fair value are recorded as unrealized gains or losses.

The Company has used Statement of Statutory Accounting Principles ("SSAP") No. 108, *Derivatives Hedging Variable Annuity Guarantees*, which allows special accounting treatment for limited derivatives hedging variable annuity guarantee benefits subject to fluctuation as a result of interest rate sensitivity. The Company designated, under SSAP 86, *Derivatives*, certain foreign exchange derivatives as effective hedges of certain invested assets and certain fixed and floating-rate liabilities. The Company also designated certain interest rate swaps as effective hedges of floating-rate investment assets and certain fixed and floating-rate liabilities.

(11) The Company anticipates investment income as a factor in the premium deficiency calculation.

(12) Health claim liabilities include an amount determined from individual case estimates and loss reports, and an amount based on past experience for claims incurred but not reported. Such liabilities are based on assumptions and estimates, and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined. Health claim reserves are calculated using required statutory tables.

(13) The Company has not modified its fixed asset capitalization policy from the prior period.

(14) The Company does not have pharmaceutical rebate receivables.

(15) The Company regularly evaluates its investments for other-than-temporary impairment ("OTTI") in value. The determination that a security has incurred an OTTI in value and the amount of any loss recognition requires the judgment of the Company's management and a continual review of its investments. For bonds, other than ABS, an OTTI shall be considered to have occurred if it is probable that the Company will not be able to collect all amounts due under the contractual terms in effect at the acquisition date of the debt security. If it is determined an OTTI has occurred, the cost basis of bonds is written down to fair value and the amount of the write-down is recognized as a realized capital loss.

For ABS, a non-interest related (i.e., credit related) OTTI resulting from a decline in value due to fundamental credit problems of the issuer is recognized when the projected discounted future cash flows for a particular security are less than its amortized cost. When a non-interest related OTTI occurs, the ABS is written down to the present value of future cash flows expected to be collected. An OTTI is also deemed to have occurred if the Company intends to sell the ABS or does not have the intent and ability to retain the ABS until recovery. If the decline is interest-related, the ABS is written down to fair value.

In periods subsequent to the recognition of an OTTI loss, the Company generally accretes the difference between the new cost basis and the future cash flows expected to be collected, if applicable, as interest income over the remaining life of the security based on the amount and timing of estimated future cash flows.

(16) The corporate alternative minimum tax ("CAMT") is disregarded when evaluating the need for a valuation allowance for the Company's non-CAMT deferred tax assets.

D. Going Concern

There are no principal conditions or events that raise doubt about the Company's ability to continue as a going concern.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

A. Accounting Changes

The Company adopted the substantive changes made to SSAP 26, *Bonds*, SSAP 21, *Other Admitted Assets*, and SSAP 43, *Asset-Backed Securities*, effective January 1, 2025. The changes provide a new principle-based bond definition to be used for determining which investments are eligible for reporting on Schedule D as a bond. The changes focus on ensuring appropriate consideration of whether an investment qualifies as an issuer credit obligation or asset-backed security prior to reporting as a bond. Pursuant to the transition guidance, the reclassification of investments that no longer qualify as bonds reduced unassigned surplus by ($7,263,032).

B. Correction of Errors

SSAP No. 3, *Accounting Changes and Corrections of Errors,* requires that corrections of errors related to prior periods be reported as pretax adjustments to unassigned surplus to the extent that they are not material to prior periods.

In 2025, there were no out-of-period errors identified.

In 2024, out-of-period errors were identified and corrected related to net investment income, reserves for indexed universal life and reinsurance. These corrections increased unassigned surplus by $318 million.

3. BUSINESS COMBINATIONS AND GOODWILL

A-D. The Company has not been a party to any purchases, business combinations, mergers or assumption reinsurance transactions during the periods covered by this statement.

NOTES TO FINANCIAL STATEMENTS

4. DISCONTINUED OPERATIONS

A-D. There were no discontinued operations during the periods covered by this statement.

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new mortgage loans made during 2025 and 2024 were as follows:

	December 31,			
	2025		2024	
	Maximum	Minimum	Maximum	Minimum
Hotel/Motel	6.21%	4.51%	7.08%	5.82%
Industrial	8.21%	3.97%	9.50%	4.52%
Multi-family	8.70%	2.92%	8.80%	4.82%
Office	9.60%	3.00%	9.75%	3.53%
Retail	7.12%	3.45%	7.56%	4.70%
Other	7.88%	3.65%	12.63%	0%

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was 131 percent and 97 percent in 2025 and 2024, respectively.

(3)

	2025	2024
Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$ —	$ —

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2025							
1. Recorded investment (all)							
(a) Current	$ 484,238,289	$ —	$ 10,622,138,665	$ —	$ 25,238,273,785	$ 912,877,230	37,257,527,969
(b) 30-59 days past due	—	—	247,365,688	—	7,424,986	25,272,460	280,063,134
(c) 60-89 days past due	—	—	82,303,711	—	—	—	82,303,711
(d) 90-179 days past due	—	—	47,841,182	—	215,820,588	—	263,661,770
(e) 180+ days past due	—	—	70,210,333	—	—	—	70,210,333
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ —	$ 47,841,182	$ —	$ 215,820,588	$ —	$ 263,661,770
(b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ 70,210,333	$ —	$ —	$ —	$ 70,210,333
(b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 42,999,144	$ —	$ 42,999,144
(b) Number loans	—	—	—	—	3	—	3
(c) Percent reduced	—	—	—	—	34.02 %	—	34.02 %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ 484,238,289	$ —	$ 11,069,859,537	$ —	$ 24,452,702,611	$ 900,031,469	$ 36,906,831,906
b. 2024							
1. Recorded investment (all)							
(a) Current	$ 26,508,812	$ —	$ 9,660,995,199	$ —	$ 24,882,645,389	$ 923,526,954	$ 35,493,676,354
(b) 30-59 days past due	—	—	116,117,724	—	78,694,334	—	194,812,058
(c) 60-89 days past due	—	—	64,625,761	—	66,691,473	—	131,317,234
(d) 90-179 days past due	—	—	82,862,877	—	175,209,190	—	258,072,067
(e) 180+ days past due	—	—	—	—	—	—	—
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ —	$ —	$ 82,862,877	$ —	$ 175,209,190	$ —	$ 258,072,067
(b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 241,942,648	$ —	$ 241,942,648
(b) Number loans	—	—	—	—	3	—	3
(c) Percent reduced	—	—	—	—	26.73 %	—	26.73 %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ 26,508,812	$ —	$ 5,495,128	$ —	$ 23,964,602,622	$ 899,086,023	$ 24,895,692,585

NOTES TO FINANCIAL STATEMENTS

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2025							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 657,033,898	$ 140,055,854	$ 797,089,752
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	657,033,898	140,055,854	797,089,752
4. Subject to a participant and co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the loan	—	—	—	—	657,033,898	140,055,854	797,089,752
b. 2024							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 882,750,118	$ 138,873,536	$ 1,021,623,654
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1 + 2)	—	—	—	—	882,750,118	138,873,536	1,021,623,654
4. Subject to a participant and co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the loan	—	—	—	—	882,750,118	138,873,536	1,021,623,654

(6) Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Non-accrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2025							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 780,937,733	$ 139,573,076	$ 920,510,809
2. Interest income recognized	—	—	—	—	7,160,466	—	7,160,466
3. Recorded investments on nonaccrual status	—	—	—	—	357,667,791	—	357,667,791
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—
b. 2024							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 636,149,492	$ 138,841,934	$ 774,991,426
2. Interest income recognized	—	—	—	—	17,028,383	—	17,028,383
3. Recorded investments on nonaccrual status	—	—	—	—	252,999,859	—	252,999,859
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—

(7) Allowance for Credit Losses:

	2025	2024
a. Balance at beginning of period	$ 363,716,837	$ 354,887,376
b. Additions (reductions) charged to operations	59,511,897	21,189,995
c. Direct write-downs charged against the allowances	(62,442,493)	(12,360,534)
d. Recoveries of amounts previously charged off	—	—
e. Balances at end of period	$ 360,786,241	$ 363,716,837

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	2025
a. Aggregate amount of mortgage loans derecognized	$ 22,249,736
b. Real estate collateral recognized	22,249,736
c. Other collateral recognized	—
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	—

(9) Interest income on mortgage loans is not accrued when payment of contractual principal and interest is not expected. Any cash received on impaired loans is generally recorded as a reduction of the current carrying amount of the loan. Accrual of interest income is generally resumed when delinquent contractual principal and interest is repaid or when a portion of the delinquent contractual payments are made and the ongoing required contractual payments have been made for an appropriate period.

B. Debt Restructuring

	2025	2024
(1) The total recorded investment in restructured loans, as of year-end	$ 593,293,085	$ 570,623,728
(2) The realized capital losses related to these loans	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructuring	$ 29,114,393	$ 17,597,783

(4) The Company accrues income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual items. Interest income on impaired non-performing loans that are delinquent more than 90 days is recognized as cash is received.

C. Reverse Mortgages

The Company had no investments in reverse mortgages during the periods covered by this statement.

D. Asset-Backed Securities:

(1) Prepayment assumptions for single class, multi-class MBS and ABS were obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

(2) In the twelve months ended December 31, 2025, the Company did not recognize OTTI of any ABS due to intent to sell, or an inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

(3) In the twelve months ended December 31, 2025, the Company recognized credit-related OTTI on the following ABS:

CUSIP Identification	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
None	—	—	—	—	—	3/31/2025
Quarterly Total	$ —	$ —	$ —	$ —	$ —	
38237KAC4	5,256,019	1,729,547	3,526,472	1,729,547	1,729,545	6/30/2025
23312RAE5	3,253,371	1,065	3,252,305	1,065	2,134	6/30/2025
Quarterly Total	$ 8,509,390	$ 1,730,612	$ 6,778,777	$ 1,730,612	$ 1,731,679	
None	—	—	—	—	—	9/30/2025
Quarterly Total	$ —	$ —	$ —	$ —	$ —	
None	—	—	—	—	—	12/31/2025
Quarterly Total	$ —	$ —	$ —	$ —	$ —	
	Year to Date Total		$ 6,778,777			

(4) At December 31, 2025, the Company held impaired securities (fair value is less than amortized cost) for which an OTTI had not been recognized in earnings as a realized capital loss. Such impaired securities included those with a recognized OTTI for non-interest (credit) related declines that were recognized in earnings, but for which an associated interest-related decline has not been recognized in earnings as a realized capital loss. The aggregate amount of unrealized losses and fair values for such securities, segregated between those securities that have been in a continuous unrealized loss position for less than 12 months and greater than 12 months, respectively, were as follows:

a. The aggregate amount of unrealized losses	
1. Less than 12 months	$ 198,170,852
2. 12 months or longer	953,806,636
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	$ 6,155,680,757
2. 12 months or longer	9,586,632,091

(5) In its OTTI assessment for ABS, the Company considers all information relevant to the collectability of the security, including past history, current conditions and reasonable forecasts when developing an estimate of future cash flows. Also, relevant analyst reports and forecasts for the asset class receive appropriate consideration. The Company also considers how credit enhancements affect the expected performance of the security. In addition, the Company generally considers its cash and working capital requirements and expected

cash flows in relation to its business plans and how such forecasts affect the intent and ability to hold such securities to recovery of their amortized cost.

When estimating future cash flows, management considers historical performance of underlying assets and available market information as well as bond-specific structural considerations, such as credit enhancement and priority of payment structure of the security. In addition, the process of estimating future cash flows includes, but is not limited to, the following critical inputs, which vary by asset class:

- current delinquency rates;
- expected default rates and timing of such defaults;
- loss severity and timing of any such recovery;
- expected prepayment speeds; and
- ratings of securities underlying structured products

E. Dollar Repurchase Agreements and/or Security Lending Transactions.

(1) The Company has a securities lending program that lends securities from the Company's investment portfolio to supplement liquidity or for uses as deemed appropriate by management. Under the program, securities are lent to financial institutions, and in return the Company receives cash as a collateral equal to 102 percent of the fair value of the securities loaned. Cash collateral received is invested in cash and/or short-term investments and the offsetting collateral liabilities are included in payable for securities lending. The aggregate amount of securities that the Company is able to lend under its program at any time is limited to five percent of its general account net admitted assets.

(2) In conjunction with its securities lending program described in Note 17, the Company had securities with a carrying value of $3,856,580,631 and the fair value of $3,256,133,142 loaned to unaffiliated third parties as of December 31, 2025. These loaned securities are classified as bonds on the Company's balance sheet.

(3) Collateral Received

a. Aggregate Amount Collateral Received

		Fair Value
(1)	Securities Lending	
	(a) Open	$ —
	(b) 30 days or less	3,376,396,065
	(c) 31 to 60 days	—
	(d) 61 to 90 days	—
	(e) Greater than 90 days	—
	(f) Sub-total	3,376,396,065
	(g) Securities received	—
	(h) Total collateral received	$ 3,376,396,065

(2) The Company had no dollar repurchase agreements as of December 31, 2025.

b. As of December 31, 2025, the Company did not have collateral that was sold or repledged.

c. Cash collateral received under the securities lending agreements is invested in cash and/or short-term investments.

(4) As of December 31, 2025, the Company's securities lending transactions are administered by an affiliated agent, and any reinvested collateral is reported in payable for securities lending and on Schedule DL, Part 2.

(5) Collateral Reinvestment

Aggregate Amount Collateral Reinvested

		Amortized Cost	Fair Value
(1)	Securities Lending		
(a)	Open	$ 983,108,452	$ 983,108,452
(b)	30 days or less	—	—
(c)	31 to 60 days	—	—
(d)	61 to 90 days	—	—
(e)	91 to 120 days	—	—
(f)	121 to 180 days	—	—
(g)	181 to 365 days	—	—
(h)	1 to 2 years	—	—
(i)	2 to 3 years	—	—
(j)	Greater than 3 years	—	—
(k)	Sub-total	983,108,452	983,108,452
(l)	Securities collateral received	—	—
(m)	Total collateral reinvested	$ 983,108,452	$ 983,108,452

(2) The Company had no dollar repurchase agreements as of December 31, 2025.

b. Cash collateral received under the securities lending agreements is invested in cash and/or short-term investments or partially used for short-term liquidity purposes based on conservative forecasts of cash flows.

(6) As of December 31, 2025, the Company had not accepted collateral that it is not permitted by contract or custom to sell or repledge.

(7) As of December 31, 2025, the Company had no collateral for securities lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreement Transactions Accounted for as Secured Borrowing

(1) The Company is a party to secured financing transactions whereby certain securities are sold under agreements to repurchase (repurchase agreements), in which the Company transfers securities in exchange for cash, with an agreement by the Company to repurchase the same or substantially similar securities at agreed-upon dates specified in the agreements. The Company requires a minimum of 95 percent of the fair value of the securities transferred under the repurchase agreements to be maintained as collateral. Cash collateral received is invested in corporate bonds and the offsetting collateral liabilities are classified as repurchase agreements and included in aggregate write-ins for liabilities.

The Company manages risk associated with repurchase agreements through counterparty selection and collateral requirements. However, repurchase agreements remain subject to counterparty risk. If counterparty defaults, a loss may be realized upon sale of the underlying security to the extent that proceeds from sale and accrued interest are less than the repurchase price, including interest, provided in repurchase agreements.

Cash collateral received under the repurchase agreements is generally reinvested in corporate bonds. To the extent that the maturity dates of the collateral liability do not match those of the reinvested assets, the Company has other sources of liquidity, including tradable securities, which could be used to return cash collateral. The sources of liquidity to be used to return cash collateral would be dependent upon current market conditions.

At December 31, 2025, securities with a fair value of approximately $1,136,501,363 were subject to repurchase agreements to secure amounts borrowed by the Company. The carrying value of such securities is disclosed in Note 5.L.(1) and classified as bonds on the Company's balance sheet.

(2) Type of Repo Trade Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO	NO

(3) Original (Flow) and Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	$ 6,391,802	$ —	$ —	$ —
2. Overnight	159,371,620	50,291,250	50,283,750	297,406,800
3. 2 Days to 1 Week	315,840,920	100,302,000	101,124,875	547,131,800
4. > 1 Week to 1 Month	411,429,030	150,593,250	408,089,654	1,111,194,000
5. > 1 Month to 3 Months	—	—	—	651,835,340
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—
b. Ending Balance				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 Days to 1 Week	—	100,302,000	101,124,875	—
4. > 1 Week to 1 Month	411,429,030	—	306,964,779	1,111,194,000
5. > 1 Month to 3 Months	—	—	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—

(4) The Company had no securities sold and/or acquired that resulted in default.

(5) Securities “Sold” Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	$ —	$ —	$ —	$ —
2. Nonadmitted - Subset of BACV	—	—	—	—
3. Fair Value	—	—	—	—
b. Ending Balance				
1. BACV	$ 411,424,092	$ 141,659,651	$ 458,648,208	$ 1,134,920,236
2. Nonadmitted - Subset of BACV	—	—	—	—
3. Fair Value	375,960,560	107,140,594	424,082,654	1,136,501,363

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
Ending Balance				
a. ICO - BACV	$ —	$ 85,424,384	$ 1,049,495,852	$ —
b. ICO - FV	—	95,778,804	1,040,722,559	—
c. ABS - BACV	—	—	—	—
d. ABS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	—	85,424,384	1,049,495,852	—
q. Total Assets - FV	—	95,778,804	1,040,722,559	—

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Non-Admitted
Ending Balance				
a. ICO - BACV	$ —	$ —	$ —	$ —
b. ICO - FV	—	—	—	—
c. ABS - BACV	—	—	—	—
d. ABS - FV	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—
f. Preferred Stock - FV	—	—	—	—
g. Common Stock	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—
j. Real Estate - BACV	—	—	—	—
k. Real Estate - FV	—	—	—	—
l. Derivatives - BACV	—	—	—	—
m. Derivatives - FV	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—
p. Total Assets - BACV	—	—	—	—
q. Total Assets - FV	—	—	—	—

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 532,498,350	$ 150,593,250	$ 408,089,654	$1,299,415,156
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 411,429,030	$ 100,302,000	$ 408,089,654	$1,111,194,000
2. Securities (FV)	—	—	—	—

(8) Cash and Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
Ending Balance				
a. Cash	$1,111,194,000	$ —	$ —	$ —
b. ICO - FV	—	—	—	—
c. ABS - FV	—	—	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—
g. Real Estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Assets - FV	1,111,194,000	—	—	—

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify As Admitted
Ending Balance				
a. Cash	$ —	$ —	$ —	$ —
b. ICO - FV	—	—	—	—
c. ABS - FV	—	—	—	—
d. Preferred Stock - FV	—	—	—	—
e. Common Stock	—	—	—	—
f. Mortgage Loans - FV	—	—	—	—
g. Real Estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—
j. Total Assets - FV	—	—	—	—

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$ —
b. 30 Days or Less	603,056,812
c. 31 to 90 Days	510,916,246
d. > 90 Days	—

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 Days or Less	$ —	$ —
b. 31 to 60 Days	—	—
c. 61 to 90 Days	—	—
d. 91 to 120 Days	—	—
e. 121 to 180 Days	—	—
f. 181 to 365 Days	—	—
g. 1 to 2 Years	—	—
h. 2 to 3 Years	58,924,575	61,208,442
i. > 3 Years	1,075,995,661	1,075,292,921

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	$ 893,033,372	$ 301,186,500	$ 559,498,279	$ 2,607,567,940
2. Securities Collateral (FV)	—	—	—	—
b. Ending Balance				
1. Cash (Collateral - All)	$ 411,429,030	$ 100,302,000	$ 408,089,654	$ 1,111,194,000
2. Securities Collateral (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company entered into bilateral reverse repurchase agreements to purchase and resell short-term securities. The Company receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company did not sell or repledge these securities during 2025. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments.

At December 31, 2025, the carrying value and fair value of securities held under agreements to purchase and resell was $0.

(2) Type of Repo Trade Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	Yes	Yes	Yes	No
b. Tri-Party (YES/NO)	No	No	No	No

(3) Original (Flow) and Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open - No Maturity	$ 204,207,110	$ 145,207,110	$ 50,000,000	$ —
2. Overnight	—	—	—	—
3. 2 Days to 1 Week	—	—	—	—
4. > 1 Week to 1 Month	—	—	—	—
5. > 1 Month to 3 Months	—	—	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—
b. Ending Balance				
1. Open - No Maturity	$ 70,207,110	$ 50,000,000	$ —	$ —
2. Overnight	—	—	—	—
3. 2 Days to 1 Week	—	—	—	—
4. > 1 Week to 1 Month	—	—	—	—
5. > 1 Month to 3 Months	—	—	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—

(4) Securities “Sold” and/or “Acquired” Under Repo that resulted in default

Not applicable

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

	Fist Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	212,780,095	151,839,249	51,861,588	—
b. Ending Balance	73,184,878	51,895,242	—	—

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
Ending Balance				
a. ICO - FV	—	—	—	—
b. ABS - FV	—	—	—	—
c. Preferred Stock - FV	—	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans - FV	—	—	—	—
f. Real Estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other Invested Assets - FV	—	—	—	—
i. Total Assets - FV	—	—	—	—

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify As Admitted
Ending Balance				
a. ICO - FV	—	—	—	—
b. ABS - FV	—	—	—	—
c. Preferred Stock - FV	—	—	—	—
d. Common Stock	—	—	—	—
e. Mortgage Loans - FV	—	—	—	—
f. Real Estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other Invested Assets - FV	—	—	—	—
i. Total Assets - FV	—	—	—	—

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	$ 204,207,110	$ 145,207,110	$ 50,000,000	$ —
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	—	—	—	—
4. Nonadmitted Subset (BACV)	—	—	—	—
	—	—	—	—
b. Ending Balance	—	—	—	—
1. Cash	70,207,110	50,000,000	—	—
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	—	—	—	—
4. Nonadmitted Subset (BACV)	—	—	—	—

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

None

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	204,207,110	145,207,110	50,000,000	—
2. Securities (FV)	—	—	—	—
b. Ending Balance	—	—	—	—
1. Cash	70,207,110	50,000,000	—	—
2. Securities (FV)	—	—	—	—

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral	212,780,095	151,839,249	51,861,588	—
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	—	—	—	—
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	73,184,878	51,895,242	—	—
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	—	—	—	—

H-I. There were no repurchase agreements and/or reverse repurchase agreements accounted for as a sale during the periods covered by this statement.

J. Real Estate

(1) Impairment write-downs for investment in real estate is included in net realized capital gains (losses) in the Summary of Operations. During the year ended December 31, 2025, the Company recognized impairment write-downs for its investment in real estate of $18,613,233.

(2) Held for Sale

During the year ended December 31, 2025, fifty four properties were sold for which a $193,198 net realized capital gain was recognized.

During the year ended December 31, 2025, 107 held-for-income properties were transferred into held-for-sale, with a carrying value of $16,767,096 and fair value of $21,346,400.

(3) The Company did not experience any changes to a plan of sale for any investment in real estate during the periods covered by this statement.

(4) The Company is not involved in retail land sales operations.

(5) The Company does not hold any real estate investments with participating mortgage loan features.

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

Not applicable

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held security lending agreements	3,856,580,631	—	—	—	3,856,580,631	2,278,784,870	1,577,795,761
c. Subject to repurchase agreements	1,111,194,000	—	—	—	1,111,194,000	231,428,772	879,765,228
d. Subject to reverse repurchase agreements	—	—	—	—	—	20,315,948	(20,315,948)
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - Excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	219,697,700	—	—	—	219,697,700	208,406,400	11,291,300
j. On deposit with states	42,700,334	—	1,907,021	—	44,607,355	47,115,540	(2,508,185)
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	9,348,165,067	—	921,603,475	—	10,269,768,542	6,440,754,763	3,829,013,779
m. Pledged as collateral not captured in other categories	2,664,241,069	—	—	—	2,664,241,069	2,135,181,713	529,059,356
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	—	—	—	—	—	—	—
p. Assets held under modco reinsurance agreements	25,175,860,384	—	45,238,423,761	—	70,414,284,145	26,007,459,546	44,406,824,599
q. Assets held under funds withheld reinsurance agreements	27,700,786,867	—	857,171,978	—	28,557,958,845	22,032,378,438	6,525,580,407
r. Total restricted assets (Sum of a through q)	$70,119,226,052	$ —	$ 47,019,106,235	$ —	$117,138,332,287	$ 59,401,825,990	$ 57,736,506,297
(a) Subset of column 1							
(b) Subset of column 3							

	Current Year						
			Percentage				
	8	9	10	11	12	13	14
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability not shown	$ —	$ —	—%	—%	—	—	—
b. Collateral held security lending agreements	—	3,856,580,631	1.41	1.43	3,856,580,631	—	25.04+25.05
c. Subject to repurchase agreements	—	1,111,194,000	0.41	0.41	1,111,194,000	—	26.21
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	26.24
g. Placed under option contracts	—	—	—	—	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	26.26
i. FHLB capital stock	—	219,697,700	0.08	0.08	219,697,700	—	26.27
j. On deposit with states	—	44,607,355	0.02	0.02	42,700,334	—	26.28
k. On deposit with other regulatory bodies	—	—	—	—	—	—	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	10,269,768,542	3.76	3.80	9,348,165,067	—	26.31
m. Pledged as collateral not captured in other categories	—	2,664,241,069	0.97	0.99	2,664,241,069	—	26.30
n. Other restricted assets	—	—	—	—	—	—	26.32
o. Collateral assets received and on balance sheet	—	—	—	—	—	—	—
p. Assets held under modco reinsurance agreements	—	70,414,284,145	25.76	26.08	—	—	—
q. Assets held under funds withheld reinsurance agreements	—	28,557,958,845	10.45	10.58	—	—	—
r. Total restricted assets (Sum of a through q)	$ —	$117,138,332,287	42.86%	43.39%	—	—	—
(c) Column 5 divided by asset page, column 1, line 28							
(d) Column 9 divided by asset page, column 3, line 28							

There are no differences between amounts reported in Note 5L(1) and the general interrogatories, reported in column 13 above.

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate).

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year					6	7	8		
	1	2	3	4	5				9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative collateral	$ 548,799,310	$ —	$ —	$ —	$ 548,799,310	$ 650,727,228	$ (101,927,918)	$ 548,799,310	0.20 %	0.20 %
Guarantee interest contract collateral	127,261,677	—	—	—	127,261,677	67,970,483	59,291,194	$ 127,261,677	0.05 %	0.05 %
Other collateral	1,988,180,082	—	—	—	1,988,180,082	1,416,484,002	571,696,080	$1,988,180,082	0.72 %	0.74 %
Total (c)	$2,664,241,069	$ —	$ —	$ —	$ 2,664,241,069	$2,135,181,713	$ 529,059,356	$2,664,241,069	0.97 %	0.99 %
Amount of Total pledged under derivative contracts*	$ 548,799,310	$ —	$ —	$ —	$ 548,799,310	$ 650,727,228	$ (101,927,918)	$ 548,799,310	—	—
Total Excluding Derivative Collateral (Total minus Amount of Total pledged under derivative contracts)	$2,115,441,759	$ —	$ —	$ —	$ 2,115,441,759	$1,484,454,485	$ 630,987,274	$2,115,441,759	—	—
(a) Subset of column 1										
(b) Subset of column 3										
(c) Total Line for Columns 1 through 7 should equal 5L(1)m to Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11, respectively.										
*The amount of pledged under derivative contracts should agree to Schedule DB and agree to what is subtracted from the life RBC formula.										

(3) The Company had no other restricted assets for the reporting period.

(4) Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Company's Financial Statements

Assets	1 BACV Collateral ***	2 BACV Modco ****	3 BACV FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted) *	8 % of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	$ —	$ 650,950,414	$ 200,403,613	$ —	$ 650,950,414	$ 200,403,613	0.45%	0.46%
b. Schedule D, Part 1, Section 1	—	15,894,409,413	17,352,868,439	—	13,321,989,118	16,559,955,923	17.48	17.80
c. Schedule D, Part 1, Section 2	—	3,941,029,934	6,393,689,464	—	3,793,051,659	6,389,731,408	5.44	5.53
d. Schedule D, Part 2, Section 1	—	22,423,600	54,133,695	—	22,713,151	54,136,732	0.04	0.04
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f. Schedule B	—	2,194,064,879	2,957,339,160	—	2,052,324,474	2,934,132,948	2.71	2.76
g. Schedule A	—	65,512,632	—	—	66,079,825	—	0.03	0.04
h. Schedule BA, Part 1	—	1,717,421,338	260,305,930	—	1,795,435,615	228,991,460	1.04	1.06
i. Schedule DL, Part 1	—	—	—	—	—	—	—	—
j. Other	—	690,048,175	482,046,566	—	690,048,175	482,046,566	0.62	0.63
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ —	$25,175,860,385	$27,700,786,867	$ —	$22,392,592,431	$26,849,398,650	27.81%	28.30%
l. Percentage to Total FWH Assets (including Modco)		47.61 %	52.39 %		45.47 %	54.53 %		
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
n. Schedule D, Part 1, Section 1	—	—	843,897,357	—	—	626,208,520	1.02	1.02
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
q. Schedule D, Part 2, Section 2	—	45,238,423,761	—	—	45,238,423,761	—	54.41	54.41
r. Schedule B	—	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—		5,637,276	—	—	5,263,614	0.01	0.01
u. Schedule DL, Part 1	—	—		—	—	—	—	—
v. Other	—		7,637,345	—	—	7,637,345	0.01	0.01
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ —	$45,238,423,761	$ 857,171,978	$ —	$45,238,423,761	$ 639,109,479	55.44 %	55.44 %
x. Percentage to Total FWH Assets (including Modco)		98.14 %	1.86 %		98.61 %	1.39 %		

* k = Column 1 divided by Asset Page, Line 26 (Column 1)

w = Column 1 divided by Asset Page, Line 27 (Column 1)

** k = Column 1 divided by Asset Page, Line 26 (Column 3)

w = Column 1 divided by Asset Page, Line 27 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.

w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.

w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.

w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
Assets	FWH Including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents and Short-Term Investments	$ 851,354,027	$ —	$ —	$ —	$ —	$ —	$ 851,354,027
b. Schedule D, Part 1, Section 1	33,247,277,852	—	—	—	—	—	33,247,277,852
c. Schedule D, Part 1, Section 2	10,334,719,398	—	—	—	—	—	10,334,719,398
d. Schedule D, Part 2, Section 1	76,557,295	—	—	—	—	—	76,557,295
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
f. Schedule B	5,151,404,039	—	—	—	—	—	5,151,404,039
g. Schedule A	65,512,632	—	—	—	—	—	65,512,632
h. Schedule BA, Part 1	1,977,727,268	—	—	—	—	—	1,977,727,268
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	1,172,094,741	—	—	—	—	—	1,172,094,741
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 52,876,647,252	$ —	$ —	$ —	$ —	$ —	$ 52,876,647,252
l. Percentage to Total FWH Assets (including Modco)	100 %						100 %
Separate Account:							
m. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	$ —
n. Schedule D, Part 1, Section 1	843,897,357	—	—	—	—	—	843,897,357
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Section 2	45,238,423,761	—	—	—	—	—	45,238,423,761
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	5,637,276	—	—	—	—	—	5,637,276
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	7,637,345	—	—	—	—	—	7,637,345
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	46,095,595,739	$ —	$ —	$ —	$ —	$ —	46,095,595,739
x. Percentage to Total FWH Assets (including Modco)	100 %						100 %

	1	2
	Amount	% of liability to total liability *
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 4,500,153,288	2.58 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %
aa. Recognized Obligation for Modco assets (General Account)	$ —	— %
bb. Recognized Obligation for Modco assets (Separate Account)	$ —	— %
cc. Recognized Obligation FWH (excluding Modco) assets (General Account)	$ 27,700,786,867	15.89 %
dd. Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$ 857,171,978	1.03 %
* y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)		
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)		

(5) Disclose whether any of the assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer).

	Collateral Held	Modco	FWH
a. Securities Lending	—	—	1,880,628,379
b. Repo / repurchase Agreements	—	—	392,989,441
c. Placed under option contracts	—	—	—
d. On deposit with states	—	—	1,907,021
e. On deposit with other regulatory bodies	—	—	—
f. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	86,542,513
g. Pledged as collateral not captured in other categories	—	—	674,021,668
h. Total (a+b+c+d+e+f+g)	$—	$—	$ 3,036,089,022

M. Working Capital Finance Investments

The Company does not participate in a Working Capital Finance Program.

N. Offsetting and Netting of Assets and Liabilities

Offsetting and netting of assets and liabilities at December 31, 2025:

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	$ 7,069,361,870	$ (4,272,017,533)	$ 2,797,344,337
(2) Liabilities			
Derivatives	$ 4,671,787,688	$ (4,272,017,533)	$ 399,770,155

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	2025	2024	2025	2024	2025	2024
(1) ICO - AC	—	2	$ —	$ 4,877,928	$ —	$ 4,598,752
(2) ABS - AC	2	2	2,648,171	3,014,367	1,471,210	1,300,615
(3) Preferred Stock - AC	—	—	—	—	—	—
(4) Preferred Stock - FV	3	3	887,035	887,035	887,035	887,035
(5) Total (1+2+3+4)	5	7	$ 3,535,206	$ 8,779,330	$ 2,358,245	$ 6,786,402

AC-Amortized Cost
FV-Fair Value

P. Short Sales

The Company had no short sales during the periods covered by this statement.

Q. Prepayment Penalty and Acceleration Fee

	General Account	Separate Account
(1) Number of CUSIPs	32	—
(2) Aggregate Amount of Investment Income	$ 12,771,583	$ —

R. Reporting Entity's Share of Cash Pool by Asset Type

None.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral Type	Aggregate Collateral Loan*	Admitted	Nonadmitted
(1) Cash, Cash Equivalent & ST Investments			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
(2) Issuer Credit Obligations			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
(3) Asset-Backed Securities			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
(4) Preferred Stocks			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
(5) Common Stocks			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
(6) Real Estate			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
(7) Mortgage Loans			
a. Affiliated	—	—	—
b. Unaffiliated	868,732,583	868,732,583	—
(8) Joint Ventures, Partnerships, LLC			
a. Affiliated	32,328,298	32,328,298	—
b. Unaffiliated	—	—	—
(9) Other Qualifying Investments			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
(10) Collateral Does not Qualify as an Investment			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
(11) Total	901,060,881	901,060,881	—

* Aggregate Collateral Loan Total Line should equal Schedule BA, Part 1, Column 12, Book Adjusted Carrying Value

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. The Company had no investments in joint ventures, partnerships or limited liability companies that exceeded 10 percent of its admitted assets during the periods covered by this statement.

B. The Company recognized $22,639,283 and $10,755,979 in impairments during the years ended December 31, 2025 and 2024, respectively, for investments in joint ventures, partnerships and limited liability companies.

7. INVESTMENT INCOME

A. Due and accrued income from bonds and other invested assets is non-admitted when collection of interest is overdue by more than 90 days or is uncertain, and for mortgage loans when loans are foreclosed or delinquent in payment for greater than 90 days, or when collection of interest is uncertain.

B. The total due and accrued income amounts excluded from surplus at December 31, 2025 and December 31, 2024 were $1,228,183 and $5,656,810 respectively.

C. The gross, non-admitted and admitted amounts for interest income due and accrued:

Interest Income Due and Accrued	Amount	
	December 31, 2025	December 31, 2024
1. Gross	$ 1,446,046,733	$ 1,423,614,250
2. Non-admitted	1,228,183	5,656,810
3. Admitted	$ 1,444,818,550	$ 1,417,957,440

D. The Company had no aggregate deferred interest as of December 31, 2025 and December 31, 2024.

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance was $310,549,875 and $258,601,924 at December 31, 2025 and December 31, 2024, respectively.

8. DERIVATIVE INSTRUMENTS

A. Derivatives under SSAP No. 86 - *Derivatives*:

(1) The Company has taken positions in certain derivative financial instruments to mitigate or hedge the impact of changes in interest rates, foreign currencies, equity markets, swap spreads, volatility, correlation and yield curve risk on cash flows from investment income, policyholder liabilities and equity. Financial instruments used by the Company for such purposes include interest rate swaps, interest rate swaptions, cross-currency swaps, futures and futures options on equity indices, and futures and futures options on government securities. The Company does not engage in the use of derivative instruments for speculative purposes and is neither a dealer nor trader in derivative instruments.

(2) Net cash collateral received for derivative transactions increased for the year ended December 31, 2025, as a result of increases in fair values of derivatives covered by International Swaps and Derivative Association Master Agreement ("ISDA Master Agreement") and Credit Support Annex provisions. Derivative fair values decreased primarily due to market conditions. At December 31, 2025, the Company held collateral for derivatives of $2,758,278,897, which is invested in cash, cash equivalents and/or short-term investments.

(3) Swaps, Options and Futures

Interest rate or cross-currency swap agreements are agreements to exchange with a counterparty, at specified intervals, payments of differing character (for example, variable-rate payments exchanged for fixed-rate payments) or in different currencies, based on an underlying principal balance (notional amount). Generally no cash is exchanged at the outset of the contract and no principal payments are made by either party. A single net payment is usually made by one counterparty at each contractual payment due date, and this net payment is included in the Summary of Operations.

Options are contracts that grant the purchaser, for a premium payment, the right, but not the obligation, either to purchase or sell a financial instrument at a specified price within a specified period of time. The Company purchases call options on the S&P 500 Index to offset the risk of certain guarantees of specific equity-indexed annuity and universal life policy values. The Company also purchases put options on the S&P 500 Index to offset volatility risk arising from minimum guarantees embedded in variable annuities.

Financial futures are contracts between two parties that commit one party to purchase and the other to sell a particular commodity or financial instrument at a price determined on the final settlement day of the contract. Futures contracts detail the quality and quantity of the underlying asset; they are standardized to facilitate trading on a futures exchange. Some futures contracts may call for physical delivery of the asset, while others are settled in cash. The Company uses futures contracts on Euro dollar deposits, U.S. Treasury Notes, U.S. Treasury Bonds, the S&P 500 Index, MidCap 400, Russell 2000, MSCI EAFE, foreign government debt securities, and foreign denominated equity indices to offset the risk of certain guarantees on annuity policy values.

Interest Rate Risk

Interest rate derivatives are used to manage interest rate risk associated with certain guarantees of variable annuities and equity indexed annuities and certain bonds. The Company's interest rate hedging instruments include (1) interest rate swaps and swaptions; (2) listed futures on government securities; (3) listed futures options on government securities; and (4) unlisted swaps and swaptions in U.S. Dollar Secured Overnight Financing Rate.

Currency Risk

Foreign exchange contracts used by the Company include cross-currency swaps, which are used to reduce risks from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds.

Equity Risk

Equity derivatives are used to mitigate financial risk embedded in certain insurance liabilities.

Credit Risk

The Company is exposed to credit-related losses in the event of non-performance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. For over-the-counter ("OTC") derivatives, the Company's net credit exposure is determined based on master netting agreements, which take into consideration all derivative positions with the counterparty, as well as collateral posted by the counterparty at the balance sheet date. The Company is exposed to credit risk when the net position with a particular counterparty results in an asset that exceeds collateral pledged by that counterparty.

For OTC contracts, the Company generally uses an ISDA Master Agreement and Credit Support Annexes with bilateral collateral provisions to reduce counterparty credit exposures. An ISDA Master Agreement is an agreement between two counterparties, which may cover multiple derivative transactions, and such an ISDA Master Agreement generally provides for the net settlement of all or a specified group of these derivative transactions, as well as transferred collateral, through a single payment, in a single currency, in the event of a default affecting any one derivative transaction or a termination event affecting all or a specified group of the transactions. The Company minimizes the risk that counterparties might be unable to fulfill their contractual obligations by monitoring counterparty credit exposure and collateral value and may require additional collateral to be posted upon the occurrence of certain events or circumstances. In the unlikely event of a failure to perform by any of the counterparties to these derivative transactions, there would not be a material effect on the Company's admitted assets, liabilities or capital and surplus.

The Company has also entered into exchange-traded options and futures contracts. Under exchange-traded futures contracts, the Company agrees to purchase a specified number of contracts with other parties and to post or receive variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The parties with whom the Company enters into exchange-traded futures are regulated futures commission merchants who are members of a trading exchange. The credit risk of exchange-traded futures is partially mitigated because variation margin is settled daily in cash. Exchange-traded option contracts are not subject to daily margin settlements and amounts due to the Company based upon favorable movements in the underlying securities or indices are owed upon exercise.

(4) The Company had no financing premiums.

(5) During the years ended December 31, 2025 and 2024, the Company had no gain or loss recognized in unrealized gains or losses that was excluded from the assessment of hedge effectiveness.

(6) During the years ended December 31, 2025 and 2024, the Company had no gain or loss recognized from derivatives that no longer qualify for hedge accounting.

(7) Net derivative cash change is included in the Miscellaneous Applications line of the statement of cash flows, and derivative gains/losses are included in Other Cash Provided (Applied).

(8) The Company had no derivatives accounted for as cash flow hedges of a forecasted transaction.

(9)

a. The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2025.

Fiscal Year	Derivative Premium Payments Due
1. 2026	$ —
2. 2027	—
3. 2028	—
4. 2029	—
5. Thereafter	—
6. Total future settled financing premiums	$ —

b. The following table summarizes the estimated fair value of the Company's derivatives with future settled financing premiums and the estimated fair value impact thereof as of December 31, 2025.

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Premium Payments Due
1. Prior year	$ —	$ —	$ —
2. Current year	—	—	—

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees*:

(1) The hedged obligation consists of guaranteed benefits on variable annuity contracts and resembles a long dated put option, where we pay guaranteed benefits after the time, if any, when the account value declines to zero. Changes in interest rates impact the present value of future product cash flows (discount rate) as well as the value of investments comprising the account value to be assessed against the guarantee. The hedging strategy is unchanged from the prior reporting period. Under this VM-21 compliant clearly defined hedging strategy, interest rate risk is hedged by a duration matched portfolio of interest sensitive instruments with both derivatives and bonds. Only the interest rate sensitive derivatives such as interest rate swaps and interest rate swaptions are included for SSAP No. 108 purposes. Hedge effectiveness is measured in accordance with the requirements outlined under SSAP No. 108 and entails assessment of the total return on the designated portfolio of derivatives against changes in the fair value of the hedged obligation due to interest rate movements on a cumulative basis.

The SSAP No. 108 accounting treatment described above was terminated effective August 1, 2025, and is no longer applicable as of December 31, 2025. The existing SSAP No. 108 deferred asset balance will be amortized on a straight-line basis over a 5-year period.

(2) Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization

Amortization Year	Deferred Assets	Deferred Liabilities
1. 2026	$ 300,218,785	$ —
2. 2027	300,218,785	—
3. 2028	300,218,785	—
4. 2029	300,218,785	—
5. 2030	175,127,628	—
6. 2031	—	—
7. 2032	—	—
8. 2033	—	—
9. 2034	—	—
10. 2035	—	—
11. Total	$ 1,376,002,768	$ —

b. Total Deferred Balance* $(1,376,002,768)

* Should agree to column 19 of Schedule DB, Part E

c. Reconciliation of Amortization:

1. Prior Year Total Deferred Balance	$(1,503,569,255)
2. Current Year Amortization	(250,136,634)
3. Current Year Deferred Recognition	122,570,147
4. Ending Deferred Balance [1-(2+3)]	$(1,376,002,768)

d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86

1. Total Derivative Fair Value Change	$ —
2. Change in Fair Value Reflected as a Natural Offset to VM21 Liability under SSAP No. 108	—
3. Change in Fair Value Reflected as a Deferred Asset / Liability Under SSAP No. 108	—
4. Other Changes	—
5. Unrealized Gain/Loss Recognized for Derivative Under SSAP No. 86 [1-(sum of 2 through 4)]	$ —

e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108

1. Total Derivative Fair Value Change	$ —
2. Unrealized Gain / Loss Recognized Prior to the Reclassification to SSAP No. 108	—
3. Other Changes	—
4. Fair Value Change Available for Application under SSAP No. 108 [1-(2+3)]	$ —

(3) Hedging Strategies Identified as No Longer Highly Effective

Not Applicable

(4) Hedging Strategies Terminated

a. Effective August 1, 2025, the Company’s variable annuity business was ceded to a third party and the use of special accounting provisions permitted within SSAP No. 108 was terminated. The existing SSAP No. 108 deferred asset balance will be amortized on a straight-line basis over a 5-year period.

b. Details of Hedging Strategies Terminated

Unique Identifier	Date Domiciliary State Notified	Amortization (# of Years) 5 or Less	Recognized Deferred Assets	Recognized Deferred Liabilities
0001	7/21/2025	5	$ 1,501,093,927	$ —

c. Amortization

Amortization Year	Recognized Deferred Assets	Recognized Deferred Liabilities	Accelerated Amortization	Original Amortization
1. 2026	$ 300,218,785	$ —	$ —	$ 164,178,694
2. 2027	300,218,785	—	—	164,178,694
3. 2028	300,218,785	—	—	164,178,694
4. 2029	300,218,785	—	—	164,178,694
5. 2030	175,127,628	—	—	164,178,694

6. Total Adjusted Amortization	$ 1,376,002,768

9. INCOME TAXES

Recent U.S. Tax Law Changes

The Inflation Reduction Act of 2022 (H.R. 5376), (the “Inflation Reduction Act”) includes a 15% CAMT on adjusted financial statement income for corporations with average profits over $1 billion over a three-year period and a 1% stock buyback tax. In 2024, the U.S. Treasury and Internal Revenue Service (“IRS”) published proposed regulations with respect to the CAMT. On September 30, 2025, the IRS issued Notice 2025-46 and Notice 2025-49 which provide favorable interim guidance on tax consolidations. These Notices provide an option to calculate the Company’s CAMT liability based on the consolidated tax group while subject to the waiting period, as well as certain other matters that do not have a significant impact on the Company. The Company’s estimated CAMT liability will continue to be refined based on future guidance.

The AGC Life Insurance Company (“AGC Life”) consolidated federal income tax return group, of which the Company is a member, has determined that as of the reporting date it is an applicable reporting entity for the CAMT.

The One Big Beautiful Bill Act (H.R. 1) (“OBBB”) was signed into law on July 4, 2025. The tax provisions of the OBBB are not expected to have a material impact on the Company’s financial results.

A. The components of the net deferred tax asset (“DTA”) and net deferred tax liability (“DTL”) at December 31, 2025 and 2024 are as follows ($ in thousands):

1.

	December 31, 2025			December 31, 2024			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	(Col 1 + 2) Total	Ordinary	Capital	(Col 4 + 5) Total	(Col 1 - 4) Ordinary	(Col 2 - 5) Capital	(Col 7 + 8) Total
(a) Gross DTA	$ 4,179,784	$ 875,596	$ 5,055,380	$ 3,703,368	$ 1,976,376	$ 5,679,744	$ 476,416	$ (1,100,780)	$ (624,364)
(b) Statutory valuation allowance adjustments	—	232,000	232,000	—	159,000	159,000	—	73,000	73,000
(c) Adjusted gross DTA (1a - 1b)	4,179,784	643,596	4,823,380	3,703,368	1,817,376	5,520,744	476,416	(1,173,780)	(697,364)
(d) DTA nonadmitted	2,513,013	643,596	3,156,609	2,286,450	1,817,376	4,103,826	226,563	(1,173,780)	(947,217)
(e) Subtotal net admitted DTA (1c - 1d)	1,666,771	—	1,666,771	1,416,918	—	1,416,918	249,853	—	249,853
(f) DTL	103,104	—	103,104	121,952	—	121,952	(18,848)	—	(18,848)
(g) Net admitted DTA/(Net DTL)(1e - 1f)	$ 1,563,667	$ —	$ 1,563,667	$ 1,294,966	$ —	$ 1,294,966	$ 268,701	$ —	$ 268,701

2.

	December 31, 2025			December 31, 2024			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	(Col 1 + 2) Total	Ordinary	Capital	(Col 4 + 5) Total	(Col 1 - 4) Ordinary	(Col 2 - 5) Capital	(Col 7 + 8) Total
Admission calculation components									
SSAP 101									
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2(a) above) after application of the threshold limitation (the lessor of 2(b)1 and 2(b)2 below)	1,563,667	—	1,563,667	1,294,966	—	1,294,966	268,701	—	268,701
1. Adjusted gross DTA expected to be realized following the balance sheet date	1,563,667	—	1,563,667	1,294,966	—	1,294,966	268,701	—	268,701
2. Adjusted gross DTA allowed per limitation threshold	—	—	1,640,936	—	—	1,310,757	—	—	330,179
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL	103,104	—	103,104	121,952	—	121,952	(18,848)	—	(18,848)
(d) DTA admitted as the result of application of SSAP									
101. Total (2(a) + 2(b) + 2(c))	$ 1,666,771	$ —	$ 1,666,771	$ 1,416,918	$ —	$ 1,416,918	$ 249,853	$ —	$ 249,853

3.

		2025	2024
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	764 %	734 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 10,939,572	$ 8,738,379

4.

	December 31, 2025		December 31, 2024		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	(Col 1-3) Ordinary	(Col 2-4) Capital
Impact of tax-planning strategies						
(a)						
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
(1) Adjusted gross DTAs amount from note 9A1(c)	$ —	$ —	$ —	$ —	$ —	$ —
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax-planning strategies	0 %	0 %	0 %	0 %	0 %	0 %
(3) Net admitted adjusted gross DTAs amount from note 9A1(e)	$ —	$ —	$ —	$ —	$ —	$ —
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	0 %	0 %	0 %	0 %	0 %	0 %

(b) Do the Company's tax-planning strategies include the use of reinsurance? Yes ___ No_X_

B. The Company is not aware of any significant DTLs that are not recognized in the financial statements.

C. Current income taxes incurred consist of the following major components ($ in thousands) :

	(1) December 31, 2025	(2) December 31, 2024	(3) (Col 1-2) Change
1. Current income tax			
(a) Federal	$ (306,002)	$ 451,260	$ (757,262)
(b) Foreign	3	(2)	5
(c) Subtotal	(305,999)	451,258	(757,257)
(d) Federal income tax on net capital gains (losses)	(86,766)	(259,890)	173,124
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal income tax incurred	$ (392,765)	$ 191,368	$ (584,133)
2. DTA			
(a) Ordinary			
(1) Discounting on unpaid losses	—	—	—
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserves	1,741,149	1,667,523	73,626
(4) Investments	579,634	184,067	395,567
(5) Deferred acquisition costs	1,070,633	1,301,408	(230,775)
(6) Policyholder dividends accrual	3,285	3,718	(433)
(7) Fixed assets	465,744	411,493	54,251
(8) Compensation and benefits accrual	16,665	39,070	(22,405)
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	—	—	—
(11) Net operating loss carry-forward	70,070	707	69,363
(12) Tax credit carry-forward	—	—	—
(13) Other (including items < 5% of total ordinary tax assets)	232,604	95,382	137,222
(99) Subtotal	$ 4,179,784	$ 3,703,368	$ 476,416
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	2,513,013	2,286,450	226,563
(d) Admitted ordinary DTA (2a99 - 2b -2c)	1,666,771	1,416,918	249,853
(e) Capital			
(1) Investments	424,049	1,708,508	(1,284,459)
(2) Net capital loss carry-forward	451,547	267,868	183,679
(3) Real estate	—	—	—
(4) Other (including items < 5% of total capital tax assets)	—	—	—
(99) Subtotal	$ 875,596	$ 1,976,376	$ (1,100,780)
(f) Statutory valuation allowance adjustment	232,000	159,000	73,000
(g) Nonadmitted	643,596	1,817,376	(1,173,780)
(h) Admitted capital DTA (2e99 - 2f - 2g)	—	—	—
(i) Admitted DTA (2d + 2h)	1,666,771	1,416,918	249,853
3. DTL			
(a) Ordinary:			
(1) Investments	$ —	$ —	$ —
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premium	47,504	50,686	(3,182)
(4) Policyholder reserves	2,198	15,342	(13,144)
(5) General expense	—	—	—
(6) Other (including items < 5% of total ordinary tax liabilities)	53,402	55,924	(2,522)
(99) Subtotal	$ 103,104	$ 121,952	$ (18,848)
(b) Capital			
(1) Investments	$ —	$ —	$ —
(2) Real Estate	—	—	—
(3) Other (including items < 5% of total capital tax liabilities)	—	—	—
(99) Subtotal	$ —	$ —	$ —
(c) DTL (3a99 + 3b99)	103,104	121,952	(18,848)
4. Net DTA(DTL) (2i - 3c)	$ 1,563,667	$ 1,294,966	$ 268,701

D.(1) The change in net deferred income taxes is comprised of the following (this analysis is exclusive of non-admitted assets as the change in non-admitted assets and the change in net deferred income taxes are reported in separate components of capital and surplus) ($ in thousands):

	December 31,		
	2025	2024	Change
Total adjusted DTA	$ 4,823,380	$ 5,520,744	$ (697,364)
Total DTL	103,104	121,952	(18,848)
Net adjusted DTA/(DTL)	$ 4,720,276	$ 5,398,792	$ (678,516)
Tax effect of unrealized gains (losses)			233,324
Tax effect on balance sheet only movement			(160,576)
Change in net deferred income tax			$ (605,768)

(2) The provision for incurred federal taxes is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows ($ in thousands):

	December 31, 2025		December 31, 2024	
	Amount	Effective tax rate	Amount	Effective tax rate
Income tax expense at applicable rate	$ (14,768)	21.0 %	$ 341,206	21.0 %
Change in valuation adjustment	73,000	(103.8)	(24,000)	(1.5)
Dividend received deduction	(22,846)	32.5	(22,320)	(1.4)
Disregarded entities	(15,740)	22.4	(2,816)	(0.2)
Amortization of interest maintenance reserve	(119,932)	170.5	(182,966)	(11.3)
Surplus adjustments	379,982	(540.2)	17,307	1.1
Prior year return true-ups and adjustments	(37,573)	53.4	(89,430)	(5.5)
Other permanent adjustments	(13,533)	19.2	(26,627)	(1.6)
Change in non-admitted assets	(11,970)	17.0	43,142	2.8
LTIP shortfall deduction	(3,617)	5.1	(2,597)	-0.2
Total statutory income tax expense (benefit)	$ 213,003	(302.9) %	$ 50,899	3.2 %
Federal income taxes incurred	$ (392,765)	558.5 %	$ 191,368	11.8 %
Change in net deferred income taxes	605,768	(861.4)	(140,469)	(8.6)
Total statutory income taxes	$ 213,003	(302.9) %	$ 50,899	3.2 %

E. At December 31, 2025, the Company had no foreign tax credit carryforwards.

At December 31, 2025, the Company has U.S. federal operating loss carryforwards of $70,070 (in thousands) generated in 2025 with unlimited carryforward periods.

At December 31, 2025, the Company has the following capital loss carryforwards (in thousands).

Year Expires	Amount
2029	$267,868
2030	$183,679
Total	$451,547

At December 31, 2025, the Company had no general business credit carryforwards.

At December 31, 2025, the Company had no alternative minimum tax credits.

At December 31, 2025, the Company had no CAMT credits.

The following is income tax incurred that is available for recoupment in the event of future net losses ($ in thousands):

December 31,	Capital
2023	$ —
2024	—
2025	—
Total	$ —

The Company had no deposits admitted under IRC Section 6603.

F. (1) The Company joins with AGC Life, The Variable Annuity Life Insurance Company (“VALIC”), The United States Life Insurance Company in the City of New York (“USL”), and Corebridge Insurance Company of Bermuda, Ltd. (“Corebridge Bermuda”), in filing a consolidated life company federal income tax return.

(2) The Company has a written agreement with AGC Life, under which each subsidiary agrees to pay an amount equal to the consolidated federal income tax expense multiplied by the ratio that the subsidiary's separate return tax liability bears to the consolidated tax liability, plus one hundred percent of the excess of the subsidiary's separate return tax liability over the allocated consolidated tax liability. AGC Life agrees to pay each subsidiary for the tax benefits, if any, of net operating losses, net capital losses and tax credits which are not usable by the subsidiary but which are used by other members of the consolidated group.

The Company may be charged with a portion of CAMT incurred by the AGC Life consolidated group (or credited with a portion of the consolidated group’s CAMT credit utilization).

G. The Company does not expect an increase in tax loss contingencies within the next twelve months.

H. The Company is not subject to the repatriation transition tax for the year ended December 31, 2025.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A–C. All outstanding shares of the Company’s common stock are owned by AGC Life, a Missouri-domiciled life insurance company, which is wholly owned by Corebridge Life Holdings, Inc. (“Corebridge Life Holdings”). Corebridge Life Holdings is wholly owned by Corebridge Financial, Inc. (“Corebridge”). As of December 31, 2025, Corebridge’s three largest shareholders, Nippon Life Insurance Company, a mutual company organized under the laws of Japan (“Nippon”), American International Group, Inc. (“AIG”), and Argon Holdco LLC, a wholly-owned subsidiary of Blackstone, owned approximately 24.6%, 10.1% and 12.5% of the outstanding Corebridge common stock, respectively.

Corebridge Life Holdings has issued promissory notes to the Company in exchange for cash. The promissory notes were supported by guarantees issued by Corebridge for the benefit of the Company. The TDI issued letters allowing the Company to record the total amounts due under the promissory notes as admitted assets subject to certain conditions and in accordance with applicable provisions of SSAP No. 25. Details of the promissory notes are as follows.

Effective Date	Maturity Date	Interest Rate		Amount
January 2, 2024	January 2, 2029	5.314%	$	200,000,000
January 2, 2025	January 2, 2030	5.178%		150,000,000
March 14, 2025	March 14, 2032	5.350%		250,000,000
October 17, 2025	October 17, 2035	5.140%		200,000,000

Effective June 30, 2025, AGC Life made a capital contribution of all of the issued and outstanding common stock of VALIC, a Texas domiciled life insurer, to the Company. The Company recorded the capital contribution as a $2,089 million increase in surplus.

Dividends are paid as determined by the Board of Directors and are noncumulative. In the twelve months ended December 31, 2025, the Company paid the following dividends.

Date Paid	Type	Cash or Non-cash	Amount
March 28, 2025	Ordinary	Cash	285,580,000
March 28, 2025	Extraordinary	Cash	101,720,000
June 23, 2025	Extraordinary	Cash	600,000,000
September 25, 2025	Ordinary	Cash	48,281,000
September 25, 2025	Extraordinary	Cash	1,271,719,000
December 22, 2025	Extraordinary	Cash	1,290,000,000

D. At December 31, 2025, the Company reported receivables from parent, subsidiaries and affiliates of $161,488,213 and payables to parent, subsidiaries and affiliates of $6,669,747. At December 31, 2024, the Company reported receivables from parent, subsidiaries and affiliates of $261,760,305 and payables to parent, subsidiaries and affiliates of $211,371,965. Amounts due from or to parent, subsidiaries and affiliates are generally settled within the time frame defined in the intercompany agreements.

E. See Note 14 for discussion of guarantees to affiliates.

F. Pursuant to service and expense agreements, Corebridge and affiliates provide, or cause to be provided, administrative, marketing, investment management, accounting, occupancy, and data processing services to the Company. The allocation of costs for services is based generally on estimated levels of usage, transactions or time incurred in providing the respective services. Generally, these agreements provide for the allocation of costs upon either the specific identification basis or a proportional cost allocation basis which management believes to be reasonable. In all cases, billed amounts pursuant to these agreements do not exceed the cost to Corebridge or the affiliate providing the service.

Pursuant to an amended and restated investment advisory agreement, certain of the Company’s invested assets are managed by an affiliate. Certain affiliates of the Company serve as the investment sub-advisor for certain of the

mutual funds offered through the Company's separate accounts. Pursuant to intercompany servicing agreements, the Company provides policy administration services to affiliated entities.

G. There is no control relationship between the Company and an affiliate such that the operating results or financial position of the Company are significantly affected.

H. The Company does not own shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated company.

I. The Company had no investments in SCA entities that exceeded 10 percent of admitted assets at December 31, 2025 or 2024.

J. The Company had no impaired investments in SCA entities at December 31, 2025.

K. The Company has no investment in a foreign insurance subsidiary.

L. The Company utilizes the look-through approach in valuing its investments in affiliated joint ventures or partnerships that have characteristics of real estate. The financial statements for the related holding companies are not audited and the Company has limited the value of its investment in these holding companies to the value contained in the audited financial statements of the lower tier entities owned by each of the respective intermediate holding company entities as adjusted by SAP, if applicable. All liabilities, commitments, contingencies, guarantees, or obligations of these holding company entities, which are required to be recorded as liabilities, commitments, contingencies, guarantees or obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of the investment in each of the respective holding company entities, if applicable.

M. Information regarding the Company's SCA investments, excluding investments in insurance SCA entities, as of December 31, 2025 is as follows:

(1) Balance sheet value (admitted and non-admitted) all SCAs (except 8bi entities)

SCA Entity	Percent of SCA Ownership		Gross Amount	Admitted Amount	Nonadmitted Asset Amount
a. SSAP No. 97 8a entities:					
	—	%	$ —	$ —	$ —
Total SSAP No. 97 8a entities	XXX		$ —	$ —	$ —
b. SSAP No. 97 8b(ii) entities:					
AGL LOAN INVESTMENTS CORPORATION	100	%	$ 25,099,042	$ 25,099,042	$ —
AGL Alternative Holdings, LLC	100		770,220,038	770,220,038	—
Freshwater RTC Holdings LLC	100		(326,010)	(326,010)	—
SA Affordable Housing LLC	100		65,360,970	65,360,970	—
SunAmerica Asset Management LLC	100		24,172,527	24,172,527	—
Corebridge Commercial Real Estate Lending Holdings, LLC	99		7,332	7,332	—
Kite Stratford Owner, LLC	70		25,138,550	25,138,550	—
Corebridge U.S. Real Estate Fund V (A), LP	67		(2,342,721)	(2,342,721)	—
GRE LB Industrial Joint Venture II, LP	65		29,149,792	29,149,792	—
Corebridge Europe Real Estate Fund II LR Feeder, LLC	54		133,870,258	133,870,258	—
Bayshore PII Company LLC	51		9,449,698	9,449,698	—
Corebridge U.S. Real Estate Fund IV Development Sidecar LP	47		66,138,359	66,138,359	—
Corebridge U.S. Real Estate Fund III, LP	35		77,537,441	77,537,441	—
Corebridge U.S. Real Estate Fund IV, LP	33		166,947,549	166,947,549	—
Corebridge Europe Real Estate Fund I S.C.SP	29		11,618,635	11,618,635	—
Bayshore Shopping Center JV LLC	26		12,348,056	12,348,056	—
Corebridge U.S. Real Estate Fund II, LP	25		51,608,714	51,608,714	—
Corebridge REI LB Southeast Industrial Joint Venture, LP.	25		71,183,198	71,183,198	—
Corebridge U.S. Real Estate Fund I, LP	24		(30,543,188)	(30,543,188)	—
Branch Retail Partners II, LP.	9		(1,523,637)	(1,523,637)	—
Corebridge Bartlett Investor II LLC.	9		834,211	834,211	—
Corebridge Papermill Investor II LLC.	9		1,000,881	1,000,881	—
Corebridge U.S. LT Apartments JV, LP.	8		29,122,475	29,122,475	—
Total SSAP No. 97 8b(ii) entities	XXX		$ 1,536,072,170	$ 1,536,072,170	$ —
c. SSAP No. 97 8b(iii) entities:					
COREBRIDGE DIRECT - SER B	100	%	$ 2,830,493	$ —	$ 2,830,493
COREBRIDGE DIRECT - SER A	100		2,718,796	—	2,718,796
COREBRIDGE DIRECT - NON VOTING	100		1,035,667	—	1,035,667
AMERICAN GEN ANN SVC CORP	100		1,000	—	1,000
UG Corp COM	100		(5,548)	—	(5,548)
Total SSAP No. 97 8b(iii) entities	XXX		$ 6,580,408	$ —	$ 6,580,408
d. SSAP No. 97 8b(iv) entities:					
	—		—	—	—
Total SSAP No. 97 8b(iv) entities	XXX		$ —	$ —	$ —
e. Total SSAP No. 97 8b entities (b+c+d)	XXX		$ 1,542,652,578	$ 1,536,072,170	6,580,408
f. Aggregate total (a+e)	XXX		$ 1,542,652,578	$ 1,536,072,170	6,580,408

(2) NAIC filing response information

SCA Entity	Type of NAIC Filing*	Date of Filing to NAIC	NAIC Valuation Amount	NAIC Response Received (Y/N)	NAIC Disallowed Entity's Valuation Method, Resubmission Required (Y/N)	Code**
a. SSAP No. 97 8a entities:	—	—	—	—	—	—
	—	—	$ —	—	—	—
Total SSAP No. 97 8a entities	XXX	—	—	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) entities:	—	—	—	—	—	—
AGL LOAN INVESTMENTS CORPORATION	Sub 2	4/16/2025	24,499,097	Y	N	8b(ii)Z
AGL Alternative Holdings, LLC	not applicable	—	—	—	—	—
Freshwater RTC Holdings LLC	not applicable	—	—	—	—	—
SA Affordable Housing LLC	not applicable	—	—	—	—	—
SunAmerica Asset Management LLC	not applicable	—	—	—	—	—
Corebridge Commercial Real Estate Lending Holdings, LLC	not applicable	—	—	—	—	—
SunAmerica Investors 3, LP (Whitehouse Hotel LP)	not applicable	—	—	—	—	—
Kite Stratford Owner, LLC	not applicable	—	—	—	—	—
GRE LB Industrial Joint Venture II, LP	not applicable	—	—	—	—	—
Corebridge Europe Real Estate Fund II LR Feeder, LLC	not applicable	—	—	—	—	—
Bayshore PII Company LLC	not applicable	—	—	—	—	—
Corebridge U.S. Real Estate Fund IV Development Sidecar LP	not applicable	—	—	—	—	—
Corebridge U.S. Real Estate Fund III, LP	not applicable	—	—	—	—	—
Corebridge U.S. Real Estate Fund IV, LP	not applicable	—	—	—	—	—
Touchdown MGP, LLC (Varagon Wildfire Direct Management MGP, LLC)	not applicable	—	—	—	—	—
Corebridge Europe Real Estate Fund I S.C.SP	not applicable	—	—	—	—	—
Bayshore Shopping Center JV LLC	not applicable	—	—	—	—	—
Corebridge U.S. Real Estate Fund II, LP	not applicable	—	—	—	—	—
Corebridge REI LB Southeast Industrial Joint Venture, LP.	not applicable	—	—	—	—	—
Corebridge U.S. Real Estate Fund I, LP	not applicable	—	—	—	—	—
Branch Retail Partners II, LP	not applicable	—	—	—	—	—
Corebridge Bartlett Investor II LLC	not applicable	—	—	—	—	—
Corebridge Papermill Investor II LLC	not applicable	—	—	—	—	—
Corebridge U.S. LT Apartments JV, LP	not applicable	—	—	—	—	—
—	—	—	—	—	—	—
Total SSAP No. 97 8b(ii) entities	XXX	—	24,499,097	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) entities:	—	—	—	—	—	—
	—	—	—	—	—	—
COREBRIDGE DIRECT - SER B	Non-Admit	NA	—	N	N	—
COREBRIDGE DIRECT - SER A	Non-Admit	NA	—	N	N	—
COREBRIDGE DIRECT - NON VOTING	Non-Admit	NA	—	N	N	—
AMERICAN GEN ANN SVC CORP	Non-Admit	NA	—	N	N	—
UG Corp COM	Non-Admit	NA	—	N	N	—
AMER GEN ASSIGNMENT CORP	Non-Admit	NA	—	N	N	—
Total SSAP No. 97 8b(iii) entities	XXX	—	—	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) entities:	0	—	—	—	—	—
Total SSAP No. 97 8b(iv) entities	XXX	—	—	XXX	XXX	XXX
e. Total SSAP No. 97 8b entities (b+c+d)	XXX	—	24,499,097	XXX	XXX	XXX
f. Aggregate total (a+e)	XXX	—	24,499,097	XXX	XXX	XXX

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

** I - Immaterial or M - Material

N. The Company does not own an investment in an insurance SCA for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures (e.g., permitted or prescribed practices) at December 31, 2025.

O. SCA or SSAP 48 Entity Loss Tracking

The Company had three SCA or SSAP 48 entity investment in a deficit position during the reporting period covered by this Annual Statement.

P Effective September 30, 2021, the Company executed an investment agreement with Blackstone ISG-I Advisors L.L.C. The investment expense incurred by the Company was approximately $280 million and $202 million for the twelve months ended December 31, 2025 and 2024, respectively.

11. DEBT

A. The Company had no borrowings outstanding as of December 31, 2025 under the revolving loan facilities with Corebridge.

The Company had no reverse repurchase agreements whose amounts are included as part of debt as of December 31, 2025.

B. Federal Home Loan Bank (“FHLB”) Agreements

(1) The Company is a member of the FHLB of Dallas.

Membership with the FHLB provides the Company with collateralized borrowing opportunities, primarily as an additional source of liquidity or for other uses deemed appropriate by management. The Company’s ownership in the FHLB stock is reported as common stock. Pursuant to the membership terms, the Company elected to pledge such stock to the FHLB as collateral for the Company’s obligations under agreements entered into with the FHLB.

Cash advances obtained from the FHLB are reported in and accounted for as borrowed money. The Company may periodically obtain cash advances on a same-day basis, up to a limit determined by management and applicable laws. The Company is required to pledge certain mortgage-backed securities, government and agency securities and other qualifying assets to secure advances obtained from the FHLB. To provide adequate collateral for potential advances, the Company pledged securities and mortgage loans to the FHLB in excess of outstanding borrowings. Upon any event of default by the Company, the recovery by the FHLB would generally be limited to the amount of the Company’s liability under advances borrowed. The Company’s net borrowing capacity as of December 31, 2025 is $1,988,000,000.

The Company issued the following funding agreements to the FHLB, which were included in the Liability for deposit-type contracts:

Funding Agreements	Date Issued	Amounts
10-year floating rate	February 15, 2018	$ 1,148,000,000
10-year floating rate	February 15, 2018	1,277,000,000
10-year floating rate	February 15, 2018	174,857,000
10-year floating rate	February 6, 2018	87,000,000
10-year floating rate	January 25, 2018	31,290,000
10-year floating rate	January 31, 2017	66,744,000
10-year floating rate	January 12, 2017	57,253,000
10-year floating rate	June 14, 2016	253,600,000
5-year fixed rate	August 25, 2022	300,000,000
5-year fixed rate	March 01, 2023	505,872,593
5-year fixed rate	September 12, 2023	521,376,434

(2) FHLB Capital Stock

a. Aggregate Totals

1. December 31, 2025

	Total	General Account	Separate Account
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	7,000,000	7,000,000	—
(c) Activity stock	181,342,800	181,342,800	—
(d) Excess stock	31,354,900	31,354,900	—
(e) Aggregate total (a+b+c+d)	$ 219,697,700	$ 219,697,700	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 8,325,000,000		

2. December 31, 2024

	Total	General Account	Separate Account
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	7,000,000	7,000,000	—
(c) Activity stock	181,342,800	181,342,800	—
(d) Excess stock	20,063,600	20,063,600	—
(e) Aggregate total (a+b+c+d)	$ 208,406,400	$ 208,406,400	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 6,132,000,000		

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

The Company's borrowing capacity is determined quarterly based upon the borrowing limit imposed by statute in the state of domicile.

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

The Company's membership stock is not eligible for redemption at December 31, 2025, as the Company had not provided written notification to the FHLB requesting redemption prior to the reporting date.

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

December 31, 2025	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 9,273,808,172	$ 9,567,862,767	$ 4,422,993,027
2. Current year general account total collateral pledged	9,273,808,172	9,567,862,767	4,422,993,027
3. Current year separate account total collateral pledged	—	—	—
4. Prior year-end total general and separate accounts total collateral pledged	5,939,225,090	6,649,161,163	4,422,993,027

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3, respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3, respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3, respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3, respectively)

b. Maximum Amount Pledged During Reporting Period

December 31, 2025	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts total maximum collateral pledged (Lines 2+3)	$ 9,273,808,172	$ 9,567,862,767	$ 4,922,993,027
2. Current year general account maximum collateral pledged	9,273,808,172	9,567,862,767	4,922,993,027
3. Current year separate account maximum collateral pledged	—	—	—
4. Prior year-end total general and separate accounts maximum collateral pledged	6,211,440,517	6,893,124,560	4,475,382,027

(4) Borrowing from FHLB

a. Amount as of Reporting Date:

1. December 31, 2025	Total	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	4,422,993,027	4,422,993,027	—	$ 4,443,523,393
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 4,422,993,027	$ 4,422,993,027	$ —	$ 4,443,523,393
2. December 31, 2024				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	4,422,993,027	4,422,993,027	—	$ 4,445,890,195
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 4,422,993,027	$ 4,422,993,027	$ —	$ 4,445,890,195

b. Maximum Amount during Reporting Period

December 31, 2025	Total	General Account	Separate Account
1. Debt	$ 500,000,000	$ 500,000,000	$ —
2. Funding agreements	4,422,993,027	4,422,993,027	—
3. Other	—	—	—
4. Aggregate total (Lines 1+2+3)	$ 4,922,993,027	$ 4,922,993,027	$ —

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

While the funding agreements are presented herein to show all amounts received from FHLB, the funding agreements are treated as deposit-type contracts, consistent with the other funding agreements for which the Company's intent is to earn a spread and not to fund operations.

c. FHLB Prepayment Obligations

Does the Company have prepayment obligations under the following arrangements?

	Yes/No
1. Debt	Yes
2. Funding agreements	Yes
3. Other	No

C. Unused commitments and lines of credit for financing arrangements

	December 31, 2025		December 31, 2024	
	Unused Commitments	Unused Lines Of Credit	Unused Commitments	Unused Lines Of Credit
Short-Term (contracts terminating in 12 month or less)	1,988,000,000	—	614,000,000	—
Long-Term (contracts terminating in 12 month or less)	—	—	—	—
Total	1,988,000,000	—	614,000,000	—

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plan

Not applicable

B. Investment Policies and Strategies

Not applicable

C. Fair Value Measurements of Plan Assets

Not applicable

D. Rate of Return Assumptions

Not applicable

E. Defined Contribution Plans

Not applicable

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Employee Retirement and Postretirement Benefit Plans

Corebridge provides post-employment medical and life benefits for certain retired employees. The Company receives an allocation of the Company's share of expenses based on estimated claims less contributions from participants.

The Company incurred the following employee related costs:

	December 31,	
	2025	2024
Defined benefit plans	$ —	$ —
Postretirement medical and life insurance plans	672,972	(160,324)
Total	$ 672,972	$ (160,324)

Defined Contribution Plans

The Company's employees participate in the Corebridge Financial Inc. Retirement Savings 401(k) Plan ("401(k) plan"), a qualified defined contribution plan that provides for pre-tax salary contributions by its US employees, as well as an employer contribution. The 401(k) plan provides pre-tax salary reduction contributions by its U.S. employees. Employer matching contributions of 100 percent are made on the first six percent of participant contributions, subject to IRS-imposed limitations, and an additional fully vested, non-elective, non-discretionary employer contribution equal to three percent of the participant's annual base compensation for the plan year, paid each pay period regardless of whether the participant currently contributes to the plan, and subject to the IRS-imposed limitations. The Company's pre-tax expense associated with this plan was $27,046,934 and $25,863,692 in 2025 and 2024, respectively.

Share-based and Deferred Compensation Plans

The Company's employees participate in several stock compensation programs under the Corebridge Financial, Inc. Long-term Incentive Plan (each as applicable, the "LTIP"), which are governed by the Corebridge Financial, Inc. 2022 Omnibus Incentive Plan, as amended and restated on February 16, 2023, (the "2022 Plan", together with the LTIP, the "Corebridge Plans"). Corebridge's LTIP provides for an annual award to certain employees, including senior executive officers and other highly compensated employees, that may comprise a combination of one or more of the following units: performance share units ("PSUs"), restricted stock units ("RSUs") or stock options.PSUs are earned based on Corebridge achieving specified performance goals at the end of a three-year performance period. RSUs and stock options are earned based solely on continued service by the participant and vesting occurs in three equal installments on the first, second and third anniversaries of the grant date.

The Company recognized compensation expense of $32,690,079 and $25,710,333 for awards granted in 2025 and 2024, respectively.

H. Postemployment Benefits and Compensated Absences

As of December 31, 2025, the Company had no obligation for postemployment benefits or compensated absences that had not been accrued for.

I. Impact of Medicare Modernization Act on Postretirement Benefits

Not applicable.

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI- REORGANIZATIONS

A. The Company had 600,000 shares of common stock authorized, issued and outstanding at December 31, 2025. The par value is $10 per share.

B. The Company had 8,500 shares of $100 par value cumulative preferred stock authorized, issued and outstanding at December 31, 2025.

C. The Company is subject to the Texas Insurance Code (“TIC”), which imposes certain restrictions on shareholder dividends. Pursuant to TIC 823.107, the maximum amount of dividends in a 12-month period, measured retrospectively from the date of payment, which can be paid by the Company without prior approval of the Texas Insurance Commissioner (the “Commissioner”), is the greater of (i) 10% of its policyholder surplus as of the end of the immediately preceding calendar year; or (ii) its net gain from operations for the immediately preceding calendar year (excluding realized gains), not including pro rata distributions of such insurance company’s own securities. The Company will be permitted to pay a dividend to its shareholder in excess of the greater of such two amounts (i.e., an extraordinary dividend) only if it files notice of the declaration of such an extraordinary dividend and the amount thereof with the Commissioner and the Commissioner either approves the distribution of the extraordinary dividend or does not disapprove the distribution within 30 days of its filing. In addition, any dividend that exceeds earned surplus (“unassigned funds (surplus)”) calculated as of the most recent financial information available would require the filing of a notice of an extraordinary dividend with the Commissioner.

D. In 2025, the Company paid dividends to its parent. See Note 10 A-C for additional information regarding the dividend payments.

E. Other than the limitations discussed in C. above, there are no restrictions placed on the portion of the Company’s profits that may be paid as ordinary dividends to its shareholder. The maximum amount, before considering the dividend test discussed below, that would qualify as an ordinary dividend, which would consequently be free from restriction and available for payment of dividends to AGC Life (as immediate parent company), by the Company in 2025 is $1,249,638,885. The estimated ordinary dividend capacity of the Company is further limited by the fact that the dividend test under Texas insurance law is based on dividends previously paid over a rolling twelve-month period. Consequently, depending on the actual payment dates during 2025, some or all of the dividends estimated to be ordinary in 2025 may require regulatory approval or non-disapproval.

F. The unassigned surplus funds were earned partly by participating policies and partly by the non-participating policies. At December 31, 2025 and 2024, unassigned surplus held for the benefit of participating policyholders was $100,121,476 and $97,896,331, respectively. There were no restrictions placed on the Company’s surplus.

G. There were no advances to surplus requiring repayment during the periods covered by this statement.

H. The Company holds none of its shares or shares of its affiliated companies for special purposes.

I. The Company had special surplus funds (Line 34) of $1,477 million and $1,630 million at December 31, 2025 and 2024, respectively. The change in special surplus balance is mainly due to a decrease in the derivative deferred liabilities resulting from SSAP 108.

J. Unassigned surplus at December 31, 2025 and 2024 had been increased (reduced) by cumulative unrealized investment gains (losses) of $1,509,105,599 and $15,262,916, respectively.

K. The following table summarizes the Company's surplus notes issued and outstanding at December 31, 2025.

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year	8 Unapproved Interest And/Or Principal
1	10/28/2024	5.725%	$ 500,000,000	YES	$ 500,000,000	$ 500,000,000	$ —
Total	XXX	XXX	$ 500,000,000	XXX	$ 500,000,000	$ 500,000,000	$ —

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal paid	Life-To-Date Principal Paid	Date To Maturity
1	$ 29,022,569	$ 34,111,458	$ —	$ —	$ —	10/28/2027
Total	$ 29,022,569	$ 34,111,458	XXX	$ —	$ —	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments contractually Linked? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party(Y/N)	Type of Assets Received Upon Issuance
1	NO	NO	NO	YES	N/A

1	20	21	22
Item Number	Principal Amount of Amounts Received under Issuance	Book/Adjusted Carry Value of Asset	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
1	N/A	N/A	NO

On October 28, 2024, the Company and its affiliate, USL, executed a Surplus Note Agreement, the form of which was previously approved by the TDI, pursuant to which USL purchased a $500 million surplus note issued by the Company with cash. The surplus note pays interest of 5.725% per annum and has a maturity date of October 28, 2027.

The surplus notes are subordinate in right of payment to the claims of policyholders, claimants and beneficiaries and to all other classes of creditors.

L-M There was no restatement due to a quasi-reorganization in the periods presented in these financial statements.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

(1) The Company had commitments to provide funding to various limited partnerships totaling $2,941,611,548 as of December 31, 2025. The commitments to invest in limited partnerships and other funds are called at the discretion of each fund, as needed and subject to the provisions of such fund's governing documents, for funding new investments, follow-on investments and/or fees and other expenses of the fund.

(2-3) The Company has issued certain guarantees described in the following paragraphs. These guarantees do not require liability recognition pursuant to SAP, because the underlying liabilities were recognized by the Company, or no business was ever written by the intended beneficiary of the guarantee and thus there is no exposure associated with the guarantee.

The Company and Corebridge Bermuda entered into a Cut-through Agreement in which insureds, their beneficiaries and owners were granted a direct right of action against the Company in the event Corebridge Bermuda becomes insolvent or otherwise cannot or refuses to perform its obligations under certain life insurance policies issued by Corebridge Bermuda. The Cut-through Agreement was approved by the TDI. The amount of the retained liability on Corebridge Bermuda's books related to this agreement was approximately $245,000 for December 31, 2025 and $$280,000 for December 31, 2024. The Company believes the probability of loss under this agreement is remote. No liability has been recognized in relation to this guarantee due to immateriality.

B. Assessments

(1) All fifty states and the District of Columbia have laws requiring solvent life insurance companies, through participation in guaranty associations, to pay assessments to protect the interests of policyholders of insolvent life insurance companies. These state insurance guaranty associations generally levy assessments, up to prescribed limits, on member insurers in a particular state based on the proportionate share of the premiums written by member insurers in the lines of business in which the impaired, insolvent or failed insurer is engaged. Such assessments are used to pay certain contractual insurance benefits owed pursuant to insurance policies issued by impaired, insolvent or failed insurers. Some states permit member insurers to recover assessments paid through full or partial premium tax offsets. The Company accrues liabilities for guaranty fund assessments ("GFA") when an assessment is probable and can be reasonably estimated. The Company estimates the liability using the latest information available from the National Organization of Life and Health Insurance Guaranty Associations. While the Company cannot predict the amount and timing of any future GFA, the Company has established reserves it believes are adequate for assessments relating to insurance companies that are currently subject to insolvency proceedings.

The Company's accrued liability for GFA was $34,537,182 and $39,041,431 at December 31, 2025 and 2024, respectively.

(2)

Assets recognized from paid and accrued premium tax offsets and policy surcharges at January 1, 2025	$	73,427,474
Decreases in current year:		
Change in GFA assessment liability for offset states		—
Premium tax offsets applied		(1,031,578)
Other decreases		(3,958,884)
Increases in current year:		
Capitalized GFA assessments		4,108,405
Other increases		—
Assets recognized from paid and accrued premium tax offsets and policy surcharges at December 31, 2025	$	72,545,417

(3) The Company had no guaranty fund assessment and related assets from insolvencies of entities that wrote long-term care contracts.

C. Gain Contingencies

The Company did not recognize any gain contingencies in 2025 or 2024.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations ("ECO") or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during 2025	$ 2,380,210

Number of claims where amounts were paid to settle claims related ECOs or bad faith claims resulting from lawsuits during the reporting period:

(a)	(b)	(c)	(d)	(e)
0-25 Claims	26-50 Claims	51-100 Claims	101-500 Claims	More than 500 Claims
X				

Indicate whether claim count information is disclosed per claim or per claimant:

(f) Per Claim [ ] (g) Per Claimant [X]

E. Joint and Several Liabilities

The Company had no joint and several liability arrangements accounted for as a liability.

F. All Other Contingencies

At December 31, 2025, the Company had $1,734,941,361 of outstanding commitments related to various funding obligations associated with investments in commercial mortgage loans.

At December 31, 2025, the Company held a reserve of $257,540 for contingencies related to prior year federal income taxes.

Various federal, state or other regulatory agencies may from time to time review, examine or inquire into the operations, practices and procedures of the Company, such as through financial examinations, subpoenas, investigations, market conduct exams or other regulatory inquiries. Based on the current status of pending regulatory examinations, investigations and inquiries involving the Company, the Company believes it is not likely that these regulatory examinations, investigations or inquiries will have a material adverse effect on the financial position, results of operations or cash flows of the Company.

Certain reinsurers have sought rate increases on certain yearly renewable term agreements. The Company has disputed, and expects to continue disputing, any requested rate increases under these agreements. These disputes may lead to and have resulted in arbitration over the terms of the reinsurance contracts. To the extent reinsurers seek retroactive premium increases, the Company's practice is to assess and accrue its current estimate of probable loss with respect to these matters when appropriate.

The Company continues to defend against *Moriarty v. American General Life Insurance Co.* (S.D. Cal.), a putative class action involving Sections 10113.71 and 10113.72 of the California Insurance Code, which was instituted against the Company on July 18, 2017 in state court. The Company removed the matter to federal court on August 23, 2017. In general, those statutes require that for life-insurance policies issued and delivered in California: (1) the policy must contain a 60-day grace period following non-payment of premium during which the policy remains in force; (2) the insurer must provide a 30-day pre-lapse notice; and (3) the insurer must notify policy owners of the right to designate a secondary recipient for lapse notices. The plaintiff contends the Company did not comply with these requirements for a policy issued before these statutes went into effect. The plaintiff seeks damages and other relief. The Company asserts various defenses to the plaintiff's claims and to class certification. In 2022, the District Court held that a trial was necessary to determine whether the Company was liable on the plaintiff's breach of contract claim. Also in 2022, the District Court denied class certification and granted partial summary judgment for the Company on the plaintiff's claim for breach of the implied covenant of good faith and fair dealing. In 2023, the case was reassigned to a new judge, who remanded the plaintiff's claim for injunctive relief under California's Unfair Competition Law (UCL) back to state court, and that action has been stayed ever since. The judge also granted the plaintiff's motion for summary judgment on the plaintiff's breach of contract claim and decided that good cause existed to allow the plaintiff to file a third motion for class certification. The Company appealed the 2023 summary-judgment decision to the Ninth Circuit.

While the *Moriarty* appeal was pending, the Ninth Circuit issued a published decision in *Small v. Allianz Life Insurance Co. of North America*, a related case presenting a substantially identical issue. The Ninth Circuit's decision in Small squarely rejected the theory that the plaintiffs had advanced in that case and in Moriarty and embraced the argument, made by insurers, that any policyholder or beneficiary suing based on alleged breaches of Sections 10113.71 and 10113.72 must prove that the breaches actually caused them harm, for instance by resulting in missed payments or the

lapse of the policy. On March 4, 2025, the panel in Moriarty issued a memorandum disposition without hearing oral argument, vacating the District Court's 2023 summary-judgment order and remanding for further proceedings. The panel's short opinion principally relies on the Ninth Circuit's decision in Small. The Moriarty panel also denied the plaintiff's request to certify a question to the California Supreme Court. In both Small and Moriarty, the Ninth Circuit denied the plaintiffs' petitions for rehearing, and the U.S. Supreme Court denied the plaintiffs' petition for a writ of certiorari on June 30, 2025. The Moriarty case thus returned to the District Court.

After returning to the District Court, the District Court entered an order on September 3, 2025, remanding the plaintiff's claim for restitution under the UCL to state court. As a result, the plaintiff's UCL claim is fully in state court and still subject to a stay pending resolution of the federal case. The plaintiff subsequently moved to lift the stay in state court, but the state court denied that motion on December 12, 2025. The plaintiff also moved to give notice to former putative class members of the denial of class certification; that motion was denied by the District Court on December 18, 2025.

On January 12, 2026, a jury trial began in the District Court on the plaintiff's individual breach of contract claim. The jury rendered a verdict for the plaintiff on January 13, 2026, and the District Court is expected to enter a final judgment awarding the plaintiff the benefits of the policy (approximately $1 million), plus interest. The Company is evaluating its options for post-trial motions and/or another appeal to the Ninth Circuit. The plaintiff may move to lift the stay of state-court proceedings under the UCL upon the resolution of the federal case.

The Company is also defending other actions in California involving similar issues. *Gevorgyan v. American General Life Insurance Co.* (C.D. Cal.) was filed in state court on January 17, 2025, and removed to federal court on March 27, 2025. Delgado v. American General Life Insurance Co. (C.D. Cal.) was filed in federal court on March 7, 2025. Rocklage v. American General Life Insurance Co. (N.D. Cal.) was filed in state court on April 21, 2025 and removed to federal court on May 30, 2025. Eisenberg v. American General Life Insurance Co. (C.D. Cal.) was filed in state court on September 2, 2025, and removed to federal court on November 14, 2025. People of the State of California v. American General Life Insurance Co., et al. (Cal. Superior Court, San Diego County) was filed on October 17, 2024, against the Company, Lincoln Benefit Life Co., Everlake Life Insurance Co., and Transamerica Life Insurance Co., seeking civil penalties and equitable relief under California Business & Professions Code §§ 17200 et seq. On January 27, 2025, the Company filed a demurrer to the complaint. That demurrer was heard on July 10, 2025. The trial court sustained the Company's demurrer as to misjoinder on August 25, 2025, but granted leave to amend. The plaintiff filed an Amended Complaint on September 11, 2025, and the Company filed an answer to that pleading on October 14, 2025.

These cases are in the early stages, and the Company expects their progress will be influenced by future developments in Moriarty and cases against other insurers involving the same insurance statutes. The Company has accrued its current estimate of probable loss with respect to these litigation matters.

Various other lawsuits against the Company have arisen in the ordinary course of business. The Company believes it is unlikely that contingent liabilities arising from such lawsuits will have a material adverse effect on the Company's financial position, results of operations or cash flows.

15. LEASES

A. Lessee Operating Lease

(1) The Company leases office space and equipment under lease agreements that expire at various times over the next several years. Rental expense for all leases was $11,864,424 and $16,323,232 for 2025 and 2024, respectively.

(2) At December 31, 2025, the minimum aggregate rental commitments are as follows:

December 31, 2025	Operating Leases
2026	$ 13,260,282
2027	10,164,400
2028	9,713,437
2029	8,366,061
2030	8,147,718
Thereafter	39,713,465
Total	$ 89,365,363

(3) On September 26, 2024, the Company entered into a sale-leaseback agreement with unaffiliated third parties for certain fixed assets. The Company sold these assets for $193,000,000 receiving cash on the transaction date. The lease is a non-renewable five year term, expiring September 26, 2029. Total lease payments will consist of sixty consecutive monthly installments consisting of a level principal component equal to $3,216,667, plus interest.

B. Lessor Leases

Lessor leasing is not a part of the Company's core business.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

(1) The table below summarizes the notional amount of the Company's financial instruments with off-balance sheet risk at December 31:

	Assets		Liabilities	
	2025	2024	2025	2024
Futures	$ 41,687,828	$ 263,823,508	$ 858,777,704	$ 2,083,719,389
Options	57,599,249,616	74,127,625,538	41,284,932,487	37,237,440,136
Swaps	13,762,662,461	21,477,297,730	50,183,453,845	37,672,281,991
Total	$ 71,403,599,905	$ 95,868,746,776	$ 92,327,164,036	$ 76,993,441,516

(2) See Note 8 for a discussion of the credit risk, cash requirements and accounting policies related to these derivative instruments.

(3) The Company is exposed to potential credit-related losses in the event of non-performance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure of the Company's derivative contracts is limited to the fair value of such contracts that are favorable to the Company at the reporting date.

(4) The Company attempts to reduce exposure to credit risk to certain counterparties by entering into agreements that enable collateral to be obtained from a counterparty on an upfront or contingent basis. The Company minimizes the risk that counterparties might be unable to fulfill their contractual obligations by monitoring counterparty credit exposure and collateral value.

To limit credit risk to the Company and its major counterparties, the Company negotiates and enters into credit support agreements. The amount of collateral that is required is determined by the market value of the derivatives between the parties and the credit support agreement. The Company currently transfers or receives cash and/or fixed income securities to satisfy this collateral requirement.

The Company is required to maintain an initial margin balance for any futures contracts that are entered. The amount of margin that is required is determined by the exchange on which it is traded. The Company posts cash and/or securities to satisfy this margin requirement and is similarly secured by initial margin posted by other exchange participants.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

A. Transfers of Receivables Reported as Sales

The Company had no transfers of receivables reported as sales during the periods covered by this statement.

B. Transfer and Servicing of Financial Assets

Securities Lending Program

The Company has a securities lending program, which was approved by its Board of Directors, that lends securities from the Company's investment portfolio to supplement liquidity or for other uses as deemed appropriate by management. Under the program, securities are lent to financial institutions, and in return the Company receives cash as collateral equal to 102 percent of the fair value of the loaned securities. The cash collateral received is invested in cash and/or short-term investments and partially used for short-term liquidity purposes based on conservative forecasts of cash flows. The aggregate amount of securities that the Company is able to lend under its program at any time is limited to five percent of its general account net admitted assets.

Repurchase Agreements

The Company is a party to secured financing transactions whereby certain securities are sold under agreements to repurchase (repurchase agreements), in which the Company transfers securities in exchange for cash, with an agreement by the Company to repurchase the same or substantially similar securities on agreed upon dates specified in the agreements. In all of these secured financing transactions, the securities transferred by the Company (pledged collateral) may be sold or repledged by the counterparties.

Reverse Repurchase Agreements

The Company entered into bilateral reverse repurchase agreements to purchase and resell short-term securities. The Company receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company did not sell or repledge these securities. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments.

See Notes 5.E., 5.F and 5.G. for additional information on collateral received and the securities subject to these agreements.

C. Wash Sales

The Company had no wash sales during the period covered by this statement.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

The Company did not serve as Administrative Services Only or Administrative Services Contract administrator to any uninsured plans during the periods covered by this statement.

19. DIRECT PREMIUMS WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

For the years ending December 31, 2025 and 2024, direct premiums that were written through managing general agents or third party administrators were $122,961 and $137,218, respectively.

20. FAIR VALUE MEASUREMENTS

A(1) Fair Value Measurements at December 31, 2025:

Description for each class of assets or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual preferred stock					
Industrial and misc	$ 7,560,006	$ —	$ 2,506,080	$ —	$ 10,066,086
Total perpetual preferred stock	7,560,006	—	2,506,080	—	10,066,086
Bonds					
Issuer Credit Obligations	—	107,754,616	1,166,812	—	108,921,428
Asset-Backed Securities	—	268,218	38,495,335	—	38,763,553
Total bonds	—	108,022,834	39,662,147	—	147,684,981
Common stock					
Industrial and misc	5,416	—	5,162,039	—	5,167,455
Mutual funds	304,914	—	—	—	304,914
Total common stock	310,330	—	5,162,039	—	5,472,369
Derivative assets					
Interest rate contracts	—	(506,171,578)	—	—	(506,171,578)
Foreign exchange contracts	—	339,125,966	—	—	339,125,966
Equity/index contracts	—	2,430,980,654	706,971,522	—	3,137,952,176
Other contracts	—	—	(1,988,993)	—	(1,988,993)
Total derivatives	—	2,263,935,042	704,982,529	—	2,968,917,571
Separate accounts	47,200,532,467	2,003,645,304	—	—	49,204,177,771
Total assets at fair value/NAV	$ 47,208,402,803	$ 4,375,603,180	$ 752,312,795	$ —	$ 52,336,318,778
b. Liabilities at fair value					
Derivative liabilities:					
Interest rate contracts	$ —	$ (175,690,087)	$ —	$ —	(175,690,087)
Foreign exchange contracts	—	(120,114,349)	—	—	(120,114,349)
Other contracts	—	—	(1,969,745)	—	(1,969,745)
Equity/index contracts	(5,707,548)	(62,383,373)	(33,905,053)	—	(101,995,974)
Total derivatives	(5,707,548)	(358,187,809)	(35,874,798)	—	(399,770,155)
Total liabilities at fair value	$ (5,707,548)	$ (358,187,809)	$ (35,874,798)	$ —	$ (399,770,155)

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy:

Description	Balance as of January 1, 2025	Transfer into Level 3	Transfer out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of December 31, 2025
a. Assets										
Perpetual preferred stock										
Industrial and misc	$ 887,035	$ —	$ (2)	$ (858,891)	$ 858,892	$ 1,619,046	$ —	$ —	$ —	$ 2,506,080
Bonds										
Asset-Backed Securities	—	39,481,997	(1,080,228)	—	715,029	50,636	—	—	(672,099)	38,495,335
Issuer Credit Obligations	6,779,737	(404,902)	(3,206,156)	(12,937)	(3,133,305)	1,157,911	—	(13,536)	—	1,166,812
Common stock										
Industrial and misc	294,200	(97)	(2)	(2,664,798)	(1,397,937)	8,985,534	—	(54,861)	—	5,162,039
Derivative assets	869,134,333	—	—	89,771,253	(16,819,833)	365,176,149	—	—	(602,279,373)	704,982,529
Total assets	$ 877,095,305	$ 39,076,998	$ (4,286,388)	$ 86,234,627	$ (19,777,154)	$ 376,989,276	$ —	$ (68,397)	$ (602,951,472)	$ 752,312,795
b. Liabilities										
Derivative liabilities	$ (1,684,697)	$ —	$ —	$ (253,988)	$ (34,190,101)	$ —	$ —	$ —	$ 253,988	$ (35,874,798)
Total liabilities	$ (1,684,697)	$ —	$ —	$ (253,988)	$ (34,190,101)	$ —	$ —	$ —	$ 253,988	$ (35,874,798)

(3) See (2) above for amounts transferred into or out of Level 3.

Assets are transferred out of Level 3 when circumstances change such that significant inputs can be corroborated with market observable data or when the asset is no longer carried at fair value. This may be due to a significant increase in market activity for the asset, a specific event, one or more significant inputs becoming observable or when a long-term interest rate significant to a valuation becomes short-term and thus observable. Transfers out of level 3 can also occur due to favorable credit migration resulting in a higher NAIC designation. Securities are generally transferred into Level 3 due to a decrease in market transparency, downward credit migration and an overall increase in price disparity for certain individual security types. The Company's policy is to recognize transfers in and out at the end of the reporting period, consistent with the date of the determination of fair value.

(4) The Company maximizes the use of observable inputs and minimizes the use of unobservable inputs when measuring fair value. The following is a description of the valuation methodologies used for instruments carried at fair value:

Bonds & Preferred Stocks

Bonds with NAIC 6 or 6* ratings and redeemable preferred stocks with NAIC 4, 5 or 6 ratings are carried at the lower of amortized cost or fair value. Perpetual preferred stocks are carried at fair value, not to exceed any currently effective call price. The Company maximizes the use of observable inputs and minimizes the use of unobservable inputs when measuring fair value. Whenever available, the Company obtains quoted prices in active markets for identical assets at the balance sheet date to measure at fair value. Market price data generally is obtained from exchange or dealer markets.

The Company estimates the fair value of securities not traded in active markets, by referring to traded securities with similar attributes, using dealer quotations, a matrix pricing methodology, discounted cash flow analyses or internal valuation models. This methodology considers such factors as the issuer's industry, the security's rating and tenor, its coupon rate, its position in the capital structure of the issuer, yield curves, credit curves, prepayment rates and other relevant factors. For bonds that are not traded in active markets or that are subject to transfer restrictions, valuations are adjusted to reflect illiquidity and/or non-transferability, and such adjustments generally are based on available market evidence. In the absence of such evidence, management's best estimate is used.

Incorporation of Credit Risk in Fair Value Measurements

Fair values for bonds and preferred stocks based on observable market prices for identical or similar instruments implicitly include the incorporation of counterparty credit risk. Fair values for bonds and preferred stocks based on internal models incorporate counterparty credit risk by using discount rates that take into consideration cash issuance spreads for similar instruments or other observable information.

Common Stocks

Whenever available, the Company obtains quoted prices in active markets for identical assets at the balance sheet date to measure marketable equity securities at fair value. Market price data generally is obtained from exchange or dealer markets.

Derivative Assets and Liabilities

Derivative assets and liabilities can be exchange-traded or traded OTC. The Company generally values exchange-traded derivatives using quoted prices in active markets for identical derivatives at the balance sheet date.

OTC derivatives are valued using market transactions and other market evidence whenever possible, including market-based inputs to models, model calibration to market clearing transactions, broker or dealer quotations or alternative pricing sources with reasonable levels of price transparency. When models are used, the selection of a particular model to value an OTC derivative depends on the contractual terms of, and specific risks inherent in, the instrument as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation models can require a variety of inputs, including contractual terms, market prices and rates, yield curves, credit curves, measures of volatility, prepayment rates and correlations of such inputs. For OTC derivatives that trade in liquid markets, such as generic forwards, swaps and options, model inputs can generally be corroborated by observable market data by correlation or other means, and model selection does not involve significant management judgment.

Certain OTC derivatives trade in less liquid markets with limited pricing information, and the determination of fair value for these derivatives is inherently more difficult. When the Company does not have corroborating market evidence to support significant model inputs and cannot verify the model using market transactions, the transaction price is initially used as the best estimate of fair value. Accordingly, when a pricing model is used to value such an instrument, the model is adjusted so the model value at inception equals the transaction price. Subsequent to initial recognition, the Company updates valuation inputs when corroborated by evidence such as similar market transactions, third-party pricing services and/or broker or dealer quotations, or other empirical market data. When appropriate, valuations are adjusted for various factors such as liquidity, bid/offer spreads and credit considerations. Such adjustments are generally based on available market evidence. In the absence of such evidence, management's best estimate is used.

Separate Account Assets

Separate account assets are comprised primarily of registered and open-ended variable funds that trade daily and are measured at fair value using quoted prices in active markets for identical assets. Certain separate account assets are carried at amortized cost.

(5) The following pertains to derivative assets and liabilities:

a. Fair Value Measurements on Gross Basis:

December 31, 2025	Level 1	Level 2	Level 3	Total
Derivative assets at fair value	$ 313,088	$ 6,289,938,492	$ 767,582,323	$ 7,057,833,903
Derivative liabilities at fair value	$ (6,020,635)	$ (4,384,191,261)	$ (98,474,592)	$ (4,488,686,488)

b. Fair Value Measurements in (Level 3) of the Fair Value Hierarchy on Gross Basis:

	Derivative Assets	Derivative Liabilities
Balance as of January 1, 2025	$ 881,131,475	$ (13,681,840)
Total gains or losses (realized/unrealized)		
Included in net income	108,118,739	(253,988)
Included in surplus	(7,340,016)	(39,098,218)
Purchases	410,870,684	(45,694,535)
Sales	—	—
Issuance	—	—
Settlement	(625,198,558)	253,988
Transfers into Level 3	—	—
Transfers out of Level 3	—	—
Balance as of December 31, 2025	$ 767,582,324	$ (98,474,593)

B. The Company included all information required to be disclosed pursuant to SAP in this note. Certain disclosures involving other fair value information have also been included in other notes to this statement, as well as notes included in the Company's audited statutory financial statements.

C. Aggregate Fair Value Disclosures Listed by Financial Instrument Type:

December 31, 2025	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Issuer Credit Obligations	$74,005,848,976	$79,779,494,760	$ 10,209,305	$ 70,563,163,428	$3,432,476,243	$ —
Asset-Backed Securities	43,078,452,995	43,146,524,857	—	22,478,254,182	20,600,198,813	—
Redeemable preferred stock	245,213,227	269,828,216	—	179,694,341	65,518,886	—
Common stock	219,697,700	219,697,700	—	219,697,700	—	—
Mortgage loans	37,265,019,686	37,953,766,910	—	—	37,265,019,686	—
Cash, cash equivalents and short-term investments	1,010,607,532	1,010,607,532	983,108,452	27,499,080	—	
Contract loans	1,141,407,377	1,141,407,377	—	—	1,141,407,377	—
Derivatives	(238,941,018)	(171,573,234)	—	(238,941,018)	—	—
Receivable for securities	77,840,753	77,840,753	—	77,840,753	—	—
Separate account assets	33,936,956,671	33,936,956,671	—	33,936,956,671	—	—
Liabilities						
Policyholder contract deposits	21,768,312,456	21,705,783,680	—	38,007,028	21,730,305,428	—
Payable for securities	2,723,989	2,723,989	—	2,723,989	—	—
Payable for securities lending	3,386,180,230	3,386,180,230	—	3,386,180,230	—	—

D. The Company did not have any financial instruments for which it was not practicable to estimate fair value at December 31, 2025.

21. OTHER ITEMS

A. Unusual or infrequent items

There were no unusual or infrequent items during the periods covered by this statement.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring that occurred during the periods covered by this statement.

C. Other Disclosures

ADOPTED ACCOUNTING STANDARD

The Company adopted the principle-based bond concepts in SSAP 26 on a prospective basis at January 1, 2025. Pursuant to the transition guidance, the Company's impact of securities reclassified under the bond definition consists of the following:

a. The aggregate book adjusted carrying value for all securities reclassified from Schedule D-1 to Schedule BA was $85,549,216.

b. The aggregate book adjusted carrying value after transition for all securities reclassified from Schedule D-1 to Schedule BA that resulted in a reclassification from amortized cost to lower of amortized cost or fair value was $78,286,184.

c. The aggregate surplus impact for securities reclassified from Schedule D-1 to Schedule BA was ($7,263,032).

ERISA

The Company provides products and services to certain employee benefit plans that are subject to the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), and/or the Internal Revenue Code of 1986, as amended (the "Code"). Plans subject to ERISA include certain pension and profit-sharing plans and welfare benefit plans, including health, life and disability plans. ERISA establishes standards that must be met for the administration, reporting, and disclosure of such plans. As a result, the Company's activities are subject to the restrictions imposed by ERISA and the Code, including the requirement under ERISA that fiduciaries must perform their duties solely in the interests of ERISA plan participants and beneficiaries, and that fiduciaries may not cause a covered plan to engage in certain prohibited transactions. The applicable provisions of ERISA and the Code are subject to enforcement by the Department of Labor ("DOL"), the IRS and the Pension Benefit Guaranty Corporation.

Standard of Conduct Developments

The Company and its distributors are subject to laws and regulations regarding the standard of care applicable to sales of its products and the provision of advice to its customers. In recent years, many of these laws and regulations have been revised or reexamined while others have been newly adopted. The Company closely monitors these legislative and regulatory activities and evaluates the impact of these requirements on the Company and its customers, distribution partners and financial advisers. Where needed, the Company has made significant investments to implement and enhance its tools, processes and procedures, to comply with the final rules and interpretations. These efforts and enhancements have resulted in increased compliance costs and may impact sales results. Additional changes in standard of care requirements or new standards issued by governmental authorities, such as the DOL, the SEC, the NAIC or state regulators and/or legislators, have impacted, and may impact the Company's businesses, results of operations and financial condition and may increase regulatory and litigation risk.

State Standard of Conduct Developments

In 2020, the NAIC adopted revisions to its Suitability in Annuity Transactions Model Regulation (#275) ("NAIC Model") implementing a best interest standard of care applicable to sales and recommendations of annuities. The new NAIC Model conforms in large part to Regulation BI, providing that all recommendations by agents and insurers must be in the best interest of the consumer under known circumstances at the time an annuity recommendation is made, without placing agents' or insurers' financial interests ahead of the consumer's interest in making a recommendation. Nearly all states have adopted amendments to their suitability rules based on the NAIC Model revisions. Certain states have adopted standard of conduct requirements that varies from the NAIC Model. For example, in 2018, the New York Department of Financial Services adopted the First Amendment to Insurance Regulation 187 - *Suitability and Best Interests in Life Insurance and Annuity Transactions* ("Regulation 187"), which requires producers to act in their client's best interest when making both point-of-sale and in-force recommendations and to deliver to the client the written basis for the recommendation, as well as the facts and analysis to support the recommendation. The regulation also imposes additional duties on life insurance companies in relation to these transactions, such as requiring insurers to establish and maintain procedures designed to prevent financial exploitation and abuse. Besides New York, other state insurance and/or securities regulators have also adopted, or are considering adopting additional standard of conduct requirements with applicability to insurance producers, agents, financial advisors, investment advisers, broker-dealers and/or insurance companies. Changes in standards of care could impose additional costs in the areas of compliance and employee training and affect how the Company manages its business and overall costs.

DOL Fiduciary Rule

On April 25, 2024, the DOL published a final rule in the Federal Register updating the definition of when a person is an "investment advice fiduciary" for purposes of transactions with ERISA qualified plans, related plan participants and IRAs. The DOL also published changes with respect to existing prohibited transaction exemptions ("PTEs") relating to such advice, including PTE 84-24 and PTE 2020-02. On July 25, 2024 and July 26, 2024, in connection with separate lawsuits challenging the rule, the U.S. District Courts for the Eastern District of Texas and the Northern District of Texas, respectively, issued orders staying the rule's initial September 23, 2024 effective date. The DOL appealed these two orders to the United States Court of Appeals for the Fifth Circuit, but has since withdrawn its appeal. The Company is continuing to monitor the progress and potential impact of the DOL rule and any similar rulemaking to its business.

SEC Best Interest Regulation

In June 2020, the SEC's Regulation Best Interest ("Regulation BI") went into effect. Regulation BI established duties of care, compliance, disclosure, and conflict mitigation that broker-dealers and their associated persons must meet when making a recommendation of a securities transaction or investment strategy involving securities to a retail customer. In many cases, these duties are materially broader and more stringent than earlier "suitability" and disclosure requirements imposed by the Financial Industry Regulatory Authority ("FINRA"). As part of the rulemaking package, Form CRS also went into effect, requiring enhanced disclosures by broker-dealers and investment advisers regarding retail client relationships and certain conflicts of interest. Regulation BI and Form CRS continue to be identified as examination priorities for the SEC and FINRA with the particular focus shifting from year to year. Given the breadth and open-ended nature of the duties under Regulation BI in particular, SEC and FINRA expectations in this space may continue to evolve. The Company has implemented the requirements of Regulation BI and Form CRS, and continues to monitor interpretive guidance and enforcement activity from federal securities regulators.

D. Business Interruption Insurance Recoveries

The Company did not receive any business interruption insurance recoveries during the periods covered by this statement.

E. State and Federal Tax Credits

The Company had no state or federal tax credits during the years ending December 31, 2025 or 2024.

F. Subprime Mortgage Related Risk Exposure

The following features are commonly recognized characteristics of subprime mortgage loans:

- An interest rate above prime to borrowers who do not qualify for prime rate loans;
- Borrowers with low credit ratings (FICO scores);

- Interest-only or negative amortizing loans;
- Unconventionally high initial loan-to-value ratios;
- Low initial payments based on a fixed introductory rate that expires after a short initial period, then adjusts to a variable index rate plus a margin for the remaining term of the loan;
- Borrowers with less than conventional documentation of their income and/or net assets;
- Very high or no limits on how much the payment amount or the interest rate may increase at reset periods, potentially causing a substantial increase in the monthly payment amount, and/or;
- Substantial prepayment penalties and/or prepayment penalties that extend beyond the initial interest rate adjustment period.

(1) Non-agency RMBS can belong to one of several different categories depending on the characteristics of the borrower, the property and the loan used to finance the property. Categorization is a function of FICO score, the type of loan, loan-to-value ratio, property-type and loan documentation.

Generally, subprime loans are made to borrowers with low FICO scores, low levels of equity and reduced income/asset documentation. Due to these characteristics, subprime borrowers pay a substantially higher interest rate than prime borrowers. In addition, they often utilize mortgage products that reduce their monthly payments in the near-term. These include adjustable-rate mortgages with low initial rates or interest-only loans. Borrowers in products like this often experience significant “payment shock” when the teaser payment resets upwards after the initial fixed period.

The primary classification mechanism the Company uses for subprime loans is FICO score. Specifically, a pool with an average FICO at origination less than 650 is considered to be subprime. However, the Company may subjectively adjust this classification based on an assessment of the other parameters mentioned above.

To monitor subprime securities, the Company uses a model with vintage-specific assumptions for delinquency roll rates, loss severities and the timing of losses. As and when needed, these vintage-based assumptions are supplemented with deal-specific information including, but not limited to, geographic distribution, realized loss severities, trigger status and scenario analysis.

(2) The Company has no direct exposure through investments in subprime mortgage loans.

(3) The Company’s exposure through other investments is primarily in RMBS, as described above. The following provides information for the Company’s investments with subprime exposure as of December 31, 2025:

Investments with subprime exposure	Actual cost	Book adjusted carrying value	Fair value	OTTI recognized to date
a. Asset backed securities	$ 610,878,515	$ 620,272,073	$ 735,182,801	$ (11,774,387)
b. Collateralized loan obligations	111,445,480	112,823,054	113,125,011	—
c. Equity investments in subsidiary, controlled or affiliated entities	—	—	—	—
d. Other assets	—	—	—	—
e. Total subprime exposure	$ 722,323,995	$ 733,095,127	$ 848,307,812	$ (11,774,387)

(4) The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

G. Retained Assets

(1) The Company reports its retained asset accounts as supplemental contracts without life contingencies. The Company is custodian of retained asset account funds, earns interest and has use of the funds until beneficiaries withdraw them (either partially or fully) from their accounts. The Company credited interest rate to account holders for accounts set up from Life policies was 1.00 percent during 2025. The Company credited interest rate to account holders for accounts set up from Annuities was .25 percent during 2025. A small number of accounts established prior to July 1991 were credited a rate of 4.50 percent in accordance with their contracts.

Account fees and check book costs are paid by the Company. Account holders are charged a fee for certain services they request such as non-sufficient fund fees, stop pay orders, statement copies, and overnight express fees.

The Company’s claim form contains payout options, including the fact that the claimant has the right to receive a settlement check in the amount of the full death benefit or select a retained asset account. If the claimant does not specifically select a retained asset account, then a Company settlement check is issued.

(2) Retained Assets In Force

	In Force			
	As of December 31, 2025		As of December 31, 2024	
	Number	Balance	Number	Balance
Up to and including 12 months	46	$ 8,115,674	65	$ 15,776,033
13 to 24 months	29	4,646,507	29	8,661,286
25 to 36 months	28	7,394,878	49	6,114,232
37 to 48 months	37	4,590,027	61	8,437,962
49 to 60 months	48	6,604,291	59	4,776,781
Over 60 months	2,820	91,021,928	3,258	105,526,665
Total	3,008	$ 122,373,305	3,521	$ 149,292,959

(3) Retained Asset Roll Forward

	Individual number	Individual balance/amount	Group number	Group balance/ amount
Number/balance of retained asset accounts at the beginning of the year	3,510	$ 148,327,682	11	$ 506,907
Number/amount of retained asset accounts issued/added during the year	85	33,667,286	—	—
Investment earnings credited to retained asset accounts during the year	—	1,020,828	—	4,989
Fees and other charges assess to retained assets account during the year	—	(336)	—	—
Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	(38)	(1,317,569)	—	—
Number/amount of retained asset accounts closed/withdrawn during the year	(560)	(61,639,437)	—	(18,800)
Number/balance of retained asset accounts at the end of the year	2,997	$ 120,058,454	11	$ 493,096

H. Insurance-Linked Securities (“ILS”) Contracts

The Company has not issued or purchased any insurance-linked securities.

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

None.

J. Net Negative (Disallowed) Interest Maintenance Reserve (“IMR”)

(1) Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ (189,156,824)	$ 25,925,777	$ (51,494,567)	$ (163,588,034)

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ (189,156,824)	$ 25,925,777	$ (51,494,567)	$ (163,588,034)

(3) Calculated adjusted capital and surplus - based on September 30, 2025

General account capital and surplus	$ 13,474,202,974
Less:	
Net positive goodwill (admitted)	—
EDP equipment and operating system software (admitted)	—
Net deferred tax assets (admitted)	1,712,897,895
Net negative (disallowed) IMR (admitted)	119,985,696
Adjusted capital and surplus	$ 11,641,319,383

(4) The percentage of adjusted capital and surplus for which the admitted net negative (disallowed) IMR represents (including what is admitted in the general account and what is recognized as an asset in the separate account) is 1.6%.

The Company attests that:

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

b. IMR losses for fixed income related derivatives are not applicable.

c. There was no deviation to item a. above.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures.

K. The Company's invested assets include assets related to a modco reinsurance arrangement with Fortitude Re with a carrying value as follows.

(in millions)		
Bonds	$	17,052
Preferred stocks		22
Mortgage loans		2,194
Real estate		66
Other invested assets		1,717
Cash and short-term investments		611
Contract loans		257
Other		360
Total	$	22,279

22. EVENTS SUBSEQUENT

Subsequent events have been considered through February 26, 2026 for the statutory statement issued on February 27, 2025.

Type I – Recognized Subsequent Events

There are no recognized Type I subsequent events.

Type II – Non-recognized Subsequent Events

On January 1, 2026, the Company sold all of the outstanding membership interests in SunAmerica Asset Management, LLC ("SAAMCo") to Venerable Holdings, Inc., a Delaware corporation ("Venerable"). Immediately prior to the SAAMCo sale closing, 100% of the shares of its subsidiary Corebridge Capital Services, Inc. were transferred to the Company.

23. REINSURANCE

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

Yes ( ) No (X) If yes, give full details.

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

Yes ( ) No (X) If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

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

Yes ( ) No (X)

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

Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

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

At December 31, 2025, the termination of reinsurance agreements will result in a reduction in surplus of approximately $12.7 billion, net of tax.

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

Yes (X) No ( )

Effective August 1, 2025, the Company entered into a coinsurance and modified coinsurance agreement (the “VA Reinsurance Agreement”) with Corporate Solutions Life Reinsurance Company, an Iowa-domiciled insurance company (the “VA Reinsurer”). Under the terms of the VA Reinsurance Agreement, the Company will cede to the VA Reinsurer 100% of the applicable reinsured liabilities with respect to (i) in-force individual retirement variable annuity contracts issued prior to August 1, 2025, and (ii) new individual retirement variable annuity contracts issued beginning August 1, 2025. As of August 1, 2025, the Company transferred to the VA Reinsurer $1.9 billion of assets primarily consisting of bonds supporting the general account liabilities, net of a ceding commission. Additionally, $45.1 billion of separate account liabilities were ceded under the modco portion of the agreement.

The impact of the VA Reinsurance Agreement at inception on August 1, 2025 is below:

(in millions)
Increase (Decrease)

Summary of Operations		
Premiums	$	(49,557)
Commissions and expense allowances on reinsurance ceded		617
Reserve adjustments on reinsurance ceded		45,135
Total Revenue		(3,805)
Increase in aggregate reserves for life contracts		(4,330)
IMR ceded under reinsurance agreement		11
Net gain from operations before federal income taxes		514
Capital and Surplus Account		
Change in surplus as a result of reinsurance	$	1,923

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year and had no uncollectible reinsurance as of December 31, 2025.

C. Commutation of Ceded Reinsurance

Yes ( ) No (X)

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

(1) The Company has no certified reinsurers whose rating was downgraded or whose certified status is subject to revocation.

(2) The Company is not a certified reinsurer.

E. The Company has not reinsured any variable annuity contracts with an affiliated captive reinsurer.

F. The Company has not ceded any reserves to a captive reinsurer.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework.

The Company did not cede any XXX/AXXX reserves to a captive reinsurer as of December 31, 2025.

H. Reinsurance Credit

Not Applicable

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A–D. There were no retrospectively rated contracts or contracts subject to redetermination during the periods covered by this statement.

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

(1) Did the reporting entity write accident and health insurance premium that is subject to the ACA risk-sharing provisions (YES/NO)? NO

The Company had zero balances for the risk adjustments program due to exclusion from the program.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years are re-determined periodically based upon re-estimation of unpaid losses and loss adjustment expenses. The redetermination is generally the result of on-going analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

During 2025, the Company had no material change in incurred losses resulting from insured events occurring in prior years.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company had no intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company does not have structured settlements with reserves in excess of 1% of policyholder surplus for which it is contingently liable.

28. HEALTH CARE RECEIVABLES

The Company does not have health care receivables.

29. PARTICIPATING POLICIES

For the year ended December 31, 2025, premium income from individual life and annuity participating policies was $43,907,982 or less than 1 percent of total premium income. The Company accounts for policyholder dividends based upon SSAP No. 51, *Life Contracts*. The Company paid dividends in the amount of $19,227,546 to policyholders and did not allocate any additional income to such policyholders.

30. PREMIUM DEFICIENCY RESERVES

At December 31, 2025, the Company had premium deficiency reserves of $53,700,921 related to accident and health policies. The Company considers anticipated investment income when determining the need for any premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

(1) The Company waives deduction of deferred fractional premiums upon death of the insured and for traditional life insurance, returns any portion of the final premium for periods beyond the date of death. The reserve related to this treatment of premium is at least as great as the reserve computed using the minimum standards of mortality, interest, and valuation method and is reported in Exhibit 5, Miscellaneous Reserves.

(2) For policies carrying a temporary extra premium or a flat extra premium because of occupation, habitat, aviation, or a substandard extra premium based on a substandard mortality table, the extra reserve is either (1) the product of such extra premium and a factor, where the factor varies by duration and type of plan and is based on appropriate multiples of standard rates of mortality, or (2) the mean reserve based on the multiple table mortality, less the standard policy reserve. In addition, an extra mortality reserve, which is determined using mortality rates appropriately increased over the standard mortality rates, is held for ordinary life insurance policies classified as group conversions.

Substandard structured settlement annuity reserves are determined by making a constant addition to the mortality rate of the applicable valuation mortality table so that the life expectancy on the adjusted table is equal to the life expectancy determined by the Company's underwriters at issue.

(3) At December 31, 2025, the Company had $24,052,711,812 of insurance in force for which the gross premiums are less than the net valuation premiums according to the standard valuation set by the State of Texas.

(4) Determination of tabular interest has been determined by formula as described in the instructions for Page 7, except for interest sensitive reserves which include fund accumulations, for which tabular interest has been determined from basic data.

(5) The Investment Earnings Credited to the Account (Exhibit 7, Line 3) for deposit type contracts includes fund accumulations for which tabular interest has been determined from basic data, or the reserve-weighted method was used to determine interest.

(6) The following table shows the details of the Page 7, Other Increases (net), Line 7 for the year ended December 31, 2025:

			Ordinary			Credit Life	Group	
ITEM	Total	Industrial Life	Life Ins.	Individual Annuities	Supplementary Contracts	Group and individual	Life Ins.	Annuities
Excess reserves	$ 25,796,572	$ —	$ 26,395,633	$ —	$ —	$ —	$ —	$ (599,061)
Reinsurance	429,639	—	429,639	—	—	—	—	—
CARVM/CRVM/CARVMD allowances and other	(830,592,414)	—	(135,485,211)	(534,349,623)	—	—	(203,809)	(160,553,771)
Change in MVA impact	47,094,540	—	—	47,094,540	—	—	—	—
Deficiency reserves	118,574,417	—	118,624,305	—	—	—	(49,888)	—
Net change in excess of VM-21	66,085,293	—	—	40,599,420	—	—	—	25,485,873
Change in X-factors	—	—	—	—	—	—	—	—
Change in cash flow testing reserve	(40,800,000)	—	—	(20,000,000)	—	—	—	(20,800,000)
Total	$ (613,411,953)	$ —	$ 9,964,366	$ (466,655,663)	$ —	$ —	$ (253,697)	$ (156,466,959)

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

Withdrawal characteristics of Annuity Actuarial Reserves and Deposit-Type contract Funds and other Liabilities without Life or Disability Contingencies as of December 31, 2025:

A. Individual Annuities:

		December 31, 2025				
		General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal :					
	a. With market value adjusted	$ 63,512,475,712	$ 5,255,813,669	$ —	$ 68,768,289,381	46.16 %
	b. At book value less current surrender charge of 5% or more	13,904,030,348	—	—	13,904,030,348	9.33 %
	c. At fair value	16,089,272	198,553,423	33,527,503,622	33,742,146,317	22.65 %
	d. Total with market adjustment or at fair value	77,432,595,332	5,454,367,092	33,527,503,622	116,414,466,046	78.14 %
	e. At book value without adjustment (minimal or no charge or adjustment)	18,554,798,811	—	—	18,554,798,811	12.46 %
(2)	Not subject to discretionary withdrawal	13,895,571,885	—	103,967,566	13,999,539,451	9.4 %
(3)	Total (gross: direct + assumed)	$ 109,882,966,028	$ 5,454,367,092	$ 33,631,471,188	$ 148,968,804,308	100.00 %
(4)	Reinsurance ceded	21,034,462,195	—	31,766,172,318	52,800,634,513	
(5)	Total (net)* (3) - (4)	$ 88,848,503,833	$ 5,454,367,092	$ 1,865,298,870	$ 96,168,169,795	
(6)	Amount included in A(1)b above that will move to A(1)e in the year after statement date:	$ 2,392,028,652	$ —	$ —	$ 2,392,028,652	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

B. Group Annuities:

		December 31, 2025				
		General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal :					
	a. With market value adjusted	$ 172,560,784	$ —	$ —	$ 172,560,784	0.43 %
	b. At book value less current surrender charge of 5% or more	23,329,754	—	—	23,329,754	0.06 %
	c. At fair value	—	13,200,312	13,265,127,770	13,278,328,082	32.73 %
	d. Total with market adjustment or at fair value	195,890,538	13,200,312	13,265,127,770	13,474,218,620	33.22 %
	e. At book value without adjustment (minimal or no charge or adjustment)	1,644,761,323	—	—	1,644,761,323	4.05 %
(2)	Not subject to discretionary withdrawal	1,682,274,927	23,770,679,508	—	25,452,954,435	62.73 %
(3)	Total (gross: direct + assumed)	$ 3,522,926,788	$ 23,783,879,820	$ 13,265,127,770	$ 40,571,934,378	100.00 %
(4)	Reinsurance ceded	1,379,398,446	—	12,818,014,519	14,197,412,965	
(5)	Total (net)* (3) - (4)	$ 2,143,528,342	$ 23,783,879,820	$ 447,113,251	$ 26,374,521,413	
(6)	Amount included in B(1)b above that will move to B(1)e in the year after statement date:	$ 1,520,402	$ —	$ —	$ 1,520,402	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

C. Deposit-Type Contracts (no life contingencies):

		December 31, 2025				
		General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal :					
	a. With market value adjusted	$ —	$ —	$ —	$ —	0 %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	0 %
	c. At fair value	—	—	—	—	0 %
	d. Total with market adjustment or at fair value	$ —	$ —	$ —	$ —	— %
	e. At book value without adjustment (minimal or no charge or adjustment)	503,759,675	—	—	503,759,675	2.26 %
(2)	Not subject to discretionary withdrawal	21,675,920,435	—	74,534,613	21,750,455,048	97.74 %
(3)	Total (gross: direct + assumed)	$ 22,179,680,110	$ —	$ 74,534,613	$ 22,254,214,723	100.00 %
(4)	Reinsurance ceded	1,413,478,205	—	—	1,413,478,205	
(5)	Total (net)* (3) - (4)	$ 20,766,201,905	$ —	$ 74,534,613	$ 20,840,736,518	
(6)	Amount included in C(1)b above that will move to C(1)e in the year after statement date:	$ —	$ —	$ —	$ —	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

D. Life, A&H & Separate Account Reserves - Annuities:

		2025
Life & accident & health annual statement:		
(1) Exhibit 5, annuities section, total (net)	$	90,645,494,869
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)		346,537,306
(3) Exhibit 7 deposit-type contracts, line 14, col.1		20,766,201,905
(4) Subtotal		111,758,234,080
Separate accounts annual statement:		
(5) Exhibit 3, line 0299999. column 2		76,037,673,812
(6) Exhibit 3, line 0399999. column 2		97,172,058
(7) Policyholder dividend and coupon accumulations		—
(8) Policyholder premium		—
(9) Guaranteed interest contracts		—
(10) Other contract deposit funds		74,534,613
(11) Subtotal		76,209,380,483
(12) Combined total	$	187,967,614,563

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

Withdrawal characteristics of Life Actuarial Reserves as of December 31, 2025:

		December 31, 2025					
		General Account			Separate Account - Nonguaranteed		
		Account value	Cash value	Reserve	Account value	Cash value	Reserve
A.	Subject to discretionary withdrawal, surrender values, or policy loans:						
	(1) Term policies with cash value	$ 243,547	$ 730,583,153	$ 3,232,910,192	$ —	$ —	$ —
	(2) Universal life	5,074,904,394	5,314,379,647	5,962,964,861	—	—	—
	(3) Universal life with secondary guarantees	1,530,518,985	1,414,581,057	8,418,739,002	—	—	—
	(4) Indexed universal life	843,366,837	801,387,160	833,157,171	—	—	—
	(5) Indexed universal life with secondary guarantees	2,453,523,417	1,690,259,985	2,991,102,010	—	—	—
	(6) Indexed life	—	—	—	—	—	—
	(7) Other permanent cash value life insurance	2,187,262,661	8,681,312,747	9,811,304,817	2,439,603,907	2,439,603,907	2,439,603,908
	(8) Variable life	—	—	—	—	—	—
	(9) Variable universal life	113,844,455	108,699,555	93,735,870	1,912,253,442	1,905,158,143	1,897,904,064
	(10) Miscellaneous reserves	—	350,164	356,946	—	—	—
B.	Not subject to discretionary withdrawal or no cash values						
	(1) Term policies without cash value	XXX	XXX	11,251,147,203	XXX	XXX	—
	(2) Accidental death benefits	XXX	XXX	13,031,258	XXX	XXX	—
	(3) Disability - active lives	XXX	XXX	25,977,029	XXX	XXX	—
	(4) Disability - disabled lives	XXX	XXX	196,409,895	XXX	XXX	—
	(5) Miscellaneous reserves	XXX	XXX	2,079,040,048	XXX	XXX	—
C.	Total (gross: direct + assumed)	$ 12,203,664,296	$ 18,741,553,468	$ 44,909,876,302	$ 4,351,857,349	$ 4,344,762,050	$ 4,337,507,972
D.	Reinsurance ceded	7,058,394,335	10,417,450,438	26,338,427,176	—	—	—
E.	Total (net) (C) - (D)	$ 5,145,269,961	$ 8,324,103,030	$ 18,571,449,126	$ 4,351,857,349	$ 4,344,762,050	$ 4,337,507,972

F. Life, A&H & Separate Account Reserves - Life

	2025
Life & accident & health annual statement:	
(1) Exhibit 5, life insurance section, total (net)	$ 17,968,878,056
(2) Exhibit 5, Accidental death benefits section, total (net)	4,483,951
(3) Exhibit 5, Disability - active lives section, total (net)	12,980,124
(4) Exhibit 5, Disability - disabled lives section, total (net)	163,301,961
(5) Exhibit 5, Miscellaneous reserves section, life only (net)	421,805,034
(6) Subtotal	18,571,449,126
Separate accounts annual statement:	
(7) Exhibit 3, line 0199999, column 2	4,337,507,972
(8) Exhibit 3, line 0499999, column 2	—
(9) Exhibit 3, line 0599999, column 2	—
(10) Subtotal	4,337,507,972
(11) Combined total	$ 22,908,957,098

34. PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2025 were as follows:

Type	Gross	Net of loading
(1) Industrial	$ —	$ —
(2) Ordinary new business	31,108,592	31,108,592
(3) Ordinary renewal	(445,598,136)	(14,627,789)
(4) Credit life	—	—
(5) Group life	(1,235,611)	(1,235,611)
(6) Group annuity	—	—
(7) Total	$ (415,725,155)	$ 15,245,192

35. SEPARATE ACCOUNTS

A. Separate Account Activity

(1) Separate account assets and liabilities generally represent funds for which the contract holder, rather than the Company, bears the investment risk. Separate account contract holders have no claim against the assets of the general account of the Company, except for certain minimum guarantees made by the Company. Separate account assets are generally reported at fair value.

Variable annuity contracts may include certain contractually guaranteed benefits to the policyholder. These guaranteed features include guaranteed minimum death benefits (“GMDB”) that are payable in the event of death, and living benefits that are payable in the event of annuitization, or, in other instances, at specified dates during the accumulation period. The Company’s GMDBs generally provide an incidental death benefit of the return of account value or return of premium. A small subset provides an incidental death benefit of the maximum account value up to age 80 and return of premium thereafter. Living benefits include guaranteed minimum withdrawal benefits (“GMWB”). The Company’s GMDB and GMWB reserves are held in the Company’s general account in Exhibit 5.

In October 2024, the Company launched Corebridge MarketLock ® Annuity, a registered index linked annuity (“RILA”) contract. The RILA provides customers with returns linked to the underlying returns of various market indices with a level of downside protection. Policyholders bear the risk of loss of principal due to market downturns or fluctuations that exceed the downside protection. In addition, after a contractual holding period, policyholders generally have an option to annuitize their contract and receive annuity payments for a stated term or for the life of the annuitant, based upon their annuitization election. The RILA is offered with an optional Guaranteed Minimum Death Benefit. These contracts are reserved, along with the Company’s variable annuities pursuant to the guidance in Valuation Manual 21 (VM-21). The assets for the RILA contracts are held in a separate account and carried at amortized cost.

Certain separate accounts relate to market value adjusted fixed and fixed indexed annuity contracts in which the assets are carried at amortized cost. These policies are required to be held in the Company's separate account by certain states, including Texas.

Certain separate accounts relate to flexible-premium adjustable life insurance and pension risk transfer annuities in which the assets are carried at amortized cost. These contracts provide the greater of guaranteed interest returns defined in the policy or interest in excess of the guaranteed rate as defined by the Company.

All variable products are in accordance with Texas Insurance Code § 1152.051.

As of December 31, 2025, General account reserves of $82,498,000 and $9,657,000 were established for the separate account reserve in excess of assets in subaccounts TFA1-B and TFA1-D, respectively.

During 2019, the Company established an insulated subaccount CRT-1 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-1 to the general account was $4,202,000 during the fourth quarter of 2025 and $183,922,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-1. The insulated separate account maintained a reserve of $179,047,000 at December 31, 2025 for this subaccount CRT-1.

During 2020, the Company established an insulated subaccount CRT-2 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-2 to the general account during the fourth quarter of 2025 and $380,823,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-2. The insulated separate account maintained a reserve of $508,471,000 at December 31, 2025 for this subaccount CRT-2.

During 2020, the Company established an insulated subaccount CRT-3 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-3 to the general account during the fourth quarter of 2025 and $223,999,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-3. The insulated separate account maintained a reserve of $429,375,000 at December 31, 2025 for this subaccount CRT-3.

During 2021, the Company established an insulated subaccount CRT-5 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-5 to the general account during the fourth quarter of 2025 and $152,761,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-5. The insulated separate account maintained a reserve of $219,420,000 at December 31, 2025 for this subaccount CRT-5.

During 2021, the Company established an insulated subaccount CRT-6 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-6 to the general account during the fourth quarter of 2025 and $206,023,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-6. The insulated separate account maintained a reserve of $191,190,000 at December 31, 2025 for this subaccount CRT-6.

During 2021, the Company established an insulated subaccount CRT-7 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-7 to the general account during the fourth quarter of 2025 and $404,130,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-7. The insulated separate account maintained a reserve of $671,762,000 at December 31, 2025 for this subaccount CRT-7.

During 2021, the Company established an insulated subaccount CRT-8 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-8 to the general account during the fourth quarter of 2025 and $486,492,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-8. The insulated separate account maintained a reserve of $840,947,000 at December 31, 2025 for this subaccount CRT-8.

During 2022, the Company established an insulated subaccount CRT-9 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-9 to the general account during the fourth quarter of 2025 and $104,695,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-9. The insulated separate account maintained a reserve of $115,846,000 at December 31, 2025 for this subaccount CRT-9.

During 2022, the Company established an insulated subaccount CRT-10 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-10 to the general account during the fourth quarter of 2025 and $40,607,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-10. The insulated separate account maintained a reserve of $251,973,000 at December 31, 2025 for this subaccount CRT-10.

During 2022, the Company established an insulated subaccount CRT-11 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-11 to the general account during the fourth quarter of 2025 and $173,932,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-11. The insulated separate account maintained a reserve of $1,080,615,000 at December 31, 2025 for this subaccount CRT-11.

During 2023, the Company established an insulated subaccount CRT-12 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-12 to the general account during the fourth quarter of 2025 and $74,724,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-12. The insulated separate account maintained a reserve of $1,421,480,000 at December 31, 2025 for this subaccount CRT-12.

During 2023, the Company established an insulated subaccount CRT-13 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-13 to the general account during the fourth quarter of 2025 and $39,266,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-13. The insulated separate account maintained a reserve of $262,822,000 at December 31, 2025 for this subaccount CRT-13.

During 2023, the Company established an insulated subaccount CRT-14 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-14 to the general account during the fourth quarter of 2025 and $210,753,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-14. The insulated separate account maintained a reserve of $1,160,883,000 at December 31, 2025 for this subaccount CRT-14.

During 2023, the Company established an insulated subaccount CRT-15 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-15 to the general account during the fourth quarter of 2025 and $13,213,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-15. The insulated separate account maintained a reserve of $327,391,000 at December 31, 2025 for this subaccount CRT-15.

During 2023, the Company established an insulated subaccount CRT-16 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-16 to the general account during the fourth quarter of 2025 and $173,003,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-16. The insulated separate account maintained a reserve of $2,279,229,000 at December 31, 2025 for this subaccount CRT-16.

During 2023, the Company established an insulated subaccount CRT-17 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-17 to the general account during the fourth quarter of 2025 and $72,883,000 on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-17. The insulated separate account maintained a reserve of $655,303,000 at December 31, 2025 for this subaccount CRT-17.

During 2025, the Company established an insulated subaccount CRT-18 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, the aggregate amount transferred from the subaccount CRT-18 to the general account was $36,425,000 during the fourth quarter of 2025 and on a cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-18. The insulated separate account maintained a reserve of $1,877,741,000 at December 31, 2025 for this subaccount CRT-18.

During 2025, the Company established an insulated subaccount CRT-19 of separate account CRT for a reinsurance transaction. Excluding the initial premium and after foreign exchange conversions, there were no transfers from the subaccount CRT-19 to the general account during the fourth quarter of 2025 and on a

cumulative basis. A reserve of $0 is maintained at December 31, 2025 in the general account related to subaccount CRT-19. The insulated separate account maintained a reserve of $694,414,000 at December 31, 2025 for this subaccount CRT-19.

(2) In accordance with the products/transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.

The assets legally insulated from the general account as of December 31, 2025 are attributed to the following products/transactions:

Product Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable annuity products	$ 45,294,547,839	$ —
Variable life products	3,909,629,933	—
Bank owned life insurance - hybrid	470,467,314	—
Deferred annuities with market value adjustment	248,831,909	—
Terminal funding	25,348,597,271	—
Fixed options with MVA features of variable products issued in certain states	—	4,928,009,533
Sterling select products with excess interest adjustment feature issued in certain states	—	5,553,254
Registered index linked annuities	—	2,935,497,388
Total	$ 75,272,074,266	$ 7,869,060,175

(3) As of December 31, 2025, the general account of the Company had a maximum guarantee for separate account liabilities of $27,941,527,761. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

	Year	Risk Charges Paid by the Separate Account	Guarantees Paid by the General Account
a.	2025	245,590,830	28,401,524
a.	2024	445,266,362	42,493,664
b.	2023	558,409,757	64,926,705
c.	2022	596,494,644	64,182,551
d.	2021	538,682,749	36,343,693
	Total	$ 2,384,444,342	$ 236,348,137

As of December 31, 2025, the general account of the Company had paid $28,401,524 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2024, 2023, 2022, and 2021 was $42,493,664, $64,926,705, $64,182,551, and $36,343,693, respectively.

(4) The Company does not engage in securities lending transactions within the separate account.

B. General Nature and Characteristics of Separate Accounts Business

Information regarding the separate accounts at December 31, 2025 was as follows:

	(1) Indexed	(2) Nonindexed Guarantee less than/equal to 4%	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
1. Premiums, considerations or deposits at December 31, 2025	$ 3,094,371,321	$ —	$ 152,053,740	$ 5,895,262,986	$ 9,141,688,047
2. Reserves at December 31, 2025 for accounts with assets at:					
a. Fair value	$ —	$ —	$ —	$ 46,103,357,569	$ 46,103,357,569
b. Amortized cost	5,977,010,342	27,423,805,250	968,180,681	—	34,368,996,273
c. Total reserves	$ 5,977,010,342	$ 27,423,805,250	$ 968,180,681	$ 46,103,357,569	$ 80,472,353,842
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal					
(1) With market value adjustment	$ 5,977,010,342	$ 25,030,476,818	$ 968,180,681	$ —	$ 31,975,667,841
(2) At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
(3) At fair value	—	—	—	46,028,822,956	46,028,822,956
(4) At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
(5) Subtotal	$ 5,977,010,342	$ 25,030,476,818	$ 968,180,681	$ 46,028,822,956	$ 78,004,490,797
b. Not subject to discretionary withdrawal	—	2,393,328,432	—	74,534,613	2,467,863,045
c. Total	$ 5,977,010,342	$ 27,423,805,250	$ 968,180,681	$ 46,103,357,569	$ 80,472,353,842
* Line 2(c) should equal Line 3(c).					
4. Reserves for Asset Default Risk in Lieu of AVR	$ —	$ —	$ —	$ —	$ —

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

	December 31, 2025
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (page 4, line 1.4)	$ 9,141,688,047
b. Transfers from Separate Accounts (page 4, line 10)	7,444,156,054
c. Net transfers to or (from) Separate Accounts (a)-(b)	1,697,531,993
2. Reconciling adjustments:	
a. Transfers on account of deposit-type contracts	—
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	$ 1,697,531,993

36 LOSS/CLAIM ADJUSTMENT EXPENSES

The balance in the liability for unpaid accident and health claim adjustment expenses was $1,410,013 and $1,612,740 at December 31, 2025 and 2024, respectively. The Company incurred $28,018 and paid $230,745 of claim adjustment expenses in the current year, of which $201,574 of the paid amount was attributable to insured or covered events of prior years. The Company decreased the provision for insured events of prior years.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Texas

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001889539

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 06/22/2023

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/22/2023

3.4 By what department or departments?
Texas, Department of Insurance .....

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control ..... 24.5 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
Nippon Life Insurance Company: Japan	Corporation .....
.....	.....

GENERAL INTERROGATORIES

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

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

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Corebridge Instiutional Investments (U.S)., LLC	Jersey City, NJ	NO	NO	NO	YES
Corebridge Capital Services, Inc.	Jersey City, NJ	NO	NO	NO	YES
SunAmerica Asset Management, LLC	Jersey City, NJ	NO	NO	NO	YES
The Variable Annuity Life Insurance Company	Houston, TX	NO	NO	NO	YES
VALIC Financial Advisors, Inc.	Houston, TX	NO	NO	NO	YES
VALIC Retirement Services Company	Houston, TX	NO	NO	NO	YES
Nippon Life Global Investors Americas, Inc.	New York, NY	NO	NO	NO	YES
Sepulveda Management LLC	Los Angeles, CA	NO	NO	NO	YES
SLD America Equities, Inc.	West Chester, PA	NO	NO	NO	YES
Metropolictan West Asset management LLC	Los Angeles, CA	NO	NO	NO	YES
TCW Investment Management Company LLC	Los Angeles, CA	NO	NO	NO	YES
TCW Funds Distributors LLC	Los Angeles, CA	NO	NO	NO	YES
TCW Asset Management Company LLC	Los Angeles, CA	NO	NO	NO	YES
TCW Asset Backed Finance Management Compahy LLC	Los Angeles, CA	NO	NO	NO	YES
TCW PT Management Company LLC	Los Angeles, CA	NO	NO	NO	YES
.....	.....	.....	.....	.....	.....

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

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

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

PricewaterhouseCoopers LLP,1000 Louisiana Street, Suite 5800,Houston,TX 77002 .....

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

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

.....

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

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

.....

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

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

.....

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

Patricia Marie Schwartz, Senior Vice President and Appointed Actuary, 2919 Allen Parkway, Houston, TX 77019 .....

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

12.11 Name of real estate holding company ... Various

12.12 Number of parcels involved 648,927

12.13 Total book/adjusted carrying value ..... $ 8,658,279,684

12.2 If yes, provide explanation

Schedule BA Characteristics of Real Estate: 30 real estate limited partnerships with carrying value of $1,148,942,319. Schedule D Part 1: Bond Investments in 152 REIT companies that own 648,897 properties with carrying value totaling $7,509,337,364. .....

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

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

.....

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

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

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

.....

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

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

Minor changes to sections pertaining to Audits and Investigations, Insider Trading, and Compliance reporting channels. .....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ 21,042
- 22.23 Other amounts paid ..... $ .....

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 161,791,948

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 3,856,580,631

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

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

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

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

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

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 983,108,452
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 983,108,452
25.093	Total payable for securities lending reported on the liability page	$ 3,386,180,230

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

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

26.21	Subject to repurchase agreements	$ 1,111,194,000
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 219,697,700
26.28	On deposit with states	$ 42,700,334
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 2,664,241,069
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 9,348,165,067
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	240 Greenwich Street, New York, NY 10286

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
AIG Asset Management (U.S.), LLC	A
J.P. Morgan Investment Management Inc.	U
PNC Capital Advisors, LLC	U
Varagon Capital Partners, L.P.	U
Blackstone ISG-I Advisors L.L.C.	U
Carlyle Investment Management L.L.C.	U
BlackRock Financial Management	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
150088	AIG Asset Management (U.S.), LLC	Delaware	DS
151829	PNC Capital Advisors LLC	Delaware	NO
281851	Varagon Capital Partners, L.P.	SEC	DS
289202	Blackstone ISG-I Advisors L.L.C.	Delaware	DS
107038	JPMorgan Investment Management Inc.	Delaware	NO
111128	Carlyle Investment Management L.L.C.	SEC	NO
107105	BlackRock Financial Management	Delaware	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Issuer Credit Obligations	79,700,043,393	73,928,616,099	(5,771,427,294)
31.2 Asset-Backed Securities	43,401,160,286	43,330,919,239	(70,241,047)
31.3 Preferred stocks	279,894,302	255,279,315	(24,614,987)
31.4 Totals	123,381,097,981	117,514,814,653	(5,866,283,328)

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

Fair market value was predominantly based on external pricing sources. To a lesser extent, internal pricing models were used when external prices were not available. See Note 20 Fair Value Measurements for information regarding the sources or methods utilized in determining fair value.

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

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

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

Broker-priced items are typically priced via a single broker quote from the underwriter or another dealer knowledgeable about the security. It is CRBGs experience that broker/dealers and custodial banks rarely provide a written account of their pricing methodologies. CRBG performs various pricing reviews and testing of its securities to obtain comfort that the broker quotes were reflective of transactions between market participants. Testing is generally performed on a monthly basis to identify assets that require further review based on certain parameters. These reviews include an evaluation of significant price changes as well as price variances from other available internal and external sources. In certain circumstances, CRBG may contact the broker directly for more information.

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

33.2 If no, list exceptions:

Pending documentation, audited financials, valid identifier, or a Private Rating Letter

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 2,398,437

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

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE (A)	753,008
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 14,631,623

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

1 Name	2 Amount Paid
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 1,078,472

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

1 Name	2 Amount Paid
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only. ..... $ 49,505

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ 0

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 38,665

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned ..... $ 49,505

1.65 Total incurred claims ..... $ 38,665

1.66 Number of covered lives 14

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	9,192,102	10,256,519
2.2	Premium Denominator	(29,872,886,796)	13,754,579,860
2.3	Premium Ratio (2.1/2.2)	0.000	0.001
2.4	Reserve Numerator		
2.5	Reserve Denominator	111,130,707,260	113,895,004,117
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ (559,326,928)

3.4 State the authority under which Separate Accounts are maintained:

.....

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

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

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

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

4.1 Amount of loss reserves established by these annuities during the current year: ..... $ 827,739

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

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
AIG	240,285
AIG LIFE INSURANCE COMPANY	566,386
AIG LIFE INSURANCE COMPANY N/K/A AMERICAN GENERAL LIFE INS CO OF DE	21,069

GENERAL INTERROGATORIES

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

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

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

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

5.4 If yes, please provide the balance of funds administered as of the reporting date. .....$ 33,162,436

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

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

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

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

7.1 Direct Premium Written ..... $ 3,308,167,854
7.2 Total Incurred Claims ..... $ 2,987,450,579
7.3 Number of Covered Lives 4,025,287

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

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

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

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

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

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

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

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

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

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

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ .....
10.02 Modified Coinsurance Ceded Reserves	$ 6,957,046,209

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ 0
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ 0

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ 51,204,823,423
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 732,716,545
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 2,519,113,012
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ ..... (6,957,046,209)
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ ..... (3,705,216,652)
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ 54,910,040,075

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$ 0
10.16	Modified Coinsurance Ceded Reserves	$ 0

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$ 0
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 0
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 0
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 0

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$ 966,415,592
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 163,946,629
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 826,468
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 164,773,097
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 801,642,495

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ 3,354,088,173
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 27,847,314
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ 1,817,568,492
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$ 0
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ 1,845,415,806
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ 1,508,672,367

Life, Accident and Health Companies Only:

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid ..... $ 38,910,613
11.22 Received ..... $ 822,896,481

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

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

12.21 Page 3, Line 1 ..... $ 0
12.22 Page 4, Line 1 ..... $ 0

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 20,372,622,839

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

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

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

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
14.31	Earned premium			0
14.32	Paid claims			0
14.33	Claim liability and reserve (beginning of year)			0
14.34	Claim liability and reserve (end of year)			0
14.35	Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	0

FIVE-YEAR HISTORICAL DATA

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

		1 2025	2 2024	3 2023	4 2022	5 2021
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	147,101,043	147,461,247	146,737,283	146,882,489	147,488,631
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	832,206,205	836,929,421	836,505,762	826,010,413	818,893,743
3.	Credit life (Line 21, Col. 6)	3,571	5,286	9,272	9,324	14,151
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	5,560,255	4,644,424	4,936,237	5,787,489	6,291,972
5.	Industrial (Line 21, Col. 2)	661,637	678,916	695,945	714,897	735,151
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	985,532,711	989,719,294	988,884,499	979,404,612	973,423,648
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	293,940,247	250,388,514	200,655,102	149,128,684	105,322,035
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	6,026,974	6,423,850	5,492,393	5,339,722	5,534,116
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	44,746,492	48,748,910	49,794,257	43,352,625	45,762,974
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	1,006,211	39,125	2,190	1,870	1,530
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	51,779,677	55,211,885	55,288,840	48,694,217	51,298,620
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	899,544,316	657,523,694	881,786,650		
15.	Group life (Line 20.4, Col. 3)	529,989,186	1,863,839	(29,679,125)		
16.	Individual annuities (Line 20.4, Col. 4)	(21,697,627,652)	9,587,448,277	16,071,538,089	13,475,836,920	12,170,131,703
17.	Group annuities (Line 20.4, Col. 5)	(9,627,666,407)	3,482,419,474	6,126,943,372	25,722,675,039	3,036,661,953
18.	Accident & Health (Line 20.4, Col. 6)	22,873,761	25,324,592	27,905,597	31,122,645	34,817,032
19.	Other lines of business (Line 20.4, Col. 8)	0	(19)	0	6	138,120
20.	Total	(29,872,886,796)	13,754,579,857	23,078,494,583	39,229,634,610	15,241,748,808
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	186,821,048,467	172,212,802,096	160,979,555,161	151,917,660,100	146,806,445,590
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	174,317,809,613	162,186,455,603	152,056,810,745	142,251,167,670	138,273,986,141
23.	Aggregate life reserves (Page 3, Line 1)	109,741,205,977	112,535,584,872	113,698,978,831	108,849,559,962	104,079,800,156
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	735,369,921	390,842,629	80,985,972	100,705,922	275,930,287
24.	Aggregate A & H reserves (Page 3, Line 2)	645,225,269	675,566,691	697,169,764	711,109,662	736,035,186
25.	Deposit-type contract funds (Page 3, Line 3)	20,766,201,902	16,792,053,300	14,014,480,650	12,316,198,532	12,327,210,033
26.	Asset valuation reserve (Page 3, Line 24.01)	3,002,569,595	2,509,762,396	2,342,830,657	1,680,980,465	2,301,867,001
27.	Capital (Page 3, Lines 29 and 30)	6,850,000	6,850,000	6,850,000	6,850,000	6,850,000
28.	Surplus (Page 3, Line 37)	12,496,388,854	10,026,494,657	8,922,458,244	9,742,742,430	8,525,609,450
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,160,603,598	(57,156,563)	6,281,131,278	5,219,437,741	2,434,205,422
	Risk-Based Capital Analysis					
30.	Total adjusted capital	16,177,674,884	12,551,924,722	11,280,630,880	11,439,229,780	10,841,143,620
31.	Authorized control level risk - based capital	1,910,793,494	1,533,469,274	1,447,624,894	1,406,105,295	1,271,659,985
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	69.2	70.7	72.5	73.9	75.5
33.	Stocks (Lines 2.1 and 2.2)	1.7	0.2	0.2	0.7	0.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	21.3	21.8	19.2	17.1	15.6
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.1	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	0.6	0.4	0.6	0.6	0.6
37.	Contract loans (Line 6)	0.6	0.7	0.7	0.8	0.8
38.	Derivatives (Page 2, Line 7)	1.6	1.1	1.2	0.3	0.8
39.	Other invested assets (Line 8)	3.9	4.0	4.2	5.4	4.5
40.	Receivables for securities (Line 9)	0.0	0.1	0.1	0.0	0.1
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	1.2
42.	Aggregate write-ins for invested assets (Line 11)	1.0	1.0	1.3	1.1	0.1
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 9 + 15, Col. 1)	883,443,287	438,627,102	365,913,075	360,000,000	350,000,000
45.	Affiliated preferred stocks (Schedule D Summary, Line 22, Col. 1)			0		0
46.	Affiliated common stocks (Schedule D Summary Line 28, Col. 1),	2,583,870,747	29,777,991	72,778,147	757,953,344	987,270,076
47.	Affiliated mortgage loans on real estate	159,993,338	230,075,807	203,639,320	64,140,092	77,588,282
48.	All other affiliated	1,543,301,425	1,322,145,564	1,363,596,933	1,117,063,714	1,309,088,777
49.	Total of above Lines 44 to 48	5,170,608,797	2,020,626,464	2,005,927,475	2,299,157,150	2,723,947,135
50.	Total Investment in Parent included in Lines 44 to 48 above			0		0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2025	2 2024	3 2023	4 2022	5 2021
	Total Nonadmitted and Admitted Assets					
51.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	3,347,662,558	4,464,722,042	4,570,995,706	4,564,123,417	4,591,299,969
52.	Total admitted assets (Page 2, Line 28, Col. 3)	269,962,182,909	246,499,507,181	229,771,113,454	211,618,712,912	217,104,430,385
	Investment Data					
53.	Net investment income (Exhibit of Net Investment Income)	8,008,087,784	7,886,816,924	6,573,605,864	7,172,403,077	7,503,019,809
54.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	70,160,941	(152,158,854)	(362,830,707)	(1,189,883,479)	(404,708,144)
55.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	202,293,193	79,738,596	58,336,146	(693,794,509)	205,978,887
56.	Total of above Lines 53, 54 and 55	8,280,541,918	7,814,396,666	6,269,111,303	5,288,725,089	7,304,290,552
	Benefits and Reserve Increases (Page 6)					
57.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	21,376,744,481	22,098,015,518	19,942,553,280	12,829,879,738	12,012,211,491
58.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	14,587,904	11,992,006	(13,746,029)	16,186,770	24,810,103
59.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	388,668,633	(189,290,057)	(1,366,101,644)	403,743,763	799,256,629
60.	Increase in A & H reserves (Line 19, Col. 6)	(30,339,759)	(21,603,073)	(13,935,320)	(24,925,525)	(19,550,974)
61.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	5,362,556	7,092,499	2,306,688	6,135,400	1,399,619
	Operating Percentages					
62.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	(3.9)	6.9	6.7	7.0	8.4
63.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.4	5.3	4.4	3.9	3.7
64.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(65.8)	(35.2)	(123.5)	(24.6)	17.0
65.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	42.8	50.5	42.0	50.7	31.9
	A & H Claim Reserve Adequacy					
67.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	(1)	1,937	(1)		XXX
68.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	(1)	(1)	0		XXX
69.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	186,079,538	197,700,205	190,817,451		XXX
70.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	229,883,149	230,589,791	255,858,710		XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
71.	Individual industrial life (Page 6.1, Col. 2)	(40,340,406)	15,362,593	37,912,678	18,185,915	19,533,786
72.	Individual whole life (Page 6.1, Col. 3)	3,474,424	(174,157,106)	125,639,449	14,491,068	4,093,140
73.	Individual term life (Page 6.1, Col. 4)	290,647,655	336,952,436	159,472,308	44,394,122	76,374,341
74.	Individual indexed life (Page 6.1, Col. 5)	(470,066,267)	(128,275,458)	264,992,877	105,762,800	590,459
75.	Individual universal life (Page 6.1, Col. 6)	449,824,236	119,416,313	123,054,340	45,182,625	67,547,754
76.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(561,581,584)	(239,170,887)	(459,419,975)	5,153,714	59,074,497
77.	Individual variable life (Page 6.1, Col. 8)	0	0		0	0
78.	Individual variable universal life (Page 6.1, Col. 9)	75,710,633	(2,676,783)	10,296,718	29,623,979	60,458,026
79.	Individual credit life (Page 6.1, Col. 10)	0	0		0	0
80.	Individual other life (Page 6.1, Col. 11)	3,003,843	42,130,287	10,647,398	5,065,127	4,682,138
81.	Individual YRT mortality risk only (Page 6.1, Col. 12)	0	0		0	0
82.	Group whole life (Page 6.2, Col. 2)	0	52,278		0	0
83.	Group term life (Page 6.2, Col. 3)	(733,393)	2,243,840	1,686,792	4,300,477	1,308,085
84.	Group universal life (Page 6.2, Col. 4)	(7,695,173)	(76,694)	(6,118,181)	796,388	422,461
85.	Group variable life (Page 6.2, Col. 5)	0	0		0	0
86.	Group variable universal life (Page 6.2, Col. 6)	0	247,221		0	6,790
87.	Group credit life (Page 6.2, Col. 7)	0	357	2,193	0	3,937
88.	Group other life (Page 6.2, Col. 8)	(6,405,212)	3,719,607	(4,548,046)	1,127,859	1,978,132
89.	Group YRT mortality risk only (Page 6.2, Col. 9)	0	0		0	0
90.	Individual deferred fixed annuities (Page 6.3, Col. 2)	268,056,420	407,443,349	68,453,986	59,384,841	60,743,106
91.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(1,872,284,351)	(289,389,159)	(433,238,467)	63,943,347	45,591,255
92.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	885,649,721	541,896,478	609,519,394	521,919,060	1,503,121,159
93.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	0	907,527	188,856	0	88,590,277
94.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	150,112,942	21,593,896	40,873,676	101,734,893	7,233,566
95.	Individual other annuities (Page 6.3, Col. 7)	87,240,864	176,979,403	(1,011,677,646)	69,301,817	4,374,913
96.	Group deferred fixed annuities (Page 6.4, Col. 2)	(20,797,551)	12,237,786	54,593,062	20,770,602	68,204,645
97.	Group deferred indexed annuities (Page 6.4, Col. 3)	0	(1,775,978)	0	0	647,098
98.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	473,844,274	386,480,974	338,300,717	189,893,615	224,525,649
99.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	0	296,885	0	0	2,501,840
100.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	(4,290,517)	(145,904)	36,546,452	19,829,936	14,990,440
101.	Group other annuities (Page 6.4, Col. 7)	(535,124,843)	211,288,134	251,101,741	111,800,893	63,926,011
102.	A & H-comprehensive individual (Page 6.5, Col. 2)	(1,749,944)	(1,196,974)	(1,240,336)	49,311	473,908
103.	A & H-comprehensive group (Page 6.5, Col. 3)	(159,310)	(76,905)	(55,959)	(5,772)	24,706
104.	A & H-Medicare supplement (Page 6.5, Col. 4)	8,591	12,436	13,224	17,632	28,661
105.	A & H-vision only (Page 6.5, Col. 5)	0	(8,139)	(9,232)	0	861
106.	A & H-dental only (Page 6.5, Col. 6)	0	(1,679)	(2,888)	0	4,639
107.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0		0	0
108.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0		0	0
109.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0		0	0
110.	A & H-credit (Page 6.5, Col. 10)	0	(213,409)	(76,495)	(19)	65,726
111.	A & H-disability income (Page 6.5, Col. 11)	(8,111,202)	(4,832,481)	(1,611,850)	3,474,934	39,799
112.	A & H-long-term care (Page 6.5, Col. 12)	3,976,722	161,519	(10,030,266)	8,539,240	9,098,678
113.	A & H-other (Page 6.5, Col. 13)	17,942,574	16,535,773	34,914,301	12,876,692	14,024,583
114.	Aggregate of all other lines of business (Page 6, Col. 8)	1,072,128,917	131,619,464	267,143,657	523,119,338	244,936,037
115.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
116.	Total (Page 6, Col. 1)	252,282,066	1,585,580,999	507,324,477	1,980,734,436	2,649,221,104

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

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	120	0	0	0	0	0	0	309,712	62,732	42,339	0	414,783
2. Whole	11,629,396	0	115,390	342	42,122	0	157,854	12,515,347	348,731	4,270,329	111,384	17,245,791
3. Term	18,636,661	0	0	2,180	125,122	0	127,302	14,821,609	0	340,946	93,891	15,256,446
4. Indexed	5,385,247	0	0	0	0	0	0	548,782	0	335,660	2,466	886,908
5. Universal	8,017,690	0	0	0	0	0	0	10,180,085	388,245	3,315,486	246,724	14,130,540
6. Universal with secondary guarantees	3,855,846	0	0	0	0	0	0	3,040,730	0	55,687	0	3,096,417
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	467,822	0	0	0	0	0	0	676,768	0	660,415	0	1,337,183
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	2,528,567	0	0	0	2,528,567
11. Total individual life	47,992,782	0	115,390	2,522	167,244	0	285,156	44,621,600	799,708	9,020,862	454,465	54,896,635
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	205	0	0	0	0	0	0	0	0	0	0	0
14. Universal	21,614	0	0	0	0	0	0	408,400	0	0	0	408,400
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(6,547)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	15,272	0	0	0	0	0	0	408,400	0	0	0	408,400
Individual Annuities												
20. Fixed	48,432,553	0	13	35	6	0	54	12,914,479	0	38,620,639	0	51,535,118
21. Indexed	83,000,018	0	0	0	0	0	0	8,897,461	0	66,942,588	0	75,840,049
22. Variable with guarantees	9,986,767	0	0	0	0	0	0	5,702,982	0	36,034,388	116,711	41,854,081
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	1,110,357	0	(63,907)	0	1,046,450
25. Other	975,049	0	0	0	0	0	0	3,561,445	0	0	0	3,561,445
26. Total individual annuities	142,394,387	0	13	35	6	0	54	32,186,724	0	141,533,708	116,711	173,837,143
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	511,898	0	725,971	0	1,237,869
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,188,452	0	0	0	0	0	0	5,330,469	0	33,737,156	0	39,067,625
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	272,749	0	0	0	272,749
32. Other	11,709,294	0	0	0	0	0	0	4,223,028	0	0	0	4,223,028
33. Total group annuities	13,897,746	0	0	0	0	0	0	10,338,144	0	34,463,127	0	44,801,271
Accident and Health												
34. Comprehensive individual (d)	2,669 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	94,044 (f)	0	0	0	0	0	0	XXX	XXX	XXX	218,970	218,970
44. Long-term care (d)	12,603 (f)	0	0	0	0	0	0	XXX	XXX	XXX	112,856	112,856
45. Other health (d)	1,655,866 (f)	0	0	0	0	0	0	XXX	XXX	XXX	890,312	890,312
46. Total accident and health	1,765,183	0	0	0	0	0	0	XXX	XXX	XXX	1,222,138	1,222,138
47. Total	206,065,370 (c)	0	115,403	2,557	167,250	0	285,210	87,554,868	799,708	185,017,697	1,793,314	275,165,587

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	365,751	615	372,445	0	0	0	0	615	372,445	16,422	0	0	(1,330)	(890,164)	51,305	27,821,775
2. Whole	13,219,355	2,444	12,864,078	0	0	0	0	2,444	12,864,078	1,700,396	3,050	20,097,266	(5,469)	(39,497,180)	87,814	740,841,600
3. Term	16,050,397	63	14,821,609	0	0	0	0	63	14,821,609	5,476,273	657	435,112,855	(1,226)	(542,236,404)	17,672	8,539,480,894
4. Indexed	648,782	10	548,782	0	0	0	0	10	548,782	100,000	190	47,070,052	(72)	(13,615,065)	2,118	426,879,286
5. Universal	10,974,036	248	10,568,330	0	0	0	0	248	10,568,330	1,219,758	0	0	(817)	(43,672,016)	15,248	941,268,100
6. Universal with secondary guarantees	3,557,200	25	3,040,730	0	0	0	0	25	3,040,730	1,116,469	2	625,000	(39)	(9,648,513)	1,212	307,672,744
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	575,000	10	676,768	0	0	0	0	10	676,768	0	0	0	(13)	(1,090,818)	236	55,951,227
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	1,852,426	4	2,528,567	0	0	0	0	4	2,528,567	0	0	0	(11)	(2,759,677)	354	231,781,219
11. Total individual life	47,242,947	3,419	45,421,309	0	0	0	0	3,419	45,421,309	9,629,318	3,899	502,905,173	(8,977)	(653,409,837)	175,959	11,271,696,845
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	5	50,000	(9)	(209,453)	51	1,169,890
14. Universal	408,400	4	408,400	0	0	0	0	4	408,400	0	0	0	0	(26,412)	52	1,815,448
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	1	2,400,000	0	18,371	3	3,378,025
19. Total group life	408,400	4	408,400	0	0	0	0	4	408,400	0	6	2,450,000	(9)	(217,494)	106	6,363,363
Individual Annuities															
20. Fixed	12,914,479	1,240	12,914,479	0	0	0	0	1,240	12,914,479	0	475	78,016,806	(389)	(40,431,268)	12,303	448,285,987
21. Indexed	8,897,461	224	8,897,461	0	0	0	0	224	8,897,461	0	283	63,566,050	(367)	(54,575,857)	2,425	470,694,520
22. Variable with guarantees	5,702,982	664	5,702,982	0	0	0	0	664	5,702,982	0	75	15,459,715	(126)	(12,279,507)	1,648	358,857,594
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	66	12,243,275	(1)	1,326,708	114	15,152,214
24. Life contingent payout	1,110,357	1,988	1,110,357	0	0	0	0	1,988	1,110,357	0	17	585,735	(26)	(1,314,003)	365	18,617,311
25. Other	3,561,445	1,703	3,561,445	0	0	0	0	1,703	3,561,445	0	13	590,112	(36)	(2,627,974)	535	11,792,474
26. Total individual annuities	32,186,724	5,819	32,186,724	0	0	0	0	5,819	32,186,724	0	929	170,461,693	(945)	(109,901,900)	17,390	1,323,400,100
Group Annuities															
27. Fixed	511,898	32	511,898	0	0	0	0	32	511,898	0	0	0	(17)	(636,263)	161	7,363,202
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	5,330,469	532	5,330,469	0	0	0	0	532	5,330,469	0	3	949,623	(189)	(20,890,504)	1,825	255,061,242
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	33	10,932,918	(3)	(253,172)	106	18,469,600
31. Life contingent payout	272,749	963	272,749	0	0	0	0	963	272,749	0	0	0	(6)	(332,582)	78	1,948,732
32. Other	4,223,028	14,428	4,223,028	0	0	0	0	14,428	4,223,028	0	6	1,241,218	(29)	(145,611)	485	3,798,640
33. Total group annuities	10,338,144	15,955	10,338,144	0	0	0	0	15,955	10,338,144	0	42	13,123,759	(244)	(22,258,132)	2,655	286,641,417
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(9)	(339)	58	2,592
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(101)	(8,286)	503	91,603
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	105	0	(679)	8	15,042
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	180	(662)	(115,140)	7,150	1,621,107
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	286	(772)	(124,444)	7,719	1,730,343
47. Total	90,176,215	25,197	88,354,577	0	0	0	0	25,197	88,354,577	9,629,318	4,876	688,940,910	(10,947)	(785,911,807)	203,829	12,889,832,068

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 354 2) covering number of lives: 357 3) face amount $ 235,159,244

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 345,111 Group: $ 0 Total: $ 345,111

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 2,634 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 95,286 ; Long-term Care $ 17,951 ; Other Health $ 1,667,891

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	2,889	1,560	0	0	4,449
2. Whole	925,916	0	4,818	37	1,169	0	6,024	352,591	4,751	361,067	10,797	729,206
3. Term	2,019,616	0	0	0	2,614	0	2,614	978,036	0	76,731	0	1,054,767
4. Indexed	182,850	0	0	0	0	0	0	250,000	0	15,052	0	265,052
5. Universal	243,804	0	0	0	0	0	0	25,000	0	89,487	0	114,487
6. Universal with secondary guarantees	156,025	0	0	0	0	0	0	223,365	0	(25)	0	223,340
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	24,799	0	0	0	0	0	0	0	0	5,093,387	0	5,093,387
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	3,553,010	0	4,818	37	3,783	0	8,638	1,831,881	6,311	5,635,699	10,797	7,484,688
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	429	0	0	0	0	0	0	0	0	0	0	0
14. Universal	2,572	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	3,001	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	6,381,271	0	2	0	0	0	2	1,131,087	0	3,485,655	0	4,616,742
21. Indexed	11,981,710	0	0	0	0	0	0	0	0	1,049,003	0	1,049,003
22. Variable with guarantees	2,729,123	0	0	0	0	0	0	634,771	0	3,825,132	1,490	4,461,393
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	60,000	0	0	0	0	0	0	48,391	0	0	0	48,391
25. Other	166,546	0	0	0	0	0	0	722,671	0	0	0	722,671
26. Total individual annuities	21,318,650	0	2	0	0	0	2	2,536,920	0	8,359,790	1,490	10,898,200
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	485	0	321	0	806
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	715,609	0	0	0	0	0	0	775,317	0	839,828	0	1,615,145
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	45,417	0	0	0	45,417
32. Other	402,963	0	0	0	0	0	0	22,221	0	0	0	22,221
33. Total group annuities	1,118,572	0	0	0	0	0	0	843,440	0	840,149	0	1,683,589
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	1,019 (f)	0	0	0	0	0	0	XXX	XXX	XXX	13,706	13,706
44. Long-term care (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	49,170 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total accident and health	50,189	0	0	0	0	0	0	XXX	XXX	XXX	13,706	13,706
47. Total	26,043,422 (c)	0	4,820	37	3,783	0	8,640	5,212,241	6,311	14,835,638	25,993	20,080,183

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	4,107	9	4,449	0	0	0	0	9	4,449	0	0	0	(10)	(6,199)	198	150,437
2. Whole	262,955	29	357,342	0	0	0	0	29	357,342	31,139	214	2,631,932	(226)	(3,622,233)	2,789	89,517,611
3. Term	978,036	5	978,036	0	0	0	0	5	978,036	0	50	36,400,000	(152)	(79,146,618)	2,108	1,229,853,609
4. Indexed	250,000	1	250,000	0	0	0	0	1	250,000	0	7	3,000,286	(1)	(993,921)	78	19,142,511
5. Universal	75,000	1	25,000	0	0	0	0	1	25,000	50,000	0	0	(16)	(790,227)	185	18,577,473
6. Universal with secondary guarantees	223,365	3	223,365	0	0	0	0	3	223,365	0	0	0	(4)	(183,365)	67	16,369,447
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(11,397,563)	37	325,986,317
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(1)	226,220	4	16,122,415
11. Total individual life	1,793,463	48	1,838,192	0	0	0	0	48	1,838,192	81,139	271	42,032,218	(412)	(95,913,906)	5,466	1,715,719,820
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(38,553)	13	337,498
14. Universal	13,141	0	0	0	0	0	0	0	0	13,141	0	0	(1)	(12,209)	4	270,213
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	13,141	0	0	0	0	0	0	0	0	13,141	0	0	(3)	(50,762)	17	607,711
Individual Annuities															
20. Fixed	1,131,087	111	1,131,087	0	0	0	0	111	1,131,087	0	38	7,127,472	(67)	(3,632,121)	766	41,845,390
21. Indexed	0	0	0	0	0	0	0	0	0	0	29	6,428,343	(7)	(871,123)	103	23,479,479
22. Variable with guarantees	634,771	35	634,771	0	0	0	0	35	634,771	0	12	3,233,584	(20)	478,432	267	72,189,116
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	13,668	4	243,485
24. Life contingent payout	48,391	55	48,391	0	0	0	0	55	48,391	0	2	123,532	(4)	(226,971)	53	3,575,839
25. Other	722,671	229	722,671	0	0	0	0	229	722,671	0	1	25,585	(2)	(197,165)	41	1,821,683
26. Total individual annuities	2,536,920	430	2,536,920	0	0	0	0	430	2,536,920	0	82	16,938,516	(100)	(4,435,280)	1,234	143,154,993
Group Annuities															
27. Fixed	485	1	485	0	0	0	0	1	485	0	0	0	0	4,406	4	115,067
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	775,317	27	775,317	0	0	0	0	27	775,317	0	0	0	(6)	(2,236,642)	39	5,099,670
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	11	4,642,093	0	41,097	15	5,408,647
31. Life contingent payout	45,417	72	45,417	0	0	0	0	72	45,417	0	0	0	0	(13,658)	7	448,814
32. Other	22,221	165	22,221	0	0	0	0	165	22,221	0	0	0	0	0	0	0
33. Total group annuities	843,440	265	843,440	0	0	0	0	265	843,440	0	11	4,642,093	(6)	(2,204,797)	65	11,072,198
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(513)	2	956
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	49	(20)	(6,213)	126	46,003
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	49	(21)	(6,725)	128	46,958
47. Total	5,186,964	743	5,218,552	0	0	0	0	743	5,218,552	94,280	364	63,612,876	(542)	(102,611,470)	6,910	1,870,601,679

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 4 2) covering number of lives: 4 3) face amount $ 16,122,415

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 1,024 ; Long-term Care $ 0 ; Other Health $ 49,380

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	12,300	1,810	6,614	0	20,724
2. Whole	5,445,229	0	99,979	614	26,153	0	126,746	4,208,682	233,098	2,078,726	42,864	6,563,370
3. Term	27,916,303	0	2,103	432	158,756	0	161,291	16,457,322	4,265	1,309,036	49,196	17,819,819
4. Indexed	8,453,233	0	0	0	0	0	0	1,370,881	0	622,219	0	1,993,100
5. Universal	(7,806,925)	0	0	0	0	0	0	(28,646,071)	(37,631)	(7,334,920)	50,009	(35,968,613)
6. Universal with secondary guarantees	3,907,849	0	0	0	0	0	0	1,000,000	0	73,338	0	1,073,338
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	767,472	0	0	0	0	0	0	1,157,938	0	573,226	0	1,731,164
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	1,197,083	0	0	0	1,197,083
11. Total individual life	38,683,161	0	102,082	1,046	184,909	0	288,037	(3,241,865)	201,542	(2,671,761)	142,069	(5,570,015)
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	21,590	0	0	0	0	0	0	0	0	0	1,115	1,115
14. Universal	33,663	0	0	0	0	0	0	71,491	0	105	1,622	73,218
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(201,828)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	(146,575)	0	0	0	0	0	0	71,491	0	105	2,737	74,333
Individual Annuities												
20. Fixed	1,432,205,263	0	163	423	2	0	588	73,146,403	0	369,677,577	0	442,823,980
21. Indexed	216,959,340	0	0	0	0	0	0	6,084,820	0	90,893,559	0	96,978,379
22. Variable with guarantees	213,493,869	0	0	0	0	0	0	65,495,456	0	374,314,585	346,356	440,156,397
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	1,282,334	0	0	0	0	0	0	6,634,198	0	0	0	6,634,198
25. Other	1,233,707	0	0	0	0	0	0	3,723,201	0	0	0	3,723,201
26. Total individual annuities	1,865,174,513	0	163	423	2	0	588	155,084,078	0	834,885,721	346,356	990,316,155
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	126,933	0	469,987	0	596,920
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,432,859	0	0	0	0	0	0	37,255,076	0	152,597,695	(367)	189,852,404
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,764,044	0	0	565	1,764,609
32. Other	37,723,642	0	0	0	0	0	0	3,736,049	0	0	0	3,736,049
33. Total group annuities	39,156,501	0	0	0	0	0	0	42,882,102	0	153,067,682	198	195,949,982
Accident and Health												
34. Comprehensive individual (d)	191 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	28,264 (f)	0	0	0	0	0	0	XXX	XXX	XXX	355,558	355,558
44. Long-term care (d)	138,634 (f)	0	0	0	0	0	0	XXX	XXX	XXX	313,292	313,292
45. Other health (d)	488,496 (f)	0	0	0	0	0	0	XXX	XXX	XXX	26,339	26,339
46. Total accident and health	655,585	0	0	0	0	0	0	XXX	XXX	XXX	695,188	695,188
47. Total	1,943,523,185 (c)	0	102,245	1,469	184,911	0	288,625	194,795,806	201,542	985,281,747	1,186,548	1,181,465,643

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	14,110	22	14,110	0	0	0	0	22	14,110	884	0	0	(16)	(14,932)	1,515	1,145,067
2. Whole	4,569,900	507	4,441,780	0	0	0	0	507	4,441,780	537,503	1,843	12,704,379	(1,634)	(14,055,253)	12,922	234,662,146
3. Term	14,247,722	69	16,461,587	0	0	0	0	69	16,461,587	4,347,980	1,215	1,035,791,016	(1,473)	(833,055,917)	24,240	14,897,636,274
4. Indexed	1,770,881	24	1,370,881	0	0	0	0	24	1,370,881	400,000	238	86,700,664	(83)	(25,952,946)	1,713	602,175,962
5. Universal	(28,594,804)	88	(28,683,703)	0	0	0	0	88	(28,683,703)	512,293	0	0	(136)	(18,755,353)	2,265	258,749,208
6. Universal with secondary guarantees	1,400,000	16	1,000,000	0	0	0	0	16	1,000,000	500,000	0	0	(34)	(13,154,784)	826	348,284,355
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,214,007	4	1,157,938	0	0	0	0	4	1,157,938	56,069	0	0	(9)	(3,586,942)	331	84,534,793
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	1,197,083	2	1,197,083	0	0	0	0	2	1,197,083	0	0	0	(20)	(4,494,335)	169	44,238,424
11. Total individual life	(4,181,101)	732	(3,040,324)	0	0	0	0	732	(3,040,324)	6,354,729	3,296	1,135,196,059	(3,405)	(913,070,462)	43,981	16,471,426,229
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(22,340)	17	495,462
14. Universal	86,491	4	71,491	0	0	0	0	4	71,491	25,000	0	0	(1)	157,845	82	4,560,104
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	100,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	5	7,734,210	0	265,591	47	22,746,590
19. Total group life	86,491	4	71,491	0	0	0	0	4	71,491	25,000	5	7,734,210	(3)	401,096	147	27,902,156
Individual Annuities															
20. Fixed	73,146,403	2,288	73,146,403	0	0	0	0	2,288	73,146,403	0	1,395	270,814,499	(1,484)	(167,470,631)	9,516	1,435,874,881
21. Indexed	6,084,820	295	6,084,820	0	0	0	0	295	6,084,820	0	776	184,954,038	(479)	(56,912,076)	5,098	1,022,185,213
22. Variable with guarantees	65,495,456	31,840	65,495,456	0	0	0	0	31,840	65,495,456	0	101	25,981,091	(473)	(36,569,860)	4,899	873,239,522
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	191	43,626,498	(9)	(242,618)	302	68,756,254
24. Life contingent payout	6,634,198	7,809	6,634,198	0	0	0	0	7,809	6,634,198	0	20	1,221,942	(43)	(3,560,384)	555	42,009,825
25. Other	3,723,201	2,724	3,723,201	0	0	0	0	2,724	3,723,201	0	37	1,445,839	(49)	(3,447,041)	458	15,954,430
26. Total individual annuities	155,084,078	44,956	155,084,078	0	0	0	0	44,956	155,084,078	0	2,520	528,043,906	(2,537)	(268,202,611)	20,828	3,458,020,125
Group Annuities															
27. Fixed	126,933	22	126,933	0	0	0	0	22	126,933	0	0	0	(9)	(113,338)	177	2,991,250
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	37,255,076	3,141	37,255,076	0	0	0	0	3,141	37,255,076	0	0	0	(27)	(3,587,413)	211	23,571,409
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	31	9,971,451	(1)	(190,729)	46	11,398,539
31. Life contingent payout	1,764,044	1,956	1,764,044	0	0	0	0	1,956	1,764,044	0	0	0	(7)	(227,930)	147	8,459,305
32. Other	3,736,049	10,753	3,736,049	0	0	0	0	10,753	3,736,049	0	0	0	(33)	(132,530)	551	2,244,891
33. Total group annuities	42,882,102	15,872	42,882,102	0	0	0	0	15,872	42,882,102	0	31	9,971,451	(77)	(4,251,939)	1,132	48,665,394
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	4	191
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(14)	(9,542)	44	26,436
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	231	(1)	(10,529)	51	181,838
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	564	(154)	(67,813)	1,390	456,738
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	796	(169)	(87,884)	1,489	665,203
47. Total	193,871,570	61,564	194,997,347	0	0	0	0	61,564	194,997,347	6,379,729	5,855	1,680,946,423	(6,191)	(1,185,211,800)	67,577	20,006,679,107

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 169 2) covering number of lives: 206 3) face amount $ 66,983,035

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 5,149,424 Group: $ 83,335,744 Total: $ 88,485,168

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 191 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 28,644 ; Long-term Care $ 143,206 ; Other Health $ 489,229

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	34,912	7,849	9,893	0	52,654
2. Whole	3,759,765	0	26,675	16	7,062	0	33,753	3,551,238	61,713	964,908	32,754	4,610,613
3. Term	10,686,724	0	0	1,716	73,186	0	74,902	6,445,000	0	355,493	36,382	6,836,875
4. Indexed	3,128,196	0	0	0	0	0	0	760,848	0	159,779	0	920,627
5. Universal	3,648,734	0	0	0	0	0	0	5,404,221	0	2,353,083	191,018	7,948,322
6. Universal with secondary guarantees	2,051,841	0	0	0	0	0	0	1,260,000	0	31,715	0	1,291,715
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	77,095	0	0	0	0	0	0	0	0	425,524	0	425,524
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	23,352,355	0	26,675	1,732	80,248	0	108,655	17,456,219	69,562	4,300,395	260,154	22,086,330
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	943	0	0	0	0	0	0	0	0	0	0	0
14. Universal	29,202	0	0	0	0	0	0	102,424	0	19,087	0	121,511
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(555)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	29,590	0	0	0	0	0	0	102,424	0	19,087	0	121,511
Individual Annuities												
20. Fixed	35,599,694	0	1	0	1	0	2	6,358,603	0	12,045,974	0	18,404,577
21. Indexed	34,245,944	0	0	0	0	0	0	4,464,227	0	32,126,368	0	36,590,595
22. Variable with guarantees	4,903,633	0	0	0	0	0	0	2,797,745	0	19,391,143	30,235	22,219,123
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	725,128	0	(95,712)	0	629,416
25. Other	439,226	0	0	0	0	0	0	419,350	0	0	0	419,350
26. Total individual annuities	75,188,497	0	1	0	1	0	2	14,765,053	0	63,467,773	30,235	78,263,061
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	554,717	0	79,679	0	634,396
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	817,881	0	0	0	0	0	0	6,279,990	0	25,683,438	64,469	32,027,897
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	172,473	0	0	0	172,473
32. Other	19,120,873	0	0	0	0	0	0	1,773,240	0	0	0	1,773,240
33. Total group annuities	19,938,754	0	0	0	0	0	0	8,780,420	0	25,763,117	64,469	34,608,006
Accident and Health												
34. Comprehensive individual (d)	525 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	12,207 (f)	0	0	0	0	0	0	XXX	XXX	XXX	107,437	107,437
44. Long-term care (d)	15,268 (f)	0	0	0	0	0	0	XXX	XXX	XXX	60,458	60,458
45. Other health (d)	631,718 (f)	0	0	0	0	0	0	XXX	XXX	XXX	258,967	258,967
46. Total accident and health	659,718	0	0	0	0	0	0	XXX	XXX	XXX	426,862	426,862
47. Total	119,168,914 (c)	0	26,676	1,732	80,249	0	108,657	41,104,116	69,562	93,550,372	781,720	135,505,770

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	42,024	95	42,761	0	0	0	0	95	42,761	1,340	0	0	(267)	(123,587)	14,575	4,540,901
2. Whole	3,742,320	744	3,612,951	0	0	0	0	744	3,612,951	441,995	1,389	9,030,541	(1,819)	(9,822,712)	23,022	162,787,430
3. Term	7,311,408	27	6,445,000	0	0	0	0	27	6,445,000	1,653,650	334	226,393,454	(601)	(246,349,046)	9,959	5,011,083,852
4. Indexed	660,848	10	760,848	0	0	0	0	10	760,848	0	101	23,525,058	(37)	(7,260,797)	1,009	248,949,245
5. Universal	5,545,038	133	5,404,221	0	0	0	0	133	5,404,221	762,493	0	0	(424)	(23,531,042)	6,268	321,799,508
6. Universal with secondary guarantees	350,000	17	1,260,000	0	0	0	0	17	1,260,000	0	0	0	(18)	(573,595)	623	201,607,939
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(2,140,004)	54	15,878,252
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(1,726,892)	15	5,420,766
11. Total individual life	17,651,638	1,026	17,525,781	0	0	0	0	1,026	17,525,781	2,859,478	1,824	258,949,053	(3,180)	(291,527,675)	55,525	5,972,067,893
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(176,447)	18	1,077,937
14. Universal	102,424	1	102,424	0	0	0	0	1	102,424	0	0	0	(3)	(155,427)	106	2,976,469
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	3,183	2	169,692
19. Total group life	102,424	1	102,424	0	0	0	0	1	102,424	0	0	0	(5)	(328,691)	126	4,224,098
Individual Annuities																
20. Fixed	6,358,603	347	6,358,603	0	0	0	0	347	6,358,603	0	372	55,096,346	(222)	(10,703,031)	5,205	286,438,480
21. Indexed	4,464,227	133	4,464,227	0	0	0	0	133	4,464,227	0	134	25,841,589	(186)	(27,858,406)	1,350	222,737,233
22. Variable with guarantees	2,797,745	390	2,797,745	0	0	0	0	390	2,797,745	0	32	8,993,813	(103)	(5,165,903)	1,113	219,139,726
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	48	7,563,261	2	171,006	64	10,743,157
24. Life contingent payout	725,128	880	725,128	0	0	0	0	880	725,128	0	9	74,948	(9)	(242,704)	137	7,493,906
25. Other	419,350	391	419,350	0	0	0	0	391	419,350	0	10	1,154,148	(18)	(990,603)	143	5,860,538
26. Total individual annuities	14,765,053	2,141	14,765,053	0	0	0	0	2,141	14,765,053	0	605	98,724,105	(536)	(44,789,641)	8,012	752,413,041
Group Annuities																
27. Fixed	554,717	2	554,717	0	0	0	0	2	554,717	0	0	0	(1)	(125,034)	15	1,002,006
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	6,279,990	651	6,279,990	0	0	0	0	651	6,279,990	0	0	0	(204)	(17,580,713)	1,685	256,161,199
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	21	2,271,818	(14)	(1,264,437)	108	12,705,502
31. Life contingent payout	172,473	541	172,473	0	0	0	0	541	172,473	0	0	0	0	(40,757)	41	1,185,678
32. Other	1,773,240	7,774	1,773,240	0	0	0	0	7,774	1,773,240	0	0	0	(86)	(229,079)	965	2,618,063
33. Total group annuities	8,780,420	8,968	8,780,420	0	0	0	0	8,968	8,780,420	0	21	2,271,818	(305)	(19,240,020)	2,814	273,672,448
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(3)	(79)	16	489
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(17)	(2,639)	82	11,444
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2,601	(1)	0	5	18,810
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(234)	(35,917)	2,769	615,157
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2,601	(255)	(38,635)	2,872	645,900
47. Total	41,299,535	12,136	41,173,678	0	0	0	0	12,136	41,173,678	2,859,478	2,450	359,947,577	(4,281)	(355,924,662)	69,349	7,003,023,379

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 15 2) covering number of lives: 16 3) face amount $ 5,590,204

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 466,822 Group: $ 0 Total: $ 466,822

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 519 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 12,280 ; Long-term Care $ 29,202 ; Other Health $ 638,119

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF California DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	14	0	0	0	0	0	0	239,208	19,177	60,005	0	318,390
2. Whole	17,542,676	0	353,199	36,864	(113,988)	540	276,615	20,545,536	630,690	8,267,144	117,916	29,561,286
3. Term	272,927,771	0	7,026	3,123	767,343	0	777,492	221,279,690	6,325	21,873,696	636,738	243,796,449
4. Indexed	198,504,360	0	0	0	0	0	0	30,985,802	0	17,140,076	0	48,125,878
5. Universal	46,533,942	0	0	0	0	0	0	92,639,996	90	15,209,253	471,600	108,320,939
6. Universal with secondary guarantees	64,740,065	0	0	0	0	0	0	41,302,422	0	5,336,274	6,334	46,645,030
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	4,840,526	0	0	0	0	0	0	3,400,183	0	5,936,686	0	9,336,869
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	5,920,534	0	0	0	5,920,534
11. Total individual life	605,089,354	0	360,225	39,987	653,355	540	1,054,107	416,313,371	656,282	73,823,134	1,232,588	492,025,375
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	2,270,292	0	0	0	0	0	0	3,367,072	0	0	5,084	3,372,156
14. Universal	1,341,856	0	840	425	0	0	1,265	1,617,390	0	1,303,237	2,862	2,923,489
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(1,792,662)	0	0	0	0	0	0	1,250,990	0	119,423	0	1,370,413
19. Total group life	1,819,486	0	840	425	0	0	1,265	6,235,452	0	1,422,660	7,946	7,666,058
Individual Annuities												
20. Fixed	1,233,084,696	0	105	18	13	0	136	201,609,827	0	879,407,741	624	1,081,018,192
21. Indexed	1,635,211,504	0	0	0	0	0	0	65,899,722	0	652,934,089	0	718,833,811
22. Variable with guarantees	155,435,266	0	0	0	0	0	0	37,571,216	0	271,940,372	1,523,435	311,035,023
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	1,684,449	0	0	0	0	0	0	11,374,767	0	(399,825)	0	10,974,942
25. Other	6,664,600	0	0	0	0	0	0	18,307,343	0	3,332	0	18,310,675
26. Total individual annuities	3,032,080,515	0	105	18	13	0	136	334,762,875	0	1,803,885,709	1,524,059	2,140,172,643
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	1,743,224	0	3,025,766	0	4,768,990
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	18,372,676	0	0	0	0	0	0	64,031,798	0	236,924,963	1,588	300,958,349
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	3,874,120	0	0	0	3,874,120
32. Other	88,942,760	0	0	0	0	0	0	13,731,978	0	0	0	13,731,978
33. Total group annuities	107,315,436	0	0	0	0	0	0	83,381,120	0	239,950,729	1,588	323,333,437
Accident and Health												
34. Comprehensive individual (d)	1,210 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	109,735 (f)	0	0	0	0	0	0	XXX	XXX	XXX	641,089	641,089
44. Long-term care (d)	806,277 (f)	0	0	0	0	0	0	XXX	XXX	XXX	5,089,737	5,089,737
45. Other health (d)	2,527,260 (f)	0	0	0	0	0	0	XXX	XXX	XXX	188,810	188,810
46. Total accident and health	3,444,482	0	0	0	0	0	0	XXX	XXX	XXX	5,919,636	5,919,636
47. Total	3,749,749,273 (c)	0	361,170	40,430	653,368	540	1,055,508	840,692,818	656,282	2,119,082,232	8,685,817	2,969,117,149

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF California DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	260,523	357	258,385	0	0	0	0	357	258,385	23,101	0	0	(1,095)	(869,991)	29,512	22,219,073
2. Whole	21,557,246	2,412	21,176,226	0	0	0	0	2,412	21,176,226	2,461,097	5,987	43,364,857	(6,944)	(50,208,557)	73,691	861,275,609
3. Term	214,077,045	744	221,286,015	0	0	0	0	744	221,286,015	35,304,370	9,831	8,232,744,235	(16,358)	(9,585,180,554)	255,795	155,874,525,528
4. Indexed	31,704,825	190	30,985,802	0	0	0	0	190	30,985,802	4,484,970	4,426	1,988,881,074	(1,934)	(665,732,040)	46,249	19,009,404,520
5. Universal	94,964,077	704	92,640,086	0	0	0	0	704	92,640,086	19,666,384	0	0	(2,156)	(348,047,169)	33,271	5,003,156,752
6. Universal with secondary guarantees	39,518,181	243	41,302,422	0	0	0	0	243	41,302,422	11,003,612	28	7,355,000	(487)	(210,614,678)	15,309	6,193,656,836
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,210,242	81	3,400,183	0	0	0	0	81	3,400,183	515,000	0	0	(88)	(25,213,581)	1,940	908,608,753
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(13,797)	1	53,890
10. Other	6,388,203	3	5,920,534	0	0	0	0	3	5,920,534	959,249	0	0	(126)	(27,572,111)	1,783	738,951,699
11. Total individual life	411,680,342	4,734	416,969,653	0	0	0	0	4,734	416,969,653	74,417,783	20,272	10,272,345,166	(29,189)	(10,913,452,478)	457,551	188,611,852,660
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	2,368,378	35	3,367,072	0	0	0	0	35	3,367,072	271,320	0	0	(196)	(27,525,996)	1,388	213,964,742
14. Universal	1,714,573	60	1,617,390	0	0	0	0	60	1,617,390	495,021	0	0	(275)	(10,016,867)	4,524	188,522,548
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	100,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	1,250,990	6	1,250,990	0	0	0	0	6	1,250,990	0	6	14,400,000	(14)	2,113,029	1,019	368,973,177
19. Total group life	5,333,941	101	6,235,452	0	0	0	0	101	6,235,452	766,341	6	14,400,000	(485)	(35,429,834)	6,932	771,560,467
Individual Annuities															
20. Fixed	201,609,827	11,519	201,609,827	0	0	0	0	11,519	201,609,827	0	6,479	1,319,017,303	(9,616)	(900,685,343)	68,631	7,128,005,804
21. Indexed	65,899,722	1,761	65,899,722	0	0	0	0	1,761	65,899,722	0	5,910	1,500,372,251	(3,721)	(524,920,394)	38,852	8,072,440,606
22. Variable with guarantees	37,571,216	2,537	37,571,216	0	0	0	0	2,537	37,571,216	0	771	183,182,603	(1,173)	(79,694,606)	13,684	2,937,882,462
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1,208	267,556,472	(20)	1,418,924	1,471	317,328,029
24. Life contingent payout	11,374,767	10,328	11,374,767	0	0	0	0	10,328	11,374,767	0	168	16,422,230	(204)	(16,291,349)	2,765	186,957,221
25. Other	18,307,343	5,485	18,307,343	0	0	0	0	5,485	18,307,343	0	188	14,098,541	(378)	(24,537,113)	2,802	122,325,523
26. Total individual annuities	334,762,875	31,630	334,762,875	0	0	0	0	31,630	334,762,875	0	14,724	3,300,649,400	(15,112)	(1,544,709,881)	128,205	18,764,939,646
Group Annuities															
27. Fixed	1,743,224	241	1,743,224	0	0	0	0	241	1,743,224	0	0	0	(125)	(3,603,726)	1,635	47,363,769
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	64,031,798	3,717	64,031,798	0	0	0	0	3,717	64,031,798	0	3	552,088	(1,712)	(131,214,264)	19,416	2,771,253,314
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	272	68,825,247	(66)	(7,121,719)	752	126,954,159
31. Life contingent payout	3,874,120	5,637	3,874,120	0	0	0	0	5,637	3,874,120	0	1	19,743	(26)	(2,215,579)	482	26,952,813
32. Other	13,731,978	27,491	13,731,978	0	0	0	0	27,491	13,731,978	0	0	0	(133)	(498,312)	3,361	12,492,084
33. Total group annuities	83,381,120	37,086	83,381,120	0	0	0	0	37,086	83,381,120	0	276	69,397,078	(2,062)	(144,653,600)	25,646	2,985,016,139
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(9)	(1,299)	3	647
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(69)	(10,643)	365	113,651
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,443	(30)	(97,102)	315	1,000,862
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(883)	(228,342)	9,236	2,396,876
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,443	(991)	(337,386)	9,919	3,512,036
47. Total	835,158,278	73,551	841,349,100	0	0	0	0	73,551	841,349,100	75,184,124	35,278	13,656,795,087	(47,839)	(12,638,583,179)	628,253	211,136,880,947

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1,790 2) covering number of lives: 2,667 3) face amount $ 1,107,816,519

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 236,375 Group: $ 43,979,276 Total: $ 44,215,651

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 1,210 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 120,654 ; Long-term Care $ 838,896 ; Other Health $ 2,541,787

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	6,502	2,792	1,572	0	10,866
2. Whole	5,750,490	0	184,828	542	45,561	0	230,931	5,451,270	223,877	2,710,186	80,142	8,465,475
3. Term	27,398,231	0	0	365	64,740	0	65,105	19,908,926	4,397	1,265,644	142,587	21,321,554
4. Indexed	5,009,402	0	0	0	0	0	0	314,639	0	689,685	0	1,004,324
5. Universal	2,955,314	0	0	0	0	0	0	7,091,592	0	5,745,514	41,872	12,878,978
6. Universal with secondary guarantees	5,651,920	0	0	0	0	0	0	605,949	0	11,630	0	617,579
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,064,814	0	0	0	0	0	0	629,287	0	(393,700)	0	235,587
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	47,830,171	0	184,828	907	110,301	0	296,036	34,008,165	231,066	10,030,531	264,601	44,534,363
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	9,332	0	0	0	0	0	0	2,500	0	0	0	2,500
14. Universal	146,070	0	0	0	0	0	0	306,570	0	156,831	0	463,401
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	5,536	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	160,938	0	0	0	0	0	0	309,070	0	156,831	0	465,901
Individual Annuities												
20. Fixed	112,465,554	0	210	8	1	0	219	15,143,141	0	42,563,261	0	57,706,402
21. Indexed	212,641,617	0	0	0	0	0	0	5,430,182	0	63,319,444	0	68,749,626
22. Variable with guarantees	16,196,620	0	0	0	0	0	0	5,782,536	0	62,300,594	141,805	68,224,935
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	4,798,848	0	0	0	0	0	0	2,357,267	0	0	0	2,357,267
25. Other	0	0	0	0	0	0	0	3,340,878	0	0	0	3,340,878
26. Total individual annuities	346,102,639	0	210	8	1	0	219	32,054,004	0	168,183,299	141,805	200,379,108
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	1,027,962	0	374,818	0	1,402,780
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,400,576	0	0	0	0	0	0	7,679,157	0	45,462,218	0	53,141,375
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	832,685	0	0	0	832,685
32. Other	10,612,439	0	0	0	0	0	0	1,895,576	0	0	0	1,895,576
33. Total group annuities	13,013,015	0	0	0	0	0	0	11,435,380	0	45,837,036	0	57,272,416
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	61,926 (f)	0	0	0	0	0	0	XXX	XXX	XXX	198,653	198,653
44. Long-term care (d)	120,071 (f)	0	0	0	0	0	0	XXX	XXX	XXX	593,957	593,957
45. Other health (d)	526,826 (f)	0	0	0	0	0	0	XXX	XXX	XXX	144,087	144,087
46. Total accident and health	708,823	0	0	0	0	0	0	XXX	XXX	XXX	936,696	936,696
47. Total	407,815,586 (c)	0	185,038	915	110,302	0	296,255	77,806,619	231,066	224,207,697	1,343,102	303,588,484

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	8,705	16	9,294	0	0	0	0	16	9,294	0	0	0	(23)	(14,228)	937	697,115
2. Whole	4,943,670	522	5,675,147	0	0	0	0	522	5,675,147	749,145	1,282	10,518,283	(1,498)	(19,916,373)	17,561	409,026,063
3. Term	24,724,463	54	19,913,323	0	0	0	0	54	19,913,323	6,911,730	1,175	1,018,014,883	(1,905)	(1,059,914,128)	26,612	16,641,927,516
4. Indexed	314,639	3	314,639	0	0	0	0	3	314,639	0	118	41,633,599	(41)	(21,174,521)	1,115	367,114,610
5. Universal	10,571,805	70	7,091,592	0	0	0	0	70	7,091,592	4,397,221	0	0	(182)	(52,833,653)	2,586	338,614,622
6. Universal with secondary guarantees	1,189,879	6	605,949	0	0	0	0	6	605,949	583,930	1	100,000	(23)	(3,979,036)	1,136	512,671,169
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	629,287	15	629,287	0	0	0	0	15	629,287	50,000	0	0	(45)	(10,170,237)	571	183,869,979
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(15)	(3,283,299)	151	39,203,531
11. Total individual life	42,382,448	686	34,239,231	0	0	0	0	686	34,239,231	12,692,026	2,576	1,070,266,765	(3,732)	(1,171,285,475)	50,669	18,493,124,605
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	2,500	3	2,500	0	0	0	0	3	2,500	0	0	0	(2)	(11,909)	15	288,780
14. Universal	416,706	10	306,570	0	0	0	0	10	306,570	150,136	0	0	(40)	(1,687,421)	448	13,337,694
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	750,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	4	3,148,486	0	25,691	20	5,767,147
19. Total group life	419,206	13	309,070	0	0	0	0	13	309,070	150,136	4	3,148,486	(42)	(1,673,639)	485	20,143,621
Individual Annuities																
20. Fixed	15,143,141	961	15,143,141	0	0	0	0	961	15,143,141	0	798	140,042,322	(548)	(41,192,530)	5,612	690,123,407
21. Indexed	5,430,182	187	5,430,182	0	0	0	0	187	5,430,182	0	671	170,441,017	(314)	(39,801,292)	4,117	869,520,530
22. Variable with guarantees	5,782,536	911	5,782,536	0	0	0	0	911	5,782,536	0	102	24,536,258	(191)	(19,663,554)	2,148	446,176,920
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	149	39,390,205	3	607,554	181	43,471,478
24. Life contingent payout	2,357,267	3,442	2,357,267	0	0	0	0	3,442	2,357,267	0	16	4,928,075	(26)	(1,697,289)	556	33,801,812
25. Other	3,340,878	1,238	3,340,878	0	0	0	0	1,238	3,340,878	0	18	892,614	(55)	(3,590,047)	388	19,150,847
26. Total individual annuities	32,054,004	6,739	32,054,004	0	0	0	0	6,739	32,054,004	0	1,754	380,230,491	(1,131)	(105,337,159)	13,002	2,102,244,994
Group Annuities																
27. Fixed	1,027,962	64	1,027,962	0	0	0	0	64	1,027,962	0	0	0	(13)	(81,966)	174	10,317,387
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	7,679,157	768	7,679,157	0	0	0	0	768	7,679,157	0	7	1,506,452	(309)	(28,110,456)	3,417	484,721,843
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	138	27,362,041	(22)	(2,607,350)	228	38,407,707
31. Life contingent payout	832,685	1,340	832,685	0	0	0	0	1,340	832,685	0	0	0	(9)	(495,579)	175	6,496,646
32. Other	1,895,576	4,323	1,895,576	0	0	0	0	4,323	1,895,576	0	0	0	(4)	(38,043)	224	1,876,090
33. Total group annuities	11,435,380	6,495	11,435,380	0	0	0	0	6,495	11,435,380	0	145	28,868,494	(357)	(31,333,393)	4,218	541,819,673
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(12)	(9,725)	83	68,796
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5)	(24,780)	40	150,734
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	94	(206)	(92,984)	1,171	504,320
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	94	(223)	(127,489)	1,294	723,850
47. Total	86,291,038	13,933	78,037,685	0	0	0	0	13,933	78,037,685	12,842,162	4,479	1,482,514,330	(5,485)	(1,309,757,155)	69,668	21,158,056,744

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 152 2) covering number of lives: 163 3) face amount $ 44,965,668

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 170,804 Group: $ 0 Total: $ 170,804

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 62,744 ; Long-term Care $ 124,019 ; Other Health $ 530,348

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	720	2,006	660	0	3,386
2. Whole	2,769,976	0	154,136	182	137,132	0	291,450	1,423,177	74,798	758,477	8,145	2,264,597
3. Term	22,195,654	0	0	0	9,792	0	9,792	11,487,593	0	1,279,500	6,182	12,773,275
4. Indexed	5,271,825	0	0	0	0	0	0	1,100,000	0	(104)	0	1,099,896
5. Universal	1,288,248	0	0	0	0	0	0	3,054,171	1,504	904,150	0	3,959,825
6. Universal with secondary guarantees	5,735,009	0	0	0	0	0	0	9,640,388	0	818,444	0	10,458,832
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	391,360	0	0	0	0	0	0	402,585	0	1,223,695	0	1,626,280
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	37,652,072	0	154,136	182	146,924	0	301,242	27,108,634	78,308	4,984,822	14,327	32,186,091
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	5,678	0	0	0	0	0	0	0	0	0	245	245
14. Universal	158,544	0	0	0	0	0	0	74,837	0	23,478	0	98,315
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	113	0	0	0	0	0	0	0	0	0	0	0
18. Other	(74,753)	0	0	0	0	0	0	1,005,612	0	0	0	1,005,612
19. Total group life	89,582	0	0	0	0	0	0	1,080,449	0	23,478	245	1,104,172
Individual Annuities												
20. Fixed	75,424,156	0	17	21	0	0	38	22,978,342	0	59,180,542	0	82,158,884
21. Indexed	259,229,852	0	0	0	0	0	0	6,548,686	0	68,701,627	0	75,250,313
22. Variable with guarantees	19,661,602	0	0	0	0	0	0	4,085,972	0	31,938,082	2,565	36,026,619
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	2,239,065	0	0	0	2,239,065
25. Other	1,437,975	0	0	0	0	0	0	5,396,718	0	0	0	5,396,718
26. Total individual annuities	355,753,585	0	17	21	0	0	38	41,248,783	0	159,820,251	2,565	201,071,599
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	678,262	0	956,696	0	1,634,958
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,225,771	0	0	0	0	0	0	4,834,228	0	32,804,027	0	37,638,255
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,395,546	0	0	0	1,395,546
32. Other	6,013,695	0	0	0	0	0	0	1,185,506	0	0	0	1,185,506
33. Total group annuities	7,239,466	0	0	0	0	0	0	8,093,542	0	33,760,723	0	41,854,265
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	167,299 (f)	0	0	0	0	0	0	XXX	XXX	XXX	443,795	443,795
44. Long-term care (d)	113,043 (f)	0	0	0	0	0	0	XXX	XXX	XXX	306,790	306,790
45. Other health (d)	33,278 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total accident and health	313,620	0	0	0	0	0	0	XXX	XXX	XXX	750,585	750,585
47. Total	401,048,325 (c)	0	154,153	203	146,924	0	301,280	77,531,408	78,308	198,589,274	767,722	276,966,712

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	2,726	6	2,726	0	0	0	0	6	2,726	0	0	0	(10)	(7,450)	168	123,882
2. Whole	1,670,331	214	1,497,975	0	0	0	0	214	1,497,975	337,270	717	3,921,560	(751)	(5,220,000)	4,808	100,885,074
3. Term	10,386,011	32	11,487,593	0	0	0	0	32	11,487,593	2,150,440	635	628,622,000	(1,551)	(1,105,637,452)	19,816	13,796,292,721
4. Indexed	1,025,000	6	1,100,000	0	0	0	0	6	1,100,000	100,000	113	45,328,746	(35)	(13,655,948)	819	386,109,745
5. Universal	2,992,856	40	3,055,675	0	0	0	0	40	3,055,675	206,800	0	0	(105)	(22,746,447)	1,498	168,480,832
6. Universal with secondary guarantees	9,573,759	22	9,640,388	0	0	0	0	22	9,640,388	208,371	2	404,172	(33)	(32,135,424)	926	717,718,097
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	552,585	15	402,585	0	0	0	0	15	402,585	150,000	0	0	(22)	(6,898,464)	223	119,501,376
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(24)	(3,686,996)	393	160,670,175
11. Total individual life	26,203,268	335	27,186,942	0	0	0	0	335	27,186,942	3,152,881	1,467	678,276,478	(2,531)	(1,189,988,181)	28,651	15,449,781,902
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(9)	(437,047)	31	2,064,063
14. Universal	74,837	2	74,837	0	0	0	0	2	74,837	0	0	0	(4)	(1,218,593)	23	1,223,801
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	301,412	3	1,005,612	0	0	0	0	3	1,005,612	0	44	105,600,000	(3)	(1,394,571)	200	299,692,450
19. Total group life	376,249	5	1,080,449	0	0	0	0	5	1,080,449	0	44	105,600,000	(16)	(3,050,211)	254	302,980,314
Individual Annuities															
20. Fixed	22,978,342	1,751	22,978,342	0	0	0	0	1,751	22,978,342	0	498	85,788,539	(971)	(72,911,485)	7,044	620,467,242
21. Indexed	6,548,686	229	6,548,686	0	0	0	0	229	6,548,686	0	696	180,570,657	(380)	(53,516,123)	4,551	914,080,659
22. Variable with guarantees	4,085,972	203	4,085,972	0	0	0	0	203	4,085,972	0	74	21,382,422	(161)	(11,036,381)	1,701	339,319,832
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	362	92,227,343	25	6,408,711	410	101,175,626
24. Life contingent payout	2,239,065	1,944	2,239,065	0	0	0	0	1,944	2,239,065	0	15	376,905	(45)	(2,962,659)	441	30,013,494
25. Other	5,396,718	1,912	5,396,718	0	0	0	0	1,912	5,396,718	0	24	1,767,297	(71)	(2,191,460)	634	14,737,655
26. Total individual annuities	41,248,783	6,039	41,248,783	0	0	0	0	6,039	41,248,783	0	1,669	382,113,163	(1,603)	(136,209,396)	14,781	2,019,794,508
Group Annuities															
27. Fixed	678,262	138	678,262	0	0	0	0	138	678,262	0	0	0	(69)	(2,511,443)	780	20,327,159
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	4,834,228	727	4,834,228	0	0	0	0	727	4,834,228	0	0	0	(253)	(23,820,914)	2,648	329,026,833
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	30	4,853,328	(13)	(1,460,741)	74	8,845,957
31. Life contingent payout	1,395,546	3,124	1,395,546	0	0	0	0	3,124	1,395,546	0	0	0	(16)	(858,497)	369	13,457,664
32. Other	1,185,506	4,733	1,185,506	0	0	0	0	4,733	1,185,506	0	0	0	(165)	(470,211)	3,869	15,597,452
33. Total group annuities	8,093,542	8,722	8,093,542	0	0	0	0	8,722	8,093,542	0	30	4,853,328	(516)	(29,121,805)	7,740	387,255,064
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(16)	(13,156)	232	166,409
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	11,344	0	0	18	142,207
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	19	(32)	(10,186)	112	32,100
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	11,362	(48)	(23,342)	362	340,716
47. Total	75,921,842	15,101	77,609,716	0	0	0	0	15,101	77,609,716	3,152,881	3,211	1,170,854,332	(4,714)	(1,358,392,935)	51,788	18,160,152,504

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 395 2) covering number of lives: 592 3) face amount $ 460,361,135

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 71,435 Group: $ 0 Total: $ 71,435

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 169,649 ; Long-term Care $ 116,821 ; Other Health $ 35,370

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	66,544	28,492	10,705	0	105,741
2. Whole	1,620,774	0	(17,822)	65	7,266	0	(10,491)	2,387,811	137,229	659,292	9,439	3,193,771
3. Term	4,834,198	0	0	4,486	56,542	0	61,028	5,951,000	0	145,901	25,415	6,122,316
4. Indexed	1,805,564	0	0	0	0	0	0	170,000	0	761,029	0	931,029
5. Universal	2,638,992	0	0	0	0	0	0	3,086,577	0	571,408	36,778	3,694,763
6. Universal with secondary guarantees	4,455,237	0	0	0	0	0	0	250,000	0	38,069	0	288,069
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	132,328	0	0	0	0	0	0	0	0	78,518	0	78,518
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	10,350,216	0	0	0	10,350,216
11. Total individual life	15,487,093	0	(17,822)	4,551	63,808	0	50,537	22,262,148	165,721	2,264,922	71,632	24,764,423
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	2,649	0	0	0	0	0	0	0	0	0	0	0
14. Universal	17,926	0	0	0	0	0	0	0	0	13,808	0	13,808
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	515,180,350	0	0	0	0	0	0	3,273,676	0	0	0	3,273,676
19. Total group life	515,200,925	0	0	0	0	0	0	3,273,676	0	13,808	0	3,287,484
Individual Annuities												
20. Fixed	15,615,307	0	80	0	23	0	103	3,045,150	0	12,319,313	0	15,364,463
21. Indexed	41,468,896	0	0	0	0	0	0	1,154,568	0	14,923,079	0	16,077,647
22. Variable with guarantees	11,603,204	0	0	0	0	0	0	528,840	0	10,913,275	11,967	11,454,082
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	1,440,278	0	(56,712)	0	1,383,566
25. Other	1,548,021	0	0	0	0	0	0	2,360,579	0	0	0	2,360,579
26. Total individual annuities	70,235,428	0	80	0	23	0	103	8,529,415	0	38,098,955	11,967	46,640,337
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	89,789	0	153,479	0	243,268
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	426,610	0	0	0	0	0	0	1,785,277	0	9,567,209	0	11,352,486
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	257,862	0	0	0	257,862
32. Other	4,166,113	0	0	0	0	0	0	873,833	0	0	0	873,833
33. Total group annuities	4,592,723	0	0	0	0	0	0	3,006,761	0	9,720,688	0	12,727,449
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	25,124 (f)	0	0	0	0	0	0	XXX	XXX	XXX	94,432	94,432
44. Long-term care (d)	54,958 (f)	0	0	0	0	0	0	XXX	XXX	XXX	74,981	74,981
45. Other health (d)	158,791 (f)	0	0	0	0	0	0	XXX	XXX	XXX	41,180	41,180
46. Total accident and health	238,874	0	0	0	0	0	0	XXX	XXX	XXX	210,593	210,593
47. Total	605,755,043 (c)	0	(17,742)	4,551	63,831	0	50,640	37,072,000	165,721	50,098,373	294,192	87,630,286

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	95,862	160	95,035	0	0	0	0	160	95,035	4,878	0	0	(256)	(147,169)	7,710	4,960,675
2. Whole	2,622,126	422	2,525,040	0	0	0	0	422	2,525,040	235,499	326	2,289,081	(714)	(5,164,216)	10,565	98,114,551
3. Term	5,452,250	11	5,951,000	0	0	0	0	11	5,951,000	502,250	164	117,154,148	(265)	(148,966,530)	4,254	2,300,881,122
4. Indexed	170,000	1	170,000	0	0	0	0	1	170,000	0	24	25,554,837	(10)	(10,709,261)	351	116,342,163
5. Universal	3,234,039	57	3,086,577	0	0	0	0	57	3,086,577	595,881	0	0	(134)	(27,471,167)	2,647	195,003,309
6. Universal with secondary guarantees	250,000	4	250,000	0	0	0	0	4	250,000	0	0	0	(7)	(8,817,773)	288	128,790,075
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(279,852)	58	32,863,118
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	6,128,412	35	10,350,216	0	0	0	0	35	10,350,216	462,108	0	0	(5)	(814,063)	148	62,121,541
11. Total individual life	17,952,689	690	22,427,868	0	0	0	0	690	22,427,868	1,800,616	514	144,998,066	(1,393)	(202,370,031)	26,021	2,939,076,554
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	(13,461)	3	131,892
14. Universal	25,000	0	0	0	0	0	0	0	0	25,000	0	0	(6)	(757,849)	32	3,221,038
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	2,680,319	10	3,273,676	0	0	0	0	10	3,273,676	564,979	1	2,400,000	0	18,650	27	27,622,784
19. Total group life	2,705,319	10	3,273,676	0	0	0	0	10	3,273,676	589,979	1	2,400,000	(6)	(752,660)	62	30,975,714
Individual Annuities															
20. Fixed	3,045,150	260	3,045,150	0	0	0	0	260	3,045,150	0	108	20,393,530	(180)	(10,863,578)	1,847	118,839,885
21. Indexed	1,154,568	42	1,154,568	0	0	0	0	42	1,154,568	0	150	33,287,745	(84)	(7,527,924)	982	190,560,581
22. Variable with guarantees	528,840	19	528,840	0	0	0	0	19	528,840	0	53	12,225,516	(35)	212,715	515	117,738,467
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	54	11,589,228	2	336,804	61	12,761,642
24. Life contingent payout	1,440,278	844	1,440,278	0	0	0	0	844	1,440,278	0	6	113,178	(6)	(1,538,648)	110	6,973,062
25. Other	2,360,579	1,261	2,360,579	0	0	0	0	1,261	2,360,579	0	101	8,792,558	(18)	(4,460,728)	569	33,780,501
26. Total individual annuities	8,529,415	2,426	8,529,415	0	0	0	0	2,426	8,529,415	0	472	86,401,755	(321)	(23,841,359)	4,084	480,654,138
Group Annuities															
27. Fixed	89,789	5	89,789	0	0	0	0	5	89,789	0	0	0	(1)	10,184	35	684,463
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,785,277	106	1,785,277	0	0	0	0	106	1,785,277	0	0	0	(99)	(12,292,686)	669	143,572,659
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	3	499,643	(1)	(198,407)	16	1,586,130
31. Life contingent payout	257,862	674	257,862	0	0	0	0	674	257,862	0	0	0	(1)	(435,978)	70	8,931,027
32. Other	873,833	2,818	873,833	0	0	0	0	2,818	873,833	0	0	0	4,733	64,746,826	12,400	89,325,549
33. Total group annuities	3,006,761	3,603	3,006,761	0	0	0	0	3,603	3,006,761	0	3	499,643	4,631	51,829,939	13,190	244,099,829
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(3)	(1,799)	35	23,815
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(2)	(5,172)	19	68,980
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	290	(73)	(11,950)	1,060	151,758
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	290	(78)	(18,921)	1,114	244,554
47. Total	32,194,184	6,729	37,237,720	0	0	0	0	6,729	37,237,720	2,390,595	991	234,299,753	2,833	(175,153,033)	44,471	3,695,050,788

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 148 2) covering number of lives: 174 3) face amount $ 89,744,302

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 30,204,628 Group: $ 4,689,291,647 Total: $ 4,719,496,275

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 25,279 ; Long-term Care $ 56,772 ; Other Health $ 161,375

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	8,848	6,770	1,503	0	17,121
2. Whole	923,224	0	34,120	43	3,793	0	37,956	1,292,636	31,973	227,463	1,672	1,553,744
3. Term	2,777,316	0	0	0	405	0	405	100,000	0	16,992	0	116,992
4. Indexed	1,055,578	0	0	0	0	0	0	0	0	103,573	0	103,573
5. Universal	194,602	0	0	0	0	0	0	634,998	0	70,116	0	705,114
6. Universal with secondary guarantees	858,592	0	0	0	0	0	0	285,000	0	25,809	0	310,809
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	9,904	0	0	0	0	0	0	0	0	75,426	0	75,426
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	31,734	0	0	0	0	0	0	1,421,928	0	0	0	1,421,928
11. Total individual life	5,850,950	0	34,120	43	4,198	0	38,361	3,743,410	38,743	520,882	1,672	4,304,707
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	8,669	0	0	0	0	0	0	0	0	0	0	0
14. Universal	270	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	8,939	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	5,505,056	0	6	0	11	0	17	3,701,499	0	5,362,161	0	9,063,660
21. Indexed	16,068,941	0	0	0	0	0	0	1,077,271	0	4,729,452	0	5,806,723
22. Variable with guarantees	6,673,071	0	0	0	0	0	0	522,392	0	3,601,684	0	4,124,076
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	182,129	0	0	0	182,129
25. Other	0	0	0	0	0	0	0	3,450,862	0	0	0	3,450,862
26. Total individual annuities	28,247,068	0	6	0	11	0	17	8,934,153	0	13,693,297	0	22,627,450
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	36,657	0	4,925	0	41,582
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	4,500	0	0	0	0	0	0	5,744,300	0	2,600,462	0	8,344,762
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	97,484	0	0	0	97,484
32. Other	739,799	0	0	0	0	0	0	131,228	0	0	0	131,228
33. Total group annuities	744,299	0	0	0	0	0	0	6,009,669	0	2,605,387	0	8,615,056
Accident and Health												
34. Comprehensive individual (d)	173 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	376 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	14,893 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	30,939 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total accident and health	46,381	0	0	0	0	0	0	XXX	XXX	XXX	0	0
47. Total	34,897,637 (c)	0	34,126	43	4,209	0	38,378	18,687,232	38,743	16,819,566	1,672	35,547,213

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	15,519	31	15,618	0	0	0	0	31	15,618	491	0	0	(112)	(57,269)	2,870	1,215,932
2. Whole	1,276,994	161	1,324,609	0	0	0	0	161	1,324,609	73,655	197	1,636,474	(438)	(3,423,157)	5,754	58,961,732
3. Term	100,000	1	100,000	0	0	0	0	1	100,000	0	77	76,550,000	(181)	(162,598,844)	2,589	2,463,034,197
4. Indexed	0	0	0	0	0	0	0	0	0	0	16	5,155,659	(9)	(2,111,786)	136	55,893,009
5. Universal	647,081	3	634,998	0	0	0	0	3	634,998	12,083	0	0	(9)	(2,852,029)	298	77,557,222
6. Universal with secondary guarantees	285,000	5	285,000	0	0	0	0	5	285,000	0	0	0	(11)	(12,945,000)	89	44,783,058
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	(25,146)	13	6,297,915
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	1,421,928	1	1,421,928	0	0	0	0	1	1,421,928	0	0	0	(10)	(3,668,077)	491	228,718,295
11. Total individual life	3,746,522	202	3,782,153	0	0	0	0	202	3,782,153	86,229	290	83,342,133	(770)	(187,681,308)	12,240	2,936,461,360
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	4,534	3	220,732
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	25	2	75,492
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(2,851)	1	5,936 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	99	2	176,866
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	(1)	1,807	8	479,026
Individual Annuities															
20. Fixed	3,701,499	192	3,701,499	0	0	0	0	192	3,701,499	0	37	7,817,941	(114)	(10,812,995)	847	63,440,159
21. Indexed	1,077,271	33	1,077,271	0	0	0	0	33	1,077,271	0	48	15,731,081	(27)	(3,922,157)	283	78,173,913
22. Variable with guarantees	522,392	23	522,392	0	0	0	0	23	522,392	0	8	6,626,097	(7)	360,783	94	31,973,540
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	6	1,321,527	0	370,696	10	4,018,411
24. Life contingent payout	182,129	203	182,129	0	0	0	0	203	182,129	0	8	473,462	(10)	(299,376)	62	5,725,063
25. Other	3,450,862	636	3,450,862	0	0	0	0	636	3,450,862	0	1	36,687	(8)	(246,054)	87	4,527,585
26. Total individual annuities	8,934,153	1,087	8,934,153	0	0	0	0	1,087	8,934,153	0	108	32,006,795	(166)	(14,549,104)	1,383	187,858,671
Group Annuities															
27. Fixed	36,657	5	36,657	0	0	0	0	5	36,657	0	0	0	(4)	(19,079)	61	3,096,399
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	5,744,300	131	5,744,300	0	0	0	0	131	5,744,300	0	0	0	(33)	(1,858,601)	295	45,688,279
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	398,097	0	43,440	18	1,243,612
31. Life contingent payout	97,484	124	97,484	0	0	0	0	124	97,484	0	0	0	0	(635,441)	12	473,784
32. Other	131,228	232	131,228	0	0	0	0	232	131,228	0	0	0	(37)	(141,396)	1,272	15,646,551
33. Total group annuities	6,009,669	492	6,009,669	0	0	0	0	492	6,009,669	0	1	398,097	(74)	(2,611,077)	1,658	66,148,625
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	4	142
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(208)	2	501
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	234	0	0	2	18,802
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	(15)	(4,852)	126	29,536
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	234	(15)	(5,060)	134	48,981
47. Total	18,690,344	1,781	18,725,975	0	0	0	0	1,781	18,725,975	86,229	400	115,747,258	(1,026)	(204,844,742)	15,423	3,190,996,663

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 8,787 , current year $ 5,936

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 492 2) covering number of lives: 492 3) face amount $ 228,894,981

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 172 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 378 ; Long-term Care $ 15,401 ; Other Health $ 31,289

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	34	0	0	0	0	0	0	698,083	163,237	124,596	0	985,916
2. Whole	26,927,937	0	319,345	1,853	128,457	0	449,655	23,527,850	728,249	10,267,167	170,763	34,694,029
3. Term	125,276,016	0	3,068	7,730	494,553	0	505,351	92,321,903	2,566	7,063,179	492,896	99,880,544
4. Indexed	43,771,236	0	0	0	0	0	0	24,103,114	0	10,980,261	0	35,083,375
5. Universal	27,325,053	0	4,933	0	0	0	4,933	44,092,835	27,017	10,198,339	540,662	54,858,853
6. Universal with secondary guarantees	33,831,946	0	0	0	0	0	0	16,050,885	0	981,850	0	17,032,735
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,634,758	0	0	0	0	0	0	6,562,380	0	3,208,579	0	9,770,959
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	1,586,973	0	0	0	1,586,973
11. Total individual life	259,766,980	0	327,346	9,583	623,010	0	959,939	208,944,023	921,069	42,823,971	1,204,321	253,893,384
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	34,679	0	0	0	0	0	0	0	0	0	(2,766)	(2,766)
14. Universal	226,754	0	0	0	0	0	0	384,724	0	75,263	0	459,987
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	742	0	0	0	0	0	0	0	0	0	0	0
18. Other	(538,964)	0	0	0	0	0	0	1,733,580	0	(337,472)	0	1,396,108
19. Total group life	(276,789)	0	0	0	0	0	0	2,118,304	0	(262,209)	(2,766)	1,853,329
Individual Annuities												
20. Fixed	615,193,940	0	474	69	7	0	550	104,568,297	57	526,618,315	373	631,187,042
21. Indexed	1,004,555,614	0	0	0	0	0	0	45,297,425	0	546,133,303	(928)	591,429,800
22. Variable with guarantees	101,516,868	0	0	0	0	0	0	56,414,908	0	436,055,614	677,044	493,147,566
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	1,657,655	0	0	0	0	0	0	12,519,923	0	(1,714,411)	0	10,805,512
25. Other	1,994,117	0	0	0	0	0	0	10,764,038	0	0	0	10,764,038
26. Total individual annuities	1,724,918,194	0	474	69	7	0	550	229,564,591	57	1,507,092,821	676,489	1,737,333,958
Group Annuities												
27. Fixed	400	0	0	0	0	0	0	1,613,295	0	2,239,944	0	3,853,239
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,691,781	0	0	0	0	0	0	17,503,919	0	106,612,006	0	124,115,925
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	6,422,546	0	0	0	6,422,546
32. Other	91,452,825	0	0	0	0	0	0	12,162,812	0	0	0	12,162,812
33. Total group annuities	94,145,006	0	0	0	0	0	0	37,702,572	0	108,851,950	0	146,554,522
Accident and Health												
34. Comprehensive individual (d)	21,273 (f)	0	0	0	0	0	0	XXX	XXX	XXX	132,004	132,004
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	230,152 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,894,457	1,894,457
44. Long-term care (d)	453,736 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,539,704	1,539,704
45. Other health (d)	2,685,835 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,483,877	2,483,877
46. Total accident and health	3,390,996	0	0	0	0	0	0	XXX	XXX	XXX	6,050,043	6,050,043
47. Total	2,081,944,387 (c)	0	327,820	9,652	623,017	0	960,489	478,329,490	921,126	1,658,506,533	7,928,087	2,145,685,236

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	859,819	1,337	861,320	0	0	0	0	1,337	861,320	43,704	0	0	(3,157)	(2,334,119)	143,660	87,703,181
2. Whole	23,668,713	4,338	24,256,098	0	0	0	0	4,338	24,256,098	3,036,806	6,622	45,073,510	(11,116)	(71,633,062)	189,701	1,364,042,567
3. Term	90,959,806	341	92,324,469	0	0	0	0	341	92,324,469	14,171,900	4,112	3,245,912,217	(7,144)	(3,937,954,625)	103,861	58,789,262,714
4. Indexed	23,733,669	84	24,103,114	0	0	0	0	84	24,103,114	4,280,555	1,073	393,356,852	(506)	(207,235,393)	10,616	3,546,362,663
5. Universal	44,278,743	718	44,119,852	0	0	0	0	718	44,119,852	6,677,862	0	0	(1,878)	(204,104,711)	32,624	2,723,184,890
6. Universal with secondary guarantees	14,643,643	105	16,050,885	0	0	0	0	105	16,050,885	1,825,000	9	4,050,000	(196)	(88,732,194)	5,789	3,612,672,070
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	6,035,626	44	6,562,380	0	0	0	0	44	6,562,380	150,000	0	0	(66)	(15,148,089)	1,131	337,069,655
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	1,586,973	2	1,586,973	0	0	0	0	2	1,586,973	0	0	0	(74)	(15,408,170)	722	184,886,674
11. Total individual life	205,766,992	6,969	209,865,091	0	0	0	0	6,969	209,865,091	30,185,827	11,816	3,688,392,579	(24,137)	(4,542,550,363)	488,104	70,645,184,414
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	1,519	0	0	0	0	0	0	0	0	1,519	0	0	(1)	(270,283)	30	2,265,685
14. Universal	374,724	14	384,724	0	0	0	0	14	384,724	15,000	0	0	(23)	(302,415)	367	17,254,824
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(2,000,000)	6	2,125,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(15,981)	6	33,275 (a)
18. Other	1,733,580	14	1,733,580	0	0	0	0	14	1,733,580	0	23	40,889,730	(2)	127,048	72	50,492,733
19. Total group life	2,109,823	28	2,118,304	0	0	0	0	28	2,118,304	16,519	23	40,889,730	(30)	(2,461,631)	481	72,171,517
Individual Annuities															
20. Fixed	104,568,355	7,060	104,568,355	0	0	0	0	7,060	104,568,355	0	3,092	669,723,046	(5,272)	(490,576,173)	38,156	3,817,030,771
21. Indexed	45,297,425	1,436	45,297,425	0	0	0	0	1,436	45,297,425	0	2,915	735,459,773	(2,394)	(346,131,063)	20,556	4,356,260,318
22. Variable with guarantees	56,414,908	4,980	56,414,908	0	0	0	0	4,980	56,414,908	0	370	101,529,879	(1,624)	(148,767,134)	17,686	2,990,282,002
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	637	131,714,094	(8)	7,850,247	1,050	188,680,409
24. Life contingent payout	12,519,923	13,129	12,519,923	0	0	0	0	13,129	12,519,923	0	112	9,220,041	(153)	(12,179,772)	1,884	146,226,515
25. Other	10,764,038	5,000	10,764,038	0	0	0	0	5,000	10,764,038	0	86	4,137,811	(216)	(13,454,421)	1,620	71,078,117
26. Total individual annuities	229,564,649	31,605	229,564,649	0	0	0	0	31,605	229,564,649	0	7,212	1,651,784,644	(9,667)	(1,003,258,316)	80,952	11,569,558,131
Group Annuities															
27. Fixed	1,613,295	129	1,613,295	0	0	0	0	129	1,613,295	0	0	0	(40)	(2,177,739)	393	20,138,582
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	17,503,919	1,508	17,503,919	0	0	0	0	1,508	17,503,919	0	2	354,623	(26)	(887,193)	260	32,983,837
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	157	35,847,362	0	0	157	35,847,362
31. Life contingent payout	6,422,546	9,474	6,422,546	0	0	0	0	9,474	6,422,546	0	0	0	(48)	(2,741,090)	645	36,456,622
32. Other	12,162,812	34,498	12,162,812	0	0	0	0	34,498	12,162,812	0	2	2,289	(191)	(1,168,302)	4,040	14,531,224
33. Total group annuities	37,702,572	45,609	37,702,572	0	0	0	0	45,609	37,702,572	0	161	36,204,274	(305)	(6,974,325)	5,495	139,957,626
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(20)	(9,986)	102	19,331
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2,499	(74)	(34,523)	470	225,224
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,990	(15)	(70,472)	153	574,593
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1,748)	(226,610)	24,070	2,642,611
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	6,488	(1,857)	(341,591)	24,795	3,461,759
47. Total	475,144,036	84,211	479,250,616	0	0	0	0	84,211	479,250,616	30,202,346	19,212	5,417,277,716	(35,996)	(5,555,586,226)	599,827	82,430,333,447

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 49,256 , current year $ 33,275

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 722 2) covering number of lives: 768 3) face amount $ 235,356,978

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 960,649 Group: $ 0 Total: $ 960,649

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 25,561 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 246,980 ; Long-term Care $ 468,907 ; Other Health $ 2,710,409

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	859	0	0	0	0	0	0	863,795	219,535	133,730	0	1,217,060
2. Whole	23,870,018	0	289,628	233	104,587	0	394,448	27,086,653	674,943	7,926,365	217,130	35,905,091
3. Term	58,313,053	0	2,562	6,349	262,099	0	271,010	47,077,022	0	2,450,868	196,928	49,724,818
4. Indexed	24,943,011	0	0	0	0	0	0	3,495,153	0	1,288,207	0	4,783,360
5. Universal	19,303,710	0	0	0	0	0	0	29,481,091	0	9,658,044	571,279	39,710,414
6. Universal with secondary guarantees	10,760,677	0	0	0	0	0	0	12,655,392	0	196,521	0	12,851,913
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,097,024	0	0	0	0	0	0	1,480,195	0	232,703	0	1,712,898
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	1,128,794	0	0	0	1,128,794
11. Total individual life	138,288,352	0	292,190	6,582	366,686	0	665,458	123,268,095	894,478	21,886,438	985,337	147,034,348
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	8,842	0	0	0	0	0	0	0	0	0	0	0
14. Universal	56,793	0	0	0	0	0	0	73,503	0	22,043	0	95,546
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(2,253)	0	0	0	0	0	0	0	0	15,050	0	15,050
19. Total group life	63,382	0	0	0	0	0	0	73,503	0	37,093	0	110,596
Individual Annuities												
20. Fixed	148,768,200	0	326	63	6	0	395	20,979,534	14,271	67,196,158	0	88,189,963
21. Indexed	236,236,115	0	0	0	0	0	0	12,950,890	0	109,398,599	0	122,349,489
22. Variable with guarantees	29,307,032	0	0	0	0	0	0	5,924,603	0	63,394,186	124,741	69,443,530
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	296,500	0	0	0	0	0	0	2,563,467	0	(299,165)	0	2,264,302
25. Other	257,832	0	0	0	0	0	0	4,428,627	0	0	0	4,428,627
26. Total individual annuities	414,865,679	0	326	63	6	0	395	46,847,121	14,271	239,689,778	124,741	286,675,911
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	227,156	0	503,455	0	730,611
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	10,705,805	0	0	0	0	0	0	23,649,145	0	60,846,712	0	84,495,857
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,191,591	0	0	0	1,191,591
32. Other	45,853,845	0	0	0	0	0	0	3,396,195	0	0	0	3,396,195
33. Total group annuities	56,559,650	0	0	0	0	0	0	28,464,087	0	61,350,167	0	89,814,254
Accident and Health												
34. Comprehensive individual (d)	11,088 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,618	2,618
35. Comprehensive group (d)	1,372 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	127,491 (f)	0	0	0	0	0	0	XXX	XXX	XXX	332,118	332,118
44. Long-term care (d)	64,415 (f)	0	0	0	0	0	0	XXX	XXX	XXX	333,252	333,252
45. Other health (d)	3,027,909 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,841,632	1,841,632
46. Total accident and health	3,232,275	0	0	0	0	0	0	XXX	XXX	XXX	2,509,621	2,509,621
47. Total	613,009,338 (c)	0	292,516	6,645	366,692	0	665,853	198,652,806	908,749	322,963,476	3,619,699	526,144,730

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	1,072,499	1,665	1,083,329	0	0	0	0	1,665	1,083,329	34,604	0	0	(3,232)	(2,248,563)	120,327	67,972,249
2. Whole	28,802,845	5,636	27,761,596	0	0	0	0	5,636	27,761,596	3,474,487	5,304	34,702,039	(11,570)	(74,683,102)	187,349	1,478,663,130
3. Term	48,513,585	176	47,077,022	0	0	0	0	176	47,077,022	7,968,940	2,571	1,883,630,481	(3,969)	(1,996,275,734)	55,853	30,397,222,059
4. Indexed	4,610,450	25	3,495,153	0	0	0	0	25	3,495,153	1,185,435	698	209,815,188	(235)	(100,069,248)	6,483	2,032,810,339
5. Universal	31,398,269	754	29,481,091	0	0	0	0	754	29,481,091	4,002,067	0	0	(1,909)	(100,067,561)	35,272	1,548,626,327
6. Universal with secondary guarantees	9,090,836	61	12,655,392	0	0	0	0	61	12,655,392	520,000	2	750,000	(77)	(14,845,475)	3,088	964,866,542
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,041,728	40	1,480,195	0	0	0	0	40	1,480,195	0	0	0	(17)	(4,378,645)	423	134,377,539
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(8,639)	1	33,743
10. Other	718,782	2	1,128,794	0	0	0	0	2	1,128,794	0	0	0	(42)	(9,465,744)	382	104,123,883
11. Total individual life	125,248,994	8,359	124,162,572	0	0	0	0	8,359	124,162,572	17,185,533	8,575	2,128,897,708	(21,052)	(2,302,042,711)	409,178	36,728,695,811
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(6)	(680,670)	60	3,432,080
14. Universal	78,117	4	73,503	0	0	0	0	4	73,503	17,879	0	0	(5)	83,852	135	6,711,752
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	350,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	8	19,200,000	0	31,419	15	24,299,914
19. Total group life	78,117	4	73,503	0	0	0	0	4	73,503	17,879	8	19,200,000	(11)	(565,399)	212	34,793,746
Individual Annuities															
20. Fixed	20,993,806	1,428	20,993,806	0	0	0	0	1,428	20,993,806	0	946	180,544,264	(1,694)	(66,528,253)	23,888	843,385,553
21. Indexed	12,950,890	419	12,950,890	0	0	0	0	419	12,950,890	0	658	184,008,217	(461)	(73,767,278)	5,191	1,123,910,279
22. Variable with guarantees	5,924,603	552	5,924,603	0	0	0	0	552	5,924,603	0	123	36,044,682	(213)	(13,059,457)	2,588	602,652,853
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	224	50,614,832	7	2,089,666	262	60,048,919
24. Life contingent payout	2,563,467	4,296	2,563,467	0	0	0	0	4,296	2,563,467	0	31	1,876,362	(41)	(2,213,199)	689	41,164,849
25. Other	4,428,627	1,520	4,428,627	0	0	0	0	1,520	4,428,627	0	31	3,083,698	(72)	(6,032,896)	722	23,811,675
26. Total individual annuities	46,861,393	8,215	46,861,393	0	0	0	0	8,215	46,861,393	0	2,013	456,172,054	(2,474)	(159,511,418)	33,340	2,694,974,128
Group Annuities															
27. Fixed	227,156	12	227,156	0	0	0	0	12	227,156	0	0	0	(2)	(250,483)	102	1,975,513
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	23,649,145	1,448	23,649,145	0	0	0	0	1,448	23,649,145	0	0	0	(246)	(14,725,300)	3,198	485,862,746
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	121	23,884,607	(19)	(1,283,405)	212	32,696,123
31. Life contingent payout	1,191,591	1,849	1,191,591	0	0	0	0	1,849	1,191,591	0	1	9,929	(9)	(531,616)	194	5,879,672
32. Other	3,396,195	11,100	3,396,195	0	0	0	0	11,100	3,396,195	0	0	0	(440)	(1,542,019)	12,785	60,841,987
33. Total group annuities	28,464,087	14,409	28,464,087	0	0	0	0	14,409	28,464,087	0	122	23,894,536	(716)	(18,332,823)	16,491	587,256,041
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(40)	(8,663)	247	9,626
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	1,497
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(179)	(13,946)	1,012	127,252
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	909	(2)	(5,358)	28	79,969
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1,645)	(272,996)	16,876	2,960,715
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	909	(1,866)	(300,962)	18,164	3,179,059
47. Total	200,652,591	30,987	199,561,555	0	0	0	0	30,987	199,561,555	17,203,412	10,719	2,628,165,207	(26,119)	(2,480,753,312)	477,385	40,048,898,785

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 382 2) covering number of lives: 395 3) face amount $ 128,423,065

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 964,513 Group: $ 0 Total: $ 964,513

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 10,923 ; Comprehensive Group $ 1,427 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 128,654 ; Long-term Care $ 77,004 ; Other Health $ 3,059,968

ANNUAL STATEMENT FOR THE YEAR 2025 OF THE American General Life Insurance Company

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	250	506	568	0	1,324
2. Whole	1,804,187	0	28,953	153	4,364	0	33,470	1,084,699	111,814	564,631	10,467	1,771,611
3. Term	9,420,922	0	0	0	6,593	0	6,593	4,840,654	0	556,271	23,016	5,419,941
4. Indexed	3,113,564	0	0	0	0	0	0	276,160	0	193,190	0	469,350
5. Universal	1,641,539	0	0	0	0	0	0	3,091,763	0	1,576,935	18,660	4,687,358
6. Universal with secondary guarantees	2,472,602	0	0	0	0	0	0	1,552,000	0	178,046	0	1,730,046
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	183,749	0	0	0	0	0	0	100,000	0	40,000	0	140,000
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	18,636,563	0	28,953	153	10,957	0	40,063	10,945,526	112,320	3,109,641	52,143	14,219,630
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	6,589	0	0	0	0	0	0	595	0	0	0	595
14. Universal	7,307	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	13,896	0	0	0	0	0	0	595	0	0	0	595
Individual Annuities												
20. Fixed	26,108,924	0	18	0	0	0	18	2,179,506	0	9,426,047	0	11,605,553
21. Indexed	63,008,983	0	0	0	0	0	0	3,821,995	0	33,488,086	0	37,310,081
22. Variable with guarantees	3,152,289	0	0	0	0	0	0	786,264	0	12,041,703	139	12,828,106
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	100,000	0	0	0	0	0	0	598,912	0	0	0	598,912
25. Other	0	0	0	0	0	0	0	213,816	0	48,867	0	262,683
26. Total individual annuities	92,370,196	0	18	0	0	0	18	7,600,493	0	55,004,703	139	62,605,335
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	28,362	0	306,962	0	335,324
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	431,308	0	0	0	0	0	0	2,313,556	0	14,411,886	0	16,725,442
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	183,253	0	0	0	183,253
32. Other	1,514,984	0	0	0	0	0	0	1,722,639	0	0	0	1,722,639
33. Total group annuities	1,946,292	0	0	0	0	0	0	4,247,810	0	14,718,848	0	18,966,658
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	5,930 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	20,094 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	89,638 (f)	0	0	0	0	0	0	XXX	XXX	XXX	457	457
46. Total accident and health	115,662	0	0	0	0	0	0	XXX	XXX	XXX	457	457
47. Total	113,082,609 (c)	0	28,971	153	10,957	0	40,081	22,794,424	112,320	72,833,192	52,739	95,792,675

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	682	3	756	0	0	0	0	3	756	0	0	0	0	1,444	120	94,069
2. Whole	1,319,281	149	1,196,514	0	0	0	0	149	1,196,514	382,620	402	4,238,099	(458)	(5,474,642)	5,115	118,618,111
3. Term	4,190,081	15	4,840,654	0	0	0	0	15	4,840,654	600,000	199	142,800,992	(421)	(198,350,539)	9,071	4,520,137,219
4. Indexed	526,160	5	276,160	0	0	0	0	5	276,160	250,000	69	18,357,454	(35)	(10,365,595)	1,424	264,154,164
5. Universal	2,760,539	64	3,091,763	0	0	0	0	64	3,091,763	216,735	0	0	(132)	(12,791,527)	2,003	218,051,122
6. Universal with secondary guarantees	1,674,825	19	1,552,000	0	0	0	0	19	1,552,000	272,825	0	0	(24)	(10,118,699)	654	184,006,825
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	100,000	2	100,000	0	0	0	0	2	100,000	0	0	0	(2)	(240,405)	71	50,629,402
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(8)	(1,840,888)	52	14,461,386
11. Total individual life	10,571,568	257	11,057,847	0	0	0	0	257	11,057,847	1,722,180	670	165,396,545	(1,080)	(239,180,851)	18,510	5,370,152,298
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	456	1	595	0	0	0	0	1	595	456	0	0	0	7,782	4	361,659
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	4,724	8	322,927
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	11	2,017
19. Total group life	456	1	595	0	0	0	0	1	595	456	0	0	0	12,506	23	686,603
Individual Annuities																
20. Fixed	2,179,506	144	2,179,506	0	0	0	0	144	2,179,506	0	238	34,276,014	(122)	(5,489,608)	1,587	155,847,922
21. Indexed	3,821,995	140	3,821,995	0	0	0	0	140	3,821,995	0	259	50,846,240	(172)	(21,963,760)	2,379	441,665,738
22. Variable with guarantees	786,264	67	786,264	0	0	0	0	67	786,264	0	28	5,314,651	(46)	(21,710)	835	150,437,290
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	98	14,980,608	3	434,072	106	16,585,724
24. Life contingent payout	598,912	650	598,912	0	0	0	0	650	598,912	0	6	230,191	(4)	(878,696)	151	7,850,397
25. Other	213,816	108	213,816	0	0	0	0	108	213,816	0	4	705,795	(12)	(869,011)	90	6,093,406
26. Total individual annuities	7,600,493	1,109	7,600,493	0	0	0	0	1,109	7,600,493	0	633	106,353,499	(353)	(28,788,713)	5,148	778,480,477
Group Annuities																
27. Fixed	28,362	2	28,362	0	0	0	0	2	28,362	0	0	0	(4)	(221,999)	49	1,369,609
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,313,556	337	2,313,556	0	0	0	0	337	2,313,556	0	0	0	(108)	(5,686,339)	1,296	135,523,735
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	11	1,745,300	0	47,432	41	3,071,990
31. Life contingent payout	183,253	208	183,253	0	0	0	0	208	183,253	0	0	0	(3)	(22,777)	13	531,430
32. Other	1,722,639	7,462	1,722,639	0	0	0	0	7,462	1,722,639	0	0	0	432	3,869,161	1,112	5,743,905
33. Total group annuities	4,247,810	8,009	4,247,810	0	0	0	0	8,009	4,247,810	0	11	1,745,300	317	(2,014,522)	2,511	146,240,668
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	(1)	(1,168)	6	5,999
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	8,796	0	0	6	25,038
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	229	(25)	(10,968)	259	83,800
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	9,026	(26)	(12,136)	271	114,837
47. Total	22,420,327	9,376	22,906,745	0	0	0	0	9,376	22,906,745	1,722,636	1,317	273,504,369	(1,142)	(269,983,716)	26,463	6,295,674,883

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 52 2) covering number of lives: 52 3) face amount $ 14,461,386

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 84,993 Group: $ 0 Total: $ 84,993

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 5,967 ; Long-term Care $ 20,731 ; Other Health $ 89,905

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	5,207	565	921	0	6,693
2. Whole	1,135,820	0	18,573	1,665	(244)	0	19,994	1,048,039	29,332	242,389	1,188	1,320,948
3. Term	7,935,061	0	0	658	38,449	0	39,107	2,765,514	0	364,248	68,375	3,198,137
4. Indexed	990,180	0	0	0	0	0	0	300,000	0	141,462	0	441,462
5. Universal	586,044	0	0	0	0	0	0	10,641,181	0	291,464	2,818	10,935,463
6. Universal with secondary guarantees	1,118,734	0	0	0	0	0	0	0	0	(845)	0	(845)
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	76,633	0	0	0	0	0	0	150,000	0	288,582	0	438,582
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	11,842,472	0	18,573	2,323	38,205	0	59,101	14,909,941	29,897	1,328,221	72,381	16,340,440
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	18,490	0	0	0	0	0	0	0	0	0	0	0
14. Universal	9,788	0	0	0	0	0	0	10,000	0	0	0	10,000
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	2,240	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	30,518	0	0	0	0	0	0	10,000	0	0	0	10,000
Individual Annuities												
20. Fixed	17,249,539	0	7	0	1	0	8	3,651,902	2,908	13,175,328	0	16,830,138
21. Indexed	29,385,367	0	0	0	0	0	0	2,591,171	0	13,638,049	0	16,229,220
22. Variable with guarantees	15,706,867	0	0	0	0	0	0	5,535,028	0	23,972,218	57,206	29,564,452
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	343,094	0	0	0	343,094
25. Other	47,471	0	0	0	0	0	0	352,902	0	0	0	352,902
26. Total individual annuities	62,389,244	0	7	0	1	0	8	12,474,097	2,908	50,785,595	57,206	63,319,806
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	60,915	0	34,227	0	95,142
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	93,464	0	0	0	0	0	0	987,521	0	5,036,057	0	6,023,578
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	379,530	0	0	0	379,530
32. Other	1,441,169	0	0	0	0	0	0	473,442	0	0	0	473,442
33. Total group annuities	1,534,633	0	0	0	0	0	0	1,901,408	0	5,070,284	0	6,971,692
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	4,173 (f)	0	0	0	0	0	0	XXX	XXX	XXX	64,973	64,973
44. Long-term care (d)	48,987 (f)	0	0	0	0	0	0	XXX	XXX	XXX	160,426	160,426
45. Other health (d)	89,977 (f)	0	0	0	0	0	0	XXX	XXX	XXX	15,000	15,000
46. Total accident and health	143,138	0	0	0	0	0	0	XXX	XXX	XXX	240,399	240,399
47. Total	75,940,005 (c)	0	18,580	2,323	38,206	0	59,109	29,295,446	32,805	57,184,100	369,986	86,882,337

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	5,587	11	5,772	0	0	0	0	11	5,772	0	0	0	(21)	(13,267)	229	170,479
2. Whole	960,706	123	1,077,371	0	0	0	0	123	1,077,371	176,920	437	3,014,862	(407)	(2,590,858)	2,756	43,851,694
3. Term	3,125,514	16	2,765,514	0	0	0	0	16	2,765,514	610,000	428	314,256,142	(309)	(154,656,177)	7,413	4,291,705,524
4. Indexed	300,000	1	300,000	0	0	0	0	1	300,000	0	19	5,950,099	0	14,211,269	207	98,870,279
5. Universal	10,571,349	16	10,641,181	0	0	0	0	16	10,641,181	10,000	0	0	(28)	2,396,296	557	59,900,334
6. Universal with secondary guarantees	120,000	0	0	0	0	0	0	0	0	120,000	0	0	(2)	856,785	218	108,979,281
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	150,000	2	150,000	0	0	0	0	2	150,000	0	0	0	(7)	(978,358)	43	10,353,676
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(970,350)	25	7,423,324
11. Total individual life	15,233,156	169	14,939,838	0	0	0	0	169	14,939,838	916,920	884	323,221,103	(778)	(141,744,660)	11,448	4,621,254,591
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(7,640)	14	257,495
14. Universal	10,000	1	10,000	0	0	0	0	1	10,000	0	0	0	(3)	(58,368)	19	1,002,048
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	7,881	2	419,590
19. Total group life	10,000	1	10,000	0	0	0	0	1	10,000	0	0	0	(5)	(58,127)	35	1,679,133
Individual Annuities															
20. Fixed	3,654,811	284	3,654,811	0	0	0	0	284	3,654,811	0	152	21,404,632	(152)	(11,158,868)	1,222	105,699,234
21. Indexed	2,591,171	50	2,591,171	0	0	0	0	50	2,591,171	0	95	25,554,096	(51)	(6,755,133)	672	142,244,049
22. Variable with guarantees	5,535,028	292	5,535,028	0	0	0	0	292	5,535,028	0	69	18,011,622	(120)	(5,377,027)	1,531	268,730,496
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	26	4,777,702	(11)	191,233	83	12,219,712
24. Life contingent payout	343,094	621	343,094	0	0	0	0	621	343,094	0	1	23,235	(6)	(302,709)	100	4,931,989
25. Other	352,902	302	352,902	0	0	0	0	302	352,902	0	9	818,632	(10)	(657,920)	113	5,278,652
26. Total individual annuities	12,477,006	1,549	12,477,006	0	0	0	0	1,549	12,477,006	0	352	70,589,920	(350)	(24,060,425)	3,721	539,104,132
Group Annuities															
27. Fixed	60,915	65	60,915	0	0	0	0	65	60,915	0	0	0	(4)	(7,505)	76	1,912,913
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	987,521	129	987,521	0	0	0	0	129	987,521	0	0	0	(2)	(259,304)	31	3,194,036
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	5	1,700,756	0	(6,214)	11	2,080,224
31. Life contingent payout	379,530	230	379,530	0	0	0	0	230	379,530	0	0	0	(1)	(18,946)	10	519,408
32. Other	473,442	1,217	473,442	0	0	0	0	1,217	473,442	0	3	11,884	(172)	(631,233)	5,823	40,036,059
33. Total group annuities	1,901,408	1,641	1,901,408	0	0	0	0	1,641	1,901,408	0	8	1,712,640	(179)	(923,201)	5,951	47,742,640
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(2)	(1,358)	5	3,727
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	7	(2)	(3,554)	19	60,190
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	323	(23)	(9,434)	182	76,878
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	331	(27)	(14,346)	206	140,794
47. Total	29,621,570	3,360	29,328,252	0	0	0	0	3,360	29,328,252	916,920	1,248	395,523,993	(1,339)	(166,800,758)	21,361	5,209,921,290

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 25 2) covering number of lives: 26 3) face amount $ 7,842,899

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 687,204 Group: $ 0 Total: $ 687,204

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 4,199 ; Long-term Care $ 50,620 ; Other Health $ 90,955

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	46,948	7,579	4,384	0	58,911
2. Whole	10,366,527	0	2,210,378	1,007	807,060	0	3,018,445	11,171,202	845,593	4,881,929	112,357	17,011,081
3. Term	54,893,974	0	0	1,046	113,526	0	114,572	27,961,364	5,530	3,698,742	48,416	31,714,052
4. Indexed	18,676,329	0	0	0	0	0	0	2,493,384	0	1,073,133	2,534	3,569,051
5. Universal	10,324,617	0	0	0	0	0	0	23,487,988	7,497	4,281,976	112,833	27,890,294
6. Universal with secondary guarantees	12,955,806	0	0	0	0	0	0	5,499,391	0	351,590	0	5,850,981
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,502,103	0	0	0	0	0	0	7,523,737	0	3,796,904	0	11,320,641
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	1,000	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	109,720,356	0	2,210,378	2,053	920,586	0	3,133,017	78,184,014	866,199	18,088,658	276,140	97,415,011
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	16,183	0	0	0	0	0	0	288	0	0	0	288
14. Universal	1,287,382	0	0	0	0	0	0	1,936,045	0	656,268	0	2,592,313
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(317,708)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	985,857	0	0	0	0	0	0	1,936,333	0	656,268	0	2,592,601
Individual Annuities												
20. Fixed	364,883,719	0	234	198	81	0	513	51,740,948	0	231,493,085	0	283,234,033
21. Indexed	337,696,532	0	0	0	0	0	0	14,754,455	0	132,611,030	0	147,365,485
22. Variable with guarantees	47,988,129	0	0	0	0	0	0	19,660,499	0	110,843,152	361,508	130,865,159
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	2,056,702	0	0	0	0	0	0	2,878,784	0	(45,412)	0	2,833,372
25. Other	3,855,868	0	0	0	0	0	0	11,924,018	0	(857)	0	11,923,161
26. Total individual annuities	756,480,950	0	234	198	81	0	513	100,958,704	0	474,900,998	361,508	576,221,210
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	2,192,752	0	1,528,348	0	3,721,100
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	14,982,867	0	0	0	0	0	0	31,919,903	0	118,191,170	53,441	150,164,514
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,090,360	0	0	0	1,090,360
32. Other	114,441,240	0	0	0	0	0	0	6,541,535	0	0	0	6,541,535
33. Total group annuities	129,424,107	0	0	0	0	0	0	41,744,550	0	119,719,518	53,441	161,517,509
Accident and Health												
34. Comprehensive individual (d)	1,465 (f)	0	0	0	0	0	0	XXX	XXX	XXX	695	695
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	247,892 (f)	0	0	0	0	0	0	XXX	XXX	XXX	647,298	647,298
44. Long-term care (d)	398,388 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,007,888	2,007,888
45. Other health (d)	759,208 (f)	0	0	0	0	0	0	XXX	XXX	XXX	209,929	209,929
46. Total accident and health	1,406,952	0	0	0	0	0	0	XXX	XXX	XXX	2,865,810	2,865,810
47. Total	998,018,222 (c)	0	2,210,612	2,251	920,667	0	3,133,530	222,823,601	866,199	613,365,442	3,556,899	840,612,141

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	52,800	77	54,527	0	0	0	0	77	54,527	3,624	0	0	(236)	(189,797)	9,293	7,689,341
2. Whole	12,159,985	1,874	12,016,795	0	0	0	0	1,874	12,016,795	1,524,296	2,504	20,712,099	(4,044)	(36,619,188)	58,893	689,078,241
3. Term	31,277,206	133	27,966,894	0	0	0	0	133	27,966,894	6,324,013	1,876	1,589,820,074	(3,808)	(2,314,937,497)	57,394	34,970,019,079
4. Indexed	3,074,864	40	2,493,384	0	0	0	0	40	2,493,384	606,481	411	163,878,756	(202)	(123,752,911)	4,841	1,614,260,647
5. Universal	19,928,509	327	23,495,485	0	0	0	0	327	23,495,485	4,424,459	(1)	(50,000)	(861)	(88,311,137)	13,402	1,075,838,544
6. Universal with secondary guarantees	7,659,442	35	5,499,391	0	0	0	0	35	5,499,391	2,654,419	1	303,347	(78)	(19,084,063)	2,489	1,211,051,952
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	7,696,509	37	7,523,737	0	0	0	0	37	7,523,737	695,000	0	0	(109)	(24,006,387)	1,660	428,010,341
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(76)	(15,500,640)	709	221,002,974
11. Total individual life	81,849,315	2,523	79,050,213	0	0	0	0	2,523	79,050,213	16,232,292	4,791	1,774,664,276	(9,414)	(2,622,401,620)	148,681	40,216,951,119
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	288	1	288	0	0	0	0	1	288	0	5	50,000	(11)	(845,589)	320	10,050,520
14. Universal	1,630,033	66	1,936,045	0	0	0	0	66	1,936,045	354,781	0	0	(237)	(7,753,584)	4,071	140,394,578
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	16	19,872,484	(2)	48,417	194	85,153,915
19. Total group life	1,630,321	67	1,936,333	0	0	0	0	67	1,936,333	354,781	21	19,922,484	(250)	(8,550,756)	4,585	235,599,013
Individual Annuities															
20. Fixed	51,740,948	4,691	51,740,948	0	0	0	0	4,691	51,740,948	0	2,950	471,859,753	(3,608)	(227,630,257)	33,895	2,678,028,348
21. Indexed	14,754,455	551	14,754,455	0	0	0	0	551	14,754,455	0	1,227	260,982,882	(788)	(105,858,170)	9,198	1,692,715,884
22. Variable with guarantees	19,660,499	2,624	19,660,499	0	0	0	0	2,624	19,660,499	0	315	72,100,014	(573)	(24,352,107)	6,950	1,417,134,738
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	280	64,265,931	10	4,116,976	378	87,633,015
24. Life contingent payout	2,878,784	4,647	2,878,784	0	0	0	0	4,647	2,878,784	0	67	4,110,450	(95)	(4,455,373)	1,330	57,203,748
25. Other	11,924,018	5,084	11,924,018	0	0	0	0	5,084	11,924,018	0	99	4,353,123	(170)	(6,623,037)	1,338	46,086,923
26. Total individual annuities	100,958,704	17,597	100,958,704	0	0	0	0	17,597	100,958,704	0	4,938	877,672,152	(5,224)	(364,801,968)	53,089	5,978,802,657
Group Annuities															
27. Fixed	2,192,752	321	2,192,752	0	0	0	0	321	2,192,752	0	0	0	(110)	(3,721,478)	930	40,028,157
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	31,919,903	3,205	31,919,903	0	0	0	0	3,205	31,919,903	0	1	207,922	(994)	(72,453,404)	10,280	1,452,593,895
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	148	31,813,455	(68)	(8,690,603)	574	77,003,417
31. Life contingent payout	1,090,360	1,329	1,090,360	0	0	0	0	1,329	1,090,360	0	0	0	(47)	(3,249,381)	373	30,407,966
32. Other	6,541,535	19,894	6,541,535	0	0	0	0	19,894	6,541,535	0	0	0	(571)	909,762	19,954	93,065,774
33. Total group annuities	41,744,550	24,749	41,744,550	0	0	0	0	24,749	41,744,550	0	149	32,021,377	(1,790)	(87,205,104)	32,111	1,693,099,209
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(2,406)	1	61
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(109)	(22,737)	620	263,069
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(12)	(48,888)	124	514,099
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	45	(417)	(69,610)	3,673	718,416
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	45	(539)	(143,641)	4,418	1,495,646
47. Total	226,182,890	44,936	223,689,800	0	0	0	0	44,936	223,689,800	16,587,073	9,899	2,704,280,334	(17,217)	(3,083,103,089)	242,884	48,125,947,643

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 711 2) covering number of lives: 835 3) face amount $ 306,108,013

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 1,338,017 Group: $ 0 Total: $ 1,338,017

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 1,957 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 251,473 ; Long-term Care $ 415,273 ; Other Health $ 769,113

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	21	0	0	0	0	0	0	58,910	16,832	14,392	0	90,134
2. Whole	7,082,741	0	289,509	254	82,846	0	372,609	6,538,040	328,678	2,740,396	54,334	9,661,448
3. Term	19,591,851	0	0	3,130	75,918	0	79,048	11,759,942	107	837,037	31,003	12,628,089
4. Indexed	3,949,554	0	0	0	0	0	0	0	0	256,810	0	256,810
5. Universal	3,811,678	0	0	0	0	0	0	6,280,997	(1,899)	1,904,539	117,881	8,301,518
6. Universal with secondary guarantees	3,890,568	0	0	0	0	0	0	3,850,072	0	33,060	0	3,883,132
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	832,174	0	0	0	0	0	0	1,353,062	0	1,191,725	0	2,544,787
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	12,375	0	0	0	0	0	0	254,850	0	0	0	254,850
11. Total individual life	39,170,962	0	289,509	3,384	158,764	0	451,657	30,095,873	343,718	6,977,959	203,218	37,620,768
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	1,209	0	0	0	0	0	0	50,000	0	0	0	50,000
14. Universal	45,213	0	0	0	0	0	0	73,449	0	3,497	0	76,946
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	661	0	0	0	0	0	0	0	0	0	0	0
18. Other	(27,566)	0	0	0	0	0	0	386,379	0	0	0	386,379
19. Total group life	19,517	0	0	0	0	0	0	509,828	0	3,497	0	513,325
Individual Annuities												
20. Fixed	159,862,462	0	188	53	12	0	253	26,478,448	0	105,724,583	0	132,203,031
21. Indexed	223,358,789	0	0	0	0	0	0	12,506,892	0	89,873,593	0	102,380,485
22. Variable with guarantees	39,110,733	0	0	0	0	0	0	9,086,011	0	61,838,444	2,722	70,927,177
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	150,000	0	0	0	0	0	0	1,384,942	0	0	0	1,384,942
25. Other	205,961	0	0	0	0	0	0	1,979,951	0	102,054	0	2,082,005
26. Total individual annuities	422,687,945	0	188	53	12	0	253	51,436,244	0	257,538,674	2,722	308,977,640
Group Annuities												
27. Fixed	8,000	0	0	0	0	0	0	426,816	0	106,744	0	533,560
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	5,052,372	0	0	0	0	0	0	12,411,427	0	55,664,858	0	68,076,285
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	587,894	0	0	0	587,894
32. Other	107,371,591	0	0	0	0	0	0	2,965,546	0	0	0	2,965,546
33. Total group annuities	112,431,963	0	0	0	0	0	0	16,391,683	0	55,771,602	0	72,163,285
Accident and Health												
34. Comprehensive individual (d)	143 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	51,595 (f)	0	0	0	0	0	0	XXX	XXX	XXX	457,895	457,895
44. Long-term care (d)	29,481 (f)	0	0	0	0	0	0	XXX	XXX	XXX	586,384	586,384
45. Other health (d)	514,058 (f)	0	0	0	0	0	0	XXX	XXX	XXX	324,237	324,237
46. Total accident and health	595,277	0	0	0	0	0	0	XXX	XXX	XXX	1,368,515	1,368,515
47. Total	574,905,664 (c)	0	289,697	3,437	158,776	0	451,910	98,433,628	343,718	320,291,732	1,574,455	420,643,533

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	75,070	108	75,742	0	0	0	0	108	75,742	2,887	0	0	(221)	(167,243)	8,517	6,850,559
2. Whole	7,683,489	1,264	6,866,717	0	0	0	0	1,264	6,866,717	1,659,790	2,237	13,391,755	(2,982)	(19,086,872)	33,870	314,757,754
3. Term	10,110,697	50	11,760,049	0	0	0	0	50	11,760,049	2,800,000	728	526,597,001	(1,261)	(615,085,032)	22,071	11,499,162,708
4. Indexed	0	0	0	0	0	0	0	0	0	0	97	25,767,549	(36)	(8,000,110)	1,100	355,692,184
5. Universal	6,204,808	160	6,279,098	0	0	0	0	160	6,279,098	887,135	0	0	(387)	(24,747,064)	6,610	354,157,119
6. Universal with secondary guarantees	4,150,072	30	3,850,072	0	0	0	0	30	3,850,072	400,000	3	481,126	(36)	(7,445,101)	979	349,016,252
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	961,324	25	1,353,062	0	0	0	0	25	1,353,062	100,000	0	0	(43)	(10,410,571)	604	144,776,708
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	807,530	1	254,850	0	0	0	0	1	254,850	552,680	0	0	(6)	(1,462,912)	139	38,127,102
11. Total individual life	29,992,990	1,638	30,439,590	0	0	0	0	1,638	30,439,590	6,402,492	3,065	566,237,431	(4,972)	(686,404,905)	73,890	13,062,540,386
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	50,000	1	50,000	0	0	0	0	1	50,000	0	0	0	(19)	(1,540,636)	152	8,365,466
14. Universal	49,995	2	73,449	0	0	0	0	2	73,449	0	0	0	(2)	(72,708)	113	3,980,536
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	386,379	2	386,379	0	0	0	0	2	386,379	0	39	93,600,000	(2)	268,741	132	129,995,356
19. Total group life	486,374	5	509,828	0	0	0	0	5	509,828	0	39	93,600,000	(23)	(1,344,603)	397	142,341,358
Individual Annuities															
20. Fixed	26,478,448	2,973	26,478,448	0	0	0	0	2,973	26,478,448	0	1,441	222,943,715	(1,847)	(102,152,835)	16,758	1,245,151,949
21. Indexed	12,506,892	395	12,506,892	0	0	0	0	395	12,506,892	0	899	190,251,168	(536)	(55,351,905)	6,233	1,124,638,108
22. Variable with guarantees	9,086,011	1,512	9,086,011	0	0	0	0	1,512	9,086,011	0	213	56,183,794	(316)	(11,523,768)	4,033	795,442,589
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	123	22,578,996	8	1,048,730	167	28,027,334
24. Life contingent payout	1,384,942	2,600	1,384,942	0	0	0	0	2,600	1,384,942	0	25	1,348,694	(61)	(2,477,392)	596	25,414,395
25. Other	1,979,951	756	1,979,951	0	0	0	0	756	1,979,951	0	23	833,299	(91)	(3,331,591)	400	15,581,956
26. Total individual annuities	51,436,244	8,236	51,436,244	0	0	0	0	8,236	51,436,244	0	2,724	494,139,666	(2,843)	(173,788,760)	28,187	3,234,256,331
Group Annuities															
27. Fixed	426,816	61	426,816	0	0	0	0	61	426,816	0	0	0	(13)	(389,076)	90	3,277,955
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	12,411,427	1,228	12,411,427	0	0	0	0	1,228	12,411,427	0	3	527,493	(424)	(38,785,359)	4,122	513,688,269
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	115	18,583,258	(18)	(857,836)	283	33,749,619
31. Life contingent payout	587,894	1,617	587,894	0	0	0	0	1,617	587,894	0	0	0	(7)	(417,113)	228	4,546,818
32. Other	2,965,546	7,521	2,965,546	0	0	0	0	7,521	2,965,546	0	0	0	(94)	(280,266)	2,355	12,503,697
33. Total group annuities	16,391,683	10,427	16,391,683	0	0	0	0	10,427	16,391,683	0	118	19,110,751	(556)	(40,729,649)	7,078	567,766,358
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	143
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(45)	(8,418)	166	57,279
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5)	(7,807)	15	33,392
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	109	(352)	(39,530)	3,134	501,427
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	109	(402)	(55,755)	3,316	592,241
47. Total	98,307,291	20,306	98,777,345	0	0	0	0	20,306	98,777,345	6,402,492	5,947	1,173,087,957	(8,796)	(902,323,671)	112,868	17,007,496,674

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 140 2) covering number of lives: 269 3) face amount $ 168,121,140

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 143 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 415 ; Disability Income $ 53,618 ; Long-term Care $ 36,929 ; Other Health $ 531,971

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	2,500	0	2,439	0	4,939
2. Whole	2,136,989	0	66,599	110	33,946	0	100,655	1,697,664	118,673	1,321,079	6,517	3,143,933
3. Term	10,225,132	0	0	1,206	37,850	0	39,056	8,805,564	0	1,071,181	0	9,876,745
4. Indexed	2,606,555	0	0	0	0	0	0	0	0	335,076	0	335,076
5. Universal	1,611,460	0	0	0	0	0	0	9,674,223	20	2,071,396	58,538	11,804,177
6. Universal with secondary guarantees	5,899,837	0	0	0	0	0	0	6,308,481	0	141,011	0	6,449,492
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	300,796	0	0	0	0	0	0	195,000	0	171,446	0	366,446
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	22,780,769	0	66,599	1,316	71,796	0	139,711	26,683,432	118,693	5,113,628	65,055	31,980,808
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	4,963	0	0	0	0	0	0	0	0	0	0	0
14. Universal	22,054	0	0	0	0	0	0	100,000	0	9,623	0	109,623
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(12,190)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	14,827	0	0	0	0	0	0	100,000	0	9,623	0	109,623
Individual Annuities												
20. Fixed	62,426,229	0	14	52	3	0	69	5,324,443	0	17,495,833	0	22,820,276
21. Indexed	64,416,031	0	0	0	0	0	0	960,234	0	17,554,147	0	18,514,381
22. Variable with guarantees	10,005,825	0	0	0	0	0	0	3,177,255	0	18,757,773	20,779	21,955,807
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	744,429	0	0	0	744,429
25. Other	2,611,212	0	0	0	0	0	0	690,823	0	0	0	690,823
26. Total individual annuities	139,459,297	0	14	52	3	0	69	10,897,184	0	53,807,753	20,779	64,725,716
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	34,066	0	66,909	0	100,975
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,558,253	0	0	0	0	0	0	6,065,809	0	21,384,114	0	27,449,923
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	80,250	0	0	0	80,250
32. Other	3,119,784	0	0	0	0	0	0	709,492	0	0	0	709,492
33. Total group annuities	5,678,037	0	0	0	0	0	0	6,889,617	0	21,451,023	0	28,340,640
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	22,457 (f)	0	0	0	0	0	0	XXX	XXX	XXX	145,505	145,505
44. Long-term care (d)	88,064 (f)	0	0	0	0	0	0	XXX	XXX	XXX	32,581	32,581
45. Other health (d)	160,019 (f)	0	0	0	0	0	0	XXX	XXX	XXX	187,500	187,500
46. Total accident and health	270,540	0	0	0	0	0	0	XXX	XXX	XXX	365,586	365,586
47. Total	168,203,470 (c)	0	66,613	1,368	71,799	0	139,780	44,570,233	118,693	80,382,027	451,420	125,522,373

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	2,500	2	2,500	0	0	0	0	2	2,500	0	0	0	(3)	(3,450)	319	237,916
2. Whole	1,891,825	370	1,816,337	0	0	0	0	370	1,816,337	287,112	859	5,994,519	(889)	(5,908,533)	8,124	90,139,177
3. Term	9,200,000	33	8,805,564	0	0	0	0	33	8,805,564	1,200,000	462	349,054,708	(571)	(240,971,323)	11,343	6,041,836,398
4. Indexed	0	0	0	0	0	0	0	0	0	0	30	17,461,338	(13)	2,920,272	339	195,331,588
5. Universal	12,352,950	88	9,674,243	0	0	0	0	88	9,674,243	6,462,007	0	0	(141)	(14,348,303)	1,839	155,895,490
6. Universal with secondary guarantees	5,308,481	11	6,308,481	0	0	0	0	11	6,308,481	0	0	0	(10)	(2,300,363)	590	317,405,398
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	195,000	4	195,000	0	0	0	0	4	195,000	0	0	0	(8)	(1,333,129)	166	40,547,585
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(1,681,825)	52	14,659,265
11. Total individual life	28,950,756	508	26,802,125	0	0	0	0	508	26,802,125	7,949,119	1,351	372,510,565	(1,642)	(263,626,654)	22,772	6,856,052,817
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(8)	(776,399)	58	4,022,416
14. Universal	100,000	1	100,000	0	0	0	0	1	100,000	0	0	0	(8)	(235,128)	95	3,019,966
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	4	9,600,000	0	20,328	9	10,682,221
19. Total group life	100,000	1	100,000	0	0	0	0	1	100,000	0	4	9,600,000	(16)	(991,199)	162	17,724,603
Individual Annuities															
20. Fixed	5,324,443	728	5,324,443	0	0	0	0	728	5,324,443	0	635	94,429,735	(305)	(12,828,910)	3,513	343,724,649
21. Indexed	960,234	82	960,234	0	0	0	0	82	960,234	0	172	43,054,902	(100)	(13,446,626)	1,016	181,089,598
22. Variable with guarantees	3,177,255	515	3,177,255	0	0	0	0	515	3,177,255	0	54	15,256,506	(87)	2,040,408	1,255	246,080,761
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	118	21,247,946	6	978,446	137	24,496,539
24. Life contingent payout	744,429	1,304	744,429	0	0	0	0	1,304	744,429	0	10	463,628	(17)	(753,519)	281	14,444,036
25. Other	690,823	523	690,823	0	0	0	0	523	690,823	0	32	1,308,095	(34)	(1,930,432)	280	9,820,818
26. Total individual annuities	10,897,184	3,152	10,897,184	0	0	0	0	3,152	10,897,184	0	1,021	175,760,813	(537)	(25,940,632)	6,482	819,656,399
Group Annuities															
27. Fixed	34,066	29	34,066	0	0	0	0	29	34,066	0	0	0	(5)	(4,236)	69	2,134,893
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	6,065,809	612	6,065,809	0	0	0	0	612	6,065,809	0	3	168,903	(199)	(9,860,924)	1,675	218,113,809
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	43	5,026,994	(22)	(1,448,750)	178	17,771,325
31. Life contingent payout	80,250	273	80,250	0	0	0	0	273	80,250	0	0	0	(2)	(61,306)	27	748,994
32. Other	709,492	5,054	709,492	0	0	0	0	5,054	709,492	0	0	0	(14)	(64,162)	328	581,718
33. Total group annuities	6,889,617	5,968	6,889,617	0	0	0	0	5,968	6,889,617	0	46	5,195,897	(242)	(11,439,379)	2,277	239,350,739
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(4)	(7,214)	21	22,938
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,705	(1)	0	26	102,141
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	18	(49)	(14,012)	509	151,276
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,723	(54)	(21,226)	556	276,355
47. Total	46,837,557	9,629	44,688,926	0	0	0	0	9,629	44,688,926	7,949,119	2,422	563,070,998	(2,491)	(302,019,090)	32,249	7,933,060,913

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 52 2) covering number of lives: 61 3) face amount $ 25,341,486

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 319,637 Group: $ 0 Total: $ 319,637

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 817 ; Disability Income $ 22,866 ; Long-term Care $ 90,898 ; Other Health $ 162,622

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	59,292	30,485	9,684	0	99,461
2. Whole	3,459,913	0	93,403	83	44,916	32	138,434	3,331,735	227,252	1,543,139	23,740	5,125,866
3. Term	13,076,731	0	0	122	51,579	0	51,701	15,343,000	0	397,703	6,661	15,747,364
4. Indexed	2,041,635	0	0	0	0	0	0	7,150,000	0	63,479	0	7,213,479
5. Universal	1,868,906	0	0	0	0	0	0	3,395,377	0	1,130,640	34,332	4,560,349
6. Universal with secondary guarantees	2,895,816	0	0	0	0	0	0	4,171,349	0	22,176	0	4,193,525
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	745,944	0	0	0	0	0	0	75,899	0	550,014	0	625,913
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	24,088,945	0	93,403	205	96,495	32	190,135	33,526,652	257,737	3,716,835	64,733	37,565,957
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	7,927	0	0	0	0	0	0	0	0	0	0	0
14. Universal	13,353	0	0	0	0	0	0	22,109	0	0	0	22,109
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(1,539,967)	0	0	0	0	0	0	490,154	0	0	0	490,154
19. Total group life	(1,518,687)	0	0	0	0	0	0	512,263	0	0	0	512,263
Individual Annuities												
20. Fixed	24,408,969	0	2,628	10	7	0	2,645	4,242,364	2,335	9,115,374	0	13,360,073
21. Indexed	60,731,555	0	0	0	0	0	0	1,893,807	0	29,947,951	0	31,841,758
22. Variable with guarantees	19,564,648	0	0	0	0	0	0	14,470,204	0	51,594,897	19,311	66,084,412
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	1,151,098	0	(19,489)	0	1,131,609
25. Other	210,000	0	0	0	0	0	0	838,427	0	0	0	838,427
26. Total individual annuities	104,915,172	0	2,628	10	7	0	2,645	22,595,900	2,335	90,638,733	19,311	113,256,279
Group Annuities												
27. Fixed	1,296	0	0	0	0	0	0	28,501	0	339,636	0	368,137
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	504,602	0	0	0	0	0	0	1,487,751	0	2,396,241	0	3,883,992
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	162,384	0	0	0	162,384
32. Other	2,118,451	0	0	0	0	0	0	1,392,762	0	0	0	1,392,762
33. Total group annuities	2,624,349	0	0	0	0	0	0	3,071,398	0	2,735,877	0	5,807,275
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	54,316 (f)	0	0	0	0	0	0	XXX	XXX	XXX	120,572	120,572
44. Long-term care (d)	208,838 (f)	0	0	0	0	0	0	XXX	XXX	XXX	813,756	813,756
45. Other health (d)	342,247 (f)	0	0	0	0	0	0	XXX	XXX	XXX	790,190	790,190
46. Total accident and health	605,401	0	0	0	0	0	0	XXX	XXX	XXX	1,724,518	1,724,518
47. Total	130,715,180 (c)	0	96,031	215	96,502	32	192,780	59,706,213	260,072	97,091,445	1,808,562	158,866,292

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	92,387	159	89,777	0	0	0	0	159	89,777	6,321	0	0	(286)	(179,291)	7,740	5,553,494
2. Whole	4,106,629	568	3,558,987	0	0	0	0	568	3,558,987	824,226	774	5,475,642	(1,248)	(11,864,257)	18,679	264,605,444
3. Term	10,706,833	38	15,343,000	0	0	0	0	38	15,343,000	1,863,833	494	391,919,749	(836)	(410,409,645)	13,612	7,670,637,578
4. Indexed	7,150,000	16	7,150,000	0	0	0	0	16	7,150,000	0	55	16,296,380	(18)	(7,599,155)	490	160,942,231
5. Universal	3,081,854	77	3,395,377	0	0	0	0	77	3,395,377	207,540	0	0	(172)	(13,794,564)	2,713	169,913,779
6. Universal with secondary guarantees	4,258,165	24	4,171,349	0	0	0	0	24	4,171,349	475,000	1	250,000	(18)	(3,822,010)	671	291,351,791
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	204,289	14	75,899	0	0	0	0	14	75,899	128,390	0	0	(21)	(5,621,481)	426	110,310,371
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(990,520)	62	15,792,862
11. Total individual life	29,600,157	896	33,784,389	0	0	0	0	896	33,784,389	3,505,310	1,324	413,941,771	(2,603)	(454,280,923)	44,393	8,689,107,550
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(20)	(1,327,519)	157	7,059,190
14. Universal	9,627	1	22,109	0	0	0	0	1	22,109	9,627	0	0	(3)	(112,104)	42	1,587,114
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(239,333)	9	498,344 (a)
18. Other	490,154	2	490,154	0	0	0	0	2	490,154	0	0	0	(1)	3,013,726	439	188,186,591
19. Total group life	499,781	3	512,263	0	0	0	0	3	512,263	9,627	0	0	(28)	1,334,770	647	197,331,239
Individual Annuities																
20. Fixed	4,244,699	289	4,244,699	0	0	0	0	289	4,244,699	0	306	43,909,337	(250)	(8,560,379)	3,139	233,320,093
21. Indexed	1,893,807	104	1,893,807	0	0	0	0	104	1,893,807	0	219	45,370,907	(194)	(24,997,796)	1,667	305,787,803
22. Variable with guarantees	14,470,204	1,544	14,470,204	0	0	0	0	1,544	14,470,204	0	88	20,496,690	(349)	(9,574,208)	3,833	670,557,495
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	61	14,647,650	(47)	(5,433,337)	289	40,750,486
24. Life contingent payout	1,151,098	1,570	1,151,098	0	0	0	0	1,570	1,151,098	0	17	440,317	(33)	(1,318,994)	315	14,264,277
25. Other	838,427	376	838,427	0	0	0	0	376	838,427	0	15	212,212	(51)	(1,163,280)	212	5,367,174
26. Total individual annuities	22,598,235	3,883	22,598,235	0	0	0	0	3,883	22,598,235	0	706	125,077,113	(924)	(51,047,995)	9,455	1,270,047,328
Group Annuities																
27. Fixed	28,501	8	28,501	0	0	0	0	8	28,501	0	0	0	(16)	(248,083)	145	3,075,736
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,487,751	64	1,487,751	0	0	0	0	64	1,487,751	0	1	169,056	(18)	(1,220,768)	140	17,098,153
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	43	8,403,191	0	0	43	8,403,191
31. Life contingent payout	162,384	329	162,384	0	0	0	0	329	162,384	0	0	0	(2)	(144,966)	28	1,157,288
32. Other	1,392,762	3,832	1,392,762	0	0	0	0	3,832	1,392,762	0	0	0	(8)	(39,537)	143	387,738
33. Total group annuities	3,071,398	4,233	3,071,398	0	0	0	0	4,233	3,071,398	0	44	8,572,247	(44)	(1,653,354)	499	30,122,106
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(26)	(7,984)	144	51,828
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5)	(24,258)	63	259,927
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	677	(373)	(31,722)	1,755	322,334
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	677	(404)	(63,965)	1,962	634,089
47. Total	55,769,571	9,015	59,966,285	0	0	0	0	9,015	59,966,285	3,514,937	2,074	547,591,808	(4,003)	(505,711,467)	56,956	10,187,242,311

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 737,677 , current year $ 498,344

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 63 2) covering number of lives: 494 3) face amount $ 203,970,388

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 4,823 ; Disability Income $ 54,937 ; Long-term Care $ 215,851 ; Other Health $ 394,830

ANNUAL STATEMENT FOR THE YEAR 2025 OF THE American General Life Insurance Company

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	279,204	22,017	31,284	0	332,505
2. Whole	7,583,011	0	81,789	302	11,032	0	93,123	11,262,723	212,126	2,139,850	258,835	13,873,534
3. Term	12,968,390	0	0	887	54,017	0	54,904	12,631,656	0	429,788	185,792	13,247,236
4. Indexed	3,072,395	0	0	0	0	0	0	2,598,999	0	435,138	0	3,034,137
5. Universal	7,332,887	0	0	0	0	0	0	11,468,659	20,106	2,851,653	1,039,472	15,379,890
6. Universal with secondary guarantees	2,910,103	0	0	0	0	0	0	1,533,741	0	100,364	0	1,634,105
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	251,305	0	0	0	0	0	0	200,006	0	488,802	0	688,808
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	479,202	0	0	0	479,202
11. Total individual life	34,118,091	0	81,789	1,189	65,049	0	148,027	40,454,190	254,249	6,476,879	1,484,099	48,669,417
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	5,974	0	0	0	0	0	0	10,000	0	0	0	10,000
14. Universal	28,009	0	0	0	0	0	0	102,829	0	564	0	103,393
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	11,482	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	45,465	0	0	0	0	0	0	112,829	0	564	0	113,393
Individual Annuities												
20. Fixed	81,075,861	0	84	3	0	0	87	16,069,636	0	46,678,039	0	62,747,675
21. Indexed	102,289,218	0	0	0	0	0	0	7,559,422	0	51,446,304	0	59,005,726
22. Variable with guarantees	5,714,586	0	0	0	0	0	0	2,052,245	0	34,991,987	15,271	37,059,503
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	529,586	0	(150,454)	0	379,132
25. Other	210,000	0	0	0	0	0	0	1,993,038	0	0	0	1,993,038
26. Total individual annuities	189,289,665	0	84	3	0	0	87	28,203,927	0	132,965,876	15,271	161,185,074
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	40,831	0	51,932	0	92,763
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,266,289	0	0	0	0	0	0	3,417,600	0	9,380,872	934	12,799,406
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	448,620	0	0	0	448,620
32. Other	27,910,548	0	0	0	0	0	0	2,237,530	0	0	0	2,237,530
33. Total group annuities	29,176,837	0	0	0	0	0	0	6,144,581	0	9,432,804	934	15,578,319
Accident and Health												
34. Comprehensive individual (d)	305 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	46,666 (f)	0	0	0	0	0	0	XXX	XXX	XXX	301,162	301,162
44. Long-term care (d)	25,960 (f)	0	0	0	0	0	0	XXX	XXX	XXX	187,525	187,525
45. Other health (d)	2,171,526 (f)	0	0	0	0	0	0	XXX	XXX	XXX	6,136,639	6,136,639
46. Total accident and health	2,244,458	0	0	0	0	0	0	XXX	XXX	XXX	6,625,326	6,625,326
47. Total	254,874,516 (c)	0	81,873	1,192	65,049	0	148,114	74,915,527	254,249	148,876,123	8,125,630	232,171,529

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	299,901	406	301,221	0	0	0	0	406	301,221	10,896	0	0	(742)	(548,460)	35,856	18,017,402
2. Whole	11,496,335	2,621	11,474,849	0	0	0	0	2,621	11,474,849	1,040,937	2,184	12,018,679	(4,640)	(24,562,619)	65,946	442,937,079
3. Term	11,476,003	53	12,631,656	0	0	0	0	53	12,631,656	1,261,255	406	302,937,885	(962)	(429,465,494)	14,447	6,764,395,005
4. Indexed	498,842	11	2,598,999	0	0	0	0	11	2,598,999	0	67	19,732,437	(53)	(8,995,823)	1,150	261,342,740
5. Universal	11,520,255	390	11,488,766	0	0	0	0	390	11,488,766	1,294,603	0	0	(880)	(36,100,690)	15,137	654,029,874
6. Universal with secondary guarantees	2,418,393	21	1,533,741	0	0	0	0	21	1,533,741	884,652	1	200,000	(37)	(6,369,830)	956	221,754,750
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	200,006	6	200,006	0	0	0	0	6	200,006	0	0	0	(10)	(1,893,860)	129	28,797,461
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(4,093)	1	15,986
10. Other	238,475	2	479,202	0	0	0	0	2	479,202	0	0	0	(7)	(1,646,222)	77	25,769,135
11. Total individual life	38,148,210	3,510	40,708,440	0	0	0	0	3,510	40,708,440	4,492,343	2,658	334,889,001	(7,332)	(509,587,091)	133,699	8,417,059,432
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	10,000	1	10,000	0	0	0	0	1	10,000	0	45	1,060,000	(48)	(2,058,634)	477	15,151,712
14. Universal	50,000	4	102,829	0	0	0	0	4	102,829	0	0	0	(5)	(210,054)	83	2,600,513
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	1	2,400,000	0	95,344	8	7,479,275
19. Total group life	60,000	5	112,829	0	0	0	0	5	112,829	0	46	3,460,000	(53)	(2,173,344)	568	25,231,500
Individual Annuities																
20. Fixed	16,069,636	1,649	16,069,636	0	0	0	0	1,649	16,069,636	0	675	108,016,207	(1,060)	(47,611,081)	10,764	552,833,396
21. Indexed	7,559,422	226	7,559,422	0	0	0	0	226	7,559,422	0	374	88,666,787	(290)	(36,907,479)	2,500	455,647,914
22. Variable with guarantees	2,052,245	354	2,052,245	0	0	0	0	354	2,052,245	0	52	9,506,055	(175)	(13,300,751)	2,328	358,442,774
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	54	7,682,375	3	270,282	66	10,591,735
24. Life contingent payout	529,586	1,374	529,586	0	0	0	0	1,374	529,586	0	19	968,733	(7)	(570,744)	234	8,737,927
25. Other	1,993,038	1,048	1,993,038	0	0	0	0	1,048	1,993,038	0	9	1,162,192	(39)	(2,064,445)	557	11,527,730
26. Total individual annuities	28,203,927	4,651	28,203,927	0	0	0	0	4,651	28,203,927	0	1,183	216,002,348	(1,568)	(100,184,219)	16,449	1,397,781,475
Group Annuities																
27. Fixed	40,831	4	40,831	0	0	0	0	4	40,831	0	0	0	(7)	(116,983)	116	3,284,947
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	3,417,600	440	3,417,600	0	0	0	0	440	3,417,600	0	0	0	(73)	(3,426,585)	522	69,823,096
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	45	10,632,064	(9)	(571,440)	103	16,026,392
31. Life contingent payout	448,620	1,608	448,620	0	0	0	0	1,608	448,620	0	0	0	(8)	(276,186)	187	6,310,658
32. Other	2,237,530	6,475	2,237,530	0	0	0	0	6,475	2,237,530	0	0	0	(11)	(80,652)	101	520,104
33. Total group annuities	6,144,581	8,527	6,144,581	0	0	0	0	8,527	6,144,581	0	45	10,632,064	(108)	(4,471,846)	1,029	95,965,196
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	4	290
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(46)	(3,299)	254	46,831
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,854	(1)	0	13	35,497
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	65	(1,062)	(175,998)	11,776	2,114,230
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,919	(1,109)	(179,297)	12,047	2,196,848
47. Total	72,556,718	16,693	75,169,777	0	0	0	0	16,693	75,169,777	4,492,343	3,932	564,985,332	(10,170)	(616,595,798)	163,792	9,938,234,452

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 77 2) covering number of lives: 83 3) face amount $ 33,245,030

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 856,849 Group: $ 0 Total: $ 856,849

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 304 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 46,975 ; Long-term Care $ 26,845 ; Other Health $ 2,201,698

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	(8)	0	0	0	0	0	0	139,697	29,966	26,466	0	196,129
2. Whole	7,247,154	0	62,277	508	52,622	0	115,407	7,737,172	380,821	1,959,547	74,294	10,151,834
3. Term	19,946,486	0	0	373	42,555	0	42,928	10,195,961	917	519,342	52,984	10,769,204
4. Indexed	3,226,161	0	0	0	0	0	0	376,287	0	64,006	0	440,293
5. Universal	7,189,069	0	0	0	0	0	0	9,535,055	0	2,647,813	415,074	12,597,942
6. Universal with secondary guarantees	4,751,577	0	0	0	0	0	0	2,413,511	0	126,689	0	2,540,200
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	288,317	0	0	0	0	0	0	370,199	0	331,654	0	701,853
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	291,579	0	291,579
11. Total individual life	42,648,756	0	62,277	881	95,177	0	158,335	30,767,882	411,704	5,967,096	542,352	37,689,034
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	2,867	0	0	0	0	0	0	0	0	0	0	0
14. Universal	164,692	0	0	0	0	0	0	146,010	0	97,693	0	243,703
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	167,559	0	0	0	0	0	0	146,010	0	97,693	0	243,703
Individual Annuities												
20. Fixed	102,382,986	0	63	1	0	0	64	31,788,729	153	96,649,218	0	128,438,100
21. Indexed	146,536,638	0	0	0	0	0	0	5,437,959	0	46,604,157	0	52,042,116
22. Variable with guarantees	14,224,450	0	0	0	0	0	0	8,976,133	0	56,227,217	196,388	65,399,738
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	70,265	0	0	0	0	0	0	1,363,284	0	(19,473)	0	1,343,811
25. Other	684,597	0	0	0	0	0	0	3,179,008	0	0	0	3,179,008
26. Total individual annuities	263,898,936	0	63	1	0	0	64	50,745,113	153	199,461,119	196,388	250,402,773
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	59,751	0	114,207	0	173,958
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,337,461	0	0	0	0	0	0	2,443,926	0	5,605,783	0	8,049,709
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	427,792	0	0	0	427,792
32. Other	17,987,453	0	0	0	0	0	0	631,660	0	0	0	631,660
33. Total group annuities	19,324,914	0	0	0	0	0	0	3,563,129	0	5,719,990	0	9,283,119
Accident and Health												
34. Comprehensive individual (d)	166 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	87,671 (f)	0	0	0	0	0	0	XXX	XXX	XXX	357,941	357,941
44. Long-term care (d)	41,558 (f)	0	0	0	0	0	0	XXX	XXX	XXX	45,600	45,600
45. Other health (d)	971,782 (f)	0	0	0	0	0	0	XXX	XXX	XXX	313,565	313,565
46. Total accident and health	1,101,177	0	0	0	0	0	0	XXX	XXX	XXX	717,106	717,106
47. Total	327,141,342 (c)	0	62,340	882	95,177	0	158,399	85,222,134	411,857	211,245,898	1,455,846	298,335,735

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	164,849	311	169,663	0	0	0	0	311	169,663	7,540	0	0	(834)	(537,764)	35,488	19,320,448
2. Whole	8,221,987	1,588	8,117,993	0	0	0	0	1,588	8,117,993	939,393	2,213	15,199,308	(3,728)	(23,312,194)	59,252	415,251,768
3. Term	9,384,817	41	10,196,878	0	0	0	0	41	10,196,878	2,200,000	577	420,057,481	(1,205)	(581,925,832)	19,424	9,891,396,160
4. Indexed	376,287	7	376,287	0	0	0	0	7	376,287	0	116	25,044,639	(43)	(7,608,742)	1,021	244,075,972
5. Universal	6,777,912	199	9,535,055	0	0	0	0	199	9,535,055	863,572	0	0	(586)	(35,628,103)	11,894	634,318,192
6. Universal with secondary guarantees	2,613,511	23	2,413,511	0	0	0	0	23	2,413,511	300,000	1	250,000	(50)	(16,786,613)	1,049	453,694,759
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	370,199	2	370,199	0	0	0	0	2	370,199	0	0	0	(20)	(4,986,634)	189	75,323,032
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	204,348	25	22,234,678
11. Total individual life	27,909,562	2,171	31,179,586	0	0	0	0	2,171	31,179,586	4,310,505	2,907	460,551,428	(6,466)	(670,581,534)	128,342	11,755,615,009
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(779,170)	34	4,529,625
14. Universal	208,450	7	146,010	0	0	0	0	7	146,010	91,490	0	0	(28)	(962,109)	454	13,098,602
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	18	6,869
19. Total group life	208,450	7	146,010	0	0	0	0	7	146,010	91,490	0	0	(30)	(1,741,279)	506	17,635,096
Individual Annuities																
20. Fixed	31,788,882	3,078	31,788,882	0	0	0	0	3,078	31,788,882	0	803	124,447,248	(1,555)	(103,848,875)	14,536	855,790,673
21. Indexed	5,437,959	145	5,437,959	0	0	0	0	145	5,437,959	0	395	92,207,829	(201)	(31,994,190)	2,678	518,520,399
22. Variable with guarantees	8,976,133	641	8,976,133	0	0	0	0	641	8,976,133	0	81	24,800,045	(252)	(24,472,685)	3,112	544,322,122
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	58	10,024,608	(31)	(2,118,885)	137	20,934,614
24. Life contingent payout	1,363,284	1,631	1,363,284	0	0	0	0	1,631	1,363,284	0	12	245,444	(7)	(1,529,161)	252	17,625,017
25. Other	3,179,008	1,612	3,179,008	0	0	0	0	1,612	3,179,008	0	26	1,306,926	(42)	(2,558,760)	366	11,823,330
26. Total individual annuities	50,745,266	7,107	50,745,266	0	0	0	0	7,107	50,745,266	0	1,375	253,032,100	(2,088)	(166,522,557)	21,081	1,969,016,156
Group Annuities																
27. Fixed	59,751	25	59,751	0	0	0	0	25	59,751	0	0	0	(6)	(116,638)	134	1,623,772
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,443,926	317	2,443,926	0	0	0	0	317	2,443,926	0	23	2,637,439	(45)	2,745,612	569	75,972,181
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	257	48,016,289	(4)	(406,428)	292	50,800,679
31. Life contingent payout	427,792	1,444	427,792	0	0	0	0	1,444	427,792	0	0	0	(8)	(228,215)	125	2,252,909
32. Other	631,660	4,651	631,660	0	0	0	0	4,651	631,660	0	0	0	(34)	(14,229)	408	373,479
33. Total group annuities	3,563,129	6,437	3,563,129	0	0	0	0	6,437	3,563,129	0	280	50,653,729	(97)	1,980,102	1,528	131,023,021
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	8	166
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(177)	(12,285)	879	83,130
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(5,639)	19	52,261
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	55	(699)	(75,718)	5,839	940,304
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	55	(876)	(93,642)	6,745	1,075,862
47. Total	82,426,407	15,722	85,633,991	0	0	0	0	15,722	85,633,991	4,401,995	4,562	764,237,311	(9,557)	(836,958,911)	158,202	13,874,365,143

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 25 2) covering number of lives: 25 3) face amount $ 22,234,678

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 378,740 Group: $ 0 Total: $ 378,740

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 166 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 91,382 ; Long-term Care $ 42,944 ; Other Health $ 990,227

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	500	0	0	500
2. Whole	511,122	0	23,109	576	4,155	0	27,840	341,482	90,212	325,300	6,376	763,370
3. Term	4,224,408	0	0	4,307	146,263	0	150,570	4,190,000	0	20,349	6,732	4,217,081
4. Indexed	534,052	0	0	0	0	0	0	1,612,879	0	69,045	0	1,681,924
5. Universal	418,841	0	0	0	0	0	0	952,404	(52,710)	225,068	11,814	1,136,576
6. Universal with secondary guarantees	950,475	0	0	0	0	0	0	18,202,684	0	59,932	0	18,262,616
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	49,328	0	0	0	0	0	0	0	0	19,990	0	19,990
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	6,688,226	0	23,109	4,883	150,418	0	178,410	25,299,449	38,002	719,684	24,922	26,082,057
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	3,809	0	0	0	0	0	0	0	0	0	0	0
14. Universal	13,337	0	0	0	0	0	0	0	0	2,458	0	2,458
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(26,164)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	(9,018)	0	0	0	0	0	0	0	0	2,458	0	2,458
Individual Annuities												
20. Fixed	9,017,924	0	57	43	0	0	100	875,486	0	8,901,288	0	9,776,774
21. Indexed	32,607,432	0	0	0	0	0	0	1,590,838	0	13,807,958	0	15,398,796
22. Variable with guarantees	5,554,208	0	0	0	0	0	0	1,281,500	0	18,621,868	183	19,903,551
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	447,129	0	0	0	447,129
25. Other	0	0	0	0	0	0	0	179,569	0	0	0	179,569
26. Total individual annuities	47,179,564	0	57	43	0	0	100	4,374,522	0	41,331,114	183	45,705,819
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	1,692	0	1,692
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	22,390	0	0	0	0	0	0	175	0	2,142,350	0	2,142,525
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	247,582	0	0	0	247,582
32. Other	2,533,830	0	0	0	0	0	0	1,515,442	0	0	0	1,515,442
33. Total group annuities	2,556,220	0	0	0	0	0	0	1,763,199	0	2,144,042	0	3,907,241
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	31,507 (f)	0	0	0	0	0	0	XXX	XXX	XXX	177,829	177,829
44. Long-term care (d)	3,151 (f)	0	0	0	0	0	0	XXX	XXX	XXX	18,000	18,000
45. Other health (d)	105,516 (f)	0	0	0	0	0	0	XXX	XXX	XXX	250,150	250,150
46. Total accident and health	140,175	0	0	0	0	0	0	XXX	XXX	XXX	445,979	445,979
47. Total	56,555,167 (c)	0	23,166	4,926	150,418	0	178,510	31,437,170	38,002	44,197,298	471,084	76,143,554

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	500	1	500	0	0	0	0	1	500	0	0	0	1	500	66	49,741
2. Whole	437,908	58	431,694	0	0	0	0	58	431,694	117,612	178	1,676,501	(152)	(1,806,539)	1,602	37,344,803
3. Term	3,340,000	14	4,190,000	0	0	0	0	14	4,190,000	0	111	99,325,000	(281)	(133,493,276)	3,950	2,007,201,288
4. Indexed	375,000	6	1,612,879	0	0	0	0	6	1,612,879	0	15	3,581,070	(9)	(5,429,117)	142	42,261,582
5. Universal	916,022	19	899,694	0	0	0	0	19	899,694	116,678	0	0	(40)	(2,559,552)	772	53,025,433
6. Universal with secondary guarantees	202,684	3	18,202,684	0	0	0	0	3	18,202,684	0	2	200,000	(6)	(2,532,684)	151	77,469,456
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(116,974)	27	6,640,118
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(490,912)	12	3,490,800
11. Total individual life	5,272,114	101	25,337,451	0	0	0	0	101	25,337,451	234,290	306	104,782,571	(490)	(146,428,554)	6,722	2,227,483,221
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(27,924)	11	143,949
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	8	534,051
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	1	250,000	1	250,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(3,226)	1	6,718 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	1	2,400,000	0	61,443	17	5,967,544
19. Total group life	0	0	0	0	0	0	0	0	0	0	1	2,400,000	(2)	280,293	38	6,902,262
Individual Annuities															
20. Fixed	875,486	266	875,486	0	0	0	0	266	875,486	0	75	11,139,553	(171)	(8,914,756)	982	74,906,376
21. Indexed	1,590,838	74	1,590,838	0	0	0	0	74	1,590,838	0	93	21,571,926	(72)	(9,495,889)	578	109,493,089
22. Variable with guarantees	1,281,500	177	1,281,500	0	0	0	0	177	1,281,500	0	21	4,386,255	(69)	508,878	1,208	202,675,746
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	34	7,027,095	2	126,647	50	8,773,005
24. Life contingent payout	447,129	631	447,129	0	0	0	0	631	447,129	0	3	46,016	(23)	(348,745)	109	5,301,532
25. Other	179,569	133	179,569	0	0	0	0	133	179,569	0	4	195,160	(10)	(511,773)	82	1,887,636
26. Total individual annuities	4,374,522	1,281	4,374,522	0	0	0	0	1,281	4,374,522	0	230	44,366,005	(343)	(18,635,639)	3,009	403,037,384
Group Annuities															
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	(4)	15,318	102	1,207,095
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	175	5	175	0	0	0	0	5	175	0	0	0	(8)	611,495	99	8,239,683
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	10	2,552,991	0	(23,702)	14	2,701,851
31. Life contingent payout	247,582	319	247,582	0	0	0	0	319	247,582	0	0	0	(1)	(94,367)	23	1,790,331
32. Other	1,515,442	4,816	1,515,442	0	0	0	0	4,816	1,515,442	0	0	0	(39)	(153,431)	769	1,213,696
33. Total group annuities	1,763,199	5,140	1,763,199	0	0	0	0	5,140	1,763,199	0	10	2,552,991	(52)	355,312	1,007	15,152,656
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(13)	(6,500)	56	29,165
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	5,477	0	0	3	9,406
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2	(34)	(16,536)	281	96,966
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	5,479	(47)	(23,036)	340	135,537
47. Total	11,409,835	6,522	31,475,172	0	0	0	0	6,522	31,475,172	234,290	547	154,107,046	(934)	(164,451,623)	11,116	2,652,711,059

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 9,944 , current year $ 6,718

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 12 2) covering number of lives: 29 3) face amount $ 9,458,344

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 32,148 ; Long-term Care $ 3,258 ; Other Health $ 106,329

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	175,612	44,383	26,732	0	246,727
2. Whole	9,908,158	0	227,398	281	44,769	0	272,448	10,862,576	398,199	2,894,775	50,640	14,206,190
3. Term	31,868,514	0	1,904	45,880	501,308	0	549,092	18,621,335	5,242	2,123,988	42,122	20,792,687
4. Indexed	10,893,946	0	0	0	0	0	0	1,775,199	0	788,301	0	2,563,500
5. Universal	5,844,240	0	0	0	0	0	0	6,259,169	0	2,487,418	56,679	8,803,266
6. Universal with secondary guarantees	7,071,808	0	0	0	0	0	0	2,567,755	0	435,772	0	3,003,527
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	664,373	0	0	0	0	0	0	813,572	0	784,369	0	1,597,941
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	16,512,673	0	0	0	16,512,673
11. Total individual life	66,251,039	0	229,302	46,161	546,077	0	821,540	57,587,891	447,824	9,541,355	149,441	67,726,511
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	42,654	0	0	0	0	0	0	40,000	0	0	0	40,000
14. Universal	41,904	0	0	0	0	0	0	45,576	0	26,210	0	71,786
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	1,250	0	0	0	0	0	0	0	0	0	0	0
18. Other	(17,751)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	68,057	0	0	0	0	0	0	85,576	0	26,210	0	111,786
Individual Annuities												
20. Fixed	47,982,269	0	49	74	33	0	156	30,413,760	0	66,680,761	0	97,094,521
21. Indexed	223,726,696	0	0	0	0	0	0	9,612,839	0	86,033,275	0	95,646,114
22. Variable with guarantees	46,333,277	0	0	0	0	0	0	10,212,822	0	80,224,163	64,910	90,501,895
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	1,603,343	0	(131,048)	0	1,472,295
25. Other	284,111	0	0	0	0	0	0	18,707,436	0	0	0	18,707,436
26. Total individual annuities	318,326,353	0	49	74	33	0	156	70,550,200	0	232,807,151	64,910	303,422,261
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	1,154,723	0	1,377,983	0	2,532,706
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,783,368	0	0	0	0	0	0	5,401,611	0	6,440,065	0	11,841,676
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	954,530	0	0	0	954,530
32. Other	12,964,099	0	0	0	0	0	0	1,482,670	0	0	0	1,482,670
33. Total group annuities	14,747,467	0	0	0	0	0	0	8,993,534	0	7,818,048	0	16,811,582
Accident and Health												
34. Comprehensive individual (d)	197 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	60,180 (f)	0	0	0	0	0	0	XXX	XXX	XXX	303,066	303,066
44. Long-term care (d)	291,327 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,311,131	1,311,131
45. Other health (d)	367,039 (f)	0	0	0	0	0	0	XXX	XXX	XXX	86,522	86,522
46. Total accident and health	718,743	0	0	0	0	0	0	XXX	XXX	XXX	1,700,719	1,700,719
47. Total	400,111,659 (c)	0	229,351	46,235	546,110	0	821,696	137,217,201	447,824	250,192,764	1,915,070	389,772,859

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	225,336	367	219,995	0	0	0	0	367	219,995	15,593	0	0	(875)	(517,009)	36,989	24,399,489
2. Whole	11,538,167	1,687	11,260,774	0	0	0	0	1,687	11,260,774	1,230,829	1,667	14,272,752	(3,646)	(33,655,261)	59,395	776,229,949
3. Term	21,536,182	73	18,626,577	0	0	0	0	73	18,626,577	5,172,253	1,011	773,997,244	(2,243)	(1,259,248,917)	30,392	18,233,928,002
4. Indexed	1,109,922	13	1,775,199	0	0	0	0	13	1,775,199	150,000	302	92,013,764	(126)	(48,623,629)	2,373	808,552,845
5. Universal	6,324,365	131	6,259,169	0	0	0	0	131	6,259,169	497,066	0	0	(320)	(24,422,417)	6,470	634,349,353
6. Universal with secondary guarantees	2,755,550	19	2,567,755	0	0	0	0	19	2,567,755	237,795	2	850,000	(58)	(26,364,386)	1,648	562,863,434
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	813,572	15	813,572	0	0	0	0	15	813,572	0	0	0	(38)	(9,216,289)	459	99,736,192
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(10,325)	2	40,330
10. Other	13,060,589	157	16,512,673	0	0	0	0	157	16,512,673	2,578,401	0	0	(107)	(24,548,654)	1,223	334,662,570
11. Total individual life	57,363,683	2,462	58,035,714	0	0	0	0	2,462	58,035,714	9,881,937	2,982	881,133,760	(7,413)	(1,426,606,887)	138,951	21,474,762,164
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	40,000	1	40,000	0	0	0	0	1	40,000	0	0	0	(14)	(527,178)	56	2,220,611
14. Universal	10,000	2	45,576	0	0	0	0	2	45,576	0	0	0	(7)	(146,620)	72	2,895,061
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(11)	(65,723)	24	136,849 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	6	14,400,000	(1)	380,680	83	32,659,167
19. Total group life	50,000	3	85,576	0	0	0	0	3	85,576	0	6	14,400,000	(33)	(358,841)	235	37,911,688
Individual Annuities																
20. Fixed	30,413,760	2,698	30,413,760	0	0	0	0	2,698	30,413,760	0	303	56,554,484	(1,333)	(84,050,731)	11,153	678,314,459
21. Indexed	9,612,839	303	9,612,839	0	0	0	0	303	9,612,839	0	864	218,235,460	(479)	(56,775,111)	6,316	1,319,842,907
22. Variable with guarantees	10,212,822	751	10,212,822	0	0	0	0	751	10,212,822	0	104	47,834,125	(456)	(42,245,846)	5,637	958,654,108
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	129	28,081,155	(5)	751,168	279	46,619,916
24. Life contingent payout	1,603,343	2,575	1,603,343	0	0	0	0	2,575	1,603,343	0	38	2,332,758	(49)	(4,143,834)	610	32,928,326
25. Other	18,707,436	3,723	18,707,436	0	0	0	0	3,723	18,707,436	0	13	1,041,307	(58)	(326,580)	699	34,616,211
26. Total individual annuities	70,550,200	10,050	70,550,200	0	0	0	0	10,050	70,550,200	0	1,451	354,079,289	(2,380)	(186,790,933)	24,694	3,070,975,928
Group Annuities																
27. Fixed	1,154,723	212	1,154,723	0	0	0	0	212	1,154,723	0	0	0	(74)	(2,120,048)	624	18,945,462
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	5,401,611	292	5,401,611	0	0	0	0	292	5,401,611	0	3	375,256	(24)	(3,358,947)	217	27,560,354
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	38	7,566,491	0	0	38	7,566,491
31. Life contingent payout	954,530	2,726	954,530	0	0	0	0	2,726	954,530	0	1	34,057	(15)	(591,360)	259	9,839,674
32. Other	1,482,670	3,843	1,482,670	0	0	0	0	3,843	1,482,670	0	0	0	(31)	(212,841)	315	1,814,174
33. Total group annuities	8,993,534	7,073	8,993,534	0	0	0	0	7,073	8,993,534	0	42	7,975,805	(144)	(6,283,197)	1,453	65,726,156
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	5	192
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(31)	(9,236)	190	68,552
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	70	(3)	(41,502)	78	369,697
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	69	(282)	(41,410)	2,608	347,433
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	139	(316)	(92,148)	2,881	785,874
47. Total	136,957,417	19,588	137,665,024	0	0	0	0	19,588	137,665,024	9,881,937	4,482	1,257,588,992	(10,286)	(1,620,132,006)	168,214	24,650,161,810

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 202,572 , current year $ 136,849

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1,223 2) covering number of lives: 1,302 3) face amount $ 367,318,427

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 418,240 Group: $ 0 Total: $ 418,240

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 196 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 68,243 ; Long-term Care $ 301,030 ; Other Health $ 376,260

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	1,069	2,151	398	0	3,618
2. Whole	3,081,493	0	42,982	416	24,564	0	67,962	1,943,984	30,945	745,706	12,443	2,733,078
3. Term	34,413,270	0	0	1,477	193,092	0	194,569	25,496,395	0	1,127,228	61,269	26,684,892
4. Indexed	9,853,753	0	0	0	0	0	0	1,055,000	0	679,963	0	1,734,963
5. Universal	2,648,100	0	0	0	0	0	0	7,303,027	0	1,144,774	18,606	8,466,407
6. Universal with secondary guarantees	11,084,816	0	0	0	0	0	0	9,190,382	0	231,440	0	9,421,822
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	341,535	0	0	0	0	0	0	396,572	0	139,436	0	536,008
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	38,435	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	61,461,402	0	42,982	1,893	217,656	0	262,531	45,386,429	33,096	4,068,945	92,318	49,580,788
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	25,749	0	0	0	0	0	0	50,000	0	0	908	50,908
14. Universal	387,600	0	0	0	0	0	0	6,614,307	0	55,059	0	6,669,366
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	17	0	0	0	0	0	0	0	0	0	0	0
18. Other	(379,470)	0	0	0	0	0	0	1,785,483	0	0	0	1,785,483
19. Total group life	33,896	0	0	0	0	0	0	8,449,790	0	55,059	908	8,505,757
Individual Annuities												
20. Fixed	46,325,612	0	138	20	0	0	158	15,383,972	0	48,108,628	0	63,492,600
21. Indexed	311,400,709	0	0	0	0	0	0	10,717,633	0	132,415,002	270	143,132,905
22. Variable with guarantees	38,794,273	0	0	0	0	0	0	12,869,880	0	105,050,383	83,075	118,003,338
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	1,993,731	0	0	0	1,993,731
25. Other	1,489,626	0	0	0	0	0	0	5,442,827	0	0	0	5,442,827
26. Total individual annuities	398,010,220	0	138	20	0	0	158	46,408,043	0	285,574,013	83,345	332,065,401
Group Annuities												
27. Fixed	3,000	0	0	0	0	0	0	525,714	0	1,595,804	0	2,121,518
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	833,965	0	0	0	0	0	0	1,815,776	0	6,270,852	54	8,086,682
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,497,899	0	0	0	1,497,899
32. Other	31,845,414	0	0	0	0	0	0	7,714,156	0	0	0	7,714,156
33. Total group annuities	32,682,379	0	0	0	0	0	0	11,553,545	0	7,866,656	54	19,420,255
Accident and Health												
34. Comprehensive individual (d)	171 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	63,875 (f)	0	0	0	0	0	0	XXX	XXX	XXX	435,211	435,211
44. Long-term care (d)	377,180 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,504,288	2,504,288
45. Other health (d)	21,147 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,039	1,039
46. Total accident and health	462,374	0	0	0	0	0	0	XXX	XXX	XXX	2,940,538	2,940,538
47. Total	492,650,271 (c)	0	43,120	1,913	217,656	0	262,689	111,797,807	33,096	297,564,673	3,117,163	412,512,739

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	3,220	9	3,220	0	0	0	0	9	3,220	0	0	0	(2)	(972)	276	190,433
2. Whole	1,741,328	229	1,974,929	0	0	0	0	229	1,974,929	159,035	879	6,998,608	(777)	(5,971,809)	5,604	104,632,314
3. Term	23,258,340	81	25,496,395	0	0	0	0	81	25,496,395	3,446,700	949	980,555,984	(2,146)	(1,515,893,687)	30,847	22,345,887,930
4. Indexed	1,755,000	8	1,055,000	0	0	0	0	8	1,055,000	700,000	164	78,508,210	17	19,270,430	1,197	662,879,547
5. Universal	8,635,819	75	7,303,027	0	0	0	0	75	7,303,027	1,570,685	0	0	(157)	(15,049,793)	2,406	361,388,172
6. Universal with secondary guarantees	32,990,382	16	9,190,382	0	0	0	0	16	9,190,382	24,050,000	3	600,000	(40)	(35,900,975)	1,252	1,082,737,655
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	396,572	4	396,572	0	0	0	0	4	396,572	0	0	0	(10)	(3,318,692)	225	68,859,576
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(4,883)	1	19,074
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(36)	(8,050,200)	539	152,626,014
11. Total individual life	68,780,661	422	45,419,525	0	0	0	0	422	45,419,525	29,926,420	1,995	1,066,662,802	(3,151)	(1,564,920,581)	42,347	24,779,220,715
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	50,000	2	50,000	0	0	0	0	2	50,000	0	0	0	(13)	(552,384)	51	1,269,114
14. Universal	6,626,978	5	6,614,307	0	0	0	0	5	6,614,307	12,671	0	0	(13)	(500,942)	116	4,827,903
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(4,427)	0	9,217 (a)
18. Other	1,966,848	63	1,785,483	0	0	0	0	63	1,785,483	1,396,309	12	28,800,000	(16)	(833,706)	545	123,662,415
19. Total group life	8,643,826	70	8,449,790	0	0	0	0	70	8,449,790	1,408,980	12	28,800,000	(42)	(1,891,459)	712	129,768,649
Individual Annuities															
20. Fixed	15,383,972	1,366	15,383,972	0	0	0	0	1,366	15,383,972	0	483	61,321,740	(924)	(52,342,830)	6,130	572,557,479
21. Indexed	10,717,633	322	10,717,633	0	0	0	0	322	10,717,633	0	1,014	247,549,475	(769)	(99,966,873)	6,863	1,343,295,979
22. Variable with guarantees	12,869,880	644	12,869,880	0	0	0	0	644	12,869,880	0	149	46,836,789	(493)	(47,960,733)	6,090	1,081,292,124
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	336	79,002,415	5	3,375,939	456	95,186,775
24. Life contingent payout	1,993,731	2,432	1,993,731	0	0	0	0	2,432	1,993,731	0	17	1,529,370	(44)	(3,053,642)	533	33,963,764
25. Other	5,442,827	1,381	5,442,827	0	0	0	0	1,381	5,442,827	0	17	2,550,315	(70)	(6,889,471)	510	19,234,329
26. Total individual annuities	46,408,043	6,145	46,408,043	0	0	0	0	6,145	46,408,043	0	2,016	438,790,104	(2,295)	(206,837,609)	20,582	3,145,530,450
Group Annuities															
27. Fixed	525,714	91	525,714	0	0	0	0	91	525,714	0	0	0	(83)	(2,290,659)	671	24,661,578
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,815,776	115	1,815,776	0	0	0	0	115	1,815,776	0	0	0	(42)	(4,324,592)	504	53,147,771
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	18	2,107,795	0	0	18	2,107,795
31. Life contingent payout	1,497,899	1,504	1,497,899	0	0	0	0	1,504	1,497,899	0	0	0	(3)	(783,245)	150	17,726,658
32. Other	7,714,156	18,502	7,714,156	0	0	0	0	18,502	7,714,156	0	0	0	(133)	(329,619)	3,507	14,299,581
33. Total group annuities	11,553,545	20,212	11,553,545	0	0	0	0	20,212	11,553,545	0	18	2,107,795	(261)	(7,728,116)	4,850	111,943,383
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	171
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(8)	(5,026)	74	59,616
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	497	(19)	(57,600)	121	464,045
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	151	(8)	(3,371)	80	20,337
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	648	(35)	(65,997)	276	544,170
47. Total	135,386,075	26,849	111,830,903	0	0	0	0	26,849	111,830,903	31,335,400	4,042	1,536,361,350	(5,784)	(1,781,443,762)	68,767	28,167,007,367

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 13,644 , current year $ 9,217

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 540 2) covering number of lives: 1,082 3) face amount $ 276,288,418

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 92,007 Group: $ 0 Total: $ 92,007

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 171 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 64,969 ; Long-term Care $ 390,033 ; Other Health $ 19,413

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	96,763	5,699	23,621	0	126,083
2. Whole	9,385,555	0	200,322	196	75,959	0	276,477	7,070,861	510,793	3,069,965	104,768	10,756,387
3. Term	32,219,337	0	0	1,821	142,334	0	144,155	22,690,273	0	892,421	96,603	23,679,297
4. Indexed	7,932,841	0	0	0	0	0	0	1,016,708	0	308,570	798	1,326,076
5. Universal	32,369,809	0	0	0	0	0	0	51,026,191	0	2,432,919	235,568	53,694,678
6. Universal with secondary guarantees	19,174,902	0	0	0	0	0	0	77,508,680	0	187,464	0	77,696,144
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	984,911	0	0	0	0	0	0	4,828,072	0	1,189,547	0	6,017,619
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	2,178,462	0	0	0	2,178,462
11. Total individual life	102,067,355	0	200,322	2,017	218,293	0	420,632	166,416,010	516,492	8,104,507	437,737	175,474,746
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	8,366	0	0	0	0	0	0	260,977	2,127	0	0	263,104
14. Universal	45,949	0	0	0	0	0	0	278,020	0	0	0	278,020
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	307	0	0	0	0	0	0	0	0	0	0	0
18. Other	(889,727)	0	0	0	0	0	0	1,737,070	0	0	0	1,737,070
19. Total group life	(835,105)	0	0	0	0	0	0	2,276,067	2,127	0	0	2,278,194
Individual Annuities												
20. Fixed	200,749,824	0	96	15	7	0	118	54,391,403	3,154	193,179,396	2,000	247,575,953
21. Indexed	274,666,638	0	0	0	0	0	0	7,704,976	0	85,839,119	0	93,544,095
22. Variable with guarantees	31,348,423	0	0	0	0	0	0	23,351,103	0	120,982,742	290,713	144,624,558
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	568,169	0	0	0	0	0	0	3,142,811	0	(2,339)	0	3,140,472
25. Other	3,324,820	0	0	0	0	0	0	6,227,330	0	0	0	6,227,330
26. Total individual annuities	510,657,874	0	96	15	7	0	118	94,817,623	3,154	399,998,918	292,713	495,112,408
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	800,400	0	741,279	0	1,541,679
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	733,380	0	0	0	0	0	0	3,527,614	0	7,785,467	0	11,313,081
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,809,747	0	0	0	1,809,747
32. Other	327,799,814	0	0	0	0	0	0	4,597,177	0	0	0	4,597,177
33. Total group annuities	328,533,194	0	0	0	0	0	0	10,734,938	0	8,526,746	0	19,261,684
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	150,648 (f)	0	0	0	0	0	0	XXX	XXX	XXX	600,166	600,166
44. Long-term care (d)	237,760 (f)	0	0	0	0	0	0	XXX	XXX	XXX	303,127	303,127
45. Other health (d)	680,233 (f)	0	0	0	0	0	0	XXX	XXX	XXX	92,238	92,238
46. Total accident and health	1,068,640	0	0	0	0	0	0	XXX	XXX	XXX	995,532	995,532
47. Total	941,491,958 (c)	0	200,418	2,032	218,300	0	420,750	274,244,638	521,773	416,630,171	1,725,982	693,122,564

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	96,515	139	102,462	0	0	0	0	139	102,462	2,685	0	0	(434)	(356,852)	16,417	14,098,683
2. Whole	7,689,295	1,628	7,581,654	0	0	0	0	1,628	7,581,654	1,058,428	3,668	20,935,980	(4,572)	(26,070,463)	48,180	365,414,857
3. Term	30,760,967	82	22,690,273	0	0	0	0	82	22,690,273	11,147,323	1,156	883,347,452	(2,324)	(1,179,383,799)	34,572	19,149,852,186
4. Indexed	1,216,708	11	1,016,708	0	0	0	0	11	1,016,708	250,000	151	43,377,947	(56)	(7,815,634)	1,794	532,946,241
5. Universal	51,703,961	177	51,026,191	0	0	0	0	177	51,026,191	1,930,662	0	0	(484)	(24,956,515)	8,425	487,643,859
6. Universal with secondary guarantees	94,323,125	39	77,508,680	0	0	0	0	39	77,508,680	17,330,000	0	0	(33)	(12,866,119)	1,229	631,242,908
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	225,000	6	4,828,072	0	0	0	0	6	4,828,072	100,000	0	0	(37)	(12,555,046)	621	128,850,119
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(4,889)	1	19,098
10. Other	2,870,379	10	2,178,462	0	0	0	0	10	2,178,462	1,358,734	0	0	(31)	(7,111,628)	783	204,898,222
11. Total individual life	188,885,950	2,092	166,932,502	0	0	0	0	2,092	166,932,502	33,177,832	4,975	947,661,379	(7,971)	(1,271,120,945)	112,022	21,514,966,173
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	262,127	4	263,103	0	0	0	0	4	263,103	0	0	0	(43)	(2,335,638)	298	11,623,996
14. Universal	278,020	2	278,020	0	0	0	0	2	278,020	0	0	0	(6)	(413,457)	118	3,897,911
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	1,737,070	8	1,737,070	0	0	0	0	8	1,737,070	0	2	4,800,000	(8)	1,067,345	329	131,314,493
19. Total group life	2,277,217	14	2,278,193	0	0	0	0	14	2,278,193	0	2	4,800,000	(57)	(1,681,750)	745	146,836,400
Individual Annuities															
20. Fixed	54,394,557	5,764	54,394,557	0	0	0	0	5,764	54,394,557	0	1,383	239,033,064	(3,129)	(210,971,087)	22,817	1,632,302,649
21. Indexed	7,704,976	353	7,704,976	0	0	0	0	353	7,704,976	0	966	207,011,454	(483)	(48,756,504)	5,977	1,144,817,964
22. Variable with guarantees	23,351,103	1,880	23,351,103	0	0	0	0	1,880	23,351,103	0	135	30,711,998	(688)	(58,984,809)	7,423	1,177,644,910
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	264	75,587,662	(8)	4,669,855	438	98,864,987
24. Life contingent payout	3,142,811	3,119	3,142,811	0	0	0	0	3,119	3,142,811	0	35	1,831,194	(48)	(2,735,692)	770	46,573,871
25. Other	6,227,330	2,342	6,227,330	0	0	0	0	2,342	6,227,330	0	39	2,517,244	(114)	(4,981,883)	740	25,158,131
26. Total individual annuities	94,820,777	13,458	94,820,777	0	0	0	0	13,458	94,820,777	0	2,822	556,692,615	(4,470)	(321,760,121)	38,165	4,125,362,512
Group Annuities															
27. Fixed	800,400	136	800,400	0	0	0	0	136	800,400	0	0	0	(55)	(1,551,929)	734	14,178,891
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	3,527,614	295	3,527,614	0	0	0	0	295	3,527,614	0	0	0	(57)	(1,459,988)	514	30,550,079
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	114	16,021,894	0	0	114	16,021,894
31. Life contingent payout	1,809,747	1,457	1,809,747	0	0	0	0	1,457	1,809,747	0	0	0	(4)	(1,185,795)	129	20,953,297
32. Other	4,597,177	17,477	4,597,177	0	0	0	0	17,477	4,597,177	0	0	0	(153)	(618,946)	4,299	18,743,525
33. Total group annuities	10,734,938	19,365	10,734,938	0	0	0	0	19,365	10,734,938	0	114	16,021,894	(269)	(4,816,658)	5,790	100,447,685
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(120)	(22,411)	617	146,519
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	9,994	(3)	(1,128)	43	304,735
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	737	(726)	(80,110)	3,986	652,733
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	10,731	(849)	(103,649)	4,646	1,103,988
47. Total	296,718,882	34,929	274,766,410	0	0	0	0	34,929	274,766,410	33,177,832	7,913	1,525,186,619	(13,616)	(1,599,483,123)	161,368	25,888,716,758

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 785 2) covering number of lives: 1,054 3) face amount $ 336,188,721

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 1,272,237 Group: $ 0 Total: $ 1,272,237

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 155,000 ; Long-term Care $ 245,862 ; Other Health $ 742,214

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	2,500	2,650	636	0	5,786
2. Whole	4,857,772	0	314,694	567	208,483	0	523,744	4,263,562	323,550	4,944,847	69,171	9,601,130
3. Term	22,138,155	0	0	986	179,700	0	180,686	16,463,016	575	758,686	9,891	17,232,168
4. Indexed	9,896,606	0	0	0	0	0	0	9,230,000	0	212,279	0	9,442,279
5. Universal	61,104,388	0	0	0	0	0	0	172,419,928	211,579	1,789,188	5,213	174,425,908
6. Universal with secondary guarantees	27,940,885	0	0	0	0	0	0	55,797,438	0	115,223	0	55,912,661
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,448,097	0	0	0	0	0	0	657,490	0	2,338,577	0	2,996,067
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	127,385,903	0	314,694	1,553	388,183	0	704,430	258,833,934	538,354	10,159,436	84,275	269,615,999
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	9,161	0	0	0	0	0	0	0	0	0	(3,362)	(3,362)
14. Universal	80,850	0	0	0	0	0	0	1,155,144	0	26,088	0	1,181,232
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(22,293)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	67,718	0	0	0	0	0	0	1,155,144	0	26,088	(3,362)	1,177,870
Individual Annuities												
20. Fixed	96,269,290	0	48	54	45	0	147	15,335,482	0	37,898,809	0	53,234,291
21. Indexed	153,626,317	0	0	0	0	0	0	6,289,517	0	62,168,181	0	68,457,698
22. Variable with guarantees	38,739,201	0	0	0	0	0	0	24,325,643	0	89,842,664	102,914	114,271,221
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	536,430	0	0	0	0	0	0	2,391,026	0	0	0	2,391,026
25. Other	102,241	0	0	0	0	0	0	3,284,625	0	3,797	0	3,288,422
26. Total individual annuities	289,273,479	0	48	54	45	0	147	51,626,293	0	189,913,451	102,914	241,642,658
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	625,423	0	364,187	0	989,610
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	359,212	0	0	0	0	0	0	3,435,037	0	12,479,761	0	15,914,798
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	425,238	0	0	0	425,238
32. Other	18,248,810	0	0	0	0	0	0	984,345	0	0	0	984,345
33. Total group annuities	18,608,022	0	0	0	0	0	0	5,470,043	0	12,843,948	0	18,313,991
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	202,762 (f)	0	0	0	0	0	0	XXX	XXX	XXX	683,051	683,051
44. Long-term care (d)	156,865 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,219,770	1,219,770
45. Other health (d)	53,769 (f)	0	0	0	0	0	0	XXX	XXX	XXX	325	325
46. Total accident and health	413,396	0	0	0	0	0	0	XXX	XXX	XXX	1,903,146	1,903,146
47. Total	435,748,518 (c)	0	314,742	1,607	388,228	0	704,577	317,085,414	538,354	212,942,923	2,086,973	532,653,664

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	5,666	8	5,150	0	0	0	0	8	5,150	516	0	0	0	(896)	109	84,944
2. Whole	4,897,877	499	4,587,112	0	0	0	0	499	4,587,112	1,204,448	1,029	7,914,844	(1,316)	(21,374,955)	11,728	318,344,198
3. Term	15,411,541	73	16,463,591	0	0	0	0	73	16,463,591	1,272,750	921	726,016,349	(1,364)	(753,027,512)	23,845	14,335,068,936
4. Indexed	4,100,000	9	9,230,000	0	0	0	0	9	9,230,000	1,000,000	133	50,510,886	(53)	(23,089,617)	1,070	359,790,059
5. Universal	155,142,767	173	172,631,507	0	0	0	0	173	172,631,507	12,979,890	0	0	(137)	(45,561,322)	1,494	187,227,483
6. Universal with secondary guarantees	49,005,516	75	55,797,438	0	0	0	0	75	55,797,438	3,558,078	0	0	(32)	(8,327,788)	2,033	672,049,104
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	757,490	15	657,490	0	0	0	0	15	657,490	100,000	0	0	(46)	(17,692,213)	844	209,338,188
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(145,593)	33	6,574,611
11. Total individual life	229,320,857	852	259,372,288	0	0	0	0	852	259,372,288	20,115,682	2,083	784,442,079	(2,950)	(869,219,896)	41,156	16,088,477,523
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	12	(105,402)	512	11,895,733
14. Universal	1,755,144	6	1,155,144	0	0	0	0	6	1,155,144	600,000	0	0	(8)	(425,824)	99	3,368,985
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	2	4,800,000	0	(469,339)	89	34,716,429
19. Total group life	1,755,144	6	1,155,144	0	0	0	0	6	1,155,144	600,000	2	4,800,000	4	(1,000,565)	700	49,981,147
Individual Annuities																
20. Fixed	15,335,482	2,078	15,335,482	0	0	0	0	2,078	15,335,482	0	1,002	144,628,962	(977)	(34,519,145)	9,528	749,286,371
21. Indexed	6,289,517	156	6,289,517	0	0	0	0	156	6,289,517	0	498	111,310,991	(323)	(41,288,579)	3,352	692,436,158
22. Variable with guarantees	24,325,643	1,957	24,325,643	0	0	0	0	1,957	24,325,643	0	115	33,583,338	(587)	(23,315,392)	6,807	1,182,429,540
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	164	26,285,514	(32)	22,662	433	50,820,739
24. Life contingent payout	2,391,026	2,396	2,391,026	0	0	0	0	2,396	2,391,026	0	49	1,613,057	(43)	(3,870,877)	657	31,377,779
25. Other	3,284,625	1,542	3,284,625	0	0	0	0	1,542	3,284,625	0	31	4,746,910	(96)	(3,844,468)	589	22,623,442
26. Total individual annuities	51,626,293	8,129	51,626,293	0	0	0	0	8,129	51,626,293	0	1,859	322,168,772	(2,058)	(106,815,799)	21,366	2,728,974,030
Group Annuities																
27. Fixed	625,423	108	625,423	0	0	0	0	108	625,423	0	0	0	(27)	(971,956)	195	11,081,096
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	3,435,037	280	3,435,037	0	0	0	0	280	3,435,037	0	4	438,814	(33)	1,091,417	230	33,822,547
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	67	12,116,931	(3)	(116,704)	96	14,620,926
31. Life contingent payout	425,238	556	425,238	0	0	0	0	556	425,238	0	0	0	(3)	(353,339)	50	2,256,929
32. Other	984,345	3,882	984,345	0	0	0	0	3,882	984,345	0	0	0	(4)	(43,101)	149	533,523
33. Total group annuities	5,470,043	4,826	5,470,043	0	0	0	0	4,826	5,470,043	0	71	12,555,745	(70)	(393,683)	720	62,315,020
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(49)	(26,141)	373	193,018
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	290	(6)	(7,733)	65	194,892
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	26	(24)	(3,955)	183	52,657
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	316	(79)	(37,829)	621	440,567
47. Total	288,172,337	13,813	317,623,768	0	0	0	0	13,813	317,623,768	20,715,682	4,015	1,123,966,912	(5,153)	(977,467,772)	64,563	18,930,188,287

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 34 2) covering number of lives: 120 3) face amount $ 41,288,300

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 2,898,323 Group: $ 0 Total: $ 2,898,323

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 205,303 ; Long-term Care $ 162,120 ; Other Health $ 56,317

ANNUAL STATEMENT FOR THE YEAR 2025 OF THE American General Life Insurance Company

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	8	0	0	0	0	0	0	46,858	13,130	4,282	0	64,270
2. Whole	4,649,599	0	35,145	130	10,772	0	46,047	4,381,125	78,073	1,143,731	77,649	5,680,578
3. Term	9,831,621	0	1,613	3,517	33,549	0	38,679	3,794,500	0	352,631	64,142	4,211,273
4. Indexed	2,723,281	0	0	0	0	0	0	275,000	0	79,071	0	354,071
5. Universal	3,569,127	0	0	0	0	0	0	5,443,371	0	1,323,655	250,134	7,017,160
6. Universal with secondary guarantees	1,307,921	0	0	0	0	0	0	772,567	0	108,341	0	880,908
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	193,630	0	0	0	0	0	0	0	0	441,586	0	441,586
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	22,275,187	0	36,758	3,647	44,321	0	84,726	14,713,421	91,203	3,453,297	391,925	18,649,846
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	349	0	0	0	0	0	0	0	0	0	0	0
14. Universal	32,939	0	0	0	0	0	0	18,982	0	0	0	18,982
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	1,228	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	34,516	0	0	0	0	0	0	18,982	0	0	0	18,982
Individual Annuities												
20. Fixed	17,208,766	0	10	0	0	0	10	10,829,974	0	24,068,767	0	34,898,741
21. Indexed	33,901,322	0	0	0	0	0	0	5,257,557	0	39,060,284	0	44,317,841
22. Variable with guarantees	6,242,989	0	0	0	0	0	0	1,573,099	0	17,418,172	12,894	19,004,165
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	460,676	0	(34,920)	0	425,756
25. Other	0	0	0	0	0	0	0	363,576	0	0	0	363,576
26. Total individual annuities	57,353,077	0	10	0	0	0	10	18,484,882	0	80,512,303	12,894	99,010,079
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	103,885	0	59,452	0	163,337
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,102,726	0	0	0	0	0	0	3,157,597	0	15,413,097	0	18,570,694
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	428,860	0	0	0	428,860
32. Other	3,089,148	0	0	0	0	0	0	1,054,008	0	0	0	1,054,008
33. Total group annuities	5,191,874	0	0	0	0	0	0	4,744,350	0	15,472,549	0	20,216,899
Accident and Health												
34. Comprehensive individual (d)	2,073 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	21,351 (f)	0	0	0	0	0	0	XXX	XXX	XXX	35,566	35,566
44. Long-term care (d)	23,891 (f)	0	0	0	0	0	0	XXX	XXX	XXX	80,139	80,139
45. Other health (d)	1,103,180 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,508,235	1,508,235
46. Total accident and health	1,150,495	0	0	0	0	0	0	XXX	XXX	XXX	1,623,941	1,623,941
47. Total	86,005,149 (c)	0	36,768	3,647	44,321	0	84,736	37,961,635	91,203	99,438,149	2,028,760	139,519,747

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	59,437	117	59,988	0	0	0	0	117	59,988	2,323	0	0	(328)	(191,674)	14,210	5,673,694
2. Whole	4,676,525	1,001	4,459,198	0	0	0	0	1,001	4,459,198	675,204	1,521	11,361,121	(2,437)	(13,694,968)	33,763	228,877,468
3. Term	4,053,250	23	3,794,500	0	0	0	0	23	3,794,500	1,100,000	357	208,570,823	(828)	(342,434,344)	9,668	4,403,516,274
4. Indexed	275,000	5	275,000	0	0	0	0	5	275,000	0	90	16,019,635	(45)	(20,632,920)	811	183,791,403
5. Universal	7,942,894	116	5,443,371	0	0	0	0	116	5,443,371	3,786,775	0	0	(378)	(24,672,421)	6,510	334,054,614
6. Universal with secondary guarantees	832,289	15	772,567	0	0	0	0	15	772,567	180,555	1	200,000	(16)	(2,891,097)	405	119,017,017
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(1,571,769)	70	24,456,483
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(726,723)	7	2,100,424
11. Total individual life	17,839,395	1,277	14,804,624	0	0	0	0	1,277	14,804,624	5,744,857	1,969	236,151,579	(4,039)	(406,815,916)	65,444	5,301,487,377
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(204,824)	27	1,151,332
14. Universal	3,224	1	18,982	0	0	0	0	1	18,982	0	0	0	0	50,185	87	3,038,636
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	3,224	1	18,982	0	0	0	0	1	18,982	0	0	0	(3)	(154,639)	114	4,189,968
Individual Annuities																
20. Fixed	10,829,974	857	10,829,974	0	0	0	0	857	10,829,974	0	149	24,772,914	(726)	(28,467,231)	7,692	256,564,473
21. Indexed	5,257,557	151	5,257,557	0	0	0	0	151	5,257,557	0	127	23,788,275	(243)	(36,890,413)	1,313	203,050,048
22. Variable with guarantees	1,573,099	204	1,573,099	0	0	0	0	204	1,573,099	0	15	7,278,562	(63)	(3,047,461)	618	157,324,762
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	40	8,578,391	(3)	(136,639)	48	9,236,769
24. Life contingent payout	460,676	756	460,676	0	0	0	0	756	460,676	0	4	331,165	(8)	(535,089)	90	5,401,759
25. Other	363,576	240	363,576	0	0	0	0	240	363,576	0	4	319,849	(15)	(806,106)	131	3,344,724
26. Total individual annuities	18,484,882	2,208	18,484,882	0	0	0	0	2,208	18,484,882	0	339	65,069,156	(1,058)	(69,882,940)	9,892	634,922,535
Group Annuities																
27. Fixed	103,885	10	103,885	0	0	0	0	10	103,885	0	0	0	(2)	(9,004)	37	1,600,354
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	3,157,597	368	3,157,597	0	0	0	0	368	3,157,597	0	0	0	(100)	(7,917,987)	929	151,831,106
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	17	4,063,319	(9)	(308,459)	62	9,552,665
31. Life contingent payout	428,860	495	428,860	0	0	0	0	495	428,860	0	0	0	(3)	(140,376)	43	3,178,540
32. Other	1,054,008	4,486	1,054,008	0	0	0	0	4,486	1,054,008	0	0	0	(15)	(24,023)	224	489,732
33. Total group annuities	4,744,350	5,359	4,744,350	0	0	0	0	5,359	4,744,350	0	17	4,063,319	(129)	(8,399,850)	1,295	166,652,395
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5)	(199)	63	2,044
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(65)	(2,474)	237	21,416
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	0	(5,125)	8	30,162
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(409)	(76,658)	3,850	1,078,504
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	(479)	(84,456)	4,158	1,132,126
47. Total	41,071,851	8,845	38,052,838	0	0	0	0	8,845	38,052,838	5,744,857	2,326	305,284,054	(5,708)	(485,337,801)	80,903	6,108,384,402

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 7 2) covering number of lives: 7 3) face amount $ 2,100,424

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 10,000 Group: $ 0 Total: $ 10,000

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 2,058 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 21,678 ; Long-term Care $ 24,705 ; Other Health $ 1,114,093

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	(302)	0	0	0	0	0	0	106,788	11,315	60,390	0	178,493
2. Whole	7,120,648	0	237,122	444	80,980	40	318,586	6,639,674	370,611	3,220,242	86,416	10,316,943
3. Term	23,715,103	0	27	582	65,419	0	66,028	13,973,450	853	1,029,308	66,784	15,070,395
4. Indexed	4,882,377	0	0	0	0	0	0	1,003,371	0	562,679	0	1,566,050
5. Universal	3,573,383	0	0	0	0	0	0	8,435,873	3,098	2,184,790	171,495	10,795,256
6. Universal with secondary guarantees	4,506,210	0	0	0	0	0	0	3,377,398	0	353,875	853	3,732,126
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,656,835	0	0	0	0	0	0	3,323,024	0	2,379,043	0	5,702,067
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	17,750	0	0	0	0	0	0	402,999	0	0	0	402,999
11. Total individual life	45,472,004	0	237,149	1,026	146,399	40	384,614	37,262,577	385,877	9,790,327	325,548	47,764,329
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	2,206	0	0	0	0	0	0	0	0	0	0	0
14. Universal	58,239	0	0	0	0	0	0	111,264	0	(2,198)	0	109,066
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	47,520,850	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	47,581,295	0	0	0	0	0	0	111,264	0	(2,198)	0	109,066
Individual Annuities												
20. Fixed	165,522,547	0	92	28	2	0	122	15,411,796	0	56,330,552	0	71,742,348
21. Indexed	825,203,874	0	0	0	0	0	0	43,209,704	0	427,533,421	0	470,743,125
22. Variable with guarantees	49,319,878	0	0	0	0	0	0	38,250,099	0	178,775,504	175,361	217,200,964
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	3,207,100	0	(7,819)	0	3,199,281
25. Other	653,477	0	0	0	0	0	0	2,775,943	0	0	0	2,775,943
26. Total individual annuities	1,040,699,776	0	92	28	2	0	122	102,854,642	0	662,631,658	175,361	765,661,661
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	1,114,539	0	702,433	0	1,816,972
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	3,891,010	0	0	0	0	0	0	15,778,471	0	60,446,170	0	76,224,641
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	451,803	0	0	0	451,803
32. Other	10,416,294	0	0	0	0	0	0	4,558,650	0	0	0	4,558,650
33. Total group annuities	14,307,304	0	0	0	0	0	0	21,903,463	0	61,148,603	0	83,052,066
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	94,922 (f)	0	0	0	0	0	0	XXX	XXX	XXX	318,115	318,115
44. Long-term care (d)	188,125 (f)	0	0	0	0	0	0	XXX	XXX	XXX	526,429	526,429
45. Other health (d)	670,242 (f)	0	0	0	0	0	0	XXX	XXX	XXX	421,299	421,299
46. Total accident and health	953,290	0	0	0	0	0	0	XXX	XXX	XXX	1,265,843	1,265,843
47. Total	1,149,013,669 (c)	0	237,241	1,054	146,401	40	384,736	162,131,946	385,877	733,568,390	1,766,752	897,852,965

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	119,810	192	118,103	0	0	0	0	192	118,103	9,613	0	0	(447)	(311,696)	14,731	7,452,512
2. Whole	6,805,215	1,330	7,010,285	0	0	0	0	1,330	7,010,285	1,103,143	2,379	16,370,348	(3,470)	(21,439,503)	33,818	342,794,228
3. Term	19,159,717	56	13,974,303	0	0	0	0	56	13,974,303	6,995,100	911	647,129,476	(1,635)	(818,401,435)	25,282	13,474,488,429
4. Indexed	1,003,371	8	1,003,371	0	0	0	0	8	1,003,371	0	120	26,520,040	(18)	(6,543,346)	997	329,305,289
5. Universal	8,577,186	173	8,438,971	0	0	0	0	173	8,438,971	1,040,621	0	0	(393)	(37,840,992)	5,821	356,746,090
6. Universal with secondary guarantees	2,838,703	30	3,377,398	0	0	0	0	30	3,377,398	0	1	100,000	(37)	(22,484,686)	1,081	430,388,993
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,917,569	37	3,323,024	0	0	0	0	37	3,323,024	657,419	0	0	(46)	(17,652,769)	796	224,192,191
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	962,053	1	402,999	0	0	0	0	1	402,999	559,054	0	0	(20)	(4,966,825)	447	143,396,784
11. Total individual life	43,383,624	1,827	37,648,454	0	0	0	0	1,827	37,648,454	10,364,950	3,411	690,119,864	(6,066)	(929,641,252)	82,973	15,308,764,516
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(30)	(1,933,496)	206	9,898,792
14. Universal	28,937	4	111,264	0	0	0	0	4	111,264	0	0	0	(4)	(51,971)	129	4,846,506
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	152	58,250,856	0	158,481	256	90,848,923
19. Total group life	28,937	4	111,264	0	0	0	0	4	111,264	0	152	58,250,856	(34)	(1,826,986)	591	105,594,221
Individual Annuities																
20. Fixed	15,411,796	1,115	15,411,796	0	0	0	0	1,115	15,411,796	0	1,209	178,033,767	(911)	(34,555,820)	10,765	735,268,307
21. Indexed	43,209,704	830	43,209,704	0	0	0	0	830	43,209,704	0	646	138,252,999	(465)	(64,205,118)	4,811	858,835,495
22. Variable with guarantees	38,250,099	3,610	38,250,099	0	0	0	0	3,610	38,250,099	0	216	44,956,236	(666)	(41,195,715)	7,506	1,253,671,474
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	261	43,314,386	10	3,303,117	557	84,307,277
24. Life contingent payout	3,207,100	5,425	3,207,100	0	0	0	0	5,425	3,207,100	0	18	345,255	(52)	(1,793,228)	556	28,290,683
25. Other	2,775,943	2,013	2,775,943	0	0	0	0	2,013	2,775,943	0	22	885,571	(64)	(2,276,734)	444	14,612,665
26. Total individual annuities	102,854,642	12,993	102,854,642	0	0	0	0	12,993	102,854,642	0	2,372	405,788,213	(2,148)	(140,723,497)	24,639	2,974,985,901
Group Annuities																
27. Fixed	1,114,539	251	1,114,539	0	0	0	0	251	1,114,539	0	0	0	(44)	(2,159,166)	430	15,902,557
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	15,778,471	945	15,778,471	0	0	0	0	945	15,778,471	0	0	0	(12)	(2,105,674)	185	25,844,371
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	97	20,572,257	(6)	(138,319)	124	22,803,050
31. Life contingent payout	451,803	1,104	451,803	0	0	0	0	1,104	451,803	0	0	0	(11)	(358,503)	243	6,514,545
32. Other	4,558,650	19,332	4,558,650	0	0	0	0	19,332	4,558,650	0	2	14,147	(89)	(407,046)	1,806	9,122,272
33. Total group annuities	21,903,463	21,632	21,903,463	0	0	0	0	21,632	21,903,463	0	99	20,586,404	(162)	(5,168,708)	2,788	80,186,795
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(53)	(14,384)	263	98,682
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	13,215	(5)	(19,883)	47	237,885
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	106	(444)	(76,349)	3,308	639,952
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	13,320	(502)	(110,615)	3,618	976,519
47. Total	168,170,666	36,456	162,517,823	0	0	0	0	36,456	162,517,823	10,364,950	6,034	1,174,758,658	(8,912)	(1,077,471,059)	114,609	18,470,507,952

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 447 2) covering number of lives: 686 3) face amount $ 234,240,667

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 374,064 Group: $ 0 Total: $ 374,064

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 97,384 ; Long-term Care $ 205,743 ; Other Health $ 685,950

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	208	0	1,645	0	1,853
2. Whole	1,073,519	0	23,164	285	5,983	0	29,432	472,663	20,606	451,639	26,280	971,188
3. Term	3,772,727	0	0	160	13,901	0	14,061	2,613,480	0	105,795	16,826	2,736,101
4. Indexed	447,013	0	0	0	0	0	0	0	0	0	0	0
5. Universal	503,505	0	0	0	0	0	0	1,568,011	0	317,518	0	1,885,529
6. Universal with secondary guarantees	716,449	0	0	0	0	0	0	0	0	32,183	0	32,183
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	90,222	0	0	0	0	0	0	267,135	0	79,086	0	346,221
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	6,603,435	0	23,164	445	19,884	0	43,493	4,921,497	20,606	987,866	43,106	5,973,075
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	13,065	0	0	0	0	0	0	0	0	0	0	0
14. Universal	5,790	0	0	0	0	0	0	0	0	913	0	913
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	18,855	0	0	0	0	0	0	0	0	913	0	913
Individual Annuities												
20. Fixed	18,381,509	0	0	0	25	0	25	2,831,249	0	3,941,106	0	6,772,355
21. Indexed	9,326,043	0	0	0	0	0	0	559,952	0	6,242,238	0	6,802,190
22. Variable with guarantees	6,298,825	0	0	0	0	0	0	431,059	0	4,809,828	98,134	5,339,021
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	257,874	0	0	0	257,874
25. Other	0	0	0	0	0	0	0	648,649	0	0	0	648,649
26. Total individual annuities	34,006,377	0	0	0	25	0	25	4,728,783	0	14,993,172	98,134	19,820,089
Group Annuities												
27. Fixed	4,000	0	0	0	0	0	0	25,856	0	40,536	0	66,392
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	945,183	0	0	0	0	0	0	2,257,403	0	8,053,398	0	10,310,801
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	72,331	0	0	0	72,331
32. Other	1,734,683	0	0	0	0	0	0	171,494	0	0	0	171,494
33. Total group annuities	2,683,866	0	0	0	0	0	0	2,527,084	0	8,093,934	0	10,621,018
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	2,402 (f)	0	0	0	0	0	0	XXX	XXX	XXX	18,877	18,877
44. Long-term care (d)	15,204 (f)	0	0	0	0	0	0	XXX	XXX	XXX	214,251	214,251
45. Other health (d)	97,238 (f)	0	0	0	0	0	0	XXX	XXX	XXX	150	150
46. Total accident and health	114,843	0	0	0	0	0	0	XXX	XXX	XXX	233,278	233,278
47. Total	43,427,376 (c)	0	23,164	445	19,909	0	43,518	12,177,364	20,606	24,075,885	374,518	36,648,373

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	208	1	208	0	0	0	0	1	208	0	0	0	(5)	(3,708)	100	71,667
2. Whole	545,774	93	493,268	0	0	0	0	93	493,268	92,492	352	2,123,693	(269)	(1,926,812)	2,018	34,605,534
3. Term	3,967,380	10	2,613,480	0	0	0	0	10	2,613,480	2,353,900	151	107,375,000	(195)	(83,751,400)	3,350	1,768,141,086
4. Indexed	0	0	0	0	0	0	0	0	0	0	4	1,314,909	(2)	179,240	115	37,758,231
5. Universal	1,587,011	11	1,568,011	0	0	0	0	11	1,568,011	44,000	0	0	(43)	(5,010,950)	516	44,063,995
6. Universal with secondary guarantees	80,555	0	0	0	0	0	0	0	0	80,555	0	0	(7)	(701,215)	127	53,583,569
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	267,135	4	267,135	0	0	0	0	4	267,135	0	0	0	(5)	(1,044,207)	47	17,660,814
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	6,448,063	119	4,942,102	0	0	0	0	119	4,942,102	2,570,947	507	110,813,602	(526)	(92,259,052)	6,273	1,955,884,896
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(165,990)	12	955,727
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	97	14	401,720
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	3,694
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(165,893)	28	1,361,141
Individual Annuities															
20. Fixed	2,831,249	149	2,831,249	0	0	0	0	149	2,831,249	0	159	25,952,532	(86)	(3,802,005)	838	76,271,463
21. Indexed	559,952	24	559,952	0	0	0	0	24	559,952	0	21	5,162,819	(16)	(1,741,806)	256	51,743,335
22. Variable with guarantees	431,059	59	431,059	0	0	0	0	59	431,059	0	20	5,926,070	(8)	2,739,203	227	55,915,617
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	9	1,660,253	1	385,186	11	2,045,482
24. Life contingent payout	257,874	279	257,874	0	0	0	0	279	257,874	0	4	43,374	(5)	(96,974)	71	4,201,229
25. Other	648,649	197	648,649	0	0	0	0	197	648,649	0	9	1,133,058	(13)	(562,478)	68	4,078,922
26. Total individual annuities	4,728,783	708	4,728,783	0	0	0	0	708	4,728,783	0	222	39,878,104	(127)	(3,078,874)	1,471	194,256,048
Group Annuities															
27. Fixed	25,856	2	25,856	0	0	0	0	2	25,856	0	0	0	(6)	(86,108)	16	141,089
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,257,403	180	2,257,403	0	0	0	0	180	2,257,403	0	0	0	(44)	(4,781,083)	390	61,181,662
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	22	3,445,743	(2)	(165,868)	38	4,760,656
31. Life contingent payout	72,331	154	72,331	0	0	0	0	154	72,331	0	0	0	0	(31,689)	10	604,374
32. Other	171,494	538	171,494	0	0	0	0	538	171,494	0	0	0	0	0	0	0
33. Total group annuities	2,527,084	874	2,527,084	0	0	0	0	874	2,527,084	0	22	3,445,743	(52)	(5,064,748)	454	66,687,781
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(229)	4	2,479
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(2,226)	8	19,195
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	147	(39)	(12,467)	275	96,517
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	147	(39)	(14,922)	287	118,191
47. Total	13,703,930	1,701	12,197,969	0	0	0	0	1,701	12,197,969	2,570,947	751	154,137,596	(746)	(100,583,489)	8,513	2,218,308,056

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 2,416 ; Long-term Care $ 15,722 ; Other Health $ 97,426

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	13,527	750	1,405	0	15,682
2. Whole	2,694,630	0	99,688	74	60,506	0	160,268	2,293,666	192,996	1,393,634	28,222	3,908,518
3. Term	7,989,200	0	0	365	5,468	0	5,833	6,157,230	493	198,765	2,170	6,358,658
4. Indexed	1,586,735	0	0	0	0	0	0	50,000	0	235,543	0	285,543
5. Universal	1,572,160	0	0	0	0	0	0	5,082,202	0	1,505,375	21,199	6,608,776
6. Universal with secondary guarantees	3,087,094	0	0	0	0	0	0	350,000	0	18,859	0	368,859
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	360,072	0	0	0	0	0	0	1,362,642	0	79,198	0	1,441,840
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	17,289,891	0	99,688	439	65,974	0	166,101	15,309,267	194,239	3,432,779	51,591	18,987,876
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	981	0	0	0	0	0	0	0	0	0	0	0
14. Universal	36,559	0	0	0	0	0	0	12,037	0	23,170	0	35,207
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(38,290)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	(750)	0	0	0	0	0	0	12,037	0	23,170	0	35,207
Individual Annuities												
20. Fixed	23,581,604	0	2	160	37	0	199	2,666,060	0	6,813,075	0	9,479,135
21. Indexed	35,483,118	0	0	0	0	0	0	1,207,667	0	8,403,358	0	9,611,025
22. Variable with guarantees	11,374,370	0	0	0	0	0	0	2,246,411	0	14,614,704	(11,120)	16,849,995
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	256,644	0	0	0	0	0	0	523,491	0	(7,178)	0	516,313
25. Other	588,662	0	0	0	0	0	0	538,349	0	0	1,652	540,001
26. Total individual annuities	71,284,398	0	2	160	37	0	199	7,181,978	0	29,823,959	(9,468)	36,996,469
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	176,968	0	225,786	0	402,754
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	921,339	0	0	0	0	0	0	3,935,626	0	13,102,090	0	17,037,716
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	104,541	0	0	0	104,541
32. Other	2,749,483	0	0	0	0	0	0	304,604	0	0	0	304,604
33. Total group annuities	3,670,822	0	0	0	0	0	0	4,521,739	0	13,327,876	0	17,849,615
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	19,629 (f)	0	0	0	0	0	0	XXX	XXX	XXX	66,041	66,041
44. Long-term care (d)	53,569 (f)	0	0	0	0	0	0	XXX	XXX	XXX	144,042	144,042
45. Other health (d)	214,979 (f)	0	0	0	0	0	0	XXX	XXX	XXX	27,355	27,355
46. Total accident and health	288,177	0	0	0	0	0	0	XXX	XXX	XXX	237,438	237,438
47. Total	92,532,538 (c)	0	99,690	599	66,011	0	166,300	27,025,021	194,239	46,607,784	279,561	74,106,605

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	14,438	21	14,277	0	0	0	0	21	14,277	604	0	0	(61)	(40,866)	1,997	1,435,573
2. Whole	2,504,416	334	2,486,662	0	0	0	0	334	2,486,662	478,102	429	2,895,299	(755)	(8,281,615)	13,388	230,652,222
3. Term	6,265,093	15	6,157,723	0	0	0	0	15	6,157,723	114,300	381	300,210,000	(426)	(189,764,429)	8,624	4,895,203,277
4. Indexed	50,000	1	50,000	0	0	0	0	1	50,000	0	40	10,537,468	(5)	774,676	320	91,992,451
5. Universal	5,050,685	58	5,082,202	0	0	0	0	58	5,082,202	212,361	0	0	(179)	(13,828,776)	2,154	165,460,280
6. Universal with secondary guarantees	425,000	5	350,000	0	0	0	0	5	350,000	75,000	0	0	(14)	(21,443,997)	454	228,815,990
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,200,949	6	1,362,642	0	0	0	0	6	1,362,642	0	0	0	(7)	(1,822,616)	127	35,590,717
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(1,461,751)	59	15,316,439
11. Total individual life	15,510,581	440	15,503,506	0	0	0	0	440	15,503,506	880,367	850	313,642,767	(1,454)	(235,869,374)	27,123	5,664,466,949
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(180,736)	12	942,712
14. Universal	0	1	12,037	0	0	0	0	1	12,037	0	0	0	(14)	(460,664)	162	4,357,065
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	10	24,000,000	0	32,353	17	25,722,379
19. Total group life	0	1	12,037	0	0	0	0	1	12,037	0	10	24,000,000	(16)	(609,047)	191	31,022,156
Individual Annuities																
20. Fixed	2,666,060	262	2,666,060	0	0	0	0	262	2,666,060	0	250	32,919,589	(190)	(4,670,584)	2,485	148,821,806
21. Indexed	1,207,667	57	1,207,667	0	0	0	0	57	1,207,667	0	172	33,470,526	(40)	(3,201,947)	703	119,348,584
22. Variable with guarantees	2,246,411	436	2,246,411	0	0	0	0	436	2,246,411	0	73	15,773,551	(79)	4,242,662	1,019	206,323,507
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	20	3,622,009	3	838,617	46	5,923,878
24. Life contingent payout	523,491	1,028	523,491	0	0	0	0	1,028	523,491	0	13	545,645	(13)	(1,453,437)	184	8,698,454
25. Other	538,349	402	538,349	0	0	0	0	402	538,349	0	10	209,950	(37)	(1,616,180)	183	4,741,139
26. Total individual annuities	7,181,978	2,185	7,181,978	0	0	0	0	2,185	7,181,978	0	538	86,541,270	(356)	(5,860,869)	4,620	493,857,368
Group Annuities																
27. Fixed	176,968	7	176,968	0	0	0	0	7	176,968	0	0	0	(10)	(451,061)	22	556,000
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	3,935,626	305	3,935,626	0	0	0	0	305	3,935,626	0	2	40,159	(112)	(4,460,510)	1,011	162,563,139
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	14	1,178,275	(29)	(605,855)	130	12,786,293
31. Life contingent payout	104,541	153	104,541	0	0	0	0	153	104,541	0	0	0	(1)	(39,608)	8	601,925
32. Other	304,604	600	304,604	0	0	0	0	600	304,604	0	0	0	0	3	1	308
33. Total group annuities	4,521,739	1,065	4,521,739	0	0	0	0	1,065	4,521,739	0	16	1,218,435	(152)	(5,557,031)	1,172	176,507,664
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(13)	(3,675)	53	26,216
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5)	(39,082)	24	52,748
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	(84)	(20,976)	788	202,383
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	(102)	(63,732)	865	281,347
47. Total	27,214,298	3,691	27,219,260	0	0	0	0	3,691	27,219,260	880,367	1,415	425,402,472	(2,080)	(247,960,053)	33,971	6,366,135,484

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 59 2) covering number of lives: 76 3) face amount $ 41,038,817

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 235,820 Group: $ 0 Total: $ 235,820

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 21,385 ; Long-term Care $ 54,646 ; Other Health $ 216,808

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	9,794	1,285	3,704	0	14,783
2. Whole	2,624,672	0	30,804	599	7,464	7	38,874	1,471,105	30,303	664,361	11,011	2,176,780
3. Term	15,621,637	0	0	1,685	94,772	0	96,457	15,224,542	0	1,080,446	3,827	16,308,815
4. Indexed	11,641,094	0	0	0	0	0	0	5,063,227	0	383,290	0	5,446,517
5. Universal	2,130,480	0	0	0	0	0	0	2,275,922	0	1,122,492	14,990	3,413,404
6. Universal with secondary guarantees	3,269,749	0	0	0	0	0	0	100,000	0	21,371	0	121,371
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	316,010	0	0	0	0	0	0	0	0	626,325	0	626,325
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	35,603,642	0	30,804	2,284	102,236	7	135,331	24,144,590	31,588	3,901,989	29,828	28,107,995
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	55,247	0	0	0	0	0	0	0	0	0	0	0
14. Universal	22,649	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(103,530)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	(25,634)	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	75,484,573	0	9	4	1	0	14	10,066,426	1,437	44,203,489	0	54,271,352
21. Indexed	104,057,237	0	0	0	0	0	0	3,756,230	0	36,264,772	0	40,021,002
22. Variable with guarantees	11,387,432	0	0	0	0	0	0	7,856,861	0	24,920,257	16,547	32,793,665
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	129,576	0	0	0	0	0	0	498,514	0	0	0	498,514
25. Other	3,519,761	0	0	0	0	0	0	742,658	0	0	0	742,658
26. Total individual annuities	194,578,579	0	9	4	1	0	14	22,920,689	1,437	105,388,518	16,547	128,327,191
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	73,288	0	111,204	0	184,492
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	87,716	0	0	0	0	0	0	1,489,500	0	7,980,226	0	9,469,726
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	158,821	0	0	0	158,821
32. Other	7,139,444	0	0	0	0	0	0	612,747	0	0	0	612,747
33. Total group annuities	7,227,160	0	0	0	0	0	0	2,334,356	0	8,091,430	0	10,425,786
Accident and Health												
34. Comprehensive individual (d)	58 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	19,390 (f)	0	0	0	0	0	0	XXX	XXX	XXX	83,022	83,022
44. Long-term care (d)	57,986 (f)	0	0	0	0	0	0	XXX	XXX	XXX	27,618	27,618
45. Other health (d)	232,327 (f)	0	0	0	0	0	0	XXX	XXX	XXX	65,401	65,401
46. Total accident and health	309,761	0	0	0	0	0	0	XXX	XXX	XXX	176,041	176,041
47. Total	237,693,508 (c)	0	30,813	2,288	102,237	7	135,345	49,399,635	33,025	117,381,937	222,416	167,037,013

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	10,819	16	11,079	0	0	0	0	16	11,079	442	0	0	(28)	(24,712)	832	629,333
2. Whole	1,796,498	203	1,501,408	0	0	0	0	203	1,501,408	461,324	809	6,735,784	(675)	(5,407,649)	5,666	90,481,980
3. Term	14,867,264	57	15,224,542	0	0	0	0	57	15,224,542	1,388,775	541	415,476,873	(825)	(428,801,342)	13,262	7,058,297,177
4. Indexed	4,438,227	14	5,063,227	0	0	0	0	14	5,063,227	0	294	105,409,401	(128)	(29,863,266)	2,885	929,310,883
5. Universal	2,170,453	56	2,275,922	0	0	0	0	56	2,275,922	251,778	0	0	(65)	(10,662,039)	1,372	202,693,576
6. Universal with secondary guarantees	100,000	1	100,000	0	0	0	0	1	100,000	0	2	150,000	5	(285,462)	695	321,888,171
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(13)	(1,893,027)	139	38,141,166
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	23,383,261	347	24,176,178	0	0	0	0	347	24,176,178	2,102,319	1,646	527,772,058	(1,729)	(476,937,497)	24,851	8,641,442,286
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(23,433)	17	912,367
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	1	(36,023)	51	1,968,765
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	1	2,400,000	0	71,833	5	6,244,124
19. Total group life	0	0	0	0	0	0	0	0	0	0	1	2,400,000	(1)	12,377	73	9,125,256
Individual Annuities															
20. Fixed	10,067,863	402	10,067,863	0	0	0	0	402	10,067,863	0	359	80,126,234	(331)	(33,493,587)	2,764	327,032,655
21. Indexed	3,756,230	118	3,756,230	0	0	0	0	118	3,756,230	0	373	84,065,574	(181)	(12,817,151)	2,446	521,511,631
22. Variable with guarantees	7,856,861	498	7,856,861	0	0	0	0	498	7,856,861	0	42	13,812,630	(122)	(13,965,851)	1,260	225,046,432
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	74	20,966,662	(1)	102,986	93	23,445,079
24. Life contingent payout	498,514	804	498,514	0	0	0	0	804	498,514	0	7	136,593	(11)	(522,811)	145	10,479,203
25. Other	742,658	405	742,658	0	0	0	0	405	742,658	0	16	877,461	(20)	(3,934,109)	154	5,614,563
26. Total individual annuities	22,922,126	2,227	22,922,126	0	0	0	0	2,227	22,922,126	0	871	199,985,153	(666)	(64,630,523)	6,862	1,113,129,563
Group Annuities															
27. Fixed	73,288	7	73,288	0	0	0	0	7	73,288	0	0	0	(3)	(42,029)	51	1,705,454
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,489,500	254	1,489,500	0	0	0	0	254	1,489,500	0	1	283,640	(31)	(572,201)	305	19,351,097
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	5	1,209,535	0	0	5	1,209,535
31. Life contingent payout	158,821	357	158,821	0	0	0	0	357	158,821	0	0	0	(4)	(569,610)	25	1,724,673
32. Other	612,747	1,976	612,747	0	0	0	0	1,976	612,747	0	0	0	0	2,118	1	212,826
33. Total group annuities	2,334,356	2,594	2,334,356	0	0	0	0	2,594	2,334,356	0	6	1,493,174	(38)	(1,181,722)	387	24,203,585
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(58)	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(2)	(1,199)	35	18,718
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	7,785	0	(689)	18	73,400
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	116	(61)	(32,427)	619	221,928
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	7,900	(64)	(34,374)	672	314,046
47. Total	48,639,743	5,168	49,432,660	0	0	0	0	5,168	49,432,660	2,102,319	2,527	731,658,286	(2,498)	(542,771,740)	32,845	9,788,214,737

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 4 3) face amount $ 6,224,263

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 478,466 Group: $ 0 Total: $ 478,466

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 58 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 19,509 ; Long-term Care $ 59,763 ; Other Health $ 233,810

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	125	0	0	0	125
2. Whole	1,024,683	0	40,870	0	14,165	0	55,035	665,442	48,606	404,337	17,266	1,135,651
3. Term	6,089,178	0	0	(6,802)	112,749	0	105,947	2,570,000	0	177,599	4,803	2,752,402
4. Indexed	1,174,518	0	0	0	0	0	0	100,000	0	428,260	0	528,260
5. Universal	684,062	0	0	0	0	0	0	1,843,082	0	187,279	12,682	2,043,043
6. Universal with secondary guarantees	1,520,370	0	0	0	0	0	0	1,877,472	0	52,749	0	1,930,221
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	181,842	0	0	0	0	0	0	0	0	149,237	0	149,237
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	10,674,653	0	40,870	(6,802)	126,914	0	160,982	7,056,121	48,606	1,399,461	34,751	8,538,939
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	9,996	0	0	0	0	0	0	0	0	0	0	0
14. Universal	12,022	0	0	0	0	0	0	8,000	0	11,577	2,313	21,890
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	220	0	0	0	0	0	0	0	0	0	0	0
18. Other	(34,205)	0	0	0	0	0	0	181,107	0	0	0	181,107
19. Total group life	(11,967)	0	0	0	0	0	0	189,107	0	11,577	2,313	202,997
Individual Annuities												
20. Fixed	14,762,116	0	33	14	0	0	47	2,876,534	0	11,163,780	0	14,040,314
21. Indexed	63,739,117	0	0	0	0	0	0	1,211,839	0	21,935,583	0	23,147,422
22. Variable with guarantees	11,038,091	0	0	0	0	0	0	3,472,072	0	29,205,212	0	32,677,284
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	150,000	0	0	0	0	0	0	606,801	0	0	0	606,801
25. Other	1,271,987	0	0	0	0	0	0	1,333,085	0	0	0	1,333,085
26. Total individual annuities	90,961,311	0	33	14	0	0	47	9,500,331	0	62,304,575	0	71,804,906
Group Annuities												
27. Fixed	6,500	0	0	0	0	0	0	222,127	0	275,773	0	497,900
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	54,833	0	0	0	0	0	0	2,286,991	0	5,350,679	0	7,637,670
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	543,997	0	0	0	543,997
32. Other	3,578,274	0	0	0	0	0	0	1,054,073	0	0	0	1,054,073
33. Total group annuities	3,639,607	0	0	0	0	0	0	4,107,188	0	5,626,452	0	9,733,640
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	76,041 (f)	0	0	0	0	0	0	XXX	XXX	XXX	392,817	392,817
44. Long-term care (d)	49,208 (f)	0	0	0	0	0	0	XXX	XXX	XXX	500,443	500,443
45. Other health (d)	23,779 (f)	0	0	0	0	0	0	XXX	XXX	XXX	13,165	13,165
46. Total accident and health	149,028	0	0	0	0	0	0	XXX	XXX	XXX	906,426	906,426
47. Total	105,412,632 (c)	0	40,903	(6,788)	126,914	0	161,029	20,852,747	48,606	69,342,065	943,490	91,186,908

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	125	1	125	0	0	0	0	1	125	0	0	0	0	375	154	114,707
2. Whole	731,413	84	714,049	0	0	0	0	84	714,049	93,631	220	1,791,949	(239)	(3,892,727)	2,636	62,832,627
3. Term	2,320,000	9	2,570,000	0	0	0	0	9	2,570,000	0	190	190,550,000	(303)	(144,574,398)	5,505	3,039,821,237
4. Indexed	100,000	3	100,000	0	0	0	0	3	100,000	0	21	11,205,522	(10)	(11,285,840)	273	87,970,127
5. Universal	1,623,523	17	1,843,082	0	0	0	0	17	1,843,082	50,000	0	0	(63)	(4,089,417)	843	68,558,128
6. Universal with secondary guarantees	1,877,472	7	1,877,472	0	0	0	0	7	1,877,472	0	0	0	(11)	(189,650)	217	112,719,932
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(182,622)	103	28,110,616
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	(4,382)	1	383,299
11. Total individual life	6,652,533	121	7,104,728	0	0	0	0	121	7,104,728	143,631	431	203,547,471	(628)	(164,218,661)	9,732	3,400,510,673
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(6)	(9,922)	47	141,926
14. Universal	8,000	1	8,000	0	0	0	0	1	8,000	0	0	0	(1)	(21,909)	45	1,820,753
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(1,011)	0	2,106 (a)
18. Other	181,107	2	181,107	0	0	0	0	2	181,107	0	12	28,800,000	(2)	(177,754)	50	42,881,581
19. Total group life	189,107	3	189,107	0	0	0	0	3	189,107	0	12	28,800,000	(9)	(210,596)	142	44,846,366
Individual Annuities															
20. Fixed	2,876,534	223	2,876,534	0	0	0	0	223	2,876,534	0	141	17,258,772	(176)	(9,803,938)	1,090	113,315,876
21. Indexed	1,211,839	47	1,211,839	0	0	0	0	47	1,211,839	0	187	49,779,965	(88)	(10,609,946)	1,387	286,336,161
22. Variable with guarantees	3,472,072	303	3,472,072	0	0	0	0	303	3,472,072	0	44	11,462,054	(130)	(7,239,285)	1,795	321,933,210
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	62	14,280,143	(4)	76,559	96	16,680,271
24. Life contingent payout	606,801	829	606,801	0	0	0	0	829	606,801	0	9	785,274	(18)	(434,012)	182	9,796,030
25. Other	1,333,085	712	1,333,085	0	0	0	0	712	1,333,085	0	20	979,418	(26)	(1,414,853)	234	4,466,780
26. Total individual annuities	9,500,331	2,114	9,500,331	0	0	0	0	2,114	9,500,331	0	463	94,545,626	(442)	(29,425,475)	4,784	752,528,328
Group Annuities															
27. Fixed	222,127	33	222,127	0	0	0	0	33	222,127	0	0	0	(18)	(344,524)	354	4,768,808
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,286,991	89	2,286,991	0	0	0	0	89	2,286,991	0	0	0	(47)	(1,749,887)	462	44,510,166
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	2	380,354	0	0	2	380,354
31. Life contingent payout	543,997	520	543,997	0	0	0	0	520	543,997	0	0	0	(1)	(203,646)	28	5,491,212
32. Other	1,054,073	2,547	1,054,073	0	0	0	0	2,547	1,054,073	0	0	0	0	0	0	0
33. Total group annuities	4,107,188	3,189	4,107,188	0	0	0	0	3,189	4,107,188	0	2	380,354	(66)	(2,298,057)	846	55,150,541
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(20)	(10,777)	135	74,642
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	0	0	(4,925)	21	65,074
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	114	(5)	(561)	68	23,218
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	114	(25)	(16,263)	224	162,935
47. Total	20,449,159	5,427	20,901,354	0	0	0	0	5,427	20,901,354	143,631	911	327,273,565	(1,170)	(196,169,052)	15,728	4,253,198,842

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 3,118 , current year $ 2,106

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1 2) covering number of lives: 51 3) face amount $ 43,264,880

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 1,373,333 Group: $ 0 Total: $ 1,373,333

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 76,515 ; Long-term Care $ 50,765 ; Other Health $ 24,164

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	20	0	0	0	0	0	0	9,516	4,534	1,661	0	15,711
2. Whole	4,744,048	0	176,304	0	114,684	0	290,988	2,644,803	69,612	1,234,996	16,248	3,965,659
3. Term	73,562,452	0	1,097	8,831	483,666	0	493,594	36,416,446	0	3,070,084	69,188	39,555,718
4. Indexed	29,441,436	0	0	0	0	0	0	4,821,289	0	1,535,479	0	6,356,768
5. Universal	7,291,143	0	0	0	0	0	0	12,236,487	0	3,667,790	86,455	15,990,732
6. Universal with secondary guarantees	19,407,020	0	0	0	0	0	0	7,111,075	0	425,004	0	7,536,079
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	771,122	0	0	0	0	0	0	0	0	727,403	0	727,403
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	1,253,036	0	0	0	1,253,036
11. Total individual life	135,217,241	0	177,401	8,831	598,350	0	784,582	64,492,652	74,146	10,662,417	171,891	75,401,106
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	46,465	0	0	0	0	0	0	250,000	0	0	0	250,000
14. Universal	791,988	0	0	0	0	0	0	939,895	0	384,814	1,661	1,326,370
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	807	0	0	0	0	0	0	0	0	0	0	0
18. Other	(487,407)	0	0	0	0	0	0	5,000,541	0	0	0	5,000,541
19. Total group life	351,853	0	0	0	0	0	0	6,190,436	0	384,814	1,661	6,576,911
Individual Annuities												
20. Fixed	250,165,351	0	35	22	2	0	59	65,580,040	0	251,516,740	0	317,096,780
21. Indexed	644,234,578	0	0	0	0	0	0	21,134,271	0	219,277,522	0	240,411,793
22. Variable with guarantees	60,157,951	0	0	0	0	0	0	11,096,302	0	132,076,280	132,478	143,305,060
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	15,000	0	0	0	0	0	0	2,661,676	0	0	0	2,661,676
25. Other	178,266	0	0	0	0	0	0	74,164,322	0	0	0	74,164,322
26. Total individual annuities	954,751,146	0	35	22	2	0	59	174,636,611	0	602,870,542	132,478	777,639,631
Group Annuities												
27. Fixed	3,360	0	0	0	0	0	0	6,982,090	0	5,464,563	0	12,446,653
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	4,339,567	0	0	0	0	0	0	19,646,374	0	73,666,860	0	93,313,234
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,169,929	0	0	0	1,169,929
32. Other	49,529,165	0	0	0	0	0	0	4,355,956	0	0	0	4,355,956
33. Total group annuities	53,872,092	0	0	0	0	0	0	32,154,349	0	79,131,423	0	111,285,772
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	1,518,179 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,106,284	2,106,284
44. Long-term care (d)	571,729 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,845,806	1,845,806
45. Other health (d)	364,505 (f)	0	0	0	0	0	0	XXX	XXX	XXX	155,143	155,143
46. Total accident and health	2,454,412	0	0	0	0	0	0	XXX	XXX	XXX	4,107,233	4,107,233
47. Total	1,146,646,744 (c)	0	177,436	8,853	598,352	0	784,641	277,474,048	74,146	693,049,196	4,413,263	975,010,653

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	14,374	25	14,050	0	0	0	0	25	14,050	766	0	0	(38)	(28,362)	602	451,042
2. Whole	2,800,054	418	2,714,415	0	0	0	0	418	2,714,415	422,431	1,552	10,604,432	(1,377)	(9,030,773)	9,599	141,161,046
3. Term	36,749,180	109	36,416,446	0	0	0	0	109	36,416,446	9,611,260	2,547	2,221,867,099	(4,327)	(2,992,899,621)	66,235	45,167,035,514
4. Indexed	6,546,289	25	4,821,289	0	0	0	0	25	4,821,289	2,625,000	547	221,600,545	(223)	(96,429,115)	4,893	2,093,843,070
5. Universal	14,840,419	161	12,236,487	0	0	0	0	161	12,236,487	4,553,477	0	0	(481)	(51,633,666)	6,082	632,767,123
6. Universal with secondary guarantees	5,631,893	38	7,111,075	0	0	0	0	38	7,111,075	975,000	1	1,000,000	(88)	(68,920,696)	2,674	1,717,909,181
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(14)	(19,597,031)	139	103,566,749
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(41,234)	1	161,060
10. Other	498,110	5	1,253,036	0	0	0	0	5	1,253,036	0	0	0	(57)	(2,871,349)	1,018	452,354,792
11. Total individual life	67,080,319	781	64,566,798	0	0	0	0	781	64,566,798	18,187,934	4,647	2,455,072,076	(6,606)	(3,241,451,847)	91,243	50,309,249,577
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	250,000	1	250,000	0	0	0	0	1	250,000	0	0	0	(7)	(477,534)	55	3,383,955
14. Universal	644,895	8	939,895	0	0	0	0	8	939,895	5,000	0	0	(25)	(7,252,966)	328	81,898,544
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(6)	(2,250,000)	106	35,303,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(28,060)	9	58,427 (a)
18. Other	5,000,541	6	5,000,541	0	0	0	0	6	5,000,541	0	29	61,555,715	(5)	(2,211,728)	534	373,417,021
19. Total group life	5,895,436	15	6,190,436	0	0	0	0	15	6,190,436	5,000	29	61,555,715	(47)	(12,220,288)	1,032	494,060,947
Individual Annuities															
20. Fixed	65,580,040	6,819	65,580,040	0	0	0	0	6,819	65,580,040	0	1,752	265,873,921	(4,058)	(270,830,932)	26,164	2,326,833,242
21. Indexed	21,134,271	609	21,134,271	0	0	0	0	609	21,134,271	0	2,249	550,592,606	(1,254)	(160,892,024)	14,098	2,917,091,738
22. Variable with guarantees	11,096,302	877	11,096,302	0	0	0	0	877	11,096,302	0	250	81,793,383	(495)	(38,810,237)	5,249	1,138,754,682
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	547	138,528,459	37	11,619,428	643	157,896,937
24. Life contingent payout	2,661,676	3,114	2,661,676	0	0	0	0	3,114	2,661,676	0	64	3,587,512	(121)	(5,330,117)	1,199	63,021,766
25. Other	74,164,322	30,295	74,164,322	0	0	0	0	30,295	74,164,322	0	48	2,824,712	(230)	(7,267,914)	3,427	112,898,176
26. Total individual annuities	174,636,611	41,714	174,636,611	0	0	0	0	41,714	174,636,611	0	4,910	1,043,200,593	(6,121)	(471,511,795)	50,780	6,716,496,540
Group Annuities															
27. Fixed	6,982,090	899	6,982,090	0	0	0	0	899	6,982,090	0	0	0	(426)	(13,142,578)	5,010	124,306,368
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	19,646,374	1,563	19,646,374	0	0	0	0	1,563	19,646,374	0	1	30,103	(610)	(52,188,083)	6,144	752,002,238
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	81	17,038,951	(16)	(1,360,972)	217	28,654,337
31. Life contingent payout	1,169,929	2,465	1,169,929	0	0	0	0	2,465	1,169,929	0	0	0	(4)	(616,433)	330	12,139,375
32. Other	4,355,956	14,233	4,355,956	0	0	0	0	14,233	4,355,956	0	0	0	(404)	(1,354,192)	8,686	31,127,435
33. Total group annuities	32,154,349	19,160	32,154,349	0	0	0	0	19,160	32,154,349	0	82	17,069,054	(1,460)	(68,662,258)	20,387	948,229,753
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	(213)	(159,022)	1,861	1,386,395
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(11)	(99,266)	121	701,277
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	13	(117)	(31,844)	1,338	339,840
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	13	(341)	(290,132)	3,320	2,427,512
47. Total	279,766,715	61,670	277,548,194	0	0	0	0	61,670	277,548,194	18,192,934	9,669	3,576,897,452	(14,575)	(3,794,136,320)	166,762	58,470,464,328

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 86,487 , current year $ 58,427

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1,023 2) covering number of lives: 1,528 3) face amount $ 825,239,262

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 171,192 Group: $ 0 Total: $ 171,192

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 1,540,873 ; Long-term Care $ 590,840 ; Other Health $ 366,450

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	3,205	4,109	1,130	0	8,444
2. Whole	2,501,126	0	306,973	157	64,400	0	371,530	1,857,089	55,973	964,399	25,434	2,902,895
3. Term	6,182,089	0	0	(315)	75,413	0	75,098	5,828,175	0	232,517	6,492	6,067,184
4. Indexed	2,367,675	0	0	0	0	0	0	4,436,332	0	243,413	0	4,679,745
5. Universal	527,937	0	0	0	0	0	0	770,337	(14,452)	215,005	4,459	975,349
6. Universal with secondary guarantees	1,012,964	0	0	0	0	0	0	200,000	0	(167)	0	199,833
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	272,439	0	0	0	0	0	0	76,160	0	301,466	0	377,626
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	12,864,230	0	306,973	(158)	139,813	0	446,628	13,171,298	45,630	1,957,763	36,385	15,211,076
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	6,188	0	0	0	0	0	0	0	0	0	0	0
14. Universal	3,698	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(107,024)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	(97,138)	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	11,748,873	0	11	1	0	0	12	3,241,183	0	7,132,715	0	10,373,898
21. Indexed	40,836,208	0	0	0	0	0	0	1,615,557	0	10,781,218	0	12,396,775
22. Variable with guarantees	10,854,721	0	0	0	0	0	0	1,545,829	0	11,767,217	843	13,313,889
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	(86,694)	0	0	0	(86,694)
25. Other	0	0	0	0	0	0	0	513,757	0	0	0	513,757
26. Total individual annuities	63,439,802	0	11	1	0	0	12	6,829,632	0	29,681,150	843	36,511,625
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	6,163	0	6,163
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	967,621	0	0	0	0	0	0	1,223,517	0	8,925,615	0	10,149,132
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	389,772	0	0	0	389,772
32. Other	5,546,078	0	0	0	0	0	0	250,823	0	0	0	250,823
33. Total group annuities	6,513,699	0	0	0	0	0	0	1,864,112	0	8,931,778	0	10,795,890
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	9,280 (f)	0	0	0	0	0	0	XXX	XXX	XXX	192,906	192,906
44. Long-term care (d)	107,297 (f)	0	0	0	0	0	0	XXX	XXX	XXX	170,531	170,531
45. Other health (d)	156,566 (f)	0	0	0	0	0	0	XXX	XXX	XXX	525,000	525,000
46. Total accident and health	273,143	0	0	0	0	0	0	XXX	XXX	XXX	888,437	888,437
47. Total	82,993,736 (c)	0	306,984	(157)	139,813	0	446,640	21,865,042	45,630	40,570,691	925,665	63,407,028

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	6,871	13	7,314	0	0	0	0	13	7,314	147	0	0	(21)	(15,066)	342	244,522
2. Whole	1,712,114	212	1,913,062	0	0	0	0	212	1,913,062	319,854	737	4,894,291	(699)	(6,484,457)	5,900	135,792,655
3. Term	6,361,035	20	5,828,175	0	0	0	0	20	5,828,175	635,000	185	145,546,725	(394)	(172,355,557)	5,825	2,776,649,273
4. Indexed	4,536,332	14	4,436,332	0	0	0	0	14	4,436,332	100,000	93	45,531,619	(32)	(15,728,628)	511	211,603,662
5. Universal	1,065,884	18	755,884	0	0	0	0	18	755,884	450,000	0	0	(28)	(3,998,369)	729	63,861,041
6. Universal with secondary guarantees	300,000	4	200,000	0	0	0	0	4	200,000	100,000	1	100,000	(7)	(558,621)	288	84,733,676
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	76,160	2	76,160	0	0	0	0	2	76,160	0	0	0	(9)	(2,753,769)	110	31,424,117
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(9)	(2,080,259)	45	12,099,243
11. Total individual life	14,058,396	283	13,216,927	0	0	0	0	283	13,216,927	1,605,001	1,016	196,072,635	(1,199)	(203,974,726)	13,750	3,316,408,189
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(39,534)	25	464,533
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	329	10	465,445
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	877,049	103	46,693,643
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	(3)	837,844	138	47,623,621
Individual Annuities																
20. Fixed	3,241,183	321	3,241,183	0	0	0	0	321	3,241,183	0	96	16,422,426	(172)	(7,250,177)	2,651	136,027,900
21. Indexed	1,615,557	15	1,615,557	0	0	0	0	15	1,615,557	0	133	31,555,578	(57)	(8,743,513)	762	145,090,342
22. Variable with guarantees	1,545,829	112	1,545,829	0	0	0	0	112	1,545,829	0	43	14,243,718	(32)	634,118	520	147,448,672
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	31	8,235,965	0	(38,388)	40	9,028,630
24. Life contingent payout	(86,694)	627	(86,694)	0	0	0	0	627	(86,694)	0	1	0	(9)	(254,932)	104	4,415,521
25. Other	513,757	384	513,757	0	0	0	0	384	513,757	0	8	464,866	(22)	(1,329,963)	107	4,023,649
26. Total individual annuities	6,829,632	1,459	6,829,632	0	0	0	0	1,459	6,829,632	0	312	70,922,552	(292)	(16,982,853)	4,184	446,034,714
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	20,613	22	653,326
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,223,517	127	1,223,517	0	0	0	0	127	1,223,517	0	0	0	(49)	(4,218,690)	591	98,692,815
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	9	1,594,556	(5)	(382,135)	27	4,078,521
31. Life contingent payout	389,772	297	389,772	0	0	0	0	297	389,772	0	0	0	(1)	(129,958)	25	2,185,241
32. Other	250,823	939	250,823	0	0	0	0	939	250,823	0	0	0	0	0	0	0
33. Total group annuities	1,864,112	1,363	1,864,112	0	0	0	0	1,363	1,864,112	0	9	1,594,556	(55)	(4,710,170)	665	105,609,903
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(2)	(2,350)	14	8,770
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(2)	(15,006)	31	126,306
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	442	(52)	(18,622)	503	151,689
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	442	(56)	(35,978)	548	286,765
47. Total	22,752,140	3,105	21,910,671	0	0	0	0	3,105	21,910,671	1,605,001	1,341	268,590,185	(1,605)	(224,865,884)	19,285	3,915,963,192

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 46 2) covering number of lives: 146 3) face amount $ 58,791,442

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 9,338 ; Long-term Care $ 110,901 ; Other Health $ 157,432

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF New York DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	50	0	0	0	0	0	0	11,469	10,972	3,390	0	25,831
2. Whole	1,023,896	0	30,820	434	10,292	0	41,546	1,028,517	45,315	909,064	3,954	1,986,850
3. Term	7,958,363	0	0	2,173	28,631	0	30,804	7,450,956	4,266	500,318	22,692	7,978,232
4. Indexed	11,251,907	0	0	0	0	0	0	950,000	0	534,519	0	1,484,519
5. Universal	4,001,429	0	0	0	0	0	0	18,013,923	15,595	2,572,109	24,948	20,626,575
6. Universal with secondary guarantees	10,300,399	0	0	0	0	0	0	5,577,295	0	222,021	178,533	5,977,849
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	219,649	0	0	0	0	0	0	112,657	0	1,374,294	0	1,486,951
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	6,393,255	0	0	0	6,393,255
11. Total individual life	34,755,693	0	30,820	2,607	38,923	0	72,350	39,538,072	76,148	6,115,715	230,127	45,960,062
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	52,400	0	0	0	0	0	0	0	0	0	0	0
14. Universal	348,582	0	0	0	0	0	0	1,100,000	0	28,138	121	1,128,259
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(364,063)	0	0	0	0	0	0	4,009,577	0	0	0	4,009,577
19. Total group life	36,919	0	0	0	0	0	0	5,109,577	0	28,138	121	5,137,836
Individual Annuities												
20. Fixed	13,294	0	18	1	3	0	22	10,190,935	0	26,952,035	0	37,142,970
21. Indexed	(96,154)	0	0	0	0	0	0	9,580,881	0	111,223,220	0	120,804,101
22. Variable with guarantees	603,166	0	0	0	0	0	0	10,966,575	0	80,391,135	107,490	91,465,200
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	565,914	0	0	0	565,914
25. Other	0	0	0	0	0	0	0	1,578,083	0	0	0	1,578,083
26. Total individual annuities	520,306	0	18	1	3	0	22	32,882,388	0	218,566,390	107,490	251,556,268
Group Annuities												
27. Fixed	600	0	0	0	0	0	0	290,032	0	370,376	0	660,408
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	39,435	0	0	0	0	0	0	13,151,740	0	58,807,951	0	71,959,691
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	529,091	0	0	0	529,091
32. Other	0	0	0	0	0	0	0	524,887	0	0	0	524,887
33. Total group annuities	40,035	0	0	0	0	0	0	14,495,750	0	59,178,327	0	73,674,077
Accident and Health												
34. Comprehensive individual (d)	52 (f)	0	0	0	0	0	0	XXX	XXX	XXX	110	110
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	16,470 (f)	0	0	0	0	0	0	XXX	XXX	XXX	350,940	350,940
44. Long-term care (d)	103,070 (f)	0	0	0	0	0	0	XXX	XXX	XXX	480,549	480,549
45. Other health (d)	58,711 (f)	0	0	0	0	0	0	XXX	XXX	XXX	3,033	3,033
46. Total accident and health	178,303	0	0	0	0	0	0	XXX	XXX	XXX	834,633	834,633
47. Total	35,531,256 (c)	0	30,838	2,608	38,926	0	72,372	92,025,787	76,148	283,888,570	1,172,371	377,162,876

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF New York DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	22,525	46	22,441	0	0	0	0	46	22,441	1,262	0	0	(72)	(46,531)	1,161	901,383
2. Whole	971,667	133	1,073,832	0	0	0	0	133	1,073,832	44,297	17	186,600	(113)	(815,583)	2,784	23,530,393
3. Term	7,479,235	17	7,455,222	0	0	0	0	17	7,455,222	24,013	57	69,532,000	73	102,790,737	1,130	1,058,026,990
4. Indexed	1,300,000	4	950,000	0	0	0	0	4	950,000	500,000	98	60,293,609	54	22,293,703	1,449	1,010,943,957
5. Universal	14,667,903	43	18,029,517	0	0	0	0	43	18,029,517	8,610,116	0	0	(64)	(49,134,743)	1,270	416,666,905
6. Universal with secondary guarantees	11,577,295	10	5,577,295	0	0	0	0	10	5,577,295	6,000,000	1	1,000,000	(7)	(15,811,476)	600	915,981,350
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	112,657	2	112,657	0	0	0	0	2	112,657	0	0	0	(12)	(7,383,397)	71	38,498,505
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	8,015,759	70	6,393,255	0	0	0	0	70	6,393,255	4,135,786	0	0	(137)	(10,669,280)	2,715	1,293,991,378
11. Total individual life	44,147,041	325	39,614,219	0	0	0	0	325	39,614,219	19,315,474	173	131,012,209	(278)	41,223,430	11,180	4,758,540,861
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(5)	(237,361)	49	1,776,107
14. Universal	0	1	1,100,000	0	0	0	0	1	1,100,000	0	0	0	0	575,772	60	36,739,190
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	10	7,150,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	3,000,000	7	4,009,577	0	0	0	0	7	4,009,577	0	5	12,000,000	(3)	(2,326,123)	677	700,360,514
19. Total group life	3,000,000	8	5,109,577	0	0	0	0	8	5,109,577	0	5	12,000,000	(8)	(1,987,712)	796	746,025,811
Individual Annuities															
20. Fixed	10,190,935	365	10,190,935	0	0	0	0	365	10,190,935	0	30	0	(43)	(126,834)	280	2,752,639
21. Indexed	9,580,881	250	9,580,881	0	0	0	0	250	9,580,881	0	83	20,624,934	0	2,811,461	263	60,822,841
22. Variable with guarantees	10,966,575	666	10,966,575	0	0	0	0	666	10,966,575	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	565,914	665	565,914	0	0	0	0	665	565,914	0	0	0	(7)	(448,154)	198	9,987,824
25. Other	1,578,083	464	1,578,083	0	0	0	0	464	1,578,083	0	0	0	(5)	(226,717)	88	3,330,632
26. Total individual annuities	32,882,388	2,410	32,882,388	0	0	0	0	2,410	32,882,388	0	113	20,624,934	(55)	2,009,756	829	76,893,935
Group Annuities															
27. Fixed	290,032	22	290,032	0	0	0	0	22	290,032	0	0	0	(6)	(300,333)	99	3,186,334
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	13,151,740	954	13,151,740	0	0	0	0	954	13,151,740	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	529,091	1,479	529,091	0	0	0	0	1,479	529,091	0	0	0	(2)	(21,370)	120	1,419,196
32. Other	524,887	618	524,887	0	0	0	0	618	524,887	0	0	0	(10)	145,216	462	2,684,096
33. Total group annuities	14,495,750	3,073	14,495,750	0	0	0	0	3,073	14,495,750	0	0	0	(18)	(176,487)	681	7,289,626
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(2)	(37)	1	23
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	581	(1)	0	26	16,958
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	0	0	(24,599)	28	127,247
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	210	(10)	(1,726)	241	57,251
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	791	(13)	(26,362)	296	201,478
47. Total	94,525,179	5,816	92,101,934	0	0	0	0	5,816	92,101,934	19,315,474	296	163,637,934	(372)	41,042,626	13,782	5,588,951,711

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 2,716 2) covering number of lives: 3,391 3) face amount $ 1,994,351,516

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 52 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 16,663 ; Long-term Care $ 106,582 ; Other Health $ 58,114

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	29	0	0	0	0	0	0	136,316	44,887	31,245	0	212,448
2. Whole	21,766,495	0	185,765	1,069	61,070	0	247,904	17,255,899	268,824	5,160,095	141,079	22,825,897
3. Term	46,633,619	0	2,084	2,742	263,888	0	268,714	37,601,801	0	2,846,275	192,151	40,640,227
4. Indexed	16,926,553	0	0	0	0	0	0	3,324,564	0	591,675	0	3,916,239
5. Universal	10,098,209	0	0	0	0	0	0	17,450,733	0	4,565,318	554,776	22,570,827
6. Universal with secondary guarantees	9,238,631	0	0	0	0	0	0	1,983,950	0	546,657	0	2,530,607
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	771,263	0	0	0	0	0	0	3,879,031	0	688,117	0	4,567,148
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	5,492,748	0	0	0	5,492,748
11. Total individual life	105,434,799	0	187,849	3,811	324,958	0	516,618	87,125,042	313,711	14,429,382	888,006	102,756,141
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	5,591	0	0	0	0	0	0	0	0	0	660	660
14. Universal	180,157	0	0	0	0	0	0	90,693	0	42,638	0	133,331
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	8	0	0	0	0	0	0	0	0	0	0	0
18. Other	(97,454)	0	0	0	0	0	0	1,351,393	0	(66,576)	0	1,284,817
19. Total group life	88,302	0	0	0	0	0	0	1,442,086	0	(23,938)	660	1,418,808
Individual Annuities												
20. Fixed	189,586,660	0	78	112	2	0	192	33,655,201	0	108,629,972	615	142,285,788
21. Indexed	305,727,501	0	0	0	0	0	0	16,670,501	0	141,286,985	0	157,957,486
22. Variable with guarantees	48,060,897	0	0	0	0	0	0	27,311,131	0	148,927,533	64,694	176,303,358
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	2,808,533	0	(401,328)	0	2,407,205
25. Other	613,661	0	0	0	0	0	0	1,428,063	0	0	0	1,428,063
26. Total individual annuities	543,988,719	0	78	112	2	0	192	81,873,429	0	398,443,162	65,309	480,381,900
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	423,969	0	394,592	0	818,561
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,473,951	0	0	0	0	0	0	4,284,415	0	15,317,958	0	19,602,373
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,667,283	0	0	0	1,667,283
32. Other	55,016,231	0	0	0	0	0	0	3,828,241	0	0	0	3,828,241
33. Total group annuities	57,490,182	0	0	0	0	0	0	10,203,908	0	15,712,550	0	25,916,458
Accident and Health												
34. Comprehensive individual (d)	856 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	110,743 (f)	0	0	0	0	0	0	XXX	XXX	XXX	550,930	550,930
44. Long-term care (d)	221,774 (f)	0	0	0	0	0	0	XXX	XXX	XXX	773,197	773,197
45. Other health (d)	1,906,231 (f)	0	0	0	0	0	0	XXX	XXX	XXX	461,882	461,882
46. Total accident and health	2,239,604	0	0	0	0	0	0	XXX	XXX	XXX	1,786,009	1,786,009
47. Total	709,241,606 (c)	0	187,927	3,923	324,960	0	516,810	180,644,465	313,711	428,561,156	2,739,984	612,259,316

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	178,368	328	181,203	0	0	0	0	328	181,203	9,134	0	0	(696)	(417,430)	36,678	14,861,956
2. Whole	17,957,255	3,026	17,524,723	0	0	0	0	3,026	17,524,723	2,152,978	6,462	38,643,053	(7,831)	(46,636,301)	76,472	897,635,900
3. Term	37,910,118	128	37,601,801	0	0	0	0	128	37,601,801	6,753,384	1,975	1,566,832,789	(2,408)	(1,082,646,074)	44,326	24,693,048,759
4. Indexed	1,914,911	27	3,324,564	0	0	0	0	27	3,324,564	100,000	366	104,390,954	(142)	(55,724,939)	3,506	1,145,297,959
5. Universal	16,499,690	373	17,450,733	0	0	0	0	373	17,450,733	1,526,816	0	0	(922)	(69,521,389)	16,268	863,701,115
6. Universal with secondary guarantees	2,468,950	43	1,983,950	0	0	0	0	43	1,983,950	585,000	2	350,000	(49)	(8,747,020)	2,419	797,623,043
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,526,850	38	3,879,031	0	0	0	0	38	3,879,031	147,819	0	0	(40)	(7,025,737)	528	114,852,607
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(5,427)	1	21,197
10. Other	6,151,537	8	5,492,748	0	0	0	0	8	5,492,748	658,789	0	0	(11)	(3,476,596)	838	448,434,281
11. Total individual life	86,607,679	3,971	87,438,753	0	0	0	0	3,971	87,438,753	11,933,920	8,805	1,710,216,796	(12,100)	(1,274,200,913)	181,036	28,975,476,817
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(19)	(911,336)	137	4,824,000
14. Universal	123,815	6	90,693	0	0	0	0	6	90,693	44,233	0	0	(31)	(635,366)	509	16,696,056
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(300)	0	625 (a)
18. Other	813,256	7	1,351,393	0	0	0	0	7	1,351,393	0	67	160,800,000	(4)	(594,580)	251	235,153,741
19. Total group life	937,071	13	1,442,086	0	0	0	0	13	1,442,086	44,233	67	160,800,000	(54)	(2,141,582)	897	256,674,422
Individual Annuities															
20. Fixed	33,655,201	2,596	33,655,201	0	0	0	0	2,596	33,655,201	0	1,378	256,893,793	(1,786)	(114,741,094)	17,497	1,287,345,775
21. Indexed	16,670,501	426	16,670,501	0	0	0	0	426	16,670,501	0	1,335	291,617,855	(758)	(90,783,794)	8,870	1,817,703,867
22. Variable with guarantees	27,311,131	3,243	27,311,131	0	0	0	0	3,243	27,311,131	0	252	58,291,342	(925)	(62,966,162)	9,944	1,581,304,559
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	279	58,889,356	(28)	1,278,394	586	98,631,309
24. Life contingent payout	2,808,533	4,840	2,808,533	0	0	0	0	4,840	2,808,533	0	44	2,917,943	(60)	(5,112,870)	758	48,300,276
25. Other	1,428,063	1,016	1,428,063	0	0	0	0	1,016	1,428,063	0	50	3,803,928	(73)	(5,051,218)	603	19,683,303
26. Total individual annuities	81,873,429	12,121	81,873,429	0	0	0	0	12,121	81,873,429	0	3,338	672,414,217	(3,630)	(277,376,744)	38,258	4,852,969,088
Group Annuities															
27. Fixed	423,969	34	423,969	0	0	0	0	34	423,969	0	0	0	(12)	(278,483)	165	3,605,719
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	4,284,415	368	4,284,415	0	0	0	0	368	4,284,415	0	2	347,060	(32)	(1,771,116)	291	32,572,656
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	137	31,483,204	(8)	266,754	208	40,846,678
31. Life contingent payout	1,667,283	4,071	1,667,283	0	0	0	0	4,071	1,667,283	0	2	64,438	(22)	(743,624)	293	10,098,748
32. Other	3,828,241	15,007	3,828,241	0	0	0	0	15,007	3,828,241	0	0	0	(62)	(783,824)	1,732	21,664,806
33. Total group annuities	10,203,908	19,480	10,203,908	0	0	0	0	19,480	10,203,908	0	141	31,894,701	(136)	(3,310,293)	2,689	108,788,608
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	22	844
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	327	(25)	(8,740)	194	108,839
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(4)	(12,055)	70	277,253
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	31	(699)	(155,636)	8,295	1,839,104
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	358	(728)	(176,431)	8,581	2,226,040
47. Total	179,622,087	35,585	180,958,176	0	0	0	0	35,585	180,958,176	11,978,153	12,351	2,575,326,073	(16,648)	(1,557,205,963)	231,461	34,196,134,975

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 925 , current year $ 625

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 839 2) covering number of lives: 1,086 3) face amount $ 683,587,366

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 595,409 Group: $ 0 Total: $ 595,409

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 848 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 112,293 ; Long-term Care $ 229,085 ; Other Health $ 1,927,707

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	611,633	0	32,586	51	29,381	0	62,018	516,899	28,119	355,399	4,593	905,010
3. Term	3,242,657	0	0	0	13,180	0	13,180	4,216,651	0	271,710	5,290	4,493,651
4. Indexed	456,339	0	0	0	0	0	0	325,000	0	724,501	0	1,049,501
5. Universal	708,121	0	0	0	0	0	0	558,225	0	169,607	0	727,832
6. Universal with secondary guarantees	1,051,160	0	0	0	0	0	0	175,000	0	32,292	0	207,292
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	274,203	0	0	0	0	0	0	250,000	0	606,833	0	856,833
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	6,344,113	0	32,586	51	42,561	0	75,198	6,041,775	28,119	2,160,342	9,883	8,240,119
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	780	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	3	0	0	0	0	0	0	0	0	0	0	0
18. Other	16	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	799	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	22,979,650	0	20	18	0	0	38	1,127,228	0	4,431,711	0	5,558,939
21. Indexed	28,757,103	0	0	0	0	0	0	491,128	0	7,841,381	0	8,332,509
22. Variable with guarantees	9,104,270	0	0	0	0	0	0	406,307	0	4,286,900	1,361	4,694,568
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	177,428	0	0	0	177,428
25. Other	0	0	0	0	0	0	0	366,177	0	0	0	366,177
26. Total individual annuities	60,841,023	0	20	18	0	0	38	2,568,268	0	16,559,992	1,361	19,129,621
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	72,309	0	0	0	72,309
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	896,817	0	0	0	0	0	0	3,560,656	0	12,024,655	0	15,585,311
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	13,336	0	0	0	13,336
32. Other	191,239	0	0	0	0	0	0	104,010	0	0	0	104,010
33. Total group annuities	1,088,056	0	0	0	0	0	0	3,750,311	0	12,024,655	0	15,774,966
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	19,924 (f)	0	0	0	0	0	0	XXX	XXX	XXX	201,035	201,035
44. Long-term care (d)	58,366 (f)	0	0	0	0	0	0	XXX	XXX	XXX	329,960	329,960
45. Other health (d)	56,254 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,672	2,672
46. Total accident and health	134,544	0	0	0	0	0	0	XXX	XXX	XXX	533,666	533,666
47. Total	68,408,535 (c)	0	32,606	69	42,561	0	75,236	12,360,354	28,119	30,744,989	544,910	43,678,372

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	147	0	0	0	0	0	0	0	0	147	0	0	(1)	(1,500)	47	31,205
2. Whole	587,413	49	545,019	0	0	0	0	49	545,019	54,949	154	1,317,136	(160)	(2,409,430)	1,949	57,750,223
3. Term	4,111,651	9	4,216,651	0	0	0	0	9	4,216,651	395,000	117	121,455,000	(180)	(76,276,159)	3,588	1,954,489,720
4. Indexed	325,000	4	325,000	0	0	0	0	4	325,000	0	14	4,838,382	(14)	(3,540,137)	115	37,137,487
5. Universal	1,308,225	17	558,225	0	0	0	0	17	558,225	750,000	0	0	(23)	(2,252,523)	387	31,598,092
6. Universal with secondary guarantees	275,000	3	175,000	0	0	0	0	3	175,000	225,000	0	0	(7)	(1,394,345)	207	110,243,146
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	250,000	2	250,000	0	0	0	0	2	250,000	0	0	0	(13)	(1,596,857)	194	43,687,092
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	6,857,436	84	6,069,895	0	0	0	0	84	6,069,895	1,425,096	285	127,610,518	(398)	(87,470,951)	6,487	2,234,936,965
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(310,188)	22	1,599,052
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	78,147
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(310,188)	24	1,677,199
Individual Annuities															
20. Fixed	1,127,228	190	1,127,228	0	0	0	0	190	1,127,228	0	238	33,830,964	(87)	(2,133,682)	1,234	137,650,756
21. Indexed	491,128	39	491,128	0	0	0	0	39	491,128	0	111	20,675,233	(56)	(3,747,088)	763	125,164,361
22. Variable with guarantees	406,307	87	406,307	0	0	0	0	87	406,307	0	42	13,752,254	(17)	401,195	291	61,581,420
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	37	8,272,031	0	359,414	43	9,348,998
24. Life contingent payout	177,428	197	177,428	0	0	0	0	197	177,428	0	1	3,369	(4)	(243,410)	69	2,440,425
25. Other	366,177	158	366,177	0	0	0	0	158	366,177	0	6	592,506	(17)	(771,412)	93	3,542,904
26. Total individual annuities	2,568,268	671	2,568,268	0	0	0	0	671	2,568,268	0	435	77,126,357	(181)	(6,134,984)	2,493	339,728,864
Group Annuities															
27. Fixed	72,309	2	72,309	0	0	0	0	2	72,309	0	0	0	0	(12)	2	10,236
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	3,560,656	360	3,560,656	0	0	0	0	360	3,560,656	0	0	0	(101)	(8,724,497)	807	126,533,420
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	36	4,043,584	(14)	(834,457)	83	6,686,485
31. Life contingent payout	13,336	25	13,336	0	0	0	0	25	13,336	0	0	0	(1)	(33,667)	2	93,818
32. Other	104,010	364	104,010	0	0	0	0	364	104,010	0	0	0	0	3,727	29	135,336
33. Total group annuities	3,750,311	751	3,750,311	0	0	0	0	751	3,750,311	0	36	4,043,584	(116)	(9,588,906)	923	133,459,295
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(6)	(5,753)	30	18,589
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,263	(3)	(803)	18	72,084
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(18)	(6,948)	183	53,046
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,263	(27)	(13,505)	231	143,719
47. Total	13,176,015	1,506	12,388,474	0	0	0	0	1,506	12,388,474	1,425,096	756	208,781,722	(725)	(103,518,534)	10,158	2,709,946,042

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 89,085 Group: $ 0 Total: $ 89,085

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 22,284 ; Long-term Care $ 60,123 ; Other Health $ 57,017

ANNUAL STATEMENT FOR THE YEAR 2025 OF THE American General Life Insurance Company

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	(32)	0	0	0	0	0	0	210,570	371,625	32,557	0	614,752
2. Whole	13,801,538	0	327,830	1,116	93,938	0	422,884	14,326,423	910,071	4,902,438	134,271	20,273,203
3. Term	34,048,728	0	0	3,795	269,575	0	273,370	23,948,583	252	1,714,003	74,021	25,736,859
4. Indexed	8,072,416	0	0	0	0	0	0	1,139,257	0	393,784	0	1,533,041
5. Universal	10,095,361	0	0	0	0	0	0	14,671,383	0	4,750,154	352,126	19,773,663
6. Universal with secondary guarantees	8,380,772	0	0	0	0	0	0	3,207,018	0	76,301	0	3,283,319
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,789,222	0	0	0	0	0	0	7,626,363	0	3,072,936	0	10,699,299
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	337,020	0	0	0	337,020
11. Total individual life	76,188,005	0	327,830	4,911	363,513	0	696,254	65,466,617	1,281,948	14,942,173	560,418	82,251,156
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	9,819	0	0	0	0	0	0	50,000	7,085	0	0	57,085
14. Universal	61,109	0	0	0	0	0	0	224,474	0	12,387	0	236,861
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	210	0	0	0	0	0	0	0	0	0	0	0
18. Other	(1,057,306)	0	0	0	0	0	0	915,931	0	0	0	915,931
19. Total group life	(986,168)	0	0	0	0	0	0	1,190,405	7,085	12,387	0	1,209,877
Individual Annuities												
20. Fixed	163,267,622	0	311	97	54	0	462	64,083,543	2,929	210,624,559	600	274,711,631
21. Indexed	333,125,879	0	0	0	0	0	0	12,885,181	0	176,877,806	0	189,762,987
22. Variable with guarantees	46,401,309	0	0	0	0	0	0	13,135,018	0	102,606,226	118,816	115,860,060
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	102,314	0	0	0	0	0	0	3,233,228	0	(708,670)	0	2,524,558
25. Other	35,676	0	0	0	0	0	0	2,412,002	0	0	0	2,412,002
26. Total individual annuities	542,932,800	0	311	97	54	0	462	95,748,972	2,929	489,399,921	119,416	585,271,238
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	1,338,752	0	645,757	0	1,984,509
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	8,513,346	0	0	0	0	0	0	26,869,129	0	119,429,100	(3,345)	146,294,884
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	738,997	0	0	0	738,997
32. Other	52,479,706	0	0	0	0	0	0	4,662,778	0	0	0	4,662,778
33. Total group annuities	60,993,052	0	0	0	0	0	0	33,609,656	0	120,074,857	(3,345)	153,681,168
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	161,334 (f)	0	0	0	0	0	0	XXX	XXX	XXX	766,009	766,009
44. Long-term care (d)	276,095 (f)	0	0	0	0	0	0	XXX	XXX	XXX	395,162	395,162
45. Other health (d)	922,146 (f)	0	0	0	0	0	0	XXX	XXX	XXX	526,249	526,249
46. Total accident and health	1,359,575	0	0	0	0	0	0	XXX	XXX	XXX	1,687,420	1,687,420
47. Total	680,487,264 (c)	0	328,141	5,008	363,567	0	696,716	196,015,650	1,291,962	624,429,338	2,363,909	824,100,859

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	579,815	2,279	582,194	0	0	0	0	2,279	582,194	13,272	0	0	(738)	(550,937)	30,668	21,788,996
2. Whole	15,640,991	3,365	15,236,494	0	0	0	0	3,365	15,236,494	1,867,258	4,058	22,721,232	(6,625)	(38,932,313)	78,386	715,683,331
3. Term	25,261,850	94	23,948,835	0	0	0	0	94	23,948,835	9,723,705	1,136	836,472,090	(2,311)	(1,136,500,174)	37,072	19,799,936,714
4. Indexed	1,314,257	15	1,139,257	0	0	0	0	15	1,139,257	175,000	183	54,207,497	(91)	(6,612,843)	1,974	626,153,688
5. Universal	15,170,320	425	14,671,383	0	0	0	0	425	14,671,383	1,647,659	0	0	(962)	(50,558,124)	16,059	862,211,174
6. Universal with secondary guarantees	2,907,018	36	3,207,018	0	0	0	0	36	3,207,018	300,000	0	0	(61)	(15,857,592)	2,117	687,441,170
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,821,863	34	7,626,363	0	0	0	0	34	7,626,363	260,000	0	0	(90)	(17,204,205)	1,249	267,986,791
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(69)	(3,585,146)	296	14,003,577
10. Other	337,020	3	337,020	0	0	0	0	3	337,020	0	0	0	(33)	(5,412,812)	1,210	439,812,291
11. Total individual life	63,033,134	6,251	66,748,564	0	0	0	0	6,251	66,748,564	13,986,894	5,377	913,400,819	(10,980)	(1,275,214,146)	169,031	23,435,017,732
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	57,085	7	57,085	0	0	0	0	7	57,085	0	0	0	(36)	(1,485,571)	94	4,740,761
14. Universal	141,770	8	224,474	0	0	0	0	8	224,474	0	0	0	(15)	(376,007)	162	5,321,515
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(14,255)	5	29,682 (a)
18. Other	915,931	8	915,931	0	0	0	0	8	915,931	0	2	4,800,000	(16)	329,299	442	81,311,743
19. Total group life	1,114,786	23	1,197,490	0	0	0	0	23	1,197,490	0	2	4,800,000	(69)	(1,546,534)	703	91,403,701
Individual Annuities															
20. Fixed	64,086,472	7,906	64,086,472	0	0	0	0	7,906	64,086,472	0	1,373	198,323,461	(4,612)	(237,489,451)	38,784	1,777,824,914
21. Indexed	12,885,181	774	12,885,181	0	0	0	0	774	12,885,181	0	1,359	275,878,014	(1,113)	(139,943,766)	10,065	1,665,515,039
22. Variable with guarantees	13,135,018	1,015	13,135,018	0	0	0	0	1,015	13,135,018	0	273	51,361,348	(511)	(39,025,335)	5,860	1,117,393,884
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	343	78,596,915	10	2,765,530	442	90,724,431
24. Life contingent payout	3,233,228	5,725	3,233,228	0	0	0	0	5,725	3,233,228	0	64	2,277,379	(91)	(5,271,015)	1,145	56,750,623
25. Other	2,412,002	1,757	2,412,002	0	0	0	0	1,757	2,412,002	0	44	2,795,358	(140)	(7,213,757)	1,073	39,082,407
26. Total individual annuities	95,751,901	17,177	95,751,901	0	0	0	0	17,177	95,751,901	0	3,456	609,232,474	(6,457)	(426,177,795)	57,369	4,747,291,299
Group Annuities															
27. Fixed	1,338,752	107	1,338,752	0	0	0	0	107	1,338,752	0	0	0	(34)	(1,587,911)	285	12,185,046
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	26,869,129	3,108	26,869,129	0	0	0	0	3,108	26,869,129	0	2	86,728	(964)	(75,422,765)	9,472	1,191,139,688
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	111	15,620,784	(37)	(4,051,193)	442	41,463,092
31. Life contingent payout	738,997	1,600	738,997	0	0	0	0	1,600	738,997	0	0	0	(13)	(534,076)	145	4,348,463
32. Other	4,662,778	15,344	4,662,778	0	0	0	0	15,344	4,662,778	0	0	0	446	9,030,452	24,210	109,533,387
33. Total group annuities	33,609,656	20,159	33,609,656	0	0	0	0	20,159	33,609,656	0	113	15,707,512	(602)	(72,565,493)	34,554	1,358,669,676
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(116)	(19,644)	583	171,514
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(10)	(14,897)	89	343,393
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	258	(881)	(94,662)	6,542	896,598
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	258	(1,007)	(129,203)	7,214	1,411,505
47. Total	193,509,477	43,610	197,307,611	0	0	0	0	43,610	197,307,611	13,986,894	8,948	1,543,141,063	(19,115)	(1,775,633,171)	268,871	29,633,793,913

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 43,937 , current year $ 29,682

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1,212 2) covering number of lives: 1,644 3) face amount $ 521,121,855

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 781,487 Group: $ 0 Total: $ 781,487

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 1,140 ; Disability Income $ 165,032 ; Long-term Care $ 285,270 ; Other Health $ 956,565

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	65,574	11,222	13,152	0	89,948
2. Whole	4,405,762	0	73,975	856	26,588	0	101,419	4,804,464	169,366	1,419,272	34,967	6,428,069
3. Term	11,927,594	0	4,247	1,280	72,051	0	77,578	10,012,038	0	589,297	31,809	10,633,144
4. Indexed	1,730,858	0	0	0	0	0	0	400,000	0	27,347	0	427,347
5. Universal	2,458,402	0	0	0	0	0	0	7,308,469	0	2,076,653	69,850	9,454,972
6. Universal with secondary guarantees	2,872,404	0	0	0	0	0	0	16,100,000	0	47,120	0	16,147,120
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	316,762	0	0	0	0	0	0	112,924	0	371,700	0	484,624
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	23,711,782	0	78,222	2,136	98,639	0	178,997	38,803,469	180,588	4,544,541	136,626	43,665,224
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	10,383	0	0	0	0	0	0	157,000	0	0	0	157,000
14. Universal	273,466	0	0	0	0	0	0	743,767	0	73,035	0	816,802
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(1,486)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	282,363	0	0	0	0	0	0	900,767	0	73,035	0	973,802
Individual Annuities												
20. Fixed	45,844,458	0	91	0	2	0	93	5,285,026	0	17,897,027	0	23,182,053
21. Indexed	48,996,804	0	0	0	0	0	0	2,487,264	0	27,653,039	0	30,140,303
22. Variable with guarantees	21,538,202	0	0	0	0	0	0	12,605,538	0	42,441,866	23,358	55,070,762
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	47,983	0	0	0	0	0	0	759,001	0	(2,525)	0	756,476
25. Other	63,587	0	0	0	0	0	0	1,775,057	0	0	0	1,775,057
26. Total individual annuities	116,491,034	0	91	0	2	0	93	22,911,886	0	87,989,407	23,358	110,924,651
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	48,729	0	81,854	0	130,583
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	371,759	0	0	0	0	0	0	2,768,217	0	7,108,565	0	9,876,782
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	349,330	0	0	0	349,330
32. Other	3,306,209	0	0	0	0	0	0	2,198,776	0	0	0	2,198,776
33. Total group annuities	3,677,968	0	0	0	0	0	0	5,365,052	0	7,190,419	0	12,555,471
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	23,929 (f)	0	0	0	0	0	0	XXX	XXX	XXX	259,191	259,191
44. Long-term care (d)	195,046 (f)	0	0	0	0	0	0	XXX	XXX	XXX	232,115	232,115
45. Other health (d)	421,256 (f)	0	0	0	0	0	0	XXX	XXX	XXX	69,219	69,219
46. Total accident and health	640,231	0	0	0	0	0	0	XXX	XXX	XXX	560,525	560,525
47. Total	144,803,378 (c)	0	78,313	2,136	98,641	0	179,090	67,981,174	180,588	99,797,402	720,509	168,679,673

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	76,399	118	76,796	0	0	0	0	118	76,796	5,209	0	0	(283)	(194,487)	13,939	10,180,370
2. Whole	4,986,219	938	4,973,830	0	0	0	0	938	4,973,830	740,972	1,701	12,588,574	(2,270)	(15,385,773)	22,725	217,924,945
3. Term	10,125,945	45	10,012,038	0	0	0	0	45	10,012,038	1,432,000	527	379,312,250	(666)	(314,904,921)	11,874	6,377,499,361
4. Indexed	400,000	3	400,000	0	0	0	0	3	400,000	0	62	14,874,063	(11)	(846,921)	474	142,689,471
5. Universal	7,501,895	114	7,308,469	0	0	0	0	114	7,308,469	847,511	0	0	(241)	(20,580,252)	3,614	272,495,948
6. Universal with secondary guarantees	16,400,000	17	16,100,000	0	0	0	0	17	16,100,000	300,000	0	0	(20)	(5,162,716)	511	171,344,273
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	112,924	4	112,924	0	0	0	0	4	112,924	0	0	0	(9)	(2,874,310)	166	51,406,220
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(1,583,386)	99	26,741,288
11. Total individual life	39,603,382	1,239	38,984,057	0	0	0	0	1,239	38,984,057	3,325,692	2,290	406,774,887	(3,507)	(361,532,766)	53,402	7,270,281,876
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	157,000	1	157,000	0	0	0	0	1	157,000	0	0	0	(2)	(117,069)	25	1,286,064
14. Universal	529,054	25	743,767	0	0	0	0	25	743,767	45,000	0	0	(52)	(1,484,038)	866	26,921,957
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	1	2,400,000	0	18,789	3	3,403,152
19. Total group life	686,054	26	900,767	0	0	0	0	26	900,767	45,000	1	2,400,000	(54)	(1,582,318)	894	31,611,173
Individual Annuities															
20. Fixed	5,285,026	300	5,285,026	0	0	0	0	300	5,285,026	0	417	62,877,993	(366)	(14,134,561)	4,257	274,117,516
21. Indexed	2,487,264	128	2,487,264	0	0	0	0	128	2,487,264	0	162	34,930,652	(146)	(19,902,188)	1,341	245,602,288
22. Variable with guarantees	12,605,538	821	12,605,538	0	0	0	0	821	12,605,538	0	89	23,910,083	(229)	(21,772,743)	2,593	442,479,338
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	84	16,294,795	(16)	(3,409,310)	165	26,914,035
24. Life contingent payout	759,001	1,416	759,001	0	0	0	0	1,416	759,001	0	16	745,204	(19)	(1,309,468)	171	8,491,396
25. Other	1,775,057	786	1,775,057	0	0	0	0	786	1,775,057	0	16	571,738	(24)	(1,146,626)	217	6,782,991
26. Total individual annuities	22,911,886	3,451	22,911,886	0	0	0	0	3,451	22,911,886	0	784	139,330,465	(800)	(61,674,896)	8,744	1,004,387,564
Group Annuities															
27. Fixed	48,729	5	48,729	0	0	0	0	5	48,729	0	0	0	(2)	(6,618)	30	1,006,810
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,768,217	193	2,768,217	0	0	0	0	193	2,768,217	0	2	215,671	(72)	(1,196,878)	657	77,187,032
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	25,053	(2)	35,945	9	1,236,572
31. Life contingent payout	349,330	369	349,330	0	0	0	0	369	349,330	0	0	0	(3)	(70,951)	27	1,692,431
32. Other	2,198,776	8,089	2,198,776	0	0	0	0	8,089	2,198,776	0	0	0	(33)	(74,401)	747	1,918,772
33. Total group annuities	5,365,052	8,656	5,365,052	0	0	0	0	8,656	5,365,052	0	3	240,724	(112)	(1,312,903)	1,470	83,041,617
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(30)	(3,261)	100	28,597
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(7)	(20,946)	53	246,950
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	4,658	(216)	(30,285)	1,757	399,036
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	4,658	(253)	(54,492)	1,910	674,582
47. Total	68,566,374	13,372	68,161,762	0	0	0	0	13,372	68,161,762	3,370,692	3,079	548,750,735	(4,726)	(426,157,375)	66,420	8,389,996,812

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 99 2) covering number of lives: 101 3) face amount $ 30,141,595

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 26,530 ; Long-term Care $ 201,614 ; Other Health $ 425,366

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	3,452	771	2,062	0	6,285
2. Whole	2,330,353	0	47,433	1,532	14,854	0	63,819	2,100,848	26,046	933,236	7,100	3,067,230
3. Term	13,114,488	0	0	165	45,061	0	45,226	13,945,235	0	601,983	5,004	14,552,222
4. Indexed	1,709,449	0	0	0	0	0	0	50,000	0	294,105	0	344,105
5. Universal	1,132,196	0	0	0	0	0	0	2,643,635	0	443,629	20,068	3,107,332
6. Universal with secondary guarantees	2,078,490	0	0	0	0	0	0	1,585,815	0	142,929	0	1,728,744
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	274,786	0	0	0	0	0	0	100,000	0	59,311	0	159,311
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	20,639,762	0	47,433	1,697	59,915	0	109,045	20,428,985	26,817	2,477,255	32,172	22,965,229
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	37,306	0	0	0	0	0	0	6,000	0	0	0	6,000
14. Universal	15,312	0	0	0	0	0	0	25,000	0	38,660	0	63,660
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(24,346)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	28,272	0	0	0	0	0	0	31,000	0	38,660	0	69,660
Individual Annuities												
20. Fixed	64,281,956	0	18	5	1	0	24	13,064,828	0	35,113,457	0	48,178,285
21. Indexed	76,721,761	0	0	0	0	0	0	2,078,918	0	28,683,030	0	30,761,948
22. Variable with guarantees	11,999,773	0	0	0	0	0	0	5,553,975	0	43,707,231	54,496	49,315,702
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	186,656	0	0	0	0	0	0	1,474,418	0	0	0	1,474,418
25. Other	0	0	0	0	0	0	0	1,016,870	0	0	0	1,016,870
26. Total individual annuities	153,190,146	0	18	5	1	0	24	23,189,009	0	107,503,718	54,496	130,747,223
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	425,331	0	646,178	0	1,071,509
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	153,041	0	0	0	0	0	0	4,226,730	0	6,019,345	3,559	10,249,634
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	310,984	0	0	0	310,984
32. Other	16,589,069	0	0	0	0	0	0	724,006	0	0	0	724,006
33. Total group annuities	16,742,110	0	0	0	0	0	0	5,687,051	0	6,665,523	3,559	12,356,133
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	9,542 (f)	0	0	0	0	0	0	XXX	XXX	XXX	174,747	174,747
44. Long-term care (d)	152,123 (f)	0	0	0	0	0	0	XXX	XXX	XXX	393,799	393,799
45. Other health (d)	328,409 (f)	0	0	0	0	0	0	XXX	XXX	XXX	9,424	9,424
46. Total accident and health	490,074	0	0	0	0	0	0	XXX	XXX	XXX	577,970	577,970
47. Total	191,090,364 (c)	0	47,451	1,702	59,916	0	109,069	49,336,045	26,817	116,685,156	668,197	166,716,215

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	4,522	10	4,223	0	0	0	0	10	4,223	628	0	0	(16)	(9,686)	721	522,909
2. Whole	2,165,713	262	2,126,894	0	0	0	0	262	2,126,894	467,132	1,053	7,128,421	(839)	(6,258,971)	5,318	79,138,534
3. Term	12,885,510	45	13,945,235	0	0	0	0	45	13,945,235	1,002,425	418	321,820,649	(916)	(426,662,164)	13,380	7,624,356,383
4. Indexed	50,000	2	50,000	0	0	0	0	2	50,000	0	48	15,184,351	(29)	(15,949,559)	455	163,803,378
5. Universal	3,027,588	31	2,643,635	0	0	0	0	31	2,643,635	466,083	0	0	(80)	(6,261,599)	1,085	130,128,637
6. Universal with secondary guarantees	1,755,815	15	1,585,815	0	0	0	0	15	1,585,815	170,000	1	250,000	(14)	(28,323,909)	465	197,221,729
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	150,000	2	100,000	0	0	0	0	2	100,000	217,854	0	0	(10)	(3,250,653)	152	37,606,029
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(9)	(1,956,810)	91	19,977,412
11. Total individual life	20,039,148	367	20,455,802	0	0	0	0	367	20,455,802	2,324,122	1,520	344,383,421	(1,913)	(488,673,351)	21,667	8,252,755,011
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	6,000	3	6,000	0	0	0	0	3	6,000	0	0	0	(2)	(1,389)	21	889,128
14. Universal	25,000	1	25,000	0	0	0	0	1	25,000	0	0	0	(3)	(110,922)	32	1,749,859
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(900)	0	1,875 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	28,197	11	1,615,917
19. Total group life	31,000	4	31,000	0	0	0	0	4	31,000	0	0	0	(5)	(85,014)	64	4,256,779
Individual Annuities															
20. Fixed	13,064,828	1,186	13,064,828	0	0	0	0	1,186	13,064,828	0	492	81,267,502	(543)	(36,934,127)	4,318	416,898,317
21. Indexed	2,078,918	93	2,078,918	0	0	0	0	93	2,078,918	0	337	78,294,388	(130)	(13,904,667)	1,811	352,730,832
22. Variable with guarantees	5,553,975	404	5,553,975	0	0	0	0	404	5,553,975	0	51	9,737,886	(271)	(15,015,085)	3,259	503,626,250
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	10	1,555,555	(15)	(856,298)	146	17,661,171
24. Life contingent payout	1,474,418	2,464	1,474,418	0	0	0	0	2,464	1,474,418	0	21	725,792	(31)	(2,072,218)	393	20,106,163
25. Other	1,016,870	495	1,016,870	0	0	0	0	495	1,016,870	0	20	370,509	(49)	(2,693,201)	318	8,900,639
26. Total individual annuities	23,189,009	4,642	23,189,009	0	0	0	0	4,642	23,189,009	0	931	171,951,632	(1,039)	(71,475,597)	10,245	1,319,923,372
Group Annuities															
27. Fixed	425,331	122	425,331	0	0	0	0	122	425,331	0	0	0	(40)	(656,869)	466	9,843,471
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	4,226,730	276	4,226,730	0	0	0	0	276	4,226,730	0	1	61,380	(27)	(637,202)	219	21,168,814
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	3	1	118
31. Life contingent payout	310,984	435	310,984	0	0	0	0	435	310,984	0	0	0	(2)	(24,975)	33	637,948
32. Other	724,006	2,191	724,006	0	0	0	0	2,191	724,006	0	0	0	0	0	0	0
33. Total group annuities	5,687,051	3,024	5,687,051	0	0	0	0	3,024	5,687,051	0	1	61,380	(69)	(1,319,043)	719	31,650,351
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(1,251)	21	12,119
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	102	(3)	(20,664)	49	188,553
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(118)	(49,849)	855	301,478
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	102	(122)	(71,764)	925	502,150
47. Total	48,946,208	8,037	49,362,862	0	0	0	0	8,037	49,362,862	2,324,122	2,452	516,396,535	(3,148)	(561,624,769)	33,620	9,609,087,663

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 2,775 , current year $ 1,875

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 91 2) covering number of lives: 99 3) face amount $ 21,592,862

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 1,450 ; Disability Income $ 12,360 ; Long-term Care $ 156,800 ; Other Health $ 330,242

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	564,772	65,837	43,094	0	673,703
2. Whole	14,692,977	0	283,271	622	238,725	0	522,618	19,288,614	891,322	5,845,673	323,169	26,348,778
3. Term	54,013,062	0	3,330	20,628	816,090	0	840,048	31,587,969	302	2,091,411	276,525	33,956,207
4. Indexed	16,346,072	0	0	0	0	0	0	2,173,344	0	963,283	2,151	3,138,778
5. Universal	23,813,929	0	0	0	0	0	0	51,157,958	0	10,041,976	1,809,207	63,009,141
6. Universal with secondary guarantees	15,008,415	0	0	0	0	0	0	16,530,079	0	170,446	1,888	16,702,413
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,017,843	0	0	0	0	0	0	310,000	0	916,169	0	1,226,169
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	4,618,681	0	0	0	4,618,681
11. Total individual life	126,892,298	0	286,601	21,250	1,054,815	0	1,362,666	126,231,417	957,461	20,072,052	2,412,940	149,673,870
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	43,439	0	0	0	0	0	0	372,250	0	0	0	372,250
14. Universal	60,332	0	0	0	0	0	0	0	0	17,875	0	17,875
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	43,097	0	0	0	0	0	0	0	0	0	0	0
18. Other	(1,824,552)	0	0	0	0	0	0	39,861	0	14,338	0	54,199
19. Total group life	(1,677,684)	0	0	0	0	0	0	412,111	0	32,213	0	444,324
Individual Annuities												
20. Fixed	120,369,408	0	1,101	46	3	0	1,150	63,881,584	0	160,641,917	353	224,523,854
21. Indexed	522,861,927	0	0	0	0	0	0	29,029,960	0	286,635,160	0	315,665,120
22. Variable with guarantees	67,781,522	0	0	0	0	0	0	27,756,930	0	123,883,959	388,809	152,029,698
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	129,413	0	0	0	0	0	0	5,638,183	0	(631,640)	0	5,006,543
25. Other	2,126,669	0	0	0	0	0	0	26,970,152	0	0	0	26,970,152
26. Total individual annuities	713,268,939	0	1,101	46	3	0	1,150	153,276,809	0	570,529,396	389,162	724,195,367
Group Annuities												
27. Fixed	105	0	0	0	0	0	0	883,737	0	1,753,142	0	2,636,879
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,157,039	0	0	0	0	0	0	16,560,493	0	99,150,833	20,535	115,731,861
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	2,924,701	0	0	0	2,924,701
32. Other	87,452,750	0	0	0	0	0	0	9,720,476	0	0	0	9,720,476
33. Total group annuities	89,609,894	0	0	0	0	0	0	30,089,407	0	100,903,975	20,535	131,013,917
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	256,649 (f)	0	0	0	0	0	0	XXX	XXX	XXX	876,533	876,533
44. Long-term care (d)	595,264 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,824,912	1,824,912
45. Other health (d)	2,691,138 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,999,568	2,999,568
46. Total accident and health	3,543,050	0	0	0	0	0	0	XXX	XXX	XXX	5,701,012	5,701,012
47. Total	931,636,497 (c)	0	287,702	21,296	1,054,818	0	1,363,816	310,009,744	957,461	691,537,636	8,523,649	1,011,028,490

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	649,479	1,124	630,609	0	0	0	0	1,124	630,609	36,174	0	0	(1,477)	(887,403)	37,697	22,854,881
2. Whole	19,773,297	4,208	20,179,936	0	0	0	0	4,208	20,179,936	1,757,430	3,404	25,688,974	(7,208)	(46,606,190)	99,332	943,377,654
3. Term	31,165,368	162	31,588,271	0	0	0	0	162	31,588,271	4,113,854	1,723	1,347,939,701	(3,503)	(1,910,949,585)	54,839	30,358,768,065
4. Indexed	2,940,557	29	2,173,344	0	0	0	0	29	2,173,344	1,267,213	381	135,927,146	(154)	(46,005,860)	4,320	1,195,859,240
5. Universal	42,735,402	954	51,157,958	0	0	0	0	954	51,157,958	7,884,050	0	(4,475)	(2,314)	(115,898,962)	40,339	2,134,456,988
6. Universal with secondary guarantees	16,880,079	72	16,530,079	0	0	0	0	72	16,530,079	650,000	1	100,000	(77)	(28,293,804)	2,793	1,309,638,143
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	110,000	17	310,000	0	0	0	0	17	310,000	0	0	0	(22)	(8,265,068)	365	94,808,052
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(20,640)	3	80,620
10. Other	2,655,943	13	4,618,681	0	0	0	0	13	4,618,681	0	0	0	(56)	(7,590,383)	1,434	474,780,119
11. Total individual life	116,910,125	6,579	127,188,878	0	0	0	0	6,579	127,188,878	15,708,721	5,509	1,509,651,346	(14,812)	(2,164,517,895)	241,122	36,534,623,762
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	372,250	4	372,250	0	0	0	0	4	372,250	0	0	0	(61)	(4,089,673)	340	19,286,814
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(8)	(590,271)	110	9,798,626
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	9	2,935,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(263)	(1,313,199)	548	2,734,364 (a)
18. Other	39,861	2	39,861	0	0	0	0	2	39,861	0	98	235,200,000	(12)	13,217,567	1,372	797,499,173
19. Total group life	412,111	6	412,111	0	0	0	0	6	412,111	0	98	235,200,000	(344)	7,224,424	2,379	832,253,977
Individual Annuities															
20. Fixed	63,881,584	6,906	63,881,584	0	0	0	0	6,906	63,881,584	0	728	139,076,161	(4,606)	(184,529,737)	40,060	1,480,255,087
21. Indexed	29,029,960	1,025	29,029,960	0	0	0	0	1,025	29,029,960	0	1,958	427,321,176	(1,691)	(221,386,733)	15,049	2,648,862,737
22. Variable with guarantees	27,756,930	1,217	27,756,930	0	0	0	0	1,217	27,756,930	0	296	74,282,420	(552)	(25,472,397)	6,972	1,309,072,661
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	625	136,717,779	3	5,710,859	864	164,713,235
24. Life contingent payout	5,638,183	11,238	5,638,183	0	0	0	0	11,238	5,638,183	0	85	2,646,657	(144)	(6,277,605)	1,760	75,743,987
25. Other	26,970,152	17,079	26,970,152	0	0	0	0	17,079	26,970,152	0	96	5,498,624	(262)	(8,966,324)	3,491	71,246,775
26. Total individual annuities	153,276,809	37,465	153,276,809	0	0	0	0	37,465	153,276,809	0	3,788	785,542,817	(7,252)	(440,921,938)	68,196	5,749,894,481
Group Annuities															
27. Fixed	883,737	79	883,737	0	0	0	0	79	883,737	0	0	0	(63)	(2,396,161)	411	17,477,729
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	16,560,493	1,977	16,560,493	0	0	0	0	1,977	16,560,493	0	4	606,846	(726)	(68,694,534)	7,890	947,130,267
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	72	14,795,894	(5)	587,588	95	18,968,393
31. Life contingent payout	2,924,701	4,807	2,924,701	0	0	0	0	4,807	2,924,701	0	1	18,145	(26)	(1,574,836)	491	17,509,912
32. Other	9,720,476	38,649	9,720,476	0	0	0	0	38,649	9,720,476	0	0	0	(338)	(817,316)	7,896	29,296,852
33. Total group annuities	30,089,407	45,512	30,089,407	0	0	0	0	45,512	30,089,407	0	77	15,420,885	(1,158)	(72,895,258)	16,783	1,030,383,154
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(87)	(22,507)	674	241,670
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,031	(11)	(62,958)	135	761,969
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	345	(1,195)	(190,869)	13,981	2,646,675
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,376	(1,293)	(276,334)	14,790	3,650,314
47. Total	300,688,452	89,562	310,967,205	0	0	0	0	89,562	310,967,205	15,708,721	9,472	2,545,816,425	(24,859)	(2,671,387,001)	343,270	44,150,805,688

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 4,047,563 , current year $ 2,734,364

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1,441 2) covering number of lives: 2,795 3) face amount $ 1,272,275,722

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 2,256,650 Group: $ 0 Total: $ 2,256,650

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 36,706 ; Disability Income $ 261,207 ; Long-term Care $ 615,145 ; Other Health $ 2,742,991

ANNUAL STATEMENT FOR THE YEAR 2025 OF THE American General Life Insurance Company

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	1,000	0	0	0	1,000
2. Whole	668,835	0	4,749	133	5,005	0	9,887	336,821	1,062	66,285	1,891	406,059
3. Term	4,143,083	0	0	164	52,089	0	52,253	3,415,000	0	117,939	20,458	3,553,397
4. Indexed	2,941,040	0	0	0	0	0	0	2,800,000	0	23,138	0	2,823,138
5. Universal	3,924,401	0	0	0	0	0	0	11,691,350	0	124,019	8,662	11,824,031
6. Universal with secondary guarantees	3,772,201	0	0	0	0	0	0	5,500,000	0	21,786	0	5,521,786
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	188,467	0	0	0	0	0	0	800,229	0	269,461	0	1,069,690
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	15,638,027	0	4,749	297	57,094	0	62,140	24,544,400	1,062	622,628	31,011	25,199,101
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	5,916	0	0	0	0	0	0	0	0	0	0	0
14. Universal	112,481	0	0	0	0	0	0	78,780	0	51,243	0	130,023
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	251	0	0	0	0	0	0	0	0	0	0	0
18. Other	110	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	118,758	0	0	0	0	0	0	78,780	0	51,243	0	130,023
Individual Annuities												
20. Fixed	19,311,962	0	12	0	0	0	12	875,231	0	10,157,638	0	11,032,869
21. Indexed	90,348,996	0	0	0	0	0	0	1,716,309	0	26,883,323	0	28,599,632
22. Variable with guarantees	3,605,802	0	0	0	0	0	0	871,392	0	10,717,683	490	11,589,565
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	1,212,215	0	0	0	1,212,215
25. Other	0	0	0	0	0	0	0	125,859	0	0	0	125,859
26. Total individual annuities	113,266,760	0	12	0	0	0	12	4,801,006	0	47,758,644	490	52,560,140
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	431,742	0	71,944	0	503,686
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	957,581	0	0	0	0	0	0	1,366,007	0	6,321,396	0	7,687,403
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	317,430	0	0	0	317,430
32. Other	2,598,386	0	0	0	0	0	0	411,544	0	0	0	411,544
33. Total group annuities	3,555,967	0	0	0	0	0	0	2,526,723	0	6,393,340	0	8,920,063
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	12,634 (f)	0	0	0	0	0	0	XXX	XXX	XXX	67,740	67,740
44. Long-term care (d)	160,574 (f)	0	0	0	0	0	0	XXX	XXX	XXX	322,103	322,103
45. Other health (d)	33,916 (f)	0	0	0	0	0	0	XXX	XXX	XXX	73,466	73,466
46. Total accident and health	207,124	0	0	0	0	0	0	XXX	XXX	XXX	463,309	463,309
47. Total	132,786,636 (c)	0	4,761	297	57,094	0	62,152	31,950,909	1,062	54,825,855	494,810	87,272,636

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	853	2	1,000	0	0	0	0	2	1,000	0	0	0	(1)	0	34	28,166
2. Whole	323,544	32	337,883	0	0	0	0	32	337,883	27,460	196	1,214,811	(159)	(1,040,497)	1,291	35,260,445
3. Term	3,248,025	9	3,415,000	0	0	0	0	9	3,415,000	833,025	110	82,775,000	(249)	(112,562,229)	4,056	2,165,548,801
4. Indexed	4,300,000	4	2,800,000	0	0	0	0	4	2,800,000	1,500,000	19	13,047,589	(21)	(7,146,722)	124	56,705,811
5. Universal	27,298,198	28	11,691,350	0	0	0	0	28	11,691,350	15,705,312	0	0	(21)	832,188	590	77,768,628
6. Universal with secondary guarantees	12,241,665	3	5,500,000	0	0	0	0	3	5,500,000	6,741,665	1	100,000	(4)	(2,718,110)	185	96,112,831
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	800,229	2	800,229	0	0	0	0	2	800,229	0	0	0	(1)	(480,204)	23	5,939,611
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(5)	(1,139,866)	42	11,360,236
11. Total individual life	48,212,514	80	24,545,462	0	0	0	0	80	24,545,462	24,807,462	326	97,137,400	(461)	(124,255,440)	6,345	2,448,724,529
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(62,917)	11	324,343
14. Universal	42,780	4	78,780	0	0	0	0	4	78,780	49,732	0	0	(16)	(365,750)	190	5,012,785
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	1	2,400,000	(4)	(265,892)	247	31,377,779
19. Total group life	42,780	4	78,780	0	0	0	0	4	78,780	49,732	1	2,400,000	(22)	(694,559)	448	36,714,907
Individual Annuities																
20. Fixed	875,231	158	875,231	0	0	0	0	158	875,231	0	169	20,040,403	(150)	(7,947,405)	1,120	113,304,220
21. Indexed	1,716,309	71	1,716,309	0	0	0	0	71	1,716,309	0	292	57,176,553	(158)	(18,701,233)	1,631	257,025,148
22. Variable with guarantees	871,392	55	871,392	0	0	0	0	55	871,392	0	24	4,946,642	(36)	(4,476,316)	410	77,599,235
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	198	37,721,667	8	2,144,748	207	39,947,934
24. Life contingent payout	1,212,215	516	1,212,215	0	0	0	0	516	1,212,215	0	2	13,764	(7)	(228,032)	86	4,207,792
25. Other	125,859	123	125,859	0	0	0	0	123	125,859	0	0	0	(15)	(456,709)	54	1,757,080
26. Total individual annuities	4,801,006	923	4,801,006	0	0	0	0	923	4,801,006	0	685	119,899,029	(358)	(29,664,947)	3,508	493,841,409
Group Annuities																
27. Fixed	431,742	34	431,742	0	0	0	0	34	431,742	0	0	0	(18)	(781,846)	151	3,594,212
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,366,007	221	1,366,007	0	0	0	0	221	1,366,007	0	0	0	(46)	(3,819,632)	620	68,529,574
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	3	370,410	0	52,080	7	800,213
31. Life contingent payout	317,430	319	317,430	0	0	0	0	319	317,430	0	0	0	(3)	(64,126)	54	1,485,867
32. Other	411,544	1,513	411,544	0	0	0	0	1,513	411,544	0	0	0	(9)	(15,536)	143	359,404
33. Total group annuities	2,526,723	2,087	2,526,723	0	0	0	0	2,087	2,526,723	0	3	370,410	(76)	(4,629,060)	975	74,769,269
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	5	(1)	(1,077)	17	13,829
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	14,261	(2)	0	36	201,795
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(10)	(2,514)	107	29,118
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	14,266	(13)	(3,591)	160	244,742
47. Total	55,583,023	3,094	31,951,971	0	0	0	0	3,094	31,951,971	24,857,194	1,015	219,821,104	(930)	(159,247,597)	11,436	3,054,294,856

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 43 2) covering number of lives: 289 3) face amount $ 42,738,016

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 13,712 ; Long-term Care $ 165,989 ; Other Health $ 34,544

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	49	0	0	0	0	0	0	348,912	48,525	31,328	2	428,767
2. Whole	11,589,991	0	58,954	742	30,559	0	90,255	10,723,553	193,008	2,920,506	51,487	13,888,554
3. Term	23,045,862	0	0	2,177	125,417	0	127,594	14,712,705	0	617,056	78,460	15,408,221
4. Indexed	6,932,268	0	0	0	0	0	0	1,606,237	0	303,277	0	1,909,514
5. Universal	6,245,952	0	0	0	0	0	0	14,608,500	(266,302)	2,088,584	100,557	16,531,339
6. Universal with secondary guarantees	4,741,032	0	0	0	0	0	0	1,282,383	0	66,536	0	1,348,919
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	281,728	0	0	0	0	0	0	50,000	0	773,022	0	823,022
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	483,344	0	0	0	483,344
11. Total individual life	52,836,882	0	58,954	2,919	155,976	0	217,849	43,815,634	(24,769)	6,800,309	230,506	50,821,680
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	4,722	0	0	0	0	0	0	150,000	0	0	0	150,000
14. Universal	13,833	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(23,606)	0	0	0	0	0	0	0	0	27,270	0	27,270
19. Total group life	(5,051)	0	0	0	0	0	0	150,000	0	27,270	0	177,270
Individual Annuities												
20. Fixed	82,146,057	0	45	1	0	0	46	14,989,930	0	51,344,443	0	66,334,373
21. Indexed	214,903,084	0	0	0	0	0	0	9,052,104	0	111,224,033	0	120,276,137
22. Variable with guarantees	17,239,739	0	0	0	0	0	0	3,651,940	0	40,562,750	43,440	44,258,130
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	200,000	0	0	0	0	0	0	1,804,371	0	(84,955)	0	1,719,416
25. Other	0	0	0	0	0	0	0	1,169,985	0	0	0	1,169,985
26. Total individual annuities	314,488,880	0	45	1	0	0	46	30,668,330	0	203,046,271	43,440	233,758,041
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	32,739	0	99,722	0	132,461
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	3,637,792	0	0	0	0	0	0	11,526,753	0	43,459,636	447	54,986,836
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	940,621	0	0	0	940,621
32. Other	264,462,185	0	0	0	0	0	0	4,139,781	0	0	0	4,139,781
33. Total group annuities	268,099,977	0	0	0	0	0	0	16,639,894	0	43,559,358	447	60,199,699
Accident and Health												
34. Comprehensive individual (d)	1,361 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	61,158 (f)	0	0	0	0	0	0	XXX	XXX	XXX	669,544	669,544
44. Long-term care (d)	117,364 (f)	0	0	0	0	0	0	XXX	XXX	XXX	527,078	527,078
45. Other health (d)	1,256,055 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,020,664	2,020,664
46. Total accident and health	1,435,938	0	0	0	0	0	0	XXX	XXX	XXX	3,217,286	3,217,286
47. Total	636,856,626 (c)	0	58,999	2,920	155,976	0	217,895	91,273,858	(24,769)	253,433,208	3,491,679	348,173,976

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	390,000	588	397,437	0	0	0	0	588	397,437	14,304	0	0	(1,273)	(949,506)	44,530	27,889,340
2. Whole	11,102,610	2,168	10,916,561	0	0	0	0	2,168	10,916,561	1,130,475	3,157	21,037,561	(4,884)	(27,893,321)	61,220	534,643,581
3. Term	13,060,429	60	14,712,705	0	0	0	0	60	14,712,705	360,785	1,052	832,636,943	(1,177)	(509,075,285)	20,220	10,514,198,773
4. Indexed	1,515,959	15	1,606,237	0	0	0	0	15	1,606,237	0	178	45,478,820	(50)	3,354,073	1,829	462,787,598
5. Universal	14,512,569	234	14,342,198	0	0	0	0	234	14,342,198	1,232,124	0	0	(531)	(29,738,395)	11,797	571,997,617
6. Universal with secondary guarantees	1,082,383	23	1,282,383	0	0	0	0	23	1,282,383	0	3	550,000	(42)	(6,310,859)	1,096	297,669,561
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	50,000	2	50,000	0	0	0	0	2	50,000	0	0	0	(5)	295,367	182	50,776,007
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(269,855)	21	1,054,055
10. Other	483,344	1	483,344	0	0	0	0	1	483,344	0	0	0	0	(11,662)	47	9,889,528
11. Total individual life	42,197,294	3,091	43,790,865	0	0	0	0	3,091	43,790,865	2,737,688	4,390	899,703,324	(7,963)	(570,599,443)	140,942	12,470,906,060
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	150,240	1	150,000	0	0	0	0	1	150,000	240	0	0	(2)	(233,623)	13	1,206,588
14. Universal	6,372	0	0	0	0	0	0	0	0	6,372	0	0	0	(63,949)	42	1,382,353
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	210,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(18,681)	6	38,899 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	3	7,200,000	0	70,855	23	10,973,615
19. Total group life	156,612	1	150,000	0	0	0	0	1	150,000	6,612	3	7,200,000	(5)	(245,398)	86	13,811,455
Individual Annuities															
20. Fixed	14,989,930	1,056	14,989,930	0	0	0	0	1,056	14,989,930	0	667	109,514,674	(776)	(40,557,105)	8,094	519,645,426
21. Indexed	9,052,104	372	9,052,104	0	0	0	0	372	9,052,104	0	900	198,228,331	(586)	(79,440,864)	5,266	1,046,759,803
22. Variable with guarantees	3,651,940	494	3,651,940	0	0	0	0	494	3,651,940	0	95	20,665,498	(127)	(4,169,509)	1,824	389,535,323
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	111	25,679,774	3	1,650,633	129	28,950,135
24. Life contingent payout	1,804,371	2,470	1,804,371	0	0	0	0	2,470	1,804,371	0	30	2,410,120	(52)	(4,881,559)	510	32,526,747
25. Other	1,169,985	812	1,169,985	0	0	0	0	812	1,169,985	0	66	3,805,715	(92)	(5,931,308)	588	17,003,007
26. Total individual annuities	30,668,330	5,204	30,668,330	0	0	0	0	5,204	30,668,330	0	1,869	360,304,112	(1,630)	(133,329,711)	16,411	2,034,420,441
Group Annuities															
27. Fixed	32,739	12	32,739	0	0	0	0	12	32,739	0	0	0	0	23,937	21	658,650
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	11,526,753	812	11,526,753	0	0	0	0	812	11,526,753	0	2	1,096,640	(261)	(21,679,980)	2,884	386,777,001
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	59	10,915,669	(19)	(455,327)	210	26,675,112
31. Life contingent payout	940,621	1,394	940,621	0	0	0	0	1,394	940,621	0	0	0	(7)	(532,315)	112	3,445,552
32. Other	4,139,781	17,959	4,139,781	0	0	0	0	17,959	4,139,781	0	0	0	(8)	(6,155)	479	646,508
33. Total group annuities	16,639,894	20,177	16,639,894	0	0	0	0	20,177	16,639,894	0	61	12,012,309	(295)	(22,649,840)	3,706	418,202,823
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(268)	14	1,212
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1	(24)	(6,024)	229	61,000
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	96	(4)	(14,269)	34	145,074
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	17	(475)	(109,787)	5,724	1,217,280
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	113	(504)	(130,347)	6,001	1,424,565
47. Total	89,662,130	28,473	91,249,089	0	0	0	0	28,473	91,249,089	2,744,300	6,323	1,279,219,858	(10,397)	(726,954,740)	167,146	14,938,765,344

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 57,580 , current year $ 38,899

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 47 2) covering number of lives: 66 3) face amount $ 20,861,674

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 60,725 Group: $ 0 Total: $ 60,725

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 1,318 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 62,990 ; Long-term Care $ 121,264 ; Other Health $ 1,268,571

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	840,882	0	9,597	408	28,619	0	38,624	926,384	12,858	565,292	5,362	1,509,896
3. Term	3,669,156	0	0	0	12,167	0	12,167	3,650,000	0	81,675	4,351	3,736,026
4. Indexed	1,073,246	0	0	0	0	0	0	100,000	0	38,472	0	138,472
5. Universal	542,759	0	0	0	0	0	0	1,707,130	0	94,608	13,447	1,815,185
6. Universal with secondary guarantees	2,637,351	0	0	0	0	0	0	50,000	0	39,861	0	89,861
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	263,427	0	0	0	0	0	0	0	0	55,615,962	0	55,615,962
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	9,026,821	0	9,597	408	40,786	0	50,791	6,433,514	12,858	56,435,870	23,160	62,905,402
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	429	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	118	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	547	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	27,309,601	0	25	0	0	0	25	1,445,584	0	6,474,324	0	7,919,908
21. Indexed	11,636,919	0	0	0	0	0	0	293,317	0	3,726,788	0	4,020,105
22. Variable with guarantees	4,063,149	0	0	0	0	0	0	1,980,368	0	6,715,183	14,098	8,709,649
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	274,932	0	0	0	274,932
25. Other	0	0	0	0	0	0	0	438,909	0	0	0	438,909
26. Total individual annuities	43,009,669	0	25	0	0	0	25	4,433,110	0	16,916,295	14,098	21,363,503
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	1,940	0	1,940
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	165,153	0	0	0	0	0	0	433,018	0	1,319,044	0	1,752,062
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	41,520	0	0	0	41,520
32. Other	930,292	0	0	0	0	0	0	378,111	0	0	0	378,111
33. Total group annuities	1,095,445	0	0	0	0	0	0	852,649	0	1,320,984	0	2,173,633
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	28,676 (f)	0	0	0	0	0	0	XXX	XXX	XXX	8,292	8,292
44. Long-term care (d)	102,518 (f)	0	0	0	0	0	0	XXX	XXX	XXX	84,593	84,593
45. Other health (d)	50,627 (f)	0	0	0	0	0	0	XXX	XXX	XXX	15,000	15,000
46. Total accident and health	181,822	0	0	0	0	0	0	XXX	XXX	XXX	107,885	107,885
47. Total	53,314,304 (c)	0	9,622	408	40,786	0	50,816	11,719,273	12,858	74,673,149	145,143	86,550,423

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(2,000)	57	43,162
2. Whole	946,083	76	939,242	0	0	0	0	76	939,242	44,349	232	2,184,095	(194)	(2,718,403)	2,416	51,999,133
3. Term	4,220,000	10	3,650,000	0	0	0	0	10	3,650,000	670,000	162	134,700,000	(201)	(91,574,325)	3,943	2,309,703,187
4. Indexed	100,000	2	100,000	0	0	0	0	2	100,000	0	15	3,466,148	1	642,897	123	58,154,192
5. Universal	1,564,905	30	1,707,130	0	0	0	0	30	1,707,130	0	0	0	(47)	(3,267,040)	629	50,210,614
6. Universal with secondary guarantees	50,000	2	50,000	0	0	0	0	2	50,000	0	0	0	(5)	(2,221,517)	261	109,157,462
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	35,350,129	0	0	0	0	0	0	0	0	35,350,129	0	0	(10)	(73,729,814)	155	139,696,798
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(244,956)	5	1,463,642
11. Total individual life	42,231,117	120	6,446,372	0	0	0	0	120	6,446,372	36,064,478	409	140,350,243	(459)	(173,115,158)	7,589	2,720,428,190
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(35,586)	11	183,452
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	705	3	92,086
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(825)	0	1,718 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(35,706)	14	277,256
Individual Annuities																
20. Fixed	1,445,584	472	1,445,584	0	0	0	0	472	1,445,584	0	278	40,731,235	(119)	(3,781,719)	1,668	148,553,300
21. Indexed	293,317	27	293,317	0	0	0	0	27	293,317	0	50	10,940,149	(13)	(621,007)	283	61,770,299
22. Variable with guarantees	1,980,368	203	1,980,368	0	0	0	0	203	1,980,368	0	32	7,487,120	(42)	3,122,449	721	131,241,001
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	15	2,808,117	(13)	(821,287)	55	7,337,625
24. Life contingent payout	274,932	385	274,932	0	0	0	0	385	274,932	0	1	2,183	(8)	(181,332)	73	2,013,319
25. Other	438,909	193	438,909	0	0	0	0	193	438,909	0	2	0	(11)	(297,835)	71	2,153,182
26. Total individual annuities	4,433,110	1,280	4,433,110	0	0	0	0	1,280	4,433,110	0	378	61,968,803	(206)	(2,580,731)	2,871	353,068,726
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(109,510)	8	170,636
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	433,018	57	433,018	0	0	0	0	57	433,018	0	0	0	(7)	237,389	28	4,478,547
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	205,829	0	(39,821)	10	972,585
31. Life contingent payout	41,520	36	41,520	0	0	0	0	36	41,520	0	0	0	0	(151)	2	3,234
32. Other	378,111	859	378,111	0	0	0	0	859	378,111	0	0	0	(21)	(3,567)	181	30,790
33. Total group annuities	852,649	952	852,649	0	0	0	0	952	852,649	0	1	205,829	(31)	84,340	229	5,655,792
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(676)	41	27,683
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	5,741	(1)	(33,099)	25	125,596
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	676	(13)	(7,249)	146	48,424
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	6,417	(15)	(41,024)	212	201,702
47. Total	47,516,876	2,352	11,732,131	0	0	0	0	2,352	11,732,131	36,064,478	790	202,531,292	(713)	(175,688,279)	10,915	3,079,631,666

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 2,544 , current year $ 1,718

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 5 2) covering number of lives: 5 3) face amount $ 1,463,642

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 29,149 ; Long-term Care $ 105,319 ; Other Health $ 51,171

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	(3)	0	0	0	0	0	0	493,460	78,346	96,836	0	668,642
2. Whole	14,141,359	0	146,530	3,238	31,768	0	181,536	20,582,298	366,635	4,564,598	178,455	25,691,986
3. Term	31,808,954	0	0	969	110,050	0	111,019	23,055,529	0	1,216,074	158,375	24,429,978
4. Indexed	9,302,730	0	0	0	0	0	0	2,485,278	0	411,730	0	2,897,008
5. Universal	13,826,415	0	0	0	0	0	0	20,539,604	0	5,782,023	679,654	27,001,281
6. Universal with secondary guarantees	7,875,619	0	0	0	0	0	0	2,112,033	0	167,224	0	2,279,257
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	497,157	0	0	0	0	0	0	0	0	546,244	0	546,244
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	12,878	0	0	0	0	0	0	2,456,101	0	0	0	2,456,101
11. Total individual life	77,465,109	0	146,530	4,207	141,818	0	292,555	71,724,303	444,981	12,784,729	1,016,484	85,970,497
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	4,001	0	0	0	0	0	0	0	0	0	0	0
14. Universal	23,387	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(109,071)	0	0	0	0	0	0	50,000	0	2,677	0	52,677
19. Total group life	(81,683)	0	0	0	0	0	0	50,000	0	2,677	0	52,677
Individual Annuities												
20. Fixed	81,793,112	0	75	0	3	0	78	19,348,580	0	61,986,929	43	81,335,552
21. Indexed	178,013,474	0	0	0	0	0	0	14,920,613	0	119,576,003	0	134,496,616
22. Variable with guarantees	27,326,049	0	0	0	0	0	0	7,489,895	0	42,304,534	38,084	49,832,513
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	1,799,818	0	(575,268)	0	1,224,550
25. Other	200,000	0	0	0	0	0	0	684,338	0	0	0	684,338
26. Total individual annuities	287,332,635	0	75	0	3	0	78	44,243,244	0	223,292,198	38,127	267,573,569
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	307,216	0	468,498	0	775,714
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	4,876,325	0	0	0	0	0	0	9,635,920	0	42,866,797	0	52,502,717
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,813,265	0	0	0	1,813,265
32. Other	56,800,940	0	0	0	0	0	0	2,848,130	0	0	0	2,848,130
33. Total group annuities	61,677,265	0	0	0	0	0	0	14,604,531	0	43,335,295	0	57,939,826
Accident and Health												
34. Comprehensive individual (d)	4,953 (f)	0	0	0	0	0	0	XXX	XXX	XXX	259	259
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	103,234 (f)	0	0	0	0	0	0	XXX	XXX	XXX	184,632	184,632
44. Long-term care (d)	77,603 (f)	0	0	0	0	0	0	XXX	XXX	XXX	278,752	278,752
45. Other health (d)	2,770,475 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,989,579	2,989,579
46. Total accident and health	2,956,265	0	0	0	0	0	0	XXX	XXX	XXX	3,453,221	3,453,221
47. Total	429,349,591 (c)	0	146,605	4,207	141,821	0	292,633	130,622,078	444,981	279,414,899	4,507,832	414,989,790

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	566,996	910	571,806	0	0	0	0	910	571,806	28,073	0	0	(3,156)	(1,925,590)	259,151	130,774,726
2. Whole	21,140,546	4,124	20,948,933	0	0	0	0	4,124	20,948,933	1,938,193	2,997	18,706,671	(8,174)	(44,888,572)	138,860	930,367,768
3. Term	24,458,516	104	23,055,529	0	0	0	0	104	23,055,529	6,136,461	1,076	802,822,748	(2,007)	(902,016,593)	29,058	15,448,057,822
4. Indexed	1,691,429	29	2,485,278	0	0	0	0	29	2,485,278	174,152	222	60,613,023	(109)	(12,384,838)	3,262	736,520,681
5. Universal	20,637,671	561	20,539,604	0	0	0	0	561	20,539,604	2,006,809	0	100,000	(1,362)	(65,166,906)	23,643	1,173,955,651
6. Universal with secondary guarantees	2,432,866	33	2,112,033	0	0	0	0	33	2,112,033	501,388	0	0	(51)	(6,770,574)	1,812	603,442,681
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	1	3,397,910	267	63,256,034
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	2,456,101	5	2,456,101	0	0	0	0	5	2,456,101	0	0	0	(10)	(2,245,605)	430	174,484,319
11. Total individual life	73,384,125	5,766	72,169,284	0	0	0	0	5,766	72,169,284	10,785,076	4,295	882,242,442	(14,868)	(1,032,000,768)	456,483	19,260,859,682
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(284,807)	107	3,583,046
14. Universal	33,740	0	0	0	0	0	0	0	0	33,740	0	0	(3)	(49,826)	71	2,394,112
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	1	50,000	0	0	0	0	1	50,000	0	1	2,400,000	0	182,909	29	14,526,311
19. Total group life	33,740	1	50,000	0	0	0	0	1	50,000	33,740	1	2,400,000	(5)	(151,724)	207	20,503,469
Individual Annuities															
20. Fixed	19,348,580	1,975	19,348,580	0	0	0	0	1,975	19,348,580	0	695	113,667,467	(1,560)	(59,153,001)	18,680	674,807,520
21. Indexed	14,920,613	570	14,920,613	0	0	0	0	570	14,920,613	0	723	157,252,047	(673)	(89,139,623)	5,045	937,679,289
22. Variable with guarantees	7,489,895	657	7,489,895	0	0	0	0	657	7,489,895	0	119	33,998,787	(163)	(10,279,396)	1,885	396,852,626
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	111	19,957,629	9	7,077,522	126	27,840,631
24. Life contingent payout	1,799,818	3,713	1,799,818	0	0	0	0	3,713	1,799,818	0	31	1,749,835	(44)	(1,756,207)	502	25,034,532
25. Other	684,338	533	684,338	0	0	0	0	533	684,338	0	30	2,437,635	(53)	(2,908,159)	413	16,373,991
26. Total individual annuities	44,243,244	7,448	44,243,244	0	0	0	0	7,448	44,243,244	0	1,709	329,063,400	(2,484)	(156,158,864)	26,651	2,078,588,589
Group Annuities															
27. Fixed	307,216	35	307,216	0	0	0	0	35	307,216	0	0	0	(18)	(657,403)	167	4,039,112
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	9,635,920	874	9,635,920	0	0	0	0	874	9,635,920	0	17	5,088,396	(322)	(24,298,791)	3,207	473,499,409
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	59	11,325,426	(21)	(500,507)	220	38,317,771
31. Life contingent payout	1,813,265	5,302	1,813,265	0	0	0	0	5,302	1,813,265	0	9	183,022	(44)	(1,400,767)	512	10,445,250
32. Other	2,848,130	12,879	2,848,130	0	0	0	0	12,879	2,848,130	0	0	0	4,332	9,754,067	5,166	11,917,766
33. Total group annuities	14,604,531	19,090	14,604,531	0	0	0	0	19,090	14,604,531	0	85	16,596,845	3,927	(17,103,401)	9,272	538,219,308
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	2,406	(9)	(284)	97	6,231
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	713	(110)	(10,234)	621	101,942
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	200	0	(17,037)	33	97,269
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	16	(1,390)	(224,956)	15,371	2,716,513
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3,335	(1,509)	(252,512)	16,122	2,921,954
47. Total	132,265,640	32,305	131,067,059	0	0	0	0	32,305	131,067,059	10,818,816	6,093	1,230,306,021	(14,939)	(1,205,667,269)	508,735	21,901,093,001

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 430 2) covering number of lives: 459 3) face amount $ 189,010,630

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 286,982 Group: $ 0 Total: $ 286,982

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 5,228 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 104,071 ; Long-term Care $ 88,286 ; Other Health $ 2,806,136

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	146	0	0	0	0	0	0	305,694	67,089	65,685	0	438,468
2. Whole	30,856,365	0	493,470	2,064	131,069	203	626,806	31,250,287	1,235,462	12,749,991	217,892	45,453,632
3. Term	156,848,541	0	2,633	11,997	693,047	0	707,677	111,301,469	745	7,328,240	261,474	118,891,928
4. Indexed	76,905,964	0	0	0	0	0	0	9,756,183	0	28,404,999	0	38,161,182
5. Universal	38,252,198	0	0	0	0	0	0	111,918,132	187,255	26,777,878	573,017	139,456,282
6. Universal with secondary guarantees	32,450,596	0	0	0	0	0	0	55,133,934	0	1,122,817	0	56,256,751
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	6,104,755	0	0	0	0	0	0	1,474,843	0	3,494,541	0	4,969,384
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	172,687	0	0	0	0	0	0	2,014,356	0	(27,585)	0	1,986,771
11. Total individual life	341,591,252	0	496,103	14,061	824,116	203	1,334,483	323,154,898	1,490,551	79,916,566	1,052,383	405,614,398
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	57,013	0	156	0	0	0	156	12,264	(9,212)	0	212	3,264
14. Universal	460,521	0	117	149	0	0	266	391,809	0	258,454	0	650,263
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(227,788)	0	0	0	0	0	0	775,682	0	0	0	775,682
19. Total group life	289,746	0	273	149	0	0	422	1,179,755	(9,212)	258,454	212	1,429,209
Individual Annuities												
20. Fixed	566,441,009	0	1,307	126	30	0	1,463	94,178,019	(19,701)	370,400,546	(4,608)	464,554,256
21. Indexed	716,944,818	0	0	0	0	0	0	26,573,278	0	290,350,522	658	316,924,458
22. Variable with guarantees	144,748,252	0	0	0	0	0	0	85,971,073	0	423,051,015	(22,920,891)	486,101,197
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	992,333	0	0	0	0	0	0	11,110,622	0	(259,541)	(6,466)	10,844,615
25. Other	97,177,336	0	0	0	0	0	0	690,004,292	0	2,622	(1,652)	690,005,262
26. Total individual annuities	1,526,303,748	0	1,307	126	30	0	1,463	907,837,284	(19,701)	1,083,545,164	(22,932,959)	1,968,429,788
Group Annuities												
27. Fixed	9,170	0	0	0	0	0	0	3,104,539	0	3,651,083	0	6,755,622
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,185,617	0	0	0	0	0	0	6,987,315	0	17,715,259	(14,096,082)	10,606,492
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	5,000,712	0	0	(94,223)	4,906,489
32. Other	93,731,255	0	0	0	0	0	0	8,575,147	0	0	0	8,575,147
33. Total group annuities	95,926,042	0	0	0	0	0	0	23,667,713	0	21,366,342	(14,190,305)	30,843,750
Accident and Health												
34. Comprehensive individual (d)	234 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	1,716 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	232,299 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,594,748	1,594,748
44. Long-term care (d)	495,329 (f)	0	0	0	0	0	0	XXX	XXX	XXX	2,928,630	2,928,630
45. Other health (d)	3,392,799 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,182,840	1,182,840
46. Total accident and health	4,122,378	0	0	0	0	0	0	XXX	XXX	XXX	5,706,218	5,706,218
47. Total	1,968,233,166 (c)	0	497,683	14,336	824,146	203	1,336,368	1,255,839,650	1,461,638	1,185,086,526	(30,364,451)	2,412,023,363

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	379,678	1,004	372,784	0	0	0	0	1,004	372,784	37,344	0	0	(1,514)	(1,105,026)	61,660	42,083,597
2. Whole	32,481,126	5,936	32,485,749	0	0	0	0	5,936	32,485,749	5,814,136	8,548	61,309,569	(12,512)	(94,905,445)	176,237	1,808,723,348
3. Term	121,742,838	402	111,302,214	0	0	0	0	402	111,302,214	28,614,114	7,127	6,020,520,465	(8,061)	(4,582,773,519)	134,799	84,806,103,045
4. Indexed	12,345,079	65	9,756,183	0	0	0	0	65	9,756,183	3,823,328	1,696	652,119,429	(541)	(132,611,009)	15,408	6,356,192,759
5. Universal	107,018,509	925	112,105,387	0	0	0	0	925	112,105,387	8,860,527	0	200,000	(2,461)	(226,429,671)	39,482	3,580,570,793
6. Universal with secondary guarantees	65,723,344	108	55,133,934	0	0	0	0	108	55,133,934	11,629,410	8	1,750,000	(175)	(150,515,418)	6,072	3,109,047,281
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,174,843	44	1,474,843	0	0	0	0	44	1,474,843	750,000	0	0	(69)	(18,531,138)	1,480	557,598,597
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	3,014,356	8	2,014,356	0	0	0	0	8	2,014,356	1,000,000	0	0	(61)	(16,319,629)	547	208,878,467
11. Total individual life	344,879,773	8,492	324,645,450	0	0	0	0	8,492	324,645,450	60,528,859	17,379	6,735,899,463	(25,394)	(5,223,190,855)	435,685	100,469,197,887
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	(470,793)	17	3,052	0	0	0	0	17	3,052	145,008	0	0	(12)	(564,498)	131	4,051,315
14. Universal	458,154	20	391,809	0	0	0	0	20	391,809	81,707	0	0	(64)	(2,153,887)	1,076	39,337,898
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	800,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(375)	0	781 (a)
18. Other	775,682	1	775,682	0	0	0	0	1	775,682	(946,159)	6	14,400,000	(1)	(458,345)	154	193,436,506
19. Total group life	763,043	38	1,170,543	0	0	0	0	38	1,170,543	(719,444)	6	14,400,000	(77)	(3,177,105)	1,363	237,626,500
Individual Annuities															
20. Fixed	94,158,318	7,172	94,158,318	0	0	0	0	7,172	94,158,318	0	3,679	714,419,665	(5,008)	(341,671,964)	56,933	4,101,326,672
21. Indexed	26,573,278	864	26,573,278	0	0	0	0	864	26,573,278	0	2,040	577,620,583	(1,413)	(201,679,742)	14,735	3,243,310,199
22. Variable with guarantees	85,971,073	4,606	85,971,073	0	0	0	0	4,606	85,971,073	0	526	161,577,210	(1,972)	(191,320,927)	21,332	4,089,072,993
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	684	158,715,527	(42)	925,843	1,285	255,564,937
24. Life contingent payout	11,110,622	10,532	11,110,622	0	0	0	0	10,532	11,110,622	0	61	2,831,768	(121)	(11,514,539)	1,687	131,635,982
25. Other	690,004,292	213,699	690,004,292	0	0	0	0	213,699	690,004,292	0	682	15,582,683	(1,544)	16,161,143	37,992	1,030,287,832
26. Total individual annuities	907,817,583	236,873	907,817,583	0	0	0	0	236,873	907,817,583	0	7,672	1,630,747,437	(10,100)	(729,100,186)	133,964	12,851,198,615
Group Annuities															
27. Fixed	3,104,539	198	3,104,539	0	0	0	0	198	3,104,539	0	0	0	(87)	(2,828,961)	1,186	32,113,835
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	6,987,315	785	6,987,315	0	0	0	0	785	6,987,315	0	8	1,260,940	(75)	1,537,433	763	103,299,185
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	74	14,959,201	(7)	(957,992)	101	19,162,124
31. Life contingent payout	5,000,712	22,006	5,000,712	0	0	0	0	22,006	5,000,712	0	2	44,737	(33)	(830,058)	351	15,944,494
32. Other	8,575,147	30,306	8,575,147	0	0	0	0	30,306	8,575,147	0	0	0	(709)	(103,094)	17,341	54,286,625
33. Total group annuities	23,667,713	53,295	23,667,713	0	0	0	0	53,295	23,667,713	0	84	16,264,878	(911)	(3,182,673)	19,742	224,806,264
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	234
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	1,716
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3	0	141	3	141
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(395)	(27,774)	1,892	226,623
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	2,206	(19)	(119,299)	197	614,635
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	1,556	(2,170)	(350,282)	17,502	3,217,998
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3,765	(2,584)	(497,214)	19,596	4,061,347
47. Total	1,277,128,112	298,698	1,257,301,289	0	0	0	0	298,698	1,257,301,289	59,809,415	25,144	8,397,315,542	(39,066)	(5,959,148,033)	610,350	113,786,890,612

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 1,156 , current year $ 781

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 550 2) covering number of lives: 677 3) face amount $ 402,304,482

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 78,403,729 Group: $ 0 Total: $ 78,403,729

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 223 ; Comprehensive Group $ 1,785 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 1,972 ; Disability Income $ 238,896 ; Long-term Care $ 533,322 ; Other Health $ 3,420,392

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	5,350	750	1,234	0	7,334
2. Whole	1,595,129	0	14,518	199	3,247	0	17,964	904,436	42,512	391,091	3,003	1,341,042
3. Term	16,543,704	0	0	3,233	92,143	0	95,376	24,397,115	0	83,151	4,872	24,485,138
4. Indexed	2,206,276	0	0	0	0	0	0	55,111	0	101,374	0	156,485
5. Universal	3,038,691	0	0	0	0	0	0	18,497,723	0	476,472	20,372	18,994,567
6. Universal with secondary guarantees	2,332,152	0	0	0	0	0	0	11,028,106	0	87,981	0	11,116,087
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	540,150	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	26,256,102	0	14,518	3,432	95,390	0	113,340	54,887,841	43,262	1,141,303	28,247	56,100,653
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	22,251	0	0	0	0	0	0	0	0	0	0	0
14. Universal	19,686	0	0	0	0	0	0	0	0	19,330	0	19,330
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(189,392)	0	0	0	0	0	0	214,647	0	0	0	214,647
19. Total group life	(147,455)	0	0	0	0	0	0	214,647	0	19,330	0	233,977
Individual Annuities												
20. Fixed	23,380,682	0	25	3	0	0	28	5,514,282	0	15,645,893	0	21,160,175
21. Indexed	103,642,207	0	0	0	0	0	0	6,967,796	0	56,888,283	0	63,856,079
22. Variable with guarantees	8,993,829	0	0	0	0	0	0	5,320,830	0	38,989,501	3,110	44,313,441
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	686,664	0	0	0	686,664
25. Other	395,772	0	0	0	0	0	0	684,904	0	0	0	684,904
26. Total individual annuities	136,412,490	0	25	3	0	0	28	19,174,476	0	111,523,677	3,110	130,701,263
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	355,000	0	215,027	0	570,027
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	91,378	0	0	0	0	0	0	412,698	0	1,672,580	0	2,085,278
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	107,981	0	0	0	107,981
32. Other	3,724,106	0	0	0	0	0	0	1,224,890	0	0	0	1,224,890
33. Total group annuities	3,815,484	0	0	0	0	0	0	2,100,569	0	1,887,607	0	3,988,176
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	15,934 (f)	0	0	0	0	0	0	XXX	XXX	XXX	12,817	12,817
44. Long-term care (d)	27,445 (f)	0	0	0	0	0	0	XXX	XXX	XXX	92,597	92,597
45. Other health (d)	480,314 (f)	0	0	0	0	0	0	XXX	XXX	XXX	218,852	218,852
46. Total accident and health	523,694	0	0	0	0	0	0	XXX	XXX	XXX	324,266	324,266
47. Total	166,860,315 (c)	0	14,543	3,435	95,390	0	113,368	76,377,533	43,262	114,571,917	355,623	191,348,335

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	13 Incurred During Current Year	Claims Settled During Current Year: Totals Paid 14 Number of Pols/ Certs	Totals Paid 15 Amount	Reduction by Compromise 16 Number of Pols/ Certs	Reduction by Compromise 17 Amount	Amount Rejected 18 Number of Pols/ Certs	Amount Rejected 19 Amount	Total Settled During Current Year 20 Number of Pols/ Certs	Total Settled During Current Year 21 Amount	22 Unpaid December 31, Current Year	Policy Exhibit: Issued During Year 23 Number of Pols/ Certs	Issued During Year 24 Amount	Other Changes to In Force (Net) 25 Number of Pols/ Certs	Other Changes to In Force (Net) 26 Amount	In Force December 31, Current Year (b) 27 Number of Pols/ Certs	In Force December 31, Current Year (b) 28 Amount
Individual Life																
1. Industrial	5,717	9	6,100	0	0	0	0	9	6,100	0	0	0	(12)	(8,042)	250	181,325
2. Whole	1,054,669	211	946,948	0	0	0	0	211	946,948	246,061	552	4,164,782	(604)	(4,258,307)	3,987	61,525,960
3. Term	23,995,615	37	24,397,115	0	0	0	0	37	24,397,115	1,364,000	767	689,331,361	(899)	(487,860,272)	17,713	11,799,716,717
4. Indexed	1,055,111	3	55,111	0	0	0	0	3	55,111	1,000,000	45	18,905,798	(15)	(987,782)	521	208,724,502
5. Universal	17,778,367	56	18,497,723	0	0	0	0	56	18,497,723	218,315	0	0	(77)	(7,458,804)	929	84,640,066
6. Universal with secondary guarantees	3,028,106	13	11,028,106	0	0	0	0	13	11,028,106	0	0	0	(5)	(10,236,311)	423	183,117,856
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(2,708)	43	29,122,189
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(1,616,608)	72	18,622,654
11. Total individual life	46,917,585	329	54,931,103	0	0	0	0	329	54,931,103	2,828,376	1,364	712,401,941	(1,622)	(512,428,834)	23,938	12,385,651,269
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(25,685)	15	366,902
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	(27,333)	40	1,375,522
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	214,647	2	214,647	0	0	0	0	2	214,647	0	2	4,800,000	(1)	141,041	85	24,439,204
19. Total group life	214,647	2	214,647	0	0	0	0	2	214,647	0	2	4,800,000	(3)	88,023	140	26,181,628
Individual Annuities																
20. Fixed	5,514,282	489	5,514,282	0	0	0	0	489	5,514,282	0	157	29,195,682	(220)	(14,948,464)	1,675	183,961,317
21. Indexed	6,967,796	169	6,967,796	0	0	0	0	169	6,967,796	0	394	89,921,339	(328)	(48,242,862)	2,585	496,011,746
22. Variable with guarantees	5,320,830	582	5,320,830	0	0	0	0	582	5,320,830	0	23	9,314,292	(192)	(20,359,388)	1,793	332,628,270
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	58	10,539,212	(1)	345,136	101	14,629,659
24. Life contingent payout	686,664	791	686,664	0	0	0	0	791	686,664	0	4	145,113	(13)	(478,825)	124	10,240,699
25. Other	684,904	461	684,904	0	0	0	0	461	684,904	0	18	975,722	(21)	(1,527,316)	172	8,897,309
26. Total individual annuities	19,174,476	2,492	19,174,476	0	0	0	0	2,492	19,174,476	0	654	140,091,360	(775)	(85,211,720)	6,450	1,046,369,000
Group Annuities																
27. Fixed	355,000	52	355,000	0	0	0	0	52	355,000	0	0	0	(18)	(333,570)	165	3,362,879
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	412,698	19	412,698	0	0	0	0	19	412,698	0	3	481,006	0	4,055	4	528,535
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	50	8,442,128	0	0	50	8,442,128
31. Life contingent payout	107,981	156	107,981	0	0	0	0	156	107,981	0	0	0	0	(2,462)	9	56,542
32. Other	1,224,890	2,389	1,224,890	0	0	0	0	2,389	1,224,890	0	0	0	(11)	(54,568)	112	650,802
33. Total group annuities	2,100,569	2,616	2,100,569	0	0	0	0	2,616	2,100,569	0	53	8,923,134	(29)	(386,546)	340	13,040,886
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	5,855	0	0	10	18,699
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(2)	(22,352)	12	33,001
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	390	(98)	(57,948)	849	458,268
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	6,245	(100)	(80,300)	871	509,968
47. Total	68,407,277	5,439	76,420,795	0	0	0	0	5,439	76,420,795	2,828,376	2,076	866,222,680	(2,529)	(598,019,377)	31,739	13,471,752,751

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 72 2) covering number of lives: 155 3) face amount $ 43,060,321

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 602,962 Group: $ 0 Total: $ 602,962

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 16,034 ; Long-term Care $ 28,204 ; Other Health $ 483,116

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	2,500	45	0	0	2,545
2. Whole	614,054	0	52,038	0	27,404	0	79,442	334,388	44,429	399,854	15,304	793,975
3. Term	2,228,318	0	0	1,735	19,550	0	21,285	700,000	0	7,375	7,516	714,891
4. Indexed	333,413	0	0	0	0	0	0	0	0	272,130	0	272,130
5. Universal	284,432	0	0	0	0	0	0	608,452	0	451,559	164	1,060,175
6. Universal with secondary guarantees	488,596	0	0	0	0	0	0	1,150,015	0	27,199	0	1,177,214
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	243,107	0	0	0	0	0	0	50,000	0	477,314	0	527,314
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	4,191,920	0	52,038	1,735	46,954	0	100,727	2,845,355	44,474	1,635,431	22,984	4,548,244
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	9,671	0	0	0	0	0	0	32,468	0	0	0	32,468
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	293	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	9,964	0	0	0	0	0	0	32,468	0	0	0	32,468
Individual Annuities												
20. Fixed	5,342,778	0	33	41	3	0	77	666,396	0	4,158,486	0	4,824,882
21. Indexed	17,590,308	0	0	0	0	0	0	331,895	0	4,040,103	0	4,371,998
22. Variable with guarantees	1,181,895	0	0	0	0	0	0	1,571,876	0	9,676,303	4,948	11,253,127
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	389,918	0	0	0	389,918
25. Other	0	0	0	0	0	0	0	127,239	0	47,909	0	175,148
26. Total individual annuities	24,114,981	0	33	41	3	0	77	3,087,324	0	17,922,801	4,948	21,015,073
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	392,972	0	17,108	0	410,080
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	431,653	0	0	0	0	0	0	207,925	0	2,162,773	0	2,370,698
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	93,419	0	0	0	93,419
32. Other	2,921,481	0	0	0	0	0	0	131,388	0	0	0	131,388
33. Total group annuities	3,353,134	0	0	0	0	0	0	825,704	0	2,179,881	0	3,005,585
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	98,658 (f)	0	0	0	0	0	0	XXX	XXX	XXX	354,232	354,232
44. Long-term care (d)	10,483 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	59,984 (f)	0	0	0	0	0	0	XXX	XXX	XXX	9,620	9,620
46. Total accident and health	169,126	0	0	0	0	0	0	XXX	XXX	XXX	363,852	363,852
47. Total	31,839,125 (c)	0	52,071	1,776	46,957	0	100,804	6,790,851	44,474	21,738,113	391,784	28,965,222

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	1,882	5	2,545	0	0	0	0	5	2,545	0	0	0	(5)	(2,750)	24	16,200
2. Whole	426,109	50	378,817	0	0	0	0	50	378,817	52,760	110	669,933	(137)	(2,158,723)	1,811	44,024,036
3. Term	706,759	5	700,000	0	0	0	0	5	700,000	6,759	66	45,068,341	(164)	(69,722,794)	2,357	1,192,847,911
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(118,089)	224	36,993,997
5. Universal	1,528,452	6	608,452	0	0	0	0	6	608,452	920,000	0	0	(35)	(3,227,013)	414	42,351,267
6. Universal with secondary guarantees	1,050,015	6	1,150,015	0	0	0	0	6	1,150,015	0	0	0	(6)	(641,379)	136	36,738,373
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	100,000	2	50,000	0	0	0	0	2	50,000	50,000	0	0	(17)	(3,170,030)	239	38,481,270
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(738,868)	36	14,356,505
11. Total individual life	3,813,217	74	2,889,829	0	0	0	0	74	2,889,829	1,029,519	176	45,738,274	(369)	(79,779,646)	5,241	1,405,809,559
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	1	32,468	0	0	0	0	1	32,468	0	0	0	0	(4,748)	23	1,150,150
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(750)	0	1,562 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	1	32,468	0	0	0	0	1	32,468	0	0	0	0	(5,498)	23	1,151,712
Individual Annuities															
20. Fixed	666,396	145	666,396	0	0	0	0	145	666,396	0	59	6,927,854	(103)	(4,238,477)	834	60,202,171
21. Indexed	331,895	8	331,895	0	0	0	0	8	331,895	0	52	13,286,190	(24)	(2,793,656)	322	62,095,819
22. Variable with guarantees	1,571,876	107	1,571,876	0	0	0	0	107	1,571,876	0	10	1,550,427	(62)	(3,292,591)	791	108,258,398
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	16	3,717,089	(1)	(11,783)	35	4,336,231
24. Life contingent payout	389,918	757	389,918	0	0	0	0	757	389,918	0	10	302,023	(21)	(776,715)	162	4,260,296
25. Other	127,239	165	127,239	0	0	0	0	165	127,239	0	4	506,020	(12)	(645,527)	71	2,119,994
26. Total individual annuities	3,087,324	1,182	3,087,324	0	0	0	0	1,182	3,087,324	0	151	26,289,602	(223)	(11,758,749)	2,215	241,272,910
Group Annuities															
27. Fixed	392,972	21	392,972	0	0	0	0	21	392,972	0	0	0	(3)	(341,156)	84	1,149,242
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	207,925	7	207,925	0	0	0	0	7	207,925	0	0	0	(2)	258,055	30	3,043,308
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	148,240	0	0	1	148,240
31. Life contingent payout	93,419	191	93,419	0	0	0	0	191	93,419	0	0	0	(2)	(108,936)	49	1,722,629
32. Other	131,388	639	131,388	0	0	0	0	639	131,388	0	0	0	0	(3,018)	3	23,551
33. Total group annuities	825,704	858	825,704	0	0	0	0	858	825,704	0	1	148,240	(7)	(195,055)	167	6,086,969
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(28)	(16,045)	224	92,353
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(4,870)	6	12,553
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(20)	(3,487)	245	57,262
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(49)	(24,401)	475	162,167
47. Total	7,726,245	2,115	6,835,325	0	0	0	0	2,115	6,835,325	1,029,519	328	72,176,116	(648)	(91,763,350)	8,121	1,654,483,317

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 2,312 , current year $ 1,562

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 36 2) covering number of lives: 36 3) face amount $ 14,356,505

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 99,273 ; Long-term Care $ 10,841 ; Other Health $ 60,270

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	58	0	0	0	0	0	0	390,562	102,703	60,243	0	553,508
2. Whole	22,280,108	0	135,437	676	44,908	0	181,021	20,630,535	366,404	8,541,142	90,086	29,628,167
3. Term	39,640,572	0	0	8,697	176,890	0	185,587	27,211,027	0	1,514,458	71,857	28,797,342
4. Indexed	15,173,345	0	0	0	0	0	0	2,192,752	0	593,221	2,023	2,787,996
5. Universal	9,939,778	0	0	0	0	0	0	12,467,988	0	3,243,937	268,336	15,980,261
6. Universal with secondary guarantees	7,554,649	0	0	0	0	0	0	1,174,502	0	139,737	0	1,314,239
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	504,136	0	0	0	0	0	0	50,000	0	613,799	0	663,799
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	7,197	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	95,099,843	0	135,437	9,373	221,798	0	366,608	64,117,366	469,107	14,706,537	432,302	79,725,312
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	24,048	0	0	0	0	0	0	24,375	0	0	0	24,375
14. Universal	93,253	0	0	0	0	0	0	149,933	0	56,213	0	206,146
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	10,762	0	0	0	0	0	0	0	0	31,945	0	31,945
19. Total group life	128,063	0	0	0	0	0	0	174,308	0	88,158	0	262,466
Individual Annuities												
20. Fixed	99,465,132	0	122	26	27	0	175	28,571,591	0	71,421,119	0	99,992,710
21. Indexed	261,578,523	0	0	0	0	0	0	16,566,537	0	133,860,418	0	150,426,955
22. Variable with guarantees	37,866,566	0	0	0	0	0	0	7,245,570	0	57,355,746	537,130	65,138,446
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	2,424,108	0	(236,325)	0	2,187,783
25. Other	374,284	0	0	0	0	0	0	5,019,810	0	0	0	5,019,810
26. Total individual annuities	399,284,505	0	122	26	27	0	175	59,827,616	0	262,400,958	537,130	322,765,704
Group Annuities												
27. Fixed	404	0	0	0	0	0	0	131,962	0	252,446	0	384,408
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	4,022,228	0	0	0	0	0	0	13,138,093	0	55,907,979	799	69,046,871
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	2,879,534	0	0	0	2,879,534
32. Other	11,304,358	0	0	0	0	0	0	3,830,135	0	0	0	3,830,135
33. Total group annuities	15,326,990	0	0	0	0	0	0	19,979,724	0	56,160,425	799	76,140,948
Accident and Health												
34. Comprehensive individual (d)	2,442 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	57,254 (f)	0	0	0	0	0	0	XXX	XXX	XXX	326,701	326,701
44. Long-term care (d)	141,818 (f)	0	0	0	0	0	0	XXX	XXX	XXX	668,295	668,295
45. Other health (d)	1,767,573 (f)	0	0	0	0	0	0	XXX	XXX	XXX	7,077,168	7,077,168
46. Total accident and health	1,969,086	0	0	0	0	0	0	XXX	XXX	XXX	8,072,164	8,072,164
47. Total	511,808,487 (c)	0	135,559	9,399	221,825	0	366,783	144,099,014	469,107	333,356,078	9,042,395	486,966,594

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	489,521	780	493,265	0	0	0	0	780	493,265	22,369	0	0	(1,640)	(974,615)	97,723	47,306,366
2. Whole	22,172,319	3,778	20,996,938	0	0	0	0	3,778	20,996,938	2,644,195	3,020	26,114,188	(7,713)	(73,122,590)	143,976	2,081,447,670
3. Term	22,223,854	97	27,211,027	0	0	0	0	97	27,211,027	2,974,247	1,544	1,225,194,476	(2,324)	(1,268,096,190)	38,798	23,038,475,269
4. Indexed	2,192,752	14	2,192,752	0	0	0	0	14	2,192,752	0	341	156,245,045	(103)	(24,112,861)	3,544	1,218,286,135
5. Universal	12,188,197	328	12,467,988	0	0	0	0	328	12,467,988	1,498,415	0	0	(846)	(49,161,663)	16,846	840,873,086
6. Universal with secondary guarantees	1,949,502	22	1,174,502	0	0	0	0	22	1,174,502	1,100,000	4	400,000	(63)	(15,744,953)	2,053	668,358,750
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	50,000	1	50,000	0	0	0	0	1	50,000	0	0	0	(11)	(3,128,109)	250	70,788,930
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	4,126,143	0	0	0	0	0	0	0	0	4,126,143	0	0	(64)	(20,944,248)	1,194	1,498,138,328
11. Total individual life	65,392,288	5,020	64,586,472	0	0	0	0	5,020	64,586,472	12,365,369	4,909	1,407,953,709	(12,764)	(1,455,285,229)	304,384	29,463,674,534
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	24,375	6	24,375	0	0	0	0	6	24,375	0	0	0	(7)	(313,259)	85	3,189,810
14. Universal	122,426	5	149,933	0	0	0	0	5	149,933	11,005	0	0	(10)	(492,782)	143	5,693,055
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	2	4,800,000	0	65,089	11	8,643,560
19. Total group life	146,801	11	174,308	0	0	0	0	11	174,308	11,005	2	4,800,000	(17)	(740,952)	239	17,526,425
Individual Annuities															
20. Fixed	28,571,591	2,053	28,571,591	0	0	0	0	2,053	28,571,591	0	746	124,946,409	(1,325)	(76,386,773)	12,625	847,111,142
21. Indexed	16,566,537	518	16,566,537	0	0	0	0	518	16,566,537	0	1,071	253,291,941	(767)	(105,028,645)	7,663	1,509,541,059
22. Variable with guarantees	7,245,570	569	7,245,570	0	0	0	0	569	7,245,570	0	167	47,891,802	(238)	(9,926,945)	3,067	677,179,860
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	183	41,570,474	15	5,629,689	288	56,471,149
24. Life contingent payout	2,424,108	3,656	2,424,108	0	0	0	0	3,656	2,424,108	0	34	2,724,032	(52)	(2,810,540)	619	39,349,071
25. Other	5,019,810	1,377	5,019,810	0	0	0	0	1,377	5,019,810	0	24	1,701,722	(84)	(4,498,431)	711	25,036,092
26. Total individual annuities	59,827,616	8,173	59,827,616	0	0	0	0	8,173	59,827,616	0	2,225	472,126,379	(2,451)	(193,021,645)	24,973	3,154,688,373
Group Annuities															
27. Fixed	131,962	15	131,962	0	0	0	0	15	131,962	0	0	0	(12)	(226,818)	273	9,769,071
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	13,138,093	807	13,138,093	0	0	0	0	807	13,138,093	0	2	207,114	(360)	(30,765,161)	5,101	625,822,446
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	61	8,234,031	(13)	(581,954)	187	23,688,990
31. Life contingent payout	2,879,534	10,780	2,879,534	0	0	0	0	10,780	2,879,534	0	7	280,533	(37)	(1,958,709)	1,097	26,135,053
32. Other	3,830,135	14,274	3,830,135	0	0	0	0	14,274	3,830,135	0	0	0	(82)	(379,397)	903	5,783,811
33. Total group annuities	19,979,724	25,876	19,979,724	0	0	0	0	25,876	19,979,724	0	70	8,721,679	(504)	(33,912,039)	7,561	691,199,372
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(4)	(164)	39	2,010
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(18)	(5,749)	108	57,517
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5)	(2,950)	49	185,879
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,997	(862)	(117,882)	10,229	1,762,833
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,997	(889)	(126,745)	10,425	2,008,239
47. Total	145,346,429	39,080	144,568,120	0	0	0	0	39,080	144,568,120	12,376,374	7,206	1,893,605,764	(16,625)	(1,683,086,610)	347,582	33,329,096,943

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1,194 2) covering number of lives: 1,201 3) face amount $ 1,506,735,325

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 438,689 Group: $ 0 Total: $ 438,689

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 2,387 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 57,630 ; Long-term Care $ 146,425 ; Other Health $ 1,801,869

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	6,835	1,670	2,361	0	10,866
2. Whole	6,079,355	0	37,747	2,779	4,783	0	45,309	4,947,842	192,537	1,944,825	44,977	7,130,181
3. Term	28,462,722	0	0	3,034	96,861	0	99,895	17,939,673	0	478,454	102,300	18,520,427
4. Indexed	8,318,904	0	0	0	0	0	0	500,000	0	458,896	0	958,896
5. Universal	1,560,634	0	0	0	0	0	0	2,934,135	0	829,480	8,968	3,772,583
6. Universal with secondary guarantees	4,114,411	0	0	0	0	0	0	5,759,330	0	38,672	0	5,798,002
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	486,869	0	0	0	0	0	0	0	0	209,481	0	209,481
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	49,022,895	0	37,747	5,813	101,644	0	145,204	32,087,815	194,207	3,962,169	156,245	36,400,436
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	61,757	0	0	0	0	0	0	26,000	0	0	0	26,000
14. Universal	9,526	0	0	0	0	0	0	0	0	30,417	0	30,417
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(38,284)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	32,999	0	0	0	0	0	0	26,000	0	30,417	0	56,417
Individual Annuities												
20. Fixed	163,348,778	0	14	4	3	0	21	28,053,314	0	87,930,052	0	115,983,366
21. Indexed	213,731,212	0	0	0	0	0	0	5,092,812	0	96,588,327	0	101,681,139
22. Variable with guarantees	38,774,243	0	0	0	0	0	0	19,525,277	0	90,178,519	28,962	109,732,758
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	2,875,760	0	0	0	2,875,760
25. Other	210,000	0	0	0	0	0	0	3,866,825	0	0	0	3,866,825
26. Total individual annuities	416,064,233	0	14	4	3	0	21	59,413,988	0	274,696,898	28,962	334,139,848
Group Annuities												
27. Fixed	8,000	0	0	0	0	0	0	385,642	0	315,263	0	700,905
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	544,694	0	0	0	0	0	0	2,039,395	0	5,541,126	0	7,580,521
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	575,822	0	0	0	575,822
32. Other	10,823,351	0	0	0	0	0	0	1,466,094	0	0	0	1,466,094
33. Total group annuities	11,376,045	0	0	0	0	0	0	4,466,953	0	5,856,389	0	10,323,342
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	25,995 (f)	0	0	0	0	0	0	XXX	XXX	XXX	231,903	231,903
44. Long-term care (d)	62,326 (f)	0	0	0	0	0	0	XXX	XXX	XXX	586,280	586,280
45. Other health (d)	370,337 (f)	0	0	0	0	0	0	XXX	XXX	XXX	111,000	111,000
46. Total accident and health	458,657	0	0	0	0	0	0	XXX	XXX	XXX	929,184	929,184
47. Total	476,954,829 (c)	0	37,761	5,817	101,647	0	145,225	95,994,756	194,207	284,545,873	1,114,391	381,849,227

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	7,862	16	8,505	0	0	0	0	16	8,505	94	0	0	(17)	(7,375)	913	664,222
2. Whole	4,808,968	477	5,140,378	0	0	0	0	477	5,140,378	941,606	1,593	10,954,975	(1,569)	(14,519,473)	13,707	307,457,122
3. Term	18,654,116	64	17,939,673	0	0	0	0	64	17,939,673	3,175,000	1,081	968,366,131	(1,643)	(873,450,111)	27,331	17,885,395,336
4. Indexed	815,000	5	500,000	0	0	0	0	5	500,000	315,000	154	60,686,255	(37)	(19,107,407)	1,511	711,939,048
5. Universal	3,106,332	53	2,934,135	0	0	0	0	53	2,934,135	570,933	0	0	(118)	(10,160,020)	1,566	181,036,746
6. Universal with secondary guarantees	6,041,607	21	5,759,330	0	0	0	0	21	5,759,330	282,277	1	100,000	(18)	(10,853,049)	769	347,547,161
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(5,803,917)	212	64,082,791
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(11)	(2,360,384)	135	29,114,032
11. Total individual life	33,433,885	636	32,282,021	0	0	0	0	636	32,282,021	5,284,910	2,829	1,040,107,361	(3,417)	(936,261,736)	46,144	19,527,236,458
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	26,000	2	26,000	0	0	0	0	2	26,000	0	0	0	(1)	73,208	28	1,387,807
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	62,339	24	1,211,741
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(200,000)	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	60,097	28	4,299,780
19. Total group life	26,000	2	26,000	0	0	0	0	2	26,000	0	0	0	(2)	(4,356)	80	6,899,328
Individual Annuities																
20. Fixed	28,053,314	1,851	28,053,314	0	0	0	0	1,851	28,053,314	0	1,075	203,807,904	(1,029)	(87,247,212)	7,937	998,126,646
21. Indexed	5,092,812	196	5,092,812	0	0	0	0	196	5,092,812	0	639	176,035,576	(462)	(74,906,972)	3,703	863,650,243
22. Variable with guarantees	19,525,277	1,339	19,525,277	0	0	0	0	1,339	19,525,277	0	135	44,726,999	(536)	(48,469,216)	5,859	1,058,947,529
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	118	26,872,636	(25)	(627,491)	295	49,814,732
24. Life contingent payout	2,875,760	3,368	2,875,760	0	0	0	0	3,368	2,875,760	0	32	2,203,727	(27)	(3,136,582)	442	43,127,556
25. Other	3,866,825	673	3,866,825	0	0	0	0	673	3,866,825	0	24	3,102,675	(59)	(5,292,943)	402	19,585,453
26. Total individual annuities	59,413,988	7,427	59,413,988	0	0	0	0	7,427	59,413,988	0	2,023	456,749,516	(2,138)	(219,680,416)	18,638	3,033,252,159
Group Annuities																
27. Fixed	385,642	71	385,642	0	0	0	0	71	385,642	0	0	0	(37)	(441,238)	370	9,773,467
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	2,039,395	137	2,039,395	0	0	0	0	137	2,039,395	0	0	0	(18)	(557,539)	220	23,734,156
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	83	21,924,553	0	0	83	21,924,553
31. Life contingent payout	575,822	1,154	575,822	0	0	0	0	1,154	575,822	0	0	0	(1)	(86,641)	93	2,497,245
32. Other	1,466,094	3,757	1,466,094	0	0	0	0	3,757	1,466,094	0	0	0	(117)	(899,428)	2,656	24,573,430
33. Total group annuities	4,466,953	5,119	4,466,953	0	0	0	0	5,119	4,466,953	0	83	21,924,553	(173)	(1,984,845)	3,422	82,502,852
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(10)	(5,856)	35	21,914
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	774	(5)	(56,255)	23	79,770
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	801	(134)	(43,962)	1,185	345,827
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1,575	(149)	(106,073)	1,243	447,511
47. Total	97,340,826	13,184	96,188,962	0	0	0	0	13,184	96,188,962	5,284,910	4,936	1,518,783,005	(5,879)	(1,158,037,426)	69,527	22,650,338,307

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 135 2) covering number of lives: 158 3) face amount $ 33,413,744

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 41,264 Group: $ 0 Total: $ 41,264

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 63 ; Disability Income $ 26,159 ; Long-term Care $ 64,098 ; Other Health $ 372,216

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	151,419	67,812	11,359	0	230,590
2. Whole	3,956,761	0	42,591	52	8,940	0	51,583	4,901,055	295,308	976,408	69,606	6,242,377
3. Term	3,452,477	0	650	2,529	42,317	0	45,496	1,793,466	5,353	110,800	48,809	1,958,428
4. Indexed	1,268,150	0	0	0	0	0	0	1,529,857	0	39,045	0	1,568,902
5. Universal	2,653,398	0	0	0	0	0	0	6,912,963	627	864,684	211,617	7,989,891
6. Universal with secondary guarantees	1,029,220	0	0	0	0	0	0	622,726	0	10,881	0	633,607
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	151,103	0	0	0	0	0	0	105,890	0	0	0	105,890
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	1,930	0	0	0	0	0	0	0	0	3,502	0	3,502
11. Total individual life	12,513,039	0	43,241	2,581	51,257	0	97,079	16,017,376	369,100	2,016,679	330,032	18,733,187
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	306,058	0	0	0	0	0	0	421,218	0	150,368	0	571,586
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	931,662	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	1,237,720	0	0	0	0	0	0	421,218	0	150,368	0	571,586
Individual Annuities												
20. Fixed	40,447,119	0	43	0	0	0	43	8,653,904	0	34,152,457	0	42,806,361
21. Indexed	19,981,244	0	0	0	0	0	0	2,054,894	0	13,410,727	0	15,465,621
22. Variable with guarantees	3,559,758	0	0	0	0	0	0	5,822,478	0	7,472,434	0	13,294,912
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	251,026	0	(66,284)	0	184,742
25. Other	0	0	0	0	0	0	0	125,508	0	0	0	125,508
26. Total individual annuities	63,988,121	0	43	0	0	0	43	16,907,810	0	54,969,334	0	71,877,144
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	23,106	0	17,894	0	41,000
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,159,591	0	0	0	0	0	0	1,734,828	0	8,334,651	0	10,069,479
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	99,576	0	0	0	99,576
32. Other	2,880,659	0	0	0	0	0	0	848,978	0	0	0	848,978
33. Total group annuities	4,040,250	0	0	0	0	0	0	2,706,488	0	8,352,545	0	11,059,033
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	31,991 (f)	0	0	0	0	0	0	XXX	XXX	XXX	64,293	64,293
44. Long-term care (d)	6,460 (f)	0	0	0	0	0	0	XXX	XXX	XXX	38,517	38,517
45. Other health (d)	632,361 (f)	0	0	0	0	0	0	XXX	XXX	XXX	194,978	194,978
46. Total accident and health	670,811	0	0	0	0	0	0	XXX	XXX	XXX	297,787	297,787
47. Total	82,449,941 (c)	0	43,284	2,581	51,257	0	97,122	36,052,892	369,100	65,488,926	627,819	102,538,737

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	222,546	380	219,231	0	0	0	0	380	219,231	11,987	0	0	(609)	(335,561)	15,938	9,839,397
2. Whole	5,155,015	1,029	5,196,364	0	0	0	0	1,029	5,196,364	468,162	934	5,503,720	(1,787)	(11,256,078)	23,326	231,093,928
3. Term	1,952,019	19	1,798,819	0	0	0	0	19	1,798,819	253,200	94	45,210,000	(228)	(97,607,410)	3,363	1,472,179,063
4. Indexed	1,529,857	3	1,529,857	0	0	0	0	3	1,529,857	0	23	4,647,982	(22)	(4,784,310)	338	79,466,994
5. Universal	6,976,182	157	6,913,589	0	0	0	0	157	6,913,589	354,546	0	0	(271)	(12,654,896)	5,570	213,012,134
6. Universal with secondary guarantees	572,726	6	622,726	0	0	0	0	6	622,726	0	0	0	(17)	(2,237,194)	320	82,285,210
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	105,890	2	105,890	0	0	0	0	2	105,890	0	0	0	(3)	(513,017)	54	11,692,934
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(69,966)	6	273,287
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(950,898)	49	14,276,255
11. Total individual life	16,514,235	1,596	16,386,476	0	0	0	0	1,596	16,386,476	1,087,895	1,051	55,361,702	(2,943)	(130,409,330)	48,964	2,114,119,202
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	(31)	(1,296,607)	221	6,727,538
14. Universal	543,378	29	421,218	0	0	0	0	29	421,218	178,794	0	0	(68)	(1,482,907)	948	25,851,498
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(2,026)	1	4,218 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	88,618	7	2,619,004
19. Total group life	543,378	29	421,218	0	0	0	0	29	421,218	178,794	0	0	(99)	(2,692,922)	1,177	35,202,258
Individual Annuities																
20. Fixed	8,653,904	839	8,653,904	0	0	0	0	839	8,653,904	0	256	46,775,718	(541)	(31,682,244)	5,068	297,035,794
21. Indexed	2,054,894	54	2,054,894	0	0	0	0	54	2,054,894	0	81	18,659,387	(69)	(9,127,239)	835	153,893,323
22. Variable with guarantees	5,822,478	113	5,822,478	0	0	0	0	113	5,822,478	0	11	3,772,843	(24)	(4,283,317)	365	78,549,671
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	16	3,140,777	0	(658,916)	41	4,585,033
24. Life contingent payout	251,026	981	251,026	0	0	0	0	981	251,026	0	18	300,611	(13)	(368,799)	186	5,385,080
25. Other	125,508	63	125,508	0	0	0	0	63	125,508	0	10	382,823	(18)	(857,573)	112	3,024,077
26. Total individual annuities	16,907,810	2,050	16,907,810	0	0	0	0	2,050	16,907,810	0	392	73,032,158	(665)	(46,978,088)	6,607	542,472,979
Group Annuities																
27. Fixed	23,106	2	23,106	0	0	0	0	2	23,106	0	0	0	(1)	(37,175)	30	1,333,361
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	1,734,828	96	1,734,828	0	0	0	0	96	1,734,828	0	0	0	(72)	(6,973,136)	785	89,279,712
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	7	1,424,200	(2)	(137,247)	30	3,612,188
31. Life contingent payout	99,576	545	99,576	0	0	0	0	545	99,576	0	0	0	0	(33,968)	44	837,845
32. Other	848,978	2,997	848,978	0	0	0	0	2,997	848,978	0	0	0	(10)	(28,903)	228	416,320
33. Total group annuities	2,706,488	3,640	2,706,488	0	0	0	0	3,640	2,706,488	0	7	1,424,200	(85)	(7,210,428)	1,117	95,479,427
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(22)	(3,897)	88	32,659
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	101	(2)	0	2	8,155
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	17	(308)	(35,501)	3,165	424,133
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	118	(332)	(39,398)	3,255	464,947
47. Total	36,671,911	7,315	36,421,992	0	0	0	0	7,315	36,421,992	1,266,689	1,450	129,818,178	(4,124)	(187,330,166)	61,120	2,787,738,814

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 6,244 , current year $ 4,218

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 49 2) covering number of lives: 55 3) face amount $ 16,894,722

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 32,250 ; Long-term Care $ 6,680 ; Other Health $ 443,672

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	5,026	143	3,210	0	8,379
2. Whole	3,406,174	0	336,841	1,678	135,873	0	474,392	2,343,708	245,882	1,556,004	(12,667)	4,132,927
3. Term	18,855,617	0	485	1,006	106,547	0	108,038	12,647,850	6,694	880,242	160,112	13,694,898
4. Indexed	4,133,680	0	0	0	0	0	0	2,000,000	0	1,011,967	0	3,011,967
5. Universal	2,747,643	0	0	0	0	0	0	6,503,919	7,892	3,145,306	27,460	9,684,577
6. Universal with secondary guarantees	5,494,827	0	0	0	0	0	0	5,538,574	0	136,816	0	5,675,390
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	725,051	0	0	0	0	0	0	509,751	0	927,528	0	1,437,279
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	35,362,992	0	337,326	2,684	242,420	0	582,430	29,548,828	260,611	7,661,073	174,905	37,645,417
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	1,680	0	0	0	0	0	0	55,000	0	0	0	55,000
14. Universal	44,730	0	0	0	0	0	0	0	0	166	0	166
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	417	0	0	0	0	0	0	0	0	0	0	0
18. Other	(57,132)	0	0	0	0	0	0	158,935	0	9,070	0	168,005
19. Total group life	(10,305)	0	0	0	0	0	0	213,935	0	9,236	0	223,171
Individual Annuities												
20. Fixed	108,530,601	0	44	5	1	0	50	16,400,417	0	52,165,485	0	68,565,902
21. Indexed	126,673,248	0	0	0	0	0	0	9,082,992	0	54,918,297	0	64,001,289
22. Variable with guarantees	37,605,843	0	0	0	0	0	0	5,044,199	0	79,464,184	374,596	84,882,979
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	1,448,241	0	0	0	1,448,241
25. Other	0	0	0	0	0	0	0	1,355,095	0	0	0	1,355,095
26. Total individual annuities	272,809,692	0	44	5	1	0	50	33,330,944	0	186,547,966	374,596	220,253,506
Group Annuities												
27. Fixed	258	0	0	0	0	0	0	1,164,330	0	380,742	0	1,545,072
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	6,115,159	0	0	0	0	0	0	23,741,005	0	70,835,179	0	94,576,184
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	507,323	0	0	0	507,323
32. Other	21,971,763	0	0	0	0	0	0	1,979,663	0	0	0	1,979,663
33. Total group annuities	28,087,180	0	0	0	0	0	0	27,392,321	0	71,215,921	0	98,608,242
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	141 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	84,864 (f)	0	0	0	0	0	0	XXX	XXX	XXX	234,728	234,728
44. Long-term care (d)	1,120,398 (f)	0	0	0	0	0	0	XXX	XXX	XXX	4,685,161	4,685,161
45. Other health (d)	390,352 (f)	0	0	0	0	0	0	XXX	XXX	XXX	136,022	136,022
46. Total accident and health	1,595,755	0	0	0	0	0	0	XXX	XXX	XXX	5,055,911	5,055,911
47. Total	337,845,314 (c)	0	337,370	2,689	242,421	0	582,480	90,486,028	260,611	265,434,196	5,605,412	361,786,247

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	5,465	12	5,169	0	0	0	0	12	5,169	451	0	0	(17)	(10,905)	206	142,389
2. Whole	2,625,525	526	2,589,590	0	0	0	0	526	2,589,590	439,632	1,195	9,208,395	(1,312)	(7,866,050)	10,024	125,290,668
3. Term	9,770,194	45	12,654,544	0	0	0	0	45	12,654,544	2,603,750	626	470,830,000	(1,327)	(658,209,789)	21,806	11,271,183,704
4. Indexed	2,000,000	10	2,000,000	0	0	0	0	10	2,000,000	0	94	32,118,268	(31)	(19,062,615)	869	267,567,540
5. Universal	6,613,681	133	6,511,811	0	0	0	0	133	6,511,811	745,243	0	0	(299)	(23,640,278)	3,411	252,727,639
6. Universal with secondary guarantees	2,238,490	45	5,538,574	0	0	0	0	45	5,538,574	312,500	2	200,000	(39)	(4,065,719)	1,779	446,538,781
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	954,595	34	509,751	0	0	0	0	34	509,751	444,844	0	0	(32)	(7,617,941)	449	97,513,454
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(78,106)	3	305,082
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	(16)	(3,024,806)	219	73,815,530
11. Total individual life	24,207,950	805	29,809,439	0	0	0	0	805	29,809,439	4,546,420	1,917	512,356,663	(3,075)	(723,576,209)	38,766	12,535,084,787
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	55,000	1	55,000	0	0	0	0	1	55,000	0	0	0	(34)	(2,489,027)	241	12,935,318
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(6)	(114,447)	61	2,198,823
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	(3,076)	0	6,405 (a)
18. Other	158,935	2	158,935	0	0	0	0	2	158,935	0	1	2,400,000	(1)	662,504	101	46,646,424
19. Total group life	213,935	3	213,935	0	0	0	0	3	213,935	0	1	2,400,000	(41)	(1,944,046)	403	61,786,970
Individual Annuities																
20. Fixed	16,400,417	1,867	16,400,417	0	0	0	0	1,867	16,400,417	0	1,186	168,041,994	(921)	(51,945,691)	7,918	829,057,667
21. Indexed	9,082,992	264	9,082,992	0	0	0	0	264	9,082,992	0	415	96,648,213	(284)	(39,960,880)	2,882	551,096,770
22. Variable with guarantees	5,044,199	1,122	5,044,199	0	0	0	0	1,122	5,044,199	0	198	46,840,085	(291)	(14,561,305)	4,052	780,273,262
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	98	18,687,464	0	1,729,249	155	29,354,380
24. Life contingent payout	1,448,241	2,661	1,448,241	0	0	0	0	2,661	1,448,241	0	22	1,116,309	(44)	(1,508,577)	501	25,734,050
25. Other	1,355,095	797	1,355,095	0	0	0	0	797	1,355,095	0	39	2,509,099	(82)	(2,701,636)	470	17,347,895
26. Total individual annuities	33,330,944	6,711	33,330,944	0	0	0	0	6,711	33,330,944	0	1,958	333,843,164	(1,622)	(108,948,840)	15,978	2,232,864,025
Group Annuities																
27. Fixed	1,164,330	235	1,164,330	0	0	0	0	235	1,164,330	0	0	0	(39)	(1,243,289)	461	17,569,181
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	23,741,005	1,633	23,741,005	0	0	0	0	1,633	23,741,005	0	1	74,332	(588)	(42,901,523)	5,748	721,880,917
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	40	2,349,690	(57)	(974,018)	421	33,936,361
31. Life contingent payout	507,323	1,597	507,323	0	0	0	0	1,597	507,323	0	0	0	(6)	(445,686)	150	3,175,453
32. Other	1,979,663	5,501	1,979,663	0	0	0	0	5,501	1,979,663	0	0	0	(22)	(174,897)	723	5,688,851
33. Total group annuities	27,392,321	8,966	27,392,321	0	0	0	0	8,966	27,392,321	0	41	2,424,022	(712)	(45,739,413)	7,503	782,250,762
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(13)	(6,356)	188	86,436
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(37)	(101,793)	361	1,397,723
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	439	(155)	(44,541)	979	329,428
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	439	(205)	(152,689)	1,528	1,813,587
47. Total	85,145,150	16,485	90,746,639	0	0	0	0	16,485	90,746,639	4,546,420	3,917	851,024,288	(5,655)	(880,361,198)	64,178	15,613,800,131

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 9,481 , current year $ 6,405

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 220 2) covering number of lives: 313 3) face amount $ 120,460,922

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 740,586 Group: $ 0 Total: $ 740,586

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 716 ; Disability Income $ 87,466 ; Long-term Care $ 1,173,965 ; Other Health $ 375,185

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	428	500	0	0	928
2. Whole	715,097	0	21,604	0	4,365	0	25,969	552,883	18,620	177,755	2,822	752,080
3. Term	2,357,430	0	0	129	7,808	0	7,937	2,600,000	4,301	178,821	2,520	2,785,642
4. Indexed	1,572,597	0	0	0	0	0	0	0	0	0	0	0
5. Universal	322,015	0	0	0	0	0	0	1,059,294	0	153,538	0	1,212,832
6. Universal with secondary guarantees	1,374,306	0	0	0	0	0	0	50,009	0	6,713	0	56,722
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	102,683	0	0	0	0	0	0	0	0	3,115	0	3,115
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	6,444,128	0	21,604	129	12,173	0	33,906	4,262,614	23,421	519,942	5,342	4,811,319
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	1,797	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	1,797	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	11,067,574	0	3	54	2	0	59	515,901	0	1,626,203	0	2,142,104
21. Indexed	12,125,815	0	0	0	0	0	0	234	0	6,917,589	0	6,917,823
22. Variable with guarantees	1,853,716	0	0	0	0	0	0	1,068	0	2,750,274	26,485	2,777,827
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	128,435	0	0	0	128,435
25. Other	0	0	0	0	0	0	0	118,141	0	0	0	118,141
26. Total individual annuities	25,047,105	0	3	54	2	0	59	763,779	0	11,294,066	26,485	12,084,330
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	1,840	0	1,840
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	399,472	0	0	0	0	0	0	768,526	0	3,720,119	0	4,488,645
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	106,395	0	0	0	106,395
32. Other	531,445	0	0	0	0	0	0	118,470	0	0	0	118,470
33. Total group annuities	930,917	0	0	0	0	0	0	993,391	0	3,721,959	0	4,715,350
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	6,974 (f)	0	0	0	0	0	0	XXX	XXX	XXX	46,818	46,818
44. Long-term care (d)	3,466 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	78,153 (f)	0	0	0	0	0	0	XXX	XXX	XXX	1,359	1,359
46. Total accident and health	88,594	0	0	0	0	0	0	XXX	XXX	XXX	48,177	48,177
47. Total	32,512,541 (c)	0	21,607	183	12,175	0	33,965	6,019,784	23,421	15,535,967	80,004	21,659,176

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	928	3	928	0	0	0	0	3	928	0	0	0	(6)	(2,928)	71	54,864
2. Whole	635,875	78	571,502	0	0	0	0	78	571,502	98,769	160	1,267,746	(194)	(2,038,815)	2,042	47,692,072
3. Term	4,205,181	6	2,604,301	0	0	0	0	6	2,604,301	1,700,880	98	111,635,000	(94)	(36,711,124)	2,123	1,236,253,175
4. Indexed	0	0	0	0	0	0	0	0	0	0	17	52,932,368	(4)	20,778,055	68	104,624,885
5. Universal	264,186	14	1,059,294	0	0	0	0	14	1,059,294	26,026	0	0	(23)	(1,810,650)	454	36,966,244
6. Universal with secondary guarantees	50,009	3	50,009	0	0	0	0	3	50,009	0	0	0	1	1,343,430	103	35,243,533
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(764,468)	59	10,455,739
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	562	3	606,985
11. Total individual life	5,156,179	104	4,286,034	0	0	0	0	104	4,286,034	1,825,675	275	165,835,114	(323)	(19,205,938)	4,923	1,471,897,497
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(37,700)	8	262,276
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(37,700)	8	262,276
Individual Annuities															
20. Fixed	515,901	124	515,901	0	0	0	0	124	515,901	0	77	14,364,720	(38)	(1,791,169)	372	39,959,525
21. Indexed	234	1	234	0	0	0	0	1	234	0	26	8,864,208	(21)	(4,002,181)	219	36,902,847
22. Variable with guarantees	1,068	55	1,068	0	0	0	0	55	1,068	0	10	1,515,103	(11)	1,157,218	177	42,846,654
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	8	1,883,209	0	0	8	1,883,209
24. Life contingent payout	128,435	291	128,435	0	0	0	0	291	128,435	0	4	45,714	(4)	(156,063)	48	2,549,969
25. Other	118,141	86	118,141	0	0	0	0	86	118,141	0	3	42,375	(7)	(193,550)	32	859,724
26. Total individual annuities	763,779	557	763,779	0	0	0	0	557	763,779	0	128	26,715,330	(81)	(4,985,745)	856	125,001,927
Group Annuities															
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	3,143	5	81,715
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	768,526	33	768,526	0	0	0	0	33	768,526	0	0	0	(25)	(1,346,227)	243	32,121,458
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	5	1,410,392	0	(109,239)	13	2,022,128
31. Life contingent payout	106,395	54	106,395	0	0	0	0	54	106,395	0	0	0	0	(25,405)	7	527,809
32. Other	118,470	337	118,470	0	0	0	0	337	118,470	0	0	0	0	0	0	0
33. Total group annuities	993,391	424	993,391	0	0	0	0	424	993,391	0	5	1,410,392	(25)	(1,477,729)	268	34,753,110
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(483)	12	7,033
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	3,865	0	0	1	3,865
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	205	(27)	(11,357)	208	71,502
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	4,070	(28)	(11,840)	221	82,400
47. Total	6,913,349	1,085	6,043,204	0	0	0	0	1,085	6,043,204	1,825,675	409	193,964,906	(458)	(25,718,951)	6,276	1,631,997,211

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 3 2) covering number of lives: 3 3) face amount $ 606,985

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 45,000 Group: $ 0 Total: $ 45,000

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 7,110 ; Long-term Care $ 3,510 ; Other Health $ 78,591

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF American Samoa DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	1,643	0	0	0	0	0	0	0	0	0	0	0
3. Term	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	1,482	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	3,125	0	0	0	0	0	0	0	0	0	0	0
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	0	0	0	0	0	0	0	0	0	0	0	0
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total accident and health	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
47. Total	3,125 (c)	0	0	0	0	0	0	0	0	0	0	0

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF American Samoa DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	0	0	0	0	0	0	0	0	0	0	1	25,000	0	0	1	25,000
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	150,000
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	0	0	0	0	0	0	0	0	0	0	1	25,000	0	0	2	175,000
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	1	33,500	1	33,500
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	1	33,500	1	33,500
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
47. Total	0	0	0	0	0	0	0	0	0	0	1	25,000	1	33,500	3	208,500

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 0 ; Long-term Care $ 0 ; Other Health $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Guam DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	40,082	0	178	0	136	0	314	14,468	0	23,325	0	37,793
3. Term	24,122	0	0	0	1,570	0	1,570	0	0	0	0	0
4. Indexed	9,992	0	0	0	0	0	0	0	0	0	0	0
5. Universal	9,598	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	6,132	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	89,926	0	178	0	1,706	0	1,884	14,468	0	23,325	0	37,793
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	3,268	0	0	0	0	0	0	125,782	0	0	0	125,782
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	3,268	0	0	0	0	0	0	125,782	0	0	0	125,782
Individual Annuities												
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	0	0	0	0	0	0	0	0	0	0	0	0
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	93 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	1,108 (f)	0	0	0	0	0	0	XXX	XXX	XXX	40	40
46. Total accident and health	1,201	0	0	0	0	0	0	XXX	XXX	XXX	40	40
47. Total	94,395 (c)	0	178	0	1,706	0	1,884	140,250	0	23,325	40	163,615

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Guam DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	2,000
2. Whole	0	1	14,468	0	0	0	0	1	14,468	0	0	0	0	(70,000)	104	4,808,975
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	1	478,976	10	3,370,267
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	1	462,463	7	1,718,212
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(42,704)	13	1,812,499
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	400,000	2	1,500,000
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	0	1	14,468	0	0	0	0	1	14,468	0	0	0	1	1,228,735	139	13,211,953
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	2	125,782	0	0	0	0	2	125,782	0	0	0	0	0	1	750,000
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	2	125,782	0	0	0	0	2	125,782	0	0	0	0	0	1	750,000
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	196	2	5,096
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	196	2	5,096
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	226
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(256)	3	874
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(256)	4	1,099
47. Total	0	3	140,250	0	0	0	0	3	140,250	0	0	0	0	1,228,675	146	13,968,148

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 93 ; Long-term Care $ 0 ; Other Health $ 1,114

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	1,048	0	1,048
2. Whole	368,757	0	67,287	42	8,739	0	76,068	125,933	4,280	641,271	21,688	793,172
3. Term	1,160,202	0	25,749	0	0	0	25,749	0	0	200,174	26,482	226,656
4. Indexed	80,318	0	0	0	0	0	0	0	0	6,258	0	6,258
5. Universal	271,521	0	0	0	0	0	0	25,000	0	520,266	4,289	549,555
6. Universal with secondary guarantees	1,246	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	5,767	0	0	0	0	0	0	0	0	327,807	0	327,807
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	23,447	0	0	0	0	0	0	3,685,629	0	0	0	3,685,629
11. Total individual life	1,911,258	0	93,036	42	8,739	0	101,817	3,836,562	4,280	1,696,824	52,459	5,590,125
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	374	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	(14,217)	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	(13,843)	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	187,250	0	0	0	0	0	0	153,891	0	594,636	0	748,527
21. Indexed	0	0	0	0	0	0	0	0	0	428,123	0	428,123
22. Variable with guarantees	(404)	0	0	0	0	0	0	0	0	1,112,420	0	1,112,420
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	26,399	0	0	0	26,399
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	186,846	0	0	0	0	0	0	180,290	0	2,135,179	0	2,315,469
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	1,173	0	1,173
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	325	0	12,938	0	13,263
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	100,116	0	0	0	100,116
32. Other	25,300,049	0	0	0	0	0	0	601,831	0	0	0	601,831
33. Total group annuities	25,300,049	0	0	0	0	0	0	702,272	0	14,111	0	716,383
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	973,187 (f)	0	0	0	0	0	0	XXX	XXX	XXX	3,578,659	3,578,659
44. Long-term care (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	27,769 (f)	0	0	0	0	0	0	XXX	XXX	XXX	3,221	3,221
46. Total accident and health	1,000,956	0	0	0	0	0	0	XXX	XXX	XXX	3,581,880	3,581,880
47. Total	28,385,266 (c)	0	93,036	42	8,739	0	101,817	4,719,124	4,280	3,846,114	3,634,339	12,203,857

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	101	0	0	0	0	0	0	0	0	101	0	0	(1)	(1,500)	11	8,516
2. Whole	104,316	10	130,213	0	0	0	0	10	130,213	2,103	4	35,148	(32)	(2,440,441)	582	34,007,996
3. Term	1,473	0	0	0	0	0	0	0	0	1,473	1	300,000	(40)	(22,203,338)	1,332	444,478,899
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	4	2,793,210	21	16,325,624
5. Universal	25,000	1	25,000	0	0	0	0	1	25,000	0	0	0	(16)	(4,616,533)	153	32,992,436
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	600,000
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(787,609)	3	392,580
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	3,685,629	1	3,685,629	0	0	0	0	1	3,685,629	0	0	0	0	0	0	0
11. Total individual life	3,816,519	12	3,840,842	0	0	0	0	12	3,840,842	3,677	5	335,148	(86)	(27,256,211)	2,104	528,806,051
Group Life															
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(29,366)	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	7,998	1	425,815
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(21,368)	1	425,815
Individual Annuities															
20. Fixed	153,891	4	153,891	0	0	0	0	4	153,891	0	0	0	(2)	22,999	61	1,967,513
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	26,399	42	26,399	0	0	0	0	42	26,399	0	1	3,460	0	(11,104)	12	314,884
25. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	355	4	116,324
26. Total individual annuities	180,290	46	180,290	0	0	0	0	46	180,290	0	1	3,460	(2)	12,250	77	2,398,721
Group Annuities															
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	325	12	325	0	0	0	0	12	325	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	100,116	276	100,116	0	0	0	0	276	100,116	0	0	0	(1)	(33,558)	27	820,954
32. Other	601,831	1,489	601,831	0	0	0	0	1,489	601,831	0	0	0	0	0	0	0
33. Total group annuities	702,272	1,777	702,272	0	0	0	0	1,777	702,272	0	0	0	(1)	(33,558)	27	820,954
Accident and Health															
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(57)	(110,799)	743	919,513
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(26)	(3,850)	300	47,701
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(83)	(114,649)	1,043	967,214
47. Total	4,699,081	1,835	4,723,404	0	0	0	0	1,835	4,723,404	3,677	6	338,608	(173)	(27,413,536)	3,252	533,418,755

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 1 3) face amount $ 425,815

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 1,026,889 ; Long-term Care $ 0 ; Other Health $ 28,350

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF U.S. Virgin Islands DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	39,920	0	7,281	0	86	0	7,367	20,680	0	54,313	198	75,191
3. Term	57,412	0	0	0	0	0	0	0	0	31,960	0	31,960
4. Indexed	6,501	0	0	0	0	0	0	0	0	0	0	0
5. Universal	5,151	0	32	0	0	0	32	39,512	0	0	0	39,512
6. Universal with secondary guarantees	4,115	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	113,099	0	7,313	0	86	0	7,399	60,192	0	86,273	198	146,663
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	1,200	0	0	0	0	0	0	109,569	0	464,982	0	574,551
21. Indexed	691,521	0	0	0	0	0	0	0	0	1,872	0	1,872
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	357	0	357
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	692,721	0	0	0	0	0	0	109,569	0	467,211	0	576,780
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	478	0	478
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	7,738	0	0	0	7,738
33. Total group annuities	0	0	0	0	0	0	0	7,738	0	478	0	8,216
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	719 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total accident and health	719	0	0	0	0	0	0	XXX	XXX	XXX	0	0
47. Total	806,539 (c)	0	7,313	0	86	0	7,399	177,499	0	553,962	198	731,659

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF U.S. Virgin Islands DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(1,000)	3	3,110
2. Whole	10,680	2	20,680	0	0	0	0	2	20,680	0	0	0	(3)	(419,551)	62	2,117,753
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	271,918	7	1,649,751
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	250,000
5. Universal	39,512	1	39,512	0	0	0	0	1	39,512	0	0	0	(3)	(171,167)	41	3,499,690
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	325,000
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	50,192	3	60,192	0	0	0	0	3	60,192	0	0	0	(7)	(319,800)	118	7,845,304
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities																
20. Fixed	109,569	2	109,569	0	0	0	0	2	109,569	0	0	0	(1)	3,947	12	74,061
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	109,569	2	109,569	0	0	0	0	2	109,569	0	0	0	(1)	3,947	13	74,061
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	7,738	18	7,738	0	0	0	0	18	7,738	0	0	0	0	0	0	0
33. Total group annuities	7,738	18	7,738	0	0	0	0	18	7,738	0	0	0	0	0	0	0
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	60
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(345)	2	418
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(345)	2	479
47. Total	167,499	23	177,499	0	0	0	0	23	177,499	0	0	0	(9)	(316,198)	133	7,919,843

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 0 ; Long-term Care $ 0 ; Other Health $ 728

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Northern Mariana Islands DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	1,871	0	0	0	0	0	0	0	0	0	0	0
3. Term	5,987	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	7,858	0	0	0	0	0	0	0	0	0	0	0
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	0	0	0	0	0	0	0	0	0	0	0	0
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total accident and health	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
47. Total	7,858 (c)	0	0	0	0	0	0	0	0	0	0	0

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Northern Mariana Islands DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(286,199)	0	0
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	25,000
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(286,199)	1	25,000
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
47. Total	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(286,199)	1	25,000

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 0 ; Long-term Care $ 0 ; Other Health $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Canada DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	10,848	0	337	0	195	0	532	48,848	0	0	0	48,848
3. Term	26,084	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	17,698	0	0	0	0	0	0	0	0	0	0	0
5. Universal	36,705	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	20,896	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	112,231	0	337	0	195	0	532	48,848	0	0	0	48,848
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	15	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	5,745	0	5,745
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	15	0	0	0	0	0	0	0	0	5,745	0	5,745
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	21,941	0	0	0	21,941
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	0	0	0	0	0	0	0	21,941	0	0	0	21,941
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	4,547 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	125 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total accident and health	4,672	0	0	0	0	0	0	XXX	XXX	XXX	0	0
47. Total	116,918 (c)	0	337	0	195	0	532	70,789	0	5,745	0	76,534

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Canada DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(500)	5	3,000
2. Whole	33,867	2	48,848	0	0	0	0	2	48,848	0	0	0	(1)	(6,000)	40	417,342
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(50,000)	1	250,000
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(500,000)	2	1,500,000
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	1	91,455	24	3,228,621
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	2,000,000
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	33,867	2	48,848	0	0	0	0	2	48,848	0	0	0	(3)	(465,045)	73	7,398,963
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	2	791	7	43,233
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(9,362)	0	0
25. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total individual annuities	0	0	0	0	0	0	0	0	0	0	0	0	1	(8,571)	7	43,233
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	21,941	12	21,941	0	0	0	0	12	21,941	0	0	0	0	(266)	1	5,515
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	21,941	12	21,941	0	0	0	0	12	21,941	0	0	0	0	(266)	1	5,515
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	3,200
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	125
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3	3,325
47. Total	55,808	14	70,789	0	0	0	0	14	70,789	0	0	0	(2)	(473,882)	84	7,451,035

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 3,221 ; Long-term Care $ 0 ; Other Health $ 125

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	247,634	1,576	0	0	249,210
2. Whole	84,853	0	2,211	0	2,786	0	4,997	198,149	3,646	14,187	153	216,135
3. Term	1,960,512	0	0	0	0	0	0	1,500,000	0	0	1,767	1,501,767
4. Indexed	478,408	0	0	0	0	0	0	0	0	749,998	0	749,998
5. Universal	1,160,732	0	0	0	0	0	0	440,263	0	721,271	0	1,161,534
6. Universal with secondary guarantees	4,197,671	0	0	0	0	0	0	1,781,980	0	499,851	0	2,281,831
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	9,249	0	0	0	0	0	0	0	0	266,601	0	266,601
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	7,891,425	0	2,211	0	2,786	0	4,997	4,168,026	5,222	2,251,908	1,920	6,427,076
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	1,259,978	0	3	0	0	0	3	3,847,247	0	5,685,304	0	9,532,551
21. Indexed	6,180,584	0	0	0	0	0	0	(16,789)	0	2,856,563	0	2,839,774
22. Variable with guarantees	79,439	0	0	0	0	0	0	10,240	0	3,712,245	0	3,722,485
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	147,589	0	0	0	147,589
25. Other	0	0	0	0	0	0	0	47,119	0	0	0	47,119
26. Total individual annuities	7,520,001	0	3	0	0	0	3	4,035,406	0	12,254,112	0	16,289,518
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	111,852	0	33,274	0	145,126
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	80,111	0	0	0	0	0	0	473,380	0	2,119,009	0	2,592,389
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	51,324	0	0	0	51,324
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	80,111	0	0	0	0	0	0	636,556	0	2,152,283	0	2,788,839
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	100,000	100,000
44. Long-term care (d)	1,801 (f)	0	0	0	0	0	0	XXX	XXX	XXX	6,790	6,790
45. Other health (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	279,833	279,833
46. Total accident and health	1,801	0	0	0	0	0	0	XXX	XXX	XXX	386,623	386,623
47. Total	15,493,338 (c)	0	2,214	0	2,786	0	5,000	8,839,988	5,222	16,658,303	388,543	25,892,056

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	249,209	1	249,209	0	0	0	0	1	249,209	0	0	0	(3)	(573)	106	74,907
2. Whole	234,388	1	201,795	0	0	0	0	1	201,795	32,593	3	80,000	(64)	(2,009,960)	2,884	106,454,603
3. Term	1,500,000	1	1,500,000	0	0	0	0	1	1,500,000	0	0	0	33	50,346,646	232	170,180,484
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	(5)	(8,847,751)	134	149,284,019
5. Universal	440,263	1	440,263	0	0	0	0	1	440,263	0	0	0	(35)	(13,532,785)	228	64,405,775
6. Universal with secondary guarantees	1,781,980	1	1,781,980	0	0	0	0	1	1,781,980	0	0	0	7	14,045,270	167	266,669,405
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(2,450,861)	12	2,716,433
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	4,205,840	5	4,173,247	0	0	0	0	5	4,173,247	32,593	3	80,000	(70)	37,549,986	3,763	759,785,626
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	11	1	500,009
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(6,115,842)	16	27,304,612
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	40	90,236,000
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(6,115,831)	57	118,040,621
Individual Annuities																
20. Fixed	3,847,247	8	3,847,247	0	0	0	0	8	3,847,247	0	0	0	(231)	(5,259,993)	2,846	67,687,086
21. Indexed	(16,789)	1	(16,789)	0	0	0	0	1	(16,789)	0	0	0	1	131,940	1	131,940
22. Variable with guarantees	10,240	1	10,240	0	0	0	0	1	10,240	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(579,759)	0	0
24. Life contingent payout	147,589	1	147,589	0	0	0	0	1	147,589	0	2	270,979	(21)	(2,213,332)	36	2,787,941
25. Other	47,119	1	47,119	0	0	0	0	1	47,119	0	13	1,027,691	(21)	(1,895,097)	77	5,063,596
26. Total individual annuities	4,035,406	12	4,035,406	0	0	0	0	12	4,035,406	0	15	1,298,670	(279)	(9,816,240)	2,960	75,670,563
Group Annuities																
27. Fixed	111,852	1	111,852	0	0	0	0	1	111,852	0	0	0	(22)	(1,314,890)	57	3,948,258
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	473,380	1	473,380	0	0	0	0	1	473,380	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	51,324	1	51,324	0	0	0	0	1	51,324	0	3,241	2,692,762	(3,259)	15,352,738	3,211	20,609,614
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,545	1,081,270
33. Total group annuities	636,556	3	636,556	0	0	0	0	3	636,556	0	3,241	2,692,762	(3,281)	14,037,848	4,813	25,639,142
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	763	0	0	5	2,449
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(7)	(2,139)	49	10,089
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	763	(7)	(2,139)	54	12,538
47. Total	8,877,802	20	8,845,209	0	0	0	0	20	8,845,209	32,593	3,259	4,072,196	(3,641)	35,653,623	11,647	979,148,490

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 40 3) face amount $ 90,236,000

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 1,355 ; Long-term Care $ 1,824 ; Other Health $ 23

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	247,634	1,576	0	0	249,210
2. Whole	84,853	0	2,211	0	2,786	0	4,997	198,149	3,646	14,187	153	216,135
3. Term	1,960,512	0	0	0	0	0	0	1,500,000	0	0	1,767	1,501,767
4. Indexed	478,408	0	0	0	0	0	0	0	0	749,998	0	749,998
5. Universal	1,160,732	0	0	0	0	0	0	440,263	0	721,271	0	1,161,534
6. Universal with secondary guarantees	4,197,671	0	0	0	0	0	0	1,781,980	0	499,851	0	2,281,831
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	9,249	0	0	0	0	0	0	0	0	266,601	0	266,601
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	7,891,425	0	2,211	0	2,786	0	4,997	4,168,026	5,222	2,251,908	1,920	6,427,076
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other	0	0	0	0	0	0	0	0	0	0	0	0
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities												
20. Fixed	1,259,978	0	3	0	0	0	3	3,847,247	0	5,685,304	0	9,532,551
21. Indexed	6,180,584	0	0	0	0	0	0	(16,789)	0	2,856,563	0	2,839,774
22. Variable with guarantees	79,439	0	0	0	0	0	0	10,240	0	3,712,245	0	3,722,485
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	147,589	0	0	0	147,589
25. Other	0	0	0	0	0	0	0	47,119	0	0	0	47,119
26. Total individual annuities	7,520,001	0	3	0	0	0	3	4,035,406	0	12,254,112	0	16,289,518
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	111,852	0	33,274	0	145,126
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	80,111	0	0	0	0	0	0	473,380	0	2,119,009	0	2,592,389
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	51,324	0	0	0	51,324
32. Other	0	0	0	0	0	0	0	0	0	0	0	0
33. Total group annuities	80,111	0	0	0	0	0	0	636,556	0	2,152,283	0	2,788,839
Accident and Health												
34. Comprehensive individual (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	100,000	100,000
44. Long-term care (d)	1,801 (f)	0	0	0	0	0	0	XXX	XXX	XXX	6,790	6,790
45. Other health (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	279,833	279,833
46. Total accident and health	1,801	0	0	0	0	0	0	XXX	XXX	XXX	386,623	386,623
47. Total	15,493,338 (c)	0	2,214	0	2,786	0	5,000	8,839,988	5,222	16,658,303	388,543	25,892,056

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	249,209	1	249,209	0	0	0	0	1	249,209	0	0	0	(3)	(573)	106	74,907
2. Whole	234,388	1	201,795	0	0	0	0	1	201,795	32,593	3	80,000	(64)	(2,009,960)	2,884	106,454,603
3. Term	1,500,000	1	1,500,000	0	0	0	0	1	1,500,000	0	0	0	33	50,346,646	232	170,180,484
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	(5)	(8,847,751)	134	149,284,019
5. Universal	440,263	1	440,263	0	0	0	0	1	440,263	0	0	0	(35)	(13,532,785)	228	64,405,775
6. Universal with secondary guarantees	1,781,980	1	1,781,980	0	0	0	0	1	1,781,980	0	0	0	7	14,045,270	167	266,669,405
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(2,450,861)	12	2,716,433
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total individual life	4,205,840	5	4,173,247	0	0	0	0	5	4,173,247	32,593	3	80,000	(70)	37,549,986	3,763	759,785,626
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	11	1	500,009
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(6,115,842)	16	27,304,612
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	40	90,236,000
19. Total group life	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(6,115,831)	57	118,040,621
Individual Annuities																
20. Fixed	3,847,247	8	3,847,247	0	0	0	0	8	3,847,247	0	0	0	(231)	(5,259,993)	2,846	67,687,086
21. Indexed	(16,789)	1	(16,789)	0	0	0	0	1	(16,789)	0	0	0	1	131,940	1	131,940
22. Variable with guarantees	10,240	1	10,240	0	0	0	0	1	10,240	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(579,759)	0	0
24. Life contingent payout	147,589	1	147,589	0	0	0	0	1	147,589	0	2	270,979	(21)	(2,213,332)	36	2,787,941
25. Other	47,119	1	47,119	0	0	0	0	1	47,119	0	13	1,027,691	(21)	(1,895,097)	77	5,063,596
26. Total individual annuities	4,035,406	12	4,035,406	0	0	0	0	12	4,035,406	0	15	1,298,670	(279)	(9,816,240)	2,960	75,670,563
Group Annuities																
27. Fixed	111,852	1	111,852	0	0	0	0	1	111,852	0	0	0	(22)	(1,314,890)	57	3,948,258
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	473,380	1	473,380	0	0	0	0	1	473,380	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	51,324	1	51,324	0	0	0	0	1	51,324	0	3,241	2,692,762	(3,259)	15,352,738	3,211	20,609,614
32. Other	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,545	1,081,270
33. Total group annuities	636,556	3	636,556	0	0	0	0	3	636,556	0	3,241	2,692,762	(3,281)	14,037,848	4,813	25,639,142
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	763	0	0	5	2,449
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(7)	(2,139)	49	10,089
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	763	(7)	(2,139)	54	12,538
47. Total	8,877,802	20	8,845,209	0	0	0	0	20	8,845,209	32,593	3,259	4,072,196	(3,641)	35,653,623	11,647	979,148,490

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 40 3) face amount $ 90,236,000

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 0 ; Comprehensive Group $ 0 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 0 ; Disability Income $ 1,355 ; Long-term Care $ 1,824 ; Other Health $ 23

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0012 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	1,063	0	0	0	0	0	0	6,252,459	1,588,889	1,006,163	2	8,847,513
2. Whole	352,083,506	0	8,587,402	66,289	3,086,070	822	11,740,583	349,286,029	12,986,526	130,454,040	3,216,052	495,942,647
3. Term	1,497,897,047	0	58,578	162,750	7,528,205	0	7,749,533	1,078,857,665	53,183	76,683,531	4,104,156	1,159,698,535
4. Indexed	615,810,326	0	0	0	0	0	0	138,120,637	0	76,127,343	9,972	214,257,952
5. Universal	398,076,209	0	4,965	0	0	0	4,965	841,994,033	497,531	146,032,718	9,586,362	998,110,644
6. Universal with secondary guarantees	400,977,486	0	0	0	0	0	0	425,040,876	0	14,167,289	187,608	439,395,773
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	40,786,716	0	0	0	0	0	0	51,433,594	0	103,843,084	0	155,276,678
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other	319,433	0	0	0	0	0	0	70,696,451	0	267,496	0	70,963,947
11. Total individual life	3,305,951,786	0	8,650,945	229,039	10,614,275	822	19,495,081	2,961,681,744	15,126,129	548,581,664	17,104,152	3,542,493,689
Group Life												
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	2,992,072	0	156	0	0	0	156	4,884,321	0	0	2,096	4,886,417
14. Universal	7,185,338	0	957	574	0	0	1,531	17,996,930	0	3,688,512	8,579	21,694,021
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	48,103	0	0	0	0	0	0	0	0	0	0	0
18. Other	553,015,096	0	0	0	0	0	0	24,360,618	0	(184,275)	0	24,176,343
19. Total group life	563,240,609	0	1,113	574	0	0	1,687	47,241,869	0	3,504,237	10,675	50,756,781
Individual Annuities												
20. Fixed	7,380,650,533	0	8,601	1,928	460	0	10,989	1,251,567,904	7,543	4,644,673,124	0	5,896,248,571
21. Indexed	10,821,968,727	0	0	0	0	0	0	487,059,592	0	4,917,947,951	0	5,405,007,543
22. Variable with guarantees	1,586,805,236	0	0	0	0	0	0	629,959,420	0	3,872,599,183	(16,473,919)	4,486,084,684
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	15,471,271	0	0	0	0	0	0	107,133,380	0	(6,014,400)	(6,466)	101,112,514
25. Other	135,152,118	0	0	0	0	0	0	931,884,249	0	207,724	0	932,091,973
26. Total individual annuities	19,940,047,885	0	8,601	1,928	460	0	10,989	3,407,604,545	7,543	13,429,413,582	(16,480,385)	16,820,545,285
Group Annuities												
27. Fixed	45,093	0	0	0	0	0	0	31,211,344	0	31,470,714	0	62,682,058
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	123,523,588	0	0	0	0	0	0	443,758,429	0	1,747,650,696	(13,953,968)	2,177,455,157
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	47,132,351	0	0	(93,658)	47,038,693
32. Other	1,782,833,478	0	0	0	0	0	0	136,787,491	0	0	0	136,787,491
33. Total group annuities	1,906,402,159	0	0	0	0	0	0	658,889,615	0	1,779,121,410	(14,047,626)	2,423,963,399
Accident and Health												
34. Comprehensive individual (d)	51,606 (f)	0	0	0	0	0	0	XXX	XXX	XXX	135,686	135,686
35. Comprehensive group (d)	3,088 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare supplement (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal employees health benefits plan (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e,f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	141 (f)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	5,984,596 (f)	0	0	0	0	0	0	XXX	XXX	XXX	22,463,005	22,463,005
44. Long-term care (d)	8,717,881 (f)	0	0	0	0	0	0	XXX	XXX	XXX	35,773,253	35,773,253
45. Other health (d)	38,701,876 (f)	0	0	0	0	0	0	XXX	XXX	XXX	35,384,432	35,384,432
46. Total accident and health	53,459,188	0	0	0	0	0	0	XXX	XXX	XXX	93,756,376	93,756,376
47. Total	25,769,101,627 (c)	0	8,660,659	231,541	10,614,735	822	19,507,757	7,075,417,773	15,133,672	15,760,620,893	80,343,192	22,931,515,530

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

NAIC Group Code 0012 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 60488

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year							22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year		23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life															
1. Industrial	7,824,753	13,915	7,841,346	0	0	0	0	13,915	7,841,346	369,930	0	0	(25,630)	(17,278,282)	1,158,760	661,637,322
2. Whole	367,391,471	64,244	362,272,552	0	0	0	0	64,244	362,272,552	48,296,329	93,512	645,341,071	(145,344)	(1,034,359,326)	1,971,444	20,189,579,042
3. Term	1,089,000,519	3,883	1,078,910,848	0	0	0	0	3,883	1,078,910,848	210,722,070	55,159	44,746,492,290	(89,781)	(49,163,110,887)	1,412,249	829,871,298,962
4. Indexed	138,111,008	785	138,120,637	0	0	0	0	785	138,120,637	25,087,134	13,798	5,358,618,410	(5,376)	(1,771,223,928)	138,920	51,166,786,425
5. Universal	835,768,352	9,807	842,491,561	0	0	0	0	9,807	842,491,561	133,823,371	(1)	245,525	(24,472)	(2,096,845,170)	414,724	30,432,295,209
6. Universal with secondary guarantees	450,154,771	1,404	425,040,876	0	0	0	0	1,404	425,040,876	96,248,501	88	22,768,645	(2,180)	(964,284,352)	73,510	32,757,769,165
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	76,460,229	576	51,433,594	0	0	0	0	576	51,433,594	39,922,524	0	0	(1,080)	(380,103,956)	18,165	5,901,613,209
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(80)	(4,117,000)	338	16,080,999
10. Other	68,656,775	334	70,696,451	0	0	0	0	334	70,696,451	16,390,944	0	0	(1,156)	(229,286,664)	19,086	8,262,355,796
11. Total individual life	3,033,367,878	94,948	2,976,807,865	0	0	0	0	94,948	2,976,807,865	570,860,803	162,556	50,773,465,941	(295,099)	(55,660,609,565)	5,207,196	979,259,416,129
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	3,412,425	92	4,884,320	0	0	0	0	92	4,884,320	418,543	55	1,160,000	(677)	(55,678,802)	5,726	389,109,645
14. Universal	16,734,205	313	17,996,930	0	0	0	0	313	17,996,930	2,265,329	0	0	(1,002)	(46,057,392)	16,287	731,652,773
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(4,200,000)	142	50,073,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(292)	(1,714,999)	610	3,571,001 (a)
18. Other	21,646,712	146	24,360,618	0	0	0	0	146	24,360,618	1,015,129	568	1,005,051,481	(98)	14,847,627	7,732	4,386,344,863
19. Total group life	41,793,342	551	47,241,868	0	0	0	0	551	47,241,868	3,699,001	623	1,006,211,481	(2,076)	(92,803,566)	30,497	5,560,751,282
Individual Annuities																
20. Fixed	1,251,575,450	100,977	1,251,575,450	0	0	0	0	100,977	1,251,575,450	0	42,499	7,474,410,265	(66,705)	(4,435,433,814)	596,570	43,751,350,273
21. Indexed	487,059,592	15,361	487,059,592	0	0	0	0	15,361	487,059,592	0	35,281	8,427,209,988	(23,913)	(3,202,833,363)	242,045	48,055,516,704
22. Variable with guarantees	629,959,420	78,567	629,959,420	0	0	0	0	78,567	629,959,420	0	6,201	1,635,085,883	(16,131)	(1,151,116,559)	186,774	34,728,158,015
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	8,728	1,924,842,666	(153)	67,588,191	13,453	2,601,157,364
24. Life contingent payout	107,133,380	140,039	107,133,380	0	0	0	0	140,039	107,133,380	0	1,306	79,810,297	(2,025)	(130,152,640)	25,569	1,508,469,213
25. Other	931,884,249	316,415	931,884,249	0	0	0	0	316,415	931,884,249	0	2,115	111,177,805	(4,736)	(153,850,330)	65,775	1,995,916,591
26. Total individual annuities	3,407,612,091	651,359	3,407,612,091	0	0	0	0	651,359	3,407,612,091	0	96,130	19,652,536,905	(113,663)	(9,005,798,515)	1,130,186	132,640,568,160
Group Annuities																
27. Fixed	31,211,344	3,969	31,211,344	0	0	0	0	3,969	31,211,344	0	0	0	(1,613)	(50,978,773)	17,850	526,669,819
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	443,758,429	36,636	443,758,429	0	0	0	0	36,636	443,758,429	0	101	17,767,685	(9,834)	(758,338,536)	102,848	13,717,033,358
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	2,779	552,937,291	(515)	(37,030,662)	6,313	918,618,272
31. Life contingent payout	47,132,351	101,508	47,132,351	0	0	0	0	101,508	47,132,351	0	3,265	3,347,365	(3,713)	(11,219,336)	11,364	365,686,573
32. Other	136,787,491	442,771	136,787,491	0	0	0	0	442,771	136,787,491	0	13	1,269,538	5,621	76,498,447	154,489	720,434,454
33. Total group annuities	658,889,615	584,884	658,889,615	0	0	0	0	584,884	658,889,615	0	6,158	575,321,879	(10,054)	(781,068,860)	292,864	16,248,442,476
Accident and Health																
34. Comprehensive individual (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	2,406	(104)	(23,784)	691	46,640
35. Comprehensive group (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	3,213
36. Medicare supplement (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal employees health benefits plan (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	3	0	0	3	3
43. Disability income (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	10,745	(2,431)	(688,990)	14,680	5,796,497
44. Long-term care (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	104,187	(252)	(1,127,247)	2,733	10,905,965
45. Other health (d)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	55	18,259	(19,157)	(3,461,313)	197,020	37,220,722
46. Total accident and health	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	75	135,600	(21,944)	(5,301,335)	215,129	53,973,041
47. Total	7,141,662,926	1,331,742	7,090,551,439	0	0	0	0	1,331,742	7,090,551,439	574,559,804	265,542	72,007,671,805	(442,836)	(65,545,581,841)	6,875,872	1,133,763,151,088

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 5,286,002 , current year $ 3,571,001

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 19,127 2) covering number of lives: 26,338 3) face amount $ 12,647,824,230

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 133,901,451 Group: $ 4,816,606,667 Total: $ 4,950,508,118

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ 56,319 ; Comprehensive Group $ 3,212 ; Medicare Supplement $ 0 ; Vision Only $ 0 ; Dental Only $ 0 ; Federal Employees Health Benefits Plan $ 0
Title XVIII Medicare $ 0 ; Title XIX Medicaid $ 0 ; Credit A&H $ 48,101 ; Disability Income $ 6,160,418 ; Long-term Care $ 9,108,004 ; Other Health $ 39,067,229

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	1,184,390	678,916	4,156,680	984,390,668	906	5,286	284	31,112	4,644,424	989,719,294
2.	Issued during year	0	0	162,556	50,773,466	0	0	1	623	1,006,211	51,779,677
3.	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.	Revived during year	0	0	8,187	3,224,650	0	0	0	111	3,427	3,228,077
5.	Increased during year (net)	0	0	0	0	0	0	0	0	71,779	71,779
6.	Subtotals, Lines 2 to 5	0	0	170,743	53,998,116	0	0	1	734	1,081,417	55,079,533
7.	Additions by dividends during year	XXX	0	XXX	561	XXX	0	XXX	XXX	0	561
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	1,184,390	678,916	4,327,423	1,038,389,345	906	5,286	285	31,846	5,725,841	1,044,799,388
	Deductions during year:										
10.	Death	8,927	6,122	65,238	2,971,758	1	2	XXX	433	44,416	3,022,298
11.	Maturity	1,929	804	2,068	19,272	0	0	XXX	15	317	20,393
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	12,949	8,711	16,319	96,874	0	0	0	60	4,022	109,607
14.	Surrender	1,713	1,380	65,167	12,676,330	0	0	0	260	11,627	12,689,337
15.	Lapse	0	20	116,307	40,334,925	0	0	20	947	105,204	40,440,149
16.	Conversion	0	0	594	196,595	0	0	XXX	XXX	XXX	196,595
17.	Decreased (net)	112	242	12,036	2,784,926	293	1,713	3	176	0	2,786,881
18.	Reinsurance	0	0	104	1,417	0	0	0	0	0	1,417
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	25,630	17,279	277,833	59,082,097	294	1,715	23	1,891	165,586	59,266,677
21.	In force end of year (b) (Line 9 minus Line 20)	1,158,760	661,637	4,049,590	979,307,248	612	3,571	262	29,955	5,560,255	985,532,711
22.	Reinsurance ceded end of year	XXX	0	XXX	887,039,743	XXX	3,571	XXX	XXX	1,239,751	888,283,065
23.	Line 21 minus Line 22	XXX	661,637	XXX	92,267,505	XXX	(a) 0	XXX	XXX	4,320,504	97,249,646
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life, Accident and Health Companies Only:

(a) Group $ .....0 ; Individual $ 0

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates .....0 , Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ .....0 , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX	0	XXX	52,356
25.	Other paid-up insurance	1,158,704	661,596	1,244,186	5,689,811
26.	Debit ordinary insurance	XXX	XXX	98,753	1,326,612

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing	0	0	1,979	51,467
28.	Term policies - other	55,159	44,746,492	1,412,286	830,082,786
29.	Other term insurance - decreasing	XXX	0	XXX	35,421
30.	Other term insurance	XXX	0	XXX	1,080,332
31.	Totals (Lines 27 to 30)	55,159	44,746,492	1,414,265	831,250,006
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	6
33.	Totals, extended term insurance	XXX	XXX	211,623	956,193
34.	Totals, whole life and endowment	107,397	6,026,974	2,423,702	147,101,043
35.	Totals (Lines 31 to 34)	162,556	50,773,466	4,049,590	979,307,248

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	661,637	0
37.	Ordinary	50,773,466	0	976,121,725	3,185,523
38.	Credit life (group and individual)	0	0	3,571	0
39.	Group	1,006,211	0	5,557,180	3,075
40.	Totals (Lines 36 to 39)	51,779,677	0	982,344,113	3,188,598

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	612	XXX	2,912	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45.	Group permanent insurance included in Line 21	0	0	436	7,106

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	4,271,172

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Mean of commuted value beginning and end of policy year

47.2 Mean of commuted value beginning and end of policy year

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48.	Waiver of premium	0	0	263,185	35,032,565	0	0	1,194	28,792
49.	Disability income	0	0	992	5,871	0	0	0	0
50.	Extended benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	243,927	189,865	174,876	453,000	0	0	0	0
52.	Total	243,927	(a) 189,865	439,053	(a) 35,491,436	0	(a) 0	1,194	(a) 28,792

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	12,930	14,475	0	11
2.	Issued during year	1,019	1,125	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	13,949	15,600	0	11
	Deductions during year:				
6.	Decreased (net)	1,179	2,106	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,179	2,106	0	0
9.	In force end of year (line 5 minus line 8)	12,770	13,494	0	11
10.	Amount on deposit	364,073,672	(a) 425,475,117	0	(a) 493,096
11.	Income now payable	12,770	10,497	0	0
12.	Amount of income payable	(a) 79,964,779	(a) 217,040,813	(a) 0	(a) 493,096

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	67,289	1,058,712	916	296,971
2.	Issued during year	1,241	118,330	15	2,917
3.	Reinsurance assumed	0	184	0	0
4.	Increased during year (net)	0	0	0	0
5.	Totals (Lines 1 to 4)	68,530	1,177,226	931	299,888
	Deductions during year:				
6.	Decreased (net)	3,450	133,531	34	6,879
7.	Reinsurance ceded	0	15	0	0
8.	Totals (Lines 6 and 7)	3,450	133,546	34	6,879
9.	In force end of year (line 5 minus line 8)	65,080	1,043,680	897	293,009
	Income now payable:				
10.	Amount of income payable	(a) 1,450,294,204	XXX	XXX	(a) 766,497,365
	Deferred fully paid:				
11.	Account balance	XXX	(a) 89,238,322,348	XXX	(a) 554,327,307
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 39,228,545,611	XXX	(a) 14,788,248,143

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	1,476	150,036	0	0	237,307	58,988,740
2.	Issued during year	0	0	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	70	XXX	3	XXX	0	XXX
5.	Totals (Lines 1 to 4)	1,546	XXX	3	XXX	237,307	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	0	XXX	0	XXX	21,956	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	21,956	XXX
10.	In force end of year (line 5 minus line 9)	1,546	(a) 137,100	3	(a) 141	215,351	(a) 53,835,939

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	2,826	86,985
2.	Issued during year	9	21
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	2,835	87,006
	Deductions During Year:		
6.	Decreased (net)	133	6,083
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	133	6,083
9.	In force end of year (line 5 minus line 8)	2,702	80,923
10.	Amount of account balance	(a) 17,184,949,009	(a) 453,119,830

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	503,892,145
2.	Current year's realized pre-tax capital gains/(losses) of $ (598,779,941) transferred into the reserve net of taxes of $ (125,743,788)	(473,036,153)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	10,219,482
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	41,075,474
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	15,149,697
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	25,925,777

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2025	33,931,130	(18,824,166)	42,733	15,149,697
2. 2026	45,765,334	(26,087,158)	31,673	19,709,849
3. 2027	52,619,141	(23,186,075)	(179,613)	29,253,453
4. 2028	58,649,235	(22,037,103)	(327,487)	36,284,646
5. 2029	61,342,456	(20,740,878)	(665,464)	39,936,114
6. 2030	61,234,503	(19,354,424)	(546,610)	41,333,470
7. 2031	65,212,648	(18,663,351)	(476,312)	46,072,985
8. 2032	61,057,915	(18,106,230)	(730,778)	42,220,907
9. 2033	58,793,650	(17,601,246)	(842,746)	40,349,657
10. 2034	54,419,843	(17,114,340)	(1,002,457)	36,303,046
11. 2035	47,763,155	(16,487,991)	(1,024,523)	30,250,640
12. 2036	41,294,503	(16,407,550)	(963,283)	23,923,670
13. 2037	34,093,471	(16,852,927)	(869,430)	16,371,114
14. 2038	26,961,818	(17,460,664)	(684,930)	8,816,225
15. 2039	18,597,066	(17,937,657)	(417,721)	241,689
16. 2040	9,225,527	(18,476,287)	107,391	(9,143,370)
17. 2041	659,140	(18,537,977)	658,144	(17,220,693)
18. 2042	(9,177,620)	(18,146,776)	1,170,874	(26,153,522)
19. 2043	(15,016,717)	(17,785,596)	1,468,637	(31,333,676)
20. 2044	(18,433,996)	(17,403,410)	1,818,115	(34,019,291)
21. 2045	(18,380,560)	(17,051,246)	2,099,470	(33,332,337)
22. 2046	(20,392,319)	(15,879,497)	2,158,869	(34,112,947)
23. 2047	(22,423,116)	(14,128,644)	2,068,374	(34,483,386)
24. 2048	(24,773,261)	(12,158,316)	1,960,895	(34,970,682)
25. 2049	(26,164,519)	(10,239,016)	1,818,526	(34,585,009)
26. 2050	(25,693,761)	(8,151,270)	1,318,626	(32,526,405)
27. 2051	(21,136,141)	(6,364,751)	811,722	(26,689,170)
28. 2052	(14,918,300)	(5,047,906)	641,056	(19,325,150)
29. 2053	(8,504,098)	(3,731,061)	436,861	(11,798,298)
30. 2054	(2,713,983)	(2,304,479)	254,384	(4,764,078)
31. 2055 and Later		(768,160)	84,486	(683,674)
32. Total (Lines 1 to 31)	503,892,145	(473,036,153)	10,219,482	41,075,474

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,476,758,370	207,441,608	1,684,199,979	2,204,203	823,358,215	825,562,418	2,509,762,396
2. Realized capital gains/(losses) net of taxes - General Account	(94,409,288)	(46,202,167)	(140,611,455)	(2,216,164)	(37,008,773)	(39,224,937)	(179,836,392)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(1,780,963)		(1,780,963)	869	17,562	18,431	(1,762,532)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	12,545,259	449,811,787	462,357,046	218,785,984	9,608,927	228,394,911	690,751,957
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	200,701,709	12,567,793	213,269,502	0	(30,758,351)	(30,758,351)	182,511,151
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	358,268,576	120,666,015	478,934,591	0	4,691,097	4,691,097	483,625,688
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,952,083,663	744,285,037	2,696,368,700	218,774,892	769,908,678	988,683,569	3,685,052,269
9. Maximum reserve	1,710,994,876	484,125,971	2,195,120,847	3,421,970	945,643,871	949,065,841	3,144,186,688
10. Reserve objective	1,026,160,564	374,956,577	1,401,117,141	2,631,059	940,499,170	943,130,228	2,344,247,369
11. 20% of (Line 10 - Line 8)	(185,184,620)	(73,865,692)	(259,050,312)	(43,228,767)	34,118,098	(9,110,668)	(268,160,980)
12. Balance before transfers (Lines 8 + 11)	1,766,899,043	670,419,345	2,437,318,388	175,546,125	804,026,776	979,572,901	3,416,891,289
13. Transfers			0			0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero	(55,904,166)	(186,293,373)	(242,197,539)	(172,124,155)		(172,124,155)	(414,321,694)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,710,994,877	484,125,972	2,195,120,849	3,421,970	804,026,776	807,448,746	3,002,569,595

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt obligations	1,659,153,076	XXX	XXX	1,659,153,076	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	18,396,646,628	XXX	XXX	18,396,646,628	0.0002	3,679,329	0.0007	12,877,653	0.0013	23,915,641
2.2	1	NAIC Designation Category 1.B	2,393,114,662	XXX	XXX	2,393,114,662	0.0004	957,246	0.0011	2,632,426	0.0023	5,504,164
2.3	1	NAIC Designation Category 1.C	5,757,422,535	XXX	XXX	5,757,422,535	0.0006	3,454,454	0.0018	10,363,361	0.0035	20,150,979
2.4	1	NAIC Designation Category 1.D	4,542,925,815	XXX	XXX	4,542,925,815	0.0007	3,180,048	0.0022	9,994,437	0.0044	19,988,874
2.5	1	NAIC Designation Category 1.E	6,083,814,426	XXX	XXX	6,083,814,426	0.0009	5,475,433	0.0027	16,426,299	0.0055	33,460,979
2.6	1	NAIC Designation Category 1.F	15,519,451,769	XXX	XXX	15,519,451,769	0.0011	17,071,397	0.0034	52,766,136	0.0068	105,532,272
2.7	1	NAIC Designation Category 1.G	15,630,780,018	XXX	XXX	15,630,780,018	0.0014	21,883,092	0.0042	65,649,276	0.0085	132,861,630
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	68,324,155,853	XXX	XXX	68,324,155,853	XXX	55,700,999	XXX	170,709,587	XXX	341,414,538
3.1	2	NAIC Designation Category 2.A	14,639,794,293	XXX	XXX	14,639,794,293	0.0021	30,743,568	0.0063	92,230,704	0.0105	153,717,840
3.2	2	NAIC Designation Category 2.B	20,641,237,586	XXX	XXX	20,641,237,586	0.0025	51,603,094	0.0076	156,873,406	0.0127	262,143,717
3.3	2	NAIC Designation Category 2.C	11,684,175,193	XXX	XXX	11,684,175,193	0.0036	42,063,031	0.0108	126,189,092	0.0180	210,315,153
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	46,965,207,072	XXX	XXX	46,965,207,072	XXX	124,409,693	XXX	375,293,202	XXX	626,176,711
4.1	3	NAIC Designation Category 3.A	977,488,518	XXX	XXX	977,488,518	0.0069	6,744,671	0.0183	17,888,040	0.0262	25,610,199
4.2	3	NAIC Designation Category 3.B	1,546,201,167	XXX	XXX	1,546,201,167	0.0099	15,307,392	0.0264	40,819,711	0.0377	58,291,784
4.3	3	NAIC Designation Category 3.C	1,004,005,629	XXX	XXX	1,004,005,629	0.0131	13,152,474	0.0350	35,140,197	0.0500	50,200,281
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	3,527,695,314	XXX	XXX	3,527,695,314	XXX	35,204,536	XXX	93,847,948	XXX	134,102,265
5.1	4	NAIC Designation Category 4.A	716,270,376	XXX	XXX	716,270,376	0.0184	13,179,375	0.0430	30,799,626	0.0615	44,050,628
5.2	4	NAIC Designation Category 4.B	974,231,298	XXX	XXX	974,231,298	0.0238	23,186,705	0.0555	54,069,837	0.0793	77,256,542
5.3	4	NAIC Designation Category 4.C	344,372,162	XXX	XXX	344,372,162	0.0310	10,675,537	0.0724	24,932,545	0.1034	35,608,082
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	2,034,873,836	XXX	XXX	2,034,873,836	XXX	47,041,617	XXX	109,802,008	XXX	156,915,252
6.1	5	NAIC Designation Category 5.A	109,080,207	XXX	XXX	109,080,207	0.0472	5,148,586	0.0846	9,228,186	0.1410	15,380,309
6.2	5	NAIC Designation Category 5.B	139,332,700	XXX	XXX	139,332,700	0.0663	9,237,758	0.1188	16,552,725	0.1980	27,587,875
6.3	5	NAIC Designation Category 5.C	188,485,334	XXX	XXX	188,485,334	0.0836	15,757,374	0.1498	28,235,103	0.2496	47,045,939
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	436,898,241	XXX	XXX	436,898,241	XXX	30,143,718	XXX	54,016,013	XXX	90,014,123
7.	6	NAIC 6	125,721,206	XXX	XXX	125,721,206	0.0000	0	0.2370	29,795,926	0.2370	29,795,926
8.		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	123,073,704,598	XXX	XXX	123,073,704,598	XXX	292,500,562	XXX	833,464,684	XXX	1,378,418,814
		PREFERRED STOCKS										
10.	1	Highest quality	269,828,215	XXX	XXX	269,828,215	0.0005	134,914	0.0016	431,725	0.0033	890,433
11.	2	High quality	3,674,331	XXX	XXX	3,674,331	0.0021	7,716	0.0064	23,516	0.0106	38,948
12.	3	Medium quality	5,122,723	XXX	XXX	5,122,723	0.0099	50,715	0.0263	134,728	0.0376	192,614
13.	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower quality	887,035	XXX	XXX	887,035	0.0630	55,883	0.1128	100,058	0.1880	166,763
15.	6	In or near default	381,998	XXX	XXX	381,998	0.0000	0	0.2370	90,534	0.2370	90,534
16.		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total preferred stocks (Sum of Lines 10 through 16)	279,894,302	XXX	XXX	279,894,302	XXX	249,228	XXX	780,560	XXX	1,379,292

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B	243,080	XXX	XXX	243,080	0.0099	2,406	0.0264	6,417	0.0377	9,164
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	243,080	XXX	XXX	243,080	XXX	2,406	XXX	6,417	XXX	9,164
22.1	4	NAIC Designation Category 4.A	27,256,000	XXX	XXX	27,256,000	0.0184	501,510	0.0430	1,172,008	0.0615	1,676,244
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	27,256,000	XXX	XXX	27,256,000	XXX	501,510	XXX	1,172,008	XXX	1,676,244
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	27,499,080	XXX	XXX	27,499,080	XXX	503,917	XXX	1,178,425	XXX	1,685,408
		DERIVATIVE INSTRUMENTS										
26.		Exchange traded	313,088	XXX	XXX	313,088	0.0005	157	0.0016	501	0.0033	1,033
27.	1	Highest quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28.	2	High quality	100,942,169	XXX	XXX	100,942,169	0.0021	211,979	0.0064	646,030	0.0106	1,069,987
29.	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total derivative instruments	101,255,257	XXX	XXX	101,255,257	XXX	212,135	XXX	646,531	XXX	1,071,020
34.		Total (Lines 9 + 17 + 25 + 33)	123,482,353,237	XXX	XXX	123,482,353,237	XXX	293,465,842	XXX	836,070,199	XXX	1,382,554,534

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm mortgages - CM1 - highest quality	458,664,763		XXX	458,664,763	0.0011	504,531	0.0057	2,614,389	0.0074	3,394,119
36.		Farm mortgages - CM2 - high quality	25,573,526		XXX	25,573,526	0.0040	102,294	0.0114	291,538	0.0149	381,046
37.		Farm mortgages - CM3 - medium quality	0		XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm mortgages - CM4 - low Medium quality	0		XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm mortgages - CM5 - low quality	0		XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential mortgages - insured or guaranteed	0		XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential mortgages - all other	10,961,006,285		XXX	10,961,006,285	0.0015	16,441,509	0.0034	37,267,421	0.0046	50,420,629
42.		Commercial mortgages - insured or guaranteed	0		XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial mortgages - all other - CM1 - highest quality	6,800,692,297		XXX	6,800,692,297	0.0011	7,480,762	0.0057	38,763,946	0.0074	50,325,123
44.		Commercial mortgages - all other - CM2 - high quality	17,504,576,513		XXX	17,504,576,513	0.0040	70,018,306	0.0114	199,552,172	0.0149	260,818,190
45.		Commercial mortgages - all other - CM3 - medium quality	1,380,009,809		XXX	1,380,009,809	0.0069	9,522,068	0.0200	27,600,196	0.0257	35,466,252
46.		Commercial mortgages - all other - CM4 - low medium quality	432,043,747		XXX	432,043,747	0.0120	5,184,525	0.0343	14,819,101	0.0428	18,491,472
47.		Commercial mortgages - all other - CM5 - low quality	66,526,096		XXX	66,526,096	0.0183	1,217,428	0.0486	3,233,168	0.0628	4,177,839
		Overdue, Not in Process:										
48.		Farm mortgages	0		XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential mortgages - insured or guaranteed	0		XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential mortgages - all other	23,763,776		XXX	23,763,776	0.0029	68,915	0.0066	156,841	0.0103	244,767
51.		Commercial mortgages - insured or guaranteed	0		XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial mortgages - all other	90,896,946		XXX	90,896,946	0.0480	4,363,053	0.0868	7,889,855	0.1371	12,461,971
		In Process of Foreclosure:										
53.		Farm mortgages	0		XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential mortgages - insured or guaranteed	0		XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential mortgages - all other	84,915,083		XXX	84,915,083	0.0000	0	0.0149	1,265,235	0.0149	1,265,235
56.		Commercial mortgages - insured or guaranteed	0		XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial mortgages - all other	124,923,641		XXX	124,923,641	0.0000	0	0.1942	24,260,171	0.1942	24,260,171
58.		Total Schedule B mortgages (Sum of Lines 35 through 57)	37,953,592,482	0	XXX	37,953,592,482	XXX	114,903,391	XXX	357,714,034	XXX	461,706,814

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - public	5,329,956	XXX	XXX	5,329,956	0.0000	0	0.2370 (a)	1,263,200	0.2370 (a)	1,263,200
2.		Unaffiliated - private	142,433	XXX	XXX	142,433	0.0000	0	0.1945	27,703	0.1945	27,703
3.		Federal Home Loan Bank	219,697,700	XXX	XXX	219,697,700	0.0000	0	0.0061	1,340,156	0.0097	2,131,068
4.		Affiliated - life with AVR	2,577,290,339	XXX	XXX	2,577,290,339	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed income - exempt obligations	0			0	XXX		XXX		XXX	
6.		Fixed income - highest quality	0			0	XXX		XXX		XXX	
7.		Fixed income - high quality	0			0	XXX		XXX		XXX	
8.		Fixed income - medium quality	0			0	XXX		XXX		XXX	
9.		Fixed income - low quality	0			0	XXX		XXX		XXX	
10.		Fixed income - lower quality	0			0	XXX		XXX		XXX	
11.		Fixed income - in or near default	0			0	XXX		XXX		XXX	
12.		Unaffiliated common stock - public	0			0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated common stock - private	0			0	0.0000	0	0.1945	0	0.1945	0
14.		Real estate	0			0	(b)	0	(b)	0	(b)	0
15.		Affiliated - certain other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - all other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total common stock (Sum of Lines 1 through 16)	2,802,460,428	0	0	2,802,460,428	XXX	0	XXX	2,631,059	XXX	3,421,970
		REAL ESTATE										
18.		Home office property (General Account only)	0			0	0.0000	0	0.0912	0	0.0912	0
19.		Investment properties	0			0	0.0000	0	0.0912	0	0.0912	0
20.		Properties acquired in satisfaction of debt	84,750,848			84,750,848	0.0000	0	0.1337	11,331,188	0.1337	11,331,188
21.		Total real estate (Sum of Lines 18 through 20)	84,750,848	0	0	84,750,848	XXX	0	XXX	11,331,188	XXX	11,331,188
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest quality	18,242,377	XXX	XXX	18,242,377	0.0005	9,121	0.0016	29,188	0.0033	60,200
24.	2	High quality	9,326,061	XXX	XXX	9,326,061	0.0021	19,585	0.0064	59,687	0.0106	98,856
25.	3	Medium quality	1,164,427	XXX	XXX	1,164,427	0.0099	11,528	0.0263	30,624	0.0376	43,782
26.	4	Low quality	13,942,884	XXX	XXX	13,942,884	0.0245	341,601	0.0572	797,533	0.0817	1,139,134
27.	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or near default	8,557,245	XXX	XXX	8,557,245	0.0000	0	0.2370	2,028,067	0.2370	2,028,067
29.		Total with bond characteristics (Sum of Lines 22 through 28)	51,232,994	XXX	XXX	51,232,994	XXX	381,834	XXX	2,945,099	XXX	3,370,039

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
31.	2	High quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with preferred stock characteristics (Sum of Lines 30 through 36)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - highest quality	7,332		XXX	7,332	0.0011	8	0.0057	42	0.0074	54
39.		Mortgages - CM2 - high quality	0		XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - medium quality	0		XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - low medium quality	0		XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - low quality	0		XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - insured or guaranteed	0		XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - all other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - insured or guaranteed	0		XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm mortgages	0		XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential mortgages - insured or guaranteed	0		XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential mortgages - all other	0		XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial mortgages - insured or guaranteed	0		XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial mortgages - all other	0		XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm mortgages	0		XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential mortgages - insured or guaranteed	0		XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential mortgages - all other	0		XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial mortgages - insured or guaranteed	0		XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial mortgages - all other	0		XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total affiliated (Sum of Lines 38 through 55)	7,332	0	XXX	7,332	XXX	8	XXX	42	XXX	54
57.		Unaffiliated - in good standing with covenants	0		XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - in good standing defeased with government securities	0		XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - in good standing primarily senior	937,966,025		XXX	937,966,025	0.0040	3,751,864	0.0114	10,692,813	0.0149	13,975,694
60.		Unaffiliated - in good standing all other	0		XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - overdue, not in process	0		XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - in process of foreclosure	0		XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total unaffiliated (Sum of Lines 57 through 62)	937,966,025	0	XXX	937,966,025	XXX	3,751,864	XXX	10,692,813	XXX	13,975,694
64.		Total with mortgage loan characteristics (Lines 56 + 63)	937,973,357	0	XXX	937,973,357	XXX	3,751,872	XXX	10,692,854	XXX	13,975,748

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated public	25,818,545	XXX	XXX	25,818,545	0.0000	0	0.1215 (a)	3,136,953	0.1215 (a)	3,136,953
66.		Unaffiliated private	3,251,910,555	XXX	XXX	3,251,910,555	0.0000	0	0.1945	632,496,603	0.1945	632,496,603
67.		Affiliated life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated certain other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated other - all other	794,392,565	XXX	XXX	794,392,565	0.0000	0	0.1945	154,509,354	0.1945	154,509,354
70.		Total with common stock characteristics (Sum of Lines 65 through 69)	4,072,121,665	XXX	XXX	4,072,121,665	XXX	0	XXX	790,142,910	XXX	790,142,910
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home office property (General Account only)	0			0	0.0000	0	0.0912	0	0.0912	0
72.		Investment properties	1,148,942,319			1,148,942,319	0.0000	0	0.0912	104,783,539	0.0912	104,783,539
73		Properties acquired in satisfaction of debt	0			0	0.0000	0	0.1337	0	0.1337	0
74.		Total with real estate characteristics (Sum of Lines 71 through 73)	1,148,942,319	0	0	1,148,942,319	XXX	0	XXX	104,783,539	XXX	104,783,539
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75.		Yield guaranteed state tax credit investments	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Qualifying federal tax credit investments	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Qualifying state tax credit investments	0			0	0.0063	0	0.0120	0	0.0190	0
78.		Other tax credit investments	0			0	0.0273	0	0.0600	0	0.0975	0
79.		Total tax credit investments (Sum of Lines 75 through 78)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
80.		Bonds - unaffiliated	25,870,034	XXX	XXX	25,870,034	0.0000	0	0.1580	4,087,465	0.1580	4,087,465
81.		Bonds - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
82.		Common stock - unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common stock - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Preferred stock - unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred stock - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Real estate - unaffiliated	0			0	0.0000	0	0.1580	0	0.1580	0
87.		Real estate - affiliated	0			0	0.0000	0	0.1580	0	0.1580	0
88.		Mortgage loans - unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage loans - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Other - unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Total residual tranches or interests (Sum of Lines 80 through 91)	25,870,034	0	0	25,870,034	XXX	0	XXX	4,087,465	XXX	4,087,465
		SURPLUS NOTES AND CAPITAL NOTES										
93.	1	Highest quality	493,955,069	XXX	XXX	493,955,069	0.0005	246,978	0.0016	790,328	0.0033	1,630,052
94.	2	High quality	10,552,491	XXX	XXX	10,552,491	0.0021	22,160	0.0064	67,536	0.0106	111,856
95.	3	Medium quality	8,474,664	XXX	XXX	8,474,664	0.0099	83,899	0.0263	222,884	0.0376	318,647
96.	4	Low quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
97.	5	Lower quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
98.	6	In or near default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
99.		Total surplus notes and capital notes (Sum of Lines 93 through 98)	512,982,224	XXX	XXX	512,982,224	XXX	353,037	XXX	1,080,748	XXX	2,060,555
		ALL OTHER INVESTMENTS										
100.		NAIC 1 working capital finance investments	0	XXX		0	0.0000	0	0.0042	0	0.0042	0
101.		NAIC 2 working capital finance investments	0	XXX		0	0.0000	0	0.0137	0	0.0137	0
102.		Other invested assets - Schedule BA	93,803,031	XXX		93,803,031	0.0000	0	0.1580	14,820,879	0.1580	14,820,879
103.		Other short-term invested assets - Schedule DA	0	XXX		0	0.0000	0	0.1580	0	0.1580	0
104.		Total all other (Sum of Lines 100 through 103)	93,803,031	XXX	0	93,803,031	XXX	0	XXX	14,820,879	XXX	14,820,879
105.		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	6,842,925,624	0	0	6,842,925,624	XXX	4,486,744	XXX	928,553,495	XXX	933,241,137

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

ASSET VALUATION RESERVE

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
000000000	R.	915217-XA-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8276 5% Due 12/1/2052 Mo-1	1	13,090,450	27,490	83,779	138,759
000000000	R.	586054-AA-6	PRETIUM MORTGAGE CREDIT PARTNE SENIOR WHOLE_CMO _24-RPL2 144A Adj % Due 6/25/2064 Mo-1	1	16,963,641	35,624	108,567	179,815
000000000	R.	BID1FM-66-0	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CMBS _20-C56 3.107% Due 6/15/2053 Mo-1	1	16,078,000	33,764	102,899	170,427
000000000	R.	38376G-V5-6	H-E-B LP CORP_BND 4.36% Due 3/30/2045 MS30	1	12,926,101	27,145	82,727	137,017
000000000	R.	822582-AN-2	HG LUX TOPCO 1 SARL SENIOR CORP_BND 6.53% Due 11/30/2032 MN30	1	18,433,346	38,710	117,973	195,393
000000000	R.	3137BS-YW-7	DELMARVA POWER & LIGHT COMPANY SECURED CORP_BND 5.55% Due 3/20/2054 MS20 .	1	13,729,075	28,831	87,866	145,528
000000000	R.	BID1JM-L0-2	CSFV CORE II LLC CORP BND 5.29% Due 10/17/2034 A017	1	14,079,147	29,566	90,107	149,239
000000000	R.	023135-BU-9	TEXAS-NEW MEXICO POWER CO CORP BND 5.54% Due 7/31/2037 JJ31	1	12,447,791	26,140	79,666	131,947
000000000	R.	BRY9VS-WX-1	VANGUARD GROUP INC SENIOR CORP_BND 3.05% Due 8/22/2050 FA22	1	12,188,000	25,595	78,003	129,193
000000000	R.	89177B-AB-1	KPMG LLP SENIOR CORP_BND 3.51% Due 12/30/2034 JD30	1	11,771,574	24,720	75,338	124,779
000000000	R.	693342-AD-9	NAVIENT PRIVATE EDUCATION REFI SUB ABS_ABS _21-E 144A 2.03% Due 12/16/2069 Mo-15	1	15,020,495	31,543	96,131	159,217
000000000	R.	38190F-AA-4	STONE POINT CAPITAL LLC SENIOR CORP_BND 3.2% Due 2/26/2036 FA26	1	12,690,919	26,651	81,222	134,524
000000000	R.	38190F-AA-4	VANGUARD GROUP INC SENIOR CORP_BND 3 1/4% Due 8/22/2060 FA19	1	12,690,919	26,651	81,222	134,524
000000000	R.	38190F-AC-0	GOLDENTREE ASSET MANAGEMENT LP CORP_BND 3.14% Due 11/18/2031 JD30	1	15,243,634	32,012	97,559	161,583
000000000	R.	57582R-YP-5	CMFT NET LEASE MASTER ISSUER L SUB ABS_ABS _21-1 144A 3.44% Due 7/20/2051 Mo-20	1	10,395,696	21,831	66,532	110,194
000000000	R.	73358W-3L-6	CONCORD MUSIC ROYALTIES LLC TU ABS_ABS _25-2 144A 5.785% Due 7/20/2075 JAJO20	1	11,835,008	24,854	75,744	125,451
000000000	R.	915217-XA-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RA7746 3 1/2% Due 8/1/2052 Mo-1	1	10,472,360	21,992	67,023	111,007
000000000	R.	73358W-F8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS5679 5 1/2% Due 8/1/2053 Mo-1	1	14,563,992	30,584	93,210	154,378
000000000	R.	26442T-AC-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY_CMO _18-168F 3% Due 12/20/2048 Mo-1	1	10,101,925	21,214	64,652	107,080
000000000	R.	BID1FM-AG-3	DYAL CAPITAL PARTNERS IV ISSUE SECURED CORP_BND 3.65% Due 2/22/2041 FA22 .	1	10,059,956	21,126	64,384	106,636
000000000	R.	BID0T5-3G-5	CENTERPOINT PROPERTIES TRUST SENIOR CORP_BND 2.93% Due 1/13/2033 JJ13	1	11,548,118	24,251	73,908	122,410
000000000	R.	649322-AF-1	PILI 1 PORTFOLIO SCSP SENIOR CORP_BND 5.3% Due 5/5/2042 MN5	1	12,197,700	25,615	78,065	129,296
000000000	R.	BID1FM-8F-8	PRISA LHC LLC SENIOR CORP_BND 2.82% Due 10/15/2032 JJ15	1	10,071,989	21,151	64,461	106,763
000000000	R.	3137BM-Q7-4	NEW JERSEY NATURAL GAS CO CORP BND 144A 5.82% Due 6/26/2054 JD26	1	11,418,605	23,979	73,079	121,037
000000000	R.	BID1FL-Z5-2	TEXAS-NEW MEXICO POWER CO CORP BND 5.93% Due 7/31/2045 JJ31	1	10,049,444	21,104	64,316	106,524
000000000	R.	64966H-4K-3	ENBRIDGE PIPELINES SOUTHERN L CORP BND 3.98% Due 6/30/2040 JD30	1	11,116,330	23,344	71,145	117,833
000000000	R.	BID1FM-12-4	ENTERPRISE PRODUCTS OPERATING SENIOR CORP_BND 5.2% Due 1/15/2036 JJ15	1	10,048,056	21,101	64,308	106,509
000000000	R.	BRTF3V-V6-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AGENCY_CMO _43-95 Adj % Due 12/15/2052 Mo-1	1	8,106,941	17,025	51,884	85,934
000000000	R.	BRTF3V-V6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5190 5 1/2% Due 11/1/2053 Mo-1	1	7,447,249	15,639	47,662	78,941
000000000	R.	693342-AD-9	MACQUARIE GROUP LTD SENIOR CORP_BND 144A Adj % Due 1/14/2033 JJ14	1	10,013,663	21,029	64,087	106,145
000000000	R.	BID20M-43-3	DYAL CAPITAL PARTNERS IV ISSUE SECURED CORP_BND 3.65% Due 2/22/2041 FA22 .	1	10,137,004	21,288	64,877	107,452
000000000	R.	BID24B-ZZ-8	BANCO DE CREDITO E INVERSIONES SENIOR CORP_BND 144A 2 7/8% Due 10/14/2031 A014	1	20,050,311	42,106	128,322	212,533
000000000	R.	73358W-RP-1	FREDDIE MAC FHLMC_4552 SENIOR AGENCY_CMO _4552 3 1/2% Due 2/15/2046 Mo-1 .	1	22,454,667	47,155	143,710	238,019
000000000	R.	91335V-KQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA2100 4 1/2% Due 6/1/2053 Mo-1	1	20,209,350	42,440	129,340	214,219
000000000	R.	30231G-AZ-5	GRAND PARKWAY TRANSPORTATION C SUB MUNITAX_BND REV 5.184% Due 10/1/2042 A01	1	28,324,975	59,482	181,280	300,245
000000000	R.	822582-AD-4	GREENSAIF PIPELINES BIDCO SA R SECURED CORP_BND 144A 6.1027% Due 8/23/2042 FA23	1	25,697,181	53,964	164,462	272,390
000000000	R.	BID0T6-4C-1	SLGOT_21-OVA SUB SUB_CMBS _21-OVA 144A 2.85061% Due 7/15/2041 Mo-1	1	17,119,869	35,952	109,567	181,471
000000000	R.	Z95ET3-7K-0	AWOF I FINANCE COMPANY PTY LTD SENIOR CORP_BND 3.43% Due 10/24/2031 AO24 .	1	68,934,771	144,763	441,183	730,709
000000000	R.	05525M-AA-4	CONCORD MUSIC ROYALTIES LLC TU ABS_ABS _25-2 144A 5.785% Due 7/20/2075 JAJO20	1	22,753,512	47,782	145,622	241,187
000000000	R.	BRTF3V-V6-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY_CMO _17-77A 4% Due 5/20/2047 Mo-1	1	13,021,048	27,344	83,335	138,023
000000000	R.	693342-AE-7	PUBLIC STORAGE OPERATING CO SENIOR CORP_BND 2.3% Due 5/1/2031 MN1	1	20,026,642	42,056	128,171	212,282
000000000	R.	89657M-AA-8	FOOTBALL CLUB SER 2020 XI SECURED CORP_BND 3.33% Due 10/5/2032 Ann-10/5 ..	1	17,444,571	36,634	111,645	184,912
0199999. Subtotal default component - other than mortgage					652,974,025	1,371,247	4,179,033	6,921,525
0599999 - Total					652,974,025	1,371,247	4,179,033	6,921,525

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
A10144995L	N/A	CA	2025	500,000	500,000	0	Settled
YMA0113140	N/A	CA	2025	250,000	250,000	0	Settled
YMC0139428	N/A	MI	2025	175,000	175,000	0	Settled
B20010437L	N/A	CA	2025	150,000	150,000	0	Settled
0199999. Death claims - ordinary				1,075,000	1,075,000	0	XXX
0599999. Death claims - disposed of				1,075,000	1,075,000	0	XXX
1099999. Additional accidental death benefits claims - disposed of				0	0	0	XXX
1599999. Disability benefits claims - disposed of				0	0	0	XXX
2099999. Matured endowments claims - disposed of				0	0	0	XXX
2599999. Annuities with life contingency claims - disposed of				0	0	0	XXX
2699999. Claims disposed of during current year				1,075,000	1,075,000	0	XXX
YM00811443	'12D02018AAL	CA	2017	1,000,000	0	1,000,000	Litigation
UM0039913L	NA	MI	2021	2,115,000	0	2,115,000	Litigation
UM0023684L	NA	MI	2021	2,115,000	0	2,115,000	Litigation
2799999. Death claims - ordinary				5,230,000	0	5,230,000	XXX
3199999. Death claims - resisted				5,230,000	0	5,230,000	XXX
3699999. Additional accidental death benefits claims - resisted				0	0	0	XXX
4199999. Disability benefits claims - resisted				0	0	0	XXX
4699999. Matured endowments claims - resisted				0	0	0	XXX
5199999. Annuities with life contingencies claims - resisted				0	0	0	XXX
5299999. Claims resisted during current year				5,230,000	0	5,230,000	XXX
5399999 - Totals				6,305,000	1,075,000	5,230,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	22,875,768	XXX	3,166	XXX	3,212	XXX	5,271	XXX	0	XXX	0	XXX	0	XXX
2.	Premiums earned	23,150,246	XXX	8,223	XXX	3,212	XXX	5,378	XXX	0	XXX	0	XXX	0	XXX
3.	Incurred claims	9,529,184	41.2	22,358	271.9	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	9,529,184	41.2	22,358	271.9	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	(24,766,198)	(107.0)	(35,823)	(435.7)	0	0.0	(23,318)	(433.6)	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	(5,945,321)	(25.7)	(33,225)	(404.1)	0	0.0	(5,578)	(103.7)	0	0.0	0	0.0	0	0.0
8.	Other general insurance expenses	14,425,290	62.3	1,477,317	17,966.2	101	3.1	4,303	80.0	1,325	0.0	2,713	0.0	0	0.0
9.	Taxes, licenses and fees	1,425,055	6.2	3,294	40.1	134,773	4,195.4	71	1.3	407	0.0	791	0.0	0	0.0
10.	Total other expenses incurred	9,905,023	42.8	1,447,385	17,602.2	134,874	4,198.6	(1,204)	(22.4)	1,732	0.0	3,504	0.0	0	0.0
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	28,482,236	123.0	(1,425,697)	(17,338.4)	(131,662)	(4,098.6)	29,900	555.9	(1,732)	0.0	(3,504)	0.0	0	0.0
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	28,482,236	123.0	(1,425,697)	(17,338.4)	(131,662)	(4,098.6)	29,900	555.9	(1,732)	0.0	(3,504)	0.0	0	0.0
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written	0	XXX	0	XXX	0	XXX	35,259	XXX	0	XXX	22,828,859	XXX
2.	Premiums earned	0	XXX	0	XXX	0	XXX	69,337	XXX	0	XXX	23,064,096	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	1,307,727	1,886.1	(1,091,860)	0.0	9,290,959	40.3
4.	Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	0	0.0	1,307,727	1,886.1	(1,091,860)	0.0	9,290,959	40.3
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	(9,192,638)	(13,258.0)	(12,606,161)	0.0	(2,908,258)	(12.6)
7.	Commissions (a)	0	0.0	0	0.0	(4)	0.0	(856,841)	(1,235.8)	(1,869,482)	0.0	(3,180,191)	(13.8)
8.	Other general insurance expenses	0	0.0	0	0.0	0	0.0	2,937,497	4,236.6	186,562	0.0	9,815,472	42.6
9.	Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	172,351	248.6	179,776	0.0	933,592	4.0
10.	Total other expenses incurred	0	0.0	0	0.0	(4)	0.0	2,253,007	3,249.4	(1,503,144)	0.0	7,568,873	32.8
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	0	0.0	0	0.0	4	0.0	5,701,240	8,222.6	15,201,166	0.0	9,112,522	39.5
13.	Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	4	0.0	5,701,240	8,222.6	15,201,166	0.0	9,112,522	39.5
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	5,421,276	2,968	67	1,015	0	0	0	0	0	0	286,681	2,964,461	2,166,084
2. Advance premiums	865,478	3,602	0	42	0	0	0	0	0	0	44,406	75,837	741,591
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	6,286,754	6,570	67	1,057	0	0	0	0	0	0	331,087	3,040,298	2,907,675
5. Total premium reserves, prior year	6,909,643	11,491	67	1,198	0	0	0	0	0	0	378,093	3,354,953	3,163,842
6. Increase in total premium reserves	(622,889)	(4,921)	0	(141)	0	0	0	0	0	0	(47,005)	(314,655)	(256,166)
B. Contract Reserves:													
1. Additional reserves (a)	456,221,237	72,687	0	13,196	0	0	0	0	0	0	111,392,368	178,446,163	166,296,823
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	456,221,237	72,687	0	13,196	0	0	0	0	0	0	111,392,368	178,446,163	166,296,823
4. Total contract reserves, prior year.	480,987,434	108,510	0	36,514	0	0	0	0	0	0	120,585,006	191,052,324	169,205,081
5. Increase in contract reserves	(24,766,198)	(35,823)	0	(23,318)	0	0	0	0	0	0	(9,192,638)	(12,606,161)	(2,908,258)
C. Claim Reserves and Liabilities:													
1. Total current year	224,466,643	57,724	(1)	0	0	0	0	0	0	0	47,417,314	141,642,797	35,348,808
2. Total prior year	229,883,148	35,367	(1)	0	0	0	0	0	0	0	52,316,971	142,734,657	34,796,154
3. Increase	(5,416,505)	22,357	0	0	0	0	0	0	0	0	(4,899,657)	(1,091,859)	552,654

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

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	5,955,382	0	0	0	0	0	0	0	0	0	5,930,270	(1)	25,113
1.2 On claims incurred during current year	8,990,307	1	0	0	0	0	0	0	0	0	277,114	0	8,713,192
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	180,124,155	57,724	(1)		0	0	0	0	0	0	47,417,314	107,209,383	25,439,734
2.2 On claims incurred during current year	44,342,488	0	0	0	0	0	0	0	0	0	0	34,433,414	9,909,074
3. Test:													
3.1 Lines 1.1 and 2.1	186,079,537	57,724	(1)	0	0	0	0	0	0	0	53,347,585	107,209,382	25,464,847
3.2 Claim reserves and liabilities, December 31, prior year	229,883,148	35,367	(1)	0	0	0	0	0	0	0	52,316,971	142,734,657	34,796,154
3.3 Line 3.1 minus Line 3.2	(43,803,611)	22,357	0	0	0	0	0	0	0	0	1,030,613	(35,525,274)	(9,331,307)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Incurred claims	898,679	0	0	0	0	0	0	0	0	0	0	0	898,679
4. Commissions	0	0	0	0	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:													
1. Premiums written	30,963,310	49,677	0	42,385	0	0	0	0	0	141	6,076,194	8,826,734	15,968,180
2. Premiums earned	30,980,205	49,677	0	44,127	0	0	0	0	0	141	6,091,081	8,826,734	15,968,445
3. Incurred claims	76,452,992	135,685	0	0	0	0	0	0	0	(50)	14,528,180	35,773,254	26,015,923
4. Commissions	6,521,522	33,244	0	5,578	0	0	0	0	0	32	898,516	2,139,008	3,445,144

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims	158,042	0	0	0	0	0	0	0	(50)	15,835,907	34,681,394	34,408,203	85,083,496
2. Beginning claim reserves and liabilities	35,367	0		0	0	0	0	0	1,353	56,945,492	142,735,292	39,447,893	239,165,397
3. Ending claim reserves and liabilities	57,724	0		0	0	0	0	0	1,303	50,299,765	141,643,294	38,490,433	230,492,519
4. Claims paid	135,685	0	0	0	0	0	0	0	0	22,481,634	35,773,392	35,365,663	93,756,374
B. Assumed Reinsurance:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	0	0	898,679	898,679
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	(898,679)	(898,679)
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
C. Ceded Reinsurance:													
1. Incurred claims	135,685	0	0	0	0	0	0	0	(50)	14,528,180	35,773,254	26,015,923	76,452,992
2. Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	1,353	4,609,892	0	3,772,326	8,383,571
3. Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	1,303	2,882,450	0	3,142,122	6,025,876
4. Claims paid	135,685	0	0	0	0	0	0	0	0	16,255,621	35,773,254	26,646,127	78,810,687
D. Net:													
1. Incurred claims	22,357	0	0	0	0	0	0	0	0	1,307,727	(1,091,860)	9,290,959	9,529,183
2. Beginning claim reserves and liabilities	35,367	0	0	0	0	0	0	0	0	52,335,600	142,735,292	34,776,888	229,883,147
3. Ending claim reserves and liabilities	57,724	0	0	0	0	0	0	0	0	47,417,314	141,643,294	35,348,311	224,466,644
4. Claims paid	0	0	0	0	0	0	0	0	0	6,226,013	138	8,719,536	14,945,687
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	22,358	0	0	0	0	0	0	0	0	1,307,727	(1,091,860)	9,290,959	9,529,184
2. Beginning reserves and liabilities	33,897	0		0	0	0	0	0	0	52,335,600	142,735,292	34,776,888	229,881,677
3. Ending reserves and liabilities	57,724	0		0	0	0	0	0	0	47,417,314	141,643,294	35,348,311	224,466,644
4. Paid claims and cost containment expenses	(1,469)	0	0	0	0	0	0	0	0	6,226,013	138	8,719,536	14,944,218

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
70238	74-1625348	10/01/2022	The Variable Annuity Life Insurance Company	TX	MCO/G	VA			808,895,058		16,221,280,122	
0299999. General Account - U.S. affiliates - other							0	0	808,895,058	0	16,221,280,122	0
0399999. Total General Account - U.S. affiliates							0	0	808,895,058	0	16,221,280,122	0
00000	AA-3190823	01/01/1999	COREBRIDGE INS CO BERMUDA LTD	BMU	YRT/I	OL	674,649,600	9,225,524	14,849,638	0	0	0
0599999. General Account - non-U.S. affiliates - other							674,649,600	9,225,524	14,849,638	0	0	0
0699999. Total General Account - non-U.S. affiliates							674,649,600	9,225,524	14,849,638	0	0	0
0799999. Total General Account - affiliates							674,649,600	9,225,524	823,744,696	0	16,221,280,122	0
61492	44-0188050	01/01/1966	Athene Annuity & Life Assurance Company	DE	CO/I	OL	2,165,737	0	59,355	0	0	0
87726	06-0566090	12/31/1991	Brighthouse Life Insurance Company	DE	CO/G	FA	0	4,286,504	0	0	0	0
61581	84-0162240	03/31/1985	Capitol Life Insurance Company	TX	CO/I	OA	0	1,477,593	0	0	0	0
62103	15-0274455	12/31/1993	Columbian Mutual Life Insurance Company	NY	CO/I	FA	0	40,608,224	68,481	0	0	0
62634	51-0104167	07/01/2009	Delaware American Life Insurance Co	DE	CO/G	OL	3,075,238	3,654,706	604,695	0	0	0
62634	51-0104167	07/01/2009	Delaware American Life Insurance Co	DE	CO/I	FA	0	6,356,448	0	0	0	0
62634	51-0104167	07/01/2009	Delaware American Life Insurance Co	DE	CO/I	OL	19,171,928	7,652,266	(1,516)	(157,436)	0	0
74004	74-1319784	01/01/1989	Family Service Life Insurance Company	TX	CO/I	OL	2,961,000	6,791,132	0	46,000	0	0
74780	86-0214103	06/01/1986	Integrity Life Insurance Company	OH	MCO/I	OL	9,080,402	0	96,939	0	1,086,276	0
65080	41-0999752	03/31/1997	John Alden Life Insurance Company	AZ	CO/G	FA	0	2,525,154	0	0	0	0
65080	41-0999752	03/31/1997	John Alden Life Insurance Company	AZ	CO/I	FA	0	43,049,714	86,600			
65080	41-0999752	03/31/1997	John Alden Life Insurance Company	AZ	CO/I	OA	0	524,869	0			
66540	84-6024157	05/11/1976	National Farmer's Union Life Insurance Company	TX	CO/I	OL	0	0	0	0	0	0
66540	84-6024157	05/11/1976	National Farmer's Union Life Insurance Company	TX	YRT/I	OL	49,995	1,225	6,606	0	0	0
66869	31-4156830	10/01/1991	Nationwide Life Insurance Company	OH	CO/I	FA	0	14,643,930	152,460	0	0	0
93777	38-2341728	01/01/1996	Pavonia Life Insurance Company of Michigan	MI	CO/I	FA	0	1,076,508	0	0	0	0
93777	38-2341728	01/01/1996	Pavonia Life Insurance Company of Michigan	MI	CO/G	FA	0	0	1,200	0	0	0
68195	62-0331200	05/01/1998	Provident Life & Accident Ins Co	TN	CO/I	FA	0	27,631,366	0	0	0	0
93572	43-1235868	03/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	0	0	33,150	0	0	0
93572	43-1235868	01/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	806,167	24,927	24,275	0	0	0
78778	13-2656036	02/28/2022	THE GUARDIAN INSURANCE & ANNUITY COMPANY, INC.	DE	CO/I	IA	0	221,438,976	49,217,234	0	0	0
67601	04-2381280	05/01/1998	Unum Insurance Company	ME	CO/I	FA	0	281,468,817	1,246,032	0	0	0
00000	00-0000000	04/19/2001	Various*		CO/I	FA	0	1,235,552	0	0	0	0
00000	00-0000000	04/19/2001	Various*		CO/I	FA	0	680,843,095	0	0	0	0
0899999. General Account - U.S. non-affiliates							37,310,467	1,345,291,006	51,595,511	(111,436)	1,086,276	0
00000	AA-1120110	08/04/2025	Pension Ins Corp PLC	GBR	CO/G	FA	0	0	1,520,953,958	0	0	0
00000	AA-1121535	12/10/2025	WESLEYAN AND GEN ASSUR SOC	GBR	CO/G	FA	0	0	630,640,591	0	0	0
0999999. General Account - non-U.S. non-affiliates							0	0	2,151,594,549	0	0	0
1099999. Total General Account - non-affiliates							37,310,467	1,345,291,006	2,203,190,060	(111,436)	1,086,276	0
1199999. Total General Account							711,960,067	1,354,516,530	3,026,934,756	(111,436)	16,222,366,398	0
1499999. Total Separate Accounts - U.S. affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - non-U.S. affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - affiliates							0	0	0	0	0	0
00000	AA-1120034	12/09/2021	AVIVA Life and Pensions UK Ltd	GBR	CO/G	FA	0	840,947,086	0	0	0	0
00000	AA-1120034	06/25/2020	AVIVA Life and Pensions UK Ltd	GBR	CO/G	FA	0	429,374,878	0	0	0	0
00000	AA-1120034	10/25/2023	AVIVA Life and Pensions UK Ltd	GBR	CO/G	FA	0	327,391,062	0	0	0	0
00000	AA-1120845	07/22/2021	Legal and Gen Assur Soc Ltd	GBR	CO/G	FA	0	219,420,011	0	0	0	0
00000	AA-1120845	09/30/2019	Legal and Gen Assur Soc Ltd	GBR	CO/G	FA	0	179,046,982	0	0	0	0
00000	AA-1120845	12/07/2022	Legal and Gen Assur Soc Ltd	GBR	CO/G	FA	0	1,080,615,309	0	0	0	0
00000	AA-1120845	05/18/2023	Legal and Gen Assur Soc Ltd	GBR	CO/G	FA	0	1,160,883,165	0	0	0	0
00000	AA-1120845	12/12/2023	Legal and Gen Assur Soc Ltd	GBR	CO/G	FA	0	2,279,229,411	0	0	0	0
00000	AA-1120110	07/27/2021	Pension Ins Corp PLC	GBR	CO/G	FA	0	191,189,708	0	0	0	0
00000	AA-1120110	11/16/2021	Pension Ins Corp PLC	GBR	CO/G	FA	0	671,762,129	0	0	0	0
00000	AA-1120110	06/25/2020	Pension Ins Corp PLC	GBR	CO/G	FA	0	508,471,450	0	0	0	0
00000	AA-1120110	02/27/2023	Pension Ins Corp PLC	GBR	CO/G	FA	0	1,684,301,835	0	0	0	0
00000	AA-1120110	08/04/2025	Pension Ins Corp PLC	GBR	CO/G	FA	0	1,877,740,763	0	0	0	0
00000	98-0671316	03/02/2022	PHOENIX LIFE LIMITED	GBR	CO/G	FA	0	115,846,384	0	0	0	0
00000	98-0671316	10/12/2022	PHOENIX LIFE LIMITED	GBR	CO/G	FA	0	251,973,099	0	0	0	0
00000	98-0671316	12/19/2023	PHOENIX LIFE LIMITED	GBR	CO/G	FA	0	655,303,239	0	0	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
00000	AA-1121535	12/10/2025	WESLEYAN AND GEN ASSUR SOC	GBR	CO/G	FA	0	694,414,221	0	0	0	0
2099999. Separate Accounts - non-U.S. non-affiliates							0	13,167,910,732	0	0	0	0
2199999. Total Separate Accounts - non-affiliates							0	13,167,910,732	0	0	0	0
2299999. Total Separate Accounts							0	13,167,910,732	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							37,310,467	1,345,291,006	860,490,569	(111,436)	16,222,366,398	0
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							674,649,600	13,177,136,256	2,166,444,187	0	0	0
9999999 - Totals							711,960,067	14,522,427,262	3,026,934,756	(111,436)	16,222,366,398	0

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
97780	76-0030921	01/01/2011	AGC Life Insurance Company	MO	730,001	5,342,275
97780	76-0030921	01/01/2000	AGC Life Insurance Company	MO	90,470	0
68713	84-0499703	11/01/1986	Security Life of Denver Insurance Co	CO	0	0
68713	84-0499703	10/01/1991	Security Life of Denver Insurance Co	CO	16,667	0
68713	84-0499703	06/01/1992	Security Life of Denver Insurance Co	CO	(26,904,846)	(4,671,174)
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Co	CO	517,810	680,769
68713	84-0499703	03/01/1996	Security Life of Denver Insurance Co	CO	136,593	764,239
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Co	CO	83,322	(40,000)
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	576,590	207,073
68713	84-0499703	10/01/1998	Security Life of Denver Insurance Co	CO	17,897	11,747
68713	84-0499703	02/01/2000	Security Life of Denver Insurance Co	CO	666,457	177,900
68713	84-0499703	01/01/2001	Security Life of Denver Insurance Co	CO	0	40,255
68713	84-0499703	03/01/2001	Security Life of Denver Insurance Co	CO	222,887	109,774
68713	84-0499703	12/31/2002	Security Life of Denver Insurance Co	CO	376,155	195,648
0299999. Life and annuity - U.S. affiliates - other					(23,469,997)	2,818,506
0399999. Total life and annuity - U.S. affiliates					(23,469,997)	2,818,506
00000	AA-3190823	01/01/2003	Corebridge Ins Co Bermuda Ltd	BMU	52,525,825	0
00000	AA-3190823	04/01/2007	Corebridge Ins Co Bermuda Ltd	BMU	25,364	(25,364)
0599999. Life and annuity - non-U.S. affiliates - other					52,551,189	(25,364)
0699999. Total life and annuity - non-U.S. affiliates					52,551,189	(25,364)
0799999. Total life and annuity - affiliates					29,081,192	2,793,142
60895	35-0145825	04/01/1982	American United Life Insurance Company	IN	25,000	0
60895	35-0145825	05/03/1982	American United Life Insurance Company	IN	154,775	0
60895	35-0145825	11/01/1983	American United Life Insurance Company	IN	37,500	0
60895	35-0145825	07/15/1986	American United Life Insurance Company	IN	0	0
60895	35-0145825	01/01/1990	American United Life Insurance Company	IN	287,836	0
60895	35-0145825	12/01/1994	American United Life Insurance Company	IN	0	153,499
62308	06-0303370	07/01/1968	Connecticut General Life Insurance Co	CT	0	0
62634	51-0104167	07/01/2009	Delaware American Life Insurance Co	DE	0	57,841
68365	04-2729166	09/01/1999	Corporate Solutions Life Reinsurance Company	IA	0	0
68365	04-2729166	10/16/2000	Corporate Solutions Life Reinsurance Company	IA	0	0
68365	04-2729166	11/01/2000	Corporate Solutions Life Reinsurance Company	IA	0	0
68365	04-2729166	01/01/2001	Corporate Solutions Life Reinsurance Company	IA	0	0
68276	48-1024691	11/01/1983	Employers Reassurance Corporation	KS	581	0
68276	48-1024691	10/01/1995	Employers Reassurance Corporation	KS	381,466	75,000
68276	48-1024691	03/01/1996	Employers Reassurance Corporation	KS	963,969	0
68276	48-1024691	03/01/1996	Employers Reassurance Corporation	KS	4,558,412	3,111,055
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	1,136,690	237,396
68276	48-1024691	01/01/1999	Employers Reassurance Corporation	KS	0	0
68276	48-1024691	05/01/1999	Employers Reassurance Corporation	KS	3,362,846	1,421,141
68276	48-1024691	10/01/1999	Employers Reassurance Corporation	KS	237,348	225,303
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	44,286	0
68276	48-1024691	10/01/2001	Employers Reassurance Corporation	KS	984,024	652,149
86258	13-2572994	10/01/1968	General Re Life Corp	CT	50,000	75,000
86258	13-2572994	08/01/1973	General Re Life Corp	CT	96,505	0
86258	13-2572994	05/06/1976	General Re Life Corp	CT	26,737	0
86258	13-2572994	02/01/1978	General Re Life Corp	CT	537,150	37,418
86258	13-2572994	01/01/1982	General Re Life Corp	CT	0	0
86258	13-2572994	01/01/1984	General Re Life Corp	CT	0	0
86258	13-2572994	11/01/1984	General Re Life Corp	CT	13,350	0
86258	13-2572994	06/01/1985	General Re Life Corp	CT	75,000	0
86258	13-2572994	09/01/1991	General Re Life Corp	CT	22,333,100	(9,332,751)
86258	13-2572994	10/01/1995	General Re Life Corp	CT	565,947	61,014
86258	13-2572994	01/01/1997	General Re Life Corp	CT	577,992	237,396
86258	13-2572994	08/01/1997	General Re Life Corp	CT	608,000	0
86258	13-2572994	01/01/1999	General Re Life Corp	CT	90,509	468,758
86258	13-2572994	10/01/1999	General Re Life Corp	CT	317,725	164,789
86258	13-2572994	03/01/2001	General Re Life Corp	CT	(75,719)	0
86258	13-2572994	03/01/2002	General Re Life Corp	CT	2,070,456	3,413,120
86258	13-2572994	05/01/2003	General Re Life Corp	CT	(12,148,780)	(3,824,287)
86258	13-2572994	05/01/1970	General Re Life Corp	CT	29,745	0
86258	13-2572994	01/01/1983	General Re Life Corp	CT	0	2,244
86258	13-2572994	04/01/1983	General Re Life Corp	CT	1,108,000	0
86258	13-2572994	01/01/1986	General Re Life Corp	CT	1,000,000	0
88340	59-2859797	06/01/1990	Hannover Life Reassurance Co of America	FL	1,750,228	0
88340	59-2859797	10/01/1993	Hannover Life Reassurance Co of America	FL	20,514	52,178
88340	59-2859797	01/01/1995	Hannover Life Reassurance Co of America	FL	1,283,865	0
88340	59-2859797	02/01/2006	Hannover Life Reassurance Co of America	FL	121,459	23,266
88340	59-2859797	07/01/2006	Hannover Life Reassurance Co of America	FL	238,467	109,282
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	52,857,825	49,925,044
70815	06-0838648	04/01/2016	Hartford Life & Accident Insurance Company	CT	0	16
66346	58-0828824	01/01/1950	Munich American Reassurance Co	GA	3,861	0
66346	58-0828824	05/01/1986	Munich American Reassurance Co	GA	49,812	0
66346	58-0828824	01/01/1994	Munich American Reassurance Co	GA	946,120	0
66346	58-0828824	07/17/1995	Munich American Reassurance Co	GA	2,984,890	0
66346	58-0828824	10/01/1995	Munich American Reassurance Co	GA	248,311	100,000
66346	58-0828824	08/15/1996	Munich American Reassurance Co	GA	263,188	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	7,796,348	1,714,555
66346	58-0828824	01/01/1998	Munich American Reassurance Co	GA	0	0
66346	58-0828824	10/01/1998	Munich American Reassurance Co	GA	(22,176)	134,528
66346	58-0828824	01/01/1999	Munich American Reassurance Co	GA	90,509	468,758
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	418,828	668,830
66346	58-0828824	10/01/2000	Munich American Reassurance Co	GA	411,504	220,143
66346	58-0828824	03/01/2001	Munich American Reassurance Co	GA	730,351	78,641
66346	58-0828824	03/01/2002	Munich American Reassurance Co	GA	6,902,731	2,766,805
66346	58-0828824	05/01/2003	Munich American Reassurance Co	GA	5,352,613	6,684,745
66346	58-0828824	12/12/2003	Munich American Reassurance Co	GA	36,250	25,000
66346	58-0828824	10/01/2021	Munich American Reassurance Co	GA	128,830	1,244,426
85472	13-2740556	04/01/1980	National Security Life & Annuity Company	NY	922	0
85472	13-2740556	11/11/1986	National Security Life & Annuity Company	NY	75,000	0
66915	13-5582869	07/01/2021	New York Life Insurance Company	NY	0	1,118,619
88099	75-1608507	06/01/1994	Optimum Re Insurance Co	TX	301,894	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	303,498	374,212
93572	43-1235868	07/15/1986	RGA Reinsurance Company	MO	0	0
93572	43-1235868	08/01/1991	RGA Reinsurance Company	MO	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	67,359	227,652
93572	43-1235868	10/01/1993	RGA Reinsurance Company	MO	1,557,722	2,556,769
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	552,161	181,494
93572	43-1235868	11/01/1995	RGA Reinsurance Company	MO	346,928	4,631,811
93572	43-1235868	03/01/1996	RGA Reinsurance Company	MO	7,744,716	3,111,055
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	90,509	468,758
93572	43-1235868	05/01/1999	RGA Reinsurance Company	MO	3,277,730	1,421,141
93572	43-1235868	06/01/2007	RGA Reinsurance Company	MO	100,000	0
93572	43-1235868	03/01/2001	RGA Reinsurance Company	MO	794,794	77,651
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	2,420,131	4,973,943

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	05/01/2003	RGA Reinsurance Company	MO	4,675,210	8,656,108
93572	43-1235868	12/12/2003	RGA Reinsurance Company	MO	(27,129,094)	25,000
64688	75-6020048	09/01/2001	SCOR Global Life Amer Reins Company	DE	0	562,708
64688	75-6020048	01/01/1999	SCOR Global Life Amer Reins Company	DE	90,509	468,758
87017	62-1003368	12/01/1981	SCOR Global Life Reins Co of Delaware	DE	5,884	0
87017	62-1003368	01/01/1990	SCOR Global Life Reins Co of Delaware	DE	125,000	0
87017	62-1003368	01/01/2000	SCOR Global Life Reins Co of Delaware	DE	113,440	246,201
97071	13-3126819	06/10/2008	SCOR Global Life USA Reinsurance Company	DE	1,621,988	200,000
87572	23-2038295	10/01/1993	Scottish Re US Inc	DE	5,286,892	0
68713	84-0499703	11/01/1986	Security Life of Denver Insurance Co	CO	0	0
82627	06-0839705	01/01/1950	Swiss Re Life & Health America Inc	MO	27,585	0
82627	06-0839705	01/01/1970	Swiss Re Life & Health America Inc	MO	0	9,720
82627	06-0839705	09/15/1978	Swiss Re Life & Health America Inc	MO	154,909	47,549
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	(37,996)	0
82627	06-0839705	05/01/1980	Swiss Re Life & Health America Inc	MO	10,759	0
82627	06-0839705	08/01/1981	Swiss Re Life & Health America Inc	MO	0	50,000
82627	06-0839705	09/01/1981	Swiss Re Life & Health America Inc	MO	320	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	0	0
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	0	354,966
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc	MO	36,875	0
82627	06-0839705	03/01/1983	Swiss Re Life & Health America Inc	MO	47,206	0
82627	06-0839705	04/01/1983	Swiss Re Life & Health America Inc	MO	(108,568)	1,148,420
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	50,000	0
82627	06-0839705	10/01/1984	Swiss Re Life & Health America Inc	MO	0	0
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	301,067	6,814
82627	06-0839705	07/15/1986	Swiss Re Life & Health America Inc	MO	23,703	0
82627	06-0839705	11/01/1986	Swiss Re Life & Health America Inc	MO	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health America Inc	MO	3,749	(307,653)
82627	06-0839705	01/02/1987	Swiss Re Life & Health America Inc	MO	247,762	0
82627	06-0839705	09/01/1987	Swiss Re Life & Health America Inc	MO	800,000	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	54,324	0
82627	06-0839705	10/01/1989	Swiss Re Life & Health America Inc	MO	1,025,136	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health America Inc	MO	66,557	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc	MO	1,311,619	0
82627	06-0839705	03/01/1991	Swiss Re Life & Health America Inc	MO	0	562,500
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc	MO	9,911	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc	MO	1,186,387	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	23,218,179	5,952,310
82627	06-0839705	07/01/1995	Swiss Re Life & Health America Inc	MO	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	1,011,670	232,496
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	905,094	453,668
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	MO	4,333,852	499,543
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	684,275	202,126
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	509,295	403,811
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	13,948,306	1,501,396
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc	MO	0	4,148
82627	06-0839705	06/01/1985	Swiss Re Life & Health America Inc	MO	0	39,221
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	2,299,728	13,500
82627	06-0839705	10/01/1998	Swiss Re Life & Health America Inc	MO	56,597	112,107
82627	06-0839705	01/01/1999	Swiss Re Life & Health America Inc	MO	0	(37,246)
82627	06-0839705	05/01/1999	Swiss Re Life & Health America Inc	MO	3,362,846	1,540,958
82627	06-0839705	10/01/1999	Swiss Re Life & Health America Inc	MO	237,348	74,017
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	1,086,888	998,500
82627	06-0839705	03/01/2001	Swiss Re Life & Health America Inc	MO	798,139	78,381
82627	06-0839705	10/01/2001	Swiss Re Life & Health America Inc	MO	764,486	650,933
82627	06-0839705	03/01/2002	Swiss Re Life & Health America Inc	MO	37,368,048	32,494,464
82627	06-0839705	05/01/2003	Swiss Re Life & Health America Inc	MO	11,765,385	12,500,676
82627	06-0839705	09/01/2007	Swiss Re Life & Health America Inc	MO	20,000	0
82627	06-0839705	04/01/2017	Swiss Re Life & Health America Inc	MO	3,745,000	1,890,000
65676	35-0472300	01/01/1981	The Lincoln National Life Insurance Company	IN	43,562	0
65676	35-0472300	01/01/1982	The Lincoln National Life Insurance Company	IN	0	0
65676	35-0472300	07/01/1982	The Lincoln National Life Insurance Company	IN	1,804	0
65676	35-0472300	01/01/1988	The Lincoln National Life Insurance Company	IN	54,324	0
65676	35-0472300	04/01/1991	The Lincoln National Life Insurance Company	IN	0	104,974
65676	35-0472300	01/01/1996	The Lincoln National Life Insurance Company	IN	88,310	0
65676	35-0472300	07/01/1996	The Lincoln National Life Insurance Company	IN	495,618	321,495
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	383,295	237,396
65676	35-0472300	08/01/1997	The Lincoln National Life Insurance Company	IN	2,319,371	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	4,329,421	1,054,064
65676	35-0472300	10/01/1998	The Lincoln National Life Insurance Company	IN	(13,306)	67,264
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	90,509	506,004
65676	35-0472300	05/01/1999	The Lincoln National Life Insurance Company	IN	3,312,514	1,421,141
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	237,327	2,627,327
65676	35-0472300	07/15/2001	The Lincoln National Life Insurance Company	IN	178,530	164,829
65676	35-0472300	10/01/2001	The Lincoln National Life Insurance Company	IN	772,185	652,327
65676	35-0472300	07/01/1971	The Lincoln National Life Insurance Company	IN	11,218	0
65676	35-0472300	11/15/1991	The Lincoln National Life Insurance Company	IN	210,935	710,167
65676	35-0472300	03/01/2002	The Lincoln National Life Insurance Company	IN	36,851	105,028
86231	39-0989781	07/01/1975	Transamerica Life Insurance Co	IA	40,800	799,823
86231	39-0989781	07/01/1977	Transamerica Life Insurance Co	IA	2,529	0
86231	39-0989781	09/01/1969	Transamerica Life Insurance Co	IA	0	3,274
86231	39-0989781	12/01/1983	Transamerica Life Insurance Co	IA	5,201,423	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	986,899	50,000
86231	39-0989781	07/01/1989	Transamerica Life Insurance Co	IA	1,389,202	2,073,855
86231	39-0989781	01/01/1990	Transamerica Life Insurance Co	IA	66,557	0
86231	39-0989781	01/01/1991	Transamerica Life Insurance Co	IA	622,942	562,500
86231	39-0989781	10/01/1991	Transamerica Life Insurance Co	IA	0	0
86231	39-0989781	10/01/1992	Transamerica Life Insurance Co	IA	0	(2,073,855)
86231	39-0989781	10/01/1993	Transamerica Life Insurance Co	IA	2,573,252	2,887,088
86231	39-0989781	10/01/1995	Transamerica Life Insurance Co	IA	399,098	58,595
86231	39-0989781	01/01/1996	Transamerica Life Insurance Co	IA	8,642,165	2,715,388
86231	39-0989781	07/01/1996	Transamerica Life Insurance Co	IA	152,336	81,061
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	725,729	477,828
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	12,265,166	1,958,536
86231	39-0989781	10/01/1998	Transamerica Life Insurance Co	IA	(17,741)	112,107
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	136,790	217,090
86231	39-0989781	08/01/2000	Transamerica Life Insurance Co	IA	3,275,083	159,095
86231	39-0989781	03/01/2001	Transamerica Life Insurance Co	IA	7,098,658	384,909
86231	39-0989781	03/01/2002	Transamerica Life Insurance Co	IA	25,743,724	(1,020,916)
86231	39-0989781	12/31/2006	Transamerica Life Insurance Co	IA	0	81,069
80659	82-4533188	01/01/1983	US Business of Canada Life Assurance Company	MI	26,774	4,148
80659	82-4533188	01/01/1988	US Business of Canada Life Assurance Company	MI	54,324	0
80659	82-4533188	01/01/1997	US Business of Canada Life Assurance Company	MI	8,701	79,749
80659	82-4533188	02/01/1991	US Business of Canada Life Assurance Company	MI	14,338	0
0899999. Life and annuity - U.S. non-affiliates					307,775,629	169,814,867

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-1320158	04/01/1959	SCOR Global Life	FRA	35,900	0
00000	CR-1460100	01/01/2022	New Reins Co Ltd	CHE	(5,968,740)	9,470,256
00000	RJ-1460100	04/01/2023	New Reins Co Ltd	CHE	45,534,536	1,324,821
0999999. Life and annuity - non-U.S. non-affiliates					39,601,696	10,795,077
1099999. Total life and annuity - non-affiliates					347,377,325	180,609,944
1199999. Total life and annuity					376,458,517	183,403,086
19445	25-0687550	06/01/1993	National Union Fire Insurance Company of Pittsburgh PA	PA	0	3,110,817
1399999. Accident and health - U.S. affiliates - other					0	3,110,817
1499999. Total accident and health - U.S. affiliates					0	3,110,817
1799999. Total accident and health - non-U.S. affiliates					0	0
1899999. Total accident and health - affiliates					0	3,110,817
65056	38-1659835	07/01/1997	Jackson National Life Insurance Company	MI	0	29,422
66346	58-0828824	01/01/1998	Munich American Reassurance Co	GA	0	4,026
62308	06-0303370	07/01/1968	Connecticut General Life Insurance Co	CT	0	1,500
86231	39-0989781	12/31/2006	Transamerica Premier Life Insurance Company	IA	0	4,219
62596	31-0252460	01/01/1994	Union Fidelity Life Insurance Company	KS	0	10,125
1999999. Accident and health - U.S. non-affiliates					0	49,292
2199999. Total accident and health - non-affiliates					0	49,292
2299999. Total accident and health					0	3,160,109
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					284,305,632	175,793,482
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					92,152,885	10,769,713
9999999 Totals - Life, Annuity and Accident and Health					376,458,517	186,563,195

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97780	76-0030921	01/01/2000	AGC Life Insurance Company	MO	COMB/I	AXXX	34,863,255	9,781,296	9,780,430	337,532	0	0	21,315,975	0
97780	76-0030921	01/01/2011	AGC Life Insurance Company	MO	COMB/I	AXXX	0	0	0	167,812	0	0	0	0
97780	76-0030921	01/01/2011	AGC Life Insurance Company	MO	COMB/I	XXXL	4,596,366,424	42,287,747	47,301,958	19,239,790	0	0	27,537,234	0
68713	84-0499703	09/01/1983	Security Life of Denver Insurance Co	CO	CO/I	OL	50,000	30,215	29,430	779				
68713	84-0499703	09/01/1983	Security Life of Denver Insurance Co	CO	YRT/G	OL	21,599	56	53	109				
68713	84-0499703	11/01/1986	Security Life of Denver Insurance Co	CO	CO/I	OL	2,336,230	36,863	39,512	54,767				
68713	84-0499703	08/01/1988	Security Life of Denver Insurance Co	CO	CO/I	OL	1,067,333	45,680	38,964	43,745				
68713	84-0499703	08/01/1988	Security Life of Denver Insurance Co	CO	YRT/I	OL	515,656	7,412	6,369	8,122				
68713	84-0499703	06/01/1989	Security Life of Denver Insurance Co	CO	CO/I	DIS		49,298	49,298					
68713	84-0499703	06/01/1989	Security Life of Denver Insurance Co	CO	CO/I	OL	142,500	3,690	3,382	5,805				
68713	84-0499703	10/01/1991	Security Life of Denver Insurance Co	CO	YRT/I	OL	135,067	3,393	3,370	4,187				
68713	84-0499703	06/01/1992	Security Life of Denver Insurance Co	CO	YRT/I	OL	1,152,969	62,879	54,807	3,554,955				
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL				15,636				
68713	84-0499703	03/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL	3,120,353	465,347	440,519	535,574				
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL	567,842	10,867	9,955	19,286				
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Co	CO	YRT/I	OL				(553)				
68713	84-0499703	04/01/1997	Security Life of Denver Insurance Co	CO	CO/I	OL	16,000	130	118	162				
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	ADB		83	83	166				
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	ADB		82	89	164				
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	DIS		280,832	282,361	1,508				
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	DIS		331,195	331,643	1,938				
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	OL	45,226,140	518,216	481,801	185,066				
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	CO/I	OL	96,600,445	988,584	922,241	299,723				
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	YRT/I	OL	8,337,906	214,692	220,182	353,582				
68713	84-0499703	10/15/1997	Security Life of Denver Insurance Co	CO	YRT/I	OL	382,182	4,216	4,826	25,168				
68713	84-0499703	09/05/1998	Security Life of Denver Insurance Co	CO	YRT/I	OL	8,211,247	596,875	546,138	1,168,590				
68713	84-0499703	10/01/1998	Security Life of Denver Insurance Co	CO	YRT/I	OL				(170)				
68713	84-0499703	10/01/1998	Security Life of Denver Insurance Co	CO	YRT/I	OL	1,900,945	34,127	30,998	59,736				
68713	84-0499703	02/01/2000	Security Life of Denver Insurance Co	CO	CO/I	OL	432,713,596	23,926,918	25,979,719	1,384,034				
68713	84-0499703	02/01/2000	Security Life of Denver Insurance Co	CO	YRT/I	OL	59,554,903	1,645,632	1,975,772	2,867,647				
68713	84-0499703	02/01/2000	Security Life of Denver Insurance Co	CO	YRT/I	OL	26,394	63	58	915				
68713	84-0499703	01/01/2001	Security Life of Denver Insurance Co	CO	YRT/I	OL	298,432	5,680	5,074	9,580				
68713	84-0499703	03/01/2001	Security Life of Denver Insurance Co	CO	YRT/I	OL	66,908,098	4,297,389	3,870,758	4,220,892				
68713	84-0499703	05/01/2001	Security Life of Denver Insurance Co	CO	CO/I	OL	1,631,250	101,092	106,994	794				
68713	84-0499703	08/01/2001	Security Life of Denver Insurance Co	CO	CO/I	OL	2,402,693	144,552	153,788	8,677				
68713	84-0499703	12/31/2002	Security Life of Denver Insurance Co	CO	CO/I	OL	430,239,516	24,306,853	26,376,719	1,300,004				
68713	84-0499703	12/31/2002	Security Life of Denver Insurance Co	CO	YRT/I	OL	15,854,667	855,375	790,874	1,194,852				
68713	84-0499703	12/31/2002	Security Life of Denver Insurance Co	CO	YRT/I	OL	202,362	9,986	9,170	18,027				
0299999. General Account - authorized U.S. affiliates - other							5,810,846,004	111,047,315	119,847,453	37,088,601	0	0	48,853,209	0
0399999. Total General Account - authorized U.S. affiliates							5,810,846,004	111,047,315	119,847,453	37,088,601	0	0	48,853,209	0
0699999. Total General Account - authorized non-U.S. affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - authorized affiliates							5,810,846,004	111,047,315	119,847,453	37,088,601	0	0	48,853,209	0
60895	35-0145825	03/23/1956	American United Life Insurance Company	IN	YRT/I	OL	951	42	40	75	0	0	0	0
60895	35-0145825	07/01/1971	American United Life Insurance Company	IN	YRT/I	OL	19,101	565	545	839	0	0	0	0
60895	35-0145825	11/01/1980	American United Life Insurance Company	IN	YRT/I	ADB	0	0	0	9	0	0	0	0
60895	35-0145825	11/01/1980	American United Life Insurance Company	IN	YRT/I	DIS	0	0	0	5	0	0	0	0
60895	35-0145825	11/01/1980	American United Life Insurance Company	IN	YRT/I	OL	20,432	859	832	1,719	0	0	0	0
60895	35-0145825	01/01/1982	American United Life Insurance Company	IN	YRT/I	OL	56,440	826	727	1,933	0	0	0	0
60895	35-0145825	04/01/1982	American United Life Insurance Company	IN	YRT/I	ADB	0	0	0	45	0	0	0	0
60895	35-0145825	04/01/1982	American United Life Insurance Company	IN	YRT/I	DIS	0	0	0	(3)	0	0	0	0
60895	35-0145825	04/01/1982	American United Life Insurance Company	IN	YRT/I	OL	433,007	9,859	9,333	19,616	0	0	0	0
60895	35-0145825	05/03/1982	American United Life Insurance Company	IN	YRT/I	OL	41,462	590	564	668	0	0	0	0
60895	35-0145825	11/01/1983	American United Life Insurance Company	IN	CO/I	OL	964,213	15,064	17,133	17,626	0	0	0	0
60895	35-0145825	11/15/1983	American United Life Insurance Company	IN	YRT/I	OL	338,465	10,028	9,371	21,433	0	0	0	0
60895	35-0145825	10/01/1985	American United Life Insurance Company	IN	YRT/I	OL	25,672	9,126	7,904	0	0	0	0	0
60895	35-0145825	07/15/1986	American United Life Insurance Company	IN	YRT/I	OL	291,433	3,261	2,892	7,150	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
60895	35-0145825	01/01/1990	American United Life Insurance Company	IN	YRT/I	OL	166,491	2,594	2,206	2,804	0	0	0	0
60895	35-0145825	12/01/1994	American United Life Insurance Company	IN	YRT/I	OL	20,484,399	1,030,121	943,338	1,760,528	0	0	0	0
60895	35-0145825	04/01/1999	American United Life Insurance Company	IN	YRT/I	OL	573,840	14,767	13,522	25,588	0	0	0	0
68365	04-2729166	08/01/2025	Corporate Solutions Life Reinsurance Company	IA	COMB/G	FA	0	905,408	0	920,224	0	0	0	0
68365	04-2729166	08/01/2025	Corporate Solutions Life Reinsurance Company	IA	COMB/G	VA	0	1,303,042,057	0	1,434,726,662	0	0	0	0
68365	04-2729166	08/01/2025	Corporate Solutions Life Reinsurance Company	IA	COMB/I	FA	0	23,924,691	0	26,100,545	0	0	0	0
68365	04-2729166	08/01/2025	Corporate Solutions Life Reinsurance Company	IA	COMB/I	VA	0	2,909,881,797	0	3,152,319,642	1,815,221,551	0	0	23,835,487
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	IA	OTH/I	VA	0	0	0	426,228	0	0	0	0
68365	04-2729166	09/01/1999	Corporate Solutions Life Reinsurance Company	IA	OTH/I	VA	0	0	0	195,376	0	0	0	0
68365	04-2729166	10/16/2000	Corporate Solutions Life Reinsurance Company	IA	OTH/G	VA	0	0	0	365,163	0	0	0	0
68365	04-2729166	10/16/2000	Corporate Solutions Life Reinsurance Company	IA	OTH/I	VA	0	0	0	123,095	0	0	0	0
68365	04-2729166	11/01/2000	Corporate Solutions Life Reinsurance Company	IA	OTH/I	VA	0	0	0	213,148	0	0	0	0
68365	04-2729166	01/01/2001	Corporate Solutions Life Reinsurance Company	IA	OTH/I	VA	0	0	0	67,502	0	0	0	0
68365	04-2729166	01/31/2001	Corporate Solutions Life Reinsurance Company	IA	OTH/I	VA	0	0	0	3,676	0	0	0	0
68276	48-1024691	11/01/1983	Employers Reassurance Corporation	KS	YRT/I	OL	11,033	440	446	0	0	0	0	0
68276	48-1024691	04/01/1989	Employers Reassurance Corporation	KS	MCO/I	OL	84,948,858	0	0	10,753	0	0	3,584,691	0
68276	48-1024691	10/01/1995	Employers Reassurance Corporation	KS	CO/I	OL	1,062,663	6,890	11,449	22,639	0	0	0	0
68276	48-1024691	10/01/1995	Employers Reassurance Corporation	KS	YRT/I	OL	4,230,731	196,864	186,134	607,783	0	0	0	0
68276	48-1024691	01/01/1996	Employers Reassurance Corporation	KS	YRT/I	OL	1,064,309	30,521	27,684	52,843	0	0	0	0
68276	48-1024691	03/01/1996	Employers Reassurance Corporation	KS	YRT/G	OL	384,744	14,117	13,411	22,007	0	0	0	0
68276	48-1024691	03/01/1996	Employers Reassurance Corporation	KS	YRT/I	OL	200,436,351	11,221,638	11,756,717	13,569,014	0	0	0	0
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	YRT/I	DIS	0	0	3,787	0	0	0	0	0
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	YRT/I	OL	19,200,961	132,301	131,030	219,984	0	0	0	0
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	YRT/I	OL	147,045	1,885	1,695	1,270	0	0	0	0
68276	48-1024691	01/01/1997	Employers Reassurance Corporation	KS	YRT/I	OL	22,764,968	98,744	102,508	170,840	0	0	0	0
68276	48-1024691	01/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	1,370,728	56,967	50,984	111,464	0	0	0	0
68276	48-1024691	05/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	5,318,647	57,744	50,983	102,858	0	0	0	0
68276	48-1024691	05/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	20,207,742	258,439	253,279	348,122	0	0	0	0
68276	48-1024691	10/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	33,829	280	447	224	0	0	0	0
68276	48-1024691	10/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	22,833,237	334,636	302,584	485,523	0	0	0	0
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	CO/I	DIS	0	30,088	30,088	2	0	0	0	0
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	CO/I	OL	22,955,634	185,818	175,168	77,730	0	0	0	0
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	YRT/I	OL	6,173,805	127,890	119,911	216,213	0	0	0	0
68276	48-1024691	01/01/2000	Employers Reassurance Corporation	KS	YRT/I	OL	75,815	204	191	526	0	0	0	0
68276	48-1024691	10/01/2001	Employers Reassurance Corporation	KS	YRT/I	OL	313,808,445	119,586	121,694	2,859,205	0	0	0	0
86258	13-2572994	10/01/1968	General Re Life Corp	CT	YRT/I	DIS	0	0	0	22	0	0	0	0
86258	13-2572994	10/01/1968	General Re Life Corp	CT	YRT/I	OL	861,389	44,705	46,241	49,612	0	0	0	0
86258	13-2572994	05/01/1970	General Re Life Corp	CT	YRT/I	ADB	0	0	0	90	0	0	0	0
86258	13-2572994	05/01/1970	General Re Life Corp	CT	YRT/I	OL	621,443	13,667	15,975	24,273	0	0	0	0
86258	13-2572994	08/01/1971	General Re Life Corp	CT	YRT/I	OL	222,527	6,145	6,260	11,158	0	0	0	0
86258	13-2572994	11/01/1972	General Re Life Corp	CT	YRT/I	OL	16,350	276	257	495	0	0	0	0
86258	13-2572994	01/01/1973	General Re Life Corp	CT	YRT/I	OL	0	0	171	(158)	0	0	0	0
86258	13-2572994	08/01/1973	General Re Life Corp	CT	YRT/I	ADB	0	9	9	0	0	0	0	0
86258	13-2572994	08/01/1973	General Re Life Corp	CT	YRT/I	OL	1,284,087	32,651	47,814	55,113	0	0	0	0
86258	13-2572994	08/01/1973	General Re Life Corp	CT	YRT/I	OL	12,749	156	245	366	0	0	0	0
86258	13-2572994	05/01/1974	General Re Life Corp	CT	YRT/I	OL	9,750	998	3,315	(1,118)	0	0	0	0
86258	13-2572994	05/01/1975	General Re Life Corp	CT	YRT/I	ADB	0	0	0	13	0	0	0	0
86258	13-2572994	05/01/1975	General Re Life Corp	CT	YRT/I	DIS	0	0	0	12	0	0	0	0
86258	13-2572994	05/01/1975	General Re Life Corp	CT	YRT/I	OL	309,516	4,814	4,467	9,628	0	0	0	0
86258	13-2572994	05/06/1976	General Re Life Corp	CT	YRT/I	OL	1,309,006	21,436	18,686	49,535	0	0	0	0
86258	13-2572994	02/01/1978	General Re Life Corp	CT	CO/I	DIS	0	779,118	779,118	0	0	0	0	0
86258	13-2572994	02/01/1978	General Re Life Corp	CT	CO/I	OL	1,400,000	63,729	58,689	141,141	0	0	0	0
86258	13-2572994	02/01/1978	General Re Life Corp	CT	YRT/I	ADB	0	0	17	90	0	0	0	0
86258	13-2572994	02/01/1978	General Re Life Corp	CT	YRT/I	OL	2,141,843	55,123	54,318	148,176	0	0	0	0
86258	13-2572994	07/01/1978	General Re Life Corp	CT	YRT/I	OL	0	27,634	27,634	41,618	0	0	0	0
86258	13-2572994	04/01/1980	General Re Life Corp	CT	CO/I	OL	71,429	2,474	4,558	2,798	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	04/01/1980	General Re Life Corp	CT	YRT/I	OL	48,589	845	856	1,343	0	0	0	0
86258	13-2572994	07/01/1980	General Re Life Corp	CT	YRT/I	DIS	0	2	2	5	0	0	0	0
86258	13-2572994	07/01/1980	General Re Life Corp	CT	YRT/I	OL	169,010	6,037	7,478	7,398	0	0	0	0
86258	13-2572994	01/01/1981	General Re Life Corp	CT	YRT/I	OL	758,251	0	0	0	0	0	0	0
86258	13-2572994	01/01/1982	General Re Life Corp	CT	YRT/I	DIS	0	18	18	36	0	0	0	0
86258	13-2572994	01/01/1982	General Re Life Corp	CT	YRT/I	OL	1,148,369	28,890	29,216	48,783	0	0	0	0
86258	13-2572994	07/01/1982	General Re Life Corp	CT	YRT/I	OL	22,080	336	322	417	0	0	0	0
86258	13-2572994	01/01/1983	General Re Life Corp	CT	YRT/I	OL	81,789	1,004	2,152	2,080	0	0	0	0
86258	13-2572994	04/01/1983	General Re Life Corp	CT	YRT/G	OL	5,608,000	462,991	557,571	489,255	0	0	0	0
86258	13-2572994	04/01/1983	General Re Life Corp	CT	YRT/I	OL	81,515	90	82	1,141	0	0	0	0
86258	13-2572994	01/01/1984	General Re Life Corp	CT	YRT/I	OL	4,069,412	64,445	61,291	129,001	0	0	0	0
86258	13-2572994	11/01/1984	General Re Life Corp	CT	YRT/I	OL	147,669	2,842	2,706	3,643	0	0	0	0
86258	13-2572994	06/01/1985	General Re Life Corp	CT	YRT/I	ADB	0	0	0	90	0	0	0	0
86258	13-2572994	06/01/1985	General Re Life Corp	CT	YRT/I	OL	535,113	8,317	7,971	16,636	0	0	0	0
86258	13-2572994	01/01/1986	General Re Life Corp	CT	YRT/I	OL	2,093,365	27,179	54,666	59,269	0	0	0	0
86258	13-2572994	09/01/1991	General Re Life Corp	CT	YRT/G	OL	0	0	0	(128,070)	0	0	0	0
86258	13-2572994	09/01/1991	General Re Life Corp	CT	YRT/I	OL	0	0	0	(82,950,113)	0	0	0	0
86258	13-2572994	10/01/1991	General Re Life Corp	CT	YRT/I	OL	135,067	3,393	3,370	4,187	0	0	0	0
86258	13-2572994	10/01/1995	General Re Life Corp	CT	CO/I	OL	1,062,663	6,890	11,449	22,639	0	0	0	0
86258	13-2572994	10/01/1995	General Re Life Corp	CT	YRT/I	OL	3,991,729	191,401	181,185	598,984	0	0	0	0
86258	13-2572994	01/01/1997	General Re Life Corp	CT	YRT/I	DIS	0	0	3,787	0	0	0	0	0
86258	13-2572994	01/01/1997	General Re Life Corp	CT	YRT/I	OL	19,200,961	141,117	140,047	235,046	0	0	0	0
86258	13-2572994	01/01/1997	General Re Life Corp	CT	YRT/I	OL	144,940	1,833	1,651	1,298	0	0	0	0
86258	13-2572994	01/01/1997	General Re Life Corp	CT	YRT/I	OL	22,764,968	106,427	110,454	183,282	0	0	0	0
86258	13-2572994	01/01/1999	General Re Life Corp	CT	OTH/I	OL	67,407,035	128,245	130,887	1,956,887	0	0	0	0
86258	13-2572994	01/01/1999	General Re Life Corp	CT	YRT/I	OL	1,370,728	56,967	50,984	111,464	0	0	0	0
86258	13-2572994	10/01/1999	General Re Life Corp	CT	YRT/I	OL	33,829	280	447	61	0	0	0	0
86258	13-2572994	10/01/1999	General Re Life Corp	CT	YRT/I	OL	22,771,373	334,636	302,584	423,812	0	0	0	0
86258	13-2572994	03/01/2001	General Re Life Corp	CT	YRT/G	OL	0	0	0	(1,476)	0	0	0	0
86258	13-2572994	03/01/2001	General Re Life Corp	CT	YRT/I	OL	0	0	0	(7,367,141)	0	0	0	0
86258	13-2572994	03/01/2002	General Re Life Corp	CT	YRT/I	OL	33,588,983	6,061,598	2,227,065	1,440,781	0	0	0	0
86258	13-2572994	03/01/2002	General Re Life Corp	CT	YRT/I	OL	0	0	0	(94,605,703)	0	0	0	0
86258	13-2572994	03/01/2002	General Re Life Corp	CT	YRT/I	OL	0	0	0	(2,199,953)	0	0	0	0
86258	13-2572994	05/01/2003	General Re Life Corp	CT	YRT/I	OL	0	0	0	(11,252,040)	0	0	0	0
88340	59-2859797	04/24/1980	Hannover Life Reassurance Co of America	FL	CO/I	OL	500,000	13,420	12,358	25,353	0	0	0	0
88340	59-2859797	06/01/1990	Hannover Life Reassurance Co of America	FL	YRT/I	OL	868,237	919	4,345	2,950	0	0	0	0
88340	59-2859797	10/01/1993	Hannover Life Reassurance Co of America	FL	YRT/I	OL	6,483,797	181,970	186,241	293,424	0	0	0	0
88340	59-2859797	12/01/1994	Hannover Life Reassurance Co of America	FL	YRT/I	OL	583,296	1,381	1,237	2,572	0	0	0	0
88340	59-2859797	12/01/1994	Hannover Life Reassurance Co of America	FL	YRT/I	OL	1,559,722	54,246	50,177	75,714	0	0	0	0
88340	59-2859797	01/01/1995	Hannover Life Reassurance Co of America	FL	YRT/I	OL	1,169,836	5,963	5,633	11,655	0	0	0	0
88340	59-2859797	01/01/1995	Hannover Life Reassurance Co of America	FL	YRT/I	OL	18,660,364	731,946	674,850	1,693,295	0	0	0	0
88340	59-2859797	01/01/2006	Hannover Life Reassurance Co of America	FL	YRT/I	OL	2,993,357	159,886	158,282	310,485	0	0	0	0
88340	59-2859797	07/01/2006	Hannover Life Reassurance Co of America	FL	YRT/I	OL	7,115,588	621,014	630,235	678,895	0	0	0	0
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	COFW/G	AXXX	24,541,598	23,765,262	26,216,206	174,018	9,087,015	10,633,811	0	8,322,130
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	COFW/I	AXXX	26,847,539,129	9,543,990,570	9,267,114,331	403,376,706	555,821,846	556,938,366	0	5,994,596,157
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	COFW/I	OL	12,707,619,877	4,973,828,939	5,029,613,206	41,984,483	658,017,022	634,985,319	0	4,036,783,604
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	COFW/I	XXXL	466,238,362,730	10,216,703,340	10,451,853,925	643,136,481	619,838,794	862,027,384	0	3,136,485,437
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	YRT/G	AXXX	381,832,235	3,912,962	3,909,851	7,538,226	92,513,058	96,506,845	0	0
88340	59-2859797	07/01/2016	Hannover Life Reassurance Co of America	FL	YRT/I	AXXX	19,005,517,420	234,510,464	240,751,027	238,901,405	46,493,464	46,561,414	0	0
65056	38-1659835	10/28/1987	Jackson National Life Insurance Company	MI	CO/I	FA	0	1,418,124	1,453,836	0	0	0	0	0
65951	35-1005090	12/31/1985	Merit Life Insurance Company	OK	CO/G	FA	0	28,713,982	27,953,797	0	0	0	0	0
66346	58-0828824	08/01/1973	Munich American Reassurance Co	GA	YRT/I	OL	212,500	7,591	7,047	9,155	0	0	0	0
66346	58-0828824	06/01/1976	Munich American Reassurance Co	GA	YRT/I	OL	22,349	0	0	0	0	0	0	0
66346	58-0828824	01/01/1978	Munich American Reassurance Co	GA	YRT/I	OL	52,620	1,167	1,102	127	0	0	0	0
66346	58-0828824	01/01/1979	Munich American Reassurance Co	GA	YRT/I	OL	122,236	1,355	1,264	2,017	0	0	0	0
66346	58-0828824	04/01/1980	Munich American Reassurance Co	GA	YRT/I	OL	17,151	218	256	341	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	01/01/1982	Munich American Reassurance Co	GA	YRT/I	OL	25,267	965	932	1,189	0	0	0	0
66346	58-0828824	04/01/1982	Munich American Reassurance Co	GA	CO/I	OL	75,001	0	0	0	0	0	0	0
66346	58-0828824	04/01/1982	Munich American Reassurance Co	GA	YRT/I	OL	62,440	1,206	1,447	2,827	0	0	0	0
66346	58-0828824	04/01/1982	Munich American Reassurance Co	GA	YRT/I	OL	112,375	2,440	2,352	4,412	0	0	0	0
66346	58-0828824	01/01/1984	Munich American Reassurance Co	GA	YRT/I	OL	200,709	707	668	7,938	0	0	0	0
66346	58-0828824	05/01/1986	Munich American Reassurance Co	GA	YRT/I	OL	5,235,442	141,119	127,425	246,837	0	0	0	0
66346	58-0828824	05/01/1988	Munich American Reassurance Co	GA	YRT/I	OL	35,000	1,095	15,395	5,947	0	0	0	0
66346	58-0828824	01/01/1993	Munich American Reassurance Co	GA	CO/I	OL	100,000	795	718	0	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Co	GA	YRT/I	OL	664,984	2,605	2,364	9,131	0	0	0	0
66346	58-0828824	07/17/1995	Munich American Reassurance Co	GA	YRT/I	OL	2,938,262	(9,562,746)	1,437,254	0	0	0	0	0
66346	58-0828824	08/01/1995	Munich American Reassurance Co	GA	YRT/I	OL	650,000	20,779	18,125	41,569	0	0	0	0
66346	58-0828824	10/01/1995	Munich American Reassurance Co	GA	CO/I	OL	1,416,884	9,186	15,266	30,185	0	0	0	0
66346	58-0828824	08/15/1996	Munich American Reassurance Co	GA	YRT/I	OL	5,726,397	263,707	249,267	812,271	0	0	0	0
66346	58-0828824	10/01/1996	Munich American Reassurance Co	GA	YRT/I	OL	261,571	22,351	20,360	19,408	0	0	0	0
66346	58-0828824	10/01/1996	Munich American Reassurance Co	GA	YRT/I	OL	50,607	619	1,267	527	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	ADB	0	83	83	166	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	ADB	0	87	94	174	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	DIS	0	386,250	387,873	4,233	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	DIS	0	803,456	952,472	19,346	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	OL	324,308,570	3,407,027	3,130,807	708,930	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	CO/I	OL	1,197,032,176	11,541,785	10,662,053	2,192,651	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	YRT/I	DIS	0	19	19	0	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	YRT/I	OL	35,273,829	813,616	1,111,901	1,554,606	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	YRT/I	OL	1,806,290	16,058	16,977	13,806	0	0	0	0
66346	58-0828824	10/15/1997	Munich American Reassurance Co	GA	YRT/I	OL	1,647,948	9,493	9,237	126,133	0	0	0	0
66346	58-0828824	10/01/1998	Munich American Reassurance Co	GA	YRT/I	OL	0	0	0	31,042	0	0	0	0
66346	58-0828824	10/01/1998	Munich American Reassurance Co	GA	YRT/I	OL	22,337	3,623	4,515	551	0	0	0	0
66346	58-0828824	01/01/1999	Munich American Reassurance Co	GA	OTH/I	OL	67,408,598	128,248	130,890	1,956,938	0	0	0	0
66346	58-0828824	01/01/1999	Munich American Reassurance Co	GA	YRT/I	OL	685,364	28,483	25,492	55,732	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	CO/I	DIS	0	87,372	87,372	3	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	CO/I	OL	475,280,428	24,647,238	26,718,067	1,638,411	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	YRT/I	OL	87,751,358	1,899,459	1,982,082	3,139,797	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Co	GA	YRT/I	OL	314,760	10,284	9,450	19,121	0	0	0	0
66346	58-0828824	08/01/2000	Munich American Reassurance Co	GA	YRT/I	OL	763,847	11,685	12,806	15,399	0	0	0	0
66346	58-0828824	10/01/2000	Munich American Reassurance Co	GA	YRT/G	OL	4,516,667	2,828	2,750	39,574	0	0	0	0
66346	58-0828824	10/01/2000	Munich American Reassurance Co	GA	YRT/I	OL	150,691,921	86,986	86,508	1,327,972	0	0	0	0
66346	58-0828824	03/01/2001	Munich American Reassurance Co	GA	YRT/G	OL	62,414	204	189	312	0	0	0	0
66346	58-0828824	03/01/2001	Munich American Reassurance Co	GA	YRT/I	OL	70,055,403	1,918,935	1,793,225	1,992,079	0	0	0	0
66346	58-0828824	03/01/2001	Munich American Reassurance Co	GA	YRT/I	OL	30,031,922	286,628	283,868	321,201	0	0	0	0
66346	58-0828824	08/01/2001	Munich American Reassurance Co	GA	CO/I	OL	1,029,726	61,951	65,909	3,719	0	0	0	0
66346	58-0828824	03/01/2002	Munich American Reassurance Co	GA	YRT/I	OL	34,122,305	2,529,274	1,062,947	741,873	0	0	0	0
66346	58-0828824	03/01/2002	Munich American Reassurance Co	GA	YRT/I	OL	5,498,185,767	27,944,347	28,876,098	48,906,861	0	0	0	0
66346	58-0828824	03/01/2002	Munich American Reassurance Co	GA	YRT/I	OL	16,844,560	123,982	116,688	236,018	0	0	0	0
66346	58-0828824	05/01/2003	Munich American Reassurance Co	GA	YRT/I	OL	1,001,118,833	11,933,340	11,456,254	42,495,669	0	0	0	0
66346	58-0828824	12/12/2003	Munich American Reassurance Co	GA	YRT/I	OL	28,967,764	147,018	150,220	244,197	0	0	0	0
66346	58-0828824	10/01/2021	Munich American Reassurance Co	GA	YRT/I	OL	128,978,135	193,839	82,046	958,855	0	0	0	0
85472	13-2740556	04/01/1980	National Security Life & Annuity Company	NY	YRT/I	OL	24,296	463	478	671	0	0	0	0
85472	13-2740556	09/01/1983	National Security Life & Annuity Company	NY	CO/I	OL	67,500	10,056	12,620	914	0	0	0	0
85472	13-2740556	11/11/1986	National Security Life & Annuity Company	NY	CO/I	OL	2,211,582	37,075	37,947	53,294	0	0	0	0
66915	13-5582869	07/01/2021	New York Life Insurance Company	NY	CO/G	DIS	0	11,909	11,490	0	0	0	0	0
66915	13-5582869	07/01/2021	New York Life Insurance Company	NY	CO/G	OL	234,089,703	7,235,325	7,613,856	3,112,418	0	0	0	0
88099	75-1608507	04/01/1982	Optimum Re Insurance Co	TX	YRT/I	DIS	0	0	0	32	0	0	0	0
88099	75-1608507	04/01/1982	Optimum Re Insurance Co	TX	YRT/I	OL	62,010	207	188	413	0	0	0	0
88099	75-1608507	06/01/1984	Optimum Re Insurance Co	TX	YRT/I	OL	67,111	2,845	2,587	3,319	0	0	0	0
88099	75-1608507	01/01/1988	Optimum Re Insurance Co	TX	YRT/I	OL	0	0	1,082	0	0	0	0	0
88099	75-1608507	06/01/1994	Optimum Re Insurance Co	TX	YRT/I	ADB	0	0	0	(1)	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88099	75-1608507	06/01/1994	Optimum Re Insurance Co	TX	YRT/I	DIS	0	0	0	546	0	0	0	0
88099	75-1608507	06/01/1994	Optimum Re Insurance Co	TX	YRT/I	OL	6,927,867	93,567	95,600	180,108	0	0	0	0
76112	86-0216483	01/01/1989	Oxford Life Insurance Company	AZ	CO/I	FA	0	49,845,899	52,705,554	27,444	0	0	0	0
76112	86-0216483	01/01/1989	Oxford Life Insurance Company	AZ	CO/I	OA	0	6,479,164	6,156,689	0	0	0	0	0
68136	63-0169720	01/01/1996	Protective Life Insurance Company	NE	CO/I	ADB	0	1,350	1,509	0	0	0	0	0
68136	63-0169720	01/01/1996	Protective Life Insurance Company	NE	CO/I	DIS	0	372,553	407,757	0	0	0	0	0
68136	63-0169720	01/01/1996	Protective Life Insurance Company	NE	CO/I	OA	0	541,501	705,827	0	0	0	0	0
68136	63-0169720	01/01/1996	Protective Life Insurance Company	NE	CO/I	OL	259,391,793	85,943,551	91,114,541	0	0	0	0	0
68381	36-0883760	06/30/1990	Reliance Standard Life Insurance Company	IL	CO/I	FA	0	23,710,495	24,868,258	59,940	0	0	0	0
93572	43-1235868	01/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	264,154	2,246	3,049	7,457	0	0	0	0
93572	43-1235868	09/01/1981	RGA Reinsurance Company	MO	YRT/I	OL	367,500	241	221	1,695	0	0	0	0
93572	43-1235868	03/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	18,667	1,484	1,475	230	0	0	0	0
93572	43-1235868	03/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	435,601	15,301	14,133	26,239	0	0	0	0
93572	43-1235868	10/01/1982	RGA Reinsurance Company	MO	CO/I	OL	100,000	2,054	1,874	3,665	0	0	0	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	YRT/I	OL	935,875	22,959	21,425	28,180	0	0	0	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	YRT/I	OL	4,925,556	127,976	147,860	123,114	0	0	0	0
93572	43-1235868	01/01/1983	RGA Reinsurance Company	MO	YRT/I	OL	3,903,466	75,329	78,439	124,364	0	0	0	0
93572	43-1235868	07/01/1983	RGA Reinsurance Company	MO	CO/I	OL	711,358	40,192	37,446	48,426	0	0	0	0
93572	43-1235868	03/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	16,225	1,232	1,235	565	0	0	0	0
93572	43-1235868	07/15/1986	RGA Reinsurance Company	MO	YRT/I	OL	797,517	22,962	19,089	34,895	0	0	0	0
93572	43-1235868	01/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	438,428	1,118	1,886	6,351	0	0	0	0
93572	43-1235868	02/01/1987	RGA Reinsurance Company	MO	YRT/I	ADB	0	0	0	(16)	0	0	0	0
93572	43-1235868	02/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	7,058,825	214,886	192,486	410,292	0	0	0	0
93572	43-1235868	02/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	179,357	5,743	5,528	7,466	0	0	0	0
93572	43-1235868	08/01/1988	RGA Reinsurance Company	MO	CO/I	OL	1,733,333	54,157	46,633	56,988	0	0	0	0
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	1,164,237	18,139	15,425	19,607	0	0	0	0
93572	43-1235868	08/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	5,435,286	196,112	191,829	280,588	0	0	0	0
93572	43-1235868	08/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	135,067	3,393	3,370	4,187	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	CO/I	OL	100,000	795	718	0	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	189,514	5,337	4,912	9,371	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	1,205,107	6,996	7,183	99,076	0	0	0	0
93572	43-1235868	10/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	97,356,819	4,953,859	5,404,946	7,784,230	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	126,724	121	111	2,958	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/G	OL	387,000	2,612	2,799	4,764	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/I	OL	141,776,610	1,094,355	1,060,242	363,637	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	CO/I	OL	708,442	4,593	7,633	17,446	0	0	0	0
93572	43-1235868	10/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	10,770,327	296,597	286,207	594,021	0	0	0	0
93572	43-1235868	11/01/1995	RGA Reinsurance Company	MO	YRT/G	OL	15,704,441	58,515	59,055	234,597	0	0	0	0
93572	43-1235868	11/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	120,854,490	419,205	450,249	1,720,103	0	0	0	0
93572	43-1235868	03/01/1996	RGA Reinsurance Company	MO	YRT/G	OL	384,744	14,117	13,411	22,007	0	0	0	0
93572	43-1235868	03/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	310,194,886	21,223,578	22,040,685	24,915,522	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	261,571	23,809	21,725	20,533	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	44,467	571	529	533	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	6,140	48	738	(7)	0	0	0	0
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	OTH/I	OL	67,407,035	128,245	130,887	1,971,232	0	0	0	0
93572	43-1235868	01/01/1999	RGA Reinsurance Company	MO	YRT/I	OL	685,364	28,483	25,492	55,732	0	0	0	0
93572	43-1235868	05/01/1999	RGA Reinsurance Company	MO	YRT/I	OL	5,318,647	57,744	50,983	102,858	0	0	0	0
93572	43-1235868	05/01/1999	RGA Reinsurance Company	MO	YRT/I	OL	31,644,681	865,803	788,983	1,084,625	0	0	0	0
93572	43-1235868	01/01/2000	RGA Reinsurance Company	MO	YRT/I	OL	70,712	728	3,830	4,544	0	0	0	0
93572	43-1235868	03/01/2001	RGA Reinsurance Company	MO	YRT/G	OL	62,040	203	188	310	0	0	0	0
93572	43-1235868	03/01/2001	RGA Reinsurance Company	MO	YRT/I	OL	109,297,206	3,008,604	2,845,986	2,666,017	0	0	0	0
93572	43-1235868	03/01/2001	RGA Reinsurance Company	MO	YRT/I	OL	12,502,015	202,056	195,144	251,849	0	0	0	0
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	23,607,220	5,044,777	2,549,852	1,256,292	0	0	0	0
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	487,831,707	18,003,765	16,930,072	25,692,399	0	0	0	0
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	4,294,888	869	910	14,323	0	0	0	0
93572	43-1235868	03/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	538,056	79	69	14,300	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	05/01/2003	RGA Reinsurance Company	MO	YRT/I	OL	705,249,714	10,867,299	11,124,623	40,965,589	0	0	0	0
93572	43-1235868	12/12/2003	RGA Reinsurance Company	MO	YRT/I	OL	40,004,089	224,805	239,245	364,542	0	0	0	0
93572	43-1235868	06/01/2007	RGA Reinsurance Company	MO	YRT/I	OL	48,725,001	463,098	572,963	852,059	0	0	0	0
93572	43-1235868	09/01/2007	RGA Reinsurance Company	MO	YRT/I	OL	1,679,245	22,752	20,679	34,687	0	0	0	0
64688	75-6020048	10/31/1995	SCOR Global Life Amer Reins Company	DE	CO/I	ADB	0	5,205	5,571	0	0	0	0	0
64688	75-6020048	10/31/1995	SCOR Global Life Amer Reins Company	DE	CO/I	DIS	0	161,376	186,822	0	0	0	0	0
64688	75-6020048	10/31/1995	SCOR Global Life Amer Reins Company	DE	CO/I	OL	79,134,355	32,498,961	34,849,214	71,427	0	0	0	0
64688	75-6020048	01/01/1999	SCOR Global Life Amer Reins Company	DE	OTH/I	OL	67,399,311	128,230	130,871	1,956,636	0	0	0	0
64688	75-6020048	01/01/2001	SCOR Global Life Amer Reins Company	DE	YRT/I	OL	7,809,320	5,825	5,373	23,015	0	0	0	0
64688	75-6020048	09/01/2001	SCOR Global Life Amer Reins Company	DE	YRT/I	OL	4,939,043	1,649,582	1,729,281	23,379	0	0	0	0
87017	62-1003368	12/01/1981	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	428,748	3,853	4,713	3,410	0	0	0	0
87017	62-1003368	01/01/1990	SCOR Global Life Reins Co of Delaware	DE	CO/I	OL	1,009,940	13,812	17,762	18,181	0	0	0	0
87017	62-1003368	01/01/1990	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	242,500	3,133	3,349	3,847	0	0	0	0
87017	62-1003368	10/01/1998	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	204,906	5,439	6,384	6,016	0	0	0	0
87017	62-1003368	01/01/2000	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	41,135,720	855,295	809,083	1,362,668	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	27,211,369	901,752	851,057	1,232,948	0	0	0	0
87017	62-1003368	07/15/2001	SCOR Global Life Reins Co of Delaware	DE	CO/I	OL	101,250	1,172	1,067	4,458	0	0	0	0
87017	62-1003368	07/15/2001	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	9,244,926	743,443	679,520	1,010,662	0	0	0	0
97071	13-3126819	07/08/1947	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	1,094	117	117	0	0	0	0	0
97071	13-3126819	10/05/1959	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	0	0	12	2	0	0	0	0
97071	13-3126819	11/01/1966	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	80,000	2,843	2,592	3,910	0	0	0	0
97071	13-3126819	07/01/1976	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	6,089,845	172,491	147,204	175,568	0	0	0	0
97071	13-3126819	07/01/1984	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	846,819	40,308	3,108	2,384	0	0	0	0
97071	13-3126819	10/01/1996	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	261,571	23,809	21,725	20,533	0	0	0	0
97071	13-3126819	10/01/1996	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	50,607	619	1,267	527	0	0	0	0
97071	13-3126819	06/10/2008	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	1,286,275,103	4,676,334	4,617,082	6,036,332	0	0	0	0
82627	06-0839705	01/01/1900	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	0	0	53	0	0	0	0
82627	06-0839705	05/17/1961	Swiss Re Life & Health America Inc	MO	YRT/I	OL	63,167	5,496	4,791	4,324	0	0	0	0
82627	06-0839705	01/01/1962	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	0	0	9	0	0	0	0
82627	06-0839705	01/01/1962	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	11,810	11,810	87,788	0	0	0	0
82627	06-0839705	04/01/1964	Swiss Re Life & Health America Inc	MO	YRT/I	OL	15,059	433	431	599	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc	MO	CO/I	OL	0	2,526	2,526	12,005	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc	MO	YRT/I	OL	20,273	2,334	2,334	0	0	0	0	0
82627	06-0839705	01/01/1970	Swiss Re Life & Health America Inc	MO	YRT/I	OL	714,279	18,923	22,576	19,490	0	0	0	0
82627	06-0839705	02/01/1973	Swiss Re Life & Health America Inc	MO	CO/I	OL	38,589	0	0	0	0	0	0	0
82627	06-0839705	02/01/1973	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	1	1	3	0	0	0	0
82627	06-0839705	02/01/1973	Swiss Re Life & Health America Inc	MO	YRT/I	OL	394,649	7,269	6,814	8,978	0	0	0	0
82627	06-0839705	08/03/1973	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,194,078	21,629	18,731	41,172	0	0	0	0
82627	06-0839705	02/15/1975	Swiss Re Life & Health America Inc	MO	CO/I	OL	45,000	3,369	4,277	1,106	0	0	0	0
82627	06-0839705	08/01/1975	Swiss Re Life & Health America Inc	MO	CO/I	OL	50,000	46	46	0	0	0	0	0
82627	06-0839705	06/01/1976	Swiss Re Life & Health America Inc	MO	CO/I	OL	100,000	6,077	5,609	14,386	0	0	0	0
82627	06-0839705	02/01/1978	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	3,836,971	3,836,971	0	0	0	0	0
82627	06-0839705	02/01/1978	Swiss Re Life & Health America Inc	MO	CO/I	OL	2,000,000	91,042	83,841	198,693	0	0	0	0
82627	06-0839705	02/01/1978	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	21	21	0	0	0	0	0
82627	06-0839705	02/01/1978	Swiss Re Life & Health America Inc	MO	YRT/I	OL	10,037	284	1,339	1,234	0	0	0	0
82627	06-0839705	09/15/1978	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	0	0	24	0	0	0	0
82627	06-0839705	09/15/1978	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	83	0	0	0	0
82627	06-0839705	09/15/1978	Swiss Re Life & Health America Inc	MO	YRT/I	OL	3,711,792	67,074	68,735	129,476	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	13	13	33	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	OL	18,300	65	60	75	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,260	251	251	26	0	0	0	0
82627	06-0839705	09/01/1979	Swiss Re Life & Health America Inc	MO	YRT/I	OL	19,572	1,004	1,004	0	0	0	0	0
82627	06-0839705	10/05/1979	Swiss Re Life & Health America Inc	MO	CO/I	OL	100,000	2,441	2,236	7,390	0	0	0	0
82627	06-0839705	10/05/1979	Swiss Re Life & Health America Inc	MO	CO/I	OL	0	0	0	71	0	0	0	0
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	CO/I	OL	28,571	990	1,823	1,119	0	0	0	0
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	45	45	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	48,589	926	957	1,343	0	0	0	0
82627	06-0839705	04/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,010,688	44,200	41,181	51,670	0	0	0	0
82627	06-0839705	05/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	2	2	0	0	0	0	0
82627	06-0839705	05/01/1980	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,043,007	33,111	30,122	36,869	0	0	0	0
82627	06-0839705	01/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	430,246	10,426	10,555	20,853	0	0	0	0
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	MO	CO/I	OL	37,871	26,135	25,674	0	0	0	0	0
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	16,088	776	776	0	0	0	0	0
82627	06-0839705	08/01/1981	Swiss Re Life & Health America Inc	MO	CO/I	OL	50,000	2,798	2,577	6,193	0	0	0	0
82627	06-0839705	08/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	695,846	22,082	30,384	35,411	0	0	0	0
82627	06-0839705	09/01/1981	Swiss Re Life & Health America Inc	MO	CO/I	OL	52,531	1,741	6,902	(81)	0	0	0	0
82627	06-0839705	09/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	436,381	1,206	1,429	4,238	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	56	56	0	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	21	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	147,061	6,057	5,550	19,030	0	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	CO/I	OL	533,330	14,123	12,977	17,440	0	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	32,305	591	550	1,181	0	0	0	0
82627	06-0839705	01/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	0	101	0	0	0	0	0
82627	06-0839705	03/01/1982	Swiss Re Life & Health America Inc	MO	CO/I	OL	0	0	0	355	0	0	0	0
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	20	20	41	0	0	0	0
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	23	0	0	0	0
82627	06-0839705	04/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,183,045	28,828	30,853	35,352	0	0	0	0
82627	06-0839705	05/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	765,314	38,188	45,836	44,161	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	540,481	18,421	17,075	22,872	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc	MO	MCO/I	OL	210,000	0	0	4,552	0	0	131,917	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	0	45	45	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,717,461	40,296	37,348	66,974	0	0	0	0
82627	06-0839705	09/07/1982	Swiss Re Life & Health America Inc	MO	YRT/I	OL	624,401	24,356	23,473	26,800	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	111	109	5	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	26,035	897	822	1,795	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	625,022	19,808	21,115	24,573	0	0	0	0
82627	06-0839705	02/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	7	7	0	0	0	0	0
82627	06-0839705	02/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	615,420	16,940	16,346	23,320	0	0	0	0
82627	06-0839705	03/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	820,293	14,982	13,941	30,119	0	0	0	0
82627	06-0839705	04/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	0	0	108	0	0	0	0
82627	06-0839705	04/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	3,967	3,787	0	0	0	0	0
82627	06-0839705	04/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	OL	12,863,085	135,382	192,565	215,401	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	1	1	1	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	OL	23,583	24	24	29	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	OL	185,996	3,511	3,179	6,802	0	0	0	0
82627	06-0839705	10/01/1984	Swiss Re Life & Health America Inc	MO	YRT/I	OL	891,178	72,270	58,490	15,060	0	0	0	0
82627	06-0839705	06/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	OL	306,648	6,015	6,527	12,442	0	0	0	0
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	CO/I	OL	0	0	1,823	(1,707)	0	0	0	0
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	ADB	0	0	0	49	0	0	0	0
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	2,091	0	0	0	0
82627	06-0839705	10/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	OL	9,798,380	147,300	166,357	267,051	0	0	0	0
82627	06-0839705	07/15/1986	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,738,216	17,689	27,156	38,943	0	0	0	0
82627	06-0839705	11/01/1986	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,651,980	28,622	30,336	46,160	0	0	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health America Inc	MO	YRT/I	OL	13,853,149	341,478	391,537	464,783	0	0	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health America Inc	MO	YRT/I	OL	11,262	578	578	0	0	0	0	0
82627	06-0839705	01/02/1987	Swiss Re Life & Health America Inc	MO	YRT/I	OL	261,570	5,755	6,840	5,881	0	0	0	0
82627	06-0839705	09/01/1987	Swiss Re Life & Health America Inc	MO	CO/I	OL	0	0	0	1,174	0	0	0	0
82627	06-0839705	09/01/1987	Swiss Re Life & Health America Inc	MO	YRT/I	OL	47,333	3,959	3,244	4,117	0	0	0	0
82627	06-0839705	10/01/1987	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,569,541	22,265	25,374	25,314	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	270,000	3,227	2,783	11,778	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	471,320	13,202	12,360	17,498	0	0	0	0
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,131,904	17,839	21,067	21,721	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,631,675	39,824	45,442	32,825	0	0	0	0
82627	06-0839705	10/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,567,260	100,372	152,700	111,976	0	0	0	0
82627	06-0839705	10/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	OL	25,612,365	1,272,792	1,193,365	1,030,893	0	0	0	0
82627	06-0839705	11/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	OL	7,204,114	1,325,322	1,192,220	1,456,136	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health America Inc	MO	YRT/I	OL	30,168,659	433,325	427,672	510,956	0	0	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	OL	13,304,534	611,710	595,284	950,843	0	0	0	0
82627	06-0839705	03/01/1991	Swiss Re Life & Health America Inc	MO	YRT/I	OL	12,713,785	159,230	249,313	271,207	0	0	0	0
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc	MO	CO/I	OL	100,000	795	718	0	0	0	0	0
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	26,035	949	846	1,898	0	0	0	0
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	188,661	3,835	3,484	7,670	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	0	0	594	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	48,450,389	200,458	310,079	355,053	0	0	0	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	YRT/G	OL	202,129,673	304,824	285,157	5,016,469	0	0	0	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	YRT/G	OL	0	0	0	69,360	0	0	0	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	205,753,683	432,710	516,861	3,178,067	0	0	0	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	74,898,078	3,830,511	4,286,061	6,351,965	0	0	0	0
82627	06-0839705	10/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	0	0	330,333	0	0	0	0
82627	06-0839705	07/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,284,150	9,606	8,246	16,202	0	0	0	0
82627	06-0839705	07/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,773,021	4,221	3,569	14,515	0	0	0	0
82627	06-0839705	09/01/1995	Swiss Re Life & Health America Inc	MO	YRT/G	OL	0	1,940	1,940	0	0	0	0	0
82627	06-0839705	09/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	11,781,768	761,815	688,352	1,250,764	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/G	OL	587,000	8,328	7,997	10,548	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	OL	141,776,610	1,094,355	1,060,242	363,578	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,416,884	9,186	15,266	30,185	0	0	0	0
82627	06-0839705	10/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	18,100,930	557,097	527,345	1,090,241	0	0	0	0
82627	06-0839705	12/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	OL	682,409	12,547	13,221	24,511	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	22,340,134	117,773	110,531	203,347	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,064,309	30,521	27,684	52,843	0	0	0	0
82627	06-0839705	01/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	11,227,565	23,096	30,024	54,142	0	0	0	0
82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	50,309,652	9,675,548	9,372,094	4,912,813	0	0	0	0
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	OTH/I	VA	0	0	0	55,176	0	0	0	0
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	5,052,160	37,089	35,450	133,624	0	0	0	0
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	16,980,375	394,625	374,846	684,589	0	0	0	0
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	3,897,446	28,479	32,845	95,050	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	261,571	23,809	21,725	20,533	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	44,467	571	529	533	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	OL	6,140	48	738	(7)	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/G	OL	520,689	15,366	15,201	26,413	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	20,454,078	146,403	148,882	257,587	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	224,570	3,075	2,766	3,506	0	0	0	0
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	22,935,094	109,180	113,261	187,921	0	0	0	0
82627	06-0839705	04/01/1997	Swiss Re Life & Health America Inc	MO	CO/I	OL	32,000	259	236	324	0	0	0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	ADB	0	3	3	5	0	0	0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	ADB	0	50	49	100	0	0	0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	295,406	295,501	3,279	0	0	0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	691,813	811,090	15,046	0	0	0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	OL	260,889,210	2,871,577	2,632,699	595,843	0	0	0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	CO/I	OL	967,359,610	9,340,716	8,629,192	1,768,035	0	0	0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	YRT/I	DIS	0	16	16	0	0	0	0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	16,175,823	340,635	857,636	712,528	0	0	0	0
82627	06-0839705	10/15/1997	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,582,095	9,323	9,083	175,118	0	0	0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	ADB	0	80	80	160	0	0	0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	ADB	0	37	45	74	0	0	0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	71,252	72,766	501	0	0	0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	25,506	25,541	1,255	0	0	0	0
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	OL	28,413,799	314,523	290,635	65,126	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	07/01/1998	Swiss Re Life & Health America Inc	MO	CO/I	OL	54,125,188	545,396	502,478	116,769	0	0	0	0
82627	06-0839705	10/01/1998	Swiss Re Life & Health America Inc	MO	YRT/I	OL	0	0	0	25,869	0	0	0	0
82627	06-0839705	01/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	685,364	28,483	25,492	55,732	0	0	0	0
82627	06-0839705	04/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	667,656	10,258	9,397	18,174	0	0	0	0
82627	06-0839705	05/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	5,318,647	57,744	50,983	102,858	0	0	0	0
82627	06-0839705	05/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	19,497,477	218,897	214,586	296,483	0	0	0	0
82627	06-0839705	10/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	33,829	280	447	224	0	0	0	0
82627	06-0839705	10/01/1999	Swiss Re Life & Health America Inc	MO	YRT/I	OL	22,678,577	334,636	302,584	485,523	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	127,718	127,718	3	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	CO/I	OL	889,149,082	47,531,354	51,480,360	3,073,649	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	YRT/I	OL	113,801,478	2,569,629	2,672,975	4,262,900	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life & Health America Inc	MO	YRT/I	OL	2,768,273	19,453	21,843	32,454	0	0	0	0
82627	06-0839705	08/01/2000	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,065,143	8,230	7,538	14,875	0	0	0	0
82627	06-0839705	03/01/2001	Swiss Re Life & Health America Inc	MO	YRT/G	OL	62,414	204	189	312	0	0	0	0
82627	06-0839705	03/01/2001	Swiss Re Life & Health America Inc	MO	YRT/I	OL	148,546,066	3,821,220	3,569,717	3,248,915	0	0	0	0
82627	06-0839705	03/01/2001	Swiss Re Life & Health America Inc	MO	YRT/I	OL	12,577,358	203,274	196,320	254,064	0	0	0	0
82627	06-0839705	05/01/2001	Swiss Re Life & Health America Inc	MO	CO/I	OL	3,262,500	202,183	213,989	1,588	0	0	0	0
82627	06-0839705	08/01/2001	Swiss Re Life & Health America Inc	MO	CO/I	OL	1,372,967	82,601	87,879	4,959	0	0	0	0
82627	06-0839705	10/01/2001	Swiss Re Life & Health America Inc	MO	YRT/I	OL	314,374,786	119,761	121,853	2,866,438	0	0	0	0
82627	06-0839705	03/01/2002	Swiss Re Life & Health America Inc	MO	YRT/I	OL	100,146,835	7,716,428	3,993,873	2,716,709	0	0	0	0
82627	06-0839705	03/01/2002	Swiss Re Life & Health America Inc	MO	YRT/I	OL	16,956,044,792	95,720,186	94,364,879	154,837,184	0	0	0	0
82627	06-0839705	03/01/2002	Swiss Re Life & Health America Inc	MO	YRT/I	OL	54,203,125	415,924	391,705	752,573	0	0	0	0
82627	06-0839705	05/01/2003	Swiss Re Life & Health America Inc	MO	YRT/I	OL	617,567,595	29,339,154	29,018,086	34,134,701	0	0	0	0
82627	06-0839705	09/01/2007	Swiss Re Life & Health America Inc	MO	YRT/I	OL	1,679,243	22,752	20,679	34,687	0	0	0	0
82627	06-0839705	04/01/2017	Swiss Re Life & Health America Inc	MO	CO/I	DIS	0	19,302	19,650	38,423	0	0	0	0
82627	06-0839705	04/01/2017	Swiss Re Life & Health America Inc	MO	CO/I	OL	10,643,088,684	236,474,624	226,989,148	26,989,811	0	0	0	0
84549	38-2044243	01/01/1996	Symphonix Health Insurance Inc	IL	YRT/I	ADB	0	21	23	0	0	0	0	0
84549	38-2044243	01/01/1996	Symphonix Health Insurance Inc	IL	YRT/I	OL	55,000	17,829	23,818	0	0	0	0	0
84549	38-2044243	02/28/1996	Symphonix Health Insurance Inc	IL	OTH/I	OL	0	0	0	1,241	0	0	0	0
65676	35-0472300	04/16/1937	The Lincoln National Life Insurance Company	IN	YRT/I	OL	14,989	289	279	553	0	0	0	0
65676	35-0472300	01/27/1947	The Lincoln National Life Insurance Company	IN	YRT/I	OL	6,590	737	737	0	0	0	0	0
65676	35-0472300	11/01/1964	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,256	62	63	133	0	0	0	0
65676	35-0472300	12/08/1966	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,094,533	41,427	37,003	92,033	0	0	0	0
65676	35-0472300	01/01/1969	The Lincoln National Life Insurance Company	IN	YRT/I	OL	46,178	3,392	3,285	3,608	0	0	0	0
65676	35-0472300	07/01/1971	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	6	6	0	0	0	0	0
65676	35-0472300	07/01/1971	The Lincoln National Life Insurance Company	IN	YRT/I	OL	246,387	13,664	12,731	21,033	0	0	0	0
65676	35-0472300	01/01/1975	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,023,981	13,459	13,008	27,180	0	0	0	0
65676	35-0472300	07/01/1976	The Lincoln National Life Insurance Company	IN	CO/I	OL	921,176	26,210	26,209	0	0	0	0	0
65676	35-0472300	07/01/1976	The Lincoln National Life Insurance Company	IN	YRT/I	OL	350,173	5,314	5,181	10,445	0	0	0	0
65676	35-0472300	01/01/1978	The Lincoln National Life Insurance Company	IN	YRT/I	OL	52,500	1,061	986	2,043	0	0	0	0
65676	35-0472300	01/01/1980	The Lincoln National Life Insurance Company	IN	YRT/I	OL	10,250	258	246	434	0	0	0	0
65676	35-0472300	04/01/1980	The Lincoln National Life Insurance Company	IN	YRT/I	OL	48,589	845	856	1,343	0	0	0	0
65676	35-0472300	09/01/1980	The Lincoln National Life Insurance Company	IN	YRT/I	OL	123,977	5,721	16,638	(5,664)	0	0	0	0
65676	35-0472300	01/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	2	2	5	0	0	0	0
65676	35-0472300	01/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,600,623	36,548	39,084	113,578	0	0	0	0
65676	35-0472300	01/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	136,582	4,296	4,162	4,667	0	0	0	0
65676	35-0472300	04/01/1982	The Lincoln National Life Insurance Company	IN	CO/I	ADB	0	36	36	261	0	0	0	0
65676	35-0472300	04/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	0	0	35	0	0	0	0
65676	35-0472300	04/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,215,463	19,353	18,832	38,782	0	0	0	0
65676	35-0472300	07/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	0	66	0	0	0	0	0
65676	35-0472300	07/01/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,024,240	62,565	124,176	(154,574)	0	0	0	0
65676	35-0472300	06/04/1984	The Lincoln National Life Insurance Company	IN	YRT/I	OL	44,180	2,139	1,947	2,502	0	0	0	0
65676	35-0472300	08/01/1985	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	5	5	10	0	0	0	0
65676	35-0472300	08/01/1985	The Lincoln National Life Insurance Company	IN	YRT/I	OL	698,593	3,887	3,613	33,985	0	0	0	0
65676	35-0472300	07/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	94,316	4,848	4,785	9,696	0	0	0	0
65676	35-0472300	10/01/1986	The Lincoln National Life Insurance Company	IN	CO/I	OL	15,000	107	290	176	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	10/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	146,147	705	694	1,493	0	0	0	0
65676	35-0472300	01/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	471,320	13,202	12,360	13,769	0	0	0	0
65676	35-0472300	01/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,131,904	17,839	21,067	17,006	0	0	0	0
65676	35-0472300	01/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,631,676	39,824	45,442	29,657	0	0	0	0
65676	35-0472300	01/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	714,997	6,072	6,071	12,144	0	0	0	0
65676	35-0472300	03/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,931,362	31,284	29,826	152,265	0	0	0	0
65676	35-0472300	04/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,207,759	33,143	31,612	53,232	0	0	0	0
65676	35-0472300	11/15/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	20,834,100	981,812	908,720	1,362,143	0	0	0	0
65676	35-0472300	11/15/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	4,144,330	24,070	74,488	161,109	0	0	0	0
65676	35-0472300	01/01/1993	The Lincoln National Life Insurance Company	IN	CO/I	OL	100,000	795	718	0	0	0	0	0
65676	35-0472300	11/01/1995	The Lincoln National Life Insurance Company	IN	YRT/I	OL	13,767,115	2,168,808	1,957,114	3,724,899	0	0	0	0
65676	35-0472300	01/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,064,309	30,521	27,684	52,843	0	0	0	0
65676	35-0472300	03/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	4,889,987	45,961	46,364	33,688	0	0	0	0
65676	35-0472300	07/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,526,080	18,544	17,725	66,812	0	0	0	0
65676	35-0472300	07/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	8,951,258	212,250	200,884	365,644	0	0	0	0
65676	35-0472300	07/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	24,821,586	349,852	319,877	536,239	0	0	0	0
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	0	3,787	0	0	0	0	0
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	19,200,937	147,792	146,867	246,256	0	0	0	0
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	147,045	1,885	1,695	1,371	0	0	0	0
65676	35-0472300	01/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	22,765,042	110,972	114,976	191,047	0	0	0	0
65676	35-0472300	04/01/1997	The Lincoln National Life Insurance Company	IN	CO/I	OL	16,000	130	118	162	0	0	0	0
65676	35-0472300	08/01/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	31,342,196	1,759,882	3,308,972	29,069	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	ADB	0	138	138	277	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	ADB	0	158	169	317	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	DIS	0	526,976	529,577	4,165	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	DIS	0	934,995	1,024,998	12,600	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	OL	219,580,498	2,349,909	2,168,006	602,586	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	CO/I	OL	724,508,208	7,060,105	6,537,212	1,529,696	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	YRT/I	DIS	0	9	9	0	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	31,465,690	743,331	889,137	1,339,742	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,496,494	13,667	15,099	11,499	0	0	0	0
65676	35-0472300	10/15/1997	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,576,785	9,535	9,147	138,271	0	0	0	0
65676	35-0472300	10/01/1998	The Lincoln National Life Insurance Company	IN	YRT/I	OL	512,264	13,597	15,960	15,040	0	0	0	0
65676	35-0472300	10/01/1998	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	0	15,521	0	0	0	0
65676	35-0472300	10/01/1998	The Lincoln National Life Insurance Company	IN	YRT/I	OL	11,168	1,811	2,257	(31,052)	0	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	OTH/I	OL	67,407,035	128,245	130,887	1,956,887	0	0	0	0
65676	35-0472300	01/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	685,364	28,483	25,492	55,732	0	0	0	0
65676	35-0472300	05/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	5,318,647	69,416	61,405	122,433	0	0	0	0
65676	35-0472300	05/01/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	36,534,045	1,392,905	1,265,663	1,633,954	0	0	0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	DIS	0	87,372	87,372	3	0	0	0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	OL	136,173,710	1,040,387	1,007,933	286,867	0	0	0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	OL	153,828,888	5,753,518	6,291,658	696,093	0	0	0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/G	OL	301,579	12,293	12,606	(35,505)	0	0	0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/G	OL	0	0	0	8,706	0	0	0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	32,437,368	98,793	96,931	(74,578)	0	0	0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	2,542,043	34,998	32,503	(58,331)	0	0	0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	0	0	0	97,902	0	0	0	0
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	OL	112,398	298	280	16,968	0	0	0	0
65676	35-0472300	07/15/2001	The Lincoln National Life Insurance Company	IN	CO/I	OL	176,573,250	10,622,455	11,507,923	438,212	0	0	0	0
65676	35-0472300	07/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	26,424,458	1,425,624	1,318,123	1,991,420	0	0	0	0
65676	35-0472300	07/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	337,270	16,643	15,284	30,045	0	0	0	0
65676	35-0472300	08/01/2001	The Lincoln National Life Insurance Company	IN	CO/I	OL	1,029,726	61,951	65,909	3,719	0	0	0	0
65676	35-0472300	08/01/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	123,683	952	885	1,312	0	0	0	0
65676	35-0472300	10/01/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	314,057,312	119,651	121,759	2,861,831	0	0	0	0
65676	35-0472300	03/01/2002	The Lincoln National Life Insurance Company	IN	YRT/I	OL	544,909	3,380	3,087	5,882	0	0	0	0
70688	36-6071399	03/01/2002	Transamerica Financial Life Ins Company	NY	YRT/I	OL	0	0	0	(11,388)	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	09/01/1969	Transamerica Life Insurance Co	IA	YRT/I	OL	54,811	4,022	4,510	20,604	0	0	0	0
86231	39-0989781	11/01/1974	Transamerica Life Insurance Co	IA	YRT/I	OL	30,304	534	508	1,421	0	0	0	0
86231	39-0989781	07/01/1975	Transamerica Life Insurance Co	IA	YRT/I	OL	8,280	883	893	1,481	0	0	0	0
86231	39-0989781	07/01/1975	Transamerica Life Insurance Co	IA	YRT/I	OL	344,233	14,333	15,604	18,215	0	0	0	0
86231	39-0989781	07/01/1977	Transamerica Life Insurance Co	IA	YRT/I	OL	21,173	1,781	1,784	2,301	0	0	0	0
86231	39-0989781	02/01/1978	Transamerica Life Insurance Co	IA	CO/I	DIS	0	267,467	267,467	0	0	0	0	0
86231	39-0989781	02/01/1978	Transamerica Life Insurance Co	IA	CO/I	OL	1,100,000	79,649	85,252	101,012	0	0	0	0
86231	39-0989781	02/01/1978	Transamerica Life Insurance Co	IA	YRT/I	OL	288,337	16,372	14,848	22,557	0	0	0	0
86231	39-0989781	12/03/1979	Transamerica Life Insurance Co	IA	YRT/I	DIS	0	5	5	10	0	0	0	0
86231	39-0989781	12/03/1979	Transamerica Life Insurance Co	IA	YRT/I	OL	4,790,865	242,301	225,897	270,028	0	0	0	0
86231	39-0989781	01/01/1980	Transamerica Life Insurance Co	IA	YRT/I	OL	0	3,654	3,654	12,558	0	0	0	0
86231	39-0989781	09/01/1981	Transamerica Life Insurance Co	IA	YRT/I	OL	367,500	241	221	1,695	0	0	0	0
86231	39-0989781	01/01/1982	Transamerica Life Insurance Co	IA	CO/I	OL	1,250,000	607,209	344,377	1,996	0	0	0	0
86231	39-0989781	08/01/1982	Transamerica Life Insurance Co	IA	CO/I	OL	0	1,045	1,045	12,753	0	0	0	0
86231	39-0989781	05/01/1983	Transamerica Life Insurance Co	IA	YRT/I	OL	0	0	731	(1,012)	0	0	0	0
86231	39-0989781	12/01/1983	Transamerica Life Insurance Co	IA	YRT/I	OL	18,668,002	290,775	286,290	454,553	0	0	0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	CO/G	DIS	0	1,131	924	2,261	0	0	0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	CO/G	OL	57,109,250	603,486	620,606	1,207,718	0	0	0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	YRT/G	OL	650,000	3,491	3,163	6,982	0	0	0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	YRT/I	OL	469,356	4,345	3,991	4,738	0	0	0	0
86231	39-0989781	01/01/1984	Transamerica Life Insurance Co	IA	YRT/I	OL	100,000	6,806	6,425	13,611	0	0	0	0
86231	39-0989781	09/01/1984	Transamerica Life Insurance Co	IA	CO/I	OL	349,997	9,549	9,851	10,382	0	0	0	0
86231	39-0989781	01/01/1985	Transamerica Life Insurance Co	IA	YRT/I	OL	231,851	7,615	7,005	17,619	0	0	0	0
86231	39-0989781	10/01/1985	Transamerica Life Insurance Co	IA	YRT/I	OL	51,344	18,252	15,809	11,997	0	0	0	0
86231	39-0989781	07/15/1986	Transamerica Life Insurance Co	IA	YRT/I	OL	2,883,387	50,041	64,893	112,680	0	0	0	0
86231	39-0989781	01/01/1987	Transamerica Life Insurance Co	IA	YRT/I	OL	62,092	64	59	874	0	0	0	0
86231	39-0989781	09/01/1987	Transamerica Life Insurance Co	IA	CO/I	OL	600,000	32,584	36,025	13,528	0	0	0	0
86231	39-0989781	08/01/1988	Transamerica Life Insurance Co	IA	CO/I	OL	817,333	36,596	30,740	31,018	0	0	0	0
86231	39-0989781	07/01/1989	Transamerica Life Insurance Co	IA	YRT/I	OL	30,414,653	1,354,484	1,219,360	2,826,199	0	0	0	0
86231	39-0989781	01/01/1990	Transamerica Life Insurance Co	IA	YRT/I	OL	33,204,635	476,312	491,194	467,094	0	0	0	0
86231	39-0989781	01/01/1990	Transamerica Life Insurance Co	IA	YRT/I	OL	166,491	2,594	2,206	2,804	0	0	0	0
86231	39-0989781	01/01/1991	Transamerica Life Insurance Co	IA	YRT/I	DIS	0	0	33	189	0	0	0	0
86231	39-0989781	01/01/1991	Transamerica Life Insurance Co	IA	YRT/I	OL	24,666,146	735,131	745,311	1,554,337	0	0	0	0
86231	39-0989781	01/01/1991	Transamerica Life Insurance Co	IA	YRT/I	OL	11,870,178	55,541	71,237	184,575	0	0	0	0
86231	39-0989781	10/01/1991	Transamerica Life Insurance Co	IA	YRT/I	OL	135,067	3,393	3,370	4,187	0	0	0	0
86231	39-0989781	04/01/1992	Transamerica Life Insurance Co	IA	CO/I	OL	350,000	8,129	7,341	27,298	0	0	0	0
86231	39-0989781	10/01/1992	Transamerica Life Insurance Co	IA	YRT/I	OL	17,044,964	831,911	797,348	1,560,913	0	0	0	0
86231	39-0989781	10/01/1993	Transamerica Life Insurance Co	IA	YRT/G	OL	6,155,077	13,493	12,507	110,503	0	0	0	0
86231	39-0989781	10/01/1993	Transamerica Life Insurance Co	IA	YRT/I	OL	211,721,863	652,035	644,194	4,682,000	0	0	0	0
86231	39-0989781	01/01/1994	Transamerica Life Insurance Co	IA	YRT/I	OL	1,106,059	5,798	5,193	24,102	0	0	0	0
86231	39-0989781	09/01/1995	Transamerica Life Insurance Co	IA	YRT/G	OL	0	1,691	1,691	0	0	0	0	0
86231	39-0989781	09/01/1995	Transamerica Life Insurance Co	IA	YRT/I	OL	0	(1,691)	(1,691)	0	0	0	0	0
86231	39-0989781	10/01/1995	Transamerica Life Insurance Co	IA	CO/G	OL	387,000	2,612	2,799	4,764	0	0	0	0
86231	39-0989781	10/01/1995	Transamerica Life Insurance Co	IA	CO/I	OL	141,139,110	1,091,882	1,057,927	353,161	0	0	0	0
86231	39-0989781	10/01/1995	Transamerica Life Insurance Co	IA	YRT/I	OL	878,736	16,068	16,748	80,714	0	0	0	0
86231	39-0989781	12/01/1995	Transamerica Life Insurance Co	IA	YRT/I	OL	682,409	12,547	13,221	24,511	0	0	0	0
86231	39-0989781	01/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	36,352,588	174,687	161,831	320,331	0	0	0	0
86231	39-0989781	01/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	1,064,305	30,521	27,684	52,842	0	0	0	0
86231	39-0989781	01/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	37,784,640	285,769	298,633	404,967	0	0	0	0
86231	39-0989781	07/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	2,526,080	18,544	17,725	66,812	0	0	0	0
86231	39-0989781	07/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	8,468,688	196,940	187,084	341,641	0	0	0	0
86231	39-0989781	07/01/1996	Transamerica Life Insurance Co	IA	YRT/I	OL	1,948,723	14,240	16,423	47,525	0	0	0	0
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	YRT/I	DIS	0	0	40,630	0	0	0	0	0
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	19,200,958	176,628	138,208	231,863	0	0	0	0
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	257,151	3,301	3,158	3,547	0	0	0	0
86231	39-0989781	01/01/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	45,694,522	441,041	413,686	673,484	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	04/01/1997	Transamerica Life Insurance Co	IA	CO/I	OL	16,000	130	118	162	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	ADB	0	83	83	166	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	ADB	0	70	77	139	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	DIS	0	366,506	368,111	3,476	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	DIS	0	598,788	717,944	16,104	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	OL	275,905,697	2,903,364	2,667,666	597,093	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	CO/I	OL	1,017,392,592	9,851,752	9,097,033	1,836,251	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	YRT/I	DIS	0	16	16	0	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	30,132,102	686,718	1,077,104	1,354,940	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	1,462,207	12,876	13,831	11,039	0	0	0	0
86231	39-0989781	10/15/1997	Transamerica Life Insurance Co	IA	YRT/I	OL	1,552,077	9,008	8,796	123,742	0	0	0	0
86231	39-0989781	10/01/1998	Transamerica Life Insurance Co	IA	YRT/I	OL	0	0	0	25,869	0	0	0	0
86231	39-0989781	10/01/1998	Transamerica Life Insurance Co	IA	YRT/I	OL	18,614	3,019	3,762	459	0	0	0	0
86231	39-0989781	04/01/1999	Transamerica Life Insurance Co	IA	YRT/I	OL	438,175	8,832	8,089	15,445	0	0	0	0
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	CO/I	DIS	0	87,372	87,372	3	0	0	0	0
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	CO/I	OL	68,270,829	1,496,856	1,576,476	384,086	0	0	0	0
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	YRT/I	OL	8,762,546	177,679	166,814	300,787	0	0	0	0
86231	39-0989781	01/01/2000	Transamerica Life Insurance Co	IA	YRT/I	OL	101,086	271	255	701	0	0	0	0
86231	39-0989781	08/01/2000	Transamerica Life Insurance Co	IA	CO/I	OL	442,425,493	25,276,044	27,444,242	1,345,723	0	0	0	0
86231	39-0989781	08/01/2000	Transamerica Life Insurance Co	IA	YRT/I	OL	816,986	13,555	9,567	(1,109,816)	0	0	0	0
86231	39-0989781	08/01/2000	Transamerica Life Insurance Co	IA	YRT/I	OL	0	0	0	(31,888)	0	0	0	0
86231	39-0989781	03/01/2001	Transamerica Life Insurance Co	IA	YRT/G	OL	62,048	203	188	310	0	0	0	0
86231	39-0989781	03/01/2001	Transamerica Life Insurance Co	IA	YRT/I	OL	106,718,990	3,117,363	2,931,234	3,413,927	0	0	0	0
86231	39-0989781	03/01/2001	Transamerica Life Insurance Co	IA	YRT/I	OL	17,348,832	88,437	92,230	73,019	0	0	0	0
86231	39-0989781	05/01/2001	Transamerica Life Insurance Co	IA	CO/I	OL	1,631,250	101,092	106,994	794	0	0	0	0
86231	39-0989781	05/01/2001	Transamerica Life Insurance Co	IA	YRT/I	OL	5,238,746	151,346	247,929	(1,303,676)	0	0	0	0
86231	39-0989781	08/01/2001	Transamerica Life Insurance Co	IA	CO/I	OL	1,029,725	61,951	65,909	3,719	0	0	0	0
86231	39-0989781	03/01/2002	Transamerica Life Insurance Co	IA	YRT/I	OL	22,142,982	22,142,982	7,293,443	8,920,068	0	0	0	0
86231	39-0989781	03/01/2002	Transamerica Life Insurance Co	IA	YRT/I	OL	300,678,541	12,298,479	11,434,632	9,842,521	0	0	0	0
86231	39-0989781	03/01/2002	Transamerica Life Insurance Co	IA	YRT/I	OL	0	0	0	(670,589)	0	0	0	0
86231	39-0989781	03/01/2002	Transamerica Life Insurance Co	IA	YRT/I	OL	20,057,194	164,919	155,237	302,111	0	0	0	0
86231	39-0989781	12/31/2006	Transamerica Life Insurance Co	IA	CO/G	OL	145,023,763	1,424,445	1,660,808	995,284	0	0	0	0
86231	39-0989781	06/01/2022	Transamerica Life Insurance Co	IA	YRT/I	OL	15,694,775	106,565	0	1,485,094	0	0	0	0
87645	57-0654942	10/01/1987	United Fidelity Life	TX	CO/I	OL	2,146,031	189,808	242,099	45,290	0	0	0	0
80659	82-4533188	01/01/1977	US Business of Canada Life Assurance Company	MI	YRT/I	OL	266,305	4,149	3,528	4,485	0	0	0	0
80659	82-4533188	10/01/1977	US Business of Canada Life Assurance Company	MI	YRT/I	OL	5,325	297	285	372	0	0	0	0
80659	82-4533188	01/01/1983	US Business of Canada Life Assurance Company	MI	YRT/I	OL	175,974	3,599	3,450	3,142	0	0	0	0
80659	82-4533188	01/01/1983	US Business of Canada Life Assurance Company	MI	YRT/I	OL	737,387	15,210	14,263	30,419	0	0	0	0
80659	82-4533188	01/01/1983	US Business of Canada Life Assurance Company	MI	YRT/I	OL	728,413	20,475	24,485	22,410	0	0	0	0
80659	82-4533188	01/01/1984	US Business of Canada Life Assurance Company	MI	CO/I	OL	366,664	9,809	9,008	7,332	0	0	0	0
80659	82-4533188	01/01/1988	US Business of Canada Life Assurance Company	MI	YRT/I	OL	471,320	13,202	12,360	19,485	0	0	0	0
80659	82-4533188	01/01/1988	US Business of Canada Life Assurance Company	MI	YRT/I	OL	1,196,651	19,769	22,702	24,876	0	0	0	0
80659	82-4533188	01/01/1988	US Business of Canada Life Assurance Company	MI	YRT/I	OL	1,631,673	39,824	45,442	31,818	0	0	0	0
80659	82-4533188	01/01/1991	US Business of Canada Life Assurance Company	MI	YRT/I	OL	393,919	13,107	11,845	40,542	0	0	0	0
80659	82-4533188	02/01/1991	US Business of Canada Life Assurance Company	MI	YRT/I	OL	7,240,596	43,420	69,880	171,109	0	0	0	0
80659	82-4533188	09/01/1995	US Business of Canada Life Assurance Company	MI	YRT/I	OL	750,000	31,385	27,322	60,632	0	0	0	0
80659	82-4533188	01/01/1997	US Business of Canada Life Assurance Company	MI	YRT/I	DIS	0	0	0	77	0	0	0	0
80659	82-4533188	01/01/1997	US Business of Canada Life Assurance Company	MI	YRT/I	OL	2,507,067	23,501	32,685	40,506	0	0	0	0
80659	82-4533188	01/01/2001	US Business of Canada Life Assurance Company	MI	YRT/I	OL	21,085,441	5,544,419	4,967,227	1,386,334	0	0	0	0
80659	82-4533188	03/01/2002	US Business of Canada Life Assurance Company	MI	YRT/I	OL	4,885,622	4,885,622	5,046,904	0	0	0	0	0
80659	82-4533188	02/01/2005	US Business of Canada Life Assurance Company	MI	YRT/I	OL	6,828,919	12,541	11,861	25,083	0	0	0	0
80659	82-4533188	10/01/2006	US Business of Canada Life Assurance Company	MI	YRT/I	OL	1,100,000	2,173	12,865	4,884	0	0	0	0
0899999. General Account - authorized U.S. non-affiliates							577,296,109,492	30,259,322,457	26,036,851,487	6,356,017,656	3,796,992,750	2,207,653,139	3,716,608	13,200,022,815
1099999. Total General Account - authorized non-affiliates							577,296,109,492	30,259,322,457	26,036,851,487	6,356,017,656	3,796,992,750	2,207,653,139	3,716,608	13,200,022,815
1199999. Total General Account authorized							583,106,955,496	30,370,369,772	26,156,698,940	6,393,106,257	3,796,992,750	2,207,653,139	52,569,817	13,200,022,815
1499999. Total General Account - unauthorized U.S. affiliates							0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3190823	01/01/2003	COREBRIDGE INS CO BERMUDA LTD	BMU	COMB/I	FA	0	0	0	(25,580,665)	0	0	2,936,969,723	0
1699999. General Account - unauthorized non-U.S. affiliates - other							0	0	0	(25,580,665)	0	0	2,936,969,723	0
1799999. Total General Account - unauthorized non-U.S. affiliates							0	0	0	(25,580,665)	0	0	2,936,969,723	0
1899999. Total General Account - unauthorized affiliates							0	0	0	(25,580,665)	0	0	2,936,969,723	0
00000	AA-3194154	11/05/2001	Chubb Tempest Life Reinsurance Ltd	BMU	OTH/G	VA	0	0	0	181,192	0	0	0	0
00000	AA-3194154	11/05/2001	Chubb Tempest Life Reinsurance Ltd	BMU	OTH/I	VA	0	0	0	62,166	0	0	0	0
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	OTH/G	VA	0	0	0	531,574	0	0	0	0
00000	AA-3194154	01/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	OTH/I	VA	0	0	0	276,653	0	0	0	0
00000	AA-0140010	05/01/2018	Commonwealth Union Assurance Ltd	LBR	COFW/G	FA	0	46,736,999	40,732,594	7,728,770	0	0	0	57,436,309
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	COMB/G	FA	0	0	0	99,303	0	0	916,776,669	0
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	COMB/I	FA	0	0	0	992,798	0	0	11,589,461,223	0
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	COMB/I	IL	661,587,462	0	0	980	0	0	489,972,974	0
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	COMB/I	OA	0	0	0	0	0	0	110,773,969	0
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	COMB/I	OL	48,130,661,929	0	0	174,083,768	0	0	6,911,316,403	0
00000	AA-1340015	02/01/1990	SCOR Ruckversicherung Deutschland AG	DEU	YRT/I	OL	1,595,652	1,859	1,717	24,842	0	0	0	0
00000	AA-1460146	02/01/1990	Swiss Reinsurance Company Ltd	CHE	YRT/I	OL	2,090,662	2,182	2,002	29,576	0	0	0	0
00000	AA-1460146	09/30/1995	Swiss Reinsurance Company Ltd	CHE	CO/I	FA	0	131,657,694	138,047,525	98,717	0	0	0	0
00000	AA-1460146	09/30/1995	Swiss Reinsurance Company Ltd	CHE	CO/I	OA	0	13,731,132	14,855,636	0	0	0	0	0
00000	AA-3160132	12/31/2019	THE CANADA LIFE ASSURANCE CO (BARBADOS BRANCH)	BRB	OTH/I	IA	0	0	0	1,154,677	0	0	0	0
00000	AA-3160132	10/01/2020	THE CANADA LIFE ASSURANCE CO (BARBADOS BRANCH)	BRB	OTH/I	IA	0	0	0	5,661,787	0	0	0	0
00000	AA-3160132	12/31/2022	THE CANADA LIFE ASSURANCE CO (BARBADOS BRANCH)	BRB	OTH/I	FA	0	0	0	2,187,041	0	0	0	0
00000	AA-3160132	07/01/2025	THE CANADA LIFE ASSURANCE CO (BARBADOS BRANCH)	BRB	OTH/I	IA	0	0	0	844,370	0	0	0	0
00000	AA-3190825	01/01/1999	Zurich Insurance Company	BMU	YRT/G	OL	0	0	0	2,190,963	0	0	0	0
00000	AA-3190825	10/31/2000	Zurich Insurance Company	BMU	YRT/G	OL	818,825,857	16,738	23,828	432,509	0	0	0	0
2099999. General Account - unauthorized non-U.S. non-affiliates							49,614,761,562	192,146,604	193,663,302	196,581,686	0	0	20,018,301,238	57,436,309
2199999. Total General Account - unauthorized non-affiliates							49,614,761,562	192,146,604	193,663,302	196,581,686	0	0	20,018,301,238	57,436,309
2299999. Total General Account unauthorized							49,614,761,562	192,146,604	193,663,302	171,001,021	0	0	22,955,270,961	57,436,309
2599999. Total General Account - certified U.S. affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - certified non-U.S. affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - certified affiliates							0	0	0	0	0	0	0	0
00000	CR-1460100	01/01/2022	NEW REINS CO LTD	CHE	YRT/I	OL	3,288,897,899	19,100,839	14,756,068	32,662,238	0	0	0	2,260,216
3199999. General Account - certified non-U.S. non-affiliates							3,288,897,899	19,100,839	14,756,068	32,662,238	0	0	0	2,260,216
3299999. Total General Account - certified non-affiliates							3,288,897,899	19,100,839	14,756,068	32,662,238	0	0	0	2,260,216
3399999. Total General Account certified							3,288,897,899	19,100,839	14,756,068	32,662,238	0	0	0	2,260,216
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates							0	0	0	0	0	0	0	0
00000	RJ-3190823	01/01/2024	COREBRIDGE INS CO BERMUDA LTD	BMU	COFW/I	FA	0	11,884,666,340	7,838,246,918	3,968,032,917	0	0	0	11,235,837,491
00000	RJ-3190823	01/01/2024	COREBRIDGE INS CO BERMUDA LTD	BMU	COFW/I	IA	0	5,426,966,068	2,406,652,618	2,478,084,517	0	0	0	4,992,663,793
00000	RJ-3190823	12/31/2024	COREBRIDGE INS CO BERMUDA LTD	BMU	COFW/I	FA	0	1,971,361,598	1,898,504,320	40,009,471	0	0	0	1,983,001,910
00000	RJ-3190823	12/31/2024	COREBRIDGE INS CO BERMUDA LTD	BMU	COFW/I	XXXL	251,333,692,417	292,191,751	115,633,900	453,767,236	117,710,000	117,710,000	0	292,191,750
3899999. General Account - reciprocal jurisdiction non-U.S. affiliates - other							251,333,692,417	19,575,185,757	12,259,037,756	6,939,894,141	117,710,000	117,710,000	0	18,503,694,944
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates							251,333,692,417	19,575,185,757	12,259,037,756	6,939,894,141	117,710,000	117,710,000	0	18,503,694,944
4099999. Total General Account - reciprocal jurisdiction affiliates							251,333,692,417	19,575,185,757	12,259,037,756	6,939,894,141	117,710,000	117,710,000	0	18,503,694,944
00000	RJ-1460100	04/01/2023	NEW REINS CO LTD	CHE	YRT/I	OL	938,758,178	12,050,048	7,599,800	12,677,249	0	0	0	0
4299999. General Account - reciprocal jurisdiction non-U.S. non-affiliates							938,758,178	12,050,048	7,599,800	12,677,249	0	0	0	0
4399999. Total General Account - reciprocal jurisdiction non-affiliates							938,758,178	12,050,048	7,599,800	12,677,249	0	0	0	0
4499999. Total General Account reciprocal jurisdiction							252,272,450,595	19,587,235,805	12,266,637,556	6,952,571,390	117,710,000	117,710,000	0	18,503,694,944
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							888,283,065,552	50,168,853,020	38,631,755,866	13,549,340,906	3,914,702,750	2,325,363,139	23,007,840,778	31,763,414,284
4899999. Total Separate Accounts - authorized U.S. affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - authorized non-U.S. affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - authorized affiliates							0	0	0	0	0	0	0	0
68365	04-2729166	08/01/2025	Corporate Solutions Life Reinsurance Company	IA	COMB/G	FA	0	0	0	27,487,604	0	0	27,369,713	0
68365	04-2729166	08/01/2025	Corporate Solutions Life Reinsurance Company	IA	COMB/G	VA	0	0	0	13,005,159,422	0	0	12,817,962,832	0
68365	04-2729166	08/01/2025	Corporate Solutions Life Reinsurance Company	IA	COMB/I	FA	0	0	0	151,783,444	0	0	151,132,466	0
68365	04-2729166	08/01/2025	Corporate Solutions Life Reinsurance Company	IA	COMB/I	VA	0	0	0	31,902,613,922	0	0	31,662,204,752	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5399999. Separate Accounts - authorized U.S. non-affiliates							0	0	0	45,087,044,392	0	0	44,658,669,763	0
5599999. Total Separate Accounts - authorized non-affiliates							0	0	0	45,087,044,392	0	0	44,658,669,763	0
5699999. Total Separate Accounts authorized							0	0	0	45,087,044,392	0	0	44,658,669,763	0
5999999. Total Separate Accounts - unauthorized U.S. affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - unauthorized affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - unauthorized non-affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - certified U.S. affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - certified non-U.S. affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - certified affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - certified non-affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts reciprocal jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified							0	0	0	45,087,044,392	0	0	44,658,669,763	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							583,106,955,496	30,370,369,772	26,156,698,940	51,480,150,649	3,796,992,750	2,207,653,139	44,711,239,580	13,200,022,815
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							305,176,110,056	19,798,483,248	12,475,056,926	7,156,234,649	117,710,000	117,710,000	22,955,270,961	18,563,391,469
9999999 - Totals							888,283,065,552	50,168,853,020	38,631,755,866	58,636,385,298	3,914,702,750	2,325,363,139	67,666,510,541	31,763,414,284

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - authorized U.S. affiliates							0	0	0	0	0	0	0
0699999. Total General Account - authorized non-U.S. affiliates							0	0	0	0	0	0	0
0799999. Total General Account - authorized affiliates							0	0	0	0	0	0	0
62308	06-0303370	10/01/1967	Connecticut General Life Insurance Co	CT	QA/I	LTDI			11,074				
62308	06-0303370	07/01/1968	Connecticut General Life Insurance Co	CT	OTH/I	LTDI	12,121	6,685	5,830				
70815	06-0838648	12/01/1995	Hartford Life & Accident Insurance Company	CT	QA/G	LTDI			680,405				
70815	06-0838648	04/01/2016	Hartford Life & Accident Insurance Company	CT	QA/G	LTDI			989,082				
65056	38-1659835	07/01/1997	Jackson National Life Insurance Company	MI	OTH/I	LTDI	22,464	1,422	370,032				
66346	58-0828824	01/01/1998	Munich American Reassurance Co	GA	OTH/I	LTDI	186,391	111,766	337,367				
68136	63-0169720	01/01/1996	Protective Life Insurance Company	NE	QA/I	LTDI		100	20,668				
64688	75-6020048	10/31/1995	SCOR Global Life Amer Reins Company	DE	QA/I	LTDI			346,937				
84549	38-2044243	01/01/1996	Symphonix Health Insurance Inc	IL	OTH/I	A	4,864	1,641					
84549	38-2044243	02/28/1996	Symphonix Health Insurance Inc	IL	OTH/G	LTDI	309	152					
86231	39-0989781	08/01/1994	Transamerica Life Insurance Co	IA	QA/G	A	8,264						
86231	39-0989781	12/31/2006	Transamerica Life Insurance Co	IA	QA/G	CAH	252,236	4,979	18,264				
62596	31-0252460	01/01/1994	Union Fidelity Life Insurance Company	KS	QA/I	MS	42,521	4,519	10,661				
20583	13-1290712	01/01/2000	XL Reins America Inc	NY	QA/G	LTDI			94,668				
0899999. General Account - authorized U.S. non-affiliates							529,170	131,264	2,884,988	0	0	0	0
1099999. Total General Account - authorized non-affiliates							529,170	131,264	2,884,988	0	0	0	0
1199999. Total General Account authorized							529,170	131,264	2,884,988	0	0	0	0
1499999. Total General Account - unauthorized U.S. affiliates							0	0	0	0	0	0	0
1799999. Total General Account - unauthorized non-U.S. affiliates							0	0	0	0	0	0	0
1899999. Total General Account - unauthorized affiliates							0	0	0	0	0	0	0
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/G	LTC	6,201					5,140	
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	CMM	49,677					129,552	
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	LTC	8,820,533					323,099,788	
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	LTDI	5,850,045					128,538,134	
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	OH	552,002					5,546,361	
00000	AA-3191485	01/01/2017	Fortitude Reinsurance Company Ltd	BMU	OTH/I	SD	15,155,818					83,757,188	
2099999. General Account - unauthorized non-U.S. non-affiliates							30,434,276	0	0	0	0	541,076,163	0
2199999. Total General Account - unauthorized non-affiliates							30,434,276	0	0	0	0	541,076,163	0
2299999. Total General Account unauthorized							30,434,276	0	0	0	0	541,076,163	0
2599999. Total General Account - certified U.S. affiliates							0	0	0	0	0	0	0
2899999. Total General Account - certified non-U.S. affiliates							0	0	0	0	0	0	0
2999999. Total General Account - certified affiliates							0	0	0	0	0	0	0
3299999. Total General Account - certified non-affiliates							0	0	0	0	0	0	0
3399999. Total General Account certified							0	0	0	0	0	0	0
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates							0	0	0	0	0	0	0
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates							0	0	0	0	0	0	0
4099999. Total General Account - reciprocal jurisdiction affiliates							0	0	0	0	0	0	0
4399999. Total General Account - reciprocal jurisdiction non-affiliates							0	0	0	0	0	0	0
4499999. Total General Account reciprocal jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							30,963,446	131,264	2,884,988	0	0	541,076,163	0
4899999. Total Separate Accounts - authorized U.S. affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - authorized non-U.S. affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - authorized affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - authorized non-affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - unauthorized U.S. affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - unauthorized affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - unauthorized non-affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - certified U.S. affiliates							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
7399999. Total Separate Accounts - certified non-U.S. affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - certified affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - certified non-affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts reciprocal jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							529,170	131,264	2,884,988	0	0	0	0
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							30,434,276	0	0	0	0	541,076,163	0
9999999 - Totals							30,963,446	131,264	2,884,988	0	0	541,076,163	0

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - life and annuity U.S. affiliates				0	0	0	0	0	XXX	0	0	0	0	0
...00000	..AA-3190823 ..	01/01/2003	Corebridge Ins Co Bermuda Ltd	0	52,525,825	89,742,256	142,268,081	0		0	0	0	142,415,252	142,268,081
0599999. General Account - life and annuity non-U.S. affiliates - other				0	52,525,825	89,742,256	142,268,081	0	XXX	0	0	0	142,415,252	142,268,081
0699999. Total General Account - life and annuity non-U.S. affiliates				0	52,525,825	89,742,256	142,268,081	0	XXX	0	0	0	142,415,252	142,268,081
0799999. Total General Account - life and annuity affiliates				0	52,525,825	89,742,256	142,268,081	0	XXX	0	0	0	142,415,252	142,268,081
...00000	..AA-3194154 ..	11/05/2001	Chubb Tempest Life Reinsurance Ltd	0	0	0	0	0		0	0	0	266,873	0
...00000	..AA-3194154 ..	01/01/2002	Chubb Tempest Life Reinsurance Ltd	0	0	0	0	1,000	0001	0	0	0	132,755	0
...00000	..AA-1320035 ..	04/01/1980	Colisee Reassurances	0	0	0	0	1,000	0002	0	0	0	0	0
...00000	..AA-0140010 ..	05/01/2018	Commonwealth Union Assurance Ltd	46,736,999	0	0	46,736,999	0		0	57,436,309	0	0	46,736,999
...00000	..AA-3191485 ..	01/01/2017	Fortitude Reinsurance Company Ltd	0	0	0	0	0		110,310,254	0	0	0	0
...00000	..AA-1320275 ..	04/01/1959	SCOR Global Life	0	35,900	0	35,900	0		0	0	0	0	0
...00000	..AA-1340015 ..	02/01/1990	SCOR Ruckversicherung Deutschland AG	1,859	0	16	1,875	0		0	0	0	2,080	1,875
...00000	..AA-1460146 ..	02/01/1990	Swiss Reinsurance Company Ltd	2,182	0	16	2,198	33,400	0003	0	0	0	2,483	2,198
...00000	..AA-1460146 ..	09/30/1995	Swiss Reinsurance Company Ltd	145,388,826	0	4,165,963	149,554,789	0		157,401,841	0	0	0	149,554,789
...00000	..AA-3190825 ..	10/31/2000	Zurich Insurance Company	16,738	0	74,556,258	74,572,996	0		0	74,235,810	0	0	74,235,810
0999999. General Account - life and annuity non-U.S. non-affiliates				192,146,604	35,900	78,722,253	270,904,757	35,400	XXX	267,712,095	131,672,119	0	404,191	270,531,671
1099999. Total General Account - life and annuity non-affiliates				192,146,604	35,900	78,722,253	270,904,757	35,400	XXX	267,712,095	131,672,119	0	404,191	270,531,671
1199999. Total General Account life and annuity				192,146,604	52,561,725	168,464,509	413,172,838	35,400	XXX	267,712,095	131,672,119	0	142,819,443	412,799,752
1499999. Total General Account - accident and health U.S. affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - accident and health non-U.S. affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - accident and health affiliates				0	0	0	0	0	XXX	0	0	0	0	0
...00000	..AA-3191485 ..	01/01/2017	Fortitude Reinsurance Company Ltd	0	0	0	0	0		2,981,584	0	0	0	0
2099999. General Account - accident and health non-U.S. non-affiliates				0	0	0	0	0	XXX	2,981,584	0	0	0	0
2199999. Total General Account - accident and health non-affiliates				0	0	0	0	0	XXX	2,981,584	0	0	0	0
2299999. Total General Account accident and health				0	0	0	0	0	XXX	2,981,584	0	0	0	0
2399999. Total General Account				192,146,604	52,561,725	168,464,509	413,172,838	35,400	XXX	270,693,679	131,672,119	0	142,819,443	412,799,752
2699999. Total Separate Accounts - U.S. affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - non-U.S. affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - non-affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				0	0	0	0	0	XXX	0	0	0	0	0
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				192,146,604	52,561,725	168,464,509	413,172,838	35,400	XXX	270,693,679	131,672,119	0	142,819,443	412,799,752
9999999 - Totals				192,146,604	52,561,725	168,464,509	413,172,838	35,400	XXX	270,693,679	131,672,119	0	142,819,443	412,799,752

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	053000219	Wells Fargo Bank, N.A.	1,000
0002	1	026007689	BNP Paribas	1,000
0003	1	021000089	Citibank N.A.	33,400

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - life and annuity U.S. affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0699999. Total General Account - life and annuity non-U.S. affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0799999. Total General Account - life and annuity affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	CR-1460100	01/01/2022	NEW REINS CO LTD	CHE	2	04/04/2019	10.0	19,100,839	3,501,321	0	22,602,160	0	22,602,160	2,260,216	0	0			2,260,216	0	2,260,216	10.0	100.0	22,602,160	0
0999999. General Account - life and annuity non-U.S. non-affiliates								19,100,839	3,501,321	0	22,602,160	0	22,602,160	2,260,216	0	0	XXX	0	2,260,216	0	2,260,216	XXX	XXX	22,602,160	0
1099999. Total General Account - life and annuity non-affiliates								19,100,839	3,501,321	0	22,602,160	0	22,602,160	2,260,216	0	0	XXX	0	2,260,216	0	2,260,216	XXX	XXX	22,602,160	0
1199999. Total General Account life and annuity								19,100,839	3,501,321	0	22,602,160	0	22,602,160	2,260,216	0	0	XXX	0	2,260,216	0	2,260,216	XXX	XXX	22,602,160	0
1499999. Total General Account - accident and health U.S. affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1799999. Total General Account - accident and health non-U.S. affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1899999. Total General Account - accident and health affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2199999. Total General Account - accident and health non-affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2299999. Total General Account accident and health								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2399999. Total General Account								19,100,839	3,501,321	0	22,602,160	0	22,602,160	2,260,216	0	0	XXX	0	2,260,216	0	2,260,216	XXX	XXX	22,602,160	0
2699999. Total Separate Accounts - U.S. affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2999999. Total Separate Accounts - non-U.S. affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3099999. Total Separate Accounts - affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3399999. Total Separate Accounts - non-affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3499999. Total Separate Accounts								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								19,100,839	3,501,321	0	22,602,160	0	22,602,160	2,260,216	0	0	XXX	0	2,260,216	0	2,260,216	XXX	XXX	22,602,160	0
9999999 - Totals								19,100,839	3,501,321	0	22,602,160	0	22,602,160	2,260,216	0	0	XXX	0	2,260,216	0	2,260,216	XXX	XXX	22,602,160	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2025	2 2024	3 2023	4 2022	5 2021
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	58,667,349	12,658,849	2,476,596	2,744,262	3,282,227
2.	Commissions and reinsurance expense allowances	1,990,467	1,362,845	679,081	778,652	703,000
3.	Contract claims	3,778,202	3,434,595	3,772,622	3,774,263	4,243,070
4.	Surrender benefits and withdrawals for life contracts	887,512	884,335	973,882	576,586	527,085
5.	Dividends to policyholders and refunds to members	11,927	10,685	10,403	7,522	9,050
6.	Reserve adjustments on reinsurance ceded	43,006,634	(2,190,809)	(4,275,983)	(2,111,668)	(2,272,796)
7.	Increase in aggregate reserve for life and accident and health contracts	11,597,218	13,972,954	1,624,495	(237,433)	238,232
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	904,960	927,856	988,895	918,382	961,360
9.	Aggregate reserves for life and accident and health contracts	50,171,869	38,636,159	25,989,929	24,363,699	24,599,656
10.	Liability for deposit-type contracts	1,416,565	1,343,994	17,269	19,005	20,482
11.	Contract claims unpaid	186,563	190,949	191,882	269,411	265,632
12.	Amounts recoverable on reinsurance	376,459	262,613	251,223	269,709	338,343
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	30,982	37,556	40,651	55,765	61,128
16.	Unauthorized reinsurance offset	373	36	1,344	21,859	704
17.	Offset for reinsurance with certified reinsurers	0	0	0	1,037	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	131,672	119,868	123,312	121,882	347,916
19.	Letters of credit (L)	35	35	35	2,679	2,679
20.	Trust agreements (T)	270,694	266,816	290,869	257,148	300,712
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	0	0
23.	Funds deposited by and withheld from (F)	2,260	2,923	2,003	457	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	0	0	0	0	0
26.	Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	177,866,867,332		177,866,867,332
2.	Reinsurance (Line 16)	791,894,220	(791,894,220)	0
3.	Premiums and considerations (Line 15)	12,764,550	904,960,194	917,724,744
4.	Net credit for ceded reinsurance	XXX	49,929,262,356	49,929,262,356
5.	All other admitted assets (balance)	8,149,522,365		8,149,522,365
6.	Total assets excluding Separate Accounts (Line 26)	186,821,048,467	50,042,328,330	236,863,376,797
7.	Separate Account assets (Line 27)	83,141,134,442		83,141,134,442
8.	Total assets (Line 28)	269,962,182,909	50,042,328,330	320,004,511,239
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	110,386,431,246	48,755,304,068	159,141,735,314
10.	Liability for deposit-type contracts (Line 3)	20,766,201,902	1,405,501,667	22,171,703,569
11.	Claim reserves (Line 4)	744,276,014	186,563,195	930,839,209
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	15,672,285		15,672,285
13.	Premium & annuity considerations received in advance (Line 8)	12,943,199	167	12,943,366
14.	Other contract liabilities (Line 9)	472,923,561	(243,698,231)	229,225,330
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	373,086	(373,086)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	57,436,314	(58,709,234)	(1,272,920)
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)	0		0
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)	2,260,216	(2,260,216)	0
19.	All other liabilities (balance)	41,859,291,790		41,859,291,790
20.	Total liabilities excluding Separate Accounts (Line 26)	174,317,809,613	50,042,328,330	224,360,137,943
21.	Separate Account liabilities (Line 27)	83,141,134,442		83,141,134,442
22.	Total liabilities (Line 28)	257,458,944,055	50,042,328,330	307,501,272,385
23.	Capital & surplus (Line 38)	12,503,238,854	XXX	12,503,238,854
24.	Total liabilities, capital & surplus (Line 39)	269,962,182,909	50,042,328,330	320,004,511,239
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	48,755,304,068		
26.	Claim reserves	186,563,195		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	167		
29.	Liability for deposit-type contracts	1,405,501,667		
30.	Other contract liabilities	(243,698,231)		
31.	Reinsurance ceded assets	791,894,220		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	50,895,565,086		
34.	Premiums and considerations	904,960,194		
35.	Reinsurance in unauthorized companies	373,086		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	58,709,234		
37.	Reinsurance with certified reinsurers	0		
38.	Funds held under reinsurance treaties with certified reinsurers	2,260,216		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	966,302,730		
41.	Total net credit for ceded reinsurance	49,929,262,356		

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
LONG-TERM BONDS												
1. Exempt obligations	83,710,263	322,686,621			83,710,263	322,686,621		166,330,585			0	166,330,585
2.1 NAIC Designation Category 1.A	1,781,604,092	1,970,167,807	25,132,725		1,806,736,817	1,970,167,807		2,876,561,024			0	2,876,561,024
2.2 NAIC Designation Category 1.B	568,247,546	493,531,900	13,226,134		581,473,680	493,531,900		295,068,301			0	295,068,301
2.3 NAIC Designation Category 1.C	1,237,597,851	908,815,641	27,941,278		1,265,539,129	908,815,641		479,448,259			0	479,448,259
2.4 NAIC Designation Category 1.D	945,178,997	1,409,599,365	75,352,355		1,020,531,352	1,409,599,365		755,586,892			0	755,586,892
2.5 NAIC Designation Category 1.E	1,547,801,655	1,334,770,701	93,482,764		1,641,284,419	1,334,770,701		751,049,704			0	751,049,704
2.6 NAIC Designation Category 1.F	3,106,465,487	3,247,394,567	122,468,536		3,228,934,023	3,247,394,567		1,549,124,940			0	1,549,124,940
2.7 NAIC Designation Category 1.G	3,855,569,543	2,799,991,605	252,065,891		4,107,635,434	2,799,991,605		1,470,696,425			0	1,470,696,425
2.8 Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	13,042,465,171	12,164,271,586	609,669,683	0	13,652,134,854	12,164,271,586	0	8,177,535,545	0	0	0	8,177,535,545
3.1 NAIC Designation Category 2.A	3,152,996,268	2,474,065,717	127,003,368		3,279,999,636	2,474,065,717		1,889,212,360			0	1,889,212,360
3.2 NAIC Designation Category 2.B	4,766,527,325	3,149,370,461	74,149,913		4,840,677,238	3,149,370,461		2,712,775,062			0	2,712,775,062
3.3 NAIC Designation Category 2.C	2,496,794,741	1,067,404,638	33,074,393		2,529,869,134	1,067,404,638		1,056,532,894			0	1,056,532,894
3.4 Subtotal NAIC 2 (3.1+3.2+3.3)	10,416,318,334	6,690,840,816	234,227,674	0	10,650,546,008	6,690,840,816	0	5,658,520,316	0	0	0	5,658,520,316
4.1 NAIC Designation Category 3.A	63,083,834	118,083,473			63,083,834	118,083,473		69,826,836			0	69,826,836
4.2 NAIC Designation Category 3.B	70,888,168	125,994,156			70,888,168	125,994,156		176,784,532			0	176,784,532
4.3 NAIC Designation Category 3.C	29,805,964	47,841,535			29,805,964	47,841,535		61,123,596			0	61,123,596
4.4 Subtotal NAIC 3 (4.1+4.2+4.3)	163,777,966	291,919,164	0	0	163,777,966	291,919,164	0	307,734,964	0	0	0	307,734,964
5.1 NAIC Designation Category 4.A	14,667,859	66,441,269			14,667,859	66,441,269		74,508,194			0	74,508,194
5.2 NAIC Designation Category 4.B		94,760,253			0	94,760,253		16,717,864			0	16,717,864
5.3 NAIC Designation Category 4.C		69,952,777			0	69,952,777		206,000			0	206,000
5.4 Subtotal NAIC 4 (5.1+5.2+5.3)	14,667,859	231,154,299	0	0	14,667,859	231,154,299	0	91,432,058	0	0	0	91,432,058
6.1 NAIC Designation Category 5.A		30,513,172			0	30,513,172		0			0	0
6.2 NAIC Designation Category 5.B		17,374,284			0	17,374,284		0			0	0
6.3 NAIC Designation Category 5.C		28,954,965			0	28,954,965		0			0	0
6.4 Subtotal NAIC 5 (6.1+6.2+6.3)	0	76,842,421	0	0	0	76,842,421	0	0	0	0	0	0
7. NAIC 6	25,618,313	57,724,439			25,618,313	57,724,439		28			0	28
8. Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7)	23,746,557,906	19,835,439,346	843,897,357	0	24,590,455,263	19,835,439,346	0	14,401,553,496	0	0	0	14,401,553,496
PREFERRED STOCKS												
9. Highest quality	54,133,695	22,423,600			54,133,695	22,423,600					0	0
10. High quality					0	0					0	0
11. Medium quality					0	0					0	0
12. Low quality					0	0					0	0
13. Lower quality					0	0					0	0
14. In or near default					0	0					0	0
15. Affiliated life with AVR					0	0					0	0
16. Total preferred stocks (Sum of Lines 9 through 15)	54,133,695	22,423,600	0	0	54,133,695	22,423,600	0	0	0	0	0	0

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
SHORT-TERM BONDS												
17. Exempt obligations					0	0					0	0
18.1 NAIC Designation Category 1.A					0	0					0	0
18.2 NAIC Designation Category 1.B					0	0					0	0
18.3 NAIC Designation Category 1.C					0	0					0	0
18.4 NAIC Designation Category 1.D					0	0					0	0
18.5 NAIC Designation Category 1.E					0	0					0	0
18.6 NAIC Designation Category 1.F					0	0					0	0
18.7 NAIC Designation Category 1.G					0	0					0	0
18.8 Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)	0	0	0	0	0	0	0	0	0	0	0	0
19.1 NAIC Designation Category 2.A					0	0					0	0
19.2 NAIC Designation Category 2.B					0	0					0	0
19.3 NAIC Designation Category 2.C					0	0					0	0
19.4 Subtotal NAIC 2 (19.1+19.2+19.3)	0	0	0	0	0	0	0	0	0	0	0	0
20.1 NAIC Designation Category 3.A					0	0					0	0
20.2 NAIC Designation Category 3.B					0	0					0	0
20.3 NAIC Designation Category 3.C					0	0					0	0
20.4 Subtotal NAIC 3 (20.1+20.2+20.3)	0	0	0	0	0	0	0	0	0	0	0	0
21.1 NAIC Designation Category 4.A					0	0					0	0
21.2 NAIC Designation Category 4.B					0	0					0	0
21.3 NAIC Designation Category 4.C					0	0					0	0
21.4 Subtotal NAIC 4 (21.1+21.2+21.3)	0	0	0	0	0	0	0	0	0	0	0	0
22.1 NAIC Designation Category 5.A					0	0					0	0
22.2 NAIC Designation Category 5.B					0	0					0	0
22.3 NAIC Designation Category 5.C					0	0					0	0
22.4 Subtotal NAIC 5 (22.1+22.2+22.3)	0	0	0	0	0	0	0	0	0	0	0	0
23. NAIC 6					0	0					0	0
24. Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)	0	0	0	0	0	0	0	0	0	0	0	0
DERIVATIVE INSTRUMENTS												
25. Exchange traded					0	0					0	0
26. Highest quality					0	0					0	0
27. High quality	77,738,910	10,763,581			77,738,910	10,763,581		5,749,595			0	5,749,595
28. Medium quality					0	0					0	0
29. Low quality					0	0					0	0
30. Lower quality					0	0					0	0
31. In or near default					0	0					0	0
32. Total derivative instruments	77,738,910	10,763,581	0	0	77,738,910	10,763,581	0	5,749,595	0	0	0	5,749,595
33. Total (Lines 8+16+24+32)	23,878,430,511	19,868,626,527	843,897,357	0	24,722,327,868	19,868,626,527	0	14,407,303,091	0	0	0	14,407,303,091

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34.	Farm mortgages - CM1 - highest quality					0	0					0	0
35.	Farm mortgages - CM2 - high quality					0	0					0	0
36.	Farm mortgages - CM3 - medium quality					0	0					0	0
37.	Farm mortgages - CM4 - low medium quality					0	0					0	0
38.	Farm mortgages - CM5 - low quality					0	0					0	0
39.	Residential mortgages - insured or guaranteed					0	0					0	0
40.	Residential mortgages - all other					0	0					0	0
41.	Commercial mortgages - insured or guaranteed					0	0					0	0
42.	Commercial mortgages - all other - CM1 - highest quality.	720,492,233	671,874,345			720,492,233	671,874,345		447,776,597			0	447,776,597
43.	Commercial mortgages - all other - CM2 - high quality	2,055,720,403	1,146,780,653			2,055,720,403	1,146,780,653		992,780,035			0	992,780,035
44.	Commercial mortgages - all other - CM3 - medium quality	124,875,409	283,264,108			124,875,409	283,264,108		0			0	0
45.	Commercial mortgages - all other - CM4 - low medium quality	31,094,526	39,492,090			31,094,526	39,492,090		35,128,358			0	35,128,358
46.	Commercial mortgages - all other - CM5 - low quality	25,156,589	36,239,304			25,156,589	36,239,304		0			0	0
	Overdue, Not in Process:												
47.	Farm mortgages					0	0					0	0
48.	Residential mortgages - insured or guaranteed					0	0					0	0
49.	Residential mortgages - all other					0	0					0	0
50.	Commercial mortgages - insured or guaranteed					0	0					0	0
51.	Commercial mortgages - all other		10,577,521			0	10,577,521					0	0
	In Process of Foreclosure:												
52.	Farm mortgages					0	0					0	0
53.	Residential mortgages - insured or guaranteed					0	0					0	0
54.	Residential mortgages - all other					0	0					0	0
55.	Commercial mortgages - insured or guaranteed					0	0					0	0
56.	Commercial mortgages - all other		5,836,859			0	5,836,859					0	0
57.	Total Schedule B mortgages (Sum of Lines 34 through 56)	2,957,339,160	2,194,064,880	0	0	2,957,339,160	2,194,064,880	0	1,475,684,990	0	0	0	1,475,684,990
	COMMON STOCK												
58.	Unaffiliated public					0	0					0	0
59.	Unaffiliated private					0	0					0	0
60.	Federal Home Loan Bank					0	0					0	0
61.	Affiliated life with AVR					0	0					0	0
	Affiliated Investment Subsidiary:												
62.	Fixed income exempt obligations					0	0					0	0
63.	Fixed income highest quality					0	0					0	0
64.	Fixed income high quality					0	0					0	0
65.	Fixed income medium quality					0	0					0	0
66.	Fixed income low quality					0	0					0	0
67.	Fixed income lower quality					0	0					0	0
68.	Fixed income in or near default					0	0					0	0
69.	Unaffiliated common stock public					0	0					0	0
70.	Unaffiliated common stock private					0	0					0	0
71.	Real estate					0	0					0	0
72.	Affiliated-certain other (See SVO Purposes & Procedures Manual)					0	0					0	0
73.	Affiliated - all other					0	0					0	0
74.	Total common stock (Sum of Lines 58 through 73)	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
REAL ESTATE												
75. Home office property (General Account only)					0	0					0	0
76. Investment properties		65,512,632			0	65,512,632					0	0
77. Properties acquired in satisfaction of debt					0	0					0	0
78. Total real estate (Sum of Lines 75 through 77)	0	65,512,632	0	0	0	65,512,632	0	0	0	0	0	0
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79. Exempt obligations					0	0					0	0
80. Highest quality		1,651,574			0	1,651,574		11,067,365			0	11,067,365
81. High quality		622,955			0	622,955					0	0
82. Medium quality		1,164,427			0	1,164,427		5,140,823			0	5,140,823
83. Low quality					0	0					0	0
84. Lower quality					0	0					0	0
85. In or near default		1,336,533			0	1,336,533					0	0
86. Total with bond characteristics (Sum of Lines 79 through 85)	0	4,775,489	0	0	0	4,775,489	0	16,208,188	0	0	0	16,208,188
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87. Highest quality					0	0					0	0
88. High quality					0	0					0	0
89. Medium quality					0	0					0	0
90. Low quality					0	0					0	0
91. Lower quality					0	0					0	0
92. In or near default					0	0					0	0
93. Affiliated life with AVR					0	0					0	0
94. Total with preferred stock characteristics (Sum of Lines 87 through 93)	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95. Mortgages - CM1 - highest quality					0	0					0	0
96. Mortgages - CM2 - high quality					0	0					0	0
97. Mortgages - CM3 - medium quality					0	0					0	0
98. Mortgages - CM4 - low medium quality					0	0					0	0
99. Mortgages - CM5 - low quality					0	0					0	0
100. Residential mortgages - insured or guaranteed					0	0					0	0
101. Residential mortgages - all other					0	0					0	0
102. Commercial mortgages - insured or guaranteed					0	0					0	0
Overdue, Not in Process Affiliated:												
103. Farm mortgages					0	0					0	0
104. Residential mortgages - insured or guaranteed					0	0					0	0
105. Residential mortgages - all other					0	0					0	0
106. Commercial mortgages - insured or guaranteed					0	0					0	0
107. Commercial mortgages - all other					0	0					0	0
In Process of Foreclosure Affiliated:												
108. Farm mortgages					0	0					0	0
109. Residential mortgages - insured or guaranteed					0	0					0	0
110. Residential mortgages - all other					0	0					0	0
111. Commercial mortgages - insured or guaranteed					0	0					0	0
112. Commercial mortgages - all other					0	0					0	0
113. Total affiliated (Sum of Lines 95 through 112)	0	0	0	0	0	0	0	0	0	0	0	0
114. Unaffiliated - in good standing with covenants					0	0					0	0
115. Unaffiliated - in good standing defeased with government securities					0	0					0	0
116. Unaffiliated - in good standing primarily senior					0	0					0	0
117. Unaffiliated - in good standing all other					0	0					0	0
118. Unaffiliated - overdue, not in process					0	0					0	0
119. Unaffiliated - in process of foreclosure					0	0					0	0
120. Total unaffiliated (Sum of Lines 114 through 119)	0	0	0	0	0	0	0	0	0	0	0	0
121. Total with mortgage loan characteristics (Lines 113 + 120)	0	0	0	0	0	0	0	0	0	0	0	0
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122. Unaffiliated public		25,818,545			0	25,818,545					0	0
123. Unaffiliated private		1,307,742,455			0	1,307,742,455					0	0
124. Affiliated life with AVR					0	0					0	0
125. Affiliated certain other (See SVO Purposes & Procedures Manual)					0	0					0	0
126. Affiliated other - all other					0	0					0	0
127. Total with common stock characteristics (Sum of Lines 122 through 126)	0	1,333,561,000	0	0	0	1,333,561,000	0	0	0	0	0	0

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128. Home office property (General Account only)					0	0					0	0
129. Investment properties		178,147,238			0	178,147,238					0	0
130. Properties acquired in satisfaction of debt					0	0					0	0
131. Total with real estate characteristics (Sum of Lines 128 through 130)	0	178,147,238	0	0	0	178,147,238	0	0	0	0	0	0
INVESTMENTS IN TAX CREDIT STRUCTURES												
132. Yield guaranteed state tax credit investments					0	0					0	0
133. Qualifying federal tax credit investments					0	0					0	0
134. Qualifying state tax credit investments					0	0					0	0
135. Other tax credit investments					0	0					0	0
136. Total tax credit investments (Sum of Lines 132 through 135)	0	0	0	0	0	0	0	0	0	0	0	0
RESIDUAL TRANCHES OR INTERESTS												
137. Bonds - unaffiliated		25,870,034			0	25,870,034					0	0
138. Bonds - affiliated					0	0					0	0
139. Common stock - unaffiliated					0	0					0	0
140. Common stock - affiliated					0	0					0	0
141. Preferred stock - unaffiliated					0	0					0	0
142. Preferred stock - affiliated					0	0					0	0
143. Real estate - unaffiliated					0	0					0	0
144. Real estate - affiliated					0	0					0	0
145. Mortgage loans - unaffiliated					0	0					0	0
146. Mortgage loans - affiliated					0	0					0	0
147. Other - unaffiliated					0	0					0	0
148. Other - affiliated					0	0					0	0
149. Total residual tranches or interests (Sum of Lines 137 through 148)	0	25,870,034	0	0	0	25,870,034	0	0	0	0	0	0
SURPLUS NOTES AND CAPITAL NOTES												
150. Highest quality	233,631,792	116,125,706	5,637,276		239,269,068	116,125,706		48,534,146			0	48,534,146
151. High quality					0	0					0	0
152. Medium quality		5,974,664			0	5,974,664					0	0
153. Low quality					0	0					0	0
154. Lower quality					0	0					0	0
155. In or near default					0	0					0	0
156. Total with bond characteristics (Sum of Lines 150 through 155)	233,631,792	122,100,370	5,637,276	0	239,269,068	122,100,370	0	48,534,146	0	0	0	48,534,146
ALL OTHER INVESTMENTS												
157. NAIC 1 working capital finance investments					0	0					0	0
158. NAIC 2 working capital finance investments					0	0					0	0
159. Other invested assets - Schedule BA	26,674,138	52,967,207			26,674,138	52,967,207		42,124,317			0	42,124,317
160. Other short-term invested assets - Schedule DA					0	0					0	0
161. Cash and Cash Equivalents	200,403,613	650,950,414			200,403,613	650,950,414		163,687,276			0	163,687,276
162. Total all other (Sum of Lines 157 through 161)	227,077,751	703,917,621	0	0	227,077,751	703,917,621	0	205,811,593	0	0	0	205,811,593
163. Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)	27,296,479,214	24,496,575,791	849,534,633	0	28,146,013,847	24,496,575,791	0	16,153,542,008	0	0	0	16,153,542,008
164. Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX			XXX	XXX	XXX	XXX		
165. Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX	28,146,013,847	24,496,575,791	XXX	XXX	XXX	XXX	0	16,153,542,008

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	48,008,053	156,292,133	1,765,183	0	206,065,369	345,111
2.	Alaska AK	L	3,556,011	22,437,222	50,189	0	26,043,422	0
3.	Arizona AZ	L	38,536,586	1,904,331,015	655,585	0	1,943,523,186	88,485,168
4.	Arkansas AR	L	23,381,945	95,127,250	659,718	0	119,168,913	466,822
5.	California CA	L	606,908,842	3,139,395,952	3,444,482	0	3,749,749,276	44,215,651
6.	Colorado CO	L	47,991,109	359,115,653	708,823	0	407,815,585	170,804
7.	Connecticut CT	L	37,741,654	362,993,051	313,620	0	401,048,325	71,435
8.	Delaware DE	L	530,688,018	74,828,151	238,874	0	605,755,043	4,719,496,276
9.	District of Columbia DC	L	5,859,889	28,991,367	46,381	0	34,897,637	0
10.	Florida FL	L	259,490,191	1,819,063,201	3,390,996	0	2,081,944,388	960,649
11.	Georgia GA	L	138,351,733	471,425,330	3,232,275	0	613,009,338	964,513
12.	Hawaii HI	L	18,650,460	94,316,488	115,662	0	113,082,610	84,993
13.	Idaho ID	L	11,872,991	63,923,876	143,138	0	75,940,005	687,204
14.	Illinois IL	L	110,706,213	885,905,058	1,406,952	0	998,018,223	1,338,017
15.	Indiana IN	L	39,190,479	535,119,908	595,277	0	574,905,664	0
16.	Iowa IA	L	22,795,595	145,137,333	270,540	0	168,203,468	319,637
17.	Kansas KS	L	22,570,257	107,539,521	605,401	0	130,715,179	0
18.	Kentucky KY	L	34,163,555	218,466,501	2,244,458	0	254,874,514	856,849
19.	Louisiana LA	L	42,816,315	283,223,850	1,101,177	0	327,141,342	378,740
20.	Maine ME	L	6,679,209	49,735,783	140,174	0	56,555,166	0
21.	Maryland MD	L	66,319,097	333,073,822	718,743	0	400,111,662	418,240
22.	Massachusetts MA	L	61,495,298	430,692,598	462,374	0	492,650,270	92,007
23.	Michigan MI	L	101,232,249	839,191,069	1,068,640	0	941,491,958	1,272,237
24.	Minnesota MN	L	127,453,622	307,881,501	413,396	0	435,748,519	2,898,323
25.	Mississippi MS	L	22,309,702	62,544,951	1,150,495	0	86,005,148	10,000
26.	Missouri MO	L	93,053,298	1,055,007,079	953,290	0	1,149,013,667	374,064
27.	Montana MT	L	6,622,290	36,690,245	114,843	0	43,427,378	0
28.	Nebraska NE	L	17,289,140	74,955,220	288,178	0	92,532,538	235,820
29.	Nevada NV	L	35,578,009	201,805,740	309,761	0	237,693,510	478,466
30.	New Hampshire NH	L	10,662,686	94,600,918	149,028	0	105,412,632	1,373,333
31.	New Jersey NJ	L	135,569,094	1,008,623,238	2,454,412	0	1,146,646,744	171,192
32.	New Mexico NM	L	12,767,093	69,953,501	273,143	0	82,993,737	0
33.	New York NY	N	34,792,612	560,341	178,303	0	35,531,256	0
34.	North Carolina NC	L	105,523,101	601,478,901	2,239,604	0	709,241,606	595,409
35.	North Dakota ND	L	6,344,913	61,929,079	134,544	0	68,408,536	89,085
36.	Ohio OH	L	75,201,836	603,925,852	1,359,575	0	680,487,263	781,487
37.	Oklahoma OK	L	23,994,145	120,169,003	640,231	0	144,803,379	0
38.	Oregon OR	L	20,668,035	169,932,250	490,074	0	191,090,359	0
39.	Pennsylvania PA	L	125,214,614	802,878,833	3,543,050	0	931,636,497	2,256,650
40.	Rhode Island RI	L	15,756,786	116,822,727	207,124	0	132,786,637	0
41.	South Carolina SC	L	52,831,831	582,588,857	1,435,938	0	636,856,626	60,725
42.	South Dakota SD	L	9,027,368	44,105,115	181,822	0	53,314,305	0
43.	Tennessee TN	L	77,383,425	349,009,900	2,956,265	0	429,349,590	286,982
44.	Texas TX	L	341,880,998	1,622,229,790	4,122,378	0	1,968,233,166	78,403,729
45.	Utah UT	L	26,108,646	140,227,975	523,694	0	166,860,315	602,962
46.	Vermont VT	L	4,201,884	27,468,116	169,126	0	31,839,126	0
47.	Virginia VA	L	95,227,906	414,611,495	1,969,086	0	511,808,487	438,689
48.	Washington WA	L	49,055,892	427,440,278	458,657	0	476,954,827	41,264
49.	West Virginia WV	L	13,750,759	68,028,370	670,811	0	82,449,940	0
50.	Wisconsin WI	L	35,352,687	300,896,872	1,595,755	0	337,845,314	740,586
51.	Wyoming WY	L	6,445,925	25,978,022	88,594	0	32,512,541	45,000
52.	American Samoa AS	N	3,125	0	0	0	3,125	0
53.	Guam GU	N	93,195	0	1,201	0	94,396	0
54.	Puerto Rico PR	L	1,897,414	25,486,895	1,000,956	0	28,385,265	0
55.	U.S. Virgin Islands VI	L	113,099	692,721	719	0	806,539	0
56.	Northern Mariana Islands MP	N	7,859	0	0	0	7,859	0
57.	Canada CAN	N	112,231	15	4,672	0	116,918	0
58.	Aggregate other alien OT	XXX	7,891,426	7,600,113	1,801	0	15,493,340	0
59.	Subtotal	XXX	3,869,192,395	21,846,450,045	53,459,188	0	25,769,101,628	4,950,508,119
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	10,616,792	2,394			10,619,186	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	227,676				227,676	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	21,259,487	15,952	392,604		21,668,043	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (direct business)	XXX	3,901,296,350	21,846,468,391	53,851,792	0	25,801,616,533	4,950,508,119
96.	Plus reinsurance assumed	XXX	16,075,744	3,011,261,614			3,027,337,358	
97	Totals (all business)	XXX	3,917,372,094	24,857,730,005	53,851,792	0	28,828,953,891	4,950,508,119
98.	Less reinsurance ceded	XXX	2,469,378,043	56,182,741,837	30,951,451		58,683,071,331	
99.	Totals (all business) less reinsurance ceded	XXX	1,447,994,051	(31,325,011,832)	(c) 22,900,341	0	(29,854,117,440)	4,950,508,119
	DETAILS OF WRITE-INS							
58001.	Aggregate Other Alien	XXX	7,891,426	7,600,113	1,801		15,493,340	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	7,891,426	7,600,113	1,801	0	15,493,340	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 52
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 5

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
By Resident State

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	48,008,053	156,292,133	93,167	12,603	345,111	204,751,067
2. Alaska	AK	3,556,011	22,437,222	1,019		0	25,994,252
3. Arizona	AZ	38,536,586	1,904,331,015	28,264	138,634	88,485,168	2,031,519,667
4. Arkansas	AR	23,381,945	95,127,250	12,207	15,268	466,822	119,003,492
5. California	CA	606,908,842	3,139,395,952	108,101	806,277	44,215,651	3,791,434,823
6. Colorado	CO	47,991,109	359,115,653	61,802	120,071	170,804	407,459,439
7. Connecticut	CT	37,741,654	362,993,051	167,299	113,043	71,435	401,086,482
8. Delaware	DE	530,688,018	74,828,151	25,124	54,958	4,719,496,276	5,325,092,527
9. District of Columbia	DC	5,859,889	28,991,367	376	14,893	0	34,866,525
10. Florida	FL	259,490,191	1,819,063,201	230,096	453,736	960,649	2,080,197,873
11. Georgia	GA	138,351,733	471,425,330	126,703	64,554	964,513	610,932,833
12. Hawaii	HI	18,650,460	94,316,488	5,930	20,094	84,993	113,077,965
13. Idaho	ID	11,872,991	63,923,876	4,173	48,987	687,204	76,537,231
14. Illinois	IL	110,706,213	885,905,058	244,850	398,388	1,338,017	998,592,526
15. Indiana	IN	39,190,479	535,119,908	51,595	29,481	0	574,391,463
16. Iowa	IA	22,795,595	145,137,333	22,457	88,064	319,637	168,363,086
17. Kansas	KS	22,570,257	107,539,521	54,316	208,838	0	130,372,932
18. Kentucky	KY	34,163,555	218,466,501	46,056	25,960	856,849	253,558,921
19. Louisiana	LA	42,816,315	283,223,850	87,462	41,558	378,740	326,547,925
20. Maine	ME	6,679,209	49,735,783	31,179	3,151	0	56,449,322
21. Maryland	MD	66,319,097	333,073,822	60,180	291,327	418,240	400,162,666
22. Massachusetts	MA	61,495,298	430,692,598	63,875	377,180	92,007	492,720,958
23. Michigan	MI	101,232,249	839,191,069	147,406	237,760	1,272,237	942,080,721
24. Minnesota	MN	127,453,622	307,881,501	200,363	156,865	2,898,323	438,590,674
25. Mississippi	MS	22,309,702	62,544,951	20,349	23,891	10,000	84,908,893
26. Missouri	MO	93,053,298	1,055,007,079	94,285	188,125	374,064	1,148,716,851
27. Montana	MT	6,622,290	36,690,245	2,402	15,204	0	43,330,141
28. Nebraska	NE	17,289,140	74,955,220	21,253	53,569	235,820	92,555,002
29. Nevada	NV	35,578,009	201,805,740	19,390	57,986	478,466	237,939,591
30. New Hampshire	NH	10,662,686	94,600,918	76,041	49,208	1,373,333	106,762,186
31. New Jersey	NJ	135,569,094	1,008,623,238	1,496,490	576,418	171,192	1,146,436,432
32. New Mexico	NM	12,767,093	69,953,501	9,280	107,297	0	82,837,171
33. New York	NY	34,792,612	560,341	16,470	103,070	0	35,472,493
34. North Carolina	NC	105,523,101	601,478,901	110,157	221,774	595,409	707,929,342
35. North Dakota	ND	6,344,913	61,929,079	19,924	58,366	89,085	68,441,367
36. Ohio	OH	75,201,836	603,925,852	161,126	276,095	781,487	680,346,396
37. Oklahoma	OK	23,994,145	120,169,003	23,929	195,046	0	144,382,123
38. Oregon	OR	20,668,035	169,932,250	9,542	152,123	0	190,761,950
39. Pennsylvania	PA	125,214,614	802,878,833	255,833	595,729	2,256,650	931,201,659
40. Rhode Island	RI	15,756,786	116,822,727	12,634	161,620	0	132,753,767
41. South Carolina	SC	52,831,831	582,588,857	60,877	117,364	60,725	635,659,654
42. South Dakota	SD	9,027,368	44,105,115	28,676	102,518	0	53,263,677
43. Tennessee	TN	77,383,425	349,009,900	101,983	77,603	286,982	426,859,893
44. Texas	TX	341,880,998	1,622,229,790	232,069	495,329	78,403,729	2,043,241,915
45. Utah	UT	26,108,646	140,227,975	15,934	27,445	602,962	166,982,962
46. Vermont	VT	4,201,884	27,468,116	98,658	10,483	0	31,779,141
47. Virginia	VA	95,227,906	414,611,495	56,775	141,818	438,689	510,476,683
48. Washington	WA	49,055,892	427,440,278	25,909	62,326	41,264	476,625,669
49. West Virginia	WV	13,750,759	68,028,370	30,805	6,460	0	81,816,394
50. Wisconsin	WI	35,352,687	300,896,872	84,864	1,120,398	740,586	338,195,407
51. Wyoming	WY	6,445,925	25,978,022	6,440	3,466	45,000	32,478,853
52. American Samoa	AS	3,125	0			0	3,125
53. Guam	GU	93,195	0	93		0	93,288
54. Puerto Rico	PR	1,897,414	25,486,895	973,187		0	28,357,496
55. U.S. Virgin Islands	VI	113,099	692,721			0	805,820
56. Northern Mariana Islands	MP	7,859	0			0	7,859
57. Canada	CAN	112,231	15	4,547		0	116,793
58. Aggregate other alien	OT	7,891,426	7,600,113		1,801	0	15,493,340
59. Total		3,869,192,395	21,846,450,045	5,943,922	8,724,222	4,950,508,119	30,680,818,703

American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

SCHEDULE Y DOES NOT INCLUDE APPROXIMATELY 940 ENTITIES THAT ARE (I) REAL ESTATE JOINT VENTURES AND RELATED ENTITIES, OR EMPLOYEE INVESTMENT VEHICLES, (II) AFFORDABLE HOUSING INVESTMENT PARTNERSHIPS AND SUBSIDIARIES OF AFFORDABLE HOUSING INVESTMENT PARTNERSHIPS, AND (III) MISCELLANEOUS ENTITIES (E.G., TRUSTS AND FUNDS).[1]

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
1	1	00124	American International Group, Inc.	USA		13-2592361		
2	2	00000	AIG Capital Corporation	USA		60-0001373	100.00%	100.00%
3	3	00000	AIG Commercial Equipment Finance, Inc.	USA		20-1749201	100.00%	100.00%
4	3	00000	AIG Securities Lending Corp.	USA		13-4009890	100.00%	100.00%
5	3	00000	First Principles Capital Management, LLC	USA		56-2376795	100.00%	100.00%
6	2	00000	AIG Employee Services, Inc.	USA		84-1697731	100.00%	100.00%
7	3	00000	American International Facilities Management, LLC	USA		81-2596563	100.00%	100.00%
8	2	00000	AIG Financial Products Corp.	USA		13-3389410	100.00%	100.00%
9	3	00000	AIG Financial Products (Jersey) Limited	JEY		98-0356580	100.00%	100.00%
10	3	00000	AIG Financial Products Hong Kong Limited	HKG			100.00%	100.00%
11	3	00000	AIG Management France Limited	BMU		98-0339107	100.00%	100.00%
12	3	00000	AIG Matched Funding Corp.	USA		13-3472929	100.00%	100.00%
13	3	00000	AIG-FP Capital Preservation Corp.	USA		13-3647774	100.00%	100.00%
14	3	00000	AIG-FP Investment Company (Bermuda) Limited	BMU			100.00%	100.00%
15	4	00000	AIG-FP Funding (Cayman) Limited	CYM		98-0358403	100.00%	100.00%
16	4	00000	AIG-FP Special Finance (Cayman) Limited	CYM			100.00%	100.00%
17	3	00000	AIG-FP Matched Funding Corp.	USA		13-3592317	100.00%	100.00%
18	3	00000	AIG-FP Pinestead Holdings Corp.	USA		13-3909069	100.00%	100.00%
19	2	00000	AIG Foundation, Inc.	USA		20-3713472	100.00%	100.00%
20	2	00000	AIG Global Operations, Inc.	USA		45-1438352	100.00%	100.00%
21	3	00000	AIG Shared Services Corporation	USA		13-4923030	100.00%	100.00%
22	3	00000	AIG Technologies (Malaysia) Sdn. Bhd.	MYS			100.00%	100.00%
23	3	00000	AIG Technologies Kabushiki Kaisha	JPN			100.00%	100.00%
24	2	00000	AIG International Inc.	USA		06-1381519	100.00%	100.00%
25	2	00000	AIG Liquidity Management LLC	USA		92-3941059	100.00%	100.00%
26	2	00000	AIG Markets, Inc.	USA		01-0711344	100.00%	100.00%
27	2	00000	AIG Overseas Pool LLC	USA		27-4602464	100.00%	100.00%
28	2	00000	AIG Procurement Services, Inc.	USA		45-4820515	100.00%	100.00%
29	2	00000	AIG Property Casualty Inc.	USA		27-1992729	100.00%	100.00%
30	3	00000	AIG Claims, Inc.	USA		13-2925174	100.00%	100.00%
31	4	00000	Global Loss Prevention, Inc.	USA		13-2978816	100.00%	100.00%
32	4	00000	Health Direct, Inc.	USA		06-1332347	100.00%	100.00%
33	3	00000	AIG Global Operations (Ireland) Limited	IRL		98-1625821	100.00%	100.00%
34	3	00000	AIG PC Global Services, Inc.	USA		80-0485576	100.00%	100.00%
35	4	00000	AIG North America, Inc.	USA		13-2989593	100.00%	100.00%

36	3	00000	AIG Property Casualty International, LLC	USA		01-0711348	100.00%	100.00%
37	4	00000	AIG Consultoria e Servicos Ltda.	BRA			100.00%	100.00%
38	4	00000	AIG Insurance Management Services, Inc.	USA		13-3197914	100.00%	100.00%
39	5	00000	Grand Isle SAC Limited	BMU			100.00%	100.00%
40	4	00000	AIG International Holdings GmbH	CHE			100.00%	100.00%
41	5	00000	AIG APAC HOLDINGS PTE. LTD.	SGP			100.00%	100.00%
42	6	00000	AIG Asia Pacific Insurance Pte. Ltd.	SGP			100.00%	100.00%
43	7	00000	AIG Australia Limited	AUS			100.00%	100.00%
44	7	00000	AIG Insurance (Thailand) Public Company Limited	THA			100.00%	100.00%
45	7	00000	AIG Insurance Hong Kong Limited	HKG		98-1477944	100.00%	100.00%
46	8	00000	American International Underwriters, Limited	HKG			100.00%	100.00%
47	7	00000	AIG Insurance New Zealand Limited	NZL			100.00%	100.00%
48	7	00000	AIG Korea Inc.	KOR			100.00%	100.00%
49	8	00000	AIG Advisors Inc.	KOR			100.00%	100.00%
50	7	00000	AIG Malaysia Insurance Berhad	MYS			100.00%	100.00%
51	7	00000	AIG Philippines Insurance, Inc.	PHL			100.00%	100.00%
52	7	00000	AIG Vietnam Insurance Company Limited	VNM			100.00%	100.00%
53	7	00000	PT AIG Insurance Indonesia	IDN			100.00%	100.00%
54	6	00000	AIG International Consulting (Shanghai) Co. Ltd.	CHN			100.00%	100.00%
55	6	00000	AIG International Limited	HKG			100.00%	100.00%
56	7	00000	AIG Business Consulting (Beijing) Co., Ltd.	CHN			100.00%	100.00%
57	6	00000	American Asiatic Underwriters, Limited	HKG			100.00%	100.00%
58	6	00000	Guam Insurance Adjusters, Inc.	GUM		96-0000500	100.00%	100.00%
59	6	00000	Thai UIB Holding Company Limited	THA			49.90%	49.90%
60	7	00000	Universal Insurance Broker Company Limited	THA			50.10%	74.89%
61	6	00000	Universal Insurance Broker Company Limited	THA			49.89%	74.89%
62	5	00000	AIG Canada Holdings Inc.	CAN			100.00%	100.00%
63	6	00000	AIG Insurance Company of Canada	CAN		98-1494842	100.00%	100.00%
64	5	00000	AIG Europe Holdings S.a.r.l	LUX			100.00%	100.00%
65	6	00000	AIG Advisors S.r.l.	ITA			100.00%	100.00%
66	6	00000	AIG Europe S.A.	LUX			100.00%	100.00%
67	7	00000	AIG Germany Holding GmbH	DEU		98-0699805	100.00%	100.00%
68	8	00000	WYNONA 1837 GmbH	DEU		98-0699802	100.00%	100.00%
69	7	00000	AIG Global Reinsurance Operations	BEL			100.00%	100.00%
70	7	00000	Hansa GmbH	DEU			100.00%	100.00%
71	6	00000	Assib Underwriting Agenzia di Assicurazioni S.r.l.	ITA			49.00%	49.00%
72	5	00000	AIG Holdings Europe Limited	GBR		98-1286732	100.00%	100.00%
73	6	00000	AIG Israel Insurance Company Ltd	ISR			100.00%	100.00%
74	6	00000	American International Group UK Limited	GBR			100.00%	100.00%

75	7	00000	AIG Europe (Services) Limited	GBR			100.00%	100.00%
76	8	00000	AIG Trade Finance Limited	GBR			100.00%	100.00%
77	5	00000	AIG Investments UK Limited	GBR		98-0561094	100.00%	100.00%
78	6	00000	Talbot Holdings Ltd.	BMU			100.00%	100.00%
79	7	00000	Talbot 2002 Underwriting Capital Ltd.	GBR			100.00%	100.00%
80	7	00000	Talbot Underwriting Holdings Ltd.	GBR			100.00%	100.00%
81	8	00000	Talbot Underwriting Ltd.	GBR			100.00%	100.00%
82	9	00000	Syndicate 1183	GBR			100.00%	100.00%
83	9	00000	Syndicate 2019	GBR			100.00%	100.00%
84	9	00000	Talbot Risk Services Pte. Ltd.	SGP			100.00%	100.00%
85	9	00000	Talbot Underwriting Risk Services Ltd.	GBR			100.00%	100.00%
86	8	00000	Talbot Underwriting Services Ltd.	GBR			100.00%	100.00%
87	5	00000	AIG Japan Holdings Kabushiki Kaisha	JPN			100.00%	100.00%
88	6	00000	AIG Business Partners Kabushiki Kaisha	JPN			100.00%	100.00%
89	7	00000	AIG Harmony Co., Ltd	JPN			100.00%	100.00%
90	6	00000	AIG General Insurance Co., Ltd.	JPN		98-1474614	100.00%	100.00%
91	7	00000	Houtoku	JPN			10.00%	10.00%
92	7	00000	Japan China Health Medical Center	JPN			10.00%	10.00%
93	7	00000	Kyoto Insurance Service Co., Ltd.	JPN			10.00%	10.00%
94	7	00000	Nihon System Shuno	JPN			10.00%	10.00%
95	7	00000	Non-Life Insurance Building, Ltd.	JPN			10.00%	10.00%
96	7	00000	SI-LIFESUPPORT CO LTD	JPN			10.00%	10.00%
97	7	00000	Saitama Sogo Hoken Service KK	JPN			10.00%	10.00%
98	6	00000	AIG Partners Co., Ltd.	JPN			100.00%	100.00%
99	6	00000	American Home Assurance Co., Ltd.	JPN			100.00%	100.00%
100	7	00000	T-PEC Corporation	JPN			9.40%	62.04%
101	6	00000	JI Accident and Fire Insurance Company, Ltd.	JPN			50.00%	50.00%
102	6	00000	T-PEC Corporation	JPN			52.64%	62.04%
103	6	00000	Techmark Japan Kabushiki Kaisha	JPN			100.00%	100.00%
104	5	00000	AIG Latin America Investments, S.L.	ESP		20-1087846	100.00%	100.00%
105	6	00000	AIG Brazil Holding I, LLC	USA		46-1889969	100.00%	100.00%
106	7	00000	AIG Seguros Brasil S.A.	BRA			90.56%	100.00%
107	8	00000	AIG Resseguros Brasil S.A.	BRA			100.00%	100.00%
108	6	00000	AIG Brazil Holding II, LLC	USA		46-1902928	100.00%	100.00%
109	7	00000	AIG Seguros Brasil S.A.	BRA			9.44%	100.00%
110	8	00000	AIG Resseguros Brasil S.A.	BRA			100.00%	100.00%
111	6	00000	AIG Consultoria e Servicos Ltda.	BRA			0.00%	100.00%
112	6	31674	AIG Insurance Company-Puerto Rico	PRI		66-0319193	100.00%	100.00%
113	7	00000	AIG Insurance Agency, Inc. - Puerto Rico	PRI		66-0509110	100.00%	100.00%

114	6	00000	AIG Jamaica Insurance Company Limited	JAM			100.00%	100.00%
115	6	00000	AIG Latin America I.I.	PRI		66-0687207	100.00%	100.00%
116	6	00000	AIG Mexico Servicios, S.A. de C.V.	MEX			100.00%	100.00%
117	6	00000	AIG Seguros Mexico, S.A. de C.V.	MEX		98-1586880	100.00%	100.00%
118	6	00000	AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	ECU			51.78%	51.78%
119	6	00000	American International Underwriters S.A.	URY			100.00%	100.00%
120	6	00000	American International Underwriters de Colombia, Ltda.	COL			100.00%	100.00%
121	6	00000	Garanplus S.A. de C.V.	MEX			100.00%	100.00%
122	6	00000	Inversiones Segucasai, C.A.	VEN			100.00%	100.00%
123	7	00000	C.A. de Seguros American International	VEN			97.39%	97.39%
124	6	00000	T A Holdings Ltd.	ZWE			14.08%	14.08%
125	5	00000	AIG MEA Holdings Limited	ARE			100.00%	100.00%
126	6	00000	AIG MEA Limited	ARE			100.00%	100.00%
127	6	00000	American International Group Morocco Limited SA	MAR			99.98%	100.00%
128	5	00000	Johannesburg Insurance Holdings (Proprietary) Limited	ZAF			100.00%	100.00%
129	6	00000	AIG Life South Africa Limited	ZAF			100.00%	100.00%
130	6	00000	AIG South Africa Limited	ZAF			100.00%	100.00%
131	4	00000	AIG MEA Investments and Services, LLC	USA		81-5275148	100.00%	100.00%
132	5	00000	American International Group Morocco Limited SA	MAR			0.02%	100.00%
133	5	00000	Tata AIG General Insurance Company Limited	IND			25.97%	25.97%
134	4	00000	AIG Mexico Servicios, S.A. de C.V.	MEX			0.00%	100.00%
135	4	00000	AIG Transaction Execution Limited	GBR			100.00%	100.00%
136	4	00000	AIG United Guaranty - Agenzia di Assicurazione S.R.L.	ITA		98-1158712	100.00%	100.00%
137	4	00000	AIG Uzbekinvest Limited	GBR			51.00%	51.00%
138	4	00000	American International Reinsurance Company, Ltd.	BMU		23-2391022	100.00%	100.00%
139	5	00000	American International Company Limited	BMU		13-2991949	100.00%	100.00%
140	5	00000	American International Reinsurance Global, Ltd.	BMU			100.00%	100.00%
141	4	00000	Azur Group Limited	GBR			20.58%	20.58%
142	4	00000	Garanplus S.A. de C.V.	MEX			0.00%	100.00%
143	4	00000	PCG 2019 Corporate Member Limited	GBR		98-1524979	100.00%	100.00%
144	4	00000	Talbot Specialty Insurance Services, Inc.	USA		42-1767027	100.00%	100.00%
145	3	00000	AIG Property Casualty U.S., Inc.	USA		13-3386798	100.00%	100.00%
146	4	00000	AIG Aerospace Insurance Services, Inc.	USA		58-1354492	100.00%	100.00%
147	5	00000	AIG Aerospace Adjustment Services, Inc.	USA		58-1036967	100.00%	100.00%
148	4	40258	AIG Assurance Company	USA	IL	02-6008643	100.00%	100.00%
149	4	00000	AIG Home Protection Company, Inc.	USA		61-2043319	100.00%	100.00%
150	4	00000	AIG MGU Holdings Inc.	USA		92-0527572	100.00%	100.00%
151	5	00000	Private Client Select Insurance Services LLC	USA		88-4200069	34.10%	34.10%
152	4	19402	AIG Property Casualty Company	USA	IL	25-1118791	100.00%	100.00%

153	4	26883	AIG Specialty Insurance Company	USA	IL	02-0309086	100.00%	100.00%
154	4	00000	AIG Warranty Services of Florida, Inc.	USA		58-2464603	100.00%	100.00%
155	4	00000	AIG WarrantyGuard, Inc.	USA		13-3878133	100.00%	100.00%
156	4	19399	AIU Insurance Company	USA	NY	13-5303710	100.00%	100.00%
157	4	19380	American Home Assurance Company	USA	NY	13-5124990	100.00%	100.00%
158	5	00000	AHAC DECO Sub, LLC	USA		85-1401886	99.00%	100.00%
159	5	00000	AIG Insurance Company China Limited	CHN			100.00%	100.00%
160	5	00000	American Home Assurance Company Escritorio de Representacao no Brasil Ltda.	BRA			100.00%	100.00%
161	6	00000	AIG Resseguros Brasil S.A.	BRA			0.00%	100.00%
162	5	00000	American International Overseas Association	BMU		98-0033331	10.00%	100.00%
163	5	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			2.07%	9.02%
164	5	00000	Corebridge REI AHAC NUFIC Feeder I LLC	USA		92-0291561	50.00%	100.00%
165	5	00000	Corebridge REI AHAC NUFIC Feeder II LLC	USA		92-0314557	99.00%	100.00%
166	5	00000	Corebridge REI Clairemont Investor LLC	USA		47-2877908	50.00%	55.05%
167	5	00000	Corebridge REI Edge Investor LLC	USA		47-1065261	50.00%	55.05%
168	5	00000	Corebridge REI Juniper Investor LLC	USA		47-3025475	50.00%	55.05%
169	5	00000	Corebridge REI North Williams Investor LLC	USA		47-3494482	50.00%	55.05%
170	5	00000	GRE 950 Second Investor LLC	USA		46-3269746	100.00%	100.00%
171	5	00000	GRE DC Ballpark Investor, LLC	USA		46-4106556	100.00%	100.00%
172	5	00000	GRE Europe Real Estate Fund I AHNU Feeder, LLC	USA		83-2922433	50.00%	100.00%
173	5	00000	GRE Europe Real Estate Fund II GI Feeder, LLC	USA		83-4592028	35.51%	100.00%
174	5	00000	GRE MXIP-Amistad LLC	USA		81-1160933	100.00%	100.00%
175	5	00000	GRE U.S. LT Apartments Investor AHNU Feeder, LLC	USA		87-3195988	50.00%	100.00%
176	5	00000	GRE U.S. Real Estate Fund I AHNU Feeder, LLC	USA		83-4037225	50.00%	100.00%
177	5	00000	GRE U.S. Real Estate Fund II AHNU Feeder, LLC	USA		83-3249891	50.00%	100.00%
178	5	00000	GRE U.S. Real Estate Fund IV AHNU Feeder, LLC	USA		88-1113056	50.00%	100.00%
179	5	00000	GRE U.S. Real Estate Fund IV Sidecar AHNU Feeder, LLC	USA		88-1087397	50.00%	100.00%
180	5	00000	GRE Williamsburg LLC	USA		46-1314434	100.00%	100.00%
181	5	00000	GRE Williamsburg Preferred Investor LLC	USA			100.00%	100.00%
182	4	00000	Arthur J. Glatfelter Agency, Inc.	USA		23-1686428	100.00%	100.00%
183	5	00000	GIG of Missouri, Inc.	USA		43-1635265	100.00%	100.00%
184	5	00000	Glatfelter Claims Management, Inc.	USA		23-2826072	100.00%	100.00%
185	5	00000	Glatfelter Properties, LLC	USA		23-1686428	100.00%	100.00%
186	5	00000	Glatfelter Underwriting Services, Inc.	USA		23-2643776	100.00%	100.00%
187	5	00000	The Glatfelter Agency, Inc.	USA		23-2317194	100.00%	100.00%
188	6	00000	East Building Associates, LP	USA		16-1651893	50.00%	50.00%
189	6	00000	Susquehanna Agents Alliance, LLC	USA		23-2317194	100.00%	100.00%
190	5	00000	Volunteer Firemen's Insurance Services, Inc.	USA		23-1732969	100.00%	100.00%
191	4	00000	Blackboard U.S. Holdings, Inc.	USA		46-4754847	100.00%	100.00%

192	5	00000	Blackboard Services, LLC	USA		32-0433306	100.00%	100.00%
193	5	13551	Marbleshore Specialty Insurance Company	USA	DE	26-2996716	100.00%	100.00%
194	6	26611	Glatfelter Insurance Company	USA	DE	52-0976199	100.00%	100.00%
195	4	00000	CYBERACUVIEW LLC	USA			14.30%	14.30%
196	4	19410	Commerce and Industry Insurance Company	USA	NY	13-1938623	100.00%	100.00%
197	5	00000	Pearce & Pearce, Inc.	USA		57-0647428	100.00%	100.00%
198	4	10651	Eaglestone Reinsurance Company	USA	PA	22-3423217	100.00%	100.00%
199	4	23809	Granite State Insurance Company	USA	IL	02-0140690	100.00%	100.00%
200	4	23817	Illinois National Insurance Co.	USA	IL	37-0344310	100.00%	100.00%
201	4	19437	Lexington Insurance Company	USA	DE	25-1149494	100.00%	100.00%
202	5	00000	AIG BG Holdings LLC	USA		30-0578924	100.00%	100.00%
203	5	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			3.16%	9.02%
204	5	00000	Corebridge REI Hill7 Office Investor LLC	USA		47-1570775	51.00%	55.95%
205	5	00000	Corebridge REI Lexington Holdco LLC	USA		92-0260874	100.00%	100.00%
206	5	00000	Corebridge REI Puebla Automotive Investor I LLC	USA		47-2056279	51.00%	55.95%
207	5	00000	Corebridge REI Puebla Automotive Investor II LLC	USA		47-2061426	51.00%	55.95%
208	5	00000	GRE Europe Real Estate Fund II GI Feeder, LLC	USA		83-4592028	28.97%	100.00%
209	5	00000	GRE MXIP LLC	USA		46-1181240	100.00%	100.00%
210	5	00000	GRE U.S. LT Apartments Investor Lexington Feeder, LLC	USA		87-1412404	100.00%	100.00%
211	5	00000	GRE U.S. Real Estate Fund I Lexington Feeder, LLC	USA		83-2902131	100.00%	100.00%
212	5	00000	GRE U.S. Real Estate Fund II Lexington Feeder, LLC	USA		83-2914124	100.00%	100.00%
213	5	00000	GRE U.S. Real Estate Fund IV Lexington Feeder, LLC	USA		87-1458195	100.00%	100.00%
214	5	00000	GRE U.S. Real Estate Fund IV Sidecar Lexington Feeder, LLC	USA		87-1385646	100.00%	100.00%
215	5	00000	Kite Stratford Owner, LLC	USA		33-3314361	30.20%	37.25%
216	6	00000	Kite Property Holdco (Jersey) Limited	JEY		98-1836417	100.00%	37.25%
217	7	00000	Kite Property (Stratford) Limited	JEY		98-1619023	100.00%	37.25%
218	4	00000	Lexington Specialty Insurance Agency, Inc.	USA		85-1674333	100.00%	100.00%
219	4	00000	Morefar Marketing, Inc.	USA		23-2101054	100.00%	100.00%
220	4	19445	National Union Fire Insurance Company of Pittsburgh, Pa.	USA	PA	25-0687550	100.00%	100.00%
221	5	00000	AHAC DECO Sub, LLC	USA		85-1401886	1.00%	100.00%
222	5	00000	ALICO Properties, Inc.	USA		13-3912049	49.00%	49.00%
223	6	00000	Global Properties, Inc.	USA		13-3919049	100.00%	49.00%
224	5	00000	American International Overseas Association	BMU		98-0033331	78.00%	100.00%
225	5	00000	American International Realty LLC	USA		51-0106783	100.00%	100.00%
226	6	00000	AIG Property Company (Ireland) Designated Activity Company	IRL			100.00%	100.00%
227	6	00000	Boggs Tract LLC	USA		27-0152063	100.00%	100.00%
228	6	00000	Mt. Mansfield Company, Inc.	USA		03-0143430	100.00%	100.00%
229	7	00000	Spruce Peak Realty, LLC	USA		14-1876993	100.00%	100.00%
230	8	00000	Front Four Residences Owners Association, Inc.	USA			66.67%	66.67%

231	8	00000	One Spruce Peak Owners' Association, Inc.	USA			33.33%	33.33%
232	8	00000	Spruce Peak Master Owners' Association, Inc.	USA			100.00%	100.00%
233	8	00000	Spruce Peak Resort Association, Inc.	USA			100.00%	100.00%
234	8	00000	Stowe Mountain Club, LLC	USA		20-0754156	100.00%	100.00%
235	8	00000	Stowe Mountain Lodge Condominium Owners Association, Inc.	USA			57.14%	57.14%
236	8	00000	The Club Residences at Spruce Peak Owners' Association, Inc.	USA		81-2472751	40.00%	40.00%
237	7	00000	Stowe Country Club LLC	USA		82-3409431	100.00%	100.00%
238	5	00000	C&I UK Investments Ltd.	CYM		98-0585744	100.00%	100.00%
239	5	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			2.07%	9.02%
240	5	00000	Corebridge REI AHAC NUFIC Feeder I LLC	USA		92-0291561	50.00%	100.00%
241	5	00000	Corebridge REI AHAC NUFIC Feeder II LLC	USA		92-0314557	1.00%	100.00%
242	5	00000	GRE Bridges/Angeline Investor, LLC	USA		46-3369437	100.00%	100.00%
243	5	00000	GRE Europe Real Estate Fund I AHNU Feeder, LLC	USA		83-2922433	50.00%	100.00%
244	5	00000	GRE Europe Real Estate Fund II GI Feeder, LLC	USA		83-4592028	35.51%	100.00%
245	5	00000	GRE MXIP-OD I LLC	USA		81-1326780	100.00%	100.00%
246	5	00000	GRE MXIP-OD II LLC	USA		81-1349434	100.00%	100.00%
247	5	00000	GRE Solana Olde Town Investor LLC	USA		47-4516826	100.00%	100.00%
248	5	00000	GRE U.S. LT Apartments Investor AHNU Feeder, LLC	USA		87-3195988	50.00%	100.00%
249	5	00000	GRE U.S. Real Estate Fund I AHNU Feeder, LLC	USA		83-4037225	50.00%	100.00%
250	5	00000	GRE U.S. Real Estate Fund II AHNU Feeder, LLC	USA		83-3249891	50.00%	100.00%
251	5	00000	GRE U.S. Real Estate Fund IV AHNU Feeder, LLC	USA		88-1113056	50.00%	100.00%
252	5	00000	GRE U.S. Real Estate Fund IV Sidecar AHNU Feeder, LLC	USA		88-1087397	50.00%	100.00%
253	5	11562	National Union Fire Insurance Company of Vermont	USA	VT	03-0449619	100.00%	100.00%
254	4	23841	New Hampshire Insurance Company	USA	IL	02-0172170	100.00%	100.00%
255	5	00000	American International Overseas Association	BMU		98-0033331	12.00%	100.00%
256	4	00000	Risk Specialists Companies Insurance Agency, Inc.	USA		22-2174788	100.00%	100.00%
257	5	00000	Risk Specialists Company (Bermuda), Ltd.	BMU			100.00%	100.00%
258	4	00000	Service Net Warranty, LLC	USA		26-4328522	100.00%	100.00%
259	5	00000	SNADMIN (CANADA), INC.	CAN			100.00%	100.00%
260	5	00000	SNW Insurance Agency, LLC	USA		27-2966330	100.00%	100.00%
261	5	00000	Service Net Solutions of Florida LLC	USA		30-0074238	100.00%	100.00%
262	4	40436	Stratford Insurance Company	USA	NH	02-0361360	100.00%	100.00%
263	4	19429	The Insurance Company of the State of Pennsylvania	USA	IL	13-5540698	100.00%	100.00%
264	4	37982	Tudor Insurance Company	USA	NH	13-3018617	100.00%	100.00%
265	4	13196	Western World Insurance Company	USA	NH	02-0266622	100.00%	100.00%
266	2	00000	AIG.COM, Inc.	USA		52-2219152	100.00%	100.00%
267	2	00000	AM Holdings LLC	USA		27-1052710	100.00%	100.00%
268	2	00000	Corebridge Financial, Inc.	USA		95-4715639	10.10%	10.10%
269	3	00000	Corebridge Life Holdings, Inc.	USA		74-0483432	100.00%	10.10%

270	4	97780	AGC Life Insurance Company	USA	MO	76-0030921	100.00%	10.10%
271	5	60488	American General Life Insurance Company	USA	TX	25-0598210	100.00%	10.10%
272	6	00000	30 North LaSalle Owner, LLC	USA			100.00%	10.10%
273	6	00000	AGL Alternative Holdings, LLC	USA		38-4311156	100.00%	10.10%
274	7	00000	AGL Jet Holdings, LLC	USA		35-2840800	100.00%	10.10%
275	8	00000	Helios Finance III LLC	USA		88-3084201	100.00%	10.10%
276	6	00000	AGL Assignment Company, LLC	USA		30-0809145	100.00%	10.10%
277	6	00000	AGL Loan Investments Corporation	USA		84-4510983	100.00%	10.10%
278	6	00000	American General Annuity Service Corporation	USA		76-0446159	100.00%	10.10%
279	6	00000	American General Assignment Corporation	USA		35-1723821	100.00%	10.10%
280	6	00000	American General Life Services Company LLC	USA		45-3964944	100.00%	10.10%
281	6	00000	Asset Alliance Corporation	USA			100.00%	10.10%
282	6	00000	Bayshore PII Company LLC	USA		84-2827772	51.00%	10.10%
283	6	00000	Bayshore Shopping Center Investor LLC	USA		82-4278852	51.00%	10.10%
284	6	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			9.76%	9.02%
285	6	00000	Corebridge Direct Insurance Services, Inc.	USA		33-0658270	100.00%	10.10%
286	6	00000	Corebridge Europe Real Estate Fund II LR Feeder, LLC	USA		83-4601601	48.00%	10.10%
287	6	00000	Corebridge Kirkwood, Inc.	USA		51-0389729	100.00%	10.10%
288	6	00000	Corebridge REI Bartlett Investor II LLC	USA		82-2994326	100.00%	10.10%
289	6	00000	Corebridge REI Clairemont Investor LLC	USA		47-2877908	50.00%	55.05%
290	6	00000	Corebridge REI North Williams Investor LLC	USA		47-3494482	50.00%	55.05%
291	6	00000	Corebridge REI Papermill Investor II LLC	USA		82-3006805	100.00%	10.10%
292	6	00000	Corebridge REI Southeast Industrial Feeder, LLC	USA		87-1825964	47.83%	10.10%
293	6	00000	Corebridge U.S. LT Apartments Investor LLC	USA		87-1489222	14.20%	3.25%
294	6	00000	Freshwater RTC Holdings LLC	USA			100.00%	10.10%
295	6	00000	GRE LB Industrial Joint Venture II Feeder, LLC	USA		88-0781210	65.10%	10.10%
296	6	00000	Kite Stratford Owner, LLC	USA		33-3314361	69.80%	37.25%
297	7	00000	Kite Property Holdco (Jersey) Limited	JEY		98-1836417	100.00%	37.25%
298	8	00000	Kite Property (Stratford) Limited	JEY		98-1619023	100.00%	37.25%
299	6	00000	Pontifax Late Stage Fund L.P.	CYM			100.00%	10.10%
300	6	00000	SA Affordable Housing, LLC	USA		95-4816953	100.00%	10.10%
301	7	00000	French Quarter Apartments Manager, LLC	USA		47-5430478	100.00%	10.10%
302	7	00000	SunAmerica Affordable Housing Partners, Inc.	USA		95-4334841	100.00%	10.10%
303	6	00000	Sun Quorum L.L.C.	USA		75-2617867	88.75%	8.96%
304	6	00000	SunAmerica Asset Management, LLC	USA		46-4348192	100.00%	10.10%
305	7	00000	Corebridge Capital Services, Inc.	USA		13-3140916	100.00%	10.10%
306	6	70238	The Variable Annuity Life Insurance Company	USA	TX	74-1625348	100.00%	10.10%
307	7	00000	American General Assignment Corporation of New York	USA		76-0616037	100.00%	10.10%
308	7	00000	American General Insurance Agency, Inc.	USA		43-1538461	100.00%	10.10%

309	7	00000	Bayshore PII Company LLC	USA		84-2827772	34.00%	10.10%
310	7	00000	Bayshore Shopping Center Investor LLC	USA		82-4278852	34.00%	10.10%
311	7	00000	COUNTRY FRESH HOLDING COMPANY INC.	USA			7.27%	9.02%
312	7	00000	Corebridge Europe Real Estate Fund II LR Feeder, LLC	USA		83-4601601	37.28%	10.10%
313	7	00000	Corebridge REI Bartlett Investor I LLC	USA		82-2976609	100.00%	10.10%
314	7	00000	Corebridge REI Edge Investor LLC	USA		47-1065261	50.00%	55.05%
315	7	00000	Corebridge REI Juniper Investor LLC	USA		47-3025475	50.00%	55.05%
316	7	00000	Corebridge REI Papermill Investor I LLC	USA		82-2976778	100.00%	10.10%
317	7	00000	Corebridge REI Puebla Automotive Investor I LLC	USA		47-2056279	49.00%	55.95%
318	7	00000	Corebridge REI Puebla Automotive Investor II LLC	USA		47-2061426	49.00%	55.95%
319	7	00000	Corebridge REI Southeast Industrial Feeder, LLC	USA		87-1825964	14.86%	10.10%
320	7	00000	Corebridge U.S. LT Apartments Investor LLC	USA		87-1489222	9.00%	3.25%
321	7	00000	Corebridge U.S. Real Estate Fund I VALIC Feeder, LLC	USA		83-3276042	100.00%	10.10%
322	7	00000	Corebridge U.S. Real Estate Fund II VALIC Feeder, LLC	USA		83-3264091	100.00%	10.10%
323	7	00000	GRE LB Industrial Joint Venture II Feeder, LLC	USA		88-0781210	25.00%	10.10%
324	7	00000	HRA Administrator LLC	USA		56-6626298	100.00%	10.10%
325	7	00000	VALIC Alternative Holdings, LLC	USA			100.00%	10.10%
326	8	00000	VALIC Obsidian Holdings, LLC	USA			100.00%	10.10%
327	7	00000	VALIC Financial Advisors, Inc.	USA		76-0519992	100.00%	10.10%
328	7	00000	VALIC Retirement Services Company	USA		76-0519990	100.00%	10.10%
329	8	00000	AIG Technologies, Inc.	USA		02-0307338	100.00%	10.10%
330	6	00000	U G Corporation	USA		58-1225738	100.00%	10.10%
331	5	00000	Corebridge Insurance Company of Bermuda, Ltd.	BMU		98-0181730	100.00%	10.10%
332	6	00000	Alabaster Capital LLC	USA			100.00%	10.10%
333	6	00000	Corebridge Bermuda Services Limited	BMU		98-1691692	100.00%	10.10%
334	6	00000	Corebridge Credit Corp. of Canada	CAN			100.00%	10.10%
335	5	70106	The United States Life Insurance Company in the City of New York	USA	NY	13-5459480	100.00%	10.10%
336	6	00000	Bayshore PII Company LLC	USA		84-2827772	15.00%	10.10%
337	6	00000	Bayshore Shopping Center Investor LLC	USA		82-4278852	15.00%	10.10%
338	6	00000	Corebridge Europe Real Estate Fund II LR Feeder, LLC	USA		83-4601601	14.72%	10.10%
339	6	00000	Corebridge REI Hill7 Office Investor LLC	USA		47-1570775	49.00%	55.95%
340	6	00000	Corebridge REI Southeast Industrial Feeder, LLC	USA		87-1825964	37.30%	10.10%
341	6	00000	Corebridge U.S. LT Apartments Investor LLC	USA		87-1489222	9.00%	3.25%
342	6	00000	GRE LB Industrial Joint Venture II Feeder, LLC	USA		88-0781210	9.90%	10.10%
343	4	00000	American General Realty Investment Corporation	USA		74-6046915	100.00%	10.10%
344	4	00000	Knickerbocker Corporation	USA		74-1366889	100.00%	10.10%
345	5	00000	2929 Real Estate Holdings, LLC	USA		84-3303893	100.00%	10.10%
346	5	00000	American Athletic Club, Inc.	USA		76-0185743	100.00%	10.10%
347	4	00000	VALIC Trust Company Inc.	USA		88-3651785	100.00%	10.10%

348	3	00000	Eastgreen, Inc.	USA		13-3018791	100.00%	10.10%
349	3	00000	FQA Development Company, LLC	USA		47-5440614	100.00%	10.10%
350	3	00000	Lilac Heights LLC	USA			100.00%	10.10%
351	3	00000	SAFG Capital LLC	USA		87-2379481	100.00%	10.10%
352	4	00000	A.I. Credit Corp.	USA		13-2736972	100.00%	10.10%
353	4	00000	Corebridge Commercial Mortgage Holdings Company, LLC	USA		85-4353569	100.00%	10.10%
354	5	00000	SSHY 2023-1 Commercial Mortgage Holdings Company, LLC	USA			100.00%	10.10%
355	5	00000	SV 2022-1 Commercial Mortgage Holdings Company, LLC	USA			100.00%	10.10%
356	4	00000	Corebridge Commercial Real Estate Lending Corporation	USA		87-0963387	100.00%	10.10%
357	4	00000	Corebridge Institutional Investments Holdings Corp.	USA		13-3870953	100.00%	10.10%
358	5	00000	Corebridge Alberta Nominee, LLC	USA			100.00%	10.10%
359	5	00000	Corebridge Europe Real Estate (Luxembourg) S.à r.l.	LUX		98-1367144	100.00%	10.10%
360	5	00000	Corebridge Institutional Investments (Europe) Limited	GBR			100.00%	10.10%
361	5	00000	Corebridge Institutional Investments (U.S.), LLC	USA		27-0529722	100.00%	10.10%
362	6	00000	Curie Receivables Trust 2017-A3	USA			0.00%	0.00%
363	5	00000	Corebridge Markets, LLC	USA		87-3741271	100.00%	10.10%
364	5	00000	Corebridge Real Estate Investors Inc.	USA		13-3454957	100.00%	10.10%
365	6	00000	Corebridge Europe Real Estate Fund I GP S.à r.l.	LUX			100.00%	10.10%
366	7	00000	Corebridge Europe Real Estate Fund I S.C.SP	LUX			100.00%	10.10%
367	6	00000	Corebridge Europe Real Estate Fund II CIP GP, LLC	USA		85-2860481	100.00%	10.10%
368	7	00000	Corebridge Europe Real Estate Fund II CIP, LP	USA		83-4619940	100.00%	10.10%
369	6	00000	Corebridge Europe Real Estate Fund II GP S.à r.l.	LUX		98-1469402	100.00%	10.10%
370	7	00000	Corebridge Europe Real Estate Fund II S.C.SP	LUX		98-1469698	100.00%	10.10%
371	6	00000	Corebridge REI Baker Murray Hill I LLC	USA		20-0772097	100.00%	10.10%
372	7	00000	Corebridge REI A.B. New Partner LLC	USA			100.00%	10.10%
373	7	00000	Corebridge REI A.B. OP Holding Company LLC	USA			100.00%	10.10%
374	8	00000	Corebridge REI Mt. Olive LLC	USA			100.00%	10.10%
375	6	00000	Corebridge REI Bartlett Investor III LLC3	USA			0.00%	0.00%
376	6	00000	Corebridge REI Papermill Investor III LLC3	USA			0.00%	0.00%
377	6	00000	Corebridge REI Retail GP LLC	USA		92-0350243	100.00%	10.10%
378	6	00000	Corebridge REI Retail Holdco LLC	USA		92-0337757	100.00%	10.10%
379	6	00000	Corebridge REI Terrabrook Murray Hill I LLC	USA		20-1333787	100.00%	10.10%
380	7	00000	Corebridge REI Terrabrook Chelsea I LLC	USA		20-1172868	100.00%	10.10%
381	6	00000	Corebridge U.S. Fund III General Partner, LLC	USA		85-1359806	100.00%	10.10%
382	7	00000	Corebridge U.S. Real Estate Fund III GP, LP	USA		84-5116238	100.00%	10.10%
383	8	00000	Corebridge U.S. Real Estate Fund III (AIV Feeder), LP	USA		84-4408385	100.00%	10.10%
384	8	00000	Corebridge U.S. Real Estate Fund III (AIV), LP	USA		84-4423948	100.00%	10.10%
385	8	00000	Corebridge U.S. Real Estate Fund III (Feeder A), LP	USA		84-4375416	100.00%	10.10%
386	8	00000	Corebridge U.S. Real Estate Fund III (Feeder B), LP	USA		84-4383871	100.00%	10.10%

387	8	00000	Corebridge U.S. Real Estate Fund III, LP	USA		83-2835389	100.00%	10.10%
388	6	00000	Corebridge U.S. Fund III Limited Partner, LLC	USA		85-1379475	100.00%	10.10%
389	6	00000	Corebridge U.S. LT Apartments JV GP, LLC	USA			100.00%	10.10%
390	6	00000	Corebridge U.S. Real Estate Fund I GP, LLC	USA		83-0805725	100.00%	10.10%
391	7	00000	Corebridge U.S. Real Estate Fund I, LP	USA		61-1892457	100.00%	10.10%
392	6	00000	Corebridge U.S. Real Estate Fund II GP, LLC	USA		83-0822384	100.00%	10.10%
393	7	00000	Corebridge U.S. Real Estate Fund II, LP	USA		30-1096683	100.00%	10.10%
394	8	00000	Corebridge REI TX Hotel Portfolio Investor LLC	USA		47-3337478	100.00%	10.10%
395	9	00000	Corebridge REI TX Hotel Frisco Owner LLC	USA		47-3374942	100.00%	10.10%
396	9	00000	Corebridge REI TX Hotel Las Colinas Owner LLC	USA		47-3359590	100.00%	10.10%
397	9	00000	Corebridge REI TX Hotel Plano Owner LLC	USA		47-3387651	100.00%	10.10%
398	9	00000	Corebridge REI TX Hotel San Antonio Owner LLC	USA		47-3343758	100.00%	10.10%
399	6	00000	Corebridge U.S. Real Estate Fund III (AIV Blocker), LLC	USA		84-3866888	100.00%	10.10%
400	6	00000	Corebridge U.S. Real Estate Fund III (Blocker), LLC	USA		84-3851516	100.00%	10.10%
401	6	00000	Corebridge U.S. Real Estate Fund III (Feeder B REIT) LLC	USA		84-3835164	100.00%	10.10%
402	6	00000	Corebridge U.S. Real Estate Fund IV GP, LLC	USA		86-1632553	100.00%	10.10%
403	7	00000	Corebridge U.S. Real Estate Fund IV Co-Investment I, LP	USA		87-4628342	100.00%	10.10%
404	7	00000	Corebridge U.S. Real Estate Fund IV Development Sidecar, LP	USA		86-3639038	100.00%	10.10%
405	7	00000	Corebridge U.S. Real Estate Fund IV, LP	USA		86-1655396	100.00%	10.10%
406	6	00000	Corebridge U.S. Real Estate Fund V GP, LLC	USA			100.00%	10.10%
407	7	00000	Corebridge U.S. Real Estate Fund V (A), LP	USA		33-2747177	100.00%	10.10%
408	7	00000	Corebridge U.S. Real Estate Fund V (B), LP	USA			100.00%	10.10%
409	7	00000	Corebridge U.S. Real Estate Fund V (C), LP	CAN			100.00%	10.10%
410	6	00000	GRE U.S. LT Apartments Investor II LLC	USA		87-4658647	100.00%	10.10%
411	6	00000	GRE U.S. LT Apartments JV GP II, LLC	USA		88-0638686	100.00%	10.10%
412	7	00000	GRE U.S. LT Apartments JV II, LP	USA		87-4676303	100.00%	10.10%
413	6	00000	Spruce Peak Management, LLC	USA		87-3633021	100.00%	10.10%
414	4	00000	Corebridge Investments Fund Holdings, LLC	USA		84-4965333	100.00%	10.10%
415	5	00000	Corebridge DECO II, LLC	USA		85-3602956	100.00%	10.10%
416	6	00000	Corebridge Ocean Holdings, LLC	USA		98-1538308	100.00%	10.10%
417	7	00000	Corebridge Ocean LLC	USA			100.00%	10.10%
418	6	00000	DECO Residential Holdings, LLC	USA			100.00%	10.10%
419	5	00000	Gull Holding Company, LLC	USA		93-4792254	100.00%	10.10%
420	6	00000	Corebridge PE Holdings, LLC	USA			100.00%	10.10%
421	6	00000	Gull Holdings I, LLC	USA			100.00%	10.10%
422	7	00000	Corebridge PE Holdings 2024-2025, LLC	USA			100.00%	10.10%
423	4	00000	Corebridge Mortgage Acquisition Company, LLC	USA		86-2550856	90.00%	10.10%
424	4	00000	Corebridge Partnership Holdings Corp.	USA		86-2771971	100.00%	10.10%
425	5	00000	Corebridge Mortgage Acquisition Company, LLC	USA		86-2550856	10.00%	10.10%

426	4	00000	Maple Acquisition Trust	USA			100.00%	10.10%
427	3	00000	SAFG Technologies, LLC	USA		87-3410485	100.00%	10.10%
428	3	00000	SubGen NT, Inc.	USA		95-4684707	100.00%	10.10%
429	3	00000	SunAmerica Investors 3, L.P., A Nevada Limited Partnership	USA		88-0317405	100.00%	10.10%
430	2	00000	Fischbach, LLC	USA		84-1537571	100.00%	100.00%
431	3	00000	Societe Hoteliere de Boisjolan S.A.	FRA		98-0031624	99.97%	99.97%
432	2	00000	JVJE Real Estate Holdings, LLC	USA		99-3504714	100.00%	100.00%
433	2	00000	LBMA Equipment Services, Inc.	USA		83-1742553	100.00%	100.00%
434	2	13659	MG Reinsurance Limited	USA	VT	26-4728883	100.00%	100.00%
435	2	00000	MIP PE Holdings, LLC	USA		27-3226645	100.00%	100.00%
436	2	00000	Project 92 Limited	GBR			21.10%	21.10%

Nippon Life Insurance Company Related Entities

SCHEDULE Y - Part 1 Organizational Chart

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net Nippon Life Ownership
1	1	0	Nippon Life Insurance Company1, 2	Japan		13-2808714	100.00%	100.00%
2	2	0	Corebridge Financial, Inc3	USA	DE	95-4715639	24.58%	24.58%
3	2	0	Aroma Square Co., Ltd.	Japan			80.50%	80.50%
4	4	0	Asteron Life Limited	New Zealand			100.00%	100.00%
5	2	0	Bangkok Life Assurance Public Company Limited	Thailand			24.20%	24.20%
6	2	0	Blackstone NL US Infrastructure Credit Fund LP	Cayman			99.80%	99.80%
7	3	0	Blackstone NL US Infrastructure Credit Fund Holdco LP	Cayman			100.00%	99.80%
8	2	0	Blackstone NL US Real Estate Lending Fund LP	Cayman			99.80%	99.80%
9	3	0	Blackstone Real Estate Lending Fund Holdco LP	Cayman			100.00%	99.80%
10	2	0	Blackstone NL US Asset Based Finance Fund LP	Cayman			99.80%	99.80%
11	3	0	Blackstone NL US Asset Baswed Finance Fund Holdco LP	Cayman			100.00%	99.80%
12	5	0	Clipper Acquisitions Corp.	USA	DE	46-1746913	100.00%	34.71%
13	3	0	Clipper GP, L.L.C.	USA	DE	46-1741757	28.18%	28.18%
14	3	0	Clipper Holding, L.P.	USA	DE	46-174036	34.71%	34.71%
15	4	0	Clipper Intermediate Corp.	USA	DE	61-1702013	100.00%	34.71%
16	7	0	Collins Place No. 2 Pty Ltd	Australia			100.00%	100.00%
17	7	0	Collins Place Pty Ltd	Australia			100.00%	100.00%
18	2	0	Corporate-Pension Business Service Co., Ltd.	Japan			49.00%	49.00%
19	3	0	Corporate-Pension Business Service Co., Ltd.	Japan			1.00%	0.75%
20	9	0	Determination Mortgage Trust	USA	DE		100.00%	100.00%
21	2	0	Dojima Avanza Management Co., Ltd.	Japan			47.00%	47.00%
22	7	0	Elevate Affordable Housing Global Corp Inc.	USA	DE	83-3872804	100.00%	100.00%
23	5	0	GASP Corporate Trustee Limited	New Zealand			100.00%	100.00%
24	7	0	Glendenning Pty Ltd	Australia			100.00%	100.00%
25	2	0	Global Property Portfolio Growth Fund II, L.P.	Cayman			100.00%	100.00%
26	2	0	Global Property Portfolio U.S. Growth Fund, L.P.	Cayman			100.00%	100.00%
27	2	0	Global Property Portfolio U.S. Income Fund, L.P.	Cayman			100.00%	100.00%
28	2	0	Global Property Portfolio US Growth Fund III, L.P.	Cayman			100.00%	100.00%
29	2	0	GODOKAISYA ASUNARO	Japan			80.00%	80.00%
30	2	0	Godokaisya Otemon Investment	Japan			100.00%	100.00%
31	2	0	Grand Guardian Nippon Life Insurance Company Limited	Myanmar			35.00%	35.00%
32	2	0	Great Wall Changsheng Life Insurance Co., Ltd	China			30.00%	30.00%
33	2	0	Hanasaku Life Insurance Co., Ltd.	Japan			100.00%	100.00%
34	3	0	Hoken 110	Japan			100.00%	100.00%
35	6	0	ISA 2023 AS01 Ltd.	Bermuda			100.00%	100.00%
36	6	0	ISA 2024 01 Ltd.	Bermuda			100.00%	100.00%

37	6	0	ISA 2024 02 Ltd.	Bermuda			100.00%	100.00%
38	6	0	ISA 2025 01 Ltd.	Bermuda			100.00%	100.00%
39	6	0	ISA 2025 01 Ltd.	Bermuda			100.00%	100.00%
40	6	0	ISA 2025 01 Ltd.	Bermuda			100.00%	100.00%
41	2	0	Japan Affinity Marketing, Inc.	Japan			50.00%	50.00%
42	2	0	LHL Co., Ltd.	Japan			100.00%	100.00%
43	2	0	Life Care Partners Co., Ltd.	Japan			91.77%	91.77%
44	3	0	Life Plaza Partners Co., Ltd.	Japan			100.00%	100.00%
45	3	0	LifeSalon Co., Ltd.	Japan			100.00%	100.00%
46	2	0	LS1 GODOKAISYA	Japan			100.00%	100.00%
47	2	0	MARUNOUCHI SANCHOME GODOKAISYA	Japan			100.00%	100.00%
48	8	0	Metropolitan West Asset Management LLC	USA	CA	95-4597302	100.00%	33.40%
49	9	66109	Midwestern United Life Insurance Company	USA	IN	35-0838945	100.00%	100.00%
50	2	0	MM Property GODOKAISYA	Japan			100.00%	100.00%
51	8	0	NB Real Property, Inc.	USA	DE	83-0496761	100.00%	33.40%
52	2	0	NGP1 GODOKAISYA	Japan			100.00%	100.00%
53	4	0	Nichii Carepalace Company	Japan			100.00%	99.75%
54	3	0	Nichii Holdings Co., Ltd.	Japan			100.00%	99.75%
55	4	0	Nichii Nurse	Japan			100.00%	99.75%
56	4	0	NICHIIGAKKAN CO., LTD.	Japan			100.00%	99.75%
57	4	0	Nihon Support Services Co., Ltd.	Japan			100.00%	99.75%
58	2	0	Nippon Life Americas, Inc.	USA	DE	46-2402076	100.00%	100.00%
59	2	0	Nippon Life Asia Pacific (Regional HQ) Pte. Ltd.	Singapore			100.00%	100.00%
60	2	0	Nippon Life Global Investors Americas, Inc.	USA	NY	13-3398996	100.00%	100.00%
61	2	0	Nippon Life Global Investors Europe PLC.	UK			100.00%	100.00%
62	2	0	Nippon Life Global Investors Singapore Limited	Singapore			16.00%	16.00%
63	3	0	Nippon Life Global Investors Singapore Limited	Singapore			51.00%	51.00%
64	3	0	Nippon Life India AIF Management Limited	India			100.00%	72.32%
65	2	0	Nippon Life India AIF Trustee Private Limited.	India			100.00%	72.32%
66	3	0	Nippon Life India Asset Management (Singapore) Pte. Ltd.	Singapore			100.00%	72.32%
67	2	0	Nippon Life India Asset Management Limited	India			72.10%	72.10%
68	3	0	Nippon Life India Private Limited	India			100.00%	100.00%
69	2	0	Nippon Life India Trustee Limited	India			100.00%	100.00%
70	3	0	Nippon Life Insurance Australia and New Zealand Limited	Australia			100.00%	100.00%
71	2	0	Nippon Life Insurance Australia and New Zealand NOHC Pty Ltd.	Australia			51.00%	100.00%
72	2	81264	Nippon Life Insurance Company of America	USA	IA	04-2509896	96.96%	96.96%
73	2	0	Nippon Life Livelihood Support Co., Ltd.	Japan			99.00%	99.75%
74	3	0	Nippon Life Livelihood Support Co., Ltd.	Japan			1.00%	0.75%
75	2	0	Nippon Life Private REIT Inc.	Japan			0.92%	0.92%

76	3	0	Nippon Life Private REIT Inc.	Japan			34.57%	34.57%
77	2	0	Nippon Life Realty Management Inc.	Japan			90.00%	90.00%
78	2	0	Nippon Life Schroders Asset Management Europe Limited	UK			67.00%	67.00%
79	2	0	Nippon Wealth Life Insurance Company Limited	Japan			100.00%	100.00%
80	2	0	Nissay Asset Management Corporation	Japan			100.00%	100.00%
81	2	0	Nissay Business Service Co., Ltd.	Japan			100.00%	100.00%
82	2	0	Nissay Capital Co., Ltd.	Japan			100.00%	100.00%
83	2	0	Nissay Capital EX No.1 Investment Limited Partnership	Japan			95.00%	100.00%
84	3	0	Nissay Capital EX No.1 Investment Limited Partnership	Japan			5.00%	100.00%
85	2	0	Nissay Capital EX No.15 Investment Limited Partnership	Japan			95.00%	100.00%
86	3	0	Nissay Capital EX No.15 Investment Limited Partnership	Japan			5.00%	100.00%
87	2	0	Nissay Capital No.5 Investment Limited Partnership	Japan			95.00%	100.00%
88	3	0	Nissay Capital No.5 Investment Limited Partnership	Japan			5.00%	100.00%
89	2	0	Nissay Capital No.6 Investment Limited Partnership	Japan			95.00%	100.00%
90	3	0	Nissay Capital No.6 Investment Limited Partnership	Japan			5.00%	100.00%
91	2	0	Nissay Capital No.7 Investment Limited Partnership	Japan			95.00%	100.00%
92	3	0	Nissay Capital No.7 Investment Limited Partnership	Japan			5.00%	100.00%
93	2	0	Nissay Capital No.8 Investment Limited Partnership	Japan			95.00%	100.00%
94	3	0	Nissay Capital No.8 Investment Limited Partnership	Japan			5.00%	100.00%
95	2	0	Nissay Capital No.9 Investment Limited Partnership	Japan			95.00%	100.00%
96	3	0	Nissay Capital No.9 Investment Limited Partnership	Japan			5.00%	100.00%
97	2	0	Nissay Capital No.10 Investment Limited Partnership	Japan			95.00%	100.00%
98	3	0	Nissay Capital No.10 Investment Limited Partnership	Japan			5.00%	100.00%
99	2	0	Nissay Capital No.11 Investment Limited Partnership	Japan			95.00%	100.00%
100	3	0	Nissay Capital No.11 Investment Limited Partnership	Japan			5.00%	100.00%
101	2	0	Nissay Capital No.12 Investment Limited Partnership	Japan			95.00%	100.00%
102	3	0	Nissay Capital No.12 Investment Limited Partnership	Japan			5.00%	100.00%
103	2	0	Nissay Capital No.13 Investment Limited Partnership	Japan			95.00%	100.00%
104	3	0	Nissay Capital No.13 Investment Limited Partnership	Japan			5.00%	100.00%
105	2	0	Nissay Capital No. 14 Investment Limited Partnership	Japan			95.00%	100.00%
106	3	0	Nissay Capital No. 14 Investment Limited Partnership	Japan			5.00%	100.00%
107	2	0	Nissay Capital Strategic Fund No. 1	Japan			95.00%	100.00%
108	3	0	Nissay Capital Strategic Fund No. 1	Japan			5.00%	100.00%
109	2	0	Nissay Capital Sustainability Solutions Fund No. 1	Japan			95.00%	100.00%
110	3	0	Nissay Capital Sustainability Solutions Fund No. 1	Japan			5.00%	100.00%
111	2	0	Nissay Core Global Renewables Fund of Funds 1, L.P.	Cayman			100.00%	100.00%
112	2	0	Nissay Credit Guarantee Co., Ltd.	Japan			100.00%	100.00%
113	2	0	Nissay Information Technology Co., Ltd.	Japan			75.00%	75.00%
114	2	0	Nissay Insurance Agency Co., Ltd.	Japan			100.00%	100.00%

115	2	0	Nissay Leasing Co., Ltd.	Japan			100.00%	100.00%
116	2	0	Nissay New Creation Co. Ltd.	Japan			100.00%	100.00%
117	2	0	Nissay Plus SSI Company Inc.	Japan			100.00%	100.00%
118	2	0	Nissay Shoji Co., Ltd.	Japan			100.00%	100.00%
119	2	0	NLGI Infrastructure Fund USD I, L.P.	Cayman			100.00%	100.00%
120	2	0	NLGI Infrastructure Fund USD II, L.P.	Cayman			100.00%	100.00%
121	2	0	NLI Research Institute	Japan			100.00%	100.00%
122	2	0	N-OH1 Investment Godokaisya	Japan			100.00%	100.00%
123	5	0	OA SOKEN	Japan			100.00%	99.75%
124	2	0	Omiya Sonic City Co., Ltd	Japan			79.00%	79.00%
125	7	0	PC3 RML Trust	USA	DE	20-3272739	100.00%	100.00%
126	7	0	Principal Healthcare Holding Pty Limited	Australia			100.00%	100.00%
127	3	0	PT Asuransi Jiwa Sequis Life	Indonesia			68.34%	20.00%
128	2	0	PT Asuransi Jiwa Sequis Life	Indonesia			0.01%	0.01%
129	2	0	PT Sequis	Indonesia			29.26%	29.26%
130	3	0	Reliance Capital Pension Fund Limited	India			49.00%	35.44%
131	2	0	Reliance Nippon Life Insurance Company Limited	India			49.00%	49.00%
132	5	0	Resolution (Brands) Limited	UK			100.00%	100.00%
133	6	0	Resolution Life AAPH Limited	Australia			100.00%	100.00%
134	4	0	Resolution Life Asia Pte Ltd	Singapore			100.00%	100.00%
135	5	0	Resolution Life Australia Pty Ltd.	Australia			100.00%	100.00%
136	6	0	Resolution Life Australasia Limited	Australia			100.00%	100.00%
137	7	16920	Resolution Life Colorado Inc.	USA	CO	84-5169451	100.00%	100.00%
138	7	0	Resolution Life ERGO Mortgage and Savings Ltd	New Zealand			100.00%	100.00%
139	5	0	Resolution Life Financial Services Holdings Limited	Australia			100.00%	100.00%
140	5	0	Resolution Life Finance (Bermuda) Ltd.	Bermuda			100.00%	100.00%
141	7	0	Resolution Life Funding US LLC	USA	DE		100.00%	100.00%
142	7	0	Resolution Life Global Property Investments Pty Ltd	Australia			100.00%	100.00%
143	2	0	Resolution Life Group Holdings Ltd.	Bermuda			100.00%	100.00%
144	4	0	Resolution Life Group Finance (Bermuda) Ltd.	Bermuda			100.00%	100.00%
145	4	0	Resolution Life Group Holdings (Australia) Pty Ltd.	Australia			100.00%	100.00%
146	4	0	Resolution Life Group Services Ltd.	UK			100.00%	100.00%
147	8	0	Resolution Life Holdings ISAC Ltd.	Bermuda			100.00%	100.00%
148	7	0	Resolution Life Intermediary Services LLC	USA	DE	99-3711282	100.00%	100.00%
149	5	0	Resolution Life IP Limited	UK			100.00%	100.00%
150	4	0	Resolution Life New Zealand Ltd.	New Zealand			100.00%	100.00%
151	7	0	Resolution Life (NZ) Investments Holdings Limited	New Zealand			100.00%	100.00%
152	8	0	Resolution Life (NZ) Investments Limited	New Zealand			100.00%	100.00%
153	7	0	Resolution Life Personal Investment Services Pty Ltd	Australia			100.00%	100.00%

154	7	0	Resolution Life Remuneration Reward Plans Nominees Pty Ltd	Australia			100.00%	100.00%
155	6	0	Resolution Life Services Australia Pty Ltd.	Australia			49.00%	49.00%
156	5	0	Resolution Life Services (Bermuda) Ltd.	Bermuda			100.00%	100.00%
157	5	0	Resolution Life Services Canada, Inc.	Canada			100.00%	100.00%
158	5	0	Resolution Life Services NZ Limited	New Zealand			100.00%	100.00%
159	7	0	Resolution Life Services (US) Inc.	USA	DE	82-3607953	100.00%	100.00%
160	4	0	Resolution Life UK Holdings Ltd.	UK			100.00%	100.00%
161	7	0	Resolution Life US Re Ltd.	Bermuda			100.00%	100.00%
162	6	4992	Resolution Life U.S. Holdings Inc.	USA	DE	84-4758356	100.00%	100.00%
163	5	0	Resolution Life U.S. Intermediate Holdings Ltd.	USA	DE	85-2364396	100.00%	100.00%
164	5	0	Resolution Operations LLP	UK			99.94%	100.00%
165	4	0	Resolution Re Finance (Bermuda) Limited	Bermuda			100.00%	100.00%
166	5	0	Resolution Re Ltd	Bermuda			100.00%	100.00%
167	3	0	RLGH Finance Bermuda Ltd.	Bermuda			100.00%	100.00%
168	2	0	RLGH US Parent Inc.	USA	DE	90-2312192	100.00%	100.00%
169	2	0	RLGH US Sub, Inc.	USA	DE		100.00%	100.00%
170	7	0	RLNM Limited	Australia			100.00%	100.00%
171	8	0	RL Payroll Management Company LLC	USA	DE	85-0526803	100.00%	100.00%
172	9	14007	Roaring River II, Inc.	USA	AZ	27-2278894	100.00%	100.00%
173	3	0	Sansei Building Management Co., Ltd.	Japan			50.00%	42.50%
174	3	0	Sansei Insurance Service Co., Ltd.	Japan			100.00%	85.00%
175	3	0	Sanyu Service Co., Ltd	Japan			100.00%	85.00%
176	8	68713	Security Life of Denver Insurance Company	USA	CO	84-0499703	100.00%	100.00%
177	8	0	Security Life of Denver International Limited	USA	AZ	98-0138339	100.00%	100.00%
178	8	0	Sepulveda Management LLC	USA	DE	36-4844703	50.00%	16.70%
179	2	0	Shinjuku NS Building Co., Ltd	Japan			55.00%	55.00%
180	9	0	SLD America Equities, Inc.	USA	CO	84-1251388	100.00%	100.00%
181	2	0	SL Towers Inc.	Japan			42.45%	42.45%
182	3	0	St. Luke’s Residence Inc.	Japan			100.00%	42.45%
183	2	0	Star Private Equity Fund of Funds Asia Portfolio I L.P.	Cayman			100.00%	100.00%
184	2	0	STEC Co., Ltd.	Japan			22.00%	22.00%
185	2	0	Stepstone NLGI Infrastructure Opportunities Fund L.P.	Cayman			99.99%	99.99%
186	3	0	Taiju Financial Service Co., Ltd.	Japan			100.00%	85.00%
187	3	0	Taiju Life & I Technology Ltd.	Japan			49.00%	41.65%
188	2	0	TAIJU LIFE INSURANCE COMPANY LIMITED	Japan			85.00%	85.00%
189	3	0	Taiju Onyu Insurance Management Co., Ltd	Japan			100.00%	85.00%
190	7	0	TCW Advisers (Bermuda) Ltd.	Bermuda		98-0169078	100.00%	33.40%
191	7	0	TCW Asia Limited	Hong Kong			100.00%	33.40%
192	7	0	TCW Asset Management Company LLC	USA	DE	88-4284648	100.00%	33.40%

193	8	0	TCW Asset Backed Finance Management Company LLC	USA	DE	99-4787098	100.00%	33.40%
194	8	0	TCW Asset Management (DIFC) Limited	Dubai			100.00%	33.40%
195	8	0	TCW Asset Management Company International Ltd.	Cayman Islands		98-0403570	100.00%	33.40%
196	8	0	TCW Australia Pty Ltd.	Australia			100.00%	33.40%
197	7	0	TCW BSP Holdings, Inc.	USA	CA	27-0156773	100.00%	33.40%
198	7	0	TCW Capital Investment Company LLC	USA	DE	27-0156773	100.00%	33.40%
199	8	0	TCW Europe Limited	UK			100.00%	33.40%
200	7		TCW Funds Distributors LLC	USA	DE		100.00%	33.40%
201	7	0	TCW Investment Management Company LLC	USA	DE	92-1042601	100.00%	33.40%
202	8	0	TCW Italy SIM	Italy			100.00%	33.40%
203	8	0	TCW Japan, Ltd.	Cayman Islands		98-1228763	100.00%	33.40%
204	7	0	TCW LLC	USA	DE	47-5226798	100.00%	33.40%
205	8	0	TCW Private Funds Management LLC	USA	DE	47-2428132	100.00%	33.40%
206	8	0	TCW PT Management Company LLC	USA	DE	99-4787950	100.00%	33.40%
207	8	0	TCW Singapore Asset Management Pte. Ltd.	Singapore			100.00%	33.40%
208	8	0	TCW SPAC-1 Equity LLC	USA	DE	88-1038449	66.00%	22.00%
209	7	0	TCW Special Situations LLC	USA	DE	80-0880975	100.00%	33.40%
210	9	0	TCW Special Purpose Sponsor LLC	USA	DE	86-1259862	100.00%	33.40%
211	6	0	The TCW Group, Inc.	USA	NV	95-3703295	100.00%	33.40%
212	2	0	The Master Trust Bank of Japan, Ltd.	Japan			33.50%	33.50%
213	2	0	Tokyo Opera City Building Co., Ltd.	Japan			32.25%	32.25%
214	5	0	Yao Medical PFI Co., Ltd.	Japan			51.00%	50.87%

NOTES:

1 On December 9, 2024, Nippon Life Insurance Company (“Nippon Life”), in accordance with that certain Stock Purchase Agreement, dated as of May 16, 2024, by and among Corebridge Financial, Inc (“Corebridge”), American International Group, Inc., a Delaware corporation (“AIG”) and Nippon Life, completed its purchase of 121,956,256 shares (the “Purchased Stock”) of common stock of Corebridge (the “Common Stock”) beneficially owned by AIG, for aggregate consideration of approximately $3.8 billion in cash (the “Transaction”). As a result of Transaction, as of December 9, 2024, the Corebridge Financial Insurers had two Ultimate Controlling Parties, American International Group Inc. and Nippon Life Insurance Company. As of December 31, 2025, Nippon Life held an approximately 24.58% interest in Corebridge’s Common Stock.

2 On October 30, 2025, Nippon Life acquired the entirety of the remaining limited partnership interests in Blackstone ISG Investment Partners – R (BMU) L.P. which held the shares Resolution Life Group Holdings Ltd. ("Resolution Life") and RLGH Parent, Inc. for approximately USD 8.4 billion. As a result of this transation, Resolution Life and RLGH US Parent, Inc. became wholly owned subsidiaries of Nippon Life. On October 31, 2025, Nippon Life acquired the remaining 20% of the issued shares in Nippon Life Insurance Australia and New Zealand Limited (formerly MLC Ltd)("NLIANZ") that National Australia Bank Limited held for approximately AUD 500 million. On October 31, 2025, Nippon Life subsequently made an in-kind contribution of the NLIANZ shares to Nippon Life Australia and New Zealand NOHC Pty Ltd (formerly Resolution Life NOHC Pty Ltd)("Australasian NOHC"), the holding company for Resolution Life's Australian and New Zealand businesses. In exchange, Nippon Life acquired the new shares issued by Australasian NOHC. As a result of this transaction, Nippon Life directly holds 51% of the voting rights of Australasian NOHC and 49% indirectly through Resolution Life.

3 Entities directly or indirectly owned by Corebridge are not restated herein and are included on the Schedule Y of AIG provided separately.

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00124	13-2592361	1562176	0000005272	New York Stock Exchange	American International Group,Inc.	DE	UIP					NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	60-0001373	4534325			AIG Capital Corporation	DE	NIA	American International Group,Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-1749201	3421240			AIG Commercial Equipment Finance,Inc.	DE	NIA	AIG Capital Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-4009890	4554417			AIG Securities Lending Corp.	DE	NIA	AIG Capital Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	56-2376795	4909763			First Principles Capital Management,LLC	DE	NIA	AIG Capital Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-1697731				AIG Employee Services,Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-2596563				American International Facilities Management,LLC	DE	NIA	AIG Employee Services, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3389410	4532367			AIG Financial Products Corp.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0356580	4549299			AIG Financial Products (Jersey) Limited	JEY	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4549301			AIG Financial Products Hong Kong Limited	HKG	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0339107	4552507			AIG Management France Limited	BMU	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3472929	4532376			AIG Matched Funding Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3647774	2743655			AIG-FP Capital Preservation Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4532406			AIG-FP Investment Company (Bermuda) Limited	BMU	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0358403	4532433			AIG-FP Funding (Cayman) Limited	CYM	NIA	AIG-FP Investment Company (Bermuda) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4532424			AIG-FP Special Finance (Cayman) Limited	CYM	NIA	AIG-FP Investment Company (Bermuda) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3592317	4532394			AIG-FP Matched Funding Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3909069	4532442			AIG-FP Pinestead Holdings Corp.	DE	NIA	AIG Financial Products Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-3713472				AIG Foundation,Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	45-1438352	4708715			AIG Global Operations,Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-4923030	4620424			AIG Shared Services Corporation	NY	NIA	AIG Global Operations, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624244			AIG Technologies (Malaysia) Sdn. Bhd.	MYS	NIA	AIG Global Operations, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4708612			AIG Technologies Kabushiki Kaisha	JPN	NIA	AIG Global Operations, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	06-1381519	3857652			AIG International Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-3941059				AIG Liquidity Management LLC	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	01-0711344	4552516			AIG Markets, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-4602464	4554734			AIG Overseas Pool LLC	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	45-4820515				AIG Procurement Services, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-1992729	4534343			AIG Property Casualty Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2925174	4554396			AIG Claims, Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2978816				Global Loss Prevention, Inc.	DE	NIA	AIG Claims, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	06-1332347	4620590			Health Direct, Inc.	DE	NIA	AIG Claims, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1625821				AIG Global Operations (Ireland) Limited	IRL	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	80-0485576	4554921			AIG PC Global Services, Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2989593	4620415			AIG North America, Inc.	NY	NIA	AIG PC Global Services, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	01-0711348	4534334			AIG Property Casualty International, LLC	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Consultoria e Servicos Ltda.	BRA	NIA	AIG Property Casualty International,LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3197914	4620451			AIG Insurance Management Services, Inc.	VT	NIA	AIG Property Casualty International,LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-3191253	4664790			Grand Isle SAC Limited	BMU	IA	AIG Insurance Management Services,Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4982421			AIG International Holdings GmbH	CHE	NIA	AIG Property Casualty International,LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4549280			AIG APAC HOLDINGS PTE. LTD.	SGP	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5760051	4550428			AIG Asia Pacific Insurance Pte. Ltd.	SGP	IA	AIG APAC HOLDINGS PTE.LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1930055	4532385			AIG Australia Limited	AUS	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5780019	4624356			AIG Insurance (Thailand) Public Company Limited	THA	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5320036	4557007			AIG Insurance Hong Kong Limited	HKG	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American International Underwriters, Limited								
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1960017	4557418			AIG Insurance New Zealand Limited	NZL	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5420028	4557324			AIG Korea Inc.	KOR	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Advisors Inc.	KOR	NIA	AIG Korea Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5480044	4557379			AIG Malaysia Insurance Berhad	MYS	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5660042	4559207			AIG Philippines Insurance, Inc.	PHL	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-7140005	4624468			AIG Vietnam Insurance Company Limited	VNM	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5360029	4624114			PT AIG Insurance Indonesia	IDN	IA	AIG Asia Pacific Insurance Pte. Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG International Consulting (Shanghai) Co. Ltd.	CHN	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624093			AIG International Limited	HKG	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624048			AIG Business Consulting (Beijing) Co., Ltd.	CHN	NIA	AIG International Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American Asiatic Underwriters, Limited	HKG	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	96-0000500	4708621			Guam Insurance Adjusters, Inc.	GUM	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4708809			Thai UIB Holding Company Limited	THA	NIA	AIG APAC HOLDINGS PTE. LTD.	Ownership	49.900	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624347			Universal Insurance Broker Company Limited	THA	NIA	Thai UIB Holding Company Limited	Ownership	50.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624347			Universal Insurance Broker Company Limited	THA	NIA	Thai UIB Holding Company Limited	Ownership	50.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4552543			AIG Canada Holdings Inc.	CAN	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1564107	4534316			AIG Insurance Company of Canada	CAN	IA	AIG Canada Holdings Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Europe Holdings S.a.r.l	LUX	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4815949			AIG Advisors S.r.l.	ITA	NIA	AIG Europe Holdings S.a.r.l	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Europe S.A.	LUX	IA	AIG Europe Holdings S.a.r.l	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0699805	4623779			AIG Germany Holding GmbH	DEU	NIA	AIG Europe S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0699802	4623788			WYNONA 1837 GmbH	DEU	NIA	AIG Germany Holding GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4555955			AIG Global Reinsurance Operations	BEL	NIA	AIG Europe S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Hansa GmbH	DEU	NIA	AIG Europe S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		5141560			Assib Underwriting Agenzia di Assicurazioni S.r.l.	ITA	NIA	AIG Europe Holdings S.a.r.l	Ownership	49.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1286732	5012334			AIG Holdings Europe Limited	GBR	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-4360008	4557173			AIG Israel Insurance Company Ltd	ISR	IA	AIG Holdings Europe Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American International Group UK Limited	GBR	IA	AIG Holdings Europe Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4559261			AIG Europe (Services) Limited	GBR	NIA	American International Group UK Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4625773			AIG Trade Finance Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0561094	4532563			AIG Investments UK Limited	GBR	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Holdings Ltd.	BMU	NIA	AIG Investments UK Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot 2002 Underwriting Capital Ltd.	GBR	NIA	Talbot Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting Holdings Ltd.	GBR	NIA	Talbot Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting Ltd.	GBR	IA	Talbot Underwriting Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Syndicate 1183	GBR	IA	Talbot Underwriting Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Syndicate 2019	GBR	IA	Talbot Underwriting Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Risk Services Pte. Ltd.	SGP	NIA	Talbot Underwriting Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting Risk Services Ltd.	GBR	IA	Talbot Underwriting Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Talbot Underwriting Services Ltd.	GBR	NIA	Talbot Underwriting Holdings Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4557191			AIG Japan Holdings Kabushiki Kaisha	JPN	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Business Partners Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Harmony Co., Ltd	JPN	NIA	AIG Business Partners Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1580076	4624187			AIG General Insurance Co., Ltd.	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Houtoku	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Japan China Health Medical Center	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Kyoto Insurance Service Co., Ltd.	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Nihon System Shuno	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Non-Life Insurance Building, Ltd.	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					SI-LIFESUPPORT CO LTD	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Saitama Sogo Hoken Service KK	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Partners Co., Ltd.	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1580072	4796758			American Home Assurance Co., Ltd.	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					T-PEC Corporation	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	52.640	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1580077	4557182			JI Accident and Fire Insurance Company, Ltd.	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					T-PEC Corporation	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	52.640	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Techmark Japan Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-1087846	4633518			AIG Latin America Investments, S.L.	ESP	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-1889969	4551966			AIG Brazil Holding I, LLC	DE	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230018	4555991			AIG Seguros Brasil S.A.	BRA	IA	AIG Brazil Holding I, LLC	Ownership	90.560	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230019	4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-1902928	4551975			AIG Brazil Holding II, LLC	DE	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230018	4555991			AIG Seguros Brasil S.A.	BRA	IA	AIG Brazil Holding I, LLC	Ownership	90.560	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230019	4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Consultoria e Servicos Ltda.	BRA	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	31674	66-0319193	4554154			AIG Insurance Company-Puerto Rico	PRI	IA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	66-0509110	4624758			AIG Insurance Agency, Inc. - Puerto Rico	PRI	NIA	AIG Insurance Company-Puerto Rico	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4623911			AIG Jamaica Insurance Company Limited	JAM	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-0030003	4623564			AIG Latin America I.I.	PRI	IA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Mexico Servicios, S.A. de C.V.	MEX	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2730024	4557397			AIG Seguros Mexico, S.A. de C.V.	MEX	IA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2480020	4556952			AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	ECU	IA	AIG Latin America Investments, S.L.	Ownership	51.780	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American International Underwriters S.A.	URY	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American International Underwriters de Colombia, Ltda.	COL	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Garanplus S.A. de C.V.	MEX	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624459			Inversiones Segucasai, C.A.	VEN	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2990005	4559346			C.A. de Seguros American International	VEN	IA	Inversiones Segucasai, C.A.	Ownership	97.390	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					T A Holdings Ltd.	ZWE	NIA	AIG Latin America Investments, S.L.	Ownership	14.080	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4624374			AIG MEA Holdings Limited	ARE	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-4660017	4624392			AIG MEA Limited	ARE	IA	AIG MEA Holdings Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4904919			American International Group Morocco Limited SA	MAR	NIA	AIG MEA Holdings Limited	Ownership	99.980	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4559216			Johannesburg Insurance Holdings (Proprietary) Limited	ZAF	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1990028	4557717			AIG Life South Africa Limited	ZAF	IA	Johannesburg Insurance Holdings (Proprietary) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-1990025	4557726			AIG South Africa Limited	ZAF	IA	Johannesburg Insurance Holdings (Proprietary) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-5275148	4554882			AIG MEA Investments and Services, LLC	DE	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4904919			American International Group Morocco Limited SA	MAR	NIA	AIG MEA Holdings Limited	Ownership	99.980	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-5344100	4557098			Tata AIG General Insurance Company Limited	IND	IA	AIG MEA Investments and Services, LLC	Ownership	25.970	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Mexico Servicios, S.A. de C.V.	MEX	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4559270			AIG Transaction Execution Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1158712	4624169			AIG United Guaranty - Agenzia di Assicurazione S.R.L.	ITA	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4625782			AIG Uzbekinvest Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-3191243	4549253			American International Reinsurance Company, Ltd.	BMU	IA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2991949	4549244			American International Company Limited	BMU	NIA	American International Reinsurance Company, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American International Reinsurance Global, Ltd.	BMU	IA	American International Reinsurance Company, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		5035669			Azur Group Limited	GBR	NIA	AIG Property Casualty International, LLC	Ownership	20.580	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Garanplus S.A. de C.V.	MEX	NIA	AIG Latin America Investments, S.L.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1524979				PCG 2019 Corporate Member Limited	GBR	IA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	42-1767027				Talbot Specialty Insurance Services, Inc.	DE	NIA	AIG Property Casualty International, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3386798	4541202			AIG Property Casualty U.S., Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	58-1354492	4621908			AIG Aerospace Insurance Services, Inc.	GA	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	58-1036967	4620367			AIG Aerospace Adjustment Services, Inc.	GA	NIA	AIG Aerospace Insurance Services, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	40258	02-6008643	4622080			AIG Assurance Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	61-2043319				AIG Home Protection Company, Inc.	CA	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0527572				AIG MGU Holdings Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-4200069				Private Client Select Insurance Services LLC	DE	NIA	AIG MGU Holdings Inc.	Ownership	34.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19402	25-1118791	4477244			AIG Property Casualty Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	26883	02-0309086	4401182			AIG Specialty Insurance Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	58-2464603				AIG Warranty Services of Florida, Inc.	FL	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3878133				AIG WarrantyGuard, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19399	13-5303710	4622008			AIU Insurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19380	13-5124990	4484194			American Home Assurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1401886				AHAC DECO Sub, LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-9240025	4556934			AIG Insurance Company China Limited	CHN	IA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					American Home Assurance Company Escritorio de Representacao no Brasil Ltda.	BRA	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-2230019	4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0033331	4534361			American International Overseas Association	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	78.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0291561				Corebridge REI AHAC NUFIC Feeder I LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0314557				Corebridge REI AHAC NUFIC Feeder II LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2877908				Corebridge REI Clairemont Investor LLC	DE	DS	American General Life Insurance Company; American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1065261				Corebridge REI Edge Investor LLC	DE	DS	American Home Assurance Company; The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3025475				Corebridge REI Juniper Investor LLC	DE	DS	American Home Assurance Company; The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3494482				Corebridge REI North Williams Investor LLC	DE	DS	American General Life Insurance Company; American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-3269746	4661490			GRE 950 Second Investor LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-4106556	4661511			GRE DC Ballpark Investor, LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2922433				GRE Europe Real Estate Fund I AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4592028				GRE Europe Real Estate Fund II GI Feeder, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	35.510	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-1160933	4950028			GRE MXIP-Amistad LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3195988				GRE U.S. LT Apartments Investor AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4037225				GRE U.S. Real Estate Fund I AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3249891				GRE U.S. Real Estate Fund II AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-1113056				GRE U.S. Real Estate Fund IV AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-1087397				GRE U.S. Real Estate Fund IV Sidecar AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-1314434				GRE Williamsburg LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					GRE Williamsburg Preferred Investor LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-1686428				Arthur J. Glatfelter Agency, Inc.	PA	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	43-1635265				GIG of Missouri, Inc.	MO	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2826072				Glatfelter Claims Management, Inc.	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-1686428				Glatfelter Properties, LLC	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2643776				Glatfelter Underwriting Services, Inc.	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2317194				The Glatfelter Agency, Inc.	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	16-1651893				East Building Associates, LP	PA	NIA	The Glatfelter Agency, Inc.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2317194				Susquehanna Agents Alliance, LLC	PA	NIA	The Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-1732969				Volunteer Firemen's Insurance Services, Inc.	PA	NIA	Arthur J. Glatfelter Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-4754847				Blackboard U.S. Holdings, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	32-0433306				Blackboard Services, LLC	DE	NIA	Blackboard U.S. Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	13551	26-2996716				Marbleshore Specialty Insurance Company	DE	IA	Blackboard U.S. Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	26611	52-0976199				Glatfelter Insurance Company	DE	IA	Marbleshore Specialty Insurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					CYBERACUVIEW LLC	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	14.300	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19410	13-1938623	4484297			Commerce and Industry Insurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	57-0647428				Pearce & Pearce, Inc.	SC	NIA	Commerce and Industry Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	10651	22-3423217	4622099			Eaglestone Reinsurance Company	PA	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	23809	02-0140690	4622071			Granite State Insurance Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	23817	37-0344310	4621999			Illinois National Insurance Co.	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19437	25-1149494	4477589			Lexington Insurance Company	DE	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	30-0578924	4554743			AIG BG Holdings LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1570775				Corebridge REI Hill7 Office Investor LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0260874				Corebridge REI Lexington Holdco LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2056279	4786151			Corebridge REI Puebla Automotive Investor I LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2061426	4786160			Corebridge REI Puebla Automotive Investor II LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4592028				GRE Europe Real Estate Fund II GI Feeder, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	35.510	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-1181240	4621047			GRE MXIP LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1412404				GRE U.S. LT Apartments Investor Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2902131				GRE U.S. Real Estate Fund I Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2914124				GRE U.S. Real Estate Fund II Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1458195				GRE U.S. Real Estate Fund IV Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1385646				GRE U.S. Real Estate Fund IV Sidecar Lexington Feeder, LLC	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	33-3314361				Kite Stratford Owner, LLC	DE	DS	American General Life Insurance Company	Ownership	69.800	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1836417				Kite Property Holdco (Jersey) Limited	JEY	DS	Kite Stratford Owner, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1619023				Kite Property (Stratford) Limited	JEY	DS	Kite Property Holdco (Jersey) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1674333				Lexington Specialty Insurance Agency, Inc.		NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	23-2101054	4621887			Morefar Marketing, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19445	25-0687550	4477664			National Union Fire Insurance Company of Pittsburgh, Pa.	PA	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1401886				AHAC DECO Sub, LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3912049				ALICO Properties, Inc.	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	49.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3919049				Global Properties, Inc.	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0033331	4534361			American International Overseas Association	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	78.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	51-0106783	4554873			American International Realty LLC		NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					AIG Property Company (Ireland) Designated Activity Company	IRL	NIA	American International Realty LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-0152063				Boggs Tract LLC		NIA	American International Realty LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	03-0143430				Mt. Mansfield Company, Inc.	VT	NIA	American International Realty LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	14-1876993				Spruce Peak Realty, LLC	DE	NIA	Mt. Mansfield Company, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Front Four Residences Owners Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	66.670	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					One Spruce Peak Owners' Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	33.330	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Spruce Peak Master Owners' Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Spruce Peak Resort Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-0754156				Stowe Mountain Club, LLC	DE	NIA	Spruce Peak Realty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Stowe Mountain Lodge Condominium Owners Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	57.140	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-2472751				The Club Residences at Spruce Peak Owners' Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership	40.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-3409431				Stowe Country Club LLC	DE	NIA	Mt. Mansfield Company, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0585744	4624020			C&I UK Investments Ltd.	CYM	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.		DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0291561				Corebridge REI AHAC NUFIC Feeder I LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0314557				Corebridge REI AHAC NUFIC Feeder II LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-3369437	4661481			GRE Bridges/Angeline Investor, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2922433				GRE Europe Real Estate Fund I AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4592028				GRE Europe Real Estate Fund II GI Feeder, LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	35.510	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-1326780				GRE MXIP-OD I LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	81-1349434				GRE MXIP-OD II LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-4516826				GRE Solana Olde Town Investor LLC	DE	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3195988				GRE U.S. LT Apartments Investor AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4037225				GRE U.S. Real Estate Fund I AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3249891				GRE U.S. Real Estate Fund II AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-1113056				GRE U.S. Real Estate Fund IV AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-1087397				GRE U.S. Real Estate Fund IV Sidecar AHNU Feeder, LLC	DE	NIA	American Home Assurance Company; National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	11562	03-0449619				National Union Fire Insurance Company of Vermont	VT	IA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	23841	02-0172170	4477673			New Hampshire Insurance Company	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0033331	4534361			American International Overseas Association	BMU	NIA	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	78.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	22-2174788	4621935			Risk Specialists Companies Insurance Agency, Inc.		NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4623461			Risk Specialists Company (Bermuda), Ltd.	BMU	NIA	Risk Specialists Companies Insurance Agency, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	26-4328522	4554677			Service Net Warranty, LLC		NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		5018783			SNADMIN (CANADA), INC.	CAN	NIA	Service Net Warranty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-2966330	4621980			SNW Insurance Agency, LLC		NIA	Service Net Warranty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	30-0074238	4709525			Service Net Solutions of Florida LLC	FL	NIA	Service Net Warranty, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	40436	02-0361360				Stratford Insurance Company	NH	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	19429	13-5540698	4622062			The Insurance Company of the State of Pennsylvania	IL	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	37982	13-3018617				Tudor Insurance Company	NH	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	13196	02-0266622				Western World Insurance Company	NH	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	52-2219152				AIG.COM, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-1052710	4550398			AM Holdings LLC	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4715639	4532451	0001889539	New York Stock Exchange	Corebridge Financial, Inc.	DE	UIP	American International Group, Inc.	Ownership	10.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	74-0483432	4532488			Corebridge Life Holdings, Inc.	TX	UIP	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	97780	76-0030921	4620406			AGC Life Insurance Company	MO	UDP	Corebridge Life Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	60488	25-0598210	1342707			American General Life Insurance Company	TX	RE	AGC Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					30 North LaSalle Owner, LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	38-4311156				AGL Alternative Holdings, LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	35-2840800				AGL Jet Holdings, LLC	DE	DS	AGL Alternative Holdings, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-3084201				Helios Finance III LLC	DE	DS	AGL Jet Holdings, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	30-0809145				AGL Assignment Company, LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4510983				AGL Loan Investments Corporation	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0446159				American General Annuity Service Corporation	TX	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	35-1723821				American General Assignment Corporation	TX	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	45-3964944				American General Life Services Company LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Asset Alliance Corporation	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-2827772				Bayshore PII Company LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-4278852				Bayshore Shopping Center Investor LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	33-0658270				Corebridge Direct Insurance Services, Inc.	CA	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4601601				Corebridge Europe Real Estate Fund II LR Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	48.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	51-0389729				Corebridge Kirkwood, Inc.	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-2994326				Corebridge REI Bartlett Investor II LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2877908				Corebridge REI Clairemont Investor LLC	DE	DS	American General Life Insurance Company; American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3494482				Corebridge REI North Williams Investor LLC	DE	DS	American General Life Insurance Company; American Home Assurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-3006805				Corebridge REI Papermill Investor II LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1825964				Corebridge REI Southeast Industrial Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	47.830	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1489222				Corebridge U.S. LT Apartments Investor LLC	DE	DS	American General Life Insurance Company	Ownership	14.200	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Freshwater RTC Holdings LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-0781210				GRE LB Industrial Joint Venture II Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	65.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	33-3314361				Kite Stratford Owner, LLC	DE	DS	American General Life Insurance Company	Ownership	69.800	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1836417				Kite Property Holdco (Jersey) Limited	JEY	DS	Kite Stratford Owner, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1619023				Kite Property (Stratford) Limited	JEY	DS	Kite Property Holdco (Jersey) Limited	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Pontifax Late Stage Fund L.P.	CYM	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4816953	4550334			SA Affordable Housing, LLC		DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-5430478				French Quarter Apartments Manager, LLC	LA	DS	SA Affordable Housing, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4334841	4554202			SunAmerica Affordable Housing Partners, Inc.	CA	DS	SA Affordable Housing, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	75-2617867				Sun Quorum L.L.C.	DE	DS	American General Life Insurance Company	Ownership	88.750	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	46-4348192				SunAmerica Asset Management, LLC	DE	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3140916				Corebridge Capital Services, Inc.	DE	DS	SunAmerica Asset Management, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	70238	74-1625348	1342789			The Variable Annuity Life Insurance Company	TX	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0616037				American General Assignment Corporation of New York	NY	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	43-1538461				American General Insurance Agency, Inc.	MO	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-2827772				Bayshore PII Company LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-4278852				Bayshore Shopping Center Investor LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	DS	American General Life Insurance Company	Ownership	9.760	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4601601				Corebridge Europe Real Estate Fund II LR Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	48.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-2976609				Corebridge REI Bartlett Investor I LLC	DE	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1065261				Corebridge REI Edge Investor LLC	DE	DS	American Home Assurance Company; The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3025475				Corebridge REI Juniper Investor LLC	DE	DS	American Home Assurance Company; The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-2976778				Corebridge REI Papermill Investor I LLC	DE	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2056279	4786151			Corebridge REI Puebla Automotive Investor I LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-2061426	4786160			Corebridge REI Puebla Automotive Investor II LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1825964				Corebridge REI Southeast Industrial Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	47.830	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1489222				Corebridge U.S. LT Apartments Investor LLC	DE	DS	American General Life Insurance Company	Ownership	14.200	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3276042				Corebridge U.S. Real Estate Fund I VALIC Feeder, LLC	DE	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-3264091				Corebridge U.S. Real Estate Fund II VALIC Feeder, LLC	DE	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-0781210				GRE LB Industrial Joint Venture II Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	65.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	56-6626298				HRA Administrator LLC	IN	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					VALIC Alternative Holdings, LLC	DE	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					VALIC Obsidian Holdings, LLC	DE	DS	VALIC Alternative Holdings, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0519992				VALIC Financial Advisors, Inc.	TX	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0519990	4555937			VALIC Retirement Services Company	TX	DS	The Variable Annuity Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	02-0307338	4555245			AIG Technologies, Inc.	NH	DS	VALIC Retirement Services Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	58-1225738	4620358			U G Corporation	GA	DS	American General Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	AA-3190823	4532497			Corebridge Insurance Company of Bermuda, Ltd.	BMU	IA	AGC Life Insurance Company	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4620965			Alabaster Capital LLC		NIA	Corebridge Insurance Company of Bermuda, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1691692				Corebridge Bermuda Services Limited	BMU	NIA	Corebridge Insurance Company of Bermuda, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4556019			Corebridge Credit Corp. of Canada	CAN	NIA	Corebridge Insurance Company of Bermuda, Ltd.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	70106	13-5459480	4622017			The United States Life Insurance Company in the City of New York		IA	AGC Life Insurance Company	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-2827772				Bayshore PII Company LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	82-4278852				Bayshore Shopping Center Investor LLC	DE	DS	American General Life Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4601601				Corebridge Europe Real Estate Fund II LR Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	48.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-1570775				Corebridge REI Hill7 Office Investor LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1825964				Corebridge REI Southeast Industrial Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	47.830	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-1489222				Corebridge U.S. LT Apartments Investor LLC	DE	DS	American General Life Insurance Company	Ownership	14.200	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-0781210				GRE LB Industrial Joint Venture II Feeder, LLC	DE	DS	American General Life Insurance Company	Ownership	65.100	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	74-6046915				American General Realty Investment Corporation	TX	NIA	Corebridge Life Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	74-1366889	1342846			Knickerbocker Corporation	TX	NIA	Corebridge Life Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-3303893				2929 Real Estate Holdings, LLC	TX	NIA	Knickerbocker Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	76-0185743				American Athletic Club, Inc.	TX	NIA	Knickerbocker Corporation	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-3651785				VALIC Trust Company Inc.	NH	NIA	Corebridge Life Holdings, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3018791	4555900			Eastgreen, Inc.	NJ	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-5440614	4949965			FQA Development Company, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Lilac Heights LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-2379481				SAFG Capital LLC	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-2736972	1600238			A.I. Credit Corp.	NH	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-4353569				Corebridge Commercial Mortgage Holdings Company, LLC	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					SSHY 2023-1 Commercial Mortgage Holdings Company, LLC	DE	NIA	Corebridge Commercial Mortgage Holdings Company, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					SV 2022-1 Commercial Mortgage Holdings Company, LLC	DE	NIA	Corebridge Commercial Mortgage Holdings Company, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-0963387				Corebridge Commercial Real Estate Lending Corporation	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3870953	4549310			Corebridge Institutional Investments Holdings Corp.	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4904900			Corebridge Alberta Nominee, LLC	DE	NIA	Corebridge Institutional Investments Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1367144				Corebridge Europe Real Estate (Luxembourg) S.à r.l.	LUX	NIA	Corebridge Institutional Investments Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000		4559252			Corebridge Institutional Investments (Europe) Limited	GBR	NIA	Corebridge Institutional Investments Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-0529722	4620992			Corebridge Institutional Investments (U.S.), LLC		NIA	Corebridge Institutional Investments Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Curie Receivables Trust 2017-A3	DE	OTH	Corebridge Institutional Investments (U.S.), LLC	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3741271				Corebridge Markets, LLC	DE	NIA	Corebridge Institutional Investments Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	13-3454957	4549271			Corebridge Real Estate Investors Inc.	DE	NIA	Corebridge Institutional Investments Holdings Corp.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge Europe Real Estate Fund I GP S.à r.l.	LUX	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge Europe Real Estate Fund I S.C.SP	LUX	NIA	Corebridge Europe Real Estate Fund I GP S.à r.l.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-2860481				Corebridge Europe Real Estate Fund II CIP GP, LLC		NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-4619940				Corebridge Europe Real Estate Fund II CIP, LP	DE	NIA	Corebridge Europe Real Estate Fund II CIP GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1469402				Corebridge Europe Real Estate Fund II GP S.à r.l.	LUX	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1469698				Corebridge Europe Real Estate Fund II S.C.SP	LUX	NIA	Corebridge Europe Real Estate Fund II GP S.à r.l.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-0772097	4709048			Corebridge REI Baker Murray Hill I LLC		NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge REI A.B. New Partner LLC	DE	NIA	Corebridge REI Baker Murray Hill I LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge REI A.B. OP Holding Company LLC	DE	NIA	Corebridge REI Baker Murray Hill I LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge REI Mt. Olive LLC	DE	NIA	Corebridge REI A.B. OP Holding Company LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge REI Bartlett Investor III LLC3	DE	OTH	Corebridge Real Estate Investors Inc.	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge REI Papermill Investor III LLC3	DE	OTH	Corebridge Real Estate Investors Inc.	Management	0.000	American International Group, Inc.	NO	3
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0350243				Corebridge REI Retail GP LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	92-0337757				Corebridge REI Retail Holdco LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-1333787	4709020			Corebridge REI Terrabrook Murray Hill I LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	20-1172868	4708845			Corebridge REI Terrabrook Chelsea I LLC	DE	NIA	Corebridge REI Terrabrook Murray Hill I LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1359806				Corebridge U.S. Fund III General Partner, LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-5116238				Corebridge U.S. Real Estate Fund III GP, LP	DE	NIA	Corebridge U.S. Fund III General Partner, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4408385				Corebridge U.S. Real Estate Fund III (AIV Feeder), LP	DE	NIA	Corebridge U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4423948				Corebridge U.S. Real Estate Fund III (AIV), LP	DE	NIA	Corebridge U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4375416				Corebridge U.S. Real Estate Fund III (Feeder A), LP	DE	NIA	Corebridge U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4383871				Corebridge U.S. Real Estate Fund III (Feeder B), LP	DE	NIA	Corebridge U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-2835389				Corebridge U.S. Real Estate Fund III, LP	DE	NIA	Corebridge U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-1379475				Corebridge U.S. Fund III Limited Partner, LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge U.S. LT Apartments JV GP, LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-0805725				Corebridge U.S. Real Estate Fund I GP, LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	61-1892457				Corebridge U.S. Real Estate Fund I, LP	DE	NIA	Corebridge U.S. Real Estate Fund I GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-0822384				Corebridge U.S. Real Estate Fund II GP, LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	30-1096683				Corebridge U.S. Real Estate Fund II, LP	DE	NIA	Corebridge U.S. Real Estate Fund II GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3337478				Corebridge REI TX Hotel Portfolio Investor LLC	DE	NIA	Corebridge U.S. Real Estate Fund II, LP	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3374942				Corebridge REI TX Hotel Frisco Owner LLC	DE	NIA	Corebridge REI TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3359590				Corebridge REI TX Hotel Las Colinas Owner LLC	DE	NIA	Corebridge REI TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3387651				Corebridge REI TX Hotel Plano Owner LLC	DE	NIA	Corebridge REI TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	47-3343758				Corebridge REI TX Hotel San Antonio Owner LLC	DE	NIA	Corebridge REI TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-3866888				Corebridge U.S. Real Estate Fund III (AIV Blocker), LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-3851516				Corebridge U.S. Real Estate Fund III (Blocker), LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-3835164				Corebridge U.S. Real Estate Fund III (Feeder B REIT) LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-1632553				Corebridge U.S. Real Estate Fund IV GP, LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-4628342				Corebridge U.S. Real Estate Fund IV Co-Investment I, LP	DE	NIA	Corebridge U.S. Real Estate Fund IV GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-3639038				Corebridge U.S. Real Estate Fund IV Development Sidecar, LP	DE	NIA	Corebridge U.S. Real Estate Fund IV GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-1655396				Corebridge U.S. Real Estate Fund IV, LP	DE	NIA	Corebridge U.S. Real Estate Fund IV GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge U.S. Real Estate Fund V GP, LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	33-2747177				Corebridge U.S. Real Estate Fund V (A), LP	DE	NIA	Corebridge U.S. Real Estate Fund V GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge U.S. Real Estate Fund V (B), LP	DE	NIA	Corebridge U.S. Real Estate Fund V GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge U.S. Real Estate Fund V (C), LP	CAN	NIA	Corebridge U.S. Real Estate Fund V GP, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-4658647				GRE U.S. LT Apartments Investor II LLC		NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-0638686				GRE U.S. LT Apartments JV GP II, LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-4676303				GRE U.S. LT Apartments JV II, LP	DE	NIA	GRE U.S. LT Apartments JV GP II, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3633021				Spruce Peak Management, LLC	DE	NIA	Corebridge Real Estate Investors Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-4965333				Corebridge Investments Fund Holdings, LLC	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	85-3602956				Corebridge DECO II, LLC	DE	NIA	Corebridge Investments Fund Holdings, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-1538308				Corebridge Ocean Holdings, LLC	DE	NIA	Corebridge DECO II, LLC	Ownership	100.000	American International Group, Inc.	YES	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge Ocean LLC	DE	NIA	Corebridge Ocean Holdings, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					DECO Residential Holdings, LLC	DE	NIA	Corebridge DECO II, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	93-4792254				Gull Holding Company, LLC	DE	NIA	Corebridge Investments Fund Holdings, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge PE Holdings, LLC	DE	NIA	Gull Holding Company, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Gull Holdings I, LLC	DE	NIA	Gull Holding Company, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Corebridge PE Holdings 2024-2025, LLC	DE	NIA	Gull Holdings I, LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-2550856				Corebridge Mortgage Acquisition Company, LLC	DE	NIA	SAFG Capital LLC	Ownership	90.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-2771971				Corebridge Partnership Holdings Corp.	DE	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	86-2550856				Corebridge Mortgage Acquisition Company, LLC	DE	NIA	SAFG Capital LLC	Ownership	90.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Maple Acquisition Trust	NY	NIA	SAFG Capital LLC	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	87-3410485				SAFG Technologies, LLC	NH	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	95-4684707	4714604			SubGen NT, Inc.	DE	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	88-0317405	4621207			SunAmerica Investors 3, L.P., A Nevada Limited Partnership	NV	NIA	Corebridge Financial, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	84-1537571				Fischbach, LLC	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	98-0031624				Societe Hoteliere de Boisjolan S.A.	FRA	NIA	Fischbach, LLC	Ownership	99.970	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	99-3504714				JVJE Real Estate Holdings, LLC		NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	83-1742553				LBMA Equipment Services, Inc.	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	13659	26-4728883	4756864			MG Reinsurance Limited	VT	IA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000	27-3226645	4554716			MIP PE Holdings, LLC	DE	NIA	American International Group, Inc.	Ownership	100.000	American International Group, Inc.	NO	
0012	AMERICAN INTERNATIONAL GROUP, INC.	00000					Project 92 Limited	GBR	NIA	American International Group, Inc.	Ownership	21.100	American International Group, Inc.	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	Nippon Life Insurance Company		13-2808714	2218528	905591	NA	Nippon Life Insurance Company 1, 2	JPN	UIP						
0012	American International Group, Inc.	00000	95-4715639	4532451	1889539	New York Stock Exchange	Corebridge Financial, Inc 3	USA	NIA	American International Group, Inc./Nippon Life Insurance Company	Ownership	24.580	American International Group, Inc./ Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Aroma Square Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	80.500	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Asteron Life Limited	NZL	NIA	Nippon Life Australia and New Zealand NOHC Pty Ltd (Australia)	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000				The Stock Exchange of Thailand	Bangkok Life Assurance Public Company Limited	THA	NIA	Nippon Life Insurance Company	Ownership	24.200	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Blackstone NL US Infrastructure Credit Fund LP		NIA	Nippon Life Insurance Company	Ownership	99.800	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Blackstone NL US Infrastructure Credit Fund Holdco LP		NIA	Blackstone NL US Infrastructure Credit Fund LP	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Blackstone NL US Real Estate Lending Fund LP		NIA	Nippon Life Insurance Company	Ownership	99.800	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Blackstone Real Estate Lending Fund Holdco LP		NIA	Blackstone NL US Real Estate Lending Fund LP	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Blackstone NL US Asset Based Finance Fund LP (Cayman)		NIA	Nippon Life Insurance Company	Ownership	99.800	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Blackstone NL US Asset Based Finance Fund Holdco LP (Cayman)		NIA	Blackstone NL US Asset Based Finance Fund LP (Cayman)	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	46-1746913				Clipper Acquisitions Corp.	US	NIA	Clipper Intermediate Corp.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	46-1741757				Clipper GP, L.L.C.	US		Nippon Life Americas, Inc.	Ownership/Board of Directors	28.180	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	46-1745036		1570255		Clipper Holding, L.P.	USA	NIA	Nippon Life Americas, Inc.	Ownership	34.710	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	61-1702013				Clipper Intermediate Corp.	USA	NIA	Clipper Holding, L.P.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Collins Place No. 2 Pty Ltd	AUS	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Collins Place Pty Ltd	AUS	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Corporate-Pension Business Service Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	49.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Determination Mortgage Trust	US	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Dojima Avanza Management Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	47.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	83-3872804				Elevate Affordable Housing Global Corp Inc.	USA	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					GASP Corporate Trustee Limited	NZL	NIA	Asteron Life Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Glendenning Pty Ltd	AUS	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Global Property Portfolio Growth Fund II, L.P.		NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Global Property Portfolio U.S. Growth Fund, L.P.		NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Global Property Portfolio U.S. Income Fund, L.P.		NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Global Property Portfolio US Growth Fund III, L.P.		NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					GODOKAISYA ASUNARO	JPN	NIA	Nippon Life Insurance Company	Ownership	80.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Godokaisya Otemon Investment	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Grand Guardian Nippon Life Insurance Company Limited	MMR	NIA	Nippon Life Insurance Company	Ownership	35.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Great Wall Changsheng Life Insurance Co., Ltd	CHN	NIA	Nippon Life Insurance Company	Ownership	30.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Hanasaku Life Insurance Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Hoken 110	JPN	NIA	LHL Co., Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					ISA 2023 AS01 Ltd.	BMU	NIA	Resolution Re Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					ISA 2024 01 Ltd.	BMU	NIA	Resolution Re Limited	Ownership	100.000	Nippon Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	Nippon Life Insurance Company	00000					ISA 2024 02 Ltd.	BMU	NIA	Resolution Re Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					ISA 2025 01 Ltd.	BMU	NIA	Resolution Re Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					ISA 2025 01 Ltd.	BMU	NIA	Resolution Re Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					ISA 2025 01 Ltd.	BMU	NIA	Resolution Re Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Japan Affinity Marketing, Inc.	JPN	NIA	Nippon Life Insurance Company	Ownership	50.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					LHL Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Life Care Partners Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	91.770	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Life Plaza Partners Co., Ltd.	JPN	NIA	LHL Co., Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					LifeSalon Co., Ltd.	JPN	NIA	LHL Co., Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					LS1 GODOKAISYA	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					MARUNOUCHI SANCHOME GODOKAISYA	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	95-4597302		1491464		Metropolitan West Asset Management LLC	USA	NIA	TCW Asset Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	66109	35-0838945		1491464		Midwestern United Life Insurance Company	US	IA	Security Life of Denver Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					MM Property GODOKAISYA	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	83-0496761				NB Real Property, Inc.	USA	NIA	TCW BSP Holdings, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					NGP1 GODOKAISYA	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nichii Carepalace Company	JPN	NIA	Nichii Holdings Co., Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nichii Holdings Co., Ltd.	JPN	NIA	Nippon Life Livelihood Support Co., Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nichii Nurse	JPN	NIA	Nichii Holdings Co., Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					NICHIIGAKKAN CO., LTD.	JPN	NIA	Nichii Holdings Co., Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nihon Support Services Co., Ltd.	JPN	NIA	Nichii Holdings Co., Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	46-2402076				Nippon Life Americas, Inc.	US	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life Asia Pacific (Regional HQ) Pte. Ltd.	SGP	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	13-3398996		1040190		Nippon Life Global Investors Americas, Inc.	USA	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life Global Investors Europe PLC.		NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life Global Investors Singapore Limited-H57	SGP		Nissay Asset Management Corporation	Ownership	51.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life Global Investors Singapore Limited	SGP	NIA	Nippon Life Insurance Company	Ownership	16.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life India AIF Management Limited	IND	NIA	Nippon Life India Asset Management Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life India AIF Trustee Private Limited.	IND	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life India Asset Management (Singapore) Pte. Ltd.	SGP	NIA	Nippon Life India Asset Management Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000				National Stock Exchange of India	Nippon Life India Asset Management Limited	IND	NIA	Nippon Life Insurance Company	Ownership	72.100	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life India Private Limited	IND	NIA	Nippon Life Asia Pacific (Regional HQ) Pte. Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life India Trustee Limited	IND	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life Insurance Australia and New Zealand Limited	AUS	NIA	Nippon Life Insurance Australia and New Zealand NOHC Pty Ltd	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life Insurance Australia and New Zealand NOHC Pty Ltd	AUS	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	04-2509896				Nippon Life Insurance Company of America	USA	IA	Nippon Life Insurance Company	Ownership	96.960	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life Livelihood Support Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life Private REIT Inc.	JPN	NIA	Nissay Asset Management Corporation	Ownership	34.570	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Life Realty Management Inc.	JPN	NIA	Nippon Life Insurance Company	Ownership	90.000	Nippon Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	Nippon Life Insurance Company	00000					Nippon Life Schroders Asset Management Europe Limited		NIA	Nippon Life Insurance Company	Ownership	67.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nippon Wealth Life Insurance Company Limited	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000			869589		Nissay Asset Management Corporation	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Nissay Business Service Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital EX No.1 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital EX No. 15 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital EX No. 15 Investment Limited Partnership	JPN	NIA	Nissay Capital Co., Ltd.	Ownership	5.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital No.5 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital No.6 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital No.7 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Nissay Capital No.8 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital No.9 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital No.10 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital No.11 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital No.12 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital No.13 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Nissay Capital No. 14 Investment Limited Partnership	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital Strategic Fund No. 1	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Capital Sustainability Solutions Fund No. 1	JPN	NIA	Nippon Life Insurance Company	Ownership	95.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Core Global Renewables Fund of Funds 1, L.P.		NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Credit Guarantee Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Information Technology Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	75.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Nissay Insurance Agency Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Leasing Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay New Creation Co. Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Plus SSI Company Inc.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Nissay Shoji Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					NLGI Infrastructure Fund USD I, L.P.		NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					NLGI Infrastructure Fund USD II, L.P.		NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					NLI Research Institute	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					N-OH1 Investment Godokaisya	JPN	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					OA SOKEN	JPN	NIA	Nichii Carepalace Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Omiya Sonic City Co., Ltd	JPN	NIA	Nippon Life Insurance Company	Ownership	79.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	20-3272739				PC3 RML Trust	USA	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	Nippon Life Insurance Company	00000					Principal Healthcare Holding Pty Limited	AUS	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					PT Asuransi Jiwa Sequis Life	IDN	NIA	PT Sequis	Ownership	68.340	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					PT Sequis	IDN	NIA	Nippon Life Insurance Company	Ownership	29.260	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Reliance Capital Pension Fund Limited	IND	NIA	Nippon Life India Asset Management Limited	Ownership	49.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Reliance Nippon Life Insurance Company Limited	IND	NIA	Nippon Life Insurance Company	Ownership	49.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution (Brands) Limited		NIA	Resolution Life Group Services Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life AAPH Limited	AUS	NIA	Resolution Life Financial Services Holdings Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Asia Pte Ltd.	SGP	NIA	RLGH Finance Bermuda Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Australia Pty Ltd.	AUS	NIA	Nippon Life Australia and New Zealand NOHC Pty Ltd (Australia)	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Australasia Limited	AUS	NIA	Resolution Life Financial Services Holdings Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	16920	84-5169451				Resolution Life Colorado Inc.	USA	IA	Resolution Life U.S. Holdings Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life ERGO Mortgage and Savings Ltd	NZL	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Financial Services Holdings Limited	AUS	NIA	Resolution Life Australia Pty Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Funding US LLC	USA	NIA	Resolution Life U.S. Holdings Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Global Property Investments Pty Ltd	AUS	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Group Holdings Ltd.	BMU	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Group Finance (Bermuda) Ltd.	BMU	NIA	RLGH Finance Bermuda Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Group Holdings (Australia) Pty Ltd.	AUS	NIA	RLGH Finance Bermuda Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Group Services Ltd.		NIA	RLGH Finance Bermuda Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Holdings ISAC Ltd.	BMU	NIA	Resolution Re Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	99-3711282				Resolution Life Intermediary Services LLC	USA	NIA	Resolution Life U.S. Holdings Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life IP Limited		NIA	Resolution Life Group Services Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life New Zealand Ltd.	NZL	NIA	Nippon Life Australia and New Zealand NOHC Pty Ltd (Australia)	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life (NZ) Investments Holdings Limited	NZL	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life (NZ) Investments Limited	NZL	NIA	Resolution Life (NZ) Investments Holdings Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Personal Investment Services Pty Ltd	AUS	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Remuneration Reward Plans Nominees Pty Ltd	AUS	NIA	Resolution Life Australasia Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Services Australia Pty Ltd.	AUS	NIA	Resolution Life Financial Services Holdings Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Services (Bermuda) Ltd.	BMU	NIA	Resolution Re Finance (Bermuda) Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Services Canada, Inc.	CAN	NIA	Resolution Life Group Services Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life Services NZ Limited	NZL	NIA	Resolution Life New Zealand Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	82-3607953				Resolution Life Services (US) Inc.	USA	NIA	Resolution Life U.S. Holdings Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life UK Holdings Ltd.		NIA	RLGH Finance Bermuda Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Life US Re Ltd.	BMU	NIA	Resolution Life U.S. Holdings, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	Nippon Life Insurance Company	00000	84-4758356				Resolution Life U.S. Holdings Inc.	US	NIA	Resolution Life U.S. Intermediate Holdings Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	85-2364396				Resolution Life U.S. Intermediate Holdings Ltd.	USA	NIA	Resolution Life UK Holdings Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Operations LLP		NIA	Resolution Life Group Services Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Re Finance (Bermuda) Limited	BMU	NIA	RLGH Finance Bermuda Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Resolution Re Ltd	BMU	NIA	Resolution Re Finance (Bermuda) Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					RLGH Finance Bermuda Ltd.	BMU	NIA	Resolution Life Group Holdings Ltd.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	90-2312192				RLGH US Parent Inc.	USA	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					RLGH US Sub, Inc.	US	NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					RLNM Limited	AUS	NIA	Resolution Life AAPH Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	85-0526803				RL Payroll Management Company LLC	USA	NIA	Resolution Life Services (US) Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	14007	27-2278894				Roaring River II, Inc.	USA	IA	Security Life of Denver Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Sansei Building Management Co., Ltd.	JPN	NIA	Taiju Life Insurance Company Limited	NA	50.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Sansei Insurance Service Co., Ltd.	JPN	NIA	Taiju Life Insurance Company Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Sanyu Service Co., Ltd	JPN	NIA	Taiju Life Insurance Company Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	68713	84-0499703		0000848338		Security Life of Denver Insurance Company	US	IA	Resolution Life Colorado Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	15321	98-0138339				Security Life of Denver International Limited	USA	IA	Resolution Life Colorado Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	36-4844703		1695932		Sepulveda Management LLC	US	NIA	TCW Asset Management Company LLC	Ownership	50.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Shinjuku NS Building Co., Ltd	JPN	NIA	Nippon Life Insurance Company	Ownership	55.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	84-1251388		0000921271		SLD America Equities, Inc.	USA	NIA	Security Life of Denver Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					SL Towers Inc.	JPN	NIA	Nippon Life Insurance Company	Ownership	42.450	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					St. Lukes Residence Inc.	JPN	NIA	SL Towers Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Star Private Equity Fund of Funds Asia Portfolio I L.P.		NIA	Nippon Life Insurance Company	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					STEC Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	22.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000					Stepstone NLGI Infrastructure Opportunities Fund L.P.		NIA	Nippon Life Insurance Company	Ownership	99.990	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Taiju Financial Service Co., Ltd.	JPN	NIA	Taiju Life Insurance Company Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Taiju Life & I Technology ltd.	JPN	NIA	Taiju Life Insurance Company Limited	Ownership	49.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					TAIJU LIFE INSURANCE COMPANY LIMITED	JPN	NIA	Nippon Life Insurance Company	Ownership	85.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Taiju Onyu Insurance Management Co., Ltd	JPN	NIA	Taiju Life Insurance Company Limited	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	98-0169078				TCW Advisers (Bermuda) Ltd.	BMU	NIA	The TCW Group, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					TCW Asia Limited	HKG	NIA	The TCW Group, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	88-4284648		96616		TCW Asset Management Company LLC	US	NIA	The TCW Group, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	99-4787098		2036885		TCW Asset Backed Finance Management Company LLC	USA	NIA	TCW Asset Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					TCW Asset Management (DIFC) Limited		NIA	TCW Asset Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	98-0403570				TCW Asset Management Company International Ltd.	CYM	NIA	TCW Asset Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					TCW Australia Pty Ltd.	AUS	NIA	TCW Asset Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	27-0156773				TCW BSP Holdings, Inc.	US	NIA	The TCW Group, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	27-0156773				TCW Capital Investment Company LLC	US	NIA	The TCW Group, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					TCW Europe Limited		NIA	TCW Investment Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000			737259		TCW Funds Distributors LLC	USA	NIA	The TCW Group, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	92-1042601		1145263		TCW Investment Management Company LLC	USA	NIA	The TCW Group, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					TCW Italy SIM	ITA	NIA	TCW Investment Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	98-1228763				TCW Japan, Ltd.	CYM	NIA	TCW Asset Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	47-5226798				TCW LLC	US	NIA	The TCW Group, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	Nippon Life Insurance Company	00000	47-2428132				TCW Private Funds Management LLC	USA	NIA	TCW Asset Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	99-4787950		2037171		TCW PT Management Company LLC	US	NIA	TCW Asset Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					TCW Singapore Asset Management Pte. Ltd.	SGP	NIA	TCW Asset Management Company LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	88-1038449				TCW SPAC-1 Equity LLC	US	NIA	TCW Asset Management Company LLC	Ownership	66.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	80-0880975		1783712		TCW Special Situations LLC	USA	NIA	The TCW Group, Inc.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000	86-1259862		1848856		TCW Special Purpose Sponsor LLC	US	NIA	TCW SPAC-1 Equity LLC	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					The Master Trust Bank of Japan, Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	33.500	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company.	00000	95-3703295		850401		The TCW Group, Inc.	USA	NIA	Clipper Acquisitions Corp.	Ownership	100.000	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Tokyo Opera City Building Co., Ltd.	JPN	NIA	Nippon Life Insurance Company	Ownership	32.250	Nippon Life Insurance Company	NO	
0000	Nippon Life Insurance Company	00000					Yao Medical PFI Co., Ltd.	JPN	NIA	NICHIIGAKKAN CO., LTD.	Ownership	51.000	Nippon Life Insurance Company	NO	

Asterisk	Explanation
1	Schedule Y does not include approximately 940 entities that are (i) real estate joint ventures and related entities, or employee investment vehicles, (ii) affordable housing investment partnerships and subsidiaries of affordable housing investment partnerships, and (iii) miscellaneous entities (e.g., trusts and funds).
	(i) Real Estate Joint Ventures and Related Entities or Employee Investment Vehicles – Approximately 627 entities: These include partnerships, limited liability companies, corporations, and their foreign counterparts some of which purchase, develop or redevelop, manage, and sell commercial real estate throughout the world, and some which constitute the holding structures for legacy investment funds currently in wind down, or provide profit-sharing and investment participation. Some of the entities have been formed to hold real estate investments and some are former real estate joint venture entities that AIG received the interests of after the termination of the real estate joint venture.
	(ii) Affordable Housing Investment Partnerships and Subsidiaries of Affordable Housing Investment Partnerships – Approximately 304 entities: These include affordable housing investment partnerships and affiliated limited partnerships involved in AIG's legacy affordable housing business. The investment partnerships and affiliated limited partnership are controlled by Corebridge Financial, Inc. ("Corebridge"), formerly SAFG Retirement Services, Inc., as general partner or by American General Life Insurance Company (an indirect subsidiary of Corebridge). On December 15, 2021, AIG and Blackstone Real Estate Income Trust ("BREIT") completed the acquisition by BREIT of AIG's interests in a portion of AIG's U.S. affordable housing portfolio of assets from its legacy affordable housing business.
	(iii) Miscellaneous – Approximately 9 entities: There are approximately 5 funds and 4 trusts.
2	Where the type of Control is by ownership, any type of Control which may exist in addition to ownership is not disclosed.
3	Although neither AIG nor Corebridge have an ownership interest in the following entities, it may be considered controlled since Corebridge has the power to direct or cause the direction of the entity's management or investments through contract. Curie Receivables Trust 2017-A. Corebridge REI Bartlett Investor III LLC. Corebridge REI Papermill Investor III LLC
1	On December 9, 2024, Nippon Life Insurance Company ("Nippon Life"), in accordance with that certain Stock Purchase Agreement, dated as of May 16, 2024, by and among Corebridge Financial, Inc ("Corebridge"), American International Group, Inc., a Delaware corporation ("AIG") and Nippon Life, completed its purchase of 121,956,256 shares (the "Purchased Stock") of common stock of Corebridge (the "Common Stock") beneficially owned by AIG, for aggregate consideration of approximately $3.8 billion in cash (the "Transaction"). As a result of Transaction, as of December 9, 2024, the Corebridge Financial Insurers had two Ultimate Controlling Parties, American International Group Inc. and Nippon Life Insurance Company. As of December 31, 2025, Nippon Life held an approximately 24.58% interest in Corebridge's Common Stock.
2	On October 30, 2025, Nippon Life acquired the entirety of the remaining limited partnership interests in Blackstone ISG Investment Partners – R (BMU) L.P. which held the shares Resolution Life Group Holdings Ltd. ("Resolution Life") and RLGH Parent, Inc. for approximately USD 8.4 billion. As a result of this transation, Resolution Life and RLGH US Parent, Inc. became wholly owned subsidiaries of Nippon Life. On October 31, 2025, Nippon Life acquired the remaining 20% of the issued shares in Nippon Life Insurance Australia and New Zealand Limited (formerly MLC Ltd)("NLIANZ") that National Australia Bank Limited held for approximately AUD 500 million. On October 31, 2025, Nippon Life subsequently made an in-kind contribution of the NLIANZ shares to Nippon Life Australia and New Zealand NOHC Pty Ltd (formerly Resolution Life NOHC Pty Ltd)("Australasian NOHC"), the holding company for Resolution Life's Australian and New Zealand businesses. In exchange, Nippon Life acquired the new shares issued by Australasian NOHC. As a result of this transaction, Nippon Life directly holds 51% of the voting rights of Australasian NOHC and 49% indirectly through Resolution Life.
3	Entities directly or indirectly owned by Corebridge are not restated herein and are included on the Schedule Y of AIG provided separately.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
97780	76-0030921	AGC Life Insurance Company	0	1,739,030,816	0	0	0	0		0	1,739,030,816	(58,231,789)
00000	00-0000000	AGL Alternative Holdings	(14,999,406)	536,151,517	0	0	0	0		0	521,152,111	0
00000	84-4510983	AGL LOAN INVESTMENTS CORPORATION	(4,042,830)	0	0	0	0	0		0	(4,042,830)	0
00000	AA-5760051	AIG Asia Pacific Insurance Pte Ltd	0	0	0	0	0	0		0	0	263,466,581
40258	02-6008643	AIG Assurance Company	(2,900,000)	0	0	0	0	0	*	0	(2,900,000)	72,607
00000	AA-1930055	AIG Australia Limited	0	0	0	0	0	0		0	0	328,311,560
00000	AA-1370047	AIG EUROPE S.A.	0	0	0	0	0	0		0	0	346,377,104
00000	AA-5780019	AIG Insurance (Thailand) Public Company Limited	0	0	0	0	0	0		0	0	71,437,194
00000	AA-9240025	AIG Insurance Company China Limited	0	0	0	0	0	0		0	0	77,038,512
00000	AA-1564107	AIG Insurance Company of Canada	0	0	0	0	0	0		0	0	333,523,610
00000	AA-9220028	AIG Insurance Company, CJSC	0	0	0	0	0	0		0	0	900,798
31674	66-0319193	AIG Insurance Company-Puerto Rico	0	0	0	0	0	0		0	0	(64,489,051)
00000	AA-5320036	AIG Insurance Hong Kong Limited	0	0	0	0	0	0		0	0	151,661,966
00000	AA-1960017	AIG Insurance New Zealand Limited	0	0	0	0	0	0		0	0	144,348,448
00000	AA-4360008	AIG Israel Insurance Company Limited	0	0	0	0	0	0		0	0	93,464,588
00000	AA-5420028	AIG Korea Inc.	0	0	0	0	0	0		0	0	84,716,075
00000	AA-0030003	AIG Latin America I.I.	0	0	0	0	0	0		0	0	3,587,743
00000	74-0483432	AIG Life Holdings, Inc.	3,810,000,000	0	0	0	0	0		0	3,810,000,000	0
00000	98-0181730	AIG Life of Bermuda, Ltd.	0	350,000,000	0	0	0	0		0	350,000,000	(18,307,961,378)
00000	AA-5480044	AIG Malaysia Insurance Berhad	0	0	0	0	0	0		0	0	73,084,693
00000	AA-4660017	AIG MEA Limited (f/k/a AIG Mea Ltd Qatar)	0	0	0	0	0	0		0	0	88,670,837
00000	AA-5660042	AIG Philippines Insurance Inc	0	0	0	0	0	0		0	0	21,384,590
19402	25-1118791	AIG Property Casualty Company	0	0	0	0	0	0	*	0	0	25,709,873
00000	13-3386798	AIG Property Casualty U.S., Inc.	1,426,000,000	0	0	0	0	0		0	1,426,000,000	0
00000	AA-2230019	AIG Resseguros Brasil S.A.	0	0	0	0	0	0		0	0	50,688,952
00000	AA-5480043	AIG Re-Takaful (L) Berhad	0	0	0	0	0	0		0	0	1,276,129
00000	AA-2230018	AIG Seguros Brasil S.A.	0	0	0	0	0	0		0	0	32,521,915
00000	AA-2730024	AIG Seguros Mexico, S.A. de C.V.	0	0	0	0	0	0		0	0	173,434,593
00000	AA-1990025	AIG South Africa Limited	0	0	0	0	0	0		0	0	105,144,436
26883	02-0309086	AIG Specialty Insurance Company	(4,300,000)	0	0	0	0	0	*	0	(4,300,000)	19,872,889
00000	AA-8000000	AIG Uganda Limited	0	0	0	0	0	0		0	0	461
00000	AA-7140005	AIG Vietnam Insurance Company Limited	0	0	0	0	0	0		0	0	8,908,056
00000	AA-2480020	AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	0	0	0	0	0	0		0	0	13,767,494
19399	13-5303710	AIU Insurance Company	(2,600,000)	0	0	0	0	0	*	0	(2,600,000)	(58,939,072)
00000	AA-1580076	AIU Insurance Company Ltd. Japan	0	0	0	0	0	0	*	0	0	1,768,191,824
60488	25-0598210	American General Life Insurance Company	(3,532,257,764)	(2,626,787,475)	0	0	0	0		0	(6,159,045,239)	18,324,013,505
00000	AA-1580072	American Home Assurance Co., Ltd.	0	0	0	0	0	0	*	0	0	2,436,264
19380	13-5124990	American Home Assurance Company	(475,000,000)	0	0	0	0	0	*	0	(475,000,000)	(1,121,705,487)
00000	00-0000000	AMERICAN INTERNATIONAL COMPANY LTD.						0		0	0	(346)
00000	AA-1120187	AMERICAN INTERNATIONAL GROUP UK LTD	0	0	0	0	0	0		0	0	252,778,154

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	00-0000000	American International Overseas Association	0	0	0	0	0	0		0	0	173,966
00000	AA-3190005	American International Reinsurance Company, Ltd.	0	0	0	0	0	0		0	0	107,819,838
13551	26-2996716	Marbleshore Specialty Insurance Company (f/k/a Blackboard Specialty Insurance Co)	0	2,000,000	0	0	0	0		0	2,000,000	0
00000	46-4754847	Blackboard US Holdings, Inc.	0	(2,000,000)	0	0	0	0		0	(2,000,000)	0
00000	AA-2990005	C.A. De Seguros American International	0	0	0	0	0	0		0	0	5,777,995
19410	13-1938623	Commerce and Industry Insurance Company	(40,000,000)	0	0	0	0	0	*	0	(40,000,000)	(155,932,622)
10651	22-3423217	Eaglestone Reinsurance Company	0	0	0	0	0	0		0	0	(1,352,688,203)
00000	00-0000000	EARNED BUT NOT YET BILLED DPW	0	0	0	0	0	0		0	0	18,736,319
00000	00-0000000	Freshwater RTC Holdings	0	1,605,142	0	0	0	0		0	1,605,142	0
00000	AA-3191253	Grand Isle Sac Limited	0	0	0	0	0	0		0	0	(120,250)
23809	02-0140690	Granite State Insurance Company	(2,900,000)	0	0	0	0	0	*	0	(2,900,000)	26,183,057
23817	37-0344310	Illinois National Insurance Co.	(3,600,000)	0	0	0	0	0	*	0	(3,600,000)	443,892
19437	25-1149494	Lexington Insurance Company	(300,000,000)	0	0	0	0	0	*	0	(300,000,000)	(1,217,517,946)
00000	RJ-1127183	LLOYDS 1183	0	0	0	0	0	0		0	0	(14,092,590)
00000	AA-1127183	LLOYDS 1183	0	0	0	0	0	0		0	0	(207,005,842)
00000	RJ-1120193	LLOYDS 2019	0	0	0	0	0	0		0	0	40,216,536
00000	AA-1120193	LLOYDS 2019	0	0	0	0	0	0		0	0	(394,565,736)
19445	25-0687550	National Union Fire Insurance Company of Pittsburgh, Pa.	(475,000,000)	0	0	0	0	0	*	0	(475,000,000)	(239,127,284)
00000	03-0449619	National Union Fire Insurance Company of Vermont	0	0	0	0	0	0	*	0	0	(58,839,875)
23841	02-0172170	New Hampshire Insurance Company	(7,600,000)	0	0	0	0	0	*	0	(7,600,000)	43,888,424
00000	00-0000000	NORTH AMERICAN MANAGERS INC	0	0	0	0	0	0		0	0	(3,275,861)
00000	AA-5360029	PT AIG Insurance Indonesia (f/ka PT Chartis Insurance Indonesia)	0	0	0	0	0	0		0	0	25,047,282
00000	00-0000000	Security Life of Denver Insurance Company									0	(33,901,750)
40436	02-0361360	Stratford Insurance Company	(40,000,000)	0	0	0	0	0	*	0	(40,000,000)	(5,286,618)
00000	46-4348192	SunAmerica Asset Management, LLC	(46,000,000)	0	0	0	0	0		0	(46,000,000)	0
00000	AA-5344100	Tata AIG General Insurance Company Limited	0	0	0	0	0	0		0	0	57,613,724
19429	13-5540698	The Insurance Company of the State of Pennsylvania	(4,100,000)	0	0	0	0	0	*	0	(4,100,000)	48,965,888
70106	13-5459480	The United States Life Insurance Company in the City of New York	(212,700,000)	0	0	0	0	0		0	(212,700,000)	(516,947,397)
70238	74-1625348	The Variable Annuity Life Insurance Company	120,945,585	(28,749,234)	0	0	0	0		0	92,196,351	599,077,152
37982	13-3018617	Tudor Insurance Company	(8,000,000)	0	0	0	0	0	*	0	(8,000,000)	(10,556,815)
00000	00-0000000	VALIC Alternative Holdings	(29,945,585)	28,749,234	0	0	0	0		0	(1,196,351)	0
00000	76-0519992	VALIC Financial Advisors, Inc.	(91,000,000)	0	0	0	0	0		0	(91,000,000)	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
13196	02-0266622	Western World Insurance Company	(60,000,000)	0	0	0	0	0	*	0	(60,000,000)	(13,549,614)
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	(2)

NAIC CODE	COLUMN 10 POOLING ARRANGEMENTS	POOLING%
19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH, PA.*	35%
19380	AMERICAN HOME ASSURANCE COMPANY	32%
19437	LEXINGTON INSURANCE COMPANY	30%
19410	COMMERCE AND INDUSTRY INSURANCE COMPANY	3%
19402	AIG PROPERTY CASUALTY COMPANY	0%
19429	THE INSURANCE COMPANY OF THE STATE OF PENNSYLVANIA	0%
23481	NEW HAMPSHIRE INSURANCE COMPANY	0%
26883	AIG SPECIALTY INSURANCE COMPANY	0%
23809	GRANITE STATE INSURANCE COMPANY	0%
40258	AIG ASSURANCE COMPANY	0%
23817	ILLINOIS NATIONAL INSURANCE CO.	0%
19399	AIU INSURANCE COMPANY	0%
26611	GLATFELTER INSURANCE COMPANY	0%
13551	MARBLESHORE SPECIALTY INSURANCE COMPANY	0%
40436	STRATFORD INSURANCE COMPANY	0%
37982	TUDOR INSURANCE COMPANY	0%
13196	WESTERN WORLD INSURANCE COMPANY	0%

*Lead Company of the Pool.

Notes:

1 Certain domestic insurers that are members of the AIG, Inc. holding company system reported above may have zero amounts either as a result of the minimum reporting threshold requirement of $1,327,309,129 for columns 6, 7, 8, 9 and 11 or because no transactions occurred during 2025 for columns 4, 5 and 13.

SCHEDULE Y

Part 2 – Summary of Insurer's transactions with Any Affiliates (Related to Nippon Life)

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investment	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/(Payable) on Losses and/or Reserve Credit Taken/(Liability)
68713	84-0499-703	Security Life of Denver Insurance Company	0	0	0	0	0	0		0	0	58,978,272

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control/ Affiliation of Column 5 Over Column 6 (Yes/No)
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
Marbleshore Specialty Insurance Company	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
Blackboard U.S. Holdings, Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
AIG Property Casualty U.S., Inc.	100.00%			American International Group, Inc.	100.00%		
Corebridge Life Holdings, Inc.	100.00%			American International Group, Inc.	10.10%		
AGC Life Insurance Company	100.00%			American International Group, Inc.	10.10%		
AGC Life Insurance Company	100.00%			American International Group, Inc.	10.10%		
American General Life Insurance Company	100.00%			American International Group, Inc.	10.10%		
AGC Life Insurance Company	Corebridge Life Holdings, Inc.	100.000	NO	Nippon Life Insurance Company 1	Corebridge Financial, Inc.	24.580	NO
American General Life Insurance Company	AGC Life Insurance Company	100.000	NO	Nippon Life Insurance Company	Corebridge Financial, Inc.	24.580	NO
The United States Life Insurance Company in the City of New York	AGC Life Insurance Company	100.000	NO	Nippon Life Insurance Company	Corebridge Financial, Inc.	24.580	NO
The Varialbe Annuity Life Insurance Compnany	American General Life Insurance Company	100.000	NO	Nippon Life Insurance Company	Corebridge Financial, Inc.	24.580	NO
Resolution Life Co. Inc.	Resolution Life U.S. Holdings Inc.	100.000	NO	Nippon Life Insurance Company	Resolution Life U.S. Holdings Inc.	100.000	NO
Midwestern United Life Insurance Company	Security Life of Denver Insurance Company	100.000	NO	Nippon Life Insurance Company	Resolution Life U.S. Holdings Inc.	100.000	NO
Security Life of Denver Insurance Company	Resolution Life Colorado Inc.	100.000	NO	Nippon Life Insurance Company	Resolution Life U.S. Holdings Inc.	100.000	NO
Security Life of Denver International Limited	Resolution Life Colorado Inc.	100.000	NO	Nippon Life Insurance Company	Resolution Life U.S. Holdings Inc.	100.000	NO
Roaring River II, Inc.	Security Life of Denver Insurance Company	100.000	NO	Nippon Life Insurance Company	Resolution Life U.S. Holdings Inc.	100.000	NO
Nippon Life Insurance Company of America	Nippon Life Insurance Company	96.960	NO	Nippon Life Insurance Company	Nippon Life Insurance Company of America	96.960	NO

NOTES:

1 On December 9, 2024, Nippon Life Insurance Company (“Nippon Life”), in accordance with that certain Stock Purchase Agreement, dated as of May 16, 2024, by and among Corebridge Financial, Inc (“Corebridge”), American International Group, Inc., a Delaware corporation (“AIG”) and Nippon Life, completed its purchase of 121,956,256 shares (the “Purchased Stock”) of common stock of Corebridge (the “Common Stock”) beneficially owned by AIG, for aggregate consideration of approximately $3.8 billion in cash (the “Transaction”). As a result of Transaction, as of December 9, 202 the Corebridge Financial Insurers had two Ultimate Controlling Parties, American International Group Inc. and Nippon Li Insurance Company. As of December 31, 2025, Nippon Life held an approximately 24.58% interest in Corebridge’s Common Stock.

2 On October 30, 2025, Nippon Life acquired the entirety of the remaining limited partnership interests in Blackstone ISG Investment Partners – R (BMU) L.P. which held the shares Resolution Life Group Holdings Ltd. ("Resolution Life") and RLG Parent, Inc. for approximately USD 8.4 billion. As a result of this transation, Resolution Life and RLGH US Parent, Inc. became wholly owned subsidiaries of Nippon Life. On October 31, 2025, Nippon Life acquired the remaining 20% of the issued shares in Nippon Life Insurance Australia and New Zealand Limited (formerly MLC Ltd)("NLIANZ") that National Australia Bank Limited held for approximately AUD 500 million. On October 31, 2025, Nippon Life subsequently made a in-kind contribution of the NLIANZ shares to Nippon Life Australia and New Zealand NOHC Pty Ltd (formerly Resolution Life NOHC Pty Ltd)("Australasian NOHC"), the holding company for Resolution Life's Australian and New Zealand businesses. In exchange, Nippon Life acquired the new shares issued by Australasian NOHC. As a result of this transaction, Nippon Life directly holds 51% of the voting rights of Australasian NOHC and 49% indirectly through Resolution Life.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an Actuarial Opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an Audited Financial Report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the Actuarial Opinion on Participating and Non-participating Policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the Actuarial Opinion on Non-guaranteed Elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the Actuarial Opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the Actuarial Opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the Actuarial Opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	YES
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10.
12.
18.
20.
21.
25.
28.
30.
31.
32.
33.
35.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

12. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

35. Health Care Receivables Supplement [Document Identifier 475]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line11

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1104.	Other	11,728,898		11,728,898	
1197.	Summary of remaining write-ins for Line 11 from overflow page	11,728,898	0	11,728,898	0

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Miscellaneous Assets	141,251,308		141,251,308	78,841,482
2505.	Prepaid Expenses	70,941,505	70,941,505	0	0
2506.	Prepaid Ceded Premiums	19,804,362		19,804,362	21,491,672
2507.	Accrual Income Stable Value Wrap	11,976,678		11,976,678	11,463,500
2508.	Claim Advances	11,213,382	10,605,359	608,023	2,543,230
2509.	Other Real Estate Assets	7,878,625	7,878,625	0	0
2510.	Contribution to Agent Plan	4,382,682		4,382,682	4,229,753
2511.	Receivable for Securities Not Received Within 15 Days from Settlement Date	3,505,604	3,505,604	0	
2512.	Cash Value Keyman Insurance	3,203,739		3,203,739	3,238,764
2513.	Revenue Sharing	686,002	29,803	656,199	594,617
2597.	Summary of remaining write-ins for Line 25 from overflow page	274,843,887	92,960,896	181,882,991	122,403,018

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Other Real Estate Liabilities	6,407,114	6,538,442
2505.	Due and Unpaids Without Life Contingencies	379,677	387,472
2506.	Miscellaneous Liabilities	(5,045,623)	10,968,734
2507.	Real Estate Operating Lease	(771,745)	(2,735,023)
2597.	Summary of remaining write-ins for Line 25 from overflow page	969,423	15,159,625

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Company Owned Life Insurance	9,374,900	
08.305.	Litigation Settlement	146,470	736,578
08.306.	Modco Reserve Adjustment on Assumed Reinsurance	32,143	65,610,154
08.307.	Other Policy Fees	(224,612,353)	302,892,969
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(215,058,840)	369,239,701

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Fines and Penalties	(279,209)	(475,413)
2705.	Modco Reserve Adjustment on Assumed Reinsurance	(2,230,470,770)	(2,914,270,076)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(2,230,749,979)	(2,914,745,489)

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Cash flow hedge accounting		13,170
5397.	Summary of remaining write-ins for Line 53 from overflow page	0	13,170

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
0904.	Guaranteed investment contracts			0		(12,928,134)
0905.	Repurchase expense	(66,035,622)		(66,035,622)		
0906.	F/X - other invested assets	0		0		(1,371,201)
0907.	Other invested assets		0	0	1,371,208	5
0908.	Other		(2,211)	(2,211)		
0997.	Summary of remaining write-ins for Line 9 from overflow page	(66,035,622)	(2,211)	(66,037,833)	1,371,208	(14,299,330)

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304.	ULAE Reserve Change	211,558		(201,976)	465	(258,991)		(248,944)
09.305.	Recuiting	79,836		1,012	171	0		81,019
09.306.	Aggregate allocated expenses (Real Estate Tax	0		0	0	0		0
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	291,394	0	(200,964)	636	(258,991)	0	(167,925)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Receivable for securities not received within 15 days from settlement date	3,505,604	5,766,192	2,260,588
2505.	Revenue Sharing	29,803	0	(29,803)
2506.	Miscellaneous assets		0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,535,407	5,766,192	2,230,785

OVERFLOW PAGE FOR WRITE-INS

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Company Owned Life Insurance	9,374,900							9,374,900	
08.305. Litigation Settlement	146,470	18,640		79,215	48,040	273		302	
08.306. Modco Reserve Adjustment on Assumed Reinsurance	32,143	32,143							
08.307. Other Policy Fees	(224,612,353)	1,456,043	385,828	(84,245,012)	(141,460,127)			(749,085)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(215,058,840)	1,506,826	385,828	(84,165,797)	(141,412,087)	273	0	8,626,117	0

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Fines and Penalties	(279,209)	(51,042)	(3,642)	(181,739)	(36,278)	(5,376)		(1,132)	
2705. Modco Reserve Adjustment on Assumed Reinsurance	(2,230,470,770)			(35,754,757)	(2,194,716,013)				
2797. Summary of remaining write-ins for Line 27 from overflow page	(2,230,749,979)	(51,042)	(3,642)	(35,936,496)	(2,194,752,291)	(5,376)	0	(1,132)	0

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Modco Reserve Adjustment on Assumed Reinsurance	32,143								32,143			
08.305. Other Policy Fees	1,456,043		669	2,186	750		1,000		1,399,791		51,647	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,488,186	0	669	2,186	750	0	1,000	0	1,431,934	0	51,647	0

Additional Write-ins for Analysis of Operations - Individual Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
08.304. Litigation Settlement	79,215	35,164	35,914	3,502		1,431	3,204
08.305. Other Policy Fees	(84,245,012)	59,443,511	201,547,681	(345,002,161)		42	(234,085)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(84,165,797)	59,478,675	201,583,595	(344,998,659)	0	1,473	(230,881)

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
2704. Modco Reserve Adjustment on Assumed Reinsurance	(35,754,757)			(35,754,757)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(35,754,757)	0	0	(35,754,757)	0	0	0

Additional Write-ins for Analysis of Operations - Group Annuities Line 8.3

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
08.304. Litigation Settlement	48,040	11,519		11,721			24,800
08.305. Other Policy Fees	(141,460,127)			(141,459,864)		(263)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(141,412,087)	11,519	0	(141,448,143)	0	(263)	24,800

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Group Annuities Line 27

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
2704. Modco Reserve Adjustment on Assumed Reinsurance	(2,194,716,013)			(2,194,716,013)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(2,194,716,013)	0	0	(2,194,716,013)	0	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 14	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
	1.01 U.S. government obligations	1,248,306,853	0.702	1,248,306,853	0	1,248,306,853	0.702
	1.02 Other U.S. government obligations	88,179,132	0.050	88,179,132	0	88,179,132	0.050
	1.03 Non-U.S. sovereign jurisdiction securities	1,493,884,527	0.840	1,493,884,527	0	1,493,884,527	0.840
	1.04 Municipal bonds – general obligations (direct & guaranteed)	312,341,367	0.176	312,341,367	0	312,341,367	0.176
	1.05 Municipal bonds – special revenue	1,927,479,127	1.083	1,927,479,127	0	1,927,479,127	1.084
	1.06 Project finance bonds issued by operating entities	5,457,223,935	3.068	5,457,223,935	0	5,457,223,935	3.068
	1.07 Corporate bonds	54,191,591,689	30.462	54,191,591,689	0	54,191,591,689	30.468
	1.08 Mandatory convertible bonds	0	0.000	0	0	0	0.000
	1.09 Single entity backed obligations	2,074,452,064	1.166	2,074,452,064	0	2,074,452,064	1.166
	1.10 SVO-Identified bond exchange traded funds – fair value	0	0.000	0	0	0	0.000
	1.11 SVO-Identified bond exchange traded funds – systematic value	0	0.000	0	0	0	0.000
	1.12 Bonds issued by funds representing operating entities	9,431,016,606	5.301	9,431,016,606	0	9,431,016,606	5.302
	1.13 Bank loans - issued	0	0.000	0	0	0	0.000
	1.14 Bank loans - acquired	3,436,025,895	1.931	3,436,025,895	0	3,436,025,895	1.932
	1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans	9,865,894	0.006	9,865,894	0	9,865,894	0.006
	1.16 Certificates of deposit	0	0.000	0	0	0	0.000
	1.17 Other issuer credit obligations	2,177,224	0.001	2,177,224	0	2,177,224	0.001
	1.18 Total issuer credit obligations	79,672,544,313	44.786	79,672,544,313	0	79,672,544,313	44.793
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	29,479,108,806	16.571	29,479,108,806	0	29,479,108,806	16.574
	2.02 Financial asset-backed securities – not self-liquidating	1,121,538,428	0.630	1,121,538,428	0	1,121,538,428	0.631
	2.03 Non-financial asset-backed securities	12,800,513,052	7.195	12,800,513,052	0	12,800,513,052	7.197
	2.04 Total asset-backed securities	43,401,160,286	24.397	43,401,160,286	0	43,401,160,286	24.401
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
	3.01 Industrial and miscellaneous (unaffiliated)	279,894,304	0.157	279,894,304	0	279,894,304	0.157
	3.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
	3.03 Total preferred stocks	279,894,304	0.157	279,894,304	0	279,894,304	0.157
4.	Common stocks (Schedule D, Part 2, Section 2):						
	4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	159,108	0.000	159,108	0	159,108	0.000
	4.02 Industrial and miscellaneous - other (unaffiliated)	224,706,067	0.126	224,706,067	0	224,706,067	0.126
	4.03 Parent, subsidiaries and affiliates - publicly traded	0	0.000	0	0	0	0.000
	4.04 Parent, subsidiaries and affiliates - other	2,583,870,747	1.452	2,577,290,339	0	2,577,290,339	1.449
	4.05 Mutual funds	304,914	0.000	304,914	0	304,914	0.000
	4.06 Unit investment trusts		0.000	0	0	0	0.000
	4.07 Closed-end funds		0.000	0	0	0	0.000
	4.08 Exchange traded funds	0	0.000	0	0	0	0.000
	4.09 Total common stocks	2,809,040,836	1.579	2,802,460,428	0	2,802,460,428	1.576
5.	Mortgage loans (Schedule B):						
	5.01 Farm mortgages	485,420,740	0.273	485,420,740	0	485,420,740	0.273
	5.02 Residential mortgages	11,082,018,265	6.229	11,082,018,265	0	11,082,018,265	6.231
	5.03 Commercial mortgages	25,795,365,443	14.500	25,795,365,444	0	25,795,365,444	14.503
	5.04 Mezzanine real estate loans	951,748,703	0.535	951,748,703	0	951,748,703	0.535
	5.05 Total valuation allowance	(360,786,242)	(0.203)	(360,786,242)	0	(360,786,242)	(0.203)
	5.06 Total mortgage loans	37,953,766,910	21.335	37,953,766,910	0	37,953,766,910	21.338
6.	Real estate (Schedule A):						
	6.01 Properties occupied by company	0	0.000	0	0	0	0.000
	6.02 Properties held for production of income	66,966,479	0.038	66,966,480	0	66,966,480	0.038
	6.03 Properties held for sale	17,784,369	0.010	17,784,369	0	17,784,369	0.010
	6.04 Total real estate	84,750,848	0.048	84,750,849	0	84,750,849	0.048
7.	Cash, cash equivalents and short-term investments:						
	7.01 Cash (Schedule E, Part 1)	551,108,620	0.310	551,108,620	0	551,108,620	0.310
	7.02 Cash equivalents (Schedule E, Part 2)	431,999,832	0.243	431,999,832	0	431,999,832	0.243
	7.03 Short-term investments (Schedule DA)	27,499,080	0.015	27,499,080	0	27,499,080	0.015
	7.04 Total cash, cash equivalents and short-term investments	1,010,607,532	0.568	1,010,607,532	0	1,010,607,532	0.568
8.	Contract loans	1,163,722,032	0.654	1,141,407,377	0	1,141,407,377	0.642
9.	Derivatives (Schedule DB)	2,797,344,337	1.572	2,797,344,337	0	2,797,344,337	1.573
10.	Other invested assets (Schedule BA)	6,876,777,051	3.866	6,875,253,926	0	6,875,253,926	3.865
11.	Receivables for securities	77,840,753	0.044	77,840,753	0	77,840,753	0.044
12.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)	1,769,836,319	0.995	1,769,836,319	0	1,769,836,319	0.995
14.	Total invested assets	177,897,285,520	100.000	177,866,867,334	0	177,866,867,334	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		89,045,912
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	22,249,735	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,203,825	23,453,560
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		193,198
5.	Deduct amounts received on disposals, Part 3, Column 15		8,535,648
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	18,613,233	
	7.2 Totals, Part 3, Column 10	0	18,613,233
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	792,932	
	8.2 Totals, Part 3, Column 9	0	792,932
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		84,750,857
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		84,750,857

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		36,441,594,548
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	6,335,983,869	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	792,005,382	7,127,989,251
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(16,582,161)	
	3.2 Totals, Part 3, Column 11	(289,117)	(16,871,279)
4.	Accrual of discount		64,281,332
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		3,960,953
7.	Deduct amounts received on disposals, Part 3, Column 15		5,780,070,261
8.	Deduct amortization of premium and mortgage interest points and commitment fees		30,340,293
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	476,232,430	
	9.2 Totals, Part 3, Column 13	90,218,968	566,451,398
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	44,187,768	
	10.2 Totals, Part 3, Column 10	18,254,725	62,442,493
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		38,314,553,155
12.	Total valuation allowance		(360,786,242)
13.	Subtotal (Line 11 plus Line 12)		37,953,766,913
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		37,953,766,913

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		6,565,616,803
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	271,388,241	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,566,980,376	1,838,368,617
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	(1,342,000)	
	3.2 Totals, Part 3, Column 12	(205,888)	(1,547,888)
4.	Accrual of discount		5,644,718
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	9,687,944	
	5.2 Totals, Part 3, Column 9	(103,448,111)	(93,760,167)
6.	Total gain (loss) on disposals, Part 3, Column 19		(17,852,882)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,493,772,035
8.	Deduct amortization of premium, depreciation and proportional amortization		2,073,564
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	87,266,701	
	9.2 Totals, Part 3, Column 14	11,526,029	98,792,730
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	21,711,384	
	10.2 Totals, Part 3, Column 11	927,898	22,639,283
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,876,777,049
12.	Deduct total nonadmitted amounts		1,523,125
13.	Statement value at end of current period (Line 11 minus Line 12)		6,875,253,924

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year	117,443,629,525	76,356,899,042	40,687,460,121	160,289,986	238,980,376
2.	Cost of bonds and stocks acquired, Part 3, Column 6	41,070,289,082	23,542,524,021	15,203,476,242	203,534,334	2,120,754,485
3.	Accrual of discount	780,538,042	190,507,970	586,500,301	3,529,770	XXX
4.	Unrealized valuation increase/(decrease)	418,247,137	(44,293,672)	(1,592,046)	600,992	463,531,863
5.	Total gain (loss) on disposals, Part 4, Column 18	(536,080,531)	(476,111,273)	(56,305,095)	(858,891)	(2,805,272)
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	33,688,796,218	20,370,411,870	13,224,440,593	82,523,139	11,420,615
7.	Amortization of premium	196,967,806	116,570,796	75,718,263	4,678,748	XXX
8.	Total foreign exchange change in book/adjusted carrying value	929,379,538	650,795,277	278,584,261	0	0
9.	Current year's other-than-temporary impairment recognized	70,370,613	63,591,835	6,778,779	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	12,771,583	2,797,448	9,974,135	0	XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	126,162,639,738	79,672,544,313	43,401,160,285	279,894,304	2,809,040,836
12.	Total nonadmitted amounts	6,580,408	0	0	0	6,580,408
13.	Statement value at end of current period (Line 11 minus Line 12)	126,156,059,330	79,672,544,313	43,401,160,285	279,894,304	2,802,460,428

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	3,576,306,479	3,062,600,314	3,600,650,616	3,910,804,941
	2.	Canada	14,581,983	15,273,799	17,081,208	13,588,000
	3.	Other Countries	1,479,302,544	1,379,634,716	1,491,708,232	1,467,673,321
	4.	Total	5,070,191,006	4,457,508,829	5,109,440,056	5,392,066,262
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	55,157,865,044	50,669,520,840	55,256,534,293	55,120,499,225
	6.	Canada	1,643,067,981	1,615,578,121	1,655,996,183	1,637,564,391
	7.	Other Countries	17,001,420,282	16,358,459,924	16,721,114,758	17,218,338,176
	8.	Total	73,802,353,307	68,643,558,885	73,633,645,234	73,976,401,792
All Other Issuer Credit Obligations (affiliated)	9.	Total	800,000,000	800,000,000	800,000,000	800,000,000
	10.	Total Issuer Credit Obligations	79,672,544,313	73,901,067,714	79,543,085,290	80,168,468,054
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	36,937,117,111	36,851,428,871	36,863,397,801	39,265,964,436
	12.	Canada	98,977,529	97,159,535	100,997,150	98,977,535
	13.	Other Countries	6,281,622,359	6,294,632,515	6,154,690,734	6,341,557,997
	14.	Total	43,317,716,999	43,243,220,921	43,119,085,685	45,706,499,968
Asset-Backed Securities (affiliated)	15.	Total	83,443,287	87,698,318	83,444,524	83,420,125
	16.	Total Asset-Backed Securities	43,401,160,286	43,330,919,239	43,202,530,209	45,789,920,093
	17.	Total Bonds	123,073,704,599	117,231,986,953	122,745,615,499	125,958,388,147
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	279,894,304	255,279,315	282,420,225	
	19.	Canada	0	0	0	
	20.	Other Countries	0	0	0	
	21.	Total	279,894,304	255,279,315	282,420,225	
Parent, Subsidiaries and Affiliates	22.	Total				
	23.	Total Preferred Stocks	279,894,304	255,279,315	282,420,225	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	225,006,622	225,006,622	226,250,260	
	25.	Canada	0	0	0	
	26.	Other Countries	163,467	163,467	204,187	
	27.	Total	225,170,089	225,170,089	226,454,447	
Parent, Subsidiaries and Affiliates	28.	Total	2,583,870,747	2,583,870,747	2,446,814,921	
	29.	Total Common Stocks	2,809,040,836	2,809,040,836	2,673,269,368	
	30.	Total Stocks	3,088,935,140	3,064,320,151	2,955,689,593	
	31.	Total Bonds and Stocks	126,162,639,739	120,296,307,104	125,701,305,092	

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Government Obligations												
1.1 NAIC 1	5,356,765	10,975,893	101,490,345	183,246,675	947,237,175	XXX	1,248,306,853	1.0	XXX	XXX	1,248,306,852	1
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
1.7 Totals	5,356,765	10,975,893	101,490,345	183,246,675	947,237,175	XXX	1,248,306,853	1.0	XXX	XXX	1,248,306,852	1
2. Other U.S. Government Securities												
2.1 NAIC 1	0	2,752,834	9,131,988	18,689,057	57,605,253	XXX	88,179,132	0.1	XXX	XXX	88,179,133	(1)
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
2.7 Totals	0	2,752,834	9,131,988	18,689,057	57,605,253	XXX	88,179,132	0.1	XXX	XXX	88,179,133	(1)
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	18,301,643	77,741,435	39,700,402	39,537,787	195,487,238	XXX	370,768,505	0.3	XXX	XXX	151,562,191	219,206,314
3.2 NAIC 2	5,290,857	117,914,425	61,908,876	242,683,399	379,907,507	XXX	807,705,064	0.7	XXX	XXX	365,173,342	442,531,722
3.3 NAIC 3	370,889	17,957,896	69,548,013	86,278,132	140,741,641	XXX	314,896,571	0.3	XXX	XXX	150,726,209	164,170,362
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.5 NAIC 5	0	0	0	0	514,387	XXX	514,387	0.0	XXX	XXX	514,387	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
3.7 Totals	23,963,389	213,613,756	171,157,291	368,499,318	716,650,773	XXX	1,493,884,527	1.2	XXX	XXX	667,976,129	825,908,398
4. Municipal Bonds – General Obligations												
4.1 NAIC 1	8,002,679	21,080,121	56,238,184	201,843,994	25,176,389	XXX	312,341,367	0.3	XXX	XXX	312,341,367	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
4.7 Totals	8,002,679	21,080,121	56,238,184	201,843,994	25,176,389	XXX	312,341,367	0.3	XXX	XXX	312,341,367	0
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1	28,280,490	142,037,038	148,758,260	663,727,384	867,781,233	XXX	1,850,584,405	1.5	XXX	XXX	1,787,829,733	62,754,672
5.2 NAIC 2	16,563,970	746,283	0	8,236,544	6,272,436	XXX	31,819,233	0.0	XXX	XXX	31,819,232	1
5.3 NAIC 3	0	45,075,489	0	0	0	XXX	45,075,489	0.0	XXX	XXX	0	45,075,489
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
5.7 Totals	44,844,460	187,858,810	148,758,260	671,963,928	874,053,669	XXX	1,927,479,127	1.6	XXX	XXX	1,819,648,965	107,830,162
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	162,157,008	182,662,473	120,999,980	273,914,661	253,545,438	XXX	993,279,560	0.8	XXX	XXX	246,296,123	746,983,437
6.2 NAIC 2	100,048,550	523,491,874	1,301,077,863	1,038,183,306	1,304,570,683	XXX	4,267,372,276	3.5	XXX	XXX	290,520,737	3,976,851,539
6.3 NAIC 3	1,712,473	75,831,976	106,270,669	10,647,974	2,109,007	XXX	196,572,099	0.2	XXX	XXX	14,344,567	182,227,532
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
6.7 Totals	263,918,031	781,986,323	1,528,348,512	1,322,745,941	1,560,225,128	XXX	5,457,223,935	4.4	XXX	XXX	551,161,427	4,906,062,508

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	521,664,888	2,596,928,765	4,440,360,372	6,621,916,191	10,646,050,507	XXX	24,826,920,723	20.2	XXX	XXX	15,248,962,583	9,577,958,140
8.2 NAIC 2	505,470,572	4,157,379,546	7,809,200,100	7,784,174,854	6,295,085,714	XXX	26,551,310,786	21.6	XXX	XXX	13,723,184,420	12,828,126,366
8.3 NAIC 3	53,716,575	799,366,296	530,862,854	141,844,202	123,293,697	XXX	1,649,083,624	1.3	XXX	XXX	635,536,186	1,013,547,438
8.4 NAIC 4	17,017,730	96,583,521	14,030,404	35,645,137	20,000,000	XXX	183,276,792	0.1	XXX	XXX	17,106,565	166,170,227
8.5 NAIC 5	0	0	0	0	144,836,777	XXX	144,836,777	0.1	XXX	XXX	309,062	144,527,715
8.6 NAIC 6	4,513,769	2,657,052	0	0	28,992,166	XXX	36,162,987	0.0	XXX	XXX	9,595,404	26,567,583
8.7 Totals	1,102,383,534	7,652,915,180	12,794,453,730	14,583,580,384	17,258,258,861	XXX	53,391,591,689	43.4	XXX	XXX	29,634,694,220	23,756,897,469
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	0	350,000,000	450,000,000	0	0	XXX	800,000,000	0.6	XXX	XXX	0	800,000,000
9.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
9.7 Totals	0	350,000,000	450,000,000	0	0	XXX	800,000,000	0.6	XXX	XXX	0	800,000,000
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	174,362,397	485,995,142	354,524,575	233,822,397	125,068,393	XXX	1,373,772,904	1.1	XXX	XXX	97,183,968	1,276,588,936
12.2 NAIC 2	43,080,141	222,961,739	190,196,595	173,944,735	18,451,201	XXX	648,634,411	0.5	XXX	XXX	92,232,283	556,402,128
12.3 NAIC 3	3,422,194	28,830,476	11,909,348	1,190,703	0	XXX	45,352,721	0.0	XXX	XXX	0	45,352,721
12.4 NAIC 4	318,793	1,443,494	2,251,477	744,225	0	XXX	4,757,989	0.0	XXX	XXX	0	4,757,989
12.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.6 NAIC 6	0	0	0	0	1,934,039	XXX	1,934,039	0.0	XXX	XXX	0	1,934,039
12.7 Totals	221,183,525	739,230,851	558,881,995	409,702,060	145,453,633	XXX	2,074,452,064	1.7	XXX	XXX	189,416,251	1,885,035,813

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
13.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
14.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
15.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	310,205,698	1,513,847,359	1,312,391,337	455,883,542	333,106,799	XXX	3,925,434,735	3.2	XXX	XXX	629,179,578	3,296,255,157
16.2 NAIC 2	186,430,010	2,889,608,916	2,080,747,051	121,109,085	195,223,543	XXX	5,473,118,605	4.4	XXX	XXX	1,199,507,509	4,273,611,096
16.3 NAIC 3	0	21,989,943	10,473,323	0	0	XXX	32,463,266	0.0	XXX	XXX	0	32,463,266
16.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
16.7 Totals	496,635,708	4,425,446,218	3,403,611,711	576,992,627	528,330,342	XXX	9,431,016,606	7.7	XXX	XXX	1,828,687,087	7,602,329,519
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
17.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
18.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
19.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1	0	49,701,883	0	0	0	XXX	49,701,883	0.0	XXX	XXX	0	49,701,883
20.2 NAIC 2	30,914,923	134,180,543	185,166,493	62,266,885	0	XXX	412,528,844	0.3	XXX	XXX	0	412,528,844
20.3 NAIC 3	115,182,375	700,392,283	115,690,352	0	0	XXX	931,265,010	0.8	XXX	XXX	9,758,516	921,506,494
20.4 NAIC 4	113,477,562	1,265,012,048	358,061,862	0	0	XXX	1,736,551,472	1.4	XXX	XXX	18,885,789	1,717,665,683
20.5 NAIC 5	67,571,549	213,138,821	0	0	0	XXX	280,710,370	0.2	XXX	XXX	0	280,710,370
20.6 NAIC 6	4,824,740	47,942,653	0	0	0	XXX	52,767,393	0.0	XXX	XXX	0	52,767,393
20.7 Totals	331,971,149	2,410,368,231	658,918,707	62,266,885	0	XXX	3,463,524,972	2.8	XXX	XXX	28,644,305	3,434,880,667
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
21.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1	0	0	0	0	9,865,894	XXX	9,865,894	0.0	XXX	XXX	0	9,865,894
22.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
22.7 Totals	0	0	0	0	9,865,894	XXX	9,865,894	0.0	XXX	XXX	0	9,865,894
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
23.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
24.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
25.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.2 NAIC 2	119,651	613,663	917,522	526,388	0	XXX	2,177,224	0.0	XXX	XXX	0	2,177,224
26.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
26.7 Totals	119,651	613,663	917,522	526,388	0	XXX	2,177,224	0.0	XXX	XXX	0	2,177,224
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
27.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	1,436,214	24,539,318	50,295,206	83,697,206	13,194,633	XXX	173,162,577	0.1	XXX	XXX	173,162,577	0
28.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
28.7 Totals	1,436,214	24,539,318	50,295,206	83,697,206	13,194,633	XXX	173,162,577	0.1	XXX	XXX	173,162,577	0
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1	9,047,618	29,306,747	32,562,456	98,169,625	68,597,203	XXX	237,683,649	0.2	XXX	XXX	237,683,647	2
29.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
29.7 Totals	9,047,618	29,306,747	32,562,456	98,169,625	68,597,203	XXX	237,683,649	0.2	XXX	XXX	237,683,647	2
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1	196,482,839	647,461,750	643,817,892	736,709,182	192,229,375	XXX	2,416,701,038	2.0	XXX	XXX	2,416,701,023	15
30.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
30.7 Totals	196,482,839	647,461,750	643,817,892	736,709,182	192,229,375	XXX	2,416,701,038	2.0	XXX	XXX	2,416,701,023	15

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	37,618,902	146,388,157	29,972,472	143,175,838	40,126,469	XXX	397,281,838	0.3	XXX	XXX	397,281,843	(5)
31.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
31.7 Totals	37,618,902	146,388,157	29,972,472	143,175,838	40,126,469	XXX	397,281,838	0.3	XXX	XXX	397,281,843	(5)
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	1,391,994,786	2,969,584,705	1,662,392,477	1,461,967,995	565,718,037	XXX	8,051,658,000	6.5	XXX	XXX	1,495,205,511	6,556,452,489
32.2 NAIC 2	21,052,159	4,865,290	84,345,992	79,186,186	41,760,878	XXX	231,210,505	0.2	XXX	XXX	20,939,026	210,271,479
32.3 NAIC 3	2,918,654	9,518,514	9,558,620	7,962,840	8,379,343	XXX	38,337,971	0.0	XXX	XXX	30,156,397	8,181,574
32.4 NAIC 4	967,980	2,870,599	2,811,852	1,250,478	3,720,253	XXX	11,621,162	0.0	XXX	XXX	8,483,228	3,137,934
32.5 NAIC 5	1,141,934	3,265,342	2,779,232	679,262	2,828,705	XXX	10,694,475	0.0	XXX	XXX	10,694,475	0
32.6 NAIC 6	372,818	1,166,107	1,148,714	11,212	894	XXX	2,699,745	0.0	XXX	XXX	2,699,745	0
32.7 Totals	1,418,448,331	2,991,270,557	1,763,036,887	1,551,057,973	622,408,110	XXX	8,346,221,858	6.8	XXX	XXX	1,568,178,382	6,778,043,476
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
33.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	981,977,676	2,756,202,080	1,000,886,668	274,015,308	18,379,830	XXX	5,031,461,562	4.1	XXX	XXX	1,342,521,874	3,688,939,688
34.2 NAIC 2	6,332,964	131,371,792	32,237,477	27,043,221	9,103,363	XXX	206,088,817	0.2	XXX	XXX	9,863,761	196,225,056
34.3 NAIC 3	31,881,371	61,408	8,946,043	16,065,754	0	XXX	56,954,576	0.0	XXX	XXX	0	56,954,576
34.4 NAIC 4	7	55,017,953	0	0	0	XXX	55,017,960	0.0	XXX	XXX	0	55,017,960
34.5 NAIC 5	1	142,232	0	0	0	XXX	142,233	0.0	XXX	XXX	0	142,233
34.6 NAIC 6	0	0	0	0	1,066	XXX	1,066	0.0	XXX	XXX	0	1,066
34.7 Totals	1,020,192,019	2,942,795,465	1,042,070,188	317,124,283	27,484,259	XXX	5,349,666,214	4.3	XXX	XXX	1,352,385,635	3,997,280,579
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
35.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	149,715,391	2,367,426,933	3,455,268,479	198,257,051	0	XXX	6,170,667,854	5.0	XXX	XXX	59,711,016	6,110,956,838
36.2 NAIC 2	8,988,943	82,141,825	1,369,136,068	46,838,017	0	XXX	1,507,104,853	1.2	XXX	XXX	12,486,786	1,494,618,067
36.3 NAIC 3	0	1	6,868,545	0	0	XXX	6,868,546	0.0	XXX	XXX	0	6,868,546
36.4 NAIC 4	0	0	228,858	0	0	XXX	228,858	0.0	XXX	XXX	0	228,858
36.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
36.7 Totals	158,704,334	2,449,568,759	4,831,501,950	245,095,068	0	XXX	7,684,870,111	6.2	XXX	XXX	72,197,802	7,612,672,309

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
37.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	287,946,037	1,505,622,800	1,095,342,326	694,790,419	789,889,800	XXX	4,373,591,382	3.6	XXX	XXX	774,553,900	3,599,037,482
38.2 NAIC 2	21,154,604	85,340,162	146,905,219	44,019,598	23,154,784	XXX	320,574,367	0.3	XXX	XXX	0	320,574,367
38.3 NAIC 3	8,484,677	9,549,724	3,677,784	24,385,590	21,277,288	XXX	67,375,063	0.1	XXX	XXX	0	67,375,063
38.4 NAIC 4	2,206,809	1,536,417	905,608	7,824,579	15,126,032	XXX	27,599,445	0.0	XXX	XXX	1,183,053	26,416,392
38.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
38.6 NAIC 6	182,063	394,187	275,153	79,733	6,836	XXX	937,972	0.0	XXX	XXX	937,972	0
38.7 Totals	319,974,190	1,602,443,290	1,247,106,090	771,099,919	849,454,740	XXX	4,790,078,229	3.9	XXX	XXX	776,674,925	4,013,403,304
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1	0	0	0	53,873,965	0	XXX	53,873,965	0.0	XXX	XXX	0	53,873,965
39.2 NAIC 2	0	0	0	20,983,292	0	XXX	20,983,292	0.0	XXX	XXX	0	20,983,292
39.3 NAIC 3	0	0	0	8,586,030	0	XXX	8,586,030	0.0	XXX	XXX	0	8,586,030
39.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
39.7 Totals	0	0	0	83,443,287	0	XXX	83,443,287	0.1	XXX	XXX	0	83,443,287
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1	46,878,063	312,742,927	275,757,072	98,426,671	107,335,959	XXX	841,140,692	0.7	XXX	XXX	0	841,140,692
40.2 NAIC 2	2,850,729	125,394,915	46,665,702	8,730,308	0	XXX	183,641,654	0.1	XXX	XXX	0	183,641,654
40.3 NAIC 3	716,467	2,865,940	3,582,586	5,327,762	0	XXX	12,492,755	0.0	XXX	XXX	0	12,492,755
40.4 NAIC 4	24,520,570	16,966,529	1	1,589,062	0	XXX	43,076,162	0.0	XXX	XXX	0	43,076,162
40.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
40.7 Totals	74,965,829	457,970,311	326,005,361	114,073,803	107,335,959	XXX	1,080,351,263	0.9	XXX	XXX	0	1,080,351,263
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
41.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1	0	7	22,777,031	18,410,130	0	XXX	41,187,168	0.0	XXX	XXX	0	41,187,168
42.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
42.7 Totals	0	7	22,777,031	18,410,130	0	XXX	41,187,168	0.0	XXX	XXX	0	41,187,168

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
43.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	8,040,927	43,282,197	27,357,121	40,180,174	74,681,388	XXX	193,541,807	0.2	XXX	XXX	0	193,541,807
44.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.3 NAIC 3	1,503,403	7,012,423	11,526,644	36,720,070	20,607,881	XXX	77,370,421	0.1	XXX	XXX	0	77,370,421
44.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
44.7 Totals	9,544,330	50,294,620	38,883,765	76,900,244	95,289,269	XXX	270,912,228	0.2	XXX	XXX	0	270,912,228
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
45.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1	1,759,552	51,843,508	0	0	0	XXX	53,603,060	0.0	XXX	XXX	0	53,603,060
46.2 NAIC 2	34,931	376,261	1,281,606	3,787,564	0	XXX	5,480,362	0.0	XXX	XXX	0	5,480,362
46.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
46.7 Totals	1,794,483	52,219,769	1,281,606	3,787,564	0	XXX	59,083,422	0.0	XXX	XXX	0	59,083,422
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
47.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1	295,542,545	3,081,669,050	1,061,793,599	159,645,069	499,309,550	XXX	5,097,959,813	4.1	XXX	XXX	193,640,398	4,904,319,415
48.2 NAIC 2	34,181,607	675,735,445	4,274,058	0	246,032,453	XXX	960,223,563	0.8	XXX	XXX	0	960,223,563
48.3 NAIC 3	10,940,001	8,663,412	0	0	0	XXX	19,603,413	0.0	XXX	XXX	0	19,603,413
48.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
48.6 NAIC 6	0	0	0	0	48,185	XXX	48,185	0.0	XXX	XXX	0	48,185
48.7 Totals	340,664,153	3,766,067,907	1,066,067,657	159,645,069	745,390,188	XXX	6,077,834,974	4.9	XXX	XXX	193,640,398	5,884,194,576

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
49.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1	90,374,991	851,074,957	295,882,952	289,203,163	363,581,332	XXX	1,890,117,395	1.5	XXX	XXX	29,827,676	1,860,289,719
50.2 NAIC 2	112,085,681	1,777,274,094	2,069,729,551	324,526,215	162,138,855	XXX	4,445,754,396	3.6	XXX	XXX	135,690,383	4,310,064,013
50.3 NAIC 3	1	25,640,829	0	0	0	XXX	25,640,830	0.0	XXX	XXX	0	25,640,830
50.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
50.6 NAIC 6	3,151,922	28,016,035	0	0	1,862	XXX	31,169,819	0.0	XXX	XXX	0	31,169,819
50.7 Totals	205,612,595	2,682,005,915	2,365,612,503	613,729,378	525,722,049	XXX	6,392,682,440	5.2	XXX	XXX	165,518,059	6,227,164,381
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
51.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 4,727,147,109	19,870,868,079	16,237,701,194	13,043,103,484	16,193,967,895	0	70,072,787,761	56.9	XXX	XXX	26,930,130,993	43,142,656,768
52.2 NAIC 2	(d) 1,094,600,292	11,279,396,773	15,833,790,173	9,986,239,597	8,681,701,417	0	46,875,728,252	38.1	XXX	XXX	15,881,417,479	30,994,310,773
52.3 NAIC 3	(d) 230,849,080	1,752,756,610	888,914,781	339,009,057	316,408,857	0	3,527,938,385	2.9	XXX	XXX	840,521,875	2,687,416,510
52.4 NAIC 4	(d) 158,509,451	1,439,430,561	378,290,062	47,053,481	38,846,285	0	2,062,129,840	1.7	XXX	XXX	45,658,635	2,016,471,205
52.5 NAIC 5	(d) 68,713,484	216,546,395	2,779,232	679,262	148,179,869	0	(c) 436,898,242	0.4	XXX	XXX	11,517,924	425,380,318
52.6 NAIC 6	(d) 13,045,312	80,176,034	1,423,867	90,945	30,985,048	0	(c) 125,721,206	0.1	XXX	XXX	13,233,121	112,488,085
52.7 Totals	6,292,864,728	34,639,174,452	33,342,899,309	23,416,175,826	25,410,089,371	0	123,101,203,68 (b) 6	100.0	XXX	XXX	43,722,480,027	79,378,723,659
52.8 Line 52.7 as a % of Col. 7	5.1	28.1	27.1	19.0	20.6	0.0	100.0	XXX	XXX	XXX	35.5	64.5
53. Total Bonds Prior Year												
53.1 NAIC 1	5,060,701,517	20,249,480,706	15,605,034,198	11,303,775,212	15,877,191,747	0	XXX	XXX	68,096,183,380	58.1	27,978,208,083	40,117,975,297
53.2 NAIC 2	2,044,486,968	9,906,910,170	12,566,938,357	8,749,660,777	9,405,668,989	0	XXX	XXX	42,673,665,261	36.4	17,249,341,741	25,424,323,520
53.3 NAIC 3	201,617,167	1,713,704,389	1,101,529,497	370,048,239	291,890,481	0	XXX	XXX	3,678,789,773	3.1	1,522,739,608	2,156,050,165
53.4 NAIC 4	236,307,001	1,637,089,776	355,640,461	37,526,027	70,208,949	0	XXX	XXX	2,336,772,214	2.0	1,068,433,193	1,268,339,022
53.5 NAIC 5	20,121,568	222,292,240	3,469,258	141,975,897	22,702,421	0	XXX	XXX	(c) 410,561,384	0.4	122,421,762	288,139,621
53.6 NAIC 6	3,207,799	11,174,145	10,181,366	8,258	3,981,423	0	XXX	XXX	(c) 28,552,991	0.0	10,163,784	18,389,207
53.7 Totals	7,566,442,021	33,740,651,427	29,642,793,138	20,602,994,409	25,671,644,009	0	117,224,525,00 (b) 4	100.0	XXX	XXX	47,951,308,172	69,273,216,832
53.8 Line 53.7 as a % of Col. 9	6.5	28.8	25.3	17.6	21.9	0.0	XXX	XXX	100.0	XXX	40.9	59.1
54. Total Publicly Traded Bonds												
54.1 NAIC 1	988,489,882	4,159,039,936	3,653,036,396	7,001,944,438	11,127,620,341	0	26,930,130,993	21.9	XXX	XXX	26,930,130,993	XXX
54.2 NAIC 2	174,794,434	2,422,058,606	3,453,384,356	4,518,006,167	5,313,173,917	0	15,881,417,480	12.9	XXX	XXX	15,881,417,480	XXX
54.3 NAIC 3	6,090,846	249,455,910	271,331,928	141,176,246	172,466,945	0	840,521,875	0.7	XXX	XXX	840,521,875	XXX
54.4 NAIC 4	1,122,678	34,011,899	8,691,258	1,250,474	582,326	0	45,658,635	0.0	XXX	XXX	45,658,635	XXX
54.5 NAIC 5	1,141,934	3,265,342	2,779,232	679,262	3,652,154	0	11,517,924	0.0	XXX	XXX	11,517,924	XXX
54.6 NAIC 6	3,115,482	4,048,234	1,423,867	90,945	4,554,592	0	13,233,120	0.0	XXX	XXX	13,233,120	XXX
54.7 Totals	1,174,755,256	6,871,879,927	7,390,647,037	11,663,147,532	16,622,050,275	0	43,722,480,027	35.5	XXX	XXX	43,722,480,027	XXX
54.8 Line 54.7 as a % of Col. 7	2.7	15.7	16.9	26.7	38.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	1.0	5.6	6.0	9.5	13.5	0.0	35.5	XXX	XXX	XXX	35.5	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	3,738,657,227	15,711,828,143	12,584,664,798	6,041,159,046	5,066,347,554	0	43,142,656,768	35.0	XXX	XXX	XXX	43,142,656,768
55.2 NAIC 2	919,805,858	8,857,338,167	12,380,405,817	5,468,233,430	3,368,527,500	0	30,994,310,772	25.2	XXX	XXX	XXX	30,994,310,772
55.3 NAIC 3	224,758,234	1,503,300,700	617,582,853	197,832,811	143,941,912	0	2,687,416,510	2.2	XXX	XXX	XXX	2,687,416,510
55.4 NAIC 4	157,386,773	1,405,418,662	369,598,804	45,803,007	38,263,959	0	2,016,471,205	1.6	XXX	XXX	XXX	2,016,471,205
55.5 NAIC 5	67,571,550	213,281,053	0	0	144,527,715	0	425,380,318	0.3	XXX	XXX	XXX	425,380,318
55.6 NAIC 6	9,929,830	76,127,800	0	0	26,430,456	0	112,488,086	0.1	XXX	XXX	XXX	112,488,086
55.7 Totals	5,118,109,472	27,767,294,525	25,952,252,272	11,753,028,294	8,788,039,096	0	79,378,723,659	64.5	XXX	XXX	XXX	79,378,723,659
55.8 Line 55.7 as a % of Col. 7	6.4	35.0	32.7	14.8	11.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52	4.2	22.6	21.1	9.5	7.1	0.0	64.5	XXX	XXX	XXX	XXX	64.5

(a) Includes $ 42,882,962,719 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,599,635,404 current year of bonds with Z designations and $ 1,777,591,222 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 2,648,171 current year, $ 7,892,295 prior year of bonds with 5GI designations and $ 56,740,029 current year, $ 14,382,143 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 243,080 ; NAIC 4 $ 27,256,000 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Other Short-term Investment Assets
1.	Book/adjusted carrying value, December 31 of prior year	200,372,949	180,165,839	20,207,110
2.	Cost of short-term investments acquired	615,849,619	565,849,619	50,000,000
3.	Accrual of discount	276,250	276,250	0
4.	Unrealized valuation increase/(decrease)	955,368	955,368	0
5.	Total gain (loss) on disposals	386,146	386,146	0
6.	Deduct consideration received on disposals	789,440,397	719,233,287	70,207,110
7.	Deduct amortization of premium	955,464	955,464	0
8.	Total foreign exchange change in book/adjusted carrying value	94	94	0
9.	Deduct current year's other-than-temporary impairment recognized	(54,515)	(54,515)	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	27,499,080	27,499,080	0
11.	Deduct total nonadmitted amounts	0	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	27,499,080	27,499,080	0

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			1,662,128,957
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		2,175,911,952	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		1,644,340,317	3,820,252,269
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		189,260,862	
	3.2 Section 2, Column 19		950,830,400	1,140,091,261
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(993,175,944)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			2,995,772,358
7.	Amortization:			
	7.1 Section 1, Column 19		0	
	7.2 Section 2, Column 21		(28,083,752)	(28,083,752)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20		0	
	8.2 Section 2, Column 23		0	0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(200,002,582)	
	9.2 Section 2, Column 20		(2,156,109)	(202,158,691)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			2,403,281,742
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			2,403,281,742

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			(6,206,480)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			498,932
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other:			
	3.13 Section 1, Column 18, current year minus	923,308		
	3.14 Section 1, Column 18, prior year	(27,457,394)	28,380,702	28,380,702
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	923,308		
	3.24 Section 1, Column 19, prior year plus	(27,457,393)		
	3.25 SSAP No. 108 Adjustments		28,380,701	28,380,701
3.3	Subtotal (Line 3.1 minus Line 3.2)			1
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		152,678,054	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	180,135,448		
	4.23 SSAP No. 108 Adjustments		180,135,448	
4.3	Subtotal (Line 4.1 minus Line 4.2)			(27,457,394)
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			27,457,393
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			(5,707,546)
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			(5,707,546)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt	322,812,613	13,090,450	7,552,397	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		429,957	915217-XA-6	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8276 5% Due 12/1/2052 Mo-1	1	13,090,450	7,122,440
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		16,963,641	14,989,802	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		515,948	586054-AA-6	PRETIUM MORTGAGE CREDIT PARTNE SENIOR WHOLE_CMO _24-RPL2 144A Adj % Due 6/25/2064 Mo-1	1	16,963,641	14,473,854
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		16,078,000	14,254,054	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		550,345	BID1FM-66-0	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CMBS _20-C56 3.107% Due 6/15/2053 Mo-1	1	16,078,000	13,703,709
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		12,926,101	12,089,804	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		471,070	38376G-V5-6	H-E-B LP CORP_BND 4.36% Due 3/30/2045 MS30	1	12,926,101	11,618,734
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		18,433,346	16,020,282	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		515,948	822582-AN-2	HG LUX TOPCO 1 SARL SENIOR CORP_BND 6.53% Due 11/30/2032 MN30	1	18,433,346	15,504,334
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		13,729,075	11,542,405	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		460,172	3137BS-YW-7	DELMARVA POWER & LIGHT COMPANY SECURED CORP_BND 5.55% Due 3/20/2054 MS20	1	13,729,075	11,082,233
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		14,079,147	8,472,752	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		481,552	BID1JM-L0-2	CSFV CORE II LLC CORP BND 5.29% Due 10/17/2034 A017	1	14,079,147	7,991,200
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		12,447,791	8,138,900	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		465,385	023135-BU-9	TEXAS-NEW MEXICO POWER CO CORP BND 5.54% Due 7/31/2037 JJ31	1	12,447,791	7,673,515
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		12,188,000	9,399,817	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		412,759	BRY9VS-WX-1	VANGUARD GROUP INC SENIOR CORP_BND 3.05% Due 8/22/2050 FA22	1	12,188,000	8,987,058
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		11,771,574	11,434,024	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		412,759	89177B-AB-1	KPMG LLP SENIOR CORP_BND 3.51% Due 12/30/2034 JD30	1	11,771,574	11,021,265
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		15,020,495	13,840,376	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		515,948	693342-AD-9	NAVIENT PRIVATE EDUCATION REFI SUB ABS_ABS _21-E 144A 2.03% Due 12/16/2069 Mo-15	1	15,020,495	13,324,428
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		12,690,919	12,937,104	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		429,957	38190F-AA-4	STONE POINT CAPITAL LLC SENIOR CORP_BND 3.2% Due 2/26/2036 FA26	1	12,690,919	12,507,147
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		12,690,919	12,937,104	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		429,957	38190F-AA-4	VANGUARD GROUP INC SENIOR CORP_BND 3 1/4% Due 8/22/2060 FA19	1	12,690,919	12,507,147
G4219*AA0	6y Bond Forward Gilt	6y Bond Forward Gilt		15,243,634	15,639,818	11/20/2025	11/21/2031	Bond Forward, maturing on 21-NOV-31,Buy UKT20551207425S		515,948	38190F-AC-0	GOLDENTREE ASSET MANAGEMENT LP CORP_BND 3.14% Due 11/18/2031 JD30	1	15,243,634	15,123,870
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt	470,768,394	10,395,696	7,734,894	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		199,718	57582R-YP-5	CMFT NET LEASE MASTER ISSUER L SUB ABS_ABS _21-1 144A 3.44% Due 7/20/2051 Mo-20	1	10,395,696	7,535,176
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		11,835,008	7,201,125	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		218,179	73358W-3L-6	CONCORD MUSIC ROYALTIES LLC TU ABS_ABS _25-2 144A 5.785% Due 7/20/2075 JAJ020	1	11,835,008	6,982,946
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		10,472,360	5,895,399	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		197,447	915217-XA-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RA7746 3 1/2% Due 8/1/2052 Mo-1	1	10,472,360	5,697,952
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		14,563,992	9,856,016	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		236,937	73358W-F8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS5679 5 1/2% Due 8/1/2053 Mo-1	1	14,563,992	9,619,079
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		10,101,925	8,475,896	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		197,447	26442T-AC-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY_CMO _18-168F 3% Due 12/20/2048 Mo-1	1	10,101,925	8,278,449
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		10,059,956	8,195,457	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		197,447	BID1FM-AG-3	DYAL CAPITAL PARTNERS IV ISSUE SECURED CORP_BND 3.65% Due 2/22/2041 FA22	1	10,059,956	7,998,010
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		11,548,118	9,108,386	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		227,655	BID0T5-3G-5	CENTERPOINT PROPERTIES TRUST SENIOR CORP_BND 2.93% Due 1/13/2033 JJ13	1	11,548,118	8,880,731
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		12,197,700	8,467,194	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		236,937	649322-AF-1	PILI 1 PORTFOLIO SCSP SENIOR CORP_BND 5.3% Due 5/5/2042 MN5	1	12,197,700	8,230,257
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		10,071,989	7,780,982	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		197,447	BID1FM-8F-8	PRISA LHC LLC SENIOR CORP_BND 2.82% Due 10/15/2032 JJ15	1	10,071,989	7,583,535
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		11,418,605	9,978,451	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		233,092	3137BM-Q7-4	NEW JERSEY NATURAL GAS CO CORP BND 144A 5.82% Due 6/26/2054 JD26	1	11,418,605	9,745,359
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		10,049,444	8,649,586	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162S		197,447	BID1FL-Z5-2	TEXAS-NEW MEXICO POWER CO CORP BND 5.93% Due 7/31/2045 JJ31	1	10,049,444	8,452,139

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		11,116,330	10,430,310	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162 5S		197,447	64966H-4K-3	ENBRIDGE PIPELINES SOUTHERN L CORP BND 3.98% Due 6/30/2040 JD30	1	11,116,330	10,232,863
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		10,048,056	8,893,203	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162 5S		197,447	BID1FM-12-4	ENTERPRISE PRODUCTS OPERATING SENIOR CORP_BND 5.2% Due 1/15/2036 JJ15	1	10,048,056	8,695,756
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		8,106,941	6,448,482	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162 5S		197,447	BRTF3V-V6-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AGENCY_CMO _43-95 Adj % Due 12/15/2052 Mo-1	1	8,106,941	6,251,035
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		7,447,249	6,448,482	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162 5S		197,447	BRTF3V-V6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5190 5 1/2% Due 11/1/2053 Mo-1	1	7,447,249	6,251,035
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		10,013,663	9,080,399	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162 5S		197,447	693342-AD-9	MACQUARIE GROUP LTD SENIOR CORP_BND 144A Adj % Due 1/14/2033 JJ14	1	10,013,663	8,882,952
G4219*AB8	8y Bond Forward Gilt	8y Bond Forward Gilt		10,137,004	10,197,447	11/20/2025	11/21/2033	Bond Forward, maturing on 21-NOV-33,Buy UKT20541022162 5S		197,447	BID20M-43-3	DYAL CAPITAL PARTNERS IV ISSUE SECURED CORP_BND 3.65% Due 2/22/2041 FA22	1	10,137,004	10,000,000
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt	470,768,394	20,050,311	20,243,866	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		397,866	BID24B-ZZ-8	BANCO DE CREDITO E INVERSIONES SENIOR CORP_BND 144A 2 7/8% Due 10/14/2031 AO14	1	20,050,311	19,846,000
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		22,454,667	21,288,617	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		437,652	73358W-RP-1	FREDDIE MAC FHLMC_4552 SENIOR AGENCY_CMO _4552 3 1/2% Due 2/15/2046 Mo-1	1	22,454,667	20,850,965
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		20,209,350	12,858,939	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		397,866	91335V-KQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA2100 4 1/2% Due 6/1/2053 Mo-1	1	20,209,350	12,461,073
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		28,324,975	19,706,749	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		557,012	30231G-AZ-5	GRAND PARKWAY TRANSPORTATION C SUB MUNITAX_BND REV 5.184% Due 10/1/2042 AO1	1	28,324,975	19,149,737
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		25,697,181	22,874,201	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		397,866	822582-AD-4	GREENSAIF PIPELINES BIDCO SA R SECURED CORP_BND 144A 6.1027% Due 8/23/2042 FA23	1	25,697,181	22,476,335
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		17,119,869	14,551,285	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		338,186	BIDDT6-4C-1	SLGOT_21-OVA SUB SUB_CMBS _21-OVA 144A 2.85061% Due 7/15/2041 Mo-1	1	17,119,869	14,213,099
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		68,934,771	59,377,374	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		1,382,782	Z95ET3-7K-0	AWOF I FINANCE COMPANY PTY LTD SENIOR CORP_BND 3.43% Due 10/24/2031 AO24	1	68,934,771	57,994,592
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		22,753,512	20,491,358	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		444,217	05525M-AA-4	CONCORD MUSIC ROYALTIES LLC TU ABS_ABS _25-2 144A 5.785% Due 7/20/2075 JAJO20	1	22,753,512	20,047,141
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		13,021,048	11,287,444	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		348,132	BRTF3V-V6-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AGENCY_CMO _17-77A 4% Due 5/20/2047 Mo-1	1	13,021,048	10,939,312
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		20,026,642	17,933,601	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		397,866	693342-AE-7	PUBLIC STORAGE OPERATING CO SENIOR CORP_BND 2.3% Due 5/1/2031 MN1	1	20,026,642	17,535,735
G4219*AC6	9y Bond Forward Gilt	9y Bond Forward Gilt		17,444,571	17,433,577	11/20/2025	11/21/2034	Bond Forward, maturing on 21-NOV-34,Buy UKT20531022375 S		345,996	89657M-AA-8	FOOTBALL CLUB SER 2020 XI SECURED CORP_BND 3.33% Due 10/5/2032 Ann-10/5	1	17,444,571	17,087,581
9999999999 - Totals				652,974,025	550,137,359	XXX	XXX	XXX	0	15,577,581	XXX	XXX	XXX	652,974,025	534,559,778

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	0	0	6	4,774,206,150	2	3,640,242,841	2	3,618,157,032	0	0
2. Add: Opened or acquired transactions	6	4,774,206,150	1	1,077,073,729			3	652,974,024	10	6,504,253,903
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX		XXX	0	XXX		XXX		XXX	0
4. Less: Closed or disposed of transactions			5	2,211,037,038		22,085,809	2	3,618,157,031	7	5,851,279,878
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	0
7. Ending inventory	6	4,774,206,150	2	3,640,242,841	2	3,618,157,032	3	652,974,025	3	652,974,025

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,403,281,742	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(5,707,548)	
3.	Total (Line 1 plus Line 2)		2,397,574,194
4.	Part D, Section 1, Column 6	7,069,361,870	
5.	Part D, Section 1, Column 7	(4,671,787,688)	
6.	Total (Line 3 minus Line 4 minus Line 5)		13

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,335,913,941	
8.	Part B, Section 1, Column 13	(5,707,548)	
9.	Total (Line 7 plus Line 8)		2,330,206,393
10.	Part D, Section 1, Column 9	7,226,625,534	
11.	Part D, Section 1, Column 10	(4,896,419,136)	
12	Total (Line 9 minus Line 10 minus Line 11)		(5)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	752,532,073	
14.	Part B, Section 1, Column 20	54,809,818	
15.	Part D, Section 1, Column 12	807,341,892	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	372,887,646	(51)	300,121,056	72,766,641
2. Cost of cash equivalents acquired	7,054,888,568	86,400	4,256,640,706	2,798,161,462
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	6,995,776,376	86,400	4,057,467,227	2,938,222,749
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	431,999,838	(51)	499,294,535	(67,294,646)
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	431,999,838	(51)	499,294,535	(67,294,646)

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Restr-icted Asset Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total property occupied by the reporting entity						0	0	0	0	0	0	0	0	0	0	0
30 North LaSalle		Chicago	IL	11/09/2023	12/03/2025	67,421,491	0	65,512,632	64,876,000	663,026	18,613,233	0	(19,276,259)		13,302,871	13,589,548
Furniture Row Warehouse		Milford	CA	08/31/1997	06/30/2022	6,351,755	0	1,453,847	8,233,712	129,906	0	0	(129,906)		1,446,592	579,416
0499999. Properties held for the production of income						73,773,246	0	66,966,479	73,109,712	792,932	18,613,233	0	(19,406,165)	0	14,749,463	14,168,964
3530 Michigan Avenue		Saint Louis	MO	06/30/2024	08/08/2025	113,419	0	113,419	135,000	0	0	0	0	0	0	0
31 Illinios Avenue		Denison	TX	08/31/2024	07/16/2025	210,503	0	210,503	355,000	0	0	0	0	0	0	0
3101 Hillsdale Road		Baltimore	MD	10/31/2024	07/04/2025	128,752	0	128,752	160,000	0	0	0	0	0	0	0
13718 Cole Point Dr		Detroit	MI	11/30/2024	06/01/2025	87,119	0	87,119	125,000	0	0	0	0	0	0	0
2050 CORAL WAY SUITE 305		Kanas City	MO	12/31/2024	08/25/2025	241,960	0	241,960	263,000	0	0	0	0	0	0	0
7732 MORGAN LANE		Philadelphia	PA	12/31/2024	06/16/2025	235,520	0	235,520	256,000	0	0	0	0	0	0	0
2019 N Stillman Street		Philadelphia	PA	01/07/2025	07/09/2025	111,529	0	111,529	130,000	0	0	0	0	0	0	0
1512 Haak Street		Reading	PA	01/10/2025	08/21/2025	77,690	0	77,690	140,000	0	0	0	0	0	0	0
4780 Ashford Dunwoody Road 286		Augusta	GA	01/07/2025	06/18/2025	114,433	0	114,433	210,000	0	0	0	0	0	0	0
49820 Plymouth Avenue		Warren	MI	01/24/2025	07/02/2025	98,675	0	98,675	132,000	0	0	0	0	0	0	0
425 N 2nd St		Reading	PA	02/07/2025	06/30/2025	96,227	0	96,227	110,000	0	0	0	0	0	0	0
2110 E Arizona Street		Philadelphia	PA	02/04/2025	07/09/2025	128,800	0	128,800	140,000	0	0	0	0	0	0	0
4837 Mercer Road		Detroit	MI	02/20/2025	08/11/2025	124,298	0	124,298	149,000	0	0	0	0	0	0	0
3743 Glendale		Detroit	MI	02/20/2025	07/03/2025	118,638	0	118,638	150,000	0	0	0	0	0	0	0
20295 Huntington Road		Detroit	MI	04/17/2025	04/27/2025	103,050	0	103,050	155,000	0	0	0	0	0	0	0
10509 N Main Street		Richmond	IL	04/11/2025	04/17/2025	155,275	0	155,275	180,000	0	0	0	0	0	0	0
1242Muhlenberg Street		Reading	PA	04/11/2025	04/16/2025	74,520	0	74,520	81,000	0	0	0	0	0	0	0
1418 6th Avenue		Leavenworth	KS	04/17/2025	04/24/2025	133,400	0	133,400	145,000	0	0	0	0	0	0	0
423 N 2nd Street		Reading	PA	04/11/2025	04/17/2025	95,801	0	95,801	105,000	0	0	0	0	0	0	0
2526Cecil Avenue		Baltimore	MD	04/01/2025	06/02/2025	117,717	0	117,717	170,000	0	0	0	0	0	0	0
3428 W Jolly Road		Lansing	MI	04/01/2025	07/30/2025	101,659	0	101,659	165,000	0	0	0	0	0	0	0
619 Hazy Dawn Dr		Aberdeen	MD	05/15/2025	07/21/2025	230,545	0	230,545	325,000	0	0	0	0	0	0	0
2215 Belair Road		Baltimore	MD	05/15/2025	05/19/2025	104,158	0	104,158	195,000	0	0	0	0	0	0	0
69 Gates Street		Holyoke	MA	05/07/2025	08/01/2025	58,880	0	58,880	64,000	0	0	0	0	0	0	0
404 Park Pl		Fairburn	GA	05/06/2025	05/18/2025	275,209	0	275,209	320,000	0	0	0	0	0	0	0
3006 Stream Vw		South Fulton	GA	05/06/2025	05/28/2025	276,000	0	276,000	300,000	0	0	0	0	0	0	0
2139 Whistler Avenue		Baltimore	MD	05/29/2025	05/16/2025	82,800	0	82,800	90,000	0	0	0	0	0	0	0
742 Mccabe Avenue		Baltimore	MD	05/29/2025	06/09/2025	104,237	0	104,237	140,000	0	0	0	0	0	0	0
1905 W Mosher Street		Baltimore	MD	05/29/2025	06/08/2025	104,237	0	104,237	140,000	0	0	0	0	0	0	0
2464 Keyworth Avenue		Baltimore	MD	05/29/2025	08/12/2025	159,934	0	159,934	230,000	0	0	0	0	0	0	0
12620 Kilbourne Avenue		Detroit	MI	05/22/2025	07/22/2025	100,901	0	100,901	135,000	0	0	0	0	0	0	0
20101 Strathmoor St		Detroit	MI	05/22/2025	07/22/2025	92,038	0	92,038	123,000	0	0	0	0	0	0	0
2241 Clairmount Avenue		Detroit	MI	06/12/2025	05/17/2025	138,000	0	138,000	150,000	0	0	0	0	0	0	0
7330 Hurtgen Forest Road		Houston	TX	06/03/2025	07/10/2025	182,691	0	182,691	245,000	0	0	0	0	0	0	0
614 N Highland Avenue		Baltimore	MD	06/12/2025	08/15/2025	96,521	0	96,521	118,000	0	0	0	0	0	0	0
2030 Ann Avenue		Saint Louis	MO	06/06/2025	06/18/2025	340,400	0	340,400	370,000	0	0	0	0	0	0	0
2123 W Lexington Street		Baltimore	MD	05/29/2025	06/09/2025	104,237	0	104,237	150,000	0	0	0	0	0	0	0
1993 Glendale Avenue		Detroit	MI	07/03/2025	07/10/2025	128,644	0	128,644	172,000	0	0	0	0	0	0	0
3202 Ravenwood Avenue		Baltimore	MD	07/03/2025	07/19/2025	154,664	0	154,664	195,000	0	0	0	0	0	0	0
5116 S Carpenter Street		Chicago	IL	06/30/2025	07/03/2025	153,133	0	153,133	175,000	0	0	0	0	0	0	0
3019 Kentucky Avenue		Baltimore	MD	06/26/2025	07/13/2025	155,203	0	155,203	180,000	0	0	0	0	0	0	0
1200 N Curley Street		Baltimore	MD	06/26/2025	07/09/2025	130,352	0	130,352	210,000	0	0	0	0	0	0	0
720 N Rose Street		Baltimore	MD	06/26/2025	07/14/2025	158,630	0	158,630	200,000	0	0	0	0	0	0	0
2688 20th Street		Birmingham	AL	06/20/2025	06/26/2025	162,077	0	162,077	225,000	0	0	0	0	0	0	0
1465Manotak Point D		Jacksonville	FL	06/25/2025	06/20/2025	84,481	0	84,481	140,000	0	0	0	0	0	0	0
58090 High Gate Dr		Baltimore	MD	07/10/2025	07/19/2025	264,000	0	264,000	299,900	0	0	0	0	0	0	0

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Restr-icted Asset Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
100 Seaton Road		Baltimore	MD	07/24/2025	08/13/2025	174,727	0	174,727	195,000	0	0	0	0	0	0	0
28450 Boarman Avenue		Baltimore	MD	07/10/2025	07/20/2025	165,933	0	165,933	208,000	0	0	0	0	0	0	0
18160 Chilton Street		Baltimore	MD	07/10/2025	07/31/2025	157,431	0	157,431	228,000	0	0	0	0	0	0	0
5215 E 24th Street		Kansas City	MO	07/16/2025	06/10/2025	69,000	0	69,000	75,000	0	0	0	0	0	0	0
60130 College Avenue		Kansas City	MO	07/16/2025	06/10/2025	80,960	0	80,960	88,000	0	0	0	0	0	0	0
50300 Walrond Avenue		Kansas City	MO	07/16/2025	06/05/2025	89,771	0	89,771	110,000	0	0	0	0	0	0	0
20970 Elezey Avenue		Memphis	TN	07/24/2025	07/15/2025	175,706	0	175,706	195,000	0	0	0	0	0	0	0
33160 Glynn Ct		Detroit	MI	07/24/2025	06/19/2025	55,200	0	55,200	60,000	0	0	0	0	0	0	0
2491 2493 Calvert Avenue		Detroit	MI	08/14/2025	07/11/2025	161,000	0	161,000	175,000	0	0	0	0	0	0	0
1316 W Hunting Park Avenue		Philadelphia	PA	08/05/2025	06/15/2025	230,000	0	230,000	250,000	0	0	0	0	0	0	0
3265 Gladstone St		Detroit	MI	08/07/2025	06/19/2025	111,787	0	111,787	150,000	0	0	0	0	0	0	0
1030 Westmoor Dr NW		Atlanta	GA	08/05/2025	06/03/2025	268,468	0	268,468	375,000	0	0	0	0	0	0	0
9107 Huckinston Ct		Spring	TX	08/05/2025	07/11/2025	203,294	0	203,294	370,000	0	0	0	0	0	0	0
4002 Mortimer Avenue		Baltimore	MD	08/14/2025	09/01/2025	272,000	0	272,000	340,000	0	0	0	0	0	0	0
640 Plymouth Street		Montgomery	AL	08/18/2025	08/28/2025	210,244	0	210,244	299,000	0	0	0	0	0	0	0
1700 E Oliver Street		Baltimore	MD	09/25/2025	09/08/2025	242,076	0	242,076	265,500	0	0	0	0	0	0	0
622 E 33rd Street		Baltimore	MD	09/25/2025	06/26/2025	420,143	0	420,143	495,000	0	0	0	0	0	0	0
2281 Blain Street		Detroit	MI	09/18/2025	09/08/2025	75,440	0	75,440	82,000	0	0	0	0	0	0	0
1032 Maginn Ct		Mount Morris	MI	09/24/2025	07/03/2025	87,259	0	87,259	125,000	0	0	0	0	0	0	0
5439 Chester Avenue		Philadelphia	PA	09/09/2025	06/09/2025	184,087	0	184,087	210,000	0	0	0	0	0	0	0
265 Hamilton Avenue		Paterson	NJ	09/09/2025	03/19/2025	403,376	0	403,376	530,000	0	0	0	0	0	0	0
267 Clearview Ct		Villa Rica	GA	09/02/2025	08/29/2025	225,836	0	225,836	250,000	0	0	0	0	0	0	0
3126 Meadowstone Ln Sw		ATLANTA	GA	09/02/2025	07/02/2025	174,759	0	174,759	281,000	0	0	0	0	0	0	0
2635 W Philadelphia Street		Detroit	MI	08/28/2025	08/15/2025	73,600	0	73,600	80,000	0	0	0	0	0	0	0
265 Clearview Ct		Villa Rica	GA	10/07/2025	05/03/2025	250,050	0	250,050	300,000	0	0	0	0	0	0	0
2619 N Warnock Street		Philadelphia	PA	10/07/2025	06/22/2025	119,600	0	119,600	130,000	0	0	0	0	0	0	0
46 Hillard Street		Wilkes Barre	PA	10/03/2025	08/22/2025	115,045	0	115,045	130,000	0	0	0	0	0	0	0
801 W Park Avenue		Orange	TX	10/07/2025	08/19/2025	165,600	0	165,600	180,000	0	0	0	0	0	0	0
1622 14TH Avenue		Columbus	GA	10/07/2025	06/23/2025	138,495	0	138,495	155,000	0	0	0	0	0	0	0
14 Azaleawood Dr		Wetumpka	AL	10/15/2025	08/16/2025	191,371	0	191,371	279,000	0	0	0	0	0	0	0
4107 Angelina Dr		Plano	TX	10/07/2025	09/05/2025	226,900	0	226,900	358,000	0	0	0	0	0	0	0
9408 Mcaffee Dr		Montrose	MI	10/01/2025	07/09/2025	168,320	0	168,320	195,000	0	0	0	0	0	0	0
10 Perimeter Summit Blvd NE Unit 1408		Brookhaven	GA	10/07/2025	03/12/2025	189,111	0	189,111	245,000	0	0	0	0	0	0	0
523 Imo Dr		Dayton	OH	10/17/2025	04/02/2025	141,680	0	141,680	154,000	0	0	0	0	0	0	0
2824 Clifton Park		Baltimore	MD	10/31/2025	09/08/2025	68,561	0	68,561	140,000	0	0	0	0	0	0	0
2103 Anthony Road		Essex	MD	10/31/2025	05/02/2025	200,008	0	200,008	300,000	0	0	0	0	0	0	0
2235 Burroughs Avenue Southeast		Atlanta	GA	10/07/2025	09/09/2025	112,588	0	112,588	140,000	0	0	0	0	0	0	0
919 Sanderson Avenue		Scranton	PA	11/07/2025	05/26/2025	124,200	0	124,200	135,000	0	0	0	0	0	0	0
1116 65th Street Northwest		Bradenton	FL	11/04/2025	05/22/2025	336,255	0	336,255	379,000	0	0	0	0	0	0	0
3836 Delware Street		Gary	IN	11/07/2025	09/08/2025	126,751	0	126,751	169,000	0	0	0	0	0	0	0
340 Holiday Hill Dr		Florissant	MO	11/05/2025	06/23/2025	122,911	0	122,911	135,000	0	0	0	0	0	0	0
10272 Imperial Dr		SAINT LOUIS	MO	11/05/2025	06/23/2025	110,783	0	110,783	135,000	0	0	0	0	0	0	0
7752 Mallard Dr		Saint Louis	MO	11/05/2025	06/23/2025	83,720	0	83,720	91,000	0	0	0	0	0	0	0
2214 IBIS Ct		SAINT LOUIS	MO	11/05/2025	09/08/2025	110,400	0	110,400	120,000	0	0	0	0	0	0	0
5902 Arncliffe Dr		Houston	TX	11/04/2025	09/06/2025	128,871	0	128,871	255,000	0	0	0	0	0	0	0
508 Brook Avenue		South Hill	VA	11/10/2025	07/09/2025	99,544	0	99,544	145,000	0	0	0	0	0	0	0
1324 Felder Avenue		Montgomery	AL	11/17/2025	09/06/2025	203,814	0	203,814	229,000	0	0	0	0	0	0	0
2713 Cordone Street		Forth Worth	TX	11/04/2025	08/14/2025	199,478	0	199,478	250,000	0	0	0	0	0	0	0
7224 Greenlee Street		Forth Worth	TX	11/04/2025	08/14/2025	188,600	0	188,600	205,000	0	0	0	0	0	0	0
4518 Erath Street		Forth Worth	TX	11/04/2025	08/11/2025	179,400	0	179,400	195,000	0	0	0	0	0	0	0

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Restr-icted Asset Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
6200Kentwood Pl		Forth Worth	TX	11/04/2025	08/14/2025	179,400	0	179,400	195,000	0	0	0	0	0	0	0
2437 Alloway Dr		Forth Worth	TX	11/04/2025	06/20/2025	203,172	0	203,172	250,000	0	0	0	0	0	0	0
203 Fielding Dr		Mesquite	TX	11/04/2025	08/08/2025	199,478	0	199,478	226,000	0	0	0	0	0	0	0
4853 Vinetta Dr		Forth Worth	TX	11/04/2025	08/11/2025	181,008	0	181,008	245,000	0	0	0	0	0	0	0
601 W Cedar Street		Arlington	TX	11/04/2025	08/11/2025	232,725	0	232,725	285,000	0	0	0	0	0	0	0
927 Powell Road		Mesquite	TX	11/04/2025	08/14/2025	186,760	0	186,760	203,000	0	0	0	0	0	0	0
1685 North 56th Street		Philadelphia	PA	12/02/2025	08/26/2025	103,040	0	103,040	112,000	0	0	0	0	0	0	0
5139 Pine Street		Philadelphia	PA	12/02/2025	04/02/2025	440,404	0	440,404	585,000	0	0	0	0	0	0	0
1450 Fleming Ave		McKees Rocks	PA	12/01/2025	09/07/2025	101,861	0	101,861	125,000	0	0	0	0	0	0	0
713 Noble Street		Norristown	PA	12/03/2025	09/04/2025	203,475	0	203,475	286,000	0	0	0	0	0	0	0
18203 Maple Arbor Ct		Cypress	TX	12/02/2025	03/04/2025	182,272	0	182,272	380,000	0	0	0	0	0	0	0
3313 Hatcher St		Forth Worth	TX	12/02/2025	09/06/2025	119,600	0	119,600	130,000	0	0	0	0	0	0	0
1305 Bryan Street		Memphis	TN	12/11/2025	09/26/2025	79,769	0	79,769	114,000	0	0	0	0	0	0	0
4624 Mary Avenue		Baltimore	MD	12/18/2025	05/17/2025	132,966	0	132,966	215,000	0	0	0	0	0	0	0
619 N Belnord Avenue		Baltimore	MD	12/18/2025	05/26/2025	106,902	0	106,902	120,000	0	0	0	0	0	0	0
581 Allyn Street		Akron	OH	12/19/2025	03/25/2025	75,443	0	75,443	92,000	0	0	0	0	0	0	0
3408 Airway Avenue		Breckenridge Hills	MO	12/29/2025	01/04/2025	130,986	0	130,986	144,000	0	0	0	0	0	0	0
0599999. Properties held for sale						17,784,369	0	17,784,369	22,640,400	0	0	0	0	0	0	0
0699999 - Totals						91,557,615	0	84,750,848	95,750,112	792,932	18,613,233	0	(19,406,165)	0	14,749,463	14,168,964

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
30 North LaSalle	Chicago	IL		Fuller Family Holdings LLC	0	0	0	1,203,825
0199999. Acquired by purchase					0	0	0	1,203,825
2019 N Stillman Street	Philadelphia	PA	01/07/2025	Internal Transfer	111,529	0	111,529	0
1512 Haak Street	Reading	PA	01/10/2025	Internal Transfer	77,690	0	77,690	0
907 Locust Street	Reading	PA	01/10/2025	Internal Transfer	78,885	0	78,885	0
633 Tulpehocken Street	Reading	PA	01/10/2025	Internal Transfer	75,893	0	75,893	0
519 N Lakewood Ave	Baltimore	MD	01/09/2025	Internal Transfer	101,200	0	101,200	0
307 Calamato Woods way	Crystal Beach	TX	01/07/2025	Internal Transfer	460,701	0	460,701	0
523 N Luzerne Avenue	Baltimore	MD	01/15/2025	Internal Transfer	78,200	0	78,200	0
4780 Ashford Dunwoody Road 286	Augusta	GA	01/07/2025	Internal Transfer	114,433	0	114,433	0
49820 Plymouth Way	Warren	MI	01/24/2025	Internal Transfer	98,675	0	98,675	0
1327 River Green Dr	South Fulton	GA	02/04/2025	Internal Transfer	148,404	0	148,404	0
425 N 2nd St	Reading	PA	02/07/2025	Internal Transfer	96,227	0	96,227	0
2110 E Arizona Street	Philadelphia	PA	02/04/2025	Internal Transfer	128,800	0	128,800	0
4837 Mercer Road	Detroit	MI	02/20/2025	Internal Transfer	124,298	0	124,298	0
3743 Glendale	Detroit	MI	02/20/2025	Internal Transfer	118,638	0	118,638	0
7 Jay Street	Paterson	NJ	03/11/2025	Internal Transfer	403,494	0	403,494	0
13207 Regency First	San Antonio	TX	03/04/2025	Internal Transfer	157,096	0	157,096	0
20295 Huntington Road	Detroit	MI	04/17/2025	Internal Transfer	103,050	0	103,050	0
10509 N Main Street	Richmond	IL	04/11/2025	Internal Transfer	155,275	0	155,275	0
1242 Muhlenbery Street	Reading	PA	04/11/2025	Internal Transfer	74,520	0	74,520	0
1418 6th Avenue	Leavenworth	KS	04/17/2025	Internal Transfer	133,400	0	133,400	0
423 N 2nd Street	Reading	PA	04/11/2025	Internal Transfer	95,801	0	95,801	0
2526 Cecil Avenue	Baltimore	MD	04/01/2025	Internal Transfer	117,717	0	117,717	0
3428 W Jolly Road	Lansing	MI	04/01/2025	Internal Transfer	101,659	0	101,659	0
109 Banyan Street	Lake Jackson	TX	04/01/2025	Internal Transfer	280,269	0	280,269	0
2642 Wilkens Avenue	Baltimore	MD	05/01/2025	Internal Transfer	69,000	0	69,000	0
1706 Lemmons Street	Baltimore	MD	05/01/2025	Internal Transfer	34,960	0	34,960	0
418 N Milton Avenue	Baltimore	MD	05/01/2025	Internal Transfer	143,520	0	143,520	0
2708 Wilkens Avenue	Baltimore	MD	04/17/2025	Internal Transfer	131,064	0	131,064	0
5014 Belair Road	Baltimore	MD	04/17/2025	Internal Transfer	183,410	0	183,410	0
2428 Etting Street	Baltimore	MD	04/17/2025	Internal Transfer	139,535	0	139,535	0
2842 Mayfield Avenue	Baltimore	MD	04/17/2025	Internal Transfer	179,402	0	179,402	0
3117 Mareco Avenue	Baltimore	MD	04/17/2025	Internal Transfer	163,344	0	163,344	0
405 Nevada Street	Birmingham	AL	05/09/2025	Internal Transfer	84,917	0	84,917	0
619 Hazy Dawn Dr	Aberdeen	MD	05/15/2025	Internal Transfer	230,545	0	230,545	0
2215 Belair Road	Baltimore	MD	05/15/2025	Internal Transfer	104,158	0	104,158	0
2434 Etting Street	Baltimore	MD	05/08/2025	Internal Transfer	139,535	0	139,535	0
2612 E Preston Street	Baltimore	MD	05/08/2025	Internal Transfer	159,360	0	159,360	0
69 Gates Street	Holyoke	MA	05/07/2025	Internal Transfer	58,880	0	58,880	0
404 Park PL	Fairburn	GA	05/06/2025	Internal Transfer	275,209	0	275,209	0
3006 Stream VW	South Fulton	GA	05/06/2025	Internal Transfer	276,000	0	276,000	0
2139 Whistler AVE	Baltimore	MD	05/29/2025	Internal Transfer	82,800	0	82,800	0
1518 E 28th Street	Baltimore	MD	05/22/2025	Internal Transfer	154,579	0	154,579	0
2430 Etting Street	Baltimore	MD	05/29/2025	Internal Transfer	139,535	0	139,535	0
742 Mccabe Avenue	Baltimore	MD	05/29/2025	Internal Transfer	104,237	0	104,237	0
82 S Maples Street	West field	MA	05/28/2025	Internal Transfer	100,164	0	100,164	0
1905 W Mosher Street	Baltimore	MD	05/29/2025	Internal Transfer	104,237	0	104,237	0
2464 Keyworth Avenue	Baltimore	MD	05/29/2025	Internal Transfer	159,934	0	159,934	0
12620 Kilbourne Avenue	Detroit	MI	05/22/2025	Internal Transfer	100,901	0	100,901	0
20101 Strathmoor St	Detroit	MI	05/22/2025	Internal Transfer	92,038	0	92,038	0
2241 Clairmount Avenue	Detroit	MI	06/12/2025	Internal Transfer	138,000	0	138,000	0
7330 Hurtgen Forest Road	Houston	TX	06/03/2025	Internal Transfer	182,691	0	182,691	0
980 RD5501	Cleveland	TX	06/03/2025	Internal Transfer	119,899	0	119,899	0
2000 RD 5500	Cleveland	TX	06/03/2025	Internal Transfer	118,300	0	118,300	0
100 Florida Street	Amarillo	TX	06/03/2025	Internal Transfer	96,323	0	96,323	0
614 N Highland Avenue	Baltimore	MD	06/12/2025	Internal Transfer	96,521	0	96,521	0
2030 Ann Avenue	Saint Louis	MO	06/06/2025	Internal Transfer	340,400	0	340,400	0
2123 W Lexington Street	Baltimore	MD	05/29/2025	Internal Transfer	104,237	0	104,237	0
1993 Glendale Avenue	Detroit	MI	07/03/2025	Internal Transfer	128,644	0	128,644	0
2822 Kennedy Avenue	Baltimore	MI	07/03/2025	Internal Transfer	142,724	0	142,724	0
9601 Carr Road	Riverview	FL	07/03/2025	Internal Transfer	246,260	0	246,260	0

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
3202 Ravenwood Avenue	Baltimore	MD	07/03/2025	Internal Transfer	154,664	0	154,664	0
5116 S Carpenter Street	Chicago	IL	06/30/2025	Internal Transfer	153,133	0	153,133	0
3019 Kentucky Avenue	Baltimore	MD	06/26/2025	Internal Transfer	155,203	0	155,203	0
1200 N Curley Street	Baltimore	MD	06/26/2025	Internal Transfer	130,352	0	130,352	0
720 N Rose Street	Baltimore	MD	06/26/2025	Internal Transfer	158,630	0	158,630	0
2688 20th Street	Birmingham	AL	06/20/2025	Internal Transfer	162,077	0	162,077	0
1465 Manotak Point	Jacksonville	FL	06/25/2025	Internal Transfer	84,481	0	84,481	0
259 N 13TH ST	Reading	PA	07/11/2025	Internal Transfer	82,800	0	82,800	0
58090 High Gate Dr	Baltimore	MD	07/10/2025	Internal Transfer	264,000	0	264,000	0
700 N Belnord Avenue	Baltimore	MI	07/10/2025	Internal Transfer	159,360	0	159,360	0
24420 Etting Street	Baltimore	MI	07/10/2025	Internal Transfer	139,535	0	139,535	0
24460 Etting Street	Baltimore	MI	07/10/2025	Internal Transfer	139,535	0	139,535	0
24220 Etting Street	Baltimore	MI	07/10/2025	Internal Transfer	139,535	0	139,535	0
54320 Palm Valley Road	Roanoke	VA	07/11/2025	Internal Transfer	123,738	0	123,738	0
100 Seaton Street	Baltimore	MD	07/24/2025	Internal Transfer	174,727	0	174,727	0
1130 Fred Street	Lafayette	LA	07/23/2025	Internal Transfer	99,929	0	99,929	0
28450 Boarman Avenue	Baltimore	MD	07/10/2025	Internal Transfer	165,933	0	165,933	0
18160 Chilton street	Baltimore	MD	07/10/2025	Internal Transfer	157,431	0	157,431	0
5215 E 24th Street	Kansas City	MO	07/16/2025	Internal Transfer	69,000	0	69,000	0
60130 College Avenue	Kansas City	MO	07/16/2025	Internal Transfer	80,960	0	80,960	0
50300 Walrond Avenue	Kansas City	MO	07/16/2025	Internal Transfer	89,771	0	89,771	0
20970 Elzey Avenue	Memphis	TN	07/24/2025	Internal Transfer	175,706	0	175,706	0
33160 Glynn Ct	Detroit	MI	07/24/2025	Internal Transfer	55,200	0	55,200	0
2491 2493 Calvert Avenue	Detroit	MI	08/14/2025	Internal Transfer	161,000	0	161,000	0
1316 W Hunting Park Avenue	Philadelphia	PA	08/05/2025	Internal Transfer	230,000	0	230,000	0
3265 Gladstone St	Detroit	MI	08/07/2025	Internal Transfer	111,787	0	111,787	0
1030 Westmoor Dr. NW	Atlanta	GA	08/05/2025	Internal Transfer	268,468	0	268,468	0
2505 Poinsettial Dr	Dallas	TX	08/05/2025	Internal Transfer	268,232	0	268,232	0
9107 Huckinston Ct	Spring	TX	08/05/2025	Internal Transfer	203,294	0	203,294	0
4002 Mortimer Avenue	Baltimore	MD	08/14/2025	Internal Transfer	272,000	0	272,000	0
640 Plymouth Street	Montgomery	AL	08/18/2025	Internal Transfer	210,244	0	210,244	0
1700 E Oliver Street	Baltimore	MD	09/25/2025	Internal Transfer	242,076	0	242,076	0
622 E 33rd Street	Baltimore	MD	09/25/2025	Internal Transfer	420,143	0	420,143	0
2281 Blaine Street	Detroit	MI	09/18/2025	Internal Transfer	75,440	0	75,440	0
1032 Maginn Ct	Mount Morriss	MI	09/24/2025	Internal Transfer	87,259	0	87,259	0
5439 Chester Avenue	Philadelphia	PA	09/09/2025	Internal Transfer	184,087	0	184,087	0
265 Hamilton Avenue	Paterson	NJ	09/09/2025	Internal Transfer	403,376	0	403,376	0
267 Clearview Ct	Villa Rica	GA	09/02/2025	Internal Transfer	225,836	0	225,836	0
3126 Meadowstone Ln Sw	Atlanta	GA	09/02/2025	Internal Transfer	174,759	0	174,759	0
2635 W Philadelphia Street	Detroit	MI	08/28/2025	Internal Transfer	73,600	0	73,600	0
265 Clearview Ct	Villa Rica	GA	10/07/2025	Internal Transfer	250,050	0	250,050	0
2619 N Warnocks Street	Philadelphia	PA	10/07/2025	Internal Transfer	119,600	0	119,600	0
46 Hillard Street	Wilkes Barre	PA	10/03/2025	Internal Transfer	115,045	0	115,045	0
801 W Park Avenue	Orange	TX	10/07/2025	Internal Transfer	165,600	0	165,600	0
1622 14th Avenue	Columbus	GA	10/07/2025	Internal Transfer	138,495	0	138,495	0
14 Azaleawood Dr	Wetumpka	AL	10/15/2025	Internal Transfer	191,371	0	191,371	0
4107 Angelina Dr	Plano	TX	10/07/2025	Internal Transfer	226,900	0	226,900	0
9408 Mcaffee Road	Montrosse	MI	10/01/2025	Internal Transfer	168,320	0	168,320	0
10 Perimeter Summit Blvd NE Unit 1408	Brookhaven	GA	10/07/2025	Internal Transfer	189,111	0	189,111	0
523 Imo Dr	Dayton	OH	10/17/2025	Internal Transfer	141,680	0	141,680	0
2824 Clifton Park Te	Baltimore	MD	10/31/2025	Internal Transfer	68,561	0	68,561	0
2103 Anthony Avenue	Essex	MD	10/31/2025	Internal Transfer	200,008	0	200,008	0
2235 Burroughs Avenue Southeast	Atlanta	GA	10/07/2025	Internal Transfer	112,588	0	112,588	0
919 Sanderson Avenue	Scranton	PA	11/07/2025	Internal Transfer	124,200	0	124,200	0
1116 65th Street Northwest	Bradenton	FL	11/04/2025	Internal Transfer	336,255	0	336,255	0
3836 Delware Street	Gary	IN	11/07/2025	Internal Transfer	126,751	0	126,751	0
340 Holiday Hill Dr	Florissant	MO	11/05/2025	Internal Transfer	122,911	0	122,911	0
10272 Imperial Dr	Saint Louis	MO	11/05/2025	Internal Transfer	110,783	0	110,783	0
7752 Mallard Dr	Saint Louis	MO	11/05/2025	Internal Transfer	83,720	0	83,720	0
2214 IBIS CT	Saint Louis	MO	11/05/2025	Internal Transfer	110,400	0	110,400	0
5902 Arncliffee Dr	Houston	TX	11/04/2025	Internal Transfer	128,871	0	128,871	0
508 Brook Avenue	South Hill	VA	11/10/2025	Internal Transfer	99,544	0	99,544	0

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1324 Felder Avenue	Montgomery	AL	11/17/2025	Internal Transfer	203,814	0	203,814	0
2713 Cordone Street	Forth Worth	TX	11/04/2025	Internal Transfer	199,478	0	199,478	0
7224 Greenlee Street	Forth Worth	TX	11/04/2025	Internal Transfer	188,600	0	188,600	0
4518 Erath Street	Forth Worth	TX	11/04/2025	Internal Transfer	179,400	0	179,400	0
6200 Kentwood Pl	Forth Worth	TX	11/04/2025	Internal Transfer	179,400	0	179,400	0
2437 Alloway Dr	Forth Worth	TX	11/04/2025	Internal Transfer	203,172	0	203,172	0
203 Fielding Dr	Mesquite	TX	11/04/2025	Internal Transfer	199,478	0	199,478	0
4853 Vinetta Dr	Forth Worth	TX	11/04/2025	Internal Transfer	181,008	0	181,008	0
601 W Cedar Street	Arlington	TX	11/04/2025	Internal Transfer	232,725	0	232,725	0
927 Powell Road	Mesquite	TX	11/04/2025	Internal Transfer	186,760	0	186,760	0
1685 North 56th Street	Philadelphia	PA	12/02/2025	Internal Transfer	103,040	0	103,040	0
5139 Pine Street	Philadelphia	PA	12/02/2025	Internal Transfer	440,404	0	440,404	0
1450 Fleming Ave	McKees Rocks	PA	12/01/2025	Internal Transfer	101,861	0	101,861	0
713 Noble Street	Norristown	PA	12/03/2025	Internal Transfer	203,475	0	203,475	0
18203 Maple Arbor Ct	Cypress	TX	12/02/2025	Internal Transfer	182,272	0	182,272	0
3313 Hatcher St	Forth Worth	TX	12/02/2025	Internal Transfer	119,600	0	119,600	0
1305 Bryan Street	Memphis	TN	12/11/2025	Internal Transfer	79,769	0	79,769	0
4624 MARY AVE	Baltimore	MD	12/18/2025	Internal Transfer	132,966	0	132,966	0
619 N Belnord Avenue	Baltimore	MD	12/18/2025	Internal Transfer	106,902	0	106,902	0
581 Allyn Street	Akron	OH	12/19/2025	Internal Transfer	75,443	0	75,443	0
3408 Airway Avenue	Breckenridge Hills	MO	12/29/2025	Internal Transfer	130,986	0	130,986	0
0299999. Acquired by internal transfer					22,249,735	0	22,249,735	0
0399999 - Totals					22,249,735	0	22,249,735	1,203,825

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
1110 S Olive St	San Antonio	TX	01/10/2025		140,668	0	140,668	0	0	0	0	0	140,668	160,000	0	19,332	19,332	0	0
1118 Wyoming street	San Antonio	TX	06/10/2025		228,994	0	228,994	0	0	0	0	0	228,994	236,250	0	7,256	7,256	0	0
19740 Pennington drive	Detroit	MI	06/10/2025		96,799	0	96,799	0	0	0	0	0	96,799	97,055	0	257	257	0	0
4500 Phannon blvd 8a	Lithonia	GA	04/16/2025		66,052	0	66,052	0	0	0	0	0	66,052	55,081	0	(10,970)	(10,970)	0	0
25147 Greenbrooke dr	Birmingham	AL	05/10/2025		137,146	0	137,146	0	0	0	0	0	137,146	65,000	0	(72,146)	(72,146)	0	0
619 Tulpehocken street	Reading	PA	05/12/2025		111,472	0	111,472	0	0	0	0	0	111,472	122,419	0	10,947	10,947	0	0
907 Locust street	Reading	PA	05/08/2025		78,885	0	78,885	0	0	0	0	0	78,885	104,164	0	25,279	25,279	0	0
820 Haskell Ward Drive	Griffin	GA	09/30/2025		91,148	0	91,148	0	0	0	0	0	91,148	95,663	0	4,516	4,516	0	0
1920 Moores Mill Rd	Atlanta	GA	07/31/2025		522,188	0	522,188	0	0	0	0	0	522,188	472,075	0	(50,113)	(50,113)	0	0
APT 34137349 Quivira Road.	Shawnee	KS	07/31/2025		111,848	0	111,848	0	0	0	0	0	111,848	88,976	0	(22,872)	(22,872)	0	0
5295 Hollister Street Ste 217	Houston	TX	07/31/2025		115,000	0	115,000	0	0	0	0	0	115,000	110,037	0	(4,963)	(4,963)	0	0
166 Kalsun Trai	Ellenwood	GA	07/31/2025		210,485	0	210,485	0	0	0	0	0	210,485	290,825	0	80,340	80,340	0	0
717 Therese Ter	Des Plaines	IL	08/31/2025		111,339	0	111,339	0	0	0	0	0	111,339	59,305	0	(52,034)	(52,034)	0	0
104 Kings Highway	West Springfield	MA	07/31/2025		249,820	0	249,820	0	0	0	0	0	249,820	277,405	0	27,585	27,585	0	0
8620 PleasantT Plains Road	Towson	MD	08/31/2025		133,944	0	133,944	0	0	0	0	0	133,944	115,380	0	(18,564)	(18,564)	0	0
633 Tulpehocken Street	Bryn Mawr	PA	07/31/2025		75,893	0	75,893	0	0	0	0	0	75,893	132,471	0	56,578	56,578	0	0
519 N Lakewood Ave	Bryn Mawr	PA	09/30/2025		101,200	0	101,200	0	0	0	0	0	101,200	97,305	0	(3,895)	(3,895)	0	0
109 Banyan Street	Lake Jackson	TX	07/31/2025		280,269	0	280,269	0	0	0	0	0	280,269	278,453	0	(1,816)	(1,816)	0	0
2642 Wilkens Avenue	Baltimore	MD	08/31/2025		69,000	0	69,000	0	0	0	0	0	69,000	160,335	0	91,335	91,335	0	0
1706 Lemmon Street	Baltimore	MD	08/31/2025		34,960	0	34,960	0	0	0	0	0	34,960	202,100	0	167,140	167,140	0	0
418 N Milton Avenue	Baltimore	MD	08/31/2025		143,520	0	143,520	0	0	0	0	0	143,520	242,870	0	99,350	99,350	0	0
5014 Belair Road	Baltimore	MD	08/31/2025		183,410	0	183,410	0	0	0	0	0	183,410	210,535	0	27,125	27,125	0	0
2428 Etting Street	Baltimore	MD	08/31/2025		139,535	0	139,535	0	0	0	0	0	139,535	160,260	0	20,725	20,725	0	0
2842 Mayfield Avenue	Baltimore	MD	08/31/2025		179,402	0	179,402	0	0	0	0	0	179,402	202,794	0	23,392	23,392	0	0
3117 Mareco Avenue	Baltimore	MD	08/31/2025		163,344	0	163,344	0	0	0	0	0	163,344	187,167	0	23,823	23,823	0	0
405 Nevada Street	Birmingham	AL	08/31/2025		84,917	0	84,917	0	0	0	0	0	84,917	69,951	0	(14,967)	(14,967)	0	0
2434 Etting Street	Baltimore	MD	08/31/2025		139,535	0	139,535	0	0	0	0	0	139,535	157,711	0	18,176	18,176	0	0
2612 E Preston Street	Baltimore	MD	08/31/2025		159,360	0	159,360	0	0	0	0	0	159,360	181,025	0	21,665	21,665	0	0
1518 E 28th Street	Baltimore	MD	08/31/2025		154,579	0	154,579	0	0	0	0	0	154,579	177,888	0	23,308	23,308	0	0
2430 Etting Street	Baltimore	MD	08/31/2025		139,535	0	139,535	0	0	0	0	0	139,535	157,090	0	17,555	17,555	0	0
2822 Kennedy Avenue	Baltimore	MD	08/31/2025		142,724	0	142,724	0	0	0	0	0	142,724	161,448	0	18,724	18,724	0	0
700 N Belnord Avenue	Baltimore	MD	08/31/2025		159,360	0	159,360	0	0	0	0	0	159,360	178,988	0	19,628	19,628	0	0
24420 Etting Street	Baltimore	MD	08/31/2025		139,535	0	139,535	0	0	0	0	0	139,535	156,924	0	17,389	17,389	0	0
24460 Etting Street	Baltimore	MD	08/31/2025		139,535	0	139,535	0	0	0	0	0	139,535	157,208	0	17,674	17,674	0	0
24220 Etting Street	Baltimore	MD	08/31/2025		139,535	0	139,535	0	0	0	0	0	139,535	156,301	0	16,766	16,766	0	0
54320 Palm Valley Road	Roanoke	VA	09/30/2025		123,738	0	123,738	0	0	0	0	0	123,738	127,444	0	3,706	3,706	0	0
1115 Lindley Avenue	Philadelphia	PA	10/31/2025		279,087	0	279,087	0	0	0	0	0	279,087	155,735	0	(123,351)	(123,351)	0	0
8620 Pleasant Plains Road	Baltimore	MD	10/31/2025		78,200	0	78,200	0	0	0	0	0	78,200	110,399	0	32,199	32,199	0	0
29604 Greenboro Street	Detroit	MI	10/31/2025		80,671	0	80,671	0	0	0	0	0	80,671	70,584	0	(10,087)	(10,087)	0	0
52454 Silent Ridge St	Hazel Park	MI	10/31/2025		94,952	0	94,952	0	0	0	0	0	94,952	78,290	0	(16,662)	(16,662)	0	0
307 Calamato Woods way	Crystal Beach	TX	10/31/2025		460,701	0	460,701	0	0	0	0	0	460,701	254,700	0	(206,001)	(206,001)	0	0
523 N Luzerne Avenue	Baltimore	MD	10/31/2025		78,200	0	78,200	0	0	0	0	0	78,200	135,236	0	57,036	57,036	0	0
1327 River Green Dr	South Fulton	GA	10/31/2025		148,404	0	148,404	0	0	0	0	0	148,404	183,802	0	35,398	35,398	0	0
7 Jay Street	Paterson	NJ	11/30/2025		403,494	0	403,494	0	0	0	0	0	403,494	420,359	0	16,865	16,865	0	0
13207 Regency First	San Antonio	TX	11/30/2025		157,096	0	157,096	0	0	0	0	0	157,096	65,822	0	(91,274)	(91,274)	0	0
2708 Wilkens Avenue	Baltimore	MD	11/30/2025		131,064	0	131,064	0	0	0	0	0	131,064	46,841	0	(84,223)	(84,223)	0	0
82 S Maple Street Unit	West Field	MA	11/30/2025		100,164	0	100,164	0	0	0	0	0	100,164	153,619	0	53,455	53,455	0	0
980 Road 5501	Cleveland	TX	11/30/2025		119,899	0	119,899	0	0	0	0	0	119,899	123,006	0	3,107	3,107	0	0
2000 Road 5500	Cleveland	TX	11/30/2025		118,300	0	118,300	0	0	0	0	0	118,300	126,524	0	8,224	8,224	0	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
100 Florida Street	Amarillo	TX	12/31/2025		96,323	0	96,323	0	0	0	0	0	96,323	75,682	0	(20,641)	(20,641)	0	0
9601 Carr Road	Riverview	FL	12/31/2025		246,260	0	246,260	0	0	0	0	0	246,260	294,942	0	48,682	48,682	0	0
259 N 13th Street	Reading	PA	12/31/2025		82,800	0	82,800	0	0	0	0	0	82,800	128,873	0	46,073	46,073	0	0
1130 Fred Street	Lafayette	LA	12/31/2025		99,929	0	99,929	0	0	0	0	0	99,929	49,983	0	(49,946)	(49,946)	0	0
2505 Poinsettia Dr	Dallas	TX	12/31/2025		268,232	0	268,232	0	0	0	0	0	268,232	155,349	0	(112,883)	(112,883)	0	0
0199999. Property disposed					8,342,450	0	8,342,450	0	0	0	0	0	8,342,450	8,535,648	0	193,198	193,198	0	0
0399999 - Totals					8,342,450	0	8,342,450	0	0	0	0	0	8,342,450	8,535,648	0	193,198	193,198	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5555275		GRANTHAM	GBR		06/09/2025	6.510	331,604,689	0	48,959	0	(4,738,395)	(2,162,627)	652,349,250	05/01/2025
8003018		JACKSONVILLE	FL		03/26/2025	6.300	33,464,051	0	9,896	0	0	0	58,205,228	02/20/2025
8880069555A		JEROME	ID		12/17/2024	6.960	25,827,479	0	8,786	0	0	0	41,220,000	02/05/2025
8880083555A		TWIN FALLS	ID		03/04/2025	7.183	33,585,089	0	13,683	0	0	0	63,373,906	09/23/2024
8880086555A		BAKERSFIELD	CA		03/25/2025	6.690	39,967,659	0	27,659	0	0	0	112,200,000	03/01/2025
8880107555A		SEMONILE	TX		09/19/2025	6.550	20,971,773	0	8,523	0	0	0	35,150,000	09/10/2025
0199999. Mortgages in good standing - farm mortgages							485,420,740	0	117,506	0	(4,738,395)	(2,162,627)	962,498,385	XXX
2000001		PLANO	TX		12/23/2022	3.875	72,892	0	820	0	0	0	407,925	02/14/2025
2000124		CLIFTON PARK	NY		12/23/2022	4.250	232,245	0	2,074	0	0	0	687,528	02/14/2025
2001667		RARITAN	NJ		12/23/2022	4.375	94,227	0	600	0	0	0	374,400	02/14/2025
2001733		MANASSAS	VA		12/23/2022	4.625	141,340	0	1,398	0	0	0	489,888	02/14/2025
2001759		MAIDEN	NC		12/23/2022	4.500	123,869	0	981	0	0	0	484,431	02/14/2025
2001780		NEW HYDE PARK	NY		12/23/2022	4.500	353,714	0	2,708	0	0	0	1,109,024	02/14/2025
2001822		PHILADELPHIA	PA		12/23/2022	3.875	74,500	0	1,097	0	0	0	291,597	02/14/2025
2001846		GRESHAM	OR		12/23/2022	4.500	153,546	0	1,263	0	0	0	639,004	02/14/2025
2001894		ANNANDALE	VA		12/23/2022	4.500	322,841	0	2,608	0	0	0	995,680	02/14/2025
2001895		BRIDGEWATER	NJ		12/23/2022	4.375	314,648	0	116	0	0	0	958,392	02/14/2025
2001962		FREEPORT	NY		12/23/2022	4.125	108,468	0	1,004	0	0	0	665,184	02/14/2025
2002043		THERMAL	CA		12/23/2022	4.500	106,939	0	864	0	0	0	481,500	01/09/2025
2002107		DALLAS	TX		12/23/2022	4.500	220,514	0	1,728	0	0	0	654,678	02/14/2025
2002115		INDIAN HEAD	MD		12/23/2022	4.625	107,492	0	790	0	0	0	440,730	02/14/2025
2002126		BOISE	ID		12/23/2022	4.625	118,080	0	1,136	0	0	0	541,403	02/14/2025
2002147		PRAIRIE VILLAGE	KS		12/23/2022	4.750	114,707	0	777	0	0	0	409,200	03/25/2025
2002183		NORTH ARLINGTON	NJ		12/23/2022	4.375	194,250	0	1,322	0	0	0	732,353	02/14/2025
2002278		WATERFORD	NY		12/23/2022	4.250	163,104	0	1,473	0	0	0	470,000	03/25/2025
2002283		JERSEY CITY	NJ		12/23/2022	4.625	236,552	0	2,032	0	0	0	480,000	03/25/2025
2002315		LONG VALLEY	NJ		12/23/2022	4.375	170,402	0	1,170	0	0	0	549,000	03/25/2025
2002352		MATAWAN	NJ		12/23/2022	4.625	364,725	0	1,983	0	0	0	900,000	03/25/2025
2002439		CRANFORD	NJ		12/23/2022	4.625	242,163	0	1,392	0	0	0	957,490	02/14/2025
2002447		NEWARK	NJ		12/23/2022	4.875	106,315	0	738	0	0	0	466,830	02/14/2025
2002453		BUCKEYE	AZ		12/23/2022	4.500	113,462	0	3,099	0	0	0	959,560	02/14/2025
2002480		BERLIN	CT		12/23/2022	4.500	136,155	0	1,199	0	0	0	395,400	02/14/2025
2002594		TUTTLE	OK		12/23/2022	4.375	95,530	0	1,145	0	0	0	323,418	02/14/2025
2002611		HICKSVILLE	NY		12/23/2022	4.625	237,673	0	2,116	0	0	0	801,259	02/14/2025
2002698		FORT WORTH	TX		12/23/2022	4.625	131,422	0	990	0	0	0	458,480	02/14/2025
2002720		NEW BRAUNFELS	TX		12/23/2022	4.500	108,521	0	836	0	0	0	485,300	02/14/2025
2002777		AUSTIN	TX		12/23/2022	4.625	127,315	0	1,124	0	0	0	486,804	02/14/2025
2002792		BRISTOW	VA		12/23/2022	4.625	362,005	0	2,566	0	0	0	1,064,494	02/14/2025
2002835		BRENTWOOD	NY		12/23/2022	4.625	118,718	0	864	0	0	0	734,048	02/14/2025
2002866		LIVE OAK	TX		12/23/2022	4.625	126,004	0	906	0	0	0	359,700	02/14/2025
2002985		MANASSAS	VA		12/23/2022	4.625	184,602	0	509	0	0	0	594,738	02/14/2025
2002993		JERSEY CITY	NJ		12/23/2022	4.500	201,319	0	1,679	0	0	0	600,000	03/25/2025
2003033		RICHMOND	TX		12/23/2022	4.500	161,979	0	1,303	0	0	0	430,416	02/14/2025
2003060		ROLESVILLE	NC		12/23/2022	4.500	179,563	0	1,086	0	0	0	564,768	02/14/2025
2003080		ALOHA	OR		12/23/2022	4.625	139,101	0	1,245	0	0	0	584,022	02/14/2025
2003140		BOONTON TOWNSHIP	NJ		12/23/2022	4.625	242,180	0	1,730	0	0	0	658,184	02/14/2025
2003149		FORT COLLINS	CO		12/23/2022	4.375	153,023	0	1,023	0	0	0	551,772	02/14/2025
2003204		FORT WAYNE	IN		12/23/2022	4.375	45,701	0	361	0	0	0	220,472	02/14/2025
2003260		FREDERICKSBURG	VA		12/23/2022	4.625	141,155	0	1,063	0	0	0	417,852	02/14/2025
2003304		NORFOLK	VA		12/23/2022	4.625	122,421	0	1,513	0	0	0	425,520	02/14/2025
2003320		CHANTILLY	VA		12/23/2022	4.750	312,670	0	2,041	0	0	0	947,101	02/14/2025
2003370		WARRENTON	VA		05/26/2017	4.750	503,754	0	(1,317)	0	0	0	1,199,400	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2003395		STERLING	VA		12/23/2022	4.750	332,678	0	2,522	0	0	0	1,048,362	02/14/2025
2003398		ROCKAWAY	NJ		12/23/2022	4.750	148,417	0	1,031	0	0	0	518,100	02/14/2025
2003401		MOODUS	CT		12/23/2022	4.375	86,495	0	1,064	0	0	0	160,000	03/25/2025
2003420		TABERNACLE	NJ		12/23/2022	4.250	130,119	0	1,425	0	0	0	569,181	02/14/2025
2003423		EAGAN	MN		12/23/2022	4.875	260,197	0	2,982	0	0	0	1,254,639	02/14/2025
2003424		PARKLAND	FL		12/23/2022	4.375	457,103	0	4,328	0	0	0	1,607,930	02/14/2025
2003430		WASHINGTON	DC		12/23/2022	4.750	320,475	0	2,092	0	0	0	719,510	02/14/2025
2003450		CEDAR GROVE	NJ		12/23/2022	4.375	252,265	0	2,030	0	0	0	761,147	02/14/2025
2003462		STERLING	VA		12/23/2022	4.750	243,814	0	2,133	0	0	0	707,292	02/14/2025
2003481		WESTMINSTER	CO		12/23/2022	4.625	87,643	0	760	0	0	0	373,543	02/14/2025
2003492		LOS BANOS	CA		12/23/2022	4.625	109,716	0	788	0	0	0	419,580	02/14/2025
2003500		CLARKSBURG	WV		12/23/2022	4.625	90,500	0	654	0	0	0	128,000	03/25/2025
2003525		OLATHE	KS		12/23/2022	4.750	104,835	0	700	0	0	0	352,203	02/14/2025
2003532		DUMFRIES	VA		12/23/2022	4.750	147,100	0	1,004	0	0	0	462,705	02/14/2025
2003569		CHARLOTTE	NC		12/23/2022	4.750	232,527	0	1,671	0	0	0	836,087	02/14/2025
2003617		MARIETTA	GA		12/23/2022	4.375	400,891	0	2,888	0	0	0	1,474,368	02/14/2025
2003625		CLARKSBURG	MD		12/23/2022	4.750	184,733	0	1,210	0	0	0	481,376	02/14/2025
2003685		BLOOMFIELD	NJ		12/23/2022	4.625	146,321	0	1,153	0	0	0	549,578	02/14/2025
2003702		OVERLAND PARK	KS		12/23/2022	4.625	116,844	0	829	0	0	0	414,810	02/14/2025
2003706		EDMONDS	WA		12/23/2022	4.625	465,736	0	3,865	0	0	0	2,177,952	02/14/2025
2003712		GRANBY	CT		12/23/2022	4.750	181,788	0	36,033	0	0	0	536,705	02/14/2025
2003714		PEORIA	AZ		12/23/2022	4.750	133,387	0	899	0	0	0	493,278	02/14/2025
2003736		HERNDON	VA		12/23/2022	4.500	240,599	0	1,826	0	0	0	603,288	02/14/2025
2003748		STANHOPE	NJ		12/23/2022	4.250	157,251	0	1,232	0	0	0	458,000	05/21/2024
2003754		WOODBURY	MN		12/23/2022	3.125	91,111	0	1,869	0	0	0	941,490	02/14/2025
2003769		COEUR D ALENE	ID		12/23/2022	4.625	369,097	0	2,131	0	0	0	1,750,000	03/25/2025
2003789		ASHBURN	VA		12/23/2022	4.750	288,721	0	4,124	0	0	0	1,058,420	02/14/2025
2003790		ARLINGTON	VA		12/23/2022	4.500	126,230	0	995	0	0	0	294,930	02/14/2025
2003906		ALEXANDRIA	VA		05/23/2017	4.500	603,988	0	(538)	0	0	0	1,212,530	02/06/2025
2003924		GLENVIEW	IL		12/23/2022	4.250	362,468	0	2,883	0	0	0	1,199,000	03/25/2025
2004035		CLARKSBURG	MD		12/23/2022	4.625	204,062	0	2,105	0	0	0	563,136	02/14/2025
2004069		ELLICOTT CITY	MD		05/26/2017	4.250	617,401	0	(390)	0	0	0	1,980,864	02/06/2025
2004074		CHICAGO	IL		12/23/2022	4.500	417,423	0	2,804	0	0	0	1,622,375	02/14/2025
2005217		BOCA RATON	FL		05/26/2017	4.250	242,726	0	(1,751)	0	0	0	3,322,872	02/06/2025
2005304		CONROE	TX		05/26/2017	4.250	334,508	0	(217)	0	0	0	947,715	02/06/2025
2005418		NORTHVILLE	MI		05/26/2017	4.250	534,308	0	1	0	0	0	1,618,288	02/06/2025
2005629		HOUSTON	TX		05/26/2017	4.625	420,584	0	(552)	0	0	0	730,290	02/06/2025
2005767		FAIRFAX	VA		05/26/2017	4.500	437,987	0	(855)	0	0	0	887,868	02/06/2025
2005841		SUGAR LAND	TX		05/26/2017	3.750	401,560	0	(164)	0	0	0	800,605	02/06/2025
2006050		WASHINGTON	DC		05/26/2017	4.250	435,236	0	(795)	0	0	0	1,290,930	02/06/2025
2006098		LAS VEGAS	NV		05/26/2017	4.375	480,922	0	(876)	0	0	0	1,442,320	02/06/2025
2006697		CASTLE ROCK	CO		05/26/2017	4.125	347,153	0	(409)	0	0	0	1,095,136	02/06/2025
2006706		SEATTLE	WA		05/26/2017	4.125	413,161	0	(504)	0	0	0	2,146,278	02/06/2025
2006846		MIAMI	FL		05/26/2017	4.250	337,332	0	(327)	0	0	0	905,000	03/22/2024
2006995		DULUTH	GA		04/18/2018	4.000	393,814	0	(175)	0	0	0	1,580,382	02/06/2025
2007084		SAN FRANCISCO	CA		05/26/2017	4.250	579,972	0	(551)	0	0	0	1,372,500	02/06/2025
2007090		COEUR D ALENE	ID		05/26/2017	4.000	592,479	0	(549)	0	0	0	2,560,250	02/06/2025
2007101		ARLINGTON	VA		05/26/2017	4.000	779,505	0	(831)	0	0	0	2,168,773	02/06/2025
2007120		SAN JOSE	CA		05/26/2017	4.000	487,823	0	(550)	0	0	0	1,901,178	02/06/2025
2007167		EDMONDS	WA		05/26/2017	3.875	394,640	0	(193)	0	0	0	2,341,560	02/06/2025
2007178		PACIFIC GROVE	CA		05/26/2017	4.000	347,948	0	(505)	0	0	0	1,629,920	02/06/2025
2007196		ANNAPOLIS	MD		05/26/2017	3.875	485,354	0	(260)	0	0	0	1,927,800	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2007225		VISTA	CA		05/26/2017	4.125	572,060	0	(711)	0	0	0	2,644,740	02/06/2025
2007238		WASHINGTON	DC		05/26/2017	3.875	738,050	0	(508)	0	0	0	1,887,384	02/06/2025
2007322		MCCORDSVILLE	IN		05/26/2017	4.000	383,507	0	(481)	0	0	0	2,134,620	02/06/2025
2007340		ALAMO	CA		05/26/2017	4.000	604,670	0	(759)	0	0	0	2,582,442	02/06/2025
2007359		ARLINGTON	VA		05/26/2017	3.875	364,538	0	(364)	0	0	0	490,500	02/28/2025
2007425		ELK GROVE	CA		05/26/2017	3.875	376,289	0	(455)	0	0	0	1,429,014	02/06/2025
2007445		WASHINGTON	DC		05/26/2017	4.000	722,156	0	1	0	0	0	2,184,240	02/06/2025
2007658		WASHINGTON	DC		05/26/2017	3.750	380,846	0	(243)	0	0	0	972,990	02/06/2025
2007664		UPPER MARLBORO	MD		05/26/2017	3.750	418,376	0	(500)	0	0	0	893,037	02/06/2025
2007699		LUTHERVILLE TIMONIUM	MD		05/26/2017	4.000	362,184	0	(477)	0	0	0	869,161	02/06/2025
2007753		DENVER	CO		05/26/2017	4.000	580,314	0	(621)	0	0	0	1,985,424	02/06/2025
2007818		GREAT FALLS	VA		05/26/2017	3.875	569,843	0	(456)	0	0	0	1,759,297	02/06/2025
2007820		WASHINGTON	DC		05/26/2017	3.875	457,307	0	(294)	0	0	0	1,682,780	02/06/2025
2007829		EAST HANOVER	NJ		05/26/2017	3.875	378,730	0	(360)	0	0	0	1,370,394	02/06/2025
2007836		OCOEE	FL		05/26/2017	3.875	408,227	0	(246)	0	0	0	1,141,191	02/06/2025
2008055		FLEMINGTON	NJ		05/26/2017	3.875	528,220	0	(1)	0	0	0	1,290,252	02/06/2025
2008173		FINKSBURG	MD		05/26/2017	4.125	318,408	0	(554)	0	0	0	1,021,800	02/06/2025
2008179		ALEXANDRIA	VA		05/26/2017	4.000	523,026	0	(495)	0	0	0	1,204,956	02/06/2025
2008187		ESTERO	FL		05/26/2017	4.000	555,012	0	(452)	0	0	0	1,520,420	02/06/2025
2008207		LA JOLLA	CA		05/26/2017	3.750	586,209	0	(285)	0	0	0	2,495,000	03/22/2024
2008243		SAN FRANCISCO	CA		05/26/2017	3.500	326,806	0	(631)	0	0	0	1,893,320	02/06/2025
2008251		MERIDIAN	ID		05/26/2017	4.000	368,885	0	(408)	0	0	0	1,868,003	02/06/2025
2008274		GRANITE BAY	CA		05/26/2017	4.125	401,334	0	(492)	0	0	0	1,218,690	02/06/2025
2008283		SANDY SPRINGS	GA		04/18/2018	3.750	433,696	0	(128)	0	0	0	1,081,934	02/06/2025
2008312		NEW BRAUNFELS	TX		05/26/2017	4.000	630,029	0	(378)	0	0	0	1,727,739	02/06/2025
2008332		SAN FRANCISCO	CA		05/26/2017	4.250	562,594	0	(405)	0	0	0	582,400	02/28/2025
2008425		LOS ANGELES	CA		05/26/2017	4.000	490,837	0	(507)	0	0	0	1,896,950	02/06/2025
2008442		SNOQUALMIE	WA		05/26/2017	3.750	558,664	0	145	0	0	0	2,275,570	02/06/2025
2008466		SAN DIEGO	CA		05/26/2017	4.000	506,881	0	(412)	0	0	0	4,681,250	02/06/2025
2008479		ALISO VIEJO	CA		05/26/2017	4.000	540,188	0	(718)	0	0	0	2,316,468	02/06/2025
2008526		LIVERMORE	CA		05/26/2017	4.125	602,092	0	(444)	0	0	0	1,759,805	02/06/2025
2008590		PHOENIX	AZ		05/26/2017	4.000	507,218	0	(398)	0	0	0	2,266,640	02/06/2025
2008673		LOS ANGELES	CA		05/26/2017	4.000	632,844	0	(771)	0	0	0	2,710,757	02/06/2025
2008729		VACAVILLE	CA		05/26/2017	4.250	635,343	0	(647)	0	0	0	1,504,496	02/06/2025
2008782		NEW BERLIN	WI		11/21/2019	4.125	476,224	0	(542)	0	0	0	1,190,502	02/06/2025
2008791		LAUREL	MD		05/26/2017	4.250	456,397	0	(565)	0	0	0	1,130,091	02/06/2025
2008815		OAKLAND	CA		05/26/2017	3.875	261,690	0	(496)	0	0	0	2,381,023	02/06/2025
2008856		PARKLAND	FL		05/26/2017	3.625	425,962	0	229	0	0	0	1,727,220	02/06/2025
2008981		ELMHURST	IL		05/26/2017	4.000	402,819	0	(214)	0	0	0	1,168,386	02/06/2025
2008982		NEWTON	MA		05/26/2017	4.125	603,062	0	(2,587)	0	0	0	2,443,635	02/06/2025
2009260		WOODLAND HILLS	CA		05/26/2017	4.000	877,439	0	1	0	0	0	2,171,736	02/06/2025
2009299		PARKER	CO		05/26/2017	4.125	348,223	0	(433)	0	0	0	963,050	02/06/2025
2009305		LYNNWOOD	WA		05/26/2017	4.875	513,059	0	(258)	0	0	0	1,578,198	02/06/2025
2009387		SOUTHLAKE	TX		05/26/2017	3.875	325,767	0	(273)	0	0	0	1,170,624	02/06/2025
2009474		SOUTH KINGSTOWN	RI		05/26/2017	4.000	315,017	0	(514)	0	0	0	2,829,600	02/28/2025
2009484		COCOA	FL		05/26/2017	4.625	432,529	0	(404)	0	0	0	1,282,889	02/06/2025
2009487		CENTREVILLE	VA		05/26/2017	4.125	373,975	0	(438)	0	0	0	946,880	02/06/2025
2009591		OKLAHOMA CITY	OK		05/26/2017	4.000	433,971	0	(348)	0	0	0	1,189,104	02/06/2025
2009604		COLBERT	WA		05/26/2017	4.250	362,486	0	(428)	0	0	0	1,195,700	02/28/2025
2009639		LIVERMORE	CA		05/26/2017	4.000	409,591	0	(676)	0	0	0	1,740,569	02/06/2025
2009660		LUCAS	TX		05/26/2017	4.000	458,016	0	(589)	0	0	0	1,391,110	02/06/2025
2009662		RIVER FOREST	IL		05/26/2017	4.125	595,927	0	(741)	0	0	0	1,669,800	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2009665		LAKE TAPPS	WA		05/26/2017	3.875	420,120	0	(314)	0	0	0	1,409,870	02/06/2025
2009679		ARVADA	CO		05/26/2017	4.000	434,825	0	(554)	0	0	0	1,518,550	02/06/2025
2009755		WASHINGTON	DC		05/26/2017	4.000	400,779	0	(613)	0	0	0	995,226	02/06/2025
2009839		DENVER	NC		05/26/2017	4.000	585,900	0	(426)	0	0	0	1,037,410	02/06/2025
2009857		EL CAJON	CA		05/26/2017	4.125	371,431	0	(484)	0	0	0	1,075,920	02/06/2025
2009868		PORTLAND	OR		05/26/2017	4.000	422,286	0	(539)	0	0	0	1,163,058	02/06/2025
2009899		SAN DIEGO	CA		05/26/2017	4.125	380,207	0	(474)	0	0	0	1,638,576	02/06/2025
2009905		AUSTIN	TX		05/26/2017	3.875	347,450	0	(353)	0	0	0	1,362,900	02/06/2025
2009909		HOBE SOUND	FL		05/26/2017	3.500	181,176	0	(192)	0	0	0	1,363,780	02/06/2025
2009913		BOTHELL	WA		05/26/2017	4.000	493,993	0	(722)	0	0	0	2,092,284	02/06/2025
2009917		UNIVERSITY CITY	MO		05/26/2017	3.875	339,734	0	(247)	0	0	0	959,963	02/06/2025
2009998		REDMOND	WA		05/26/2017	4.000	401,868	0	(499)	0	0	0	1,822,698	02/06/2025
2010154		FRISCO	TX		05/26/2017	3.750	370,756	0	(208)	0	0	0	1,104,236	02/06/2025
2010246		RANCHO SANTA MARGARIT	CA		05/26/2017	3.750	383,552	0	(325)	0	0	0	1,373,790	02/06/2025
2010266		MEAD	CO		05/26/2017	3.875	359,347	0	(202)	0	0	0	1,415,325	02/06/2025
2010405		PORTLAND	OR		05/26/2017	3.875	433,285	0	(520)	0	0	0	1,229,262	02/06/2025
2010436		HOUSTON	TX		05/26/2017	4.125	632,161	0	(570)	0	0	0	1,336,552	02/06/2025
2010447		MILLERSVILLE	MD		05/26/2017	4.000	600,381	0	(501)	0	0	0	1,220,016	02/06/2025
2010451		CROWNSVILLE	MD		05/26/2017	3.750	419,711	0	(395)	0	0	0	1,383,233	02/06/2025
2010456		ARLINGTON	VA		12/23/2022	3.875	574,841	0	4,279	0	0	0	1,234,278	02/14/2025
2010479		CLARKSVILLE	MD		12/23/2022	3.875	441,790	0	5,133	0	0	0	1,495,424	02/14/2025
2010541		MONTGOMERY TOWNSHIP	NJ		05/26/2017	3.750	352,164	0	(207)	0	0	0	997,459	02/06/2025
2010559		MISSION VIEJO	CA		05/26/2017	4.250	412,772	0	(439)	0	0	0	1,132,890	02/06/2025
2010582		JENKINTOWN	PA		12/23/2022	3.875	313,750	0	3,429	0	0	0	785,658	02/14/2025
2010685		PETALUMA	CA		05/26/2017	3.875	365,430	0	(409)	0	0	0	1,188,180	02/06/2025
2010693		HARRINGTON PARK	NJ		05/26/2017	3.875	336,593	0	(380)	0	0	0	892,640	02/06/2025
2010749		MALVERN	PA		05/26/2017	3.875	324,697	0	(147)	0	0	0	878,319	02/06/2025
2010769		LAS VEGAS	NV		12/23/2022	3.875	330,025	0	3,481	0	0	0	1,431,933	02/14/2025
2010940		LONG BEACH	CA		05/26/2017	3.875	481,265	0	(271)	0	0	0	3,015,648	02/06/2025
2010954		PHILADELPHIA	PA		05/26/2017	3.875	381,123	0	(37)	0	0	0	695,880	02/06/2025
2010968		EDEN PRAIRIE	MN		04/18/2018	3.875	527,337	0	(130)	0	0	0	1,577,593	02/06/2025
2011009		ALEXANDRIA	VA		05/26/2017	4.500	369,738	0	(233)	0	0	0	752,580	02/06/2025
2011115		PRESCOTT	AZ		12/23/2022	4.000	526,442	0	4,455	0	0	0	1,446,000	03/25/2025
2011235		EAGLE	ID		12/23/2022	3.750	353,174	0	3,362	0	0	0	1,599,741	02/14/2025
2011300		PARKER	CO		05/26/2017	4.000	371,618	0	(300)	0	0	0	1,024,097	02/06/2025
2011431		WYCKOFF	NJ		12/23/2022	3.875	473,880	0	4,147	0	0	0	1,752,856	02/14/2025
2011445		PETALUMA	CA		05/26/2017	4.000	469,303	0	1	0	0	0	1,581,195	02/06/2025
2011466		ALISO VIEJO	CA		05/26/2017	3.875	485,396	0	(349)	0	0	0	1,647,540	02/06/2025
2011478		LIVERMORE	CA		05/26/2017	3.875	449,448	0	(349)	0	0	0	1,572,093	02/06/2025
2011481		SAMMAMISH	WA		12/23/2022	4.000	335,302	0	2,487	0	0	0	2,325,680	02/14/2025
2011497		LARKSPUR	CO		05/26/2017	4.125	268,390	0	(380)	0	0	0	1,475,740	02/06/2025
2011506		PLANO	TX		05/26/2017	4.125	338,399	0	(266)	0	0	0	1,253,622	02/06/2025
2011529		HOSCHTON	GA		04/18/2018	3.875	340,264	0	(250)	0	0	0	1,020,250	02/06/2025
2011571		JERSEY CITY	NJ		05/26/2017	4.000	358,673	0	(288)	0	0	0	1,125,720	02/06/2025
2011728		ALEXANDRIA CITY	VA		12/23/2022	3.875	331,320	0	2,906	0	0	0	1,070,271	02/14/2025
2011858		BEL AIR	MD		05/26/2017	4.500	252,598	0	(413)	0	0	0	781,530	02/06/2025
2011868		OAKLAND	CA		12/23/2022	4.125	532,311	0	4,157	0	0	0	1,155,000	02/14/2025
2012226		HAPPY VALLEY	OR		05/26/2017	4.125	209,295	0	(142)	0	0	0	1,206,590	02/06/2025
2012228		MARIETTA	GA		04/18/2018	4.125	599,597	0	(236)	0	0	0	1,700,505	02/06/2025
2012319		FAIR OAKS RANCH	TX		05/26/2017	4.250	457,252	0	(339)	0	0	0	1,143,673	02/06/2025
2012365		MILTON	GA		04/18/2018	4.250	397,563	0	(233)	0	0	0	1,846,458	02/06/2025
2012473		SAN DIEGO	CA		12/23/2022	4.125	523,804	0	3,652	0	0	0	2,519,946	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2012589		ALEXANDRIA	VA		05/26/2017	3.875	283,544	0	(119)	0	0	0	1,098,984	02/06/2025
2012627		CHARLESTON	SC		05/26/2017	3.875	516,117	0	(184)	0	0	0	1,970,000	03/22/2024
2012675		WASHINGTON	DC		05/26/2017	4.375	537,930	0	(604)	0	0	0	997,500	02/06/2025
2012844		WASHINGTON	DC		05/26/2017	4.125	502,589	0	(1)	0	0	0	1,648,670	02/06/2025
2012884		MT CRESTED BUTTE	CO		05/26/2017	4.500	500,210	0	(618)	0	0	0	1,443,100	02/28/2025
2012920		POWAY	CA		05/26/2017	4.375	427,154	0	(535)	0	0	0	1,875,235	02/06/2025
2012978		LIVINGSTON	NJ		05/26/2017	4.125	201,453	0	(345)	0	0	0	855,000	05/16/2024
2012995		VERONA	NJ		05/26/2017	4.375	319,852	0	(168)	0	0	0	852,264	02/06/2025
2013036		WEST CAPE MAY	NJ		05/26/2017	4.125	387,358	0	(229)	0	0	0	1,604,448	02/06/2025
2013060		RIDGEWOOD	NJ		12/23/2022	4.000	404,868	0	3,857	0	0	0	1,348,620	02/14/2025
2013099		WASHINGTON	DC		05/26/2017	4.250	345,790	0	(470)	0	0	0	632,960	02/06/2025
2013102		SAVANNAH	GA		04/18/2018	4.125	89,373	0	(262)	0	0	0	1,941,744	02/06/2025
2013136		VILLANOVA	PA		05/26/2017	4.375	373,027	0	(278)	0	0	0	1,278,900	02/06/2025
2013170		PARKLAND	FL		05/26/2017	4.125	528,784	0	(524)	0	0	0	1,623,471	02/06/2025
2013191		WASHINGTON	DC		05/26/2017	4.625	430,240	0	(873)	0	0	0	751,080	02/06/2025
2013223		DALLAS	TX		05/26/2017	4.000	249,585	0	(239)	0	0	0	1,164,465	02/06/2025
2013229		LONG BEACH	CA		12/23/2022	3.875	473,636	0	4,164	0	0	0	1,815,110	02/14/2025
2013261		PARKLAND	FL		05/26/2017	4.125	493,791	0	(555)	0	0	0	1,753,760	02/06/2025
2013322		SAN FRANCISCO	CA		05/26/2017	4.000	475,024	0	(367)	0	0	0	2,410,712	02/06/2025
2013328		ARLINGTON	VA		05/26/2017	3.875	539,372	0	(245)	0	0	0	1,996,371	02/06/2025
2013387		POINT PLEASANT BEACH	NJ		05/26/2017	4.000	429,440	0	(10)	0	0	0	1,767,994	02/06/2025
2013395		WEST CHESTER	PA		05/26/2017	4.125	345,618	0	(233)	0	0	0	988,400	02/06/2025
2013407		DALLAS	TX		05/26/2017	3.875	167,264	0	(174)	0	0	0	3,148,356	02/06/2025
2013420		RENTON	WA		05/26/2017	4.375	475,436	0	(617)	0	0	0	1,648,105	02/06/2025
2013483		CONCORD	CA		12/23/2022	4.000	431,314	0	6,905	0	0	0	1,785,080	02/14/2025
2013624		ALEXANDRIA	VA		12/23/2022	4.250	317,455	0	3,196	0	0	0	788,040	02/14/2025
2013632		NAZARETH	PA		12/23/2022	4.375	313,495	0	2,304	0	0	0	963,147	02/14/2025
2013889		EAST RUTHERFORD	NJ		12/23/2022	3.875	297,283	0	3,202	0	0	0	1,029,595	02/14/2025
2013905		SALINAS	CA		12/23/2022	3.750	371,781	0	3,784	0	0	0	1,099,872	02/14/2025
2014280		SETAUKET	NY		12/23/2022	4.000	311,753	0	4,205	0	0	0	714,000	03/25/2025
2014298		ANDOVER	MA		05/26/2017	3.875	432,244	0	(305)	0	0	0	1,377,696	02/06/2025
2014379		GIG HARBOR	WA		12/23/2022	4.375	301,699	0	2,816	0	0	0	1,420,884	02/14/2025
2014435		APTOS	CA		05/26/2017	4.250	546,249	0	(539)	0	0	0	1,550,875	02/06/2025
2014592		NICHOLS HILLS	OK		12/23/2022	4.250	547,730	0	3,945	0	0	0	1,258,514	02/14/2025
2014756		OKATIE	SC		12/23/2022	3.875	552,648	0	5,975	0	0	0	1,865,000	03/25/2025
2014775		MCALLEN	TX		05/26/2017	4.000	581,391	0	(209)	0	0	0	1,623,141	02/06/2025
2014980		EL DORADO HILLS	CA		05/26/2017	4.375	481,109	0	(433)	0	0	0	1,254,966	02/06/2025
2015040		AUBURN	WA		12/23/2022	4.250	550,592	0	5,595	0	0	0	1,890,000	03/25/2025
2015153		WALNUT CREEK	CA		12/23/2022	4.125	481,939	0	5,475	0	0	0	1,440,891	02/14/2025
2015188		SEATTLE	WA		12/23/2022	4.125	370,184	0	3,314	0	0	0	1,412,952	02/14/2025
2015278		DENVER	CO		05/26/2017	3.875	308,549	0	(199)	0	0	0	1,196,025	02/06/2025
2015317		CORONA	CA		05/26/2017	4.125	721,486	0	(389)	0	0	0	2,124,976	02/06/2025
2015352		ATLANTA	GA		04/18/2018	4.000	367,339	0	(199)	0	0	0	958,540	02/06/2025
2015502		KAPOLEI	HI		05/26/2017	4.250	678,470	0	(662)	0	0	0	1,688,199	02/06/2025
2015518		SIMI VALLEY	CA		05/26/2017	4.250	754,492	0	(896)	0	0	0	2,120,558	02/06/2025
2015595		CLARKSVILLE	MD		05/26/2017	4.250	578,373	0	(458)	0	0	0	1,606,000	02/06/2025
2015616		LAS VEGAS	NV		05/26/2017	4.250	453,994	0	(555)	0	0	0	1,188,660	02/06/2025
2015701		SAN JOSE	CA		05/26/2017	3.875	395,588	0	(261)	0	0	0	2,405,150	02/06/2025
2015770		MILTON	GA		04/18/2018	3.750	555,801	0	(200)	0	0	0	2,521,250	02/06/2025
2015772		MARIETTA	GA		04/18/2018	4.000	441,799	0	(162)	0	0	0	1,252,413	02/06/2025
2015888		VILLAGE OF LAKEWOOD	IL		05/26/2017	3.875	753,265	0	(190)	0	0	0	1,323,080	02/06/2025
2016096		DEERFIELD BEACH	FL		05/26/2017	4.000	369,793	0	(344)	0	0	0	1,170,700	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2016099		YARDLEY	PA		05/26/2017	3.875	370,102	0	(306)	0	0	0	1,087,440	02/06/2025
2016135		AUSTIN	TX		12/23/2022	4.125	623,015	0	4,953	0	0	0	2,943,080	02/14/2025
2016260		GLEN ECHO	MD		12/23/2022	3.875	385,044	0	8,339	0	0	0	1,221,110	02/14/2025
2016277		CHEVY CHASE	MD		05/26/2017	3.875	660,124	0	(633)	0	0	0	2,083,137	02/06/2025
2016332		HOUSTON	TX		12/23/2022	4.500	604,225	0	3,327	0	0	0	1,334,256	02/14/2025
2016541		PUYALLUP	WA		05/26/2017	4.125	460,764	0	(413)	0	0	0	1,244,017	02/06/2025
2016575		LOS GATOS	CA		05/26/2017	4.375	590,148	0	(509)	0	0	0	2,105,170	02/06/2025
2016644		SAN FRANCISCO	CA		05/26/2017	4.125	384,739	0	(294)	0	0	0	1,160,000	03/22/2024
2016670		WEST ROXBURY	MA		05/26/2017	4.000	423,675	0	(267)	0	0	0	1,061,715	02/06/2025
2016682		WESTMINSTER	CO		05/26/2017	3.750	381,273	0	(20)	0	0	0	1,042,367	02/06/2025
2016717		RUTHERFORD	NJ		05/26/2017	3.875	505,388	0	(146)	0	0	0	1,119,140	02/06/2025
2016730		DALLAS	TX		05/26/2017	3.875	467,390	0	(361)	0	0	0	1,326,136	02/06/2025
2016736		LOS ALTOS	CA		05/26/2017	4.000	394,036	0	(381)	0	0	0	4,516,883	02/06/2025
2016770		VACAVILLE	CA		12/23/2022	3.875	458,484	0	0	0	0	0	845,000	07/15/2024
2016780		CHINO	CA		05/26/2017	3.875	461,255	0	(155)	0	0	0	1,249,083	02/06/2025
2016821		MARIETTA	GA		04/18/2018	3.875	145,437	0	(98)	0	0	0	1,154,310	02/06/2025
2016860		PLEASANTON	CA		05/26/2017	4.125	319,559	0	(353)	0	0	0	1,568,376	02/06/2025
2016862		DORAL	FL		05/26/2017	3.875	408,080	0	(115)	0	0	0	1,097,824	02/06/2025
2016899		MEDINA	MN		12/23/2022	4.250	421,245	0	3,833	0	0	0	1,034,330	02/14/2025
2016960		RALEIGH	NC		05/26/2017	3.875	239,543	0	(168)	0	0	0	1,074,400	02/28/2025
2017031		ALPHARETTA	GA		04/18/2018	4.250	432,208	0	(303)	0	0	0	1,147,216	02/06/2025
2017051		UNION CITY	CA		05/26/2017	4.000	472,123	0	(60)	0	0	0	2,524,720	02/06/2025
2017053		BAINBRIDGE ISLAND	WA		05/26/2017	4.125	553,901	0	(544)	0	0	0	2,073,006	02/06/2025
2017078		CONCORD	CA		05/26/2017	4.000	529,501	0	29	0	0	0	1,311,924	02/06/2025
2017205		GAINESVILLE	VA		12/23/2022	4.250	499,406	0	4,655	0	0	0	1,581,910	02/14/2025
2017294		SAN BRUNO	CA		12/23/2022	4.500	321,718	0	1,589	0	0	0	1,125,376	02/14/2025
2017298		LAGUNA HILLS	CA		05/26/2017	3.875	514,876	0	(206)	0	0	0	4,073,145	02/06/2025
2017313		EUGENE	OR		05/26/2017	4.375	520,849	0	(611)	0	0	0	1,870,080	02/06/2025
2017428		LITTLETON	MA		05/26/2017	4.375	399,233	0	(414)	0	0	0	1,135,974	02/06/2025
2017474		SAN RAMON	CA		05/26/2017	3.750	536,972	0	263	0	0	0	1,820,830	02/06/2025
2017563		CANYON LAKE	CA		05/26/2017	4.250	324,271	0	(386)	0	0	0	922,460	02/06/2025
2017607		WESTPORT	CT		04/18/2018	4.000	393,467	0	(267)	0	0	0	1,551,040	02/06/2025
2017765		SAN FRANCISCO	CA		05/26/2017	4.125	596,945	0	(406)	0	0	0	2,708,384	02/06/2025
2017835		PACIFICA	CA		12/23/2022	4.250	442,434	0	3,575	0	0	0	1,693,014	02/14/2025
2017942		LOS ANGELES	CA		05/26/2017	4.500	507,340	0	(910)	0	0	0	1,118,040	02/06/2025
2018013		ESCONDIDO	CA		05/26/2017	4.250	745,301	0	(599)	0	0	0	1,945,350	02/06/2025
2018277		CHICAGO	IL		05/26/2017	4.000	495,429	0	(347)	0	0	0	1,083,376	02/06/2025
2018287		FRANKLIN	TN		05/26/2017	3.875	386,765	0	(328)	0	0	0	2,810,898	02/06/2025
2018448		GAMBRILLS	MD		05/26/2017	4.000	552,982	0	(427)	0	0	0	1,348,650	02/06/2025
2018479		JENKINTOWN	PA		05/26/2017	4.000	354,039	0	(281)	0	0	0	992,818	02/06/2025
2018482		MIDDLETOWN	DE		05/26/2017	4.000	487,447	0	(288)	0	0	0	996,321	02/06/2025
2018600		PORTLAND	OR		05/26/2017	4.125	457,856	0	(460)	0	0	0	1,014,318	02/06/2025
2018703		SANTA CLARA	CA		05/26/2017	3.750	514,515	0	(147)	0	0	0	1,509,310	02/06/2025
2018750		LUTZ	FL		05/26/2017	3.875	480,993	0	(348)	0	0	0	1,406,832	02/06/2025
2018829		DUBLIN	CA		05/26/2017	3.750	655,999	0	(86)	0	0	0	1,358,560	02/06/2025
2018994		TACOMA	WA		05/26/2017	4.250	498,561	0	(118)	0	0	0	1,568,070	02/06/2025
2019002		ALEXANDRIA	VA		05/26/2017	3.875	599,820	0	(163)	0	0	0	1,476,750	02/06/2025
2019044		CALDWELL	NJ		12/23/2022	3.875	373,280	0	3,899	0	0	0	1,073,755	02/14/2025
2019142		WILMINGTON	DE		05/26/2017	3.875	467,948	0	(228)	0	0	0	1,329,888	02/06/2025
2019283		LAS VEGAS	NV		12/23/2022	3.750	338,456	0	3,696	0	0	0	1,303,029	02/14/2025
2019437		INDIO	CA		05/26/2017	3.750	460,590	0	(33)	0	0	0	1,447,740	02/06/2025
2019461		NASHVILLE	TN		05/26/2017	3.750	381,423	0	(171)	0	0	0	1,428,448	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2019518		FOREST HILL	MD		12/23/2022	4.125	419,034	0	3,936	0	0	0	966,000	03/25/2025
2019562		SOUTH PASADENA	CA		05/26/2017	3.750	765,729	0	(39)	0	0	0	2,526,380	02/06/2025
2019564		AUSTIN	TX		05/26/2017	3.875	422,867	0	(290)	0	0	0	2,147,520	02/06/2025
2019566		CHARLOTTESVILLE	VA		05/26/2017	4.000	436,172	0	(311)	0	0	0	1,239,480	02/06/2025
2019849		MOUNT PLEASANT	SC		05/26/2017	3.875	401,445	0	(220)	0	0	0	1,163,139	02/06/2025
2019863		NASHVILLE	TN		12/23/2022	3.875	325,134	0	3,706	0	0	0	1,427,286	02/14/2025
2019895		TUALATIN	OR		12/23/2022	4.000	266,846	0	5,182	0	0	0	1,599,360	02/14/2025
2019922		CHICAGO	IL		05/26/2017	3.750	439,033	0	(187)	0	0	0	1,031,968	02/06/2025
2020043		MAIDENS	VA		05/26/2017	4.250	456,424	0	(485)	0	0	0	1,383,750	02/06/2025
2020183		MANTECA	CA		05/26/2017	3.750	384,833	0	(13)	0	0	0	992,772	02/06/2025
2020353		RALEIGH	NC		05/26/2017	3.375	203,922	0	(35)	0	0	0	1,108,836	02/06/2025
2020381		ELMHURST	IL		12/23/2022	4.000	464,646	0	4,939	0	0	0	1,340,192	02/14/2025
2020417		AUSTIN	TX		12/23/2022	4.125	495,484	0	4,623	0	0	0	1,941,840	02/14/2025
2020462		WYNNEWOOD	PA		12/23/2022	3.875	449,536	0	4,610	0	0	0	949,460	02/14/2025
2020472		SAN ANTONIO	TX		12/23/2022	3.750	181,695	0	5,365	0	0	0	1,252,266	02/14/2025
2020572		LAKE FOREST	IL		05/26/2017	3.875	533,384	0	(447)	0	0	0	1,018,362	02/06/2025
2020642		LAS VEGAS	NV		12/23/2022	3.750	461,077	0	5,068	0	0	0	1,908,867	02/14/2025
2020678		ATWATER	CA		12/23/2022	4.625	162,201	0	5,512	0	0	0	1,113,090	02/14/2025
2020733		SEATTLE	WA		05/26/2017	3.875	468,127	0	(333)	0	0	0	1,312,955	02/06/2025
2020871		BROOMFIELD	CO		05/26/2017	3.875	397,247	0	(220)	0	0	0	1,154,964	02/06/2025
2020885		DALLAS	TX		12/23/2022	4.250	406,044	0	3,563	0	0	0	1,320,772	02/14/2025
2020920		KING GEORGE	VA		05/26/2017	4.000	376,370	0	(216)	0	0	0	850,000	03/22/2024
2020971		FALLSTON	MD		05/26/2017	3.750	367,122	0	(420)	0	0	0	1,539,840	02/06/2025
2020977		KIRKLAND	WA		05/26/2017	4.000	454,842	0	(391)	0	0	0	1,540,000	02/06/2025
2021026		SOUTH PASADENA	FL		05/26/2017	3.875	517,202	0	(6,345)	0	0	0	1,755,700	01/22/2025
2021028		PALATINE	IL		05/26/2017	4.375	410,610	0	(482)	0	0	0	1,088,976	02/06/2025
2021034		TALL TIMBERS	MD		05/26/2017	3.750	601,635	0	(173)	0	0	0	1,033,068	02/06/2025
2021315		SEATTLE	WA		05/26/2017	3.875	601,759	0	(357)	0	0	0	1,469,565	02/06/2025
2021371		TRACY	CA		05/26/2017	4.125	547,160	0	(421)	0	0	0	1,430,600	02/06/2025
2021375		NAPLES	FL		05/26/2017	4.000	657,748	0	(639)	0	0	0	2,681,926	02/06/2025
2021399		SAN ANTONIO	TX		05/26/2017	3.875	658,730	0	(220)	0	0	0	1,315,715	02/06/2025
2021404		SUMMERFIELD	NC		05/26/2017	4.125	370,685	0	(269)	0	0	0	1,198,673	02/06/2025
2021904		WEST COVINA	CA		05/26/2017	4.250	555,312	0	(499)	0	0	0	1,377,930	02/06/2025
2022136		CASTLE ROCK	CO		12/23/2022	3.625	310,196	0	3,332	0	0	0	955,020	02/14/2025
2022303		VIENNA	VA		05/26/2017	3.750	559,955	0	(196)	0	0	0	1,388,657	02/06/2025
2022317		SEATTLE	WA		05/26/2017	3.875	560,016	0	(493)	0	0	0	2,182,482	02/06/2025
2022399		MIAMI BEACH	FL		12/23/2022	4.125	222,629	0	8,447	0	0	0	1,039,255	02/14/2025
2022458		PORTLAND	OR		05/26/2017	4.250	480,123	0	1	0	0	0	1,043,067	02/06/2025
2022460		LEESBURG	VA		12/23/2022	3.750	551,314	0	4,811	0	0	0	2,200,440	02/14/2025
2022465		SAN DIEGO	CA		12/23/2022	3.750	260,316	0	22,834	0	0	0	3,556,908	02/14/2025
2022509		MORGAN HILL	CA		12/23/2022	3.750	478,808	0	4,783	0	0	0	1,963,000	03/25/2025
2022583		BRASELTON	GA		04/18/2018	3.875	571,361	0	(273)	0	0	0	1,626,016	02/06/2025
2022610		RANCHO CUCAMONGA	CA		05/26/2017	4.250	471,858	0	(510)	0	0	0	1,386,371	02/06/2025
2022625		DOWNERS GROVE	IL		05/26/2017	3.625	480,894	0	(172)	0	0	0	1,317,168	02/06/2025
2022685		CHARLOTTE	NC		05/26/2017	3.750	390,242	0	(203)	0	0	0	1,156,398	02/06/2025
2022693		PORTLAND	OR		05/26/2017	4.000	362,126	0	(393)	0	0	0	758,117	02/06/2025
2022802		BRENTWOOD	TN		05/26/2017	3.750	551,402	0	(365)	0	0	0	2,084,580	02/06/2025
2022813		WOODINVILLE	WA		05/26/2017	3.625	464,898	0	(166)	0	0	0	1,797,910	02/06/2025
2022827		DEVON	PA		05/26/2017	3.625	594,025	0	(166)	0	0	0	1,771,960	02/06/2025
2022833		MAMMOTH LAKES	CA		05/26/2017	3.875	506,323	0	(399)	0	0	0	1,560,276	02/06/2025
2022947		ASHBURN	VA		05/26/2017	4.000	438,168	0	(348)	0	0	0	1,230,656	02/06/2025
2022951		WAKE FOREST	NC		05/26/2017	3.750	384,106	0	(107)	0	0	0	976,911	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2022965		AMBLER	PA		05/26/2017	3.875	172,553	0	(424)	0	0	0	1,185,813	02/06/2025
2022981		ORLANDO	FL		05/26/2017	4.000	397,525	0	(425)	0	0	0	451,400	02/28/2025
2022998		SHAW ISLAND	WA		05/26/2017	3.875	595,231	0	28	0	0	0	2,880,000	02/06/2025
2023063		FORT MILL	SC		05/26/2017	3.750	324,038	0	(216)	0	0	0	904,392	02/06/2025
2023120		SCOTTSDALE	AZ		05/26/2017	3.750	809,061	0	(482)	0	0	0	4,749,800	02/28/2025
2023193		JURUPA VALLEY	CA		04/18/2018	3.625	386,183	0	(76)	0	0	0	1,059,156	02/06/2025
2023234		CHINO HILLS	CA		12/23/2022	4.750	393,998	0	2,884	0	0	0	1,264,374	02/14/2025
2023240		PASADENA	CA		05/26/2017	3.750	656,971	0	113	0	0	0	1,683,537	02/06/2025
2023294		TULSA	OK		05/26/2017	3.875	415,564	0	(360)	0	0	0	1,352,988	02/06/2025
2023322		ALBUQUERQUE	NM		05/26/2017	3.500	567,839	0	(4)	0	0	0	1,593,378	02/06/2025
2023447		SAN DIEGO	CA		05/26/2017	3.750	226,557	0	(123)	0	0	0	3,610,237	02/06/2025
2023722		WASHINGTON	DC		05/26/2017	3.750	555,008	0	(428)	0	0	0	1,424,085	02/06/2025
2023761		CHANDLER	AZ		05/26/2017	3.375	381,596	0	(55)	0	0	0	1,428,570	02/06/2025
2023767		TROY	VA		05/26/2017	3.625	397,730	0	(339)	0	0	0	1,989,540	02/06/2025
2023779		SAN ANTONIO	TX		05/26/2017	3.375	408,331	0	(81)	0	0	0	1,133,274	02/06/2025
2023838		SOUTH SAN FRANCISCO	CA		04/18/2018	3.875	450,821	0	(276)	0	0	0	1,409,760	02/06/2025
2023851		PARK CITY	UT		04/18/2018	3.625	385,809	0	(512)	0	0	0	5,469,600	02/06/2025
2023896		MOORESVILLE	NC		05/26/2017	3.750	625,822	0	(347)	0	0	0	3,078,950	02/06/2025
2023902		ORLANDO	FL		05/26/2017	3.750	229,340	0	(242)	0	0	0	1,597,722	02/06/2025
2023948		CHICAGO	IL		04/18/2018	3.250	247,551	0	(186)	0	0	0	1,552,900	02/28/2025
2023949		MIAMI	FL		05/26/2017	3.750	359,445	0	(382)	0	0	0	2,616,628	02/06/2025
2024018		EDMOND	OK		05/26/2017	4.125	806,529	0	(943)	0	0	0	1,959,335	02/06/2025
2024030		ROSWELL	GA		04/18/2018	3.625	447,390	0	(195)	0	0	0	1,325,603	02/06/2025
2024080		SAN ANTONIO	TX		05/26/2017	3.750	396,674	0	(354)	0	0	0	783,660	02/06/2025
2024091		WILLIAMSBURG	VA		05/26/2017	3.625	391,716	0	(179)	0	0	0	927,262	02/06/2025
2024178		WHEATON	IL		05/26/2017	3.750	621,565	0	(473)	0	0	0	1,192,596	02/06/2025
2024230		ALEXANDRIA	VA		05/26/2017	3.625	547,686	0	(451)	0	0	0	1,451,744	02/06/2025
2024242		WESTLAKE VILLAGE	CA		12/23/2022	3.750	341,879	0	4,332	0	0	0	2,069,760	02/14/2025
2024343		MORGAN HILL	CA		05/26/2017	3.625	564,960	0	(400)	0	0	0	1,704,800	01/22/2025
2024378		OAKLAND	CA		05/26/2017	3.875	684,298	0	(263)	0	0	0	1,906,649	02/06/2025
2024388		SEATTLE	WA		05/26/2017	3.625	506,480	0	(147)	0	0	0	1,739,536	02/06/2025
2024404		ISSAQUAH	WA		05/26/2017	3.625	362,358	0	(366)	0	0	0	1,697,860	02/06/2025
2024406		SPARKS GLENCOE	MD		04/18/2018	3.625	441,606	0	(219)	0	0	0	1,490,080	02/06/2025
2024408		MOUNTAIN BROOK	AL		04/18/2018	3.750	281,934	0	(384)	0	0	0	4,314,700	02/06/2025
2024417		WEXFORD	PA		04/18/2018	3.500	542,350	0	(167)	0	0	0	1,293,936	02/06/2025
2024421		MOORESVILLE	NC		04/18/2018	3.625	363,418	0	(319)	0	0	0	2,737,460	02/06/2025
2024439		ARVADA	CO		04/18/2018	3.625	504,864	0	(208)	0	0	0	1,288,224	02/06/2025
2024470		ALBUQUERQUE	NM		04/18/2018	3.625	457,180	0	(292)	0	0	0	1,455,267	02/06/2025
2024471		LITTLETON	CO		04/18/2018	3.625	474,564	0	(156)	0	0	0	1,059,960	02/06/2025
2024473		CUMMING	GA		04/18/2018	3.500	460,241	0	113	0	0	0	1,283,856	02/06/2025
2024479		TOPANGA	CA		04/18/2018	3.750	709,820	0	(305)	0	0	0	2,025,664	02/06/2025
2024492		WEST JEFFERSON	OH		12/23/2022	3.625	421,983	0	3,911	0	0	0	856,000	03/25/2025
2024616		MERCER ISLAND	WA		05/26/2017	3.625	565,190	0	(453)	0	0	0	2,555,392	02/06/2025
2024636		PHILADELPHIA	PA		04/18/2018	3.750	410,009	0	(412)	0	0	0	1,381,653	02/06/2025
2024642		BELLEVUE	WA		05/26/2017	3.500	707,616	0	(31)	0	0	0	3,775,452	02/06/2025
2024662		LITTLETON	CO		05/26/2017	3.750	612,618	0	(704)	0	0	0	1,767,420	02/06/2025
2024668		MOUNT PLEASANT	SC		04/18/2018	3.625	423,197	0	(546)	0	0	0	2,476,878	02/06/2025
2024688		MT PLEASANT	SC		05/26/2017	3.875	546,788	0	(378)	0	0	0	1,895,706	02/06/2025
2024691		LEESBURG	VA		04/18/2018	3.750	143,188	0	(216)	0	0	0	1,555,648	02/06/2025
2024692		GREAT FALLS	VA		05/26/2017	3.625	759,417	0	(1,050)	0	0	0	2,737,380	02/06/2025
2024707		MANTECA	CA		05/26/2017	3.750	411,350	0	86	0	0	0	1,221,185	02/06/2025
2024747		MIAMI	FL		05/26/2017	3.500	442,292	0	0	0	0	0	1,679,472	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2024754		FAIRFAX	VA		04/18/2018	3.625	582,323	0	(180)	0	0	0	1,437,810	02/06/2025
2024765		SAN FRANCISCO	CA		04/18/2018	3.625	530,143	0	(506)	0	0	0	2,945,568	02/06/2025
2024779		ENCINITAS	CA		05/26/2017	3.250	343,376	0	(279)	0	0	0	4,390,400	02/06/2025
2024782		CARY	NC		04/18/2018	3.625	442,795	0	(349)	0	0	0	964,920	02/06/2025
2024798		WESTMONT	IL		04/18/2018	3.625	167,580	0	(294)	0	0	0	1,056,864	02/06/2025
2024802		PALM DESERT	CA		05/26/2017	4.250	436,783	0	(380)	0	0	0	1,143,872	02/06/2025
2024817		SAN JOSE	CA		05/26/2017	3.750	384,013	0	(441)	0	0	0	1,695,059	02/06/2025
2024859		MAHWAH	NJ		12/23/2022	3.875	453,021	0	4,751	0	0	0	1,235,542	02/14/2025
2024883		SAN RAMON	CA		04/18/2018	3.875	352,402	0	(364)	0	0	0	1,562,028	02/06/2025
2024884		GILROY	CA		04/18/2018	3.875	504,233	0	(530)	0	0	0	2,165,419	02/06/2025
2024931		GOLETA	CA		12/23/2022	3.625	544,122	0	6,108	0	0	0	1,922,076	02/14/2025
2024989		BROOKHAVEN	GA		12/23/2022	3.500	376,482	0	5,398	0	0	0	2,010,176	02/14/2025
2025105		STOCKBRIDGE	MA		12/23/2022	3.625	515,205	0	4,776	0	0	0	1,180,000	03/25/2025
2025121		LARGO	FL		12/23/2022	3.625	325,048	0	5,167	0	0	0	1,069,181	02/14/2025
2025172		MEDFIELD	MA		12/23/2022	3.625	388,291	0	3,599	0	0	0	1,749,776	02/14/2025
2025234		SAINT JOHNS	FL		05/26/2017	3.500	361,653	0	9	0	0	0	1,135,860	02/06/2025
2025245		IRVINE	CA		04/18/2018	3.625	567,541	0	(432)	0	0	0	3,041,060	02/06/2025
2025263		WASHINGTON	DC		04/18/2018	3.625	421,882	0	(386)	0	0	0	1,698,744	02/06/2025
2025293		WASHINGTON	DC		04/18/2018	3.500	433,646	0	(197)	0	0	0	1,120,282	02/06/2025
2025401		WASHINGTON	DC		04/18/2018	3.875	518,044	0	(465)	0	0	0	1,089,165	02/06/2025
2025442		ST DAVIDS	PA		05/26/2017	3.625	705,659	0	(417)	0	0	0	1,864,610	02/06/2025
2025451		COPPELL	TX		05/26/2017	3.750	646,756	0	(438)	0	0	0	1,640,016	02/06/2025
2025456		SAN JOSE	CA		04/18/2018	3.750	554,384	0	(400)	0	0	0	1,815,965	02/06/2025
2025631		DENVER	CO		04/18/2018	3.875	301,786	0	(1,259)	0	0	0	909,150	02/06/2025
2025635		ALEXANDRIA	VA		04/18/2018	3.875	873,744	0	1	0	0	0	1,730,268	02/06/2025
2025643		FORT MILL	SC		04/18/2018	3.625	609,370	0	(370)	0	0	0	1,294,482	02/06/2025
2025653		JURUPA VALLEY	CA		04/18/2018	3.625	417,361	0	(128)	0	0	0	1,056,348	02/06/2025
2025668		SCOTTSDALE	AZ		04/18/2018	3.750	376,593	0	(254)	0	0	0	1,515,729	02/06/2025
2025703		DOYLESTOWN	PA		12/23/2022	3.625	305,161	0	3,790	0	0	0	1,071,070	02/14/2025
2025727		SKOKIE	IL		04/18/2018	3.875	378,946	0	(320)	0	0	0	801,096	02/06/2025
2025791		SAINT AUGUSTINE	FL		05/26/2017	3.875	411,306	0	(1)	0	0	0	1,288,598	02/06/2025
2025807		LIVERMORE	CA		04/18/2018	3.750	477,994	0	(489)	0	0	0	2,423,088	02/06/2025
2025852		ARROYO GRANDE	CA		04/18/2018	3.750	537,502	0	(488)	0	0	0	1,730,300	01/22/2025
2025860		SUN VALLEY AREA	CA		04/18/2018	3.875	819,142	0	(767)	0	0	0	2,317,250	02/06/2025
2025875		MOORESTOWN	NJ		04/18/2018	3.875	429,618	0	(278)	0	0	0	855,144	02/06/2025
2025878		CHEVY CHASE	MD		05/26/2017	3.750	809,121	0	(378)	0	0	0	1,840,000	03/22/2024
2025908		PARK RIDGE	IL		05/26/2017	3.625	505,565	0	(413)	0	0	0	1,115,378	02/06/2025
2025920		PORTLAND	OR		05/26/2017	3.625	513,593	0	(285)	0	0	0	1,073,600	02/06/2025
2025955		TRUCKEE	CA		04/18/2018	3.625	371,598	0	(491)	0	0	0	1,968,625	02/06/2025
2025958		ELLICOTT CITY	MD		05/26/2017	3.500	456,566	0	(38)	0	0	0	1,846,646	02/06/2025
2025962		JUPITER	FL		04/18/2018	4.000	582,413	0	(574)	0	0	0	1,969,770	02/06/2025
2025980		MOUNT PLEASANT	SC		04/18/2018	3.625	350,153	0	(316)	0	0	0	1,381,930	02/06/2025
2026029		BETHANY BEACH	DE		04/18/2018	3.625	448,222	0	(416)	0	0	0	3,702,621	02/06/2025
2026090		PLANTATION	FL		05/26/2017	3.625	347,685	0	(233)	0	0	0	1,156,540	02/06/2025
2026091		TROY	MI		04/18/2018	3.875	493,800	0	(248)	0	0	0	1,577,706	02/06/2025
2026125		PORTLAND	OR		05/26/2017	3.625	451,236	0	(349)	0	0	0	1,412,054	02/06/2025
2026140		LAKEWOOD	CO		05/26/2017	3.625	416,304	0	(333)	0	0	0	1,690,976	02/06/2025
2026145		LOVETTSVILLE	VA		04/18/2018	3.750	557,244	0	(502)	0	0	0	2,106,930	02/06/2025
2026206		EVANSTON	IL		04/18/2018	3.750	521,416	0	(392)	0	0	0	1,357,080	02/06/2025
2026330		NORTHBROOK	IL		04/18/2018	3.625	391,000	0	11	0	0	0	734,613	02/06/2025
2026357		SAN DIEGO	CA		05/26/2017	3.625	723,624	0	(466)	0	0	0	2,790,928	02/06/2025
2026361		LAS VEGAS	NV		04/18/2018	3.625	773,731	0	(570)	0	0	0	4,707,360	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2026370		TOMBALL	TX		05/26/2017	3.625	509,615	0	(238)	0	0	0	1,684,332	02/06/2025
2026414		WASHINGTON	DC		05/26/2017	3.625	505,418	0	(309)	0	0	0	1,721,552	02/06/2025
2026552		MYRTLE BEACH	SC		05/26/2017	3.875	693,329	0	(364)	0	0	0	1,808,268	02/06/2025
2026599		OCEAN CITY	NJ		05/26/2017	3.750	460,933	0	(155)	0	0	0	1,654,900	02/06/2025
2026642		BAKERSFIELD	CA		05/26/2017	3.625	741,731	0	(11)	0	0	0	1,061,800	02/28/2025
2026663		CHICAGO	IL		12/23/2022	3.875	371,329	0	3,724	0	0	0	910,910	02/14/2025
2026685		FRANKLIN	TN		12/23/2022	3.750	524,970	0	4,180	0	0	0	2,261,181	02/14/2025
2026694		VACAVILLE	CA		12/23/2022	3.625	508,683	0	4,721	0	0	0	1,348,930	02/14/2025
2026720		COLUMBIA	MD		12/23/2022	3.625	386,572	0	3,564	0	0	0	1,074,276	02/14/2025
2026721		ROSWELL	GA		12/23/2022	3.625	326,901	0	3,742	0	0	0	1,159,493	02/14/2025
2026747		OAK PARK	CA		12/23/2022	3.625	448,527	0	4,157	0	0	0	1,547,392	02/14/2025
2026782		NEWTON	MA		05/26/2017	3.625	78,173	0	(456)	0	0	0	1,611,000	03/22/2024
2026885		ALDIE	VA		05/26/2017	3.625	433,890	0	(240)	0	0	0	1,784,436	02/06/2025
2026894		LONG BEACH	CA		05/26/2017	3.500	422,550	0	(127)	0	0	0	1,346,695	02/06/2025
2026959		MECHANICSBURG	PA		05/26/2017	3.500	364,589	0	(13)	0	0	0	1,137,571	02/06/2025
2027009		ORLANDO	FL		05/26/2017	3.625	309,414	0	(96)	0	0	0	1,098,496	02/06/2025
2027013		SEATTLE	WA		05/26/2017	3.625	482,677	0	(20)	0	0	0	1,154,860	02/06/2025
2027025		SUWANEE	GA		04/18/2018	3.375	502,332	0	238	0	0	0	1,660,400	02/06/2025
2027049		KIRKLAND	WA		05/26/2017	3.625	453,216	0	(178)	0	0	0	1,486,240	02/06/2025
2027087		DENVER	CO		05/26/2017	4.375	439,676	0	(367)	0	0	0	1,016,500	02/28/2025
2027095		NORFOLK	MA		12/23/2022	3.500	71,990	0	6,381	0	0	0	1,213,488	02/14/2025
2027105		WOODINVILLE	WA		05/26/2017	3.625	788,738	0	(176)	0	0	0	2,447,352	02/06/2025
2027107		ALEXANDRIA	VA		05/26/2017	3.625	511,261	0	(253)	0	0	0	1,335,712	02/06/2025
2027120		TARPON SPRINGS	FL		05/26/2017	3.750	379,836	0	(197)	0	0	0	1,307,749	02/06/2025
2027161		TRACY	CA		12/23/2022	3.500	402,436	0	4,036	0	0	0	1,496,725	02/14/2025
2027178		TUCSON	AZ		05/26/2017	4.000	633,603	0	(466)	0	0	0	1,798,580	02/06/2025
2027227		SAMMAMISH	WA		05/26/2017	3.500	560,477	0	6	0	0	0	2,038,608	02/06/2025
2027234		HAMPTON FALLS	NH		11/21/2019	4.000	86,168	0	(763)	0	0	0	1,486,850	02/06/2025
2027264		ATLANTA	GA		04/18/2018	3.750	507,195	0	(294)	0	0	0	1,470,519	02/06/2025
2027276		WASHINGTON	DC		05/26/2017	3.625	414,203	0	(295)	0	0	0	1,086,360	02/06/2025
2027282		KAILUA	HI		05/26/2017	3.625	795,834	0	(316)	0	0	0	3,351,875	02/06/2025
2027425		HAYWARD	CA		05/26/2017	3.500	538,122	0	257	0	0	0	1,413,940	02/06/2025
2027469		GEORGETOWN	TX		12/23/2022	3.750	72,429	0	1,439	0	0	0	917,358	02/14/2025
2027517		WASHINGTON	DC		04/18/2018	3.750	661,334	0	(124)	0	0	0	1,859,646	02/06/2025
2027578		RALEIGH	NC		05/26/2017	4.125	435,074	0	(61)	0	0	0	1,308,230	02/06/2025
2027929		RYDAL	PA		05/26/2017	4.500	582,935	0	(245)	0	0	0	1,093,532	02/06/2025
2027984		NASHVILLE	TN		05/26/2017	4.125	460,211	0	(136)	0	0	0	1,217,500	
2027997		WAXHAW	NC		05/26/2017	4.125	351,867	0	55	0	0	0	946,120	02/06/2025
2028107		INVER GROVE HEIGHTS	MN		04/18/2018	4.250	418,190	0	(47)	0	0	0	858,474	02/06/2025
2028245		CARY	NC		05/26/2017	4.500	621,636	0	(156)	0	0	0	1,637,216	02/06/2025
2028299		COLLEYVILLE	TX		05/26/2017	3.375	562,699	0	975	0	0	0	1,923,990	02/06/2025
2028433		REDWOOD CITY	CA		04/18/2018	4.125	350,968	0	(298)	0	0	0	2,578,547	02/06/2025
2028558		SPRINGFIELD	VA		05/26/2017	3.875	466,394	0	(144)	0	0	0	1,328,910	02/06/2025
2029012		PROVO	UT		05/26/2017	3.875	627,745	0	(98)	0	0	0	1,247,640	02/06/2025
2029083		FAIR OAKS	CA		05/26/2017	4.500	537,781	0	(222)	0	0	0	1,208,309	02/06/2025
2029474		ARROYO GRANDE	CA		05/26/2017	4.375	395,397	0	(912)	0	0	0	2,040,000	02/06/2025
2029520		TALLAHASSEE	FL		05/26/2017	4.250	380,711	0	(44)	0	0	0	972,400	02/28/2025
2029665		RANCHO CUCAMONGA	CA		05/26/2017	4.250	600,176	0	(343)	0	0	0	1,291,977	02/06/2025
2029848		DECATUR	GA		04/18/2018	4.125	449,662	0	88	0	0	0	1,015,812	02/06/2025
2029908		SOUTH BARRINGTON	IL		05/26/2017	4.500	645,455	0	(429)	0	0	0	1,333,024	02/06/2025
2029915		ATLANTA	GA		04/18/2018	4.375	405,769	0	(30)	0	0	0	1,241,714	02/06/2025
2030111		NEWNAN	GA		04/18/2018	4.625	389,039	0	(120)	0	0	0	1,118,400	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2030193		SAN DIEGO	CA		04/18/2018	4.375	697,165	0	(223)	0	0	0	1,989,792	02/06/2025
2030920		BAKERSFIELD	CA		05/26/2017	4.625	441,119	0	1	0	0	0	948,127	02/06/2025
2031350		ATLANTA	GA		12/23/2022	4.125	420,080	0	2,989	0	0	0	1,462,902	02/14/2025
2031397		NASHVILLE	TN		04/18/2018	3.750	373,630	0	(524)	0	0	0	3,924,977	02/06/2025
3113372		SUWANEE	GA		04/18/2018	4.500	411,992	0	(211)	0	0	0	600,000	03/22/2024
3113524		SUWANEE	GA		04/18/2018	4.250	449,743	0	1	0	0	0	1,005,620	02/06/2025
3113782		HUDDLESTON	VA		04/18/2018	4.500	342,471	0	(351)	0	0	0	1,949,780	02/06/2025
3113795		CEDAR PARK	TX		04/18/2018	3.625	442,617	0	87	0	0	0	1,664,744	02/06/2025
3113872		WASHINGTON	DC		12/23/2022	4.000	483,494	0	3,073	0	0	0	1,045,000	03/25/2025
3113925		PORTLAND	OR		12/23/2022	4.000	353,480	0	2,638	0	0	0	1,053,267	02/14/2025
3113937		PEMBROKE PINES	FL		04/18/2018	4.500	457,716	0	41	0	0	0	1,073,925	02/06/2025
3113959		ATLANTA	GA		12/23/2022	3.875	352,426	0	3,451	0	0	0	882,090	02/14/2025
3113970		SCITUATE	MA		12/23/2022	4.250	379,531	0	2,426	0	0	0	1,592,283	02/14/2025
3114012		ONTARIO	CA		04/18/2018	4.500	416,232	0	(407)	0	0	0	1,268,848	02/06/2025
3114051		PHOENIX	AZ		04/18/2018	4.125	414,241	0	(342)	0	0	0	1,309,825	02/06/2025
3114208		ARLINGTON	VA		12/23/2022	3.875	385,853	0	3,015	0	0	0	1,415,370	02/14/2025
3114526		REDONDO BEACH	CA		04/18/2018	4.000	585,639	0	(572)	0	0	0	1,985,456	02/06/2025
3114900		SEATTLE	WA		12/23/2022	4.000	110,052	0	8,499	0	0	0	984,237	02/14/2025
3114969		ARLINGTON	VA		12/23/2022	4.000	580,605	0	4,429	0	0	0	1,494,654	02/14/2025
3115017		ATLANTA	GA		12/23/2022	4.125	427,526	0	2,509	0	0	0	1,150,000	03/25/2025
3115040		CLIO	CA		12/23/2022	3.875	308,305	0	3,924	0	0	0	818,000	03/25/2025
3115050		MOUNT PLEASANT	SC		12/23/2022	3.500	209,690	0	4,671	0	0	0	1,901,240	02/14/2025
3115130		ATLANTA	GA		12/23/2022	3.750	398,496	0	3,524	0	0	0	1,200,000	03/25/2025
3115280		UPLAND	CA		12/23/2022	4.000	470,057	0	4,580	0	0	0	1,660,732	02/14/2025
3115339		MIRAMAR	FL		12/23/2022	4.125	409,554	0	2,781	0	0	0	1,614,883	02/14/2025
3115581		FRANKLIN	TN		04/18/2018	4.000	644,194	0	(412)	0	0	0	2,112,219	02/06/2025
3115625		AUSTIN	TX		04/18/2018	4.250	860,988	0	(821)	0	0	0	2,591,180	02/06/2025
3115670		LOS ANGELES	CA		12/23/2022	4.125	463,076	0	3,218	0	0	0	1,789,116	02/14/2025
3115713		NEWPORT NEWS	VA		04/18/2018	4.250	423,757	0	(590)	0	0	0	1,068,819	02/06/2025
3115721		VANCOUVER	WA		04/18/2018	4.000	419,719	0	(301)	0	0	0	1,098,812	02/06/2025
3115728		BRECKSVILLE	OH		04/18/2018	3.875	428,279	0	(156)	0	0	0	1,346,240	02/06/2025
3115731		CHINO	CA		04/18/2018	4.000	514,523	0	(391)	0	0	0	1,316,175	02/06/2025
3115768		FAIRFAX	CA		04/18/2018	4.125	597,498	0	(630)	0	0	0	1,369,673	02/06/2025
3115795		DRAPER	UT		04/18/2018	3.750	342,899	0	(260)	0	0	0	1,550,058	02/06/2025
3115799		MOUNT PLEASANT	SC		04/18/2018	4.125	434,616	0	(371)	0	0	0	1,313,730	02/06/2025
3115807		RIVERSIDE	CT		04/18/2018	4.125	519,736	0	(526)	0	0	0	3,194,052	02/06/2025
3115814		INDEPENDENCE	OH		04/18/2018	3.750	79,669	0	(34)	0	0	0	950,730	02/06/2025
3115828		AUSTIN	TX		04/18/2018	3.875	424,577	0	(144)	0	0	0	1,233,680	02/06/2025
3115830		HENDERSON	NV		04/18/2018	4.000	535,641	0	(389)	0	0	0	1,614,544	02/06/2025
3115839		DALLAS	TX		04/18/2018	4.000	102,864	0	(100)	0	0	0	1,052,482	02/06/2025
3115858		CARMICHAEL	CA		12/23/2022	4.250	416,382	0	2,780	0	0	0	1,283,014	02/14/2025
3115890		SANTA FE	NM		12/23/2022	4.000	392,902	0	5,082	0	0	0	1,513,000	03/25/2025
3115893		BROOKHAVEN	GA		12/23/2022	3.875	570,947	0	3,821	0	0	0	1,810,600	02/14/2025
3115897		MANZANITA	OR		12/23/2022	4.000	574,512	0	4,349	0	0	0	1,491,148	02/14/2025
3115899		DECATUR	GA		12/23/2022	3.875	216,168	0	5,528	0	0	0	969,000	02/14/2025
3115904		ATLANTA	GA		04/18/2018	3.875	387,814	0	(194)	0	0	0	897,615	02/06/2025
3116301		LAYTON	UT		04/18/2018	4.000	817,216	0	(488)	0	0	0	2,765,250	02/06/2025
3116601		SALT LAKE CITY	UT		12/23/2022	3.875	320,736	0	2,813	0	0	0	1,361,140	02/14/2025
3118234		KATY	TX		07/06/2018	4.500	764,345	0	(367)	0	0	0	2,708,640	02/06/2025
3118316		BRENTWOOD	TN		12/23/2022	4.375	385,799	0	2,398	0	0	0	1,207,720	02/14/2025
3118360		CARTHAGE	NC		08/15/2018	4.000	289,392	0	264	0	0	0	1,579,000	03/22/2024
3118418		LAS VEGAS	NV		12/23/2022	4.375	429,038	0	2,586	0	0	0	1,459,350	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3118421		LOS ANGELES	CA		07/16/2018	4.625	753,045	0	(613)	0	0	0	1,992,816	02/06/2025
3118480		BROOKLYN	NY		12/23/2022	4.500	440,540	0	2,466	0	0	0	1,325,592	02/14/2025
3118500		EXCELSIOR	MN		08/01/2018	4.625	516,920	0	(261)	0	0	0	1,510,600	02/06/2025
3118573		EL DORADO HILLS	CA		08/03/2018	4.375	470,127	0	57	0	0	0	1,183,815	02/06/2025
3118601		MINNEAPOLIS	MN		07/31/2018	4.750	488,886	0	(312)	0	0	0	887,712	02/06/2025
3119035		JERICHO	NY		07/31/2018	4.875	858,733	0	(950)	0	0	0	2,011,268	02/06/2025
3120247		JOHNS CREEK	GA		12/23/2022	4.000	547,706	0	6,203	0	0	0	2,210,949	02/14/2025
3120327		LOS ANGELES	CA		12/23/2022	4.000	380,060	0	4,325	0	0	0	1,415,000	03/25/2025
3120863		BROOKLYN	NY		10/11/2019	4.000	508,317	0	(309)	0	0	0	1,236,444	02/06/2025
3121092		LA JOLLA	CA		12/23/2022	4.375	456,324	0	2,688	0	0	0	2,650,000	03/25/2025
3121126		OLD BETHPAGE	NY		08/27/2019	3.875	421,444	0	(311)	0	0	0	1,130,192	02/06/2025
3121174		HOWARD BEACH	NY		08/26/2019	3.875	492,735	0	(228)	0	0	0	1,129,800	02/06/2025
3121297		FLOWER MOUND	TX		09/10/2019	3.375	404,208	0	(52)	0	0	0	1,437,500	02/06/2025
3121365		CARMEL	NY		09/12/2019	4.250	443,805	0	(304)	0	0	0	1,073,424	02/06/2025
3121387		BROOKLYN	NY		12/23/2022	3.875	691,139	0	5,530	0	0	0	1,166,725	02/14/2025
3121739		ROSLYN HEIGHTS	NY		10/24/2019	3.875	488,032	0	(207)	0	0	0	1,277,430	02/06/2025
3121848		EARLYSVILLE	VA		10/10/2019	3.500	756,831	0	(403)	0	0	0	2,376,360	02/06/2025
3121883		CHANDLER	AZ		10/09/2019	3.750	446,160	0	(703)	0	0	0	1,905,300	02/06/2025
3121952		PENN VALLEY	PA		11/07/2019	3.250	430,650	0	(400)	0	0	0	1,702,035	02/06/2025
3122043		TULSA	OK		11/07/2019	3.500	662,024	0	(895)	0	0	0	1,739,298	02/06/2025
3122135		OLD WESTBURY	NY		08/10/2021	3.750	1,151,443	0	(188)	0	0	0	3,657,651	02/06/2025
3122300		GLENMOORE	PA		11/12/2019	3.250	552,411	0	(257)	0	0	0	1,949,696	02/06/2025
3122343		SANTA CRUZ	CA		12/23/2022	4.000	444,638	0	3,295	0	0	0	1,501,830	02/14/2025
3122590		OAKLAND	CA		12/13/2019	3.875	477,436	0	(141)	0	0	0	1,272,992	02/06/2025
3122662		FRANKLIN	TN		12/23/2022	3.750	782,465	0	5,903	0	0	0	2,340,000	03/25/2025
3122943		SANTA ANA	CA		12/23/2022	3.750	497,539	0	3,379	0	0	0	1,794,467	02/14/2025
3123312		SEATTLE	WA		01/23/2020	3.625	538,168	0	93	0	0	0	2,115,080	02/06/2025
3123397		ATLANTA	GA		12/23/2022	3.875	448,848	0	3,285	0	0	0	2,188,344	02/14/2025
3123562		HOUSTON	TX		03/03/2020	3.750	660,362	0	(1,124)	0	0	0	1,726,840	02/14/2025
3123698		SARASOTA	FL		12/23/2022	3.375	496,930	0	9,608	0	0	0	3,400,488	02/14/2025
3123727		WOODLAND HILLS AREA	CA		04/09/2020	4.000	722,677	0	(456)	0	0	0	2,372,643	02/14/2025
3123899		BIRMINGHAM	AL		12/23/2022	3.750	472,703	0	3,698	0	0	0	1,814,893	02/14/2025
3124036		TREASURE ISLAND	FL		03/05/2020	3.500	989,352	0	(937)	0	0	0	4,149,699	02/06/2025
3124202		BOULDER CREEK	CA		08/10/2021	3.750	547,721	0	(759)	0	0	0	1,088,981	02/06/2025
3124371		HAPPY VALLEY	OR		08/10/2021	4.000	791,698	0	(884)	0	0	0	1,334,696	02/06/2025
3124416		SEATTLE	WA		05/08/2020	3.000	524,973	0	(266)	0	0	0	5,779,800	02/06/2025
3124507		WOODBINE	MD		12/23/2022	3.250	368,476	0	8,685	0	0	0	1,230,000	03/25/2025
3124610		SYKESVILLE	MD		06/16/2020	3.125	525,891	0	(846)	0	0	0	1,604,176	02/06/2025
3124619		HOUSTON	TX		05/19/2020	2.875	436,496	0	(476)	0	0	0	2,164,289	02/06/2025
3125331		DALLAS	TX		12/23/2022	3.250	651,371	0	6,693	0	0	0	1,942,199	02/14/2025
3125758		ROSLYN	NY		07/20/2021	3.125	864,072	0	(33)	0	0	0	2,651,330	02/06/2025
3125862		SARASOTA	FL		12/23/2022	3.125	623,384	0	6,453	0	0	0	2,539,675	02/14/2025
3126181		ALAMO	CA		01/26/2021	3.125	862,136	0	(617)	0	0	0	2,918,160	02/06/2025
3126196		DELRAY BEACH	FL		05/21/2021	2.625	866,178	0	(279)	0	0	0	3,980,658	02/06/2025
3126197		PHOENIX	AZ		12/14/2020	2.875	844,864	0	(345)	0	0	0	2,033,240	02/06/2025
3126200		PHOENIX	AZ		12/14/2020	3.000	866,694	0	(623)	0	0	0	2,151,294	02/06/2025
3126204		BERWYN	PA		02/24/2021	3.000	357,452	0	(304)	0	0	0	1,758,280	02/06/2025
3126205		NEWTOWN SQUARE	PA		03/17/2021	3.000	494,672	0	(220)	0	0	0	1,421,750	02/06/2025
3126226		OAKTON	VA		02/24/2021	2.875	708,482	0	(357)	0	0	0	1,801,530	02/06/2025
3126230		ALBUQUERQUE	NM		12/14/2020	3.375	740,674	0	(578)	0	0	0	945,000	02/06/2025
3126248		PHOENIX	AZ		12/14/2020	3.250	887,331	0	(772)	0	0	0	3,187,500	02/06/2025
3126255		COTATI	CA		01/26/2021	2.875	763,809	0	(32)	0	0	0	1,428,663	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3126258		LAKE OSWEGO	OR		01/26/2021	3.000	713,279	0	(343)	0	0	0	1,487,741	02/06/2025
3126259		LA JOLLA	CA		02/24/2021	3.125	1,135,181	0	(670)	0	0	0	3,580,700	02/28/2025
3126263		LOS ALTOS	CA		12/14/2020	3.000	837,839	0	(658)	0	0	0	5,904,090	02/06/2025
3126280		BRENTWOOD	TN		01/26/2021	3.000	755,719	0	(421)	0	0	0	1,984,864	02/06/2025
3126281		GLENDORA	CA		12/14/2020	2.875	805,573	0	(406)	0	0	0	1,981,152	02/06/2025
3126298		GARDEN CITY	NY		05/17/2021	3.125	868,817	0	(532)	0	0	0	1,795,840	02/06/2025
3126305		ROSWELL	GA		03/17/2021	2.875	575,763	0	4	0	0	0	1,500,763	02/06/2025
3126308		SAN JUAN CAPISTRANO	CA		03/17/2021	3.250	917,518	0	(583)	0	0	0	3,098,160	02/06/2025
3126319		PACIFIC PALISADES	CA		01/26/2021	2.875	1,060,916	0	(682)	0	0	0	4,341,764	02/06/2025
3126321		CLAYTON	CA		02/24/2021	2.875	735,705	0	(276)	0	0	0	2,183,379	02/06/2025
3126335		SAN FRANCISCO	CA		02/24/2021	3.000	844,059	0	1,492	0	0	0	2,036,295	02/06/2025
3126347		LOS ANGELES	CA		12/14/2020	3.000	875,623	0	(713)	0	0	0	1,691,200	02/06/2025
3126348		SEAL BEACH	CA		02/24/2021	2.875	1,087,745	0	(570)	0	0	0	3,319,922	02/06/2025
3126354		CALABASAS	CA		02/24/2021	2.875	818,768	0	(572)	0	0	0	2,097,900	02/06/2025
3126361		SEATTLE	WA		03/17/2021	2.875	511,718	0	(281)	0	0	0	2,287,580	02/06/2025
3126366		WALNUT CREEK	CA		01/26/2021	2.875	842,641	0	(463)	0	0	0	1,905,640	02/06/2025
3126368		PHILADELPHIA	PA		05/25/2021	2.875	532,408	0	(244)	0	0	0	1,292,928	02/06/2025
3126371		PHILADELPHIA	PA		03/17/2021	3.000	478,949	0	(113)	0	0	0	858,417	02/06/2025
3126375		VIENNA	VA		02/24/2021	2.875	1,031,445	0	(709)	0	0	0	2,634,535	02/06/2025
3126377		SEATTLE	WA		03/17/2021	2.875	945,024	0	(290)	0	0	0	2,282,063	02/06/2025
3126396		SEVERNA PARK	MD		01/26/2021	3.000	617,503	0	(550)	0	0	0	2,131,506	02/06/2025
3126398		ATLANTA	GA		03/30/2021	3.000	731,406	0	(285)	0	0	0	1,663,122	02/06/2025
3126408		NOLENSVILLE	TN		12/14/2020	2.875	616,953	0	(259)	0	0	0	1,222,292	02/06/2025
3126409		REXBURG	ID		02/24/2021	3.375	591,132	0	(495)	0	0	0	1,415,310	02/06/2025
3126413		BOULDER	CO		01/26/2021	3.000	785,905	0	1,566	0	0	0	2,240,315	02/06/2025
3126428		FELTON	CA		01/26/2021	3.625	1,232,692	0	(862)	0	0	0	2,643,840	02/06/2025
3126439		OKLAHOMA CITY	OK		02/24/2021	2.875	887,382	0	(354)	0	0	0	2,144,084	02/06/2025
3126457		PORTLAND	OR		03/17/2021	2.875	767,616	0	(228)	0	0	0	1,152,426	02/06/2025
3126476		ALAMO	CA		01/26/2021	3.000	834,839	0	(674)	0	0	0	2,258,830	02/06/2025
3126479		ENCINITAS	CA		03/17/2021	3.000	1,146,096	0	(175)	0	0	0	3,482,660	02/06/2025
3126483		HADDONFIELD	NJ		04/22/2021	2.875	512,835	0	(154)	0	0	0	1,743,248	02/06/2025
3126485		BETHESDA	MD		03/17/2021	2.875	1,350,072	0	(1,028)	0	0	0	4,192,526	02/06/2025
3126513		SAN DIEGO	CA		01/26/2021	2.875	813,281	0	(546)	0	0	0	2,910,820	02/06/2025
3126516		CARLSBAD	CA		01/26/2021	3.000	707,121	0	(649)	0	0	0	2,197,549	02/06/2025
3126517		SAN MATEO	CA		03/17/2021	3.000	1,010,456	0	(671)	0	0	0	2,367,153	02/06/2025
3126519		LOS ANGELES	CA		01/26/2021	3.000	682,785	0	(683)	0	0	0	2,284,788	02/06/2025
3126520		MORAGA	CA		01/26/2021	3.000	718,046	0	(788)	0	0	0	1,996,880	02/06/2025
3126523		QUEEN CREEK	AZ		03/25/2021	2.875	788,450	0	(293)	0	0	0	1,907,202	02/06/2025
3126525		SAN DIEGO	CA		03/25/2021	2.875	564,415	0	(164)	0	0	0	2,070,468	02/06/2025
3126534		CULVER CITY	CA		12/14/2020	3.000	879,364	0	(593)	0	0	0	2,857,500	02/06/2025
3126538		LA CANADA FLINTRIDGE	CA		12/14/2020	3.000	1,097,917	0	(984)	0	0	0	3,417,500	02/06/2025
3126541		SAN MATEO	CA		02/24/2021	2.750	949,267	0	(174)	0	0	0	2,437,890	02/06/2025
3126547		CULVER CITY	CA		12/14/2020	3.000	1,125,545	0	(1,076)	0	0	0	2,607,362	02/06/2025
3126573		WASHINGTON	DC		02/24/2021	2.875	1,166,431	0	2,350	0	0	0	2,901,276	02/06/2025
3126592		ATLANTA	GA		03/17/2021	3.000	959,125	0	(603)	0	0	0	2,904,642	02/06/2025
3126599		BLUE BELL	PA		02/24/2021	3.000	627,106	0	(495)	0	0	0	1,323,009	02/06/2025
3126600		WESTPORT	CT		08/12/2021	2.875	988,098	0	31	0	0	0	3,889,712	02/06/2025
3126601		PHOENIX	AZ		12/14/2020	3.000	842,345	0	(811)	0	0	0	2,379,618	02/06/2025
3126602		LOS ANGELES	CA		02/24/2021	2.875	710,529	0	(523)	0	0	0	2,068,750	02/06/2025
3126603		VISTA	CA		03/17/2021	2.875	702,190	0	(441)	0	0	0	1,611,150	02/06/2025
3126609		WOODLAND HILLS	CA		03/08/2021	2.875	1,012,521	0	(527)	0	0	0	3,206,820	02/06/2025
3126626		TEMECULA	CA		01/26/2021	3.250	593,011	0	(457)	0	0	0	1,168,807	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3126627		CORONADO	CA		04/27/2021	2.875	930,828	0	(303)	0	0	0	2,670,645	02/06/2025
3126632		SOUTH PASADENA	CA		01/26/2021	3.125	734,716	0	(555)	0	0	0	2,362,500	02/06/2025
3126633		SEATTLE	WA		03/17/2021	2.875	974,467	0	(574)	0	0	0	2,657,648	02/06/2025
3126647		COLUMBINE VALLEY	CO		02/24/2021	2.875	685,139	0	(323)	0	0	0	2,711,943	02/06/2025
3126654		MERION STATION	PA		02/24/2021	2.875	524,931	0	(272)	0	0	0	1,205,360	02/06/2025
3126660		SANTA MONICA	CA		01/26/2021	3.000	822,515	0	(427)	0	0	0	1,256,000	03/22/2024
3126665		LAFAYETTE	CA		02/24/2021	3.000	838,610	0	(764)	0	0	0	1,894,050	02/06/2025
3126671		PORTLAND	OR		03/17/2021	2.875	784,243	0	(538)	0	0	0	2,398,720	02/06/2025
3126675		LOS ANGELES	CA		02/24/2021	2.875	875,716	0	1,720	0	0	0	2,762,500	02/06/2025
3126689		REDWOOD CITY	CA		02/24/2021	3.125	969,338	0	(811)	0	0	0	1,888,425	02/06/2025
3126692		ANNAPOLIS	MD		03/17/2021	2.875	754,070	0	(508)	0	0	0	1,592,405	02/06/2025
3126696		MEDIA	PA		02/24/2021	2.875	661,984	0	(338)	0	0	0	1,435,239	02/06/2025
3126698		ANNAPOLIS	MD		01/26/2021	3.125	522,378	0	(975)	0	0	0	1,465,968	02/06/2025
3126707		SAN JOSE	CA		02/10/2021	3.875	768,560	0	(386)	0	0	0	2,145,120	02/06/2025
3126711		TAMPA	FL		01/26/2021	3.000	558,587	0	(407)	0	0	0	1,450,027	02/06/2025
3126720		PINECREST	FL		03/17/2021	3.000	661,410	0	(423)	0	0	0	2,971,750	02/06/2025
3126721		RANCHO CUCAMONGA	CA		03/17/2021	3.000	644,297	0	(486)	0	0	0	2,754,080	02/06/2025
3126729		LAKE BLUFF	IL		05/17/2021	2.875	584,231	0	(94)	0	0	0	1,388,016	02/06/2025
3126733		RIVA	MD		02/24/2021	2.875	703,214	0	(507)	0	0	0	1,571,584	02/06/2025
3126738		CHEVY CHASE	MD		06/28/2021	2.875	955,668	0	(599)	0	0	0	2,698,630	02/06/2025
3126751		MONTEREY	CA		03/26/2021	2.875	809,861	0	(3)	0	0	0	2,066,154	02/06/2025
3126753		BRECKENRIDGE	CO		03/17/2021	2.875	1,000,682	0	(562)	0	0	0	3,312,370	02/06/2025
3126754		PLEASANTON	CA		04/01/2021	2.875	1,212,655	0	(258)	0	0	0	2,908,338	02/06/2025
3126759		MIAMI	FL		03/23/2021	2.875	608,560	0	(227)	0	0	0	1,945,680	02/06/2025
3126765		ARLINGTON	VA		04/22/2021	3.000	1,015,104	0	(502)	0	0	0	2,605,392	02/06/2025
3126774		HANOVER	MN		02/24/2021	3.500	659,228	0	(523)	0	0	0	1,256,640	02/06/2025
3126776		EUGENE	OR		12/23/2022	2.875	360,421	0	16,582	0	0	0	1,580,000	03/25/2025
3126785		MORAGA	CA		02/24/2021	3.000	543,527	0	(513)	0	0	0	2,158,464	02/06/2025
3126786		PHILADELPHIA	PA		06/29/2021	2.875	597,160	0	236	0	0	0	1,123,200	02/06/2025
3126791		PORTLAND	OR		02/24/2021	2.875	884,418	0	1,778	0	0	0	1,804,350	02/06/2025
3126800		ALAMEDA	CA		12/14/2020	3.000	716,528	0	(503)	0	0	0	1,797,666	02/06/2025
3126801		SAN DIEGO	CA		01/26/2021	3.000	1,033,523	0	(879)	0	0	0	6,112,170	02/06/2025
3126816		BETHESDA	MD		03/17/2021	3.250	885,065	0	(684)	0	0	0	1,911,168	02/06/2025
3126817		WASHINGTON	DC		02/24/2021	3.000	826,599	0	(659)	0	0	0	1,872,903	02/06/2025
3126819		SEA ISLE CITY	NJ		03/03/2021	3.500	567,023	0	(13)	0	0	0	1,751,400	02/28/2025
3126828		BAINBRIDGE ISLAND	WA		03/17/2021	2.875	912,568	0	(611)	0	0	0	2,280,159	02/06/2025
3126830		MADISON	NJ		11/30/2021	3.000	802,692	0	(56)	0	0	0	1,649,670	02/06/2025
3126873		RANCHO PALOS VERDES	CA		03/17/2021	2.875	717,430	0	(717)	0	0	0	2,249,676	02/06/2025
3126874		EDINA	MN		03/17/2021	2.875	602,539	0	(326)	0	0	0	1,495,698	02/06/2025
3126877		LA MESA	CA		03/17/2021	2.750	1,022,382	0	(530)	0	0	0	1,826,315	02/06/2025
3126908		ODENTON	MD		03/23/2021	3.250	509,533	0	(406)	0	0	0	977,508	02/06/2025
3126921		SOMERVILLE	MA		04/16/2021	2.875	674,584	0	(368)	0	0	0	1,030,400	02/28/2025
3126926		SANTA CRUZ	CA		03/17/2021	2.875	768,066	0	(632)	0	0	0	2,182,518	02/06/2025
3126929		LONG BEACH	CA		12/14/2020	2.875	774,683	0	(708)	0	0	0	2,060,664	02/06/2025
3126930		SANTA CLARA	CA		01/26/2021	3.000	881,190	0	(893)	0	0	0	1,939,368	02/06/2025
3126942		ALAMO	CA		03/25/2021	2.875	1,223,653	0	(537)	0	0	0	3,451,812	02/06/2025
3126948		SANTA ANA	CA		04/20/2021	3.000	778,942	0	36	0	0	0	1,786,434	02/06/2025
3126954		MOUNT PLEASANT	SC		03/23/2021	2.875	656,962	0	(533)	0	0	0	2,078,861	02/06/2025
3126961		CHEVY CHASE	MD		03/23/2021	2.875	909,572	0	(328)	0	0	0	2,372,603	02/06/2025
3126973		WAXHAW	NC		03/17/2021	2.750	492,205	0	(181)	0	0	0	1,150,000	03/22/2024
3126974		SCOTTSDALE	AZ		02/24/2021	2.750	602,421	0	(450)	0	0	0	2,033,682	02/06/2025
3126981		STEVENSVILLE	MD		04/26/2021	2.875	591,429	0	(347)	0	0	0	1,508,334	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3126982		ISSAQUAH	WA		04/26/2021	2.875	724,099	0	(405)	0	0	0	2,187,081	02/06/2025
3127015		PHOENIX	AZ		03/17/2021	2.875	507,066	0	(238)	0	0	0	1,189,081	02/06/2025
3127016		SAN CLEMENTE	CA		02/24/2021	3.125	1,334,085	0	(96)	0	0	0	3,074,400	02/06/2025
3127020		MAPLETON	UT		04/06/2021	2.875	533,912	0	(266)	0	0	0	1,949,937	02/06/2025
3127022		BETHESDA	MD		05/17/2021	2.750	1,257,869	0	(490)	0	0	0	3,406,928	02/06/2025
3127024		STUDIO CITY	CA		01/26/2021	2.875	687,461	0	(878)	0	0	0	2,023,086	02/06/2025
3127046		OCEAN CITY	NJ		03/26/2021	2.750	622,070	0	(298)	0	0	0	1,999,332	02/06/2025
3127053		YORBA LINDA	CA		03/17/2021	2.875	837,956	0	(735)	0	0	0	2,790,761	02/06/2025
3127059		SAN DIEGO	CA		02/24/2021	2.875	948,747	0	(727)	0	0	0	2,183,216	02/06/2025
3127063		MOUNT PLEASANT	SC		03/17/2021	2.875	613,333	0	(541)	0	0	0	1,680,955	02/06/2025
3127067		KENSINGTON	MD		03/17/2021	2.750	825,809	0	(500)	0	0	0	1,933,470	02/06/2025
3127071		SAN FRANCISCO	CA		03/31/2021	2.750	896,439	0	(451)	0	0	0	1,806,747	02/06/2025
3127073		BROOKHAVEN	GA		03/17/2021	2.750	596,640	0	(318)	0	0	0	1,551,198	02/06/2025
3127074		LITTLETON	CO		03/17/2021	3.125	656,106	0	(592)	0	0	0	1,963,940	02/06/2025
3127075		SEVERNA PARK	MD		06/16/2021	2.750	996,965	0	(226)	0	0	0	2,567,319	02/06/2025
3127076		GREENSBORO	NC		04/16/2021	2.875	671,228	0	(413)	0	0	0	1,952,934	02/06/2025
3127085		REDWOOD CITY	CA		05/21/2021	2.750	826,524	0	98	0	0	0	1,499,190	02/06/2025
3127086		BETHESDA	MD		03/23/2021	2.750	812,354	0	(584)	0	0	0	1,741,923	02/06/2025
3127109		DALLAS	TX		03/23/2021	3.000	562,581	0	(417)	0	0	0	1,167,430	02/06/2025
3127110		REDWOOD CITY	CA		01/26/2021	2.875	827,550	0	(721)	0	0	0	2,795,868	02/06/2025
3127114		RIVERSIDE	CA		01/26/2021	2.875	594,932	0	(564)	0	0	0	1,529,691	02/06/2025
3127129		BERWYN	PA		04/28/2021	2.875	693,293	0	(218)	0	0	0	1,428,840	02/06/2025
3127131		MINNEAPOLIS	MN		04/19/2021	2.750	595,003	0	(285)	0	0	0	1,483,040	02/06/2025
3127134		SANTA BARBARA	CA		03/17/2021	2.750	1,091,078	0	(597)	0	0	0	2,953,247	02/06/2025
3127210		SAN DIEGO	CA		05/04/2021	3.000	819,299	0	(545)	0	0	0	2,405,000	02/28/2025
3127212		FREMONT	CA		01/26/2021	2.750	856,548	0	(613)	0	0	0	4,371,380	02/06/2025
3127215		SANTA ANA	CA		04/13/2021	2.875	732,035	0	(268)	0	0	0	1,758,462	02/06/2025
3127216		SAN FRANCISCO	CA		03/22/2021	3.000	838,290	0	(455)	0	0	0	1,905,640	02/06/2025
3127217		GILBERT	AZ		03/17/2021	2.875	821,740	0	(494)	0	0	0	2,050,046	02/06/2025
3127218		LAS VEGAS	NV		03/17/2021	2.750	538,675	0	(269)	0	0	0	2,029,254	02/06/2025
3127220		MOUNT PLEASANT	SC		03/23/2021	2.875	751,434	0	(551)	0	0	0	2,354,784	02/06/2025
3127222		BRENTWOOD	TN		03/23/2021	2.750	1,167,113	0	(793)	0	0	0	3,983,013	02/06/2025
3127223		DAVIDSONVILLE	MD		02/24/2021	2.875	621,080	0	(576)	0	0	0	1,514,087	02/06/2025
3127232		HIDEOUT	UT		03/23/2021	2.750	865,701	0	(1,311)	0	0	0	2,044,476	02/06/2025
3127247		LOTHIAN	MD		03/17/2021	2.750	546,840	0	(301)	0	0	0	1,246,720	02/06/2025
3127250		PARADISE VALLEY	AZ		02/24/2021	2.875	964,511	0	(614)	0	0	0	4,299,351	02/06/2025
3127325		PLACERVILLE	CA		04/07/2021	2.875	629,906	0	(450)	0	0	0	1,540,880	02/06/2025
3127327		ARLINGTON	VA		03/17/2021	2.875	876,069	0	(770)	0	0	0	1,859,250	02/06/2025
3127328		MILTON	GA		03/26/2021	2.750	1,099,134	0	(605)	0	0	0	2,568,140	02/06/2025
3127329		FALLS CHURCH	VA		03/17/2021	2.875	796,428	0	(584)	0	0	0	1,608,012	02/06/2025
3127330		LOS ANGELES	CA		04/12/2021	2.875	630,890	0	(757)	0	0	0	1,570,900	02/06/2025
3127333		WADMALAW ISLAND	SC		05/10/2021	2.875	797,235	0	(383)	0	0	0	2,643,960	02/06/2025
3127335		MOUNT PLEASANT	SC		07/22/2021	3.000	532,868	0	(357)	0	0	0	1,764,947	02/06/2025
3127342		LOS ANGELES	CA		03/18/2021	2.875	838,342	0	(679)	0	0	0	2,245,800	02/28/2025
3127343		WASHINGTON	DC		03/23/2021	2.875	693,861	0	(643)	0	0	0	1,758,288	02/06/2025
3127345		BLUE BELL	PA		04/20/2021	2.750	543,727	0	(297)	0	0	0	1,189,000	02/06/2025
3127347		NASHVILLE	TN		03/16/2021	2.750	552,430	0	(460)	0	0	0	1,591,600	02/28/2025
3127356		CANTON	GA		04/01/2021	2.875	696,906	0	(415)	0	0	0	1,784,944	02/06/2025
3127358		LOS ANGELES	CA		03/31/2021	2.750	1,100,492	0	(695)	0	0	0	2,512,712	02/06/2025
3127361		BRENTWOOD	CA		03/24/2021	2.875	873,871	0	(667)	0	0	0	2,129,976	02/06/2025
3127362		AUSTIN	TX		03/05/2021	2.750	813,205	0	(627)	0	0	0	1,953,254	02/06/2025
3127364		CALABASAS	CA		03/23/2021	2.750	1,353,058	0	(932)	0	0	0	5,415,350	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3127365		SCOTTSDALE	AZ		03/02/2021	2.875	670,082	0	(615)	0	0	0	2,110,080	02/06/2025
3127366		ST PETERSBURG	FL		03/17/2021	2.750	588,629	0	(370)	0	0	0	1,227,528	02/06/2025
3127371		ENCINITAS	CA		04/06/2021	2.750	833,425	0	(528)	0	0	0	4,262,104	02/06/2025
3127372		SANTA BARBARA	CA		06/16/2021	3.000	642,802	0	(233)	0	0	0	1,911,840	02/06/2025
3127376		HARRISON	TN		05/03/2021	2.750	701,013	0	(223)	0	0	0	1,170,684	02/06/2025
3127377		SCOTTSDALE	AZ		04/29/2021	2.875	723,837	0	(378)	0	0	0	2,136,176	02/06/2025
3127378		VIENNA	VA		04/06/2021	2.750	789,676	0	(887)	0	0	0	2,180,040	02/06/2025
3127381		SAN FRANCISCO	CA		03/18/2021	3.000	815,119	0	(876)	0	0	0	1,578,723	02/06/2025
3127387		PACIFIC PALISADES	CA		04/07/2021	2.750	1,182,734	0	(1,001)	0	0	0	3,193,895	02/06/2025
3127388		WASHINGTON	DC		03/17/2021	2.875	772,170	0	(763)	0	0	0	1,222,342	02/06/2025
3127392		WESTLAKE VILLAGE	CA		03/17/2021	2.750	806,110	0	(632)	0	0	0	2,132,325	02/06/2025
3127393		CHARLESTON	SC		05/20/2021	2.875	701,968	0	41	0	0	0	2,093,104	02/06/2025
3127394		SOQUEL	CA		04/15/2021	2.750	1,085,133	0	(947)	0	0	0	3,849,700	02/06/2025
3127395		LADERA RANCH	CA		03/05/2021	2.750	842,752	0	(741)	0	0	0	2,669,520	02/06/2025
3127396		SCOTTSDALE	AZ		09/01/2023	2.750	663,886	0	(362)	0	0	0	4,017,086	02/14/2025
3127397		CARLSBAD	CA		04/14/2021	2.875	1,147,260	0	(674)	0	0	0	3,195,468	02/06/2025
3127398		VIENNA	VA		05/20/2021	2.750	847,025	0	(461)	0	0	0	1,998,733	02/06/2025
3127399		EVANSTON	IL		03/22/2021	3.000	627,820	0	(438)	0	0	0	1,543,718	02/06/2025
3127405		GARDEN CITY	NY		08/26/2021	2.750	691,453	0	(319)	0	0	0	1,890,570	02/06/2025
3127406		PONTE VEDRA BEACH	FL		02/26/2021	2.875	690,332	0	(636)	0	0	0	2,621,213	02/06/2025
3127407		EL DORADO HILLS	CA		04/05/2021	3.125	653,969	0	(616)	0	0	0	1,449,575	02/06/2025
3127411		OCEANSIDE	CA		05/28/2021	2.875	1,226,447	0	(850)	0	0	0	3,457,848	02/06/2025
3127413		PHOENIX	AZ		02/17/2021	3.000	867,958	0	(253)	0	0	0	2,300,760	02/06/2025
3127415		NEVADA CITY	CA		06/25/2021	2.750	593,998	0	(305)	0	0	0	1,862,500	02/28/2025
3127416		SAN ANSELMO	CA		06/18/2021	2.875	886,147	0	(420)	0	0	0	1,669,880	02/06/2025
3127419		ARLINGTON	VA		02/23/2021	2.875	762,471	0	(836)	0	0	0	2,346,250	02/06/2025
3127424		LAS VEGAS	NV		03/08/2021	2.875	770,242	0	(483)	0	0	0	2,523,629	02/06/2025
3127425		CHAMPAIGN	IL		04/06/2021	2.750	680,863	0	(428)	0	0	0	1,350,480	02/06/2025
3127429		OAKLAND	CA		03/17/2021	2.750	777,609	0	(667)	0	0	0	1,410,072	02/06/2025
3127432		SAN FRANCISCO	CA		03/26/2021	2.875	855,871	0	(783)	0	0	0	1,658,300	02/06/2025
3127434		BETHLEHEM	PA		04/30/2021	2.875	554,345	0	(247)	0	0	0	990,792	02/06/2025
3127438		GARDNERVILLE	NV		04/13/2021	3.000	604,615	0	(483)	0	0	0	2,697,480	02/06/2025
3127443		CAVE CREEK	AZ		03/18/2021	2.875	593,378	0	(401)	0	0	0	1,664,832	02/06/2025
3127449		NAPERVILLE	IL		07/02/2021	2.750	486,380	0	(315)	0	0	0	1,547,550	02/06/2025
3127450		TAMPA	FL		09/17/2021	2.750	1,277,406	0	(382)	0	0	0	4,200,000	03/25/2025
3127452		BETHESDA	MD		03/24/2021	2.750	825,731	0	(801)	0	0	0	2,293,390	02/06/2025
3127455		CHARLESTON	SC		03/25/2021	3.125	603,419	0	(612)	0	0	0	1,576,011	02/06/2025
3127456		AMARILLO	TX		04/29/2021	2.875	774,384	0	(497)	0	0	0	1,258,544	02/06/2025
3127458		WASHINGTON	DC		04/28/2021	2.750	771,038	0	(478)	0	0	0	1,504,116	02/06/2025
3127459		PHILADELPHIA	PA		06/25/2021	2.750	523,261	0	(270)	0	0	0	1,038,316	02/06/2025
3127461		SNOQUALMIE	WA		03/17/2021	3.250	758,837	0	(543)	0	0	0	2,063,412	02/06/2025
3127463		WOODBINE	MD		04/06/2021	3.000	558,700	0	(445)	0	0	0	1,416,244	02/06/2025
3127464		AUSTIN	TX		05/24/2021	2.750	494,662	0	(236)	0	0	0	1,133,676	02/06/2025
3127474		BETHESDA	MD		03/23/2021	2.625	991,841	0	(780)	0	0	0	2,837,346	02/06/2025
3127475		LAKE OSWEGO	OR		04/13/2021	2.750	1,061,383	0	(400)	0	0	0	2,076,555	02/06/2025
3127477		CAMP SHERMAN	OR		04/13/2021	2.875	1,098,454	0	(1,058)	0	0	0	2,750,000	03/22/2024
3127478		LOS ANGELES	CA		03/25/2021	2.625	513,601	0	(365)	0	0	0	1,332,948	02/06/2025
3127480		POMPANO BEACH	FL		05/10/2021	2.625	889,215	0	(510)	0	0	0	5,381,600	02/06/2025
3127483		CHINO	CA		02/24/2021	2.875	585,099	0	(498)	0	0	0	1,443,232	02/06/2025
3127491		CHANDLER	AZ		04/12/2021	2.750	520,214	0	(397)	0	0	0	1,415,325	02/06/2025
3127493		BOCA RATON	FL		03/17/2021	2.750	727,351	0	(631)	0	0	0	2,436,450	02/06/2025
3127499		FREMONT	CA		02/10/2021	2.750	764,326	0	(714)	0	0	0	2,252,656	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3127500		HAYWARD	CA		03/22/2021	3.000	904,856	0	(764)	0	0	0	1,949,915	02/06/2025
3127501		MOUNTAIN VIEW	CA		03/16/2021	3.000	1,232,744	0	(1,239)	0	0	0	3,276,120	02/06/2025
3127502		VIRGINIA BEACH	VA		04/06/2021	3.000	1,055,771	0	(1,186)	0	0	0	2,683,560	02/06/2025
3127504		GILBERT	AZ		08/09/2021	2.625	582,371	0	(19)	0	0	0	1,643,246	02/06/2025
3127505		SANTA BARBARA	CA		03/16/2021	2.875	607,208	0	(491)	0	0	0	2,189,110	02/06/2025
3127506		DAVIDSONVILLE	MD		03/31/2021	2.750	635,083	0	(612)	0	0	0	1,734,400	02/06/2025
3127507		JUPITER	FL		03/26/2021	2.750	825,519	0	(539)	0	0	0	2,756,160	02/06/2025
3127508		RANCHO PALOS VERDES	CA		02/09/2021	2.875	781,601	0	(814)	0	0	0	2,721,730	02/06/2025
3127510		SANTA CLARA	CA		02/23/2021	2.750	769,822	0	(722)	0	0	0	2,059,758	02/06/2025
3127512		BRENTWOOD	TN		03/10/2021	2.625	690,374	0	(413)	0	0	0	2,073,384	02/06/2025
3127513		ARLINGTON	VA		06/21/2021	2.625	745,193	0	(435)	0	0	0	1,830,815	02/06/2025
3127514		SAN DIEGO	CA		03/05/2021	3.000	884,770	0	(830)	0	0	0	3,003,550	02/06/2025
3127516		ST PETERSBURG	FL		04/06/2021	2.875	627,442	0	(489)	0	0	0	1,569,118	02/06/2025
3127517		JUPITER	FL		03/05/2021	2.875	768,354	0	(605)	0	0	0	1,866,189	02/06/2025
3127518		STUART	FL		05/11/2021	2.875	960,802	0	(751)	0	0	0	5,129,310	02/06/2025
3127522		SANTA BARBARA	CA		03/12/2021	2.750	904,616	0	(747)	0	0	0	4,029,560	02/06/2025
3127524		BASS LAKE	CA		04/27/2021	2.875	958,877	0	(571)	0	0	0	3,899,120	02/06/2025
3127525		CLAREMONT	CA		02/24/2021	3.000	883,714	0	(982)	0	0	0	2,476,960	02/06/2025
3127526		PORTLAND	OR		06/02/2021	2.750	538,383	0	(309)	0	0	0	1,282,952	02/06/2025
3127528		LAFAYETTE	CA		03/23/2021	2.875	612,129	0	(527)	0	0	0	1,439,648	02/06/2025
3127530		SAN MARINO	CA		04/02/2021	2.875	700,031	0	(497)	0	0	0	2,472,690	02/06/2025
3127533		DUBLIN	CA		03/26/2021	2.750	1,268,990	0	(1,056)	0	0	0	3,461,154	02/06/2025
3127534		STUDIO CITY	CA		03/26/2021	2.875	887,962	0	(634)	0	0	0	3,203,200	02/06/2025
3127535		KEY LARGO	FL		03/04/2021	2.875	622,348	0	(504)	0	0	0	1,643,510	02/06/2025
3127537		THE WOODLANDS	TX		03/22/2021	2.750	651,069	0	(416)	0	0	0	2,174,504	02/06/2025
3127539		PHOENIX	AZ		07/23/2021	2.750	676,819	0	(670)	0	0	0	2,976,890	02/06/2025
3127544		BELLAIRE	TX		12/23/2022	2.875	403,789	0	4,883	0	0	0	1,044,066	02/14/2025
3127552		GOLETA	CA		06/04/2021	2.875	879,543	0	(591)	0	0	0	2,018,868	02/06/2025
3127553		SAN JOSE	CA		04/19/2021	2.750	940,685	0	(1,136)	0	0	0	3,002,184	02/06/2025
3127554		HALF MOON BAY	CA		03/17/2021	2.875	1,113,101	0	(1,025)	0	0	0	3,557,200	02/28/2025
3127556		DRAPER	UT		04/01/2021	3.000	674,345	0	(479)	0	0	0	1,570,900	02/06/2025
3127557		YORBA LINDA	CA		03/16/2021	2.875	865,610	0	(376)	0	0	0	2,629,770	02/06/2025
3127561		EAST GREENWICH	RI		05/04/2021	2.750	563,144	0	(295)	0	0	0	1,891,264	02/06/2025
3127564		IRVINE	CA		03/01/2021	2.875	756,280	0	(685)	0	0	0	2,793,312	02/06/2025
3127565		HONOLULU	HI		04/19/2021	3.000	828,484	0	(701)	0	0	0	2,771,760	02/06/2025
3127566		IRVINE	CA		03/17/2021	2.750	726,919	0	(260)	0	0	0	3,683,687	02/06/2025
3127571		LOS GATOS	CA		05/25/2021	2.750	1,285,023	0	(573)	0	0	0	3,861,888	02/06/2025
3127574		GLEN ECHO	MD		07/01/2021	2.750	644,464	0	(394)	0	0	0	2,409,436	02/06/2025
3127575		ARLINGTON	VA		06/08/2021	2.750	569,237	0	(370)	0	0	0	1,839,702	02/06/2025
3127576		BETHESDA	MD		04/07/2021	2.625	1,025,665	0	(711)	0	0	0	2,443,998	02/06/2025
3127579		HOUSTON	TX		06/08/2021	2.750	659,242	0	(403)	0	0	0	2,043,066	02/06/2025
3127581		SAN JOSE	CA		03/16/2021	2.750	878,571	0	(561)	0	0	0	1,984,054	02/06/2025
3127583		POTOMAC	MD		04/06/2021	2.625	887,539	0	(539)	0	0	0	1,905,315	02/06/2025
3127586		WALNUT CREEK	CA		04/14/2021	2.750	742,745	0	(467)	0	0	0	1,703,588	02/06/2025
3127588		DENVER	CO		03/17/2021	2.750	1,111,438	0	(1,000)	0	0	0	3,231,432	02/06/2025
3127590		LOS ANGELES	CA		03/17/2021	2.875	1,025,622	0	(999)	0	0	0	2,115,480	02/06/2025
3127592		WALLINGFORD	PA		04/16/2021	2.875	657,784	0	(386)	0	0	0	1,242,307	02/06/2025
3127595		LATROBE	PA		04/05/2021	2.875	572,994	0	(541)	0	0	0	1,200,768	02/06/2025
3127599		OAKLAND	CA		03/19/2021	2.750	1,080,913	0	(671)	0	0	0	1,579,242	02/06/2025
3127603		HYDE PARK	MA		03/30/2021	2.750	701,211	0	(193)	0	0	0	1,443,010	02/06/2025
3127604		ENCINITAS	CA		03/17/2021	3.000	751,812	0	(470)	0	0	0	1,672,174	02/06/2025
3127612		MOUNTAIN VIEW	CA		03/17/2021	2.875	793,634	0	(752)	0	0	0	4,124,624	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3127623		BETHESDA	MD		06/15/2021	2.875	1,058,267	0	(706)	0	0	0	2,663,630	02/06/2025
3127624		OAK BROOK	IL		04/14/2021	3.000	903,969	0	(511)	0	0	0	1,959,776	02/06/2025
3127625		SAN DIEGO	CA		03/17/2021	2.625	852,925	0	(421)	0	0	0	2,085,912	02/06/2025
3127630		CORVALLIS	OR		04/02/2021	2.750	845,575	0	(407)	0	0	0	3,519,200	02/28/2025
3127635		CAVE CREEK	AZ		03/29/2021	3.000	603,428	0	(595)	0	0	0	1,536,122	02/06/2025
3127636		POTOMAC	MD		03/30/2021	2.750	1,092,044	0	(865)	0	0	0	1,941,184	02/06/2025
3127642		PAYSON	AZ		05/07/2021	2.625	567,895	0	(270)	0	0	0	2,445,066	02/06/2025
3127645		SEVERNA PARK	MD		04/06/2021	2.750	847,446	0	(660)	0	0	0	1,772,265	02/06/2025
3127647		ARLINGTON	VA		06/18/2021	2.625	969,412	0	(629)	0	0	0	1,857,438	02/06/2025
3127651		BETHESDA	MD		05/26/2021	2.625	1,043,884	0	(464)	0	0	0	2,814,000	02/06/2025
3127664		WESTLAKE VILLAGE	CA		05/07/2021	2.750	732,283	0	(286)	0	0	0	3,055,407	02/06/2025
3127667		MISSOURI CITY	TX		05/25/2021	2.750	698,283	0	(709)	0	0	0	2,046,100	02/06/2025
3127669		DANVILLE	CA		04/13/2021	2.875	825,007	0	(704)	0	0	0	2,235,312	02/06/2025
3127670		GILBERT	AZ		03/17/2021	2.875	1,111,763	0	(833)	0	0	0	2,336,724	02/06/2025
3127671		REDWOOD CITY	CA		04/23/2021	3.000	1,051,046	0	(983)	0	0	0	2,239,888	02/06/2025
3127677		ORLANDO	FL		05/20/2021	2.875	411,229	0	(5,324)	0	0	0	1,597,860	02/06/2025
3127679		SAN DIEGO	CA		05/06/2021	2.625	845,567	0	(257)	0	0	0	2,235,276	02/06/2025
3127685		CORONA	CA		04/15/2021	3.000	606,150	0	(450)	0	0	0	1,192,569	02/06/2025
3127686		PROSPER	TX		03/23/2021	2.750	616,309	0	(589)	0	0	0	1,765,710	02/06/2025
3127701		AUSTIN	TX		05/27/2021	2.750	666,939	0	(443)	0	0	0	3,607,723	02/06/2025
3127702		LOS ANGELES	CA		03/17/2021	2.875	921,696	0	(854)	0	0	0	2,003,522	02/06/2025
3127703		CHANDLER	AZ		03/23/2021	2.875	602,330	0	(479)	0	0	0	1,303,806	02/06/2025
3127708		ENCINO	CA		05/03/2021	2.750	1,147,385	0	(790)	0	0	0	3,213,000	02/06/2025
3127712		FORT LAUDERDALE	FL		06/15/2021	2.875	1,336,080	0	(1,046)	0	0	0	3,834,094	02/06/2025
3127721		DANVILLE	CA		05/07/2021	2.750	942,760	0	(116)	0	0	0	3,214,338	02/06/2025
3127726		HERRIMAN	UT		12/23/2022	2.625	775,199	0	10,469	0	0	0	2,288,871	02/14/2025
3127728		SANTA FE	NM		04/27/2021	2.750	1,072,433	0	(638)	0	0	0	2,529,900	02/28/2025
3127739		LONG BEACH	CA		04/14/2021	2.875	769,456	0	(440)	0	0	0	2,118,105	02/06/2025
3127743		POOLESVILLE	MD		04/28/2021	2.875	788,732	0	(555)	0	0	0	2,428,240	02/06/2025
3127746		PHOENIX	AZ		06/14/2021	2.750	598,921	0	(155)	0	0	0	1,207,791	02/06/2025
3127749		HOUSTON	TX		03/23/2021	3.000	771,881	0	(553)	0	0	0	1,901,424	02/06/2025
3127752		GREAT FALLS	VA		06/23/2021	2.625	1,023,099	0	(357)	0	0	0	3,057,936	02/06/2025
3127753		ANNAPOLIS	MD		04/22/2021	2.625	989,282	0	(541)	0	0	0	2,799,713	02/06/2025
3127760		HENDERSON	NV		04/02/2021	2.875	540,319	0	(253)	0	0	0	1,139,712	02/06/2025
3127764		ISLE OF PALMS	SC		05/12/2021	2.750	529,727	0	(366)	0	0	0	3,675,576	02/06/2025
3127766		BRENTWOOD	TN		04/13/2021	3.000	759,783	0	(121)	0	0	0	2,176,720	02/06/2025
3127767		RICHMOND	VA		07/01/2021	2.625	721,552	0	(71)	0	0	0	2,017,954	02/06/2025
3127769		RICHARDSON	TX		04/21/2021	3.000	622,264	0	(302)	0	0	0	1,256,304	02/06/2025
3127773		SEMINOLE	FL		04/26/2021	2.875	752,213	0	(517)	0	0	0	2,161,376	02/06/2025
3127774		ISSAQUAH	WA		04/08/2021	2.750	1,349,562	0	(615)	0	0	0	3,098,347	02/06/2025
3127775		SPRING BRANCH	TX		06/09/2021	2.875	566,026	0	(201)	0	0	0	1,304,640	02/06/2025
3127779		NEWTOWN	PA		04/13/2021	2.875	728,112	0	(518)	0	0	0	1,913,768	02/06/2025
3127781		KNOXVILLE	TN		03/23/2021	2.875	528,436	0	(309)	0	0	0	1,421,879	02/06/2025
3127789		TUCSON	AZ		04/20/2021	2.625	962,244	0	(399)	0	0	0	1,868,841	02/06/2025
3127794		ALAMO	CA		06/08/2021	2.875	1,174,221	0	(622)	0	0	0	2,891,496	02/06/2025
3127825		HOUSTON	TX		05/28/2021	2.875	758,099	0	(279)	0	0	0	1,567,040	02/06/2025
3127826		VIENNA	VA		07/14/2021	2.875	962,414	0	(642)	0	0	0	1,946,990	02/06/2025
3127829		IDAHO FALLS	ID		04/22/2021	3.125	668,537	0	150	0	0	0	1,182,600	02/06/2025
3127834		CALABASAS	CA		05/28/2021	2.750	804,986	0	(468)	0	0	0	2,186,178	02/06/2025
3127837		TUCSON	AZ		06/18/2021	2.875	576,140	0	(216)	0	0	0	1,144,220	02/06/2025
3127847		EVANSTON	IL		04/28/2021	2.625	579,291	0	(258)	0	0	0	1,330,520	02/06/2025
3127853		SANDY SPRINGS	GA		06/30/2021	2.625	782,655	0	(200)	0	0	0	2,123,364	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3127863		LUCAS	TX		05/11/2021	2.750	559,028	0	(282)	0	0	0	1,913,830	02/06/2025
3127865		NOVATO	CA		06/11/2021	2.875	840,539	0	(592)	0	0	0	1,988,448	02/06/2025
3127876		SEATTLE	WA		03/31/2021	3.000	872,236	0	(608)	0	0	0	1,646,685	02/06/2025
3127884		MOUND	MN		05/17/2021	2.875	800,145	0	(571)	0	0	0	2,551,965	02/06/2025
3127885		CERRITOS	CA		04/05/2021	2.875	894,388	0	(553)	0	0	0	1,685,091	02/06/2025
3127894		WESTLAKE VILLAGE	CA		04/08/2021	2.875	735,222	0	(573)	0	0	0	1,784,436	02/06/2025
3127897		GREAT FALLS	VA		07/01/2021	2.625	792,059	0	(48)	0	0	0	2,251,751	02/06/2025
3127899		MCLEAN	VA		06/29/2021	3.250	935,034	0	(651)	0	0	0	1,756,426	02/06/2025
3127907		SAN JOSE	CA		05/17/2021	2.750	763,670	0	(508)	0	0	0	2,674,823	02/06/2025
3127909		SANTA BARBARA	CA		05/17/2021	3.000	667,003	0	(619)	0	0	0	1,796,320	02/06/2025
3127915		SAN FRANCISCO	CA		06/07/2021	2.875	795,852	0	(542)	0	0	0	1,725,570	02/06/2025
3127922		SOUTHAMPTON	NY		05/05/2021	2.750	1,178,213	0	(815)	0	0	0	3,751,400	02/28/2025
3127925		SANTA MONICA	CA		06/29/2021	2.750	824,056	0	(218)	0	0	0	4,558,984	02/06/2025
3127930		GULF BREEZE	FL		04/22/2021	2.875	628,363	0	(727)	0	0	0	1,825,515	02/06/2025
3127938		RANCHO PALOS VERDES	CA		06/07/2021	2.875	990,652	0	(622)	0	0	0	2,102,610	02/06/2025
3127952		CHEVY CHASE	MD		06/02/2021	2.750	1,050,556	0	(720)	0	0	0	2,647,185	02/06/2025
3127956		LOS ANGELES	CA		06/24/2021	2.875	849,669	0	(660)	0	0	0	1,926,372	02/06/2025
3127961		CORONA	CA		06/10/2021	2.750	1,090,509	0	(762)	0	0	0	2,213,090	02/06/2025
3127977		EASTON	MD		05/06/2021	2.875	653,472	0	(579)	0	0	0	1,826,880	02/06/2025
3127983		POTOMAC	MD		05/14/2021	2.625	1,192,959	0	(447)	0	0	0	2,655,048	02/06/2025
3127984		BALTIMORE	MD		04/28/2021	3.000	631,701	0	(906)	0	0	0	1,504,775	02/06/2025
3127985		WEST NEWTON	MA		05/13/2021	2.875	723,538	0	(573)	0	0	0	2,900,300	02/06/2025
3127986		ALEXANDRIA	VA		06/07/2021	2.625	855,892	0	(541)	0	0	0	2,357,040	02/06/2025
3127991		WINNETKA	IL		05/03/2021	2.875	801,525	0	(574)	0	0	0	2,951,475	02/06/2025
3127993		BETHESDA	MD		06/14/2021	2.625	899,704	0	(407)	0	0	0	2,644,313	02/06/2025
3128003		KIRKLAND	WA		05/14/2021	2.875	1,061,663	0	(792)	0	0	0	2,794,680	02/06/2025
3128004		SAN DIEGO	CA		06/15/2021	2.750	967,321	0	(523)	0	0	0	2,756,352	02/06/2025
3128009		HUNTSVILLE	AL		09/13/2021	3.000	1,008,432	0	332	0	0	0	2,387,268	02/06/2025
3128010		SONOMA	CA		05/03/2021	2.875	1,305,622	0	(971)	0	0	0	3,247,714	02/06/2025
3128023		HOUSTON	TX		06/04/2021	2.875	1,186,296	0	(811)	0	0	0	2,824,692	02/06/2025
3128024		VIENNA	VA		06/10/2021	2.875	1,076,787	0	(779)	0	0	0	1,965,070	02/06/2025
3128025		ORONO	MN		05/13/2021	2.750	908,630	0	(588)	0	0	0	5,348,880	02/06/2025
3128046		LAFAYETTE	CA		05/18/2021	3.000	1,137,565	0	(1,221)	0	0	0	2,667,324	02/06/2025
3128047		ARLINGTON	VA		05/25/2021	2.750	600,270	0	(389)	0	0	0	1,514,205	02/06/2025
3128049		MIDLOTHIAN	VA		04/21/2021	2.875	562,652	0	(405)	0	0	0	1,137,639	02/06/2025
3128054		SULLIVANS ISLAND	SC		05/13/2021	2.625	1,269,568	0	(751)	0	0	0	7,938,500	02/28/2025
3128059		CANTON	GA		06/23/2021	3.000	783,743	0	(657)	0	0	0	11,041,600	02/06/2025
3128061		SEDONA	AZ		05/25/2021	2.875	972,022	0	(695)	0	0	0	3,256,682	02/06/2025
3128066		BALTIMORE	MD		05/11/2021	2.750	1,320,760	0	(515)	0	0	0	3,184,300	02/28/2025
3128069		VIENNA	VA		07/20/2021	2.875	1,007,364	0	(591)	0	0	0	2,283,714	02/06/2025
3128075		MARINA DEL REY	CA		04/27/2021	2.875	928,296	0	(616)	0	0	0	1,731,300	02/28/2025
3128076		PARADISE VLY	AZ		06/29/2021	3.000	679,635	0	(460)	0	0	0	2,754,560	02/06/2025
3128077		LOS ANGELES	CA		04/29/2021	3.000	986,384	0	(757)	0	0	0	1,723,680	02/06/2025
3128084		WINCHESTER	MA		05/17/2021	2.750	1,002,067	0	(727)	0	0	0	3,433,482	02/06/2025
3128086		BURBANK	CA		07/12/2021	2.625	947,734	0	(314)	0	0	0	2,342,010	02/06/2025
3128088		SCOTTSDALE	AZ		05/06/2021	2.875	949,969	0	(620)	0	0	0	2,515,606	02/06/2025
3128095		MILLCREEK	UT		07/07/2021	2.875	593,113	0	(301)	0	0	0	1,646,722	02/06/2025
3128098		FRANKLIN	TN		04/07/2021	2.875	724,904	0	(736)	0	0	0	1,988,378	02/06/2025
3128106		PHOENIX	MD		08/10/2021	2.875	598,993	0	(158)	0	0	0	1,178,154	02/06/2025
3128109		LOS GATOS	CA		05/28/2021	2.625	914,011	0	(511)	0	0	0	1,949,160	02/06/2025
3128111		THOUSAND OAKS	CA		08/12/2021	2.750	960,828	0	37	0	0	0	2,478,720	02/06/2025
3128118		WAYZATA	MN		06/03/2021	2.750	1,151,069	0	(797)	0	0	0	3,549,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3128121		CARLSBAD	CA		05/03/2021	2.875	710,250	0	(538)	0	0	0	2,335,870	02/06/2025
3128122		PHOENIX	AZ		06/21/2021	3.000	742,437	0	(535)	0	0	0	1,969,030	02/06/2025
3128137		LOOMIS	CA		07/20/2021	2.875	1,154,554	0	(684)	0	0	0	4,073,400	02/28/2025
3128138		TRUCKEE	CA		07/20/2021	3.000	735,279	0	(322)	0	0	0	1,764,224	02/06/2025
3128140		CLOVIS	NM		08/10/2021	2.875	583,641	0	(172)	0	0	0	1,001,000	02/06/2025
3128144		KITTY HAWK	NC		06/30/2021	2.875	401,654	0	295	0	0	0	1,528,100	02/28/2025
3128145		SALINAS	CA		05/24/2021	2.750	708,512	0	(465)	0	0	0	4,770,700	02/28/2025
3128147		SAN MARCOS	CA		06/21/2021	2.875	773,530	0	(644)	0	0	0	2,971,900	02/14/2025
3128149		OCEAN CITY	MD		06/09/2021	2.625	565,473	0	(296)	0	0	0	1,399,530	02/06/2025
3128159		MCLEAN	VA		12/23/2022	3.000	685,028	0	14,163	0	0	0	2,273,150	02/14/2025
3128163		ELLICOTT CITY	MD		06/15/2021	2.875	565,977	0	(384)	0	0	0	1,015,989	02/06/2025
3128165		CHARLOTTESVILLE	VA		09/09/2021	2.625	668,250	0	(150)	0	0	0	1,453,725	02/06/2025
3128176		SEVERNA PARK	MD		06/23/2021	2.875	606,274	0	(436)	0	0	0	1,308,670	02/06/2025
3128178		CARLSBAD	CA		05/24/2021	2.750	818,670	0	(581)	0	0	0	2,585,153	02/06/2025
3128179		ATLANTA	GA		08/02/2021	2.625	584,153	0	(218)	0	0	0	1,918,000	02/06/2025
3128182		COLLIERVILLE	TN		07/26/2021	3.125	535,852	0	(354)	0	0	0	1,058,829	02/06/2025
3128192		FRANKLIN	TN		05/21/2021	2.750	873,238	0	(592)	0	0	0	2,841,045	02/06/2025
3128200		DENNIS	MA		05/19/2021	2.625	1,076,850	0	(476)	0	0	0	3,263,700	02/06/2025
3128201		NASHVILLE	TN		12/23/2022	2.750	457,643	0	5,856	0	0	0	2,723,660	02/14/2025
3128203		ALAMEDA	CA		03/26/2021	2.875	790,298	0	(418)	0	0	0	1,673,676	02/06/2025
3128214		AMMON	ID		05/13/2021	2.750	849,241	0	(53)	0	0	0	1,286,088	02/06/2025
3128215		MOUNT KISCO	NY		06/18/2021	2.625	810,527	0	(315)	0	0	0	1,918,000	02/06/2025
3128220		PARKLAND	FL		05/26/2021	2.625	589,175	0	(304)	0	0	0	1,494,726	02/06/2025
3128221		BROOKLYN	NY		03/30/2021	3.000	778,645	0	(691)	0	0	0	3,010,500	02/28/2025
3128225		CUPERTINO	CA		03/17/2021	2.750	750,344	0	(465)	0	0	0	1,706,100	02/06/2025
3128226		POWAY	CA		12/23/2022	2.875	548,533	0	7,052	0	0	0	2,395,030	02/14/2025
3128229		NAPERVILLE	IL		07/09/2021	2.750	1,003,196	0	(308)	0	0	0	2,209,941	02/06/2025
3128235		LOS GATOS	CA		04/27/2021	2.875	793,141	0	(433)	0	0	0	2,506,790	02/06/2025
3128245		NEWPORT COAST	CA		07/27/2021	2.750	1,314,886	0	(627)	0	0	0	6,262,970	02/06/2025
3128252		ATLANTA	GA		09/01/2023	2.625	865,922	0	(360)	0	0	0	1,911,250	02/14/2025
3128257		HOCKESSIN	DE		05/07/2021	3.125	582,193	0	(376)	0	0	0	1,475,000	02/28/2025
3128258		ANNAPOLIS	MD		07/09/2021	2.875	618,415	0	(341)	0	0	0	941,500	03/25/2025
3128265		RENO	NV		05/17/2021	2.875	586,921	0	(353)	0	0	0	1,984,876	02/06/2025
3128277		CAVE CREEK	AZ		07/15/2021	2.625	605,908	0	(131)	0	0	0	2,038,409	02/06/2025
3128286		ANNAPOLIS	MD		06/04/2021	2.875	606,686	0	(395)	0	0	0	1,300,625	02/06/2025
3128288		LEANDER	TX		07/12/2021	2.875	616,428	0	(451)	0	0	0	1,643,740	02/06/2025
3128298		PARADISE VALLEY	AZ		06/14/2021	2.750	1,283,226	0	(619)	0	0	0	3,282,400	02/28/2025
3128300		MOUNT PLEASANT	SC		07/19/2021	2.750	563,518	0	(423)	0	0	0	1,733,487	02/06/2025
3128301		SONOMA	CA		07/23/2021	2.875	1,189,283	0	(760)	0	0	0	2,311,127	02/06/2025
3128303		ARLINGTON	VA		08/02/2021	2.750	1,162,662	0	(673)	0	0	0	2,632,032	02/06/2025
3128306		HINSDALE	IL		05/18/2021	2.875	783,769	0	(746)	0	0	0	2,014,980	02/06/2025
3128307		KENNEWICK	WA		07/26/2021	2.750	747,035	0	(535)	0	0	0	1,507,000	02/28/2025
3128308		JUPITER	FL		06/16/2021	2.750	733,396	0	(452)	0	0	0	2,166,280	02/06/2025
3128311		MARTIN CITY	MT		12/21/2021	2.875	547,308	0	255	0	0	0	1,285,000	03/25/2025
3128313		RIDGEWOOD	NJ		07/30/2021	2.750	759,561	0	(348)	0	0	0	2,366,748	02/06/2025
3128327		SAN DIEGO	CA		04/30/2021	2.625	1,270,209	0	(655)	0	0	0	3,198,584	02/06/2025
3128328		GLENELG	MD		06/10/2021	2.875	711,301	0	(626)	0	0	0	1,780,480	02/06/2025
3128329		SEATTLE	WA		06/29/2021	2.750	616,876	0	(405)	0	0	0	1,417,273	02/06/2025
3128334		CHARLOTTE	NC		07/07/2021	2.750	1,356,280	0	(976)	0	0	0	2,948,049	02/06/2025
3128336		LEWISVILLE	TX		06/14/2021	2.750	471,102	0	902	0	0	0	3,814,525	02/06/2025
3128348		DALLAS	TX		06/14/2021	2.875	897,168	0	(539)	0	0	0	2,443,149	02/06/2025
3128350		CAMARILLO	CA		06/15/2021	2.625	1,078,647	0	(604)	0	0	0	3,441,372	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3128351		SAN DIEGO	CA		06/25/2021	3.000	762,271	0	(694)	0	0	0	2,437,353	02/06/2025
3128365		BELLAIRE	TX		06/29/2021	2.875	517,536	0	(431)	0	0	0	1,494,425	02/06/2025
3128372		WESTLAKE VILLAGE	CA		06/02/2021	3.000	906,226	0	(690)	0	0	0	1,726,716	02/06/2025
3128373		PEORIA	AZ		06/18/2021	2.750	978,916	0	(577)	0	0	0	2,054,679	02/06/2025
3128385		WASHINGTON	DC		07/15/2021	2.750	1,170,618	0	(808)	0	0	0	2,403,940	02/06/2025
3128386		HUNTINGTON BEACH	CA		07/15/2021	2.875	772,649	0	(553)	0	0	0	2,070,810	02/06/2025
3128388		SULLIVANS ISLAND	SC		07/23/2021	2.875	772,822	0	(483)	0	0	0	4,178,410	02/06/2025
3128393		SAMMAMISH	WA		06/14/2021	2.875	929,581	0	(611)	0	0	0	2,223,980	02/06/2025
3128418		EXCELSIOR	MN		06/21/2021	2.875	711,820	0	(478)	0	0	0	1,817,420	02/06/2025
3128419		VISTA	CA		06/10/2021	2.875	809,586	0	(604)	0	0	0	2,028,576	02/06/2025
3128422		WEST PALM BCH	FL		07/01/2021	2.875	665,374	0	(437)	0	0	0	2,149,320	02/06/2025
3128424		LAS VEGAS	NV		06/22/2021	2.875	766,321	0	(668)	0	0	0	2,403,849	02/06/2025
3128426		COCKEYSVILLE	MD		06/29/2021	2.875	744,614	0	(433)	0	0	0	1,950,936	02/06/2025
3128427		LOS ANGELES	CA		05/18/2021	2.625	1,257,417	0	(467)	0	0	0	2,218,981	02/06/2025
3128429		YARMOUTH	ME		07/21/2021	3.125	575,062	0	(279)	0	0	0	1,188,295	02/06/2025
3128430		ARNOLD	MD		06/04/2021	4.000	674,940	0	(446)	0	0	0	1,926,180	02/06/2025
3128432		ANNAPOLIS	MD		09/02/2021	2.750	1,137,574	0	12	0	0	0	2,649,025	02/06/2025
3128433		ATLANTA	GA		08/06/2021	2.625	707,002	0	(170)	0	0	0	1,586,277	02/06/2025
3128434		SAN JUAN CAPISTRANO	CA		08/12/2021	2.750	805,617	0	(146)	0	0	0	2,946,939	02/06/2025
3128439		SARASOTA	FL		09/22/2021	3.000	1,051,814	0	(150)	0	0	0	3,578,340	02/06/2025
3128446		SOUTHLAKE	TX		09/01/2023	3.000	650,049	0	(370)	0	0	0	2,291,583	02/14/2025
3128449		COLUMBIA	SC		06/18/2021	3.000	633,743	0	(319)	0	0	0	904,281	02/06/2025
3128455		KIRKLAND	WA		07/15/2021	2.750	1,312,216	0	(518)	0	0	0	3,145,296	02/06/2025
3128457		WESTLAKE VILLAGE	CA		06/18/2021	2.875	1,081,455	0	(616)	0	0	0	2,423,356	02/06/2025
3128460		WILMINGTON	DE		06/14/2021	3.000	479,951	0	(470)	0	0	0	1,393,050	02/06/2025
3128470		GREENWICH	CT		06/02/2021	2.875	619,931	0	(563)	0	0	0	4,031,202	02/06/2025
3128473		SAN MATEO	CA		07/09/2021	3.125	1,117,148	0	(734)	0	0	0	2,375,856	02/06/2025
3128477		LOS ANGELES	CA		10/07/2021	2.875	726,861	0	65	0	0	0	5,130,840	02/06/2025
3128482		BELLINGHAM	WA		05/17/2021	2.750	678,403	0	(77)	0	0	0	1,100,000	03/22/2024
3128495		YORBA LINDA	CA		05/17/2021	3.875	870,428	0	(1,003)	0	0	0	2,964,103	02/06/2025
3128496		HENDERSON	NV		06/02/2021	3.125	527,880	0	(162)	0	0	0	1,241,091	02/06/2025
3128508		CHESTER SPRINGS	PA		06/25/2021	2.875	854,329	0	(218)	0	0	0	2,325,000	02/28/2025
3128510		SCOTTSDALE	AZ		07/30/2021	2.875	1,033,724	0	(366)	0	0	0	6,651,540	02/06/2025
3128514		LUTHERVILLE TIMONIUM	MD		04/09/2021	2.875	622,067	0	(275)	0	0	0	1,674,064	02/06/2025
3128516		NEW ORLEANS	LA		06/08/2021	3.625	590,026	0	(443)	0	0	0	1,040,928	02/06/2025
3128517		MIAMI	FL		12/23/2022	2.625	439,901	0	5,986	0	0	0	1,794,078	02/14/2025
3128519		KIRKLAND	WA		06/07/2021	2.875	927,938	0	(309)	0	0	0	5,030,920	02/06/2025
3128523		WASHINGTON	DC		05/03/2021	2.750	1,114,870	0	(131)	0	0	0	1,978,844	02/06/2025
3128535		SANTA MONICA	CA		06/09/2021	2.750	994,393	0	(85)	0	0	0	1,456,400	02/28/2025
3128543		CAREFREE	AZ		08/20/2021	2.875	1,079,375	0	(198)	0	0	0	5,149,620	02/06/2025
3128547		NASHVILLE	TN		07/02/2021	3.250	895,092	0	(509)	0	0	0	2,464,869	02/06/2025
3128550		FORT WORTH	TX		07/21/2021	2.750	629,934	0	(220)	0	0	0	1,344,310	02/06/2025
3128560		SEATTLE	WA		07/09/2021	2.875	736,095	0	(523)	0	0	0	2,304,572	02/06/2025
3128575		LAS VEGAS	NV		08/02/2021	3.125	609,991	0	(399)	0	0	0	1,575,845	02/06/2025
3128583		LAKEWAY	TX		06/17/2021	2.625	617,543	0	(113)	0	0	0	1,403,682	02/06/2025
3128585		GREAT FALLS	VA		12/23/2022	2.625	497,486	0	7,406	0	0	0	1,966,270	02/14/2025
3128588		GILBERT	AZ		07/13/2021	2.875	732,970	0	(254)	0	0	0	2,163,612	02/06/2025
3128594		DANA POINT	CA		08/09/2021	2.750	1,054,010	0	(332)	0	0	0	3,304,404	02/06/2025
3128595		LA JOLLA	CA		06/30/2021	2.625	1,105,268	0	(617)	0	0	0	5,847,060	02/06/2025
3128598		FRANKLIN	TN		07/27/2021	2.625	761,108	0	(316)	0	0	0	2,484,488	02/06/2025
3128601		KERENS	TX		11/10/2021	3.125	904,405	0	(74)	0	0	0	1,749,000	02/28/2025
3128602		ORANGE	CA		07/26/2021	2.875	1,058,460	0	(489)	0	0	0	1,682,580	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3128603		NEW ORLEANS	LA		07/20/2021	3.000	1,366,657	0	(841)	0	0	0	2,287,824	02/06/2025
3128604		CAMARILLO	CA		08/26/2021	2.625	1,066,104	0	210	0	0	0	3,054,503	02/06/2025
3128605		WASHINGTON	DC		07/28/2021	2.875	912,921	0	(394)	0	0	0	1,520,646	02/06/2025
3128610		CHARLESTON	SC		09/08/2021	2.625	562,661	0	41	0	0	0	1,017,870	02/06/2025
3128611		SEATTLE	WA		08/05/2021	3.250	1,058,899	0	(719)	0	0	0	1,924,010	02/06/2025
3128615		RICHMOND	TX		12/09/2021	3.500	708,177	0	(1,625)	0	0	0	1,224,000	03/25/2025
3128616		STATELINE	NV		06/15/2021	3.250	1,045,766	0	(759)	0	0	0	1,644,906	02/06/2025
3128621		DELRAY BEACH	FL		07/30/2021	2.875	993,712	0	(435)	0	0	0	3,829,560	02/06/2025
3128623		POTOMAC	MD		06/14/2021	3.000	826,819	0	(321)	0	0	0	1,683,315	02/06/2025
3128624		LAS VEGAS	NV		08/16/2021	3.125	506,609	0	(406)	0	0	0	1,512,484	02/06/2025
3128642		SOLANA BEACH	CA		08/26/2021	2.875	919,339	0	139	0	0	0	2,970,032	02/06/2025
3128646		BETHANY BEACH	DE		07/02/2021	3.000	1,057,215	0	(543)	0	0	0	3,041,844	02/06/2025
3128655		CHARLESTON	SC		09/01/2023	2.625	1,070,722	0	56	0	0	0	2,388,300	03/25/2025
3128663		NAPLES	FL		08/24/2021	2.875	586,443	0	(90)	0	0	0	2,106,272	02/06/2025
3128669		LAUDERDALE BY THE SEA	FL		08/19/2021	2.875	1,138,650	0	(277)	0	0	0	3,569,328	02/06/2025
3128670		LAS VEGAS	NV		12/23/2022	2.625	460,370	0	4,742	0	0	0	1,914,237	02/14/2025
3128678		WEST PALM BEACH	FL		09/01/2023	2.875	1,104,592	0	(251)	0	0	0	2,356,800	03/25/2025
3128681		ARLINGTON	VA		09/17/2021	2.875	1,114,985	0	(554)	0	0	0	2,799,531	02/06/2025
3128689		CLOVIS	CA		12/23/2022	2.875	499,786	0	6,035	0	0	0	1,500,590	02/14/2025
3128697		SAN DIEGO	CA		05/11/2021	2.875	843,906	0	(542)	0	0	0	3,584,460	02/06/2025
3128707		AUSTIN	TX		07/28/2021	3.250	641,880	0	(502)	0	0	0	1,292,820	02/06/2025
3128711		SAN JOSE	CA		06/23/2021	2.875	929,997	0	(112)	0	0	0	1,841,556	02/06/2025
3128714		BATON ROUGE	LA		12/23/2022	3.000	977,257	0	11,270	0	0	0	2,587,500	03/25/2025
3128715		SARATOGA	CA		07/01/2021	2.875	775,054	0	(373)	0	0	0	3,605,360	02/06/2025
3128728		TEXAS CITY	TX		07/28/2021	2.875	677,867	0	(236)	0	0	0	1,020,700	02/06/2025
3128731		DEL MAR	CA		07/20/2021	2.625	928,857	0	(208)	0	0	0	4,022,974	02/06/2025
3128735		SAN CLEMENTE	CA		07/09/2021	2.875	961,145	0	(480)	0	0	0	3,343,200	02/06/2025
3128751		MOORPARK	CA		08/03/2021	3.250	858,823	0	(442)	0	0	0	2,653,530	02/06/2025
3128756		LOS ANGELES	CA		06/21/2021	2.875	1,037,503	0	(381)	0	0	0	2,337,610	02/06/2025
3128760		SNOHOMISH COUNTY	WA		08/27/2021	2.625	976,631	0	246	0	0	0	2,134,863	02/06/2025
3128761		PORTLAND	OR		07/29/2021	3.250	771,324	0	(560)	0	0	0	2,674,101	02/06/2025
3128765		FRANKLIN	TN		07/02/2021	3.500	561,383	0	(408)	0	0	0	1,186,900	02/06/2025
3128769		CHARLESTON	SC		09/01/2023	3.000	624,407	0	(817)	0	0	0	2,488,034	02/14/2025
3128774		SAN CLEMENTE	CA		07/22/2021	2.875	1,326,368	0	(117)	0	0	0	3,757,710	02/06/2025
3128785		ANNAPOLIS	MD		09/14/2021	3.500	728,308	0	(341)	0	0	0	1,598,016	02/06/2025
3128789		SACRAMENTO	CA		06/18/2021	3.750	725,463	0	7	0	0	0	1,234,534	02/06/2025
3128792		SANTA BARBARA	CA		08/23/2021	3.000	1,033,563	0	(402)	0	0	0	2,418,020	02/06/2025
3128803		HOLLY SPRINGS	NC		08/27/2021	2.625	728,396	0	303	0	0	0	1,537,232	02/06/2025
3128806		HINGHAM	MA		09/01/2023	3.250	731,014	0	(340)	0	0	0	2,450,658	02/14/2025
3128808		FALLS CHURCH	VA		08/24/2021	3.250	1,010,670	0	(543)	0	0	0	2,133,204	02/06/2025
3128809		SEVERNA PARK	MD		07/14/2021	3.250	902,972	0	(495)	0	0	0	1,921,125	02/06/2025
3128816		GRANITE BAY	CA		06/30/2021	3.375	602,164	0	(630)	0	0	0	1,351,367	02/06/2025
3128821		EUNTERSVILLE	NC		08/02/2021	3.125	512,062	0	(148)	0	0	0	1,531,578	02/06/2025
3128826		SAN CARLOS	CA		07/20/2021	3.250	1,374,437	0	(930)	0	0	0	2,990,575	02/06/2025
3128831		SEVIERVILLE	TN		09/01/2023	2.875	737,551	0	(181)	0	0	0	2,765,300	03/25/2025
3128839		ARCADIA	CA		07/07/2021	3.500	925,487	0	(907)	0	0	0	2,388,756	02/06/2025
3128840		DANVILLE	CA		07/20/2021	3.000	1,253,940	0	(703)	0	0	0	4,455,590	02/06/2025
3128847		SAN JOSE	CA		12/23/2022	3.375	609,486	0	5,878	0	0	0	1,563,714	02/14/2025
3128853		WALNUT CREEK	CA		07/15/2021	3.125	688,179	0	(483)	0	0	0	1,480,416	02/06/2025
3128854		HOLLY SPRINGS	NC		07/26/2021	4.000	551,259	0	(135)	0	0	0	1,423,070	02/06/2025
3128858		PRINCETON	NJ		08/23/2021	2.875	725,755	0	(227)	0	0	0	2,114,620	02/06/2025
3128861		WEST COVINA	CA		07/22/2021	3.375	877,169	0	(809)	0	0	0	2,250,636	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3128863		SOUTHLAKE	TX		06/10/2021	3.250	645,460	0	(620)	0	0	0	2,212,980	02/06/2025
3128864		MOUNT PLEASANT	SC		08/17/2021	2.875	770,872	0	(310)	0	0	0	1,330,450	02/06/2025
3128867		BATTLE GROUND	WA		08/03/2021	3.375	827,348	0	(749)	0	0	0	1,700,994	02/06/2025
3128868		MORAGA	CA		12/23/2022	3.125	857,512	0	11,181	0	0	0	3,105,536	02/14/2025
3128871		SAMMAMISH	WA		08/03/2021	2.875	1,082,799	0	(294)	0	0	0	2,252,301	02/06/2025
3128872		DUBLIN	CA		07/28/2021	3.000	625,626	0	(362)	0	0	0	3,272,826	02/06/2025
3128883		EAGLEVILLE	PA		07/13/2021	2.625	712,914	0	(18)	0	0	0	1,474,368	02/06/2025
3128885		MILTON	GA		11/09/2021	2.750	818,803	0	458	0	0	0	3,387,500	02/06/2025
3128887		WESTLAKE VILLAGE	CA		06/09/2021	3.000	296,659	0	(303)	0	0	0	1,602,736	02/06/2025
3128892		HOUSTON	TX		07/22/2021	3.125	597,970	0	(410)	0	0	0	1,184,810	02/06/2025
3128894		PLANO	TX		07/02/2021	3.000	637,935	0	(461)	0	0	0	2,276,976	02/06/2025
3128895		WASHOUGAL	WA		07/27/2021	3.375	665,026	0	(499)	0	0	0	1,187,555	02/06/2025
3128897		FAIR OAKS	CA		12/23/2022	3.250	562,651	0	5,670	0	0	0	1,442,112	02/14/2025
3128900		RANCHO CUCAMONGA	CA		07/27/2021	3.125	556,081	0	(510)	0	0	0	1,645,600	02/06/2025
3128904		SANTA BARBARA	CA		08/02/2021	2.875	1,221,108	0	(597)	0	0	0	2,917,472	02/06/2025
3128905		OXFORD	MS		07/27/2021	3.750	602,409	0	(656)	0	0	0	739,500	02/28/2025
3128906		WINCHESTER	MA		06/24/2021	2.875	1,289,867	0	(412)	0	0	0	2,869,183	02/06/2025
3128907		HINSDALE	IL		06/24/2021	3.250	849,878	0	(677)	0	0	0	2,223,088	02/06/2025
3128908		GOLETA	CA		08/26/2021	2.625	570,640	0	(2)	0	0	0	1,784,860	02/06/2025
3128909		LOUISVILLE	KY		07/30/2021	3.125	598,544	0	(322)	0	0	0	1,294,325	02/06/2025
3128916		HERMOSA BEACH	CA		07/27/2021	2.875	1,243,820	0	(739)	0	0	0	2,765,110	02/06/2025
3128919		PONTE VEDRA BEACH	FL		08/11/2021	2.875	619,941	0	(342)	0	0	0	1,771,250	02/06/2025
3128920		ANNANDALE	VA		09/15/2021	3.000	186,673	0	(5)	0	0	0	806,328	02/06/2025
3128922		LOS ANGELES	CA		08/17/2021	2.625	1,064,775	0	(13)	0	0	0	3,984,552	02/06/2025
3128926		PORTLAND	OR		08/17/2021	2.625	612,090	0	(50)	0	0	0	1,292,720	02/06/2025
3128927		PINECREST	FL		09/15/2021	3.000	879,069	0	(273)	0	0	0	4,641,330	02/06/2025
3128936		TOOL	TX		09/14/2021	2.625	488,847	0	(12)	0	0	0	1,896,005	02/06/2025
3128940		BLOUNTVILLE	TN		08/13/2021	2.625	99,036	0	136	0	0	0	1,053,360	02/06/2025
3128944		LAKE HAVASU CITY	AZ		10/05/2021	2.875	211,609	0	(59)	0	0	0	650,370	02/06/2025
3128947		EMERALD ISLE	NC		10/13/2021	3.875	467,507	0	(414)	0	0	0	1,073,900	03/25/2025
3128949		LAKE GEORGE	NY		08/19/2021	2.500	432,590	0	(15)	0	0	0	1,211,650	02/06/2025
3128959		HILTON HEAD ISLAND	SC		06/25/2021	2.500	386,384	0	160	0	0	0	1,275,188	02/06/2025
3128960		ESTERO	FL		06/11/2021	2.875	325,251	0	(357)	0	0	0	804,060	02/06/2025
3128961		ATLANTIC BEACH	FL		06/23/2021	3.125	257,422	0	(263)	0	0	0	692,916	02/06/2025
3128962		COLUMBIA	MD		08/10/2021	2.500	373,456	0	0	0	0	0	950,480	02/06/2025
3128963		ALAMO	CA		08/04/2021	3.000	1,085,786	0	(442)	0	0	0	2,522,960	02/06/2025
3128964		NORTH CALDWELL	NJ		07/14/2021	2.875	839,688	0	(321)	0	0	0	1,742,832	02/06/2025
3128965		RIVERHEAD	NY		07/23/2021	3.125	363,046	0	(644)	0	0	0	703,050	02/06/2025
3128967		KEY BISCAYNE	FL		09/27/2021	2.875	651,878	0	(148)	0	0	0	1,786,000	03/22/2024
3128973		CHANTILLY	VA		06/24/2021	2.875	759,825	0	(293)	0	0	0	1,376,430	02/06/2025
3128974		ELLICOTT CITY	MD		06/23/2021	2.875	509,077	0	(276)	0	0	0	1,284,825	02/06/2025
3128980		MERCER ISLAND	WA		12/23/2022	3.125	712,029	0	7,572	0	0	0	2,160,850	02/14/2025
3128986		AUSTIN	TX		12/23/2022	3.000	411,216	0	4,679	0	0	0	1,408,490	02/14/2025
3128987		FRANKLIN	TN		08/02/2021	3.125	1,108,599	0	(786)	0	0	0	2,325,520	02/06/2025
3128988		PASADENA	CA		08/05/2021	3.250	766,615	0	(380)	0	0	0	1,637,916	02/06/2025
3128990		SUPPLY	NC		10/01/2021	2.875	235,572	0	(103)	0	0	0	1,014,000	02/28/2025
3128992		TUCSON	AZ		08/05/2021	2.750	253,846	0	(266)	0	0	0	470,907	02/06/2025
3128995		JACKSONVILLE	FL		06/23/2021	2.500	231,953	0	75	0	0	0	472,176	02/06/2025
3128997		PEORIA	AZ		07/20/2021	2.625	246,469	0	43	0	0	0	496,266	02/06/2025
3128998		BETHESDA	MD		08/10/2021	2.625	1,210,957	0	183	0	0	0	2,115,770	02/06/2025
3128999		MANHATTAN BEACH	CA		12/23/2022	3.375	991,757	0	9,446	0	0	0	3,678,000	03/25/2025
3129000		LAS VEGAS	NV		08/25/2021	2.875	352,364	0	20	0	0	0	607,867	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129003		COOPER CITY	FL		08/26/2021	2.875	704,690	0	(90)	0	0	0	1,985,760	02/06/2025
3129007		MARGATE CITY	NJ		02/24/2022	2.875	851,285	0	0	0	0	0	2,283,095	02/14/2025
3129009		OAK ISLAND	NC		09/08/2021	2.625	242,849	0	(27)	0	0	0	832,160	02/06/2025
3129017		FRISCO	CO		10/18/2021	2.375	290,392	0	486	0	0	0	1,100,000	03/25/2025
3129023		YORK	ME		07/28/2021	2.375	180,746	0	(207)	0	0	0	905,740	02/06/2025
3129024		ALPHARETTA	GA		12/23/2022	3.000	452,326	0	5,103	0	0	0	1,333,862	02/14/2025
3129025		WALNUT CREEK	CA		08/03/2021	3.375	818,230	0	(840)	0	0	0	1,830,180	02/06/2025
3129026		MOUNT PLEASANT	SC		08/31/2021	3.125	637,000	0	(283)	0	0	0	1,766,975	02/06/2025
3129032		ARLINGTON	VA		12/23/2022	2.875	705,367	0	8,193	0	0	0	997,855	02/14/2025
3129033		MARIETTA	GA		07/26/2021	3.125	883,526	0	(244)	0	0	0	1,855,065	02/06/2025
3129037		HUTTO	TX		09/02/2021	2.875	105,854	0	(157)	0	0	0	320,976	02/06/2025
3129039		ROUND ROCK	TX		08/16/2021	2.875	108,172	0	(168)	0	0	0	382,470	02/06/2025
3129040		CANYON LAKE	TX		06/22/2021	2.750	197,638	0	(80)	0	0	0	750,960	02/06/2025
3129041		ROUND ROCK	TX		08/25/2021	2.875	118,928	0	(113)	0	0	0	375,396	02/06/2025
3129045		COEUR D ALENE	ID		07/30/2021	3.375	558,086	0	(313)	0	0	0	1,046,267	02/06/2025
3129047		GEORGETOWN	TX		10/29/2021	2.750	243,277	0	(60)	0	0	0	589,280	02/14/2025
3129048		ARLINGTON	VA		12/23/2022	2.625	863,148	0	11,694	0	0	0	1,673,304	02/14/2025
3129052		HONOLULU	HI		07/23/2021	2.875	977,095	0	103	0	0	0	2,627,500	02/06/2025
3129055		BONITA SPRINGS	FL		09/21/2021	3.250	633,495	0	(496)	0	0	0	1,424,194	02/06/2025
3129060		SEA ISLE CITY	NJ		07/01/2021	2.625	370,410	0	(381)	0	0	0	1,663,300	02/28/2025
3129061		CARY	NC		09/08/2021	2.875	532,705	0	(42)	0	0	0	1,128,368	02/06/2025
3129062		ROUND ROCK	TX		08/03/2021	2.750	305,565	0	(218)	0	0	0	768,668	02/06/2025
3129063		GREAT FALLS	VA		09/20/2021	3.250	1,102,542	0	(749)	0	0	0	2,973,143	02/06/2025
3129065		HOUSTON	TX		07/23/2021	3.250	724,613	0	(675)	0	0	0	1,599,402	02/06/2025
3129068		POULSBO	WA		06/25/2021	3.250	659,946	0	(441)	0	0	0	1,326,600	02/06/2025
3129074		BELLINGHAM	WA		07/27/2021	2.625	807,525	0	(85)	0	0	0	4,240,800	02/06/2025
3129077		PAPILLION	NE		07/14/2021	3.125	134,093	0	(194)	0	0	0	339,472	02/06/2025
3129080		SACRAMENTO	CA		08/05/2021	2.500	135,898	0	22	0	0	0	660,800	02/06/2025
3129082		SACRAMENTO	CA		07/23/2021	2.500	114,417	0	(9)	0	0	0	740,000	03/22/2024
3129083		AUSTIN	TX		09/15/2021	3.000	55,646	0	(172)	0	0	0	409,060	02/06/2025
3129086		UNIVERSITY PLACE	WA		10/14/2021	2.750	219,017	0	71	0	0	0	854,280	02/14/2025
3129088		QUEEN CREEK	AZ		12/23/2022	3.625	509,998	0	3,494	0	0	0	1,163,335	02/14/2025
3129089		PORTSMOUTH	VA		09/24/2021	2.500	67,706	0	63	0	0	0	231,632	02/06/2025
3129093		MEMPHIS	TN		07/19/2021	3.000	67,429	0	(79)	0	0	0	268,550	02/06/2025
3129096		OLYMPIA	WA		07/20/2021	3.125	56,138	0	(90)	0	0	0	508,267	02/06/2025
3129107		MIDLOTHIAN	VA		09/09/2021	3.250	659,603	0	(458)	0	0	0	1,727,092	02/06/2025
3129110		SARASOTA	FL		08/04/2021	2.875	641,369	0	(194)	0	0	0	1,325,375	02/06/2025
3129114		AUSTIN	TX		08/09/2021	3.125	901,684	0	(536)	0	0	0	1,618,625	02/06/2025
3129118		RENO	NV		12/23/2022	3.000	716,943	0	(3,598)	0	0	0	3,759,834	02/14/2025
3129120		SAN JOSE	CA		07/09/2021	2.750	1,041,405	0	(352)	0	0	0	3,346,960	02/06/2025
3129121		LOS ANGELES	CA		08/03/2021	2.875	1,030,007	0	(424)	0	0	0	1,919,532	02/06/2025
3129123		PARK CITY	UT		08/13/2021	3.125	852,431	0	(629)	0	0	0	3,247,884	02/06/2025
3129130		SEATTLE	WA		07/23/2021	3.500	922,605	0	(728)	0	0	0	1,594,188	02/06/2025
3129133		SEATTLE	WA		07/21/2021	3.500	851,485	0	(792)	0	0	0	1,435,504	02/06/2025
3129160		LAS VEGAS	NV		08/10/2021	2.875	703,232	0	297	0	0	0	1,412,768	02/06/2025
3129169		MYRTLE BEACH	SC		08/10/2021	3.125	161,160	0	(221)	0	0	0	399,003	02/06/2025
3129170		WARRENTON	VA		08/09/2021	3.875	291,279	0	(460)	0	0	0	598,955	02/06/2025
3129172		MCLEAN	VA		08/11/2021	3.250	863,820	0	(618)	0	0	0	1,547,964	02/06/2025
3129173		LAS VEGAS	NV		06/25/2021	2.750	433,340	0	(269)	0	0	0	1,250,458	02/06/2025
3129175		CHARLOTTE	NC		07/13/2021	3.250	212,757	0	(26)	0	0	0	444,730	02/06/2025
3129182		SAN DIEGO	CA		07/16/2021	3.000	693,116	0	(376)	0	0	0	2,250,303	02/06/2025
3129200		COSTA MESA	CA		08/11/2021	3.375	809,799	0	(545)	0	0	0	1,679,920	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129203		SANDY SPRINGS	GA		08/12/2021	3.125	589,250	0	(317)	0	0	0	1,826,531	02/06/2025
3129205		SHORELINE	WA		07/22/2021	3.250	965,632	0	(718)	0	0	0	2,303,970	02/06/2025
3129209		HUNTINGTON BEACH	CA		07/16/2021	2.875	1,015,837	0	(509)	0	0	0	3,103,993	02/06/2025
3129210		SAN JOSE	CA		07/21/2021	3.250	809,485	0	(690)	0	0	0	1,462,848	02/06/2025
3129215		SAN DIEGO	CA		08/11/2021	3.250	846,904	0	(500)	0	0	0	1,689,336	02/06/2025
3129217		SHORELINE	WA		08/17/2021	2.625	735,352	0	30	0	0	0	1,280,755	02/06/2025
3129219		SPRING	TX		07/30/2021	3.125	633,087	0	(447)	0	0	0	1,140,720	02/06/2025
3129220		CHARLOTTESVILLE	VA		09/16/2021	2.875	642,243	0	(249)	0	0	0	1,114,876	02/06/2025
3129236		RANCHO SANTA MARGARIT	CA		11/03/2021	3.250	779,431	0	(73)	0	0	0	1,959,984	02/06/2025
3129243		LAS VEGAS	NV		12/23/2022	2.875	581,904	0	7,232	0	0	0	2,669,856	02/14/2025
3129248		ESTERO	FL		09/07/2021	3.875	288,708	0	(427)	0	0	0	551,000	03/22/2024
3129249		HIGHLAND	MD		07/26/2021	2.875	537,816	0	(232)	0	0	0	1,281,280	02/06/2025
3129251		ROCKVILLE	MD		08/11/2021	2.875	879,364	0	(530)	0	0	0	1,962,792	02/06/2025
3129252		AUSTIN	TX		09/01/2023	3.000	1,337,026	0	(911)	0	0	0	3,397,428	02/14/2025
3129256		ATLANTA	GA		08/31/2021	2.875	734,575	0	(235)	0	0	0	1,896,496	02/06/2025
3129259		ROCHESTER	MI		08/20/2021	2.875	731,910	0	(104)	0	0	0	1,397,940	02/06/2025
3129268		WOODBINE	MD		07/16/2021	2.875	521,492	0	(228)	0	0	0	1,067,328	02/06/2025
3129269		ARNOLD	MD		07/12/2021	2.875	586,134	0	(290)	0	0	0	1,458,200	02/06/2025
3129271		SANTA BARBARA	CA		07/14/2021	3.125	683,946	0	(444)	0	0	0	1,698,560	02/06/2025
3129273		SEATTLE	WA		12/23/2022	2.625	616,709	0	7,965	0	0	0	1,308,606	02/14/2025
3129274		PORTLAND	OR		09/08/2021	3.250	700,014	0	(470)	0	0	0	1,014,175	02/06/2025
3129275		SAMMAMISH	WA		08/02/2021	3.125	731,301	0	(539)	0	0	0	1,988,565	02/06/2025
3129276		SAN LEANDRO	CA		08/05/2021	3.250	856,264	0	(818)	0	0	0	1,278,821	02/06/2025
3129279		CHARLESTON	SC		09/02/2021	3.000	1,295,365	0	(726)	0	0	0	3,152,022	02/06/2025
3129284		SAMMAMISH	WA		10/21/2021	3.000	781,076	0	(192)	0	0	0	2,361,135	02/06/2025
3129295		WILMINGTON	NC		08/12/2021	3.625	243,690	0	(514)	0	0	0	609,300	02/28/2025
3129297		SAN RAMON	CA		09/13/2021	2.625	775,855	0	(25)	0	0	0	2,146,864	02/06/2025
3129301		DALLAS	TX		09/08/2021	2.750	718,424	0	(124)	0	0	0	1,686,867	02/06/2025
3129303		WINTER GARDEN	FL		08/25/2021	3.625	505,175	0	(1,004)	0	0	0	905,469	02/06/2025
3129315		ALAMEDA	CA		12/23/2022	3.000	444,457	0	5,198	0	0	0	1,271,872	02/14/2025
3129323		ALEXANDRIA	VA		10/14/2021	2.750	1,347,282	0	63	0	0	0	2,337,179	02/06/2025
3129325		DIAMOND BAR	CA		07/30/2021	3.125	1,092,186	0	(867)	0	0	0	2,557,685	02/06/2025
3129327		NEEDHAM	MA		08/05/2021	2.875	1,089,502	0	(495)	0	0	0	3,045,802	02/06/2025
3129340		BETHANY BEACH	DE		07/26/2021	2.875	939,016	0	(578)	0	0	0	957,600	02/06/2025
3129344		CORNELIUS	NC		08/17/2021	3.000	1,042,972	0	(265)	0	0	0	2,260,404	02/06/2025
3129345		CROWLEY	TX		08/31/2021	3.000	182,121	0	(843)	0	0	0	619,275	02/06/2025
3129349		WASHINGTON	DC		08/23/2021	3.250	786,358	0	(430)	0	0	0	1,958,280	02/06/2025
3129352		WALNUT CREEK	CA		07/27/2021	2.875	743,868	0	(303)	0	0	0	1,300,152	02/06/2025
3129353		ENGLEWOOD	FL		09/01/2021	3.500	270,135	0	(519)	0	0	0	635,100	02/28/2025
3129362		PHOENIX	AZ		08/24/2021	2.875	533,947	0	(45)	0	0	0	1,927,107	02/06/2025
3129363		SAN FRANCISCO	CA		08/13/2021	2.875	808,891	0	(198)	0	0	0	1,412,096	02/06/2025
3129365		SEATTLE	WA		08/10/2021	3.000	907,119	0	(381)	0	0	0	1,494,837	02/06/2025
3129369		OCEAN VIEW	DE		07/26/2021	3.250	397,966	0	(755)	0	0	0	831,228	02/06/2025
3129370		SELBYVILLE	DE		08/18/2021	3.250	114,375	0	(228)	0	0	0	902,384	02/06/2025
3129374		RIVERSIDE	CA		09/01/2023	2.875	688,670	0	(258)	0	0	0	1,716,954	02/14/2025
3129376		CHEVY CHASE	MD		08/02/2021	3.125	1,034,986	0	(564)	0	0	0	2,025,751	02/06/2025
3129384		BETHESDA	MD		10/04/2021	3.000	1,057,540	0	(426)	0	0	0	2,644,208	02/06/2025
3129388		SAN ANTONIO	TX		08/25/2021	3.250	1,320,821	0	(117)	0	0	0	2,980,750	02/06/2025
3129389		ELLICOTT CITY	MD		09/01/2023	3.000	593,474	0	(315)	0	0	0	1,149,296	02/14/2025
3129391		OAKLAND	CA		07/30/2021	3.000	863,696	0	(360)	0	0	0	1,459,920	02/06/2025
3129392		LOS ANGELES	CA		08/16/2021	3.125	894,244	0	(644)	0	0	0	2,987,348	02/06/2025
3129394		NASHVILLE	TN		12/23/2022	3.125	496,109	0	4,968	0	0	0	1,665,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129399		GLENDALE	CA		09/03/2021	2.625	776,345	0	(57)	0	0	0	2,518,202	02/06/2025
3129408		JOHNS CREEK	GA		08/17/2021	2.875	870,962	0	(198)	0	0	0	1,956,528	02/06/2025
3129418		RANCHO SANTA MARGARIT	CA		12/23/2022	3.000	665,961	0	(3,859)	0	0	0	2,376,732	02/14/2025
3129423		OLD HICKORY	TN		08/18/2021	3.750	221,679	0	(372)	0	0	0	390,978	02/06/2025
3129424		DALLAS	TX		12/23/2022	3.000	763,185	0	8,654	0	0	0	1,516,770	02/14/2025
3129428		MAGNOLIA	TX		08/25/2021	3.875	197,296	0	(320)	0	0	0	379,500	02/06/2025
3129437		ISSAQUAH	WA		09/01/2023	3.250	898,503	0	(388)	0	0	0	1,523,808	02/14/2025
3129441		MARTINEZ	CA		06/30/2021	2.875	873,733	0	(257)	0	0	0	2,227,700	02/28/2025
3129444		ALEXANDRIA	VA		09/08/2021	3.375	975,790	0	(882)	0	0	0	1,684,908	02/06/2025
3129447		SANTA BARBARA	CA		08/11/2021	3.250	863,504	0	(699)	0	0	0	2,642,910	02/06/2025
3129448		LAGUNA BEACH	CA		08/10/2021	2.875	1,162,708	0	(555)	0	0	0	9,692,280	02/06/2025
3129450		DALLAS	TX		09/09/2021	3.250	1,166,082	0	(544)	0	0	0	2,711,296	02/06/2025
3129451		MECHANICSVILLE	VA		09/10/2021	2.625	874,509	0	130	0	0	0	2,204,594	02/06/2025
3129456		PRIOR LAKE	MN		09/03/2021	2.625	836,444	0	68	0	0	0	1,649,009	02/06/2025
3129459		HOMOSASSA	FL		12/23/2022	3.000	430,524	0	4,396	0	0	0	1,233,568	02/14/2025
3129467		OCEAN VIEW	DE		08/05/2021	3.250	258,374	0	(539)	0	0	0	561,085	02/06/2025
3129468		MILFORD	DE		07/29/2021	3.375	412,164	0	(775)	0	0	0	640,359	02/06/2025
3129469		PLEASANTON	CA		12/23/2022	3.125	683,144	0	7,293	0	0	0	1,966,426	02/14/2025
3129477		SUNSET BEACH	NC		08/19/2021	3.375	280,979	0	(838)	0	0	0	725,382	02/06/2025
3129481		FRANKLIN	TN		08/05/2021	2.875	1,221,994	0	(805)	0	0	0	4,324,298	02/06/2025
3129482		PEORIA	AZ		08/06/2021	3.250	684,570	0	(561)	0	0	0	1,433,676	02/06/2025
3129483		VALLEJO	CA		09/10/2021	3.125	582,846	0	(236)	0	0	0	1,070,604	02/06/2025
3129487		OAKLAND	CA		08/16/2021	3.250	814,133	0	(505)	0	0	0	1,095,400	02/28/2025
3129492		VIENNA	VA		09/09/2021	2.750	1,348,452	0	(129)	0	0	0	2,540,353	02/06/2025
3129494		THOUSAND OAKS	CA		09/08/2021	3.000	673,760	0	(258)	0	0	0	1,414,044	02/06/2025
3129496		MIAMI	FL		09/03/2021	3.375	512,634	0	(430)	0	0	0	1,371,490	02/06/2025
3129502		LITHIA	FL		08/31/2021	3.375	127,456	0	(241)	0	0	0	335,017	02/06/2025
3129507		NASHVILLE	TN		08/10/2021	3.250	1,176,583	0	(898)	0	0	0	2,595,712	02/06/2025
3129512		BOULDER	CO		09/08/2021	3.125	1,098,499	0	(695)	0	0	0	2,454,910	02/06/2025
3129513		LOS ANGELES	CA		08/31/2021	3.125	1,136,353	0	(953)	0	0	0	3,325,251	02/06/2025
3129521		TRACY	CA		08/27/2021	3.000	659,541	0	(211)	0	0	0	1,273,392	02/06/2025
3129527		HOUSTON	TX		08/20/2021	3.125	691,884	0	(484)	0	0	0	1,788,225	02/06/2025
3129529		BERNARDSVILLE	NJ		09/01/2023	3.125	864,915	0	(1,582)	0	0	0	1,798,232	02/14/2025
3129532		OAKLAND	CA		09/14/2021	2.875	1,163,217	0	(264)	0	0	0	2,111,553	02/06/2025
3129541		ALPINE	UT		12/23/2022	2.750	886,474	0	11,300	0	0	0	2,362,572	02/14/2025
3129558		WOODBINE	MD		09/30/2021	2.875	634,761	0	(144)	0	0	0	1,875,627	02/06/2025
3129560		NASHVILLE	TN		08/30/2021	3.625	458,545	0	(883)	0	0	0	769,875	02/06/2025
3129561		SPOKANE	WA		08/20/2021	2.625	895,812	0	(24)	0	0	0	1,637,900	02/28/2025
3129570		CHARLESTON	SC		09/15/2021	2.875	987,962	0	(577)	0	0	0	2,098,740	02/06/2025
3129575		DALLAS	TX		07/29/2021	3.125	947,511	0	(674)	0	0	0	1,630,703	02/06/2025
3129576		EL DORADO HILLS	CA		08/19/2021	3.000	1,310,075	0	(593)	0	0	0	2,461,752	02/06/2025
3129578		LEWES	DE		08/20/2021	3.250	317,913	0	(532)	0	0	0	698,880	02/06/2025
3129582		FORT WORTH	TX		12/23/2022	3.000	584,197	0	7,177	0	0	0	1,728,909	02/14/2025
3129587		DAVIDSONVILLE	MD		08/06/2021	2.875	766,928	0	(292)	0	0	0	1,547,562	02/06/2025
3129589		SAN FRANCISCO	CA		07/26/2021	2.625	824,360	0	(259)	0	0	0	2,425,500	02/06/2025
3129597		THOMPSONS STATION	TN		09/01/2023	3.125	572,072	0	(378)	0	0	0	1,662,080	02/14/2025
3129602		NASHVILLE	TN		09/24/2021	3.000	616,873	0	(303)	0	0	0	1,611,940	02/06/2025
3129603		KINGSLAND	TX		08/25/2021	3.375	513,872	0	(907)	0	0	0	955,932	02/06/2025
3129604		CEDAR CREEK	TX		09/01/2021	2.750	673,932	0	(318)	0	0	0	1,363,440	02/06/2025
3129610		HOUSTON	TX		09/09/2021	2.625	1,204,479	0	45	0	0	0	2,254,890	02/06/2025
3129616		MILLERSVILLE	MD		08/17/2021	3.500	416,840	0	(822)	0	0	0	684,956	02/06/2025
3129617		SPARKS	NV		09/28/2021	3.125	548,885	0	(343)	0	0	0	1,280,730	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129618		CASA GRANDE	AZ		09/10/2021	3.625	204,197	0	(116)	0	0	0	448,329	02/06/2025
3129620		ROSENBERG	TX		08/26/2021	3.250	191,505	0	(279)	0	0	0	364,224	02/06/2025
3129623		EL DORADO HILLS	CA		12/23/2022	3.250	524,328	0	5,333	0	0	0	1,254,189	02/14/2025
3129625		ROSENBERG	TX		08/10/2021	3.250	180,841	0	(292)	0	0	0	374,958	02/06/2025
3129631		FRISCO	TX		12/23/2022	3.250	440,388	0	4,438	0	0	0	1,528,803	02/14/2025
3129633		DENVER	CO		08/05/2021	2.875	808,459	0	(281)	0	0	0	1,537,690	02/06/2025
3129637		SELBYVILLE	DE		09/22/2021	3.250	380,858	0	(507)	0	0	0	954,511	02/06/2025
3129638		HALESITE	NY		09/15/2021	2.875	1,048,719	0	307	0	0	0	2,203,750	02/06/2025
3129639		DALLAS	TX		09/02/2021	3.125	713,402	0	(423)	0	0	0	1,714,986	02/06/2025
3129643		BEVERLY HILLS	CA		08/17/2021	3.000	895,682	0	(523)	0	0	0	2,086,545	02/06/2025
3129646		FALLS CHURCH	VA		09/02/2021	3.250	1,124,022	0	(721)	0	0	0	2,177,058	02/06/2025
3129650		TOMBALL	TX		08/20/2021	3.125	172,135	0	(238)	0	0	0	366,120	02/06/2025
3129652		SELBYVILLE	DE		09/10/2021	3.250	288,549	0	(612)	0	0	0	924,112	02/06/2025
3129653		PORTLAND	OR		08/13/2021	2.875	615,255	0	(180)	0	0	0	1,036,860	02/06/2025
3129655		NAPLES	FL		09/10/2021	3.250	520,734	0	(294)	0	0	0	1,116,400	02/28/2025
3129656		MINNEAPOLIS	MN		12/23/2022	2.625	463,973	0	6,266	0	0	0	1,057,954	02/14/2025
3129660		FAYETTEVILLE	AR		08/02/2021	3.875	224,047	0	(379)	0	0	0	385,236	02/06/2025
3129662		SELBYVILLE	DE		09/20/2021	3.000	277,231	0	(283)	0	0	0	938,784	02/06/2025
3129666		SCOTTSDALE	AZ		12/23/2022	3.000	698,828	0	7,890	0	0	0	2,408,478	02/14/2025
3129673		CEDAR BLUFF	AL		08/17/2021	3.875	136,860	0	(231)	0	0	0	343,300	02/28/2025
3129674		JENSEN BEACH	FL		09/01/2023	3.250	568,681	0	(432)	0	0	0	1,155,550	02/14/2025
3129675		CROWN POINT	IN		09/01/2023	3.375	561,332	0	(297)	0	0	0	1,045,419	02/14/2025
3129680		CORAL GABLES	FL		09/23/2021	3.250	826,541	0	(501)	0	0	0	2,384,058	02/06/2025
3129682		DANVILLE	CA		08/09/2021	3.125	1,007,065	0	(807)	0	0	0	2,380,797	02/06/2025
3129683		CUSTER	WA		09/17/2021	3.125	908,253	0	(417)	0	0	0	1,100,000	03/22/2024
3129685		SAN JOSE	CA		09/01/2023	3.250	1,165,579	0	(465)	0	0	0	2,792,000	03/25/2025
3129686		SAN JOSE	CA		12/23/2022	2.875	633,229	0	7,592	0	0	0	1,302,290	02/14/2025
3129691		FRESNO	CA		08/05/2021	2.750	583,206	0	(36)	0	0	0	1,214,478	02/06/2025
3129693		SEATTLE	WA		09/28/2021	3.375	991,575	0	(774)	0	0	0	1,604,736	02/06/2025
3129698		PORTLAND	OR		12/23/2022	3.250	585,482	0	4,184	0	0	0	1,244,082	02/14/2025
3129702		MONTGOMERY	TX		12/23/2022	2.875	1,015,950	0	12,181	0	0	0	1,921,969	02/14/2025
3129703		MALIBU	CA		12/23/2022	2.750	965,195	0	12,304	0	0	0	3,738,028	02/14/2025
3129704		SEVERNA PARK	MD		07/28/2021	2.625	1,078,772	0	(329)	0	0	0	1,796,868	02/06/2025
3129706		BRADENTON	FL		07/29/2021	3.250	813,019	0	(854)	0	0	0	1,416,096	02/06/2025
3129708		ARGYLE	TX		08/02/2021	2.875	702,043	0	(344)	0	0	0	1,670,284	02/06/2025
3129710		HALF MOON BAY	CA		09/13/2021	2.875	678,558	0	(272)	0	0	0	1,849,540	02/06/2025
3129711		SANTA CLARA	CA		09/03/2021	2.625	1,059,666	0	(207)	0	0	0	2,448,378	02/06/2025
3129712		TIMNATH	CO		09/14/2021	3.000	598,502	0	(215)	0	0	0	1,203,620	02/06/2025
3129717		LITTLE RIVER	SC		09/13/2021	3.375	123,121	0	(203)	0	0	0	395,500	02/28/2025
3129719		ATLANTA	GA		08/30/2021	2.875	770,803	0	1,437	0	0	0	2,100,808	02/06/2025
3129721		SAN JOSE	CA		09/09/2021	2.625	1,008,117	0	(232)	0	0	0	2,664,904	02/06/2025
3129726		GLENDALE	AZ		08/27/2021	3.750	274,840	0	(367)	0	0	0	551,448	02/06/2025
3129728		LEWES	DE		08/27/2021	3.250	275,477	0	(435)	0	0	0	545,490	02/06/2025
3129731		NASHVILLE	TN		09/21/2021	3.625	337,246	0	(553)	0	0	0	632,811	02/06/2025
3129733		SELBYVILLE	DE		08/17/2021	3.375	361,521	0	(665)	0	0	0	942,666	02/06/2025
3129735		OAK RIDGE	NC		10/12/2021	3.250	639,785	0	(529)	0	0	0	1,260,050	02/06/2025
3129746		SAN RAMON	CA		08/19/2021	2.875	864,527	0	(377)	0	0	0	2,251,708	02/06/2025
3129747		AUSTIN	TX		09/03/2021	2.875	1,116,353	0	(517)	0	0	0	2,968,098	02/06/2025
3129749		FREMONT	CA		12/23/2022	3.000	859,629	0	9,706	0	0	0	3,748,436	02/14/2025
3129753		EL DORADO HILLS	CA		09/16/2021	2.625	539,248	0	(99)	0	0	0	1,494,790	02/06/2025
3129761		MILLSBORO	DE		07/27/2021	3.375	205,900	0	(387)	0	0	0	376,734	02/06/2025
3129762		MILLSBORO	DE		08/04/2021	3.375	257,153	0	(427)	0	0	0	366,965	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129764		WINTER GARDEN	FL		08/10/2021	3.500	199,488	0	(210)	0	0	0	531,702	02/06/2025
3129765		BERLIN	MD		08/04/2021	3.375	359,351	0	(809)	0	0	0	810,097	02/06/2025
3129767		LEWES	DE		08/02/2021	3.375	429,359	0	(869)	0	0	0	1,038,240	02/06/2025
3129771		BERLIN	MD		07/29/2021	3.375	280,191	0	(515)	0	0	0	843,258	02/06/2025
3129772		WINTER GARDEN	FL		08/10/2021	3.500	436,454	0	(1,197)	0	0	0	1,026,592	02/06/2025
3129776		SELBYVILLE	DE		09/02/2021	3.500	346,800	0	(632)	0	0	0	985,347	02/06/2025
3129777		PRINCETON JUNCTION	NJ		12/23/2022	2.875	573,386	0	6,875	0	0	0	1,405,264	02/14/2025
3129781		WINCHESTER	MA		12/23/2022	2.750	667,495	0	8,477	0	0	0	3,325,023	02/14/2025
3129784		SAMMAMISH	WA		12/23/2022	3.000	803,029	0	9,102	0	0	0	1,992,720	02/14/2025
3129791		DARIEN	CT		09/01/2023	2.875	745,062	0	(1,435)	0	0	0	1,807,812	02/14/2025
3129797		ROSELAND	VA		08/31/2021	3.375	369,787	0	(689)	0	0	0	645,062	02/06/2025
3129799		SANTA BARBARA	CA		09/23/2021	3.125	795,216	0	(418)	0	0	0	5,264,140	02/06/2025
3129800		LOS ANGELES	CA		07/22/2021	3.250	866,265	0	(868)	0	0	0	1,968,225	02/06/2025
3129801		HOUSTON	TX		09/10/2021	3.250	205,531	0	(370)	0	0	0	456,736	02/06/2025
3129802		BOCA RATON	FL		09/15/2021	2.875	1,239,196	0	(347)	0	0	0	5,694,080	02/06/2025
3129816		CELINA	TX		08/02/2021	2.875	529,184	0	(193)	0	0	0	2,203,080	02/06/2025
3129817		PORTLAND	OR		08/11/2021	3.250	672,283	0	(581)	0	0	0	1,388,406	02/06/2025
3129819		OLD GREENWICH	CT		09/10/2021	2.875	1,360,313	0	(506)	0	0	0	3,328,226	02/06/2025
3129820		REDMOND	WA		08/02/2021	3.000	1,073,611	0	(582)	0	0	0	1,985,297	02/06/2025
3129826		BELLAIRE	TX		09/03/2021	2.625	869,889	0	(154)	0	0	0	1,467,079	02/06/2025
3129827		CORTE MADERA	CA		08/18/2021	2.625	1,152,318	0	(262)	0	0	0	3,190,892	02/06/2025
3129838		SAN JOSE	CA		08/31/2021	3.000	1,259,266	0	(807)	0	0	0	3,216,852	02/06/2025
3129845		GOLDEN	CO		12/23/2022	3.000	475,990	0	6,050	0	0	0	1,000,000	03/25/2025
3129847		KISSIMMEE	FL		08/16/2021	3.375	228,746	0	(414)	0	0	0	401,976	02/06/2025
3129854		PORTLAND	OR		09/30/2021	3.500	692,845	0	(458)	0	0	0	1,159,494	02/06/2025
3129857		LUCAS	TX		09/01/2021	2.875	621,495	0	(295)	0	0	0	2,189,979	02/06/2025
3129858		EL GRANADA	CA		07/27/2021	3.250	797,893	0	(701)	0	0	0	1,826,840	02/06/2025
3129861		LONG GROVE	IL		06/30/2021	3.125	731,142	0	(482)	0	0	0	1,879,896	02/06/2025
3129862		YORBA LINDA	CA		08/12/2021	2.750	928,029	0	(223)	0	0	0	2,648,688	02/06/2025
3129868		HOUSTON	TX		09/01/2023	2.625	933,610	0	38	0	0	0	1,609,611	02/14/2025
3129875		NEWHALL	CA		09/01/2023	3.250	1,113,380	0	(866)	0	0	0	2,468,364	02/14/2025
3129876		WESTON	CT		08/13/2021	2.875	546,639	0	(308)	0	0	0	1,184,040	02/06/2025
3129877		INDIO	CA		08/23/2021	3.125	286,525	0	(204)	0	0	0	514,263	02/06/2025
3129878		SANTA BARBARA	CA		08/10/2021	2.875	1,279,278	0	(691)	0	0	0	2,676,855	02/06/2025
3129880		DENVER	CO		09/03/2021	3.250	881,927	0	(693)	0	0	0	1,599,306	02/06/2025
3129885		AUSTIN	TX		12/02/2021	2.625	653,811	0	250	0	0	0	1,700,000	03/25/2025
3129899		DENVER	CO		12/23/2022	3.625	687,366	0	(2,375)	0	0	0	2,361,072	02/14/2025
3129902		BROOKLINE	MA		09/10/2021	2.625	864,973	0	(90)	0	0	0	1,890,400	02/28/2025
3129904		SANDY SPRINGS	GA		12/23/2022	2.875	520,856	0	5,372	0	0	0	2,157,363	02/14/2025
3129911		FREMONT	CA		08/26/2021	2.875	918,560	0	(321)	0	0	0	2,431,899	02/06/2025
3129915		ANNAPOLIS	MD		07/21/2021	3.250	1,023,581	0	(726)	0	0	0	2,079,132	02/06/2025
3129916		DURHAM	NC		07/13/2021	3.375	208,455	0	(198)	0	0	0	438,350	02/06/2025
3129921		ENCINO	CA		08/09/2021	3.125	1,024,053	0	(634)	0	0	0	1,905,000	03/22/2024
3129928		FOLSOM	CA		08/13/2021	2.875	899,615	0	(142)	0	0	0	1,678,502	02/06/2025
3129931		YUCAIPA	CA		08/26/2021	2.875	568,160	0	(90)	0	0	0	1,050,000	03/22/2024
3129932		SANTA ANA	CA		08/17/2021	2.875	1,065,708	0	(322)	0	0	0	3,250,320	02/06/2025
3129935		SAN DIEGO	CA		09/01/2023	2.750	702,849	0	72	0	0	0	3,004,950	02/14/2025
3129943		SEATTLE	WA		08/20/2021	2.875	907,268	0	(380)	0	0	0	2,188,200	02/06/2025
3129945		ROSWELL	GA		12/23/2022	2.750	395,695	0	5,025	0	0	0	1,058,123	02/14/2025
3129946		TAMPA	FL		12/23/2022	3.125	474,291	0	4,502	0	0	0	2,388,895	02/14/2025
3129951		ARLINGTON	VA		08/17/2021	2.625	1,340,072	0	136	0	0	0	2,512,707	02/06/2025
3129954		WESTFIELD	IN		08/27/2021	3.250	552,609	0	(359)	0	0	0	984,280	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129958		BEND	OR		12/23/2022	3.125	879,242	0	9,773	0	0	0	3,399,832	02/14/2025
3129959		CRESTWOOD	KY		08/23/2021	3.250	634,961	0	(442)	0	0	0	1,404,594	02/06/2025
3129963		KIRKLAND	WA		09/01/2023	2.625	1,214,320	0	213	0	0	0	2,599,113	02/14/2025
3129964		NASHVILLE	TN		09/01/2023	3.125	907,844	0	(561)	0	0	0	1,819,070	02/14/2025
3129967		DALLAS	TX		12/23/2022	3.250	1,031,927	0	10,358	0	0	0	2,342,130	02/14/2025
3129972		ALAMEDA	CA		08/31/2021	3.375	945,674	0	(930)	0	0	0	1,998,744	02/06/2025
3129973		SARASOTA	FL		10/12/2021	3.250	553,879	0	(219)	0	0	0	1,498,641	02/06/2025
3129974		BELLEVUE	WA		10/21/2021	2.875	929,591	0	(340)	0	0	0	1,731,840	02/06/2025
3129978		BEND	OR		10/18/2021	3.250	723,177	0	(296)	0	0	0	1,057,608	02/06/2025
3129979		KENNETT SQ	PA		09/30/2021	2.875	701,555	0	(108)	0	0	0	1,438,976	02/06/2025
3129980		SEVERNA PARK	MD		09/15/2021	2.875	555,445	0	(185)	0	0	0	1,283,490	02/06/2025
3129986		MOUNTAIN LAKES	NJ		09/30/2021	3.000	782,167	0	(259)	0	0	0	1,892,058	02/06/2025
3129994		ALISO VIEJO	CA		12/23/2022	2.875	533,279	0	6,709	0	0	0	1,870,000	02/14/2025
3130006		LA JOLLA	CA		08/05/2021	2.875	1,004,577	0	(455)	0	0	0	3,758,750	02/06/2025
3130007		FRISCO	TX		10/06/2021	3.250	634,608	0	(365)	0	0	0	1,432,080	02/06/2025
3130021		FORT WORTH	TX		09/01/2023	3.000	544,445	0	(341)	0	0	0	1,341,935	02/14/2025
3130024		THOUSAND OAKS	CA		12/23/2022	3.250	752,133	0	7,580	0	0	0	1,992,894	02/14/2025
3130033		HADDONFIELD	NJ		09/09/2021	2.750	714,301	0	(58)	0	0	0	1,916,360	02/06/2025
3130036		ROCKVILLE	MD		09/01/2023	3.000	790,851	0	(20)	0	0	0	1,440,720	02/14/2025
3130037		WILMINGTON	NC		09/08/2021	3.250	644,604	0	(546)	0	0	0	2,041,626	02/06/2025
3130046		OAKTON	VA		09/22/2021	3.125	807,011	0	(513)	0	0	0	1,342,000	02/06/2025
3130047		SANTA ROSA	CA		12/03/2021	3.375	937,004	0	(629)	0	0	0	1,624,000	03/25/2025
3130051		EDMOND	OK		12/23/2022	2.875	717,286	0	8,609	0	0	0	1,177,000	03/25/2025
3130053		ALTADENA	CA		09/13/2021	3.000	889,478	0	(405)	0	0	0	2,520,112	02/06/2025
3130057		BANDERA	TX		12/23/2022	2.625	946,209	0	12,730	0	0	0	2,796,500	03/25/2025
3130059		MIAMI	FL		12/23/2022	2.875	951,530	0	11,362	0	0	0	3,910,930	02/14/2025
3130064		CORTE MADERA	CA		12/23/2022	3.000	723,870	0	8,173	0	0	0	1,781,300	03/25/2025
3130066		SAN RAFAEL	CA		09/14/2021	3.000	1,095,996	0	(633)	0	0	0	2,229,102	02/06/2025
3130076		MELBOURNE	FL		09/01/2023	2.875	517,217	0	(149)	0	0	0	884,070	02/14/2025
3130078		UNION CITY	CA		12/23/2022	2.875	688,370	0	8,222	0	0	0	1,869,480	02/14/2025
3130079		SEATTLE	WA		09/01/2023	2.875	1,042,368	0	(476)	0	0	0	2,495,276	02/14/2025
3130082		BOTHELL	WA		09/21/2021	3.250	1,124,184	0	(730)	0	0	0	2,507,450	02/06/2025
3130087		CARMEL	IN		09/01/2023	3.250	868,309	0	(581)	0	0	0	1,820,105	02/14/2025
3130097		REDMOND	WA		10/06/2021	3.000	1,122,322	0	(511)	0	0	0	3,153,177	02/06/2025
3130098		BIRMINGHAM	AL		09/27/2021	3.250	684,535	0	(505)	0	0	0	1,342,236	02/06/2025
3130110		LOS GATOS	CA		09/07/2021	2.750	1,310,999	0	(439)	0	0	0	3,974,544	02/06/2025
3130114		MOUNTAIN GREEN	UT		12/23/2022	3.250	492,014	0	5,133	0	0	0	1,531,824	02/14/2025
3130117		GLEN ALLEN	VA		12/23/2022	3.125	393,581	0	4,184	0	0	0	1,230,992	02/14/2025
3130119		WALNUT CREEK	CA		08/25/2021	2.875	766,063	0	(422)	0	0	0	1,512,595	02/06/2025
3130121		CHICAGO	IL		07/28/2021	2.625	1,203,636	0	(51)	0	0	0	1,564,000	03/22/2024
3130123		FOLSOM	CA		09/01/2023	2.875	618,240	0	(156)	0	0	0	1,039,176	02/14/2025
3130131		LAKE OSWEGO	OR		08/20/2021	2.875	606,478	0	(278)	0	0	0	1,045,296	02/06/2025
3130134		WOODINVILLE	WA		09/20/2021	3.125	1,379,815	0	(1,039)	0	0	0	3,536,736	02/06/2025
3130141		VACAVILLE	CA		12/23/2022	3.375	502,408	0	4,796	0	0	0	1,217,462	02/14/2025
3130142		WEST CHESTER	PA		09/14/2021	3.250	673,227	0	(581)	0	0	0	1,390,000	02/28/2025
3130152		SANTA BARBARA	CA		04/13/2022	3.000	1,153,620	0	(409)	0	0	0	2,401,706	02/14/2025
3130153		TIBURON	CA		09/01/2021	2.750	917,625	0	(361)	0	0	0	2,047,920	02/06/2025
3130154		GREENWICH	CT		09/02/2021	2.875	798,940	0	(466)	0	0	0	2,876,980	02/06/2025
3130155		CHEVY CHASE	MD		09/03/2021	2.875	987,094	0	(649)	0	0	0	2,801,748	02/06/2025
3130156		SUDBURY	MA		08/30/2021	3.000	733,299	0	1,294	0	0	0	1,702,470	02/06/2025
3130161		WESTLAKE VILLAGE	CA		09/01/2023	3.250	1,292,901	0	(87)	0	0	0	3,378,650	02/14/2025
3130164		LA CRESCENTA	CA		09/01/2023	3.000	442,484	0	(513)	0	0	0	1,882,015	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130167		PALO ALTO	CA		08/23/2021	2.750	1,331,483	0	(353)	0	0	0	4,506,700	02/06/2025
3130171		SAINT PAUL	MN		12/23/2022	3.375	447,576	0	4,261	0	0	0	788,670	02/14/2025
3130174		OREGON CITY	OR		12/23/2022	3.125	640,549	0	6,829	0	0	0	1,275,000	03/25/2025
3130185		NEWTON	MA		12/23/2022	3.125	982,639	0	14,503	0	0	0	2,351,979	02/14/2025
3130189		PASADENA	CA		09/16/2021	3.125	1,293,986	0	(705)	0	0	0	2,940,368	02/06/2025
3130197		SAN FRANCISCO	CA		12/23/2022	3.125	674,526	0	7,387	0	0	0	1,413,465	02/14/2025
3130203		CHICO	CA		12/23/2022	3.250	469,179	0	4,728	0	0	0	1,021,680	02/14/2025
3130205		CARBONDALE	CO		12/23/2022	2.625	675,694	0	9,066	0	0	0	2,687,504	02/14/2025
3130209		AUSTIN	TX		09/01/2023	3.125	571,387	0	(496)	0	0	0	1,132,000	03/25/2025
3130221		HOLLIS	NY		10/21/2021	3.000	719,433	0	(427)	0	0	0	2,296,350	02/06/2025
3130222		HOUSTON	TX		12/23/2022	3.125	576,500	0	6,240	0	0	0	1,029,420	02/14/2025
3130224		MARTINEZ	CA		08/20/2021	2.625	902,100	0	(322)	0	0	0	2,488,398	02/06/2025
3130232		WEST HOLLYWOOD	CA		12/23/2022	2.875	795,007	0	9,540	0	0	0	2,727,242	02/14/2025
3130240		FALLS CHURCH	VA		09/01/2021	2.875	1,105,796	0	(281)	0	0	0	2,458,624	02/06/2025
3130241		FRANKLIN	TN		09/01/2023	3.000	529,253	0	(574)	0	0	0	1,358,964	02/14/2025
3130244		COLUMBINE VALLEY	CO		09/29/2021	2.875	849,884	0	(426)	0	0	0	2,357,667	02/06/2025
3130245		DUBLIN	CA		09/23/2021	2.875	857,509	0	(310)	0	0	0	1,739,313	02/06/2025
3130249		VIENNA	VA		08/19/2021	2.875	1,167,245	0	(653)	0	0	0	3,996,160	02/06/2025
3130250		SAN FRANCISCO	CA		09/01/2023	2.625	781,194	0	(71)	0	0	0	1,270,800	03/25/2025
3130251		EDMOND	OK		09/01/2023	3.250	1,379,758	0	(1,062)	0	0	0	2,605,893	02/14/2025
3130257		EAGAN	MN		09/01/2023	3.000	553,650	0	(255)	0	0	0	908,694	02/14/2025
3130259		BAINBRIDGE ISLAND	WA		12/23/2022	3.375	456,318	0	5,203	0	0	0	2,209,150	02/14/2025
3130262		THOUSAND OAKS	CA		08/17/2021	3.250	1,351,394	0	(1,085)	0	0	0	3,112,976	02/06/2025
3130268		THOUSAND OAKS	CA		12/23/2022	3.375	556,085	0	5,828	0	0	0	1,235,360	02/14/2025
3130272		MORRISTOWN	NJ		12/23/2022	3.375	706,302	0	6,633	0	0	0	1,006,000	03/25/2025
3130273		CORONADO	CA		12/23/2022	2.750	741,568	0	9,418	0	0	0	3,518,570	02/14/2025
3130275		MATTHEWS	NC		09/13/2021	3.000	693,996	0	(161)	0	0	0	1,751,568	02/06/2025
3130280		DAVIE	FL		09/01/2023	3.250	689,842	0	(1,079)	0	0	0	2,324,725	02/14/2025
3130282		AUSTIN	TX		12/23/2022	3.000	835,417	0	9,433	0	0	0	3,595,400	03/25/2025
3130292		SOUTHLAKE	TX		09/09/2021	3.375	575,865	0	(654)	0	0	0	2,008,680	02/06/2025
3130293		AURORA	CO		09/16/2021	3.625	167,136	0	(133)	0	0	0	705,348	02/06/2025
3130298		SANTA ROSA	CA		09/01/2023	2.875	735,593	0	1	0	0	0	1,346,620	02/14/2025
3130301		AUSTIN	TX		08/31/2021	2.625	529,456	0	94	0	0	0	973,248	02/06/2025
3130302		SAINT AUGUSTINE	FL		09/01/2023	3.375	790,344	0	1,534	0	0	0	2,640,840	02/14/2025
3130309		NAPLES	FL		09/16/2021	3.250	607,084	0	(164)	0	0	0	1,175,200	02/06/2025
3130321		KANEOHE	HI		08/31/2021	3.250	985,059	0	(483)	0	0	0	2,026,692	02/06/2025
3130323		FUQUAY-VARINA	NC		08/10/2021	2.500	166,658	0	(237)	0	0	0	521,721	02/06/2025
3130326		GLENDALE	AZ		09/09/2021	3.625	329,647	0	(425)	0	0	0	659,780	02/06/2025
3130327		GLENDALE	AZ		09/09/2021	3.625	333,161	0	(430)	0	0	0	676,500	02/06/2025
3130328		LITCHFIELD PARK	AZ		08/10/2021	2.875	306,135	0	(194)	0	0	0	592,240	02/06/2025
3130329		GLENDALE	AZ		09/03/2021	3.625	337,276	0	(438)	0	0	0	677,050	02/06/2025
3130330		WESTBOROUGH	MA		08/17/2021	3.125	268,557	0	(198)	0	0	0	552,312	02/06/2025
3130331		SARASOTA	FL		08/18/2021	3.125	420,583	0	(618)	0	0	0	2,112,208	02/06/2025
3130332		PHOENIX	AZ		08/10/2021	3.125	460,967	0	(650)	0	0	0	1,082,915	02/06/2025
3130334		LAS VEGAS	NV		09/28/2021	3.375	339,088	0	30	0	0	0	824,780	02/06/2025
3130336		WALLINGFORD	PA		12/23/2022	3.125	554,931	0	6,259	0	0	0	1,432,049	02/14/2025
3130337		SAINT CLOUD	FL		08/23/2021	3.250	399,543	0	(493)	0	0	0	818,384	02/06/2025
3130338		VENICE	FL		08/17/2021	3.250	437,367	0	(550)	0	0	0	1,136,862	02/06/2025
3130339		FUQUAY VARINA	NC		08/26/2021	3.250	220,169	0	(171)	0	0	0	529,970	02/06/2025
3130340		HOSCHTON	GA		09/01/2021	3.375	318,609	0	(440)	0	0	0	587,837	02/06/2025
3130341		NAPLES	FL		08/18/2021	3.250	396,045	0	(748)	0	0	0	1,712,175	02/06/2025
3130343		REDMOND	WA		08/27/2021	3.250	368,006	0	(316)	0	0	0	1,281,384	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130344		PORT ST LUCIE	FL		08/16/2021	3.250	208,626	0	(470)	0	0	0	910,360	02/06/2025
3130345		GOODYEAR	AZ		08/13/2021	3.250	283,947	0	(670)	0	0	0	822,192	02/06/2025
3130352		EL DORADO HILLS	CA		12/23/2022	3.250	958,483	0	8,353	0	0	0	2,074,644	02/14/2025
3130357		MOUNT PLEASANT	SC		09/16/2021	3.250	681,247	0	0	0	0	0	2,000,000	11/09/2024
3130358		COLLEYVILLE	TX		02/17/2022	2.875	1,097,473	0	(263)	0	0	0	1,931,223	02/14/2025
3130361		SAINT LOUIS	MO		12/23/2022	3.250	544,595	0	5,445	0	0	0	1,610,640	02/14/2025
3130366		LEHI	UT		09/16/2021	3.375	678,824	0	(382)	0	0	0	1,114,350	02/14/2025
3130369		KAILUA	HI		09/01/2023	2.750	844,142	0	1,846	0	0	0	1,875,000	03/25/2025
3130371		SARASOTA	FL		12/23/2022	3.125	401,481	0	4,379	0	0	0	1,581,138	02/14/2025
3130374		DALLAS	TX		12/23/2022	2.750	414,567	0	5,265	0	0	0	1,348,428	02/14/2025
3130384		MARY ESTHER	FL		09/28/2021	3.250	863,836	0	(632)	0	0	0	2,844,808	02/06/2025
3130385		LOS GATOS	CA		09/29/2021	3.125	1,001,151	0	(686)	0	0	0	2,594,880	02/06/2025
3130390		VERO BEACH	FL		08/30/2021	3.000	1,051,993	0	1,873	0	0	0	1,849,904	02/06/2025
3130393		POTOMAC	MD		12/23/2022	3.125	821,517	0	8,736	0	0	0	2,211,144	02/14/2025
3130397		SAN DIEGO	CA		08/24/2021	3.250	749,690	0	(451)	0	0	0	1,728,109	02/06/2025
3130398		BELLEVUE	WA		12/23/2022	3.000	679,593	0	7,848	0	0	0	1,700,000	03/25/2025
3130401		SAN RAMON	CA		09/01/2023	3.125	1,022,427	0	(700)	0	0	0	2,078,230	02/14/2025
3130415		LAS VEGAS	NV		12/23/2022	3.000	829,645	0	9,456	0	0	0	2,063,936	02/14/2025
3130418		LAKEWAY	TX		09/23/2021	3.250	567,815	0	(286)	0	0	0	943,575	02/06/2025
3130433		SAN JOSE	CA		12/23/2022	3.000	649,415	0	7,332	0	0	0	1,608,200	02/14/2025
3130434		VIENNA	VA		09/22/2021	2.625	1,209,062	0	52	0	0	0	2,051,162	02/06/2025
3130436		CREVE COEUR	MO		09/14/2021	3.250	626,964	0	(281)	0	0	0	2,023,842	02/06/2025
3130440		SEATTLE	WA		10/06/2021	2.875	1,278,115	0	(238)	0	0	0	2,276,950	02/06/2025
3130442		GRANITE BAY	CA		09/01/2023	3.250	965,541	0	(550)	0	0	0	1,769,506	02/14/2025
3130455		TULSA	OK		09/01/2023	3.250	1,174,131	0	(1,619)	0	0	0	3,034,460	02/14/2025
3130461		JACKSONVILLE	FL		12/23/2022	3.375	610,799	0	5,822	0	0	0	1,360,700	02/14/2025
3130471		PUYALLUP	WA		12/23/2022	3.125	582,346	0	6,160	0	0	0	1,237,470	02/14/2025
3130473		SNOQUALMIE	WA		09/01/2023	3.250	802,650	0	(764)	0	0	0	2,022,864	02/14/2025
3130479		BELLINGHAM	WA		12/23/2022	3.500	422,916	0	4,396	0	0	0	878,350	02/14/2025
3130480		LA CANADA	CA		09/28/2021	3.000	1,002,814	0	(652)	0	0	0	3,492,625	02/06/2025
3130481		PASADENA	CA		09/27/2021	2.750	991,772	0	(191)	0	0	0	2,028,011	02/06/2025
3130483		CHARLOTTE	NC		09/14/2021	2.625	1,170,864	0	(77)	0	0	0	3,470,992	02/06/2025
3130486		BEND	OR		09/16/2021	3.250	500,588	0	(642)	0	0	0	1,395,418	02/06/2025
3130499		NEWBURY PARK	CA		12/23/2022	3.375	802,973	0	7,572	0	0	0	1,833,192	02/14/2025
3130503		DANVILLE	CA		12/23/2022	3.000	987,554	0	11,132	0	0	0	2,256,186	02/14/2025
3130504		SAN MARCOS	CA		10/15/2021	2.750	738,199	0	(146)	0	0	0	1,590,948	02/06/2025
3130510		MERCER ISLAND	WA		09/01/2023	3.125	1,339,689	0	(1,220)	0	0	0	3,999,000	03/25/2025
3130511		PLYMOUTH	MI		12/23/2022	3.250	445,213	0	4,396	0	0	0	1,011,915	02/14/2025
3130513		MILTON	GA		09/01/2021	2.750	952,300	0	(132)	0	0	0	2,444,388	02/06/2025
3130514		SANTA ANA	CA		10/01/2021	3.125	907,830	0	(302)	0	0	0	1,974,610	02/06/2025
3130515		FAYETTEVILLE	GA		09/29/2021	3.250	732,464	0	(929)	0	0	0	2,004,006	02/06/2025
3130516		SOLVANG	CA		09/22/2021	3.125	728,184	0	(550)	0	0	0	3,305,718	02/06/2025
3130520		HINSDALE	IL		09/15/2021	3.125	902,230	0	(402)	0	0	0	2,167,644	02/06/2025
3130521		LARKSPUR	CA		09/03/2021	2.750	1,358,599	0	(469)	0	0	0	2,272,640	02/06/2025
3130522		SAMMAMISH	WA		09/20/2021	3.250	904,596	0	(735)	0	0	0	1,522,476	02/06/2025
3130523		POTOMAC	MD		09/08/2021	3.000	916,552	0	(717)	0	0	0	2,283,253	02/06/2025
3130526		LOS ANGELES	CA		12/23/2022	2.875	966,640	0	11,823	0	0	0	3,156,179	02/14/2025
3130536		MCLEAN	VA		12/23/2022	2.875	710,088	0	8,658	0	0	0	2,845,584	02/14/2025
3130539		HOUSTON	TX		09/01/2023	2.875	553,342	0	(335)	0	0	0	1,335,168	02/14/2025
3130560		ESTERO	FL		01/07/2022	3.125	734,382	0	(676)	0	0	0	1,717,525	02/14/2025
3130565		MERCER ISLAND	WA		12/23/2022	3.000	979,771	0	11,063	0	0	0	2,078,000	03/25/2025
3130569		SANTA BARBARA	CA		12/23/2022	3.000	605,395	0	6,841	0	0	0	3,036,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130571		SEATTLE	WA		09/01/2023	3.250	992,802	0	(707)	0	0	0	1,535,184	02/14/2025
3130576		FRESNO	CA		09/01/2023	2.875	606,342	0	(60)	0	0	0	1,189,430	02/14/2025
3130577		PHOENIX	AZ		12/23/2022	2.750	624,276	0	7,928	0	0	0	2,558,264	02/14/2025
3130580		CHARLESTON	SC		09/27/2021	2.750	907,158	0	(276)	0	0	0	3,173,342	02/06/2025
3130582		BALDWIN	MD		10/28/2021	2.875	1,012,277	0	(45)	0	0	0	2,093,850	02/06/2025
3130583		HALF MOON BAY	CA		12/23/2022	3.250	956,378	0	9,573	0	0	0	2,717,220	02/14/2025
3130584		SALT LAKE CITY	UT		09/16/2021	3.375	851,213	0	(700)	0	0	0	1,439,856	02/06/2025
3130585		LONGWOOD	FL		09/01/2023	2.875	556,799	0	(298)	0	0	0	1,232,682	02/14/2025
3130595		ST AUGUSTINE	FL		09/22/2021	2.875	912,694	0	(446)	0	0	0	2,630,700	02/06/2025
3130597		ENCINO	CA		11/08/2021	2.625	1,262,557	0	472	0	0	0	3,096,924	02/06/2025
3130598		TRACY	CA		09/27/2021	2.750	604,582	0	4	0	0	0	1,220,670	02/06/2025
3130599		WALNUT CREEK	CA		09/01/2023	3.000	1,365,026	0	(502)	0	0	0	2,758,620	02/14/2025
3130601		ELLICOTT CITY	MD		09/01/2023	2.875	535,756	0	(87)	0	0	0	1,142,736	02/14/2025
3130608		SEA GIRT	NJ		08/26/2021	2.875	1,176,255	0	(262)	0	0	0	3,630,220	02/06/2025
3130609		ATLANTA	GA		12/23/2022	2.750	694,159	0	8,791	0	0	0	1,722,930	02/14/2025
3130616		AURORA	CO		11/04/2021	2.750	606,384	0	(43)	0	0	0	1,242,273	02/06/2025
3130618		MOUNT PLEASANT	SC		09/21/2021	3.125	619,553	0	(326)	0	0	0	1,579,430	02/06/2025
3130620		INCLINE VILLAGE	NV		10/05/2021	3.250	689,320	0	(599)	0	0	0	2,673,750	02/06/2025
3130625		NOLENSVILLE	TN		09/28/2021	3.375	703,844	0	(608)	0	0	0	1,186,680	02/06/2025
3130627		SAN JOSE	CA		12/23/2022	2.875	840,514	0	10,542	0	0	0	1,900,580	02/14/2025
3130631		FALLS CHURCH	VA		12/23/2022	2.875	941,850	0	11,249	0	0	0	3,079,120	02/14/2025
3130634		SHERWOOD	OR		12/23/2022	2.875	518,026	0	6,248	0	0	0	1,370,000	03/25/2025
3130636		MORAGA	CA		12/23/2022	3.250	818,150	0	8,212	0	0	0	2,378,208	02/14/2025
3130644		RENO	NV		09/01/2023	3.250	935,324	0	1,638	0	0	0	1,608,424	02/14/2025
3130645		VANCOUVER	WA		09/01/2023	3.625	994,704	0	(1,160)	0	0	0	1,692,401	02/14/2025
3130647		IRVINE	CA		09/01/2023	2.875	776,823	0	(142)	0	0	0	1,834,216	02/14/2025
3130650		SEATTLE	WA		09/17/2021	3.250	1,140,062	0	(720)	0	0	0	1,576,237	02/06/2025
3130652		SEATTLE	WA		09/01/2023	3.250	820,611	0	(480)	0	0	0	2,266,355	02/14/2025
3130659		EL DORADO HILLS	CA		09/03/2021	3.125	1,238,287	0	(765)	0	0	0	2,019,490	02/06/2025
3130666		ORLANDO	FL		10/01/2021	2.875	285,861	0	(1,019)	0	0	0	1,510,410	02/06/2025
3130669		SEATTLE	WA		09/22/2021	3.625	855,918	0	(935)	0	0	0	1,463,835	02/06/2025
3130673		LARGO	FL		11/16/2021	2.625	586,113	0	115	0	0	0	1,313,341	02/06/2025
3130679		EL DORADO HILLS	CA		12/23/2022	3.250	808,729	0	8,118	0	0	0	1,663,956	02/14/2025
3130687		SAN DIEGO	CA		12/23/2022	3.000	821,175	0	11,753	0	0	0	4,368,000	03/25/2025
3130688		PLEASANTON	CA		09/20/2021	2.625	830,198	0	(35)	0	0	0	2,425,350	02/06/2025
3130692		FRANKLIN	TN		09/01/2023	3.125	624,572	0	(293)	0	0	0	1,458,491	02/14/2025
3130694		RANCHO MIRAGE	CA		11/19/2021	2.875	854,222	0	24	0	0	0	877,030	02/06/2025
3130704		ORANGE BEACH	AL		11/10/2021	2.875	878,912	0	(223)	0	0	0	4,688,370	02/06/2025
3130706		ANNAPOLIS	MD		12/23/2022	3.000	888,404	0	10,144	0	0	0	4,850,000	03/25/2025
3130707		YAKIMA	WA		10/04/2021	3.000	561,758	0	(264)	0	0	0	1,016,040	02/06/2025
3130710		NAPA	CA		09/10/2021	3.250	808,162	0	(470)	0	0	0	1,313,130	02/06/2025
3130711		RANCHO CUCAMONGA	CA		09/29/2021	2.625	606,828	0	101	0	0	0	1,721,668	02/06/2025
3130712		SAN DIEGO	CA		10/18/2021	2.625	555,014	0	76	0	0	0	1,639,700	02/28/2025
3130732		BUDA	TX		09/17/2021	3.125	184,117	0	(97)	0	0	0	421,578	02/06/2025
3130734		PORTLAND	OR		12/23/2022	3.250	680,303	0	6,079	0	0	0	1,787,618	02/14/2025
3130735		WINCHESTER	CA		08/31/2021	3.375	350,629	0	(437)	0	0	0	990,810	02/06/2025
3130736		VERO BEACH	FL		09/27/2021	3.375	341,846	0	(350)	0	0	0	700,465	02/06/2025
3130739		BUDA	TX		08/23/2021	3.375	154,829	0	(199)	0	0	0	450,079	02/06/2025
3130740		ESTERO	FL		09/10/2021	2.875	331,861	0	(151)	0	0	0	860,489	02/06/2025
3130741		DURHAM	NC		08/25/2021	3.625	181,557	0	(228)	0	0	0	439,470	02/06/2025
3130742		BRENTWOOD	CA		08/25/2021	2.875	472,200	0	(417)	0	0	0	963,015	02/06/2025
3130744		FORT MYERS	FL		09/22/2021	3.250	510,986	0	(704)	0	0	0	1,766,190	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130746		BUDA	TX		08/31/2021	3.125	155,294	0	(212)	0	0	0	396,328	02/06/2025
3130748		CONWAY	SC		09/02/2021	2.875	130,961	0	(111)	0	0	0	401,120	02/06/2025
3130752		BUCKEYE	AZ		09/08/2021	3.250	177,614	0	(246)	0	0	0	646,289	02/06/2025
3130753		NAPLES	FL		09/01/2021	3.375	212,116	0	(338)	0	0	0	1,285,512	02/06/2025
3130755		RANCHO MIRAGE	CA		08/24/2021	3.250	214,941	0	(367)	0	0	0	980,352	02/06/2025
3130756		RALEIGH	NC		08/30/2021	2.750	186,093	0	1,012	0	0	0	463,952	02/06/2025
3130757		SARASOTA	FL		09/08/2021	3.250	235,578	0	(445)	0	0	0	1,383,872	02/06/2025
3130759		HAYWARD	CA		11/02/2021	3.250	1,032,053	0	(660)	0	0	0	2,734,826	02/06/2025
3130763		HONOLULU	HI		09/20/2021	2.625	986,720	0	(316)	0	0	0	3,069,000	02/06/2025
3130766		WOODBURY	NY		12/23/2022	3.000	1,017,637	0	11,430	0	0	0	2,424,795	02/14/2025
3130776		HASLET	TX		10/26/2021	3.500	110,938	0	(837)	0	0	0	496,812	02/14/2025
3130777		KIRKLAND	WA		10/13/2021	2.625	995,347	0	(106)	0	0	0	2,349,537	02/06/2025
3130779		WILMINGTON	NC		09/01/2023	3.125	1,330,942	0	(947)	0	0	0	3,298,524	02/14/2025
3130780		BERKELEY	CA		12/23/2022	3.250	630,745	0	6,637	0	0	0	1,640,128	02/14/2025
3130785		MARIETTA	GA		12/23/2022	3.375	702,246	0	9,385	0	0	0	2,004,105	02/14/2025
3130791		HUNTINGTON BEACH	CA		10/06/2021	2.625	1,199,467	0	(69)	0	0	0	2,538,910	02/06/2025
3130797		LOS ANGELES	CA		12/23/2022	3.250	742,828	0	7,427	0	0	0	1,902,100	03/25/2025
3130802		NEWBERG	OR		10/01/2021	3.375	616,537	0	(484)	0	0	0	2,779,920	02/06/2025
3130806		LOS ANGELES	CA		09/21/2021	3.125	864,238	0	(825)	0	0	0	3,002,071	02/06/2025
3130808		SAINT CLOUD	FL		09/28/2021	3.375	265,880	0	(259)	0	0	0	563,652	02/06/2025
3130813		MARTINEZ	CA		08/09/2021	2.875	994,686	0	(395)	0	0	0	1,554,880	02/06/2025
3130820		RANCHO SANTA MARGARIT	CA		12/23/2022	2.625	761,884	0	10,869	0	0	0	1,955,024	02/14/2025
3130823		SEATTLE	WA		12/23/2022	3.375	763,524	0	7,214	0	0	0	1,721,055	02/14/2025
3130833		LAS VEGAS	NV		12/23/2022	3.250	394,996	0	20,632	0	0	0	1,692,225	02/14/2025
3130842		BRENTWOOD	TN		12/23/2022	3.125	453,808	0	4,216	0	0	0	2,451,332	02/14/2025
3130845		DAVIE	FL		10/19/2021	3.375	677,382	0	(499)	0	0	0	1,407,258	02/06/2025
3130847		HUNTSVILLE	AL		09/15/2021	3.250	856,883	0	(626)	0	0	0	1,712,052	02/06/2025
3130848		LAFAYETTE	CA		09/21/2021	3.125	782,292	0	(535)	0	0	0	1,023,864	02/06/2025
3130849		SUNNYVALE	CA		09/15/2021	3.250	1,171,957	0	(1,069)	0	0	0	2,532,506	02/06/2025
3130853		GILBERT	AZ		09/01/2023	2.875	826,552	0	(141)	0	0	0	1,437,072	02/14/2025
3130857		CHINO HILLS	CA		10/20/2021	3.250	586,686	0	(389)	0	0	0	1,242,423	02/06/2025
3130858		SEAL BEACH	CA		09/16/2021	3.500	992,232	0	(813)	0	0	0	2,194,460	02/06/2025
3130860		ANGEL FIRE	NM		09/28/2021	3.500	376,093	0	(566)	0	0	0	1,154,478	02/06/2025
3130864		MCMURRAY	PA		09/01/2023	2.875	657,829	0	(100)	0	0	0	1,296,960	02/14/2025
3130875		ASHLAND	OR		12/23/2022	3.250	419,740	0	12,279	0	0	0	1,637,000	03/25/2025
3130879		TROY	OH		10/01/2021	3.250	911,960	0	(512)	0	0	0	1,889,850	02/06/2025
3130887		DALLAS	TX		12/23/2022	3.125	588,550	0	6,743	0	0	0	1,593,760	02/14/2025
3130893		EXCELSIOR	MN		11/03/2021	2.875	1,350,578	0	(95)	0	0	0	4,485,600	02/06/2025
3130895		GOLETA	CA		09/01/2023	3.250	621,228	0	(489)	0	0	0	1,558,920	02/14/2025
3130897		SAINT SIMONS ISLAND	GA		09/30/2021	2.875	1,154,313	0	(260)	0	0	0	2,705,040	02/06/2025
3130899		CAROLINA SHORES	NC		09/28/2021	3.375	186,295	0	(191)	0	0	0	331,980	02/06/2025
3130900		WILDWOOD	MO		10/05/2021	3.375	641,847	0	(492)	0	0	0	1,288,112	02/06/2025
3130903		S GLASTONBURY	CT		11/22/2021	3.125	675,501	0	(142)	0	0	0	1,351,392	02/06/2025
3130908		BANNER ELK	NC		10/01/2021	3.375	149,522	0	(216)	0	0	0	676,200	02/06/2025
3130912		PARKLAND	FL		09/22/2021	3.250	1,040,862	0	(591)	0	0	0	1,876,344	02/06/2025
3130915		DENVER	CO		09/29/2021	3.500	291,033	0	12	0	0	0	462,348	02/06/2025
3130922		COLLEGE GROVE	TN		09/14/2021	3.125	706,314	0	(372)	0	0	0	1,858,695	02/06/2025
3130948		MAPLEWOOD	NJ		12/27/2021	2.750	689,761	0	92	0	0	0	2,155,572	02/14/2025
3130953		FORT MYERS	FL		09/08/2021	3.250	950,733	0	(504)	0	0	0	1,674,066	02/06/2025
3130961		GEORGETOWN	TX		09/23/2021	3.500	134,712	0	(356)	0	0	0	351,450	02/06/2025
3130966		PASADENA	TX		09/30/2021	3.000	137,335	0	(23)	0	0	0	321,456	02/06/2025
3130969		PROSPER	TX		09/20/2021	2.875	668,592	0	(250)	0	0	0	1,327,088	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3130971		GLENDORA	CA		09/23/2021	2.875	831,570	0	(682)	0	0	0	2,449,632	02/06/2025
3130974		MOUNTAIN VIEW	CA		12/23/2022	2.625	863,616	0	11,575	0	0	0	1,865,244	02/14/2025
3130987		KIRKLAND	WA		09/21/2021	3.000	855,777	0	(432)	0	0	0	1,810,256	02/06/2025
3130998		PLEASANTON	CA		10/01/2021	3.000	1,367,918	0	(485)	0	0	0	3,254,400	02/28/2025
3131022		SEATTLE	WA		12/23/2022	3.125	489,937	0	4,641	0	0	0	1,033,634	02/14/2025
3131024		SAN JOSE	CA		08/23/2021	2.875	979,908	0	(464)	0	0	0	2,340,192	02/06/2025
3131025		MILLBRAE	CA		12/23/2022	3.000	697,454	0	7,844	0	0	0	2,412,776	02/14/2025
3131036		SANTA BARBARA	CA		11/02/2021	2.875	613,547	0	(143)	0	0	0	2,291,280	02/06/2025
3131037		NORTH SALT LAKE	UT		12/07/2021	2.875	660,076	0	(301)	0	0	0	2,007,280	02/14/2025
3131040		SOUTH MIAMI	FL		10/01/2021	3.125	1,353,932	0	(1,141)	0	0	0	3,591,516	02/06/2025
3131061		NORTH KINGSTOWN	RI		10/27/2021	3.125	598,170	0	(320)	0	0	0	1,781,760	02/06/2025
3131064		ALLEN	TX		11/02/2021	3.125	691,140	0	(581)	0	0	0	1,672,836	02/06/2025
3131066		OJAI	CA		09/29/2021	2.750	813,181	0	(328)	0	0	0	2,537,640	02/06/2025
3131077		GREAT FALLS	VA		09/01/2023	2.875	798,746	0	(494)	0	0	0	1,924,662	02/14/2025
3131079		BLOOMFIELD HILLS	MI		09/01/2023	3.000	692,126	0	(377)	0	0	0	1,137,378	02/14/2025
3131080		BLUFFTON	SC		09/24/2021	3.250	261,293	0	(184)	0	0	0	572,577	02/06/2025
3131089		BOCA RATON	FL		09/30/2021	3.250	277,676	0	(200)	0	0	0	667,008	02/06/2025
3131091		SAMMAMISH	WA		12/23/2022	2.875	835,691	0	9,477	0	0	0	2,268,814	02/14/2025
3131094		CLARENDON HILLS	IL		09/16/2021	2.750	578,000	0	(67)	0	0	0	1,611,020	02/06/2025
3131095		EUGENE	OR		10/28/2021	3.125	666,332	0	(452)	0	0	0	1,138,052	02/06/2025
3131097		REDWOOD CITY	CA		09/23/2021	3.000	961,692	0	(615)	0	0	0	2,100,678	02/06/2025
3131100		ST PETERSBURG	FL		08/23/2021	2.750	1,336,038	0	(509)	0	0	0	3,108,500	02/06/2025
3131103		SAN DIEGO	CA		11/09/2021	2.875	791,228	0	(121)	0	0	0	2,312,604	02/06/2025
3131104		MEQUON	WI		09/23/2021	3.000	555,390	0	(998)	0	0	0	1,563,408	02/06/2025
3131105		SUNNYVALE	CA		10/07/2021	2.875	976,747	0	(527)	0	0	0	1,660,000	03/22/2024
3131106		CARY	NC		09/28/2021	2.875	511,272	0	(174)	0	0	0	1,076,920	02/06/2025
3131118		CLARKSVILLE	MD		09/01/2023	2.750	905,000	0	(478)	0	0	0	2,016,336	02/14/2025
3131132		WINTER GARDEN	FL		12/23/2022	3.125	730,032	0	7,055	0	0	0	2,404,301	02/14/2025
3131134		MILTON	MA		09/29/2021	3.250	654,442	0	(658)	0	0	0	1,051,596	02/14/2025
3131138		BURBANK	CA		09/01/2023	2.750	1,003,603	0	(418)	0	0	0	1,845,872	02/14/2025
3131142		UPLAND	CA		09/22/2021	3.000	622,930	0	(506)	0	0	0	1,491,487	02/06/2025
3131143		DRAPER	UT		10/01/2021	2.750	969,211	0	(518)	0	0	0	2,341,000	02/28/2025
3131144		LOOMIS	CA		10/19/2021	3.000	696,893	0	(223)	0	0	0	1,454,783	02/06/2025
3131149		LAFAYETTE	CA		09/08/2021	2.875	1,081,800	0	(640)	0	0	0	2,194,234	02/06/2025
3131153		CASTRO VALLEY	CA		10/21/2021	3.000	666,698	0	(491)	0	0	0	1,736,130	02/06/2025
3131155		HOMEWOOD	AL		09/23/2021	2.875	735,621	0	(536)	0	0	0	1,683,392	02/06/2025
3131156		SAN DIEGO	CA		11/03/2021	2.625	747,517	0	33	0	0	0	1,535,808	02/06/2025
3131158		BLUFFTON	SC		09/22/2021	3.000	579,023	0	(514)	0	0	0	2,081,300	02/06/2025
3131160		PLEASANT HILL	CA		09/10/2021	3.000	859,147	0	(622)	0	0	0	1,409,072	02/06/2025
3131162		AMARILLO	TX		10/05/2021	3.250	1,264,721	0	(915)	0	0	0	1,900,000	02/28/2025
3131163		CHARLOTTE	NC		10/05/2021	2.625	1,043,426	0	(327)	0	0	0	2,772,250	02/06/2025
3131164		NEW ORLEANS	LA		12/23/2022	3.250	1,026,818	0	11,676	0	0	0	2,923,200	02/14/2025
3131172		MARTINEZ	CA		10/07/2021	3.125	587,612	0	(459)	0	0	0	1,399,300	02/28/2025
3131180		SANTA BARBARA	CA		10/19/2021	2.625	895,831	0	(35)	0	0	0	1,682,800	02/06/2025
3131181		IRVINE	CA		09/01/2023	2.750	1,117,527	0	(419)	0	0	0	3,456,544	02/14/2025
3131183		MIRAMAR BEACH	FL		09/01/2023	3.125	751,408	0	(544)	0	0	0	3,064,053	02/14/2025
3131186		ALEXANDRIA	VA		12/23/2022	3.125	684,591	0	8,281	0	0	0	1,674,000	02/14/2025
3131187		RENTON	WA		12/23/2022	2.625	779,968	0	10,415	0	0	0	1,995,084	02/14/2025
3131188		THE WOODLANDS	TX		09/01/2023	3.125	597,516	0	(318)	0	0	0	1,159,840	02/14/2025
3131193		BREA	CA		10/14/2021	3.375	842,964	0	(785)	0	0	0	1,655,532	02/06/2025
3131195		AUSTIN	TX		10/28/2021	3.000	779,601	0	(481)	0	0	0	2,020,570	02/06/2025
3131199		SAN ANTONIO	TX		12/23/2022	3.250	501,105	0	2,403	0	0	0	1,197,168	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131203		HOUSTON	TX		09/27/2021	2.625	1,164,242	0	(153)	0	0	0	2,870,536	02/06/2025
3131207		GREAT FALLS	VA		12/23/2022	2.875	941,904	0	11,891	0	0	0	2,200,000	03/25/2025
3131208		CHARLOTTESVILLE	VA		09/01/2023	2.750	935,797	0	(388)	0	0	0	2,355,870	02/14/2025
3131211		DENVER	CO		09/30/2021	3.000	588,039	0	(393)	0	0	0	1,294,384	02/06/2025
3131218		SAN DIEGO	CA		11/09/2021	2.625	1,003,007	0	(68)	0	0	0	2,560,245	02/06/2025
3131223		HARLEYSVILLE	PA		10/13/2021	2.625	797,581	0	(202)	0	0	0	985,550	02/06/2025
3131225		ELK RIDGE	UT		02/25/2022	3.125	616,979	0	(115)	0	0	0	1,087,625	02/14/2025
3131226		SAN JOSE	CA		09/01/2023	2.625	912,679	0	185	0	0	0	1,662,320	02/14/2025
3131230		CLARKESVILLE	GA		10/04/2021	3.625	187,553	0	(165)	0	0	0	426,730	02/06/2025
3131233		MESA	AZ		09/01/2023	3.250	872,300	0	(1,025)	0	0	0	1,914,405	02/14/2025
3131240		WALNUT CREEK	CA		09/23/2021	2.875	777,277	0	(483)	0	0	0	1,711,938	02/06/2025
3131250		WOODLAND HILLS	CA		09/01/2023	2.625	837,657	0	(434)	0	0	0	1,603,840	02/14/2025
3131254		DAVIDSONVILLE	MD		12/23/2022	3.250	490,768	0	5,145	0	0	0	1,182,323	02/14/2025
3131255		MANALAPAN	NJ		01/27/2022	2.875	631,105	0	(227)	0	0	0	1,249,971	02/14/2025
3131258		SCOTTS VALLEY	CA		12/23/2022	2.750	887,667	0	15,197	0	0	0	2,134,496	02/14/2025
3131263		AREA OF EL DORADO HL	CA		10/21/2021	3.000	772,996	0	(594)	0	0	0	1,728,808	02/06/2025
3131264		NAPLES	FL		12/23/2022	2.875	411,574	0	5,175	0	0	0	2,148,243	02/14/2025
3131275		SANTA BARBARA	CA		09/01/2023	3.000	1,137,130	0	(759)	0	0	0	4,121,264	02/14/2025
3131279		FREMONT	CA		09/14/2021	2.875	976,265	0	(541)	0	0	0	2,347,164	02/06/2025
3131283		SANTA BARBARA	CA		09/27/2021	3.375	1,528,673	0	(2,013)	0	0	0	4,457,184	02/06/2025
3131285		WEST BOUNTIFUL	UT		09/01/2023	2.625	692,106	0	(315)	0	0	0	943,578	02/14/2025
3131288		MAITLAND	FL		12/23/2022	2.875	714,954	0	10,127	0	0	0	2,680,134	02/14/2025
3131291		SAN RAFAEL	CA		09/01/2023	2.750	1,193,924	0	(508)	0	0	0	2,791,632	02/14/2025
3131292		ORLANDO	FL		11/19/2021	3.125	712,492	0	(388)	0	0	0	1,612,275	02/06/2025
3131303		BUCKEYE	AZ		09/02/2021	3.375	674,046	0	(659)	0	0	0	1,298,528	02/06/2025
3131311		MOUNT PLEASANT	SC		10/19/2021	2.875	844,694	0	(471)	0	0	0	1,995,128	02/06/2025
3131319		SAN MARCOS	CA		12/23/2022	3.000	597,935	0	6,897	0	0	0	1,710,830	02/14/2025
3131320		WESTLAKE VILLAGE	CA		09/01/2023	2.750	1,186,889	0	(1,852)	0	0	0	2,751,870	02/14/2025
3131323		LAFAYETTE	CA		09/01/2023	2.750	787,362	0	(376)	0	0	0	3,346,270	02/14/2025
3131324		CHALFONT	PA		12/23/2022	2.625	557,500	0	7,841	0	0	0	1,560,191	02/14/2025
3131325		SOUTHLAKE	TX		10/19/2021	3.000	629,699	0	(435)	0	0	0	1,528,470	02/06/2025
3131329		SAN MARCOS	CA		09/21/2021	2.875	962,787	0	(558)	0	0	0	2,373,957	02/06/2025
3131336		SAN JOSE	CA		12/23/2022	2.875	708,957	0	8,543	0	0	0	2,147,000	02/14/2025
3131341		DANVILLE	CA		10/20/2021	3.000	1,097,220	0	(956)	0	0	0	2,867,940	02/06/2025
3131342		HILLSBOROUGH	CA		11/24/2021	2.750	1,265,199	0	(418)	0	0	0	4,377,240	02/06/2025
3131343		MONTE SERENO	CA		09/28/2021	2.875	1,630,061	0	(1,049)	0	0	0	5,470,480	02/06/2025
3131346		PLAYA DEL REY	CA		10/14/2021	2.625	1,301,983	0	(615)	0	0	0	3,448,386	02/06/2025
3131347		EL CAJON	CA		12/23/2022	3.250	607,590	0	6,198	0	0	0	1,973,285	02/14/2025
3131349		MESA	AZ		12/23/2022	3.250	486,703	0	4,828	0	0	0	1,008,468	02/14/2025
3131351		AUSTIN	TX		12/23/2022	3.125	1,034,586	0	10,900	0	0	0	2,225,280	02/14/2025
3131356		LOS ALTOS	CA		09/13/2021	2.750	1,300,830	0	(622)	0	0	0	8,902,500	02/28/2025
3131357		SALT LAKE CITY	UT		09/01/2023	2.750	1,370,646	0	(606)	0	0	0	2,001,000	03/25/2025
3131358		DENVER	CO		10/01/2021	3.000	624,560	0	(445)	0	0	0	1,505,937	02/06/2025
3131359		SARATOGA	CA		08/31/2021	2.750	1,685,805	0	(728)	0	0	0	4,294,678	02/06/2025
3131368		NASHVILLE	TN		09/01/2023	3.000	590,656	0	(521)	0	0	0	2,940,486	02/14/2025
3131374		BEDFORD	NH		09/22/2021	3.250	484,381	0	(459)	0	0	0	1,406,850	02/06/2025
3131376		FREMONT	CA		09/02/2021	2.750	859,692	0	(436)	0	0	0	3,164,052	02/06/2025
3131381		AUSTIN	TX		10/07/2021	2.750	839,492	0	(227)	0	0	0	1,349,920	02/06/2025
3131383		TEMECULA	CA		09/30/2021	2.875	869,268	0	(194)	0	0	0	1,413,344	02/06/2025
3131385		AUSTIN	TX		10/12/2021	3.375	661,185	0	(547)	0	0	0	1,734,316	02/06/2025
3131386		MONTEREY	CA		12/23/2022	2.875	440,084	0	5,690	0	0	0	1,609,308	02/14/2025
3131390		STANWOOD	WA		10/12/2021	3.250	889,949	0	(721)	0	0	0	1,738,480	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131400		SAN CARLOS	CA		10/12/2021	3.500	1,642,615	0	(1,419)	0	0	0	2,944,620	02/06/2025
3131401		PARKLAND	FL		10/22/2021	3.000	699,311	0	(359)	0	0	0	1,477,277	02/06/2025
3131406		SANTA CLARA	CA		09/01/2023	2.750	1,261,235	0	(564)	0	0	0	2,831,388	02/14/2025
3131407		AUBURNDALE	FL		11/24/2021	2.875	1,006,938	0	(256)	0	0	0	1,396,500	02/28/2025
3131411		JACKSONVILLE	FL		11/22/2021	2.875	647,905	0	(282)	0	0	0	2,112,012	02/06/2025
3131418		VIENNA	VA		09/01/2023	2.875	791,260	0	(561)	0	0	0	2,446,640	02/14/2025
3131424		AUSTIN	TX		09/13/2021	3.250	1,253,508	0	(1,160)	0	0	0	2,859,848	02/06/2025
3131425		PLEASANTON	CA		11/24/2021	3.000	765,322	0	(288)	0	0	0	1,478,730	02/06/2025
3131429		FREMONT	CA		09/28/2021	2.750	1,272,376	0	(364)	0	0	0	3,705,948	02/06/2025
3131436		LOUISBURG	NC		10/01/2021	3.625	94,286	0	38	0	0	0	158,232	02/06/2025
3131438		TRUCKEE	CA		09/23/2021	3.125	923,190	0	(663)	0	0	0	1,489,752	02/06/2025
3131442		COLORADO SPRINGS	CO		12/23/2022	3.250	449,429	0	4,002	0	0	0	1,338,480	02/14/2025
3131444		CAVE CREEK	AZ		09/23/2021	3.250	656,261	0	(512)	0	0	0	1,262,002	02/06/2025
3131445		SANTA CLARITA	CA		09/28/2021	2.875	884,148	0	(501)	0	0	0	1,680,672	02/06/2025
3131446		LOS GATOS	CA		09/28/2021	2.625	1,203,686	0	(329)	0	0	0	2,784,870	02/06/2025
3131451		WEST UNIVERSITY PLACE	TX		12/03/2021	2.875	867,721	0	27	0	0	0	1,924,720	02/14/2025
3131452		LAKE ELSINORE	CA		11/29/2021	3.250	773,589	0	(381)	0	0	0	2,873,000	02/28/2025
3131454		BOCA RATON	FL		09/21/2021	2.875	944,551	0	(672)	0	0	0	1,971,530	02/06/2025
3131460		MINERAL BLUFF	GA		11/01/2021	3.875	175,841	0	(143)	0	0	0	435,000	03/25/2025
3131464		BELVEDERE	CA		10/19/2021	2.750	1,187,602	0	(499)	0	0	0	4,605,960	02/06/2025
3131467		DUBLIN	CA		09/01/2023	2.875	1,254,891	0	(622)	0	0	0	1,904,649	02/14/2025
3131471		PINE KNOLL SHORES	NC		11/12/2021	3.250	213,682	0	(164)	0	0	0	442,500	02/28/2025
3131474		MT PLEASANT	SC		09/17/2021	3.000	902,036	0	(630)	0	0	0	2,126,427	02/06/2025
3131475		STEVENSVILLE	MD		09/01/2023	2.750	884,929	0	(557)	0	0	0	1,800,000	03/25/2025
3131478		SAN JOSE	CA		10/27/2021	2.625	1,056,612	0	(399)	0	0	0	1,999,104	02/06/2025
3131479		FOSTER CITY	CA		10/28/2021	2.625	1,214,091	0	(502)	0	0	0	3,070,592	02/06/2025
3131481		KIHEI	HI		10/28/2021	3.000	1,363,172	0	(1,175)	0	0	0	3,580,292	02/06/2025
3131483		GIG HARBOR	WA		12/23/2022	2.875	591,786	0	6,356	0	0	0	1,687,300	03/25/2025
3131486		RANCHO MIRAGE	CA		12/23/2022	2.875	556,697	0	6,624	0	0	0	1,596,784	02/14/2025
3131487		SANTA CLARA	CA		09/02/2021	2.625	924,602	0	(428)	0	0	0	1,757,952	02/06/2025
3131489		DEXTER	MI		12/28/2021	2.750	470,506	0	1,506	0	0	0	1,031,000	03/25/2025
3131491		LAKEWOOD	NJ		09/01/2023	2.875	739,324	0	(801)	0	0	0	2,010,052	02/14/2025
3131496		SPRING HILL	TN		12/23/2022	3.125	418,585	0	4,941	0	0	0	1,081,230	02/14/2025
3131505		COMMERCE	GA		10/06/2021	3.500	47,438	0	(370)	0	0	0	490,360	02/06/2025
3131506		WESTLAKE VILLAGE	CA		10/28/2021	2.875	1,190,709	0	(654)	0	0	0	2,185,370	02/06/2025
3131507		POMPANO BEACH	FL		12/08/2021	2.875	785,057	0	(245)	0	0	0	1,413,720	02/14/2025
3131516		CONCORD	CA		10/01/2021	3.000	786,114	0	(529)	0	0	0	1,204,672	02/06/2025
3131518		CHULA VISTA	CA		09/01/2023	2.875	1,186,914	0	(919)	0	0	0	3,156,128	02/14/2025
3131521		CARMEL	CA		10/07/2021	2.625	1,364,993	0	(603)	0	0	0	3,684,026	02/06/2025
3131536		CORAL GABLES	FL		10/29/2021	2.750	1,078,612	0	(669)	0	0	0	4,642,588	02/06/2025
3131538		SPRING	TX		12/23/2022	2.750	420,467	0	5,277	0	0	0	1,234,640	02/14/2025
3131542		CUMMING	GA		10/08/2021	2.875	588,466	0	(291)	0	0	0	2,199,060	02/06/2025
3131545		DEL MAR	CA		09/30/2021	2.875	1,024,567	0	(897)	0	0	0	4,233,618	02/06/2025
3131550		PRINEVILLE	OR		12/23/2022	2.875	519,925	0	6,217	0	0	0	874,000	03/25/2025
3131554		SACRAMENTO	CA		10/12/2021	3.125	718,334	0	(724)	0	0	0	1,078,000	03/11/2024
3131556		AZLE	TX		09/02/2021	2.875	709,200	0	(995)	0	0	0	2,487,120	02/06/2025
3131557		HENRICO	VA		10/12/2021	2.625	604,134	0	(205)	0	0	0	1,506,260	02/06/2025
3131559		WYLIE	TX		09/01/2023	3.125	913,081	0	(631)	0	0	0	1,020,000	03/25/2025
3131566		AMBLER	PA		10/21/2021	2.875	552,321	0	(416)	0	0	0	1,308,355	02/06/2025
3131567		SAN DIEGO	CA		10/25/2021	3.000	1,161,316	0	(558)	0	0	0	1,950,000	03/22/2024
3131568		PORTER RANCH	CA		09/01/2023	3.250	814,858	0	(885)	0	0	0	1,815,849	02/14/2025
3131569		TAMPA	FL		10/19/2021	2.750	616,036	0	(424)	0	0	0	1,599,420	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131574		QUEENSTOWN	MD		12/23/2022	2.750	532,339	0	7,169	0	0	0	1,248,000	03/25/2025
3131576		ATLANTA	GA		12/23/2022	2.875	503,137	0	5,986	0	0	0	1,619,750	02/14/2025
3131580		PALMETTO BAY	FL		11/19/2021	2.750	686,877	0	201	0	0	0	2,471,520	02/06/2025
3131581		OXFORD	MS		11/12/2021	2.875	1,110,103	0	(440)	0	0	0	1,874,520	02/06/2025
3131583		SAN DIEGO	CA		11/22/2021	3.000	812,370	0	(497)	0	0	0	4,639,691	02/06/2025
3131588		LOS ANGELES	CA		12/23/2022	2.625	669,795	0	8,944	0	0	0	1,958,208	02/14/2025
3131596		NEW ORLEANS	LA		10/01/2021	2.750	875,542	0	(689)	0	0	0	1,039,822	02/06/2025
3131597		SAN JOSE	CA		12/23/2022	2.875	899,358	0	10,701	0	0	0	2,867,724	02/14/2025
3131598		SAN DIEGO	CA		09/01/2023	2.625	1,194,172	0	(407)	0	0	0	2,272,995	02/14/2025
3131599		WILTON	CT		09/01/2023	2.875	1,327,097	0	(947)	0	0	0	3,148,472	02/14/2025
3131604		DENVER	CO		09/21/2021	3.125	1,244,848	0	(1,202)	0	0	0	1,960,038	02/06/2025
3131605		GRAFORD	TX		09/01/2023	2.750	956,017	0	(666)	0	0	0	1,997,778	02/14/2025
3131606		DANVILLE	CA		10/20/2021	2.750	1,226,631	0	(887)	0	0	0	2,256,320	02/06/2025
3131608		SEATTLE	WA		10/21/2021	3.125	815,266	0	(715)	0	0	0	1,588,704	02/06/2025
3131611		TORRANCE	CA		01/07/2022	2.750	917,898	0	(427)	0	0	0	3,565,692	02/14/2025
3131616		CLOVIS	CA		09/01/2023	2.875	603,274	0	(518)	0	0	0	1,211,760	02/14/2025
3131620		DAVIDSONVILLE	MD		09/28/2021	3.000	742,884	0	(661)	0	0	0	1,719,468	02/06/2025
3131623		HENRICO	VA		10/19/2021	3.125	618,919	0	(604)	0	0	0	1,234,180	02/06/2025
3131625		FORT LEE	NJ		09/01/2023	2.750	834,677	0	(608)	0	0	0	2,239,855	02/14/2025
3131626		SAN RAMON	CA		10/06/2021	2.750	881,952	0	(482)	0	0	0	1,927,420	02/06/2025
3131628		ATLANTA	GA		10/25/2021	2.625	637,258	0	(251)	0	0	0	1,403,750	02/06/2025
3131635		SAN RAMON	CA		09/22/2021	2.625	1,124,158	0	(610)	0	0	0	3,170,556	02/06/2025
3131639		SAN DIEGO	CA		09/20/2021	2.875	1,212,933	0	(937)	0	0	0	2,280,880	02/06/2025
3131641		PLEASANTON	CA		11/04/2021	3.000	991,492	0	(890)	0	0	0	2,035,243	02/06/2025
3131647		NEWPORT BEACH	CA		10/08/2021	2.750	1,519,455	0	(828)	0	0	0	4,133,540	02/06/2025
3131659		WALLA WALLA	WA		12/23/2022	3.000	525,613	0	5,866	0	0	0	1,100,000	03/25/2025
3131661		WINTER GARDEN	FL		12/23/2022	3.500	531,654	0	4,534	0	0	0	1,366,090	02/14/2025
3131662		EATONTON	GA		10/18/2021	3.375	374,084	0	(426)	0	0	0	868,800	02/28/2025
3131671		BETHESDA	MD		10/13/2021	2.875	813,568	0	(599)	0	0	0	1,744,624	02/06/2025
3131675		CUMMING	GA		10/18/2021	2.875	791,677	0	(512)	0	0	0	1,934,352	02/06/2025
3131677		BAY HEAD	NJ		12/06/2021	2.875	632,172	0	(298)	0	0	0	1,991,466	02/14/2025
3131678		CHARLOTTE	NC		09/22/2021	3.125	1,357,032	0	(1,431)	0	0	0	3,457,650	02/06/2025
3131681		CORAL GABLES	FL		12/23/2022	2.875	520,702	0	6,267	0	0	0	2,762,224	02/14/2025
3131685		BAINBRIDGE ISLAND	WA		09/01/2023	2.875	602,632	0	(359)	0	0	0	2,068,000	02/14/2025
3131687		BUCKLEY	WA		11/10/2021	3.000	790,771	0	(499)	0	0	0	1,555,625	02/06/2025
3131691		JUPITER	FL		09/29/2021	2.750	1,056,482	0	(440)	0	0	0	2,688,864	02/06/2025
3131692		JUPITER	FL		12/23/2022	2.750	216,152	0	38,333	0	0	0	1,703,856	02/14/2025
3131699		WALNUT CREEK	CA		12/23/2022	2.625	596,007	0	7,958	0	0	0	1,646,127	02/14/2025
3131706		DENVER	CO		10/12/2021	3.250	250,123	0	(346)	0	0	0	363,600	02/28/2025
3131710		SUNNYVALE	CA		09/17/2021	3.125	1,026,243	0	(903)	0	0	0	1,838,760	02/06/2025
3131713		SHAVERTOWN	PA		12/23/2022	3.500	526,000	0	4,231	0	0	0	842,000	03/25/2025
3131714		TERRELL	NC		12/23/2022	2.750	513,599	0	6,737	0	0	0	2,072,070	02/14/2025
3131723		DALLAS	TX		12/23/2022	2.875	462,126	0	5,470	0	0	0	1,240,092	02/14/2025
3131727		REDLANDS	CA		12/23/2022	3.000	459,932	0	5,303	0	0	0	1,337,106	02/14/2025
3131729		ALEXANDRIA	VA		12/23/2022	3.000	715,138	0	8,043	0	0	0	1,986,450	02/14/2025
3131731		VIRGINIA BEACH	VA		10/26/2021	2.750	1,031,938	0	(471)	0	0	0	4,286,000	02/06/2025
3131736		DANVILLE	CA		10/26/2021	2.625	887,505	0	(224)	0	0	0	2,287,801	02/06/2025
3131740		TRACY	CA		09/01/2023	3.000	636,924	0	(1,399)	0	0	0	1,391,040	02/14/2025
3131741		BELLEVUE	WA		10/01/2021	2.750	1,071,395	0	(628)	0	0	0	4,196,068	02/06/2025
3131743		BATON ROUGE	LA		09/01/2023	2.750	730,793	0	(306)	0	0	0	1,355,390	02/14/2025
3131744		SUNNYVALE	CA		09/27/2021	2.875	1,218,923	0	(960)	0	0	0	2,886,111	02/06/2025
3131745		GARDEN CITY	UT		10/07/2021	3.125	700,222	0	(654)	0	0	0	1,166,400	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131749		ROBBINSVILLE	NC		10/25/2021	3.375	280,819	0	(303)	0	0	0	1,256,394	02/14/2025
3131755		SEATTLE	WA		12/23/2022	3.125	584,375	0	5,410	0	0	0	1,665,612	02/14/2025
3131756		ISSAQUAH	WA		10/13/2021	3.125	1,032,763	0	(826)	0	0	0	2,276,268	02/06/2025
3131759		DERWOOD	MD		11/03/2021	3.000	1,363,359	0	(1,125)	0	0	0	2,380,700	02/28/2025
3131763		CARLSBAD	CA		12/23/2022	2.625	958,112	0	13,236	0	0	0	2,901,984	02/14/2025
3131766		RENO	NV		11/03/2021	2.875	601,264	0	(330)	0	0	0	1,569,780	02/06/2025
3131773		VENICE	FL		10/04/2021	2.500	132,042	0	(527)	0	0	0	775,643	02/06/2025
3131775		FUQUAY-VARINA	NC		10/20/2021	3.250	390,965	0	(421)	0	0	0	851,794	02/06/2025
3131781		FT MYERS	FL		10/05/2021	3.250	512,118	0	(700)	0	0	0	1,377,288	02/06/2025
3131782		ATLANTA	GA		12/23/2022	2.750	548,902	0	6,892	0	0	0	1,195,766	02/14/2025
3131783		LAS VEGAS	NV		10/07/2021	3.250	483,711	0	(729)	0	0	0	1,124,704	02/06/2025
3131785		LOS ANGELES	CA		12/08/2021	2.750	860,170	0	(223)	0	0	0	2,559,414	02/14/2025
3131788		HENDERSON	NV		09/01/2023	2.875	611,788	0	(313)	0	0	0	1,166,728	02/14/2025
3131797		SAVANNAH	GA		10/08/2021	3.625	156,135	0	(170)	0	0	0	995,000	02/06/2025
3131799		RANCHO PALOS VERDES	CA		10/08/2021	2.875	1,363,624	0	(1,063)	0	0	0	4,525,470	02/06/2025
3131800		MINNETONKA	MN		09/01/2023	2.625	747,783	0	(363)	0	0	0	2,439,580	02/14/2025
3131802		HOUSTON	TX		10/18/2021	3.250	872,180	0	(742)	0	0	0	1,665,924	02/06/2025
3131804		RANCHO MIRAGE	CA		11/10/2021	3.125	651,426	0	(500)	0	0	0	1,258,848	02/06/2025
3131808		LA JOLLA	CA		12/23/2022	2.875	586,994	0	6,984	0	0	0	4,166,000	03/25/2025
3131810		SAN DIEGO	CA		10/15/2021	2.750	745,113	0	(506)	0	0	0	3,063,990	02/06/2025
3131811		SAN FRANCISCO	CA		11/08/2021	2.750	1,178,230	0	(389)	0	0	0	2,795,300	02/28/2025
3131813		PALMETTO	GA		10/19/2021	3.875	85,510	0	(36)	0	0	0	161,364	02/06/2025
3131814		ALLEN	TX		09/01/2023	2.625	736,636	0	(266)	0	0	0	1,757,052	02/14/2025
3131816		ALEXANDRIA	VA		10/14/2021	2.875	736,391	0	(613)	0	0	0	1,435,504	02/14/2025
3131820		TOPANGA	CA		12/23/2022	2.875	1,130,808	0	13,384	0	0	0	3,217,000	03/25/2025
3131823		DALLAS	TX		03/15/2022	2.750	1,003,369	0	622	0	0	0	3,213,832	02/14/2025
3131825		OAKLAND	CA		09/01/2023	2.625	1,321,172	0	(394)	0	0	0	2,206,698	02/14/2025
3131828		SAN FRANCISCO	CA		11/19/2021	2.875	853,237	0	(446)	0	0	0	2,534,600	02/28/2025
3131836		DANA POINT	CA		10/12/2021	3.000	884,771	0	(734)	0	0	0	1,853,981	02/06/2025
3131847		EDGEWATER	MD		02/11/2022	2.875	743,965	0	(1,307)	0	0	0	1,792,045	02/14/2025
3131848		MANHATTAN BEACH	CA		09/14/2021	3.000	1,326,260	0	(1,206)	0	0	0	4,148,040	02/06/2025
3131851		LINCOLN	CA		09/01/2023	2.625	553,531	0	(219)	0	0	0	1,080,845	02/14/2025
3131854		BOERNE	TX		10/15/2021	2.875	687,966	0	(592)	0	0	0	2,536,050	02/06/2025
3131857		SACRAMENTO	CA		10/01/2021	3.125	676,805	0	(617)	0	0	0	1,105,328	02/06/2025
3131860		TEMECULA	CA		12/23/2022	3.000	608,691	0	5,955	0	0	0	1,352,036	02/14/2025
3131864		BELLAIRE	TX		12/23/2022	2.750	481,930	0	6,051	0	0	0	1,163,344	02/14/2025
3131865		CHARLOTTE	NC		09/01/2023	2.875	735,949	0	(487)	0	0	0	2,708,496	02/14/2025
3131872		KIRKLAND	WA		10/01/2021	2.875	747,217	0	(654)	0	0	0	2,664,240	02/06/2025
3131879		NORTH HOLLYWOOD	CA		10/13/2021	2.875	912,627	0	(512)	0	0	0	1,553,090	02/06/2025
3131880		SIMI VALLEY	CA		09/23/2021	3.125	715,663	0	(702)	0	0	0	1,485,481	02/06/2025
3131881		DEVON	PA		12/23/2022	2.750	592,419	0	2,368	0	0	0	1,363,400	03/25/2025
3131882		DEL MAR	CA		10/07/2021	2.625	1,633,451	0	(572)	0	0	0	3,764,821	02/06/2025
3131883		SAN JOSE	CA		09/01/2023	3.000	1,025,731	0	(935)	0	0	0	2,205,616	02/14/2025
3131884		REDMOND	WA		10/20/2021	2.875	991,327	0	(768)	0	0	0	2,244,180	02/06/2025
3131885		CARLSBAD	CA		09/20/2021	3.000	957,010	0	(637)	0	0	0	1,913,890	02/06/2025
3131887		OCEAN CITY	NJ		12/23/2022	3.000	753,186	0	2,298	0	0	0	2,198,224	02/14/2025
3131889		STAFFORD	VA		10/27/2021	3.000	300,222	0	(139)	0	0	0	704,808	02/06/2025
3131890		LOOMIS	CA		12/10/2021	2.875	654,774	0	(268)	0	0	0	3,890,000	03/25/2025
3131895		LA HABRA HEIGHTS	CA		09/24/2021	3.000	1,278,371	0	(1,214)	0	0	0	2,380,062	02/06/2025
3131898		HINSDALE	IL		12/23/2022	2.875	546,211	0	6,474	0	0	0	2,226,866	02/14/2025
3131901		WASHINGTON	DC		12/23/2022	2.875	837,819	0	9,960	0	0	0	1,381,780	02/14/2025
3131902		MERIDIAN	ID		09/01/2023	2.875	563,975	0	(468)	0	0	0	1,471,509	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3131905		FRANKLIN	TN		11/10/2021	3.000	552,325	0	(560)	0	0	0	2,140,333	02/06/2025
3131906		MTN HOUSE	CA		09/01/2023	2.875	644,299	0	(442)	0	0	0	1,363,068	02/14/2025
3131910		CHARLOTTE	NC		09/30/2021	2.875	599,886	0	(421)	0	0	0	1,580,040	02/06/2025
3131912		ST SIMONS ISLAND	GA		11/29/2021	3.625	172,611	0	(234)	0	0	0	538,496	02/06/2025
3131914		BAKERSFIELD	CA		12/16/2021	2.625	1,609,505	0	534	0	0	0	3,629,000	03/25/2025
3131915		SAN GABRIEL	CA		09/01/2023	2.625	1,144,801	0	(639)	0	0	0	2,876,160	02/14/2025
3131917		PLEASANTON	CA		10/21/2021	2.625	961,060	0	(497)	0	0	0	2,179,650	02/06/2025
3131925		SAMMAMISH	WA		10/26/2021	3.000	948,579	0	(773)	0	0	0	2,106,000	02/06/2025
3131932		FALLS CHURCH	VA		12/23/2022	2.875	810,913	0	9,611	0	0	0	2,024,130	02/14/2025
3131935		CHARLOTTE	NC		09/01/2023	2.750	678,062	0	(438)	0	0	0	1,979,685	02/14/2025
3131938		ALLEN	TX		09/01/2023	2.875	517,767	0	(469)	0	0	0	1,486,688	02/14/2025
3131942		RALEIGH	NC		10/05/2021	2.875	826,095	0	(648)	0	0	0	1,761,804	02/06/2025
3131946		PORTLAND	OR		12/15/2021	3.000	922,263	0	(724)	0	0	0	1,608,970	02/14/2025
3131948		AUSTIN	TX		10/12/2021	2.875	760,052	0	(542)	0	0	0	2,103,810	02/06/2025
3131949		BELLEVUE	WA		09/01/2023	2.750	1,147,411	0	(840)	0	0	0	3,987,300	03/25/2025
3131955		CLAYTON	GA		11/05/2021	2.875	168,611	0	(489)	0	0	0	950,950	02/06/2025
3131956		WASHINGTON	DC		09/01/2023	2.750	868,131	0	(711)	0	0	0	1,625,040	02/14/2025
3131961		SAN FRANCISCO	CA		09/01/2023	2.875	1,087,930	0	(1,107)	0	0	0	3,622,424	02/14/2025
3131980		GLENDORA	CA		12/27/2021	3.000	829,283	0	(452)	0	0	0	1,776,586	02/14/2025
3131982		LEANDER	TX		09/21/2021	2.750	811,003	0	(617)	0	0	0	1,453,536	02/06/2025
3131983		DALLAS	TX		11/22/2021	2.750	937,413	0	(199)	0	0	0	1,863,008	02/06/2025
3131988		CONROE	TX		10/07/2021	2.875	681,819	0	(489)	0	0	0	1,173,393	02/06/2025
3132002		NEWPORT BEACH	CA		11/23/2021	2.625	1,137,257	0	(412)	0	0	0	3,536,394	02/06/2025
3132011		WEATHERFORD	TX		10/06/2021	3.625	282,601	0	(342)	0	0	0	532,795	02/06/2025
3132013		FAIRHOPE	AL		10/20/2021	3.000	817,254	0	(817)	0	0	0	2,853,700	02/28/2025
3132014		LAFAYETTE	CA		09/01/2023	2.625	1,155,891	0	(493)	0	0	0	2,083,464	02/14/2025
3132016		SUNNYVALE	CA		12/23/2022	2.750	922,464	0	4,359	0	0	0	2,103,269	02/14/2025
3132017		RANCHO SANTA FE	CA		09/29/2021	2.750	891,056	0	(579)	0	0	0	3,169,200	02/06/2025
3132020		SONOMA	CA		10/19/2021	3.000	1,295,284	0	(1,182)	0	0	0	2,012,780	02/06/2025
3132022		ALDIE	VA		12/23/2022	3.000	656,304	0	7,325	0	0	0	1,884,400	02/14/2025
3132025		FAIRBURN	GA		10/25/2021	3.375	203,919	0	(21)	0	0	0	392,544	02/06/2025
3132035		COLORADO SPRINGS	CO		11/01/2021	2.875	1,128,900	0	(905)	0	0	0	2,705,584	02/06/2025
3132038		CLEVELAND	TN		10/27/2021	3.625	156,870	0	(31)	0	0	0	295,962	02/06/2025
3132041		ELKTON	MD		10/22/2021	3.500	805,079	0	(821)	0	0	0	1,541,870	02/06/2025
3132049		WAYNE	PA		12/23/2022	2.750	435,399	0	5,685	0	0	0	1,051,820	02/14/2025
3132060		LOS ANGELES	CA		12/23/2022	2.875	649,329	0	7,803	0	0	0	1,944,233	02/14/2025
3132061		MEMPHIS	TN		12/23/2022	2.875	913,152	0	10,823	0	0	0	2,147,280	02/14/2025
3132064		METAIRIE	LA		10/12/2021	2.750	532,664	0	(422)	0	0	0	1,396,648	02/06/2025
3132065		NEWPORT BEACH	CA		10/22/2021	2.750	1,797,883	0	(834)	0	0	0	5,164,100	02/06/2025
3132068		BOYNTON BEACH	FL		09/01/2023	2.750	584,297	0	(429)	0	0	0	1,895,022	02/14/2025
3132076		ORLANDO	FL		11/22/2021	3.125	604,768	0	(575)	0	0	0	1,321,488	02/06/2025
3132077		MILWAUKIE	OR		10/28/2021	3.000	589,515	0	(525)	0	0	0	1,109,112	02/06/2025
3132078		ALABASTAR	AL		11/24/2021	3.625	124,396	0	(44)	0	0	0	276,723	02/06/2025
3132079		SAN DIEGO	CA		10/06/2021	3.125	1,640,973	0	(1,330)	0	0	0	3,440,580	02/06/2025
3132081		UPLAND	CA		12/23/2022	3.125	326,116	0	22,247	0	0	0	1,680,562	02/14/2025
3132084		PHOENIX	AZ		10/12/2021	2.750	543,147	0	(218)	0	0	0	1,179,053	02/06/2025
3132098		WINTER PARK	CO		11/23/2021	3.000	896,215	0	(583)	0	0	0	2,662,580	02/06/2025
3132101		MAPLEWOOD	NJ		10/29/2021	2.875	844,051	0	(441)	0	0	0	1,661,000	02/06/2025
3132104		LEHI	UT		10/20/2021	2.875	637,538	0	(321)	0	0	0	1,452,680	02/06/2025
3132106		MOUNTAIN BROOK	AL		10/05/2021	3.125	664,149	0	(612)	0	0	0	1,173,279	02/06/2025
3132107		ASHLAND	VA		12/23/2022	2.875	576,014	0	2,417	0	0	0	944,000	03/25/2025
3132115		OCEAN CITY	NJ		12/23/2021	2.750	1,179,138	0	(220)	0	0	0	3,152,236	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3132116		PRINCETON JUNCTION	NJ		12/23/2022	2.750	481,066	0	6,040	0	0	0	1,290,850	02/14/2025
3132118		VIRGINIA BEACH	VA		12/13/2021	3.250	659,020	0	(515)	0	0	0	1,209,426	02/14/2025
3132119		LITTLE ELM	TX		09/01/2023	3.000	568,339	0	(340)	0	0	0	1,062,370	02/14/2025
3132123		ARCADIA	CA		12/23/2022	3.125	757,203	0	7,985	0	0	0	1,809,280	02/14/2025
3132124		PROSPERITY	SC		09/01/2023	3.000	598,527	0	(325)	0	0	0	1,019,424	02/14/2025
3132126		WATSONVILLE	CA		12/23/2022	3.250	693,462	0	7,285	0	0	0	2,233,000	03/25/2025
3132127		VIRGINIA BEACH	VA		09/01/2023	3.000	557,737	0	(396)	0	0	0	1,189,143	02/14/2025
3132130		CAMPBELL	CA		12/23/2022	3.125	693,324	0	7,243	0	0	0	2,058,896	02/14/2025
3132147		WESTMINSTER	CO		01/13/2022	2.750	445,497	0	246	0	0	0	2,133,510	02/14/2025
3132148		HINSDALE	IL		10/14/2021	2.750	619,943	0	(188)	0	0	0	1,839,030	02/06/2025
3132152		LOS ANGELES	CA		10/04/2021	2.875	713,659	0	(190)	0	0	0	1,029,300	02/28/2025
3132172		SAN DIEGO	CA		09/29/2021	3.375	868,030	0	(969)	0	0	0	2,278,584	02/06/2025
3132180		MOUNT PLEASANT	SC		12/23/2022	2.875	742,545	0	3,111	0	0	0	2,089,248	02/14/2025
3132191		ROSWELL	GA		12/06/2021	3.625	276,038	0	(81)	0	0	0	608,190	02/14/2025
3132197		AUSTIN	TX		10/04/2021	3.000	729,011	0	(590)	0	0	0	1,088,196	02/06/2025
3132198		MORGAN HILL	CA		12/13/2021	3.000	865,762	0	(380)	0	0	0	2,339,547	02/14/2025
3132202		TOPSAIL BEACH	NC		01/31/2022	3.375	285,449	0	(16)	0	0	0	748,000	03/25/2025
3132205		ARNOLD	MD		11/03/2021	3.125	551,687	0	(260)	0	0	0	956,475	02/06/2025
3132207		JONESTOWN	TX		09/01/2023	2.750	658,969	0	(389)	0	0	0	2,250,000	03/25/2025
3132208		SAN MATEO	CA		09/01/2023	2.625	806,903	0	(351)	0	0	0	1,958,220	02/14/2025
3132210		BRUSH PRAIRIE	WA		11/03/2021	2.875	976,495	0	(676)	0	0	0	2,506,240	02/06/2025
3132217		AUSTIN	TX		11/08/2021	3.125	835,058	0	(713)	0	0	0	1,648,708	02/06/2025
3132220		LEANDER	TX		09/01/2023	2.875	948,691	0	(288)	0	0	0	1,369,108	02/14/2025
3132221		DALLAS	TX		10/07/2021	2.875	780,821	0	(475)	0	0	0	2,750,194	02/06/2025
3132225		BAKERSFIELD	CA		12/23/2022	3.000	248,401	0	13,669	0	0	0	1,489,600	02/14/2025
3132227		DUNWOODY	GA		12/13/2021	2.750	197,326	0	(461)	0	0	0	702,354	02/14/2025
3132230		LOUISVILLE	TN		10/29/2021	2.750	1,096,529	0	(474)	0	0	0	2,177,820	02/06/2025
3132232		LOTHIAN	MD		10/27/2021	2.625	676,960	0	(99)	0	0	0	1,206,925	02/06/2025
3132238		DECATUR	GA		12/23/2022	2.625	503,807	0	6,771	0	0	0	1,623,800	02/14/2025
3132247		ISLAMORADA	FL		02/15/2022	2.750	684,365	0	(309)	0	0	0	2,976,000	03/25/2025
3132253		TRUCKEE	CA		11/15/2021	3.125	687,363	0	(660)	0	0	0	1,390,260	02/06/2025
3132256		SANTA ANA	CA		12/23/2022	3.000	799,637	0	9,135	0	0	0	2,004,565	02/14/2025
3132267		NEW ORLEANS	LA		11/10/2021	3.000	523,061	0	(313)	0	0	0	783,993	02/06/2025
3132270		SAVANNAH	GA		11/02/2021	3.625	178,254	0	(524)	0	0	0	391,818	02/14/2025
3132271		ROSWELL	GA		12/13/2021	3.625	232,491	0	(122)	0	0	0	709,512	02/14/2025
3132274		ALTADENA	CA		12/16/2021	3.000	784,846	0	(377)	0	0	0	1,870,330	02/14/2025
3132277		CARLSBAD	CA		12/23/2022	2.625	470,055	0	6,452	0	0	0	1,460,055	02/14/2025
3132278		SAN JOSE	CA		11/16/2021	2.875	1,214,395	0	(684)	0	0	0	2,626,371	02/06/2025
3132279		LOS GATOS	CA		11/15/2021	3.000	858,730	0	(743)	0	0	0	3,095,924	02/06/2025
3132283		SAN FRANCISCO	CA		11/10/2021	2.875	915,179	0	(499)	0	0	0	2,718,080	02/06/2025
3132285		NEW ORLEANS	LA		11/15/2021	3.125	580,674	0	(346)	0	0	0	1,070,680	02/06/2025
3132286		CHARLESTON	SC		09/01/2023	2.750	763,153	0	(2,252)	0	0	0	1,742,398	02/14/2025
3132289		VIRGINIA BEACH	VA		11/03/2021	2.625	616,556	0	(272)	0	0	0	1,637,361	02/06/2025
3132291		DALLAS	TX		09/01/2023	3.000	751,685	0	(634)	0	0	0	2,041,312	02/14/2025
3132303		CLAYTON	NC		12/16/2021	3.000	403,141	0	(129)	0	0	0	658,799	02/14/2025
3132304		NASHVILLE	TN		01/05/2022	3.000	811,400	0	(252)	0	0	0	3,900,000	03/25/2025
3132306		BRENTWOOD	CA		09/01/2023	2.625	570,380	0	(233)	0	0	0	1,277,540	02/14/2025
3132313		HENDERSON	NV		11/02/2021	2.875	399,105	0	(368)	0	0	0	963,872	02/06/2025
3132314		LAS VEGAS	NV		09/01/2023	2.625	500,496	0	(219)	0	0	0	2,390,402	02/14/2025
3132315		MARTINEZ	CA		10/19/2021	2.625	748,819	0	(272)	0	0	0	1,555,332	02/06/2025
3132316		SHERRILLS FORD	NC		10/26/2021	2.875	912,310	0	(564)	0	0	0	3,838,380	02/06/2025
3132319		NEWTON	MA		09/01/2023	3.125	1,265,196	0	(920)	0	0	0	2,607,625	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3132322		MORGANTON	GA		11/12/2021	3.250	488,318	0	(698)	0	0	0	2,205,330	02/06/2025
3132326		SELAH	WA		11/01/2021	2.875	645,088	0	(416)	0	0	0	1,874,520	02/06/2025
3132330		MILPITAS	CA		09/01/2023	2.750	1,000,752	0	(499)	0	0	0	2,437,458	02/14/2025
3132343		PARK CITY	UT		02/04/2022	3.000	192,365	0	(6,966)	0	0	0	7,104,000	03/25/2025
3132344		AUSTIN	TX		09/01/2023	3.125	560,568	0	(521)	0	0	0	808,654	02/14/2025
3132347		SEATTLE	WA		09/01/2023	2.875	815,860	0	(530)	0	0	0	1,769,928	02/14/2025
3132352		VALLEY CENTER	CA		11/04/2021	2.625	673,458	0	(271)	0	0	0	1,392,160	02/06/2025
3132357		SEATTLE	WA		11/02/2021	2.875	749,002	0	(555)	0	0	0	1,250,000	02/06/2025
3132365		SAN RAMON	CA		10/27/2021	2.625	775,675	0	(362)	0	0	0	2,033,504	02/06/2025
3132369		RENO	NV		10/19/2021	2.875	414,447	0	(648)	0	0	0	5,355,160	02/06/2025
3132370		BEND	OR		09/01/2023	2.750	743,509	0	(487)	0	0	0	1,928,538	02/14/2025
3132371		WASHINGTON	DC		12/16/2021	2.875	850,591	0	(330)	0	0	0	1,958,294	02/14/2025
3132372		ARROYO GRANDE	CA		11/02/2021	3.125	713,645	0	(774)	0	0	0	1,553,667	02/06/2025
3132378		LAS VEGAS	NV		10/29/2021	2.625	637,430	0	(123)	0	0	0	1,537,017	02/06/2025
3132379		SARASOTA	FL		09/01/2023	2.750	538,991	0	(343)	0	0	0	1,134,420	02/14/2025
3132381		TRUCKEE	CA		09/01/2023	3.000	535,815	0	(247)	0	0	0	1,183,931	02/14/2025
3132384		DANVILLE	CA		09/01/2023	2.750	788,803	0	403	0	0	0	3,210,368	02/14/2025
3132385		INDIAN ROCKS BEACH	FL		11/03/2021	2.875	606,434	0	(634)	0	0	0	1,675,557	02/06/2025
3132387		ALAMEDA	CA		12/07/2021	2.625	1,334,847	0	(655)	0	0	0	2,837,430	02/14/2025
3132388		HOUSTON	TX		11/15/2021	3.125	798,919	0	(629)	0	0	0	1,746,264	02/06/2025
3132389		AUSTIN	TX		10/15/2021	2.750	557,520	0	(330)	0	0	0	820,180	02/06/2025
3132393		UNION CITY	CA		11/15/2021	2.625	866,311	0	124	0	0	0	1,643,824	02/06/2025
3132400		CAMPBELL	CA		11/01/2021	2.750	1,103,576	0	(767)	0	0	0	2,585,698	02/06/2025
3132404		PORTSMOUTH	NH		11/02/2021	2.750	922,559	0	(277)	0	0	0	1,877,400	02/28/2025
3132405		SAINT LOUIS	MO		09/01/2023	2.750	847,680	0	(401)	0	0	0	1,698,205	02/14/2025
3132412		SAN ANSELMO	CA		10/22/2021	2.875	1,623,753	0	(1,061)	0	0	0	3,091,224	02/06/2025
3132414		LIVERMORE	CA		11/23/2021	2.875	942,045	0	(641)	0	0	0	2,675,970	02/06/2025
3132416		MONROVIA	CA		10/15/2021	2.875	959,543	0	(747)	0	0	0	2,220,777	02/06/2025
3132421		SANTA ANA	CA		09/01/2023	2.875	963,198	0	(2,426)	0	0	0	1,774,416	02/14/2025
3132422		ADKINS	TX		11/04/2021	3.125	1,064,265	0	(910)	0	0	0	1,694,946	02/06/2025
3132423		HAPPY VALLEY	OR		10/19/2021	3.250	743,576	0	(773)	0	0	0	1,819,356	02/06/2025
3132424		LOS ANGELES	CA		09/01/2023	2.875	1,328,277	0	(875)	0	0	0	3,008,975	02/14/2025
3132426		BENBROOK	TX		10/25/2021	3.000	536,369	0	(449)	0	0	0	1,121,073	02/06/2025
3132429		MILPITAS	CA		09/01/2023	3.250	796,419	0	(864)	0	0	0	1,785,546	02/14/2025
3132438		PICKENS	SC		11/22/2021	3.875	56,627	0	(31)	0	0	0	213,620	02/06/2025
3132441		BOCA RATON	FL		09/01/2023	2.875	557,355	0	(190)	0	0	0	1,173,420	02/14/2025
3132442		GREAT FALLS	VA		09/01/2023	2.875	989,006	0	(546)	0	0	0	1,888,887	02/14/2025
3132443		FRANKLIN	TN		11/15/2021	3.000	519,336	0	(362)	0	0	0	1,198,044	02/06/2025
3132448		SANTA BARBARA	CA		10/29/2021	2.750	1,035,228	0	(571)	0	0	0	2,696,632	02/06/2025
3132451		TAMPA	FL		12/06/2021	2.750	1,054,090	0	(179)	0	0	0	3,225,648	02/14/2025
3132453		FALLBROOK	CA		10/29/2021	3.000	624,676	0	(379)	0	0	0	1,099,332	02/06/2025
3132454		LONGWOOD	FL		09/01/2023	3.125	526,854	0	(263)	0	0	0	1,143,673	02/14/2025
3132457		MURPHY	NC		11/24/2021	3.875	174,965	0	(205)	0	0	0	299,488	02/06/2025
3132464		RENO	NV		11/03/2021	3.125	571,179	0	(510)	0	0	0	2,327,184	02/06/2025
3132467		SAN JOSE	CA		09/01/2023	3.000	883,529	0	(732)	0	0	0	2,059,716	02/14/2025
3132470		BREMERTON	WA		09/01/2023	3.125	1,060,350	0	(801)	0	0	0	2,046,915	02/14/2025
3132473		SEVIERVILLE	TN		11/16/2021	3.500	515,838	0	(612)	0	0	0	1,830,375	02/06/2025
3132474		SAN JOSE	CA		09/01/2023	2.875	854,974	0	(1,412)	0	0	0	1,963,280	02/14/2025
3132477		PALM SPRINGS	CA		01/04/2022	3.250	978,577	0	(1,225)	0	0	0	2,674,430	02/14/2025
3132480		RINCON	GA		11/23/2021	3.625	162,145	0	3	0	0	0	315,329	02/06/2025
3132487		SAN JOSE	CA		09/01/2023	2.875	922,670	0	(823)	0	0	0	2,506,632	02/14/2025
3132490		CLIFTON	VA		10/26/2021	2.875	809,828	0	(494)	0	0	0	1,886,820	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3132499		SOUTH LYON	MI		11/22/2021	3.125	548,501	0	(376)	0	0	0	1,176,680	02/06/2025
3132501		CAMPBELL	CA		09/01/2023	2.625	1,071,661	0	(547)	0	0	0	2,782,195	02/14/2025
3132504		LOS ANGELES	CA		12/27/2021	3.000	812,802	0	(1,445)	0	0	0	3,880,125	02/14/2025
3132507		BUMET	TX		11/02/2021	2.875	578,616	0	(436)	0	0	0	1,247,464	02/06/2025
3132513		CLOSTER	NJ		09/01/2023	3.125	943,909	0	(1,044)	0	0	0	1,883,700	02/14/2025
3132517		MORGANTON	GA		12/10/2021	3.500	332,750	0	(326)	0	0	0	571,761	02/14/2025
3132519		MINNEAPOLIS	MN		12/03/2021	2.875	724,713	0	(420)	0	0	0	1,729,380	02/14/2025
3132520		MURRIETA	CA		01/05/2022	2.875	691,460	0	(533)	0	0	0	2,106,610	02/14/2025
3132523		SHORELINE	WA		09/01/2023	2.875	684,319	0	(591)	0	0	0	1,307,550	02/14/2025
3132524		OXFORD	MS		11/12/2021	3.000	791,478	0	(375)	0	0	0	1,064,700	02/06/2025
3132529		MOORPARK	CA		11/02/2021	3.000	1,337,514	0	(1,189)	0	0	0	2,793,360	02/06/2025
3132530		SAN ANTONIO	TX		09/01/2023	2.875	840,102	0	(268)	0	0	0	1,667,456	02/14/2025
3132536		RANCHO PALOS VERDES	CA		11/04/2021	3.000	832,776	0	(1,060)	0	0	0	1,903,576	02/06/2025
3132538		BREA	CA		11/24/2021	2.875	1,049,307	0	(598)	0	0	0	2,045,520	02/06/2025
3132539		DANVILLE	CA		11/04/2021	2.875	902,042	0	(253)	0	0	0	2,135,248	02/06/2025
3132541		TEMPLETON	CA		11/15/2021	2.875	992,406	0	(573)	0	0	0	2,632,710	02/06/2025
3132544		SAN CLEMENTE	CA		09/01/2023	2.875	1,140,469	0	(943)	0	0	0	2,665,159	02/14/2025
3132546		SEATTLE	WA		11/24/2021	3.000	982,775	0	(870)	0	0	0	2,100,992	02/06/2025
3132548		SIMI VALLEY	CA		11/03/2021	2.750	713,967	0	(236)	0	0	0	1,386,336	02/06/2025
3132549		FRANKLIN	TN		11/30/2021	2.875	573,097	0	(492)	0	0	0	1,585,136	02/06/2025
3132558		ORLANDO	FL		12/14/2021	2.750	640,588	0	(156)	0	0	0	1,450,680	02/14/2025
3132559		TACOMA	WA		12/15/2021	3.000	1,050,407	0	(677)	0	0	0	1,660,715	02/14/2025
3132560		OLYMPIA	WA		11/02/2021	3.125	630,798	0	(509)	0	0	0	939,580	02/06/2025
3132561		CEDAR PARK	TX		09/01/2023	3.000	647,736	0	(542)	0	0	0	950,646	02/14/2025
3132567		WINDSOR	CO		11/01/2021	2.250	638,376	0	29	0	0	0	2,971,137	02/06/2025
3132569		COSTA MESA	CA		10/19/2021	2.750	1,288,207	0	(758)	0	0	0	3,312,036	02/06/2025
3132574		EPWORTH	GA		01/13/2022	3.375	174,822	0	(63)	0	0	0	1,300,000	03/25/2025
3132575		LAFAYETTE	CA		09/01/2023	2.750	1,137,818	0	(225)	0	0	0	3,990,285	02/14/2025
3132578		CLEVELAND	TN		12/01/2021	3.375	168,482	0	(186)	0	0	0	423,029	02/14/2025
3132581		CHARLOTTE	NC		11/09/2021	2.875	1,041,976	0	(721)	0	0	0	3,942,946	02/06/2025
3132585		CORAL SPRINGS	FL		11/02/2021	3.000	575,586	0	(376)	0	0	0	1,156,650	02/06/2025
3132592		MILL VALLEY	CA		11/12/2021	2.625	851,065	0	(354)	0	0	0	2,335,202	02/06/2025
3132599		GREER	SC		11/24/2021	3.875	178,996	0	(13)	0	0	0	501,908	02/06/2025
3132603		LAGUNA BEACH	CA		10/26/2021	2.625	1,368,549	0	(606)	0	0	0	3,927,176	02/06/2025
3132605		CORPUS CHRISTI	TX		01/04/2022	2.625	1,206,915	0	178	0	0	0	3,078,500	02/14/2025
3132609		PHOENIX	AZ		09/01/2023	2.625	710,513	0	207	0	0	0	1,978,680	02/14/2025
3132615		CLARKSVILLE	MD		09/01/2023	2.750	765,491	0	(246)	0	0	0	2,170,278	02/14/2025
3132619		MIRAMAR BEACH	FL		12/28/2021	2.875	900,844	0	(592)	0	0	0	1,993,828	02/14/2025
3132626		NORCO	CA		11/04/2021	2.750	588,214	0	(283)	0	0	0	1,047,924	02/06/2025
3132632		SAN JOSE	CA		09/01/2023	3.000	804,004	0	(777)	0	0	0	1,924,407	02/14/2025
3132634		ARROYO GRANDE	CA		10/28/2021	2.625	748,315	0	(351)	0	0	0	1,666,656	02/06/2025
3132637		COLORADO SPRINGS	CO		11/22/2021	3.000	928,212	0	(406)	0	0	0	1,773,975	02/06/2025
3132642		ALAMO	CA		09/01/2023	2.875	1,597,830	0	(1,114)	0	0	0	3,666,774	02/14/2025
3132647		HIAWASSEE	GA		11/23/2021	3.500	330,031	0	(363)	0	0	0	655,270	02/06/2025
3132651		DUNWOODY	GA		11/02/2021	3.000	670,477	0	(548)	0	0	0	1,975,911	02/06/2025
3132652		PARIS	TN		12/09/2021	3.625	64,727	0	32	0	0	0	132,084	02/14/2025
3132654		BELLEVUE	WA		11/24/2021	2.875	882,565	0	(88)	0	0	0	1,514,087	02/06/2025
3132657		LAKE OSWEGO	OR		01/27/2022	3.000	537,040	0	(318)	0	0	0	2,284,542	02/14/2025
3132658		EDGEWATER	MD		11/16/2021	3.500	536,916	0	(988)	0	0	0	1,161,204	02/06/2025
3132660		LA JOLLA	CA		11/16/2021	2.875	809,669	0	(636)	0	0	0	2,233,749	02/14/2025
3132661		MONUMENT	CO		11/30/2021	2.875	809,544	0	(565)	0	0	0	1,398,252	02/06/2025
3132662		SANTA BARBARA	CA		12/10/2021	3.125	779,985	0	(705)	0	0	0	2,082,650	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3132670		WINDSOR	CO		09/01/2023	3.000	904,432	0	21	0	0	0	1,995,790	02/14/2025
3132672		BOERNE	TX		09/01/2023	2.875	971,904	0	(821)	0	0	0	1,849,068	02/14/2025
3132674		SAN FRANCISCO	CA		11/19/2021	2.875	879,588	0	(534)	0	0	0	1,459,024	02/06/2025
3132675		WESTON	MA		11/17/2021	2.875	1,083,510	0	(775)	0	0	0	2,693,404	02/06/2025
3132678		LA MESA	CA		11/03/2021	2.875	732,018	0	(413)	0	0	0	1,379,052	02/06/2025
3132679		NEWPORT BEACH	CA		11/19/2021	2.625	1,361,121	0	(285)	0	0	0	2,803,417	02/06/2025
3132685		ARDEN	NC		11/16/2021	3.125	168,209	0	18	0	0	0	353,596	02/06/2025
3132688		CHESTER	MD		09/01/2023	2.875	649,550	0	(409)	0	0	0	1,161,776	02/14/2025
3132693		SAN FRANCISCO	CA		09/01/2023	2.750	998,285	0	(719)	0	0	0	2,398,532	02/14/2025
3132698		CAMAS	WA		12/29/2021	2.875	568,518	0	(317)	0	0	0	1,471,580	02/14/2025
3132704		AUSTIN	TX		09/01/2023	2.875	633,030	0	(524)	0	0	0	1,217,552	02/14/2025
3132705		DALLAS	TX		09/01/2023	3.125	723,464	0	(847)	0	0	0	1,584,576	02/14/2025
3132707		MONTCLAIR	NJ		12/22/2021	2.875	721,644	0	(375)	0	0	0	2,117,010	02/14/2025
3132709		WINTER PARK	FL		09/01/2023	3.000	1,051,315	0	(897)	0	0	0	2,455,480	02/14/2025
3132712		MIAMI BEACH	FL		11/15/2021	2.750	793,192	0	(494)	0	0	0	3,239,520	02/06/2025
3132715		CEDAR BLUFF	AL		11/23/2021	3.625	301,970	0	(693)	0	0	0	722,166	02/06/2025
3132718		JOHNS ISLAND	SC		12/29/2021	2.875	636,098	0	(364)	0	0	0	1,591,740	02/14/2025
3132722		SANTA FE	NM		12/28/2021	2.750	647,386	0	(213)	0	0	0	1,443,666	02/14/2025
3132726		PIEDMONT	CA		09/01/2023	2.625	1,341,861	0	(369)	0	0	0	2,370,460	02/14/2025
3132727		SHORT HILLS	NJ		03/24/2022	2.625	955,471	0	49	0	0	0	2,414,805	02/14/2025
3132733		MANHATTAN BEACH	CA		01/03/2022	2.750	1,090,397	0	(423)	0	0	0	3,585,500	03/25/2025
3132735		KAYSVILLE	UT		10/27/2021	3.250	1,010,171	0	(1,027)	0	0	0	1,460,871	02/06/2025
3132737		WESTHAMPTON BEACH	NY		12/02/2021	3.125	1,042,951	0	(1,121)	0	0	0	2,426,000	03/25/2025
3132748		ALEXANDRIA	VA		09/01/2023	2.750	781,018	0	(605)	0	0	0	1,603,244	02/14/2025
3132749		STANWOOD	WA		09/01/2023	2.625	705,267	0	(297)	0	0	0	2,011,061	02/14/2025
3132751		ANNAPOLIS	MD		09/01/2023	2.875	654,866	0	(522)	0	0	0	1,824,459	02/14/2025
3132755		MOUNT VERNON	WA		11/03/2021	3.125	911,490	0	(871)	0	0	0	1,582,565	02/06/2025
3132756		BRADENTON	FL		01/11/2022	3.250	802,100	0	(306)	0	0	0	2,168,852	02/14/2025
3132758		SEATTLE	WA		09/01/2023	2.875	794,221	0	(561)	0	0	0	1,692,002	02/14/2025
3132759		SAN LUIS OBISPO	CA		11/02/2021	2.875	869,013	0	(694)	0	0	0	1,751,268	02/06/2025
3132762		RANCHO PALOS VERDES	CA		11/08/2021	2.750	902,644	0	1,747	0	0	0	2,051,840	02/06/2025
3132763		CARDIFF BY THE SEA	CA		11/30/2021	2.625	815,692	0	(289)	0	0	0	1,938,948	02/06/2025
3132767		CEDAR GROVE	NJ		11/16/2021	2.875	628,175	0	(529)	0	0	0	1,065,000	03/22/2024
3132769		BOSTON	MA		12/07/2021	3.750	453,793	0	(299)	0	0	0	1,284,000	03/25/2025
3132775		POWDER SPRINGS	GA		12/02/2021	3.000	594,494	0	(645)	0	0	0	1,105,500	02/14/2025
3132778		CHICAGO	IL		01/03/2022	2.750	1,180,704	0	(451)	0	0	0	2,194,304	02/14/2025
3132782		CULLOWHEE	NC		01/20/2022	3.000	92,078	0	(40)	0	0	0	334,000	03/25/2025
3132783		LAS VEGAS	NV		11/19/2021	2.625	712,656	0	(54)	0	0	0	2,573,123	02/06/2025
3132784		CARMEL	IN		09/01/2023	2.875	590,126	0	(3,070)	0	0	0	1,097,790	02/14/2025
3132785		ATLANTA	GA		09/01/2023	2.875	723,195	0	(581)	0	0	0	1,856,364	02/14/2025
3132786		PORT ORCHARD	WA		11/18/2021	2.875	548,152	0	(376)	0	0	0	1,231,560	02/06/2025
3132787		DECATUR	GA		09/01/2023	2.750	589,051	0	(50)	0	0	0	1,602,736	02/14/2025
3132788		WOODINVILLE	WA		09/01/2023	3.000	846,005	0	(719)	0	0	0	1,486,430	02/14/2025
3132789		ISSAQUAH	WA		12/01/2021	2.875	1,325,452	0	(834)	0	0	0	2,292,732	02/14/2025
3132790		EAST WENATCHEE	WA		11/30/2021	3.125	796,845	0	(534)	0	0	0	1,395,018	02/06/2025
3132792		LATHROP	CA		09/01/2023	2.875	565,380	0	(302)	0	0	0	1,142,102	02/14/2025
3132795		LOS ANGELES	CA		11/04/2021	2.750	828,665	0	(477)	0	0	0	1,955,480	02/06/2025
3132797		ARCADIA	CA		12/17/2021	2.875	1,047,758	0	(749)	0	0	0	2,399,430	02/14/2025
3132802		CAMBRIDGE	MA		11/12/2021	2.750	963,325	0	(537)	0	0	0	2,095,924	02/06/2025
3132804		OAKTON	VA		11/19/2021	2.625	895,216	0	(593)	0	0	0	2,348,514	02/06/2025
3132807		SAN MATEO	CA		11/09/2021	2.625	907,738	0	(508)	0	0	0	1,686,190	02/06/2025
3132813		REDWOOD CITY	CA		11/03/2021	2.625	1,078,563	0	(554)	0	0	0	3,200,340	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3132815		FALLSTON	MD		11/22/2021	2.750	754,991	0	(342)	0	0	0	1,349,874	02/06/2025
3132816		NEWPORT BEACH	CA		12/10/2021	2.625	1,118,477	0	(322)	0	0	0	4,500,000	03/25/2025
3132821		BATON ROUGE	LA		11/05/2021	2.625	1,263,765	0	(719)	0	0	0	3,320,520	02/06/2025
3132822		LAFAYETTE	CA		11/09/2021	2.875	818,252	0	(627)	0	0	0	1,504,143	02/14/2025
3132824		RICHMOND	VA		09/01/2023	3.000	610,874	0	(456)	0	0	0	1,228,881	02/14/2025
3132827		WEST PALM BEACH	FL		09/01/2023	2.875	874,833	0	(1,067)	0	0	0	2,889,783	02/14/2025
3132830		SAMMAMISH	WA		01/20/2022	2.625	1,063,140	0	(354)	0	0	0	1,780,951	02/14/2025
3132835		POTOMAC	MD		09/01/2023	2.750	581,795	0	(311)	0	0	0	1,138,178	02/14/2025
3132838		LOS ANGELES	CA		11/18/2021	3.125	1,183,235	0	(1,008)	0	0	0	2,985,176	02/06/2025
3132840		FENWICK ISLAND	DE		12/01/2021	2.750	1,388,537	0	(342)	0	0	0	1,614,000	03/25/2025
3132844		RUMSON	NJ		09/01/2023	2.750	1,021,855	0	(227)	0	0	0	2,154,087	02/14/2025
3132845		NEW ORLEANS	LA		01/18/2022	3.000	872,587	0	(10)	0	0	0	1,322,384	02/14/2025
3132851		ISSAQUAH	WA		09/01/2023	2.875	818,508	0	(531)	0	0	0	2,410,416	02/14/2025
3132855		LA CANADA FLINTRIDGE	CA		12/01/2021	2.875	1,156,470	0	(650)	0	0	0	2,300,336	02/14/2025
3132856		KIHEI	HI		11/03/2021	2.750	1,362,020	0	(740)	0	0	0	2,873,448	02/06/2025
3132861		CLARKSVILLE	MD		09/01/2023	2.875	540,092	0	(309)	0	0	0	1,279,960	02/14/2025
3132871		LAFAYETTE	CA		12/09/2021	2.750	907,353	0	(563)	0	0	0	1,759,020	02/14/2025
3132872		ATLANTA	GA		02/11/2022	2.875	630,161	0	(75)	0	0	0	2,446,644	02/14/2025
3132873		ASHEVILLE	NC		09/01/2023	3.125	743,750	0	(2,228)	0	0	0	1,788,112	02/14/2025
3132874		PACIFIC GROVE	CA		11/22/2021	3.000	855,615	0	(977)	0	0	0	2,362,905	02/06/2025
3132876		SETAUKET	NY		09/01/2023	2.750	965,670	0	(512)	0	0	0	1,867,000	03/25/2025
3132879		HOUSTON	TX		09/01/2023	3.000	606,331	0	(534)	0	0	0	1,393,194	02/14/2025
3132881		NASHVILLE	TN		11/24/2021	2.875	691,755	0	(552)	0	0	0	1,661,781	02/06/2025
3132887		CHESTNUT HILL	MA		12/03/2021	2.875	1,077,982	0	(577)	0	0	0	2,523,807	02/14/2025
3132888		AUSTIN	TX		12/03/2021	2.750	686,763	0	(333)	0	0	0	1,534,875	02/14/2025
3132891		DALLAS	TX		11/09/2021	3.000	651,154	0	(622)	0	0	0	2,003,994	02/06/2025
3132892		SAN ANTONIO	TX		11/23/2021	3.125	613,502	0	(587)	0	0	0	1,776,348	02/06/2025
3132896		COTATI	CA		09/01/2023	2.750	798,366	0	(387)	0	0	0	1,439,000	03/25/2025
3132897		SEATTLE	WA		11/08/2021	3.000	1,484,093	0	(1,335)	0	0	0	2,898,321	02/06/2025
3132898		NOVATO	CA		12/09/2021	3.000	1,171,945	0	(1,021)	0	0	0	2,361,520	02/14/2025
3132899		MELVILLE	NY		09/01/2023	3.000	964,697	0	(816)	0	0	0	1,793,880	02/14/2025
3132904		SALINAS	CA		12/16/2021	2.875	820,789	0	(418)	0	0	0	1,501,038	02/14/2025
3132909		CHAMBLEE	GA		11/30/2021	2.875	637,603	0	(607)	0	0	0	1,872,862	02/06/2025
3132911		LAGUNA NIGUEL	CA		11/09/2021	2.625	915,190	0	(452)	0	0	0	3,531,928	02/06/2025
3132913		KENSINGTON	CA		09/01/2023	2.625	899,215	0	(368)	0	0	0	1,822,176	02/14/2025
3132918		LEESBURG	VA		09/01/2023	2.625	744,130	0	(359)	0	0	0	1,518,990	02/14/2025
3132922		SCOTTSDALE	AZ		11/22/2021	3.250	611,484	0	(505)	0	0	0	1,889,640	02/06/2025
3132927		ODESSA	FL		09/01/2023	2.625	498,945	0	21	0	0	0	1,376,125	02/14/2025
3132934		BENICIA	CA		01/13/2022	3.000	584,499	0	(248)	0	0	0	1,165,646	02/14/2025
3132937		BROOKHAVEN	GA		09/01/2023	2.625	1,158,638	0	694	0	0	0	2,847,594	02/14/2025
3132939		GOLDEN	CO		01/03/2022	2.625	794,050	0	16	0	0	0	1,705,100	02/14/2025
3132944		RENTON	WA		12/06/2021	2.875	837,239	0	(557)	0	0	0	1,391,274	02/14/2025
3132946		HAPPY VALLEY	OR		09/01/2023	2.625	650,791	0	361	0	0	0	1,203,905	02/14/2025
3132948		BAINBRIDGE ISLAND	WA		09/01/2023	2.625	1,279,182	0	(547)	0	0	0	2,080,870	02/14/2025
3132950		SEATTLE	WA		11/23/2021	2.875	1,385,394	0	(1,048)	0	0	0	2,998,359	02/06/2025
3132951		WAKE FOREST	NC		12/17/2021	3.250	564,047	0	(471)	0	0	0	1,170,288	02/14/2025
3132958		RENO	NV		11/16/2021	2.875	914,114	0	(437)	0	0	0	1,698,290	02/06/2025
3132959		VACAVILLE	CA		09/01/2023	3.125	647,013	0	(675)	0	0	0	1,328,492	02/14/2025
3132973		SEATTLE	WA		12/14/2021	2.750	1,645,850	0	(604)	0	0	0	2,710,200	03/25/2025
3132974		SAN DIEGO	CA		11/16/2021	2.625	640,503	0	(98)	0	0	0	1,280,790	02/06/2025
3132978		NEWPORT BEACH	CA		09/01/2023	3.000	1,203,288	0	(901)	0	0	0	4,470,000	03/25/2025
3132983		PEORIA	AZ		09/01/2023	2.625	531,395	0	67	0	0	0	892,192	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3132988		LINCOLN	CA		09/01/2023	2.875	542,394	0	(79)	0	0	0	1,080,970	02/14/2025
3132989		FRIENDSWOOD	TX		01/07/2022	2.625	571,150	0	201	0	0	0	1,232,746	02/14/2025
3132994		FRANKLIN	TN		12/02/2021	3.000	690,026	0	(399)	0	0	0	1,380,888	02/14/2025
3132996		PLANTATION	FL		12/10/2021	2.625	986,926	0	(201)	0	0	0	2,465,945	02/14/2025
3132997		FRISCO	TX		09/01/2023	3.000	628,595	0	(413)	0	0	0	1,530,357	02/14/2025
3133002		REDWOOD CITY	CA		12/16/2021	2.875	935,899	0	(339)	0	0	0	1,749,664	02/14/2025
3133003		HOUSTON	TX		09/01/2023	2.875	1,377,315	0	(510)	0	0	0	2,797,308	02/14/2025
3133005		LIBERTY HILL	TX		09/01/2023	3.125	594,048	0	(408)	0	0	0	916,832	02/14/2025
3133013		MORGAN HILL	CA		12/01/2021	2.625	1,022,120	0	232	0	0	0	2,297,811	02/14/2025
3133020		SANTA FE	NM		09/01/2023	3.125	610,819	0	(618)	0	0	0	1,572,092	02/14/2025
3133028		MOUNT PLEASANT	SC		09/01/2023	3.125	607,614	0	(1,380)	0	0	0	1,535,930	02/14/2025
3133029		SEATTLE	WA		12/10/2021	2.875	1,074,579	0	(1,097)	0	0	0	2,802,965	02/14/2025
3133033		SEATTLE	WA		11/30/2021	3.250	881,210	0	(865)	0	0	0	1,497,504	02/06/2025
3133036		BURR RIDGE	IL		01/05/2022	2.750	1,256,810	0	(64)	0	0	0	1,867,484	02/14/2025
3133037		CHINO HILLS	CA		11/16/2021	3.375	593,685	0	(1,594)	0	0	0	1,184,276	02/06/2025
3133038		WILMINGTON	NC		09/01/2023	3.125	604,155	0	(452)	0	0	0	1,419,600	02/14/2025
3133047		WINTER PARK	FL		09/01/2023	2.875	710,889	0	(271)	0	0	0	1,991,694	02/14/2025
3133054		BELLEVUE	WA		12/17/2021	3.000	865,098	0	(567)	0	0	0	1,476,200	02/14/2025
3133060		BRADENTON	FL		09/01/2023	3.000	619,230	0	(487)	0	0	0	2,125,718	02/14/2025
3133061		MARIETTA	GA		01/03/2022	3.500	560,411	0	(452)	0	0	0	1,046,540	02/14/2025
3133069		ANTIOCH	CA		12/07/2021	2.875	563,338	0	(550)	0	0	0	893,700	02/14/2025
3133071		DENVER	NC		09/01/2023	2.875	666,176	0	(276)	0	0	0	1,600,588	02/14/2025
3133073		CHARLOTTE	NC		09/01/2023	3.125	546,494	0	(513)	0	0	0	1,415,484	02/14/2025
3133074		AUSTIN	TX		11/29/2021	3.125	888,642	0	(747)	0	0	0	1,602,097	02/06/2025
3133075		KENMORE	WA		12/14/2021	3.125	966,542	0	(890)	0	0	0	1,865,920	02/14/2025
3133078		SOUTHERN PINES	NC		09/01/2023	3.000	571,055	0	(453)	0	0	0	1,356,000	03/25/2025
3133079		KENSINGTON	MD		12/16/2021	2.750	1,132,117	0	(218)	0	0	0	1,788,543	02/14/2025
3133082		BELLEVUE	WA		12/22/2021	2.625	897,686	0	(294)	0	0	0	1,568,214	02/14/2025
3133084		FORT LAUDERDALE	FL		09/01/2023	2.750	1,233,577	0	(634)	0	0	0	2,583,828	02/14/2025
3133086		FAIRVIEW	TX		11/30/2021	3.000	908,113	0	(735)	0	0	0	2,435,585	02/06/2025
3133093		LAKE SAINT LOUIS	MO		01/13/2022	2.875	641,142	0	(283)	0	0	0	1,216,470	02/14/2025
3133094		PLEASANT HILL	CA		09/01/2023	2.875	734,552	0	(245)	0	0	0	1,419,000	02/14/2025
3133100		KNOXVILLE	TN		11/18/2021	2.875	1,170,031	0	(547)	0	0	0	2,899,008	02/06/2025
3133108		LINN CREEK	MO		12/10/2021	3.000	643,456	0	(340)	0	0	0	1,410,564	02/14/2025
3133109		NASHVILLE	TN		01/04/2022	3.000	529,072	0	(274)	0	0	0	1,039,440	02/14/2025
3133112		NICHOLASVILLE	KY		09/01/2023	3.125	629,169	0	(341)	0	0	0	1,252,465	02/14/2025
3133115		ALLEN	TX		11/29/2021	3.000	567,649	0	(412)	0	0	0	1,867,824	02/06/2025
3133118		FOLSOM	CA		09/01/2023	2.625	853,060	0	(89)	0	0	0	1,392,270	02/14/2025
3133119		VIENNA	VA		12/13/2021	2.875	832,002	0	(568)	0	0	0	1,798,718	02/14/2025
3133120		SOUTH JORDAN	UT		12/23/2021	3.000	653,600	0	(92)	0	0	0	1,053,584	02/14/2025
3133123		AUSTIN	TX		09/01/2023	3.125	683,650	0	(593)	0	0	0	1,233,840	02/14/2025
3133127		SAN FRANCISCO	CA		01/03/2022	2.750	1,085,014	0	(1,273)	0	0	0	2,803,560	02/14/2025
3133135		SARASOTA	FL		09/01/2023	2.875	855,555	0	(339)	0	0	0	2,179,883	02/14/2025
3133143		AUSTIN	TX		12/06/2021	3.000	789,765	0	(548)	0	0	0	2,905,430	02/14/2025
3133144		ELLICOTT CITY	MD		02/17/2022	3.125	732,817	0	(304)	0	0	0	1,213,000	03/25/2025
3133147		BUENA PARK	CA		09/01/2023	2.875	865,318	0	(1,878)	0	0	0	2,583,280	02/14/2025
3133150		WINDERMERE	FL		09/01/2023	3.500	762,174	0	(939)	0	0	0	1,598,844	02/14/2025
3133154		UNION CITY	CA		11/04/2021	2.625	932,210	0	(19)	0	0	0	2,155,842	02/06/2025
3133155		CARLSBAD	CA		09/01/2023	2.875	895,028	0	(319)	0	0	0	2,159,080	02/14/2025
3133163		POTOMAC	MD		09/01/2023	3.000	1,063,834	0	(418)	0	0	0	2,306,782	02/14/2025
3133165		COOPER CITY	FL		11/19/2021	3.000	768,152	0	(448)	0	0	0	2,397,648	02/06/2025
3133167		SAN MATEO	CA		12/17/2021	3.125	1,111,831	0	(673)	0	0	0	2,107,902	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3133170		CASTLE ROCK	CO		12/17/2021	3.000	1,100,597	0	(678)	0	0	0	1,850,820	02/14/2025
3133176		JOHNS ISLAND	SC		12/22/2021	3.125	553,654	0	(633)	0	0	0	1,340,564	02/14/2025
3133180		LAKE FORREST	CA		09/01/2023	3.375	1,061,408	0	(858)	0	0	0	1,706,722	02/14/2025
3133182		PEACHTREE CORNERS	GA		09/01/2023	2.875	536,766	0	(222)	0	0	0	1,016,538	02/14/2025
3133183		KENNEBUNK	ME		01/06/2022	2.875	907,202	0	(463)	0	0	0	2,754,000	03/25/2025
3133193		CHARLOTTE	NC		12/10/2021	2.875	1,018,390	0	(566)	0	0	0	2,779,370	02/14/2025
3133195		LAKEWAY	TX		09/01/2023	3.000	843,070	0	(160)	0	0	0	1,233,316	02/14/2025
3133196		SIMPSONVILLE	SC		01/05/2022	2.750	543,761	0	(31)	0	0	0	1,250,000	03/25/2025
3133202		RIDGEFIELD	CT		01/14/2022	2.875	709,257	0	(962)	0	0	0	2,057,465	02/14/2025
3133203		AUSTIN	TX		09/01/2023	3.000	583,253	0	(299)	0	0	0	891,520	02/14/2025
3133205		RANCHO MIRAGE	CA		09/01/2023	2.625	566,519	0	256	0	0	0	912,875	02/14/2025
3133210		BRADENTON	FL		09/01/2023	3.125	1,100,395	0	761	0	0	0	3,063,715	02/14/2025
3133212		SAN CARLOS	CA		12/01/2021	2.750	840,977	0	(83)	0	0	0	3,326,833	02/14/2025
3133213		TRACY	CA		12/16/2021	2.875	804,614	0	(362)	0	0	0	1,682,000	03/25/2025
3133214		LIBERTY HILL	TX		09/01/2023	2.875	522,390	0	12	0	0	0	818,290	02/14/2025
3133224		DANVILLE	CA		09/01/2023	3.250	1,334,610	0	(585)	0	0	0	2,684,089	02/14/2025
3133226		FRANKLIN	TN		01/03/2022	2.875	642,378	0	(174)	0	0	0	1,867,890	02/14/2025
3133228		INLET BEACH	FL		01/03/2022	3.250	698,880	0	(612)	0	0	0	2,938,364	02/14/2025
3133235		PROVO	UT		03/23/2022	3.250	664,717	0	(239)	0	0	0	1,197,168	02/14/2025
3133237		WASHINGTON	DC		09/01/2023	2.875	911,310	0	(281)	0	0	0	1,786,516	02/14/2025
3133239		DAYTON	MN		09/01/2023	3.125	466,473	0	(924)	0	0	0	913,638	02/14/2025
3133246		SAN FRANCISCO	CA		12/10/2021	3.000	711,479	0	(220)	0	0	0	868,970	02/14/2025
3133255		NEW ORLEANS	LA		09/01/2023	3.250	800,838	0	(1,149)	0	0	0	1,041,000	03/25/2025
3133257		SAN DIEGO	CA		09/01/2023	2.875	776,892	0	8	0	0	0	1,540,254	02/14/2025
3133258		BREA	CA		09/01/2023	3.750	1,283,965	0	(1,296)	0	0	0	2,284,491	02/14/2025
3133259		COLLEGE GROVE	TN		09/01/2023	2.875	1,257,660	0	(536)	0	0	0	3,237,136	02/14/2025
3133260		AUSTIN	TX		12/14/2021	3.125	691,794	0	(425)	0	0	0	1,268,651	02/14/2025
3133271		ALEXANDER CITY	AL		02/23/2022	3.250	1,267,922	0	(692)	0	0	0	4,009,705	02/14/2025
3133279		NEWARK	CA		09/01/2023	2.875	863,880	0	(118)	0	0	0	1,764,510	02/14/2025
3133288		WASHINGTON	DC		09/01/2023	3.250	1,664,635	0	(1,400)	0	0	0	2,761,955	02/14/2025
3133290		BAKERSFIELD	CA		01/04/2022	2.500	646,487	0	(92)	0	0	0	1,512,560	02/14/2025
3133294		ASTORIA	NY		12/01/2021	2.625	830,302	0	(84)	0	0	0	1,300,000	03/25/2025
3133295		WASHINGTON	DC		09/01/2023	2.875	1,286,491	0	(520)	0	0	0	1,880,368	02/14/2025
3133298		NORTH POTOMAC	MD		01/11/2022	2.875	838,292	0	(524)	0	0	0	2,267,119	02/14/2025
3133307		FREMONT	CA		12/10/2021	3.125	980,140	0	(756)	0	0	0	1,912,064	02/14/2025
3133312		DUBLIN	CA		09/01/2023	3.000	879,295	0	(273)	0	0	0	2,081,744	02/14/2025
3133315		AUBURN	CA		12/16/2021	3.500	975,247	0	(861)	0	0	0	1,360,476	02/14/2025
3133316		LOS ANGELES	CA		01/21/2022	2.875	992,874	0	(246)	0	0	0	1,917,520	02/14/2025
3133322		CYPRESS	TX		09/01/2023	3.250	821,433	0	(513)	0	0	0	1,568,784	02/14/2025
3133329		MIAMI	FL		09/01/2023	3.125	1,246,195	0	(1,025)	0	0	0	2,662,220	02/14/2025
3133330		SEABROOK ISLAND	SC		09/01/2023	2.875	603,470	0	(1,084)	0	0	0	1,533,360	02/14/2025
3133331		YAKIMA	WA		09/01/2023	2.875	638,139	0	(649)	0	0	0	1,326,846	02/14/2025
3133338		SAN MATEO	CA		12/23/2021	2.875	903,303	0	(408)	0	0	0	1,532,845	02/14/2025
3133340		LIVERMORE	CA		09/01/2023	3.125	933,986	0	(483)	0	0	0	2,761,550	02/14/2025
3133341		LAND O LAKES	FL		11/30/2021	2.625	523,919	0	(82)	0	0	0	1,221,054	02/06/2025
3133343		MESA	AZ		09/01/2023	2.875	1,241,672	0	(429)	0	0	0	2,504,049	02/14/2025
3133344		WASHINGTON	DC		09/01/2023	2.625	1,135,190	0	148	0	0	0	2,261,160	02/14/2025
3133351		DANVILLE	CA		12/15/2021	2.625	822,210	0	86	0	0	0	1,717,949	02/14/2025
3133353		DRIPPING SPRINGS	TX		09/01/2023	2.875	689,547	0	(226)	0	0	0	1,266,035	02/14/2025
3133354		LAFAYETTE	CA		09/01/2023	3.250	921,982	0	(842)	0	0	0	1,880,780	02/14/2025
3133359		BROOKHAVEN	GA		09/01/2023	3.250	951,867	0	(711)	0	0	0	1,932,810	02/14/2025
3133360		MURRIETA	CA		09/01/2023	3.375	855,199	0	(939)	0	0	0	1,853,163	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3133365		MURRELLS INLET	SC		09/01/2023	3.250	691,464	0	(468)	0	0	0	1,591,000	03/25/2025
3133366		NEW ORLEANS	LA		01/28/2022	2.875	1,480,762	0	(363)	0	0	0	2,600,024	02/14/2025
3133369		ALEXANDRIA	VA		09/01/2023	2.750	1,094,244	0	(505)	0	0	0	1,728,086	02/14/2025
3133373		SHERMAN OAKS	CA		09/01/2023	2.875	920,173	0	(269)	0	0	0	1,840,850	02/14/2025
3133376		AUSTIN	TX		09/01/2023	2.875	684,570	0	(249)	0	0	0	979,818	02/14/2025
3133379		GRAND JUNCTION	CO		12/27/2021	3.250	630,461	0	(835)	0	0	0	1,290,036	02/14/2025
3133388		LATHROP	CA		01/31/2022	2.875	514,168	0	(134)	0	0	0	1,058,935	02/14/2025
3133392		MATTHEWS	NC		12/20/2021	2.625	516,449	0	81	0	0	0	940,670	02/14/2025
3133393		ATLANTA	GA		09/01/2023	3.250	663,173	0	(543)	0	0	0	1,345,410	02/14/2025
3133398		DANVILLE	CA		09/01/2023	2.875	1,101,081	0	(357)	0	0	0	3,027,498	02/14/2025
3133400		LOS ANGELES	CA		12/10/2021	2.875	607,806	0	(423)	0	0	0	1,648,080	02/14/2025
3133401		LA CANADA FLINTRIDGE	CA		09/01/2023	3.000	1,202,052	0	(569)	0	0	0	2,208,360	02/14/2025
3133403		RICHMOND	TX		09/01/2023	3.250	1,099,317	0	(737)	0	0	0	1,578,538	02/14/2025
3133409		REDMOND	WA		02/07/2022	3.000	894,886	0	(270)	0	0	0	1,836,560	02/14/2025
3133416		GLEN ALLEN	VA		12/29/2021	2.750	717,900	0	(323)	0	0	0	1,707,378	02/14/2025
3133424		SACHSE	TX		12/23/2021	3.000	391,262	0	(1,221)	0	0	0	1,559,961	02/14/2025
3133425		ESTERO	FL		01/03/2022	3.125	727,959	0	(511)	0	0	0	1,428,790	02/14/2025
3133431		LUTZ	FL		09/01/2023	2.875	1,285,330	0	(1,037)	0	0	0	2,276,388	02/14/2025
3133432		HOUSTON	TX		09/01/2023	3.000	688,804	0	(481)	0	0	0	1,871,856	02/14/2025
3133435		MONKTON	MD		09/01/2023	3.000	721,786	0	(495)	0	0	0	869,000	03/25/2025
3133438		SEATTLE	WA		09/01/2023	2.750	1,029,821	0	(545)	0	0	0	2,640,736	02/14/2025
3133439		AUBURN	WA		09/01/2023	2.875	846,739	0	(404)	0	0	0	1,399,420	02/14/2025
3133440		MOUNT PLEASANT	SC		09/01/2023	3.125	839,917	0	(708)	0	0	0	2,184,652	02/14/2025
3133449		LADERA RANCH	CA		02/24/2022	3.250	1,356,639	0	(1,216)	0	0	0	2,937,948	02/14/2025
3133452		GUNTER	TX		02/16/2022	3.250	633,921	0	(519)	0	0	0	1,660,000	03/25/2025
3133453		ORLANDO	FL		09/01/2023	3.250	1,031,186	0	(766)	0	0	0	1,864,380	02/14/2025
3133457		LIVERMORE	CA		05/11/2022	3.125	577,914	0	(88)	0	0	0	2,060,410	02/14/2025
3133462		THOMPSONS STATION	TN		09/01/2023	3.250	660,882	0	(379)	0	0	0	1,249,212	02/14/2025
3133464		PRAIRIEVILLE	LA		12/21/2021	2.875	575,699	0	(246)	0	0	0	988,900	02/14/2025
3133465		HOUSTON	TX		09/01/2023	3.000	712,011	0	(405)	0	0	0	1,144,660	02/14/2025
3133466		SAN FRANCISCO	CA		09/01/2023	3.000	1,221,907	0	(446)	0	0	0	1,807,080	02/14/2025
3133467		SAN BRUNO	CA		01/06/2022	2.875	1,243,300	0	(296)	0	0	0	1,919,926	02/14/2025
3133475		KNOXVILLE	TN		12/22/2021	3.250	558,368	0	(392)	0	0	0	1,113,871	02/14/2025
3133476		PENHOOK	VA		12/23/2021	2.875	776,710	0	(540)	0	0	0	1,919,750	02/14/2025
3133479		AUSTIN	TX		12/29/2021	3.000	859,684	0	(632)	0	0	0	1,358,380	02/14/2025
3133486		MIRAMAR BEACH	FL		09/01/2023	2.875	1,349,130	0	(1,104)	0	0	0	2,755,312	02/14/2025
3133489		BOISE	ID		12/14/2021	3.250	675,014	0	(708)	0	0	0	1,083,000	02/14/2025
3133492		COLORADO SPRINGS	CO		09/01/2023	3.000	792,084	0	(669)	0	0	0	1,528,340	02/14/2025
3133497		LA GRANGE	IL		09/01/2023	3.125	676,988	0	(491)	0	0	0	1,171,810	02/14/2025
3133506		SAN FRANCISCO	CA		01/04/2022	2.625	802,173	0	(241)	0	0	0	1,497,185	02/14/2025
3133510		JUPITER	FL		01/20/2022	2.750	715,350	0	(214)	0	0	0	1,362,747	02/14/2025
3133512		CHARLOTTESVILLE	VA		09/01/2023	2.750	752,668	0	(202)	0	0	0	1,386,397	02/14/2025
3133514		FREMONT	CA		12/07/2021	2.875	933,138	0	(660)	0	0	0	1,781,890	02/14/2025
3133523		ALEXANDRIA	VA		09/01/2023	2.625	1,365,203	0	(185)	0	0	0	2,246,728	02/14/2025
3133524		MIDLOTHIAN	VA		12/01/2021	2.625	573,544	0	(49)	0	0	0	1,434,384	02/14/2025
3133527		LAS VEGAS	NV		01/19/2022	2.875	625,234	0	(281)	0	0	0	1,516,626	02/14/2025
3133529		LOS ANGELES	CA		09/01/2023	3.250	915,674	0	(896)	0	0	0	2,706,860	02/14/2025
3133531		WOODINVILLE	WA		09/01/2023	3.250	1,159,299	0	(961)	0	0	0	2,009,877	02/14/2025
3133534		ESTERO	FL		09/01/2023	2.875	689,604	0	(288)	0	0	0	1,304,698	02/14/2025
3133537		CASTLE ROCK	CO		09/01/2023	2.875	731,789	0	(322)	0	0	0	1,420,200	02/14/2025
3133544		NAPLES	FL		09/01/2023	3.125	662,963	0	(468)	0	0	0	1,407,945	02/14/2025
3133550		WALNUT CREEK	CA		01/24/2022	2.625	781,688	0	(175)	0	0	0	2,196,023	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3133552		LIVERMORE	CA		09/01/2023	3.125	1,211,084	0	(1,084)	0	0	0	2,413,600	02/14/2025
3133553		COLTON AREA	CA		02/15/2022	3.250	717,380	0	(637)	0	0	0	1,341,768	02/14/2025
3133558		LEBANON	TN		09/01/2023	3.500	754,527	0	(858)	0	0	0	1,048,000	03/25/2025
3133562		MONTE SERENO	CA		09/01/2023	2.625	1,316,340	0	(448)	0	0	0	3,167,300	03/25/2025
3133566		INLET BEACH	FL		03/17/2022	3.000	694,146	0	(319)	0	0	0	2,732,400	03/25/2025
3133567		BELLINGHAM	WA		01/11/2022	3.125	634,617	0	(396)	0	0	0	893,943	02/14/2025
3133573		SAN FRANCISCO	CA		09/01/2023	2.750	1,321,728	0	(403)	0	0	0	2,591,180	02/14/2025
3133574		ZIONSVILLE	IN		09/01/2023	2.875	1,093,674	0	(32)	0	0	0	1,850,000	03/25/2025
3133576		HAYWARD	CA		09/01/2023	3.000	902,114	0	(227)	0	0	0	1,551,540	02/14/2025
3133587		FRISCO	TX		09/01/2023	3.250	655,823	0	(438)	0	0	0	1,457,586	02/14/2025
3133589		BELLEVUE	WA		09/01/2023	3.375	686,051	0	(805)	0	0	0	2,378,493	02/14/2025
3133590		PEACHTREE CORNERS	GA		02/04/2022	3.250	1,208,241	0	(671)	0	0	0	3,504,384	02/14/2025
3133593		MORRISVILLE	PA		02/22/2022	3.000	616,124	0	(1,130)	0	0	0	1,361,360	02/14/2025
3133594		OAKLAND	CA		01/03/2022	2.500	1,731,597	0	1,023	0	0	0	2,413,180	02/14/2025
3133600		ROSEVILLE	CA		09/01/2023	3.250	674,324	0	(446)	0	0	0	947,973	02/14/2025
3133601		TRUCKEE	CA		02/04/2022	3.125	576,995	0	(274)	0	0	0	1,235,808	02/14/2025
3133603		PHOENIX	AZ		09/01/2023	2.750	534,885	0	25	0	0	0	972,864	02/14/2025
3133610		BEVERLY HILLS	CA		01/20/2022	3.375	1,145,724	0	(1,080)	0	0	0	3,138,801	02/14/2025
3133613		PHILADELPHIA	PA		09/01/2023	3.125	1,123,072	0	(737)	0	0	0	1,947,329	02/14/2025
3133621		PARKER	CO		01/20/2022	2.875	603,536	0	(174)	0	0	0	1,545,712	02/14/2025
3133623		LONG BEACH	IN		12/17/2021	3.000	1,114,986	0	(781)	0	0	0	3,991,035	02/14/2025
3133626		MC LEAN	VA		02/22/2022	2.875	1,760,337	0	(593)	0	0	0	3,803,470	02/14/2025
3133627		SEATTLE	WA		09/01/2023	2.750	1,276,543	0	(508)	0	0	0	1,995,456	02/14/2025
3133630		ORLANDO	FL		09/01/2023	3.250	647,004	0	(328)	0	0	0	1,174,861	02/14/2025
3133632		RANCHO SANTA MARGARIT	CA		09/01/2023	3.375	949,074	0	(774)	0	0	0	1,713,852	02/14/2025
3133646		ATLANTA	GA		02/11/2022	3.000	618,765	0	204	0	0	0	1,183,593	02/14/2025
3133650		CHARLESTON	SC		01/28/2022	3.250	539,605	0	(450)	0	0	0	1,035,408	02/14/2025
3133654		FORSYTH	GA		03/24/2022	2.750	965,583	0	551	0	0	0	1,160,900	03/25/2025
3133657		OCEAN CITY	NJ		09/01/2023	3.125	888,792	0	(482)	0	0	0	1,485,904	02/14/2025
3133658		HAYWARD	CA		01/10/2022	2.500	1,016,924	0	210	0	0	0	2,356,863	02/14/2025
3133662		FREMONT	CA		01/03/2022	2.750	759,716	0	(231)	0	0	0	2,726,640	02/14/2025
3133663		MONROE	WA		01/25/2022	3.250	836,627	0	(537)	0	0	0	1,354,210	02/14/2025
3133673		ISSAQUAH	WA		09/01/2023	2.750	917,194	0	(278)	0	0	0	2,289,041	02/14/2025
3133677		MONTCLAIR	NJ		09/01/2023	3.000	1,251,396	0	(109)	0	0	0	2,460,195	02/14/2025
3133679		EAST HANOVER	NJ		03/04/2022	3.125	618,595	0	(237)	0	0	0	1,140,156	02/14/2025
3133689		CASTLE ROCK	CO		09/01/2023	3.375	925,482	0	(710)	0	0	0	1,491,148	02/14/2025
3133692		ISSAQUAH	WA		01/19/2022	3.250	1,168,048	0	(878)	0	0	0	2,264,000	02/14/2025
3133694		BARTONVILLE	TX		02/15/2022	3.375	757,398	0	(1,055)	0	0	0	1,625,298	02/14/2025
3133700		HIGHLANDS RANCH	CO		09/01/2023	3.125	996,820	0	(370)	0	0	0	1,818,190	02/14/2025
3133701		PARKER	CO		01/26/2022	3.625	768,701	0	(522)	0	0	0	1,382,022	02/14/2025
3133704		PACIFIC PALISADES	CA		09/01/2023	3.000	1,746,763	0	(8,736)	0	0	0	3,181,500	06/10/2025
3133710		WESTON	FL		09/01/2023	3.000	740,932	0	63	0	0	0	2,093,154	02/14/2025
3133711		EDINA	MN		02/15/2022	3.000	1,106,317	0	(219)	0	0	0	1,986,270	02/14/2025
3133716		HIGHLAND	UT		09/01/2023	2.875	765,830	0	(110)	0	0	0	2,033,948	02/14/2025
3133717		SIGNAL MOUNTAIN	TN		02/18/2022	2.750	837,443	0	127	0	0	0	1,687,542	02/14/2025
3133719		KENSINGTON	MD		09/01/2023	3.375	1,163,897	0	(963)	0	0	0	1,667,568	02/14/2025
3133720		LAS VEGAS	NV		03/01/2022	2.500	643,032	0	(338)	0	0	0	965,000	03/25/2025
3133724		PALM BEACH GARDENS	FL		09/01/2023	2.875	733,783	0	(167)	0	0	0	1,526,364	02/14/2025
3133726		FRESNO	CA		09/01/2023	3.375	1,371,414	0	(1,180)	0	0	0	2,709,055	02/14/2025
3133729		SANTA BARBARA	CA		03/29/2022	2.750	975,708	0	(131)	0	0	0	2,816,000	03/25/2025
3133732		NEW ORLEANS	LA		01/10/2022	3.250	885,203	0	(810)	0	0	0	1,637,130	02/14/2025
3133735		COOKSVILLE	MD		09/01/2023	3.250	687,567	0	(543)	0	0	0	1,252,857	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3133736		MOUNT PLEASANT	SC		02/23/2022	3.000	925,822	0	(414)	0	0	0	1,738,400	03/25/2025
3133744		DANVILLE	CA		09/01/2023	2.750	882,447	0	(1,081)	0	0	0	3,052,940	02/14/2025
3133758		TWISP	WA		01/19/2022	2.875	680,450	0	544	0	0	0	1,205,600	02/14/2025
3133760		FT MYERS	FL		03/10/2022	3.250	675,085	0	(462)	0	0	0	1,831,745	02/14/2025
3133769		SOUTH JORDAN	UT		09/01/2023	2.875	630,732	0	(375)	0	0	0	1,001,718	02/14/2025
3133771		COLLIERVILLE	TN		09/01/2023	3.000	1,071,627	0	(1,423)	0	0	0	1,992,755	02/14/2025
3133774		EL DORADO HILLS	CA		09/01/2023	2.750	503,099	0	(21)	0	0	0	1,159,730	02/14/2025
3133775		ZIONSVILLE	IN		09/01/2023	3.250	814,358	0	(286)	0	0	0	2,419,118	02/14/2025
3133777		BOUNTIFUL	UT		02/23/2022	2.625	749,878	0	(532)	0	0	0	1,930,623	02/14/2025
3133791		CAPE CORAL	FL		09/01/2023	3.250	946,197	0	(342)	0	0	0	1,600,669	02/14/2025
3133793		MIAMI	FL		09/01/2023	3.750	280,435	0	(640)	0	0	0	1,681,536	02/14/2025
3133794		SAN RAMON	CA		02/17/2022	3.500	985,071	0	(838)	0	0	0	1,393,700	02/14/2025
3133795		LAS VEGAS	NV		03/07/2022	3.500	630,692	0	(489)	0	0	0	954,936	02/14/2025
3133799		WASHINGTON	DC		03/24/2022	2.750	920,432	0	(242)	0	0	0	2,121,654	02/14/2025
3133801		HONOLULU	HI		09/01/2023	3.125	1,012,822	0	(443)	0	0	0	1,525,610	02/14/2025
3133813		WOLFFORTH	TX		09/01/2023	3.625	759,016	0	(738)	0	0	0	1,400,000	03/25/2025
3133818		DALLAS	TX		03/07/2022	2.625	714,308	0	(1,181)	0	0	0	1,890,945	02/14/2025
3133819		SAN FRANCISCO	CA		03/14/2022	3.000	992,130	0	(379)	0	0	0	1,809,192	02/14/2025
3133824		HOUSTON	TX		03/14/2022	2.875	930,808	0	(296)	0	0	0	2,436,845	02/14/2025
3133826		LITHIA	FL		04/27/2022	2.875	688,630	0	(64)	0	0	0	1,140,000	03/25/2025
3133828		MALIBU	CA		09/01/2023	3.000	860,516	0	(292)	0	0	0	3,062,000	03/25/2025
3133832		COLLEGE GROVE	TN		09/01/2023	3.125	676,777	0	63	0	0	0	905,520	02/14/2025
3133840		PLAYA DEL REY	CA		09/01/2023	2.875	1,065,213	0	(180)	0	0	0	2,567,964	02/14/2025
3133842		SOUTHBURY	CT		03/29/2022	3.250	827,293	0	(287)	0	0	0	1,627,712	02/14/2025
3133846		HEATH	TX		03/15/2022	3.000	1,157,510	0	(434)	0	0	0	1,629,000	03/25/2025
3133848		KATY	TX		03/25/2022	2.625	580,523	0	(392)	0	0	0	1,695,000	02/14/2025
3133865		NASHVILLE	TN		05/20/2022	3.500	894,622	0	(160)	0	0	0	1,295,770	02/14/2025
3133866		CHEVY CHASE	MD		03/09/2022	2.875	1,243,414	0	(252)	0	0	0	1,887,490	02/14/2025
3133873		NORTH BEND	WA		09/01/2023	3.500	1,368,661	0	(881)	0	0	0	3,012,208	02/14/2025
3133882		SEAL BEACH	CA		05/10/2022	3.000	1,272,921	0	(336)	0	0	0	3,670,127	02/14/2025
3133888		PELHAM	AL		04/18/2022	3.125	1,184,319	0	399	0	0	0	3,350,000	03/25/2025
3133891		NEW ORLEANS	LA		09/01/2023	3.000	1,071,880	0	(401)	0	0	0	1,660,400	02/14/2025
3133892		CARSON	CA		09/01/2023	3.625	643,621	0	115	0	0	0	1,029,178	02/14/2025
3133893		SAN PEDRO	CA		03/10/2022	2.875	1,147,151	0	(138)	0	0	0	1,896,400	02/14/2025
3133897		BERKELEY	CA		09/01/2023	2.750	960,825	0	177	0	0	0	1,997,160	02/14/2025
3133900		MOUNTAIN VIEW	CA		09/01/2023	2.875	932,002	0	(40)	0	0	0	1,349,427	02/14/2025
3133902		SANTA BARBARA	CA		03/24/2022	2.500	1,705,303	0	361	0	0	0	4,251,296	02/14/2025
3133903		PORTLAND	OR		03/08/2022	3.000	691,069	0	(267)	0	0	0	1,405,926	02/14/2025
3133908		PORTLAND	OR		09/01/2023	2.875	836,661	0	(155)	0	0	0	1,339,092	02/14/2025
3133910		CASTLE ROCK	CO		05/11/2022	2.625	646,612	0	(272)	0	0	0	3,833,410	02/14/2025
3133911		LOS GATOS	CA		09/01/2023	3.125	1,319,509	0	(555)	0	0	0	2,281,938	02/14/2025
3133913		DALLAS	TX		05/25/2022	2.625	869,326	0	(327)	0	0	0	3,217,901	02/14/2025
3133914		DAYTON	OH		03/24/2022	3.000	928,212	0	(923)	0	0	0	1,863,900	03/25/2025
3133916		SEATTLE	WA		03/02/2022	3.625	1,047,322	0	(846)	0	0	0	1,523,060	02/14/2025
3133917		FREMONT	CA		04/04/2022	2.500	529,369	0	(283)	0	0	0	2,028,915	02/14/2025
3133923		WOODLAND HILLS	CA		09/01/2023	2.625	1,197,405	0	519	0	0	0	2,141,810	02/14/2025
3133925		NEW ORLEANS	LA		04/13/2022	2.750	780,235	0	(29)	0	0	0	1,731,500	02/14/2025
3133927		LAS VEGAS	NV		06/03/2022	3.375	674,439	0	(66)	0	0	0	804,608	02/14/2025
3133929		WASHINGTON	DC		09/01/2023	2.750	1,021,914	0	(219)	0	0	0	4,090,352	02/14/2025
3133934		FALLS CHURCH	VA		03/10/2022	3.125	598,709	0	(499)	0	0	0	1,258,950	02/14/2025
3133935		DALLAS	TX		03/29/2022	2.875	578,448	0	(811)	0	0	0	2,222,371	02/14/2025
3133937		YORBA LINDA	CA		09/01/2023	3.750	1,325,262	0	(1,154)	0	0	0	2,392,383	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3133938		IRVINE	CA		04/14/2022	3.250	887,385	0	(377)	0	0	0	2,670,976	02/14/2025
3133939		SOUTH LAKE TAHOE	CA		03/31/2022	2.875	548,837	0	(731)	0	0	0	1,808,200	03/25/2025
3133948		INLET BEACH	FL		07/07/2022	2.875	585,012	0	623	0	0	0	1,791,680	02/14/2025
3133953		NASHVILLE	TN		04/06/2022	3.500	1,186,953	0	(171)	0	0	0	1,942,118	02/14/2025
3133954		SAN LORENZO	CA		04/11/2022	2.625	701,920	0	356	0	0	0	1,291,977	02/14/2025
3133956		SAN JOSE	CA		03/03/2022	2.750	1,067,505	0	(1,945)	0	0	0	3,590,493	02/14/2025
3133961		AUSTIN	TX		09/01/2023	2.875	677,747	0	157	0	0	0	1,186,146	02/14/2025
3133965		CARPINTERIA	CA		04/13/2022	3.625	905,216	0	(230)	0	0	0	2,201,682	02/14/2025
3133966		SAN RAMON	CA		03/24/2022	3.125	1,160,420	0	(54)	0	0	0	2,105,620	02/14/2025
3133969		SNOHOMISH	WA		03/03/2022	3.750	1,046,769	0	(743)	0	0	0	1,584,372	02/14/2025
3133978		BERKELEY	CA		04/25/2022	2.625	1,100,331	0	499	0	0	0	1,783,488	02/14/2025
3133979		POOLESVILLE	MD		04/07/2022	2.625	635,637	0	160	0	0	0	975,000	03/25/2025
3133982		KAPAA	HI		03/17/2022	2.750	753,916	0	90	0	0	0	1,278,200	03/25/2025
3133983		LOS ALTOS	CA		09/01/2023	2.750	1,209,522	0	(81)	0	0	0	4,919,000	03/25/2025
3133984		ALEXANDRIA	VA		04/11/2022	2.750	1,099,499	0	(57)	0	0	0	2,686,914	02/14/2025
3133987		PEMBROKE	MA		06/13/2022	3.500	892,035	0	(81)	0	0	0	1,409,952	02/14/2025
3133988		TALLAHASSEE	FL		04/12/2022	3.250	816,306	0	(956)	0	0	0	1,821,786	02/14/2025
3133989		CHARLOTTE	NC		03/31/2022	2.875	1,106,780	0	(195)	0	0	0	2,772,880	02/14/2025
3133992		ORINDA	CA		09/01/2023	3.625	1,118,552	0	(720)	0	0	0	1,854,930	02/14/2025
3133999		VESTAVIA	AL		03/22/2022	3.625	627,746	0	(399)	0	0	0	1,187,630	02/14/2025
3134000		ARLINGTON	VA		03/29/2022	3.500	655,878	0	(326)	0	0	0	1,206,125	02/14/2025
3134004		CHEVY CHASE	MD		09/01/2023	3.000	1,054,701	0	(185)	0	0	0	1,855,700	02/14/2025
3134009		DORAL	FL		09/01/2023	3.625	774,739	0	(125)	0	0	0	1,799,372	02/14/2025
3134012		BOCA RATON	FL		03/30/2022	2.750	795,677	0	30	0	0	0	4,317,000	03/25/2025
3134017		NOVATO	CA		09/01/2023	3.500	1,317,970	0	2,138	0	0	0	2,586,822	02/14/2025
3134020		ARLINGTON	VA		09/01/2023	2.875	1,066,497	0	(201)	0	0	0	1,600,000	03/25/2025
3134023		GILBERT	AZ		04/19/2022	3.250	928,931	0	(311)	0	0	0	1,843,599	02/14/2025
3134029		MISSION VIEJO	CA		03/16/2022	3.500	848,068	0	(195)	0	0	0	1,428,300	02/14/2025
3134030		SAN DIEGO	CA		09/01/2023	3.250	642,961	0	91	0	0	0	1,102,750	02/14/2025
3134034		STONEWALL	LA		09/01/2023	3.750	938,334	0	(851)	0	0	0	1,571,916	02/14/2025
3134036		MONTE SERENO	CA		09/01/2023	2.875	672,719	0	2,027	0	0	0	5,398,000	03/25/2025
3134037		MOUNT PLEASANT	SC		03/22/2022	3.750	704,617	0	(362)	0	0	0	1,340,658	02/14/2025
3134038		SAN FRANCISCO	CA		03/17/2022	2.875	680,364	0	(602)	0	0	0	1,411,280	02/14/2025
3134041		NORTHRIDGE	CA		04/06/2022	2.500	761,145	0	546	0	0	0	1,274,570	02/14/2025
3134044		CHARLOTTE	NC		04/13/2022	2.500	560,781	0	380	0	0	0	1,106,132	02/14/2025
3134048		NEW BRAUNFELS	TX		09/01/2023	3.625	774,519	0	(444)	0	0	0	1,969,344	02/14/2025
3134050		NASHVILLE	TN		09/01/2023	3.250	643,489	0	46	0	0	0	1,644,720	02/14/2025
3134052		DENVER	CO		09/01/2023	4.125	994,703	0	(673)	0	0	0	1,375,097	02/14/2025
3134054		PALM HARBOR	FL		04/20/2022	3.250	1,569,926	0	261	0	0	0	3,435,006	02/14/2025
3134057		SAN FRANCISCO	CA		09/01/2023	2.750	963,465	0	568	0	0	0	1,338,260	02/14/2025
3134065		VACAVILLE	CA		03/24/2022	3.750	727,365	0	(509)	0	0	0	1,288,932	02/14/2025
3134066		NEW ORLEANS	LA		03/10/2022	3.000	747,768	0	73	0	0	0	1,140,000	03/25/2025
3134068		SPRING LAKE	NJ		07/11/2022	4.125	893,574	0	92	0	0	0	1,644,701	02/14/2025
3134069		BROKEN ARROW	OK		09/01/2023	3.625	863,883	0	(277)	0	0	0	1,250,000	02/14/2025
3134073		SCOTTSDALE	AZ		04/13/2022	3.625	1,131,985	0	(3,311)	0	0	0	3,982,000	03/25/2025
3134079		METAIRIE	LA		09/01/2023	3.625	768,626	0	(138)	0	0	0	1,582,680	02/14/2025
3134088		FLAGSTAFF	AZ		09/01/2023	4.000	667,027	0	(191)	0	0	0	1,031,908	02/14/2025
3134090		ORLANDO	FL		05/18/2022	3.625	714,451	0	83	0	0	0	1,689,138	02/14/2025
3134092		CASTLE ROCK	CO		09/01/2023	3.875	838,886	0	(188)	0	0	0	956,300	03/25/2025
3134095		LIMERICK	ME		05/31/2022	4.500	244,205	0	160	0	0	0	481,400	03/25/2025
3134099		PACKWOOD	WA		05/11/2022	4.500	542,357	0	762	0	0	0	900,000	03/25/2025
3134100		MARINA	CA		05/19/2022	3.750	970,897	0	7	0	0	0	1,521,531	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3134103		CASPER	WY		03/30/2022	3.250	565,923	0	(132)	0	0	0	1,116,732	02/14/2025
3134105		OAKLAND	CA		09/01/2023	3.750	1,011,047	0	(521)	0	0	0	1,736,106	02/14/2025
3134107		MANTOLOKING	NJ		09/01/2023	3.875	737,552	0	6,928	0	0	0	1,571,604	02/14/2025
3134108		DANVILLE	VA		04/13/2022	4.000	36,725	0	57	0	0	0	155,952	02/14/2025
3134112		WAKE FOREST	NC		09/01/2023	3.875	917,997	0	(186)	0	0	0	1,467,975	02/14/2025
3134114		SEATTLE	WA		03/25/2022	4.125	1,103,961	0	(882)	0	0	0	1,345,998	02/14/2025
3134117		PORTLAND	OR		09/01/2023	3.875	339,010	0	(1,517)	0	0	0	1,052,260	02/14/2025
3134122		WYOMISSING	PA		05/10/2022	3.875	1,055,575	0	(482)	0	0	0	1,797,950	02/14/2025
3134124		LAS VEGAS	NV		04/14/2022	4.250	1,093,498	0	(1,263)	0	0	0	1,672,720	02/14/2025
3134127		CHARLOTTE	NC		05/12/2022	4.125	1,005,708	0	(758)	0	0	0	1,774,847	02/14/2025
3134128		SNOHOMISH	WA		09/01/2023	3.750	635,133	0	(300)	0	0	0	1,417,636	02/14/2025
3134129		IVINS	UT		04/25/2022	4.000	390,635	0	614	0	0	0	775,314	02/14/2025
3134134		POOLESVILLE	MD		04/21/2022	3.625	608,313	0	(308)	0	0	0	1,219,779	02/14/2025
3134136		BAINBRIDGE ISLAND	WA		04/20/2022	3.875	959,449	0	(191)	0	0	0	1,165,000	03/25/2025
3134138		IRVINE	CA		09/01/2023	3.625	991,715	0	(163)	0	0	0	2,000,096	02/14/2025
3134140		SAMMAMISH	WA		04/19/2022	4.000	879,706	0	(621)	0	0	0	1,282,889	02/14/2025
3134150		MINOT	ME		04/22/2022	3.875	312,609	0	621	0	0	0	650,000	03/25/2025
3134151		SAN FRANCISCO	CA		09/01/2023	3.375	1,048,825	0	(18)	0	0	0	2,215,584	02/14/2025
3134153		PARADISE VALLEY	AZ		04/01/2022	4.250	1,252,514	0	(767)	0	0	0	3,568,800	02/14/2025
3134156		DISCOVERY BAY	CA		09/01/2023	3.875	848,877	0	(480)	0	0	0	1,517,890	02/14/2025
3134161		COWDREY	CO		09/01/2023	4.500	305,255	0	445	0	0	0	487,000	03/25/2025
3134166		ARCADIA	CA		04/12/2022	3.875	755,235	0	(758)	0	0	0	1,761,540	02/14/2025
3134168		PALM CITY	FL		04/14/2022	4.500	139,958	0	24	0	0	0	698,340	02/14/2025
3134171		INCLINE VILLAGE	NV		09/01/2023	4.375	960,105	0	(825)	0	0	0	1,226,298	02/14/2025
3134172		DALLAS	TX		04/28/2022	4.250	629,650	0	(523)	0	0	0	650,000	03/25/2025
3134178		YUMA	AZ		05/18/2022	4.500	251,789	0	405	0	0	0	433,840	02/14/2025
3134180		STRATTON	VT		06/13/2022	4.625	458,637	0	1,113	0	0	0	700,000	03/25/2025
3134181		SARASOTA	FL		07/19/2022	4.125	1,000,804	0	(2,289)	0	0	0	2,285,651	02/14/2025
3134187		FULLERTON	CA		09/01/2023	4.000	761,186	0	(525)	0	0	0	1,297,184	02/14/2025
3134189		MILTON	GA		09/01/2023	3.750	1,086,578	0	(675)	0	0	0	1,917,525	02/14/2025
3134203		CANTON	GA		05/12/2022	4.000	699,319	0	(493)	0	0	0	1,015,100	03/25/2025
3134205		RICHMOND	CA		09/01/2023	3.625	687,188	0	(590)	0	0	0	886,600	02/14/2025
3134206		PONTE VEDRA	FL		09/01/2023	3.375	620,167	0	(93)	0	0	0	1,000,230	02/14/2025
3134208		SAINT AUGUSTA	MN		04/22/2022	4.000	734,429	0	(570)	0	0	0	999,000	03/25/2025
3134216		CHESAPEAKE	VA		04/19/2022	3.375	579,291	0	(1,203)	0	0	0	1,336,060	02/14/2025
3134221		NASHVILLE	TN		09/01/2023	3.750	687,276	0	(588)	0	0	0	1,024,016	02/14/2025
3134225		LOS ALTOS	CA		04/21/2022	4.125	665,746	0	(514)	0	0	0	1,417,545	02/14/2025
3134232		MORAGA	CA		09/01/2023	3.250	602,260	0	(208)	0	0	0	1,666,000	02/14/2025
3134236		SANTA BARBARA	CA		04/07/2022	3.500	672,482	0	(849)	0	0	0	1,653,798	02/14/2025
3134237		MANDEVILLE	LA		04/13/2022	3.625	838,019	0	(1,822)	0	0	0	1,488,080	02/14/2025
3134238		LOS ANGELES	CA		04/28/2022	3.250	1,110,701	0	(101)	0	0	0	1,936,660	02/14/2025
3134242		SEATTLE	WA		04/12/2022	4.000	789,411	0	(807)	0	0	0	1,052,169	02/14/2025
3134243		CLAYTON	CA		04/06/2022	3.625	671,987	0	(255)	0	0	0	936,320	02/14/2025
3134245		ROANOKE	VA		07/22/2022	3.750	731,065	0	(98)	0	0	0	1,321,712	02/14/2025
3134247		SANTA MONICA	CA		04/26/2022	3.375	974,050	0	(52)	0	0	0	1,699,264	02/14/2025
3134249		PHOENIX	AZ		09/01/2023	3.750	634,237	0	(372)	0	0	0	1,410,416	02/14/2025
3134254		SEATTLE	WA		04/19/2022	3.375	545,987	0	(915)	0	0	0	1,605,905	02/14/2025
3134255		KENMORE	WA		04/12/2022	3.875	1,153,475	0	(768)	0	0	0	1,395,394	02/14/2025
3134257		LOS ANGELES	CA		05/04/2022	3.750	1,166,729	0	(570)	0	0	0	1,807,380	02/14/2025
3134258		SEATTLE	WA		04/22/2022	3.875	1,133,698	0	(760)	0	0	0	1,488,690	02/14/2025
3134259		PALM DESERT	CA		09/01/2023	4.000	945,433	0	(835)	0	0	0	1,239,000	02/14/2025
3134260		COLORADO SPRINGS	CO		04/25/2022	3.625	1,246,982	0	(2,502)	0	0	0	1,297,400	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3134262		DALLAS	TX		09/01/2023	3.875	787,982	0	(581)	0	0	0	1,117,000	03/25/2025
3134267		CARLSBAD	CA		04/11/2022	3.750	1,109,770	0	(510)	0	0	0	1,899,700	02/14/2025
3134272		SEATTLE	WA		09/01/2023	3.875	749,825	0	(321)	0	0	0	1,291,191	02/14/2025
3134273		WASHINGTON	DC		04/19/2022	3.750	773,005	0	(157)	0	0	0	1,187,766	02/14/2025
3134280		SPRING	TX		05/05/2022	4.125	706,720	0	(686)	0	0	0	1,034,220	02/14/2025
3134282		ROCKVILLE	MD		05/06/2022	4.000	736,589	0	(504)	0	0	0	1,108,470	02/14/2025
3134284		SAN FRANCISCO	CA		09/01/2023	3.875	841,966	0	(529)	0	0	0	1,158,240	02/14/2025
3134285		UPLAND	CA		09/01/2023	4.000	800,680	0	(529)	0	0	0	1,230,012	02/14/2025
3134288		LOS ANGELES	CA		09/01/2023	3.625	976,699	0	(302)	0	0	0	1,950,555	02/14/2025
3134292		SAN DIEGO	CA		09/01/2023	4.250	764,654	0	(693)	0	0	0	1,186,247	02/14/2025
3134296		WATSONVILLE	CA		04/05/2022	3.875	701,576	0	(1,028)	0	0	0	1,068,200	02/14/2025
3134300		MANALAPAN	NJ		06/09/2022	4.000	1,158,942	0	(828)	0	0	0	2,038,100	03/25/2025
3134302		MIDDLETOWN	NJ		05/17/2022	3.750	788,952	0	(361)	0	0	0	1,623,019	02/14/2025
3134304		ORONO	MN		09/01/2023	3.750	446,023	0	(223)	0	0	0	1,623,923	02/14/2025
3134305		TOWNSHIP OF WASHINGTO	NJ		09/01/2023	3.875	924,831	0	(400)	0	0	0	1,448,712	02/14/2025
3134319		BROOKLYN	NY		09/01/2023	3.500	709,838	0	16	0	0	0	1,329,780	02/14/2025
3134320		MORGAN HILL	CA		04/06/2022	3.000	705,087	0	299	0	0	0	1,977,136	02/14/2025
3134328		TUSTIN	CA		05/10/2022	3.875	1,095,446	0	(872)	0	0	0	2,288,844	02/14/2025
3134329		FOLLY BEACH	SC		05/11/2022	3.875	1,154,376	0	(594)	0	0	0	1,903,000	03/25/2025
3134333		LEESBURG	VA		09/01/2023	3.875	886,847	0	124	0	0	0	1,632,588	02/14/2025
3134335		LOS ANGELES	CA		05/05/2022	3.875	974,391	0	(279)	0	0	0	1,472,352	02/14/2025
3134344		ENCINO	CA		09/01/2023	4.125	1,203,803	0	(380)	0	0	0	1,864,128	02/14/2025
3134346		SAINT AUGUSTINE	FL		06/23/2022	4.000	1,023,360	0	(550)	0	0	0	1,736,562	02/14/2025
3134347		ANAHEIM	CA		04/29/2022	3.875	555,873	0	(829)	0	0	0	1,635,920	02/14/2025
3134349		NAPLES	FL		04/26/2022	4.125	700,290	0	(518)	0	0	0	1,986,768	02/14/2025
3134350		PHILADELPHIA	PA		09/01/2023	4.250	752,651	0	(549)	0	0	0	1,110,930	02/14/2025
3134354		FRESNO	CA		09/01/2023	3.750	669,913	0	11	0	0	0	1,452,546	02/14/2025
3134361		EL DORADO HILLS	CA		09/01/2023	4.000	803,089	0	(348)	0	0	0	1,671,408	02/14/2025
3134362		WEST LINN	OR		09/01/2023	3.625	798,466	0	486	0	0	0	1,287,944	02/14/2025
3134366		CAPE CORAL	FL		09/01/2023	4.625	224,228	0	99	0	0	0	392,480	02/14/2025
3134372		LAKE HAVASU CITY	AZ		05/04/2022	4.500	549,148	0	660	0	0	0	981,000	02/14/2025
3134374		LAKE HAVASU	AZ		04/20/2022	4.625	513,156	0	293	0	0	0	847,613	02/14/2025
3134378		SEASIDE	OR		09/01/2023	4.625	720,676	0	(203)	0	0	0	941,472	02/14/2025
3134380		LAKE MARY	FL		05/13/2022	4.250	621,974	0	(9)	0	0	0	1,177,799	02/14/2025
3134390		ATLANTIC BEACH	NC		05/20/2022	5.000	403,874	0	(62)	0	0	0	676,989	02/14/2025
3134391		RALEIGH	NC		06/06/2022	5.000	256,248	0	(41)	0	0	0	390,983	02/14/2025
3134392		LAKE HAVASU CITY	AZ		05/19/2022	5.000	180,771	0	(211)	0	0	0	711,588	02/14/2025
3134393		WALLA WALLA	WA		06/14/2022	5.750	398,068	0	186	0	0	0	548,947	02/14/2025
3134395		NORTH PORT	FL		06/17/2022	5.875	372,447	0	77	0	0	0	479,582	02/14/2025
3134401		MONTROSE	CO		06/17/2022	6.000	252,868	0	32	0	0	0	387,860	02/14/2025
3134402		WENATCHEE	WA		06/27/2022	6.000	540,139	0	(571)	0	0	0	937,962	02/14/2025
3134403		FREEPORT	ME		06/17/2022	6.000	198,662	0	(67)	0	0	0	374,220	02/14/2025
3134404		PARKLAND	FL		06/13/2022	5.250	802,553	0	26	0	0	0	1,324,119	02/14/2025
3134407		GREENSBORO	NC		07/07/2022	5.875	818,987	0	(1,035)	0	0	0	1,246,112	02/14/2025
3134408		GREAT BARRINGTON	MA		07/11/2022	5.500	334,927	0	(17)	0	0	0	468,000	03/25/2025
3134414		HENDERSON	NV		09/13/2022	5.750	696,972	0	280	0	0	0	1,136,543	02/14/2025
3134420		RICHMOND	TX		08/19/2022	5.875	395,416	0	(8,427)	0	0	0	1,173,984	02/14/2025
3134431		VENTURA	CA		10/03/2022	5.875	770,028	0	(521)	0	0	0	1,289,310	02/14/2025
3134434		CHATTAHOOCHEE HILLS	GA		10/11/2022	5.000	968,980	0	315	0	0	0	2,284,130	02/14/2025
3134435		WASHINGTON	DC		09/23/2022	5.375	1,076,548	0	(295)	0	0	0	1,592,528	02/14/2025
3134436		TAMPA	FL		10/20/2022	5.250	1,227,893	0	(225)	0	0	0	1,884,876	02/14/2025
3134443		CIMARRON	CO		10/20/2022	6.000	482,832	0	(1)	0	0	0	750,600	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3134445		LONG BEACH	CA		10/12/2022	6.000	903,724	0	(914)	0	0	0	1,850,750	02/14/2025
3134446		ST GEORGE	UT		10/20/2022	5.875	235,620	0	(70)	0	0	0	554,260	02/14/2025
3134450		THOUSAND OAKS	CA		10/14/2022	5.750	851,456	0	(339)	0	0	0	1,330,010	02/14/2025
3134452		FAIR HAVEN	NJ		10/25/2022	5.875	1,511,092	0	(894)	0	0	0	2,683,044	02/14/2025
3134454		LOS ANGELES	CA		10/17/2022	6.000	1,161,348	0	(1,433)	0	0	0	1,757,250	02/14/2025
3134508		CHINO	CA		10/18/2022	5.375	649,888	0	172	0	0	0	1,200,576	02/14/2025
3134513		MISSION VIEJO	CA		10/13/2022	5.750	673,723	0	(237)	0	0	0	1,474,116	02/14/2025
3134516		ESTERO	FL		11/29/2022	5.750	954,485	0	48	0	0	0	1,873,520	02/14/2025
3134517		BOISE	ID		11/07/2022	6.500	386,869	0	370	0	0	0	526,470	02/14/2025
3134520		FRISCO	TX		12/08/2022	6.500	1,157,523	0	(493)	0	0	0	1,424,640	02/14/2025
3134521		ORLANDO	FL		10/28/2022	5.625	721,736	0	40	0	0	0	1,849,650	02/14/2025
3134568		ANAHEIM	CA		11/29/2022	6.875	596,982	0	22	0	0	0	917,415	02/14/2025
3134572		GOLDEN	CO		11/21/2022	6.250	819,244	0	(99)	0	0	0	1,676,300	03/25/2025
3134573		SAN CLEMENTE	CA		12/08/2022	6.500	625,549	0	6	0	0	0	1,560,384	02/14/2025
3134574		ENCINO	CA		10/26/2022	7.250	196,261	0	(78)	0	0	0	664,734	02/14/2025
3134575		NEWPORT	OR		11/16/2022	6.500	290,187	0	(39)	0	0	0	583,038	02/14/2025
3134618		SANTA ROSA BEACH	FL		11/04/2022	7.375	857,823	0	(156)	0	0	0	1,193,292	02/14/2025
3134621		AVENEL	NJ		10/19/2022	6.875	270,161	0	(5)	0	0	0	468,496	02/14/2025
3134622		NEWTOWN SQUARE	PA		11/17/2022	7.250	541,499	0	(98)	0	0	0	1,003,218	02/14/2025
3134624		FOUNTAIN HILLS	AZ		10/19/2022	7.000	771,107	0	32	0	0	0	1,892,736	02/14/2025
3134625		SAN LUIS OBISPO	CA		10/07/2022	7.250	685,407	0	(111)	0	0	0	1,128,150	02/14/2025
3134731		SANTA CRUZ	CA		10/19/2022	5.375	1,174,421	0	2,389	0	0	0	2,256,240	02/14/2025
3134792		WOODLAND HILLS	CA		11/23/2022	7.750	800,785	0	(507)	0	0	0	1,346,290	02/14/2025
3134795		HIALEAH	FL		11/17/2022	7.500	421,882	0	(99)	0	0	0	761,957	02/14/2025
3134848		FAYETTEVILLE	GA		11/16/2022	7.990	320,241	0	(209)	0	0	0	534,500	03/25/2025
3134850		SALEM	OR		11/14/2022	7.250	432,728	0	(480)	0	0	0	1,359,930	02/14/2025
3134886		RYDAL	PA		01/09/2023	7.125	359,302	0	(92)	0	0	0	668,690	02/14/2025
3134887		SAN MARCOS	TX		12/09/2022	7.500	249,535	0	(19)	0	0	0	330,597	02/14/2025
3134888		BAKERSFIELD	CA		11/15/2022	7.625	405,711	0	(153)	0	0	0	566,255	02/14/2025
3134891		EDMONDS	WA		11/15/2022	7.000	682,187	0	(170)	0	0	0	1,351,812	02/14/2025
3134893		TRACY	CA		12/02/2022	7.875	646,077	0	(378)	0	0	0	1,147,068	02/14/2025
3135284		SOUTH SAN FRANCISCO	CA		12/02/2022	6.500	454,719	0	19	0	0	0	2,045,680	02/14/2025
3135286		SACRAMENTO	CA		12/06/2022	6.500	634,485	0	496	0	0	0	1,061,070	02/14/2025
3135355		MIDDLE RIVER	MD		12/06/2022	6.000	113,963	0	(65)	0	0	0	219,220	02/14/2025
3135356		WASHINGTON	DC		12/20/2022	7.625	251,970	0	(227)	0	0	0	350,000	03/25/2025
3135432		POWELL	OH		12/22/2022	8.250	600,086	0	(300)	0	0	0	945,890	02/14/2025
3135434		LOS LUNAS	NM		12/20/2022	7.625	130,923	0	(3)	0	0	0	241,481	02/14/2025
3135465		CHANDLER	AZ		12/20/2022	7.500	265,368	0	(34)	0	0	0	395,888	02/14/2025
3135471		DUNDALK	MD		12/06/2022	6.000	107,155	0	3	0	0	0	153,000	03/25/2025
3135474		HOUSTON	TX		01/26/2023	8.500	394,178	0	(207)	0	0	0	580,029	02/14/2025
3135475		HOUSTON	TX		12/09/2022	8.500	460,736	0	(367)	0	0	0	746,925	02/14/2025
3135559		DURHAM	NC		12/19/2022	7.500	237,709	0	(129)	0	0	0	376,380	02/14/2025
3135789		TROY	MI		12/14/2022	8.125	434,266	0	(225)	0	0	0	731,472	02/14/2025
3135790		ELK GROVE	CA		12/20/2022	8.375	740,922	0	(3,771)	0	0	0	1,154,736	02/14/2025
3135791		PENDERGRASS	GA		12/23/2022	8.625	719,613	0	(769)	0	0	0	1,362,081	02/14/2025
3135939		HAUPPAUGE	NY		12/28/2022	8.375	595,547	0	(394)	0	0	0	1,159,059	02/14/2025
3135940		BUCKEYE	AZ		12/23/2022	7.875	733,138	0	(1,057)	0	0	0	1,254,288	02/14/2025
3136044		MIAMI	FL		01/06/2023	7.500	1,197,369	0	(466)	0	0	0	1,949,271	02/14/2025
3136250		SARATOGA SPRINGS	NY		02/08/2023	7.875	346,772	0	(101)	0	0	0	746,000	03/25/2025
3136251		LOS ANGELES	CA		12/21/2022	7.500	499,685	0	(241)	0	0	0	890,230	02/14/2025
3136288		NEW PLYMOUTH	ID		12/20/2022	7.500	273,228	0	(71)	0	0	0	341,900	03/25/2025
3136323		PORTLAND	OR		01/27/2023	6.750	673,779	0	(104)	0	0	0	1,078,800	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3136469		HENDERSON	NV		12/29/2022	8.750	389,171	0	(241)	0	0	0	614,180	02/14/2025
3136474		BENTON HARBOR	MI		01/27/2023	8.125	160,845	0	(425)	0	0	0	263,958	02/14/2025
3136475		COLORADO SPRINGS	CO		01/03/2023	7.625	312,518	0	(175)	0	0	0	502,260	02/14/2025
3136606		SOUTH WEBER	UT		01/09/2023	7.250	171,693	0	(36)	0	0	0	367,657	02/14/2025
3136607		NAMPA	ID		02/14/2023	6.875	218,684	0	(96)	0	0	0	566,944	02/14/2025
3136612		COLORADO SPRINGS	CO		01/12/2023	7.125	237,835	0	(167)	0	0	0	461,520	02/14/2025
3136618		MIDVALE	UT		03/20/2023	6.875	316,276	0	(8)	0	0	0	435,000	03/25/2025
3136729		PALMETTO	FL		01/30/2023	7.000	241,591	0	(109)	0	0	0	1,071,261	02/14/2025
3136892		VERO BEACH	FL		01/06/2023	6.875	277,476	0	62	0	0	0	429,671	02/14/2025
3137062		SALT LAKE CTY	UT		03/02/2023	6.750	463,664	0	132	0	0	0	645,000	03/25/2025
3137063		HARLINGEN	TX		02/02/2023	7.000	97,705	0	(13)	0	0	0	128,900	03/25/2025
3137064		NORTHGLENN	CO		02/13/2023	7.750	278,654	0	(164)	0	0	0	503,076	02/14/2025
3137065		LA GRANGE	CA		01/09/2023	7.125	287,550	0	117	0	0	0	481,440	02/14/2025
3137077		STONY POINT	NY		02/21/2023	7.500	483,419	0	(694)	0	0	0	894,768	02/14/2025
3137080		MACHIASPORT	ME		02/14/2023	7.125	185,968	0	8	0	0	0	325,128	02/14/2025
3137207		WASHINGTON	UT		02/09/2023	6.875	175,808	0	(218)	0	0	0	469,354	02/14/2025
3137208		TUTTLE	OK		01/19/2023	7.500	285,254	0	(176)	0	0	0	540,392	02/14/2025
3137209		MURRIETA	CA		02/02/2023	7.750	668,018	0	(166)	0	0	0	934,509	02/14/2025
3137343		LA HABRA HEIGHTS	CA		02/16/2023	8.250	921,020	0	(633)	0	0	0	1,476,720	02/14/2025
3137346		SALT LAKE CITY	UT		01/11/2023	7.125	503,254	0	(93)	0	0	0	713,130	02/14/2025
3137347		BALTIMORE	MD		01/30/2023	7.125	155,098	0	(67)	0	0	0	240,803	02/14/2025
3137349		ROWLETT	TX		01/31/2023	8.250	371,932	0	(113)	0	0	0	488,883	02/14/2025
3137353		BALTIMORE	MD		02/07/2023	7.125	151,118	0	(44)	0	0	0	243,070	02/14/2025
3137385		MIAMI	FL		01/20/2023	8.125	791,493	0	(547)	0	0	0	1,518,591	02/14/2025
3137388		SIMI VALLEY	CA		01/03/2023	7.750	649,403	0	(976)	0	0	0	1,368,036	02/14/2025
3137389		SHERMAN OAKS	CA		02/14/2023	7.750	1,288,314	0	(935)	0	0	0	1,735,000	03/25/2025
3137475		BALTIMORE	MD		02/10/2023	7.125	189,362	0	21	0	0	0	332,223	02/14/2025
3137481		FRESNO	CA		02/06/2023	6.875	975,575	0	(205)	0	0	0	1,653,077	02/14/2025
3137586		POST FALLS	ID		01/27/2023	7.125	978,494	0	(242)	0	0	0	1,283,600	03/25/2025
3137588		UPLAND	CA		04/07/2023	7.500	918,806	0	(239)	0	0	0	1,270,000	03/25/2025
3137589		NORWALK	CT		03/01/2023	8.250	705,355	0	(772)	0	0	0	900,000	03/25/2025
3137629		MIAMI	FL		03/13/2023	7.875	576,063	0	(1,495)	0	0	0	834,400	03/25/2025
3137636		BOTHELL	WA		01/12/2023	8.000	760,179	0	(531)	0	0	0	1,265,446	02/14/2025
3137641		BAKERSFIELD	CA		01/20/2023	7.999	340,428	0	(510)	0	0	0	946,770	02/14/2025
3137646		BUTLER	PA		01/10/2023	7.750	26,685	0	(958)	0	0	0	496,836	02/14/2025
3137651		WEST HILLS	CA		04/25/2023	7.750	595,077	0	(350)	0	0	0	760,000	03/25/2025
3137652		OCALA	FL		03/03/2023	8.250	279,698	0	(673)	0	0	0	435,100	03/25/2025
3137655		TAMPA	FL		02/08/2023	8.250	312,439	0	(225)	0	0	0	526,500	01/08/2025
3137659		HAMILTON	MA		01/25/2023	7.500	460,254	0	(126)	0	0	0	768,400	02/14/2025
3137666		CONROE	TX		03/08/2023	8.250	155,722	0	(3,477)	0	0	0	350,000	03/25/2025
3137667		BULLHEAD CITY	AZ		02/17/2023	7.000	195,561	0	(61)	0	0	0	397,152	02/14/2025
3137669		OAKLAND PARK	FL		02/27/2023	8.000	524,814	0	(228)	0	0	0	869,295	02/14/2025
3137672		GRANDVIEW ON HUDSON	NY		02/14/2023	7.625	950,048	0	(488)	0	0	0	1,659,879	02/14/2025
3137673		BROWNWOOD	TX		03/01/2023	7.625	356,397	0	(402)	0	0	0	597,000	03/25/2025
3137676		CONWAY	SC		03/17/2023	7.875	191,461	0	(108)	0	0	0	315,000	03/25/2025
3137677		WESTLAKE VILLAGE	CA		02/09/2023	7.500	1,106,334	0	(624)	0	0	0	2,005,983	02/14/2025
3137680		BREVARD	NC		03/22/2023	7.250	336,198	0	13	0	0	0	462,000	03/25/2025
3137687		ORANGE PARK	FL		03/30/2023	7.500	308,790	0	7	0	0	0	415,000	03/25/2025
3137693		SPRINGTOWN	TX		02/21/2023	8.000	453,070	0	(495)	0	0	0	639,760	02/14/2025
3137695		PITKIN	CO		02/14/2023	6.000	244,352	0	(136)	0	0	0	729,076	02/14/2025
3137696		PORTLAND	OR		02/13/2023	6.500	208,237	0	(32)	0	0	0	666,222	02/14/2025
3137922		JACKSONVILLE	FL		02/23/2023	7.250	147,301	0	(113)	0	0	0	199,760	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3137928		PRESCOTT	AZ		04/28/2023	6.999	241,778	0	(77)	0	0	0	645,000	03/25/2025
3137929		DORAL	FL		02/27/2023	7.250	968,563	0	(503)	0	0	0	1,871,650	02/14/2025
3137931		INDEPENDENCE	MO		03/09/2023	7.500	125,647	0	14	0	0	0	170,000	03/25/2025
3137932		INDIANAPOLIS	IN		03/20/2023	7.875	172,702	0	(183)	0	0	0	230,000	03/25/2025
3137933		MURRELLS INLET	SC		03/16/2023	6.125	210,886	0	112	0	0	0	296,000	03/25/2025
3137934		BALTIMORE	MD		02/16/2023	7.125	162,341	0	22	0	0	0	241,762	02/14/2025
3137935		ARAB	AL		02/09/2023	8.125	537,372	0	(655)	0	0	0	700,000	03/25/2025
3137937		NAPLES	FL		03/16/2023	7.000	109,720	0	(1,838)	0	0	0	290,000	03/25/2025
3137938		CHRISTIANA	TN		03/31/2023	6.875	546,103	0	(91)	0	0	0	713,000	03/25/2025
3137939		DALY CITY	CA		02/21/2023	6.750	1,150,384	0	(537)	0	0	0	2,116,908	02/14/2025
3138028		ORLANDO	FL		03/17/2023	6.750	113,811	0	(1,195)	0	0	0	560,000	03/25/2025
3138051		FREDERICK	MD		02/17/2023	6.250	157,703	0	64	0	0	0	259,000	03/25/2025
3138052		RANDALLSTOWN	MD		03/17/2023	6.000	147,022	0	40	0	0	0	210,000	03/25/2025
3138056		STUART	FL		02/22/2023	7.375	783,776	0	(528)	0	0	0	1,231,989	02/14/2025
3138060		MERIDIAN	ID		03/14/2023	6.375	306,092	0	38	0	0	0	423,900	03/25/2025
3138061		CYPRESS	TX		03/08/2023	7.500	464,254	0	(873)	0	0	0	670,000	03/25/2025
3138173		SOUTH PASADENA	FL		03/06/2023	7.375	420,989	0	(243)	0	0	0	560,000	03/25/2025
3138175		MANTECA	CA		05/18/2023	6.125	572,396	0	302	0	0	0	805,000	03/25/2025
3138178		HOUSTON	TX		03/16/2023	6.750	336,788	0	(103)	0	0	0	440,000	03/25/2025
3138181		LAKE WORTH	FL		03/31/2023	7.625	148,956	0	(75)	0	0	0	230,000	03/25/2025
3138185		HOUSTON	TX		03/31/2023	7.999	282,621	0	(149)	0	0	0	360,000	03/25/2025
3138293		SCARBOROUGH	ME		04/07/2023	7.000	44,670	0	(748)	0	0	0	305,000	03/25/2025
3138385		SHERMAN	TX		03/13/2023	6.500	214,725	0	(13)	0	0	0	298,000	03/25/2025
3138387		MOORESVILLE	NC		03/30/2023	6.625	92,572	0	(1)	0	0	0	220,000	03/25/2025
3138388		PORT ORCHARD	WA		03/28/2023	8.375	739,014	0	(795)	0	0	0	923,000	03/25/2025
3138390		AUBURN	ME		03/16/2023	6.250	179,312	0	(55)	0	0	0	395,000	03/25/2025
3138393		SMYRNA	GA		02/23/2023	7.875	439,437	0	(301)	0	0	0	644,112	02/14/2025
3138453		MORGAN HILL	CA		03/07/2023	6.750	1,309,291	0	(407)	0	0	0	1,680,000	03/25/2025
3138567		PORTLAND	OR		03/02/2023	6.625	80,300	0	33	0	0	0	630,000	03/25/2025
3138573		SANTA ROSA BEACH	FL		03/14/2023	7.500	356,543	0	(61)	0	0	0	600,000	03/25/2025
3138574		STAR	ID		03/09/2023	6.625	317,450	0	60	0	0	0	448,000	03/25/2025
3138590		VERO BEACH	FL		03/14/2023	6.250	130,642	0	(11)	0	0	0	360,000	03/25/2025
3138594		BALTIMORE	MD		03/24/2023	6.125	96,543	0	(1)	0	0	0	250,000	03/25/2025
3138595		MC BAIN	MI		03/14/2023	7.625	171,946	0	(22)	0	0	0	224,000	03/25/2025
3138598		SAN ANTONIO	TX		03/14/2023	8.250	272,503	0	(304)	0	0	0	350,000	03/25/2025
3138600		ALPINE	CA		03/30/2023	8.375	758,128	0	(138)	0	0	0	860,000	03/25/2025
3138602		LEHI	UT		02/09/2023	7.875	1,222,425	0	(876)	0	0	0	1,940,165	02/14/2025
3138603		DALY CITY	CA		03/01/2023	7.625	902,881	0	(943)	0	0	0	1,340,000	03/25/2025
3138607		PACIFIC BEACH	WA		03/29/2023	6.625	670,036	0	(146)	0	0	0	920,000	03/25/2025
3138728		HOUSTON	TX		05/12/2023	7.125	422,737	0	(96)	0	0	0	555,000	03/25/2025
3138729		VENTURA	CA		03/09/2023	6.750	648,439	0	(192)	0	0	0	829,000	03/25/2025
3138730		ROANOKE RAPIDS	NC		03/29/2023	7.625	230,622	0	19	0	0	0	266,000	03/25/2025
3138731		PARAGOULD	AR		03/01/2023	7.000	3,494	0	230	0	0	0	84,000	03/25/2025
3138732		FLAGSTAFF	AZ		03/22/2023	6.875	319,704	0	46	0	0	0	415,000	03/25/2025
3138735		CHARLOTTE	NC		04/12/2023	7.375	1,011,480	0	(549)	0	0	0	1,300,000	03/25/2025
3138736		CHARLOTTE	NC		03/09/2023	7.125	295,422	0	58	0	0	0	390,000	03/25/2025
3138907		FLAGSTAFF	AZ		04/07/2023	7.250	462,243	0	3	0	0	0	568,000	03/25/2025
3138908		PLANO	TX		03/14/2023	7.250	393,260	0	(165)	0	0	0	523,000	03/25/2025
3139014		CARBONDALE	CO		03/10/2023	6.500	400,260	0	0	0	0	0	590,000	03/25/2025
3139016		NORCO	CA		03/29/2023	6.500	397,618	0	(42)	0	0	0	610,000	03/25/2025
3139017		WASHINGTON	DC		04/10/2023	6.750	1,136,898	0	(463)	0	0	0	1,457,000	03/25/2025
3139204		NEW RIVER	AZ		03/14/2023	7.250	443,011	0	(162)	0	0	0	710,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3139211		SARASOTA	FL		03/29/2023	7.750	730,067	0	(594)	0	0	0	1,225,000	03/25/2025
3139212		MIAMI	FL		04/13/2023	7.375	449,612	0	(324)	0	0	0	890,000	03/25/2025
3139214		STOCKTON	CA		03/13/2023	7.625	433,310	0	(504)	0	0	0	560,000	03/25/2025
3139219		CHARLOTTE	NC		03/30/2023	7.625	282,944	0	(23)	0	0	0	425,000	03/25/2025
3139220		LA VERKIN	UT		04/14/2023	6.500	221,092	0	(105)	0	0	0	388,000	03/25/2025
3139279		SARASOTA	FL		03/29/2023	7.750	319,683	0	(286)	0	0	0	415,000	03/25/2025
3139281		BEL AIR	MD		04/05/2023	7.000	185,232	0	5	0	0	0	300,000	03/25/2025
3139282		GULF SHORES	AL		03/16/2023	7.625	578,986	0	(88)	0	0	0	705,000	03/25/2025
3139285		CHARLOTTE	NC		03/16/2023	7.625	383,279	0	(83)	0	0	0	570,000	03/25/2025
3139286		EL CAJON	CA		04/28/2023	6.999	1,071,809	0	(495)	0	0	0	1,450,000	03/25/2025
3139287		BALTIMORE	MD		07/06/2023	7.250	71,649	0	13	0	0	0	100,000	03/25/2025
3139291		LAKE HAVASU CITY	AZ		03/20/2023	6.500	217,065	0	(33)	0	0	0	370,000	03/25/2025
3139292		RIVERSIDE	CA		03/29/2023	7.250	900,950	0	(771)	0	0	0	1,175,000	03/25/2025
3139297		CAVE CREEK	AZ		03/31/2023	7.375	736,127	0	(813)	0	0	0	945,000	03/25/2025
3139300		WAKE FOREST	NC		04/17/2023	6.375	442,086	0	(230)	0	0	0	765,000	03/25/2025
3139301		HINESVILLE	GA		04/04/2023	7.000	131,636	0	7	0	0	0	194,000	03/25/2025
3139307		MIAMI	FL		05/16/2023	7.875	352,100	0	(280)	0	0	0	475,000	03/25/2025
3139731		JUSTIN	TX		04/11/2023	7.125	214,253	0	(83)	0	0	0	295,000	03/25/2025
3140446		PHOENIX	AZ		04/17/2023	7.500	322,838	0	136	0	0	0	425,000	03/25/2025
3140447		SAINT PETERSBURG	FL		03/29/2023	7.875	814,484	0	(85)	0	0	0	955,000	03/25/2025
3140449		YUCCA VALLEY	CA		04/06/2023	7.000	355,650	0	(136)	0	0	0	455,000	03/25/2025
3140450		MIDLAND	TX		05/02/2023	7.875	514,552	0	(221)	0	0	0	650,000	03/25/2025
3140451		OXNARD	CA		03/30/2023	7.875	770,651	0	(220)	0	0	0	868,000	03/25/2025
3140452		CANTON	GA		04/24/2023	6.625	1,759,807	0	(395)	0	0	0	2,729,000	03/25/2025
3140684		PHOENIX	AZ		04/21/2023	7.000	408,801	0	(191)	0	0	0	800,000	03/25/2025
3140872		VENICE	FL		05/18/2023	7.875	730,314	0	(46)	0	0	0	845,000	03/25/2025
3140873		FALLS CHURCH	VA		04/04/2023	6.875	990,916	0	(594)	0	0	0	1,750,000	03/25/2025
3140875		LAKE HAVASU CITY	AZ		04/04/2023	6.375	264,452	0	(119)	0	0	0	442,000	03/25/2025
3140878		ROSEMEAD	CA		04/28/2023	7.125	535,298	0	(242)	0	0	0	740,000	03/25/2025
3140879		PENSACOLA	FL		05/19/2023	7.375	248,627	0	(140)	0	0	0	635,000	03/25/2025
3140882		MONTGOMERY	TX		04/26/2023	7.625	204,274	0	(44)	0	0	0	367,000	03/25/2025
3140884		SANTA BARBARA	CA		04/06/2023	6.250	1,340,197	0	(726)	0	0	0	3,575,000	03/25/2025
3140885		SCOTTSDALE	AZ		03/30/2023	7.125	528,563	0	(264)	0	0	0	845,000	03/25/2025
3140886		BERLIN	MD		04/10/2023	7.875	389,596	0	40	0	0	0	446,000	03/25/2025
3140889		WINDCREST	TX		04/07/2023	7.500	316,379	0	(193)	0	0	0	397,000	03/25/2025
3140892		THE VILLAGES	FL		04/21/2023	6.875	278,545	0	(125)	0	0	0	407,000	03/25/2025
3140893		LONG BEACH	CA		03/30/2023	6.250	398,777	0	(654)	0	0	0	1,000,000	03/25/2025
3140895		ATLANTA	GA		05/18/2023	7.500	400,569	0	(183)	0	0	0	540,000	03/25/2025
3140898		LUPTON	MI		04/20/2023	7.625	225,887	0	56	0	0	0	260,000	03/25/2025
3140899		PEORIA	AZ		03/16/2023	7.625	184,646	0	(118)	0	0	0	460,000	03/25/2025
3140900		RUTLAND	VT		03/29/2023	7.125	163,572	0	12	0	0	0	250,000	03/25/2025
3140901		BEAVERTON	OR		04/14/2023	6.875	331,647	0	(126)	0	0	0	541,000	03/25/2025
3140902		AVONDALE	AZ		04/03/2023	7.625	155,215	0	(86)	0	0	0	360,000	03/25/2025
3140903		ST GEORGE	UT		04/06/2023	7.500	558,481	0	(169)	0	0	0	730,000	03/25/2025
3140904		WEST HAVEN	UT		03/22/2023	6.000	257,374	0	104	0	0	0	370,000	03/25/2025
3140905		ALAMEDA	CA		06/01/2023	6.000	708,634	0	582	0	0	0	1,259,000	03/25/2025
3140943		ST GEORGE	UT		03/28/2023	7.500	498,007	0	(95)	0	0	0	635,000	03/25/2025
3140944		ROEBUCK	SC		05/12/2023	7.875	73,768	0	(730)	0	0	0	401,000	03/25/2025
3140946		SANTA ANA	CA		04/07/2023	7.875	764,993	0	(554)	0	0	0	950,000	03/25/2025
3141071		OAKLAND	CA		05/22/2023	7.125	357,562	0	(103)	0	0	0	690,000	03/25/2025
3141072		INGLEWOOD	CA		04/18/2023	7.875	700,913	0	(520)	0	0	0	875,000	03/25/2025
3141074		SAN MARCOS	CA		05/03/2023	6.250	893,495	0	(198)	0	0	0	1,257,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3141075		NORTH BERGEN	NJ		06/01/2023	7.875	413,394	0	(176)	0	0	0	520,000	03/25/2025
3141080		SAN MATEO	CA		04/14/2023	6.000	1,196,690	0	1,214	0	0	0	1,600,000	03/25/2025
3141081		BOULDER	CO		04/21/2023	6.375	979,190	0	(350)	0	0	0	2,025,000	03/25/2025
3141083		CORTEZ	CO		04/14/2023	7.625	161,156	0	(26)	0	0	0	199,000	03/25/2025
3141089		MANSFIELD	TX		04/17/2023	7.375	837,471	0	(484)	0	0	0	1,142,000	03/25/2025
3141091		BRENTWOOD	TN		04/25/2023	6.625	1,370,010	0	(391)	0	0	0	1,765,000	03/25/2025
3141092		NORTH POTOMAC	MD		05/11/2023	6.500	2,089,199	0	310	0	0	0	3,067,000	03/25/2025
3141093		SPRING	TX		04/25/2023	6.625	820,754	0	(197)	0	0	0	1,075,000	03/25/2025
3141094		CICERO	IL		05/12/2023	7.875	145,493	0	(26)	0	0	0	175,000	03/25/2025
3141097		LA GRANGE	CA		05/09/2023	7.125	317,980	0	(155)	0	0	0	410,000	03/25/2025
3141099		POMPANO BEACH	FL		03/24/2023	7.125	192,183	0	(347)	0	0	0	280,000	03/25/2025
3141120		PLAYA DEL REY	CA		04/24/2023	7.625	1,595,928	0	(660)	0	0	0	2,150,000	03/25/2025
3141122		SALT LAKE CITY	UT		04/05/2023	7.000	608,598	0	(72)	0	0	0	780,000	03/25/2025
3141124		DALLAS	TX		04/28/2023	6.750	779,424	0	(80)	0	0	0	1,000,000	03/25/2025
3141126		WILLCOX	AZ		04/14/2023	7.000	96,371	0	3	0	0	0	140,000	03/25/2025
3141134		MORAGA	CA		04/24/2023	6.375	1,203,566	0	(527)	0	0	0	1,550,000	03/25/2025
3141135		MIAMI	FL		04/28/2023	7.875	1,199,174	0	(744)	0	0	0	1,500,000	03/25/2025
3141355		BOCA RATON	FL		05/01/2023	7.750	534,511	0	(255)	0	0	0	700,000	03/25/2025
3141357		MURRIETA	CA		04/14/2023	7.875	609,084	0	(313)	0	0	0	765,000	03/25/2025
3141359		WILSONVILLE	OR		05/10/2023	7.000	414,524	0	(140)	0	0	0	599,900	03/25/2025
3141360		ARLINGTON	TX		04/19/2023	7.875	716,657	0	(573)	0	0	0	930,000	03/25/2025
3141361		THE VILLAGES	FL		04/03/2023	7.625	236,148	0	(61)	0	0	0	307,000	03/25/2025
3141435		AUSTIN	TX		04/14/2023	6.750	366,792	0	2	0	0	0	485,000	03/25/2025
3141437		GADSDEN	AL		05/01/2023	7.875	392,694	0	(294)	0	0	0	483,000	03/25/2025
3141439		MARTINEZ	CA		04/20/2023	7.375	495,211	0	(317)	0	0	0	680,000	03/25/2025
3141443		GOLETA	CA		04/17/2023	6.250	926,906	0	(459)	0	0	0	1,300,000	03/25/2025
3141450		NAPLES	FL		05/03/2023	7.500	374,192	0	(264)	0	0	0	500,000	03/25/2025
3141451		ENGLEWOOD	FL		04/27/2023	7.875	294,871	0	(223)	0	0	0	375,000	03/25/2025
3141456		CORTE MADERA	CA		04/20/2023	6.250	778,187	0	(68)	0	0	0	1,020,000	03/25/2025
3141458		SANTA ANA	CA		05/03/2023	6.999	810,535	0	(389)	0	0	0	1,028,000	03/25/2025
3141459		HOMER GLEN	IL		05/01/2023	7.875	525,742	0	(75)	0	0	0	634,000	03/25/2025
3141463		FREDERICKSBURG	TX		05/17/2023	7.875	583,808	0	(375)	0	0	0	730,000	03/25/2025
3141466		TRUMBULL	CT		05/24/2023	7.500	428,791	0	(208)	0	0	0	540,000	03/25/2025
3141469		DENVER	CO		05/05/2023	7.875	1,597,742	0	119	0	0	0	1,825,000	03/25/2025
3141572		CANYON LAKE	CA		05/05/2023	7.750	938,900	0	(152)	0	0	0	1,125,000	03/25/2025
3141684		GARDEN CITY	UT		04/07/2023	6.625	484,094	0	(315)	0	0	0	840,000	03/25/2025
3141686		SAN LEANDRO	CA		05/04/2023	6.250	842,363	0	(301)	0	0	0	1,075,000	03/25/2025
3141744		BLUFFTON	SC		06/05/2023	7.125	373,222	0	84	0	0	0	500,000	03/25/2025
3141746		MEMPHIS	TN		04/19/2023	7.625	328,479	0	(438)	0	0	0	415,000	03/25/2025
3141750		SAINT LOUIS	MO		05/09/2023	6.500	1,098,562	0	(275)	0	0	0	1,420,000	03/25/2025
3141752		PISMO BEACH	CA		05/23/2023	6.250	731,319	0	(489)	0	0	0	1,650,000	03/25/2025
3141753		PALM COAST	FL		04/13/2023	6.250	1,092,147	0	(281)	0	0	0	1,525,000	03/25/2025
3141755		CANOGA PARK	CA		04/27/2023	7.125	520,804	0	(1,093)	0	0	0	755,000	03/25/2025
3141756		JACKSONVILLE	FL		04/25/2023	7.875	707,345	0	(159)	0	0	0	825,000	03/25/2025
3141760		DALLAS	TX		05/03/2023	6.250	1,376,877	0	(859)	0	0	0	1,750,000	03/25/2025
3141761		BALTIMORE	MD		05/11/2023	7.500	76,526	0	(3)	0	0	0	102,000	03/25/2025
3141767		BOZEMAN	MT		05/08/2023	7.375	460,835	0	(376)	0	0	0	586,000	03/25/2025
3141770		CHICAGO	IL		05/12/2023	6.500	682,786	0	(358)	0	0	0	890,000	03/25/2025
3141773		ARVADA	CO		05/01/2023	6.250	443,210	0	(173)	0	0	0	565,000	03/25/2025
3141781		CORNELIUS	NC		05/18/2023	6.750	1,188,290	0	(683)	0	0	0	1,600,000	03/25/2025
3141783		ROHNERT PARK	CA		04/11/2023	7.125	668,215	0	(180)	0	0	0	1,016,500	03/25/2025
3141784		GARDEN GROVE	CA		04/17/2023	7.875	703,041	0	(609)	0	0	0	880,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3141785		ALPHARETTA	GA		05/02/2023	7.625	668,899	0	(487)	0	0	0	836,000	03/25/2025
3141791		VIENNA	VA		04/25/2023	6.500	997,974	0	(380)	0	0	0	1,200,000	03/25/2025
3141793		STOCKTON	CA		04/06/2023	7.500	339,751	0	(237)	0	0	0	430,000	03/25/2025
3141795		DANA POINT	CA		05/02/2023	6.250	1,425,060	0	(964)	0	0	0	1,830,000	03/25/2025
3141801		AURORA	CO		04/04/2023	7.875	561,120	0	(387)	0	0	0	720,000	03/25/2025
3141806		RANCHO CUCAMONGA	CA		06/30/2023	6.999	1,098,495	0	(496)	0	0	0	1,390,000	03/25/2025
3141807		MANASSAS	VA		04/27/2023	6.500	863,030	0	(296)	0	0	0	1,210,000	03/25/2025
3141809		ENCINO	CA		04/20/2023	6.875	918,613	0	(539)	0	0	0	1,190,000	03/25/2025
3141810		CHICAGO	IL		05/12/2023	6.625	751,044	0	(384)	0	0	0	1,000,000	03/25/2025
3141815		LONG BEACH	CA		04/24/2023	6.500	573,000	0	(522)	0	0	0	750,000	03/25/2025
3141818		HAVERTOWN	PA		05/01/2023	7.875	240,454	0	(45)	0	0	0	285,000	03/25/2025
3141819		WESTON	CT		05/30/2023	6.250	403,683	0	(220)	0	0	0	1,150,000	03/25/2025
3141820		SARASOTA	FL		04/26/2023	7.375	805,608	0	(686)	0	0	0	1,050,000	03/25/2025
3141825		BELMONT	MI		05/02/2023	6.250	487,872	0	(253)	0	0	0	634,000	03/25/2025
3141826		SHIP BOTTOM	NJ		05/02/2023	6.250	1,688,300	0	(715)	0	0	0	2,200,000	03/25/2025
3141829		MIAMI	FL		04/26/2023	6.999	996,146	0	(495)	0	0	0	1,300,000	03/25/2025
3141832		SAN DIEGO	CA		06/14/2023	6.375	1,260,398	0	(1,241)	0	0	0	1,605,000	03/25/2025
3141833		LITCHFIELD PARK	AZ		05/22/2023	6.250	628,486	0	(239)	0	0	0	825,000	03/25/2025
3141834		DANA POINT	CA		04/24/2023	6.250	1,536,486	0	(872)	0	0	0	1,960,000	03/25/2025
3141843		PALM SPRINGS	CA		05/02/2023	6.250	1,147,307	0	(755)	0	0	0	1,461,000	03/25/2025
3141845		BUCKEYE	AZ		06/14/2023	6.750	1,079,978	0	(616)	0	0	0	1,380,000	03/25/2025
3141846		LA JOLLA	CA		05/04/2023	6.250	982,362	0	(1,058)	0	0	0	1,575,000	03/25/2025
3141847		MARYSVILLE	WA		04/25/2023	7.125	500,836	0	(193)	0	0	0	680,000	03/25/2025
3141849		SAN BERNARDINO	CA		05/05/2023	6.375	426,229	0	(534)	0	0	0	725,000	03/25/2025
3141851		REDDING	CA		04/25/2023	6.500	656,406	0	(538)	0	0	0	825,000	03/25/2025
3141854		HENDERSON	NV		05/15/2023	6.750	427,708	0	(351)	0	0	0	680,000	03/25/2025
3141856		HINSDALE	IL		04/24/2023	6.250	624,921	0	(468)	0	0	0	845,000	03/25/2025
3141857		SPRINGFIELD	VA		05/01/2023	6.500	418,746	0	(314)	0	0	0	605,000	03/25/2025
3141859		SAN DIEGO	CA		05/02/2023	6.875	950,581	0	(1,289)	0	0	0	1,215,000	03/25/2025
3141860		WILMINGTON	VT		05/17/2023	6.250	466,652	0	(358)	0	0	0	650,000	03/25/2025
3141874		OCEANSIDE	CA		04/28/2023	6.625	753,798	0	(645)	0	0	0	968,000	03/25/2025
3141876		RANCHO CUCAMONGA	CA		06/05/2023	6.250	1,350,049	0	(836)	0	0	0	1,855,000	03/25/2025
3141879		OAKLAND	CA		04/26/2023	6.250	724,392	0	(471)	0	0	0	1,000,000	03/25/2025
3141883		NICEVILLE	FL		06/06/2023	6.625	778,725	0	(364)	0	0	0	999,000	03/25/2025
3141884		SOUTH LAKE TAHOE	CA		05/19/2023	6.625	1,080,615	0	(763)	0	0	0	1,465,000	03/25/2025
3141885		ACTON	MA		05/24/2023	6.250	629,567	0	(424)	0	0	0	976,000	03/25/2025
3141886		SAN FRANCISCO	CA		04/21/2023	6.250	1,413,576	0	(375)	0	0	0	1,750,000	03/25/2025
3141887		WEST ORANGE	NJ		06/23/2023	6.750	494,306	0	(244)	0	0	0	625,000	03/25/2025
3141888		BAY CITY	MI		05/25/2023	7.625	52,261	0	1,740	0	0	0	75,000	03/25/2025
3141890		WINNETKA	IL		04/18/2023	6.375	1,403,615	0	179	0	0	0	1,920,000	03/25/2025
3141891		SANTA FE	NM		05/09/2023	6.250	863,617	0	(6)	0	0	0	1,200,000	03/25/2025
3141892		DALLAS	TX		04/24/2023	6.375	369,925	0	(216)	0	0	0	505,000	03/25/2025
3141893		CLAYTON	NC		06/01/2023	7.750	598,678	0	(451)	0	0	0	759,000	03/25/2025
3141895		CHICAGO	IL		05/30/2023	6.250	794,572	0	(801)	0	0	0	1,670,000	03/25/2025
3141896		PARKER	CO		05/24/2023	6.375	702,710	0	(380)	0	0	0	975,000	03/25/2025
3141897		OCEANSIDE	CA		05/11/2023	6.500	675,063	0	(359)	0	0	0	855,000	03/25/2025
3141903		FULLERTON	CA		05/09/2023	6.750	747,695	0	(256)	0	0	0	1,200,000	03/25/2025
3141906		BRADENTON	FL		06/20/2023	6.500	1,605,319	0	(458)	0	0	0	2,090,000	03/25/2025
3141909		BRANSON	MO		05/11/2023	7.625	190,828	0	(115)	0	0	0	255,000	03/25/2025
3141911		PORTLAND	OR		05/12/2023	6.625	167,700	0	(84)	0	0	0	550,000	03/25/2025
3141914		LEANDER	TX		05/09/2023	6.625	327,864	0	(386)	0	0	0	435,000	03/25/2025
3141915		BULLHEAD CITY	AZ		05/19/2023	6.875	1,275,260	0	(880)	0	0	0	1,616,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3141918		VICTOR	ID		05/11/2023	7.250	544,299	0	(307)	0	0	0	685,000	03/25/2025
3141919		RIVERSIDE	CA		05/15/2023	7.375	1,192,474	0	(932)	0	0	0	1,533,000	03/25/2025
3141922		HIGHLANDS	NJ		06/12/2023	7.125	381,217	0	(216)	0	0	0	480,000	03/25/2025
3141925		GEORGETOWN	TX		05/25/2023	7.375	399,344	0	(549)	0	0	0	549,000	03/25/2025
3141926		WILTON MANORS	FL		05/19/2023	6.999	1,793,933	0	(1,263)	0	0	0	2,250,000	03/25/2025
3141929		SAN RAMON	CA		04/26/2023	6.750	732,785	0	(567)	0	0	0	1,260,000	03/25/2025
3141930		JONESTOWN	TX		05/02/2023	6.375	983,790	0	(457)	0	0	0	1,340,000	03/25/2025
3141931		AUSTIN	TX		05/04/2023	6.250	776,290	0	(446)	0	0	0	990,000	03/25/2025
3141933		PACIFIC BEACH	WA		05/11/2023	6.625	364,022	0	(190)	0	0	0	589,000	03/25/2025
3141938		ABITA SPRINGS	LA		05/10/2023	6.750	487,040	0	(1,354)	0	0	0	926,000	03/25/2025
3141941		ENCINITAS	CA		06/01/2023	6.250	938,669	0	(597)	0	0	0	1,500,000	03/25/2025
3142054		DERIDDER	LA		06/14/2023	7.250	131,997	0	(87)	0	0	0	171,000	03/25/2025
3142128		BRIGANTINE	NJ		05/15/2023	6.500	247,728	0	(162)	0	0	0	426,000	03/25/2025
3142130		MIAMI	FL		05/09/2023	6.875	867,909	0	(816)	0	0	0	1,850,000	03/25/2025
3142131		BARNSTEAD	NH		06/13/2023	6.750	608,187	0	(392)	0	0	0	775,000	03/25/2025
3142132		MESA	AZ		05/30/2023	7.375	1,185,123	0	(1,519)	0	0	0	1,506,000	03/25/2025
3142133		OGDEN	UT		05/03/2023	6.375	310,042	0	28	0	0	0	430,000	03/25/2025
3142136		BALDWYN	MS		06/21/2023	6.750	212,438	0	(219)	0	0	0	282,000	03/25/2025
3142141		SIMI VALLEY	CA		05/12/2023	7.875	656,775	0	(277)	0	0	0	790,000	03/25/2025
3142145		SEVIERVILLE	TN		05/08/2023	6.500	343,978	0	(139)	0	0	0	690,000	03/25/2025
3142147		CHARLESTON	SC		05/17/2023	6.750	397,843	0	(164)	0	0	0	510,000	03/25/2025
3142150		THE VILLAGES	FL		06/02/2023	6.750	256,341	0	(269)	0	0	0	350,000	03/25/2025
3142152		ALAMEDA	CA		05/11/2023	6.250	902,510	0	(518)	0	0	0	1,220,000	03/25/2025
3142154		MANALAPAN	NJ		06/01/2023	6.750	693,472	0	(394)	0	0	0	1,027,000	03/25/2025
3142157		LAKEWOOD RANCH	FL		05/25/2023	7.625	543,824	0	(384)	0	0	0	681,000	03/25/2025
3142160		FOLEY	AL		07/31/2023	7.125	238,658	0	(589)	0	0	0	321,000	03/25/2025
3142168		OAKLAND	CA		04/24/2023	7.000	1,834,126	0	(1,361)	0	0	0	2,300,000	03/25/2025
3142173		CHICAGO	IL		06/20/2023	6.250	1,061,563	0	(455)	0	0	0	1,350,000	03/25/2025
3142178		FORT WORTH	TX		05/18/2023	6.625	1,062,074	0	(431)	0	0	0	1,353,000	03/25/2025
3142179		EASTVALE	CA		05/02/2023	6.625	662,496	0	(359)	0	0	0	840,000	03/25/2025
3142181		DUVALL	WA		05/09/2023	6.625	749,654	0	(367)	0	0	0	950,000	03/25/2025
3142183		KATY	TX		04/14/2023	8.875	796,386	0	(628)	0	0	0	940,000	03/25/2025
3142188		SCOTTSDALE	AZ		05/12/2023	6.250	1,192,125	0	(650)	0	0	0	1,513,000	03/25/2025
3142190		PORTLAND	OR		05/04/2023	6.500	424,656	0	(225)	0	0	0	549,000	03/25/2025
3142191		CHICAGO	IL		05/24/2023	6.250	973,582	0	(2,368)	0	0	0	1,765,000	03/25/2025
3142192		TAMPA	FL		05/23/2023	7.000	451,181	0	(338)	0	0	0	565,000	03/25/2025
3142195		HAYWARD	CA		06/08/2023	6.999	503,224	0	(107)	0	0	0	765,000	03/25/2025
3142205		SEATTLE	WA		05/04/2023	7.375	406,929	0	(313)	0	0	0	778,000	03/25/2025
3142206		STRAWBERRY	AZ		05/09/2023	7.750	285,827	0	(301)	0	0	0	560,000	03/25/2025
3142207		JACKSONVILLE	FL		05/11/2023	7.625	61,402	0	3	0	0	0	82,000	03/25/2025
3142211		SHELLEY	ID		04/18/2023	8.125	883,247	0	(604)	0	0	0	1,110,000	03/25/2025
3142354		SAN DIEGO	CA		05/22/2023	6.375	252,946	0	(9,647)	0	0	0	1,705,000	03/25/2025
3142359		OAKLAND	CA		04/28/2023	6.375	1,181,815	0	(348)	0	0	0	1,510,000	03/25/2025
3142360		SOUTHERN SHORES	NC		05/16/2023	6.750	1,035,398	0	(259)	0	0	0	1,340,000	03/25/2025
3142361		SPOKANE	WA		05/24/2023	6.875	344,027	0	(140)	0	0	0	715,000	03/25/2025
3142363		MARICOPA	AZ		05/05/2023	6.500	217,640	0	(136)	0	0	0	530,000	03/25/2025
3142364		CLOVER	SC		05/19/2023	7.500	408,594	0	(209)	0	0	0	760,000	03/25/2025
3142365		SANTA CRUZ	CA		05/05/2023	6.625	986,471	0	(483)	0	0	0	1,700,000	03/25/2025
3142370		LOS ANGELES	CA		04/25/2023	6.625	791,004	0	(301)	0	0	0	1,010,000	03/25/2025
3142372		GLENDALE	AZ		05/11/2023	6.999	285,063	0	(148)	0	0	0	490,000	03/25/2025
3142478		EAGLE	ID		06/21/2023	7.125	845,106	0	(425)	0	0	0	1,600,000	03/25/2025
3142479		SOUTH MIAMI	FL		06/06/2023	6.750	996,070	0	(744)	0	0	0	1,250,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3142482		HOMESTEAD	FL		05/25/2023	8.375	632,602	0	(226)	0	0	0	765,000	03/25/2025
3142491		YORBA LINDA	CA		05/10/2023	6.750	879,749	0	(568)	0	0	0	1,110,000	03/25/2025
3142493		PETALUMA	CA		05/04/2023	6.750	812,856	0	(492)	0	0	0	1,025,000	03/25/2025
3142494		NAPLES	FL		06/30/2023	7.750	291,578	0	(167)	0	0	0	365,000	03/25/2025
3142496		DENVER	CO		06/01/2023	6.500	703,011	0	(1,000)	0	0	0	2,675,000	03/25/2025
3142498		FRISCO	TX		05/22/2023	6.500	1,242,671	0	(1,408)	0	0	0	2,300,000	03/25/2025
3142499		HORSESHOE BAY	TX		05/30/2023	6.875	166,377	0	(4,087)	0	0	0	855,000	03/25/2025
3142502		CEMENT CITY	MI		05/15/2023	7.375	135,144	0	(85)	0	0	0	182,000	03/25/2025
3142503		SAN FRANCISCO	CA		05/09/2023	6.250	746,272	0	(440)	0	0	0	1,700,000	03/25/2025
3142505		BRADENTON	FL		07/10/2023	7.625	390,174	0	(221)	0	0	0	520,000	03/25/2025
3142506		SEATTLE	WA		05/16/2023	6.750	826,598	0	(646)	0	0	0	1,130,000	03/25/2025
3142508		PLEASANT VIEW	TN		05/10/2023	6.875	223,500	0	(142)	0	0	0	550,000	03/25/2025
3142509		PARKLAND	FL		06/16/2023	6.999	1,373,210	0	(828)	0	0	0	1,734,000	03/25/2025
3142512		BIRMINGHAM	AL		06/09/2023	6.625	869,360	0	(611)	0	0	0	1,370,000	03/25/2025
3142514		COTUIT	MA		05/22/2023	6.625	482,018	0	(423)	0	0	0	630,000	03/25/2025
3142517		WASHINGTON	PA		05/22/2023	6.875	184,285	0	(164)	0	0	0	252,000	03/25/2025
3142518		CALDWELL	ID		05/18/2023	6.000	240,874	0	108	0	0	0	340,000	03/25/2025
3142519		SOUTHWEST RANCHES	FL		04/26/2023	6.875	1,236,821	0	(900)	0	0	0	1,565,000	03/25/2025
3142520		ESTERO	FL		07/28/2023	6.625	697,432	0	(1,511)	0	0	0	1,950,000	03/25/2025
3142524		CELINA	TX		05/03/2023	6.999	722,994	0	(457)	0	0	0	969,000	03/25/2025
3142532		WEST COVINA	CA		05/10/2023	7.375	870,814	0	(644)	0	0	0	1,160,000	03/25/2025
3142534		ALBANY	OR		05/10/2023	6.875	146,541	0	(51)	0	0	0	335,000	03/25/2025
3142536		S LAKE TAHOE	CA		06/27/2023	6.625	970,092	0	(139)	0	0	0	1,185,000	03/25/2025
3142537		LITTLE ELM	TX		06/27/2023	6.875	865,295	0	(281)	0	0	0	1,145,000	03/25/2025
3142538		SEATTLE	WA		05/02/2023	6.625	746,668	0	(392)	0	0	0	980,000	03/25/2025
3142539		PALM BAY	FL		05/10/2023	6.875	258,358	0	(119)	0	0	0	350,000	03/25/2025
3142543		MANTECA	CA		06/02/2023	6.375	1,003,957	0	(89)	0	0	0	1,290,000	03/25/2025
3142546		DECATUR	GA		05/18/2023	6.500	843,945	0	(696)	0	0	0	1,120,000	03/25/2025
3142549		TEMECULA	CA		10/17/2023	8.250	969,000	0	(417)	0	0	0	1,229,000	03/25/2025
3142550		DORAL	FL		05/23/2023	8.875	750,923	0	(1,376)	0	0	0	938,000	03/25/2025
3142553		CORAL SPRINGS	FL		06/01/2023	7.500	870,543	0	(728)	0	0	0	1,100,000	03/25/2025
3142554		GOLETA	CA		05/03/2023	6.250	1,022,450	0	(356)	0	0	0	1,650,000	03/25/2025
3142561		BOISE	ID		05/08/2023	6.000	277,324	0	108	0	0	0	402,000	03/25/2025
3142562		ROSSVILLE	GA		04/24/2023	7.625	199,659	0	(129)	0	0	0	265,000	03/25/2025
3142563		SAINT SIMONS ISLAND	GA		05/25/2023	6.500	753,081	0	(256)	0	0	0	1,125,000	03/25/2025
3142564		POMPANO BEACH	FL		05/10/2023	7.875	287,058	0	(151)	0	0	0	360,000	03/25/2025
3142569		JEANNETTE	PA		05/01/2023	7.250	430,138	0	(257)	0	0	0	550,000	03/25/2025
3142571		SANTA ANA	CA		05/15/2023	6.250	1,703,976	0	0	0	0	0	2,200,000	03/25/2025
3142573		HENDERSON	NV		05/05/2023	6.750	712,590	0	(21,711)	0	0	0	1,900,000	03/25/2025
3142579		NIPOMO	CA		06/06/2023	6.750	894,806	0	(679)	0	0	0	2,100,000	03/25/2025
3142581		GRAND JUNCTION	CO		05/25/2023	7.125	315,681	0	66	0	0	0	430,000	03/25/2025
3142584		HARLEYSVILLE	PA		05/03/2023	9.000	419,891	0	(286)	0	0	0	525,000	03/25/2025
3142587		WAXHAW	NC		05/10/2023	7.375	664,082	0	(422)	0	0	0	990,000	03/25/2025
3142590		DUNCAN	OK		05/16/2023	7.000	413,826	0	(144)	0	0	0	525,000	03/25/2025
3142592		BOISE	ID		05/11/2023	6.625	865,729	0	(354)	0	0	0	1,300,000	03/25/2025
3142644		UPPER MARLBORO	MD		06/01/2023	7.250	448,796	0	(258)	0	0	0	570,000	03/25/2025
3142674		DAVIS	IL		06/02/2023	6.875	304,142	0	(132)	0	0	0	385,000	03/25/2025
3142675		BIG BEAR LAKE	CA		05/04/2023	6.750	482,866	0	(239)	0	0	0	615,000	03/25/2025
3142679		CINCINNATI	OH		04/24/2023	6.500	280,215	0	(288)	0	0	0	362,000	03/25/2025
3142681		AUSTIN	TX		05/25/2023	6.625	987,087	0	(541)	0	0	0	1,425,000	03/25/2025
3142682		BRYAN	TX		05/03/2023	7.625	221,053	0	(205)	0	0	0	277,000	03/25/2025
3142687		WAVES	NC		05/16/2023	6.750	769,397	0	(382)	0	0	0	1,000,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3142690		JURUPA VALLEY	CA		05/12/2023	7.250	419,699	0	(193)	0	0	0	570,000	03/25/2025
3142692		NEW BRAUNFELS	TX		05/16/2023	6.750	729,545	0	(394)	0	0	0	930,000	03/25/2025
3142697		EDINA	MN		07/11/2023	6.750	775,497	0	(370)	0	0	0	1,300,000	03/25/2025
3142698		CUMMING	GA		06/23/2023	7.000	464,013	0	(193)	0	0	0	790,000	03/25/2025
3142706		ALAMEDA	CA		05/12/2023	6.375	837,482	0	(203)	0	0	0	1,225,000	03/25/2025
3142707		BOISE	ID		05/25/2023	7.000	141,365	0	(7)	0	0	0	293,000	03/25/2025
3142714		CHARLOTTESVILLE	VA		07/26/2023	7.250	193,273	0	(2,221)	0	0	0	427,000	03/25/2025
3142716		BOGART	GA		04/21/2023	8.375	585,433	0	(308)	0	0	0	714,000	03/25/2025
3142719		DAVIE	FL		04/20/2023	7.990	801,543	0	(562)	0	0	0	1,071,500	03/25/2025
3142720		AVE MARIA	FL		04/18/2023	7.990	20,022	0	(1,736)	0	0	0	560,000	03/25/2025
3142721		EL PASO	TX		04/14/2023	7.990	654,641	0	(551)	0	0	0	975,000	03/25/2025
3142723		SANDY SPRINGS	GA		05/19/2023	6.375	821,757	0	(170)	0	0	0	1,053,000	03/25/2025
3142724		FATE	TX		04/25/2023	7.990	475,211	0	(797)	0	0	0	619,000	03/25/2025
3142725		ST AUGUSTINE	FL		04/25/2023	7.750	286,755	0	(210)	0	0	0	440,000	03/25/2025
3142728		ORLANDO	FL		05/01/2023	7.990	297,966	0	(194)	0	0	0	390,000	03/25/2025
3142730		RIVERVIEW	FL		04/14/2023	7.990	537,937	0	(474)	0	0	0	680,000	03/25/2025
3142731		DENISON	TX		05/10/2023	6.990	607,350	0	(354)	0	0	0	1,000,000	03/25/2025
3142732		JENSEN BEACH	FL		05/08/2023	7.990	333,048	0	(349)	0	0	0	460,000	03/25/2025
3142735		SALINAS	CA		04/21/2023	7.625	390,789	0	(800)	0	0	0	840,000	03/25/2025
3142737		CANTON	MA		05/05/2023	8.125	1,429,281	0	(805)	0	0	0	1,799,000	03/25/2025
3142739		SAINT AUGUSTINE	FL		04/18/2023	8.375	753,598	0	(264)	0	0	0	1,025,000	03/25/2025
3142744		WEST PALM BEACH	FL		04/27/2023	8.375	1,505,384	0	(1,025)	0	0	0	2,150,000	03/25/2025
3142746		DAVIE	FL		04/12/2023	8.125	309,003	0	(301)	0	0	0	420,000	03/25/2025
3142749		MCDONOUGH	GA		04/19/2023	7.625	421,466	0	(362)	0	0	0	548,000	03/25/2025
3142750		VERO BEACH	FL		05/09/2023	6.875	187,107	0	(75)	0	0	0	250,000	03/25/2025
3142751		CHEYENNE	WY		05/02/2023	7.875	444,191	0	(1,040)	0	0	0	710,000	03/25/2025
3142754		BROOKSIDE	TX		04/28/2023	8.500	326,390	0	(57)	0	0	0	395,000	03/25/2025
3142756		FRANKLIN	TN		05/10/2023	7.875	1,849,554	0	(1,331)	0	0	0	2,750,000	03/25/2025
3142759		SOUTHERN SHORES	NC		06/01/2023	7.000	489,531	0	261	0	0	0	763,500	03/25/2025
3142761		SAN DIEGO	CA		05/30/2023	6.750	956,378	0	(468)	0	0	0	1,325,000	03/25/2025
3142821		ATLANTA	GA		05/15/2023	6.999	739,867	0	(1,048)	0	0	0	1,363,000	03/25/2025
3142828		NEWTON	MA		06/05/2023	6.500	1,703,809	0	(368)	0	0	0	2,000,000	03/25/2025
3142829		SOUTH JORDAN	UT		06/15/2023	6.500	960,461	0	(903)	0	0	0	1,600,000	03/25/2025
3142831		FAIRHOPE	AL		06/22/2023	6.875	296,199	0	(127)	0	0	0	725,000	03/25/2025
3142837		WINCHESTER	CA		05/15/2023	7.375	466,490	0	(336)	0	0	0	585,000	03/25/2025
3142838		TAMPA	FL		06/23/2023	8.125	295,812	0	(288)	0	0	0	411,000	03/25/2025
3142841		PHILADELPHIA	PA		05/23/2023	7.000	227,529	0	(49)	0	0	0	305,000	03/25/2025
3142844		NASHVILLE	TN		05/16/2023	6.750	831,688	0	(474)	0	0	0	1,050,000	03/25/2025
3142845		LABELLE	FL		05/15/2023	7.625	255,206	0	(152)	0	0	0	325,000	03/25/2025
3142847		BRADENTON	FL		05/23/2023	7.500	351,308	0	(442)	0	0	0	475,000	03/25/2025
3142862		OAKLAND	CA		05/09/2023	6.250	1,206,445	0	(683)	0	0	0	1,800,000	03/25/2025
3142872		CAPE MAY COURT HOUSE	NJ		06/14/2023	6.875	255,827	0	(87)	0	0	0	335,000	03/25/2025
3142876		HENDERSON	NV		05/04/2023	7.125	840,437	0	(581)	0	0	0	1,125,000	03/25/2025
3142879		KENMORE	WA		05/15/2023	8.750	1,785,431	0	(595)	0	0	0	1,995,000	03/25/2025
3142880		RATHDRUM	ID		06/12/2023	6.875	447,130	0	(168)	0	0	0	571,000	03/25/2025
3142881		ALAMEDA	CA		06/09/2023	6.750	1,308,323	0	(1,088)	0	0	0	1,650,000	03/25/2025
3142883		BRENTWOOD	CA		05/12/2023	6.500	412,204	0	(2,814)	0	0	0	865,000	03/25/2025
3142886		APEX	NC		05/03/2023	6.625	1,109,041	0	(643)	0	0	0	1,406,000	03/25/2025
3142888		MATTHEWS	NC		05/22/2023	6.375	1,439,396	0	(411)	0	0	0	2,100,000	03/25/2025
3142889		VERONA	WI		06/23/2023	6.625	1,211,442	0	(553)	0	0	0	1,585,000	03/25/2025
3142971		PHOENIX	AZ		05/11/2023	7.500	384,119	0	(93)	0	0	0	492,000	03/25/2025
3143022		INDIAN WELLS	CA		05/08/2023	6.625	856,821	0	(18,881)	0	0	0	1,290,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3143023		PLANO	TX		05/12/2023	6.750	1,183,208	0	(531)	0	0	0	1,500,000	03/25/2025
3143026		ATLANTA	GA		05/11/2023	6.500	983,295	0	256	0	0	0	1,560,000	03/25/2025
3143027		RED FEATHER LAKES	CO		05/12/2023	6.625	295,806	0	(163)	0	0	0	441,000	03/25/2025
3143032		SAN RAFAEL	CA		05/12/2023	6.500	1,908,533	0	(390)	0	0	0	2,300,000	03/25/2025
3143034		SEATTLE	WA		05/10/2023	6.500	826,676	0	(570)	0	0	0	1,145,000	03/25/2025
3143038		WOODBURN	OR		05/19/2023	6.875	262,400	0	(163)	0	0	0	330,000	03/25/2025
3143039		TUCSON	AZ		06/06/2023	6.500	981,537	0	(326)	0	0	0	1,900,000	03/25/2025
3143040		JACKSONVILLE	FL		06/23/2023	6.250	866,520	0	(123)	0	0	0	1,165,000	03/25/2025
3143041		BENICIA	CA		05/23/2023	7.875	618,591	0	(427)	0	0	0	725,000	03/25/2025
3143043		SAN JUAN CAPISTRANO	CA		06/20/2023	6.625	551,161	0	(476)	0	0	0	814,000	03/25/2025
3143203		OAKLAND PARK	FL		06/02/2023	7.125	229,168	0	(113)	0	0	0	296,000	03/25/2025
3143441		EASTVALE	CA		05/05/2023	6.250	729,035	0	(318)	0	0	0	930,000	03/25/2025
3143558		ELMWOOD PARK	NJ		06/23/2023	7.875	437,509	0	(295)	0	0	0	545,000	03/25/2025
3143607		JUPITER	FL		06/01/2023	6.625	581,884	0	(6,368)	0	0	0	1,300,000	03/25/2025
3143609		SAN JUAN CAPISTRANO	CA		05/15/2023	6.875	1,834,405	0	(530)	0	0	0	2,200,000	03/25/2025
3143610		KENMORE	WA		05/16/2023	6.375	854,711	0	(402)	0	0	0	1,110,000	03/25/2025
3143612		SANDY SPRINGS	GA		05/23/2023	6.375	1,181,235	0	(303)	0	0	0	1,610,000	03/25/2025
3143614		CROWLEY	TX		07/25/2023	6.999	348,221	0	521	0	0	0	420,000	03/25/2025
3143615		YACHATS	OR		06/06/2023	7.625	438,540	0	(251)	0	0	0	550,000	03/25/2025
3143617		CARVER	MA		06/01/2023	7.250	444,231	0	(56)	0	0	0	556,000	03/25/2025
3143619		LOS ANGELES	CA		05/16/2023	7.250	684,036	0	(509)	0	0	0	855,000	03/25/2025
3143620		SALINAS	CA		05/16/2023	6.375	885,677	0	(423)	0	0	0	1,285,000	03/25/2025
3143621		CAPE MAY	NJ		06/06/2023	6.250	1,934,425	0	(618)	0	0	0	3,977,000	03/25/2025
3143622		LAGUNA NIGUEL	CA		05/04/2023	6.875	801,872	0	(255)	0	0	0	1,080,000	03/25/2025
3143623		MANORVILLE	NY		04/25/2023	8.250	602,830	0	(398)	0	0	0	750,000	03/25/2025
3143624		ROSWELL	GA		05/25/2023	6.750	1,083,850	0	(550)	0	0	0	1,380,000	03/25/2025
3143640		ROHNERT PARK	CA		05/15/2023	6.875	780,725	0	(542)	0	0	0	987,190	03/25/2025
3143641		BOTHELL	WA		06/06/2023	6.750	1,174,366	0	(861)	0	0	0	1,725,000	03/25/2025
3143643		SHELBY TOWNSHIP	MI		05/17/2023	6.500	481,472	0	11	0	0	0	730,000	03/25/2025
3143644		DELRAY BEACH	FL		05/23/2023	6.875	353,392	0	(178)	0	0	0	510,000	03/25/2025
3143645		NORTH PORT	FL		05/23/2023	7.500	405,522	0	(10)	0	0	0	490,000	03/25/2025
3143646		ELMHURST	IL		07/06/2023	6.500	886,359	0	(597)	0	0	0	1,310,000	03/25/2025
3143650		BREWSTER	MA		06/09/2023	6.500	654,150	0	(290)	0	0	0	830,000	03/25/2025
3143652		LOS ANGELES	CA		05/10/2023	6.625	1,728,139	0	(1,026)	0	0	0	2,200,000	03/25/2025
3143653		BURNSVILLE	NC		06/12/2023	6.875	304,520	0	(157)	0	0	0	505,000	03/25/2025
3143655		MYAKKA CITY	FL		06/09/2023	8.750	578,512	0	(182)	0	0	0	685,000	03/25/2025
3143658		MIDLAND	TX		05/16/2023	8.375	290,568	0	(68)	0	0	0	351,000	03/25/2025
3143659		BOYNTON BEACH	FL		06/20/2023	6.750	560,846	0	(256)	0	0	0	725,000	03/25/2025
3143663		MIRAMAR	FL		06/01/2023	6.625	521,954	0	(133)	0	0	0	770,000	03/25/2025
3143665		HIGHLANDS RANCH	CO		06/01/2023	7.375	456,792	0	(204)	0	0	0	820,000	03/25/2025
3143666		SAINT PETERSBURG	FL		05/18/2023	6.500	1,099,645	0	(502)	0	0	0	1,458,500	01/08/2025
3143667		UPPER ARLINGTON	OH		05/24/2023	6.125	472,924	0	301	0	0	0	591,000	03/25/2025
3143669		BOTHELL	WA		05/10/2023	7.125	997,038	0	(1,409)	0	0	0	1,800,000	03/25/2025
3143670		PALM SPRINGS	CA		06/07/2023	6.875	1,092,450	0	(689)	0	0	0	1,405,000	03/25/2025
3143671		MARIETTA	GA		06/01/2023	6.375	1,138,789	0	(348)	0	0	0	1,470,000	03/25/2025
3143674		STAMFORD	CT		06/30/2023	7.625	715,949	0	(282)	0	0	0	850,000	03/25/2025
3143676		ORINDA	CA		05/18/2023	6.375	1,547,749	0	(516)	0	0	0	1,975,000	03/25/2025
3143677		TURLOCK	CA		06/26/2023	7.000	1,032,452	0	(579)	0	0	0	1,300,000	03/25/2025
3143680		FAYETTEVILLE	GA		06/14/2023	6.625	821,067	0	(501)	0	0	0	1,280,000	03/25/2025
3143681		THOUSAND OAKS	CA		05/25/2023	6.750	709,216	0	(1,436)	0	0	0	930,000	03/25/2025
3143682		LAS VEGAS	NV		05/10/2023	6.500	313,789	0	(106)	0	0	0	416,000	03/25/2025
3143683		BONITA SPRINGS	FL		05/16/2023	8.250	308,849	0	(194)	0	0	0	410,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3143686		COOPER CITY	FL		05/23/2023	6.875	354,351	0	(133)	0	0	0	470,000	03/25/2025
3143688		SAGINAW	MI		06/01/2023	7.500	41,374	0	51	0	0	0	65,000	03/25/2025
3143689		COSTA MESA	CA		05/10/2023	7.125	1,039,334	0	(693)	0	0	0	1,400,000	03/25/2025
3143706		LAS VEGAS	NV		05/25/2023	6.375	1,073,546	0	287	0	0	0	1,535,000	03/25/2025
3143709		WASHINGTON	DC		05/24/2023	7.500	329,683	0	(1,454)	0	0	0	500,000	03/25/2025
3143710		STANTON	CA		05/23/2023	7.375	575,894	0	(319)	0	0	0	775,000	03/25/2025
3143712		CHULA VISTA	CA		05/09/2023	7.625	1,127,691	0	(419)	0	0	0	1,435,000	03/25/2025
3143713		DIAMOND BAR	CA		05/19/2023	7.125	701,712	0	(329)	0	0	0	890,000	03/25/2025
3143715		FARMINGDALE	NJ		05/15/2023	7.500	795,689	0	(267)	0	0	0	1,102,399	03/25/2025
3143720		AURORA	CO		06/01/2023	7.375	492,896	0	(159)	0	0	0	628,000	03/25/2025
3143750		HERNANDO	MS		05/22/2023	7.875	375,124	0	(303)	0	0	0	495,000	03/25/2025
3143867		LAKE FOREST	IL		06/27/2023	7.750	1,490,784	0	137	0	0	0	1,725,000	03/25/2025
3143871		BENICIA	CA		06/07/2023	6.500	718,708	0	(13)	0	0	0	940,000	03/25/2025
3143872		CUMMING	GA		05/19/2023	7.625	379,090	0	191	0	0	0	440,000	03/25/2025
3144124		POCONO LAKE	PA		06/08/2023	7.625	149,430	0	(25)	0	0	0	191,000	03/25/2025
3144125		CARLSBAD	CA		05/17/2023	6.750	782,057	0	(298)	0	0	0	1,590,000	03/25/2025
3144127		COROLLA	NC		06/14/2023	7.000	676,811	0	(75)	0	0	0	865,000	03/25/2025
3144201		NAPLES	FL		06/07/2023	6.625	966,060	0	(117)	0	0	0	1,700,000	03/25/2025
3144205		MYRTLE BEACH	SC		05/30/2023	6.625	183,718	0	54	0	0	0	255,000	03/25/2025
3144208		SANTA CLARA	CA		06/12/2023	6.250	1,053,185	0	653	0	0	0	1,402,229	03/25/2025
3144345		RIDGEFIELD	WA		07/05/2023	6.750	703,700	0	(284)	0	0	0	1,020,000	03/25/2025
3144347		UPLAND	CA		06/26/2023	7.625	529,672	0	(170)	0	0	0	670,000	03/25/2025
3144349		DALLAS	TX		07/13/2023	6.750	1,127,806	0	(10)	0	0	0	1,509,000	03/25/2025
3144438		SAN CLEMENTE	CA		06/29/2023	6.625	1,580,256	0	841	0	0	0	2,300,000	03/25/2025
3144474		DELRAY BEACH	FL		06/06/2023	7.875	535,611	0	76	0	0	0	690,000	03/25/2025
3144476		LATHROP	CA		06/14/2023	6.625	109,706	0	(201)	0	0	0	735,625	03/25/2025
3144596		BURR RIDGE	IL		06/06/2023	7.750	1,919,695	0	(339)	0	0	0	2,440,000	03/25/2025
3144773		BOULDER	CO		07/14/2023	6.875	931,150	0	(125)	0	0	0	1,200,000	03/25/2025
3144774		LAS VEGAS	NV		07/05/2023	6.500	1,113,871	0	40	0	0	0	1,462,000	03/25/2025
3144921		ORLANDO	FL		07/10/2023	6.500	873,420	0	481	0	0	0	1,150,000	03/25/2025
3145049		BOZEMAN	MT		07/06/2023	9.000	1,441,189	0	(712)	0	0	0	2,200,000	03/25/2025
3145290		BOCA RATON	FL		09/07/2023	6.000	1,119,968	0	1,368	0	0	0	3,100,000	03/25/2025
3145291		IOWA COLONY	TX		09/20/2023	8.250	327,552	0	38	0	0	0	430,000	03/25/2025
3145523		NORTH PHOENIX	AZ		07/31/2023	6.250	727,076	0	849	0	0	0	1,150,000	03/25/2025
3145525		MIDDLETOWN	DE		09/20/2023	7.250	834,875	0	172	0	0	0	1,097,902	03/25/2025
3145821		JACKSONVILLE	FL		08/16/2023	8.750	268,983	0	94	0	0	0	350,000	03/25/2025
6119211		TALLAHASSEE	FL		12/23/2022	4.625	584,154	0	3,057	0	0	0	1,131,025	02/14/2025
6121405		BERMUDA DUNES	CA		11/18/2020	4.000	277,147	0	(348)	0	0	0	346,248	02/06/2025
6122024		SACRAMENTO	CA		09/09/2019	4.625	145,699	0	(353)	0	0	0	708,960	02/06/2025
6122971		ROUND LAKE	IL		11/18/2020	3.625	255,499	0	(206)	0	0	0	554,334	02/06/2025
6122995		ONTARIO	CA		12/23/2022	3.625	299,163	0	2,732	0	0	0	954,840	02/14/2025
6123058		LA PUENTE	CA		12/23/2022	3.625	280,716	0	2,523	0	0	0	762,546	02/14/2025
6123123		SPRING VALLEY	NY		11/18/2020	4.000	287,579	0	(99)	0	0	0	806,080	02/06/2025
6123130		NORRIDGE	IL		11/18/2020	4.375	420,966	0	(525)	0	0	0	590,031	02/06/2025
6123212		BROOKLYN	NY		12/23/2022	5.125	308,199	0	1,182	0	0	0	375,804	02/14/2025
6123335		WELLINGTON	FL		08/10/2021	3.875	249,088	0	(280)	0	0	0	659,895	02/06/2025
6123336		PALM HARBOR	FL		11/18/2020	3.875	267,492	0	(362)	0	0	0	771,430	02/06/2025
6123419		WOODBRIDGE	VA		11/18/2020	4.000	188,686	0	(179)	0	0	0	480,145	02/06/2025
6124443		ELK GROVE	CA		12/23/2022	3.125	170,155	0	1,955	0	0	0	707,832	02/14/2025
6124447		POWAY	CA		12/23/2022	3.875	215,604	0	1,728	0	0	0	1,214,863	02/14/2025
6124568		RIVERSIDE	CA		12/23/2022	3.250	185,892	0	2,417	0	0	0	850,963	02/14/2025
6124693		RINGGOLD	GA		12/23/2022	4.375	205,315	0	1,771	0	0	0	532,935	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6124841		SANTA FE	NM		12/23/2022	3.625	202,510	0	1,810	0	0	0	1,710,030	02/14/2025
6124883		BOISE	ID		12/23/2022	3.625	203,127	0	1,786	0	0	0	584,097	02/14/2025
6124887		CENTRAL POINT	OR		12/23/2022	3.250	200,630	0	2,180	0	0	0	657,706	02/14/2025
6126461		SIMI VALLEY	CA		08/10/2021	2.625	611,258	0	1,337	0	0	0	1,718,090	02/06/2025
6126463		CARLSBAD	CA		08/10/2021	2.625	615,489	0	1,087	0	0	0	2,363,447	02/06/2025
6126464		SAN JOSE	CA		08/10/2021	2.625	638,788	0	1,233	0	0	0	2,331,186	02/06/2025
6126465		SAN JOSE	CA		08/10/2021	2.625	642,869	0	1,241	0	0	0	1,912,900	02/06/2025
6126469		FREMONT	CA		08/10/2021	2.500	575,282	0	1,164	0	0	0	2,059,605	02/06/2025
6126470		PLAYA VISTA	CA		08/10/2021	2.500	605,341	0	1,259	0	0	0	2,385,500	02/28/2025
6126503		PALM DESERT	CA		08/10/2021	2.875	230,571	0	352	0	0	0	295,812	02/06/2025
6126504		INDIO	CA		08/10/2021	2.625	200,206	0	351	0	0	0	517,257	02/06/2025
6126505		YUCCA VALLEY	CA		08/10/2021	3.625	200,354	0	1,065	0	0	0	574,864	02/06/2025
6126506		CATHEDRAL CITY	CA		08/10/2021	2.750	202,555	0	(92)	0	0	0	539,460	02/06/2025
6126508		VICTORVILLE	CA		08/10/2021	2.750	167,828	0	1,010	0	0	0	456,248	02/06/2025
6126556		MESA	AZ		08/10/2021	2.875	339,828	0	1,274	0	0	0	652,520	02/06/2025
6126558		PHOENIX	AZ		08/10/2021	2.875	283,028	0	1,551	0	0	0	801,323	02/06/2025
6126559		HOUSTON	TX		08/10/2021	2.625	470,520	0	(214)	0	0	0	1,276,990	02/06/2025
6126560		AUSTIN	TX		08/10/2021	2.500	365,203	0	683	0	0	0	674,538	02/06/2025
6126561		DOWNERS GROVE	IL		08/10/2021	2.625	143,549	0	246	0	0	0	477,318	02/06/2025
6126562		CHANDLER	AZ		08/10/2021	3.125	159,329	0	580	0	0	0	406,600	02/28/2025
6126563		WOODSTOCK	GA		08/10/2021	3.125	164,084	0	532	0	0	0	529,522	02/06/2025
6126564		AUSTIN	TX		08/10/2021	2.500	109,097	0	194	0	0	0	503,470	02/06/2025
6126565		SAINT CLOUD	MN		08/10/2021	2.375	85,854	0	607	0	0	0	182,652	02/06/2025
6126566		CLEARWATER	FL		08/10/2021	2.875	197,765	0	309	0	0	0	476,410	02/06/2025
6126567		BRASELTON	GA		11/19/2020	2.875	131,116	0	(74)	0	0	0	554,229	02/06/2025
7134457		NEWARK	TX		09/13/2022	7.700	138,769	0	(47)	0	0	0	213,730	02/06/2025
7134458		ST. LOUIS	MO		09/13/2022	7.550	93,470	0	(19)	0	0	0	204,960	02/06/2025
7134459		PHILADELPHIA	PA		09/13/2022	7.541	74,212	0	525	0	0	0	75,000	01/02/2025
7134460		DETROIT	MI		09/13/2022	7.475	102,135	0	(1,583)	0	0	0	215,430	02/06/2025
7134461		HOUSTON	TX		09/13/2022	6.604	173,309	0	70	0	0	0	391,500	02/28/2025
7134462		HOUSTON	TX		09/13/2022	6.604	144,097	0	58	0	0	0	217,080	02/06/2025
7134463		WEST COLUMBIA	SC		09/13/2022	6.481	84,517	0	31	0	0	0	133,340	02/06/2025
7134464		TULSA	OK		09/13/2022	6.731	122,094	0	20	0	0	0	158,200	03/25/2025
7134466		SUMTER	SC		09/13/2022	7.550	93,563	0	(15)	0	0	0	142,790	02/06/2025
7134467		GASTONIA	NC		09/13/2022	7.276	145,593	0	(13)	0	0	0	178,560	02/06/2025
7134469		PHILADELPHIA	PA		09/13/2022	6.927	193,403	0	(1)	0	0	0	230,000	10/02/2025
7134470		KANSAS CITY	MO		09/13/2022	7.492	159,542	0	(26)	0	0	0	189,840	02/06/2025
7134471		DALLAS	TX		09/13/2022	7.313	198,574	0	(26)	0	0	0	267,159	02/06/2025
7134472		KANSAS CITY	MO		09/13/2022	6.509	112,652	0	32	0	0	0	151,940	02/06/2025
7134474		SYRACUSE	NY		09/13/2022	6.804	102,681	0	14	0	0	0	189,800	02/06/2025
7134476		TAMPA	FL		09/13/2022	7.080	268,830	0	20	0	0	0	422,240	02/06/2025
7134477		KINGSFORD HEIGHTS	IN		09/13/2022	6.259	100,993	0	49	0	0	0	137,007	02/06/2025
7134478		CHARLOTTE	NC		09/13/2022	6.862	183,372	0	10	0	0	0	380,952	02/06/2025
7134479		ALLENTOWN	PA		09/13/2022	7.550	135,876	0	73	0	0	0	248,400	02/28/2025
7134480		MARIETTA	GA		09/13/2022	6.814	116,615	0	19	0	0	0	221,254	02/06/2025
7134481		NEW LONDON	CT		09/13/2022	7.655	177,748	0	(51)	0	0	0	342,700	02/06/2025
7134482		ORANGE	TX		09/13/2022	7.151	100,209	0	(3)	0	0	0	119,380	02/06/2025
7134484		SAINT LOUIS	MO		09/13/2022	6.435	95,781	0	35	0	0	0	110,055	02/06/2025
7134489		HAMILTON	OH		09/13/2022	7.469	85,795	0	(23)	0	0	0	129,208	02/06/2025
7134490		COLUMBIA	SC		09/13/2022	7.416	206,093	0	(46)	0	0	0	344,433	02/06/2025
7134491		INDIANAPOLIS	IN		09/13/2022	7.475	124,034	0	(34)	0	0	0	220,800	02/28/2025
7134492		MONROE	NJ		09/13/2022	6.765	162,674	0	19	0	0	0	250,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7134493		JACKSONVILLE	FL		09/13/2022	7.550	130,886	0	(31)	0	0	0	180,480	02/06/2025
7134494		JACKSONVILLE	FL		09/13/2022	7.625	98,194	0	(24)	0	0	0	120,000	02/06/2025
7134495		FAYETTEVILLE	NC		09/13/2022	7.196	143,113	0	(7)	0	0	0	223,440	02/06/2025
7134496		NEW BRITAIN	CT		09/13/2022	7.088	155,012	0	(10)	0	0	0	295,488	02/06/2025
7134498		DAYTON	OH		09/13/2022	7.732	158,356	0	(49)	0	0	0	229,000	03/22/2024
7134499		PHILADELPHIA	PA		09/13/2022	7.757	103,329	0	(38)	0	0	0	197,600	02/06/2025
7134500		BALTIMORE	MD		09/13/2022	7.062	120,679	0	(4)	0	0	0	191,820	02/06/2025
7134501		PHILADELPHIA	PA		09/13/2022	7.313	101,397	0	(28)	0	0	0	135,680	02/06/2025
7134502		MANCHESTER	CT		09/13/2022	7.585	190,084	0	(60)	0	0	0	404,358	02/06/2025
7134579		RESEDA	CA		12/21/2022	6.875	1,301,765	0	844	0	0	0	1,731,000	03/25/2025
7134583		GAHANNA	OH		12/15/2022	7.875	117,185	0	(269)	0	0	0	384,480	02/14/2025
7134586		FORT COLLINS	CO		11/15/2022	7.875	460,022	0	(162)	0	0	0	641,144	02/14/2025
7134587		SAN JOSE	CA		11/30/2022	8.500	692,304	0	(109)	0	0	0	917,950	02/14/2025
7134588		EDMOND	OK		01/05/2023	7.375	380,674	0	(162)	0	0	0	557,553	02/14/2025
7134589		LAKELAND	FL		12/12/2022	8.250	441,267	0	(485)	0	0	0	671,990	02/14/2025
7134592		MIAMI	FL		01/11/2023	7.875	746,276	0	(576)	0	0	0	1,952,934	02/14/2025
7134600		MONTROSE	CO		12/22/2022	6.875	432,284	0	90	0	0	0	682,304	02/14/2025
7134601		SICKLERVILLE	NJ		12/19/2022	7.500	394,900	0	1	0	0	0	680,160	02/14/2025
7134603		COLBERT	WA		12/09/2022	6.500	598,775	0	146	0	0	0	1,022,991	02/14/2025
7134604		CRESTWOOD	KY		11/04/2022	7.625	180,622	0	(100)	0	0	0	286,350	02/14/2025
7134607		CROMWELL	CT		10/26/2022	6.500	254,005	0	43	0	0	0	499,155	02/14/2025
7134608		WESTPORT	CT		11/03/2022	6.500	353,144	0	(50)	0	0	0	991,682	02/14/2025
7134627		SAINT LOUIS	MO		10/26/2022	7.500	190,667	0	(32)	0	0	0	259,000	03/06/2025
7134628		MIDVALE	UT		10/26/2022	5.625	576,116	0	543	0	0	0	800,000	03/22/2024
7134631		INDIANAPOLIS	IN		10/26/2022	6.750	148,249	0	172	0	0	0	150,000	03/22/2024
7134637		SPOKANE VALLEY	WA		10/26/2022	7.250	159,526	0	(31)	0	0	0	492,219	02/06/2025
7134639		CHICAGO	IL		10/26/2022	7.500	234,224	0	(29)	0	0	0	295,800	02/28/2025
7134641		RIVER OAKS	TX		10/26/2022	8.250	100,656	0	(49)	0	0	0	209,560	02/06/2025
7134643		HARTFORD	CT		10/26/2022	7.125	184,949	0	6	0	0	0	376,310	02/06/2025
7134646		PHILADELPHIA	PA		10/26/2022	6.625	307,134	0	52	0	0	0	948,750	02/06/2025
7134651		POTTSTOWN	PA		10/26/2022	8.000	94,290	0	0	0	0	0	158,200	02/06/2025
7134653		CLEVELAND	OH		10/26/2022	7.750	103,701	0	(28)	0	0	0	153,670	02/06/2025
7134656		BLUE ISLAND	IL		10/26/2022	6.750	120,155	0	17	0	0	0	265,000	03/22/2024
7134657		YOUNGSTOWN	OH		10/26/2022	7.625	79,855	0	71	0	0	0	182,575	02/06/2025
7134658		PHILADELPHIA	PA		10/26/2022	7.250	185,993	0	14	0	0	0	294,400	02/06/2025
7134659		PHILADELPHIA	PA		10/26/2022	7.125	184,663	0	16	0	0	0	260,000	02/06/2025
7134660		CLEVELAND	OH		10/26/2022	7.125	105,010	0	(1)	0	0	0	241,120	02/06/2025
7134661		PHILADELPHIA	PA		10/26/2022	7.000	198,681	0	31	0	0	0	220,100	02/06/2025
7134662		ANDERSON	IN		10/26/2022	7.250	88,505	0	72	0	0	0	104,880	02/06/2025
7134663		CINCINNATI	OH		10/26/2022	7.625	262,638	0	(58)	0	0	0	524,510	02/06/2025
7134665		POCONO LAKE	PA		10/26/2022	7.250	267,825	0	(24)	0	0	0	491,740	02/06/2025
7134668		KILLEEN	TX		10/26/2022	6.625	72,862	0	78	0	0	0	148,884	02/06/2025
7134670		OKLAHOMA CITY	OK		10/26/2022	6.750	135,172	0	4	0	0	0	242,000	02/06/2025
7134671		PHILADELPHIA	PA		10/26/2022	7.750	135,334	0	(12)	0	0	0	150,380	02/06/2025
7134672		REDFORD	MI		10/26/2022	6.250	90,656	0	46	0	0	0	135,374	02/06/2025
7134673		REDFORD	MI		10/26/2022	6.250	91,019	0	40	0	0	0	171,520	02/06/2025
7134674		MACON	GA		10/26/2022	6.375	126,507	0	54	0	0	0	205,000	02/06/2025
7134675		ANDERSON	IN		10/26/2022	7.500	77,069	0	55	0	0	0	108,000	02/06/2025
7134677		TEMPE	AZ		10/26/2022	7.625	472,937	0	(119)	0	0	0	684,710	02/06/2025
7134678		LANCASTER	TX		10/26/2022	6.750	148,947	0	60	0	0	0	248,625	02/06/2025
7134679		PORT ORANGE	FL		10/26/2022	6.875	169,774	0	(18)	0	0	0	535,670	02/06/2025
7134680		CHICAGO	IL		10/26/2022	7.375	218,431	0	(12)	0	0	0	220,000	03/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7134681		BRADENTON	FL		10/26/2022	6.500	183,454	0	17	0	0	0	356,615	02/06/2025
7134683		WEST SENECA	NY		10/26/2022	8.500	192,744	0	(90)	0	0	0	486,450	02/06/2025
7134686		EPPING	NH		10/26/2022	7.000	302,833	0	15	0	0	0	451,400	02/06/2025
7134688		AKRON	OH		10/26/2022	6.875	72,203	0	1	0	0	0	107,532	02/06/2025
7134690		TRENTON	NJ		10/26/2022	7.250	71,672	0	(8)	0	0	0	201,960	02/06/2025
7134691		LOUISVILLE	KY		10/26/2022	6.250	275,502	0	135	0	0	0	473,100	02/06/2025
7134692		KILLEEN	TX		10/26/2022	6.625	96,285	0	17	0	0	0	141,192	02/06/2025
7134693		LINDEN	NJ		10/26/2022	6.500	352,303	0	(467)	0	0	0	875,955	02/06/2025
7134695		BLANCHARD	OK		10/26/2022	6.625	106,732	0	13	0	0	0	172,000	02/06/2025
7134698		CHICAGO	IL		10/26/2022	7.375	81,412	0	(10)	0	0	0	93,250	02/06/2025
7134699		MIDLAND	TX		10/26/2022	7.250	159,563	0	(3)	0	0	0	390,400	02/28/2025
7134700		GLENWOOD	IL		10/26/2022	6.250	126,859	0	65	0	0	0	179,250	02/06/2025
7134701		BALTIMORE	MD		10/26/2022	8.375	97,765	0	125	0	0	0	129,987	02/06/2025
7134702		WILMINGTON	DE		10/26/2022	7.750	201,513	0	(57)	0	0	0	418,600	02/06/2025
7134705		LUBBOCK	TX		10/26/2022	6.875	138,774	0	3	0	0	0	211,792	02/06/2025
7134706		APPLETON	WI		10/26/2022	7.375	124,680	0	53	0	0	0	218,790	02/06/2025
7134707		APPLETON	WI		10/26/2022	7.250	150,128	0	67	0	0	0	254,526	02/06/2025
7134709		CHICAGO	IL		10/26/2022	7.875	168,847	0	(87)	0	0	0	179,250	02/06/2025
7134710		CALUMET CITY	IL		10/26/2022	8.375	147,970	0	(74)	0	0	0	197,370	02/06/2025
7134711		WESTMINSTER	MD		10/26/2022	7.250	271,947	0	(22)	0	0	0	305,095	02/06/2025
7134712		CINCINNATI	OH		10/26/2022	7.750	259,005	0	(67)	0	0	0	281,940	02/06/2025
7134713		AUGUSTA	GA		10/26/2022	7.625	95,975	0	(23)	0	0	0	130,000	02/06/2025
7134717		JOLIET	IL		10/26/2022	6.250	121,820	0	85	0	0	0	229,500	02/06/2025
7134718		WILMINGTON	DE		10/26/2022	8.500	133,430	0	33	0	0	0	207,000	02/06/2025
7134719		AURORA	IL		10/26/2022	7.250	142,656	0	(21)	0	0	0	288,290	02/06/2025
7134720		NEW CASTLE	DE		10/26/2022	6.250	161,325	0	240	0	0	0	226,060	02/06/2025
7134721		WILMINGTON	DE		10/26/2022	8.500	158,845	0	40	0	0	0	292,625	02/06/2025
7134722		TAMPA	FL		10/26/2022	7.125	296,739	0	(37)	0	0	0	534,905	02/06/2025
7134723		INDEPENDENCE	MO		10/26/2022	7.750	115,953	0	(48)	0	0	0	197,884	02/06/2025
7134728		DUNDALK	MD		10/26/2022	6.875	133,512	0	3	0	0	0	262,182	02/06/2025
7134729		DOWNERS GROVE	IL		10/26/2022	7.250	205,986	0	(71)	0	0	0	343,656	02/06/2025
7134730		CINCINNATI	OH		10/26/2022	6.750	124,601	0	1	0	0	0	208,362	02/06/2025
7134732		MEMPHIS	TN		10/07/2022	7.475	140,088	0	91	0	0	0	210,790	02/06/2025
7134733		LAKEWOOD	NJ		10/07/2022	7.050	649,601	0	(11)	0	0	0	900,000	03/22/2024
7134734		UMATILLA	FL		10/07/2022	8.000	297,408	0	(96)	0	0	0	399,000	02/06/2025
7134735		PARAMUS	NJ		10/07/2022	6.963	155,208	0	(12)	0	0	0	946,728	02/06/2025
7134736		WEST SPRINGFIELD	MA		10/07/2022	7.338	219,425	0	(37)	0	0	0	460,000	02/06/2025
7134737		LANCASTER	PA		10/07/2022	6.990	186,497	0	36	0	0	0	580,400	02/28/2025
7134738		PAWTUCKET	RI		10/07/2022	7.983	245,390	0	88	0	0	0	635,700	02/28/2025
7134740		ROANOKE RAPIDS	NC		10/07/2022	6.601	88,271	0	20	0	0	0	133,250	02/06/2025
7134741		EAST CHICAGO	IN		10/07/2022	6.579	136,080	0	39	0	0	0	235,170	02/06/2025
7134742		OBERLIN	OH		10/07/2022	7.187	79,525	0	(15)	0	0	0	219,760	02/06/2025
7134743		DETROIT	MI		10/07/2022	7.882	81,921	0	(28)	0	0	0	180,840	02/06/2025
7134744		BROOKLYN	NY		10/07/2022	6.614	836,266	0	953	0	0	0	1,589,460	02/06/2025
7134745		VINELAND	NJ		10/07/2022	7.550	178,023	0	(35)	0	0	0	378,112	02/06/2025
7134747		BALTIMORE	MD		10/07/2022	7.650	167,857	0	(52)	0	0	0	226,000	02/28/2025
7134753		FAYETTEVILLE	NC		10/07/2022	7.641	77,811	0	(22)	0	0	0	158,400	02/06/2025
7134754		HAMILTON	OH		10/07/2022	8.032	144,158	0	(61)	0	0	0	368,280	02/06/2025
7134756		HUNTSVILLE	AL		10/07/2022	7.598	114,684	0	(34)	0	0	0	153,900	02/06/2025
7134757		DETROIT	MI		10/07/2022	7.435	102,711	0	(26)	0	0	0	218,010	02/06/2025
7134758		KANSAS CITY	MO		10/07/2022	7.242	118,464	0	(15)	0	0	0	136,735	02/06/2025
7134759		KANSAS CITY	MO		10/07/2022	7.242	113,208	0	(16)	0	0	0	160,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7134761		PANAMA CITY	FL		10/07/2022	6.250	219,977	0	0	0	0	0	368,000	01/02/2025
7134762		MILWAUKEE	WI		10/07/2022	7.750	84,543	0	(24)	0	0	0	123,000	02/28/2025
7134763		BALTIMORE	MD		10/07/2022	7.675	266,652	0	(72)	0	0	0	360,000	02/06/2025
7134764		ATLANTIC CITY	NJ		10/07/2022	7.428	75,331	0	(16)	0	0	0	185,125	02/06/2025
7134765		BELLEVILLE	IL		10/07/2022	6.989	131,562	0	131	0	0	0	148,821	02/06/2025
7134766		CAHOKIA HEIGHTS	IL		10/07/2022	6.914	122,080	0	128	0	0	0	149,760	02/06/2025
7134767		PHILADELPHIA	PA		10/07/2022	6.254	101,018	0	(13,237)	0	0	0	164,220	02/06/2025
7134768		CINCINNATI	OH		10/07/2022	7.587	207,629	0	(42)	0	0	0	305,730	02/06/2025
7134769		ESSEX	MD		10/07/2022	7.187	112,803	0	(9)	0	0	0	214,630	02/06/2025
7134770		ESSEX	MD		10/07/2022	7.062	113,319	0	(5)	0	0	0	185,000	02/06/2025
7134771		CHESTER	PA		10/07/2022	6.833	74,752	0	23	0	0	0	157,825	02/06/2025
7134773		INDIANAPOLIS	IN		10/07/2022	7.188	116,624	0	(10)	0	0	0	123,509	02/06/2025
7134774		GRAND JUNCTION	CO		10/07/2022	7.276	224,037	0	(25)	0	0	0	265,594	02/06/2025
7134775		STARKVILLE	MS		10/07/2022	6.000	127,489	0	129	0	0	0	275,000	03/22/2024
7134776		WINSTON-SALEM	NC		10/07/2022	6.983	89,385	0	6	0	0	0	143,842	02/06/2025
7134777		PANAMA CITY	FL		10/07/2022	6.777	188,109	0	0	0	0	0	257,000	12/02/2024
7134779		KNOXVILLE	TN		10/07/2022	7.602	275,658	0	(7)	0	0	0	437,940	02/06/2025
7134780		PHILADELPHIA	PA		10/07/2022	6.454	210,129	0	119	0	0	0	303,000	02/06/2025
7134782		CHICAGO	IL		10/07/2022	7.488	147,907	0	(32)	0	0	0	182,240	02/06/2025
7134783		FOLSOM	PA		10/07/2022	7.201	208,936	0	(3)	0	0	0	395,600	02/06/2025
7134784		LEHIGH ACRES	FL		10/07/2022	7.062	230,000	0	(21)	0	0	0	376,000	02/28/2025
7134785		ATLANTA	GA		10/07/2022	6.805	192,687	0	46	0	0	0	443,230	02/06/2025
7134786		SANFORD	FL		10/07/2022	7.187	160,663	0	(19)	0	0	0	212,520	02/06/2025
7134787		FOREST PARK	GA		10/07/2022	6.329	175,345	0	76	0	0	0	250,000	02/06/2025
7134788		BELMONT	NC		10/07/2022	6.421	141,754	0	189	0	0	0	243,750	02/06/2025
7134789		CHICAGO	IL		10/07/2022	7.488	130,583	0	(28)	0	0	0	340,340	02/06/2025
7134791		COLUMBUS	OH		10/07/2022	6.629	241,736	0	74	0	0	0	453,390	02/06/2025
7134853		BREWSTER	NY		10/18/2022	6.776	193,291	0	(193)	0	0	0	407,336	02/06/2025
7134855		KANSAS CITY	MO		10/18/2022	6.683	115,843	0	17	0	0	0	122,864	02/06/2025
7134856		LAUREL	MD		10/18/2022	6.429	242,312	0	61	0	0	0	450,684	02/06/2025
7134858		DETROIT	MI		10/18/2022	7.572	103,651	0	(39)	0	0	0	168,990	02/06/2025
7134862		KANSAS CITY	MO		10/18/2022	6.853	164,043	0	(4)	0	0	0	184,150	02/06/2025
7134864		PHILADELPHIA	PA		10/18/2022	7.457	184,344	0	(32)	0	0	0	384,750	02/06/2025
7134866		VINELAND	NJ		10/18/2022	7.375	203,882	0	(36)	0	0	0	363,745	02/06/2025
7134867		PITTSBURGH	PA		10/18/2022	7.467	287,309	0	(74)	0	0	0	354,660	02/06/2025
7134868		NORWICH	CT		10/18/2022	7.500	235,864	0	(59)	0	0	0	642,000	02/28/2025
7134869		NORWICH	CT		10/18/2022	7.500	188,544	0	(47)	0	0	0	312,000	02/28/2025
7134870		PARKERSBURG	WV		10/18/2022	7.250	173,821	0	(29)	0	0	0	285,444	02/06/2025
7134872		VIRGINIA BEACH	VA		10/18/2022	7.475	255,014	0	(67)	0	0	0	357,880	02/06/2025
7134873		BALTIMORE	MD		10/18/2022	7.175	248,400	0	(30)	0	0	0	340,000	02/28/2025
7134874		HENRICO	VA		10/18/2022	7.400	141,844	0	(32)	0	0	0	184,324	02/06/2025
7134875		HENRICO	VA		10/18/2022	7.400	121,581	0	(27)	0	0	0	134,328	02/06/2025
7134877		ALBANY	GA		10/18/2022	7.175	108,402	0	(16)	0	0	0	174,564	02/06/2025
7134878		NEWARK	NJ		10/18/2022	7.130	399,946	0	(16)	0	0	0	656,640	02/06/2025
7134879		KANSAS CITY	MO		10/18/2022	7.145	152,477	0	(19)	0	0	0	179,200	02/06/2025
7134880		SOUTH EUCLID	OH		10/18/2022	6.988	89,503	0	(1)	0	0	0	152,000	01/06/2025
7134881		BALTIMORE	MD		10/18/2022	6.933	92,997	0	81	0	0	0	138,300	02/28/2025
7134882		BALTIMORE	MD		10/18/2022	7.062	88,996	0	(8)	0	0	0	135,000	02/28/2025
7134884		CINCINNATI	OH		10/18/2022	7.450	271,782	0	(64)	0	0	0	348,270	02/06/2025
7134885		OXON HILL	MD		10/18/2022	6.488	266,618	0	48	0	0	0	592,798	02/06/2025
7134896		JOLIET	IL		10/26/2022	6.250	157,008	0	84	0	0	0	330,600	02/06/2025
7134897		CHICAGO	IL		10/26/2022	6.250	175,124	0	94	0	0	0	295,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7134899		PHILADELPHIA	PA		10/26/2022	6.375	150,895	0	77	0	0	0	225,540	02/06/2025
7134900		CHARLOTTE	NC		10/26/2022	6.250	231,294	0	111	0	0	0	449,328	02/06/2025
7134902		BALTIMORE	MD		10/26/2022	6.250	113,384	0	53	0	0	0	244,500	02/28/2025
7134903		DALLAS	TX		10/26/2022	6.625	947,881	0	415	0	0	0	1,150,000	03/22/2024
7134905		CHESAPEAKE	VA		10/26/2022	6.250	147,346	0	63	0	0	0	311,220	02/06/2025
7134906		INDIANAPOLIS	IN		10/26/2022	6.625	91,550	0	36	0	0	0	118,326	02/06/2025
7134907		FORT WORTH	TX		10/26/2022	6.375	183,980	0	70	0	0	0	237,576	02/06/2025
7134909		MACON	GA		10/26/2022	6.500	88,376	0	121	0	0	0	155,375	02/06/2025
7134911		DOLTON	IL		10/26/2022	6.750	111,103	0	35	0	0	0	193,750	02/06/2025
7134912		MACON	GA		10/26/2022	6.500	95,535	0	30	0	0	0	172,800	02/06/2025
7134914		BALTIMORE	MD		10/26/2022	6.500	135,467	0	41	0	0	0	236,220	02/06/2025
7134916		SPRING VALLEY	NY		10/26/2022	6.500	446,020	0	131	0	0	0	923,120	02/06/2025
7134918		SOUTH DAYTONA	FL		10/26/2022	6.625	71,207	0	88	0	0	0	268,000	02/28/2025
7134923		INDIANAPOLIS	IN		10/26/2022	6.875	232,749	0	36	0	0	0	343,330	02/06/2025
7134924		ALBUQUERQUE	NM		10/26/2022	7.000	161,917	0	25	0	0	0	195,600	02/28/2025
7134927		BALTIMORE	MD		10/26/2022	6.875	121,311	0	13	0	0	0	142,200	02/06/2025
7134928		CHICAGO	IL		10/26/2022	6.750	100,550	0	10	0	0	0	282,720	02/06/2025
7134930		GLEN ELLYN	IL		10/26/2022	6.750	200,261	0	7	0	0	0	488,110	02/06/2025
7134931		MIDLAND	TX		10/26/2022	7.000	138,661	0	142	0	0	0	273,920	02/06/2025
7134932		HOLLISTER	CA		10/26/2022	7.250	567,373	0	36	0	0	0	1,246,500	02/28/2025
7134933		TUCSON	AZ		10/26/2022	6.875	257,949	0	13	0	0	0	367,920	02/06/2025
7134934		FAIRBURN	GA		10/26/2022	6.750	307,287	0	16	0	0	0	500,000	03/22/2024
7134936		FORT WORTH	TX		10/26/2022	6.875	214,026	0	215	0	0	0	385,365	02/06/2025
7134937		LAKE HAVASU CITY	AZ		10/26/2022	6.875	219,302	0	10	0	0	0	404,928	02/06/2025
7134938		MIDLAND	TX		10/26/2022	7.125	172,915	0	166	0	0	0	258,336	02/06/2025
7134939		CHICAGO	IL		10/26/2022	7.125	125,351	0	4	0	0	0	280,780	02/06/2025
7134940		PETERSBURG	VA		10/26/2022	6.875	100,129	0	3	0	0	0	187,530	02/06/2025
7134944		BILOXI	MS		10/26/2022	7.000	171,095	0	0	0	0	0	263,327	02/06/2025
7134945		BILLINGS	MT		10/26/2022	7.375	473,029	0	414	0	0	0	635,000	03/22/2024
7134947		ST PETERSBURG	FL		10/26/2022	7.000	392,848	0	(10)	0	0	0	514,080	02/06/2025
7134949		HOUMA	LA		10/26/2022	7.125	109,475	0	(4)	0	0	0	135,000	03/06/2025
7134950		EDDYSTONE	PA		10/26/2022	7.375	94,628	0	(4)	0	0	0	158,125	02/06/2025
7134951		PHILOMATH	OR		10/26/2022	7.250	254,163	0	221	0	0	0	410,520	02/06/2025
7134952		MORRISVILLE	PA		10/26/2022	7.500	188,799	0	(10)	0	0	0	339,360	02/06/2025
7134953		TEMPLE	TX		10/26/2022	7.125	151,137	0	(9)	0	0	0	174,182	02/06/2025
7134955		AURORA	IL		10/26/2022	7.250	174,994	0	(14)	0	0	0	329,640	02/06/2025
7134957		PENNSAUKEN	NJ		10/26/2022	7.250	185,931	0	(15)	0	0	0	338,096	02/06/2025
7134959		LUBBOCK	TX		10/26/2022	7.250	124,610	0	100	0	0	0	185,997	02/06/2025
7134960		TEMPLE	TX		10/26/2022	7.375	155,694	0	(15)	0	0	0	212,164	02/06/2025
7134961		UPPER DARBY	PA		10/26/2022	8.875	106,825	0	(9)	0	0	0	120,309	02/06/2025
7134962		PHILADELPHIA	PA		10/26/2022	8.750	75,649	0	(6)	0	0	0	236,350	02/06/2025
7134966		CALUMET CITY	IL		10/26/2022	7.250	75,459	0	60	0	0	0	208,800	02/06/2025
7134967		CHATTANOOGA	TN		10/26/2022	7.375	160,874	0	(18)	0	0	0	332,220	02/06/2025
7134968		ROCHESTER	NY		10/26/2022	7.250	103,445	0	(20)	0	0	0	204,125	02/06/2025
7134969		MIDDLETOWN	CT		10/26/2022	7.125	109,631	0	(14)	0	0	0	394,460	02/06/2025
7134971		RAYTOWN	MO		10/26/2022	7.500	152,676	0	(23)	0	0	0	207,152	02/06/2025
7134972		WAIANAE	HI		10/26/2022	7.250	227,948	0	(35)	0	0	0	327,200	02/28/2025
7134973		CALUMET CITY	IL		10/26/2022	7.375	102,766	0	(18)	0	0	0	108,000	03/22/2024
7134974		PARK FOREST	IL		10/26/2022	7.625	124,723	0	(36)	0	0	0	203,680	02/06/2025
7134975		AUGUSTA	GA		10/26/2022	7.625	95,560	0	(17)	0	0	0	130,000	02/06/2025
7134976		CALUMET CITY	IL		10/26/2022	7.375	125,395	0	(24)	0	0	0	160,000	02/28/2025
7134979		INDIANAPOLIS	IN		10/26/2022	7.750	102,827	0	(37)	0	0	0	274,000	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7134981		GLENWOOD	IL		10/26/2022	7.500	139,221	0	(62)	0	0	0	219,300	02/28/2025
7134983		DOVER	NJ		10/26/2022	7.500	251,870	0	(58)	0	0	0	397,158	02/06/2025
7134984		PETERSBURG	VA		10/26/2022	7.500	101,209	0	(25)	0	0	0	209,920	02/06/2025
7134987		GAINESVILLE	FL		10/26/2022	7.500	99,541	0	(29)	0	0	0	144,900	02/06/2025
7134988		COLUMBUS	OH		10/26/2022	7.750	120,316	0	(34)	0	0	0	197,500	02/06/2025
7134989		ELYRIA	OH		10/26/2022	7.875	96,558	0	(27)	0	0	0	156,160	02/06/2025
7134993		TRENTON	NJ		10/26/2022	7.750	163,054	0	(54)	0	0	0	250,305	02/06/2025
7134994		OAK RIDGE	TN		10/26/2022	7.750	238,366	0	(81)	0	0	0	504,600	02/28/2025
7134995		OAK RIDGE	TN		10/26/2022	7.750	238,366	0	(81)	0	0	0	416,970	02/06/2025
7134998		PETERSBURG	VA		10/26/2022	8.250	90,583	0	(44)	0	0	0	169,400	02/06/2025
7134999		INDIANAPOLIS	IN		10/26/2022	8.375	104,843	0	(50)	0	0	0	160,000	03/22/2024
7135000		KANSAS CITY	MO		10/26/2022	8.750	79,544	0	(36)	0	0	0	141,480	02/06/2025
7135001		PROCTORVILLE	OH		10/26/2022	8.375	135,732	0	(64)	0	0	0	187,000	02/06/2025
7135003		SANFORD	NC		10/26/2022	8.625	204,917	0	(94)	0	0	0	290,000	02/06/2025
7135004		WILMINGTON	DE		10/26/2022	8.625	116,671	0	27	0	0	0	262,400	02/06/2025
7135005		INDIANAPOLIS	IN		10/26/2022	8.500	81,207	0	(38)	0	0	0	154,014	02/06/2025
7135006		CHARLOTTE	NC		10/26/2022	8.000	239,029	0	(118)	0	0	0	389,070	02/06/2025
7135010		HEMET	CA		11/23/2022	7.500	428,590	0	20	0	0	0	756,800	02/14/2025
7135011		PORT ST LUCIE	FL		12/01/2022	6.990	523,280	0	140	0	0	0	741,732	02/14/2025
7135014		PLYMOUTH	MN		11/15/2022	6.875	757,855	0	153	0	0	0	1,392,828	02/14/2025
7135015		HARTFORD	CT		11/08/2022	8.500	222,664	0	(90)	0	0	0	344,000	03/25/2025
7135018		BAKERSFIELD	CA		11/09/2022	7.990	165,386	0	(136)	0	0	0	413,424	02/14/2025
7135019		BUCKEYE	AZ		11/08/2022	7.250	474,779	0	(85)	0	0	0	749,568	02/14/2025
7135020		MILTON	WA		11/14/2022	8.250	786,371	0	(440)	0	0	0	1,303,134	02/14/2025
7135023		ORANGEBURG	NY		11/10/2022	8.875	1,114,066	0	(214)	0	0	0	1,581,972	02/14/2025
7135024		MONROE	NC		12/01/2022	7.125	347,950	0	(25)	0	0	0	465,000	03/25/2025
7135027		WINTER GARDEN	FL		12/29/2022	7.500	478,778	0	(329)	0	0	0	623,700	02/14/2025
7135033		PENSACOLA	FL		11/10/2022	9.250	317,546	0	(232)	0	0	0	443,630	02/14/2025
7135034		MIAMI BEACH	FL		11/10/2022	7.750	662,915	0	(329)	0	0	0	930,384	02/14/2025
7135035		RIO VISTA	CA		11/10/2022	8.990	457,527	0	(194)	0	0	0	626,080	02/14/2025
7135036		MOOREVILLE	MS		11/09/2022	7.990	153,078	0	(226)	0	0	0	190,588	02/14/2025
7135037		DEBARY	FL		11/21/2022	6.990	181,889	0	(27)	0	0	0	255,000	03/25/2025
7135039		LIVERMORE	CA		11/07/2022	8.375	1,425,088	0	(7,734)	0	0	0	2,193,000	03/25/2025
7135041		DIX HILLS	NY		11/18/2022	7.375	725,006	0	(585)	0	0	0	1,399,166	02/14/2025
7135043		SAN FRANCISCO	CA		01/20/2023	6.875	689,017	0	(140)	0	0	0	1,219,540	02/14/2025
7135044		MAMMOTH LAKES	CA		11/16/2022	6.875	219,234	0	(97)	0	0	0	526,467	02/14/2025
7135046		MESA	AZ		11/28/2022	9.250	329,697	0	(156)	0	0	0	389,556	02/14/2025
7135047		CANTON	MI		11/14/2022	7.625	101,875	0	(35)	0	0	0	195,138	02/14/2025
7135049		ENCINO	CA		11/10/2022	6.990	466,381	0	(675)	0	0	0	727,760	02/14/2025
7135050		ORO VALLEY	AZ		01/03/2023	7.375	577,330	0	(265)	0	0	0	834,948	02/14/2025
7135051		ST JOHNS	FL		01/05/2023	8.990	240,677	0	(94)	0	0	0	369,725	02/14/2025
7135055		PLEASANTVILLE	NY		11/30/2022	7.625	715,785	0	(667)	0	0	0	1,220,000	03/25/2025
7135057		WESTCHESTER	IL		11/09/2022	9.250	330,430	0	(222)	0	0	0	365,000	03/25/2025
7135062		MARANA	AZ		11/17/2022	8.990	426,632	0	(605)	0	0	0	546,912	02/14/2025
7135065		PANAMA CITY BEACH	FL		11/22/2022	6.990	235,474	0	50	0	0	0	789,245	02/14/2025
7135066		NORTH MIAMI	FL		11/15/2022	7.125	703,136	0	(243)	0	0	0	3,299,580	02/14/2025
7135068		MESA	AZ		11/14/2022	6.990	306,698	0	8	0	0	0	598,752	02/14/2025
7135069		MOUNT VERNON	NY		12/12/2022	7.125	602,000	0	0	0	0	0	840,000	03/25/2025
7135070		MANCHESTER	ME		11/30/2022	7.125	1,196,576	0	3	0	0	0	1,646,484	02/14/2025
7135072		CHATTANOOGA	TN		11/16/2022	7.500	156,972	0	(53)	0	0	0	302,500	02/14/2025
7135075		LAKE WORTH	FL		11/14/2022	7.250	257,492	0	(68)	0	0	0	418,000	03/25/2025
7135076		PITTSBURGH	PA		01/19/2023	8.990	90,952	0	(47)	0	0	0	184,600	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135077		RYE BROOK	NY		11/16/2022	7.250	525,355	0	(98)	0	0	0	954,285	02/14/2025
7135079		PITTSBURGH	PA		12/09/2022	6.990	143,719	0	(74)	0	0	0	353,078	02/14/2025
7135087		DALLAS	TX		10/24/2022	7.400	217,788	0	(41)	0	0	0	270,480	02/06/2025
7135088		HAMPTON	GA		10/24/2022	6.504	179,839	0	34	0	0	0	282,810	02/06/2025
7135089		KANSAS CITY	KS		10/24/2022	7.475	154,604	0	(50)	0	0	0	294,840	02/06/2025
7135090		CHICAGO	IL		10/24/2022	7.675	136,828	0	(43)	0	0	0	211,200	02/06/2025
7135091		DAYTON	OH		10/24/2022	6.250	115,035	0	51	0	0	0	201,000	02/28/2025
7135092		DAYTON	OH		10/24/2022	6.250	115,035	0	51	0	0	0	199,500	02/28/2025
7135095		RICHMOND	VA		10/24/2022	6.250	192,492	0	67	0	0	0	368,750	02/06/2025
7135097		ROCKY MOUNT	NC		10/24/2022	6.917	104,878	0	13	0	0	0	167,580	02/06/2025
7135098		CLEVELAND	OH		10/24/2022	6.900	85,849	0	3	0	0	0	139,260	02/06/2025
7135099		BALTIMORE	MD		10/24/2022	7.625	78,762	0	22	0	0	0	176,800	02/06/2025
7135100		BALTIMORE	MD		10/24/2022	7.102	110,130	0	(10)	0	0	0	237,918	02/06/2025
7135101		RICHMOND	VA		10/24/2022	7.566	215,681	0	(71)	0	0	0	361,108	02/06/2025
7135102		JACKSONVILLE	FL		10/24/2022	7.510	230,184	0	(79)	0	0	0	402,520	02/06/2025
7135103		FLOSSMOOR	IL		10/24/2022	6.250	135,077	0	54	0	0	0	236,400	02/28/2025
7135104		TRENTON	NJ		10/24/2022	7.350	97,049	0	69	0	0	0	202,120	02/06/2025
7135105		PITTSBURGH	PA		10/24/2022	7.373	128,452	0	(9)	0	0	0	179,250	02/06/2025
7135106		BALTIMORE	MD		10/24/2022	7.102	118,883	0	(10)	0	0	0	252,730	02/06/2025
7135107		TOLEDO	OH		10/24/2022	7.542	110,690	0	(31)	0	0	0	140,000	02/28/2025
7135108		ABILENE	TX		10/24/2022	6.483	87,675	0	26	0	0	0	162,068	02/06/2025
7135111		PHILADELPHIA	PA		10/24/2022	7.625	110,332	0	(18)	0	0	0	126,150	02/06/2025
7135112		PHILADELPHIA	PA		10/24/2022	7.625	136,076	0	(22)	0	0	0	185,000	02/06/2025
7135113		PHILADELPHIA	PA		10/24/2022	7.807	134,750	0	(21)	0	0	0	234,270	02/06/2025
7135114		PHILADELPHIA	PA		10/24/2022	7.625	143,432	0	(23)	0	0	0	193,500	02/06/2025
7135115		PHILADELPHIA	PA		10/24/2022	7.625	164,027	0	(26)	0	0	0	223,000	02/06/2025
7135116		PHILADELPHIA	PA		10/24/2022	7.292	175,032	0	(1)	0	0	0	189,040	02/06/2025
7135117		PHILADELPHIA	PA		10/24/2022	7.807	128,860	0	(20)	0	0	0	175,000	02/06/2025
7135121		LITTLE ROCK	AR		10/24/2022	6.642	104,417	0	16	0	0	0	164,560	02/06/2025
7135124		ST. LOUIS	MO		10/24/2022	6.250	174,754	0	31	0	0	0	363,320	02/06/2025
7135125		PHILADELPHIA	PA		10/24/2022	7.367	165,622	0	146	0	0	0	180,000	03/25/2025
7135126		BALTIMORE	MD		10/24/2022	6.515	103,428	0	13	0	0	0	176,880	02/06/2025
7135127		PHILADELPHIA	PA		10/24/2022	7.196	209,103	0	197	0	0	0	234,360	02/06/2025
7135129		EVERETT	MA		10/24/2022	6.471	264,694	0	329	0	0	0	506,160	02/06/2025
7135132		PHILADELPHIA	PA		10/24/2022	7.491	221,882	0	204	0	0	0	257,810	02/06/2025
7135135		PHILADELPHIA	PA		10/24/2022	7.550	100,332	0	(1)	0	0	0	157,300	02/06/2025
7135137		GLEN HEAD	NY		11/08/2022	7.250	1,951,946	0	(1,937)	0	0	0	3,000,000	03/25/2025
7135138		AUSTIN	TX		11/10/2022	7.375	1,946,729	0	(732)	0	0	0	2,357,880	02/14/2025
7135141		PALOS VERDES ESTATES	CA		11/14/2022	6.500	1,006,395	0	261	0	0	0	3,375,875	02/14/2025
7135142		SAN DIEGO	CA		01/13/2023	5.990	1,415,500	0	1,020	0	0	0	2,571,170	02/14/2025
7135144		REDONDO BEACH	CA		11/17/2022	5.990	1,289,549	0	294	0	0	0	2,274,030	02/14/2025
7135146		ROCKLEDGE	FL		11/14/2022	7.250	1,159,907	0	(377)	0	0	0	1,796,647	02/14/2025
7135147		CLIFFSIDE PARK	NJ		11/10/2022	7.250	1,163,738	0	(474)	0	0	0	2,173,040	02/14/2025
7135149		STUDIO CITY	CA		11/14/2022	6.990	1,063,343	0	523	0	0	0	1,650,570	02/14/2025
7135150		ORANGEVALE	CA		11/10/2022	6.625	1,053,148	0	6	0	0	0	1,646,736	02/14/2025
7135152		FARMINGTON	UT		01/23/2023	5.990	1,031,080	0	0	0	0	0	1,072,210	07/14/2024
7135153		SAN RAFAEL	CA		11/15/2022	6.500	1,031,853	0	109	0	0	0	1,376,540	02/14/2025
7135154		PARAMUS	NJ		11/07/2022	8.500	987,486	0	(645)	0	0	0	1,799,412	02/14/2025
7135155		BOCA RATON	FL		11/16/2022	7.375	1,044,980	0	(445)	0	0	0	1,880,368	02/14/2025
7135156		DOYLESTOWN	PA		11/29/2022	6.250	993,698	0	289	0	0	0	1,300,000	03/25/2025
7135157		MASSAPEQUA PARK	NY		11/14/2022	7.875	936,669	0	307	0	0	0	1,537,648	02/14/2025
7135160		CYPRESS	TX		11/18/2022	7.250	855,136	0	803	0	0	0	1,282,050	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135162		DALLAS	TX		11/14/2022	7.250	861,129	0	(403)	0	0	0	1,667,270	02/14/2025
7135164		DALLAS	TX		11/09/2022	6.990	795,587	0	145	0	0	0	1,242,382	02/14/2025
7135165		ORLANDO	FL		12/02/2022	7.250	688,880	0	(1,633)	0	0	0	1,135,484	02/14/2025
7135168		SANTA CLARITA	CA		11/09/2022	7.500	754,525	0	(50)	0	0	0	1,111,691	02/14/2025
7135169		NAPLES	FL		11/21/2022	5.990	736,263	0	121	0	0	0	2,268,420	02/14/2025
7135170		SAN DIEGO	CA		12/23/2022	6.500	721,436	0	375	0	0	0	1,186,528	02/14/2025
7135171		CHANDLER	AZ		12/22/2022	6.375	722,813	0	84	0	0	0	1,175,823	02/14/2025
7135172		BRADENTON	FL		01/17/2023	7.375	641,892	0	803	0	0	0	857,031	02/14/2025
7135173		WAKE FOREST	NC		11/14/2022	7.750	713,560	0	484	0	0	0	978,729	02/14/2025
7135175		AVENTURA	FL		11/17/2022	6.125	703,568	0	429	0	0	0	2,346,740	02/14/2025
7135176		CHINO	CA		11/14/2022	6.500	703,782	0	81	0	0	0	1,122,482	02/14/2025
7135177		CLIFFSIDE PARK	NJ		12/20/2022	6.990	711,689	0	(61)	0	0	0	1,141,524	02/14/2025
7135178		HOWARD BEACH	NY		11/16/2022	5.990	661,160	0	516	0	0	0	975,260	02/14/2025
7135179		NEW CITY	NY		11/14/2022	6.990	688,666	0	(110)	0	0	0	1,015,565	02/14/2025
7135180		PHOENIX	AZ		11/16/2022	8.500	662,638	0	(269)	0	0	0	914,652	02/14/2025
7135183		ACWORTH	GA		11/17/2022	7.990	647,402	0	(207)	0	0	0	1,020,320	02/14/2025
7135184		LAKE WORTH	FL		12/05/2022	9.250	637,218	0	(579)	0	0	0	650,000	03/25/2025
7135186		FLOWER MOUND	TX		11/17/2022	7.250	624,741	0	(57)	0	0	0	946,229	02/14/2025
7135191		LAKEWOOD RANCH	FL		11/17/2022	7.625	601,099	0	(52)	0	0	0	1,368,317	02/14/2025
7135192		HUSON	MT		11/14/2022	6.375	587,816	0	116	0	0	0	818,000	03/25/2025
7135193		EAST NORTHPORT	NY		11/15/2022	5.990	530,249	0	208	0	0	0	844,100	02/14/2025
7135195		SOUTH LAKE TAHOE	CA		11/16/2022	7.500	540,635	0	(220)	0	0	0	755,040	02/14/2025
7135196		HEWLETT	NY		11/04/2022	6.750	521,326	0	(47)	0	0	0	902,430	02/14/2025
7135197		BUFORD	GA		11/07/2022	6.875	523,084	0	3,364	0	0	0	875,000	12/09/2025
7135199		PILOT POINT	TX		11/16/2022	7.500	501,389	0	8	0	0	0	785,000	03/25/2025
7135202		NORTH HAVEN	CT		12/02/2022	7.250	430,552	0	(471)	0	0	0	859,040	02/14/2025
7135207		GREENWOOD	IN		11/08/2022	7.375	444,851	0	(205)	0	0	0	608,304	02/14/2025
7135208		LONE JACK	MO		12/07/2022	6.990	443,698	0	172	0	0	0	655,000	03/25/2025
7135209		LIBERTY TWP	OH		12/12/2022	7.990	464,244	0	(258)	0	0	0	733,352	02/14/2025
7135210		CARTERET	NJ		11/16/2022	6.990	428,378	0	162	0	0	0	730,824	02/14/2025
7135211		PONTE VEDRA	FL		11/14/2022	7.125	440,401	0	(200)	0	0	0	1,505,736	02/14/2025
7135213		FAR ROCKAWAY	NY		11/14/2022	6.250	401,534	0	147	0	0	0	651,711	02/14/2025
7135215		SHOREHAM	NY		11/14/2022	6.990	309,154	0	(408)	0	0	0	701,008	02/14/2025
7135216		DELAND	FL		12/05/2022	7.500	406,500	0	(177)	0	0	0	579,926	02/14/2025
7135217		DANBURY	CT		11/14/2022	7.750	405,383	0	(54)	0	0	0	629,366	02/14/2025
7135219		DRACUT	MA		11/16/2022	6.250	372,798	0	116	0	0	0	980,980	02/14/2025
7135221		STONYBROOK	NY		11/07/2022	6.500	385,540	0	55	0	0	0	1,021,098	02/14/2025
7135222		SELAH	WA		11/03/2022	7.125	387,868	0	(54)	0	0	0	626,020	02/14/2025
7135223		PATCHOGUE	NY		11/22/2022	6.990	386,092	0	(67)	0	0	0	699,776	02/14/2025
7135225		JULIAN	CA		11/09/2022	5.990	357,139	0	1,352	0	0	0	916,000	03/25/2025
7135226		ELMWOOD PARK	NJ		11/07/2022	7.750	366,407	0	(70)	0	0	0	711,504	02/14/2025
7135227		BRANDON	FL		11/14/2022	7.500	359,512	0	40	0	0	0	551,214	02/14/2025
7135229		AMORY	MS		11/08/2022	7.500	353,312	0	(128)	0	0	0	462,000	03/25/2025
7135230		LAKE WORTH	FL		11/23/2022	7.500	355,149	0	0	0	0	0	580,000	06/10/2025
7135232		MENDOTA HEIGHTS	MN		11/10/2022	6.375	343,823	0	115	0	0	0	566,211	02/14/2025
7135233		GULFPORT	FL		12/06/2022	6.250	328,104	0	23	0	0	0	754,467	02/14/2025
7135235		MARGATE	FL		11/14/2022	7.750	337,496	0	(18)	0	0	0	564,624	02/14/2025
7135241		GRANTS PASS	OR		11/07/2022	6.875	299,868	0	88	0	0	0	453,145	02/14/2025
7135242		DELRAY BEACH	FL		12/15/2022	7.125	304,146	0	(34)	0	0	0	485,650	02/14/2025
7135243		AURORA	CO		11/03/2022	8.990	297,464	0	(149)	0	0	0	337,920	02/14/2025
7135244		PLYMOUTH	MA		11/10/2022	6.625	292,404	0	154	0	0	0	586,000	03/25/2025
7135245		PHILADELPHIA	PA		11/14/2022	6.875	294,464	0	129	0	0	0	511,170	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135246		TEXAS CITY	TX		11/03/2022	7.500	302,884	0	(115)	0	0	0	369,270	02/14/2025
7135247		WEST BRIDGEWATER	MA		12/15/2022	5.990	290,092	0	98	0	0	0	657,210	02/14/2025
7135248		COLUMBUS	OH		11/21/2022	7.125	288,890	0	167	0	0	0	371,110	02/14/2025
7135249		STUART	FL		01/23/2023	5.990	265,900	0	206	0	0	0	506,493	02/14/2025
7135250		FULSHEAR	TX		12/01/2022	7.250	91,283	0	(290)	0	0	0	541,072	02/14/2025
7135253		WALKERSVILLE	MD		11/09/2022	7.375	249,455	0	(113)	0	0	0	456,170	02/14/2025
7135256		MIAMI	FL		01/19/2023	7.500	267,926	0	(26)	0	0	0	762,237	02/14/2025
7135257		PAOLI	PA		11/14/2022	7.375	263,919	0	(73)	0	0	0	475,302	02/14/2025
7135258		TREASURE ISLAND	FL		11/14/2022	7.375	259,566	0	(115)	0	0	0	1,413,900	03/25/2025
7135259		SEVEN HILLS	OH		11/04/2022	6.250	244,061	0	111	0	0	0	442,734	02/14/2025
7135260		GREENSBORO	NC		11/14/2022	6.990	249,257	0	(44)	0	0	0	370,113	02/14/2025
7135261		STATESVILLE	NC		12/01/2022	7.500	136,035	0	(379)	0	0	0	362,772	02/14/2025
7135262		WINTER HAVEN	FL		12/21/2022	7.500	244,491	0	(337)	0	0	0	336,836	02/14/2025
7135263		BOCA RATON	FL		11/14/2022	7.375	242,633	0	(86)	0	0	0	812,460	02/14/2025
7135264		KATY	TX		11/15/2022	7.250	213,951	0	(49)	0	0	0	292,992	02/14/2025
7135266		HOLLYWOOD	FL		11/10/2022	7.375	201,309	0	36	0	0	0	320,796	02/14/2025
7135267		BOCA RATON	FL		11/14/2022	6.500	178,509	0	73	0	0	0	343,824	02/14/2025
7135268		MIRAMAR	FL		12/09/2022	6.375	187,735	0	(176)	0	0	0	587,888	02/14/2025
7135269		ROYAL PLM BEACH	FL		11/15/2022	6.375	109,527	0	102	0	0	0	337,716	02/14/2025
7135270		NEW BRITAIN	CT		01/18/2023	7.625	191,585	0	(51)	0	0	0	430,708	02/14/2025
7135272		ROSLYN	NY		11/15/2022	6.500	107,545	0	60	0	0	0	754,745	02/14/2025
7135273		GENOA	IL		11/15/2022	7.875	185,505	0	(93)	0	0	0	340,407	02/14/2025
7135275		ASHEBORO	NC		11/14/2022	6.875	169,112	0	(24)	0	0	0	549,780	02/14/2025
7135276		TUCSON	AZ		11/14/2022	6.125	160,067	0	166	0	0	0	293,040	02/14/2025
7135277		JACKSONVILLE	FL		11/30/2022	8.500	140,710	0	(122)	0	0	0	217,000	03/25/2025
7135278		CIRCLEVILLE	OH		11/09/2022	6.125	111,904	0	28	0	0	0	343,596	02/14/2025
7135281		JUPITER	FL		11/30/2022	6.990	540,634	0	(127)	0	0	0	1,137,458	02/14/2025
7135282		CAVE CREEK	AZ		11/16/2022	5.990	426,371	0	310	0	0	0	578,340	02/14/2025
7135290		AURORA	IL		11/01/2022	7.625	156,296	0	(52)	0	0	0	402,132	02/06/2025
7135292		HAZEL CREST	IL		11/01/2022	7.375	86,375	0	60	0	0	0	189,400	02/28/2025
7135294		PEARLAND	TX		11/01/2022	7.250	189,880	0	(1,875)	0	0	0	309,100	02/06/2025
7135297		HAZELTON	PA		11/01/2022	7.875	200,666	0	121	0	0	0	486,040	02/06/2025
7135298		HAZELTON	PA		11/01/2022	7.875	83,362	0	60	0	0	0	205,000	02/06/2025
7135300		HARRISBURG	PA		11/01/2022	7.375	67,662	0	(3)	0	0	0	133,650	02/06/2025
7135301		DALLAS	TX		11/01/2022	7.125	279,638	0	(37)	0	0	0	336,250	02/06/2025
7135302		CALUMET CITY	IL		11/01/2022	7.375	78,524	0	55	0	0	0	292,490	02/06/2025
7135305		LUBBOCK	TX		11/01/2022	8.125	80,735	0	(43)	0	0	0	165,291	02/06/2025
7135306		WASHINGTON	MO		11/01/2022	8.375	134,913	0	(69)	0	0	0	225,000	03/22/2024
7135307		WASHINGTON	MO		11/01/2022	8.375	128,849	0	(66)	0	0	0	225,000	03/22/2024
7135308		WASHINGTON	MO		11/01/2022	8.375	140,218	0	(72)	0	0	0	238,000	03/22/2024
7135312		UPPER DARBY	PA		11/01/2022	7.875	116,657	0	78	0	0	0	236,070	02/06/2025
7135317		PHILADELPHIA	PA		11/01/2022	7.500	60,987	0	(8)	0	0	0	162,440	02/06/2025
7135318		DAYTON	OH		11/01/2022	7.250	95,510	0	161	0	0	0	171,820	02/06/2025
7135319		WASHINGTON	MO		11/01/2022	8.375	119,921	0	(64)	0	0	0	225,000	03/22/2024
7135320		HOUSTON	TX		11/01/2022	7.000	138,210	0	123	0	0	0	241,250	02/06/2025
7135321		NEWARK	NJ		11/01/2022	7.500	138,736	0	(45)	0	0	0	433,640	02/06/2025
7135322		DETROIT	MI		11/01/2022	7.875	101,907	0	(48)	0	0	0	178,473	02/06/2025
7135324		TOMS RIVER	NJ		11/01/2022	7.375	227,983	0	158	0	0	0	425,000	02/06/2025
7135325		CHICAGO	IL		11/01/2022	7.375	77,078	0	(13)	0	0	0	105,000	02/06/2025
7135326		CHICAGO	IL		11/01/2022	7.250	120,601	0	(14)	0	0	0	271,320	02/06/2025
7135329		PHILADELPHIA	PA		11/01/2022	7.125	124,320	0	14	0	0	0	166,100	02/06/2025
7135330		PHILADELPHIA	PA		11/01/2022	7.000	172,017	0	29	0	0	0	233,000	03/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135331		MOUNT HOLLY	NJ		11/01/2022	7.000	91,811	0	(2)	0	0	0	307,980	02/06/2025
7135332		DALLAS	TX		11/01/2022	7.375	263,577	0	(60)	0	0	0	304,128	02/06/2025
7135333		JACKSONVILLE	FL		11/01/2022	7.125	119,916	0	(13)	0	0	0	144,668	02/06/2025
7135334		MARKHAM	IL		11/01/2022	7.500	137,388	0	(34)	0	0	0	200,160	02/06/2025
7135335		BRICK	NJ		11/01/2022	7.000	200,089	0	180	0	0	0	513,742	02/06/2025
7135336		MARKHAM	IL		11/01/2022	7.500	131,478	0	(33)	0	0	0	223,080	02/06/2025
7135337		GAINESVILLE	FL		11/01/2022	7.000	128,518	0	(20)	0	0	0	209,196	02/06/2025
7135338		GREEN COVE SPRINGS	FL		11/01/2022	7.375	147,315	0	(28)	0	0	0	200,000	02/06/2025
7135341		SOUTH CHESTERFIELD	VA		11/01/2022	7.125	178,884	0	(17)	0	0	0	316,778	02/06/2025
7135343		JACKSONVILLE	FL		11/01/2022	7.000	108,441	0	(7)	0	0	0	133,680	02/06/2025
7135344		JACKSONVILLE	FL		11/01/2022	7.000	104,074	0	(7)	0	0	0	143,295	02/06/2025
7135345		INDIANAPOLIS	IN		11/01/2022	7.125	205,931	0	(20)	0	0	0	344,736	02/06/2025
7135347		LONG BRANCH	NJ		11/01/2022	7.375	617,952	0	(133)	0	0	0	1,084,659	02/06/2025
7135348		JACKSONVILLE	FL		11/01/2022	7.750	89,605	0	(33)	0	0	0	116,590	02/06/2025
7135349		JACKSONVILLE	FL		11/01/2022	7.750	92,591	0	(34)	0	0	0	124,000	02/06/2025
7135350		MIDLAND	MI		11/01/2022	7.250	145,809	0	(21)	0	0	0	168,141	02/06/2025
7135351		UNION	SC		11/01/2022	7.375	88,008	0	(18)	0	0	0	118,680	02/06/2025
7135352		FORT PIERCE	FL		11/01/2022	7.125	175,842	0	136	0	0	0	313,600	02/28/2025
7135353		FORT PIERCE	FL		11/01/2022	7.250	156,676	0	114	0	0	0	212,520	02/06/2025
7135354		PHILADELPHIA	PA		11/01/2022	7.250	186,184	0	5	0	0	0	194,447	02/06/2025
7135359		COLUMBUS	OH		10/28/2022	6.467	241,330	0	121	0	0	0	276,400	02/28/2025
7135360		COLUMBUS	OH		10/28/2022	6.467	241,572	0	117	0	0	0	440,700	02/06/2025
7135361		WORCESTER	MA		10/28/2022	6.250	373,018	0	183	0	0	0	835,200	02/06/2025
7135363		DAYTON	OH		10/28/2022	6.608	139,104	0	54	0	0	0	221,400	02/28/2025
7135364		MILWAUKEE	WI		10/28/2022	6.530	72,093	0	28	0	0	0	148,235	02/06/2025
7135365		LIBERTY	MO		10/28/2022	6.558	115,380	0	44	0	0	0	223,520	02/06/2025
7135366		PHILADELPHIA	PA		10/28/2022	6.967	230,885	0	(15,540)	0	0	0	325,000	02/06/2025
7135368		COLUMBUS	OH		10/28/2022	6.453	111,394	0	(6,316)	0	0	0	339,760	02/06/2025
7135369		TAMPA	FL		10/28/2022	6.783	162,471	0	37	0	0	0	272,800	02/06/2025
7135371		SENECA	SC		10/28/2022	6.613	118,914	0	24	0	0	0	278,720	02/06/2025
7135378		VIRGINIA BEACH	VA		10/28/2022	6.912	193,483	0	22	0	0	0	344,394	02/06/2025
7135380		BROWNS MILLS	NJ		10/28/2022	7.092	172,946	0	16	0	0	0	301,462	02/06/2025
7135381		ORLANDO	FL		10/28/2022	7.013	196,972	0	18	0	0	0	367,235	02/06/2025
7135382		NEW HAVEN	CT		10/28/2022	7.100	128,781	0	11	0	0	0	195,500	02/06/2025
7135383		FRANKLIN	VA		10/28/2022	7.155	119,045	0	10	0	0	0	162,222	02/06/2025
7135384		SOUTH ELGIN	IL		10/28/2022	7.050	160,058	0	13	0	0	0	290,180	02/06/2025
7135389		PHILADELPHIA	PA		10/28/2022	7.607	243,119	0	8	0	0	0	335,000	02/06/2025
7135390		KANSAS CITY	KS		10/28/2022	7.132	126,352	0	4	0	0	0	187,000	03/06/2025
7135391		ORLANDO	FL		10/28/2022	7.175	174,551	0	5	0	0	0	329,935	02/06/2025
7135392		SANFORD	FL		10/28/2022	7.175	157,880	0	4	0	0	0	263,403	02/06/2025
7135393		SANFORD	FL		10/28/2022	7.175	175,675	0	5	0	0	0	258,768	02/06/2025
7135395		ORLANDO	FL		10/28/2022	7.175	178,882	0	5	0	0	0	318,630	02/06/2025
7135396		PHILADELPHIA	PA		10/28/2022	7.310	98,606	0	2	0	0	0	114,840	02/06/2025
7135397		KANSAS CITY	MO		10/28/2022	7.145	148,395	0	1	0	0	0	213,530	02/06/2025
7135398		FAYETTEVILLE	NC		10/28/2022	7.187	79,518	0	28	0	0	0	159,000	02/06/2025
7135399		ROCK HILL	SC		10/28/2022	7.176	128,620	0	0	0	0	0	235,410	02/06/2025
7135400		PHILADELPHIA	PA		10/28/2022	7.582	106,961	0	(1)	0	0	0	135,250	02/06/2025
7135401		COLUMBUS	OH		10/28/2022	7.213	125,436	0	(2)	0	0	0	155,841	02/06/2025
7135402		COLUMBUS	OH		10/28/2022	7.213	132,894	0	(2)	0	0	0	196,625	02/06/2025
7135405		COLUMBUS	OH		10/28/2022	7.288	168,362	0	(5)	0	0	0	249,480	02/06/2025
7135406		CICERO	IN		10/28/2022	7.240	131,880	0	(4)	0	0	0	138,738	02/06/2025
7135407		PHILADELPHIA	PA		10/28/2022	7.626	160,696	0	128	0	0	0	318,080	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135409		SAN DIEGO	CA		10/28/2022	6.976	316,612	0	432	0	0	0	727,161	02/06/2025
7135412		ST. LOUIS	MO		10/28/2022	7.450	276,518	0	(20)	0	0	0	444,860	02/06/2025
7135413		LORAIN	OH		10/28/2022	7.525	85,013	0	(7)	0	0	0	187,050	02/06/2025
7135414		BALTIMORE	MD		10/28/2022	7.325	132,485	0	(12)	0	0	0	188,589	02/06/2025
7135417		PHILADELPHIA	PA		10/28/2022	7.808	168,707	0	(21)	0	0	0	245,900	02/06/2025
7135418		CLEVELAND	OH		10/28/2022	7.650	89,712	0	(14)	0	0	0	112,050	02/06/2025
7135419		TAMPA	FL		10/28/2022	7.673	308,554	0	(50)	0	0	0	420,000	02/06/2025
7135420		BALTIMORE	MD		10/28/2022	7.675	447,414	0	(83)	0	0	0	462,735	02/06/2025
7135421		SYRACUSE	NY		10/28/2022	7.775	95,068	0	(27)	0	0	0	172,002	02/06/2025
7135423		WINSLOW	ME		10/28/2022	7.959	135,112	0	(43)	0	0	0	268,400	02/06/2025
7135426		PENSACOLA	FL		11/07/2022	7.375	223,565	0	43	0	0	0	354,384	02/14/2025
7135427		PASADENA	MD		11/07/2022	7.625	251,133	0	29	0	0	0	451,000	03/25/2025
7135438		CLEVELAND	OH		11/02/2022	7.630	128,158	0	(63)	0	0	0	210,000	02/06/2025
7135441		BALTIMORE	MD		11/02/2022	7.110	150,019	0	92	0	0	0	180,200	02/28/2025
7135442		PHILADELPHIA	PA		11/02/2022	7.160	106,525	0	(16)	0	0	0	161,460	02/06/2025
7135443		DARBY	PA		11/02/2022	7.730	117,445	0	(16)	0	0	0	216,050	02/06/2025
7135444		CHESAPEAKE	VA		11/02/2022	7.220	185,271	0	(84)	0	0	0	222,875	02/06/2025
7135446		PHILADELPHIA	PA		11/02/2022	6.670	250,652	0	38	0	0	0	261,870	02/06/2025
7135447		DELANCO	NJ		11/02/2022	7.360	182,332	0	97	0	0	0	284,873	02/06/2025
7135448		MARY ESTHER	FL		11/02/2022	6.920	242,228	0	198	0	0	0	357,840	02/06/2025
7135449		LAS CRUCES	NM		11/02/2022	7.660	81,764	0	(108)	0	0	0	245,328	02/06/2025
7135450		ST. PETERSBURG	FL		11/02/2022	6.920	266,387	0	(42)	0	0	0	476,445	02/06/2025
7135451		HENRICO	VA		11/02/2022	7.330	152,854	0	(49)	0	0	0	210,177	02/06/2025
7135452		CINCINNATI	OH		11/02/2022	7.730	219,983	0	(98)	0	0	0	309,620	02/06/2025
7135453		MINNEAPOLIS	MN		11/02/2022	6.730	233,749	0	(36)	0	0	0	466,950	02/06/2025
7135454		MOCKSVILLE	NC		11/02/2022	7.340	162,587	0	(55)	0	0	0	305,424	02/06/2025
7135455		DUNDALK	MD		11/02/2022	7.470	166,514	0	(58)	0	0	0	216,395	02/06/2025
7135456		BARTLESVILLE	OK		11/02/2022	6.630	197,153	0	21	0	0	0	302,724	02/06/2025
7135457		ATLANTA	GA		11/02/2022	7.130	113,403	0	(28)	0	0	0	206,870	02/06/2025
7135459		SAN ANTONIO	TX		11/02/2022	5.980	112,553	0	43	0	0	0	306,983	02/06/2025
7135460		MIDDLE RIVER	MD		11/02/2022	7.430	135,716	0	88	0	0	0	197,432	02/06/2025
7135461		PERRY HALL	MD		11/02/2022	7.330	251,241	0	(69)	0	0	0	485,296	02/06/2025
7135463		CLEVELAND	OH		11/02/2022	7.510	66,393	0	148	0	0	0	151,040	02/06/2025
7135480		TRENTON	NJ		11/08/2022	7.425	102,771	0	(16)	0	0	0	257,920	02/06/2025
7135481		TRENTON	NJ		11/08/2022	7.275	141,697	0	(2)	0	0	0	312,180	02/06/2025
7135482		PHILADELPHIA	PA		11/08/2022	6.254	86,881	0	49	0	0	0	118,326	02/06/2025
7135486		ALLIANCE	OH		11/08/2022	6.250	71,674	0	37	0	0	0	164,400	02/06/2025
7135488		COLUMBIA	SC		11/08/2022	6.250	120,935	0	58	0	0	0	230,100	02/06/2025
7135489		CLEVELAND	OH		11/08/2022	7.650	84,580	0	(17)	0	0	0	174,080	02/06/2025
7135490		VIRGINIA BEACH	VA		11/08/2022	6.250	198,099	0	107	0	0	0	323,076	02/06/2025
7135491		SOMERS	CT		11/08/2022	7.608	219,788	0	(66)	0	0	0	370,000	03/11/2024
7135494		OLATHE	KS		11/08/2022	7.165	159,851	0	(7)	0	0	0	274,131	02/06/2025
7135495		SYRACUSE	NY		11/08/2022	7.300	123,661	0	(3)	0	0	0	135,000	03/22/2024
7135496		KANSAS CITY	MO		11/08/2022	7.033	108,352	0	6	0	0	0	171,570	02/06/2025
7135497		ALLIANCE	OH		11/08/2022	7.425	87,677	0	(11)	0	0	0	182,500	02/06/2025
7135498		JACKSONVILLE	FL		11/08/2022	6.511	163,705	0	54	0	0	0	180,285	02/06/2025
7135499		BARRINGTON	IL		11/08/2022	6.900	190,519	0	21	0	0	0	248,220	02/06/2025
7135500		ROCHESTER	NY		11/08/2022	7.839	99,548	0	(29)	0	0	0	153,720	02/06/2025
7135501		CLEVELAND	TX		11/08/2022	7.450	140,821	0	(19)	0	0	0	153,600	02/28/2025
7135502		LITTLE FALLS	NY		11/08/2022	6.775	109,948	0	30	0	0	0	157,440	02/06/2025
7135504		WILLINGBORO	NJ		11/08/2022	7.400	241,029	0	(30)	0	0	0	478,640	02/06/2025
7135507		MOUNT VERNON	NY		11/08/2022	7.238	413,222	0	356	0	0	0	816,620	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135509		BRONX	NY		11/08/2022	7.244	834,937	0	(76)	0	0	0	1,487,120	02/06/2025
7135510		DALLAS	TX		11/08/2022	6.908	342,000	0	42	0	0	0	377,000	02/06/2025
7135511		BALTIMORE	MD		11/08/2022	7.550	153,336	0	101	0	0	0	254,520	02/06/2025
7135512		DETROIT	MI		11/08/2022	7.378	79,090	0	(17)	0	0	0	129,759	02/06/2025
7135514		SOUTH EUCLID	OH		11/08/2022	7.068	92,906	0	(3)	0	0	0	164,808	02/06/2025
7135515		PHILADELPHIA	PA		11/08/2022	6.250	161,514	0	0	0	0	0	240,000	12/02/2024
7135516		MOUNT CLEMENS	MI		11/08/2022	7.507	81,259	0	(19)	0	0	0	157,500	02/06/2025
7135517		PHILADELPHIA	PA		11/08/2022	6.700	139,618	0	63	0	0	0	191,100	02/06/2025
7135519		GARY	IN		11/08/2022	7.413	82,115	0	(12)	0	0	0	143,100	02/06/2025
7135520		NORFOLK	VA		11/08/2022	7.108	216,880	0	(9)	0	0	0	391,600	02/06/2025
7135521		SAINT LOUIS	MO		11/08/2022	7.400	282,457	0	(43)	0	0	0	387,288	02/06/2025
7135523		RIVERDALE	MD		11/08/2022	7.038	179,789	0	0	0	0	0	339,882	02/06/2025
7135524		HAGERSTOWN	MD		11/08/2022	7.550	86,005	0	(10)	0	0	0	162,726	02/06/2025
7135525		MILLVILLE	NJ		11/08/2022	7.240	141,705	0	(12)	0	0	0	229,870	02/06/2025
7135530		ROUND LAKE PARK	IL		11/08/2022	6.600	138,040	0	42	0	0	0	184,800	02/06/2025
7135531		VICTORIA	TX		11/08/2022	7.175	101,742	0	(3)	0	0	0	142,560	02/06/2025
7135532		WEST HAVEN	CT		11/08/2022	6.250	209,122	0	113	0	0	0	362,640	02/06/2025
7135533		NEW HAVEN	CT		11/08/2022	6.250	156,841	0	85	0	0	0	420,750	02/06/2025
7135534		BALTIMORE	MD		11/08/2022	6.279	168,530	0	62	0	0	0	234,360	02/06/2025
7135535		PETERSBURG	VA		11/08/2022	7.452	104,702	0	(18)	0	0	0	182,880	02/06/2025
7135538		KNOXVILLE	TN		11/08/2022	6.933	113,197	0	129	0	0	0	131,580	02/06/2025
7135539		KNOXVILLE	TN		11/08/2022	6.933	113,197	0	129	0	0	0	132,870	02/06/2025
7135540		KNOXVILLE	TN		11/08/2022	6.933	113,196	0	128	0	0	0	152,100	02/06/2025
7135541		PANAMA CITY	FL		11/08/2022	7.475	292,699	0	(29)	0	0	0	419,870	02/06/2025
7135543		WILLINGBORO	NJ		11/08/2022	6.733	194,619	0	62	0	0	0	375,100	02/06/2025
7135544		PHILADELPHIA	PA		11/08/2022	7.063	137,804	0	213	0	0	0	163,328	02/06/2025
7135547		TOPEKA	KS		11/08/2022	8.039	218,245	0	(92)	0	0	0	662,175	02/06/2025
7135548		TOPEKA	KS		11/08/2022	8.039	218,245	0	(92)	0	0	0	553,500	02/28/2025
7135549		CRANSTON	RI		11/08/2022	7.864	453,866	0	(135)	0	0	0	806,420	02/06/2025
7135551		FRISCO	TX		11/08/2022	7.013	188,335	0	4	0	0	0	420,690	02/06/2025
7135553		WESTLAND	MI		11/08/2022	7.129	105,177	0	93	0	0	0	263,064	02/06/2025
7135554		HURON	OH		11/08/2022	6.375	123,374	0	48	0	0	0	228,960	02/06/2025
7135555		RAYTOWN	MO		11/08/2022	7.450	102,110	0	(7)	0	0	0	213,180	02/06/2025
7135565		BAKERSFIELD	CA		11/22/2022	6.000	113,772	0	82	0	0	0	221,680	02/06/2025
7135567		PHILADELPHIA	PA		11/22/2022	6.250	91,695	0	19	0	0	0	139,860	02/06/2025
7135571		HOMEWOOD	IL		11/22/2022	6.250	156,726	0	93	0	0	0	372,600	02/06/2025
7135572		MERRILLVILLE	IN		11/22/2022	6.250	82,820	0	136	0	0	0	163,704	02/06/2025
7135574		NORTH MIAMI BEACH	FL		11/22/2022	6.500	300,059	0	155	0	0	0	632,700	02/06/2025
7135575		LUBBOCK	TX		11/22/2022	6.250	168,609	0	88	0	0	0	224,870	02/06/2025
7135576		CINCINNATI	OH		11/22/2022	6.250	109,215	0	50	0	0	0	133,905	02/06/2025
7135577		CARPENTERSVILLE	IL		11/22/2022	6.250	105,117	0	48	0	0	0	245,190	02/06/2025
7135578		CHICAGO	IL		11/22/2022	6.750	175,762	0	75	0	0	0	575,900	02/06/2025
7135579		PARKLAND	WA		11/22/2022	6.250	327,034	0	145	0	0	0	742,448	02/06/2025
7135580		ROSEVILLE	MI		11/22/2022	6.625	113,360	0	63	0	0	0	225,492	02/06/2025
7135582		NEW BRUNSWICK	NJ		11/22/2022	6.250	243,592	0	102	0	0	0	653,140	02/06/2025
7135584		LAKE CITY	FL		11/22/2022	6.500	108,454	0	40	0	0	0	162,260	02/06/2025
7135585		ADDISON	IL		11/22/2022	6.750	84,097	0	273	0	0	0	162,500	03/11/2024
7135586		CINCINNATI	OH		11/22/2022	6.500	137,323	0	49	0	0	0	236,748	02/06/2025
7135587		BALTIMORE	MD		11/22/2022	6.625	136,694	0	42	0	0	0	180,480	02/06/2025
7135588		PHILADELPHIA	PA		11/22/2022	6.875	82,306	0	24	0	0	0	155,320	02/06/2025
7135589		SEWELL	NJ		11/22/2022	6.875	130,879	0	35	0	0	0	212,940	02/06/2025
7135590		SENECA	SC		11/22/2022	6.875	105,305	0	28	0	0	0	199,272	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135591		PEMBROKE PINES	FL		11/22/2022	6.625	163,783	0	45	0	0	0	395,670	02/06/2025
7135592		KNOXVILLE	TN		11/22/2022	6.500	113,296	0	32	0	0	0	205,500	02/06/2025
7135593		FORT WORTH	TX		11/22/2022	6.500	165,766	0	44	0	0	0	349,182	02/06/2025
7135594		COLLEGE STATION	TX		11/22/2022	6.750	201,221	0	51	0	0	0	375,800	02/28/2025
7135595		VISALIA	CA		11/22/2022	6.875	233,323	0	59	0	0	0	339,327	02/06/2025
7135596		REDFORD	MI		11/22/2022	6.750	151,940	0	37	0	0	0	266,000	02/06/2025
7135597		JONESBORO	GA		11/22/2022	6.500	103,942	0	26	0	0	0	270,174	02/06/2025
7135598		FORT PIERCE	FL		11/22/2022	6.875	324,513	0	71	0	0	0	806,150	02/06/2025
7135599		FAYETTEVILLE	NC		11/22/2022	6.625	150,871	0	33	0	0	0	286,225	02/06/2025
7135600		BREAUX BRIDGE	LA		11/22/2022	6.875	79,833	0	17	0	0	0	348,000	02/06/2025
7135602		PHOENIX	AZ		11/22/2022	6.750	453,399	0	84	0	0	0	785,000	02/06/2025
7135603		RICHMOND	VA		11/22/2022	6.750	123,714	0	22	0	0	0	236,280	02/06/2025
7135604		MONTROSE	MI		11/22/2022	7.125	119,267	0	13	0	0	0	170,180	02/06/2025
7135605		LANSING	IL		11/22/2022	6.875	130,710	0	17	0	0	0	220,237	02/06/2025
7135607		BREAUX BRIDGE	LA		11/22/2022	7.125	84,381	0	8	0	0	0	348,000	02/06/2025
7135608		BREAUX BRIDGE	LA		11/22/2022	7.125	84,381	0	8	0	0	0	348,000	02/06/2025
7135609		BREAUX BRIDGE	LA		11/22/2022	7.125	84,381	0	8	0	0	0	345,680	02/06/2025
7135610		BREAUX BRIDGE	LA		11/22/2022	7.125	84,572	0	8	0	0	0	347,170	02/06/2025
7135611		BREAUX BRIDGE	LA		11/22/2022	7.125	84,381	0	8	0	0	0	345,680	02/06/2025
7135612		BREAUX BRIDGE	LA		11/22/2022	7.125	84,285	0	8	0	0	0	343,360	02/06/2025
7135613		BREAUX BRIDGE	LA		11/22/2022	7.125	82,463	0	8	0	0	0	343,360	02/06/2025
7135614		BREAUX BRIDGE	LA		11/22/2022	7.125	83,421	0	8	0	0	0	345,680	02/06/2025
7135615		BREAUX BRIDGE	LA		11/22/2022	7.125	84,381	0	8	0	0	0	343,360	02/06/2025
7135617		ANTIOCH	TN		11/22/2022	6.875	216,922	0	21	0	0	0	357,984	02/06/2025
7135619		PHILADELPHIA	PA		11/22/2022	7.375	114,115	0	5	0	0	0	129,456	02/06/2025
7135620		MACON	GA		11/22/2022	6.875	136,934	0	4	0	0	0	235,331	02/06/2025
7135621		PHILADELPHIA	PA		11/22/2022	7.000	320,390	0	9	0	0	0	529,076	02/06/2025
7135622		OKLAHOMA CITY	OK		11/22/2022	7.125	112,073	0	2	0	0	0	132,000	02/06/2025
7135623		LANSING	IL		11/22/2022	7.000	156,975	0	1	0	0	0	270,800	02/28/2025
7135625		BROOKLYN	MD		11/22/2022	7.250	116,302	0	103	0	0	0	155,727	02/06/2025
7135628		BROOKLYN PARK	MD		11/22/2022	7.500	171,378	0	141	0	0	0	255,000	03/22/2024
7135629		FORT WORTH	TX		11/22/2022	7.125	232,805	0	203	0	0	0	466,599	02/06/2025
7135630		BROCKTON	MA		11/22/2022	7.250	424,667	0	(17)	0	0	0	794,080	02/06/2025
7135631		SANDSTON	VA		11/22/2022	7.250	160,076	0	(8)	0	0	0	240,000	03/22/2024
7135632		BALTIMORE	MD		11/22/2022	7.250	126,481	0	(6)	0	0	0	190,500	02/28/2025
7135633		CHICAGO	IL		11/22/2022	7.250	116,641	0	98	0	0	0	275,650	02/06/2025
7135636		CHATTANOOGA	TN		11/22/2022	7.375	160,306	0	(9)	0	0	0	334,480	02/06/2025
7135641		BRISTOL	VA		11/22/2022	7.250	135,362	0	112	0	0	0	242,837	02/06/2025
7135643		ROEBLING	NJ		11/22/2022	7.500	132,512	0	(12)	0	0	0	245,686	02/06/2025
7135644		ELKO	NV		11/22/2022	7.625	210,855	0	(19)	0	0	0	258,400	03/11/2024
7135645		DETROIT	MI		11/22/2022	7.500	96,416	0	(9)	0	0	0	171,360	02/06/2025
7135646		YORK	PA		11/22/2022	7.875	82,226	0	57	0	0	0	139,520	02/06/2025
7135647		MARCUS HOOK	PA		11/22/2022	8.875	116,136	0	(11)	0	0	0	206,720	02/06/2025
7135649		PHILADELPHIA	PA		11/22/2022	8.000	114,620	0	(12)	0	0	0	145,230	02/06/2025
7135650		PHILADELPHIA	PA		11/22/2022	8.000	111,680	0	(12)	0	0	0	144,000	02/06/2025
7135652		BALTIMORE	MD		11/22/2022	7.375	182,138	0	(21)	0	0	0	182,608	02/06/2025
7135653		MIDDLETOWN	CT		11/22/2022	7.625	161,228	0	(19)	0	0	0	260,768	02/06/2025
7135654		BALTIMORE	MD		11/22/2022	7.500	177,442	0	(22)	0	0	0	339,270	02/06/2025
7135655		LEMONT	IL		11/22/2022	7.625	188,348	0	135	0	0	0	305,000	03/11/2024
7135657		SPENCER	OK		11/22/2022	7.375	68,462	0	50	0	0	0	143,510	02/06/2025
7135659		CINCINNATI	OH		11/22/2022	7.375	156,499	0	(23)	0	0	0	330,600	02/28/2025
7135660		LAKE GENEVA	WI		11/22/2022	7.750	189,943	0	(28)	0	0	0	225,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135661		ATLANTA	GA		11/22/2022	7.625	189,100	0	127	0	0	0	369,284	02/06/2025
7135664		BAY SHORE	NY		11/22/2022	7.500	331,219	0	(59)	0	0	0	636,120	02/06/2025
7135665		LULA	GA		11/22/2022	7.500	132,488	0	(24)	0	0	0	180,000	02/06/2025
7135666		LULA	GA		11/22/2022	7.500	134,451	0	(24)	0	0	0	202,765	02/06/2025
7135667		CHICAGO	IL		11/22/2022	7.500	77,350	0	52	0	0	0	135,531	02/06/2025
7135668		HAZEL CREST	IL		11/22/2022	7.750	154,976	0	98	0	0	0	178,920	02/06/2025
7135670		LINDALE	TX		11/22/2022	7.625	418,755	0	(78)	0	0	0	569,000	03/22/2024
7135671		CHICAGO	IL		11/22/2022	7.500	81,111	0	54	0	0	0	166,460	02/06/2025
7135672		LIBERTY	NY		11/22/2022	7.250	102,806	0	(21)	0	0	0	323,820	02/06/2025
7135673		MISSOURI CITY	TX		11/22/2022	7.500	75,184	0	(15)	0	0	0	133,750	02/06/2025
7135674		LANSING	IL		11/22/2022	7.750	141,650	0	(28)	0	0	0	159,443	02/06/2025
7135675		CHICAGO HEIGHTS	IL		11/22/2022	7.750	132,417	0	89	0	0	0	214,880	02/06/2025
7135676		MEMPHIS	TN		11/22/2022	7.625	133,697	0	(29)	0	0	0	180,960	02/06/2025
7135677		BELLEVILLE	IL		11/22/2022	7.500	287,878	0	(68)	0	0	0	460,200	02/28/2025
7135678		INDIANAPOLIS	IN		11/22/2022	7.875	96,312	0	(22)	0	0	0	128,915	02/06/2025
7135681		LAKE CITY	FL		11/22/2022	7.875	99,538	0	489	0	0	0	206,112	02/06/2025
7135682		INDIANAPOLIS	IN		11/22/2022	8.000	107,126	0	(65)	0	0	0	218,900	02/28/2025
7135683		DORCHESTER	MA		11/22/2022	7.750	741,900	0	(203)	0	0	0	1,630,760	02/06/2025
7135686		CHICAGO	IL		11/22/2022	8.000	78,011	0	(21)	0	0	0	129,220	02/06/2025
7135690		FLINT	MI		11/22/2022	8.000	94,436	0	(26)	0	0	0	108,080	02/06/2025
7135691		BAY CITY	MI		11/22/2022	8.000	87,492	0	(24)	0	0	0	126,480	02/06/2025
7135692		DETROIT	MI		11/22/2022	7.875	182,432	0	(1)	0	0	0	275,000	02/06/2025
7135695		AURORA	IL		11/22/2022	7.750	156,571	0	(47)	0	0	0	262,400	02/06/2025
7135699		HENDERSON	NV		11/22/2022	8.750	1,351,472	0	(408)	0	0	0	1,767,453	02/06/2025
7135700		YORK	SC		11/22/2022	7.875	256,477	0	(81)	0	0	0	392,312	02/06/2025
7135701		KANSAS CITY	MO		11/22/2022	8.000	145,273	0	(3,225)	0	0	0	372,110	02/06/2025
7135704		BALTIMORE	MD		11/22/2022	7.875	102,416	0	(37)	0	0	0	140,600	02/06/2025
7135705		SIERRA VISTA	AZ		11/22/2022	8.000	104,954	0	(42)	0	0	0	173,800	02/28/2025
7135708		MACON	GA		11/22/2022	8.375	98,389	0	(48)	0	0	0	130,000	02/06/2025
7135710		PORT NORRIS	NJ		11/22/2022	8.250	85,086	0	0	0	0	0	185,000	11/03/2024
7135711		TROY	AL		11/22/2022	8.625	244,626	0	(128)	0	0	0	426,010	02/06/2025
7135712		COLUMBIA	SC		11/22/2022	8.375	123,364	0	(60)	0	0	0	163,000	02/06/2025
7135713		MCALLEN	TX		11/22/2022	8.250	82,699	0	(41)	0	0	0	266,300	02/28/2025
7135716		PORTSMOUTH	VA		11/22/2022	6.500	137,280	0	66	0	0	0	273,600	02/06/2025
7135717		PHILADELPHIA	PA		11/22/2022	4.000	104,923	0	341	0	0	0	182,240	02/06/2025
7135718		PHILADELPHIA	PA		11/22/2022	4.000	129,211	0	427	0	0	0	342,240	02/06/2025
7135719		PHILADELPHIA	PA		11/22/2022	4.000	60,326	0	198	0	0	0	373,460	02/06/2025
7135720		ORLANDO	FL		11/22/2022	6.750	136,486	0	28	0	0	0	273,720	02/06/2025
7135721		CORAOPOLIS	PA		11/22/2022	3.500	111,728	0	426	0	0	0	211,900	02/06/2025
7135722		ARLINGTON	TX		11/22/2022	3.500	116,923	0	414	0	0	0	282,670	02/06/2025
7135723		BROWNSVILLE	TX		11/22/2022	4.625	84,298	0	206	0	0	0	214,600	02/06/2025
7135724		PENSACOLA	FL		11/22/2022	6.250	101,337	0	44	0	0	0	366,375	02/06/2025
7135725		CHESTER	PA		11/22/2022	4.250	62,484	0	189	0	0	0	118,690	02/06/2025
7135726		IRWIN	PA		11/22/2022	3.500	89,022	0	339	0	0	0	263,000	02/28/2025
7135727		LAKE ISABELLA	CA		11/22/2022	5.000	98,971	0	303	0	0	0	180,180	02/06/2025
7135728		JACKSONVILLE	FL		11/22/2022	4.250	127,433	0	572	0	0	0	231,990	02/06/2025
7135729		HUMBLE	TX		11/22/2022	3.500	103,291	0	363	0	0	0	199,341	02/06/2025
7135730		DUNDALK	MD		11/22/2022	5.125	129,567	0	183	0	0	0	220,720	02/06/2025
7135731		PARKVILLE	MD		11/22/2022	5.125	157,051	0	222	0	0	0	250,349	02/06/2025
7135732		PARKVILLE	MD		11/22/2022	5.125	132,046	0	189	0	0	0	231,768	02/06/2025
7135733		REISTERSTOWN	MD		11/22/2022	5.125	164,903	0	233	0	0	0	302,335	02/06/2025
7135734		SAN ANTONIO	TX		11/22/2022	5.875	130,466	0	108	0	0	0	218,312	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135735		SAN ANTONIO	TX		11/22/2022	5.875	97,850	0	81	0	0	0	171,647	02/06/2025
7135736		PHILADELPHIA	PA		11/22/2022	4.750	126,345	0	15,669	0	0	0	163,900	02/06/2025
7135737		TAMPA	FL		11/22/2022	6.000	214,905	0	131	0	0	0	436,150	02/06/2025
7135738		UNION CITY	GA		11/22/2022	5.125	101,353	0	133	0	0	0	300,546	02/06/2025
7135740		DUNDALK	MD		11/22/2022	5.375	132,644	0	333	0	0	0	245,520	02/06/2025
7135741		COLUMBIA	SC		11/22/2022	5.875	87,997	0	77	0	0	0	184,470	02/06/2025
7135744		SAINT GERMAIN	WI		11/22/2022	7.375	366,992	0	(44)	0	0	0	405,000	03/22/2024
7135746		FAIRLAND	IN		11/22/2022	8.000	85,822	0	(38)	0	0	0	181,470	02/06/2025
7135747		CABOT	AR		11/22/2022	6.500	108,713	0	38	0	0	0	215,490	02/06/2025
7135749		KANSAS CITY	KS		11/22/2022	7.250	115,723	0	106	0	0	0	195,000	02/06/2025
7135750		COLUMBUS	OH		11/22/2022	8.250	292,014	0	(1)	0	0	0	539,768	02/06/2025
7135751		ABILENE	TX		11/22/2022	8.375	93,023	0	(41)	0	0	0	124,200	02/06/2025
7135752		JACKSONVILLE	FL		11/22/2022	6.750	123,602	0	30	0	0	0	133,731	02/06/2025
7135753		GWYNN OAK	MD		11/22/2022	6.875	190,507	0	39	0	0	0	266,560	02/06/2025
7135755		KANSAS CITY	KS		11/22/2022	7.250	141,037	0	129	0	0	0	210,910	02/06/2025
7135756		BETHANY BEACH	DE		11/22/2022	7.000	689,475	0	741	0	0	0	999,096	02/06/2025
7135757		INDIANAPOLIS	IN		11/22/2022	7.000	201,155	0	17	0	0	0	348,400	02/06/2025
7135758		SAN ANTONIO	TX		11/22/2022	7.375	123,202	0	(14)	0	0	0	192,908	02/06/2025
7135759		TONGANOXIE	KS		11/22/2022	7.250	113,175	0	3	0	0	0	228,599	02/06/2025
7135761		BALTIMORE	MD		11/22/2022	7.750	149,612	0	(39)	0	0	0	178,200	02/06/2025
7135766		SUMTER	SC		11/22/2022	7.875	125,651	0	(42)	0	0	0	182,192	02/06/2025
7135767		BRUCEVILLE	TX		11/22/2022	6.625	130,338	0	180	0	0	0	260,400	02/06/2025
7135768		BALTIMORE	MD		11/22/2022	8.000	215,756	0	(95)	0	0	0	322,500	02/28/2025
7135769		MARIETTA	GA		11/22/2022	7.375	286,768	0	(8)	0	0	0	411,120	02/06/2025
7135773		BALTIMORE	MD		11/22/2022	9.000	81,024	0	(38)	0	0	0	169,384	02/06/2025
7135774		CARTERSVILLE	GA		11/22/2022	7.750	102,600	0	(44)	0	0	0	185,035	02/06/2025
7135776		CHARLOTTE	NC		11/22/2022	8.250	191,172	0	34	0	0	0	436,240	02/06/2025
7135778		OSWEGO	NY		11/22/2022	8.250	102,280	0	(54)	0	0	0	186,200	02/06/2025
7135780		MARKHAM	IL		11/22/2022	8.000	110,853	0	(1)	0	0	0	155,000	02/06/2025
7135781		BESSEMER	AL		11/22/2022	8.500	124,306	0	26	0	0	0	205,000	03/22/2024
7135784		WARREN	MI		11/22/2022	7.500	83,579	0	(12)	0	0	0	151,690	02/06/2025
7135785		WARREN	MI		11/22/2022	7.500	78,099	0	(11)	0	0	0	155,036	02/06/2025
7135786		WARREN	MI		11/22/2022	7.500	92,485	0	(13)	0	0	0	169,012	02/06/2025
7135787		CENTER LINE	MI		11/22/2022	7.500	84,478	0	(15)	0	0	0	169,000	03/22/2024
7135796		COLUMBIA	SC		11/15/2022	6.250	134,273	0	75	0	0	0	291,330	02/06/2025
7135797		COLUMBIA	SC		11/15/2022	6.250	121,459	0	68	0	0	0	231,000	03/11/2024
7135799		PRATTVILLE	AL		11/15/2022	6.250	121,356	0	66	0	0	0	219,744	02/06/2025
7135800		IRVING	TX		11/15/2022	6.250	201,293	0	107	0	0	0	341,034	02/06/2025
7135801		ORANGE	NJ		11/15/2022	6.433	237,762	0	119	0	0	0	485,120	02/06/2025
7135802		COLLEGE PARK	GA		11/15/2022	6.250	132,711	0	68	0	0	0	169,708	02/06/2025
7135803		IRVING	TX		11/15/2022	6.250	164,852	0	84	0	0	0	352,080	02/06/2025
7135804		IRVING	TX		11/15/2022	6.262	184,412	0	92	0	0	0	333,268	02/06/2025
7135807		PHILADELPHIA	PA		11/15/2022	6.434	70,939	0	52	0	0	0	227,800	02/06/2025
7135808		FORT WORTH	TX		11/15/2022	6.262	214,355	0	0	0	0	0	320,000	01/03/2025
7135809		IRVING	TX		11/15/2022	6.250	152,599	0	87	0	0	0	180,840	02/06/2025
7135810		IRVING	TX		11/15/2022	6.250	144,157	0	82	0	0	0	213,000	03/22/2024
7135811		IRVING	TX		11/15/2022	6.250	194,807	0	111	0	0	0	276,996	02/06/2025
7135812		IRVING	TX		11/15/2022	6.250	194,807	0	111	0	0	0	196,878	02/06/2025
7135813		IRVING	TX		11/15/2022	6.250	198,703	0	114	0	0	0	306,000	02/06/2025
7135814		IRVING	TX		11/15/2022	6.250	194,807	0	111	0	0	0	279,631	02/06/2025
7135815		DICKINSON	TX		11/15/2022	6.254	235,461	0	395	0	0	0	463,032	02/06/2025
7135818		CALERA	AL		11/15/2022	6.380	156,905	0	74	0	0	0	266,640	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135819		MCCALLA	AL		11/15/2022	6.380	151,301	0	72	0	0	0	302,898	02/06/2025
7135820		HUNTSVILLE	AL		11/15/2022	6.380	168,673	0	80	0	0	0	351,450	02/06/2025
7135822		SEABROOK	TX		11/15/2022	6.533	231,730	0	103	0	0	0	259,400	03/25/2025
7135824		DAYTON	OH		11/15/2022	6.608	105,133	0	43	0	0	0	168,000	03/22/2024
7135825		ST. LOUIS	MO		11/15/2022	6.396	164,285	0	69	0	0	0	210,782	02/06/2025
7135826		KANSAS CITY	MO		11/15/2022	6.457	186,929	0	67	0	0	0	231,000	02/06/2025
7135828		EDDYSTONE	PA		11/15/2022	6.967	141,583	0	49	0	0	0	200,000	02/06/2025
7135830		ALBUQUERQUE	NM		11/15/2022	6.250	121,155	0	44	0	0	0	342,815	02/06/2025
7135831		COCOA	FL		11/15/2022	6.575	196,390	0	66	0	0	0	382,602	02/06/2025
7135833		KANSAS CITY	MO		11/15/2022	6.699	194,114	0	59	0	0	0	213,150	02/06/2025
7135834		COLUMBUS	OH		11/15/2022	6.628	182,155	0	(16,190)	0	0	0	362,637	02/06/2025
7135835		BALTIMORE	MD		11/15/2022	6.717	166,612	0	45	0	0	0	202,900	02/28/2025
7135836		TEXAS CITY	TX		11/15/2022	6.512	133,712	0	30	0	0	0	250,264	02/06/2025
7135838		WILLINGBORO	NJ		11/15/2022	6.721	155,515	0	181	0	0	0	453,808	02/06/2025
7135839		LEBANON	PA		11/15/2022	7.175	110,438	0	25	0	0	0	124,684	02/06/2025
7135840		KANSAS CITY	MO		11/15/2022	6.850	114,289	0	24	0	0	0	167,140	02/06/2025
7135841		FOREST PARK	GA		11/15/2022	6.833	131,211	0	24	0	0	0	265,506	02/06/2025
7135843		DURANT	OK		11/15/2022	6.976	117,722	0	129	0	0	0	170,601	02/06/2025
7135846		BALTIMORE	MD		11/15/2022	6.912	104,540	0	14	0	0	0	295,680	02/06/2025
7135847		KANSAS CITY	MO		11/15/2022	6.932	206,133	0	27	0	0	0	273,420	02/06/2025
7135849		BALTIMORE	MD		11/15/2022	6.912	108,037	0	122	0	0	0	150,800	02/28/2025
7135850		BINGHAMTON	NY		11/15/2022	7.004	110,892	0	116	0	0	0	232,780	02/06/2025
7135853		BALTIMORE	MD		11/15/2022	7.200	111,792	0	10	0	0	0	157,600	02/28/2025
7135854		WILLINGBORO	NJ		11/15/2022	6.988	162,324	0	161	0	0	0	418,560	02/06/2025
7135855		EUCLID	OH		11/15/2022	7.150	77,158	0	7	0	0	0	119,180	02/06/2025
7135856		INDEPENDENCE	MO		11/15/2022	7.317	147,367	0	11	0	0	0	192,395	02/06/2025
7135857		PHILADELPHIA	PA		11/15/2022	7.464	164,887	0	10	0	0	0	228,000	02/06/2025
7135861		BALTIMORE	MD		11/15/2022	7.275	126,412	0	237	0	0	0	149,300	02/28/2025
7135862		BALTIMORE	MD		11/15/2022	7.175	225,830	0	7	0	0	0	315,000	02/28/2025
7135864		BALTIMORE	MD		11/15/2022	7.175	142,625	0	4	0	0	0	241,800	02/28/2025
7135865		BALTIMORE	MD		11/15/2022	7.175	293,598	0	7	0	0	0	449,624	02/06/2025
7135866		BALTIMORE	MD		11/15/2022	7.225	159,461	0	3	0	0	0	254,800	02/06/2025
7135867		READING	PA		11/15/2022	7.387	96,767	0	1	0	0	0	211,200	02/06/2025
7135868		KANSAS CITY	MO		11/15/2022	7.145	145,447	0	2	0	0	0	166,320	02/06/2025
7135869		HEMPSTEAD	NY		11/15/2022	7.375	394,902	0	4	0	0	0	545,000	03/22/2024
7135870		RAYTOWN	MO		11/15/2022	7.263	192,686	0	(8,325)	0	0	0	245,898	02/06/2025
7135873		YPSILANTI	MI		11/15/2022	7.300	144,699	0	(3)	0	0	0	241,920	02/06/2025
7135874		BRIDGEPORT	CT		11/15/2022	7.457	329,939	0	(2)	0	0	0	646,200	02/28/2025
7135875		CHICAGO	IL		11/15/2022	7.353	180,990	0	(17)	0	0	0	323,840	02/06/2025
7135877		BALTIMORE	MD		11/15/2022	7.475	93,808	0	(11)	0	0	0	167,790	02/06/2025
7135878		PHILADELPHIA	PA		11/15/2022	7.789	102,354	0	65	0	0	0	202,160	02/06/2025
7135879		ATHENS	GA		11/15/2022	7.675	166,293	0	(23)	0	0	0	280,000	02/06/2025
7135881		LOCKPORT	NY		11/15/2022	7.675	108,183	0	(16)	0	0	0	157,300	02/06/2025
7135883		FLORENCE	KY		11/15/2022	7.507	195,883	0	(30)	0	0	0	327,024	02/06/2025
7135884		BALTIMORE	MD		11/15/2022	7.550	117,854	0	(21)	0	0	0	247,500	02/28/2025
7135885		HENRICO	VA		11/15/2022	7.458	185,036	0	(35)	0	0	0	334,400	02/06/2025
7135886		WINSTON SALEM	NC		11/15/2022	7.647	76,930	0	(15)	0	0	0	109,736	02/06/2025
7135887		WINCHENDON	MA		11/15/2022	7.608	177,694	0	(40)	0	0	0	278,300	02/06/2025
7135891		ENDICOTT	NY		11/15/2022	7.976	83,170	0	(27)	0	0	0	150,800	02/06/2025
7135892		HATTIESBURG	MS		11/15/2022	7.870	135,622	0	(45)	0	0	0	223,123	02/06/2025
7135896		VANCE	AL		01/11/2023	8.990	150,096	0	(150)	0	0	0	395,604	02/14/2025
7135898		NAUGATUCK	CT		01/11/2023	8.500	260,337	0	(194)	0	0	0	483,930	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135904		FOUNTAIN INN	SC		01/11/2023	9.500	318,672	0	(154)	0	0	0	546,920	02/14/2025
7135905		ROCKWALL	TX		12/19/2022	7.375	357,800	0	140	0	0	0	683,200	02/14/2025
7135906		OVIEDO	FL		01/17/2023	8.750	401,519	0	(257)	0	0	0	810,855	02/14/2025
7135909		COLLIERVILLE	TN		12/20/2022	8.750	538,546	0	(358)	0	0	0	840,348	02/14/2025
7135911		LANCASTER	PA		12/19/2022	6.990	130,012	0	64	0	0	0	239,304	02/14/2025
7135913		RENO	NV		01/11/2023	9.250	394,892	0	37	0	0	0	483,230	02/14/2025
7135916		MARGATE	FL		12/28/2022	8.375	449,996	0	60	0	0	0	602,784	02/14/2025
7135919		HAILEY	ID		01/18/2023	7.750	497,878	0	(132)	0	0	0	999,264	02/14/2025
7135920		HEMET	CA		12/19/2022	8.500	521,678	0	228	0	0	0	670,208	02/14/2025
7135923		NORTH FORT MYERS	FL		12/20/2022	9.250	698,041	0	115	0	0	0	775,293	02/14/2025
7135924		CORAL SPRINGS	FL		12/19/2022	9.250	773,546	0	204	0	0	0	973,280	02/14/2025
7135928		MYRTLE BEACH	SC		12/20/2022	7.500	282,608	0	(80)	0	0	0	618,357	02/14/2025
7135929		NAPLES	FL		12/19/2022	6.500	285,487	0	433	0	0	0	631,400	02/14/2025
7135931		EMPIRE	CO		12/20/2022	6.500	369,270	0	48	0	0	0	545,000	03/25/2025
7135933		CHAPIN	SC		01/20/2023	8.500	1,451,917	0	(1,781)	0	0	0	2,994,432	02/14/2025
7135942		WATSEKA	IL		01/04/2023	9.625	259,658	0	(133)	0	0	0	351,100	03/25/2025
7135943		MAPLE VALLEY	WA		12/08/2022	7.875	512,683	0	(133)	0	0	0	924,852	02/14/2025
7135945		NEVADA	TX		01/05/2023	9.125	369,893	0	(433)	0	0	0	541,294	02/14/2025
7135946		CHICO	CA		01/13/2023	9.750	805,167	0	(469)	0	0	0	1,131,840	02/14/2025
7135947		HENDERSON	NV		12/08/2022	9.125	504,848	0	(302)	0	0	0	562,440	02/14/2025
7135949		EAST STROUDSBURG	PA		12/12/2022	8.875	244,901	0	(151)	0	0	0	285,000	03/25/2025
7135955		BULVERDE	TX		01/05/2023	8.490	481,307	0	(143)	0	0	0	623,500	03/25/2025
7135958		NORTHRIDGE	CA		12/22/2022	7.500	1,948,727	0	(537)	0	0	0	3,064,432	02/14/2025
7135959		MENIFEE	CA		12/14/2022	7.250	861,169	0	(299)	0	0	0	1,225,051	02/14/2025
7135961		DAPHNE	AL		12/14/2022	8.500	363,799	0	0	0	0	0	480,000	12/14/2024
7135962		HOUSTON	TX		12/08/2022	9.500	382,762	0	(132)	0	0	0	715,070	02/14/2025
7135964		MARBLEHEAD	MA		12/12/2022	7.875	754,389	0	(670)	0	0	0	1,233,960	02/14/2025
7135965		MESA	AZ		12/09/2022	9.125	310,786	0	(453)	0	0	0	583,000	02/14/2025
7135967		BRADENTON	FL		11/22/2022	6.250	286,586	0	185	0	0	0	505,120	02/06/2025
7135968		INDIANAPOLIS	IN		11/22/2022	6.250	89,463	0	56	0	0	0	101,430	02/06/2025
7135969		ROYAL OAK	MI		11/22/2022	6.250	303,240	0	185	0	0	0	435,904	02/06/2025
7135970		FRANKLINTON	NC		11/22/2022	6.250	175,866	0	107	0	0	0	276,533	02/06/2025
7135972		PHILADELPHIA	PA		11/22/2022	6.750	69,545	0	2,078	0	0	0	136,250	02/06/2025
7135973		BELLEVILLE	IL		11/22/2022	6.750	92,089	0	129	0	0	0	139,594	02/06/2025
7135974		BELLEVILLE	IL		11/22/2022	6.750	84,939	0	117	0	0	0	166,160	02/06/2025
7135975		LYNWOOD	IL		11/22/2022	6.750	174,920	0	235	0	0	0	341,411	02/06/2025
7135976		CARPENTERSVILLE	IL		11/22/2022	6.875	159,993	0	55	0	0	0	256,144	02/06/2025
7135977		RAYTOWN	MO		11/22/2022	6.750	182,051	0	54	0	0	0	247,135	02/06/2025
7135978		FORT WORTH	TX		11/22/2022	7.125	161,892	0	37	0	0	0	313,784	02/06/2025
7135979		BREAUX BRIDGE	LA		11/22/2022	7.250	93,503	0	17	0	0	0	348,000	02/06/2025
7135980		WOLFFORTH	TX		11/22/2022	7.000	275,655	0	51	0	0	0	420,660	02/06/2025
7135981		DECATUR	GA		11/22/2022	7.000	175,403	0	191	0	0	0	269,104	02/06/2025
7135982		BREAUX BRIDGE	LA		11/22/2022	7.125	84,084	0	13	0	0	0	348,000	02/06/2025
7135983		BREAUX BRIDGE	LA		11/22/2022	7.125	84,084	0	13	0	0	0	348,000	02/06/2025
7135984		BREAUX BRIDGE	LA		11/22/2022	7.125	83,606	0	13	0	0	0	344,840	02/06/2025
7135985		BREAUX BRIDGE	LA		11/22/2022	7.125	83,988	0	13	0	0	0	344,840	02/06/2025
7135986		BREAUX BRIDGE	LA		11/22/2022	7.125	83,606	0	13	0	0	0	343,360	02/06/2025
7135987		BREAUX BRIDGE	LA		11/22/2022	7.125	85,995	0	13	0	0	0	354,960	02/06/2025
7135988		BREAUX BRIDGE	LA		11/22/2022	7.125	84,084	0	13	0	0	0	209,800	02/28/2025
7135989		BREAUX BRIDGE	LA		11/22/2022	7.125	84,084	0	13	0	0	0	348,000	02/06/2025
7135990		BREAUX BRIDGE	LA		11/22/2022	7.125	83,988	0	13	0	0	0	343,360	02/06/2025
7135991		LUBBOCK	TX		11/22/2022	6.875	103,251	0	16	0	0	0	208,190	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7135992		FAYETTEVILLE	NC		11/22/2022	6.875	150,803	0	20	0	0	0	328,560	02/06/2025
7135993		CAMDEN WYOMING	DE		11/22/2022	7.250	157,214	0	19	0	0	0	245,520	02/06/2025
7135994		KANSAS CITY	MO		11/22/2022	7.000	126,208	0	15	0	0	0	222,700	02/06/2025
7135995		DENTON	TX		11/22/2022	7.125	171,746	0	39	0	0	0	314,116	02/06/2025
7135996		UNIVERSITY HEIGHTS	OH		11/22/2022	7.000	142,193	0	13	0	0	0	307,824	02/06/2025
7135997		NEW ORLEANS	LA		11/22/2022	7.500	289,990	0	263	0	0	0	441,180	02/06/2025
7135998		CLEVELAND	OH		11/22/2022	7.188	89,100	0	5	0	0	0	181,252	02/06/2025
7135999		FAYETTEVILLE	NC		11/22/2022	7.188	148,039	0	4	0	0	0	264,894	02/06/2025
7136000		HAGERSTOWN	MD		11/22/2022	7.125	161,294	0	7	0	0	0	247,500	02/28/2025
7136001		GREEN BAY	WI		11/22/2022	7.375	123,568	0	5	0	0	0	217,638	02/06/2025
7136002		BERWYN	IL		11/22/2022	7.500	203,510	0	1	0	0	0	342,720	02/06/2025
7136003		SAINT LOUIS	MO		11/22/2022	7.500	129,150	0	0	0	0	0	176,000	11/04/2024
7136004		THORNTON	IL		11/22/2022	7.500	139,335	0	(3)	0	0	0	195,282	02/06/2025
7136007		COPPERAS COVE	TX		11/22/2022	7.375	85,820	0	(1)	0	0	0	177,632	02/06/2025
7136009		WAPPINGERS FALLS	NY		11/22/2022	7.750	145,457	0	(9)	0	0	0	278,300	02/28/2025
7136010		CHESTER	PA		11/22/2022	7.750	75,195	0	56	0	0	0	163,770	02/06/2025
7136011		PLANO	TX		11/22/2022	7.375	191,939	0	(16)	0	0	0	304,535	02/06/2025
7136013		DETROIT	MI		11/22/2022	7.750	179,778	0	(19)	0	0	0	180,600	02/06/2025
7136014		PORTLAND	OR		11/22/2022	7.750	476,515	0	(52)	0	0	0	667,190	03/22/2024
7136015		LORAIN	OH		11/22/2022	7.625	74,221	0	(9)	0	0	0	131,670	02/06/2025
7136017		PHILADELPHIA	PA		11/22/2022	8.000	87,832	0	(14)	0	0	0	179,550	02/06/2025
7136018		HAZEL CREST	IL		11/22/2022	7.750	158,122	0	108	0	0	0	247,380	02/06/2025
7136019		CARROLLTON	TX		11/22/2022	7.375	213,218	0	(30)	0	0	0	427,915	02/06/2025
7136020		CHICAGO	IL		11/22/2022	7.500	80,834	0	57	0	0	0	174,000	02/28/2025
7136021		CINCINNATI	OH		11/22/2022	7.500	152,436	0	(23)	0	0	0	265,200	02/06/2025
7136022		WESTMONT	IL		11/22/2022	7.750	243,539	0	162	0	0	0	351,540	02/06/2025
7136023		MILLVILLE	NJ		11/22/2022	7.750	140,092	0	92	0	0	0	217,000	02/06/2025
7136026		GLASTONBURY	CT		11/22/2022	7.875	257,667	0	(51)	0	0	0	445,050	02/06/2025
7136027		CINCINNATI	OH		11/22/2022	7.625	132,964	0	83	0	0	0	230,808	02/06/2025
7136028		MILLVILLE	NJ		11/22/2022	7.750	91,207	0	63	0	0	0	175,500	02/06/2025
7136029		LIBERTY	NY		11/22/2022	7.875	174,006	0	(39)	0	0	0	328,930	02/06/2025
7136030		BELLEVILLE	IL		11/22/2022	7.750	142,984	0	(35)	0	0	0	186,300	02/06/2025
7136031		CHICAGO	IL		11/22/2022	8.000	148,502	0	(37)	0	0	0	280,750	02/06/2025
7136032		INDIANAPOLIS	IN		11/22/2022	8.125	158,441	0	(42)	0	0	0	290,510	02/06/2025
7136034		CALUMET CITY	IL		11/22/2022	8.000	119,650	0	(42)	0	0	0	158,500	02/28/2025
7136035		BALTIMORE	MD		11/22/2022	8.000	173,931	0	287	0	0	0	365,000	02/28/2025
7136039		INDIANAPOLIS	IN		11/22/2022	8.500	86,440	0	(33)	0	0	0	127,368	02/06/2025
7136040		INDIANAPOLIS	IN		11/22/2022	8.500	82,682	0	(32)	0	0	0	226,440	02/06/2025
7136041		INDEPENDENCE	MO		11/22/2022	8.125	124,197	0	(53)	0	0	0	199,650	02/06/2025
7136048		RESEDA	CA		11/18/2022	6.299	507,717	0	193	0	0	0	924,974	02/06/2025
7136049		SAN ANTONIO	TX		11/18/2022	6.250	190,607	0	67	0	0	0	254,000	02/28/2025
7136050		COLUMBIA	SC		11/18/2022	6.250	132,685	0	46	0	0	0	236,000	02/06/2025
7136051		LAWRENCEVILLE	GA		11/18/2022	6.250	207,727	0	61	0	0	0	379,819	02/06/2025
7136052		KANSAS CITY	MO		11/18/2022	6.250	154,016	0	36	0	0	0	187,650	02/06/2025
7136053		ENFIELD	CT		11/18/2022	6.250	127,861	0	30	0	0	0	282,210	02/06/2025
7136054		INDIANAPOLIS	IN		11/18/2022	6.429	222,725	0	41	0	0	0	400,000	02/06/2025
7136055		PITTSBURGH	PA		11/18/2022	6.788	132,469	0	23	0	0	0	223,750	02/06/2025
7136056		PORT ORCHARD	WA		11/18/2022	6.320	192,208	0	235	0	0	0	313,575	02/06/2025
7136057		MASON	OH		11/18/2022	6.608	179,097	0	22	0	0	0	313,632	02/06/2025
7136058		BALTIMORE	MD		11/18/2022	6.567	150,124	0	18	0	0	0	213,800	02/28/2025
7136059		ASHEVILLE	NC		11/18/2022	6.588	236,245	0	26	0	0	0	375,000	03/22/2024
7136060		PHILADELPHIA	PA		11/18/2022	6.938	186,817	0	9	0	0	0	205,400	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136061		BALTIMORE	MD		11/18/2022	6.625	147,860	0	8	0	0	0	278,000	02/06/2025
7136062		PHILADELPHIA	PA		11/18/2022	7.100	155,647	0	6	0	0	0	256,080	02/06/2025
7136064		CONWAY	SC		11/18/2022	6.678	179,063	0	88	0	0	0	286,561	02/06/2025
7136066		WEST PARK	FL		11/18/2022	6.803	335,932	0	(1)	0	0	0	634,840	02/06/2025
7136067		LUZERNE	PA		11/18/2022	7.275	123,615	0	104	0	0	0	240,200	02/28/2025
7136068		NEW ORLEANS	LA		11/18/2022	6.713	150,433	0	(2)	0	0	0	229,500	02/06/2025
7136069		PHILADELPHIA	PA		11/18/2022	7.163	196,760	0	(3)	0	0	0	351,670	02/06/2025
7136070		KANSAS CITY	MO		11/18/2022	6.657	133,960	0	(4)	0	0	0	254,140	02/06/2025
7136072		KANSAS CITY	MO		11/18/2022	6.782	159,377	0	(8)	0	0	0	305,350	02/06/2025
7136073		PHILADELPHIA	PA		11/18/2022	7.400	241,767	0	(16)	0	0	0	273,000	02/06/2025
7136074		PHILADELPHIA	PA		11/18/2022	7.400	233,733	0	(15)	0	0	0	259,160	02/06/2025
7136075		PHILADELPHIA	PA		11/18/2022	7.300	132,548	0	(9)	0	0	0	154,980	02/06/2025
7136076		GLENSIDE	PA		11/18/2022	7.325	239,740	0	(19)	0	0	0	328,000	02/06/2025
7136077		TRENTON	NJ		11/18/2022	7.063	107,914	0	146	0	0	0	154,089	02/06/2025
7136078		WARRENSBURG	NY		11/18/2022	6.962	121,282	0	(12)	0	0	0	261,030	02/06/2025
7136079		DALLAS	TX		11/18/2022	6.846	216,460	0	0	0	0	0	368,000	01/02/2025
7136081		KANSAS CITY	MO		11/18/2022	7.032	165,297	0	(21)	0	0	0	242,000	02/06/2025
7136082		WILMINGTON	DE		11/18/2022	7.088	191,340	0	(25)	0	0	0	280,000	02/06/2025
7136083		NEW BRAUNFELS	TX		11/18/2022	7.029	183,727	0	(29)	0	0	0	359,418	02/06/2025
7136084		HOUSTON	TX		11/18/2022	6.974	165,423	0	(26)	0	0	0	303,674	02/06/2025
7136085		HOMESTEAD	PA		11/18/2022	7.610	107,435	0	(12)	0	0	0	120,000	03/22/2024
7136086		PHILADELPHIA	PA		11/18/2022	7.689	184,036	0	(28)	0	0	0	250,000	03/06/2025
7136087		BOLINGBROOK	IL		11/18/2022	7.175	222,454	0	(36)	0	0	0	309,995	02/06/2025
7136089		HILLSBOROUGH	NC		11/18/2022	7.263	148,128	0	(25)	0	0	0	244,200	02/06/2025
7136092		LINCOLN PARK	MI		11/18/2022	7.253	100,373	0	(20)	0	0	0	216,456	02/06/2025
7136094		HARLINGEN	TX		11/18/2022	7.225	165,777	0	(33)	0	0	0	242,310	02/06/2025
7136097		TRENTON	NJ		11/18/2022	7.152	75,274	0	50	0	0	0	230,500	02/06/2025
7136098		KANSAS CITY	MO		11/18/2022	7.270	194,140	0	(45)	0	0	0	263,000	02/06/2025
7136099		AUSTELL	GA		11/18/2022	7.240	164,190	0	(56)	0	0	0	235,132	02/06/2025
7136100		BALTIMORE	MD		11/18/2022	7.425	91,473	0	(23)	0	0	0	152,400	02/28/2025
7136102		VAN BUREN TOWNSHIP	MI		11/18/2022	7.316	151,827	0	(34)	0	0	0	283,750	02/06/2025
7136103		MILWAUKEE	WI		11/18/2022	7.450	75,239	0	(16)	0	0	0	102,000	03/22/2024
7136104		IRMO	SC		11/18/2022	7.300	140,564	0	(37)	0	0	0	187,188	02/06/2025
7136106		TRENTON	NJ		11/18/2022	7.452	75,718	0	42	0	0	0	219,120	02/06/2025
7136107		WAYCROSS	GA		11/18/2022	7.632	74,340	0	(22)	0	0	0	206,584	02/06/2025
7136108		PHILADELPHIA	PA		11/18/2022	7.582	405,503	0	545	0	0	0	564,000	03/17/2025
7136109		PAINESVILLE	OH		11/18/2022	7.410	101,819	0	(33)	0	0	0	205,320	02/06/2025
7136110		NEWTOWN	CT		11/18/2022	7.400	226,058	0	(74)	0	0	0	571,640	02/06/2025
7136112		WARREN	MI		11/18/2022	7.523	97,543	0	(33)	0	0	0	165,780	02/06/2025
7136113		EASTPOINTE	MI		11/18/2022	7.550	137,841	0	(47)	0	0	0	218,746	02/06/2025
7136114		BRISTOL	CT		11/18/2022	7.514	204,883	0	(70)	0	0	0	372,100	02/06/2025
7136115		NORWICH	CT		11/18/2022	7.535	168,225	0	214	0	0	0	314,875	02/06/2025
7136117		BALTIMORE	MD		11/18/2022	7.550	199,361	0	(79)	0	0	0	240,500	02/06/2025
7136119		JERSEY CITY	NJ		11/18/2022	7.583	228,988	0	(96)	0	0	0	1,030,050	02/06/2025
7136120		HUNTSVILLE	AL		11/18/2022	7.458	82,233	0	(33)	0	0	0	153,270	02/06/2025
7136121		ATLANTIC CITY	NJ		11/18/2022	8.667	167,014	0	(85)	0	0	0	335,828	02/06/2025
7136122		BREAUX BRIDGE	LA		11/29/2022	7.125	86,876	0	0	0	0	0	354,960	02/06/2025
7136123		BREAUX BRIDGE	LA		11/29/2022	7.125	86,876	0	0	0	0	0	354,960	02/06/2025
7136124		BREAUX BRIDGE	LA		11/29/2022	7.125	84,849	0	0	0	0	0	344,840	02/06/2025
7136125		BREAUX BRIDGE	LA		11/29/2022	7.125	86,876	0	0	0	0	0	354,960	02/06/2025
7136126		BREAUX BRIDGE	LA		11/29/2022	7.125	85,428	0	0	0	0	0	348,000	02/06/2025
7136127		BREAUX BRIDGE	LA		11/29/2022	7.125	86,876	0	0	0	0	0	354,960	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136128		BREAUX BRIDGE	LA		11/29/2022	7.125	84,945	0	0	0	0	0	348,000	02/06/2025
7136129		BREAUX BRIDGE	LA		11/29/2022	7.125	84,849	0	0	0	0	0	343,360	02/06/2025
7136130		BREAUX BRIDGE	LA		11/29/2022	7.125	86,876	0	0	0	0	0	829,290	02/06/2025
7136131		BREAUX BRIDGE	LA		11/29/2022	6.750	85,647	0	16	0	0	0	348,000	02/06/2025
7136134		BREAUX BRIDGE	LA		11/29/2022	7.125	84,463	0	0	0	0	0	344,840	02/06/2025
7136135		BREAUX BRIDGE	LA		11/29/2022	7.125	86,876	0	0	0	0	0	354,960	02/06/2025
7136137		BREAUX BRIDGE	LA		11/29/2022	7.125	85,428	0	0	0	0	0	348,000	02/06/2025
7136138		BREAUX BRIDGE	LA		11/29/2022	7.125	83,015	0	0	0	0	0	354,960	02/06/2025
7136139		BREAUX BRIDGE	LA		11/29/2022	7.125	86,876	0	0	0	0	0	1,627,890	02/06/2025
7136140		BREAUX BRIDGE	LA		11/29/2022	7.125	84,752	0	0	0	0	0	343,360	02/06/2025
7136141		BREAUX BRIDGE	LA		11/29/2022	7.125	83,980	0	0	0	0	0	348,000	02/06/2025
7136147		JEANERETTE	LA		11/29/2022	7.250	88,675	0	10	0	0	0	207,000	02/28/2025
7136148		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	207,000	02/28/2025
7136149		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	207,000	02/28/2025
7136150		JEANERETTE	LA		11/29/2022	7.500	88,356	0	(2)	0	0	0	207,000	02/28/2025
7136152		JEANERETTE	LA		11/29/2022	7.500	88,356	0	(2)	0	0	0	207,000	02/28/2025
7136153		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	207,000	02/28/2025
7136154		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	207,000	02/28/2025
7136155		JEANERETTE	LA		11/29/2022	7.000	92,672	0	23	0	0	0	205,500	02/28/2025
7136156		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	205,500	02/28/2025
7136157		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	205,500	02/28/2025
7136158		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	205,500	02/28/2025
7136159		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	205,500	02/28/2025
7136160		JEANERETTE	LA		11/29/2022	7.000	92,672	0	23	0	0	0	207,000	02/28/2025
7136161		JEANERETTE	LA		11/29/2022	7.500	89,619	0	(2)	0	0	0	207,000	02/28/2025
7136162		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	207,000	02/28/2025
7136163		JEANERETTE	LA		11/29/2022	7.250	87,427	0	10	0	0	0	205,500	02/28/2025
7136164		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	205,500	02/28/2025
7136165		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	204,000	02/28/2025
7136166		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	207,000	02/28/2025
7136167		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	207,000	02/28/2025
7136168		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	207,000	02/28/2025
7136169		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	207,000	02/28/2025
7136170		JEANERETTE	LA		11/29/2022	7.250	93,671	0	10	0	0	0	207,000	02/28/2025
7136198		KILLEEN	TX		11/29/2022	7.750	88,946	0	(10)	0	0	0	135,051	02/06/2025
7136199		KILLEEN	TX		11/29/2022	8.000	103,834	0	(23)	0	0	0	192,000	02/06/2025
7136201		PARK FOREST	IL		11/29/2022	8.750	103,590	0	0	0	0	0	125,000	01/06/2025
7136206		DAYTON	OH		11/29/2022	7.375	89,387	0	90	0	0	0	177,933	02/06/2025
7136209		JEANERETTE	LA		11/29/2022	7.250	87,426	0	10	0	0	0	205,500	02/28/2025
7136219		PARK FOREST	IL		11/29/2022	8.875	105,675	0	1	0	0	0	147,900	03/25/2025
7136241		INDIANAPOLIS	IN		11/29/2022	8.875	75,795	0	(32)	0	0	0	98,325	02/06/2025
7136252		SHERMAN OAKS	CA		02/07/2023	5.875	863,823	0	2,262	0	0	0	1,293,290	02/14/2025
7136253		MIDWAY	UT		02/07/2023	6.125	739,132	0	1,211	0	0	0	1,128,000	03/25/2025
7136254		AURORA	CO		02/07/2023	5.500	661,660	0	1,439	0	0	0	990,360	02/14/2025
7136258		ARVADA	CO		02/07/2023	5.750	597,360	0	1,433	0	0	0	800,278	02/14/2025
7136259		CARROLLTON	TX		02/07/2023	5.875	343,038	0	874	0	0	0	491,792	02/14/2025
7136260		JEFFERSON	GA		02/07/2023	5.500	189,716	0	344	0	0	0	254,500	03/25/2025
7136261		PELHAM	AL		02/07/2023	5.750	329,289	0	694	0	0	0	508,750	02/14/2025
7136262		FONTANA	CA		02/07/2023	6.125	380,021	0	1,946	0	0	0	829,116	02/14/2025
7136264		RICHMOND	KY		02/07/2023	6.062	526,388	0	0	0	0	0	715,000	01/11/2025
7136265		NINE MILE FALLS	WA		02/07/2023	6.125	1,315,112	0	1,451	0	0	0	1,854,360	02/14/2025
7136266		ROCKLIN	CA		02/07/2023	6.125	469,214	0	4,850	0	0	0	1,270,728	02/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136267		HOBBS	NM		02/07/2023	5.625	180,702	0	519	0	0	0	379,750	02/14/2025
7136268		CHANDLER	AZ		02/07/2023	5.875	691,699	0	1,528	0	0	0	943,488	02/14/2025
7136269		PEMBROKE PINES	FL		02/07/2023	6.125	632,461	0	799	0	0	0	1,039,642	02/14/2025
7136270		WEBSTER	MA		02/07/2023	6.125	283,364	0	211	0	0	0	491,008	02/14/2025
7136271		CERRITOS	CA		02/07/2023	6.000	759,514	0	1,754	0	0	0	1,146,244	02/14/2025
7136272		LAKE HAVASU CITY	AZ		02/07/2023	5.750	285,380	0	506	0	0	0	487,025	02/14/2025
7136273		NAPLES	FL		02/07/2023	5.750	224,207	0	394	0	0	0	328,000	03/25/2025
7136274		BENTLEYVILLE	OH		02/07/2023	6.125	316,211	0	340	0	0	0	758,756	02/14/2025
7136275		WILMINGTON	CA		02/07/2023	5.625	313,897	0	531	0	0	0	499,320	02/14/2025
7136276		MARANA	AZ		02/07/2023	6.125	1,215,227	0	1,437	0	0	0	1,635,901	02/14/2025
7136279		ACUSHNET	MA		02/07/2023	5.500	284,146	0	530	0	0	0	606,726	02/14/2025
7136280		PHOENIX	AZ		02/07/2023	6.125	952,218	0	2,139	0	0	0	1,074,630	02/14/2025
7136281		GILBERT	AZ		02/07/2023	5.875	354,358	0	821	0	0	0	522,764	02/14/2025
7136282		CALABASAS	CA		02/07/2023	5.562	1,706,091	0	140,734	0	0	0	2,765,405	02/14/2025
7136283		WILDWOOD	MO		02/07/2023	5.500	386,157	0	811	0	0	0	1,025,340	02/14/2025
7136292		BALTIMORE	MD		11/29/2022	7.000	158,473	0	127	0	0	0	273,600	02/06/2025
7136295		BALTIMORE	MD		11/29/2022	7.375	80,107	0	(38)	0	0	0	144,884	02/06/2025
7136296		LEES SUMMIT	MO		11/29/2022	7.625	177,462	0	(58)	0	0	0	274,670	02/06/2025
7136297		CHICAGO HEIGHTS	IL		11/29/2022	7.750	94,101	0	(33)	0	0	0	189,800	02/06/2025
7136298		BALTIMORE	MD		11/29/2022	7.500	89,347	0	(36)	0	0	0	191,500	02/28/2025
7136299		GREENVILLE	MI		11/29/2022	7.750	123,154	0	(833)	0	0	0	241,560	02/06/2025
7136301		BROOKLYN	MD		11/29/2022	7.625	91,713	0	(40)	0	0	0	154,000	02/28/2025
7136303		GLOUCESTER CITY	NJ		11/29/2022	7.750	202,522	0	(86)	0	0	0	385,000	02/06/2025
7136306		HENRICO	VA		11/29/2022	7.750	82,742	0	(39)	0	0	0	174,790	02/06/2025
7136307		HENRICO	VA		11/29/2022	7.750	82,935	0	(42)	0	0	0	158,108	02/06/2025
7136308		CHICAGO	IL		11/29/2022	8.500	308,352	0	68	0	0	0	330,000	03/17/2025
7136312		SCHAUMBURG	IL		11/29/2022	6.750	279,184	0	307	0	0	0	409,860	02/06/2025
7136313		MELROSE PARK	IL		11/29/2022	6.750	186,907	0	22	0	0	0	378,954	02/06/2025
7136315		WOLFFORTH	TX		11/29/2022	7.375	279,175	0	8	0	0	0	420,660	02/06/2025
7136318		ROCKWALL	TX		11/29/2022	6.750	133,522	0	(9)	0	0	0	361,900	02/06/2025
7136319		FORT PIERCE	FL		11/29/2022	7.000	215,548	0	(1,151)	0	0	0	279,896	02/06/2025
7136321		PHILADELPHIA	PA		11/29/2022	7.625	347,209	0	(40)	0	0	0	465,000	03/22/2024
7136322		WINCHESTER	MA		03/28/2023	2.875	648,750	0	3,174	0	0	0	1,490,000	03/25/2025
7136325		TOLEDO	OH		12/08/2022	8.375	121,427	0	(61)	0	0	0	194,250	02/06/2025
7136326		GRAND RAPIDS	MI		12/08/2022	8.500	120,285	0	(63)	0	0	0	277,200	02/06/2025
7136327		AKRON	OH		12/08/2022	8.625	82,673	0	(40)	0	0	0	133,760	02/06/2025
7136331		GREENVILLE	SC		12/08/2022	7.375	295,466	0	(82)	0	0	0	490,196	02/06/2025
7136332		TRENTON	NJ		12/08/2022	7.625	326,479	0	(88)	0	0	0	490,928	02/06/2025
7136333		ORLANDO	FL		12/08/2022	7.375	102,111	0	(25)	0	0	0	216,104	02/06/2025
7136334		DETROIT	MI		12/08/2022	7.375	129,686	0	(39)	0	0	0	175,000	02/06/2025
7136335		NEWARK	NJ		12/08/2022	7.500	386,914	0	211	0	0	0	642,840	02/06/2025
7136337		NEWARK CITY	NJ		12/08/2022	7.750	499,165	0	251	0	0	0	1,043,940	02/06/2025
7136338		JACKSONVILLE	FL		12/08/2022	7.500	134,075	0	(46)	0	0	0	144,970	02/06/2025
7136339		WASHINGTON	MO		12/08/2022	7.500	90,287	0	(32)	0	0	0	424,200	02/06/2025
7136340		CHICAGO	IL		12/08/2022	7.500	132,711	0	(47)	0	0	0	237,402	02/06/2025
7136342		NEWARK	NJ		12/08/2022	7.875	501,722	0	213	0	0	0	705,888	02/06/2025
7136343		NEWARK	NJ		12/08/2022	7.875	494,233	0	210	0	0	0	552,200	02/28/2025
7136344		NEWARK	NJ		12/08/2022	7.875	546,480	0	0	0	34,411	0	738,500	03/25/2025
7136345		NEWARK	NJ		12/08/2022	7.875	479,304	0	(164)	0	0	0	576,300	02/28/2025
7136346		LINDEN	NJ		12/08/2022	7.500	403,215	0	(155)	0	0	0	715,530	02/06/2025
7136347		NEWARK	NJ		12/08/2022	7.875	486,822	0	(183)	0	0	0	675,875	02/06/2025
7136348		BAYONNE	NJ		12/08/2022	7.500	443,211	0	195	0	0	0	767,746	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136352		JACKSONVILLE	FL		12/08/2022	7.625	85,332	0	(36)	0	0	0	186,086	02/06/2025
7136353		ROUND LAKE BEACH	IL		12/08/2022	7.750	99,609	0	(41)	0	0	0	219,480	02/06/2025
7136357		INGELSIDE	IL		12/08/2022	7.625	104,113	0	(46)	0	0	0	196,980	02/06/2025
7136358		MILLVILLE	NJ		12/08/2022	7.875	169,311	0	(75)	0	0	0	175,000	03/22/2024
7136359		HOUSTON	TX		12/08/2022	7.500	302,624	0	(144)	0	0	0	547,884	02/06/2025
7136361		WASHINGTON	MO		12/08/2022	8.000	146,031	0	(73)	0	0	0	238,000	03/22/2024
7136362		RICHTON PARK	IL		12/08/2022	7.750	90,225	0	(45)	0	0	0	163,480	02/06/2025
7136363		WEST COLLEGE CORNER	IN		12/08/2022	7.875	91,688	0	(46)	0	0	0	226,443	02/06/2025
7136365		AURORA	IL		12/08/2022	7.875	169,283	0	0	0	0	0	173,000	03/25/2025
7136370		NEW ORLEANS	LA		12/08/2022	8.250	114,511	0	(58)	0	0	0	179,676	02/06/2025
7136371		ROCK HILL	SC		12/08/2022	9.125	133,902	0	(62)	0	0	0	245,700	02/06/2025
7136373		KINGSPORT	TN		12/08/2022	8.000	117,350	0	(61)	0	0	0	124,410	02/06/2025
7136374		COLUMBUS	OH		12/08/2022	8.500	131,568	0	27	0	0	0	175,890	02/06/2025
7136375		HORN LAKE	MS		12/08/2022	9.250	147,333	0	(67)	0	0	0	226,518	02/06/2025
7136376		CABOT	AR		12/08/2022	8.000	94,930	0	(50)	0	0	0	130,870	02/06/2025
7136377		JACKSONVILLE	FL		12/08/2022	8.375	121,427	0	(61)	0	0	0	184,800	02/06/2025
7136378		CLEVELAND	OH		12/08/2022	8.750	91,239	0	(44)	0	0	0	170,970	02/06/2025
7136379		TOCCOA	GA		12/08/2022	8.000	226,621	0	(118)	0	0	0	611,500	02/28/2025
7136380		LANCASTER	NY		12/08/2022	8.500	205,484	0	42	0	0	0	459,216	02/06/2025
7136381		BRIGHTON	AL		12/08/2022	9.500	71,203	0	(31)	0	0	0	137,085	02/06/2025
7136382		CHICAGO	IL		12/08/2022	8.750	133,391	0	0	0	0	0	165,000	05/16/2024
7136383		SPRING VALLEY	NY		12/08/2022	7.875	183,676	0	(97)	0	0	0	374,010	02/06/2025
7136385		COVINGTON	KY		12/08/2022	8.375	133,466	0	(68)	0	0	0	191,760	02/06/2025
7136388		CUMBERLAND	MD		12/08/2022	8.125	87,162	0	(45)	0	0	0	115,000	02/28/2025
7136392		LANSING	IL		11/29/2022	6.625	144,040	0	18	0	0	0	251,550	02/06/2025
7136393		SHERMAN	TX		11/29/2022	6.625	143,562	0	18	0	0	0	186,782	02/06/2025
7136394		LIZELLA	GA		11/29/2022	6.613	148,668	0	27	0	0	0	357,776	02/06/2025
7136395		CONCORD	NC		11/29/2022	6.625	110,704	0	12	0	0	0	180,600	02/06/2025
7136396		SULPHUR SPRINGS	TX		11/29/2022	6.625	121,164	0	5	0	0	0	206,080	02/06/2025
7136397		HOUSTON	TX		11/29/2022	6.625	143,912	0	13	0	0	0	210,380	02/06/2025
7136398		PHILADELPHIA	PA		11/29/2022	6.912	165,491	0	12	0	0	0	241,676	02/06/2025
7136399		PHILADELPHIA	PA		11/29/2022	7.104	170,120	0	9	0	0	0	252,000	02/06/2025
7136400		CONCORD	NC		11/29/2022	6.800	119,332	0	3	0	0	0	223,170	02/06/2025
7136401		COLUMBUS	OH		11/29/2022	6.925	135,265	0	1	0	0	0	180,000	03/22/2024
7136402		CLEVELAND	OH		11/29/2022	6.938	247,477	0	(7)	0	0	0	365,000	02/06/2025
7136404		CANTON	OH		11/29/2022	6.870	101,300	0	(19)	0	0	0	209,451	02/06/2025
7136405		MORROW	GA		11/29/2022	7.002	201,261	0	(17)	0	0	0	322,812	02/06/2025
7136407		PHENIX CITY	AL		11/29/2022	7.013	109,144	0	(12)	0	0	0	153,216	02/06/2025
7136408		WESTMINSTER	MD		11/29/2022	6.962	195,210	0	(25)	0	0	0	414,700	02/28/2025
7136409		STEELTON	PA		11/29/2022	7.550	124,957	0	(18)	0	0	0	198,120	02/06/2025
7136411		PHILADELPHIA	PA		11/29/2022	6.250	199,857	0	306	0	0	0	260,680	02/06/2025
7136413		STRAFFORD	MO		11/29/2022	6.250	301,165	0	90	0	0	0	622,725	02/06/2025
7136415		ROCKFORD	IL		11/29/2022	6.404	103,616	0	25	0	0	0	107,470	02/06/2025
7136418		HOUSTON	TX		11/29/2022	6.304	147,079	0	30	0	0	0	280,554	02/06/2025
7136419		RALEIGH	NC		11/29/2022	6.298	141,015	0	32	0	0	0	247,170	02/06/2025
7136422		ROCHESTER	NY		11/29/2022	7.136	115,613	0	(18)	0	0	0	199,800	02/06/2025
7136423		BOLINGBROOK	IL		11/29/2022	7.175	194,909	0	(29)	0	0	0	321,860	02/06/2025
7136424		ATLANTA	GA		11/29/2022	7.162	204,287	0	152	0	0	0	303,572	02/06/2025
7136425		JONESBORO	GA		11/29/2022	7.152	128,468	0	(21)	0	0	0	135,450	02/06/2025
7136426		COLUMBUS	GA		11/29/2022	7.089	93,941	0	(16)	0	0	0	157,662	02/06/2025
7136427		SAINT LOUIS	MO		11/29/2022	6.987	83,724	0	(14)	0	0	0	115,104	02/06/2025
7136428		DOVER	NJ		11/29/2022	7.225	323,382	0	(53)	0	0	0	634,508	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136429		NORTH EAST	MD		11/29/2022	7.200	196,062	0	(36)	0	0	0	369,816	02/06/2025
7136432		REYNOLDSBURG	OH		11/29/2022	7.219	144,378	0	(29)	0	0	0	221,960	02/06/2025
7136435		HAGERSTOWN	MD		11/29/2022	7.550	239,115	0	(51)	0	0	0	317,867	02/06/2025
7136436		HAGERSTOWN	MD		11/29/2022	7.362	151,564	0	(34)	0	0	0	280,240	02/06/2025
7136437		BINGHAMTON	NY		11/29/2022	7.500	119,791	0	(27)	0	0	0	217,350	02/06/2025
7136438		NEW ORLEANS	LA		11/29/2022	7.345	96,062	0	61	0	0	0	218,960	02/06/2025
7136439		BIDDEFORD	ME		11/29/2022	7.200	188,784	0	(47)	0	0	0	464,202	02/06/2025
7136440		ROCKWOOD	MI		11/29/2022	7.300	108,390	0	(27)	0	0	0	291,264	02/06/2025
7136441		EXETER	PA		11/29/2022	7.325	295,406	0	(386)	0	0	0	402,087	02/06/2025
7136442		NEW ORLEANS	LA		11/29/2022	7.375	91,424	0	53	0	0	0	206,100	02/28/2025
7136444		GREENSBORO	NC		11/29/2022	7.410	107,599	0	(32)	0	0	0	173,964	02/06/2025
7136445		BALTIMORE	MD		11/29/2022	7.420	144,144	0	80	0	0	0	186,480	02/06/2025
7136446		ELIZABETH	NJ		11/29/2022	7.367	464,466	0	(141)	0	0	0	801,020	02/06/2025
7136447		BALTIMORE	MD		11/29/2022	7.535	137,587	0	74	0	0	0	193,700	02/06/2025
7136448		BIDDEFORD	ME		11/29/2022	7.550	350,793	0	(106)	0	0	0	725,000	02/06/2025
7136449		BALTIMORE	MD		11/29/2022	7.420	153,074	0	(48)	0	0	0	192,167	02/06/2025
7136450		LEHIGH ACRES	FL		11/29/2022	7.370	229,927	0	(75)	0	0	0	363,300	02/28/2025
7136451		BALTIMORE	MD		11/29/2022	7.370	159,363	0	(52)	0	0	0	294,376	02/06/2025
7136452		PETERSBURG	VA		11/29/2022	7.452	127,234	0	(42)	0	0	0	216,030	02/06/2025
7136453		OPA-LOCKA	FL		11/29/2022	7.457	255,629	0	0	0	0	0	747,000	03/25/2025
7136454		ORLANDO	FL		11/29/2022	7.450	126,541	0	(43)	0	0	0	251,776	02/06/2025
7136455		NEW HAVEN	CT		11/29/2022	7.700	314,083	0	(118)	0	0	0	586,710	02/06/2025
7136456		KANSAS CITY	MO		11/29/2022	7.526	90,030	0	(36)	0	0	0	102,925	02/06/2025
7136457		COLUMBUS	OH		11/29/2022	7.467	101,994	0	(53)	0	0	0	198,000	03/22/2024
7136460		KALAMAZOO	MI		11/29/2022	7.700	114,151	0	(50)	0	0	0	131,320	02/06/2025
7136462		COLUMBUS	OH		11/29/2022	7.750	188,321	0	(88)	0	0	0	367,710	02/06/2025
7136463		KALAMAZOO	MI		11/29/2022	7.875	167,990	0	(78)	0	0	0	263,088	02/06/2025
7136464		HIGHLAND PARK	IL		11/29/2022	7.638	327,481	0	(10,619)	0	0	0	875,442	02/06/2025
7136465		BALTIMORE	MD		11/29/2022	7.825	4,139	0	(6,242)	0	0	0	146,300	02/28/2025
7136466		GARFIELD HEIGHTS	OH		11/29/2022	7.875	90,361	0	(47)	0	0	0	129,780	02/06/2025
7136467		CLEVELAND	OH		11/29/2022	7.800	163,841	0	(86)	0	0	0	284,200	02/06/2025
7136468		KANSAS CITY	MO		11/29/2022	7.688	153,342	0	(84)	0	0	0	318,954	02/06/2025
7136477		VALLEY VILLAGE AREA	CA		02/08/2023	3.500	564,056	0	8,661	0	0	0	1,521,630	02/14/2025
7136478		SAN JOSE	CA		03/06/2023	3.875	885,578	0	8,061	0	0	0	1,510,000	03/25/2025
7136479		HENDERSON	NV		01/25/2023	5.625	1,305,279	0	3,922	0	0	0	2,817,210	02/14/2025
7136481		BROOKLYN	NY		02/08/2023	3.500	589,313	0	6,900	0	0	0	1,045,000	03/25/2025
7136483		MOORESVILLE	NC		01/25/2023	5.990	213,306	0	470	0	0	0	796,860	02/14/2025
7136485		COMPTON	CA		01/26/2023	6.875	302,520	0	118	0	0	0	725,928	02/14/2025
7136489		CLOVIS	CA		02/27/2023	6.750	376,802	0	187	0	0	0	581,790	02/14/2025
7136495		PARKLAND	FL		02/10/2023	6.999	517,409	0	218	0	0	0	1,055,376	02/14/2025
7136497		GLENDALE	AZ		01/18/2023	8.250	392,389	0	0	0	0	0	421,900	03/11/2025
7136498		VALLEY HEAD	AL		02/13/2023	8.375	617,495	0	(303)	0	0	0	948,500	01/13/2025
7136499		JUPITER	FL		02/10/2023	7.375	290,876	0	(171)	0	0	0	572,000	03/25/2025
7136502		VACAVILLE	CA		02/01/2023	7.250	517,771	0	60	0	0	0	754,056	02/14/2025
7136503		TITUSVILLE	FL		01/13/2023	7.375	204,253	0	(1)	0	0	0	418,992	02/14/2025
7136507		BLOOMFIELD HILLS	MI		02/03/2023	7.500	496,443	0	(19)	0	0	0	733,897	02/14/2025
7136508		CLAYTON	NC		01/06/2023	8.875	254,556	0	(40)	0	0	0	347,976	02/14/2025
7136512		WEST PALM BEACH	FL		01/18/2023	7.250	1,627,010	0	(80)	0	0	0	2,088,500	03/25/2025
7136513		LAS VEGAS	NV		01/10/2023	7.125	1,013,553	0	40	0	0	0	1,424,850	02/14/2025
7136517		ALHAMBRA	CA		01/27/2023	7.250	723,231	0	53	0	0	0	1,493,856	02/14/2025
7136519		STONE MOUNTAIN	GA		01/06/2023	7.250	228,886	0	23	0	0	0	345,530	02/14/2025
7136522		LOUISVILLE	TN		03/02/2023	8.750	787,419	0	(84)	0	0	0	1,222,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136523		SAN DIEGO	CA		02/07/2023	6.990	450,685	0	86	0	0	0	643,578	02/14/2025
7136525		THE WOODLANDS	TX		02/17/2023	8.500	911,552	0	(373)	0	0	0	1,482,248	02/14/2025
7136526		GILBERT	AZ		01/25/2023	7.500	604,599	0	(177)	0	0	0	1,058,530	02/14/2025
7136529		ALBANY	OR		01/31/2023	7.625	471,929	0	(24)	0	0	0	650,025	02/14/2025
7136530		GAINESVILLE	GA		12/28/2022	7.375	169,492	0	(37)	0	0	0	309,700	03/25/2025
7136531		GLENCOE	IL		02/07/2023	8.875	474,456	0	(145)	0	0	0	688,900	03/25/2025
7136536		BAKERSFIELD	CA		02/15/2023	7.500	465,725	0	(26)	0	0	0	701,892	02/14/2025
7136537		ELK GROVE	CA		01/18/2023	6.999	533,849	0	24	0	0	0	733,483	02/14/2025
7136538		SUNNY ISLES BEACH	FL		01/26/2023	6.875	1,689,957	0	531	0	0	0	2,816,100	03/25/2025
7136539		INDIO	CA		02/02/2023	7.750	470,939	0	(234)	0	0	0	667,407	02/14/2025
7136541		SELBYVILLE	DE		02/23/2023	6.500	229,210	0	129	0	0	0	436,000	03/25/2025
7136542		PAHOA	HI		02/02/2023	7.500	341,776	0	(80)	0	0	0	532,872	02/14/2025
7136543		KISSIMMEE	FL		01/25/2023	7.250	285,581	0	0	0	23,116	0	337,668	02/14/2025
7136544		ERIE	CO		01/26/2023	6.750	1,608,974	0	199	0	0	0	2,693,748	02/14/2025
7136546		MINERAL WELLS	TX		12/23/2022	7.125	219,442	0	234	0	0	0	325,500	03/25/2025
7136550		NEW BRAUNFELS	TX		01/18/2023	7.500	436,259	0	(150)	0	0	0	607,824	02/14/2025
7136551		SHELDON	VT		01/03/2023	7.125	241,016	0	(101)	0	0	0	581,000	03/25/2025
7136552		PLANTATION	FL		01/25/2023	6.999	429,154	0	(103)	0	0	0	928,800	02/14/2025
7136553		NEW PORT RICHEY	FL		01/23/2023	6.625	184,614	0	77	0	0	0	246,240	02/14/2025
7136554		SAN ANTONIO	TX		12/21/2022	7.625	206,467	0	(66)	0	0	0	274,680	02/14/2025
7136556		NORTH FORK	CA		01/05/2023	7.375	603,080	0	(194)	0	0	0	851,400	03/25/2025
7136557		ELK CITY	OK		02/22/2023	6.625	186,738	0	53	0	0	0	277,900	03/25/2025
7136558		MEADOW VISTA	CA		03/03/2023	7.500	447,299	0	138	0	0	0	570,000	03/25/2025
7136559		KINGMAN	AZ		01/18/2023	8.125	332,960	0	(66)	0	0	0	468,373	02/14/2025
7136560		GULF BREEZE	FL		02/06/2023	7.625	382,900	0	(138)	0	0	0	555,464	02/14/2025
7136561		HENRICO	VA		01/25/2023	7.750	198,660	0	(173)	0	0	0	440,700	02/14/2025
7136563		MELBOURNE BEACH	FL		01/10/2023	7.500	378,255	0	68	0	0	0	559,240	02/14/2025
7136564		BAKERSFIELD	CA		12/21/2022	7.875	406,849	0	146	0	0	0	625,212	02/14/2025
7136565		ODESSA	TX		02/24/2023	6.375	271,546	0	203	0	0	0	368,638	02/14/2025
7136566		EL PASO	TX		01/09/2023	6.999	212,340	0	(15)	0	0	0	366,047	02/14/2025
7136574		FLAGSTAFF	AZ		01/06/2023	8.125	621,782	0	(169)	0	0	0	901,780	02/14/2025
7136575		WOODBURY	MN		01/24/2023	6.750	693,018	0	(28)	0	0	0	993,216	02/14/2025
7136576		ATLANTA	GA		12/23/2022	7.750	1,900,972	0	(140)	0	0	0	2,496,210	03/25/2025
7136577		LOS ANGELES	CA		03/08/2023	7.500	412,497	0	374	0	0	0	525,000	03/25/2025
7136578		DALLAS	TX		02/08/2023	7.999	135,105	0	(285)	0	0	0	377,178	02/14/2025
7136579		OCALA	FL		01/13/2023	6.750	140,107	0	(28)	0	0	0	313,000	03/25/2025
7136580		AUBREY	TX		01/13/2023	7.250	374,626	0	(85)	0	0	0	463,995	02/14/2025
7136582		GIG HARBOR	WA		01/06/2023	6.875	397,533	0	(68)	0	0	0	752,536	02/14/2025
7136584		DALLAS	TX		02/14/2023	8.250	229,617	0	(123)	0	0	0	311,466	02/14/2025
7136587		RALEIGH	NC		02/03/2023	6.999	1,036,321	0	(97)	0	0	0	1,780,218	02/14/2025
7136588		ENCINITAS	CA		01/10/2023	6.375	863,980	0	34	0	0	0	2,038,737	02/14/2025
7136590		RALEIGH	NC		01/06/2023	6.999	724,520	0	(69)	0	0	0	1,254,413	02/14/2025
7136591		BEL AIR	MD		02/17/2023	6.999	345,290	0	285	0	0	0	535,920	02/14/2025
7136594		LACKAWAXEN	PA		02/02/2023	7.250	439,554	0	(907)	0	0	0	980,241	02/14/2025
7136595		ROSEVILLE	CA		02/02/2023	7.500	476,648	0	(197)	0	0	0	618,000	03/25/2025
7136597		KAILUA KONA	HI		02/02/2023	7.375	1,331,236	0	(563)	0	0	0	2,124,416	02/14/2025
7136598		PHOENIX	AZ		02/10/2023	6.999	177,064	0	(7)	0	0	0	426,272	02/14/2025
7136599		FORT LAUDERDALE	FL		01/23/2023	7.250	297,994	0	(42)	0	0	0	445,940	02/14/2025
7136600		ROCKY MOUNT	NC		01/10/2023	8.375	404,769	0	(484)	0	0	0	721,288	02/14/2025
7136602		MIMS	FL		12/20/2022	6.999	444,887	0	(79)	0	0	0	805,392	02/14/2025
7136603		DURHAM	NC		02/02/2023	5.999	225,620	0	121	0	0	0	310,000	03/25/2025
7136621		TRENTON	NJ		12/09/2022	7.650	111,768	0	(44)	0	0	0	294,920	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136622		MARION	OH		12/09/2022	8.050	96,076	0	36	0	0	0	151,510	02/06/2025
7136626		KANSAS CITY	MO		12/09/2022	7.434	184,628	0	(78)	0	0	0	325,000	02/06/2025
7136627		TRENTON	NJ		12/09/2022	7.750	120,017	0	(50)	0	0	0	254,733	02/06/2025
7136628		NEW HAVEN	CT		12/09/2022	7.700	247,494	0	(103)	0	0	0	421,080	02/06/2025
7136629		NEW HAVEN	CT		12/09/2022	7.700	296,243	0	(124)	0	0	0	478,240	02/06/2025
7136631		BALTIMORE	MD		12/09/2022	7.570	197,773	0	(112)	0	0	0	253,890	02/06/2025
7136632		WALTON	KY		12/09/2022	7.570	123,728	0	(54)	0	0	0	179,127	02/06/2025
7136633		ORLANDO	FL		12/09/2022	7.625	239,689	0	309	0	0	0	500,974	02/06/2025
7136634		DETROIT	MI		12/09/2022	7.650	77,793	0	(2,281)	0	0	0	150,800	02/06/2025
7136636		PHILADELPHIA	PA		12/09/2022	7.951	505,097	0	1,560	0	0	0	692,000	10/02/2024
7136638		TRENTON	NJ		12/09/2022	7.375	88,106	0	(42)	0	0	0	264,130	02/06/2025
7136641		GASTONIA	NC		12/09/2022	6.750	167,881	0	21	0	0	0	352,160	02/06/2025
7136643		JACKSONVILLE	FL		12/09/2022	6.784	186,096	0	5	0	0	0	272,800	02/06/2025
7136644		HURST	TX		12/09/2022	6.750	208,068	0	(9)	0	0	0	288,827	02/06/2025
7136645		WATAUGA	TX		12/09/2022	6.750	205,913	0	(9)	0	0	0	284,460	02/06/2025
7136646		NEW BRITAIN	CT		12/09/2022	6.952	271,526	0	(12)	0	0	0	559,300	02/06/2025
7136648		AUGUSTA	GA		12/09/2022	6.843	100,484	0	(7)	0	0	0	136,500	02/06/2025
7136649		HARLINGEN	TX		12/09/2022	6.925	93,257	0	(7)	0	0	0	125,995	02/06/2025
7136651		WINDER	GA		12/09/2022	6.847	204,013	0	(17)	0	0	0	335,328	02/06/2025
7136652		HOUSTON	TX		12/09/2022	6.820	166,098	0	(14)	0	0	0	262,792	02/06/2025
7136653		FRUITA	CO		12/09/2022	6.997	401,164	0	(33)	0	0	0	615,960	02/06/2025
7136654		CLEVELAND	OH		12/09/2022	6.774	142,050	0	(12)	0	0	0	170,970	02/06/2025
7136655		HURST	TX		12/09/2022	6.750	183,252	0	(16)	0	0	0	260,496	02/06/2025
7136656		CLEVELAND	OH		12/09/2022	6.949	193,734	0	(24)	0	0	0	211,580	02/06/2025
7136657		CLEVELAND	OH		12/09/2022	6.927	104,887	0	(13)	0	0	0	167,506	02/06/2025
7136658		CLEVELAND HEIGHTS	OH		12/09/2022	6.954	87,789	0	(11)	0	0	0	184,320	02/06/2025
7136659		LAREDO	TX		12/09/2022	7.099	158,960	0	(22)	0	0	0	393,120	02/06/2025
7136660		ALLENTOWN	PA		12/09/2022	7.400	133,094	0	(18)	0	0	0	275,000	03/22/2024
7136662		GLEN ROCK	PA		12/09/2022	7.453	94,835	0	(16)	0	0	0	209,440	02/06/2025
7136664		RAYTOWN	MO		12/09/2022	7.700	174,600	0	0	0	0	0	260,000	04/17/2024
7136665		LAGRANGE	GA		12/09/2022	7.700	76,822	0	(37)	0	0	0	102,000	02/06/2025
7136666		BROADVIEW HEIGHTS	OH		12/09/2022	7.400	225,713	0	(114)	0	0	0	510,000	03/11/2024
7136667		GLEN ROCK	PA		12/09/2022	7.383	119,023	0	(20)	0	0	0	294,700	02/28/2025
7136668		PHILADELPHIA	PA		12/09/2022	7.570	108,735	0	(14)	0	0	0	188,160	02/06/2025
7136669		PHILADELPHIA	PA		12/09/2022	7.326	106,134	0	(14)	0	0	0	155,890	02/06/2025
7136670		COLUMBIA	PA		12/09/2022	7.425	101,523	0	(14)	0	0	0	158,010	02/06/2025
7136671		COLUMBIA	PA		12/09/2022	7.395	112,764	0	(15)	0	0	0	210,000	02/06/2025
7136672		KANSAS CITY	MO		12/09/2022	7.014	117,237	0	(18)	0	0	0	144,900	02/06/2025
7136673		WINFIELD	IL		12/09/2022	7.058	310,788	0	(59)	0	0	0	426,000	03/22/2024
7136674		CLEVELAND	OH		12/09/2022	7.127	98,162	0	(21)	0	0	0	109,500	02/28/2025
7136675		ROCKY MOUNT	NC		12/09/2022	7.875	94,626	0	(47)	0	0	0	108,000	02/06/2025
7136682		BALTIMORE	MD		12/09/2022	7.845	104,598	0	(55)	0	0	0	140,400	02/28/2025
7136683		DETROIT	MI		12/09/2022	7.850	119,414	0	(64)	0	0	0	196,080	02/06/2025
7136685		BATON ROUGE	LA		12/09/2022	8.250	90,054	0	(50)	0	0	0	245,500	02/06/2025
7136686		BATON ROUGE	LA		12/09/2022	8.250	94,836	0	(49)	0	0	0	125,000	02/06/2025
7136687		BATON ROUGE	LA		12/09/2022	8.250	93,316	0	(48)	0	0	0	107,730	02/06/2025
7136688		BATON ROUGE	LA		12/09/2022	8.250	78,525	0	(40)	0	0	0	104,160	02/06/2025
7136690		BATON ROUGE	LA		12/09/2022	8.250	97,897	0	(52)	0	0	0	129,027	02/06/2025
7136691		BATON ROUGE	LA		12/09/2022	8.250	74,973	0	(40)	0	0	0	122,400	02/06/2025
7136692		JACKSONVILLE	FL		12/09/2022	7.850	107,503	0	(58)	0	0	0	135,000	02/06/2025
7136693		VALDOSTA	GA		12/09/2022	7.885	89,351	0	(48)	0	0	0	157,760	02/06/2025
7136694		WILSON	NC		12/09/2022	7.675	77,931	0	(43)	0	0	0	85,800	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136695		ST. PETERSBURG	FL		12/09/2022	7.375	295,009	0	(62)	0	0	0	453,750	02/06/2025
7136696		JONESBORO	GA		12/09/2022	7.152	207,280	0	141	0	0	0	284,229	02/06/2025
7136697		BALTIMORE	MD		12/09/2022	7.101	146,842	0	(47)	0	0	0	258,800	02/28/2025
7136698		WEST HARTFORD	CT		12/09/2022	7.200	385,583	0	(90)	0	0	0	702,240	02/06/2025
7136699		COLUMBIA	SC		12/09/2022	7.175	147,551	0	(36)	0	0	0	207,680	02/06/2025
7136701		MONROE	GA		12/09/2022	7.195	179,502	0	275	0	0	0	291,040	02/06/2025
7136702		VERO BEACH	FL		12/09/2022	7.180	182,061	0	(47)	0	0	0	237,900	02/06/2025
7136703		PARK FOREST	IL		12/09/2022	7.258	85,492	0	(23)	0	0	0	143,380	02/06/2025
7136704		ROSELLE	IL		12/09/2022	7.233	290,274	0	(77)	0	0	0	424,096	02/06/2025
7136705		PIKESVILLE	MD		12/09/2022	7.370	271,449	0	(93)	0	0	0	438,790	02/06/2025
7136707		FRANKLIN	VA		12/09/2022	7.250	75,363	0	(21)	0	0	0	200,070	02/06/2025
7136708		DAYTON	OH		12/09/2022	7.200	98,650	0	(27)	0	0	0	216,918	02/06/2025
7136709		MONTGOMERY	AL		12/09/2022	7.276	151,867	0	(44)	0	0	0	205,840	02/06/2025
7136710		HIGHLAND PARK	MI		12/09/2022	7.175	151,136	0	(45)	0	0	0	156,160	02/06/2025
7136711		WINTER HAVEN	FL		12/09/2022	7.525	207,997	0	(62)	0	0	0	292,600	02/06/2025
7136712		NEW BRITAIN	CT		12/09/2022	7.450	336,987	0	(107)	0	0	0	530,700	02/06/2025
7136713		BALTIMORE	MD		12/09/2022	7.445	285,655	0	(94)	0	0	0	308,250	02/06/2025
7136714		NEW HAVEN	CT		12/09/2022	7.550	294,422	0	(102)	0	0	0	410,640	02/06/2025
7136715		BRIDGEPORT	CT		12/09/2022	7.550	335,418	0	(116)	0	0	0	450,000	03/22/2024
7136716		ABERDEEN	MD		12/09/2022	7.700	182,405	0	(65)	0	0	0	245,000	02/06/2025
7136717		BALTIMORE	MD		12/09/2022	7.425	278,065	0	(170)	0	0	0	286,250	02/06/2025
7136720		HAMILTON TOWNSHIP	NJ		12/09/2022	7.450	147,245	0	(55)	0	0	0	261,520	02/06/2025
7136722		DAYTON	OH		12/09/2022	7.350	106,665	0	(41)	0	0	0	197,778	02/06/2025
7136725		MEMPHIS	TN		12/09/2022	7.675	92,294	0	(43)	0	0	0	123,480	02/06/2025
7136726		HAMILTON TOWNSHIP	NJ		12/09/2022	7.650	164,510	0	(77)	0	0	0	322,260	02/06/2025
7136727		TRENTON	NJ		12/09/2022	7.675	80,674	0	(44)	0	0	0	179,400	02/06/2025
7136728		TRENTON	NJ		12/09/2022	8.275	160,636	0	(82)	0	0	0	312,445	02/06/2025
7136731		LAWRENCEVILLE	GA		12/13/2022	7.230	191,687	0	(119)	0	0	0	384,175	02/06/2025
7136732		SCRANTON	PA		12/13/2022	7.390	241,092	0	(56)	0	0	0	324,880	02/06/2025
7136733		JACKSONVILLE	FL		12/13/2022	7.540	181,896	0	(48)	0	0	0	241,584	02/06/2025
7136734		PLANO	TX		12/13/2022	5.820	197,366	0	114	0	0	0	365,391	02/06/2025
7136737		LIVERPOOL	NY		12/13/2022	7.690	153,221	0	(47)	0	0	0	290,375	02/06/2025
7136738		PHILADELPHIA	PA		12/13/2022	7.240	129,922	0	(16)	0	0	0	166,296	02/06/2025
7136739		MAKAWAO	HI		12/13/2022	7.160	455,396	0	(169)	0	0	0	944,240	02/06/2025
7136740		CHICKASHA	OK		12/13/2022	7.790	84,283	0	(30)	0	0	0	92,300	02/06/2025
7136741		DECATUR	AL		12/13/2022	7.930	131,151	0	(80)	0	0	0	231,840	02/06/2025
7136742		CARROLLTON	GA		12/13/2022	7.430	192,569	0	(27)	0	0	0	405,145	02/06/2025
7136743		JACKSONVILLE	FL		12/13/2022	7.430	142,885	0	(35)	0	0	0	232,824	02/06/2025
7136744		JACKSONVILLE	FL		12/13/2022	7.580	201,016	0	(68)	0	0	0	272,064	02/06/2025
7136745		JACKSONVILLE	FL		12/13/2022	7.580	142,684	0	(42)	0	0	0	233,280	02/06/2025
7136746		JACKSONVILLE	FL		12/13/2022	7.580	164,978	0	(49)	0	0	0	232,092	02/06/2025
7136747		JACKSONVILLE	FL		12/13/2022	7.880	164,896	0	(63)	0	0	0	261,800	02/06/2025
7136748		JACKSONVILLE	FL		12/13/2022	7.530	174,478	0	(65)	0	0	0	281,829	02/06/2025
7136749		JACKSONVILLE	FL		12/13/2022	7.880	164,882	0	(63)	0	0	0	211,200	02/06/2025
7136750		SALT LAKE CITY	UT		12/13/2022	7.580	249,116	0	(107)	0	0	0	446,310	02/06/2025
7136751		MEMPHIS	TN		12/13/2022	6.530	70,159	0	10	0	0	0	138,860	02/06/2025
7136752		COVINGTON	KY		12/13/2022	7.530	91,248	0	(43)	0	0	0	285,950	02/06/2025
7136756		MEMPHIS	TN		12/13/2022	7.730	123,805	0	(50)	0	0	0	201,712	02/06/2025
7136757		WINSTON-SALEM	NC		12/13/2022	7.510	81,347	0	(16)	0	0	0	148,750	02/06/2025
7136758		MIDDLE RIVER	MD		12/13/2022	7.530	140,880	0	(45)	0	0	0	166,405	02/06/2025
7136760		LOUISVILLE	KY		12/13/2022	7.590	291,925	0	168	0	0	0	348,480	02/06/2025
7136761		POTTSTOWN	PA		12/13/2022	7.580	106,459	0	(15)	0	0	0	182,390	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136764		MUNCIE	IN		12/13/2022	7.710	139,197	0	(58)	0	0	0	271,839	02/06/2025
7136766		COLUMBUS	OH		12/13/2022	7.520	104,805	0	(45)	0	0	0	196,500	02/06/2025
7136767		ROCKY MOUNT	NC		12/13/2022	7.760	138,288	0	(63)	0	0	0	248,520	02/06/2025
7136768		ROCKY MOUNT	NC		12/13/2022	7.560	143,567	0	(51)	0	0	0	241,217	02/06/2025
7136769		CONNERSVILLE	IN		12/13/2022	7.460	135,697	0	(39)	0	0	0	269,286	02/06/2025
7136770		INDIANAPOLIS	IN		12/13/2022	7.620	71,628	0	(35)	0	0	0	109,365	02/06/2025
7136771		CONNERSVILLE	IN		12/13/2022	7.460	118,391	0	(36)	0	0	0	248,085	02/06/2025
7136772		HOMESTEAD	FL		12/13/2022	7.330	204,238	0	114	0	0	0	319,677	02/06/2025
7136774		GRAND RAPIDS	MI		12/13/2022	7.080	145,185	0	(48)	0	0	0	262,890	02/06/2025
7136775		FLORENCE	AL		12/13/2022	7.510	229,350	0	(1)	0	0	0	446,820	02/06/2025
7136776		NEWBURGH	NY		12/13/2022	7.760	213,175	0	(29)	0	0	0	305,000	02/06/2025
7136777		NEWBURGH	NY		12/13/2022	7.760	275,993	0	(151)	0	0	0	586,950	02/06/2025
7136779		DECATUR	AL		12/13/2022	7.510	137,954	0	(73)	0	0	0	219,340	02/06/2025
7136780		KAILUA-KONA	HI		12/13/2022	6.910	698,035	0	(146)	0	0	0	913,464	02/06/2025
7136782		JACKSONVILLE	FL		12/13/2022	6.720	120,656	0	(32)	0	0	0	306,508	02/06/2025
7136783		ARLINGTON	TX		12/13/2022	7.270	163,471	0	(46)	0	0	0	259,424	02/06/2025
7136785		ANDERSON	IN		12/13/2022	7.220	95,930	0	(24)	0	0	0	165,528	02/06/2025
7136786		HARRISBURG	PA		12/13/2022	6.080	85,175	0	43	0	0	0	164,600	02/28/2025
7136787		HARRISBURG	PA		12/13/2022	5.980	79,220	0	44	0	0	0	161,240	02/06/2025
7136788		ROME	GA		12/13/2022	7.170	143,092	0	(3)	0	0	0	384,700	02/28/2025
7136790		DESTIN	FL		12/13/2022	7.130	291,610	0	205	0	0	0	515,280	02/06/2025
7136791		TWIN FALLS	ID		12/13/2022	7.120	103,516	0	(29)	0	0	0	210,800	02/06/2025
7136792		COLUMBUS	OH		12/13/2022	7.130	210,852	0	(52)	0	0	0	340,000	03/22/2024
7136793		COLUMBUS	OH		12/13/2022	7.480	176,450	0	(62)	0	0	0	261,395	02/06/2025
7136794		MINNEAPOLIS	MN		12/13/2022	7.080	245,171	0	(76)	0	0	0	561,600	02/06/2025
7136796		PHILADELPHIA	PA		12/13/2022	7.480	219,434	0	(31)	0	0	0	353,979	02/06/2025
7136797		CINCINNATI	OH		12/13/2022	7.720	217,511	0	(73)	0	0	0	356,950	02/06/2025
7136798		AKRON	OH		12/13/2022	7.370	69,569	0	(27)	0	0	0	148,800	02/06/2025
7136799		AKRON	OH		12/13/2022	7.370	69,917	0	(27)	0	0	0	115,700	02/06/2025
7136800		AKRON	OH		12/13/2022	7.570	85,337	0	(38)	0	0	0	149,940	02/06/2025
7136801		EVANSVILLE	IN		12/13/2022	7.420	84,356	0	(23)	0	0	0	125,000	03/22/2024
7136802		LIVERPOOL	NY		12/13/2022	7.670	98,439	0	(38)	0	0	0	139,520	02/06/2025
7136803		TANNERSVILLE	PA		12/13/2022	7.600	233,175	0	(32)	0	0	0	516,600	02/06/2025
7136804		MONTGOMERY	AL		12/13/2022	6.540	106,860	0	35	0	0	0	178,970	02/06/2025
7136805		MONTGOMERY	AL		12/13/2022	6.640	74,374	0	19	0	0	0	125,952	02/06/2025
7136806		MONTGOMERY	AL		12/13/2022	6.540	104,132	0	32	0	0	0	171,495	02/06/2025
7136807		DECATUR	AL		12/13/2022	7.670	140,180	0	(65)	0	0	0	196,850	02/06/2025
7136808		OWINGS MILLS	MD		12/13/2022	7.330	212,554	0	(59)	0	0	0	380,688	02/06/2025
7136809		MILWAUKEE	WI		12/13/2022	7.680	260,818	0	(95)	0	0	0	391,170	02/06/2025
7136810		ROY	UT		12/13/2022	7.540	205,889	0	110	0	0	0	433,780	02/06/2025
7136811		DAYTON	OH		12/13/2022	7.520	160,480	0	76	0	0	0	215,000	02/06/2025
7136813		ST. AUGUSTINE	FL		12/13/2022	7.210	171,290	0	125	0	0	0	773,355	02/06/2025
7136814		ATLANTIC CITY	NJ		12/13/2022	7.030	119,581	0	(18)	0	0	0	350,520	02/06/2025
7136815		BALTIMORE	MD		12/13/2022	7.570	174,916	0	0	0	30,503	0	212,000	09/29/2024
7136816		MEMPHIS	TN		12/13/2022	6.180	79,047	0	31	0	0	0	148,750	02/06/2025
7136817		NORFOLK	VA		12/13/2022	7.730	160,918	0	(62)	0	0	0	233,550	02/06/2025
7136818		SHELBYVILLE	KY		12/13/2022	7.670	130,535	0	(47)	0	0	0	201,481	02/06/2025
7136819		ANDERSON	SC		12/13/2022	7.670	112,556	0	(32)	0	0	0	191,250	02/06/2025
7136820		WETUMPKA	AL		12/13/2022	7.430	134,028	0	81	0	0	0	214,200	02/06/2025
7136821		DURHAM	NC		12/13/2022	7.520	156,044	0	(47)	0	0	0	196,680	02/06/2025
7136823		WAYNE	MI		12/13/2022	7.870	122,588	0	(56)	0	0	0	224,564	02/06/2025
7136826		JACKSONVILLE	FL		12/13/2022	7.470	194,681	0	(66)	0	0	0	414,040	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136828		ST. CLOUD	MN		12/13/2022	7.570	212,816	0	(90)	0	0	0	393,000	03/11/2024
7136829		SOUTHFIELD	MI		12/13/2022	7.870	133,117	0	(60)	0	0	0	176,668	02/06/2025
7136830		PHILADELPHIA	PA		12/13/2022	6.290	111,985	0	58	0	0	0	127,270	02/06/2025
7136831		FREDERICKSBURG	VA		12/13/2022	7.890	171,595	0	(57)	0	0	0	203,435	02/06/2025
7136832		TOLEDO	OH		12/13/2022	8.270	79,207	0	31	0	0	0	160,269	02/06/2025
7136833		MANCHESTER	CT		12/13/2022	7.790	196,582	0	(69)	0	0	0	415,150	02/06/2025
7136834		PITSBURGH	PA		12/13/2022	8.110	115,584	0	(15)	0	0	0	133,920	02/06/2025
7136835		MARIETTA	GA		12/13/2022	7.710	204,322	0	(63)	0	0	0	318,752	02/06/2025
7136836		PHILADELPHIA	PA		12/13/2022	7.860	120,918	0	(701)	0	0	0	204,960	02/06/2025
7136837		KENNESAW	GA		12/13/2022	7.860	289,302	0	(102)	0	0	0	555,000	02/28/2025
7136838		BALTIMORE	MD		12/13/2022	7.910	197,307	0	(60)	0	0	0	275,590	02/06/2025
7136839		BURLINGTON	NC		12/13/2022	6.600	102,744	0	30	0	0	0	165,000	02/06/2025
7136840		DARBY	PA		12/13/2022	7.600	91,816	0	(7)	0	0	0	178,160	02/06/2025
7136841		WICHITA	KS		12/13/2022	7.750	93,081	0	(18)	0	0	0	147,200	02/28/2025
7136842		FREDERICKSBURG	VA		12/13/2022	7.520	161,423	0	(33)	0	0	0	366,852	02/06/2025
7136843		POTTSTOWN	PA		12/13/2022	7.670	120,423	0	(11)	0	0	0	192,210	02/06/2025
7136845		GASTONIA	NC		12/13/2022	7.900	114,297	0	(39)	0	0	0	185,082	02/06/2025
7136846		CORPUS CHRISTI	TX		12/13/2022	7.760	67,899	0	(25)	0	0	0	117,264	02/06/2025
7136847		COLUMBUS	OH		12/13/2022	8.050	155,488	0	(20)	0	0	0	222,640	02/06/2025
7136849		MEMPHIS	TN		12/13/2022	7.730	102,926	0	(36)	0	0	0	313,750	02/06/2025
7136850		MEMPHIS	TN		12/13/2022	7.660	98,099	0	0	0	0	0	149,226	02/06/2025
7136851		MEMPHIS	TN		12/13/2022	7.660	90,022	0	0	0	0	0	231,880	02/06/2025
7136853		PHILADELPHIA	PA		12/15/2022	7.625	183,905	0	(13)	0	0	0	247,125	02/06/2025
7136855		PHILADELPHIA	PA		12/15/2022	7.500	556,756	0	(199)	0	0	0	814,240	02/06/2025
7136857		NEWARK	NJ		12/15/2022	7.500	388,432	0	184	0	0	0	537,202	02/06/2025
7136858		NEWARK	NJ		12/15/2022	7.500	500,480	0	237	0	0	0	510,000	03/22/2024
7136859		NEWARK	NJ		12/15/2022	7.500	485,990	0	230	0	0	0	1,269,390	02/06/2025
7136861		NEWARK	NJ		12/15/2022	7.500	485,990	0	230	0	0	0	955,800	02/28/2025
7136862		NEWARK	NJ		12/15/2022	7.750	494,100	0	214	0	0	0	632,100	02/06/2025
7136863		NEWARK	NJ		12/15/2022	7.750	501,586	0	217	0	0	0	575,280	02/06/2025
7136865		NEWARK	NJ		12/15/2022	7.500	392,901	0	180	0	0	0	877,800	02/06/2025
7136866		HARTFORD	CT		12/15/2022	7.500	226,122	0	(90)	0	0	0	332,760	02/06/2025
7136867		FARMINGVILLE	NY		12/15/2022	7.500	400,676	0	(166)	0	0	0	917,998	02/06/2025
7136868		RICHMOND	VA		12/15/2022	7.500	99,655	0	(42)	0	0	0	147,203	02/06/2025
7136869		ORLANDO	FL		12/15/2022	7.500	269,065	0	(120)	0	0	0	446,011	02/06/2025
7136871		NEWARK	NJ		12/15/2022	7.625	450,061	0	184	0	0	0	609,650	02/06/2025
7136872		HOUSTON	TX		12/15/2022	7.625	100,905	0	39	0	0	0	268,800	02/06/2025
7136873		JACKSONVILLE	FL		12/15/2022	7.750	108,604	0	(45)	0	0	0	144,560	02/06/2025
7136874		IRVINGTON	NJ		12/15/2022	7.875	447,750	0	(183)	0	0	0	610,560	02/06/2025
7136875		BOCA RATON	FL		12/15/2022	7.750	228,078	0	(102)	0	0	0	469,920	02/06/2025
7136876		CLARKSVILLE	TN		12/15/2022	7.500	104,075	0	(48)	0	0	0	270,710	02/06/2025
7136877		PATERSON	NJ		12/15/2022	7.875	482,063	0	(203)	0	0	0	792,302	02/06/2025
7136878		INDIANAPOLIS	IN		12/15/2022	7.500	205,441	0	(98)	0	0	0	370,000	02/06/2025
7136882		CLEVELAND	OH		12/15/2022	8.875	101,430	0	(46)	0	0	0	193,140	02/06/2025
7136883		SALEM	OR		12/15/2022	8.000	309,539	0	94	0	0	0	375,000	03/22/2024
7136884		CHICAGO	IL		12/15/2022	8.750	181,745	0	(78)	0	0	0	319,800	02/28/2025
7136886		WASHINGTON	DC		12/15/2022	8.625	354,695	0	(11,457)	0	0	0	517,260	02/06/2025
7136887		COVENTRY TOWNSHIP	OH		12/15/2022	7.750	97,936	0	(47)	0	0	0	133,745	02/06/2025
7136889		SALEM	OR		12/15/2022	8.000	385,036	0	117	0	0	0	500,000	03/22/2024
7136898		COVINGTON	GA		12/20/2022	6.750	196,604	0	(30)	0	0	0	390,220	02/06/2025
7136899		SAN ANTONIO	TX		12/20/2022	6.750	115,265	0	(18)	0	0	0	212,800	02/06/2025
7136900		SAN FRANCISCO	CA		12/20/2022	6.750	964,199	0	1,645	0	0	0	1,400,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136901		SIMPSONVILLE	SC		12/20/2022	6.925	131,940	0	(22)	0	0	0	253,152	02/06/2025
7136902		WEST COLUMBIA	SC		12/20/2022	6.904	106,885	0	(21)	0	0	0	134,520	02/06/2025
7136903		FORT LAUDERDALE	FL		12/20/2022	6.865	783,965	0	(180)	0	0	0	2,019,780	02/06/2025
7136904		DOVER	DE		12/20/2022	6.977	115,351	0	(25)	0	0	0	234,250	02/06/2025
7136905		JACKSONVILLE	AR		12/20/2022	7.022	98,054	0	(21)	0	0	0	159,192	02/06/2025
7136906		DOVER	DE		12/20/2022	6.977	118,211	0	(27)	0	0	0	202,440	02/06/2025
7136909		OCEAN SPRINGS	MS		12/20/2022	7.175	163,001	0	(38)	0	0	0	285,270	02/06/2025
7136910		FORT LAUDERDALE	FL		12/20/2022	6.832	226,534	0	(64)	0	0	0	467,400	02/06/2025
7136911		WEST HAVEN	CT		12/20/2022	6.825	180,063	0	(51)	0	0	0	424,480	02/06/2025
7136912		MERRILLVILLE	IN		12/20/2022	6.944	141,592	0	(37)	0	0	0	304,800	02/28/2025
7136913		BIRMINGHAM	AL		12/20/2022	7.052	108,631	0	(28)	0	0	0	134,260	02/06/2025
7136915		BALTIMORE	MD		12/20/2022	7.032	148,652	0	(45)	0	0	0	250,000	02/28/2025
7136916		JACKSONVILLE	FL		12/20/2022	6.807	137,315	0	(30)	0	0	0	290,158	02/06/2025
7136917		HOUSTON	TX		12/20/2022	7.351	518,370	0	(134)	0	0	0	850,300	02/06/2025
7136918		PHILADELPHIA	PA		12/20/2022	7.352	104,450	0	(14)	0	0	0	205,020	02/06/2025
7136919		ALLENTOWN	PA		12/20/2022	7.500	79,167	0	(13)	0	0	0	328,005	02/06/2025
7136920		PHILADELPHIA	PA		12/20/2022	7.400	96,262	0	(13)	0	0	0	226,630	02/06/2025
7136922		PITTSBURGH	PA		12/20/2022	7.968	125,615	0	(15)	0	0	0	167,000	02/06/2025
7136923		PHILADELPHIA	PA		12/20/2022	7.776	127,571	0	98	0	0	0	225,000	02/06/2025
7136924		ALLENTOWN	PA		12/20/2022	7.500	79,167	0	(13)	0	0	0	236,208	02/06/2025
7136925		ALLENTOWN	PA		12/20/2022	7.600	159,655	0	(25)	0	0	0	340,500	02/28/2025
7136927		COVINGTON	GA		12/20/2022	6.750	208,892	0	(32)	0	0	0	411,156	02/06/2025
7136929		PHILADELPHIA	PA		12/20/2022	6.825	191,117	0	16	0	0	0	289,000	02/06/2025
7136931		PHILADELPHIA	PA		12/20/2022	6.825	147,723	0	6	0	0	0	165,920	02/06/2025
7136932		PHILADELPHIA	PA		12/20/2022	6.750	108,707	0	2	0	0	0	238,140	02/06/2025
7136933		HOUSTON	TX		12/20/2022	6.750	120,492	0	39	0	0	0	197,600	02/06/2025
7136934		LAKE JACKSON	TX		12/20/2022	6.825	132,077	0	(3)	0	0	0	205,428	02/06/2025
7136935		PHILADELPHIA	PA		12/20/2022	7.000	146,938	0	(6)	0	0	0	172,020	02/06/2025
7136936		PHILADELPHIA	PA		12/20/2022	6.854	72,782	0	(5)	0	0	0	87,920	02/06/2025
7136937		DURHAM	NC		12/20/2022	6.840	171,361	0	152	0	0	0	201,949	02/06/2025
7136938		BERLIN	CT		12/20/2022	6.750	197,729	0	(17)	0	0	0	407,500	02/28/2025
7136939		MIAMI	FL		12/20/2022	6.777	281,473	0	(24)	0	0	0	649,936	02/06/2025
7136940		TUSCALOOSA	AL		12/20/2022	6.750	154,134	0	4	0	0	0	245,000	12/04/2024
7136941		SIMPSONVILLE	SC		12/20/2022	6.750	148,046	0	(14)	0	0	0	275,724	02/06/2025
7136942		BRIDGEPORT	CT		12/20/2022	6.825	252,683	0	(1)	0	0	0	566,080	02/06/2025
7136943		COLUMBUS	OH		12/20/2022	6.935	146,102	0	(16)	0	0	0	410,000	02/28/2025
7136944		EUCLID	OH		12/20/2022	6.802	82,843	0	(9)	0	0	0	146,448	02/06/2025
7136945		LYNCHBURG	VA		12/20/2022	6.750	139,543	0	2	0	0	0	235,000	12/11/2024
7136946		PHILADELPHIA	PA		12/20/2022	7.776	92,938	0	(12)	0	0	0	173,000	02/06/2025
7136947		PHILADELPHIA	PA		12/20/2022	7.228	87,955	0	(12)	0	0	0	173,240	02/06/2025
7136948		MONTGOMERY	AL		12/20/2022	7.069	105,707	0	(30)	0	0	0	150,742	02/06/2025
7136952		MACON	GA		12/20/2022	7.176	157,598	0	71	0	0	0	262,500	02/06/2025
7136953		POMPANO BEACH	FL		12/20/2022	7.244	585,081	0	(191)	0	0	0	851,440	02/06/2025
7136955		INDIANAPOLIS	IN		12/20/2022	7.245	138,869	0	(49)	0	0	0	200,000	02/06/2025
7136956		COLUMBUS	OH		12/20/2022	7.200	101,418	0	(49)	0	0	0	200,660	02/06/2025
7136957		JACKSONVILLE	FL		12/20/2022	6.982	142,693	0	(54)	0	0	0	217,237	02/06/2025
7136958		KANSAS CITY	MO		12/20/2022	7.159	169,675	0	(68)	0	0	0	278,000	02/06/2025
7136964		JACKSONVILLE	FL		12/20/2022	7.271	218,457	0	(80)	0	0	0	329,522	02/06/2025
7136965		CHARLOTTE	NC		12/20/2022	7.250	200,849	0	(76)	0	0	0	346,875	02/06/2025
7136966		HUNTSVILLE	AL		12/20/2022	7.292	123,240	0	(47)	0	0	0	186,300	02/06/2025
7136968		SOUTH WINDSOR	CT		12/20/2022	7.125	163,933	0	(65)	0	0	0	359,453	02/06/2025
7136970		NEW CASTLE	DE		12/20/2022	7.325	108,229	0	(43)	0	0	0	280,800	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136971		BEACH PARK	IL		12/20/2022	7.700	155,641	0	(62)	0	0	0	288,312	02/06/2025
7136973		HAZEL CREST	IL		12/20/2022	7.389	119,572	0	(49)	0	0	0	214,880	02/06/2025
7136974		BRIDGEPORT	CT		12/20/2022	7.477	282,719	0	(115)	0	0	0	450,000	03/22/2024
7136975		KANSAS CITY	MO		12/20/2022	7.134	169,200	0	(72)	0	0	0	337,500	02/06/2025
7136979		INDIANAPOLIS	IN		12/20/2022	7.200	105,642	0	(46)	0	0	0	124,584	02/06/2025
7136980		PATERSON	NJ		12/20/2022	7.350	349,175	0	(150)	0	0	0	453,000	02/28/2025
7136983		NEW BRITAIN	CT		12/20/2022	7.500	199,824	0	(86)	0	0	0	453,720	02/06/2025
7136984		FULTONDALE	AL		12/20/2022	7.400	139,893	0	(62)	0	0	0	193,120	02/06/2025
7136985		BALTIMORE	MD		12/20/2022	7.408	164,331	0	(76)	0	0	0	321,000	02/28/2025
7136986		MONTGOMERY	AL		12/20/2022	7.561	93,902	0	(43)	0	0	0	125,316	02/06/2025
7136987		MARANA	AZ		12/20/2022	7.468	242,391	0	107	0	0	0	418,798	02/06/2025
7136988		JACKSONVILLE	FL		12/20/2022	7.282	153,504	0	(73)	0	0	0	279,372	02/06/2025
7136989		TRENTON	NJ		12/20/2022	7.625	72,170	0	(33)	0	0	0	140,283	02/06/2025
7136991		PARK FOREST	IL		12/20/2022	7.535	84,165	0	(39)	0	0	0	137,000	02/28/2025
7136995		OWINGS MILLS	MD		12/20/2022	7.450	202,761	0	(98)	0	0	0	322,630	02/06/2025
7136997		MADISON	CT		12/20/2022	7.570	331,122	0	(161)	0	0	0	556,140	02/06/2025
7136998		JOPLIN	MO		12/20/2022	7.525	78,945	0	(39)	0	0	0	160,020	02/06/2025
7136999		BIRMINGHAM	AL		12/20/2022	7.525	140,480	0	(69)	0	0	0	219,588	02/06/2025
7137001		MILWAUKEE	WI		12/20/2022	7.520	109,289	0	(58)	0	0	0	166,160	02/06/2025
7137002		BALTIMORE	MD		12/20/2022	7.525	154,530	0	(78)	0	0	0	225,000	02/28/2025
7137003		AUGUSTA	GA		12/20/2022	7.300	108,770	0	145	0	0	0	252,612	02/06/2025
7137004		FRONT ROYAL	VA		12/20/2022	7.575	131,907	0	(67)	0	0	0	215,000	03/22/2024
7137006		BRIDGEPORT	CT		12/20/2022	7.667	401,321	0	(3)	0	0	0	530,100	02/28/2025
7137007		ROCKY MOUNT	NC		12/20/2022	7.564	75,458	0	(39)	0	0	0	114,660	02/06/2025
7137008		TRENTON	NJ		12/20/2022	7.625	80,603	0	(44)	0	0	0	221,960	02/06/2025
7137009		TRENTON	NJ		12/20/2022	7.625	80,603	0	(44)	0	0	0	210,980	02/06/2025
7137010		BALTIMORE	MD		12/20/2022	7.525	123,280	0	(68)	0	0	0	178,160	02/06/2025
7137011		JACKSONVILLE	FL		12/20/2022	7.725	88,564	0	(48)	0	0	0	122,000	02/06/2025
7137012		WHEELING	WV		12/20/2022	7.775	129,105	0	(69)	0	0	0	165,000	02/28/2025
7137014		KANSAS CITY	MO		12/20/2022	7.784	98,347	0	(53)	0	0	0	119,700	02/06/2025
7137015		VALDOSTA	GA		12/20/2022	7.775	86,868	0	(46)	0	0	0	158,258	02/06/2025
7137017		HAGERSTOWN	MD		12/20/2022	8.050	109,097	0	(57)	0	0	0	204,516	02/06/2025
7137019		GULFPORT	FL		12/20/2022	7.825	676,602	0	0	0	124,299	0	831,000	03/25/2025
7137020		PETERSBURG	VA		12/20/2022	7.908	110,526	0	(58)	0	0	0	186,120	02/06/2025
7137022		INDEPENDENCE	MO		12/20/2022	8.083	71,633	0	(37)	0	0	0	139,050	02/06/2025
7137023		BATON ROUGE	LA		12/20/2022	8.200	70,262	0	(40)	0	0	0	86,640	02/06/2025
7137024		JACKSONVILLE	FL		12/20/2022	8.425	263,522	0	237	0	0	0	395,360	02/06/2025
7137025		MILFORD	DE		12/20/2022	7.825	143,770	0	(77)	0	0	0	190,000	02/06/2025
7137026		DETROIT	MI		12/20/2022	8.000	81,296	0	(42)	0	0	0	122,400	02/06/2025
7137027		VERO BEACH	FL		12/20/2022	7.750	129,140	0	35	0	0	0	236,900	02/06/2025
7137029		WILMINGTON	DE		12/20/2022	7.900	163,916	0	(87)	0	0	0	413,280	02/06/2025
7137030		PHILADELPHIA	PA		12/20/2022	8.008	315,074	0	69	0	0	0	319,500	02/06/2025
7137031		EUCLID	OH		12/20/2022	7.758	84,719	0	(43)	0	0	0	128,520	02/06/2025
7137032		HIGH POINT	NC		12/20/2022	7.775	133,704	0	(72)	0	0	0	190,720	02/06/2025
7137033		FAYETTEVILLE	NC		12/20/2022	7.710	75,619	0	(41)	0	0	0	135,340	02/06/2025
7137034		PONTIAC	MI		12/20/2022	8.175	88,447	0	(45)	0	0	0	219,800	02/06/2025
7137035		BRIDGEPORT	CT		12/20/2022	7.812	309,859	0	(2)	0	0	0	470,000	03/22/2024
7137036		BRIDGEPORT	CT		12/20/2022	7.812	371,620	0	(3)	0	0	0	716,400	02/28/2025
7137037		BRIDGEPORT	CT		12/20/2022	7.812	248,898	0	(2)	0	0	0	358,200	02/28/2025
7137039		WAUKEGAN	IL		12/20/2022	7.675	103,225	0	(56)	0	0	0	286,891	02/06/2025
7137040		FAYETTEVILLE	NC		12/20/2022	7.850	94,599	0	(50)	0	0	0	133,346	02/06/2025
7137041		TRENTON	NJ		12/20/2022	7.875	134,266	0	(64)	0	0	0	298,987	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137042		BRIDGEPORT	CT		12/20/2022	7.812	345,601	0	(3)	0	0	0	485,000	03/22/2024
7137043		NILES	OH		12/20/2022	7.785	84,952	0	(48)	0	0	0	115,000	03/22/2024
7137044		KANSAS CITY	KS		12/20/2022	8.050	74,900	0	(150)	0	0	0	192,050	02/06/2025
7137046		KNOXVILLE	TN		12/20/2022	7.700	123,001	0	(66)	0	0	0	205,860	02/06/2025
7137047		CALIFORNIA	PA		12/20/2022	7.676	80,645	0	(44)	0	0	0	180,000	03/22/2024
7137048		DUNDALK	MD		12/20/2022	7.650	169,632	0	(92)	0	0	0	209,304	02/06/2025
7137049		MILWAUKEE	WI		12/20/2022	8.075	86,399	0	(1)	0	0	0	161,200	02/28/2025
7137051		LAUREL	MD		12/20/2022	7.476	223,179	0	(123)	0	0	0	494,960	02/06/2025
7137052		BALTIMORE	MD		12/20/2022	7.725	111,422	0	(60)	0	0	0	151,200	02/28/2025
7137053		KANSAS CITY	KS		12/20/2022	7.825	102,779	0	(62)	0	0	0	177,144	02/06/2025
7137055		COLUMBUS	OH		12/20/2022	7.695	107,370	0	(58)	0	0	0	108,237	02/06/2025
7137056		COLUMBUS	OH		12/20/2022	7.870	132,453	0	(70)	0	0	0	330,000	03/22/2024
7137057		COLUMBUS	OH		12/20/2022	7.870	132,453	0	(70)	0	0	0	222,000	02/28/2025
7137058		COLUMBUS	OH		12/20/2022	7.695	102,078	0	(55)	0	0	0	203,850	02/06/2025
7137059		COLUMBUS	OH		12/20/2022	7.700	90,738	0	(49)	0	0	0	192,720	02/06/2025
7137060		HAGERSTOWN	MD		12/20/2022	8.050	101,823	0	(53)	0	0	0	245,000	03/22/2024
7137076		MYAKKA CITY	FL		03/14/2023	9.250	608,872	0	(17,039)	0	0	0	950,000	03/11/2025
7137210		PHILADELPHIA	PA		12/21/2022	7.373	235,026	0	(40)	0	0	0	305,200	02/06/2025
7137211		BROOKLYN	NY		12/21/2022	7.700	448,191	0	(259)	0	0	0	895,520	02/06/2025
7137213		PHILADELPHIA	PA		12/21/2022	6.904	144,107	0	(14)	0	0	0	216,720	02/06/2025
7137214		COLUMBIA	SC		12/21/2022	6.904	175,057	0	(40)	0	0	0	304,750	02/06/2025
7137216		FORT WASHINGTON	MD		12/21/2022	6.828	300,009	0	(53)	0	0	0	493,132	02/06/2025
7137217		CAMDEN	SC		12/21/2022	7.359	198,694	0	(96)	0	0	0	392,336	02/06/2025
7137218		INDIANAPOLIS	IN		12/21/2022	7.045	114,028	0	(33)	0	0	0	175,375	02/06/2025
7137219		KANSAS CITY	KS		12/21/2022	7.643	145,280	0	34	0	0	0	192,850	02/06/2025
7137220		CLEVELAND	OH		12/21/2022	7.077	79,972	0	3	0	0	0	148,480	02/06/2025
7137221		MADISON	AL		12/21/2022	6.825	172,265	0	(34)	0	0	0	277,750	02/06/2025
7137222		BALTIMORE	MD		12/21/2022	7.425	162,815	0	(81)	0	0	0	319,600	02/06/2025
7137223		WILMINGTON	DE		12/21/2022	7.775	255,110	0	(146)	0	0	0	666,000	02/28/2025
7137224		WILMINGTON	DE		12/21/2022	7.775	106,296	0	(61)	0	0	0	179,520	02/06/2025
7137227		NEW HAVEN	CT		12/21/2022	7.825	286,246	0	(129)	0	0	0	483,360	02/06/2025
7137229		RICHMOND	TX		12/21/2022	6.988	136,144	0	(54)	0	0	0	266,340	02/06/2025
7137230		JACKSONVILLE	FL		12/21/2022	7.101	116,412	0	5	0	0	0	247,428	02/06/2025
7137232		HOPEWELL	VA		12/21/2022	7.733	103,896	0	(62)	0	0	0	225,272	02/06/2025
7137233		HOPEWELL	VA		12/21/2022	6.932	113,491	0	(30)	0	0	0	245,464	02/06/2025
7137234		CANANDAIGUA	NY		12/21/2022	6.897	116,811	0	(27)	0	0	0	220,915	02/06/2025
7137235		AKRON	OH		12/21/2022	6.814	95,058	0	(17)	0	0	0	156,240	02/06/2025
7137236		AKRON	OH		12/21/2022	6.945	82,780	0	(23)	0	0	0	184,700	02/28/2025
7137237		MASSILLON	OH		12/21/2022	6.989	78,784	0	(21)	0	0	0	88,068	02/06/2025
7137238		PHILADELPHIA	PA		12/21/2022	6.972	194,516	0	(1)	0	0	0	214,300	03/25/2025
7137239		OXON HILL	MD		12/21/2022	7.352	206,259	0	(95)	0	0	0	437,910	02/06/2025
7137240		DALLAS	TX		12/21/2022	7.460	90,753	0	(6,599)	0	0	0	400,374	02/06/2025
7137241		DECATUR	GA		12/21/2022	6.825	108,869	0	(19)	0	0	0	189,840	02/06/2025
7137242		DECATUR	GA		12/21/2022	6.825	109,065	0	(19)	0	0	0	189,388	02/06/2025
7137243		ATLANTA	GA		12/21/2022	6.825	191,035	0	(33)	0	0	0	278,850	02/06/2025
7137245		PROVIDENCE	RI		12/21/2022	7.775	359,988	0	(206)	0	0	0	733,020	02/06/2025
7137246		JACKSONVILLE	FL		12/21/2022	7.325	120,426	0	(61)	0	0	0	235,068	02/06/2025
7137247		JACKSONVILLE	FL		12/21/2022	6.762	162,464	0	(32)	0	0	0	490,562	02/06/2025
7137248		JACKSONVILLE	NC		12/21/2022	7.320	96,792	0	(42)	0	0	0	221,102	02/06/2025
7137249		COLUMBUS	OH		12/21/2022	7.635	223,855	0	(121)	0	0	0	429,040	02/06/2025
7137251		PHILADELPHIA	PA		12/21/2022	7.750	118,951	0	(20)	0	0	0	186,000	02/06/2025
7137252		COLUMBUS	OH		12/21/2022	7.375	135,693	0	(67)	0	0	0	249,125	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137253		WACO	TX		12/21/2022	6.750	197,134	0	157	0	0	0	286,812	02/06/2025
7137254		FORT LAUDERDALE	FL		12/21/2022	7.677	291,988	0	(169)	0	0	0	463,884	02/06/2025
7137257		CANTON	OH		12/21/2022	7.662	101,214	0	(57)	0	0	0	198,000	02/06/2025
7137259		ATLANTA	GA		12/21/2022	6.825	152,282	0	(42)	0	0	0	259,392	02/06/2025
7137261		PRATTVILLE	AL		12/21/2022	6.750	99,105	0	(16)	0	0	0	175,500	02/06/2025
7137262		PRATTVILLE	AL		12/21/2022	6.825	87,356	0	(16)	0	0	0	163,184	02/06/2025
7137263		WEST HAVEN	CT		12/21/2022	7.120	235,459	0	(84)	0	0	0	347,160	02/06/2025
7137266		DECATUR	IL		12/21/2022	7.800	93,554	0	(53)	0	0	0	163,800	02/06/2025
7137267		CINCINNATI	OH		12/21/2022	7.251	93,443	0	(38)	0	0	0	173,637	02/06/2025
7137268		BALTIMORE	MD		12/21/2022	7.825	107,997	0	192	0	0	0	160,000	03/25/2025
7137269		RACINE	WI		12/21/2022	6.825	93,284	0	(23)	0	0	0	277,840	02/06/2025
7137270		BALTIMORE	MD		12/21/2022	7.850	151,409	0	(86)	0	0	0	206,100	02/28/2025
7137271		ATLANTIC CITY	NJ		12/21/2022	7.320	134,880	0	(59)	0	0	0	289,932	02/06/2025
7137272		LANSING	IL		12/21/2022	6.825	160,676	0	(24)	0	0	0	183,927	02/06/2025
7137277		WOODLAND HILLS	CA		01/30/2023	5.999	1,707,799	0	734	0	0	0	2,771,340	02/14/2025
7137278		MIRAMAR	FL		01/19/2023	6.375	695,558	0	244	0	0	0	1,399,920	02/14/2025
7137279		DAYTON	NV		03/09/2023	8.125	598,752	0	(57)	0	0	0	842,000	03/25/2025
7137280		ANTIOCH	CA		01/26/2023	6.375	573,905	0	(31)	0	0	0	910,477	02/14/2025
7137281		MINT HILL	NC		01/26/2023	9.375	224,205	0	(126)	0	0	0	300,672	02/14/2025
7137289		MEMPHIS	TN		01/20/2023	6.875	195,000	0	(10)	0	0	0	354,904	02/14/2025
7137291		SOUTH JORDAN	UT		01/26/2023	6.999	1,073,605	0	(112)	0	0	0	1,602,540	02/14/2025
7137292		SARASOTA	FL		01/13/2023	7.250	291,502	0	(51)	0	0	0	499,503	02/14/2025
7137293		TIPP CITY	OH		01/13/2023	7.125	433,051	0	321	0	0	0	634,920	02/14/2025
7137294		LEXINGTON	MI		01/31/2023	6.999	316,816	0	(16)	0	0	0	661,980	02/14/2025
7137295		NORTHRIDGE	CA		01/18/2023	6.999	1,420,994	0	(237)	0	0	0	2,404,920	02/14/2025
7137297		DORAL	FL		01/24/2023	6.375	460,732	0	152	0	0	0	1,342,878	02/14/2025
7137298		FORT MYERS	FL		01/18/2023	6.999	541,873	0	(40)	0	0	0	700,000	01/09/2025
7137300		WILMINGTON	NC		02/14/2023	8.750	236,907	0	(230)	0	0	0	417,693	02/14/2025
7137301		HIGHLAND VILLAGE	TX		01/06/2023	7.250	666,577	0	(31)	0	0	0	977,500	02/14/2025
7137302		WAILUKU	HI		02/02/2023	6.500	776,910	0	98	0	0	0	1,605,500	03/25/2025
7137303		LAKE HAVASU CITY	AZ		01/04/2023	7.250	300,093	0	31	0	0	0	467,044	02/14/2025
7137306		VIRGINIA BEACH	VA		01/18/2023	6.625	311,920	0	41	0	0	0	577,024	02/14/2025
7137309		BASTROP	TX		01/05/2023	6.999	479,853	0	(131)	0	0	0	628,700	03/25/2025
7137310		NAMPA	ID		01/18/2023	6.375	201,676	0	72	0	0	0	1,197,000	03/25/2025
7137312		HAPPY VALLEY	OR		01/25/2023	6.625	1,296,821	0	424	0	0	0	1,670,030	02/14/2025
7137314		SPRING VALLEY	CA		01/05/2023	7.125	505,141	0	(66)	0	0	0	844,532	02/14/2025
7137315		LUTZ	FL		01/06/2023	6.999	925,729	0	(416)	0	0	0	1,438,829	02/14/2025
7137316		LAKE OSWEGO	OR		02/07/2023	6.875	1,019,357	0	(166)	0	0	0	1,964,725	02/14/2025
7137318		CHELTENHAM	PA		02/24/2023	6.250	527,240	0	753	0	0	0	742,479	02/14/2025
7137322		LITTLETON	NC		02/23/2023	7.750	218,039	0	(54)	0	0	0	435,276	02/14/2025
7137329		ANAHEIM	CA		03/01/2023	7.500	1,415,394	0	(265)	0	0	0	1,950,000	03/25/2025
7137331		BIG BEAR LAKE	CA		01/27/2023	7.375	415,812	0	(124)	0	0	0	696,303	02/14/2025
7137336		MANASSAS	VA		02/03/2023	6.875	142,462	0	6	0	0	0	489,060	02/14/2025
7137337		JERSEY CITY	NJ		02/23/2023	7.250	573,530	0	(95)	0	0	0	894,600	03/25/2025
7137339		VICTORVILLE	CA		02/01/2023	7.125	364,938	0	(426)	0	0	0	730,284	02/14/2025
7137341		YONKERS	NY		02/01/2023	6.990	530,189	0	(190)	0	0	0	887,340	02/14/2025
7137342		WOONSOCKET	RI		01/20/2023	7.500	459,521	0	(59)	0	0	0	705,132	02/14/2025
7137355		OLMOS PARK	TX		12/27/2022	8.500	493,158	0	(13)	0	0	0	1,026,000	02/06/2025
7137356		PHILADELPHIA	PA		12/27/2022	7.625	205,775	0	(26)	0	0	0	384,991	02/06/2025
7137357		JACKSONVILLE	FL		12/27/2022	7.000	182,920	0	(68)	0	0	0	266,000	02/06/2025
7137358		JACKSONVILLE	FL		12/27/2022	7.000	182,920	0	(68)	0	0	0	271,920	02/06/2025
7137359		JACKSONVILLE	FL		12/27/2022	7.000	182,920	0	(68)	0	0	0	266,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137360		JACKSONVILLE	FL		12/27/2022	7.000	182,920	0	(68)	0	0	0	271,920	02/06/2025
7137362		ALBANY	NY		12/27/2022	7.500	190,850	0	(67)	0	0	0	359,160	02/06/2025
7137363		DOUGLASVILLE	GA		12/27/2022	7.250	138,244	0	66	0	0	0	185,000	02/06/2025
7137364		COLORADO SPRINGS	CO		12/27/2022	7.375	225,097	0	283	0	0	0	439,100	03/25/2025
7137365		CHICAGO	IL		12/27/2022	9.875	158,156	0	28	0	0	0	262,710	02/06/2025
7137366		WILMINGTON	DE		12/27/2022	8.375	111,250	0	(1)	0	0	0	233,000	03/25/2025
7137367		INDIANAPOLIS	IN		12/27/2022	8.000	162,437	0	(85)	0	0	0	210,632	02/06/2025
7137368		LOGAN	OH		12/27/2022	8.375	106,625	0	(57)	0	0	0	214,320	02/06/2025
7137371		NOKOMIS	FL		12/27/2022	7.625	208,579	0	(114)	0	0	0	369,600	02/06/2025
7137372		WILMINGTON	DE		12/27/2022	8.375	117,500	0	1,209	0	0	0	145,000	03/25/2025
7137373		INDEPENDENCE	MO		12/27/2022	8.625	106,798	0	(52)	0	0	0	176,960	02/06/2025
7137375		KENOSHA	WI		12/27/2022	7.875	129,143	0	(68)	0	0	0	178,000	03/22/2024
7137376		CHICAGO HEIGHTS	IL		12/27/2022	8.125	170,373	0	(93)	0	0	0	192,000	02/28/2025
7137377		INDIANAPOLIS	IN		12/27/2022	8.125	284,323	0	(147)	0	0	0	366,798	02/06/2025
7137378		HENRICO	VA		12/27/2022	8.250	121,391	0	(62)	0	0	0	319,680	02/06/2025
7137379		MAPLE HEIGHTS	OH		12/27/2022	8.375	78,577	0	(37)	0	0	0	157,750	02/06/2025
7137380		CAPE CORAL	FL		12/27/2022	7.500	159,385	0	47	0	0	0	437,346	02/06/2025
7137381		MIDLAND	TX		12/27/2022	8.125	216,770	0	(118)	0	0	0	376,857	02/06/2025
7137382		MELBOURNE	FL		12/27/2022	7.875	197,208	0	63	0	0	0	302,795	02/06/2025
7137392		HOMESTEAD	FL		12/27/2022	7.730	173,049	0	62	0	0	0	264,024	02/06/2025
7137393		HOMESTEAD	FL		12/27/2022	7.730	173,049	0	62	0	0	0	231,876	02/06/2025
7137394		HOMESTEAD	FL		12/27/2022	7.730	191,703	0	(86)	0	0	0	284,382	02/06/2025
7137396		GRAND RAPIDS	MI		12/27/2022	7.480	173,590	0	(57)	0	0	0	330,558	02/06/2025
7137397		TANNERSVILLE	PA		12/27/2022	7.650	222,917	0	(31)	0	0	0	477,856	02/06/2025
7137398		CRESTVIEW	FL		12/27/2022	7.580	144,265	0	(39)	0	0	0	145,920	02/06/2025
7137399		STATESVILLE	NC		12/27/2022	7.890	227,752	0	0	0	0	0	295,000	10/10/2024
7137400		SCRANTON	PA		12/27/2022	7.640	145,792	0	(15)	0	0	0	205,840	02/06/2025
7137401		BUFFALO	NY		12/27/2022	7.900	130,431	0	(58)	0	0	0	216,790	02/06/2025
7137402		SYRACUSE	NY		12/27/2022	7.660	96,423	0	(25)	0	0	0	200,100	02/06/2025
7137403		SYRACUSE	NY		12/27/2022	7.310	68,341	0	(14)	0	0	0	209,450	02/06/2025
7137404		DOVER	NH		12/27/2022	7.650	194,094	0	(62)	0	0	0	489,968	02/06/2025
7137406		MOUNT HOLLY	NC		12/27/2022	7.230	150,626	0	(37)	0	0	0	255,000	02/06/2025
7137407		CHICAGO	IL		12/27/2022	7.680	148,552	0	(63)	0	0	0	286,250	02/06/2025
7137408		PHILADELPHIA	PA		12/27/2022	7.380	131,802	0	(13)	0	0	0	144,855	02/06/2025
7137410		ROME	GA		12/27/2022	7.530	143,488	0	(35)	0	0	0	380,800	02/28/2025
7137411		KETTERING	OH		12/27/2022	7.770	145,350	0	59	0	0	0	207,872	02/06/2025
7137412		GREENVILLE	SC		12/27/2022	7.690	187,374	0	(44)	0	0	0	253,000	02/06/2025
7137413		COLUMBUS	OH		12/27/2022	7.610	196,326	0	(184)	0	0	0	427,498	02/06/2025
7137414		TUCSON	AZ		12/27/2022	7.400	394,003	0	(55)	0	0	0	483,294	02/06/2025
7137416		TUCSON	AZ		12/27/2022	7.850	346,410	0	(116)	0	0	0	463,008	02/06/2025
7137417		CRESCENT TOWNSHIP	PA		12/27/2022	7.970	161,561	0	(21)	0	0	0	235,000	02/06/2025
7137418		DETROIT	MI		12/27/2022	8.050	74,984	0	(32)	0	0	0	120,520	02/06/2025
7137423		COLUMBIA STATION	OH		12/27/2022	8.100	196,662	0	80	0	0	0	280,630	02/06/2025
7137424		POOLER	GA		12/27/2022	6.750	139,695	0	35	0	0	0	243,000	03/22/2024
7137425		SAVANNAH	GA		12/27/2022	6.900	213,600	0	39	0	0	0	356,880	02/06/2025
7137426		SAVANNAH	GA		12/27/2022	6.900	178,384	0	29	0	0	0	267,102	02/06/2025
7137427		HINESVILLE	GA		12/27/2022	6.910	128,990	0	23	0	0	0	180,000	02/06/2025
7137428		SAVANNAH	GA		12/27/2022	6.910	137,589	0	24	0	0	0	264,543	02/06/2025
7137430		BOYNTON BEACH	FL		12/27/2022	7.900	438,331	0	(185)	0	0	0	824,820	02/06/2025
7137434		EL SOBTRANTE	CA		12/27/2022	7.460	732,407	0	(291)	0	0	0	1,225,000	02/28/2025
7137435		SAVANNAH	GA		12/27/2022	7.740	167,608	0	(54)	0	0	0	244,605	02/06/2025
7137436		HINESVILLE	GA		12/27/2022	7.740	146,109	0	(47)	0	0	0	196,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137437		NEWFIELD	NJ		12/27/2022	7.840	190,164	0	(79)	0	0	0	237,300	02/28/2025
7137438		GRAHAM	NC		12/27/2022	7.880	167,078	0	(69)	0	0	0	279,612	02/06/2025
7137439		NORFOLK	VA		12/27/2022	7.580	190,699	0	(58)	0	0	0	290,814	02/06/2025
7137440		RIVERDALE	IL		12/27/2022	7.810	103,042	0	(28)	0	0	0	190,900	02/06/2025
7137442		WILMINGTON	DE		12/27/2022	7.730	199,917	0	84	0	0	0	335,160	02/06/2025
7137443		MEMPHIS	TN		12/27/2022	7.430	94,319	0	0	0	0	0	233,368	02/06/2025
7137444		MEMPHIS	TN		12/27/2022	7.580	98,030	0	0	0	0	0	192,003	02/06/2025
7137445		JACKSONVILLE	NC		12/27/2022	7.790	125,441	0	79	0	0	0	212,500	02/06/2025
7137446		MEMPHIS	TN		12/27/2022	7.510	88,485	0	0	0	0	0	199,892	02/06/2025
7137447		BALTIMORE	MD		12/27/2022	7.910	98,141	0	(32)	0	0	0	189,625	02/06/2025
7137449		BALTIMORE	MD		12/27/2022	8.110	112,980	0	(47)	0	0	0	183,300	02/06/2025
7137450		ROME	GA		12/27/2022	7.690	133,666	0	(23)	0	0	0	380,800	02/28/2025
7137451		PHILADELPHIA	PA		12/27/2022	7.560	139,142	0	(1,274)	0	10,069	0	171,520	02/06/2025
7137452		CLEMENTON	NJ		12/27/2022	7.790	192,447	0	58	0	0	0	348,601	02/06/2025
7137454		DAYTON	OH		12/27/2022	7.910	76,432	0	(25)	0	0	0	154,000	02/06/2025
7137457		AUSTELL	GA		12/27/2022	7.890	243,336	0	(90)	0	0	0	384,326	02/06/2025
7137459		BATTLE CREEK	MI		12/27/2022	7.940	72,352	0	(41)	0	0	0	137,640	02/06/2025
7137460		STREETSBORO	OH		12/27/2022	7.710	131,039	0	(68)	0	0	0	231,140	02/06/2025
7137461		DAYTON	OH		12/27/2022	7.650	82,256	0	(37)	0	0	0	109,000	03/11/2024
7137462		HAMILTON TOWNSHIP	NJ		12/27/2022	7.700	187,627	0	(105)	0	0	0	408,310	02/06/2025
7137464		MILWAUKEE	WI		12/27/2022	7.590	116,302	0	(60)	0	0	0	190,350	02/06/2025
7137465		WEST ALLIS	WI		12/27/2022	7.590	126,919	0	(67)	0	0	0	212,952	02/06/2025
7137467		SOMERDALE	NJ		12/27/2022	7.590	160,963	0	(66)	0	0	0	298,209	02/06/2025
7137468		FORT WALTON BEACH	FL		12/27/2022	7.060	229,781	0	(40)	0	0	0	268,380	02/06/2025
7137469		TUCSON	AZ		12/27/2022	7.710	181,330	0	(86)	0	0	0	289,177	02/06/2025
7137471		BRICK TOWNSHIP	NJ		12/27/2022	7.010	257,848	0	(73)	0	0	0	653,366	02/06/2025
7137473		FREEHOLD	NJ		12/27/2022	7.240	324,181	0	(134)	0	0	0	623,596	02/06/2025
7137474		FREEHOLD	NJ		12/27/2022	7.290	304,842	0	(159)	0	0	0	451,278	02/06/2025
7137482		HOUSTON	TX		12/28/2022	7.445	310,585	0	0	0	0	0	375,174	02/06/2025
7137483		BALTIMORE	MD		12/28/2022	7.650	127,280	0	(71)	0	0	0	180,264	02/06/2025
7137484		BRIDGEPORT	CT		12/28/2022	7.775	297,193	0	(164)	0	0	0	404,140	02/06/2025
7137485		FAYETTEVILLE	NY		12/28/2022	6.914	127,851	0	(44)	0	0	0	212,500	02/06/2025
7137490		WINDSOR MILL	MD		12/28/2022	7.388	252,013	0	(112)	0	0	0	377,872	02/06/2025
7137491		BALTIMORE	MD		12/28/2022	7.421	132,806	0	(70)	0	0	0	186,200	02/06/2025
7137492		TOMS RIVER	NJ		12/28/2022	6.947	194,498	0	(32)	0	0	0	360,417	02/06/2025
7137493		FORT PIERCE	FL		12/28/2022	7.175	159,832	0	(81)	0	0	0	390,580	02/06/2025
7137494		CANAL WINCHESTER	OH		12/28/2022	7.225	124,989	0	(58)	0	0	0	190,000	03/22/2024
7137495		GALENA PARK	TX		12/28/2022	7.239	147,596	0	(32)	0	0	0	230,000	03/22/2024
7137500		BONHAM	TX		12/28/2022	7.942	109,779	0	(59)	0	0	0	258,518	02/06/2025
7137502		BALTIMORE	MD		12/28/2022	7.650	111,279	0	(62)	0	0	0	195,990	02/06/2025
7137504		BALTIMORE	MD		12/28/2022	7.645	141,220	0	(76)	0	0	0	197,100	02/06/2025
7137506		DETROIT	MI		12/28/2022	8.100	83,380	0	(45)	0	0	0	101,106	02/06/2025
7137507		TAMPA	FL		12/28/2022	6.965	200,839	0	(52)	0	0	0	446,710	02/06/2025
7137509		HARVEY	IL		12/28/2022	7.376	82,167	0	(34)	0	0	0	137,360	02/06/2025
7137510		NEW ORLEANS	LA		12/28/2022	7.525	331,640	0	(48)	0	0	0	432,285	02/06/2025
7137511		EL PASO	TX		12/28/2022	7.525	95,982	0	(54)	0	0	0	178,869	02/06/2025
7137512		JACKSONVILLE	FL		12/28/2022	7.232	135,030	0	(63)	0	0	0	187,704	02/06/2025
7137513		GRAND RAPIDS	MI		12/28/2022	7.788	131,348	0	(74)	0	0	0	266,336	02/06/2025
7137516		HIALEAH	FL		12/28/2022	7.276	210,192	0	0	0	0	0	513,000	01/06/2025
7137517		ATLANTA	GA		12/28/2022	7.376	185,235	0	(84)	0	0	0	214,368	02/06/2025
7137518		BALTIMORE	MD		12/28/2022	7.800	90,145	0	(50)	0	0	0	114,114	02/06/2025
7137520		LAPLACE	LA		12/28/2022	7.750	147,823	0	(77)	0	0	0	242,500	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137522		LEWISVILLE	TX		12/28/2022	6.840	256,372	0	194	0	0	0	394,383	02/06/2025
7137523		TACOMA	WA		12/28/2022	7.055	331,409	0	(91)	0	0	0	381,920	02/06/2025
7137524		LA GRANGE	KY		12/28/2022	7.927	277,742	0	56	0	0	0	480,799	02/06/2025
7137525		SYRACUSE	NY		12/28/2022	6.825	278,521	0	(60)	0	0	0	662,393	02/06/2025
7137526		PHILADELPHIA	PA		12/28/2022	7.275	143,489	0	(42)	0	0	0	410,589	02/06/2025
7137527		CANAL FULTON	OH		12/28/2022	7.750	118,911	0	(66)	0	0	0	128,707	02/06/2025
7137528		PITTSBURGH	PA		12/28/2022	7.675	97,611	0	(14)	0	0	0	238,374	02/06/2025
7137529		CLEVELAND	OH		12/28/2022	8.200	145,389	0	(77)	0	0	0	167,140	02/06/2025
7137530		WACO	TX		12/28/2022	7.358	100,491	0	(52)	0	0	0	196,980	02/06/2025
7137531		FOREST PARK	GA		12/28/2022	6.825	160,694	0	(25)	0	0	0	230,580	02/06/2025
7137532		PHILADELPHIA	PA		12/28/2022	7.967	439,616	0	(238)	0	0	0	620,620	02/06/2025
7137533		WINTER PARK	FL		12/28/2022	7.645	458,536	0	(240)	0	0	0	720,160	02/06/2025
7137535		BALTIMORE	MD		12/28/2022	7.325	144,607	0	(62)	0	0	0	199,563	02/06/2025
7137536		SOMERSET	NJ		12/28/2022	7.326	283,698	0	(1)	0	0	0	440,000	08/09/2024
7137538		KANSAS CITY	MO		12/28/2022	7.359	125,973	0	(56)	0	0	0	131,250	02/06/2025
7137539		SAVANNAH	GA		12/28/2022	7.082	463,761	0	(148)	0	0	0	1,169,920	02/06/2025
7137540		PHILADELPHIA	PA		12/28/2022	7.682	156,572	0	510	0	0	0	247,000	11/04/2024
7137542		HARRISBURG	PA		12/28/2022	7.825	156,641	0	0	0	0	0	232,347	02/06/2025
7137543		KANSAS CITY	MO		12/28/2022	7.017	146,872	0	(40)	0	0	0	160,650	02/06/2025
7137545		CLEVELAND	OH		12/28/2022	6.825	113,452	0	(16)	0	0	0	172,200	02/06/2025
7137546		SPARTANBURG	SC		12/28/2022	7.833	227,694	0	55	0	0	0	407,130	02/06/2025
7137547		CLEVELAND	OH		12/28/2022	8.133	83,556	0	(44)	0	0	0	156,000	02/06/2025
7137549		DAYTON	OH		12/28/2022	7.850	94,807	0	(52)	0	0	0	179,200	02/06/2025
7137550		COLUMBUS	OH		12/28/2022	7.725	304,690	0	(169)	0	0	0	481,000	02/06/2025
7137551		DAYTON	OH		12/28/2022	7.675	78,447	0	(37)	0	0	0	153,120	02/06/2025
7137552		CHESTER	PA		12/28/2022	6.972	133,344	0	(8)	0	0	0	196,000	02/06/2025
7137553		BALA CYNWYD	PA		12/28/2022	7.596	409,122	0	0	0	0	0	610,080	02/06/2025
7137555		SAVANNAH	GA		12/28/2022	7.866	768,730	0	(449)	0	0	0	1,747,830	02/06/2025
7137556		LINCOLN PARK	MI		12/28/2022	7.883	92,042	0	(50)	0	0	0	195,580	02/06/2025
7137557		SACO	ME		12/28/2022	7.425	293,060	0	(133)	0	0	0	488,750	02/06/2025
7137559		PHILADELPHIA	PA		12/28/2022	7.645	206,186	0	(30)	0	0	0	338,640	02/06/2025
7137560		CHICAGO	IL		12/28/2022	7.750	84,874	0	(50)	0	0	0	223,750	02/06/2025
7137561		ROCHESTER	NY		12/28/2022	7.692	106,092	0	(59)	0	0	0	134,520	02/06/2025
7137562		ROCHESTER	NY		12/28/2022	7.842	98,608	0	(54)	0	0	0	140,712	02/06/2025
7137563		ROCHESTER	NY		12/28/2022	7.842	83,529	0	(46)	0	0	0	104,580	02/06/2025
7137564		ROCHESTER	NY		12/28/2022	7.842	77,866	0	(43)	0	0	0	110,000	02/06/2025
7137565		ROCHESTER	NY		12/28/2022	7.692	104,678	0	(58)	0	0	0	135,450	02/06/2025
7137566		ROCHESTER	NY		12/28/2022	7.842	100,518	0	(55)	0	0	0	106,220	02/06/2025
7137567		DALLAS	TX		12/28/2022	7.014	176,891	0	(48)	0	0	0	282,720	02/06/2025
7137568		HARKER HEIGHTS	TX		12/28/2022	7.625	164,065	0	(75)	0	0	0	294,640	02/06/2025
7137570		NEW HAVEN	CT		12/28/2022	7.635	197,352	0	(101)	0	0	0	411,510	02/06/2025
7137571		NEW HAVEN	CT		12/28/2022	7.525	199,647	0	(97)	0	0	0	333,932	02/06/2025
7137574		PITTSBURGH	PA		12/28/2022	7.110	104,243	0	(16)	0	0	0	192,500	02/06/2025
7137575		BIRMINGHAM	AL		12/28/2022	7.958	79,608	0	(43)	0	0	0	140,760	02/06/2025
7137577		BASEHOR	KS		12/28/2022	7.310	142,317	0	(62)	0	0	0	338,774	02/06/2025
7137578		LITHOINIA	GA		12/28/2022	7.900	148,311	0	(81)	0	0	0	284,280	02/06/2025
7137580		MORRISVILLE	NC		02/10/2023	7.375	323,751	0	(53)	0	0	0	587,730	02/14/2025
7137583		OAK ISLAND	NC		02/08/2023	7.125	247,233	0	(189)	0	0	0	550,368	02/14/2025
7137592		MAUGANSVILLE	MD		01/11/2023	8.500	205,640	0	(99)	0	0	0	330,125	02/06/2025
7137593		RICHTON PARK	IL		01/11/2023	8.250	101,934	0	(51)	0	0	0	175,383	02/06/2025
7137596		TOLEDO	OH		01/11/2023	8.250	77,779	0	(39)	0	0	0	141,414	02/06/2025
7137597		ELGIN	IL		01/11/2023	8.375	250,566	0	(123)	0	0	0	386,630	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137598		PHILADELPHIA	PA		01/11/2023	8.500	212,258	0	(22)	0	0	0	434,930	02/06/2025
7137600		EDGEWATER	FL		01/11/2023	7.125	241,716	0	(72)	0	0	0	357,758	02/06/2025
7137601		MILWAUKEE	WI		01/11/2023	7.500	126,351	0	(50)	0	0	0	191,760	02/06/2025
7137602		ST LOUIS	MO		01/11/2023	7.500	77,979	0	(35)	0	0	0	125,198	02/06/2025
7137603		MONTGOMERY	AL		01/11/2023	7.500	50,109	0	(67)	0	0	0	135,375	02/06/2025
7137604		PETERSBURG	VA		01/11/2023	7.500	110,937	0	(52)	0	0	0	155,000	03/22/2024
7137605		BARTOW	FL		01/11/2023	7.500	154,469	0	(72)	0	0	0	218,750	02/06/2025
7137606		INDIANAPOLIS	IN		01/11/2023	7.750	90,434	0	(39)	0	0	0	180,960	02/06/2025
7137607		WALDORF	MD		01/11/2023	7.500	141,170	0	(67)	0	0	0	230,000	03/22/2024
7137608		TYLER	TX		01/11/2023	7.625	158,509	0	(76)	0	0	0	255,169	02/06/2025
7137609		INDIANAPOLIS	IN		01/11/2023	7.500	101,372	0	(50)	0	0	0	136,686	02/06/2025
7137610		BARBERTON	OH		01/11/2023	7.500	99,215	0	33	0	0	0	167,918	02/06/2025
7137611		MEMPHIS	TN		01/11/2023	9.375	74,599	0	(31)	0	0	0	139,380	02/06/2025
7137612		HALTOM CITY	TX		01/11/2023	7.625	283,898	0	(146)	0	0	0	398,200	02/06/2025
7137614		MATTAPAN	MA		01/11/2023	8.375	582,536	0	130	0	0	0	1,106,940	02/06/2025
7137615		SYRACUSE	NY		01/11/2023	9.500	122,102	0	(52)	0	0	0	244,000	02/06/2025
7137616		NEW HAVEN	CT		01/11/2023	8.625	202,763	0	(96)	0	0	0	358,530	02/06/2025
7137618		NEW HAVEN	CT		01/11/2023	8.125	195,078	0	(98)	0	0	0	368,380	02/06/2025
7137619		MEMPHIS	TN		01/11/2023	9.125	76,194	0	(34)	0	0	0	100,620	02/06/2025
7137620		MEMPHIS	TN		01/11/2023	9.375	74,037	0	(32)	0	0	0	144,640	02/06/2025
7137621		FAYETTEVILLE	NC		01/11/2023	7.990	136,025	0	(69)	0	0	0	242,816	02/06/2025
7137622		MONTGOMERY	AL		01/11/2023	8.438	96,409	0	(47)	0	0	0	145,410	02/06/2025
7137625		LANSING	IL		01/11/2023	8.375	144,156	0	(80)	0	0	0	202,860	02/06/2025
7137626		CAPE CORAL	FL		01/11/2023	7.500	162,320	0	(87)	0	0	0	440,115	02/06/2025
7137627		FAIRBORN	OH		01/11/2023	8.375	88,002	0	(43)	0	0	0	154,220	02/06/2025
7137681		SAN DIEGO	CA		01/12/2023	7.150	505,467	0	371	0	0	0	836,640	02/06/2025
7137682		ATLANTA	GA		01/12/2023	6.790	193,052	0	(13)	0	0	0	231,336	02/06/2025
7137683		CLARKSVILLE	TN		01/12/2023	6.670	190,068	0	8	0	0	0	274,000	03/22/2024
7137684		ATLANTA	GA		01/12/2023	6.720	228,547	0	(32)	0	0	0	520,000	02/06/2025
7137685		BULLHEAD CITY	AZ		01/12/2023	6.770	237,462	0	(10)	0	0	0	388,268	02/06/2025
7137697		ROME	GA		01/18/2023	7.070	115,596	0	(27)	0	0	0	239,580	02/06/2025
7137699		LA PORTE	TX		01/18/2023	7.875	136,571	0	(64)	0	0	0	215,340	02/06/2025
7137700		FAYETTEVILLE	NC		01/18/2023	6.825	81,605	0	(5)	0	0	0	156,210	02/06/2025
7137702		ALBUQUERQUE	NM		01/18/2023	6.825	254,660	0	(34)	0	0	0	464,724	02/06/2025
7137704		INDIANAPOLIS	IN		01/18/2023	7.817	130,771	0	(69)	0	0	0	231,800	02/28/2025
7137705		PHILADELPHIA	PA		01/18/2023	7.338	137,141	0	(19)	0	0	0	225,720	02/06/2025
7137706		VERNON	CT		01/18/2023	7.775	156,011	0	(87)	0	0	0	201,740	02/06/2025
7137707		BALTIMORE	MD		01/18/2023	7.352	283,589	0	(124)	0	0	0	451,500	02/28/2025
7137709		BALTIMORE	MD		01/18/2023	7.645	326,379	0	(147)	0	0	0	475,000	02/06/2025
7137710		PHOENIX	AZ		01/18/2023	6.825	193,242	0	(20)	0	0	0	379,567	02/06/2025
7137711		PHOENIX	AZ		01/18/2023	6.849	167,161	0	(23)	0	0	0	365,103	02/06/2025
7137712		SHAKER HEIGHTS	OH		01/18/2023	7.500	168,219	0	(64)	0	0	0	279,660	02/06/2025
7137713		WATERBURY	CT		01/18/2023	7.090	178,282	0	(30)	0	0	0	332,750	02/06/2025
7137714		PHILADELPHIA	PA		01/18/2023	7.635	451,935	0	(192)	0	0	0	730,000	03/22/2024
7137715		TRENTON	NJ		01/18/2023	7.650	178,950	0	(80)	0	0	0	273,360	02/06/2025
7137717		PHILADELPHIA	PA		01/18/2023	6.982	163,958	0	(9)	0	0	0	233,680	02/06/2025
7137718		HUMBLE	TX		01/18/2023	7.750	155,613	0	(85)	0	0	0	325,500	02/28/2025
7137719		GIG HARBOR	WA		01/18/2023	7.651	298,180	0	(298)	0	0	0	1,784,856	02/06/2025
7137720		HURRICANE	WV		01/18/2023	7.360	165,204	0	75	0	0	0	218,750	02/06/2025
7137722		PHILADELPHIA	PA		01/18/2023	7.508	137,141	0	(19)	0	0	0	169,500	02/06/2025
7137726		MIDLAND	TX		01/18/2023	7.775	163,357	0	(77)	0	0	0	256,540	02/06/2025
7137728		NEW ORLEANS	LA		01/18/2023	7.576	241,286	0	(113)	0	0	0	362,950	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137729		MIDDLEBOROUGH	MA		01/18/2023	6.825	415,050	0	(46)	0	0	0	754,050	02/06/2025
7137730		KATY	TX		01/18/2023	6.825	168,162	0	1,635	0	0	0	235,400	03/25/2025
7137731		PHILADELPHIA	PA		01/18/2023	7.788	162,870	0	(88)	0	0	0	248,000	02/06/2025
7137732		BARBERTON	OH		01/18/2023	7.171	75,754	0	(17)	0	0	0	108,360	02/06/2025
7137733		BARBERTON	OH		01/18/2023	7.046	92,753	0	(19)	0	0	0	154,880	02/06/2025
7137734		BALTIMORE	MD		01/18/2023	7.102	204,993	0	(40)	0	0	0	282,510	02/06/2025
7137736		JACKSONVILLE	FL		01/18/2023	7.758	93,959	0	(52)	0	0	0	181,658	02/06/2025
7137737		SOUTH WINDSOR	CT		01/18/2023	7.385	250,132	0	(87)	0	0	0	437,805	02/06/2025
7137738		COLUMBUS	OH		01/18/2023	6.825	97,805	0	(17)	0	0	0	206,250	02/06/2025
7137740		HAGERSTOWN	MD		01/18/2023	7.900	161,957	0	(87)	0	0	0	267,000	02/06/2025
7137741		ATLANTA	GA		01/18/2023	6.825	208,907	0	(1,136)	0	0	0	334,000	03/25/2025
7137742		MILLVILLE	NJ		01/18/2023	7.525	125,911	0	(52)	0	0	0	294,756	02/06/2025
7137743		PORT ST. LUCIE	FL		01/18/2023	7.900	91,290	0	(49)	0	0	0	138,425	02/06/2025
7137744		ALTAMONTE SPRINGS	FL		01/18/2023	7.100	175,119	0	(55)	0	0	0	345,408	02/06/2025
7137745		MURFREESBORO	TN		01/18/2023	7.458	195,061	0	(85)	0	0	0	300,000	02/06/2025
7137747		LYNDHURST	OH		01/18/2023	6.825	123,871	0	(13)	0	0	0	260,634	02/06/2025
7137748		ROME	GA		01/18/2023	6.987	146,597	0	(24)	0	0	0	192,400	02/06/2025
7137749		GODDARD	KS		01/18/2023	6.825	126,807	0	96	0	0	0	357,100	02/28/2025
7137750		WARRENSVILLE HEIGHTS	OH		01/18/2023	6.977	96,109	0	(15)	0	0	0	139,875	02/06/2025
7137751		BALTIMORE	MD		01/18/2023	7.562	136,802	0	(62)	0	0	0	302,610	02/06/2025
7137752		BALTIMORE	MD		01/18/2023	7.562	129,787	0	(59)	0	0	0	138,624	02/06/2025
7137753		BALTIMORE	MD		01/18/2023	7.562	152,938	0	(69)	0	0	0	296,922	02/06/2025
7137754		ELON	NC		01/18/2023	6.825	230,958	0	413	0	0	0	448,305	02/06/2025
7137756		DOVER	DE		01/18/2023	7.400	133,676	0	(50)	0	0	0	203,608	02/06/2025
7137757		WESTLAND	MI		01/18/2023	6.825	154,034	0	(15)	0	0	0	245,000	02/28/2025
7137760		LAKELAND	FL		01/18/2023	7.425	174,489	0	(69)	0	0	0	357,720	02/06/2025
7137761		UVALDE	TX		01/18/2023	7.800	116,764	0	(57)	0	0	0	164,808	02/06/2025
7137765		SAN ANTONIO	TX		01/18/2023	8.092	240,096	0	(126)	0	0	0	273,675	02/06/2025
7137768		BALTIMORE	MD		01/18/2023	7.520	116,959	0	(51)	0	0	0	168,190	02/06/2025
7137770		FREEPORT	TX		01/18/2023	6.834	120,703	0	(13)	0	0	0	205,380	02/06/2025
7137771		STRATFORD	CT		01/18/2023	7.818	410,012	0	(378)	0	0	0	656,880	02/06/2025
7137772		FORT WORTH	TX		01/18/2023	6.825	114,304	0	(15)	0	0	0	299,712	02/06/2025
7137773		JACKSONVILLE	FL		01/18/2023	8.150	175,667	0	(92)	0	0	0	248,000	02/06/2025
7137774		KANSAS CITY	MO		01/18/2023	7.201	128,209	0	(43)	0	0	0	191,520	02/06/2025
7137775		KANSAS CITY	MO		01/18/2023	7.201	130,061	0	(47)	0	0	0	306,600	02/06/2025
7137776		KANSAS CITY	MO		01/18/2023	7.401	135,986	0	(53)	0	0	0	159,120	02/06/2025
7137777		CLEVELAND	OH		01/18/2023	6.825	98,601	0	(10)	0	0	0	111,360	02/06/2025
7137778		ALLEN PARK	MI		01/18/2023	7.625	90,517	0	(45)	0	0	0	191,590	02/06/2025
7137780		WESTLAND	MI		01/18/2023	6.904	93,771	0	(11)	0	0	0	170,280	02/06/2025
7137782		LAURENS	SC		01/18/2023	7.983	88,498	0	(47)	0	0	0	178,760	02/06/2025
7137786		LAURENS	SC		01/18/2023	7.565	105,444	0	(51)	0	0	0	308,900	02/28/2025
7137787		PHILADELPHIA	PA		01/18/2023	7.750	113,595	0	(15)	0	0	0	178,000	02/06/2025
7137788		PHILADELPHIA	PA		01/18/2023	7.500	183,339	0	(25)	0	0	0	250,000	03/06/2025
7137789		PAHOKEE	FL		01/18/2023	6.965	259,573	0	(32)	0	0	0	349,860	02/06/2025
7137790		BALTIMORE	MD		01/18/2023	7.425	101,193	0	(43)	0	0	0	118,104	02/06/2025
7137792		SYRACUSE	NY		01/18/2023	7.151	154,644	0	(40)	0	0	0	311,200	02/28/2025
7137793		PHILADELPHIA	PA		01/18/2023	7.463	94,171	0	(22)	0	0	0	205,800	02/06/2025
7137794		CHAGRIN FALLS	OH		01/18/2023	7.076	185,532	0	(95)	0	0	0	422,048	02/06/2025
7137795		PHILADELPHIA	PA		01/18/2023	7.014	73,864	0	(7)	0	0	0	188,860	02/06/2025
7137796		PHILADELPHIA	PA		01/18/2023	6.825	75,774	0	54	0	0	0	193,040	02/06/2025
7137797		PHILADELPHIA	PA		01/18/2023	6.825	73,883	0	9	0	0	0	95,500	02/06/2025
7137798		PHILADELPHIA	PA		01/18/2023	6.825	73,811	0	10	0	0	0	106,227	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137799		PHILADELPHIA	PA		01/18/2023	7.464	88,365	0	(12)	0	0	0	129,000	02/06/2025
7137800		PHILADELPHIA	PA		01/18/2023	6.958	87,499	0	5	0	0	0	173,600	02/06/2025
7137801		ROCHESTER	NY		01/18/2023	7.692	121,956	0	(62)	0	0	0	127,300	02/06/2025
7137802		STARKVILLE	MS		01/18/2023	7.526	91,064	0	(38)	0	0	0	166,160	02/06/2025
7137803		HARPER WOODS	MI		01/18/2023	7.758	74,257	0	(36)	0	0	0	144,300	02/06/2025
7137804		MAYFIELD HEIGHTS	OH		01/18/2023	8.150	90,701	0	(47)	0	0	0	181,026	02/06/2025
7137805		CHICAGO	IL		01/18/2023	7.470	166,119	0	(50)	0	0	0	275,400	02/06/2025
7137806		NEW HAVEN	CT		01/18/2023	7.320	238,028	0	(84)	0	0	0	818,400	02/06/2025
7137807		KINGSTON	PA		01/18/2023	7.051	301,904	0	(112)	0	0	0	472,302	02/06/2025
7137808		ORLANDO	FL		01/18/2023	7.550	242,896	0	(112)	0	0	0	323,000	02/06/2025
7137809		BRIDGETON	NJ		01/18/2023	7.520	113,297	0	(47)	0	0	0	157,920	02/06/2025
7137810		BROOKFIELD	WI		01/18/2023	7.242	193,789	0	(71)	0	0	0	415,725	02/06/2025
7137811		FRANKLIN	WI		01/18/2023	7.320	186,409	0	(68)	0	0	0	301,698	02/06/2025
7137812		NEW HAVEN	CT		01/18/2023	7.400	150,184	0	(69)	0	0	0	333,500	02/06/2025
7137813		GRANBURY	TX		01/18/2023	6.825	200,659	0	(18)	0	0	0	292,050	02/06/2025
7137815		ATLANTA	GA		01/18/2023	7.527	79,612	0	0	0	0	0	165,000	03/25/2025
7137820		SHELBY	NC		01/18/2023	6.972	101,321	0	(16)	0	0	0	198,560	02/06/2025
7137821		BALTIMORE	MD		01/18/2023	7.492	159,797	0	(69)	0	0	0	188,800	02/28/2025
7137822		BROOKLYN	MD		01/18/2023	7.470	134,501	0	(45)	0	0	0	218,526	02/06/2025
7137823		SOUTH BEND	IN		01/18/2023	7.550	131,224	0	(61)	0	0	0	136,458	02/06/2025
7137824		ELIZABETH	NJ		01/18/2023	7.600	316,553	0	(149)	0	0	0	699,360	02/06/2025
7137825		BALTIMORE	MD		01/18/2023	7.325	186,373	0	(68)	0	0	0	226,080	02/06/2025
7137826		ELIZABETH	NJ		01/18/2023	7.600	315,447	0	(138)	0	0	0	687,280	02/06/2025
7137827		BALTIMORE	MD		01/18/2023	7.675	219,749	0	(88)	0	0	0	223,905	02/06/2025
7137828		BROOKFIELD	WI		01/18/2023	7.425	254,615	0	(106)	0	0	0	437,417	02/06/2025
7137831		REDFORD	MI		01/18/2023	7.660	96,362	0	(46)	0	0	0	152,835	02/06/2025
7137832		WICHITA	KS		01/18/2023	7.725	124,309	0	44	0	0	0	210,900	02/06/2025
7137833		SPARTANBURG	SC		01/18/2023	7.775	164,522	0	(89)	0	0	0	230,805	02/06/2025
7137834		BALTIMORE	MD		01/18/2023	7.925	107,493	0	(57)	0	0	0	284,160	02/06/2025
7137835		RIVERDALE	GA		01/18/2023	7.575	146,230	0	(65)	0	0	0	286,602	02/06/2025
7137836		ALEXANDRIA	VA		01/18/2023	7.657	227,906	0	(125)	0	0	0	559,551	02/06/2025
7137837		PHILADELPHIA	PA		01/18/2023	7.670	84,497	0	(11)	0	0	0	122,200	02/06/2025
7137838		PROVIDENCE	RI		01/18/2023	7.800	266,419	0	(110)	0	0	0	380,000	02/06/2025
7137839		SILVER SPRING	MD		01/18/2023	7.202	220,734	0	(77)	0	0	0	394,795	02/06/2025
7137840		PHILADELPHIA	PA		01/18/2023	7.444	150,597	0	(29)	0	0	0	207,988	02/06/2025
7137841		BALTIMORE	MD		01/18/2023	7.825	108,938	0	(59)	0	0	0	223,740	02/06/2025
7137843		MILWAUKEE	WI		01/18/2023	7.700	97,899	0	(45)	0	0	0	234,930	02/06/2025
7137844		MILWAUKEE	WI		01/18/2023	7.500	119,849	0	(49)	0	0	0	186,700	02/28/2025
7137845		EUCLID	OH		01/18/2023	7.239	119,072	0	(35)	0	0	0	180,480	02/06/2025
7137846		BALTIMORE	MD		01/18/2023	7.301	162,592	0	(38)	0	0	0	248,220	02/06/2025
7137847		BALTIMORE	MD		01/18/2023	7.350	98,977	0	(29)	0	0	0	237,000	02/28/2025
7137848		STATESVILLE	NC		01/18/2023	7.800	141,459	0	(77)	0	0	0	167,790	02/06/2025
7137850		MAPLE HEIGHTS	OH		01/18/2023	7.339	88,920	0	(29)	0	0	0	113,344	02/06/2025
7137851		COWPENS	SC		01/18/2023	7.052	143,243	0	(19)	0	0	0	235,980	02/06/2025
7137852		BALTIMORE	MD		01/18/2023	7.191	156,410	0	(49)	0	0	0	251,100	02/06/2025
7137855		BOWIE	TX		01/18/2023	7.958	124,235	0	(66)	0	0	0	203,000	02/06/2025
7137856		JACKSONVILLE	FL		01/18/2023	8.175	171,408	0	(95)	0	0	0	190,296	02/06/2025
7137857		ZION	IL		01/18/2023	7.775	141,333	0	(75)	0	0	0	200,000	03/22/2024
7137858		EUCLID	OH		01/18/2023	7.364	146,551	0	(48)	0	0	0	160,000	03/22/2024
7137859		STONE MOUNTAIN	GA		01/18/2023	7.358	164,097	0	(52)	0	0	0	308,440	02/06/2025
7137862		BALTIMORE	MD		01/18/2023	7.520	198,199	0	(86)	0	0	0	310,637	02/06/2025
7137863		KANSAS CITY	MO		01/18/2023	7.650	121,866	0	(44)	0	0	0	157,920	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7137864		ORLANDO	FL		01/18/2023	8.000	151,725	0	(80)	0	0	0	326,144	02/06/2025
7137865		COLUMBIA	MD		01/18/2023	8.250	106,256	0	52	0	0	0	213,000	03/22/2024
7137866		PHILADELPHIA	PA		01/18/2023	7.367	128,619	0	(27)	0	0	0	170,280	02/06/2025
7137867		BALTIMORE	MD		01/18/2023	6.877	160,912	0	(29)	0	0	0	274,000	02/28/2025
7137868		PHILADELPHIA	PA		01/18/2023	7.457	150,271	0	(21)	0	0	0	184,800	02/06/2025
7137869		NORTH CHICAGO	IL		01/18/2023	7.445	127,037	0	(50)	0	0	0	259,840	02/06/2025
7137873		NANTICOKE	PA		01/18/2023	8.083	66,386	0	(9)	0	0	0	146,076	02/06/2025
7137874		WILKES BARRE	PA		01/18/2023	8.158	66,411	0	(9)	0	0	0	183,488	02/06/2025
7137877		PENSACOLA	FL		01/18/2023	7.477	187,436	0	(88)	0	0	0	314,172	02/06/2025
7137878		PENSACOLA	FL		01/18/2023	7.477	203,284	0	(95)	0	0	0	313,831	02/06/2025
7137880		BALTIMORE	MD		01/18/2023	7.375	106,669	0	(42)	0	0	0	193,880	02/06/2025
7137881		LEBANON	CT		01/18/2023	6.982	108,717	0	(22)	0	0	0	336,690	02/06/2025
7137882		COLUMBUS	OH		01/18/2023	6.825	236,997	0	(21)	0	0	0	470,000	03/22/2024
7137884		DUNDALK	MD		01/18/2023	7.425	167,823	0	(69)	0	0	0	195,664	02/06/2025
7137946		BALTIMORE	MD		01/23/2023	7.500	121,957	0	(60)	0	0	0	256,500	02/28/2025
7137948		ARDMORE	AL		01/23/2023	7.500	150,732	0	45	0	0	0	233,655	02/06/2025
7137949		LONG BRANCH	NJ		01/23/2023	7.625	388,371	0	(210)	0	0	0	603,427	02/06/2025
7137955		LYNN HAVEN	FL		01/23/2023	7.500	167,864	0	(94)	0	0	0	281,664	02/06/2025
7137956		LYNN HAVEN	FL		01/23/2023	7.500	167,864	0	(94)	0	0	0	280,692	02/06/2025
7137957		LYNN HAVEN	FL		01/23/2023	7.500	167,864	0	(94)	0	0	0	281,664	02/06/2025
7137958		LYNN HAVEN	FL		01/23/2023	7.500	167,864	0	(94)	0	0	0	280,584	02/06/2025
7137959		LYNN HAVEN	FL		01/23/2023	7.500	167,864	0	(94)	0	0	0	280,476	02/06/2025
7137961		KANSAS CITY	MO		01/23/2023	7.250	259,664	0	20	0	0	0	385,000	02/28/2025
7137963		ATLANTA	GA		01/23/2023	8.750	172,776	0	(105)	0	0	0	358,050	02/06/2025
7137964		TALLAHASSEE	FL		01/23/2023	8.875	129,030	0	(48)	0	0	0	183,000	02/06/2025
7137968		OAKDALE	PA		01/23/2023	8.500	152,884	0	(19)	0	0	0	227,000	02/06/2025
7137971		WASHINGTON	MO		01/23/2023	8.250	152,823	0	(82)	0	0	0	223,000	03/22/2024
7137974		COLUMBUS	OH		01/23/2023	8.125	74,398	0	(39)	0	0	0	142,746	02/06/2025
7137975		IRVINGTON	NJ		01/23/2023	7.625	445,529	0	(210)	0	0	0	747,180	02/06/2025
7137979		FT LAUDERDALE	FL		01/23/2023	7.750	1,254,821	0	0	0	0	0	2,274,160	02/06/2025
7137981		OAKLAND PARK	FL		01/23/2023	7.500	498,380	0	160	0	0	0	800,000	03/22/2024
7137982		CINCINNATI	OH		01/23/2023	7.750	189,414	0	(103)	0	0	0	313,950	02/06/2025
7137983		VALDOSTA	GA		01/23/2023	7.500	61,742	0	(8)	0	0	0	151,506	02/06/2025
7137984		PLAINS TOWNSHIP	PA		01/23/2023	9.250	96,327	0	43	0	0	0	227,400	02/28/2025
7137986		CLEVELAND	OH		01/23/2023	9.750	90,871	0	(185)	0	0	0	125,000	03/11/2024
7137987		COMMERCE	TX		01/23/2023	7.500	122,119	0	(103)	0	0	0	202,988	02/06/2025
7137988		FORT WORTH	TX		01/23/2023	8.625	162,297	0	(89)	0	0	0	217,854	02/06/2025
7137989		MANCHESTER	CT		01/23/2023	7.750	170,472	0	(93)	0	0	0	328,048	02/06/2025
7137990		IRVINGTON	NJ		01/23/2023	8.125	455,736	0	(2)	0	0	0	521,200	02/28/2025
7137993		NEWARK	NJ		01/23/2023	7.500	495,020	0	319	0	0	0	521,700	02/28/2025
7137994		NEWTONVILLE	NJ		01/23/2023	7.750	260,123	0	(141)	0	0	0	445,536	02/06/2025
7137995		DUNCAN	OK		01/23/2023	7.875	86,681	0	(47)	0	0	0	127,700	02/28/2025
7137996		NEWARK	NJ		01/23/2023	7.500	495,020	0	319	0	0	0	961,350	02/06/2025
7137997		DANBURY	CT		01/23/2023	7.500	276,945	0	300	0	0	0	448,900	02/28/2025
7137998		NEWARK	NJ		01/23/2023	8.125	493,457	0	(258)	0	0	0	1,036,944	02/06/2025
7137999		PITTSBURGH	PA		01/23/2023	7.250	131,535	0	(22)	0	0	0	187,530	02/06/2025
7138000		JACKSONVILLE	FL		01/23/2023	7.500	124,530	0	(69)	0	0	0	190,000	02/06/2025
7138001		EAST ORANGE	NJ		01/23/2023	8.125	466,887	0	(244)	0	0	0	831,674	02/06/2025
7138002		EAST ORANGE	NJ		01/23/2023	8.125	455,499	0	(238)	0	0	0	808,990	02/06/2025
7138004		NEWARK	NJ		01/23/2023	7.500	495,020	0	319	0	0	0	773,550	02/06/2025
7138005		EVERETT	WA		01/23/2023	8.875	557,017	0	(207)	0	0	0	614,350	02/06/2025
7138007		NEWARK	NJ		01/23/2023	7.500	496,273	0	306	0	0	0	836,880	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138008		NEWARK	NJ		01/23/2023	7.500	561,515	0	362	0	0	0	1,352,000	02/06/2025
7138011		KNOXVILLE	TN		01/23/2023	8.750	148,811	0	16	0	0	0	259,160	02/06/2025
7138013		ALBANY	NY		01/23/2023	7.375	112,321	0	51	0	0	0	219,300	02/06/2025
7138015		LEHIGH ACRES	FL		01/23/2023	7.375	267,916	0	135	0	0	0	579,120	02/06/2025
7138017		TUCSON	AZ		01/23/2023	8.500	147,861	0	(53)	0	0	0	329,886	02/06/2025
7138018		BROOKLYN	NY		01/23/2023	7.625	690,119	0	184	0	0	0	956,250	02/06/2025
7138019		MCKEESPORT	PA		01/23/2023	7.875	81,265	0	(13)	0	0	0	100,330	02/06/2025
7138021		PORT RICHEY	FL		01/23/2023	7.750	142,446	0	(85)	0	0	0	289,007	02/06/2025
7138023		NEWARK	NJ		01/23/2023	7.500	546,738	0	353	0	0	0	793,730	02/06/2025
7138024		TROY	NY		01/23/2023	7.750	153,750	0	(72)	0	0	0	195,190	02/06/2025
7138025		TROY	NY		01/23/2023	7.750	154,504	0	(72)	0	0	0	222,700	02/06/2025
7138027		BROOKLYN	NY		01/23/2023	7.750	760,092	0	150	0	0	0	1,158,040	02/06/2025
7138029		BEVERLY	NJ		01/25/2023	8.875	124,829	0	(12)	0	0	0	221,940	02/06/2025
7138031		HOUSTON	TX		01/25/2023	8.375	223,732	0	(71)	0	0	0	390,082	02/06/2025
7138032		WEST WINDSOR	NJ		01/25/2023	8.250	292,395	0	(123)	0	0	0	601,460	02/06/2025
7138033		INDIANAPOLIS	IN		01/25/2023	7.500	89,703	0	(59)	0	0	0	187,680	02/06/2025
7138034		SAINT LOUIS	MO		01/25/2023	7.500	79,266	0	(40)	0	0	0	107,801	02/06/2025
7138035		UPPER MARLBORO	MD		01/25/2023	7.500	124,485	0	(66)	0	0	0	235,635	02/06/2025
7138036		WILLINGBORO	NJ		01/25/2023	7.500	150,345	0	(85)	0	0	0	423,759	02/06/2025
7138037		WILLINGBORO	NJ		01/25/2023	7.500	131,804	0	(75)	0	0	0	412,500	02/06/2025
7138039		MIDLAND	TX		01/25/2023	8.375	121,427	0	(67)	0	0	0	172,824	02/06/2025
7138041		BALTIMORE	MD		01/25/2023	8.125	170,446	0	36	0	0	0	289,320	02/06/2025
7138042		DELRAN	NJ		01/25/2023	8.250	153,385	0	(80)	0	0	0	307,768	02/06/2025
7138043		RIVERSIDE	NJ		01/25/2023	8.250	147,705	0	(77)	0	0	0	295,482	02/06/2025
7138044		CHICAGO	IL		01/25/2023	8.125	89,618	0	(50)	0	0	0	167,200	02/28/2025
7138045		JACKSONVILLE	FL		01/25/2023	8.125	140,450	0	(75)	0	0	0	261,036	02/06/2025
7138048		NORMAN	OK		01/25/2023	8.250	106,518	0	(56)	0	0	0	174,492	02/06/2025
7138049		FLORISSANT	MO		01/25/2023	7.500	76,699	0	(48)	0	0	0	110,084	02/06/2025
7138050		CREST HILL	IL		01/25/2023	7.500	152,063	0	(86)	0	0	0	265,164	02/06/2025
7138063		CHARLOTTE	NC		01/26/2023	4.375	103,059	0	194	0	0	0	302,736	02/06/2025
7138064		CANTON	TX		01/26/2023	3.750	129,547	0	570	0	0	0	283,440	02/06/2025
7138065		MERCHANTVILLE	NJ		01/26/2023	4.250	132,811	0	259	0	0	0	290,400	02/06/2025
7138066		HOUSTON	TX		01/26/2023	3.500	359,408	0	1,144	0	0	0	373,400	02/28/2025
7138067		HOUSTON	TX		01/26/2023	3.500	359,408	0	1,144	0	0	0	504,000	02/28/2025
7138068		DURHAM	NC		01/26/2023	3.750	120,864	0	304	0	0	0	191,820	02/06/2025
7138069		BALTIMORE	MD		01/26/2023	4.250	109,441	0	237	0	0	0	204,594	02/06/2025
7138070		DETROIT	MI		01/26/2023	4.625	125,854	0	262	0	0	0	328,320	02/06/2025
7138072		GARLAND	TX		01/26/2023	3.875	134,049	0	307	0	0	0	290,192	02/06/2025
7138073		JACKSONVILLE	FL		01/26/2023	4.250	231,547	0	798	0	0	0	512,288	02/06/2025
7138074		KANSAS CITY	MO		01/26/2023	5.375	65,053	0	116	0	0	0	86,612	02/06/2025
7138075		KANSAS CITY	MO		01/26/2023	5.375	71,507	0	134	0	0	0	111,600	02/06/2025
7138076		JACKSONVILLE	FL		01/26/2023	6.750	125,556	0	100	0	0	0	201,500	02/06/2025
7138079		AIKEN	SC		01/26/2023	7.750	124,510	0	530	0	0	0	240,975	02/06/2025
7138080		ORLANDO	FL		01/26/2023	8.500	142,595	0	(71)	0	0	0	226,630	02/06/2025
7138082		PHILADELPHIA	PA		01/26/2023	8.375	260,003	0	(31)	0	0	0	263,440	02/06/2025
7138086		ATLANTA	GA		01/26/2023	8.625	211,739	0	(1)	0	0	0	263,625	02/06/2025
7138094		GAINESVILLE	FL		01/26/2023	8.375	133,328	0	(67)	0	0	0	249,780	02/06/2025
7138096		KANSAS CITY	MO		01/26/2023	7.875	180,577	0	44	0	0	0	381,920	02/06/2025
7138099		PLAINFIELD	IN		01/30/2023	4.750	103,498	0	147	0	0	0	311,631	02/06/2025
7138100		DUNDALK	MD		01/30/2023	7.325	106,453	0	(52)	0	0	0	216,608	02/06/2025
7138101		HOUSTON	TX		01/30/2023	7.125	147,617	0	275	0	0	0	250,000	09/30/2024
7138103		BALTIMORE	MD		01/30/2023	6.943	155,945	0	(22)	0	0	0	188,478	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138104		ATLANTA	GA		01/30/2023	7.875	191,898	0	(60)	0	0	0	350,000	03/22/2024
7138107		GWYNN OAK	MD		01/30/2023	7.003	164,567	0	(29)	0	0	0	252,830	02/06/2025
7138108		LAREDO	TX		01/30/2023	7.125	168,677	0	(43)	0	0	0	276,805	02/06/2025
7138109		LAREDO	TX		01/30/2023	7.125	168,667	0	(41)	0	0	0	281,060	02/06/2025
7138111		MAHOMET	IL		01/30/2023	7.750	139,462	0	(1,789)	0	0	0	289,072	02/06/2025
7138112		BALTIMORE	MD		01/30/2023	6.900	184,511	0	151	0	0	0	219,700	02/06/2025
7138113		SAN ANTONIO	TX		01/30/2023	6.867	171,994	0	138	0	0	0	256,158	02/06/2025
7138116		DUNDALK	MD		01/30/2023	6.953	128,324	0	(26)	0	0	0	235,410	02/06/2025
7138120		SAVANNAH	GA		01/30/2023	7.215	131,558	0	79	0	0	0	191,520	02/06/2025
7138121		NORFOLK	VA		01/30/2023	6.978	92,170	0	(23)	0	0	0	203,750	02/06/2025
7138122		SAPULPA	OK		01/30/2023	7.884	108,882	0	(59)	0	0	0	128,148	02/06/2025
7138125		FAIRFIELD	OH		01/30/2023	7.102	143,549	0	115	0	0	0	256,200	02/06/2025
7138126		METAIRIE	LA		01/30/2023	8.250	122,557	0	(63)	0	0	0	146,855	02/06/2025
7138128		SANDY	UT		01/30/2023	7.430	213,588	0	(102)	0	0	0	432,016	02/06/2025
7138129		JACKSONVILLE	FL		01/30/2023	7.611	93,519	0	(28)	0	0	0	133,650	02/06/2025
7138130		KANSAS CITY	MO		01/30/2023	7.625	116,439	0	87	0	0	0	228,480	02/06/2025
7138131		EXCELSIOR SPRINGS	MO		01/30/2023	7.750	88,424	0	23	0	0	0	203,820	02/06/2025
7138134		CINCINNATI	OH		01/30/2023	7.102	144,916	0	116	0	0	0	223,100	02/06/2025
7138135		FAIRFIELD	OH		01/30/2023	7.102	232,189	0	189	0	0	0	399,190	02/06/2025
7138139		BALTIMORE	MD		01/30/2023	7.071	190,995	0	131	0	0	0	281,809	02/06/2025
7138140		BALTIMORE	MD		01/30/2023	6.933	166,597	0	130	0	0	0	227,000	02/06/2025
7138141		SOUTH BEND	IN		01/30/2023	7.236	72,731	0	43	0	0	0	120,120	02/06/2025
7138142		BALTIMORE	MD		01/30/2023	7.071	175,185	0	117	0	0	0	259,840	02/06/2025
7138143		BALTIMORE	MD		01/30/2023	7.071	206,481	0	141	0	0	0	225,184	02/06/2025
7138144		BALTIMORE	MD		01/30/2023	7.071	173,858	0	112	0	0	0	194,925	02/06/2025
7138146		CHESTERFIELD	VA		01/30/2023	6.943	166,997	0	(28)	0	0	0	337,028	02/06/2025
7138147		RICHMOND	VA		01/30/2023	6.943	134,046	0	(28)	0	0	0	250,900	02/06/2025
7138151		RICHMOND	VA		01/30/2023	6.867	132,487	0	(17)	0	0	0	272,346	02/06/2025
7138152		CINCINNATI	OH		01/30/2023	7.102	201,458	0	164	0	0	0	316,260	02/06/2025
7138153		CINCINNATI	OH		01/30/2023	7.102	132,485	0	108	0	0	0	200,200	02/06/2025
7138154		WEST CHESTER	OH		01/30/2023	7.102	217,375	0	174	0	0	0	366,200	02/28/2025
7138155		JACKSONVILLE	FL		01/30/2023	7.068	136,139	0	(29)	0	0	0	235,542	02/06/2025
7138156		NEWARK	DE		01/30/2023	7.109	151,387	0	(34)	0	0	0	287,508	02/06/2025
7138159		LANSING	MI		01/30/2023	7.321	103,288	0	(21)	0	0	0	115,034	02/06/2025
7138160		JACKSONVILLE	FL		01/30/2023	6.818	116,792	0	(16)	0	0	0	206,080	02/06/2025
7138161		JACKSONVILLE	FL		01/30/2023	6.943	194,356	0	(31)	0	0	0	353,028	02/06/2025
7138162		JACKSONVILLE	FL		01/30/2023	6.818	274,783	0	85	0	0	0	583,695	02/06/2025
7138163		JACKSONVILLE	FL		01/30/2023	7.068	147,478	0	(33)	0	0	0	204,130	02/06/2025
7138164		CHICOPEE	MA		01/30/2023	7.236	221,134	0	135	0	0	0	370,000	02/06/2025
7138166		BALTIMORE	MD		01/30/2023	7.071	184,545	0	(44)	0	0	0	197,300	02/28/2025
7138167		BALTIMORE	MD		01/30/2023	6.814	139,786	0	185	0	0	0	151,032	02/06/2025
7138168		TULSA	OK		01/30/2023	7.111	107,962	0	66	0	0	0	198,077	02/06/2025
7138186		MEDFORD	MA		02/01/2023	7.052	400,099	0	(190)	0	0	0	1,400,000	03/22/2024
7138187		COLUMBUS	MS		02/01/2023	7.975	88,114	0	(47)	0	0	0	112,500	02/06/2025
7138188		TOMS RIVER	NJ		02/01/2023	6.865	259,438	0	(81)	0	0	0	513,216	02/06/2025
7138189		PHOENIX	AZ		02/01/2023	6.874	201,984	0	(69)	0	0	0	400,510	02/06/2025
7138190		TRENTON	NJ		02/01/2023	7.525	139,073	0	(77)	0	0	0	277,760	02/06/2025
7138191		BEDFORD	VA		02/01/2023	7.858	176,892	0	(95)	0	0	0	332,800	02/28/2025
7138192		SAINT ANN	MO		02/01/2023	7.775	100,872	0	(55)	0	0	0	136,617	02/06/2025
7138193		GRIFFIN	GA		02/01/2023	7.308	233,303	0	78	0	0	0	377,250	02/06/2025
7138195		HUTCHINS	TX		02/01/2023	7.683	148,577	0	(82)	0	0	0	236,639	02/06/2025
7138196		TROY	NY		02/01/2023	7.650	110,708	0	(61)	0	0	0	248,900	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138197		DYERSBURG	TN		02/01/2023	7.520	113,811	0	(63)	0	0	0	195,582	02/06/2025
7138200		PHILADELPHIA	PA		02/01/2023	7.952	199,013	0	(26)	0	0	0	208,560	02/06/2025
7138201		BIRMINGHAM	AL		02/01/2023	7.333	77,509	0	(41)	0	0	0	101,420	02/06/2025
7138203		BALTIMORE	MD		02/01/2023	7.525	201,974	0	(113)	0	0	0	323,400	02/06/2025
7138204		WEST HAVEN	CT		02/01/2023	7.575	311,055	0	(172)	0	0	0	590,440	02/06/2025
7138205		BALTIMORE	MD		02/01/2023	7.520	159,052	0	(88)	0	0	0	225,000	02/06/2025
7138206		PHILADELPHIA	PA		02/01/2023	8.145	319,147	0	(166)	0	0	0	348,400	02/06/2025
7138207		PHILADELPHIA	PA		02/01/2023	7.833	292,084	0	(157)	0	0	0	468,270	02/06/2025
7138208		ANGLETON	TX		02/01/2023	6.825	160,037	0	(48)	0	0	0	243,732	02/06/2025
7138209		GLENOLDEN	PA		02/01/2023	7.188	246,158	0	(35)	0	0	0	355,046	02/06/2025
7138210		SAVANNAH	GA		02/01/2023	7.289	91,190	0	(51)	0	0	0	255,700	02/28/2025
7138211		MIDDLE RIVER	MD		02/01/2023	7.692	145,061	0	(66)	0	0	0	248,534	02/06/2025
7138212		SCOTTSBORO	AL		02/01/2023	7.643	141,223	0	(77)	0	0	0	255,522	02/06/2025
7138213		PHILADELPHIA	PA		02/01/2023	7.825	143,780	0	(19)	0	0	0	184,600	02/06/2025
7138214		RUNNEMEDE	NJ		02/01/2023	7.501	206,393	0	(115)	0	0	0	345,960	02/06/2025
7138215		MILWAUKEE	WI		02/01/2023	7.775	112,551	0	(61)	0	0	0	124,000	03/22/2024
7138216		FAYETTEVILLE	NC		02/01/2023	7.352	100,994	0	(57)	0	0	0	209,346	02/06/2025
7138219		BALTIMORE	MD		02/01/2023	7.051	149,656	0	(71)	0	0	0	295,875	02/06/2025
7138220		PHILADELPHIA	PA		02/01/2023	7.713	106,016	0	(14)	0	0	0	166,000	02/06/2025
7138221		BALTIMORE	MD		02/01/2023	7.510	166,112	0	(92)	0	0	0	235,000	02/06/2025
7138222		BALTIMORE	MD		02/01/2023	7.510	137,838	0	(77)	0	0	0	225,300	02/28/2025
7138223		PHILADELPHIA	PA		02/01/2023	7.713	121,344	0	(16)	0	0	0	190,000	02/06/2025
7138224		ROME	GA		02/01/2023	7.139	111,147	0	(50)	0	0	0	142,332	02/06/2025
7138226		JACKSONVILLE	FL		02/01/2023	7.925	117,599	0	(63)	0	0	0	131,040	02/06/2025
7138228		BALTIMORE	MD		02/01/2023	7.670	81,360	0	(44)	0	0	0	130,200	02/06/2025
7138229		BALTIMORE	MD		02/01/2023	7.670	81,360	0	(44)	0	0	0	124,000	02/06/2025
7138230		BALTIMORE	MD		02/01/2023	7.670	81,360	0	(44)	0	0	0	146,250	02/06/2025
7138231		BALTIMORE	MD		02/01/2023	7.670	81,360	0	(44)	0	0	0	139,468	02/06/2025
7138232		BALTIMORE	MD		02/01/2023	7.670	89,142	0	(49)	0	0	0	153,388	02/06/2025
7138233		COLUMBUS	OH		02/01/2023	7.639	106,103	0	(58)	0	0	0	205,110	02/06/2025
7138234		PHILADELPHIA	PA		02/01/2023	7.637	92,630	0	(13)	0	0	0	150,420	02/06/2025
7138235		EUCLID	OH		02/01/2023	7.104	82,063	0	(27)	0	0	0	173,307	02/06/2025
7138236		DOWAGIAC	MI		02/01/2023	6.825	81,783	0	(24)	0	0	0	167,922	02/06/2025
7138237		ST. LOUIS	MO		02/01/2023	7.800	87,266	0	(87)	0	0	0	157,600	02/28/2025
7138238		CINCINNATI	OH		02/01/2023	7.027	172,710	0	(70)	0	0	0	324,120	02/06/2025
7138239		COLLIERS	WV		02/01/2023	8.217	108,550	0	(56)	0	0	0	225,060	02/06/2025
7138240		PHILADELPHIA	PA		02/01/2023	7.967	96,414	0	(13)	0	0	0	117,040	02/06/2025
7138243		KANSAS CITY	KS		02/01/2023	7.650	122,577	0	0	0	0	0	185,800	03/25/2025
7138244		DAVENPORT	FL		02/01/2023	7.252	167,214	0	(96)	0	0	0	263,622	02/06/2025
7138245		CHESTER	PA		02/01/2023	7.658	109,306	0	(15)	0	0	0	179,470	02/06/2025
7138246		HAZEL CREST	IL		02/01/2023	7.320	113,290	0	(61)	0	0	0	154,350	02/06/2025
7138248		DALLAS	TX		02/01/2023	6.825	165,348	0	(52)	0	0	0	263,520	02/06/2025
7138249		BROOKLYN	NY		02/01/2023	7.251	1,058,594	0	(576)	0	0	0	2,751,840	02/06/2025
7138250		BROOKLYN	NY		02/01/2023	7.351	1,003,857	0	(568)	0	0	0	2,138,000	03/25/2025
7138251		PHILADELPHIA	PA		02/01/2023	6.825	187,948	0	(28)	0	0	0	405,316	02/06/2025
7138253		BIRMINGHAM	AL		02/01/2023	7.520	87,508	0	(49)	0	0	0	99,299	02/06/2025
7138254		INDIANAPOLIS	IN		02/01/2023	7.792	91,021	0	(49)	0	0	0	158,704	02/06/2025
7138255		INDIANAPOLIS	IN		02/01/2023	6.970	111,335	0	(43)	0	0	0	160,000	02/06/2025
7138256		INDIANAPOLIS	IN		02/01/2023	7.808	189,640	0	(102)	0	0	0	250,000	02/06/2025
7138257		PITTSBURGH	PA		02/01/2023	7.700	106,844	0	(14)	0	0	0	172,480	02/06/2025
7138258		BALTIMORE	MD		02/01/2023	7.546	85,503	0	(47)	0	0	0	147,254	02/06/2025
7138260		GREENFIELD	IN		02/01/2023	7.520	108,710	0	34	0	0	0	116,064	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138261		EAST LYME	CT		02/01/2023	7.575	324,385	0	(199)	0	0	0	540,858	02/06/2025
7138262		HAMILTON	OH		02/01/2023	7.520	141,379	0	(79)	0	0	0	249,300	02/28/2025
7138267		STONE MOUNTAIN	GA		02/01/2023	6.912	125,134	0	(27)	0	0	0	233,587	02/06/2025
7138268		FOREST PARK	GA		02/01/2023	6.825	166,793	0	(31)	0	0	0	192,439	02/06/2025
7138269		EAST CHICAGO	IN		02/01/2023	7.226	135,109	0	(62)	0	0	0	200,000	03/22/2024
7138272		CLEVELAND	TX		02/01/2023	7.210	162,875	0	(78)	0	0	0	264,625	02/06/2025
7138273		BALTIMORE	MD		02/01/2023	7.270	185,373	0	(80)	0	0	0	268,263	02/06/2025
7138274		PHILADELPHIA	PA		02/01/2023	7.753	79,110	0	(11)	0	0	0	128,380	02/06/2025
7138275		COPIAGUE	NY		02/01/2023	7.350	212,927	0	1,693	0	0	0	500,000	01/03/2025
7138276		SANFORD	NC		02/01/2023	7.370	167,143	0	116	0	0	0	255,060	02/06/2025
7138277		ROSEVILLE	MI		02/01/2023	7.758	93,430	0	(51)	0	0	0	176,250	02/06/2025
7138279		STRATFORD	CT		02/01/2023	7.520	289,596	0	(161)	0	0	0	434,496	02/06/2025
7138280		LENOIR CITY	TN		02/01/2023	7.675	122,194	0	(67)	0	0	0	142,080	02/06/2025
7138281		DOVER	DE		02/01/2023	6.977	125,051	0	(45)	0	0	0	185,130	02/06/2025
7138282		DOVER	DE		02/01/2023	6.977	129,220	0	(47)	0	0	0	233,797	02/06/2025
7138284		OCALA	FL		02/01/2023	7.825	159,313	0	(86)	0	0	0	288,639	02/06/2025
7138285		CALUMET PARK	IL		02/01/2023	7.575	102,279	0	(56)	0	0	0	217,558	02/06/2025
7138286		CLEVELAND	OH		02/01/2023	6.825	155,332	0	108	0	0	0	210,000	03/11/2024
7138287		CLEVELAND	OH		02/01/2023	6.825	77,814	0	52	0	0	0	102,200	02/06/2025
7138288		KALAMAZOO	MI		02/01/2023	6.825	95,224	0	(26)	0	0	0	130,560	02/06/2025
7138289		BALTIMORE	MD		02/01/2023	6.825	144,561	0	(35)	0	0	0	210,000	02/06/2025
7138290		HUMBLE	TX		02/01/2023	7.175	148,785	0	(80)	0	0	0	284,020	02/06/2025
7138291		INDIANAPOLIS	IN		02/01/2023	7.252	91,214	0	(44)	0	0	0	130,000	02/06/2025
7138292		JACKSONVILLE	FL		02/01/2023	7.014	123,238	0	(51)	0	0	0	185,546	02/06/2025
7138297		MARKHAM	IL		01/30/2023	7.080	93,082	0	(29)	0	0	0	184,800	02/06/2025
7138298		ROMEOVILLE	IL		01/30/2023	6.980	125,423	0	(46)	0	0	0	298,870	02/06/2025
7138299		SAVANNAH	GA		01/30/2023	7.000	122,930	0	(48)	0	0	0	251,460	02/06/2025
7138300		MEMPHIS	TN		01/30/2023	6.980	132,996	0	(35)	0	0	0	232,446	02/06/2025
7138301		EAST CLEVELAND	OH		01/30/2023	7.240	71,204	0	45	0	0	0	74,467	02/06/2025
7138302		LESTER	PA		01/30/2023	7.150	173,135	0	(54)	0	0	0	248,970	02/06/2025
7138303		EASTPOINTE	MI		01/30/2023	7.130	84,178	0	55	0	0	0	152,400	02/06/2025
7138304		ST. CLAIR SHORES	MI		01/30/2023	7.030	118,905	0	69	0	0	0	267,096	02/06/2025
7138305		MILLINGTON	TN		01/30/2023	6.850	118,230	0	(30)	0	0	0	197,160	02/06/2025
7138306		PHILADELPHIA	PA		01/30/2023	7.050	179,308	0	(49)	0	0	0	263,436	02/06/2025
7138307		STRASBURG	VA		01/30/2023	6.920	262,959	0	(62)	0	0	0	413,364	02/06/2025
7138308		CAPE CORAL	FL		01/30/2023	6.670	205,660	0	(24)	0	0	0	461,280	02/06/2025
7138311		COLUMBIA	SC		01/30/2023	7.090	127,656	0	(31)	0	0	0	187,000	03/11/2024
7138312		MIDWEST CITY	OK		01/30/2023	7.070	83,121	0	49	0	0	0	157,875	02/06/2025
7138313		YORK	PA		01/30/2023	7.360	79,969	0	32	0	0	0	168,840	02/06/2025
7138314		NEW ORLEANS	LA		01/30/2023	7.060	153,177	0	(39)	0	0	0	195,360	02/06/2025
7138315		CENTER LINE	MI		01/30/2023	7.030	108,893	0	65	0	0	0	181,250	02/06/2025
7138316		SCHENECTADY	NY		01/30/2023	8.320	108,670	0	(45)	0	0	0	228,150	02/06/2025
7138317		CONOVER	NC		01/30/2023	7.590	192,579	0	(81)	0	0	0	356,421	02/06/2025
7138318		CONOVER	NC		01/30/2023	7.610	188,694	0	(74)	0	0	0	355,520	02/06/2025
7138319		SAVANNAH	GA		01/30/2023	6.360	225,474	0	(8)	0	0	0	279,000	03/22/2024
7138321		ATLANTA	GA		01/30/2023	7.400	225,382	0	(68)	0	0	0	350,000	02/06/2025
7138322		OLD FORGE	PA		01/30/2023	7.660	175,552	0	67	0	0	0	396,000	02/28/2025
7138323		SEMINOLE	FL		01/30/2023	7.510	181,595	0	(102)	0	0	0	341,040	02/06/2025
7138324		ST. PETERSBURG	FL		01/30/2023	7.180	341,599	0	(124)	0	0	0	583,532	02/06/2025
7138325		NEW PORT RICHEY	FL		01/30/2023	7.390	229,194	0	(147)	0	0	0	245,392	02/06/2025
7138326		VIRGINIA BEACH	VA		01/30/2023	7.230	158,563	0	(62)	0	0	0	306,800	02/06/2025
7138327		MATTESON	IL		01/30/2023	7.610	105,720	0	(54)	0	0	0	195,920	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138328		FLORIDA CITY	FL		01/30/2023	7.160	274,876	0	(90)	0	0	0	594,268	02/06/2025
7138329		ATLANTA	GA		01/30/2023	6.780	181,952	0	(33)	0	0	0	257,000	03/22/2024
7138330		BROOKHAVEN	PA		01/30/2023	7.190	74,589	0	(45)	0	0	0	180,900	02/06/2025
7138332		GRAND RAPIDS	MI		01/30/2023	7.400	160,099	0	(54)	0	0	0	286,380	02/06/2025
7138333		HICKORY	NC		01/30/2023	7.210	215,937	0	(76)	0	0	0	380,000	03/22/2024
7138334		HICKORY	NC		01/30/2023	7.460	121,375	0	(78)	0	0	0	390,000	03/22/2024
7138336		GULFPORT	MS		01/30/2023	7.290	98,048	0	(25)	0	0	0	214,840	02/06/2025
7138337		PALM COAST	FL		01/30/2023	7.140	210,242	0	(56)	0	0	0	360,136	02/06/2025
7138338		MILWAUKEE	WI		01/30/2023	7.310	104,677	0	(35)	0	0	0	171,600	02/28/2025
7138339		HIGH POINT	NC		01/30/2023	7.240	208,958	0	(66)	0	0	0	337,682	02/06/2025
7138343		SAN ANTONIO	TX		01/30/2023	7.210	339,141	0	(100)	0	0	0	490,000	02/06/2025
7138344		CINCINNATI	OH		01/30/2023	6.980	150,321	0	(42)	0	0	0	270,640	02/06/2025
7138345		CHICAGO	IL		01/30/2023	7.110	83,607	0	(34)	0	0	0	277,200	02/06/2025
7138346		PENNSAUKEN TOWNSHIP	NJ		01/30/2023	7.530	179,811	0	(92)	0	0	0	363,780	02/06/2025
7138347		DOVER	DE		01/30/2023	5.940	177,153	0	99	0	0	0	243,040	02/06/2025
7138348		MILWAUKEE	WI		01/30/2023	7.260	164,176	0	(42)	0	0	0	380,800	02/06/2025
7138349		MILLVILLE	NJ		01/30/2023	7.040	77,213	0	(26)	0	0	0	195,910	02/06/2025
7138350		FORT WALTON BEACH	FL		01/30/2023	6.860	197,277	0	183	0	0	0	285,912	02/06/2025
7138351		TEMECULA	CA		01/30/2023	6.590	255,476	0	(45)	0	0	0	1,021,101	02/06/2025
7138352		OAK RIDGE	TN		01/30/2023	7.480	140,263	0	(64)	0	0	0	177,300	02/28/2025
7138353		KNOXVILLE	TN		01/30/2023	7.230	97,456	0	(37)	0	0	0	140,000	02/06/2025
7138354		CINCINNATI	OH		01/30/2023	7.390	162,354	0	110	0	0	0	283,560	02/06/2025
7138355		KNOXVILLE	TN		01/30/2023	7.230	87,014	0	(33)	0	0	0	125,000	02/06/2025
7138356		LILBURN	GA		01/30/2023	7.480	327,906	0	139	0	0	0	582,981	02/06/2025
7138358		KANNAPOLIS	NC		01/30/2023	7.430	156,751	0	(72)	0	0	0	317,020	02/06/2025
7138359		DEL CITY	OK		01/30/2023	7.230	111,930	0	48	0	0	0	161,280	02/06/2025
7138360		JACKSONVILLE	FL		01/30/2023	6.830	140,297	0	(36)	0	0	0	225,860	02/06/2025
7138362		JACKSONVILLE	FL		01/30/2023	6.930	160,346	0	(30)	0	0	0	297,084	02/06/2025
7138363		PHILADELPHIA	PA		01/30/2023	7.030	145,383	0	89	0	0	0	156,240	02/06/2025
7138364		FORT WALTON BEACH	FL		01/30/2023	6.880	183,479	0	123	0	0	0	299,420	02/06/2025
7138365		SAN ANTONIO	TX		01/30/2023	6.740	163,189	0	(37)	0	0	0	341,264	02/06/2025
7138366		COUNTRY CLUB HILLS	IL		01/30/2023	7.130	98,295	0	(49)	0	0	0	187,680	02/06/2025
7138367		NANUET	NY		01/30/2023	7.040	210,796	0	(63)	0	0	0	566,352	02/06/2025
7138368		KENT	WA		01/30/2023	7.190	495,945	0	311	0	0	0	794,580	02/06/2025
7138369		BALTIMORE	MD		01/30/2023	7.090	148,620	0	(51)	0	0	0	262,700	02/06/2025
7138370		CLEVELAND	OH		01/30/2023	6.740	205,704	0	159	0	0	0	239,980	02/06/2025
7138371		FLORIDA CITY	FL		01/30/2023	6.760	273,869	0	(88)	0	0	0	698,856	02/06/2025
7138373		PARKVILLE	MD		01/30/2023	7.030	158,853	0	(45)	0	0	0	264,720	02/06/2025
7138374		INDIANAPOLIS	IN		01/30/2023	5.940	75,267	0	13	0	0	0	142,832	02/06/2025
7138375		BLOOMINGTON	IN		01/30/2023	7.140	169,757	0	(20)	0	0	0	248,000	02/06/2025
7138376		LANSING	IL		01/30/2023	7.260	103,803	0	(33)	0	0	0	236,250	02/06/2025
7138377		WHITE OAK	PA		01/30/2023	7.060	128,342	0	(59)	0	0	0	204,470	02/06/2025
7138378		JACKSONVILLE	FL		01/30/2023	6.960	180,993	0	(42)	0	0	0	274,212	02/06/2025
7138379		DECATUR	AL		01/30/2023	7.270	122,761	0	(44)	0	0	0	176,689	02/06/2025
7138380		HOUSTON	TX		01/30/2023	7.080	90,403	0	(15)	0	0	0	182,932	02/06/2025
7138381		BURLINGTON	VT		01/30/2023	7.430	389,200	0	(99)	0	0	0	696,000	02/06/2025
7138383		WILMINGTON	DE		01/30/2023	7.110	181,911	0	(51)	0	0	0	279,994	02/06/2025
7138384		LANSING	MI		01/30/2023	7.190	80,343	0	(23)	0	0	0	180,148	02/06/2025
7138395		SUFFOLK	VA		02/08/2023	8.125	90,584	0	(12)	0	0	0	101,031	02/06/2025
7138398		BALTIMORE	MD		02/08/2023	7.375	152,102	0	(63)	0	0	0	203,000	02/28/2025
7138402		BROOKLYN	NY		02/08/2023	9.000	748,191	0	(264)	0	0	0	3,031,250	02/06/2025
7138405		WATERBURY	CT		02/08/2023	7.500	257,003	0	(1)	0	0	0	304,000	08/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138406		WATERBURY	CT		02/08/2023	7.500	257,569	0	(1)	0	0	0	344,000	08/15/2024
7138408		JERSEY CITY	NJ		02/08/2023	7.375	505,460	0	(223)	0	0	0	733,200	02/06/2025
7138409		AURORA	IL		02/08/2023	7.250	161,080	0	(73)	0	0	0	292,675	02/06/2025
7138410		BIRMINGHAM	AL		02/08/2023	7.250	95,047	0	(43)	0	0	0	139,000	02/06/2025
7138411		COLUMBUS	OH		02/08/2023	7.250	124,620	0	(57)	0	0	0	218,766	02/06/2025
7138413		NEWARK	NJ		02/08/2023	7.625	512,488	0	184	0	0	0	789,000	02/28/2025
7138423		NEWARK	NJ		02/08/2023	7.625	528,057	0	182	0	0	0	675,000	03/22/2024
7138424		GREEN COVE SPRINGS	FL		02/08/2023	7.250	152,075	0	(76)	0	0	0	276,040	02/06/2025
7138426		HONEY GROVE	TX		02/08/2023	7.375	155,497	0	(79)	0	0	0	172,860	02/06/2025
7138427		TOMBALL	TX		02/08/2023	7.375	271,286	0	(150)	0	0	0	426,181	02/06/2025
7138428		CINCINNATI	OH		02/08/2023	7.500	112,252	0	(148)	0	0	0	247,500	02/28/2025
7138429		CAPE CORAL	FL		02/08/2023	7.500	265,604	0	(89)	0	0	0	411,882	02/06/2025
7138430		LUBBOCK	TX		02/08/2023	7.875	134,570	0	(72)	0	0	0	189,100	02/06/2025
7138431		DALLAS	TX		02/08/2023	8.125	218,642	0	(115)	0	0	0	284,160	02/06/2025
7138432		WILMINGTON	DE		02/08/2023	7.500	94,796	0	26	0	0	0	211,280	02/06/2025
7138433		SAINT LOUIS	MO		02/08/2023	8.625	59,763	0	(30)	0	0	0	161,000	02/06/2025
7138434		HOULTON	ME		02/08/2023	9.000	78,060	0	(36)	0	0	0	86,200	02/28/2025
7138435		HOULTON	ME		02/08/2023	8.875	75,464	0	(38)	0	0	0	178,540	02/06/2025
7138436		GROVE CITY	OH		02/08/2023	7.500	164,593	0	(92)	0	0	0	235,000	02/06/2025
7138437		COOPER CITY	FL		02/08/2023	7.875	531,197	0	(284)	0	0	0	933,130	02/06/2025
7138439		COLUMBUS	OH		02/08/2023	7.750	153,188	0	(83)	0	0	0	252,700	02/06/2025
7138440		EAST ORANGE	NJ		02/08/2023	8.125	455,502	0	(242)	0	0	0	808,724	02/06/2025
7138441		EAST ORANGE	NJ		02/08/2023	8.125	463,490	0	(241)	0	0	0	1,467,200	02/28/2025
7138442		JACKSONVILLE	FL		02/08/2023	7.500	108,298	0	(60)	0	0	0	127,880	02/06/2025
7138443		NEWFIELD	NJ		02/08/2023	7.500	184,788	0	(103)	0	0	0	244,000	02/06/2025
7138444		MANCHESTER	CT		02/08/2023	8.250	296,265	0	(156)	0	0	0	570,600	02/28/2025
7138445		IRVINGTON	NJ		02/08/2023	8.125	417,901	0	(218)	0	0	0	824,600	02/06/2025
7138446		BROOKLYN	NY		02/08/2023	7.625	607,566	0	134	0	0	0	921,960	02/06/2025
7138447		ROSELLE	NJ		02/08/2023	7.500	386,908	0	107	0	0	0	700,434	02/06/2025
7138450		TOMS RIVER	NJ		02/08/2023	7.500	213,271	0	61	0	0	0	389,312	02/06/2025
7138451		LONG BRANCH	NJ		02/08/2023	7.625	353,662	0	(194)	0	0	0	605,880	02/06/2025
7138454		BALTIMORE	MD		02/10/2023	6.943	155,521	0	101	0	0	0	214,000	02/28/2025
7138455		TEMPLE HILLS	MD		02/10/2023	7.497	271,003	0	(2,136)	0	0	0	448,594	02/06/2025
7138456		ROCKFORD	IL		02/10/2023	7.230	126,068	0	(47)	0	0	0	181,350	02/06/2025
7138464		WEST ALLIS	WI		02/10/2023	6.742	137,285	0	(28)	0	0	0	256,144	02/06/2025
7138465		BALTIMORE	MD		02/10/2023	6.805	165,680	0	(34)	0	0	0	221,760	02/06/2025
7138466		BALTIMORE	MD		02/10/2023	6.805	247,410	0	185	0	0	0	263,310	02/06/2025
7138467		CINCINNATI	OH		02/10/2023	6.742	159,783	0	(6)	0	0	0	274,700	02/06/2025
7138468		CINCINNATI	OH		02/10/2023	7.117	107,052	0	(26)	0	0	0	226,393	02/06/2025
7138469		BLACKWOOD	NJ		02/10/2023	7.367	149,474	0	(70)	0	0	0	338,322	02/06/2025
7138470		BIRMINGHAM	AL		02/10/2023	6.867	139,493	0	(37)	0	0	0	186,020	02/06/2025
7138471		BALTIMORE	MD		02/10/2023	6.805	212,362	0	(46)	0	0	0	309,000	02/06/2025
7138480		BATON ROUGE	LA		02/10/2023	7.000	139,095	0	77	0	0	0	338,750	02/06/2025
7138481		BALTIMORE	MD		02/10/2023	7.007	221,570	0	(68)	0	0	0	224,440	02/06/2025
7138482		BALTIMORE	MD		02/10/2023	7.132	123,309	0	(48)	0	0	0	161,076	02/06/2025
7138483		GLENN DALE	MD		02/10/2023	7.387	312,649	0	146	0	0	0	467,748	02/06/2025
7138484		CHARLESTON	SC		02/10/2023	5.875	159,152	0	76	0	0	0	265,557	02/06/2025
7138486		BALTIMORE	MD		02/10/2023	6.805	250,617	0	187	0	0	0	386,450	02/06/2025
7138489		JACKSONVILLE	FL		02/10/2023	6.805	108,258	0	(25)	0	0	0	135,261	02/06/2025
7138490		BILOXI	MS		02/10/2023	6.992	163,209	0	(45)	0	0	0	241,596	02/06/2025
7138491		MEMPHIS	TN		02/10/2023	7.055	121,967	0	(48)	0	0	0	217,620	02/06/2025
7138492		MEMPHIS	TN		02/10/2023	6.805	114,031	0	(32)	0	0	0	205,750	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138493		JACKSONVILLE	FL		02/10/2023	6.930	149,877	0	(56)	0	0	0	302,000	02/06/2025
7138494		JACKSONVILLE	FL		02/10/2023	6.930	149,877	0	(56)	0	0	0	302,000	02/06/2025
7138496		MEMPHIS	TN		02/10/2023	6.992	109,137	0	(39)	0	0	0	142,240	02/06/2025
7138497		MEMPHIS	TN		02/10/2023	6.992	103,641	0	(37)	0	0	0	189,800	02/06/2025
7138498		DOUGLASVILLE	GA		02/10/2023	6.992	152,597	0	(51)	0	0	0	212,350	02/06/2025
7138499		DOUGLASVILLE	GA		02/10/2023	6.992	165,601	0	(42)	0	0	0	300,150	02/06/2025
7138501		SHREVEPORT	LA		02/10/2023	6.867	99,259	0	(24)	0	0	0	171,717	02/06/2025
7138504		DAYTONA BEACH	FL		02/10/2023	7.007	103,856	0	(33)	0	0	0	247,430	02/06/2025
7138505		DELAND	FL		02/10/2023	6.882	196,784	0	(59)	0	0	0	300,240	02/06/2025
7138507		ABERDEEN	MD		02/10/2023	6.882	136,053	0	(37)	0	0	0	155,320	02/06/2025
7138508		ABERDEEN	MD		02/10/2023	7.125	137,301	0	(53)	0	0	0	155,320	02/06/2025
7138510		JACKSONVILLE	FL		02/10/2023	6.875	85,266	0	(18)	0	0	0	124,000	02/06/2025
7138511		JACKSONVILLE	FL		02/10/2023	7.178	108,782	0	(43)	0	0	0	144,300	02/06/2025
7138512		PENSACOLA	FL		02/10/2023	7.178	111,571	0	(44)	0	0	0	175,560	02/06/2025
7138513		FROSTPROOF	FL		02/10/2023	7.178	143,498	0	(57)	0	0	0	280,844	02/06/2025
7138514		AVON PARK	FL		02/10/2023	7.178	133,103	0	(57)	0	0	0	166,370	02/06/2025
7138515		PENSACOLA	FL		02/10/2023	7.178	105,295	0	(42)	0	0	0	135,200	02/06/2025
7138516		SEBRING	FL		02/10/2023	7.053	125,345	0	(49)	0	0	0	190,564	02/06/2025
7138517		BEVERLY HILLS	FL		02/10/2023	7.178	128,307	0	(51)	0	0	0	208,485	02/06/2025
7138518		LAKE WALES	FL		02/10/2023	6.875	129,852	0	(31)	0	0	0	194,040	02/06/2025
7138519		BRADENTON	FL		02/10/2023	6.992	255,302	0	(65)	0	0	0	514,600	02/28/2025
7138520		ESSEX	MD		02/10/2023	7.257	150,814	0	(86)	0	0	0	199,500	02/06/2025
7138521		ALBANY	GA		02/10/2023	7.132	65,659	0	(13)	0	0	0	75,400	02/06/2025
7138522		JACKSONVILLE	FL		02/10/2023	7.007	112,696	0	(41)	0	0	0	201,930	02/06/2025
7138523		JACKSONVILLE	FL		02/10/2023	7.007	114,185	0	(42)	0	0	0	185,760	02/06/2025
7138524		JACKSONVILLE	FL		02/10/2023	7.007	112,436	0	(39)	0	0	0	142,175	02/06/2025
7138526		LUBBOCK	TX		02/10/2023	7.225	117,940	0	52	0	0	0	187,800	02/06/2025
7138527		BALTIMORE	MD		02/10/2023	7.247	172,084	0	(5,137)	0	4,654	0	250,880	02/06/2025
7138528		JACKSONVILLE	FL		02/10/2023	7.007	94,371	0	(35)	0	0	0	137,800	02/06/2025
7138530		DETROIT	MI		02/10/2023	7.250	82,223	0	(25)	0	0	0	198,611	02/06/2025
7138531		GEORGETOWN	TX		02/10/2023	7.007	143,740	0	(41)	0	0	0	429,640	02/06/2025
7138536		INDIANAPOLIS	IN		02/10/2023	7.007	92,218	0	55	0	0	0	133,000	02/06/2025
7138537		RANDALLSTOWN	MD		02/10/2023	7.105	201,595	0	(81)	0	0	0	397,860	02/06/2025
7138538		SHREVEPORT	LA		02/10/2023	7.007	96,737	0	(28)	0	0	0	139,920	02/06/2025
7138539		SHREVEPORT	LA		02/10/2023	7.007	82,120	0	(12)	0	0	0	82,643	02/06/2025
7138540		SHREVEPORT	LA		02/10/2023	6.882	94,860	0	(22)	0	0	0	138,000	02/06/2025
7138541		SHREVEPORT	LA		02/10/2023	7.007	96,786	0	(28)	0	0	0	102,828	02/06/2025
7138543		PHILADELPHIA	PA		02/10/2023	7.372	99,616	0	71	0	0	0	165,110	02/06/2025
7138544		WAREHAM	MA		02/10/2023	7.125	312,960	0	(113)	0	0	0	383,000	03/22/2024
7138545		BALTIMORE	MD		02/10/2023	7.125	142,773	0	(55)	0	0	0	150,000	02/28/2025
7138546		BALTIMORE	MD		02/10/2023	7.178	125,984	0	56	0	0	0	157,604	02/06/2025
7138547		CHANDLER	AZ		02/10/2023	6.867	282,192	0	(81)	0	0	0	497,367	02/06/2025
7138575		NATIONAL CITY	CA		02/09/2023	7.440	367,246	0	216	0	0	0	651,900	02/06/2025
7138576		GLENDALE	AZ		02/08/2023	6.860	449,958	0	348	0	0	0	771,780	02/06/2025
7138578		MADISON	OH		02/09/2023	7.510	111,162	0	(59)	0	0	0	406,600	02/28/2025
7138579		PHILADELPHIA	PA		02/09/2023	7.100	247,872	0	1	0	0	0	410,000	03/22/2024
7138580		MOUNTAIN HOME	ID		02/09/2023	7.150	216,706	0	154	0	0	0	333,900	02/28/2025
7138581		FRISCO	TX		02/09/2023	6.680	340,198	0	(64)	0	0	0	568,500	02/28/2025
7138583		NASHVILLE	TN		02/09/2023	7.050	345,402	0	(92)	0	0	0	964,812	02/06/2025
7138585		LOS ANGELES	CA		02/09/2023	6.900	310,270	0	(48)	0	0	0	511,000	03/25/2025
7138587		GREENVILLE	SC		02/09/2023	6.750	168,892	0	(30)	0	0	0	285,660	02/06/2025
7138588		HAMPSTEAD	NC		02/09/2023	6.840	287,402	0	(66)	0	0	0	446,511	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138608		IRVINGTON	NJ		02/08/2023	7.488	213,502	0	(105)	0	0	0	508,500	02/06/2025
7138609		TWIN FALLS	ID		02/08/2023	7.254	209,229	0	(81)	0	0	0	317,200	02/28/2025
7138612		KANSAS CITY	MO		02/08/2023	8.025	102,746	0	(54)	0	0	0	202,120	02/06/2025
7138614		EAST POINT	GA		02/08/2023	6.977	209,706	0	166	0	0	0	401,190	02/06/2025
7138615		EAST POINT	GA		02/08/2023	6.977	200,687	0	138	0	0	0	416,670	02/06/2025
7138616		GLASSBORO	NJ		02/08/2023	7.650	297,027	0	(161)	0	0	0	442,500	02/28/2025
7138617		BRIDGEPORT	CT		02/08/2023	7.542	332,552	0	(2)	0	0	0	405,000	03/22/2024
7138618		CONROE	TX		02/08/2023	7.775	440,279	0	(250)	0	0	0	670,000	02/28/2025
7138624		PORT JERVIS	NY		02/08/2023	7.375	79,440	0	(44)	0	0	0	294,100	02/28/2025
7138625		ANGLETON	TX		02/08/2023	7.200	122,740	0	(51)	0	0	0	193,300	02/28/2025
7138626		BAY CITY	TX		02/08/2023	7.200	128,727	0	(54)	0	0	0	151,129	02/06/2025
7138627		LA MARQUE	TX		02/08/2023	6.771	166,335	0	(35)	0	0	0	293,811	02/06/2025
7138628		CLEVELAND	OH		02/08/2023	7.226	84,504	0	(32)	0	0	0	168,640	02/06/2025
7138630		DEERFIELD BEACH	FL		02/08/2023	7.379	409,540	0	(220)	0	0	0	650,000	03/22/2024
7138631		GAUTIER	MS		02/08/2023	6.753	142,200	0	(10)	0	0	0	227,955	02/06/2025
7138635		MISHAWAKA	IN		02/08/2023	6.825	164,585	0	(30)	0	0	0	184,860	02/06/2025
7138636		ROMULUS	MI		02/08/2023	7.670	95,483	0	(52)	0	0	0	186,618	02/06/2025
7138637		MONROE	MI		02/08/2023	6.921	120,910	0	93	0	0	0	178,375	02/06/2025
7138638		MONROE	MI		02/08/2023	6.921	113,983	0	88	0	0	0	145,600	02/06/2025
7138639		PITTSBURGH	PA		02/08/2023	7.525	115,400	0	(15)	0	0	0	162,360	02/06/2025
7138640		PITTSBURGH	PA		02/08/2023	6.852	139,688	0	(5)	0	0	0	201,150	02/06/2025
7138641		SOUTH EUCLID	OH		02/08/2023	7.037	100,291	0	(40)	0	0	0	209,550	02/06/2025
7138642		GAINESVILLE	FL		02/08/2023	7.078	178,718	0	(64)	0	0	0	240,750	02/06/2025
7138646		PLANO	TX		02/08/2023	7.850	279,517	0	(149)	0	0	0	535,507	02/06/2025
7138649		WADSWORTH	OH		02/08/2023	6.939	160,340	0	(45)	0	0	0	250,000	03/22/2024
7138650		READING	PA		02/08/2023	7.383	104,329	0	(14)	0	0	0	191,820	02/06/2025
7138651		BALTIMORE	MD		02/08/2023	7.498	271,203	0	(137)	0	0	0	385,000	02/06/2025
7138652		BRIDGEPORT	CT		02/08/2023	7.687	399,039	0	(3)	0	0	0	480,000	03/22/2024
7138653		BALTIMORE	MD		02/08/2023	7.725	82,271	0	(60)	0	0	0	135,888	02/06/2025
7138654		ATLANTA	GA		02/08/2023	6.825	156,560	0	(18)	0	0	0	184,377	02/06/2025
7138656		DUNDALK	MD		02/08/2023	7.750	145,055	0	(78)	0	0	0	248,411	02/06/2025
7138659		GREENSBORO	NC		02/08/2023	7.500	101,731	0	(56)	0	0	0	218,400	02/06/2025
7138660		GREENSBORO	NC		02/08/2023	7.500	110,915	0	(61)	0	0	0	223,600	02/06/2025
7138661		GREENSBORO	NC		02/08/2023	7.650	94,766	0	(52)	0	0	0	253,450	02/06/2025
7138662		GREENSBORO	NC		02/08/2023	7.310	116,529	0	(55)	0	0	0	1,439,640	02/06/2025
7138663		GREENSBORO	NC		02/08/2023	7.310	113,898	0	(54)	0	0	0	1,503,000	02/06/2025
7138664		JACKSONVILLE	FL		02/08/2023	7.445	101,492	0	(42)	0	0	0	109,278	02/06/2025
7138665		SCOTIA	NY		02/08/2023	7.533	133,306	0	(73)	0	0	0	279,400	02/06/2025
7138666		BROOKSVILLE	FL		02/08/2023	7.925	179,183	0	(95)	0	0	0	249,370	02/06/2025
7138669		MIAMI	FL		02/08/2023	7.250	138,267	0	(73)	0	0	0	374,718	02/06/2025
7138670		LINCOLNTON	NC		02/08/2023	7.492	111,038	0	(61)	0	0	0	254,760	02/06/2025
7138671		HACKENSACK	NJ		02/08/2023	7.725	76,448	0	(41)	0	0	0	300,919	02/06/2025
7138672		DALLAS	GA		02/08/2023	6.800	113,718	0	(27)	0	0	0	1,988,580	02/06/2025
7138673		WAUKESHA	WI		02/08/2023	7.575	223,437	0	(122)	0	0	0	388,367	02/06/2025
7138674		WARNER ROBINS	GA		02/08/2023	8.175	92,187	0	(47)	0	0	0	138,000	02/06/2025
7138675		TOMS RIVER	NJ		02/08/2023	7.300	299,703	0	(138)	0	0	0	463,187	02/06/2025
7138676		BROOKFIELD	WI		02/08/2023	7.288	253,365	0	(121)	0	0	0	453,808	02/06/2025
7138677		DALLAS	TX		02/08/2023	7.488	148,223	0	(73)	0	0	0	372,000	02/06/2025
7138678		COLUMBUS	OH		02/08/2023	7.450	173,585	0	(75)	0	0	0	274,833	02/06/2025
7138680		ROSENBERG	TX		02/08/2023	7.700	121,156	0	(66)	0	0	0	239,940	02/06/2025
7138681		FORT MYERS	FL		02/08/2023	7.258	194,500	0	(78)	0	0	0	291,200	02/06/2025
7138682		FARMINGTON HILLS	MI		02/08/2023	7.552	134,411	0	(74)	0	0	0	305,805	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138683		FARMINGTON HILLS	MI		02/08/2023	7.660	97,600	0	(53)	0	0	0	160,320	02/06/2025
7138684		BALTIMORE	MD		02/08/2023	7.675	147,093	0	(79)	0	0	0	182,500	02/28/2025
7138685		WHITESBORO	TX		02/08/2023	7.825	106,180	0	(57)	0	0	0	192,500	02/06/2025
7138686		ROCHESTER	NY		02/08/2023	7.600	141,192	0	(70)	0	0	0	293,800	02/28/2025
7138687		DECATUR	GA		02/08/2023	6.912	110,915	0	(16)	0	0	0	175,624	02/06/2025
7138689		MARKHAM	IL		02/08/2023	7.425	154,770	0	(81)	0	0	0	166,320	02/06/2025
7138690		MILWAUKEE	WI		02/08/2023	7.475	198,677	0	(110)	0	0	0	385,560	02/06/2025
7138691		UNION CITY	NJ		02/08/2023	7.097	481,635	0	(184)	0	0	0	840,100	02/28/2025
7138692		PITMAN	NJ		02/08/2023	7.600	219,860	0	59	0	0	0	396,743	02/06/2025
7138693		BALTIMORE	MD		02/08/2023	7.300	135,776	0	(71)	0	0	0	224,000	02/06/2025
7138694		PHILADELPHIA	PA		02/08/2023	7.127	87,935	0	(12)	0	0	0	216,000	02/06/2025
7138695		ESSEX	MD		02/08/2023	7.288	172,758	0	(80)	0	0	0	245,520	02/06/2025
7138699		BALTIMORE	MD		02/08/2023	7.500	114,126	0	(58)	0	0	0	245,804	02/06/2025
7138700		SEATTLE	WA		02/08/2023	7.200	360,734	0	(172)	0	0	0	1,200,025	02/06/2025
7138701		SAN ANTONIO	TX		02/08/2023	6.750	362,731	0	(131)	0	0	0	866,360	02/06/2025
7138702		WILMINGTON	DE		02/08/2023	7.332	120,796	0	(58)	0	0	0	178,920	02/06/2025
7138703		WALLS	MS		02/08/2023	7.400	197,008	0	(99)	0	0	0	321,786	02/06/2025
7138704		FERNDALE	WA		02/08/2023	6.926	279,856	0	(90)	0	0	0	507,177	02/06/2025
7138705		INDIANAPOLIS	IN		02/08/2023	8.000	81,589	0	(43)	0	0	0	172,860	02/06/2025
7138706		HOUSTON	TX		02/08/2023	7.345	156,991	0	(60)	0	0	0	214,291	02/06/2025
7138710		SCRANTON	PA		02/08/2023	7.521	184,748	0	(75)	0	0	0	225,100	02/28/2025
7138712		STUART	FL		02/08/2023	7.975	107,780	0	(57)	0	0	0	181,704	02/06/2025
7138713		CLEVELAND HEIGHTS	OH		02/08/2023	7.860	147,921	0	(79)	0	0	0	309,720	02/06/2025
7138714		PISCATAWAY	NJ		02/08/2023	6.951	345,018	0	(78)	0	0	0	688,850	02/06/2025
7138716		PITTSBURGH	PA		02/08/2023	7.510	98,856	0	(13)	0	0	0	155,940	02/06/2025
7138718		BALTIMORE	MD		02/08/2023	7.525	155,480	0	(86)	0	0	0	178,500	02/28/2025
7138720		MAPLEWOOD	NJ		02/08/2023	7.320	437,299	0	184	0	0	0	722,775	02/06/2025
7138721		BALTIMORE	MD		02/08/2023	7.460	75,691	0	(44)	0	0	0	155,940	02/06/2025
7138722		BALTIMORE	MD		02/08/2023	7.478	123,636	0	(68)	0	0	0	133,860	02/06/2025
7138739		BALTIMORE	MD		02/15/2023	7.125	172,107	0	85	0	0	0	224,640	02/06/2025
7138740		JACKSONVILLE	FL		02/15/2023	7.125	146,369	0	74	0	0	0	153,720	02/06/2025
7138742		FORT PIERCE	FL		02/15/2023	7.000	111,684	0	53	0	0	0	220,320	02/06/2025
7138743		HALTOM CITY	TX		02/15/2023	7.000	99,777	0	(44)	0	0	0	258,075	02/06/2025
7138745		WATERBURY	CT		02/15/2023	7.250	232,824	0	98	0	0	0	459,360	02/06/2025
7138746		HALTOM CITY	TX		02/15/2023	7.000	106,912	0	(50)	0	0	0	254,492	02/06/2025
7138747		COLUMBIA	SC		02/15/2023	7.125	69,128	0	90	0	0	0	113,956	02/06/2025
7138748		BAYSIDE	NY		02/15/2023	7.000	448,708	0	(211)	0	0	0	1,213,524	02/06/2025
7138750		BROOKLYN	NY		02/15/2023	7.250	1,523,868	0	(9)	0	0	0	2,625,440	02/06/2025
7138751		GREENSBORO	NC		02/15/2023	7.250	101,880	0	39	0	0	0	145,200	02/06/2025
7138752		ROCKFORD	MI		02/15/2023	7.250	216,819	0	(106)	0	0	0	361,038	02/06/2025
7138753		PATERSON	NJ		02/15/2023	7.375	610,867	0	225	0	0	0	866,799	02/06/2025
7138755		PATERSON	NJ		02/15/2023	7.375	438,071	0	(229)	0	0	0	509,625	02/06/2025
7138757		HAZEL CREST	IL		02/15/2023	7.250	135,188	0	(77)	0	0	0	266,000	02/06/2025
7138759		STROUDSBURG	PA		02/15/2023	7.250	219,602	0	(28)	0	0	0	479,460	02/06/2025
7138760		READING	PA		02/15/2023	7.375	103,084	0	78	0	0	0	206,080	02/06/2025
7138761		AUSTIN	TX		02/15/2023	7.625	214,987	0	(56)	0	0	0	407,445	02/06/2025
7138762		PIGEON FORGE	TN		02/15/2023	8.000	111,176	0	(28)	0	0	0	148,962	02/06/2025
7138763		JACKSONVILLE	FL		02/15/2023	6.880	159,016	0	(48)	0	0	0	192,390	02/06/2025
7138764		NEWARK	NJ		02/15/2023	7.000	497,117	0	307	0	0	0	602,700	02/28/2025
7138765		PATERSON	NJ		02/15/2023	7.000	475,335	0	294	0	0	0	588,390	02/06/2025
7138766		PATERSON	NJ		02/15/2023	7.000	475,335	0	294	0	0	0	794,352	02/06/2025
7138767		PATERSON	NJ		02/15/2023	7.000	475,335	0	294	0	0	0	772,500	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138768		PATERSON	NJ		02/15/2023	7.000	337,933	0	209	0	0	0	694,120	02/06/2025
7138769		PATERSON	NJ		02/15/2023	7.000	330,506	0	204	0	0	0	550,671	02/06/2025
7138770		WATERBURY	CT		02/15/2023	7.000	255,182	0	456	0	0	0	325,000	03/25/2025
7138771		WILLIAMSTOWN	NJ		02/15/2023	7.000	211,468	0	(66)	0	0	0	402,646	02/06/2025
7138772		PATERSON	NJ		02/15/2023	7.000	475,786	0	287	0	0	0	728,755	02/06/2025
7138773		PATERSON	NJ		02/15/2023	7.000	475,786	0	287	0	0	0	811,794	02/06/2025
7138775		OGDENSBURG	NJ		02/15/2023	7.000	203,870	0	(229)	0	0	0	392,080	02/06/2025
7138776		BALTIMORE	MD		02/15/2023	7.000	143,948	0	77	0	0	0	148,200	02/28/2025
7138777		CEDAR HILL	TX		02/15/2023	7.000	229,670	0	(97)	0	0	0	321,214	02/06/2025
7138778		NEW HAVEN	CT		02/15/2023	7.125	293,795	0	138	0	0	0	443,430	02/06/2025
7138779		MIAMI	FL		02/15/2023	7.250	534,738	0	(274)	0	0	0	696,728	02/06/2025
7138780		IRVINGTON	NJ		02/15/2023	7.375	452,499	0	160	0	0	0	587,400	02/06/2025
7138781		FORT WORTH	TX		02/15/2023	7.250	100,522	0	(53)	0	0	0	226,930	02/06/2025
7138782		PHOENIX	AZ		02/15/2023	7.375	581,028	0	(302)	0	0	0	1,248,558	02/06/2025
7138783		ZION	IL		02/15/2023	7.375	126,829	0	(67)	0	0	0	218,420	02/06/2025
7138784		BRYN MAWR	PA		02/15/2023	7.375	362,167	0	(191)	0	0	0	526,250	02/06/2025
7138785		DELAND	FL		02/15/2023	7.250	150,239	0	(82)	0	0	0	273,240	02/06/2025
7138786		BELLEVILLE	NJ		02/15/2023	7.010	362,112	0	(276)	0	0	0	629,760	02/06/2025
7138787		HEMPSTEAD	NY		02/15/2023	8.000	832,461	0	(30,907)	0	0	0	1,129,509	02/06/2025
7138788		HENRICO	VA		02/15/2023	7.500	176,314	0	(102)	0	0	0	265,430	02/06/2025
7138789		LACKAWANNA	NY		02/15/2023	8.000	144,770	0	35	0	0	0	284,160	02/06/2025
7138790		JACKSONVILLE	FL		02/15/2023	7.750	87,207	0	23	0	0	0	163,511	02/06/2025
7138791		LUBBOCK	TX		02/15/2023	7.750	99,018	0	(44)	0	0	0	159,960	02/06/2025
7138795		JACKSONVILLE	FL		02/15/2023	7.625	257,663	0	71	0	0	0	414,800	02/06/2025
7138796		CORPUS CHRISTI	TX		02/15/2023	7.500	92,596	0	27	0	0	0	167,600	02/28/2025
7138799		WAUCONDA	IL		02/15/2023	7.500	210,638	0	61	0	0	0	309,250	02/06/2025
7138801		EDEN	NC		02/15/2023	7.500	70,674	0	77	0	0	0	135,375	02/06/2025
7138803		TOLEDO	OH		02/15/2023	7.750	95,473	0	(51)	0	0	0	149,000	02/28/2025
7138804		BIRMINGHAM	AL		02/15/2023	7.625	116,611	0	(63)	0	0	0	165,920	02/06/2025
7138805		SPARTANBURG	SC		02/15/2023	7.875	110,397	0	(58)	0	0	0	187,530	02/06/2025
7138806		SOUTHOLD	NY		02/15/2023	7.750	630,611	0	(251)	0	0	0	1,473,100	02/28/2025
7138807		CUMBERLAND	MD		02/15/2023	7.625	85,565	0	(46)	0	0	0	133,600	02/28/2025
7138808		BIRMINGHAM	AL		02/15/2023	7.625	97,529	0	(52)	0	0	0	134,260	02/06/2025
7138809		LANSDOWNE	PA		02/17/2023	4.500	299,562	0	1,064	0	0	0	418,100	02/28/2025
7138810		NEW HAVEN	CT		02/17/2023	4.750	179,185	0	686	0	0	0	454,176	02/06/2025
7138811		CHICAGO	IL		02/17/2023	5.125	125,913	0	0	0	0	0	325,180	02/06/2025
7138813		PHILADELPHIA	PA		02/17/2023	5.375	415,521	0	482	0	0	0	1,036,320	02/06/2025
7138815		LINCOLNTON	NC		02/17/2023	6.250	139,469	0	94	0	0	0	309,394	02/06/2025
7138816		PHOENIX	AZ		02/17/2023	6.500	270,355	0	115	0	0	0	426,236	02/06/2025
7138818		PHILADELPHIA	PA		02/17/2023	7.000	142,038	0	49	0	0	0	169,650	02/06/2025
7138819		LANCASTER	PA		02/17/2023	7.500	145,851	0	47	0	0	0	212,520	02/06/2025
7138820		PHILADELPHIA	PA		02/17/2023	8.125	136,445	0	41	0	0	0	191,000	02/06/2025
7138821		PHILADELPHIA	PA		02/17/2023	8.125	135,731	0	41	0	0	0	190,000	02/06/2025
7138822		PHILADELPHIA	PA		02/17/2023	7.750	222,275	0	70	0	0	0	272,600	02/28/2025
7138824		COATESVILLE	PA		02/17/2023	7.875	156,003	0	29	0	0	0	391,500	02/28/2025
7138825		SCRANTON	PA		02/17/2023	8.375	108,141	0	33	0	0	0	164,000	03/22/2024
7138827		CINCINNATI	OH		02/17/2023	7.000	99,588	0	18	0	0	0	117,500	02/06/2025
7138828		BRIDGEVIEW	IL		02/17/2023	7.250	245,018	0	34	0	0	0	348,400	02/06/2025
7138830		INDIANAPOLIS	IN		02/17/2023	7.000	141,882	0	8	0	0	0	255,636	02/06/2025
7138831		FARMERSVILLE	CA		02/17/2023	7.500	174,431	0	3	0	0	0	220,170	02/06/2025
7138832		BELLEVILLE	IL		02/17/2023	7.500	101,905	0	1	0	0	0	142,800	02/06/2025
7138833		ATLANTA	GA		02/17/2023	7.125	229,570	0	206	0	0	0	389,360	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138834		BALTIMORE	MD		02/17/2023	7.500	146,652	0	(2)	0	0	0	154,923	02/06/2025
7138835		BEECH GROVE	IN		02/17/2023	7.500	116,909	0	(4)	0	0	0	199,689	02/06/2025
7138836		NORTH CHARLESTON	SC		02/17/2023	7.500	113,218	0	(7)	0	0	0	235,004	02/06/2025
7138838		HOUSTON	TX		02/17/2023	8.500	175,216	0	114	0	0	0	308,142	02/06/2025
7138840		BALTIMORE	MD		02/17/2023	7.750	168,603	0	(9)	0	0	0	275,000	02/06/2025
7138842		PORTLAND	OR		02/17/2023	7.750	307,957	0	(22)	0	0	0	538,106	02/06/2025
7138844		JACKSON	MS		02/17/2023	7.875	82,081	0	(6)	0	0	0	108,673	02/06/2025
7138845		CHARLOTTE	NC		02/17/2023	7.750	195,553	0	(1)	0	0	0	328,670	02/06/2025
7138846		FORT WORTH	TX		02/17/2023	8.500	207,879	0	(354)	0	0	0	382,916	02/06/2025
7138847		AURORA	IL		02/17/2023	8.250	216,983	0	(15)	0	0	0	297,900	03/11/2024
7138848		COLUMBUS	OH		02/17/2023	8.875	345,225	0	(22)	0	0	0	355,000	02/28/2025
7138852		BELLEVILLE	IL		02/17/2023	7.875	118,100	0	(6)	0	0	0	192,000	02/06/2025
7138853		ATLANTA	GA		02/17/2023	7.625	153,836	0	(11)	0	0	0	207,000	02/06/2025
7138856		PENSACOLA	FL		02/17/2023	9.625	133,087	0	(8)	0	0	0	176,798	02/06/2025
7138858		SAUK VILLAGE	IL		02/17/2023	10.375	119,085	0	(6)	0	0	0	187,572	02/06/2025
7138859		SAUK VILLAGE	IL		02/17/2023	10.625	108,787	0	(5)	0	0	0	218,440	02/06/2025
7138860		CHICAGO HEIGHTS	IL		02/17/2023	8.250	180,057	0	(13)	0	0	0	215,004	02/06/2025
7138863		CLEVELAND	MS		02/17/2023	7.500	83,371	0	(10)	0	0	0	97,570	02/06/2025
7138864		TRENTON	NJ		02/17/2023	8.500	99,335	0	(7)	0	0	0	229,500	02/06/2025
7138865		INDIANAPOLIS	IN		02/17/2023	9.750	72,493	0	(4)	0	0	0	140,000	02/06/2025
7138867		LAKEWOOD	CO		02/17/2023	8.125	767,771	0	(49)	0	0	0	1,089,000	03/11/2024
7138869		SAUK VILLAGE	IL		02/17/2023	9.000	108,399	0	(7)	0	0	0	223,020	02/06/2025
7138870		BALTIMORE	MD		02/17/2023	7.875	148,420	0	105	0	0	0	197,160	02/06/2025
7138872		VISALIA	CA		02/17/2023	8.250	157,275	0	(11)	0	0	0	244,488	02/06/2025
7138876		HAMMOND	IN		02/17/2023	8.375	158,105	0	(11)	0	0	0	239,730	02/06/2025
7138877		STREAMWOOD	IL		02/17/2023	7.500	175,858	0	(13)	0	0	0	235,582	02/06/2025
7138878		ROSELLE	IL		02/17/2023	7.500	258,610	0	(19)	0	0	0	339,606	02/06/2025
7138879		CHICAGO	IL		02/17/2023	8.375	202,391	0	(13)	0	0	0	318,630	02/06/2025
7138881		WILMINGTON	DE		02/17/2023	11.000	110,207	0	(2)	0	0	0	131,950	02/06/2025
7138884		CURTIS BAY	MD		02/17/2023	9.375	140,341	0	(8)	0	0	0	190,000	02/28/2025
7138885		STANTONSBURG	NC		02/17/2023	9.250	154,609	0	(9)	0	0	0	214,000	02/06/2025
7138886		BEAUFORT	SC		02/17/2023	7.750	193,406	0	(14)	0	0	0	293,440	02/06/2025
7138887		FAYETTEVILLE	NC		02/17/2023	8.250	107,388	0	(7)	0	0	0	146,000	02/06/2025
7138888		KANSAS CITY	MO		02/17/2023	8.250	133,867	0	(9)	0	0	0	170,390	02/06/2025
7138889		PORT ROYAL	SC		02/17/2023	7.875	193,530	0	(14)	0	0	0	261,744	02/06/2025
7138890		TYLER	TX		02/17/2023	8.250	212,969	0	140	0	0	0	647,718	02/06/2025
7138891		TRENTON	NJ		02/17/2023	7.875	99,359	0	(7)	0	0	0	213,060	02/06/2025
7138892		ALBEMARLE	NC		02/17/2023	7.875	90,884	0	66	0	0	0	94,520	02/06/2025
7138893		DOLTON	IL		02/17/2023	8.250	128,612	0	(9)	0	0	0	175,000	02/06/2025
7138894		MILWAUKEE	WI		02/17/2023	8.625	77,417	0	47	0	0	0	160,930	02/06/2025
7138895		HAMMOND	IN		02/17/2023	8.000	132,236	0	(9)	0	0	0	150,552	02/06/2025
7138897		WICHITA	KS		02/17/2023	9.000	82,657	0	(5)	0	0	0	130,680	02/06/2025
7138898		DISTRICT HEIGHTS	MD		02/17/2023	9.250	98,210	0	(1)	0	0	0	205,045	02/06/2025
7138902		RICHMOND HILL	GA		02/17/2023	7.750	191,743	0	(14)	0	0	0	438,289	02/06/2025
7138904		HOMEWOOD	IL		02/17/2023	8.625	146,202	0	(9)	0	0	0	179,322	02/06/2025
7139018		ABILENE	TX		03/24/2023	4.000	114,993	0	182	0	0	0	292,500	02/06/2025
7139019		ABILENE	TX		03/24/2023	4.000	65,547	0	120	0	0	0	197,292	02/06/2025
7139020		ABILENE	TX		03/24/2023	4.000	64,135	0	118	0	0	0	135,087	02/06/2025
7139021		FORT WAYNE	IN		03/24/2023	4.500	214,165	0	279	0	0	0	362,000	02/06/2025
7139022		PHOENIX	AZ		03/24/2023	4.375	243,080	0	301	0	0	0	437,920	02/06/2025
7139023		SEATTLE	WA		03/24/2023	3.750	427,395	0	654	0	0	0	936,480	02/06/2025
7139024		PHILADELPHIA	PA		03/24/2023	5.375	120,080	0	116	0	0	0	173,880	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139025		COLUMBIA	SC		03/24/2023	4.000	77,772	0	143	0	0	0	161,130	02/06/2025
7139026		UNIVERSAL CITY	TX		03/24/2023	4.625	162,397	0	241	0	0	0	313,712	02/06/2025
7139027		SEATTLE	WA		03/24/2023	4.500	324,443	0	422	0	0	0	643,851	02/06/2025
7139029		CASA GRANDE	AZ		03/24/2023	4.500	159,956	0	226	0	0	0	397,540	02/06/2025
7139030		MILWAUKEE	WI		03/24/2023	4.250	134,663	0	226	0	0	0	292,980	02/06/2025
7139031		PHOENIX	AZ		03/24/2023	4.875	69,526	0	68	0	0	0	286,220	02/06/2025
7139032		PHOENIX	AZ		03/24/2023	4.875	69,526	0	68	0	0	0	286,330	02/06/2025
7139035		COVINGTON	KY		03/24/2023	4.875	401,752	0	492	0	0	0	633,000	02/28/2025
7139037		CHATTANOOGA	TN		03/24/2023	4.500	116,783	0	166	0	0	0	379,440	02/06/2025
7139038		INDIANAPOLIS	IN		03/24/2023	4.500	132,382	0	182	0	0	0	170,208	02/06/2025
7139039		LAKEWOOD	WA		03/24/2023	3.875	243,612	0	362	0	0	0	414,700	02/06/2025
7139042		MINNEAPOLIS	MN		03/24/2023	4.875	233,592	0	277	0	0	0	439,110	02/06/2025
7139043		ORANGE CITY	FL		03/24/2023	4.250	118,195	0	162	0	0	0	286,810	02/06/2025
7139044		TACOMA	WA		03/24/2023	3.875	116,006	0	172	0	0	0	419,553	02/06/2025
7139045		GILBERT	AZ		03/24/2023	4.375	310,795	0	377	0	0	0	580,800	02/06/2025
7139046		AUSTELL	GA		03/24/2023	5.500	165,017	0	123	0	0	0	353,856	02/06/2025
7139047		LOUISVILLE	KY		03/24/2023	4.625	128,292	0	154	0	0	0	203,148	02/06/2025
7139048		KENT	WA		03/24/2023	4.125	378,495	0	550	0	0	0	910,336	02/06/2025
7139049		MILWAUKEE	WI		03/24/2023	4.000	91,445	0	133	0	0	0	184,400	02/28/2025
7139050		ABILENE	TX		03/24/2023	4.000	66,141	0	101	0	0	0	163,108	02/06/2025
7139052		SCOTTSDALE	AZ		03/24/2023	4.000	642,607	0	864	0	0	0	1,364,660	02/06/2025
7139053		NORTH HIGHLANDS	CA		03/24/2023	4.375	211,854	0	285	0	0	0	350,760	02/06/2025
7139056		JACKSONVILLE	FL		03/24/2023	4.000	95,906	0	148	0	0	0	158,868	02/06/2025
7139057		JACKSONVILLE	FL		03/24/2023	4.000	98,406	0	160	0	0	0	239,080	02/06/2025
7139058		MARIETTA	GA		03/24/2023	5.625	179,825	0	107	0	0	0	454,485	02/06/2025
7139059		MABLETON	GA		03/24/2023	5.500	172,678	0	111	0	0	0	368,640	02/06/2025
7139060		ABILENE	TX		03/24/2023	4.000	69,920	0	129	0	0	0	173,972	02/06/2025
7139061		ABILENE	TX		03/24/2023	4.000	69,278	0	128	0	0	0	183,557	02/06/2025
7139062		SAN ANTONIO	TX		03/24/2023	4.875	160,345	0	199	0	0	0	309,344	02/06/2025
7139063		JEFFERSONVILLE	IN		03/24/2023	4.250	101,336	0	130	0	0	0	204,484	02/06/2025
7139064		SCOTTSDALE	AZ		03/24/2023	4.500	651,374	0	829	0	0	0	1,499,670	02/06/2025
7139066		MESA	AZ		03/24/2023	5.875	427,914	0	367	0	0	0	741,680	02/06/2025
7139067		TILLAMOOK	OR		03/24/2023	4.250	189,231	0	248	0	0	0	706,120	02/06/2025
7139069		HIXON	TN		03/24/2023	4.250	142,497	0	205	0	0	0	434,700	02/06/2025
7139070		MESA	AZ		03/24/2023	3.875	164,538	0	255	0	0	0	440,440	02/06/2025
7139071		ST PETERSBURG	FL		03/24/2023	3.750	180,402	0	384	0	0	0	477,020	02/06/2025
7139072		TUCSON	AZ		03/24/2023	4.375	179,536	0	241	0	0	0	387,233	02/06/2025
7139073		HOLLYWOOD	FL		03/24/2023	5.000	448,436	0	523	0	0	0	1,519,500	02/28/2025
7139074		SCOTTSDALE	AZ		03/24/2023	3.750	355,982	0	649	0	0	0	1,628,285	02/06/2025
7139075		EMMETT	ID		03/24/2023	4.125	271,323	0	382	0	0	0	500,000	03/22/2024
7139077		CHANDLER	AZ		03/24/2023	4.000	246,810	0	355	0	0	0	473,214	02/06/2025
7139080		SCOTTSDALE	AZ		03/24/2023	4.625	325,788	0	353	0	0	0	945,504	02/06/2025
7139082		TACOMA	WA		03/24/2023	4.250	331,494	0	501	0	0	0	599,142	02/06/2025
7139083		DES MOINES	IA		03/24/2023	4.250	101,118	0	153	0	0	0	214,700	02/06/2025
7139086		REIDSVILLE	NC		03/24/2023	4.500	48,169	0	62	0	0	0	164,720	02/06/2025
7139087		MINNEAPOLIS	MN		03/24/2023	3.500	187,775	0	374	0	0	0	353,800	02/06/2025
7139088		TUCSON	AZ		03/24/2023	4.500	106,784	0	146	0	0	0	154,940	02/06/2025
7139089		TUCSON	AZ		03/24/2023	4.125	140,621	0	194	0	0	0	265,000	03/22/2024
7139090		LAKESIDE	AZ		03/24/2023	5.875	373,199	0	277	0	0	0	625,320	02/06/2025
7139091		ARLINGTON	WA		03/24/2023	4.250	301,774	0	410	0	0	0	581,611	02/06/2025
7139092		FEDERAL WAY	WA		03/24/2023	5.000	472,827	0	488	0	0	0	1,003,214	02/06/2025
7139093		LAKEWOOD	WA		03/24/2023	3.750	221,421	0	348	0	0	0	375,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139098		GILBERT	AZ		03/24/2023	4.250	302,123	0	428	0	0	0	601,838	02/06/2025
7139099		DENVER	CO		03/24/2023	3.750	474,929	0	787	0	0	0	800,160	02/06/2025
7139100		DECATUR	GA		03/24/2023	4.125	102,079	0	153	0	0	0	211,600	02/28/2025
7139102		OKLAHOMA CITY	OK		03/24/2023	4.250	130,666	0	180	0	0	0	241,468	02/06/2025
7139103		CHATTANOOGA	TN		03/24/2023	5.000	89,105	0	80	0	0	0	274,875	02/06/2025
7139104		CANTON	MS		03/24/2023	4.000	197,187	0	298	0	0	0	378,884	02/06/2025
7139105		PHOENIX	AZ		03/24/2023	4.750	207,158	0	256	0	0	0	372,787	02/06/2025
7139106		ABILENE	TX		03/24/2023	4.125	66,418	0	98	0	0	0	150,875	02/06/2025
7139108		CANBY	OR		03/24/2023	5.250	387,881	0	361	0	0	0	675,090	02/06/2025
7139109		EVERETT	WA		03/24/2023	4.000	259,060	0	384	0	0	0	831,680	02/06/2025
7139110		MOSES LAKE	WA		03/24/2023	3.750	141,992	0	223	0	0	0	355,000	03/22/2024
7139111		LAKEWOOD	WA		03/24/2023	3.875	117,510	0	157	0	0	0	500,000	03/22/2024
7139112		PHILADELPHIA	PA		03/24/2023	5.500	157,110	0	142	0	0	0	270,600	02/06/2025
7139113		TUCSON	AZ		03/24/2023	4.125	135,000	0	191	0	0	0	211,750	02/06/2025
7139114		TACOMA	WA		03/24/2023	4.250	236,679	0	374	0	0	0	512,544	02/06/2025
7139115		KENTWOOD	MI		03/24/2023	4.250	197,142	0	273	0	0	0	375,408	02/06/2025
7139116		FORT WAYNE	IN		03/24/2023	4.500	204,445	0	265	0	0	0	243,600	02/06/2025
7139117		MIDDLETOWN	OH		03/24/2023	4.500	138,506	0	197	0	0	0	230,000	03/22/2024
7139118		ABILENE	TX		03/24/2023	4.250	61,111	0	84	0	0	0	108,300	02/06/2025
7139119		MATTHEWS	NC		03/24/2023	4.375	204,002	0	273	0	0	0	368,965	02/06/2025
7139120		LAGRANGE	GA		03/24/2023	5.250	118,434	0	90	0	0	0	205,184	02/06/2025
7139121		CLARKSVILLE	TN		03/24/2023	4.250	87,790	0	112	0	0	0	110,750	02/06/2025
7139123		PEORIA	AZ		03/24/2023	4.500	258,592	0	319	0	0	0	488,511	02/06/2025
7139124		TAMPA	FL		03/24/2023	3.875	284,957	0	423	0	0	0	640,048	02/06/2025
7139125		HARRISON	TN		03/24/2023	5.000	113,912	0	100	0	0	0	212,850	02/06/2025
7139126		CASA GRANDE	AZ		03/24/2023	4.500	254,323	0	318	0	0	0	422,375	02/06/2025
7139127		APACHE JUNCTION	AZ		03/24/2023	5.750	382,796	0	370	0	0	0	688,560	02/06/2025
7139128		BROKEN ARROW	OK		03/24/2023	4.375	142,731	0	188	0	0	0	238,128	02/06/2025
7139131		DENVER	CO		03/24/2023	4.125	162,520	0	271	0	0	0	448,500	02/28/2025
7139132		MIDLOTHIAN	TX		03/24/2023	5.250	158,402	0	121	0	0	0	287,388	02/06/2025
7139133		HOUSTON	TX		03/24/2023	4.250	140,104	0	175	0	0	0	264,384	02/06/2025
7139134		HAMILTON	OH		03/24/2023	4.375	95,397	0	130	0	0	0	301,860	02/06/2025
7139136		PHOENIX	AZ		03/24/2023	4.625	206,247	0	326	0	0	0	413,142	02/06/2025
7139137		FORT LAUDERDALE	FL		03/24/2023	4.875	130,164	0	149	0	0	0	338,912	02/06/2025
7139139		APACHE JUNCTION	AZ		03/24/2023	5.000	198,288	0	222	0	0	0	337,389	02/06/2025
7139141		CHATTANOOGA	TN		03/24/2023	4.250	118,836	0	151	0	0	0	343,308	02/06/2025
7139142		CHATTANOOGA	TN		03/24/2023	6.750	106,417	0	49	0	0	0	267,546	02/06/2025
7139144		COLUMBUS	OH		03/24/2023	5.125	142,128	0	139	0	0	0	275,000	02/28/2025
7139147		FORT WAYNE	IN		03/24/2023	5.875	123,670	0	110	0	0	0	220,400	02/06/2025
7139148		MONTGOMERY	AL		03/24/2023	4.375	91,781	0	106	0	0	0	162,955	02/06/2025
7139150		WILMINGTON	DE		03/24/2023	6.125	144,610	0	107	0	0	0	285,700	02/28/2025
7139151		SAN PABLO	CA		03/24/2023	5.500	410,616	0	304	0	0	0	749,700	02/06/2025
7139154		SNOHOMISH	WA		03/24/2023	5.750	328,528	0	292	0	0	0	720,138	02/06/2025
7139156		MONTGOMERY	AL		03/24/2023	5.000	92,410	0	104	0	0	0	190,476	02/06/2025
7139157		MESA	AZ		03/24/2023	6.250	232,526	0	153	0	0	0	422,240	02/06/2025
7139158		ODESSA	TX		03/24/2023	6.125	127,012	0	75	0	0	0	228,750	02/06/2025
7139159		TACOMA	WA		03/24/2023	5.625	315,351	0	272	0	0	0	472,787	02/06/2025
7139160		BREMERTON	WA		03/24/2023	5.875	352,972	0	261	0	0	0	499,000	03/22/2024
7139163		EVANS	GA		03/24/2023	6.625	221,249	0	80	0	0	0	496,296	02/06/2025
7139164		JACKSONVILLE	FL		03/24/2023	6.000	118,429	0	74	0	0	0	127,680	02/06/2025
7139165		FORT WORTH	TX		03/24/2023	8.000	187,001	0	32	0	0	0	328,206	02/06/2025
7139167		MEMPHIS	TN		03/24/2023	6.250	100,856	0	73	0	0	0	235,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139168		LEAGUE CITY	TX		03/24/2023	6.750	209,182	0	64	0	0	0	492,840	02/06/2025
7139169		CHANDLER	AZ		03/24/2023	6.500	272,483	0	183	0	0	0	425,600	02/06/2025
7139170		BILLINGS	MT		03/24/2023	6.875	163,381	0	64	0	0	0	263,520	02/06/2025
7139172		MESA	AZ		03/24/2023	5.875	238,850	0	162	0	0	0	470,844	02/06/2025
7139173		SARATOGA SPRINGS	NY		03/24/2023	6.875	284,419	0	83	0	0	0	453,860	02/06/2025
7139174		MACON	GA		03/24/2023	6.375	109,092	0	66	0	0	0	154,200	03/25/2025
7139175		PUYALLUP	WA		03/24/2023	6.875	338,314	0	126	0	0	0	547,800	02/06/2025
7139176		TULSA	OK		03/24/2023	6.875	130,199	0	39	0	0	0	197,247	02/06/2025
7139178		SCOTTSDALE	AZ		03/24/2023	6.500	414,544	0	190	0	0	0	831,820	02/06/2025
7139180		PORT ANGELES	WA		03/24/2023	6.375	467,219	0	256	0	0	0	641,250	02/06/2025
7139181		SCOTTSDALE	AZ		03/24/2023	7.125	176,204	0	(37)	0	0	0	1,009,019	02/06/2025
7139183		PEORIA	AZ		03/24/2023	6.750	255,202	0	99	0	0	0	443,303	02/06/2025
7139184		BESSEMER CITY	NC		03/24/2023	7.125	103,976	0	14	0	0	0	358,680	02/06/2025
7139185		OKLAHOMA CITY	OK		03/24/2023	7.250	88,392	0	22	0	0	0	154,860	02/06/2025
7139187		SEATTLE	WA		03/24/2023	7.500	382,875	0	32	0	0	0	610,324	02/06/2025
7139188		MIDDLETOWN	OH		03/24/2023	7.000	168,546	0	77	0	0	0	240,000	02/28/2025
7139189		COLUMBUS	OH		03/24/2023	7.125	139,440	0	39	0	0	0	174,240	02/06/2025
7139190		PHOENIX	AZ		03/24/2023	8.000	192,437	0	15	0	0	0	423,072	02/06/2025
7139193		MACON	GA		03/24/2023	7.375	98,582	0	21	0	0	0	223,860	02/06/2025
7139195		CHARLOTTE	NC		03/24/2023	7.375	246,764	0	30	0	0	0	474,946	02/06/2025
7139196		LEESBURG	GA		03/24/2023	7.500	151,140	0	31	0	0	0	287,870	02/06/2025
7139198		ROME	GA		03/24/2023	7.750	157,337	0	27	0	0	0	251,790	02/06/2025
7139199		CARTERSVILLE	GA		03/24/2023	8.000	168,582	0	13	0	0	0	329,475	02/06/2025
7139200		ATLANTA	GA		03/24/2023	7.750	198,587	0	16	0	0	0	354,660	02/06/2025
7139201		FOREST PARK	GA		03/24/2023	7.500	162,652	0	15	0	0	0	322,848	02/06/2025
7139202		ATLANTA	GA		03/24/2023	7.250	147,955	0	32	0	0	0	248,000	02/06/2025
7139203		ATLANTA	GA		03/24/2023	6.875	165,174	0	41	0	0	0	290,521	02/06/2025
7139222		PHILLIPSBURG	NJ		02/23/2023	7.165	122,890	0	(30)	0	0	0	178,000	02/06/2025
7139224		JACKSONVILLE	FL		02/23/2023	6.760	168,535	0	0	0	0	0	290,279	02/06/2025
7139225		HOPEWELL	VA		02/23/2023	6.913	123,451	0	97	0	0	0	153,125	02/06/2025
7139226		MARICOPA	AZ		02/23/2023	6.260	184,826	0	30	0	0	0	346,788	02/06/2025
7139228		INDEPENDENCE	MO		02/23/2023	6.710	111,813	0	(1)	0	0	0	153,680	02/06/2025
7139229		TOWSON	MD		02/23/2023	6.635	233,721	0	8	0	0	0	321,770	02/06/2025
7139230		CITRUS SPRINGS	FL		02/23/2023	6.915	129,514	0	(18)	0	0	0	237,168	02/06/2025
7139231		OCALA	FL		02/23/2023	6.710	127,271	0	(6)	0	0	0	174,080	02/06/2025
7139232		PENSACOLA	FL		02/23/2023	6.710	101,648	0	(1)	0	0	0	153,670	02/06/2025
7139233		RICHMOND	VA		02/23/2023	6.867	167,452	0	(21)	0	0	0	244,350	02/06/2025
7139234		FORT WORTH	TX		02/23/2023	7.038	234,573	0	(2)	0	0	0	433,376	02/06/2025
7139235		TOLEDO	OH		02/23/2023	7.044	77,265	0	(2)	0	0	0	188,750	02/06/2025
7139236		JACKSONVILLE	FL		02/23/2023	6.760	90,861	0	(2)	0	0	0	144,823	02/06/2025
7139237		JACKSONVILLE	FL		02/23/2023	6.760	117,984	0	(6)	0	0	0	175,926	02/06/2025
7139238		JACKSONVILLE	FL		02/23/2023	6.885	92,028	0	(8)	0	0	0	175,540	02/06/2025
7139239		SAVANNAH	GA		02/23/2023	6.994	145,757	0	(28)	0	0	0	158,991	02/06/2025
7139240		SAN MARCOS	TX		02/23/2023	6.867	253,368	0	(1)	0	0	0	309,276	02/06/2025
7139241		SANFORD	FL		02/23/2023	6.561	179,954	0	163	0	0	0	373,008	02/06/2025
7139242		BALTIMORE	MD		02/23/2023	6.869	157,609	0	(23)	0	0	0	163,560	02/06/2025
7139243		DETROIT	MI		02/23/2023	7.072	82,998	0	(7)	0	0	0	120,000	02/06/2025
7139245		DETROIT	MI		02/23/2023	7.040	168,372	0	(18)	0	0	0	212,800	02/06/2025
7139246		BALTIMORE	MD		02/23/2023	6.753	94,367	0	(2)	0	0	0	220,320	02/06/2025
7139247		BALTIMORE	MD		02/23/2023	6.878	94,515	0	(5)	0	0	0	236,250	02/06/2025
7139248		DAYTON	OH		02/23/2023	6.742	103,649	0	7	0	0	0	222,970	02/06/2025
7139249		TRENTON	NJ		02/23/2023	6.811	177,288	0	(16)	0	0	0	280,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139250		INDIANAPOLIS	IN		02/23/2023	7.119	124,272	0	(31)	0	0	0	176,850	02/06/2025
7139251		PHILADELPHIA	PA		02/23/2023	7.010	250,324	0	11	0	0	0	301,200	02/06/2025
7139252		DUNDALK	MD		02/23/2023	6.915	147,265	0	(27)	0	0	0	168,896	02/06/2025
7139256		JACKSONVILLE	FL		02/23/2023	7.119	231,082	0	162	0	0	0	382,800	02/28/2025
7139258		BALTIMORE	MD		02/23/2023	6.636	123,042	0	(5)	0	0	0	195,000	03/17/2025
7139259		EDGEWOOD	MD		02/23/2023	6.915	171,480	0	(27)	0	0	0	216,920	02/06/2025
7139262		PARKVILLE	MD		02/23/2023	6.788	171,702	0	147	0	0	0	254,007	02/06/2025
7139265		TUCSON	AZ		02/23/2023	6.791	189,176	0	162	0	0	0	283,938	02/06/2025
7139266		PASADENA	TX		02/23/2023	6.791	143,035	0	(8)	0	0	0	263,514	02/06/2025
7139267		CHICAGO	IL		02/23/2023	7.038	274,599	0	(43)	0	0	0	400,000	02/28/2025
7139268		BALTIMORE	MD		02/23/2023	6.788	153,361	0	(11)	0	0	0	281,220	02/06/2025
7139269		PARKVILLE	MD		02/23/2023	6.886	157,390	0	(31)	0	0	0	245,250	02/06/2025
7139270		PHILADELPHIA	PA		02/23/2023	7.040	209,237	0	(5)	0	0	0	307,500	02/06/2025
7139271		CAPITOL HEIGHTS	MD		02/23/2023	6.742	89,286	0	(5)	0	0	0	462,648	02/06/2025
7139272		BALTIMORE	MD		02/23/2023	6.867	107,953	0	6	0	0	0	240,000	02/28/2025
7139273		TOLEDO	OH		02/23/2023	6.994	90,965	0	(2)	0	0	0	194,000	02/06/2025
7139276		MEDIA	PA		02/23/2023	6.913	431,057	0	(51)	0	0	0	509,248	02/06/2025
7139311		RIVERDALE	GA		03/30/2023	4.220	71,450	0	146	0	0	0	317,688	02/06/2025
7139312		STATEN ISLAND	NY		03/30/2023	4.750	351,883	0	775	0	0	0	826,369	02/06/2025
7139313		COLUMBUS	GA		03/30/2023	4.120	38,566	0	81	0	0	0	173,493	02/06/2025
7139314		GREENSBURG	IN		03/30/2023	4.130	75,608	0	55	0	0	0	270,320	02/06/2025
7139315		BERNIE	MO		03/30/2023	4.200	45,125	0	201	0	0	0	225,750	02/06/2025
7139316		STATEN ISLAND	NY		03/30/2023	4.840	265,408	0	541	0	0	0	654,132	02/06/2025
7139317		MIDDLETOWN	OH		03/30/2023	4.410	97,733	0	858	0	0	0	431,718	02/06/2025
7139319		KENT	WA		03/30/2023	4.120	160,457	0	3,337	0	0	0	739,246	02/06/2025
7139320		BAY SHORE	NY		03/30/2023	4.000	277,491	0	306	0	0	0	738,750	02/06/2025
7139322		POTTSTOWN	PA		03/30/2023	3.000	95,188	0	190	0	0	0	333,792	02/06/2025
7139323		STUARTS DRAFT	VA		03/30/2023	4.000	216,105	0	316	0	0	0	642,070	02/06/2025
7139325		FREEPORT	NY		03/30/2023	4.250	246,863	0	492	0	0	0	812,076	02/06/2025
7139326		SAND SPRINGS	OK		03/30/2023	5.000	20,872	0	17	0	0	0	188,600	02/06/2025
7139327		STONE MOUNTAIN	GA		03/30/2023	5.000	107,971	0	208	0	0	0	362,260	02/06/2025
7139328		GREENFIELD	MA		03/30/2023	5.000	56,375	0	53	0	0	0	220,348	02/06/2025
7139329		BRADENTON	FL		03/30/2023	4.500	175,480	0	560	0	0	0	341,000	02/06/2025
7139330		MARIETTA	GA		03/30/2023	4.990	54,246	0	261	0	0	0	384,772	02/06/2025
7139331		FRANKSVILLE	WI		03/30/2023	5.000	181,641	0	183	0	0	0	462,892	02/06/2025
7139332		WEST BOYLSTON	MA		03/30/2023	3.500	65,503	0	377	0	0	0	804,708	02/06/2025
7139334		WESTVILLE	NJ		03/30/2023	3.500	70,605	0	131	0	0	0	288,376	02/06/2025
7139335		KATY	TX		03/30/2023	4.375	42,838	0	138	0	0	0	293,436	02/06/2025
7139336		CHICAGO	IL		03/30/2023	4.000	59,005	0	246	0	0	0	294,450	02/06/2025
7139337		RACINE	WI		03/30/2023	4.300	61,968	0	427	0	0	0	238,750	02/06/2025
7139339		PINEDALE	AZ		03/30/2023	4.500	82,209	0	17	0	0	0	360,150	02/06/2025
7139340		HENDERSON	NV		03/30/2023	3.875	118,866	0	145	0	0	0	489,104	02/06/2025
7139341		PALM HARBOR	FL		03/30/2023	3.250	31,989	0	36	0	0	0	616,192	02/06/2025
7139342		PLANTATION	FL		03/30/2023	3.750	301,651	0	119	0	0	0	1,161,204	02/06/2025
7139343		HIALEAH	FL		03/30/2023	4.000	191,552	0	536	0	0	0	996,510	02/06/2025
7139344		DOWNEY	CA		03/30/2023	4.125	184,770	0	206	0	0	0	1,677,940	02/06/2025
7139346		MECCA	CA		03/30/2023	3.500	37,310	0	160	0	0	0	354,330	02/06/2025
7139347		STOCKTON	CA		03/30/2023	3.125	66,725	0	113	0	0	0	505,195	02/06/2025
7139348		BRONX	NY		03/30/2023	4.250	60,131	0	61	0	0	0	1,335,000	02/28/2025
7139349		NEWNAN	GA		03/30/2023	3.750	206,891	0	310	0	0	0	1,268,680	02/06/2025
7139350		PATERSON	NJ		03/30/2023	3.000	24,826	0	103	0	0	0	837,200	02/28/2025
7139351		EDISON	NJ		03/30/2023	4.125	367,549	0	398	0	0	0	1,337,106	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139353		DEERFIELD	MI		03/30/2023	3.625	60,361	0	21	0	0	0	271,170	02/06/2025
7139354		KANSAS CITY	KS		03/30/2023	3.375	19,035	0	37	0	0	0	154,350	02/06/2025
7139355		WINSLOW	AR		03/30/2023	3.375	82,487	0	136	0	0	0	391,300	02/28/2025
7139356		WEST FORK	AR		03/30/2023	4.500	39,372	0	31	0	0	0	260,400	02/28/2025
7139357		CHICAGO	IL		03/30/2023	3.750	85,433	0	(285)	0	0	0	367,375	02/06/2025
7139358		DARIEN	IL		03/30/2023	5.000	55,538	0	813	0	0	0	595,700	02/06/2025
7139359		SAINT LOUIS	MO		03/30/2023	5.000	30,009	0	45	0	0	0	120,320	02/06/2025
7139360		CANTON	GA		03/30/2023	4.750	355,243	0	242	0	0	0	1,010,352	02/06/2025
7139361		BUFFALO	NY		03/30/2023	5.000	43,650	0	(10)	0	0	0	173,794	02/06/2025
7139363		SHEPHERDSTOWN	WV		03/30/2023	2.872	171,648	0	602	0	0	0	512,082	02/06/2025
7139365		VALENCIA	CA		03/30/2023	3.488	387,216	0	1,959	0	0	0	1,663,090	02/06/2025
7139366		NAPLES	FL		03/30/2023	4.380	124,048	0	1,430	0	0	0	912,221	02/06/2025
7139367		WEST COVINA	CA		03/30/2023	4.875	283,670	0	234	0	0	0	847,728	02/06/2025
7139368		SUWANEE	GA		03/30/2023	3.000	129,877	0	767	0	0	0	906,750	02/06/2025
7139369		AURORA	IL		03/30/2023	3.260	60,750	0	547	0	0	0	152,000	03/22/2024
7139371		SEWICKLEY	PA		03/30/2023	4.000	300,067	0	184	0	0	0	784,300	02/06/2025
7139372		JACKSONVILLE	FL		03/30/2023	4.500	31,850	0	143	0	0	0	156,180	02/06/2025
7139373		NEWNAN	GA		03/30/2023	3.500	47,561	0	82	0	0	0	273,263	02/06/2025
7139374		BROOKLYN	NY		03/30/2023	3.875	512,408	0	379	0	0	0	1,571,940	02/06/2025
7139375		CHICAGO	IL		03/30/2023	5.000	257,317	0	243	0	0	0	587,000	03/11/2024
7139377		JOHNSBURG	IL		03/30/2023	3.000	30,042	0	(6,768)	0	0	0	708,972	02/06/2025
7139378		MEMPHIS	TN		03/30/2023	3.500	91,357	0	1,083	0	0	0	309,282	02/06/2025
7139379		COUNTRY CLUB HILLS	IL		03/30/2023	3.000	81,592	0	1,393	0	0	0	240,130	02/06/2025
7139380		SAGINAW	MI		03/30/2023	3.375	35,300	0	394	0	0	0	117,392	02/06/2025
7139381		MEMPHIS	TN		03/30/2023	3.750	71,614	0	801	0	0	0	247,244	02/06/2025
7139383		WHITE HOUSE	TN		03/30/2023	4.125	19,402	0	202	0	0	0	243,200	02/06/2025
7139385		PEORIA	AZ		03/30/2023	4.750	144,005	0	97	0	0	0	517,149	02/06/2025
7139386		STAMFORD	CT		03/30/2023	4.750	235,089	0	139	0	0	0	512,604	02/06/2025
7139387		GLENDALE	AZ		03/30/2023	4.625	159,510	0	283	0	0	0	522,655	02/06/2025
7139389		STRATHAM	NH		03/30/2023	4.000	239,965	0	398	0	0	0	795,915	02/06/2025
7139390		BUFFALO	NY		03/30/2023	4.500	31,235	0	26	0	0	0	220,440	02/06/2025
7139391		CHICAGO	IL		03/30/2023	6.850	18,087	0	82	0	0	0	464,940	02/06/2025
7139392		SNELLVILLE	GA		03/30/2023	3.500	96,263	0	166	0	0	0	401,992	02/06/2025
7139393		CHICAGO	IL		03/30/2023	4.500	85,083	0	149	0	0	0	312,543	02/06/2025
7139394		UPPER DARBY	PA		03/30/2023	4.875	100,987	0	771	0	0	0	557,991	02/06/2025
7139395		NEW BEDFORD	MA		03/30/2023	3.125	164,492	0	429	0	0	0	732,420	02/06/2025
7139396		COLLEGE PARK	MD		03/30/2023	4.875	140,379	0	1,347	0	0	0	638,028	02/06/2025
7139397		COLLEGE PARK	MD		03/30/2023	4.875	104,301	0	196	0	0	0	853,111	02/06/2025
7139398		COLLEGE PARK	MD		03/30/2023	4.875	96,144	0	175	0	0	0	887,632	02/06/2025
7139399		COLLEGE PARK	MD		03/30/2023	4.875	156,237	0	402	0	0	0	768,859	02/06/2025
7139400		VALRICO	FL		03/30/2023	3.375	188,625	0	504	0	0	0	426,600	02/06/2025
7139401		ROUND ROCK	TX		03/30/2023	4.875	22,744	0	396	0	0	0	348,266	02/06/2025
7139402		HOFFMAN	IL		03/30/2023	3.250	30,023	0	311	0	0	0	132,500	02/28/2025
7139403		OAKLAND	FL		03/30/2023	3.500	73,843	0	527	0	0	0	415,000	02/06/2025
7139404		ARLINGTON	TX		03/30/2023	2.625	22,606	0	447	0	0	0	317,982	02/06/2025
7139405		AMARILLO	TX		03/30/2023	4.375	55,521	0	350	0	0	0	219,744	02/06/2025
7139406		ALBUQUERQUE	NM		03/30/2023	4.375	48,135	0	348	0	0	0	327,570	02/06/2025
7139407		IRVINGTON	NJ		03/30/2023	3.875	26,975	0	30	0	0	0	470,000	03/22/2024
7139408		NORTON	MA		03/30/2023	4.250	56,635	0	0	0	0	0	588,600	03/25/2025
7139409		HAZEL CREST	IL		03/30/2023	3.875	69,861	0	97	0	0	0	295,120	02/06/2025
7139410		BROOKLYN	NY		03/30/2023	4.750	259,934	0	28	0	0	0	957,600	02/06/2025
7139412		JONESBORO	GA		03/30/2023	3.875	93,583	0	122	0	0	0	303,296	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139415		LAWRENCEVILLE	GA		03/30/2023	5.350	66,692	0	193	0	0	0	361,713	02/06/2025
7139416		BEREA	KY		03/30/2023	4.000	118,729	0	69	0	0	0	278,208	02/06/2025
7139417		OGDENSBURG	NY		03/30/2023	4.000	33,433	0	724	0	0	0	91,728	02/06/2025
7139418		RINCON	GA		03/30/2023	2.000	57,025	0	9,106	0	0	0	198,000	05/30/2025
7139419		ELLENWOOD	GA		03/30/2023	3.500	71,649	0	80	0	0	0	338,215	02/06/2025
7139420		TITUSVILLE	FL		03/30/2023	3.625	106,131	0	104	0	0	0	327,360	02/06/2025
7139421		MIDDLETOWN	OH		03/30/2023	6.000	56,422	0	4	0	0	0	176,730	02/06/2025
7139424		XENIA	OH		03/30/2023	4.625	201,273	0	299	0	0	0	550,800	02/28/2025
7139425		SPRINGDALE	AR		03/30/2023	4.750	58,363	0	99	0	0	0	243,268	02/06/2025
7139427		ATTLEBORO	MA		03/30/2023	3.250	123,488	0	447	0	0	0	600,324	02/06/2025
7139428		REIDSVILLE	NC		03/30/2023	8.000	53,637	0	352	0	0	0	175,440	02/06/2025
7139429		LOS ANGELES	CA		03/30/2023	5.000	295,238	0	273	0	0	0	566,921	02/06/2025
7139430		BESSEMER CITY	NC		03/30/2023	3.750	82,973	0	246	0	0	0	248,148	02/06/2025
7139431		QUEENS VILLAGE	NY		03/30/2023	4.500	538,243	0	205	0	0	0	890,000	03/22/2024
7139432		BESSEMER	AL		03/30/2023	5.250	50,018	0	283	0	0	0	178,427	02/06/2025
7139433		WAUSAU	WI		03/30/2023	4.000	58,145	0	157	0	0	0	142,240	02/06/2025
7139434		BRICK	NJ		03/30/2023	3.500	202,582	0	666	0	0	0	971,735	02/06/2025
7139436		RICHTON PARK	IL		03/30/2023	4.500	157,687	0	336	0	0	0	432,150	02/06/2025
7139438		SANDY	OR		03/30/2023	5.000	559,459	0	260	0	0	0	1,383,873	02/06/2025
7139439		CONWAY	AR		03/30/2023	3.125	37,899	0	63	0	0	0	224,000	02/06/2025
7139440		PEWAUKEE	WI		03/30/2023	4.500	135,603	0	257	0	0	0	539,632	02/06/2025
7139441		SAN JOSE	CA		03/30/2023	4.125	324,895	0	179	0	0	0	2,218,041	02/06/2025
7139442		N ARLINGTON	NJ		03/30/2023	3.625	244,441	0	280	0	0	0	842,460	02/06/2025
7139443		EDGEWATER	NJ		03/30/2023	3.250	261,782	0	473	0	0	0	1,287,440	02/06/2025
7139444		LAGRANGE	GA		03/30/2023	3.750	112,159	0	77	0	0	0	528,000	02/06/2025
7139446		MIAMI	FL		03/30/2023	4.000	187,279	0	416	0	0	0	690,733	02/06/2025
7139447		HANOVER	PA		03/30/2023	3.375	140,525	0	247	0	0	0	464,640	02/06/2025
7139449		TULSA	OK		03/30/2023	3.000	108,435	0	203	0	0	0	680,160	02/06/2025
7139450		KALUAKOI MOLOKAI	HI		03/30/2023	3.000	77,712	0	104	0	0	0	155,000	
7139451		CRESCENT CITY	CA		03/30/2023	4.125	6,959	0	63	0	0	0	221,552	02/06/2025
7139452		NASHVILLE	TN		03/30/2023	3.250	23,493	0	58	0	0	0	392,940	02/06/2025
7139453		WOODBRIDGE	VA		03/30/2023	3.000	23,404	0	318	0	0	0	496,650	02/06/2025
7139455		BENICIA	CA		03/30/2023	3.500	376,106	0	2,742	0	0	0	1,515,209	02/06/2025
7139456		CHICAGO	IL		03/30/2023	4.875	39,371	0	31	0	0	0	219,240	02/06/2025
7139458		PEMBROKE PINES	FL		03/30/2023	5.125	273,726	0	49	0	0	0	539,441	02/06/2025
7139459		FALLS CHURCH	VA		03/30/2023	3.125	394,190	0	634	0	0	0	824,619	02/06/2025
7139460		WALDORF	MD		03/30/2023	3.000	127,028	0	151	0	0	0	294,627	02/06/2025
7139461		ROSELLE PARK	NJ		03/30/2023	3.670	210,851	0	298	0	0	0	734,643	02/06/2025
7139462		DACULA	GA		03/30/2023	6.000	155,495	0	(804)	0	0	0	403,711	02/06/2025
7139463		SAINT LOUIS	MO		03/30/2023	5.170	54,639	0	38	0	0	0	128,710	02/06/2025
7139464		WELLSVILLE	KS		03/30/2023	3.500	99,608	0	93	0	0	0	482,400	02/06/2025
7139465		HAHIRA	GA		03/30/2023	4.750	118,531	0	250	0	0	0	285,480	02/06/2025
7139466		BLAIRSVILLE	GA		03/30/2023	4.950	138,467	0	(3)	0	0	0	140,000	03/22/2024
7139467		HANOVER PARK	IL		03/30/2023	2.750	136,229	0	1,486	0	0	0	380,128	02/06/2025
7139468		CENTRAL FALLS	RI		03/30/2023	4.875	208,665	0	127	0	0	0	680,260	02/06/2025
7139470		FORT MYERS	FL		03/30/2023	4.625	176,985	0	262	0	0	0	440,700	02/06/2025
7139472		SOUTHAVEN	MS		03/30/2023	4.500	150,899	0	211	0	0	0	387,834	02/06/2025
7139473		LITHONIA	GA		03/30/2023	5.000	112,479	0	31	0	0	0	350,578	02/06/2025
7139474		ZEPHYRHILLS	FL		03/30/2023	4.000	43,767	0	94	0	0	0	177,826	02/06/2025
7139475		RIDGEFIELD	CT		03/30/2023	5.990	124,802	0	1,156	0	0	0	1,077,550	02/06/2025
7139476		WAIALUA	HI		03/30/2023	3.625	487,201	0	768	0	0	0	1,000,000	03/22/2024
7139477		MILWAUKEE	WI		03/30/2023	3.920	48,515	0	279	0	0	0	262,200	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139478		MUSKEGON HEIGHTS	MI		03/30/2023	4.230	31,090	0	112	0	0	0	162,500	02/06/2025
7139480		VALRICO	FL		03/30/2023	5.000	298,056	0	0	0	0	0	697,070	02/06/2025
7139481		BIRMINGHAM	AL		03/30/2023	3.660	80,894	0	228	0	0	0	225,720	02/06/2025
7139482		PHILADELPHIA	PA		03/30/2023	3.500	81,697	0	253	0	0	0	259,160	02/06/2025
7139484		COLCHESTER	CT		03/30/2023	3.500	151,640	0	217	0	0	0	413,592	02/06/2025
7139485		SAVANNAH	GA		03/30/2023	3.500	305,572	0	1,005	0	0	0	657,600	02/28/2025
7139486		HARVEY	IL		03/30/2023	4.625	51,425	0	100	0	0	0	151,040	02/06/2025
7139487		FULTON	NY		03/30/2023	5.000	61,946	0	51	0	0	0	221,277	02/06/2025
7139488		SNELLVILLE	GA		03/30/2023	4.250	170,290	0	399	0	0	0	455,328	02/06/2025
7139489		UNION CITY	CA		03/30/2023	4.250	292,793	0	353	0	0	0	1,066,488	02/06/2025
7139491		LOS ANGELES	CA		03/30/2023	3.375	327,192	0	451	0	0	0	810,411	02/06/2025
7139492		ONTARIO	CA		03/30/2023	4.750	262,479	0	602	0	0	0	723,708	02/06/2025
7139493		CLINTON	MD		03/30/2023	3.000	188,175	0	284	0	0	0	419,320	02/06/2025
7139494		FEDERAL WAY	WA		03/30/2023	5.125	516,770	0	243	0	0	0	1,150,059	02/06/2025
7139495		PASADENA	TX		03/30/2023	3.000	84,130	0	371	0	0	0	322,163	02/06/2025
7139496		STANWOOD	WA		03/30/2023	4.375	370,448	0	149	0	0	0	1,038,131	02/06/2025
7139497		SAN LORENZO	CA		03/30/2023	3.375	177,200	0	1,707	0	0	0	1,091,216	02/06/2025
7139498		POUGHKEEPSIE	NY		03/30/2023	3.250	160,424	0	297	0	0	0	614,460	02/06/2025
7139499		LOS ANGELES	CA		03/30/2023	4.375	196,737	0	235	0	0	0	685,797	02/06/2025
7139500		ALTA LOMA	CA		03/30/2023	4.500	585,533	0	553	0	0	0	1,638,784	02/06/2025
7139501		BRIDGEPORT	CT		03/30/2023	4.250	184,599	0	131	0	0	0	355,000	03/22/2024
7139503		PALMDALE	CA		03/30/2023	5.000	178,557	0	364	0	0	0	508,376	02/06/2025
7139504		AURORA	IL		03/30/2023	4.625	198,061	0	78	0	0	0	620,388	02/06/2025
7139505		CENTRAL ISLIP	NY		03/30/2023	4.000	251,399	0	268	0	0	0	574,050	02/06/2025
7139506		ROBERTSDALE	AL		03/30/2023	4.000	137,844	0	105	0	0	0	479,500	02/06/2025
7139507		CHICAGO	IL		03/30/2023	4.250	109,538	0	58	0	0	0	264,000	03/11/2024
7139512		HOUSE SPRINGS	MO		03/30/2023	4.875	51,298	0	111	0	0	0	229,440	02/06/2025
7139513		ELKRIDGE	MD		03/30/2023	3.125	172,517	0	1,747	0	0	0	439,457	02/06/2025
7139516		AUBURN	GA		03/30/2023	3.125	79,663	0	882	0	0	0	335,271	02/06/2025
7139517		GERMANTOWN	WI		03/30/2023	3.500	198,675	0	2,041	0	0	0	504,100	03/25/2025
7139519		CHICAGO	IL		03/30/2023	5.000	56,691	0	206	0	0	0	291,270	02/06/2025
7139520		RIVERSIDE	CA		03/30/2023	3.375	149,584	0	424	0	0	0	643,375	02/06/2025
7139521		VERO BEACH	FL		03/30/2023	4.750	123,360	0	141	0	0	0	316,754	02/06/2025
7139522		ATLANTA	GA		03/30/2023	4.000	118,448	0	113	0	0	0	419,776	02/06/2025
7139523		GRAND BLANC	MI		03/30/2023	2.500	108,749	0	201	0	0	0	310,105	02/06/2025
7139524		ATLANTA	GA		03/30/2023	2.375	111,308	0	80	0	0	0	199,000	03/25/2025
7139525		TAMPA	FL		03/30/2023	4.250	108,281	0	243	0	0	0	380,820	02/06/2025
7139526		NORCO	CA		03/30/2023	4.625	278,579	0	144	0	0	0	898,569	02/06/2025
7139527		DOUGLASVILLE	GA		03/30/2023	4.750	236,757	0	273	0	0	0	595,849	02/06/2025
7139528		BRAINTREE	MA		03/30/2023	3.375	275,881	0	792	0	0	0	822,460	02/06/2025
7139529		OLATHE	KS		03/30/2023	4.125	249,847	0	284	0	0	0	579,852	02/06/2025
7139530		HEPHZIBAH	GA		03/30/2023	4.875	129,258	0	217	0	0	0	566,580	02/06/2025
7139531		WOODBRIDGE	VA		03/30/2023	4.000	329,393	0	192	0	0	0	748,656	02/06/2025
7139532		MODESTO	CA		03/30/2023	3.875	102,759	0	820	0	0	0	407,640	02/06/2025
7139533		ELLENWOOD	GA		03/30/2023	4.125	61,878	0	606	0	0	0	429,174	02/06/2025
7139534		ISLIP TERRACE	NY		03/30/2023	3.350	42,264	0	209	0	0	0	829,266	02/06/2025
7139535		PRINCETON	MA		03/30/2023	3.625	338,948	0	3,406	0	0	0	1,619,280	02/06/2025
7139536		PERRY HALL	MD		03/30/2023	3.130	270,375	0	488	0	0	0	741,070	02/06/2025
7139539		ELLICOTT CITY	MD		03/30/2023	5.000	360,287	0	5,369	0	0	0	992,118	02/06/2025
7139540		GULFPORT	MS		03/30/2023	3.900	43,365	0	357	0	0	0	188,715	02/06/2025
7139542		E FISHKI	NY		03/30/2023	3.375	218,205	0	2,060	0	0	0	667,554	02/06/2025
7139543		LITHONIA	GA		03/30/2023	4.750	96,328	0	580	0	0	0	303,696	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139544		LIGONIER	PA		03/30/2023	4.000	78,953	0	1,175	0	0	0	300,000	03/22/2024
7139546		TEMECULA	CA		03/30/2023	2.000	293,999	0	0	0	0	0	850,000	06/07/2024
7139547		MOLINO	FL		03/30/2023	3.125	55,752	0	289	0	0	0	235,209	02/06/2025
7139548		FONTANA	CA		03/30/2023	4.550	264,880	0	445	0	0	0	706,644	02/06/2025
7139549		PRESCOTT VALLEY	AZ		03/30/2023	4.250	120,132	0	84	0	0	0	349,440	02/06/2025
7139550		NORFOLK	VA		03/30/2023	4.875	97,925	0	86	0	0	0	311,960	02/06/2025
7139551		HAMPTON BAYS	NY		03/30/2023	3.375	461,965	0	793	0	0	0	1,344,580	02/06/2025
7139552		QUEENS VILLAGE	NY		03/30/2023	3.250	306,004	0	587	0	0	0	735,440	02/06/2025
7139553		SPRINGVILLE	UT		03/30/2023	4.625	139,193	0	326	0	0	0	498,410	02/06/2025
7139554		SICKLERVILLE	NJ		03/30/2023	5.250	55,179	0	119	0	0	0	227,130	02/06/2025
7139555		PENFIELD	PA		03/30/2023	5.000	47,395	0	6	0	0	0	124,300	02/28/2025
7139557		COLUMBIA	SC		03/30/2023	4.000	72,857	0	61	0	0	0	235,125	02/06/2025
7139559		HOUSTON	TX		03/30/2023	3.875	37,303	0	201	0	0	0	281,935	02/06/2025
7139560		WHISTLER	AL		03/30/2023	5.000	57,566	0	120	0	0	0	119,990	02/06/2025
7139561		CHERRY HILL	NJ		03/30/2023	4.500	234,903	0	305	0	0	0	629,888	02/06/2025
7139562		WINTER PARK	FL		03/30/2023	4.625	81,991	0	27	0	0	0	209,000	03/22/2024
7139563		CLE ELUM	WA		03/30/2023	3.625	243,770	0	1,050	0	0	0	430,000	03/22/2024
7139565		HOUSTON	TX		03/30/2023	3.125	137,343	0	946	0	0	0	319,140	02/06/2025
7139567		JAMAICA	NY		03/30/2023	3.875	346,330	0	224	0	0	0	907,088	02/06/2025
7139569		STREAMWOOD	IL		03/30/2023	4.125	106,053	0	377	0	0	0	406,000	02/06/2025
7139571		EGG HARBOR CITY	NJ		03/30/2023	3.875	74,126	0	157	0	0	0	382,684	02/06/2025
7139572		SUWANEE	GA		03/30/2023	3.125	209,323	0	1,067	0	0	0	951,500	02/06/2025
7139573		WELLS	ME		03/30/2023	3.375	310,134	0	1,878	0	0	0	542,000	03/22/2024
7139574		DERBY	KS		03/30/2023	3.125	171,445	0	(687)	0	0	0	605,660	02/06/2025
7139575		HATTIESBURG	MS		03/30/2023	3.500	170,336	0	742	0	0	0	317,628	02/06/2025
7139577		KENNEBUNKPORT	ME		03/30/2023	3.000	375,008	0	1,893	0	0	0	2,161,250	02/06/2025
7139578		SANTA ROSA	CA		03/30/2023	3.250	357,291	0	832	0	0	0	955,058	02/06/2025
7139579		GOULDSBORO	ME		03/30/2023	2.875	134,624	0	677	0	0	0	431,095	02/06/2025
7139580		KERHONKSON	NY		03/30/2023	3.375	33,276	0	458	0	0	0	761,250	02/06/2025
7139581		DEMING	NM		03/30/2023	3.250	105,937	0	594	0	0	0	316,000	03/22/2024
7139582		STATEN ISLAND	NY		03/30/2023	3.250	217,363	0	1,195	0	0	0	739,620	02/06/2025
7139583		DULUTH	GA		03/30/2023	3.750	75,734	0	838	0	0	0	273,726	02/06/2025
7139584		CAPE CORAL	FL		03/30/2023	4.250	106,393	0	640	0	0	0	299,860	02/06/2025
7139585		AXTELL	NE		03/30/2023	4.625	60,600	0	414	0	0	0	284,421	02/06/2025
7139586		QUEENS VILLAGE	NY		03/30/2023	3.375	246,198	0	1,246	0	0	0	819,392	02/06/2025
7139587		BRIARCLIFF MANOR	NY		03/30/2023	3.625	370,709	0	602	0	0	0	1,555,110	02/06/2025
7139589		EL CENTRO	CA		03/30/2023	2.875	201,284	0	1,111	0	0	0	983,851	02/06/2025
7139590		STATEN ISLAND	NY		03/30/2023	2.875	123,409	0	457	0	0	0	762,300	02/06/2025
7139591		MENOMONEE FALLS	WI		03/30/2023	3.250	174,843	0	649	0	0	0	691,220	02/06/2025
7139592		ATLANTA	GA		03/30/2023	3.375	286,511	0	1,322	0	0	0	815,760	02/06/2025
7139593		KENOSHA	WI		03/30/2023	2.750	51,456	0	428	0	0	0	528,768	02/06/2025
7139594		LANDER	WY		03/30/2023	3.375	78,419	0	1,264	0	0	0	358,530	02/06/2025
7139595		STATEN ISLAND	NY		03/30/2023	4.500	392,792	0	982	0	0	0	1,156,953	02/06/2025
7139596		VERNON	NJ		03/30/2023	3.125	127,734	0	242	0	0	0	485,880	02/06/2025
7139597		CHITTENANGO	NY		03/30/2023	4.625	73,596	0	33	0	0	0	182,710	02/06/2025
7139598		FREEPORT	NY		03/30/2023	2.125	309,711	0	0	0	0	0	499,000	03/25/2025
7139599		BERGENFIELD	NJ		03/30/2023	4.000	310,511	0	219	0	0	0	957,500	02/06/2025
7139600		CAPE MAY COURT HOUSE	NJ		03/30/2023	4.500	227,800	0	104	0	0	0	703,330	02/06/2025
7139601		WESTBURY	NY		03/30/2023	5.000	287,704	0	230	0	0	0	1,041,375	02/06/2025
7139602		BROOKLYN	NY		03/30/2023	4.000	533,287	0	2,103	0	0	0	1,009,700	02/06/2025
7139604		ALBUQUERQUE	NM		03/30/2023	4.500	126,332	0	1,253	0	0	0	398,132	02/06/2025
7139605		DECATUR	GA		03/30/2023	4.125	338,304	0	347	0	0	0	1,150,059	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139606		ELKIN	NC		03/30/2023	3.000	54,381	0	205	0	0	0	330,750	02/06/2025
7139607		ROMOLAND AREA	CA		03/30/2023	5.000	273,346	0	10	0	0	0	754,911	02/06/2025
7139608		COLLEGE PARK	GA		03/30/2023	5.000	146,941	0	0	0	0	0	314,720	02/06/2025
7139609		MANCHESTER	CT		03/30/2023	3.500	158,384	0	284	0	0	0	316,972	02/06/2025
7139611		CANTON	NC		03/30/2023	4.500	125,109	0	110	0	0	0	286,000	03/25/2025
7139613		ST PAULS	NC		03/30/2023	7.000	32,873	0	91	0	0	0	296,400	02/28/2025
7139616		CHARLOTTE	NC		03/30/2023	4.375	163,990	0	112	0	0	0	450,388	02/06/2025
7139617		BELLEVUE	NE		03/30/2023	3.375	103,579	0	391	0	0	0	354,310	02/06/2025
7139620		SCOTTSBORO	AL		03/30/2023	9.960	30,614	0	2,361	0	0	0	220,980	02/06/2025
7139621		ROXBORO	NC		03/30/2023	4.000	56,924	0	80	0	0	0	88,350	02/06/2025
7139622		BENEDICT	NE		03/30/2023	7.500	74,308	0	(74)	0	0	0	151,392	02/06/2025
7139623		SAINT PAUL	MN		03/30/2023	4.625	78,540	0	195	0	0	0	196,620	02/06/2025
7139624		WICHITA	KS		03/30/2023	8.000	42,240	0	306	0	0	0	164,730	02/06/2025
7139625		DUNMORE	PA		03/30/2023	8.000	46,159	0	97	0	0	0	275,000	03/25/2025
7139627		FREDERICKSBURG	VA		03/30/2023	4.000	279,611	0	586	0	0	0	502,700	03/25/2025
7139629		ATLANTA	GA		03/30/2023	4.500	88,743	0	63	0	0	0	317,520	02/06/2025
7139630		MIAMI	FL		03/30/2023	4.000	218,893	0	(256)	0	0	0	604,010	02/06/2025
7139631		SYLMAR	CA		03/30/2023	4.250	361,699	0	486	0	0	0	1,075,830	02/06/2025
7139632		TRENTON	NJ		03/30/2023	4.000	110,870	0	0	0	0	0	365,400	03/25/2025
7139633		BEAVER FALLS	PA		03/30/2023	3.375	87,989	0	181	0	0	0	495,300	02/28/2025
7139634		FARMINGTON HILLS	MI		03/30/2023	4.375	137,120	0	258	0	0	0	391,884	02/06/2025
7139636		COLUMBUS	OH		03/30/2023	2.801	42,816	0	530	0	0	0	247,520	02/06/2025
7139637		SPARKS	NV		03/30/2023	3.940	15,155	0	40	0	0	0	273,296	02/06/2025
7139638		WILKES BARRE	PA		03/30/2023	3.500	41,576	0	418	0	0	0	254,660	02/06/2025
7139640		CINCINNATI	OH		03/30/2023	4.125	62,751	0	390	0	0	0	158,125	02/06/2025
7139641		PORTSMOUTH	VA		03/30/2023	3.875	66,879	0	201	0	0	0	340,326	02/06/2025
7139642		SANTA ANA	CA		03/30/2023	3.200	229,872	0	2,434	0	0	0	904,339	02/06/2025
7139643		SANDUSKY	OH		03/30/2023	3.250	64,231	0	385	0	0	0	181,700	02/06/2025
7139644		COVINGTON	GA		03/30/2023	4.000	67,735	0	61	0	0	0	389,448	02/06/2025
7139645		CENTER	CO		03/30/2023	4.125	57,292	0	425	0	0	0	288,375	02/06/2025
7139646		CLAIRTON	PA		03/30/2023	3.375	109,764	0	1,619	0	0	0	288,523	02/06/2025
7139647		DECATUR	GA		03/30/2023	3.625	88,674	0	205	0	0	0	208,120	02/06/2025
7139648		CHARLOTTE	NC		03/30/2023	5.000	67,632	0	547	0	0	0	352,475	02/06/2025
7139649		FLORENCE	SC		03/30/2023	4.250	68,709	0	371	0	0	0	247,500	02/28/2025
7139650		FALLS CITY	OR		03/30/2023	3.250	67,840	0	701	0	0	0	402,280	02/06/2025
7139651		PHILADELPHIA	PA		03/30/2023	3.125	35,189	0	469	0	0	0	197,676	02/06/2025
7139652		HAVANA	FL		03/30/2023	3.005	58,149	0	307	0	0	0	459,200	02/06/2025
7139653		TAYLOR	MI		03/30/2023	5.250	92,860	0	634	0	0	0	254,190	02/06/2025
7139654		ORANGE	NJ		03/30/2023	3.125	22,906	0	28	0	0	0	560,164	02/06/2025
7139655		MIRAMAR	FL		03/30/2023	4.000	61,463	0	233	0	0	0	612,640	02/06/2025
7139656		APOPKA	FL		03/30/2023	4.000	99,985	0	322	0	0	0	329,559	02/06/2025
7139657		JACKSON	MS		03/30/2023	4.880	62,664	0	139	0	0	0	242,242	02/06/2025
7139658		MIAMISBURG	OH		03/30/2023	4.750	74,721	0	210	0	0	0	234,780	02/06/2025
7139659		CAPE CORAL	FL		03/30/2023	5.000	71,137	0	554	0	0	0	287,280	02/06/2025
7139661		WEST ALLIS	WI		03/30/2023	3.000	95,729	0	330	0	0	0	273,792	02/06/2025
7139662		CHICAGO	IL		03/30/2023	4.500	82,295	0	315	0	0	0	341,940	02/06/2025
7139663		RANCHO CORDOVA	CA		03/30/2023	4.000	223,707	0	544	0	0	0	584,648	02/06/2025
7139665		HIALEAH	FL		03/30/2023	3.875	127,008	0	1,592	0	0	0	335,000	03/22/2024
7139666		HAMDEN	CT		03/30/2023	4.500	101,363	0	263	0	0	0	386,916	02/06/2025
7139667		LONG BEACH	CA		03/30/2023	4.500	232,394	0	561	0	0	0	718,816	02/06/2025
7139668		IMPERIAL	MO		03/30/2023	3.625	132,568	0	390	0	0	0	411,840	02/06/2025
7139669		BEAR	DE		03/30/2023	4.125	286,034	0	1,415	0	0	0	616,395	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139670		OCALA	FL		03/30/2023	3.250	130,397	0	756	0	0	0	640,000	02/06/2025
7139671		MOSS POINT	MS		03/30/2023	3.875	44,407	0	5,719	0	0	0	73,514	02/06/2025
7139672		MARIETTA	GA		03/30/2023	4.125	140,439	0	510	0	0	0	695,750	02/06/2025
7139673		MONTESANO	WA		03/30/2023	2.853	89,918	0	889	0	0	0	501,952	02/06/2025
7139674		FEDERAL WAY	WA		03/30/2023	4.250	114,685	0	270	0	0	0	581,728	02/06/2025
7139676		MISSION	TX		03/30/2023	4.875	180,585	0	335	0	0	0	466,916	02/06/2025
7139677		ARDEN	NC		03/30/2023	3.375	75,868	0	526	0	0	0	379,232	02/06/2025
7139678		SLATINGTON	PA		03/30/2023	5.125	66,616	0	106	0	0	0	329,644	02/06/2025
7139679		WALLACE	CA		03/30/2023	3.500	276,334	0	433	0	0	0	573,900	02/28/2025
7139682		FAYETTEVILLE	NC		03/30/2023	3.125	25,242	0	468	0	0	0	242,880	02/06/2025
7139683		MASSILLON	OH		03/30/2023	4.625	74,459	0	594	0	0	0	120,324	02/06/2025
7139684		ALOHA	OR		03/30/2023	3.375	121,449	0	1,332	0	0	0	585,220	02/06/2025
7139685		TUCSON	AZ		03/30/2023	4.375	221,241	0	90	0	0	0	499,111	02/06/2025
7139686		PARKERSBURG	WV		03/30/2023	3.500	33,587	0	301	0	0	0	231,140	02/06/2025
7139687		MODESTO	CA		03/30/2023	3.000	105,951	0	995	0	0	0	422,688	02/06/2025
7139688		JONESBORO	GA		03/30/2023	4.000	64,438	0	197	0	0	0	249,200	03/25/2025
7139689		TRIMBLE	OH		03/30/2023	3.500	20,062	0	179	0	0	0	125,760	02/06/2025
7139690		PORTER	TX		03/30/2023	3.870	78,633	0	473	0	0	0	358,960	02/06/2025
7139692		ELIZABETH	NJ		03/30/2023	4.750	181,753	0	(567)	0	0	0	1,047,840	02/06/2025
7139693		JOPPA	MD		03/30/2023	4.000	141,320	0	173	0	0	0	333,845	02/06/2025
7139695		TUPELO	MS		03/30/2023	4.625	41,816	0	381	0	0	0	241,425	02/06/2025
7139696		SCHAUMBURG	IL		03/30/2023	2.619	148,799	0	2,179	0	0	0	512,460	02/06/2025
7139697		NASHVILLE	TN		03/30/2023	3.375	28,055	0	209	0	0	0	418,038	02/06/2025
7139698		SALT LAKE CITY	UT		03/30/2023	3.375	61,393	0	942	0	0	0	487,350	02/06/2025
7139699		OSAKIS	MN		03/30/2023	4.875	66,502	0	137	0	0	0	228,150	02/06/2025
7139700		ORLANDO	FL		03/30/2023	4.250	63,039	0	248	0	0	0	412,604	02/06/2025
7139701		POWDER SPRINGS	GA		03/30/2023	4.138	62,489	0	266	0	0	0	327,549	02/06/2025
7139702		DONALDSONVILLE	LA		03/30/2023	2.875	130,051	0	0	0	0	0	189,630	02/06/2025
7139703		MEMPHIS	TN		03/30/2023	4.750	79,662	0	453	0	0	0	277,574	02/06/2025
7139704		GLEN ELLEN	CA		03/30/2023	3.875	337,787	0	1,737	0	0	0	742,923	02/06/2025
7139706		CHARLOTTE	NC		03/30/2023	4.750	71,267	0	540	0	0	0	332,976	02/06/2025
7139707		DELTON	MI		03/30/2023	4.438	49,408	0	636	0	0	0	259,930	02/06/2025
7139708		SANDUSKY	OH		03/30/2023	3.250	33,532	0	228	0	0	0	164,920	02/06/2025
7139709		LANSING	MI		03/30/2023	3.125	64,686	0	1,153	0	0	0	206,496	02/06/2025
7139710		AVON	CT		03/30/2023	3.125	351,167	0	0	0	0	0	415,000	05/03/2024
7139711		JACKSONVILLE	FL		03/30/2023	3.259	47,698	0	580	0	0	0	394,798	02/06/2025
7139712		SILVER SPRING	MD		03/30/2023	3.375	290,625	0	782	0	0	0	691,673	02/06/2025
7139714		SPRINGFIELD	MA		03/30/2023	3.250	56,216	0	0	0	0	0	180,000	03/25/2025
7139716		OLIVE BRANCH	MS		03/30/2023	4.295	66,369	0	285	0	0	0	230,741	02/06/2025
7139717		WEST PALM BEACH	FL		03/30/2023	5.125	185,382	0	1,376	0	0	0	421,190	02/06/2025
7139718		BROOKLYN	NY		03/30/2023	3.250	457,129	0	4,052	0	0	0	1,304,320	02/06/2025
7139720		SPOTSYLVANIA	VA		03/30/2023	3.000	252,592	0	1,171	0	0	0	594,440	02/06/2025
7139721		SOUTH VIENNA	OH		03/30/2023	4.375	105,946	0	839	0	0	0	384,498	02/06/2025
7139722		CHELSEA	MA		03/30/2023	3.250	206,378	0	1,621	0	0	0	837,200	02/06/2025
7139723		CHICAGO	IL		03/30/2023	4.000	73,589	0	518	0	0	0	173,000	03/25/2025
7139725		MARSHFIELD	WI		03/30/2023	3.500	50,811	0	384	0	0	0	174,225	02/06/2025
7139726		HERMINIE	PA		03/30/2023	3.250	49,143	0	178	0	0	0	229,200	02/28/2025
7139727		WAYNESVILLE	NC		03/30/2023	4.375	123,004	0	541	0	0	0	664,420	02/06/2025
7139728		HAYMARKET	VA		03/30/2023	5.125	425,293	0	2,949	0	0	0	937,440	02/06/2025
7139729		MISSOURI CITY	TX		03/30/2023	3.375	40,903	0	374	0	0	0	305,910	02/06/2025
7139730		BOISE	ID		03/30/2023	3.250	96,292	0	993	0	0	0	791,048	02/06/2025
7139732		OMAHA	NE		03/30/2023	4.750	65,380	0	102	0	0	0	236,830	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139734		KENDALL PARK	NJ		03/30/2023	3.625	250,130	0	225	0	0	0	589,008	02/06/2025
7139736		SEATAC	WA		03/30/2023	4.125	177,000	0	441	0	0	0	639,600	02/28/2025
7139737		RALEIGH	NC		03/30/2023	3.500	33,023	0	263	0	0	0	192,552	02/06/2025
7139738		PIKEVILLE	TN		03/30/2023	3.500	23,146	0	148	0	0	0	231,000	02/28/2025
7139739		MONROE	LA		03/30/2023	4.750	110,735	0	168	0	0	0	255,000	03/25/2025
7139740		WORCESTER	MA		03/30/2023	4.125	252,147	0	2,127	0	0	0	638,111	02/06/2025
7139743		PLYMOUTH	MI		03/30/2023	4.250	122,694	0	719	0	0	0	399,272	02/06/2025
7139744		WILLIAMSBURG	VA		03/30/2023	2.690	76,086	0	739	0	0	0	366,610	02/06/2025
7139745		CENTRAL POINT	OR		03/30/2023	3.188	145,701	0	1,277	0	0	0	416,988	02/06/2025
7139746		VA BEACH	VA		03/30/2023	3.000	236,476	0	476	0	0	0	499,983	02/06/2025
7139747		MARIANNA	FL		03/30/2023	3.340	32,319	0	152	0	0	0	228,100	02/28/2025
7139748		SUN VALLEY	CA		03/30/2023	3.375	189,300	0	1,033	0	0	0	1,002,204	02/06/2025
7139749		FREDERICK	MD		03/30/2023	4.750	179,534	0	321	0	0	0	750,530	02/06/2025
7139750		DULUTH	MN		03/30/2023	4.375	156,303	0	241	0	0	0	486,976	02/06/2025
7139751		WINSTON SALEM	NC		03/30/2023	3.750	33,252	0	346	0	0	0	120,910	02/06/2025
7139752		JACKSON	NJ		03/30/2023	4.250	221,556	0	3,268	0	0	0	645,840	02/06/2025
7139753		SPRINGFIELD	MA		03/30/2023	5.125	57,820	0	646	0	0	0	353,510	02/06/2025
7139754		TACOMA	WA		03/30/2023	3.313	80,950	0	698	0	0	0	537,396	02/06/2025
7139756		GREENSBORO	NC		03/30/2023	3.000	50,538	0	661	0	0	0	289,408	02/06/2025
7139757		PASADENA	CA		03/30/2023	4.125	122,066	0	359	0	0	0	1,870,140	02/06/2025
7139758		TUCSON	AZ		03/30/2023	3.470	94,402	0	980	0	0	0	293,537	02/06/2025
7139759		MIAMI	FL		03/30/2023	4.230	136,246	0	387	0	0	0	1,055,499	02/06/2025
7139760		LAURELDALE	PA		03/30/2023	3.875	108,215	0	270	0	0	0	334,367	02/06/2025
7139761		HIALEAH	FL		03/30/2023	4.000	93,449	0	538	0	0	0	643,500	02/06/2025
7139762		LITTLE ROCK	AR		03/30/2023	3.261	89,627	0	444	0	0	0	402,710	02/06/2025
7139764		SANTA BARBARA	CA		03/30/2023	3.250	558,119	0	6,497	0	0	0	1,755,120	02/06/2025
7139765		PICKERINGTON	OH		03/30/2023	4.000	156,909	0	1,229	0	0	0	500,332	02/06/2025
7139766		RICHMOND HILL	NY		03/30/2023	3.000	456,974	0	5,907	0	0	0	940,000	03/22/2024
7139767		COVINGTON	KY		03/30/2023	4.500	56,993	0	521	0	0	0	214,840	02/06/2025
7139768		GIBBSBORO	NJ		03/30/2023	3.500	131,154	0	213	0	0	0	480,438	02/06/2025
7139769		OXNARD	CA		03/30/2023	4.000	355,185	0	999	0	0	0	1,037,856	02/06/2025
7139771		SILER CITY	NC		03/30/2023	4.375	96,957	0	154	0	0	0	275,940	02/06/2025
7139772		OAKTON	VA		03/30/2023	3.250	564,866	0	4,810	0	0	0	1,533,392	02/06/2025
7139773		ANDERSON	IN		03/30/2023	3.875	34,719	0	52	0	0	0	82,368	02/06/2025
7139774		WHITMAN	MA		03/30/2023	4.250	133,763	0	606	0	0	0	613,180	02/06/2025
7139775		PINE HALL	NC		03/30/2023	3.104	53,271	0	286	0	0	0	310,890	02/06/2025
7139776		ZEPHYRHILLS	FL		03/30/2023	4.875	179,785	0	511	0	0	0	553,410	02/06/2025
7139777		MERCED	CA		03/30/2023	3.375	218,855	0	1,770	0	0	0	550,988	02/06/2025
7139778		OLATHE	KS		03/30/2023	3.125	97,611	0	1,169	0	0	0	365,833	02/06/2025
7139779		LAND O LAKES	FL		03/30/2023	3.875	191,142	0	1,197	0	0	0	614,675	02/06/2025
7139780		LUVERNE	MN		03/30/2023	5.625	47,083	0	80	0	0	0	390,700	02/28/2025
7139782		MIAMI	FL		03/30/2023	4.875	169,749	0	802	0	0	0	584,885	02/06/2025
7139784		BONNER SPRINGS	KS		03/30/2023	3.200	80,818	0	760	0	0	0	320,569	02/06/2025
7139785		MEMPHIS	TN		03/30/2023	4.500	42,231	0	151	0	0	0	218,750	02/06/2025
7139786		TURLOCK	CA		03/30/2023	4.625	181,214	0	1,575	0	0	0	699,960	02/06/2025
7139787		WASHINGTON COURT HOUS	OH		03/30/2023	4.750	72,057	0	759	0	0	0	283,500	02/06/2025
7139788		SOPHIA	NC		03/30/2023	4.500	79,897	0	381	0	0	0	295,336	02/06/2025
7139789		TOLEDO	OH		03/30/2023	5.250	29,982	0	44	0	0	0	101,022	02/06/2025
7139790		CATAWBA	OH		03/30/2023	3.375	52,466	0	419	0	0	0	223,560	02/06/2025
7139791		ALLENTOWN	PA		03/30/2023	3.820	25,421	0	128	0	0	0	231,120	02/06/2025
7139792		PROVIDENCE	RI		03/30/2023	3.750	161,297	0	1,540	0	0	0	542,400	02/06/2025
7139793		JACKSON	TN		03/30/2023	4.750	144,405	0	1,579	0	0	0	565,500	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139794		KEY LARGO	FL		03/30/2023	3.750	261,367	0	594	0	0	0	565,344	02/06/2025
7139796		ROSEDALE	MD		03/30/2023	4.750	216,211	0	199	0	0	0	401,338	02/06/2025
7139797		VALLEJO	CA		03/30/2023	2.879	57,317	0	603	0	0	0	653,625	02/06/2025
7139798		MANCHESTER	NH		03/30/2023	4.250	264,821	0	28,291	0	2,736	0	350,000	05/02/2025
7139800		BIRMINGHAM	AL		03/30/2023	3.375	22,235	0	211	0	0	0	112,454	02/06/2025
7139801		ELBERTA	AL		03/30/2023	5.000	24,461	0	61	0	0	0	144,000	03/11/2024
7139802		CHEVERLY	MD		03/30/2023	3.375	259,899	0	961	0	0	0	714,870	02/06/2025
7139803		SUNSET	LA		03/30/2023	3.000	91,338	0	1,175	0	0	0	163,000	03/25/2025
7139804		BROOKSVILLE	FL		03/30/2023	4.750	116,113	0	104	0	0	0	455,600	02/28/2025
7139805		EAST SYRACUSE	NY		03/30/2023	3.970	34,580	0	147	0	0	0	240,680	02/06/2025
7139806		PRATTSBURGH	NY		03/30/2023	5.175	29,274	0	41	0	0	0	165,770	02/06/2025
7139807		CHICAGO	IL		03/30/2023	4.570	291,961	0	3,203	0	0	0	868,000	03/11/2024
7139808		NEW CASTLE	DE		03/30/2023	4.500	125,709	0	918	0	0	0	464,273	02/06/2025
7139809		GILROY	CA		03/30/2023	4.750	405,793	0	1,374	0	0	0	620,816	02/06/2025
7139810		BENICIA	CA		03/30/2023	4.500	506,543	0	2,649	0	0	0	2,008,360	02/06/2025
7139811		SHAWANO	WI		03/30/2023	3.250	52,599	0	473	0	0	0	205,773	02/06/2025
7139812		ASHEVILLE	NC		03/30/2023	4.875	68,537	0	0	0	0	0	255,000	
7139813		LOXAHATCHEE	FL		03/30/2023	3.390	181,896	0	2,210	0	0	0	889,024	02/06/2025
7139816		HIGH POINT	NC		03/30/2023	4.125	33,592	0	314	0	0	0	242,592	02/06/2025
7139817		EAST ORANGE	NJ		03/30/2023	3.375	109,305	0	290	0	0	0	512,376	02/06/2025
7139819		WEST VALLEY CITY	UT		03/30/2023	5.000	67,989	0	384	0	0	0	414,371	02/06/2025
7139820		PHILADELPHIA	PA		03/30/2023	3.250	82,545	0	116	0	0	0	283,400	02/06/2025
7139821		DANBURY	CT		03/30/2023	5.000	346,235	0	741	0	0	0	771,006	02/06/2025
7139824		AUBURN	WA		03/30/2023	3.250	241,080	0	2,180	0	0	0	1,038,007	02/06/2025
7139825		WEYMOUTH	MA		03/30/2023	5.000	239,992	0	51	0	0	0	742,284	02/06/2025
7139826		LINDEN	NJ		03/30/2023	4.125	278,400	0	1,452	0	0	0	624,810	02/06/2025
7139827		RIVERBANK	CA		03/30/2023	5.125	104,502	0	1,481	0	0	0	431,404	02/06/2025
7139828		GLEN ALLEN	MS		03/30/2023	4.750	57,508	0	118	0	0	0	138,000	03/22/2024
7139829		PLANT CITY	FL		03/30/2023	3.234	47,846	0	329	0	0	0	472,680	02/06/2025
7139830		GAITHERSBURG	MD		03/30/2023	3.875	30,212	0	205	0	0	0	135,000	03/22/2024
7139831		SOMERVILLE	TN		03/30/2023	4.375	70,789	0	855	0	0	0	234,000	03/25/2025
7139832		SPRINGFIELD	OR		03/30/2023	3.250	59,791	0	726	0	0	0	454,595	02/06/2025
7139833		STREET	MD		03/30/2023	3.375	192,221	0	2,088	0	0	0	408,000	02/28/2025
7139834		SAINT LOUIS	MO		03/30/2023	5.000	29,348	0	63	0	0	0	147,900	02/06/2025
7139836		INDIANAPOLIS	IN		03/30/2023	4.875	33,017	0	78	0	0	0	176,890	02/06/2025
7139838		DURHAM	NC		03/30/2023	2.775	122,041	0	1,413	0	0	0	572,550	02/06/2025
7139844		WEST CHESTER	PA		03/30/2023	3.340	280,768	0	1,214	0	0	0	1,272,606	02/06/2025
7139847		OASIS	ID		03/30/2023	3.875	255,314	0	440	0	0	0	676,100	02/28/2025
7139852		NEW CASTLE	IN		03/30/2023	3.125	63,846	0	698	0	0	0	127,116	02/06/2025
7139857		DENVER	CO		03/30/2023	4.000	171,827	0	1,219	0	0	0	529,692	02/06/2025
7139862		OTHELLO	WA		03/30/2023	4.390	102,885	0	748	0	0	0	521,800	02/28/2025
7139866		CHICAGO	IL		03/30/2023	3.005	76,842	0	973	0	0	0	247,100	02/28/2025
7139870		ORLANDO	FL		03/30/2023	5.000	71,763	0	161	0	0	0	492,594	02/06/2025
7139875		LAS VEGAS	NV		03/30/2023	4.500	180,672	0	907	0	0	0	640,970	02/06/2025
7139879		GALION	OH		03/30/2023	3.125	25,091	0	296	0	0	0	101,170	02/06/2025
7139884		GREENSBORO	NC		03/30/2023	4.000	94,416	0	1,380	0	0	0	297,461	02/06/2025
7139888		WINSTON SALEM	NC		03/30/2023	4.500	28,491	0	78	0	0	0	259,160	02/06/2025
7139895		ELMIRA	NY		03/30/2023	3.000	31,202	0	339	0	0	0	135,000	02/06/2025
7139903		LUDLOW	MA		03/30/2023	4.500	144,123	0	1,578	0	0	0	432,338	02/06/2025
7139906		PITTSBURGH	PA		03/30/2023	3.500	36,337	0	393	0	0	0	168,360	02/06/2025
7139909		INDIANAPOLIS	IN		03/30/2023	4.500	52,257	0	232	0	0	0	381,780	02/06/2025
7139914		PENA BLANCA	NM		03/30/2023	3.250	74,254	0	1,013	0	0	0	230,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7139917		GROVETOWN	GA		03/30/2023	3.125	35,283	0	386	0	0	0	381,980	02/06/2025
7139922		TWINSBURG	OH		03/30/2023	3.250	107,624	0	879	0	0	0	378,200	02/06/2025
7139929		WAPPINGERS FALLS	NY		03/30/2023	3.125	241,504	0	2,939	0	0	0	460,000	03/22/2024
7139932		YPSILANTI	MI		03/30/2023	5.000	111,213	0	0	0	1,399	0	270,000	04/16/2025
7139936		HOLLY SPRINGS	NC		03/30/2023	4.125	98,560	0	350	0	0	0	670,712	02/06/2025
7139939		KEY WEST	FL		03/30/2023	3.420	84,492	0	1,103	0	0	0	800,000	03/22/2024
7139944		LOS ANGELES	CA		03/30/2023	3.000	124,907	0	1,450	0	0	0	880,000	03/22/2024
7139947		ELKHART	IN		03/30/2023	4.560	19,140	0	66	0	0	0	141,480	02/06/2025
7139948		TUSCUMBIA	AL		03/30/2023	3.250	22,154	0	301	0	0	0	170,000	03/22/2024
7139949		MOUNT VERNON	NY		03/30/2023	3.500	88,077	0	922	0	0	0	772,800	02/06/2025
7139950		FOWLERVILLE	MI		03/30/2023	3.370	83,317	0	632	0	0	0	230,658	02/06/2025
7139951		WEAVERVILLE	NC		03/30/2023	3.350	85,632	0	1,160	0	0	0	732,888	02/06/2025
7139952		EL CAJON	CA		03/30/2023	3.420	152,685	0	1,788	0	0	0	717,837	02/06/2025
7139953		VICTOR	NY		03/30/2023	4.375	65,028	0	421	0	0	0	455,075	02/06/2025
7139955		EDMONDS	WA		03/30/2023	4.000	233,345	0	2,750	0	0	0	1,117,080	02/06/2025
7139956		SAN DIEGO	CA		03/30/2023	4.750	369,331	0	3,268	0	0	0	1,882,500	02/28/2025
7139957		AUGUSTA	GA		03/30/2023	3.375	21,638	0	420	0	0	0	189,440	02/06/2025
7139958		NEWPORT NEWS	VA		03/30/2023	3.250	60,028	0	60	0	0	0	265,800	02/06/2025
7139959		SOUTH BEND	IN		03/30/2023	2.951	33,840	0	356	0	0	0	143,190	02/06/2025
7139960		BARTLESVILLE	OK		03/30/2023	4.875	10,681	0	(123)	0	0	0	192,348	02/06/2025
7139961		ALBUQUERQUE	NM		03/30/2023	4.625	72,619	0	127	0	0	0	292,645	02/06/2025
7139962		CHICAGO	IL		03/30/2023	4.125	90,323	0	183	0	0	0	304,848	02/06/2025
7139963		FAIRBURN	GA		03/30/2023	3.500	83,624	0	(406)	0	0	0	393,072	02/06/2025
7139964		FRESNO	CA		03/30/2023	5.000	116,235	0	432	0	0	0	414,527	02/06/2025
7139966		WORCESTER	MA		03/30/2023	4.000	239,305	0	315	0	0	0	792,960	02/06/2025
7139967		NEWARK	OH		03/30/2023	6.000	67,306	0	38	0	0	0	266,250	02/06/2025
7139968		CLARKSVILLE	TN		03/30/2023	4.500	77,706	0	132	0	0	0	231,880	02/06/2025
7139969		SWANNANOA	NC		03/30/2023	4.750	79,561	0	180	0	0	0	438,750	02/06/2025
7139970		PROVIDENCE	RI		03/30/2023	4.125	97,025	0	71	0	0	0	493,350	02/06/2025
7139971		UNION CITY	NJ		03/30/2023	3.250	263,240	0	1,003	0	0	0	675,324	02/06/2025
7139972		ALPHA	NJ		03/30/2023	3.875	166,980	0	304	0	0	0	550,550	02/06/2025
7139973		ELBA	NY		03/30/2023	4.500	42,503	0	32	0	0	0	705,000	02/28/2025
7139975		PORTERVILLE	CA		03/30/2023	4.125	103,306	0	137	0	0	0	314,580	02/06/2025
7139977		COLUMBUS	OH		03/30/2023	4.500	67,412	0	43	0	0	0	219,240	02/06/2025
7139978		WARRENSVILLE HEIGHTS	OH		03/30/2023	4.125	76,456	0	181	0	0	0	243,750	02/06/2025
7139979		MASHPEE	MA		03/30/2023	4.500	185,949	0	214	0	0	0	656,868	02/06/2025
7139980		CHICAGO HEIGHTS	IL		03/30/2023	4.500	40,584	0	98	0	0	0	166,600	02/06/2025
7139981		GAINESVILLE	VA		03/30/2023	5.000	307,896	0	249	0	0	0	821,664	02/06/2025
7139982		CASTROVILLE	CA		03/30/2023	3.375	106,981	0	527	0	0	0	561,771	02/06/2025
7139983		MIAMI GARDENS	FL		03/30/2023	4.250	126,852	0	34	0	0	0	508,090	02/06/2025
7139984		LANDOVER	MD		03/30/2023	4.375	175,218	0	569	0	0	0	482,391	02/06/2025
7139985		NEW SMYRNA BEACH	FL		03/30/2023	5.000	289,794	0	931	0	0	0	1,222,100	02/28/2025
7139988		EAST HAMPTON	NY		03/30/2023	4.250	684,274	0	655	0	0	0	3,648,720	02/06/2025
7139989		ROCKY POINT	NY		03/30/2023	4.500	212,524	0	174	0	0	0	621,575	02/06/2025
7139990		WOODSIDE	NY		03/30/2023	5.000	142,106	0	48	0	0	0	280,000	03/22/2024
7139991		ROMEOVILLE	IL		03/30/2023	5.000	230,260	0	317	0	0	0	487,422	02/06/2025
7139993		LONGWOOD	FL		03/30/2023	5.000	185,310	0	563	0	0	0	560,217	02/06/2025
7139994		OAKLAND	CA		03/30/2023	4.000	359,752	0	385	0	0	0	621,621	02/06/2025
7139996		VENICE	FL		03/30/2023	3.125	116,572	0	193	0	0	0	445,170	02/06/2025
7139997		VALLEJO	CA		03/30/2023	4.125	305,000	0	526	0	0	0	1,041,260	02/06/2025
7139998		NEWBERRY	SC		03/30/2023	5.000	120,444	0	155	0	0	0	245,456	02/06/2025
7140000		DEARBORN	MI		03/30/2023	4.990	8,502	0	(56)	0	0	0	274,040	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140002		MENIFEE	CA		03/30/2023	2.750	243,803	0	1,350	0	0	0	632,145	02/06/2025
7140003		WHITE PLAINS	NY		03/30/2023	3.125	421,167	0	945	0	0	0	1,148,751	02/06/2025
7140004		LAKE WORTH	FL		03/30/2023	3.000	164,142	0	653	0	0	0	551,337	02/06/2025
7140005		FORT LAUDERDALE	FL		03/30/2023	3.000	156,794	0	642	0	0	0	642,362	02/06/2025
7140006		ALEXANDRIA	VA		03/30/2023	2.875	214,354	0	482	0	0	0	696,000	02/06/2025
7140007		GLENDALE	CA		03/30/2023	2.875	274,018	0	244	0	0	0	1,855,432	02/06/2025
7140008		MIAMI	FL		03/30/2023	4.750	31,428	0	54	0	0	0	224,112	02/06/2025
7140009		MIAMI	FL		03/30/2023	4.875	32,027	0	44	0	0	0	243,000	03/22/2024
7140010		MIAMI	FL		03/30/2023	4.750	108,928	0	183	0	0	0	593,936	02/06/2025
7140011		PHILADELPHIA	PA		03/30/2023	5.000	68,829	0	86	0	0	0	172,500	02/06/2025
7140012		SCITUATE	MA		03/30/2023	5.125	283,364	0	(38)	0	0	0	767,905	02/06/2025
7140013		MIAMI	FL		03/30/2023	5.000	99,884	0	567	0	0	0	431,536	02/06/2025
7140014		QUEENS	NY		03/30/2023	4.125	449,241	0	581	0	0	0	1,568,600	02/06/2025
7140015		CUMMING	GA		03/30/2023	3.883	49,164	0	1,071	0	0	0	746,218	02/06/2025
7140016		GLENDALE	CA		03/30/2023	4.000	571,118	0	2,029	0	0	0	1,410,860	02/06/2025
7140017		STATEN ISLAND	NY		03/30/2023	3.750	230,601	0	2,155	0	0	0	1,056,760	02/06/2025
7140018		BRONX	NY		03/30/2023	3.625	223,368	0	1,890	0	0	0	1,065,540	02/06/2025
7140019		EAST AMHERST	NY		03/30/2023	3.375	246,015	0	912	0	0	0	828,836	02/06/2025
7140020		BROOKLYN	NY		03/30/2023	3.125	220,641	0	2,614	0	0	0	1,439,560	02/06/2025
7140021		RICHMOND HILLS	NY		03/30/2023	3.625	202,722	0	386	0	0	0	866,145	02/06/2025
7140022		FLUSHING	NY		03/30/2023	3.500	222,577	0	947	0	0	0	1,129,092	02/06/2025
7140023		FATE	TX		03/30/2023	4.710	127,309	0	332	0	0	0	393,660	02/06/2025
7140024		MERRICK	NY		03/30/2023	3.000	305,804	0	2,770	0	0	0	974,400	02/06/2025
7140025		STATEN ISLAND	NY		03/30/2023	3.375	278,357	0	1,296	0	0	0	637,400	02/28/2025
7140026		FRESH MEADOWS	NY		03/30/2023	3.687	502,407	0	2,098	0	0	0	1,069,750	02/06/2025
7140027		NORTH MIAMI BEACH	FL		03/30/2023	3.125	92,018	0	1,105	0	0	0	492,016	02/06/2025
7140028		WESLEY CHAPEL	FL		03/30/2023	3.805	237,912	0	927	0	0	0	937,194	02/06/2025
7140029		RIDGEWOOD	NY		03/30/2023	3.625	445,331	0	876	0	0	0	1,561,200	02/06/2025
7140030		SAN LEANDRO	CA		03/30/2023	3.734	376,022	0	1,502	0	0	0	1,079,320	02/06/2025
7140031		FLUSHING	NY		03/30/2023	3.375	302,347	0	1,379	0	0	0	941,230	02/06/2025
7140032		FATE	TX		03/30/2023	4.968	131,269	0	289	0	0	0	421,134	02/06/2025
7140033		WHITE PLAINS	NY		03/30/2023	3.000	297,268	0	2,737	0	0	0	985,895	02/06/2025
7140035		BIG BEAR	CA		03/30/2023	3.250	188,640	0	871	0	0	0	563,730	02/06/2025
7140036		RANCHO CUCAMONGA	CA		03/30/2023	3.626	357,723	0	1,497	0	0	0	882,090	02/06/2025
7140037		BROOKLYN	NY		03/30/2023	3.125	296,398	0	696	0	0	0	1,224,510	02/06/2025
7140038		STATEN ISLAND	NY		03/30/2023	2.750	107,091	0	1,283	0	0	0	870,480	02/06/2025
7140039		NEW ROCHELLE	NY		03/30/2023	2.750	247,765	0	2,916	0	0	0	1,300,000	02/06/2025
7140040		STATEN ISLAND	NY		03/30/2023	3.250	190,063	0	437	0	0	0	581,100	02/06/2025
7140041		NEW YORK	NY		03/30/2023	3.114	340,098	0	11,007	0	0	0	1,200,000	03/22/2024
7140042		GLEN OAKS	NY		03/30/2023	2.750	201,671	0	1,027	0	0	0	930,555	02/06/2025
7140043		ROTONDA WEST	FL		03/30/2023	4.614	114,711	0	97	0	0	0	435,270	02/06/2025
7140044		PORT ANGELES	WA		03/30/2023	4.375	52,779	0	212	0	0	0	569,560	02/06/2025
7140045		SEQUIM	WA		03/30/2023	4.000	189,760	0	1,195	0	0	0	1,296,636	02/06/2025
7140046		SEQUIM	WA		03/30/2023	4.000	89,826	0	390	0	0	0	400,400	02/28/2025
7140047		SEQUIM	WA		03/30/2023	4.000	68,628	0	172	0	0	0	859,824	02/06/2025
7140048		PORT ANGELES	WA		03/30/2023	4.000	57,294	0	335	0	0	0	672,684	02/06/2025
7140050		PORT ANGELES	WA		03/30/2023	4.000	85,554	0	748	0	0	0	489,972	02/06/2025
7140051		PORT ANGELES	WA		03/30/2023	4.625	120,261	0	123	0	0	0	435,024	02/06/2025
7140052		PORT ANGELES	WA		03/30/2023	4.000	82,725	0	442	0	0	0	509,352	02/06/2025
7140053		PORT TOWNSEND	WA		03/30/2023	4.375	298,399	0	396	0	0	0	752,136	02/06/2025
7140054		PORT ANGELES	WA		03/30/2023	4.750	154,362	0	450	0	0	0	377,454	02/06/2025
7140055		PUYALLUP	WA		03/30/2023	4.000	83,665	0	168	0	0	0	541,158	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140056		PORT TOWNSEND	WA		03/30/2023	4.000	189,430	0	361	0	0	0	854,619	02/06/2025
7140057		QUILCENE	WA		03/30/2023	4.500	183,297	0	739	0	0	0	746,300	02/06/2025
7140058		PORT TOWNSEND	WA		03/30/2023	4.250	87,259	0	473	0	0	0	549,492	02/06/2025
7140059		NORDLAND	WA		03/30/2023	4.000	87,136	0	97	0	0	0	529,302	02/06/2025
7140060		PORT TOWNSEND	WA		03/30/2023	4.000	197,097	0	776	0	0	0	767,044	02/06/2025
7140061		KINGSTON	WA		03/30/2023	4.125	42,150	0	69	0	0	0	484,832	02/06/2025
7140062		PORT HADLOCK	WA		03/30/2023	3.875	191,913	0	941	0	0	0	908,000	03/22/2024
7140063		SEQUIM	WA		03/30/2023	4.125	151,524	0	687	0	0	0	1,152,400	02/06/2025
7140064		PORT LUDLOW	WA		03/30/2023	4.750	513,848	0	1,642	0	0	0	767,300	02/28/2025
7140065		POULSBO	WA		03/30/2023	4.125	72,782	0	108	0	0	0	1,218,812	02/06/2025
7140066		CHIMACUM	WA		03/30/2023	4.375	174,135	0	293	0	0	0	563,400	02/28/2025
7140067		PORT TOWNSEND	WA		03/30/2023	4.125	131,921	0	79	0	0	0	598,920	02/06/2025
7140068		SEATTLE	WA		03/30/2023	4.000	516,355	0	982	0	0	0	1,112,670	02/06/2025
7140069		SACRAMENTO	CA		03/30/2023	4.250	391,233	0	619	0	0	0	1,485,498	02/06/2025
7140070		SACRAMENTO	CA		03/30/2023	4.250	103,522	0	312	0	0	0	459,192	02/06/2025
7140071		BAKERSFIELD	CA		03/30/2023	4.250	57,933	0	935	0	0	0	372,360	02/06/2025
7140072		BANNING	CA		03/30/2023	4.250	101,052	0	197	0	0	0	410,669	02/06/2025
7140073		BRENTWOOD	CA		03/30/2023	4.250	341,959	0	1,045	0	0	0	1,100,620	02/06/2025
7140080		YPSILANTI	MI		03/30/2023	4.250	111,181	0	925	0	0	0	504,300	02/06/2025
7140081		SAINT LOUIS	MO		03/30/2023	4.250	42,012	0	115	0	0	0	124,085	02/06/2025
7140082		OCEAN SPRINGS	MS		03/30/2023	4.810	46,138	0	43	0	0	0	219,190	02/06/2025
7140083		LAS VEGAS	NV		03/30/2023	4.250	361,503	0	2,389	0	0	0	1,224,108	02/06/2025
7140084		AUGUSTA	GA		03/30/2023	4.625	40,824	0	450	0	0	0	212,940	02/06/2025
7140085		LOS ANGELES	CA		03/30/2023	4.500	395,171	0	1,420	0	0	0	1,270,000	03/22/2024
7140086		WARWICK	RI		03/30/2023	2.875	17,036	0	273	0	0	0	353,280	02/06/2025
7140087		BOGOTA	NJ		03/30/2023	4.375	221,703	0	321	0	0	0	668,610	02/06/2025
7140088		CHICAGO	IL		03/30/2023	3.000	121,851	0	336	0	0	0	302,000	03/11/2024
7140089		BEACH	ND		03/30/2023	3.875	91,214	0	217	0	0	0	165,000	
7140090		IRVINGTON	AL		03/30/2023	5.000	63,254	0	69	0	0	0	247,324	02/06/2025
7140091		PALOS HILLS	IL		03/30/2023	5.000	102,283	0	162	0	0	0	492,571	02/06/2025
7140092		MANTON	MI		03/30/2023	5.000	45,619	0	620	0	0	0	385,500	02/28/2025
7140094		TAYLOR	TX		03/30/2023	2.739	14,203	0	93	0	0	0	154,100	02/06/2025
7140095		RICHARDSON	TX		03/30/2023	5.000	99,578	0	1,008	0	0	0	476,448	02/06/2025
7140096		CONROE	TX		03/30/2023	4.320	81,560	0	779	0	0	0	790,320	02/06/2025
7140097		SALINAS	CA		03/30/2023	3.500	236,824	0	442	0	0	0	439,457	02/06/2025
7140099		CORONA	NY		03/30/2023	3.750	453,618	0	907	0	0	0	1,720,440	02/06/2025
7140101		DE MOSSVILLE	KY		03/30/2023	5.000	137,734	0	107	0	0	0	275,310	02/06/2025
7140104		ALLENTOWN	PA		02/27/2023	6.750	153,155	0	171	0	0	0	585,000	02/28/2025
7140106		LEMOORE	CA		02/27/2023	7.000	190,945	0	131	0	0	0	300,725	02/06/2025
7140109		WARMINSTER	PA		02/27/2023	7.750	122,298	0	75	0	0	0	228,045	02/06/2025
7140110		WEST PALM BEACH	FL		02/27/2023	7.125	310,527	0	186	0	0	0	688,200	02/06/2025
7140111		PLANT CITY	FL		02/27/2023	7.250	94,482	0	53	0	0	0	162,440	02/06/2025
7140112		KEENE	NH		02/27/2023	7.500	281,128	0	140	0	0	0	442,750	02/06/2025
7140113		ROMEOVILLE	IL		02/27/2023	7.625	162,325	0	72	0	0	0	272,272	02/06/2025
7140115		LAKE ZURICH	IL		02/27/2023	7.625	145,212	0	59	0	0	0	327,600	02/06/2025
7140116		DOLTON	IL		02/27/2023	7.750	134,381	0	53	0	0	0	176,730	02/06/2025
7140117		BROADVIEW	IL		02/27/2023	7.500	170,049	0	67	0	0	0	289,560	02/06/2025
7140118		CHICAGO	IL		02/27/2023	7.500	170,292	0	63	0	0	0	339,648	02/06/2025
7140120		KANSAS CITY	MO		02/27/2023	7.750	88,624	0	25	0	0	0	168,674	02/06/2025
7140121		FORT WORTH	TX		02/27/2023	7.750	195,747	0	49	0	0	0	359,600	02/06/2025
7140122		LONGS	SC		02/27/2023	7.750	163,692	0	43	0	0	0	285,012	02/06/2025
7140124		HOLLY HILL	FL		02/27/2023	7.875	130,145	0	34	0	0	0	219,720	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140125		BROOKLYN	NY		02/27/2023	7.625	406,272	0	96	0	0	0	1,179,900	02/06/2025
7140126		KANSAS CITY	KS		02/27/2023	8.250	112,909	0	25	0	0	0	177,600	02/06/2025
7140127		MELROSE PARK	IL		02/27/2023	8.500	144,247	0	31	0	0	0	265,848	02/06/2025
7140128		CHICAGO	IL		02/27/2023	8.250	171,089	0	2,983	0	0	0	186,200	02/28/2025
7140130		EVANSVILLE	IN		02/27/2023	8.500	67,314	0	14	0	0	0	100,000	02/06/2025
7140133		NEW MILFORD	CT		02/27/2023	8.250	68,678	0	14	0	0	0	246,001	02/06/2025
7140134		WHITING	IN		02/27/2023	8.250	127,752	0	27	0	0	0	174,460	02/06/2025
7140136		ATLANTA	GA		02/27/2023	6.190	198,843	0	59	0	0	0	282,510	02/06/2025
7140137		FORT MYERS	FL		02/27/2023	6.080	171,322	0	46	0	0	0	246,760	02/06/2025
7140138		YUKON	OK		02/27/2023	6.460	268,609	0	49	0	0	0	377,500	03/22/2024
7140139		PARMA	OH		02/27/2023	5.980	147,748	0	24	0	0	0	240,999	02/06/2025
7140141		OMAHA	NE		02/27/2023	6.400	81,465	0	2	0	0	0	159,144	02/06/2025
7140142		CHARLOTTE	NC		02/27/2023	6.340	206,738	0	(8)	0	0	0	325,000	03/22/2024
7140143		ENTERPRISE	AL		02/27/2023	6.980	119,250	0	0	0	0	0	204,584	02/06/2025
7140144		MIAMI	FL		02/27/2023	6.920	246,994	0	(31)	0	0	0	977,500	02/06/2025
7140145		LINDENHURST	NY		02/27/2023	7.740	394,351	0	(81)	0	0	0	742,716	02/06/2025
7140146		TUCSON	AZ		02/27/2023	6.620	209,527	0	(33)	0	0	0	431,148	02/06/2025
7140148		AUBREY	TX		02/27/2023	6.680	98,814	0	(19)	0	0	0	252,960	02/06/2025
7140149		ORLANDO	FL		02/27/2023	6.630	142,307	0	110	0	0	0	264,880	02/06/2025
7140150		CHAPEL HILL	NC		02/27/2023	6.580	234,848	0	(45)	0	0	0	546,235	02/06/2025
7140151		ROME	GA		02/27/2023	7.130	131,950	0	(24)	0	0	0	380,800	02/28/2025
7140152		EAST ORANGE	NJ		02/27/2023	7.020	303,561	0	216	0	0	0	668,250	02/06/2025
7140153		PASADENA	TX		02/27/2023	6.790	111,367	0	83	0	0	0	216,339	02/06/2025
7140154		CHESAPEAKE	VA		02/27/2023	6.900	172,111	0	(64)	0	0	0	291,550	02/06/2025
7140155		CAPE CORAL	FL		02/27/2023	7.010	224,036	0	(46)	0	0	0	413,702	02/06/2025
7140158		DURHAM	NC		02/27/2023	6.890	221,233	0	(53)	0	0	0	1,142,240	02/06/2025
7140159		BLOOMFIELD	CT		02/27/2023	6.640	170,282	0	(44)	0	0	0	421,600	02/06/2025
7140160		BOYNTON BEACH	FL		02/27/2023	6.660	366,245	0	(95)	0	0	0	747,010	02/06/2025
7140162		NORFOLK	VA		02/27/2023	7.140	147,859	0	(46)	0	0	0	250,344	02/06/2025
7140163		ROME	GA		02/27/2023	6.890	133,301	0	(37)	0	0	0	241,280	02/06/2025
7140165		TAMPA	FL		02/27/2023	6.780	181,507	0	121	0	0	0	271,920	02/06/2025
7140166		BRISTOL	CT		02/27/2023	6.960	213,939	0	88	0	0	0	350,000	03/22/2024
7140167		NEW ORLEANS	LA		02/27/2023	6.810	161,303	0	(47)	0	0	0	275,652	02/06/2025
7140168		ROYERTON	IN		02/27/2023	6.930	103,819	0	65	0	0	0	192,210	02/06/2025
7140169		MANTUA TOWNSHIP	NJ		02/27/2023	6.760	121,275	0	(38)	0	0	0	150,290	02/06/2025
7140170		MANTUA TOWNSHIP	NJ		02/27/2023	6.860	156,244	0	(49)	0	0	0	356,400	02/06/2025
7140172		TUCKER	GA		02/27/2023	6.710	167,424	0	(54)	0	0	0	342,958	02/06/2025
7140173		NICEVILLE	FL		02/27/2023	7.060	213,300	0	(71)	0	0	0	273,726	02/06/2025
7140174		WILMINGTON	DE		02/27/2023	7.060	176,854	0	(58)	0	0	0	300,150	02/06/2025
7140175		ATLANTA	GA		02/27/2023	6.920	154,959	0	(58)	0	0	0	419,850	02/06/2025
7140176		COVINGTON	KY		02/27/2023	7.110	89,785	0	(47)	0	0	0	155,000	03/22/2024
7140178		SUMMERFIELD	NC		02/27/2023	6.740	328,719	0	(114)	0	0	0	831,779	02/06/2025
7140180		WEST READING	PA		02/27/2023	7.120	141,000	0	(54)	0	0	0	250,740	02/06/2025
7140181		NEW ORLEANS	LA		02/27/2023	7.040	101,222	0	(35)	0	0	0	194,040	02/06/2025
7140184		SEABROOK	TX		02/27/2023	7.270	161,519	0	(56)	0	0	0	290,184	02/06/2025
7140185		MOORESVILLE	NC		02/27/2023	7.400	174,071	0	(64)	0	0	0	410,050	02/06/2025
7140187		FREDERICKSBURG	VA		02/27/2023	7.080	178,805	0	94	0	0	0	269,951	02/06/2025
7140188		CHICAGO	IL		02/27/2023	7.360	209,147	0	100	0	0	0	279,700	02/28/2025
7140189		GULFPORT	MS		02/27/2023	7.310	94,773	0	(34)	0	0	0	247,500	02/28/2025
7140190		SAN ANTONIO	TX		02/27/2023	7.160	119,784	0	(45)	0	0	0	182,466	02/06/2025
7140191		VINELAND	NJ		02/27/2023	7.210	195,818	0	(75)	0	0	0	273,790	02/06/2025
7140193		COLLEGE STATION	TX		02/27/2023	7.080	288,476	0	(117)	0	0	0	415,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140196		MARCUS HOOK	PA		02/27/2023	7.150	105,076	0	(53)	0	0	0	159,330	02/06/2025
7140197		WICHITA	KS		02/27/2023	7.230	71,343	0	(29)	0	0	0	90,148	02/06/2025
7140199		OAK RIDGE	TN		02/27/2023	7.540	137,353	0	57	0	0	0	346,700	02/28/2025
7140200		WICHITA FALLS	TX		02/27/2023	7.210	101,692	0	(44)	0	0	0	159,817	02/06/2025
7140201		GLOUCESTER CITY	NJ		02/27/2023	7.360	143,430	0	(61)	0	0	0	235,200	02/06/2025
7140203		CHATTANOOGA	TN		02/27/2023	7.220	128,901	0	(56)	0	0	0	197,200	02/06/2025
7140204		PHILADELPHIA	PA		02/27/2023	7.150	210,840	0	(79)	0	0	0	310,000	02/06/2025
7140207		STEPHENS CITY	VA		02/27/2023	7.270	203,875	0	(95)	0	0	0	442,530	02/06/2025
7140208		WOODBURY	NJ		02/27/2023	8.150	208,076	0	(74)	0	0	0	293,928	02/06/2025
7140211		HOLLYWOOD	FL		02/27/2023	7.320	128,767	0	(4,588)	0	0	0	278,300	02/06/2025
7140213		MIDDLE RIVER	MD		02/27/2023	7.390	142,568	0	47	0	0	0	208,372	02/06/2025
7140214		PORT WENTWORTH	GA		02/27/2023	7.700	186,884	0	(96)	0	0	0	226,800	02/06/2025
7140215		CHESAPEAKE	VA		02/27/2023	7.460	125,044	0	(4,683)	0	0	0	248,634	02/06/2025
7140216		SAVANNAH	GA		02/27/2023	7.690	328,853	0	(180)	0	0	0	706,640	02/06/2025
7140218		TUCSON	AZ		02/27/2023	7.670	186,226	0	(102)	0	0	0	300,162	02/06/2025
7140219		CHESAPEAKE	VA		02/27/2023	7.560	128,423	0	(84)	0	0	0	284,599	02/06/2025
7140220		NORFOLK	VA		02/27/2023	7.710	215,920	0	(143)	0	0	0	262,710	02/06/2025
7140221		VIRGINIA BEACH	VA		02/27/2023	7.560	158,811	0	115	0	0	0	266,300	03/25/2025
7140222		NORRISTOWN	PA		02/27/2023	7.460	122,305	0	(69)	0	0	0	203,130	02/06/2025
7140224		WYOMISSING	PA		02/27/2023	7.590	201,139	0	(113)	0	0	0	266,936	02/06/2025
7140228		SYRACUSE	NY		02/24/2023	7.775	91,198	0	22	0	0	0	135,000	03/22/2024
7140229		DAYTON	KY		02/24/2023	8.333	79,200	0	(41)	0	0	0	243,100	02/06/2025
7140231		SOUTH LYON	MI		02/24/2023	8.133	66,263	0	(37)	0	0	0	102,564	02/06/2025
7140232		JACKSON	MI		02/24/2023	8.770	92,387	0	(45)	0	0	0	130,810	02/06/2025
7140233		DALLAS	TX		02/24/2023	7.900	263,261	0	66	0	0	0	343,101	02/06/2025
7140235		SYRACUSE	NY		02/24/2023	8.075	75,976	0	18	0	0	0	148,200	02/06/2025
7140236		SYRACUSE	NY		02/24/2023	7.970	83,496	0	21	0	0	0	202,500	02/28/2025
7140237		PHILADELPHIA	PA		02/24/2023	7.817	166,148	0	(76)	0	0	0	181,040	02/06/2025
7140238		MILWAUKEE	WI		02/24/2023	7.775	86,945	0	(39)	0	0	0	129,220	02/06/2025
7140239		GREENSBORO	NC		02/24/2023	7.833	95,758	0	(179)	0	0	0	159,300	02/06/2025
7140240		BALTIMORE	MD		02/24/2023	7.700	133,731	0	(57)	0	0	0	193,500	02/28/2025
7140241		DANBURY	CT		02/24/2023	7.792	219,902	0	250	0	0	0	454,404	02/06/2025
7140242		KINGSTON	NY		02/24/2023	7.870	292,141	0	(119)	0	0	0	402,080	02/06/2025
7140243		DANBURY	CT		02/24/2023	7.650	313,908	0	(134)	0	0	0	718,750	02/06/2025
7140245		LINCOLN PARK	MI		02/24/2023	7.875	120,268	0	(46)	0	0	0	157,548	02/06/2025
7140246		LISLE	IL		02/24/2023	7.592	101,819	0	(40)	0	0	0	278,864	02/06/2025
7140248		TRAPPE	MD		02/24/2023	7.660	178,539	0	(66)	0	0	0	260,000	02/06/2025
7140251		BALTIMORE	MD		02/24/2023	7.650	157,375	0	(58)	0	0	0	194,300	02/28/2025
7140252		TALLAHASSEE	FL		02/24/2023	7.600	85,448	0	(31)	0	0	0	173,382	02/06/2025
7140253		DAYTONA BEACH	FL		02/24/2023	7.692	209,799	0	(75)	0	0	0	325,680	02/06/2025
7140254		HAMILTON TOWNSHIP	NJ		02/24/2023	7.625	273,399	0	(100)	0	0	0	649,572	02/06/2025
7140255		PARKVILLE	MD		02/24/2023	7.593	184,597	0	(65)	0	0	0	316,540	02/06/2025
7140259		PONTIAC	MI		02/24/2023	7.550	103,192	0	(34)	0	0	0	148,000	02/06/2025
7140260		BALTIMORE	MD		02/24/2023	7.425	139,381	0	72	0	0	0	234,270	02/06/2025
7140261		BALTIMORE	MD		02/24/2023	7.475	131,911	0	(45)	0	0	0	172,890	02/06/2025
7140262		JACKSONVILLE	FL		02/24/2023	7.525	153,092	0	(47)	0	0	0	160,080	02/06/2025
7140264		ADDYSTON	OH		02/24/2023	7.475	90,860	0	(27)	0	0	0	175,400	02/28/2025
7140265		EAST HARTFORD	CT		02/24/2023	7.683	178,909	0	(51)	0	0	0	410,000	03/22/2024
7140266		JOHNSON CITY	TN		02/24/2023	7.535	96,907	0	(28)	0	0	0	135,630	02/06/2025
7140267		WARREN	MI		02/24/2023	7.383	132,071	0	(39)	0	0	0	256,592	02/06/2025
7140268		BALTIMORE	MD		02/24/2023	7.403	144,935	0	(40)	0	0	0	224,400	02/28/2025
7140269		BRIDGEPORT	CT		02/24/2023	7.542	355,151	0	(2)	0	0	0	575,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140270		TRENTON	OH		02/24/2023	7.358	152,230	0	(40)	0	0	0	299,720	02/06/2025
7140271		ABINGDON	MD		02/24/2023	7.525	165,066	0	(43)	0	0	0	300,699	02/06/2025
7140272		JACKSONVILLE	FL		02/24/2023	7.425	183,648	0	(47)	0	0	0	257,397	02/06/2025
7140273		WILMINGTON	NC		02/24/2023	7.425	189,192	0	(49)	0	0	0	300,496	02/06/2025
7140274		WILMINGTON	NC		02/24/2023	7.425	241,514	0	(62)	0	0	0	330,372	02/06/2025
7140276		FREDERICK	MD		02/24/2023	7.150	143,040	0	(37)	0	0	0	249,400	03/11/2024
7140277		BALTIMORE	MD		02/24/2023	7.402	173,486	0	(43)	0	0	0	182,700	02/06/2025
7140279		BRIDGEPORT	CT		02/24/2023	7.367	273,242	0	0	0	0	0	494,892	02/06/2025
7140284		TAMPA	FL		02/24/2023	7.501	126,419	0	(1)	0	0	0	197,000	04/17/2024
7140285		READING	PA		02/24/2023	7.457	299,468	0	(67)	0	0	0	425,040	02/06/2025
7140286		BIRMINGHAM	AL		02/24/2023	7.600	86,507	0	(19)	0	0	0	87,120	02/06/2025
7140288		RIVER ROUGE	MI		02/24/2023	8.125	90,182	0	(18)	0	0	0	159,720	02/06/2025
7140291		TAMPA	FL		02/24/2023	7.337	154,870	0	(33)	0	0	0	611,320	02/06/2025
7140294		LAKE WORTH	FL		02/24/2023	7.275	192,225	0	(40)	0	0	0	383,500	02/06/2025
7140295		FORT THOMAS	KY		02/24/2023	7.275	211,346	0	(43)	0	0	0	229,100	02/28/2025
7140297		RICHMOND	VA		02/24/2023	7.275	195,622	0	(38)	0	0	0	222,333	02/06/2025
7140301		FLOURTOWN	PA		02/24/2023	7.520	391,316	0	(65)	0	0	0	561,120	02/06/2025
7140302		TACOMA	WA		02/24/2023	7.300	577,483	0	(87)	0	0	0	653,660	02/06/2025
7140303		CORSICANA	TX		02/24/2023	7.125	101,090	0	(18)	0	0	0	163,817	02/06/2025
7140304		READING	PA		02/24/2023	8.058	94,808	0	(13)	0	0	0	180,780	02/06/2025
7140305		READING	PA		02/24/2023	7.950	67,544	0	(12)	0	0	0	179,550	02/06/2025
7140306		READING	PA		02/24/2023	8.033	112,726	0	(19)	0	0	0	234,270	02/06/2025
7140307		READING	PA		02/24/2023	7.950	65,303	0	(11)	0	0	0	103,740	02/06/2025
7140308		HERMINIE	PA		02/24/2023	7.800	84,104	0	(12)	0	0	0	122,400	02/28/2025
7140309		NEW HAVEN	CT		02/24/2023	7.300	271,416	0	(37)	0	0	0	305,080	02/06/2025
7140310		PHILADELPHIA	PA		02/24/2023	7.602	107,536	0	(1)	0	0	0	114,028	02/06/2025
7140312		LINWOOD	PA		02/24/2023	7.500	84,757	0	(12)	0	0	0	141,018	02/06/2025
7140313		PHILADELPHIA	PA		02/24/2023	7.717	223,134	0	(31)	0	0	0	285,000	02/28/2025
7140314		COLUMBIA	SC		02/24/2023	7.150	119,885	0	(17)	0	0	0	157,624	02/06/2025
7140315		COLUMBUS	OH		02/24/2023	7.133	279,663	0	(40)	0	0	0	285,600	02/06/2025
7140317		COLUMBIA	MD		02/24/2023	7.270	151,050	0	(21)	0	0	0	286,116	02/06/2025
7140318		KANSAS CITY	MO		02/24/2023	7.133	118,447	0	(16)	0	0	0	152,250	02/06/2025
7140319		OWINGS MILLS	MD		02/24/2023	7.125	161,482	0	(19)	0	0	0	305,200	02/06/2025
7140320		NASHVILLE	TN		02/24/2023	7.074	209,781	0	(23)	0	0	0	307,440	02/06/2025
7140321		BRISTOL	CT		02/24/2023	7.175	181,489	0	(20)	0	0	0	277,500	02/06/2025
7140322		BROWNS MILLS	NJ		02/24/2023	7.170	166,386	0	(17)	0	0	0	269,610	02/06/2025
7140325		OCALA	FL		02/24/2023	7.258	377,151	0	(25)	0	0	0	546,390	02/06/2025
7140326		HOUSTON	TX		02/24/2023	6.994	141,957	0	(14)	0	0	0	286,688	02/06/2025
7140329		INDEPENDENCE	MO		02/24/2023	7.458	155,871	0	40	0	0	0	208,320	02/06/2025
7140330		BRIDGEPORT	CT		02/24/2023	6.825	156,208	0	1	0	0	0	482,484	02/06/2025
7140331		TAMPA	FL		02/24/2023	6.883	170,266	0	151	0	0	0	204,160	02/06/2025
7140332		PASADENA	TX		02/24/2023	6.903	141,318	0	(2)	0	0	0	221,616	02/06/2025
7140333		SAINT CLOUD	FL		02/24/2023	6.733	248,464	0	6	0	0	0	570,763	02/06/2025
7140334		PHILADELPHIA	PA		02/24/2023	7.308	243,850	0	6	0	0	0	359,000	03/17/2025
7140335		DOVER	DE		02/24/2023	6.852	115,131	0	3	0	0	0	174,840	02/06/2025
7140336		MAGNOLIA	DE		02/24/2023	6.852	101,587	0	3	0	0	0	150,000	02/06/2025
7140337		PITTSBURGH	PA		02/24/2023	7.175	99,002	0	4	0	0	0	146,000	02/06/2025
7140338		HOUSTON	TX		02/24/2023	6.833	141,969	0	8	0	0	0	233,450	02/06/2025
7140340		PHILADELPHIA	PA		02/24/2023	7.150	129,930	0	8	0	0	0	192,000	02/06/2025
7140341		PHILADELPHIA	PA		02/24/2023	7.150	152,262	0	10	0	0	0	381,060	02/06/2025
7140342		PHILADELPHIA	PA		02/24/2023	7.150	132,637	0	9	0	0	0	196,000	02/06/2025
7140343		SONORA	CA		02/24/2023	6.925	228,778	0	16	0	0	0	450,400	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140344		FALL RIVER	MA		02/24/2023	6.742	313,121	0	27	0	0	0	742,920	02/06/2025
7140345		SHIRLEY	NY		02/24/2023	6.933	286,574	0	29	0	0	0	558,189	02/06/2025
7140346		PHILADELPHIA	PA		02/24/2023	7.035	144,447	0	16	0	0	0	169,884	02/06/2025
7140347		PHILADELPHIA	PA		02/24/2023	7.035	148,058	0	17	0	0	0	170,208	02/06/2025
7140348		PHILADELPHIA	PA		02/24/2023	6.958	93,767	0	12	0	0	0	196,141	02/06/2025
7140349		DALLAS	NC		02/24/2023	6.693	144,077	0	19	0	0	0	215,000	02/06/2025
7140350		DECATUR	GA		02/24/2023	6.592	247,210	0	39	0	0	0	396,240	02/06/2025
7140351		RALEIGH	NC		02/24/2023	6.542	396,225	0	64	0	0	0	799,810	02/06/2025
7140353		HOUSTON	TX		02/24/2023	6.525	105,580	0	21	0	0	0	187,450	02/06/2025
7140355		PHILADELPHIA	PA		02/24/2023	6.943	147,139	0	33	0	0	0	241,020	02/06/2025
7140356		TRENTON	NJ		02/24/2023	6.633	146,813	0	35	0	0	0	332,500	02/06/2025
7140357		TRENTON	NJ		02/24/2023	6.508	146,602	0	37	0	0	0	180,375	02/06/2025
7140358		BONHAM	TX		02/24/2023	6.490	90,648	0	23	0	0	0	199,660	02/06/2025
7140359		PHILADELPHIA	PA		02/24/2023	6.818	96,745	0	24	0	0	0	218,950	02/06/2025
7140360		PHILADELPHIA	PA		02/24/2023	6.818	137,445	0	34	0	0	0	263,500	02/06/2025
7140361		PHILADELPHIA	PA		02/24/2023	6.818	163,466	0	41	0	0	0	248,080	02/06/2025
7140362		TRENTON	NJ		02/24/2023	6.508	99,858	0	26	0	0	0	235,410	02/06/2025
7140364		PHILADELPHIA	PA		02/24/2023	6.683	179,099	0	59	0	0	0	247,800	02/06/2025
7140365		PHOENIX	AZ		04/26/2023	7.125	537,326	0	34	0	0	0	658,000	03/25/2025
7140367		EASTVALE	CA		04/26/2023	5.625	703,127	0	1,092	0	0	0	880,000	03/25/2025
7140368		WILDOMAR	CA		04/26/2023	4.250	373,026	0	2,069	0	0	0	550,000	03/25/2025
7140369		BOTHELL	WA		04/26/2023	4.750	477,947	0	1,983	0	0	0	800,000	03/25/2025
7140370		DENVER	CO		04/26/2023	5.375	944,795	0	2,430	0	0	0	1,260,000	03/25/2025
7140371		BURBANK	CA		04/26/2023	5.500	1,395,649	0	3,069	0	0	0	1,750,000	03/25/2025
7140372		GLENDALE	CA		04/26/2023	4.125	1,540,890	0	7,647	0	0	0	2,355,000	03/25/2025
7140373		FRAZEE	MN		04/26/2023	4.625	620,239	0	2,697	0	0	0	1,137,000	03/25/2025
7140377		OCALA	FL		04/26/2023	4.750	123,120	0	461	0	0	0	182,000	03/25/2025
7140378		MAGNOLIA	TX		04/26/2023	5.750	298,394	0	500	0	0	0	430,000	03/25/2025
7140380		RICHMOND	TX		04/26/2023	4.125	287,347	0	1,412	0	0	0	480,000	03/25/2025
7140381		MAHOMET	IL		04/26/2023	6.625	231,956	0	13	0	0	0	288,000	03/25/2025
7140385		MONTGOMERY	TX		04/26/2023	4.750	459,837	0	1,936	0	0	0	610,000	03/25/2025
7140386		NEPTUNE	NJ		04/26/2023	4.250	258,920	0	1,232	0	0	0	405,000	03/25/2025
7140393		PALM BAY	FL		04/26/2023	7.125	202,726	0	(183)	0	0	0	298,000	03/25/2025
7140394		FORT LAUDERDALE	FL		04/26/2023	4.625	232,738	0	1,125	0	0	0	335,000	03/25/2025
7140395		ALVA	FL		04/26/2023	5.250	619,471	0	1,948	0	0	0	830,000	03/25/2025
7140397		MONROE TOWNSHIP	NJ		04/26/2023	4.500	427,215	0	2,981	0	0	0	685,000	03/25/2025
7140399		LAS VEGAS	NV		04/26/2023	5.625	387,768	0	800	0	0	0	483,000	03/25/2025
7140400		POWAY	CA		04/26/2023	3.875	452,929	0	2,868	0	0	0	1,265,000	03/25/2025
7140403		LOS ANGELES	CA		04/26/2023	4.500	940,220	0	103,907	0	0	0	2,323,000	01/08/2025
7140404		TUSTIN	CA		04/26/2023	4.875	909,152	0	2,917	0	0	0	1,925,000	03/25/2025
7140405		GEORGETOWN	TX		04/26/2023	4.250	655,291	0	79,721	0	0	0	1,000,000	03/25/2025
7140406		MISSION VIEJO	CA		04/26/2023	5.125	621,325	0	1,981	0	0	0	800,000	03/25/2025
7140409		PHOENIX	AZ		04/26/2023	5.375	391,090	0	178	0	0	0	625,000	03/25/2025
7140410		CROWLEY	TX		04/26/2023	4.750	248,635	0	858	0	0	0	370,000	03/25/2025
7140412		KALAMAZOO	MI		04/26/2023	4.750	157,271	0	571	0	0	0	376,000	03/25/2025
7140413		MCDONOUGH	GA		04/26/2023	4.750	176,795	0	704	0	0	0	302,000	03/25/2025
7140417		IRVINE	CA		04/26/2023	4.125	805,717	0	4,179	0	0	0	1,450,000	03/25/2025
7140418		HESPERIA	CA		04/26/2023	4.125	359,651	0	1,577	0	0	0	550,000	03/25/2025
7140420		LOS ANGELES	CA		04/26/2023	4.250	1,000,259	0	4,558	0	0	0	1,507,000	03/25/2025
7140422		KALAHEO	HI		04/26/2023	4.750	710,171	0	2,424	0	0	0	1,240,000	03/25/2025
7140423		OXNARD	CA		04/26/2023	3.875	359,263	0	2,260	0	0	0	750,000	03/25/2025
7140424		WINCHESTER	CA		04/26/2023	5.875	369,883	0	388	0	0	0	450,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140425		SAN ANTONIO	TX		04/26/2023	5.250	499,532	0	1,374	0	0	0	643,000	03/25/2025
7140426		GLENDALE	CA		04/26/2023	3.875	569,395	0	4,882	0	0	0	1,150,000	03/25/2025
7140427		VALLEY GLEN	CA		04/26/2023	4.375	614,813	0	4,147	0	0	0	950,000	03/25/2025
7140429		VIEW PARK	CA		04/26/2023	5.250	785,437	0	1,439	0	0	0	1,562,000	03/25/2025
7140430		LOS ANGELES	CA		04/26/2023	5.875	412,527	0	168	0	0	0	905,000	03/25/2025
7140431		HAMILTON	MT		04/26/2023	5.250	346,790	0	771	0	0	0	680,000	03/25/2025
7140432		LITTLEROCK	CA		04/26/2023	5.490	307,543	0	756	0	0	0	410,000	03/25/2025
7140433		DOWNEY	CA		04/26/2023	6.490	873,533	0	346	0	0	0	1,235,000	03/25/2025
7140434		BAKERSFIELD	CA		04/26/2023	5.625	531,255	0	633	0	0	0	725,000	03/25/2025
7140435		WHITTIER	CA		04/26/2023	4.750	713,009	0	71,072	0	0	0	946,000	03/25/2025
7140442		SIMI VALLEY	CA		04/26/2023	5.249	703,133	0	2,156	0	0	0	906,000	03/25/2025
7140453		YUKON	OK		03/29/2023	3.375	112,639	0	441	0	0	0	282,096	02/06/2025
7140454		PORTLAND	OR		03/29/2023	4.625	129,745	0	132	0	0	0	441,161	02/06/2025
7140455		YORK	PA		03/29/2023	4.625	94,061	0	53	0	0	0	284,160	02/06/2025
7140459		PARAMOUNT	CA		03/29/2023	3.625	231,180	0	212	0	0	0	613,648	02/06/2025
7140461		MIAMI	FL		03/29/2023	5.000	149,590	0	191	0	0	0	499,744	02/06/2025
7140462		COMPTON	CA		03/29/2023	4.125	109,113	0	149	0	0	0	681,616	02/06/2025
7140465		TOBYHANNA	PA		03/29/2023	4.375	77,996	0	643	0	0	0	345,530	02/06/2025
7140466		WATERFORD	MI		03/29/2023	3.500	27,350	0	109	0	0	0	104,895	02/06/2025
7140467		MARLTON	NJ		03/29/2023	3.250	54,821	0	270	0	0	0	500,256	02/06/2025
7140468		LAWRENCEBURG	KY		03/29/2023	4.750	41,830	0	90	0	0	0	392,000	02/28/2025
7140471		BROOKLYN	CT		03/29/2023	3.375	62,356	0	574	0	0	0	600,750	02/06/2025
7140472		HICKORY	NC		03/29/2023	4.375	52,300	0	115	0	0	0	307,552	02/06/2025
7140473		CLAYTON	NC		03/29/2023	4.250	64,089	0	87	0	0	0	266,976	02/06/2025
7140475		KALAMAZOO	MI		03/29/2023	4.375	7,840	0	140	0	0	0	185,360	02/06/2025
7140478		THOMASTON	CT		03/29/2023	5.000	85,824	0	94	0	0	0	233,972	02/06/2025
7140479		NORTH MIAMI	FL		03/29/2023	4.500	53,038	0	185	0	0	0	713,700	02/06/2025
7140480		CHICAGO	IL		03/29/2023	4.375	98,332	0	151	0	0	0	444,486	02/06/2025
7140481		LA VERGNE	TN		03/29/2023	4.625	6,760	0	871	0	0	0	389,312	02/06/2025
7140482		MIAMI	FL		03/29/2023	4.125	50,887	0	613	0	0	0	582,494	02/06/2025
7140483		BROKEN ARROW	OK		03/29/2023	4.250	113,842	0	164	0	0	0	295,834	02/06/2025
7140484		FRAZIER PARK	CA		03/29/2023	5.000	99,646	0	14	0	0	0	251,370	02/06/2025
7140485		MIDDLE VILLAGE	NY		03/29/2023	4.750	20,132	0	129	0	0	0	1,098,630	02/06/2025
7140489		BIG OAK FLAT	CA		03/29/2023	4.250	9,575	0	380	0	0	0	298,338	02/06/2025
7140490		BENNINGTON	VT		03/29/2023	3.250	60,261	0	80	0	0	0	188,640	02/06/2025
7140491		DOVER	PA		03/29/2023	4.750	73,235	0	203	0	0	0	226,380	02/06/2025
7140493		CLERMONT	FL		03/29/2023	3.990	49,854	0	334	0	0	0	347,760	02/06/2025
7140494		DAVIE	FL		03/29/2023	4.125	86,334	0	215	0	0	0	517,201	02/06/2025
7140495		DANBURY	CT		03/29/2023	3.250	120,257	0	220	0	0	0	305,000	03/22/2024
7140496		CHICAGO	IL		03/29/2023	2.000	191,563	0	886	0	0	0	472,000	03/11/2024
7140497		BRADENTON	FL		03/29/2023	4.125	104,107	0	958	0	0	0	421,721	02/06/2025
7140498		VIRGINIA BEACH	VA		03/29/2023	4.125	133,417	0	104	0	0	0	523,309	02/06/2025
7140499		MANHASSET	NY		03/29/2023	4.125	25,760	0	167	0	0	0	3,433,566	02/06/2025
7140501		RENO	NV		03/29/2023	4.250	93,073	0	76	0	0	0	308,900	02/28/2025
7140503		TACOMA	WA		03/29/2023	4.625	79,168	0	814	0	0	0	506,016	02/06/2025
7140505		VALENCIA	CA		03/29/2023	4.750	101,193	0	78	0	0	0	568,000	03/22/2024
7140506		MIAMI	FL		03/29/2023	4.375	10,800	0	119	0	0	0	448,317	02/06/2025
7140507		MARIETTA	GA		03/29/2023	4.500	53,456	0	47	0	0	0	208,800	02/28/2025
7140508		DIAMOND	MO		03/29/2023	4.625	107,308	0	67	0	0	0	163,000	
7140509		NAPLES	FL		03/29/2023	4.375	69,473	0	108	0	0	0	537,930	02/06/2025
7140510		HOLLAND	MI		03/29/2023	4.375	41,798	0	34	0	0	0	278,320	02/06/2025
7140511		HOMESTEAD	FL		03/29/2023	4.125	187,549	0	443	0	0	0	558,189	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140512		DERRY	NH		03/29/2023	4.375	55,292	0	39	0	0	0	580,830	02/06/2025
7140513		EUSTIS	FL		03/29/2023	5.000	72,175	0	300	0	0	0	302,501	02/06/2025
7140514		MONTGOMERY	TX		03/29/2023	4.875	28,837	0	185	0	0	0	209,600	03/25/2025
7140515		SAINT LOUIS	MO		03/29/2023	4.000	28,312	0	21	0	0	0	224,680	02/06/2025
7140516		BERWICK	ME		03/29/2023	4.250	103,041	0	838	0	0	0	547,840	02/06/2025
7140517		WOODWARD	IA		03/29/2023	4.125	59,585	0	94	0	0	0	174,240	02/06/2025
7140518		ALEXANDRIA	LA		03/29/2023	4.750	37,610	0	414	0	0	0	223,844	02/06/2025
7140520		BIRMINGHAM	AL		03/29/2023	4.375	34,010	0	121	0	0	0	99,066	02/06/2025
7140521		MIAMI	FL		03/29/2023	3.875	244,657	0	641	0	0	0	1,801,440	02/06/2025
7140524		FORT LAUDERDALE	FL		03/29/2023	3.250	119,060	0	553	0	0	0	364,800	02/28/2025
7140525		BRADFORD	VT		03/29/2023	4.250	118,387	0	131	0	0	0	397,670	02/06/2025
7140526		JACKSON	TN		03/29/2023	4.000	118,779	0	348	0	0	0	412,482	02/06/2025
7140528		VILLA PARK	IL		03/29/2023	4.500	87,935	0	21	0	0	0	260,073	02/06/2025
7140530		CANYONVILLE	OR		03/29/2023	3.250	55,979	0	81	0	0	0	277,754	02/06/2025
7140532		CHALFONT	PA		03/29/2023	3.125	48,713	0	1,759	0	0	0	879,786	02/06/2025
7140533		SENECA	SC		03/29/2023	2.875	13,284	0	155	0	0	0	289,225	02/06/2025
7140534		WINDSOR MILL	MD		03/29/2023	2.990	31,807	0	441	0	0	0	588,830	02/06/2025
7140536		BUTLER	AL		03/29/2023	3.375	8,421	0	97	0	0	0	100,000	03/22/2024
7140538		LINDSAY	CA		03/29/2023	4.000	65,085	0	31	0	0	0	188,340	02/06/2025
7140541		GUNTERSVILLE	AL		03/29/2023	4.250	42,330	0	128	0	0	0	502,200	02/06/2025
7140542		NORWALK	CA		03/29/2023	4.375	118,650	0	330	0	0	0	756,240	02/06/2025
7140543		TAMPA	FL		03/29/2023	3.875	2,911	0	80	0	0	0	342,980	02/06/2025
7140544		POMPANO BEACH	FL		03/29/2023	4.250	94,082	0	18	0	0	0	391,830	02/06/2025
7140545		FOND DU LAC	WI		03/29/2023	3.250	47,786	0	122	0	0	0	140,080	02/06/2025
7140546		MOUNT SINAI	NY		03/29/2023	3.000	93,736	0	288	0	0	0	691,240	02/06/2025
7140547		FAIRVIEW	NJ		03/29/2023	3.750	57,532	0	416	0	0	0	917,760	02/06/2025
7140548		JACKSONVILLE	FL		03/29/2023	3.990	134,585	0	660	0	0	0	484,396	02/06/2025
7140549		MIAMI BEACH	FL		03/29/2023	4.125	160,629	0	0	0	0	0	427,500	02/06/2025
7140551		LAKEWOOD	OH		03/29/2023	4.750	118,754	0	(1)	0	0	0	470,820	02/06/2025
7140552		PEORIA	AZ		03/29/2023	4.125	41,383	0	182	0	0	0	541,190	02/06/2025
7140553		MOORESVILLE	IN		03/29/2023	4.250	51,649	0	179	0	0	0	214,842	02/06/2025
7140554		POMPANO BEACH	FL		03/29/2023	4.375	109,799	0	186	0	0	0	836,136	02/06/2025
7140555		FAIRBURN	GA		03/29/2023	4.000	94,208	0	207	0	0	0	299,860	02/06/2025
7140556		STONE MOUNTAIN	GA		03/29/2023	3.375	57,955	0	146	0	0	0	334,085	02/06/2025
7140557		MIDDLEBURG	FL		03/29/2023	4.000	1,087	0	319	0	0	0	329,616	02/06/2025
7140559		LITHONIA	GA		03/29/2023	5.250	86,172	0	(40)	0	0	0	291,500	02/06/2025
7140560		CONYERS	GA		03/29/2023	4.750	114,320	0	77	0	0	0	409,530	02/06/2025
7140561		RUNNING SPRINGS	CA		03/29/2023	4.500	105,825	0	175	0	0	0	679,320	02/06/2025
7140562		PALMDALE	CA		03/29/2023	4.125	35,775	0	183	0	0	0	506,087	02/06/2025
7140563		BUTLER	NJ		03/29/2023	4.000	109,228	0	129	0	0	0	622,488	02/06/2025
7140564		WILMINGTON	DE		03/29/2023	4.750	124,359	0	123	0	0	0	433,136	02/06/2025
7140565		GREENWOOD	MO		03/29/2023	4.250	82,807	0	564	0	0	0	435,019	02/06/2025
7140567		DANBURY	CT		03/29/2023	5.125	43,338	0	288	0	0	0	531,702	02/06/2025
7140568		STOCKTON	CA		03/29/2023	4.000	93,484	0	68	0	0	0	447,516	02/06/2025
7140570		DUNEDIN	FL		03/29/2023	2.000	83,571	0	650	0	0	0	451,212	02/06/2025
7140571		FORT WASHINGTON	MD		03/29/2023	3.750	58,701	0	135	0	0	0	332,310	02/06/2025
7140572		VALLEY STREAM	NY		03/29/2023	4.125	28,166	0	140	0	0	0	805,803	02/06/2025
7140573		LAUDERHILL	FL		03/29/2023	4.625	104,089	0	54	0	0	0	140,400	02/28/2025
7140574		TAMPA	FL		03/29/2023	4.125	37,811	0	139	0	0	0	433,730	02/06/2025
7140575		OGDEN	UT		03/29/2023	4.375	32,953	0	99	0	0	0	434,125	02/06/2025
7140576		TAMPA	FL		03/29/2023	4.625	57,051	0	121	0	0	0	416,489	02/06/2025
7140577		INGLEWOOD	CA		03/29/2023	4.125	80,102	0	238	0	0	0	962,170	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140578		STONE MOUNTAIN	GA		03/29/2023	4.500	3,536	0	46	0	0	0	223,368	02/06/2025
7140579		SCRANTON	SC		03/29/2023	4.125	28,650	0	12	0	0	0	60,000	03/22/2024
7140580		ORLANDO	FL		03/29/2023	2.375	43,953	0	105	0	0	0	550,550	02/06/2025
7140581		HAMDEN	CT		03/29/2023	4.125	63,322	0	156	0	0	0	454,530	02/06/2025
7140584		LAMPASAS	TX		03/29/2023	4.125	30,237	0	119	0	0	0	750,000	03/22/2024
7140585		SUMMERVILLE	SC		03/29/2023	4.000	78,879	0	155	0	0	0	362,016	02/06/2025
7140586		MAYWOOD	IL		03/29/2023	4.250	121,476	0	253	0	0	0	369,900	02/06/2025
7140587		PEORIA	AZ		03/29/2023	4.250	133,630	0	247	0	0	0	438,495	02/06/2025
7140588		KISSIMMEE	FL		03/29/2023	3.875	78,173	0	137	0	0	0	320,488	02/06/2025
7140589		COLUMBUS	OH		03/29/2023	4.000	86,425	0	41	0	0	0	257,070	02/06/2025
7140590		WILSON	NC		03/29/2023	4.000	76,865	0	234	0	0	0	226,502	02/06/2025
7140592		SLINGER	WI		03/29/2023	4.875	313,572	0	242	0	0	0	694,260	02/06/2025
7140593		CEDAR RAPIDS	IA		03/29/2023	4.750	37,993	0	322	0	0	0	192,780	02/06/2025
7140594		FRESNO	TX		03/29/2023	4.000	111,891	0	122	0	0	0	338,560	02/06/2025
7140595		POWDER SPRINGS	GA		03/29/2023	3.375	75,963	0	93	0	0	0	270,000	03/25/2025
7140596		SOUTHOLD	NY		03/29/2023	4.500	94,962	0	1,065	0	0	0	1,029,831	02/06/2025
7140597		READING	PA		03/29/2023	3.625	112,609	0	149	0	0	0	317,490	02/06/2025
7140599		POMPANO BEACH	FL		03/29/2023	4.875	66,557	0	51	0	0	0	604,187	02/06/2025
7140600		PASSAIC	NJ		03/29/2023	4.500	86,119	0	129	0	0	0	526,620	02/06/2025
7140601		JACKSONVILLE	FL		03/29/2023	4.375	53,987	0	13	0	0	0	154,810	02/06/2025
7140602		WEST DUNDEE	IL		03/29/2023	3.375	83,141	0	816	0	0	0	474,430	02/06/2025
7140605		LOUISVILLE	KY		03/29/2023	4.250	32,226	0	38	0	0	0	136,350	02/06/2025
7140606		CHICAGO	IL		03/29/2023	3.875	107,837	0	169	0	0	0	377,500	02/06/2025
7140607		FRESNO	CA		03/29/2023	5.000	119,393	0	141	0	0	0	374,143	02/06/2025
7140608		EL MONTE	CA		03/29/2023	3.500	71,571	0	191	0	0	0	852,707	02/06/2025
7140609		ROGERSVILLE	MO		03/29/2023	4.375	121,141	0	152	0	0	0	403,100	02/06/2025
7140610		RINGGOLD	GA		03/29/2023	5.000	110,634	0	25	0	0	0	447,235	02/06/2025
7140611		ORLANDO	FL		03/29/2023	4.750	75,023	0	(58)	0	0	0	701,076	02/06/2025
7140612		ORLANDO	FL		03/29/2023	4.250	84,153	0	169	0	0	0	371,840	02/06/2025
7140613		BAKERSFIELD	CA		03/29/2023	4.125	24,239	0	166	0	0	0	501,833	02/06/2025
7140614		GERMANTOWN	MD		03/29/2023	4.000	52,937	0	287	0	0	0	510,300	02/06/2025
7140617		ABINGDON	MD		03/29/2023	3.875	11,306	0	367	0	0	0	453,658	02/06/2025
7140618		HEPHZIBAH	GA		03/29/2023	4.500	63,422	0	20	0	0	0	217,500	02/06/2025
7140619		MOUNT PROSPECT	IL		03/29/2023	2.000	152,136	0	681	0	0	0	452,113	02/06/2025
7140620		ATCO	NJ		03/29/2023	3.250	88,874	0	788	0	0	0	274,000	03/11/2024
7140621		ARLINGTON	MA		03/29/2023	3.250	111,094	0	112	0	0	0	1,119,960	02/06/2025
7140622		CINCINNATI	OH		03/29/2023	4.125	40,720	0	8	0	0	0	269,948	02/06/2025
7140623		PROVIDENCE	KY		03/29/2023	3.500	38,811	0	43	0	0	0	105,994	02/06/2025
7140624		ADELANTO	CA		03/29/2023	3.750	158,637	0	190	0	0	0	518,736	02/06/2025
7140626		MOUNT PROSPECT	IL		03/29/2023	2.000	187,694	0	519	0	0	0	556,370	02/06/2025
7140627		SAINT CLAIR SHORES	MI		03/29/2023	4.500	41,604	0	124	0	0	0	280,683	02/06/2025
7140628		HIALEAH	FL		03/29/2023	4.750	91,249	0	51	0	0	0	1,140,384	02/06/2025
7140629		HAUGHTON	LA		03/29/2023	4.250	45,160	0	244	0	0	0	390,400	02/06/2025
7140631		JACKSONVILLE	FL		03/29/2023	4.375	31,518	0	141	0	0	0	299,478	02/06/2025
7140634		ALTADENA	CA		03/29/2023	4.750	540,996	0	264	0	0	0	2,530,550	02/06/2025
7140635		SPERRY	OK		03/29/2023	4.875	56,701	0	376	0	0	0	486,100	02/28/2025
7140636		ALEDO	TX		03/29/2023	4.375	46,846	0	762	0	0	0	525,600	02/28/2025
7140637		BILLERICA	MA		03/29/2023	4.875	222,790	0	64	0	0	0	846,104	02/06/2025
7140638		WARRENSBURG	NY		03/29/2023	4.875	96,051	0	178	0	0	0	298,659	02/06/2025
7140639		PALMER	MA		03/29/2023	4.625	119,020	0	123	0	0	0	418,125	02/06/2025
7140640		NEWPORT	OR		03/29/2023	4.500	64,410	0	66	0	0	0	521,922	02/06/2025
7140641		MIAMI	FL		03/29/2023	4.125	48,422	0	224	0	0	0	678,996	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140642		TAMARAC	FL		03/29/2023	4.250	111,145	0	67	0	0	0	459,571	02/06/2025
7140643		CHICAGO	IL		03/29/2023	4.500	100,582	0	160	0	0	0	307,400	02/28/2025
7140645		WINTER PARK	FL		03/29/2023	2.000	58,976	0	184	0	0	0	698,395	02/06/2025
7140648		SANDY	UT		03/29/2023	4.125	92,954	0	344	0	0	0	694,527	02/06/2025
7140650		RIVERDALE	IL		03/29/2023	4.500	68,162	0	60	0	0	0	262,600	02/06/2025
7140651		NORTH PORT	FL		03/29/2023	3.250	75,659	0	167	0	0	0	286,455	02/06/2025
7140653		HOLBROOK	MA		03/29/2023	4.000	98,968	0	129	0	0	0	295,000	03/22/2024
7140656		MARIETTA	GA		03/29/2023	4.500	74,414	0	249	0	0	0	546,090	02/06/2025
7140657		VICKSBURG	MS		03/29/2023	3.500	76,984	0	513	0	0	0	398,240	02/06/2025
7140658		PORTSMOUTH	VA		03/29/2023	3.750	73,409	0	(411)	0	0	0	271,313	02/06/2025
7140659		HOME	PA		03/29/2023	3.750	35,547	0	255	0	0	0	201,000	02/06/2025
7140660		SHRUB OAK	NY		03/29/2023	3.375	265,675	0	747	0	0	0	596,106	02/06/2025
7140661		GREELEY	CO		03/29/2023	4.375	97,195	0	76	0	0	0	425,536	02/06/2025
7140662		FREEPORT	NY		03/29/2023	3.500	334,907	0	417	0	0	0	735,048	02/06/2025
7140663		HEMPSTEAD	NY		03/29/2023	3.750	207,021	0	180	0	0	0	787,293	02/06/2025
7140665		CLERMONT	FL		03/29/2023	5.000	130,431	0	43	0	0	0	388,912	02/06/2025
7140666		VILLA RICA	GA		03/29/2023	3.375	204,308	0	296	0	0	0	546,897	02/06/2025
7140667		HUNTINGTON STATION	NY		03/29/2023	4.375	117,221	0	763	0	0	0	564,040	02/06/2025
7140669		TAMPA	FL		03/29/2023	3.375	9,658	0	206	0	0	0	405,125	02/06/2025
7140670		CADDO MILLS	TX		03/29/2023	4.250	12,617	0	83	0	0	0	469,900	02/28/2025
7140671		SAHUARITA	AZ		03/29/2023	4.375	41,475	0	132	0	0	0	239,860	02/06/2025
7140672		SANFORD	NC		03/29/2023	3.750	19,864	0	129	0	0	0	224,220	02/06/2025
7140673		NAPLES	FL		03/29/2023	4.375	113,568	0	87	0	0	0	793,761	02/06/2025
7140675		BATON ROUGE	LA		03/29/2023	4.375	52,805	0	43	0	0	0	83,776	02/06/2025
7140676		NORWOOD	CO		03/29/2023	4.875	97,440	0	74	0	0	0	1,600,000	03/22/2024
7140678		CHARLOTTE	NC		03/29/2023	3.000	44,841	0	203	0	0	0	324,929	02/06/2025
7140679		NORTH RIVERSIDE	IL		03/29/2023	2.000	98,454	0	321	0	0	0	353,400	02/06/2025
7140680		SAN BERNARDINO	CA		03/29/2023	4.125	11,270	0	(2,429)	0	0	0	275,600	02/28/2025
7140681		HOLLYWOOD	FL		03/29/2023	4.375	162,934	0	310	0	0	0	536,685	02/06/2025
7140683		QUEEN CREEK	AZ		03/29/2023	4.500	119,979	0	148	0	0	0	446,464	02/06/2025
7140685		SARASOTA	FL		03/29/2023	4.625	80,896	0	28	0	0	0	258,297	02/06/2025
7140686		WHITE CITY	OR		03/29/2023	4.500	113,660	0	138	0	0	0	385,392	02/06/2025
7140689		MIAMI	FL		03/29/2023	4.000	76,311	0	149	0	0	0	336,605	02/06/2025
7140690		LANGHORNE	PA		03/29/2023	3.500	163,157	0	168	0	0	0	342,828	02/06/2025
7140692		DAYTON	OH		03/29/2023	4.500	70,785	0	181	0	0	0	195,640	02/06/2025
7140693		HOUSTON	TX		03/29/2023	4.250	74,711	0	348	0	0	0	326,808	02/06/2025
7140695		PITTSBURGH	PA		03/29/2023	4.500	38,003	0	428	0	0	0	235,113	02/06/2025
7140696		OWENSBORO	KY		03/29/2023	3.250	88,437	0	143	0	0	0	359,600	02/06/2025
7140697		PHILADELPHIA	PA		03/29/2023	4.000	132,455	0	424	0	0	0	285,000	03/22/2024
7140698		MONETT	MO		03/29/2023	4.625	81,426	0	62	0	0	0	297,312	02/06/2025
7140699		BROOKLYN	NY		03/29/2023	3.625	432,185	0	433	0	0	0	1,164,000	02/06/2025
7140700		PALM HARBOR	FL		03/29/2023	4.500	81,366	0	86	0	0	0	404,879	02/06/2025
7140702		ROCKY MOUNT	NC		03/29/2023	3.625	75,527	0	188	0	0	0	270,865	02/06/2025
7140703		BAKERSFIELD	CA		03/29/2023	4.375	227,275	0	193	0	0	0	773,190	02/06/2025
7140704		STONE MOUNTAIN	GA		03/29/2023	3.000	84,549	0	596	0	0	0	329,232	02/06/2025
7140705		PHOENIX	AZ		03/29/2023	4.500	78,366	0	56	0	0	0	425,155	02/06/2025
7140706		KALAMAZOO	MI		03/29/2023	4.250	69,503	0	61	0	0	0	253,656	02/06/2025
7140709		JACKSONVILLE	NC		03/29/2023	4.375	119,639	0	99	0	0	0	341,825	02/06/2025
7140710		CHICAGO	IL		03/29/2023	3.875	98,343	0	221	0	0	0	359,370	02/06/2025
7140712		EAST HARTFORD	CT		03/29/2023	2.875	29,673	0	404	0	0	0	399,376	02/06/2025
7140713		PLAINFIELD	CT		03/29/2023	4.125	45,140	0	107	0	0	0	255,930	02/06/2025
7140714		FAIRFIELD	CT		03/29/2023	3.375	33,006	0	398	0	0	0	670,010	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140715		SPRING VALLEY	CA		03/29/2023	4.500	11,281	0	26	0	0	0	712,953	02/06/2025
7140716		MILWAUKEE	WI		03/29/2023	4.375	65,847	0	10	0	0	0	226,800	02/06/2025
7140717		ALBUQUERQUE	NM		03/29/2023	4.125	52,013	0	84	0	0	0	299,805	02/06/2025
7140718		CHICAGO	IL		03/29/2023	4.375	55,354	0	157	0	0	0	405,720	02/06/2025
7140719		FREEPORT	IL		03/29/2023	3.500	79,158	0	120	0	0	0	220,293	02/06/2025
7140720		EMILY	MN		03/29/2023	4.750	34,321	0	519	0	0	0	389,890	02/06/2025
7140721		BAKERSFIELD	CA		03/29/2023	4.625	57,130	0	20	0	0	0	243,048	02/06/2025
7140722		MAYWOOD	IL		03/29/2023	4.375	32,412	0	52	0	0	0	397,540	02/06/2025
7140723		BARBERTON	OH		03/29/2023	4.375	19,835	0	109	0	0	0	283,820	02/06/2025
7140724		SAN LORENZO	CA		03/29/2023	4.250	62,739	0	1,114	0	0	0	864,224	02/06/2025
7140725		GREEN BAY	WI		03/29/2023	4.375	29,178	0	652	0	0	0	334,080	02/06/2025
7140726		COLUMBIAVILLE	MI		03/29/2023	4.375	14,361	0	80	0	0	0	148,960	02/06/2025
7140727		INDIANAPOLIS	IN		03/29/2023	4.875	52,940	0	8	0	0	0	320,796	02/06/2025
7140729		PLANO	TX		03/29/2023	3.750	48,356	0	297	0	0	0	396,032	02/06/2025
7140730		CLIFFSIDE PARK	NJ		03/29/2023	3.750	76,615	0	151	0	0	0	520,300	03/11/2024
7140731		GOOSE CREEK	SC		03/29/2023	4.250	94,155	0	634	0	0	0	358,065	02/06/2025
7140733		TALLAHASSEE	FL		03/29/2023	4.125	128,454	0	236	0	0	0	321,480	02/06/2025
7140735		MORRISVILLE	PA		03/29/2023	4.750	105,854	0	159	0	0	0	333,222	02/06/2025
7140736		MIAMI	FL		03/29/2023	4.375	130,510	0	96	0	0	0	316,624	02/06/2025
7140737		WAYCROSS	GA		03/29/2023	4.250	79,395	0	41	0	0	0	224,316	02/06/2025
7140738		CALDWELL	ID		03/29/2023	4.750	86,094	0	120	0	0	0	424,008	02/06/2025
7140739		TAMPA	FL		03/29/2023	3.875	222,095	0	863	0	0	0	546,612	02/06/2025
7140740		ALTOONA	IA		03/29/2023	4.000	128,207	0	121	0	0	0	307,908	02/06/2025
7140741		TULSA	OK		03/29/2023	3.250	112,332	0	287	0	0	0	287,308	02/06/2025
7140742		TONEY	AL		03/29/2023	4.250	79,728	0	69	0	0	0	383,400	02/06/2025
7140743		RALEIGH	NC		03/29/2023	4.625	84,666	0	98	0	0	0	421,008	02/06/2025
7140744		OAK RIDGE	MO		03/29/2023	4.875	83,295	0	9	0	0	0	447,300	02/28/2025
7140745		MEMPHIS	TN		03/29/2023	4.000	92,751	0	141	0	0	0	281,089	02/06/2025
7140746		FORT PIERCE	FL		03/29/2023	4.875	40,891	0	28	0	0	0	308,660	02/06/2025
7140747		MORROW	OH		03/29/2023	4.375	106,355	0	220	0	0	0	424,332	02/06/2025
7140748		HOLLYWOOD	SC		03/29/2023	4.125	113,506	0	245	0	0	0	570,900	02/06/2025
7140749		TONEY	AL		03/29/2023	4.750	70,264	0	302	0	0	0	213,683	02/06/2025
7140751		OAK HILL	WV		03/29/2023	4.250	77,874	0	159	0	0	0	175,600	03/25/2025
7140755		WINTER HAVEN	FL		03/29/2023	4.000	113,103	0	93	0	0	0	511,840	02/06/2025
7140757		POMONA	CA		03/29/2023	4.500	121,357	0	39	0	0	0	586,670	02/06/2025
7140758		DANIA BEACH	FL		03/29/2023	4.500	54,892	0	497	0	0	0	473,600	02/28/2025
7140759		ROANOKE	VA		03/29/2023	4.500	33,591	0	292	0	0	0	250,710	02/06/2025
7140760		DAVENPORT	FL		03/29/2023	4.375	92,394	0	272	0	0	0	385,280	02/06/2025
7140762		FLOVILLA	GA		03/29/2023	4.000	44,037	0	30	0	0	0	246,000	02/06/2025
7140764		ORLANDO	FL		03/29/2023	4.625	94,886	0	161	0	0	0	277,500	02/06/2025
7140765		LORAIN	OH		03/29/2023	4.000	53,673	0	36	0	0	0	178,730	02/06/2025
7140766		PEORIA	AZ		03/29/2023	0.000	69,420	0	223	0	0	0	450,918	02/06/2025
7140767		OCONOMOWOC	WI		03/29/2023	4.500	61,927	0	117	0	0	0	597,380	02/06/2025
7140768		LITHONIA	GA		03/29/2023	4.125	77,345	0	78	0	0	0	247,836	02/06/2025
7140770		SALEM	WI		03/29/2023	3.500	102,593	0	708	0	0	0	344,520	02/06/2025
7140771		SLIDELL	LA		03/29/2023	4.375	98,820	0	(70)	0	0	0	250,614	02/06/2025
7140772		GADSDEN	AL		03/29/2023	4.625	117,372	0	54	0	0	0	340,119	02/06/2025
7140773		POMPANO BEACH	FL		03/29/2023	3.625	65,908	0	473	0	0	0	910,089	02/06/2025
7140774		EL MONTE	CA		03/29/2023	4.500	116,060	0	152	0	0	0	806,582	02/06/2025
7140776		ADDISON	IL		03/29/2023	3.250	61,128	0	261	0	0	0	342,063	02/06/2025
7140777		SAINT LOUIS	MO		03/29/2023	4.625	129,460	0	107	0	0	0	323,290	02/06/2025
7140778		KISSIMMEE	FL		03/29/2023	4.000	57,327	0	41	0	0	0	297,198	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140779		WATERFORD	PA		03/29/2023	3.250	127,417	0	236	0	0	0	344,375	02/06/2025
7140780		BEAVERTON	OR		03/29/2023	4.000	101,353	0	118	0	0	0	717,584	02/06/2025
7140781		BENTON	PA		03/29/2023	5.000	100,482	0	556	0	0	0	239,000	03/25/2025
7140782		MCALLEN	TX		03/29/2023	4.625	97,524	0	257	0	0	0	370,402	02/06/2025
7140784		EVANSTON	IL		03/29/2023	3.625	91,116	0	135	0	0	0	183,500	02/28/2025
7140788		CULVER	OR		03/29/2023	4.500	63,651	0	881	0	0	0	523,930	02/06/2025
7140789		SPRINGFIELD	VA		03/29/2023	4.875	108,839	0	498	0	0	0	631,456	02/06/2025
7140791		ANDERSON	SC		03/29/2023	4.375	60,569	0	96	0	0	0	321,300	02/06/2025
7140792		DREXEL HILL	PA		03/29/2023	5.000	107,528	0	16	0	0	0	480,297	02/06/2025
7140793		LELAND	NC		03/29/2023	2.250	87,163	0	210	0	0	0	385,330	02/06/2025
7140794		GOLD CANYON	AZ		03/29/2023	4.375	88,448	0	55	0	0	0	404,352	02/06/2025
7140795		DELTONA	FL		03/29/2023	4.625	95,652	0	29	0	0	0	361,260	02/06/2025
7140796		INGLEWOOD	CA		03/29/2023	4.000	132,332	0	(111)	0	0	0	867,312	02/06/2025
7140797		GARDEN VALLEY	CA		03/29/2023	4.375	85,834	0	169	0	0	0	447,216	02/06/2025
7140798		FRASER	MI		03/29/2023	4.500	102,982	0	216	0	0	0	240,900	02/06/2025
7140799		BALTIMORE	MD		03/29/2023	4.625	29,858	0	37	0	0	0	154,343	02/06/2025
7140800		BALTIMORE	MD		03/29/2023	4.625	43,529	0	34	0	0	0	191,620	02/06/2025
7140801		BALTIMORE	MD		03/29/2023	4.625	39,328	0	52	0	0	0	88,382	02/06/2025
7140803		ROGERSVILLE	TN		03/29/2023	4.625	94,845	0	111	0	0	0	316,880	02/06/2025
7140804		LILBURN	GA		03/29/2023	3.875	78,203	0	309	0	0	0	543,643	02/06/2025
7140805		RICHMOND	VA		03/29/2023	4.000	52,497	0	109	0	0	0	295,568	02/06/2025
7140806		POWDER SPRINGS	GA		03/29/2023	4.750	76,341	0	135	0	0	0	296,742	02/06/2025
7140807		MANHEIM	PA		03/29/2023	4.000	61,997	0	44	0	0	0	215,900	02/06/2025
7140808		DURHAM	NC		03/29/2023	3.990	50,293	0	529	0	0	0	291,824	02/06/2025
7140809		CORTLANDT MANOR	NY		03/29/2023	2.000	197,711	0	635	0	0	0	672,372	02/06/2025
7140810		ARVIN	CA		03/29/2023	4.000	89,128	0	105	0	0	0	219,317	02/06/2025
7140811		PAINESVILLE	OH		03/29/2023	4.500	93,803	0	53	0	0	0	194,020	02/06/2025
7140812		BUFFALO	NY		03/29/2023	4.250	102,055	0	74	0	0	0	276,818	02/06/2025
7140813		NASHUA	NH		03/29/2023	3.250	112,664	0	159	0	0	0	615,825	02/06/2025
7140815		ROCKPORT	TX		03/29/2023	4.375	63,716	0	131	0	0	0	551,440	02/06/2025
7140816		BRANDON	MN		03/29/2023	4.375	46,054	0	1	0	0	0	264,880	02/06/2025
7140818		PALM CITY	FL		03/29/2023	3.750	105,870	0	117	0	0	0	843,267	02/06/2025
7140819		ATHENS	GA		03/29/2023	4.875	114,943	0	89	0	0	0	459,306	02/06/2025
7140820		BARTLETT	IL		03/29/2023	4.250	97,874	0	171	0	0	0	455,728	02/06/2025
7140821		BEVERLY	MA		03/29/2023	3.750	31,684	0	550	0	0	0	880,770	02/06/2025
7140822		LITHONIA	GA		03/29/2023	3.750	77,003	0	68	0	0	0	212,576	02/06/2025
7140823		DURHAM	NC		03/29/2023	3.875	100,879	0	145	0	0	0	441,450	02/06/2025
7140824		SAINT PETERSBURG	FL		03/29/2023	3.750	67,308	0	48	0	0	0	525,681	02/06/2025
7140825		PHOENIX	AZ		03/29/2023	3.000	90,173	0	144	0	0	0	432,208	02/06/2025
7140827		FOREST PARK	GA		03/29/2023	4.250	1,519	0	809	0	0	0	332,740	02/06/2025
7140829		WESTMINSTER	CO		03/29/2023	4.500	107,475	0	100	0	0	0	406,896	02/06/2025
7140830		SAN BERNARDINO	CA		03/29/2023	3.375	5,271	0	364	0	0	0	411,039	02/06/2025
7140831		TAMPA	FL		03/29/2023	4.250	59,812	0	137	0	0	0	282,128	02/06/2025
7140835		BELL	CA		03/29/2023	4.750	88,338	0	297	0	0	0	520,000	03/22/2024
7140836		LEHIGH ACRES	FL		03/29/2023	4.625	85,246	0	87	0	0	0	485,080	02/06/2025
7140837		BUFFALO	NY		03/29/2023	4.500	58,914	0	183	0	0	0	409,920	02/06/2025
7140838		HOUSTON	TX		03/29/2023	3.500	121,951	0	188	0	0	0	351,432	02/06/2025
7140839		COMMERCE TOWNSHIP	MI		03/29/2023	3.750	89,596	0	1,204	0	0	0	472,079	02/06/2025
7140840		NEW ROCHELLE	NY		03/29/2023	4.000	69,606	0	1,865	0	0	0	847,500	02/06/2025
7140843		CHICAGO	IL		03/29/2023	2.000	6,544	0	641	0	0	0	233,600	02/06/2025
7140844		NEWNAN	GA		03/29/2023	4.000	105,807	0	103	0	0	0	397,380	02/06/2025
7140845		CERES	CA		03/29/2023	3.625	198,531	0	500	0	0	0	516,450	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140846		BELLPORT	NY		03/29/2023	3.500	197,229	0	300	0	0	0	615,737	02/06/2025
7140847		GREENWOOD	IN		03/29/2023	3.875	93,556	0	227	0	0	0	268,400	02/06/2025
7140848		TRENTON	NJ		03/29/2023	4.625	132,877	0	131	0	0	0	371,750	02/06/2025
7140849		WESTLAND	MI		03/29/2023	4.750	75,426	0	152	0	0	0	277,725	02/06/2025
7140850		LOVELAND	CO		03/29/2023	4.750	60,782	0	87	0	0	0	464,576	02/06/2025
7140851		PLANTATION	FL		03/29/2023	3.875	53,687	0	89	0	0	0	361,088	02/06/2025
7140852		MARIETTA	GA		03/29/2023	4.250	83,056	0	(6)	0	0	0	417,648	02/06/2025
7140853		MORROW	GA		03/29/2023	4.000	77,143	0	20	0	0	0	314,400	02/06/2025
7140854		UPPER MARLBORO	MD		03/29/2023	4.625	121,910	0	107	0	0	0	391,746	02/06/2025
7140855		DECATUR	GA		03/29/2023	4.000	94,697	0	123	0	0	0	401,622	02/06/2025
7140857		ROXBURY	CT		03/29/2023	4.375	310,866	0	539	0	0	0	975,755	02/06/2025
7140858		PICO RIVERA	CA		03/29/2023	4.000	16,005	0	508	0	0	0	874,616	02/06/2025
7140859		CHICAGO	IL		03/29/2023	4.125	140,752	0	102	0	0	0	325,500	02/06/2025
7140861		MORGANTON	NC		03/29/2023	4.750	5,171	0	85	0	0	0	405,450	02/06/2025
7140862		DALLAS	TX		03/29/2023	4.375	23,304	0	38	0	0	0	742,600	02/28/2025
7140863		TUSCALOOSA	AL		03/29/2023	4.375	28,655	0	333	0	0	0	61,640	02/06/2025
7140865		DAHLONEGA	GA		03/29/2023	4.125	120,248	0	170	0	0	0	389,624	02/06/2025
7140867		LEMOORE	CA		03/29/2023	3.375	32,054	0	309	0	0	0	365,191	02/06/2025
7140868		LAS VEGAS	NV		03/29/2023	3.375	76,778	0	216	0	0	0	436,920	02/06/2025
7140869		CHICAGO	IL		03/29/2023	4.375	11,651	0	37	0	0	0	511,000	03/11/2024
7140871		OPA LOCKA	FL		03/29/2023	3.625	59,036	0	114	0	0	0	585,303	02/06/2025
7140908		PORTLAND	OR		03/06/2023	7.375	401,177	0	138	0	0	0	599,984	02/06/2025
7140910		PORTLAND	OR		03/06/2023	7.375	405,114	0	140	0	0	0	601,104	02/06/2025
7140911		OLEAN	NY		03/06/2023	8.125	79,604	0	12	0	0	0	154,700	02/06/2025
7140914		OCEAN SPRINGS	MS		03/06/2023	7.750	168,062	0	48	0	0	0	235,000	02/06/2025
7140916		WAUKEGAN	IL		03/06/2023	9.625	153,815	0	7	0	0	0	376,310	02/06/2025
7140917		CHICAGO	IL		03/06/2023	7.375	90,060	0	109	0	0	0	256,690	02/06/2025
7140918		BALTIMORE	MD		03/06/2023	8.375	135,966	0	7	0	0	0	221,650	02/06/2025
7140919		NEW MILFORD	CT		03/06/2023	8.125	66,326	0	4	0	0	0	184,805	02/06/2025
7140920		NEW MILFORD	CT		03/06/2023	8.125	66,326	0	4	0	0	0	151,844	02/06/2025
7140921		DANBURY	CT		03/06/2023	8.000	69,443	0	4	0	0	0	126,500	02/06/2025
7140922		NEW MILFORD	CT		03/06/2023	8.000	66,918	0	4	0	0	0	147,775	02/06/2025
7140923		HOUSTON	TX		03/06/2023	7.875	126,385	0	66	0	0	0	189,108	02/06/2025
7140924		CHICAGO	IL		03/06/2023	7.625	139,810	0	35	0	0	0	189,660	02/06/2025
7140925		CHARLOTTE	NC		03/06/2023	9.625	145,328	0	7	0	0	0	342,240	02/06/2025
7140926		TRENTON	NJ		03/06/2023	7.625	103,722	0	26	0	0	0	270,285	02/06/2025
7140927		PHILADELPHIA	PA		03/06/2023	7.875	85,839	0	37	0	0	0	168,510	02/06/2025
7140931		OKLAHOMA CITY	OK		03/06/2023	7.500	137,366	0	35	0	0	0	224,720	02/06/2025
7140932		OSWEGO	IL		03/06/2023	10.500	286,860	0	12	0	0	0	810,888	02/06/2025
7140933		GLASTONBURY	CT		03/06/2023	7.625	210,589	0	55	0	0	0	376,064	02/06/2025
7140934		MILWAUKEE	WI		03/06/2023	8.875	143,327	0	7	0	0	0	152,250	02/06/2025
7140947		CHARLOTTE	NC		05/12/2023	4.625	486,424	0	2,524	0	0	0	922,000	03/25/2025
7140948		RICHMOND	TX		05/12/2023	3.250	543,648	0	5,545	0	0	0	845,000	03/25/2025
7140949		FORT WORTH	TX		05/12/2023	3.875	1,076,906	0	8,154	0	0	0	1,700,000	03/25/2025
7140951		NASHVILLE	TN		05/12/2023	4.750	138,048	0	562	0	0	0	275,000	03/25/2025
7140952		ATLANTA	GA		05/12/2023	4.875	1,398,075	0	9,257	0	0	0	2,324,500	03/25/2025
7140953		BELLEVUE	WA		05/12/2023	4.375	511,213	0	2,739	0	0	0	785,000	03/25/2025
7140954		PLANO	TX		05/12/2023	4.625	321,091	0	1,523	0	0	0	555,000	03/25/2025
7140955		MACOMB	MI		05/12/2023	4.125	97,141	0	669	0	0	0	172,000	03/25/2025
7140956		HOLLYWOOD	FL		05/12/2023	4.625	97,241	0	475	0	0	0	160,000	03/25/2025
7140957		MURFREESBORO	TN		05/12/2023	4.625	348,791	0	1,532	0	0	0	525,000	03/25/2025
7140958		NORCO	CA		05/12/2023	4.000	950,507	0	7,447	0	0	0	1,550,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140959		SOUTHFIELD	MI		05/12/2023	4.625	213,683	0	1,043	0	0	0	321,000	03/25/2025
7140962		TRACY	CA		05/12/2023	4.625	707,569	0	3,284	0	0	0	1,100,000	03/25/2025
7140963		CHICAGO	IL		05/12/2023	4.250	333,074	0	1,797	0	0	0	520,000	03/25/2025
7140964		LOS ANGELES	CA		05/12/2023	4.500	253,102	0	1,226	0	0	0	425,000	03/25/2025
7140965		ASTORIA	OR		05/12/2023	4.625	389,261	0	1,717	0	0	0	584,000	03/25/2025
7140966		DOWNEY	CA		05/12/2023	4.875	408,965	0	1,508	0	0	0	926,000	03/25/2025
7140967		OVERLAND PARK	KS		05/12/2023	4.375	747,825	0	4,551	0	0	0	1,225,000	03/25/2025
7140968		ELK GROVE VILLAGE	IL		05/12/2023	4.625	156,598	0	827	0	0	0	330,000	03/25/2025
7140969		SOUTH JORDAN	UT		05/12/2023	3.125	109,952	0	1,098	0	0	0	515,000	03/25/2025
7140970		DEER PARK	IL		05/12/2023	4.625	163,569	0	811	0	0	0	591,000	03/25/2025
7140972		DESTIN	FL		05/12/2023	4.625	275,492	0	1,398	0	0	0	420,000	03/25/2025
7140973		SHASTA LAKE	CA		05/12/2023	5.000	190,477	0	678	0	0	0	281,000	03/25/2025
7140974		BIRMINGHAM	AL		05/12/2023	4.250	85,770	0	2,993	0	0	0	322,000	03/25/2025
7140975		HUMBLE	TX		05/12/2023	4.625	179,403	0	1,284	0	0	0	500,000	03/25/2025
7140976		BOYNTON BEACH	FL		05/12/2023	4.500	469,985	0	2,353	0	0	0	718,000	03/25/2025
7140977		CONROE	TX		05/12/2023	3.875	474,263	0	3,524	0	0	0	690,000	03/25/2025
7140978		HOLMES BEACH	FL		05/12/2023	3.875	505,078	0	3,901	0	0	0	735,000	03/25/2025
7140979		GLEN HEAD	NY		05/12/2023	4.625	1,106,564	0	5,740	0	0	0	2,300,000	03/25/2025
7140980		MONROE	GA		05/12/2023	3.750	204,952	0	1,513	0	0	0	610,000	03/25/2025
7140982		FORT MYERS	FL		05/12/2023	4.375	485,824	0	2,315	0	0	0	750,000	03/25/2025
7140983		MIAMI	FL		05/12/2023	4.375	1,160,440	0	150,289	0	0	0	2,150,000	03/10/2025
7140984		BONITA SPRINGS	FL		05/12/2023	4.250	368,160	0	1,777	0	0	0	595,000	03/25/2025
7140986		YUCAIPA	CA		05/12/2023	4.250	321,389	0	1,923	0	0	0	500,000	03/25/2025
7140987		SEVIERVILLE	TN		05/12/2023	3.875	661,978	0	5,115	0	0	0	950,000	03/25/2025
7140988		WESTON	FL		05/12/2023	3.750	576,449	0	4,865	0	0	0	860,000	03/25/2025
7140989		OLATHE	KS		05/12/2023	4.000	188,358	0	1,103	0	0	0	335,000	03/25/2025
7140990		GOODYEAR	AZ		05/12/2023	3.875	407,479	0	2,795	0	0	0	650,000	03/25/2025
7140991		BOCA RATON	FL		05/12/2023	3.375	568,657	0	5,715	0	0	0	890,000	03/25/2025
7140992		FRANKTOWN	CO		05/12/2023	3.875	809,110	0	6,294	0	0	0	1,450,000	03/25/2025
7140993		KINGWOOD	TX		05/12/2023	4.375	424,757	0	6,255	0	0	0	760,000	03/25/2025
7140994		SEVIERVILLE	TN		05/12/2023	3.875	563,845	0	4,025	0	0	0	810,000	03/25/2025
7140995		LOS ANGELES	CA		05/12/2023	4.625	313,243	0	1,403	0	0	0	550,000	03/25/2025
7140996		NAPLES	FL		05/12/2023	4.000	422,124	0	65,813	0	0	0	927,000	01/11/2025
7140997		STUDIO CITY	CA		05/12/2023	4.500	891,697	0	4,330	0	0	0	1,375,000	03/25/2025
7141000		SPRING	TX		05/12/2023	4.500	736,827	0	3,950	0	0	0	1,300,000	03/25/2025
7141002		CLIFFSIDE PARK	NJ		05/12/2023	4.375	161,208	0	996	0	0	0	265,000	03/25/2025
7141003		HAMMONTON	NJ		05/12/2023	4.125	180,648	0	1,206	0	0	0	329,000	03/25/2025
7141004		SOUTHFIELD	MI		05/12/2023	4.875	197,622	0	730	0	0	0	332,000	03/25/2025
7141006		PEARLAND	TX		05/12/2023	4.625	240,439	0	1,629	0	0	0	378,000	03/25/2025
7141007		OVERLAND PARK	KS		05/12/2023	4.625	377,804	0	(1,001)	0	0	0	750,000	03/25/2025
7141008		MONROE	NJ		05/12/2023	4.625	134,990	0	742	0	0	0	345,000	03/25/2025
7141009		STROUDSBURG	PA		05/12/2023	4.625	260,898	0	1,356	0	0	0	425,000	03/25/2025
7141010		GRANADA HILLS	CA		05/12/2023	4.500	534,510	0	3,728	0	0	0	1,100,000	03/25/2025
7141011		PANORAMA VILLAGE	TX		05/12/2023	4.875	203,985	0	746	0	0	0	324,000	03/25/2025
7141012		LAGUNA NIGUEL	CA		05/12/2023	4.990	395,846	0	1,533	0	0	0	1,400,000	03/25/2025
7141013		FAYETTEVILLE	TN		05/12/2023	4.990	253,278	0	938	0	0	0	450,000	03/25/2025
7141014		NAPLES	FL		05/12/2023	4.750	124,904	0	540	0	0	0	455,000	03/25/2025
7141015		MAHWAH	NJ		05/12/2023	4.125	305,987	0	2,242	0	0	0	500,000	03/25/2025
7141017		AUBURN	CA		05/12/2023	4.125	500,135	0	3,435	0	0	0	800,000	03/25/2025
7141018		SCOTTSDALE	AZ		05/12/2023	4.000	611,637	0	4,304	0	0	0	925,000	03/25/2025
7141019		STATEN ISLAND	NY		05/12/2023	4.500	267,232	0	1,394	0	0	0	410,000	03/25/2025
7141020		LOS ANGELES	CA		05/12/2023	4.625	323,136	0	1,488	0	0	0	600,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141021		PALM DESERT	CA		05/12/2023	4.625	505,922	0	2,414	0	0	0	1,021,000	03/25/2025
7141022		RANCHO PALOS VERDES	CA		05/12/2023	4.375	842,476	0	4,996	0	0	0	1,475,000	03/25/2025
7141023		HUNTINGTON PARK	CA		05/12/2023	4.625	411,310	0	1,892	0	0	0	663,000	03/25/2025
7141024		PORTOLA	CA		05/12/2023	4.375	177,928	0	986	0	0	0	295,000	03/25/2025
7141025		PACOIMA	CA		05/12/2023	4.250	332,040	0	2,260	0	0	0	580,000	03/25/2025
7141026		HESPERIA	CA		05/12/2023	4.375	337,941	0	1,844	0	0	0	520,000	03/25/2025
7141027		LA PUENTE	CA		05/12/2023	4.375	178,962	0	1,024	0	0	0	520,000	03/25/2025
7141028		FULLERTON	CA		05/12/2023	4.125	637,840	0	4,178	0	0	0	1,491,000	03/25/2025
7141029		SANBORNTON	NH		05/12/2023	4.625	208,126	0	954	0	0	0	320,000	03/25/2025
7141030		HEBER CITY	UT		05/12/2023	4.250	714,622	0	4,152	0	0	0	1,160,000	03/25/2025
7141031		GALVESTON	TX		05/12/2023	4.250	116,356	0	773	0	0	0	195,000	03/25/2025
7141032		BRADENTON BEACH	FL		05/12/2023	4.500	396,965	0	1,538	0	0	0	652,000	03/25/2025
7141034		BEVERLY HILLS	CA		05/12/2023	4.625	768,382	0	6,656	0	0	0	1,400,000	03/25/2025
7141035		NORTH HILLS	CA		05/12/2023	4.625	557,519	0	2,706	0	0	0	845,000	03/25/2025
7141036		SACRAMENTO	CA		05/12/2023	4.500	325,779	0	1,806	0	0	0	650,000	03/25/2025
7141037		PINOLE	CA		05/12/2023	4.500	299,532	0	1,492	0	0	0	705,000	03/25/2025
7141038		LAS VEGAS	NV		05/12/2023	4.625	884,357	0	9,538	0	0	0	2,271,000	03/25/2025
7141039		NEW RIVER	AZ		05/12/2023	4.375	332,372	0	1,899	0	0	0	750,000	03/25/2025
7141040		LAUREL	MD		05/12/2023	4.750	280,303	0	1,240	0	0	0	580,000	03/25/2025
7141042		LOS ANGELES	CA		05/12/2023	4.625	331,444	0	1,606	0	0	0	585,000	03/25/2025
7141043		NORTH LAS VEGAS	NV		05/12/2023	4.375	261,349	0	1,362	0	0	0	405,000	03/25/2025
7141044		CARSON	CA		05/12/2023	4.999	482,666	0	1,823	0	0	0	885,000	03/25/2025
7141045		LAKEWOOD	CA		05/12/2023	4.750	330,281	0	1,381	0	0	0	745,000	03/25/2025
7141048		BEND	OR		05/12/2023	4.375	1,194,047	0	6,788	0	0	0	1,950,000	03/25/2025
7141049		SARASOTA	FL		05/12/2023	4.999	112,877	0	698	0	0	0	600,000	03/25/2025
7141050		PORTLAND	OR		05/12/2023	4.750	402,986	0	1,719	0	0	0	685,000	03/25/2025
7141051		DENVER	CO		05/12/2023	4.625	526,424	0	2,139	0	0	0	830,000	03/25/2025
7141052		HEBER	UT		05/12/2023	4.625	377,914	0	1,596	0	0	0	1,350,000	03/25/2025
7141053		VIEW PARK	CA		05/12/2023	4.875	1,027,663	0	3,968	0	0	0	2,000,000	03/25/2025
7141054		LANDING	NJ		05/12/2023	4.625	91,161	0	441	0	0	0	380,000	03/25/2025
7141055		LA JOLLA	CA		05/12/2023	4.875	1,664,057	0	6,717	0	0	0	2,624,000	03/25/2025
7141056		BROKEN ARROW	OK		05/12/2023	3.500	602,703	0	5,724	0	0	0	1,300,000	03/25/2025
7141057		SAN ANTONIO	TX		03/03/2023	6.950	163,941	0	31	0	0	0	224,331	02/06/2025
7141058		HARKER HEIGHTS	TX		03/03/2023	6.770	275,910	0	144	0	0	0	450,300	02/06/2025
7141059		ORLANDO	FL		03/03/2023	7.500	245,953	0	(55)	0	0	0	564,928	02/06/2025
7141060		SARASOTA	FL		03/03/2023	6.730	314,742	0	60	0	0	0	371,952	02/06/2025
7141061		MARTINSVILLE	VA		03/03/2023	6.980	166,777	0	159	0	0	0	265,000	02/28/2025
7141062		PHOENIX	AZ		03/03/2023	6.780	354,360	0	118	0	0	0	565,440	02/06/2025
7141063		COLUMBUS	OH		03/03/2023	7.130	249,816	0	1	0	0	0	350,000	03/11/2024
7141064		CUYAHOGA FALLS	OH		03/03/2023	7.100	163,668	0	2	0	0	0	302,500	02/28/2025
7141065		NORMAN	OK		03/03/2023	6.730	173,257	0	28	0	0	0	290,479	02/06/2025
7141067		PEORIA	AZ		03/03/2023	6.990	212,933	0	(32)	0	0	0	619,983	02/06/2025
7141069		GLENDALE	AZ		03/03/2023	6.990	230,037	0	(20)	0	0	0	506,844	02/06/2025
7141103		JACKSONVILLE	FL		03/09/2023	6.683	106,071	0	27	0	0	0	152,260	02/06/2025
7141104		JACKSONVILLE	FL		03/09/2023	6.733	153,358	0	39	0	0	0	240,342	02/06/2025
7141105		JACKSONVILLE	FL		03/09/2023	6.733	137,519	0	35	0	0	0	196,850	02/06/2025
7141106		JACKSONVILLE	FL		03/09/2023	6.708	155,733	0	47	0	0	0	164,502	02/06/2025
7141107		JACKSONVILLE	FL		03/09/2023	6.683	138,158	0	34	0	0	0	233,400	02/06/2025
7141108		JACKSONVILLE	FL		03/09/2023	6.683	142,412	0	36	0	0	0	235,000	03/22/2024
7141109		JACKSONVILLE	FL		03/09/2023	6.683	133,161	0	33	0	0	0	175,835	02/06/2025
7141110		JACKSONVILLE	FL		03/09/2023	6.733	133,241	0	30	0	0	0	187,500	02/06/2025
7141111		DEL MAR	CA		03/09/2023	7.500	1,965,510	0	(297)	0	0	0	3,423,462	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141112		NAPLES	FL		03/09/2023	7.395	303,825	0	413	0	0	0	645,240	02/06/2025
7141113		CHARLOTTE	NC		03/09/2023	7.254	392,386	0	(53)	0	0	0	665,336	02/06/2025
7141114		LAWNDALE	CA		03/09/2023	7.292	432,937	0	(412)	0	0	0	1,733,620	02/06/2025
7141115		TUCSON	AZ		03/09/2023	7.430	331,029	0	242	0	0	0	450,000	02/06/2025
7141139		MASTIC	NY		03/17/2023	6.493	244,087	0	322	0	0	0	429,896	02/06/2025
7141140		MILWAUKEE	WI		03/17/2023	7.602	85,853	0	(13)	0	0	0	125,000	03/11/2024
7141141		WEST PALM BEACH	FL		03/17/2023	6.752	465,359	0	106	0	0	0	577,500	02/06/2025
7141142		PHILADELPHIA	PA		03/17/2023	6.768	112,878	0	147	0	0	0	155,100	02/06/2025
7141143		PHILADELPHIA	PA		03/17/2023	6.768	102,295	0	133	0	0	0	145,000	02/06/2025
7141144		NEWARK	NJ		03/17/2023	7.675	351,252	0	(48)	0	0	0	458,375	02/06/2025
7141145		ROCKFORD	IL		03/17/2023	7.425	109,777	0	(4)	0	0	0	130,000	03/22/2024
7141146		ROCKFORD	IL		03/17/2023	7.425	109,777	0	(4)	0	0	0	130,000	03/22/2024
7141147		TRENTON	NJ		03/17/2023	7.175	111,952	0	101	0	0	0	275,169	02/06/2025
7141148		PITTSBURGH	PA		03/17/2023	6.567	227,633	0	331	0	0	0	822,900	02/28/2025
7141149		PITTSBURGH	PA		03/17/2023	6.567	205,953	0	290	0	0	0	313,000	03/22/2024
7141150		COLUMBUS	OH		03/17/2023	7.750	136,014	0	70	0	0	0	223,310	02/06/2025
7141151		BALTIMORE	MD		03/17/2023	7.300	190,572	0	153	0	0	0	270,930	02/06/2025
7141152		BALTIMORE	MD		03/17/2023	7.867	104,122	0	49	0	0	0	129,000	02/28/2025
7141153		BALTIMORE	MD		03/17/2023	7.867	104,119	0	49	0	0	0	154,500	02/28/2025
7141154		FAYETTEVILLE	NC		03/17/2023	7.050	116,101	0	108	0	0	0	225,548	02/06/2025
7141155		CHICAGO	IL		03/17/2023	6.750	234,564	0	273	0	0	0	287,760	02/06/2025
7141156		BALTIMORE	MD		03/17/2023	7.200	136,417	0	116	0	0	0	195,500	02/28/2025
7141158		KANSAS CITY	MO		03/17/2023	6.767	200,553	0	225	0	0	0	311,808	02/06/2025
7141159		KANSAS CITY	MO		03/17/2023	8.300	161,604	0	47	0	0	0	185,130	02/06/2025
7141161		TRENTON	NJ		03/17/2023	6.900	86,398	0	90	0	0	0	328,960	02/06/2025
7141162		KANSAS CITY	KS		03/17/2023	6.977	98,364	0	8	0	0	0	157,950	02/06/2025
7141163		KANSAS CITY	KS		03/17/2023	6.997	97,212	0	95	0	0	0	158,510	02/06/2025
7141164		OCALA	FL		03/17/2023	6.635	171,033	0	205	0	0	0	272,500	02/28/2025
7141165		OCALA	FL		03/17/2023	6.635	171,033	0	205	0	0	0	280,500	02/28/2025
7141166		BRIDGEPORT	CT		03/17/2023	7.462	302,116	0	114	0	0	0	480,000	03/22/2024
7141167		HUNTINGDON VALLEY	PA		03/17/2023	7.633	178,748	0	124	0	0	0	481,308	02/06/2025
7141168		PITCAIRN	PA		03/17/2023	7.833	74,261	0	32	0	0	0	89,760	02/06/2025
7141169		PITCAIRN	PA		03/17/2023	8.067	97,522	0	61	0	0	0	132,000	03/22/2024
7141170		KANSAS CITY	KS		03/17/2023	7.325	153,399	0	127	0	0	0	229,900	02/06/2025
7141171		ATLANTA	GA		03/17/2023	6.490	148,772	0	57	0	0	0	275,220	02/06/2025
7141172		FOREST PARK	GA		03/17/2023	6.490	157,353	0	59	0	0	0	238,144	02/06/2025
7141173		DUNDALK	MD		03/17/2023	7.885	186,430	0	(34)	0	0	0	243,784	02/06/2025
7141174		WAUKEE	IA		03/17/2023	7.250	107,634	0	83	0	0	0	289,177	02/06/2025
7141175		WAUKEE	IA		03/17/2023	7.251	107,639	0	83	0	0	0	289,177	02/06/2025
7141176		WAUKEE	IA		03/17/2023	7.250	107,634	0	83	0	0	0	289,177	02/06/2025
7141177		ANKENY	IA		03/17/2023	7.350	107,475	0	84	0	0	0	353,421	02/06/2025
7141179		PAULSBORO	NJ		03/17/2023	7.175	103,551	0	87	0	0	0	212,760	02/06/2025
7141180		WILMINGTON	DE		03/17/2023	7.960	109,379	0	70	0	0	0	123,760	02/06/2025
7141181		WILMINGTON	DE		03/17/2023	7.960	117,991	0	49	0	0	0	157,000	02/06/2025
7141182		TAMPA	FL		03/17/2023	7.958	361,268	0	199	0	0	0	520,000	02/06/2025
7141184		PIKESVILLE	MD		03/17/2023	7.892	161,274	0	72	0	0	0	311,150	02/06/2025
7141185		BROWNSVILLE	TX		03/17/2023	7.425	150,615	0	115	0	0	0	326,060	02/06/2025
7141186		BALTIMORE	MD		03/17/2023	7.342	185,619	0	(16)	0	0	0	280,000	02/06/2025
7141188		HUEYTOWN	AL		03/17/2023	6.845	88,155	0	95	0	0	0	160,020	02/06/2025
7141189		HOUSTON	TX		03/17/2023	7.170	134,374	0	114	0	0	0	222,264	02/06/2025
7141190		ELIZABETH CITY	NC		03/17/2023	7.253	160,205	0	133	0	0	0	173,750	02/06/2025
7141191		OLIVE BRANCH	MS		03/17/2023	7.175	151,395	0	2	0	0	0	236,880	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141192		BALTIMORE	MD		03/17/2023	7.167	180,631	0	16	0	0	0	263,750	02/06/2025
7141193		BALTIMORE	MD		03/17/2023	7.100	174,288	0	19	0	0	0	257,600	02/06/2025
7141194		AKRON	OH		03/17/2023	6.958	91,031	0	91	0	0	0	162,540	02/06/2025
7141195		ROSEVILLE	MI		03/17/2023	8.075	76,895	0	36	0	0	0	135,680	02/06/2025
7141196		BALTIMORE	MD		03/17/2023	7.885	206,263	0	(38)	0	0	0	248,320	02/06/2025
7141198		BARBERTON	OH		03/17/2023	6.950	94,509	0	93	0	0	0	142,800	02/06/2025
7141200		READING	PA		03/17/2023	7.508	100,131	0	82	0	0	0	146,278	02/06/2025
7141201		LAKE CHARLES	LA		03/17/2023	6.853	76,303	0	84	0	0	0	116,130	02/06/2025
7141202		SIDNEY	NY		03/17/2023	7.425	94,977	0	75	0	0	0	95,000	03/22/2024
7141203		REEDLEY	CA		03/17/2023	7.300	183,097	0	3	0	0	0	356,088	02/06/2025
7141204		CORAOPOLIS	PA		03/17/2023	7.320	119,915	0	106	0	0	0	212,010	02/06/2025
7141206		JACKSONVILLE	FL		03/17/2023	6.490	118,100	0	155	0	0	0	182,270	02/06/2025
7141209		PORTSMOUTH	VA		03/17/2023	7.467	178,826	0	126	0	0	0	269,640	02/06/2025
7141210		S CHESTERFIELD	VA		03/17/2023	7.467	155,441	0	110	0	0	0	258,048	02/06/2025
7141211		BALTIMORE	MD		03/17/2023	7.325	227,562	0	200	0	0	0	346,860	02/06/2025
7141214		BALTIMORE	MD		03/17/2023	7.025	137,986	0	130	0	0	0	189,440	02/06/2025
7141215		BALTIMORE	MD		03/17/2023	7.025	131,808	0	124	0	0	0	190,064	02/06/2025
7141216		TAMPA	FL		03/17/2023	7.383	215,908	0	163	0	0	0	254,624	02/06/2025
7141217		HICKORY	NC		03/17/2023	7.575	140,333	0	106	0	0	0	212,500	02/06/2025
7141218		CONROE	TX		03/17/2023	6.490	128,328	0	37	0	0	0	352,500	02/28/2025
7141219		ODESSA	TX		03/17/2023	7.450	122,137	0	98	0	0	0	185,420	02/06/2025
7141220		JOHNSON CITY	NY		03/17/2023	7.475	84,734	0	60	0	0	0	209,040	02/06/2025
7141221		OZONE PARK	NY		03/17/2023	7.628	613,076	0	(72)	0	0	0	1,086,240	02/06/2025
7141222		BALTIMORE	MD		03/17/2023	7.342	97,619	0	(5)	0	0	0	141,620	02/06/2025
7141223		JACKSONVILLE	FL		03/17/2023	7.425	184,874	0	(12)	0	0	0	287,680	02/06/2025
7141224		LITTLE FERRY	NJ		03/17/2023	7.300	298,896	0	(30)	0	0	0	609,840	02/06/2025
7141227		BALTIMORE	MD		03/17/2023	8.185	118,164	0	39	0	0	0	160,892	02/06/2025
7141228		GRIFFITH	IN		03/17/2023	6.595	173,847	0	219	0	0	0	498,000	02/28/2025
7141229		PHILADELPHIA	PA		03/17/2023	7.435	382,008	0	15	0	0	0	580,000	02/06/2025
7141230		PHILADELPHIA	PA		03/17/2023	7.450	144,056	0	123	0	0	0	224,305	02/06/2025
7141231		WATERBURY	CT		03/17/2023	7.892	202,035	0	88	0	0	0	464,490	02/06/2025
7141232		MIDDLE RIVER	MD		03/17/2023	7.935	180,022	0	83	0	0	0	206,132	02/06/2025
7141233		LITTLE ROCK	AR		03/17/2023	7.200	107,411	0	87	0	0	0	178,400	02/28/2025
7141234		DOLTON	IL		03/17/2023	7.300	106,401	0	88	0	0	0	199,320	02/06/2025
7141235		LAKE WORTH	FL		03/17/2023	6.752	290,141	0	63	0	0	0	436,000	02/06/2025
7141236		KANSAS CITY	MO		03/17/2023	7.033	144,198	0	134	0	0	0	188,340	02/06/2025
7141239		DUNDALK	MD		03/17/2023	7.675	124,891	0	(24)	0	0	0	185,725	02/06/2025
7141240		JACKSONVILLE	FL		03/17/2023	7.650	69,213	0	(12)	0	0	0	137,160	02/06/2025
7141241		GARDNER	KS		03/17/2023	7.600	116,761	0	72	0	0	0	267,680	02/06/2025
7141242		WEST HAVEN	CT		03/17/2023	7.045	226,037	0	12	0	0	0	396,770	02/06/2025
7141243		BALTIMORE	MD		03/17/2023	8.080	176,510	0	(52)	0	0	0	302,500	02/06/2025
7141245		MEMPHIS	TN		03/17/2023	8.335	102,285	0	37	0	0	0	127,000	02/28/2025
7141246		PUYALLUP	WA		03/17/2023	7.260	203,954	0	187	0	0	0	378,889	02/06/2025
7141251		ALBANY	NY		03/17/2023	7.752	90,937	0	(12)	0	0	0	190,400	02/06/2025
7141252		NISKAYUNA	NY		03/17/2023	6.742	110,143	0	27	0	0	0	209,389	02/06/2025
7141253		WESTMINSTER	MD		03/17/2023	7.150	131,821	0	109	0	0	0	227,800	02/28/2025
7141254		PHILADELPHIA	PA		03/17/2023	7.342	123,875	0	1	0	0	0	196,000	02/06/2025
7141255		INDIANAPOLIS	IN		03/17/2023	6.490	108,889	0	143	0	0	0	218,196	02/06/2025
7141256		STATEN ISLAND	NY		03/17/2023	7.750	503,622	0	(133)	0	0	0	1,116,650	02/06/2025
7141257		METAIRIE	LA		03/17/2023	6.750	193,228	0	190	0	0	0	407,480	02/06/2025
7141258		HOUSTON	TX		03/17/2023	7.567	113,029	0	70	0	0	0	222,398	02/06/2025
7141259		NEW LONDON	CT		03/17/2023	7.633	224,963	0	(11)	0	0	0	436,160	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141262		OLATHE	KS		03/17/2023	6.633	233,332	0	300	0	0	0	491,660	02/06/2025
7141264		NEW PORT RICHEY	FL		03/17/2023	7.337	127,046	0	100	0	0	0	238,112	02/06/2025
7141265		PAULSBORO	NJ		03/17/2023	7.985	180,140	0	77	0	0	0	243,390	02/06/2025
7141266		HANOVER TOWNSHIP	PA		03/17/2023	7.433	93,100	0	132	0	0	0	206,424	02/06/2025
7141268		BRISTOL	CT		03/17/2023	7.300	229,970	0	192	0	0	0	473,470	02/06/2025
7141269		WAUKESHA	WI		03/17/2023	6.490	214,314	0	277	0	0	0	415,944	02/06/2025
7141270		GREENDALE	WI		03/17/2023	6.883	237,557	0	27	0	0	0	396,834	02/06/2025
7141271		BALTIMORE	MD		03/17/2023	7.175	130,038	0	143	0	0	0	195,000	02/06/2025
7141272		MAYS LANDING (HAMILTON TOWNSHIP)	NJ		03/17/2023	7.695	111,313	0	67	0	0	0	190,698	02/06/2025
7141273		WEST HARTFORD	CT		03/17/2023	6.742	287,577	0	347	0	0	0	629,440	02/06/2025
7141275		WESTLAND	MI		03/17/2023	7.192	91,752	0	81	0	0	0	205,350	02/06/2025
7141276		ARLINGTON	TX		03/17/2023	6.892	231,590	0	233	0	0	0	364,060	02/06/2025
7141277		BAY CITY	TX		03/17/2023	6.517	128,965	0	166	0	0	0	244,530	02/06/2025
7141278		SHERMAN	TX		03/17/2023	6.935	133,851	0	140	0	0	0	165,664	02/06/2025
7141280		BALTIMORE	MD		03/17/2023	7.045	135,422	0	127	0	0	0	177,800	02/28/2025
7141281		BALTIMORE	MD		03/17/2023	7.408	245,648	0	178	0	0	0	385,000	02/06/2025
7141282		KINGS MOUNTAIN	NC		03/17/2023	7.367	101,178	0	75	0	0	0	167,160	02/06/2025
7141283		PUEBLO	CO		03/17/2023	7.058	197,481	0	19	0	0	0	274,590	02/06/2025
7141286		BALTIMORE	MD		03/17/2023	7.835	235,321	0	121	0	0	0	384,810	02/06/2025
7141287		COLUMBUS	OH		03/17/2023	7.475	83,526	0	(3)	0	0	0	183,122	02/06/2025
7141288		HAMPTON	VA		03/17/2023	7.388	143,750	0	108	0	0	0	245,468	02/06/2025
7141289		WATERTOWN	NY		03/17/2023	8.050	79,582	0	41	0	0	0	125,660	02/06/2025
7141290		BABYLON	NY		03/17/2023	6.950	374,473	0	43	0	0	0	835,261	02/06/2025
7141292		COLUMBIA	SC		03/17/2023	7.183	108,559	0	102	0	0	0	165,060	02/06/2025
7141294		DECATUR	GA		03/17/2023	6.767	86,135	0	23	0	0	0	180,480	02/06/2025
7141296		JOPPA	MD		03/17/2023	7.650	253,217	0	152	0	0	0	360,726	02/06/2025
7141299		BALTIMORE	MD		03/17/2023	7.075	169,989	0	150	0	0	0	345,000	02/28/2025
7141300		WEST HAVEN	CT		03/17/2023	7.025	183,845	0	171	0	0	0	358,192	02/06/2025
7141301		CORNELIUS	NC		03/17/2023	6.988	138,589	0	125	0	0	0	281,050	02/06/2025
7141302		CLEVELAND	OH		03/17/2023	6.542	75,952	0	100	0	0	0	110,970	02/06/2025
7141305		DUNDALK	MD		03/17/2023	7.185	162,693	0	13	0	0	0	200,954	02/06/2025
7141306		JONESBORO	GA		03/17/2023	6.592	144,591	0	50	0	0	0	234,000	02/06/2025
7141307		COLUMBUS	GA		03/17/2023	7.287	102,627	0	83	0	0	0	164,302	02/06/2025
7141308		DUNDALK	MD		03/17/2023	7.668	182,154	0	(35)	0	0	0	216,714	02/06/2025
7141309		GOLDSBORO	NC		03/17/2023	7.658	133,985	0	(31)	0	0	0	279,480	02/06/2025
7141310		BROWNS MILLS (PEMBERTON TOWNSHIP)	NJ		03/17/2023	7.125	120,025	0	1	0	0	0	252,335	02/06/2025
7141311		COLUMBUS	OH		03/17/2023	7.985	82,307	0	44	0	0	0	167,790	02/06/2025
7141312		COLUMBUS	OH		03/17/2023	7.470	89,330	0	72	0	0	0	98,952	02/06/2025
7141313		CLEVELAND	OH		03/17/2023	7.302	81,772	0	68	0	0	0	100,368	02/06/2025
7141314		ZEBULON	NC		03/17/2023	7.175	163,069	0	351	0	0	0	279,396	02/06/2025
7141316		INDEPENDENCE	MO		03/17/2023	7.275	104,015	0	83	0	0	0	167,440	02/06/2025
7141317		BRISTOL	PA		03/17/2023	7.300	128,758	0	110	0	0	0	342,990	02/06/2025
7141318		PHILADELPHIA	PA		03/17/2023	7.618	447,921	0	301	0	0	0	612,035	02/06/2025
7141320		KANSAS CITY	KS		03/17/2023	7.308	165,042	0	128	0	0	0	280,720	02/06/2025
7141321		DAYTON	OH		03/17/2023	6.490	91,437	0	27	0	0	0	156,400	02/06/2025
7141322		FORT PIERCE	FL		03/17/2023	6.758	203,709	0	3,694	0	0	0	322,000	03/25/2025
7141323		PHILADELPHIA	PA		03/17/2023	7.858	74,399	0	49	0	0	0	134,160	02/06/2025
7141324		ELIZABETH	NJ		03/17/2023	7.300	296,526	0	(12)	0	0	0	570,000	03/22/2024
7141325		BALTIMORE	MD		03/17/2023	7.525	89,989	0	(16)	0	0	0	214,768	02/06/2025
7141326		PONTIAC	MI		03/17/2023	7.825	71,700	0	31	0	0	0	168,990	02/06/2025
7141327		BROOKLYN	NY		03/17/2023	7.242	970,433	0	(63)	0	0	0	2,140,520	02/06/2025
7141328		PERRY HALL	MD		03/17/2023	6.933	322,212	0	357	0	0	0	405,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141329		LIBERTY	MO		03/17/2023	7.820	175,453	0	89	0	0	0	281,532	02/06/2025
7141330		DALLAS	TX		03/17/2023	7.383	158,217	0	(14)	0	0	0	226,560	02/06/2025
7141331		MIDDLE RIVER	MD		03/17/2023	7.550	114,225	0	(20)	0	0	0	218,736	02/06/2025
7141332		BROWNS MILLS (PEMBERTON TOWNSHIP)	NJ		03/17/2023	7.820	193,837	0	105	0	0	0	326,120	02/06/2025
7141333		DOVER	DE		03/17/2023	6.642	156,104	0	190	0	0	0	195,054	02/06/2025
7141334		NEW HAVEN	CT		03/17/2023	8.085	285,271	0	126	0	0	0	407,670	02/06/2025
7141335		RIVERDALE	GA		03/17/2023	7.268	240,835	0	202	0	0	0	420,840	02/06/2025
7141336		BALTIMORE	MD		03/17/2023	7.533	133,799	0	89	0	0	0	254,560	02/06/2025
7141337		BALTIMORE	MD		03/17/2023	7.160	124,269	0	111	0	0	0	192,720	02/06/2025
7141338		BALTIMORE	MD		03/17/2023	8.063	164,699	0	80	0	0	0	182,090	02/06/2025
7141339		PALESTINE	TX		03/17/2023	7.045	125,273	0	7	0	0	0	176,180	02/06/2025
7141340		MACON	GA		03/17/2023	6.512	96,023	0	119	0	0	0	188,160	02/06/2025
7141341		MACON	GA		03/17/2023	6.512	110,263	0	138	0	0	0	205,632	02/06/2025
7141342		BALTIMORE	MD		03/17/2023	7.128	141,588	0	160	0	0	0	210,000	02/06/2025
7141343		ROCHESTER	NY		03/17/2023	7.818	185,516	0	(31)	0	0	0	250,000	03/22/2024
7141344		PHILADELPHIA	PA		03/17/2023	7.058	149,949	0	152	0	0	0	200,772	02/06/2025
7141345		CASA GRANDE	AZ		03/17/2023	6.492	189,675	0	49	0	0	0	306,020	02/06/2025
7141346		PHILADELPHIA	PA		03/17/2023	6.490	241,551	0	114	0	0	0	344,520	02/06/2025
7141347		ELIZABETH	NJ		03/17/2023	7.300	277,190	0	(2)	0	0	0	647,400	02/06/2025
7141348		MILLVILLE	NJ		03/17/2023	7.325	107,709	0	82	0	0	0	278,760	02/06/2025
7141349		MILLVILLE	NJ		03/17/2023	7.325	107,709	0	82	0	0	0	170,000	03/22/2024
7141350		WILMINGTON	DE		03/17/2023	6.503	115,555	0	151	0	0	0	210,270	02/06/2025
7141365		SPRING VALLEY	NY		04/25/2023	2.625	280,112	0	2,715	0	0	0	650,000	03/25/2025
7141366		EAST GRANBY	CT		04/25/2023	2.500	204,014	0	2,268	0	0	0	425,000	03/25/2025
7141367		SAN MARCOS	TX		04/25/2023	2.625	359,982	0	3,129	0	0	0	631,000	03/25/2025
7141368		AUSTIN	TX		04/25/2023	2.625	234,604	0	2,867	0	0	0	423,000	03/25/2025
7141369		INDIO	CA		04/25/2023	2.625	82,352	0	1,015	0	0	0	299,000	03/25/2025
7141370		CHICAGO	IL		04/25/2023	3.375	644,336	0	4,134	0	0	0	1,015,000	03/25/2025
7141371		DALLAS	TX		04/25/2023	3.625	686,656	0	3,705	0	0	0	1,100,000	03/25/2025
7141372		MOUNTAIN HOUSE	CA		04/25/2023	3.625	640,003	0	3,425	0	0	0	1,045,000	03/25/2025
7141374		WOODSIDE	CA		04/25/2023	4.500	1,206,552	0	3,200	0	0	0	3,300,000	03/25/2025
7141375		APTOS	CA		04/25/2023	4.500	1,143,589	0	2,793	0	0	0	1,982,000	03/25/2025
7141376		SAINT MARIES	ID		04/25/2023	4.500	1,010,484	0	2,380	0	0	0	1,640,000	03/25/2025
7141377		INLET BEACH	FL		04/25/2023	4.500	986,243	0	2,334	0	0	0	1,275,000	03/25/2025
7141378		REDWOOD CITY	CA		04/25/2023	4.500	900,411	0	3,184	0	0	0	1,200,000	03/25/2025
7141379		DRIGGS	ID		04/25/2023	4.375	611,461	0	1,654	0	0	0	885,000	03/25/2025
7141380		WHITEFISH	MT		04/25/2023	4.375	581,574	0	1,825	0	0	0	880,000	03/25/2025
7141381		GILBERT	AZ		04/25/2023	4.375	524,025	0	2,940	0	0	0	770,000	03/25/2025
7141382		ROSEVILLE	CA		04/25/2023	4.375	568,434	0	1,205	0	0	0	816,500	03/25/2025
7141383		BONNEY LAKE	WA		04/25/2023	4.250	637,994	0	1,403	0	0	0	930,000	03/25/2025
7141384		ASHEVILLE	NC		04/25/2023	4.250	591,015	0	3,460	0	0	0	908,000	03/25/2025
7141388		HILTON HEAD ISLAND	SC		04/25/2023	4.000	610,210	0	2,248	0	0	0	800,000	03/25/2025
7141389		REHOBOTH BEACH	DE		04/25/2023	4.000	555,886	0	2,222	0	0	0	950,000	03/25/2025
7141390		SPRING HILL	TN		04/25/2023	4.000	551,783	0	1,900	0	0	0	735,000	03/25/2025
7141393		BOSTON	MA		04/25/2023	3.875	594,014	0	2,692	0	0	0	950,000	03/25/2025
7141394		UKIAH	CA		04/25/2023	3.875	595,590	0	2,551	0	0	0	800,000	03/25/2025
7141395		CHICAGO	IL		04/25/2023	3.875	585,683	0	2,720	0	0	0	880,000	03/25/2025
7141396		CHAPEL HILL	TN		04/25/2023	3.875	523,084	0	2,035	0	0	0	694,000	03/25/2025
7141397		OLD HICKORY	TN		04/25/2023	3.875	521,790	0	2,072	0	0	0	695,000	03/25/2025
7141400		EDGEWATER	CO		04/25/2023	3.750	598,209	0	4,321	0	0	0	1,170,000	03/25/2025
7141401		INCLINE VLG	NV		04/25/2023	3.750	604,137	0	2,934	0	0	0	1,330,000	03/25/2025
7141404		MESA	AZ		04/25/2023	3.750	529,178	0	2,349	0	0	0	725,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141405		SUWANEE	GA		04/25/2023	3.750	512,554	0	2,316	0	0	0	700,000	03/25/2025
7141406		DEDHAM	MA		04/25/2023	3.675	630,749	0	3,429	0	0	0	980,000	03/25/2025
7141408		LEESVILLE	SC		04/25/2023	3.625	615,512	0	2,991	0	0	0	935,000	03/25/2025
7141409		PORTSMOUTH	NH		04/25/2023	3.625	585,102	0	4,235	0	0	0	924,000	03/25/2025
7141411		NASHVILLE	TN		04/25/2023	3.625	547,472	0	2,903	0	0	0	845,000	03/25/2025
7141412		EAGLE CREEK	OR		04/25/2023	3.625	533,886	0	2,623	0	0	0	725,000	03/25/2025
7141413		PLAINVIEW	NY		04/25/2023	3.625	445,564	0	1,983	0	0	0	750,000	03/25/2025
7141414		MIDDLETOWN	RI		04/25/2023	3.625	278,714	0	1,262	0	0	0	800,000	03/25/2025
7141415		KINGSTON	NH		04/25/2023	3.625	262,473	0	1,178	0	0	0	474,000	03/25/2025
7141416		AUSTIN	TX		04/25/2023	4.375	710,082	0	2,270	0	0	0	1,100,000	03/25/2025
7141417		MERIDIAN	ID		04/25/2023	3.500	641,948	0	3,273	0	0	0	875,000	03/25/2025
7141418		MERIDIAN	ID		04/25/2023	3.500	563,895	0	3,898	0	0	0	835,000	03/25/2025
7141419		GENEVA	IL		04/25/2023	3.500	593,430	0	3,780	0	0	0	990,000	03/25/2025
7141420		KILL DEVIL HILLS	NC		04/25/2023	3.500	600,860	0	3,034	0	0	0	921,000	03/25/2025
7141422		PORTLAND	OR		04/25/2023	3.500	562,813	0	3,069	0	0	0	775,000	03/25/2025
7141423		CHICO	CA		04/25/2023	3.500	524,631	0	2,898	0	0	0	725,000	03/25/2025
7141424		LINDON	UT		04/25/2023	3.500	514,286	0	2,645	0	0	0	750,000	03/25/2025
7141425		WARRINGTON	PA		04/25/2023	3.500	487,145	0	3,419	0	0	0	705,000	03/25/2025
7141426		SIMSBURY	CT		04/25/2023	3.450	550,662	0	3,443	0	0	0	860,000	03/25/2025
7141428		AMMON	ID		04/25/2023	3.375	623,451	0	3,771	0	0	0	880,000	03/25/2025
7141430		WEST CHESTER	PA		04/25/2023	3.375	573,627	0	3,722	0	0	0	840,000	03/25/2025
7141431		MIAMI	FL		04/25/2023	3.375	567,739	0	3,402	0	0	0	790,000	03/25/2025
7141433		OLD ORCHARD BEACH	ME		04/25/2023	3.375	508,492	0	2,628	0	0	0	926,000	03/25/2025
7141471		FORT VALLEY	GA		03/20/2023	7.350	87,769	0	(32)	0	0	0	125,083	02/06/2025
7141472		ALAMOGORDO	NM		03/20/2023	7.030	215,927	0	130	0	0	0	2,732,730	02/06/2025
7141476		KENNER	LA		03/20/2023	6.910	137,656	0	92	0	0	0	191,400	02/06/2025
7141477		SCRANTON	PA		03/20/2023	7.430	98,697	0	45	0	0	0	145,410	02/06/2025
7141478		CORPUS CHRISTI	TX		03/20/2023	6.990	99,084	0	65	0	0	0	165,000	02/06/2025
7141479		ATLANTIC CITY	NJ		03/20/2023	7.010	171,696	0	105	0	0	0	362,500	02/28/2025
7141481		WESTVILLE	NJ		03/20/2023	7.330	224,906	0	127	0	0	0	413,000	02/06/2025
7141482		BAYTOWN	TX		03/20/2023	7.120	154,677	0	(26)	0	0	0	273,492	02/06/2025
7141483		MIAMI	FL		03/20/2023	7.120	239,948	0	170	0	0	0	382,965	02/06/2025
7141484		MENOMONEE FALLS	WI		03/20/2023	7.320	171,833	0	64	0	0	0	328,272	02/06/2025
7141485		SARASOTA	FL		03/20/2023	6.910	141,901	0	(39)	0	0	0	341,938	02/06/2025
7141486		NORRISTOWN	PA		03/20/2023	7.460	112,729	0	282	0	0	0	232,780	02/06/2025
7141487		NORRISTOWN	PA		03/20/2023	7.460	114,200	0	244	0	0	0	198,240	02/06/2025
7141488		HARVEST	AL		03/20/2023	7.220	237,125	0	(86)	0	0	0	390,528	02/06/2025
7141489		PHILADELPHIA	PA		03/20/2023	7.230	97,608	0	54	0	0	0	199,500	02/06/2025
7141491		CLEVELAND	OH		03/20/2023	7.360	166,021	0	62	0	0	0	267,180	02/06/2025
7141493		ALBUQUERQUE	NM		03/20/2023	7.060	405,661	0	229	0	0	0	839,328	02/06/2025
7141494		PITTSBURGH	PA		03/20/2023	6.810	159,392	0	108	0	0	0	252,000	02/06/2025
7141495		SUGAR LAND	TX		03/20/2023	6.740	156,258	0	108	0	0	0	341,715	02/06/2025
7141496		ALLENTOWN	PA		03/20/2023	6.940	152,911	0	91	0	0	0	233,072	02/06/2025
7141497		JACKSONVILLE	FL		03/20/2023	6.790	144,784	0	(37)	0	0	0	226,393	02/06/2025
7141498		NORTON	OH		03/20/2023	7.050	160,651	0	121	0	0	0	374,650	02/06/2025
7141500		ROME	GA		03/20/2023	6.980	133,379	0	83	0	0	0	380,800	02/28/2025
7141502		HAMPTON	VA		03/20/2023	6.870	118,636	0	80	0	0	0	202,832	02/06/2025
7141503		GASTONIA	NC		03/20/2023	6.670	152,917	0	(29)	0	0	0	375,040	02/06/2025
7141504		WOODBURY HEIGHTS	NJ		03/20/2023	7.060	354,644	0	(96)	0	0	0	540,306	02/06/2025
7141505		GLOUCESTER CITY	NJ		03/20/2023	6.950	96,182	0	67	0	0	0	200,200	02/06/2025
7141508		ANSONIA	CT		03/20/2023	7.570	242,905	0	(61)	0	0	0	429,550	02/06/2025
7141510		PALM COAST	FL		03/20/2023	6.800	312,771	0	233	0	0	0	517,500	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141511		CINCINNATI	OH		03/20/2023	6.950	182,490	0	(46)	0	0	0	358,200	02/06/2025
7141512		SAVANNAH	GA		03/20/2023	7.310	168,588	0	77	0	0	0	339,480	02/06/2025
7141513		CLEVELAND HEIGHTS	OH		03/20/2023	7.220	84,368	0	38	0	0	0	152,397	02/06/2025
7141514		DECATUR	AL		03/20/2023	7.310	157,809	0	(47)	0	0	0	248,220	02/06/2025
7141515		KINGMAN	AZ		03/20/2023	7.100	142,350	0	(44)	0	0	0	247,296	02/06/2025
7141516		BEVERLY HILLS	FL		03/20/2023	6.850	102,782	0	70	0	0	0	127,312	02/06/2025
7141517		MILWAUKEE	WI		03/20/2023	7.200	65,006	0	214	0	0	0	145,200	02/06/2025
7141518		SAUKVILLE	WI		03/20/2023	6.900	211,227	0	137	0	0	0	423,036	02/06/2025
7141519		MEQUON	WI		03/20/2023	6.750	232,279	0	(45)	0	0	0	450,642	02/06/2025
7141520		EXCELSIOR SPRINGS	MO		03/20/2023	6.910	337,278	0	238	0	0	0	634,680	02/06/2025
7141521		WEST PALM BEACH	FL		03/20/2023	6.100	436,616	0	557	0	0	0	977,973	02/06/2025
7141522		HAMPTON	VA		03/20/2023	7.080	156,437	0	(42)	0	0	0	245,500	02/06/2025
7141523		PENSACOLA	FL		03/20/2023	6.900	196,856	0	157	0	0	0	300,000	02/06/2025
7141524		DURHAM	NC		03/20/2023	7.080	242,985	0	132	0	0	0	767,746	02/06/2025
7141525		ROCK HILL	SC		03/20/2023	6.840	174,447	0	(37)	0	0	0	232,199	02/06/2025
7141526		ROCK HILL	SC		03/20/2023	6.840	112,236	0	(23)	0	0	0	170,000	02/06/2025
7141527		ROCK HILL	SC		03/20/2023	6.840	128,270	0	(27)	0	0	0	323,060	02/06/2025
7141528		OCALA	FL		03/20/2023	7.270	293,599	0	133	0	0	0	528,840	02/06/2025
7141529		BRUNSWICK	GA		03/20/2023	7.360	115,070	0	51	0	0	0	182,090	02/06/2025
7141530		BRUNSWICK	GA		03/20/2023	7.110	93,898	0	53	0	0	0	145,000	03/06/2025
7141531		JACKSONVILLE	FL		03/20/2023	6.780	147,141	0	(27)	0	0	0	227,430	02/06/2025
7141532		ST. LOUIS	MO		03/20/2023	7.300	82,123	0	0	0	0	0	130,000	03/25/2025
7141534		FAYETTEVILLE	NC		03/20/2023	7.370	154,243	0	70	0	0	0	253,300	03/25/2025
7141535		FAYETTEVILLE	NC		03/20/2023	6.970	112,552	0	(28)	0	0	0	243,300	03/25/2025
7141536		HUNTSVILLE	AL		03/20/2023	6.840	141,089	0	100	0	0	0	199,801	02/06/2025
7141537		MILLVILLE	NJ		03/20/2023	6.990	119,504	0	12	0	0	0	250,250	02/06/2025
7141538		ROCKY MOUNT	NC		03/20/2023	7.120	141,264	0	94	0	0	0	319,920	02/06/2025
7141539		TUSCALOOSA	AL		03/20/2023	6.870	152,347	0	102	0	0	0	272,629	02/06/2025
7141540		HUNTSVILLE	AL		03/20/2023	7.150	108,637	0	(36)	0	0	0	198,120	02/06/2025
7141542		NASHVILLE	TN		03/20/2023	6.620	268,589	0	248	0	0	0	528,407	02/06/2025
7141543		ANDERSON	SC		03/20/2023	7.050	101,870	0	(26)	0	0	0	118,521	02/06/2025
7141544		CINCINNATI	OH		03/20/2023	7.350	109,320	0	(73)	0	0	0	156,000	
7141545		PHILADELPHIA	PA		03/20/2023	6.970	145,005	0	92	0	0	0	176,530	02/06/2025
7141546		GLENWOOD	IL		03/20/2023	7.100	134,917	0	81	0	0	0	145,188	02/06/2025
7141547		PORT RICHEY	FL		03/20/2023	6.950	155,774	0	99	0	0	0	250,000	02/06/2025
7141548		TUCSON	AZ		03/20/2023	6.800	172,589	0	155	0	0	0	294,930	02/06/2025
7141549		BEACHWOOD	NJ		03/20/2023	7.210	187,613	0	147	0	0	0	398,574	02/06/2025
7141550		BILLINGS	MT		03/20/2023	6.720	224,401	0	202	0	0	0	315,375	02/06/2025
7141551		WILMINGTON	NC		03/20/2023	6.900	220,889	0	5	0	0	0	324,415	02/06/2025
7141553		TEXAS CITY	TX		03/20/2023	6.850	145,231	0	(16)	0	0	0	221,697	02/06/2025
7141554		DUNDALK	MD		03/20/2023	7.000	120,025	0	(23)	0	0	0	235,764	02/06/2025
7141555		TOWSON	MD		03/20/2023	6.750	197,791	0	(15)	0	0	0	334,656	02/06/2025
7141556		LINDENWOLD	NJ		03/20/2023	6.750	114,698	0	106	0	0	0	234,500	02/06/2025
7141557		GERMANTOWN	MD		03/20/2023	6.960	279,107	0	(43)	0	0	0	469,354	02/06/2025
7141558		HOPATCONG	NJ		03/20/2023	7.060	236,475	0	(40)	0	0	0	463,672	02/06/2025
7141559		LAWRENCEVILLE	GA		03/20/2023	7.110	244,547	0	(50)	0	0	0	475,200	02/06/2025
7141560		FITCHBURG	MA		03/20/2023	6.860	207,150	0	162	0	0	0	539,350	02/06/2025
7141562		CONCORD	NC		03/20/2023	7.550	194,631	0	107	0	0	0	430,869	02/06/2025
7141563		DECATUR	AL		03/20/2023	7.310	142,987	0	(44)	0	0	0	240,030	02/06/2025
7141564		MARIETTA	GA		03/20/2023	7.350	392,610	0	(82)	0	0	0	489,066	02/06/2025
7141565		SYRACUSE	NY		03/20/2023	7.400	165,804	0	2	0	0	0	246,000	03/22/2024
7141566		SYRACUSE	NY		03/20/2023	7.400	110,639	0	316	0	0	0	221,250	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141567		COLUMBUS	OH		03/20/2023	7.510	83,887	0	54	0	0	0	172,620	02/06/2025
7141569		MARIETTA	GA		03/20/2023	7.160	291,702	0	(32)	0	0	0	507,257	02/06/2025
7141570		ANTIOCH	IL		03/20/2023	7.320	119,608	0	77	0	0	0	265,837	02/06/2025
7141573		OGDEN	UT		05/05/2023	5.625	250,456	0	329	0	0	0	366,792	02/06/2025
7141574		CHARLOTTE	NC		05/05/2023	7.000	200,677	0	328	0	0	0	315,360	02/06/2025
7141576		WILMINGTON	DE		05/05/2023	7.000	70,247	0	28	0	0	0	133,125	02/06/2025
7141577		PHILADELPHIA	PA		05/05/2023	7.875	83,889	0	104	0	0	0	306,472	02/06/2025
7141578		WARNER ROBINS	GA		05/05/2023	7.625	160,898	0	198	0	0	0	274,428	02/06/2025
7141579		KANSAS CITY	MO		05/05/2023	7.625	186,193	0	229	0	0	0	321,214	02/06/2025
7141580		MIDLAND	TX		05/05/2023	7.375	193,059	0	248	0	0	0	353,024	02/06/2025
7141582		GLENWOOD	IL		05/05/2023	7.750	147,554	0	58	0	0	0	243,250	02/06/2025
7141583		CHICAGO	IL		05/05/2023	7.625	228,102	0	91	0	0	0	319,000	03/11/2024
7141584		WESTBURY	NY		05/05/2023	7.625	351,857	0	428	0	0	0	698,820	02/06/2025
7141585		MARKHAM	IL		05/05/2023	7.750	161,894	0	193	0	0	0	204,516	02/06/2025
7141586		NEW BUFFALO	MI		05/05/2023	7.750	69,604	0	526	0	0	0	280,500	02/06/2025
7141590		MEMPHIS	TN		05/05/2023	9.000	75,102	0	25	0	0	0	100,800	02/06/2025
7141591		BALTIMORE	MD		05/05/2023	8.625	119,549	0	123	0	0	0	135,000	02/28/2025
7141592		POSEN	IL		05/05/2023	7.625	113,785	0	136	0	0	0	132,680	02/06/2025
7141593		PORT CHARLOTTE	FL		05/05/2023	7.875	316,189	0	362	0	0	0	660,000	02/06/2025
7141595		PARK FOREST	IL		05/05/2023	7.875	89,406	0	105	0	0	0	117,528	02/06/2025
7141597		PORTSMOUTH	VA		05/05/2023	7.625	112,017	0	47	0	0	0	162,540	02/06/2025
7141599		DOLTON	IL		05/05/2023	8.125	138,925	0	37	0	0	0	195,000	02/06/2025
7141600		CHICAGO	IL		05/05/2023	8.250	257,222	0	250	0	0	0	360,000	02/28/2025
7141601		MILWAUKEE	WI		05/05/2023	8.000	76,512	0	76	0	0	0	136,700	02/28/2025
7141604		CHICAGO	IL		05/05/2023	9.000	158,461	0	25	0	0	0	361,440	02/06/2025
7141605		ELLENVILLE	NY		05/05/2023	8.750	122,482	0	19	0	0	0	309,600	02/06/2025
7141606		PARK FOREST	IL		05/05/2023	8.750	113,173	0	92	0	0	0	166,400	02/06/2025
7141607		CHICAGO	IL		05/05/2023	10.000	100,176	0	64	0	0	0	167,616	02/06/2025
7141608		FORT WASHINGTON	MD		05/05/2023	8.125	275,023	0	592	0	0	0	542,960	02/06/2025
7141612		PRATTVILLE	AL		03/21/2023	7.305	126,097	0	(9)	0	0	0	240,128	02/06/2025
7141613		JACKSONVILLE	FL		03/21/2023	7.448	75,634	0	54	0	0	0	124,960	02/06/2025
7141614		PENSACOLA	FL		03/21/2023	6.913	68,547	0	71	0	0	0	112,590	02/06/2025
7141615		FORT MYERS	FL		03/21/2023	7.076	157,532	0	(3)	0	0	0	341,880	02/06/2025
7141619		RICHMOND	VA		03/21/2023	7.075	111,861	0	103	0	0	0	159,600	02/06/2025
7141620		BALTIMORE	MD		03/21/2023	7.301	124,225	0	93	0	0	0	202,500	02/28/2025
7141621		MOBILE	AL		03/21/2023	6.952	390,433	0	38	0	0	0	557,768	02/06/2025
7141624		BALTIMORE	MD		03/21/2023	6.950	103,091	0	336	0	0	0	154,700	02/06/2025
7141625		WEST COLUMBIA	SC		03/21/2023	7.312	119,365	0	(10)	0	0	0	151,050	02/06/2025
7141626		DECATUR	AL		03/21/2023	7.281	158,493	0	128	0	0	0	180,768	02/06/2025
7141628		SAINT PETERSBURG	FL		03/21/2023	7.406	650,489	0	498	0	0	0	950,000	02/06/2025
7141630		BALTIMORE	MD		03/21/2023	7.332	131,141	0	97	0	0	0	213,720	02/06/2025
7141631		BALTIMORE	MD		03/21/2023	6.952	132,190	0	131	0	0	0	275,000	02/06/2025
7141633		ROME	GA		03/21/2023	7.430	178,206	0	134	0	0	0	295,000	03/22/2024
7141637		WINCHESTER	VA		03/21/2023	6.952	129,068	0	123	0	0	0	291,972	02/06/2025
7141638		DETROIT	MI		03/21/2023	7.252	76,217	0	72	0	0	0	110,000	02/06/2025
7141639		HOUSTON	TX		03/21/2023	6.952	134,632	0	13	0	0	0	236,095	02/06/2025
7141641		DAYTON	OH		03/21/2023	7.262	111,284	0	5	0	0	0	180,000	02/06/2025
7141643		BRADENTON	FL		03/21/2023	7.530	176,013	0	116	0	0	0	224,000	02/06/2025
7141645		NEW ORLEANS	LA		03/21/2023	7.305	171,722	0	(13)	0	0	0	233,797	02/06/2025
7141647		ROSELLE	NJ		03/21/2023	7.101	316,500	0	285	0	0	0	623,040	02/06/2025
7141649		ELMER	NJ		03/21/2023	7.437	156,656	0	109	0	0	0	330,820	02/06/2025
7141650		ELMER	NJ		03/21/2023	7.437	117,049	0	96	0	0	0	209,890	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141652		WHITESTOWN	IN		03/21/2023	7.572	175,626	0	112	0	0	0	260,690	02/06/2025
7141653		COVINGTON	TN		03/21/2023	6.978	192,425	0	188	0	0	0	285,000	02/06/2025
7141655		BALTIMORE	MD		03/21/2023	7.322	164,398	0	126	0	0	0	225,680	02/06/2025
7141656		SAN ANTONIO	TX		03/21/2023	6.933	180,751	0	175	0	0	0	308,490	02/06/2025
7141657		BALTIMORE	MD		03/21/2023	7.103	213,803	0	191	0	0	0	223,440	02/06/2025
7141658		BALTIMORE	MD		03/21/2023	7.332	214,290	0	181	0	0	0	315,000	02/06/2025
7141659		BALTIMORE	MD		03/21/2023	7.405	191,062	0	154	0	0	0	280,000	02/06/2025
7141660		GREENSBORO	NC		03/21/2023	7.228	117,980	0	114	0	0	0	202,444	02/06/2025
7141661		BALTIMORE	MD		03/21/2023	7.280	122,173	0	(10)	0	0	0	247,500	02/28/2025
7141662		MACON	GA		03/21/2023	7.276	65,518	0	3	0	0	0	117,450	02/06/2025
7141663		SOUTHFIELD	MI		03/21/2023	7.127	92,768	0	91	0	0	0	246,050	02/06/2025
7141665		JACKSONVILLE	FL		03/21/2023	6.933	156,419	0	152	0	0	0	301,603	02/06/2025
7141667		DAYTON	OH		03/21/2023	7.077	204,260	0	217	0	0	0	603,000	02/28/2025
7141668		DAYTON	OH		03/21/2023	7.002	151,644	0	142	0	0	0	250,733	02/06/2025
7141669		CENTERVILLE	OH		03/21/2023	6.952	159,131	0	148	0	0	0	273,564	02/06/2025
7141670		TULSA	OK		03/21/2023	7.322	125,371	0	(10)	0	0	0	207,080	02/06/2025
7141671		MARICOPA	AZ		03/21/2023	6.762	208,562	0	30	0	0	0	494,061	02/06/2025
7141672		BLACK JACK	MO		03/21/2023	7.322	111,757	0	(12)	0	0	0	150,968	02/06/2025
7141674		CINCINNATI	OH		03/21/2023	7.201	114,690	0	10	0	0	0	224,400	02/06/2025
7141675		CINCINNATI	OH		03/21/2023	7.201	114,690	0	10	0	0	0	220,320	02/06/2025
7141676		LAKE WALES	FL		03/21/2023	7.301	185,677	0	151	0	0	0	272,000	02/06/2025
7141677		LAKELAND	FL		03/21/2023	7.326	189,562	0	(5)	0	0	0	353,750	02/06/2025
7141678		INDIANAPOLIS	IN		03/21/2023	7.280	120,679	0	(5)	0	0	0	200,875	02/06/2025
7141679		CINCINNATI	OH		03/21/2023	7.301	140,847	0	29	0	0	0	223,853	02/06/2025
7141680		RANDALLSTOWN	MD		03/21/2023	7.312	205,040	0	(10)	0	0	0	344,989	02/06/2025
7141681		SAVANNAH	GA		03/21/2023	7.447	362,591	0	(72)	0	0	0	728,360	02/06/2025
7141682		PHILADELPHIA	PA		03/21/2023	7.326	74,696	0	4	0	0	0	90,750	02/06/2025
7141691		LOS ANGELES	CA		04/20/2023	2.999	671,230	0	6,323	0	0	0	1,240,000	03/25/2025
7141692		LOS ANGELES	CA		04/20/2023	2.999	757,739	0	7,271	0	0	0	1,425,000	03/25/2025
7141693		COSTA MESA	CA		04/20/2023	3.000	761,958	0	7,277	0	0	0	1,400,000	03/25/2025
7141694		DENVER	CO		04/20/2023	3.000	617,677	0	5,813	0	0	0	1,040,000	03/25/2025
7141695		SALT LAKE CITY	UT		04/20/2023	3.125	632,231	0	5,463	0	0	0	1,335,000	03/25/2025
7141696		SYOSSET	NY		04/20/2023	2.999	960,242	0	9,537	0	0	0	1,650,000	03/25/2025
7141697		WAYNE	IL		04/20/2023	3.125	648,391	0	5,652	0	0	0	1,211,000	03/25/2025
7141698		SAN JOSE	CA		04/20/2023	3.000	1,113,977	0	10,282	0	0	0	2,000,000	03/25/2025
7141701		CHASKA	MN		04/20/2023	3.375	978,275	0	7,697	0	0	0	1,600,000	03/25/2025
7141702		DELRAY BEACH	FL		04/20/2023	3.125	828,080	0	7,901	0	0	0	1,410,000	03/25/2025
7141704		ALEXANDRIA	VA		04/20/2023	2.999	807,103	0	7,886	0	0	0	1,475,000	03/25/2025
7141705		CENTENNIAL	CO		04/20/2023	2.999	497,402	0	4,461	0	0	0	968,000	03/25/2025
7141706		TUCSON	AZ		04/20/2023	3.125	968,739	0	8,134	0	0	0	1,620,000	03/25/2025
7141707		HOUSTON	TX		04/20/2023	3.000	579,172	0	5,700	0	0	0	1,080,000	03/25/2025
7141709		AUSTIN	TX		04/20/2023	2.999	809,634	0	7,446	0	0	0	1,360,000	03/25/2025
7141711		DRAPER	UT		04/20/2023	2.999	541,549	0	4,723	0	0	0	900,000	03/25/2025
7141712		LAS VEGAS	NV		04/20/2023	3.125	917,270	0	8,011	0	0	0	1,550,000	03/25/2025
7141713		CALDWELL	ID		04/20/2023	3.125	647,586	0	5,333	0	0	0	1,065,000	03/25/2025
7141714		OVERLAND PARK	KS		04/20/2023	3.125	548,037	0	4,642	0	0	0	915,000	03/25/2025
7141717		PITTSBORO	NC		04/20/2023	2.999	578,219	0	6,170	0	0	0	990,000	03/25/2025
7141718		MIAMI SHORES	FL		04/20/2023	3.375	612,366	0	4,595	0	0	0	1,000,000	03/25/2025
7141720		FARMINGTON	UT		04/20/2023	2.999	571,723	0	5,442	0	0	0	970,000	03/25/2025
7141721		SANTA PAULA	CA		04/20/2023	3.125	746,833	0	7,135	0	0	0	1,452,000	03/25/2025
7141722		CAMARILLO	CA		04/20/2023	3.000	635,677	0	6,068	0	0	0	1,200,000	03/25/2025
7141725		PENNGROVE	CA		04/20/2023	2.999	880,476	0	8,472	0	0	0	1,600,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141726		KIHEI	HI		04/20/2023	3.125	826,344	0	6,939	0	0	0	1,950,000	03/25/2025
7141727		ARDMORE	PA		04/20/2023	3.125	468,430	0	5,704	0	0	0	950,000	03/25/2025
7141729		ROCKVILLE	MD		04/20/2023	2.999	910,945	0	9,096	0	0	0	2,000,000	03/25/2025
7141731		BRIGHTON	CO		04/20/2023	3.125	832,140	0	5,304	0	0	0	1,800,000	03/25/2025
7141732		SAN DIEGO	CA		04/20/2023	3.125	738,636	0	6,461	0	0	0	1,275,000	03/25/2025
7141733		LEXINGTON	MA		04/20/2023	2.999	701,079	0	6,613	0	0	0	1,912,000	03/25/2025
7141734		INLET BEACH	FL		04/20/2023	4.250	666,055	0	3,129	0	0	0	1,200,000	03/25/2025
7141735		BAYFIELD	CO		04/20/2023	4.500	770,541	0	2,762	0	0	0	1,650,000	03/25/2025
7141736		PRIOR LAKE	MN		04/20/2023	4.250	754,849	0	3,425	0	0	0	1,462,000	03/25/2025
7141737		POMPANO BEACH	FL		04/20/2023	4.000	701,302	0	4,657	0	0	0	1,400,000	03/25/2025
7141739		BREMEN	AL		04/20/2023	5.375	878,010	0	1,334	0	0	0	1,400,000	03/25/2025
7141741		ANNANDALE	VA		04/20/2023	6.500	1,161,340	0	(647)	0	0	0	1,515,000	03/25/2025
7141742		PHOENIX	AZ		04/20/2023	6.500	1,116,439	0	(4,043)	0	0	0	1,725,000	03/25/2025
7141943		SAINT LOUIS	MO		03/24/2023	6.913	101,144	0	108	0	0	0	137,940	02/06/2025
7141944		PHILADELPHIA	PA		03/24/2023	8.252	204,244	0	16	0	0	0	280,000	03/25/2025
7141947		GARLAND	TX		03/24/2023	6.490	171,029	0	0	0	0	0	275,494	02/06/2025
7141948		ERLANGER	KY		03/24/2023	7.575	176,953	0	141	0	0	0	290,376	02/06/2025
7141949		MILTON	FL		03/24/2023	6.525	185,174	0	172	0	0	0	352,288	02/06/2025
7141950		WEST PALM BEACH	FL		03/24/2023	6.627	186,948	0	(7)	0	0	0	390,380	02/06/2025
7141951		PANAMA CITY BEACH	FL		03/24/2023	6.542	245,862	0	(18)	0	0	0	601,380	02/06/2025
7141952		TAMPA	FL		03/24/2023	6.578	187,267	0	201	0	0	0	377,208	02/06/2025
7141953		ATLANTA	GA		03/24/2023	6.490	184,692	0	168	0	0	0	460,530	02/06/2025
7141955		PHILADELPHIA	PA		03/24/2023	7.960	240,638	0	147	0	0	0	303,292	02/06/2025
7141956		PHILADELPHIA	PA		03/24/2023	7.850	204,849	0	0	0	0	0	260,000	05/02/2024
7141957		PHILADELPHIA	PA		03/24/2023	7.378	240,063	0	166	0	0	0	325,000	02/06/2025
7141959		PHILADELPHIA	PA		03/24/2023	7.783	95,333	0	61	0	0	0	175,314	02/06/2025
7141961		PHILADELPHIA	PA		03/24/2023	8.158	95,503	0	56	0	0	0	148,350	02/06/2025
7141964		CLEVELAND	OH		03/24/2023	6.817	86,513	0	66	0	0	0	137,698	02/06/2025
7141967		BALTIMORE	MD		03/24/2023	7.170	143,991	0	219	0	0	0	192,000	02/28/2025
7141968		BRECKSVILLE	OH		03/24/2023	6.900	520,204	0	343	0	0	0	850,000	03/25/2025
7141969		TRENTON	NJ		03/24/2023	8.235	232,004	0	(51)	0	0	0	310,000	02/06/2025
7141970		TRENTON	NJ		03/24/2023	8.085	157,051	0	(35)	0	0	0	205,720	02/06/2025
7141971		TRENTON	NJ		03/24/2023	8.235	224,520	0	(49)	0	0	0	379,440	02/06/2025
7141973		BALTIMORE	MD		03/24/2023	7.820	145,752	0	75	0	0	0	180,000	02/06/2025
7141974		ESSEX	MD		03/24/2023	7.877	134,578	0	69	0	0	0	174,159	02/06/2025
7141976		BALTIMORE	MD		03/24/2023	8.063	168,373	0	84	0	0	0	214,500	02/28/2025
7141977		HAVRE DE GRACE	MD		03/24/2023	8.468	315,113	0	134	0	0	0	445,800	02/28/2025
7141980		NORTH CHICAGO	IL		03/24/2023	8.135	103,402	0	50	0	0	0	205,670	02/06/2025
7141981		CHICAGO	IL		03/24/2023	7.852	399,946	0	205	0	0	0	535,000	02/28/2025
7141982		DUNDALK	MD		03/24/2023	7.050	161,805	0	100	0	0	0	264,496	02/06/2025
7141983		SEAGOVILLE	TX		03/24/2023	7.292	167,301	0	(155)	0	0	0	270,000	02/06/2025
7141984		PHILADELPHIA	PA		03/24/2023	6.925	367,932	0	232	0	0	0	704,520	02/06/2025
7141985		BALTIMORE	MD		03/24/2023	7.418	157,974	0	83	0	0	0	255,760	02/06/2025
7141986		ENDICOTT	NY		03/24/2023	7.167	120,734	0	67	0	0	0	232,830	02/06/2025
7141987		BALTIMORE	MD		03/24/2023	7.460	244,563	0	(69)	0	0	0	350,000	02/06/2025
7141988		WEST SENECA	NY		03/24/2023	7.300	125,028	0	(36)	0	0	0	514,250	02/06/2025
7141989		NEWBURGH	NY		03/24/2023	7.425	226,322	0	115	0	0	0	272,440	02/06/2025
7141990		WEST HARTFORD	CT		03/24/2023	7.300	395,911	0	(120)	0	0	0	643,800	02/28/2025
7141991		BELLEVILLE	IL		03/24/2023	7.320	99,393	0	51	0	0	0	172,620	02/06/2025
7141992		HOUSTON	TX		03/24/2023	7.418	157,599	0	78	0	0	0	238,050	02/06/2025
7141993		BONAIRE	GA		03/24/2023	7.450	154,727	0	(47)	0	0	0	245,160	02/06/2025
7141994		WARNER ROBINS	GA		03/24/2023	7.450	141,425	0	(43)	0	0	0	247,086	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7141995		WARNER ROBINS	GA		03/24/2023	7.450	120,536	0	(38)	0	0	0	215,816	02/06/2025
7141996		WARNER ROBINS	GA		03/24/2023	7.450	125,541	0	60	0	0	0	210,043	02/06/2025
7141997		KILLEEN	TX		03/24/2023	7.450	240,271	0	(76)	0	0	0	410,640	02/06/2025
7141998		SUITLAND	MD		03/24/2023	7.217	198,851	0	(64)	0	0	0	360,582	02/06/2025
7141999		CONOVER	NC		03/24/2023	7.212	138,915	0	69	0	0	0	360,360	02/06/2025
7142001		CLEVELAND	OH		03/24/2023	7.310	84,160	0	41	0	0	0	129,952	02/06/2025
7142002		BALTIMORE	MD		03/24/2023	7.300	119,233	0	58	0	0	0	201,351	02/06/2025
7142003		BALTIMORE	MD		03/24/2023	7.300	108,713	0	53	0	0	0	147,500	02/06/2025
7142004		BALTIMORE	MD		03/24/2023	7.300	227,761	0	(75)	0	0	0	434,910	02/06/2025
7142006		BRIDGEPORT	CT		03/24/2023	7.583	193,277	0	85	0	0	0	310,700	02/06/2025
7142007		AUSTIN	IN		03/24/2023	7.300	116,538	0	55	0	0	0	133,000	03/17/2025
7142008		EDGEWOOD	MD		03/24/2023	7.342	185,530	0	(64)	0	0	0	271,360	02/06/2025
7142009		MISHAWAKA	IN		03/24/2023	7.800	136,819	0	55	0	0	0	166,440	02/06/2025
7142010		ALBANY	NY		03/24/2023	8.450	83,719	0	(27)	0	0	0	139,080	02/06/2025
7142011		ABERDEEN	WA		03/24/2023	7.292	175,903	0	(62)	0	0	0	293,436	02/06/2025
7142012		OVERLAND PARK	KS		03/24/2023	7.258	201,189	0	88	0	0	0	266,760	02/06/2025
7142013		INDEPENDENCE	MO		03/24/2023	7.625	78,652	0	30	0	0	0	154,940	02/06/2025
7142014		CLAREMORE	OK		03/24/2023	7.225	135,972	0	58	0	0	0	246,780	02/06/2025
7142016		DAYTON	OH		03/24/2023	7.495	132,429	0	51	0	0	0	142,500	02/28/2025
7142017		JACKSONVILLE	FL		03/24/2023	7.575	131,284	0	49	0	0	0	275,494	02/06/2025
7142019		SAINT PETERSBURG	FL		03/24/2023	7.662	230,855	0	(94)	0	0	0	352,170	02/06/2025
7142020		DUNDALK	MD		03/24/2023	7.700	149,790	0	62	0	0	0	316,602	02/06/2025
7142022		SAINT PETERSBURG	FL		03/24/2023	7.425	321,458	0	117	0	0	0	410,665	02/06/2025
7142023		LEHIGH ACRES	FL		03/24/2023	7.592	353,383	0	128	0	0	0	443,900	02/28/2025
7142024		LEHIGH ACRES	FL		03/24/2023	7.592	363,985	0	132	0	0	0	530,000	03/22/2024
7142025		OLATHE	KS		03/24/2023	7.492	217,621	0	75	0	0	0	394,723	02/06/2025
7142026		BEDFORD	VA		03/24/2023	7.803	88,517	0	29	0	0	0	112,000	03/22/2024
7142027		JACKSONVILLE	FL		03/24/2023	7.600	159,740	0	50	0	0	0	192,570	02/06/2025
7142029		BALTIMORE	MD		03/24/2023	7.900	134,130	0	(67)	0	0	0	151,800	02/06/2025
7142030		BALTIMORE	MD		03/24/2023	7.867	115,383	0	35	0	0	0	141,000	02/28/2025
7142031		PITTSFIELD	MA		03/24/2023	7.750	166,906	0	(63)	0	0	0	270,840	02/06/2025
7142033		LINDENWOLD	NJ		03/24/2023	7.950	99,841	0	27	0	0	0	195,000	03/22/2024
7142034		LINDENWOLD	NJ		03/24/2023	7.900	108,310	0	30	0	0	0	218,364	02/06/2025
7142035		LINDENWOLD	NJ		03/24/2023	7.800	106,632	0	31	0	0	0	272,020	02/06/2025
7142036		LINDENWOLD	NJ		03/24/2023	7.808	90,488	0	26	0	0	0	264,670	02/06/2025
7142037		RUTHER GLEN	VA		03/24/2023	8.000	142,309	0	38	0	0	0	174,230	02/06/2025
7142038		PHILADELPHIA	PA		03/24/2023	7.950	493,853	0	137	0	0	0	695,000	03/17/2025
7142040		BURTON	MI		03/24/2023	7.695	98,318	0	(3,923)	0	2,460	0	133,637	02/06/2025
7142042		MOUNT MORRIS	MI		03/24/2023	7.675	84,762	0	(3,382)	0	2,115	0	128,270	02/06/2025
7142043		GENESEE	MI		03/24/2023	7.820	77,322	0	(3,087)	0	1,965	0	198,930	02/06/2025
7142044		SAN ANTONIO	TX		03/24/2023	7.850	109,705	0	31	0	0	0	119,040	02/06/2025
7142045		BALTIMORE	MD		03/24/2023	7.550	145,038	0	46	0	0	0	255,000	02/28/2025
7142047		MEMPHIS	TN		03/24/2023	7.883	77,745	0	23	0	0	0	130,560	02/06/2025
7142049		INDIANAPOLIS	IN		03/24/2023	7.678	127,024	0	(57)	0	0	0	179,400	02/06/2025
7142050		SLIDELL	LA		03/24/2023	7.700	140,701	0	42	0	0	0	198,271	02/06/2025
7142052		WARREN	MI		03/24/2023	8.195	78,345	0	20	0	0	0	108,447	02/06/2025
7142055		ELIZABETHTOWN	KY		03/23/2023	3.500	63,341	0	131	0	0	0	169,580	02/06/2025
7142056		RADCLIFF	KY		03/23/2023	3.500	110,347	0	226	0	0	0	230,746	02/06/2025
7142057		ELIZABETHTOWN	KY		03/23/2023	3.500	113,827	0	431	0	0	0	300,120	02/06/2025
7142058		CHULA VISTA	CA		03/23/2023	3.500	400,829	0	814	0	0	0	1,047,729	02/06/2025
7142061		PHILADELPHIA	PA		03/23/2023	3.500	80,314	0	149	0	0	0	244,240	02/06/2025
7142062		PHILADELPHIA	PA		03/23/2023	3.500	81,814	0	150	0	0	0	168,510	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7142063		PHILADELPHIA	PA		03/23/2023	4.000	153,338	0	267	0	0	0	458,320	02/06/2025
7142064		PALM BEACH	FL		03/23/2023	3.750	796,879	0	1,379	0	0	0	2,460,000	02/28/2025
7142065		SAINT JOHNS	FL		03/23/2023	4.250	256,824	0	417	0	0	0	516,996	02/06/2025
7142066		SAINT JOHNS	FL		03/23/2023	4.250	229,767	0	320	0	0	0	466,841	02/06/2025
7142067		PHILADELPHIA	PA		03/23/2023	4.750	313,706	0	417	0	0	0	530,000	03/17/2025
7142069		JACKSONVILLE	FL		03/23/2023	4.250	208,537	0	265	0	0	0	570,416	02/06/2025
7142070		ATLANTA	GA		03/23/2023	4.375	99,136	0	121	0	0	0	172,280	02/06/2025
7142071		CANTON	TX		03/23/2023	4.500	118,127	0	132	0	0	0	180,600	02/06/2025
7142072		KANSAS CITY	MO		03/23/2023	4.625	93,475	0	118	0	0	0	185,000	03/22/2024
7142073		SAN ANTONIO	TX		03/23/2023	4.875	92,437	0	241	0	0	0	171,100	02/06/2025
7142074		BALTIMORE	MD		03/23/2023	4.875	162,210	0	175	0	0	0	274,244	02/06/2025
7142075		CONROE	TX		03/23/2023	4.750	250,953	0	261	0	0	0	296,888	02/06/2025
7142076		EAST ORANGE	NJ		03/23/2023	4.750	171,077	0	168	0	0	0	373,100	02/06/2025
7142077		PHILADELPHIA	PA		03/23/2023	7.125	249,445	0	59	0	0	0	255,000	03/06/2025
7142078		PHILADELPHIA	PA		03/23/2023	7.125	144,722	0	138	0	0	0	172,800	02/06/2025
7142080		SAN ANTONIO	TX		03/23/2023	6.750	121,036	0	112	0	0	0	213,900	02/06/2025
7142081		PHILADELPHIA	PA		03/23/2023	7.250	180,626	0	(7)	0	0	0	328,950	02/06/2025
7142082		TIETON	WA		03/23/2023	7.125	249,094	0	(16)	0	0	0	445,047	02/06/2025
7142083		PASADENA	TX		03/23/2023	6.875	152,381	0	(11)	0	0	0	319,696	02/06/2025
7142087		BIRMINGHAM	AL		03/23/2023	7.250	103,437	0	(10)	0	0	0	160,480	02/06/2025
7142088		FITCHBURG	MA		03/23/2023	7.000	239,714	0	(25)	0	0	0	494,144	02/06/2025
7142089		COLUMBUS	OH		03/23/2023	7.125	195,574	0	(22)	0	0	0	282,240	02/06/2025
7142093		GRAND PRAIRIE	TX		03/23/2023	7.000	139,548	0	(20)	0	0	0	410,550	02/06/2025
7142094		ARLINGTON	TX		03/23/2023	7.000	118,070	0	(17)	0	0	0	289,510	02/06/2025
7142097		PORTSMOUTH	VA		03/23/2023	7.250	129,804	0	(22)	0	0	0	220,320	02/06/2025
7142098		WILMINGTON	DE		03/23/2023	7.500	120,340	0	(26)	0	0	0	282,800	02/28/2025
7142099		WASHINGTON	DC		03/23/2023	7.625	606,265	0	(118)	0	0	0	882,560	02/06/2025
7142100		HUNTSVILLE	AL		03/23/2023	7.125	102,149	0	130	0	0	0	235,984	02/06/2025
7142101		ROSWELL	NM		03/23/2023	7.500	104,252	0	(23)	0	0	0	135,630	02/06/2025
7142102		WILMINGTON	DE		03/23/2023	7.375	97,415	0	(23)	0	0	0	179,310	02/06/2025
7142103		BALTIMORE	MD		03/23/2023	7.375	129,622	0	70	0	0	0	215,760	02/06/2025
7142104		CINCINNATI	OH		03/23/2023	8.375	197,141	0	(46)	0	0	0	214,200	02/06/2025
7142105		HAGERSTOWN	MD		03/23/2023	8.625	189,228	0	78	0	0	0	307,489	02/06/2025
7142106		HAGERSTOWN	MD		03/23/2023	7.500	161,717	0	83	0	0	0	250,815	02/06/2025
7142108		KNOXVILLE	TN		03/23/2023	7.875	139,011	0	53	0	0	0	345,348	02/06/2025
7142110		NEWARK	NJ		03/23/2023	7.375	248,343	0	119	0	0	0	344,000	03/22/2024
7142112		JACKSONVILLE	FL		03/23/2023	7.675	164,930	0	50	0	0	0	245,865	02/06/2025
7142113		JACKSONVILLE	FL		03/23/2023	7.675	134,989	0	41	0	0	0	210,800	02/06/2025
7142114		DORCHESTER	MA		03/23/2023	7.500	906,460	0	(358)	0	0	0	1,150,000	02/06/2025
7142115		COLUMBIA	SC		03/23/2023	7.875	86,053	0	24	0	0	0	114,810	02/06/2025
7142116		MIAMI BEACH	FL		03/23/2023	7.750	409,881	0	(175)	0	0	0	784,320	02/06/2025
7142117		MIAMI	FL		03/23/2023	7.375	535,774	0	256	0	0	0	817,718	02/06/2025
7142119		ROSELLE	NJ		03/23/2023	7.950	344,444	0	(145)	0	0	0	544,295	02/06/2025
7142122		JERSEY CITY	NJ		03/23/2023	7.375	577,064	0	(217)	0	0	0	618,930	02/06/2025
7142123		LONG BRANCH	NJ		03/23/2023	8.125	210,169	0	(103)	0	0	0	352,900	02/28/2025
7142124		JACKSONVILLE	FL		03/23/2023	7.875	280,915	0	79	0	0	0	384,160	02/06/2025
7142125		JACKSONVILLE	FL		03/23/2023	7.875	211,354	0	84	0	0	0	270,700	02/28/2025
7142217		PHILADELPHIA	PA		03/29/2023	7.601	226,328	0	166	0	0	0	345,240	02/06/2025
7142218		COLORADO SPRINGS	CO		03/29/2023	7.476	673,567	0	480	0	0	0	942,000	02/06/2025
7142219		NEW CASTLE	DE		03/29/2023	7.582	79,328	0	63	0	0	0	185,420	02/06/2025
7142220		AKRON	OH		03/29/2023	7.540	97,237	0	(20)	0	0	0	152,350	02/06/2025
7142221		CINCINNATI	OH		03/29/2023	7.524	152,910	0	87	0	0	0	260,400	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7142222		CINCINNATI	OH		03/29/2023	7.381	124,917	0	(28)	0	0	0	235,944	02/06/2025
7142223		CINCINNATI	OH		03/29/2023	7.524	132,058	0	75	0	0	0	230,115	02/06/2025
7142224		DAYTON	OH		03/29/2023	7.381	166,691	0	98	0	0	0	326,040	02/06/2025
7142226		BALTIMORE	MD		03/29/2023	7.480	198,116	0	93	0	0	0	282,000	02/06/2025
7142227		JACKSONVILLE	FL		03/29/2023	7.319	90,503	0	40	0	0	0	139,000	02/06/2025
7142228		BALTIMORE	MD		03/29/2023	7.226	133,932	0	60	0	0	0	219,716	02/06/2025
7142229		AIKEN	SC		03/29/2023	7.351	90,502	0	38	0	0	0	262,500	02/28/2025
7142230		CABOT	AR		03/29/2023	7.381	251,334	0	104	0	0	0	329,475	02/06/2025
7142231		MILWAUKEE	WI		03/29/2023	7.476	144,607	0	58	0	0	0	296,800	02/28/2025
7142232		BALTIMORE	MD		03/29/2023	7.601	155,314	0	60	0	0	0	220,000	02/06/2025
7142233		AIKEN	SC		03/29/2023	7.381	120,915	0	48	0	0	0	225,544	02/06/2025
7142234		SALT LAKE CITY	UT		03/29/2023	7.256	281,546	0	(117)	0	0	0	542,764	02/06/2025
7142235		PALM BAY	FL		03/29/2023	7.374	166,550	0	(70)	0	0	0	320,568	02/06/2025
7142236		PALM BAY	FL		03/29/2023	7.399	139,478	0	(60)	0	0	0	227,500	02/06/2025
7142237		MILWAUKEE	WI		03/29/2023	7.638	78,913	0	(33)	0	0	0	157,500	02/28/2025
7142238		AURORA	IL		03/29/2023	7.540	124,882	0	(53)	0	0	0	166,520	02/06/2025
7142239		CHESAPEAKE	VA		03/29/2023	7.513	135,155	0	69	0	0	0	192,000	02/06/2025
7142240		BALTIMORE	MD		03/29/2023	7.388	128,194	0	(59)	0	0	0	200,660	02/06/2025
7142241		EDGEWOOD	MD		03/29/2023	7.524	138,012	0	(59)	0	0	0	166,250	02/06/2025
7142242		PALM BAY	FL		03/29/2023	7.524	193,931	0	(83)	0	0	0	279,444	02/06/2025
7142243		ESSEX	MD		03/29/2023	7.524	144,589	0	(62)	0	0	0	199,680	02/06/2025
7142245		MENTOR-ON-THE-LAKE	OH		03/28/2023	6.370	116,826	0	166	0	0	0	229,276	02/06/2025
7142247		SAINT FRANCIS	WI		03/28/2023	6.350	148,144	0	147	0	0	0	310,002	02/06/2025
7142248		ATLANTA	GA		03/28/2023	6.970	225,825	0	214	0	0	0	246,160	02/06/2025
7142249		FRONT ROYAL	VA		03/28/2023	7.760	163,987	0	117	0	0	0	338,520	02/06/2025
7142250		FORT WORTH	TX		03/28/2023	7.280	238,010	0	184	0	0	0	410,172	02/06/2025
7142251		MEMPHIS	TN		03/28/2023	6.900	88,310	0	72	0	0	0	129,000	02/06/2025
7142253		VALDOSTA	GA		03/28/2023	6.530	83,290	0	(9)	0	0	0	180,000	03/25/2025
7142254		FORT MILL	SC		03/28/2023	7.220	159,810	0	(22)	0	0	0	349,503	02/06/2025
7142256		ENTERPRISE	AL		03/28/2023	7.300	171,091	0	116	0	0	0	238,539	02/06/2025
7142257		FORNEY	TX		03/28/2023	7.070	179,703	0	(30)	0	0	0	385,236	02/06/2025
7142258		FAIRBORN	OH		03/28/2023	7.400	90,393	0	59	0	0	0	200,000	02/28/2025
7142259		WILMINGTON	DE		03/28/2023	7.330	121,711	0	80	0	0	0	210,000	03/22/2024
7142262		OXFORD	OH		03/28/2023	7.370	263,004	0	(47)	0	0	0	363,774	02/06/2025
7142263		MIAMI GARDENS	FL		03/28/2023	7.450	137,040	0	1,821	0	0	0	723,200	02/28/2025
7142264		DAYTON	OH		03/28/2023	7.450	193,224	0	118	0	0	0	411,200	02/28/2025
7142265		MISSION	TX		03/28/2023	6.800	133,551	0	94	0	0	0	264,000	02/06/2025
7142266		MIAMI	FL		03/28/2023	7.380	225,923	0	140	0	0	0	556,800	02/06/2025
7142267		FOLEY	AL		03/28/2023	7.470	154,688	0	93	0	0	0	288,000	02/28/2025
7142268		JACKSONVILLE	FL		03/28/2023	6.900	154,004	0	107	0	0	0	240,000	02/06/2025
7142269		PALM BAY	FL		03/28/2023	6.620	219,680	0	(47)	0	0	0	315,810	02/06/2025
7142271		ORLANDO	FL		03/28/2023	7.150	182,342	0	221	0	0	0	380,192	02/06/2025
7142272		MYRTLE BEACH	SC		03/28/2023	7.050	170,057	0	108	0	0	0	245,000	02/06/2025
7142273		WAYNESVILLE	NC		03/28/2023	7.530	212,252	0	142	0	0	0	251,200	02/28/2025
7142274		HUNTSVILLE	AL		03/28/2023	7.430	143,004	0	(32)	0	0	0	201,824	02/06/2025
7142275		PHILADELPHIA	PA		03/28/2023	7.380	118,570	0	70	0	0	0	179,310	02/06/2025
7142276		PEMBERTON TOWNSHIP	NJ		03/28/2023	7.530	201,934	0	125	0	0	0	412,610	02/06/2025
7142277		BATON ROUGE	LA		03/28/2023	7.050	219,464	0	136	0	0	0	316,365	02/06/2025
7142278		SUTTON	MA		03/28/2023	7.070	340,971	0	206	0	0	0	521,220	02/06/2025
7142280		MIAMI	FL		03/28/2023	7.530	354,812	0	(89)	0	0	0	963,700	02/06/2025
7142281		ERIE	PA		03/28/2023	7.550	122,939	0	79	0	0	0	238,989	02/06/2025
7142282		WICHITA	KS		03/28/2023	7.660	159,051	0	85	0	0	0	280,440	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7142283		CENTRAL ISLIP	NY		03/28/2023	6.890	197,369	0	171	0	0	0	596,250	02/06/2025
7142285		MARCUS HOOK	PA		03/28/2023	7.100	119,626	0	(38)	0	0	0	168,960	02/06/2025
7142286		TONEY	AL		03/28/2023	7.110	127,236	0	(39)	0	0	0	221,223	02/06/2025
7142287		HUNTSVILLE	AL		03/28/2023	7.110	97,344	0	(31)	0	0	0	190,143	02/06/2025
7142288		NORRISTOWN	PA		03/28/2023	7.600	75,021	0	289	0	0	0	262,400	02/06/2025
7142292		WEST PALM BEACH	FL		03/28/2023	7.110	407,685	0	194	0	0	0	566,310	02/06/2025
7142293		TERRE HAUTE	IN		03/28/2023	7.270	52,721	0	(1,289)	0	0	0	177,920	02/06/2025
7142295		FAYETTEVILLE	NC		03/28/2023	7.320	142,997	0	(51)	0	0	0	240,800	03/25/2025
7142296		NORRISTOWN	PA		03/28/2023	7.460	120,791	0	50	0	0	0	211,680	02/06/2025
7142299		CLEVELAND	OH		03/28/2023	7.607	70,169	0	47	0	0	0	116,100	02/06/2025
7142300		CLEVELAND	OH		03/28/2023	7.480	65,077	0	38	0	0	0	89,100	02/06/2025
7142301		CLEVELAND	OH		03/28/2023	7.677	66,046	0	37	0	0	0	125,000	02/06/2025
7142302		SAN DIEGO	CA		03/28/2023	7.575	519,798	0	(112)	0	0	0	778,210	02/06/2025
7142305		CLARKSVILLE	TN		03/28/2023	7.245	214,543	0	(63)	0	0	0	358,985	02/06/2025
7142306		LA PUENTE	CA		03/28/2023	7.113	179,517	0	111	0	0	0	788,766	02/06/2025
7142308		LOS ANGELES	CA		03/28/2023	7.490	505,613	0	(220)	0	0	0	1,515,700	02/28/2025
7142309		BRISTOL	CT		03/28/2023	7.574	181,957	0	83	0	0	0	434,240	02/06/2025
7142310		PHILADELPHIA	PA		03/29/2023	8.000	153,912	0	113	0	0	0	170,000	03/25/2025
7142313		PHILADELPHIA	PA		03/29/2023	8.000	183,047	0	113	0	0	0	265,000	03/25/2025
7142314		BUTLER	PA		03/29/2023	7.750	98,966	0	58	0	0	0	108,240	02/06/2025
7142315		JEANNETTE	PA		03/29/2023	7.625	89,242	0	(15)	0	0	0	151,000	02/06/2025
7142316		BIRMINGHAM	AL		03/29/2023	7.125	164,128	0	114	0	0	0	238,000	02/06/2025
7142318		BIRMINGHAM	AL		03/29/2023	7.000	114,475	0	(29)	0	0	0	176,700	02/28/2025
7142319		EAST ORANGE	NJ		03/29/2023	7.125	379,101	0	(115)	0	0	0	631,160	02/06/2025
7142321		MARKHAM	IL		03/29/2023	7.875	120,531	0	50	0	0	0	181,890	02/06/2025
7142322		COUNCIL BLUFFS	IA		03/29/2023	8.125	107,775	0	(33)	0	0	0	126,540	02/06/2025
7142326		MILWAUKEE	WI		03/29/2023	7.250	123,613	0	(43)	0	0	0	157,000	03/22/2024
7142327		NEWARK	NJ		03/29/2023	7.500	483,263	0	(182)	0	0	0	618,450	02/06/2025
7142329		JERSEY CITY	NJ		03/29/2023	7.250	367,905	0	(153)	0	0	0	838,200	02/06/2025
7142331		OCALA	FL		03/29/2023	8.375	133,655	0	(53)	0	0	0	323,850	02/06/2025
7142332		DOUGLASVILLE	GA		03/29/2023	8.250	131,865	0	(1,935)	0	1,753	0	265,941	02/06/2025
7142333		HYATTSVILLE	MD		03/29/2023	8.125	230,656	0	67	0	0	0	529,193	02/06/2025
7142334		STONECREST	GA		03/29/2023	7.500	124,984	0	(54)	0	0	0	192,058	02/06/2025
7142335		HAMMOND	IN		03/29/2023	8.000	136,897	0	(56)	0	0	0	208,000	02/06/2025
7142336		KANSAS CITY	KS		03/29/2023	7.750	113,264	0	(47)	0	0	0	175,624	02/06/2025
7142337		BELOIT	WI		03/29/2023	7.500	76,505	0	(33)	0	0	0	152,160	02/06/2025
7142338		KANSAS CITY	KS		03/29/2023	7.750	181,508	0	(77)	0	0	0	275,590	02/06/2025
7142339		HICKSVILLE	NY		03/29/2023	7.500	426,356	0	40	0	0	0	782,620	02/06/2025
7142340		ATLANTA	GA		03/29/2023	7.750	113,798	0	(48)	0	0	0	339,000	02/06/2025
7142341		BIRMINGHAM	AL		03/29/2023	7.625	102,385	0	(44)	0	0	0	152,625	02/06/2025
7142342		HAMPTON	VA		03/29/2023	7.500	123,632	0	(53)	0	0	0	241,544	02/06/2025
7142344		JACKSONVILLE	FL		03/29/2023	7.750	227,835	0	(96)	0	0	0	238,760	02/06/2025
7142345		KINGSPORT	TN		03/29/2023	7.875	263,844	0	(110)	0	0	0	372,000	02/06/2025
7142348		WOODRUFF	SC		03/29/2023	7.750	113,411	0	(48)	0	0	0	139,780	02/06/2025
7142349		BALTIMORE	MD		03/29/2023	7.625	154,830	0	(66)	0	0	0	173,500	02/28/2025
7142374		CHESTER	PA		03/30/2023	7.602	155,725	0	140	0	0	0	172,900	02/06/2025
7142375		CHESTER	PA		03/30/2023	7.602	130,374	0	118	0	0	0	180,000	02/06/2025
7142377		MISHAWAKA	IN		03/30/2023	6.490	86,509	0	(4)	0	0	0	189,800	02/06/2025
7142378		GLOUCESTER POINT	VA		03/30/2023	6.490	189,908	0	175	0	0	0	272,916	02/06/2025
7142380		ORLANDO	FL		03/30/2023	6.867	175,073	0	138	0	0	0	216,480	02/06/2025
7142381		LANSING	IL		03/30/2023	6.712	165,399	0	134	0	0	0	202,630	02/06/2025
7142382		LANSING	IL		03/30/2023	6.712	160,253	0	130	0	0	0	234,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7142384		PHILADELPHIA	PA		03/30/2023	7.462	222,510	0	153	0	0	0	248,880	02/06/2025
7142386		PHILADELPHIA	PA		03/30/2023	7.175	171,283	0	126	0	0	0	205,400	02/06/2025
7142387		WEST POTTSGROVE TOWNSHIP	PA		03/30/2023	7.475	113,231	0	78	0	0	0	178,200	02/06/2025
7142388		GARLAND	TX		03/30/2023	6.708	179,183	0	140	0	0	0	296,592	02/06/2025
7142389		DECATUR	GA		03/30/2023	6.767	99,172	0	(17)	0	0	0	186,098	02/06/2025
7142390		PHILADELPHIA	PA		03/30/2023	8.468	208,490	0	(31)	0	0	0	280,000	02/06/2025
7142391		CLEVELAND	OH		03/30/2023	6.933	77,713	0	54	0	0	0	105,000	03/25/2025
7142392		BALTIMORE	MD		03/30/2023	7.128	132,047	0	87	0	0	0	194,790	02/06/2025
7142393		SAINT CHARLES	IL		03/30/2023	6.833	268,241	0	182	0	0	0	356,364	02/06/2025
7142394		PITMAN	NJ		03/30/2023	7.062	165,107	0	106	0	0	0	386,760	02/06/2025
7142395		WHEAT RIDGE	CO		03/30/2023	7.008	650,246	0	420	0	0	0	932,800	02/28/2025
7142396		TRENTON	NJ		03/30/2023	7.925	111,454	0	(23)	0	0	0	153,720	02/06/2025
7142397		TRENTON	NJ		03/30/2023	8.085	134,443	0	(28)	0	0	0	199,680	02/06/2025
7142398		SAN ANTONIO	TX		03/30/2023	8.285	128,579	0	(28)	0	0	0	169,730	02/06/2025
7142401		RIVERDALE	GA		03/30/2023	7.042	105,682	0	(27)	0	0	0	209,110	02/06/2025
7142402		GARNER	NC		03/30/2023	6.942	163,978	0	100	0	0	0	217,751	02/06/2025
7142403		MANTUA	NJ		03/30/2023	7.752	295,743	0	148	0	0	0	565,000	03/22/2024
7142404		MEMPHIS	TN		03/30/2023	6.650	114,774	0	74	0	0	0	179,414	02/06/2025
7142405		BALTIMORE	MD		03/30/2023	8.535	156,519	0	62	0	0	0	208,000	02/06/2025
7142406		ROCHESTER	NY		03/30/2023	7.730	142,649	0	(38)	0	0	0	215,352	02/06/2025
7142407		BALTIMORE	MD		03/30/2023	8.135	100,158	0	44	0	0	0	190,960	02/06/2025
7142408		WATERVLIET	NY		03/30/2023	8.147	138,977	0	61	0	0	0	250,900	02/06/2025
7142409		PHILADELPHIA	PA		03/30/2023	8.568	208,588	0	(52)	0	0	0	382,270	02/06/2025
7142410		BARNEGAT	NJ		03/30/2023	8.130	232,696	0	(64)	0	0	0	344,655	02/06/2025
7142411		EASTLAKE	OH		03/30/2023	8.002	141,137	0	64	0	0	0	154,154	02/06/2025
7142412		NEW ORLEANS	LA		03/30/2023	8.668	252,226	0	96	0	0	0	415,290	02/06/2025
7142414		BALTIMORE	MD		03/30/2023	7.600	145,059	0	(43)	0	0	0	153,000	02/06/2025
7142415		TRENTON	NJ		03/30/2023	7.175	104,903	0	55	0	0	0	209,440	02/06/2025
7142416		FAWNSKIN	CA		03/30/2023	7.258	581,780	0	300	0	0	0	794,937	02/06/2025
7142417		BALTIMORE	MD		03/30/2023	7.170	154,417	0	82	0	0	0	190,494	02/06/2025
7142418		TRENTON	NJ		03/30/2023	7.300	130,373	0	64	0	0	0	217,125	02/06/2025
7142422		NEW ORLEANS	LA		03/30/2023	7.167	150,511	0	(47)	0	0	0	295,410	02/06/2025
7142423		BALTIMORE	MD		03/30/2023	7.878	139,469	0	60	0	0	0	162,240	02/06/2025
7142427		KANSAS CITY	MO		03/30/2023	7.758	146,356	0	54	0	0	0	214,000	02/06/2025
7142428		BALTIMORE	MD		03/30/2023	7.350	136,029	0	56	0	0	0	144,970	02/06/2025
7142429		BALTIMORE	MD		03/30/2023	7.500	134,028	0	(52)	0	0	0	195,052	02/06/2025
7142430		ANDERSON	IN		03/30/2023	7.350	105,961	0	42	0	0	0	147,679	02/06/2025
7142431		BRIDGEPORT	PA		03/30/2023	7.475	303,117	0	(125)	0	0	0	389,112	02/06/2025
7142432		COPIAGUE	NY		03/30/2023	7.683	318,681	0	109	0	0	0	741,120	02/06/2025
7142433		BALTIMORE	MD		03/30/2023	7.578	117,611	0	41	0	0	0	203,348	02/06/2025
7142435		LAUREL	MD		03/30/2023	7.408	281,386	0	99	0	0	0	375,000	03/22/2024
7142436		WINTERVILLE	NC		03/30/2023	7.475	112,610	0	40	0	0	0	159,000	02/06/2025
7142437		BALTIMORE	MD		03/30/2023	7.470	191,365	0	65	0	0	0	330,750	02/06/2025
7142438		HAGERSTOWN	MD		03/30/2023	7.925	178,117	0	52	0	0	0	286,090	02/06/2025
7142439		DETROIT	MI		03/30/2023	8.075	98,055	0	29	0	0	0	161,375	02/06/2025
7142440		CLEVELAND	OH		03/30/2023	7.760	77,073	0	24	0	0	0	131,040	02/06/2025
7142442		BALTIMORE	MD		03/30/2023	7.450	115,684	0	39	0	0	0	155,000	02/06/2025
7142443		ABINGDON	MD		03/30/2023	7.308	140,809	0	45	0	0	0	272,004	02/06/2025
7142444		HAGERSTOWN	MD		03/30/2023	7.508	166,815	0	53	0	0	0	206,150	02/06/2025
7142447		BALTIMORE	MD		03/30/2023	7.600	112,530	0	(4,888)	0	0	0	150,040	02/06/2025
7142448		NEW HAVEN	CT		03/30/2023	7.725	266,938	0	(126)	0	0	0	334,620	02/06/2025
7142449		SOUTH FULTON	GA		03/30/2023	7.525	602,329	0	(737)	0	0	0	1,000,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7142451		REDFORD	MI		03/30/2023	7.658	117,072	0	30	0	0	0	237,062	02/06/2025
7142452		NEWARK	NJ		03/30/2023	7.808	519,745	0	128	0	0	0	1,075,100	02/28/2025
7142453		BALTIMORE	MD		03/30/2023	7.983	157,077	0	40	0	0	0	175,560	02/06/2025
7142454		KANSAS CITY	MO		03/30/2023	7.633	153,454	0	40	0	0	0	207,000	03/06/2025
7142455		ESSEX	MD		03/30/2023	7.950	131,970	0	(63)	0	0	0	169,932	02/06/2025
7142457		ORLANDO	FL		03/30/2023	7.675	210,931	0	(104)	0	0	0	318,773	02/06/2025
7142458		SAN ANTONIO	TX		03/30/2023	7.850	106,416	0	26	0	0	0	210,207	02/06/2025
7142460		GARY	IN		03/30/2023	8.102	71,387	0	(34)	0	0	0	100,000	02/28/2025
7142461		NORCROSS	GA		03/30/2023	7.692	190,462	0	(93)	0	0	0	336,515	02/06/2025
7142462		CHICAGO	IL		03/30/2023	7.675	167,410	0	(82)	0	0	0	235,000	03/22/2024
7142463		HUFFMAN	TX		03/30/2023	7.700	135,341	0	35	0	0	0	299,250	02/06/2025
7142465		BALTIMORE	MD		03/30/2023	7.775	103,423	0	26	0	0	0	134,600	02/28/2025
7142466		BALTIMORE	MD		03/30/2023	7.775	235,376	0	59	0	0	0	290,830	02/06/2025
7142467		WORCESTER	MA		03/30/2023	8.275	534,449	0	(460)	0	0	0	869,660	02/06/2025
7142468		GARLAND	TX		03/30/2023	8.092	151,632	0	33	0	0	0	255,548	02/06/2025
7142469		DUNDALK	MD		03/30/2023	7.687	159,498	0	41	0	0	0	226,074	02/06/2025
7142595		KANSAS CITY	KS		04/06/2023	7.192	164,427	0	(44)	0	0	0	296,608	02/06/2025
7142597		BIRMINGHAM	AL		04/06/2023	8.585	100,199	0	(19)	0	0	0	149,583	02/06/2025
7142600		CHESTER	PA		04/06/2023	8.535	123,423	0	13	0	0	0	170,000	02/06/2025
7142601		JACKSONVILLE	FL		04/06/2023	7.600	184,339	0	(104)	0	0	0	194,925	02/06/2025
7142602		PARKERSBURG	WV		04/06/2023	8.435	152,174	0	(36)	0	0	0	259,952	02/06/2025
7142603		BALTIMORE	MD		04/06/2023	8.180	185,106	0	(45)	0	0	0	245,497	02/06/2025
7142604		IRVINGTON	NJ		04/06/2023	7.950	208,981	0	(86)	0	0	0	520,700	02/06/2025
7142605		RICHARDSON	TX		04/06/2023	7.425	233,965	0	(83)	0	0	0	409,257	02/06/2025
7142606		FREEPORT	TX		04/06/2023	8.735	121,582	0	395	0	0	0	165,000	03/25/2025
7142607		DOVER	DE		04/06/2023	7.625	140,546	0	(56)	0	0	0	174,089	02/06/2025
7142608		PITTSBURGH	PA		04/06/2023	8.935	120,230	0	12	0	0	0	223,520	02/06/2025
7142609		BALTIMORE	MD		04/06/2023	7.785	96,252	0	68	0	0	0	224,000	02/06/2025
7142610		DAYTON	OH		04/06/2023	8.585	112,164	0	(21)	0	0	0	144,402	02/06/2025
7142614		BALTIMORE	MD		04/06/2023	8.135	149,274	0	(37)	0	0	0	240,560	02/06/2025
7142615		HICKORY	NC		04/06/2023	7.000	194,101	0	(44)	0	0	0	345,600	02/06/2025
7142616		PHILADELPHIA	PA		04/06/2023	8.218	189,231	0	20	0	0	0	261,000	02/06/2025
7142617		INDIANAPOLIS	IN		04/06/2023	7.508	109,804	0	(48)	0	0	0	119,040	02/06/2025
7142618		HAMILTON	OH		04/06/2023	6.633	118,922	0	(2)	0	0	0	251,970	02/06/2025
7142619		INDIANAPOLIS	IN		04/06/2023	7.475	151,244	0	(60)	0	0	0	307,625	02/06/2025
7142620		SOUTHAVEN	MS		04/06/2023	7.525	143,400	0	(57)	0	0	0	268,741	02/06/2025
7142621		BALTIMORE	MD		04/06/2023	7.628	168,929	0	83	0	0	0	177,320	02/06/2025
7142622		BALTIMORE	MD		04/06/2023	7.628	180,191	0	88	0	0	0	231,530	02/06/2025
7142623		DORAVILLE	GA		04/06/2023	7.617	241,631	0	(115)	0	0	0	316,905	02/06/2025
7142624		BALTIMORE	MD		04/06/2023	7.433	168,210	0	(50)	0	0	0	242,540	02/06/2025
7142625		PHILADELPHIA	PA		04/06/2023	6.525	139,222	0	3	0	0	0	258,570	02/06/2025
7142626		PHILADELPHIA	PA		04/06/2023	7.685	91,258	0	(9)	0	0	0	133,350	02/06/2025
7142628		CLEVELAND	OH		04/06/2023	6.583	106,950	0	(6)	0	0	0	112,560	02/06/2025
7142631		DARBY	PA		04/06/2023	6.892	107,922	0	(8)	0	0	0	187,600	02/06/2025
7142632		KNIGHTDALE	NC		04/06/2023	7.300	194,403	0	(29)	0	0	0	283,229	02/06/2025
7142634		OWINGS MILLS	MD		04/06/2023	7.920	302,097	0	(133)	0	0	0	341,936	02/06/2025
7142637		RAYTOWN	MO		04/06/2023	7.642	136,077	0	(65)	0	0	0	250,458	02/06/2025
7142639		CORDOVA	TN		04/06/2023	7.383	144,900	0	(61)	0	0	0	236,097	02/06/2025
7142640		KANSAS CITY	KS		04/06/2023	7.645	126,042	0	(60)	0	0	0	261,612	02/06/2025
7142641		KANSAS CITY	MO		04/06/2023	7.800	89,100	0	(37)	0	0	0	272,640	02/06/2025
7142645		INDIANAPOLIS	IN		05/05/2023	7.000	75,393	0	30	0	0	0	156,180	02/06/2025
7142647		MEMPHIS	TN		05/05/2023	7.125	157,838	0	58	0	0	0	224,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7142648		PHILADELPHIA	PA		05/05/2023	7.625	108,379	0	124	0	0	0	168,300	02/06/2025
7142651		DETROIT	MI		05/05/2023	7.250	94,706	0	110	0	0	0	174,080	02/06/2025
7142652		BRONX	NY		05/05/2023	7.375	391,349	0	441	0	0	0	674,540	02/06/2025
7142653		BRANFORD	CT		05/05/2023	8.500	313,321	0	71	0	0	0	621,600	02/06/2025
7142654		SAINT LOUIS	MO		05/05/2023	7.875	85,789	0	20	0	0	0	91,524	02/06/2025
7142656		DETROIT	MI		05/05/2023	9.625	92,208	0	69	0	0	0	143,967	02/06/2025
7142657		LACONIA	NH		05/05/2023	7.000	214,103	0	232	0	0	0	381,150	02/06/2025
7142658		LAWNDALE	NC		05/05/2023	7.250	115,397	0	14	0	0	0	155,680	02/06/2025
7142661		BALTIMORE	MD		05/05/2023	8.625	151,707	0	104	0	0	0	236,550	02/06/2025
7142664		CHICAGO	IL		05/05/2023	9.000	188,088	0	6	0	0	0	401,580	02/06/2025
7142665		BALTIMORE	MD		05/05/2023	8.000	196,189	0	151	0	0	0	390,476	02/06/2025
7142666		DOLTON	IL		05/05/2023	8.500	140,112	0	468	0	0	0	188,000	03/25/2025
7142667		NEW MILFORD	CT		05/05/2023	7.750	72,696	0	59	0	0	0	188,272	02/06/2025
7142668		INDIANAPOLIS	IN		05/05/2023	7.625	117,024	0	97	0	0	0	172,000	02/06/2025
7142670		NORTH MYRTLE BEACH	SC		05/05/2023	8.250	252,538	0	186	0	0	0	496,392	02/06/2025
7142671		CHICAGO	IL		05/05/2023	7.750	218,819	0	177	0	0	0	363,520	02/06/2025
7142672		TRENTON	NJ		05/05/2023	7.625	102,055	0	84	0	0	0	238,000	02/06/2025
7142763		MIAMI	FL		04/12/2023	6.825	281,216	0	226	0	0	0	459,779	02/06/2025
7142764		BIRMINGHAM	AL		04/12/2023	6.922	96,274	0	73	0	0	0	140,000	02/06/2025
7142766		DETROIT	MI		04/12/2023	7.573	194,203	0	157	0	0	0	203,680	02/06/2025
7142767		ELIZABETHTOWN	PA		04/12/2023	7.073	183,176	0	150	0	0	0	352,488	02/06/2025
7142768		CHARLOTTE	NC		04/12/2023	6.775	222,990	0	179	0	0	0	397,800	02/06/2025
7142769		ALBANY	GA		04/12/2023	6.698	67,252	0	56	0	0	0	171,000	02/06/2025
7142770		CINCINNATI	OH		04/12/2023	6.775	155,274	0	10	0	0	0	180,792	02/06/2025
7142771		BALTIMORE	MD		04/12/2023	6.797	99,344	0	(10)	0	0	0	111,690	02/06/2025
7142774		OVERLAND PARK	KS		04/12/2023	7.400	189,305	0	141	0	0	0	309,690	02/06/2025
7142775		PHILADELPHIA	PA		04/12/2023	7.400	233,331	0	221	0	0	0	366,120	02/06/2025
7142777		WEST CHESTER	PA		04/12/2023	6.900	191,782	0	151	0	0	0	440,000	
7142778		ATLANTA	GA		04/12/2023	7.313	299,812	0	(104)	0	0	0	442,880	02/06/2025
7142779		RAPID CITY	SD		04/12/2023	6.820	144,563	0	110	0	0	0	312,051	02/06/2025
7142780		FARMINGTON	UT		04/12/2023	6.820	215,468	0	163	0	0	0	468,312	02/06/2025
7142781		MCDONOUGH	GA		04/12/2023	6.823	169,183	0	(21)	0	0	0	258,766	02/06/2025
7142782		NEW ORLEANS	LA		04/12/2023	6.797	69,702	0	(7)	0	0	0	73,440	02/06/2025
7142783		NEW ORLEANS	LA		04/12/2023	6.797	65,234	0	(6)	0	0	0	105,000	02/06/2025
7142784		PHILADELPHIA	PA		04/12/2023	7.047	200,004	0	164	0	0	0	288,920	02/06/2025
7142785		SAINT PETERSBURG	FL		04/12/2023	7.025	223,834	0	309	0	0	0	349,866	02/06/2025
7142787		ALBANY	GA		04/12/2023	6.698	64,608	0	53	0	0	0	96,750	02/06/2025
7142788		ALBANY	GA		04/12/2023	6.823	140,597	0	113	0	0	0	276,540	02/06/2025
7142789		CAPE CORAL	FL		04/12/2023	6.900	411,263	0	(41)	0	0	0	600,000	
7142790		DES MOINES	IA		04/12/2023	6.825	118,004	0	(16)	0	0	0	157,200	02/06/2025
7142791		MISSION	KS		04/12/2023	7.220	213,811	0	158	0	0	0	308,700	02/06/2025
7142792		BALTIMORE	MD		04/12/2023	6.922	99,864	0	(15)	0	0	0	220,570	02/06/2025
7142793		IVANHOE	CA		04/12/2023	6.950	162,517	0	118	0	0	0	294,756	02/06/2025
7142794		OBERLIN	OH		04/12/2023	6.970	121,417	0	95	0	0	0	213,180	02/06/2025
7142795		CINCINNATI	OH		04/12/2023	7.075	109,782	0	(11)	0	0	0	234,080	02/06/2025
7142797		BAYTOWN	TX		04/12/2023	6.900	88,328	0	(12)	0	0	0	217,503	02/06/2025
7142798		SEMINOLE	FL		04/12/2023	6.797	530,951	0	436	0	0	0	739,152	02/06/2025
7142799		COLUMBUS	OH		04/12/2023	7.790	138,425	0	77	0	0	0	232,624	02/06/2025
7142800		COLUMBUS	OH		04/12/2023	7.540	162,325	0	95	0	0	0	263,160	02/06/2025
7142801		COLUMBUS	OH		04/12/2023	7.540	109,753	0	64	0	0	0	219,408	02/06/2025
7142802		COLUMBUS	OH		04/12/2023	7.540	154,945	0	91	0	0	0	232,960	02/06/2025
7142803		COLUMBUS	OH		04/12/2023	7.540	122,665	0	72	0	0	0	229,026	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7142804		COLUMBUS	OH		04/12/2023	6.945	95,670	0	80	0	0	0	135,200	02/28/2025
7142805		COLUMBUS	OH		04/12/2023	7.540	112,981	0	66	0	0	0	165,880	02/06/2025
7142806		COLUMBUS	OH		04/12/2023	7.540	136,103	0	80	0	0	0	201,480	02/06/2025
7142807		COLUMBUS	OH		04/12/2023	7.540	137,494	0	81	0	0	0	215,740	02/06/2025
7142808		COLUMBUS	OH		04/12/2023	7.790	80,549	0	45	0	0	0	186,690	02/06/2025
7142809		COLUMBUS	OH		04/12/2023	7.540	109,753	0	64	0	0	0	144,753	02/06/2025
7142810		COLUMBUS	OH		04/12/2023	7.540	148,489	0	87	0	0	0	222,300	02/06/2025
7142811		COLUMBUS	OH		04/12/2023	6.945	101,774	0	82	0	0	0	160,000	
7142812		COLUMBUS	OH		04/12/2023	7.070	159,541	0	121	0	0	0	305,500	02/28/2025
7142813		COLUMBUS	OH		04/12/2023	6.945	98,690	0	79	0	0	0	175,500	02/06/2025
7142814		COLUMBUS	OH		04/12/2023	7.070	218,590	0	159	0	0	0	337,980	02/06/2025
7142815		FROSTPROOF	FL		04/12/2023	6.950	91,158	0	(14)	0	0	0	134,000	02/06/2025
7142816		WINTER GARDEN	FL		04/12/2023	7.220	210,855	0	136	0	0	0	370,026	02/06/2025
7142817		COLUMBUS	OH		04/12/2023	6.700	141,249	0	6	0	0	0	302,080	02/06/2025
7142818		SACRAMENTO	CA		04/12/2023	7.025	161,706	0	95	0	0	0	377,750	02/06/2025
7142819		HOUSTON	TX		04/12/2023	6.890	180,000	0	133	0	0	0	261,143	02/06/2025
7142820		BRISTOL	CT		04/12/2023	7.638	240,290	0	89	0	0	0	506,760	02/06/2025
7142848		PHILADELPHIA	PA		04/11/2023	7.375	137,675	0	98	0	0	0	205,720	02/06/2025
7142851		GLASTONBURY	CT		04/11/2023	7.250	241,940	0	(56)	0	0	0	395,613	02/06/2025
7142852		PATERSON	NJ		04/11/2023	7.500	403,615	0	(133)	0	0	0	432,000	02/28/2025
7142853		PRINGLE	PA		04/11/2023	7.125	133,702	0	103	0	0	0	166,050	02/06/2025
7142855		JERSEY CITY	NJ		04/11/2023	6.750	195,672	0	161	0	0	0	763,715	02/06/2025
7142856		JERSEY CITY	NJ		04/11/2023	7.625	368,937	0	(39)	0	0	0	889,600	02/06/2025
7142857		COLUMBIA	SC		04/11/2023	7.500	242,309	0	(94)	0	0	0	268,400	02/06/2025
7142860		RIDGE	NY		04/11/2023	7.000	124,127	0	(22)	0	0	0	313,200	02/28/2025
7142891		FAYETTEVILLE	NC		04/12/2023	7.868	103,054	0	(48)	0	0	0	198,000	02/06/2025
7142892		VINELAND	NJ		04/12/2023	8.175	101,579	0	(41)	0	0	0	221,760	02/06/2025
7142893		PHILADELPHIA	PA		04/12/2023	7.383	78,831	0	0	0	0	0	128,000	07/01/2024
7142894		PHILADELPHIA	PA		04/12/2023	7.183	163,319	0	989	0	0	0	240,000	08/01/2024
7142895		BALTIMORE	MD		04/12/2023	8.058	133,761	0	(62)	0	0	0	202,000	02/28/2025
7142896		TAMPA	FL		04/12/2023	7.800	84,247	0	(40)	0	0	0	138,000	
7142897		SAINT LOUIS	MO		04/12/2023	8.258	76,360	0	0	0	0	0	114,660	02/06/2025
7142899		WINSTON SALEM	NC		04/12/2023	7.817	70,109	0	(33)	0	0	0	106,002	02/06/2025
7142901		PHILADELPHIA	PA		04/12/2023	8.283	147,360	0	(14)	0	0	0	249,000	
7142902		PHILADELPHIA	PA		04/12/2023	8.333	88,791	0	(8)	0	0	0	104,535	02/06/2025
7142903		JACKSONVILLE	FL		04/12/2023	8.075	81,733	0	(33)	0	0	0	139,370	02/06/2025
7142904		JACKSONVILLE	FL		04/12/2023	7.925	177,070	0	(54)	0	0	0	252,000	02/06/2025
7142905		JACKSONVILLE	FL		04/12/2023	8.175	133,511	0	(54)	0	0	0	465,000	02/28/2025
7142906		KANSAS CITY	MO		04/12/2023	7.433	128,670	0	(53)	0	0	0	191,760	02/06/2025
7142908		MENASHA	WI		04/12/2023	7.858	126,715	0	(56)	0	0	0	172,368	02/06/2025
7142909		SAN ANTONIO	TX		04/12/2023	7.775	105,804	0	(50)	0	0	0	159,794	02/06/2025
7142910		CREST HILL	IL		04/12/2023	7.300	128,275	0	(43)	0	0	0	216,169	02/06/2025
7142911		BEAUMONT	TX		04/12/2023	7.675	116,070	0	(33)	0	0	0	172,938	02/06/2025
7142912		JACKSONVILLE	FL		04/12/2023	7.900	153,917	0	(72)	0	0	0	229,600	02/06/2025
7142914		TOLEDO	OH		04/12/2023	7.858	64,363	0	(30)	0	0	0	104,384	02/06/2025
7142915		FARMVILLE	VA		04/12/2023	7.307	126,119	0	(32)	0	0	0	245,000	02/28/2025
7142916		DUNDALK	MD		04/12/2023	7.733	124,599	0	(59)	0	0	0	191,309	02/06/2025
7142917		JACKSONVILLE	FL		04/12/2023	8.050	112,851	0	(46)	0	0	0	140,600	02/06/2025
7142918		JACKSONVILLE	FL		04/12/2023	8.175	118,598	0	(48)	0	0	0	198,690	02/06/2025
7142919		RIDGE	NY		04/12/2023	6.928	322,044	0	(62)	0	0	0	627,000	02/06/2025
7142920		JACKSONVILLE	FL		04/12/2023	7.975	123,559	0	(1)	0	0	0	181,000	03/25/2025
7142921		CALUMET CITY	IL		04/12/2023	7.400	170,722	0	(78)	0	0	0	217,080	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7142922		DAYTON	OH		04/12/2023	8.585	121,660	0	(23)	0	0	0	160,000	02/06/2025
7142923		ARLINGTON	TX		04/12/2023	7.275	167,913	0	(4,976)	0	0	0	331,740	02/06/2025
7142924		DAYTON	OH		04/12/2023	8.735	142,941	0	(27)	0	0	0	174,800	02/28/2025
7142925		DUNDALK	MD		04/12/2023	7.858	149,611	0	(70)	0	0	0	182,172	02/06/2025
7142926		SPRINGFIELD	OH		04/12/2023	8.283	131,446	0	(53)	0	0	0	185,000	
7142927		SOUTHAVEN	MS		04/12/2023	7.508	151,491	0	(65)	0	0	0	269,932	02/06/2025
7142928		BALTIMORE	MD		04/12/2023	8.413	153,311	0	74	0	0	0	190,500	02/28/2025
7142930		TORRINGTON	CT		04/12/2023	7.900	137,426	0	(64)	0	0	0	230,560	02/06/2025
7142931		CHESTER	SC		04/12/2023	7.833	57,140	0	(27)	0	0	0	140,400	02/06/2025
7142932		OLIVE BRANCH	MS		04/12/2023	7.530	152,480	0	(31)	0	0	0	246,266	02/06/2025
7142933		SOUTHAVEN	MS		04/12/2023	7.927	186,720	0	(87)	0	0	0	312,040	02/06/2025
7142934		BALTIMORE	MD		04/12/2023	8.585	127,756	0	(30)	0	0	0	200,020	02/06/2025
7142935		BALTIMORE	MD		04/12/2023	8.435	127,673	0	(31)	0	0	0	189,000	02/06/2025
7142936		CHICAGO	IL		04/12/2023	7.700	253,183	0	(94)	0	0	0	330,000	03/17/2025
7142937		BALTIMORE	MD		04/12/2023	7.695	157,400	0	(60)	0	0	0	208,280	02/06/2025
7142939		WILKES-BARRE	PA		04/12/2023	7.775	196,551	0	(93)	0	0	0	276,000	02/06/2025
7142940		PEMBERTON	NJ		04/12/2023	7.527	193,173	0	(65)	0	0	0	272,630	02/06/2025
7142941		PEMBERTON	NJ		04/12/2023	7.660	200,055	0	(80)	0	0	0	346,500	02/06/2025
7142942		BROWNS MILLS	NJ		04/12/2023	7.660	165,967	0	(64)	0	0	0	258,020	02/06/2025
7142943		MOUNT HOLLY	NJ		04/12/2023	7.660	195,630	0	(76)	0	0	0	281,076	02/06/2025
7142944		JACKSONVILLE	FL		04/12/2023	8.175	126,409	0	(51)	0	0	0	166,400	02/28/2025
7142945		BALTIMORE	MD		04/12/2023	7.695	151,480	0	(60)	0	0	0	181,470	02/06/2025
7142946		EAST PATCHOGUE	NY		04/12/2023	7.183	265,915	0	(79)	0	0	0	355,224	02/06/2025
7142947		DAYTON	OH		04/12/2023	8.435	127,063	0	(24)	0	0	0	166,250	02/06/2025
7142949		TAMPA	FL		04/12/2023	7.992	167,506	0	(69)	0	0	0	290,000	02/06/2025
7142951		PHENIX CITY	AL		04/12/2023	7.925	99,773	0	(47)	0	0	0	170,280	02/06/2025
7142954		JACKSONVILLE	FL		04/12/2023	8.200	81,679	0	(33)	0	0	0	103,200	02/06/2025
7142955		JACKSONVILLE	FL		04/12/2023	8.175	127,830	0	(52)	0	0	0	152,550	02/06/2025
7142956		BALTIMORE	MD		04/12/2023	8.075	203,255	0	(94)	0	0	0	340,290	02/06/2025
7142957		VERNON	CT		04/12/2023	7.900	176,048	0	(128)	0	0	0	362,400	02/06/2025
7142958		LULING	TX		04/12/2023	7.575	121,575	0	(51)	0	0	0	242,879	02/06/2025
7142959		CEDAR CITY	UT		04/12/2023	6.792	118,434	0	(25)	0	0	0	231,768	02/06/2025
7142960		GULFPORT	MS		04/12/2023	7.383	185,236	0	(75)	0	0	0	242,424	02/06/2025
7142961		BALTIMORE	MD		04/12/2023	8.330	175,315	0	(34)	0	0	0	209,550	02/06/2025
7142962		PHOENIX	AZ		04/12/2023	7.150	224,672	0	(70)	0	0	0	374,555	02/06/2025
7142963		GREENSBORO	NC		04/12/2023	7.975	95,316	0	(44)	0	0	0	240,800	02/28/2025
7142964		MADISON	AL		04/12/2023	7.925	165,741	0	(69)	0	0	0	294,252	02/06/2025
7142965		GREENSBORO	NC		04/12/2023	7.975	95,316	0	(44)	0	0	0	245,200	02/28/2025
7142966		WILMINGTON	DE		04/12/2023	6.758	140,564	0	(22)	0	0	0	180,900	02/06/2025
7142967		WILMINGTON	DE		04/12/2023	6.758	136,092	0	(21)	0	0	0	213,000	02/06/2025
7142968		WILMINGTON	DE		04/12/2023	6.758	148,231	0	(23)	0	0	0	297,875	02/06/2025
7142969		WILMINGTON	DE		04/12/2023	6.833	157,147	0	(27)	0	0	0	280,800	02/06/2025
7142970		BALTIMORE	MD		04/12/2023	7.925	141,921	0	(66)	0	0	0	291,200	02/06/2025
7142972		BALTIMORE	MD		04/12/2023	7.485	263,563	0	(48)	0	0	0	378,936	02/06/2025
7142973		BALTIMORE	MD		04/12/2023	7.750	143,179	0	(73)	0	0	0	190,000	02/06/2025
7142975		ANTIOCH	TN		04/12/2023	7.510	300,880	0	(129)	0	0	0	415,944	02/06/2025
7142976		WILMINGTON	DE		04/12/2023	6.758	135,665	0	(20)	0	0	0	229,750	02/06/2025
7142977		WILMINGTON	DE		04/12/2023	6.758	150,004	0	(22)	0	0	0	250,710	02/06/2025
7142978		WILMINGTON	DE		04/12/2023	6.758	134,046	0	(20)	0	0	0	249,300	02/28/2025
7142979		TEMPLE	TX		04/12/2023	8.050	184,442	0	(75)	0	0	0	309,560	02/06/2025
7142980		MADISON	AL		04/12/2023	7.775	165,558	0	(69)	0	0	0	226,175	02/06/2025
7142981		AUGUSTA	GA		04/12/2023	8.300	81,318	0	(65)	0	0	0	130,950	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7142982		OSHKOSH	WI		04/12/2023	7.875	120,458	0	(57)	0	0	0	165,000	02/06/2025
7142983		BALTIMORE	MD		04/12/2023	8.330	156,888	0	(30)	0	0	0	158,670	02/06/2025
7142984		TAMPA	FL		04/12/2023	8.683	216,462	0	(84)	0	0	0	485,210	02/06/2025
7142985		LAKE SAINT LOUIS	MO		04/12/2023	6.590	306,933	0	(44)	0	0	0	656,328	02/06/2025
7142987		BALTIMORE	MD		04/12/2023	7.533	76,172	0	(36)	0	0	0	126,000	02/28/2025
7142988		ATHENS	AL		04/12/2023	7.775	154,167	0	(65)	0	0	0	229,680	02/06/2025
7142989		NEW HAVEN	CT		04/12/2023	8.435	168,171	0	(32)	0	0	0	250,458	02/06/2025
7142990		CHESTER	PA		04/12/2023	7.815	68,895	0	(7)	0	0	0	108,230	02/06/2025
7142992		ATLANTIC CITY	NJ		04/12/2023	7.567	121,698	0	(56)	0	0	0	235,977	02/06/2025
7142993		FORT WORTH	TX		04/12/2023	6.787	164,938	0	(23)	0	0	0	352,284	02/06/2025
7142995		FAYETTEVILLE	NC		04/12/2023	7.583	101,840	0	(49)	0	0	0	233,211	02/06/2025
7142996		PICAYUNE	MS		04/12/2023	8.217	81,127	0	(33)	0	0	0	167,140	02/06/2025
7142997		MEMPHIS	TN		04/12/2023	8.383	82,508	0	(33)	0	0	0	107,950	02/06/2025
7143000		HARRISBURG	PA		04/12/2023	7.113	123,095	0	14	0	0	0	144,480	02/06/2025
7143001		BALTIMORE	MD		04/12/2023	7.520	167,852	0	(73)	0	0	0	297,700	02/06/2025
7143002		FAIRFIELD	OH		04/12/2023	7.625	114,365	0	(55)	0	0	0	176,080	02/06/2025
7143003		DOVER	DE		04/12/2023	7.525	141,676	0	(62)	0	0	0	215,412	02/06/2025
7143004		GLASSBORO	NJ		04/12/2023	7.425	121,864	0	(60)	0	0	0	159,217	02/06/2025
7143005		ARLINGTON	TX		04/12/2023	7.535	223,850	0	(90)	0	0	0	419,100	02/06/2025
7143006		CHICAGO	IL		04/12/2023	7.550	199,973	0	(71)	0	0	0	417,100	02/28/2025
7143011		HOLIDAY	FL		04/12/2023	7.758	140,310	0	(60)	0	0	0	224,964	02/06/2025
7143012		GREENSBORO	NC		04/12/2023	7.833	227,290	0	(95)	0	0	0	432,636	02/06/2025
7143013		BALTIMORE	MD		04/12/2023	8.518	326,812	0	(78)	0	0	0	373,500	02/28/2025
7143014		PHILADELPHIA	PA		04/12/2023	7.708	145,145	0	(14)	0	0	0	190,080	02/06/2025
7143015		PHILADELPHIA	PA		04/12/2023	7.710	161,821	0	(16)	0	0	0	235,000	02/06/2025
7143017		NORTH CHESTERFIELD	VA		04/12/2023	6.908	199,307	0	(44)	0	0	0	386,405	02/06/2025
7143046		DELRAY BEACH	FL		04/19/2023	5.500	91,816	0	81	0	0	0	386,748	02/06/2025
7143047		PHOENIX	AZ		04/19/2023	7.850	65,571	0	(37)	0	0	0	340,017	02/06/2025
7143048		WARREN	MI		04/19/2023	7.050	68,458	0	(9)	0	0	0	251,463	02/06/2025
7143050		METAIRIE	LA		04/19/2023	6.300	78,121	0	35	0	0	0	241,653	02/06/2025
7143051		CRAFTON	PA		04/19/2023	6.875	69,529	0	(1)	0	0	0	178,200	02/06/2025
7143052		NEW ORLEANS	LA		04/19/2023	7.500	102,228	0	(42)	0	0	0	271,920	02/06/2025
7143054		SAN ANTONIO	TX		04/19/2023	6.500	60,561	0	15	0	0	0	474,000	02/28/2025
7143055		FREEHOLD	NJ		04/19/2023	5.625	157,665	0	124	0	0	0	473,304	02/06/2025
7143056		WHITE BEAR LAKE	MN		04/19/2023	7.375	101,208	0	(33)	0	0	0	318,416	02/06/2025
7143057		HOBBS	NM		04/19/2023	7.800	71,267	0	(43)	0	0	0	255,200	02/28/2025
7143058		LANDIS	NC		04/19/2023	6.750	88,651	0	6	0	0	0	319,564	02/06/2025
7143059		SAINT PAUL	MN		04/19/2023	7.750	74,673	0	(41)	0	0	0	234,360	02/06/2025
7143060		ORANGE	NJ		04/19/2023	7.000	121,539	0	(11)	0	0	0	448,896	02/06/2025
7143061		DELRAY BEACH	FL		04/19/2023	5.500	126,707	0	110	0	0	0	604,200	02/06/2025
7143062		NEWBURGH	NY		04/19/2023	6.750	143,028	0	8	0	0	0	466,830	02/06/2025
7143063		OLIVE BRANCH	MS		04/19/2023	5.500	130,554	0	113	0	0	0	405,720	02/06/2025
7143064		ORANGE	NJ		04/19/2023	6.750	153,090	0	9	0	0	0	699,914	02/06/2025
7143065		AUBURN	WA		04/19/2023	7.375	91,693	0	(30)	0	0	0	355,000	
7143067		ORANGE PARK	FL		04/19/2023	6.500	88,955	0	19	0	0	0	334,268	02/06/2025
7143068		PENSACOLA	FL		04/19/2023	7.875	97,659	0	(60)	0	0	0	268,698	02/06/2025
7143069		CHICAGO	IL		04/19/2023	5.500	86,697	0	75	0	0	0	248,160	02/06/2025
7143070		HOMESTEAD	FL		04/19/2023	7.000	127,285	0	(12)	0	0	0	540,366	02/06/2025
7143071		BALTIMORE	MD		04/19/2023	8.250	86,648	0	(62)	0	0	0	391,500	02/28/2025
7143073		EGG HARBOR CITY	NJ		04/19/2023	5.875	73,369	0	50	0	0	0	319,880	02/06/2025
7143074		CUMMING	GA		04/19/2023	5.500	106,901	0	86	0	0	0	251,100	02/28/2025
7143075		ST PETERSBURG	FL		04/19/2023	6.250	92,819	0	33	0	0	0	317,870	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143076		MISSOURI CITY	TX		04/19/2023	7.500	125,988	0	(47)	0	0	0	336,219	02/06/2025
7143077		GRAY	ME		04/19/2023	6.500	118,321	0	24	0	0	0	573,795	02/06/2025
7143082		PALM COAST	FL		04/19/2023	5.750	112,565	0	74	0	0	0	369,930	02/06/2025
7143084		SALEM	OR		04/19/2023	4.375	120,829	0	526	0	0	0	459,779	02/06/2025
7143085		NEWPORT	OR		04/19/2023	5.500	241,064	0	195	0	0	0	814,240	02/06/2025
7143086		JACKSONVILLE	FL		04/19/2023	5.375	65,657	0	58	0	0	0	238,750	02/06/2025
7143088		MIDVALE	UT		04/19/2023	5.000	229,265	0	271	0	0	0	613,890	02/06/2025
7143089		CAMPBELL	CA		04/19/2023	5.250	112,882	0	108	0	0	0	1,873,640	02/06/2025
7143090		NORWICH	CT		04/19/2023	5.125	18,299	0	174	0	0	0	285,780	02/06/2025
7143091		LAS VEGAS	NV		04/19/2023	6.125	166,672	0	313	0	0	0	467,940	02/06/2025
7143092		BRIDGEWATER	NJ		04/19/2023	5.875	41,296	0	101	0	0	0	261,030	02/06/2025
7143094		AROMAS	CA		04/19/2023	5.125	360,400	0	376	0	0	0	1,026,900	02/06/2025
7143095		WAYNE	PA		04/19/2023	5.250	80,913	0	125	0	0	0	290,840	02/06/2025
7143096		SPARKS	NV		04/19/2023	4.875	179,667	0	221	0	0	0	565,816	02/06/2025
7143098		SACRAMENTO	CA		04/19/2023	5.625	113,890	0	83	0	0	0	717,100	02/28/2025
7143099		WYANDANCH	NY		04/19/2023	7.000	83,128	0	(20)	0	0	0	520,818	02/06/2025
7143101		MANASSAS	VA		04/19/2023	6.250	90,454	0	41	0	0	0	362,595	02/06/2025
7143102		LAGO VISTA	TX		04/19/2023	6.250	67,098	0	81	0	0	0	759,800	02/06/2025
7143103		WOODBRIDGE	VA		04/19/2023	6.000	128,352	0	76	0	0	0	516,927	02/06/2025
7143104		LA MARQUE	TX		04/19/2023	6.500	59,647	0	15	0	0	0	219,856	02/06/2025
7143106		PORT ORANGE	FL		04/19/2023	6.875	110,298	0	(2)	0	0	0	327,152	02/06/2025
7143107		EGG HARBOR TOWNSHIP	NJ		04/19/2023	7.125	149,033	0	(27)	0	0	0	473,475	02/06/2025
7143108		CARY	NC		04/19/2023	7.250	81,116	0	(21)	0	0	0	446,100	03/25/2025
7143109		LANCASTER	PA		04/19/2023	7.050	43,999	0	(6)	0	0	0	234,520	02/06/2025
7143110		CENTEREACH	NY		04/19/2023	6.200	78,915	0	81	0	0	0	495,171	02/06/2025
7143111		LITTLETON	CO		04/19/2023	6.000	81,715	0	49	0	0	0	662,148	02/06/2025
7143112		STATEN ISLAND	NY		04/19/2023	5.700	158,935	0	130	0	0	0	940,700	02/06/2025
7143113		WARM MINERAL SPRINGS	FL		04/19/2023	6.750	118,842	0	8	0	0	0	420,660	02/06/2025
7143115		CHICAGO	IL		04/19/2023	7.250	68,153	0	(17)	0	0	0	359,600	02/06/2025
7143116		ALHAMBRA	CA		04/19/2023	5.625	601,852	0	477	0	0	0	2,107,800	02/28/2025
7143117		DESERT HOT SPRINGS	CA		04/19/2023	5.500	144,692	0	127	0	0	0	475,380	02/06/2025
7143118		GRANTS PASS	OR		04/19/2023	5.500	221,058	0	295	0	0	0	790,770	02/06/2025
7143119		OLIVE BRANCH	MS		04/19/2023	5.500	130,542	0	113	0	0	0	405,720	02/06/2025
7143120		SAINT PAUL	MN		04/19/2023	7.125	68,108	0	(12)	0	0	0	197,904	02/06/2025
7143121		EL PASO	TX		04/19/2023	5.625	64,083	0	65	0	0	0	223,221	02/06/2025
7143122		FORT LAUDERDALE	FL		04/19/2023	5.500	186,078	0	159	0	0	0	686,720	02/06/2025
7143124		PHOENIX	AZ		04/19/2023	7.250	66,265	0	(6)	0	0	0	368,856	02/06/2025
7143126		MONTEREY	CA		04/19/2023	5.500	150,585	0	128	0	0	0	793,373	02/06/2025
7143129		ATLANTA	GA		04/19/2023	7.125	95,801	0	(161)	0	0	0	279,030	02/06/2025
7143131		DURHAM	NC		04/19/2023	6.625	80,721	0	10	0	0	0	213,060	02/06/2025
7143132		WEST COVINA	CA		04/19/2023	5.625	315,628	0	231	0	0	0	1,315,880	02/06/2025
7143133		ROHNERT PARK	CA		04/19/2023	4.875	106,095	0	112	0	0	0	524,160	02/06/2025
7143134		SURPRISE	AZ		04/19/2023	5.750	110,602	0	79	0	0	0	378,066	02/06/2025
7143135		SAN DIMAS	CA		04/19/2023	5.500	105,869	0	86	0	0	0	683,100	02/06/2025
7143136		PORTLAND	OR		04/19/2023	4.500	230,902	0	283	0	0	0	657,400	02/28/2025
7143138		LAS VEGAS	NV		04/19/2023	5.375	141,636	0	126	0	0	0	409,810	02/06/2025
7143139		PUYALLUP	WA		04/19/2023	4.875	146,797	0	175	0	0	0	652,038	02/06/2025
7143140		NORMAN	OK		04/19/2023	5.250	36,222	0	108	0	0	0	225,320	02/06/2025
7143141		MINNEAPOLIS	MN		04/19/2023	5.250	128,769	0	124	0	0	0	375,570	02/06/2025
7143142		GRETNA	LA		04/19/2023	5.500	74,171	0	64	0	0	0	248,272	02/06/2025
7143143		ST PETERSBURG	FL		04/19/2023	6.750	86,965	0	5	0	0	0	363,140	02/06/2025
7143144		BALTIMORE	MD		04/19/2023	6.875	85,788	0	(1)	0	0	0	320,508	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143145		HICKSVILLE	NY		04/19/2023	6.625	202,244	0	27	0	0	0	646,806	02/06/2025
7143148		MASTIC	NY		04/19/2023	5.500	91,598	0	74	0	0	0	485,632	02/06/2025
7143151		DECATUR	GA		04/19/2023	5.625	144,448	0	64	0	0	0	456,099	02/06/2025
7143152		TAMPA	FL		04/19/2023	7.125	135,630	0	(23)	0	0	0	311,428	02/06/2025
7143153		CHARLESTOWN	MA		04/19/2023	5.500	103,842	0	156	0	0	0	2,198,577	02/06/2025
7143154		MASTIC BEACH	NY		04/19/2023	6.875	150,151	0	(3)	0	0	0	428,968	02/06/2025
7143155		HAMPTON BAYS	NY		04/19/2023	6.500	575,650	0	117	0	0	0	901,320	02/06/2025
7143160		AURORA	CO		04/19/2023	5.500	66,705	0	52	0	0	0	360,470	02/06/2025
7143161		LOS ANGELES	CA		04/19/2023	4.750	515,440	0	657	0	0	0	1,275,000	
7143162		RIVERSIDE	CA		04/19/2023	5.000	301,674	0	340	0	0	0	836,304	02/06/2025
7143163		HANFORD	CA		04/19/2023	4.375	178,888	0	269	0	0	0	525,162	02/06/2025
7143164		GONZALES	CA		04/19/2023	4.875	184,008	0	220	0	0	0	684,051	02/06/2025
7143166		LOS ANGELES	CA		04/19/2023	5.750	249,738	0	154	0	0	0	940,700	02/28/2025
7143167		LAS VEGAS	NV		04/19/2023	5.375	149,454	0	133	0	0	0	451,440	02/06/2025
7143168		AUBURN	CA		04/19/2023	5.750	93,759	0	61	0	0	0	267,380	02/06/2025
7143169		MILLINGTON	TN		04/19/2023	5.625	71,105	0	36	0	0	0	213,210	02/06/2025
7143170		SAN DIEGO	CA		04/19/2023	6.125	131,881	0	56	0	0	0	920,000	
7143171		KISSIMMEE	FL		04/19/2023	5.375	99,004	0	177	0	0	0	716,680	02/06/2025
7143173		WINDHAM	CT		04/19/2023	7.000	62,312	0	(6)	0	0	0	294,840	02/06/2025
7143174		LANCASTER	PA		04/19/2023	6.500	53,864	0	13	0	0	0	237,600	02/06/2025
7143175		LAUREL	MD		04/19/2023	6.900	67,632	0	(2)	0	0	0	471,200	02/28/2025
7143176		NEWARK	NJ		04/19/2023	5.700	103,098	0	74	0	0	0	529,340	02/06/2025
7143177		SUNRISE	FL		04/19/2023	6.000	86,678	0	53	0	0	0	408,020	02/06/2025
7143178		CARRIERE	MS		04/19/2023	6.750	104,501	0	7	0	0	0	357,120	02/06/2025
7143179		HUNTINGTON	NY		04/19/2023	6.550	151,899	0	42	0	0	0	355,000	
7143180		SAN ANTONIO	TX		04/19/2023	6.550	63,692	0	14	0	0	0	302,697	02/06/2025
7143181		SALUNGA	PA		04/19/2023	6.300	59,485	0	23	0	0	0	165,000	
7143182		WOLCOTT	CT		04/19/2023	6.550	68,017	0	61	0	0	0	288,045	02/06/2025
7143185		FERNDALE	MI		04/19/2023	6.200	97,466	0	45	0	0	0	421,190	02/06/2025
7143186		KANNAPOLIS	NC		04/19/2023	5.500	149,426	0	143	0	0	0	360,000	
7143187		CHICAGO	IL		04/19/2023	6.250	64,061	0	25	0	0	0	194,040	02/06/2025
7143188		CHICAGO	IL		04/19/2023	6.500	64,207	0	15	0	0	0	361,400	02/06/2025
7143189		CAMBRIDGE	MD		04/19/2023	6.875	73,260	0	(1)	0	0	0	234,520	02/06/2025
7143190		BAY SHORE	NY		04/19/2023	6.875	138,305	0	(4)	0	0	0	674,160	02/06/2025
7143191		BRICK	NJ		04/19/2023	6.500	75,918	0	17	0	0	0	389,963	02/06/2025
7143194		LAUREL	MD		04/19/2023	7.000	71,245	0	(6)	0	0	0	287,385	02/06/2025
7143195		LINDENWOLD	NJ		04/19/2023	6.875	113,402	0	(2)	0	0	0	349,141	02/06/2025
7143196		LITTLE EGG HARBOR TWP	NJ		04/19/2023	6.750	104,051	0	6	0	0	0	437,370	02/06/2025
7143197		MIAMI	FL		04/19/2023	5.500	186,482	0	159	0	0	0	910,860	02/06/2025
7143198		SUITLAND	MD		04/19/2023	6.500	99,192	0	22	0	0	0	349,520	02/06/2025
7143199		SOUTH HOLLAND	IL		04/19/2023	7.375	85,736	0	(32)	0	0	0	238,948	02/06/2025
7143200		GARLAND	TX		04/19/2023	6.375	98,928	0	36	0	0	0	316,736	02/06/2025
7143201		BALTIMORE	MD		04/19/2023	6.625	71,215	0	10	0	0	0	358,680	02/06/2025
7143204		EAST HAVEN	CT		04/19/2023	5.500	111,356	0	90	0	0	0	272,690	02/06/2025
7143206		FORT MYERS	FL		04/19/2023	6.875	77,796	0	(1)	0	0	0	131,000	
7143207		HOUSTON	TX		04/19/2023	6.375	63,474	0	20	0	0	0	208,290	02/06/2025
7143209		WOODBRIDGE	VA		04/19/2023	6.625	111,887	0	17	0	0	0	518,586	02/06/2025
7143210		ATLANTA	GA		04/19/2023	7.250	66,598	0	27	0	0	0	338,550	02/06/2025
7143211		NORFOLK	VA		04/19/2023	6.250	96,428	0	(10)	0	0	0	293,040	02/06/2025
7143212		BRIDGEPORT	CT		04/19/2023	7.750	94,838	0	(63)	0	0	0	640,220	02/06/2025
7143214		LA CRESCENTA	CA		04/19/2023	4.625	263,249	0	356	0	0	0	732,144	02/06/2025
7143215		BELLEVUE	WA		04/19/2023	4.875	470,242	0	562	0	0	0	1,789,460	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143216		JUNCTION CITY	OR		04/19/2023	6.125	169,468	0	72	0	0	0	258,000	
7143217		SAN DIEGO	CA		04/19/2023	5.000	277,048	0	312	0	0	0	869,384	02/06/2025
7143218		FORT MYERS	FL		04/19/2023	5.875	139,785	0	80	0	0	0	215,000	
7143220		NEW ORLEANS	LA		04/19/2023	5.125	277,023	0	288	0	0	0	621,000	02/06/2025
7143221		HOUSTON	TX		04/19/2023	5.375	116,144	0	117	0	0	0	342,144	02/06/2025
7143223		COTTONWOOD	AZ		04/19/2023	5.500	88,728	0	71	0	0	0	318,100	02/28/2025
7143224		BRIDGEWATER	NJ		04/19/2023	5.875	23,129	0	130	0	0	0	232,332	02/06/2025
7143225		GRAND RAPIDS	MI		04/19/2023	5.750	103,286	0	67	0	0	0	261,232	02/06/2025
7143226		WILDWOOD CREST	NJ		04/19/2023	6.000	190,939	0	94	0	0	0	734,598	02/06/2025
7143227		BALTIMORE	MD		04/19/2023	7.000	71,246	0	(7)	0	0	0	264,100	02/06/2025
7143229		BRENTWOOD	NY		04/19/2023	6.200	105,409	0	88	0	0	0	622,380	02/06/2025
7143232		CHESTERFIELD	VA		04/19/2023	6.800	67,259	0	3	0	0	0	307,152	02/06/2025
7143233		ALEXANDRIA	VA		04/19/2023	5.800	61,507	0	46	0	0	0	348,153	02/06/2025
7143234		NORTH SYRACUSE	NY		04/19/2023	6.100	43,361	0	34	0	0	0	258,384	02/06/2025
7143235		WOODBRIDGE	VA		04/19/2023	5.500	90,580	0	90	0	0	0	433,200	02/06/2025
7143237		HOLLIDAYSBURG	PA		04/19/2023	6.625	76,713	0	11	0	0	0	173,376	02/06/2025
7143238		LAKE WORTH	FL		04/19/2023	5.500	93,448	0	83	0	0	0	421,612	02/06/2025
7143239		LANCASTER	PA		04/19/2023	7.750	77,475	0	(44)	0	0	0	320,040	02/06/2025
7143240		LANDISVILLE	PA		04/19/2023	6.500	96,312	0	22	0	0	0	418,326	02/06/2025
7143241		CHICAGO	IL		04/19/2023	6.900	90,493	0	(3)	0	0	0	602,490	02/06/2025
7143242		TAMPA	FL		04/19/2023	6.000	85,624	0	66	0	0	0	541,620	02/06/2025
7143243		GARLAND	TX		04/19/2023	6.125	106,445	0	59	0	0	0	353,808	02/06/2025
7143245		WINDSOR	CA		04/19/2023	5.500	274,119	0	263	0	0	0	778,356	02/06/2025
7143246		WILLIAMSPORT	MD		04/19/2023	7.000	92,959	0	(9)	0	0	0	303,072	02/06/2025
7143247		SAN ANTONIO	TX		04/19/2023	7.200	79,370	0	(19)	0	0	0	365,120	02/06/2025
7143248		SAN ANTONIO	TX		04/19/2023	5.500	74,357	0	65	0	0	0	238,050	02/06/2025
7143249		FRISCO	TX		04/19/2023	6.625	142,972	0	20	0	0	0	485,736	02/06/2025
7143250		BROOKLYN	NY		04/19/2023	5.500	181,122	0	158	0	0	0	871,972	02/06/2025
7143251		PROVIDENCE VILLAGE	TX		04/19/2023	6.625	103,278	0	15	0	0	0	387,828	02/06/2025
7143253		MEMPHIS	TN		04/19/2023	5.500	99,838	0	86	0	0	0	402,840	02/06/2025
7143254		MIAMI GARDENS	FL		04/19/2023	5.625	186,899	0	134	0	0	0	739,584	02/06/2025
7143256		DANBURY	CT		04/19/2023	7.875	98,321	0	572	0	0	0	475,310	02/06/2025
7143257		MEMPHIS	TN		04/19/2023	5.500	115,965	0	99	0	0	0	415,408	02/06/2025
7143258		OAKLAND	CA		04/19/2023	7.250	687,974	0	(168)	0	0	0	1,113,840	02/06/2025
7143259		BALTIMORE	MD		04/19/2023	7.125	105,844	0	(18)	0	0	0	247,040	02/06/2025
7143260		ORLANDO	FL		04/19/2023	6.500	79,824	0	130	0	0	0	299,700	02/06/2025
7143261		CLERMONT	FL		04/19/2023	7.625	84,393	0	(39)	0	0	0	572,390	02/06/2025
7143263		ST PETERSBURG	FL		04/19/2023	6.250	108,902	0	38	0	0	0	417,340	02/06/2025
7143264		GROVE CITY	OH		04/19/2023	6.750	102,918	0	6	0	0	0	343,200	02/28/2025
7143265		ST PETERSBURG	FL		04/19/2023	5.750	88,826	0	58	0	0	0	410,210	02/06/2025
7143266		FAIRFIELD	ME		04/19/2023	7.250	100,828	0	(23)	0	0	0	355,100	02/06/2025
7143267		CAMBRIDGE	MA		04/19/2023	5.500	228,594	0	132	0	0	0	1,779,395	02/06/2025
7143268		ORLANDO	FL		04/19/2023	7.875	107,412	0	19	0	0	0	308,580	02/06/2025
7143271		DESERT HOT SPRINGS	CA		04/19/2023	5.250	248,606	0	162	0	0	0	705,024	02/06/2025
7143272		RUNNING SPRINGS	CA		04/19/2023	5.250	183,314	0	184	0	0	0	608,000	02/06/2025
7143273		KATY	TX		04/19/2023	5.250	127,410	0	136	0	0	0	352,188	02/06/2025
7143274		PALM BAY	FL		04/19/2023	5.250	125,129	0	121	0	0	0	427,570	02/06/2025
7143276		WASHINGTON	UT		04/19/2023	5.000	261,610	0	293	0	0	0	713,664	02/06/2025
7143277		HAPPY VALLEY	OR		04/19/2023	4.375	114,961	0	475	0	0	0	576,730	02/06/2025
7143279		RIALTO	CA		04/19/2023	5.875	108,795	0	99	0	0	0	467,044	02/06/2025
7143281		GRAND RAPIDS	MI		04/19/2023	5.375	84,298	0	229	0	0	0	263,226	02/06/2025
7143283		NEWBURGH	NY		04/19/2023	6.750	139,847	0	8	0	0	0	500,480	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143284		SOUTHFIELD	MI		04/19/2023	7.250	154,839	0	(37)	0	0	0	344,540	02/06/2025
7143285		STATEN ISLAND	NY		04/19/2023	6.125	235,735	0	108	0	0	0	726,880	02/06/2025
7143287		PORT ORANGE	FL		04/19/2023	6.625	98,506	0	14	0	0	0	352,620	02/06/2025
7143288		EUGENE	OR		04/19/2023	5.500	98,235	0	156	0	0	0	866,750	02/06/2025
7143289		ATLANTA	GA		04/19/2023	6.875	107,758	0	(2)	0	0	0	401,320	02/06/2025
7143290		ATLANTA	GA		04/19/2023	6.750	121,656	0	162	0	0	0	269,610	02/06/2025
7143292		VIRGINIA BEACH	VA		04/19/2023	7.000	78,857	0	90	0	0	0	215,275	02/06/2025
7143295		JACKSONVILLE	FL		04/19/2023	5.500	103,074	0	252	0	0	0	297,972	02/06/2025
7143296		GRAND RAPIDS	MI		04/19/2023	6.000	113,043	0	225	0	0	0	288,468	02/06/2025
7143298		SAN JOSE	CA		04/19/2023	5.000	337,793	0	986	0	0	0	1,139,880	02/06/2025
7143299		CHICAGO	IL		04/19/2023	5.625	70,374	0	165	0	0	0	279,990	02/06/2025
7143300		HELLERTOWN	PA		04/19/2023	5.500	101,079	0	190	0	0	0	425,744	02/06/2025
7143302		WILLIMANTIC	CT		04/19/2023	7.550	88,324	0	82	0	0	0	328,930	02/06/2025
7143303		PORTLAND	OR		04/19/2023	6.450	88,686	0	176	0	0	0	403,700	02/28/2025
7143306		ARVERNE	NY		04/19/2023	6.700	218,872	0	421	0	0	0	876,740	02/06/2025
7143307		RALEIGH	NC		04/19/2023	6.300	66,475	0	146	0	0	0	158,000	
7143308		PHILADELPHIA	PA		04/19/2023	6.875	189,719	0	270	0	0	0	412,160	02/06/2025
7143309		CHICAGO	IL		04/19/2023	7.000	92,511	0	158	0	0	0	170,000	02/28/2025
7143310		SHERMAN	TX		04/19/2023	7.050	52,706	0	72	0	0	0	201,666	02/06/2025
7143312		KANNAPOLIS	NC		04/19/2023	7.050	42,537	0	61	0	0	0	296,480	02/06/2025
7143313		VERO BEACH	FL		04/19/2023	6.200	16,470	0	353	0	0	0	380,592	02/06/2025
7143314		NEW BEDFORD	MA		04/19/2023	6.625	92,185	0	225	0	0	0	419,740	02/06/2025
7143316		FEDERAL WAY	WA		04/19/2023	6.500	106,300	0	25	0	0	0	582,736	02/06/2025
7143318		BROOKLYN	NY		04/19/2023	5.500	120,583	0	105	0	0	0	871,972	02/06/2025
7143319		SAYVILLE	NY		04/19/2023	5.500	181,020	0	158	0	0	0	694,611	02/06/2025
7143320		LAKE WORTH	FL		04/19/2023	5.500	111,041	0	97	0	0	0	591,630	02/06/2025
7143321		LAWRENCEVILLE	GA		04/19/2023	5.500	107,132	0	92	0	0	0	368,965	02/06/2025
7143322		PHILADELPHIA	PA		04/19/2023	6.500	108,208	0	23	0	0	0	268,780	02/06/2025
7143324		MANCHESTER	NJ		04/19/2023	6.625	89,778	0	12	0	0	0	477,747	02/06/2025
7143326		CUMMING	GA		04/19/2023	5.500	120,264	0	97	0	0	0	342,390	02/06/2025
7143327		FORT MYERS	FL		04/19/2023	6.625	93,725	0	12	0	0	0	174,000	
7143328		FORT MYERS	FL		04/19/2023	7.500	63,250	0	(24)	0	0	0	517,500	02/28/2025
7143330		LOS BANOS	CA		04/19/2023	5.375	120,235	0	107	0	0	0	368,508	02/06/2025
7143331		PORTLAND	OR		04/19/2023	5.500	98,892	0	72	0	0	0	225,435	02/06/2025
7143332		GRAYSVILLE	AL		04/19/2023	6.125	82,064	0	40	0	0	0	224,190	02/06/2025
7143333		CITRUS HEIGHTS	CA		04/19/2023	6.125	240,285	0	102	0	0	0	365,000	
7143334		SAN FERNANDO	CA		04/19/2023	5.250	196,497	0	189	0	0	0	985,458	02/06/2025
7143335		PHILLIPSBURG	NJ		04/19/2023	6.000	81,846	0	41	0	0	0	343,232	02/06/2025
7143337		ATLANTA	GA		04/19/2023	7.000	110,418	0	(12)	0	0	0	227,370	02/06/2025
7143338		SYRACUSE	NY		04/19/2023	7.000	83,175	0	84	0	0	0	207,090	02/06/2025
7143339		BRIDGEPORT	NY		04/19/2023	7.000	76,800	0	(7)	0	0	0	182,269	02/06/2025
7143340		OLIVE BRANCH	MS		04/19/2023	5.500	108,554	0	93	0	0	0	406,266	02/06/2025
7143341		STANLEY	NC		04/19/2023	7.250	78,549	0	(19)	0	0	0	229,680	02/06/2025
7143342		NEWBURGH	NY		04/19/2023	5.500	279,592	0	0	0	0	0	444,000	03/25/2025
7143344		BALTIMORE	MD		04/19/2023	6.250	87,387	0	31	0	0	0	238,290	02/06/2025
7143346		WASHINGTON	DC		04/19/2023	5.500	258,832	0	208	0	0	0	873,983	02/06/2025
7143347		CHICAGO	IL		04/19/2023	6.750	115,521	0	6	0	0	0	290,830	02/06/2025
7143348		NEW BRUNSWICK	NJ		04/19/2023	5.500	180,404	0	147	0	0	0	412,844	02/06/2025
7143349		NEW BRITAIN	CT		04/19/2023	7.500	131,844	0	(50)	0	0	0	492,760	02/06/2025
7143350		FORNEY	TX		04/19/2023	4.375	91,155	0	409	0	0	0	374,595	02/06/2025
7143351		SACRAMENTO	CA		04/19/2023	5.750	161,516	0	136	0	0	0	511,280	02/06/2025
7143352		MCKINNEY	TX		04/19/2023	5.500	106,236	0	85	0	0	0	395,579	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143354		PALM BAY	FL		04/19/2023	5.250	109,662	0	112	0	0	0	426,906	02/06/2025
7143355		CANYON COUNTRY	CA		04/19/2023	5.625	119,427	0	39	0	0	0	708,950	02/06/2025
7143357		CHARLOTTE	NC		04/19/2023	5.000	79,694	0	113	0	0	0	399,392	02/06/2025
7143358		BRICK	NJ		04/19/2023	4.875	82,804	0	99	0	0	0	321,420	02/06/2025
7143360		GLASSBORO	NJ		04/19/2023	5.875	130,879	0	83	0	0	0	284,886	02/06/2025
7143364		MANASSAS	VA		04/19/2023	6.450	99,479	0	30	0	0	0	362,710	02/06/2025
7143365		TUCSON	AZ		04/19/2023	6.500	130,320	0	29	0	0	0	286,100	02/28/2025
7143366		AURORA	CO		04/19/2023	7.250	196,004	0	(50)	0	0	0	476,280	02/06/2025
7143367		ORANGE PARK	FL		04/19/2023	7.250	71,443	0	(18)	0	0	0	279,056	02/06/2025
7143368		MEMPHIS	TN		04/19/2023	7.300	54,440	0	(16)	0	0	0	239,868	02/06/2025
7143371		WEST PALM BEACH	FL		04/19/2023	5.500	85,695	0	76	0	0	0	387,394	02/06/2025
7143373		OPA LOCKA	FL		04/19/2023	6.750	109,054	0	8	0	0	0	729,640	02/06/2025
7143374		CHARLOTTE	NC		04/19/2023	6.500	112,606	0	26	0	0	0	679,140	02/06/2025
7143375		HUNTINGTON STATION	NY		04/19/2023	6.550	130,657	0	42	0	0	0	325,000	
7143376		MORTON	PA		04/19/2023	6.500	75,545	0	19	0	0	0	399,960	02/06/2025
7143377		HOLLAND	MI		04/19/2023	5.800	52,213	0	39	0	0	0	320,807	02/06/2025
7143378		CHICAGO	IL		04/19/2023	6.500	76,959	0	20	0	0	0	354,000	03/11/2024
7143379		WASHINGTON	DC		04/19/2023	6.900	151,056	0	(5)	0	0	0	359,424	02/06/2025
7143380		MERIDEN	CT		04/19/2023	7.500	59,989	0	(30)	0	0	0	364,550	02/06/2025
7143381		EL PASO	TX		04/19/2023	5.500	54,942	0	64	0	0	0	235,424	02/06/2025
7143385		EAST PETERSBURG	PA		04/19/2023	5.875	87,870	0	56	0	0	0	310,996	02/06/2025
7143386		SAUSALITO	CA		04/19/2023	5.500	575,631	0	511	0	0	0	1,691,950	02/06/2025
7143387		CHARLOTTE	NC		04/19/2023	6.500	107,206	0	25	0	0	0	497,539	02/06/2025
7143388		EGG HARBOR TWP	NJ		04/19/2023	6.800	68,978	0	2	0	0	0	502,285	02/06/2025
7143389		LANCASTER	PA		04/19/2023	6.450	86,841	0	24	0	0	0	287,980	02/06/2025
7143391		MONSEY	NY		04/19/2023	5.500	202,959	0	192	0	0	0	1,003,300	02/28/2025
7143393		NEW WINDSOR	MD		04/19/2023	5.500	87,622	0	77	0	0	0	280,240	02/06/2025
7143394		MCDONOUGH	GA		04/19/2023	7.000	50,206	0	(7)	0	0	0	373,450	02/06/2025
7143395		APOPKA	FL		04/19/2023	7.125	109,767	0	(25)	0	0	0	392,502	02/06/2025
7143396		BAYONNE	NJ		04/19/2023	7.000	261,203	0	(25)	0	0	0	806,436	02/06/2025
7143397		BELMAR	NJ		04/19/2023	6.375	93,771	0	43	0	0	0	345,534	02/06/2025
7143398		MIAMI GARDENS	FL		04/19/2023	5.750	135,662	0	868	0	0	0	586,746	02/06/2025
7143399		LAKE GROVE	NY		04/19/2023	6.500	131,473	0	29	0	0	0	455,880	02/06/2025
7143400		SAN ANTONIO	TX		04/19/2023	6.500	72,831	0	17	0	0	0	203,604	02/06/2025
7143402		OLIVE BRANCH	MS		04/19/2023	5.500	111,520	0	95	0	0	0	357,840	02/06/2025
7143404		KANNAPOLIS	NC		04/19/2023	7.000	65,744	0	(6)	0	0	0	305,309	02/06/2025
7143405		ST PETERSBURG	FL		04/19/2023	6.500	89,027	0	19	0	0	0	430,080	02/06/2025
7143407		NEWPORT NEWS	VA		04/19/2023	6.500	103,016	0	21	0	0	0	294,800	02/06/2025
7143408		IRVING	TX		04/19/2023	6.250	73,677	0	58	0	0	0	290,184	02/06/2025
7143409		ST PETERSBURG	FL		04/19/2023	6.375	83,454	0	23	0	0	0	361,400	02/06/2025
7143411		ATLANTA	GA		04/19/2023	6.875	86,500	0	(2)	0	0	0	412,390	02/06/2025
7143412		BALTIMORE	MD		04/19/2023	7.000	124,358	0	(11)	0	0	0	245,830	02/06/2025
7143413		TOMS RIVER	NJ		04/19/2023	6.625	118,641	0	15	0	0	0	409,584	02/06/2025
7143414		WINSLOW	ME		04/19/2023	7.625	80,749	0	(36)	0	0	0	312,970	02/06/2025
7143417		SACRAMENTO	CA		04/19/2023	6.125	329,173	0	140	0	0	0	905,960	02/06/2025
7143420		JACKSONVILLE	FL		04/19/2023	5.375	111,780	0	99	0	0	0	279,367	02/06/2025
7143422		THOUSAND OAKS	CA		04/19/2023	5.250	244,090	0	201	0	0	0	1,346,510	02/06/2025
7143423		REDLANDS	CA		04/19/2023	5.750	203,439	0	134	0	0	0	457,763	02/06/2025
7143424		LANCASTER	CA		04/19/2023	5.250	185,714	0	180	0	0	0	582,496	02/06/2025
7143425		PHILADELPHIA	PA		04/19/2023	6.125	140,091	0	101	0	0	0	384,944	02/06/2025
7143426		LINCOLN	CA		04/19/2023	6.125	128,211	0	59	0	0	0	532,683	02/06/2025
7143427		MESQUITE	TX		04/19/2023	6.625	72,955	0	10	0	0	0	305,778	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143429		OLIVE BRANCH	MS		04/19/2023	5.500	124,777	0	107	0	0	0	405,552	02/06/2025
7143430		WEST PARK	FL		04/19/2023	6.750	199,433	0	10	0	0	0	942,480	02/06/2025
7143431		WEST PALM BEACH	FL		04/19/2023	5.500	143,441	0	121	0	0	0	508,260	02/06/2025
7143432		GRIFFIN	GA		04/19/2023	5.750	98,622	0	68	0	0	0	326,992	02/06/2025
7143433		ATLANTA	GA		04/19/2023	6.500	172,032	0	37	0	0	0	442,890	02/06/2025
7143434		CAMBRIDGE	MA		04/19/2023	5.500	285,080	0	231	0	0	0	1,548,904	02/06/2025
7143438		BALTIMORE CITY	MD		04/19/2023	7.250	64,253	0	(17)	0	0	0	166,250	02/06/2025
7143439		MEMPHIS	TN		04/19/2023	6.800	65,083	0	3	0	0	0	262,528	02/06/2025
7143440		ANTELOPE	CA		04/19/2023	5.250	196,846	0	188	0	0	0	599,609	02/06/2025
7143442		RANCHO CORDOVA	CA		04/19/2023	5.750	164,290	0	102	0	0	0	358,610	02/06/2025
7143444		SAN DIEGO	CA		04/19/2023	5.000	332,457	0	375	0	0	0	800,690	02/06/2025
7143445		BRIDGEWATER	NJ		04/19/2023	5.875	39,793	0	102	0	0	0	278,096	02/06/2025
7143446		CANTON	NC		04/19/2023	6.000	85,169	0	44	0	0	0	143,000	
7143447		ATLANTA	GA		04/19/2023	4.875	122,333	0	147	0	0	0	426,462	02/06/2025
7143448		TRAPPE	PA		04/19/2023	6.250	91,121	0	38	0	0	0	529,480	02/06/2025
7143449		ABSECON	NJ		04/19/2023	6.550	61,588	0	14	0	0	0	474,605	02/06/2025
7143450		MARGATE	FL		04/19/2023	6.000	65,236	0	39	0	0	0	381,900	02/28/2025
7143451		DELTONA	FL		04/19/2023	6.500	90,158	0	25	0	0	0	509,600	02/06/2025
7143452		SALUNGA	PA		04/19/2023	6.300	67,572	0	26	0	0	0	148,000	
7143453		SPRING VALLEY	NY		04/19/2023	6.400	103,920	0	33	0	0	0	379,000	
7143454		CHAMBERSBURG	PA		04/19/2023	6.600	67,155	0	13	0	0	0	338,328	02/06/2025
7143455		COLUMBIA	MO		04/19/2023	6.500	66,766	0	15	0	0	0	495,000	02/28/2025
7143456		OXON HILL	MD		04/19/2023	6.625	155,678	0	23	0	0	0	476,160	02/06/2025
7143457		PHOENIX	AZ		04/19/2023	5.500	69,339	0	66	0	0	0	447,810	02/06/2025
7143458		TERRYTOWN	LA		04/19/2023	7.000	77,596	0	(7)	0	0	0	288,960	02/06/2025
7143459		BROCKTON	MA		04/19/2023	6.500	187,145	0	46	0	0	0	907,980	02/06/2025
7143461		WILLIMANTIC	CT		04/19/2023	7.000	90,327	0	(9)	0	0	0	351,900	02/06/2025
7143462		MERIDEN	CT		04/19/2023	7.050	80,558	0	(11)	0	0	0	285,890	02/06/2025
7143465		EGG HARBOR TOWNSHIP	NJ		04/19/2023	6.000	121,039	0	79	0	0	0	501,444	02/06/2025
7143466		CINCINNATI	OH		04/19/2023	6.625	122,527	0	18	0	0	0	853,500	02/28/2025
7143467		PORT ORANGE	FL		04/19/2023	6.250	112,147	0	44	0	0	0	371,628	02/06/2025
7143470		JACKSONVILLE	FL		04/19/2023	7.050	73,135	0	(10)	0	0	0	339,825	02/06/2025
7143472		MERIDEN	CT		04/19/2023	7.800	31,588	0	(60)	0	0	0	414,120	02/06/2025
7143473		JACKSONVILLE	FL		04/19/2023	7.300	85,797	0	(26)	0	0	0	366,572	02/06/2025
7143474		EGG HARBOR TOWNSHIP	NJ		04/19/2023	6.250	86,442	0	35	0	0	0	416,570	02/06/2025
7143476		EAST WINDSOR	NJ		04/19/2023	6.700	50,178	0	8	0	0	0	380,688	02/06/2025
7143477		BRIDGEPORT	CT		04/19/2023	7.500	73,701	0	(50)	0	0	0	665,600	02/06/2025
7143478		PORTLAND	OR		04/19/2023	5.500	107,454	0	95	0	0	0	383,040	02/06/2025
7143479		CICERO	IL		04/19/2023	6.625	62,689	0	9	0	0	0	295,000	03/11/2024
7143480		GREAT FALLS	MT		04/19/2023	7.250	57,382	0	(17)	0	0	0	133,961	02/06/2025
7143481		TERRYTOWN	LA		04/19/2023	7.500	82,463	0	(35)	0	0	0	212,660	02/06/2025
7143482		PORTSMOUTH	VA		04/19/2023	7.550	44,755	0	(24)	0	0	0	95,760	02/06/2025
7143484		NEW PROVIDENCE	PA		04/19/2023	6.800	72,802	0	3	0	0	0	388,297	02/06/2025
7143486		JERSEY CITY	NJ		04/19/2023	5.875	135,315	0	86	0	0	0	836,640	02/06/2025
7143487		CHICAGO	IL		04/19/2023	7.000	97,911	0	(9)	0	0	0	316,350	02/06/2025
7143488		BALTIMORE	MD		04/19/2023	7.150	116,274	0	(22)	0	0	0	596,280	02/06/2025
7143489		NORFOLK	VA		04/19/2023	5.500	112,243	0	128	0	0	0	373,737	02/06/2025
7143492		NEW BRUNSWICK	NJ		04/19/2023	7.875	226,234	0	(139)	0	0	0	522,450	02/06/2025
7143493		LANCASTER	PA		04/19/2023	5.500	97,410	0	84	0	0	0	352,000	02/06/2025
7143494		MANHEIM	PA		04/19/2023	5.875	105,666	0	65	0	0	0	529,359	02/06/2025
7143496		EGG HARBOR TOWNSHIP	NJ		04/19/2023	6.500	138,365	0	29	0	0	0	428,370	02/06/2025
7143497		PHILADELPHIA	PA		04/19/2023	6.500	103,677	0	68	0	0	0	316,030	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143498		ST PETERSBURG	FL		04/19/2023	7.375	76,424	0	(24)	0	0	0	220,000	02/06/2025
7143499		LOS ANGELES	CA		04/19/2023	6.375	349,177	0	99	0	0	0	1,221,400	02/06/2025
7143501		PORT CHARLOTTE	FL		04/19/2023	6.500	110,104	0	69	0	0	0	343,662	02/06/2025
7143502		HAMPTON	VA		04/19/2023	6.750	158,816	0	9	0	0	0	312,400	02/06/2025
7143503		RYDAL	GA		04/19/2023	6.250	103,227	0	72	0	0	0	341,887	02/06/2025
7143505		MESQUITE	TX		04/19/2023	6.500	147,902	0	30	0	0	0	366,300	02/06/2025
7143507		EDGEWOOD	NM		04/19/2023	6.375	143,546	0	43	0	0	0	401,160	02/06/2025
7143509		BAKERSFIELD	CA		04/19/2023	5.500	104,488	0	155	0	0	0	886,550	02/06/2025
7143510		MORENO VALLEY	CA		04/19/2023	5.000	211,172	0	238	0	0	0	564,084	02/06/2025
7143513		PALM BAY	FL		04/19/2023	5.250	124,414	0	136	0	0	0	432,922	02/06/2025
7143514		SANTA ROSA	CA		04/19/2023	5.750	180,448	0	118	0	0	0	724,680	02/06/2025
7143516		CHICAGO	IL		04/19/2023	5.500	91,946	0	75	0	0	0	216,365	02/06/2025
7143518		FEDERAL WAY	WA		04/19/2023	6.500	95,964	0	23	0	0	0	517,593	02/06/2025
7143519		PORTSMOUTH	VA		04/19/2023	7.250	48,350	0	(13)	0	0	0	224,900	02/06/2025
7143520		KANNAPOLIS	NC		04/19/2023	6.750	46,245	0	3	0	0	0	135,374	02/06/2025
7143521		SYRACUSE	NY		04/19/2023	7.300	65,296	0	(61)	0	0	0	100,000	
7143522		TEMPE	AZ		04/19/2023	5.500	94,336	0	92	0	0	0	642,390	02/06/2025
7143523		COPIAGUE	NY		04/19/2023	5.900	92,787	0	230	0	0	0	871,920	02/06/2025
7143524		CHICAGO	IL		04/19/2023	7.000	96,085	0	(9)	0	0	0	312,510	02/06/2025
7143526		COLLEGEVILLE	PA		04/19/2023	7.250	70,300	0	(18)	0	0	0	345,078	02/06/2025
7143527		EGG HARBOR TOWNSHIP	NJ		04/19/2023	6.500	91,806	0	21	0	0	0	471,570	02/06/2025
7143528		SOMERS POINT	NJ		04/19/2023	6.800	68,347	0	2	0	0	0	439,683	02/06/2025
7143529		BRIDGEPORT	CT		04/19/2023	7.500	86,338	0	(47)	0	0	0	708,000	02/28/2025
7143530		WILLIS	TX		04/19/2023	6.750	50,643	0	4	0	0	0	143,800	02/28/2025
7143531		SAN ANTONIO	TX		04/19/2023	7.050	67,021	0	(9)	0	0	0	250,140	02/06/2025
7143533		WEST PALM BEACH	FL		04/19/2023	5.800	49,249	0	37	0	0	0	653,160	02/06/2025
7143534		DELTONA	FL		04/19/2023	5.500	115,215	0	102	0	0	0	539,334	02/06/2025
7143535		SACRAMENTO	CA		04/19/2023	7.500	160,915	0	(66)	0	0	0	270,000	
7143536		STOUGHTON	MA		04/19/2023	6.625	38,771	0	13	0	0	0	574,980	02/06/2025
7143537		MONTGOMERY	IL		04/19/2023	7.375	82,741	0	(28)	0	0	0	321,567	02/06/2025
7143538		CHICAGO	IL		04/19/2023	5.500	83,647	0	72	0	0	0	289,080	02/06/2025
7143539		BROOKLYN	NY		04/19/2023	6.750	442,564	0	27	0	0	0	2,506,140	02/06/2025
7143541		EAST HARTFORD	CT		04/19/2023	6.500	107,106	0	22	0	0	0	173,000	
7143542		BROOKLYN	NY		04/19/2023	6.450	351,205	0	683	0	0	0	1,124,540	02/06/2025
7143545		NORTH SAINT PAUL	MN		04/19/2023	6.750	71,526	0	5	0	0	0	198,120	02/06/2025
7143547		JACKSON	NJ		04/19/2023	5.500	117,075	0	104	0	0	0	415,835	02/06/2025
7143548		CHICAGO	IL		04/19/2023	6.875	132,514	0	640	0	0	0	457,683	02/06/2025
7143550		VIRGINIA BEACH	VA		04/19/2023	6.750	74,992	0	8	0	0	0	312,070	02/06/2025
7143552		PORTLAND	OR		04/19/2023	6.000	84,889	0	51	0	0	0	461,010	02/06/2025
7143553		BORDENTOWN	NJ		04/19/2023	6.625	84,783	0	9	0	0	0	387,945	02/06/2025
7143555		CORDOVA	TN		04/19/2023	5.500	85,713	0	74	0	0	0	262,130	02/06/2025
7143556		HANOVER	PA		04/19/2023	7.250	157,992	0	(39)	0	0	0	477,300	02/28/2025
7143557		MESQUITE	TX		04/19/2023	5.500	75,312	0	80	0	0	0	274,026	02/06/2025
7143561		MIAMI	FL		04/19/2023	5.500	124,322	0	106	0	0	0	589,512	02/06/2025
7143562		MEMPHIS	TN		04/19/2023	5.500	114,780	0	99	0	0	0	343,656	02/06/2025
7143563		BRICK	NJ		04/19/2023	6.500	105,954	0	23	0	0	0	434,896	02/06/2025
7143564		ORANGE PARK	FL		04/19/2023	6.625	87,963	0	12	0	0	0	261,482	02/06/2025
7143565		MESQUITE	TX		04/19/2023	6.500	117,775	0	25	0	0	0	327,450	02/06/2025
7143566		AMBLER	PA		04/19/2023	7.500	169,094	0	(63)	0	0	0	425,997	02/06/2025
7143567		HOUSTON	TX		04/19/2023	6.500	178,426	0	36	0	0	0	515,506	02/06/2025
7143571		MEDFORD	OR		04/19/2023	5.125	62,234	0	68	0	0	0	425,967	02/06/2025
7143572		LODI	CA		04/19/2023	4.875	192,644	0	231	0	0	0	691,500	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143573		FONTANA	CA		04/19/2023	6.125	245,783	0	105	0	0	0	659,900	02/28/2025
7143575		ANTIOCH	CA		04/19/2023	4.875	196,466	0	237	0	0	0	500,416	02/06/2025
7143576		MEMPHIS	TN		04/19/2023	5.750	70,215	0	49	0	0	0	208,494	02/06/2025
7143577		RENTON	WA		04/19/2023	5.625	635,540	0	467	0	0	0	1,303,731	02/06/2025
7143579		TIGARD	OR		04/19/2023	5.875	93,623	0	54	0	0	0	202,044	02/06/2025
7143580		JACKSONVILLE	FL		04/19/2023	4.875	101,818	0	122	0	0	0	279,367	02/06/2025
7143582		CAPE CORAL	FL		04/19/2023	5.250	100,555	0	110	0	0	0	461,200	02/28/2025
7143583		BARRON	WI		04/19/2023	6.000	52,951	0	27	0	0	0	164,400	02/06/2025
7143585		BROCKTON	MA		04/19/2023	6.500	182,201	0	44	0	0	0	943,550	02/06/2025
7143586		NORWALK	CT		04/19/2023	7.250	25,908	0	(20)	0	0	0	221,593	02/06/2025
7143587		MANASSAS	VA		04/19/2023	6.450	98,088	0	29	0	0	0	370,590	02/06/2025
7143588		KINGSTON	NY		04/19/2023	6.750	38,335	0	3	0	0	0	294,580	02/06/2025
7143589		SALUNGA	PA		04/19/2023	6.200	89,358	0	41	0	0	0	189,900	
7143591		NORFOLK	VA		04/19/2023	5.800	70,104	0	52	0	0	0	344,876	02/06/2025
7143592		GALLOWAY	NJ		04/19/2023	5.800	73,227	0	60	0	0	0	622,188	02/06/2025
7143593		KATY	TX		04/19/2023	6.300	64,516	0	27	0	0	0	289,504	02/06/2025
7143594		BAKERSFIELD	CA		04/19/2023	6.500	120,757	0	27	0	0	0	368,550	02/06/2025
7143595		LANCASTER	PA		04/19/2023	5.500	82,798	0	73	0	0	0	405,188	02/06/2025
7143596		LOCUST GROVE	GA		04/19/2023	6.625	47,719	0	9	0	0	0	306,570	02/06/2025
7143597		BRIDGEPORT	CT		04/19/2023	7.500	51,739	0	(46)	0	0	0	180,000	
7143598		IRVING	TX		04/19/2023	7.300	40,971	0	(21)	0	0	0	300,840	02/06/2025
7143599		DELTONA	FL		04/19/2023	5.500	94,344	0	84	0	0	0	363,888	02/06/2025
7143600		BRIDGEPORT	CT		04/19/2023	7.350	84,318	0	(38)	0	0	0	212,000	
7143601		HIALEAH	FL		04/19/2023	6.500	129,062	0	31	0	0	0	599,912	02/06/2025
7143603		LANCASTER	PA		04/19/2023	6.625	122,318	0	18	0	0	0	517,524	02/06/2025
7143604		BROOKLYN	NY		04/19/2023	5.500	156,034	0	136	0	0	0	858,980	02/06/2025
7143605		KANNAPOLIS	NC		04/19/2023	7.000	67,283	0	113	0	0	0	320,134	02/06/2025
7143606		CUMMING	GA		04/19/2023	5.500	107,548	0	93	0	0	0	333,088	02/06/2025
7143627		TUSCON	AZ		04/11/2023	7.015	97,083	0	(28)	0	0	0	130,000	
7143628		MCALLEN	TX		04/11/2023	6.698	329,865	0	261	0	0	0	611,320	02/06/2025
7143630		ALBUQUERQUE	NM		04/11/2023	7.395	317,906	0	119	0	0	0	800,100	02/06/2025
7143631		BOCA RATON	FL		04/11/2023	7.371	497,827	0	365	0	0	0	1,137,606	02/06/2025
7143632		WEST PALM BEACH	FL		04/11/2023	7.083	210,165	0	112	0	0	0	325,666	02/06/2025
7143633		MONTGOMERY	TX		04/11/2023	7.443	134,255	0	(7)	0	0	0	186,200	02/28/2025
7143634		AKRON	OH		04/11/2023	7.302	78,287	0	17	0	0	0	110,376	02/06/2025
7143636		KILEEN	TX		04/11/2023	6.668	116,906	0	92	0	0	0	212,343	02/06/2025
7143637		MONTGOMERY	TX		04/11/2023	7.315	133,428	0	(36)	0	0	0	187,900	02/28/2025
7143638		AKRON	OH		04/11/2023	7.315	78,409	0	14	0	0	0	114,995	02/06/2025
7143723		RADCLIFF	KY		04/14/2023	3.500	80,265	0	160	0	0	0	170,703	02/06/2025
7143724		RADCLIFF	KY		04/14/2023	3.500	98,525	0	194	0	0	0	230,622	02/06/2025
7143725		RADCLIFF	KY		04/14/2023	3.500	61,216	0	120	0	0	0	154,880	02/06/2025
7143726		RADCLIFF	KY		04/14/2023	3.500	86,507	0	169	0	0	0	226,320	02/06/2025
7143727		JACKSONVILLE	FL		04/14/2023	6.500	393,546	0	(16)	0	0	0	643,000	
7143728		PHILADELPHIA	PA		04/14/2023	7.250	120,403	0	88	0	0	0	175,500	02/06/2025
7143729		TIETON	WA		04/14/2023	6.875	217,189	0	(34)	0	0	0	463,980	02/06/2025
7143730		TIETON	WA		04/14/2023	7.125	251,654	0	(57)	0	0	0	458,260	02/06/2025
7143731		TIETON	WA		04/14/2023	7.125	244,360	0	(55)	0	0	0	461,982	02/06/2025
7143732		PHILADELPHIA	PA		04/14/2023	7.500	286,754	0	(63)	0	0	0	332,910	02/06/2025
7143733		SUMMERFIELD	FL		04/14/2023	7.250	175,253	0	(59)	0	0	0	257,526	02/06/2025
7143734		SUMMERFIELD	FL		04/14/2023	7.250	175,253	0	(59)	0	0	0	257,526	02/06/2025
7143735		SUMMERFIELD	FL		04/14/2023	7.250	175,253	0	(59)	0	0	0	257,526	02/06/2025
7143736		SUMMERFIELD	FL		04/14/2023	7.250	175,253	0	(59)	0	0	0	257,526	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143737		NORWOOD	OH		04/14/2023	7.375	168,144	0	(69)	0	0	0	236,000	02/06/2025
7143739		NEW ORLEANS	LA		04/14/2023	8.125	198,927	0	(88)	0	0	0	280,000	
7143741		HAGERSTOWN	MD		04/14/2023	7.500	171,003	0	(75)	0	0	0	326,457	02/06/2025
7143742		KANSAS CITY	MO		04/14/2023	7.750	92,270	0	(3,259)	0	0	0	116,560	02/06/2025
7143743		PORT CHARLOTTE	FL		04/14/2023	7.750	425,515	0	(182)	0	0	0	691,980	02/06/2025
7143744		PORT CHARLOTTE	FL		04/14/2023	7.750	425,830	0	133	0	0	0	731,960	02/06/2025
7143745		PORT CHARLOTTE	FL		04/14/2023	7.750	425,830	0	133	0	0	0	648,600	02/06/2025
7143746		CLEVELAND	OH		04/14/2023	8.000	129,229	0	(54)	0	0	0	196,000	02/06/2025
7143747		WOODSTOWN	NJ		04/14/2023	7.500	230,197	0	(101)	0	0	0	5,550,600	02/06/2025
7143748		BLACK MOUNTAIN	NC		04/14/2023	7.375	278,685	0	(123)	0	0	0	581,284	02/06/2025
7143751		PHILADELPHIA	PA		04/18/2023	7.283	164,769	0	(1,482)	0	0	0	299,047	02/06/2025
7143752		BALTIMORE	MD		04/18/2023	7.345	121,171	0	(50)	0	0	0	160,000	02/06/2025
7143753		KANSAS CITY	MO		04/18/2023	7.867	132,567	0	334	0	0	0	267,156	02/06/2025
7143755		PHILADELPHIA	PA		04/18/2023	7.197	262,579	0	31	0	0	0	364,414	02/06/2025
7143756		NEW PORT RICHEY	FL		04/18/2023	7.475	223,591	0	(101)	0	0	0	404,800	02/06/2025
7143759		CLAREMORE	OK		04/18/2023	7.645	131,625	0	(63)	0	0	0	231,392	02/06/2025
7143760		CHICAGO	IL		04/18/2023	7.975	124,703	0	(62)	0	0	0	210,444	02/06/2025
7143761		MIDDLETOWN	CT		04/18/2023	7.608	200,460	0	(69)	0	0	0	285,000	
7143763		PHILADELPHIA	PA		04/18/2023	7.442	109,994	0	(11)	0	0	0	160,000	02/06/2025
7143766		ALBANY	GA		04/18/2023	7.520	113,626	0	(51)	0	0	0	203,280	02/06/2025
7143767		WESTVILLE (DEPTFORD TOWNSHIP)	NJ		04/18/2023	7.548	175,579	0	(79)	0	0	0	226,800	02/06/2025
7143768		COLLEGE PARK	MD		04/18/2023	7.458	333,724	0	(157)	0	0	0	452,880	02/06/2025
7143769		BRIDGEPORT	CT		04/18/2023	8.050	430,963	0	(107)	0	0	0	575,000	
7143771		FAYETTEVILLE	NC		04/18/2023	7.382	106,246	0	(46)	0	0	0	220,000	02/06/2025
7143772		BALTIMORE	MD		04/18/2023	7.958	180,713	0	(64)	0	0	0	206,100	02/28/2025
7143773		BALTIMORE	MD		04/18/2023	7.718	145,047	0	(53)	0	0	0	203,500	02/28/2025
7143774		BALTIMORE	MD		04/18/2023	7.283	173,490	0	(47)	0	0	0	243,950	02/06/2025
7143775		BALTIMORE	MD		04/18/2023	7.483	180,864	0	(62)	0	0	0	225,904	02/06/2025
7143776		HORN LAKE	MS		04/18/2023	8.330	108,782	0	(26)	0	0	0	149,877	02/06/2025
7143779		SAN ANTONIO	TX		04/18/2023	7.792	139,508	0	(58)	0	0	0	234,876	02/06/2025
7143780		BALTIMORE	MD		04/18/2023	8.185	183,762	0	(45)	0	0	0	319,210	02/06/2025
7143782		TUCSON	AZ		04/18/2023	7.383	156,007	0	(60)	0	0	0	322,480	02/06/2025
7143784		HIGH POINT	NC		04/18/2023	7.900	82,978	0	(41)	0	0	0	141,700	02/06/2025
7143785		HIGH POINT	NC		04/18/2023	7.900	90,280	0	(45)	0	0	0	118,950	02/06/2025
7143786		COLUMBUS	OH		04/18/2023	7.340	109,537	0	(37)	0	0	0	225,400	02/06/2025
7143787		GASTONIA	NC		04/18/2023	7.360	155,598	0	(50)	0	0	0	195,910	02/06/2025
7143789		DUNDALK	MD		04/18/2023	6.995	137,501	0	(36)	0	0	0	208,728	02/06/2025
7143790		DUNDALK	MD		04/18/2023	6.810	155,789	0	(28)	0	0	0	206,146	02/06/2025
7143791		KANSAS CITY	MO		04/18/2023	7.820	77,965	0	(32)	0	0	0	110,000	02/06/2025
7143792		SPRINGFIELD	MA		04/18/2023	7.425	226,272	0	(79)	0	0	0	322,000	
7143793		SPRINGFIELD	MA		04/18/2023	7.300	160,663	0	(55)	0	0	0	317,184	02/06/2025
7143794		RAEFORD	NC		04/18/2023	7.525	131,761	0	(57)	0	0	0	197,637	02/06/2025
7143795		TAMPA	FL		04/18/2023	7.891	254,285	0	(126)	0	0	0	429,760	02/06/2025
7143796		ESSEX	MD		04/18/2023	7.133	172,082	0	(52)	0	0	0	245,456	02/06/2025
7143798		GREENSBORO	NC		04/18/2023	7.750	120,965	0	(57)	0	0	0	186,294	02/06/2025
7143799		ROCKY MOUNT	VA		04/18/2023	7.575	131,963	0	(62)	0	0	0	271,200	02/06/2025
7143800		APPLETON	WI		04/18/2023	7.525	122,591	0	(59)	0	0	0	251,880	02/06/2025
7143801		NEW HAVEN	CT		04/18/2023	6.565	237,608	0	(3)	0	0	0	460,200	02/06/2025
7143805		MAGNOLIA	TX		04/18/2023	6.892	258,180	0	(66)	0	0	0	453,546	02/06/2025
7143806		MARLOW	OK		04/18/2023	8.385	83,384	0	(37)	0	0	0	170,280	02/06/2025
7143807		PROVIDENCE	RI		04/18/2023	7.520	169,690	0	(65)	0	0	0	312,550	02/06/2025
7143809		BIRMINGHAM	AL		04/18/2023	7.740	125,690	0	(56)	0	0	0	149,800	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143810		LAKE JACKSON	TX		04/18/2023	8.250	109,124	0	(21)	0	0	0	162,837	02/06/2025
7143811		JACKSONVILLE	FL		04/18/2023	7.660	179,523	0	(71)	0	0	0	204,906	02/06/2025
7143812		MEMPHIS	TN		04/18/2023	7.520	107,673	0	(47)	0	0	0	152,000	02/06/2025
7143814		PHILADELPHIA	PA		04/18/2023	7.923	206,782	0	(25)	0	0	0	299,000	03/17/2025
7143815		PHILADELPHIA	PA		04/18/2023	8.267	236,542	0	19	0	0	0	325,000	02/06/2025
7143817		BIRMINGHAM	AL		04/18/2023	8.300	85,279	0	(38)	0	0	0	136,141	02/06/2025
7143818		BALTIMORE	MD		04/18/2023	7.567	365,242	0	(163)	0	0	0	515,000	02/06/2025
7143819		JACKSONVILLE	FL		04/18/2023	7.668	89,200	0	(42)	0	0	0	117,450	02/06/2025
7143820		TAMPA	FL		04/18/2023	7.092	138,418	0	(43)	0	0	0	255,224	02/06/2025
7143821		JACKSONVILLE	FL		04/18/2023	8.235	136,025	0	(33)	0	0	0	180,800	02/06/2025
7143822		STATESVILLE	NC		04/18/2023	7.850	218,241	0	(102)	0	0	0	284,740	02/06/2025
7143823		BALTIMORE	MD		04/18/2023	7.418	105,102	0	(44)	0	0	0	115,600	02/28/2025
7143824		DETROIT	MI		04/18/2023	8.200	96,161	0	(39)	0	0	0	153,120	02/06/2025
7143825		RAYTOWN	MO		04/18/2023	8.125	122,582	0	(65)	0	0	0	238,620	02/06/2025
7143827		PHILADELPHIA	PA		04/18/2023	7.650	160,347	0	(15)	0	0	0	184,755	02/06/2025
7143830		NEW BRAUNFELS	TX		04/18/2023	7.073	431,530	0	(143)	0	0	0	734,769	02/06/2025
7143832		CLARKSVILLE	TN		04/18/2023	7.775	169,141	0	(75)	0	0	0	200,342	02/06/2025
7143833		DUNDALK	MD		04/18/2023	8.268	178,560	0	(43)	0	0	0	302,388	02/06/2025
7143836		PHILADELPHIA	PA		04/18/2023	7.565	143,720	0	(14)	0	0	0	167,900	02/06/2025
7143837		WAXAHACHIE	TX		04/18/2023	7.573	202,837	0	(103)	0	0	0	310,245	02/06/2025
7143838		WASHINGTON	NJ		04/18/2023	7.650	182,444	0	(81)	0	0	0	392,388	02/06/2025
7143839		VERNON	CT		04/18/2023	7.775	202,905	0	(96)	0	0	0	474,360	02/06/2025
7143840		MEMPHIS	TN		04/18/2023	8.385	97,863	0	(46)	0	0	0	156,210	02/06/2025
7143843		BALTIMORE	MD		04/18/2023	7.335	189,320	0	(78)	0	0	0	258,060	02/06/2025
7143844		SUMTER	SC		04/18/2023	7.210	132,110	0	(44)	0	0	0	190,092	02/06/2025
7143845		FORT WAYNE	IN		04/18/2023	7.748	104,140	0	(52)	0	0	0	157,000	
7143848		ORLANDO	FL		04/18/2023	7.100	194,658	0	(57)	0	0	0	325,674	02/06/2025
7143850		ROCHESTER	NY		04/18/2023	7.540	115,489	0	(57)	0	0	0	199,520	02/06/2025
7143851		NEW HAVEN	CT		04/18/2023	7.610	254,100	0	(95)	0	0	0	340,480	02/06/2025
7143852		KANSAS CITY	MO		04/18/2023	7.945	90,698	0	(37)	0	0	0	150,024	02/06/2025
7143853		PASADENA	MD		04/18/2023	8.375	459,551	0	(124)	0	0	0	545,148	02/06/2025
7143854		BALTIMORE	MD		04/18/2023	7.725	118,238	0	(109)	0	0	0	195,000	02/28/2025
7143855		ROCHESTER	NY		04/18/2023	7.127	96,723	0	(24)	0	0	0	138,240	02/06/2025
7143856		ROCHESTER	NY		04/18/2023	7.127	91,735	0	(22)	0	0	0	132,000	02/06/2025
7143857		ROCHESTER	NY		04/18/2023	7.113	98,497	0	(1)	0	0	0	114,810	02/06/2025
7143858		DAYTON	OH		04/18/2023	6.735	89,668	0	(8)	0	0	0	160,020	02/06/2025
7143859		BROOKLYN	CT		04/18/2023	7.907	285,458	0	(141)	0	0	0	429,440	02/06/2025
7143860		MEMPHIS	TN		04/18/2023	7.785	73,081	0	(36)	0	0	0	123,074	02/06/2025
7143861		MEMPHIS	TN		04/18/2023	8.385	97,863	0	(46)	0	0	0	144,900	02/06/2025
7143862		MEMPHIS	TN		04/18/2023	7.745	71,841	0	(36)	0	0	0	122,732	02/06/2025
7143863		NEW BRITAIN	CT		04/18/2023	7.823	226,002	0	(100)	0	0	0	406,250	02/06/2025
7143864		ANGLETON	TX		04/18/2023	7.215	139,488	0	(45)	0	0	0	156,160	02/06/2025
7143866		BALTIMORE	MD		04/18/2023	7.350	150,714	0	(52)	0	0	0	215,000	02/28/2025
7143881		JACKSONVILLE	FL		04/20/2023	6.845	72,456	0	62	0	0	0	127,428	02/06/2025
7143882		SAVANNAH	GA		04/20/2023	6.900	219,583	0	177	0	0	0	554,850	02/06/2025
7143883		KENNER	LA		04/20/2023	6.775	171,231	0	147	0	0	0	270,000	03/25/2025
7143884		ROME	GA		04/20/2023	6.645	190,763	0	0	0	0	0	250,880	02/06/2025
7143885		COLUMBUS	OH		04/20/2023	6.945	136,080	0	119	0	0	0	191,520	02/06/2025
7143886		ELMER	NJ		04/20/2023	6.720	142,300	0	122	0	0	0	270,270	02/06/2025
7143887		WILMINGTON	NC		04/20/2023	7.320	197,357	0	118	0	0	0	330,600	02/06/2025
7143889		BALTIMORE	MD		04/20/2023	6.645	119,457	0	112	0	0	0	205,350	02/06/2025
7143890		JEFFERSONVILLE	IN		04/20/2023	6.795	140,053	0	(8)	0	0	0	217,980	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143891		NOBLESVILLE	IN		04/20/2023	7.095	146,806	0	123	0	0	0	182,856	02/06/2025
7143895		CINCINNATI	OH		04/20/2023	6.845	152,693	0	145	0	0	0	219,710	02/06/2025
7143896		BEDFORD HEIGHTS	OH		04/20/2023	6.945	143,087	0	(11)	0	0	0	376,389	02/06/2025
7143897		WICKLIFFE	OH		04/20/2023	6.995	120,183	0	(2)	0	0	0	167,680	02/06/2025
7143898		LAKEWOOD	OH		04/20/2023	7.170	202,571	0	(16)	0	0	0	333,960	02/06/2025
7143899		CLEVELAND	OH		04/20/2023	7.170	69,005	0	(6)	0	0	0	123,750	02/06/2025
7143900		NAPLES	FL		04/20/2023	6.920	276,102	0	196	0	0	0	641,750	02/06/2025
7143901		WINSTON-SALEM	NC		04/20/2023	6.970	126,047	0	(3)	0	0	0	162,500	02/06/2025
7143902		GRAND RAPIDS	MI		04/20/2023	6.245	85,131	0	64	0	0	0	267,240	02/06/2025
7143903		GLOVERSVILLE	NY		04/20/2023	7.050	68,006	0	0	0	0	0	126,000	02/06/2025
7143904		BALTIMORE	MD		04/20/2023	6.745	122,818	0	(6)	0	0	0	168,640	02/06/2025
7143906		LUBBOCK	TX		04/20/2023	6.800	118,532	0	94	0	0	0	160,930	02/06/2025
7143907		OWASSO	OK		04/20/2023	6.920	108,734	0	161	0	0	0	149,160	02/06/2025
7143911		PHILADELPHIA	PA		04/20/2023	7.155	267,411	0	252	0	0	0	589,270	02/06/2025
7143912		TEXAS CITY	TX		04/20/2023	7.220	96,972	0	(19)	0	0	0	140,000	02/06/2025
7143913		RICHMOND	VA		04/20/2023	6.975	151,293	0	115	0	0	0	246,840	02/06/2025
7143914		EFFINGHAM	IL		04/20/2023	6.645	91,897	0	89	0	0	0	157,950	02/06/2025
7143915		NAPLES	FL		04/20/2023	6.920	459,071	0	(78)	0	0	0	746,604	02/06/2025
7143916		CINCINNATI	OH		04/20/2023	6.845	125,303	0	4	0	0	0	190,000	02/06/2025
7143917		BALTIMORE	MD		04/20/2023	6.000	89,759	0	90	0	0	0	119,400	02/28/2025
7143919		HOLBROOK	NY		04/20/2023	6.970	383,985	0	305	0	0	0	778,968	02/06/2025
7143920		JOHNSTOWN	OH		04/20/2023	6.745	161,121	0	158	0	0	0	197,274	02/06/2025
7143921		BALTIMORE	MD		04/20/2023	6.870	124,547	0	95	0	0	0	174,000	02/28/2025
7143922		WINTER GARDEN	FL		04/20/2023	7.260	200,086	0	137	0	0	0	238,800	02/28/2025
7143923		SHREVEPORT	LA		04/20/2023	6.645	75,695	0	3	0	0	0	140,000	02/06/2025
7143924		MIAMISBURG	OH		04/20/2023	6.925	118,847	0	(6)	0	0	0	230,910	02/06/2025
7143926		VIRGINIA BEACH	VA		04/20/2023	6.745	146,692	0	130	0	0	0	221,481	02/06/2025
7143927		BALTIMORE	MD		04/20/2023	6.670	162,086	0	164	0	0	0	211,400	02/06/2025
7143928		BALTIMORE	MD		04/20/2023	6.920	187,076	0	0	0	0	0	218,400	02/06/2025
7143929		STREETSBORO	OH		04/20/2023	6.885	139,051	0	7	0	0	0	261,250	02/06/2025
7143930		PIKESVILLE	MD		04/20/2023	6.775	170,413	0	151	0	0	0	284,816	02/06/2025
7143932		INDIANAPOLIS	IN		04/20/2023	6.845	331,536	0	322	0	0	0	356,680	02/06/2025
7143933		INDIANAPOLIS	IN		04/20/2023	6.845	331,536	0	322	0	0	0	356,680	02/06/2025
7143934		WARNER ROBINS	GA		04/20/2023	6.795	104,040	0	87	0	0	0	152,000	02/06/2025
7143936		HALETHORPE	MD		04/20/2023	6.905	178,312	0	177	0	0	0	247,353	02/06/2025
7143937		PHILADELPHIA	PA		04/20/2023	7.155	189,872	0	148	0	0	0	194,540	02/06/2025
7143938		BALTIMORE	MD		04/20/2023	6.885	146,811	0	(20)	0	0	0	190,430	02/06/2025
7143939		CINCINNATI	OH		04/20/2023	6.970	122,479	0	(1)	0	0	0	186,260	02/06/2025
7143940		ALBANY	GA		04/20/2023	6.845	57,755	0	47	0	0	0	136,800	02/06/2025
7143941		KENNER	LA		04/20/2023	6.775	171,064	0	148	0	0	0	270,000	03/25/2025
7143942		GRETNA	LA		04/20/2023	6.775	180,744	0	155	0	0	0	230,000	03/25/2025
7143943		GRETNA	LA		04/20/2023	6.775	158,228	0	139	0	0	0	472,500	02/28/2025
7143944		KENNER	LA		04/20/2023	6.775	195,774	0	170	0	0	0	309,000	03/25/2025
7143945		CINCINNATI	OH		04/20/2023	6.845	132,213	0	4	0	0	0	195,000	02/06/2025
7143946		CINCINNATI	OH		04/20/2023	6.845	135,726	0	128	0	0	0	199,120	02/06/2025
7143948		CINCINNATI	OH		04/20/2023	6.845	155,944	0	5	0	0	0	242,110	02/06/2025
7143949		CINCINNATI	OH		04/20/2023	6.845	122,721	0	4	0	0	0	233,640	02/06/2025
7143950		AUBURNDALE	FL		04/20/2023	6.945	125,021	0	(20)	0	0	0	269,730	02/06/2025
7143953		BALDWIN	FL		04/20/2023	6.865	77,306	0	(5)	0	0	0	113,000	02/06/2025
7143955		KALAMAZOO	MI		04/20/2023	6.245	98,491	0	170	0	0	0	200,669	02/06/2025
7143959		DUNDALK	MD		04/21/2023	7.290	146,329	0	83	0	0	0	200,538	02/06/2025
7143960		CHERRYVILLE	NC		04/21/2023	7.100	101,322	0	55	0	0	0	120,520	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7143962		UMATILLA	FL		04/21/2023	7.750	177,350	0	(102)	0	0	0	278,472	02/06/2025
7143963		FRANKLIN	VA		04/21/2023	7.770	120,500	0	39	0	0	0	137,885	02/06/2025
7143964		SPOKANE	WA		04/21/2023	7.430	202,457	0	70	0	0	0	218,500	02/06/2025
7143965		JACKSONVILLE	FL		04/21/2023	7.130	147,523	0	(27)	0	0	0	219,996	02/06/2025
7143967		CONROE	TX		04/21/2023	7.580	332,413	0	164	0	0	0	475,000	02/06/2025
7143968		CONROE	TX		04/21/2023	7.580	332,413	0	164	0	0	0	475,000	02/06/2025
7143969		BALTIMORE	MD		04/21/2023	7.370	228,976	0	(47)	0	0	0	304,086	02/06/2025
7143970		HARRISBURG	NC		04/21/2023	7.130	177,992	0	269	0	0	0	526,584	02/06/2025
7143972		PHILADELPHIA	PA		04/21/2023	7.230	159,932	0	99	0	0	0	258,177	02/06/2025
7143973		HUNTSVILLE	AL		04/21/2023	7.430	108,761	0	(33)	0	0	0	199,390	02/06/2025
7143974		HUNTSVILLE	AL		04/21/2023	7.430	149,587	0	(41)	0	0	0	255,970	02/06/2025
7143975		NORRISTOWN	PA		04/21/2023	7.130	105,488	0	72	0	0	0	174,270	02/06/2025
7143976		BRADENTON	FL		04/21/2023	7.370	260,905	0	161	0	0	0	535,860	02/06/2025
7143978		PUYALLUP	WA		04/21/2023	8.380	285,516	0	(86)	0	0	0	536,934	02/06/2025
7143979		PASADENA	TX		04/21/2023	7.540	110,296	0	67	0	0	0	218,880	02/06/2025
7143981		KANNAPOLIS	NC		04/21/2023	7.550	170,368	0	121	0	0	0	248,000	03/25/2025
7143982		CHATTANOOGA	TN		04/21/2023	7.680	492,060	0	(185)	0	0	0	638,250	02/06/2025
7143983		BALTIMORE	MD		04/21/2023	7.350	201,843	0	156	0	0	0	285,551	02/06/2025
7143985		FOLEY	AL		04/21/2023	7.620	152,459	0	78	0	0	0	275,125	02/06/2025
7143986		FOLEY	AL		04/21/2023	7.620	157,190	0	81	0	0	0	285,000	02/28/2025
7143987		BALTIMORE	MD		04/21/2023	7.410	106,861	0	65	0	0	0	242,820	02/06/2025
7143990		MINNEAPOLIS	MN		04/21/2023	7.210	273,056	0	178	0	0	0	609,280	02/06/2025
7143991		OMAHA	NE		04/21/2023	6.860	108,218	0	111	0	0	0	205,505	02/06/2025
7143993		CONYERS	GA		04/21/2023	7.720	171,914	0	90	0	0	0	258,444	02/06/2025
7143994		ATLANTA	GA		04/21/2023	7.720	204,250	0	105	0	0	0	325,000	02/06/2025
7143995		SAN ANTONIO	TX		04/21/2023	7.960	90,526	0	60	0	0	0	214,610	02/06/2025
7143996		ANSONIA	CT		04/21/2023	7.920	191,887	0	(44)	0	0	0	475,730	02/06/2025
7143998		ST. PETERSBURG	FL		04/21/2023	7.820	366,568	0	156	0	0	0	450,000	02/06/2025
7143999		HARVEST	AL		04/21/2023	7.560	256,171	0	(44)	0	0	0	437,190	02/06/2025
7144000		ESSEX	MD		04/21/2023	8.060	141,779	0	(62)	0	0	0	167,000	02/06/2025
7144001		BETHLEHEM	PA		04/21/2023	7.370	225,473	0	142	0	0	0	299,976	02/06/2025
7144003		WICHITA	KS		04/21/2023	7.810	131,297	0	58	0	0	0	260,946	02/06/2025
7144004		SAN ANTONIO	TX		04/21/2023	7.810	127,507	0	60	0	0	0	229,000	02/06/2025
7144005		DETROIT	MI		04/21/2023	7.770	74,040	0	36	0	0	0	110,500	02/06/2025
7144006		DETROIT	MI		04/21/2023	7.420	89,977	0	59	0	0	0	148,500	02/06/2025
7144007		LAS CRUCES	NM		04/21/2023	7.670	195,595	0	115	0	0	0	361,424	02/06/2025
7144010		ACWORTH	GA		04/21/2023	7.860	240,438	0	127	0	0	0	364,266	02/06/2025
7144011		WICHITA	KS		04/21/2023	7.720	118,137	0	395	0	0	0	287,504	02/06/2025
7144012		NEW HOPE	AL		04/21/2023	7.670	115,212	0	(29)	0	0	0	216,223	02/06/2025
7144013		DECATUR	AL		04/21/2023	7.820	101,383	0	(30)	0	0	0	144,900	02/06/2025
7144014		BROKEN ARROW	OK		04/21/2023	7.620	115,578	0	65	0	0	0	211,084	02/06/2025
7144015		WILKES-BARRE	PA		04/21/2023	7.330	125,006	0	94	0	0	0	253,100	02/28/2025
7144016		TYLER	TX		04/21/2023	7.820	197,196	0	(19)	0	0	0	349,440	02/06/2025
7144017		HOUSTON	TX		04/21/2023	7.710	129,254	0	(19)	0	0	0	249,052	02/06/2025
7144018		DEL CITY	OK		04/21/2023	7.580	94,064	0	63	0	0	0	138,920	02/06/2025
7144019		ATLANTA	GA		04/21/2023	7.320	247,137	0	(84)	0	0	0	551,425	02/06/2025
7144020		MOORE	OK		04/21/2023	7.330	81,196	0	62	0	0	0	165,026	02/06/2025
7144021		JACKSONVILLE	FL		04/21/2023	7.530	141,429	0	(62)	0	0	0	231,768	02/06/2025
7144022		QUAKERTOWN	PA		04/21/2023	7.730	180,201	0	57	0	0	0	289,408	02/06/2025
7144024		ATLANTA	GA		04/21/2023	6.370	149,955	0	155	0	0	0	226,074	02/06/2025
7144025		NOTTINGHAM	MD		04/21/2023	7.430	138,567	0	312	0	0	0	282,948	02/06/2025
7144027		CUTLER BAY	FL		04/21/2023	7.030	243,361	0	117	0	0	0	674,740	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144028		PHILADELPHIA	PA		04/21/2023	7.030	105,609	0	66	0	0	0	196,000	02/06/2025
7144030		GASTONIA	NC		04/21/2023	6.860	103,687	0	65	0	0	0	273,726	02/06/2025
7144031		DEER PARK	TX		04/21/2023	7.360	173,182	0	(57)	0	0	0	311,202	02/06/2025
7144032		READING	PA		04/21/2023	7.010	94,020	0	56	0	0	0	149,340	02/06/2025
7144033		JACKSONVILLE	FL		04/21/2023	7.300	158,403	0	(63)	0	0	0	221,340	02/06/2025
7144034		MOORE	OK		04/21/2023	7.050	94,710	0	57	0	0	0	166,007	02/06/2025
7144036		TAMPA	FL		04/21/2023	7.660	233,844	0	67	0	0	0	323,400	02/06/2025
7144037		PHILADELPHIA	PA		04/21/2023	8.000	155,209	0	0	0	0	0	205,920	02/06/2025
7144038		SHARON HILL	PA		04/21/2023	7.750	181,869	0	0	0	0	0	288,378	02/06/2025
7144039		PHILADELPHIA	PA		04/21/2023	7.625	139,131	0	(15)	0	0	0	213,962	02/06/2025
7144040		PHILADELPHIA	PA		04/21/2023	7.750	111,090	0	(14)	0	0	0	150,000	02/06/2025
7144041		NEW PARK	PA		04/21/2023	7.500	189,157	0	(24)	0	0	0	268,800	02/06/2025
7144042		HARRISBURG	PA		04/21/2023	7.375	79,684	0	(10)	0	0	0	162,500	02/06/2025
7144043		MONTGOMERY	AL		04/21/2023	7.149	134,239	0	(18)	0	0	0	240,800	02/06/2025
7144044		PLEASANTVILLE	NJ		04/21/2023	7.375	116,923	0	(28)	0	0	0	236,600	02/06/2025
7144045		PINELLAS PARK	FL		04/21/2023	8.000	255,688	0	(53)	0	0	0	467,532	02/06/2025
7144046		SAINT LOUIS	MO		04/21/2023	7.500	139,409	0	(2,273)	0	0	0	204,000	03/06/2025
7144047		DAYTON	OH		04/21/2023	7.250	163,896	0	(43)	0	0	0	309,837	02/06/2025
7144050		CANTON	OH		04/21/2023	7.375	81,110	0	(23)	0	0	0	123,190	02/06/2025
7144051		NEWARK	NJ		04/21/2023	7.375	297,454	0	(88)	0	0	0	376,625	02/06/2025
7144052		JACKSONVILLE	FL		04/21/2023	7.375	141,803	0	(40)	0	0	0	200,220	02/06/2025
7144053		INDIANAPOLIS	IN		04/21/2023	7.375	105,084	0	(32)	0	0	0	200,000	02/06/2025
7144054		PINE BUSH	NY		04/21/2023	7.500	369,119	0	0	0	0	0	541,500	12/04/2024
7144055		NEWARK	NJ		04/21/2023	7.500	509,264	0	(143)	0	0	0	570,000	02/28/2025
7144056		WATERBURY	CT		04/21/2023	7.500	225,928	0	(68)	0	0	0	235,620	02/06/2025
7144057		PLEASANTVILLE	NJ		04/21/2023	7.250	121,515	0	(37)	0	0	0	185,074	02/06/2025
7144058		FAYETTEVILLE	NC		04/21/2023	7.375	172,304	0	(51)	0	0	0	296,946	02/06/2025
7144059		NEWARK	NJ		04/21/2023	7.500	524,742	0	(154)	0	0	0	689,936	02/06/2025
7144060		MOUNT HOLLY	NJ		04/21/2023	7.500	168,667	0	(49)	0	0	0	277,500	02/06/2025
7144061		NEWARK	NJ		04/21/2023	7.500	487,260	0	(142)	0	0	0	740,376	02/06/2025
7144062		NEWARK	NJ		04/21/2023	7.500	517,245	0	(151)	0	0	0	672,800	02/28/2025
7144064		NEWARK	NJ		04/21/2023	7.500	487,260	0	(143)	0	0	0	650,000	
7144065		NEWARK	NJ		04/21/2023	7.500	539,734	0	(158)	0	0	0	729,300	02/06/2025
7144066		OCALA	FL		04/21/2023	7.375	179,891	0	(55)	0	0	0	258,900	02/28/2025
7144067		NEWARK	NJ		04/21/2023	7.500	517,737	0	(157)	0	0	0	775,920	02/06/2025
7144068		NEWARK	NJ		04/21/2023	7.500	600,275	0	(182)	0	0	0	955,773	02/06/2025
7144069		NEWARK	NJ		04/21/2023	7.500	487,724	0	(148)	0	0	0	650,000	02/06/2025
7144071		MILLVILLE	NJ		04/21/2023	7.500	131,310	0	(40)	0	0	0	288,800	02/28/2025
7144074		BOURBONNAIS	IL		04/21/2023	7.750	164,140	0	(49)	0	0	0	195,624	02/06/2025
7144075		PLEASANTVILLE	NJ		04/21/2023	7.375	135,621	0	(47)	0	0	0	282,880	02/06/2025
7144076		MARKHAM	IL		04/21/2023	7.500	104,145	0	(36)	0	0	0	211,680	02/06/2025
7144078		BRADLEY	IL		04/21/2023	7.875	126,737	0	(39)	0	0	0	172,260	02/06/2025
7144080		BRONX	NY		04/21/2023	8.000	477,294	0	(149)	0	0	0	779,700	02/06/2025
7144081		LAKEWOOD	NJ		04/21/2023	7.875	154,400	0	(49)	0	0	0	291,060	02/06/2025
7144082		LAKEWOOD	NJ		04/21/2023	7.875	161,932	0	(51)	0	0	0	226,900	03/11/2024
7144083		NEWARK	NJ		04/21/2023	7.875	308,391	0	(113)	0	0	0	599,625	02/06/2025
7144084		BECKLEY	WV		04/21/2023	7.875	75,538	0	(25)	0	0	0	161,880	02/06/2025
7144085		MEMPHIS	TN		04/21/2023	7.500	78,936	0	(26)	0	0	0	112,200	02/06/2025
7144086		ORANGE PARK	FL		04/21/2023	7.375	143,180	0	(49)	0	0	0	152,460	02/06/2025
7144087		NEWARK	NJ		04/21/2023	7.500	505,668	0	(170)	0	0	0	720,000	
7144088		NEWARK	NJ		04/21/2023	7.625	452,204	0	(156)	0	0	0	481,950	02/06/2025
7144089		NEWARK	NJ		04/21/2023	7.625	452,204	0	(156)	0	0	0	561,400	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144090		LAKE HOPATCONG	NJ		04/21/2023	7.625	221,999	0	(81)	0	0	0	314,760	02/06/2025
7144091		LINDEN	NJ		04/21/2023	7.625	272,095	0	(103)	0	0	0	604,376	02/06/2025
7144092		LINDEN	NJ		04/21/2023	7.625	274,360	0	(103)	0	0	0	468,000	02/06/2025
7144093		MANSFIELD	OH		04/21/2023	7.625	93,386	0	(37)	0	0	0	118,680	02/06/2025
7144094		LOXLEY	AL		04/21/2023	7.625	136,441	0	(54)	0	0	0	200,632	02/06/2025
7144095		STATEN ISLAND	NY		04/21/2023	7.750	485,431	0	(191)	0	0	0	755,700	02/06/2025
7144096		CINCINNATI	OH		04/21/2023	7.625	118,360	0	(48)	0	0	0	317,844	02/06/2025
7144097		MONROE	NY		04/21/2023	7.625	268,760	0	(111)	0	0	0	424,780	02/06/2025
7144098		INDIANAPOLIS	IN		04/21/2023	7.750	85,030	0	(34)	0	0	0	90,400	02/06/2025
7144099		COLLEGE STATION	TX		04/21/2023	7.500	151,054	0	(62)	0	0	0	347,001	02/06/2025
7144102		COVINGTON	KY		04/21/2023	7.625	83,616	0	(36)	0	0	0	188,272	02/06/2025
7144103		PORT JERVIS	NY		04/21/2023	7.750	167,056	0	(68)	0	0	0	327,180	02/06/2025
7144104		MOBILE	AL		04/21/2023	7.750	88,740	0	(38)	0	0	0	128,750	02/06/2025
7144105		MIDLAND	TX		04/21/2023	7.625	121,387	0	(51)	0	0	0	261,250	02/06/2025
7144107		CHICAGO	IL		04/21/2023	7.875	93,649	0	(16)	0	0	0	187,000	03/11/2024
7144108		BRIDGEPORT	CT		04/21/2023	8.000	177,570	0	(210)	0	0	0	610,200	02/06/2025
7144109		RICHTON PARK	IL		04/21/2023	7.875	107,696	0	(40)	0	0	0	151,960	02/06/2025
7144110		HAMILTON	OH		04/21/2023	8.000	89,772	0	(38)	0	0	0	129,000	02/06/2025
7144111		SALEM	OR		04/21/2023	7.750	212,908	0	58	0	0	0	356,823	02/06/2025
7144112		KETTERING	OH		04/21/2023	8.000	209,213	0	(88)	0	0	0	411,200	02/28/2025
7144113		KETTERING	OH		04/21/2023	8.000	209,213	0	(88)	0	0	0	411,200	02/28/2025
7144114		FAIRFIELD	CT		04/21/2023	8.000	305,590	0	(114)	0	0	0	546,560	02/06/2025
7144116		NEWARK	NJ		04/21/2023	7.875	600,652	0	(254)	0	0	0	849,000	02/28/2025
7144117		LONG BRANCH	NJ		04/21/2023	7.875	380,160	0	(161)	0	0	0	703,074	02/06/2025
7144118		STAFFORD	VA		04/21/2023	8.000	178,782	0	(75)	0	0	0	307,692	02/06/2025
7144119		CALDWELL	ID		04/21/2023	7.875	177,408	0	(75)	0	0	0	317,068	02/06/2025
7144120		FARMINGTON HILLS	MI		04/21/2023	8.000	85,456	0	(38)	0	0	0	147,297	02/06/2025
7144122		OSCEOLA	IN		04/21/2023	7.750	165,367	0	(74)	0	0	0	262,640	02/06/2025
7144123		GRIMESLAND	NC		04/21/2023	7.875	114,278	0	(55)	0	0	0	173,040	02/06/2025
7144134		FORT WORTH	TX		04/26/2023	7.277	165,202	0	(53)	0	0	0	239,200	02/06/2025
7144135		FAYETTEVILLE	NC		04/26/2023	6.940	146,623	0	(28)	0	0	0	257,280	02/06/2025
7144136		KANSAS CITY	MO		04/26/2023	7.233	151,936	0	(52)	0	0	0	238,000	02/06/2025
7144137		RIVER OAKS	TX		04/26/2023	7.486	136,596	0	(58)	0	0	0	257,945	02/06/2025
7144138		CHATTANOOGA	TN		04/26/2023	7.990	138,455	0	(58)	0	0	0	321,900	02/06/2025
7144140		MADISON	TN		04/26/2023	6.908	330,196	0	(26)	0	0	0	405,480	02/06/2025
7144141		NASHVILLE	TN		04/26/2023	6.583	329,482	0	49	0	0	0	363,000	02/06/2025
7144142		BALTIMORE	MD		04/26/2023	6.520	101,705	0	100	0	0	0	134,078	02/06/2025
7144143		BALTIMORE	MD		04/26/2023	6.520	100,349	0	99	0	0	0	115,005	02/06/2025
7144144		BALTIMORE	MD		04/26/2023	6.520	125,436	0	123	0	0	0	135,890	02/06/2025
7144145		BALTIMORE	MD		04/26/2023	6.520	138,726	0	3	0	0	0	203,280	02/06/2025
7144146		MIAMI	FL		04/26/2023	7.773	492,904	0	(302)	0	0	0	875,800	02/06/2025
7144148		DUNDALK	MD		04/26/2023	7.695	135,913	0	(48)	0	0	0	177,364	02/06/2025
7144149		ESSEX	MD		04/26/2023	7.398	167,553	0	(76)	0	0	0	185,796	02/06/2025
7144151		MUSKEGON HEIGHTS	MI		04/26/2023	8.550	98,435	0	(25)	0	0	0	165,000	02/06/2025
7144153		CLAYMONT	DE		04/26/2023	7.193	344,616	0	(45)	0	0	0	500,000	
7144154		PARKVILLE	MD		04/26/2023	7.695	137,622	0	(56)	0	0	0	234,588	02/06/2025
7144155		BALTIMORE	MD		04/26/2023	8.145	155,665	0	(33)	0	0	0	283,400	02/06/2025
7144156		BALTIMORE	MD		04/26/2023	7.627	158,043	0	(22)	0	0	0	206,400	02/06/2025
7144159		PRATTVILLE	AL		04/26/2023	7.548	123,869	0	(51)	0	0	0	178,970	02/06/2025
7144160		MONTGOMERY	AL		04/26/2023	7.548	116,791	0	(48)	0	0	0	183,398	02/06/2025
7144161		CUYAHOGA FALLS	OH		04/26/2023	7.483	153,177	0	(55)	0	0	0	203,000	
7144163		WILMINGTON	DE		04/26/2023	6.573	144,790	0	(5)	0	0	0	253,635	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144164		WILMINGTON	DE		04/26/2023	6.573	145,564	0	(7)	0	0	0	262,680	02/06/2025
7144165		DELAND	FL		04/26/2023	7.817	171,228	0	(82)	0	0	0	272,480	02/06/2025
7144167		SOUTH BOSTON	MA		04/26/2023	7.615	305,741	0	(152)	0	0	0	1,640,000	02/06/2025
7144168		DUNDALK	MD		04/26/2023	7.398	130,743	0	(33)	0	0	0	199,080	02/06/2025
7144169		HALETHORPE	MD		04/26/2023	7.398	119,650	0	(31)	0	0	0	189,666	02/06/2025
7144170		MIDDLE RIVER	MD		04/26/2023	7.398	171,833	0	(43)	0	0	0	208,260	02/06/2025
7144171		BALTIMORE	MD		04/26/2023	7.398	217,904	0	(89)	0	0	0	373,930	02/06/2025
7144172		OLD FORGE	PA		04/26/2023	7.340	118,378	0	(14)	0	0	0	185,000	
7144173		PHILADELPHIA	PA		04/26/2023	6.657	99,500	0	6	0	0	0	160,060	02/06/2025
7144174		KANSAS CITY	KS		04/26/2023	7.198	136,090	0	(38)	0	0	0	151,250	02/06/2025
7144176		GARY	IN		04/26/2023	7.995	120,232	0	(32)	0	0	0	160,000	02/06/2025
7144177		LEES SUMMIT	MO		04/26/2023	7.958	183,752	0	(89)	0	0	0	282,576	02/06/2025
7144180		MONUMENT	CO		04/26/2023	7.015	650,526	0	(145)	0	0	0	1,004,184	02/06/2025
7144181		BALTIMORE	MD		04/26/2023	7.367	195,887	0	(69)	0	0	0	260,000	02/06/2025
7144182		INDIANAPOLIS	IN		04/26/2023	7.940	85,836	0	(42)	0	0	0	99,440	02/06/2025
7144183		ATLANTA	GA		04/26/2023	7.715	165,312	0	(78)	0	0	0	269,619	02/06/2025
7144184		PHILADELPHIA	PA		04/26/2023	6.865	274,143	0	(24)	0	0	0	400,000	02/06/2025
7144186		DOVER	DE		04/26/2023	7.340	119,297	0	(39)	0	0	0	205,886	02/06/2025
7144187		DOVER	DE		04/26/2023	7.340	147,367	0	(48)	0	0	0	183,540	02/06/2025
7144188		DOVER	DE		04/26/2023	7.340	115,789	0	(38)	0	0	0	229,390	02/06/2025
7144189		DOVER	DE		04/26/2023	7.340	122,806	0	(40)	0	0	0	158,460	02/06/2025
7144190		CAMBRIDGE	MD		04/26/2023	7.340	121,680	0	(43)	0	0	0	181,040	02/06/2025
7144191		INDIANAPOLIS	IN		04/26/2023	6.935	138,054	0	(23)	0	0	0	217,170	02/06/2025
7144193		BATON ROUGE	LA		04/26/2023	7.007	147,024	0	(28)	0	0	0	360,000	02/28/2025
7144194		DUNDALK	MD		04/26/2023	7.215	163,187	0	(54)	0	0	0	240,000	02/06/2025
7144195		JACKSONVILLE BEACH	FL		04/26/2023	7.065	255,379	0	(77)	0	0	0	733,144	02/06/2025
7144196		URBANCREST	OH		04/26/2023	7.590	128,013	0	(25)	0	0	0	195,800	02/28/2025
7144197		COLUMBUS	OH		04/26/2023	7.590	127,269	0	(24)	0	0	0	149,860	02/06/2025
7144198		COLUMBUS	OH		04/26/2023	7.590	122,059	0	(23)	0	0	0	199,578	02/06/2025
7144199		COLUMBUS	OH		04/26/2023	7.215	165,425	0	(47)	0	0	0	354,640	02/06/2025
7144200		COLUMBUS	OH		04/26/2023	7.198	223,347	0	7	0	0	0	301,500	02/06/2025
7144211		KANSAS CITY	MO		05/03/2023	7.060	99,537	0	(29)	0	0	0	145,000	02/06/2025
7144212		SUFFOLK	VA		05/03/2023	6.915	114,979	0	(23)	0	0	0	116,725	02/06/2025
7144213		NEWPORT NEWS	VA		05/03/2023	6.915	114,500	0	(28)	0	0	0	191,019	02/06/2025
7144214		ELYRIA	OH		05/03/2023	7.810	84,045	0	(23)	0	0	0	152,550	02/06/2025
7144216		HAMPTON	VA		05/03/2023	6.915	142,995	0	(31)	0	0	0	197,691	02/06/2025
7144217		FREDERICKSBURG	VA		05/03/2023	7.090	184,403	0	(84)	0	0	0	317,576	02/06/2025
7144218		MENTOR	OH		05/03/2023	7.435	97,157	0	(34)	0	0	0	193,200	02/06/2025
7144219		PAINESVILLE	OH		05/03/2023	6.995	89,326	0	12	0	0	0	178,800	02/28/2025
7144222		GASTONIA	NC		05/03/2023	7.315	118,840	0	(32)	0	0	0	199,120	02/06/2025
7144223		GWYNN OAK	MD		05/03/2023	7.040	180,219	0	(54)	0	0	0	279,216	02/06/2025
7144224		MIDLOTHIAN	IL		05/03/2023	7.185	128,806	0	(46)	0	0	0	252,160	02/06/2025
7144227		NAPLES	FL		05/03/2023	7.160	425,981	0	(215)	0	0	0	768,342	02/06/2025
7144228		COLUMBUS	OH		05/03/2023	7.610	275,988	0	(220)	0	0	0	354,200	02/06/2025
7144229		PORTSMOUTH	VA		05/03/2023	7.185	95,671	0	(34)	0	0	0	143,080	02/06/2025
7144230		RICHMOND	VA		05/03/2023	7.185	97,686	0	(35)	0	0	0	177,660	02/06/2025
7144231		SULPHUR	LA		05/03/2023	7.215	83,379	0	(33)	0	0	0	121,000	02/06/2025
7144232		HOUSTON	TX		05/03/2023	7.020	95,595	0	(28)	0	0	0	207,468	02/06/2025
7144234		NORFOLK	VA		05/03/2023	6.870	286,302	0	257	0	0	0	430,660	02/06/2025
7144235		GASTONIA	NC		05/03/2023	7.185	82,463	0	(8)	0	0	0	230,090	02/06/2025
7144236		BALTIMORE	MD		05/03/2023	7.040	179,643	0	(48)	0	0	0	244,350	02/06/2025
7144237		DUNDALK	MD		05/03/2023	7.020	128,744	0	(40)	0	0	0	245,125	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144238		ESSEX	MD		05/03/2023	7.040	93,148	0	(44)	0	0	0	156,745	02/06/2025
7144239		SCRANTON	PA		05/03/2023	7.395	172,782	0	(32)	0	0	0	252,000	02/28/2025
7144240		COLUMBUS	OH		05/03/2023	7.110	131,626	0	(10)	0	0	0	194,804	02/06/2025
7144241		COLUMBUS	OH		05/03/2023	7.110	125,045	0	(10)	0	0	0	182,240	02/06/2025
7144242		COLUMBUS	OH		05/03/2023	7.110	106,764	0	(9)	0	0	0	159,850	02/06/2025
7144243		COLUMBUS	OH		05/03/2023	7.110	97,080	0	(2)	0	0	0	201,597	02/06/2025
7144244		COLUMBUS	OH		05/03/2023	7.110	112,613	0	(9)	0	0	0	166,562	02/06/2025
7144245		COLUMBUS	OH		05/03/2023	7.110	147,542	0	(2)	0	0	0	229,560	02/06/2025
7144246		AUGUSTA	GA		05/03/2023	7.040	76,315	0	0	0	0	0	110,000	11/04/2024
7144247		AUGUSTA	GA		05/03/2023	7.040	81,036	0	0	0	0	0	85,000	11/02/2024
7144248		AUGUSTA	GA		05/03/2023	7.040	74,953	0	0	0	0	0	85,000	11/04/2024
7144249		AUGUSTA	GA		05/03/2023	7.040	74,953	0	0	0	0	0	110,000	03/25/2025
7144250		TITUSVILLE	FL		05/01/2023	7.625	163,480	0	(43)	0	0	0	206,302	02/06/2025
7144253		NEWARK	NJ		05/01/2023	7.750	385,256	0	(102)	0	0	0	830,000	02/28/2025
7144254		HOUSTON	TX		05/01/2023	7.750	117,994	0	(81)	0	0	0	274,680	02/06/2025
7144255		MELBOURNE	FL		05/01/2023	7.625	87,288	0	(23)	0	0	0	124,160	02/06/2025
7144256		MELBOURNE	FL		05/01/2023	7.625	89,995	0	(22)	0	0	0	97,500	02/06/2025
7144257		MELBOURNE	FL		05/01/2023	7.625	89,383	0	(23)	0	0	0	200,070	02/06/2025
7144258		MELBOURNE	FL		05/01/2023	7.625	87,288	0	(23)	0	0	0	198,720	02/06/2025
7144259		COCOA	FL		05/01/2023	7.625	121,610	0	(36)	0	0	0	246,000	02/06/2025
7144260		SEAFORD	NY		05/01/2023	8.000	289,055	0	86	0	0	0	768,750	02/06/2025
7144261		DOUGLASVILLE	GA		05/01/2023	7.700	151,501	0	(44)	0	0	0	212,800	02/06/2025
7144263		DOUGLASVILLE	GA		05/01/2023	7.375	153,800	0	(37)	0	0	0	375,069	02/06/2025
7144264		SEBRING	FL		05/01/2023	7.875	159,646	0	51	0	0	0	296,286	02/06/2025
7144265		SEBRING	FL		05/01/2023	7.875	159,646	0	51	0	0	0	284,490	02/06/2025
7144266		NORTH MIAMI BEACH	FL		05/01/2023	7.500	278,555	0	(63)	0	0	0	464,090	02/06/2025
7144267		NORTH MIAMI BEACH	FL		05/01/2023	7.500	337,425	0	(73)	0	0	0	570,400	02/06/2025
7144268		NORTH MIAMI BEACH	FL		05/01/2023	7.500	347,860	0	(75)	0	0	0	552,200	02/06/2025
7144269		NORTH MIAMI BEACH	FL		05/01/2023	7.500	339,213	0	(88)	0	0	0	533,064	02/06/2025
7144270		MIAMI	FL		05/01/2023	7.500	313,074	0	(68)	0	0	0	577,500	02/06/2025
7144271		NORTH MIAMI BEACH	FL		05/01/2023	7.500	349,524	0	(95)	0	0	0	589,375	02/06/2025
7144272		KANSAS CITY	MO		05/01/2023	7.850	110,996	0	(41)	0	0	0	202,200	02/28/2025
7144273		KANSAS CITY	MO		05/01/2023	7.850	110,996	0	(41)	0	0	0	219,000	02/28/2025
7144274		KANSAS CITY	MO		05/01/2023	7.850	110,996	0	(41)	0	0	0	219,000	02/28/2025
7144275		DECATUR	GA		05/01/2023	8.500	223,797	0	55	0	0	0	360,390	02/06/2025
7144352		EUCLID	OH		05/04/2023	6.193	93,385	0	13	0	0	0	150,040	02/06/2025
7144354		SOLEBURY TOWNSHIP	PA		05/04/2023	6.565	587,658	0	36	0	0	0	1,656,600	02/28/2025
7144355		INDIANAPOLIS	IN		05/04/2023	6.490	140,750	0	3	0	0	0	218,815	02/06/2025
7144357		BURR RIDGE	IL		05/04/2023	6.440	242,685	0	(6)	0	0	0	514,944	02/06/2025
7144358		CLIFTON HEIGHTS	PA		05/04/2023	6.948	111,730	0	(6)	0	0	0	206,088	02/06/2025
7144359		SAN ANTONIO	TX		05/04/2023	6.715	111,881	0	(8)	0	0	0	121,550	02/06/2025
7144360		CHICAGO	IL		05/04/2023	7.367	235,338	0	(17)	0	0	0	320,000	02/06/2025
7144362		BRADENTON	FL		05/04/2023	7.365	213,541	0	(20)	0	0	0	230,400	02/06/2025
7144364		PITTSBURGH	PA		05/04/2023	7.282	105,422	0	(11)	0	0	0	171,600	02/06/2025
7144365		ST. LOUIS	MO		05/04/2023	6.923	110,035	0	(14)	0	0	0	187,620	02/06/2025
7144366		HEMPSTEAD	NY		05/04/2023	6.690	250,863	0	(33)	0	0	0	736,690	02/06/2025
7144367		HOUSTON	TX		05/04/2023	6.983	132,019	0	(17)	0	0	0	291,536	02/06/2025
7144368		BALTIMORE	MD		05/04/2023	7.627	181,575	0	(23)	0	0	0	252,375	02/06/2025
7144369		BALTIMORE	MD		05/04/2023	7.627	183,155	0	(23)	0	0	0	209,920	02/06/2025
7144370		VALDOSTA	GA		05/04/2023	7.490	146,569	0	(20)	0	0	0	195,104	02/06/2025
7144371		INDEPENDENCE	MO		05/04/2023	7.490	159,154	0	(22)	0	0	0	236,924	02/06/2025
7144372		BRUNSWICK	GA		05/04/2023	7.490	105,116	0	(15)	0	0	0	121,520	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144373		BALTIMORE	MD		05/04/2023	7.627	177,800	0	(25)	0	0	0	309,160	02/06/2025
7144374		BRIDGEPORT	CT		05/04/2023	7.690	277,295	0	(45)	0	0	0	350,000	
7144376		ELKTON	MD		05/04/2023	7.632	164,250	0	(32)	0	0	0	281,940	02/06/2025
7144378		BATON ROUGE	LA		05/04/2023	7.657	119,997	0	(24)	0	0	0	227,040	02/06/2025
7144380		HAVRE DE GRACE	MD		05/04/2023	7.740	242,770	0	159	0	0	0	323,000	02/06/2025
7144381		MIDDLE RIVER	MD		05/04/2023	8.145	179,376	0	(36)	0	0	0	239,096	02/06/2025
7144383		LEHIGH ACRES	FL		05/04/2023	7.117	201,227	0	(50)	0	0	0	400,500	02/28/2025
7144385		PHILADELPHIA	PA		05/04/2023	7.283	194,166	0	(49)	0	0	0	318,750	02/06/2025
7144386		JACKSON	MS		05/04/2023	7.365	130,572	0	(33)	0	0	0	212,910	02/06/2025
7144387		TEMPLE	TX		05/04/2023	7.240	162,200	0	(44)	0	0	0	262,257	02/06/2025
7144388		BALTIMORE	MD		05/04/2023	8.078	190,193	0	(48)	0	0	0	226,250	02/06/2025
7144389		BALTIMORE	MD		05/04/2023	8.078	133,135	0	(34)	0	0	0	181,890	02/06/2025
7144390		SOUTH HOLLAND	IL		05/04/2023	8.052	207,979	0	(49)	0	0	0	266,700	02/28/2025
7144391		BALTIMORE	MD		05/04/2023	8.267	152,639	0	67	0	0	0	203,000	02/28/2025
7144393		LORAIN	OH		05/04/2023	7.890	101,617	0	(26)	0	0	0	171,760	02/06/2025
7144394		KIRKSVILLE	MO		05/04/2023	7.350	99,892	0	(29)	0	0	0	156,625	02/06/2025
7144395		BALTIMORE	MD		05/04/2023	7.210	134,854	0	(40)	0	0	0	274,500	02/28/2025
7144396		KANSAS CITY	MO		05/04/2023	7.340	147,200	0	(46)	0	0	0	260,400	02/06/2025
7144397		KANSAS CITY	MO		05/04/2023	7.340	136,686	0	(43)	0	0	0	263,966	02/06/2025
7144398		KANSAS CITY	MO		05/04/2023	7.373	86,402	0	(27)	0	0	0	104,168	02/06/2025
7144402		MURRELLS INLET	SC		05/04/2023	7.311	176,584	0	(210)	0	0	0	235,000	10/02/2025
7144403		LEANDER	TX		05/04/2023	7.282	164,825	0	(57)	0	0	0	439,570	02/06/2025
7144404		BARRINGTON	IL		05/04/2023	7.465	272,965	0	(95)	0	0	0	493,892	02/06/2025
7144405		MORTON GROVE	IL		05/04/2023	7.265	271,397	0	(96)	0	0	0	395,500	02/28/2025
7144406		HAZEL CREST	IL		05/04/2023	7.482	190,081	0	(67)	0	0	0	229,080	02/06/2025
7144407		KIRKSVILLE	MO		05/04/2023	7.550	88,621	0	(32)	0	0	0	146,370	02/06/2025
7144408		SAINT LOUIS	MO		05/04/2023	7.467	108,103	0	(41)	0	0	0	119,586	02/06/2025
7144409		HUNTSVILLE	AL		05/04/2023	7.290	101,289	0	(43)	0	0	0	186,000	02/06/2025
7144410		UTICA	IL		05/04/2023	7.750	75,714	0	(29)	0	0	0	130,268	02/06/2025
7144412		CINCINNATI	OH		05/04/2023	7.610	139,442	0	(55)	0	0	0	277,248	02/06/2025
7144413		JONESBORO	GA		05/04/2023	7.670	215,641	0	(87)	0	0	0	348,582	02/06/2025
7144414		DETROIT	MI		05/04/2023	7.790	118,638	0	(50)	0	0	0	262,680	02/06/2025
7144415		CHATTANOOGA	TN		05/04/2023	7.865	163,171	0	(69)	0	0	0	207,010	02/06/2025
7144417		SHREVEPORT	LA		05/04/2023	8.283	86,384	0	(35)	0	0	0	130,000	02/28/2025
7144418		SHREVEPORT	LA		05/04/2023	8.283	86,384	0	(35)	0	0	0	125,000	02/28/2025
7144419		DETROIT	MI		05/04/2023	7.790	109,310	0	(46)	0	0	0	148,590	02/06/2025
7144420		DETROIT	MI		05/04/2023	7.790	109,310	0	(46)	0	0	0	131,580	02/06/2025
7144421		BALTIMORE	MD		05/04/2023	7.565	132,974	0	(58)	0	0	0	214,600	02/28/2025
7144424		TRENTON	OH		05/04/2023	8.225	89,576	0	(41)	0	0	0	215,346	02/06/2025
7144425		BALTIMORE	MD		05/04/2023	7.600	116,033	0	(56)	0	0	0	140,970	02/06/2025
7144426		BALTIMORE	MD		05/04/2023	7.758	105,934	0	0	0	0	0	167,000	03/25/2025
7144427		FALLING WATERS	WV		05/04/2023	7.715	160,327	0	(77)	0	0	0	268,035	02/06/2025
7144428		CLEVELAND	OH		05/04/2023	7.890	99,377	0	(47)	0	0	0	180,840	02/06/2025
7144430		GREER	SC		05/04/2023	7.340	223,899	0	139	0	0	0	386,400	02/06/2025
7144431		SAN ANTONIO	TX		05/04/2023	7.660	194,175	0	(50)	0	0	0	384,580	02/06/2025
7144432		SEBRING	FL		05/04/2023	7.120	112,445	0	(22)	0	0	0	198,900	02/06/2025
7144433		STEPHENVILLE	TX		05/04/2023	6.970	76,995	0	(10)	0	0	0	184,556	02/06/2025
7144434		LYNCHBURG	VA		05/04/2023	6.953	191,622	0	(21)	0	0	0	279,000	02/06/2025
7144435		FOR WORTH	TX		05/04/2023	7.140	118,773	0	73	0	0	0	226,044	02/06/2025
7144436		GURNEE	IL		05/04/2023	6.972	150,058	0	110	0	0	0	261,382	02/06/2025
7144439		DUNDALK	MD		05/08/2023	7.320	140,442	0	300	0	0	0	178,659	02/06/2025
7144440		BALTIMORE	MD		05/08/2023	7.320	149,245	0	(30)	0	0	0	240,240	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144442		BALTIMORE	MD		05/08/2023	7.250	130,975	0	(29)	0	0	0	203,000	02/28/2025
7144443		CHATTANOOGA	TN		05/08/2023	7.500	133,598	0	63	0	0	0	231,880	02/06/2025
7144444		MILWAUKEE	WI		05/08/2023	7.420	85,678	0	49	0	0	0	169,360	02/06/2025
7144445		CASA GRANDE	AZ		05/08/2023	7.375	190,853	0	(46)	0	0	0	284,680	02/06/2025
7144446		BALTIMORE	MD		05/08/2023	6.910	95,492	0	83	0	0	0	243,900	02/28/2025
7144447		BALTIMORE	MD		05/08/2023	7.375	150,828	0	(32)	0	0	0	239,400	02/06/2025
7144448		BALTIMORE	MD		05/08/2023	7.000	157,697	0	126	0	0	0	230,000	02/06/2025
7144449		NOTTINGHAM	MD		05/08/2023	7.000	209,365	0	167	0	0	0	303,072	02/06/2025
7144450		PARKVILLE	MD		05/08/2023	7.000	147,269	0	120	0	0	0	226,090	02/06/2025
7144451		PARKVILLE	MD		05/08/2023	7.000	168,144	0	132	0	0	0	292,485	02/06/2025
7144452		PARKVILLE	MD		05/08/2023	7.000	127,783	0	52	0	0	0	218,892	02/06/2025
7144453		PARKVILLE	MD		05/08/2023	7.000	161,125	0	129	0	0	0	274,704	02/06/2025
7144454		BALTIMORE	MD		05/08/2023	7.320	187,603	0	(40)	0	0	0	270,000	02/28/2025
7144455		NORTH LITTLE ROCK	AR		05/08/2023	7.250	79,848	0	(19)	0	0	0	97,500	02/06/2025
7144456		CAHOKIA HEIGHTS	IL		05/08/2023	7.375	97,261	0	53	0	0	0	150,000	
7144458		BALTIMORE	MD		05/08/2023	7.375	185,197	0	116	0	0	0	186,928	02/06/2025
7144459		BALTIMORE	MD		05/08/2023	7.375	139,124	0	82	0	0	0	203,200	02/06/2025
7144460		DUNDALK	MD		05/08/2023	7.125	123,935	0	91	0	0	0	173,936	02/06/2025
7144461		BALTIMORE	MD		05/08/2023	7.375	121,850	0	70	0	0	0	175,000	02/28/2025
7144462		DAYTON	OH		05/08/2023	7.500	88,154	0	62	0	0	0	128,000	
7144464		TOWSON	MD		05/08/2023	7.160	168,933	0	121	0	0	0	250,514	02/06/2025
7144465		MIDDLETOWN	OH		05/08/2023	7.260	123,846	0	90	0	0	0	159,820	02/06/2025
7144466		LIBERTY TOWNSHIP	OH		05/08/2023	7.135	200,084	0	(20)	0	0	0	480,700	02/28/2025
7144467		BALTIMORE	MD		05/08/2023	7.260	128,227	0	(24)	0	0	0	170,300	02/06/2025
7144468		CINCINNATI	OH		05/08/2023	7.375	257,775	0	(25)	0	0	0	365,940	02/06/2025
7144469		RANDALLSTOWN	MD		05/08/2023	7.135	183,402	0	123	0	0	0	373,737	02/06/2025
7144478		STEPHENVILLE	TX		05/11/2023	7.800	79,549	0	(38)	0	0	0	188,480	02/06/2025
7144480		ST. BERNARD	OH		05/11/2023	7.857	92,759	0	(44)	0	0	0	219,710	02/06/2025
7144481		OCALA	FL		05/11/2023	6.720	185,157	0	(22)	0	0	0	338,850	02/06/2025
7144482		OCALA	FL		05/11/2023	6.720	185,157	0	(22)	0	0	0	363,414	02/06/2025
7144483		ROCHESTER	NY		05/11/2023	7.558	102,493	0	(49)	0	0	0	151,250	02/06/2025
7144484		ROCHESTER	NY		05/11/2023	7.373	105,016	0	(43)	0	0	0	154,611	02/06/2025
7144485		ROCHESTER	NY		05/11/2023	7.373	116,721	0	(47)	0	0	0	130,920	02/06/2025
7144486		ROCHESTER	NY		05/11/2023	7.373	109,962	0	(44)	0	0	0	222,497	02/06/2025
7144487		ROCHESTER	NY		05/11/2023	7.523	85,681	0	(38)	0	0	0	117,500	02/06/2025
7144489		ROCHESTER	NY		05/11/2023	7.373	110,267	0	(45)	0	0	0	157,300	02/06/2025
7144490		ROCHESTER	NY		05/11/2023	7.523	98,863	0	(44)	0	0	0	153,381	02/06/2025
7144491		HOPE MILLS	NC		05/11/2023	8.057	187,898	0	(48)	0	0	0	193,270	02/06/2025
7144492		READING	PA		05/11/2023	7.757	140,409	0	(41)	0	0	0	260,628	02/06/2025
7144494		BALTIMORE	MD		05/11/2023	7.100	134,622	0	(39)	0	0	0	193,500	02/28/2025
7144495		MONTGOMERY	AL		05/11/2023	7.350	123,224	0	(45)	0	0	0	199,360	02/06/2025
7144496		PHILADELPHIA	PA		05/11/2023	7.683	134,029	0	14	0	0	0	141,081	02/06/2025
7144497		BALTIMORE	MD		05/11/2023	7.625	324,547	0	(158)	0	0	0	425,000	02/06/2025
7144500		BALTIMORE	MD		05/11/2023	7.375	180,429	0	(52)	0	0	0	264,000	02/06/2025
7144501		DOVER	DE		05/11/2023	7.840	200,460	0	(85)	0	0	0	325,875	02/06/2025
7144502		CHICAGO	IL		05/11/2023	7.898	139,163	0	(66)	0	0	0	210,000	
7144503		JACKSONVILLE	FL		05/11/2023	7.490	118,190	0	(41)	0	0	0	158,400	02/06/2025
7144504		JACKSONVILLE	FL		05/11/2023	7.640	95,416	0	(37)	0	0	0	150,260	02/06/2025
7144505		KALAMAZOO	MI		05/11/2023	7.165	123,774	0	(42)	0	0	0	126,447	02/06/2025
7144506		BALTIMORE	MD		05/11/2023	7.365	143,235	0	(51)	0	0	0	189,060	02/06/2025
7144507		SUMTER	SC		05/11/2023	7.308	128,840	0	(48)	0	0	0	299,500	02/28/2025
7144511		BALTIMORE	MD		05/11/2023	7.473	87,792	0	(42)	0	0	0	298,660	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144512		BALTIMORE	MD		05/11/2023	7.633	109,968	0	(53)	0	0	0	287,730	02/06/2025
7144513		WETUMPKA	AL		05/11/2023	7.657	131,028	0	(54)	0	0	0	224,896	02/06/2025
7144514		BALTIMORE	MD		05/11/2023	8.000	118,937	0	(31)	0	0	0	190,096	02/06/2025
7144515		WESTLAND	MI		05/11/2023	6.673	84,930	0	(4)	0	0	0	158,720	02/06/2025
7144516		TERRE HAUTE	IN		05/11/2023	7.632	106,683	0	(49)	0	0	0	148,960	02/06/2025
7144517		WESTLAND	MI		05/11/2023	6.673	77,160	0	(5)	0	0	0	184,800	02/06/2025
7144518		WESTLAND	MI		05/11/2023	6.673	76,477	0	(5)	0	0	0	159,460	02/06/2025
7144519		WESTLAND	MI		05/11/2023	6.673	78,526	0	(5)	0	0	0	163,680	02/06/2025
7144520		WESTLAND	MI		05/11/2023	6.673	75,112	0	(4)	0	0	0	158,600	02/06/2025
7144521		BALTIMORE	MD		05/11/2023	7.548	152,321	0	(70)	0	0	0	154,100	02/28/2025
7144522		WASHINGTON	DC		05/11/2023	7.500	98,843	0	(69)	0	0	0	157,974	02/06/2025
7144523		MARKHAM	IL		05/11/2023	8.048	128,140	0	(35)	0	0	0	208,740	02/06/2025
7144524		BALTIMORE	MD		05/11/2023	7.298	128,173	0	(47)	0	0	0	174,348	02/06/2025
7144525		BALTIMORE	MD		05/11/2023	7.298	162,101	0	(59)	0	0	0	236,652	02/06/2025
7144526		PIKESVILLE	MD		05/11/2023	7.298	198,553	0	(73)	0	0	0	299,048	02/06/2025
7144527		PHILADELPHIA	PA		05/11/2023	7.770	124,434	0	1,234	0	0	0	170,000	10/01/2025
7144528		GREENVILLE	SC		05/11/2023	7.448	122,052	0	(60)	0	0	0	330,200	02/06/2025
7144532		ABERDEEN	MD		05/11/2023	7.382	185,349	0	(74)	0	0	0	214,361	02/06/2025
7144533		DETROIT	MI		05/11/2023	7.865	74,923	0	(36)	0	0	0	121,250	02/06/2025
7144534		SAINT LOUIS	MO		05/11/2023	7.540	115,743	0	(56)	0	0	0	135,318	02/06/2025
7144536		JACKSONVILLE	FL		05/11/2023	7.615	130,562	0	(48)	0	0	0	134,470	02/06/2025
7144537		JACKSONVILLE	FL		05/11/2023	7.615	130,562	0	(48)	0	0	0	134,470	02/06/2025
7144539		SCHAUMBURG	IL		05/11/2023	7.340	311,152	0	(124)	0	0	0	568,675	02/06/2025
7144540		DYERSBURG	TN		05/11/2023	7.390	90,599	0	(34)	0	0	0	147,420	02/06/2025
7144541		DYERSBURG	TN		05/11/2023	7.390	90,599	0	(34)	0	0	0	147,368	02/06/2025
7144542		NORWALK	CT		05/11/2023	6.982	371,962	0	(87)	0	0	0	782,564	02/06/2025
7144543		BALTIMORE	MD		05/11/2023	7.627	182,440	0	(33)	0	0	0	230,000	02/06/2025
7144544		MILLVILLE	NJ		05/11/2023	8.500	214,861	0	(53)	0	0	0	375,040	02/06/2025
7144545		MIAMISBURG	OH		05/11/2023	7.665	258,160	0	(125)	0	0	0	390,000	02/28/2025
7144546		KNOXVILLE	TN		05/11/2023	7.332	248,414	0	(16)	0	0	0	293,210	02/06/2025
7144547		KNOXVILLE	TN		05/11/2023	7.207	244,538	0	63	0	0	0	268,400	02/06/2025
7144548		PHILADELPHIA	PA		05/11/2023	7.557	108,198	0	(11)	0	0	0	121,500	02/06/2025
7144549		WILMINGTON	DE		05/11/2023	7.490	156,340	0	(32)	0	0	0	223,750	02/06/2025
7144550		INDIANAPOLIS	IN		05/11/2023	6.190	137,671	0	9	0	0	0	220,000	02/06/2025
7144551		CLIFTON PARK	NY		05/11/2023	7.057	149,543	0	0	0	0	0	205,000	
7144552		BALTIMORE	MD		05/11/2023	7.333	161,372	0	81	0	0	0	230,000	02/28/2025
7144553		BALTIMORE	MD		05/11/2023	7.718	160,370	0	90	0	0	0	175,500	02/28/2025
7144554		HOUSTON	TX		05/11/2023	7.273	137,866	0	(51)	0	0	0	263,742	02/06/2025
7144555		BALTIMORE	MD		05/11/2023	7.343	161,380	0	84	0	0	0	215,000	02/06/2025
7144556		SAINT LOUIS	MO		05/11/2023	8.115	78,581	0	(37)	0	0	0	118,584	02/06/2025
7144558		JACKSONVILLE	FL		05/11/2023	7.507	121,237	0	(53)	0	0	0	208,444	02/06/2025
7144559		BALTIMORE	MD		05/11/2023	7.882	307,589	0	(81)	0	0	0	410,000	02/28/2025
7144560		DUNDALK	MD		05/11/2023	7.232	140,362	0	(48)	0	0	0	182,834	02/06/2025
7144561		DUNDALK	MD		05/11/2023	7.232	143,735	0	(47)	0	0	0	236,220	02/06/2025
7144564		PORTSMOUTH	VA		05/11/2023	7.232	94,053	0	(36)	0	0	0	230,747	02/06/2025
7144565		NORTH HAVEN	CT		05/11/2023	7.533	458,503	0	(88)	0	0	0	709,856	02/06/2025
7144566		COLUMBIA	SC		05/11/2023	7.610	123,750	0	(31)	0	0	0	140,970	02/06/2025
7144568		BRISTOL	CT		05/11/2023	7.792	259,876	0	(6,091)	0	0	0	429,520	02/06/2025
7144570		TALLAHASSEE	FL		05/11/2023	7.775	110,914	0	(17)	0	0	0	178,088	02/06/2025
7144571		VILLA PARK	IL		05/11/2023	7.440	263,249	0	(115)	0	0	0	400,000	02/06/2025
7144572		OAK LAWN	IL		05/11/2023	7.440	240,522	0	(100)	0	0	0	359,605	02/06/2025
7144573		MOUNT HOLLY	NJ		05/11/2023	7.475	156,714	0	(52)	0	0	0	260,680	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144574		PETERSBURG	VA		05/11/2023	7.940	98,957	0	(41)	0	0	0	188,340	02/06/2025
7144575		COVINGTON	KY		05/11/2023	7.257	121,002	0	(49)	0	0	0	277,200	02/06/2025
7144577		FAYETTEVILLE	NC		05/11/2023	7.365	157,249	0	(62)	0	0	0	252,444	02/06/2025
7144579		WESTFIELD	MA		05/11/2023	7.873	268,046	0	(56)	0	0	0	379,960	02/06/2025
7144581		PHILADELPHIA	PA		05/11/2023	7.432	103,606	0	(11)	0	0	0	132,600	02/06/2025
7144583		TAMPA	FL		05/11/2023	6.223	250,051	0	19	0	0	0	533,120	02/06/2025
7144584		SAINT PAUL	MN		05/11/2023	7.015	155,742	0	(40)	0	0	0	268,878	02/06/2025
7144585		PASADENA	TX		05/11/2023	7.782	215,257	0	(103)	0	0	0	325,000	02/06/2025
7144586		PHILADELPHIA	PA		05/11/2023	7.250	142,374	0	0	0	0	0	225,000	07/01/2024
7144587		FAYETTEVILLE	NC		05/11/2023	7.215	105,558	0	(71)	0	0	0	217,770	02/06/2025
7144588		PHILADELPHIA	PA		05/11/2023	6.950	255,215	0	(18)	0	0	0	274,770	02/06/2025
7144589		DETROIT	MI		05/11/2023	6.494	187,959	0	(16)	0	0	0	238,680	02/06/2025
7144590		DUNDALK	MD		05/11/2023	7.468	195,127	0	(75)	0	0	0	258,000	02/06/2025
7144591		COLUMBUS	OH		05/11/2023	7.740	254,494	0	(62)	0	0	0	340,000	
7144592		COLUMBUS	OH		05/11/2023	7.740	123,837	0	(26)	0	0	0	134,064	02/06/2025
7144593		COLUMBUS	OH		05/11/2023	7.890	115,740	0	(24)	0	0	0	155,000	
7144594		COLUMBUS	OH		05/11/2023	7.890	105,772	0	(44)	0	0	0	140,000	02/28/2025
7144595		PHILADELPHIA	PA		05/11/2023	7.682	117,226	0	(12)	0	0	0	156,250	02/06/2025
7144597		CLARKSVILLE	TN		05/15/2023	7.560	139,664	0	74	0	0	0	263,968	02/06/2025
7144598		MILLVILLE	NJ		05/15/2023	6.870	84,322	0	65	0	0	0	262,500	02/28/2025
7144600		SAVANNAH	GA		05/15/2023	7.060	160,887	0	(34)	0	0	0	317,034	02/06/2025
7144601		WEST PALM BEACH	FL		05/15/2023	6.800	168,333	0	(18)	0	0	0	360,720	02/06/2025
7144603		DURHAM	NC		05/15/2023	7.620	133,130	0	69	0	0	0	186,992	02/06/2025
7144605		GREENVILLE	SC		05/15/2023	7.370	132,279	0	78	0	0	0	230,640	02/06/2025
7144606		CLEARWATER	FL		05/15/2023	7.520	212,784	0	110	0	0	0	440,000	
7144608		BRYAN	TX		05/15/2023	7.930	289,234	0	130	0	0	0	910,350	02/06/2025
7144609		BRYAN	TX		05/15/2023	7.930	294,493	0	132	0	0	0	921,060	02/06/2025
7144610		INDIANAPOLIS	IN		05/15/2023	6.370	171,658	0	227	0	0	0	245,000	02/06/2025
7144611		PHILADELPHIA	PA		05/15/2023	7.860	117,394	0	(36)	0	0	0	152,950	02/06/2025
7144612		HOUSTON	TX		05/15/2023	7.970	151,173	0	(62)	0	0	0	288,078	02/06/2025
7144616		BALTIMORE	MD		05/15/2023	7.430	156,156	0	52	0	0	0	189,390	02/06/2025
7144617		GREENVILLE	SC		05/15/2023	7.370	210,047	0	(42)	0	0	0	353,000	02/06/2025
7144619		OPA-LOCKA	FL		05/15/2023	7.990	184,851	0	(1,355)	0	0	0	552,296	02/06/2025
7144620		TONEY	AL		05/15/2023	7.630	146,540	0	(37)	0	0	0	228,825	02/06/2025
7144621		JACKSONVILLE	FL		05/15/2023	7.530	150,233	0	(67)	0	0	0	211,926	02/06/2025
7144622		MEMPHIS	TN		05/15/2023	7.930	103,030	0	(36)	0	0	0	160,500	02/06/2025
7144623		LEHIGH ACRES	FL		05/15/2023	6.680	161,945	0	(20)	0	0	0	277,875	02/06/2025
7144624		MEMPHIS	TN		05/15/2023	6.260	126,111	0	137	0	0	0	221,390	02/06/2025
7144625		MIAMI	FL		05/15/2023	7.300	478,499	0	404	0	0	0	574,200	02/28/2025
7144626		DALLAS	TX		05/15/2023	6.960	235,570	0	(79)	0	0	0	606,050	02/06/2025
7144628		MESQUITE	TX		05/15/2023	7.130	207,582	0	(95)	0	0	0	370,548	02/06/2025
7144629		SYRACUSE	NY		05/15/2023	7.210	164,723	0	97	0	0	0	332,100	02/06/2025
7144630		MACON	GA		05/15/2023	7.730	96,600	0	(42)	0	0	0	103,680	02/06/2025
7144631		COLUMBUS	OH		05/15/2023	7.150	142,231	0	(37)	0	0	0	230,000	
7144632		COLUMBUS	OH		05/15/2023	6.730	101,554	0	39	0	0	0	186,824	02/06/2025
7144634		MONTGOMERY	AL		05/15/2023	7.010	98,367	0	56	0	0	0	161,463	02/06/2025
7144635		DETROIT	MI		05/15/2023	7.730	100,882	0	54	0	0	0	134,260	02/06/2025
7144636		MUSKEGON	MI		05/15/2023	7.010	124,738	0	197	0	0	0	240,640	02/06/2025
7144637		TIETON	WA		05/15/2023	6.930	224,380	0	(70)	0	0	0	446,355	02/06/2025
7144638		MESQUITE	TX		05/15/2023	7.180	195,812	0	(86)	0	0	0	367,657	02/06/2025
7144639		SIMPSONVILLE	SC		05/15/2023	7.230	136,238	0	64	0	0	0	225,148	02/06/2025
7144640		HARVEST	AL		05/15/2023	7.080	225,282	0	(89)	0	0	0	392,788	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144641		CORPUS CHRISTI	TX		05/15/2023	7.280	116,467	0	48	0	0	0	192,812	02/06/2025
7144642		DENVER	CO		05/15/2023	7.240	195,190	0	84	0	0	0	406,600	02/28/2025
7144643		SAVANNAH	GA		05/15/2023	7.360	210,744	0	(97)	0	0	0	434,910	02/06/2025
7144644		CHARLOTTE	NC		05/15/2023	7.540	207,569	0	(92)	0	0	0	321,425	02/06/2025
7144645		MEMPHIS	TN		05/15/2023	7.080	86,501	0	45	0	0	0	91,000	02/06/2025
7144646		PETERSBURG	VA		05/15/2023	7.410	111,456	0	(50)	0	0	0	252,500	02/06/2025
7144647		TUCSON	AZ		05/15/2023	7.420	177,698	0	(40)	0	0	0	364,112	02/06/2025
7144648		PASADENA	TX		05/15/2023	7.950	162,840	0	45	0	0	0	271,320	02/06/2025
7144649		YPSILANTI	MI		05/15/2023	7.800	120,744	0	(51)	0	0	0	224,688	02/06/2025
7144650		DECATUR	AL		05/15/2023	7.230	139,895	0	(57)	0	0	0	231,880	02/06/2025
7144652		OVERLAND	MO		05/15/2023	7.500	71,918	0	(35)	0	0	0	137,655	02/06/2025
7144653		GULFPORT	MS		05/15/2023	7.210	84,105	0	43	0	0	0	140,466	02/06/2025
7144654		JACKSONVILLE	FL		05/15/2023	7.370	299,566	0	(134)	0	0	0	445,333	02/06/2025
7144656		AKRON	OH		05/15/2023	7.850	268,977	0	62	0	0	0	350,204	02/06/2025
7144658		KNOXVILLE	TN		05/15/2023	7.500	208,736	0	121	0	0	0	264,270	02/06/2025
7144659		OVERLAND	MO		05/15/2023	7.270	95,969	0	(51)	0	0	0	109,595	02/06/2025
7144660		PORT RICHEY	FL		05/15/2023	7.960	182,016	0	(113)	0	0	0	277,020	02/06/2025
7144661		TAMPA	FL		05/15/2023	7.120	177,446	0	(35)	0	0	0	283,320	02/06/2025
7144662		FREEHOLD	NJ		05/15/2023	7.270	340,523	0	(148)	0	0	0	461,700	02/06/2025
7144663		FREEHOLD	NJ		05/15/2023	7.420	367,570	0	(165)	0	0	0	559,915	02/06/2025
7144664		SANFORD	FL		05/15/2023	7.210	131,851	0	61	0	0	0	211,560	02/06/2025
7144665		HANOVER	PA		05/15/2023	7.350	138,152	0	59	0	0	0	213,200	02/06/2025
7144667		HOUSTON	TX		05/15/2023	7.650	146,227	0	(72)	0	0	0	278,640	02/06/2025
7144668		CARROLLTON	GA		05/15/2023	6.900	133,620	0	78	0	0	0	309,800	02/28/2025
7144669		WILLINGBORO	NJ		05/15/2023	7.650	236,668	0	(115)	0	0	0	387,408	02/06/2025
7144670		WINSLOW TOWNSHIP	NJ		05/15/2023	7.650	209,382	0	76	0	0	0	359,520	02/06/2025
7144671		WINSTON-SALEM	NC		05/15/2023	7.210	91,820	0	(31)	0	0	0	106,640	02/06/2025
7144672		INDIANAPOLIS	IN		05/15/2023	6.000	163,802	0	202	0	0	0	257,000	02/06/2025
7144673		MILWAUKEE	WI		05/15/2023	7.360	97,965	0	(29)	0	0	0	122,540	02/06/2025
7144674		FRANKLIN	WI		05/15/2023	6.900	242,371	0	167	0	0	0	471,752	02/06/2025
7144675		MESQUITE	TX		05/15/2023	6.950	237,489	0	(32)	0	0	0	353,100	02/06/2025
7144677		ELLENWOOD	GA		05/15/2023	6.950	190,056	0	(28)	0	0	0	230,575	02/06/2025
7144679		MISSION	TX		05/15/2023	6.860	121,495	0	97	0	0	0	207,355	02/06/2025
7144681		TONAWANDA	NY		05/15/2023	7.010	151,938	0	(28)	0	0	0	258,625	02/06/2025
7144682		BUFFALO	NY		05/15/2023	7.160	162,945	0	(33)	0	0	0	263,880	02/06/2025
7144683		HUNTSVILLE	AL		05/15/2023	6.940	134,876	0	274	0	0	0	168,910	02/06/2025
7144684		FREDERICK	MD		05/15/2023	7.110	253,138	0	161	0	0	0	389,556	02/06/2025
7144686		DELAND	FL		05/15/2023	6.720	72,805	0	63	0	0	0	202,048	02/06/2025
7144687		TONAWANDA	NY		05/15/2023	7.320	139,323	0	(34)	0	0	0	180,900	02/06/2025
7144688		CHARLOTTE	NC		05/15/2023	5.820	237,148	0	347	0	0	0	390,942	02/06/2025
7144690		EASTPOINTE	MI		05/15/2023	6.910	89,944	0	(14)	0	0	0	156,780	02/06/2025
7144691		YPSILANTI CHARTER TOWNSHIP	MI		05/15/2023	7.670	118,587	0	73	0	0	0	208,230	02/06/2025
7144692		BALTIMORE	MD		05/15/2023	6.900	84,927	0	(13)	0	0	0	151,200	02/06/2025
7144693		ATLANTA	GA		05/15/2023	6.870	352,289	0	253	0	0	0	615,330	02/06/2025
7144694		ATLANTA	GA		05/15/2023	6.820	134,098	0	92	0	0	0	386,080	02/06/2025
7144697		BALTIMORE	MD		05/18/2023	7.610	177,187	0	(44)	0	0	0	228,000	09/14/2025
7144699		DECATUR	GA		05/18/2023	7.073	171,661	0	(53)	0	0	0	299,300	01/22/2025
7144700		PONTIAC	MI		05/18/2023	7.257	74,381	0	(26)	0	0	0	123,000	01/22/2025
7144701		SANTA ROSA BEACH	FL		05/18/2023	7.432	393,563	0	(112)	0	0	0	588,400	01/22/2025
7144702		CAPITOL HEIGHTS	MD		05/18/2023	7.215	129,601	0	(60)	0	0	0	316,700	01/22/2025
7144703		EUSTIS	FL		05/18/2023	6.843	169,580	0	(33)	0	0	0	290,800	
7144704		STAFFORD	VA		05/18/2023	6.998	145,321	0	(37)	0	0	0	272,300	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144705		LANSING	IL		05/18/2023	7.773	129,773	0	41	0	0	0	137,000	01/23/2025
7144707		LEES SUMMIT	MO		05/18/2023	6.665	103,496	0	(15)	0	0	0	251,300	01/22/2025
7144708		LEES SUMMIT	MO		05/18/2023	6.800	109,114	0	(19)	0	0	0	250,400	01/22/2025
7144709		BALTIMORE	MD		05/18/2023	7.548	114,709	0	(57)	0	0	0	150,000	09/13/2025
7144710		WILMINGTON	DE		05/18/2023	7.515	160,867	0	(73)	0	0	0	263,400	01/23/2025
7144711		BRISTOL	CT		05/18/2023	7.465	211,574	0	(80)	0	0	0	303,810	02/06/2025
7144712		DYERSBURG	TN		05/18/2023	7.390	90,571	0	(33)	0	0	0	135,200	01/22/2025
7144713		ELIZABETH	PA		05/18/2023	8.057	87,059	0	9	0	0	0	136,000	01/23/2025
7144714		WARE	MA		05/18/2023	8.115	304,697	0	(149)	0	0	0	334,600	01/22/2025
7144715		DAYTON	OH		05/18/2023	7.948	84,828	0	(49)	0	0	0	96,000	01/23/2025
7144716		HOUSTON	TX		05/18/2023	7.232	77,645	0	(26)	0	0	0	110,200	01/22/2025
7144718		READING	PA		05/18/2023	7.957	82,533	0	(8)	0	0	0	146,200	01/22/2025
7144719		ROCHESTER HILLS	MI		05/18/2023	8.090	132,654	0	(54)	0	0	0	201,000	01/22/2025
7144720		KANSAS CITY	KS		05/18/2023	7.315	92,146	0	(32)	0	0	0	111,000	01/23/2025
7144721		NORTH SYRACUSE	NY		05/18/2023	6.823	86,859	0	(15)	0	0	0	173,000	01/23/2025
7144722		WHITEHALL	PA		05/18/2023	7.827	201,728	0	15	0	0	0	293,800	01/22/2025
7144723		GARY	IN		05/18/2023	7.848	119,218	0	(56)	0	0	0	144,000	01/23/2025
7144724		BALTIMORE	MD		05/18/2023	7.715	190,195	0	(39)	0	0	0	265,320	02/06/2025
7144725		ESSEX	MD		05/18/2023	7.882	188,008	0	(48)	0	0	0	235,000	01/23/2025
7144727		BALTIMORE	MD		05/18/2023	7.273	154,462	0	(53)	0	0	0	220,000	09/14/2025
7144728		PHILADELPHIA	PA		05/18/2023	7.432	133,351	0	(18)	0	0	0	159,000	01/22/2025
7144729		HICKORY	NC		05/18/2023	6.607	129,095	0	(9)	0	0	0	155,300	01/22/2025
7144731		NEW CASTLE	DE		05/18/2023	7.515	122,083	0	(56)	0	0	0	166,000	01/23/2025
7144734		ASHEVILLE	NC		05/18/2023	6.877	432,169	0	(85)	0	0	0	678,000	01/23/2025
7144735		DICKINSON	TX		05/18/2023	7.260	244,204	0	(24)	0	0	0	383,300	01/22/2025
7144736		DUNDALK	MD		05/18/2023	7.448	113,201	0	(50)	0	0	0	189,800	01/22/2025
7144737		DUNDALK	MD		05/18/2023	7.650	159,277	0	(36)	0	0	0	197,200	01/22/2025
7144738		BALTIMORE	MD		05/18/2023	7.610	205,920	0	(52)	0	0	0	238,000	09/14/2025
7144740		KANSAS CITY	MO		05/18/2023	7.490	118,965	0	(22)	0	0	0	182,700	01/22/2025
7144741		HEBRON	CT		05/18/2023	6.957	222,010	0	(47)	0	0	0	340,000	01/23/2025
7144742		CEDAR CITY	UT		05/18/2023	6.792	313,071	0	(35)	0	0	0	339,500	01/22/2025
7144744		BALTIMORE	MD		05/18/2023	7.382	158,834	0	(32)	0	0	0	197,500	09/13/2025
7144745		HOPEWELL	VA		05/18/2023	7.640	145,226	0	(35)	0	0	0	194,000	01/23/2025
7144746		DENTON	MD		05/18/2023	7.790	178,059	0	(80)	0	0	0	335,300	
7144747		PHILADELPHIA	PA		05/18/2023	7.432	131,279	0	(17)	0	0	0	190,000	01/23/2025
7144748		BALTIMORE	MD		05/18/2023	6.048	109,095	0	17	0	0	0	187,000	09/13/2025
7144749		HAGERSTOWN	MD		05/18/2023	7.690	98,333	0	31	0	0	0	135,400	01/22/2025
7144753		AKRON	OH		05/19/2023	7.250	93,636	0	62	0	0	0	146,000	05/07/2025
7144754		NEWPORT NEWS	VA		05/19/2023	7.000	117,721	0	72	0	0	0	166,200	01/22/2025
7144756		SEABROOK	SC		05/19/2023	7.250	208,871	0	(59)	0	0	0	300,000	01/22/2025
7144757		COLUMBUS	GA		05/19/2023	7.000	85,274	0	(16)	0	0	0	110,000	01/22/2025
7144758		WARNER ROBINS	GA		05/19/2023	7.000	82,802	0	(16)	0	0	0	117,000	01/23/2025
7144759		NEW ORLEANS	LA		05/19/2023	7.000	101,882	0	116	0	0	0	215,000	
7144760		CONROE	TX		05/19/2023	7.125	138,899	0	88	0	0	0	221,300	01/22/2025
7144764		WEST CHESTER	OH		05/19/2023	6.875	143,259	0	(5)	0	0	0	166,300	01/22/2025
7144766		COLORADO SPRINGS	CO		05/19/2023	7.250	428,833	0	229	0	0	0	555,000	01/22/2025
7144767		ROME	GA		05/19/2023	7.125	170,415	0	104	0	0	0	271,800	
7144768		ROME	GA		05/19/2023	7.000	176,463	0	121	0	0	0	185,500	01/22/2025
7144769		OCALA	FL		05/19/2023	7.125	162,167	0	99	0	0	0	295,680	02/06/2025
7144771		JONESBORO	GA		05/19/2023	7.125	177,426	0	(54)	0	0	0	247,400	01/22/2025
7144775		LOCUST	NC		06/05/2023	6.125	196,900	0	325	0	0	0	316,800	
7144776		HARRAH	OK		06/05/2023	6.000	145,177	0	92	0	0	0	233,900	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144777		JASPER	GA		06/05/2023	6.750	104,330	0	19	0	0	0	180,000	01/23/2025
7144778		LOUISBURG	NC		06/05/2023	6.000	188,228	0	341	0	0	0	303,700	
7144779		RICHMOND	VA		06/05/2023	7.375	337,005	0	28	0	0	0	517,000	01/23/2025
7144782		RACINE	WI		06/05/2023	7.250	160,106	0	5	0	0	0	267,000	01/23/2025
7144783		RACINE	WI		06/05/2023	7.125	189,263	0	401	0	0	0	278,000	
7144784		STURTEVANT	WI		06/05/2023	7.125	183,459	0	212	0	0	0	324,000	01/23/2025
7144785		RACINE	WI		06/05/2023	7.000	181,116	0	403	0	0	0	255,000	01/23/2025
7144786		RACINE	WI		06/05/2023	7.000	101,970	0	216	0	0	0	271,000	01/23/2025
7144787		COLUMBUS	OH		06/05/2023	6.375	98,472	0	36	0	0	0	155,500	
7144788		TAMPA	FL		06/05/2023	6.500	227,843	0	83	0	0	0	419,000	01/23/2025
7144789		MONTGOMERY	AL		06/05/2023	6.250	123,703	0	206	0	0	0	211,900	01/22/2025
7144790		HUMBLE	TX		06/05/2023	6.125	273,878	0	363	0	0	0	332,900	01/22/2025
7144791		INDIANAPOLIS	IN		06/05/2023	7.125	182,485	0	29	0	0	0	238,000	01/23/2025
7144792		LADSON	SC		06/05/2023	7.000	227,981	0	283	0	0	0	313,000	01/23/2025
7144793		JACKSONVILLE	FL		06/05/2023	6.750	237,660	0	115	0	0	0	360,000	01/22/2025
7144795		BETHLEHEM	PA		06/05/2023	6.500	113,056	0	40	0	0	0	165,300	01/22/2025
7144796		CINCINNATI	OH		06/05/2023	7.500	241,060	0	(1)	0	0	0	305,000	
7144798		PHILADELPHIA	PA		06/05/2023	6.875	145,623	0	176	0	0	0	215,000	01/23/2025
7144799		LOUISVILLE	KY		06/05/2023	7.250	98,136	0	75	0	0	0	170,700	01/22/2025
7144800		PHILADELPHIA	PA		06/05/2023	6.125	127,704	0	218	0	0	0	158,000	01/23/2025
7144803		WESTVILLE	NJ		06/05/2023	6.500	128,304	0	201	0	0	0	163,000	01/23/2025
7144804		AUSTELL	GA		06/05/2023	7.125	105,410	0	1	0	0	0	140,300	01/22/2025
7144808		BALTIMORE	MD		06/05/2023	7.500	210,333	0	0	0	0	0	270,000	09/17/2025
7144809		BALTIMORE	MD		06/05/2023	7.500	163,946	0	(13)	0	0	0	220,000	01/22/2025
7144810		PHILADELPHIA	PA		06/05/2023	6.875	99,417	0	130	0	0	0	102,000	01/23/2025
7144811		HORN LAKE	MS		06/05/2023	6.875	119,877	0	4	0	0	0	134,900	01/22/2025
7144812		AUSTELL	GA		06/05/2023	7.500	109,213	0	(14)	0	0	0	142,700	01/22/2025
7144813		AUSTELL	GA		06/05/2023	7.500	109,213	0	(14)	0	0	0	139,600	01/22/2025
7144814		AUSTELL	GA		06/05/2023	7.500	109,213	0	(14)	0	0	0	136,100	01/22/2025
7144815		MELBOURNE	FL		06/05/2023	6.750	130,674	0	23	0	0	0	156,000	01/23/2025
7144820		DAYTON	OH		06/05/2023	7.250	124,713	0	133	0	0	0	222,000	
7144821		AUGUSTA	GA		06/05/2023	7.250	125,388	0	(13)	0	0	0	144,000	01/23/2025
7144822		GLOVERSVILLE	NY		06/05/2023	8.125	100,873	0	(41)	0	0	0	145,000	01/23/2025
7144825		WOODLYNNE	NJ		06/05/2023	6.000	82,557	0	148	0	0	0	225,300	01/22/2025
7144826		BALTIMORE	MD		06/05/2023	6.125	81,940	0	18	0	0	0	159,100	01/22/2025
7144827		FRANKLIN	IN		06/05/2023	6.000	188,506	0	286	0	0	0	304,800	01/22/2025
7144830		MARYVILLE	MO		06/05/2023	6.750	111,925	0	(11)	0	0	0	156,000	01/23/2025
7144831		KANSAS CITY	MO		06/05/2023	6.500	150,633	0	6	0	0	0	210,000	01/23/2025
7144832		ROCKFORD	IL		06/05/2023	7.646	93,802	0	(38)	0	0	0	127,000	01/22/2025
7144833		BALTIMORE	MD		06/05/2023	6.820	152,852	0	(19)	0	0	0	225,000	01/22/2025
7144835		LAS VEGAS	NV		06/05/2023	6.500	192,842	0	(17)	0	0	0	345,200	01/22/2025
7144836		CLEVELAND	OH		06/05/2023	6.393	101,564	0	24	0	0	0	135,000	01/23/2025
7144837		KANSAS CITY	MO		06/05/2023	6.375	98,334	0	122	0	0	0	208,200	01/22/2025
7144838		ROSSVILLE	GA		06/05/2023	6.000	123,258	0	171	0	0	0	177,000	01/23/2025
7144839		PROVIDENCE	RI		06/05/2023	6.875	226,438	0	190	0	0	0	636,000	01/23/2025
7144840		CLEVELAND	OH		06/05/2023	7.750	80,282	0	61	0	0	0	155,000	05/03/2025
7144841		BALTIMORE	MD		06/05/2023	6.486	125,482	0	6	0	0	0	175,000	09/16/2025
7144843		ELIZABETH	NJ		06/05/2023	6.375	407,239	0	113	0	0	0	761,200	
7144844		LIBERTY	MO		06/05/2023	6.490	93,031	0	5	0	0	0	164,000	01/23/2025
7144848		PETERSBURG	VA		06/05/2023	7.375	183,890	0	(34)	0	0	0	250,000	
7144849		DESTIN	FL		06/05/2023	7.093	1,448,777	0	1,013	0	0	0	1,754,600	01/22/2025
7144850		FREDERICK	MD		06/05/2023	6.997	378,004	0	(67)	0	0	0	515,900	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144851		BALTIMORE	MD		06/05/2023	6.460	150,582	0	9	0	0	0	210,000	01/23/2025
7144853		BALTIMORE	MD		06/05/2023	6.729	94,138	0	(4)	0	0	0	130,000	01/23/2025
7144854		PHILADELPHIA	PA		06/05/2023	7.505	118,098	0	93	0	0	0	162,000	01/22/2025
7144855		BALTIMORE	MD		06/05/2023	7.125	125,451	0	(31)	0	0	0	138,000	01/23/2025
7144856		PATERSON	NJ		06/05/2023	7.125	377,678	0	(64)	0	0	0	792,500	
7144857		SAN ANTONIO	TX		06/05/2023	7.600	130,159	0	47	0	0	0	214,800	01/22/2025
7144860		SLIDELL	LA		06/05/2023	7.250	100,430	0	61	0	0	0	136,000	01/22/2025
7144861		ATLANTA	GA		06/05/2023	7.189	185,535	0	111	0	0	0	255,200	01/22/2025
7144862		BALTIMORE	MD		06/05/2023	7.500	221,233	0	(37)	0	0	0	290,000	12/02/2025
7144863		BALTIMORE	MD		06/05/2023	7.500	220,846	0	(37)	0	0	0	300,000	01/22/2025
7144864		NEW ORLEANS	LA		06/05/2023	6.375	121,361	0	(1)	0	0	0	136,000	01/23/2025
7144865		RICHMOND	VA		06/05/2023	7.625	225,143	0	84	0	0	0	259,000	01/23/2025
7144866		NORTH CHARLESTON	SC		06/05/2023	6.999	172,004	0	(42)	0	0	0	204,000	01/23/2025
7144867		HOBART	IN		06/05/2023	7.600	88,745	0	35	0	0	0	144,600	01/22/2025
7144868		KANSAS CITY	MO		06/05/2023	6.750	166,969	0	(15)	0	0	0	251,000	01/23/2025
7144870		WASHINGTON	DC		06/05/2023	6.500	781,692	0	68	0	0	0	1,106,000	01/23/2025
7144871		BALTIMORE	MD		06/05/2023	7.125	111,188	0	(43)	0	0	0	172,500	01/23/2025
7144872		KATY	TX		06/05/2023	6.500	180,725	0	22	0	0	0	275,700	01/22/2025
7144873		GRAND PRAIRIE	TX		06/05/2023	6.750	209,039	0	207	0	0	0	288,100	01/22/2025
7144874		FORT WORTH	TX		06/05/2023	6.250	468,392	0	645	0	0	0	635,000	
7144875		CLEVELAND	OH		06/05/2023	6.875	122,820	0	0	0	0	0	148,000	01/23/2025
7144877		LITHONIA	GA		06/05/2023	6.750	157,400	0	(14)	0	0	0	225,000	01/23/2025
7144878		JACKSONVILLE	FL		06/05/2023	6.250	108,829	0	20	0	0	0	137,000	01/23/2025
7144879		CHARLOTTE	NC		06/05/2023	6.500	158,908	0	12	0	0	0	321,000	01/23/2025
7144880		THORNTON	IL		06/05/2023	7.250	147,930	0	(27)	0	0	0	193,900	01/22/2025
7144881		KANSAS CITY	MO		06/05/2023	7.250	169,979	0	(33)	0	0	0	231,000	01/22/2025
7144883		SMYRNA	GA		06/05/2023	6.625	235,156	0	(12)	0	0	0	394,700	01/22/2025
7144884		CHICAGO	IL		06/05/2023	6.250	296,811	0	62	0	0	0	435,100	
7144885		SALEM	NH		06/05/2023	7.250	128,594	0	(38)	0	0	0	201,300	01/22/2025
7144886		WILMINGTON	DE		06/05/2023	8.250	123,102	0	(48)	0	0	0	283,400	
7144887		PETERSBURG	VA		06/05/2023	7.000	104,718	0	(19)	0	0	0	153,000	01/22/2025
7144888		ALLENTOWN	PA		06/05/2023	6.625	114,642	0	6	0	0	0	245,800	01/22/2025
7144889		HENRICO	VA		06/05/2023	6.875	155,675	0	(5)	0	0	0	228,500	01/22/2025
7144890		CHICAGO	IL		06/05/2023	6.250	107,832	0	19	0	0	0	254,000	01/23/2025
7144891		AUSTELL	GA		06/05/2023	6.625	145,626	0	(16)	0	0	0	245,800	01/22/2025
7144892		HAMMOND	IN		06/05/2023	6.250	124,007	0	31	0	0	0	148,000	01/23/2025
7144893		SAINT PETERSBURG	FL		06/05/2023	6.500	135,320	0	18	0	0	0	302,000	01/22/2025
7144894		HARVEY	IL		06/05/2023	7.125	108,618	0	(18)	0	0	0	208,100	
7144896		LAPORTE	IN		06/05/2023	6.250	96,826	0	12	0	0	0	157,000	01/22/2025
7144897		CALUMET CITY	IL		06/05/2023	6.750	104,621	0	(11)	0	0	0	163,000	01/23/2025
7144901		LOUISVILLE	KY		06/05/2023	6.500	93,268	0	5	0	0	0	151,800	01/22/2025
7144910		PITTSBURGH	PA		05/25/2023	7.500	199,286	0	(23)	0	0	0	403,500	
7144911		BRIDGEPORT	CT		05/25/2023	7.250	126,891	0	(18)	0	0	0	139,000	01/23/2025
7144912		BRONX	NY		05/25/2023	7.500	675,892	0	409	0	0	0	827,000	01/23/2025
7144913		MASTIC BEACH	NY		05/25/2023	7.000	245,173	0	(2)	0	0	0	431,300	01/22/2025
7144914		PRINGLE	PA		05/25/2023	7.375	123,144	0	97	0	0	0	151,000	01/23/2025
7144915		MILLVILLE	NJ		05/25/2023	7.375	107,634	0	67	0	0	0	155,000	01/23/2025
7144918		PHILADELPHIA	PA		05/25/2023	7.500	81,202	0	56	0	0	0	85,000	01/23/2025
7144919		SAVANNAH	GA		05/25/2023	7.250	85,649	0	(11)	0	0	0	188,000	01/23/2025
7144923		JACKSONVILLE	FL		05/31/2023	7.990	104,641	0	(21)	0	0	0	106,000	01/23/2025
7144924		SAN ANGELO	TX		05/31/2023	7.907	98,996	0	(41)	0	0	0	106,700	01/22/2025
7144925		EUCLID	OH		05/31/2023	7.365	90,949	0	(40)	0	0	0	162,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144926		CLEVELAND	OH		05/31/2023	7.790	134,255	0	(13)	0	0	0	182,000	01/23/2025
7144927		CHARLOTTE	NC		05/31/2023	7.515	254,627	0	(120)	0	0	0	370,000	
7144928		TEMPLE	TX		05/31/2023	7.640	201,551	0	(85)	0	0	0	268,000	01/23/2025
7144929		TEMPLE	TX		05/31/2023	7.640	201,551	0	(85)	0	0	0	261,000	01/23/2025
7144931		TROY	NY		05/31/2023	7.515	321,179	0	(120)	0	0	0	606,000	01/23/2025
7144932		PHILADELPHIA	PA		05/31/2023	7.852	234,275	0	0	0	0	0	235,000	12/11/2025
7144933		COLUMBIA	SC		05/31/2023	7.323	100,997	0	(42)	0	0	0	192,000	01/22/2025
7144934		NORTH CHICAGO	IL		05/31/2023	7.590	96,005	0	(46)	0	0	0	127,000	01/23/2025
7144935		CORAM	NY		05/31/2023	6.248	215,255	0	3	0	0	0	303,000	01/23/2025
7144936		BIG RAPIDS	MI		05/31/2023	7.450	95,678	0	(31)	0	0	0	138,500	01/22/2025
7144938		MILWAUKEE	WI		05/31/2023	7.307	218,054	0	(82)	0	0	0	347,500	01/22/2025
7144939		FREDERICKSBURG	VA		05/31/2023	7.340	281,287	0	(116)	0	0	0	535,500	01/22/2025
7144940		CLARKSVILLE	TN		05/31/2023	7.090	200,193	0	(71)	0	0	0	287,000	01/22/2025
7144942		KNOXVILLE	TN		05/31/2023	7.182	180,970	0	(24)	0	0	0	269,000	01/22/2025
7144943		BROWNS MILLS	NJ		05/31/2023	7.250	113,421	0	(36)	0	0	0	218,000	01/23/2025
7144944		EAST CLEVELAND	OH		05/31/2023	7.973	99,491	0	(46)	0	0	0	141,000	01/23/2025
7144945		KANSAS CITY	KS		05/31/2023	7.010	120,313	0	(37)	0	0	0	155,300	01/22/2025
7144946		NEWPORT NEWS	VA		05/31/2023	7.740	202,549	0	(52)	0	0	0	270,000	01/23/2025
7144947		PORT ARTHUR	TX		05/31/2023	7.490	100,920	0	(24)	0	0	0	151,900	01/22/2025
7144948		ATTLEBORO	MA		05/31/2023	7.053	264,348	0	(105)	0	0	0	460,000	
7144949		BALTIMORE	MD		05/31/2023	7.340	212,340	0	(89)	0	0	0	270,000	09/13/2025
7144950		SPARROWS POINT	MD		05/31/2023	7.367	184,226	0	(79)	0	0	0	209,000	01/23/2025
7144951		LINCOLN	NE		05/31/2023	7.823	252,907	0	(65)	0	0	0	337,000	01/22/2025
7144953		BALTIMORE	MD		05/31/2023	7.490	148,158	0	(37)	0	0	0	187,000	09/14/2025
7144954		CHESAPEAKE	VA		05/31/2023	8.010	93,266	0	(43)	0	0	0	143,300	01/22/2025
7144955		BAKERSFIELD	CA		05/31/2023	7.065	146,729	0	(51)	0	0	0	167,000	01/23/2025
7144957		PLANTATION	FL		05/31/2023	6.993	688,061	0	(150)	0	0	0	2,419,400	
7144958		CAMDEN	NJ		05/31/2023	7.690	100,687	0	(48)	0	0	0	138,000	01/23/2025
7144959		MCKINNEY	TX		05/31/2023	5.948	161,426	0	14	0	0	0	471,100	01/22/2025
7144960		NEWPORT NEWS	VA		05/31/2023	6.273	117,395	0	106	0	0	0	173,000	
7144961		NEWPORT NEWS	VA		05/31/2023	6.273	189,648	0	4	0	0	0	280,000	01/23/2025
7144962		NEWPORT NEWS	VA		05/31/2023	6.273	197,468	0	179	0	0	0	251,000	01/23/2025
7144964		FAYETTEVILLE	NC		05/31/2023	7.652	135,728	0	(35)	0	0	0	193,500	01/22/2025
7144966		MONTGOMERY	AL		05/31/2023	7.110	100,274	0	(34)	0	0	0	148,500	01/22/2025
7144967		CASSELBERRY	FL		05/31/2023	6.790	206,046	0	(52)	0	0	0	287,200	01/22/2025
7144968		TAMPA	FL		05/31/2023	7.277	195,998	0	(23)	0	0	0	283,000	01/23/2025
7144969		GREENWICH	CT		05/31/2023	7.498	1,242,925	0	(261)	0	0	0	5,500,000	
7144970		BALTIMORE	MD		05/31/2023	7.365	138,820	0	(52)	0	0	0	212,000	09/13/2025
7144971		COLUMBUS	OH		05/31/2023	7.890	153,156	0	(31)	0	0	0	205,000	
7144972		COLUMBUS	OH		05/31/2023	6.148	115,000	0	6	0	0	0	119,000	01/23/2025
7144973		EAST HAVEN	CT		05/31/2023	7.340	200,960	0	(93)	0	0	0	251,000	01/23/2025
7144974		WEST HAVEN	CT		05/31/2023	7.240	166,952	0	(73)	0	0	0	252,900	01/23/2025
7144975		HAMILTON	OH		05/31/2023	7.685	91,124	0	(24)	0	0	0	153,300	01/22/2025
7144976		CINCINNATI	OH		05/31/2023	7.485	212,621	0	(50)	0	0	0	320,600	01/22/2025
7144977		BALTIMORE	MD		05/31/2023	6.810	166,701	0	(36)	0	0	0	240,000	09/15/2025
7144979		FREDERICA	DE		06/01/2023	7.750	146,449	0	(49)	0	0	0	151,000	01/23/2025
7144981		DETROIT	MI		06/01/2023	8.375	76,188	0	(30)	0	0	0	87,000	01/23/2025
7144982		DAYTON	OH		06/01/2023	7.590	94,040	0	(24)	0	0	0	107,000	01/23/2025
7144986		ORLANDO	FL		06/01/2023	7.250	148,236	0	(25)	0	0	0	243,000	01/22/2025
7144987		GALLOWAY	NJ		06/01/2023	7.375	185,742	0	(21)	0	0	0	386,600	01/22/2025
7144988		FORT LAUDERDALE	FL		06/01/2023	7.500	259,336	0	(67)	0	0	0	454,000	01/23/2025
7144989		NEWARK	NJ		06/01/2023	7.500	468,801	0	(87)	0	0	0	994,422	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144990		JACKSONVILLE	FL		06/01/2023	8.250	156,136	0	(45)	0	0	0	207,000	01/23/2025
7144991		GLENVILLE	NY		06/01/2023	8.250	162,778	0	(14)	0	0	0	281,100	01/22/2025
7144993		COLUMBUS	OH		06/01/2023	7.375	149,913	0	(26)	0	0	0	283,200	01/22/2025
7144994		PENNSAUKEN	NJ		06/01/2023	7.250	153,447	0	(15)	0	0	0	241,000	01/23/2025
7144995		NEWARK	NJ		06/01/2023	8.250	388,346	0	(153)	0	0	0	924,500	01/22/2025
7144996		PHILADELPHIA	PA		06/01/2023	8.375	155,615	0	2	0	0	0	169,800	01/22/2025
7144997		JACKSONVILLE	NC		06/01/2023	6.910	72,619	0	2	0	0	0	118,500	01/22/2025
7144998		FORT WORTH	TX		06/01/2023	7.375	192,497	0	(54)	0	0	0	265,700	01/22/2025
7144999		OZONE PARK	NY		06/01/2023	8.250	540,461	0	(260)	0	0	0	826,000	01/23/2025
7145000		ALABASTER	AL		06/01/2023	7.375	162,620	0	(27)	0	0	0	226,800	01/22/2025
7145001		OCALA	FL		06/01/2023	7.375	156,902	0	21	0	0	0	265,600	
7145002		COLUMBUS	OH		06/01/2023	7.375	117,272	0	(25)	0	0	0	130,000	01/23/2025
7145003		INDIANAPOLIS	IN		06/01/2023	8.625	162,705	0	(62)	0	0	0	224,200	01/22/2025
7145006		PATERSON	NJ		06/01/2023	7.500	427,481	0	(80)	0	0	0	528,000	01/23/2025
7145007		ANDERSON	SC		06/01/2023	8.000	88,269	0	(35)	0	0	0	95,000	01/23/2025
7145008		HAMILTON	NJ		06/01/2023	7.000	146,993	0	(13)	0	0	0	323,000	01/23/2025
7145010		BIRMINGHAM	AL		06/01/2023	7.500	70,735	0	(21)	0	0	0	107,000	01/23/2025
7145011		PHOENIX	AZ		06/01/2023	7.000	225,177	0	(15)	0	0	0	415,700	01/22/2025
7145012		EAST CHICAGO	IN		06/01/2023	7.625	112,349	0	(28)	0	0	0	133,000	01/23/2025
7145013		NEWARK	NJ		06/01/2023	7.625	194,908	0	(42)	0	0	0	297,000	01/23/2025
7145014		TRENTON	NJ		06/01/2023	7.250	112,250	0	(17)	0	0	0	154,000	01/23/2025
7145016		TRENTON	NJ		06/01/2023	7.375	186,615	0	(34)	0	0	0	273,900	01/22/2025
7145017		CONOVER	NC		06/01/2023	7.750	216,145	0	0	0	0	0	294,500	01/22/2025
7145018		NEWARK	NJ		06/01/2023	7.500	519,410	0	(85)	0	0	0	700,000	
7145019		INDIANAPOLIS	IN		06/01/2023	8.250	85,353	0	(34)	0	0	0	114,000	01/23/2025
7145020		BATON ROUGE	LA		06/01/2023	7.875	240,889	0	(78)	0	0	0	366,800	01/22/2025
7145021		TRENTON	NJ		06/01/2023	7.375	196,267	0	(35)	0	0	0	300,500	01/22/2025
7145022		OLD HICKORY	TN		06/01/2023	8.125	393,740	0	(115)	0	0	0	570,000	
7145024		PHOENIX	AZ		06/01/2023	7.500	256,590	0	(60)	0	0	0	354,500	01/22/2025
7145025		MANSFIELD	TX		06/01/2023	7.625	182,229	0	8	0	0	0	267,500	01/22/2025
7145026		NORTH VERSAILLES	PA		06/01/2023	7.250	109,704	0	(1)	0	0	0	131,800	01/22/2025
7145028		GARY	IN		06/01/2023	7.500	86,982	0	(18)	0	0	0	125,000	01/22/2025
7145031		BROOKLYN	NY		06/01/2023	7.000	490,467	0	(44)	0	0	0	1,137,000	01/23/2025
7145032		DAYTON	OH		06/01/2023	7.500	90,374	0	(18)	0	0	0	170,000	01/23/2025
7145033		HAMILTON	OH		06/05/2023	7.000	106,893	0	104	0	0	0	155,600	01/22/2025
7145034		MIDDLETOWN	OH		06/05/2023	6.875	123,174	0	125	0	0	0	211,200	01/22/2025
7145035		HARRISBURG	PA		06/05/2023	7.500	70,390	0	(7)	0	0	0	84,400	01/22/2025
7145036		CHICAGO	IL		06/05/2023	6.875	171,870	0	(1)	0	0	0	274,300	01/22/2025
7145037		WESTLAND	MI		06/05/2023	7.250	116,967	0	10	0	0	0	177,300	01/22/2025
7145039		WINTER HAVEN	FL		06/05/2023	7.125	126,300	0	99	0	0	0	184,000	01/23/2025
7145040		WACO	TX		06/05/2023	7.125	161,007	0	118	0	0	0	290,000	01/22/2025
7145041		ATLANTA	GA		06/05/2023	6.750	616,080	0	13	0	0	0	1,152,000	01/23/2025
7145042		GREENFIELD	WI		06/05/2023	7.125	247,251	0	209	0	0	0	405,300	01/22/2025
7145043		BENTON	AR		06/05/2023	7.125	122,868	0	96	0	0	0	179,000	01/22/2025
7145044		BROOKLYN	NY		06/05/2023	7.000	414,724	0	377	0	0	0	593,000	01/23/2025
7145045		MARRERO	LA		06/05/2023	7.250	153,015	0	(15)	0	0	0	361,500	
7145046		BALTIMORE	MD		06/05/2023	7.125	111,080	0	(11)	0	0	0	327,000	
7145047		PALM BAY	FL		06/05/2023	6.750	173,618	0	170	0	0	0	240,000	01/23/2025
7145048		PIKESVILLE	MD		06/05/2023	7.500	135,658	0	80	0	0	0	200,000	01/23/2025
7145052		CHICAGO	IL		06/07/2023	6.677	105,882	0	2	0	0	0	136,000	01/23/2025
7145054		BRIDGEPORT	CT		06/07/2023	7.540	286,595	0	(13)	0	0	0	390,000	
7145055		GRIFFIN	GA		06/07/2023	6.148	157,821	0	56	0	0	0	240,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145056		JACKSONVILLE	FL		06/07/2023	7.640	107,672	0	(35)	0	0	0	153,000	01/22/2025
7145057		CHICAGO	IL		06/07/2023	7.865	151,214	0	(62)	0	0	0	255,000	
7145058		HALETHORPE	MD		06/07/2023	7.298	153,056	0	(39)	0	0	0	213,900	01/22/2025
7145059		IRMO	SC		06/07/2023	7.490	122,718	0	(31)	0	0	0	204,500	01/22/2025
7145060		PETERSBURG	VA		06/07/2023	7.890	132,794	0	(17)	0	0	0	230,000	01/23/2025
7145061		PITTSBURGH	PA		06/07/2023	7.332	107,424	0	(11)	0	0	0	116,000	01/23/2025
7145063		WHITESTOWN	NY		06/07/2023	8.240	122,514	0	(30)	0	0	0	202,000	01/23/2025
7145064		GROTON	CT		06/07/2023	6.632	154,685	0	51	0	0	0	182,000	01/23/2025
7145065		DALLAS	TX		06/07/2023	7.665	195,736	0	(16)	0	0	0	254,000	01/23/2025
7145066		BETHLEHEM	PA		06/07/2023	7.607	186,169	0	(18)	0	0	0	202,000	01/22/2025
7145067		COLUMBUS	IN		06/07/2023	8.240	86,893	0	(43)	0	0	0	101,000	01/22/2025
7145069		BALTIMORE	MD		06/07/2023	7.260	151,910	0	(23)	0	0	0	205,000	09/13/2025
7145070		PHILADELPHIA	PA		06/07/2023	7.740	145,612	0	0	0	0	0	250,000	07/02/2024
7145071		PHILADELPHIA	PA		06/07/2023	7.660	120,283	0	0	0	0	0	240,000	07/03/2024
7145072		PHILADELPHIA	PA		06/07/2023	7.815	101,563	0	10	0	0	0	167,300	01/22/2025
7145073		PHILADELPHIA	PA		06/07/2023	7.535	146,852	0	0	0	0	0	236,000	07/05/2024
7145074		PHILADELPHIA	PA		06/07/2023	7.535	120,745	0	0	0	0	0	220,000	07/05/2024
7145080		CANONSBURG	PA		06/07/2023	7.935	127,684	0	14	0	0	0	170,000	01/23/2025
7145081		NAUGATUCK	CT		06/07/2023	8.065	231,086	0	(94)	0	0	0	450,000	01/23/2025
7145082		JACKSONVILLE	FL		06/07/2023	7.565	208,784	0	(50)	0	0	0	299,000	01/23/2025
7145084		COVINGTON	GA		06/07/2023	7.515	143,657	0	690	0	0	0	165,000	01/23/2025
7145085		BALTIMORE	MD		06/07/2023	7.173	169,906	0	(33)	0	0	0	250,000	09/15/2025
7145086		CAMBRIDGE	MD		06/07/2023	7.543	130,241	0	(44)	0	0	0	131,000	01/23/2025
7145087		PHILADELPHIA	PA		06/07/2023	7.832	120,075	0	77	0	0	0	188,600	01/22/2025
7145088		SAINT LOUIS	MO		06/07/2023	7.890	72,912	0	(34)	0	0	0	112,600	01/22/2025
7145092		INDIANAPOLIS	IN		06/07/2023	6.782	142,767	0	(7)	0	0	0	225,000	01/22/2025
7145094		GLENS FALLS	NY		06/07/2023	7.273	156,981	0	10	0	0	0	210,000	01/23/2025
7145096		TOBYHANNA	PA		06/07/2023	7.827	174,162	0	149	0	0	0	258,000	09/11/2024
7145097		BLUE SPRINGS	MO		06/07/2023	7.557	167,573	0	(70)	0	0	0	301,700	01/22/2025
7145098		BALTIMORE	MD		06/07/2023	7.683	167,498	0	(29)	0	0	0	195,000	09/20/2025
7145099		PORTSMOUTH	VA		06/07/2023	6.173	131,552	0	43	0	0	0	209,000	01/23/2025
7145100		BALTIMORE	MD		06/07/2023	7.698	141,283	0	(23)	0	0	0	158,000	09/13/2025
7145101		LAKE CITY	FL		06/07/2023	7.015	137,522	0	(30)	0	0	0	209,000	01/22/2025
7145102		BALTIMORE	MD		06/07/2023	7.100	259,776	0	(48)	0	0	0	385,000	09/13/2025
7145103		DECATUR	GA		06/07/2023	7.057	220,854	0	20	0	0	0	290,100	01/22/2025
7145104		COLUMBUS	OH		06/07/2023	7.115	80,913	0	(15)	0	0	0	127,000	01/23/2025
7145105		BALTIMORE	MD		06/07/2023	7.973	76,255	0	(35)	0	0	0	144,200	09/12/2025
7145106		BROOKLYN	NY		06/07/2023	7.182	1,478,445	0	(207)	0	0	0	2,200,000	01/23/2025
7145109		COLUMBIA	SC		06/07/2023	7.360	130,533	0	(4)	0	0	0	178,000	01/22/2025
7145110		ATLANTA	GA		06/07/2023	7.057	303,433	0	28	0	0	0	430,000	01/23/2025
7145111		CHATTANOOGA	TN		06/07/2023	7.577	154,521	0	(8)	0	0	0	156,700	01/22/2025
7145112		RICHMOND	VA		06/07/2023	6.532	164,553	0	8	0	0	0	316,700	01/22/2025
7145113		NEEDLES	CA		06/07/2023	7.576	170,766	0	(39)	0	0	0	378,500	
7145114		SHELBYVILLE	IN		06/07/2023	7.058	116,537	0	94	0	0	0	163,200	01/22/2025
7145116		ROSSVILLE	GA		06/07/2023	7.178	107,780	0	78	0	0	0	174,500	01/22/2025
7145117		DALLAS	TX		06/07/2023	7.405	203,945	0	137	0	0	0	244,000	01/23/2025
7145118		SIMPSONVILLE	SC		06/07/2023	7.200	239,136	0	175	0	0	0	308,900	01/22/2025
7145119		SPRING	TX		06/07/2023	7.460	88,258	0	(1,037)	0	0	0	225,400	01/22/2025
7145120		WILLIS	TX		06/07/2023	7.557	255,574	0	(34)	0	0	0	305,000	01/23/2025
7145121		HYPOLUXO	FL		06/09/2023	7.140	491,617	0	313	0	0	0	772,600	01/22/2025
7145122		COUNTRY CLUB HILLS	IL		06/09/2023	7.520	132,891	0	69	0	0	0	159,800	01/22/2025
7145123		KINGS MOUNTAIN	NC		06/09/2023	7.370	100,335	0	(15)	0	0	0	232,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145124		ROTONDA WEST	FL		06/09/2023	7.060	234,035	0	124	0	0	0	430,000	01/23/2025
7145126		SAVANNAH	GA		06/09/2023	7.330	337,863	0	(144)	0	0	0	630,000	01/23/2025
7145127		PALATKA	FL		06/09/2023	7.510	177,368	0	61	0	0	0	250,000	01/23/2025
7145128		MARKHAM	IL		06/09/2023	8.010	99,267	0	147	0	0	0	187,600	
7145129		OLD TOWN	ME		06/09/2023	7.470	170,001	0	62	0	0	0	243,000	01/22/2025
7145130		HOUSTON	TX		06/09/2023	7.520	140,545	0	9	0	0	0	243,600	01/22/2025
7145131		TAMPA	FL		06/09/2023	6.900	306,166	0	(90)	0	0	0	397,700	01/22/2025
7145132		LEHIGH ACRES	FL		06/09/2023	7.270	288,349	0	140	0	0	0	415,000	
7145133		PHILADELPHIA	PA		06/09/2023	6.810	200,706	0	(19)	0	0	0	341,900	01/22/2025
7145134		SPRINGFIELD	MA		06/09/2023	7.200	64,655	0	372	0	0	0	310,000	
7145135		ST. PETERSBURG	FL		06/09/2023	7.200	292,733	0	(5)	0	0	0	400,000	01/22/2025
7145136		MEMPHIS	TN		06/09/2023	7.260	282,445	0	112	0	0	0	373,000	01/23/2025
7145137		NORTH CHICAGO	IL		06/09/2023	7.900	105,043	0	75	0	0	0	170,000	01/23/2025
7145138		OSSINING	NY		06/09/2023	7.650	465,410	0	210	0	0	0	545,000	01/23/2025
7145139		ATLANTIC CITY	NJ		06/09/2023	7.570	141,025	0	(50)	0	0	0	192,000	01/23/2025
7145140		KANNAPOLIS	NC		06/09/2023	7.250	198,055	0	110	0	0	0	279,900	01/22/2025
7145141		LITHONIA	GA		06/09/2023	7.070	90,392	0	1,120	0	0	0	228,000	01/23/2025
7145142		DECATUR	GA		06/09/2023	7.070	216,087	0	(40)	0	0	0	247,000	01/23/2025
7145143		ATLANTA	GA		06/09/2023	7.220	207,461	0	(55)	0	0	0	222,000	01/23/2025
7145144		HARLINGEN	TX		06/09/2023	6.860	93,235	0	77	0	0	0	168,000	01/23/2025
7145147		VASS	NC		06/09/2023	6.660	189,617	0	(7)	0	0	0	292,700	01/22/2025
7145148		CHICAGO	IL		06/09/2023	7.240	156,395	0	(33)	0	0	0	178,000	01/23/2025
7145149		KNOXVILLE	TN		06/09/2023	7.360	199,239	0	90	0	0	0	282,800	01/22/2025
7145150		NEW HOPE	AL		06/09/2023	6.870	172,055	0	(22)	0	0	0	250,100	01/22/2025
7145153		MESQUITE	TX		06/09/2023	7.010	200,476	0	(43)	0	0	0	323,300	01/22/2025
7145154		DECATUR	AL		06/09/2023	7.040	137,111	0	(24)	0	0	0	182,300	01/22/2025
7145155		PHILADELPHIA	PA		06/09/2023	7.430	160,094	0	72	0	0	0	230,000	01/23/2025
7145156		NEWPORT NEWS	VA		06/09/2023	7.430	143,146	0	(6)	0	0	0	227,000	01/23/2025
7145157		OCEAN GATE	NJ		06/09/2023	7.600	242,778	0	103	0	0	0	441,700	01/22/2025
7145158		MOORESVILLE	NC		06/09/2023	7.180	93,164	0	57	0	0	0	127,200	01/22/2025
7145159		MEMPHIS	TN		06/09/2023	6.070	109,552	0	135	0	0	0	176,500	01/22/2025
7145160		QUEENS	NY		06/09/2023	6.650	147,420	0	118	0	0	0	963,000	01/23/2025
7145161		JUPITER	FL		06/09/2023	6.480	327,447	0	1	0	0	0	489,900	01/23/2025
7145162		PARKVILLE	MD		06/09/2023	7.160	153,572	0	47	0	0	0	222,000	01/22/2025
7145163		FAYETTEVILLE	NC		06/09/2023	7.280	194,133	0	103	0	0	0	285,000	07/03/2024
7145164		JACKSONVILLE	FL		06/09/2023	6.980	169,409	0	(37)	0	0	0	256,600	01/22/2025
7145165		SANFORD	FL		06/09/2023	6.750	172,370	0	128	0	0	0	335,000	01/22/2025
7145166		OCEAN GATE	NJ		06/09/2023	7.350	175,132	0	90	0	0	0	428,000	01/22/2025
7145167		PHILADELPHIA	PA		06/09/2023	6.000	92,403	0	23	0	0	0	150,000	01/23/2025
7145169		KANSAS CITY	MO		06/09/2023	7.430	142,189	0	(49)	0	0	0	152,000	01/23/2025
7145170		MARIETTA	GA		06/09/2023	6.930	249,176	0	(55)	0	0	0	359,000	01/22/2025
7145171		LAKE PLACID	FL		06/13/2023	7.507	155,125	0	(4,063)	0	0	0	330,000	09/16/2025
7145172		INDIANAPOLIS	IN		06/13/2023	7.950	109,272	0	(113)	0	0	0	130,000	01/23/2025
7145174		BRIDGEPORT	CT		06/13/2023	7.515	258,179	0	(23)	0	0	0	373,700	01/22/2025
7145175		BALTIMORE	MD		06/13/2023	7.640	184,643	0	(17)	0	0	0	195,000	09/13/2025
7145176		GASTONIA	NC		06/13/2023	6.400	195,742	0	23	0	0	0	304,836	02/06/2025
7145178		GREENSBORO	NC		06/13/2023	7.123	265,282	0	(56)	0	0	0	510,000	
7145180		CHESTER	PA		06/13/2023	7.915	145,006	0	16	0	0	0	200,000	01/23/2025
7145181		GARY	IN		06/13/2023	7.852	93,302	0	(18)	0	0	0	145,000	01/22/2025
7145182		TROY	NY		06/13/2023	7.073	184,454	0	(22)	0	0	0	292,000	01/23/2025
7145183		EAST WENATCHEE	WA		06/13/2023	7.898	334,214	0	(45)	0	0	0	394,000	01/23/2025
7145184		MONROE	MI		06/13/2023	7.475	86,816	0	(5)	0	0	0	155,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145186		BATON ROUGE	LA		06/13/2023	6.148	133,631	0	33	0	0	0	223,200	01/22/2025
7145187		BALTIMORE	MD		06/13/2023	7.293	124,942	0	80	0	0	0	180,000	09/13/2025
7145189		ROSENBERG	TX		06/13/2023	7.248	197,200	0	114	0	0	0	416,900	01/22/2025
7145190		BOISE	ID		06/13/2023	6.732	430,286	0	(31)	0	0	0	748,000	01/23/2025
7145191		DUNDALK	MD		06/13/2023	7.610	185,896	0	(26)	0	0	0	235,000	01/23/2025
7145192		HICKORY	NC		06/13/2023	7.335	128,016	0	(28)	0	0	0	248,400	01/22/2025
7145194		NORRISTOWN	PA		06/13/2023	7.417	145,577	0	(59)	0	0	0	225,000	
7145195		ALBANY	NY		06/13/2023	7.200	135,266	0	(24)	0	0	0	231,600	01/22/2025
7145196		INDEPENDENCE	MO		06/13/2023	6.640	93,800	0	56	0	0	0	412,000	01/23/2025
7145197		INDEPENDENCE	MO		06/13/2023	6.640	93,907	0	69	0	0	0	214,000	
7145198		INDEPENDENCE	MO		06/13/2023	6.640	83,822	0	62	0	0	0	220,000	01/23/2025
7145199		SAN ANTONIO	TX		06/13/2023	7.790	226,016	0	(35)	0	0	0	254,000	01/23/2025
7145200		BINGHAMTON	NY		06/13/2023	7.740	109,877	0	(44)	0	0	0	162,000	01/23/2025
7145201		FORT WORTH	TX		06/13/2023	7.357	147,678	0	8	0	0	0	203,000	01/23/2025
7145202		FOREST PARK	GA		06/13/2023	7.240	121,480	0	(36)	0	0	0	267,500	
7145203		BALTIMORE	MD		06/13/2023	7.548	157,202	0	(56)	0	0	0	245,000	09/15/2025
7145204		GLASSBORO	NJ		06/13/2023	7.277	233,199	0	(54)	0	0	0	348,700	01/22/2025
7145206		CLEVELAND	OH		06/13/2023	7.693	120,027	0	(15)	0	0	0	162,000	01/23/2025
7145207		NASHUA	NH		06/13/2023	8.107	544,578	0	(131)	0	0	0	680,000	
7145209		INDIANAPOLIS	IN		06/13/2023	6.123	93,255	0	24	0	0	0	221,875	02/06/2025
7145210		WARNER ROBINS	GA		06/13/2023	7.565	71,226	0	(34)	0	0	0	109,000	01/23/2025
7145214		MILWAUKEE	WI		06/13/2023	7.985	93,387	0	(20)	0	0	0	160,000	
7145215		PHILADELPHIA	PA		06/13/2023	7.665	130,976	0	(12)	0	0	0	175,000	01/23/2025
7145216		GAHANNA	OH		06/13/2023	7.040	189,884	0	(43)	0	0	0	298,400	01/22/2025
7145217		COLUMBUS	MS		06/13/2023	7.215	99,732	0	(21)	0	0	0	119,000	01/23/2025
7145219		BIRMINGHAM	AL		06/13/2023	7.148	99,156	0	(20)	0	0	0	102,000	01/23/2025
7145221		GASTONIA	NC		06/13/2023	7.352	147,272	0	(3)	0	0	0	195,800	01/22/2025
7145222		BALTIMORE	MD		06/13/2023	7.673	348,949	0	(52)	0	0	0	408,000	09/15/2025
7145223		UPLAND	PA		06/13/2023	7.507	78,724	0	(7)	0	0	0	131,000	01/23/2025
7145224		UNIVERSITY PARK	IL		06/13/2023	6.273	93,310	0	29	0	0	0	146,000	01/23/2025
7145225		BALTIMORE	MD		06/13/2023	7.100	153,709	0	(29)	0	0	0	202,000	09/14/2025
7145226		FLORISSANT	MO		06/13/2023	7.440	210,944	0	(72)	0	0	0	340,000	01/22/2025
7145227		RAHWAY	NJ		06/13/2023	6.782	438,600	0	(3)	0	0	0	625,000	04/04/2024
7145228		GREENVILLE	SC		06/13/2023	7.215	105,266	0	(26)	0	0	0	229,300	01/22/2025
7145229		READING	PA		06/13/2023	7.940	213,907	0	24	0	0	0	264,000	01/23/2025
7145230		EASTON	PA		06/13/2023	7.832	131,907	0	15	0	0	0	221,000	01/23/2025
7145231		BALTIMORE	MD		06/13/2023	7.777	175,216	0	(36)	0	0	0	240,000	09/13/2025
7145232		BIRMINGHAM	AL		06/13/2023	8.082	80,996	0	(37)	0	0	0	94,800	01/22/2025
7145233		GAFFNEY	SC		06/13/2023	6.932	242,752	0	(13)	0	0	0	267,000	01/23/2025
7145234		GAFFNEY	SC		06/13/2023	6.732	206,106	0	(8)	0	0	0	267,000	01/23/2025
7145235		ERLANGER	KY		06/13/2023	7.340	127,620	0	(39)	0	0	0	182,000	01/22/2025
7145236		GAFFNEY	SC		06/13/2023	6.732	206,106	0	(8)	0	0	0	355,000	
7145237		GAFFNEY	SC		06/13/2023	6.732	206,696	0	(8)	0	0	0	279,000	01/23/2025
7145238		GAFFNEY	SC		06/13/2023	6.732	206,106	0	(8)	0	0	0	355,000	
7145239		GAFFNEY	SC		06/13/2023	6.732	206,696	0	(8)	0	0	0	279,000	01/23/2025
7145240		GAFFNEY	SC		06/13/2023	6.932	242,802	0	(13)	0	0	0	360,000	
7145241		GAFFNEY	SC		06/13/2023	6.732	205,516	0	(8)	0	0	0	268,000	01/23/2025
7145242		BALTIMORE	MD		06/13/2023	7.260	188,865	0	(28)	0	0	0	255,000	09/14/2025
7145243		BALTIMORE	MD		06/13/2023	7.082	162,686	0	10	0	0	0	177,000	09/13/2025
7145244		DOLTON	IL		06/13/2023	7.610	106,636	0	(13)	0	0	0	163,000	01/23/2025
7145245		COLUMBIA	SC		06/13/2023	7.740	102,551	0	84	0	0	0	124,000	01/23/2025
7145246		CALUMET PARK	IL		06/13/2023	7.948	128,457	0	(59)	0	0	0	180,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145247		BALTIMORE	MD		06/13/2023	7.890	78,384	0	(15)	0	0	0	185,000	09/19/2025
7145249		CHARLOTTE	NC		06/13/2023	7.065	221,984	0	(38)	0	0	0	360,000	01/23/2025
7145250		JACKSONVILLE	FL		06/13/2023	7.440	113,219	0	(36)	0	0	0	165,800	01/22/2025
7145252		ESSEX	MD		06/13/2023	7.582	155,142	0	(20)	0	0	0	200,000	01/22/2025
7145253		CHESTER	PA		06/13/2023	7.582	79,983	0	(7)	0	0	0	125,000	01/23/2025
7145254		PHILADELPHIA	PA		06/13/2023	7.665	141,809	0	(13)	0	0	0	240,000	01/22/2025
7145256		MCKEES ROCKS	PA		06/13/2023	7.715	143,784	0	(46)	0	0	0	180,000	
7145257		NORWICH	CT		06/13/2023	7.365	222,263	0	(7)	0	0	0	340,000	01/22/2025
7145258		BALTIMORE	MD		06/13/2023	7.293	159,648	0	102	0	0	0	180,000	09/14/2025
7145259		NORTH MYRTLE BEACH	SC		06/13/2023	7.490	131,015	0	(48)	0	0	0	398,000	01/23/2025
7145260		CAMBRIDGE	MD		06/13/2023	6.948	127,525	0	(1,326)	0	0	0	175,000	10/04/2025
7145261		LORAIN	OH		06/13/2023	7.565	95,417	0	(28)	0	0	0	133,800	
7145262		LORAIN	OH		06/13/2023	8.090	97,697	0	(24)	0	0	0	171,600	
7145264		BUFFALO	NY		06/13/2023	6.933	177,588	0	(18)	0	0	0	225,800	01/22/2025
7145265		BALTIMORE	MD		06/13/2023	7.085	115,335	0	(17)	0	0	0	155,000	09/20/2025
7145266		BALTIMORE	MD		06/13/2023	7.157	118,624	0	(32)	0	0	0	205,000	09/14/2025
7145267		BALTIMORE	MD		06/13/2023	7.193	163,673	0	(34)	0	0	0	220,000	09/13/2025
7145268		BALTIMORE	MD		06/13/2023	7.193	168,970	0	(35)	0	0	0	207,000	09/15/2025
7145269		MONTGOMERY	AL		06/13/2023	7.827	99,135	0	(15)	0	0	0	113,000	01/23/2025
7145270		FAYETTEVILLE	NC		06/13/2023	7.215	134,907	0	(30)	0	0	0	205,000	01/22/2025
7145271		ARANSAS PASS	TX		06/13/2023	7.757	324,402	0	(103)	0	0	0	453,000	
7145272		DETROIT	MI		06/13/2023	7.690	123,609	0	(39)	0	0	0	190,000	01/23/2025
7145273		MAYS LANDING (HAMILTON TOWNSHIP)	NJ		06/13/2023	7.890	123,243	0	(22)	0	0	0	201,400	01/22/2025
7145274		NEW ALBANY	IN		06/13/2023	7.498	101,816	0	(24)	0	0	0	140,700	01/22/2025
7145275		BALTIMORE	MD		06/13/2023	7.573	77,458	0	(26)	0	0	0	125,000	09/13/2025
7145276		REISTERSTOWN	MD		06/13/2023	7.610	197,433	0	(28)	0	0	0	309,700	01/22/2025
7145277		WARNER ROBINS	GA		06/13/2023	7.615	227,472	0	(32)	0	0	0	310,600	01/22/2025
7145278		CLEVELAND	OH		06/13/2023	7.652	118,401	0	(13)	0	0	0	147,000	01/23/2025
7145279		MIDDLE RIVER	MD		06/13/2023	7.615	178,022	0	(25)	0	0	0	181,800	01/22/2025
7145280		PATERSON	NJ		06/13/2023	7.942	266,921	0	(53)	0	0	0	416,100	01/22/2025
7145281		SALISBURY	MD		06/13/2023	7.298	189,627	0	(69)	0	0	0	226,000	01/23/2025
7145282		KANSAS CITY	MO		06/13/2023	7.890	80,622	0	(37)	0	0	0	114,000	01/22/2025
7145283		SAINT LOUIS	MO		06/13/2023	6.383	72,593	0	13	0	0	0	106,000	01/23/2025
7145284		PENNS GROVE	NJ		06/13/2023	7.707	75,851	0	(29)	0	0	0	159,000	01/23/2025
7145285		STONE MOUNTAIN	GA		06/13/2023	6.843	168,726	0	(12)	0	0	0	240,100	01/22/2025
7145286		GARDEN CITY	GA		06/13/2023	7.210	115,799	0	12	0	0	0	151,400	01/22/2025
7145287		EAST HARTFORD	CT		06/13/2023	7.757	195,708	0	(17)	0	0	0	199,700	01/23/2025
7145288		SPRING GROVE	IL		06/13/2023	7.340	130,037	0	(32)	0	0	0	152,000	01/23/2025
7145289		KANSAS CITY	MO		06/13/2023	6.985	202,498	0	50	0	0	0	266,000	
7145293		AKRON	OH		06/14/2023	7.024	98,484	0	1	0	0	0	140,000	01/23/2025
7145294		PORTLAND	OR		06/14/2023	7.370	810,660	0	630	0	0	0	1,038,000	01/23/2025
7145297		STATESVILLE	NC		06/20/2023	7.625	166,411	0	111	0	0	0	240,100	01/22/2025
7145298		BEAUMONT	TX		06/20/2023	7.375	106,653	0	(16)	0	0	0	154,000	01/23/2025
7145299		JACKSONVILLE	FL		06/20/2023	7.500	92,653	0	(13)	0	0	0	104,000	01/23/2025
7145300		JACKSONVILLE	FL		06/20/2023	7.000	77,113	0	6	0	0	0	86,500	01/22/2025
7145301		TOLEDO	OH		06/20/2023	7.750	83,603	0	54	0	0	0	98,000	01/23/2025
7145302		BALTIMORE	MD		06/20/2023	7.250	141,496	0	100	0	0	0	170,000	01/23/2025
7145303		BALTIMORE	MD		06/20/2023	7.500	125,310	0	72	0	0	0	175,000	09/14/2025
7145304		CORPUS CHRISTI	TX		06/20/2023	7.875	169,415	0	82	0	0	0	193,000	01/23/2025
7145305		TUCSON	AZ		06/20/2023	7.250	205,492	0	(46)	0	0	0	277,600	01/22/2025
7145306		PHILADELPHIA	PA		06/20/2023	7.750	199,615	0	123	0	0	0	289,000	01/23/2025
7145307		DAYTON	OH		06/20/2023	7.375	174,695	0	(7)	0	0	0	200,600	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145309		MILWAUKEE	WI		06/23/2023	7.130	253,472	0	(4,391)	0	0	0	395,000	01/23/2025
7145310		BAKERSFIELD	CA		06/23/2023	7.570	172,692	0	(4,830)	0	0	0	261,800	01/22/2025
7145311		CHARLESTON	WV		06/23/2023	7.540	202,818	0	(1,626)	0	0	0	519,000	
7145312		PHILADELPHIA	PA		06/23/2023	7.360	148,086	0	54	0	0	0	200,000	01/22/2025
7145313		MIDLAND	MI		06/23/2023	7.100	164,845	0	(3,081)	0	0	0	238,200	01/22/2025
7145314		TOMS RIVER	NJ		06/23/2023	7.300	244,908	0	(1,677)	0	0	0	448,500	01/22/2025
7145315		BARNEGAT TOWNSHIP	NJ		06/23/2023	7.500	232,185	0	(1,647)	0	0	0	404,300	01/22/2025
7145316		HARVEST	AL		06/23/2023	7.200	229,286	0	(87)	0	0	0	352,300	01/22/2025
7145317		PENSACOLA	FL		06/23/2023	6.950	180,979	0	(1,130)	0	0	0	265,000	01/23/2025
7145318		KAILUA-KONA	HI		06/23/2023	6.960	245,126	0	(3,601)	0	0	0	425,000	
7145319		AUGUSTA	GA		06/23/2023	6.640	172,821	0	(2,626)	0	0	0	282,500	01/22/2025
7145320		MOBILE	AL		06/23/2023	7.050	167,335	0	(2,819)	0	0	0	202,900	01/22/2025
7145321		MOBILE	AL		06/23/2023	7.150	122,689	0	(2,054)	0	0	0	176,000	01/23/2025
7145322		DAVIDSON	NC		06/23/2023	6.000	239,877	0	(1,190)	0	0	0	328,000	06/04/2024
7145325		AUGUSTA	GA		06/23/2023	7.420	127,417	0	(851)	0	0	0	182,400	01/22/2025
7145326		AUGUSTA	GA		06/23/2023	6.960	130,677	0	(822)	0	0	0	188,600	01/22/2025
7145327		ATLANTA	GA		06/23/2023	7.450	305,777	0	(15,040)	0	0	0	380,000	07/04/2025
7145329		GETTYSBURG	PA		06/23/2023	7.030	141,231	0	(905)	0	0	0	213,000	01/23/2025
7145330		GLOUCESTER CITY	NJ		06/23/2023	7.580	126,434	0	(900)	0	0	0	197,800	01/22/2025
7145331		MARIETTA	GA		06/23/2023	7.320	267,135	0	(2,030)	0	0	0	500,700	01/22/2025
7145332		CONCORD	NC		06/23/2023	7.260	152,817	0	(2,797)	0	0	0	318,000	
7145333		AKRON	OH		06/23/2023	7.530	82,604	0	(582)	0	0	0	111,000	01/23/2025
7145334		ATHENS	AL		06/23/2023	7.170	107,531	0	(37)	0	0	0	117,000	01/23/2025
7145335		MADISON	AL		06/23/2023	7.010	149,283	0	(41)	0	0	0	197,900	01/22/2025
7145336		WINSTON-SALEM	NC		06/23/2023	6.930	113,631	0	(1,791)	0	0	0	166,000	01/23/2025
7145338		MEMPHIS	TN		06/23/2023	7.110	119,849	0	(26)	0	0	0	193,100	01/22/2025
7145339		WESTVILLE	NJ		06/23/2023	7.180	197,040	0	(1,299)	0	0	0	241,000	01/23/2025
7145340		PHILADELPHIA	PA		06/23/2023	7.050	165,066	0	(1,059)	0	0	0	240,000	01/22/2025
7145342		PATERSON	NJ		06/23/2023	7.350	244,121	0	395	0	0	0	475,000	06/06/2024
7145343		READING	PA		06/23/2023	7.600	160,194	0	(4,070)	0	0	0	304,000	01/23/2025
7145345		HIGH POINT	NC		06/23/2023	7.200	107,205	0	(1,712)	0	0	0	156,000	01/23/2025
7145347		JONESBORO	GA		06/23/2023	6.400	165,667	0	(918)	0	0	0	247,000	
7145348		PITTSFIELD	MA		06/23/2023	7.900	167,720	0	254	0	0	0	291,800	
7145349		DECATUR	AL		06/23/2023	7.050	122,760	0	(27)	0	0	0	194,600	01/22/2025
7145350		MEMPHIS	TN		06/23/2023	7.510	94,875	0	(13)	0	0	0	102,000	01/23/2025
7145351		MEMPHIS	TN		06/23/2023	7.160	80,254	0	(21)	0	0	0	118,300	01/22/2025
7145352		MEMPHIS	TN		06/23/2023	7.510	103,029	0	(17)	0	0	0	125,100	01/22/2025
7145353		DAYTONA BEACH	FL		06/23/2023	7.360	140,461	0	(48)	0	0	0	180,000	01/22/2025
7145355		DETROIT	MI		06/23/2023	7.150	87,220	0	(1,476)	0	0	0	128,000	01/23/2025
7145356		NEWPORT NEWS	VA		06/23/2023	7.150	117,891	0	(1,902)	0	0	0	177,700	01/22/2025
7145357		YORK	PA		06/23/2023	7.250	135,307	0	(2,636)	0	0	0	230,000	01/22/2025
7145358		ROWLETT	TX		06/23/2023	6.980	217,099	0	(1,598)	0	0	0	340,100	01/22/2025
7145359		FORNEY	TX		06/23/2023	6.930	217,140	0	(63)	0	0	0	378,100	01/22/2025
7145360		KINGS MOUNTAIN	NC		06/23/2023	7.200	150,853	0	71	0	0	0	175,000	01/23/2025
7145363		HOUSTON	TX		06/23/2023	7.080	167,955	0	(40)	0	0	0	253,800	01/22/2025
7145364		LILBURN	GA		06/23/2023	7.130	299,608	0	(96)	0	0	0	429,000	01/22/2025
7145365		ERIE	PA		06/23/2023	6.880	89,215	0	60	0	0	0	128,700	01/22/2025
7145366		ROCHESTER	NY		06/23/2023	7.410	122,417	0	52	0	0	0	166,000	
7145367		CHARLOTTE	NC		06/23/2023	7.280	165,292	0	(58)	0	0	0	238,000	01/23/2025
7145368		MONTGOMERY	AL		06/23/2023	7.080	107,027	0	57	0	0	0	111,900	01/22/2025
7145369		MONTGOMERY	AL		06/23/2023	6.980	77,213	0	46	0	0	0	96,900	01/22/2025
7145370		MONTGOMERY	AL		06/23/2023	7.280	105,035	0	45	0	0	0	160,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145371		MONTGOMERY	AL		06/23/2023	7.280	105,790	0	46	0	0	0	131,900	01/22/2025
7145372		MASTIC BEACH	NY		06/23/2023	6.000	228,963	0	264	0	0	0	500,000	01/23/2025
7145373		GETTYSBURG	PA		06/23/2023	6.660	90,139	0	74	0	0	0	111,300	01/22/2025
7145374		GETTYSBURG	PA		06/23/2023	6.760	99,880	0	75	0	0	0	111,300	01/22/2025
7145375		OCEAN GATE	NJ		06/23/2023	7.020	400,021	0	333	0	0	0	664,500	01/22/2025
7145376		VASS	NC		06/23/2023	6.660	174,532	0	(28)	0	0	0	287,900	01/22/2025
7145377		WETUMPKA	AL		06/23/2023	7.120	122,702	0	(42)	0	0	0	147,700	01/22/2025
7145378		DETROIT	MI		06/23/2023	7.370	108,350	0	43	0	0	0	145,000	01/23/2025
7145379		DUNDALK	MD		06/23/2023	6.870	128,860	0	86	0	0	0	201,000	01/22/2025
7145380		CHATTANOOGA	TN		06/23/2023	7.570	301,838	0	(70)	0	0	0	405,000	01/23/2025
7145382		HARPER WOODS	MI		06/23/2023	7.830	116,498	0	37	0	0	0	153,000	01/22/2025
7145383		HOMESTEAD	FL		06/23/2023	6.540	199,360	0	158	0	0	0	414,000	01/23/2025
7145384		HOMESTEAD	FL		06/23/2023	6.540	237,146	0	202	0	0	0	414,000	01/23/2025
7145386		ROCKY MOUNT	NC		06/23/2023	6.840	222,984	0	152	0	0	0	352,400	01/22/2025
7145388		HINESVILLE	GA		06/23/2023	7.750	127,803	0	65	0	0	0	141,000	06/03/2024
7145390		HUDSON	OH		06/23/2023	7.190	163,546	0	88	0	0	0	362,000	01/23/2025
7145394		EWING	NJ		06/27/2023	7.433	89,842	0	(22)	0	0	0	170,000	01/23/2025
7145395		TRENTON	NJ		06/27/2023	7.540	75,193	0	(22)	0	0	0	156,000	01/23/2025
7145396		DETROIT	MI		06/27/2023	6.877	94,462	0	5	0	0	0	98,000	01/23/2025
7145397		CHESTER	PA		06/27/2023	8.040	162,892	0	15	0	0	0	210,000	01/23/2025
7145398		BALTIMORE	MD		06/27/2023	7.440	100,238	0	(33)	0	0	0	150,000	09/12/2025
7145399		WATERBURY	CT		06/27/2023	6.677	175,910	0	13	0	0	0	231,000	01/23/2025
7145400		NEW HAVEN	CT		06/27/2023	7.523	113,476	0	(26)	0	0	0	167,000	01/23/2025
7145401		NEWPORT NEWS	VA		06/27/2023	7.865	86,907	0	(37)	0	0	0	131,000	01/23/2025
7145402		BALTIMORE	MD		06/27/2023	7.210	165,672	0	(14)	0	0	0	225,000	09/12/2025
7145403		EWING	NJ		06/27/2023	6.973	116,568	0	(7)	0	0	0	174,000	01/23/2025
7145406		SYRACUSE	NY		06/27/2023	7.657	103,304	0	(32)	0	0	0	162,000	01/23/2025
7145408		BALTIMORE	MD		06/27/2023	7.882	185,179	0	(39)	0	0	0	193,900	09/13/2025
7145409		BALTIMORE	MD		06/27/2023	7.882	172,607	0	(36)	0	0	0	215,000	09/16/2025
7145410		BALTIMORE	MD		06/27/2023	7.990	188,392	0	(47)	0	0	0	210,000	09/14/2025
7145411		RACINE	WI		06/27/2023	6.373	112,620	0	(53)	0	0	0	186,500	01/22/2025
7145412		COLUMBIA	SC		06/27/2023	7.790	98,684	0	(10)	0	0	0	125,000	
7145413		HARRISBURG	PA		06/27/2023	7.915	96,358	0	(10)	0	0	0	128,800	01/22/2025
7145414		BALTIMORE	MD		06/27/2023	7.710	174,784	0	(10)	0	0	0	185,000	09/14/2025
7145415		POCOMOKE CITY	MD		06/27/2023	6.815	135,206	0	(9)	0	0	0	211,800	01/22/2025
7145416		PAWTUCKET	RI		06/27/2023	7.740	498,493	0	(167)	0	0	0	820,000	01/23/2025
7145417		PHILADELPHIA	PA		06/27/2023	7.107	180,641	0	(17)	0	0	0	288,000	01/23/2025
7145418		NEW PORT RICHEY	FL		06/27/2023	7.507	245,793	0	(5)	0	0	0	335,000	
7145420		PORTSMOUTH	VA		06/27/2023	7.690	85,848	0	(4)	0	0	0	152,000	01/23/2025
7145422		PALM COAST	FL		06/27/2023	6.990	270,748	0	(10)	0	0	0	386,000	01/23/2025
7145423		FITZGERALD	GA		06/27/2023	7.840	108,391	0	(44)	0	0	0	157,000	01/22/2025
7145424		ANDERSON	SC		06/27/2023	7.590	81,064	0	(5)	0	0	0	102,000	01/23/2025
7145425		HANOVER	PA		06/27/2023	7.815	139,289	0	(13)	0	0	0	172,300	01/22/2025
7145426		MILWAUKEE	WI		06/27/2023	7.890	69,874	0	(31)	0	0	0	113,800	
7145427		BALTIMORE	MD		06/27/2023	7.848	147,946	0	(13)	0	0	0	180,000	09/14/2025
7145428		BALTIMORE	MD		06/27/2023	7.767	115,198	0	(19)	0	0	0	175,000	09/13/2025
7145429		BALTIMORE	MD		06/27/2023	7.875	122,886	0	(26)	0	0	0	175,000	09/13/2025
7145432		POCOMOKE CITY	MD		06/27/2023	6.943	139,738	0	(24)	0	0	0	203,400	01/22/2025
7145433		PHENIX CITY	AL		06/27/2023	7.373	120,885	0	7	0	0	0	126,400	01/22/2025
7145434		RAMSEY	NJ		06/27/2023	7.740	696,305	0	(246)	0	0	0	1,157,000	01/22/2025
7145435		CLINTON TOWNSHIP	MI		06/27/2023	7.215	126,451	0	(24)	0	0	0	219,100	01/22/2025
7145436		BRIDGEPORT	CT		06/27/2023	7.815	355,798	0	(40)	0	0	0	445,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145438		KANSAS CITY	KS		06/27/2023	7.265	139,797	0	(32)	0	0	0	190,300	01/22/2025
7145439		BALTIMORE	MD		06/27/2023	7.532	149,593	0	84	0	0	0	200,000	09/13/2025
7145444		EUCLID	OH		06/27/2023	7.898	77,402	0	(27)	0	0	0	150,900	01/22/2025
7145445		PORT CHARLOTTE	FL		06/27/2023	7.615	126,064	0	(41)	0	0	0	194,300	01/22/2025
7145447		PHILADELPHIA	PA		06/27/2023	7.915	280,548	0	29	0	0	0	386,000	01/23/2025
7145448		NORWICH	CT		06/27/2023	7.335	226,564	0	(14)	0	0	0	366,200	
7145449		WASHINGTON	DC		06/27/2023	6.548	399,234	0	41	0	0	0	692,700	01/23/2025
7145450		WASHINGTON	DC		06/27/2023	6.573	398,123	0	51	0	0	0	682,300	01/23/2025
7145451		DAYTONA BEACH	FL		06/27/2023	7.590	153,860	0	0	0	0	0	210,000	01/22/2025
7145455		NASHVILLE	TN		06/27/2023	6.265	456,994	0	94	0	0	0	741,500	
7145456		BATON ROUGE	LA		06/27/2023	7.998	98,907	0	(21)	0	0	0	159,000	01/23/2025
7145457		MILWAUKEE	WI		06/27/2023	7.940	76,771	0	(5)	0	0	0	109,000	01/23/2025
7145458		INDIANAPOLIS	IN		06/27/2023	7.715	127,340	0	(21)	0	0	0	200,400	01/22/2025
7145459		FORT WORTH	TX		06/27/2023	7.615	146,512	0	(50)	0	0	0	206,000	01/23/2025
7145460		VENICE	FL		06/27/2023	7.615	266,775	0	(29)	0	0	0	309,300	01/22/2025
7145461		OAK PARK	MI		06/27/2023	7.382	107,564	0	(19)	0	0	0	129,800	01/22/2025
7145462		OAK PARK	MI		06/27/2023	7.382	108,600	0	(18)	0	0	0	116,500	01/22/2025
7145463		IRVING	TX		06/27/2023	7.207	212,178	0	(27)	0	0	0	296,800	01/22/2025
7145464		WARREN	MI		06/27/2023	8.023	70,667	0	(43)	0	0	0	101,000	01/23/2025
7145465		HINESVILLE	GA		06/27/2023	7.485	192,643	0	(41)	0	0	0	290,700	01/22/2025
7145466		VERO BEACH	FL		06/27/2023	7.765	210,462	0	(32)	0	0	0	263,200	01/22/2025
7145467		BALTIMORE	MD		06/27/2023	7.267	104,457	0	(23)	0	0	0	150,000	09/14/2025
7145468		CHICAGO	IL		06/27/2023	7.218	203,287	0	16	0	0	0	280,000	01/22/2025
7145469		CUMMING	GA		06/27/2023	7.315	215,509	0	(27)	0	0	0	276,100	01/22/2025
7145471		PATERSON	NJ		06/27/2023	7.993	271,508	0	(51)	0	0	0	506,000	01/23/2025
7145474		ENFIELD	CT		06/27/2023	5.890	126,124	0	40	0	0	0	288,200	01/23/2025
7145475		BIRMINGHAM	AL		06/27/2023	6.315	236,796	0	41	0	0	0	360,000	01/23/2025
7145476		NASHVILLE	TN		06/27/2023	6.332	418,464	0	121	0	0	0	848,900	
7145479		KANSAS CITY	MO		06/27/2023	7.490	163,543	0	(28)	0	0	0	207,200	01/22/2025
7145481		BALTIMORE	MD		06/27/2023	7.090	218,161	0	41	0	0	0	380,000	09/15/2025
7145482		BALTIMORE	MD		06/27/2023	7.765	171,047	0	(26)	0	0	0	210,000	09/14/2025
7145483		ESSEX	MD		06/27/2023	7.765	171,047	0	(26)	0	0	0	230,000	01/22/2025
7145484		DAYTON	OH		06/27/2023	7.890	152,641	0	(24)	0	0	0	205,000	
7145487		BALTIMORE	MD		06/27/2023	7.360	115,748	0	(2)	0	0	0	252,000	09/13/2025
7145488		SEWELL	NJ		06/27/2023	8.227	313,965	0	(80)	0	0	0	422,800	01/22/2025
7145489		LAKE PLACID	FL		06/27/2023	6.423	149,757	0	20	0	0	0	262,300	01/23/2025
7145491		PHILADELPHIA	PA		06/27/2023	7.790	276,567	0	(30)	0	0	0	400,000	01/23/2025
7145493		GAFFNEY	SC		06/27/2023	7.817	140,922	0	(59)	0	0	0	203,000	
7145494		PHILADELPHIA	PA		06/27/2023	7.977	138,107	0	47	0	0	0	203,000	01/23/2025
7145496		YOUNG HARRIS	GA		06/27/2023	7.007	228,620	0	(24)	0	0	0	353,000	01/23/2025
7145499		PEORIA	AZ		07/05/2023	7.125	314,920	0	221	0	0	0	946,000	01/22/2025
7145500		COLUMBUS	GA		07/05/2023	7.375	106,858	0	76	0	0	0	155,000	01/22/2025
7145501		RICHMOND	VA		07/05/2023	7.875	134,011	0	(40)	0	0	0	153,000	01/23/2025
7145502		RICHMOND	VA		07/05/2023	7.375	100,350	0	(15)	0	0	0	176,000	01/23/2025
7145503		HAZEL CREST	IL		07/05/2023	7.375	128,387	0	94	0	0	0	159,000	01/23/2025
7145505		CHERRYVILLE	NC		07/05/2023	7.625	111,495	0	79	0	0	0	162,000	01/22/2025
7145506		ALLEN	TX		07/05/2023	7.250	175,892	0	135	0	0	0	291,300	01/22/2025
7145507		SPRINGFIELD	OH		07/05/2023	7.625	125,473	0	86	0	0	0	166,000	01/23/2025
7145508		FRUITLAND PARK	FL		07/05/2023	7.750	173,567	0	103	0	0	0	250,000	01/23/2025
7145509		KEANSBURG	NJ		07/05/2023	7.750	130,973	0	(33)	0	0	0	189,500	01/22/2025
7145510		DUNDALK	MD		07/05/2023	7.500	124,065	0	(18)	0	0	0	211,000	01/23/2025
7145511		ROSWELL	NM		07/05/2023	7.250	24,875	0	954	0	0	0	122,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145512		DAYTON	OH		07/05/2023	7.375	149,148	0	(1)	0	0	0	162,500	01/22/2025
7145514		DOLTON	IL		07/05/2023	7.375	147,946	0	103	0	0	0	183,000	01/23/2025
7145515		KNOXVILLE	TN		07/05/2023	7.375	71,142	0	97	0	0	0	320,800	01/22/2025
7145516		PEARL	MS		07/05/2023	7.500	139,836	0	91	0	0	0	182,700	01/22/2025
7145517		DUNDALK	MD		07/05/2023	7.500	159,652	0	(24)	0	0	0	176,000	01/23/2025
7145518		WESTLAND	MI		07/05/2023	7.500	80,273	0	(3)	0	0	0	176,800	01/22/2025
7145520		LONGVIEW	WA		07/05/2023	7.500	235,368	0	153	0	0	0	340,000	01/23/2025
7145521		SAINT JOSEPH	MO		07/05/2023	7.750	69,896	0	36	0	0	0	81,000	01/23/2025
7145527		CLEVELAND	OH		07/07/2023	6.375	135,250	0	106	0	0	0	170,000	12/02/2025
7145530		PROVIDENCE	RI		07/07/2023	6.625	147,269	0	140	0	0	0	582,000	01/23/2025
7145531		PULASKI	VA		07/07/2023	6.785	167,313	0	218	0	0	0	238,000	01/23/2025
7145532		CHARLESTON	SC		07/07/2023	6.750	99,020	0	15	0	0	0	161,200	01/22/2025
7145533		CORPUS CHRISTI	TX		07/07/2023	6.750	127,161	0	37	0	0	0	189,400	01/22/2025
7145535		TYLER	TX		07/07/2023	6.500	138,693	0	40	0	0	0	188,000	01/23/2025
7145536		BRIDGEPORT	CT		07/07/2023	7.750	267,779	0	(35)	0	0	0	486,300	01/22/2025
7145537		BROOKLYN	NY		07/07/2023	7.000	691,559	0	(19)	0	0	0	1,150,000	
7145538		INDEPENDENCE	MO		07/07/2023	6.458	110,105	0	125	0	0	0	193,000	01/23/2025
7145539		INDEPENDENCE	MO		07/07/2023	6.449	121,485	0	18	0	0	0	190,000	01/23/2025
7145540		CINCINNATI	OH		07/07/2023	7.750	120,219	0	0	0	0	0	326,000	01/23/2025
7145541		TRENTON	NJ		07/07/2023	7.466	115,091	0	(42)	0	0	0	198,100	01/22/2025
7145542		CANTON	OH		07/07/2023	7.975	132,426	0	(47)	0	0	0	234,700	01/22/2025
7145543		HARRISBURG	PA		07/07/2023	7.960	97,179	0	48	0	0	0	120,000	01/23/2025
7145544		BRONX	NY		07/07/2023	7.500	631,382	0	(71)	0	0	0	886,000	01/23/2025
7145545		SOUTH FALLSBURG	NY		07/07/2023	7.750	227,757	0	(113)	0	0	0	340,000	01/23/2025
7145546		GRETNA	LA		07/07/2023	6.875	156,545	0	1,776	0	0	0	204,000	01/22/2025
7145547		MARRERO	LA		07/07/2023	6.875	147,593	0	287	0	0	0	218,000	01/23/2025
7145548		VINELAND	NJ		07/07/2023	7.500	174,467	0	(62)	0	0	0	250,000	01/23/2025
7145550		OKLAHOMA CITY	OK		07/07/2023	7.113	96,003	0	6	0	0	0	134,000	01/23/2025
7145552		ROCKY POINT	NY		07/07/2023	6.875	237,375	0	159	0	0	0	374,000	01/23/2025
7145553		KANSAS CITY	MO		07/07/2023	7.511	176,935	0	(6)	0	0	0	240,000	01/23/2025
7145554		TULSA	OK		07/07/2023	6.625	134,261	0	34	0	0	0	140,400	01/22/2025
7145555		EAST CHICAGO	IN		07/07/2023	7.125	152,119	0	148	0	0	0	225,000	01/23/2025
7145557		WINSTED	CT		07/07/2023	6.250	141,472	0	23	0	0	0	229,000	01/23/2025
7145558		WINSTED	CT		07/07/2023	6.500	145,122	0	6	0	0	0	217,000	01/23/2025
7145559		WINSTED	CT		07/07/2023	6.500	153,805	0	7	0	0	0	268,000	01/23/2025
7145560		BRISTOL	CT		07/07/2023	6.500	177,231	0	19	0	0	0	267,000	
7145561		WINSTED	CT		07/07/2023	7.375	141,753	0	(38)	0	0	0	190,000	01/23/2025
7145562		LUBBOCK	TX		07/07/2023	7.250	118,982	0	(14)	0	0	0	170,000	10/02/2025
7145563		ZACHARY	LA		07/07/2023	8.000	192,191	0	(6,617)	0	1,275	0	280,000	09/05/2025
7145564		AUSTIN	TX		07/07/2023	7.113	255,411	0	(40)	0	0	0	594,000	01/23/2025
7145565		PHILADELPHIA	PA		07/07/2023	7.575	147,796	0	16	0	0	0	199,000	01/23/2025
7145568		PEARLAND	TX		07/07/2023	6.677	167,124	0	11	0	0	0	265,600	01/22/2025
7145569		WILMINGTON	DE		07/07/2023	8.500	124,997	0	(25)	0	0	0	185,000	01/23/2025
7145570		AUSTIN	TX		07/07/2023	8.875	1,136,035	0	(97)	0	0	0	1,666,800	01/22/2025
7145571		TYLER	TX		07/07/2023	8.250	160,919	0	(42)	0	0	0	219,100	01/22/2025
7145572		FORT WORTH	TX		07/07/2023	8.125	126,161	0	(39)	0	0	0	212,800	01/22/2025
7145575		SAN ANTONIO	TX		07/07/2023	7.750	119,535	0	94	0	0	0	129,200	01/22/2025
7145579		COVINGTON	GA		07/13/2023	6.798	175,721	0	61	0	0	0	235,000	01/22/2025
7145580		HOUSTON	TX		07/13/2023	8.065	317,436	0	(52)	0	0	0	442,900	01/22/2025
7145581		DALLAS	TX		07/13/2023	7.107	147,463	0	(9)	0	0	0	224,900	01/22/2025
7145582		DUNDALK	MD		07/13/2023	7.473	149,980	0	(34)	0	0	0	199,700	01/22/2025
7145583		MACON	GA		07/13/2023	7.500	116,227	0	6	0	0	0	149,500	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145584		MEMPHIS	TN		07/13/2023	7.123	84,582	0	11	0	0	0	138,700	01/22/2025
7145585		JACKSONVILLE	FL		07/13/2023	7.590	249,336	0	(103)	0	0	0	355,000	
7145586		RICHMOND	VA		07/13/2023	7.365	335,683	0	49	0	0	0	450,700	01/22/2025
7145587		MEMPHIS	TN		07/13/2023	8.573	71,499	0	(27)	0	0	0	110,000	01/23/2025
7145588		CLEVELAND	OH		07/13/2023	7.468	90,270	0	(19)	0	0	0	130,000	01/23/2025
7145589		CLAY	NY		07/13/2023	8.290	149,490	0	(66)	0	0	0	164,200	01/22/2025
7145590		MCKEESPORT	PA		07/13/2023	8.190	79,631	0	(48)	0	0	0	135,000	01/23/2025
7145591		BALTIMORE	MD		07/13/2023	7.833	163,112	0	(19)	0	0	0	220,000	09/14/2025
7145592		PHOENIX	AZ		07/13/2023	6.948	218,031	0	(3)	0	0	0	313,600	01/22/2025
7145593		ARCADIA	FL		07/13/2023	7.618	215,800	0	(8)	0	0	0	312,000	01/23/2025
7145594		BIRMINGHAM	AL		07/13/2023	8.040	77,858	0	(30)	0	0	0	90,000	01/23/2025
7145595		BALTIMORE	MD		07/13/2023	6.318	149,098	0	38	0	0	0	210,000	09/17/2025
7145596		DYER	IN		07/13/2023	6.458	236,996	0	46	0	0	0	255,400	01/22/2025
7145597		HOMESTEAD	FL		07/13/2023	6.308	248,610	0	64	0	0	0	405,900	01/22/2025
7145598		CURTIS BAY	MD		07/13/2023	8.050	133,968	0	(113)	0	0	0	166,800	
7145599		DANIELSON	CT		07/13/2023	7.710	264,318	0	(47)	0	0	0	380,000	
7145600		BALTIMORE	MD		07/13/2023	7.985	178,003	0	(19)	0	0	0	185,000	09/15/2025
7145601		BALTIMORE	MD		07/13/2023	7.985	206,187	0	(22)	0	0	0	251,500	09/14/2025
7145602		DUNDALK	MD		07/13/2023	7.667	173,055	0	(9)	0	0	0	183,800	01/22/2025
7145603		BALTIMORE	MD		07/13/2023	8.015	157,567	0	0	0	0	0	230,000	09/20/2025
7145604		BALTIMORE	MD		07/13/2023	7.385	201,273	0	(41)	0	0	0	250,000	09/12/2025
7145605		LITTLE ROCK	AR		07/13/2023	7.530	243,389	0	0	0	0	0	365,000	03/04/2024
7145606		SAINT LOUIS	MO		07/13/2023	7.540	172,730	0	(31)	0	0	0	284,000	01/22/2025
7145607		WILSON	NC		07/13/2023	8.198	103,835	0	(18)	0	0	0	267,900	
7145608		LONGVIEW	TX		07/13/2023	7.857	105,203	0	(38)	0	0	0	144,000	01/23/2025
7145609		DURHAM	NC		07/13/2023	7.715	179,066	0	(44)	0	0	0	317,400	01/22/2025
7145610		POCOMOKE CITY	MD		07/13/2023	7.723	143,447	0	(46)	0	0	0	203,500	01/22/2025
7145611		BALTIMORE	MD		07/13/2023	6.318	152,896	0	40	0	0	0	155,000	09/14/2025
7145612		PHILADELPHIA	PA		07/13/2023	7.682	117,337	0	(11)	0	0	0	170,000	
7145613		DALLAS	TX		07/13/2023	7.990	152,961	0	(26)	0	0	0	205,000	01/22/2025
7145614		SADDLE RIVER	NJ		07/13/2023	7.640	568,198	0	(195)	0	0	0	1,421,700	01/22/2025
7145615		HOUSTON	TX		07/13/2023	6.348	135,049	0	34	0	0	0	205,000	02/05/2025
7145617		ESSEX	MD		07/13/2023	7.190	163,506	0	20	0	0	0	225,400	01/22/2025
7145618		LITTLE ROCK	AR		07/13/2023	6.682	164,409	0	19	0	0	0	223,000	01/23/2025
7145619		NEW BRUNSWICK	NJ		07/13/2023	7.673	109,163	0	(22)	0	0	0	207,000	01/23/2025
7145620		SENECA FALLS	NY		07/13/2023	8.365	106,588	0	(25)	0	0	0	130,000	01/23/2025
7145621		RIVERDALE	GA		07/13/2023	8.223	124,331	0	(30)	0	0	0	226,300	01/22/2025
7145622		PROSPECT	CT		07/13/2023	7.390	149,838	0	(39)	0	0	0	191,000	01/23/2025
7145623		ATLANTIC CITY	NJ		07/13/2023	7.982	98,400	0	(38)	0	0	0	151,000	01/23/2025
7145625		THREE RIVERS	MI		07/13/2023	7.940	75,205	0	(30)	0	0	0	112,500	01/22/2025
7145628		MILWAUKEE	WI		07/13/2023	7.707	104,305	0	(29)	0	0	0	115,600	
7145629		MARICOPA	AZ		07/13/2023	6.740	187,590	0	9	0	0	0	371,900	01/22/2025
7145630		WEST WARWICK	RI		07/13/2023	7.865	381,449	0	0	0	0	0	475,000	06/06/2024
7145631		MABLETON	GA		07/13/2023	7.790	209,113	0	(73)	0	0	0	263,500	01/22/2025
7145632		SAVANNAH	GA		07/13/2023	7.298	169,164	0	(28)	0	0	0	236,400	01/22/2025
7145633		DENISON	TX		07/13/2023	7.073	165,883	0	40	0	0	0	229,990	02/06/2025
7145634		BAYTOWN	TX		07/13/2023	6.698	139,897	0	4,386	0	0	0	165,000	02/04/2025
7145635		CHICAGO HEIGHTS	IL		07/13/2023	7.823	102,357	0	(37)	0	0	0	105,000	01/23/2025
7145636		KANSAS CITY	MO		07/13/2023	7.752	97,742	0	(8)	0	0	0	141,900	01/22/2025
7145637		LOMBARD	IL		07/13/2023	7.615	288,095	0	(70)	0	0	0	337,300	01/22/2025
7145638		CHICAGO	IL		07/13/2023	7.983	241,379	0	(30)	0	0	0	325,000	01/23/2025
7145639		BROADVIEW	IL		07/13/2023	7.998	312,290	0	(52)	0	0	0	530,000	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145640		HAMMOND	IN		07/17/2023	7.750	106,972	0	65	0	0	0	166,000	01/23/2025
7145641		SHELBY	NC		07/17/2023	7.750	109,230	0	70	0	0	0	158,000	01/23/2025
7145642		SAVANNAH	GA		07/17/2023	7.625	489,326	0	298	0	0	0	552,800	01/22/2025
7145643		BALTIMORE	MD		07/17/2023	7.500	123,776	0	90	0	0	0	215,000	01/23/2025
7145644		HENRICO	VA		07/17/2023	7.750	127,292	0	(26)	0	0	0	221,600	01/22/2025
7145645		HENRICO	VA		07/17/2023	7.875	91,282	0	(10)	0	0	0	136,800	01/22/2025
7145646		HENRICO	VA		07/17/2023	7.750	127,547	0	(26)	0	0	0	276,000	
7145647		RICHMOND	VA		07/17/2023	7.875	120,218	0	(25)	0	0	0	371,300	01/22/2025
7145648		RICHMOND	VA		07/17/2023	7.875	133,804	0	(15)	0	0	0	210,000	01/23/2025
7145649		RICHMOND	VA		07/17/2023	7.750	114,281	0	(9)	0	0	0	115,700	01/22/2025
7145650		PORT SAINT LUCIE	FL		07/17/2023	7.625	289,021	0	194	0	0	0	432,800	01/22/2025
7145652		JACKSON	MS		07/17/2023	7.500	109,191	0	(13)	0	0	0	132,000	01/23/2025
7145653		NEWTON	NC		07/17/2023	7.500	254,804	0	(23)	0	0	0	438,400	
7145654		GRAHAM	NC		07/17/2023	7.500	158,447	0	(20)	0	0	0	241,900	01/22/2025
7145655		CINCINNATI	OH		07/17/2023	7.250	121,151	0	6	0	0	0	243,300	
7145656		PASADENA	MD		07/17/2023	7.620	125,522	0	86	0	0	0	196,600	01/22/2025
7145657		BALTIMORE	MD		07/17/2023	7.375	248,735	0	240	0	0	0	395,000	01/23/2025
7145658		DAYTON	OH		07/17/2023	7.750	70,631	0	45	0	0	0	118,000	01/23/2025
7145660		PARKVILLE	MD		07/17/2023	7.375	158,466	0	114	0	0	0	220,100	01/22/2025
7145664		BRANDYWINE	MD		07/17/2023	7.500	221,865	0	(3,378)	0	2,740	0	452,000	01/23/2025
7145665		PHILADELPHIA	PA		07/17/2023	7.750	162,383	0	106	0	0	0	235,000	01/23/2025
7145666		PHILADELPHIA	PA		07/17/2023	7.750	141,516	0	94	0	0	0	205,000	01/23/2025
7145667		WESTLAND	MI		07/17/2023	7.625	116,993	0	(8)	0	0	0	184,100	01/22/2025
7145668		DALLAS	TX		07/17/2023	7.600	182,522	0	108	0	0	0	206,400	01/22/2025
7145669		EDGEWOOD	MD		07/17/2023	7.375	97,639	0	115	0	0	0	187,000	01/22/2025
7145670		COLUMBUS	GA		07/17/2023	7.375	84,893	0	61	0	0	0	118,200	01/22/2025
7145671		MILLVILLE	NJ		07/21/2023	7.625	128,010	0	2	0	0	0	197,500	02/06/2025
7145672		ATLANTA	GA		07/21/2023	7.750	147,884	0	(9)	0	0	0	216,000	01/23/2025
7145673		SHIRLEY	NY		07/21/2023	7.500	317,181	0	3	0	0	0	508,816	02/06/2025
7145674		MIDDLETOWN	NY		07/21/2023	7.000	200,793	0	47	0	0	0	285,000	01/22/2025
7145676		BALTIMORE	MD		07/21/2023	7.625	117,716	0	(2)	0	0	0	173,000	09/13/2025
7145678		MARIETTA	GA		07/21/2023	7.625	223,041	0	(9)	0	0	0	311,800	01/22/2025
7145679		WILKES-BARRE	PA		07/21/2023	7.500	118,761	0	10	0	0	0	234,000	02/06/2025
7145680		WOODBURY	NJ		07/21/2023	7.625	136,118	0	(284)	0	0	0	202,000	10/14/2025
7145682		ELMSFORD	NY		07/21/2023	7.000	336,635	0	(228)	0	0	0	454,312	02/06/2025
7145683		ATLANTA	GA		07/21/2023	7.750	154,784	0	(10)	0	0	0	225,000	
7145684		TORRINGTON	CT		07/21/2023	7.500	187,764	0	17	0	0	0	340,560	02/06/2025
7145685		RIVERDALE	GA		07/21/2023	7.875	228,493	0	(18)	0	0	0	369,900	02/28/2025
7145689		FAYETTEVILLE	NC		07/21/2023	7.500	113,913	0	3	0	0	0	153,410	02/06/2025
7145693		TAMPA	FL		07/21/2023	7.750	510,289	0	30	0	0	0	775,152	02/06/2025
7145695		ATLANTA	GA		07/21/2023	7.500	184,686	0	563	0	0	0	270,000	10/12/2025
7145696		FAYETTEVILLE	NC		07/21/2023	7.750	111,022	0	(10)	0	0	0	197,780	02/06/2025
7145697		INDIANAPOLIS	IN		07/21/2023	8.250	87,915	0	(2,168)	0	0	0	94,000	08/11/2025
7145698		WOODBURY	NJ		07/21/2023	7.500	151,447	0	0	0	0	0	275,000	12/25/2024
7145699		CLEVELAND HEIGHTS	OH		07/19/2023	7.440	101,556	0	(2)	0	0	0	183,600	01/22/2025
7145701		PORT RICHEY	FL		07/19/2023	7.782	139,942	0	(36)	0	0	0	200,000	01/22/2025
7145702		CHATTANOOGA	TN		07/19/2023	7.515	308,547	0	(30)	0	0	0	420,000	01/23/2025
7145703		GREENFIELD	IN		07/19/2023	6.732	136,767	0	20	0	0	0	205,000	01/23/2025
7145704		CINCINNATI	OH		07/19/2023	7.385	126,185	0	(11)	0	0	0	164,000	01/22/2025
7145705		DURHAM	NC		07/19/2023	8.165	229,946	0	(96)	0	0	0	342,600	01/22/2025
7145708		BRIDGEPORT	CT		07/19/2023	8.232	452,179	0	(56)	0	0	0	575,000	
7145709		WESTLAND	MI		07/19/2023	8.215	81,704	0	(30)	0	0	0	124,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145710		LOUISVILLE	KY		07/19/2023	7.340	122,745	0	(11)	0	0	0	206,400	01/22/2025
7145711		GASTONIA	NC		07/19/2023	7.865	159,370	0	(18)	0	0	0	223,600	01/22/2025
7145712		PITTSBURGH	PA		07/19/2023	8.257	72,710	0	(7)	0	0	0	109,200	01/22/2025
7145713		PALM BAY	FL		07/19/2023	6.918	166,450	0	8	0	0	0	250,000	01/22/2025
7145714		FORT MYERS	FL		07/19/2023	7.932	116,018	0	(38)	0	0	0	217,000	01/23/2025
7145715		EUCLID	OH		07/19/2023	8.073	93,993	0	(23)	0	0	0	111,800	01/22/2025
7145716		LAKEMORE	OH		07/19/2023	7.500	156,501	0	13	0	0	0	216,000	01/23/2025
7145717		DALLAS	TX		07/19/2023	7.783	446,160	0	(7)	0	0	0	494,000	01/23/2025
7145718		DUNDALK	MD		07/19/2023	7.615	161,644	0	(29)	0	0	0	224,500	01/22/2025
7145719		KANSAS CITY	KS		07/19/2023	7.990	143,005	0	(45)	0	0	0	190,000	01/23/2025
7145720		BOCA RATON	FL		07/19/2023	7.723	198,760	0	(40)	0	0	0	559,600	01/22/2025
7145721		CURTIS BAY	MD		07/19/2023	7.615	105,677	0	(19)	0	0	0	152,000	
7145724		HAMDEN	CT		07/19/2023	7.890	337,491	0	(79)	0	0	0	635,000	01/23/2025
7145725		HAMMOND	IN		07/19/2023	8.032	196,446	0	(19)	0	0	0	265,000	01/23/2025
7145726		MEMPHIS	TN		07/19/2023	7.640	82,210	0	(15)	0	0	0	173,500	01/22/2025
7145727		SPRINGFIELD	IL		07/19/2023	7.465	86,951	0	(13)	0	0	0	121,700	01/22/2025
7145728		INDIANAPOLIS	IN		07/19/2023	6.817	112,535	0	15	0	0	0	116,700	01/22/2025
7145729		APPLETON	WI		07/19/2023	7.485	156,117	0	(24)	0	0	0	189,900	01/22/2025
7145730		BESSEMER	AL		07/19/2023	8.048	165,778	0	(51)	0	0	0	210,100	01/22/2025
7145731		MUNDELEIN	IL		07/19/2023	8.015	390,903	0	(19)	0	0	0	517,500	
7145732		PENSACOLA	FL		07/19/2023	7.915	311,559	0	(68)	0	0	0	480,000	01/23/2025
7145733		WESTWEGO	LA		07/19/2023	7.965	147,136	0	(17)	0	0	0	151,000	01/23/2025
7145734		CHARLOTTE	NC		07/19/2023	7.008	232,934	0	1,882	0	0	0	235,000	02/06/2025
7145735		BALTIMORE	MD		07/19/2023	7.715	147,124	0	(33)	0	0	0	170,000	09/15/2025
7145736		PORT SAINT LUCIE	FL		07/19/2023	8.033	232,726	0	(24)	0	0	0	251,300	01/22/2025
7145739		BEDFORD	OH		07/19/2023	8.190	68,432	0	(27)	0	0	0	115,000	01/23/2025
7145740		OKLAHOMA CITY	OK		07/19/2023	7.765	205,513	0	(2)	0	0	0	280,000	01/23/2025
7145741		OKLAHOMA CITY	OK		07/19/2023	7.765	205,513	0	(2)	0	0	0	280,000	01/23/2025
7145742		BALTIMORE	MD		07/19/2023	7.985	196,150	0	(5)	0	0	0	220,000	09/14/2025
7145743		BALTIMORE	MD		07/19/2023	7.852	180,087	0	0	0	0	0	186,000	09/14/2025
7145744		CLINTON	OH		07/19/2023	8.025	229,938	0	(69)	0	0	0	310,000	
7145745		WILLOUGHBY	OH		07/19/2023	7.750	114,376	0	59	0	0	0	204,000	
7145746		POUGHKEEPSIE	NY		07/19/2023	7.973	340,182	0	(9,442)	0	6,670	0	453,000	04/02/2025
7145747		SAN ANTONIO	TX		07/19/2023	7.207	112,534	0	(4)	0	0	0	178,000	01/22/2025
7145748		SAN ANTONIO	TX		07/19/2023	7.048	119,339	0	(5)	0	0	0	216,900	01/22/2025
7145749		SLIDELL	LA		07/19/2023	7.657	125,235	0	(23)	0	0	0	175,400	01/22/2025
7145751		WILMINGTON	DE		07/19/2023	7.332	144,032	0	25	0	0	0	242,000	01/23/2025
7145752		NEW CASTLE	DE		07/19/2023	7.332	115,226	0	20	0	0	0	171,000	01/23/2025
7145753		KENOSHA	WI		07/19/2023	7.693	128,531	0	(21)	0	0	0	187,000	01/23/2025
7145754		AMSTERDAM	NY		07/19/2023	7.457	165,959	0	(13)	0	0	0	225,000	
7145755		FORT LAUDERDALE	FL		07/19/2023	7.885	386,076	0	2	0	0	0	480,600	01/22/2025
7145756		FORT WORTH	TX		07/19/2023	7.982	67,098	0	(24)	0	0	0	203,400	01/22/2025
7145757		BENTON	AR		07/19/2023	8.065	90,384	0	(8)	0	0	0	156,300	01/22/2025
7145758		NEW PORT RICHEY	FL		07/19/2023	8.365	138,334	0	(363)	0	0	0	148,200	01/22/2025
7145760		KALAMAZOO	MI		07/19/2023	8.390	179,151	0	(44)	0	0	0	274,000	01/22/2025
7145761		NEW ORLEANS	LA		07/19/2023	7.765	84,827	0	(15)	0	0	0	202,000	01/23/2025
7145764		MIDDLE RIVER	MD		07/19/2023	7.990	157,782	0	(15)	0	0	0	163,800	01/22/2025
7145765		INDIANAPOLIS	IN		07/19/2023	7.615	119,542	0	(21)	0	0	0	165,000	01/22/2025
7145766		JACKSONVILLE	NC		07/19/2023	7.323	84,650	0	13	0	0	0	136,700	01/22/2025
7145767		APPLETON	WI		07/19/2023	6.852	116,957	0	40	0	0	0	210,400	01/22/2025
7145768		PENSACOLA	FL		07/19/2023	7.740	84,809	0	(14)	0	0	0	256,800	01/22/2025
7145769		BRONX	NY		07/19/2023	7.850	587,679	0	(50)	0	0	0	692,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145770		EUCLID	OH		07/19/2023	8.073	85,947	0	(24)	0	0	0	103,300	01/22/2025
7145771		AKRON	OH		07/19/2023	8.060	128,920	0	(11)	0	0	0	200,900	
7145772		EUCLID	OH		07/19/2023	8.073	98,534	0	(27)	0	0	0	168,400	01/22/2025
7145774		HUNTSVILLE	AL		07/19/2023	7.765	160,488	0	6	0	0	0	204,000	01/23/2025
7145775		KANSAS CITY	MO		07/19/2023	7.585	119,832	0	(9)	0	0	0	170,600	01/22/2025
7145776		MIDDLETOWN	CT		07/19/2023	7.723	139,851	0	9	0	0	0	298,000	01/23/2025
7145777		CAMBRIDGE	MD		07/19/2023	7.865	125,166	0	(5)	0	0	0	170,000	01/22/2025
7145778		BONAIRE	GA		07/19/2023	7.860	128,001	0	4	0	0	0	175,000	01/22/2025
7145779		BALTIMORE	MD		07/19/2023	7.865	161,979	0	(7)	0	0	0	167,500	09/14/2025
7145780		KINGSVILLE	TX		07/19/2023	7.715	83,125	0	(27)	0	0	0	166,000	01/22/2025
7145782		DENISON	TX		07/19/2023	6.615	167,076	0	49	0	0	0	245,000	01/23/2025
7145783		GREENSBORO	NC		07/19/2023	7.640	120,373	0	(24)	0	0	0	188,000	01/23/2025
7145784		GREENSBORO	NC		07/19/2023	7.640	158,148	0	(32)	0	0	0	219,800	01/22/2025
7145785		BALTIMORE	MD		07/19/2023	8.365	162,089	0	(40)	0	0	0	185,000	09/16/2025
7145787		OKLAHOMA CITY	OK		07/19/2023	7.765	172,484	0	(2)	0	0	0	235,000	01/23/2025
7145788		GREENVILLE	TX		07/19/2023	6.818	149,803	0	55	0	0	0	200,000	01/22/2025
7145789		STOCKBRIDGE	GA		07/19/2023	7.665	135,129	0	(35)	0	0	0	263,600	01/22/2025
7145790		BALTIMORE	MD		07/19/2023	8.057	108,162	0	0	0	0	0	250,000	09/18/2025
7145791		MILWAUKEE	WI		07/19/2023	7.733	104,184	0	(24)	0	0	0	134,000	01/23/2025
7145792		MILWAUKEE	WI		07/19/2023	8.017	82,777	0	(21)	0	0	0	122,000	01/23/2025
7145795		INDIANAPOLIS	IN		07/19/2023	8.068	121,239	0	(7)	0	0	0	154,000	01/22/2025
7145796		BAKERSFIELD	CA		07/19/2023	6.998	196,222	0	68	0	0	0	306,000	01/23/2025
7145797		PHILADELPHIA	PA		07/19/2023	8.085	197,740	0	20	0	0	0	272,000	01/22/2025
7145799		TAMPA	FL		07/19/2023	7.142	212,751	0	73	0	0	0	306,500	01/23/2025
7145800		TEMPLE TERRACE	FL		07/19/2023	7.502	322,871	0	(4)	0	0	0	433,500	01/22/2025
7145801		SAINT LOUIS	MO		07/19/2023	7.565	96,126	0	7	0	0	0	132,000	01/22/2025
7145802		BARBERTON	OH		07/19/2023	7.523	107,794	0	8	0	0	0	140,000	01/23/2025
7145803		DETROIT	MI		07/19/2023	7.990	116,186	0	(10)	0	0	0	157,000	01/23/2025
7145804		BALTIMORE	MD		07/19/2023	7.385	169,888	0	(17)	0	0	0	230,000	09/15/2025
7145806		GLENDALE HEIGHTS	IL		07/19/2023	7.490	237,036	0	(35)	0	0	0	328,300	01/22/2025
7145807		BALTIMORE	MD		07/19/2023	7.765	252,972	0	0	0	0	0	325,000	09/14/2025
7145809		PHOENIX	MD		07/19/2023	7.582	459,531	0	(47)	0	0	0	717,000	01/22/2025
7145810		LORAIN	OH		07/19/2023	8.065	85,199	0	(8)	0	0	0	101,200	01/22/2025
7145811		PRATTVILLE	AL		07/19/2023	6.648	131,533	0	24	0	0	0	209,200	01/22/2025
7145812		GEORGETOWN	DE		07/19/2023	7.315	338,847	0	(15)	0	0	0	437,100	01/23/2025
7145815		WARNER ROBINS	GA		07/19/2023	8.010	148,773	0	5	0	0	0	201,600	01/22/2025
7145816		JACKSON	MI		07/19/2023	8.193	78,350	0	(23)	0	0	0	82,000	01/23/2025
7145817		WILSON	NC		07/19/2023	7.765	87,308	0	(19)	0	0	0	141,100	01/22/2025
7145818		SEVERNA PARK	MD		07/19/2023	7.265	363,027	0	(28)	0	0	0	562,200	01/22/2025
7145819		BALTIMORE	MD		07/19/2023	8.015	188,351	0	(12)	0	0	0	214,000	09/18/2025
7145820		MACON	GA		07/19/2023	7.948	130,539	0	1	0	0	0	137,400	01/22/2025
7145822		BOSTON	MA		07/26/2023	7.357	1,259,167	0	9	0	0	0	1,771,000	01/23/2025
7145824		MARKHAM	IL		07/26/2023	8.093	130,003	0	(32)	0	0	0	173,000	01/23/2025
7145827		CHICAGO	IL		07/26/2023	8.040	328,176	0	(133)	0	0	0	467,600	
7145830		BATON ROUGE	LA		07/26/2023	7.557	120,404	0	(34)	0	0	0	169,900	01/22/2025
7145831		LARGO	FL		07/26/2023	8.373	197,641	0	0	0	0	0	325,000	05/04/2025
7145832		MIAMI	FL		07/26/2023	8.865	86,289	0	(38)	0	0	0	191,600	01/22/2025
7145834		TULARE	CA		07/26/2023	7.052	174,504	0	3	0	0	0	219,800	01/22/2025
7145835		LAKEWOOD	OH		07/26/2023	7.910	193,287	0	(25)	0	0	0	315,000	01/23/2025
7145837		BRISTOL	CT		07/26/2023	6.868	247,145	0	15	0	0	0	339,000	01/23/2025
7145838		EUCLID	OH		07/26/2023	8.073	85,937	0	(32)	0	0	0	124,000	01/23/2025
7145839		WINSTON SALEM	NC		07/26/2023	7.932	87,278	0	(37)	0	0	0	129,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145840		BIRMINGHAM	AL		07/26/2023	8.690	94,085	0	(38)	0	0	0	107,700	01/22/2025
7145841		BALTIMORE	MD		07/26/2023	7.527	172,955	0	(31)	0	0	0	232,000	09/12/2025
7145842		PHILADELPHIA	PA		07/26/2023	8.040	131,310	0	(15)	0	0	0	204,000	01/23/2025
7145843		SUGAR CREEK	MO		07/26/2023	7.640	79,956	0	(2)	0	0	0	127,300	01/22/2025
7145844		BALTIMORE	MD		07/26/2023	7.973	168,485	0	(42)	0	0	0	190,000	09/14/2025
7145845		BALTIMORE	MD		07/26/2023	7.815	180,015	0	(55)	0	0	0	275,000	09/14/2025
7145846		BALTIMORE	MD		07/26/2023	7.965	96,713	0	(34)	0	0	0	151,000	09/14/2025
7145847		BIRMINGHAM	AL		07/26/2023	8.415	78,962	0	(36)	0	0	0	91,000	01/22/2025
7145848		MESA	AZ		07/26/2023	7.865	285,529	0	(94)	0	0	0	445,100	01/22/2025
7145849		FAYETTEVILLE	GA		07/26/2023	7.765	565,236	0	(187)	0	0	0	683,000	01/23/2025
7145850		BALTIMORE	MD		07/26/2023	7.385	164,405	0	(36)	0	0	0	220,000	09/16/2025
7145851		CURTIS BAY	MD		07/26/2023	7.760	136,518	0	(17)	0	0	0	194,000	
7145852		EASTLAKE	OH		07/26/2023	6.798	123,274	0	34	0	0	0	139,000	01/23/2025
7145853		SAINT PETERSBURG	FL		07/26/2023	7.215	390,196	0	(44)	0	0	0	453,700	01/22/2025
7145855		LAFAYETTE	IN		07/26/2023	6.983	131,033	0	(10)	0	0	0	143,700	01/22/2025
7145857		WHEATON	IL		07/26/2023	7.465	320,803	0	(68)	0	0	0	460,000	
7145858		CARROLLTON	GA		07/26/2023	7.582	100,773	0	(33)	0	0	0	197,000	01/23/2025
7145859		NEWARK	DE		07/31/2023	8.200	222,427	0	(106)	0	0	0	260,350	02/06/2025
7145861		YPSILANTI	MI		07/31/2023	7.770	106,678	0	(47)	0	0	0	193,700	02/06/2025
7145862		TUCSON	AZ		07/31/2023	7.530	208,161	0	(80)	0	0	0	304,917	02/06/2025
7145863		NEW PORT RICHEY	FL		07/31/2023	7.730	142,769	0	978	0	0	0	209,400	01/22/2025
7145864		COLUMBIA	SC		07/31/2023	7.450	128,893	0	(53)	0	0	0	172,500	02/06/2025
7145865		SAVANNAH	GA		07/31/2023	6.960	223,624	0	(55)	0	0	0	331,929	02/06/2025
7145866		CORAOPOLIS	PA		07/31/2023	6.860	226,519	0	(34)	0	0	0	240,560	02/06/2025
7145868		MABANK	TX		07/31/2023	7.330	214,583	0	(62)	0	0	0	353,900	01/22/2025
7145870		CRESTVIEW	FL		07/31/2023	6.900	141,780	0	(34)	0	0	0	224,010	02/06/2025
7145871		FAYETTEVILLE	NC		07/31/2023	6.730	159,556	0	(26)	0	0	0	283,136	02/06/2025
7145872		ROME	GA		07/31/2023	7.280	155,339	0	(47)	0	0	0	268,620	02/06/2025
7145873		EVANSVILLE	IN		07/31/2023	7.170	94,528	0	(16)	0	0	0	138,000	
7145874		JACKSONVILLE	FL		07/31/2023	6.880	108,105	0	(14)	0	0	0	180,000	02/06/2025
7145875		BRANDON	FL		07/31/2023	6.820	174,632	0	(36)	0	0	0	371,335	02/06/2025
7145876		JACKSONVILLE	FL		07/31/2023	7.170	187,228	0	(41)	0	0	0	330,600	02/28/2025
7145877		BALTIMORE	MD		07/31/2023	7.490	115,259	0	(53)	0	0	0	162,000	09/13/2025
7145878		ROME	GA		07/31/2023	7.570	100,288	0	(33)	0	0	0	134,830	02/06/2025
7145879		FALLSTON	MD		07/31/2023	7.880	714,882	0	(353)	0	0	0	1,206,275	02/06/2025
7145880		HUNTSVILLE	AL		07/31/2023	7.160	108,100	0	(27)	0	0	0	131,316	02/06/2025
7145881		D'IBERVILLE	MS		07/31/2023	7.230	119,793	0	(28)	0	0	0	319,740	02/06/2025
7145882		SAINT JOSEPH	MO		07/31/2023	6.880	79,717	0	(12)	0	0	0	154,224	02/06/2025
7145884		MARIETTA	GA		07/31/2023	7.280	220,796	0	(59)	0	0	0	343,398	02/06/2025
7145885		ATLANTA	GA		07/31/2023	6.650	227,995	0	(1,810)	0	0	0	256,250	02/06/2025
7145886		SANFORD	ME		07/31/2023	7.250	281,631	0	(58)	0	0	0	414,000	01/23/2025
7145887		CHARLOTTE	NC		07/31/2023	7.060	114,147	0	(28)	0	0	0	236,622	02/06/2025
7145888		CHARLOTTE	NC		07/31/2023	7.060	84,352	0	(19)	0	0	0	221,379	02/06/2025
7145889		MEMPHIS	TN		07/31/2023	7.690	132,345	0	(37)	0	0	0	168,750	02/06/2025
7145890		CASSELBERRY	FL		07/31/2023	7.550	119,792	0	(25)	0	0	0	180,177	02/06/2025
7145892		HUNTSVILLE	AL		07/31/2023	7.060	134,663	0	(9)	0	0	0	211,420	02/06/2025
7145894		GLOUCESTER TOWNSHIP	NJ		07/31/2023	7.470	389,370	0	(72)	0	0	0	559,236	02/06/2025
7145895		COLUMBUS	OH		07/31/2023	7.050	100,356	0	(8)	0	0	0	206,854	02/06/2025
7145896		LAKEWOOD	OH		07/31/2023	8.000	180,091	0	(70)	0	0	0	257,686	02/06/2025
7145897		ST. PETERSBURG	FL		07/31/2023	7.750	239,884	0	(81)	0	0	0	323,495	02/06/2025
7145898		ROME	GA		07/31/2023	7.300	117,291	0	(16)	0	0	0	186,260	02/06/2025
7145899		ROME	GA		07/31/2023	7.390	92,726	0	(13)	0	0	0	174,840	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145900		CUYAHOGA FALLS	OH		07/31/2023	7.190	99,787	0	(10)	0	0	0	163,920	02/06/2025
7145901		DELRAY BEACH	FL		07/31/2023	7.240	651,906	0	(95)	0	0	0	836,878	02/06/2025
7145902		MOORESVILLE	NC		07/31/2023	7.240	167,364	0	(17)	0	0	0	273,590	02/06/2025
7145903		INDIANAPOLIS	IN		07/31/2023	7.430	220,205	0	(40)	0	0	0	245,700	02/06/2025
7145905		SORRENTO	FL		07/31/2023	7.680	148,558	0	(132)	0	0	0	164,000	01/23/2025
7145906		CAPE CORAL	FL		07/31/2023	7.500	319,950	0	(101)	0	0	0	585,984	02/06/2025
7145907		PARK FOREST	IL		07/31/2023	8.000	112,816	0	(4,165)	0	3,273	0	150,000	10/26/2025
7145908		MONTGOMERY	AL		07/31/2023	7.940	114,346	0	(45)	0	0	0	168,732	02/06/2025
7145909		MILWAUKEE	WI		07/31/2023	8.170	104,575	0	(34)	0	0	0	118,320	02/06/2025
7145910		FORT WORTH	TX		07/31/2023	8.130	235,126	0	(92)	0	0	0	400,793	02/06/2025
7145911		WEST GROVE	PA		08/03/2023	7.650	238,404	0	(39)	0	0	0	261,000	01/23/2025
7145912		ROSEDALE	MD		08/03/2023	7.700	204,429	0	(35)	0	0	0	286,900	02/28/2025
7145913		WYANDANCH	NY		08/03/2023	7.718	389,503	0	(126)	0	0	0	750,900	01/22/2025
7145914		DEER PARK	NY		08/03/2023	7.990	348,870	0	43	0	0	0	704,668	02/06/2025
7145915		GLASSBORO	NJ		08/03/2023	7.910	233,420	0	(7)	0	0	0	285,448	02/06/2025
7145916		PARSONSBURG	MD		08/01/2023	7.598	146,644	0	(33)	0	0	0	180,000	01/23/2025
7145917		JACKSONVILLE	FL		08/01/2023	7.402	120,142	0	0	0	0	0	145,000	01/23/2025
7145918		NEW BRUNSWICK	NJ		08/01/2023	7.490	223,684	0	(42)	0	0	0	579,000	01/23/2025
7145919		PHILADELPHIA	PA		08/01/2023	8.665	163,518	0	(15)	0	0	0	294,000	01/23/2025
7145921		GASTONIA	NC		08/01/2023	7.732	98,254	0	(31)	0	0	0	119,000	01/23/2025
7145922		BALTIMORE	MD		08/01/2023	7.973	170,516	0	66	0	0	0	225,000	09/14/2025
7145923		LEHIGH ACRES	FL		08/01/2023	8.032	194,483	0	(83)	0	0	0	371,400	
7145924		SYRACUSE	NY		08/01/2023	8.315	126,389	0	(56)	0	0	0	190,000	
7145925		INDIANAPOLIS	IN		08/01/2023	7.890	120,847	0	(48)	0	0	0	170,000	01/22/2025
7145926		SYRACUSE	NY		08/01/2023	8.590	85,626	0	(33)	0	0	0	106,800	01/22/2025
7145927		ROCHESTER	NY		08/01/2023	7.990	119,984	0	(26)	0	0	0	150,000	01/23/2025
7145928		TAMPA	FL		08/01/2023	7.898	384,113	0	(76)	0	0	0	463,000	01/23/2025
7145933		CANTON	OH		08/01/2023	7.983	155,412	0	(28)	0	0	0	285,000	01/23/2025
7145934		DALLAS	TX		08/01/2023	7.890	199,935	0	(72)	0	0	0	263,500	01/22/2025
7145935		BLUE ISLAND	IL		08/01/2023	8.493	163,623	0	(55)	0	0	0	221,600	01/22/2025
7145936		MIAMI	FL		08/01/2023	8.248	499,465	0	(114)	0	0	0	786,200	
7145937		EUCLID	OH		08/01/2023	8.473	94,176	0	(36)	0	0	0	124,400	01/22/2025
7145940		MISHAWAKA	IN		08/01/2023	7.390	103,669	0	(25)	0	0	0	173,000	
7145941		MISHAWAKA	IN		08/01/2023	7.340	84,798	0	(18)	0	0	0	135,000	01/23/2025
7145942		BALTIMORE	MD		08/01/2023	7.925	275,675	0	(42)	0	0	0	370,000	09/14/2025
7145943		HAMPTON	VA		08/01/2023	6.948	141,228	0	0	0	0	0	207,000	01/22/2025
7145944		NEWPORT NEWS	VA		08/01/2023	6.848	135,206	0	3	0	0	0	233,800	01/22/2025
7145945		HAMPTON	VA		08/01/2023	6.823	109,879	0	3	0	0	0	124,800	01/22/2025
7145946		WILMINGTON	DE		08/01/2023	7.665	130,779	0	(40)	0	0	0	177,000	
7145947		BALTIMORE	MD		08/01/2023	7.748	145,905	0	(45)	0	0	0	200,000	09/13/2025
7145948		TRENTON	NJ		08/01/2023	8.215	159,586	0	(72)	0	0	0	168,400	01/22/2025
7145951		WILSON	NC		08/01/2023	8.015	181,450	0	0	0	0	0	247,000	01/23/2025
7145952		SALT LAKE CITY	UT		08/01/2023	6.568	278,758	0	42	0	0	0	370,500	01/22/2025
7145954		AZLE	TX		08/01/2023	6.823	135,051	0	4	0	0	0	202,100	01/22/2025
7145955		HOUSTON	TX		08/01/2023	6.548	193,791	0	13	0	0	0	332,400	01/22/2025
7145956		EASTLAKE	OH		08/01/2023	8.132	114,997	0	(52)	0	0	0	177,100	01/22/2025
7145957		BALTIMORE	MD		08/01/2023	7.935	171,434	0	(27)	0	0	0	230,000	09/18/2025
7145958		WYLIE	TX		08/01/2023	6.448	173,849	0	32	0	0	0	260,900	01/22/2025
7145959		OAK PARK	MI		08/01/2023	7.890	109,009	0	(38)	0	0	0	129,800	01/22/2025
7145960		CANTON	OH		08/01/2023	8.793	138,989	0	(54)	0	0	0	216,000	01/23/2025
7145961		OSHKOSH	WI		08/01/2023	8.460	151,079	0	(52)	0	0	0	190,000	01/23/2025
7145962		PHILADELPHIA	PA		08/01/2023	9.090	78,615	0	0	0	0	0	110,000	09/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7145963		BALTIMORE	MD		08/01/2023	7.968	169,886	0	64	0	0	0	195,000	09/15/2025
7145964		WEST PALM BEACH	FL		08/01/2023	8.532	715,774	0	(130)	0	0	0	935,000	01/22/2025
7145966		BALTIMORE	MD		08/01/2023	7.860	127,360	0	(36)	0	0	0	161,600	09/13/2025
7145970		HOUSTON	TX		08/03/2023	7.750	184,709	0	(36)	0	0	0	365,300	02/06/2025
7145974		YORK	PA		08/03/2023	8.000	84,799	0	(8)	0	0	0	107,730	02/06/2025
7145975		ATLANTA	GA		08/03/2023	7.750	209,964	0	(64)	0	0	0	321,000	
7145976		AMARILLO	TX		08/03/2023	7.750	116,259	0	(32)	0	0	0	188,256	02/06/2025
7145977		BIRMINGHAM	AL		08/03/2023	7.500	90,548	0	(15)	0	0	0	99,000	01/23/2025
7145978		BIRMINGHAM	AL		08/03/2023	7.500	92,140	0	(7)	0	0	0	127,000	01/22/2025
7145979		GREENBELT	MD		08/03/2023	7.750	102,682	0	(16)	0	0	0	154,791	02/06/2025
7145981		BALTIMORE	MD		08/03/2023	7.750	78,060	0	(17)	0	0	0	210,400	02/28/2025
7145982		SALT LAKE CITY	UT		08/03/2023	7.125	364,061	0	(65)	0	0	0	960,360	02/06/2025
7145984		DEQUINCY	LA		08/03/2023	7.750	68,548	0	(20)	0	0	0	168,300	02/06/2025
7145986		PHILADELPHIA	PA		08/03/2023	7.875	117,620	0	(12)	0	0	0	174,330	02/06/2025
7145987		HOLLADAY	UT		08/03/2023	8.000	217,177	0	(45)	0	0	0	545,454	02/06/2025
7145988		FORT MYERS BEACH	FL		08/03/2023	7.750	372,099	0	(120)	0	0	0	420,840	02/06/2025
7145990		BALTIMORE	MD		08/03/2023	7.875	117,628	0	(12)	0	0	0	238,080	02/06/2025
7145991		CINCINNATI	OH		08/03/2023	7.750	166,586	0	(32)	0	0	0	213,750	02/06/2025
7145992		WYOMING	MI		08/03/2023	7.875	307,751	0	(89)	0	0	0	409,200	01/22/2025
7145994		PUNTA GORDA	FL		08/30/2023	7.875	205,640	0	(83)	0	0	0	250,880	02/06/2025
7145996		BELLFLOWER	CA		08/30/2023	7.999	506,590	0	(86)	0	0	0	927,010	02/06/2025
7145997		SCRANTON	PA		08/30/2023	7.999	105,549	0	61	0	0	0	208,000	02/06/2025
7145998		SUMTER	SC		08/30/2023	8.999	124,286	0	59	0	0	0	167,442	02/06/2025
7145999		NASHVILLE	TN		08/30/2023	7.500	161,863	0	68	0	0	0	355,012	02/06/2025
7146000		HENDERSONVILLE	TN		08/30/2023	8.500	160,021	0	35	0	0	0	244,188	02/06/2025
7146001		HUNTSVILLE	AL		08/30/2023	9.250	254,909	0	64	0	0	0	456,960	02/06/2025
7146003		INDIANAPOLIS	IN		08/30/2023	8.000	103,871	0	26	0	0	0	161,162	02/06/2025
7146004		CHICAGO	IL		08/30/2023	7.750	145,096	0	58	0	0	0	232,260	02/06/2025
7146005		LAGUNA NIGUEL	CA		08/30/2023	7.500	309,651	0	(81)	0	0	0	863,025	02/06/2025
7146006		SAN ANTONIO	TX		08/30/2023	8.125	156,644	0	(20)	0	0	0	187,036	02/06/2025
7146007		BUCKEYE	AZ		08/30/2023	8.750	354,780	0	(50)	0	0	0	594,864	02/06/2025
7146008		WARRENSVILLE HEIGHTS	OH		08/30/2023	8.249	122,448	0	28	0	0	0	195,625	02/06/2025
7146009		NORTH RICHLAND HILLS	TX		08/30/2023	7.750	269,733	0	(62)	0	0	0	413,400	02/28/2025
7146010		INDIO	CA		08/30/2023	7.750	310,203	0	(34)	0	0	0	461,000	02/06/2025
7146011		SAINT CLOUD	FL		08/30/2023	8.125	300,967	0	121	0	0	0	434,700	02/06/2025
7146013		LOUISVILLE	KY		08/30/2023	7.625	185,188	0	82	0	0	0	260,400	02/06/2025
7146014		MIDWEST CITY	OK		08/30/2023	8.125	120,063	0	(28)	0	0	0	150,000	
7146015		LAS VEGAS	NV		08/30/2023	7.500	197,860	0	(17)	0	0	0	363,636	02/06/2025
7146016		SENECA	SC		08/30/2023	7.125	137,756	0	(17)	0	0	0	246,314	02/06/2025
7146017		SILVER SPRING	MD		08/30/2023	8.250	299,338	0	76	0	0	0	380,175	02/06/2025
7146018		BRENTWOOD	MD		08/30/2023	9.000	299,964	0	82	0	0	0	348,000	02/06/2025
7146019		RIDGEFIELD	WA		08/30/2023	7.375	257,380	0	(51)	0	0	0	449,614	02/06/2025
7146020		KISSIMMEE	FL		08/30/2023	7.500	99,557	0	56	0	0	0	174,603	02/06/2025
7146021		CYPRESS	TX		08/30/2023	7.125	150,453	0	(22)	0	0	0	374,110	02/06/2025
7146022		ISLAND LAKE	IL		08/30/2023	8.125	128,359	0	(47)	0	0	0	251,100	02/06/2025
7146023		ROCKFORD	IL		08/30/2023	7.999	109,024	0	58	0	0	0	173,200	02/28/2025
7146024		SAN ANTONIO	TX		08/30/2023	7.750	163,039	0	(15)	0	0	0	257,840	02/06/2025
7146026		EASTON	CT		08/30/2023	6.999	396,112	0	88	0	0	0	859,855	02/06/2025
7146027		SOCORRO	TX		08/30/2023	8.999	302,157	0	0	0	0	0	405,000	02/06/2025
7146028		UNION CITY	NJ		08/30/2023	8.250	601,567	0	(66)	0	0	0	789,705	02/06/2025
7146029		CLIFTON	NJ		08/30/2023	8.250	482,360	0	(54)	0	0	0	791,236	02/06/2025
7146031		KISSIMMEE	FL		08/30/2023	7.375	171,107	0	14	0	0	0	343,767	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146032		PHILADELPHIA	PA		08/30/2023	9.875	204,296	0	67	0	0	0	275,000	03/25/2025
7146034		INDEPENDENCE	MO		08/30/2023	8.000	116,649	0	63	0	0	0	686,090	02/06/2025
7146035		HOMESTEAD	FL		08/30/2023	8.625	267,829	0	176	0	0	0	485,100	02/06/2025
7146036		INDIANAPOLIS	IN		08/30/2023	7.125	168,874	0	143	0	0	0	486,200	02/28/2025
7146037		NEWNAN	GA		08/30/2023	7.375	313,475	0	136	0	0	0	708,510	02/06/2025
7146038		WORCESTER	MA		08/30/2023	8.250	308,445	0	(10)	0	0	0	400,000	
7146039		TARPON SPRINGS	FL		08/30/2023	7.875	188,594	0	24	0	0	0	512,487	02/06/2025
7146041		BOCA RATON	FL		08/30/2023	7.875	145,156	0	(10)	0	0	0	386,960	02/06/2025
7146042		CAPTAIN COOK	HI		08/30/2023	7.125	334,617	0	734	0	0	0	1,160,000	
7146043		BEREA	OH		08/30/2023	8.625	202,950	0	6	0	0	0	262,080	02/06/2025
7146044		WASHINGTON	DC		08/30/2023	7.375	163,177	0	1,405	0	0	0	777,388	02/06/2025
7146045		ROWLETT	TX		08/30/2023	7.625	241,021	0	213	0	0	0	452,677	02/06/2025
7146046		PROVIDENCE	RI		08/30/2023	8.125	307,886	0	38	0	0	0	713,900	02/06/2025
7146047		WARWICK	RI		08/30/2023	7.500	150,817	0	146	0	0	0	191,700	02/06/2025
7146048		ORANGE BEACH	AL		08/30/2023	7.000	390,046	0	435	0	0	0	936,618	02/06/2025
7146049		MELBOURNE	FL		08/30/2023	7.000	164,088	0	182	0	0	0	277,760	02/06/2025
7146050		PHILADELPHIA	PA		08/30/2023	8.375	287,963	0	77	0	0	0	513,080	02/06/2025
7146051		COLUMBUS	OH		08/30/2023	8.500	138,802	0	118	0	0	0	195,580	02/06/2025
7146052		SAN ANTONIO	TX		08/30/2023	7.750	158,942	0	137	0	0	0	310,068	02/06/2025
7146053		INDIANAPOLIS	IN		08/30/2023	7.250	191,276	0	6	0	0	0	272,800	02/06/2025
7146054		SUFFOLK	VA		08/30/2023	7.625	163,249	0	21	0	0	0	241,000	02/06/2025
7146057		ESSEX	MD		08/08/2023	7.823	139,065	0	(35)	0	0	0	171,000	01/22/2025
7146058		HALETHORPE	MD		08/08/2023	7.823	123,279	0	(31)	0	0	0	153,000	01/22/2025
7146060		PHILADELPHIA	PA		08/08/2023	8.340	126,737	0	(17)	0	0	0	183,000	01/22/2025
7146062		FERNDALE	MI		08/08/2023	7.910	172,882	0	(19)	0	0	0	174,300	01/22/2025
7146065		FLORIDA CITY	FL		08/08/2023	8.040	303,152	0	(99)	0	0	0	517,000	01/23/2025
7146066		TAMPA	FL		08/08/2023	7.850	373,032	0	1	0	0	0	444,000	11/10/2024
7146068		HOMESTEAD	FL		08/08/2023	8.040	303,152	0	(99)	0	0	0	478,600	01/22/2025
7146069		BALTIMORE	MD		08/08/2023	7.910	98,703	0	(8)	0	0	0	135,000	09/12/2025
7146070		OSWEGO	NY		08/08/2023	8.590	83,454	0	(26)	0	0	0	104,000	01/23/2025
7146071		FORT WORTH	TX		08/08/2023	7.990	190,825	0	(67)	0	0	0	208,300	01/22/2025
7146072		NEWPORT NEWS	VA		08/08/2023	6.948	197,208	0	20	0	0	0	340,000	01/22/2025
7146073		NEWPORT NEWS	VA		08/08/2023	6.948	178,022	0	16	0	0	0	208,000	01/23/2025
7146074		WICHITA	KS		08/08/2023	7.523	283,394	0	(54)	0	0	0	444,900	01/22/2025
7146076		MILLIKEN	CO		08/08/2023	7.257	144,789	0	(3)	0	0	0	364,000	01/23/2025
7146078		WATERBURY	CT		08/08/2023	8.232	224,091	0	(84)	0	0	0	345,000	01/23/2025
7146079		WEST WARWICK	RI		08/08/2023	8.040	302,084	0	120	0	0	0	349,000	01/23/2025
7146081		CORPUS CHRISTI	TX		08/08/2023	7.690	130,097	0	(26)	0	0	0	168,500	01/22/2025
7146082		BELTON	SC		08/08/2023	8.565	82,598	0	(16)	0	0	0	93,000	01/23/2025
7146083		WILMINGTON	DE		08/08/2023	7.890	96,723	0	(27)	0	0	0	187,100	01/22/2025
7146084		MILLBROOK	AL		08/08/2023	7.752	101,774	0	(17)	0	0	0	144,600	01/22/2025
7146086		BALTIMORE	MD		08/08/2023	7.818	174,399	0	96	0	0	0	250,000	09/13/2025
7146087		OCALA	FL		08/08/2023	7.027	128,190	0	6	0	0	0	181,700	01/22/2025
7146088		CLEVELAND	OH		08/08/2023	8.348	103,822	0	(46)	0	0	0	193,100	01/22/2025
7146089		DALZELL	SC		08/08/2023	7.548	121,187	0	(25)	0	0	0	181,000	01/22/2025
7146091		LANSING	MI		08/08/2023	8.173	99,035	0	(10)	0	0	0	120,000	01/23/2025
7146092		SLIDELL	LA		08/08/2023	6.890	123,669	0	37	0	0	0	183,900	01/22/2025
7146093		MORROW	GA		08/08/2023	7.857	258,342	0	(23)	0	0	0	333,000	01/22/2025
7146094		BOCA RATON	FL		08/08/2023	7.973	157,976	0	(46)	0	0	0	498,200	01/22/2025
7146095		CLEVELAND	OH		08/08/2023	8.432	260,240	0	(97)	0	0	0	348,000	01/23/2025
7146096		COLUMBIA	SC		08/08/2023	7.653	101,113	0	(28)	0	0	0	168,100	01/22/2025
7146097		GREAT MILLS	MD		08/08/2023	7.765	226,479	0	(96)	0	0	0	289,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146098		BEDFORD	OH		08/08/2023	7.690	156,864	0	(30)	0	0	0	272,000	
7146099		BALTIMORE	MD		08/08/2023	8.160	156,580	0	(23)	0	0	0	165,000	09/16/2025
7146100		OXON HILL	MD		08/08/2023	8.215	219,342	0	(70)	0	0	0	415,000	01/22/2025
7146101		PARIS	TX		08/08/2023	8.350	88,474	0	(22)	0	0	0	131,200	01/22/2025
7146102		PHILADELPHIA	PA		08/08/2023	7.882	125,275	0	(12)	0	0	0	195,000	01/23/2025
7146103		BALTIMORE	MD		08/08/2023	8.415	88,133	0	(39)	0	0	0	170,000	09/12/2025
7146104		BALTIMORE	MD		08/08/2023	8.103	125,401	0	(20)	0	0	0	168,000	09/13/2025
7146105		PORTSMOUTH	VA		08/08/2023	7.775	175,802	0	(36)	0	0	0	252,000	01/23/2025
7146106		PORTSMOUTH	VA		08/08/2023	7.775	104,834	0	(22)	0	0	0	137,000	01/23/2025
7146107		PORTSMOUTH	VA		08/08/2023	7.775	150,511	0	(32)	0	0	0	191,000	01/23/2025
7146109		OKLAHOMA CITY	OK		08/08/2023	7.515	201,926	0	(9)	0	0	0	268,000	01/22/2025
7146110		BALTIMORE	MD		08/08/2023	7.860	135,899	0	(24)	0	0	0	157,000	09/16/2025
7146111		COLUMBIA	MD		08/08/2023	7.478	413,122	0	(69)	0	0	0	735,700	01/22/2025
7146112		DALLAS	GA		08/08/2023	7.715	156,125	0	(38)	0	0	0	260,000	01/23/2025
7146113		BALTIMORE	MD		08/08/2023	8.415	191,541	0	(32)	0	0	0	235,000	09/12/2025
7146114		ODESSA	TX		08/15/2023	8.285	133,566	0	(39)	0	0	0	186,200	01/22/2025
7146115		SAINT LOUIS	MO		08/15/2023	8.285	124,185	0	(29)	0	0	0	165,000	01/22/2025
7146116		COLUMBUS	OH		08/15/2023	7.073	176,487	0	22	0	0	0	221,000	01/23/2025
7146117		HOUSTON	TX		08/15/2023	7.915	177,004	0	(59)	0	0	0	285,800	01/22/2025
7146118		DAYTONA BEACH	FL		08/15/2023	7.690	173,935	0	(39)	0	0	0	270,000	01/23/2025
7146119		ENTERPRISE	AL		08/15/2023	7.815	139,153	0	3	0	0	0	144,000	01/23/2025
7146120		WICKLIFFE	OH		08/15/2023	7.548	90,363	0	(8)	0	0	0	158,800	01/22/2025
7146121		BALTIMORE	MD		08/15/2023	8.915	86,451	0	(33)	0	0	0	95,000	09/14/2025
7146122		CONCORD	NC		08/15/2023	6.873	196,758	0	26	0	0	0	244,900	01/22/2025
7146123		CHESTER	PA		08/15/2023	7.307	214,023	0	(23)	0	0	0	674,000	
7146124		GAINESVILLE	TX		08/15/2023	7.765	119,019	0	(33)	0	0	0	153,000	01/22/2025
7146125		ATLANTA	GA		08/15/2023	8.090	338,654	0	(131)	0	0	0	404,700	01/22/2025
7146126		SALISBURY	NC		08/15/2023	7.940	109,322	0	(22)	0	0	0	151,200	01/22/2025
7146127		INDIANAPOLIS	IN		08/15/2023	8.115	168,059	0	(48)	0	0	0	351,000	01/23/2025
7146128		MISSOURI CITY	TX		08/15/2023	7.815	138,775	0	(8)	0	0	0	236,700	01/22/2025
7146129		BATON ROUGE	LA		08/15/2023	8.107	75,944	0	(15)	0	0	0	103,300	
7146130		BALTIMORE	MD		08/15/2023	8.107	210,726	0	(39)	0	0	0	265,000	09/14/2025
7146131		LANSING	MI		08/15/2023	8.582	105,090	0	(36)	0	0	0	138,000	01/23/2025
7146132		EXTON	PA		08/15/2023	8.223	448,959	0	(108)	0	0	0	526,600	01/22/2025
7146133		DALLAS	TX		08/15/2023	8.260	236,277	0	(67)	0	0	0	319,200	01/22/2025
7146135		HOUSTON	TX		08/15/2023	7.948	98,378	0	(5)	0	0	0	136,000	01/23/2025
7146136		PATERSON	NJ		08/15/2023	7.923	288,823	0	(102)	0	0	0	550,500	01/22/2025
7146137		PHILADELPHIA	PA		08/15/2023	8.490	200,579	0	(28)	0	0	0	270,000	01/23/2025
7146138		SALISBURY	MD		08/15/2023	8.375	142,485	0	(27)	0	0	0	150,400	01/22/2025
7146139		EUCLID	OH		08/15/2023	8.440	89,919	0	(29)	0	0	0	109,700	01/22/2025
7146141		COLUMBUS	OH		08/15/2023	7.635	123,000	0	(30)	0	0	0	178,700	01/22/2025
7146143		DENTON	TX		08/15/2023	7.673	212,457	0	(62)	0	0	0	261,000	01/23/2025
7146144		LYNWOOD	IL		08/15/2023	8.382	410,966	0	(102)	0	0	0	495,400	01/22/2025
7146145		NAVARRE	FL		08/15/2023	7.898	316,397	0	(102)	0	0	0	569,800	
7146147		COLUMBUS	OH		08/15/2023	7.735	142,049	0	(28)	0	0	0	223,700	01/22/2025
7146148		MANCHESTER	TN		08/15/2023	7.773	141,374	0	(53)	0	0	0	174,000	01/23/2025
7146149		SAINT LOUIS	MO		08/15/2023	8.285	131,711	0	(31)	0	0	0	175,000	01/23/2025
7146150		SAINT LOUIS	MO		08/15/2023	8.285	128,700	0	(30)	0	0	0	171,000	01/22/2025
7146151		TERRE HAUTE	IN		08/15/2023	8.110	70,026	0	(73)	0	0	0	100,000	01/23/2025
7146152		MONTGOMERY	AL		08/15/2023	7.735	105,792	0	(1)	0	0	0	131,200	01/22/2025
7146155		PITTSBURGH	PA		08/15/2023	8.565	182,277	0	(17)	0	0	0	213,900	01/22/2025
7146156		KNOXVILLE	TN		08/15/2023	7.582	256,650	0	0	0	0	0	270,200	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146159		BECKLEY	WV		08/17/2023	7.625	104,786	0	(27)	0	0	0	259,653	02/06/2025
7146160		SAINT LOUIS	MO		08/17/2023	7.750	86,233	0	(23)	0	0	0	123,000	02/06/2025
7146161		SOUTH BEND	IN		08/17/2023	7.875	114,198	0	(36)	0	0	0	188,750	02/06/2025
7146162		XENIA	OH		08/17/2023	8.000	93,366	0	(8)	0	0	0	154,940	02/06/2025
7146163		AVOCA	PA		08/17/2023	7.875	96,281	0	(9)	0	0	0	186,830	02/06/2025
7146164		RICHMOND	VA		08/17/2023	7.500	139,251	0	82	0	0	0	222,000	01/23/2025
7146165		EDINBURG	TX		08/17/2023	7.500	124,987	0	(21)	0	0	0	190,936	02/06/2025
7146166		WADING RIVER	NY		08/17/2023	7.500	298,150	0	(45)	0	0	0	536,368	02/06/2025
7146167		MACON	GA		08/17/2023	7.625	95,305	0	(22)	0	0	0	107,880	02/06/2025
7146168		BALTIMORE	MD		08/17/2023	7.750	130,710	0	(40)	0	0	0	163,830	02/06/2025
7146170		BRIDGEPORT	CT		08/17/2023	8.277	157,145	0	(75)	0	0	0	328,800	01/23/2025
7146171		CHICAGO	IL		08/17/2023	7.909	128,657	0	(51)	0	0	0	195,000	02/06/2025
7146172		ST. LOUIS	MO		08/17/2023	7.984	211,893	0	(67)	0	0	0	300,000	01/23/2025
7146173		BALTIMORE	MD		08/17/2023	7.600	142,821	0	(35)	0	0	0	204,000	02/06/2025
7146175		TYLER	TX		08/17/2023	8.874	153,716	0	(57)	0	0	0	215,000	01/23/2025
7146176		MACON	GA		08/17/2023	7.850	85,914	0	(26)	0	0	0	105,640	02/06/2025
7146177		THE BRONX	NY		08/17/2023	8.600	614,173	0	(253)	0	0	0	909,000	01/23/2025
7146179		JACKSONVILLE	FL		08/17/2023	8.150	162,715	0	(73)	0	0	0	191,000	01/23/2025
7146180		LANSING	IL		08/17/2023	7.651	172,798	0	(45)	0	0	0	260,800	02/28/2025
7146181		OCALA	FL		08/22/2023	6.750	140,832	0	24	0	0	0	219,600	01/23/2025
7146182		NEWBURGH	NY		08/22/2023	7.500	367,753	0	(22)	0	0	0	392,000	01/23/2025
7146184		MEMPHIS	TN		08/22/2023	7.125	112,119	0	4	0	0	0	131,900	01/22/2025
7146186		CHESTERTON	IN		08/22/2023	6.580	210,680	0	58	0	0	0	303,700	01/22/2025
7146187		JACKSONVILLE	FL		08/22/2023	7.375	116,243	0	(8)	0	0	0	160,000	01/22/2025
7146188		MAGNOLIA	NJ		08/22/2023	7.750	183,211	0	3	0	0	0	216,000	01/23/2025
7146189		NEW WINDSOR	NY		08/22/2023	7.125	190,641	0	14	0	0	0	380,000	01/23/2025
7146190		COOLEEMEE	NC		08/22/2023	8.125	96,081	0	(32)	0	0	0	122,000	01/23/2025
7146191		CONROE	TX		08/22/2023	7.750	184,656	0	0	0	0	0	242,800	01/22/2025
7146192		SPRINGFIELD	OH		08/22/2023	8.375	78,642	0	(30)	0	0	0	123,000	
7146193		SANTA FE	NM		08/22/2023	7.750	147,119	0	(13)	0	0	0	492,800	01/22/2025
7146195		CLEVELAND	TX		08/22/2023	7.750	145,177	0	(30)	0	0	0	160,500	01/22/2025
7146196		COLUMBUS	OH		08/22/2023	7.750	130,959	0	(27)	0	0	0	146,000	01/23/2025
7146197		GARY	IN		08/22/2023	7.875	94,268	0	(26)	0	0	0	127,000	01/22/2025
7146198		INDIANAPOLIS	IN		08/22/2023	7.750	163,049	0	(17)	0	0	0	220,000	01/22/2025
7146199		AKRON	OH		08/22/2023	7.750	104,119	0	(23)	0	0	0	108,000	01/23/2025
7146200		JACKSONVILLE	FL		08/22/2023	7.750	175,479	0	(39)	0	0	0	251,000	01/23/2025
7146201		JACKSONVILLE	FL		08/22/2023	7.750	126,514	0	17	0	0	0	175,000	01/22/2025
7146202		FORT WORTH	TX		08/22/2023	7.750	207,719	0	(24)	0	0	0	272,300	01/22/2025
7146203		DALLAS	TX		08/22/2023	7.875	288,911	0	(24)	0	0	0	386,600	01/22/2025
7146204		READING	PA		08/21/2023	8.625	128,913	0	(48)	0	0	0	232,000	01/23/2025
7146205		MONSON	MA		08/21/2023	8.250	207,064	0	(67)	0	0	0	341,200	02/28/2025
7146206		ROSSVILLE	GA		08/21/2023	8.125	154,114	0	(34)	0	0	0	244,200	02/06/2025
7146207		VAUXHALL	NJ		08/21/2023	8.375	161,555	0	(56)	0	0	0	414,020	02/06/2025
7146208		BRONX	NY		08/21/2023	8.875	519,626	0	(170)	0	0	0	893,000	01/23/2025
7146209		SOUTHOLD	NY		08/21/2023	8.875	1,011,616	0	4,256	0	0	0	1,378,800	01/22/2025
7146210		LITHONIA	GA		08/21/2023	9.125	89,785	0	(6)	0	0	0	163,900	01/22/2025
7146211		NASHUA	NH		08/21/2023	8.750	421,094	0	(167)	0	0	0	640,000	
7146214		JACKSONVILLE	FL		08/23/2023	7.250	78,459	0	1	0	0	0	177,920	02/06/2025
7146218		MESQUITE	TX		08/23/2023	8.125	95,228	0	(18)	0	0	0	449,540	02/06/2025
7146219		MESQUITE	TX		08/23/2023	8.125	95,596	0	(22)	0	0	0	452,920	02/06/2025
7146220		GRAND PRAIRIE	TX		08/23/2023	8.125	95,228	0	(18)	0	0	0	333,700	02/06/2025
7146221		FENTON	MO		08/23/2023	7.000	217,377	0	22	0	0	0	463,141	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146222		BRIDGETON	MO		08/23/2023	7.250	142,776	0	0	0	0	0	315,828	02/06/2025
7146223		BRIDGETON	MO		08/23/2023	7.250	152,234	0	5	0	0	0	313,100	02/06/2025
7146224		HILLSBORO	MO		08/23/2023	7.125	197,684	0	12	0	0	0	439,530	02/06/2025
7146225		TOBYHANNA	PA		08/23/2023	8.125	126,761	0	(13)	0	0	0	280,800	02/06/2025
7146226		MEMPHIS	TN		08/23/2023	7.875	112,358	0	(24)	0	0	0	162,864	02/06/2025
7146227		LEBANON	PA		08/23/2023	7.875	61,485	0	(6)	0	0	0	172,860	02/06/2025
7146229		WYANDOTTE	MI		08/23/2023	9.375	133,623	0	(38)	0	0	0	194,432	02/06/2025
7146230		HARRISBURG	PA		08/23/2023	7.875	57,755	0	(5)	0	0	0	137,182	02/06/2025
7146233		LAKEWOOD	OH		08/23/2023	7.625	222,072	0	169	0	0	0	381,140	02/06/2025
7146238		WESTMINSTER	MD		08/23/2023	7.757	291,024	0	(65)	0	0	0	407,700	01/22/2025
7146242		PHILADELPHIA	PA		08/23/2023	8.085	173,503	0	(20)	0	0	0	253,000	
7146243		TOWNSEND	DE		08/23/2023	6.000	333,178	0	350	0	0	0	395,000	05/03/2024
7146244		TEANECK	NJ		08/23/2023	7.882	528,839	0	(106)	0	0	0	2,350,000	01/08/2025
7146245		BRIDGEPORT	CT		08/23/2023	8.340	466,241	0	(62)	0	0	0	625,000	
7146246		BRIDGEPORT	CT		08/23/2023	7.860	235,220	0	(136)	0	0	0	348,400	01/23/2025
7146247		BROOKLYN	NY		08/23/2023	7.890	988,547	0	(143)	0	0	0	1,102,100	01/22/2025
7146248		LAKEWOOD	NY		08/23/2023	7.827	103,290	0	(7)	0	0	0	157,700	01/22/2025
7146251		RICHMOND	VA		08/23/2023	6.448	133,851	0	37	0	0	0	318,000	01/23/2025
7146252		SAINT LOUIS	MO		08/23/2023	7.273	127,501	0	8	0	0	0	175,000	01/22/2025
7146253		PHILADELPHIA	PA		08/23/2023	8.340	220,768	0	908	0	0	0	393,000	12/03/2024
7146255		JACKSONVILLE	NC		08/23/2023	7.740	106,115	0	(22)	0	0	0	236,700	
7146257		DUNDALK	MD		08/23/2023	8.140	147,590	0	(25)	0	0	0	157,500	01/22/2025
7146258		HAMDEN	CT		08/23/2023	7.481	241,478	0	(41)	0	0	0	321,600	01/22/2025
7146259		ATLANTA	GA		08/23/2023	7.923	280,961	0	(70)	0	0	0	400,000	01/23/2025
7146260		KANSAS CITY	MO		08/23/2023	7.740	98,835	0	(10)	0	0	0	135,000	01/23/2025
7146261		PHILADELPHIA	PA		08/23/2023	8.715	236,650	0	(26)	0	0	0	340,000	
7146263		READING	PA		08/23/2023	8.065	99,927	0	(12)	0	0	0	104,300	01/22/2025
7146264		ATLANTA	GA		08/23/2023	6.898	198,901	0	23	0	0	0	330,000	01/22/2025
7146265		EAST POINT	GA		08/23/2023	6.690	151,499	0	26	0	0	0	165,000	01/23/2025
7146266		MASSILLON	OH		08/23/2023	8.685	166,337	0	(52)	0	0	0	275,000	01/23/2025
7146267		NEWPORT NEWS	VA		08/23/2023	7.323	107,989	0	(7)	0	0	0	120,000	01/23/2025
7146268		PHILADELPHIA	PA		08/23/2023	7.960	101,300	0	(56)	0	0	0	105,600	01/22/2025
7146269		DOVER	NJ		08/23/2023	7.710	426,870	0	(65)	0	0	0	578,700	01/22/2025
7146270		DETROIT	MI		09/05/2023	9.750	104,357	0	(34)	0	0	0	146,000	01/22/2025
7146271		MAITLAND	FL		09/05/2023	8.250	298,772	0	11	0	0	0	392,810	02/06/2025
7146272		LARGO	FL		09/05/2023	8.000	273,968	0	200	0	0	0	396,175	02/06/2025
7146273		DOVER	FL		09/05/2023	7.500	223,392	0	(15)	0	0	0	418,880	02/06/2025
7146276		ATLANTA	GA		09/05/2023	9.750	238,602	0	(6)	0	0	0	276,800	01/22/2025
7146277		SPRING HILL	FL		09/05/2023	7.875	258,515	0	37	0	0	0	427,952	02/06/2025
7146279		CAPE CORAL	FL		09/05/2023	7.875	362,596	0	(114)	0	0	0	514,500	01/22/2025
7146281		GONZALES	LA		09/05/2023	8.125	102,819	0	(29)	0	0	0	129,500	01/22/2025
7146282		DUBLIN	PA		09/05/2023	8.500	275,081	0	(26)	0	0	0	279,276	02/06/2025
7146283		CHARLOTTE	NC		09/05/2023	9.125	160,936	0	(59)	0	0	0	231,000	03/08/2025
7146287		NORTH WILDWOOD	NJ		09/05/2023	8.375	186,397	0	(97)	0	0	0	260,000	
7146288		WILDWOOD	NJ		09/05/2023	8.375	189,441	0	(331)	0	0	0	280,000	
7146289		BALTIMORE	MD		09/05/2023	8.750	134,223	0	(53)	0	0	0	235,000	09/12/2025
7146290		JACKSON	MS		09/05/2023	9.875	147,700	0	(45)	0	0	0	177,184	02/06/2025
7146291		SAVANNAH	GA		08/30/2023	7.625	326,553	0	(32)	0	0	0	526,000	02/06/2025
7146294		WHITEWRIGHT	TX		08/30/2023	7.500	172,283	0	(19)	0	0	0	318,200	01/22/2025
7146295		FLORENCE	SC		08/30/2023	7.625	93,663	0	(5)	0	0	0	119,040	02/06/2025
7146296		DARLINGTON	SC		08/30/2023	7.625	92,286	0	(5)	0	0	0	176,640	02/06/2025
7146297		NEW CARLISLE	OH		08/30/2023	8.000	82,911	0	(7)	0	0	0	154,800	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146298		DOLTON	IL		08/30/2023	7.875	60,117	0	(15)	0	0	0	138,320	02/06/2025
7146299		TULSA	OK		08/30/2023	7.625	79,561	0	(412)	0	0	0	119,000	04/10/2025
7146300		CROWLEY	TX		08/30/2023	7.375	197,990	0	112	0	0	0	314,130	02/06/2025
7146301		SARASOTA	FL		08/30/2023	7.625	196,406	0	26	0	0	0	290,000	02/06/2025
7146303		CHICOPEE	MA		08/30/2023	7.750	139,486	0	6	0	0	0	254,000	02/06/2025
7146305		CINCINNATI	OH		08/30/2023	7.875	166,517	0	(28)	0	0	0	231,840	02/06/2025
7146307		DALLAS	TX		08/30/2023	7.875	156,763	0	(27)	0	0	0	194,480	02/06/2025
7146308		JACKSON	MI		08/30/2023	8.000	79,829	0	(10)	0	0	0	104,967	02/06/2025
7146309		MACON	GA		08/30/2023	7.625	88,763	0	(7)	0	0	0	156,404	02/06/2025
7146310		DAYTON	OH		08/30/2023	7.375	111,289	0	2	0	0	0	201,750	02/06/2025
7146312		COLUMBUS	GA		08/30/2023	7.375	88,226	0	2	0	0	0	140,459	02/06/2025
7146313		FAYETTEVILLE	NC		08/30/2023	7.875	133,595	0	(26)	0	0	0	147,060	02/06/2025
7146314		LAKE WORTH	FL		09/05/2023	7.600	284,272	0	(17)	0	0	0	555,240	02/06/2025
7146315		YUKON	OK		09/05/2023	7.450	278,882	0	(46)	0	0	0	375,000	
7146316		DENTON	TX		09/05/2023	7.330	262,189	0	3	0	0	0	450,400	01/22/2025
7146317		TEMPLE HILLS	MD		09/05/2023	7.730	256,764	0	(85)	0	0	0	486,057	02/06/2025
7146318		CHARLOTTE	NC		09/05/2023	7.580	241,939	0	(29)	0	0	0	421,617	02/06/2025
7146319		POOLER	GA		09/05/2023	7.300	216,151	0	(5)	0	0	0	310,486	02/06/2025
7146320		LAKELAND	FL		09/05/2023	7.340	216,160	0	(21)	0	0	0	395,255	02/06/2025
7146321		METUCHEN	NJ		09/05/2023	7.280	207,491	0	(5)	0	0	0	541,956	02/06/2025
7146322		CYPRESS	TX		09/05/2023	7.300	195,456	0	(15)	0	0	0	342,698	02/06/2025
7146323		DURHAM	NC		09/05/2023	7.490	191,546	0	(46)	0	0	0	272,200	01/22/2025
7146324		ROCKY MOUNT	NC		09/05/2023	7.980	192,685	0	(70)	0	0	0	284,148	02/06/2025
7146325		ARLINGTON	TX		09/05/2023	7.210	186,423	0	(11)	0	0	0	380,000	
7146326		PITMAN	NJ		09/05/2023	7.550	183,109	0	(19)	0	0	0	297,290	02/06/2025
7146327		PHILADELPHIA	PA		09/05/2023	7.610	178,274	0	(9)	0	0	0	220,590	02/06/2025
7146328		SAVANNAH	GA		09/05/2023	7.150	172,981	0	(16)	0	0	0	370,608	02/06/2025
7146329		DALLAS	TX		09/05/2023	7.330	171,050	0	2	0	0	0	250,900	01/22/2025
7146330		CONVERSE	TX		09/05/2023	6.940	169,627	0	14	0	0	0	262,471	02/06/2025
7146331		PHILLIPSBURG	NJ		09/05/2023	7.610	162,915	0	(15)	0	0	0	328,320	02/06/2025
7146334		CHARLOTTE	NC		09/05/2023	7.210	147,172	0	(7)	0	0	0	262,908	02/06/2025
7146335		SHELBY	NC		09/05/2023	7.450	143,136	0	(9)	0	0	0	190,440	02/06/2025
7146336		WINSTON-SALEM	NC		09/05/2023	7.310	137,914	0	(13)	0	0	0	279,480	02/06/2025
7146337		SHELBY	NC		09/05/2023	7.710	137,417	0	(3)	0	0	0	200,000	02/06/2025
7146338		AUGUSTA	GA		09/05/2023	7.450	135,545	0	93	0	0	0	191,600	01/22/2025
7146340		HUNTSVILLE	AL		09/05/2023	7.340	134,121	0	(26)	0	0	0	194,028	02/06/2025
7146341		HUNTSVILLE	AL		09/05/2023	7.060	130,549	0	(9)	0	0	0	212,760	02/06/2025
7146342		DECATUR	AL		09/05/2023	7.840	127,040	0	(42)	0	0	0	171,360	02/06/2025
7146343		AUGUSTA	GA		09/05/2023	8.050	122,181	0	45	0	0	0	170,700	01/23/2025
7146344		CLEVELAND	OH		09/05/2023	7.630	115,644	0	(13)	0	0	0	197,500	02/06/2025
7146345		HAMMOND	IN		09/05/2023	7.350	114,467	0	(10)	0	0	0	182,382	02/06/2025
7146346		MEMPHIS	TN		09/05/2023	8.010	112,627	0	(32)	0	0	0	176,268	02/06/2025
7146347		DAYTON	OH		09/05/2023	8.300	109,885	0	(34)	0	0	0	170,500	02/06/2025
7146348		NORRISTOWN	PA		09/05/2023	7.690	107,147	0	(55)	0	0	0	168,720	02/06/2025
7146349		HUNTSVILLE	AL		09/05/2023	7.550	100,539	0	(18)	0	0	0	157,635	02/06/2025
7146350		JACKSONVILLE	FL		09/05/2023	7.360	99,020	0	77	0	0	0	127,800	02/06/2025
7146353		SHIRLEY	NY		09/05/2023	7.751	365,916	0	(77)	0	0	0	479,000	01/23/2025
7146354		CHICAGO	IL		09/05/2023	8.513	107,289	0	0	0	0	0	153,000	08/14/2025
7146355		NEW HAVEN	CT		09/05/2023	8.250	274,975	0	(45)	0	0	0	360,000	
7146356		MEMPHIS	TN		09/05/2023	8.057	77,329	0	(1)	0	0	0	120,000	
7146357		NORTH PROVIDENCE	RI		09/05/2023	8.226	86,011	0	(26)	0	0	0	216,300	02/28/2025
7146358		NEWBURGH	NY		09/05/2023	7.987	172,551	0	(46)	0	0	0	285,439	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146359		LITHONIA	GA		09/05/2023	8.643	81,550	0	(27)	0	0	0	145,100	01/22/2025
7146360		CHICAGO	IL		09/05/2023	8.369	236,239	0	(83)	0	0	0	283,800	
7146361		TOLEDO	OH		09/05/2023	8.543	91,834	0	(41)	0	0	0	184,375	02/06/2025
7146362		INGLESIDE	IL		09/05/2023	7.945	157,014	0	(34)	0	0	0	181,440	02/06/2025
7146365		CHICAGO	IL		09/05/2023	8.990	251,613	0	(105)	0	0	0	350,000	01/22/2025
7146366		BRIDGEPORT	CT		09/07/2023	8.250	103,787	0	(29)	0	0	0	186,600	02/28/2025
7146368		FAYETTEVILLE	NC		09/07/2023	8.250	115,684	0	(49)	0	0	0	200,799	02/06/2025
7146369		FAYETTEVILLE	NC		09/07/2023	8.250	124,430	0	(55)	0	0	0	190,781	02/06/2025
7146370		PALM BAY	FL		09/07/2023	8.500	179,745	0	(78)	0	0	0	261,000	01/22/2025
7146373		STUART	FL		09/07/2023	8.625	76,902	0	(34)	0	0	0	111,600	02/28/2025
7146374		WILSON	NC		09/07/2023	9.875	105,164	0	(3,371)	0	0	0	140,000	03/24/2025
7146375		CHARLOTTE	NC		09/07/2023	7.625	200,748	0	6	0	0	0	288,534	02/06/2025
7146376		MILWAUKEE	WI		09/07/2023	8.750	173,060	0	0	0	0	0	214,000	01/23/2025
7146377		SPRING VALLEY	NY		09/19/2023	7.875	900,281	0	(196)	0	0	0	1,300,000	
7146378		BRUNSWICK	OH		09/19/2023	7.750	290,045	0	(66)	0	0	0	425,400	01/22/2025
7146379		READING	PA		09/19/2023	8.000	211,328	0	8	0	0	0	317,100	01/22/2025
7146381		MOUNT VERNON	NY		09/19/2023	7.875	457,643	0	(100)	0	0	0	759,000	01/23/2025
7146384		SPRING VALLEY	NY		09/19/2023	8.375	307,264	0	(134)	0	0	0	474,000	01/23/2025
7146386		COLUMBUS	OH		09/19/2023	8.000	122,540	0	2	0	0	0	167,000	01/22/2025
7146387		CLARKSVILLE	IN		09/19/2023	8.000	391,578	0	(20)	0	0	0	530,000	
7146388		BATAVIA	IL		09/19/2023	7.875	184,040	0	(3)	0	0	0	244,800	01/22/2025
7146389		JACKSON	NJ		09/19/2023	7.875	140,582	0	(36)	0	0	0	167,000	01/22/2025
7146390		TUCKERTON	NJ		09/19/2023	7.875	154,691	0	(40)	0	0	0	276,400	01/22/2025
7146392		BALTIMORE	MD		09/19/2023	8.625	169,150	0	(72)	0	0	0	220,000	09/13/2025
7146393		WESTOVER	WV		09/19/2023	8.250	54,517	0	(6)	0	0	0	89,000	01/23/2025
7146394		WESTOVER	WV		09/19/2023	8.250	54,517	0	(6)	0	0	0	131,700	01/22/2025
7146395		LITTLE EGG HARBOR	NJ		09/19/2023	7.875	123,478	0	(33)	0	0	0	217,000	01/22/2025
7146396		LITTLE EGG HARBOR	NJ		09/19/2023	7.875	102,475	0	(27)	0	0	0	233,300	01/22/2025
7146397		PATERSON	NJ		09/19/2023	8.375	287,773	0	(59)	0	0	0	547,000	01/23/2025
7146398		SELLERSBURG	IN		09/19/2023	8.000	173,624	0	(9)	0	0	0	256,500	
7146399		WINTER HAVEN	FL		09/19/2023	8.000	111,010	0	0	0	0	0	210,000	08/02/2024
7146400		PHILADELPHIA	PA		09/19/2023	7.875	254,035	0	24	0	0	0	349,000	01/23/2025
7146402		COLUMBUS	OH		09/19/2023	7.875	150,263	0	(35)	0	0	0	200,000	
7146403		COLUMBUS	OH		09/19/2023	8.000	191,750	0	(8)	0	0	0	260,000	
7146404		LIBERTY	NY		09/19/2023	8.000	113,098	0	(30)	0	0	0	153,000	01/23/2025
7146405		COVINGTON	KY		09/19/2023	8.000	70,641	0	(22)	0	0	0	158,800	01/22/2025
7146408		SCRANTON	PA		09/19/2023	8.500	130,009	0	(11)	0	0	0	217,300	
7146410		BALTIMORE	MD		09/19/2023	7.875	68,642	0	(22)	0	0	0	185,000	09/13/2025
7146411		HOUSTON	TX		09/19/2023	7.875	145,951	0	(42)	0	0	0	212,200	01/22/2025
7146412		MOUNT HOLLY	NJ		09/19/2023	8.250	124,227	0	(26)	0	0	0	144,700	01/22/2025
7146414		REIDSVILLE	NC		09/19/2023	7.875	107,748	0	(29)	0	0	0	129,000	01/23/2025
7146415		REDFORD CHARTER TOWNSHIP	MI		09/19/2023	8.125	111,808	0	(20)	0	0	0	136,600	01/22/2025
7146416		REIDSVILLE	NC		09/19/2023	8.125	111,711	0	(14)	0	0	0	159,400	01/22/2025
7146419		MEMPHIS	TN		09/08/2023	7.750	146,809	0	(31)	0	0	0	220,000	02/06/2025
7146421		STATESVILLE	NC		09/08/2023	7.719	109,270	0	(31)	0	0	0	210,000	02/06/2025
7146422		BALTIMORE	MD		09/08/2023	8.365	272,140	0	(61)	0	0	0	362,000	09/12/2025
7146423		EUCLID	OH		09/08/2023	8.198	103,188	0	(31)	0	0	0	170,300	02/06/2025
7146425		ENDICOTT	NY		09/08/2023	7.765	119,657	0	(23)	0	0	0	196,020	02/06/2025
7146426		SAINT LOUIS	MO		09/08/2023	7.952	73,903	0	(4)	0	0	0	175,440	02/06/2025
7146428		READING	PA		09/08/2023	8.015	235,952	0	(64)	0	0	0	335,000	
7146429		READING	PA		09/08/2023	8.015	190,170	0	(52)	0	0	0	298,000	01/23/2025
7146430		ABILENE	TX		09/08/2023	7.257	114,782	0	6	0	0	0	162,812	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146431		WINSTON SALEM	NC		09/08/2023	7.857	149,092	0	(45)	0	0	0	283,100	01/22/2025
7146432		DULUTH	GA		09/08/2023	7.986	238,327	0	(62)	0	0	0	425,300	01/22/2025
7146433		PHILADELPHIA	PA		09/08/2023	8.715	132,310	0	(25)	0	0	0	180,000	01/22/2025
7146434		INDIANAPOLIS	IN		09/08/2023	7.865	60,793	0	(19)	0	0	0	96,628	02/06/2025
7146435		WAKE FOREST	NC		09/08/2023	6.823	196,508	0	39	0	0	0	365,150	02/06/2025
7146436		DETROIT	MI		09/08/2023	7.407	158,953	0	(19)	0	0	0	184,600	02/06/2025
7146438		CLIFTON	NJ		09/08/2023	7.785	293,569	0	(72)	0	0	0	564,100	01/22/2025
7146439		DUNDALK	MD		09/08/2023	7.765	150,864	0	(37)	0	0	0	213,909	02/06/2025
7146440		MONTGOMERY	AL		09/08/2023	8.273	141,224	0	(22)	0	0	0	173,606	02/06/2025
7146442		EDGEWATER	NJ		09/08/2023	8.165	602,866	0	(181)	0	0	0	1,520,772	02/06/2025
7146443		LITTLE ROCK	AR		09/08/2023	7.790	78,722	0	(3)	0	0	0	112,300	01/22/2025
7146445		PHOENIX	AZ		09/08/2023	8.115	280,213	0	(131)	0	0	0	411,600	01/22/2025
7146446		NEWARK	OH		09/08/2023	7.965	137,203	0	(36)	0	0	0	236,700	01/22/2025
7146447		MAPLE HEIGHTS	OH		09/08/2023	8.615	86,901	0	(33)	0	0	0	120,930	02/06/2025
7146448		KENT	OH		09/08/2023	8.590	121,461	0	(11)	0	0	0	175,000	02/06/2025
7146449		SAINT LOUIS	MO		09/08/2023	7.373	121,442	0	(7)	0	0	0	154,580	02/06/2025
7146450		RIVERDALE	GA		09/08/2023	6.623	95,405	0	23	0	0	0	197,500	02/28/2025
7146451		COLUMBIA	SC		09/08/2023	8.110	145,529	0	(22)	0	0	0	161,000	01/23/2025
7146452		COLGATE	WI		09/08/2023	7.490	164,184	0	(40)	0	0	0	323,000	01/23/2025
7146453		NEW ORLEANS	LA		09/08/2023	8.307	141,908	0	(50)	0	0	0	227,661	02/06/2025
7146454		DUNMORE	PA		09/08/2023	8.073	191,684	0	(43)	0	0	0	303,000	01/23/2025
7146456		BALTIMORE	MD		09/08/2023	8.518	203,528	0	(47)	0	0	0	285,430	02/06/2025
7146458		HOBART	IN		09/08/2023	7.752	194,444	0	2	0	0	0	265,000	01/22/2025
7146459		HIALEAH	FL		09/08/2023	8.515	99,171	0	(43)	0	0	0	254,400	02/28/2025
7146460		WILMINGTON	DE		09/08/2023	7.657	200,997	0	9	0	0	0	240,306	02/06/2025
7146461		RIVERDALE	GA		09/08/2023	7.423	143,694	0	31	0	0	0	183,180	02/06/2025
7146462		GAINESVILLE	TX		09/08/2023	8.390	116,695	0	(26)	0	0	0	156,000	01/23/2025
7146463		ALLENTOWN	PA		09/08/2023	8.207	83,708	0	(5)	0	0	0	114,000	
7146464		KALAMAZOO	MI		09/08/2023	8.740	125,901	0	(27)	0	0	0	167,000	02/06/2025
7146466		GATLINBURG	TN		09/08/2023	8.115	212,034	0	(75)	0	0	0	350,000	02/06/2025
7146468		INDIANAPOLIS	IN		09/08/2023	8.042	253,951	0	(73)	0	0	0	263,140	02/06/2025
7146469		COLUMBIA	SC		09/08/2023	8.382	142,246	0	(31)	0	0	0	189,000	02/06/2025
7146470		INDIANAPOLIS	IN		09/08/2023	7.682	110,017	0	1	0	0	0	170,852	02/06/2025
7146472		MONTGOMERY	AL		09/08/2023	8.340	103,991	0	(19)	0	0	0	132,500	02/06/2025
7146473		JACKSONVILLE	FL		09/08/2023	6.907	82,473	0	5	0	0	0	153,900	02/06/2025
7146474		BALTIMORE	MD		09/08/2023	7.740	167,697	0	(23)	0	0	0	215,000	02/06/2025
7146476		LAKE MARY	FL		09/08/2023	7.882	458,403	0	(205)	0	0	0	758,340	02/06/2025
7146478		MAPLE HEIGHTS	OH		09/08/2023	7.423	72,677	0	12	0	0	0	161,250	02/06/2025
7146479		BALTIMORE	MD		09/08/2023	7.990	154,206	0	(34)	0	0	0	220,000	02/28/2025
7146481		BALTIMORE	MD		09/08/2023	8.590	83,314	0	(23)	0	0	0	110,000	02/28/2025
7146482		BALTIMORE	MD		09/08/2023	8.590	89,373	0	(24)	0	0	0	118,000	02/28/2025
7146483		CLEVELAND	OH		09/08/2023	8.007	120,642	0	(27)	0	0	0	189,000	02/06/2025
7146484		BALTIMORE	MD		09/08/2023	7.750	146,843	0	(31)	0	0	0	199,500	02/06/2025
7146485		THE COLONY	TX		09/08/2023	7.307	128,415	0	(11)	0	0	0	280,500	02/06/2025
7146486		HAMILTON	OH		09/08/2023	8.865	136,555	0	(36)	0	0	0	140,800	02/06/2025
7146487		FOND DU LAC	WI		09/08/2023	8.140	118,015	0	(19)	0	0	0	178,242	02/06/2025
7146488		BALDWINSVILLE	NY		09/08/2023	8.632	102,075	0	(26)	0	0	0	162,150	02/06/2025
7146489		WILMINGTON	NC		09/08/2023	8.840	259,044	0	(69)	0	0	0	339,000	02/06/2025
7146490		BALTIMORE	MD		09/08/2023	8.282	100,556	0	(17)	0	0	0	154,119	02/06/2025
7146491		PATERSON	NJ		09/08/2023	8.540	370,661	0	(82)	0	0	0	722,332	02/06/2025
7146492		BRIGANTINE	NJ		09/08/2023	7.140	366,508	0	(22)	0	0	0	857,164	02/06/2025
7146493		BALTIMORE	MD		09/08/2023	7.823	162,903	0	91	0	0	0	201,480	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146494		GREENSBORO	NC		09/08/2023	7.865	111,590	0	(20)	0	0	0	205,964	02/06/2025
7146495		GREENSBORO	NC		09/08/2023	7.090	156,644	0	(6)	0	0	0	328,916	02/06/2025
7146496		GREENSBORO	NC		09/08/2023	8.365	127,556	0	(38)	0	0	0	158,720	02/06/2025
7146497		BRIDGEPORT	CT		09/14/2023	8.340	343,801	0	(52)	0	0	0	428,000	01/23/2025
7146500		FORT WORTH	TX		09/14/2023	7.640	89,982	0	(20)	0	0	0	187,600	01/22/2025
7146501		SYLACAUGA	AL		09/14/2023	7.257	123,358	0	(6)	0	0	0	194,900	01/22/2025
7146503		LAUDERHILL	FL		09/14/2023	7.790	97,389	0	(30)	0	0	0	308,500	01/22/2025
7146504		WEST HAVEN	CT		09/14/2023	8.190	108,959	0	(33)	0	0	0	128,500	01/22/2025
7146505		DETROIT	MI		09/14/2023	8.435	114,468	0	50	0	0	0	145,000	01/23/2025
7146506		WACO	TX		09/14/2023	8.285	112,459	0	(21)	0	0	0	150,000	01/23/2025
7146507		BALTIMORE	MD		09/14/2023	8.390	109,874	0	(16)	0	0	0	210,000	09/12/2025
7146508		BALTIMORE	MD		09/14/2023	8.435	287,754	0	(57)	0	0	0	330,000	09/13/2025
7146509		CONWAY	SC		09/14/2023	7.690	145,814	0	8	0	0	0	229,300	01/22/2025
7146510		HOUSTON	TX		09/14/2023	8.215	150,683	0	(47)	0	0	0	220,300	01/22/2025
7146511		BALTIMORE	MD		09/14/2023	8.148	122,306	0	(49)	0	0	0	130,000	09/20/2025
7146512		BALTIMORE	MD		09/14/2023	7.818	153,554	0	84	0	0	0	225,000	09/15/2025
7146513		STONE MOUNTAIN	GA		09/14/2023	7.907	200,409	0	(57)	0	0	0	272,100	01/22/2025
7146514		COLUMBUS	GA		09/14/2023	8.690	121,023	0	(31)	0	0	0	160,000	01/22/2025
7146515		COLUMBUS	OH		09/14/2023	7.990	129,866	0	(23)	0	0	0	170,000	01/22/2025
7146516		WAKE FOREST	NC		09/14/2023	7.790	175,112	0	(52)	0	0	0	303,900	01/22/2025
7146517		SOUTH EUCLID	OH		09/14/2023	8.348	88,828	0	(31)	0	0	0	125,400	01/22/2025
7146518		SCRANTON	PA		09/14/2023	8.073	218,743	0	(50)	0	0	0	222,000	01/23/2025
7146519		MASTIC BEACH	NY		09/14/2023	6.473	210,831	0	53	0	0	0	415,100	01/22/2025
7146520		HAMPTON	VA		09/14/2023	6.823	143,011	0	17	0	0	0	221,000	01/22/2025
7146521		LISLE	IL		09/14/2023	7.598	212,496	0	(22)	0	0	0	393,600	01/22/2025
7146523		CLEVELAND	OH		09/14/2023	7.790	83,605	0	(21)	0	0	0	109,000	01/23/2025
7146525		SAINT LOUIS	MO		09/14/2023	6.648	222,188	0	41	0	0	0	390,000	01/23/2025
7146526		MUSTANG	OK		09/14/2023	7.357	130,494	0	32	0	0	0	164,100	01/22/2025
7146527		PHILADELPHIA	PA		09/14/2023	7.257	234,742	0	16	0	0	0	328,000	01/23/2025
7146529		PAULSBORO	NJ		09/14/2023	8.973	161,946	0	(44)	0	0	0	165,600	01/22/2025
7146530		PHILADELPHIA	PA		09/14/2023	8.382	144,899	0	(13)	0	0	0	195,000	01/23/2025
7146531		DALLAS	TX		09/14/2023	6.565	103,931	0	20	0	0	0	189,600	01/22/2025
7146532		BALTIMORE	MD		09/14/2023	8.145	109,435	0	(32)	0	0	0	149,000	09/11/2025
7146533		POUGHKEEPSIE	NY		09/14/2023	7.957	253,334	0	0	0	0	0	298,400	01/22/2025
7146534		MIAMI	FL		09/14/2023	8.027	231,289	0	(49)	0	0	0	645,746	02/06/2025
7146536		ST. PETERSBURG	FL		09/14/2023	8.263	246,258	0	(62)	0	0	0	400,640	02/06/2025
7146539		PHILADELPHIA	PA		09/14/2023	7.950	171,321	0	(19)	0	0	0	248,800	01/22/2025
7146540		YONKERS	NY		09/14/2023	8.617	461,556	0	(208)	0	0	0	718,746	02/06/2025
7146544		FAYETTEVILLE	NC		09/19/2023	8.750	85,079	0	(26)	0	0	0	145,770	02/06/2025
7146546		SARALAND	AL		09/19/2023	9.125	116,944	0	(35)	0	0	0	143,000	01/23/2025
7146547		BALTIMORE	MD		09/19/2023	9.000	166,312	0	(39)	0	0	0	246,200	02/28/2025
7146549		AUGUSTA	GA		09/19/2023	8.750	94,421	0	(72)	0	0	0	118,100	02/28/2025
7146551		CLEVELAND	OH		09/19/2023	8.375	111,071	0	(32)	0	0	0	169,900	01/22/2025
7146552		KILLEEN	TX		09/19/2023	10.875	88,741	0	(13)	0	0	0	253,980	02/06/2025
7146553		CLEVELAND	GA		09/19/2023	7.625	158,376	0	57	0	0	0	272,190	02/06/2025
7146554		BIRMINGHAM	AL		09/19/2023	7.875	225,549	0	(7)	0	0	0	260,600	01/22/2025
7146556		BALTIMORE	MD		09/19/2023	9.250	127,233	0	(54)	0	0	0	229,729	02/06/2025
7146557		ELKINS PARK	PA		09/19/2023	8.999	226,987	0	(31)	0	0	0	359,600	02/06/2025
7146558		HIGHLAND	CA		09/22/2023	7.410	488,319	0	(32)	0	0	0	588,915	02/06/2025
7146559		LA MESA	CA		09/22/2023	7.460	450,115	0	(118)	0	0	0	908,500	02/06/2025
7146560		DURHAM	NC		09/22/2023	7.200	351,858	0	0	0	0	0	520,659	02/06/2025
7146561		SPRINGFIELD	MA		09/22/2023	7.940	334,029	0	(59)	0	0	0	715,680	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146562		HELENA	MT		09/22/2023	7.490	285,744	0	(52)	0	0	0	528,640	02/06/2025
7146563		PHILADELPHIA	PA		09/22/2023	7.940	267,831	0	(94)	0	0	0	353,000	02/06/2025
7146564		TAMPA	FL		09/22/2023	7.810	254,109	0	(60)	0	0	0	433,440	02/06/2025
7146565		SILVER SPRING	MD		09/22/2023	7.550	244,866	0	(23)	0	0	0	353,400	01/22/2025
7146566		PHILADELPHIA	PA		09/22/2023	7.640	245,318	0	(32)	0	0	0	381,000	02/06/2025
7146567		MESQUITE	TX		09/22/2023	7.530	219,110	0	(32)	0	0	0	383,184	02/06/2025
7146568		GREAT MILLS	MD		09/22/2023	7.020	211,065	0	1	0	0	0	398,360	02/06/2025
7146569		GERMANTOWN	WI		09/22/2023	7.820	213,388	0	(88)	0	0	0	446,006	02/06/2025
7146570		TUCSON	AZ		09/22/2023	7.740	207,574	0	(55)	0	0	0	322,313	02/06/2025
7146571		PHILADELPHIA	PA		09/22/2023	7.700	194,827	0	(32)	0	0	0	265,360	02/06/2025
7146572		TUCSON	AZ		09/22/2023	7.710	191,849	0	(26)	0	0	0	303,600	02/06/2025
7146573		CULPEPER	VA		09/22/2023	7.430	177,616	0	(23)	0	0	0	288,078	02/06/2025
7146574		SIERRA VISTA	AZ		09/22/2023	7.970	180,874	0	(64)	0	0	0	312,290	02/06/2025
7146575		RICHLANDS	NC		09/22/2023	7.620	164,632	0	(24)	0	0	0	248,750	02/06/2025
7146576		MEMPHIS	TN		09/22/2023	7.430	159,015	0	(38)	0	0	0	278,928	02/06/2025
7146577		HOMEWOOD	IL		09/22/2023	8.440	147,690	0	(132)	0	0	0	253,500	02/06/2025
7146578		JACKSONVILLE	FL		09/22/2023	7.540	152,041	0	(2,058)	0	0	0	193,500	01/22/2025
7146579		WESLACO	TX		09/22/2023	7.480	148,397	0	(19)	0	0	0	178,296	02/06/2025
7146581		JACKSONVILLE	FL		09/22/2023	7.390	144,846	0	(18)	0	0	0	218,000	02/06/2025
7146582		DECATUR	AL		09/22/2023	7.860	143,638	0	(28)	0	0	0	228,438	02/06/2025
7146583		JACKSONVILLE	FL		09/22/2023	7.540	142,634	0	(23)	0	0	0	200,000	02/06/2025
7146584		CINCINNATI	OH		09/22/2023	8.020	145,562	0	(61)	0	0	0	173,880	02/06/2025
7146585		JACKSONVILLE	FL		09/22/2023	7.410	138,648	0	(18)	0	0	0	194,800	01/22/2025
7146586		JACKSONVILLE	FL		09/22/2023	7.540	137,983	0	(23)	0	0	0	214,000	02/06/2025
7146587		TRENTON	OH		09/22/2023	7.450	136,657	0	(25)	0	0	0	259,908	02/06/2025
7146588		PHILADELPHIA	PA		09/22/2023	7.700	135,425	0	(37)	0	0	0	185,000	02/06/2025
7146589		BALTIMORE	MD		09/22/2023	7.700	132,465	0	(14)	0	0	0	200,000	02/06/2025
7146590		WILLIAMSTON	SC		09/22/2023	7.770	125,401	0	(36)	0	0	0	223,440	02/06/2025
7146591		BRUNSWICK	GA		09/22/2023	7.580	120,955	0	(28)	0	0	0	180,480	02/06/2025
7146592		KING GEORGE	VA		09/22/2023	7.880	120,762	0	(36)	0	0	0	149,612	02/06/2025
7146593		FINDLAY	OH		09/22/2023	8.350	109,923	0	(51)	0	0	0	159,460	02/06/2025
7146594		SALINA	NY		09/22/2023	7.510	104,516	0	(15)	0	0	0	227,912	02/06/2025
7146595		EASTPOINTE	MI		09/22/2023	7.670	72,355	0	(12)	0	0	0	161,760	02/06/2025
7146596		SOUTHAVEN	MS		09/22/2023	7.950	182,163	0	(58)	0	0	0	283,272	02/06/2025
7146597		CHICAGO	IL		09/22/2023	8.313	238,112	0	(657)	0	0	0	423,984	02/06/2025
7146598		HOUSTON	TX		09/22/2023	8.537	117,104	0	(48)	0	0	0	157,900	01/22/2025
7146599		RICHTON PARK	IL		09/22/2023	8.076	111,278	0	(27)	0	0	0	178,530	02/06/2025
7146600		RICHTON PARK	IL		09/22/2023	8.510	108,953	0	(25)	0	0	0	178,750	02/06/2025
7146601		BROOKLYN	NY		09/22/2023	7.758	754,173	0	(118)	0	0	0	1,629,600	02/06/2025
7146602		NEWARK	NJ		09/22/2023	7.882	406,014	0	(94)	0	0	0	611,200	
7146603		SAINT ANN	MO		09/22/2023	8.111	126,886	0	(33)	0	0	0	203,500	02/06/2025
7146604		LINCOLNSHIRE	IL		09/22/2023	7.590	304,741	0	(53)	0	0	0	644,100	02/28/2025
7146605		TRENTON	NJ		09/22/2023	8.400	157,142	0	(60)	0	0	0	258,000	01/23/2025
7146606		TRENTON	NJ		09/22/2023	8.500	149,665	0	(53)	0	0	0	259,000	01/23/2025
7146607		MACON	GA		09/22/2023	7.990	85,984	0	(24)	0	0	0	91,872	02/06/2025
7146609		CHICAGO	IL		09/22/2023	8.347	185,678	0	(72)	0	0	0	260,000	01/22/2025
7146611		INDEPENDENCE	MO		09/26/2023	7.750	133,041	0	(32)	0	0	0	161,000	01/23/2025
7146612		DAYTON	OH		09/26/2023	7.750	119,027	0	(18)	0	0	0	182,160	02/06/2025
7146613		SHELBY	NC		09/26/2023	7.875	120,761	0	(25)	0	0	0	143,754	02/06/2025
7146614		PHILADELPHIA	PA		09/26/2023	8.125	127,755	0	(13)	0	0	0	188,760	02/06/2025
7146616		FAYETTEVILLE	NC		09/26/2023	7.625	162,404	0	(26)	0	0	0	189,200	01/22/2025
7146617		RICHMOND	VA		09/26/2023	7.875	138,234	0	(25)	0	0	0	359,898	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146618		WINDSOR MILL	MD		09/26/2023	7.750	174,884	0	99	0	0	0	293,200	01/22/2025
7146619		WINSTON SALEM	NC		09/26/2023	7.625	109,744	0	(8)	0	0	0	179,630	02/06/2025
7146620		TULSA	OK		09/26/2023	7.625	117,082	0	(17)	0	0	0	148,000	01/23/2025
7146622		MONTGOMERY	AL		09/26/2023	7.875	73,023	0	(10)	0	0	0	133,920	02/06/2025
7146624		MACON	GA		09/26/2023	7.750	96,753	0	(14)	0	0	0	229,800	02/28/2025
7146625		SUMMERVILLE	SC		09/26/2023	7.750	150,043	0	(20)	0	0	0	330,880	02/06/2025
7146626		EWING	NJ		09/26/2023	7.875	226,145	0	(35)	0	0	0	338,940	02/06/2025
7146627		WINSTON SALEM	NC		09/26/2023	7.875	118,577	0	(22)	0	0	0	225,680	02/06/2025
7146628		BALTIMORE	MD		09/26/2023	7.875	149,299	0	(29)	0	0	0	150,000	09/14/2025
7146629		DELTONA	FL		09/26/2023	8.125	94,322	0	(10)	0	0	0	160,930	02/06/2025
7146630		PETERSBURG	VA		09/26/2023	7.875	72,706	0	(12)	0	0	0	165,000	01/23/2025
7146631		OKLAHOMA CITY	OK		09/26/2023	7.625	117,086	0	(13)	0	0	0	133,430	02/06/2025
7146632		ATLANTA	GA		09/26/2023	7.875	266,211	0	(35)	0	0	0	463,862	02/06/2025
7146633		BELLEVUE	NE		09/25/2023	6.625	38,668	0	(51)	0	0	0	204,200	01/22/2025
7146634		PHILADELPHIA	PA		09/25/2023	6.500	39,781	0	(5)	0	0	0	119,000	01/23/2025
7146635		GATLINBURG	TN		09/25/2023	6.750	40,357	0	(15)	0	0	0	526,500	
7146636		ROCK ISLAND	IL		09/25/2023	6.625	40,789	0	(1)	0	0	0	124,500	
7146638		MOUNT AIRY	NC		09/25/2023	3.000	42,573	0	93	0	0	0	123,000	01/23/2025
7146639		GREENSBORO	NC		09/25/2023	6.500	42,198	0	18	0	0	0	220,200	01/22/2025
7146640		NEWFOLDEN	MN		09/25/2023	6.750	42,731	0	(11)	0	0	0	162,100	01/22/2025
7146641		HOUSTON	TX		09/25/2023	4.500	41,662	0	(90)	0	0	0	313,000	01/22/2025
7146642		SAN ANTONIO	TX		10/25/2023	3.750	45,185	0	(1,356)	0	0	0	205,000	07/03/2024
7146643		NEWARK	DE		09/25/2023	6.000	46,229	0	41	0	0	0	189,700	01/22/2025
7146644		SUMTER	SC		09/25/2023	5.875	46,502	0	12	0	0	0	121,200	01/22/2025
7146645		SPRINGFIELD	TN		09/25/2023	6.625	45,954	0	(10)	0	0	0	247,800	01/22/2025
7146648		PORTERVILLE	CA		09/25/2023	6.625	44,143	0	(89)	0	0	0	430,000	01/23/2025
7146649		PHENIX CITY	AL		09/25/2023	5.875	50,630	0	56	0	0	0	199,400	01/22/2025
7146650		PILOT MOUNTAIN	NC		09/25/2023	6.000	53,432	0	(1)	0	0	0	257,000	01/23/2025
7146651		PUEBLO	CO		09/25/2023	6.000	54,831	0	7	0	0	0	224,000	01/23/2025
7146653		BUFFALO	NY		09/25/2023	6.250	55,346	0	(5)	0	0	0	238,000	01/23/2025
7146654		BOAZ	AL		09/25/2023	6.750	32,281	0	358	0	0	0	160,300	01/22/2025
7146655		INDIANAPOLIS	IN		09/25/2023	6.750	56,322	0	16	0	0	0	161,800	01/22/2025
7146656		HOUSTON	TX		09/25/2023	6.625	54,873	0	(29)	0	0	0	297,000	01/23/2025
7146657		SAINT LOUIS	MO		09/25/2023	4.500	57,743	0	84	0	0	0	132,000	01/23/2025
7146658		LAWRENCE	KS		09/25/2023	6.375	57,685	0	(4)	0	0	0	229,000	01/22/2025
7146659		WAUPACA	WI		09/25/2023	1.750	60,877	0	169	0	0	0	160,900	01/22/2025
7146660		DALLAS	TX		09/25/2023	3.875	60,829	0	152	0	0	0	332,000	01/23/2025
7146661		BARRINGTON	NJ		09/25/2023	1.999	92,360	0	333	0	0	0	269,000	01/23/2025
7146662		MARYSVILLE	WA		09/25/2023	5.000	197,409	0	135	0	0	0	562,700	01/22/2025
7146663		BILLINGS	MT		09/25/2023	3.250	126,045	0	319	0	0	0	302,100	01/22/2025
7146664		MEDIA	PA		10/25/2023	3.000	9,460	0	18	0	0	0	768,000	01/22/2025
7146667		SAN ANTONIO	TX		09/25/2023	5.750	13,558	0	19	0	0	0	201,500	01/22/2025
7146669		NAPOLEONVILLE	LA		09/25/2023	6.375	12,192	0	150	0	0	0	187,000	01/23/2025
7146671		MEMPHIS	TN		09/25/2023	6.625	16,240	0	10	0	0	0	77,700	01/22/2025
7146672		HOUSTON	TX		09/25/2023	4.500	17,401	0	(144)	0	0	0	280,800	01/22/2025
7146676		BIRMINGHAM	AL		09/25/2023	6.250	23,773	0	(1)	0	0	0	174,300	01/22/2025
7146677		VIRGINIA BEACH	VA		09/25/2023	6.750	13,709	0	0	0	0	0	485,000	06/05/2024
7146678		CLEVELAND	OK		09/25/2023	6.375	32,068	0	19	0	0	0	215,900	
7146679		MIDDLEPORT	NY		09/25/2023	6.750	31,749	0	(11)	0	0	0	168,000	01/23/2025
7146681		FLINT	MI		09/25/2023	6.750	33,757	0	(15)	0	0	0	158,600	01/22/2025
7146682		PENNSAUKEN	NJ		09/25/2023	6.000	36,289	0	36	0	0	0	342,100	01/22/2025
7146683		RACINE	WI		09/25/2023	4.000	36,854	0	94	0	0	0	217,300	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146684		ONTARIO	OR		09/25/2023	3.250	39,341	0	72	0	0	0	189,100	01/22/2025
7146685		PAW PAW	MI		09/25/2023	3.375	60,806	0	120	0	0	0	223,700	01/22/2025
7146688		YOUNGSTOWN	OH		09/25/2023	6.500	60,177	0	37	0	0	0	217,900	01/22/2025
7146691		PITTSFIELD	ME		09/25/2023	7.490	65,503	0	(49)	0	0	0	403,600	
7146692		MUNCIE	IN		09/25/2023	6.625	63,572	0	(13)	0	0	0	154,100	01/22/2025
7146695		PENSACOLA	FL		09/25/2023	6.125	65,655	0	43	0	0	0	263,900	01/22/2025
7146696		NEWPORT NEWS	VA		09/25/2023	6.500	67,226	0	36	0	0	0	189,000	01/23/2025
7146697		ATLANTA	GA		09/25/2023	6.500	69,121	0	(7)	0	0	0	313,000	01/23/2025
7146698		STEGER	IL		09/25/2023	3.625	66,982	0	79	0	0	0	169,000	01/23/2025
7146699		MADERA	CA		09/25/2023	6.375	69,469	0	(6)	0	0	0	553,600	01/22/2025
7146700		DOUGLAS	AZ		09/25/2023	6.500	68,993	0	56	0	0	0	275,100	01/22/2025
7146701		PEA RIDGE	AR		09/25/2023	4.875	68,394	0	56	0	0	0	255,300	01/22/2025
7146702		DAYTON	OH		09/25/2023	5.000	70,499	0	559	0	0	0	182,000	09/08/2025
7146703		STEWARTVILLE	MN		09/25/2023	6.750	73,045	0	(20)	0	0	0	493,000	01/23/2025
7146704		PLANTATION	FL		09/25/2023	3.000	75,588	0	327	0	0	0	239,400	01/22/2025
7146705		BESSEMER	AL		09/25/2023	6.375	73,596	0	(17)	0	0	0	289,700	01/22/2025
7146706		DIX HILLS	NY		09/25/2023	6.875	76,617	0	14	0	0	0	1,091,500	01/22/2025
7146708		PARK FALLS	WI		09/25/2023	2.750	74,203	0	153	0	0	0	244,500	01/22/2025
7146710		OLIVE BRANCH	MS		09/25/2023	4.125	60,253	0	779	0	0	0	213,700	01/22/2025
7146711		MECHANICSBURG	PA		09/25/2023	6.000	80,892	0	14	0	0	0	270,700	01/22/2025
7146712		ALBUQUERQUE	NM		09/25/2023	4.125	84,604	0	89	0	0	0	297,300	01/22/2025
7146713		BLYTHE	CA		09/25/2023	6.000	80,424	0	76	0	0	0	107,000	01/23/2025
7146715		STANTON	MI		09/25/2023	7.940	85,789	0	(101)	0	0	0	340,600	
7146716		MIAMI	FL		09/25/2023	6.000	84,635	0	8	0	0	0	267,500	01/22/2025
7146717		HARVEY	LA		09/25/2023	3.375	79,278	0	452	0	0	0	227,600	01/22/2025
7146718		ALAMOGORDO	NM		09/25/2023	7.400	86,486	0	0	0	0	0	160,000	12/17/2024
7146720		NASHPORT	OH		09/25/2023	6.000	86,806	0	13	0	0	0	293,300	01/22/2025
7146721		HATTIESBURG	MS		09/25/2023	7.125	87,499	0	(73)	0	0	0	230,000	04/12/2024
7146723		BAKERSFIELD	CA		09/25/2023	6.750	89,797	0	(23)	0	0	0	300,800	01/22/2025
7146725		WESTON	WV		09/25/2023	8.000	91,788	0	(108)	0	0	0	124,601	
7146726		GOOSE CREEK	SC		09/25/2023	6.625	90,807	0	(22)	0	0	0	310,100	01/22/2025
7146727		SILVIS	IL		09/25/2023	6.250	86,487	0	62	0	0	0	183,600	01/22/2025
7146728		PENSACOLA	FL		09/25/2023	4.625	93,428	0	63	0	0	0	183,000	01/23/2025
7146729		ALPHARETTA	GA		09/25/2023	6.250	94,724	0	(1)	0	0	0	535,400	01/22/2025
7146731		DIXON	CA		09/25/2023	6.250	94,300	0	65	0	0	0	526,600	01/22/2025
7146733		ALBANY	OH		09/25/2023	4.000	97,873	0	235	0	0	0	230,000	
7146734		HUNTERSVILLE	NC		09/25/2023	6.500	96,773	0	(9)	0	0	0	316,000	01/22/2025
7146735		HAMPTON	VA		09/25/2023	5.550	98,344	0	44	0	0	0	290,500	01/22/2025
7146736		JACKSONVILLE	FL		09/25/2023	5.875	97,167	0	87	0	0	0	396,900	01/22/2025
7146739		HUMBLE	TX		09/25/2023	6.625	99,574	0	(43)	0	0	0	268,600	01/22/2025
7146741		EMMITSBURG	MD		09/25/2023	6.000	99,704	0	29	0	0	0	295,000	
7146742		BURLINGTON	NJ		09/25/2023	6.750	101,125	0	65	0	0	0	301,700	01/22/2025
7146743		SPRING	TX		09/25/2023	6.625	99,258	0	(6)	0	0	0	472,400	01/22/2025
7146744		CASTALIA	OH		09/25/2023	4.100	114,478	0	131	0	0	0	247,900	01/22/2025
7146745		BERGEN	NY		09/25/2023	6.375	106,188	0	7	0	0	0	254,000	01/23/2025
7146746		FERGUSON	MO		09/25/2023	7.940	111,817	0	(91)	0	0	0	206,000	01/23/2025
7146748		WAKE FOREST	NC		09/25/2023	6.000	111,508	0	19	0	0	0	369,400	01/22/2025
7146749		SAVANNAH	GA		09/25/2023	3.750	104,656	0	(141)	0	0	0	268,200	01/22/2025
7146750		CORDOVA	TN		09/25/2023	6.500	114,791	0	(11)	0	0	0	328,200	01/22/2025
7146751		KNOXVILLE	TN		09/25/2023	7.250	114,192	0	(115)	0	0	0	428,100	01/22/2025
7146752		MUSKEGON	MI		09/25/2023	6.250	113,556	0	13	0	0	0	344,900	01/22/2025
7146753		AURORA	IL		09/25/2023	2.000	122,915	0	314	0	0	0	404,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146754		COLLINSVILLE	MS		09/25/2023	6.375	114,075	0	147	0	0	0	185,000	01/23/2025
7146755		NORTH ATTLEBORO	MA		09/25/2023	6.375	118,124	0	(4)	0	0	0	421,800	01/22/2025
7146756		ALTAMONTE SPRINGS	FL		09/25/2023	6.250	121,676	0	4	0	0	0	454,400	01/22/2025
7146757		EULESS	TX		09/25/2023	5.750	120,895	0	40	0	0	0	283,600	01/22/2025
7146758		NEWARK	NJ		09/25/2023	4.625	125,541	0	49	0	0	0	776,000	01/23/2025
7146759		BALTIMORE	MD		09/25/2023	6.625	120,463	0	(5)	0	0	0	310,500	
7146760		EDWARDS	MS		09/25/2023	5.375	120,355	0	74	0	0	0	272,000	
7146761		GUYTON	GA		09/25/2023	6.250	124,303	0	10	0	0	0	303,900	01/22/2025
7146763		WOODLAND HILLS	CA		09/25/2023	4.750	127,469	0	106	0	0	0	361,900	01/22/2025
7146764		DAVIE	FL		09/25/2023	4.120	103,938	0	(586)	0	0	0	730,400	01/22/2025
7146765		LIBERTY	MO		09/25/2023	6.500	128,830	0	(73)	0	0	0	339,800	01/22/2025
7146766		PLANO	TX		09/25/2023	6.125	126,627	0	150	0	0	0	471,900	01/22/2025
7146769		NEW LONDON	CT		09/25/2023	4.000	126,859	0	249	0	0	0	249,200	01/22/2025
7146770		MONTGOMERY VILLAGE	MD		09/25/2023	6.500	131,670	0	62	0	0	0	421,100	01/22/2025
7146771		CAMARILLO	CA		09/25/2023	6.250	133,739	0	176	0	0	0	595,700	01/22/2025
7146772		LAKE WALES	FL		09/25/2023	2.875	142,495	0	218	0	0	0	275,300	01/22/2025
7146773		FAIRHOPE	AL		09/25/2023	4.000	139,576	0	(403)	0	909	0	295,000	07/14/2025
7146774		NORTH HAMPTON	NH		09/25/2023	6.250	128,407	0	1	0	0	0	511,000	01/23/2025
7146775		RIVERVIEW	FL		09/25/2023	2.000	145,699	0	440	0	0	0	442,400	01/22/2025
7146776		VICTORVILLE	CA		09/25/2023	6.125	138,670	0	18	0	0	0	410,500	01/22/2025
7146777		MONROE	NC		09/25/2023	5.625	137,623	0	174	0	0	0	602,000	01/23/2025
7146778		VALPARAISO	IN		09/25/2023	6.250	138,361	0	12	0	0	0	332,700	01/22/2025
7146780		PHILADELPHIA	PA		09/25/2023	4.625	146,238	0	197	0	0	0	231,600	01/22/2025
7146781		SHELTON	WA		09/25/2023	6.250	142,159	0	19	0	0	0	370,000	
7146782		PHOENIX	AZ		09/25/2023	4.875	143,926	0	135	0	0	0	458,300	01/22/2025
7146783		MIDDLETON	WI		09/25/2023	6.375	144,981	0	97	0	0	0	410,500	01/22/2025
7146784		LAWRENCEVILLE	GA		09/25/2023	6.250	145,704	0	5	0	0	0	416,000	01/22/2025
7146785		ORLANDO	FL		09/25/2023	5.000	160,097	0	82	0	0	0	315,000	10/07/2025
7146786		SAVANNAH	GA		09/25/2023	8.000	163,917	0	(157)	0	0	0	246,100	01/22/2025
7146787		GRESHAM	OR		09/25/2023	5.600	154,076	0	(15)	0	0	0	423,800	01/22/2025
7146788		COLUMBIA	SC		09/25/2023	5.250	155,742	0	(82)	0	0	0	273,000	
7146789		TAMPA	FL		09/25/2023	6.875	156,932	0	1	0	0	0	376,000	01/22/2025
7146790		TALLAHASSEE	FL		09/25/2023	6.250	123,334	0	760	0	0	0	539,200	01/22/2025
7146791		MILLSBORO	DE		09/25/2023	4.250	164,759	0	136	0	0	0	293,900	01/23/2025
7146792		GRAND PRAIRIE	TX		09/25/2023	7.250	161,712	0	871	0	0	0	410,000	12/03/2025
7146793		BRIDGEPORT	CT		09/25/2023	6.125	158,358	0	39	0	0	0	386,100	01/23/2025
7146794		ROCK HILL	SC		09/25/2023	8.000	166,696	0	(148)	0	0	0	354,100	01/22/2025
7146795		CHICAGO	IL		09/25/2023	4.000	157,222	0	441	0	0	0	460,800	01/22/2025
7146796		LOS ANGELES	CA		09/25/2023	4.250	154,741	0	240	0	0	0	624,600	01/22/2025
7146798		FORT LAUDERDALE	FL		09/25/2023	6.250	166,970	0	(1)	0	0	0	483,000	01/23/2025
7146799		LYNN	AL		09/25/2023	4.125	173,001	0	(2,602)	0	0	0	369,700	
7146803		ALBUQUERQUE	NM		09/25/2023	4.625	172,800	0	867	0	0	0	382,700	01/22/2025
7146804		FULLERTON	CA		09/25/2023	6.250	178,514	0	(2)	0	0	0	820,300	01/22/2025
7146805		LARGO	FL		09/25/2023	5.250	179,910	0	133	0	0	0	497,900	01/22/2025
7146806		SPOTSYLVANIA	VA		09/25/2023	6.875	176,944	0	(100)	0	0	0	424,800	01/22/2025
7146807		MARRIOTTSVILLE	MD		09/25/2023	6.125	180,663	0	116	0	0	0	900,200	01/22/2025
7146808		LEHIGH ACRES	FL		09/25/2023	7.250	178,337	0	(177)	0	0	0	375,600	01/22/2025
7146809		BLOOMFIELD	NJ		09/25/2023	2.000	187,984	0	545	0	0	0	521,700	01/22/2025
7146810		NEWARK	NJ		09/25/2023	3.625	186,760	0	288	0	0	0	1,017,000	01/23/2025
7146811		SUMMERVILLE	SC		09/25/2023	4.250	190,566	0	146	0	0	0	398,300	01/22/2025
7146812		WASHINGTON	DC		09/25/2023	6.500	182,787	0	(36)	0	0	0	2,080,000	01/23/2025
7146813		RIVERSIDE	CA		09/25/2023	4.750	180,249	0	155	0	0	0	902,400	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146815		HANFORD	CA		09/25/2023	6.750	188,539	0	(27)	0	0	0	322,600	01/22/2025
7146816		BOISE	ID		09/25/2023	6.750	187,065	0	(42)	0	0	0	587,900	01/22/2025
7146818		SACRAMENTO	CA		09/25/2023	6.500	182,335	0	(11)	0	0	0	413,400	01/22/2025
7146820		JACKSONVILLE	FL		09/25/2023	3.750	203,917	0	509	0	0	0	399,800	01/22/2025
7146821		CHESTER	NY		09/25/2023	4.000	194,291	0	266	0	0	0	673,000	01/22/2025
7146822		SAINT ALBANS	NY		09/25/2023	4.500	194,772	0	481	0	0	0	636,600	01/22/2025
7146823		HALLANDALE	FL		09/25/2023	4.750	204,903	0	201	0	0	0	452,000	01/23/2025
7146824		STAFFORD	VA		09/25/2023	6.750	200,150	0	(37)	0	0	0	436,800	01/22/2025
7146825		NEW SMYRNA BEACH	FL		09/25/2023	6.500	201,560	0	(17)	0	0	0	517,200	01/22/2025
7146826		BAY SHORE	NY		09/25/2023	2.000	219,673	0	603	0	0	0	466,000	01/23/2025
7146827		SCOTCH PLAINS	NJ		09/25/2023	6.125	203,674	0	33	0	0	0	470,900	01/22/2025
7146828		VERNON	NJ		09/25/2023	3.875	214,442	0	374	0	0	0	345,000	
7146829		WEST JORDAN	UT		09/25/2023	4.375	209,411	0	182	0	0	0	476,800	01/22/2025
7146831		TACOMA	WA		10/25/2023	6.375	205,193	0	11	0	0	0	428,600	01/22/2025
7146832		WINTER GARDEN	FL		09/25/2023	4.500	212,447	0	407	0	0	0	453,100	01/23/2025
7146833		WILLS POINT	TX		09/25/2023	6.500	217,803	0	(14)	0	0	0	560,000	10/08/2025
7146834		LA MIRADA	CA		09/25/2023	6.000	219,909	0	36	0	0	0	1,250,000	03/11/2025
7146835		BALTIMORE	MD		09/25/2023	6.625	218,537	0	(43)	0	0	0	295,500	01/22/2025
7146836		FORT MITCHELL	KY		09/25/2023	8.000	234,905	0	(250)	0	0	0	474,900	01/22/2025
7146838		MONROE	WA		09/25/2023	5.100	244,711	0	(11)	0	0	0	731,500	01/22/2025
7146839		DUMONT	NJ		09/25/2023	4.000	239,555	0	430	0	0	0	601,300	01/22/2025
7146840		FORT MOHAVE	AZ		09/25/2023	6.750	230,528	0	(52)	0	0	0	389,100	01/22/2025
7146842		MILLER PLACE	NY		09/25/2023	4.500	270,543	0	344	0	0	0	671,100	01/22/2025
7146844		HEMPSTEAD	NY		09/25/2023	4.000	275,348	0	117	0	0	0	638,400	01/22/2025
7146845		ACTON	CA		09/25/2023	6.125	270,105	0	31	0	0	0	936,600	01/22/2025
7146846		EL PASO	TX		09/25/2023	5.500	267,476	0	104	0	0	0	872,900	01/22/2025
7146847		SHAMONG TWP	NJ		09/25/2023	5.250	283,172	0	28	0	0	0	741,300	
7146849		WEST COVINA	CA		09/25/2023	6.125	292,207	0	201	0	0	0	1,128,700	01/22/2025
7146850		YONKERS	NY		09/25/2023	4.750	293,323	0	130	0	0	0	636,000	
7146851		BROOKLYN	NY		09/25/2023	6.125	291,799	0	187	0	0	0	805,200	01/22/2025
7146852		WAIKOLOA	HI		09/25/2023	5.250	291,206	0	374	0	0	0	970,000	01/23/2025
7146853		HALESITE	NY		09/25/2023	5.000	329,210	0	74	0	0	0	693,400	01/22/2025
7146854		BAYONNE	NJ		09/25/2023	4.000	363,904	0	538	0	0	0	649,900	01/22/2025
7146855		PASSAIC	NJ		09/25/2023	3.375	390,668	0	1,229	0	0	0	855,000	
7146856		TRACY	CA		09/25/2023	4.250	398,971	0	883	0	0	0	664,900	01/22/2025
7146857		CORONA	CA		09/25/2023	3.500	437,583	0	695	0	0	0	1,104,600	01/22/2025
7146860		CHINO HILLS	CA		09/25/2023	3.750	562,608	0	848	0	0	0	1,166,600	01/22/2025
7146862		MIAMI BEACH	FL		09/25/2023	4.250	633,224	0	921	0	0	0	1,943,000	01/23/2025
7146863		STAMFORD	CT		09/25/2023	3.870	619,458	0	1,043	0	0	0	1,339,500	01/22/2025
7146864		LAONA	WI		09/25/2023	5.000	66,268	0	72	0	0	0	154,500	
7146865		WASHINGTON	DC		09/25/2023	4.000	269,577	0	310	0	0	0	781,000	01/23/2025
7146868		LAKEWOOD	NJ		09/25/2023	4.750	421,892	0	259	0	0	0	1,121,000	01/23/2025
7146869		JACKSONVILLE	TX		09/25/2023	3.000	62,323	0	135	0	0	0	700,500	
7146870		BAYSHORE	NY		09/25/2023	2.000	252,114	0	1,495	0	0	0	584,500	01/22/2025
7146871		MARICOPA	AZ		09/25/2023	4.000	97,322	0	181	0	0	0	354,400	01/22/2025
7146873		NORTH SMITHFIELD	RI		09/25/2023	4.125	158,370	0	275	0	0	0	380,000	01/23/2025
7146874		BERGENFIELD	NJ		09/25/2023	6.750	198,793	0	(45)	0	0	0	668,300	01/22/2025
7146875		BROWNSVILLE	WI		09/25/2023	4.692	108,231	0	128	0	0	0	386,300	
7146877		WEST MILTON	OH		10/25/2023	6.996	67,381	0	(19)	0	0	0	110,000	01/23/2025
7146878		PHOENIX	AZ		09/25/2023	6.250	139,104	0	(37)	0	0	0	552,400	01/22/2025
7146879		MELBOURNE	FL		09/25/2023	4.375	58,970	0	77	0	0	0	230,400	01/22/2025
7146881		BRIDGEPORT	CT		09/25/2023	4.125	184,398	0	288	0	0	0	370,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146882		MESA	AZ		09/25/2023	3.000	97,640	0	276	0	0	0	332,300	01/22/2025
7146883		MILTON	FL		09/25/2023	2.000	65,452	0	230	0	0	0	268,200	01/22/2025
7146885		LARGO	MD		09/25/2023	3.625	94,446	0	267	0	0	0	250,000	
7146886		ASHLEY	PA		09/25/2023	4.990	45,070	0	42	0	0	0	173,000	01/23/2025
7146888		SOUTH MIAMI	FL		09/25/2023	3.875	156,500	0	779	0	0	0	1,393,400	01/22/2025
7146889		MEMPHIS	TN		09/25/2023	2.000	32,704	0	400	0	0	0	125,000	01/23/2025
7146890		NOBLESVILLE	IN		09/25/2023	4.625	134,705	0	196	0	0	0	315,200	01/22/2025
7146892		FRANKLIN	GA		10/25/2023	4.250	34,509	0	45	0	0	0	136,000	01/23/2025
7146894		FORT WAYNE	IN		09/25/2023	6.750	58,729	0	93	0	0	0	119,000	01/23/2025
7146895		PHOENIX	AZ		09/25/2023	2.000	139,966	0	527	0	0	0	487,200	01/22/2025
7146896		MICO	TX		10/25/2023	3.625	121,120	0	514	0	0	0	825,000	01/22/2025
7146899		SANDWICH	IL		09/25/2023	4.375	110,877	0	367	0	0	0	272,400	01/22/2025
7146900		BALTIMORE	MD		09/25/2023	2.000	7,579	0	30	0	0	0	212,000	
7146901		LOGANSPORT	IN		10/25/2023	4.999	18,137	0	9	0	0	0	64,000	01/23/2025
7146906		DALLAS	TX		09/25/2023	5.000	30,731	0	(78)	0	0	0	180,000	11/11/2025
7146907		SAVANNAH	GA		09/25/2023	5.250	16,525	0	129	0	0	0	192,600	
7146908		MILLEDGEVILLE	GA		09/25/2023	1.999	26,424	0	99	0	0	0	114,000	01/23/2025
7146909		PENNS GROVE	NJ		09/25/2023	8.500	30,283	0	74	0	0	0	222,000	01/23/2025
7146916		CHEEKTOWAGA	NY		09/25/2023	6.000	52,423	0	(34)	0	0	0	186,400	
7146917		UNADILLA	GA		09/25/2023	5.239	53,043	0	74	0	0	0	109,000	01/23/2025
7146918		JACKSONVILLE	FL		09/25/2023	2.000	55,486	0	227	0	0	0	304,400	01/22/2025
7146920		ITALY	TX		10/25/2023	6.000	56,164	0	466	0	0	0	248,900	01/22/2025
7146923		BERGER	MO		10/25/2023	6.000	63,107	0	57	0	0	0	140,000	01/23/2025
7146924		FORT PIERCE	FL		09/25/2023	7.780	65,721	0	126	0	0	0	182,000	01/23/2025
7146927		JANESVILLE	WI		09/25/2023	6.500	73,277	0	97	0	0	0	202,200	01/22/2025
7146935		ST LOUIS	MO		09/25/2023	6.490	92,740	0	(43)	0	0	0	141,000	01/23/2025
7146937		SCHENECTADY	NY		09/25/2023	5.000	95,176	0	110	0	0	0	267,000	01/22/2025
7146941		ORLANDO	FL		09/25/2023	5.250	115,341	0	612	0	0	0	328,700	01/22/2025
7146946		MC INTOSH	AL		10/25/2023	7.600	114,440	0	(203)	0	0	0	250,000	05/09/2025
7146949		MIAMI	FL		09/25/2023	6.500	137,703	0	3	0	0	0	414,200	01/23/2025
7146950		WEST PALM BEACH	FL		09/25/2023	6.000	156,241	0	84	0	0	0	312,800	01/22/2025
7146954		FERNLEY	NV		09/25/2023	6.375	183,865	0	(54)	0	0	0	355,600	01/22/2025
7146955		RICHMOND	VA		09/25/2023	6.500	186,252	0	316	0	0	0	409,000	01/22/2025
7146956		FORKED RIVER	NJ		09/25/2023	4.750	233,180	0	81	0	0	0	519,500	
7146957		DISTRICT HEIGHTS	MD		09/25/2023	6.625	254,326	0	389	0	0	0	350,000	12/04/2025
7146964		COTTONWOOD	AZ		09/25/2023	5.375	25,813	0	123	0	0	0	360,300	01/22/2025
7146966		FLORENCE	CO		09/25/2023	5.875	29,017	0	127	0	0	0	266,200	01/22/2025
7146967		KATY	TX		09/25/2023	6.580	23,967	0	9	0	0	0	325,400	01/22/2025
7146968		PHOENIX	AZ		09/25/2023	6.590	27,171	0	258	0	0	0	400,300	01/22/2025
7146969		WAKEFIELD	MI		09/25/2023	5.000	38,047	0	76	0	0	0	158,000	
7146970		CALDWELL	OH		09/25/2023	5.000	45,693	0	251	0	0	0	148,000	01/23/2025
7146973		CINCINNATI	OH		09/25/2023	6.630	46,669	0	3	0	0	0	133,800	01/22/2025
7146974		HIAWASSEE	GA		09/25/2023	5.990	60,208	0	(598)	0	0	0	195,000	05/24/2025
7146976		SAINT LOUIS	MO		09/25/2023	8.290	57,821	0	(150)	0	0	0	167,000	01/23/2025
7146977		HOUSTON	TX		09/25/2023	5.500	62,182	0	58	0	0	0	235,000	01/23/2025
7146979		EAST POINT	GA		09/25/2023	5.250	64,985	0	167	0	0	0	168,000	01/22/2025
7146980		HEPHZIBAH	GA		09/25/2023	5.250	79,033	0	419	0	0	0	206,100	01/22/2025
7146981		RIO RANCHO	NM		09/25/2023	3.840	78,872	0	271	0	0	0	191,900	01/22/2025
7146983		TONAWANDA	NY		09/25/2023	4.375	82,700	0	525	0	0	0	278,000	01/22/2025
7146984		MARSHALL	IL		09/25/2023	6.000	87,805	0	129	0	0	0	142,000	
7146986		HOUSTON	TX		09/25/2023	4.500	94,791	0	219	0	0	0	208,000	01/22/2025
7146987		PASADENA	TX		09/25/2023	4.000	93,789	0	593	0	0	0	281,600	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7146988		CHAMPAIGN	IL		09/25/2023	5.000	93,176	0	215	0	0	0	188,500	01/22/2025
7146989		CINCINNATI	OH		09/25/2023	4.250	94,007	0	533	0	0	0	267,700	01/22/2025
7146990		GREENFIELD	IN		09/25/2023	6.600	94,125	0	354	0	0	0	292,800	01/22/2025
7146994		LEMOORE	CA		09/25/2023	6.691	114,811	0	(24)	0	0	0	347,600	01/22/2025
7146995		MIAMI	FL		09/25/2023	6.000	129,646	0	27	0	0	0	713,700	01/22/2025
7146996		ENFIELD	CT		09/25/2023	4.000	180,872	0	(177)	0	0	0	271,000	01/22/2025
7146997		LOS LUNAS	NM		09/25/2023	4.375	148,500	0	318	0	0	0	270,100	01/22/2025
7146998		WORCESTER	MA		09/25/2023	4.250	170,910	0	500	0	0	0	380,700	01/22/2025
7146999		DALLAS	TX		09/25/2023	5.500	172,906	0	142	0	0	0	651,500	01/22/2025
7147000		HAMPSTEAD	MD		09/25/2023	5.590	170,433	0	248	0	0	0	852,000	
7147001		NORTH HOLLYWOOD	CA		09/25/2023	4.000	183,390	0	610	0	0	0	829,300	01/22/2025
7147002		LAUREL	MD		09/25/2023	5.500	191,282	0	734	0	0	0	387,800	01/22/2025
7147003		ORLANDO	FL		09/25/2023	5.375	220,092	0	469	0	0	0	413,400	01/22/2025
7147004		NORTH MIAMI	FL		09/25/2023	4.500	254,976	0	641	0	0	0	679,000	01/23/2025
7147005		CHINO VALLEY	AZ		09/25/2023	5.000	257,461	0	562	0	0	0	450,000	
7147006		WASHINGTON	DC		09/25/2023	4.500	261,230	0	724	0	0	0	612,000	01/23/2025
7147008		BLOOMFIELD	NJ		09/25/2023	3.875	322,703	0	933	0	0	0	598,300	01/22/2025
7147011		PHILADELPHIA	PA		09/25/2023	6.625	1,721	0	11	0	0	0	294,900	01/22/2025
7147012		PHILADELPHIA	PA		09/25/2023	5.750	8,820	0	0	0	0	0	97,000	07/08/2024
7147013		AUSTIN	IN		09/25/2023	6.625	9,162	0	(3)	0	0	0	133,400	01/22/2025
7147014		LANCASTER	PA		09/25/2023	6.990	3,544	0	100	0	0	0	356,000	01/23/2025
7147015		MARGATE	FL		09/25/2023	6.700	11,602	0	66	0	0	0	92,000	01/23/2025
7147019		FREMONT	NE		09/25/2023	6.750	9,599	0	0	0	0	0	179,500	01/22/2025
7147020		DIAMOND BAR	CA		09/25/2023	6.750	5,691	0	8	0	0	0	451,500	
7147021		FREMONT	NE		09/25/2023	6.625	9,740	0	134	0	0	0	189,000	01/22/2025
7147022		CITRUS HEIGHTS	CA		09/25/2023	6.750	9,125	0	1	0	0	0	549,500	01/22/2025
7147023		WATERBURY	CT		09/25/2023	6.550	4,709	0	96	0	0	0	379,900	01/23/2025
7147024		SUNRISE	FL		09/25/2023	6.700	12,831	0	9	0	0	0	97,800	01/22/2025
7147026		FORT LAUDERDALE	FL		09/25/2023	6.600	13,650	0	106	0	0	0	256,200	
7147027		POMONA	CA		09/25/2023	6.750	1,797	0	12	0	0	0	435,000	01/23/2025
7147029		POMPANO BEACH	FL		09/25/2023	6.500	18,364	0	1	0	0	0	165,000	04/04/2025
7147030		FORT WORTH	TX		09/25/2023	6.750	7,476	0	(74)	0	0	0	222,900	01/22/2025
7147033		PINCONNING	MI		09/25/2023	6.750	23,468	0	158	0	0	0	105,100	01/22/2025
7147035		FOXWORTH	MS		09/25/2023	6.625	25,252	0	141	0	0	0	164,000	01/23/2025
7147036		JACKSONVILLE	FL		09/25/2023	7.125	24,856	0	(28)	0	0	0	92,000	01/23/2025
7147037		KINGSBURG	CA		09/25/2023	6.700	26,703	0	142	0	0	0	321,100	01/22/2025
7147038		HIALEAH	FL		09/25/2023	6.125	25,320	0	18	0	0	0	215,000	
7147040		LONG BEACH	CA		09/25/2023	6.250	27,177	0	20	0	0	0	655,700	01/22/2025
7147041		BEVERLY HILLS	FL		09/25/2023	6.125	32,066	0	13	0	0	0	223,600	01/22/2025
7147042		OKLAHOMA CITY	OK		09/25/2023	6.250	29,326	0	26	0	0	0	169,400	01/22/2025
7147043		RUSSELLVILLE	KY		09/25/2023	6.500	31,814	0	(3)	0	0	0	72,000	01/22/2025
7147044		HOUSTON	TX		09/25/2023	6.250	31,381	0	216	0	0	0	209,200	01/22/2025
7147046		HOUSTON	TX		09/25/2023	6.750	31,338	0	(45)	0	0	0	196,000	12/03/2024
7147047		HARRODSBURG	KY		09/25/2023	8.980	31,930	0	(144)	0	0	0	117,900	
7147048		HOPKINS	SC		09/25/2023	6.500	31,994	0	225	0	0	0	131,000	01/23/2025
7147049		WINNIE	TX		09/25/2023	6.750	32,424	0	(20)	0	0	0	281,800	01/22/2025
7147050		LYNCHBURG	VA		09/25/2023	6.000	37,878	0	27	0	0	0	205,500	01/22/2025
7147051		RED LION	PA		09/25/2023	4.000	22,429	0	185	0	0	0	281,000	01/23/2025
7147052		LAFAYETTE	IN		09/25/2023	5.875	33,756	0	302	0	0	0	230,400	01/22/2025
7147053		CHATTANOOGA	TN		09/25/2023	6.375	36,703	0	238	0	0	0	290,300	01/22/2025
7147054		BLUE SPRINGS	MO		09/25/2023	6.125	36,546	0	35	0	0	0	257,000	01/22/2025
7147055		VIRGINIA CITY	NV		09/25/2023	6.625	36,179	0	(6)	0	0	0	443,700	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147056		GRAND PRAIRIE	TX		09/25/2023	6.875	37,570	0	213	0	0	0	342,800	01/22/2025
7147057		SUQUAMISH	WA		09/25/2023	6.000	34,033	0	67	0	0	0	365,000	01/23/2025
7147058		SANFORD	FL		09/25/2023	6.000	38,653	0	46	0	0	0	283,000	01/23/2025
7147059		TRENTON	NJ		09/25/2023	6.625	8,927	0	241	0	0	0	521,000	
7147060		KATY	TX		09/25/2023	6.625	41,387	0	201	0	0	0	254,300	01/22/2025
7147062		EASTON	PA		09/25/2023	6.750	45,312	0	(28)	0	0	0	239,000	01/23/2025
7147063		DALLAS	TX		09/25/2023	5.750	42,770	0	71	0	0	0	273,900	01/22/2025
7147064		BRADENTON	FL		09/25/2023	6.500	46,863	0	(19)	0	0	0	350,000	01/23/2025
7147065		NILES	OH		09/25/2023	6.500	39,321	0	356	0	0	0	439,500	
7147066		SUFFOLK	VA		09/25/2023	5.000	48,604	0	124	0	0	0	134,000	01/23/2025
7147067		SPRINGDALE	AR		09/25/2023	6.375	44,357	0	4	0	0	0	282,200	01/22/2025
7147068		TULSA	OK		09/25/2023	6.750	49,664	0	(36)	0	0	0	182,000	01/23/2025
7147070		UNION CITY	GA		09/25/2023	6.375	48,436	0	2	0	0	0	254,400	01/22/2025
7147072		KNIGHTDALE	NC		09/25/2023	6.000	49,554	0	34	0	0	0	262,800	01/22/2025
7147073		CEDAR RAPIDS	IA		09/25/2023	6.375	42,693	0	25	0	0	0	235,300	01/22/2025
7147075		NORTH MIAMI	FL		09/25/2023	6.625	43,866	0	(7)	0	0	0	571,300	01/22/2025
7147076		WATERLOO	IA		09/25/2023	6.625	50,348	0	2	0	0	0	153,000	01/22/2025
7147077		MCCORDSVILLE	IN		09/25/2023	6.000	46,801	0	58	0	0	0	276,300	01/22/2025
7147078		GREENBELT	MD		09/25/2023	6.375	43,872	0	26	0	0	0	198,500	01/22/2025
7147079		WARNER ROBINS	GA		09/25/2023	5.000	51,938	0	439	0	0	0	180,500	01/22/2025
7147080		JACKSONVILLE	FL		09/25/2023	6.600	50,309	0	252	0	0	0	304,400	01/22/2025
7147081		TAMPA	FL		09/25/2023	6.750	52,818	0	(34)	0	0	0	224,900	01/22/2025
7147083		NEW ORLEANS	LA		09/25/2023	3.990	55,665	0	124	0	0	0	173,000	01/23/2025
7147084		WARREN	MI		09/25/2023	4.250	58,422	0	119	0	0	0	213,400	01/22/2025
7147085		RIDGELAND	SC		09/25/2023	6.250	20,325	0	127	0	0	0	253,200	01/22/2025
7147086		DALLAS	TX		09/25/2023	5.375	55,113	0	109	0	0	0	282,800	01/22/2025
7147087		ALBUQUERQUE	NM		09/25/2023	6.375	55,063	0	277	0	0	0	223,900	01/22/2025
7147091		PARKER	CO		09/25/2023	6.500	56,837	0	(9)	0	0	0	318,100	01/22/2025
7147092		GREENWOOD	IN		09/25/2023	5.750	59,822	0	73	0	0	0	232,600	01/22/2025
7147094		SACRAMENTO	CA		09/25/2023	6.491	51,173	0	138	0	0	0	447,400	01/22/2025
7147095		SAN JOSE	CA		09/25/2023	6.570	35,015	0	14	0	0	0	1,012,000	
7147096		MT PLEASANT	IA		09/25/2023	2.750	64,123	0	385	0	0	0	144,100	01/22/2025
7147097		EDWARDS	MO		09/25/2023	4.625	63,795	0	255	0	0	0	322,000	01/23/2025
7147098		MESQUITE	TX		09/25/2023	7.000	60,632	0	(99)	0	0	0	303,500	01/22/2025
7147099		MORENO VALLEY	CA		09/25/2023	6.500	40,852	0	2	0	0	0	662,500	01/22/2025
7147101		SLATE HILL	NY		09/25/2023	6.625	61,042	0	308	0	0	0	312,000	01/23/2025
7147102		LAURINBURG	NC		09/25/2023	6.750	59,527	0	(44)	0	0	0	264,600	01/22/2025
7147103		FALLS CHURCH	VA		09/25/2023	5.875	60,099	0	438	0	0	0	898,900	01/22/2025
7147105		LANSING	IL		09/25/2023	4.125	64,832	0	201	0	0	0	187,000	01/23/2025
7147106		INDIANAPOLIS	IN		09/25/2023	5.500	67,355	0	93	0	0	0	203,600	01/22/2025
7147107		NEW ORLEANS	LA		09/25/2023	6.000	39,550	0	108	0	0	0	358,000	01/23/2025
7147108		RUSSELLVILLE	AL		09/25/2023	4.600	74,066	0	214	0	0	0	230,000	11/07/2025
7147110		MABELVALE	AR		09/25/2023	6.375	69,275	0	43	0	0	0	178,400	01/22/2025
7147111		COPPELL	TX		09/25/2023	6.000	59,139	0	634	0	0	0	551,900	01/22/2025
7147112		SANFORD	NC		09/25/2023	4.875	72,858	0	142	0	0	0	248,100	01/22/2025
7147114		CEDARTOWN	GA		09/25/2023	6.625	72,606	0	(12)	0	0	0	258,700	01/22/2025
7147115		KENNER	LA		09/25/2023	6.750	73,776	0	(51)	0	0	0	329,900	01/22/2025
7147116		SUGAR LAND	TX		09/25/2023	6.500	75,610	0	225	0	0	0	335,100	01/22/2025
7147117		TECUMESEH	MI		10/25/2023	6.245	68,173	0	63	0	0	0	190,700	01/22/2025
7147118		PARKER	CO		09/25/2023	6.500	73,615	0	(12)	0	0	0	369,900	01/22/2025
7147119		FLORENCE	SC		09/25/2023	4.375	80,197	0	226	0	0	0	193,300	01/22/2025
7147120		ROBBINSDALE	MN		09/25/2023	6.500	52,440	0	567	0	0	0	303,100	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147123		SYRACUSE	NY		09/25/2023	6.500	84,317	0	1,013	0	0	0	204,300	01/22/2025
7147124		COLUMBUS	OH		09/25/2023	5.750	99,947	0	0	0	0	0	151,000	06/24/2025
7147125		PFLUGERVILLE	TX		09/25/2023	6.875	17,254	0	43	0	0	0	520,800	01/22/2025
7147126		MILWAUKEE	WI		09/25/2023	6.250	75,611	0	426	0	0	0	199,400	01/22/2025
7147127		INGLEWOOD	CA		09/25/2023	6.875	68,780	0	479	0	0	0	936,400	01/22/2025
7147128		UPPER SANDUSKY	OH		09/25/2023	6.375	79,460	0	34	0	0	0	239,600	
7147129		MONTGOMERY CITY	MO		09/25/2023	6.500	82,530	0	344	0	0	0	299,700	
7147130		CHESTERBROOK	PA		09/25/2023	5.250	68,302	0	820	0	0	0	369,900	01/22/2025
7147131		GAYLORD	MN		09/25/2023	4.750	88,163	0	140	0	0	0	139,000	02/15/2025
7147135		APPLETON	WI		09/25/2023	4.125	87,726	0	479	0	0	0	251,500	01/22/2025
7147136		NORTH ROYALTON	OH		09/25/2023	6.375	85,301	0	21	0	0	0	390,000	01/22/2025
7147137		THORNDIKE	MA		09/25/2023	6.750	75,660	0	(37)	0	0	0	346,000	
7147138		LYNN	MA		09/25/2023	5.000	85,177	0	1,855	0	0	0	388,500	01/22/2025
7147139		TAMPA	FL		09/25/2023	5.875	97,836	0	430	0	0	0	220,000	01/22/2025
7147140		COACHELLA	CA		09/25/2023	7.000	97,211	0	(125)	0	0	0	227,000	01/23/2025
7147141		PLAINFIELD	IL		09/25/2023	6.500	96,826	0	19	0	0	0	288,600	01/22/2025
7147142		RICHMOND	VA		09/25/2023	6.000	91,344	0	76	0	0	0	572,000	01/23/2025
7147143		VANCOUVER	WA		09/25/2023	4.250	102,607	0	298	0	0	0	563,900	01/22/2025
7147145		HOUSTON	TX		09/25/2023	3.700	108,859	0	541	0	0	0	216,800	01/22/2025
7147146		SAN ANTONIO	TX		09/25/2023	6.750	97,372	0	(38)	0	0	0	328,000	01/22/2025
7147147		PHOENIX	AZ		09/25/2023	3.375	110,345	0	295	0	0	0	346,100	01/22/2025
7147148		AURORA	CO		09/25/2023	6.500	103,777	0	(18)	0	0	0	520,100	01/22/2025
7147149		FESTUS	MO		09/25/2023	6.375	109,161	0	24	0	0	0	321,000	01/23/2025
7147150		SHIRLEY	NY		09/25/2023	6.250	111,896	0	0	0	0	0	455,000	12/03/2025
7147151		GEORGETOWN	CA		09/25/2023	6.250	110,121	0	70	0	0	0	374,100	
7147152		PORTLAND	TX		09/25/2023	3.700	123,211	0	311	0	0	0	242,600	01/22/2025
7147154		LOUISVILLE	KY		09/25/2023	6.000	124,303	0	177	0	0	0	255,100	01/22/2025
7147155		NEW YORK	NY		09/25/2023	6.125	120,898	0	105	0	0	0	553,200	
7147156		BOHEMIA	NY		09/25/2023	6.500	126,362	0	448	0	0	0	577,000	01/22/2025
7147157		CLARKSTOWN	NY		09/25/2023	6.500	121,319	0	27	0	0	0	386,400	01/22/2025
7147158		JACKSONVILLE BEACH	FL		09/25/2023	6.375	124,308	0	39	0	0	0	535,200	01/22/2025
7147159		BALDWIN PARK	CA		09/25/2023	6.500	122,644	0	(13)	0	0	0	645,300	01/22/2025
7147160		INVER GROVE HEIGHTS	MN		09/25/2023	6.500	124,235	0	39	0	0	0	419,100	01/22/2025
7147161		AVONDALE	AZ		09/25/2023	3.990	131,994	0	681	0	0	0	477,400	
7147162		BALTIMORE	MD		09/25/2023	3.125	148,512	0	775	0	0	0	384,500	01/22/2025
7147163		ASTOR	FL		09/25/2023	7.125	138,979	0	(185)	0	0	0	401,000	01/23/2025
7147164		BLACHLY	OR		09/25/2023	6.750	138,087	0	(35)	0	0	0	449,900	
7147165		HANOVER	MA		09/25/2023	6.500	123,339	0	15	0	0	0	1,052,900	01/22/2025
7147167		VIRGINIA BEACH	VA		09/25/2023	6.000	143,225	0	144	0	0	0	381,900	01/22/2025
7147168		BROWNSBURG	IN		09/25/2023	4.750	153,903	0	275	0	0	0	434,200	01/22/2025
7147170		SWAMPSCOTT	MA		09/25/2023	6.250	148,246	0	91	0	0	0	674,500	01/22/2025
7147171		TACOMA	WA		09/25/2023	4.875	165,912	0	225	0	0	0	450,800	01/22/2025
7147172		PORT SAINT LUCIE	FL		09/25/2023	5.250	169,115	0	872	0	0	0	453,700	01/22/2025
7147173		BUXTON	ME		09/25/2023	5.500	173,257	0	839	0	0	0	548,600	
7147174		TIGARD	OR		09/25/2023	6.500	177,660	0	54	0	0	0	439,700	01/22/2025
7147175		DELANO	CA		09/25/2023	6.875	173,725	0	659	0	0	0	385,000	11/05/2025
7147177		STAMFORD	CT		09/25/2023	6.750	171,446	0	(102)	0	0	0	1,339,500	
7147178		TULARE	CA		09/25/2023	6.750	171,053	0	(68)	0	0	0	500,000	01/23/2025
7147179		ANDALUSIA	AL		09/25/2023	6.375	181,069	0	132	0	0	0	550,800	
7147180		PATERSON	NJ		09/25/2023	5.375	206,034	0	984	0	0	0	581,200	
7147181		NEW YORK	NY		09/25/2023	5.500	204,342	0	310	0	0	0	1,415,100	
7147184		GRAND LAKE	CO		09/25/2023	3.750	229,945	0	532	0	0	0	700,000	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147185		REEDLEY	CA		09/25/2023	6.500	234,620	0	(90)	0	0	0	1,286,200	
7147186		ARGYLE	TX		09/25/2023	6.625	241,756	0	(49)	0	0	0	831,900	01/22/2025
7147187		NEWARK	NJ		09/25/2023	5.500	265,697	0	753	0	0	0	737,500	
7147189		WELLSVILLE	PA		09/25/2023	6.500	263,062	0	1,045	0	0	0	535,000	
7147191		SACRAMENTO	CA		09/25/2023	3.625	325,787	0	833	0	0	0	643,800	01/22/2025
7147192		HILTON HEAD ISLAND	SC		09/25/2023	2.875	347,618	0	1,931	0	0	0	815,000	
7147193		WASHINGTON	DC		09/25/2023	6.625	309,185	0	(61)	0	0	0	1,051,800	01/22/2025
7147194		HAVRE DE GRACE	MD		09/25/2023	5.000	327,695	0	1,893	0	0	0	783,300	01/22/2025
7147195		HASLET	TX		09/25/2023	6.625	327,100	0	0	0	0	0	819,800	01/22/2025
7147199		RONKONKOMA	NY		09/25/2023	5.000	325,083	0	1,188	0	0	0	582,000	01/23/2025
7147201		DUNCANVILLE	TX		09/25/2023	5.000	47,290	0	104	0	0	0	294,300	01/22/2025
7147205		OMER	MI		09/25/2023	6.740	60,869	0	321	0	0	0	272,000	01/23/2025
7147209		EL PASO	TX		10/25/2023	5.070	41,257	0	3,169	0	0	0	175,000	12/10/2025
7147210		LOCUST	NC		09/25/2023	4.000	64,650	0	160	0	0	0	232,200	01/22/2025
7147211		MAGNA	UT		09/25/2023	3.000	79,106	0	538	0	0	0	389,200	01/22/2025
7147212		CLOVER	SC		09/25/2023	3.650	88,654	0	440	0	0	0	293,800	01/22/2025
7147215		LOOKOUT	KY		10/25/2023	6.000	30,375	0	300	0	0	0	167,400	
7147216		CONTINENTAL	OH		09/25/2023	6.750	62,725	0	(19)	0	0	0	81,000	01/23/2025
7147217		BALTIMORE	MD		09/25/2023	3.625	120,232	0	966	0	0	0	260,000	09/13/2025
7147218		CHULA VISTA	CA		09/25/2023	4.000	308,907	0	994	0	0	0	1,087,400	01/22/2025
7147220		LARGO	FL		09/25/2023	4.125	76,058	0	270	0	0	0	310,800	01/22/2025
7147221		PARKERSBURG	WV		09/25/2023	5.136	37,854	0	91	0	0	0	111,000	01/23/2025
7147222		EUSTIS	FL		09/25/2023	7.000	82,563	0	(73)	0	0	0	223,000	01/22/2025
7147224		ALBUQUERQUE	NM		09/25/2023	3.625	77,795	0	459	0	0	0	243,600	01/22/2025
7147226		ST ALBANS	NY		09/25/2023	5.250	242,489	0	397	0	0	0	591,600	01/22/2025
7147228		PLEASANT GROVE	UT		09/25/2023	5.005	236,619	0	307	0	0	0	675,200	01/22/2025
7147229		MACHESNEY PARK	IL		09/25/2023	6.750	34,059	0	(11)	0	0	0	140,100	01/22/2025
7147230		HENDERSON	NV		09/25/2023	6.750	111,197	0	(78)	0	0	0	371,300	01/22/2025
7147231		ZANESVILLE	OH		10/25/2023	4.296	22,413	0	162	0	0	0	165,900	01/22/2025
7147232		LAS VEGAS	NV		09/25/2023	2.750	210,012	0	959	0	0	0	573,800	01/22/2025
7147235		IRVING	TX		09/25/2023	6.400	15,490	0	19	0	0	0	256,600	01/22/2025
7147237		MANSFIELD	OH		09/25/2023	7.480	52,194	0	(8)	0	0	0	245,000	01/23/2025
7147238		NEW CASTLE	DE		09/25/2023	4.875	120,810	0	686	0	0	0	300,000	10/05/2024
7147239		LANHAM	MD		09/25/2023	6.125	5,410	0	98	0	0	0	315,700	01/22/2025
7147240		HOUSTON	TX		10/25/2023	6.000	38,865	0	278	0	0	0	186,600	01/22/2025
7147243		BENTON	LA		09/25/2023	6.129	81,745	0	814	0	0	0	273,000	01/23/2025
7147245		AKRON	OH		09/25/2023	6.750	46,452	0	(20)	0	0	0	157,500	01/22/2025
7147246		CLEVELAND	OH		09/25/2023	4.500	18,334	0	141	0	0	0	153,200	01/22/2025
7147249		PLANT CITY	FL		09/25/2023	6.550	150,482	0	(5)	0	0	0	461,700	01/22/2025
7147250		ALBANY	NY		09/25/2023	5.500	47,193	0	1,731	0	0	0	139,500	01/22/2025
7147253		ATLANTA	GA		09/25/2023	3.875	41,051	0	175	0	0	0	270,000	
7147254		BLUEFIELD	WV		10/25/2023	4.000	48,077	0	141	0	0	0	92,500	
7147257		SOUTH RIVER	NJ		09/25/2023	4.000	159,130	0	534	0	0	0	502,200	01/22/2025
7147258		DINUBA	CA		09/25/2023	7.100	164,291	0	207	0	0	0	409,700	01/22/2025
7147259		PEMBROKE	NH		09/25/2023	4.075	74,635	0	371	0	0	0	471,100	01/22/2025
7147260		CAMPHILL	AL		10/25/2023	3.750	37,058	0	122	0	0	0	136,000	01/23/2025
7147263		SPANISH FORK	UT		09/25/2023	6.250	36,452	0	22	0	0	0	335,000	01/22/2025
7147269		GAINESBORO	TN		09/25/2023	4.250	45,426	0	137	0	0	0	130,000	01/23/2025
7147270		MANCHESTER	NH		09/25/2023	6.625	167,633	0	(21)	0	0	0	571,400	01/22/2025
7147271		SPRINGFIELD	MO		10/25/2023	4.375	77,570	0	300	0	0	0	147,100	01/22/2025
7147272		PEARLAND	TX		10/25/2023	3.000	131,631	0	775	0	0	0	552,300	01/22/2025
7147273		TICONDEROGA	NY		09/25/2023	6.500	55,142	0	288	0	0	0	229,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147275		TERRYVILLE	CT		09/25/2023	5.125	145,010	0	387	0	0	0	301,600	01/23/2025
7147276		SPRINGBORO	OH		09/25/2023	6.750	61,338	0	(39)	0	0	0	236,100	01/22/2025
7147278		READING	PA		09/25/2023	10.150	22,387	0	178	0	0	0	101,400	01/22/2025
7147279		HUBERTUS	WI		11/15/2024	6.875	262,799	0	(211)	0	0	0	599,900	05/17/2024
7147280		MISHAWAKA	IN		09/25/2023	6.000	71,310	0	55	0	0	0	100,000	01/23/2025
7147281		MODESTO	CA		09/25/2023	6.250	209,374	0	629	0	0	0	692,500	01/22/2025
7147282		HOUSTON	TX		09/25/2023	5.500	80,134	0	105	0	0	0	291,100	01/22/2025
7147283		RESEDA	CA		09/25/2023	5.916	152,170	0	546	0	0	0	714,300	01/22/2025
7147284		PORT SAINT LUCIE	FL		09/25/2023	6.000	90,168	0	749	0	0	0	661,600	01/22/2025
7147285		VIRGINIA BEACH	VA		09/25/2023	6.500	16,763	0	(2)	0	0	0	280,800	01/22/2025
7147286		PITTSBURGH	PA		09/25/2023	6.500	23,081	0	(5)	0	0	0	171,000	01/23/2025
7147287		EAST STROUDSBURG	PA		09/25/2023	6.625	28,337	0	(10)	0	0	0	355,000	01/23/2025
7147288		JOLIET	IL		09/25/2023	5.500	143,840	0	286	0	0	0	325,100	01/22/2025
7147294		WOOSTER	OH		09/25/2023	6.625	1,643	0	54	0	0	0	136,000	01/23/2025
7147298		CINCINNATI	OH		09/25/2023	4.875	25,546	0	414	0	0	0	188,600	01/22/2025
7147300		HEPHZIBAH	GA		09/25/2023	6.250	23,335	0	78	0	0	0	276,000	01/22/2025
7147301		JACKSONVILLE	FL		09/25/2023	4.460	47,467	0	265	0	0	0	231,100	01/22/2025
7147302		HARKER HEIGHTS	TX		09/25/2023	3.875	98,874	0	370	0	0	0	373,600	01/22/2025
7147303		HOUSTON	TX		09/25/2023	6.750	58,212	0	(34)	0	0	0	252,000	01/22/2025
7147304		QUEENS VILLAGE	NY		09/25/2023	6.250	439,914	0	4,088	0	0	0	824,700	01/22/2025
7147305		NOGALES	AZ		10/25/2023	4.999	45,178	0	139	0	0	0	121,000	01/23/2025
7147306		MASSILLON	OH		10/25/2023	5.375	44,712	0	83	0	0	0	101,000	01/23/2025
7147308		RICHMOND	TX		10/25/2023	3.750	90,308	0	491	0	0	0	427,900	01/22/2025
7147309		DULUTH	MN		09/25/2023	4.250	87,113	0	656	0	0	0	284,200	01/22/2025
7147310		CHESHIRE	CT		09/25/2023	5.000	237,935	0	720	0	0	0	492,200	01/23/2025
7147311		DIAMONDHEAD	MS		09/25/2023	4.000	92,357	0	1,076	0	0	0	241,700	01/22/2025
7147313		URBANA	IL		09/25/2023	4.250	84,671	0	419	0	0	0	229,500	01/22/2025
7147318		HOUSTON	TX		10/25/2023	3.750	50,912	0	174	0	0	0	176,000	01/23/2025
7147320		STAYTON	OR		09/25/2023	6.125	124,692	0	685	0	0	0	460,300	01/22/2025
7147323		HOUSTON	TX		09/25/2023	4.000	104,302	0	1,240	0	0	0	263,300	01/22/2025
7147328		ROUND ROCK	TX		09/25/2023	6.125	140,144	0	87	0	0	0	543,700	01/22/2025
7147330		HUNTSVILLE	AL		09/25/2023	3.000	26,335	0	496	0	0	0	133,000	01/23/2025
7147331		GEORGETOWN	TX		10/25/2023	3.875	63,270	0	297	0	0	0	309,900	01/22/2025
7147332		FORT WORTH	TX		09/25/2023	6.750	84,793	0	(34)	0	0	0	288,200	01/22/2025
7147334		UNION	SC		09/25/2023	6.375	77,931	0	353	0	0	0	252,000	01/23/2025
7147335		MCLEAN	VA		09/25/2023	6.500	112,374	0	28	0	0	0	302,600	01/22/2025
7147336		SPRINGFIELD GARDENS	NY		09/25/2023	6.250	114,998	0	33	0	0	0	760,500	01/22/2025
7147338		BURGAW	NC		09/25/2023	3.000	121,586	0	748	0	0	0	480,000	
7147339		SOUTH GATE	CA		09/25/2023	6.000	64,888	0	53	0	0	0	865,500	01/22/2025
7147341		EUSTIS	FL		09/25/2023	8.000	36,217	0	112	0	0	0	174,900	01/22/2025
7147343		PINE BROOK	NJ		09/25/2023	6.625	343,062	0	160	0	0	0	737,100	01/22/2025
7147344		NORTH HIGHLANDS	CA		09/25/2023	5.000	3,522	0	62	0	0	0	313,300	01/22/2025
7147345		EL PASO	TX		09/25/2023	4.250	10,978	0	230	0	0	0	195,852	02/06/2025
7147346		NEW BRAUNFELS	TX		09/25/2023	3.625	21,495	0	700	0	0	0	312,700	01/22/2025
7147350		GOTHA	FL		09/25/2023	4.520	24,634	0	309	0	0	0	197,000	01/23/2025
7147352		PHILADELPHIA	PA		10/25/2023	6.000	71,910	0	58	0	0	0	320,700	01/22/2025
7147353		NEW ORLEANS	LA		09/25/2023	6.375	34,434	0	5	0	0	0	211,500	
7147354		ORLANDO	FL		09/25/2023	6.370	51,223	0	44	0	0	0	401,100	01/23/2025
7147359		RIDGEFIELD	CT		09/25/2023	4.500	153,745	0	1,427	0	0	0	496,900	01/23/2025
7147360		PORT HURON	MI		10/25/2023	4.875	5,989	0	0	0	0	0	50,000	03/19/2025
7147363		PETERSBURG	NY		09/25/2023	6.750	1,101	0	10	0	0	0	205,000	
7147370		JOHNSTOWN	PA		10/25/2023	4.250	38,607	0	382	0	0	0	88,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147371		SOUTH OZONE PARK	NY		09/25/2023	6.000	11,769	0	126	0	0	0	1,237,000	01/23/2025
7147373		BUFFALO	NY		09/25/2023	5.375	2,131	0	38	0	0	0	397,000	01/22/2025
7147378		EAST AURORA	NY		10/25/2023	4.750	5,344	0	12	0	0	0	172,000	01/23/2025
7147507		WILMETTE	IL		09/25/2023	6.625	929,394	0	1,295	0	0	0	1,598,400	
7147508		MIAMI BEACH	FL		09/25/2023	4.375	965,611	0	1,835	0	0	0	3,405,000	01/23/2025
7147509		ATLANTA	GA		09/25/2023	5.625	1,073,479	0	937	0	0	0	2,832,000	01/23/2025
7147510		BOYNTON BEACH	FL		09/25/2023	4.625	284,960	0	984	0	0	0	1,214,900	01/22/2025
7147512		NORTH WALES	PA		09/25/2023	5.250	252,471	0	925	0	0	0	693,500	01/22/2025
7147513		FOLSOM	PA		10/25/2023	5.250	149,223	0	495	0	0	0	441,300	
7147514		TUSTIN	CA		09/25/2023	6.625	792,625	0	48	0	0	0	2,191,300	01/22/2025
7147515		SICKLERVILLE	NJ		09/25/2023	6.875	153,233	0	796	0	0	0	585,800	01/22/2025
7147516		RALEIGH	NC		09/25/2023	5.500	507,487	0	1,305	0	0	0	1,158,300	01/22/2025
7147517		DELRAY BEACH	FL		09/25/2023	6.375	280,484	0	440	0	0	0	607,400	01/22/2025
7147518		TEANECK	NJ		09/25/2023	6.875	255,740	0	(99)	0	0	0	1,182,600	01/22/2025
7147519		ATLANTA	GA		09/25/2023	6.875	239,986	0	(29)	0	0	0	472,800	01/22/2025
7147520		LAS VEGAS	NV		09/25/2023	5.125	143,630	0	11,544	0	0	0	1,768,000	01/23/2025
7147522		FLANDERS	NJ		09/25/2023	5.250	483,072	0	1,237	0	0	0	1,269,700	01/22/2025
7147523		MIAMI	FL		09/25/2023	5.375	214,269	0	212	0	0	0	550,200	01/22/2025
7147524		HEBBRONVILLE	TX		09/25/2023	6.250	171,722	0	58	0	0	0	830,500	
7147525		FORT WORTH	TX		09/25/2023	5.990	143,713	0	45	0	0	0	454,100	01/22/2025
7147527		BALTIMORE	MD		09/25/2023	6.750	90,130	0	705	0	0	0	309,800	01/22/2025
7147528		SYRACUSE	NY		09/25/2023	6.125	135,935	0	185	0	0	0	331,400	01/22/2025
7147529		MOUNT PLEASANT	SC		09/25/2023	6.875	238,057	0	(130)	0	0	0	1,298,000	01/23/2025
7147530		MATTHEWS	NC		09/25/2023	6.625	538,520	0	33	0	0	0	1,055,200	
7147531		ALPHARETTA	GA		09/25/2023	5.125	293,911	0	299	0	0	0	932,400	01/22/2025
7147532		GRANADA HILLS	CA		09/25/2023	5.125	449,969	0	1,270	0	0	0	1,285,900	01/22/2025
7147533		LAWRENCEVILLE	GA		09/25/2023	3.875	156,341	0	824	0	0	0	506,000	01/22/2025
7147534		FREDERICK	MD		09/25/2023	6.625	321,283	0	192	0	0	0	769,900	01/22/2025
7147536		MYRTLE BEACH	SC		09/25/2023	6.875	106,344	0	(71)	0	0	0	509,200	01/22/2025
7147537		WARWICK	NY		09/25/2023	6.600	40,944	0	92	0	0	0	495,000	08/18/2024
7147538		TOMBALL	TX		09/25/2023	5.750	156,808	0	111	0	0	0	458,100	01/22/2025
7147539		ALPHARETTA	GA		09/25/2023	5.750	283,730	0	220	0	0	0	602,000	01/22/2025
7147540		BALTIMORE	MD		09/25/2023	6.625	258,435	0	34	0	0	0	425,000	01/22/2025
7147541		HOUSTON	TX		10/25/2023	4.500	64,832	0	116	0	0	0	523,900	01/22/2025
7147542		UNION	NJ		09/25/2023	3.500	227,669	0	1,872	0	0	0	562,300	01/22/2025
7147543		WAUKESHA	WI		09/25/2023	6.750	192,852	0	(6)	0	0	0	408,300	01/22/2025
7147544		CUMMING	GA		09/25/2023	5.250	292,468	0	804	0	0	0	862,600	01/22/2025
7147546		LOUISVILLE	KY		09/25/2023	5.625	99,816	0	1,426	0	0	0	559,300	01/22/2025
7147547		HOW MU	TX		09/25/2023	5.500	128,371	0	282	0	0	0	442,700	01/22/2025
7147548		EUSTIS	FL		09/25/2023	5.375	357,708	0	355	0	0	0	938,500	01/22/2025
7147549		CHICAGO	IL		09/25/2023	3.000	61,274	0	140	0	0	0	164,000	01/23/2025
7147552		TERRYVILLE	CT		09/25/2023	5.750	86,491	0	53	0	0	0	293,900	01/22/2025
7147553		LOS ANGELES	CA		09/25/2023	6.875	222,657	0	4,387	0	0	0	970,000	
7147554		RANCHO CUCAMONGA	CA		09/25/2023	4.375	272,460	0	480	0	0	0	1,280,800	01/22/2025
7147555		HOUSTON	TX		09/25/2023	6.875	80,076	0	(30)	0	0	0	254,900	01/22/2025
7147556		HULL	TX		09/25/2023	6.250	195,932	0	65	0	0	0	485,000	
7147557		SOUTH PLAINFIELD	NJ		09/25/2023	3.750	211,497	0	623	0	0	0	521,500	01/22/2025
7147558		ANAHEIM	CA		09/25/2023	6.125	808,408	0	1,511	0	0	0	1,687,600	01/22/2025
7147560		EL PASO	TX		09/25/2023	6.875	110,746	0	(15)	0	0	0	274,400	01/22/2025
7147561		MOUNT AIRY	MD		09/25/2023	5.750	314,274	0	305	0	0	0	732,100	01/22/2025
7147562		LITHONIA	GA		09/25/2023	6.000	290,716	0	372	0	0	0	526,500	01/22/2025
7147563		NEWPORT BEACH	CA		09/25/2023	5.250	1,037,721	0	1,334	0	0	0	1,702,900	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147565		SOUDERTON	PA		09/25/2023	6.000	89,356	0	19	0	0	0	366,400	01/22/2025
7147566		MIDDLETOWN	NY		09/25/2023	2.000	145,596	0	595	0	0	0	421,000	01/22/2025
7147567		POINT PLEASANT BEAC	NJ		09/25/2023	4.020	269,870	0	390	0	0	0	643,400	01/22/2025
7147569		GULF BREEZE	FL		09/25/2023	6.875	113,784	0	112	0	0	0	280,200	01/22/2025
7147574		JOHNSTOWN	OH		09/25/2023	5.500	189,682	0	172	0	0	0	548,000	01/23/2025
7147576		PLANTATION	FL		09/25/2023	5.875	156,950	0	342	0	0	0	513,900	
7147578		EDINBURG	TX		09/25/2023	4.875	59,753	0	74	0	0	0	191,400	01/22/2025
7147580		HOPATCONG	NJ		09/25/2023	6.875	267,084	0	(13)	0	0	0	489,100	01/22/2025
7147581		DORAL	FL		09/25/2023	6.250	46,048	0	32	0	0	0	411,900	01/22/2025
7147582		HOUSTON	TX		09/25/2023	6.250	43,094	0	19	0	0	0	229,900	01/22/2025
7147583		PANORAMA CITY	CA		09/25/2023	4.990	225,533	0	40	0	0	0	752,900	01/22/2025
7147585		SEATTLE	WA		09/25/2023	6.000	55,359	0	38	0	0	0	620,800	01/22/2025
7147587		MIAMI	FL		10/25/2023	6.750	77,057	0	279	0	0	0	355,200	01/22/2025
7147588		ARLINGTON	TX		09/25/2023	5.500	150,163	0	358	0	0	0	365,300	01/22/2025
7147589		WILLISTON	FL		09/25/2023	5.000	68,336	0	68	0	0	0	476,000	01/22/2025
7147591		OKLAHOMA CITY	OK		09/25/2023	6.875	108,783	0	(6)	0	0	0	189,800	01/22/2025
7147592		BELLEVUE	WA		09/25/2023	6.500	276,993	0	(18)	0	0	0	1,994,900	01/22/2025
7147593		EL PASO	TX		09/25/2023	5.500	117,155	0	204	0	0	0	199,800	01/22/2025
7147594		NEWVILLE	PA		10/25/2023	6.875	46,100	0	307	0	0	0	250,000	01/23/2025
7147595		RESEDA	CA		09/25/2023	6.250	333,615	0	159	0	0	0	810,700	01/22/2025
7147597		RESEDA	CA		09/25/2023	6.250	123,913	0	13	0	0	0	631,500	01/22/2025
7147598		TARPON SPRINGS	FL		09/25/2023	5.990	126,433	0	361	0	0	0	365,700	01/22/2025
7147599		BARNEVELD	NY		10/25/2023	5.500	109,255	0	529	0	0	0	331,200	01/22/2025
7147600		BREWSTER	MA		09/25/2023	6.875	107,796	0	405	0	0	0	633,100	01/22/2025
7147601		HIRAM	GA		09/25/2023	6.125	58,101	0	53	0	0	0	280,200	01/22/2025
7147602		ROSEBURG	OR		09/25/2023	5.990	107,012	0	45	0	0	0	438,700	01/22/2025
7147603		THREE OAKS	MI		09/25/2023	4.125	93,367	0	173	0	0	0	363,000	01/23/2025
7147604		COMPTON	CA		09/25/2023	5.625	279,936	0	203	0	0	0	661,800	01/22/2025
7147605		BROKEN ARROW	OK		09/25/2023	5.990	122,460	0	410	0	0	0	298,600	01/22/2025
7147606		HOUSTON	TX		09/25/2023	4.875	44,656	0	856	0	0	0	222,900	01/22/2025
7147607		PINEHURST	NC		09/25/2023	4.875	178,693	0	590	0	0	0	758,800	
7147608		BUNKER HILL	IL		09/25/2023	6.875	127,517	0	(6)	0	0	0	210,000	01/23/2025
7147609		OCEAN CITY	MD		09/25/2023	6.875	132,613	0	(7)	0	0	0	421,300	
7147610		FORT WORTH	TX		09/25/2023	5.375	156,614	0	339	0	0	0	427,500	01/22/2025
7147611		BLOOMINGTON	IL		09/25/2023	6.500	104,401	0	76	0	0	0	240,800	01/22/2025
7147613		SILVER SPRING	MD		09/25/2023	5.875	141,143	0	66	0	0	0	537,500	01/22/2025
7147614		CHICAGO	IL		09/25/2023	6.875	135,989	0	717	0	0	0	306,100	01/22/2025
7147615		WASHINGTON	DC		09/25/2023	4.750	439,715	0	1,537	0	0	0	776,000	01/23/2025
7147617		NANJEMOY	MD		09/25/2023	6.375	104,464	0	54	0	0	0	267,000	01/23/2025
7147618		MARIETTA	GA		09/25/2023	6.375	74,361	0	217	0	0	0	270,000	01/23/2025
7147619		RONKONKOMA	NY		09/25/2023	6.125	122,125	0	89	0	0	0	679,400	01/22/2025
7147620		PELHAM	AL		09/25/2023	6.750	107,075	0	(9)	0	0	0	281,800	01/22/2025
7147622		MESA	AZ		09/25/2023	5.250	1,205,635	0	870	0	0	0	3,711,900	01/22/2025
7147623		RANSON	WV		09/25/2023	5.000	105,133	0	454	0	0	0	255,300	01/22/2025
7147624		TAMARAC	FL		09/25/2023	5.175	129,406	0	149	0	0	0	373,800	01/22/2025
7147626		UNIVERSAL CITY	TX		09/25/2023	6.125	44,436	0	255	0	0	0	206,800	01/22/2025
7147627		DALY CITY	CA		09/25/2023	5.500	342,004	0	331	0	0	0	562,400	
7147629		HARVEST	AL		09/25/2023	6.750	149,831	0	(19)	0	0	0	461,900	01/22/2025
7147630		NEW CASTLE	DE		09/25/2023	5.125	157,032	0	0	0	0	0	455,000	09/05/2024
7147631		DIAMOND SPRINGS	CA		09/25/2023	6.375	164,275	0	224	0	0	0	510,700	01/22/2025
7147632		MACON	GA		09/25/2023	4.125	93,359	0	111	0	0	0	282,000	01/23/2025
7147633		TULSA	OK		09/25/2023	6.375	52,957	0	26	0	0	0	169,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147634		PLANO	TX		09/25/2023	6.250	120,574	0	(3)	0	0	0	525,800	01/22/2025
7147635		THOMASVILLE	GA		09/25/2023	6.500	130,323	0	69	0	0	0	464,900	01/22/2025
7147636		HIGH POINT	NC		09/25/2023	6.000	61,322	0	66	0	0	0	230,000	01/22/2025
7147637		NORTH LAS VEGAS	NV		09/25/2023	6.250	295,948	0	477	0	0	0	740,400	01/22/2025
7147638		VAN NUYS	CA		09/25/2023	6.000	90,494	0	86	0	0	0	868,500	01/22/2025
7147639		ERIE	PA		10/25/2023	6.500	126,898	0	183	0	0	0	272,400	01/22/2025
7147640		SUMMERVILLE	SC		09/25/2023	5.250	132,875	0	92	0	0	0	350,600	01/22/2025
7147641		ALPINE	NJ		09/25/2023	5.125	921,451	0	1,019	0	0	0	4,541,000	01/23/2025
7147642		HUDSON	FL		09/25/2023	6.750	114,575	0	(16)	0	0	0	366,000	01/23/2025
7147643		CHARLOTTE	NC		09/25/2023	6.125	249,790	0	100	0	0	0	671,200	01/22/2025
7147644		CANTON	GA		09/25/2023	6.875	66,669	0	(19)	0	0	0	352,600	01/22/2025
7147645		ATLANTA	GA		09/25/2023	6.750	167,518	0	(21)	0	0	0	412,200	01/22/2025
7147646		TICKFAW	LA		09/25/2023	6.000	54,529	0	74	0	0	0	180,000	
7147647		MILWAUKEE	WI		09/25/2023	6.875	100,120	0	365	0	0	0	245,000	01/22/2025
7147648		ROMEOVILLE	IL		09/25/2023	6.875	70,462	0	(33)	0	0	0	273,900	01/22/2025
7147649		TANNERSVILLE	PA		10/25/2023	6.875	49,713	0	(30)	0	0	0	290,200	01/22/2025
7147650		KANSAS CITY	MO		09/25/2023	6.500	46,745	0	9	0	0	0	213,800	01/22/2025
7147651		DOWNINGTOWN	PA		10/25/2023	4.875	38,823	0	1,618	0	0	0	375,500	01/22/2025
7147652		MILWAUKIE	OR		09/25/2023	6.875	68,687	0	(40)	0	0	0	428,500	01/22/2025
7147654		STONE MOUNTAIN	GA		09/25/2023	6.875	80,915	0	(21)	0	0	0	357,900	01/22/2025
7147655		CHAPTICO	MD		09/25/2023	6.875	84,125	0	28	0	0	0	213,000	01/23/2025
7147656		NORHTBEND	OR		09/25/2023	4.000	87,151	0	102	0	0	0	196,000	01/22/2025
7147657		BROWNSVILLE	TX		09/25/2023	6.875	62,667	0	(19)	0	0	0	236,500	01/22/2025
7147658		GREENSBORO	NC		09/25/2023	3.250	89,550	0	273	0	0	0	205,100	01/22/2025
7147661		PORT ST LUCIE	FL		09/25/2023	5.375	181,402	0	59	0	0	0	440,000	10/06/2024
7147662		BATON ROUGE	LA		09/25/2023	4.875	102,999	0	547	0	0	0	176,700	01/22/2025
7147663		DEERBROOK	WI		09/25/2023	6.875	141,217	0	(7)	0	0	0	204,200	01/22/2025
7147664		THIENSVILLE	WI		09/25/2023	6.750	285,786	0	(9)	0	0	0	517,200	01/22/2025
7147665		SAN ANTONIO	TX		09/25/2023	5.250	58,731	0	95	0	0	0	156,400	01/22/2025
7147666		MORENO VALLEY	CA		09/25/2023	5.750	204,366	0	527	0	0	0	572,700	01/22/2025
7147667		TACOMA	WA		09/25/2023	5.875	222,272	0	599	0	0	0	384,500	01/22/2025
7147668		HOUSTON	TX		09/25/2023	6.875	51,395	0	158	0	0	0	143,600	01/22/2025
7147669		CHANDLER	AZ		09/25/2023	6.500	246,141	0	20	0	0	0	602,300	01/22/2025
7147670		HOMESTEAD	FL		09/25/2023	5.500	132,204	0	119	0	0	0	360,900	01/23/2025
7147671		PUYALLUP	WA		09/25/2023	6.625	82,604	0	330	0	0	0	539,800	01/22/2025
7147672		HACIENDA HEIGHTS	CA		09/25/2023	6.250	458,129	0	152	0	0	0	1,216,000	01/22/2025
7147673		HOUSTON	TX		09/25/2023	6.500	50,860	0	(1)	0	0	0	228,700	01/22/2025
7147675		OCALA	FL		09/25/2023	6.500	54,441	0	0	0	0	0	340,000	07/19/2024
7147676		SANTA ROSA	CA		09/25/2023	5.250	359,625	0	981	0	0	0	744,900	01/22/2025
7147677		MEMPHIS	TN		09/25/2023	6.875	45,830	0	300	0	0	0	197,400	01/22/2025
7147678		CHICAGO	IL		09/25/2023	5.375	75,886	0	139	0	0	0	200,000	12/02/2025
7147679		MIRAMAR BEACH	FL		09/25/2023	5.500	202,865	0	640	0	0	0	797,800	
7147680		ROSEVILLE	CA		09/25/2023	6.750	209,001	0	(36)	0	0	0	550,000	
7147681		LITHIA SPRINGS	GA		09/25/2023	6.625	164,405	0	227	0	0	0	352,700	01/22/2025
7147682		LUTZ	FL		09/25/2023	4.750	81,462	0	261	0	0	0	280,500	01/22/2025
7147685		MOBILE	AL		09/25/2023	6.875	54,959	0	(9)	0	0	0	115,000	01/23/2025
7147686		NORTH CHARLESTON	SC		09/25/2023	5.250	83,232	0	91	0	0	0	235,600	01/22/2025
7147687		WAVERLY	TN		09/25/2023	6.875	51,360	0	(17)	0	0	0	220,000	08/12/2024
7147688		PUNTA GORDA	FL		09/25/2023	6.500	61,297	0	10	0	0	0	443,000	01/23/2025
7147690		ANDOVER	CT		09/25/2023	6.000	61,143	0	14	0	0	0	304,400	01/22/2025
7147691		TEMPE	AZ		09/25/2023	6.875	65,321	0	335	0	0	0	432,100	01/22/2025
7147692		OKLAHOMA CI	OK		09/25/2023	3.500	56,319	0	638	0	0	0	118,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147693		LONG BEACH	CA		09/25/2023	4.750	279,002	0	444	0	0	0	613,800	01/22/2025
7147694		LOS ANGELES	CA		09/25/2023	6.000	103,655	0	643	0	0	0	906,700	01/22/2025
7147695		MARIETTA	GA		09/25/2023	6.500	55,140	0	0	0	0	0	304,600	01/22/2025
7147696		PHILADELPHIA	PA		09/25/2023	6.875	54,210	0	(21)	0	0	0	172,200	01/22/2025
7147698		WYANDANCH	NY		09/25/2023	6.625	135,918	0	593	0	0	0	520,100	01/22/2025
7147699		SAN ANTONIO	TX		10/25/2023	3.750	63,139	0	334	0	0	0	166,000	01/23/2025
7147700		GADSDEN	AL		09/25/2023	6.875	46,238	0	248	0	0	0	168,000	01/23/2025
7147701		ELMHURST	NY		09/25/2023	6.000	260,343	0	64	0	0	0	950,000	01/23/2025
7147702		AUSTIN	TX		09/25/2023	4.875	221,149	0	400	0	0	0	573,400	01/22/2025
7147704		REIDSVILLE	NC		09/25/2023	6.000	51,875	0	563	0	0	0	239,000	01/23/2025
7147705		PHOENIX	AZ		09/25/2023	5.500	400,950	0	365	0	0	0	1,113,300	01/22/2025
7147706		AUTRYVILLE	NC		09/25/2023	4.250	69,954	0	389	0	0	0	174,000	01/23/2025
7147707		GALAX	VA		09/25/2023	6.000	59,627	0	83	0	0	0	236,200	
7147708		VICTORVILLE	CA		09/25/2023	6.875	80,265	0	(46)	0	0	0	344,300	01/22/2025
7147709		VAN NUYS	CA		09/25/2023	6.250	86,085	0	72	0	0	0	555,000	
7147710		GOOSE CREEK	SC		09/25/2023	6.625	96,800	0	(16)	0	0	0	294,600	01/22/2025
7147713		KENNER	LA		09/25/2023	6.125	38,405	0	54	0	0	0	148,000	
7147714		ARVADA	CO		10/25/2023	4.375	60,912	0	35	0	0	0	546,600	01/22/2025
7147715		GANSEVOORT	NY		09/25/2023	3.375	92,475	0	215	0	0	0	294,600	01/22/2025
7147716		AURORA	CO		09/25/2023	5.990	121,978	0	7	0	0	0	359,300	01/22/2025
7147717		DOWNERS GROVE	IL		09/25/2023	5.875	78,058	0	61	0	0	0	149,000	01/22/2025
7147718		LOS ANGELES	CA		09/25/2023	4.500	324,524	0	1,234	0	0	0	656,600	01/22/2025
7147719		HAMPTON	NH		09/25/2023	6.375	371,254	0	108	0	0	0	832,800	01/22/2025
7147720		SALEM	VA		09/25/2023	6.375	266,259	0	26	0	0	0	663,400	01/22/2025
7147721		TONOPAH	AZ		09/25/2023	4.500	127,480	0	243	0	0	0	430,000	01/23/2025
7147722		SAN JOSE	CA		09/25/2023	4.500	221,734	0	369	0	0	0	873,800	01/22/2025
7147723		ALTON	NH		09/25/2023	6.875	62,260	0	(37)	0	0	0	346,700	01/22/2025
7147725		TROY	MI		09/25/2023	6.375	44,562	0	259	0	0	0	239,600	
7147726		TRENTON	NJ		09/25/2023	5.000	119,030	0	219	0	0	0	340,300	01/22/2025
7147727		JACKSONVILLE BEACH	FL		09/25/2023	6.875	82,449	0	(43)	0	0	0	345,700	01/22/2025
7147728		MORENO VALLEY	CA		09/25/2023	5.875	198,307	0	135	0	0	0	522,400	01/22/2025
7147729		TULSA	OK		09/25/2023	6.750	49,561	0	274	0	0	0	209,000	01/22/2025
7147730		LEANDER	TX		09/25/2023	6.375	265,524	0	70	0	0	0	493,400	01/22/2025
7147731		WHITTIER	CA		09/25/2023	6.750	325,409	0	(19)	0	0	0	709,100	01/22/2025
7147732		RICHMOND	VA		09/25/2023	4.000	100,214	0	96	0	0	0	300,000	12/08/2025
7147733		CLERMONT	FL		09/25/2023	5.250	154,044	0	1,576	0	0	0	549,700	01/22/2025
7147734		PHOENIX	AZ		09/25/2023	4.000	146,655	0	372	0	0	0	413,000	01/22/2025
7147736		LAKEWOOD	CO		09/25/2023	6.000	343,935	0	666	0	0	0	795,700	01/22/2025
7147737		ROCK HILL	SC		09/25/2023	6.500	57,189	0	(4)	0	0	0	406,800	01/22/2025
7147738		SAN DIEGO	CA		09/25/2023	6.125	299,551	0	130	0	0	0	715,100	01/22/2025
7147739		CHICAGO	IL		09/25/2023	4.000	68,387	0	99	0	0	0	173,000	01/23/2025
7147740		COCONUT CREEK	FL		09/25/2023	6.750	99,868	0	4	0	0	0	208,400	01/22/2025
7147743		CHESAPEAKE	VA		10/25/2023	3.125	141,884	0	499	0	0	0	559,600	01/22/2025
7147746		BETHESDA	MD		09/25/2023	5.250	800,132	0	1,788	0	0	0	1,881,800	01/22/2025
7147747		CHICAGO	IL		10/25/2023	6.250	40,730	0	42	0	0	0	281,400	01/22/2025
7147748		RICHMOND HILL	NY		09/25/2023	6.875	197,369	0	(89)	0	0	0	968,000	01/23/2025
7147749		ROYAL PALM BEACH	FL		09/25/2023	5.975	127,830	0	101	0	0	0	255,600	01/22/2025
7147750		SACRAMENTO	CA		09/25/2023	5.375	123,476	0	325	0	0	0	473,400	
7147751		MOBILE	AL		10/25/2023	6.875	80,242	0	(1)	0	0	0	184,100	01/22/2025
7147752		CARROLL	IA		09/25/2023	6.000	45,348	0	306	0	0	0	177,700	01/22/2025
7147753		EUGENE	OR		09/25/2023	6.125	54,054	0	22	0	0	0	356,000	01/23/2025
7147755		WARNER ROBINS	GA		09/25/2023	6.750	69,149	0	(7)	0	0	0	211,400	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147756		COMMERCE	TX		09/25/2023	6.500	124,972	0	150	0	0	0	457,000	
7147758		VALDOSTA	GA		09/25/2023	5.500	115,378	0	491	0	0	0	307,600	01/22/2025
7147762		BLOOMINGTON	IN		09/25/2023	6.250	49,488	0	16	0	0	0	240,000	09/09/2025
7147763		HOLLYWOOD	FL		09/25/2023	3.000	122,018	0	(12,140)	0	0	0	556,900	01/22/2025
7147765		RALEIGH	NC		09/25/2023	6.750	79,906	0	(12)	0	0	0	275,700	01/22/2025
7147766		DENVER	CO		09/25/2023	4.750	161,578	0	234	0	0	0	551,000	01/23/2025
7147769		FORT MILL	SC		09/25/2023	5.750	183,682	0	145	0	0	0	357,100	01/22/2025
7147770		INDIANAPOLIS	IN		09/25/2023	6.375	55,817	0	3	0	0	0	197,900	01/22/2025
7147771		BALDWIN PARK	CA		09/25/2023	6.765	77,102	0	(31)	0	0	0	813,200	01/22/2025
7147773		COCONUT GROVE	FL		09/25/2023	4.500	714,077	0	1,138	0	0	0	4,208,000	01/23/2025
7147774		RANCHO MIRAGE	CA		09/25/2023	5.750	754,855	0	600	0	0	0	1,313,700	01/22/2025
7147776		BROOKLYN	NY		09/25/2023	5.000	592,975	0	547	0	0	0	2,052,000	01/23/2025
7147777		CULVER CITY	CA		09/25/2023	5.125	581,107	0	1,673	0	0	0	1,180,000	
7147778		GRANITE BAY	CA		09/25/2023	5.500	573,939	0	438	0	0	0	1,699,600	01/22/2025
7147779		VISTA	CA		09/25/2023	5.375	525,968	0	1,420	0	0	0	1,342,700	01/22/2025
7147780		PARKLAND	FL		09/25/2023	5.625	472,926	0	385	0	0	0	1,539,900	01/22/2025
7147782		LUTHERVILLE TIMONIUM	MD		09/25/2023	4.990	407,701	0	593	0	0	0	920,400	01/22/2025
7147783		TARZANA	CA		09/25/2023	5.125	415,872	0	427	0	0	0	1,217,100	01/22/2025
7147785		LAKE ELSINORE	CA		09/25/2023	2.750	284,973	0	961	0	0	0	628,600	01/22/2025
7147786		GRAYSLAKE	IL		09/25/2023	3.375	283,639	0	1,739	0	0	0	882,000	01/22/2025
7147789		SHAVER LAKE	CA		09/25/2023	3.250	265,901	0	798	0	0	0	815,000	01/23/2025
7147790		MCKINNEY	TX		10/25/2023	3.875	277,743	0	629	0	0	0	525,000	
7147791		DENVER	CO		09/25/2023	6.750	327,181	0	(19)	0	0	0	585,500	01/22/2025
7147792		NEWARK	NJ		09/25/2023	6.875	284,996	0	(161)	0	0	0	591,000	01/23/2025
7147793		SAN GABRIEL	CA		09/25/2023	4.500	267,676	0	342	0	0	0	1,369,100	01/22/2025
7147794		NORTH BERGEN	NJ		09/25/2023	4.375	235,320	0	168	0	0	0	517,900	01/22/2025
7147796		BEAUMONT	TX		09/25/2023	5.990	254,633	0	1,388	0	0	0	483,700	01/22/2025
7147797		HOLLYWOOD	FL		09/25/2023	4.375	239,061	0	209	0	0	0	602,900	01/22/2025
7147798		HYATTSVILLE	MD		09/25/2023	4.000	225,824	0	616	0	0	0	449,200	01/22/2025
7147799		PLANO	TX		09/25/2023	5.375	251,616	0	634	0	0	0	690,500	01/22/2025
7147800		FORT WORTH	TX		09/25/2023	4.125	226,112	0	679	0	0	0	747,900	01/22/2025
7147801		HANSON	MA		09/25/2023	4.125	209,445	0	571	0	0	0	282,000	01/23/2025
7147803		GROVELAND	CA		09/25/2023	4.750	234,165	0	788	0	0	0	523,900	01/22/2025
7147804		LONG BRANCH	NJ		09/25/2023	5.375	228,555	0	211	0	0	0	657,200	01/22/2025
7147805		ROYAL PALM BEACH	FL		09/25/2023	3.875	198,788	0	404	0	0	0	494,600	01/22/2025
7147806		PAPILLION	NE		09/25/2023	2.750	160,646	0	1,262	0	0	0	437,100	01/22/2025
7147807		LONG BEACH	CA		09/25/2023	6.625	202,266	0	(3)	0	0	0	654,500	01/22/2025
7147808		SOUTH PORTLAND	ME		10/25/2023	2.990	166,008	0	964	0	0	0	523,800	01/22/2025
7147809		WEST PALM BEACH	FL		09/25/2023	2.875	159,888	0	635	0	0	0	445,700	01/22/2025
7147810		STAYTON	OR		09/25/2023	5.750	204,497	0	127	0	0	0	470,000	
7147811		LAWRENCEVILLE	GA		09/25/2023	3.125	149,603	0	152	0	0	0	458,100	01/22/2025
7147812		MIDDLE RIVER	MD		09/25/2023	6.500	203,066	0	312	0	0	0	595,800	01/22/2025
7147813		HOLLISTER	CA		09/25/2023	4.000	168,817	0	387	0	0	0	658,400	01/22/2025
7147814		WEST PALM BEACH	FL		10/25/2023	3.875	157,877	0	406	0	0	0	465,000	01/22/2025
7147815		RALEIGH	NC		09/25/2023	2.750	143,831	0	882	0	0	0	373,100	01/22/2025
7147816		LANCASTER	TX		09/25/2023	3.875	154,783	0	364	0	0	0	316,200	01/22/2025
7147817		LAWRENCEVILLE	GA		09/25/2023	6.125	180,146	0	64	0	0	0	466,200	01/22/2025
7147818		CONCORD	NC		09/25/2023	6.625	178,469	0	339	0	0	0	350,100	01/22/2025
7147820		GLENDALE	AZ		09/25/2023	4.375	155,496	0	268	0	0	0	443,200	01/22/2025
7147821		HILLSIDE	NJ		10/25/2023	6.875	184,815	0	64	0	0	0	525,400	01/22/2025
7147822		MILFORD	PA		10/25/2023	4.875	150,288	0	824	0	0	0	489,600	01/22/2025
7147823		PEMBROKE PINES	FL		09/25/2023	3.125	121,986	0	(1,386)	0	0	0	303,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147824		LEWIS CENTER	OH		09/25/2023	5.375	146,410	0	725	0	0	0	370,700	01/22/2025
7147825		LAS VEGAS	NV		09/25/2023	4.250	134,737	0	724	0	0	0	285,000	04/03/2024
7147826		BATAVIA	OH		09/25/2023	3.375	115,233	0	335	0	0	0	280,200	01/22/2025
7147827		SPRING HILL	FL		09/25/2023	6.625	144,147	0	9	0	0	0	317,100	01/22/2025
7147829		CHARLOTTE	NC		09/25/2023	2.750	104,454	0	422	0	0	0	267,500	01/22/2025
7147830		ORLANDO	FL		09/25/2023	4.375	120,902	0	391	0	0	0	302,100	01/22/2025
7147833		BURBANK	CA		09/25/2023	6.250	133,528	0	14	0	0	0	747,000	01/22/2025
7147836		METAIRIE	LA		09/25/2023	6.375	129,264	0	11	0	0	0	345,900	01/22/2025
7147837		RENO	NV		10/25/2023	6.250	114,808	0	80	0	0	0	325,800	01/22/2025
7147838		RICHMOND	TX		09/25/2023	6.750	127,290	0	(11)	0	0	0	290,000	01/22/2025
7147839		NEW CASTLE	PA		10/25/2023	6.500	119,753	0	182	0	0	0	209,600	01/22/2025
7147840		PHILADELPHIA	PA		09/25/2023	6.875	125,060	0	(28)	0	0	0	498,000	01/23/2025
7147842		NEW BERN	NC		09/25/2023	5.500	105,835	0	58	0	0	0	199,300	01/22/2025
7147843		CRAWFORD	GA		09/25/2023	5.875	102,444	0	8	0	0	0	343,000	01/23/2025
7147845		LAKEWOOD	CO		09/25/2023	4.500	96,579	0	7	0	0	0	212,700	01/22/2025
7147847		ELLINGTON	CT		09/25/2023	2.875	80,497	0	267	0	0	0	199,500	01/22/2025
7147848		CLEARWATER	FL		09/25/2023	2.875	79,643	0	172	0	0	0	179,700	01/23/2025
7147849		REYNOLDSBURG	OH		09/25/2023	2.750	75,475	0	473	0	0	0	244,000	01/22/2025
7147850		ELIOT	ME		09/25/2023	6.750	103,567	0	75	0	0	0	219,000	01/23/2025
7147851		TUCSON	AZ		09/25/2023	4.250	85,942	0	109	0	0	0	244,200	01/22/2025
7147852		MERRILLVILLE	IN		09/25/2023	6.750	98,186	0	(3)	0	0	0	214,700	01/22/2025
7147853		LAKE WORTH	FL		09/25/2023	5.250	89,887	0	81	0	0	0	477,100	01/23/2025
7147855		OLYMPIA	WA		09/25/2023	6.000	81,354	0	523	0	0	0	698,900	01/22/2025
7147858		SPARTA	TN		09/25/2023	4.250	73,748	0	158	0	0	0	242,000	01/23/2025
7147860		CINCINNATI	OH		09/25/2023	6.500	78,396	0	273	0	0	0	225,900	01/22/2025
7147862		HUMBLE	TX		09/25/2023	4.750	67,162	0	200	0	0	0	289,900	01/22/2025
7147863		BALTIMORE	MD		09/25/2023	6.250	76,143	0	107	0	0	0	129,000	01/23/2025
7147864		SUMMERVILLE	SC		09/25/2023	6.875	74,378	0	102	0	0	0	300,200	01/22/2025
7147865		DUBUQUE	IA		09/25/2023	2.750	54,014	0	331	0	0	0	173,800	01/22/2025
7147866		MORROW	GA		10/25/2023	6.500	63,819	0	(5)	0	0	0	263,900	01/22/2025
7147867		WAUCHULA	FL		09/25/2023	6.875	69,836	0	26	0	0	0	220,000	01/23/2025
7147868		CYPRESS	TX		09/25/2023	6.375	56,572	0	(16)	0	0	0	294,700	01/22/2025
7147869		GREENWOOD	MS		09/25/2023	4.000	49,321	0	57	0	0	0	74,000	01/23/2025
7147871		DALLAS	TX		09/25/2023	6.500	50,150	0	329	0	0	0	250,100	01/22/2025
7147872		VICKSBURG	MS		09/25/2023	6.000	30,987	0	183	0	0	0	159,000	12/10/2025
7147873		CROMWELL	IN		09/25/2023	6.500	50,087	0	387	0	0	0	216,000	01/23/2025
7147874		PHILADELPHIA	PA		09/25/2023	6.875	53,157	0	(10)	0	0	0	186,000	01/22/2025
7147875		HOUSTON	TX		09/25/2023	4.500	44,801	0	88	0	0	0	169,000	01/23/2025
7147876		THE BRONX	NY		09/26/2023	8.750	483,961	0	(181)	0	0	0	721,890	02/06/2025
7147877		THE BRONX	NY		09/26/2023	8.600	668,942	0	(229)	0	0	0	1,071,800	02/06/2025
7147878		GARNERVILLE	NY		09/26/2023	8.003	241,462	0	(66)	0	0	0	400,000	
7147879		MEMPHIS	TN		09/26/2023	8.173	168,543	0	(54)	0	0	0	200,020	02/06/2025
7147880		MONTICELLO	NY		09/26/2023	8.425	204,149	0	(5,268)	0	0	0	297,300	
7147881		BROOKLYN	NY		09/26/2023	8.600	930,708	0	(87)	0	0	0	933,000	01/23/2025
7147882		FLOSSMOOR	IL		09/26/2023	8.333	275,107	0	(73)	0	0	0	390,000	02/06/2025
7147884		NEWBURGH	NY		09/26/2023	8.133	236,116	0	(3,379)	0	0	0	294,800	01/22/2025
7147885		BROOKLYN	NY		09/26/2023	7.904	962,048	0	(59)	0	0	0	1,344,300	02/28/2025
7147886		BIRMINGHAM	AL		09/28/2023	8.175	98,856	0	11	0	0	0	155,800	01/22/2025
7147887		DARBY	PA		09/28/2023	7.615	107,311	0	9	0	0	0	120,000	01/23/2025
7147889		ORANGE CITY	FL		09/28/2023	8.140	155,595	0	(25)	0	0	0	271,800	01/22/2025
7147890		BALTIMORE	MD		09/28/2023	7.823	169,625	0	118	0	0	0	192,000	09/19/2025
7147891		MIAMI	FL		09/28/2023	7.865	295,310	0	35	0	0	0	390,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147893		TURTLE CREEK	PA		09/28/2023	8.190	70,828	0	(7)	0	0	0	101,900	01/22/2025
7147894		ALIQUIPPA	PA		09/28/2023	7.978	77,203	0	(8)	0	0	0	131,000	01/23/2025
7147895		FLINT	MI		09/28/2023	8.740	77,087	0	(34)	0	0	0	125,000	01/23/2025
7147896		PHILADELPHIA	PA		09/28/2023	7.973	135,094	0	(17)	0	0	0	150,000	01/23/2025
7147897		WARNER ROBINS	GA		09/28/2023	8.315	82,650	0	(20)	0	0	0	140,200	01/22/2025
7147898		BINGHAMTON	NY		09/28/2023	8.740	84,230	0	(16)	0	0	0	138,000	01/23/2025
7147899		BINGHAMTON	NY		09/28/2023	8.090	125,348	0	3	0	0	0	138,000	01/23/2025
7147900		BALTIMORE	MD		09/28/2023	7.740	200,257	0	(19)	0	0	0	270,000	09/15/2025
7147901		SYRACUSE	NY		09/28/2023	9.198	135,103	0	(34)	0	0	0	178,000	01/23/2025
7147902		PHILADELPHIA	PA		09/28/2023	8.415	128,461	0	(13)	0	0	0	146,000	01/23/2025
7147903		ANDERSON	SC		09/28/2023	7.457	263,589	0	(8)	0	0	0	409,600	
7147904		BEDFORD HEIGHTS	OH		09/28/2023	8.198	118,773	0	(20)	0	0	0	129,000	01/23/2025
7147905		EUCLID	OH		09/28/2023	8.348	91,327	0	(20)	0	0	0	111,000	01/23/2025
7147906		APOPKA	FL		09/28/2023	7.823	189,799	0	21	0	0	0	214,000	01/23/2025
7147907		MONTGOMERY	AL		09/28/2023	9.323	116,705	0	(27)	0	0	0	139,300	01/22/2025
7147908		MAPLE HEIGHTS	OH		09/28/2023	8.348	91,109	0	(18)	0	0	0	110,000	01/23/2025
7147909		BALTIMORE	MD		09/28/2023	8.473	110,767	0	(10)	0	0	0	135,000	09/13/2025
7147910		PHILADELPHIA	PA		09/28/2023	8.090	112,659	0	0	0	0	0	164,000	09/11/2024
7147911		BALTIMORE	MD		09/28/2023	7.818	165,328	0	114	0	0	0	240,000	09/13/2025
7147912		NEWPORT NEWS	VA		09/28/2023	7.673	122,490	0	24	0	0	0	170,000	
7147913		TULSA	OK		09/28/2023	8.473	78,231	0	(8)	0	0	0	101,000	
7147914		WATERBURY	CT		09/28/2023	8.190	179,588	0	10	0	0	0	344,000	01/23/2025
7147915		MAPLE HEIGHTS	OH		09/28/2023	8.065	77,438	0	(15)	0	0	0	108,000	01/23/2025
7147916		WARNER ROBINS	GA		09/28/2023	8.365	80,705	0	(18)	0	0	0	156,900	01/22/2025
7147917		WARNER ROBINS	GA		09/28/2023	8.365	75,285	0	(17)	0	0	0	160,000	02/12/2025
7147918		BALTIMORE	MD		09/28/2023	8.540	195,738	0	(30)	0	0	0	285,000	09/13/2025
7147922		TULSA	OK		09/28/2023	9.065	97,917	0	(23)	0	0	0	125,000	01/22/2025
7147924		EASTON	MD		09/28/2023	8.215	140,361	0	(26)	0	0	0	234,000	01/22/2025
7147925		HOUSTON	TX		09/28/2023	7.207	181,513	0	64	0	0	0	275,000	
7147926		COLUMBUS	GA		09/28/2023	7.440	91,287	0	104	0	0	0	108,400	01/22/2025
7147927		SAINT LOUIS	MO		09/28/2023	8.285	82,048	0	(7)	0	0	0	96,000	01/22/2025
7147928		WILMINGTON	DE		09/28/2023	8.790	83,090	0	(19)	0	0	0	110,000	01/22/2025
7147930		BALTIMORE	MD		09/28/2023	7.907	185,270	0	119	0	0	0	250,000	09/13/2025
7147932		DETROIT	MI		09/28/2023	8.048	94,586	0	(12)	0	0	0	127,600	01/22/2025
7147933		LAKELAND	FL		09/28/2023	7.823	149,046	0	(16)	0	0	0	215,000	01/23/2025
7147935		HOMESTEAD	FL		09/28/2023	7.755	187,106	0	90	0	0	0	412,500	01/23/2025
7147936		TORRINGTON	CT		09/28/2023	7.040	47,452	0	8	0	0	0	218,500	01/22/2025
7147938		CALUMET CITY	IL		10/03/2023	8.460	158,419	0	0	0	0	0	215,000	
7147939		KANSAS CITY	MO		10/03/2023	7.939	174,716	0	(10,344)	0	0	0	188,200	01/22/2025
7147940		HANOVER TOWNSHIP	PA		10/03/2023	9.183	93,864	0	(60)	0	0	0	122,670	02/06/2025
7147941		SPRINGFIELD	MA		10/03/2023	8.710	242,900	0	(5,870)	0	5,592	0	415,400	
7147943		TRENTON	NJ		10/03/2023	8.390	147,488	0	(34)	0	0	0	210,000	02/06/2025
7147944		SAINT ALBANS	NY		10/03/2023	7.789	415,420	0	(97)	0	0	0	854,420	02/06/2025
7147945		POLAND	OH		10/03/2023	8.245	102,613	0	(12)	0	0	0	178,381	02/06/2025
7147946		PATERSON	NJ		10/03/2023	7.900	385,503	0	(47)	0	0	0	574,100	01/22/2025
7147947		MILFORD	DE		09/28/2023	3.500	115,364	0	285	0	0	0	293,000	01/22/2025
7147949		PHILADELPHIA	PA		09/28/2023	3.625	266,297	0	614	0	0	0	442,100	01/22/2025
7147951		WEST CHESTER	PA		09/28/2023	4.000	173,585	0	350	0	0	0	313,100	01/22/2025
7147952		FERNANDINA BEACH	FL		09/28/2023	3.000	238,690	0	690	0	0	0	461,300	01/22/2025
7147953		REHOBOTH BEACH	DE		09/28/2023	2.990	1,321,591	0	3,722	0	0	0	3,919,000	01/23/2025
7147956		NEW BRAUNFELS	TX		09/28/2023	3.875	193,765	0	401	0	0	0	310,600	01/22/2025
7147957		LONGMONT	CO		09/28/2023	3.750	326,212	0	721	0	0	0	517,900	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7147958		MONROE	NY		09/28/2023	3.500	207,314	0	502	0	0	0	365,000	
7147959		TEMPE	AZ		09/28/2023	4.500	171,379	0	280	0	0	0	373,300	01/22/2025
7147960		CARY	NC		09/28/2023	3.500	270,363	0	769	0	0	0	539,500	01/22/2025
7147961		PHILADELPHIA	PA		09/28/2023	3.990	228,137	0	466	0	0	0	304,000	01/23/2025
7147962		SEATTLE	WA		09/28/2023	3.125	325,651	0	869	0	0	0	547,300	01/22/2025
7147963		SAN ANTONIO	TX		09/28/2023	3.875	188,874	0	398	0	0	0	286,500	01/22/2025
7147964		SANFORD	FL		09/28/2023	3.875	205,504	0	421	0	0	0	345,800	01/22/2025
7147965		LAKE HELEN	FL		09/28/2023	3.750	200,836	0	441	0	0	0	382,000	01/23/2025
7147966		JARRELL	TX		09/28/2023	3.875	231,006	0	485	0	0	0	358,000	01/22/2025
7147967		LUBBOCK	TX		09/28/2023	3.625	205,639	0	471	0	0	0	379,000	01/23/2025
7147968		MURRIETA	CA		09/28/2023	3.875	393,257	0	826	0	0	0	648,300	01/22/2025
7147969		LITTLE ROCK	AR		09/28/2023	4.125	197,649	0	375	0	0	0	386,000	01/22/2025
7147970		KELLER	TX		09/28/2023	3.625	159,918	0	366	0	0	0	289,400	01/22/2025
7147972		DALLAS	TX		09/28/2023	4.000	375,779	0	752	0	0	0	679,000	01/23/2025
7147973		PALM COAST	FL		09/28/2023	3.875	202,427	0	363	0	0	0	361,400	01/22/2025
7147974		RALEIGH	NC		09/28/2023	3.875	187,207	0	96	0	0	0	320,500	01/22/2025
7147975		ORLANDO	FL		09/28/2023	3.875	181,743	0	1,231	0	0	0	375,500	01/23/2025
7147976		LAVEEN	AZ		09/28/2023	4.250	274,578	0	471	0	0	0	406,700	01/22/2025
7147977		DENTON	TX		09/28/2023	4.125	216,138	0	412	0	0	0	370,100	01/22/2025
7147978		KINGWOOD	TX		09/28/2023	3.875	171,561	0	360	0	0	0	325,900	01/22/2025
7147979		RAMONA	CA		09/28/2023	3.250	198,085	0	488	0	0	0	701,100	01/22/2025
7147980		GARNER	NC		09/28/2023	4.000	284,497	0	554	0	0	0	463,600	01/22/2025
7147981		RALEIGH	NC		09/28/2023	4.000	166,608	0	324	0	0	0	363,500	01/22/2025
7147982		LAKE STEVENS	WA		09/28/2023	3.750	490,134	0	151	0	0	0	754,600	01/22/2025
7147983		OAK CREEK	CO		09/28/2023	4.375	348,324	0	595	0	0	0	720,100	01/22/2025
7147984		NEWNAN	GA		09/28/2023	4.125	246,192	0	469	0	0	0	437,900	01/22/2025
7147985		FREDERICK	MD		09/28/2023	3.875	232,449	0	932	0	0	0	383,000	01/22/2025
7147986		CINCINNATI	OH		09/28/2023	3.875	290,776	0	610	0	0	0	473,800	
7147987		TOMBALL	TX		09/28/2023	3.000	183,775	0	507	0	0	0	350,000	01/22/2025
7147988		GEORGETOWN	TX		09/28/2023	3.875	310,688	0	650	0	0	0	490,800	01/22/2025
7147989		GILBERT	AZ		09/28/2023	3.875	309,603	0	650	0	0	0	488,000	01/22/2025
7147990		BRENTWOOD	CA		09/28/2023	4.000	449,655	0	900	0	0	0	666,600	01/22/2025
7147991		WILMETTE	IL		09/28/2023	3.875	198,529	0	415	0	0	0	425,600	01/22/2025
7147992		MANOR	TX		09/28/2023	3.875	206,332	0	342	0	0	0	314,900	01/22/2025
7147993		WEST PALM BEACH	FL		09/28/2023	4.000	274,405	0	330	0	0	0	495,300	01/22/2025
7147994		CASA GRANDE	AZ		09/28/2023	4.125	205,296	0	390	0	0	0	338,800	01/22/2025
7147995		COOLIDGE	AZ		09/28/2023	4.125	175,648	0	333	0	0	0	333,600	01/22/2025
7147996		BLACK DIAMOND	WA		09/28/2023	4.125	339,433	0	644	0	0	0	666,300	01/22/2025
7147997		HOUSTON	TX		09/28/2023	3.125	189,119	0	504	0	0	0	328,200	01/22/2025
7147998		MOSES LAKE	WA		09/28/2023	3.875	172,770	0	361	0	0	0	276,200	01/22/2025
7147999		CONCORD	NC		09/28/2023	3.875	211,094	0	441	0	0	0	346,200	01/22/2025
7148000		RALEIGH	NC		09/28/2023	3.500	378,409	0	900	0	0	0	741,600	01/22/2025
7148001		GREENVILLE	NC		09/28/2023	4.000	195,989	0	392	0	0	0	339,000	01/22/2025
7148002		NORTH YARMOUTH	ME		09/28/2023	3.875	241,878	0	506	0	0	0	486,100	01/22/2025
7148003		TAMPA	FL		09/28/2023	4.625	180,307	0	272	0	0	0	356,600	01/22/2025
7148004		SCOTTSDALE	AZ		09/28/2023	3.875	429,193	0	899	0	0	0	711,100	01/22/2025
7148005		MINNEAPOLIS	MN		09/28/2023	4.250	166,164	0	298	0	0	0	269,600	01/22/2025
7148006		GAINESVILLE	FL		09/28/2023	4.125	217,601	0	413	0	0	0	386,400	01/22/2025
7148007		BROOKHAVEN	GA		09/28/2023	4.375	424,996	0	727	0	0	0	959,400	01/22/2025
7148008		FRESNO	CA		09/28/2023	3.875	202,851	0	424	0	0	0	423,000	
7148009		COROLLA	NC		09/28/2023	4.250	365,783	0	488	0	0	0	835,500	
7148010		SUPERIOR	CO		09/28/2023	3.750	429,682	0	946	0	0	0	734,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148011		SUGAR HILL	GA		09/28/2023	4.375	260,762	0	889	0	0	0	451,500	01/22/2025
7148012		KENT	WA		09/28/2023	3.625	433,308	0	1,866	0	0	0	628,000	01/23/2025
7148013		COLLEGE STATION	TX		09/28/2023	4.000	461,730	0	921	0	0	0	902,000	01/23/2025
7148014		ARLINGTON	TX		09/28/2023	3.875	194,762	0	416	0	0	0	355,600	01/22/2025
7148016		SAN DIEGO	CA		09/28/2023	3.875	442,920	0	926	0	0	0	771,700	01/22/2025
7148017		HOUSTON	TX		09/28/2023	4.625	206,178	0	311	0	0	0	343,300	01/22/2025
7148018		DURHAM	NC		09/28/2023	4.125	304,237	0	577	0	0	0	517,400	01/22/2025
7148019		MARTINSBURG	WV		09/28/2023	4.125	165,348	0	284	0	0	0	275,000	
7148020		PHOENIX	AZ		09/28/2023	4.000	423,437	0	845	0	0	0	578,400	01/22/2025
7148021		BAKERSFIELD	CA		09/28/2023	4.375	261,882	0	337	0	0	0	445,000	01/22/2025
7148022		PALM COAST	FL		09/28/2023	4.250	183,986	0	323	0	0	0	474,000	01/23/2025
7148023		CHANDLER	AZ		09/28/2023	4.375	307,327	0	521	0	0	0	474,400	01/22/2025
7148024		CEDAR PARK	TX		09/28/2023	4.500	290,446	0	464	0	0	0	421,300	01/22/2025
7148025		SAN ANTONIO	TX		09/28/2023	4.250	468,164	0	839	0	0	0	820,500	01/22/2025
7148026		SARASOTA	FL		09/28/2023	4.125	341,254	0	612	0	0	0	593,300	01/22/2025
7148027		GILBERT	AZ		09/28/2023	4.250	522,992	0	942	0	0	0	899,600	01/22/2025
7148028		ATLANTA	GA		09/28/2023	4.500	420,817	0	673	0	0	0	729,000	01/23/2025
7148030		HONOLULU	HI		09/28/2023	3.750	683,710	0	1,505	0	0	0	1,241,000	01/23/2025
7148031		BRENTWOOD	NY		09/28/2023	4.250	254,224	0	461	0	0	0	601,200	01/22/2025
7148032		SANTA CRUZ	CA		09/28/2023	3.875	491,277	0	951	0	0	0	1,877,000	
7148033		BRIDGEPORT	CT		09/28/2023	4.500	221,596	0	357	0	0	0	487,500	01/23/2025
7148034		LAKEHURST	NJ		09/28/2023	4.125	223,446	0	427	0	0	0	358,100	01/22/2025
7148035		JERSEY CITY	NJ		09/28/2023	4.125	435,644	0	834	0	0	0	907,000	01/23/2025
7148036		DEL VALLE	TX		09/28/2023	4.250	265,835	0	482	0	0	0	460,000	01/23/2025
7148037		HOUSTON	TX		09/28/2023	4.250	268,769	0	488	0	0	0	484,900	01/22/2025
7148038		WEST PALM BEACH	FL		09/28/2023	4.500	184,225	0	300	0	0	0	407,000	01/23/2025
7148040		INGLEWOOD	CA		09/28/2023	4.125	457,363	0	1,683	0	0	0	1,013,000	01/23/2025
7148041		TACOMA	WA		09/28/2023	4.250	382,890	0	680	0	0	0	549,000	01/23/2025
7148042		TUCSON	AZ		09/28/2023	4.375	220,040	0	567	0	0	0	328,900	01/22/2025
7148043		TULSA	OK		09/28/2023	4.250	177,553	0	322	0	0	0	331,600	01/22/2025
7148044		MCCALL	ID		09/28/2023	3.875	478,992	0	1,155	0	0	0	1,312,600	
7148045		SANTA ANA	CA		09/28/2023	4.375	717,033	0	1,230	0	0	0	1,274,000	01/23/2025
7148046		FOUNTAIN HILLS	AZ		09/28/2023	4.490	369,394	0	600	0	0	0	703,000	01/23/2025
7148047		STAFFORD	TX		09/28/2023	4.250	177,352	0	322	0	0	0	330,600	01/22/2025
7148048		LAFAYETTE	IN		09/28/2023	4.125	153,124	0	292	0	0	0	332,500	01/22/2025
7148049		AURORA	CO		09/28/2023	3.750	461,974	0	1,019	0	0	0	488,000	01/23/2025
7148050		PROVIDENCE VILLAGE	TX		09/28/2023	4.250	226,422	0	347	0	0	0	364,400	01/22/2025
7148051		SALT LAKE CITY	UT		09/28/2023	4.250	332,369	0	603	0	0	0	657,500	01/22/2025
7148052		DECATUR	TX		09/28/2023	4.125	431,647	0	826	0	0	0	765,600	
7148053		SAN ANTONIO	TX		09/28/2023	4.125	191,779	0	367	0	0	0	300,700	01/22/2025
7148054		HEMET	CA		09/28/2023	4.375	418,609	0	718	0	0	0	877,000	01/23/2025
7148055		GEORGETOWN	TX		09/28/2023	4.750	238,231	0	340	0	0	0	393,000	01/22/2025
7148056		AUSTIN	TX		09/28/2023	4.250	398,189	0	140	0	0	0	735,400	01/22/2025
7148057		LAS VEGAS	NV		09/28/2023	4.250	415,657	0	1,440	0	0	0	672,400	01/22/2025
7148058		MCDONOUGH	GA		09/28/2023	4.490	226,150	0	367	0	0	0	344,800	01/22/2025
7148059		LAS VEGAS	NV		09/28/2023	4.500	158,062	0	(13)	0	0	0	280,600	01/22/2025
7148060		FAIRFIELD	CA		09/28/2023	4.500	329,038	0	532	0	0	0	479,200	01/22/2025
7148062		LITTLE ELM	TX		09/28/2023	4.125	152,366	0	(3,550)	0	0	0	387,400	01/22/2025
7148063		ORANGE	CA		09/28/2023	4.250	959,393	0	1,741	0	0	0	1,908,000	01/23/2025
7148064		PFLUGERVILLE	TX		09/28/2023	4.375	275,432	0	953	0	0	0	429,000	01/22/2025
7148065		HIGHLAND	CA		09/28/2023	4.375	383,949	0	5,062	0	0	0	910,700	01/22/2025
7148066		ALPHARETTA	GA		09/28/2023	4.375	277,036	0	475	0	0	0	570,300	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148067		TAMPA	FL		09/28/2023	3.990	253,138	0	511	0	0	0	551,300	01/22/2025
7148068		LEHI	UT		09/28/2023	3.875	266,201	0	1,084	0	0	0	455,000	12/24/2025
7148069		ATASCADERO	CA		09/28/2023	4.490	284,306	0	461	0	0	0	559,000	01/23/2025
7148070		AUBREY	TX		09/28/2023	4.500	333,505	0	537	0	0	0	490,200	01/22/2025
7148071		LONG BEACH	CA		09/28/2023	4.500	785,452	0	1,218	0	0	0	1,092,000	01/23/2025
7148072		PORTLAND	OR		09/28/2023	4.625	280,265	0	425	0	0	0	459,800	01/22/2025
7148074		WORCESTER	MA		09/28/2023	3.750	198,876	0	767	0	0	0	573,000	01/23/2025
7148075		PHOENIX	AZ		09/28/2023	3.875	214,183	0	451	0	0	0	459,000	01/23/2025
7148077		WORCESTER	MA		09/28/2023	4.250	291,510	0	529	0	0	0	628,000	01/23/2025
7148079		SAN DIEGO	CA		09/28/2023	4.250	366,495	0	577	0	0	0	1,700,000	
7148080		KINGWOOD	TX		09/28/2023	4.490	213,872	0	839	0	0	0	384,600	01/22/2025
7148081		LEANDER	TX		09/28/2023	3.875	208,747	0	440	0	0	0	387,900	01/22/2025
7148082		EL PASO	TX		09/28/2023	4.250	148,196	0	269	0	0	0	273,900	01/22/2025
7148083		SAINT CLOUD	FL		09/28/2023	4.000	268,376	0	540	0	0	0	528,000	01/22/2025
7148084		MCKINNEY	TX		09/28/2023	4.250	270,272	0	738	0	0	0	503,900	01/22/2025
7148085		MINNEAPOLIS	MN		09/28/2023	4.250	184,314	0	334	0	0	0	345,000	01/23/2025
7148086		GALLATIN	TN		09/28/2023	4.500	186,308	0	301	0	0	0	292,200	01/22/2025
7148087		IRVINE	CA		09/28/2023	4.000	409,688	0	696	0	0	0	874,700	01/22/2025
7148088		YUCCA VALLEY	CA		09/28/2023	4.750	228,009	0	323	0	0	0	383,200	01/22/2025
7148090		SACRAMENTO	CA		09/28/2023	4.000	317,359	0	94	0	0	0	538,200	01/22/2025
7148091		CHINO	CA		09/28/2023	3.875	458,657	0	967	0	0	0	888,100	01/22/2025
7148092		PHOENIXVILLE	PA		09/28/2023	4.250	268,808	0	488	0	0	0	516,800	01/22/2025
7148093		CASA GRANDE	AZ		09/28/2023	4.000	198,046	0	397	0	0	0	319,100	01/22/2025
7148095		CENTENNIAL	CO		09/28/2023	4.625	424,161	0	641	0	0	0	454,800	
7148097		CARY	NC		09/28/2023	4.500	194,731	0	311	0	0	0	357,800	01/22/2025
7148098		HUTTO	TX		09/28/2023	4.125	236,968	0	448	0	0	0	323,000	01/22/2025
7148099		PFLUGERVILLE	TX		09/28/2023	4.250	336,803	0	604	0	0	0	408,400	01/22/2025
7148100		CHULA VISTA	CA		09/28/2023	4.250	485,773	0	871	0	0	0	801,000	01/22/2025
7148101		PETERSBURG	VA		09/28/2023	4.500	235,523	0	706	0	0	0	415,200	01/22/2025
7148102		FOLSOM	CA		09/28/2023	5.250	342,770	0	6,374	0	0	0	743,600	01/22/2025
7148103		REXBURG	ID		09/28/2023	5.000	359,859	0	430	0	0	0	421,500	01/22/2025
7148104		MODESTO	CA		09/28/2023	5.000	423,538	0	508	0	0	0	1,011,000	
7148106		STOCKTON	CA		09/28/2023	2.500	158,074	0	482	0	0	0	316,800	01/22/2025
7148113		HOUSTON	TX		09/28/2023	4.625	58,278	0	91	0	0	0	227,700	02/06/2025
7148114		WEST PALM BEACH	FL		09/28/2023	3.625	228,624	0	537	0	0	0	740,320	02/06/2025
7148115		ENGLEWOOD	FL		09/28/2023	3.990	143,281	0	296	0	0	0	283,291	02/06/2025
7148118		MIAMI	FL		09/28/2023	4.490	295,967	0	550	0	0	0	1,033,929	02/06/2025
7148120		MANALAPAN	NJ		09/28/2023	4.250	192,704	0	357	0	0	0	643,356	02/06/2025
7148121		LOS ANGELES	CA		09/28/2023	3.500	536,720	0	2,241	0	0	0	1,250,000	
7148123		ALEDO	TX		09/28/2023	4.125	142,578	0	403	0	0	0	369,471	02/06/2025
7148124		STATEN ISLAND	NY		09/28/2023	4.125	170,731	0	387	0	0	0	654,080	02/06/2025
7148125		HILLSBORO	OR		09/28/2023	3.500	256,550	0	700	0	0	0	637,806	02/06/2025
7148126		DALLAS	TX		09/28/2023	3.625	370,825	0	869	0	0	0	714,951	02/06/2025
7148128		MODESTO	CA		09/28/2023	4.125	253,987	0	848	0	0	0	636,790	02/06/2025
7148129		CORONA	CA		09/28/2023	3.500	354,153	0	866	0	0	0	726,208	02/06/2025
7148130		RALEIGH	NC		09/28/2023	3.875	196,918	0	461	0	0	0	469,944	02/06/2025
7148131		LOS ANGELES	CA		09/28/2023	4.875	253,819	0	354	0	0	0	734,500	02/06/2025
7148132		PASADENA	CA		09/28/2023	4.800	299,071	0	480	0	0	0	554,154	02/06/2025
7148133		OXFORD	FL		09/28/2023	5.375	220,783	0	209	0	0	0	403,725	02/06/2025
7148134		PHOENIX	AZ		09/28/2023	4.500	174,864	0	742	0	0	0	368,420	02/06/2025
7148135		DES PLAINES	IL		09/28/2023	4.000	309,004	0	679	0	0	0	565,500	02/28/2025
7148137		NEWARK	NJ		09/28/2023	3.990	292,708	0	658	0	0	0	500,000	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148138		SAN DIEGO	CA		09/28/2023	3.250	317,281	0	793	0	0	0	1,329,445	02/06/2025
7148139		PATTERSON	CA		09/28/2023	2.875	257,766	0	734	0	0	0	758,422	02/06/2025
7148140		AUSTIN	TX		09/28/2023	3.125	244,401	0	663	0	0	0	544,428	02/06/2025
7148141		LITTLE ELM	TX		09/28/2023	3.125	164,165	0	440	0	0	0	382,525	02/06/2025
7148142		TOMBALL	TX		09/28/2023	3.250	143,898	0	576	0	0	0	328,320	02/06/2025
7148143		CHARLOTTE	NC		09/28/2023	3.125	227,880	0	619	0	0	0	564,425	02/06/2025
7148145		ROSEVILLE	CA		09/28/2023	3.125	329,465	0	895	0	0	0	647,885	02/06/2025
7148146		MIDWAY CITY	CA		09/28/2023	3.500	374,231	0	884	0	0	0	1,201,984	02/06/2025
7148147		LARGO	FL		09/28/2023	4.375	272,491	0	471	0	0	0	555,012	02/06/2025
7148148		FORT WORTH	TX		09/28/2023	3.990	195,222	0	397	0	0	0	361,368	02/06/2025
7148149		BOUNTIFUL	UT		09/28/2023	4.250	372,750	0	681	0	0	0	707,250	02/06/2025
7148150		CENTRALIA	WA		09/28/2023	4.750	719,692	0	1,029	0	0	0	1,481,200	02/28/2025
7148151		BOISE	ID		09/28/2023	4.375	209,805	0	3,778	0	0	0	530,090	02/06/2025
7148152		SAN ANTONIO	TX		09/28/2023	3.250	149,762	0	390	0	0	0	320,679	02/06/2025
7148153		LOWELL	MA		09/28/2023	3.500	408,514	0	1,065	0	0	0	1,144,920	02/06/2025
7148154		PHOENIX	AZ		09/28/2023	4.125	169,975	0	327	0	0	0	481,320	02/06/2025
7148155		RENO	NV		09/28/2023	3.250	270,917	0	703	0	0	0	606,760	02/06/2025
7148156		ALPHARETTA	GA		09/28/2023	3.875	286,745	0	608	0	0	0	631,331	02/06/2025
7148157		SAINT PETERSBURG	FL		09/28/2023	3.750	178,552	0	284	0	0	0	589,416	02/06/2025
7148158		SACRAMENTO	CA		09/28/2023	3.875	252,767	0	536	0	0	0	515,280	02/06/2025
7148159		KEENESBURG	CO		09/28/2023	3.500	406,094	0	980	0	0	0	1,159,240	02/06/2025
7148160		COEUR D ALENE	ID		09/28/2023	4.000	296,208	0	687	0	0	0	712,910	02/06/2025
7148162		FORT LAUDERDALE	FL		09/28/2023	4.125	196,499	0	371	0	0	0	592,020	02/06/2025
7148163		TUCSON	AZ		09/28/2023	4.375	399,605	0	688	0	0	0	893,880	02/06/2025
7148164		NASHUA	NH		09/28/2023	4.375	230,197	0	398	0	0	0	498,190	02/06/2025
7148165		WALLA WALLA	WA		09/28/2023	4.000	220,602	0	470	0	0	0	486,180	02/06/2025
7148166		MIAMI	FL		09/28/2023	3.875	447,987	0	1,064	0	0	0	1,210,832	02/06/2025
7148167		JARRELL	TX		09/28/2023	3.625	194,440	0	450	0	0	0	359,640	02/06/2025
7148168		RANCHO CUCAMONGA	CA		09/28/2023	4.000	432,037	0	275	0	0	0	838,836	02/06/2025
7148169		BUCKEYE	AZ		09/28/2023	4.375	275,099	0	476	0	0	0	517,320	02/06/2025
7148170		BOISE	ID		09/28/2023	4.490	206,018	0	(2,626)	0	0	0	418,800	02/06/2025
7148171		SCHILLER PARK	IL		09/28/2023	3.625	270,457	0	1,277	0	0	0	1,197,000	02/28/2025
7148172		BARTLETT	IL		09/28/2023	3.625	169,245	0	392	0	0	0	415,726	02/06/2025
7148173		RIALTO	CA		09/28/2023	3.500	192,757	0	432	0	0	0	816,928	02/06/2025
7148174		ATLANTA	GA		09/28/2023	3.375	308,386	0	779	0	0	0	717,336	02/06/2025
7148176		LUBBOCK	TX		09/28/2023	4.500	225,242	0	367	0	0	0	418,000	02/06/2025
7148177		SAINT GEORGE	UT		09/28/2023	4.000	262,697	0	527	0	0	0	481,505	02/06/2025
7148178		LIGHTHOUSE POINT	FL		09/28/2023	4.250	501,873	0	896	0	0	0	1,124,035	02/06/2025
7148179		KINGMAN	AZ		09/28/2023	3.625	141,591	0	328	0	0	0	354,888	02/06/2025
7148180		AUSTIN	TX		09/28/2023	3.875	506,641	0	1,071	0	0	0	1,045,200	02/06/2025
7148181		MCKINNEY	TX		09/28/2023	4.250	267,944	0	416	0	0	0	554,730	02/06/2025
7148182		MADERA	CA		09/28/2023	2.875	199,509	0	540	0	0	0	498,740	02/06/2025
7148183		SPRINGFIELD	OR		09/28/2023	4.500	208,176	0	427	0	0	0	371,392	02/06/2025
7148184		BARSTOW	CA		09/28/2023	3.875	140,426	0	298	0	0	0	350,125	02/06/2025
7148185		MEADOWLAKES	TX		09/28/2023	4.375	306,089	0	527	0	0	0	672,802	02/06/2025
7148186		ARVADA	CO		09/28/2023	3.625	270,074	0	623	0	0	0	645,230	02/06/2025
7148187		ERIE	CO		09/28/2023	4.250	218,452	0	399	0	0	0	389,988	02/06/2025
7148188		AUSTIN	TX		09/28/2023	4.000	443,880	0	895	0	0	0	924,600	02/06/2025
7148192		ARGYLE	TX		09/28/2023	3.500	206,249	0	474	0	0	0	778,030	02/06/2025
7148194		RIO RANCHO	NM		09/28/2023	4.500	180,310	0	288	0	0	0	330,588	02/06/2025
7148195		OAKHAM	MA		09/28/2023	4.500	278,751	0	453	0	0	0	682,440	02/06/2025
7148197		MT JULIET	TN		09/28/2023	4.125	198,873	0	383	0	0	0	492,228	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148198		HOOKSETT	NH		09/28/2023	4.375	275,956	0	385	0	0	0	619,020	02/06/2025
7148199		NEVADA CITY	CA		09/28/2023	3.990	365,001	0	596	0	0	0	619,596	02/06/2025
7148201		DENVER	CO		09/28/2023	4.375	200,126	0	333	0	0	0	597,930	02/06/2025
7148203		ANAHEIM	CA		09/28/2023	3.875	505,700	0	1,069	0	0	0	1,061,551	02/06/2025
7148204		COLORADO SPRINGS	CO		09/28/2023	4.375	499,556	0	860	0	0	0	826,850	02/06/2025
7148205		LOCKPORT	IL		09/28/2023	3.625	127,728	0	337	0	0	0	296,298	02/06/2025
7148206		BENNETT	CO		09/28/2023	3.750	419,815	0	1,787	0	0	0	957,600	02/06/2025
7148207		LITTLE ELM	TX		09/28/2023	3.490	187,017	0	456	0	0	0	430,902	02/06/2025
7148208		LAGUNA NIGUEL	CA		09/28/2023	3.250	241,154	0	632	0	0	0	650,430	02/06/2025
7148210		THORNTON	CO		09/28/2023	4.250	272,812	0	491	0	0	0	468,373	02/06/2025
7148211		GEORGETOWN	TX		09/28/2023	6.000	301,323	0	468	0	0	0	402,537	02/06/2025
7148212		KILLEEN	TX		09/28/2023	5.625	161,763	0	121	0	0	0	256,907	02/06/2025
7148213		GREENCASTLE	IN		09/28/2023	6.500	264,183	0	8	0	0	0	365,500	01/22/2025
7148214		LAKEWOOD RANCH	FL		09/28/2023	7.500	484,461	0	(104)	0	0	0	558,800	01/22/2025
7148215		HERMITAGE	TN		09/28/2023	7.250	312,378	0	(31)	0	0	0	383,200	01/22/2025
7148216		AMHERST	NY		09/28/2023	3.500	69,419	0	184	0	0	0	193,600	01/22/2025
7148219		CORNELIUS	NC		09/28/2023	7.250	310,327	0	(30)	0	0	0	434,600	01/22/2025
7148220		TIGARD	OR		09/28/2023	7.500	556,959	0	(119)	0	0	0	753,800	01/22/2025
7148221		EL CENTRO	CA		09/28/2023	4.625	220,999	0	375	0	0	0	355,000	
7148222		PLYMOUTH	MI		09/28/2023	6.875	227,147	0	(55)	0	0	0	244,400	01/22/2025
7148223		TEMPE	AZ		09/28/2023	3.625	212,249	0	505	0	0	0	672,105	02/06/2025
7148225		FORT LAUDERDALE	FL		09/28/2023	4.000	228,088	0	472	0	0	0	579,864	02/06/2025
7148226		DENVER	CO		09/28/2023	3.750	270,850	0	546	0	0	0	1,225,000	
7148229		ALEXANDRIA	VA		09/28/2023	5.250	156,599	0	159	0	0	0	286,116	02/06/2025
7148230		FALLING WATERS	WV		09/28/2023	5.500	160,950	0	131	0	0	0	274,010	02/06/2025
7148231		FAYETTEVILLE	NC		09/28/2023	7.250	241,818	0	(24)	0	0	0	332,800	01/22/2025
7148232		ATLANTA	GA		09/28/2023	7.250	368,032	0	(36)	0	0	0	514,300	01/22/2025
7148233		CAPE CORAL	FL		09/28/2023	7.250	393,122	0	(38)	0	0	0	512,600	01/22/2025
7148234		BURLINGTON	KY		09/28/2023	7.500	225,435	0	(34)	0	0	0	280,300	01/22/2025
7148236		DAYTONA BEACH SHORES	FL		09/28/2023	7.000	431,742	0	9	0	0	0	645,389	02/06/2025
7148237		DAYTONA BEACH SHORES	FL		09/28/2023	7.000	443,408	0	9	0	0	0	657,910	02/06/2025
7148238		MANAHAWKIN	NJ		09/28/2023	6.625	218,981	0	(14)	0	0	0	310,200	01/22/2025
7148240		GRAND JUNCTION	CO		09/28/2023	7.500	261,172	0	(129)	0	0	0	358,174	02/06/2025
7148241		BEVERLY HILLS	FL		09/28/2023	7.500	307,869	0	(135)	0	0	0	453,200	01/22/2025
7148242		BROKEN BOW	OK		09/28/2023	7.500	660,912	0	348	0	0	0	874,000	01/23/2025
7148243		LAS VEGAS	NV		09/28/2023	7.625	276,153	0	(112)	0	0	0	383,600	01/22/2025
7148245		PORT ANGELES	WA		09/28/2023	7.375	324,199	0	(47)	0	0	0	400,600	01/22/2025
7148246		NELLYSFORD	VA		09/28/2023	7.625	444,183	0	(120)	0	0	0	552,700	01/22/2025
7148247		MINERAL BLUFF	GA		09/28/2023	7.500	253,037	0	(46)	0	0	0	298,700	01/22/2025
7148248		LITCHFIELD PARK	AZ		09/28/2023	5.990	274,366	0	115	0	0	0	420,800	01/22/2025
7148249		WHITEFISH	MT		09/28/2023	6.500	575,670	0	18	0	0	0	754,600	01/22/2025
7148250		DULUTH	GA		09/28/2023	6.000	417,953	0	(503)	0	0	0	816,000	01/22/2025
7148251		COLORADO SPRINGS	CO		09/28/2023	7.625	385,693	0	(107)	0	0	0	475,100	01/22/2025
7148253		FOLSOM	CA		09/28/2023	7.250	239,235	0	166	0	0	0	649,900	01/22/2025
7148259		GRAND RAPIDS	MI		09/28/2023	6.625	314,602	0	(20)	0	0	0	371,900	01/22/2025
7148260		BATTLE GROUND	WA		09/28/2023	6.750	361,162	0	(65)	0	0	0	507,000	01/22/2025
7148261		SCOTTSDALE	AZ		09/28/2023	6.875	297,629	0	(51)	0	0	0	664,100	01/22/2025
7148262		THE WOODLANDS	TX		09/28/2023	7.500	278,713	0	162	0	0	0	382,200	01/22/2025
7148263		OAK ISLAND	NC		09/28/2023	6.375	505,517	0	92	0	0	0	822,200	01/22/2025
7148264		CHICAGO	IL		09/28/2023	6.500	392,044	0	1	0	0	0	982,100	
7148266		SAINT LOUIS	MO		09/28/2023	6.990	265,073	0	(86)	0	0	0	442,800	
7148267		ATLANTIC BEACH	NC		09/28/2023	6.625	226,535	0	(14)	0	0	0	409,600	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148268		RICHMOND	VA		09/28/2023	5.875	357,244	0	166	0	0	0	581,000	01/23/2025
7148269		EMIGRANT	MT		09/28/2023	7.500	258,111	0	(55)	0	0	0	377,800	01/22/2025
7148270		CRYSTAL	MN		09/28/2023	7.625	259,137	0	(98)	0	0	0	308,400	01/22/2025
7148276		RICHARDSON	TX		09/28/2023	7.500	298,461	0	(56)	0	0	0	422,700	01/22/2025
7148277		PORTLAND	OR		09/28/2023	6.550	690,717	0	(5)	0	0	0	950,000	
7148279		CAPE CORAL	FL		09/28/2023	7.625	303,047	0	(82)	0	0	0	356,700	
7148280		LAVON	TX		09/28/2023	7.375	324,882	0	(62)	0	0	0	422,200	01/22/2025
7148281		HERNDON	VA		09/28/2023	6.625	259,709	0	(16)	0	0	0	369,300	01/22/2025
7148282		CENTRAL POINT	OR		09/28/2023	7.625	293,873	0	(85)	0	0	0	366,400	01/22/2025
7148284		MACOMB	MI		09/28/2023	6.625	268,127	0	(20)	0	0	0	496,100	01/22/2025
7148286		SPRING	TX		09/28/2023	6.875	384,907	0	(346)	0	0	0	634,600	01/22/2025
7148288		PINETOP LAKESIDE	AZ		09/28/2023	5.990	272,418	0	88	0	0	0	506,788	02/06/2025
7148289		LAKE OSWEGO	OR		09/28/2023	7.500	526,359	0	(140)	0	0	0	965,304	02/06/2025
7148291		REDDING	CA		09/28/2023	7.250	148,862	0	1,457	0	0	0	375,784	02/06/2025
7148292		SAN FRANCISCO	CA		09/28/2023	7.500	540,567	0	(114)	0	0	0	948,012	02/06/2025
7148296		COLUMBUS	OH		09/28/2023	7.500	356,426	0	(75)	0	0	0	924,400	02/28/2025
7148298		TUKWILA	WA		09/28/2023	7.500	433,450	0	(91)	0	0	0	680,580	02/06/2025
7148300		DESTIN	FL		09/28/2023	6.500	76,253	0	846	0	0	0	826,320	02/06/2025
7148301		STERLING	CO		09/28/2023	7.625	318,343	0	(91)	0	0	0	425,000	
7148302		HOUSTON	TX		09/28/2023	6.625	275,092	0	229	0	0	0	450,800	02/06/2025
7148303		BONITA SPRINGS	FL		09/28/2023	7.990	562,498	0	(17)	0	0	0	803,620	02/06/2025
7148304		MESA	AZ		09/28/2023	6.750	356,748	0	(54)	0	0	0	558,768	02/06/2025
7148311		BOISE	ID		09/28/2023	7.990	378,677	0	(160)	0	0	0	537,600	02/06/2025
7148312		REDDING	CA		09/28/2023	7.000	249,768	0	5	0	0	0	345,000	
7148314		NASHVILLE	TN		09/28/2023	7.625	300,662	0	(75)	0	0	0	511,952	02/06/2025
7148315		WEAVERVILLE	CA		09/28/2023	7.375	273,421	0	(42)	0	0	0	563,800	02/28/2025
7148316		SAN JUAN	TX		09/28/2023	8.125	400,318	0	(193)	0	0	0	436,240	02/06/2025
7148318		HORIZON CITY	TX		09/28/2023	7.500	217,403	0	(47)	0	0	0	326,916	02/06/2025
7148319		VALLEJO	CA		09/28/2023	8.125	271,004	0	7,992	0	0	0	414,276	02/06/2025
7148321		AUSTIN	TX		09/28/2023	7.375	362,490	0	(109)	0	0	0	571,670	02/06/2025
7148323		FAIR OAKS	CA		09/28/2023	7.250	274,740	0	(24)	0	0	0	531,250	02/06/2025
7148324		SALINAS	CA		09/28/2023	7.500	386,618	0	(81)	0	0	0	617,300	02/28/2025
7148326		NAMPA	ID		09/28/2023	7.500	231,382	0	(48)	0	0	0	300,806	02/06/2025
7148329		MONTEREY	CA		09/28/2023	7.500	392,347	0	(83)	0	0	0	636,006	02/06/2025
7148331		SWEET HOME	OR		09/28/2023	7.375	277,384	0	(43)	0	0	0	349,800	01/22/2025
7148332		OLYMPIA	WA		09/28/2023	8.125	287,873	0	(120)	0	0	0	355,000	01/22/2025
7148333		WASILLA	AK		09/28/2023	7.625	285,634	0	(76)	0	0	0	383,900	
7148334		NEW ORLEANS	LA		09/28/2023	7.125	288,792	0	222	0	0	0	451,600	01/22/2025
7148335		KNOXVILLE	TN		09/28/2023	7.375	286,668	0	(365)	0	0	0	618,205	02/06/2025
7148336		WINTER HAVEN	FL		09/28/2023	7.375	280,180	0	21	0	0	0	403,300	01/22/2025
7148337		JUNEAU	AK		09/28/2023	7.437	297,366	0	(86)	0	0	0	473,060	02/06/2025
7148339		ORLANDO	FL		09/28/2023	7.625	307,082	0	(82)	0	0	0	443,000	02/28/2025
7148340		PROVIDENCE	RI		09/28/2023	7.437	305,198	0	(50)	0	0	0	652,000	
7148341		ALBUQUERQUE	NM		09/28/2023	8.125	321,475	0	(155)	0	0	0	398,400	01/22/2025
7148342		BREVARD	NC		09/28/2023	8.125	315,788	0	(176)	0	0	0	392,000	
7148344		NAZARETH	PA		09/28/2023	7.875	319,354	0	(120)	0	0	0	374,700	01/22/2025
7148345		FORT COLLINS	CO		09/28/2023	7.375	312,799	0	(48)	0	0	0	439,597	02/06/2025
7148347		LAS VEGAS	NV		09/28/2023	8.125	325,078	0	(171)	0	0	0	451,900	01/22/2025
7148348		SALEM	OR		09/28/2023	7.437	324,882	0	(59)	0	0	0	379,000	01/22/2025
7148351		WEXFORD	PA		09/28/2023	7.562	337,267	0	(80)	0	0	0	472,900	01/22/2025
7148352		PORTLAND	OR		09/28/2023	7.437	337,798	0	(61)	0	0	0	497,760	02/06/2025
7148353		MILFORD	MA		09/28/2023	8.125	341,367	0	(253)	0	0	0	413,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148354		ATLANTA	GA		09/28/2023	8.125	365,305	0	(176)	0	0	0	647,600	01/22/2025
7148355		EVERGREEN	CO		09/28/2023	7.375	357,007	0	(55)	0	0	0	422,500	02/06/2025
7148356		BOISE	ID		09/28/2023	7.562	363,499	0	(87)	0	0	0	434,500	01/22/2025
7148357		FITCHBURG	MA		09/28/2023	8.125	373,971	0	(184)	0	0	0	623,600	
7148359		BREMERTON	WA		09/28/2023	7.625	375,358	0	(100)	0	0	0	663,200	
7148361		TACOMA	WA		09/28/2023	7.625	383,351	0	(102)	0	0	0	514,140	02/06/2025
7148365		OCEAN CITY	MD		09/28/2023	7.937	401,825	0	(153)	0	0	0	711,988	02/06/2025
7148370		CHARLOTTE	NC		09/28/2023	7.812	420,786	0	(147)	0	0	0	449,400	02/28/2025
7148371		ASHEVILLE	NC		09/28/2023	7.375	386,430	0	38	0	0	0	618,600	01/22/2025
7148372		OLYMPIA	WA		09/28/2023	7.437	443,686	0	(94)	0	0	0	596,000	
7148376		LAKEWOOD	CO		09/28/2023	8.125	494,262	0	(239)	0	0	0	525,200	01/22/2025
7148378		RIVERVIEW	FL		09/28/2023	7.437	526,712	0	(96)	0	0	0	706,400	01/22/2025
7148379		SALEM	MA		09/28/2023	7.625	546,721	0	(148)	0	0	0	1,056,520	02/06/2025
7148380		BELLINGHAM	WA		09/28/2023	7.562	534,187	0	(178)	0	0	0	735,000	
7148381		BEAUFORT	SC		09/28/2023	7.562	486,263	0	(700)	0	0	0	550,000	01/23/2025
7148383		SAVANNAH	GA		09/28/2023	7.562	618,322	0	(147)	0	0	0	737,000	01/22/2025
7148385		GULF SHORES	AL		09/28/2023	7.437	635,775	0	(116)	0	0	0	799,900	
7148387		OXFORD	CT		09/28/2023	6.562	276,285	0	(5)	0	0	0	540,592	02/06/2025
7148388		CLAYTON	NC		09/28/2023	7.062	248,872	0	11	0	0	0	421,500	
7148389		OVERGAARD	AZ		09/28/2023	7.062	287,364	0	(3)	0	0	0	413,700	01/22/2025
7148391		SCIO	OR		09/28/2023	5.990	281,243	0	112	0	0	0	588,800	
7148392		KENNEWICK	WA		09/28/2023	6.990	307,994	0	(110)	0	0	0	532,224	02/06/2025
7148393		MADISON	AL		09/28/2023	6.990	307,721	0	82	0	0	0	368,530	02/06/2025
7148394		CINCINNATI	OH		09/28/2023	6.990	321,846	0	(103)	0	0	0	428,000	01/23/2025
7148397		FALL RIVER	MA		09/28/2023	7.062	402,687	0	(4)	0	0	0	631,000	01/23/2025
7148400		MACON	NC		09/28/2023	6.990	432,387	0	(139)	0	0	0	634,900	01/22/2025
7148402		MYRTLE BEACH	SC		09/28/2023	6.990	290,616	0	5,524	0	0	0	741,300	02/28/2025
7148403		PITTSBURGH	PA		09/28/2023	6.562	360,007	0	(126)	0	0	0	661,000	01/23/2025
7148404		SPARTA	NC		09/28/2023	7.062	439,294	0	(4)	0	0	0	755,200	02/06/2025
7148405		ARLINGTON	VA		09/28/2023	6.990	464,985	0	(150)	0	0	0	590,400	01/22/2025
7148406		HIGHLAND PARK	NJ		09/28/2023	6.625	464,749	0	(100)	0	0	0	671,600	02/06/2025
7148407		SHAPLEIGH	ME		09/28/2023	6.312	484,577	0	79	0	0	0	698,000	01/23/2025
7148408		ORANGE BEACH	AL		09/28/2023	6.562	494,585	0	(9)	0	0	0	848,400	02/28/2025
7148409		RUIDOSO	NM		09/28/2023	6.990	515,104	0	(165)	0	0	0	913,900	
7148410		WOODLAND HILLS	CA		09/28/2023	7.062	679,093	0	(6)	0	0	0	986,500	01/22/2025
7148411		INDIANAPOLIS	IN		10/05/2023	7.875	104,212	0	(13)	0	0	0	183,600	02/06/2025
7148412		BALTIMORE	MD		10/05/2023	7.750	157,727	0	(1)	0	0	0	226,678	02/06/2025
7148414		REISTERSTOWN	MD		10/05/2023	8.000	149,170	0	(20)	0	0	0	196,080	02/06/2025
7148415		TEXARKANA	TX		10/05/2023	7.750	158,060	0	(16)	0	0	0	249,861	02/06/2025
7148416		MACON	GA		10/05/2023	7.625	128,826	0	(2)	0	0	0	173,030	02/06/2025
7148417		AIKEN	SC		10/05/2023	8.000	163,232	0	(14)	0	0	0	218,300	01/22/2025
7148420		BRANSON	MO		10/05/2023	7.250	181,745	0	20	0	0	0	322,520	02/06/2025
7148422		BALTIMORE	MD		10/06/2023	7.990	153,569	0	(28)	0	0	0	204,000	09/16/2025
7148423		CHICAGO	IL		10/06/2023	8.340	303,976	0	(96)	0	0	0	437,000	01/23/2025
7148425		BALTIMORE	MD		10/06/2023	8.165	172,461	0	74	0	0	0	210,000	09/14/2025
7148427		BALTIMORE	MD		10/06/2023	7.765	162,826	0	(18)	0	0	0	223,000	09/14/2025
7148428		CINCINNATI	OH		10/06/2023	8.465	152,510	0	(61)	0	0	0	276,000	01/23/2025
7148429		LATROBE	PA		10/06/2023	8.715	159,375	0	90	0	0	0	215,000	01/23/2025
7148431		BALTIMORE	MD		10/06/2023	7.833	138,653	0	86	0	0	0	200,000	09/18/2025
7148432		KANSAS CITY	MO		10/06/2023	7.840	131,725	0	(15)	0	0	0	149,000	01/23/2025
7148434		KANSAS CITY	MO		10/06/2023	8.190	132,555	0	(21)	0	0	0	172,700	01/22/2025
7148435		EDEN	NC		10/06/2023	8.307	169,983	0	(74)	0	0	0	191,100	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148436		ABERDEEN	MD		10/06/2023	7.765	223,147	0	(17)	0	0	0	323,000	01/23/2025
7148437		HOUSTON	TX		10/06/2023	8.907	375,318	0	(126)	0	0	0	515,000	01/23/2025
7148438		GETTYSBURG	PA		10/06/2023	8.090	105,980	0	(9)	0	0	0	221,000	01/23/2025
7148440		MILWAUKEE	WI		10/06/2023	7.373	79,571	0	70	0	0	0	93,000	01/23/2025
7148441		MONTROSE	MI		10/06/2023	8.215	145,485	0	60	0	0	0	231,400	01/22/2025
7148442		BINGHAMTON	NY		10/06/2023	8.357	163,053	0	57	0	0	0	191,000	01/23/2025
7148443		NIXA	MO		10/06/2023	7.785	154,452	0	(7)	0	0	0	239,300	01/22/2025
7148445		DETROIT	MI		10/06/2023	8.465	79,757	0	(12)	0	0	0	100,000	01/23/2025
7148446		SAN MARCOS	TX		10/06/2023	7.815	195,943	0	(11)	0	0	0	343,200	01/22/2025
7148447		WASHINGTON	PA		10/06/2023	9.340	119,515	0	(10)	0	0	0	128,000	01/23/2025
7148448		HARPER WOODS	MI		10/06/2023	8.015	85,324	0	54	0	0	0	112,300	01/22/2025
7148449		LA PLACE	LA		10/06/2023	7.765	252,375	0	(25)	0	0	0	329,300	01/22/2025
7148451		CLEVELAND	OH		10/06/2023	8.365	121,246	0	32	0	0	0	170,700	01/22/2025
7148452		CLEVELAND	OH		10/06/2023	8.365	165,546	0	44	0	0	0	240,400	01/22/2025
7148453		HOUSTON	TX		10/06/2023	8.540	332,466	0	204	0	0	0	470,000	
7148454		BALTIMORE	MD		10/06/2023	7.740	174,111	0	(15)	0	0	0	235,000	09/15/2025
7148455		WEST SENECA	NY		10/06/2023	7.548	169,206	0	140	0	0	0	261,000	01/23/2025
7148456		SAINT ANN	MO		10/06/2023	8.565	84,131	0	37	0	0	0	118,100	01/22/2025
7148457		NORFOLK	VA		10/06/2023	7.910	97,212	0	54	0	0	0	175,000	01/23/2025
7148459		WEST NEW YORK	NJ		10/06/2023	7.790	371,830	0	227	0	0	0	711,300	01/22/2025
7148460		DETROIT	MI		10/06/2023	8.165	222,841	0	(39)	0	0	0	366,000	01/23/2025
7148461		CUMBERLAND	MD		10/06/2023	8.482	115,445	0	(15)	0	0	0	145,000	
7148462		PHILADELPHIA	PA		10/06/2023	8.565	101,084	0	(8)	0	0	0	114,300	01/22/2025
7148463		LA PLACE	LA		10/06/2023	8.590	188,818	0	(29)	0	0	0	229,500	01/22/2025
7148464		DENHAM SPRINGS	LA		10/06/2023	7.507	137,701	0	9	0	0	0	172,700	01/22/2025
7148466		HARPER WOODS	MI		10/06/2023	8.057	132,055	0	22	0	0	0	159,000	01/22/2025
7148467		SCRANTON	PA		10/06/2023	8.740	127,157	0	65	0	0	0	182,800	
7148468		HARVEY	LA		10/06/2023	8.165	93,962	0	65	0	0	0	122,000	
7148469		BIRMINGHAM	AL		10/06/2023	8.532	86,693	0	(9)	0	0	0	95,000	01/22/2025
7148470		KANSAS CITY	KS		10/06/2023	8.315	84,657	0	(31)	0	0	0	200,200	
7148471		POTTSTOWN	PA		10/06/2023	8.015	160,072	0	90	0	0	0	222,000	01/23/2025
7148472		ORANGE PARK	FL		10/06/2023	8.015	171,963	0	(30)	0	0	0	210,500	01/22/2025
7148473		MONTGOMERY	AL		10/06/2023	8.540	95,298	0	(10)	0	0	0	110,800	01/22/2025
7148476		PORT SAINT LUCIE	FL		10/06/2023	7.982	198,028	0	98	0	0	0	373,200	01/22/2025
7148477		SAINT LOUIS	MO		10/06/2023	9.032	121,633	0	(35)	0	0	0	160,000	01/23/2025
7148478		FALLING WATERS	WV		10/06/2023	8.135	192,082	0	(10)	0	0	0	272,500	
7148480		INDIANAPOLIS	IN		10/10/2023	8.135	114,448	0	(12)	0	0	0	165,000	02/06/2025
7148481		MACON	GA		10/10/2023	7.990	102,609	0	(10)	0	0	0	179,550	02/06/2025
7148482		PORT RICHEY	FL		10/10/2023	7.600	143,774	0	2	0	0	0	189,700	01/22/2025
7148483		POLAND	OH		10/10/2023	8.342	110,084	0	(11)	0	0	0	202,950	02/06/2025
7148484		POLAND	OH		10/10/2023	8.250	101,838	0	(8)	0	0	0	209,770	02/06/2025
7148485		EASTPOINTE	MI		10/10/2023	8.265	127,972	0	(21)	0	0	0	166,250	02/06/2025
7148487		BALTIMORE	MD		10/10/2023	8.835	389,974	0	(359)	0	0	0	437,000	09/15/2025
7148488		BIRMINGHAM	AL		10/10/2023	8.596	87,668	0	(37)	0	0	0	95,000	01/23/2025
7148489		GOLDSBORO	NC		10/10/2023	8.090	129,527	0	(29)	0	0	0	217,944	02/06/2025
7148490		WILKES-BARRE	PA		10/10/2023	8.250	81,735	0	(6)	0	0	0	124,400	01/22/2025
7148491		RIDGELAND	SC		10/10/2023	8.000	144,749	0	0	0	0	0	278,000	
7148492		GLENS FALLS	NY		10/10/2023	7.875	167,279	0	(6)	0	0	0	230,000	01/23/2025
7148494		GLOUCESTER CITY	NJ		10/10/2023	7.875	116,946	0	75	0	0	0	196,800	01/22/2025
7148495		DAYTON	OH		10/10/2023	8.250	103,409	0	(10)	0	0	0	151,900	01/22/2025
7148496		GLOUCESTER CITY	NJ		10/10/2023	7.875	151,535	0	(5)	0	0	0	277,500	02/28/2025
7148498		HANOVER TOWNSHIP	PA		10/10/2023	8.250	104,644	0	(9)	0	0	0	135,036	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148499		BRAZORIA	TX		10/10/2023	8.000	426,705	0	271	0	0	0	720,000	01/23/2025
7148500		OCALA	FL		10/10/2023	8.125	116,245	0	57	0	0	0	217,194	02/06/2025
7148501		RICHWOOD	OH		10/10/2023	8.000	151,128	0	99	0	0	0	238,400	02/06/2025
7148502		MILWAUKEE	WI		10/10/2023	8.000	75,473	0	(4)	0	0	0	198,000	
7148503		MILWAUKEE	WI		10/10/2023	8.000	74,585	0	(4)	0	0	0	99,100	02/28/2025
7148505		GLOUCESTER CITY	NJ		10/10/2023	7.875	120,502	0	(7)	0	0	0	193,500	01/22/2025
7148506		GLOUCESTER CITY	NJ		10/10/2023	7.875	117,325	0	(7)	0	0	0	127,600	01/22/2025
7148507		AUSTIN	TX		10/11/2023	8.625	766,203	0	(94)	0	0	0	2,266,500	02/06/2025
7148509		HOUSTON	TX		10/11/2023	8.875	250,309	0	(45)	0	0	0	510,100	01/22/2025
7148510		SUN VALLEY	NV		10/11/2023	8.625	314,725	0	(64)	0	0	0	563,388	02/06/2025
7148512		JERSEY CITY	NJ		10/11/2023	8.500	604,488	0	(53)	0	0	0	999,000	04/29/2025
7148513		CHICAGO	IL		10/11/2023	8.500	132,646	0	72	0	0	0	180,000	
7148514		SUN VALLEY	NV		10/11/2023	8.625	314,723	0	(66)	0	0	0	489,900	01/22/2025
7148515		SUN VALLEY	NV		10/11/2023	8.625	314,725	0	(64)	0	0	0	558,486	02/06/2025
7148516		SUN VALLEY	NV		10/11/2023	8.625	314,426	0	(64)	0	0	0	558,486	02/06/2025
7148517		SUN VALLEY	NV		10/11/2023	8.625	314,426	0	(64)	0	0	0	558,486	02/06/2025
7148518		SUN VALLEY	NV		10/11/2023	8.625	314,426	0	(64)	0	0	0	440,000	02/06/2025
7148519		SUN VALLEY	NV		10/11/2023	8.625	314,426	0	(64)	0	0	0	558,486	02/06/2025
7148520		WEST ALLIS	WI		10/11/2023	8.750	172,370	0	(55)	0	0	0	258,400	01/22/2025
7148521		BRADENTON	FL		10/11/2023	8.125	237,921	0	(26)	0	0	0	367,410	02/06/2025
7148522		BRADENTON	FL		10/11/2023	8.125	237,921	0	(26)	0	0	0	364,100	02/06/2025
7148523		BRADENTON	FL		10/11/2023	8.125	237,921	0	(26)	0	0	0	375,060	02/06/2025
7148525		PHOENIX	AZ		10/11/2023	8.750	594,795	0	(214)	0	0	0	859,700	01/22/2025
7148526		WINCHESTER	VA		10/11/2023	8.500	152,421	0	(39)	0	0	0	177,900	01/22/2025
7148529		CAROLINA SHORES	NC		10/11/2023	7.990	343,587	0	(10)	0	0	0	561,110	02/06/2025
7148530		OCALA	FL		10/11/2023	8.875	134,693	0	(196)	0	0	0	168,156	02/06/2025
7148531		MIAMI	FL		10/11/2023	8.000	251,015	0	(26)	0	0	0	619,045	02/06/2025
7148532		LAS VEGAS	NV		10/11/2023	8.750	450,676	0	(83)	0	0	0	712,108	02/06/2025
7148534		CLARKSVILLE	TN		10/11/2023	8.250	179,731	0	(27)	0	0	0	201,100	01/22/2025
7148535		PITTSBURGH	PA		10/11/2023	8.750	336,124	0	(108)	0	0	0	464,200	01/22/2025
7148537		SNELLVILLE	GA		10/11/2023	7.750	194,735	0	(1)	0	0	0	337,560	02/06/2025
7148538		SHIRLEY	NY		10/18/2023	8.311	395,316	0	(105)	0	0	0	605,002	02/06/2025
7148539		ROWLAND HEIGHTS	CA		10/18/2023	8.247	539,775	0	0	0	0	0	1,070,300	01/22/2025
7148540		WASHINGTON	DC		10/18/2023	8.232	513,522	0	(11,437)	0	0	0	575,000	11/12/2025
7148543		WOODBOURNE	NY		10/18/2023	8.504	331,309	0	(76)	0	0	0	470,000	
7148544		ROSLYN HEIGHTS	NY		10/18/2023	8.850	1,282,382	0	(473)	0	0	0	1,499,800	
7148545		ROSLYN HEIGHTS	NY		10/18/2023	8.950	1,287,390	0	(518)	0	0	0	1,666,700	01/22/2025
7148546		WINSTON SALEM	NC		10/23/2023	6.865	147,355	0	46	0	0	0	163,000	01/22/2025
7148547		MASSAPEQUA	NY		10/23/2023	7.265	426,255	0	32	0	0	0	750,100	01/22/2025
7148548		GWYNN OAK	MD		10/23/2023	7.907	215,070	0	184	0	0	0	236,000	01/23/2025
7148549		NAPLES	FL		10/23/2023	7.315	190,854	0	24	0	0	0	320,000	
7148550		LOUISVILLE	KY		10/23/2023	6.683	218,049	0	283	0	0	0	349,000	01/22/2025
7148551		MIAMI	FL		10/23/2023	7.460	182,115	0	0	0	0	0	285,000	01/23/2025
7148552		HOUSTON	TX		10/23/2023	6.598	146,281	0	61	0	0	0	255,600	01/22/2025
7148553		WHEELING	WV		10/23/2023	8.140	201,248	0	(11)	0	0	0	292,700	01/22/2025
7148554		DUNDALK	MD		10/23/2023	7.823	146,089	0	101	0	0	0	147,400	01/22/2025
7148556		NEWPORT NEWS	VA		10/23/2023	7.198	122,485	0	17	0	0	0	138,000	01/23/2025
7148557		BALTIMORE	MD		10/23/2023	7.915	187,983	0	122	0	0	0	200,000	09/14/2025
7148559		PHILLIPSBURG	NJ		10/23/2023	7.840	133,948	0	(1)	0	0	0	261,000	01/23/2025
7148560		WEST PALM BEACH	FL		10/23/2023	7.640	274,425	0	(6)	0	0	0	701,100	01/22/2025
7148561		LABELLE	FL		10/23/2023	7.890	103,504	0	(13)	0	0	0	186,500	01/22/2025
7148563		SHERMAN	TX		10/23/2023	6.573	372,987	0	142	0	0	0	547,100	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148567		BINGHAMTON	NY		10/23/2023	8.748	156,684	0	(33)	0	0	0	229,000	01/23/2025
7148568		COVINA	CA		10/23/2023	7.315	349,565	0	96	0	0	0	847,200	01/22/2025
7148569		TROY	NY		10/23/2023	7.790	219,929	0	11	0	0	0	306,000	01/23/2025
7148570		VILLA RICA	GA		10/23/2023	7.373	168,053	0	62	0	0	0	328,900	01/22/2025
7148571		POWDER SPRINGS	GA		10/23/2023	7.923	145,646	0	(25)	0	0	0	211,700	01/22/2025
7148572		OCALA	FL		10/23/2023	8.315	340,340	0	(55)	0	0	0	525,000	01/22/2025
7148573		BALTIMORE	MD		10/23/2023	8.415	286,851	0	154	0	0	0	361,000	09/12/2025
7148574		KILLINGLY	CT		10/23/2023	8.840	183,206	0	46	0	0	0	240,000	
7148575		BALTIMORE	MD		10/23/2023	7.635	158,624	0	(7)	0	0	0	220,000	09/12/2025
7148576		TUSCALOOSA	AL		10/23/2023	6.967	150,262	0	0	0	0	0	255,000	12/10/2024
7148578		DAYVILLE	CT		10/23/2023	8.615	282,964	0	98	0	0	0	400,000	
7148579		MADISON	WI		10/23/2023	6.723	690,058	0	274	0	0	0	1,208,000	01/23/2025
7148580		BALTIMORE	MD		10/23/2023	7.557	137,544	0	98	0	0	0	140,000	09/16/2025
7148581		SEVERNA PARK	MD		10/23/2023	7.582	288,520	0	(23)	0	0	0	649,900	01/22/2025
7148582		EUCLID	OH		10/23/2023	8.198	157,033	0	(26)	0	0	0	210,300	01/22/2025
7148583		EUCLID	OH		10/23/2023	8.198	156,335	0	(26)	0	0	0	211,200	01/22/2025
7148584		NASHVILLE	TN		10/23/2023	7.182	263,992	0	46	0	0	0	375,000	01/22/2025
7148585		MOBILE	AL		10/23/2023	7.915	78,066	0	60	0	0	0	99,000	01/23/2025
7148586		CHICAGO	IL		10/23/2023	8.023	204,772	0	13	0	0	0	263,700	01/22/2025
7148588		GAFFNEY	SC		10/23/2023	8.440	84,751	0	28	0	0	0	95,400	01/22/2025
7148589		COLONIAL HEIGHTS	VA		10/23/2023	8.125	130,472	0	(9)	0	0	0	225,600	01/22/2025
7148590		WEST SPRINGFIELD	MA		10/23/2023	7.373	319,592	0	408	0	0	0	452,800	
7148591		OAK PARK	MI		10/23/2023	8.190	115,955	0	(28)	0	0	0	143,300	01/22/2025
7148592		DUNDALK	MD		10/23/2023	8.365	124,857	0	54	0	0	0	152,900	01/22/2025
7148594		CRANSTON	RI		10/23/2023	7.698	335,836	0	56	0	0	0	513,000	01/23/2025
7148595		ATLANTA	GA		10/23/2023	7.615	111,192	0	84	0	0	0	210,400	01/22/2025
7148596		CURTIS BAY	MD		10/23/2023	8.760	79,769	0	(51)	0	0	0	123,200	
7148597		LA PUENTE	CA		10/23/2023	7.265	574,239	0	50	0	0	0	928,800	01/22/2025
7148598		NEW HAVEN	CT		10/23/2023	7.965	337,875	0	225	0	0	0	421,000	01/23/2025
7148599		NASHVILLE	TN		10/23/2023	7.357	418,298	0	85	0	0	0	750,200	01/22/2025
7148600		BROAD BROOK	CT		10/23/2023	8.390	233,965	0	134	0	0	0	315,000	01/23/2025
7148601		BALTIMORE	MD		10/23/2023	7.590	167,334	0	(9)	0	0	0	200,000	09/14/2025
7148602		DETROIT	MI		10/23/2023	7.033	95,116	0	42	0	0	0	135,000	01/23/2025
7148603		JACKSONVILLE	FL		10/23/2023	8.115	99,295	0	56	0	0	0	153,000	01/22/2025
7148604		JACKSONVILLE	FL		10/23/2023	7.815	152,991	0	127	0	0	0	210,000	01/23/2025
7148605		MOBILE	AL		10/23/2023	7.815	77,748	0	64	0	0	0	85,000	01/23/2025
7148607		DENVER	NC		10/23/2023	7.690	117,830	0	(13)	0	0	0	195,000	
7148609		SAN ANTONIO	TX		10/23/2023	6.940	222,653	0	253	0	0	0	299,500	01/22/2025
7148610		SAN ANTONIO	TX		10/23/2023	6.798	124,354	0	149	0	0	0	206,000	
7148611		BALTIMORE	MD		10/23/2023	7.902	152,277	0	96	0	0	0	166,000	09/14/2025
7148614		SANFORD	FL		10/23/2023	7.615	195,914	0	5	0	0	0	298,900	01/22/2025
7148615		MERRILLVILLE	IN		10/23/2023	7.952	93,989	0	9	0	0	0	131,400	01/22/2025
7148616		MIAMI	FL		10/23/2023	7.948	572,540	0	(67)	0	0	0	598,000	01/23/2025
7148618		CLARKSVILLE	TN		10/23/2023	7.407	190,116	0	50	0	0	0	255,000	01/22/2025
7148619		DAYTON	OH		10/23/2023	9.115	133,015	0	(38)	0	0	0	185,000	
7148620		CEDAR CITY	UT		10/23/2023	7.310	193,323	0	28	0	0	0	253,200	01/22/2025
7148621		DAYTON	OH		10/23/2023	9.015	68,363	0	21	0	0	0	155,200	
7148622		GWYNN OAK	MD		10/23/2023	7.635	191,636	0	(7)	0	0	0	260,000	01/23/2025
7148624		JOSHUA	TX		10/23/2023	8.115	276,504	0	(67)	0	0	0	465,800	01/22/2025
7148625		MIDLAND	MI		10/23/2023	7.043	234,617	0	301	0	0	0	257,900	01/22/2025
7148626		MESQUITE	TX		10/23/2023	6.982	129,104	0	34	0	0	0	316,000	01/22/2025
7148627		FREDERICK	MD		10/23/2023	8.040	105,966	0	(21)	0	0	0	226,300	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148628		COUNTRY CLUB HILLS	IL		10/23/2023	7.860	102,933	0	(2)	0	0	0	148,400	01/22/2025
7148629		GUILFORD	CT		10/23/2023	7.750	302,972	0	1,104	0	0	0	410,000	07/08/2024
7148630		DAYTON	OH		10/23/2023	8.415	130,068	0	(4)	0	0	0	194,800	
7148631		ABINGDON	MD		10/23/2023	7.782	206,026	0	(18)	0	0	0	282,000	
7148632		SANFORD	NC		10/23/2023	8.490	116,013	0	(45)	0	0	0	175,000	01/23/2025
7148633		MEMPHIS	TN		10/23/2023	7.723	90,888	0	64	0	0	0	132,000	01/23/2025
7148634		MILLINGTON	TN		10/23/2023	7.748	109,228	0	71	0	0	0	129,000	01/23/2025
7148635		HAMILTON	OH		10/23/2023	8.240	198,151	0	114	0	0	0	254,800	01/22/2025
7148637		AUGUSTA	GA		10/23/2023	7.832	115,738	0	8	0	0	0	150,000	
7148638		HUNTSVILLE	AL		10/23/2023	7.640	98,977	0	15	0	0	0	122,000	01/22/2025
7148639		BROWNS MILLS (PEMBERTON TOWNSHIP)	NJ		10/23/2023	7.382	169,693	0	6	0	0	0	328,100	01/22/2025
7148640		GRAND PRAIRIE	TX		10/23/2023	7.483	210,776	0	8	0	0	0	333,300	01/22/2025
7148641		CLEVELAND	OH		10/23/2023	8.765	79,229	0	19	0	0	0	86,400	01/22/2025
7148642		CLEVELAND	OH		10/23/2023	8.690	81,768	0	23	0	0	0	97,800	01/22/2025
7148643		MAPLE HEIGHTS	OH		10/23/2023	8.315	82,743	0	37	0	0	0	127,000	01/23/2025
7148644		FLORISSANT	MO		10/23/2023	7.368	80,260	0	70	0	0	0	123,200	01/22/2025
7148645		CAMBRIDGE	MD		10/23/2023	8.215	115,679	0	56	0	0	0	178,000	01/23/2025
7148646		CLEVELAND	OH		10/23/2023	8.590	99,200	0	(36)	0	0	0	150,000	01/23/2025
7148647		PARKVILLE	MD		10/23/2023	8.115	253,843	0	138	0	0	0	345,000	01/23/2025
7148648		MOBILE	AL		10/23/2023	7.940	78,146	0	59	0	0	0	104,000	01/23/2025
7148649		FREDERICK	MD		10/23/2023	8.040	103,928	0	(20)	0	0	0	170,000	
7148651		EDGEWOOD	MD		10/23/2023	8.848	94,856	0	14	0	0	0	270,000	
7148652		LAWRENCEVILLE	GA		10/23/2023	7.765	148,879	0	89	0	0	0	478,300	01/22/2025
7148653		FORT WORTH	TX		10/23/2023	7.740	201,134	0	(5)	0	0	0	334,100	01/22/2025
7148654		KANSAS CITY	MO		10/23/2023	8.665	92,658	0	(37)	0	0	0	126,500	01/22/2025
7148655		GOSHEN	IN		10/23/2023	8.465	158,169	0	(10)	0	0	0	221,100	01/22/2025
7148656		SAN ANTONIO	TX		10/23/2023	6.975	133,622	0	177	0	0	0	183,500	
7148658		GASTONIA	NC		10/23/2023	8.215	121,120	0	58	0	0	0	202,000	01/22/2025
7148659		GLENS FALLS	NY		10/23/2023	8.540	212,125	0	114	0	0	0	295,000	01/23/2025
7148660		REYNOLDSBURG	OH		10/23/2023	7.990	163,700	0	(11)	0	0	0	251,700	01/22/2025
7148661		COLUMBUS	MS		10/23/2023	8.440	96,298	0	25	0	0	0	135,000	01/23/2025
7148663		REYNOLDSBURG	OH		10/23/2023	7.982	152,452	0	(29)	0	0	0	235,500	01/22/2025
7148665		TULSA	OK		10/23/2023	8.973	197,132	0	43	0	0	0	235,600	
7148666		ATLANTA	GA		10/23/2023	8.230	238,351	0	(72)	0	0	0	313,750	02/06/2025
7148667		OAK CREEK	WI		10/23/2023	7.790	230,140	0	(33)	0	0	0	402,270	02/06/2025
7148668		VERO BEACH	FL		10/23/2023	8.180	232,081	0	(59)	0	0	0	315,495	02/06/2025
7148669		QUINCY	MI		10/23/2023	7.940	228,988	0	(41)	0	0	0	328,000	
7148670		JACKSONVILLE	FL		10/23/2023	7.940	210,666	0	(11)	0	0	0	309,000	02/06/2025
7148671		CLEVELAND	TN		10/23/2023	7.550	196,412	0	(21)	0	0	0	310,000	02/06/2025
7148672		TUCSON	AZ		10/23/2023	7.580	184,790	0	(19)	0	0	0	319,000	02/06/2025
7148674		ST. PETERSBURG	FL		10/23/2023	7.770	176,052	0	(51)	0	0	0	205,683	02/06/2025
7148675		KATY	TX		10/23/2023	7.950	168,600	0	(19)	0	0	0	291,170	02/06/2025
7148676		LIVONIA	MI		10/23/2023	8.440	157,285	0	(16)	0	0	0	324,645	02/06/2025
7148677		EAST POINT	GA		10/23/2023	7.870	156,535	0	(22)	0	0	0	295,320	02/06/2025
7148678		FORT MYERS	FL		10/23/2023	6.910	151,216	0	29	0	0	0	254,750	02/06/2025
7148679		FORT MYERS	FL		10/23/2023	6.910	147,440	0	14	0	0	0	281,875	02/06/2025
7148680		CHARLOTTE	NC		10/23/2023	7.750	151,990	0	(50)	0	0	0	259,036	02/06/2025
7148682		PITTSBURGH	PA		10/23/2023	7.800	145,253	0	(20)	0	0	0	147,630	02/06/2025
7148683		SAVANNAH	GA		10/23/2023	8.000	139,087	0	(32)	0	0	0	257,853	02/06/2025
7148684		YUKON	OK		10/23/2023	7.730	131,812	0	(29)	0	0	0	266,700	02/28/2025
7148685		MILTON	FL		10/23/2023	7.790	130,732	0	(22)	0	0	0	134,250	02/06/2025
7148686		WILLIAMSTON	SC		10/23/2023	7.920	128,020	0	(18)	0	0	0	237,490	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148687		FORT MYERS	FL		10/23/2023	6.910	122,988	0	10	0	0	0	195,000	02/06/2025
7148688		MILWAUKEE	WI		10/23/2023	8.480	119,458	0	(15)	0	0	0	122,220	02/06/2025
7148689		MILWAUKEE	WI		10/23/2023	8.320	111,041	0	(13)	0	0	0	224,068	02/06/2025
7148690		PHILADELPHIA	PA		10/23/2023	6.610	105,888	0	19	0	0	0	165,000	02/06/2025
7148691		MENTOR	OH		10/23/2023	7.780	96,468	0	(15)	0	0	0	198,164	02/06/2025
7148692		LANSING	MI		10/23/2023	8.320	83,716	0	(12)	0	0	0	108,800	02/06/2025
7148693		ROSWELL	GA		10/23/2023	7.920	356,151	0	(78)	0	0	0	595,546	02/06/2025
7148694		MARIETTA	GA		10/23/2023	7.790	339,307	0	(55)	0	0	0	568,000	02/28/2025
7148696		CHATTANOOGA	TN		10/23/2023	7.610	303,113	0	(14)	0	0	0	440,000	02/06/2025
7148697		ARLINGTON	TX		10/23/2023	7.950	291,555	0	(50)	0	0	0	360,470	02/06/2025
7148698		BAKERSFIELD	CA		10/23/2023	7.740	291,337	0	(74)	0	0	0	721,580	02/06/2025
7148699		CONYERS	GA		10/23/2023	7.590	257,188	0	(59)	0	0	0	296,780	02/06/2025
7148701		DETROIT	MI		10/20/2023	7.500	87,265	0	13	0	0	0	108,455	02/06/2025
7148702		PHILADELPHIA	PA		10/20/2023	7.250	310,477	0	54	0	0	0	617,320	02/06/2025
7148703		MEDINA	OH		10/20/2023	7.750	155,207	0	38	0	0	0	258,698	02/06/2025
7148705		BALTIMORE	MD		10/20/2023	8.000	179,454	0	(31)	0	0	0	223,860	02/06/2025
7148706		BALTIMORE	MD		10/20/2023	8.750	138,518	0	(27)	0	0	0	195,580	02/06/2025
7148707		SHREVEPORT	LA		10/20/2023	8.500	137,318	0	(17)	0	0	0	184,000	01/23/2025
7148708		CLEVELAND	OH		10/25/2023	8.376	77,775	0	(21)	0	0	0	81,000	01/23/2025
7148712		DOLTON	IL		10/25/2023	8.635	128,023	0	(42)	0	0	0	180,000	02/06/2025
7148713		ROSLYN HEIGHTS	NY		10/25/2023	8.850	1,285,880	0	(511)	0	0	0	1,922,800	
7148714		LINDENHURST	NY		10/25/2023	8.141	376,704	0	(86)	0	0	0	618,800	01/22/2025
7148715		PORT CHARLOTTE	FL		10/25/2023	8.750	384,503	0	(127)	0	0	0	538,900	02/28/2025
7148717		CHESTER	PA		10/26/2023	8.600	83,535	0	(9)	0	0	0	119,000	01/23/2025
7148718		PALM BEACH GARDENS	FL		10/26/2023	7.865	505,583	0	27	0	0	0	595,800	01/22/2025
7148720		WALDORF	MD		10/26/2023	8.290	200,805	0	(46)	0	0	0	391,000	01/22/2025
7148721		ODESSA	TX		10/26/2023	8.965	136,549	0	(36)	0	0	0	166,000	01/22/2025
7148722		MARTINSBURG	WV		10/26/2023	7.715	196,687	0	30	0	0	0	296,800	
7148723		EUCLID	OH		10/26/2023	8.573	161,115	0	(43)	0	0	0	210,400	01/22/2025
7148724		CALUMET CITY	IL		10/26/2023	7.348	119,375	0	34	0	0	0	173,400	01/22/2025
7148725		CHICAGO	IL		10/26/2023	8.940	215,033	0	42	0	0	0	264,000	01/23/2025
7148726		WILMINGTON	DE		10/26/2023	8.515	99,716	0	49	0	0	0	111,000	01/23/2025
7148727		EASTON	MD		10/26/2023	7.825	137,123	0	77	0	0	0	230,000	
7148728		DETROIT	MI		10/26/2023	8.540	164,111	0	(52)	0	0	0	243,000	01/23/2025
7148729		COLUMBUS	GA		10/26/2023	7.198	125,921	0	29	0	0	0	196,600	01/22/2025
7148733		CLEVELAND	OH		10/26/2023	8.260	102,602	0	43	0	0	0	136,000	01/22/2025
7148734		PENNS GROVE	NJ		10/26/2023	8.815	129,536	0	(13)	0	0	0	131,000	01/23/2025
7148735		BALTIMORE	MD		10/26/2023	8.465	170,331	0	(53)	0	0	0	240,000	09/14/2025
7148736		BALTIMORE	MD		10/26/2023	8.340	217,397	0	99	0	0	0	235,000	09/17/2025
7148737		MIDDLETOWN	NY		10/26/2023	8.915	299,239	0	137	0	0	0	400,000	
7148738		BALTIMORE	MD		10/26/2023	8.190	167,451	0	131	0	0	0	230,000	09/15/2025
7148739		MENOMONEE FALLS	WI		10/26/2023	8.015	266,836	0	(43)	0	0	0	381,600	01/22/2025
7148740		PORT ARTHUR	TX		10/26/2023	8.640	98,369	0	(3,350)	0	0	0	160,000	05/01/2025
7148741		LEHIGH ACRES	FL		10/26/2023	9.532	426,331	0	(45)	0	0	0	560,000	
7148742		LEHIGH ACRES	FL		10/26/2023	8.807	374,512	0	(89)	0	0	0	524,300	
7148744		SHREVEPORT	LA		10/26/2023	8.265	175,787	0	174	0	0	0	284,000	01/22/2025
7148745		BALTIMORE	MD		10/26/2023	8.010	160,488	0	(24)	0	0	0	215,000	09/16/2025
7148746		SPLENDORA	TX		10/26/2023	8.523	194,796	0	114	0	0	0	230,000	01/22/2025
7148747		NASHVILLE	TN		10/26/2023	7.960	149,209	0	(21)	0	0	0	161,400	01/22/2025
7148748		PONTIAC	MI		10/26/2023	7.973	75,046	0	272	0	0	0	193,000	01/23/2025
7148749		MARYVILLE	TN		10/26/2023	7.910	225,452	0	(5)	0	0	0	343,200	
7148750		COLUMBUS	OH		10/26/2023	8.365	139,374	0	(19)	0	0	0	161,600	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148751		MCDONOUGH	GA		10/26/2023	7.323	170,304	0	13	0	0	0	274,200	01/22/2025
7148752		EDGEWOOD	MD		10/26/2023	8.698	86,213	0	(32)	0	0	0	130,000	01/22/2025
7148753		COLUMBUS	OH		10/26/2023	7.807	146,675	0	146	0	0	0	235,400	
7148755		BALTIMORE	MD		10/26/2023	8.235	160,411	0	(42)	0	0	0	220,000	09/13/2025
7148756		COLUMBUS	OH		10/26/2023	8.343	183,560	0	2	0	0	0	193,000	01/23/2025
7148758		NEW HAVEN	CT		10/26/2023	8.350	256,387	0	351	0	0	0	350,000	01/23/2025
7148759		JACKSON	NJ		10/26/2023	8.365	342,787	0	14	0	0	0	422,400	01/22/2025
7148760		NEW HAVEN	CT		10/26/2023	8.350	259,624	0	191	0	0	0	282,000	01/23/2025
7148761		CHESTERFIELD	MI		10/26/2023	8.240	115,011	0	(22)	0	0	0	197,000	01/23/2025
7148762		BALTIMORE	MD		10/26/2023	8.998	188,535	0	(38)	0	0	0	195,000	09/16/2025
7148763		PEACHTREE CITY	GA		10/24/2023	7.875	206,575	0	115	0	0	0	331,800	01/22/2025
7148764		SAN FRANCISCO	CA		10/24/2023	7.375	454,469	0	(22)	0	0	0	838,000	01/23/2025
7148765		FORT WORTH	TX		10/24/2023	7.500	139,447	0	0	0	0	0	195,500	01/22/2025
7148766		FRANKLIN	NH		10/24/2023	7.500	208,423	0	0	0	0	0	320,000	01/23/2025
7148767		DERBY	CT		10/24/2023	7.500	220,831	0	1,116	0	0	0	334,000	01/23/2025
7148768		FORT MYERS	FL		10/24/2023	7.875	273,087	0	127	0	0	0	336,600	01/22/2025
7148769		MAYFIELD HEIGHTS	OH		10/24/2023	7.875	113,295	0	75	0	0	0	258,500	01/22/2025
7148770		LUFKIN	TX		10/24/2023	7.875	166,856	0	(27)	0	0	0	223,200	01/22/2025
7148771		SPRINGFIELD	MA		10/24/2023	8.750	254,282	0	(134)	0	0	0	322,000	01/23/2025
7148773		MILWAUKEE	WI		10/24/2023	8.125	268,506	0	(92)	0	0	0	422,950	02/06/2025
7148774		SURPRISE	AZ		10/24/2023	8.500	135,722	0	35	0	0	0	184,926	02/06/2025
7148775		STEINHATCHEE	FL		10/24/2023	8.750	112,189	0	(5)	0	0	0	218,900	02/28/2025
7148776		FARRAGUT	TN		10/24/2023	9.375	322,907	0	(1)	0	0	0	379,155	02/06/2025
7148777		LONG BEACH	CA		10/24/2023	7.875	583,267	0	310	0	0	0	1,194,800	02/06/2025
7148778		WACO	TX		10/24/2023	8.500	133,458	0	(101)	0	0	0	204,350	02/06/2025
7148779		WACO	TX		10/24/2023	8.875	239,462	0	(108)	0	0	0	335,274	02/06/2025
7148780		CLEARWATER BEACH	FL		10/24/2023	8.375	603,734	0	(214)	0	0	0	992,673	02/06/2025
7148785		NASHVILLE	TN		10/24/2023	7.875	707,557	0	401	0	0	0	901,500	01/22/2025
7148789		JONESBORO	AR		10/24/2023	6.999	131,886	0	148	0	0	0	188,100	01/22/2025
7148790		BRANSON	MO		10/24/2023	7.750	192,046	0	122	0	0	0	265,000	
7148791		HIAWASSEE	GA		10/24/2023	7.750	178,108	0	113	0	0	0	237,000	01/23/2025
7148794		MOSES LAKE	WA		10/24/2023	7.875	484,149	0	(36)	0	0	0	672,600	01/22/2025
7148795		VENICE	FL		10/24/2023	7.500	384,626	0	296	0	0	0	605,600	01/22/2025
7148797		PORT CHARLOTTE	FL		10/24/2023	7.625	166,859	0	119	0	0	0	235,300	01/22/2025
7148798		PITTSFIELD	MA		10/24/2023	7.500	124,358	0	98	0	0	0	210,000	01/23/2025
7148799		COLUMBUS	OH		10/24/2023	8.125	119,485	0	57	0	0	0	160,000	01/22/2025
7148800		MEMPHIS	TN		10/24/2023	7.750	142,311	0	89	0	0	0	182,200	01/22/2025
7148802		LUBBOCK	TX		10/24/2023	7.500	135,989	0	107	0	0	0	196,500	01/22/2025
7148803		YORK	PA		10/24/2023	8.250	144,217	0	67	0	0	0	205,000	
7148804		JACKSONVILLE	FL		10/24/2023	7.624	259,865	0	(37)	0	0	0	378,500	01/22/2025
7148805		HIALEAH	FL		10/24/2023	7.375	296,130	0	256	0	0	0	540,000	01/23/2025
7148806		OCEAN SHORES	WA		10/24/2023	8.750	137,508	0	0	0	0	0	340,000	10/04/2024
7148807		DACULA	GA		10/24/2023	7.750	106,085	0	3,845	0	0	0	509,684	02/06/2025
7148808		LEHIGH ACRES	FL		10/24/2023	9.125	297,224	0	314	0	0	0	391,400	02/28/2025
7148810		SUWANEE	GA		10/24/2023	7.875	93,788	0	5,515	0	0	0	482,004	02/06/2025
7148811		GILLETTE	WY		10/24/2023	9.875	237,883	0	(101)	0	0	0	412,800	02/28/2025
7148812		SHELTON	WA		10/24/2023	8.750	269,066	0	(127)	0	0	0	396,592	02/06/2025
7148814		FREEHOLD	NJ		10/24/2023	7.875	142,481	0	(58)	0	0	0	456,600	02/28/2025
7148815		MOUNT CLEMENS	MI		10/24/2023	9.250	179,609	0	(9)	0	0	0	285,580	02/06/2025
7148817		SARASOTA	FL		10/24/2023	8.500	299,572	0	(107)	0	0	0	382,950	02/06/2025
7148818		CLEVELAND	OH		10/27/2023	8.264	88,050	0	(11)	0	0	0	152,656	02/06/2025
7148820		ROUND LAKE BEACH	IL		10/27/2023	8.950	128,156	0	(42)	0	0	0	187,330	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148821		PHILADELPHIA	PA		10/27/2023	8.850	203,184	0	124	0	0	0	214,520	02/06/2025
7148822		WOODRIDGE	IL		10/27/2023	8.480	101,168	0	(13)	0	0	0	145,000	
7148823		CHICAGO	IL		10/27/2023	8.405	206,699	0	(22)	0	0	0	1,741,500	02/28/2025
7148824		PEMBERTON	NJ		10/27/2023	8.725	105,160	0	(24)	0	0	0	414,520	02/06/2025
7148826		MEMPHIS	TN		10/27/2023	9.547	116,174	0	(44)	0	0	0	151,000	02/06/2025
7148827		KANSAS CITY	MO		10/27/2023	8.875	168,468	0	(22)	0	0	0	225,000	02/06/2025
7148828		NANUET	NY		10/27/2023	8.469	445,589	0	0	0	0	0	570,000	10/09/2024
7148830		FRASER	MI		10/27/2023	8.200	189,335	0	(24)	0	0	0	240,700	01/22/2025
7148831		WILMINGTON	DE		10/27/2023	8.690	153,067	0	(21)	0	0	0	180,000	01/23/2025
7148836		CLEVELAND	OH		11/01/2023	7.810	65,761	0	(388)	0	0	0	121,260	02/06/2025
7148837		INDIANAPOLIS	IN		11/01/2023	7.578	94,720	0	9	0	0	0	150,000	02/06/2025
7148838		PITTSBURGH	PA		11/01/2023	7.843	127,472	0	12	0	0	0	297,500	02/06/2025
7148839		COLUMBUS	OH		11/01/2023	7.875	240,724	0	24	0	0	0	258,000	02/28/2025
7148840		NEW CASTLE	IN		11/01/2023	7.780	87,857	0	4	0	0	0	142,600	02/06/2025
7148841		CASA GRANDE	AZ		11/01/2023	7.921	148,961	0	6	0	0	0	212,800	02/06/2025
7148842		LOUISVILLE	KY		11/02/2023	9.000	80,333	0	(23)	0	0	0	115,000	02/06/2025
7148843		WEST CARROLLTON	OH		11/02/2023	8.375	98,285	0	(9)	0	0	0	171,360	02/06/2025
7148844		BALTIMORE	MD		11/02/2023	7.625	140,550	0	8	0	0	0	222,300	02/06/2025
7148846		MILWAUKEE	WI		11/02/2023	8.500	130,404	0	(31)	0	0	0	253,440	02/06/2025
7148847		FORT MYERS	FL		11/02/2023	8.250	129,124	0	(12)	0	0	0	160,020	02/06/2025
7148848		COLUMBUS	GA		11/02/2023	7.875	103,632	0	(6)	0	0	0	152,656	02/06/2025
7148849		CAYCE	SC		11/02/2023	8.125	116,584	0	(17)	0	0	0	172,875	02/06/2025
7148850		DETROIT	MI		11/02/2023	8.250	252,932	0	(3,481)	0	0	0	385,000	09/20/2025
7148852		JACKSON	MS		11/02/2023	8.250	112,104	0	(21)	0	0	0	132,084	02/06/2025
7148855		BALTIMORE	MD		11/02/2023	8.750	148,949	0	(20)	0	0	0	286,250	02/06/2025
7148856		GLOVERSVILLE	NY		11/02/2023	8.625	81,855	0	(20)	0	0	0	116,000	02/06/2025
7148857		BAY CITY	TX		11/02/2023	7.523	121,944	0	105	0	0	0	210,100	01/22/2025
7148858		PORTSMOUTH	VA		11/02/2023	7.548	170,651	0	25	0	0	0	215,000	01/23/2025
7148860		FLINT	MI		11/02/2023	8.098	109,454	0	58	0	0	0	111,000	01/23/2025
7148862		PITTSFIELD	MA		11/02/2023	8.910	132,594	0	3	0	0	0	178,000	01/23/2025
7148863		BALTIMORE	MD		11/02/2023	8.485	163,625	0	(41)	0	0	0	180,000	09/15/2025
7148864		DUNDALK	MD		11/02/2023	8.290	212,738	0	(49)	0	0	0	365,000	01/22/2025
7148865		KANSAS CITY	KS		11/02/2023	8.865	101,733	0	39	0	0	0	135,000	01/22/2025
7148866		DUNDALK	MD		11/02/2023	7.873	157,081	0	(5)	0	0	0	228,000	
7148867		NORTH TONAWANDA	NY		11/02/2023	8.540	97,072	0	(21)	0	0	0	104,000	01/23/2025
7148870		LOUISVILLE	KY		11/02/2023	8.532	136,090	0	(26)	0	0	0	194,000	01/23/2025
7148871		CLAY	NY		11/02/2023	8.615	114,092	0	(36)	0	0	0	156,400	01/22/2025
7148872		TRENTON	NJ		11/02/2023	8.365	89,084	0	48	0	0	0	147,900	01/22/2025
7148873		LIVERPOOL	NY		11/02/2023	7.248	97,190	0	20	0	0	0	158,600	01/22/2025
7148874		ATLANTA	GA		11/02/2023	7.965	202,784	0	153	0	0	0	275,000	01/23/2025
7148875		TOLEDO	OH		11/02/2023	8.873	94,164	0	2	0	0	0	118,000	01/22/2025
7148877		NASHVILLE	TN		11/02/2023	7.552	654,720	0	76	0	0	0	682,000	01/23/2025
7148879		BEREA	OH		11/02/2023	9.090	130,277	0	(28)	0	0	0	190,000	
7148880		CHICAGO	IL		11/02/2023	9.040	167,280	0	(36)	0	0	0	223,000	01/22/2025
7148881		ATLANTA	GA		11/02/2023	8.365	347,317	0	(35)	0	0	0	500,000	01/23/2025
7148882		CHICAGO	IL		11/02/2023	8.135	118,153	0	67	0	0	0	136,000	01/23/2025
7148883		OAK PARK	MI		11/02/2023	8.465	88,398	0	(15)	0	0	0	128,300	01/22/2025
7148884		OAK PARK	MI		11/02/2023	8.315	107,465	0	(15)	0	0	0	130,000	01/23/2025
7148885		BALTIMORE	MD		11/02/2023	8.540	83,382	0	(24)	0	0	0	155,000	09/15/2025
7148886		BALTIMORE	MD		11/02/2023	8.540	90,962	0	(26)	0	0	0	165,000	09/20/2025
7148887		SPARROWS POINT	MD		11/02/2023	8.048	291,902	0	23	0	0	0	531,000	01/23/2025
7148888		BALTIMORE	MD		11/02/2023	7.273	147,366	0	162	0	0	0	189,000	09/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148890		BRIDGETON	NJ		11/02/2023	8.390	181,580	0	(7)	0	0	0	249,500	01/22/2025
7148891		COLUMBIA	SC		11/02/2023	8.215	106,058	0	72	0	0	0	158,500	01/22/2025
7148893		CHICAGO	IL		11/02/2023	8.498	209,598	0	(51)	0	0	0	375,000	
7148896		BALTIMORE	MD		11/02/2023	8.590	156,543	0	81	0	0	0	225,250	09/13/2025
7148897		NORWICH	CT		11/02/2023	7.298	173,339	0	193	0	0	0	195,000	01/23/2025
7148898		CRESTVIEW	FL		11/02/2023	8.090	193,791	0	(25)	0	0	0	259,100	01/22/2025
7148899		BROOKLYN	NY		11/02/2023	7.973	1,416,001	0	23	0	0	0	2,162,000	01/23/2025
7148900		BROOKLYN	NY		11/02/2023	8.375	1,186,760	0	(64)	0	0	0	1,685,000	01/23/2025
7148901		BALTIMORE	MD		11/02/2023	8.915	161,851	0	(30)	0	0	0	215,000	09/13/2025
7148902		NEWPORT NEWS	VA		11/02/2023	7.273	145,722	0	33	0	0	0	217,000	
7148903		HAMPTON	VA		11/02/2023	8.123	151,893	0	(29)	0	0	0	280,000	01/23/2025
7148904		PHILADELPHIA	PA		11/02/2023	8.815	152,763	0	76	0	0	0	187,300	01/22/2025
7148905		ALTOONA	IA		11/02/2023	8.440	102,199	0	(22)	0	0	0	150,500	01/22/2025
7148906		CINCINNATI	OH		11/02/2023	9.015	282,285	0	(64)	0	0	0	380,000	01/23/2025
7148907		GREENWOOD	IN		11/02/2023	8.335	156,839	0	(22)	0	0	0	175,700	01/22/2025
7148908		BALTIMORE	MD		11/02/2023	8.090	149,567	0	(19)	0	0	0	245,200	09/14/2025
7148909		MOBILE	AL		11/02/2023	8.740	74,661	0	37	0	0	0	91,000	01/23/2025
7148910		NEW BRAUNFELS	TX		11/02/2023	7.178	133,870	0	21	0	0	0	240,600	01/22/2025
7148911		CINCINNATI	OH		11/02/2023	8.290	162,415	0	(38)	0	0	0	250,000	01/23/2025
7148912		CINCINNATI	OH		11/02/2023	8.290	178,657	0	(42)	0	0	0	261,000	01/23/2025
7148913		GEORGETOWN	DE		11/02/2023	8.673	308,786	0	(26)	0	0	0	403,700	01/22/2025
7148915		KANSAS CITY	MO		11/03/2023	8.450	148,569	0	(36)	0	0	0	150,800	02/06/2025
7148916		PHILADELPHIA	PA		11/03/2023	8.819	226,156	0	(20)	0	0	0	325,000	02/06/2025
7148918		JACKSONVILLE	FL		11/03/2023	8.715	147,235	0	(7)	0	0	0	147,420	02/06/2025
7148919		JACKSONVILLE	FL		11/03/2023	8.715	168,514	0	46	0	0	0	200,340	02/06/2025
7148920		SYRACUSE	NY		11/03/2023	8.310	103,449	0	(22)	0	0	0	165,000	02/06/2025
7148921		BINGHAMTON	NY		11/03/2023	8.150	267,715	0	(5)	0	0	0	496,070	02/06/2025
7148922		DOLTON	IL		11/03/2023	8.547	134,280	0	(35)	0	0	0	151,130	02/06/2025
7148923		FREEHOLD	NJ		11/03/2023	8.301	440,475	0	(6,239)	0	0	0	558,000	01/22/2025
7148927		NEW ROADS	LA		11/03/2023	8.990	79,886	0	(16)	0	0	0	125,970	02/06/2025
7148928		BROOKLYN	NY		11/06/2023	8.500	1,370,737	0	(287)	0	0	0	2,225,340	02/06/2025
7148929		HARTFORD	CT		11/06/2023	8.750	247,806	0	(81)	0	0	0	348,000	
7148930		NEW HAVEN	CT		11/06/2023	8.125	285,572	0	(35)	0	0	0	480,370	02/06/2025
7148931		BRIDGEPORT	CT		11/06/2023	8.375	226,136	0	(51)	0	0	0	348,040	02/06/2025
7148932		FAR ROCKAWAY	NY		11/06/2023	8.375	564,253	0	(116)	0	0	0	850,640	02/06/2025
7148933		BINGHAMTON	NY		11/06/2023	8.375	136,046	0	(35)	0	0	0	231,516	02/06/2025
7148934		BRISTOL	CT		11/06/2023	9.625	233,107	0	(80)	0	0	0	360,600	
7148935		NORTH BELLMORE	NY		11/06/2023	8.875	861,335	0	(1)	0	0	0	1,385,000	09/16/2025
7148936		WELLINGTON	FL		11/06/2023	8.500	259,045	0	(81)	0	0	0	451,010	02/06/2025
7148937		CHICAGO	IL		11/06/2023	8.500	331,237	0	(122)	0	0	0	887,500	02/28/2025
7148938		JAMAICA	NY		11/06/2023	8.875	508,019	0	203	0	0	0	957,000	01/23/2025
7148939		SAINT LOUIS	MO		11/06/2023	9.750	174,903	0	(40)	0	0	0	207,000	01/23/2025
7148940		COPIAGUE	NY		11/06/2023	8.625	278,439	0	(103)	0	0	0	591,948	02/06/2025
7148942		FRESNO	CA		11/06/2023	8.875	143,894	0	(62)	0	0	0	227,722	02/06/2025
7148943		LAKE PLACID	FL		11/06/2023	8.653	153,483	0	(41)	0	0	0	269,900	01/22/2025
7148944		KANSAS CITY	MO		11/06/2023	8.182	197,239	0	104	0	0	0	272,500	01/22/2025
7148945		PHILADELPHIA	PA		11/06/2023	9.898	242,561	0	(16)	0	0	0	324,000	01/23/2025
7148946		BALTIMORE	MD		11/06/2023	8.540	133,545	0	37	0	0	0	240,000	09/15/2025
7148947		COVINGTON	KY		11/06/2023	9.340	98,993	0	(28)	0	0	0	130,000	
7148948		AKRON	OH		11/06/2023	8.023	71,375	0	(13)	0	0	0	75,000	01/23/2025
7148949		CHARLOTTE	NC		11/06/2023	7.790	144,765	0	(21)	0	0	0	214,900	01/22/2025
7148950		BALTIMORE	MD		11/06/2023	8.090	97,091	0	(37)	0	0	0	195,000	09/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148951		LITTLE ROCK	AR		11/06/2023	8.507	84,774	0	(6)	0	0	0	122,225	01/22/2025
7148952		TEMPE	AZ		11/06/2023	8.503	586,810	0	(209)	0	0	0	737,900	01/22/2025
7148953		FAIRVIEW	NJ		11/06/2023	7.757	402,614	0	(19)	0	0	0	513,500	01/22/2025
7148954		VINELAND	NJ		11/06/2023	8.365	210,096	0	77	0	0	0	267,000	01/23/2025
7148956		HOUSTON	TX		11/06/2023	8.165	378,828	0	(96)	0	0	0	412,800	
7148957		BALTIMORE	MD		11/06/2023	8.535	126,722	0	(13)	0	0	0	135,000	09/15/2025
7148961		WILMINGTON	DE		11/06/2023	9.190	86,486	0	(2,868)	0	0	0	117,000	04/03/2025
7148962		BALTIMORE	MD		11/06/2023	8.190	150,805	0	(37)	0	0	0	247,000	09/18/2025
7148963		CHARLOTTE	NC		11/06/2023	8.265	138,484	0	83	0	0	0	183,500	01/22/2025
7148964		COLUMBUS	OH		11/06/2023	8.565	108,112	0	48	0	0	0	156,000	01/23/2025
7148965		BINGHAMTON	NY		11/06/2023	8.083	133,493	0	(18)	0	0	0	179,000	
7148967		NEW HAVEN	CT		11/06/2023	8.015	312,063	0	(30)	0	0	0	366,000	01/23/2025
7148968		KANSAS CITY	KS		11/06/2023	8.657	82,725	0	27	0	0	0	109,000	01/22/2025
7148969		BRIDGEPORT	CT		11/06/2023	8.418	112,954	0	118	0	0	0	142,600	01/23/2025
7148970		FORT EDWARD	NY		11/06/2023	9.140	152,862	0	43	0	0	0	201,000	
7148971		NASHVILLE	TN		11/06/2023	7.960	149,143	0	(21)	0	0	0	161,100	01/22/2025
7148972		BALTIMORE	MD		11/06/2023	8.215	280,564	0	(59)	0	0	0	337,500	09/14/2025
7148973		FAYETTEVILLE	NC		11/06/2023	7.323	87,422	0	19	0	0	0	117,000	01/23/2025
7148974		COLUMBUS	OH		11/06/2023	7.773	163,875	0	11	0	0	0	168,000	01/23/2025
7148975		MOBILE	AL		11/06/2023	8.552	136,946	0	(44)	0	0	0	180,000	
7148978		COLUMBUS	OH		11/06/2023	8.940	94,927	0	(22)	0	0	0	138,000	01/23/2025
7148979		CHICAGO	IL		11/06/2023	8.865	98,287	0	(40)	0	0	0	155,000	
7148980		KANSAS CITY	MO		11/06/2023	8.300	110,240	0	52	0	0	0	162,000	01/22/2025
7148981		UVALDE	TX		11/06/2023	7.560	155,037	0	24	0	0	0	219,700	01/22/2025
7148982		ELMONT	NY		11/09/2023	8.450	354,151	0	(96)	0	0	0	817,960	02/06/2025
7148984		NEWARK	NJ		11/09/2023	8.603	565,655	0	(123)	0	0	0	610,200	02/28/2025
7148985		CHICAGO	IL		11/09/2023	8.840	286,504	0	(107)	0	0	0	400,000	01/23/2025
7148987		ELIZABETHPORT	NJ		11/09/2023	8.930	349,358	0	(116)	0	0	0	671,600	02/28/2025
7148990		DETROIT	MI		11/09/2023	8.950	214,811	0	(7,673)	0	0	0	290,000	08/15/2025
7148991		HAZEL CREST	IL		11/09/2023	8.445	134,617	0	(39)	0	0	0	169,050	02/06/2025
7148992		EAST STROUDSBURG	PA		11/09/2023	8.390	389,786	0	(10,286)	0	0	0	615,000	01/23/2025
7148993		CHICAGO	IL		11/09/2023	8.530	182,781	0	75	0	0	0	260,000	02/28/2025
7148994		HAMILTON	OH		11/09/2023	8.671	82,187	0	(25)	0	0	0	100,800	02/06/2025
7148995		BALTIMORE	MD		11/09/2023	8.280	264,357	0	(59)	0	0	0	364,436	02/06/2025
7148996		AUSTIN	TX		11/10/2023	3.750	228,615	0	494	0	0	0	625,200	02/06/2025
7148997		CEDAR PARK	TX		11/10/2023	3.750	262,870	0	638	0	0	0	540,444	02/06/2025
7148998		CHANDLER	AZ		11/10/2023	3.875	334,416	0	831	0	0	0	704,400	01/22/2025
7148999		SARASOTA	FL		11/10/2023	3.875	177,316	0	502	0	0	0	313,600	03/25/2025
7149000		SARASOTA	FL		11/10/2023	3.875	109,322	0	315	0	0	0	224,200	03/25/2025
7149001		FLAGSTAFF	AZ		11/10/2023	3.875	1,021,875	0	2,104	0	0	0	2,317,140	02/06/2025
7149002		BALTIMORE	MD		11/10/2023	3.875	129,711	0	354	0	0	0	230,580	02/06/2025
7149003		OAKLAND	CA		11/10/2023	3.750	464,593	0	1,017	0	0	0	1,020,000	
7149004		OAKLAND	CA		11/10/2023	3.750	526,858	0	1,354	0	0	0	1,200,000	
7149005		PETALUMA	CA		11/10/2023	3.875	552,470	0	1,059	0	0	0	1,325,000	
7149007		AUSTIN	TX		11/10/2023	3.750	338,474	0	828	0	0	0	960,944	02/06/2025
7149008		CORNELIUS	NC		11/10/2023	3.999	225,581	0	549	0	0	0	465,129	02/06/2025
7149009		HARRISBURG	NC		11/10/2023	3.999	247,546	0	603	0	0	0	467,640	02/06/2025
7149010		SURPRISE	AZ		11/10/2023	3.875	240,557	0	493	0	0	0	466,627	02/06/2025
7149011		OAKLAND	CA		11/10/2023	3.750	378,113	0	1,577	0	0	0	1,001,700	
7149012		DANVILLE	CA		11/10/2023	3.999	912,937	0	1,720	0	0	0	2,024,176	02/06/2025
7149013		LOS ANGELES	CA		11/10/2023	3.875	690,840	0	222	0	0	0	2,363,400	02/28/2025
7149014		FORT MYERS BEACH	FL		11/10/2023	4.500	961,711	0	3,461	0	0	0	1,950,000	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149016		CHARLOTTE	NC		11/10/2023	4.000	281,951	0	783	0	0	0	618,516	02/06/2025
7149017		BALTIMORE	MD		11/10/2023	4.250	113,054	0	205	0	0	0	157,780	02/06/2025
7149018		DALLAS	TX		11/10/2023	4.500	126,672	0	22,705	0	0	0	220,000	02/06/2025
7149019		OXNARD	CA		11/10/2023	3.999	138,962	0	293	0	0	0	509,200	01/22/2025
7149021		LAKE ELSINORE	CA		11/10/2023	3.999	215,986	0	497	0	0	0	580,903	02/06/2025
7149022		LAGUNA NIGUEL	CA		11/10/2023	3.875	245,382	0	988	0	0	0	679,700	01/22/2025
7149023		BALTIMORE	MD		11/10/2023	3.750	172,551	0	392	0	0	0	335,775	02/06/2025
7149024		MOUNT PLEASANT	MI		11/10/2023	4.000	122,726	0	544	0	0	0	226,000	01/23/2025
7149025		BALTIMORE	MD		11/10/2023	3.875	107,539	0	300	0	0	0	253,920	02/06/2025
7149026		BALTIMORE	MD		11/10/2023	3.750	181,395	0	433	0	0	0	370,407	02/06/2025
7149027		WALLS	MS		11/10/2023	3.875	166,923	0	359	0	0	0	360,582	02/06/2025
7149028		WALLS	MS		11/10/2023	3.875	170,503	0	283	0	0	0	297,480	02/06/2025
7149029		VENICE	CA		11/10/2023	3.999	1,073,743	0	1,949	0	0	0	2,702,000	01/23/2025
7149030		ST CLOUD	FL		11/10/2023	3.999	234,581	0	565	0	0	0	593,315	02/06/2025
7149031		VICTORIA	TX		11/10/2023	4.000	68,454	0	188	0	0	0	130,900	02/06/2025
7149032		WASHINGTON	DC		11/10/2023	3.999	407,025	0	956	0	0	0	826,505	02/06/2025
7149033		MESA	AZ		11/10/2023	4.875	373,648	0	770	0	0	0	660,339	02/06/2025
7149034		BELEN	NM		11/10/2023	4.750	61,139	0	141	0	0	0	219,450	02/06/2025
7149037		CHERRY VALLEY	CA		11/10/2023	4.875	245,417	0	335	0	0	0	346,647	02/06/2025
7149038		JURUPA VALLEY	CA		11/10/2023	4.875	331,042	0	452	0	0	0	651,530	02/06/2025
7149039		KEY WEST	FL		11/10/2023	4.875	656,329	0	942	0	0	0	1,415,730	02/06/2025
7149041		PANAMA CITY BEACH	FL		11/10/2023	4.750	224,446	0	853	0	0	0	419,100	01/22/2025
7149042		RIVERSIDE	CA		11/10/2023	4.875	314,958	0	453	0	0	0	579,025	02/06/2025
7149043		MORENO VALLEY	CA		11/10/2023	4.875	283,462	0	407	0	0	0	578,354	02/06/2025
7149044		WRIGHTWOOD	CA		11/10/2023	4.875	207,636	0	300	0	0	0	477,877	02/06/2025
7149045		MORENO VALLEY	CA		11/10/2023	4.875	251,680	0	364	0	0	0	497,640	02/06/2025
7149046		MORENO VALLEY	CA		11/10/2023	4.875	238,608	0	343	0	0	0	531,888	02/06/2025
7149047		REDFORD	MI		11/10/2023	5.000	96,076	0	201	0	0	0	210,697	02/06/2025
7149048		MORENO VALLEY	CA		11/10/2023	4.750	328,599	0	501	0	0	0	622,390	02/06/2025
7149049		LAKE ELSINORE	CA		11/10/2023	4.750	296,052	0	451	0	0	0	557,886	02/06/2025
7149050		VICTORVILLE	CA		11/10/2023	4.750	235,966	0	360	0	0	0	471,643	02/06/2025
7149051		FONTANA	CA		11/10/2023	4.750	422,485	0	644	0	0	0	838,646	02/06/2025
7149052		FONTANA	CA		11/10/2023	4.875	386,952	0	556	0	0	0	769,176	02/06/2025
7149053		MILWAUKEE	WI		11/15/2023	8.375	115,272	0	(22)	0	0	0	333,000	
7149054		HUNTINGTON STATION	NY		11/15/2023	8.750	288,788	0	(81)	0	0	0	693,700	
7149056		ST. PETERSBURG	FL		11/15/2023	8.250	375,048	0	139	0	0	0	571,000	
7149057		SHIRLEY	NY		11/15/2023	7.750	286,453	0	(15)	0	0	0	415,000	
7149058		HUNTINGTON STATION	NY		11/15/2023	8.625	378,035	0	(90)	0	0	0	590,500	01/22/2025
7149059		WILMINGTON	DE		11/15/2023	8.375	344,822	0	(94)	0	0	0	484,000	
7149060		WEST WARWICK	RI		11/15/2023	8.375	314,064	0	24	0	0	0	426,000	01/23/2025
7149061		JACKSONVILLE	FL		11/15/2023	7.875	131,277	0	108	0	0	0	160,200	01/22/2025
7149062		COLUMBUS	OH		11/15/2023	8.125	179,924	0	(5)	0	0	0	242,000	
7149065		WEST WARWICK	RI		11/15/2023	8.375	321,868	0	26	0	0	0	452,000	01/23/2025
7149066		ST. LOUIS	MO		11/15/2023	8.250	192,909	0	18	0	0	0	260,000	01/22/2025
7149067		WEST WARWICK	RI		11/15/2023	8.375	328,694	0	25	0	0	0	503,000	01/23/2025
7149068		WILKES-BARRE	PA		11/15/2023	8.250	150,724	0	(14)	0	0	0	307,000	01/23/2025
7149069		SOMERS POINT	NJ		11/15/2023	8.250	456,203	0	351	0	0	0	542,000	01/23/2025
7149071		WOODBOURNE	NY		11/14/2023	8.500	424,338	0	(69)	0	0	0	532,000	
7149073		CLEVELAND	TX		11/14/2023	7.990	151,562	0	(6)	0	0	0	246,200	
7149074		FORKED RIVER	NJ		11/14/2023	7.750	336,779	0	(51)	0	0	0	444,000	01/22/2025
7149075		OCALA	FL		11/14/2023	7.875	144,295	0	(33)	0	0	0	491,040	02/06/2025
7149076		EAST ORANGE	NJ		11/14/2023	7.990	407,109	0	(42)	0	0	0	575,000	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149077		WATERBURY	CT		11/14/2023	9.990	268,103	0	(102)	0	0	0	361,200	02/06/2025
7149078		KISSIMMEE	FL		11/14/2023	7.990	133,739	0	148	0	0	0	650,239	02/06/2025
7149080		MOBILE	AL		11/14/2023	8.750	107,374	0	(41)	0	0	0	194,347	02/06/2025
7149081		BRONX	NY		11/14/2023	8.500	498,419	0	(173)	0	0	0	700,000	02/06/2025
7149087		YORK	PA		11/15/2023	9.000	55,316	0	(5)	0	0	0	88,000	01/23/2025
7149088		LAKEWOOD	OH		11/15/2023	8.375	246,497	0	(78)	0	0	0	299,000	01/23/2025
7149089		CLEVELAND HEIGHTS	OH		11/15/2023	8.500	356,277	0	(50)	0	0	0	476,000	01/23/2025
7149091		CLEVELAND	OH		11/15/2023	8.125	317,043	0	(86)	0	0	0	400,000	01/23/2025
7149101		BEAUMONT	TX		11/15/2023	9.250	112,357	0	(34)	0	0	0	147,000	01/22/2025
7149103		MERCERSBURG	PA		11/15/2023	9.000	226,809	0	(20)	0	0	0	285,000	01/22/2025
7149104		LEESBURG	FL		11/15/2023	8.750	432,765	0	(8,118)	0	0	0	650,000	11/18/2025
7149105		DOUGLASVILLE	GA		11/15/2023	8.500	147,167	0	(63)	0	0	0	255,600	01/22/2025
7149108		MEDFORD	MA		11/14/2023	8.592	775,944	0	(175)	0	0	0	1,023,000	01/23/2025
7149110		STAFFORD	NJ		11/14/2023	8.300	326,263	0	(109)	0	0	0	430,000	01/22/2025
7149111		HOUSTON	TX		11/14/2023	8.860	139,009	0	(61)	0	0	0	250,344	02/06/2025
7149112		GAINESVILLE	GA		11/14/2023	8.150	245,253	0	(36)	0	0	0	448,224	02/06/2025
7149113		MEMPHIS	TN		11/14/2023	8.050	328,048	0	(99)	0	0	0	442,982	02/06/2025
7149115		INDIANAPOLIS	IN		11/14/2023	8.910	255,517	0	(108)	0	0	0	410,210	02/06/2025
7149117		ABERDEEN	MD		11/14/2023	8.287	448,063	0	(153)	0	0	0	617,665	02/06/2025
7149119		WILMINGTON	DE		11/14/2023	8.364	164,469	0	47	0	0	0	231,000	01/23/2025
7149123		GREER	SC		11/15/2023	9.000	446,193	0	(136)	0	0	0	589,000	
7149124		BALTIMORE	MD		11/15/2023	8.125	119,875	0	(32)	0	0	0	170,000	02/06/2025
7149125		NORTH AUGUSTA	SC		11/15/2023	8.375	113,664	0	(48)	0	0	0	210,000	
7149126		CLINTON	SC		11/15/2023	8.250	117,907	0	(39)	0	0	0	271,700	02/06/2025
7149127		ROCKFORD	IL		11/15/2023	8.250	80,951	0	(24)	0	0	0	93,150	02/06/2025
7149128		ESSEX	MD		11/15/2023	8.375	184,320	0	(1,458)	0	0	0	217,600	02/06/2025
7149130		PHILADELPHIA	PA		11/15/2023	8.375	135,210	0	13	0	0	0	185,000	02/06/2025
7149131		INDIANAPOLIS	IN		11/15/2023	8.375	136,593	0	(47)	0	0	0	192,000	03/06/2025
7149133		AKRON	OH		11/15/2023	8.625	97,238	0	(12)	0	0	0	119,600	02/06/2025
7149134		OLATHE	KS		11/15/2023	8.500	249,172	0	(100)	0	0	0	325,000	02/06/2025
7149135		HAVELOCK	NC		11/15/2023	8.250	133,783	0	(35)	0	0	0	252,642	02/06/2025
7149136		GARY	IN		11/15/2023	8.375	95,285	0	(33)	0	0	0	131,320	02/06/2025
7149138		MONROE	NY		11/16/2023	8.073	400,026	0	(24)	0	0	0	580,700	01/22/2025
7149141		WASHINGTON	NJ		11/16/2023	9.148	287,492	0	(122)	0	0	0	301,000	01/23/2025
7149142		CHICAGO	IL		11/16/2023	8.640	183,583	0	71	0	0	0	194,000	01/23/2025
7149143		WINSTON SALEM	NC		11/16/2023	9.257	151,167	0	(38)	0	0	0	195,000	01/22/2025
7149144		KALAMAZOO	MI		11/16/2023	8.807	192,676	0	(42)	0	0	0	240,000	01/22/2025
7149145		CHICAGO	IL		11/16/2023	9.265	184,087	0	(66)	0	0	0	240,000	01/23/2025
7149148		ELWOOD	IN		11/16/2023	7.115	105,629	0	102	0	0	0	119,200	01/22/2025
7149150		DETROIT	MI		11/16/2023	9.090	113,923	0	(43)	0	0	0	167,000	01/22/2025
7149151		DETROIT	MI		11/16/2023	8.840	214,066	0	(83)	0	0	0	322,000	01/23/2025
7149152		DETROIT	MI		11/16/2023	8.840	222,208	0	(86)	0	0	0	300,000	01/23/2025
7149153		BALTIMORE	MD		11/16/2023	8.660	152,631	0	41	0	0	0	185,000	09/13/2025
7149155		LINCOLN PARK	MI		11/16/2023	8.098	106,196	0	(21)	0	0	0	176,300	01/22/2025
7149157		BROOKFIELD	IL		11/16/2023	8.515	200,023	0	(19)	0	0	0	255,000	01/23/2025
7149158		TRENTON	OH		11/16/2023	9.415	116,422	0	(30)	0	0	0	191,200	01/22/2025
7149159		WARNER ROBINS	GA		11/16/2023	8.017	204,426	0	(17)	0	0	0	333,500	01/22/2025
7149160		KALAMAZOO	MI		11/16/2023	9.290	91,302	0	(25)	0	0	0	120,000	01/23/2025
7149161		HAGERSTOWN	MD		11/16/2023	8.790	193,686	0	29	0	0	0	260,400	01/22/2025
7149162		RIVERDALE	GA		11/16/2023	8.498	256,963	0	61	0	0	0	346,500	01/22/2025
7149163		AVONDALE	MO		11/16/2023	7.860	139,138	0	(19)	0	0	0	164,200	01/22/2025
7149164		LOUISVILLE	KY		11/16/2023	8.735	134,963	0	(32)	0	0	0	193,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149165		NEW BRITAIN	CT		11/16/2023	8.132	252,821	0	136	0	0	0	363,000	01/23/2025
7149166		KANSAS CITY	MO		11/16/2023	8.258	140,106	0	64	0	0	0	210,000	01/23/2025
7149167		KNOXVILLE	TN		11/16/2023	8.782	246,397	0	(22)	0	0	0	325,000	01/22/2025
7149168		BROWNS MILLS	NJ		11/16/2023	8.923	188,682	0	(56)	0	0	0	203,000	01/23/2025
7149170		DUNDALK	MD		11/16/2023	8.910	155,683	0	50	0	0	0	218,900	01/22/2025
7149171		BALTIMORE	MD		11/16/2023	8.115	160,644	0	115	0	0	0	205,000	02/28/2025
7149172		WILKES BARRE	PA		11/16/2023	7.723	73,323	0	(2)	0	0	0	111,300	01/22/2025
7149173		DECATUR	AL		11/16/2023	8.577	137,600	0	(27)	0	0	0	173,800	01/22/2025
7149175		DELRAY BEACH	FL		11/16/2023	8.107	120,977	0	(12)	0	0	0	162,600	01/22/2025
7149176		BALTIMORE	MD		11/16/2023	8.398	163,482	0	50	0	0	0	230,000	09/16/2025
7149178		DETROIT	MI		11/17/2023	8.340	189,879	0	(42)	0	0	0	270,000	02/06/2025
7149179		LEHIGH ACRES	FL		11/17/2023	8.210	185,913	0	(27)	0	0	0	272,800	02/06/2025
7149180		ROCKY MOUNT	NC		11/17/2023	8.010	173,773	0	(38)	0	0	0	300,840	02/06/2025
7149181		PITTSBURGH	PA		11/17/2023	7.940	170,595	0	(24)	0	0	0	295,000	
7149182		COLUMBUS	OH		11/17/2023	7.950	170,746	0	(25)	0	0	0	285,440	02/06/2025
7149183		HAZEL CREST	IL		11/17/2023	7.820	161,336	0	(20)	0	0	0	282,898	02/06/2025
7149184		BALTIMORE	MD		11/17/2023	7.960	159,054	0	(10)	0	0	0	206,310	02/06/2025
7149185		OKLAHOMA CITY	OK		11/17/2023	8.290	158,626	0	(43)	0	0	0	271,400	02/28/2025
7149186		PASADENA	TX		11/17/2023	7.990	154,709	0	(20)	0	0	0	237,060	02/06/2025
7149187		DECATUR	AL		11/17/2023	8.820	152,303	0	(23)	0	0	0	230,690	02/06/2025
7149188		BOWIE	TX		11/17/2023	7.850	148,608	0	(20)	0	0	0	245,532	02/06/2025
7149189		PHILADELPHIA	PA		11/17/2023	8.930	139,813	0	(33)	0	0	0	185,000	02/06/2025
7149190		SPRINGFIELD	IL		11/17/2023	8.410	132,439	0	(12)	0	0	0	246,679	02/06/2025
7149191		WILKES-BARRE	PA		11/17/2023	7.950	129,454	0	(25)	0	0	0	189,000	02/06/2025
7149192		HUNTSVILLE	AL		11/17/2023	7.760	122,893	0	(18)	0	0	0	186,300	02/06/2025
7149193		ANDERSON	SC		11/17/2023	8.090	125,436	0	50	0	0	0	153,700	01/22/2025
7149194		MOBILE	AL		11/17/2023	7.770	111,136	0	(13)	0	0	0	203,621	02/06/2025
7149195		HIGHLAND PARK	MI		11/17/2023	8.370	112,105	0	(33)	0	0	0	112,880	02/06/2025
7149196		CLEVELAND	TN		11/17/2023	7.530	103,861	0	(10)	0	0	0	167,500	02/06/2025
7149197		CLEVELAND	OH		11/17/2023	8.170	104,982	0	(19)	0	0	0	186,480	02/06/2025
7149198		NORRISTOWN	PA		11/17/2023	8.130	104,065	0	(36)	0	0	0	152,656	02/06/2025
7149199		JACKSONVILLE	FL		11/17/2023	7.890	99,403	0	(15)	0	0	0	205,110	02/06/2025
7149200		INDIANAPOLIS	IN		11/17/2023	8.130	97,610	0	(35)	0	0	0	149,000	01/23/2025
7149202		MILWAUKEE	WI		11/17/2023	8.490	92,036	0	(28)	0	0	0	142,800	02/06/2025
7149204		HOT SPRINGS	AR		11/17/2023	7.720	71,853	0	(9)	0	0	0	85,120	02/06/2025
7149205		DENVER	CO		11/17/2023	8.200	429,880	0	(114)	0	0	0	737,800	02/28/2025
7149206		NORTH MYRTLE BEACH	SC		11/17/2023	7.850	315,001	0	(64)	0	0	0	629,328	02/06/2025
7149207		WINTER PARK	FL		11/17/2023	7.680	295,523	0	(39)	0	0	0	403,000	01/23/2025
7149208		DUNNELLON	FL		11/17/2023	7.950	296,116	0	(3,131)	0	0	0	474,100	01/22/2025
7149209		SAINT PETERSBURG	FL		11/17/2023	8.440	284,784	0	(104)	0	0	0	308,300	01/22/2025
7149210		LOGAN TOWNSHIP	NJ		11/17/2023	8.350	276,855	0	(30)	0	0	0	402,155	02/06/2025
7149211		CUMMING	GA		11/17/2023	8.000	265,752	0	(64)	0	0	0	486,756	02/06/2025
7149212		CALIFORNIA	MD		11/17/2023	8.440	254,358	0	(78)	0	0	0	402,220	02/06/2025
7149213		TRAVERSE CITY	MI		11/17/2023	8.100	249,518	0	(82)	0	0	0	429,015	02/06/2025
7149214		CONCORD	NC		11/17/2023	8.120	237,564	0	(32)	0	0	0	343,520	02/06/2025
7149216		LAWRENCEVILLE	GA		11/17/2023	8.020	232,725	0	(41)	0	0	0	313,264	02/06/2025
7149218		ROCKY MOUNT	NC		11/17/2023	8.060	214,724	0	(39)	0	0	0	329,616	02/06/2025
7149220		SALISBURY	NC		11/17/2023	7.880	190,244	0	(25)	0	0	0	390,880	02/06/2025
7149221		ATLANTA	GA		11/20/2023	7.990	151,182	0	73	0	0	0	270,032	02/06/2025
7149223		TUCSON	AZ		11/20/2023	7.990	264,264	0	(54)	0	0	0	361,600	01/22/2025
7149224		LITTLE ROCK	AR		11/20/2023	8.875	110,958	0	(49)	0	0	0	179,604	02/06/2025
7149226		MONROE	NJ		11/20/2023	8.125	372,772	0	(46)	0	0	0	735,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149228		AMARILLO	TX		11/20/2023	8.250	126,854	0	(45)	0	0	0	299,641	02/06/2025
7149229		SAINT CLOUD	FL		11/20/2023	7.990	351,180	0	(71)	0	0	0	765,000	01/23/2025
7149230		OCALA	FL		11/20/2023	7.990	210,281	0	94	0	0	0	273,500	
7149233		FORT PIERCE	FL		11/20/2023	8.500	102,226	0	(40)	0	0	0	154,500	01/23/2025
7149234		LOS ANGELES	CA		11/20/2023	7.990	492,692	0	(117)	0	0	0	1,137,100	02/28/2025
7149235		CORTLAND	NY		11/20/2023	9.125	127,441	0	(47)	0	0	0	188,900	01/22/2025
7149236		YOUNGSVILLE	LA		11/20/2023	8.875	199,444	0	(77)	0	0	0	233,744	02/06/2025
7149237		PISMO BEACH	CA		11/21/2023	2.875	192,652	0	666	0	0	0	1,114,700	01/22/2025
7149239		MADERA	CA		11/21/2023	2.990	141,824	0	829	0	0	0	504,300	01/22/2025
7149240		BROOKLYN	NY		11/21/2023	2.875	602,653	0	1,935	0	0	0	1,336,000	01/23/2025
7149241		MEMPHIS	TN		11/21/2023	3.250	94,980	0	543	0	0	0	173,900	01/22/2025
7149243		SALT LAKE CITY	UT		11/21/2023	3.375	280,095	0	1,617	0	0	0	715,600	01/22/2025
7149244		FLUSHING	NY		11/21/2023	3.125	618,623	0	2,027	0	0	0	1,492,000	01/23/2025
7149245		MADERA	CA		11/21/2023	3.375	230,858	0	1,281	0	0	0	439,000	01/22/2025
7149246		WEST HILLS	CA		11/21/2023	3.375	451,846	0	1,398	0	0	0	980,500	01/22/2025
7149247		MCKINNEY	TX		11/21/2023	3.250	261,381	0	1,467	0	0	0	620,700	01/22/2025
7149248		AUSTIN	TX		11/21/2023	3.500	361,103	0	1,967	0	0	0	710,900	01/22/2025
7149250		WHITE CITY	OR		11/21/2023	2.750	66,121	0	223	0	0	0	323,200	01/22/2025
7149252		SUFFERN	NY		11/21/2023	3.250	236,018	0	1,309	0	0	0	881,000	01/23/2025
7149253		CLEMSON	SC		11/21/2023	3.250	80,452	0	460	0	0	0	217,400	
7149254		FLUSHING	NY		11/21/2023	3.250	728,191	0	4,077	0	0	0	2,069,000	01/23/2025
7149255		MCCALL	ID		11/21/2023	3.375	524,366	0	1,850	0	0	0	880,000	01/23/2025
7149256		BRONX	NY		11/21/2023	3.375	454,015	0	2,517	0	0	0	871,000	
7149257		SPRING VALLEY	NY		11/21/2023	3.375	224,144	0	706	0	0	0	853,500	01/22/2025
7149258		LOS ANGELES	CA		11/21/2023	2.875	446,235	0	1,420	0	0	0	1,075,000	
7149259		AUSTIN	TX		11/21/2023	3.500	425,295	0	2,494	0	0	0	822,500	01/22/2025
7149260		CHICAGO	IL		11/21/2023	3.375	387,087	0	1,173	0	0	0	876,000	
7149261		PHILADELPHIA	PA		11/21/2023	3.250	68,299	0	377	0	0	0	190,000	01/23/2025
7149262		ANTELOPE	CA		11/21/2023	3.750	252,592	0	1,303	0	0	0	513,600	01/22/2025
7149263		ELDORADO HILLS	CA		11/21/2023	3.125	534,388	0	1,629	0	0	0	1,291,500	01/22/2025
7149265		LONG BEACH	CA		11/21/2023	3.125	207,019	0	1,168	0	0	0	918,000	01/22/2025
7149266		SAN DIEGO	CA		11/21/2023	3.490	343,432	0	1,809	0	0	0	645,000	
7149267		LUVERNE	MN		11/21/2023	3.250	104,444	0	586	0	0	0	538,900	01/22/2025
7149268		GLENDALE	CA		11/21/2023	3.490	242,566	0	1,267	0	0	0	630,002	
7149269		DUBLIN	OH		11/21/2023	3.625	154,459	0	463	0	0	0	317,700	01/22/2025
7149270		FAIRFIELD	CA		11/21/2023	3.250	494,359	0	1,047	0	0	0	1,236,000	01/23/2025
7149271		FLUSHING	NY		11/21/2023	3.375	645,432	0	3,369	0	0	0	1,501,000	01/23/2025
7149272		SAN ANTONIO	TX		11/21/2023	3.750	118,317	0	599	0	0	0	253,100	01/22/2025
7149273		LOS ANGELES	CA		11/21/2023	3.125	250,081	0	770	0	0	0	1,548,000	01/23/2025
7149274		ROSEMEAD	CA		11/21/2023	3.625	388,367	0	1,139	0	0	0	940,000	
7149275		KING WILLIAM	VA		11/21/2023	3.312	113,620	0	618	0	0	0	420,000	01/23/2025
7149276		SEATTLE	WA		11/21/2023	3.250	215,125	0	1,177	0	0	0	773,500	01/22/2025
7149277		MONSEY	NY		11/21/2023	3.500	543,846	0	2,770	0	0	0	1,574,700	01/22/2025
7149278		SANTA MONICA	CA		11/21/2023	3.375	209,480	0	622	0	0	0	613,100	01/22/2025
7149279		OCEANSIDE	NY		11/21/2023	3.500	180,084	0	511	0	0	0	666,500	01/22/2025
7149280		MADISON	AL		11/21/2023	3.250	144,564	0	778	0	0	0	380,000	01/22/2025
7149281		BELL GARDENS	CA		11/21/2023	3.875	393,521	0	971	0	0	0	779,000	01/23/2025
7149282		ANN ARBOR	MI		11/21/2023	3.750	561,658	0	1,560	0	0	0	973,000	01/23/2025
7149283		MARTINEZ	CA		11/21/2023	3.750	386,397	0	3,984	0	0	0	1,075,000	01/23/2025
7149284		NORTH CANTON	OH		11/21/2023	3.500	112,359	0	249	0	0	0	338,000	01/23/2025
7149285		SAN FRANCISCO	CA		11/21/2023	3.500	227,365	0	664	0	0	0	3,256,500	
7149286		LOS ANGELES	CA		11/21/2023	3.500	369,699	0	1,956	0	0	0	2,139,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149287		HOUSTON	TX		11/21/2023	3.750	132,805	0	380	0	0	0	313,500	01/22/2025
7149289		OSWEGO	IL		11/21/2023	3.250	107,603	0	319	0	0	0	322,700	01/22/2025
7149290		WHITESTONE	NY		11/21/2023	3.250	736,311	0	5,547	0	0	0	1,873,000	01/23/2025
7149291		SUGAR LAND	TX		11/21/2023	3.750	179,348	0	495	0	0	0	357,600	01/22/2025
7149292		FORT COLLINS	CO		11/21/2023	3.750	130,952	0	367	0	0	0	261,200	01/22/2025
7149293		WALDWICK	NJ		11/21/2023	3.375	177,728	0	520	0	0	0	607,700	01/22/2025
7149294		SEATTLE	WA		11/21/2023	3.437	191,672	0	1,004	0	0	0	701,800	01/22/2025
7149295		OMAHA	NE		11/21/2023	3.450	47,063	0	136	0	0	0	207,100	01/22/2025
7149296		NORWALK	CT		11/21/2023	4.125	132,031	0	619	0	0	0	347,600	
7149297		ORANGE BEACH	AL		11/21/2023	3.375	500,435	0	2,503	0	0	0	1,786,100	01/22/2025
7149298		KANSAS CITY	MO		11/21/2023	3.625	180,567	0	511	0	0	0	420,000	01/23/2025
7149299		AUBURN	WA		11/21/2023	3.750	580,709	0	1,573	0	0	0	1,237,400	
7149300		LANCASTER	CA		11/21/2023	4.000	179,327	0	473	0	0	0	381,600	01/22/2025
7149301		OSAGE BEACH	MO		11/21/2023	3.990	132,884	0	810	0	0	0	340,800	
7149302		LOS ANGELES	CA		11/21/2023	3.500	1,094,256	0	3,004	0	0	0	6,014,000	01/23/2025
7149304		SAN JOSE	CA		11/21/2023	3.875	771,547	0	3,684	0	0	0	1,797,900	01/22/2025
7149305		LOS ANGELES	CA		11/21/2023	3.875	488,932	0	1,418	0	0	0	812,500	
7149306		ALHAMBRA	CA		11/21/2023	3.625	693,210	0	1,871	0	0	0	1,656,700	01/22/2025
7149307		SEATTLE	WA		11/21/2023	3.500	994,259	0	4,923	0	0	0	1,921,300	01/22/2025
7149309		CHICAGO	IL		11/21/2023	3.625	690,087	0	1,857	0	0	0	1,946,700	
7149310		LOS ANGELES	CA		11/21/2023	3.750	977,600	0	2,601	0	0	0	1,910,000	01/23/2025
7149311		SOMERSET	NJ		11/21/2023	3.875	145,516	0	714	0	0	0	581,800	01/22/2025
7149312		NEW ORLEANS	LA		11/21/2023	4.125	74,458	0	352	0	0	0	147,400	
7149313		PISMO BEACH	CA		11/21/2023	3.875	228,732	0	597	0	0	0	1,375,027	
7149314		WHITEFISH	MT		11/21/2023	3.750	1,447,854	0	6,817	0	0	0	1,950,800	
7149315		MINNEAPOLIS	MN		11/21/2023	3.875	280,303	0	1,326	0	0	0	637,000	01/23/2025
7149316		PORTLAND	OR		11/21/2023	3.900	135,830	0	665	0	0	0	454,800	01/22/2025
7149317		AUSTELL	GA		11/21/2023	3.500	76,143	0	210	0	0	0	236,300	01/22/2025
7149318		MANALAPAN	NJ		11/21/2023	3.500	70,469	0	196	0	0	0	213,100	01/22/2025
7149319		LOS ANGELES	CA		11/21/2023	3.250	350,504	0	1,871	0	0	0	1,890,000	01/22/2025
7149320		BAYSIDE	NY		11/21/2023	3.625	556,188	0	1,451	0	0	0	1,679,000	01/23/2025
7149321		BRADENTON BEACH	FL		11/21/2023	3.625	1,310,961	0	6,198	0	0	0	3,008,200	01/23/2025
7149323		VISTA	CA		11/21/2023	3.490	650,747	0	3,164	0	0	0	1,875,100	01/22/2025
7149324		LAFAYETTE	CA		11/21/2023	3.500	572,636	0	1,507	0	0	0	1,460,000	01/23/2025
7149325		MIAMI	FL		11/21/2023	3.990	269,241	0	710	0	0	0	866,000	01/23/2025
7149327		CHATHAM	MA		11/21/2023	3.750	674,469	0	3,187	0	0	0	1,576,100	01/22/2025
7149328		INDIO	CA		11/21/2023	3.875	939,892	0	4,359	0	0	0	1,710,100	01/22/2025
7149330		WEST COVINA	CA		11/21/2023	4.000	826,362	0	3,804	0	0	0	1,595,400	01/22/2025
7149331		IRVINE	CA		11/21/2023	4.250	747,236	0	3,277	0	0	0	1,676,800	01/22/2025
7149332		NUTRIOSO	AZ		11/21/2023	3.625	107,519	0	328	0	0	0	256,000	
7149333		BROOKLYN	NY		11/21/2023	3.750	359,353	0	2,000	0	0	0	969,000	01/23/2025
7149334		SAINT GEORGE ISLAND	FL		11/21/2023	3.875	1,010,153	0	2,540	0	0	0	3,256,400	01/22/2025
7149335		SACRAMENTO	CA		11/21/2023	3.875	809,787	0	3,702	0	0	0	2,497,500	
7149336		NORTH WILDWOOD	NJ		11/21/2023	3.990	279,740	0	1,336	0	0	0	694,000	01/22/2025
7149337		PORTLAND	OR		11/21/2023	3.990	215,689	0	557	0	0	0	447,600	01/22/2025
7149338		FLUSHING	NY		11/21/2023	3.750	392,318	0	2,038	0	0	0	968,000	01/23/2025
7149339		BRAWLEY	CA		11/21/2023	4.250	236,586	0	579	0	0	0	544,258	02/06/2025
7149340		LOS ANGELES	CA		11/21/2023	4.125	273,251	0	830	0	0	0	872,500	
7149341		BERKELEY	CA		11/21/2023	4.000	1,133,137	0	5,011	0	0	0	4,026,000	01/23/2025
7149342		ONTARIO	CA		11/21/2023	3.875	84,906	0	129	0	0	0	517,000	
7149343		ROANOKE	VA		11/21/2023	4.125	62,970	0	263	0	0	0	307,900	01/22/2025
7149344		NORTH MYRTLE BEACH	SC		11/21/2023	3.750	566,721	0	2,605	0	0	0	1,710,700	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149346		SAUSALITO	CA		11/21/2023	3.750	801,580	0	459	0	0	0	3,076,000	01/23/2025
7149347		AUBURN	ME		11/21/2023	4.250	116,707	0	333	0	0	0	365,000	01/23/2025
7149348		MIAMI	FL		11/21/2023	4.250	504,203	0	2,158	0	0	0	1,194,600	01/22/2025
7149349		LYNN	MA		11/21/2023	4.500	227,931	0	556	0	0	0	3,631,500	
7149350		PORTER RANCH	CA		11/21/2023	4.125	969,922	0	2,339	0	0	0	1,943,600	01/22/2025
7149351		ISLE OF PALMS	SC		11/21/2023	4.375	613,809	0	2,564	0	0	0	1,757,300	01/22/2025
7149352		SALT LAKE CITY	UT		11/21/2023	4.000	536,963	0	2,402	0	0	0	741,800	01/22/2025
7149353		BURNSVILLE	NC		11/21/2023	3.875	530,991	0	2,379	0	0	0	1,417,000	01/23/2025
7149354		BETHESDA	MD		11/21/2023	3.750	694,584	0	3,160	0	0	0	2,433,900	01/22/2025
7149355		SEATTLE	WA		11/21/2023	4.500	848,514	0	3,189	0	0	0	1,756,300	01/22/2025
7149356		SANTA CLARA	CA		11/21/2023	4.500	977,607	0	2,235	0	0	0	1,667,000	01/23/2025
7149357		AUSTELL	GA		11/21/2023	3.750	86,204	0	217	0	0	0	232,900	01/22/2025
7149358		AUSTELL	GA		11/21/2023	3.750	85,769	0	216	0	0	0	252,400	01/22/2025
7149359		NASHVILLE	TN		11/21/2023	3.750	55,184	0	126	0	0	0	315,000	01/22/2025
7149360		EMPORIA	VA		11/21/2023	4.250	34,026	0	84	0	0	0	123,000	01/23/2025
7149361		IMPERIAL	CA		11/21/2023	4.250	152,744	0	358	0	0	0	353,900	
7149362		RICHMOND HILL	GA		11/21/2023	4.000	81,498	0	370	0	0	0	193,700	01/22/2025
7149363		PORTLAND	OR		11/21/2023	3.900	108,411	0	599	0	0	0	408,300	01/22/2025
7149365		LORIS	SC		11/21/2023	4.125	92,519	0	429	0	0	0	250,100	01/22/2025
7149366		CYPRESS	CA		11/21/2023	4.625	686,139	0	1,601	0	0	0	1,135,000	
7149367		ROSEMARY BEACH	FL		11/21/2023	4.750	625,850	0	2,848	0	0	0	1,196,000	
7149368		AUSTELL	GA		11/21/2023	3.990	58,842	0	141	0	0	0	203,000	01/23/2025
7149369		RALEIGH	NC		11/21/2023	4.500	210,234	0	798	0	0	0	389,800	01/22/2025
7149370		RENTON	WA		11/21/2023	4.000	859,851	0	1,974	0	0	0	1,499,000	
7149371		BROOKLYN	NY		11/21/2023	4.125	656,483	0	1,675	0	0	0	1,568,000	01/23/2025
7149372		RALEIGH	NC		11/21/2023	4.250	212,615	0	827	0	0	0	389,800	01/22/2025
7149373		MANHATTAN BEACH	CA		11/21/2023	4.125	2,045,553	0	4,651	0	0	0	5,845,000	01/23/2025
7149376		PARK CITY	UT		11/21/2023	4.500	1,174,117	0	2,404	0	0	0	3,051,100	
7149377		MIRAMAR BEACH	FL		11/21/2023	4.375	484,112	0	1,188	0	0	0	1,190,900	01/22/2025
7149378		SAN FRANCISCO	CA		11/21/2023	4.750	1,574,336	0	3,204	0	0	0	2,346,400	01/22/2025
7149379		BIG BEAR LAKE	CA		11/21/2023	4.500	606,202	0	2,324	0	0	0	1,098,500	01/22/2025
7149380		SEVIERVILLE	TN		11/21/2023	4.375	922,388	0	3,584	0	0	0	1,675,000	01/23/2025
7149381		WASHINGTON	DC		11/21/2023	4.500	574,466	0	2,945	0	0	0	1,178,200	01/23/2025
7149382		PHILADELPHIA	PA		11/21/2023	4.250	70,808	0	173	0	0	0	187,000	01/23/2025
7149383		THEODORE	AL		11/21/2023	4.250	96,076	0	406	0	0	0	176,000	01/23/2025
7149384		POMPANO BEACH	FL		11/21/2023	5.125	677,026	0	1,515	0	0	0	1,221,800	01/22/2025
7149385		SONOMA	CA		11/21/2023	4.375	374,670	0	842	0	0	0	1,123,100	01/22/2025
7149387		TEMPLE	TX		11/21/2023	3.000	59,799	0	829	0	0	0	328,200	01/22/2025
7149388		WEST UNIVERSITY PLACE	TX		11/21/2023	3.875	533,963	0	2,518	0	0	0	1,667,000	01/22/2025
7149389		WINNETKA	IL		11/21/2023	4.625	547,479	0	1,086	0	0	0	1,598,000	01/23/2025
7149392		RALEIGH	NC		11/21/2023	4.750	238,529	0	809	0	0	0	395,100	01/22/2025
7149395		RALEIGH	NC		11/21/2023	4.875	232,583	0	758	0	0	0	385,600	01/22/2025
7149396		NEW ORLEANS	LA		11/21/2023	4.750	204,092	0	774	0	0	0	424,000	01/23/2025
7149397		ALAMO	CA		11/21/2023	4.625	537,807	0	966	0	0	0	2,006,400	01/22/2025
7149398		LEHIGH ACRES	FL		11/21/2023	4.750	139,880	0	263	0	0	0	300,600	
7149399		JERSEY CITY	NJ		11/21/2023	4.990	272,579	0	734	0	0	0	810,000	01/23/2025
7149400		COLUMBUS	GA		11/21/2023	4.750	49,467	0	42	0	0	0	110,000	01/22/2025
7149401		INLET BEACH	FL		11/21/2023	5.125	906,850	0	2,012	0	0	0	2,736,800	
7149403		BROOKLYN	NY		11/21/2023	4.875	1,628,337	0	2,817	0	0	0	4,147,000	01/23/2025
7149404		FLAGLER BEACH	FL		11/21/2023	4.875	374,757	0	660	0	0	0	1,358,000	01/23/2025
7149405		SAN CLEMENTE	CA		11/21/2023	5.000	1,629,938	0	5,399	0	0	0	3,345,900	01/22/2025
7149406		LAS VEGAS	NV		11/21/2023	4.875	160,809	0	360	0	0	0	414,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149407		GARNER	NC		11/21/2023	5.125	283,874	0	428	0	0	0	515,200	01/22/2025
7149409		TRUCKEE	CA		11/21/2023	5.250	710,957	0	2,124	0	0	0	1,457,700	01/22/2025
7149410		JERSEY CITY	NJ		11/21/2023	4.990	248,709	0	442	0	0	0	414,000	01/22/2025
7149411		ST GEORGE ISLAND	FL		11/21/2023	5.250	1,679,784	0	4,875	0	0	0	3,143,300	01/22/2025
7149412		RALEIGH	NC		11/21/2023	5.500	246,334	0	339	0	0	0	403,700	01/22/2025
7149413		NORFOLK	VA		11/21/2023	5.250	69,663	0	108	0	0	0	158,200	01/22/2025
7149414		LOS ANGELES	CA		11/21/2023	5.500	1,292,764	0	1,829	0	0	0	2,243,300	
7149415		TEMPLE	TX		11/21/2023	5.500	250,719	0	340	0	0	0	429,500	01/22/2025
7149416		EL DORADO HILLS	CA		11/21/2023	5.250	680,290	0	534	0	0	0	1,366,900	01/22/2025
7149417		MARATHON	FL		11/21/2023	5.500	687,435	0	1,812	0	0	0	1,462,000	01/22/2025
7149418		GARNER	NC		11/21/2023	5.375	271,962	0	713	0	0	0	482,900	01/22/2025
7149419		OCEAN ISLE BEACH	NC		11/21/2023	5.375	680,291	0	987	0	0	0	1,594,900	01/22/2025
7149420		JUPITER	FL		11/21/2023	5.500	660,590	0	912	0	0	0	1,654,800	01/22/2025
7149421		RALEIGH	NC		11/21/2023	5.500	136,889	0	3,469	0	0	0	461,300	01/22/2025
7149422		GARNER	NC		11/21/2023	5.500	199,872	0	489	0	0	0	389,100	01/22/2025
7149423		VIRGINIA BEACH	VA		11/21/2023	5.500	983,390	0	3,589	0	0	0	1,854,300	01/22/2025
7149424		NEW BRAUNFELS	TX		11/21/2023	5.500	776,162	0	1,932	0	0	0	1,263,500	01/22/2025
7149425		BALTIMORE	MD		11/27/2023	8.540	165,619	0	(52)	0	0	0	225,000	09/20/2025
7149426		BALTIMORE	MD		11/27/2023	8.540	165,619	0	(52)	0	0	0	170,000	09/20/2025
7149427		MASSILLON	OH		11/27/2023	8.990	87,374	0	15	0	0	0	142,000	01/23/2025
7149428		WILMINGTON	DE		11/27/2023	9.065	153,097	0	34	0	0	0	200,000	
7149429		EUCLID	OH		11/27/2023	8.898	96,674	0	(37)	0	0	0	128,000	01/23/2025
7149430		CLEVELAND	OH		11/27/2023	8.665	114,857	0	(39)	0	0	0	190,800	01/22/2025
7149431		SAINT LOUIS	MO		11/27/2023	8.482	103,488	0	(12)	0	0	0	132,000	01/22/2025
7149432		SPRINGFIELD	OH		11/27/2023	8.810	99,978	0	(35)	0	0	0	140,000	
7149433		COLUMBIA	SC		11/27/2023	8.465	118,630	0	38	0	0	0	129,000	01/23/2025
7149434		COLUMBIA	SC		11/27/2023	8.465	95,311	0	24	0	0	0	190,500	01/22/2025
7149435		KANSAS CITY	MO		11/27/2023	8.582	169,035	0	59	0	0	0	287,100	01/22/2025
7149436		DAYTON	OH		11/27/2023	7.898	143,458	0	(21)	0	0	0	159,500	01/22/2025
7149437		ELKTON	MD		11/27/2023	9.057	202,591	0	(54)	0	0	0	242,600	01/22/2025
7149438		BURLINGTON	NC		11/27/2023	7.765	119,925	0	67	0	0	0	176,400	01/22/2025
7149440		FROSTBURG	MD		11/27/2023	9.190	89,843	0	(30)	0	0	0	93,200	01/22/2025
7149441		FORT WORTH	TX		11/27/2023	8.415	174,161	0	(51)	0	0	0	305,800	01/22/2025
7149442		BALTIMORE	MD		11/27/2023	8.125	151,675	0	(12)	0	0	0	217,500	09/13/2025
7149443		COLUMBUS	OH		11/27/2023	8.665	146,722	0	(36)	0	0	0	190,000	01/22/2025
7149444		MONTGOMERY	AL		11/27/2023	8.900	103,590	0	(27)	0	0	0	136,200	01/22/2025
7149446		ATLANTA	GA		11/27/2023	8.640	322,563	0	(120)	0	0	0	698,100	01/22/2025
7149448		CLEVELAND	OH		11/27/2023	7.648	86,857	0	(2)	0	0	0	112,600	01/22/2025
7149449		BRAZORIA	TX		11/27/2023	8.310	116,489	0	(36)	0	0	0	186,100	01/22/2025
7149450		WATERBURY	CT		11/27/2023	8.615	166,294	0	(72)	0	0	0	227,500	01/23/2025
7149451		NORTH FORT MYERS	FL		11/27/2023	8.582	168,723	0	(69)	0	0	0	268,000	01/23/2025
7149452		BALTIMORE	MD		11/27/2023	8.057	162,952	0	(25)	0	0	0	256,000	09/13/2025
7149453		MILWAUKEE	WI		11/27/2023	8.232	71,893	0	(12)	0	0	0	124,000	01/23/2025
7149454		SAINT LOUIS	MO		11/27/2023	8.482	103,488	0	(12)	0	0	0	135,000	01/22/2025
7149456		BALTIMORE	MD		11/27/2023	8.540	165,619	0	(52)	0	0	0	225,000	09/20/2025
7149457		BALTIMORE	MD		11/27/2023	8.274	197,141	0	(37)	0	0	0	235,500	02/28/2025
7149458		PROVIDENCE	RI		11/27/2023	8.540	352,917	0	(99)	0	0	0	466,000	01/23/2025
7149459		NORTH CHICAGO	IL		11/27/2023	8.986	213,648	0	0	0	0	0	260,000	10/15/2024
7149460		POLAND	OH		11/27/2023	8.460	118,513	0	(20)	0	0	0	218,420	02/06/2025
7149461		POLAND	OH		11/27/2023	8.650	107,094	0	(17)	0	0	0	202,500	02/06/2025
7149463		MUSKEGON	MI		11/27/2023	8.550	83,109	0	(33)	0	0	0	141,110	02/06/2025
7149464		TROY	NY		11/27/2023	9.137	165,719	0	(43)	0	0	0	254,800	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149465		WASHINGTONVILLE	NY		11/27/2023	8.410	447,691	0	(114)	0	0	0	634,000	
7149466		CAPE CORAL	FL		11/27/2023	8.710	257,038	0	(268)	0	0	0	316,200	02/06/2025
7149467		GULFPORT	MS		11/27/2023	8.240	153,901	0	(3,821)	0	0	0	235,000	03/04/2025
7149468		GULFPORT	MS		11/27/2023	8.064	209,087	0	0	0	0	0	315,600	06/20/2025
7149471		BOWIE	TX		11/27/2023	8.125	138,116	0	(34)	0	0	0	245,000	02/06/2025
7149473		BALTIMORE	MD		11/27/2023	8.125	251,018	0	18	0	0	0	290,000	10/27/2025
7149474		BALTIMORE	MD		11/27/2023	8.000	166,576	0	(23)	0	0	0	255,185	02/06/2025
7149475		ATHENS	TX		11/27/2023	8.125	131,125	0	(38)	0	0	0	408,240	02/06/2025
7149476		HENRICO	VA		11/27/2023	8.250	153,190	0	(48)	0	0	0	233,632	02/06/2025
7149478		YORK	PA		11/27/2023	8.750	122,594	0	(12)	0	0	0	198,592	02/06/2025
7149479		AMHERST	NY		11/27/2023	8.250	154,767	0	(37)	0	0	0	270,500	01/22/2025
7149480		CHESTER	PA		11/28/2023	8.375	105,673	0	(2)	0	0	0	108,000	01/23/2025
7149481		NEWARK	NJ		11/28/2023	9.250	451,959	0	106	0	0	0	555,000	
7149482		BURKBURNETT	TX		11/28/2023	8.375	104,986	0	55	0	0	0	124,300	01/22/2025
7149483		BATAVIA	IL		11/28/2023	8.250	296,803	0	111	0	0	0	296,900	01/22/2025
7149484		IRVINGTON	NJ		11/28/2023	8.500	411,079	0	(59)	0	0	0	550,000	01/23/2025
7149487		COLUMBUS	OH		11/28/2023	8.500	258,216	0	408	0	0	0	350,000	
7149488		MASTIC	NY		11/28/2023	8.500	341,433	0	195	0	0	0	468,300	01/22/2025
7149491		ROSELLE	NJ		11/28/2023	8.750	551,725	0	190	0	0	0	660,000	01/23/2025
7149492		CAMDEN	NJ		11/28/2023	8.500	126,255	0	54	0	0	0	168,000	01/23/2025
7149493		LAWTON	OK		11/28/2023	9.000	94,587	0	32	0	0	0	125,000	01/22/2025
7149494		SATELLITE BEACH	FL		11/28/2023	8.500	126,537	0	25	0	0	0	200,100	
7149495		MIDLAND	MI		11/28/2023	8.625	108,163	0	55	0	0	0	131,000	01/23/2025
7149496		LUZERNE	PA		11/28/2023	8.625	147,143	0	76	0	0	0	197,600	
7149498		XENIA	OH		11/28/2023	9.125	96,985	0	31	0	0	0	128,000	
7149499		CHARLOTTE	NC		11/28/2023	8.625	134,685	0	21	0	0	0	230,000	01/23/2025
7149500		PALM BAY	FL		11/28/2023	8.500	321,114	0	74	0	0	0	445,200	01/23/2025
7149501		CHATTANOOGA	TN		11/28/2023	9.000	124,504	0	48	0	0	0	143,000	01/23/2025
7149502		CHARLOTTE	NC		11/28/2023	8.625	163,459	0	(61)	0	0	0	170,100	01/22/2025
7149503		SUGAR NOTCH	PA		11/28/2023	8.625	112,272	0	18	0	0	0	268,000	
7149504		REIDSVILLE	NC		11/28/2023	8.250	86,369	0	30	0	0	0	160,500	01/22/2025
7149505		CREST HILL	IL		11/28/2023	9.625	92,867	0	3	0	0	0	127,100	01/22/2025
7149506		BROWNSVILLE	TX		11/28/2023	8.500	121,909	0	32	0	0	0	191,200	01/22/2025
7149508		SICKLERVILLE	NJ		11/28/2023	9.000	85,244	0	162	0	0	0	108,200	01/22/2025
7149510		VARIOUS	TX		11/27/2023	6.810	11,075,218	0	(12,568)	0	0	0	17,870,500	12/21/2024
7149511		BEDFORD	OH		11/28/2023	9.440	82,644	0	12	0	0	0	85,000	01/23/2025
7149512		JACKSONVILLE	FL		11/28/2023	8.248	104,274	0	(37)	0	0	0	171,000	01/22/2025
7149513		WATERBURY	CT		11/28/2023	8.615	169,055	0	(77)	0	0	0	254,000	01/23/2025
7149514		PHOENIX	AZ		11/28/2023	8.157	152,119	0	(51)	0	0	0	324,900	01/22/2025
7149516		LYNN	MA		11/28/2023	7.507	246,761	0	(18)	0	0	0	377,000	
7149517		ERIE	PA		11/28/2023	9.100	116,559	0	(41)	0	0	0	138,000	
7149518		LORAIN	OH		11/28/2023	8.852	78,873	0	(31)	0	0	0	131,000	01/23/2025
7149519		LORAIN	OH		11/28/2023	8.977	82,490	0	(32)	0	0	0	140,200	
7149520		HOUSTON	TX		11/28/2023	8.515	87,479	0	(9)	0	0	0	164,600	01/22/2025
7149522		LYONS	NY		11/28/2023	9.165	109,911	0	(41)	0	0	0	150,000	01/22/2025
7149523		BALTIMORE	MD		11/28/2023	8.560	431,032	0	(137)	0	0	0	950,000	09/12/2025
7149524		ERIE	PA		11/28/2023	9.850	74,812	0	29	0	0	0	119,200	01/22/2025
7149526		SOUTH EUCLID	OH		11/28/2023	8.815	106,012	0	(39)	0	0	0	151,900	01/22/2025
7149527		FLORISSANT	MO		11/28/2023	8.960	165,288	0	(57)	0	0	0	169,500	01/22/2025
7149528		PORT RICHEY	FL		11/28/2023	8.315	158,273	0	(45)	0	0	0	246,600	01/22/2025
7149529		BALTIMORE	MD		11/28/2023	8.735	261,858	0	85	0	0	0	345,000	09/13/2025
7149530		CINCINNATI	OH		11/28/2023	7.757	174,820	0	(19)	0	0	0	314,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149531		PEARL	MS		11/28/2023	9.065	177,285	0	(65)	0	0	0	229,000	01/23/2025
7149533		WARNER ROBINS	GA		11/28/2023	8.715	93,279	0	(42)	0	0	0	144,200	01/22/2025
7149536		ACWORTH	GA		11/28/2023	8.967	142,607	0	(47)	0	0	0	166,600	01/22/2025
7149537		BALTIMORE	MD		11/28/2023	9.565	262,929	0	94	0	0	0	340,000	09/16/2025
7149538		LAKEHURST	NJ		11/28/2023	8.440	282,082	0	(59)	0	0	0	345,800	01/22/2025
7149540		BALTIMORE	MD		12/01/2023	8.125	155,493	0	(44)	0	0	0	317,500	02/06/2025
7149541		TERRE HAUTE	IN		12/01/2023	8.500	115,215	0	(27)	0	0	0	161,280	02/06/2025
7149543		HOUSTON	TX		12/01/2023	7.625	126,239	0	(18)	0	0	0	263,900	02/06/2025
7149545		NORTH CHARLESTON	SC		12/01/2023	7.750	208,475	0	(47)	0	0	0	344,000	02/06/2025
7149546		RICHMOND	VA		12/01/2023	8.125	135,384	0	(43)	0	0	0	232,560	02/06/2025
7149547		GARDEN CITY	MI		12/01/2023	8.125	106,091	0	(27)	0	0	0	161,300	01/22/2025
7149548		WILMINGTON	NC		12/01/2023	7.875	193,302	0	(51)	0	0	0	535,920	02/06/2025
7149549		BALTIMORE	MD		12/01/2023	8.000	202,054	0	(8)	0	0	0	273,000	02/06/2025
7149551		BOSTON	MA		12/01/2023	9.040	832,711	0	(182)	0	0	0	1,091,000	01/23/2025
7149552		BRADENTON	FL		12/01/2023	8.415	117,361	0	(48)	0	0	0	161,000	01/23/2025
7149553		BONHAM	TX		12/01/2023	7.300	143,398	0	8	0	0	0	210,000	01/23/2025
7149554		KERRVILLE	TX		12/01/2023	7.157	226,313	0	39	0	0	0	346,700	01/22/2025
7149555		COLUMBUS	OH		12/01/2023	8.348	117,696	0	(1)	0	0	0	133,200	01/22/2025
7149556		BRICK	NJ		12/01/2023	9.015	146,775	0	26	0	0	0	192,500	01/22/2025
7149557		LAKE PLACID	FL		12/01/2023	7.940	146,364	0	(21)	0	0	0	285,900	01/22/2025
7149558		BALTIMORE	MD		12/01/2023	8.040	224,168	0	(60)	0	0	0	350,000	09/14/2025
7149559		WILMINGTON	DE		12/01/2023	8.190	102,753	0	(33)	0	0	0	156,000	01/23/2025
7149560		WILMINGTON	NC		12/01/2023	8.210	389,215	0	151	0	0	0	507,000	01/23/2025
7149561		LOGAN	OH		12/01/2023	8.490	116,105	0	(42)	0	0	0	124,000	01/23/2025
7149562		PONTIAC	MI		12/01/2023	8.357	73,908	0	(27)	0	0	0	109,000	01/23/2025
7149563		MIAMI	FL		12/01/2023	8.357	989,621	0	(144)	0	0	0	1,543,000	01/23/2025
7149564		SCRANTON	PA		12/01/2023	9.215	89,571	0	(8)	0	0	0	148,000	01/23/2025
7149565		CLEVELAND	OH		12/01/2023	8.982	143,145	0	29	0	0	0	244,200	
7149566		OLATHE	KS		12/01/2023	8.457	275,848	0	66	0	0	0	360,000	
7149567		SELMA	NC		12/01/2023	8.275	217,868	0	(71)	0	0	0	307,000	
7149568		MOBILE	AL		12/01/2023	8.732	70,431	0	12	0	0	0	83,000	01/22/2025
7149570		LA PORTE	IN		12/01/2023	8.132	133,183	0	(34)	0	0	0	189,000	01/23/2025
7149571		MOBILE	AL		12/01/2023	8.757	77,273	0	11	0	0	0	80,100	01/22/2025
7149572		BALTIMORE	MD		12/01/2023	8.840	144,753	0	(44)	0	0	0	152,000	09/19/2025
7149573		AURORA	CO		01/31/2024	4.990	248,776	0	734	0	0	0	419,300	01/22/2025
7149575		SAINT CLOUD	FL		01/31/2024	5.000	127,717	0	178	0	0	0	220,300	01/22/2025
7149576		LILBURN	GA		01/31/2024	3.990	211,135	0	942	0	0	0	428,900	01/22/2025
7149579		ATLANTA	GA		01/31/2024	5.250	130,330	0	432	0	0	0	215,000	
7149580		ATLANTA	GA		01/31/2024	5.250	129,270	0	427	0	0	0	240,900	
7149581		ATLANTA	GA		01/31/2024	5.250	141,241	0	468	0	0	0	239,600	
7149582		AURORA	IL		01/31/2024	4.000	70,422	0	174	0	0	0	232,000	01/23/2025
7149583		PHILADELPHIA	PA		01/31/2024	4.000	66,709	0	177	0	0	0	189,000	01/23/2025
7149584		PHILADELPHIA	PA		01/31/2024	4.000	85,750	0	227	0	0	0	214,000	01/23/2025
7149585		PHILADELPHIA	PA		01/31/2024	4.000	84,832	0	224	0	0	0	133,000	01/23/2025
7149586		PHILADELPHIA	PA		01/31/2024	4.000	87,403	0	231	0	0	0	178,000	01/23/2025
7149588		PHILADELPHIA	PA		01/31/2024	4.000	97,685	0	258	0	0	0	282,500	01/22/2025
7149590		PHILADELPHIA	PA		01/31/2024	4.000	92,425	0	245	0	0	0	213,000	01/23/2025
7149591		PHILADELPHIA	PA		01/31/2024	4.000	97,560	0	258	0	0	0	213,000	01/23/2025
7149592		PHILADELPHIA	PA		01/31/2024	4.000	84,832	0	224	0	0	0	129,000	01/23/2025
7149594		HARTFORD	CT		01/31/2024	8.375	102,036	0	37	0	0	0	175,300	01/23/2025
7149595		SAN JACINTO	CA		01/31/2024	6.990	281,692	0	11	0	0	0	398,500	01/22/2025
7149599		KANSAS CITY	MO		01/31/2024	8.875	158,398	0	35	0	0	0	211,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149600		JERSEY CITY	NJ		01/31/2024	8.874	454,336	0	(16)	0	0	0	548,000	01/23/2025
7149601		MILWAUKEE	WI		01/31/2024	8.625	74,382	0	(34)	0	0	0	110,000	01/23/2025
7149603		PHILADELPHIA	PA		01/31/2024	8.125	195,251	0	(18)	0	0	0	250,000	10/06/2025
7149605		BRONX	NY		01/31/2024	8.625	862,173	0	(209)	0	0	0	1,165,000	01/23/2025
7149606		ATHENS	AL		01/31/2024	7.125	227,463	0	(132)	0	0	0	540,600	01/22/2025
7149607		NEW ORLEANS	LA		01/31/2024	7.500	162,818	0	(22)	0	0	0	690,800	
7149608		CLINTON	MI		01/31/2024	8.125	160,447	0	(16)	0	0	0	242,700	01/22/2025
7149610		AKRON	OH		01/31/2024	7.625	169,749	0	46	0	0	0	238,000	01/22/2025
7149612		RENSSELAER	NY		01/31/2024	8.750	128,363	0	(50)	0	0	0	226,000	01/23/2025
7149613		HOUSTON	TX		01/31/2024	7.375	123,144	0	(16)	0	0	0	184,000	01/23/2025
7149614		PORTLAND	OR		01/31/2024	7.999	386,560	0	0	0	0	0	446,400	01/22/2025
7149615		SILT	CO		01/31/2024	7.625	103,266	0	20	0	0	0	245,500	01/22/2025
7149616		YORK	PA		01/31/2024	8.625	60,246	0	(6)	0	0	0	89,800	01/22/2025
7149621		LEXINGTON	SC		01/31/2024	9.125	188,773	0	(87)	0	0	0	235,200	01/22/2025
7149622		COEUR D' Ã LENE	ID		01/31/2024	8.500	316,867	0	(36)	0	0	0	501,100	01/22/2025
7149623		COEUR D'ALENE	ID		01/31/2024	8.500	240,384	0	(44)	0	0	0	456,700	01/22/2025
7149624		PEORIA	AZ		01/31/2024	8.990	292,836	0	(115)	0	0	0	391,700	01/22/2025
7149627		LAKE HAVASU CITY	AZ		01/31/2024	8.250	162,549	0	(52)	0	0	0	549,900	
7149628		EDEN	NC		01/31/2024	8.874	82,937	0	(12)	0	0	0	98,600	01/22/2025
7149629		PHOENIX	AZ		01/31/2024	8.375	263,399	0	(110)	0	0	0	393,200	01/22/2025
7149630		PORT RICHEY	FL		01/31/2024	7.875	140,745	0	(14)	0	0	0	263,900	01/22/2025
7149631		GATLINBURG	TN		01/31/2024	8.250	558,402	0	(104)	0	0	0	921,000	01/23/2025
7149632		CARSON CITY	NV		01/31/2024	8.125	232,087	0	(17)	0	0	0	373,100	01/22/2025
7149633		RAPID CITY	SD		01/31/2024	7.375	243,137	0	208	0	0	0	334,100	01/22/2025
7149635		GILBERT	AZ		01/31/2024	7.990	203,547	0	404	0	0	0	449,400	01/22/2025
7149636		CRESCENT CITY	CA		01/31/2024	7.250	157,434	0	116	0	0	0	246,000	01/23/2025
7149637		JENSEN BEACH	FL		01/31/2024	7.375	584,414	0	580	0	0	0	678,600	01/22/2025
7149640		CLINTON	MD		01/31/2024	7.375	262,617	0	156	0	0	0	436,800	01/22/2025
7149641		KANSAS CITY	KS		01/31/2024	7.250	82,105	0	5	0	0	0	166,900	01/22/2025
7149642		TEXARKANA	AR		01/31/2024	7.250	72,188	0	71	0	0	0	103,000	01/23/2025
7149645		LUDOWICI	GA		01/31/2024	7.625	202,991	0	44	0	0	0	286,000	01/22/2025
7149648		LAS VEGAS	NV		01/31/2024	8.125	158,440	0	32	0	0	0	267,500	01/22/2025
7149649		GARLAND	TX		01/31/2024	7.375	204,863	0	46	0	0	0	323,100	01/22/2025
7149650		BROOKLYN	NY		01/31/2024	7.750	594,840	0	(83)	0	0	0	1,017,000	01/23/2025
7149651		OCEAN SPRINGS	MS		01/31/2024	8.625	170,810	0	92	0	0	0	231,600	01/22/2025
7149652		PHILADELPHIA	PA		01/31/2024	8.875	78,705	0	(9)	0	0	0	98,000	01/23/2025
7149653		MILWAUKEE	WI		01/31/2024	7.500	261,727	0	38	0	0	0	333,000	01/23/2025
7149654		FAYETTEVILLE	GA		01/31/2024	7.625	187,320	0	2	0	0	0	542,000	01/23/2025
7149655		NORTH TOPSAIL BEACH	NC		01/31/2024	8.250	552,127	0	(51)	0	0	0	970,900	01/22/2025
7149656		ANDERSON	IN		01/31/2024	8.125	92,410	0	(14)	0	0	0	97,000	01/23/2025
7149657		LAURELTON	NY		01/31/2024	8.250	760,298	0	(111)	0	0	0	1,427,000	01/23/2025
7149658		MEMPHIS	TN		01/31/2024	7.750	71,344	0	(18)	0	0	0	84,000	01/23/2025
7149660		FLORISSANT	MO		01/31/2024	8.000	83,514	0	28	0	0	0	133,300	01/22/2025
7149661		SAINT LOUIS	MO		01/31/2024	7.625	69,894	0	36	0	0	0	105,400	01/22/2025
7149665		OKLAHOMA CITY	OK		01/31/2024	8.500	102,074	0	(10)	0	0	0	145,300	01/22/2025
7149666		DELRAY BEACH	FL		01/31/2024	8.250	101,129	0	(26)	0	0	0	158,700	01/22/2025
7149667		MATTHEWS	NC		01/31/2024	8.500	210,144	0	(41)	0	0	0	409,200	
7149668		MANASSAS	VA		01/31/2024	8.125	177,922	0	147	0	0	0	319,100	01/22/2025
7149669		MIAMI BEACH	FL		01/31/2024	8.500	873,010	0	(76)	0	0	0	1,636,000	01/22/2025
7149670		WOODSTOCK	GA		01/31/2024	7.750	169,593	0	26	0	0	0	240,400	01/22/2025
7149671		NORTH CHESTERFIELD	VA		01/31/2024	8.625	151,911	0	42	0	0	0	239,000	01/22/2025
7149672		GARFIELD HEIGHTS	OH		01/31/2024	7.999	95,650	0	66	0	0	0	130,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149673		EAST CLEVELAND	OH		01/31/2024	7.750	137,973	0	92	0	0	0	201,800	01/22/2025
7149675		DESTIN	FL		01/31/2024	7.375	761,819	0	(85)	0	0	0	1,406,000	01/22/2025
7149676		LOS ANGELES	CA		01/31/2024	7.990	1,596,517	0	(635)	0	0	0	2,900,000	01/22/2025
7149678		MONROE	NY		01/31/2024	7.750	296,294	0	(21)	0	0	0	397,100	01/22/2025
7149679		LOS ANGELES	CA		01/31/2024	7.500	1,255,391	0	(153)	0	0	0	2,035,000	01/23/2025
7149680		ORLANDO	FL		01/31/2024	7.500	298,115	0	23	0	0	0	452,400	
7149682		BRIDGEPORT	CT		01/31/2024	8.000	266,262	0	(30)	0	0	0	396,000	01/23/2025
7149683		TALLAHASSEE	FL		01/31/2024	7.375	159,672	0	117	0	0	0	255,800	01/22/2025
7149684		CORPUS CHRISTI	TX		01/31/2024	9.375	601,999	0	(216)	0	0	0	775,000	01/23/2025
7149686		ESCONDIDO	CA		01/31/2024	8.250	302,827	0	(44)	0	0	0	621,000	01/22/2025
7149687		PORT SAINT LUCIE	FL		01/31/2024	8.250	339,466	0	(94)	0	0	0	555,100	01/22/2025
7149688		OCEAN CITY	MD		01/31/2024	7.875	1,071,798	0	(65)	0	0	0	1,537,800	01/22/2025
7149689		CHARLOTTE	NC		01/31/2024	7.625	251,759	0	231	0	0	0	389,900	01/22/2025
7149690		CHARLOTTE	NC		01/31/2024	7.625	260,702	0	165	0	0	0	376,900	01/22/2025
7149691		TOOELE	UT		01/31/2024	7.750	241,862	0	55	0	0	0	380,000	01/23/2025
7149692		PHILADELPHIA	PA		01/31/2024	7.999	210,431	0	163	0	0	0	276,600	01/22/2025
7149693		SMITHFIELD	NC		01/31/2024	7.250	184,434	0	142	0	0	0	290,200	01/22/2025
7149694		ST. LOUIS	MO		01/31/2024	7.999	296,023	0	15	0	0	0	315,000	
7149696		BRUNSWICK	GA		01/31/2024	8.625	138,017	0	(46)	0	0	0	230,500	01/22/2025
7149698		SHREVEPORT	LA		01/31/2024	9.375	78,320	0	35	0	0	0	106,500	01/22/2025
7149699		FREEPORT	TX		01/31/2024	8.875	374,657	0	(30)	0	0	0	560,200	01/22/2025
7149700		CONROE	TX		01/31/2024	8.625	160,958	0	85	0	0	0	215,400	01/22/2025
7149702		DOLTON	IL		01/31/2024	8.000	140,265	0	207	0	0	0	163,000	02/17/2025
7149703		LOUISVILLE	KY		01/31/2024	9.000	189,385	0	(41)	0	0	0	213,100	01/22/2025
7149704		READING	PA		01/31/2024	8.875	123,980	0	160	0	0	0	185,700	01/22/2025
7149705		CARMEL	IN		01/31/2024	9.125	339,540	0	(4)	0	0	0	645,000	01/22/2025
7149706		VISALIA	CA		01/31/2024	7.375	146,973	0	113	0	0	0	376,600	01/22/2025
7149708		FORT LAUDERDALE	FL		01/31/2024	7.750	247,781	0	75	0	0	0	404,200	01/22/2025
7149714		SAINT PETERSBURG	FL		01/31/2024	7.500	416,437	0	(69)	0	0	0	700,000	01/22/2025
7149716		CHICAGO	IL		01/31/2024	9.125	223,318	0	(20)	0	0	0	324,300	01/22/2025
7149717		MIAMI	FL		01/31/2024	7.875	611,998	0	(75)	0	0	0	937,700	01/22/2025
7149718		NIANTIC	CT		01/31/2024	8.500	194,794	0	509	0	0	0	357,900	01/23/2025
7149719		STONE MOUNTAIN	GA		01/31/2024	8.875	168,765	0	(50)	0	0	0	248,700	01/22/2025
7149722		PHOENIX	AZ		01/31/2024	8.125	246,253	0	(9)	0	0	0	484,200	01/22/2025
7149723		KISSIMMEE	FL		01/31/2024	8.250	241,928	0	148	0	0	0	351,800	01/23/2025
7149724		DAVENPORT	FL		01/31/2024	8.375	760,657	0	(135)	0	0	0	1,059,200	01/22/2025
7149727		LOS ANGELES	CA		01/31/2024	8.375	2,839,282	0	(132)	0	0	0	6,960,000	
7149729		LEHIGH ACRES	FL		01/31/2024	8.250	249,883	0	393	0	0	0	392,700	
7149730		NAPLES	FL		01/31/2024	7.999	770,686	0	(104)	0	0	0	1,052,400	01/22/2025
7149731		ROUND ROCK	TX		01/31/2024	8.000	207,861	0	(25)	0	0	0	325,800	01/22/2025
7149732		HOMESTEAD	FL		01/31/2024	7.875	159,768	0	(23)	0	0	0	240,900	01/22/2025
7149733		ORANGE	TX		01/31/2024	8.250	60,473	0	(9)	0	0	0	76,000	01/23/2025
7149734		SAINT LOUIS	MO		01/31/2024	8.250	75,129	0	(33)	0	0	0	81,000	01/23/2025
7149735		HARRIMAN	TN		01/31/2024	7.625	68,064	0	(15)	0	0	0	72,800	01/22/2025
7149736		MEMPHIS	TN		01/31/2024	7.750	81,562	0	(22)	0	0	0	114,200	01/22/2025
7149737		ROMEOVILLE	IL		01/31/2024	8.000	173,906	0	(45)	0	0	0	252,100	01/22/2025
7149740		CAMDEN	NJ		01/31/2024	8.125	109,850	0	(62)	0	0	0	170,000	01/23/2025
7149741		SPRINGFIELD	MO		01/31/2024	7.750	82,780	0	(23)	0	0	0	162,000	01/23/2025
7149743		NEW CITY	NY		01/31/2024	8.250	767,244	0	(121)	0	0	0	897,000	01/22/2025
7149744		WURTSBORO	NY		01/31/2024	7.500	312,039	0	(56)	0	0	0	509,000	01/22/2025
7149745		BECKLEY	WV		01/31/2024	8.125	82,336	0	7	0	0	0	139,600	01/22/2025
7149746		PHILADELPHIA	PA		01/31/2024	7.750	82,926	0	(9)	0	0	0	121,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149747		HARVEY	LA		01/31/2024	7.750	193,601	0	15	0	0	0	279,000	01/22/2025
7149749		LEWISVILLE	NC		01/31/2024	7.750	181,071	0	14	0	0	0	198,000	01/23/2025
7149750		LAKE PARK	GA		01/31/2024	8.250	99,997	0	(43)	0	0	0	131,000	01/23/2025
7149751		PORT JERVIS	NY		01/31/2024	7.625	119,202	0	325	0	0	0	156,000	01/23/2025
7149753		JACKSONVILLE	FL		01/31/2024	7.750	134,691	0	(38)	0	0	0	150,700	01/22/2025
7149754		LANDING	NJ		01/31/2024	7.750	304,378	0	(4)	0	0	0	493,800	01/22/2025
7149755		AKRON	OH		01/31/2024	8.000	85,275	0	(10)	0	0	0	115,000	01/23/2025
7149757		COLUMBUS	OH		01/31/2024	7.750	376,776	0	5	0	0	0	597,000	
7149758		EAST CHICAGO	IN		01/31/2024	8.500	131,527	0	47	0	0	0	174,000	01/23/2025
7149759		SOUTH RICHMOND HILL	NY		01/31/2024	7.875	404,152	0	(141)	0	0	0	885,000	01/23/2025
7149760		MILLVILLE	NJ		01/31/2024	8.000	104,594	0	63	0	0	0	113,000	01/23/2025
7149763		JACKSON	NJ		01/31/2024	7.750	228,076	0	(46)	0	0	0	540,000	01/22/2025
7149764		FREEHOLD	NJ		01/31/2024	8.500	430,233	0	(82)	0	0	0	540,000	
7149766		OCALA	FL		01/31/2024	8.625	149,449	0	32	0	0	0	232,000	
7149767		OCALA	FL		01/31/2024	7.990	235,155	0	168	0	0	0	363,600	01/22/2025
7149768		LEHIGH ACRES	FL		01/31/2024	8.375	264,759	0	(132)	0	0	0	368,500	
7149769		SARASOTA	FL		01/31/2024	8.500	254,188	0	(135)	0	0	0	462,200	
7149770		CORAL GABLES	FL		01/31/2024	7.875	179,953	0	(11)	0	0	0	362,200	01/22/2025
7149771		SPRING HILL	FL		01/31/2024	7.375	157,267	0	29	0	0	0	235,600	01/22/2025
7149772		SAN ANTONIO	TX		01/31/2024	8.125	282,124	0	(97)	0	0	0	502,700	
7149773		SPRINGFIELD	MA		01/31/2024	8.375	179,433	0	29	0	0	0	291,300	
7149776		EMPORIA	VA		01/31/2024	8.250	92,186	0	(3)	0	0	0	125,000	01/22/2025
7149777		BANGOR	PA		01/31/2024	7.250	180,802	0	153	0	0	0	347,000	01/23/2025
7149779		LAWRENCE	KS		01/31/2024	8.375	198,172	0	(35)	0	0	0	438,000	01/23/2025
7149780		ERATH	LA		01/31/2024	9.250	115,694	0	(27)	0	0	0	200,200	
7149781		LOS ANGELES	CA		01/31/2024	7.750	550,326	0	470	0	0	0	633,300	01/22/2025
7149783		LOS ANGELES	CA		01/31/2024	8.125	1,911,714	0	(68)	0	0	0	3,240,000	
7149784		CARROLLTON	GA		01/31/2024	8.750	200,998	0	167	0	0	0	291,800	01/22/2025
7149785		KISSIMMEE	FL		01/31/2024	8.375	176,709	0	(17)	0	0	0	318,500	01/22/2025
7149787		GAINESVILLE	FL		01/31/2024	8.500	293,332	0	75	0	0	0	348,800	01/22/2025
7149788		HOMESTEAD	FL		01/31/2024	8.990	172,553	0	(64)	0	0	0	225,000	
7149789		DALLAS	TX		01/31/2024	8.375	133,356	0	(61)	0	0	0	669,100	
7149791		JOLIET	IL		01/31/2024	7.500	138,136	0	12	0	0	0	199,300	01/22/2025
7149792		VILLAGE OF LAKEWOOD	IL		01/31/2024	8.875	224,682	0	111	0	0	0	335,500	01/22/2025
7149793		JACKSONVILLE	FL		01/31/2024	7.990	308,408	0	(31)	0	0	0	415,400	01/22/2025
7149795		NORTH LAUDERDALE	FL		01/31/2024	7.500	410,544	0	93	0	0	0	740,000	01/23/2025
7149796		ROCKFORD	IL		01/31/2024	9.500	69,733	0	(8)	0	0	0	107,500	01/22/2025
7149797		MARTINSBURG	WV		01/31/2024	8.500	172,312	0	(67)	0	0	0	236,800	01/22/2025
7149799		MASSAPEQUA	NY		01/31/2024	8.750	425,848	0	(89)	0	0	0	616,000	01/22/2025
7149800		ORLANDO	FL		01/31/2024	8.750	58,060	0	(767)	0	0	0	162,700	01/22/2025
7149801		MONTICELLO	NY		01/31/2024	9.125	113,235	0	(31)	0	0	0	235,000	01/23/2025
7149803		ATLANTIC BEACH	FL		01/31/2024	7.250	342,287	0	110	0	0	0	498,000	
7149806		RICHMOND HILL	GA		01/31/2024	8.375	120,635	0	32	0	0	0	245,100	01/22/2025
7149807		SAN ANTONIO	TX		01/31/2024	7.500	149,140	0	250	0	0	0	309,500	01/22/2025
7149808		LIGHTHOUSE POINT	FL		01/31/2024	8.875	563,564	0	205	0	0	0	951,400	01/23/2025
7149809		PENSACOLA	FL		01/31/2024	7.500	96,615	0	(12)	0	0	0	142,400	01/22/2025
7149810		OMAHA	NE		01/31/2024	7.500	142,738	0	(20)	0	0	0	236,200	01/22/2025
7149811		CHARLOTTE	NC		01/31/2024	8.750	141,447	0	(13)	0	0	0	275,300	01/22/2025
7149812		RANCHO CORDOVA	CA		01/31/2024	8.875	153,749	0	(47)	0	0	0	214,100	
7149814		TARPON SPRINGS	FL		01/31/2024	9.625	379,280	0	8	0	0	0	479,000	01/23/2025
7149815		BALTIMORE	MD		01/31/2024	8.875	51,276	0	(5)	0	0	0	85,500	
7149816		UPPER MARLBORO	MD		01/31/2024	7.375	215,654	0	75	0	0	0	309,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149817		SACRAMENTO	CA		01/31/2024	7.875	413,549	0	(138)	0	0	0	950,700	01/22/2025
7149818		CLEVELAND	OH		01/31/2024	8.375	98,845	0	9	0	0	0	140,600	01/22/2025
7149819		AKRON	OH		01/31/2024	8.375	63,086	0	22	0	0	0	87,700	01/22/2025
7149820		BALTIMORE	MD		01/31/2024	8.000	73,593	0	(8)	0	0	0	112,500	
7149822		PORT WENTWORTH	GA		01/31/2024	8.250	168,026	0	(2)	0	0	0	228,000	01/23/2025
7149824		CUMBERLAND	MD		01/31/2024	8.000	55,752	0	(6)	0	0	0	61,000	01/23/2025
7149825		JACKSONVILLE	FL		01/31/2024	7.750	188,265	0	(10)	0	0	0	198,400	01/22/2025
7149826		CHICAGO	IL		01/31/2024	8.125	202,985	0	(73)	0	0	0	335,800	
7149827		WOODBURY	NJ		01/31/2024	7.875	230,515	0	10	0	0	0	315,000	01/22/2025
7149828		ELIZABETH	NJ		01/31/2024	7.875	331,980	0	69	0	0	0	563,000	01/23/2025
7149830		WILLIAMSTOWN	NJ		01/31/2024	8.875	287,273	0	309	0	0	0	376,900	01/22/2025
7149831		LEXINGTON	SC		01/31/2024	8.125	305,517	0	(12)	0	0	0	441,600	01/22/2025
7149832		LORAIN	OH		01/31/2024	7.875	55,154	0	0	0	0	0	77,000	07/03/2025
7149833		GOTHA	FL		01/31/2024	8.500	221,960	0	10	0	0	0	380,300	01/22/2025
7149834		HUMBLE	TX		01/31/2024	7.875	182,952	0	(8)	0	0	0	289,800	01/22/2025
7149835		INDIANAPOLIS	IN		01/31/2024	8.250	57,453	0	(14)	0	0	0	75,000	01/22/2025
7149837		SAN MARCOS	TX		01/31/2024	7.875	207,924	0	148	0	0	0	285,100	01/22/2025
7149838		BELLWOOD	IL		01/31/2024	8.125	134,559	0	(22)	0	0	0	157,300	01/22/2025
7149840		COLUMBUS	OH		01/31/2024	7.875	166,509	0	(52)	0	0	0	234,300	01/22/2025
7149841		RINGGOLD	GA		01/31/2024	7.750	184,682	0	37	0	0	0	304,900	01/22/2025
7149843		WARREN	MI		01/31/2024	8.625	61,698	0	26	0	0	0	86,600	01/22/2025
7149844		MEMPHIS	TN		01/31/2024	8.250	156,613	0	110	0	0	0	157,000	01/23/2025
7149847		HAZLETON	PA		01/31/2024	9.625	199,334	0	(74)	0	0	0	378,800	
7149848		BRONX	NY		01/31/2024	8.500	653,282	0	(41)	0	0	0	1,047,000	01/23/2025
7149849		GARY	IN		12/01/2023	8.720	76,110	0	(23)	0	0	0	100,000	02/06/2025
7149850		GARY	IN		12/01/2023	8.923	99,776	0	(29)	0	0	0	148,030	02/06/2025
7149851		ST. LOUIS	MO		12/01/2023	9.450	87,539	0	(22)	0	0	0	115,000	02/06/2025
7149853		EAST ORANGE	NJ		12/01/2023	8.410	466,455	0	(138)	0	0	0	555,625	02/06/2025
7149854		MONTICELLO	NY		12/01/2023	8.584	164,394	0	36	0	0	0	230,000	01/22/2025
7149857		POLAND	OH		12/01/2023	8.320	193,562	0	(33)	0	0	0	275,946	02/06/2025
7149858		PARK FOREST	IL		12/01/2023	8.553	109,735	0	(44)	0	0	0	148,730	02/06/2025
7149859		FAR ROCKAWAY	NY		12/01/2023	8.900	691,383	0	(265)	0	0	0	993,800	02/28/2025
7149861		WILMINGTON	DE		12/01/2023	8.220	116,839	0	(43)	0	0	0	137,610	02/06/2025
7149862		THE BRONX	NY		12/01/2023	8.600	1,014,115	0	(368)	0	0	0	1,046,650	02/06/2025
7149863		ROCK HILL	SC		12/01/2023	7.850	105,219	0	(23)	0	0	0	111,800	02/06/2025
7149864		GARY	IN		12/01/2023	8.840	99,390	0	(33)	0	0	0	152,640	02/06/2025
7149865		CHICAGO	IL		12/01/2023	9.085	157,183	0	(3,549)	0	0	0	205,000	04/29/2025
7149866		WEST BABYLON	NY		12/01/2023	8.770	768,017	0	(9,162)	0	8,947	0	1,000,000	07/12/2025
7149867		EUCLID	OH		12/08/2023	8.890	72,169	0	(35)	0	0	0	122,000	01/23/2025
7149868		OAK PARK	MI		12/08/2023	8.665	88,932	0	14	0	0	0	122,100	01/22/2025
7149869		CORTLAND	NY		12/08/2023	9.090	98,399	0	25	0	0	0	103,000	01/23/2025
7149871		BALTIMORE	MD		12/08/2023	8.310	119,408	0	(56)	0	0	0	170,000	09/19/2025
7149872		PARKVILLE	MD		12/08/2023	8.765	138,117	0	(61)	0	0	0	194,900	01/22/2025
7149873		BALTIMORE	MD		12/08/2023	9.040	158,506	0	(68)	0	0	0	219,000	09/14/2025
7149874		FLORENCE	KY		12/08/2023	8.290	160,117	0	41	0	0	0	185,800	01/22/2025
7149875		KALAMAZOO	MI		12/08/2023	8.090	178,070	0	(77)	0	0	0	190,500	01/22/2025
7149876		PARKVILLE	MD		12/08/2023	8.290	179,439	0	(84)	0	0	0	202,600	01/22/2025
7149877		PARKVILLE	MD		12/08/2023	8.815	185,249	0	27	0	0	0	221,700	01/22/2025
7149879		TUSCALOOSA	AL		12/08/2023	7.057	203,638	0	1	0	0	0	385,000	12/05/2024
7149880		BALTIMORE	MD		12/08/2023	8.965	214,290	0	(188)	0	0	0	222,000	09/13/2025
7149881		DALLAS	TX		12/08/2023	7.882	230,559	0	(80)	0	0	0	357,300	01/22/2025
7149883		DOWNINGTOWN	PA		12/08/2023	8.377	289,165	0	(28)	0	0	0	312,600	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149884		HAPEVILLE	GA		12/08/2023	8.007	363,994	0	(116)	0	0	0	441,000	01/23/2025
7149885		MERIDIAN	ID		12/11/2023	3.000	166,425	0	451	0	0	0	674,300	01/22/2025
7149886		BROOKLYN	NY		12/11/2023	4.125	314,578	0	534	0	0	0	1,786,000	01/23/2025
7149887		BALTIMORE	MD		12/11/2023	4.250	334,370	0	625	0	0	0	575,000	09/14/2025
7149888		NEW BRUNSWICK	NJ		12/11/2023	4.125	294,439	0	580	0	0	0	604,000	01/23/2025
7149889		SAN MARCOS	TX		12/11/2023	3.990	160,326	0	334	0	0	0	310,900	01/22/2025
7149890		SCOTTSDALE	AZ		12/11/2023	4.375	303,389	0	538	0	0	0	596,100	01/22/2025
7149892		BEND	OR		12/11/2023	3.750	421,519	0	938	0	0	0	889,460	02/06/2025
7149893		VALRICO	FL		12/11/2023	3.000	218,909	0	608	0	0	0	480,700	02/28/2025
7149894		SAN BERNARDINO	CA		12/11/2023	3.625	265,254	0	597	0	0	0	670,000	
7149895		LAKEWOOD	CO		12/11/2023	4.375	404,772	0	712	0	0	0	605,000	01/23/2025
7149897		TUCSON	AZ		12/11/2023	8.125	224,561	0	(161)	0	0	0	274,600	01/22/2025
7149898		SALINAS	CA		12/11/2023	7.500	373,679	0	(79)	0	0	0	602,100	
7149899		HOUSTON	TX		12/11/2023	5.250	258,034	0	(73,957)	0	29,171	0	330,000	05/01/2025
7149900		CONVERSE	TX		12/12/2023	7.700	140,032	0	(31)	0	0	0	267,456	02/06/2025
7149901		ANDERSON	SC		12/12/2023	8.603	150,270	0	(66)	0	0	0	224,640	02/06/2025
7149903		DANIA BEACH	FL		12/12/2023	8.950	515,869	0	(583)	0	17,098	0	723,100	08/16/2025
7149904		GARY	IN		12/12/2023	8.235	75,165	0	(485)	0	0	0	169,277	02/06/2025
7149905		JOLIET	IL		12/12/2023	8.203	149,520	0	(54)	0	0	0	217,000	02/06/2025
7149907		LONG BEACH	NY		12/12/2023	9.050	603,217	0	(207)	0	0	0	1,595,990	02/06/2025
7149908		CINCINNATI	OH		12/14/2023	8.125	232,849	0	(15)	0	0	0	233,000	01/23/2025
7149909		GREENVILLE	SC		12/20/2023	7.375	103,959	0	91	0	0	0	212,000	01/22/2025
7149910		CHARLOTTE	NC		12/20/2023	7.250	352,903	0	336	0	0	0	662,000	
7149911		SPRING	TX		12/20/2023	7.375	135,818	0	123	0	0	0	238,200	01/22/2025
7149913		PITTSBURGH	PA		12/20/2023	8.625	106,394	0	62	0	0	0	166,000	01/23/2025
7149914		ATLANTA	GA		12/20/2023	7.375	131,162	0	113	0	0	0	221,000	01/23/2025
7149917		MACON	GA		12/20/2023	8.750	91,731	0	31	0	0	0	144,000	01/23/2025
7149920		JACKSONVILLE	FL		12/20/2023	7.625	122,493	0	0	0	0	0	175,000	01/23/2025
7149921		ST. CLAIR SHORES	MI		12/20/2023	7.500	153,627	0	126	0	0	0	189,200	01/22/2025
7149922		DECATUR	GA		12/20/2023	8.250	179,588	0	74	0	0	0	260,400	01/22/2025
7149923		FORT WALTON BEACH	FL		12/20/2023	7.375	278,889	0	235	0	0	0	309,200	01/22/2025
7149925		CINCINNATI	OH		12/20/2023	7.375	113,080	0	98	0	0	0	126,500	01/22/2025
7149926		CINCINNATI	OH		12/20/2023	9.375	113,053	0	40	0	0	0	142,600	01/22/2025
7149927		GARY	IN		12/20/2023	9.125	85,773	0	(29)	0	0	0	120,000	
7149929		CHICKASAW	AL		12/20/2023	8.375	84,110	0	(22)	0	0	0	119,000	01/22/2025
7149932		GREENVILLE	NC		12/18/2023	8.500	128,862	0	62	0	0	0	237,100	
7149933		CHICAGO	IL		12/18/2023	8.500	307,489	0	64	0	0	0	385,900	01/22/2025
7149934		IMPERIAL	MO		12/18/2023	9.125	187,836	0	30	0	0	0	294,600	01/22/2025
7149936		CROSBY	TX		12/18/2023	8.500	193,261	0	118	0	0	0	250,600	01/22/2025
7149937		LAWTON	OK		12/18/2023	8.875	78,264	0	16	0	0	0	102,000	01/22/2025
7149938		SAINT LOUIS	MO		12/18/2023	9.250	158,649	0	(67)	0	0	0	220,000	01/23/2025
7149941		SAVANNAH	GA		12/18/2023	9.125	172,328	0	44	0	0	0	226,000	01/23/2025
7149942		LOWELL	MA		12/18/2023	8.930	447,969	0	59	0	0	0	787,100	
7149943		LOWELL	MA		12/18/2023	8.980	459,157	0	59	0	0	0	844,700	
7149944		KANSAS CITY	MO		12/18/2023	9.125	110,591	0	20	0	0	0	158,800	01/22/2025
7149945		CHICAGO	IL		12/18/2023	8.375	109,313	0	30	0	0	0	180,411	02/06/2025
7149947		MATAWAN	NJ		12/18/2023	8.500	368,113	0	(142)	0	0	0	531,000	01/22/2025
7149949		COLUMBUS	GA		12/18/2023	9.375	93,937	0	14	0	0	0	125,000	01/22/2025
7149950		COLUMBUS	GA		12/18/2023	7.900	67,817	0	26	0	0	0	69,300	01/22/2025
7149951		PHILADELPHIA	PA		12/18/2023	8.500	131,805	0	84	0	0	0	182,000	01/23/2025
7149952		BARBERTON	OH		12/18/2023	8.500	153,502	0	25	0	0	0	200,000	01/23/2025
7149953		CINCINNATI	OH		12/18/2023	8.375	114,009	0	16	0	0	0	146,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7149957		TOLEDO	OH		12/18/2023	8.280	89,025	0	42	0	0	0	127,000	
7149958		MENOMONEE FALLS	WI		12/18/2023	9.125	289,469	0	116	0	0	0	321,100	01/22/2025
7149959		ALEXANDRIA	IN		12/18/2023	8.710	121,820	0	(42)	0	0	0	159,000	01/23/2025
7149960		SPRINGFIELD	MO		12/18/2023	9.250	147,725	0	42	0	0	0	203,300	01/22/2025
7149964		LEWISVILLE	TX		12/20/2023	9.250	209,341	0	91	0	0	0	331,890	02/06/2025
7149965		PIGEON FORGE	TN		12/20/2023	8.750	288,045	0	(130)	0	0	0	401,736	02/06/2025
7149967		BATON ROUGE	LA		12/20/2023	9.750	113,750	0	1,440	0	0	0	265,415	02/06/2025
7149968		FORT LAUDERDALE	FL		12/20/2023	8.999	163,584	0	(23)	0	0	0	326,200	02/28/2025
7149969		TAMPA	FL		12/20/2023	8.750	285,415	0	61	0	0	0	396,240	02/06/2025
7149971		GATLINBURG	TN		12/20/2023	7.375	957,231	0	(131)	0	0	0	1,815,000	02/06/2025
7149972		GEORGETOWN	DE		12/20/2023	9.375	265,997	0	(117)	0	0	0	355,000	02/06/2025
7149973		INDEPENDENCE	MO		12/20/2023	7.375	130,529	0	(42)	0	0	0	220,890	02/06/2025
7149975		WILMINGTON	NC		12/20/2023	8.750	227,072	0	(10,181)	0	0	0	742,016	02/06/2025
7149976		MANNING	SC		12/20/2023	9.250	103,030	0	(2,289)	0	2,098	0	218,950	02/06/2025
7149978		HURRICANE	UT		12/20/2023	8.500	366,606	0	(156)	0	0	0	673,456	02/06/2025
7149979		CLEVELAND	OH		12/20/2023	9.875	75,388	0	(7)	0	0	0	98,310	02/06/2025
7149982		CINCINNATI	OH		12/20/2023	10.500	185,253	0	81	0	0	0	327,120	02/06/2025
7149983		JACKSON	MS		12/20/2023	9.375	105,580	0	(40)	0	0	0	130,830	02/06/2025
7149984		TRENTON	NJ		12/20/2023	10.625	110,314	0	(8)	0	0	0	214,140	02/06/2025
7149985		MIAMI	FL		12/20/2023	8.875	211,546	0	(64)	0	0	0	539,462	02/06/2025
7149986		RALEIGH	NC		12/20/2023	8.875	229,404	0	(106)	0	0	0	284,364	02/06/2025
7149994		MILWAUKEE	WI		12/20/2023	8.750	388,677	0	1,325	0	0	0	836,000	02/28/2025
7149995		FRANKLIN	TX		12/20/2023	9.125	69,983	0	(17)	0	0	0	454,080	02/06/2025
7149996		PITTSBURGH	PA		12/20/2023	9.375	360,054	0	(68)	0	0	0	676,928	02/06/2025
7149998		DULUTH	GA		12/20/2023	7.625	440,304	0	(2)	0	0	0	1,300,365	02/06/2025
7149999		ROBBERSONVILLE	NC		12/20/2023	8.875	83,119	0	(9)	0	0	0	213,457	02/06/2025
7150001		BONAIRE	GA		12/20/2023	9.625	183,465	0	(16)	0	0	0	293,112	02/06/2025
7150002		STUART	FL		12/20/2023	8.375	1,620,000	0	(64,565)	0	0	0	4,190,850	02/06/2025
7150003		HOUSTON	TX		12/20/2023	10.250	97,396	0	(8)	0	0	0	184,710	02/06/2025
7150005		DETROIT	MI		12/20/2023	9.000	99,561	0	(14)	0	0	0	199,800	02/28/2025
7150006		CINCINNATI	OH		12/20/2023	9.125	112,590	0	20	0	0	0	174,150	02/06/2025
7150008		PORTLAND	OR		12/20/2023	8.500	374,293	0	(57)	0	0	0	654,528	02/06/2025
7150009		PORTLAND	OR		12/20/2023	8.500	374,293	0	(57)	0	0	0	642,970	02/06/2025
7150010		PORTLAND	OR		12/20/2023	8.500	374,288	0	(57)	0	0	0	642,970	02/06/2025
7150011		PORTLAND	OR		12/20/2023	8.500	373,237	0	(74)	0	0	0	705,712	02/06/2025
7150012		PORTLAND	OR		12/20/2023	8.500	374,297	0	(50)	0	0	0	654,528	02/06/2025
7150013		PORTLAND	OR		12/20/2023	8.500	374,293	0	(57)	0	0	0	641,727	02/06/2025
7150015		CAPE CORAL	FL		12/20/2023	8.375	307,058	0	(28)	0	0	0	450,200	02/28/2025
7150016		CLEVELAND	OH		12/20/2023	8.750	75,957	0	(7)	0	0	0	127,535	02/06/2025
7150017		MONETA	VA		12/20/2023	5.375	658,437	0	674	0	0	0	1,578,400	02/28/2025
7150018		EASTPOINTE	MI		12/20/2023	5.750	81,021	0	345	0	0	0	172,360	02/06/2025
7150019		SPRING	TX		12/20/2023	5.375	160,887	0	180	0	0	0	274,059	02/06/2025
7150020		KATY	TX		12/20/2023	5.875	231,437	0	116	0	0	0	427,017	02/06/2025
7150021		JERSEY CITY	NJ		12/20/2023	5.375	1,135,635	0	1,048	0	0	0	1,551,350	02/06/2025
7150022		SEAL ROCK	OR		12/20/2023	6.250	529,140	0	(17)	0	0	0	1,062,096	02/06/2025
7150023		INDIANAPOLIS	IN		12/20/2023	6.375	180,676	0	72	0	0	0	237,500	03/25/2025
7150024		SAFFORD	AZ		12/20/2023	6.625	165,746	0	72	0	0	0	249,000	02/06/2025
7150025		PRINCEVILLE	HI		12/20/2023	6.250	641,415	0	69	0	0	0	1,418,100	02/06/2025
7150026		MIAMI GARDENS	FL		12/20/2023	6.375	290,423	0	70	0	0	0	576,752	02/06/2025
7150027		ORLANDO	FL		12/20/2023	6.375	198,388	0	17	0	0	0	291,270	02/06/2025
7150028		PIGEON FORGE	TN		12/20/2023	5.750	293,525	0	62	0	0	0	809,380	02/06/2025
7150029		NORTH PORT	FL		12/20/2023	7.875	213,161	0	9	0	0	0	283,284	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150030		KANSAS CITY	MO		12/20/2023	6.625	109,713	0	41	0	0	0	148,730	02/06/2025
7150031		CAPE MAY	NJ		12/20/2023	7.750	1,355,451	0	(190)	0	0	0	2,900,163	02/06/2025
7150032		VALDOSTA	GA		12/20/2023	6.999	112,734	0	24	0	0	0	359,199	02/06/2025
7150033		CAPE CORAL	FL		12/20/2023	7.250	345,192	0	(24)	0	0	0	530,528	02/06/2025
7150035		ELIZABETH	NJ		12/20/2023	6.125	123,971	0	(1,205)	0	0	0	285,000	03/25/2025
7150037		BREVARD	NC		12/20/2023	7.250	146,146	0	(39)	0	0	0	266,532	02/06/2025
7150038		OCALA	FL		12/20/2023	6.625	135,121	0	(6)	0	0	0	200,000	02/06/2025
7150039		LAS VEGAS	NV		12/20/2023	7.625	267,949	0	(45)	0	0	0	377,812	02/06/2025
7150040		PHOENIX	AZ		12/20/2023	9.125	1,294,986	0	(220)	0	0	0	1,614,715	02/06/2025
7150042		ODESSA	TX		12/20/2023	9.899	72,779	0	(641)	0	0	0	211,182	02/06/2025
7150045		BARNEGAT	NJ		12/20/2023	9.500	176,245	0	(18)	0	0	0	511,250	02/06/2025
7150046		MEMPHIS	TN		12/20/2023	8.375	99,830	0	(47)	0	0	0	164,300	02/28/2025
7150048		HUNTSVILLE	AL		12/20/2023	8.875	102,538	0	(48)	0	0	0	121,989	02/06/2025
7150050		ROCKFORD	IL		12/20/2023	8.375	73,008	0	(7)	0	0	0	148,810	02/06/2025
7150054		ATLANTA	GA		12/20/2023	10.500	89,612	0	(7)	0	0	0	132,090	02/06/2025
7150056		MYRTLE BEACH	SC		12/20/2023	9.375	95,732	0	(36)	0	0	0	190,000	02/28/2025
7150057		DAVENPORT	IA		12/20/2023	10.125	80,977	0	(30)	0	0	0	128,934	02/06/2025
7150059		MYRTLE BEACH	SC		12/20/2023	8.375	87,891	0	(6)	0	0	0	158,600	02/28/2025
7150060		LORAIN	OH		12/20/2023	10.000	78,894	0	(6)	0	0	0	175,000	02/06/2025
7150061		KAILUA-KONA	HI		12/20/2023	8.750	436,672	0	(59)	0	0	0	691,035	02/06/2025
7150063		GATLINBURG	TN		12/20/2023	8.250	1,296,885	0	(447)	0	0	0	1,627,152	02/06/2025
7150064		LA MARQUE	TX		12/20/2023	7.250	181,636	0	23	0	0	0	323,505	02/06/2025
7150065		TAMPA	FL		12/20/2023	7.375	222,663	0	(53)	0	0	0	458,590	02/06/2025
7150067		PANAMA CITY BEACH	FL		12/20/2023	7.125	295,543	0	182	0	0	0	416,744	02/06/2025
7150068		VENICE	FL		12/20/2023	7.625	401,503	0	(37)	0	0	0	624,606	02/06/2025
7150069		DETROIT	MI		12/20/2023	10.125	94,170	0	(37)	0	0	0	111,930	02/06/2025
7150070		MILWAUKEE	WI		12/20/2023	9.000	99,149	0	(32)	0	0	0	162,260	02/06/2025
7150074		CHARLOTTE	NC		12/20/2023	8.875	210,548	0	(27)	0	0	0	270,000	02/06/2025
7150076		LOCK HAVEN	PA		12/20/2023	9.750	193,940	0	(16)	0	0	0	215,125	02/06/2025
7150077		SAN ANGELO	TX		12/20/2023	9.500	97,849	0	(25)	0	0	0	129,780	02/06/2025
7150079		ELLENWOOD	GA		12/20/2023	8.250	172,893	0	(79)	0	0	0	318,434	02/06/2025
7150080		AUGUSTA	GA		12/20/2023	9.000	107,789	0	14	0	0	0	157,200	02/06/2025
7150082		DAVENPORT	FL		12/20/2023	8.625	360,144	0	(69)	0	0	0	750,145	02/06/2025
7150086		TAMPA	FL		12/20/2023	8.875	297,361	0	(230)	0	0	0	414,288	02/06/2025
7150090		BALTIMORE	MD		12/20/2023	8.500	236,966	0	(100)	0	0	0	310,000	02/28/2025
7150091		WILMINGTON	NC		12/20/2023	7.750	233,912	0	(51)	0	0	0	353,600	02/06/2025
7150092		CHAMPAIGN	IL		12/20/2023	9.500	79,628	0	(30)	0	0	0	112,665	02/06/2025
7150094		PHILADELPHIA	PA		12/20/2023	10.375	98,857	0	37	0	0	0	153,400	02/06/2025
7150095		DETROIT	MI		12/20/2023	10.125	92,678	0	(36)	0	0	0	166,410	02/06/2025
7150096		BIRMINGHAM	AL		12/20/2023	8.375	102,353	0	(48)	0	0	0	131,600	02/06/2025
7150097		DETROIT	MI		12/20/2023	9.875	91,295	0	(25)	0	0	0	209,160	02/06/2025
7150098		WEST PALM BEACH	FL		12/20/2023	8.875	81,653	0	(32)	0	0	0	237,600	02/06/2025
7150099		MIAMI	FL		12/20/2023	7.375	128,882	0	(51)	0	0	0	262,890	02/06/2025
7150101		DETROIT	MI		12/20/2023	9.750	87,538	0	(7)	0	0	0	132,310	02/06/2025
7150102		CHARLESTON	WV		12/20/2023	8.625	95,225	0	(40)	0	0	0	203,852	02/06/2025
7150103		HOUSTON	TX		12/20/2023	8.750	114,344	0	(46)	0	0	0	160,000	
7150105		LUBBOCK	TX		12/20/2023	9.125	93,210	0	0	0	0	0	125,240	02/06/2025
7150106		CHARLOTTE	NC		12/20/2023	8.625	171,021	0	(169)	0	0	0	295,043	02/06/2025
7150109		CHARLOTTE	NC		12/20/2023	8.250	175,571	0	(9)	0	0	0	234,520	02/06/2025
7150110		TRENTON	NJ		12/20/2023	9.125	154,042	0	(67)	0	0	0	236,070	02/06/2025
7150112		CHARLOTTE	NC		12/20/2023	8.625	175,621	0	(174)	0	0	0	353,896	02/06/2025
7150113		PENSACOLA	FL		12/20/2023	9.750	127,439	0	(50)	0	0	0	162,500	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150114		HOLLYWOOD	FL		12/20/2023	9.625	184,343	0	(62)	0	0	0	410,000	
7150115		PICAYUNE	MS		12/20/2023	10.125	77,772	0	(30)	0	0	0	160,740	02/06/2025
7150116		LAKELAND	FL		12/20/2023	9.000	304,511	0	(125)	0	0	0	395,000	02/06/2025
7150118		CRP CHRISTI	TX		12/19/2023	7.023	113,187	0	0	0	0	0	200,000	09/11/2024
7150119		JACKSONVILLE	FL		12/19/2023	8.240	180,887	0	(65)	0	0	0	260,000	01/22/2025
7150120		FORTY FORT	PA		12/19/2023	8.990	204,516	0	(23)	0	0	0	275,400	01/22/2025
7150121		BALTIMORE	MD		12/19/2023	9.140	100,097	0	(37)	0	0	0	130,000	09/13/2025
7150123		WACO	TX		12/19/2023	7.907	96,890	0	(39)	0	0	0	198,400	01/22/2025
7150124		DETROIT	MI		12/19/2023	9.215	79,214	0	(30)	0	0	0	133,000	01/22/2025
7150125		LEESBURG	FL		12/19/2023	8.260	93,203	0	(38)	0	0	0	115,900	01/22/2025
7150126		OAK PARK	MI		12/19/2023	8.315	106,545	0	(43)	0	0	0	136,000	01/22/2025
7150127		FAIRFIELD	AL		12/19/2023	8.990	70,252	0	(29)	0	0	0	110,000	01/22/2025
7150128		JONESBORO	GA		12/19/2023	7.990	137,270	0	(47)	0	0	0	184,100	01/22/2025
7150130		BEVERLY HILLS	FL		12/19/2023	8.250	143,864	0	(56)	0	0	0	197,340	02/06/2025
7150131		PITTSBURGH	PA		12/19/2023	8.125	212,818	0	(67)	0	0	0	300,000	
7150132		TULSA	OK		12/19/2023	7.750	119,094	0	(31)	0	0	0	138,000	01/23/2025
7150133		WILMINGTON	DE		12/19/2023	7.625	101,170	0	(22)	0	0	0	150,000	10/15/2025
7150134		COLUMBUS	OH		12/19/2023	8.250	112,062	0	(14)	0	0	0	244,200	02/06/2025
7150135		KNOXVILLE	TN		12/19/2023	8.125	209,281	0	(51)	0	0	0	313,956	02/06/2025
7150137		BALTIMORE	MD		12/19/2023	7.750	155,033	0	(43)	0	0	0	219,120	02/06/2025
7150138		NORTH CHESTERFIELD	VA		12/21/2023	8.060	236,635	0	(28)	0	0	0	411,320	02/06/2025
7150139		PHILADELPHIA	PA		12/21/2023	8.150	222,295	0	(21)	0	0	0	278,404	02/06/2025
7150140		ROTONDA WEST	FL		12/21/2023	8.240	226,409	0	(70)	0	0	0	265,727	02/06/2025
7150141		FORT VALLEY	GA		12/21/2023	8.340	195,396	0	(64)	0	0	0	222,500	02/06/2025
7150142		MENOMONEE FALLS	WI		12/21/2023	8.260	191,359	0	(58)	0	0	0	363,297	02/06/2025
7150143		INDIANAPOLIS	IN		12/21/2023	9.380	168,641	0	(55)	0	0	0	188,370	02/06/2025
7150144		HOUSTON	TX		12/21/2023	8.040	163,067	0	(37)	0	0	0	243,978	02/06/2025
7150145		HUNTSVILLE	AL		12/21/2023	8.750	131,473	0	(21)	0	0	0	171,566	02/06/2025
7150146		OWENSBORO	KY		12/21/2023	8.150	116,144	0	(27)	0	0	0	220,500	02/28/2025
7150147		OTTAWA	IL		12/21/2023	8.450	114,272	0	(17)	0	0	0	143,000	02/06/2025
7150148		KNOXVILLE	TN		12/21/2023	8.340	107,007	0	(37)	0	0	0	258,720	02/06/2025
7150149		MILWAUKEE	WI		12/21/2023	8.750	102,503	0	(28)	0	0	0	119,570	02/06/2025
7150150		OLD FORGE	PA		12/21/2023	8.380	94,547	0	(9)	0	0	0	163,344	02/06/2025
7150151		UTICA	NY		12/21/2023	8.240	94,749	0	(26)	0	0	0	154,800	02/28/2025
7150154		CENTRAL FALLS	RI		12/27/2023	4.375	207,010	0	409	0	0	0	375,000	
7150155		ALBUQUERQUE	NM		12/27/2023	4.750	132,298	0	232	0	0	0	289,190	02/06/2025
7150156		NASHVILLE	TN		12/27/2023	4.250	190,111	0	429	0	0	0	491,165	02/06/2025
7150157		SURPRISE	AZ		12/27/2023	3.375	201,675	0	943	0	0	0	468,504	02/06/2025
7150158		LAKEWOOD	NJ		12/27/2023	3.125	211,708	0	411	0	0	0	891,552	02/06/2025
7150159		MADISON	AL		12/27/2023	3.875	150,199	0	369	0	0	0	304,764	02/06/2025
7150160		ROWLAND HEIGHTS	CA		12/27/2023	3.250	234,063	0	694	0	0	0	899,577	02/06/2025
7150161		YORBA LINDA	CA		12/27/2023	3.375	285,705	0	809	0	0	0	874,180	02/06/2025
7150162		OGDEN	UT		12/27/2023	3.625	168,261	0	446	0	0	0	412,850	02/06/2025
7150163		WEST VALLEY CITY	UT		12/27/2023	3.250	206,582	0	638	0	0	0	472,644	02/06/2025
7150164		LAKEWOOD	CO		12/27/2023	3.250	283,528	0	871	0	0	0	886,550	02/06/2025
7150165		LOGAN TOWNSHIP	NJ		12/27/2023	3.875	255,545	0	460	0	0	0	671,104	02/06/2025
7150166		CANYON	TX		12/27/2023	4.125	166,493	0	388	0	0	0	363,528	02/06/2025
7150167		FORT COLLINS	CO		12/27/2023	3.625	329,633	0	833	0	0	0	713,440	02/06/2025
7150169		ONTARIO	CA		12/27/2023	3.000	239,765	0	(289)	0	0	0	1,094,360	02/06/2025
7150171		HANOVER	MD		12/27/2023	3.250	232,426	0	691	0	0	0	661,284	02/06/2025
7150172		BROOKLYN	NY		12/27/2023	3.000	561,160	0	1,826	0	0	0	1,447,738	02/06/2025
7150173		OTSEGO	MN		12/27/2023	3.250	188,341	0	556	0	0	0	556,820	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150174		BUCKEYE	AZ		12/27/2023	3.500	181,170	0	(676)	0	0	0	521,456	02/06/2025
7150176		NAPLES	FL		12/27/2023	3.375	374,466	0	1,059	0	0	0	887,445	02/06/2025
7150177		TAMPA	FL		12/27/2023	4.250	241,417	0	887	0	0	0	484,178	02/06/2025
7150178		PORT SAINT LUCIE	FL		12/27/2023	4.125	204,603	0	413	0	0	0	457,763	02/06/2025
7150179		SAN DIEGO	CA		12/27/2023	4.000	505,537	0	1,144	0	0	0	940,000	
7150180		COEUR D ALENE	ID		12/27/2023	3.500	206,970	0	901	0	0	0	587,487	02/06/2025
7150181		KATY	TX		12/27/2023	2.750	148,826	0	383	0	0	0	428,214	02/06/2025
7150182		BAKERSFIELD	CA		12/27/2023	3.375	232,716	0	694	0	0	0	535,107	02/06/2025
7150183		CAMBRIDGE	MA		12/27/2023	4.000	367,644	0	894	0	0	0	809,760	02/06/2025
7150184		MECHANICSBURG	PA		12/27/2023	3.250	131,197	0	414	0	0	0	361,368	02/06/2025
7150185		CHINO	CA		12/27/2023	3.625	299,756	0	741	0	0	0	908,496	02/06/2025
7150186		MELISSA	TX		12/27/2023	2.875	209,177	0	698	0	0	0	472,670	02/06/2025
7150188		MIAMI	FL		12/27/2023	3.500	195,701	0	534	0	0	0	677,096	02/06/2025
7150190		EL CERRITO	CA		12/27/2023	3.500	402,341	0	1,084	0	0	0	1,541,640	02/06/2025
7150191		SAN FRANCISCO	CA		12/27/2023	3.750	457,539	0	1,957	0	0	0	2,850,000	
7150193		MONTGOMERY VILLAGE	MD		12/27/2023	4.000	150,803	0	366	0	0	0	402,319	02/06/2025
7150194		VISALIA	CA		12/27/2023	3.250	173,259	0	528	0	0	0	354,672	02/06/2025
7150195		NORTH HILLS	CA		12/27/2023	3.375	518,674	0	1,473	0	0	0	1,315,888	02/06/2025
7150196		SPRINGFIELD	OR		12/27/2023	3.990	150,029	0	351	0	0	0	495,040	02/06/2025
7150197		PRATTVILLE	AL		12/27/2023	3.500	130,493	0	359	0	0	0	262,363	02/06/2025
7150198		ROSEVILLE	CA		12/27/2023	3.750	223,683	0	567	0	0	0	578,532	02/06/2025
7150199		WENATCHEE	WA		12/27/2023	4.000	271,733	0	608	0	0	0	492,048	02/06/2025
7150200		FREDERICK	MD		12/27/2023	4.000	205,352	0	466	0	0	0	488,730	02/06/2025
7150201		FAIRPLAY	CO		12/27/2023	4.000	215,016	0	478	0	0	0	546,120	02/06/2025
7150202		COLLEGE STATION	TX		12/27/2023	4.000	452,931	0	1,007	0	0	0	1,010,240	02/06/2025
7150203		YUCCA VALLEY	CA		12/27/2023	4.625	244,176	0	817	0	0	0	465,588	02/06/2025
7150204		MOUNT PLEASANT	SC		12/27/2023	3.875	188,438	0	457	0	0	0	474,880	02/06/2025
7150205		LEANDER	TX		12/27/2023	4.000	189,455	0	450	0	0	0	383,268	02/06/2025
7150207		OAKLAND	CA		12/27/2023	4.250	396,275	0	809	0	0	0	794,205	02/06/2025
7150208		COLLEGE STATION	TX		12/27/2023	4.125	196,404	0	421	0	0	0	371,254	02/06/2025
7150209		SCOTTSDALE	AZ		12/27/2023	4.375	369,034	0	714	0	0	0	657,924	02/06/2025
7150211		KISSIMMEE	FL		12/27/2023	3.500	146,820	0	0	0	0	0	515,000	01/02/2025
7150213		DENVER	CO		12/27/2023	4.500	234,518	0	440	0	0	0	625,046	02/06/2025
7150215		INDIANAPOLIS	IN		12/27/2023	4.250	125,458	0	263	0	0	0	363,400	02/06/2025
7150216		LEVITTOWN	PA		12/27/2023	4.375	215,563	0	427	0	0	0	486,750	02/06/2025
7150217		LAS VEGAS	NV		12/27/2023	3.875	135,299	0	319	0	0	0	1,335,552	02/06/2025
7150218		LA PUENTE	CA		12/27/2023	4.375	279,747	0	605	0	0	0	847,048	02/06/2025
7150220		BOYNTON BEACH	FL		12/27/2023	3.500	361,900	0	1,006	0	0	0	893,808	02/06/2025
7150221		WOODBRIDGE	NJ		12/27/2023	4.125	338,172	0	735	0	0	0	1,185,000	02/28/2025
7150222		BEND	OR		12/27/2023	3.375	316,723	0	923	0	0	0	1,313,928	02/06/2025
7150224		GALVESTON	TX		12/27/2023	4.500	168,445	0	310	0	0	0	428,383	02/06/2025
7150225		AUSTIN	TX		12/27/2023	4.375	154,259	0	333	0	0	0	412,111	02/06/2025
7150226		LAKEWOOD	OH		12/27/2023	3.375	128,628	0	362	0	0	0	333,200	02/06/2025
7150227		SILVER SPRING	MD		12/27/2023	2.990	86,451	0	285	0	0	0	170,000	
7150228		SACRAMENTO	CA		12/27/2023	4.375	259,011	0	540	0	0	0	543,200	02/06/2025
7150229		SEATTLE	WA		12/27/2023	3.375	392,278	0	1,130	0	0	0	877,233	02/06/2025
7150231		EMMETT	ID		12/27/2023	4.250	235,567	0	889	0	0	0	450,800	02/28/2025
7150232		SEATTLE	WA		12/27/2023	2.990	329,097	0	1,078	0	0	0	800,280	02/06/2025
7150233		ATLANTA	GA		12/27/2023	4.375	174,301	0	339	0	0	0	315,018	02/06/2025
7150234		MERIDIAN	ID		12/27/2023	4.500	261,971	0	481	0	0	0	474,870	02/06/2025
7150235		BATON ROUGE	LA		12/27/2023	4.250	210,060	0	430	0	0	0	421,820	02/06/2025
7150236		PAWTUCKET	RI		12/27/2023	3.875	229,795	0	582	0	0	0	672,660	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150237		SACRAMENTO	CA		12/27/2023	3.375	207,713	0	650	0	0	0	456,928	02/06/2025
7150238		LOVELAND	CO		12/27/2023	3.990	367,968	0	919	0	0	0	934,800	02/06/2025
7150239		LITTLETON	CO		12/27/2023	4.375	418,821	0	817	0	0	0	1,140,000	02/06/2025
7150240		GILBERT	AZ		12/27/2023	4.375	237,967	0	464	0	0	0	522,610	02/06/2025
7150241		BOYNTON BEACH	FL		12/27/2023	4.125	218,895	0	472	0	0	0	523,270	02/06/2025
7150242		SAN DIEGO	CA		12/27/2023	3.490	547,213	0	2,493	0	0	0	2,972,247	02/06/2025
7150243		HILLSBORO	OR		12/27/2023	3.875	297,066	0	738	0	0	0	573,534	02/06/2025
7150244		FORT COLLINS	CO		12/27/2023	4.500	264,721	0	534	0	0	0	518,508	02/06/2025
7150245		DENVER	CO		12/27/2023	4.000	540,150	0	1,218	0	0	0	1,038,200	02/06/2025
7150246		RIVERSIDE	CA		12/27/2023	4.000	178,208	0	412	0	0	0	470,000	
7150247		IDAHO FALLS	ID		12/27/2023	3.990	143,135	0	360	0	0	0	297,880	02/06/2025
7150249		SAN JOSE	CA		12/27/2023	3.500	476,181	0	1,301	0	0	0	1,756,644	02/06/2025
7150250		LOS ANGELES	CA		12/27/2023	3.875	409,250	0	996	0	0	0	1,186,700	02/28/2025
7150251		DENVER	CO		12/27/2023	3.875	405,841	0	984	0	0	0	788,920	02/06/2025
7150254		PITTSBURGH	PA		12/27/2023	4.250	164,596	0	328	0	0	0	280,000	
7150255		DENVER	CO		12/27/2023	3.500	383,436	0	1,047	0	0	0	957,000	02/06/2025
7150258		GRASS VALLEY	CA		12/27/2023	3.500	89,055	0	514	0	0	0	574,212	02/06/2025
7150259		SAN LUIS OBISPO	CA		12/27/2023	4.000	383,377	0	1,835	0	0	0	1,255,140	02/06/2025
7150260		GALVESTON	TX		12/27/2023	3.500	37,024	0	206	0	0	0	213,400	02/28/2025
7150261		HEPHZIBAH	GA		12/27/2023	3.250	17,051	0	1,971	0	0	0	195,000	02/06/2025
7150262		SAN DIEGO	CA		12/27/2023	2.625	268,434	0	2,026	0	0	0	2,230,903	02/06/2025
7150263		PISMO BEACH	CA		12/27/2023	3.375	184,692	0	2,000	0	0	0	2,153,574	02/06/2025
7150264		DURHAM	NC		12/27/2023	3.500	145,284	0	460	0	0	0	627,555	02/06/2025
7150265		VANCOUVER	WA		12/27/2023	3.625	106,420	0	563	0	0	0	650,000	
7150266		SAN ANTONIO	TX		12/27/2023	3.875	215,068	0	399	0	0	0	704,120	02/06/2025
7150267		ELON	NC		12/27/2023	7.000	230,920	0	(14)	0	0	0	352,944	02/06/2025
7150268		AHWAHNEE	CA		12/27/2023	7.500	404,056	0	(119)	0	0	0	775,440	02/06/2025
7150269		SAN JOSE	CA		12/27/2023	7.500	995,715	0	(213)	0	0	0	1,875,072	02/06/2025
7150270		WILMINGTON	DE		12/27/2023	6.500	295,984	0	91	0	0	0	617,600	02/28/2025
7150271		SHERMAN	TX		12/27/2023	7.750	247,972	0	(66)	0	0	0	350,436	02/06/2025
7150272		BELL BUCKLE	TN		12/27/2023	7.500	277,490	0	(75)	0	0	0	482,868	02/06/2025
7150273		RESTON	VA		12/27/2023	7.500	356,507	0	(95)	0	0	0	568,653	02/06/2025
7150274		BOONE	NC		12/27/2023	6.875	296,267	0	128	0	0	0	511,290	02/06/2025
7150275		CHARLOTTE	NC		12/27/2023	7.500	328,468	0	(94)	0	0	0	744,464	02/06/2025
7150276		SOUTHERN PINES	NC		12/27/2023	7.500	343,558	0	(14)	0	0	0	619,134	02/06/2025
7150281		NASHVILLE	TN		12/27/2023	7.875	690,671	0	(1,006)	0	0	0	1,010,790	02/06/2025
7150282		SEVIERVILLE	TN		12/27/2023	7.500	673,987	0	(185)	0	0	0	1,132,404	02/06/2025
7150283		ST SIMONS ISLAND	GA		12/27/2023	7.375	246,814	0	(72)	0	0	0	373,900	02/28/2025
7150286		NORTH MYRTLE BEACH	SC		12/27/2023	7.875	323,645	0	(89)	0	0	0	480,930	02/06/2025
7150287		PERTH AMBOY	NJ		12/27/2023	7.375	344,615	0	(92)	0	0	0	471,375	02/06/2025
7150289		AURORA	IL		12/27/2023	7.750	321,330	0	(83)	0	0	0	392,560	02/06/2025
7150290		PALM SPRINGS	CA		12/27/2023	7.750	248,127	0	(67)	0	0	0	424,952	02/06/2025
7150291		MAPLETON	UT		12/27/2023	7.750	287,964	0	(76)	0	0	0	462,144	02/06/2025
7150292		FREDERICKSBURG	VA		12/27/2023	7.750	247,449	0	(64)	0	0	0	670,122	02/06/2025
7150293		HILTON HEAD ISLAND	SC		12/27/2023	8.125	339,134	0	(85)	0	0	0	440,000	
7150294		YUCAIPA	CA		12/27/2023	7.375	600,567	0	351	0	0	0	853,150	02/06/2025
7150295		DURHAM	NC		12/27/2023	7.750	308,760	0	(94)	0	0	0	430,920	02/06/2025
7150296		HILMAR	CA		12/27/2023	7.375	343,133	0	(85)	0	0	0	550,392	02/06/2025
7150297		ORLANDO	FL		12/27/2023	7.875	276,927	0	(1,059)	0	0	0	388,260	02/06/2025
7150299		MYRTLE BEACH	SC		12/27/2023	7.625	315,899	0	(83)	0	0	0	458,018	02/06/2025
7150300		PFLUGERVILLE	TX		12/27/2023	7.375	203,013	0	403	0	0	0	320,134	02/06/2025
7150301		CENTRAL POINT	OR		12/27/2023	7.875	301,163	0	(77)	0	0	0	405,783	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150302		NASHUA	NH		12/27/2023	6.990	328,133	0	315	0	0	0	603,060	02/06/2025
7150303		DUDLEY	MA		12/27/2023	6.875	270,598	0	1	0	0	0	481,400	02/06/2025
7150304		SEATAC	WA		12/27/2023	6.990	288,627	0	(64)	0	0	0	531,690	02/06/2025
7150305		SOUTH KINGSTOWN	RI		12/27/2023	7.500	648,848	0	(194)	0	0	0	956,376	02/06/2025
7150306		CALEXICO	CA		12/27/2023	7.250	201,286	0	(44)	0	0	0	397,440	02/06/2025
7150307		ALBUQUERQUE	NM		12/27/2023	6.875	301,403	0	(75)	0	0	0	329,156	02/06/2025
7150309		MESA	AZ		12/27/2023	8.000	215,321	0	(55)	0	0	0	323,512	02/06/2025
7150310		WARNER ROBINS	GA		12/27/2023	7.625	198,549	0	(12)	0	0	0	288,822	02/06/2025
7150311		MIDDLETOWN	DE		12/27/2023	7.625	238,233	0	(50)	0	0	0	367,400	02/06/2025
7150312		HENDERSON	NV		12/27/2023	6.625	288,200	0	44	0	0	0	492,135	02/06/2025
7150313		BELLINGHAM	WA		12/27/2023	7.500	322,938	0	(86)	0	0	0	514,710	02/06/2025
7150314		HOUSTON	TX		12/27/2023	6.625	267,992	0	(21)	0	0	0	455,055	02/06/2025
7150315		AURORA	CO		12/27/2023	6.990	280,711	0	(79)	0	0	0	395,234	02/06/2025
7150317		DURHAM	NC		12/27/2023	6.625	330,817	0	98	0	0	0	495,650	02/06/2025
7150318		SUN VALLEY	NV		12/27/2023	7.625	309,293	0	152	0	0	0	508,376	02/06/2025
7150319		APOLLO BEACH	FL		12/27/2023	6.500	239,242	0	(1)	0	0	0	317,240	02/06/2025
7150320		KISSIMMEE	FL		12/27/2023	7.375	450,185	0	(105)	0	0	0	693,125	02/06/2025
7150321		NATIONAL CITY	CA		12/27/2023	7.500	570,300	0	311	0	0	0	935,220	02/06/2025
7150322		CAMARILLO	CA		12/27/2023	7.125	768,850	0	(96)	0	0	0	1,219,212	02/06/2025
7150324		BERKLEY	MI		12/27/2023	7.500	243,221	0	(54)	0	0	0	364,191	02/06/2025
7150325		NEWPORT NEWS	VA		12/27/2023	7.625	240,227	0	116	0	0	0	346,500	02/06/2025
7150326		CAMBRIDGE	MA		12/27/2023	6.625	790,725	0	120	0	0	0	1,233,252	02/06/2025
7150327		ARANSAS PASS	TX		12/27/2023	7.250	227,523	0	(54)	0	0	0	307,247	02/06/2025
7150328		BISBEE	AZ		12/27/2023	7.125	274,629	0	(97)	0	0	0	374,000	02/28/2025
7150329		KENNEWICK	WA		12/27/2023	7.750	284,466	0	(75)	0	0	0	425,304	02/06/2025
7150330		MIRAMAR BEACH	FL		12/27/2023	7.625	543,797	0	(126)	0	0	0	680,000	03/25/2025
7150331		LEESBURG	VA		12/27/2023	6.575	395,358	0	(19)	0	0	0	610,509	02/06/2025
7150332		ANDERSONVILLE	TN		12/27/2023	7.500	418,115	0	(112)	0	0	0	569,430	02/06/2025
7150333		IRVING	TX		12/27/2023	6.875	222,932	0	98	0	0	0	401,695	02/06/2025
7150334		WOODBURY	MN		12/27/2023	6.750	235,988	0	226	0	0	0	348,700	02/06/2025
7150335		CASA GRANDE	AZ		12/27/2023	7.625	362,469	0	(97)	0	0	0	538,200	02/06/2025
7150336		SAINT LOUIS	MO		12/27/2023	7.250	209,663	0	(58)	0	0	0	311,600	02/28/2025
7150338		PORTLAND	OR		12/27/2023	6.600	498,567	0	(32)	0	0	0	700,600	02/06/2025
7150339		LEHI	UT		12/27/2023	6.875	321,446	0	5	0	0	0	524,772	02/06/2025
7150340		PRESCOTT	AZ		12/27/2023	6.625	369,417	0	21	0	0	0	739,133	02/06/2025
7150341		CONCRETE	WA		12/27/2023	7.250	500,417	0	(94)	0	0	0	674,700	02/28/2025
7150342		LARGO	FL		12/27/2023	7.500	367,184	0	(106)	0	0	0	513,432	02/06/2025
7150343		APPLE VALLEY	MN		12/27/2023	7.000	363,253	0	(22)	0	0	0	486,080	02/06/2025
7150345		GRAND RAPIDS	MI		12/27/2023	7.375	407,114	0	(105)	0	0	0	765,832	02/06/2025
7150347		FRANKSTON	TX		12/27/2023	6.875	177,186	0	4,361	0	0	0	523,809	02/06/2025
7150348		HENDERSON	NV		12/27/2023	7.125	368,106	0	(111)	0	0	0	531,148	02/06/2025
7150349		FORT WORTH	TX		12/27/2023	7.250	222,562	0	(73)	0	0	0	372,350	02/06/2025
7150350		DALLAS	TX		12/27/2023	7.875	265,498	0	(65)	0	0	0	501,607	02/06/2025
7150352		BROOKLYN CENTER	MN		12/27/2023	6.500	254,027	0	(1)	0	0	0	354,704	02/06/2025
7150353		TUCSON	AZ		12/27/2023	7.500	285,934	0	(76)	0	0	0	410,930	02/06/2025
7150354		RIVERVIEW	FL		12/27/2023	6.500	201,143	0	(1)	0	0	0	271,617	02/06/2025
7150355		BROOKLYN PARK	MN		12/27/2023	7.490	188,074	0	760	0	0	0	531,801	02/06/2025
7150356		PRINCETON	TX		12/27/2023	7.125	249,957	0	(95)	0	0	0	373,870	02/06/2025
7150360		VACAVILLE	CA		12/27/2023	7.500	256,596	0	(68)	0	0	0	376,512	02/06/2025
7150361		ALBANY	OR		12/27/2023	7.750	385,543	0	(100)	0	0	0	529,650	02/06/2025
7150362		PLANO	TX		12/27/2023	7.375	234,013	0	(58)	0	0	0	367,743	02/06/2025
7150363		WILLISTON PARK	NY		12/27/2023	8.125	681,503	0	(172)	0	0	0	1,090,450	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150364		RICHARDSON	TX		12/27/2023	7.250	266,461	0	(95)	0	0	0	422,593	02/06/2025
7150365		LEHIGH ACRES	FL		12/27/2023	6.990	309,150	0	(19)	0	0	0	443,100	02/28/2025
7150366		NAPLES	FL		12/27/2023	6.990	331,232	0	(20)	0	0	0	736,896	02/06/2025
7150367		KISSIMMEE	FL		12/27/2023	6.000	349,120	0	624	0	0	0	558,036	02/06/2025
7150368		WILLISTON	ND		12/27/2023	7.500	314,117	0	(94)	0	0	0	525,100	02/28/2025
7150371		JONESBOROUGH	TN		12/27/2023	7.750	229,133	0	(60)	0	0	0	380,931	02/06/2025
7150372		ARLINGTON	TX		12/27/2023	6.875	268,127	0	(24)	0	0	0	504,784	02/06/2025
7150373		BUCKEYE	AZ		12/27/2023	7.125	517,852	0	(142)	0	0	0	712,580	02/06/2025
7150374		LOS LUNAS	NM		12/27/2023	7.625	231,800	0	(61)	0	0	0	314,000	02/28/2025
7150375		LOS LUNAS	NM		12/27/2023	7.625	227,672	0	(60)	0	0	0	310,300	02/28/2025
7150376		COLORADO SPRINGS	CO		12/27/2023	7.125	432,147	0	230	0	0	0	599,178	02/06/2025
7150377		ENGLEWOOD	FL		12/27/2023	7.250	349,466	0	189	0	0	0	465,000	03/25/2025
7150378		HELOTES	TX		12/27/2023	7.375	263,646	0	(71)	0	0	0	373,896	02/06/2025
7150379		FORNEY	TX		12/27/2023	6.750	241,284	0	(62)	0	0	0	379,170	02/06/2025
7150380		SHERMAN OAKS	CA		12/27/2023	7.500	976,516	0	(259)	0	0	0	1,666,032	02/06/2025
7150381		HENDERSONVILLE	NC		12/27/2023	8.125	422,042	0	(106)	0	0	0	665,334	02/06/2025
7150386		COLUMBIA	MD		12/27/2023	7.875	301,163	0	(77)	0	0	0	450,230	02/06/2025
7150388		SPRING	TX		12/27/2023	8.125	205,148	0	162	0	0	0	332,316	02/06/2025
7150389		GRESHAM	OR		12/27/2023	8.000	462,013	0	(117)	0	0	0	629,584	02/06/2025
7150390		COOS BAY	OR		12/27/2023	7.625	272,214	0	(69)	0	0	0	418,400	02/28/2025
7150391		WAIANAE	HI		12/27/2023	7.500	516,110	0	(549)	0	0	0	815,500	02/06/2025
7150392		JUNO BEACH	FL		12/27/2023	7.250	564,765	0	194	0	0	0	987,280	02/06/2025
7150393		LAKE FOREST PARK	WA		12/27/2023	7.500	650,510	0	(173)	0	0	0	1,241,520	02/06/2025
7150394		MERRIMACK	NH		12/27/2023	7.875	554,141	0	(142)	0	0	0	789,030	02/06/2025
7150395		SUN VALLEY	NV		12/27/2023	7.875	329,272	0	(84)	0	0	0	461,179	02/06/2025
7150396		LAS VEGAS	NV		12/27/2023	7.625	169,225	0	2,009	0	0	0	381,970	
7150398		TAMWORTH	NH		12/27/2023	7.875	269,320	0	(69)	0	0	0	426,200	02/28/2025
7150399		ORLANDO	FL		12/27/2023	7.250	260,880	0	215	0	0	0	324,000	03/25/2025
7150400		PHOENIX	AZ		12/27/2023	6.990	200,076	0	171	0	0	0	376,640	02/06/2025
7150401		WAIALUA	HI		12/27/2023	7.500	326,728	0	31	0	0	0	499,700	02/28/2025
7150402		WEST ROXBURY	MA		12/27/2023	8.000	349,842	0	(71)	0	0	0	748,627	02/06/2025
7150403		MESA	AZ		12/27/2023	7.250	516,816	0	(127)	0	0	0	795,809	02/06/2025
7150404		KISSIMMEE	FL		12/27/2023	7.250	244,052	0	(66)	0	0	0	331,020	02/06/2025
7150405		LOWELL	MA		12/27/2023	7.250	636,435	0	(231)	0	0	0	924,340	02/06/2025
7150406		SAINT LOUIS PARK	MN		12/27/2023	7.375	454,561	0	(122)	0	0	0	724,830	02/06/2025
7150407		HARRISON	NJ		12/27/2023	7.375	616,658	0	(165)	0	0	0	999,790	02/06/2025
7150409		LAKE ARROWHEAD	CA		12/27/2023	7.000	415,245	0	(115)	0	0	0	567,956	02/06/2025
7150410		LITTLE ELM	TX		12/27/2023	7.500	432,253	0	(115)	0	0	0	622,500	02/28/2025
7150412		NAPLES	FL		12/27/2023	7.500	475,360	0	(114)	0	0	0	645,498	02/06/2025
7150415		PHOENIX	AZ		12/27/2023	7.875	255,932	0	(86)	0	0	0	377,031	02/06/2025
7150416		BEAUFORT	SC		12/27/2023	6.875	425,825	0	184	0	0	0	656,880	02/06/2025
7150417		FRASER	CO		12/27/2023	7.500	727,889	0	(193)	0	0	0	1,019,141	
7150418		BOCA RATON	FL		12/27/2023	7.250	412,107	0	129	0	0	0	621,518	02/06/2025
7150420		WALL	NJ		12/27/2023	7.625	418,405	0	(110)	0	0	0	729,344	02/06/2025
7150421		CROSSROADS	TX		12/27/2023	6.990	255,780	0	(18)	0	0	0	344,844	02/06/2025
7150422		INDIANAPOLIS	IN		12/27/2023	6.990	304,889	0	(55)	0	0	0	334,800	02/28/2025
7150423		RENO	NV		12/27/2023	7.500	357,079	0	(95)	0	0	0	478,292	02/06/2025
7150424		LOUISVILLE	KY		12/27/2023	7.500	240,119	0	(94)	0	0	0	389,893	02/06/2025
7150425		OAK ISLAND	NC		12/27/2023	7.500	476,305	0	(126)	0	0	0	630,258	02/06/2025
7150428		PROSPERITY	SC		12/27/2023	7.500	274,595	0	136	0	0	0	580,700	02/28/2025
7150430		YAKIMA	WA		12/27/2023	7.000	276,853	0	(17)	0	0	0	508,480	02/06/2025
7150431		SPRING VALLEY	NY		12/27/2023	7.250	356,692	0	(97)	0	0	0	475,000	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150432		BROOKLYN	NY		12/27/2023	7.250	1,464,312	0	(397)	0	0	0	2,132,080	02/06/2025
7150433		NEW CITY	NY		12/27/2023	7.250	868,026	0	(430)	0	0	0	1,122,016	02/06/2025
7150434		DANBURY	WI		12/27/2023	7.625	312,936	0	(104)	0	0	0	510,986	02/06/2025
7150435		EVANSTON	IL		12/27/2023	7.500	333,457	0	(103)	0	0	0	480,000	
7150436		SUNLAND PARK	NM		12/27/2023	7.500	348,802	0	(92)	0	0	0	435,000	
7150437		SUNLAND PARK	NM		12/27/2023	7.500	255,788	0	(68)	0	0	0	319,000	
7150438		VINEYARD	UT		12/27/2023	7.500	360,408	0	(95)	0	0	0	557,118	02/06/2025
7150439		PORTLAND	OR		12/27/2023	7.500	387,148	0	(103)	0	0	0	578,232	02/06/2025
7150440		FOREST GROVE	OR		12/27/2023	7.250	521,132	0	(141)	0	0	0	783,324	02/06/2025
7150441		BUFFALO	NY		12/27/2023	7.250	235,011	0	(44)	0	0	0	401,720	02/06/2025
7150442		CANTON	GA		12/27/2023	6.990	258,994	0	(16)	0	0	0	432,972	02/06/2025
7150443		WINTER PARK	FL		12/27/2023	8.000	343,536	0	(120)	0	0	0	525,140	02/06/2025
7150444		TACOMA	WA		12/27/2023	7.562	551,371	0	(150)	0	0	0	791,616	02/06/2025
7150445		ORANGE BEACH	AL		12/27/2023	7.437	287,376	0	(80)	0	0	0	390,000	
7150446		BLUFFTON	SC		12/27/2023	7.625	208,951	0	570	0	0	0	606,200	02/28/2025
7150447		PLYMOUTH	MN		12/27/2023	7.750	279,448	0	(95)	0	0	0	408,240	02/06/2025
7150448		KINGSTON	TN		12/27/2023	7.437	278,071	0	(74)	0	0	0	473,970	02/06/2025
7150449		GREENSBORO	NC		12/27/2023	7.437	360,740	0	(96)	0	0	0	554,280	02/06/2025
7150451		GRAPELAND	TX		12/27/2023	8.062	392,042	0	217	0	0	0	618,884	02/06/2025
7150452		PANAMA CITY BEACH	FL		12/27/2023	7.312	488,153	0	(132)	0	0	0	554,280	02/06/2025
7150453		JERSEY CITY	NJ		12/27/2023	7.375	562,532	0	(140)	0	0	0	1,130,880	02/06/2025
7150454		SAINT PETERSBURG	FL		12/27/2023	8.125	267,695	0	(67)	0	0	0	338,470	02/06/2025
7150456		SEASIDE HEIGHTS	NJ		12/27/2023	7.625	368,549	0	(97)	0	0	0	616,302	02/06/2025
7150458		SARASOTA	FL		12/27/2023	8.125	602,917	0	(151)	0	0	0	844,100	02/06/2025
7150460		RENTON	WA		12/27/2023	7.437	338,194	0	(90)	0	0	0	557,109	02/06/2025
7150462		NORTH MYRTLE BEACH	SC		12/27/2023	7.437	671,312	0	188	0	0	0	922,900	02/28/2025
7150463		EASTON	PA		12/27/2023	7.375	400,673	0	(100)	0	0	0	732,600	02/06/2025
7150464		BELLEVUE	PA		12/27/2023	7.812	346,250	0	(89)	0	0	0	491,232	02/06/2025
7150465		GULF SHORES	AL		12/27/2023	7.125	407,388	0	(50)	0	0	0	693,707	02/06/2025
7150466		HOLMES BEACH	FL		12/27/2023	8.125	399,081	0	(477)	0	0	0	912,700	02/28/2025
7150467		LEBANON	TN		12/27/2023	6.562	266,111	0	50	0	0	0	377,352	02/06/2025
7150468		CHARLOTTE	NC		12/27/2023	7.375	279,184	0	(74)	0	0	0	422,375	02/06/2025
7150471		CLAYTON	NC		12/27/2023	7.625	330,942	0	(87)	0	0	0	483,961	02/06/2025
7150474		SUDBURY	MA		12/27/2023	7.625	620,442	0	(161)	0	0	0	1,068,900	02/28/2025
7150475		NORTH KINGSTOWN	RI		12/27/2023	8.062	321,227	0	(81)	0	0	0	501,073	02/06/2025
7150476		PANAMA CITY BEACH	FL		12/27/2023	5.990	467,524	0	412	0	0	0	968,088	02/06/2025
7150478		SPARKS	NV		12/27/2023	7.375	420,024	0	(104)	0	0	0	678,273	02/06/2025
7150479		CALABASH	NC		12/27/2023	7.312	282,101	0	(104)	0	0	0	466,560	02/06/2025
7150482		GIG HARBOR	WA		12/27/2023	8.000	478,334	0	(121)	0	0	0	766,368	02/06/2025
7150483		NAPERVILLE	IL		12/27/2023	8.125	280,746	0	(82)	0	0	0	468,373	02/06/2025
7150484		CHARLOTTE	NC		12/27/2023	7.812	335,096	0	898	0	0	0	634,189	02/06/2025
7150487		MANCHESTER	NJ		12/27/2023	8.125	324,688	0	126	0	0	0	536,826	02/06/2025
7150488		SPRINGFIELD	MO		12/27/2023	7.625	329,448	0	(28)	0	0	0	488,000	
7150490		GARY	IN		12/27/2023	7.625	138,412	0	12,753	0	0	0	612,036	02/06/2025
7150491		DAYTONA BEACH	FL		12/27/2023	7.625	131,619	0	(4,568)	0	0	0	472,512	02/06/2025
7150492		CYPRESS	TX		12/27/2023	7.625	244,446	0	(64)	0	0	0	352,672	02/06/2025
7150493		WASHINGTONVILLE	NY		12/27/2023	7.625	375,646	0	(98)	0	0	0	598,879	02/06/2025
7150495		WEST MELBOURNE	FL		12/27/2023	7.625	282,368	0	(7,034)	0	0	0	385,000	10/01/2025
7150496		LAKE HARMONY	PA		12/27/2023	7.625	310,031	0	132	0	0	0	486,108	02/06/2025
7150498		AUSTIN	TX		12/27/2023	7.500	313,909	0	(132)	0	0	0	426,600	02/06/2025
7150499		LAKE OZARK	MO		12/27/2023	7.625	236,716	0	(62)	0	0	0	327,500	
7150500		CARLISLE	IA		12/27/2023	7.625	288,822	0	(76)	0	0	0	433,029	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150501		CHICAGO	IL		12/27/2023	7.625	676,926	0	(178)	0	0	0	900,000	02/28/2025
7150503		NASHVILLE	TN		12/27/2023	7.625	344,248	0	(72)	0	0	0	657,470	02/06/2025
7150504		PANAMA CITY BEACH	FL		12/27/2023	7.500	352,839	0	(301)	0	0	0	602,838	02/06/2025
7150506		CAPE CORAL	FL		12/27/2023	7.375	498,139	0	(134)	0	0	0	776,286	02/06/2025
7150507		ROSEBURG	OR		12/27/2023	7.625	377,467	0	(100)	0	0	0	743,800	02/28/2025
7150508		MCALLEN	TX		12/27/2023	7.625	401,146	0	(128)	0	0	0	596,960	02/06/2025
7150509		HOSCHTON	GA		12/27/2023	7.500	277,141	0	(83)	0	0	0	496,947	02/06/2025
7150510		JACKSONVILLE BEACH	FL		12/27/2023	7.375	311,806	0	(84)	0	0	0	486,576	02/06/2025
7150511		DULUTH	MN		12/27/2023	7.625	233,164	0	(61)	0	0	0	415,800	02/28/2025
7150514		DAVENPORT	FL		12/27/2023	7.438	238,946	0	(55)	0	0	0	454,312	02/06/2025
7150515		SAN TAN VALLEY	AZ		12/27/2023	7.625	245,483	0	(65)	0	0	0	363,000	02/06/2025
7150518		NORTH LAS VEGAS	NV		12/27/2023	7.625	299,412	0	(63)	0	0	0	487,080	02/06/2025
7150519		HOUSTON	TX		12/27/2023	7.125	336,871	0	(110)	0	0	0	541,728	02/06/2025
7150520		HOUSTON	TX		12/27/2023	7.125	395,749	0	(110)	0	0	0	592,816	02/06/2025
7150521		PHILADELPHIA	PA		12/27/2023	7.625	312,599	0	(110)	0	0	0	502,680	02/06/2025
7150523		SAFETY HARBOR	FL		12/27/2023	7.625	432,480	0	(105)	0	0	0	646,240	02/06/2025
7150524		AUSTIN	TX		12/27/2023	7.250	278,739	0	(61)	0	0	0	422,172	02/06/2025
7150526		HOUSTON	TX		12/27/2023	7.625	320,140	0	(21)	0	0	0	470,624	02/06/2025
7150532		APACHE JUNCTION	AZ		12/27/2023	7.500	316,286	0	(89)	0	0	0	436,763	02/06/2025
7150533		JACKSONVILLE	FL		12/27/2023	6.875	305,623	0	(78)	0	0	0	497,015	02/06/2025
7150534		CLOVIS	CA		12/27/2023	7.625	500,162	0	(146)	0	0	0	735,372	02/06/2025
7150535		COLLEGE STATION	TX		12/27/2023	6.625	283,855	0	44	0	0	0	416,200	02/28/2025
7150537		PALM SPRINGS	CA		12/27/2023	6.625	689,655	0	(54)	0	0	0	1,189,000	02/28/2025
7150538		BAKERSFIELD	CA		12/27/2023	6.500	562,070	0	126	0	0	0	1,051,680	02/06/2025
7150539		LAS VEGAS	NV		12/27/2023	5.875	424,483	0	208	0	0	0	861,280	02/06/2025
7150540		LONG BEACH	CA		12/27/2023	6.750	917,863	0	(140)	0	0	0	1,412,500	02/06/2025
7150541		LAWRENCEVILLE	GA		12/27/2023	7.000	424,566	0	67	0	0	0	707,737	02/06/2025
7150542		SALT LAKE CITY	UT		12/27/2023	7.125	273,798	0	(34)	0	0	0	371,996	02/06/2025
7150543		EAST STROUDSBURG	PA		12/27/2023	7.500	304,353	0	(81)	0	0	0	452,568	02/06/2025
7150545		SAINT PAUL	MN		12/27/2023	7.250	320,952	0	(60)	0	0	0	560,000	02/28/2025
7150548		CHICAGO	IL		12/27/2023	6.875	250,341	0	108	0	0	0	413,600	02/28/2025
7150551		CHESTER SPRINGS	PA		12/27/2023	6.500	262,890	0	(1)	0	0	0	412,057	02/06/2025
7150553		BALD HEAD ISLAND	NC		12/27/2023	6.875	707,835	0	(151)	0	0	0	1,103,673	02/06/2025
7150554		BARING	WA		12/27/2023	7.875	366,372	0	224	0	0	0	658,800	02/28/2025
7150555		SAN ANTONIO	TX		12/27/2023	6.875	276,584	0	(63)	0	0	0	371,295	02/06/2025
7150556		RIVERSIDE	CA		12/27/2023	7.500	593,377	0	(157)	0	0	0	847,800	02/06/2025
7150558		CIBOLO	TX		12/27/2023	7.125	212,312	0	307	0	0	0	343,548	02/06/2025
7150561		PORT CHARLOTTE	FL		12/27/2023	7.500	233,041	0	(62)	0	0	0	276,750	02/06/2025
7150562		JACKSONVILLE	NC		12/27/2023	7.000	189,054	0	(144)	0	0	0	345,610	02/06/2025
7150563		BROOKFIELD	IL		12/27/2023	7.000	351,826	0	(47)	0	0	0	973,400	02/28/2025
7150564		EVANSTON	IL		12/27/2023	7.375	408,775	0	(20)	0	0	0	590,800	02/28/2025
7150565		WARRENVILLE	IL		12/27/2023	7.125	344,717	0	(43)	0	0	0	465,390	
7150566		BOISE	ID		12/27/2023	7.375	435,008	0	(123)	0	0	0	753,480	02/06/2025
7150567		E GREENWICH	RI		12/27/2023	6.990	539,932	0	(119)	0	0	0	1,173,800	02/28/2025
7150568		PHILADELPHIA	PA		12/27/2023	7.500	240,559	0	(64)	0	0	0	326,319	02/06/2025
7150569		NEW BUFFALO	MI		12/27/2023	7.500	308,294	0	(74)	0	0	0	381,360	02/06/2025
7150570		TROY	NY		12/27/2023	6.625	234,711	0	(18)	0	0	0	319,000	02/28/2025
7150571		POMPANO BEACH	FL		12/27/2023	7.625	254,302	0	139	0	0	0	463,100	02/06/2025
7150573		WALPOLE	MA		12/27/2023	7.125	530,295	0	(227)	0	0	0	970,140	02/06/2025
7150574		SAVANNAH	GA		12/27/2023	7.625	361,019	0	(95)	0	0	0	529,115	02/06/2025
7150575		CAPE CORAL	FL		12/27/2023	7.125	303,689	0	(38)	0	0	0	413,808	02/06/2025
7150576		DORCHESTER	MA		12/27/2023	7.000	814,547	0	(49)	0	0	0	1,828,800	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150578		SAN DIEGO	CA		12/27/2023	7.500	456,404	0	225	0	0	0	943,264	02/06/2025
7150579		GLASTONBURY	CT		12/27/2023	7.125	237,222	0	166	0	0	0	445,559	02/06/2025
7150580		HECTOR	NY		12/27/2023	7.500	360,750	0	(102)	0	0	0	629,145	02/06/2025
7150582		MCKINNEY	TX		12/27/2023	7.125	318,960	0	(94)	0	0	0	454,429	02/06/2025
7150583		SAN ANTONIO	TX		12/27/2023	7.625	232,741	0	(65)	0	0	0	337,246	02/06/2025
7150584		FORT WORTH	TX		12/27/2023	6.900	350,005	0	215	0	0	0	398,212	02/06/2025
7150585		OCEAN PARK	WA		12/27/2023	7.375	261,601	0	44	0	0	0	349,900	
7150586		CREST HILL	IL		12/27/2023	7.625	420,927	0	201	0	0	0	559,226	02/28/2025
7150587		MESA	AZ		12/27/2023	7.625	434,729	0	(122)	0	0	0	708,804	02/06/2025
7150588		SANTA CRUZ	CA		12/27/2023	6.625	714,604	0	(2,759)	0	0	0	1,538,349	02/06/2025
7150590		NORTH TOPSAIL BEACH	NC		12/27/2023	6.990	425,858	0	961	0	0	0	771,100	02/06/2025
7150591		ANGEL FIRE	NM		12/27/2023	7.500	427,903	0	256	0	0	0	599,352	02/06/2025
7150592		WORCESTER	MA		12/27/2023	7.125	407,725	0	286	0	0	0	555,450	02/06/2025
7150593		IPSWICH	MA		12/27/2023	7.125	555,914	0	390	0	0	0	998,640	02/06/2025
7150594		WINFIELD	IL		12/27/2023	7.500	292,640	0	134	0	0	0	476,190	02/06/2025
7150596		BRONX	NY		12/27/2023	6.990	500,298	0	(282)	0	0	0	968,600	02/06/2025
7150597		CHATTANOOGA	TN		12/27/2023	7.125	281,435	0	(83)	0	0	0	495,000	02/06/2025
7150598		BAKERSFIELD	CA		12/27/2023	7.500	208,827	0	102	0	0	0	318,593	02/06/2025
7150600		MARLBOROUGH	MA		12/27/2023	7.625	718,825	0	343	0	0	0	1,190,160	02/06/2025
7150601		PHILADELPHIA	PA		12/27/2023	7.625	253,429	0	114	0	0	0	367,234	02/06/2025
7150603		STATEN ISLAND	NY		12/27/2023	6.875	501,917	0	215	0	0	0	935,940	02/06/2025
7150605		GREAT FALLS	MT		12/27/2023	7.625	242,870	0	116	0	0	0	445,970	02/06/2025
7150607		AURORA	IL		12/27/2023	7.125	297,196	0	(87)	0	0	0	467,936	02/06/2025
7150608		ELGIN	IL		12/27/2023	7.125	288,873	0	(38)	0	0	0	503,328	02/06/2025
7150609		POOLER	GA		12/27/2023	7.625	245,193	0	(69)	0	0	0	369,684	02/06/2025
7150610		SNEADS FERRY	NC		12/27/2023	6.990	206,861	0	30	0	0	0	345,966	02/06/2025
7150613		LEXINGTON	KY		12/27/2023	6.990	235,736	0	179	0	0	0	467,280	02/06/2025
7150631		LAWRENCEVILLE	GA		12/27/2023	7.125	385,186	0	(2)	0	0	0	551,559	02/06/2025
7150632		HENDERSON	NV		12/27/2023	7.500	341,429	0	168	0	0	0	490,710	02/06/2025
7150633		LONGMONT	CO		12/27/2023	6.875	419,555	0	(102)	0	0	0	518,950	02/06/2025
7150635		LA GRANGE	IL		12/27/2023	7.375	244,181	0	(70)	0	0	0	432,817	02/06/2025
7150636		HILLSBORO	OR		12/27/2023	6.990	502,283	0	(149)	0	0	0	740,226	02/06/2025
7150637		KANAB	UT		12/27/2023	7.500	311,655	0	(196)	0	0	0	435,936	02/06/2025
7150639		JACKSONVILLE	FL		12/27/2023	6.990	237,002	0	(70)	0	0	0	313,157	02/06/2025
7150641		WILMINGTON	DE		12/27/2023	6.990	222,992	0	171	0	0	0	379,500	02/06/2025
7150642		OREM	UT		12/27/2023	7.375	343,944	0	(92)	0	0	0	508,267	02/06/2025
7150643		FRESNO	CA		12/27/2023	7.500	224,644	0	286	0	0	0	325,584	02/06/2025
7150644		COPPER MOUNTAIN	CO		12/27/2023	7.125	488,528	0	343	0	0	0	797,125	02/06/2025
7150645		JACKSONVILLE	FL		12/27/2023	6.990	234,643	0	(71)	0	0	0	313,157	02/06/2025
7150646		TAYLORSVILLE	UT		12/27/2023	7.500	452,526	0	697	0	0	0	666,380	02/06/2025
7150647		WOODSTOCK	GA		12/27/2023	7.125	246,788	0	20,350	0	0	0	443,739	02/06/2025
7150648		JACKSONVILLE	FL		12/27/2023	6.990	227,884	0	180	0	0	0	289,831	02/06/2025
7150650		SCOTTSDALE	AZ		12/27/2023	7.375	251,694	0	(72)	0	0	0	363,951	02/06/2025
7150651		AURORA	CO		12/27/2023	7.125	355,802	0	(97)	0	0	0	515,312	02/06/2025
7150652		SKYKOMISH	WA		12/27/2023	6.950	474,110	0	390	0	0	0	620,800	02/06/2025
7150653		PFLUGERVILLE	TX		12/27/2023	7.375	297,525	0	(85)	0	0	0	456,492	02/06/2025
7150654		DENVER	CO		12/27/2023	7.875	384,415	0	256	0	0	0	542,300	02/06/2025
7150655		GLADE PARK	CO		12/27/2023	8.000	379,551	0	(116)	0	0	0	580,921	02/06/2025
7150656		WENATCHEE	WA		12/27/2023	8.000	490,356	0	211	0	0	0	953,520	02/06/2025
7150658		KILL DEVIL HILLS	NC		12/27/2023	8.125	302,357	0	(232)	0	0	0	441,210	02/06/2025
7150659		GULF SHORES	AL		12/27/2023	7.625	448,243	0	212	0	0	0	702,075	02/06/2025
7150660		WEST ALLIS	WI		12/27/2023	7.500	212,843	0	104	0	0	0	283,400	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150661		ANTHEM	AZ		12/27/2023	7.500	320,018	0	156	0	0	0	481,152	02/06/2025
7150663		DURHAM	NC		12/27/2023	7.500	370,175	0	(104)	0	0	0	533,760	02/06/2025
7150665		NAPLES	FL		12/27/2023	7.500	344,250	0	(397)	0	0	0	524,590	02/06/2025
7150667		CHICOPEE	MA		12/27/2023	7.375	389,944	0	92	0	0	0	771,400	02/06/2025
7150668		AUBURN	WA		12/27/2023	7.450	431,625	0	214	0	0	0	612,576	02/06/2025
7150669		PITTSBURG	CA		12/27/2023	8.000	474,443	0	(127)	0	0	0	654,789	02/06/2025
7150670		CENTRALIA	WA		12/27/2023	7.875	246,151	0	(67)	0	0	0	345,219	02/06/2025
7150672		LANCASTER	PA		12/27/2023	8.125	271,778	0	114	0	0	0	423,742	02/06/2025
7150673		LOWELL	MA		12/27/2023	7.875	508,993	0	226	0	0	0	875,520	02/06/2025
7150674		TUCSON	AZ		12/27/2023	7.875	241,127	0	(66)	0	0	0	272,250	02/06/2025
7150675		LONG POND	PA		12/27/2023	7.750	244,403	0	112	0	0	0	335,900	02/28/2025
7150677		SEATTLE	WA		12/27/2023	7.500	884,073	0	(249)	0	0	0	1,288,000	02/28/2025
7150678		PULLMAN	WA		12/27/2023	7.875	303,234	0	135	0	0	0	467,040	02/06/2025
7150679		FRESNO	CA		12/27/2023	7.750	317,276	0	147	0	0	0	446,511	02/06/2025
7150680		TUCSON	AZ		12/27/2023	7.500	215,738	0	(70)	0	0	0	299,859	02/06/2025
7150681		TUCSON	AZ		12/27/2023	7.625	390,695	0	(109)	0	0	0	601,920	02/06/2025
7150684		GAINESVILLE	FL		12/27/2023	7.625	309,257	0	261	0	0	0	595,200	02/06/2025
7150685		TEMPE	AZ		12/27/2023	7.625	252,659	0	(194)	0	0	0	325,512	02/06/2025
7150686		HUDSON	FL		12/27/2023	8.125	57,054	0	(14)	0	0	0	283,140	02/06/2025
7150688		ELMWOOD PARK	NJ		12/27/2023	7.625	284,937	0	653	0	0	0	565,376	02/06/2025
7150689		BROOKLYN	NY		12/27/2023	7.500	1,192,725	0	583	0	0	0	1,781,800	02/06/2025
7150691		MOUNTLAKE TERRACE	WA		12/27/2023	7.625	626,296	0	(174)	0	0	0	917,560	02/06/2025
7150692		YONKERS	NY		12/27/2023	7.990	635,248	0	(171)	0	0	0	960,100	02/28/2025
7150693		CLEARLAKE	CA		12/27/2023	7.625	146,634	0	(276)	0	0	0	303,632	02/06/2025
7150695		BEAUFORT	SC		12/27/2023	7.990	337,963	0	146	0	0	0	469,195	02/06/2025
7150696		DEERFIELD BEACH	FL		12/27/2023	7.500	200,891	0	(61)	0	0	0	264,434	02/06/2025
7150699		AURORA	CO		12/27/2023	6.990	366,366	0	(108)	0	0	0	474,800	02/28/2025
7150700		AURORA	CO		12/27/2023	6.990	356,607	0	(105)	0	0	0	480,900	02/28/2025
7150701		RALEIGH	NC		12/27/2023	7.375	281,443	0	(74)	0	0	0	419,364	02/06/2025
7150703		BLAINE	MN		12/27/2023	7.990	213,239	0	92	0	0	0	292,270	02/06/2025
7150704		ANCHORAGE	AK		12/27/2023	7.125	294,191	0	(149)	0	0	0	616,400	02/06/2025
7150705		FORT PIERCE	FL		12/27/2023	7.990	259,225	0	(70)	0	0	0	329,398	02/06/2025
7150706		ANNA	TX		12/27/2023	7.750	260,709	0	120	0	0	0	391,275	02/06/2025
7150707		FLEMING ISLAND	FL		12/27/2023	7.500	391,551	0	191	0	0	0	578,228	02/06/2025
7150709		DAWSONVILLE	GA		12/27/2023	7.990	289,472	0	(78)	0	0	0	493,600	02/28/2025
7150710		TOMS RIVER	NJ		12/27/2023	7.990	224,324	0	(83)	0	0	0	371,145	02/06/2025
7150716		ANNAPOLIS	MD		12/27/2023	6.990	240,199	0	195	0	0	0	412,789	02/06/2025
7150718		HOUSTON	TX		12/27/2023	7.125	264,517	0	(88)	0	0	0	426,720	02/06/2025
7150719		PATERSON	NJ		12/27/2023	7.990	414,620	0	(112)	0	0	0	550,000	
7150720		PALM COAST	FL		12/27/2023	7.500	236,748	0	(67)	0	0	0	362,843	02/06/2025
7150722		TARRYTOWN	NY		12/27/2023	7.990	468,093	0	200	0	0	0	968,440	02/06/2025
7150723		ZEBULON	NC		12/27/2023	6.990	217,286	0	174	0	0	0	379,865	02/06/2025
7150725		CHARLOTTE	NC		12/27/2023	7.500	263,528	0	48	0	0	0	450,305	02/06/2025
7150726		VALLEY COTTAGE	NY		12/27/2023	7.125	444,844	0	(59)	0	0	0	753,710	02/06/2025
7150727		ANNA	TX		12/27/2023	7.625	172,421	0	1,172	0	0	0	391,164	02/06/2025
7150728		DAWSONVILLE	GA		12/27/2023	7.500	179,972	0	553	0	0	0	606,200	02/28/2025
7150730		PRINCETON	TX		12/27/2023	7.990	142,023	0	7,811	0	0	0	384,007	02/06/2025
7150732		DAHLONEGA	GA		12/27/2023	7.375	320,816	0	158	0	0	0	757,550	02/06/2025
7150736		SANTA MARIA	CA		12/27/2023	7.125	518,015	0	278	0	0	0	818,736	02/06/2025
7150744		HERMITAGE	TN		12/27/2023	6.990	510,340	0	(34)	0	0	0	556,663	02/06/2025
7150750		FREDERICK	CO		12/27/2023	6.990	397,418	0	220	0	0	0	590,640	02/06/2025
7150752		WAHIAWA	HI		12/27/2023	6.990	628,039	0	(190)	0	0	0	998,676	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150754		MELISSA	TX		12/27/2023	6.990	307,184	0	901	0	0	0	529,416	02/06/2025
7150756		VANCOUVER	WA		12/27/2023	7.125	390,833	0	(158)	0	0	0	529,848	02/06/2025
7150758		SAN PEDRO	CA		12/27/2023	7.125	338,615	0	(1,296)	0	0	0	565,264	02/06/2025
7150760		WAKE FOREST	NC		12/27/2023	7.125	218,689	0	153	0	0	0	312,285	02/06/2025
7150762		ALMOND	NC		12/27/2023	7.625	128,780	0	5,881	0	0	0	524,038	02/06/2025
7150766		WOODSTOCK	GA		12/27/2023	6.990	324,233	0	(343)	0	0	0	555,137	02/06/2025
7150768		PORT CHARLOTTE	FL		12/27/2023	7.990	404,509	0	161	0	0	0	702,016	02/06/2025
7150771		MYRTLE BEACH	SC		12/27/2023	7.875	265,212	0	112	0	0	0	395,800	02/28/2025
7150773		NAPLES	FL		12/27/2023	7.500	337,493	0	165	0	0	0	468,490	02/06/2025
7150775		GLENDALE	AZ		12/27/2023	7.875	381,785	0	(104)	0	0	0	530,496	02/06/2025
7150777		NEW SMYRNA BEACH	FL		12/27/2023	7.375	299,772	0	157	0	0	0	430,700	02/28/2025
7150781		JACKSONVILLE	FL		12/27/2023	7.875	209,661	0	(70)	0	0	0	283,808	02/06/2025
7150787		NAPERVILLE	IL		12/27/2023	7.500	268,095	0	(205)	0	0	0	504,384	02/06/2025
7150791		HOUSTON	TX		12/27/2023	7.500	235,412	0	(53)	0	0	0	382,260	02/06/2025
7150795		BURLEY	ID		12/27/2023	7.625	215,672	0	103	0	0	0	316,764	02/06/2025
7150797		VALRICO	FL		12/27/2023	6.990	269,156	0	211	0	0	0	398,575	02/06/2025
7150799		GASTONIA	NC		12/27/2023	8.125	204,145	0	(54)	0	0	0	314,640	02/06/2025
7150801		MESQUITE	TX		12/27/2023	7.875	224,702	0	100	0	0	0	343,459	02/06/2025
7150803		GREEN BAY	WI		12/27/2023	6.990	378,391	0	(124)	0	0	0	493,005	02/06/2025
7150805		MUKWONAGO	WI		12/27/2023	7.875	581,611	0	702	0	0	0	1,171,521	02/06/2025
7150807		WINTER PARK	CO		12/27/2023	8.000	579,734	0	(156)	0	0	0	938,100	02/28/2025
7150809		NAPLES	FL		12/27/2023	7.625	526,645	0	324	0	0	0	805,980	02/06/2025
7150811		PUYALLUP	WA		12/27/2023	8.125	547,443	0	228	0	0	0	698,740	02/06/2025
7150813		MESQUITE	TX		12/27/2023	8.125	221,117	0	94	0	0	0	335,175	02/06/2025
7150815		RICHMOND	TX		12/27/2023	7.750	243,415	0	9	0	0	0	439,706	02/06/2025
7150817		DALLAS	TX		12/27/2023	7.875	326,275	0	(89)	0	0	0	459,910	02/06/2025
7150819		BLAIRSVILLE	GA		12/27/2023	8.125	563,545	0	234	0	0	0	964,440	02/06/2025
7150824		PALM BAY	FL		12/27/2023	7.500	242,553	0	(546)	0	0	0	433,355	02/06/2025
7150828		DOWNERS GROVE	IL		12/27/2023	7.625	208,521	0	(58)	0	0	0	347,600	02/06/2025
7150830		TAMPA	FL		12/27/2023	7.250	340,450	0	(187)	0	0	0	480,810	02/06/2025
7150832		PALM BAY	FL		12/27/2023	8.625	289,635	0	(73)	0	0	0	490,080	02/06/2025
7150834		TOMS RIVER	NJ		12/27/2023	7.125	270,616	0	(33)	0	0	0	448,690	02/06/2025
7150836		SCHAUMBURG	IL		12/27/2023	7.500	172,932	0	40	0	0	0	314,600	02/28/2025
7150838		WOODBRIDGE	NJ		12/27/2023	7.625	417,010	0	370	0	0	0	727,268	02/06/2025
7150840		PHOENIX	AZ		12/27/2023	7.500	297,199	0	(84)	0	0	0	476,190	02/06/2025
7150842		PHOENIX	AZ		12/27/2023	7.500	274,627	0	(77)	0	0	0	410,090	02/06/2025
7150845		BACLIFF	TX		12/27/2023	7.500	253,936	0	(72)	0	0	0	776,000	02/28/2025
7150846		RINGWOOD	NJ		12/27/2023	8.000	343,238	0	136	0	0	0	509,220	02/06/2025
7150849		BACLIFF	TX		12/27/2023	7.500	253,936	0	(72)	0	0	0	337,500	
7150851		NORTH OGDEN	UT		12/27/2023	7.500	420,164	0	205	0	0	0	656,320	02/06/2025
7150855		CAPE CORAL	FL		12/27/2023	8.000	258,911	0	0	0	0	0	378,000	01/02/2025
7150857		HYDE PARK / BOSTON	MA		12/27/2023	7.875	778,194	0	346	0	0	0	1,212,610	02/06/2025
7150859		TOMS RIVER	NJ		12/27/2023	7.500	300,960	0	(85)	0	0	0	442,290	02/06/2025
7150861		MONSEY	NY		12/27/2023	8.125	901,923	0	375	0	0	0	1,195,000	
7150863		CICERO	IL		12/27/2023	8.125	333,944	0	11,398	0	0	0	349,500	02/28/2025
7150872		ORACLE	AZ		12/27/2023	7.875	439,690	0	143	0	0	0	687,350	02/06/2025
7150876		NEWARK	NJ		12/27/2023	7.625	285,010	0	133	0	0	0	538,160	02/06/2025
7150888		THORNTON	CO		12/27/2023	7.990	321,869	0	139	0	0	0	477,036	02/06/2025
7150890		WEST HAVEN	CT		12/27/2023	7.375	227,683	0	116	0	0	0	406,815	02/06/2025
7150892		LACEY	WA		12/27/2023	7.875	228,946	0	115	0	0	0	674,460	02/06/2025
7150894		PALM COAST	FL		12/27/2023	7.875	228,661	0	(62)	0	0	0	333,222	02/06/2025
7150900		LIBERTY HILL	TX		12/27/2023	8.375	528,048	0	(151)	0	0	0	838,900	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7150904		EATONTON	GA		12/27/2023	7.875	356,067	0	121	0	0	0	898,802	02/06/2025
7150912		EL CAJON	CA		12/27/2023	8.000	461,056	0	196	0	0	0	769,235	02/06/2025
7150923		LAWRENCEVILLE	GA		12/27/2023	8.250	513,867	0	(135)	0	0	0	883,663	02/06/2025
7150925		DAMASCUS	OR		12/27/2023	8.625	331,225	0	131	0	0	0	464,940	02/06/2025
7150931		TUCSON	AZ		12/27/2023	7.875	241,301	0	(85)	0	0	0	361,400	02/28/2025
7150936		BELLMORE	NY		12/27/2023	8.625	483,281	0	131	0	0	0	952,430	02/06/2025
7150941		LAS VEGAS	NV		12/27/2023	8.625	350,670	0	(90)	0	0	0	476,172	02/06/2025
7150945		CHARLOTTE	NC		12/27/2023	7.625	293,309	0	124	0	0	0	472,733	02/06/2025
7150953		AURORA	CO		12/27/2023	8.625	313,561	0	(79)	0	0	0	503,940	02/06/2025
7150959		COACHELLA	CA		12/27/2023	7.990	422,305	0	144	0	0	0	657,030	02/06/2025
7150961		SAN DIEGO	CA		12/27/2023	7.125	629,593	0	(84)	0	0	0	1,055,447	02/06/2025
7150963		LEHI	UT		12/27/2023	7.125	281,521	0	199	0	0	0	402,306	02/06/2025
7150965		BAYTOWN	TX		12/27/2023	7.875	232,303	0	108	0	0	0	339,993	02/06/2025
7150971		SIMPSONVILLE	SC		12/27/2023	7.875	301,375	0	135	0	0	0	501,836	02/06/2025
7150973		BROOKLYN	NY		12/27/2023	7.990	1,113,286	0	(301)	0	0	0	1,441,960	02/06/2025
7150975		ARKDALE	WI		12/27/2023	7.125	278,027	0	(37)	0	0	0	407,400	02/28/2025
7150979		MCKINLEYVILLE	CA		12/27/2023	7.875	359,987	0	56	0	0	0	552,194	02/06/2025
7150981		DAWSONVILLE	GA		12/27/2023	7.990	288,012	0	(78)	0	0	0	523,800	02/28/2025
7150985		CAPE CORAL	FL		12/27/2023	7.250	389,574	0	(78)	0	0	0	505,433	02/06/2025
7150987		SHAFTER	CA		12/27/2023	7.875	312,687	0	142	0	0	0	513,800	02/28/2025
7150991		BROOKLYN	NY		12/27/2023	7.500	662,036	0	326	0	0	0	1,149,500	02/06/2025
7150993		ANNA	TX		12/27/2023	7.250	260,171	0	160	0	0	0	480,472	02/06/2025
7150997		VALLEJO	CA		12/27/2023	7.375	449,071	0	742	0	0	0	753,200	02/28/2025
7150999		GRANBY	CO		12/27/2023	7.500	391,249	0	(110)	0	0	0	606,120	02/06/2025
7151001		GALLATIN	TN		12/27/2023	7.750	253,345	0	(56)	0	0	0	347,249	02/06/2025
7151003		BOISE	ID		12/27/2023	7.875	294,382	0	(94)	0	0	0	460,872	02/06/2025
7151005		FORT WORTH	TX		12/27/2023	7.125	496,268	0	(66)	0	0	0	795,440	02/06/2025
7151007		WEATHERFORD	TX		12/27/2023	7.875	263,703	0	118	0	0	0	350,000	
7151009		CLOVERDALE	CA		12/27/2023	7.375	655,955	0	300	0	0	0	1,118,700	02/06/2025
7151015		CARTERSVILLE	GA		12/27/2023	6.990	230,905	0	(67)	0	0	0	334,254	02/06/2025
7151017		LINCOLN	NE		12/27/2023	7.500	267,071	0	132	0	0	0	407,700	02/06/2025
7151019		LAWRENCEVILLE	GA		12/27/2023	7.250	203,157	0	(310)	0	0	0	386,732	02/06/2025
7151021		ROSEVILLE	CA		12/27/2023	6.875	273,182	0	285	0	0	0	470,704	02/06/2025
7151023		OCEAN SHORES	WA		12/27/2023	7.875	271,042	0	(74)	0	0	0	445,185	02/06/2025
7151025		CHARLOTTE	NC		12/27/2023	7.500	210,048	0	93	0	0	0	296,912	02/06/2025
7151029		SAN ANTONIO	TX		12/27/2023	7.500	219,837	0	(30)	0	0	0	308,588	02/06/2025
7151031		ROCKVILLE	MD		12/27/2023	7.875	545,849	0	(149)	0	0	0	875,379	02/06/2025
7151033		VIRGINIA BEACH	VA		12/27/2023	6.875	269,261	0	300	0	0	0	424,362	02/06/2025
7151037		SURPRISE	AZ		12/27/2023	7.500	296,924	0	(94)	0	0	0	431,638	02/06/2025
7151039		GLENDALE	CA		12/27/2023	7.250	454,669	0	(91)	0	0	0	794,530	02/06/2025
7151043		MELBOURNE	FL		12/27/2023	8.125	308,934	0	(82)	0	0	0	507,808	02/06/2025
7151045		TANNERSVILLE	PA		12/27/2023	7.990	400,128	0	(69)	0	0	0	583,200	02/06/2025
7151047		DAWSONVILLE	GA		12/27/2023	7.250	271,770	0	(69)	0	0	0	413,600	02/28/2025
7151051		CAZADERO	CA		12/27/2023	7.990	463,945	0	200	0	0	0	786,740	02/06/2025
7151053		EDISON	NJ		12/27/2023	7.875	282,093	0	533	0	0	0	545,545	02/06/2025
7151055		MESQUITE	TX		12/27/2023	7.250	257,351	0	150	0	0	0	440,115	02/06/2025
7151059		SAINT PETERSBURG	FL		12/27/2023	7.990	384,952	0	(119)	0	0	0	508,200	02/06/2025
7151061		KENT	WA		12/27/2023	6.990	588,862	0	(44)	0	0	0	952,112	02/06/2025
7151063		GREENVILLE	SC		12/27/2023	7.750	239,248	0	(91)	0	0	0	410,385	02/06/2025
7151067		COLTON	CA		12/27/2023	7.125	283,597	0	(83)	0	0	0	429,015	02/06/2025
7151069		ROYSE CITY	TX		12/27/2023	7.250	219,401	0	120	0	0	0	345,289	02/06/2025
7151071		PHOENIX	AZ		12/27/2023	7.990	480,899	0	(131)	0	0	0	528,162	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7151075		OCEANPORT	NJ		12/27/2023	7.750	576,581	0	265	0	0	0	669,414	02/06/2025
7151077		FORT WORTH	TX		12/27/2023	7.990	322,229	0	226	0	0	0	618,270	02/06/2025
7151079		PALM SPRINGS	CA		12/27/2023	7.500	230,896	0	(75)	0	0	0	374,181	02/06/2025
7151083		SACRAMENTO	CA		12/27/2023	7.375	424,499	0	(122)	0	0	0	643,800	02/28/2025
7151087		ALLEN	TX		12/27/2023	7.500	345,044	0	(98)	0	0	0	521,732	02/06/2025
7151089		HEMET	CA		12/27/2023	6.990	269,795	0	212	0	0	0	462,923	02/06/2025
7151095		NAMPA	ID		12/27/2023	7.990	252,940	0	139	0	0	0	367,416	02/06/2025
7151099		SHERMAN	TX		12/27/2023	7.625	504,738	0	278	0	0	0	833,748	02/06/2025
7151101		TUCSON	AZ		12/27/2023	7.990	231,524	0	741	0	0	0	335,873	02/06/2025
7151103		MATTHEWS	NC		12/27/2023	8.125	256,217	0	119	0	0	0	417,034	02/06/2025
7151105		AUBREY	TX		12/27/2023	7.990	413,677	0	154	0	0	0	587,400	02/06/2025
7151107		WEST VALLEY CITY	UT		12/27/2023	7.625	323,414	0	(91)	0	0	0	539,000	02/06/2025
7151111		AUBURN	GA		12/27/2023	7.750	267,751	0	(80)	0	0	0	405,744	02/06/2025
7151113		LAMPASAS	TX		12/27/2023	8.125	227,678	0	(60)	0	0	0	307,260	02/06/2025
7151117		CUMMING	GA		12/27/2023	7.500	261,873	0	(109)	0	0	0	383,244	02/06/2025
7151119		PANORAMA CITY	CA		12/27/2023	7.990	499,748	0	(108)	0	0	0	632,367	02/06/2025
7151121		LANDERS	CA		12/27/2023	7.990	473,974	0	187	0	0	0	775,066	02/06/2025
7151125		CARMEL	IN		12/27/2023	7.375	299,599	0	2,063	0	0	0	532,116	02/06/2025
7151127		DALLAS	TX		12/27/2023	6.990	326,862	0	181	0	0	0	496,100	02/06/2025
7151129		GARLAND	TX		12/27/2023	7.875	247,260	0	117	0	0	0	505,568	02/06/2025
7151133		VIRGINIA BEACH	VA		12/27/2023	7.750	215,921	0	(60)	0	0	0	303,160	02/06/2025
7151137		WILDWOOD	FL		12/27/2023	7.750	524,207	0	(135)	0	0	0	1,365,040	02/06/2025
7151139		BLUE RIDGE	GA		12/27/2023	7.875	461,776	0	(126)	0	0	0	993,800	02/28/2025
7151143		BIG BEAR LAKE	CA		12/27/2023	7.875	640,423	0	287	0	0	0	1,083,249	02/06/2025
7151145		WEST VALLEY CITY	UT		12/27/2023	7.990	375,230	0	162	0	0	0	564,300	02/06/2025
7151148		EL SOBRANTE	CA		12/27/2023	7.375	326,308	0	(4,697)	0	0	0	805,248	02/06/2025
7151150		MELISSA	TX		12/27/2023	7.750	217,711	0	75,520	0	0	0	464,430	02/06/2025
7151152		TUSTIN	CA		12/27/2023	6.990	445,646	0	331	0	0	0	761,365	02/06/2025
7151154		CLOVIS	CA		12/27/2023	7.875	460,150	0	231	0	0	0	731,604	02/06/2025
7151156		COLORADO SPRINGS	CO		12/27/2023	8.125	318,001	0	133	0	0	0	426,690	02/06/2025
7151158		RENTON	WA		12/27/2023	7.250	627,899	0	348	0	0	0	1,067,248	02/06/2025
7151168		RANCHO CORDOVA	CA		12/27/2023	7.750	427,040	0	(117)	0	0	0	627,000	02/28/2025
7151170		TOWSON	MD		12/27/2023	7.500	214,434	0	(60)	0	0	0	323,948	02/06/2025
7151172		RHOME	TX		12/27/2023	7.500	256,211	0	696	0	0	0	668,200	02/28/2025
7151174		CLOVIS	CA		12/27/2023	7.625	315,275	0	(88)	0	0	0	483,197	02/06/2025
7151176		PIGEON FORGE	TN		12/27/2023	7.750	438,157	0	201	0	0	0	643,689	02/06/2025
7151183		SOUTH SALT LAKE	UT		12/27/2023	7.125	505,331	0	(147)	0	0	0	713,583	02/06/2025
7151185		RENO	NV		12/27/2023	8.000	301,971	0	337	0	0	0	633,800	02/28/2025
7151189		AMES	IA		12/27/2023	7.125	206,852	0	(27)	0	0	0	319,200	02/28/2025
7151191		TUCSON	AZ		12/27/2023	7.625	206,679	0	88	0	0	0	332,120	02/06/2025
7151195		RENO	NV		12/27/2023	7.875	605,250	0	(164)	0	0	0	743,456	02/06/2025
7151199		JOHNSTON	RI		12/27/2023	8.000	362,620	0	156	0	0	0	649,750	02/06/2025
7151201		POCONO LAKE	PA		12/27/2023	7.500	258,914	0	(80)	0	0	0	471,954	02/06/2025
7151203		WARRENVILLE	IL		12/27/2023	7.125	334,236	0	(98)	0	0	0	498,200	02/28/2025
7151206		POSEN	IL		12/27/2023	8.125	309,202	0	130	0	0	0	410,000	
7151212		WALNUT CREEK	CA		12/27/2023	7.475	516,050	0	(202)	0	0	0	783,310	02/06/2025
7151214		READING	PA		12/27/2023	7.100	148,764	0	390	0	0	0	330,597	02/06/2025
7151218		GREENSBORO	NC		12/27/2023	7.475	236,982	0	(67)	0	0	0	352,660	02/06/2025
7151220		BLUE ISLAND	IL		12/27/2023	7.400	277,821	0	466	0	0	0	340,000	03/17/2025
7151224		ESSINGTON	PA		12/27/2023	6.975	207,320	0	(42)	0	0	0	366,240	02/06/2025
7151226		ESSINGTON	PA		12/27/2023	6.975	205,253	0	(19)	0	0	0	368,500	02/06/2025
7151228		MABANK	TX		12/27/2023	7.750	506,483	0	223	0	0	0	631,100	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7151230		VALATIE	NY		12/27/2023	7.375	298,560	0	240	0	0	0	508,300	02/06/2025
7151234		SOUTH BEND	IN		12/27/2023	7.875	228,265	0	(62)	0	0	0	238,146	02/06/2025
7151236		ALBANY	NY		12/27/2023	7.475	274,598	0	(78)	0	0	0	443,870	02/06/2025
7151237		BAKERSFIELD	CA		12/27/2023	7.125	283,658	0	206	0	0	0	430,550	02/06/2025
7151241		PHILADELPHIA	PA		12/27/2023	7.375	208,262	0	109	0	0	0	361,600	02/06/2025
7151243		WYNNEWOOD	PA		12/27/2023	7.100	268,699	0	1,092	0	0	0	359,192	02/06/2025
7151247		HELEN	GA		12/27/2023	7.125	304,491	0	(89)	0	0	0	483,560	02/06/2025
7151249		MUSKEGON	MI		12/27/2023	7.425	228,230	0	48	0	0	0	381,600	02/06/2025
7151253		LAS VEGAS	NV		12/27/2023	8.125	362,279	0	151	0	0	0	581,010	02/06/2025
7151255		JULIAN	CA		12/27/2023	7.875	550,820	0	245	0	0	0	685,000	
7151257		KILLEEN	TX		12/27/2023	7.275	225,401	0	(63)	0	0	0	294,930	02/06/2025
7151261		SALISBURY	MD		12/27/2023	7.475	224,838	0	173	0	0	0	321,657	02/06/2025
7151263		WILMINGTON	DE		12/27/2023	7.250	218,024	0	133	0	0	0	236,840	02/06/2025
7151265		INGLEWOOD	CA		12/27/2023	7.375	644,025	0	(171)	0	0	0	1,045,250	02/06/2025
7151267		INGLEWOOD	CA		12/27/2023	7.500	473,590	0	(134)	0	0	0	901,200	02/06/2025
7151269		BOULDER	CO		12/27/2023	7.625	764,076	0	(213)	0	0	0	1,186,416	02/06/2025
7151271		BREWSTER	MA		12/27/2023	7.500	319,765	0	(96)	0	0	0	490,842	02/06/2025
7151274		MANCHESTER	NH		12/27/2023	7.500	406,598	0	178	0	0	0	640,320	02/06/2025
7151276		SALT LAKE CITY	UT		12/27/2023	8.000	253,226	0	(68)	0	0	0	360,922	02/06/2025
7151278		UPPER MARLBORO	MD		12/27/2023	7.500	366,732	0	194	0	0	0	582,278	02/06/2025
7151280		LAS CRUCES	NM		12/27/2023	7.625	482,144	0	228	0	0	0	525,420	02/06/2025
7151282		SEFFNER	FL		12/27/2023	7.625	265,356	0	(74)	0	0	0	386,740	02/06/2025
7151284		NEWARK	NJ		12/27/2023	7.625	639,793	0	306	0	0	0	821,457	02/06/2025
7151290		AMHERST	NY		12/27/2023	7.500	297,177	0	145	0	0	0	425,520	02/06/2025
7151292		SAN DIEGO	CA		12/27/2023	7.625	297,950	0	(83)	0	0	0	445,559	02/06/2025
7151296		WALL	NJ		12/27/2023	7.625	378,975	0	(106)	0	0	0	723,072	02/06/2025
7151298		COROLLA	NC		12/27/2023	8.125	714,991	0	290	0	0	0	1,349,380	02/06/2025
7151300		PIGEON FORGE	TN		12/27/2023	7.437	727,681	0	(207)	0	0	0	995,000	
7151304		JACKSONVILLE	FL		12/27/2023	7.937	569,799	0	(154)	0	0	0	990,020	02/06/2025
7151306		CANTON	GA		12/27/2023	7.937	313,762	0	137	0	0	0	463,386	02/06/2025
7151308		CANTON	GA		12/27/2023	7.125	279,468	0	150	0	0	0	431,676	02/06/2025
7151314		CANTON	GA		12/27/2023	7.562	299,082	0	(84)	0	0	0	431,568	02/06/2025
7151320		HILTON HEAD ISLAND	SC		12/27/2023	7.437	393,355	0	508	0	0	0	614,560	02/06/2025
7151322		EAST PROVIDENCE	RI		12/27/2023	7.437	516,014	0	(146)	0	0	0	686,000	
7151324		OCEAN CITY	MD		12/27/2023	7.562	323,615	0	(91)	0	0	0	508,440	02/06/2025
7151326		RENTON	WA		12/27/2023	7.562	444,406	0	(125)	0	0	0	682,984	02/06/2025
7151328		GRAND MARAIS	MN		12/27/2023	8.062	436,348	0	(116)	0	0	0	589,900	02/28/2025
7151330		PORT ORCHARD	WA		12/27/2023	7.562	419,150	0	226	0	0	0	606,615	02/06/2025
7151332		NASHVILLE	TN		12/27/2023	7.875	281,237	0	(50)	0	0	0	484,560	02/06/2025
7151334		IRON STATION	NC		12/27/2023	7.437	595,461	0	296	0	0	0	680,960	02/06/2025
7151336		JACKSONVILLE BEACH	FL		12/27/2023	7.437	286,354	0	166	0	0	0	433,200	02/28/2025
7151338		BOLIVIA	NC		12/27/2023	7.437	239,600	0	10,446	0	0	0	460,307	02/06/2025
7151340		OWINGS MILLS	MD		12/27/2023	6.812	335,223	0	227	0	0	0	499,400	02/06/2025
7151346		BURRILLVILLE	RI		12/27/2023	7.437	318,084	0	(91)	0	0	0	425,000	
7151348		LOS ANGELES	CA		12/27/2023	8.062	248,835	0	(67)	0	0	0	553,700	02/06/2025
7151350		ROCHESTER	NH		12/27/2023	8.125	295,862	0	123	0	0	0	461,760	02/06/2025
7151352		KNOXVILLE	TN		12/27/2023	8.125	320,768	0	134	0	0	0	484,736	02/06/2025
7151354		PHILADELPHIA	PA		12/27/2023	7.875	522,591	0	(187)	0	0	0	658,452	02/06/2025
7151356		SAINT JOHNS	FL		12/27/2023	7.875	321,503	0	(87)	0	0	0	442,431	02/06/2025
7151358		FRANKLIN SQUARE	NY		12/27/2023	8.125	555,117	0	(147)	0	0	0	889,004	02/06/2025
7151360		TACOMA	WA		12/27/2023	7.937	335,635	0	147	0	0	0	514,800	02/28/2025
7151368		DAVENPORT	FL		12/27/2023	7.500	200,660	0	1,133	0	0	0	523,152	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7151370		EVERETT	WA		12/27/2023	7.437	500,992	0	(834)	0	0	0	821,940	02/06/2025
7151372		PISGAH FOREST	NC		12/27/2023	7.375	316,586	0	160	0	0	0	420,652	
7151374		MINNEAPOLIS	MN		12/27/2023	8.625	331,696	0	(83)	0	0	0	554,070	02/06/2025
7151378		MIAMIVILLE	OH		12/27/2023	8.625	219,116	0	(55)	0	0	0	348,359	02/06/2025
7151476		NORFOLK	VA		12/27/2023	7.543	321,044	0	157	0	0	0	433,216	02/06/2025
7151477		PORT ORANGE	FL		12/27/2023	7.500	151,883	0	5,075	0	0	0	443,232	02/06/2025
7151478		FAIRHAVEN	MA		12/27/2023	7.875	281,134	0	127	0	0	0	497,952	02/06/2025
7151479		SALEM	MA		12/27/2023	6.875	313,099	0	19,302	0	0	0	603,951	02/06/2025
7151480		OCEANSIDE	CA		12/27/2023	8.125	678,699	0	261	0	0	0	1,305,480	02/06/2025
7151482		PANAMA CITY BEACH	FL		12/27/2023	7.125	420,224	0	227	0	0	0	587,088	02/06/2025
7151484		CHICAGO	IL		12/27/2023	7.625	480,939	0	(135)	0	0	0	900,000	02/28/2025
7151486		MERCED	CA		12/27/2023	7.125	250,958	0	183	0	0	0	366,120	02/06/2025
7151488		HOLLYWOOD	FL		12/27/2023	7.625	453,281	0	(127)	0	0	0	695,529	02/06/2025
7151489		CINNAMINSON	NJ		12/27/2023	7.125	318,743	0	219	0	0	0	550,187	02/06/2025
7151490		DENVER	CO		12/27/2023	6.600	378,055	0	67	0	0	0	780,680	02/06/2025
7151491		NAVARRE	FL		12/27/2023	7.125	254,396	0	(34)	0	0	0	334,510	02/06/2025
7151492		BROOKLYN	NY		12/21/2023	8.220	329,748	0	(139)	0	0	0	2,188,800	02/06/2025
7151493		DELTONA	FL		12/21/2023	7.960	159,655	0	(62)	0	0	0	255,750	02/06/2025
7151494		BLUE ISLAND	IL		12/21/2023	8.150	135,098	0	(46)	0	0	0	180,600	02/06/2025
7151495		BROOKLYN	NY		12/21/2023	8.150	925,777	0	(444)	0	0	0	2,121,750	02/06/2025
7151496		WEST CHICAGO	IL		12/21/2023	7.800	223,215	0	(67)	0	0	0	263,750	02/06/2025
7151497		BALTIMORE	MD		12/21/2023	7.860	144,031	0	50	0	0	0	203,000	09/15/2025
7151498		WATERBURY	CT		12/21/2023	7.986	302,194	0	(77)	0	0	0	368,550	02/06/2025
7151499		HAMILTON	NJ		12/21/2023	7.797	190,870	0	(57)	0	0	0	327,305	02/06/2025
7151500		FAR ROCKAWAY	NY		12/21/2023	8.400	590,679	0	(234)	0	0	0	825,000	02/06/2025
7151501		FORT MYERS	FL		12/27/2023	7.625	497,783	0	238	0	0	0	709,940	02/06/2025
7151502		TAMPA	FL		12/28/2023	8.210	270,806	0	(93)	0	0	0	380,000	01/22/2025
7151504		ROCHESTER	NY		12/28/2023	8.582	121,942	0	(47)	0	0	0	170,000	01/23/2025
7151505		NEW ORLEANS	LA		12/28/2023	8.040	179,944	0	(73)	0	0	0	209,600	01/22/2025
7151506		BILLINGS	MT		12/28/2023	9.290	193,448	0	(78)	0	0	0	210,700	01/22/2025
7151508		INDIANAPOLIS	IN		12/28/2023	8.315	129,069	0	(43)	0	0	0	160,000	01/22/2025
7151509		NEW ORLEANS	LA		12/28/2023	8.390	289,898	0	(115)	0	0	0	370,000	01/23/2025
7151510		STUART	FL		12/28/2023	8.072	103,189	0	(41)	0	0	0	156,700	01/22/2025
7151511		SILVER SPRING	MD		12/28/2023	8.057	411,127	0	(188)	0	0	0	714,200	01/22/2025
7151512		FALLING WATERS	WV		12/28/2023	8.540	186,050	0	(80)	0	0	0	278,200	
7151513		READING	PA		12/28/2023	9.565	119,803	0	(11)	0	0	0	194,000	01/23/2025
7151514		BESSEMER	AL		12/28/2023	8.315	171,292	0	(31)	0	0	0	175,900	01/22/2025
7151515		BAYTOWN	TX		12/28/2023	8.015	186,130	0	(65)	0	0	0	244,000	01/22/2025
7151517		COLUMBUS	OH		12/28/2023	8.150	224,600	0	(79)	0	0	0	311,000	
7151518		MEMPHIS	TN		12/28/2023	8.498	155,563	0	(45)	0	0	0	239,400	01/22/2025
7151519		WINNEMUCCA	NV		01/11/2024	3.500	141,391	0	532	0	0	0	415,400	01/23/2025
7151521		MENIFEE	CA		01/11/2024	3.250	205,974	0	1,389	0	0	0	650,800	01/23/2025
7151522		CLARKSTON	MI		01/11/2024	5.500	53,148	0	99	0	0	0	240,600	01/23/2025
7151523		PINELLAS PARK	FL		01/11/2024	2.990	43,405	0	178	0	0	0	241,500	01/23/2025
7151525		HENDERSON	NV		01/11/2024	5.750	266,947	0	745	0	0	0	521,900	01/23/2025
7151526		NEW BEDFORD	MA		01/11/2024	4.625	136,921	0	211	0	0	0	410,000	01/23/2025
7151527		ADRIAN	MO		01/11/2024	3.700	78,451	0	399	0	0	0	275,700	
7151528		PHILADELPHIA	PA		01/11/2024	4.875	59,615	0	291	0	0	0	555,300	01/23/2025
7151530		PLAINVIEW	IL		01/11/2024	3.500	20,709	0	550	0	0	0	211,000	01/23/2025
7151531		CENTRE	AL		01/11/2024	3.125	67,347	0	215	0	0	0	150,500	01/23/2025
7151532		NEWTON	NJ		01/11/2024	3.875	127,455	0	635	0	0	0	369,900	01/23/2025
7151533		MECHANICSVILLE	VA		01/11/2024	3.375	165,841	0	1,001	0	0	0	389,200	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7151534		RIVERSIDE	CA		01/11/2024	5.125	221,580	0	869	0	0	0	405,300	01/23/2025
7151535		EL CAJON	CA		01/11/2024	4.250	275,506	0	661	0	0	0	653,400	01/23/2025
7151536		MONTVERDE	FL		01/11/2024	4.500	107,426	0	220	0	0	0	290,400	01/23/2025
7151539		KAYSVILLE	UT		01/11/2024	4.250	190,736	0	430	0	0	0	481,100	01/23/2025
7151541		LAWSON	MO		01/11/2024	5.250	99,350	0	162	0	0	0	209,500	01/23/2025
7151542		DOUGLASVILLE	GA		01/11/2024	4.875	78,154	0	126	0	0	0	195,000	01/23/2025
7151543		PHILADELPHIA	PA		01/11/2024	3.875	143,324	0	714	0	0	0	390,000	01/23/2025
7151544		GILBERTSVILLE	PA		01/11/2024	3.875	103,437	0	1,961	0	0	0	432,000	01/23/2025
7151545		DUCOR	CA		01/11/2024	4.000	271,360	0	1,357	0	0	0	877,500	
7151547		MOUNTAIN CITY	TN		01/11/2024	5.500	50,019	0	271	0	0	0	143,000	01/23/2025
7151548		GREENEVILLE	TN		01/11/2024	4.375	58,218	0	118	0	0	0	308,300	01/23/2025
7151550		LINCOLN PARK	MI		01/11/2024	3.625	46,206	0	152	0	0	0	200,300	01/23/2025
7151551		ANTIOCH	IL		01/11/2024	4.500	85,084	0	246	0	0	0	241,700	01/23/2025
7151553		STEWART	TN		01/11/2024	4.750	132,173	0	223	0	0	0	441,500	01/23/2025
7151554		PORT ORCHARD	WA		01/11/2024	5.125	146,986	0	214	0	0	0	425,000	
7151557		DAHLONEGA	GA		01/11/2024	2.875	251,505	0	733	0	0	0	579,000	01/23/2025
7151558		FORT MORGAN	CO		01/11/2024	3.750	121,407	0	356	0	0	0	383,100	01/23/2025
7151559		SHELBY	IN		01/11/2024	5.375	64,139	0	96	0	0	0	69,000	01/23/2025
7151561		CHICAGO	IL		01/11/2024	3.875	95,983	0	146	0	0	0	389,900	01/23/2025
7151563		ORANGE PARK	FL		01/11/2024	3.500	87,726	0	290	0	0	0	335,800	01/23/2025
7151565		NEHALEM	OR		01/11/2024	3.500	129,140	0	1,837	0	0	0	810,000	
7151566		BARTONVILLE	IL		01/11/2024	5.625	57,445	0	72	0	0	0	126,600	01/23/2025
7151568		ADDISON	IL		01/11/2024	3.375	60,212	0	904	0	0	0	661,800	01/23/2025
7151570		MCHENRY	IL		01/11/2024	3.000	105,289	0	625	0	0	0	229,200	01/23/2025
7151571		GARRETTSVILLE	OH		01/11/2024	4.125	134,639	0	290	0	0	0	321,000	01/23/2025
7151572		WEST VALLEY CITY	UT		01/11/2024	4.375	174,564	0	386	0	0	0	364,600	01/23/2025
7151573		FRESNO	CA		01/11/2024	2.750	188,891	0	1,326	0	0	0	402,600	01/23/2025
7151575		EL MIRAGE	AZ		01/11/2024	5.250	152,444	0	505	0	0	0	337,700	01/23/2025
7151576		ELGIN	IL		01/11/2024	3.875	114,384	0	212	0	0	0	432,100	01/23/2025
7151577		PLEASANTVILLE	OH		01/11/2024	3.000	84,412	0	500	0	0	0	196,000	01/23/2025
7151578		HOPEDALE	MA		01/11/2024	2.750	211,113	0	589	0	0	0	480,900	01/23/2025
7151581		MADISON	TN		01/11/2024	3.500	92,290	0	483	0	0	0	259,400	01/23/2025
7151582		CLAYTON	NC		01/11/2024	3.875	120,036	0	310	0	0	0	268,100	01/23/2025
7151583		PROSPECT HEIGHTS	IL		01/11/2024	3.125	135,758	0	423	0	0	0	366,600	01/23/2025
7151592		LAKE BUTLER	FL		01/11/2024	3.375	129,273	0	3,162	0	0	0	575,100	01/23/2025
7151594		CONYERS	GA		01/11/2024	2.625	140,535	0	483	0	0	0	384,300	01/23/2025
7151595		CHICAGO	IL		01/11/2024	3.875	113,798	0	684	0	0	0	280,700	01/23/2025
7151599		COLUMBUS	OH		01/11/2024	4.125	57,226	0	368	0	0	0	136,000	01/23/2025
7151601		TRACY	CA		01/11/2024	2.750	172,631	0	131	0	0	0	900,600	01/23/2025
7151602		VALLEJO	CA		01/11/2024	4.750	378,366	0	1,450	0	0	0	866,100	01/23/2025
7151604		BELLEVILLE	IL		01/11/2024	2.875	74,714	0	460	0	0	0	171,800	01/23/2025
7151605		HUNTSVILLE	AL		01/11/2024	3.250	126,313	0	374	0	0	0	219,900	01/23/2025
7151608		CONCORD	CA		01/11/2024	3.125	156,517	0	880	0	0	0	996,000	
7151609		ZIONSVILLE	IN		01/11/2024	2.500	151,436	0	3,377	0	0	0	906,500	01/23/2025
7151610		FRIANT	CA		01/11/2024	2.875	565,446	0	2,116	0	0	0	1,642,100	01/23/2025
7151611		HATTIESBURG	MS		01/11/2024	3.990	166,448	0	303	0	0	0	285,100	01/23/2025
7151612		COLUMBUS	OH		01/11/2024	3.750	160,262	0	415	0	0	0	208,000	01/23/2025
7151613		PACOIMA	CA		01/11/2024	2.875	169,345	0	648	0	0	0	1,020,200	01/23/2025
7151614		LANCASTER	CA		01/11/2024	2.625	211,775	0	711	0	0	0	644,000	01/23/2025
7151615		GREELEY	CO		01/11/2024	3.500	257,216	0	1,318	0	0	0	437,600	01/23/2025
7151616		LOVELAND	CO		01/11/2024	3.375	92,466	0	(95)	0	0	0	482,200	01/23/2025
7151617		DERIDDER	LA		01/11/2024	3.499	130,518	0	731	0	0	0	238,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7151618		INDIANAPOLIS	IN		01/11/2024	3.500	51,501	0	327	0	0	0	160,000	01/23/2025
7151619		PANAMA CITY BEACH	FL		01/11/2024	4.750	163,746	0	609	0	0	0	624,300	01/23/2025
7151621		BROOKLYN	MD		01/11/2024	4.875	185,152	0	352	0	0	0	280,000	01/23/2025
7151622		FORT LAUDERDALE	FL		01/11/2024	4.500	116,468	0	427	0	0	0	653,000	
7151623		EUREKA	CA		01/11/2024	3.836	188,006	0	903	0	0	0	432,000	01/23/2025
7151624		ELIZABETHTOWN	KY		01/11/2024	3.625	114,604	0	314	0	0	0	279,800	01/23/2025
7151625		WILMINGTON	NC		01/11/2024	3.500	145,614	0	754	0	0	0	373,800	01/23/2025
7151626		DORCHESTER	MA		01/11/2024	3.250	288,448	0	1,573	0	0	0	678,000	01/23/2025
7151627		ORLANDO	FL		01/11/2024	2.875	138,450	0	807	0	0	0	630,900	01/23/2025
7151628		INDIANAPOLIS	IN		01/11/2024	1.875	63,353	0	1,088	0	0	0	337,200	01/23/2025
7151629		DENVER	CO		01/11/2024	2.811	264,856	0	629	0	0	0	1,151,100	01/23/2025
7151633		BROOKSVILLE	FL		01/11/2024	2.999	61,127	0	188	0	0	0	161,000	01/23/2025
7151634		ROCKAWAY BEACH	OR		01/11/2024	2.990	121,968	0	693	0	0	0	220,000	01/23/2025
7151636		LONG VALLEY	NJ		01/11/2024	2.747	273,552	0	1,681	0	0	0	694,400	01/23/2025
7151638		MASON	OH		01/11/2024	3.625	80,800	0	210	0	0	0	210,200	01/23/2025
7151639		THOMPSONVILLE	MI		01/11/2024	4.375	99,940	0	363	0	0	0	185,000	01/23/2025
7151640		GUYTON	GA		01/11/2024	2.875	92,654	0	557	0	0	0	221,000	01/23/2025
7151642		RED OAK	TX		01/11/2024	2.750	151,195	0	369	0	0	0	285,600	01/23/2025
7151643		HIALEAH	FL		01/11/2024	3.500	88,792	0	683	0	0	0	235,400	01/23/2025
7151644		FLORESVILLE	TX		01/11/2024	3.500	67,791	0	340	0	0	0	182,000	01/23/2025
7151646		RENO	NV		01/11/2024	3.500	110,420	0	673	0	0	0	353,900	01/23/2025
7151649		DAYTON	OH		01/11/2024	3.625	92,896	0	272	0	0	0	180,100	01/23/2025
7151653		VERONA	VA		01/11/2024	5.000	91,323	0	120	0	0	0	272,100	01/23/2025
7151654		WILLINGBORO	NJ		01/11/2024	4.000	130,791	0	338	0	0	0	396,600	01/23/2025
7151658		WHITING	IN		01/11/2024	5.500	36,946	0	87	0	0	0	146,000	01/23/2025
7151659		ROSE CREEK	MN		01/11/2024	5.000	133,556	0	227	0	0	0	273,000	
7151660		LONG POND	PA		01/11/2024	3.750	182,322	0	1,114	0	0	0	400,600	01/23/2025
7151661		TAMAQUA	PA		01/11/2024	3.875	56,133	0	317	0	0	0	121,000	01/23/2025
7151662		BRONX	NY		01/11/2024	3.375	171,604	0	909	0	0	0	712,000	01/23/2025
7151664		LOVELAND	CO		01/11/2024	3.125	150,822	0	810	0	0	0	415,300	01/23/2025
7151665		VANDERBILT	MI		01/11/2024	4.500	61,603	0	(93)	0	0	0	246,400	
7151666		FISHKILL	NY		01/11/2024	3.125	80,609	0	255	0	0	0	229,000	01/23/2025
7151668		BALTIMORE	MD		01/11/2024	5.625	65,500	0	60	0	0	0	227,000	09/17/2025
7151669		DOUGLAS	MA		01/11/2024	5.625	180,961	0	117	0	0	0	666,000	01/23/2025
7151670		GLENDALE	CA		01/11/2024	4.125	297,003	0	1,219	0	0	0	1,130,200	01/23/2025
7151672		MIAMI	FL		01/11/2024	5.000	159,093	0	403	0	0	0	354,100	01/23/2025
7151673		MILTON	NY		01/11/2024	4.375	353,651	0	733	0	0	0	858,100	01/23/2025
7151675		SANDWICH	MA		01/11/2024	3.875	248,141	0	4,226	0	0	0	555,600	01/23/2025
7151679		SKOKIE	IL		01/11/2024	3.625	201,077	0	772	0	0	0	416,700	01/23/2025
7151680		IRVINE	CA		01/11/2024	3.625	771,055	0	3,332	0	0	0	2,561,800	01/23/2025
7151681		IRVINGTON	NY		01/11/2024	3.960	45,652	0	637	0	0	0	387,000	
7151682		GARDEN VALLEY	CA		01/11/2024	3.500	174,098	0	2,202	0	0	0	458,000	01/23/2025
7151685		RENSSELAERVILLE	NY		01/11/2024	3.000	76,958	0	297	0	0	0	236,000	
7151687		PORT WASHINGTON	OH		01/11/2024	7.675	62,631	0	(11)	0	0	0	76,000	01/23/2025
7151689		CARMEL	NY		01/11/2024	5.250	225,012	0	1,182	0	0	0	442,200	01/23/2025
7151704		ANDERSON	SC		01/11/2024	5.000	176,738	0	1,153	0	0	0	451,000	12/10/2025
7151705		EASTVILLE	VA		01/11/2024	3.875	110,982	0	337	0	0	0	223,000	
7151706		PAINTER	VA		01/11/2024	5.000	244,854	0	764	0	0	0	385,800	01/23/2025
7151713		COLLINGDALE	PA		01/11/2024	6.375	94,575	0	26	0	0	0	200,000	01/23/2025
7151714		HIGHLAND PARK	MI		01/11/2024	8.980	85,574	0	(117)	0	0	0	96,000	01/23/2025
7151716		BELLEAIR BEACH	FL		01/11/2024	3.480	273,140	0	1,048	0	0	0	700,000	01/23/2025
7151719		VERONA	PA		01/11/2024	5.750	59,569	0	66	0	0	0	181,900	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7151720		RICHMOND	VA		01/11/2024	4.625	90,327	0	241	0	0	0	252,800	01/23/2025
7151721		VAN NUYS	CA		01/11/2024	3.250	443,935	0	1,384	0	0	0	893,500	01/23/2025
7151722		CRESTVIEW	FL		01/11/2024	3.125	121,053	0	567	0	0	0	322,400	01/23/2025
7151723		KILLEEN	TX		01/11/2024	4.750	100,104	0	388	0	0	0	222,800	01/23/2025
7151724		EL PASO	TX		01/11/2024	2.990	97,054	0	316	0	0	0	219,200	01/23/2025
7151725		ADDISON	IL		01/11/2024	3.250	130,945	0	766	0	0	0	304,000	01/23/2025
7151726		MC LEANSVILLE	NC		01/11/2024	4.375	111,252	0	195	0	0	0	236,000	01/23/2025
7151727		SCAPPOOSE	OR		01/11/2024	3.375	181,991	0	904	0	0	0	424,800	01/23/2025
7151728		GAITHERSBURG	MD		01/11/2024	4.250	193,944	0	511	0	0	0	425,700	01/23/2025
7151729		GULFPORT	FL		01/11/2024	6.000	116,801	0	(24)	0	0	0	416,300	01/23/2025
7151731		MIAMI	FL		01/11/2024	5.625	49,904	0	116	0	0	0	483,000	01/23/2025
7151735		TAYLORSVILLE	NC		01/11/2024	4.625	20,701	0	14	0	0	0	280,700	
7151736		ESCONDIDO	CA		01/11/2024	4.375	127,037	0	290	0	0	0	672,000	01/23/2025
7151737		HERCULES	CA		01/11/2024	4.250	259,106	0	569	0	0	0	985,900	01/23/2025
7151739		NEWARK	NJ		01/11/2024	3.500	251,126	0	853	0	0	0	500,000	
7151742		PAYETTE	ID		01/11/2024	7.236	61,047	0	(60)	0	0	0	229,400	01/23/2025
7151743		PERRIS	CA		01/11/2024	3.750	202,387	0	1,055	0	0	0	456,000	01/23/2025
7151744		ROME	PA		01/11/2024	7.140	55,462	0	(18)	0	0	0	234,000	01/23/2025
7151745		HARRISON	MI		01/11/2024	2.000	17,100	0	49	0	0	0	145,000	01/23/2025
7151746		ATLANTA	GA		01/11/2024	4.250	155,735	0	365	0	0	0	328,600	01/23/2025
7151747		SAINT LOUIS	MO		01/11/2024	4.750	50,337	0	98	0	0	0	58,100	01/23/2025
7151748		MIAMI	FL		01/11/2024	2.000	238,893	0	831	0	0	0	691,200	01/23/2025
7151749		NEW GRETNA	NJ		01/11/2024	4.750	93,159	0	217	0	0	0	268,000	
7151750		WINTER SPRINGS	FL		01/11/2024	2.000	99,415	0	219	0	0	0	442,000	01/23/2025
7151752		CHICAGO	IL		01/11/2024	4.220	62,341	0	762	0	0	0	259,300	01/23/2025
7151753		JOLIET	IL		01/11/2024	4.500	162,669	0	449	0	0	0	352,300	01/23/2025
7151754		FARMINGTON	MN		01/11/2024	0.240	120,634	0	2,087	0	0	0	490,200	01/23/2025
7151758		WEST PALM BEACH	FL		01/11/2024	5.500	258,097	0	1,002	0	0	0	499,800	01/23/2025
7151759		VESTAL	NY		01/11/2024	4.999	24,603	0	77	0	0	0	145,000	12/04/2024
7151760		COLUMBUS	OH		01/11/2024	10.802	17,179	0	(53)	0	0	0	198,600	01/23/2025
7151762		RIVERDALE	GA		01/11/2024	5.190	108,210	0	89	0	0	0	340,100	01/23/2025
7151763		JAMAICA	NY		01/11/2024	6.000	503,894	0	446	0	0	0	1,146,000	01/23/2025
7151764		WINNETKA	CA		01/11/2024	4.000	524,291	0	2,445	0	0	0	975,700	01/23/2025
7151765		CHICAGO	IL		01/11/2024	6.875	113,401	0	399	0	0	0	349,000	01/23/2025
7151770		FORT WASHINGTON	MD		01/11/2024	5.000	107,173	0	364	0	0	0	378,300	01/23/2025
7151772		FRANKLIN PARK	IL		01/11/2024	2.000	92,384	0	452	0	0	0	364,200	01/23/2025
7151773		VEVAY	IN		01/11/2024	4.500	75,573	0	152	0	0	0	381,400	
7151776		STAFFORD	VA		01/11/2024	3.375	182,471	0	740	0	0	0	481,000	01/23/2025
7151779		FLAGSTAFF	AZ		01/11/2024	2.990	157,726	0	1,164	0	0	0	716,400	01/23/2025
7151780		LOS ANGELES	CA		01/11/2024	3.990	431,881	0	1,028	0	0	0	1,094,000	01/23/2025
7151781		SAN JOSE	CA		01/11/2024	3.375	394,436	0	1,202	0	0	0	763,300	01/23/2025
7151782		LOS ANGELES	CA		01/11/2024	3.625	274,043	0	724	0	0	0	1,150,000	
7151785		MONTEREY PARK	CA		01/11/2024	3.375	177,804	0	503	0	0	0	924,100	01/23/2025
7151786		FARMINGTON	CT		01/11/2024	3.875	69,197	0	351	0	0	0	295,000	
7151788		NEW BERN	NC		01/11/2024	4.750	131,882	0	618	0	0	0	549,900	
7151790		WELCHES	OR		01/11/2024	4.490	162,540	0	313	0	0	0	375,000	
7151791		CHICAGO	IL		01/11/2024	3.875	154,518	0	465	0	0	0	361,700	01/23/2025
7151792		MIDDLEBORO	MA		01/11/2024	3.875	190,227	0	551	0	0	0	535,000	01/23/2025
7151794		TUJUNGA	CA		01/11/2024	4.000	332,538	0	4,826	0	0	0	1,392,500	01/23/2025
7151795		CHICAGO RIDGE	IL		01/11/2024	4.125	87,096	0	249	0	0	0	220,000	
7151796		AURORA	CO		01/11/2024	4.125	210,868	0	471	0	0	0	397,500	01/23/2025
7151797		QUINCY	FL		01/11/2024	5.000	80,531	0	255	0	0	0	199,200	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7151798		MONROE	NY		01/11/2024	4.500	71,817	0	171	0	0	0	119,100	01/23/2025
7151799		SNOW CAMP	NC		01/11/2024	6.000	83,319	0	206	0	0	0	268,000	01/23/2025
7151800		CONCORD	NC		01/11/2024	6.000	31,512	0	33	0	0	0	154,000	01/23/2025
7151804		JACKSON HEIGHTS	NY		01/11/2024	3.000	231,049	0	1,362	0	0	0	1,532,100	01/23/2025
7151805		KINGSTON	NY		01/11/2024	6.750	180,576	0	298	0	0	0	305,000	01/23/2025
7151806		ROEBLING	NJ		01/11/2024	2.000	110,762	0	804	0	0	0	291,800	01/23/2025
7151813		BEXLEY	OH		01/11/2024	6.000	46,987	0	97	0	0	0	295,300	01/23/2025
7151814		NEWBURGH	NY		01/11/2024	3.875	187,147	0	248	0	0	0	332,300	01/23/2025
7151815		BAITING HOLLOW	NY		01/11/2024	4.750	338,872	0	769	0	0	0	833,300	01/23/2025
7151816		BENSENVILLE	IL		01/11/2024	5.625	157,418	0	207	0	0	0	252,000	
7151817		CHARLESTON	SC		01/11/2024	7.375	120,494	0	(91)	0	0	0	527,000	01/23/2025
7151818		MCKINNEY	TX		01/11/2024	5.125	325,143	0	570	0	0	0	763,300	01/23/2025
7151820		PORTSMOUTH	VA		01/11/2024	3.625	56,890	0	111	0	0	0	191,000	01/23/2025
7151821		HARWICH	MA		01/10/2024	4.875	149,332	0	241	0	0	0	537,900	01/23/2025
7151822		FREEPORT	NY		01/11/2024	6.750	374,728	0	95	0	0	0	660,000	01/23/2025
7151823		MYRTLE BEACH	SC		01/11/2024	4.990	103,290	0	380	0	0	0	214,400	01/23/2025
7151824		MYRTLE BEACH	SC		01/11/2024	4.500	53,765	0	237	0	0	0	180,400	
7151827		SUGAR CITY	ID		01/11/2024	3.500	96,757	0	276	0	0	0	383,000	01/23/2025
7151828		WHITE PLAINS	NY		01/11/2024	3.500	195,604	0	1,314	0	0	0	730,500	
7151829		TAPPAHANNOCK	VA		01/11/2024	4.625	66,170	0	123	0	0	0	235,000	01/23/2025
7151830		BAKERSFIELD	CA		01/11/2024	3.750	178,397	0	502	0	0	0	469,200	01/23/2025
7151832		BRIDGEPORT	CT		01/11/2024	4.875	140,035	0	258	0	0	0	422,200	01/23/2025
7151834		REISTERSTOWN	MD		01/11/2024	5.000	61,431	0	271	0	287	0	154,900	01/23/2025
7151835		SARASOTA	FL		01/11/2024	3.625	186,547	0	0	0	0	0	417,000	01/23/2025
7151836		TROY	IL		01/11/2024	5.375	55,553	0	(74)	0	0	0	253,000	01/23/2025
7151840		MADISON	WI		01/11/2024	4.390	63,482	0	26	0	0	0	393,400	01/23/2025
7151841		NILES	IL		01/11/2024	2.380	87,864	0	298	0	0	0	288,200	01/23/2025
7151842		NILES	IL		01/11/2024	5.890	51,769	0	53	0	0	0	353,300	01/23/2025
7151843		CHICAGO	IL		01/10/2024	2.670	154,718	0	1,781	0	0	0	315,000	
7151844		GLENDALE HTS	IL		01/11/2024	2.000	78,362	0	634	0	0	0	263,000	
7151845		MINNEAPOLIS	MN		01/11/2024	4.690	49,399	0	221	0	0	0	300,000	01/23/2025
7151846		CRYSTAL	MN		01/11/2024	6.340	104,905	0	32	0	0	0	320,200	01/23/2025
7151847		BROOKLYN PARK	MN		01/11/2024	6.940	57,577	0	13	0	0	0	158,300	01/23/2025
7151848		MINNEAPOLIS	MN		01/11/2024	3.870	41,307	0	(29)	0	0	0	332,200	01/23/2025
7151849		BAD AXE	MI		01/11/2024	6.375	4,406	0	21	0	0	0	172,400	
7151852		COLDWATER	MI		01/10/2024	7.000	29,104	0	(12)	0	0	0	112,000	01/23/2025
7151854		ROCKY RIVER	OH		01/10/2024	3.625	153,101	0	995	0	0	0	395,000	05/03/2024
7151855		SANFORD	MI		01/11/2024	5.940	3,992	0	10	0	0	0	173,700	01/23/2025
7151856		STERLING	MI		01/11/2024	6.000	33,527	0	74	0	0	0	124,500	
7151861		GARY	IN		01/11/2024	3.000	39,506	0	164	0	0	0	117,000	01/23/2025
7151862		PEPPER PIKE	OH		01/10/2024	4.250	291,997	0	344	0	0	0	1,150,600	01/23/2025
7151864		CANFIELD	OH		01/11/2024	8.250	11,748	0	190	0	0	0	213,600	01/23/2025
7151867		MAPLE HEIGHTS	OH		01/03/2024	8.423	80,343	0	(31)	0	0	0	120,000	01/23/2025
7151869		MIRAMAR	FL		01/03/2024	8.715	391,334	0	(113)	0	0	0	538,000	01/23/2025
7151870		MIDDLEBURG	FL		01/03/2024	8.215	162,713	0	(72)	0	0	0	247,700	
7151872		EUCLID	OH		01/03/2024	8.398	82,383	0	(32)	0	0	0	96,000	01/23/2025
7151873		RIVERDALE	GA		01/03/2024	7.888	165,351	0	(66)	0	0	0	199,000	01/23/2025
7151874		MOSCOW	PA		01/03/2024	8.135	161,213	0	(16)	0	0	0	258,800	01/22/2025
7151876		BALTIMORE	MD		01/03/2024	8.365	170,937	0	(75)	0	0	0	225,000	09/13/2025
7151877		NEW ORLEANS	LA		01/03/2024	8.082	221,954	0	(100)	0	0	0	436,000	01/23/2025
7151878		PLAINFIELD	CT		01/03/2024	9.415	204,068	0	(75)	0	0	0	266,000	
7151879		PHILADELPHIA	PA		01/03/2024	8.515	287,548	0	(27)	0	0	0	413,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7151880		BALTIMORE	MD		01/03/2024	8.623	157,806	0	35	0	0	0	220,000	09/20/2025
7151881		DUNDALK	MD		01/03/2024	8.015	146,543	0	(58)	0	0	0	187,400	01/22/2025
7151882		MASTIC BEACH	NY		01/03/2024	7.850	226,896	0	(98)	0	0	0	498,875	02/06/2025
7151884		VINELAND	NJ		01/03/2024	7.600	201,948	0	(60)	0	0	0	212,476	02/06/2025
7151885		ASHLAND CITY	TN		01/03/2024	7.557	130,658	0	(36)	0	0	0	247,836	02/06/2025
7151886		BLOOMFIELD	NJ		01/03/2024	7.400	430,158	0	(104)	0	0	0	660,000	
7151887		THE BRONX	NY		01/03/2024	8.250	839,769	0	(263)	0	0	0	1,018,480	02/06/2025
7151889		BROOKLYN	NY		01/03/2024	8.440	486,114	0	(93)	0	0	0	870,210	02/06/2025
7151890		DETROIT	MI		01/03/2024	7.970	93,873	0	(3,874)	0	0	0	120,000	02/07/2025
7151891		INDIANAPOLIS	IN		01/05/2024	7.500	81,777	0	(23)	0	0	0	93,415	02/06/2025
7151892		ROME	GA		01/05/2024	7.375	194,143	0	(52)	0	0	0	230,850	02/06/2025
7151894		BALTIMORE	MD		01/05/2024	7.750	170,679	0	(63)	0	0	0	240,000	02/06/2025
7151895		CINCINNATI	OH		01/05/2024	7.750	217,492	0	(30)	0	0	0	233,450	02/06/2025
7151897		PHILADELPHIA	PA		01/05/2024	7.750	140,930	0	(1)	0	0	0	145,950	02/06/2025
7151898		AKRON	OH		01/05/2024	8.125	94,237	0	(21)	0	0	0	125,000	
7151899		WALDORF	MD		01/09/2024	7.750	211,185	0	(52)	0	0	0	390,000	04/05/2025
7151900		MASSAPEQUA PARK	NY		01/09/2024	8.125	651,514	0	(59)	0	0	0	829,900	01/22/2025
7151901		PHILADELPHIA	PA		01/09/2024	7.375	128,408	0	(9)	0	0	0	149,400	01/22/2025
7151902		OAKLAND PARK	FL		01/09/2024	7.875	185,230	0	(9)	0	0	0	258,300	01/22/2025
7151903		HALETHORPE	MD		01/09/2024	8.125	123,982	0	(43)	0	0	0	162,600	01/22/2025
7151908		MILLVILLE	NJ		01/09/2024	7.750	150,648	0	(58)	0	0	0	205,600	01/22/2025
7151910		BRIDGEPORT	CT		01/09/2024	7.875	277,528	0	(89)	0	0	0	365,000	
7151911		MILLVILLE	NJ		01/09/2024	8.000	130,627	0	(49)	0	0	0	183,000	01/23/2025
7151912		OKLAHOMA CITY	OK		01/09/2024	7.750	129,610	0	(42)	0	0	0	162,000	01/23/2025
7151913		CANTON	OH		01/09/2024	8.250	95,381	0	53	0	0	0	118,700	01/22/2025
7151914		WINSLOW	ME		01/09/2024	8.000	154,907	0	79	0	0	0	200,000	02/10/2025
7151915		OXFORD	CT		01/09/2024	8.125	267,109	0	54	0	0	0	542,200	01/22/2025
7151917		MALDEN	MA		01/09/2024	7.500	754,600	0	(198)	0	0	0	1,621,000	01/23/2025
7151918		WILKES-BARRE	PA		01/09/2024	7.750	128,405	0	(12)	0	0	0	191,000	01/22/2025
7151919		ST. PETERSBURG	FL		01/09/2024	8.125	353,410	0	83	0	0	0	560,000	
7151920		MILLVILLE	NJ		01/09/2024	8.000	122,140	0	38	0	0	0	152,400	01/22/2025
7151922		MILLVILLE	NJ		01/09/2024	7.625	123,181	0	59	0	0	0	175,000	01/23/2025
7151923		BALTIMORE	MD		01/09/2024	8.125	120,393	0	55	0	0	0	176,000	
7151924		EAST MORICHES	NY		01/09/2024	8.750	651,213	0	(197)	0	0	0	880,700	01/22/2025
7151928		SYRACUSE	NY		01/09/2024	8.750	80,819	0	(19)	0	0	0	100,000	
7151929		MILLVILLE	NJ		01/09/2024	8.250	146,998	0	(36)	0	0	0	148,000	01/23/2025
7151930		MILLVILLE	NJ		01/09/2024	7.250	106,731	0	(14)	0	0	0	125,800	01/22/2025
7151931		FAYETTEVILLE	NC		01/09/2024	9.375	171,880	0	(7,582)	0	0	0	250,000	02/03/2025
7151932		RIVERHEAD	NY		01/09/2024	8.500	476,750	0	(112)	0	0	0	509,500	01/22/2025
7151933		JACKSONVILLE	FL		01/09/2024	6.875	113,302	0	92	0	0	0	340,200	01/22/2025
7151934		MILLVILLE	NJ		01/09/2024	8.000	139,197	0	(52)	0	0	0	195,000	01/23/2025
7151935		HAMPTON BAYS	NY		01/09/2024	7.875	590,195	0	(208)	0	0	0	987,800	01/22/2025
7151936		MILLVILLE	NJ		01/09/2024	7.750	116,552	0	(10)	0	0	0	127,000	01/23/2025
7151937		ELMONT	NY		01/10/2024	7.340	451,549	0	(115)	0	0	0	697,475	02/06/2025
7151939		CLEVELAND	OH		01/10/2024	7.990	109,202	0	(52)	0	0	0	161,000	01/23/2025
7151940		CLEVELAND	OH		01/10/2024	8.350	110,804	0	(40)	0	0	0	142,000	01/23/2025
7151941		LITHONIA	GA		01/10/2024	8.330	249,269	0	(99)	0	0	0	481,900	02/06/2025
7151942		HARVEY	IL		01/10/2024	8.212	107,845	0	(49)	0	0	0	182,250	02/06/2025
7151944		KANSAS CITY	MO		01/10/2024	7.900	78,414	0	(34)	0	0	0	78,771	02/06/2025
7151945		TRENTON	NJ		01/10/2024	8.020	160,323	0	(59)	0	0	0	225,000	02/06/2025
7151946		TITUSVILLE	FL		01/10/2024	8.420	97,845	0	(18)	0	0	0	124,928	02/06/2025
7151948		WEST ORANGE	NJ		01/10/2024	8.050	541,586	0	(114)	0	0	0	675,000	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7151949		WEST ORANGE	NJ		01/10/2024	8.050	541,586	0	(114)	0	0	0	675,000	
7151950		FORT WORTH	TX		01/10/2024	7.790	168,195	0	(25)	0	0	0	222,519	02/06/2025
7151951		WARRENSVILLE HEIGHTS	OH		01/10/2024	8.050	116,170	0	(35)	0	0	0	162,260	02/06/2025
7151952		BAYVILLE	NY		01/10/2024	7.940	643,977	0	(235)	0	0	0	1,239,000	02/28/2025
7151953		CLINTON TOWNSHIP	MI		01/10/2024	8.437	123,169	0	(38)	0	0	0	168,590	02/06/2025
7151954		GRAND RAPIDS	MI		01/10/2024	7.600	132,946	0	51	0	0	0	293,120	02/06/2025
7151955		PEMBERTON	NJ		01/10/2024	7.850	224,846	0	(7,973)	0	7,430	0	260,000	05/08/2025
7151956		FONTANA	CA		01/10/2024	7.180	299,985	0	(67)	0	0	0	600,000	
7151957		WINTHROP HARBOR	IL		01/10/2024	7.690	139,389	0	(34)	0	0	0	222,414	02/06/2025
7151958		TUNNEL HILL	GA		01/10/2024	7.750	217,619	0	(75)	0	0	0	306,600	02/28/2025
7151959		TUNNEL HILL	GA		01/10/2024	7.750	217,619	0	(75)	0	0	0	246,000	02/28/2025
7151961		DOLTON	IL		01/10/2024	7.890	134,955	0	(47)	0	0	0	185,000	02/06/2025
7151962		COVINGTON	KY		01/10/2024	7.530	126,800	0	(25)	0	0	0	195,000	01/23/2025
7151963		NEWPORT NEWS	VA		01/10/2024	8.075	176,068	0	(82)	0	0	0	238,140	02/06/2025
7151964		CHICAGO	IL		01/10/2024	8.135	135,355	0	(26)	0	0	0	247,680	02/06/2025
7151965		AIKEN	SC		01/10/2024	7.770	77,764	0	(23)	0	0	0	124,248	02/06/2025
7151966		KILLEEN	TX		01/10/2024	7.990	114,309	0	(53)	0	0	0	163,398	02/06/2025
7151967		TOLEDO	OH		01/10/2024	7.509	106,366	0	(29)	0	0	0	156,940	02/06/2025
7151968		VINELAND	NJ		01/10/2024	7.600	197,664	0	(58)	0	0	0	204,716	02/06/2025
7151969		CHICAGO	IL		01/10/2024	8.381	211,784	0	(53)	0	0	0	412,100	
7151970		ST. LOUIS	MO		01/10/2024	7.870	80,978	0	(34)	0	0	0	125,840	02/06/2025
7151972		BURLINGTON	NJ		01/10/2024	8.180	238,777	0	(67)	0	0	0	315,000	
7151973		KANSAS CITY	MO		01/10/2024	7.700	82,420	0	(29)	0	0	0	173,990	02/06/2025
7151974		GRANBURY	TX		01/10/2024	7.387	117,900	0	(20)	0	0	0	295,400	02/28/2025
7151975		BALTIMORE	MD		01/10/2024	8.083	100,001	0	(39)	0	0	0	187,500	02/28/2025
7151980		BRENTWOOD	NY		01/10/2024	7.950	436,453	0	(11,332)	0	0	0	700,000	01/23/2025
7151981		BRENTWOOD	NY		01/10/2024	7.970	431,023	0	(214)	0	0	0	769,820	02/06/2025
7151982		CHICAGO	IL		01/10/2024	7.750	245,039	0	(58)	0	0	0	288,000	
7151983		TRENTON	NJ		01/10/2024	7.390	94,967	0	(20)	0	0	0	183,270	02/06/2025
7151984		HAMILTON	NJ		01/10/2024	7.650	292,580	0	(273)	0	0	0	321,200	01/22/2025
7151985		IRVINGTON	NJ		01/10/2024	8.209	627,466	0	(156)	0	0	0	651,690	02/06/2025
7151986		MARKHAM	IL		01/10/2024	8.282	142,054	0	(34)	0	0	0	256,650	02/06/2025
7151987		MARKHAM	IL		01/10/2024	7.708	161,894	0	(41)	0	0	0	191,100	02/06/2025
7151988		BRIDGEPORT	CT		01/10/2024	8.060	300,193	0	(232)	0	0	0	420,000	
7151989		BROOKLYN	NY		01/10/2024	7.600	1,074,474	0	(192)	0	0	0	1,947,960	02/06/2025
7151991		ORLANDO	FL		01/10/2024	7.360	268,021	0	(64)	0	0	0	390,720	02/06/2025
7151993		CHICAGO	IL		01/12/2024	8.375	211,550	0	(12)	0	0	0	558,060	02/06/2025
7151994		LAKEWOOD RCH	FL		01/12/2024	8.625	323,947	0	(116)	0	0	0	461,100	01/22/2025
7151995		SAN ANTONIO	TX		01/12/2024	8.875	179,751	0	(69)	0	0	0	307,197	02/06/2025
7151997		FORT LAUDERDALE	FL		01/12/2024	8.500	199,020	0	(72)	0	0	0	275,100	01/22/2025
7151998		HOUSTON	TX		01/12/2024	8.625	224,535	0	(59)	0	0	0	343,100	01/22/2025
7152000		FAYETTEVILLE	GA		01/12/2024	8.625	280,754	0	(40)	0	0	0	387,000	01/23/2025
7152001		TAMPA	FL		01/12/2024	8.625	208,430	0	(40)	0	0	0	352,944	02/06/2025
7152002		FAIRBURN	GA		01/12/2024	8.625	330,113	0	(45)	0	0	0	476,740	02/06/2025
7152005		KISSIMMEE	FL		01/12/2024	8.500	261,505	0	(44)	0	0	0	468,270	02/06/2025
7152006		ARLINGTON	TX		01/12/2024	7.990	292,592	0	(52)	0	0	0	376,812	02/06/2025
7152008		WINNSBORO	TX		01/12/2024	8.750	224,600	0	(37)	0	0	0	255,189	02/06/2025
7152009		BOYNTON BEACH	FL		01/12/2024	8.375	200,128	0	(43)	0	0	0	365,200	01/22/2025
7152011		LAKE PLACID	FL		01/12/2024	8.125	224,292	0	(35)	0	0	0	345,200	01/22/2025
7152013		HIALEAH	FL		01/12/2024	8.500	364,619	0	(129)	0	0	0	750,970	02/06/2025
7152014		WILMINGTON	DE		01/12/2024	9.250	207,629	0	(74)	0	0	0	280,300	01/23/2025
7152016		WEST SAYVILLE	NY		01/12/2024	9.250	481,134	0	72	0	0	0	1,411,500	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152017		WEST SAYVILLE	NY		01/12/2024	9.250	427,276	0	64	0	0	0	779,520	02/06/2025
7152018		CORAL SPRINGS	FL		01/12/2024	8.125	393,066	0	(165)	0	0	0	680,000	
7152019		VILLA RICA	GA		01/12/2024	9.875	136,198	0	(44)	0	0	0	144,160	02/06/2025
7152020		ROYAL PALM BEACH	FL		01/12/2024	8.250	322,146	0	(108)	0	0	0	461,700	01/22/2025
7152021		FORT WORTH	TX		01/12/2024	7.625	415,192	0	(32)	0	0	0	600,000	
7152022		PUEBLO	CO		01/12/2024	8.375	250,351	0	(102)	0	0	0	326,060	02/06/2025
7152025		BRIDGEPORT	CT		01/12/2024	8.625	309,943	0	(59)	0	0	0	553,500	02/06/2025
7152026		ORANGE CITY	FL		01/12/2024	8.625	145,807	0	(10)	0	0	0	286,500	01/22/2025
7152027		HIXSON	TN		01/12/2024	9.625	236,359	0	(84)	0	0	0	491,400	02/06/2025
7152028		HOLLYWOOD	FL		01/12/2024	8.500	358,569	0	(53)	0	0	0	510,800	01/22/2025
7152029		YORKTOWN HEIGHTS	NY		01/12/2024	8.875	351,536	0	(333)	0	0	0	625,200	01/22/2025
7152030		LOS ANGELES	CA		01/12/2024	8.990	497,106	0	(76)	0	0	0	705,000	01/23/2025
7152031		NORFOLK	NE		01/12/2024	8.750	109,882	0	(43)	0	0	0	166,440	02/06/2025
7152032		CHESTER	PA		01/16/2024	7.858	121,596	0	(12)	0	0	0	175,000	01/23/2025
7152033		PHILLIPSBURG	NJ		01/16/2024	8.150	185,984	0	(72)	0	0	0	247,000	01/23/2025
7152034		UPPER SADDLE RIVER	NJ		01/16/2024	8.290	450,060	0	(198)	0	0	0	871,900	01/22/2025
7152035		BALTIMORE	MD		01/16/2024	9.190	279,330	0	(85)	0	0	0	407,000	09/16/2025
7152036		DUNDALK	MD		01/16/2024	7.840	153,542	0	(66)	0	0	0	285,300	01/22/2025
7152037		JACKSON	MS		01/16/2024	7.605	107,898	0	(28)	0	0	0	165,000	01/23/2025
7152039		LOUISVILLE	KY		01/16/2024	8.757	216,440	0	(91)	0	0	0	283,000	01/23/2025
7152040		MIAMI	FL		01/16/2024	7.957	400,396	0	(143)	0	0	0	533,800	01/22/2025
7152041		BALTIMORE	MD		01/16/2024	8.815	83,572	0	(21)	0	0	0	116,000	09/14/2025
7152042		PORT JERVIS	NY		01/16/2024	8.540	322,273	0	(120)	0	0	0	420,000	01/23/2025
7152043		BALTIMORE	MD		01/16/2024	8.765	167,556	0	(63)	0	0	0	218,000	09/14/2025
7152044		BALTIMORE	MD		01/16/2024	7.733	150,126	0	(46)	0	0	0	212,000	09/13/2025
7152045		BALTIMORE	MD		01/16/2024	7.838	122,965	0	(51)	0	0	0	165,000	09/13/2025
7152046		BALTIMORE	MD		01/16/2024	8.715	80,395	0	(27)	0	0	0	144,000	09/14/2025
7152048		SAINT LOUIS	MO		01/16/2024	8.210	132,111	0	(40)	0	0	0	173,700	01/23/2025
7152049		CHICAGO	IL		01/16/2024	8.540	156,887	0	(65)	0	0	0	230,000	01/23/2025
7152050		ALBUQUERQUE	NM		01/16/2024	8.125	216,315	0	(25)	0	0	0	278,000	01/23/2025
7152051		EDGEWOOD	MD		01/16/2024	7.690	173,945	0	(59)	0	0	0	188,200	01/22/2025
7152052		MASSILLON	OH		01/16/2024	8.397	103,860	0	(45)	0	0	0	145,000	01/23/2025
7152053		COLUMBUS	OH		01/16/2024	9.090	298,839	0	(43)	0	0	0	391,000	
7152054		PORT RICHEY	FL		01/16/2024	8.067	156,664	0	(62)	0	0	0	198,600	01/22/2025
7152055		DETROIT	MI		01/16/2024	8.498	163,430	0	(59)	0	0	0	200,000	01/23/2025
7152056		BALTIMORE	MD		01/16/2024	8.490	212,896	0	(81)	0	0	0	260,000	09/20/2025
7152057		HIGH POINT	NC		01/16/2024	8.440	111,588	0	(48)	0	0	0	155,000	01/22/2025
7152058		ROCHESTER	NY		01/16/2024	8.468	143,736	0	(66)	0	0	0	155,000	01/23/2025
7152059		RALEIGH	NC		01/16/2024	7.557	261,832	0	(95)	0	0	0	409,200	01/22/2025
7152060		ESSEX	MD		01/16/2024	7.765	159,530	0	(51)	0	0	0	160,600	01/22/2025
7152061		ALBANY	NY		01/16/2024	8.915	229,903	0	(77)	0	0	0	300,000	01/23/2025
7152062		NORTH SALEM	NY		01/16/2024	8.405	193,844	0	(84)	0	0	0	363,000	01/23/2025
7152063		RANDALLSTOWN	MD		01/16/2024	8.240	318,147	0	(125)	0	0	0	342,200	01/22/2025
7152064		GREENSBORO	NC		01/16/2024	8.165	123,851	0	(49)	0	0	0	173,000	01/23/2025
7152065		MASTIC BEACH	NY		01/16/2024	8.665	251,626	0	(76)	0	0	0	456,000	01/23/2025
7152066		PHILLIPSBURG	NJ		01/16/2024	7.900	252,992	0	(76)	0	0	0	376,300	
7152067		DAYTON	OH		01/16/2024	9.065	98,836	0	(25)	0	0	0	130,000	01/23/2025
7152068		ATLANTA	GA		01/16/2024	8.415	275,145	0	(91)	0	0	0	324,300	01/22/2025
7152069		NEWTON	NC		01/16/2024	7.657	294,390	0	(59)	0	0	0	431,100	
7152070		NEWTON	NC		01/16/2024	7.657	294,390	0	(59)	0	0	0	431,100	
7152071		NEWTON	NC		01/16/2024	7.657	300,398	0	(60)	0	0	0	432,100	
7152072		NEWTON	NC		01/16/2024	7.657	300,398	0	(60)	0	0	0	432,100	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152075		NORTH PORT	FL		01/16/2024	7.007	278,267	0	(35)	0	0	0	430,900	01/22/2025
7152077		EUCLID	OH		01/16/2024	8.325	115,943	0	(30)	0	0	0	145,000	01/23/2025
7152078		CHARLOTTE	NC		01/16/2024	7.835	406,489	0	(71)	0	0	0	533,000	01/23/2025
7152079		GARY	IN		01/16/2024	8.295	72,360	0	(21)	0	0	0	74,600	01/22/2025
7152080		HAMMOND	IN		01/16/2024	8.250	74,478	0	(22)	0	0	0	105,000	01/22/2025
7152081		HAMMOND	IN		01/16/2024	8.130	68,680	0	(20)	0	0	0	70,700	01/22/2025
7152082		SILSBEE	TX		01/16/2024	8.765	79,187	0	(34)	0	0	0	126,000	01/23/2025
7152083		HAMMOND	IN		01/16/2024	7.930	96,541	0	(26)	0	0	0	157,000	01/23/2025
7152084		BALTIMORE	MD		01/16/2024	7.660	176,406	0	(48)	0	0	0	240,000	09/14/2025
7152085		BALTIMORE	MD		01/16/2024	8.665	118,741	0	(146)	0	0	0	150,000	09/15/2025
7152086		VERNON	CT		01/16/2024	7.193	78,060	0	(1)	0	0	0	127,300	01/22/2025
7152087		BOLIVIA	NC		01/16/2024	7.615	178,084	0	(69)	0	0	0	345,800	01/22/2025
7152088		BALTIMORE	MD		01/16/2024	7.982	166,549	0	(76)	0	0	0	235,000	09/12/2025
7152089		NEW ORLEANS	LA		01/16/2024	8.040	342,377	0	(125)	0	0	0	480,000	01/23/2025
7152090		CHARLOTTE	NC		01/16/2024	7.840	409,064	0	(85)	0	0	0	548,000	01/23/2025
7152091		RIVERDALE	GA		01/16/2024	6.723	160,658	0	19	0	0	0	237,000	01/22/2025
7152092		TEHACHAPI	CA		01/16/2024	7.807	227,153	0	(69)	0	0	0	486,900	01/22/2025
7152093		MIDDLE RIVER	MD		01/16/2024	8.015	228,005	0	(103)	0	0	0	264,000	01/23/2025
7152095		SOUTH BEND	IN		01/16/2024	9.000	57,174	0	(23)	0	0	0	130,000	
7152097		SPRINGFIELD	MA		01/16/2024	9.207	250,339	0	(32)	0	0	0	334,000	
7152098		EAST WAREHAM	MA		01/16/2024	7.855	324,858	0	(123)	0	0	0	463,600	01/22/2025
7152099		PORTSMOUTH	VA		01/16/2024	8.443	214,028	0	(34)	0	0	0	285,000	01/23/2025
7152100		HOUSTON	TX		01/16/2024	8.040	162,223	0	(63)	0	0	0	172,000	01/23/2025
7152101		NEWARK	OH		01/16/2024	8.265	133,704	0	(46)	0	0	0	175,000	01/22/2025
7152102		HOUSTON	TX		01/16/2024	7.248	160,708	0	(2)	0	0	0	235,300	01/22/2025
7152103		DOLTON	IL		01/16/2024	9.090	99,366	0	(29)	0	0	0	140,400	01/22/2025
7152104		YORK	PA		01/16/2024	8.940	106,067	0	(9)	0	0	0	165,000	01/23/2025
7152105		GARY	IN		01/16/2024	8.965	99,704	0	(34)	0	0	0	149,200	01/22/2025
7152106		BROWNS MILLS (DENNIS TOWNSHIP)	NJ		01/16/2024	7.815	213,734	0	(79)	0	0	0	256,000	01/23/2025
7152107		MERIDEN	CT		01/16/2024	8.665	298,372	0	(100)	0	0	0	338,000	01/23/2025
7152108		BALTIMORE	MD		01/16/2024	7.690	150,396	0	(54)	0	0	0	195,000	09/13/2025
7152109		BALTIMORE	MD		01/16/2024	7.855	189,250	0	(80)	0	0	0	215,000	09/14/2025
7152113		STAFFORD	VA		01/16/2024	7.905	284,929	0	(108)	0	0	0	434,900	01/22/2025
7152114		ATLANTIC CITY	NJ		01/16/2024	8.340	74,189	0	(29)	0	0	0	146,700	01/22/2025
7152115		MILTON	GA		01/16/2024	6.598	213,363	0	210	0	0	0	557,700	01/22/2025
7152116		LIBERTY TOWNSHIP	OH		01/16/2024	8.315	140,948	0	(55)	0	0	0	146,000	01/23/2025
7152117		TUSCALOOSA	AL		01/16/2024	8.515	129,261	0	(11)	0	0	0	132,000	01/23/2025
7152119		WEST PITTSTON	PA		01/16/2024	8.705	98,233	0	(9)	0	0	0	199,000	01/23/2025
7152120		HARVEY	LA		01/16/2024	8.440	227,199	0	(66)	0	0	0	244,000	01/23/2025
7152121		HAGERSTOWN	MD		01/16/2024	8.665	130,575	0	(41)	0	0	0	137,300	01/22/2025
7152122		ALBANY	NY		01/16/2024	8.185	162,237	0	(28)	0	0	0	216,000	01/23/2025
7152123		SMYRNA	GA		01/16/2024	7.940	400,729	0	(163)	0	0	0	599,200	
7152125		PITTSBURGH	PA		01/16/2024	8.230	78,811	0	(8)	0	0	0	102,500	01/22/2025
7152130		GARFIELD HEIGHTS	OH		01/16/2024	7.882	84,668	0	(21)	0	0	0	92,900	01/22/2025
7152131		TAKOMA PARK	MD		01/16/2024	8.015	294,029	0	(118)	0	0	0	521,400	01/22/2025
7152132		COLUMBUS	OH		01/16/2024	8.235	330,262	0	(104)	0	0	0	406,500	
7152133		BALTIMORE	MD		01/16/2024	8.090	192,598	0	45	0	0	0	250,000	09/15/2025
7152135		BALTIMORE	MD		01/16/2024	8.515	185,783	0	(80)	0	0	0	275,000	09/13/2025
7152136		BALTIMORE	MD		01/16/2024	8.515	151,219	0	(65)	0	0	0	170,000	09/13/2025
7152137		READING	PA		01/16/2024	9.040	127,017	0	(11)	0	0	0	170,000	01/23/2025
7152138		HAGERSTOWN	MD		01/16/2024	8.665	152,719	0	(48)	0	0	0	200,000	01/22/2025
7152139		ALTO	GA		01/16/2024	7.705	149,394	0	(48)	0	0	0	197,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152140		GREAT MILLS	MD		01/16/2024	8.290	179,977	0	(69)	0	0	0	181,500	01/22/2025
7152141		PUTNAM	CT		01/16/2024	8.515	222,598	0	(96)	0	0	0	300,000	01/23/2025
7152142		KANSAS CITY	MO		01/16/2024	8.243	164,252	0	(145)	0	0	0	204,100	01/22/2025
7152143		BALTIMORE	MD		01/16/2024	9.098	130,594	0	(45)	0	0	0	175,000	09/13/2025
7152145		NEW ORLEANS	LA		01/16/2024	7.418	100,540	0	(25)	0	0	0	114,000	01/23/2025
7152146		GROVETOWN	GA		01/16/2024	8.775	75,133	0	(25)	0	0	0	214,100	
7152148		SAINT LOUIS	MO		01/16/2024	8.210	104,198	0	(32)	0	0	0	137,000	01/22/2025
7152149		CLEVELAND	OH		01/16/2024	8.535	78,811	0	(23)	0	0	0	123,000	01/23/2025
7152150		SANFORD	FL		01/16/2024	8.080	247,004	0	(98)	0	0	0	402,700	01/22/2025
7152151		MIDDLE RIVER	MD		01/16/2024	7.730	162,159	0	(62)	0	0	0	209,700	01/22/2025
7152152		COLUMBUS	OH		01/16/2024	8.748	113,558	0	(34)	0	0	0	118,900	01/22/2025
7152153		NORMAN	OK		01/16/2024	8.815	76,692	0	(60)	0	0	0	121,200	01/22/2025
7152154		BALTIMORE	MD		01/16/2024	7.965	146,160	0	(65)	0	0	0	169,500	09/15/2025
7152155		BALTIMORE	MD		01/16/2024	7.588	131,641	0	(43)	0	0	0	155,000	09/13/2025
7152156		JACKSON	MS		01/16/2024	8.215	134,521	0	(45)	0	0	0	152,000	01/23/2025
7152157		SAINT LOUIS	MO		01/16/2024	8.265	117,662	0	(35)	0	0	0	151,000	01/22/2025
7152158		DAYTON	OH		01/16/2024	8.465	174,548	0	(46)	0	0	0	230,000	
7152159		JACKSON	NJ		01/16/2024	7.993	328,491	0	(119)	0	0	0	379,600	01/22/2025
7152164		YONKERS	NY		01/16/2024	7.807	327,648	0	(133)	0	0	0	698,000	01/23/2025
7152165		YONKERS	NY		01/16/2024	7.807	248,101	0	(101)	0	0	0	681,000	01/23/2025
7152167		GARLAND	TX		01/16/2024	7.257	152,217	0	(24)	0	0	0	283,700	01/22/2025
7152169		CINCINNATI	OH		01/16/2024	7.932	141,733	0	(41)	0	0	0	182,100	01/22/2025
7152170		BALTIMORE	MD		01/16/2024	8.148	130,692	0	(48)	0	0	0	222,500	09/15/2025
7152171		BALTIMORE	MD		01/16/2024	7.848	177,497	0	(58)	0	0	0	179,000	09/15/2025
7152172		KNOXVILLE	TN		01/16/2024	8.415	209,529	0	(65)	0	0	0	214,000	01/23/2025
7152173		BALTIMORE	MD		01/16/2024	8.615	156,971	0	42	0	0	0	215,000	09/13/2025
7152175		ATLANTIC CITY	NJ		01/18/2024	6.730	458,477	0	403	0	0	0	616,867	02/06/2025
7152176		ST. SIMONS ISLAND	GA		01/18/2024	7.720	438,739	0	(170)	0	0	0	687,153	02/06/2025
7152177		LAPLACE	LA		01/18/2024	7.700	368,482	0	(82)	0	0	0	525,000	02/06/2025
7152178		GRIFFIN	GA		01/18/2024	8.580	355,992	0	(88)	0	0	0	486,360	02/06/2025
7152179		COVINGTON	KY		01/18/2024	7.400	351,604	0	(105)	0	0	0	500,000	02/06/2025
7152180		HOOVER	AL		01/18/2024	7.420	269,846	0	(3)	0	0	0	370,000	
7152181		TUCSON	AZ		01/18/2024	7.770	265,430	0	(82)	0	0	0	380,508	02/06/2025
7152182		MINNEAPOLIS	MN		01/18/2024	7.630	262,069	0	(87)	0	0	0	370,000	02/06/2025
7152183		GLENDALE	AZ		01/18/2024	7.830	254,789	0	(83)	0	0	0	348,910	02/06/2025
7152185		KNOXVILLE	TN		01/18/2024	8.100	234,073	0	(45)	0	0	0	346,500	02/06/2025
7152186		KINGS MILLS	OH		01/18/2024	8.390	224,122	0	349	0	0	0	237,336	02/06/2025
7152187		GRAND RAPIDS	MI		01/18/2024	7.750	220,254	0	(44)	0	0	0	260,064	02/06/2025
7152188		HUMBLE	TX		01/18/2024	7.580	215,859	0	(62)	0	0	0	342,048	02/06/2025
7152189		LYNCHBURG	VA		01/18/2024	7.700	213,277	0	(79)	0	0	0	302,848	02/06/2025
7152190		TONEY	AL		01/18/2024	7.270	210,285	0	(49)	0	0	0	543,400	02/28/2025
7152191		PALM COAST	FL		01/18/2024	7.860	212,470	0	(88)	0	0	0	335,100	01/22/2025
7152192		LYNCHBURG	VA		01/18/2024	7.300	205,153	0	(46)	0	0	0	245,898	02/06/2025
7152193		JACKSONVILLE	FL		01/18/2024	7.600	205,049	0	(70)	0	0	0	318,080	02/06/2025
7152194		JACKSONVILLE	FL		01/18/2024	7.970	193,963	0	(47)	0	0	0	262,500	01/22/2025
7152195		MIDLAND	MI		01/18/2024	7.570	173,121	0	(2,687)	0	0	0	282,900	01/22/2025
7152196		HUNTSVILLE	AL		01/18/2024	8.590	169,404	0	(39)	0	0	0	205,370	02/06/2025
7152198		GASTONIA	NC		01/18/2024	7.750	148,257	0	(44)	0	0	0	230,910	02/06/2025
7152199		FERNDALE	MI		01/18/2024	8.310	146,174	0	(48)	0	0	0	161,250	02/06/2025
7152200		KANSAS CITY	MO		01/18/2024	8.330	137,036	0	(50)	0	0	0	172,800	02/06/2025
7152201		AKRON	OH		01/18/2024	8.020	134,027	0	(52)	0	0	0	168,054	02/06/2025
7152202		KNOXVILLE	TN		01/18/2024	8.020	129,520	0	(39)	0	0	0	216,469	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152203		HUNTSVILLE	AL		01/18/2024	8.750	127,862	0	(41)	0	0	0	180,235	02/06/2025
7152204		ALAMOGORDO	NM		01/18/2024	7.880	114,831	0	(5)	0	0	0	158,200	02/06/2025
7152205		WETUMPKA	AL		01/18/2024	8.000	104,655	0	(25)	0	0	0	160,000	02/06/2025
7152206		WETUMPKA	AL		01/18/2024	8.070	101,997	0	(24)	0	0	0	145,000	02/06/2025
7152207		NORTHFIELD	OH		01/18/2024	8.300	102,389	0	(33)	0	0	0	138,000	02/28/2025
7152208		MILWAUKEE	WI		01/18/2024	8.000	96,927	0	(11)	0	0	0	131,560	02/06/2025
7152209		PHOENIX	IL		01/18/2024	8.500	97,106	0	(36)	0	0	0	141,120	02/06/2025
7152210		MIDLAND	MI		01/18/2024	7.980	94,874	0	(1,561)	0	0	0	152,500	01/22/2025
7152211		CANTON	OH		01/18/2024	8.670	93,390	0	(39)	0	0	0	112,800	02/06/2025
7152213		OAK PARK	MI		01/18/2024	8.050	92,444	0	(44)	0	0	0	145,090	02/06/2025
7152214		MARTINSVILLE	VA		01/18/2024	7.600	85,556	0	(22)	0	0	0	106,600	02/06/2025
7152216		BATON ROUGE	LA		01/18/2024	8.130	58,513	0	(23)	0	0	0	136,086	02/06/2025
7152218		CLEVELAND	OH		01/17/2024	7.907	291,098	0	(41)	0	0	0	389,000	01/23/2025
7152219		TRENTON	NJ		01/17/2024	8.640	220,787	0	(61)	0	0	0	320,000	
7152220		EAST CHICAGO	IN		01/17/2024	8.150	93,950	0	(16)	0	0	0	125,000	01/22/2025
7152221		NEW ROCHELLE	NY		01/17/2024	7.990	636,370	0	(285)	0	0	0	1,041,000	01/22/2025
7152223		BROOKLYN	NY		01/17/2024	7.690	464,697	0	(540)	0	0	0	923,000	01/23/2025
7152224		INDIANAPOLIS	IN		01/17/2024	7.600	95,166	0	(27)	0	0	0	102,000	01/23/2025
7152225		BUFFALO	NY		01/17/2024	7.437	122,414	0	(22)	0	0	0	131,000	01/23/2025
7152226		BUFFALO	NY		01/17/2024	7.560	215,810	0	(49)	0	0	0	307,000	01/23/2025
7152228		SPOKANE	WA		01/17/2024	7.350	192,346	0	(36)	0	0	0	324,100	01/22/2025
7152229		WAUKEGAN	IL		01/17/2024	8.180	166,702	0	(75)	0	0	0	245,000	01/23/2025
7152230		ORANGEBURG	SC		01/17/2024	7.670	103,352	0	(22)	0	0	0	152,000	
7152232		MASTIC	NY		01/17/2024	8.155	409,441	0	(211)	0	0	0	583,800	01/22/2025
7152233		WOODHAVEN	NY		01/17/2024	7.650	491,691	0	(149)	0	0	0	628,500	01/22/2025
7152234		WOODHAVEN	NY		01/17/2024	7.600	491,525	0	(140)	0	0	0	622,400	01/22/2025
7152235		HOPE MILLS	NC		01/17/2024	7.700	174,326	0	(61)	0	0	0	218,900	01/22/2025
7152236		LAURELTON	NY		01/17/2024	8.050	477,885	0	(213)	0	0	0	787,200	01/22/2025
7152239		BROOKLYN	NY		01/17/2024	7.990	732,410	0	(163)	0	0	0	795,000	01/23/2025
7152240		CHARLOTTE	NC		01/17/2024	7.613	244,703	0	(46)	0	0	0	350,000	01/22/2025
7152241		CHARLOTTE	NC		01/17/2024	7.440	189,048	0	(28)	0	0	0	316,200	01/22/2025
7152242		MILWAUKEE	WI		01/17/2024	7.453	75,080	0	(11)	0	0	0	149,500	01/22/2025
7152243		PATCHOGUE	NY		01/17/2024	7.980	402,590	0	(118)	0	0	0	530,000	01/23/2025
7152244		CHARLOTTE	NC		01/17/2024	7.533	214,049	0	(38)	0	0	0	230,000	01/22/2025
7152245		FORT MOHAVE	AZ		01/17/2024	7.550	161,694	0	(29)	0	0	0	209,300	01/22/2025
7152247		SHELBYVILLE	IN		01/17/2024	8.480	140,699	0	(42)	0	0	0	186,000	01/23/2025
7152248		BURBANK	IL		01/17/2024	7.690	266,577	0	(58)	0	0	0	355,000	01/22/2025
7152249		LORAIN	OH		01/17/2024	8.309	125,318	0	(58)	0	0	0	233,200	
7152250		ORANGEBURG	SC		01/17/2024	7.590	216,966	0	(102)	0	0	0	320,000	
7152251		FORT WORTH	TX		01/17/2024	7.150	127,735	0	(23)	0	0	0	246,700	01/22/2025
7152252		PORTSMOUTH	VA		01/17/2024	7.980	88,441	0	(38)	0	0	0	94,900	01/22/2025
7152253		NEWARK	NJ		01/17/2024	7.750	585,981	0	(111)	0	0	0	780,000	01/23/2025
7152254		PORT CHESTER	NY		01/17/2024	8.180	566,010	0	(121)	0	0	0	929,000	01/23/2025
7152255		DETROIT	MI		01/17/2024	8.180	203,384	0	(66)	0	0	0	250,000	01/23/2025
7152256		GLEN BURNIE	MD		01/18/2024	7.125	186,184	0	159	0	0	0	235,900	01/22/2025
7152257		PHILADELPHIA	PA		01/18/2024	7.375	111,392	0	77	0	0	0	150,000	01/23/2025
7152258		INDIANAPOLIS	IN		01/18/2024	7.250	70,351	0	45	0	0	0	126,000	01/23/2025
7152259		DAPHNE	AL		01/18/2024	7.625	230,803	0	102	0	0	0	308,700	01/22/2025
7152260		MARYLAND HEIGHTS	MO		01/18/2024	7.250	149,463	0	99	0	0	0	203,000	01/23/2025
7152261		KISSIMMEE	FL		01/18/2024	7.375	160,894	0	107	0	0	0	265,500	01/22/2025
7152262		TAYLORS	SC		01/18/2024	7.375	202,483	0	(31)	0	0	0	203,000	01/23/2025
7152264		BALTIMORE	MD		01/18/2024	7.375	163,207	0	113	0	0	0	199,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152265		EASLEY	SC		01/18/2024	7.375	194,746	0	(18)	0	0	0	281,000	01/23/2025
7152266		BALTIMORE	MD		01/18/2024	7.500	116,807	0	(1,801)	0	0	0	135,000	12/06/2025
7152267		LAKE WALES	FL		01/18/2024	7.750	126,437	0	85	0	0	0	151,100	01/22/2025
7152268		CAPE CORAL	FL		01/18/2024	8.375	455,484	0	(55)	0	0	0	599,000	
7152269		CHICAGO	IL		01/18/2024	7.250	187,423	0	127	0	0	0	275,500	01/22/2025
7152270		BALTIMORE	MD		01/18/2024	7.125	126,442	0	87	0	0	0	182,000	01/22/2025
7152271		ETNA	OH		01/18/2024	7.875	207,660	0	134	0	0	0	280,000	01/22/2025
7152272		WESTLAND	MI		01/18/2024	7.375	115,469	0	(8)	0	0	0	157,100	01/22/2025
7152273		DANVILLE	VA		01/18/2024	7.250	91,596	0	59	0	0	0	115,600	01/22/2025
7152275		BALTIMORE	MD		01/18/2024	7.750	156,264	0	97	0	0	0	256,000	09/12/2025
7152276		PHILADELPHIA	PA		01/18/2024	8.125	518,463	0	(49)	0	0	0	674,000	01/23/2025
7152279		MERRILLVILLE	IN		01/18/2024	7.500	85,544	0	(19)	0	0	0	106,400	01/22/2025
7152280		DETROIT	MI		01/18/2024	8.250	74,401	0	43	0	0	0	100,000	01/23/2025
7152281		WILMINGTON	DE		01/18/2024	7.250	96,085	0	146	0	0	0	112,900	01/23/2025
7152282		OAK RIDGE	TN		01/18/2024	7.500	129,519	0	72	0	0	0	335,200	
7152283		PHILADELPHIA	PA		01/18/2024	8.125	675,142	0	(70)	0	0	0	890,000	01/22/2025
7152284		INDEPENDENCE	MO		01/18/2024	7.250	220,765	0	132	0	0	0	302,500	01/22/2025
7152285		WARNER ROBINS	GA		01/18/2024	7.750	83,880	0	47	0	0	0	129,000	01/22/2025
7152286		AKRON	OH		01/18/2024	8.000	102,204	0	58	0	0	0	137,000	01/23/2025
7152287		BALTIMORE	MD		01/18/2024	7.125	126,868	0	79	0	0	0	180,000	01/23/2025
7152288		ELMORE	AL		01/18/2024	8.000	115,235	0	57	0	0	0	190,000	01/23/2025
7152289		SHREVEPORT	LA		01/18/2024	7.250	85,950	0	54	0	0	0	115,000	01/22/2025
7152290		PITTSBURGH	PA		01/18/2024	7.375	115,521	0	74	0	0	0	185,000	01/23/2025
7152291		WEST VALLEY CITY	UT		01/18/2024	7.750	278,882	0	(58)	0	0	0	415,200	01/22/2025
7152293		HIGH POINT	NC		01/19/2024	7.498	91,721	0	(25)	0	0	0	135,000	01/23/2025
7152294		CASSELBERRY	FL		01/19/2024	8.065	109,334	0	(49)	0	0	0	207,700	01/22/2025
7152295		JACKSONVILLE	FL		01/19/2024	7.567	82,288	0	(23)	0	0	0	117,000	01/22/2025
7152296		JACKSON	MS		01/19/2024	7.705	101,285	0	(30)	0	0	0	227,000	01/23/2025
7152297		CHICAGO	IL		01/19/2024	8.790	160,426	0	(49)	0	0	0	210,000	01/23/2025
7152298		BALTIMORE	MD		01/19/2024	7.965	191,707	0	56	0	0	0	200,000	09/13/2025
7152300		CRP CHRISTI	TX		01/19/2024	7.915	162,152	0	(49)	0	0	0	235,000	01/22/2025
7152301		BALTIMORE	MD		01/19/2024	8.265	174,962	0	(56)	0	0	0	220,000	09/14/2025
7152302		CLEVELAND	OH		01/19/2024	8.540	91,178	0	(29)	0	0	0	133,000	01/23/2025
7152303		BAY HARBOR ISLANDS	FL		01/19/2024	7.507	559,313	0	(151)	0	0	0	805,600	01/22/2025
7152304		GRANDVIEW	MO		01/19/2024	8.715	186,185	0	(71)	0	0	0	242,000	01/22/2025
7152305		BALTIMORE	MD		01/19/2024	8.565	152,047	0	(42)	0	0	0	200,000	09/12/2025
7152306		DETROIT	MI		01/19/2024	8.690	73,980	0	(29)	0	0	0	78,000	01/23/2025
7152307		PHILADELPHIA	PA		01/19/2024	8.673	129,276	0	(15)	0	0	0	144,000	01/23/2025
7152308		HICKORY	NC		01/19/2024	8.765	115,231	0	(43)	0	0	0	223,000	01/23/2025
7152309		PHILADELPHIA	PA		01/19/2024	8.615	145,611	0	(13)	0	0	0	189,700	01/22/2025
7152310		DUNDALK	MD		01/19/2024	8.390	165,534	0	(6,257)	0	0	0	210,000	02/04/2025
7152311		POTTSVILLE	PA		01/19/2024	8.765	118,828	0	(13)	0	0	0	170,000	01/23/2025
7152313		CHARLOTTE	NC		01/19/2024	7.835	407,579	0	(79)	0	0	0	558,000	01/23/2025
7152314		CHELSEA	OK		01/19/2024	9.148	106,216	0	(34)	0	0	0	110,000	01/23/2025
7152317		HUNTSVILLE	AL		01/19/2024	8.715	80,478	0	318	0	0	0	110,400	01/22/2025
7152319		CHELSEA	OK		01/19/2024	8.498	97,169	0	(42)	0	0	0	135,000	01/23/2025
7152322		BALTIMORE	MD		01/19/2024	8.198	207,783	0	(62)	0	0	0	240,000	09/12/2025
7152323		CHICAGO	IL		01/19/2024	8.600	568,116	0	(111)	0	0	0	810,000	
7152325		FAYETTEVILLE	NC		01/19/2024	7.975	121,552	0	(36)	0	0	0	123,300	01/22/2025
7152326		SAINT AUGUSTINE	FL		01/19/2024	8.148	224,900	0	(75)	0	0	0	282,000	01/22/2025
7152328		MERIDEN	CT		01/19/2024	7.865	197,447	0	(79)	0	0	0	280,700	01/23/2025
7152329		KANSAS CITY	MO		01/19/2024	7.798	98,771	0	(45)	0	0	0	224,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152330		ELLICOTT CITY	MD		01/19/2024	7.698	299,892	0	(101)	0	0	0	709,000	01/22/2025
7152331		DAYTON	OH		01/19/2024	8.465	136,997	0	(39)	0	0	0	180,000	01/22/2025
7152333		CALIFORNIA	MD		01/19/2024	6.513	270,002	0	21	0	0	0	455,900	01/22/2025
7152334		CONYERS	GA		01/19/2024	8.340	228,442	0	(30)	0	0	0	287,200	01/22/2025
7152338		EDDYSTONE	PA		01/19/2024	8.140	156,954	0	(19)	0	0	0	182,000	01/23/2025
7152339		GRANBURY	TX		01/19/2024	8.023	212,602	0	(111)	0	0	0	274,100	01/22/2025
7152340		GRANDVIEW	MO		01/19/2024	7.983	214,644	0	(87)	0	0	0	285,000	01/22/2025
7152341		HAGERSTOWN	MD		01/19/2024	7.950	152,710	0	(32)	0	0	0	188,300	01/22/2025
7152342		MABLETON	GA		01/19/2024	7.869	237,263	0	(108)	0	0	0	299,200	01/22/2025
7152344		ANCHORAGE	AK		01/25/2024	6.240	132,756	0	78	0	0	0	192,000	
7152345		BREMERTON	WA		01/25/2024	5.240	212,161	0	535	0	0	0	465,000	01/23/2025
7152346		FAYETTEVILLE	NC		01/25/2024	7.240	184,900	0	262	0	0	0	357,500	
7152347		FRESH MEADOWS	NY		01/25/2024	5.240	569,504	0	2,414	0	0	0	1,108,200	01/22/2025
7152348		NEWARK	NJ		01/25/2024	5.615	337,535	0	322	0	0	0	777,700	01/22/2025
7152349		PAWTUCKET	RI		01/25/2024	5.990	290,270	0	337	0	0	0	699,000	01/23/2025
7152350		PROVIDENCE	RI		01/25/2024	5.990	240,879	0	257	0	0	0	571,000	01/23/2025
7152352		FARMERSVILLE	TX		01/25/2024	5.490	127,086	0	163	0	0	0	225,300	01/22/2025
7152353		PHOENIX	AZ		01/25/2024	5.240	259,712	0	170	0	0	0	460,300	01/22/2025
7152355		ALBUQUERQUE	NM		01/25/2024	6.615	191,417	0	421	0	0	0	390,500	01/22/2025
7152356		LAWRENCE	NY		01/25/2024	5.240	452,716	0	1,245	0	0	0	865,000	01/23/2025
7152357		ANCHORAGE	AK		01/25/2024	6.240	132,756	0	78	0	0	0	192,000	
7152358		TRENTON	NJ		01/25/2024	7.490	176,720	0	86	0	0	0	337,000	01/23/2025
7152359		LAKE HAVASU CITY	AZ		01/25/2024	5.240	225,003	0	428	0	0	0	371,300	01/22/2025
7152360		IRVING	TX		01/25/2024	5.240	157,056	0	322	0	0	0	285,300	01/22/2025
7152361		HENDERSON	NV		01/25/2024	5.990	233,860	0	147	0	0	0	718,700	01/22/2025
7152362		CITY OF ORANGE	NJ		01/25/2024	5.990	207,994	0	280	0	0	0	374,100	01/22/2025
7152363		INWOOD	NY		01/25/2024	5.240	274,102	0	716	0	0	0	622,700	01/22/2025
7152364		BROOKLYN	NY		01/25/2024	5.240	520,597	0	1,300	0	0	0	1,461,000	01/23/2025
7152365		HACKENSACK	NJ		01/25/2024	6.740	320,946	0	198	0	0	0	625,600	01/22/2025
7152366		ANCHORAGE	AK		01/25/2024	6.240	132,620	0	80	0	0	0	192,000	
7152367		NEWARK	NJ		01/25/2024	5.615	331,398	0	316	0	0	0	822,000	
7152368		MONROE	GA		01/25/2024	5.490	97,897	0	236	0	0	0	184,000	01/23/2025
7152370		PAULSBORO	NJ		01/25/2024	5.240	95,770	0	135	0	0	0	186,000	01/23/2025
7152371		ANCHORAGE	AK		01/25/2024	6.240	132,620	0	80	0	0	0	192,000	
7152372		NASHVILLE	TN		01/25/2024	5.240	176,329	0	273	0	0	0	397,300	01/22/2025
7152375		BELFAIR	WA		01/25/2024	6.240	387,811	0	295	0	0	0	747,500	01/22/2025
7152376		SOUTHERN SHORES	NC		01/25/2024	7.240	1,046,772	0	178	0	0	0	1,548,300	01/22/2025
7152377		SOUTH AMBOY	NJ		01/25/2024	7.615	258,495	0	18	0	0	0	697,800	
7152378		ANCHORAGE	AK		01/25/2024	5.490	128,045	0	124	0	0	0	192,000	
7152379		BATON ROUGE	LA		01/25/2024	7.240	90,124	0	43	0	0	0	126,000	01/23/2025
7152380		ALBUQUERQUE	NM		01/26/2024	7.995	228,778	0	2	0	0	0	245,520	02/06/2025
7152381		HANFORD	CA		01/26/2024	7.160	261,014	0	(17)	0	0	0	524,630	02/06/2025
7152382		SAINT LOUIS	MO		01/26/2024	7.076	151,633	0	72	0	0	0	238,000	
7152383		JACKSONVILLE	FL		01/26/2024	6.375	144,515	0	40	0	0	0	216,720	02/06/2025
7152384		SOUTH DAYTONA	FL		01/26/2024	7.304	164,376	0	(20)	0	0	0	275,391	02/06/2025
7152385		MEMPHIS	TN		01/26/2024	7.806	121,640	0	(14)	0	0	0	179,800	02/28/2025
7152386		PHILADELPHIA	PA		01/26/2024	7.900	179,694	0	(3)	0	0	0	264,708	02/06/2025
7152387		GRIFFITH	IN		01/26/2024	7.413	148,554	0	107	0	0	0	154,500	01/22/2025
7152388		MEMPHIS	TN		01/26/2024	7.806	103,181	0	61	0	0	0	117,000	02/06/2025
7152389		SUNRISE	FL		01/26/2024	6.487	111,725	0	11	0	0	0	576,810	02/06/2025
7152391		PHILADELPHIA	PA		01/26/2024	7.341	183,964	0	2	0	0	0	272,182	02/06/2025
7152392		MEMPHIS	TN		01/26/2024	7.681	109,763	0	(16)	0	0	0	133,380	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152393		DAYTONA BEACH	FL		01/26/2024	8.034	138,621	0	(8)	0	0	0	201,250	02/06/2025
7152394		PHILADELPHIA	PA		01/26/2024	7.750	104,218	0	64	0	0	0	108,000	01/23/2025
7152395		PHILADELPHIA	PA		01/26/2024	7.875	111,707	0	67	0	0	0	120,000	01/23/2025
7152396		PHILADELPHIA	PA		01/26/2024	7.875	111,707	0	67	0	0	0	152,000	01/23/2025
7152397		PHILADELPHIA	PA		01/26/2024	8.250	103,388	0	57	0	0	0	180,500	01/22/2025
7152398		DETROIT	MI		01/26/2024	7.500	94,282	0	(1)	0	0	0	106,000	01/23/2025
7152400		ALIQUIPPA	PA		01/26/2024	8.125	75,658	0	49	0	0	0	104,000	01/23/2025
7152401		ALVIN	TX		01/26/2024	8.125	232,995	0	(100)	0	0	0	380,000	
7152402		BAYPORT	MN		01/26/2024	7.750	196,054	0	153	0	0	0	353,500	10/03/2025
7152403		BUFFALO	NY		01/26/2024	7.750	126,589	0	(14)	0	0	0	130,000	01/23/2025
7152404		BUFFALO	NY		01/26/2024	7.750	122,720	0	(14)	0	0	0	130,000	01/23/2025
7152406		ELGIN	IL		01/26/2024	8.125	153,454	0	(13)	0	0	0	289,700	01/22/2025
7152407		MARIETTA	GA		01/26/2024	7.500	150,712	0	(36)	0	0	0	338,000	01/22/2025
7152409		RICHMOND	TX		01/26/2024	7.000	249,800	0	16	0	0	0	320,000	01/22/2025
7152410		BONITA SPRINGS	FL		01/26/2024	7.750	390,957	0	(59)	0	0	0	1,024,000	01/23/2025
7152411		EAST ORANGE	NJ		01/26/2024	7.375	452,349	0	(36)	0	0	0	461,000	01/23/2025
7152412		JEFFERSON	WI		01/26/2024	8.125	188,591	0	(42)	0	0	0	256,800	01/22/2025
7152413		PETERSBURG	VA		01/26/2024	8.000	180,425	0	(12)	0	0	0	231,300	01/22/2025
7152414		OLD FORGE	PA		01/26/2024	7.625	175,495	0	(5)	0	0	0	250,000	01/23/2025
7152415		SALISBURY	NC		01/26/2024	7.375	142,365	0	(17)	0	0	0	205,000	01/23/2025
7152417		FORT PIERCE	FL		02/09/2024	9.250	357,744	0	(18)	0	0	0	672,530	02/06/2025
7152418		BALTIMORE	MD		02/09/2024	7.375	190,915	0	609	0	0	0	260,000	06/04/2024
7152419		BALTIMORE	MD		02/09/2024	7.500	172,294	0	(24)	0	0	0	320,000	02/06/2025
7152420		BRICK	NJ		02/09/2024	7.625	273,780	0	(139)	0	0	0	599,035	02/06/2025
7152421		WESTVILLE	NJ		02/09/2024	7.625	307,511	0	(72)	0	0	0	388,000	02/06/2025
7152422		WHEATON	IL		02/09/2024	8.750	240,491	0	(140)	0	0	0	338,352	02/06/2025
7152423		BOGOTA	NJ		02/09/2024	8.125	626,604	0	(517)	0	0	0	1,022,532	02/06/2025
7152424		ATLANTIC BEACH	FL		02/09/2024	7.375	230,261	0	(95)	0	0	0	415,955	02/06/2025
7152425		JACKSONVILLE	FL		02/09/2024	7.875	158,867	0	(66)	0	0	0	314,064	02/06/2025
7152427		WILMINGTON	DE		02/09/2024	8.750	172,211	0	(70)	0	0	0	230,490	02/06/2025
7152428		LEHIGH ACRES	FL		02/09/2024	8.250	349,866	0	(106)	0	0	0	462,000	
7152429		LEHIGH ACRES	FL		02/09/2024	8.250	345,323	0	(105)	0	0	0	551,100	02/28/2025
7152430		LEHIGH ACRES	FL		02/09/2024	8.250	352,138	0	(107)	0	0	0	465,000	
7152431		PHILADELPHIA	PA		02/09/2024	8.000	659,203	0	(254)	0	0	0	1,717,500	02/28/2025
7152432		ALBANY	NY		02/09/2024	8.500	105,167	0	(53)	0	0	0	160,600	02/28/2025
7152433		ATLANTA	GA		02/09/2024	8.125	202,864	0	(72)	0	0	0	249,828	02/06/2025
7152434		OAKLAND PARK	FL		02/09/2024	8.000	397,052	0	(235)	0	0	0	638,972	02/06/2025
7152435		SALISBURY	MD		02/09/2024	8.375	166,116	0	(101)	0	0	0	273,258	02/06/2025
7152436		OAKLAND	NJ		02/09/2024	8.375	446,717	0	(271)	0	0	0	725,000	
7152437		LAFAYETTE	TN		02/09/2024	8.625	449,358	0	(174)	0	0	0	550,000	02/28/2025
7152438		COCOA	FL		02/09/2024	8.875	233,301	0	0	0	0	0	351,000	11/04/2024
7152441		ORLANDO	FL		02/14/2024	7.125	152,876	0	(31)	0	0	0	267,000	01/22/2025
7152442		DETROIT	MI		02/14/2024	7.125	103,516	0	(19)	0	0	0	115,000	01/23/2025
7152444		HENDERSON	NV		02/14/2024	7.250	268,542	0	(62)	0	0	0	448,200	01/22/2025
7152448		LAS VEGAS	NV		02/14/2024	7.250	228,930	0	141	0	0	0	382,300	01/22/2025
7152449		ATLANTA	GA		02/14/2024	7.875	294,012	0	(68)	0	0	0	441,600	
7152450		KANNAPOLIS	NC		02/14/2024	7.375	160,137	0	80	0	0	0	218,000	01/23/2025
7152451		CHARLOTTE	NC		02/14/2024	7.125	202,646	0	135	0	0	0	305,700	01/22/2025
7152452		LINCOLN	CA		02/14/2024	7.250	298,657	0	(72)	0	0	0	556,100	01/22/2025
7152453		CINCINNATI	OH		02/14/2024	6.750	135,946	0	124	0	0	0	188,000	01/23/2025
7152454		CHARLOTTE	NC		02/14/2024	7.125	202,646	0	135	0	0	0	318,400	01/22/2025
7152455		RICHMOND	VA		02/14/2024	7.750	112,701	0	185	0	0	0	280,000	11/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152456		CANUTILLO	TX		02/14/2024	6.875	128,209	0	95	0	0	0	315,000	
7152457		CANDLER	NC		02/14/2024	6.875	271,768	0	(42)	0	0	0	538,700	01/22/2025
7152458		JAMESTOWN	NC		02/14/2024	8.500	88,105	0	20	0	0	0	133,000	01/22/2025
7152459		PORT CHARLOTTE	FL		02/14/2024	6.875	309,164	0	227	0	0	0	593,300	01/22/2025
7152461		NEW BRAUNFELS	TX		02/14/2024	6.750	185,572	0	162	0	0	0	315,400	01/22/2025
7152462		APOPKA	FL		02/14/2024	8.125	76,382	0	20	0	0	0	179,100	01/22/2025
7152463		NEW BRAUNFELS	TX		02/14/2024	6.750	185,572	0	162	0	0	0	309,900	01/22/2025
7152464		ATLANTA	GA		02/14/2024	6.750	201,976	0	169	0	0	0	280,800	01/22/2025
7152465		INDEPENDENCE	MO		02/14/2024	8.625	100,958	0	(40)	0	0	0	140,400	01/22/2025
7152466		FLORISSANT	MO		02/14/2024	7.500	101,980	0	(31)	0	0	0	105,100	01/22/2025
7152467		NAPLES	FL		02/14/2024	7.625	190,700	0	(156)	0	0	0	341,500	
7152469		DISTRICT HEIGHTS	MD		02/14/2024	6.875	288,074	0	229	0	0	0	379,900	01/22/2025
7152470		DEARBORN	MI		02/14/2024	7.625	121,403	0	45	0	0	0	216,200	01/22/2025
7152471		POMPANO BEACH	FL		02/14/2024	6.875	145,729	0	0	0	0	0	317,700	01/22/2025
7152473		SUNSET	SC		02/14/2024	7.125	1,330,955	0	(363)	0	0	0	4,189,000	01/23/2025
7152474		PORT CHARLOTTE	FL		02/14/2024	7.000	260,012	0	160	0	0	0	460,400	01/22/2025
7152475		DEARBORN HEIGHTS	MI		02/14/2024	6.875	130,484	0	100	0	0	0	217,200	01/22/2025
7152476		KANSAS CITY	MO		02/14/2024	6.875	181,539	0	(18)	0	0	0	261,000	01/23/2025
7152477		UNIVERSITY PARK	IL		02/14/2024	8.625	98,234	0	21	0	0	0	162,000	01/23/2025
7152479		TOOL	TX		02/14/2024	7.625	106,721	0	43	0	0	0	367,500	
7152480		UNIVERSITY PARK	IL		02/14/2024	8.625	82,968	0	18	0	0	0	211,000	01/23/2025
7152481		SAVANNAH	GA		02/14/2024	7.750	141,054	0	45	0	0	0	172,900	01/22/2025
7152482		INDIANAPOLIS	IN		02/14/2024	8.500	99,591	0	22	0	0	0	145,000	01/23/2025
7152483		LEBANON	TN		02/14/2024	7.125	134,291	0	(28)	0	0	0	219,300	01/22/2025
7152485		JACKSONVILLE	FL		02/14/2024	8.875	103,809	0	20	0	0	0	164,000	01/23/2025
7152487		CHARLOTTE	NC		02/14/2024	7.625	207,408	0	76	0	0	0	287,900	01/22/2025
7152488		CHARLOTTE	NC		02/14/2024	7.625	237,038	0	87	0	0	0	329,100	01/22/2025
7152489		DECATUR	GA		02/14/2024	7.750	177,822	0	54	0	0	0	239,100	01/22/2025
7152490		MILLBRAE	CA		02/14/2024	7.750	458,367	0	135	0	0	0	2,087,100	01/22/2025
7152492		CROSSROADS	TX		02/14/2024	7.125	183,573	0	(41)	0	0	0	337,500	01/22/2025
7152493		NORTH LAS VEGAS	NV		02/14/2024	7.125	155,072	0	98	0	0	0	311,200	01/22/2025
7152495		CLEVELAND	OH		02/14/2024	8.875	78,990	0	(7)	0	0	0	130,300	01/22/2025
7152496		ROYAL OAK	MI		02/14/2024	7.125	119,751	0	71	0	0	0	294,000	01/23/2025
7152497		BIRMINGHAM	AL		02/14/2024	8.125	83,258	0	26	0	0	0	110,000	01/23/2025
7152498		MORROW	GA		02/14/2024	7.875	209,607	0	(103)	0	0	0	302,000	01/22/2025
7152500		COLUMBUS	OH		02/14/2024	7.125	194,675	0	111	0	0	0	310,000	
7152501		KOKOMO	IN		02/14/2024	8.625	72,972	0	72	0	0	0	74,900	01/22/2025
7152502		OCALA	FL		02/14/2024	7.500	260,135	0	99	0	0	0	341,000	01/22/2025
7152503		ROCKY MOUNT	NC		02/14/2024	7.125	112,047	0	69	0	0	0	200,000	01/23/2025
7152504		AUBREY	TX		02/14/2024	7.125	179,977	0	103	0	0	0	350,200	01/22/2025
7152505		TAMPA	FL		02/14/2024	8.625	295,744	0	57	0	0	0	339,200	01/22/2025
7152506		NORFOLK	VA		02/14/2024	7.500	179,593	0	65	0	0	0	227,100	01/22/2025
7152507		CLEVELAND	OH		02/14/2024	8.375	74,334	0	(8)	0	0	0	101,000	01/23/2025
7152508		MARIETTA	GA		02/14/2024	8.000	242,858	0	65	0	0	0	395,500	01/22/2025
7152509		UTICA	NY		02/14/2024	9.000	113,238	0	21	0	0	0	158,000	
7152510		TYBEE ISLAND	GA		02/14/2024	7.875	368,916	0	82	0	0	0	513,000	01/23/2025
7152511		SAINT LOUIS	MO		02/14/2024	8.375	91,901	0	(36)	0	0	0	111,000	01/23/2025
7152512		GARDEN CITY	MI		02/14/2024	7.250	95,843	0	43	0	0	0	271,800	
7152513		DEARBORN	MI		02/14/2024	7.250	90,227	0	48	0	0	0	190,100	01/22/2025
7152514		JACKSONVILLE	NC		02/14/2024	8.250	83,119	0	16	0	0	0	97,100	01/22/2025
7152515		LABELLE	FL		02/14/2024	8.125	196,158	0	46	0	0	0	240,800	01/22/2025
7152516		THOMASVILLE	GA		02/14/2024	8.750	95,910	0	19	0	0	0	125,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152519		GROVETOWN	GA		02/14/2024	8.750	79,797	0	16	0	0	0	204,000	01/22/2025
7152520		TEMPLE	TX		02/14/2024	8.875	107,612	0	15	0	0	0	146,300	01/22/2025
7152521		MEMPHIS	TN		02/14/2024	8.250	78,897	0	19	0	0	0	80,900	01/22/2025
7152522		NEDERLAND	TX		02/14/2024	8.625	100,217	0	21	0	0	0	176,500	01/22/2025
7152524		DETROIT	MI		02/14/2024	9.000	107,576	0	19	0	0	0	151,000	01/23/2025
7152525		BUFFALO	NY		02/14/2024	8.125	120,877	0	30	0	0	0	204,800	01/22/2025
7152526		LITTLE ROCK	AR		02/14/2024	8.625	99,010	0	21	0	0	0	129,000	01/23/2025
7152527		FAYETTEVILLE	NC		02/14/2024	7.500	90,796	0	36	0	0	0	174,800	01/22/2025
7152528		ROCK HILL	SC		02/14/2024	7.625	150,841	0	20	0	0	0	279,500	01/22/2025
7152529		MACON	GA		02/14/2024	8.750	328,888	0	(191)	0	0	0	450,000	01/22/2025
7152532		SENECA	SC		02/14/2024	7.875	139,337	0	38	0	0	0	243,900	01/22/2025
7152534		MIAMI	FL		02/14/2024	7.625	284,127	0	103	0	0	0	417,000	01/23/2025
7152535		AUGUSTA	GA		02/14/2024	7.750	99,952	0	23	0	0	0	132,000	01/23/2025
7152536		CLOVIS	CA		02/14/2024	8.625	199,437	0	(76)	0	0	0	286,300	01/22/2025
7152537		DETROIT	MI		02/14/2024	7.875	93,197	0	26	0	0	0	203,700	
7152538		SANTA MARIA	CA		02/14/2024	8.125	361,929	0	91	0	0	0	480,800	01/22/2025
7152539		PLANTATION	FL		02/14/2024	8.625	200,578	0	42	0	0	0	425,300	01/22/2025
7152541		NORTH LAUDERDALE	FL		02/14/2024	8.750	230,345	0	46	0	0	0	478,300	01/22/2025
7152542		SANFORD	FL		02/14/2024	7.625	106,599	0	38	0	0	0	149,700	01/22/2025
7152543		LOUISVILLE	KY		02/14/2024	8.750	131,662	0	19	0	0	0	162,000	01/22/2025
7152544		CLOVIS	CA		02/14/2024	8.875	182,964	0	(68)	0	0	0	256,600	01/22/2025
7152547		SAINT JOSEPH	MO		02/14/2024	8.250	84,324	0	20	0	0	0	85,000	01/23/2025
7152549		MANSFIELD	TX		02/14/2024	9.000	266,378	0	48	0	0	0	412,100	01/22/2025
7152550		CUERO	TX		02/14/2024	9.125	79,943	0	14	0	0	0	130,000	01/22/2025
7152551		MEMPHIS	TN		02/14/2024	8.500	84,394	0	19	0	0	0	117,300	01/22/2025
7152552		MONROE	NC		02/14/2024	7.750	171,172	0	(320)	0	0	0	365,000	01/23/2025
7152553		INKSTER	MI		02/14/2024	8.500	78,197	0	16	0	0	0	141,900	01/22/2025
7152556		BARBERTON	OH		02/14/2024	8.375	89,410	0	49	0	0	0	112,000	01/22/2025
7152557		DETROIT	MI		02/14/2024	8.375	90,729	0	(36)	0	0	0	132,000	01/23/2025
7152558		BALTIMORE	MD		02/14/2024	9.375	153,570	0	(61)	0	0	0	213,000	
7152559		GREENVILLE	NC		02/14/2024	8.375	95,198	0	22	0	0	0	138,600	
7152560		CHARLOTTE	NC		02/14/2024	7.875	224,236	0	8	0	0	0	291,000	01/23/2025
7152561		WINSTON-SALEM	NC		02/14/2024	8.125	168,595	0	(118)	0	0	0	275,300	01/22/2025
7152562		CHARLOTTE	NC		02/14/2024	7.500	157,416	0	(300)	0	0	0	212,000	01/23/2025
7152563		CHARLOTTE	NC		02/14/2024	7.500	245,031	0	(157)	0	0	0	415,900	01/22/2025
7152565		CHARLOTTE	NC		02/14/2024	7.750	244,099	0	(347)	0	0	0	313,800	01/22/2025
7152566		CHARLOTTE	NC		02/14/2024	7.500	223,401	0	82	0	0	0	431,000	01/23/2025
7152567		CHARLOTTE	NC		02/14/2024	8.000	178,581	0	(112)	0	0	0	294,000	01/23/2025
7152568		CHARLOTTE	NC		02/14/2024	7.750	178,181	0	(172)	0	0	0	262,200	01/22/2025
7152569		BALTIMORE	MD		02/14/2024	8.125	1,534	0	(1,055)	0	0	0	202,800	01/22/2025
7152570		CLEVELAND	OH		02/14/2024	8.875	95,366	0	46	0	0	0	118,000	01/23/2025
7152572		MONTGOMERY	AL		02/14/2024	8.625	88,712	0	18	0	0	0	115,500	01/22/2025
7152575		CHARLOTTE	NC		02/14/2024	8.125	204,478	0	(153)	0	0	0	268,000	01/22/2025
7152576		CROSBY	MN		02/14/2024	7.875	130,166	0	38	0	0	0	171,100	01/22/2025
7152577		JACKSONVILLE	FL		02/14/2024	7.750	132,190	0	40	0	0	0	218,000	01/23/2025
7152578		COLUMBIA	SC		02/14/2024	8.625	80,839	0	(124)	0	0	0	108,000	01/23/2025
7152579		JACKSONVILLE	FL		02/14/2024	8.125	162,185	0	43	0	0	0	250,000	01/23/2025
7152580		ERWIN	NC		02/14/2024	9.999	222,021	0	25	0	0	0	270,000	01/22/2025
7152582		TOLEDO	OH		02/14/2024	9.999	86,874	0	33	0	0	0	94,600	01/22/2025
7152583		OVERLAND	MO		02/14/2024	8.125	78,731	0	20	0	0	0	136,300	01/22/2025
7152584		MAPLE HEIGHTS	OH		02/14/2024	9.875	90,842	0	35	0	0	0	119,000	01/23/2025
7152585		LOS ANGELES	CA		02/14/2024	7.750	892,905	0	(369)	0	0	0	2,869,100	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152586		ENDICOTT	NY		02/14/2024	9.375	81,383	0	12	0	0	0	119,000	01/23/2025
7152587		ST. LOUIS	MO		02/14/2024	9.250	80,318	0	16	0	0	0	112,000	01/22/2025
7152589		ATLANTA	GA		02/14/2024	9.375	125,332	0	10	0	0	0	290,900	01/22/2025
7152590		PHILADELPHIA	PA		02/14/2024	9.375	158,087	0	22	0	0	0	290,000	09/08/2024
7152591		ATLANTA	GA		02/14/2024	8.625	100,596	0	147	0	0	0	201,000	01/23/2025
7152593		ROCKWOOD	TN		02/14/2024	9.999	142,258	0	16	0	0	0	213,000	01/22/2025
7152594		DOUGLASVILLE	GA		02/14/2024	9.999	470,585	0	885	0	0	0	520,000	11/05/2025
7152595		DETROIT	MI		02/14/2024	9.000	76,891	0	14	0	0	0	92,000	01/23/2025
7152596		MEMPHIS	TN		02/14/2024	9.750	79,098	0	10	0	0	0	104,900	01/22/2025
7152597		CAMPBELL	OH		02/14/2024	8.875	89,609	0	43	0	0	0	120,000	01/22/2025
7152598		WARNER ROBINS	GA		02/14/2024	8.625	84,888	0	13	0	0	0	116,300	01/22/2025
7152600		DETROIT	MI		02/14/2024	8.250	84,389	0	20	0	0	0	137,000	01/23/2025
7152601		MEMPHIS	TN		02/14/2024	8.625	88,122	0	(34)	0	0	0	100,500	01/22/2025
7152602		UTICA	NY		02/14/2024	9.750	100,728	0	13	0	0	0	129,200	
7152603		BIRMINGHAM	AL		02/14/2024	9.125	113,339	0	(41)	0	0	0	170,000	01/23/2025
7152604		GOLDSBORO	NC		02/14/2024	8.500	92,199	0	20	0	0	0	102,000	01/23/2025
7152605		WARNER ROBINS	GA		02/14/2024	8.625	84,888	0	13	0	0	0	91,900	01/22/2025
7152606		AKRON	OH		02/14/2024	8.500	74,592	0	39	0	0	0	100,800	01/22/2025
7152607		BIRMINGHAM	AL		02/14/2024	9.125	89,282	0	15	0	0	0	145,000	01/23/2025
7152609		ALBANY	NY		01/26/2024	8.665	95,739	0	(32)	0	0	0	134,000	01/23/2025
7152610		SAINT LOUIS	MO		01/26/2024	8.410	88,618	0	(29)	0	0	0	116,000	01/22/2025
7152612		CHESHIRE	MA		01/26/2024	7.715	319,653	0	(85)	0	0	0	427,000	01/23/2025
7152613		ROSEDALE	MD		01/26/2024	7.980	249,920	0	(106)	0	0	0	292,800	01/22/2025
7152614		COLUMBUS	OH		01/26/2024	7.998	135,238	0	(45)	0	0	0	190,000	01/22/2025
7152615		GRIFFIN	GA		01/26/2024	8.190	274,315	0	(70)	0	0	0	362,000	
7152616		ATLANTA	GA		01/26/2024	7.298	191,161	0	(21)	0	0	0	288,300	01/22/2025
7152618		UTICA	NY		01/26/2024	8.465	97,376	0	(43)	0	0	0	133,000	01/23/2025
7152619		FLINT	MI		01/26/2024	8.015	111,240	0	(47)	0	0	0	155,000	01/23/2025
7152620		FRUITLAND	MD		01/26/2024	7.765	151,777	0	(41)	0	0	0	181,500	01/22/2025
7152621		CAMDEN	AR		01/26/2024	8.265	135,931	0	(61)	0	0	0	183,300	01/22/2025
7152622		MEMPHIS	TN		01/26/2024	7.857	107,143	0	(41)	0	0	0	114,600	01/22/2025
7152623		BALTIMORE	MD		01/26/2024	7.748	151,245	0	(34)	0	0	0	215,000	09/16/2025
7152624		SAINT LOUIS	MO		01/26/2024	8.557	106,847	0	(39)	0	0	0	130,500	01/22/2025
7152625		WILMINGTON	DE		01/26/2024	7.357	129,936	0	(24)	0	0	0	262,000	
7152626		WICKLIFFE	OH		01/26/2024	7.998	128,243	0	(44)	0	0	0	192,900	01/22/2025
7152627		WICKLIFFE	OH		01/26/2024	7.998	128,243	0	(44)	0	0	0	174,900	01/22/2025
7152628		JERSEY CITY	NJ		01/26/2024	8.490	435,974	0	(145)	0	0	0	603,000	01/23/2025
7152629		BALTIMORE	MD		01/26/2024	8.132	151,930	0	(69)	0	0	0	246,000	09/20/2025
7152630		CHELSEA	OK		01/26/2024	8.498	84,401	0	(37)	0	0	0	118,000	01/23/2025
7152631		TRENTON	NJ		01/26/2024	8.150	123,118	0	(26)	0	0	0	197,400	01/22/2025
7152632		BALTIMORE	MD		01/26/2024	8.490	128,230	0	(25)	0	0	0	152,500	09/13/2025
7152634		PONTIAC	MI		01/26/2024	7.847	99,771	0	(37)	0	0	0	130,800	01/22/2025
7152635		EUCLID	OH		01/26/2024	7.448	99,739	0	(15)	0	0	0	146,000	01/22/2025
7152636		COLUMBIA	SC		01/26/2024	7.863	99,704	0	(40)	0	0	0	143,400	01/22/2025
7152637		PHILADELPHIA	PA		01/26/2024	8.807	169,810	0	(17)	0	0	0	227,000	01/22/2025
7152638		PHILLIPSBURG	NJ		01/26/2024	8.498	180,930	0	(71)	0	0	0	252,000	01/22/2025
7152639		BALTIMORE	MD		01/26/2024	8.373	195,179	0	(68)	0	0	0	255,000	09/12/2025
7152640		BALTIMORE	MD		01/26/2024	8.373	195,179	0	(68)	0	0	0	255,000	09/14/2025
7152641		BALTIMORE	MD		01/26/2024	8.373	191,352	0	(67)	0	0	0	250,000	09/12/2025
7152642		BALTIMORE	MD		01/26/2024	8.090	191,648	0	55	0	0	0	203,000	09/13/2025
7152643		BALTIMORE	MD		01/26/2024	8.160	173,328	0	(40)	0	0	0	215,000	09/20/2025
7152644		MIAMISBURG	OH		01/26/2024	8.077	153,064	0	(51)	0	0	0	161,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152645		BRANDYWINE	MD		01/26/2024	8.265	211,674	0	(64)	0	0	0	316,900	01/22/2025
7152646		BALTIMORE	MD		01/26/2024	8.457	197,960	0	(80)	0	0	0	225,000	09/14/2025
7152647		DUNDALK	MD		01/26/2024	8.515	189,646	0	(70)	0	0	0	221,800	01/22/2025
7152648		FERNANDINA BEACH	FL		01/26/2024	7.690	178,120	0	(61)	0	0	0	302,700	01/22/2025
7152649		BALTIMORE	MD		01/26/2024	7.993	137,357	0	(47)	0	0	0	180,000	09/13/2025
7152651		ELIZABETH	NJ		01/26/2024	8.080	521,787	0	(239)	0	0	0	780,000	01/04/2024
7152653		BALTIMORE	MD		01/26/2024	9.065	95,376	0	26	0	0	0	152,000	09/13/2025
7152656		BALTIMORE	MD		01/26/2024	8.390	173,479	0	55	0	0	0	215,000	09/13/2025
7152657		POUGHKEEPSIE	NY		01/26/2024	7.900	297,363	0	(85)	0	0	0	312,800	01/22/2025
7152658		NORFOLK	VA		01/26/2024	7.600	234,496	0	(42)	0	0	0	395,000	01/23/2025
7152660		HIGHLAND FALLS	NY		01/26/2024	8.336	301,196	0	(56)	0	0	0	415,000	01/23/2025
7152662		EGG HARBOR CITY	NJ		01/26/2024	8.370	240,822	0	(75)	0	0	0	352,300	01/22/2025
7152663		MONTICELLO	NY		01/26/2024	7.770	228,568	0	(48)	0	0	0	350,000	10/18/2025
7152664		LOWELLVILLE	OH		01/26/2024	7.633	79,331	0	(13)	0	0	0	106,000	01/23/2025
7152665		RENSSELAER	NY		01/26/2024	8.180	123,365	0	(61)	0	0	0	221,900	
7152666		NASHVILLE	NC		01/26/2024	7.770	128,011	0	(44)	0	0	0	168,000	
7152667		WATERBURY	CT		01/26/2024	8.137	323,900	0	(64)	0	0	0	430,000	01/23/2025
7152668		EAST POINT	GA		01/26/2024	7.850	261,410	0	(97)	0	0	0	266,000	01/23/2025
7152669		COLUMBUS	OH		01/26/2024	8.250	245,076	0	(111)	0	0	0	340,000	
7152670		LOUISVILLE	KY		01/26/2024	7.663	105,365	0	(23)	0	0	0	136,000	01/23/2025
7152671		JACKSON	MS		01/26/2024	8.070	167,491	0	(73)	0	0	0	233,000	01/22/2025
7152673		BESSEMER	AL		01/26/2024	7.620	119,211	0	(35)	0	0	0	176,000	01/22/2025
7152674		CHICAGO	IL		01/26/2024	7.633	96,163	0	(3)	0	0	0	152,800	01/22/2025
7152675		INDIANAPOLIS	IN		01/26/2024	7.990	169,106	0	(32)	0	0	0	225,000	01/22/2025
7152676		LITHIA SPRINGS	GA		01/26/2024	7.600	141,151	0	(38)	0	0	0	187,000	01/22/2025
7152677		CHATTANOOGA	TN		01/26/2024	7.440	156,589	0	(36)	0	0	0	240,000	
7152678		DECATUR	GA		01/26/2024	6.890	195,593	0	114	0	0	0	316,000	01/23/2025
7152679		PHOENIX	AZ		01/26/2024	7.560	227,879	0	(40)	0	0	0	320,000	01/23/2025
7152680		SUFFOLK	VA		01/26/2024	8.057	141,370	0	(26)	0	0	0	188,000	01/22/2025
7152682		KANSAS CITY	KS		01/26/2024	7.350	193,356	0	(44)	0	0	0	268,000	01/22/2025
7152683		MOUNDSVILLE	WV		01/26/2024	7.663	88,055	0	(19)	0	0	0	120,500	01/22/2025
7152684		HOLLYWOOD	FL		01/26/2024	8.100	522,750	0	0	0	0	0	677,800	01/22/2025
7152685		TAMPA	FL		01/26/2024	7.749	85,798	0	(34)	0	0	0	133,600	01/22/2025
7152686		TAMPA	FL		01/26/2024	7.260	84,160	0	(19)	0	0	0	134,200	01/22/2025
7152687		JOLIET	IL		01/26/2024	8.230	173,298	0	(34)	0	0	0	191,000	01/23/2025
7152688		BAY SHORE	NY		01/26/2024	8.250	430,860	0	(98)	0	0	0	520,000	01/23/2025
7152689		COLUMBIA	SC		01/26/2024	7.570	202,044	0	(56)	0	0	0	226,800	01/22/2025
7152690		JACKSONVILLE	FL		01/26/2024	8.690	166,699	0	(41)	0	0	0	176,000	01/23/2025
7152691		CAPE CORAL	FL		01/26/2024	7.570	259,013	0	(50)	0	0	0	399,800	
7152692		WILMINGTON	DE		01/26/2024	7.827	99,643	0	(34)	0	0	0	140,000	01/23/2025
7152693		WICHITA	KS		01/26/2024	8.350	139,716	0	(30)	0	0	0	185,000	01/22/2025
7152694		HOUSTON	TX		01/26/2024	6.930	124,890	0	(4)	0	0	0	191,000	01/23/2025
7152695		DUNKIRK	NY		01/26/2024	8.340	97,903	0	(18)	0	0	0	126,400	01/22/2025
7152696		NEWARK	NJ		01/26/2024	7.800	586,529	0	(116)	0	0	0	780,000	01/22/2025
7152697		PORTSMOUTH	VA		01/26/2024	8.093	95,823	0	(21)	0	0	0	127,000	01/23/2025
7152698		CHESTER	VA		01/26/2024	7.654	197,810	0	(42)	0	0	0	261,400	01/22/2025
7152700		SPRINGFIELD GARDENS	NY		01/26/2024	8.600	942,045	0	(347)	0	0	0	1,243,000	01/23/2025
7152701		WATERBURY	CT		01/26/2024	7.693	273,834	0	(49)	0	0	0	365,000	01/23/2025
7152702		PORT JEFFERSON	NY		01/26/2024	8.100	605,116	0	(295)	0	0	0	725,000	01/23/2025
7152703		CHICAGO	IL		01/26/2024	8.612	209,761	0	(240)	0	0	0	257,400	01/22/2025
7152704		FLUSHING	NY		02/20/2024	7.750	669,456	0	398	0	0	0	1,171,000	01/23/2025
7152705		NASHVILLE	TN		02/20/2024	8.125	247,989	0	(49)	0	0	0	503,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152706		JACKSONVILLE	FL		02/20/2024	7.250	162,226	0	448	0	0	0	269,900	01/22/2025
7152707		SOAP LAKE	WA		02/20/2024	7.000	126,857	0	(21)	0	0	0	175,000	01/23/2025
7152708		MAULDIN	SC		02/20/2024	7.125	114,993	0	(19)	0	0	0	215,000	01/22/2025
7152709		OVIEDO	FL		02/20/2024	8.500	149,153	0	(22)	0	0	0	282,000	
7152710		GULF SHORES	AL		02/20/2024	7.750	272,864	0	(146)	0	0	0	352,800	01/22/2025
7152711		LINDA	CA		02/20/2024	7.500	263,555	0	164	0	0	0	389,000	01/23/2025
7152712		MIAMI	FL		02/20/2024	6.875	200,551	0	(40)	0	0	0	302,800	01/22/2025
7152713		NORFOLK	VA		02/20/2024	7.125	159,238	0	108	0	0	0	230,000	
7152715		DETROIT	MI		02/20/2024	7.125	88,161	0	59	0	0	0	134,600	
7152716		SHOW LOW	AZ		02/20/2024	7.625	197,778	0	120	0	0	0	335,000	01/23/2025
7152717		FORT MYERS	FL		02/20/2024	7.875	246,446	0	(38)	0	0	0	393,100	01/22/2025
7152718		FORT PIERCE	FL		02/20/2024	8.250	145,293	0	(59)	0	0	0	193,000	01/23/2025
7152720		FAIRBURN	GA		02/20/2024	8.250	221,999	0	31	0	0	0	249,500	01/22/2025
7152721		SAN ANTONIO	TX		02/20/2024	7.125	179,747	0	(101)	0	0	0	239,800	01/22/2025
7152722		NAPLES	FL		02/20/2024	8.999	531,563	0	(254)	0	0	0	1,080,500	01/22/2025
7152723		EPHRATA	PA		02/20/2024	6.875	240,736	0	1,089	0	0	0	389,100	01/22/2025
7152726		BREWSTER	MA		02/20/2024	7.500	378,993	0	(54)	0	0	0	1,045,600	01/22/2025
7152727		JACKSONVILLE BEACH	FL		02/20/2024	7.375	358,963	0	228	0	0	0	742,900	01/22/2025
7152731		HOUSTON	TX		02/20/2024	7.250	204,513	0	227	0	0	0	421,200	01/22/2025
7152733		KANSAS CITY	MO		02/20/2024	7.500	77,950	0	249	0	0	0	110,000	11/11/2024
7152736		SPOKANE VALLEY	WA		02/20/2024	7.625	349,811	0	(55)	0	0	0	550,000	01/23/2025
7152737		SAN ANTONIO	TX		02/20/2024	7.250	128,281	0	84	0	0	0	239,700	01/22/2025
7152740		NEW BRITAIN	CT		02/20/2024	8.250	89,870	0	164	0	0	0	143,800	01/22/2025
7152741		LIVONIA	MI		02/20/2024	8.125	118,238	0	61	0	0	0	180,800	01/22/2025
7152742		BULLHEAD CITY	AZ		02/20/2024	8.375	173,704	0	42	0	0	0	243,400	01/22/2025
7152743		WARREN	MI		02/20/2024	8.500	93,421	0	46	0	0	0	108,000	01/23/2025
7152744		NEWPORT NEWS	VA		02/20/2024	8.375	111,186	0	19	0	0	0	142,800	01/22/2025
7152747		SAN MARCOS	TX		02/20/2024	7.625	262,820	0	(53)	0	0	0	435,100	01/22/2025
7152748		LAUDERHILL	FL		02/20/2024	7.375	345,784	0	(13)	0	0	0	656,000	
7152749		LA PLATA	MD		02/20/2024	7.625	457,641	0	(72)	0	0	0	811,800	
7152750		MILWAUKEE	WI		02/20/2024	7.875	79,597	0	45	0	0	0	100,000	
7152751		PORT ORANGE	FL		02/20/2024	7.375	134,226	0	85	0	0	0	210,000	01/22/2025
7152752		COLUMBUS	OH		02/20/2024	6.875	133,627	0	94	0	0	0	190,000	
7152753		PALMDALE	CA		02/20/2024	7.625	240,338	0	(38)	0	0	0	373,700	01/22/2025
7152754		FLINT	MI		02/20/2024	8.500	73,638	0	(11)	0	0	0	80,000	01/23/2025
7152755		GREEN BAY	WI		02/20/2024	7.625	126,511	0	76	0	0	0	193,000	01/23/2025
7152756		WICHITA	KS		02/20/2024	7.375	79,316	0	50	0	0	0	135,600	
7152759		HOMESTEAD	FL		02/20/2024	7.999	281,685	0	77	0	0	0	415,900	01/22/2025
7152760		MIDLAND	TX		02/20/2024	8.500	151,482	0	(22)	0	0	0	193,400	01/22/2025
7152761		GRAND LEDGE	MI		02/20/2024	8.875	224,520	0	(41)	0	0	0	334,000	01/23/2025
7152762		PALM BEACH GARDENS	FL		02/20/2024	7.125	287,877	0	192	0	0	0	468,100	01/22/2025
7152763		NIAGARA FALLS	NY		02/20/2024	7.500	116,639	0	(19)	0	0	0	152,400	01/22/2025
7152765		GREENVILLE	SC		02/20/2024	7.000	183,225	0	125	0	0	0	337,200	01/22/2025
7152766		EASTPOINTE	MI		02/20/2024	8.375	109,249	0	55	0	0	0	148,200	01/22/2025
7152770		LEAGUE CITY	TX		02/20/2024	7.500	229,250	0	(36)	0	0	0	305,700	01/22/2025
7152771		LA JOLLA	CA		02/20/2024	7.500	307,981	0	188	0	0	0	1,717,600	01/22/2025
7152772		CLINTON	MD		02/20/2024	8.750	129,672	0	(18)	0	0	0	321,800	01/22/2025
7152773		CYPRESS	TX		02/20/2024	7.375	193,004	0	(31)	0	0	0	316,600	01/22/2025
7152774		WILMINGTON	NC		02/20/2024	7.250	215,189	0	(35)	0	0	0	303,000	01/23/2025
7152775		EASTPOINTE	MI		02/20/2024	7.625	65,396	0	(2)	0	0	0	124,600	01/22/2025
7152776		DAYTONA BEACH	FL		02/20/2024	8.125	125,419	0	(77)	0	0	0	140,400	01/22/2025
7152778		VENTURA	CA		02/20/2024	8.125	652,331	0	343	0	0	0	1,021,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152779		KETTERING	OH		02/20/2024	7.625	130,325	0	(24)	0	0	0	153,900	01/22/2025
7152783		METAIRIE	LA		02/20/2024	6.250	380,096	0	387	0	0	0	645,000	03/06/2025
7152784		NEW ORLEANS	LA		02/20/2024	6.500	230,205	0	237	0	0	0	348,000	01/23/2025
7152787		HAGERSTOWN	MD		02/20/2024	6.875	145,041	0	(61)	0	0	0	190,000	01/23/2025
7152789		FAIRBURN	GA		02/20/2024	6.500	261,337	0	(19)	0	0	0	329,700	01/22/2025
7152790		CARTERET	NJ		02/20/2024	6.440	225,365	0	(13)	0	0	0	475,300	01/22/2025
7152791		ENGLEWOOD	FL		02/20/2024	6.020	313,798	0	44	0	0	0	396,700	01/22/2025
7152792		WACO	TX		02/20/2024	6.250	93,515	0	2	0	0	0	125,000	01/22/2025
7152794		BOCA RATON	FL		02/20/2024	7.625	315,341	0	(175)	0	0	0	532,200	01/22/2025
7152796		ATHENS	GA		02/20/2024	9.125	145,634	0	(72)	0	0	0	260,900	01/22/2025
7152797		STATEN ISLAND	NY		02/20/2024	10.000	105,764	0	68	0	0	0	480,400	
7152799		OZONE PARK	NY		02/20/2024	8.875	611,738	0	(48)	0	0	0	893,000	01/23/2025
7152800		PROVO	UT		10/30/2024	9.375	393,664	0	(283)	0	0	0	505,000	01/22/2025
7152804		ALLENTOWN	PA		02/20/2024	8.875	255,992	0	(167)	0	0	0	514,100	
7152805		ALLENTOWN	PA		02/20/2024	8.625	183,668	0	(123)	0	0	0	337,700	01/22/2025
7152808		AURORA	IL		02/20/2024	8.000	130,830	0	(56)	0	0	0	261,900	01/22/2025
7152810		EDINBURG	TX		02/20/2024	7.625	219,004	0	(122)	0	0	0	378,000	01/23/2025
7152814		GREENVILLE	TX		02/20/2024	7.500	195,270	0	(143)	0	0	0	264,000	01/22/2025
7152815		NEW ORLEANS	LA		02/20/2024	8.875	246,413	0	(36)	0	0	0	321,200	01/22/2025
7152816		VIRGINIA BEACH	VA		02/20/2024	8.375	187,423	0	(19)	0	0	0	376,600	01/22/2025
7152817		CAVETOWN	MD		02/20/2024	9.750	155,238	0	7	0	0	0	215,000	01/23/2025
7152818		WEST CHESTER	PA		02/20/2024	7.500	330,458	0	(58)	0	0	0	432,000	01/22/2025
7152822		EAST ORANGE	NJ		02/20/2024	7.999	346,416	0	(54)	0	0	0	606,000	01/23/2025
7152824		PALM SPRINGS	CA		02/20/2024	8.125	280,256	0	(43)	0	0	0	310,000	01/22/2025
7152825		MONTGOMERY	AL		02/20/2024	7.125	110,271	0	(19)	0	0	0	135,000	01/23/2025
7152826		LARGO	FL		02/20/2024	7.500	310,984	0	(76)	0	0	0	506,400	01/22/2025
7152828		COOPER CITY	FL		02/20/2024	7.625	370,638	0	230	0	0	0	886,500	01/22/2025
7152829		KISSIMMEE	FL		02/20/2024	7.250	143,224	0	96	0	0	0	294,300	
7152830		CAPE CORAL	FL		02/20/2024	8.625	187,601	0	(28)	0	0	0	285,200	01/22/2025
7152831		NORTH FORT MYERS	FL		02/20/2024	8.625	183,950	0	(112)	0	0	0	364,000	01/23/2025
7152835		LAKE WALES	FL		02/20/2024	7.625	56,659	0	(10)	0	0	0	96,900	01/23/2025
7152838		RENTON	WA		02/20/2024	7.875	319,185	0	494	0	0	0	928,100	01/22/2025
7152839		PORT SAINT LUCIE	FL		02/20/2024	8.499	293,885	0	(180)	0	0	0	460,000	01/22/2025
7152840		PORT SAINT LUCIE	FL		02/20/2024	8.499	293,885	0	(180)	0	0	0	510,500	01/22/2025
7152841		PORT SAINT LUCIE	FL		02/20/2024	8.499	293,885	0	(180)	0	0	0	441,700	01/23/2025
7152842		PORT SAINT LUCIE	FL		02/20/2024	8.499	293,885	0	(180)	0	0	0	475,000	01/22/2025
7152844		PORTERVILLE	CA		02/20/2024	8.874	135,317	0	(73)	0	0	0	156,100	01/22/2025
7152848		NEWARK	NJ		02/20/2024	7.625	395,832	0	(288)	0	0	0	610,100	01/22/2025
7152849		NEWARK	NJ		02/20/2024	8.875	265,930	0	(116)	0	0	0	398,000	01/23/2025
7152850		ZEPHYRHILLS	FL		02/20/2024	8.999	155,371	0	(64)	0	0	0	275,600	
7152851		SANTE FE SPRINGS	CA		02/20/2024	9.875	507,500	0	0	0	0	0	756,000	11/06/2025
7152852		SUISUN CITY	CA		02/20/2024	8.625	203,342	0	34	0	0	0	650,800	01/22/2025
7152855		ATLANTA	GA		02/20/2024	7.999	315,441	0	(171)	0	0	0	385,200	01/22/2025
7152856		PHILADELPHIA	PA		02/20/2024	8.499	191,494	0	(116)	0	0	0	230,000	01/23/2025
7152858		WARNER ROBINS	GA		02/20/2024	7.625	143,218	0	(31)	0	0	0	230,100	01/22/2025
7152861		WINDERMERE	FL		02/20/2024	8.000	402,577	0	(633)	0	0	0	609,200	01/22/2025
7152863		DALLAS	TX		02/20/2024	8.500	164,320	0	5,984	0	0	0	234,400	01/22/2025
7152864		COLUMBIA	SC		02/20/2024	7.625	130,001	0	79	0	0	0	175,000	
7152865		LAKE WORTH	FL		02/20/2024	7.500	494,561	0	(80)	0	0	0	1,133,000	01/23/2025
7152867		BULLHEAD CITY	AZ		02/20/2024	8.125	138,512	0	(35)	0	0	0	233,500	01/22/2025
7152869		HALLANDALE BEACH	FL		02/20/2024	7.875	120,144	0	98	0	0	0	180,000	
7152870		ELGIN	IL		02/20/2024	7.375	155,816	0	100	0	0	0	250,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152871		ATLANTIC BEACH	FL		02/20/2024	7.375	263,932	0	(43)	0	0	0	472,600	01/22/2025
7152872		BEND	OR		02/20/2024	7.000	125,423	0	1,927	0	0	0	574,000	01/22/2025
7152873		DEERFIELD BEACH	FL		02/20/2024	7.500	320,123	0	334	0	0	0	819,500	01/22/2025
7152874		N LAS VEGAS	NV		02/20/2024	8.875	149,214	0	(21)	0	0	0	372,500	01/22/2025
7152877		READING	PA		02/20/2024	9.000	76,659	0	(11)	0	0	0	134,400	01/22/2025
7152878		TROY	NY		02/20/2024	9.750	112,311	0	5	0	0	0	214,000	01/23/2025
7152879		CHANDLER	AZ		02/20/2024	7.625	304,078	0	186	0	0	0	620,000	01/22/2025
7152880		CRESCO	PA		02/20/2024	8.500	198,062	0	(37)	0	0	0	473,100	01/22/2025
7152881		WARREN	MI		02/20/2024	7.375	96,350	0	62	0	0	0	139,000	01/23/2025
7152882		ELK GROVE	CA		02/20/2024	6.625	149,554	0	(63)	0	0	0	738,700	01/22/2025
7152883		CAPE CORAL	FL		02/20/2024	7.500	242,457	0	152	0	0	0	409,900	
7152886		CARTERET	NJ		02/20/2024	7.875	347,403	0	(54)	0	0	0	584,100	01/22/2025
7152887		AUBURN	AL		02/20/2024	7.875	99,161	0	57	0	0	0	227,900	
7152890		DANIA BEACH	FL		02/20/2024	7.625	495,305	0	(79)	0	0	0	812,800	01/22/2025
7152891		ALLENTOWN	PA		02/20/2024	7.625	182,412	0	111	0	0	0	288,300	01/22/2025
7152893		PALM BEACH GARDENS	FL		02/20/2024	7.750	287,364	0	213	0	0	0	392,900	01/22/2025
7152894		LOS ANGELES	CA		02/20/2024	6.875	298,899	0	(2,049)	0	0	0	593,200	01/22/2025
7152896		BRADENTON	FL		02/20/2024	6.999	471,531	0	172	0	0	0	634,000	01/22/2025
7152897		MISSION	TX		02/20/2024	6.500	235,782	0	(37)	0	0	0	338,000	01/22/2025
7152898		SPOKANE	WA		02/20/2024	7.250	300,560	0	188	0	0	0	498,300	01/22/2025
7152899		ENFIELD	CT		02/20/2024	8.000	159,623	0	(25)	0	0	0	276,000	01/23/2025
7152900		NAPLES	FL		02/20/2024	7.000	458,758	0	(92)	0	0	0	784,100	01/22/2025
7152902		DELTONA	FL		02/20/2024	7.875	147,146	0	(23)	0	0	0	234,200	01/22/2025
7152904		JACKSONVILLE	FL		02/20/2024	8.250	104,466	0	(16)	0	0	0	143,000	01/23/2025
7152905		AIKEN	SC		02/20/2024	7.375	279,246	0	179	0	0	0	483,900	01/22/2025
7152906		RICHTON PARK	IL		02/01/2024	7.780	124,354	0	(43)	0	0	0	139,200	01/22/2025
7152907		LAWTON	OK		02/01/2024	8.230	64,751	0	(29)	0	0	0	72,000	01/23/2025
7152908		TROY	NY		02/01/2024	9.100	210,643	0	(67)	0	0	0	268,000	01/23/2025
7152909		CHICAGO	IL		02/01/2024	7.680	147,108	0	(50)	0	0	0	206,000	01/22/2025
7152911		EAST PITTSBURGH	PA		02/01/2024	7.500	100,465	0	(10)	0	0	0	135,000	01/22/2025
7152912		CHICAGO	IL		02/01/2024	8.470	321,474	0	(74)	0	0	0	425,000	
7152914		MONTGOMERY	AL		02/01/2024	7.960	123,216	0	(22)	0	0	0	164,100	01/22/2025
7152915		MONTGOMERY	AL		02/01/2024	7.960	101,108	0	(8)	0	0	0	113,000	01/22/2025
7152917		DAYTON	OH		02/01/2024	8.480	95,682	0	(34)	0	0	0	152,000	01/23/2025
7152918		SPRING VALLEY	NY		02/01/2024	8.770	691,821	0	(291)	0	0	0	857,100	01/22/2025
7152919		INDIANAPOLIS	IN		02/01/2024	8.430	178,258	0	(54)	0	0	0	189,000	01/23/2025
7152920		NEWARK	NJ		02/01/2024	7.905	553,024	0	(190)	0	0	0	636,800	
7152922		WESTLAND	MI		02/01/2024	8.180	56,519	0	(25)	0	0	0	98,000	01/23/2025
7152924		COLUMBUS	OH		02/01/2024	7.760	114,168	0	(39)	0	0	0	150,000	01/23/2025
7152925		MILWAUKEE	WI		02/01/2024	8.290	75,663	0	(25)	0	0	0	99,400	01/22/2025
7152926		PHILADELPHIA	PA		02/01/2024	8.930	171,295	0	(16)	0	0	0	215,000	01/23/2025
7152927		MUNFORD	TN		02/01/2024	8.750	138,453	0	(53)	0	0	0	207,100	
7152928		DAYTON	OH		02/01/2024	7.600	96,787	0	(33)	0	0	0	160,000	01/22/2025
7152929		PHILADELPHIA	PA		02/01/2024	8.550	111,916	0	(10)	0	0	0	150,000	01/23/2025
7152930		PHILADELPHIA	PA		02/01/2024	8.370	100,668	0	(10)	0	0	0	135,000	01/23/2025
7152932		LAWTON	OK		02/01/2024	8.670	138,344	0	(51)	0	0	0	180,000	01/22/2025
7152933		PHILADELPHIA	PA		02/01/2024	8.390	217,757	0	(21)	0	0	0	365,000	01/23/2025
7152934		TORRINGTON	CT		02/01/2024	8.300	299,180	0	(87)	0	0	0	389,000	01/23/2025
7152935		DETROIT	MI		02/01/2024	8.750	101,436	0	(38)	0	0	0	132,000	01/23/2025
7152937		CINCINNATI	OH		02/01/2024	8.220	128,938	0	(35)	0	0	0	242,800	01/22/2025
7152938		CORPUS CHRISTI	TX		02/01/2024	7.730	113,418	0	(36)	0	0	0	137,000	01/23/2025
7152940		TORRINGTON	CT		02/01/2024	8.210	258,533	0	(71)	0	0	0	357,300	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152941		BETHANY	OK		02/01/2024	8.610	202,103	0	(77)	0	0	0	263,000	01/22/2025
7152942		MIDDLETOWN	OH		02/01/2024	8.110	111,728	0	(50)	0	0	0	145,000	01/22/2025
7152943		GREENSBORO	NC		02/01/2024	8.790	99,994	0	(33)	0	0	0	118,200	01/22/2025
7152944		SCRANTON	PA		02/01/2024	8.720	135,362	0	(12)	0	0	0	210,000	01/23/2025
7152947		TAYLOR	PA		02/01/2024	8.290	178,303	0	(51)	0	0	0	220,000	01/23/2025
7152948		LANSING	MI		02/01/2024	8.320	96,589	0	(28)	0	0	0	127,000	01/22/2025
7152949		WILMINGTON	DE		02/01/2024	8.320	174,706	0	(55)	0	0	0	218,200	01/22/2025
7152951		SOUTH BEND	IN		02/01/2024	7.790	163,574	0	(46)	0	0	0	211,000	01/22/2025
7152953		CLEVELAND	OH		02/01/2024	8.000	99,889	0	(17)	0	0	0	138,000	01/23/2025
7152954		JACKSONVILLE	FL		02/01/2024	8.430	117,085	0	(40)	0	0	0	153,000	01/23/2025
7152955		FAIRFIELD	OH		02/01/2024	8.140	117,224	0	(52)	0	0	0	163,000	01/23/2025
7152956		SANFORD	NC		02/01/2024	7.890	151,437	0	(55)	0	0	0	215,000	01/22/2025
7152957		JACKSONVILLE	FL		02/01/2024	7.600	85,987	0	(22)	0	0	0	115,000	01/23/2025
7152958		PHILADELPHIA	PA		02/01/2024	8.490	569,350	0	(183)	0	0	0	746,000	01/23/2025
7152959		JACKSONVILLE	FL		02/01/2024	8.560	83,855	0	(35)	0	0	0	112,500	01/22/2025
7152960		ELIZABETH	NJ		02/01/2024	7.990	387,188	0	(34)	0	0	0	455,000	01/22/2025
7152961		PHILADELPHIA	PA		02/01/2024	8.690	87,640	0	(8)	0	0	0	164,000	01/23/2025
7152963		LAUDERHILL	FL		02/01/2024	8.980	324,386	0	48	0	0	0	393,500	01/22/2025
7152964		LYNDHURST	NJ		02/01/2024	7.540	373,164	0	(101)	0	0	0	798,300	01/22/2025
7152965		WILKES BARRE	PA		02/01/2024	9.250	130,827	0	(11)	0	0	0	168,000	01/23/2025
7152966		GEORGETOWN	DE		02/01/2024	7.600	263,421	0	(63)	0	0	0	350,100	01/22/2025
7152967		PHILADELPHIA	PA		02/01/2024	8.250	170,949	0	(16)	0	0	0	215,000	01/23/2025
7152968		HAMILTON	OH		02/01/2024	8.130	126,680	0	(56)	0	0	0	223,300	
7152969		COVINGTON	TN		02/01/2024	7.940	123,869	0	(21)	0	0	0	165,000	01/22/2025
7152970		BRONX	NY		02/01/2024	8.530	744,981	0	(273)	0	0	0	1,019,000	01/23/2025
7152971		ABERDEEN	MD		02/01/2024	7.500	117,094	0	(31)	0	0	0	158,700	01/22/2025
7152973		LAWTON	OK		02/01/2024	8.190	75,611	0	(18)	0	0	0	100,000	01/23/2025
7152974		AKRON	OH		02/01/2024	8.480	75,497	0	(24)	0	0	0	86,300	01/22/2025
7152976		NEWARK	NJ		02/01/2024	7.500	557,594	0	(51)	0	0	0	750,000	
7152977		MILWAUKEE	WI		02/01/2024	7.590	131,927	0	(46)	0	0	0	214,200	01/22/2025
7152978		PHILADELPHIA	PA		02/01/2024	8.110	338,621	0	(64)	0	0	0	350,000	01/23/2025
7152980		WICHITA FALLS	TX		02/01/2024	7.560	71,582	0	(19)	0	0	0	82,300	01/22/2025
7152981		IRVINGTON	NJ		02/01/2024	7.435	591,018	0	(102)	0	0	0	790,000	
7152982		DOLTON	IL		02/01/2024	8.100	236,757	0	(44)	0	0	0	390,000	
7152983		PALMYRA	PA		02/01/2024	7.900	137,857	0	(14)	0	0	0	192,000	01/23/2025
7152984		MUNCIE	IN		02/01/2024	8.675	129,752	0	(39)	0	0	0	167,000	01/23/2025
7152985		NEWARK	NJ		02/01/2024	7.895	487,125	0	(71)	0	0	0	610,000	
7152986		PHILADELPHIA	PA		02/01/2024	7.770	139,040	0	(14)	0	0	0	146,000	01/23/2025
7152987		HARRISBURG	PA		02/01/2024	7.930	154,989	0	(15)	0	0	0	196,500	01/22/2025
7152991		MAPLE HEIGHTS	OH		02/01/2024	7.480	75,465	0	(21)	0	0	0	124,000	01/23/2025
7152992		CLEVELAND	OH		02/01/2024	7.618	70,854	0	(24)	0	0	0	104,000	01/23/2025
7152994		HAMBURG	PA		02/01/2024	7.320	143,291	0	(15)	0	0	0	154,700	01/22/2025
7152995		NEWARK	NJ		02/01/2024	7.255	510,440	0	(20)	0	0	0	740,000	01/23/2025
7152996		PITTSBURGH	PA		02/01/2024	7.460	118,965	0	(11)	0	0	0	180,000	01/23/2025
7152997		PHILADELPHIA	PA		02/01/2024	7.960	211,592	0	(5)	0	0	0	286,000	01/22/2025
7152998		SPRINGFIELD	IL		02/01/2024	7.740	218,511	0	(14)	0	0	0	260,000	01/22/2025
7153001		NEWAYGO	MI		02/16/2024	7.875	133,133	0	88	0	0	0	175,000	01/23/2025
7153002		FENTON	MI		02/16/2024	8.750	239,440	0	336	0	0	0	314,500	01/22/2025
7153003		BALTIMORE	MD		02/16/2024	8.500	158,597	0	(30)	0	0	0	195,000	01/23/2025
7153004		BALTIMORE	MD		02/16/2024	8.250	188,761	0	(32)	0	0	0	252,000	01/23/2025
7153005		HOPATCONG	NJ		02/16/2024	7.999	241,289	0	(24)	0	0	0	417,400	01/22/2025
7153006		SAN ANTONIO	TX		02/16/2024	8.250	172,215	0	(36)	0	0	0	248,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153007		OCEAN ISLE BEACH	NC		02/16/2024	8.375	783,938	0	185	0	0	0	1,207,500	01/22/2025
7153009		PALM COAST	FL		02/16/2024	8.500	356,768	0	83	0	0	0	395,700	01/22/2025
7153011		GROSSE POINTE WOODS	MI		02/16/2024	8.750	237,088	0	(17)	0	0	0	350,000	01/22/2025
7153012		FALLBROOK	CA		02/16/2024	7.875	549,331	0	(113)	0	0	0	1,939,900	01/22/2025
7153013		GREENVILLE	TX		02/16/2024	9.625	140,758	0	22	0	0	0	169,000	01/10/2025
7153014		GRANBURY	TX		02/16/2024	8.375	222,349	0	40	0	0	0	317,000	01/22/2025
7153015		POMPANO BEACH	FL		02/16/2024	8.250	411,429	0	79	0	0	0	616,800	01/22/2025
7153016		DELTONA	FL		02/16/2024	7.875	263,101	0	84	0	0	0	383,400	01/22/2025
7153018		JOLIET	IL		02/16/2024	7.625	183,582	0	89	0	0	0	298,300	01/22/2025
7153020		ATLANTA	GA		02/16/2024	7.750	295,416	0	119	0	0	0	409,000	01/22/2025
7153021		SPARTANBURG	SC		02/16/2024	7.875	205,788	0	107	0	0	0	254,500	11/10/2024
7153022		EL RENO	OK		02/16/2024	8.500	113,623	0	18,860	0	0	0	322,500	
7153024		CAMDEN	NJ		02/16/2024	8.375	143,303	0	33	0	0	0	189,800	01/22/2025
7153026		KANSAS CITY	MO		02/16/2024	8.250	165,634	0	(8)	0	0	0	369,700	01/22/2025
7153028		KANSAS CITY	MO		02/16/2024	8.500	152,579	0	82	0	0	0	174,000	01/23/2025
7153030		MAITLAND	FL		02/16/2024	8.875	163,753	0	23	0	0	0	259,100	01/22/2025
7153032		ASHEVILLE	NC		02/16/2024	8.125	318,012	0	(50)	0	0	0	463,800	01/22/2025
7153034		KISSIMMEE	FL		02/16/2024	8.124	235,134	0	127	0	0	0	317,900	01/22/2025
7153035		PHOENIX	AZ		02/16/2024	8.375	188,594	0	104	0	0	0	226,200	01/22/2025
7153037		LOUISVILLE	KY		02/16/2024	9.625	122,811	0	(54)	0	0	0	189,100	01/22/2025
7153038		MULBERRY	FL		02/16/2024	8.625	220,121	0	47	0	0	0	338,000	01/22/2025
7153039		LAS CRUCES	NM		02/16/2024	7.999	219,161	0	123	0	0	0	324,600	01/22/2025
7153040		KANSAS CITY	MO		02/16/2024	7.875	134,769	0	82	0	0	0	306,000	01/23/2025
7153042		PUEBLO	CO		02/16/2024	8.875	118,336	0	(33)	0	0	0	139,600	01/22/2025
7153043		SAN BERNARDINO	CA		02/16/2024	7.999	319,671	0	106	0	0	0	549,600	01/22/2025
7153045		UPPER MARLBORO	MD		02/16/2024	8.500	296,424	0	66	0	0	0	345,800	01/22/2025
7153047		HUNTSVILLE	AL		02/16/2024	8.625	161,625	0	45	0	0	0	212,000	01/22/2025
7153050		CHARLOTTE	NC		02/16/2024	8.875	171,535	0	(64)	0	0	0	248,000	03/10/2025
7153051		CHARLOTTE	NC		02/16/2024	8.750	171,515	0	(61)	0	0	0	242,000	04/10/2025
7153052		CHARLOTTE	NC		02/16/2024	8.875	182,582	0	(69)	0	0	0	295,000	03/11/2025
7153053		CHARLOTTE	NC		02/16/2024	8.875	153,942	0	(58)	0	0	0	235,000	03/10/2025
7153054		CHARLOTTE	NC		02/16/2024	8.750	181,996	0	(69)	0	0	0	302,000	03/11/2025
7153055		OKLAHOMA CITY	OK		02/16/2024	8.375	124,621	0	37	0	0	0	163,500	01/22/2025
7153057		KNOXVILLE	TN		02/16/2024	7.750	297,629	0	(103)	0	0	0	298,600	01/22/2025
7153058		SCOTTSBORO	AL		02/16/2024	8.250	133,883	0	(60)	0	0	0	200,100	01/22/2025
7153059		DETROIT	MI		02/16/2024	9.750	113,350	0	(44)	0	0	0	155,000	01/23/2025
7153060		FAYETTEVILLE	TN		02/16/2024	8.500	165,511	0	(73)	0	0	0	186,300	01/22/2025
7153061		COLUMBUS	OH		02/16/2024	8.125	187,287	0	(34)	0	0	0	260,000	
7153062		SHEPPTON	PA		02/16/2024	10.750	104,879	0	(8)	0	0	0	140,000	
7153063		PLEASANT GARDEN	NC		02/16/2024	9.375	109,479	0	(10)	0	0	0	301,900	01/22/2025
7153065		DAYTONA BEACH	FL		02/16/2024	9.125	294,744	0	(117)	0	0	0	298,000	01/23/2025
7153066		KANSAS CITY	MO		02/16/2024	8.500	218,656	0	48	0	0	0	288,200	01/22/2025
7153067		BAYONNE	NJ		02/16/2024	9.250	602,319	0	(244)	0	0	0	915,000	01/22/2025
7153068		BAYONNE	NJ		02/16/2024	9.875	425,453	0	(162)	0	0	0	613,000	01/23/2025
7153069		MIAMI	FL		02/16/2024	10.250	491,591	0	135	0	0	0	579,000	01/23/2025
7153070		TERRE HAUTE	IN		02/16/2024	10.000	160,190	0	(53)	0	0	0	354,000	01/23/2025
7153071		WAYNESVILLE	NC		02/16/2024	8.875	156,680	0	30	0	0	0	214,000	01/23/2025
7153072		LILBURN	GA		02/16/2024	9.250	276,286	0	(83)	0	0	0	410,000	01/22/2025
7153073		FOREST PARK	GA		02/02/2024	7.573	118,115	0	(34)	0	0	0	190,000	01/23/2025
7153074		BROOKLYN	NY		02/02/2024	8.465	146,194	0	(42)	0	0	0	192,000	01/23/2025
7153075		ALBANY	NY		02/02/2024	8.465	109,645	0	(32)	0	0	0	111,000	01/23/2025
7153076		BRIDGEPORT	CT		02/02/2024	8.407	324,450	0	(91)	0	0	0	400,000	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153078		LELAND	NC		02/02/2024	7.675	152,227	0	(38)	0	0	0	166,000	01/23/2025
7153079		BRIDGEPORT	CT		02/02/2024	8.532	464,116	0	(129)	0	0	0	610,000	
7153080		BRIDGEPORT	CT		02/02/2024	8.532	399,141	0	(128)	0	0	0	594,000	01/23/2025
7153081		BRIDGEPORT	CT		02/02/2024	8.532	472,176	0	(136)	0	0	0	620,000	
7153083		WHITE CITY	OR		02/02/2024	6.888	179,111	0	7	0	0	0	260,100	01/22/2025
7153084		DOUGLASVILLE	GA		02/02/2024	8.548	172,391	0	(64)	0	0	0	214,500	01/22/2025
7153085		GLENVIEW	IL		02/02/2024	8.615	268,275	0	(2,255)	0	0	0	327,300	01/22/2025
7153086		ROLLING MEADOWS	IL		02/02/2024	8.615	220,808	0	(55)	0	0	0	267,900	01/22/2025
7153087		BALTIMORE	MD		02/02/2024	7.915	120,364	0	(34)	0	0	0	170,000	09/13/2025
7153088		SPRING	TX		02/02/2024	8.515	321,796	0	(113)	0	0	0	420,000	09/11/2024
7153089		BROOKLYN	MD		02/02/2024	8.670	70,993	0	(1,372)	0	0	0	124,000	01/23/2025
7153090		SAINT PETERSBURG	FL		02/02/2024	7.605	193,917	0	(38)	0	0	0	325,900	01/23/2025
7153091		BALTIMORE	MD		02/02/2024	7.098	158,025	0	30	0	0	0	160,000	09/13/2025
7153092		MANAHAWKIN	NJ		02/02/2024	7.543	258,277	0	(23)	0	0	0	349,400	01/22/2025
7153093		BALTIMORE	MD		02/02/2024	7.665	144,503	0	(31)	0	0	0	196,000	09/13/2025
7153095		WARREN	MI		02/02/2024	8.377	118,124	0	(36)	0	0	0	155,000	01/23/2025
7153096		DURHAM	NC		02/02/2024	7.868	149,903	0	(14)	0	0	0	312,900	01/22/2025
7153097		BALTIMORE	MD		02/02/2024	8.490	83,566	0	(23)	0	0	0	145,000	09/19/2025
7153099		BRICE	OH		02/02/2024	7.998	173,320	0	(54)	0	0	0	244,000	
7153101		PORTSMOUTH	VA		02/02/2024	7.685	108,358	0	(32)	0	0	0	143,000	01/23/2025
7153102		MIDDLE RIVER	MD		02/02/2024	8.090	127,552	0	(954)	0	0	0	176,800	01/22/2025
7153105		BALTIMORE	MD		02/02/2024	8.390	166,789	0	(71)	0	0	0	218,000	09/13/2025
7153106		SAINT PETERSBURG	FL		02/02/2024	8.360	595,569	0	(154)	0	0	0	785,000	01/23/2025
7153107		BILLINGS	MT		02/02/2024	8.957	250,588	0	(101)	0	0	0	326,000	
7153108		SALEM	NJ		02/02/2024	9.490	91,223	0	(20)	0	0	0	95,400	01/22/2025
7153109		MINNEAPOLIS	MN		02/02/2024	7.790	186,258	0	(40)	0	0	0	187,300	01/22/2025
7153110		SOUTH BEND	IN		02/02/2024	6.782	178,928	0	(1)	0	0	0	310,700	01/22/2025
7153111		MICHIGAN CITY	IN		02/02/2024	8.040	118,406	0	(23)	0	0	0	145,000	01/22/2025
7153112		CLEVELAND	OH		02/02/2024	7.840	82,440	0	(27)	0	0	0	84,000	01/23/2025
7153113		PHILADELPHIA	PA		02/02/2024	7.250	121,674	0	107	0	0	0	139,000	01/23/2025
7153114		THOMASVILLE	NC		02/02/2024	8.348	150,794	0	(30)	0	0	0	200,000	01/23/2025
7153115		WHITSETT	NC		02/02/2024	7.915	177,304	0	(19)	0	0	0	205,800	01/22/2025
7153116		KANSAS CITY	MO		02/02/2024	7.523	150,179	0	(24)	0	0	0	194,300	01/22/2025
7153117		ABILENE	TX		02/02/2024	7.775	130,266	0	(30)	0	0	0	185,000	01/23/2025
7153118		KANSAS CITY	KS		02/02/2024	7.508	143,607	0	(22)	0	0	0	187,000	01/23/2025
7153119		BALTIMORE	MD		02/02/2024	8.265	203,571	0	(50)	0	0	0	252,000	09/15/2025
7153120		MEMPHIS	TN		02/02/2024	8.357	106,533	0	(46)	0	0	0	148,000	01/23/2025
7153121		KEYSTONE HEIGHTS	FL		02/02/2024	8.710	122,709	0	(43)	0	0	0	160,000	01/23/2025
7153122		TOMS RIVER	NJ		02/02/2024	7.810	237,061	0	(45)	0	0	0	365,600	01/22/2025
7153123		KILLEEN	TX		02/02/2024	7.123	120,824	0	(7)	0	0	0	150,000	01/22/2025
7153124		BALTIMORE	MD		02/02/2024	7.665	150,985	0	(16)	0	0	0	179,800	09/14/2025
7153125		BALTIMORE	MD		02/02/2024	7.582	135,940	0	(35)	0	0	0	215,000	09/13/2025
7153126		ZION	IL		02/02/2024	9.057	174,708	0	(17)	0	0	0	218,000	01/23/2025
7153127		KERRVILLE	TX		02/02/2024	7.625	214,920	0	(28)	0	0	0	275,600	01/22/2025
7153128		PORT NORRIS (COMMERCIAL TOWNSHIP)	NJ		02/02/2024	8.015	115,917	0	(45)	0	0	0	153,000	01/23/2025
7153130		TITUSVILLE	FL		02/02/2024	7.607	200,054	0	(58)	0	0	0	326,700	01/22/2025
7153133		DUNDALK	MD		02/02/2024	7.660	196,395	0	(42)	0	0	0	226,700	01/22/2025
7153135		LANSING	KS		02/02/2024	8.560	111,430	0	(10)	0	0	0	145,000	01/05/2024
7153136		BALTIMORE	MD		02/02/2024	7.665	127,822	0	(26)	0	0	0	145,000	09/16/2025
7153139		MYRTLE BEACH	SC		02/02/2024	8.415	128,979	0	(49)	0	0	0	180,000	01/22/2025
7153140		PARKVILLE	MD		02/02/2024	8.415	223,807	0	(48)	0	0	0	254,600	01/22/2025
7153142		LOS ANGELES	CA		02/06/2024	7.900	444,793	0	(234)	0	0	0	702,900	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153143		THE BRONX	NY		02/06/2024	7.804	457,899	0	(185)	0	0	0	640,000	01/23/2025
7153144		LOWELLVILLE	OH		02/06/2024	7.633	91,723	0	(17)	0	0	0	112,900	01/22/2025
7153145		WESTVILLE	NJ		02/06/2024	7.660	207,039	0	(73)	0	0	0	266,400	
7153146		WEST PALM BEACH	FL		02/06/2024	7.980	129,925	0	(41)	0	0	0	164,600	
7153147		MASTIC	NY		02/06/2024	7.490	258,210	0	(78)	0	0	0	368,400	01/22/2025
7153148		MASTIC BEACH	NY		02/06/2024	7.490	268,821	0	(81)	0	0	0	525,000	
7153149		ST. LOUIS	MO		02/06/2024	8.900	168,749	0	(57)	0	0	0	220,000	01/22/2025
7153150		ANDERSON	SC		02/06/2024	7.622	105,950	0	(40)	0	0	0	146,000	01/23/2025
7153152		KANSAS CITY	MO		02/06/2024	7.770	164,220	0	(69)	0	0	0	175,100	01/22/2025
7153153		HIGH POINT	NC		02/06/2024	7.682	108,286	0	(38)	0	0	0	176,000	01/23/2025
7153154		BALTIMORE	MD		02/06/2024	7.370	200,390	0	(57)	0	0	0	205,000	09/12/2025
7153155		INDIANAPOLIS	IN		02/06/2024	7.817	164,563	0	(66)	0	0	0	230,000	
7153156		NEWARK	NJ		02/06/2024	7.680	448,923	0	(89)	0	0	0	543,500	01/22/2025
7153157		BROOKLYN	NY		02/06/2024	8.040	539,419	0	(240)	0	0	0	874,000	01/23/2025
7153158		LANTANA	FL		02/06/2024	7.314	316,007	0	(76)	0	0	0	397,500	01/22/2025
7153159		RED BANK	NJ		02/06/2024	7.800	394,206	0	(128)	0	0	0	472,100	01/22/2025
7153160		PORTSMOUTH	VA		02/06/2024	8.370	283,059	0	(74)	0	0	0	373,000	01/23/2025
7153161		CHICAGO	IL		02/06/2024	8.120	245,883	0	(108)	0	0	0	319,000	
7153163		STATEN ISLAND	NY		02/06/2024	8.750	597,966	0	(129)	0	0	0	790,000	01/23/2025
7153164		WEST PALM BEACH	FL		02/06/2024	7.844	379,503	0	(153)	0	0	0	483,000	01/23/2025
7153165		MIRAMAR	FL		02/06/2024	8.110	168,579	0	(32)	0	0	0	210,500	01/22/2025
7153166		PORT CHARLOTTE	FL		02/06/2024	7.850	251,292	0	(60)	0	0	0	342,400	01/22/2025
7153167		DOLTON	IL		02/06/2024	7.800	184,412	0	67	0	0	0	240,000	01/22/2025
7153169		CASA GRANDE	AZ		02/06/2024	7.260	79,177	0	(19)	0	0	0	113,900	01/22/2025
7153170		CINCINNATI	OH		02/06/2024	8.532	244,898	0	(45)	0	0	0	407,000	01/23/2025
7153171		ELGIN	IL		02/06/2024	7.900	209,580	0	(72)	0	0	0	232,700	01/22/2025
7153173		DURHAM	NC		02/06/2024	7.640	189,517	0	(56)	0	0	0	245,800	01/22/2025
7153175		TARBORO	NC		02/06/2024	7.344	143,352	0	(41)	0	0	0	241,000	01/23/2025
7153176		JACKSONVILLE	FL		02/06/2024	7.534	122,653	0	(40)	0	0	0	185,000	01/23/2025
7153177		MARKHAM	IL		02/06/2024	8.250	170,853	0	(55)	0	0	0	210,000	01/23/2025
7153178		THE BRONX	NY		02/06/2024	9.000	510,614	0	(269)	0	0	0	715,000	01/22/2025
7153179		THE BRONX	NY		02/06/2024	9.000	482,981	0	(195)	0	0	0	617,000	01/22/2025
7153180		IRVINGTON	NJ		02/06/2024	7.743	492,148	0	(135)	0	0	0	650,000	01/23/2025
7153181		LYNCHBURG	VA		02/06/2024	7.534	107,056	0	(35)	0	0	0	151,000	01/23/2025
7153182		BROWNS MILLS	NJ		02/06/2024	7.660	229,239	0	(68)	0	0	0	234,900	01/22/2025
7153184		PHILADELPHIA	PA		02/09/2024	8.130	208,791	0	55	0	0	0	280,000	01/23/2025
7153185		GLASSPORT	PA		02/09/2024	7.550	103,703	0	24	0	0	0	140,000	01/23/2025
7153186		PITTSBURGH	PA		02/09/2024	7.580	105,698	0	25	0	0	0	135,000	01/23/2025
7153187		PHILADELPHIA	PA		02/09/2024	7.760	221,057	0	54	0	0	0	318,000	01/23/2025
7153188		CLAIRTON	PA		02/09/2024	7.670	86,371	0	21	0	0	0	116,000	01/23/2025
7153189		MC KEES ROCKS	PA		02/09/2024	7.470	94,497	0	22	0	0	0	127,000	01/23/2025
7153190		PHILADELPHIA	PA		02/09/2024	8.020	260,899	0	67	0	0	0	350,000	01/22/2025
7153191		PHILADELPHIA	PA		02/09/2024	8.220	147,189	0	39	0	0	0	185,000	01/23/2025
7153192		PHILADELPHIA	PA		02/09/2024	8.000	155,355	0	482	0	0	0	175,000	11/09/2024
7153193		CATASAUQUA	PA		02/09/2024	7.390	172,577	0	39	0	0	0	274,300	01/22/2025
7153194		PHILADELPHIA	PA		02/09/2024	8.240	179,158	0	48	0	0	0	240,000	01/22/2025
7153195		NEW HAVEN	CT		02/09/2024	8.100	172,841	0	31	0	0	0	273,000	01/23/2025
7153196		UNION	NJ		02/09/2024	8.125	549,126	0	94	0	0	0	679,300	01/22/2025
7153198		WATERBURY	CT		02/09/2024	7.870	263,432	0	37	0	0	0	291,000	01/23/2025
7153199		PHILADELPHIA	PA		02/09/2024	8.190	339,471	0	50	0	0	0	450,000	01/22/2025
7153200		WEST HAVEN	CT		02/09/2024	7.830	267,547	0	33	0	0	0	339,500	01/23/2025
7153206		NEW HAVEN	CT		02/09/2024	7.880	245,421	0	26	0	0	0	277,100	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153207		NEWARK	NJ		02/09/2024	7.870	596,111	0	62	0	0	0	635,000	01/23/2025
7153208		UPPER MARLBORO	MD		02/09/2024	8.125	306,274	0	35	0	0	0	349,700	01/22/2025
7153210		WEST HAVEN	CT		02/09/2024	7.920	264,716	0	25	0	0	0	350,000	01/23/2025
7153211		FINDLAY	OH		02/09/2024	8.350	112,114	0	13	0	0	0	148,000	01/23/2025
7153213		NEWARK	NJ		02/09/2024	7.255	507,618	0	19	0	0	0	630,000	01/23/2025
7153214		KANSAS CITY	MO		02/09/2024	9.000	170,996	0	25	0	0	0	225,000	01/23/2025
7153216		NEWARK	NJ		02/09/2024	7.415	590,101	0	22	0	0	0	600,000	01/23/2025
7153217		CINCINNATI	OH		02/09/2024	8.010	216,316	0	14	0	0	0	227,000	01/23/2025
7153218		KANSAS CITY	MO		02/09/2024	7.230	121,841	0	(3)	0	0	0	250,900	01/22/2025
7153219		NEWARK	NJ		02/09/2024	8.020	599,629	0	33	0	0	0	740,000	01/22/2025
7153220		NEWARK	NJ		02/09/2024	8.020	599,629	0	33	0	0	0	740,000	01/07/2024
7153221		LEXINGTON	NC		02/09/2024	8.125	60,819	0	4	0	0	0	81,000	01/23/2025
7153222		NEWARK	NJ		02/09/2024	8.035	482,417	0	25	0	0	0	520,000	01/23/2025
7153224		NEWARK	NJ		02/09/2024	8.040	494,675	0	24	0	0	0	528,700	01/22/2025
7153225		COVINGTON	TN		02/09/2024	7.950	108,699	0	5	0	0	0	143,000	01/23/2025
7153226		SPRING VALLEY	NY		02/09/2024	7.845	749,785	0	25	0	0	0	866,000	01/22/2025
7153227		CLEVELAND	OH		02/09/2024	8.000	98,077	0	1	0	0	0	129,000	01/22/2025
7153228		NEWARK	NJ		02/09/2024	8.000	385,517	0	14	0	0	0	721,100	01/22/2025
7153229		ROANOKE	VA		02/09/2024	7.990	171,297	0	5	0	0	0	191,000	01/23/2025
7153230		NEWARK	NJ		02/09/2024	8.085	521,947	0	18	0	0	0	650,000	01/22/2025
7153231		NEWARK	NJ		02/09/2024	8.085	478,789	0	17	0	0	0	573,100	01/22/2025
7153232		NEWARK	NJ		02/09/2024	8.085	481,430	0	17	0	0	0	610,000	01/23/2025
7153233		NEWARK	NJ		02/09/2024	8.085	446,803	0	16	0	0	0	578,000	01/23/2025
7153234		DAVENPORT	FL		02/09/2024	7.550	161,241	0	(1)	0	0	0	208,600	01/22/2025
7153235		BALTIMORE	MD		02/09/2024	7.350	97,388	0	(135)	0	0	0	145,000	09/14/2025
7153236		PINE BLUFF	AR		02/09/2024	7.420	89,210	0	(2)	0	0	0	146,800	01/22/2025
7153237		NEWARK	NJ		02/09/2024	8.045	601,613	0	(11)	0	0	0	740,000	01/23/2025
7153238		BALTIMORE	MD		02/09/2024	7.460	170,497	0	(5)	0	0	0	220,000	09/13/2025
7153239		IRVINGTON	NJ		02/09/2024	8.065	528,877	0	(3)	0	0	0	557,000	01/23/2025
7153240		PHILADELPHIA	PA		02/09/2024	7.560	742,807	0	(17)	0	0	0	1,045,000	01/23/2025
7153241		CAMDEN	NJ		02/09/2024	7.405	125,364	0	(5)	0	0	0	190,000	01/23/2025
7153242		CAMDEN	NJ		02/09/2024	7.405	125,364	0	(5)	0	0	0	150,000	01/23/2025
7153243		BALTIMORE	MD		02/09/2024	8.020	134,277	0	1	0	0	0	176,000	09/14/2025
7153244		CLEVELAND	OH		02/09/2024	7.475	77,683	0	(3)	0	0	0	102,000	01/22/2025
7153245		PATERSON	NJ		02/09/2024	7.595	480,004	0	(11)	0	0	0	619,000	01/22/2025
7153246		LANSING	MI		02/09/2024	8.120	90,120	0	1	0	0	0	118,800	01/22/2025
7153247		COLUMBUS	OH		02/09/2024	8.070	147,393	0	0	0	0	0	150,100	01/22/2025
7153248		CLEVELAND HEIGHTS	OH		02/09/2024	8.125	217,959	0	1	0	0	0	270,000	01/23/2025
7153249		HUNTSVILLE	AL		02/09/2024	7.500	96,055	0	(4)	0	0	0	115,800	01/22/2025
7153250		CLEVELAND	OH		02/09/2024	7.475	117,397	0	(5)	0	0	0	154,000	01/23/2025
7153251		KALAMAZOO	MI		02/09/2024	8.270	89,435	0	1	0	0	0	117,000	01/22/2025
7153252		AUGUSTA	GA		02/09/2024	8.750	153,133	0	7	0	0	0	193,000	
7153253		COLUMBUS	OH		02/09/2024	8.100	141,449	0	(1)	0	0	0	155,000	01/23/2025
7153255		MEMPHIS	TN		02/09/2024	7.970	187,612	0	(4)	0	0	0	204,600	01/22/2025
7153256		MILLVILLE	NJ		02/09/2024	8.170	163,400	0	(3)	0	0	0	207,800	01/22/2025
7153257		BALTIMORE	MD		02/09/2024	7.650	96,479	0	(10)	0	0	0	135,000	09/13/2025
7153258		EVANSVILLE	IN		02/09/2024	7.875	113,345	0	(7)	0	0	0	170,900	
7153259		BAYTOWN	TX		02/09/2024	8.125	194,948	0	(9)	0	0	0	278,200	01/22/2025
7153260		AKRON	OH		02/09/2024	8.125	83,438	0	(7)	0	0	0	109,700	01/22/2025
7153261		TULSA	OK		02/09/2024	8.125	81,868	0	(4)	0	0	0	89,200	01/22/2025
7153262		JACKSONVILLE	FL		02/09/2024	8.580	101,735	0	(2)	0	0	0	106,600	01/22/2025
7153263		EAST ORANGE	NJ		02/09/2024	7.750	659,842	0	(56)	0	0	0	860,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153264		SAINT STEPHEN	SC		02/09/2024	7.875	219,082	0	(20)	0	0	0	285,000	01/22/2025
7153265		NEWARK	NJ		02/09/2024	7.875	622,655	0	(57)	0	0	0	766,900	01/22/2025
7153266		RICHMOND	VA		02/09/2024	8.125	192,332	0	(14)	0	0	0	250,000	01/22/2025
7153268		LIBERTY	TX		02/09/2024	8.125	177,356	0	(13)	0	0	0	247,000	01/23/2025
7153269		SAINT LOUIS	MO		02/09/2024	9.000	78,776	0	0	0	0	0	96,600	01/22/2025
7153270		SAINT LOUIS	MO		02/09/2024	8.500	96,615	0	(4)	0	0	0	102,300	01/22/2025
7153271		SAINT LOUIS	MO		02/09/2024	8.750	71,015	0	(2,980)	0	0	0	180,000	10/10/2025
7153272		SAINT LOUIS	MO		02/09/2024	8.750	72,515	0	(3,043)	0	0	0	185,000	10/07/2025
7153273		SPRING	TX		02/09/2024	7.620	120,037	0	(15)	0	0	0	319,100	01/22/2025
7153274		MEMPHIS	TN		02/09/2024	7.750	77,750	0	(10)	0	0	0	103,000	01/22/2025
7153275		LANETT	AL		02/09/2024	7.960	67,894	0	(28)	0	0	0	79,000	01/23/2025
7153276		JACKSON	MS		02/09/2024	8.875	113,841	0	(4)	0	0	0	143,000	01/23/2025
7153277		JACKSONVILLE	FL		02/09/2024	7.800	125,719	0	(16)	0	0	0	191,000	01/23/2025
7153279		PASSAIC	NJ		02/09/2024	7.790	308,124	0	(39)	0	0	0	434,000	01/23/2025
7153280		BRONX	NY		02/09/2024	8.100	595,734	0	(59)	0	0	0	871,000	01/23/2025
7153281		CHICAGO	IL		02/09/2024	8.500	102,938	0	(7)	0	0	0	325,000	01/15/2024
7153283		BATON ROUGE	LA		02/09/2024	7.890	66,749	0	(8)	0	0	0	98,600	01/22/2025
7153284		TOMBALL	TX		02/09/2024	7.690	131,222	0	(18)	0	0	0	279,300	01/22/2025
7153285		NEWARK	NJ		02/09/2024	7.890	471,701	0	(125)	0	0	0	675,700	01/22/2025
7153286		SAINT LOUIS	MO		02/09/2024	9.500	92,897	0	2	0	0	0	120,000	01/23/2025
7153287		PITTSBURGH	PA		02/09/2024	8.440	130,589	0	(12)	0	0	0	202,000	01/22/2025
7153288		BALTIMORE	MD		02/09/2024	8.265	170,474	0	(50)	0	0	0	188,000	09/13/2025
7153289		BALTIMORE	MD		02/09/2024	7.560	159,314	0	(49)	0	0	0	160,000	09/13/2025
7153290		RUSKIN	FL		02/09/2024	6.957	209,903	0	(10)	0	0	0	342,900	01/22/2025
7153291		DERBY	KS		02/09/2024	8.082	132,487	0	(33)	0	0	0	186,900	01/22/2025
7153292		ENDICOTT	NY		02/09/2024	8.540	108,461	0	(46)	0	0	0	141,000	01/23/2025
7153293		ATLANTA	GA		02/09/2024	7.965	249,060	0	(95)	0	0	0	355,000	01/23/2025
7153294		BALTIMORE	MD		02/09/2024	9.357	188,392	0	(41)	0	0	0	248,000	09/19/2025
7153295		RICHMOND	VA		02/09/2024	7.932	223,704	0	(35)	0	0	0	240,000	01/22/2025
7153296		INDIANAPOLIS	IN		02/09/2024	8.315	217,735	0	(72)	0	0	0	285,000	01/22/2025
7153298		ALBANY	NY		02/09/2024	8.340	105,941	0	(35)	0	0	0	128,000	01/23/2025
7153299		CLEARWATER BEACH	FL		02/09/2024	7.665	158,825	0	(59)	0	0	0	270,800	
7153300		BALTIMORE	MD		02/09/2024	8.140	166,954	0	(74)	0	0	0	232,000	09/14/2025
7153301		WADING RIVER	NY		02/09/2024	8.390	340,650	0	(110)	0	0	0	466,700	01/22/2025
7153303		BALTIMORE	MD		02/09/2024	8.090	184,268	0	50	0	0	0	249,000	09/13/2025
7153304		COLUMBUS	GA		02/09/2024	8.377	114,871	0	(41)	0	0	0	273,800	
7153305		BALTIMORE	MD		02/09/2024	8.065	79,140	0	(35)	0	0	0	95,000	09/13/2025
7153307		PORT JERVIS	NY		02/09/2024	8.490	139,962	0	(60)	0	0	0	163,300	01/22/2025
7153309		COLUMBUS	GA		02/09/2024	7.815	320,889	0	(93)	0	0	0	373,900	
7153310		COLUMBUS	GA		02/09/2024	7.815	257,925	0	(75)	0	0	0	373,900	
7153311		PETERSBURG	VA		02/09/2024	7.542	105,475	0	(34)	0	0	0	165,000	01/23/2025
7153312		DAYTON	OH		02/09/2024	8.465	121,468	0	(32)	0	0	0	160,000	01/04/2024
7153313		DANVILLE	PA		02/09/2024	8.615	121,197	0	(11)	0	0	0	154,000	01/23/2025
7153314		NEW HAVEN	CT		02/09/2024	8.390	256,588	0	(83)	0	0	0	325,000	01/23/2025
7153318		BALTIMORE	MD		02/09/2024	8.210	271,631	0	(81)	0	0	0	357,000	09/19/2025
7153319		PITTSBURGH	PA		02/09/2024	8.048	116,103	0	(2)	0	0	0	157,000	01/23/2025
7153320		FOLLANSBEE	WV		02/09/2024	9.140	227,274	0	(47)	0	0	0	339,000	01/22/2025
7153321		JACKSONVILLE	FL		02/09/2024	8.472	92,762	0	(31)	0	0	0	142,700	01/22/2025
7153322		PONTIAC	MI		02/09/2024	8.885	93,394	0	(8)	0	0	0	110,000	01/22/2025
7153323		KANSAS CITY	MO		02/09/2024	8.165	160,916	0	(42)	0	0	0	173,000	01/23/2025
7153324		CLEVELAND	OH		02/09/2024	8.580	93,233	0	(35)	0	0	0	178,000	01/23/2025
7153325		HESPERIA	CA		02/09/2024	7.990	202,496	0	(80)	0	0	0	374,400	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153326		HICKORY	NC		02/09/2024	7.657	303,446	0	(91)	0	0	0	433,038	01/04/2024
7153327		HICKORY	NC		02/09/2024	7.657	303,446	0	(91)	0	0	0	431,949	01/04/2024
7153330		CLEVELAND	OH		02/09/2024	8.873	89,882	0	24	0	0	0	105,000	01/23/2025
7153331		SHELBY	NC		02/09/2024	8.107	176,006	0	(37)	0	0	0	215,000	01/23/2025
7153332		GREENSBORO	NC		02/09/2024	7.915	177,835	0	(23)	0	0	0	196,400	01/22/2025
7153333		BALTIMORE	MD		02/09/2024	7.607	171,007	0	(55)	0	0	0	225,000	09/15/2025
7153334		HAGERSTOWN	MD		02/09/2024	7.665	276,695	0	(64)	0	0	0	371,000	01/12/2024
7153335		PITTSBURGH	PA		02/09/2024	7.290	161,964	0	(16)	0	0	0	270,700	01/22/2025
7153338		BRACKENRIDGE	PA		02/09/2024	8.540	102,262	0	(9)	0	0	0	137,000	01/23/2025
7153339		BALTIMORE	MD		02/09/2024	8.160	167,150	0	(43)	0	0	0	170,000	09/16/2025
7153340		YORK	PA		02/09/2024	8.840	89,648	0	(8)	0	0	0	92,900	01/22/2025
7153341		NEW ORLEANS	LA		02/09/2024	7.515	119,357	0	(16)	0	0	0	145,000	01/23/2025
7153342		EASTON	PA		02/09/2024	7.482	492,069	0	(142)	0	0	0	685,800	01/22/2025
7153343		MEMPHIS	TN		02/09/2024	8.490	82,217	0	(31)	0	0	0	105,000	01/23/2025
7153344		FALLING WATERS	WV		02/09/2024	7.560	191,061	0	(82)	0	0	0	259,000	01/09/2024
7153345		ADRIAN	MI		02/09/2024	9.207	126,535	0	(19)	0	0	0	148,000	01/23/2025
7153346		LITHONIA	GA		02/09/2024	6.907	206,897	0	2	0	0	0	290,000	01/23/2025
7153347		STRONGSVILLE	OH		02/09/2024	7.440	241,789	0	(5)	0	0	0	323,000	01/23/2025
7153348		BALTIMORE	MD		02/09/2024	7.785	141,711	0	(42)	0	0	0	200,000	09/15/2025
7153351		BLUE SPRINGS	MO		02/09/2024	8.107	152,545	0	(68)	0	0	0	228,300	01/22/2025
7153352		INDIANAPOLIS	IN		02/09/2024	7.935	167,227	0	(47)	0	0	0	238,600	01/22/2025
7153353		SPRING VALLEY	NY		02/09/2024	8.165	682,301	0	(168)	0	0	0	935,800	01/22/2025
7153354		NEW ORLEANS	LA		02/09/2024	8.748	137,321	0	(40)	0	0	0	143,000	01/23/2025
7153355		LEBANON	PA		02/09/2024	8.015	74,526	0	(7)	0	0	0	152,000	01/23/2025
7153356		BALTIMORE	MD		02/09/2024	7.398	182,103	0	(15)	0	0	0	275,000	09/17/2025
7153357		MIDDLE RIVER	MD		02/09/2024	8.223	259,449	0	(85)	0	0	0	340,000	01/22/2025
7153359		BOWIE	MD		02/09/2024	7.965	530,514	0	(191)	0	0	0	790,200	01/22/2025
7153361		COLUMBUS	OH		02/09/2024	7.815	142,260	0	(35)	0	0	0	185,000	01/23/2025
7153362		NORTH LITTLE ROCK	AR		02/09/2024	7.015	133,463	0	(10)	0	0	0	193,300	01/22/2025
7153363		WILMINGTON	DE		02/09/2024	8.440	119,729	0	(34)	0	0	0	136,000	01/23/2025
7153365		SAINT LOUIS	MO		02/09/2024	8.698	84,709	0	(26)	0	0	0	102,100	01/22/2025
7153366		PENNS GROVE	NJ		02/09/2024	7.640	216,477	0	(68)	0	0	0	285,000	01/05/2024
7153368		EASTLAKE	OH		02/09/2024	8.210	171,957	0	(51)	0	0	0	186,000	01/22/2025
7153369		MILLVILLE	NJ		02/09/2024	8.515	154,895	0	(66)	0	0	0	197,000	01/23/2025
7153370		MOBILE	AL		02/09/2024	8.190	84,826	0	(37)	0	0	0	110,000	01/16/2024
7153371		PORT CHARLOTTE	FL		02/09/2024	8.040	390,234	0	(116)	0	0	0	550,000	01/13/2024
7153372		PORT CHARLOTTE	FL		02/09/2024	8.165	269,692	0	(81)	0	0	0	503,500	01/22/2025
7153373		PORT CHARLOTTE	FL		02/09/2024	8.040	390,234	0	(116)	0	0	0	558,000	01/13/2024
7153374		TERRELL	TX		02/09/2024	8.148	137,581	0	(54)	0	0	0	165,400	01/22/2025
7153375		BALTIMORE	MD		02/09/2024	8.590	89,622	0	(28)	0	0	0	119,000	09/14/2025
7153376		MANASSAS	VA		02/09/2024	8.305	131,799	0	(46)	0	0	0	207,300	01/22/2025
7153377		BALTIMORE	MD		02/09/2024	8.653	129,120	0	(48)	0	0	0	177,000	09/12/2025
7153378		AUBURN	IL		02/09/2024	7.865	91,254	0	(29)	0	0	0	140,900	01/22/2025
7153379		PASADENA	TX		02/09/2024	7.773	183,152	0	(7)	0	0	0	203,100	01/22/2025
7153380		JACKSON	NJ		02/09/2024	8.073	239,586	0	(87)	0	0	0	390,000	01/05/2024
7153381		MARCUS HOOK	PA		02/09/2024	8.332	145,855	0	(10)	0	0	0	210,000	01/23/2025
7153470		VENICE	FL		02/15/2024	7.715	204,609	0	(67)	0	0	0	278,300	01/22/2025
7153471		WILMINGTON	DE		02/15/2024	8.915	115,662	0	(30)	0	0	0	150,900	01/23/2025
7153472		MILWAUKEE	WI		02/15/2024	7.790	123,053	0	(32)	0	0	0	165,000	01/23/2025
7153473		GARY	IN		02/15/2024	8.815	94,977	0	(24)	0	0	0	125,000	01/22/2025
7153474		BROCKTON	MA		02/15/2024	8.290	211,624	0	(92)	0	0	0	245,100	01/22/2025
7153475		MIDDLE RIVER	MD		02/15/2024	7.865	175,588	0	(62)	0	0	0	179,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153476		BALTIMORE	MD		02/15/2024	8.665	136,269	0	(50)	0	0	0	190,000	09/13/2025
7153477		PHILADELPHIA	PA		02/15/2024	8.748	241,648	0	0	0	0	0	345,000	12/09/2024
7153478		MORGANTOWN	WV		02/15/2024	8.165	87,392	0	139	0	0	0	159,000	01/23/2025
7153480		BALTIMORE	MD		02/15/2024	8.132	134,807	0	32	0	0	0	155,000	09/16/2025
7153481		BALTIMORE	MD		02/15/2024	8.265	95,799	0	(28)	0	0	0	125,000	09/20/2025
7153483		CLARKSVILLE	TN		02/15/2024	6.983	172,854	0	67	0	0	0	230,000	01/22/2025
7153484		CARNEGIE	PA		02/15/2024	7.297	161,385	0	(8)	0	0	0	246,800	01/22/2025
7153485		INDIANAPOLIS	IN		02/15/2024	8.668	145,197	0	(44)	0	0	0	190,000	01/23/2025
7153486		DETROIT	MI		02/15/2024	9.040	83,128	0	(16)	0	0	0	105,000	01/23/2025
7153487		DETROIT	MI		02/15/2024	8.698	87,376	0	(22)	0	0	0	115,000	01/22/2025
7153489		STROUDSBURG	PA		02/15/2024	8.515	213,357	0	(26)	0	0	0	308,000	01/23/2025
7153490		CONGERS	NY		02/15/2024	7.527	632,451	0	(31)	0	0	0	913,000	01/23/2025
7153492		BALTIMORE	MD		02/15/2024	8.390	165,863	0	(71)	0	0	0	215,000	09/14/2025
7153494		ALBRIGHTSVILLE	PA		02/15/2024	7.365	306,557	0	15	0	0	0	440,000	01/23/2025
7153495		GARY	IN		02/15/2024	7.898	96,022	0	(639)	0	0	0	124,400	01/22/2025
7153496		DETROIT	MI		02/15/2024	7.660	88,174	0	(30)	0	0	0	124,000	01/23/2025
7153497		KNOX	IN		02/15/2024	7.710	120,280	0	(31)	0	0	0	160,000	01/23/2025
7153498		PHILADELPHIA	PA		02/15/2024	8.640	175,772	0	(17)	0	0	0	235,000	01/23/2025
7153499		HICKORY	NC		02/15/2024	7.657	296,116	0	(87)	0	0	0	418,079	01/11/2024
7153500		HICKORY	NC		02/15/2024	7.657	296,116	0	(87)	0	0	0	418,079	01/11/2024
7153502		BALTIMORE	MD		02/15/2024	8.565	161,136	0	(51)	0	0	0	200,000	09/13/2025
7153503		MIDDLE RIVER	MD		02/15/2024	8.223	252,330	0	(80)	0	0	0	310,000	01/22/2025
7153505		CLEVELAND	OH		02/15/2024	8.265	99,452	0	(30)	0	0	0	123,000	01/22/2025
7153506		MONTGOMERY	AL		02/15/2024	8.598	102,296	0	(36)	0	0	0	122,400	01/22/2025
7153509		COLUMBIA	SC		02/15/2024	8.067	178,323	0	(61)	0	0	0	250,000	01/23/2025
7153510		BALTIMORE	MD		02/15/2024	8.557	196,368	0	(90)	0	0	0	255,000	09/13/2025
7153511		PERRY	GA		02/15/2024	8.715	118,673	0	(40)	0	0	0	140,100	01/22/2025
7153512		COLUMBUS	OH		02/15/2024	6.633	222,483	0	28	0	0	0	347,400	01/22/2025
7153513		COLUMBUS	OH		02/15/2024	6.643	234,840	0	34	0	0	0	353,000	01/22/2025
7153514		BALTIMORE	MD		02/15/2024	8.615	219,922	0	(27)	0	0	0	285,000	09/17/2025
7153515		NEW EGYPT	NJ		02/15/2024	8.315	221,141	0	(67)	0	0	0	290,000	01/23/2025
7153516		PORT CHARLOTTE	FL		02/15/2024	8.040	390,269	0	(117)	0	0	0	555,000	01/13/2024
7153517		PORT CHARLOTTE	FL		02/15/2024	8.040	389,559	0	(116)	0	0	0	505,600	
7153518		ATLANTA	GA		02/15/2024	7.382	160,655	0	(39)	0	0	0	282,000	01/22/2025
7153521		JACKSONVILLE BEACH	FL		02/15/2024	7.540	368,509	0	(111)	0	0	0	641,200	01/22/2025
7153522		CHARLESTON	WV		02/15/2024	8.415	91,908	0	(32)	0	0	0	124,300	01/22/2025
7153523		JACKSONVILLE BEACH	FL		02/15/2024	7.540	368,509	0	(111)	0	0	0	790,000	01/22/2025
7153524		MONTGOMERY	AL		02/15/2024	8.483	122,753	0	(44)	0	0	0	153,000	01/22/2025
7153525		JACKSONVILLE	FL		02/15/2024	7.973	151,531	0	(59)	0	0	0	199,000	01/22/2025
7153526		BALTIMORE	MD		02/15/2024	8.515	167,751	0	29	0	0	0	245,000	09/13/2025
7153528		DELRAN	NJ		02/15/2024	8.023	254,436	0	(480)	0	0	0	316,100	01/22/2025
7153529		BRIDGEPORT	CT		02/15/2024	8.465	378,771	0	(87)	0	0	0	500,000	01/29/2024
7153530		WILMINGTON	DE		02/15/2024	8.160	125,250	0	(31)	0	0	0	145,800	01/22/2025
7153531		BAYVILLE	NJ		02/15/2024	8.310	233,291	0	(46)	0	0	0	256,000	01/22/2025
7153532		SAINT PAUL	MN		02/16/2024	8.000	74,812	0	(200)	0	0	0	202,000	01/23/2025
7153533		NEW HAVEN	CT		02/16/2024	8.750	391,174	0	(111)	0	0	0	725,900	
7153534		WEST JORDAN	UT		02/16/2024	9.250	254,524	0	(33)	0	0	0	364,500	01/22/2025
7153535		TERRE HAUTE	IN		02/16/2024	10.000	160,190	0	(53)	0	0	0	195,000	01/23/2025
7153536		JACKSONVILLE	FL		02/21/2024	6.461	133,829	0	(719)	0	0	0	233,100	02/06/2025
7153537		CAMBRIDGE	MD		02/21/2024	7.984	214,281	0	(50)	0	0	0	284,000	02/06/2025
7153538		DENISON	TX		02/21/2024	7.874	146,607	0	(7)	0	0	0	198,000	02/06/2025
7153539		ORLANDO	FL		02/21/2024	7.728	214,459	0	(41)	0	0	0	298,728	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153540		MILWAUKEE	WI		02/21/2024	7.992	145,129	0	(53)	0	0	0	190,000	02/06/2025
7153541		YORK	PA		02/21/2024	8.110	217,848	0	(20)	0	0	0	274,000	02/06/2025
7153544		NEW HAVEN	CT		02/21/2024	8.000	337,907	0	(77)	0	0	0	468,420	02/06/2025
7153547		BRENTWOOD	NY		02/21/2024	7.820	261,305	0	716	0	0	0	672,689	02/06/2025
7153548		BROOKLYN	NY		02/21/2024	8.050	757,063	0	(176)	0	0	0	1,127,000	02/06/2025
7153549		YOUNGSTOWN	OH		02/21/2024	7.620	162,569	0	(26)	0	0	0	214,476	02/06/2025
7153550		CHICAGO	IL		02/21/2024	8.090	183,057	0	(65)	0	0	0	240,000	02/06/2025
7153552		ASTORIA	NY		02/21/2024	8.160	874,539	0	(329)	0	0	0	1,739,790	02/06/2025
7153553		WATERBURY	CT		02/21/2024	8.060	312,635	0	(130)	0	0	0	433,800	02/28/2025
7153556		DOLTON	IL		02/21/2024	7.650	134,791	0	(41)	0	0	0	190,570	02/06/2025
7153557		VENTNOR CITY	NJ		02/21/2024	7.785	104,477	0	(35)	0	0	0	138,000	02/28/2025
7153558		TRENTON	NJ		02/21/2024	7.980	220,712	0	(48)	0	0	0	268,804	02/06/2025
7153559		ENTERPRISE	AL		02/21/2024	7.970	95,606	0	(40)	0	0	0	161,244	02/06/2025
7153561		LACKAWANNA	NY		02/21/2024	8.157	227,020	0	(76)	0	0	0	298,000	01/30/2024
7153562		BRIDGEVIEW	IL		02/21/2024	7.990	282,593	0	(62)	0	0	0	375,000	02/06/2025
7153563		CALUMET PARK	IL		02/21/2024	8.170	192,157	0	0	0	0	0	270,000	11/19/2024
7153564		NEWARK	NJ		02/21/2024	8.150	479,293	0	(110)	0	0	0	635,000	02/06/2025
7153565		FREEHOLD	NJ		02/21/2024	8.070	358,434	0	(83)	0	0	0	581,460	02/06/2025
7153566		HAMILTON	OH		02/21/2024	7.400	143,667	0	(31)	0	0	0	205,000	02/06/2025
7153568		TERRE HAUTE	IN		02/21/2024	7.527	79,263	0	(12)	0	0	0	110,308	02/06/2025
7153569		NEWARK	NJ		02/21/2024	7.670	592,680	0	(111)	0	0	0	872,960	02/06/2025
7153570		WOODRIDGE	NY		02/21/2024	7.470	216,163	0	0	0	0	0	288,000	10/17/2024
7153571		CHICAGO	IL		02/21/2024	8.140	174,517	0	(51)	0	0	0	248,125	02/06/2025
7153572		COHOES	NY		02/21/2024	8.332	144,201	0	(56)	0	0	0	188,000	01/23/2025
7153576		MORICHES	NY		02/21/2024	8.180	863,374	0	(408)	0	0	0	1,004,340	02/06/2025
7153578		NEWARK	NJ		02/21/2024	7.670	600,182	0	(113)	0	0	0	882,000	02/28/2025
7153579		NEWARK	NJ		02/21/2024	7.733	564,631	0	(127)	0	0	0	750,000	02/06/2025
7153581		COLUMBUS	OH		02/21/2024	6.998	119,754	0	15	0	0	0	203,490	02/06/2025
7153582		COLUMBUS	OH		02/21/2024	6.998	141,073	0	19	0	0	0	227,000	02/06/2025
7153583		COLUMBUS	OH		02/21/2024	6.998	147,297	0	19	0	0	0	275,604	02/06/2025
7153584		GROVEPORT	OH		02/21/2024	6.998	142,598	0	17	0	0	0	252,310	02/06/2025
7153585		MAYFIELD HEIGHTS	OH		02/21/2024	8.115	177,943	0	(61)	0	0	0	224,336	02/06/2025
7153586		GARFIELD HEIGHTS	OH		02/21/2024	8.148	89,164	0	(30)	0	0	0	167,526	02/06/2025
7153587		CURTIS BAY	MD		02/21/2024	8.340	103,847	0	(41)	0	0	0	135,000	02/28/2025
7153588		PARKVILLE	MD		02/21/2024	8.210	184,778	0	(60)	0	0	0	276,710	02/06/2025
7153589		BROOKLYN	MD		02/21/2024	7.898	157,719	0	(43)	0	0	0	200,000	02/06/2025
7153590		ESSEX	MD		02/21/2024	7.690	153,905	0	(39)	0	0	0	191,760	02/06/2025
7153592		FORT MYERS	FL		02/21/2024	8.732	230,936	0	(86)	0	0	0	343,500	01/22/2025
7153593		GARY	IN		02/21/2024	7.398	103,506	0	(3)	0	0	0	140,000	02/06/2025
7153594		FARMINGTON	NM		02/21/2024	8.490	204,604	0	(18)	0	0	0	284,900	01/22/2025
7153595		WINSTON SALEM	NC		02/21/2024	8.948	120,354	0	(46)	0	0	0	129,000	01/23/2025
7153596		REYNOLDSBURG	OH		02/21/2024	7.530	167,332	0	(32)	0	0	0	268,000	01/22/2025
7153597		NEW MARKET	AL		02/21/2024	7.505	176,412	0	(43)	0	0	0	294,000	01/23/2025
7153599		ANDERSON	IN		02/21/2024	7.800	109,693	0	(30)	0	0	0	155,000	02/06/2025
7153600		ANDERSON	IN		02/21/2024	7.950	93,122	0	(29)	0	0	0	131,000	02/06/2025
7153601		BEACHWOOD	NJ		02/21/2024	7.193	349,347	0	5	0	0	0	478,900	01/22/2025
7153602		BALTIMORE	MD		02/21/2024	7.775	161,906	0	(36)	0	0	0	230,000	03/17/2025
7153603		MAPLE HEIGHTS	OH		02/21/2024	8.480	99,478	0	(35)	0	0	0	139,000	02/06/2025
7153604		SAINT PETERSBURG	FL		02/21/2024	7.503	188,950	0	(30)	0	0	0	231,884	02/06/2025
7153605		BOSTON	MA		02/21/2024	8.013	403,856	0	(152)	0	0	0	608,000	01/12/2024
7153606		DENISON	TX		02/21/2024	7.605	129,667	0	(20)	0	0	0	135,000	01/23/2025
7153607		CHICAGO	IL		02/21/2024	8.200	148,620	0	(45)	0	0	0	195,000	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153608		EUCLID	OH		02/21/2024	7.998	124,159	0	(36)	0	0	0	164,000	01/23/2025
7153609		ALBANY	NY		02/21/2024	8.168	153,518	0	(46)	0	0	0	202,720	02/06/2025
7153610		BALTIMORE	MD		02/21/2024	8.310	178,848	0	(51)	0	0	0	207,400	02/28/2025
7153611		WILKES BARRE	PA		02/21/2024	8.140	103,987	0	(12)	0	0	0	167,700	02/06/2025
7153612		BAKERSFIELD	CA		02/21/2024	8.548	321,859	0	(122)	0	0	0	413,400	01/22/2025
7153613		HAMPTON	VA		02/21/2024	7.448	187,707	0	(4)	0	0	0	254,000	02/06/2025
7153614		NEWPORT NEWS	VA		02/21/2024	7.448	140,411	0	(3)	0	0	0	167,310	02/06/2025
7153615		PORTSMOUTH	VA		02/21/2024	6.588	132,094	0	20	0	0	0	212,000	01/22/2025
7153616		BALTIMORE	MD		02/21/2024	8.515	193,260	0	40	0	0	0	235,000	02/06/2025
7153617		BALTIMORE	MD		02/21/2024	8.160	167,332	0	(48)	0	0	0	220,000	03/17/2025
7153619		LAKEWOOD	NJ		02/21/2024	8.305	100,007	0	(40)	0	0	0	171,360	02/06/2025
7153620		JACKSONVILLE	FL		02/21/2024	7.973	171,685	0	(110)	0	0	0	230,000	02/06/2025
7153621		GASTON	SC		02/21/2024	7.942	118,333	0	(33)	0	0	0	144,504	02/06/2025
7153622		OVERLAND PARK	KS		02/21/2024	7.613	200,129	0	(35)	0	0	0	259,920	02/06/2025
7153623		GREENSBORO	NC		02/21/2024	7.907	112,743	0	(36)	0	0	0	187,200	02/06/2025
7153624		CHAMPAIGN	IL		02/21/2024	7.952	119,943	0	(33)	0	0	0	159,300	01/22/2025
7153625		WILMINGTON	DE		02/21/2024	8.715	100,702	0	(44)	0	0	0	130,150	02/06/2025
7153626		BARTOW	FL		02/21/2024	6.785	136,952	0	12	0	0	0	201,000	02/06/2025
7153627		BALTIMORE	MD		02/21/2024	9.015	172,398	0	(54)	0	0	0	187,200	02/06/2025
7153628		FALLING WATERS	WV		02/21/2024	7.560	195,960	0	(45)	0	0	0	273,400	02/28/2025
7153629		BALTIMORE	MD		02/21/2024	7.910	134,463	0	(36)	0	0	0	174,900	02/06/2025
7153630		BALTIMORE	MD		02/21/2024	7.660	249,912	0	(45)	0	0	0	555,111	02/06/2025
7153631		MIDDLE RIVER	MD		02/21/2024	7.910	148,474	0	(38)	0	0	0	182,500	02/06/2025
7153632		VERONA	PA		02/21/2024	7.940	113,156	0	(15)	0	0	0	190,000	01/23/2025
7153633		MANITOWOC	WI		02/21/2024	8.290	110,153	0	(42)	0	0	0	154,800	01/22/2025
7153634		KALAMAZOO	MI		02/21/2024	8.665	205,150	0	(89)	0	0	0	257,280	02/06/2025
7153635		ANDERSON	IN		02/21/2024	8.310	187,196	0	(43)	0	0	0	228,000	01/22/2025
7153636		PHILADELPHIA	PA		02/21/2024	8.515	121,104	0	302	0	0	0	172,000	11/10/2024
7153637		BALTIMORE	MD		02/21/2024	7.223	294,505	0	(24)	0	0	0	425,000	02/06/2025
7153638		EAST HAVEN	CT		02/21/2024	7.125	213,031	0	(20)	0	0	0	371,526	02/06/2025
7153639		COLUMBUS	OH		02/21/2024	8.160	115,769	0	(31)	0	0	0	135,200	01/22/2025
7153640		KANSAS CITY	MO		02/21/2024	7.967	134,072	0	(50)	0	0	0	175,000	02/06/2025
7153641		WILMINGTON	DE		02/21/2024	7.773	112,341	0	(2,265)	0	1,442	0	150,000	05/01/2025
7153642		PHILADELPHIA	PA		02/21/2024	8.790	202,291	0	(22)	0	0	0	270,000	01/29/2024
7153643		SAINT LOUIS	MO		02/21/2024	8.215	122,191	0	(40)	0	0	0	160,000	02/06/2025
7153645		BIRMINGHAM	AL		02/21/2024	8.427	87,720	0	(37)	0	0	0	104,860	02/06/2025
7153646		CHICAGO HEIGHTS	IL		02/21/2024	7.993	159,525	0	(45)	0	0	0	210,000	01/22/2025
7153647		KINGSTON	PA		02/21/2024	8.298	287,821	0	(68)	0	0	0	380,000	02/28/2025
7153648		KINGSTON	PA		02/21/2024	8.298	291,608	0	(69)	0	0	0	366,560	02/06/2025
7153649		KINGSTON	PA		02/21/2024	8.298	299,182	0	(71)	0	0	0	395,000	01/02/2024
7153652		PALM BAY	FL		02/21/2024	7.857	89,297	0	29	0	0	0	283,808	02/06/2025
7153653		BALTIMORE	MD		02/21/2024	8.090	139,574	0	(53)	0	0	0	210,000	02/06/2025
7153654		DOLTON	IL		02/21/2024	8.232	151,376	0	(56)	0	0	0	208,332	02/06/2025
7153655		ALTAMONTE SPRINGS	FL		02/21/2024	8.123	344,484	0	(92)	0	0	0	407,550	02/06/2025
7153656		ORMOND BEACH	FL		02/21/2024	8.148	404,714	0	(112)	0	0	0	452,295	02/06/2025
7153657		CYPRESS	TX		02/21/2024	7.223	194,786	0	(24)	0	0	0	318,539	02/06/2025
7153658		ANDERSON	IN		02/21/2024	8.310	131,680	0	(33)	0	0	0	160,000	01/22/2025
7153659		BALTIMORE	MD		02/21/2024	8.057	163,159	0	(57)	0	0	0	232,650	02/06/2025
7153660		BALTIMORE	MD		02/21/2024	7.660	165,334	0	(31)	0	0	0	220,000	02/06/2025
7153661		URBANA	IL		02/21/2024	8.340	115,221	0	(44)	0	0	0	149,568	02/06/2025
7153662		ROCKFORD	IL		02/21/2024	7.542	80,826	0	(6)	0	0	0	110,000	02/06/2025
7153663		KANSAS CITY	MO		02/21/2024	7.560	145,713	0	(22)	0	0	0	205,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153664		WAXAHACHIE	TX		02/21/2024	7.990	207,947	0	(84)	0	0	0	268,100	01/22/2025
7153665		BALTIMORE	MD		02/21/2024	8.265	193,070	0	(62)	0	0	0	232,166	02/06/2025
7153666		MOBILE	AL		02/21/2024	8.232	85,040	0	(38)	0	0	0	174,150	02/06/2025
7153667		MOBILE	AL		02/21/2024	8.232	83,438	0	(37)	0	0	0	116,580	02/06/2025
7153668		TRENTON	NJ		02/21/2024	8.098	101,059	0	(34)	0	0	0	121,900	01/22/2025
7153670		HOWELL	NJ		02/21/2024	8.248	445,566	0	(130)	0	0	0	449,000	01/22/2025
7153672		HINESVILLE	GA		02/27/2024	7.375	140,555	0	89	0	0	0	175,400	01/22/2025
7153673		LAKELAND	FL		02/27/2024	8.125	378,768	0	153	0	0	0	464,000	01/23/2025
7153674		VIRGINIA BEACH	VA		02/27/2024	7.125	167,642	0	130	0	0	0	312,200	01/22/2025
7153676		MILWAUKEE	WI		02/27/2024	7.375	83,556	0	(10)	0	0	0	112,000	01/22/2025
7153677		CHARLOTTE	NC		02/27/2024	7.250	233,488	0	178	0	0	0	332,100	01/22/2025
7153678		RACINE	WI		02/27/2024	8.125	133,252	0	(11)	0	0	0	204,900	01/22/2025
7153679		MEMPHIS	TN		02/27/2024	7.375	138,668	0	88	0	0	0	191,300	01/22/2025
7153680		FAYETTEVILLE	NC		02/27/2024	7.750	123,743	0	69	0	0	0	179,300	01/22/2025
7153681		LINCOLN	NE		02/27/2024	7.625	163,883	0	90	0	0	0	252,000	01/23/2025
7153682		CINCINNATI	OH		02/27/2024	7.625	180,814	0	(18)	0	0	0	260,000	01/23/2025
7153683		NORTH CHESTERFIELD	VA		02/27/2024	7.500	267,078	0	178	0	0	0	367,300	01/22/2025
7153684		UPPER MARLBORO	MD		02/27/2024	7.375	227,913	0	(2,877)	0	0	0	360,000	10/07/2025
7153686		HOUSTON	TX		02/27/2024	7.375	109,319	0	(14)	0	0	0	143,000	01/23/2025
7153687		SPOKANE VALLEY	WA		02/27/2024	6.750	91,526	0	12	0	0	0	424,100	01/22/2025
7153688		OKLAHOMA CITY	OK		02/27/2024	7.750	157,769	0	(27)	0	0	0	240,000	01/23/2025
7153689		PELHAM	NH		02/28/2024	7.540	594,766	0	(107)	0	0	0	901,600	02/28/2025
7153690		DERRY	NH		02/28/2024	8.360	577,425	0	(84)	0	0	0	755,970	02/06/2025
7153692		KEARNY	NJ		02/28/2024	7.460	531,417	0	(137)	0	0	0	872,904	02/06/2025
7153693		COLUMBUS	OH		02/28/2024	8.550	509,626	0	(217)	0	0	0	662,000	02/08/2024
7153694		SCOTTSDALE	AZ		02/28/2024	7.210	452,217	0	(95)	0	0	0	754,056	02/06/2025
7153695		NASHVILLE	TN		02/28/2024	7.520	441,632	0	(135)	0	0	0	1,197,000	02/06/2025
7153696		EVANSTON	IL		02/28/2024	7.710	440,493	0	(152)	0	0	0	532,500	02/28/2025
7153697		NASHVILLE	TN		02/28/2024	7.520	433,629	0	(132)	0	0	0	1,165,800	02/06/2025
7153698		CAPE CORAL	FL		02/28/2024	7.530	405,232	0	(118)	0	0	0	493,000	02/28/2025
7153699		PITTSBURGH	PA		02/28/2024	7.600	369,097	0	(103)	0	0	0	523,000	03/17/2025
7153700		TAMPA	FL		02/28/2024	7.620	366,806	0	(77)	0	0	0	510,000	02/06/2025
7153701		SUITLAND	MD		02/28/2024	7.410	323,373	0	(72)	0	0	0	427,500	02/06/2025
7153702		CHATTANOOGA	TN		02/28/2024	7.470	309,825	0	(83)	0	0	0	359,410	02/06/2025
7153703		WEST HAVEN	CT		02/28/2024	7.980	267,410	0	(55)	0	0	0	370,900	01/23/2025
7153704		PENNSAUKEN	NJ		02/28/2024	8.170	264,595	0	(64)	0	0	0	336,885	02/06/2025
7153705		COLUMBUS	OH		02/28/2024	7.470	264,055	0	(71)	0	0	0	403,770	02/06/2025
7153706		OLDSMAR	FL		02/28/2024	7.550	264,462	0	(79)	0	0	0	340,120	02/06/2025
7153707		BUFFALO	NY		02/28/2024	8.220	258,137	0	(118)	0	0	0	394,060	02/06/2025
7153708		KEANSBURG	NJ		02/28/2024	7.450	249,900	0	(62)	0	0	0	392,040	02/06/2025
7153709		SPRINGFIELD	MA		02/28/2024	7.480	241,041	0	(55)	0	0	0	343,000	01/16/2024
7153710		BUFFALO	NY		02/28/2024	8.270	245,842	0	(160)	0	0	0	624,630	02/06/2025
7153712		FORT PIERCE	FL		02/28/2024	7.580	237,033	0	(7)	0	0	0	367,647	02/06/2025
7153713		TALLAHASSEE	FL		02/28/2024	7.410	231,929	0	(57)	0	0	0	355,558	02/06/2025
7153714		ASTON	PA		02/28/2024	7.500	225,361	0	(24)	0	0	0	300,080	02/06/2025
7153715		WILDWOOD	NJ		02/28/2024	7.250	225,777	0	(56)	0	0	0	518,138	02/06/2025
7153716		NEW HAVEN	CT		02/28/2024	7.460	210,349	0	(43)	0	0	0	396,000	01/23/2025
7153717		CHARLOTTE	NC		02/28/2024	7.340	207,733	0	(38)	0	0	0	306,000	02/06/2025
7153718		GREENACRES	FL		02/28/2024	7.430	207,495	0	(52)	0	0	0	346,345	02/06/2025
7153719		WATERBURY	CT		02/28/2024	8.130	207,572	0	(45)	0	0	0	285,000	01/23/2025
7153721		PARKVILLE	MD		02/28/2024	8.090	204,724	0	(67)	0	0	0	313,349	02/06/2025
7153722		LONG BEACH	NY		02/28/2024	7.340	201,795	0	(62)	0	0	0	1,312,150	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153723		SPRING LAKE	NC		02/28/2024	7.230	196,715	0	(63)	0	0	0	341,544	02/06/2025
7153724		MARRERO	LA		02/28/2024	8.190	199,618	0	(61)	0	0	0	292,800	02/28/2025
7153725		CHATTANOOGA	TN		02/28/2024	7.440	195,040	0	(36)	0	0	0	307,625	02/06/2025
7153726		WILLINGBORO	NJ		02/28/2024	7.340	189,959	0	(40)	0	0	0	287,928	02/06/2025
7153727		CALVERTON	NY		02/28/2024	7.530	187,096	0	(38)	0	0	0	289,652	02/06/2025
7153728		WESTVILLE	NJ		02/28/2024	7.370	182,178	0	(39)	0	0	0	238,740	02/06/2025
7153729		STURGEON BAY	WI		02/28/2024	7.870	183,173	0	(63)	0	0	0	320,340	02/06/2025
7153730		KNOXVILLE	TN		02/28/2024	7.660	178,157	0	(29)	0	0	0	248,320	02/06/2025
7153731		ALBUQUERQUE	NM		02/28/2024	7.650	176,835	0	(18)	0	0	0	243,100	02/06/2025
7153732		ALAMOGORDO	NM		02/28/2024	7.340	174,011	0	(11)	0	0	0	251,500	02/06/2025
7153733		ST. LOUIS	MO		02/28/2024	8.200	174,500	0	(49)	0	0	0	314,000	03/17/2025
7153734		INDIANAPOLIS	IN		02/28/2024	7.310	168,190	0	(25)	0	0	0	188,258	02/06/2025
7153735		AUBURN	NY		02/28/2024	7.680	166,040	0	(58)	0	0	0	386,946	02/06/2025
7153736		COLUMBUS	NE		02/28/2024	7.340	161,797	0	(34)	0	0	0	227,600	01/22/2025
7153737		DUNDALK	MD		02/28/2024	7.540	158,490	0	(42)	0	0	0	201,240	02/06/2025
7153739		NEW ORLEANS	LA		02/28/2024	7.400	158,071	0	(38)	0	0	0	240,240	02/06/2025
7153740		BUFFALO	NY		02/28/2024	7.460	152,256	0	(43)	0	0	0	183,851	02/06/2025
7153741		HANOVER	PA		02/28/2024	7.700	148,938	0	(15)	0	0	0	253,125	02/06/2025
7153743		CLEVELAND	TN		02/28/2024	7.350	149,447	0	(24)	0	0	0	194,790	02/06/2025
7153744		DUNMORE	PA		02/28/2024	7.710	147,354	0	(15)	0	0	0	175,820	02/06/2025
7153745		LOGANVILLE	GA		02/28/2024	7.380	149,320	0	(47)	0	0	0	329,168	02/06/2025
7153746		GRAND RAPIDS	MI		02/28/2024	7.710	149,344	0	(54)	0	0	0	213,530	02/06/2025
7153747		ROANOKE	VA		02/28/2024	7.580	148,718	0	(44)	0	0	0	190,300	01/22/2025
7153749		PHILADELPHIA	PA		02/28/2024	7.730	142,496	0	(17)	0	0	0	205,000	03/17/2025
7153750		PHILADELPHIA	PA		02/28/2024	7.710	142,696	0	(15)	0	0	0	205,000	02/06/2025
7153751		HAMILTON	OH		02/28/2024	7.850	137,121	0	(29)	0	0	0	168,916	02/06/2025
7153752		GULFPORT	MS		02/28/2024	7.500	134,256	0	(35)	0	0	0	165,880	02/06/2025
7153754		MILWAUKEE	WI		02/28/2024	7.980	126,875	0	(13)	0	0	0	170,000	01/22/2025
7153755		MONTGOMERY	AL		02/28/2024	7.760	122,697	0	(25)	0	0	0	163,281	02/06/2025
7153756		TRENTON	NJ		02/28/2024	7.700	123,706	0	(50)	0	0	0	178,500	01/22/2025
7153757		MCKINNEY	TX		02/28/2024	7.360	121,737	0	(40)	0	0	0	428,890	02/06/2025
7153758		TRENTON	NJ		02/28/2024	7.700	122,274	0	(49)	0	0	0	166,300	01/22/2025
7153759		MONTGOMERY	AL		02/28/2024	7.390	117,643	0	(31)	0	0	0	143,700	01/22/2025
7153760		POTTERVILLE	MI		02/28/2024	7.980	116,925	0	(27)	0	0	0	171,875	02/06/2025
7153761		LANSING	MI		02/28/2024	8.150	116,866	0	(34)	0	0	0	165,140	02/06/2025
7153762		BILOXI	MS		02/28/2024	7.350	115,270	0	(29)	0	0	0	170,532	02/06/2025
7153763		FOLEY	AL		02/28/2024	7.280	115,086	0	(34)	0	0	0	243,864	02/06/2025
7153764		KING	NC		02/28/2024	7.330	113,368	0	(27)	0	0	0	149,875	02/06/2025
7153765		JACKSONVILLE	FL		02/28/2024	7.460	111,969	0	(30)	0	0	0	126,490	02/06/2025
7153766		SCRANTON	PA		02/28/2024	7.750	105,391	0	(11)	0	0	0	234,000	02/28/2025
7153767		MONTGOMERY	AL		02/28/2024	7.390	105,679	0	(29)	0	0	0	127,600	01/22/2025
7153768		MILWAUKEE	WI		02/28/2024	7.950	103,869	0	(12)	0	0	0	178,000	03/17/2025
7153769		HUNTSVILLE	AL		02/28/2024	8.330	106,599	0	(44)	0	0	0	132,948	02/06/2025
7153770		MONTGOMERY	AL		02/28/2024	7.760	104,252	0	(21)	0	0	0	149,499	02/06/2025
7153771		KANSAS CITY	MO		02/28/2024	7.690	103,038	0	(36)	0	0	0	105,400	02/06/2025
7153772		KILLEEN	TX		02/28/2024	7.650	102,183	0	(28)	0	0	0	233,520	02/06/2025
7153773		PRATTVILLE	AL		02/28/2024	8.210	99,382	0	(19)	0	0	0	132,000	02/06/2025
7153775		MONTGOMERY	AL		02/28/2024	7.380	96,574	0	(816)	0	0	0	123,600	01/22/2025
7153776		MILWAUKEE	WI		02/28/2024	7.950	93,182	0	(9)	0	0	0	127,410	02/06/2025
7153777		MONTGOMERY	AL		02/28/2024	7.540	91,378	0	0	0	0	0	111,900	01/22/2025
7153778		BENTON	AR		02/28/2024	7.370	90,088	0	(19)	0	0	0	136,000	02/06/2025
7153780		OKLAHOMA CITY	OK		02/28/2024	7.400	85,362	0	(5)	0	0	0	107,748	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153781		SENECA	SC		02/28/2024	7.460	85,789	0	(21)	0	0	0	175,800	02/28/2025
7153782		MONTGOMERY	AL		02/28/2024	7.330	82,649	0	(19)	0	0	0	112,640	02/06/2025
7153784		DETROIT	MI		02/28/2024	7.910	81,667	0	(35)	0	0	0	154,780	02/06/2025
7153785		MIDWEST CITY	OK		02/28/2024	7.440	79,915	0	(21)	0	0	0	120,270	02/06/2025
7153786		MONTGOMERY	AL		02/28/2024	7.540	79,949	0	(23)	0	0	0	114,000	01/22/2025
7153787		KANSAS CITY	MO		02/28/2024	7.630	69,380	0	(17)	0	0	0	149,930	02/06/2025
7153789		SCRANTON	PA		02/28/2024	8.250	294,731	0	(29)	0	0	0	364,000	01/23/2025
7153790		BROOKFIELD	CT		02/28/2024	7.625	369,644	0	(56)	0	0	0	377,100	01/23/2025
7153793		COVINGTON	KY		02/28/2024	7.500	268,592	0	(40)	0	0	0	362,000	01/10/2024
7153794		WOONSOCKET	RI		02/28/2024	8.000	343,860	0	(34)	0	0	0	363,000	01/23/2025
7153795		PAWTUCKET	RI		02/28/2024	8.000	374,107	0	(38)	0	0	0	767,520	02/06/2025
7153796		WOONSOCKET	RI		02/28/2024	8.125	385,944	0	(38)	0	0	0	786,200	
7153797		EAST ORANGE	NJ		02/28/2024	7.375	209,869	0	(37)	0	0	0	454,000	01/23/2025
7153798		JAMAICA	NY		03/01/2024	8.310	738,221	0	(265)	0	0	0	816,000	01/23/2025
7153799		NEW WINDSOR	NY		03/01/2024	8.700	224,657	0	(92)	0	0	0	394,800	02/06/2025
7153800		AKRON	OH		03/01/2024	8.690	95,686	0	(38)	0	0	0	96,500	01/22/2025
7153801		TOLEDO	OH		03/01/2024	8.830	93,411	0	(33)	0	0	0	114,500	
7153803		BROOKLYN	NY		03/01/2024	7.880	663,958	0	(270)	0	0	0	1,248,000	01/23/2025
7153804		BROOKLYN	NY		03/01/2024	7.780	987,327	0	(323)	0	0	0	1,190,160	02/06/2025
7153805		NEWARK	NJ		03/01/2024	8.150	566,212	0	(120)	0	0	0	783,000	02/28/2025
7153806		BALTIMORE	MD		03/01/2024	7.950	117,384	0	(1,784)	0	0	0	155,000	09/13/2025
7153807		LOWELLVILLE	OH		03/01/2024	7.880	84,967	0	(12)	0	0	0	93,415	02/06/2025
7153808		BURNHAM	IL		03/01/2024	7.990	151,104	0	(39)	0	0	0	200,000	01/23/2025
7153809		TARBORO	NC		03/01/2024	8.490	148,268	0	(49)	0	0	0	188,000	01/12/2024
7153811		LORAIN	OH		03/01/2024	8.690	143,349	0	(53)	0	0	0	187,000	02/06/2025
7153816		GREENSBORO	NC		03/01/2024	7.589	112,353	0	(26)	0	0	0	155,652	02/06/2025
7153817		COLUMBIA	MO		03/01/2024	7.400	209,499	0	(36)	0	0	0	334,848	02/06/2025
7153818		DOLTON	IL		03/01/2024	8.250	172,437	0	(25)	0	0	0	203,300	01/22/2025
7153819		WILMINGTON	DE		03/01/2024	7.987	118,913	0	(30)	0	0	0	129,360	02/06/2025
7153820		CHICAGO	IL		03/01/2024	7.330	217,081	0	(2,715)	0	0	0	340,000	01/25/2024
7153821		CHICAGO	IL		03/01/2024	8.200	338,932	0	(64)	0	0	0	450,000	01/26/2024
7153822		MACON	GA		03/01/2024	8.060	89,353	0	(24)	0	0	0	118,000	02/06/2025
7153823		BALTIMORE	MD		03/01/2024	7.460	89,956	0	(17)	0	0	0	131,200	02/28/2025
7153824		TRENTON	NJ		03/01/2024	7.567	140,130	0	(32)	0	0	0	200,000	01/23/2025
7153825		COLUMBUS	OH		03/01/2024	7.930	141,414	0	(22)	0	0	0	193,000	01/26/2024
7153826		BRONX	NY		03/01/2024	7.530	662,648	0	(99)	0	0	0	828,240	02/06/2025
7153827		HAVERSTRAW	NY		03/01/2024	7.385	285,286	0	(49)	0	0	0	440,687	02/06/2025
7153829		MILWAUKEE	WI		03/01/2024	8.197	243,757	0	(46)	0	0	0	318,000	01/31/2024
7153830		BROOKLYN	NY		03/01/2024	8.760	335,777	0	(66)	0	0	0	902,500	02/06/2025
7153833		NEWARK	NJ		03/01/2024	7.890	595,262	0	(192)	0	0	0	656,300	01/22/2025
7153834		NEWARK	NJ		03/01/2024	7.890	575,708	0	(125)	0	0	0	819,300	01/22/2025
7153835		WILLIAMSBURG	VA		03/01/2024	7.010	175,833	0	(3)	0	0	0	361,874	02/06/2025
7153836		NEWARK	NJ		03/01/2024	8.400	702,313	0	(197)	0	0	0	925,000	01/08/2024
7153837		FREEPORT	NY		03/01/2024	7.730	500,620	0	(134)	0	0	0	641,424	02/06/2025
7153838		NEWARK	NJ		03/01/2024	7.757	573,248	0	(97)	0	0	0	859,500	02/28/2025
7153839		SICKLERVILLE	NJ		03/01/2024	7.720	235,431	0	(43)	0	0	0	301,140	02/06/2025
7153841		ALEXANDRIA	AL		03/08/2024	8.323	306,119	0	(77)	0	0	0	408,204	02/06/2025
7153842		SPRING	TX		03/08/2024	8.290	327,718	0	(109)	0	0	0	400,000	09/11/2024
7153844		GRASONVILLE	MD		03/08/2024	7.973	213,766	0	(63)	0	0	0	249,600	02/06/2025
7153845		CHICAGO	IL		03/08/2024	8.560	243,230	0	(60)	0	0	0	371,250	02/06/2025
7153846		CLEVELAND	OH		03/08/2024	8.405	85,870	0	279	0	0	0	125,000	01/02/2025
7153847		EUCLID	OH		03/08/2024	8.273	91,441	0	(28)	0	0	0	148,338	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153848		SOUTH BEND	IN		03/08/2024	8.148	146,001	0	(47)	0	0	0	204,000	01/29/2024
7153849		HIGH POINT	NC		03/08/2024	8.765	76,658	0	(25)	0	0	0	157,000	01/23/2025
7153850		PORT CHARLOTTE	FL		03/08/2024	7.900	411,279	0	(71)	0	0	0	706,100	02/06/2025
7153852		HICKORY	NC		03/08/2024	7.473	305,085	0	(29)	0	0	0	418,079	01/11/2024
7153853		HICKORY	NC		03/08/2024	7.473	305,085	0	(29)	0	0	0	418,079	01/11/2024
7153854		CINCINNATI	OH		03/08/2024	7.800	228,839	0	(32)	0	0	0	243,000	01/23/2025
7153856		EUCLID	OH		03/08/2024	8.373	110,681	0	(32)	0	0	0	130,067	02/06/2025
7153857		EUCLID	OH		03/08/2024	8.098	113,800	0	(31)	0	0	0	120,360	02/06/2025
7153858		MOOSIC	PA		03/08/2024	8.585	91,612	0	(7)	0	0	0	124,805	02/06/2025
7153859		BALTIMORE	MD		03/08/2024	7.790	157,958	0	(26)	0	0	0	219,710	02/06/2025
7153863		ELMWOOD PARK	IL		03/08/2024	7.915	311,379	0	(60)	0	0	0	377,000	02/06/2025
7153864		LINDENHURST	IL		03/08/2024	8.615	253,220	0	(77)	0	0	0	312,494	02/06/2025
7153866		SAINT CHARLES	IL		03/08/2024	7.965	315,867	0	(61)	0	0	0	348,473	02/06/2025
7153867		LORAIN	OH		03/08/2024	8.273	97,870	0	(30)	0	0	0	143,100	02/06/2025
7153868		BRADENTON	FL		03/08/2024	8.365	173,124	0	(57)	0	0	0	199,752	02/06/2025
7153869		NORTHPORT	AL		03/08/2024	6.960	122,764	0	2	0	0	0	198,650	02/06/2025
7153870		JACKSONVILLE	FL		03/08/2024	6.940	204,359	0	20	0	0	0	323,859	02/06/2025
7153871		JACKSONVILLE	FL		03/08/2024	7.615	143,520	0	(22)	0	0	0	172,800	02/06/2025
7153872		JACKSONVILLE	FL		03/08/2024	7.615	107,986	0	(16)	0	0	0	180,000	02/06/2025
7153873		DETROIT	MI		03/08/2024	8.348	155,000	0	50	0	0	0	158,700	02/28/2025
7153874		BESSEMER	AL		03/08/2024	8.532	123,242	0	(40)	0	0	0	185,000	02/06/2025
7153876		BALTIMORE	MD		03/08/2024	8.482	130,503	0	(48)	0	0	0	174,800	02/28/2025
7153877		DANVILLE	VA		03/08/2024	8.423	108,995	0	37	0	0	0	143,300	02/06/2025
7153878		SPRING	TX		03/08/2024	7.815	328,350	0	(71)	0	0	0	350,000	09/10/2024
7153879		WALLINGFORD	CT		03/08/2024	8.765	325,974	0	(96)	0	0	0	581,490	02/06/2025
7153880		JACKSONVILLE	FL		03/08/2024	7.690	109,177	0	(22)	0	0	0	231,770	02/06/2025
7153882		CLEVELAND	OH		03/08/2024	8.440	113,186	0	(30)	0	0	0	148,740	02/06/2025
7153883		COLUMBUS	OH		03/08/2024	7.640	294,583	0	(25)	0	0	0	361,749	02/06/2025
7153884		LINCOLN PARK	MI		03/08/2024	8.723	119,513	0	(43)	0	0	0	161,499	02/06/2025
7153885		FAYETTEVILLE	NC		03/08/2024	8.315	237,474	0	(87)	0	0	0	300,990	02/06/2025
7153886		TRENTON	TX		03/08/2024	8.832	418,234	0	(138)	0	0	0	846,000	02/28/2025
7153887		CHICAGO HEIGHTS	IL		03/08/2024	7.665	164,245	0	(21)	0	0	0	235,000	02/06/2025
7153888		CHATTANOOGA	TN		03/08/2024	8.490	199,828	0	(65)	0	0	0	206,910	02/06/2025
7153889		BALTIMORE	MD		03/08/2024	8.290	110,605	0	(37)	0	0	0	150,304	02/06/2025
7153890		BALTIMORE	MD		03/08/2024	8.115	138,492	0	(43)	0	0	0	176,960	02/06/2025
7153891		BALTIMORE	MD		03/08/2024	7.665	127,364	0	(17)	0	0	0	170,000	02/06/2025
7153892		NORTH EAST	MD		03/08/2024	8.348	101,668	0	(27)	0	0	0	169,440	02/06/2025
7153893		MISSOURI CITY	TX		03/08/2024	7.465	158,587	0	(24)	0	0	0	248,832	02/06/2025
7153895		MIAMI	FL		03/08/2024	7.590	422,179	0	(82)	0	0	0	1,662,900	02/06/2025
7153896		BALTIMORE	MD		03/08/2024	8.557	200,892	0	(74)	0	0	0	263,000	02/28/2025
7153898		NEW HAVEN	CT		03/08/2024	7.490	181,604	0	(24)	0	0	0	260,000	02/06/2025
7153899		INDIANAPOLIS	IN		03/08/2024	8.630	83,690	0	(31)	0	0	0	151,848	02/06/2025
7153900		ORLANDO	FL		03/08/2024	7.342	166,157	0	(9)	0	0	0	352,500	02/06/2025
7153901		BALTIMORE	MD		03/08/2024	7.690	168,366	0	(37)	0	0	0	225,693	02/06/2025
7153904		TOMS RIVER	NJ		03/08/2024	8.498	327,541	0	(104)	0	0	0	420,000	02/18/2024
7153905		RAEFORD	NC		03/08/2024	8.273	90,552	0	(34)	0	0	0	118,440	02/06/2025
7153906		ESSEX	MD		03/08/2024	8.143	281,390	0	(71)	0	0	0	318,708	02/06/2025
7153907		FOREST PARK	GA		03/08/2024	7.413	145,361	0	(29)	0	0	0	180,000	05/01/2025
7153908		DESTIN	FL		03/08/2024	7.681	228,820	0	(59)	0	0	0	303,565	02/06/2025
7153910		GOSHEN	NY		03/08/2024	7.498	226,356	0	(49)	0	0	0	501,860	02/06/2025
7153911		YORK	PA		03/08/2024	8.158	246,295	0	(24)	0	0	0	330,000	02/06/2025
7153912		CHAMBERSBURG	PA		03/08/2024	7.952	140,228	0	(14)	0	0	0	163,680	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153913		BROCKTON	MA		03/11/2024	8.000	382,751	0	(160)	0	0	0	616,954	02/06/2025
7153914		HAZEL CREST	IL		03/11/2024	8.540	181,289	0	(86)	0	0	0	220,900	01/22/2025
7153915		POLAND	OH		03/11/2024	8.020	135,594	0	(24)	0	0	0	155,870	02/06/2025
7153917		YOUNGSTOWN	OH		03/11/2024	7.850	154,402	0	(28)	0	0	0	260,015	02/06/2025
7153918		KIRYAS JOEL	NY		03/11/2024	7.980	331,082	0	113	0	0	0	840,000	01/30/2024
7153919		WATERBURY	CT		03/11/2024	7.990	297,945	0	(107)	0	0	0	375,150	02/06/2025
7153920		POUGHKEEPSIE	NY		03/11/2024	7.637	296,623	0	(103)	0	0	0	392,000	02/06/2025
7153921		CLEVELAND	OH		03/11/2024	8.280	94,268	0	(5)	0	0	0	113,920	02/06/2025
7153922		PETERSBURG	VA		03/11/2024	7.912	121,803	0	(33)	0	0	0	150,930	02/06/2025
7153925		YOUNGSTOWN	OH		03/11/2024	7.950	97,056	0	(17)	0	0	0	130,020	02/06/2025
7153926		IRVINGTON	NJ		03/11/2024	7.540	324,683	0	(7,388)	0	0	0	613,000	03/07/2025
7153927		CHATTANOOGA	TN		03/11/2024	8.310	153,168	0	(65)	0	0	0	219,710	02/06/2025
7153928		STRATFORD	CT		03/11/2024	7.270	358,303	0	19	0	0	0	503,700	02/28/2025
7153930		DALLAS	TX		03/11/2024	7.480	184,873	0	(35)	0	0	0	229,500	01/22/2025
7153935		NEWARK	NJ		03/11/2024	8.520	505,362	0	(101)	0	0	0	701,964	02/06/2025
7153936		DETROIT	MI		03/11/2024	7.716	112,654	0	(28)	0	0	0	160,000	02/06/2025
7153937		YONKERS	NY		03/11/2024	7.750	436,026	0	(163)	0	0	0	605,584	02/06/2025
7153938		CINCINNATI	OH		03/11/2024	8.110	177,881	0	(47)	0	0	0	229,680	02/06/2025
7153939		WARREN	OH		03/11/2024	7.570	116,646	0	(31)	0	0	0	165,760	02/06/2025
7153940		MEMPHIS	TN		03/11/2024	8.020	123,142	0	(44)	0	0	0	182,652	02/06/2025
7153942		CINCINNATI	OH		03/11/2024	7.550	170,124	0	(31)	0	0	0	235,000	02/06/2025
7153943		CINCINNATI	OH		03/11/2024	7.550	150,243	0	(26)	0	0	0	200,200	02/06/2025
7153944		BROOKLYN	NY		03/11/2024	8.350	1,333,000	0	(641)	0	0	0	1,850,000	01/23/2025
7153945		CHICAGO HEIGHTS	IL		03/11/2024	8.400	178,733	0	33	0	0	0	240,000	02/01/2024
7153949		POLAND	OH		03/11/2024	7.890	80,285	0	(14)	0	0	0	119,988	02/06/2025
7153950		LOUISVILLE	KY		03/11/2024	7.500	112,401	0	(27)	0	0	0	168,990	02/06/2025
7153951		WATERBURY	CT		03/11/2024	7.950	306,812	0	(84)	0	0	0	380,000	02/17/2024
7153952		WATERBURY	CT		03/11/2024	7.950	290,664	0	(80)	0	0	0	394,240	02/06/2025
7153954		VILLA PARK	IL		03/11/2024	7.755	166,511	0	(128)	0	0	0	209,230	02/06/2025
7153955		FAIRFIELD	OH		03/11/2024	8.123	103,626	0	(41)	0	0	0	198,660	02/06/2025
7153956		WILMINGTON	DE		03/11/2024	7.590	73,225	0	9	0	0	0	105,000	02/19/2024
7153957		MERIDEN	CT		03/11/2024	7.836	233,946	0	(58)	0	0	0	297,360	02/06/2025
7153958		BAY SHORE	NY		03/11/2024	8.530	660,212	0	(273)	0	0	0	920,000	01/30/2024
7153959		TRENTON	NJ		03/11/2024	7.797	142,485	0	(55)	0	0	0	225,000	02/15/2024
7153960		FLORENCE	NJ		03/11/2024	7.934	189,076	0	(74)	0	0	0	265,000	02/19/2024
7153961		BRENTWOOD	NY		03/11/2024	7.660	373,813	0	(109)	0	0	0	740,140	02/06/2025
7153963		WEST ORANGE	NJ		03/11/2024	7.910	451,791	0	(164)	0	0	0	466,830	02/06/2025
7153964		OAK PARK	MI		03/11/2024	8.212	99,452	0	(48)	0	0	0	157,409	02/06/2025
7153965		NEWARK	NJ		03/11/2024	7.900	604,658	0	(158)	0	0	0	800,000	02/15/2024
7153966		NEWARK	NJ		03/11/2024	7.900	620,371	0	(169)	0	0	0	763,280	02/06/2025
7153967		GLEN ELLYN	IL		03/11/2024	7.900	636,731	0	(181)	0	0	0	900,000	02/16/2024
7153968		TURNERSVILLE	NJ		03/11/2024	7.630	191,785	0	(53)	0	0	0	277,530	02/06/2025
7153969		PHILADELPHIA	PA		03/12/2024	6.727	129,075	0	28	0	0	0	170,100	02/06/2025
7153970		FORT WALTON BEACH	FL		03/12/2024	7.559	231,402	0	(31)	0	0	0	285,750	02/06/2025
7153971		CHICAGO	IL		03/12/2024	7.385	356,366	0	(62)	0	0	0	379,500	02/28/2025
7153973		HAGERSTOWN	MD		03/13/2024	7.375	248,055	0	144	0	0	0	253,100	01/22/2025
7153974		DETROIT	MI		03/13/2024	7.500	97,725	0	59	0	0	0	140,000	01/22/2025
7153975		MIDLAND	TX		03/13/2024	8.125	314,720	0	123	0	0	0	401,200	01/22/2025
7153976		MILWAUKEE	WI		03/13/2024	7.750	127,539	0	57	0	0	0	136,000	01/23/2025
7153977		KANSAS CITY	MO		03/13/2024	7.875	151,187	0	(36)	0	0	0	197,900	01/22/2025
7153978		BALTIMORE	MD		03/13/2024	7.375	211,259	0	120	0	0	0	285,000	01/23/2025
7153979		PETERSBURG	VA		03/13/2024	7.250	202,774	0	(1)	0	0	0	280,700	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7153980		CINCINNATI	OH		03/13/2024	8.000	227,386	0	92	0	0	0	300,000	01/23/2025
7153981		PENNSVILLE	NJ		03/13/2024	7.750	155,658	0	63	0	0	0	214,200	01/22/2025
7153982		WEST PITTSTON	PA		03/15/2024	8.000	116,859	0	63	0	0	0	150,000	01/23/2025
7153983		NORFOLK	VA		03/15/2024	7.750	216,413	0	100	0	0	0	272,000	01/23/2025
7153984		TULSA	OK		03/15/2024	7.875	151,657	0	55	0	0	0	199,000	01/22/2025
7153985		LEXINGTON	NC		03/15/2024	7.500	172,429	0	93	0	0	0	174,000	01/23/2025
7153986		COLOMBUS	OH		03/15/2024	7.375	145,600	0	72	0	0	0	169,600	01/22/2025
7153987		REISTERSTOWN	MD		03/15/2024	7.625	230,513	0	93	0	0	0	325,000	02/21/2024
7153988		DAYTONA BEACH	FL		03/15/2024	7.250	259,491	0	126	0	0	0	493,000	01/23/2025
7153989		ROCHESTER	NY		03/15/2024	7.500	125,135	0	(33)	0	0	0	196,900	01/22/2025
7153990		ESSEX	MD		03/15/2024	7.750	195,169	0	71	0	0	0	240,000	02/16/2024
7153991		BLADENSBURG	MD		03/15/2024	7.750	307,601	0	(89)	0	0	0	435,000	01/22/2025
7153992		SAINT LOUIS	MO		03/15/2024	7.023	128,193	0	(15)	0	0	0	208,400	02/28/2025
7153993		BREMERTON	WA		03/15/2024	7.415	215,149	0	(53)	0	0	0	542,800	02/06/2025
7153995		AIKEN	SC		03/15/2024	8.060	97,965	0	(38)	0	0	0	127,500	02/19/2024
7153996		BINGHAMTON	NY		03/15/2024	8.657	86,897	0	(39)	0	0	0	109,890	02/06/2025
7153997		NEW ORLEANS	LA		03/15/2024	8.723	154,034	0	(57)	0	0	0	207,060	02/06/2025
7153998		LIVERPOOL	NY		03/15/2024	7.733	130,513	0	(17)	0	0	0	225,612	02/06/2025
7153999		PHILADELPHIA	PA		03/15/2024	8.360	116,188	0	(14)	0	0	0	144,560	02/06/2025
7154001		DETROIT	MI		03/15/2024	8.330	175,659	0	(67)	0	0	0	345,680	02/06/2025
7154002		DETROIT	MI		03/15/2024	8.580	72,088	0	(30)	0	0	0	118,916	02/06/2025
7154003		PUNTA GORDA	FL		03/15/2024	6.773	171,078	0	9	0	0	0	254,820	02/06/2025
7154004		ACWORTH	GA		03/15/2024	8.465	315,430	0	(119)	0	0	0	410,000	02/06/2025
7154005		MEMPHIS	TN		03/15/2024	8.102	249,435	0	(96)	0	0	0	413,800	02/28/2025
7154006		BALTIMORE	MD		03/15/2024	8.565	115,882	0	(48)	0	0	0	262,500	02/28/2025
7154009		WILLIAMSPORT	MD		03/15/2024	8.457	325,928	0	(141)	0	0	0	453,624	02/06/2025
7154010		BRIDGEPORT	CT		03/15/2024	8.357	453,615	0	(175)	0	0	0	607,500	02/28/2025
7154011		KANSAS CITY	MO		03/15/2024	8.640	97,759	0	(78)	0	0	0	128,000	02/15/2024
7154012		REDFORD	MI		03/15/2024	8.623	86,723	0	(32)	0	0	0	232,500	02/06/2025
7154013		PAWTUCKET	RI		03/15/2024	8.340	411,732	0	(90)	0	0	0	644,000	02/06/2025
7154014		MASSILLON	OH		03/15/2024	8.090	93,583	0	(41)	0	0	0	146,160	02/06/2025
7154017		MEMPHIS	TN		03/15/2024	8.682	107,174	0	(44)	0	0	0	143,000	02/06/2025
7154018		CHICAGO	IL		03/15/2024	7.873	269,648	0	(116)	0	0	0	436,752	02/06/2025
7154019		MEMPHIS	TN		03/15/2024	8.882	100,104	0	(41)	0	0	0	109,218	02/06/2025
7154020		MEMPHIS	TN		03/15/2024	8.882	98,821	0	(40)	0	0	0	137,000	02/06/2025
7154021		WARNER ROBINS	GA		03/15/2024	7.982	120,988	0	(27)	0	0	0	172,591	02/06/2025
7154023		WILMINGTON	DE		03/15/2024	7.982	223,397	0	(66)	0	0	0	295,000	02/06/2025
7154024		TRENTON	NJ		03/15/2024	8.190	218,839	0	(82)	0	0	0	301,104	02/06/2025
7154025		TRENTON	NJ		03/15/2024	8.040	160,923	0	(58)	0	0	0	178,920	02/06/2025
7154026		INDIANAPOLIS	IN		03/15/2024	8.098	222,166	0	(45)	0	0	0	400,000	02/21/2024
7154029		BALTIMORE	MD		03/15/2024	7.685	143,877	0	(56)	0	0	0	210,000	09/12/2025
7154030		BALTIMORE	MD		03/15/2024	7.611	123,019	0	(49)	0	0	0	200,000	09/13/2025
7154032		MOBILE	AL		03/15/2024	8.232	81,524	0	(38)	0	0	0	117,000	02/21/2024
7154033		TOMS RIVER	NJ		03/15/2024	8.365	444,396	0	(183)	0	0	0	580,000	02/20/2024
7154034		DAYTON	OH		03/15/2024	7.900	104,617	0	(20)	0	0	0	138,757	02/06/2025
7154035		TRENTON	NJ		03/15/2024	8.040	164,597	0	(58)	0	0	0	215,000	02/21/2024
7154036		BALTIMORE	MD		03/15/2024	7.965	149,773	0	(59)	0	0	0	195,000	02/06/2025
7154037		BALTIMORE	MD		03/15/2024	8.118	169,601	0	(71)	0	0	0	180,000	09/12/2025
7154038		NORTH BABYLON	NY		03/15/2024	7.630	454,800	0	(5,902)	0	6,185	0	640,000	02/23/2024
7154039		BROOKLYN	NY		03/15/2024	7.253	161,001	0	(805)	0	0	0	938,800	02/28/2025
7154040		PETERSBURG	VA		03/15/2024	7.337	139,057	0	(26)	0	0	0	147,320	02/06/2025
7154042		MEMPHIS	TN		03/15/2024	8.180	133,912	0	(64)	0	0	0	174,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154043		MEMPHIS	TN		03/15/2024	8.040	110,067	0	(43)	0	0	0	144,000	02/06/2025
7154044		VILLA PARK	IL		03/15/2024	7.440	247,617	0	(65)	0	0	0	352,000	02/20/2024
7154045		THE BRONX	NY		03/15/2024	7.690	376,033	0	(186)	0	0	0	487,800	01/22/2025
7154046		EAST ORANGE	NJ		03/15/2024	7.850	593,679	0	(165)	0	0	0	805,600	01/22/2025
7154047		CHATTANOOGA	TN		03/15/2024	8.420	270,833	0	(72)	0	0	0	350,000	02/16/2024
7154048		CHATTANOOGA	TN		03/15/2024	8.420	259,226	0	(68)	0	0	0	335,000	02/16/2024
7154049		FLOWER MOUND	TX		03/15/2024	7.875	312,701	0	(125)	0	0	0	770,784	02/06/2025
7154050		HAMILTON	OH		03/15/2024	7.967	108,899	0	(47)	0	0	0	164,000	02/26/2024
7154051		DETROIT	MI		03/15/2024	7.863	83,498	0	(27)	0	0	0	131,100	02/06/2025
7154052		MONROE	NY		03/15/2024	7.740	350,129	0	(114)	0	0	0	855,000	02/13/2024
7154053		CHICAGO HEIGHTS	IL		03/15/2024	8.150	160,974	0	(68)	0	0	0	194,180	02/06/2025
7154054		NEW HAVEN	CT		03/15/2024	8.150	320,557	0	(71)	0	0	0	425,000	02/19/2024
7154055		DETROIT	MI		03/15/2024	8.600	140,137	0	(65)	0	0	0	185,900	02/06/2025
7154056		KANSAS CITY	MO		03/15/2024	7.470	299,757	0	(88)	0	0	0	425,000	02/15/2024
7154057		KANSAS CITY	MO		03/15/2024	7.863	239,112	0	(77)	0	0	0	315,000	02/15/2024
7154058		KANSAS CITY	MO		03/15/2024	7.890	201,178	0	(65)	0	0	0	265,000	02/15/2024
7154059		EAST CHICAGO	IN		03/15/2024	7.790	110,383	0	(40)	0	0	0	145,000	02/16/2024
7154060		EAST HARTFORD	CT		03/15/2024	7.940	277,955	0	(80)	0	0	0	367,000	02/15/2024
7154061		CHICAGO	IL		03/15/2024	7.700	183,959	0	(58)	0	0	0	280,000	02/22/2024
7154062		WOODBOURNE	NY		03/15/2024	7.510	355,679	0	(104)	0	0	0	543,000	02/15/2024
7154063		MARKHAM	IL		03/15/2024	7.680	105,861	0	(30)	0	0	0	140,000	02/19/2024
7154064		CHICAGO	IL		03/15/2024	8.180	202,559	0	(108)	0	0	0	280,000	02/15/2024
7154065		CALUMET PARK	IL		03/15/2024	7.707	170,151	0	(49)	0	0	0	225,000	02/27/2024
7154067		HAMILTON	NJ		03/15/2024	7.875	193,190	0	(62)	0	0	0	255,000	02/15/2024
7154068		EAST ORANGE	NJ		03/15/2024	7.900	542,748	0	(173)	0	0	0	715,000	02/16/2024
7154069		BAY SHORE	NY		03/15/2024	7.820	391,510	0	(147)	0	0	0	550,000	02/21/2024
7154071		WOODBURY	NJ		03/15/2024	7.700	212,604	0	(72)	0	0	0	249,093	02/06/2025
7154072		NEWARK	NJ		03/15/2024	8.250	463,797	0	(192)	0	0	0	605,000	02/22/2024
7154073		STATEN ISLAND	NY		03/15/2024	7.990	649,735	0	(228)	0	0	0	800,000	02/29/2024
7154074		TRENTON	NJ		03/15/2024	7.500	190,386	0	(55)	0	0	0	270,000	02/18/2024
7154075		HAMILTON	NJ		03/15/2024	7.500	176,283	0	(51)	0	0	0	250,000	02/18/2024
7154076		FREMONT	CA		05/13/2024	3.375	488,224	0	2,111	0	0	0	1,669,500	01/22/2025
7154077		LOS ANGELES	CA		05/13/2024	3.125	397,792	0	1,771	0	0	0	810,000	03/27/2024
7154078		BIG BEAR LAKE	CA		05/13/2024	3.375	332,207	0	1,378	0	0	0	754,400	01/22/2025
7154079		FORTUNA	CA		05/13/2024	3.500	184,625	0	754	0	0	0	450,000	03/29/2024
7154080		LAS VEGAS	NV		05/13/2024	3.500	78,699	0	4,954	0	0	0	383,000	01/22/2025
7154081		LONG BEACH	CA		05/13/2024	3.125	269,695	0	756	0	0	0	519,800	01/22/2025
7154082		LOS ANGELES	CA		05/13/2024	3.625	290,222	0	631	0	0	0	850,000	03/27/2024
7154083		EATON	CO		05/13/2024	3.375	182,260	0	832	0	0	0	337,000	03/28/2024
7154084		IRVINE	CA		05/13/2024	3.375	391,855	0	1,741	0	0	0	1,051,700	01/22/2025
7154085		PRIOR LAKE	MN		05/13/2024	3.500	197,580	0	468	0	0	0	419,400	01/22/2025
7154086		INCLINE VILLAGE	NV		05/13/2024	3.500	401,137	0	1,650	0	0	0	701,700	01/22/2025
7154087		CATHEDRAL CITY	CA		05/13/2024	3.125	259,658	0	703	0	0	0	625,000	03/22/2024
7154088		LYNNWOOD	WA		05/13/2024	3.625	402,516	0	1,628	0	0	0	971,400	01/22/2025
7154089		LARKSPUR	CA		05/13/2024	3.625	815,628	0	3,221	0	0	0	1,875,000	04/03/2024
7154090		ARVADA	CO		05/13/2024	3.125	270,367	0	673	0	0	0	725,000	03/27/2024
7154091		BROOKLYN	NY		05/13/2024	3.250	871,382	0	3,746	0	0	0	2,600,000	03/28/2024
7154092		FORT LAUDERDALE	FL		05/13/2024	3.500	191,839	0	768	0	0	0	700,000	03/28/2024
7154093		VANCOUVER	WA		05/13/2024	3.500	155,424	0	706	0	0	0	398,300	01/22/2025
7154094		WASHINGTON	DC		05/13/2024	3.250	228,934	0	1,016	0	0	0	437,600	01/22/2025
7154095		FRANKLIN SQUARE	NY		05/13/2024	3.875	420,052	0	3,411	0	0	0	845,000	03/22/2024
7154096		MODESTO	CA		05/13/2024	3.500	281,854	0	1,242	0	0	0	560,600	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154098		DENVER	CO		05/13/2024	3.125	793,005	0	5,877	0	0	0	1,531,500	01/22/2025
7154099		SILT	CO		05/13/2024	3.875	130,349	0	855	0	0	0	539,900	01/22/2025
7154100		PHILADELPHIA	PA		05/13/2024	3.250	116,811	0	797	0	0	0	205,000	03/28/2024
7154101		HOUSTON	TX		05/13/2024	4.000	42,054	0	(611)	0	0	0	196,200	01/22/2025
7154102		PEACHTREE CITY	GA		05/13/2024	3.990	136,292	0	263	0	0	0	323,000	01/23/2025
7154103		RIVERVIEW	FL		05/13/2024	3.625	113,742	0	201	0	0	0	328,300	01/22/2025
7154104		EDMOND	OK		05/13/2024	3.990	124,016	0	1,229	0	0	0	258,800	01/22/2025
7154105		COOKE CITY	MT		05/13/2024	3.875	999,407	0	5,549	0	0	0	1,723,500	
7154106		CORONA	CA		05/13/2024	4.125	154,782	0	517	0	0	0	354,100	01/22/2025
7154107		FREMONT	CA		05/13/2024	3.500	234,630	0	1,411	0	0	0	495,000	03/29/2024
7154109		MISSION VIEJO	CA		05/13/2024	3.375	178,300	0	1,166	0	0	0	440,300	01/22/2025
7154110		COOLIDGE	AZ		05/13/2024	3.600	143,292	0	289	0	0	0	341,900	01/22/2025
7154111		COOLIDGE	AZ		05/13/2024	3.600	144,314	0	313	0	0	0	336,600	01/22/2025
7154114		BEND	OR		05/13/2024	4.250	464,124	0	1,512	0	0	0	766,200	01/22/2025
7154115		JERSEY CITY	NJ		05/13/2024	3.500	337,131	0	1,299	0	0	0	700,000	03/29/2024
7154116		MINNEAPOLIS	MN		05/13/2024	3.625	238,270	0	1,465	0	0	0	435,000	03/27/2024
7154119		ROWLETT	TX		05/13/2024	3.500	207,096	0	1,180	0	0	0	530,000	03/29/2024
7154121		LAWRENCEVILLE	GA		05/13/2024	4.000	137,324	0	224	0	0	0	370,600	01/22/2025
7154122		BILLINGS	MT		05/13/2024	4.375	150,063	0	488	0	0	0	263,400	01/22/2025
7154123		SEBAGO	ME		05/13/2024	3.000	517,839	0	2,333	0	0	0	1,935,000	03/28/2024
7154125		REDONDO BEACH	CA		05/13/2024	3.250	861,932	0	3,669	0	0	0	2,190,000	03/27/2024
7154126		HERMOSA BEACH	CA		05/13/2024	3.250	857,591	0	3,751	0	0	0	2,495,000	03/28/2024
7154127		NASHVILLE	TN		05/13/2024	3.500	600,706	0	(586)	0	0	0	1,061,600	01/22/2025
7154128		SEVIERVILLE	TN		05/13/2024	3.750	661,729	0	2,438	0	0	0	1,250,000	04/02/2024
7154129		DELRAY BEACH	FL		05/13/2024	3.500	425,811	0	1,765	0	0	0	1,260,400	01/22/2025
7154130		LAGUNA BEACH	CA		05/13/2024	3.125	940,320	0	4,284	0	0	0	4,180,000	03/29/2024
7154131		RUSKIN	FL		05/13/2024	3.875	150,872	0	571	0	0	0	374,300	01/22/2025
7154132		AURORA	CO		05/13/2024	3.500	178,545	0	1,154	0	0	0	568,000	03/26/2024
7154133		THORNTON	CO		05/13/2024	3.375	251,467	0	1,080	0	0	0	499,900	01/22/2025
7154134		THORNTON	CO		05/13/2024	3.000	131,775	0	1,266	0	0	0	468,600	01/22/2025
7154136		GATLINBURG	TN		05/13/2024	3.375	864,054	0	2,212	0	0	0	1,500,000	04/08/2024
7154137		LA HABRA	CA		05/13/2024	3.490	346,504	0	1,483	0	0	0	1,600,000	04/01/2024
7154138		FREMONT	CA		05/13/2024	3.125	645,004	0	2,839	0	0	0	2,185,700	01/22/2025
7154139		SANTA CRUZ	CA		05/13/2024	3.125	460,693	0	2,974	0	0	0	1,154,300	01/22/2025
7154140		BETHESDA	MD		05/13/2024	3.125	679,155	0	2,947	0	0	0	1,862,200	01/22/2025
7154142		SAVANNAH	GA		05/13/2024	3.500	296,756	0	1,848	0	0	0	958,000	01/23/2025
7154143		ACWORTH	GA		05/13/2024	3.500	155,600	0	624	0	0	0	303,900	01/22/2025
7154144		VENTURA	CA		05/13/2024	3.375	335,881	0	2,037	0	0	0	926,300	01/22/2025
7154145		LINCOLN CITY	OR		05/13/2024	3.375	803,518	0	3,407	0	0	0	1,650,000	03/26/2024
7154146		PHILADELPHIA	PA		05/13/2024	3.250	571,167	0	3,700	0	0	0	1,260,000	03/26/2024
7154147		STINSON BEACH	CA		05/13/2024	3.500	1,054,876	0	6,570	0	0	0	1,659,100	01/22/2025
7154149		NASHVILLE	TN		05/13/2024	4.250	504,377	0	2,531	0	0	0	800,000	03/27/2024
7154151		BROOKLYN	NY		05/13/2024	3.250	668,719	0	4,298	0	0	0	1,210,000	03/25/2024
7154152		BOZEMAN	MT		05/13/2024	3.375	773,719	0	3,259	0	0	0	2,645,500	01/22/2025
7154153		JACKSONS GAP	AL		05/13/2024	3.500	619,062	0	3,674	0	0	0	1,446,400	01/22/2025
7154154		SANTA MONICA	CA		05/13/2024	3.500	643,266	0	2,457	0	0	0	2,350,000	03/27/2024
7154155		LOS ANGELES	CA		05/13/2024	3.625	696,998	0	2,731	0	0	0	1,200,000	03/27/2024
7154156		YACHATS	OR		05/13/2024	3.500	448,890	0	2,619	0	0	0	1,000,000	03/29/2024
7154157		SEDONA	AZ		05/13/2024	3.625	528,629	0	3,120	0	0	0	975,000	03/27/2024
7154158		BLUFFTON	SC		05/13/2024	3.125	1,005,256	0	4,472	0	0	0	1,931,000	01/23/2025
7154159		PORT ST JOE	FL		05/13/2024	3.750	1,597,675	0	9,776	0	0	0	2,924,600	01/22/2025
7154160		CARLSBAD	CA		05/13/2024	3.500	973,671	0	3,834	0	0	0	2,700,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154161		BONITA	CA		05/13/2024	3.875	549,066	0	3,568	0	0	0	1,089,000	01/22/2025
7154163		SEVIERVILLE	TN		05/13/2024	3.000	997,059	0	5,120	0	0	0	1,600,000	04/04/2024
7154164		BROOKLYN	NY		05/13/2024	3.500	1,318,584	0	5,444	0	0	0	2,310,000	03/28/2024
7154165		BEND	OR		05/13/2024	3.625	624,345	0	3,747	0	0	0	1,085,000	03/22/2024
7154166		HILTON HEAD ISLAND	SC		05/13/2024	4.000	560,973	0	14,240	0	0	0	1,600,000	03/26/2024
7154169		OCEAN CITY	NJ		05/13/2024	3.625	733,071	0	4,396	0	0	0	1,500,000	03/27/2024
7154170		WOODSIDE	CA		05/13/2024	3.125	565,557	0	2,459	0	0	0	1,915,000	03/28/2024
7154172		RYE	NY		05/13/2024	3.500	652,068	0	5,069	0	0	0	2,000,000	03/28/2024
7154174		SEVIERVILLE	TN		05/13/2024	4.250	604,912	0	905	0	0	0	929,900	01/22/2025
7154175		SOMERVILLE	MA		05/13/2024	3.750	809,844	0	4,603	0	0	0	1,520,000	04/01/2024
7154177		SEVIERVILLE	TN		05/13/2024	4.125	857,962	0	2,604	0	0	0	1,055,000	01/23/2025
7154178		VIRGINIA BEACH	VA		05/13/2024	3.875	708,743	0	2,522	0	0	0	1,563,300	01/22/2025
7154179		GATLINBURG	TN		05/13/2024	4.250	879,382	0	2,711	0	0	0	1,450,000	04/02/2024
7154180		DUCK	NC		05/13/2024	3.875	1,128,191	0	4,131	0	0	0	1,990,900	01/22/2025
7154181		SAN DIEGO	CA		05/13/2024	3.625	1,020,439	0	6,168	0	0	0	1,658,600	01/22/2025
7154183		SURFSIDE	FL		05/13/2024	3.500	874,987	0	3,420	0	0	0	1,510,000	03/26/2024
7154184		NEW YORK	NY		05/13/2024	3.375	1,141,432	0	4,767	0	0	0	2,400,000	03/27/2024
7154185		BROOKLYN	NY		05/13/2024	4.250	1,578,351	0	2,790	0	0	0	2,798,000	03/25/2024
7154187		GALLATIN GATEWAY	MT		05/13/2024	3.250	543,256	0	(5,423)	0	0	0	2,600,000	04/03/2024
7154188		IMPERIAL BEACH	CA		05/13/2024	3.875	812,481	0	2,816	0	0	0	1,600,000	03/29/2024
7154189		MOUNTAIN HOUSE	CA		05/13/2024	4.125	592,934	0	997	0	0	0	1,072,500	01/22/2025
7154190		LIVERMORE	CA		05/13/2024	3.750	645,791	0	2,433	0	0	0	1,114,800	01/22/2025
7154191		WIRTZ	VA		05/13/2024	3.625	886,859	0	3,579	0	0	0	1,550,000	03/29/2024
7154192		SCOTTSDALE	AZ		05/13/2024	3.990	521,936	0	2,791	0	0	0	1,103,900	01/22/2025
7154193		BURLINGTON	VT		05/13/2024	3.990	341,846	0	492	0	0	0	800,000	04/03/2024
7154194		LITTLETON	MA		05/13/2024	3.625	293,743	0	2,397	0	0	0	872,600	01/22/2025
7154195		CONCORD	CA		05/13/2024	3.750	450,279	0	2,472	0	0	0	1,016,200	01/22/2025
7154196		CAPE CHARLES	VA		05/13/2024	3.625	385,529	0	1,504	0	0	0	851,200	01/22/2025
7154197		OXON HILL	MD		05/13/2024	3.750	319,897	0	1,191	0	0	0	595,100	01/22/2025
7154198		CHARLOTTE	NC		05/13/2024	3.990	247,454	0	1,250	0	0	0	580,000	03/29/2024
7154199		FREDERICK	MD		05/13/2024	3.375	191,606	0	454	0	0	0	394,700	01/22/2025
7154202		WASHINGTON	DC		05/13/2024	3.375	185,888	0	1,136	0	0	0	431,600	01/23/2025
7154203		CHANDLER	AZ		05/13/2024	3.990	320,257	0	1,676	0	0	0	648,200	01/22/2025
7154204		CHANDLER	AZ		05/13/2024	3.990	206,914	0	1,091	0	0	0	363,300	01/22/2025
7154205		DERRY	NH		05/13/2024	3.875	267,765	0	1,581	0	0	0	500,000	03/28/2024
7154206		EAST BOSTON	MA		05/13/2024	3.490	669,504	0	4,114	0	0	0	1,200,000	04/01/2024
7154208		ORLANDO	FL		05/13/2024	3.875	316,188	0	1,689	0	0	0	562,000	04/01/2024
7154209		WORCESTER	MA		05/13/2024	4.250	214,565	0	1,033	0	0	0	461,200	01/22/2025
7154210		MONTCLAIR	NJ		05/13/2024	3.875	305,023	0	1,168	0	0	0	783,200	01/22/2025
7154211		CLEBURNE	TX		05/13/2024	3.990	184,119	0	1,576	0	0	0	296,900	01/22/2025
7154213		NEWARK	NJ		05/13/2024	3.990	362,113	0	2,084	0	0	0	920,100	01/22/2025
7154214		NEWARK	NJ		05/13/2024	3.990	518,502	0	1,763	0	0	0	1,342,000	01/22/2025
7154215		MORENO VALLEY	CA		05/13/2024	3.375	186,326	0	746	0	0	0	551,600	01/22/2025
7154216		LIVERMORE	CA		05/13/2024	3.250	292,226	0	1,866	0	0	0	900,000	04/03/2024
7154217		PORT ORCHARD	WA		05/13/2024	3.375	254,129	0	1,614	0	0	0	567,700	01/22/2025
7154218		LEES SUMMIT	MO		05/13/2024	3.750	250,120	0	1,331	0	0	0	530,000	03/29/2024
7154219		NORTH ANDOVER	MA		05/13/2024	3.490	306,678	0	1,202	0	0	0	900,000	03/28/2024
7154220		BOISE	ID		05/13/2024	3.625	188,132	0	672	0	0	0	427,900	01/22/2025
7154221		KUNA	ID		05/13/2024	3.500	276,235	0	1,121	0	0	0	472,900	01/22/2025
7154222		STEVENSVILLE	MD		05/13/2024	3.375	206,076	0	775	0	0	0	545,000	04/01/2024
7154223		SOMERVILLE	MA		05/13/2024	3.875	785,504	0	4,202	0	0	0	1,340,000	04/02/2024
7154224		HIGHLANDS RANCH	CO		05/13/2024	4.125	214,606	0	720	0	0	0	401,700	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154225		DIAMOND BAR	CA		05/13/2024	3.990	262,346	0	966	0	0	0	542,200	01/22/2025
7154226		PFLUGERVILLE	TX		05/13/2024	3.375	263,108	0	1,100	0	0	0	465,300	01/22/2025
7154227		MANOR	TX		05/13/2024	3.490	193,559	0	1,162	0	0	0	318,200	01/22/2025
7154228		COLLEGE STATION	TX		05/13/2024	3.875	374,415	0	2,030	0	0	0	762,400	01/22/2025
7154229		AUSTIN	TX		05/13/2024	3.375	386,430	0	2,472	0	0	0	660,000	03/28/2024
7154231		LITTLETON	CO		05/13/2024	3.625	511,372	0	3,024	0	0	0	908,000	04/01/2024
7154232		COLORADO SPRINGS	CO		05/13/2024	3.750	375,044	0	2,127	0	0	0	620,000	03/28/2024
7154233		AUSTIN	TX		05/13/2024	3.875	235,326	0	771	0	0	0	430,000	03/28/2024
7154234		COLUMBUS	OH		05/13/2024	3.490	369,175	0	2,255	0	0	0	640,000	04/12/2024
7154235		STAFFORD	VA		05/13/2024	3.875	186,672	0	1,019	0	0	0	392,100	01/22/2025
7154236		PITTSBURG	CA		05/13/2024	3.990	397,929	0	2,977	0	0	0	650,000	01/09/2025
7154237		LATHROP	CA		05/13/2024	3.250	325,349	0	2,109	0	0	0	609,100	01/22/2025
7154238		NORTH RICHLAND HILLS	TX		05/13/2024	3.990	249,398	0	1,315	0	0	0	467,600	01/22/2025
7154239		BROOKLYN	NY		05/13/2024	4.625	592,878	0	799	0	0	0	1,121,000	01/23/2025
7154240		FORT WORTH	TX		05/13/2024	3.625	272,834	0	1,553	0	0	0	522,000	01/22/2025
7154241		NEW BRAUNFELS	TX		05/13/2024	3.375	223,647	0	1,414	0	0	0	507,000	04/12/2024
7154242		SPRING	TX		05/13/2024	3.750	214,285	0	1,224	0	0	0	422,200	01/22/2025
7154243		BROOKLYN	NY		05/13/2024	3.875	554,422	0	1,217	0	0	0	1,020,000	03/28/2024
7154244		LOS ANGELES	CA		05/13/2024	3.875	480,668	0	2,748	0	0	0	965,000	03/28/2024
7154247		ENCINO	CA		05/13/2024	3.375	470,924	0	746	0	0	0	1,454,400	01/22/2025
7154248		VANCOUVER	WA		05/13/2024	3.375	260,295	0	1,087	0	0	0	463,600	01/22/2025
7154249		YORBA LINDA	CA		05/13/2024	3.875	571,832	0	915	0	0	0	1,277,700	01/22/2025
7154250		SPRINGFIELD GARDENS	NY		05/13/2024	4.375	482,098	0	1,383	0	0	0	1,050,000	03/29/2024
7154251		EL CAJON	CA		05/13/2024	3.125	298,942	0	1,969	0	0	0	647,400	01/22/2025
7154252		SCOTTSDALE	AZ		05/13/2024	4.000	566,480	0	2,892	0	0	0	935,000	03/26/2024
7154253		GALVESTON	TX		05/13/2024	3.750	627,442	0	2,245	0	0	0	1,571,400	01/22/2025
7154254		LOS ANGELES	CA		05/13/2024	3.750	770,216	0	2,879	0	0	0	1,420,000	03/28/2024
7154255		SAN DIEGO	CA		05/13/2024	3.500	1,011,890	0	6,123	0	0	0	1,700,000	03/26/2024
7154256		COROLLA	NC		05/13/2024	4.125	563,415	0	2,800	0	0	0	995,000	04/01/2024
7154257		BURLINGAME	CA		05/13/2024	3.625	580,650	0	2,143	0	0	0	2,403,800	01/22/2025
7154258		TYBEE ISLAND	GA		05/13/2024	3.875	526,396	0	1,881	0	0	0	1,475,000	01/22/2025
7154259		COSBY	TN		05/13/2024	4.500	679,868	0	2,999	0	0	0	1,144,400	01/22/2025
7154260		ORANGE BEACH	AL		05/13/2024	4.125	654,943	0	6,705	0	0	0	1,322,000	01/22/2025
7154261		LOS ANGELES	CA		05/13/2024	3.875	608,564	0	3,025	0	0	0	1,230,000	03/28/2024
7154262		LOS ANGELES	CA		05/13/2024	3.875	900,807	0	4,740	0	0	0	1,250,000	03/29/2024
7154263		BEND	OR		05/13/2024	4.125	649,124	0	4,542	0	0	0	1,196,100	01/22/2025
7154264		SCOTTSDALE	AZ		05/13/2024	4.000	647,525	0	3,423	0	0	0	1,044,300	01/22/2025
7154265		AUSTIN	TX		05/13/2024	4.625	1,021,804	0	3,059	0	0	0	1,600,000	03/27/2024
7154267		HILTON HEAD ISLAND	SC		05/13/2024	4.250	700,163	0	3,484	0	0	0	1,564,900	01/22/2025
7154268		SAN DIEGO	CA		05/13/2024	4.250	612,901	0	2,857	0	0	0	1,215,000	03/25/2024
7154269		FREMONT	CA		05/13/2024	4.125	708,329	0	2,170	0	0	0	2,296,900	01/22/2025
7154270		BUTLER	TN		05/13/2024	3.875	527,140	0	1,946	0	0	0	742,900	01/22/2025
7154271		PARKER	AZ		05/13/2024	4.375	1,361,565	0	6,363	0	0	0	3,274,300	01/22/2025
7154272		BOCA RATON	FL		05/13/2024	4.000	593,447	0	2,008	0	0	0	1,150,000	03/26/2024
7154273		LAKEWOOD	NJ		05/13/2024	4.250	572,706	0	1,771	0	0	0	936,900	01/22/2025
7154274		CANBY	OR		05/13/2024	3.875	763,661	0	4,213	0	0	0	1,342,000	01/22/2025
7154275		SAN DIEGO	CA		05/13/2024	3.875	585,989	0	1,994	0	0	0	1,090,000	03/28/2024
7154277		SEAL BEACH	CA		05/13/2024	3.875	908,396	0	4,764	0	0	0	1,675,000	04/04/2024
7154279		LOS ANGELES	CA		05/13/2024	3.500	889,429	0	5,543	0	0	0	1,531,200	01/22/2025
7154280		SEVIERVILLE	TN		05/13/2024	3.250	646,871	0	4,148	0	0	0	1,650,000	04/02/2024
7154281		BROOKLYN	NY		05/13/2024	3.750	1,329,057	0	2,701	0	0	0	2,274,000	01/23/2025
7154282		BENICIA	CA		05/13/2024	4.500	751,952	0	3,262	0	0	0	1,142,700	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154285		LITTLETON	NC		05/13/2024	4.625	1,044,475	0	4,445	0	0	0	1,498,700	01/22/2025
7154286		SAN DIEGO	CA		05/13/2024	3.250	578,513	0	1,205	0	0	0	1,069,200	01/22/2025
7154287		GATLINBURG	TN		05/13/2024	4.375	934,384	0	4,400	0	0	0	1,700,000	04/03/2024
7154288		FOREST HILLS	NY		05/13/2024	4.125	1,099,705	0	5,440	0	0	0	1,725,000	03/27/2024
7154289		LONG BRANCH	NJ		05/13/2024	4.000	1,048,466	0	3,814	0	0	0	1,538,000	01/23/2025
7154290		BOSTON	MA		05/13/2024	4.500	1,058,992	0	4,384	0	0	0	1,850,000	03/27/2024
7154291		SANTA MONICA	CA		05/13/2024	3.750	714,736	0	4,143	0	0	0	1,110,000	01/22/2025
7154292		CUMMING	GA		05/13/2024	3.875	670,049	0	4,748	0	0	0	779,000	01/23/2025
7154293		SAN DIEGO	CA		05/13/2024	4.500	532,973	0	1,881	0	0	0	1,425,400	01/22/2025
7154294		APOLLO BEACH	FL		05/13/2024	4.250	571,990	0	879	0	0	0	905,500	01/22/2025
7154295		DESTIN	FL		05/13/2024	4.375	744,565	0	2,242	0	0	0	1,180,600	01/22/2025
7154296		BOSTON	MA		05/13/2024	3.875	1,229,020	0	6,908	0	0	0	1,950,000	03/27/2024
7154297		ORANGE	CA		05/13/2024	3.500	546,651	0	2,061	0	0	0	1,621,500	01/22/2025
7154298		SOUTH SAN FRANCISCO	CA		05/13/2024	3.500	786,336	0	2,952	0	0	0	1,750,000	04/01/2024
7154299		SUNOL	CA		05/13/2024	4.000	653,507	0	2,991	0	0	0	1,361,200	01/22/2025
7154300		CLEARWATER	FL		05/13/2024	4.500	597,444	0	2,601	0	0	0	907,500	01/22/2025
7154301		FT LAUDERDALE	FL		05/13/2024	3.875	1,028,261	0	4,927	0	0	0	2,100,000	03/28/2024
7154303		VALLEJO	CA		05/13/2024	4.500	244,559	0	673	0	0	0	645,100	01/22/2025
7154304		LOS ANGELES	CA		05/13/2024	4.375	887,655	0	2,531	0	0	0	1,490,000	03/28/2024
7154305		LONG BEACH TOWNSHIP	NJ		05/13/2024	4.625	960,588	0	3,734	0	0	0	1,881,000	01/23/2025
7154306		GATLINBURG	TN		05/13/2024	4.375	655,894	0	3,065	0	0	0	1,121,900	03/29/2024
7154307		MIAMI BEACH	FL		05/13/2024	3.875	658,190	0	3,385	0	0	0	2,311,800	01/22/2025
7154308		MIAMI BEACH	FL		05/13/2024	3.875	539,967	0	2,777	0	0	0	1,090,000	03/26/2024
7154309		PALM SPRINGS	CA		05/13/2024	3.875	699,969	0	2,471	0	0	0	1,150,000	03/26/2024
7154311		SANTA ROSA BEACH	FL		05/13/2024	3.250	971,118	0	6,320	0	0	0	1,621,900	01/22/2025
7154312		PORT SAINT JOE	FL		05/13/2024	3.250	659,535	0	4,383	0	0	0	1,000,000	04/01/2024
7154313		CAPITOLA	CA		05/13/2024	4.125	750,364	0	4,147	0	0	0	1,325,000	03/26/2024
7154314		LAKE FOREST	CA		05/13/2024	4.250	608,120	0	1,724	0	0	0	1,497,300	01/22/2025
7154315		ANTIOCH	CA		05/13/2024	3.875	323,296	0	1,070	0	0	0	589,000	03/27/2024
7154316		ANTIOCH	CA		05/13/2024	3.875	282,424	0	961	0	0	0	500,000	03/28/2024
7154319		KAMUELA	HI		05/13/2024	4.375	1,019,882	0	6,085	0	0	0	3,220,000	03/27/2024
7154320		GATLINBURG	TN		05/13/2024	4.500	609,178	0	1,788	0	0	0	912,200	01/22/2025
7154322		LOS ANGELES	CA		05/13/2024	4.375	891,003	0	1,120	0	0	0	1,310,000	03/28/2024
7154323		DENVER	CO		05/13/2024	4.875	772,482	0	2,948	0	0	0	1,025,000	03/26/2024
7154324		LAS VEGAS	NV		05/13/2024	4.750	152,059	0	548	0	0	0	306,800	01/22/2025
7154325		TONEY	AL		05/13/2024	4.250	213,300	0	374	0	0	0	337,400	01/22/2025
7154326		PASADENA	CA		05/13/2024	4.375	616,990	0	1,642	0	0	0	1,425,900	01/22/2025
7154327		TRUCKEE	CA		05/13/2024	4.750	880,298	0	3,519	0	0	0	1,476,400	01/22/2025
7154328		LOS ANGELES	CA		05/13/2024	4.875	1,130,629	0	2,488	0	0	0	2,900,000	03/28/2024
7154329		SOUTH SAN FRANCISCO	CA		05/13/2024	5.000	708,720	0	(1,840)	0	0	0	1,350,000	04/01/2024
7154330		BIG SKY	MT		05/13/2024	4.375	1,221,832	0	5,701	0	0	0	1,850,000	04/18/2024
7154331		PHOENIX	AZ		05/13/2024	4.875	236,542	0	975	0	0	0	453,000	03/29/2024
7154332		MONROE	NY		05/13/2024	5.000	606,232	0	544	0	0	0	1,057,400	01/22/2025
7154333		EDGARTOWN	MA		05/13/2024	4.125	528,429	0	1,740	0	0	0	1,068,900	01/22/2025
7154334		SEA ISLE CITY	NJ		05/13/2024	4.250	698,644	0	4,105	0	0	0	1,400,000	03/26/2024
7154335		HERMOSA BEACH	CA		05/13/2024	4.875	760,958	0	2,822	0	0	0	1,394,200	01/22/2025
7154336		COLUMBIA	SC		05/13/2024	4.500	189,578	0	816	0	0	0	370,000	04/01/2024
7154337		JERSEY CITY	NJ		05/13/2024	3.990	302,722	0	1,571	0	0	0	474,900	01/22/2025
7154338		COOS BAY	OR		05/13/2024	3.625	266,966	0	849	0	0	0	502,000	01/22/2025
7154340		DENVER	CO		05/13/2024	3.875	994,594	0	5,113	0	0	0	1,853,000	01/22/2025
7154341		FOLLY BEACH	SC		05/13/2024	4.125	700,645	0	3,581	0	0	0	1,110,000	03/26/2024
7154342		ANNA MARIA	FL		05/13/2024	3.375	898,064	0	5,699	0	0	0	3,225,000	03/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154343		KEY COLONY BEACH	FL		05/13/2024	3.125	558,435	0	2,629	0	0	0	1,450,000	03/27/2024
7154344		MIAMI BEACH	FL		05/13/2024	3.875	714,488	0	3,661	0	0	0	2,477,200	
7154345		KEY WEST	FL		05/13/2024	3.375	638,323	0	2,727	0	0	0	1,268,400	01/22/2025
7154346		GATLINBURG	TN		05/13/2024	3.990	707,430	0	3,800	0	0	0	1,200,000	04/03/2024
7154347		DESTIN	FL		05/13/2024	3.750	600,745	0	896	0	0	0	1,078,200	01/22/2025
7154348		PALM CITY	FL		05/13/2024	3.500	842,060	0	3,315	0	0	0	1,545,000	01/23/2025
7154349		BRIDGEHAMPTON	NY		05/13/2024	3.625	856,730	0	3,277	0	0	0	2,300,000	03/26/2024
7154351		SANTA ROSA BEACH	FL		05/13/2024	3.375	812,109	0	3,487	0	0	0	1,578,700	01/22/2025
7154352		FOUNTAIN HILLS	AZ		05/13/2024	3.500	479,206	0	1,799	0	0	0	1,128,000	04/01/2024
7154353		FORT LAUDERDALE	FL		05/13/2024	4.750	1,175,080	0	4,679	0	0	0	1,500,000	03/28/2024
7154354		STONE HARBOR	NJ		05/13/2024	4.625	1,095,212	0	4,505	0	0	0	2,000,000	03/27/2024
7154355		PIGEON FORGE	TN		05/13/2024	4.875	1,003,847	0	3,883	0	0	0	1,325,000	03/28/2024
7154356		SEVIERVILLE	TN		05/13/2024	4.875	797,528	0	2,943	0	0	0	1,200,000	03/28/2024
7154357		NEWPORT	RI		05/13/2024	4.875	1,117,092	0	2,626	0	0	0	1,760,000	03/26/2024
7154358		EAGLE POINT	OR		05/13/2024	5.000	242,109	0	555	0	0	0	327,000	01/22/2025
7154359		TENAFLY	NJ		05/13/2024	4.625	439,305	0	1,153	0	0	0	579,000	03/29/2024
7154360		PERTH AMBOY	NJ		05/13/2024	4.875	309,088	0	1,154	0	0	0	658,200	01/22/2025
7154361		LIVERMORE	CA		05/13/2024	3.625	363,190	0	1,316	0	0	0	1,200,000	04/01/2024
7154362		COLUMBIA FALLS	MT		05/13/2024	4.500	475,635	0	1,276	0	0	0	845,100	04/05/2024
7154363		KRUM	TX		05/13/2024	4.750	547,062	0	2,191	0	0	0	900,000	04/08/2024
7154365		LODI	NJ		05/13/2024	5.000	370,396	0	264	0	0	0	562,000	03/30/2024
7154366		BROOKLYN	NY		05/13/2024	5.000	1,220,215	0	4,901	0	0	0	2,000,000	03/26/2024
7154367		NASHVILLE	TN		05/13/2024	4.875	653,992	0	1,635	0	0	0	1,100,000	03/27/2024
7154368		NASHVILLE	TN		05/13/2024	4.875	651,621	0	1,618	0	0	0	1,100,000	03/27/2024
7154369		ANTIOCH	CA		05/13/2024	4.500	407,046	0	1,722	0	0	0	680,200	01/22/2025
7154370		SAN JUAN CAPISTRANO	CA		05/13/2024	4.750	1,019,876	0	2,569	0	0	0	1,809,300	01/22/2025
7154371		INLET BEACH	FL		05/13/2024	3.500	596,953	0	1,317	0	0	0	1,052,100	01/22/2025
7154373		PARADISE VALLEY	AZ		05/13/2024	4.000	840,875	0	4,028	0	0	0	2,410,700	01/22/2025
7154375		SAN FRANCISCO	CA		05/13/2024	4.500	608,864	0	2,497	0	0	0	1,390,700	01/22/2025
7154376		WATSONVILLE	CA		05/13/2024	4.250	641,785	0	2,951	0	0	0	1,229,000	03/29/2024
7154378		NEWPORT BEACH	CA		05/13/2024	4.250	704,525	0	3,293	0	0	0	2,352,400	01/22/2025
7154379		OAKLAND	CA		05/13/2024	4.000	582,369	0	2,911	0	0	0	995,000	03/29/2024
7154380		BOSTON	MA		05/13/2024	4.875	589,485	0	1,284	0	0	0	1,000,000	04/03/2024
7154381		FREMONT	CA		05/13/2024	4.250	946,578	0	2,622	0	0	0	1,998,000	04/01/2024
7154382		TRACY	CA		05/13/2024	5.000	657,724	0	2,243	0	0	0	1,500,000	04/01/2024
7154383		BROOKLYN	NY		05/13/2024	5.000	775,261	0	771	0	0	0	1,175,000	04/01/2024
7154384		SAN FRANCISCO	CA		05/13/2024	4.375	670,866	0	3,791	0	0	0	1,299,000	03/29/2024
7154385		CUDJOE KEY	FL		05/13/2024	4.125	873,899	0	4,318	0	0	0	1,400,000	04/02/2024
7154388		DELRAY BEACH	FL		05/13/2024	4.625	829,313	0	3,337	0	0	0	1,590,000	01/22/2025
7154389		MOUNTLAKE TERRACE	WA		05/13/2024	3.500	194,186	0	1,185	0	0	0	600,000	04/01/2024
7154390		LOS ANGELES	CA		05/13/2024	3.375	297,334	0	1,168	0	0	0	2,210,000	03/28/2024
7154391		CELEBRATION	FL		05/13/2024	5.000	462,414	0	467	0	0	0	1,471,900	01/22/2025
7154392		KISSIMMEE	FL		05/13/2024	4.750	150,049	0	287	0	0	0	276,100	01/22/2025
7154393		RYE	NY		05/13/2024	3.875	429,396	0	1,898	0	0	0	1,345,000	01/23/2025
7154394		ASBURY PARK	NJ		05/13/2024	4.750	765,338	0	1,716	0	0	0	1,543,300	01/22/2025
7154395		SANTA ANA	CA		05/13/2024	4.275	536,781	0	1,578	0	0	0	983,200	01/22/2025
7154396		NORCROSS	GA		05/13/2024	5.000	259,456	0	900	0	0	0	520,800	01/22/2025
7154398		TUCSON	AZ		05/13/2024	4.875	212,435	0	502	0	0	0	347,900	01/22/2025
7154399		NORCROSS	GA		05/13/2024	4.875	337,566	0	786	0	0	0	524,500	01/22/2025
7154401		POMONA	CA		05/13/2024	3.990	221,453	0	1,264	0	0	0	793,100	01/22/2025
7154403		BELTSVILLE	MD		05/13/2024	4.125	125,254	0	704	0	0	0	338,000	01/22/2025
7154404		FORT PIERCE	FL		05/13/2024	4.250	308,073	0	1,645	0	0	0	1,350,100	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154405		MONROE	NY		05/13/2024	4.625	222,385	0	273	0	0	0	360,000	03/27/2024
7154406		ANN ARBOR	MI		05/13/2024	3.990	247,125	0	491	0	0	0	560,000	03/27/2024
7154407		LAS VEGAS	NV		05/13/2024	4.125	75,136	0	3,179	0	0	0	513,900	01/22/2025
7154409		ENCINO	CA		05/13/2024	4.375	386,142	0	2,112	0	0	0	1,228,500	01/22/2025
7154410		YORKTOWN HEIGHTS	NY		05/13/2024	4.875	208,234	0	586	0	0	0	475,000	03/26/2024
7154411		BUENA PARK	CA		05/13/2024	4.375	309,773	0	986	0	0	0	837,400	01/22/2025
7154412		FOUNTAIN HILLS	AZ		05/13/2024	3.990	253,618	0	983	0	0	0	798,000	01/23/2025
7154413		JERSEY CITY	NJ		05/13/2024	4.375	340,857	0	1,064	0	0	0	640,000	03/29/2024
7154414		SCOTTSDALE	AZ		05/13/2024	3.990	217,526	0	917	0	0	0	676,000	01/22/2025
7154416		POMPANO BEACH	FL		05/13/2024	4.125	327,387	0	1,102	0	0	0	1,373,000	01/23/2025
7154417		POMPANO BEACH	FL		05/13/2024	4.125	327,976	0	1,128	0	0	0	1,057,500	01/22/2025
7154418		ROSCOE	IL		05/13/2024	3.990	193,274	0	1,121	0	0	0	365,000	03/29/2024
7154419		CHULA VISTA	CA		05/13/2024	3.990	270,250	0	1,601	0	0	0	789,900	01/22/2025
7154420		WEST HILLS	CA		05/13/2024	3.750	321,599	0	1,216	0	0	0	1,305,100	01/22/2025
7154421		DENVER	CO		05/13/2024	3.990	207,600	0	753	0	0	0	791,800	01/22/2025
7154422		DULUTH	GA		05/13/2024	4.625	130,465	0	872	0	0	0	345,400	01/22/2025
7154423		LOS ANGELES	CA		05/13/2024	3.990	312,179	0	1,792	0	0	0	1,769,300	01/22/2025
7154426		HOLLY SPRINGS	NC		05/13/2024	4.250	246,242	0	835	0	0	0	686,000	01/22/2025
7154427		CUMMING	GA		05/13/2024	4.000	169,909	0	611	0	0	0	532,800	01/22/2025
7154429		MONSEY	NY		05/13/2024	4.625	512,475	0	1,449	0	0	0	1,020,000	03/29/2024
7154430		AURORA	CO		05/13/2024	3.625	138,342	0	844	0	0	0	449,000	01/22/2025
7154433		FLOWER MOUND	TX		05/13/2024	3.500	168,492	0	1,169	0	0	0	496,200	01/22/2025
7154434		CONSHOHOCKEN	PA		05/13/2024	4.490	134,416	0	457	0	0	0	310,000	03/29/2024
7154435		GARLAND	TX		05/13/2024	4.125	89,005	0	317	0	0	0	216,600	01/22/2025
7154436		GARLAND	TX		05/13/2024	3.500	104,570	0	380	0	0	0	384,200	01/22/2025
7154437		ANAHEIM	CA		05/13/2024	4.125	358,902	0	2,040	0	0	0	953,600	01/22/2025
7154438		PALMDALE	CA		05/13/2024	4.875	151,856	0	379	0	0	0	491,600	01/22/2025
7154439		SAN PEDRO	CA		05/13/2024	3.990	467,578	0	1,723	0	0	0	1,299,999	03/29/2024
7154440		DIAMOND BAR	CA		05/13/2024	3.500	147,905	0	956	0	0	0	585,300	01/22/2025
7154441		VISTA	CA		05/13/2024	4.375	285,347	0	869	0	0	0	885,000	03/28/2024
7154442		CARROLLTON	TX		05/13/2024	3.500	92,940	0	368	0	0	0	339,500	01/22/2025
7154444		ELIZABETH	NJ		05/13/2024	3.875	210,745	0	1,642	0	0	0	800,000	03/29/2024
7154445		PIGEON FORGE	TN		05/13/2024	4.625	1,046,252	0	2,711	0	0	0	1,600,000	03/29/2024
7154447		BOSTON	MA		05/13/2024	3.625	1,040,339	0	5,864	0	0	0	2,200,000	03/27/2024
7154448		REDONDO BEACH	CA		05/13/2024	3.750	931,337	0	5,153	0	0	0	1,950,000	03/29/2024
7154449		EVERETT	WA		05/13/2024	4.875	634,776	0	1,423	0	0	0	1,190,000	03/29/2024
7154450		MIAMI	FL		05/13/2024	4.875	647,813	0	1,452	0	0	0	1,233,100	01/22/2025
7154451		SAN LUIS OBISPO	CA		05/13/2024	4.750	526,216	0	629	0	0	0	919,500	01/22/2025
7154452		MADISON	TN		05/13/2024	4.375	548,526	0	2,519	0	0	0	925,000	01/22/2025
7154453		DELRAY BEACH	FL		05/13/2024	4.875	445,711	0	1,860	0	0	0	1,130,500	01/22/2025
7154454		CAMARILLO	CA		05/13/2024	4.500	622,612	0	1,591	0	0	0	1,350,000	03/29/2024
7154455		WASHINGTON	DC		05/13/2024	4.375	984,684	0	4,518	0	0	0	1,799,900	01/22/2025
7154457		BOCA RATON	FL		03/20/2024	8.059	453,224	0	(137)	0	0	0	641,574	02/06/2025
7154458		BOCA RATON	FL		03/20/2024	8.059	513,923	0	(155)	0	0	0	674,710	02/06/2025
7154532		WILLIAMSBURG	VA		03/26/2024	3.875	363,006	0	236	0	0	0	694,600	01/22/2025
7154534		JOLIET	IL		03/26/2024	4.000	85,668	0	219	0	0	0	185,000	01/23/2025
7154535		CONYERS	GA		03/26/2024	2.125	233,931	0	518	0	0	0	628,300	01/22/2025
7154536		MURPHY	TX		03/26/2024	4.625	212,417	0	32	0	0	0	689,900	01/22/2025
7154537		TERRY	MS		03/26/2024	4.875	142,301	0	109	0	0	0	305,900	01/22/2025
7154538		CHARLOTTE HALL	MD		03/26/2024	3.125	325,859	0	595	0	0	0	524,000	01/23/2025
7154539		MILWAUKEE	WI		03/26/2024	3.000	55,985	0	189	0	0	0	125,000	
7154541		STONE MOUNTAIN	GA		03/26/2024	2.750	136,858	0	540	0	0	0	353,900	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154542		FULLERTON	CA		03/26/2024	2.750	337,528	0	86,942	0	0	0	535,000	09/12/2025
7154543		DOWNEY	CA		03/26/2024	2.000	262,203	0	393	0	0	0	880,200	01/22/2025
7154544		N LAS VEGAS	NV		03/26/2024	4.928	127,899	0	55	0	0	0	327,600	01/22/2025
7154545		MIDDLE RIVER	MD		03/26/2024	4.050	186,559	0	389	0	0	0	308,300	01/22/2025
7154547		RIO RICO	AZ		03/26/2024	5.000	179,475	0	(11)	0	0	0	269,700	01/22/2025
7154549		OLIVEHURST	CA		03/26/2024	0.000	27,966	0	444	0	0	0	370,400	01/22/2025
7154550		VIRGINIA BEACH	VA		03/26/2024	2.000	182,317	0	1,794	0	0	0	328,400	01/22/2025
7154551		BROOKLYN	NY		03/26/2024	3.780	302,122	0	736	0	0	0	761,300	01/22/2025
7154552		WOODBRIDGE	NJ		03/26/2024	4.000	223,124	0	249	0	0	0	352,500	01/22/2025
7154553		SWANSEA	MA		03/26/2024	4.375	202,904	0	1,169	0	0	0	458,000	01/23/2025
7154554		SARASOTA	FL		03/26/2024	4.125	123,726	0	273	0	0	0	225,800	01/22/2025
7154555		SYRACUSE	NY		03/26/2024	5.750	123,424	0	(44)	0	0	0	203,400	01/22/2025
7154556		TALLAHASSEE	FL		03/26/2024	4.750	163,587	0	240	0	0	0	233,000	01/22/2025
7154557		MEMPHIS	TN		03/26/2024	3.500	89,142	0	261	0	0	0	208,000	01/22/2025
7154558		CHESAPEAKE	VA		03/26/2024	4.875	212,751	0	41	0	0	0	324,500	01/22/2025
7154559		BAKER	LA		03/26/2024	3.500	99,036	0	140	0	0	0	178,000	09/23/2024
7154561		NANTUCKET	MA		03/26/2024	4.750	350,597	0	1,832	0	0	0	2,271,000	01/23/2025
7154562		LUGOFF	SC		03/26/2024	3.000	117,635	0	218	0	0	0	277,900	01/22/2025
7154563		SANTA ROSA	CA		03/26/2024	3.990	554,287	0	1,920	0	0	0	1,034,700	01/22/2025
7154564		HASTINGS	MN		03/26/2024	2.750	159,212	0	624	0	0	0	323,400	01/22/2025
7154566		LAURELTON	NY		03/26/2024	0.000	132,000	0	(459)	0	0	0	665,000	06/28/2024
7154567		SPRINGFIELD	IL		03/26/2024	5.250	61,073	0	231	0	0	0	151,200	01/22/2025
7154568		ROCHESTER	NY		03/26/2024	6.500	65,410	0	161	0	0	0	161,900	01/22/2025
7154569		LUSBY	MD		03/26/2024	5.000	170,952	0	212	0	0	0	300,000	01/22/2025
7154570		HIALEAH	FL		03/26/2024	2.940	295,482	0	865	0	0	0	804,400	01/22/2025
7154571		ORCHARD LAKE	MI		03/26/2024	3.250	328,562	0	808	0	0	0	634,800	01/22/2025
7154572		BATON ROUGE	LA		03/26/2024	2.875	231,702	0	1,285	0	0	0	506,000	01/23/2025
7154574		YONKERS	NY		03/26/2024	5.375	486,805	0	322	0	0	0	837,000	01/23/2025
7154575		OAKLAND PARK	FL		03/26/2024	3.875	391,806	0	778	0	0	0	839,500	01/22/2025
7154577		REIDSVILLE	NC		03/26/2024	5.500	154,462	0	793	0	0	0	271,000	
7154578		LAS VEGAS	NV		03/26/2024	5.250	2,106,962	0	4,818	0	0	0	5,707,000	01/23/2025
7154579		PHILADELPHIA	PA		03/26/2024	5.250	239,633	0	275	0	0	0	509,000	01/23/2025
7154580		DECATUR	GA		03/26/2024	5.250	315,113	0	81	0	0	0	570,000	07/06/2025
7154581		FAIR OAKS	CA		03/26/2024	5.000	582,895	0	522	0	0	0	1,147,800	01/22/2025
7154582		MURRIETA	CA		03/26/2024	4.990	655,093	0	466	0	0	0	2,401,500	01/22/2025
7154583		RIVERSIDE	CA		03/26/2024	4.875	265,786	0	845	0	0	0	557,400	01/22/2025
7154584		PASADENA	TX		03/26/2024	4.375	42,422	0	272	0	0	0	119,800	01/22/2025
7154585		SAN CLEMENTE	CA		03/26/2024	4.990	1,321,959	0	1,059	0	0	0	2,648,800	01/22/2025
7154587		CHICAGO	IL		03/26/2024	4.750	262,753	0	297	0	0	0	508,800	
7154588		NEW ORLEANS	LA		03/26/2024	4.500	180,819	0	223	0	0	0	312,000	01/23/2025
7154589		HIGHLAND VILLAGE	TX		03/26/2024	2.750	88,461	0	909	0	0	0	641,300	01/22/2025
7154590		VAN NUYS	CA		03/26/2024	4.375	328,232	0	464	0	0	0	1,035,500	01/22/2025
7154591		GRANADA HILLS	CA		03/26/2024	2.250	31,097	0	727	0	0	0	551,900	
7154592		KALAMAZOO	MI		03/26/2024	2.750	34,912	0	422	0	0	0	195,400	01/22/2025
7154593		EUGENE	OR		03/26/2024	3.990	273,307	0	790	0	0	0	591,000	
7154594		PACIFIC PALISADES	CA		03/26/2024	4.375	1,703,279	0	2,354	0	0	0	3,189,000	01/23/2025
7154595		CHEHALIS	WA		03/26/2024	4.125	369,825	0	1,295	0	0	0	800,000	
7154596		MIAMI	FL		03/26/2024	3.990	213,766	0	962	0	0	0	972,000	01/23/2025
7154597		CHARLOTTE	NC		03/26/2024	4.000	125,593	0	447	0	0	0	318,000	01/23/2025
7154598		BROOKLYN	NY		03/26/2024	4.000	1,259,792	0	5,045	0	0	0	1,986,000	01/23/2025
7154599		RANCHO CUCAMONGA	CA		03/26/2024	2.875	110,300	0	1,515	0	0	0	375,100	01/22/2025
7154600		RALEIGH	NC		03/26/2024	3.875	164,558	0	299	0	0	0	441,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154601		ANDERSON	IN		03/26/2024	3.875	70,803	0	147	0	0	0	170,400	01/22/2025
7154602		EL PASO	TX		03/26/2024	3.000	102,324	0	1,249	0	0	0	266,000	01/22/2025
7154603		TEMPLETON	MA		03/26/2024	3.875	184,095	0	353	0	0	0	483,800	01/22/2025
7154604		AVONDALE	AZ		03/26/2024	2.990	176,709	0	2,160	0	0	0	439,700	01/22/2025
7154605		SAN PEDRO	CA		03/26/2024	3.625	294,251	0	586	0	0	0	1,050,000	
7154606		MARIETTA	GA		03/26/2024	3.125	125,730	0	558	0	0	0	465,000	01/23/2025
7154608		FRANKLIN	TN		03/26/2024	3.625	458,316	0	1,900	0	0	0	1,223,000	01/22/2025
7154609		KALAMAZOO	MI		03/26/2024	2.625	81,092	0	515	0	0	0	243,600	01/22/2025
7154610		ALPHARETTA	GA		03/26/2024	2.375	94,787	0	1,150	0	0	0	865,200	01/22/2025
7154611		NASHVILLE	TN		03/26/2024	2.375	455,695	0	5,955	0	0	0	2,767,500	01/22/2025
7154612		LOGANVILLE	GA		03/26/2024	3.750	192,068	0	811	0	0	0	410,800	01/22/2025
7154613		CLEAR LAKE	IA		03/26/2024	3.750	107,054	0	(633)	0	0	0	291,000	01/23/2025
7154616		SANTA MARIA	CA		03/26/2024	3.625	249,018	0	525	0	0	0	472,100	01/22/2025
7154617		FAIRFIELD	CT		03/26/2024	3.625	222,214	0	455	0	0	0	551,000	
7154618		MONROE	NY		03/26/2024	3.625	251,475	0	527	0	0	0	441,700	01/22/2025
7154619		CHESTNUT RIDGE	NY		03/26/2024	3.625	312,882	0	656	0	0	0	805,600	01/22/2025
7154620		AKRON	OH		03/26/2024	2.750	54,976	0	681	0	0	0	129,800	01/22/2025
7154621		ONTARIO	CA		11/15/2024	3.500	199,461	0	538	0	0	0	515,000	
7154622		KATY	TX		03/26/2024	2.250	219,952	0	3,162	0	0	0	870,900	01/22/2025
7154623		BAYVILLE	NJ		03/26/2024	3.625	211,157	0	548	0	0	0	427,800	01/22/2025
7154624		AUSTIN	TX		03/26/2024	3.625	226,359	0	969	0	0	0	405,800	01/22/2025
7154625		ORANGE	CA		03/26/2024	3.500	185,989	0	427	0	0	0	410,000	
7154626		MONSEY	NY		03/26/2024	3.625	404,075	0	871	0	0	0	1,053,200	01/22/2025
7154627		NAPLES	FL		03/26/2024	3.375	232,651	0	(75)	0	0	0	1,328,000	01/23/2025
7154628		NEW BOSTON	MI		03/26/2024	2.699	256,057	0	3,874	0	0	0	533,000	01/23/2025
7154629		TRUCKEE	CA		03/26/2024	2.375	255,614	0	4,471	0	0	0	1,010,500	01/22/2025
7154630		MODESTO	CA		03/26/2024	3.500	180,623	0	495	0	0	0	395,000	01/22/2025
7154631		LAKEWOOD	NJ		03/26/2024	3.500	403,454	0	743	0	0	0	1,114,000	01/23/2025
7154632		CRANFORD	NJ		03/26/2024	3.500	345,476	0	753	0	0	0	770,400	01/22/2025
7154633		JEFFERSONVILLE	IN		03/26/2024	3.500	216,224	0	422	0	0	0	405,000	01/22/2025
7154634		MILWAUKEE	WI		03/26/2024	3.500	142,907	0	638	0	0	0	230,000	
7154635		CATHEDRAL CITY	CA		03/26/2024	3.500	348,099	0	788	0	0	0	536,700	01/22/2025
7154636		SEATTLE	WA		03/26/2024	3.500	249,535	0	1,098	0	0	0	409,100	01/22/2025
7154637		PALM SPRINGS	CA		03/26/2024	3.375	110,345	0	494	0	0	0	452,000	01/22/2025
7154638		MILLSBORO	DE		03/26/2024	2.500	159,747	0	1,135	0	0	0	393,700	01/22/2025
7154639		SAN DIEGO	CA		03/26/2024	3.375	209,325	0	931	0	0	0	848,900	01/22/2025
7154640		LENOIR	NC		03/26/2024	3.375	80,878	0	432	0	0	0	239,300	01/22/2025
7154641		SEATTLE	WA		03/26/2024	2.250	288,538	0	2,125	0	0	0	558,200	01/22/2025
7154642		HENDERSON	NV		03/26/2024	3.375	151,541	0	67	0	0	0	431,500	01/22/2025
7154643		LUBBOCK	TX		03/26/2024	2.875	92,551	0	435	0	0	0	292,900	01/22/2025
7154644		CORAL SPRINGS	FL		03/26/2024	3.349	290,269	0	688	0	0	0	733,800	01/22/2025
7154645		RICHMOND	TX		03/26/2024	2.250	126,061	0	1,825	0	0	0	313,600	01/22/2025
7154646		POWDER SPRINGS	GA		03/26/2024	3.375	325,997	0	1,566	0	0	0	942,300	01/22/2025
7154648		FAIRFIELD	CA		03/26/2024	3.375	358,004	0	1,745	0	0	0	890,800	01/22/2025
7154649		MORRISTOWN	NJ		03/26/2024	3.375	124,696	0	592	0	0	0	275,000	
7154651		HALTOM CITY	TX		03/26/2024	3.375	107,480	0	505	0	0	0	266,200	01/22/2025
7154652		DALLAS	TX		03/26/2024	3.375	120,873	0	558	0	0	0	273,700	01/22/2025
7154653		RED BANK	NJ		03/26/2024	3.375	278,947	0	671	0	0	0	730,500	01/22/2025
7154654		JACKSON	GA		03/26/2024	3.250	90,306	0	196	0	0	0	263,300	01/22/2025
7154655		CHANDLER	AZ		03/26/2024	3.250	138,467	0	661	0	0	0	446,700	01/22/2025
7154656		THREE MILE BAY	NY		03/26/2024	2.250	190,657	0	2,710	0	0	0	271,700	01/22/2025
7154657		CORONA	CA		03/26/2024	3.375	261,365	0	683	0	0	0	552,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154658		ANDERSON	SC		03/26/2024	3.250	110,042	0	523	0	0	0	259,200	01/22/2025
7154659		AUSTIN	TX		03/26/2024	3.250	225,721	0	1,070	0	0	0	688,500	01/22/2025
7154660		GREENWICH	CT		03/26/2024	3.250	407,678	0	1,902	0	0	0	2,128,800	01/22/2025
7154661		PALM BAY	FL		03/26/2024	3.250	103,841	0	315	0	0	0	231,400	01/22/2025
7154662		PLANO	TX		03/26/2024	3.125	94,159	0	433	0	0	0	427,700	01/22/2025
7154663		LAGUNA NIGUEL	CA		03/26/2024	3.125	428,579	0	887	0	0	0	1,869,700	01/22/2025
7154664		MERRITT ISLAND	FL		03/26/2024	1.875	157,055	0	2,345	0	0	0	448,500	01/23/2025
7154665		OAKWOOD	GA		03/26/2024	3.375	157,359	0	325	0	0	0	322,800	01/22/2025
7154666		VISALIA	CA		03/26/2024	3.375	180,095	0	853	0	0	0	390,200	01/22/2025
7154667		OSTRANDER	OH		03/26/2024	2.625	228,630	0	1,309	0	0	0	760,000	01/23/2025
7154669		WEST SACRAMENTO	CA		03/26/2024	3.375	252,545	0	614	0	0	0	475,400	01/22/2025
7154670		SAN DIEGO	CA		03/26/2024	3.375	415,896	0	1,797	0	0	0	1,162,800	
7154671		CHARLESTON	SC		03/26/2024	3.000	131,222	0	995	0	0	0	696,000	01/23/2025
7154674		AVON	OH		03/26/2024	2.875	194,922	0	2,089	0	0	0	452,000	01/22/2025
7154675		FARMERS BRANCH	TX		03/26/2024	1.875	215,378	0	3,548	0	0	0	724,400	01/22/2025
7154676		FRESNO	CA		03/26/2024	3.250	159,335	0	763	0	0	0	345,000	01/22/2025
7154677		NEWTOWN SQUARE	PA		03/26/2024	3.250	396,912	0	1,891	0	0	0	964,100	01/22/2025
7154678		PHOENIX	AZ		03/26/2024	3.125	586,544	0	2,875	0	0	0	1,622,800	01/22/2025
7154679		HOLLYWOOD	FL		03/26/2024	3.199	164,995	0	1,147	0	0	0	412,200	01/23/2025
7154680		SILVER SPRING	MD		03/26/2024	1.875	216,679	0	1,685	0	0	0	530,500	01/22/2025
7154681		SAN JOSE	CA		03/26/2024	3.000	501,241	0	2,522	0	0	0	1,630,300	01/22/2025
7154682		MARGATE	FL		03/26/2024	3.250	255,257	0	1,148	0	0	0	586,900	01/22/2025
7154683		KEEGO HARBOR	MI		03/26/2024	3.250	340,338	0	1,680	0	0	0	691,900	01/22/2025
7154684		LANSDOWNE	PA		03/26/2024	3.250	103,881	0	247	0	0	0	207,400	01/22/2025
7154685		TAOS	NM		03/26/2024	3.250	244,805	0	1,200	0	0	0	604,600	
7154686		LITHONIA	GA		03/26/2024	3.250	73,244	0	391	0	0	0	166,600	01/22/2025
7154687		CHANDLER	AZ		03/26/2024	3.250	292,738	0	1,683	0	0	0	565,500	01/22/2025
7154689		SAN DIEGO	CA		03/26/2024	3.250	345,409	0	886	0	0	0	608,400	01/22/2025
7154691		ELLIJAY	GA		03/26/2024	3.250	214,834	0	1,031	0	0	0	431,300	01/22/2025
7154692		BURLINGTON	NJ		03/26/2024	3.125	114,712	0	298	0	0	0	324,800	01/22/2025
7154693		MESQUITE	NV		03/26/2024	3.125	103,069	0	272	0	0	0	265,000	
7154694		SAN DIEGO	CA		03/26/2024	3.000	248,552	0	686	0	0	0	454,400	01/22/2025
7154696		FREMONT	CA		03/26/2024	2.375	358,870	0	3,594	0	0	0	1,576,700	01/22/2025
7154697		ARVADA	CO		03/26/2024	3.000	242,756	0	361	0	0	0	569,900	01/22/2025
7154698		DALLAS	TX		03/26/2024	3.125	171,473	0	889	0	0	0	312,600	01/22/2025
7154699		LONG BEACH	CA		03/26/2024	2.718	325,114	0	3,066	0	0	0	700,000	
7154700		CELINA	OH		03/26/2024	3.125	136,902	0	710	0	0	0	346,800	
7154701		LEANDER	TX		03/26/2024	3.125	192,889	0	977	0	0	0	375,200	01/22/2025
7154702		LANESVILLE	IN		03/26/2024	3.125	240,123	0	4	0	0	0	515,300	01/22/2025
7154703		WOODSTOCK	GA		03/26/2024	3.125	255,814	0	1,296	0	0	0	489,400	01/22/2025
7154704		BIRMINGHAM	AL		03/26/2024	3.125	268,751	0	360	0	0	0	618,100	01/22/2025
7154705		HENDERSONVILLE	TN		03/26/2024	3.125	281,067	0	1,424	0	0	0	519,800	01/22/2025
7154706		LAKEWOOD	NJ		03/26/2024	3.125	87,216	0	273	0	0	0	221,500	01/22/2025
7154707		LEDGEWOOD	NJ		03/26/2024	3.125	228,119	0	1,151	0	0	0	560,100	01/22/2025
7154708		HOLLISTER	CA		03/26/2024	3.125	371,505	0	990	0	0	0	688,500	01/22/2025
7154709		EAST BRUNSWICK	NJ		03/26/2024	3.125	174,649	0	871	0	0	0	410,500	01/22/2025
7154710		AVOCA	IA		03/26/2024	3.125	197,590	0	522	0	0	0	328,700	01/22/2025
7154711		DENVER	CO		03/26/2024	2.500	210,546	0	2,112	0	0	0	596,200	01/22/2025
7154712		FEDERAL WAY	WA		03/26/2024	3.000	160,871	0	124	0	0	0	439,400	01/22/2025
7154714		TOOELE	UT		03/26/2024	3.000	187,705	0	510	0	0	0	465,700	01/22/2025
7154715		CHARLESTON	SC		03/26/2024	3.000	417,190	0	2,106	0	0	0	1,548,000	01/23/2025
7154716		MIAMI	FL		03/26/2024	2.999	81,747	0	262	0	0	0	441,400	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154717		MISSOURI CITY	TX		03/26/2024	3.000	155,395	0	1,034	0	0	0	349,900	01/22/2025
7154718		SANTA CLARA	CA		03/26/2024	2.990	364,553	0	1,888	0	0	0	2,210,300	01/22/2025
7154719		BLYTHEWOOD	SC		03/26/2024	3.000	214,129	0	1,120	0	0	0	406,800	01/22/2025
7154720		ROLLA	MO		03/26/2024	3.000	194,360	0	1,103	0	0	0	455,400	
7154721		CHICAGO	IL		03/26/2024	3.000	627,640	0	3,259	0	0	0	864,400	01/22/2025
7154722		WOODRUFF	SC		03/26/2024	3.000	159,488	0	825	0	0	0	276,000	01/23/2025
7154723		NORFOLK	VA		03/26/2024	3.000	178,690	0	963	0	0	0	363,300	01/22/2025
7154725		BILLINGS	MT		03/26/2024	3.000	235,302	0	646	0	0	0	496,500	01/22/2025
7154726		NAPA	CA		03/26/2024	2.875	247,525	0	1,342	0	0	0	2,364,000	01/23/2025
7154729		SANTA TERESA	NM		03/26/2024	2.990	59,901	0	489	0	0	0	125,900	01/22/2025
7154730		PLAINFIELD	IN		03/26/2024	2.375	162,972	0	1,647	0	0	0	385,100	01/22/2025
7154731		BEND	OR		03/26/2024	2.990	211,734	0	611	0	0	0	551,900	01/22/2025
7154732		RENTON	WA		03/26/2024	2.990	209,163	0	596	0	0	0	688,300	01/22/2025
7154733		SAINT PETERS	MO		03/26/2024	2.999	134,816	0	757	0	0	0	372,600	01/22/2025
7154734		TAMARAC	FL		03/26/2024	2.990	186,183	0	1,022	0	0	0	427,200	01/22/2025
7154735		TALLAHASSEE	FL		03/26/2024	2.990	119,756	0	681	0	0	0	276,800	01/22/2025
7154737		METHUEN	MA		03/26/2024	2.875	200,503	0	602	0	0	0	501,400	01/22/2025
7154738		SAN JOSE	CA		03/26/2024	2.683	263,964	0	813	0	0	0	2,119,900	01/22/2025
7154739		PEARL CITY	HI		03/26/2024	2.875	144,001	0	329	0	0	0	404,500	01/22/2025
7154740		PALMDALE	CA		03/26/2024	2.999	303,868	0	1,724	0	0	0	570,400	01/22/2025
7154742		CLINTON	MA		03/26/2024	2.625	168,299	0	659	0	0	0	530,300	01/22/2025
7154743		CORPUS CHRISTI	TX		03/26/2024	2.990	209,342	0	819	0	0	0	455,000	01/23/2025
7154744		BEAUMONT	CA		03/26/2024	2.740	162,106	0	920	0	0	0	493,900	01/22/2025
7154745		MARICOPA	AZ		03/26/2024	2.799	160,662	0	910	0	0	0	431,900	01/22/2025
7154746		PRATT	KS		03/26/2024	2.990	170,122	0	940	0	0	0	305,400	01/22/2025
7154747		HOUSTON	TX		03/26/2024	2.990	113,542	0	623	0	0	0	243,700	01/22/2025
7154748		EUSTIS	FL		03/26/2024	2.750	384,837	0	1,153	0	0	0	2,134,000	01/23/2025
7154749		FRESNO	CA		03/26/2024	2.999	215,978	0	653	0	0	0	475,000	01/22/2025
7154750		COMMERCE	CA		03/26/2024	2.990	317,668	0	928	0	0	0	658,800	01/22/2025
7154751		CLEARWATER	FL		03/26/2024	2.990	252,138	0	747	0	0	0	510,600	01/22/2025
7154752		PACOIMA	CA		03/26/2024	2.875	272,653	0	837	0	0	0	712,600	01/22/2025
7154753		AUSTIN	TX		03/26/2024	2.660	340,379	0	1,926	0	0	0	2,057,000	01/23/2025
7154754		SAN ANTONIO	TX		03/26/2024	2.990	185,937	0	545	0	0	0	411,000	01/23/2025
7154755		MARLBOROUGH	MA		03/26/2024	2.875	123,141	0	373	0	0	0	462,000	
7154756		CARY	NC		03/26/2024	2.875	197,530	0	595	0	0	0	497,700	01/22/2025
7154758		BELLFLOWER	CA		03/26/2024	2.875	321,838	0	960	0	0	0	1,442,700	
7154759		STORM LAKE	IA		03/26/2024	2.875	259,106	0	822	0	0	0	579,100	01/22/2025
7154760		LAS VEGAS	NV		03/26/2024	2.875	340,353	0	1,079	0	0	0	633,400	01/22/2025
7154761		FORT LEE	NJ		03/26/2024	2.750	196,051	0	596	0	0	0	652,100	01/22/2025
7154762		CLEVELAND	OH		03/26/2024	2.750	72,298	0	406	0	0	0	307,800	01/22/2025
7154763		LEEDS	UT		03/26/2024	2.875	340,760	0	989	0	0	0	698,300	01/22/2025
7154764		FONTANA	CA		03/26/2024	2.875	360,063	0	80,770	0	0	0	499,000	11/06/2025
7154765		ST. LOUIS	MO		03/26/2024	2.875	296,305	0	1,518	0	0	0	742,400	01/22/2025
7154766		JEFFERSON	GA		03/26/2024	2.875	261,481	0	1,421	0	0	0	587,300	01/22/2025
7154767		DANBURY	CT		03/26/2024	2.875	299,206	0	1,686	0	0	0	640,000	
7154768		NORTH MIAMI	FL		03/26/2024	2.750	147,280	0	869	0	0	0	406,600	01/22/2025
7154769		VERO BEACH	FL		03/26/2024	2.875	137,050	0	772	0	0	0	265,000	
7154770		PITTSFORD	NY		03/26/2024	2.875	180,187	0	646	0	0	0	347,300	01/22/2025
7154771		FARMINGDALE	NY		03/26/2024	2.875	274,006	0	837	0	0	0	609,500	01/22/2025
7154772		BEND	OR		03/26/2024	2.800	243,325	0	1,366	0	0	0	639,000	01/22/2025
7154773		PITTSBURGH	PA		03/26/2024	2.700	174,937	0	1,014	0	0	0	469,500	01/22/2025
7154774		GRAHAM	WA		03/26/2024	2.875	417,639	0	4,193	0	0	0	570,000	12/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154775		JACKSON HEIGHTS	NY		03/26/2024	2.750	176,958	0	1,042	0	0	0	322,100	
7154777		LA CANADA FLINTRIDGE	CA		03/26/2024	2.750	752,068	0	12,750	0	0	0	1,897,600	01/22/2025
7154778		GLENDALE	CA		03/26/2024	2.500	235,073	0	1,063	0	0	0	1,407,000	01/23/2025
7154779		GOLD CANYON	AZ		03/26/2024	2.625	161,413	0	979	0	0	0	434,200	01/22/2025
7154780		MAPLE HEIGHTS	OH		03/26/2024	2.750	44,621	0	139	0	0	0	124,600	01/22/2025
7154781		MANSFIELD	TX		03/26/2024	2.750	143,426	0	821	0	0	0	356,500	01/22/2025
7154782		JACKSONVILLE BEACH	FL		03/26/2024	2.750	182,802	0	1,040	0	0	0	576,700	
7154783		BEAUMONT	CA		03/26/2024	2.625	162,414	0	986	0	0	0	531,300	01/22/2025
7154784		LOS ALTOS	CA		03/26/2024	2.625	1,100,006	0	3,526	0	0	0	3,949,000	01/23/2025
7154785		MIAMI	FL		03/26/2024	2.625	248,646	0	715	0	0	0	750,900	01/22/2025
7154786		CLINTON	MS		03/26/2024	2.500	130,965	0	789	0	0	0	556,700	01/22/2025
7154787		KANNAPOLIS	NC		03/26/2024	2.750	185,300	0	692	0	0	0	336,700	
7154788		BROWNSVILLE	TX		03/26/2024	2.750	157,549	0	928	0	0	0	305,900	
7154789		CHICAGO	IL		03/26/2024	2.750	118,754	0	682	0	0	0	242,400	01/22/2025
7154790		MURRIETA	CA		03/26/2024	2.750	260,115	0	1,695	0	0	0	589,400	01/22/2025
7154791		BRENTWOOD	CA		03/26/2024	2.625	347,582	0	1,144	0	0	0	918,400	01/22/2025
7154792		CARY	NC		03/26/2024	2.625	299,313	0	1,798	0	0	0	717,400	01/22/2025
7154793		TAMPA	FL		03/26/2024	2.500	156,340	0	984	0	0	0	442,800	01/22/2025
7154794		CHICAGO	IL		03/26/2024	2.625	247,338	0	807	0	0	0	527,100	01/22/2025
7154795		GENOA CITY	WI		03/26/2024	2.625	143,596	0	464	0	0	0	431,500	01/22/2025
7154796		CHARLOTTE	NC		03/26/2024	2.625	341,986	0	786	0	0	0	471,600	01/22/2025
7154797		SAN ANTONIO	TX		03/26/2024	2.625	170,532	0	1,109	0	0	0	340,500	01/22/2025
7154798		EAST PEORIA	IL		03/26/2024	2.500	268,331	0	1,695	0	0	0	449,900	01/22/2025
7154799		WHEAT RIDGE	CO		03/26/2024	2.375	249,204	0	523	0	0	0	686,800	01/22/2025
7154800		ORLANDO	FL		03/26/2024	2.250	363,386	0	1,762	0	0	0	1,032,800	01/22/2025
7154801		FERNDALE	MI		03/25/2024	7.500	135,933	0	(35)	0	0	0	194,021	02/06/2025
7154802		THE BRONX	NY		03/25/2024	8.250	929,531	0	(387)	0	0	0	1,135,000	01/23/2025
7154803		THE BRONX	NY		03/25/2024	8.250	929,531	0	(387)	0	0	0	1,135,000	01/23/2025
7154804		BOSTON	MA		03/25/2024	7.500	686,236	0	(150)	0	0	0	958,160	02/06/2025
7154805		HALLANDALE BEACH	FL		03/25/2024	7.720	746,642	0	(257)	0	0	0	1,053,000	02/28/2025
7154806		BARNEGAT TOWNSHIP	NJ		03/25/2024	7.823	265,188	0	(80)	0	0	0	375,000	02/06/2025
7154807		ST. LOUIS	MO		03/25/2024	7.744	105,037	0	(32)	0	0	0	130,000	02/06/2025
7154808		BRENTWOOD	NY		03/25/2024	7.940	223,589	0	(82)	0	0	0	696,000	02/06/2025
7154809		STATEN ISLAND	NY		03/25/2024	7.640	624,054	0	(174)	0	0	0	885,000	02/19/2024
7154811		DELRAY BEACH	FL		03/25/2024	7.644	424,644	0	(137)	0	0	0	600,000	01/22/2025
7154813		WEST HARTFORD	CT		03/25/2024	7.730	433,936	0	(43)	0	0	0	467,400	02/06/2025
7154814		MILWAUKEE	WI		03/25/2024	7.507	144,650	0	(34)	0	0	0	192,000	03/06/2025
7154815		BRIDGEVIEW	IL		03/25/2024	7.900	220,091	0	(76)	0	0	0	238,761	02/06/2025
7154816		ELGIN	IL		03/25/2024	7.600	240,464	0	(110)	0	0	0	250,000	06/23/2025
7154817		MARKHAM	IL		03/25/2024	7.530	136,059	0	(40)	0	0	0	180,000	02/28/2025
7154818		AURORA	IL		03/25/2024	7.818	149,831	0	(24)	0	0	0	231,880	02/06/2025
7154819		FRANKFORT	IL		03/25/2024	7.898	163,536	0	(56)	0	0	0	255,060	02/06/2025
7154820		WATERBURY	CT		03/25/2024	8.250	275,716	0	(65)	0	0	0	365,000	02/21/2024
7154821		LOUISVILLE	KY		03/25/2024	7.920	77,552	0	(34)	0	0	0	94,600	01/22/2025
7154822		BROWNSBURG	IN		03/25/2024	7.533	177,077	0	(327)	0	0	0	265,000	02/16/2024
7154823		CLEVELAND	OH		03/25/2024	7.993	98,728	0	(31)	0	0	0	130,000	02/19/2024
7154824		WINSTON-SALEM	NC		03/25/2024	7.650	129,168	0	(45)	0	0	0	178,000	02/15/2024
7154826		BELLEVUE	NE		03/25/2024	7.250	200,835	0	(24)	0	0	0	389,000	02/20/2024
7154827		TRENTON	NJ		03/25/2024	7.470	140,629	0	(36)	0	0	0	200,000	02/20/2024
7154828		NAUGATUCK	CT		03/25/2024	7.827	130,363	0	(51)	0	0	0	238,872	02/06/2025
7154829		HAMMOND	IN		03/25/2024	8.030	133,349	0	(48)	0	0	0	175,000	02/21/2024
7154830		BRADENTON	FL		03/25/2024	7.790	365,054	0	(81)	0	0	0	485,000	02/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154831		MERIDEN	CT		03/25/2024	8.130	250,805	0	(43)	0	0	0	332,000	02/15/2024
7154832		HAMPTON	VA		03/25/2024	7.590	139,645	0	(33)	0	0	0	214,000	02/27/2024
7154833		SCHERERVILLE	IN		03/25/2024	8.180	185,368	0	(8)	0	0	0	318,000	02/24/2024
7154834		DES PLAINES	IL		03/25/2024	7.840	299,345	0	(120)	0	0	0	420,000	02/23/2024
7154835		STATEN ISLAND	NY		03/25/2024	7.540	385,992	0	(83)	0	0	0	550,000	02/26/2024
7154836		PALM BAY	FL		03/25/2024	7.457	338,432	0	(48)	0	0	0	581,000	02/24/2024
7154839		CHICAGO	IL		03/25/2024	7.963	205,105	0	(66)	0	0	0	270,000	02/23/2024
7154840		TRENTON	NJ		03/25/2024	7.940	173,135	0	(40)	0	0	0	230,000	02/22/2024
7154841		TRENTON	NJ		03/25/2024	7.940	184,428	0	(38)	0	0	0	245,000	02/22/2024
7154842		NEWBURGH	NY		03/25/2024	8.320	382,903	0	(67)	0	0	0	500,000	02/23/2024
7154843		NEW WINDSOR	NY		03/25/2024	8.007	326,394	0	(79)	0	0	0	441,470	02/06/2025
7154844		BLOOMINGDALE	NJ		03/27/2024	8.000	232,584	0	(62)	0	0	0	558,200	01/22/2025
7154845		BUFFALO	NY		03/27/2024	8.500	327,785	0	(62)	0	0	0	434,000	01/23/2025
7154847		NEWTON	NC		03/27/2024	7.875	392,930	0	(99)	0	0	0	500,000	
7154848		WOONSOCKET	RI		03/27/2024	7.625	340,375	0	(33)	0	0	0	417,000	01/23/2025
7154849		KANSAS CITY	MO		03/27/2024	7.875	228,875	0	(77)	0	0	0	310,000	01/15/2024
7154850		BUFFALO	NY		03/27/2024	8.250	168,643	0	(53)	0	0	0	283,000	01/23/2025
7154851		SAN ANTONIO	TX		03/27/2024	8.000	363,383	0	(31)	0	0	0	480,000	01/11/2024
7154852		KILLEEN	TX		03/27/2024	8.375	316,784	0	(52)	0	0	0	388,000	01/23/2025
7154853		TALLAHASSEE	FL		03/27/2024	7.750	195,078	0	(16)	0	0	0	249,100	01/22/2025
7154854		SAVANNAH	GA		03/27/2024	7.625	106,834	0	39	0	0	0	257,800	01/22/2025
7154855		GULFPORT	MS		03/27/2024	7.500	81,955	0	(20)	0	0	0	158,000	01/22/2025
7154856		GRAND RAPIDS	MI		03/27/2024	7.625	157,284	0	94	0	0	0	188,800	01/22/2025
7154857		DENNIS	NJ		03/27/2024	8.000	337,184	0	124	0	0	0	475,000	01/23/2025
7154858		HOUSTON	TX		03/27/2024	8.000	271,281	0	(49)	0	0	0	380,000	02/16/2024
7154859		HOUSTON	TX		03/27/2024	8.000	271,270	0	(61)	0	0	0	380,000	02/16/2024
7154860		HOUSTON	TX		03/27/2024	8.000	271,281	0	(49)	0	0	0	380,000	02/16/2024
7154861		LODI	NJ		03/27/2024	7.250	653,878	0	(51)	0	0	0	880,000	02/21/2024
7154863		LORAIN	OH		03/28/2024	8.250	136,525	0	53	0	0	0	180,000	01/23/2025
7154864		BALTIMORE	MD		03/28/2024	7.625	162,384	0	75	0	0	0	217,000	01/23/2025
7154865		CHARLOTTE	NC		03/28/2024	7.500	300,578	0	(67)	0	0	0	400,000	01/23/2025
7154866		HUNTSVILLE	AL		03/28/2024	7.375	124,955	0	69	0	0	0	172,500	01/22/2025
7154867		HALETHORPE	MD		03/28/2024	7.125	124,602	0	108	0	0	0	128,200	01/22/2025
7154869		SMYRNA	DE		03/28/2024	8.625	192,432	0	39	0	0	0	250,000	01/23/2024
7154870		ONEIDA	NY		03/28/2024	7.750	112,838	0	(26)	0	0	0	144,800	01/22/2025
7154871		CLANTON	AL		03/28/2024	7.625	125,774	0	(34)	0	0	0	178,000	01/04/2024
7154872		ROME	GA		03/28/2024	7.875	216,437	0	(37)	0	0	0	312,800	01/22/2025
7154873		CINCINNATI	OH		03/28/2024	7.375	182,122	0	105	0	0	0	260,000	02/11/2024
7154874		ROCKMART	GA		03/28/2024	7.625	147,933	0	64	0	0	0	195,000	01/23/2025
7154875		COLUMBUS	OH		03/28/2024	7.375	151,007	0	(37)	0	0	0	296,700	02/16/2024
7154876		FAIRFIELD	OH		03/28/2024	7.875	136,658	0	66	0	0	0	207,300	01/22/2025
7154877		MACON	GA		03/28/2024	7.625	128,147	0	56	0	0	0	195,000	02/21/2024
7154878		MEMPHIS	TN		03/28/2024	8.630	89,789	0	0	0	0	0	100,000	11/08/2024
7154879		BALDWINSVILLE	NY		03/28/2024	7.550	139,256	0	(34)	0	0	0	182,400	01/22/2025
7154880		BROWNS MILLS	NJ		03/28/2024	8.240	206,346	0	(66)	0	0	0	270,000	02/28/2024
7154881		WILMINGTON	DE		03/28/2024	8.290	211,779	0	(84)	0	0	0	275,000	02/23/2024
7154882		LITTLE RIVER	SC		03/28/2024	8.002	203,282	0	(63)	0	0	0	270,000	01/29/2024
7154883		HAMMONTON	NJ		03/28/2024	8.115	129,822	0	(58)	0	0	0	199,300	01/22/2025
7154884		PENSACOLA	FL		03/28/2024	8.307	190,915	0	(59)	0	0	0	250,000	01/22/2025
7154885		DETROIT	MI		03/28/2024	7.768	113,836	0	(21)	0	0	0	152,000	01/22/2025
7154886		HARRISBURG	PA		03/28/2024	7.955	120,396	0	(12)	0	0	0	186,000	02/16/2024
7154887		HAMILTON	OH		03/28/2024	8.440	155,935	0	(68)	0	0	0	216,000	02/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154888		FAIR LAWN	NJ		03/28/2024	8.255	423,861	0	(140)	0	0	0	723,600	01/22/2025
7154889		HOUSTON	TX		03/28/2024	7.738	215,138	0	(82)	0	0	0	342,700	01/22/2025
7154890		BESSEMER	AL		03/28/2024	8.573	159,043	0	(49)	0	0	0	240,000	01/22/2025
7154891		MINNEAPOLIS	MN		03/28/2024	8.140	180,447	0	(68)	0	0	0	235,000	01/22/2025
7154892		MINNEAPOLIS	MN		03/28/2024	8.140	185,380	0	(65)	0	0	0	242,000	02/19/2024
7154893		KINGSTON	NY		03/28/2024	8.765	288,330	0	(80)	0	0	0	422,500	01/22/2025
7154894		MACON	GA		03/28/2024	7.790	151,443	0	(51)	0	0	0	186,000	01/22/2025
7154895		PHILADELPHIA	PA		03/28/2024	9.023	1,002,861	0	(275)	0	0	0	1,210,000	01/26/2024
7154896		ENGLEWOOD	NJ		03/28/2024	8.248	425,746	0	(76)	0	0	0	565,000	02/19/2024
7154897		ATLANTA	GA		03/28/2024	8.582	472,500	0	(18,534)	0	0	0	650,000	02/05/2025
7154898		SCRANTON	PA		03/28/2024	8.260	174,288	0	(24)	0	0	0	250,000	02/06/2024
7154899		NEW ORLEANS	LA		03/28/2024	8.440	522,336	0	(200)	0	0	0	705,000	02/26/2024
7154900		BAYTOWN	TX		03/28/2024	8.040	162,847	0	(69)	0	0	0	224,000	02/23/2024
7154901		PITTSBURGH	PA		03/28/2024	8.290	115,628	0	(11)	0	0	0	145,000	02/22/2024
7154903		CALUMET CITY	IL		03/28/2024	7.900	156,582	0	(50)	0	0	0	220,000	02/27/2024
7154904		MOUNT HOLLY	NJ		03/28/2024	8.240	206,346	0	(66)	0	0	0	270,000	02/27/2024
7154907		LAKE WORTH	FL		03/28/2024	7.905	106,007	0	(36)	0	0	0	170,000	03/04/2024
7154908		PHILADELPHIA	PA		03/28/2024	8.390	265,219	0	(26)	0	0	0	400,000	02/29/2024
7154909		NEW ORLEANS	LA		03/28/2024	8.873	381,250	0	(140)	0	0	0	530,000	03/06/2024
7154910		COLUMBUS	OH		03/28/2024	7.890	132,699	0	(45)	0	0	0	180,000	03/05/2024
7154911		JACKSON	WI		03/28/2024	7.380	224,126	0	(73)	0	0	0	340,000	03/06/2024
7154912		WATERBURY	CT		04/03/2024	8.050	311,062	0	(115)	0	0	0	400,000	03/20/2024
7154913		UTICA	NY		04/03/2024	7.640	148,393	0	(55)	0	0	0	164,400	02/06/2025
7154914		CHICAGO HEIGHTS	IL		04/03/2024	7.800	198,048	0	(73)	0	0	0	300,000	02/29/2024
7154915		CHICAGO HEIGHTS	IL		04/03/2024	7.800	187,860	0	(63)	0	0	0	265,000	02/29/2024
7154916		CENTRAL ISLIP	NY		04/03/2024	8.200	501,884	0	(245)	0	0	0	600,700	01/22/2025
7154917		ST. LOUIS	MO		04/03/2024	8.110	185,270	0	0	0	0	0	225,000	12/05/2024
7154918		WATERBURY	CT		04/03/2024	8.100	319,977	0	(108)	0	0	0	420,000	01/08/2024
7154919		JACKSONVILLE	FL		04/03/2024	7.850	178,411	0	(58)	0	0	0	235,000	03/08/2024
7154920		CAPE CORAL	FL		04/03/2024	7.560	239,056	0	(85)	0	0	0	395,000	02/28/2024
7154921		BROOKLYN	NY		04/03/2024	7.540	606,704	0	(177)	0	0	0	1,149,240	02/06/2025
7154922		SNELLVILLE	GA		04/03/2024	7.990	278,071	0	(128)	0	0	0	645,000	02/01/2024
7154925		PALM BAY	FL		04/03/2024	8.013	150,541	0	(69)	0	0	0	294,000	02/29/2024
7154926		BELLEVILLE	NJ		04/03/2024	7.340	396,262	0	(108)	0	0	0	427,915	02/06/2025
7154928		OZARK	AL		04/03/2024	7.940	165,317	0	(44)	0	0	0	205,000	02/28/2024
7154929		ROMEOVILLE	IL		04/03/2024	7.750	194,383	0	(59)	0	0	0	275,000	02/22/2024
7154930		COLORADO SPRINGS	CO		04/03/2024	7.707	159,895	0	(56)	0	0	0	258,000	02/16/2024
7154931		PHILADELPHIA	PA		04/03/2024	7.650	818,316	0	(232)	0	0	0	1,160,000	02/29/2024
7154932		PHILADELPHIA	PA		04/03/2024	8.340	889,820	0	(368)	0	0	0	1,160,000	02/29/2024
7154934		RIALTO	CA		04/03/2024	7.712	342,395	0	(121)	0	0	0	563,000	02/17/2024
7154936		ASBURY PARK	NJ		04/03/2024	7.820	453,901	0	(128)	0	0	0	600,000	02/15/2024
7154937		KENOSHA	WI		04/03/2024	7.650	179,096	0	(42)	0	0	0	223,000	02/23/2024
7154939		BROOKLYN	NY		04/03/2024	7.978	470,140	0	(104)	0	0	0	794,600	02/06/2025
7154940		DAVENPORT	IA		04/03/2024	7.930	106,049	0	(50)	0	0	0	138,000	02/19/2024
7154941		DELAND	FL		04/03/2024	6.822	32,844	0	78	0	0	0	285,000	02/20/2024
7154942		BEACH PARK	IL		04/03/2024	8.082	169,804	0	(91)	0	0	0	257,000	02/27/2024
7154943		WICKLIFFE	OH		04/03/2024	7.277	146,573	0	(42)	0	0	0	265,000	02/15/2024
7154945		CLEVELAND	OH		04/03/2024	8.235	145,851	0	(63)	0	0	0	190,000	02/16/2024
7154946		DAYTON	OH		04/03/2024	8.159	169,206	0	(87)	0	0	0	286,720	02/06/2025
7154948		CHESAPEAKE	VA		04/03/2024	8.040	129,893	0	(51)	0	0	0	170,000	03/05/2024
7154950		NAVASOTA	TX		04/03/2024	7.700	125,319	0	(24)	0	0	0	167,000	03/04/2024
7154952		BELLPORT	NY		04/03/2024	8.250	424,723	0	(214)	0	0	0	535,360	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7154953		MIAMI	FL		04/03/2024	8.250	475,758	0	(202)	0	0	0	620,000	02/20/2024
7154954		COVINGTON	KY		04/03/2024	7.780	157,438	0	94	0	0	0	210,000	03/06/2024
7154955		LOUISVILLE	KY		04/03/2024	8.450	126,887	0	(53)	0	0	0	165,000	01/22/2025
7154956		WILMINGTON	DE		04/03/2024	7.550	265,995	0	(87)	0	0	0	376,000	03/06/2024
7154957		JOLIET	IL		04/03/2024	7.747	133,218	0	(49)	0	0	0	180,000	03/07/2024
7154958		MARKHAM	IL		04/03/2024	8.250	168,107	0	(70)	0	0	0	220,000	03/14/2024
7154959		MIAMI	FL		04/03/2024	7.940	482,277	0	(172)	0	0	0	620,000	02/17/2024
7154960		YAPHANK	NY		04/03/2024	7.890	345,771	0	(164)	0	0	0	511,000	03/05/2024
7154961		LINDENWOLD	NJ		04/03/2024	7.590	190,481	0	(55)	0	0	0	270,000	02/19/2024
7154962		SCHERERVILLE	IN		04/03/2024	7.580	125,020	0	(113)	0	0	0	175,000	07/17/2025
7154963		JACKSONVILLE	FL		04/03/2024	6.246	163,941	0	34	0	0	0	290,523	02/06/2025
7154964		YORK	PA		04/03/2024	7.699	224,396	0	3	0	0	0	285,000	02/06/2025
7154965		HEMPSTEAD	TX		04/03/2024	8.340	169,535	0	(80)	0	0	0	220,000	03/07/2024
7154966		HOUSTON	TX		04/03/2024	7.878	231,323	0	(48)	0	0	0	307,500	02/22/2024
7154967		ATLANTA	GA		04/03/2024	7.713	334,679	0	(78)	0	0	0	476,000	02/16/2024
7154969		HARRISBURG	PA		04/03/2024	7.767	276,860	0	3	0	0	0	375,000	03/13/2024
7154971		HAGERSTOWN	MD		04/03/2024	7.474	135,076	0	90	0	0	0	183,000	03/07/2024
7154972		Deer Park	TX		04/04/2024	7.030	2,696,071	0	(8,855)	0	0	0	4,398,000	02/06/2025
7154973		JACKSONVILLE	FL		04/05/2024	7.550	180,591	0	0	0	0	0	200,340	02/06/2025
7154974		SAVANNAH	GA		04/05/2024	7.410	211,031	0	(55)	0	0	0	300,000	02/27/2024
7154976		ASBURY PARK	NJ		04/05/2024	7.400	547,464	0	(119)	0	0	0	815,000	02/16/2024
7154977		CAMERON	NC		04/05/2024	7.140	208,727	0	(22)	0	0	0	320,679	02/06/2025
7154978		SPRINGFIELD	MA		04/05/2024	7.590	268,554	0	(79)	0	0	0	415,840	02/06/2025
7154979		WATERBURY	CT		04/05/2024	8.230	280,755	0	(80)	0	0	0	414,710	02/06/2025
7154980		TAMPA	FL		04/05/2024	8.070	281,901	0	(52)	0	0	0	376,000	01/22/2025
7154981		COVINGTON	KY		04/05/2024	7.580	211,811	0	(73)	0	0	0	280,000	02/20/2024
7154982		FORT WRIGHT	KY		04/05/2024	7.900	240,714	0	(46)	0	0	0	320,000	02/16/2024
7154983		DALLAS	TX		04/05/2024	7.380	168,648	0	(48)	0	0	0	255,600	01/22/2025
7154984		ROCHESTER	NY		04/05/2024	7.560	93,434	0	(13)	0	0	0	135,520	02/06/2025
7154985		SAVANNAH	GA		04/05/2024	8.080	258,210	0	(61)	0	0	0	439,890	02/06/2025
7154986		BUFFALO	NY		04/05/2024	7.430	107,640	0	(31)	0	0	0	183,964	02/06/2025
7154987		BUFFALO	NY		04/05/2024	7.460	152,169	0	(42)	0	0	0	181,930	02/06/2025
7154988		LOCKPORT	IL		04/05/2024	7.090	107,153	0	(18)	0	0	0	177,071	02/06/2025
7154989		LOCKPORT	IL		04/05/2024	7.930	125,748	0	(24)	0	0	0	222,949	02/06/2025
7154990		GRAND RAPIDS	MI		04/05/2024	7.460	211,147	0	(21)	0	0	0	266,000	02/06/2025
7154991		GULFPORT	MS		04/05/2024	7.780	75,163	0	(17)	0	0	0	107,000	02/06/2025
7154992		PENSACOLA	FL		04/05/2024	7.270	133,212	0	(11)	0	0	0	192,000	02/06/2025
7154993		TROY	MI		04/05/2024	7.500	195,465	0	(63)	0	0	0	422,086	02/06/2025
7154995		CHESAPEAKE	VA		04/05/2024	7.240	232,006	0	(6)	0	0	0	319,000	03/01/2024
7154996		MILWAUKEE	WI		04/05/2024	8.240	75,955	0	(23)	0	0	0	100,000	02/07/2024
7154997		LOVES PARK	IL		04/05/2024	7.780	115,349	0	(39)	0	0	0	123,200	01/22/2025
7154998		SHARON HILL	PA		04/05/2024	8.090	245,748	0	(25)	0	0	0	380,000	02/06/2025
7154999		GOSHEN	NY		04/05/2024	7.590	479,295	0	(82)	0	0	0	523,446	02/06/2025
7155000		LILBURN	GA		04/05/2024	7.550	301,374	0	(78)	0	0	0	573,500	02/28/2025
7155001		SCOTTSDALE	AZ		04/05/2024	7.300	516,235	0	(167)	0	0	0	1,001,808	02/06/2025
7155002		SCOTTSDALE	AZ		04/05/2024	7.300	487,292	0	(182)	0	0	0	987,768	02/06/2025
7155003		CHARLOTTE	NC		04/05/2024	7.720	205,558	0	(53)	0	0	0	275,700	01/22/2025
7155004		CHARLOTTE	NC		04/05/2024	7.670	229,288	0	(56)	0	0	0	400,000	01/23/2025
7155005		CHARLOTTE	NC		04/05/2024	7.420	159,862	0	(29)	0	0	0	243,100	01/22/2025
7155006		CHARLOTTE	NC		04/05/2024	7.420	166,910	0	(30)	0	0	0	296,400	01/22/2025
7155007		WICHITA FALLS	TX		04/05/2024	7.450	102,022	0	(18)	0	0	0	154,108	02/06/2025
7155008		GADSDEN	AL		04/05/2024	7.570	120,195	0	(23)	0	0	0	171,500	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155009		MESQUITE	TX		04/05/2024	7.170	193,651	0	(25)	0	0	0	342,293	02/06/2025
7155010		WATERBURY	CT		04/05/2024	7.860	180,183	0	(33)	0	0	0	236,170	02/06/2025
7155011		BAY ST. LOUIS	MS		04/05/2024	7.300	168,254	0	117	0	0	0	260,000	03/01/2024
7155012		COLUMBIA	SC		04/05/2024	7.240	133,053	0	(9)	0	0	0	192,000	02/06/2025
7155013		CHICO	CA		04/05/2024	7.410	238,063	0	(21)	0	0	0	283,750	02/06/2025
7155014		KILLEEN	TX		04/05/2024	7.830	136,367	0	(50)	0	0	0	200,000	01/22/2025
7155015		TUCSON	AZ		04/05/2024	7.240	237,028	0	(19)	0	0	0	400,824	02/06/2025
7155016		NORFOLK	VA		04/05/2024	7.210	207,471	0	(22)	0	0	0	243,700	01/22/2025
7155017		PEMBROKE PINES	FL		04/05/2024	6.480	619,465	0	221	0	0	0	1,000,000	02/19/2024
7155018		JONESBORO	GA		04/05/2024	7.740	159,504	0	68	0	0	0	223,000	02/21/2024
7155019		JACKSONVILLE	FL		04/05/2024	7.780	155,775	0	(6)	0	0	0	220,000	02/16/2024
7155020		GADSDEN	AL		04/05/2024	7.570	100,667	0	(22)	0	0	0	143,500	02/16/2024
7155021		COLUMBUS	OH		04/05/2024	7.510	184,931	0	(28)	0	0	0	355,960	02/06/2025
7155022		BATON ROUGE	LA		04/05/2024	7.560	124,075	0	(25)	0	0	0	206,271	02/06/2025
7155023		BRUNSWICK	GA		04/05/2024	7.520	137,927	0	(25)	0	0	0	197,000	02/16/2024
7155024		DECATUR	AL		04/05/2024	8.200	129,574	0	(35)	0	0	0	170,000	03/14/2024
7155025		MADISON	AL		04/05/2024	8.240	251,252	0	(71)	0	0	0	301,385	02/06/2025
7155026		FAYETTEVILLE	NC		04/05/2024	6.490	147,796	0	37	0	0	0	195,000	02/06/2025
7155027		SHELBY	NC		04/05/2024	8.190	143,185	0	(47)	0	0	0	145,657	02/06/2025
7155028		CHICAGO	IL		04/05/2024	7.560	324,360	0	(92)	0	0	0	460,000	02/19/2024
7155029		MIAMISBURG	OH		04/05/2024	6.570	90,813	0	23	0	0	0	126,636	02/06/2025
7155030		WILMINGTON	DE		04/05/2024	7.710	144,021	0	(37)	0	0	0	210,000	02/19/2024
7155031		ERLANGER	KY		04/05/2024	8.300	187,524	0	(77)	0	0	0	245,000	02/21/2024
7155032		CHAPEL HILL	NC		04/05/2024	7.440	83,578	0	(26)	0	0	0	172,000	02/21/2024
7155033		CHAPEL HILL	NC		04/05/2024	7.440	85,319	0	(27)	0	0	0	172,000	03/13/2024
7155034		NORFOLK	VA		04/05/2024	7.440	160,810	0	(36)	0	0	0	219,000	02/22/2024
7155035		NORFOLK	VA		04/05/2024	7.440	160,723	0	(35)	0	0	0	215,000	02/22/2024
7155036		DUNMORE	PA		04/05/2024	7.500	174,499	0	(33)	0	0	0	268,000	02/20/2024
7155037		DANVILLE	VA		04/05/2024	8.590	136,452	0	(26)	0	0	0	181,000	03/05/2024
7155038		DANVILLE	VA		04/05/2024	8.020	103,674	0	(35)	0	0	0	146,000	03/07/2024
7155039		AKRON	OH		04/05/2024	8.120	92,579	0	(25)	0	0	0	122,000	02/21/2024
7155041		GARY	IN		04/05/2024	7.620	112,560	0	(25)	0	0	0	160,000	03/05/2024
7155043		LAPLACE	LA		04/05/2024	7.750	400,842	0	(113)	0	0	0	568,000	03/19/2024
7155045		NEW ORLEANS	LA		04/05/2024	8.940	264,796	0	1	0	0	0	353,000	03/13/2024
7155046		LYNCHBURG	VA		04/05/2024	7.700	161,342	0	(64)	0	0	0	316,000	03/04/2024
7155047		LYNCHBURG	VA		04/05/2024	7.700	155,725	0	(62)	0	0	0	305,000	03/01/2024
7155048		DECATUR	AL		04/05/2024	8.800	173,329	0	(74)	0	0	0	211,000	03/05/2024
7155049		EVANSVILLE	IN		04/05/2024	7.640	89,199	0	(27)	0	0	0	136,000	03/04/2024
7155050		COLLINGSWOOD	NJ		04/05/2024	8.120	309,466	0	(86)	0	0	0	470,000	02/28/2024
7155051		ALAMOGORDO	NM		04/05/2024	8.160	267,698	0	(24)	0	0	0	384,000	03/19/2024
7155052		DERRY	NH		04/05/2024	7.730	431,975	0	(125)	0	0	0	610,000	03/08/2024
7155053		MONTGOMERY	AL		04/05/2024	8.610	142,969	0	(30)	0	0	0	177,500	03/04/2024
7155054		MEMPHIS	TN		04/05/2024	7.600	95,085	0	(35)	0	0	0	135,000	03/14/2024
7155056		SCOTTSDALE	AZ		04/05/2024	7.580	547,621	0	(252)	0	0	0	1,000,000	03/14/2024
7155058		LILBURN	GA		04/05/2024	7.660	230,429	0	(63)	0	0	0	330,000	03/12/2024
7155059		LINDEN	NJ		04/05/2024	8.147	552,720	0	(178)	0	0	0	776,000	01/22/2025
7155060		MEMPHIS	TN		04/05/2024	8.913	80,263	0	(7)	0	0	0	90,000	01/23/2025
7155061		BRIDGEPORT	CT		04/05/2024	8.307	409,671	0	(152)	0	0	0	500,000	02/23/2024
7155062		EUCLID	OH		04/05/2024	8.273	97,608	0	(37)	0	0	0	136,000	03/06/2024
7155063		BALTIMORE	MD		04/05/2024	8.432	193,239	0	(83)	0	0	0	250,000	09/13/2025
7155064		INDIANAPOLIS	IN		04/05/2024	8.705	89,817	0	(33)	0	0	0	125,000	01/23/2025
7155065		BALTIMORE	MD		04/05/2024	8.285	107,999	0	(29)	0	0	0	218,900	09/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155066		BUFFALO	NY		04/05/2024	8.015	117,355	0	(41)	0	0	0	149,000	01/23/2025
7155067		SAINT LOUIS	MO		04/05/2024	7.682	114,309	0	(37)	0	0	0	154,300	01/22/2025
7155068		BALTIMORE	MD		04/05/2024	8.165	199,455	0	(62)	0	0	0	245,000	09/14/2025
7155069		BRIDGEPORT	CT		04/05/2024	8.357	398,181	0	(153)	0	0	0	520,000	02/23/2024
7155070		TAMPA	FL		04/05/2024	7.142	188,845	0	(17)	0	0	0	202,000	01/23/2025
7155071		TOLEDO	OH		04/05/2024	8.315	89,724	0	(34)	0	0	0	117,000	01/23/2025
7155072		NORTH CHARLESTON	SC		04/05/2024	7.590	197,410	0	(57)	0	0	0	280,000	02/21/2024
7155073		BALTIMORE	MD		04/05/2024	8.290	277,389	0	(73)	0	0	0	365,000	09/14/2025
7155074		GLENS FALLS	NY		04/05/2024	8.235	100,807	0	(39)	0	0	0	132,000	02/29/2024
7155075		BROCKTON	MA		04/05/2024	8.315	410,987	0	(157)	0	0	0	668,000	02/15/2024
7155076		DETROIT	MI		04/05/2024	8.355	300,609	0	(102)	0	0	0	445,000	02/08/2024
7155077		BINGHAMTON	NY		04/05/2024	8.482	146,648	0	(60)	0	0	0	190,000	01/23/2025
7155078		GLEN RIDGE	NJ		04/05/2024	8.448	496,768	0	(248)	0	0	0	796,200	01/22/2025
7155079		BALTIMORE	MD		04/05/2024	8.957	191,812	0	(75)	0	0	0	242,000	09/13/2025
7155081		SAVANNAH	GA		04/05/2024	8.140	154,257	0	(64)	0	0	0	267,300	01/22/2025
7155082		DORAVILLE	GA		04/05/2024	8.140	218,726	0	(96)	0	0	0	354,000	02/26/2024
7155084		BALTIMORE	MD		04/05/2024	8.202	172,297	0	(59)	0	0	0	225,000	09/13/2025
7155085		BRADENTON	FL		04/05/2024	7.865	103,373	0	(35)	0	0	0	145,000	02/20/2024
7155087		JACKSON	MS		04/05/2024	8.448	107,458	0	(38)	0	0	0	145,000	02/28/2024
7155088		FORT SMITH	AR		04/05/2024	7.990	169,516	0	(59)	0	0	0	312,400	02/20/2024
7155089		EUCLID	OH		04/05/2024	8.123	143,056	0	(51)	0	0	0	200,000	03/12/2024
7155090		AMITYVILLE	NY		04/05/2024	7.593	363,026	0	(51)	0	0	0	485,000	02/27/2024
7155091		WACO	TX		04/05/2024	8.135	109,957	0	(27)	0	0	0	145,000	02/22/2024
7155092		CLEVELAND	TX		04/05/2024	7.098	94,453	0	254	0	0	0	165,000	02/05/2025
7155093		INDIANAPOLIS	IN		04/05/2024	8.290	146,220	0	(33)	0	0	0	190,000	02/27/2024
7155094		HOLYOKE	MA		04/05/2024	8.573	229,647	0	(83)	0	0	0	296,000	02/26/2024
7155095		KNOXVILLE	TN		04/05/2024	8.135	250,246	0	(62)	0	0	0	330,000	02/29/2024
7155096		BLUE SPRINGS	MO		04/05/2024	7.982	406,990	0	(118)	0	0	0	535,000	02/26/2024
7155097		SYRACUSE	NY		04/05/2024	8.840	77,378	0	(32)	0	0	0	100,000	02/28/2024
7155098		GARY	IN		04/05/2024	8.332	95,224	0	(27)	0	0	0	125,000	03/09/2024
7155099		COLUMBUS	OH		04/05/2024	8.140	255,631	0	(75)	0	0	0	330,000	02/26/2024
7155100		COLUMBUS	OH		04/05/2024	8.415	274,523	0	(83)	0	0	0	333,000	02/23/2024
7155101		PHILADELPHIA	PA		04/05/2024	8.615	203,892	0	(17)	0	0	0	275,000	02/21/2024
7155102		PITTSBURGH	PA		04/05/2024	8.023	120,154	0	(4)	0	0	0	162,000	02/29/2024
7155103		BROWNSBURG	IN		04/05/2024	7.123	169,077	0	(14)	0	0	0	251,000	03/02/2024
7155104		BALTIMORE	MD		04/05/2024	8.605	185,515	0	(60)	0	0	0	320,000	09/14/2025
7155105		BALTIMORE	MD		04/05/2024	8.448	129,242	0	(33)	0	0	0	137,000	09/17/2025
7155106		CHICAGO	IL		04/05/2024	8.207	275,328	0	(91)	0	0	0	360,000	09/10/2024
7155107		BAKERSFIELD	CA		04/05/2024	8.107	323,345	0	(84)	0	0	0	445,000	03/01/2024
7155108		BALTIMORE	MD		04/05/2024	8.040	186,443	0	(54)	0	0	0	257,000	09/12/2025
7155109		PHILADELPHIA	PA		04/05/2024	7.873	168,596	0	(1)	0	0	0	228,000	03/08/2024
7155110		PHILADELPHIA	PA		04/05/2024	8.398	157,282	0	(14)	0	0	0	225,500	03/08/2024
7155111		WARETOWN	NJ		04/05/2024	8.215	311,261	0	(72)	0	0	0	380,000	03/01/2024
7155112		KANSAS CITY	KS		04/05/2024	8.440	90,011	0	(34)	0	0	0	135,000	03/07/2024
7155113		OCALA	FL		04/05/2024	7.690	183,772	0	(60)	0	0	0	269,500	03/01/2024
7155114		OCALA	FL		04/05/2024	6.713	175,052	0	12	0	0	0	276,000	01/22/2025
7155115		BALTIMORE	MD		04/05/2024	7.830	148,250	0	(43)	0	0	0	179,500	09/14/2025
7155116		TOMS RIVER	NJ		04/05/2024	8.273	424,840	0	(107)	0	0	0	575,000	03/08/2024
7155118		HOUSTON	TX		04/05/2024	7.740	196,788	0	(59)	0	0	0	293,000	03/08/2024
7155119		DOVER	NJ		04/05/2024	6.923	413,120	0	(5)	0	0	0	600,000	03/07/2024
7155120		BALTIMORE	MD		04/05/2024	8.365	165,115	0	(63)	0	0	0	200,000	09/14/2025
7155121		SANFORD	FL		04/05/2024	8.215	227,751	0	(56)	0	0	0	290,000	03/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155122		BALTIMORE	MD		04/05/2024	7.935	168,742	0	(64)	0	0	0	180,000	09/14/2025
7155123		HAMMOND	IN		04/05/2024	7.798	158,691	0	(36)	0	0	0	210,000	01/23/2025
7155124		MERIDEN	CT		04/05/2024	8.265	281,229	0	(122)	0	0	0	390,000	02/26/2024
7155125		JACKSONVILLE	FL		04/05/2024	8.543	152,984	0	(50)	0	0	0	184,000	02/26/2024
7155126		WILSON	NC		04/05/2024	7.990	100,619	0	(42)	0	0	0	172,000	03/12/2024
7155127		EDGEWOOD	MD		04/05/2024	7.598	170,780	0	(32)	0	0	0	213,000	03/13/2024
7155128		MILLVILLE	NJ		04/05/2024	7.840	263,173	0	(66)	0	0	0	330,000	02/13/2024
7155129		OAK LAWN	IL		04/05/2024	8.140	212,065	0	(50)	0	0	0	280,000	03/13/2024
7155130		BALTIMORE	MD		04/05/2024	8.268	267,888	0	(71)	0	0	0	350,000	09/18/2025
7155131		FORT MYERS	FL		04/05/2024	7.392	281,737	0	(18)	0	0	0	380,000	03/15/2024
7155132		HENRICO	VA		04/09/2024	7.375	139,814	0	(50)	0	0	0	140,600	01/22/2025
7155133		OGDEN	UT		04/09/2024	7.250	353,406	0	171	0	0	0	579,300	01/22/2025
7155134		HAGERSTOWN	MD		04/09/2024	7.875	132,132	0	(38)	0	0	0	163,000	02/28/2024
7155135		PORT HURON	MI		04/09/2024	8.125	127,534	0	57	0	0	0	145,000	01/23/2025
7155136		BALTIMORE	MD		04/09/2024	7.375	179,195	0	146	0	0	0	273,000	09/10/2025
7155137		KNOXVILLE	TN		04/09/2024	7.750	163,022	0	70	0	0	0	215,000	01/22/2025
7155140		HAMPTON	VA		04/09/2024	7.500	192,950	0	(54)	0	0	0	262,500	01/22/2025
7155141		FORT WAYNE	IN		04/09/2024	6.875	54,906	0	36	0	0	0	73,200	01/22/2025
7155142		REDFORD	MI		04/09/2024	7.375	101,409	0	55	0	0	0	193,600	01/22/2025
7155143		BALTIMORE	MD		04/09/2024	7.625	169,145	0	(39)	0	0	0	240,000	01/22/2025
7155144		CINCINNATI	OH		04/09/2024	7.750	187,646	0	102	0	0	0	250,000	01/23/2025
7155145		ATHENS	TX		04/09/2024	7.625	220,363	0	101	0	0	0	270,000	01/23/2025
7155146		HIGH POINT	NC		04/09/2024	7.750	100,786	0	60	0	0	0	168,000	01/23/2025
7155148		MEMPHIS	TN		04/09/2024	8.000	86,515	0	26	0	0	0	113,000	01/22/2025
7155150		BALTIMORE	MD		04/09/2024	7.500	141,521	0	64	0	0	0	200,000	02/22/2024
7155151		ATHENS	TX		04/09/2024	7.375	152,273	0	62	0	0	0	245,000	02/27/2024
7155152		COLUMBIA	SC		04/09/2024	7.750	117,641	0	49	0	0	0	155,000	03/04/2024
7155153		BALTIMORE	MD		04/09/2024	7.875	145,660	0	60	0	0	0	185,000	09/16/2025
7155154		BALTIMORE	MD		04/09/2024	7.500	148,668	0	66	0	0	0	210,000	03/07/2024
7155155		ODESSA	MO		04/09/2024	7.500	163,275	0	(49)	0	0	0	215,000	03/06/2024
7155156		CINCINNATI	OH		04/09/2024	7.750	167,340	0	(54)	0	0	0	235,000	02/29/2024
7155158		WARNER ROBINS	GA		04/09/2024	7.500	100,649	0	50	0	0	0	129,900	03/05/2024
7155159		LINCOLN	NE		04/09/2024	8.125	167,277	0	53	0	0	0	206,000	01/23/2025
7155160		BALTIMORE	MD		04/09/2024	7.750	196,460	0	107	0	0	0	262,000	03/15/2024
7155161		JACKSONVILLE	FL		04/11/2024	7.375	123,505	0	155	0	0	0	170,000	01/23/2025
7155162		WEST PALM BEACH	FL		04/11/2024	8.375	2,046,420	0	(519)	0	0	0	4,850,000	01/23/2025
7155163		BALTIMORE	MD		04/11/2024	7.500	107,906	0	69	0	0	0	120,000	09/15/2025
7155164		WEST PALM BEACH	FL		04/11/2024	8.375	2,046,935	0	(519)	0	0	0	4,850,000	01/23/2025
7155165		BUFFALO	NY		04/11/2024	7.625	123,178	0	(12)	0	0	0	177,000	01/23/2025
7155166		PATERSON	NJ		04/11/2024	7.875	503,119	0	542	0	0	0	709,000	01/30/2024
7155167		JEFFERSON CITY	MO		04/11/2024	7.750	114,878	0	3,136	0	0	0	159,000	02/23/2024
7155168		BROCKTON	MA		04/11/2024	7.750	307,115	0	(124)	0	0	0	846,000	01/23/2025
7155170		PHILADELPHIA	PA		04/11/2024	7.875	179,329	0	228	0	0	0	217,400	01/22/2025
7155171		GAINESVILLE	FL		04/11/2024	7.375	151,287	0	(37)	0	0	0	221,000	02/25/2024
7155172		DAYTON	OH		04/11/2024	8.250	115,612	0	(11)	0	0	0	155,000	02/21/2024
7155173		DAYTON	OH		04/11/2024	7.875	79,593	0	(8)	0	0	0	117,500	02/20/2024
7155175		BALTIMORE	MD		04/11/2024	7.875	315,936	0	(52)	0	0	0	332,000	09/18/2025
7155176		CHICAGO	IL		04/12/2024	7.900	216,699	0	(77)	0	0	0	285,000	03/14/2024
7155177		BROOKLYN	NY		04/12/2024	8.470	598,499	0	(15,006)	0	0	0	1,062,000	01/23/2025
7155179		THE BRONX	NY		04/12/2024	7.990	925,696	0	(225)	0	0	0	1,334,000	02/06/2025
7155181		THE BRONX	NY		04/12/2024	7.990	925,696	0	(225)	0	0	0	1,462,470	02/06/2025
7155183		NEW MIDDLETOWN	OH		04/12/2024	8.450	142,253	0	(23)	0	0	0	213,622	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155184		WATERBURY	CT		04/12/2024	8.112	317,561	0	(127)	0	0	0	415,000	01/23/2025
7155185		PROVIDENCE	RI		04/12/2024	7.850	436,639	0	(151)	0	0	0	602,000	01/23/2025
7155186		LAWRENCE	NJ		04/12/2024	7.650	215,275	0	(77)	0	0	0	360,000	02/06/2025
7155187		WYANDANCH	NY		04/12/2024	8.350	386,263	0	(97)	0	0	0	500,000	03/11/2024
7155188		BALTIMORE	MD		04/12/2024	7.685	213,029	0	(73)	0	0	0	305,000	09/12/2025
7155190		BROOKLYN	NY		04/12/2024	8.710	768,762	0	(315)	0	0	0	1,041,600	02/06/2025
7155191		JACKSON	MS		04/12/2024	7.897	94,919	0	(50)	0	0	0	154,000	02/23/2024
7155192		CYPRESS	TX		04/12/2024	7.590	180,753	0	(63)	0	0	0	238,000	02/19/2024
7155195		BROOKLYN	NY		04/12/2024	8.300	570,403	0	(125)	0	0	0	874,000	02/06/2025
7155196		OGLESBY	IL		04/12/2024	8.030	143,333	0	(67)	0	0	0	183,000	02/20/2024
7155197		GREENVILLE	SC		04/12/2024	7.864	107,194	0	(43)	0	0	0	155,000	03/01/2024
7155198		CYPRESS	TX		04/12/2024	7.042	188,756	0	(35)	0	0	0	330,000	02/22/2024
7155199		WINTHROP HARBOR	IL		04/12/2024	7.600	227,813	0	(47)	0	0	0	325,000	02/23/2024
7155200		NEWARK	NJ		04/12/2024	8.400	616,779	0	(142)	0	0	0	800,000	03/07/2024
7155202		SHIRLEY	NY		04/12/2024	8.310	487,423	0	(308)	0	0	0	670,000	03/04/2024
7155203		CLEVELAND	OH		04/12/2024	7.567	85,322	0	(24)	0	0	0	121,000	03/10/2024
7155204		JACKSON	MS		04/12/2024	7.904	89,820	0	(32)	0	0	0	118,000	03/12/2024
7155205		LORAIN	OH		04/12/2024	7.780	88,317	0	(38)	0	0	0	124,000	02/29/2024
7155206		DETROIT	MI		04/12/2024	8.490	96,233	0	(3,030)	0	0	0	130,000	11/11/2025
7155207		WEST PALM BEACH	FL		04/12/2024	7.705	332,966	0	(100)	0	0	0	440,000	03/18/2024
7155208		FORT WORTH	TX		04/12/2024	7.550	193,846	0	(62)	0	0	0	240,000	03/16/2024
7155211		VERNON	CT		04/12/2024	8.180	83,757	0	(27)	0	0	0	110,000	03/12/2024
7155214		INDIANAPOLIS	IN		04/12/2024	8.080	181,724	0	(41)	0	0	0	241,000	02/14/2024
7155215		ROSLYN HEIGHTS	NY		04/12/2024	8.420	1,328,386	0	(598)	0	0	0	1,750,000	03/20/2024
7155216		TRENTON	NJ		04/12/2024	7.990	129,512	0	(46)	0	0	0	170,000	03/12/2024
7155217		SPRING VALLEY	NY		04/12/2024	7.530	747,531	0	(198)	0	0	0	1,080,000	02/19/2024
7155218		SPRING VALLEY	NY		04/12/2024	8.014	1,291,639	0	(624)	0	0	0	1,800,000	02/19/2024
7155219		ROCHESTER	NY		04/12/2024	8.700	130,325	0	(74)	0	0	0	157,000	02/20/2024
7155220		CLEVELAND	OH		04/12/2024	7.990	105,699	0	(47)	0	0	0	138,000	02/21/2024
7155221		CHICAGO	IL		04/12/2024	7.850	99,539	0	(37)	0	0	0	140,000	03/16/2024
7155222		JACKSONVILLE	FL		04/12/2024	7.880	133,340	0	(50)	0	0	0	175,000	03/13/2024
7155223		FRANKLIN PARK	IL		04/12/2024	7.990	304,628	0	(110)	0	0	0	400,000	03/19/2024
7155224		BROOKLYN	NY		04/12/2024	7.990	1,016,566	0	(187)	0	0	0	1,245,000	03/12/2024
7155225		PORT JERVIS	NY		04/12/2024	7.867	242,649	0	(76)	0	0	0	312,000	03/08/2024
7155226		BROWN MILLS	NJ		04/12/2024	7.640	284,101	0	(108)	0	0	0	400,000	03/05/2024
7155227		LAWRENCEVILLE	GA		04/12/2024	7.694	267,375	0	(103)	0	0	0	342,000	03/04/2024
7155228		DETROIT	MI		04/15/2024	8.732	75,770	0	(28)	0	0	0	84,000	01/23/2025
7155229		DETROIT	MI		04/15/2024	8.732	75,462	0	(28)	0	0	0	103,500	01/22/2025
7155230		SAINT LOUIS	MO		04/15/2024	8.265	103,139	0	(46)	0	0	0	125,000	01/22/2025
7155232		QUEENS	NY		04/15/2024	7.957	697,835	0	(346)	0	0	0	1,202,000	01/23/2025
7155233		CINCINNATI	OH		04/15/2024	8.615	106,341	0	(40)	0	0	0	108,400	01/22/2025
7155234		BALTIMORE	MD		04/15/2024	8.490	139,543	0	(53)	0	0	0	235,000	09/14/2025
7155235		ATLANTA	GA		04/15/2024	8.390	155,097	0	(59)	0	0	0	171,300	01/22/2025
7155236		ATLANTA	GA		04/15/2024	7.965	328,458	0	(132)	0	0	0	412,000	03/06/2024
7155237		SPRINGFIELD	MO		04/15/2024	7.693	104,273	0	29	0	0	0	140,000	02/27/2024
7155238		SPRINGFIELD	MO		04/15/2024	7.843	137,651	0	(11)	0	0	0	182,000	02/29/2024
7155239		SPRINGFIELD	MO		04/15/2024	7.527	226,976	0	10	0	0	0	305,000	02/29/2024
7155240		COUNCIL BLUFFS	IA		04/15/2024	8.590	388,194	0	(124)	0	0	0	507,000	02/27/2024
7155241		BALTIMORE	MD		04/15/2024	8.715	240,341	0	(67)	0	0	0	310,000	09/13/2025
7155242		BRIDGEPORT	CT		04/15/2024	8.357	464,069	0	(199)	0	0	0	600,000	02/23/2024
7155243		EASTPOINTE	MI		04/15/2024	8.390	88,011	0	(34)	0	0	0	169,700	01/22/2025
7155244		THOMASVILLE	NC		04/15/2024	8.240	72,193	0	256	0	0	0	121,700	02/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155245		CLEVELAND	OH		04/15/2024	8.565	154,759	0	(58)	0	0	0	232,000	02/17/2024
7155246		BALTIMORE	MD		04/15/2024	8.060	194,820	0	(65)	0	0	0	269,000	09/19/2025
7155247		ALBANY	NY		04/15/2024	8.440	82,385	0	(34)	0	0	0	110,300	02/20/2024
7155248		GREENSBORO	NC		04/15/2024	7.873	131,889	0	(43)	0	0	0	185,000	02/29/2024
7155249		HUNTINGTON STATION	NY		04/15/2024	7.513	410,796	0	(90)	0	0	0	650,000	02/27/2024
7155250		DUNDALK	MD		04/15/2024	7.865	184,037	0	(70)	0	0	0	300,000	03/08/2024
7155251		ROCHESTER	NY		04/15/2024	7.965	108,734	0	(36)	0	0	0	139,000	01/23/2025
7155252		WEST PALM BEACH	FL		04/15/2024	7.915	434,719	0	(161)	0	0	0	775,000	02/24/2024
7155253		EUCLID	OH		04/15/2024	7.188	75,918	0	(57)	0	0	0	150,000	02/17/2024
7155254		SYRACUSE	NY		04/15/2024	8.615	174,169	0	(75)	0	0	0	225,000	02/22/2024
7155255		NEWARK	NJ		04/15/2024	7.665	415,322	0	(103)	0	0	0	550,000	02/22/2024
7155257		KINGSPORT	TN		04/15/2024	7.998	106,275	0	(43)	0	0	0	136,000	01/23/2025
7155258		CHARLESTON	SC		04/15/2024	8.280	383,673	0	(91)	0	0	0	595,000	02/17/2024
7155259		MAPLE HEIGHTS	OH		04/15/2024	8.398	105,850	0	(45)	0	0	0	158,000	03/06/2024
7155261		GAUTIER	MS		04/15/2024	8.440	156,741	0	(57)	0	0	0	204,000	02/21/2024
7155262		ALLENTOWN	PA		04/15/2024	7.498	75,738	0	(7)	0	0	0	215,000	02/23/2024
7155263		EAST GRANBY	CT		04/15/2024	8.243	286,749	0	(11,582)	0	0	0	445,000	06/22/2025
7155264		PETERSBURG	VA		04/15/2024	8.357	124,094	0	(50)	0	0	0	161,000	03/05/2024
7155265		CLEVELAND	OH		04/15/2024	8.465	86,709	0	(38)	0	0	0	105,000	03/05/2024
7155266		CHESTER	PA		04/15/2024	8.365	115,838	0	(11)	0	0	0	155,000	02/29/2024
7155268		JONESBORO	GA		04/15/2024	8.377	196,045	0	(122)	0	0	0	246,000	02/28/2024
7155269		SAVANNAH	GA		04/15/2024	8.290	111,029	0	(54)	0	0	0	165,000	03/07/2024
7155270		KANSAS CITY	MO		04/15/2024	7.685	149,254	0	(26)	0	0	0	200,000	03/06/2024
7155271		CROWN POINT	IN		04/15/2024	7.940	173,870	0	(38)	0	0	0	230,000	03/19/2024
7155272		BALTIMORE	MD		04/15/2024	8.740	186,388	0	(68)	0	0	0	230,000	09/14/2025
7155274		TAMPA	FL		04/15/2024	7.830	330,735	0	(110)	0	0	0	503,000	03/01/2024
7155275		KANSAS CITY	MO		04/15/2024	7.643	136,508	0	(22)	0	0	0	185,000	03/15/2024
7155276		CLINTON	MD		04/15/2024	8.040	334,985	0	(113)	0	0	0	485,000	03/09/2024
7155277		SHIRLEY	NY		04/15/2024	7.510	305,702	0	(68)	0	0	0	415,000	03/06/2024
7155278		HANOVER	MD		04/15/2024	9.065	358,013	0	(90)	0	0	0	440,000	03/10/2024
7155279		CAMDEN	NJ		04/15/2024	8.140	142,328	0	(33)	0	0	0	188,000	03/13/2024
7155280		WINDSOR LOCKS	CT		04/15/2024	8.857	260,758	0	(102)	0	0	0	355,000	03/12/2024
7155281		DETROIT	MI		04/15/2024	8.440	82,506	0	(25)	0	0	0	108,000	03/11/2024
7155282		MACON	GA		04/15/2024	8.557	85,065	0	(34)	0	0	0	118,000	03/19/2024
7155283		AKRON	OH		04/15/2024	8.340	99,460	0	(40)	0	0	0	129,000	03/14/2024
7155284		PARKVILLE	MD		04/15/2024	8.207	172,887	0	(74)	0	0	0	225,000	03/14/2024
7155285		MABLETON	GA		04/15/2024	7.890	133,615	0	(57)	0	0	0	280,000	03/13/2024
7155287		BALTIMORE	MD		04/15/2024	7.690	136,701	0	(39)	0	0	0	185,000	09/12/2025
7155288		NEWPORT NEWS	VA		04/15/2024	7.273	141,105	0	(9)	0	0	0	190,000	03/21/2024
7155289		NEWPORT NEWS	VA		04/15/2024	7.273	170,980	0	(12)	0	0	0	230,000	03/21/2024
7155290		NEWPORT NEWS	VA		04/15/2024	7.198	170,723	0	(15)	0	0	0	215,000	03/21/2024
7155291		NEWPORT NEWS	VA		04/15/2024	7.273	148,678	0	(11)	0	0	0	200,000	03/21/2024
7155292		KNOXVILLE	TN		04/15/2024	8.140	229,118	0	(71)	0	0	0	300,000	03/18/2024
7155293		KNOXVILLE	TN		04/15/2024	8.140	247,973	0	(75)	0	0	0	325,000	03/18/2024
7155295		GARY	IN		04/15/2024	8.135	102,233	0	(24)	0	0	0	135,000	03/19/2024
7155296		NORTH CANTON	OH		04/15/2024	8.635	307,788	0	(152)	0	0	0	370,000	03/07/2024
7155297		VARIOUS	NC		04/16/2024	6.729	2,626,732	0	43,117	0	0	0	4,864,300	12/08/2024
7155298		TUSCALOOSA	AL		04/17/2024	7.750	155,510	0	69	0	0	0	220,000	03/16/2024
7155299		CINCINNATI	OH		04/17/2024	7.750	271,099	0	179	0	0	0	365,000	01/23/2025
7155300		ROCHESTER	NY		04/17/2024	7.375	193,595	0	127	0	0	0	252,000	01/23/2025
7155301		WEBSTER	MA		04/17/2024	7.500	310,757	0	188	0	0	0	498,000	01/23/2025
7155302		DALLAS	TX		04/17/2024	7.750	373,958	0	(57)	0	0	0	424,100	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155303		CHESAPEAKE	VA		04/17/2024	7.375	214,245	0	(23)	0	0	0	283,000	01/22/2025
7155304		FORT WORTH	TX		04/17/2024	7.000	206,841	0	167	0	0	0	280,000	03/21/2024
7155305		GREAT FALLS	MT		04/17/2024	7.250	202,311	0	155	0	0	0	273,000	02/15/2024
7155306		SALISBURY	NC		04/17/2024	7.250	151,548	0	140	0	0	0	208,000	02/20/2024
7155307		EL PASO	TX		04/17/2024	7.625	158,097	0	76	0	0	0	209,000	03/13/2024
7155308		JONESBORO	GA		04/17/2024	7.750	135,666	0	(17)	0	0	0	182,000	03/06/2024
7155309		BALTIMORE	MD		04/17/2024	7.750	279,729	0	(3)	0	0	0	378,000	09/09/2025
7155310		LUBBOCK	TX		04/17/2024	7.500	86,453	0	48	0	0	0	116,000	03/12/2024
7155311		LINCOLN	NE		04/17/2024	7.875	192,773	0	108	0	0	0	257,500	02/26/2024
7155312		FOREST PARK	GA		04/19/2024	7.334	138,111	0	(6)	0	0	0	200,000	02/28/2024
7155313		NORCROSS	GA		04/19/2024	7.580	130,550	0	(12)	0	0	0	197,028	02/06/2025
7155316		JACKSONVILLE	FL		04/19/2024	6.927	132,047	0	4	0	0	0	191,000	03/04/2024
7155318		DESTIN	FL		04/19/2024	7.230	192,435	0	(48)	0	0	0	335,000	03/05/2024
7155319		ATLANTA	GA		04/19/2024	7.366	126,470	0	(19)	0	0	0	220,000	02/29/2024
7155320		INDEPENDENCE	MO		04/19/2024	7.305	174,345	0	(24)	0	0	0	250,000	03/15/2024
7155321		HAMILTON	OH		04/19/2024	8.049	188,861	0	233	0	0	0	253,000	03/12/2024
7155324		STEELTON	PA		04/19/2024	7.699	114,465	0	1	0	0	0	155,000	03/21/2024
7155325		GETTYSBURG	PA		04/19/2024	7.699	247,392	0	2	0	0	0	335,000	03/21/2024
7155328		INDIANAPOLIS	IN		04/19/2024	8.565	103,622	0	(21)	0	0	0	137,000	02/02/2024
7155330		GARDENDALE	AL		04/19/2024	8.040	140,221	0	(34)	0	0	0	185,000	03/22/2024
7155331		WASHINGTON	PA		04/19/2024	8.265	104,635	0	(9)	0	0	0	123,000	01/23/2025
7155332		PAINESVILLE	OH		04/19/2024	8.640	100,079	0	(37)	0	0	0	135,000	01/23/2025
7155333		NORTHPORT	AL		04/19/2024	8.490	279,911	0	(138)	0	0	0	290,100	01/22/2025
7155334		PLAINFIELD	NJ		04/19/2024	8.590	484,197	0	(131)	0	0	0	635,000	02/07/2024
7155336		SAVANNAH	GA		04/19/2024	8.205	537,074	0	(250)	0	0	0	960,000	01/23/2025
7155337		NEWPORT NEWS	VA		04/19/2024	7.977	153,039	0	(47)	0	0	0	215,000	01/23/2025
7155338		EDGEWOOD	MD		04/19/2024	7.548	229,801	0	(37)	0	0	0	328,000	03/15/2024
7155340		CHICAGO	IL		04/19/2024	7.625	147,933	0	(32)	0	0	0	210,000	02/24/2024
7155341		BALTIMORE	MD		04/19/2024	8.165	100,790	0	(29)	0	0	0	114,000	09/19/2025
7155342		SAINT LOUIS	MO		04/19/2024	8.573	98,662	0	(37)	0	0	0	125,000	02/27/2024
7155343		DAYTON	OH		04/19/2024	7.630	102,292	0	(32)	0	0	0	155,000	02/23/2024
7155344		AUSTELL	GA		04/19/2024	7.880	106,194	0	(41)	0	0	0	180,000	03/04/2024
7155346		WILLIMANTIC	CT		04/19/2024	7.427	188,482	0	(18)	0	0	0	244,000	03/05/2024
7155349		BALTIMORE	MD		04/19/2024	8.165	165,829	0	(39)	0	0	0	205,000	09/13/2025
7155350		BALTIMORE	MD		04/19/2024	8.165	149,651	0	(36)	0	0	0	185,000	09/13/2025
7155351		ENDICOTT	NY		04/19/2024	8.465	146,029	0	(62)	0	0	0	180,000	02/27/2024
7155352		HOUSTON	TX		04/19/2024	7.077	157,811	0	(2)	0	0	0	237,000	03/05/2024
7155353		BALTIMORE	MD		04/19/2024	8.498	69,798	0	(34)	0	0	0	70,000	09/13/2025
7155354		PONTIAC	MI		04/19/2024	8.172	78,143	0	(30)	0	0	0	120,000	03/05/2024
7155357		PIQUA	OH		04/19/2024	8.340	96,565	0	(33)	0	0	0	118,000	03/18/2024
7155358		BALTIMORE	MD		04/19/2024	8.165	148,639	0	(35)	0	0	0	185,000	09/12/2025
7155359		WEST GROVE	PA		04/19/2024	7.890	265,399	0	(33)	0	0	0	335,000	03/05/2024
7155360		PHILADELPHIA	PA		04/19/2024	7.955	157,645	0	(18)	0	0	0	243,000	03/21/2024
7155361		MUSKEGON	MI		04/19/2024	8.573	91,601	0	(37)	0	0	0	118,500	03/14/2024
7155362		HARRISBURG	PA		04/19/2024	8.590	99,906	0	(11)	0	0	0	135,000	03/21/2024
7155363		SCRANTON	PA		04/19/2024	8.240	296,121	0	(78)	0	0	0	385,000	03/19/2024
7155364		SCRANTON	PA		04/19/2024	8.240	296,121	0	(78)	0	0	0	380,000	03/19/2024
7155365		EAST ELMHURST	NY		04/19/2024	7.398	730,190	0	(128)	0	0	0	978,000	01/23/2025
7155366		BALTIMORE	MD		04/19/2024	8.218	178,310	0	(35)	0	0	0	236,000	09/14/2025
7155367		SUMMERVILLE	SC		04/19/2024	8.105	217,753	0	(112)	0	0	0	355,000	09/05/2025
7155368		INDIANAPOLIS	IN		04/19/2024	7.422	153,750	0	(35)	0	0	0	235,000	03/13/2024
7155369		BIRMINGHAM	AL		04/19/2024	8.315	172,821	0	(36)	0	0	0	225,000	03/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155370		JACKSONVILLE	FL		04/19/2024	8.390	121,463	0	(26)	0	0	0	158,000	03/07/2024
7155371		ROCHESTER	NY		04/19/2024	7.965	140,108	0	(141)	0	0	0	185,000	03/07/2024
7155373		HOUSTON	TX		04/19/2024	7.332	265,839	0	(1,307)	0	0	0	338,000	05/03/2025
7155374		WILMINGTON	DE		04/19/2024	7.600	149,536	0	(27)	0	0	0	213,000	03/07/2024
7155375		JACKSONVILLE	FL		04/19/2024	7.998	202,684	0	(56)	0	0	0	272,000	03/22/2024
7155376		DAYTON	OH		04/19/2024	8.640	99,688	0	(39)	0	0	0	149,000	03/07/2024
7155377		BALTIMORE	MD		04/19/2024	7.965	101,875	0	(20)	0	0	0	115,000	09/19/2025
7155378		TUPELO	MS		04/19/2024	8.173	158,847	0	(34)	0	0	0	210,000	03/18/2024
7155379		NEWARK	OH		04/19/2024	8.082	143,204	0	(26)	0	0	0	190,000	03/14/2024
7155380		BALTIMORE	MD		04/19/2024	8.035	258,168	0	(51)	0	0	0	342,000	09/14/2025
7155381		CHICAGO	IL		04/19/2024	8.125	128,099	0	(23)	0	0	0	170,000	03/14/2024
7155384		GARY	IN		04/19/2024	8.632	93,286	0	(28)	0	0	0	122,000	03/19/2024
7155385		GARY	IN		04/19/2024	8.632	85,639	0	(25)	0	0	0	112,000	03/19/2024
7155386		CHICAGO	IL		04/19/2024	8.215	153,503	0	(50)	0	0	0	215,000	03/01/2024
7155387		WARREN	MI		04/19/2024	7.993	126,551	0	(23)	0	0	0	160,000	03/21/2024
7155388		PHILADELPHIA	PA		04/19/2024	8.640	136,499	0	(15)	0	0	0	175,000	01/23/2025
7155389		PLYMOUTH	PA		04/19/2024	8.515	102,771	0	(31)	0	0	0	144,000	03/14/2024
7155390		FORT MYERS	FL		04/19/2024	7.890	178,204	0	(58)	0	0	0	250,600	01/22/2025
7155391		HAMPTON	VA		04/19/2024	7.273	132,331	0	6	0	0	0	180,000	03/29/2024
7155392		DOVER	DE		04/19/2024	8.115	135,152	0	(16)	0	0	0	185,000	03/06/2024
7155393		WARNER ROBINS	GA		04/19/2024	7.573	88,590	0	1	0	0	0	120,000	03/19/2024
7155394		ANSONIA	CT		04/19/2024	8.223	232,899	0	(56)	0	0	0	307,000	03/26/2024
7155395		WYLIE	TX		04/19/2024	7.565	172,080	0	(48)	0	0	0	294,000	03/20/2024
7155396		DALLAS	TX		04/19/2024	7.490	242,608	0	(77)	0	0	0	530,000	03/19/2024
7155397		INDIANAPOLIS	IN		04/19/2024	8.615	123,508	0	(48)	0	0	0	150,000	03/22/2024
7155398		INDIANAPOLIS	IN		04/19/2024	8.615	123,261	0	(48)	0	0	0	150,000	03/22/2024
7155399		INDIANAPOLIS	IN		04/19/2024	8.615	107,040	0	(42)	0	0	0	130,000	03/22/2024
7155400		INDIANAPOLIS	IN		04/19/2024	8.498	97,231	0	(38)	0	0	0	130,000	03/22/2024
7155402		LA PORTE	TX		04/19/2024	7.548	152,016	0	675	0	0	0	180,000	05/05/2025
7155403		CLIFTON	SC		04/19/2024	8.440	118,581	0	(37)	0	0	0	155,000	03/25/2024
7155404		EDGEWOOD	MD		04/19/2024	7.498	195,069	0	(20)	0	0	0	246,000	03/26/2024
7155405		MOBILE	AL		04/19/2024	8.340	194,194	0	(68)	0	0	0	253,000	03/29/2024
7155406		KANSAS CITY	MO		04/19/2024	7.515	109,747	0	(25)	0	0	0	190,000	03/20/2024
7155407		HUNTSVILLE	AL		04/19/2024	7.780	90,106	0	(31)	0	0	0	136,000	03/29/2024
7155408		LANSING	MI		04/19/2024	7.957	82,069	0	(27)	0	0	0	115,000	03/07/2024
7155409		WARREN	MI		04/19/2024	8.390	102,735	0	(40)	0	0	0	130,000	03/25/2024
7155411		COOLBAUGH	PA		04/19/2024	8.590	219,959	0	(35)	0	0	0	285,000	03/25/2024
7155412		SALEM	NJ		04/19/2024	8.057	125,022	0	(47)	0	0	0	222,000	03/21/2024
7155413		BALTIMORE	MD		04/19/2024	8.135	158,302	0	(28)	0	0	0	210,000	09/12/2025
7155414		BALTIMORE	MD		04/19/2024	8.135	169,444	0	(29)	0	0	0	180,000	09/12/2025
7155416		MARKHAM	IL		04/19/2024	8.473	186,943	0	(68)	0	0	0	243,000	03/29/2024
7155417		HAZELWOOD	MO		04/19/2024	7.965	108,042	0	(32)	0	0	0	140,000	03/25/2024
7155418		MEMPHIS	TN		04/19/2024	7.563	101,944	0	(21)	0	0	0	156,000	02/29/2024
7155419		CINCINNATI	OH		04/19/2024	8.065	228,255	0	(63)	0	0	0	300,000	03/19/2024
7155420		NEWARK	NJ		04/19/2024	8.365	560,632	0	(137)	0	0	0	692,000	03/04/2024
7155421		HAMDEN	CT		04/19/2024	7.350	216,005	0	(46)	0	0	0	382,000	03/18/2024
7155422		DETROIT	MI		04/19/2024	8.623	89,500	0	(35)	0	0	0	116,000	03/20/2024
7155423		BALTIMORE	MD		04/19/2024	8.268	203,906	0	(53)	0	0	0	264,000	09/14/2025
7155424		BALTIMORE	MD		04/24/2024	7.500	109,463	0	(7)	0	0	0	168,200	
7155426		BALTIMORE	MD		04/24/2024	7.500	99,145	0	(5)	0	0	0	137,000	01/23/2025
7155427		BALTIMORE	MD		04/24/2024	7.500	104,304	0	(6)	0	0	0	105,000	01/23/2025
7155429		MILLEDGEVILLE	GA		04/24/2024	7.500	175,772	0	(35)	0	0	0	270,000	03/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155430		CARMEL	NY		04/24/2024	7.500	236,973	0	10	0	0	0	361,400	01/22/2025
7155431		PRESQUE ISLE	ME		04/24/2024	7.875	126,767	0	(25)	0	0	0	182,000	01/30/2024
7155432		WILKES-BARRE	PA		04/24/2024	7.875	98,688	0	(4)	0	0	0	142,000	01/23/2025
7155435		NAUGATUCK	CT		04/24/2024	7.625	135,344	0	(24)	0	0	0	180,000	03/06/2024
7155436		CALUMET CITY	IL		04/24/2024	7.750	123,290	0	(13)	0	0	0	165,000	02/15/2024
7155437		CHARLEROI	PA		04/24/2024	7.875	113,333	0	(9)	0	0	0	152,000	02/20/2024
7155438		PORT JERVIS	NY		04/24/2024	7.930	236,464	0	377	0	0	0	427,304	02/06/2025
7155439		VINELAND	NJ		04/24/2024	7.870	232,416	0	(49)	0	0	0	330,000	02/06/2025
7155440		NEWARK	NJ		04/24/2024	7.900	586,145	0	(95)	0	0	0	992,000	02/06/2025
7155441		MORRISTOWN	NJ		04/24/2024	7.574	416,005	0	(60)	0	0	0	529,590	02/06/2025
7155442		ROSSVILLE	GA		04/24/2024	8.290	248,283	0	(38)	0	0	0	325,000	02/16/2024
7155443		BAL HARBOUR	FL		04/24/2024	7.350	494,325	0	(87)	0	0	0	760,000	03/13/2024
7155444		BAL HARBOUR	FL		04/24/2024	7.350	1,325,584	0	(218)	0	0	0	2,040,000	03/13/2024
7155445		BROOKLYN	NY		04/24/2024	7.750	740,329	0	(70)	0	0	0	1,041,900	02/06/2025
7155446		NEWARK	NJ		04/24/2024	7.730	475,043	0	(104)	0	0	0	755,000	03/11/2024
7155447		MONROE	NY		04/24/2024	7.477	466,401	0	(49)	0	0	0	845,000	03/06/2024
7155448		CINCINNATI	OH		04/24/2024	7.850	113,686	0	(27)	0	0	0	161,000	02/29/2024
7155449		WOODBURY	NJ		04/24/2024	7.900	168,523	0	(32)	0	0	0	220,000	02/23/2024
7155450		HAMILTON	OH		04/24/2024	8.900	119,624	0	(46)	0	0	0	155,000	03/07/2024
7155451		DETROIT	MI		04/24/2024	7.950	101,361	0	(15)	0	0	0	135,000	02/29/2024
7155452		TOMS RIVER	NJ		04/24/2024	7.750	381,865	0	(6,452)	0	59,255	0	420,000	08/11/2025
7155454		TUCKERTON	NJ		04/24/2024	7.800	410,838	0	(116)	0	0	0	550,000	03/11/2024
7155455		TERRE HAUTE	IN		04/24/2024	7.674	112,909	0	(27)	0	0	0	160,000	03/14/2024
7155456		DETROIT	MI		04/24/2024	7.674	80,894	0	(8)	0	0	0	117,000	03/14/2024
7155457		HAMILTON	NJ		04/24/2024	7.820	301,688	0	(60)	0	0	0	400,000	02/20/2024
7155458		SICKLERVILLE	NJ		04/24/2024	7.528	128,367	0	11	0	0	0	175,000	03/19/2024
7155459		MIAMI GARDENS	FL		04/24/2024	7.200	542,549	0	(12)	0	0	0	800,000	03/15/2024
7155460		GRAND RAPIDS	MI		04/24/2024	7.733	199,422	0	(39)	0	0	0	284,000	03/15/2024
7155461		DETROIT	MI		04/24/2024	7.362	141,635	0	(22)	0	0	0	289,940	02/06/2025
7155462		DOVER	DE		04/24/2024	7.740	233,257	0	(57)	0	0	0	330,000	03/19/2024
7155463		FAYETTEVILLE	GA		04/24/2024	8.450	363,938	0	(154)	0	0	0	533,000	03/22/2024
7155464		FREEPORT	NY		04/24/2024	7.990	394,423	0	(119)	0	0	0	555,000	03/11/2024
7155465		FAR ROCKAWAY	NY		04/24/2024	7.250	624,568	0	(78)	0	0	0	965,000	03/19/2024
7155466		INDIANAPOLIS	IN		04/24/2024	7.674	137,740	0	(35)	0	0	0	195,000	03/19/2024
7155467		NEWNAN	GA		04/24/2024	8.180	188,925	0	(3,343)	0	0	0	275,000	08/12/2025
7155468		INDIANAPOLIS	IN		04/24/2024	7.700	128,729	0	(33)	0	0	0	170,000	03/20/2024
7155469		NEWBURGH	NY		04/24/2024	8.440	495,197	0	(62)	0	0	0	650,000	03/21/2024
7155470		GLASTONBURY	CT		04/24/2024	8.590	101,201	0	(50)	0	0	0	153,000	03/12/2024
7155471		NEWARK	NJ		04/24/2024	7.660	594,908	0	(36)	0	0	0	800,000	03/13/2024
7155472		AKRON	OH		04/24/2024	8.030	83,124	0	(18)	0	0	0	110,000	03/16/2024
7155474		MIDDLE ISLAND	NY		04/24/2024	7.950	408,394	0	(121)	0	0	0	575,000	03/08/2024
7155475		JENKS	OK		04/29/2024	4.625	182,622	0	391	0	0	0	426,000	03/27/2024
7155476		IRVINGTON	NJ		04/29/2024	4.375	191,076	0	491	0	0	0	474,500	03/25/2024
7155477		NEWARK	NJ		04/29/2024	4.125	213,651	0	830	0	0	0	420,000	03/26/2024
7155478		LIBERTY	MO		04/29/2024	6.000	130,564	0	252	0	0	0	215,000	03/25/2024
7155479		DENVER	CO		04/29/2024	4.625	100,166	0	1,067	0	0	0	423,000	03/28/2024
7155481		ARDEN	NC		04/29/2024	3.875	231,867	0	2,038	0	0	0	625,000	03/28/2024
7155482		PHILADELPHIA	PA		04/29/2024	2.000	43,539	0	400	0	0	0	278,000	03/26/2024
7155483		BOYNTON BEACH	FL		04/29/2024	5.000	211,254	0	504	0	0	0	540,000	03/26/2024
7155484		TAKOMA PARK	MD		04/29/2024	4.000	299,526	0	896	0	0	0	855,000	03/26/2024
7155485		ZEBULON	NC		04/29/2024	5.500	580,233	0	(19)	0	0	0	990,000	01/20/2025
7155486		MIAMI	FL		04/29/2024	5.000	207,705	0	372	0	0	0	605,000	03/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155487		FULLERTON	CA		04/29/2024	4.000	223,412	0	605	0	0	0	785,000	03/28/2024
7155488		BRADENTON	FL		04/29/2024	4.125	282,385	0	1,221	0	0	0	675,000	03/28/2024
7155490		METAIRIE	LA		04/29/2024	3.500	255,081	0	1,079	0	0	0	825,000	03/26/2024
7155491		JACKSONVILLE	FL		04/29/2024	4.375	55,410	0	712	0	0	0	140,000	03/25/2024
7155492		NORTHWOOD	NH		04/29/2024	5.125	223,568	0	332	0	0	0	470,000	03/28/2024
7155493		COEUR D ALENE	ID		04/29/2024	3.000	158,082	0	918	0	0	0	1,250,000	03/27/2024
7155494		SAINT PETERSBURG	FL		04/29/2024	3.375	117,742	0	236	0	0	0	290,000	03/26/2024
7155495		BRICK	NJ		04/29/2024	5.000	227,938	0	341	0	0	0	515,000	03/26/2024
7155496		ELMHURST	NY		04/29/2024	5.125	434,782	0	773	0	0	0	990,000	03/25/2024
7155497		GREAT NECK	NY		04/29/2024	3.000	599,283	0	3,366	0	0	0	1,650,000	03/26/2024
7155498		MERRICK	NY		04/29/2024	4.000	373,151	0	856	0	0	0	900,000	03/22/2024
7155499		WEST HATFIELD	MA		04/29/2024	4.500	136,937	0	857	0	0	0	290,000	03/28/2024
7155500		SECAUCUS	NJ		04/29/2024	2.890	213,017	0	1,347	0	0	0	850,000	03/27/2024
7155501		LAUDERHILL	FL		04/29/2024	3.875	272,825	0	1,083	0	0	0	560,000	03/27/2024
7155502		NASHVILLE	TN		04/29/2024	4.750	98,254	0	187	0	0	0	561,000	03/26/2024
7155503		EUCLID	OH		04/29/2024	3.900	35,144	0	550	0	0	0	193,000	03/26/2024
7155504		SEYMOUR	CT		04/29/2024	3.560	99,708	0	1,179	0	0	0	380,000	03/27/2024
7155505		POUGHKEEPSIE	NY		04/29/2024	2.000	50,673	0	763	0	0	0	295,000	03/27/2024
7155506		COLLEGE POINT	NY		04/29/2024	2.350	264,893	0	4,668	0	0	0	1,245,000	03/26/2024
7155507		DURHAM	NC		04/29/2024	4.875	73,884	0	560	0	0	0	325,000	03/25/2024
7155508		STANFIELD	OR		04/29/2024	2.000	28,294	0	714	0	0	0	40,000	09/22/2025
7155511		PORT HUENEME	CA		04/29/2024	2.000	70,059	0	1,317	0	0	0	399,000	03/27/2024
7155512		DEFOREST	WI		04/29/2024	4.250	145,284	0	2,154	0	0	0	400,000	04/11/2024
7155513		WINDSOR	NY		04/29/2024	2.000	77,804	0	1,459	0	0	0	165,000	04/17/2024
7155514		NORTH BABYLON	NY		04/29/2024	2.000	187,595	0	3,201	0	0	0	563,000	03/25/2024
7155515		CHARLOTTE	NC		04/29/2024	2.000	60,809	0	1,273	0	0	0	470,000	03/27/2024
7155516		PINETOP	AZ		04/29/2024	4.750	252,454	0	486	0	0	0	799,000	04/18/2024
7155517		FRANKLIN LAKES	NJ		04/29/2024	4.125	404,405	0	2,088	0	0	0	1,365,000	03/28/2024
7155518		NORTH SYRACUSE	NY		04/29/2024	2.000	46,140	0	1,017	0	0	0	165,000	03/27/2024
7155519		FRANKFORT	NY		04/29/2024	2.000	44,121	0	776	0	0	0	103,000	03/28/2024
7155520		BATESVILLE	IN		04/29/2024	2.400	56,503	0	1,087	0	0	0	190,000	04/01/2024
7155521		ORLANDO	FL		04/29/2024	4.000	53,716	0	619	0	0	0	300,000	03/26/2024
7155522		CHICAGO	IL		04/29/2024	2.000	34,716	0	467	0	0	0	270,000	03/26/2024
7155523		WANTAGH	NY		04/29/2024	2.750	325,118	0	6,018	0	0	0	928,600	01/22/2025
7155524		TOLEDO	OH		04/29/2024	2.000	62,657	0	1,554	0	0	0	108,000	03/28/2024
7155525		UPPER MARLBORO	MD		04/29/2024	2.000	58,488	0	1,608	0	0	0	365,000	03/26/2024
7155526		SAN DIEGO	CA		04/29/2024	2.000	130,483	0	3,236	0	0	0	715,000	03/27/2024
7155528		MONTCLAIR	CA		04/29/2024	3.000	283,924	0	841	0	0	0	800,000	03/27/2024
7155529		MANTENO	IL		04/29/2024	3.500	176,654	0	565	0	0	0	425,000	03/29/2024
7155530		GURNEE	IL		04/29/2024	3.250	117,187	0	191	0	0	0	240,000	03/27/2024
7155531		NORTH LAS VEGAS	NV		04/29/2024	3.375	251,846	0	630	0	0	0	685,000	03/26/2024
7155532		MESA	AZ		04/29/2024	4.500	343,107	0	689	0	0	0	1,295,000	03/26/2024
7155533		ANAHEIM	CA		04/29/2024	4.750	355,936	0	1,050	0	0	0	865,000	03/27/2024
7155534		VENTNOR CITY	NJ		04/29/2024	2.890	133,098	0	746	0	0	0	355,000	03/27/2024
7155535		HAMBURG	NY		04/29/2024	6.000	108,645	0	154	0	0	0	230,000	03/27/2024
7155538		CLAY	NY		04/29/2024	4.000	165,241	0	778	0	0	0	390,000	03/27/2024
7155540		DAVENPORT	FL		04/29/2024	4.990	164,555	0	453	0	0	0	375,000	03/25/2024
7155541		BROOKLYN	NY		04/29/2024	4.000	694,872	0	2,734	0	0	0	1,940,000	03/25/2024
7155542		GOFFSTOWN	NH		04/29/2024	3.500	68,817	0	852	0	0	0	615,000	03/28/2024
7155543		LANTANA	FL		04/29/2024	2.000	34,882	0	856	0	0	0	400,000	03/26/2024
7155544		GALT	CA		04/29/2024	5.000	172,512	0	311	0	0	0	595,000	03/27/2024
7155545		LINDEN	NJ		04/29/2024	5.000	276,274	0	1,135	0	0	0	650,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155548		BOZEMAN	MT		04/29/2024	3.750	174,398	0	1,218	0	0	0	525,000	04/04/2024
7155549		RENO	NV		04/29/2024	3.500	200,744	0	1,242	0	0	0	517,000	04/01/2024
7155550		PROSPER	TX		04/29/2024	4.875	480,931	0	804	0	0	0	860,000	03/28/2024
7155551		JURUPA VALLEY	CA		04/29/2024	5.375	458,026	0	895	0	0	0	768,000	03/25/2024
7155552		LOUISVILLE	KY		04/29/2024	5.000	50,233	0	518	0	0	0	160,000	01/23/2025
7155553		BELLMAWR	NJ		04/29/2024	2.875	145,073	0	1,039	0	0	0	399,700	01/22/2025
7155554		DOWNEY	CA		04/29/2024	3.000	386,920	0	1,080	0	0	0	768,900	01/22/2025
7155555		NEVADA	IA		04/29/2024	3.500	56,797	0	624	0	0	0	162,200	01/22/2025
7155556		PORT ORANGE	FL		04/29/2024	3.375	203,753	0	832	0	0	0	992,600	01/23/2025
7155557		RENO	NV		04/29/2024	3.375	231,143	0	1,489	0	0	0	456,100	01/22/2025
7155558		MAURICE	LA		04/29/2024	2.875	35,580	0	583	0	0	0	208,000	
7155559		ROARING BROOK TWP	PA		04/29/2024	2.875	120,963	0	1,309	0	0	0	240,000	
7155560		MOUNT AIRY	NC		04/29/2024	2.625	96,017	0	1,035	0	0	0	243,900	01/22/2025
7155561		SILVER SPRING	MD		04/29/2024	2.000	246,588	0	1,344	0	0	0	637,000	03/27/2024
7155562		PROSPECT PARK	PA		04/29/2024	6.250	42,078	0	0	0	0	0	215,000	03/27/2024
7155563		RIVERDALE	NY		04/29/2024	4.625	656,791	0	1,840	0	0	0	1,000,000	03/27/2024
7155564		BRONX	NY		04/29/2024	4.000	467,795	0	1,132	0	0	0	876,000	01/23/2025
7155565		LOUISBURG	NC		04/29/2024	5.250	184,873	0	470	0	0	0	325,000	03/28/2024
7155566		CHICAGO	IL		04/29/2024	4.000	187,189	0	471	0	0	0	255,000	03/28/2024
7155567		NEW ORLEANS	LA		04/29/2024	4.000	87,035	0	171	0	0	0	170,000	03/26/2024
7155568		BABYLON	NY		04/29/2024	5.250	118,860	0	1,422	0	0	0	460,000	03/25/2024
7155569		WEST BABYLON	NY		04/29/2024	5.000	244,836	0	790	0	0	0	505,000	03/26/2024
7155571		MIAMI	FL		04/29/2024	3.250	357,809	0	877	0	0	0	883,920	02/06/2025
7155572		EWING	NJ		04/29/2024	4.500	182,180	0	308	0	0	0	285,000	03/27/2024
7155573		SAN FRANCISCO	CA		04/29/2024	4.625	498,773	0	2,356	0	0	0	899,000	03/25/2024
7155574		ORMOND BEACH	FL		04/29/2024	4.250	155,935	0	2,751	0	0	0	450,000	03/28/2024
7155575		DOLTON	IL		04/29/2024	5.000	68,860	0	42	0	0	0	127,000	03/26/2024
7155576		HEMET	CA		04/29/2024	3.714	418,042	0	2,064	0	0	0	1,267,680	02/06/2025
7155577		CHAPIN	SC		04/29/2024	3.875	144,928	0	336	0	0	0	319,900	03/28/2024
7155580		WOOSTER	OH		04/29/2024	5.000	132,260	0	806	0	0	0	225,000	04/01/2024
7155581		CHINO	CA		04/29/2024	3.700	290,036	0	1,481	0	0	0	730,000	03/27/2024
7155582		LAS VEGAS	NV		04/29/2024	6.000	229,755	0	1,154	0	0	0	985,000	03/28/2024
7155583		HERALD	CA		04/29/2024	3.625	447,067	0	1,112	0	0	0	1,100,000	04/04/2024
7155584		LA PUENTE	CA		04/29/2024	3.875	340,263	0	1,247	0	0	0	890,000	03/26/2024
7155585		SOUTH HOLLAND	IL		04/29/2024	2.000	100,417	0	483	0	0	0	255,000	03/26/2024
7155586		MIAMI	FL		04/29/2024	4.000	189,837	0	521	0	0	0	410,000	04/10/2024
7155587		PHOENIX	AZ		04/29/2024	5.125	102,729	0	1,289	0	0	0	335,000	03/26/2024
7155588		CRESTWOOD	IL		04/29/2024	2.000	90,776	0	420	0	0	0	240,000	03/27/2024
7155589		HILLIARD	FL		04/29/2024	4.750	32,391	0	380	0	0	0	187,000	01/23/2025
7155590		BRONX	NY		04/29/2024	3.000	310,084	0	632	0	0	0	1,000,000	03/26/2024
7155591		NORTH CHARLESTON	SC		04/29/2024	5.500	126,985	0	165	0	0	0	643,000	03/29/2024
7155592		STROUDSBURG	PA		04/29/2024	3.250	144,895	0	2,199	0	0	0	345,000	03/27/2024
7155593		EAST ELMHURST	NY		04/29/2024	6.000	131,862	0	0	0	0	0	1,285,000	03/27/2024
7155596		RANDLEMAN	NC		04/29/2024	2.000	46,779	0	913	0	0	0	215,000	03/27/2024
7155597		MIAMI	FL		04/29/2024	3.250	138,657	0	395	0	0	0	550,000	03/27/2024
7155598		TROY	MI		04/29/2024	4.625	169,989	0	436	0	0	0	445,000	03/22/2024
7155599		BELTON	TX		04/29/2024	4.500	104,766	0	229	0	0	0	515,000	03/25/2024
7155600		SALISBURY	MD		04/29/2024	3.305	74,764	0	313	0	0	0	292,000	03/26/2024
7155601		TEXARKANA	AR		04/29/2024	5.000	39,053	0	290	0	0	0	225,000	04/02/2024
7155602		CHESTER	VA		04/29/2024	2.000	148,005	0	3,274	0	0	0	415,000	03/28/2024
7155603		BALTIMORE	MD		04/29/2024	3.000	97,366	0	1,468	0	0	0	170,000	03/27/2024
7155605		ALLEN PARK	MI		04/29/2024	2.000	70,537	0	2,125	0	0	0	166,000	03/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155606		VISTA	CA		04/29/2024	2.657	216,123	0	3,416	0	0	0	950,000	03/22/2024
7155607		ROCKAWAY PARK	NY		04/29/2024	3.500	123,552	0	3,051	0	0	0	1,200,000	03/27/2024
7155608		RICHARDSON	TX		04/29/2024	2.000	98,037	0	2,389	0	0	0	480,000	03/26/2024
7155609		CALUMET CITY	IL		04/29/2024	2.875	85,955	0	1,873	0	0	0	155,000	03/26/2024
7155610		DALLAS	TX		04/29/2024	3.250	84,573	0	311	0	0	0	290,000	03/25/2024
7155612		BOISE	ID		04/29/2024	3.625	220,148	0	851	0	0	0	534,000	03/28/2024
7155613		SEFFNER	FL		04/29/2024	5.000	120,251	0	169	0	0	0	435,000	03/26/2024
7155614		LANSDALE	PA		04/29/2024	4.000	215,356	0	588	0	0	0	525,000	03/26/2024
7155616		WALDEN	NY		04/29/2024	3.875	149,352	0	505	0	0	0	325,000	03/28/2024
7155617		PHILADELPHIA	PA		04/29/2024	4.000	59,120	0	161	0	0	0	135,000	03/26/2024
7155618		MIAMI	FL		04/29/2024	5.000	33,024	0	872	0	0	0	650,000	03/26/2024
7155619		BOLINGBROOK	IL		04/29/2024	4.500	334,458	0	651	0	0	0	594,000	03/26/2024
7155620		CHICAGO	IL		04/29/2024	4.000	684,489	0	1,611	0	0	0	1,275,000	03/26/2024
7155621		HENDERSON	CO		04/29/2024	5.000	143,141	0	651	0	0	0	573,000	03/27/2024
7155623		EGG HARBOR TOWNSHIP	NJ		04/29/2024	4.250	196,940	0	65	0	0	0	475,000	03/27/2024
7155624		HENDERSON	NC		04/29/2024	5.500	160,747	0	65	0	0	0	546,667	03/27/2024
7155625		JOLIET	IL		04/29/2024	4.625	135,751	0	150	0	0	0	370,000	07/22/2025
7155626		CORTLANDT MANOR	NY		04/29/2024	3.625	259,919	0	756	0	0	0	525,000	03/25/2024
7155627		NORRISTOWN	PA		04/29/2024	3.337	230,500	0	1,892	0	0	0	435,000	03/26/2024
7155628		ZION	IL		04/29/2024	5.025	125,049	0	297	0	0	0	265,000	03/27/2024
7155629		TEMECULA	CA		04/29/2024	3.125	235,813	0	665	0	0	0	659,000	03/26/2024
7155631		SCHENECTADY	NY		04/29/2024	4.000	248,240	0	1,271	0	0	0	475,000	03/27/2024
7155633		NORTH LAS VEGAS	NV		04/29/2024	2.000	24,987	0	382	0	0	0	380,000	03/26/2024
7155634		RENO	NV		04/29/2024	4.750	258,358	0	936	0	0	0	915,000	03/28/2024
7155635		SALT LAKE CITY	UT		04/29/2024	3.875	514,761	0	5,715	0	0	0	1,600,000	03/26/2024
7155636		TUCSON	AZ		04/29/2024	2.000	44,034	0	796	0	0	0	297,000	03/26/2024
7155637		LOUISBURG	NC		04/29/2024	4.750	69,271	0	247	0	0	0	190,000	03/28/2024
7155638		SAN DIEGO	CA		04/29/2024	4.750	299,803	0	1,194	0	0	0	975,000	03/26/2024
7155639		BOWIE	MD		04/29/2024	4.875	122,924	0	346	0	0	0	375,000	12/04/2025
7155640		MADISON	TN		04/29/2024	2.000	56,308	0	1,306	0	0	0	335,000	03/27/2024
7155641		BOCA RATON	FL		04/29/2024	4.930	213,259	0	1,322	0	0	0	510,000	03/26/2024
7155642		BARBERTON	OH		04/29/2024	4.470	123,906	0	1,155	0	0	0	275,000	03/27/2024
7155643		BOILING SPRINGS	SC		04/29/2024	4.000	94,427	0	236	0	0	0	260,000	03/27/2024
7155644		FAYETTEVILLE	NC		04/29/2024	2.000	27,323	0	486	0	0	0	177,000	03/27/2024
7155646		NORTH SALT LAKE	UT		04/29/2024	2.000	212,313	0	5,914	0	0	0	960,000	03/26/2024
7155648		CAPE CORAL	FL		04/29/2024	4.875	286,405	0	1,844	0	0	0	1,543,000	03/27/2024
7155649		RONKONKOMA	NY		04/29/2024	2.000	136,134	0	3,428	0	0	0	543,000	03/26/2024
7155650		CINCINNATI	OH		04/29/2024	2.001	25,276	0	412	0	0	0	165,000	03/27/2024
7155651		HIALEAH	FL		04/29/2024	2.000	115,868	0	2,075	0	0	0	915,000	03/27/2024
7155652		MARSHALL	MI		04/29/2024	4.200	49,707	0	447	0	0	0	162,500	03/27/2024
7155653		CALABASAS	CA		04/29/2024	4.750	513,716	0	2,606	0	0	0	1,495,000	03/27/2024
7155656		PENNSAUKEN	NJ		04/29/2024	4.875	77,540	0	152	0	0	0	265,000	03/27/2024
7155657		BRONX	NY		04/29/2024	2.000	184,800	0	4,731	0	0	0	750,000	03/26/2024
7155659		RICHMOND	VA		04/29/2024	2.000	98,615	0	2,060	0	0	0	321,000	03/28/2024
7155660		POMONA	CA		04/29/2024	4.750	60,113	0	556	0	0	0	650,000	03/27/2024
7155661		CARY	IL		04/29/2024	4.000	112,801	0	1,304	0	0	0	265,000	03/22/2024
7155662		MONTEBELLO	CA		04/29/2024	5.500	98,835	0	619	0	0	0	610,000	03/27/2024
7155663		MORGAN HILL	CA		04/29/2024	2.000	269,990	0	8,024	0	0	0	1,570,000	03/25/2024
7155666		YORKTOWN HEIGHTS	NY		04/29/2024	4.500	292,934	0	532	0	0	0	650,000	03/25/2024
7155667		AKRON	OH		04/29/2024	5.125	205,036	0	849	0	0	0	366,000	03/26/2024
7155670		BARRETT	MN		04/29/2024	4.875	64,237	0	108	0	0	0	139,000	03/28/2024
7155671		RARITAN	NJ		04/29/2024	3.375	171,364	0	495	0	0	0	350,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155672		TAMARAC	FL		04/29/2024	3.625	179,342	0	403	0	0	0	513,000	03/27/2024
7155673		LINTHICUM HEIGHTS	MD		04/29/2024	4.000	193,573	0	377	0	0	0	345,000	03/26/2024
7155674		STUART	FL		04/29/2024	3.250	85,763	0	247	0	0	0	260,000	03/25/2024
7155676		LADERA RANCH	CA		04/29/2024	4.875	321,996	0	821	0	0	0	1,400,000	03/29/2024
7155677		HAMILTON	OH		04/29/2024	4.750	34,247	0	146	0	0	0	125,000	03/27/2024
7155678		GLENSIDE	PA		04/29/2024	4.125	122,271	0	347	0	0	0	525,000	03/22/2024
7155679		SAN JOSE	CA		04/29/2024	3.374	612,224	0	2,818	0	0	0	1,525,000	03/22/2024
7155680		LEANDER	TX		04/29/2024	3.500	175,061	0	704	0	0	0	325,000	03/28/2024
7155681		JAMAICA	NY		04/29/2024	2.000	110,645	0	1,428	0	0	0	560,000	03/27/2024
7155682		WEST COLUMBIA	SC		04/29/2024	3.875	60,865	0	120	0	0	0	224,000	03/26/2024
7155683		FORT MYERS	FL		04/29/2024	5.000	179,649	0	(5)	0	0	0	399,000	03/28/2024
7155684		CORAL GABLES	FL		04/29/2024	3.875	279,993	0	233	0	0	0	763,000	03/27/2024
7155685		FRANKLIN	IN		04/29/2024	4.000	70,086	0	20	0	0	0	305,000	03/27/2024
7155686		CHICAGO	IL		04/29/2024	5.125	138,862	0	103	0	0	0	260,000	03/26/2024
7155687		FLUSHING	NY		04/29/2024	3.000	202,916	0	(3,643)	0	0	0	1,240,000	03/27/2024
7155688		WASHINGTONVILLE	NY		04/29/2024	4.000	132,418	0	(46)	0	0	0	340,000	03/28/2024
7155689		TEANECK	NJ		04/29/2024	4.750	196,792	0	(371)	0	0	0	598,000	03/26/2024
7155691		GARFIELD	NJ		04/29/2024	4.250	265,474	0	(186)	0	0	0	511,000	03/26/2024
7155693		MALVERNE	NY		04/29/2024	4.500	365,025	0	723	0	0	0	620,000	03/25/2024
7155694		PORT CHARLOTTE	FL		04/29/2024	5.000	58,142	0	116	0	0	0	240,000	03/26/2024
7155695		SOUTH YARMOUTH	MA		04/29/2024	5.000	313,409	0	512	0	0	0	550,000	03/27/2024
7155696		COCOA	FL		04/29/2024	4.000	91,630	0	246	0	0	0	340,000	03/28/2024
7155697		NAPLES	FL		04/29/2024	4.500	185,267	0	(11,262)	0	0	0	490,000	03/28/2024
7155698		EAST ELMHURST	NY		04/29/2024	4.000	562,093	0	1,101	0	0	0	930,000	03/22/2024
7155699		EAST GREENWICH	RI		04/29/2024	5.000	502,297	0	765	0	0	0	899,000	03/22/2024
7155700		PHILADELPHIA	PA		04/29/2024	5.000	63,873	0	248	0	0	0	200,000	03/27/2024
7155701		CARROLLTON	TX		04/29/2024	5.500	137,598	0	209	0	0	0	470,900	01/22/2025
7155703		HOWELL	NJ		04/29/2024	2.875	257,691	0	1,175	0	0	0	620,000	03/27/2024
7155704		SAN JOSE	CA		04/29/2024	6.000	843,452	0	1,352	0	0	0	1,195,000	03/22/2024
7155705		BAKERSFIELD	CA		04/29/2024	4.250	313,974	0	970	0	0	0	689,000	03/27/2024
7155706		MYAKKA	FL		04/29/2024	4.000	303,224	0	744	0	0	0	825,000	03/27/2024
7155707		RIVERDALE	NY		04/29/2024	5.000	442,848	0	665	0	0	0	595,000	03/27/2024
7155708		BLOOMINGTON	CA		04/29/2024	2.000	119,241	0	922	0	0	0	522,900	03/22/2024
7155709		LAKE ARROWHEAD	CA		04/29/2024	4.375	670,002	0	1,932	0	0	0	2,300,000	04/01/2024
7155710		MEMPHIS	TN		04/29/2024	4.000	142,472	0	197	0	0	0	292,000	03/25/2024
7155711		BROOKLYN	NY		04/29/2024	5.375	505,333	0	1,976	0	0	0	1,220,000	03/25/2024
7155712		WOODSIDE	NY		04/29/2024	5.250	225,827	0	380	0	0	0	1,250,000	03/25/2024
7155713		GLENDORA	CA		04/29/2024	3.875	261,877	0	622	0	0	0	1,180,000	03/27/2024
7155714		SAN DIEGO	CA		04/29/2024	2.875	359,962	0	3,118	0	0	0	2,000,000	03/28/2024
7155715		FORT LAUDERDALE	FL		04/29/2024	2.750	788,504	0	3,616	0	0	0	3,700,000	03/26/2024
7155716		HILLSBORO	OR		04/29/2024	4.375	406,357	0	192	0	0	0	1,200,000	03/29/2024
7155717		MIAMI	FL		04/29/2024	5.375	46,019	0	471	0	0	0	450,000	03/26/2024
7155718		WOODSIDE	NY		04/29/2024	4.375	363,213	0	878	0	0	0	930,000	03/25/2024
7155719		BROOKLYN	NY		04/29/2024	4.000	318,297	0	2,135	0	0	0	1,325,000	03/25/2024
7155720		HUNTINGTON BEACH	CA		04/29/2024	4.650	667,603	0	3,134	0	0	0	2,995,000	03/28/2024
7155721		BRENTWOOD	NY		04/29/2024	2.940	112,044	0	135	0	0	0	456,000	03/26/2024
7155722		BRONX	NY		04/29/2024	4.250	92,117	0	766	0	0	0	330,000	04/03/2024
7155723		PLANTATION	FL		04/29/2024	4.209	1,341	0	18,401	0	0	0	990,000	09/08/2025
7155724		BROOKLYN	NY		04/29/2024	3.782	835,562	0	3,723	0	0	0	2,898,000	03/25/2024
7155725		SEATTLE	WA		04/29/2024	3.785	350,107	0	2,092	0	0	0	627,000	03/26/2024
7155726		GARDEN CITY	NY		04/29/2024	2.250	235,753	0	4,619	0	0	0	1,294,100	01/22/2025
7155727		UNIONDALE	NY		04/29/2024	3.000	156,399	0	727	0	0	0	651,700	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155728		BLOOMFIELD HILLS	MI		04/29/2024	4.250	369,682	0	2,565	0	0	0	1,320,000	03/29/2024
7155729		AMHERST	NY		04/29/2024	4.125	110,738	0	(2,475)	0	0	0	250,000	08/08/2024
7155730		MILLIS	MA		04/29/2024	4.750	82,240	0	226	0	0	0	300,000	03/28/2024
7155731		CLIFTON	NJ		04/29/2024	4.375	151,155	0	91	0	0	0	370,000	03/28/2024
7155732		HAMILTON	OH		04/29/2024	4.250	57,032	0	63	0	0	0	150,000	03/26/2024
7155733		FRIENDSWOOD	TX		04/29/2024	4.875	118,315	0	114	0	0	0	325,000	03/26/2024
7155734		PALM SPRINGS	FL		04/29/2024	5.625	69,624	0	378	0	0	0	296,000	03/25/2024
7155735		NEW ROCHELLE	NY		04/29/2024	2.125	152,786	0	2,802	0	0	0	620,000	03/26/2024
7155736		MIDDLETOWN	CT		04/29/2024	3.625	40,600	0	(9,520)	0	0	0	535,000	03/28/2024
7155737		PETERSBURG	VA		04/29/2024	5.750	42,187	0	261	0	0	0	225,000	04/05/2025
7155738		LAKE FOREST	CA		04/29/2024	3.500	224,856	0	1,140	0	0	0	795,000	03/27/2024
7155739		NORTH BALDWIN	NY		04/29/2024	4.000	298,232	0	752	0	0	0	590,000	03/25/2024
7155740		WINDERMERE	FL		04/29/2024	4.500	758,443	0	1,414	0	0	0	1,050,000	03/26/2024
7155741		CHELSEA	MA		04/29/2024	5.000	432,310	0	696	0	0	0	730,000	03/28/2024
7155742		PORTLAND	OR		04/29/2024	4.500	320,204	0	1,482	0	0	0	1,070,000	03/27/2024
7155743		PENSACOLA	FL		04/29/2024	4.500	132,558	0	907	0	0	0	310,000	03/26/2024
7155745		ST. JOHNS	FL		04/29/2024	5.625	305,450	0	630	0	0	0	548,000	03/27/2024
7155749		RICHMOND	VA		04/29/2024	5.625	101,061	0	213	0	0	0	229,000	03/28/2024
7155750		CARBONDALE	CO		04/29/2024	3.875	288,431	0	2,157	0	0	0	1,000,000	04/16/2024
7155751		THATCHER	AZ		04/29/2024	3.625	113,199	0	751	0	0	0	225,000	04/17/2024
7155752		HAGERSTOWN	MD		04/29/2024	3.375	43,542	0	188	0	0	0	180,000	03/27/2024
7155753		WIMAUMA	FL		04/29/2024	2.875	162,558	0	1,223	0	0	0	335,000	03/26/2024
7155754		TEXARKANA	TX		04/29/2024	4.375	60,240	0	316	0	0	0	97,000	04/18/2024
7155756		RUSSELLS POINT	OH		04/29/2024	4.000	83,217	0	779	0	0	0	210,000	04/01/2024
7155757		TRENTON	NJ		04/29/2024	4.250	101,776	0	402	0	0	0	283,000	03/22/2024
7155758		BURLINGTON	NJ		04/29/2024	4.750	161,435	0	544	0	0	0	250,000	03/28/2024
7155759		WINCHESTER	CA		04/29/2024	4.000	309,833	0	1,035	0	0	0	690,000	03/28/2024
7155760		CHICAGO	IL		04/29/2024	3.000	224,914	0	1,651	0	0	0	395,000	03/26/2024
7155762		ANTIOCH	TN		04/29/2024	3.625	72,838	0	701	0	0	0	395,000	03/29/2024
7155763		MERRIMAC	MA		04/29/2024	5.000	300,086	0	644	0	0	0	628,000	09/30/2025
7155764		STILLWATER	MN		04/29/2024	4.500	154,888	0	416	0	0	0	470,000	03/28/2024
7155765		WASHINGTON	DC		04/29/2024	5.000	220,410	0	613	0	0	0	390,000	03/26/2024
7155766		BLYTHEWOOD	SC		04/29/2024	4.125	139,449	0	570	0	0	0	275,000	03/27/2024
7155767		FORT WORTH	TX		04/29/2024	3.625	216,181	0	989	0	0	0	425,000	03/26/2024
7155768		SYLMAR	CA		04/29/2024	4.500	505,773	0	2,485	0	0	0	1,218,000	03/28/2024
7155770		PHOENIX	AZ		04/29/2024	3.990	166,005	0	652	0	0	0	355,000	03/26/2024
7155772		HARTFORD	CT		04/29/2024	4.125	131,941	0	608	0	0	0	325,000	03/27/2024
7155773		CLAYTON	NC		04/29/2024	4.375	162,758	0	568	0	0	0	310,000	03/27/2024
7155774		ALOHA	OR		04/29/2024	3.250	302,309	0	943	0	0	0	525,000	03/28/2024
7155775		LEXINGTON	NC		04/29/2024	3.000	101,625	0	585	0	0	0	225,000	03/27/2024
7155776		SALINAS	CA		04/29/2024	3.000	185,353	0	1,905	0	0	0	716,000	03/27/2024
7155777		BALTIMORE	MD		04/29/2024	2.875	68,494	0	367	0	0	0	190,000	03/27/2024
7155779		ROME	NY		04/29/2024	6.000	49,356	0	198	0	0	0	85,000	03/28/2024
7155780		WATERBURY	CT		04/29/2024	4.000	137,321	0	622	0	0	0	382,000	03/27/2024
7155781		LAKE GEORGE	NY		04/29/2024	6.000	93,673	0	956	0	0	0	355,000	03/26/2024
7155782		CHARLESTON	SC		04/29/2024	4.625	202,261	0	795	0	0	0	615,000	03/27/2024
7155783		SEFFNER	FL		04/29/2024	3.990	123,213	0	536	0	0	0	335,000	03/26/2024
7155784		MORENO VALLEY	CA		04/29/2024	3.875	213,310	0	844	0	0	0	470,000	03/25/2024
7155785		PHOENIX	AZ		04/29/2024	3.625	153,727	0	763	0	0	0	355,000	03/26/2024
7155786		COTTONTOWN	TN		04/29/2024	3.750	100,658	0	588	0	0	0	475,000	03/27/2024
7155787		GAYLORD	MI		04/29/2024	4.875	53,778	0	(110)	0	0	0	299,900	03/28/2024
7155789		PEPEEKEO	HI		04/29/2024	5.250	136,290	0	310	0	0	0	410,000	04/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155790		NEW HAVEN	CT		04/29/2024	3.990	63,644	0	241	0	0	0	220,000	03/26/2024
7155791		LOMPOC	CA		04/29/2024	5.625	70,077	0	239	0	0	0	455,000	03/27/2024
7155792		SANTA ANA	CA		04/29/2024	3.500	391,255	0	1,843	0	0	0	900,000	03/28/2024
7155793		AURORA	IL		04/29/2024	4.900	105,795	0	108	0	0	0	197,000	03/27/2024
7155794		WEST OLIVE	MI		04/29/2024	4.000	96,288	0	475	0	0	0	339,000	04/03/2024
7155795		MT PLEASANT	MI		04/29/2024	4.490	110,208	0	1,411	0	0	0	275,000	03/29/2024
7155796		HOUSTON	TX		04/29/2024	4.450	69,197	0	767	0	0	0	169,000	01/23/2025
7155797		FORKED RIVER	NJ		04/29/2024	4.875	194,782	0	490	0	0	0	450,000	03/26/2024
7155798		DANIA BEACH	FL		04/29/2024	5.500	187,319	0	617	0	0	0	330,000	
7155799		FT LAUDERDALE	FL		04/29/2024	4.250	71,165	0	413	0	0	0	550,000	03/28/2024
7155800		NORWALK	CA		04/29/2024	3.750	217,006	0	219	0	0	0	760,000	03/27/2024
7155801		VINEYARD	UT		04/29/2024	3.375	276,592	0	178	0	0	0	735,000	03/26/2024
7155802		CHICAGO	IL		04/29/2024	5.000	144,859	0	370	0	0	0	265,000	03/26/2024
7155803		BRYANS ROAD	MD		04/29/2024	2.250	274,900	0	0	0	4,365	0	395,000	07/25/2025
7155804		LONGMEADOW	MA		04/29/2024	5.500	74,517	0	113	0	0	0	360,000	03/27/2024
7155805		BRONX	NY		04/29/2024	3.865	98,636	0	1,847	0	0	0	740,000	03/26/2024
7155806		MESQUITE	TX		04/29/2024	4.291	29,845	0	285	0	0	0	225,000	03/26/2024
7155807		INDIANAPOLIS	IN		04/29/2024	2.000	94,106	0	2,305	0	0	0	210,000	03/26/2024
7155808		BROOKLYN	NY		04/29/2024	3.580	375,420	0	5,879	0	0	0	1,220,000	03/26/2024
7155809		CHICAGO	IL		04/29/2024	2.000	45,574	0	(183)	0	0	0	168,000	03/26/2024
7155810		SAN ANTONIO	TX		04/29/2024	2.003	53,656	0	1,304	0	0	0	218,800	01/22/2025
7155813		UPPER CHICHESTER	PA		04/29/2024	4.375	91,231	0	2,286	0	0	0	402,000	07/03/2025
7155814		SUGAR LAND	TX		04/29/2024	2.000	73,523	0	1,171	0	0	0	368,500	01/22/2025
7155815		JACKSONVILLE	FL		04/29/2024	4.510	93,036	0	825	0	0	0	350,000	03/26/2024
7155816		LEXINGTON	KY		04/29/2024	2.000	105,835	0	2,020	0	0	0	315,000	03/28/2024
7155817		FENTON	MI		04/29/2024	4.320	130,967	0	1,283	0	0	0	525,000	03/28/2024
7155818		HOMESTEAD	FL		04/29/2024	2.000	37,085	0	809	0	0	0	475,000	03/25/2024
7155819		HOUSTON	TX		04/29/2024	2.000	71,617	0	1,629	0	0	0	281,600	01/22/2025
7155822		WEST NEW YORK	NJ		04/29/2024	4.750	149,905	0	353	0	0	0	675,000	03/27/2024
7155825		SUNRISE	FL		04/29/2024	4.000	213,555	0	361	0	0	0	550,000	03/28/2024
7155827		LEESBURG	VA		04/29/2024	2.999	295,868	0	2,092	0	0	0	725,000	03/26/2024
7155830		BALTIMORE	MD		04/29/2024	3.124	229,906	0	1,064	0	0	0	405,000	09/08/2025
7155831		PANAMA CITY	FL		04/29/2024	3.125	164,407	0	706	0	0	0	350,000	03/26/2024
7155832		RICHMOND	TX		04/29/2024	3.625	197,436	0	1,210	0	0	0	395,000	03/28/2024
7155833		FREDERICK	MD		04/29/2024	3.625	200,411	0	1,345	0	0	0	412,000	03/26/2024
7155835		WHITTIER	CA		04/29/2024	2.750	457,214	0	2,294	0	0	0	1,250,000	03/26/2024
7155836		BELFRY	MT		04/29/2024	2.750	194,014	0	963	0	0	0	525,000	04/15/2024
7155837		KISSIMMEE	FL		04/29/2024	2.625	199,516	0	2,629	0	0	0	500,000	03/27/2024
7155838		PORT ORANGE	FL		04/29/2024	2.875	114,557	0	1,233	0	0	0	300,000	03/27/2024
7155839		ORLANDO	FL		04/29/2024	3.250	196,619	0	1,328	0	0	0	470,000	03/25/2024
7155841		FOSTER CITY	CA		04/29/2024	2.750	589,780	0	4,592	0	0	0	2,049,000	03/22/2024
7155842		BELLINGHAM	WA		04/29/2024	3.250	278,344	0	2,059	0	0	0	580,000	03/27/2024
7155843		EPSOM	NH		04/29/2024	3.375	200,745	0	837	0	0	0	450,000	03/27/2024
7155844		MEDFORD	MA		04/29/2024	2.874	372,864	0	2,711	0	0	0	830,000	03/27/2024
7155846		SAN DIEGO	CA		04/29/2024	2.625	388,080	0	2,979	0	0	0	930,000	03/26/2024
7155848		NORWALK	IA		04/29/2024	3.250	284,360	0	1,892	0	0	0	530,000	03/28/2024
7155849		FORT WASHINGTON	MD		04/29/2024	3.374	196,718	0	836	0	0	0	453,000	03/27/2024
7155850		MARTINEZ	CA		04/29/2024	2.875	389,576	0	5,216	0	0	0	1,275,000	03/28/2024
7155852		LAS VEGAS	NV		04/29/2024	3.125	151,025	0	1,054	0	0	0	520,000	03/27/2024
7155853		NORTH PORT	FL		04/29/2024	3.875	108,726	0	388	0	0	0	299,000	03/27/2024
7155854		DALLAS	TX		04/29/2024	3.375	188,391	0	1,258	0	0	0	469,000	03/27/2024
7155855		NEW ORLEANS	LA		04/29/2024	4.500	75,276	0	287	0	0	0	140,000	03/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155857		BRIELLE	NJ		04/29/2024	2.750	467,945	0	3,507	0	0	0	1,260,000	03/27/2024
7155858		REDLANDS	CA		04/29/2024	2.375	296,912	0	3,562	0	0	0	850,000	03/28/2024
7155860		WOLF CREEK	OR		04/29/2024	3.375	290,401	0	1,845	0	0	0	675,000	04/12/2024
7155861		DAVIE	FL		04/29/2024	2.990	269,832	0	1,346	0	0	0	580,000	03/26/2024
7155862		ALEXANDRIA	VA		04/29/2024	2.375	249,340	0	1,340	0	0	0	620,000	03/25/2024
7155863		ORLANDO	FL		04/29/2024	2.500	245,680	0	2,130	0	0	0	726,000	03/25/2024
7155864		OKEECHOBEE	FL		04/29/2024	3.375	226,449	0	495	0	0	0	399,000	03/27/2024
7155865		DENVER	CO		04/29/2024	2.990	204,329	0	935	0	0	0	505,000	03/26/2024
7155866		CAPE CORAL	FL		04/29/2024	3.250	197,523	0	1,297	0	0	0	393,000	03/28/2024
7155867		SCHERTZ	TX		04/29/2024	2.990	187,951	0	888	0	0	0	399,000	03/26/2024
7155868		OKLAHOMA CITY	OK		04/29/2024	3.375	190,238	0	1,224	0	0	0	421,000	03/27/2024
7155869		NEW PORT RICHEY	FL		04/29/2024	3.500	190,667	0	763	0	0	0	405,000	03/28/2024
7155870		GLENNIE	MI		04/29/2024	3.625	184,097	0	703	0	0	0	330,000	03/28/2024
7155871		AVON	MN		04/29/2024	2.990	156,192	0	820	0	0	0	445,000	03/27/2024
7155872		LONG POND	PA		04/29/2024	2.990	154,482	0	1,071	0	0	0	430,000	03/29/2024
7155873		DORAL	FL		04/29/2024	3.750	149,509	0	1,070	0	0	0	463,000	03/27/2024
7155874		OAK FOREST	IL		04/29/2024	3.875	146,944	0	515	0	0	0	295,000	03/26/2024
7155875		BAKERSFIELD	CA		04/29/2024	3.250	123,409	0	1,034	0	0	0	358,500	03/26/2024
7155876		EL PASO	TX		04/29/2024	3.375	114,460	0	548	0	0	0	199,000	03/27/2024
7155877		SUNRISE	FL		04/29/2024	2.990	111,189	0	504	0	0	0	235,000	03/27/2024
7155878		FISHKILL	NY		04/29/2024	4.625	181,014	0	546	0	0	0	410,000	03/27/2024
7155879		NICHOLASVILLE	KY		04/29/2024	3.375	180,201	0	1,195	0	0	0	325,000	03/29/2024
7155880		ROCHESTER	NY		04/29/2024	3.125	113,060	0	774	0	0	0	219,000	03/25/2024
7155881		GALES FERRY	CT		04/29/2024	2.750	275,188	0	3,216	0	0	0	500,000	03/26/2024
7155883		JERSEY SHORE	PA		04/29/2024	3.625	40,625	0	165	0	0	0	159,000	04/08/2024
7155884		FORT WORTH	TX		04/29/2024	2.990	116,725	0	1,367	0	0	0	296,000	03/25/2024
7155885		TAMARACK	ID		04/29/2024	2.875	321,836	0	2,712	0	0	0	585,000	03/29/2024
7155886		ORINDA	CA		04/29/2024	2.625	1,160,316	0	8,996	0	0	0	2,200,000	03/26/2024
7155887		FRISCO	TX		04/29/2024	2.875	264,533	0	2,045	0	0	0	875,000	03/28/2024
7155888		KENT	WA		04/29/2024	2.990	306,043	0	1,717	0	0	0	570,000	03/25/2024
7155889		DALLAS	TX		04/29/2024	3.000	937,196	0	7,220	0	0	0	2,020,000	03/26/2024
7155890		COLUMBUS	OH		04/29/2024	3.125	112,300	0	784	0	0	0	255,000	03/27/2024
7155891		TOLEDO	OH		04/29/2024	3.250	62,911	0	355	0	0	0	130,000	03/27/2024
7155892		LIGONIER	IN		04/29/2024	3.000	79,122	0	1,339	0	0	0	198,000	03/29/2024
7155893		NEWBERG	OR		04/29/2024	3.750	235,060	0	883	0	0	0	630,000	03/27/2024
7155894		BURNS HARBOR	IN		04/29/2024	3.000	166,698	0	1,078	0	0	0	369,000	03/27/2024
7155895		CHERRY VALLEY	CA		04/29/2024	2.750	131,150	0	2,302	0	0	0	750,000	04/01/2024
7155896		FRISCO	TX		04/29/2024	2.875	1,005,259	0	4,682	0	0	0	2,800,000	03/27/2024
7155897		GRAY	TN		04/29/2024	3.000	81,835	0	348	0	0	0	325,000	03/29/2024
7155898		LOUISVILLE	KY		04/29/2024	5.199	133,829	0	296	0	0	0	235,000	03/25/2024
7155899		FONTANA	CA		04/29/2024	5.250	325,562	0	695	0	0	0	900,000	03/29/2024
7155900		CHICAGO	IL		04/29/2024	5.625	191,472	0	645	0	0	0	335,000	03/26/2024
7155901		CORCORAN	CA		04/29/2024	4.000	110,771	0	1,290	0	0	0	410,000	03/28/2024
7155902		NORTH LAS VEGAS	NV		04/29/2024	3.250	102,944	0	469	0	0	0	331,000	03/28/2024
7155903		LABELLE	FL		04/29/2024	2.625	157,334	0	925	0	0	0	340,000	03/28/2024
7155904		HAWLEY	PA		04/29/2024	4.250	125,208	0	470	0	0	0	280,000	03/29/2024
7155906		ALEXANDRIA	MN		04/29/2024	3.125	158,802	0	758	0	0	0	370,000	01/23/2025
7155907		NEW ORLEANS	LA		04/29/2024	3.250	792,849	0	3,596	0	0	0	1,400,000	03/26/2024
7155908		SURPRISE	AZ		04/29/2024	3.250	183,424	0	801	0	0	0	438,000	03/28/2024
7155909		BAINBRIDGE ISLAND	WA		04/29/2024	3.250	693,880	0	3,048	0	0	0	1,250,000	04/01/2024
7155911		MARYSVILLE	CA		04/29/2024	3.374	102,831	0	444	0	0	0	380,700	03/29/2024
7155912		PALMDALE	CA		04/29/2024	2.625	125,315	0	640	0	0	0	600,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155913		NORTH CHESTERFIELD	VA		04/29/2024	3.125	188,372	0	1,373	0	0	0	335,000	03/26/2024
7155914		PHOENIX	AZ		04/29/2024	3.125	129,124	0	636	0	0	0	319,000	03/27/2024
7155915		COMPTON	CA		04/29/2024	4.875	312,533	0	1,412	0	0	0	520,000	03/26/2024
7155916		IRA	MI		04/29/2024	3.500	119,278	0	571	0	0	0	270,000	03/26/2024
7155917		MIAMI	FL		04/29/2024	3.250	272,339	0	1,168	0	0	0	665,000	03/26/2024
7155918		WESTFIELD	MA		05/21/2024	4.375	113,819	0	103	0	0	0	460,000	01/23/2025
7155919		CRANFORD	NJ		05/21/2024	2.875	139,222	0	1,226	0	0	0	969,000	01/22/2025
7155920		LAWRENCE TOWNSHIP	NJ		05/21/2024	5.875	35,453	0	27	0	0	0	250,100	01/22/2025
7155921		NEWBURGH	NY		05/21/2024	6.000	70,748	0	(74)	0	0	0	251,000	01/23/2025
7155922		LEVITTOWN	PA		05/21/2024	5.625	82,732	0	87	0	0	0	396,000	01/22/2025
7155925		BALTIMORE	MD		05/21/2024	4.990	71,250	0	66	0	0	0	113,000	01/23/2025
7155927		CLOVER	SC		05/21/2024	4.125	198,527	0	408	0	0	0	735,500	01/22/2025
7155928		ORLANDO	FL		05/21/2024	4.000	167,437	0	243	0	0	0	459,900	01/22/2025
7155930		FLINT	MI		05/21/2024	3.990	33,900	0	116	0	0	0	185,900	01/22/2025
7155932		ROSEVILLE	MN		05/21/2024	5.625	96,192	0	112	0	0	0	381,500	01/22/2025
7155933		FLOSSMOOR	IL		05/21/2024	5.375	27,966	0	53	0	0	0	250,000	01/23/2025
7155934		CHICAGO	IL		05/21/2024	5.500	113,124	0	35	0	0	0	460,000	03/26/2024
7155935		BENTON	AR		05/21/2024	6.250	53,856	0	14	0	0	0	244,500	01/22/2025
7155936		BOISE	ID		05/21/2024	6.125	84,604	0	25	0	0	0	663,900	01/22/2025
7155938		SCOTTSDALE	AZ		05/21/2024	2.990	180,444	0	1,453	0	0	0	1,074,100	01/22/2025
7155939		TUCSON	AZ		05/21/2024	5.375	24,485	0	55	0	0	0	249,800	01/22/2025
7155940		LOS ANGELES	CA		05/21/2024	4.500	153,660	0	140	0	0	0	650,000	03/28/2024
7155941		COMPTON	CA		05/21/2024	4.125	202,178	0	355	0	0	0	580,000	03/28/2024
7155942		PICO RIVERA	CA		05/21/2024	4.250	283,820	0	295	0	0	0	731,900	01/22/2025
7155943		LONG BEACH	CA		05/21/2024	4.625	259,025	0	247	0	0	0	709,600	01/22/2025
7155944		TUJUNGA	CA		05/21/2024	4.250	329,354	0	370	0	0	0	828,000	01/22/2025
7155945		RAMONA	CA		05/21/2024	4.625	314,230	0	338	0	0	0	788,900	01/22/2025
7155946		MISSION VIEJO	CA		05/21/2024	6.125	148,110	0	14	0	0	0	1,138,900	01/22/2025
7155947		ANAHEIM	CA		05/21/2024	3.990	278,652	0	472	0	0	0	699,400	01/22/2025
7155948		EASTVALE	CA		05/21/2024	2.750	144,406	0	1,157	0	0	0	941,000	01/22/2025
7155949		CORONA	CA		05/21/2024	5.125	135,424	0	23	0	0	0	367,800	01/22/2025
7155950		LOS BANOS	CA		05/21/2024	3.875	98,062	0	211	0	0	0	413,100	01/22/2025
7155951		HERCULES	CA		05/21/2024	3.990	121,983	0	606	0	0	0	724,500	01/22/2025
7155952		VALLEJO	CA		05/21/2024	3.990	37,523	0	185	0	0	0	333,700	01/22/2025
7155953		VALLEJO	CA		05/21/2024	4.250	96,893	0	217	0	0	0	416,500	01/22/2025
7155955		ABERDEEN	WA		05/21/2024	3.990	25,378	0	208	0	0	0	299,300	01/22/2025
7155956		NEWPORT NEWS	VA		05/21/2024	8.245	43,077	0	(129)	0	0	0	98,000	01/23/2025
7155957		ALLENTOWN	PA		05/21/2024	6.750	41,269	0	6	0	0	0	148,200	01/22/2025
7155958		BRICK	NJ		05/21/2024	4.750	238,352	0	203	0	0	0	576,000	01/22/2025
7155959		SAINT LOUIS	MO		05/21/2024	4.250	40,429	0	110	0	0	0	105,000	01/23/2025
7155960		ORLANDO	FL		05/21/2024	7.375	89,147	0	2	0	0	0	266,300	01/22/2025
7155962		PARKERSBURG	IA		05/21/2024	7.000	41,871	0	7	0	0	0	153,000	01/23/2025
7155963		BLOOMFIELD	CT		05/21/2024	6.625	132,836	0	21	0	0	0	500,100	01/22/2025
7155965		MASSAPEQUA	NY		05/21/2024	4.875	123,928	0	394	0	0	0	697,300	01/22/2025
7155966		LONG BEACH	CA		05/21/2024	4.750	267,535	0	(6,119)	0	0	0	1,015,600	01/22/2025
7155967		EMERYVILLE	CA		05/21/2024	5.625	159,803	0	74	0	0	0	488,200	
7155968		NIAGARA FALLS	NY		05/21/2024	5.500	134,220	0	24	0	0	0	517,700	01/22/2025
7155969		FORT MYERS	FL		05/21/2024	3.625	119,358	0	731	0	0	0	799,100	01/22/2025
7155971		PHILADELPHIA	PA		05/21/2024	7.042	37,543	0	5	0	0	0	223,000	01/23/2025
7155972		SHERRILLS FORD	NC		05/21/2024	4.875	143,786	0	196	0	0	0	982,200	01/22/2025
7155973		CONVERSE	TX		05/21/2024	6.750	44,609	0	(38)	0	0	0	241,800	01/22/2025
7155974		RAVENSDALE	WA		05/21/2024	5.000	131,788	0	(26)	0	0	0	658,400	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155976		THERMAL	CA		05/21/2024	5.125	70,592	0	49	0	0	0	247,000	01/23/2025
7155978		LAS VEGAS	NV		05/21/2024	2.875	22,682	0	345	0	0	0	469,800	01/22/2025
7155979		SAN JOSE	CA		05/21/2024	5.375	174,211	0	11	0	0	0	2,059,700	01/22/2025
7155980		IRVINE	CA		05/21/2024	7.625	22,612	0	30	0	0	0	1,261,400	01/22/2025
7155982		PHILADELPHIA	PA		05/21/2024	7.375	33,934	0	4	0	0	0	70,000	03/26/2024
7155984		LOGANVILLE	GA		05/21/2024	4.500	130,400	0	154	0	0	0	439,300	01/22/2025
7155985		LA PLACE	LA		05/21/2024	7.488	89,561	0	9	0	0	0	216,800	01/22/2025
7155986		DENVER	CO		05/21/2024	4.875	155,608	0	123	0	0	0	254,300	01/22/2025
7155987		ALBUQUERQUE	NM		05/21/2024	7.500	35,812	0	46	0	0	0	250,000	01/23/2025
7155988		RIVERSIDE	CA		05/21/2024	5.500	86,205	0	25	0	0	0	398,900	01/22/2025
7155989		BAKERSFIELD	CA		05/21/2024	4.625	80,654	0	114	0	0	0	304,600	01/22/2025
7155990		SEATTLE	WA		05/21/2024	7.000	44,639	0	11	0	0	0	534,000	01/23/2025
7155991		OTSEGO	MN		05/21/2024	5.625	52,918	0	(3)	0	0	0	319,000	01/23/2025
7155992		REDFORD	MI		05/21/2024	5.500	68,571	0	25	0	0	0	153,000	01/23/2025
7155993		TAMPA	FL		05/21/2024	5.070	113,960	0	71	0	0	0	396,200	01/22/2025
7155995		DISTRICT HEIGHTS	MD		05/21/2024	4.875	145,803	0	16	0	0	0	365,300	01/22/2025
7155997		DETROIT	MI		05/21/2024	5.125	42,353	0	77	0	0	0	149,000	01/23/2025
7155998		WATERFORD	CT		05/21/2024	5.250	171,242	0	1	0	0	0	429,800	01/23/2025
7155999		PATERSON	NJ		05/21/2024	4.875	154,278	0	29	0	0	0	392,700	01/22/2025
7156000		REX	GA		05/21/2024	4.875	35,170	0	54	0	0	0	190,100	01/22/2025
7156004		CENTER SQUARE	PA		05/21/2024	4.750	173,225	0	54	0	0	0	397,900	01/22/2025
7156005		BIRDSBORO	PA		05/21/2024	5.000	36,022	0	77	0	0	0	303,800	
7156006		BOWLING GREEN	OH		05/21/2024	5.000	116,929	0	(37)	0	0	0	339,400	01/22/2025
7156007		LAS VEGAS	NV		05/21/2024	5.000	215,788	0	101	0	0	0	535,000	01/22/2025
7156008		SOUTH OZONE PARK	NY		05/21/2024	5.000	228,247	0	193	0	0	0	1,022,400	
7156009		WHITMORE LAKE	MI		05/21/2024	5.000	88,768	0	114	0	0	0	337,400	
7156010		LOS ANGELES	CA		05/21/2024	5.000	253,216	0	(139)	0	0	0	930,000	03/27/2024
7156011		RIVERSIDE	CA		05/21/2024	5.000	156,509	0	82	0	0	0	567,600	01/22/2025
7156012		LYNN	MA		05/21/2024	5.125	206,828	0	(39)	0	0	0	542,800	01/22/2025
7156013		ERSKINE LAKES	NJ		05/21/2024	5.375	133,037	0	31	0	0	0	436,000	01/23/2025
7156014		DAMASCUS	MD		05/21/2024	5.375	183,384	0	(100)	0	0	0	372,700	01/22/2025
7156015		DULUTH	GA		05/21/2024	5.000	90,879	0	(36)	0	0	0	817,600	01/22/2025
7156016		MIAMI	FL		05/21/2024	4.875	150,455	0	54	0	0	0	600,000	04/11/2024
7156017		EDGEWOOD	KY		05/21/2024	5.250	95,656	0	(68)	0	0	0	282,900	01/22/2025
7156018		YUMA	AZ		05/21/2024	4.875	133,166	0	(31)	0	0	0	499,600	01/22/2025
7156019		OCEANSIDE	CA		05/21/2024	5.375	192,686	0	199	0	0	0	830,900	01/22/2025
7156020		SAN JOSE	CA		05/21/2024	5.000	174,458	0	258	0	0	0	990,000	01/23/2025
7156021		LOUISVILLE	KY		05/21/2024	6.000	53,589	0	2	0	0	0	100,400	01/22/2025
7156022		PORT SAINT LUCIE	FL		05/21/2024	5.000	110,362	0	(65)	0	0	0	440,300	01/23/2025
7156024		TUCSON	AZ		05/21/2024	5.000	155,147	0	94	0	0	0	484,200	01/22/2025
7156026		EAST MEADOW	NY		05/21/2024	5.125	253,714	0	50	0	0	0	802,100	01/22/2025
7156027		TEMPLE	PA		05/21/2024	5.125	96,971	0	(8)	0	0	0	284,300	01/22/2025
7156028		WILMINGTON	DE		05/21/2024	5.750	84,842	0	30	0	0	0	176,200	01/23/2025
7156029		LANCASTER	SC		05/21/2024	5.125	73,395	0	94	0	0	0	325,000	01/23/2025
7156030		OCOEE	FL		05/21/2024	5.250	186,367	0	120	0	0	0	517,100	01/23/2025
7156031		PHOENIX	AZ		05/21/2024	5.125	125,974	0	(10)	0	0	0	554,500	01/22/2025
7156032		LOS ANGELES	CA		05/21/2024	5.375	184,659	0	(128)	0	0	0	891,800	01/22/2025
7156033		GIG HARBOR	WA		05/21/2024	5.250	234,534	0	(113)	0	0	0	940,200	01/22/2025
7156034		LAWRENCEVILLE	GA		05/21/2024	4.875	112,857	0	38	0	0	0	378,100	01/22/2025
7156035		MCHENRY	IL		05/21/2024	5.375	51,186	0	39	0	0	0	328,500	01/22/2025
7156037		OKLAHOMA CITY	OK		05/21/2024	5.000	64,024	0	52	0	0	0	197,800	01/22/2025
7156039		FREDERICKSBURG	VA		05/21/2024	4.875	92,538	0	204	0	0	0	411,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156041		COOPER CITY	FL		05/21/2024	4.875	90,839	0	(13)	0	0	0	583,500	01/22/2025
7156042		PHOENIX	AZ		05/21/2024	4.625	121,420	0	(84)	0	0	0	545,100	01/22/2025
7156044		WYNDMOOR	PA		05/21/2024	4.625	184,106	0	52	0	0	0	300,000	01/23/2025
7156045		DAWSONVILLE	GA		05/21/2024	4.375	77,575	0	185	0	0	0	352,700	01/22/2025
7156046		MIAMI	FL		05/21/2024	3.000	74,615	0	329	0	0	0	354,200	
7156047		SAINT PAUL	MN		05/21/2024	4.625	110,020	0	57	0	0	0	284,300	01/22/2025
7156048		LEES SUMMIT	MO		05/21/2024	4.625	112,382	0	94	0	0	0	442,100	01/22/2025
7156049		SOUTH GATE	CA		05/21/2024	3.000	160,972	0	1,199	0	0	0	822,500	01/22/2025
7156050		EL CAJON	CA		05/21/2024	4.625	253,359	0	90	0	0	0	656,500	01/22/2025
7156051		BRONX	NY		05/21/2024	4.500	261,812	0	439	0	0	0	856,000	01/23/2025
7156052		SAINT ALBANS	NY		05/21/2024	4.500	164,424	0	326	0	0	0	554,100	01/22/2025
7156053		LEVITTOWN	NY		05/21/2024	4.500	220,680	0	52	0	0	0	758,800	01/22/2025
7156054		ALEXANDRIA	VA		05/21/2024	4.500	128,926	0	306	0	0	0	545,200	01/22/2025
7156055		ORLANDO	FL		05/21/2024	4.250	117,425	0	143	0	0	0	443,900	01/22/2025
7156056		MIAMI	FL		05/21/2024	4.500	200,105	0	97	0	0	0	640,100	01/22/2025
7156057		MIAMI	FL		05/21/2024	4.125	102,406	0	263	0	0	0	581,300	01/22/2025
7156058		NEW HOPE	MN		05/21/2024	4.500	175,257	0	48	0	0	0	331,200	01/22/2025
7156059		NAPERVILLE	IL		05/21/2024	4.500	157,895	0	79	0	0	0	455,100	01/22/2025
7156060		CICERO	IL		05/21/2024	4.500	100,356	0	5	0	0	0	285,000	03/26/2024
7156061		FENTON	MO		05/21/2024	4.375	133,274	0	68	0	0	0	568,000	01/22/2025
7156062		LOS ANGELES	CA		05/21/2024	4.500	241,170	0	102	0	0	0	535,600	01/22/2025
7156063		MODESTO	CA		05/21/2024	4.500	160,669	0	190	0	0	0	347,800	01/22/2025
7156064		WOBURN	MA		05/21/2024	4.375	131,335	0	206	0	0	0	673,300	01/22/2025
7156065		CLOVER	SC		05/21/2024	4.375	74,686	0	189	0	0	0	241,600	01/22/2025
7156066		PEMBROKE	MA		05/21/2024	3.125	190,856	0	340	0	0	0	858,200	01/22/2025
7156067		PLYMOUTH	CT		05/21/2024	4.375	120,389	0	151	0	0	0	448,600	01/23/2025
7156068		BAYONNE	NJ		05/21/2024	4.375	236,598	0	120	0	0	0	604,800	01/22/2025
7156069		WEST NEW YORK	NJ		05/21/2024	4.375	139,445	0	120	0	0	0	432,000	01/23/2025
7156070		SOUTH OZONE PARK	NY		05/21/2024	4.375	377,846	0	335	0	0	0	930,000	03/26/2024
7156071		WOODBRIDGE	VA		05/21/2024	3.000	131,415	0	656	0	0	0	469,900	01/22/2025
7156072		RIVERDALE	GA		05/21/2024	4.375	121,162	0	55	0	0	0	401,500	01/22/2025
7156073		JACKSONVILLE	FL		05/21/2024	4.375	49,548	0	8	0	0	0	230,400	01/22/2025
7156074		ORLANDO	FL		05/21/2024	4.375	84,433	0	68	0	0	0	216,600	01/22/2025
7156075		BIRMINGHAM	AL		05/21/2024	4.375	62,791	0	145	0	0	0	333,100	01/22/2025
7156076		FLINT	MI		05/21/2024	4.375	130,913	0	101	0	0	0	283,100	01/22/2025
7156077		LYNDON STATION	WI		05/21/2024	4.375	67,842	0	43	0	0	0	268,000	01/23/2025
7156078		KANSAS CITY	KS		05/21/2024	4.375	57,024	0	33	0	0	0	190,000	01/23/2025
7156079		FORT COLLINS	CO		05/21/2024	4.375	117,742	0	115	0	0	0	461,700	01/22/2025
7156080		WILMINGTON	CA		05/21/2024	4.375	271,565	0	146	0	0	0	695,800	01/22/2025
7156081		CHULA VISTA	CA		05/21/2024	4.375	151,422	0	641	0	0	0	1,145,600	01/22/2025
7156082		RIALTO	CA		05/21/2024	4.375	109,067	0	400	0	0	0	734,700	01/22/2025
7156083		BLACHLY	OR		05/21/2024	4.375	168,185	0	111	0	0	0	586,000	01/23/2025
7156085		LUMBERTON	NJ		05/21/2024	4.250	109,206	0	198	0	0	0	346,700	01/22/2025
7156087		FONTANA	CA		05/21/2024	2.000	111,303	0	1,529	0	0	0	412,000	01/23/2025
7156088		NATIONAL PARK	NJ		05/21/2024	4.875	39,855	0	103	0	0	0	235,900	01/22/2025
7156089		HOFFMAN ESTATES	IL		05/21/2024	4.875	93,665	0	(13)	0	0	0	333,400	01/22/2025
7156090		LOS ANGELES	CA		05/21/2024	4.875	182,640	0	(35)	0	0	0	839,000	01/23/2025
7156091		HYATTSVILLE	MD		05/21/2024	3.000	183,001	0	2,286	0	0	0	354,100	01/22/2025
7156092		FREDERICKSBURG	VA		05/21/2024	4.625	222,909	0	146	0	0	0	578,100	01/22/2025
7156093		MODESTO	CA		05/21/2024	4.750	111,189	0	83	0	0	0	354,800	01/22/2025
7156094		LAUREL	MD		05/21/2024	4.750	231,565	0	(358)	0	0	0	763,000	01/22/2025
7156097		EVERGREEN PARK	IL		05/21/2024	4.750	157,871	0	61	0	0	0	331,300	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156098		LINDENHURST	NY		05/21/2024	5.000	177,359	0	(22)	0	0	0	698,400	01/22/2025
7156099		WASHINGTON	DC		05/21/2024	4.875	169,137	0	7	0	0	0	470,600	01/22/2025
7156100		SPRINGFIELD	VA		05/21/2024	4.875	153,069	0	170	0	0	0	427,900	01/22/2025
7156101		CHARLOTTE	NC		05/21/2024	4.875	70,167	0	13	0	0	0	287,300	01/22/2025
7156102		AUSTELL	GA		05/21/2024	4.875	90,405	0	150	0	0	0	376,000	01/22/2025
7156103		RIVIERA BEACH	FL		05/21/2024	4.875	94,886	0	7	0	0	0	436,700	01/22/2025
7156104		WOODRIDGE	IL		05/21/2024	4.875	242,966	0	51	0	0	0	497,600	01/22/2025
7156105		SLIDELL	LA		05/21/2024	4.875	63,605	0	163	0	0	0	242,700	01/22/2025
7156106		LOS ANGELES	CA		05/21/2024	5.000	236,837	0	(33)	0	0	0	748,000	01/23/2025
7156107		SPRINGFIELD	MA		05/21/2024	4.875	48,638	0	103	0	0	0	244,700	01/22/2025
7156108		MASTIC BEACH	NY		05/21/2024	5.000	168,694	0	121	0	0	0	465,000	01/23/2025
7156109		LAKE PARK	FL		05/21/2024	4.000	50,321	0	(6)	0	0	0	340,000	03/25/2024
7156110		OCOEE	FL		05/21/2024	4.875	90,553	0	74	0	0	0	458,100	01/23/2025
7156112		TEMECULA	CA		05/21/2024	4.875	197,007	0	169	0	0	0	709,100	01/22/2025
7156113		COLUMBIA	SC		05/21/2024	3.000	45,411	0	169	0	0	0	223,000	01/22/2025
7156114		RIO GRANDE	NJ		05/21/2024	4.875	89,183	0	(148)	0	0	0	228,000	01/23/2025
7156115		JACKSONVILLE	FL		05/21/2024	4.750	125,982	0	37	0	0	0	394,600	01/22/2025
7156116		BAKERSFIELD	CA		05/21/2024	4.750	57,388	0	129	0	0	0	395,000	01/23/2025
7156118		MAYESVILLE	SC		05/21/2024	5.500	41,737	0	(12)	0	0	0	348,000	
7156119		OCALA	FL		05/21/2024	4.750	63,454	0	74	0	0	0	292,400	01/22/2025
7156120		ROSEVILLE	MI		05/21/2024	5.000	47,883	0	(6)	0	0	0	128,200	01/22/2025
7156121		TOWN OF WATERTOWN	WI		05/21/2024	4.625	144,358	0	6	0	0	0	377,000	
7156122		NAPERVILLE	IL		05/21/2024	4.750	173,199	0	37	0	0	0	441,700	01/22/2025
7156123		PEYTON	CO		05/21/2024	4.750	115,394	0	232	0	0	0	589,500	01/22/2025
7156124		SPRING VALLEY	CA		05/21/2024	4.625	242,603	0	89	0	0	0	774,800	01/22/2025
7156125		SANTA PAULA	CA		05/21/2024	4.625	307,685	0	129	0	0	0	738,700	01/22/2025
7156126		RAYNHAM	MA		05/21/2024	4.625	171,810	0	85	0	0	0	477,200	01/22/2025
7156127		JACKSON	MI		05/21/2024	5.000	84,127	0	(49)	0	0	0	237,400	01/22/2025
7156128		WILDOMAR	CA		05/21/2024	5.000	315,987	0	(14)	0	0	0	771,500	01/22/2025
7156129		DINUBA	CA		05/21/2024	5.000	112,680	0	1	0	0	0	291,000	01/22/2025
7156130		MESA	AZ		05/21/2024	4.625	104,720	0	87	0	0	0	432,800	01/22/2025
7156132		PIKESVILLE	MD		05/21/2024	4.375	111,164	0	70	0	0	0	344,900	01/22/2025
7156133		CONYERS	GA		05/21/2024	5.000	85,056	0	7	0	0	0	202,600	01/22/2025
7156134		DELTONA	FL		05/21/2024	5.000	65,317	0	17	0	0	0	297,900	01/22/2025
7156135		PORT RICHEY	FL		05/21/2024	4.500	79,855	0	83	0	0	0	297,200	01/22/2025
7156136		PAGOSA SPRINGS	CO		05/21/2024	4.375	176,087	0	108	0	0	0	751,600	01/22/2025
7156137		SCOTTSDALE	AZ		05/21/2024	5.000	70,833	0	(31)	0	0	0	341,200	01/22/2025
7156138		BOYNTON BEACH	FL		05/21/2024	4.250	86,231	0	(2,532)	0	0	0	495,600	01/22/2025
7156139		CARTERET	NJ		05/21/2024	5.000	252,930	0	(75)	0	0	0	586,800	01/22/2025
7156140		ORLANDO	FL		05/21/2024	5.000	123,752	0	1	0	0	0	364,200	01/22/2025
7156141		STOCKTON	CA		05/21/2024	3.000	114,772	0	206	0	0	0	478,000	01/22/2025
7156142		MOUNTLAKE TERRACE	WA		05/21/2024	5.000	269,177	0	(35)	0	0	0	805,700	01/22/2025
7156143		ALLENTOWN	PA		05/21/2024	5.000	125,164	0	(40)	0	0	0	361,400	
7156144		BLUFFTON	SC		05/21/2024	5.000	127,277	0	(62)	0	0	0	318,000	01/22/2025
7156145		PACE	FL		05/21/2024	4.000	69,755	0	107	0	0	0	339,200	01/22/2025
7156147		BURLINGTON	WA		05/21/2024	4.125	72,826	0	84	0	0	0	430,700	01/22/2025
7156148		EVANS	GA		05/21/2024	4.125	205,380	0	154	0	0	0	655,200	01/22/2025
7156149		JACKSONVILLE	FL		05/21/2024	4.625	140,653	0	42	0	0	0	411,600	01/22/2025
7156150		MIRAMAR	FL		05/21/2024	5.000	149,803	0	8	0	0	0	480,700	01/23/2025
7156151		CANTON	MI		05/21/2024	5.000	134,358	0	(49)	0	0	0	290,600	01/22/2025
7156152		MUSKEGON	MI		05/21/2024	5.000	48,461	0	(7)	0	0	0	100,700	01/22/2025
7156153		OAKDALE	MN		05/21/2024	5.000	152,516	0	69	0	0	0	369,200	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156154		PHOENIX	AZ		05/21/2024	5.000	291,489	0	(74)	0	0	0	785,100	01/22/2025
7156155		PHOENIX	AZ		05/21/2024	5.000	133,431	0	(51)	0	0	0	370,200	01/22/2025
7156156		PEORIA	AZ		05/21/2024	4.000	95,091	0	102	0	0	0	469,900	01/22/2025
7156158		SANTEE	CA		05/21/2024	4.000	107,680	0	32	0	0	0	479,500	01/22/2025
7156159		SAN FRANCISCO	CA		05/21/2024	4.000	306,197	0	299	0	0	0	1,067,700	01/22/2025
7156160		HYATTSVILLE	MD		05/21/2024	5.000	194,066	0	(52)	0	0	0	373,000	01/22/2025
7156161		KENNESAW	GA		05/21/2024	5.000	114,713	0	(847)	0	0	0	438,500	01/22/2025
7156162		CHULA VISTA	CA		05/21/2024	4.000	185,239	0	174	0	0	0	887,400	01/22/2025
7156163		EVERETT	WA		05/21/2024	4.000	249,417	0	190	0	0	0	792,800	01/22/2025
7156164		MONROE TOWNSHIP	NJ		05/21/2024	4.000	133,959	0	93	0	0	0	347,900	01/22/2025
7156165		WYANDANCH	NY		05/21/2024	4.000	195,628	0	165	0	0	0	614,900	01/22/2025
7156166		PERKASIE	PA		05/21/2024	4.625	87,249	0	90	0	0	0	352,000	01/23/2025
7156167		JACKSONVILLE	FL		05/21/2024	4.625	62,903	0	75	0	0	0	148,100	01/22/2025
7156168		BARTOW	FL		05/21/2024	4.625	101,300	0	47	0	0	0	311,000	01/22/2025
7156169		HAINES CITY	FL		05/21/2024	4.625	163,197	0	76	0	0	0	417,100	01/23/2025
7156171		CHICAGO	IL		05/21/2024	4.625	114,791	0	48	0	0	0	200,000	04/01/2024
7156172		SALT LAKE CITY	UT		05/21/2024	4.625	191,070	0	70	0	0	0	506,000	01/22/2025
7156173		HENDERSON	NV		05/21/2024	4.625	152,746	0	70	0	0	0	339,400	01/22/2025
7156174		BLOOMINGTON	CA		05/21/2024	4.625	196,955	0	(42)	0	0	0	690,000	02/14/2025
7156175		CHELSEA	MA		05/21/2024	4.625	221,948	0	53	0	0	0	559,800	01/22/2025
7156176		UNION CITY	NJ		05/21/2024	4.625	325,269	0	187	0	0	0	810,400	01/22/2025
7156177		TOMS RIVER	NJ		05/21/2024	4.625	199,213	0	33	0	0	0	383,600	01/22/2025
7156178		LAURENCE HARBOR	NJ		05/21/2024	4.625	82,141	0	104	0	0	0	447,900	01/22/2025
7156179		HAGERSTOWN	MD		05/21/2024	4.625	103,294	0	23	0	0	0	207,400	01/22/2025
7156180		ORLANDO	FL		05/21/2024	4.625	118,417	0	(278)	0	0	0	280,600	01/22/2025
7156181		MIAMI	FL		05/21/2024	4.625	201,251	0	84	0	0	0	804,500	01/22/2025
7156182		ALBERTVILLE	MN		05/21/2024	4.625	197,702	0	92	0	0	0	386,500	01/22/2025
7156183		CHAMPLIN	MN		05/21/2024	4.625	162,807	0	30	0	0	0	419,800	01/22/2025
7156184		BERWYN	IL		05/21/2024	3.875	158,577	0	161	0	0	0	332,000	01/22/2025
7156185		LAS VEGAS	NV		05/21/2024	4.625	90,273	0	119	0	0	0	256,000	11/04/2025
7156186		HESPERIA	CA		05/21/2024	5.000	131,674	0	(48)	0	0	0	320,000	01/23/2025
7156187		NEW BRUNSWICK	NJ		05/21/2024	4.625	180,785	0	(2,404)	0	0	0	437,100	01/22/2025
7156188		WINDSOR MILL	MD		05/21/2024	3.875	139,928	0	79	0	0	0	393,800	01/22/2025
7156189		LOUISVILLE	KY		05/21/2024	4.000	80,058	0	122	0	0	0	241,900	01/22/2025
7156190		SOUTHFIELD	MI		05/21/2024	3.875	75,485	0	71	0	0	0	269,900	01/22/2025
7156191		ELLENWOOD	GA		05/21/2024	4.625	113,845	0	(49)	0	0	0	334,200	01/22/2025
7156192		LORAIN	OH		05/21/2024	4.625	61,743	0	41	0	0	0	154,400	01/22/2025
7156193		BONNE TERRE	MO		05/21/2024	4.625	43,897	0	(92)	0	0	0	134,000	03/28/2024
7156194		SAN JACINTO	CA		05/21/2024	4.625	222,884	0	70	0	0	0	563,200	01/22/2025
7156195		HIRAM	GA		05/21/2024	4.625	159,426	0	85	0	0	0	488,256	03/26/2024
7156196		SANGER	CA		05/21/2024	4.625	154,261	0	(104)	0	0	0	313,700	01/22/2025
7156197		JACKSONVILLE	FL		05/21/2024	4.625	92,708	0	29	0	0	0	206,300	01/22/2025
7156198		MIRAMAR	FL		05/21/2024	4.625	53,455	0	(379)	0	0	0	348,400	01/22/2025
7156199		MARION	IN		05/21/2024	4.625	73,274	0	180	0	0	0	262,800	01/22/2025
7156200		TUCSON	AZ		05/21/2024	4.625	76,803	0	14	0	0	0	290,700	01/22/2025
7156201		SAN DIEGO	CA		05/21/2024	3.000	156,146	0	381	0	0	0	530,100	01/22/2025
7156202		SAN JACINTO	CA		05/21/2024	4.625	78,205	0	15	0	0	0	300,000	01/23/2025
7156203		ANDERSON	SC		05/21/2024	4.625	60,973	0	36	0	0	0	256,800	
7156204		BEACHWOOD	NJ		05/21/2024	4.625	208,233	0	87	0	0	0	453,800	01/22/2025
7156205		BETHLEHEM	PA		05/21/2024	4.625	31,401	0	97	0	0	0	260,000	01/22/2025
7156206		GREENE TOWNSHIP	PA		05/21/2024	3.625	43,804	0	71	0	0	0	224,000	01/23/2025
7156207		RALEIGH	NC		05/21/2024	3.625	74,811	0	118	0	0	0	398,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156208		EDEN PRAIRIE	MN		05/21/2024	4.625	132,170	0	38	0	0	0	290,600	01/22/2025
7156209		TUCKERTON BORO	NJ		05/21/2024	4.625	156,544	0	10	0	0	0	377,700	01/22/2025
7156210		CENTEREACH	NY		05/21/2024	4.625	272,281	0	68	0	0	0	624,000	01/22/2025
7156211		SUNRISE	FL		05/21/2024	3.500	151,823	0	253	0	0	0	558,500	01/22/2025
7156212		HOFFMAN ESTATES	IL		05/21/2024	3.500	204,726	0	46,396	0	0	0	420,000	02/17/2025
7156213		BLUE RIDGE	TX		05/21/2024	3.500	50,358	0	43	0	0	0	286,700	01/22/2025
7156214		BOISE	ID		05/21/2024	4.250	98,832	0	(108)	0	0	0	500,000	03/28/2024
7156215		BEAUMONT	CA		05/21/2024	4.625	215,723	0	102	0	0	0	423,700	01/22/2025
7156216		RANCHO CUCAMONGA	CA		05/21/2024	3.500	212,684	0	317	0	0	0	547,100	01/22/2025
7156217		PATERSON	NJ		05/21/2024	4.625	122,738	0	(37)	0	0	0	702,000	01/23/2025
7156222		SANFORD	FL		05/21/2024	3.625	140,468	0	21,008	0	0	0	530,000	11/05/2025
7156223		GEORGETOWN	FL		05/21/2024	4.625	62,268	0	7	0	0	0	220,000	01/23/2025
7156224		JACKSONVILLE	FL		05/21/2024	4.625	100,278	0	101	0	0	0	358,100	01/22/2025
7156225		ODESSA	FL		05/21/2024	4.625	163,692	0	38	0	0	0	363,200	01/22/2025
7156226		TAMPA	FL		05/21/2024	4.625	53,209	0	(41)	0	0	0	253,700	01/22/2025
7156227		ARVADA	CO		05/21/2024	4.625	112,458	0	92	0	0	0	484,800	01/22/2025
7156228		PHOENIX	AZ		05/21/2024	4.250	117,419	0	97	0	0	0	352,600	01/22/2025
7156229		CHANDLER	AZ		05/21/2024	4.625	143,247	0	118	0	0	0	451,500	01/22/2025
7156230		HENDERSON	NV		05/21/2024	4.625	92,415	0	57	0	0	0	319,500	01/22/2025
7156231		CHINO HILLS	CA		05/21/2024	3.375	193,393	0	252	0	0	0	818,500	01/22/2025
7156232		WILLITS	CA		05/21/2024	4.625	166,154	0	84	0	0	0	265,800	01/22/2025
7156234		WEST PALM BEACH	FL		05/21/2024	4.250	142,508	0	27,831	0	0	0	345,000	11/05/2025
7156235		LANSING	MI		05/21/2024	4.250	82,274	0	80	0	0	0	154,700	01/22/2025
7156236		MILWAUKEE	WI		05/21/2024	3.375	61,021	0	67	0	0	0	173,700	01/22/2025
7156237		LITTLE FALLS	MN		05/21/2024	4.375	65,991	0	160	0	0	0	504,200	
7156238		CHICAGO	IL		05/21/2024	4.250	146,284	0	136	0	0	0	350,900	01/22/2025
7156239		WEST VALLEY CITY	UT		05/21/2024	4.625	165,360	0	88	0	0	0	486,800	01/22/2025
7156240		LAS VEGAS	NV		05/21/2024	3.375	168,029	0	262	0	0	0	475,000	12/02/2025
7156241		WESTHAMPTON BEACH	NY		05/21/2024	3.375	138,754	0	302	0	0	0	734,000	01/22/2025
7156242		CORAL SPRINGS	FL		05/21/2024	4.625	230,404	0	27	0	0	0	624,300	01/22/2025
7156243		LARGO	FL		05/21/2024	3.375	94,026	0	208	0	0	0	377,100	01/22/2025
7156244		LEBANON	IN		05/21/2024	4.625	29,201	0	80	0	0	0	240,000	03/26/2024
7156245		NEW HAMPTON	NY		05/21/2024	3.375	178,483	0	219	0	0	0	468,400	01/22/2025
7156246		FRESNO	CA		05/21/2024	4.250	125,796	0	120	0	0	0	329,300	01/22/2025
7156247		PATERSON	NJ		05/21/2024	3.500	69,037	0	70	0	0	0	435,000	01/23/2025
7156248		SAINT PETERSBURG	FL		05/21/2024	4.250	89,719	0	58	0	0	0	329,400	01/22/2025
7156249		JERICHO	NY		05/21/2024	3.375	301,850	0	418	0	0	0	1,282,500	01/22/2025
7156250		ROCKY POINT	NY		05/21/2024	6.000	169,596	0	19	0	0	0	546,300	01/22/2025
7156252		SEEKONK	MA		05/21/2024	3.375	154,885	0	216	0	0	0	501,800	01/22/2025
7156253		JACKSONVILLE	FL		05/21/2024	4.000	74,226	0	95	0	0	0	254,600	01/22/2025
7156255		MIDDLETOWN	NY		05/21/2024	3.375	154,555	0	725	0	0	0	455,000	01/23/2025
7156257		YUMA	AZ		05/21/2024	4.000	69,467	0	69	0	0	0	264,200	01/22/2025
7156258		MOUNT VERNON	WA		05/21/2024	3.375	255,957	0	521	0	0	0	1,020,000	01/23/2025
7156259		ORLANDO	FL		05/21/2024	3.375	121,929	0	362	0	0	0	470,000	01/23/2025
7156260		JASPER	GA		05/21/2024	4.000	118,353	0	78	0	0	0	494,100	01/22/2025
7156261		OCALA	FL		05/21/2024	4.000	121,143	0	78	0	0	0	412,800	01/22/2025
7156262		FORT WORTH	TX		05/21/2024	4.000	46,174	0	55	0	0	0	219,000	01/23/2025
7156264		TUCSON	AZ		05/21/2024	4.250	63,266	0	49	0	0	0	222,700	01/22/2025
7156265		ALLENTON	MI		05/21/2024	4.375	123,022	0	26	0	0	0	516,000	
7156266		UTICA	MI		05/21/2024	3.500	47,782	0	287	0	0	0	299,400	01/22/2025
7156267		JOLIET	IL		05/21/2024	4.375	33,084	0	115	0	0	0	218,000	01/23/2025
7156268		HIALEAH	FL		05/21/2024	4.500	125,379	0	88	0	0	0	516,400	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156269		EAST ORANGE	NJ		05/21/2024	4.000	111,093	0	112	0	0	0	155,100	01/22/2025
7156270		TOWNSHIP OF HILLSIDE	NJ		05/21/2024	4.000	210,557	0	176	0	0	0	520,800	01/22/2025
7156271		LAUREL	MD		05/21/2024	4.000	232,925	0	98	0	0	0	527,200	01/22/2025
7156272		BALTIMORE	MD		05/21/2024	4.000	65,013	0	38	0	0	0	136,000	01/23/2025
7156273		DAYTONA BEACH	FL		05/21/2024	4.000	122,750	0	101	0	0	0	304,700	01/22/2025
7156274		NORTH LAS VEGAS	NV		05/21/2024	4.000	147,575	0	135	0	0	0	380,100	01/22/2025
7156275		LAS VEGAS	NV		05/21/2024	4.000	217,992	0	283	0	0	0	450,400	01/22/2025
7156276		SAN DIEGO	CA		05/21/2024	5.875	129,739	0	(22)	0	0	0	658,300	01/22/2025
7156277		WINTER GARDEN	FL		05/21/2024	4.000	274,070	0	248	0	0	0	593,800	01/23/2025
7156279		FONTANA	CA		05/21/2024	4.125	115,640	0	262	0	0	0	583,300	01/22/2025
7156280		MIAMI	FL		05/21/2024	4.500	119,712	0	210	0	0	0	530,700	01/22/2025
7156281		TAMPA	FL		05/21/2024	4.625	105,174	0	28	0	0	0	234,600	01/22/2025
7156282		HERNANDO	FL		05/21/2024	4.500	58,696	0	(7)	0	0	0	156,000	01/23/2025
7156283		OCALA	FL		05/21/2024	4.000	86,746	0	58	0	0	0	214,000	01/22/2025
7156284		COLORADO SPRINGS	CO		05/21/2024	4.500	100,018	0	32	0	0	0	392,300	01/22/2025
7156285		RIVERSIDE	CA		05/21/2024	4.500	42,114	0	119	0	0	0	550,000	03/25/2024
7156286		NORCO	CA		05/21/2024	4.250	92,011	0	632	0	0	0	817,000	01/22/2025
7156287		PEMBROKE PINES	FL		05/21/2024	4.250	167,787	0	152	0	0	0	612,100	01/22/2025
7156288		ABSECON	NJ		05/21/2024	4.625	180,390	0	63	0	0	0	369,600	
7156289		DECATUR	GA		05/21/2024	3.000	114,461	0	271	0	0	0	329,600	01/22/2025
7156290		CORAL SPRINGS	FL		05/21/2024	4.500	167,738	0	47	0	0	0	924,100	01/22/2025
7156291		LOS ANGELES	CA		05/21/2024	4.000	61,717	0	(183)	0	0	0	574,600	01/22/2025
7156292		BAKERSFIELD	CA		05/21/2024	4.625	94,162	0	23	0	0	0	204,100	01/22/2025
7156293		STOCKTON	CA		05/21/2024	4.375	126,779	0	185	0	0	0	432,400	01/22/2025
7156294		HOMEWOOD	IL		05/21/2024	4.375	97,973	0	208	0	0	0	284,700	01/22/2025
7156295		DECATUR	GA		05/21/2024	4.625	106,509	0	(130)	0	0	0	343,500	01/22/2025
7156296		PEEKSKILL	NY		05/21/2024	4.375	171,739	0	30	0	0	0	420,500	01/22/2025
7156297		MELVILLE	NY		05/21/2024	5.750	273,388	0	(77)	0	0	0	671,000	01/23/2025
7156298		STATEN ISLAND	NY		05/21/2024	4.375	208,956	0	435	0	0	0	812,500	01/22/2025
7156299		EL CENTRO	CA		05/21/2024	4.625	123,454	0	18	0	0	0	258,000	01/23/2025
7156301		EVERETT	WA		05/21/2024	4.625	215,000	0	131	0	0	0	660,000	03/26/2024
7156302		PATERSON	NJ		05/21/2024	4.375	193,571	0	(28,122)	0	0	0	669,000	03/26/2024
7156303		DRUMS	PA		05/21/2024	4.125	112,057	0	246	0	0	0	415,300	01/22/2025
7156305		MANTECA	CA		05/21/2024	4.125	160,448	0	353	0	0	0	468,400	01/22/2025
7156306		NORTH MIAMI BEACH	FL		05/21/2024	4.125	85,522	0	42	0	0	0	219,000	01/22/2025
7156307		HOLLYWOOD	FL		05/21/2024	5.000	97,014	0	14	0	0	0	418,000	01/22/2025
7156308		CHANDLER	AZ		05/21/2024	5.000	78,585	0	21	0	0	0	472,100	01/22/2025
7156309		HAMILTON	NJ		05/21/2024	3.875	169,173	0	269	0	0	0	602,100	01/22/2025
7156310		KAYSVILLE	UT		05/21/2024	7.000	132,381	0	1	0	0	0	439,600	01/22/2025
7156311		AKRON	OH		05/21/2024	4.250	30,320	0	(33)	0	0	0	70,000	03/26/2024
7156312		MEDFORD	OR		05/21/2024	3.625	223,450	0	319	0	0	0	480,500	01/22/2025
7156314		TORRANCE	CA		05/21/2024	3.875	259,797	0	164	0	0	0	865,400	01/22/2025
7156316		DACULA	GA		05/21/2024	3.875	108,045	0	(203)	0	0	0	387,900	01/22/2025
7156317		SCHAUMBURG	IL		05/21/2024	3.375	220,805	0	415	0	0	0	552,200	01/22/2025
7156318		LA PUENTE	CA		05/21/2024	3.500	73,052	0	84	0	0	0	733,000	01/22/2025
7156321		BRENTWOOD	NY		05/21/2024	3.750	165,426	0	128	0	0	0	504,200	01/22/2025
7156322		LAKE ELSINORE	CA		05/21/2024	5.250	213,021	0	(96)	0	0	0	477,200	01/22/2025
7156323		PROVO	UT		05/21/2024	4.750	163,186	0	185	0	0	0	759,600	01/22/2025
7156324		AUGUSTA	NJ		05/21/2024	3.625	230,205	0	134	0	0	0	684,900	01/22/2025
7156325		CHICAGO	IL		05/21/2024	2.000	99,478	0	348	0	0	0	280,000	01/23/2025
7156326		THIBODAUX	LA		05/21/2024	4.500	103,151	0	80	0	0	0	377,000	01/23/2025
7156328		MANVILLE	NJ		05/21/2024	3.500	114,018	0	172	0	0	0	383,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156330		MACOMB	MI		05/21/2024	3.500	91,592	0	118	0	0	0	451,500	01/22/2025
7156331		CYPRESS	TX		05/21/2024	5.000	200,951	0	(14)	0	0	0	713,100	01/22/2025
7156332		EAST STROUDSBURG	PA		05/21/2024	4.375	75,819	0	40	0	0	0	282,600	01/22/2025
7156333		COLUMBUS	OH		05/21/2024	2.000	61,988	0	118	0	0	0	247,700	01/22/2025
7156334		FORT WASHINGTON	MD		05/21/2024	5.375	160,798	0	(6)	0	0	0	458,400	01/22/2025
7156335		OAKLAND	CA		05/21/2024	3.000	184,805	0	297	0	0	0	529,500	01/22/2025
7156336		LAKEWOOD	CA		05/21/2024	3.500	197,419	0	293	0	0	0	554,488	
7156338		TACOMA	WA		05/21/2024	4.250	237,336	0	251	0	0	0	628,100	01/22/2025
7156339		RIVERSIDE	CA		05/21/2024	5.000	124,748	0	51	0	0	0	626,500	01/22/2025
7156340		PRESCOTT VALLEY	AZ		05/21/2024	3.875	178,481	0	170	0	0	0	557,900	01/22/2025
7156341		LOS ANGELES	CA		05/21/2024	3.625	266,315	0	382	0	0	0	1,089,100	01/22/2025
7156342		COLLEGE PARK	GA		05/21/2024	4.000	240,349	0	434	0	0	0	485,100	01/22/2025
7156343		ALEXANDRIA	VA		05/21/2024	5.625	70,653	0	(54)	0	0	0	739,500	01/22/2025
7156345		EAST WEYMOUTH	MA		05/21/2024	4.125	168,273	0	128	0	0	0	380,000	01/22/2025
7156347		DUNBAR	WV		05/21/2024	4.125	61,338	0	44	0	0	0	127,000	01/23/2025
7156348		CHARLESTON	WV		05/21/2024	4.125	62,294	0	76	0	0	0	98,000	01/22/2025
7156349		LEESBURG	FL		05/21/2024	3.625	58,392	0	74	0	0	0	231,000	01/22/2025
7156352		PITTSBURGH	PA		05/21/2024	4.125	123,942	0	131	0	0	0	476,100	01/22/2025
7156353		LEHI	UT		05/21/2024	4.125	141,625	0	35	0	0	0	516,500	01/22/2025
7156354		HEBRON	IN		05/21/2024	4.125	81,259	0	74	0	0	0	200,600	01/22/2025
7156355		MARLTON	NJ		05/21/2024	4.000	127,518	0	21	0	0	0	335,100	01/22/2025
7156356		MC KEES ROCKS	PA		05/21/2024	4.125	180,203	0	201	0	0	0	515,500	01/22/2025
7156357		LAKE WORTH	FL		05/21/2024	4.625	162,704	0	189	0	0	0	850,200	01/22/2025
7156360		SEATAC	WA		05/21/2024	4.125	255,385	0	61	0	0	0	487,200	01/22/2025
7156362		FISHKILL	NY		05/21/2024	4.000	185,173	0	154	0	0	0	370,600	01/22/2025
7156363		LONG BEACH	CA		05/21/2024	4.125	196,664	0	150	0	0	0	450,000	03/29/2024
7156366		SPRINGFIELD	NJ		05/21/2024	4.000	314,565	0	178	0	0	0	601,400	01/22/2025
7156367		FORT MYERS	FL		05/21/2024	4.000	127,010	0	(971)	0	0	0	302,400	01/22/2025
7156368		CASSELBERRY	FL		05/21/2024	4.625	130,029	0	43	0	0	0	362,400	01/22/2025
7156369		BULLHEAD CITY	AZ		05/21/2024	4.000	117,405	0	53	0	0	0	271,300	01/22/2025
7156370		REEDERS	PA		05/21/2024	4.000	141,429	0	90	0	0	0	328,000	04/02/2024
7156371		EASTON	MD		05/21/2024	4.000	106,455	0	104	0	0	0	406,800	01/22/2025
7156372		NORWALK	CT		05/21/2024	4.125	188,480	0	86	0	0	0	349,600	01/23/2025
7156373		ORLANDO	FL		05/21/2024	4.125	99,028	0	135	0	0	0	289,600	01/22/2025
7156374		VERO BEACH	FL		05/21/2024	4.125	61,009	0	88	0	0	0	246,800	01/22/2025
7156375		MIAMI	FL		05/21/2024	4.125	167,330	0	146	0	0	0	324,700	01/22/2025
7156376		SARASOTA	FL		05/21/2024	4.125	100,347	0	199	0	0	0	361,000	01/23/2025
7156378		PORTLAND	TX		05/21/2024	6.875	85,082	0	(124)	0	0	0	256,000	01/22/2025
7156379		HOUSTON	TX		05/21/2024	6.875	32,172	0	6	0	0	0	199,100	
7156380		KATY	TX		05/21/2024	3.990	42,630	0	196	0	0	0	253,000	01/22/2025
7156381		BALTIMORE	MD		05/21/2024	6.000	66,709	0	(28)	0	0	0	214,000	01/23/2025
7156382		JACKSONVILLE	FL		05/21/2024	5.250	115,694	0	35	0	0	0	484,100	01/22/2025
7156383		ORLANDO	FL		05/21/2024	4.125	180,196	0	171	0	0	0	413,500	01/22/2025
7156384		RIVERVIEW	FL		05/21/2024	5.990	126,182	0	26	0	0	0	483,000	01/22/2025
7156385		FORT MYERS	FL		05/21/2024	4.125	67,835	0	224	0	0	0	247,800	01/22/2025
7156386		HIALEAH	FL		05/21/2024	4.375	80,060	0	288	0	0	0	316,700	01/22/2025
7156387		KATY	TX		05/21/2024	6.375	100,564	0	4	0	0	0	268,700	01/22/2025
7156388		MAYS LANDING	NJ		05/21/2024	4.250	117,598	0	48	0	0	0	286,000	01/23/2025
7156389		ALTOONA	PA		05/21/2024	3.875	96,472	0	98	0	0	0	386,200	01/22/2025
7156390		WEST PARK	FL		05/21/2024	4.500	117,100	0	100	0	0	0	402,000	01/23/2025
7156392		ST PETERSBURG BEACH	FL		05/21/2024	5.750	80,388	0	18	0	0	0	957,600	
7156393		ROSELLE	IL		05/21/2024	5.250	159,502	0	59	0	0	0	799,200	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156394		HOUSTON	TX		05/21/2024	5.875	71,535	0	(33)	0	0	0	409,300	01/22/2025
7156395		HOUSTON	TX		05/21/2024	6.875	95,137	0	2	0	0	0	195,100	01/22/2025
7156396		RICHMOND	TX		05/21/2024	5.875	113,434	0	(31)	0	0	0	365,100	01/22/2025
7156397		VINCENTOWN	NJ		05/21/2024	5.000	130,978	0	71	0	0	0	375,600	01/22/2025
7156398		APOPKA	FL		05/21/2024	4.000	175,390	0	203	0	0	0	474,100	01/22/2025
7156399		PALM BAY	FL		05/21/2024	5.875	69,735	0	(46)	0	0	0	274,300	01/23/2025
7156400		PEMBROKE PINES	FL		05/21/2024	4.500	133,429	0	100	0	0	0	274,178	
7156401		PLAINFIELD	IL		05/21/2024	4.375	180,862	0	46	0	0	0	346,900	01/22/2025
7156403		HILLIARD	FL		05/21/2024	4.375	79,936	0	66	0	0	0	448,000	03/26/2024
7156404		HOUSTON	TX		05/21/2024	7.125	88,077	0	1	0	0	0	235,100	01/22/2025
7156405		LAKE ARROWHEAD	CA		05/21/2024	6.125	246,830	0	26	0	0	0	950,000	01/23/2025
7156406		HAMPSTEAD	NC		05/21/2024	4.625	93,342	0	86	0	0	0	395,000	01/22/2025
7156407		PEORIA	AZ		05/21/2024	4.625	179,197	0	122	0	0	0	500,000	11/03/2024
7156409		COTTAGE GROVE	MN		05/21/2024	4.000	199,131	0	91	0	0	0	454,000	01/22/2025
7156410		ATHENS	TN		05/21/2024	4.625	137,849	0	63	0	0	0	815,000	01/23/2025
7156411		DUARTE	CA		05/21/2024	4.750	248,277	0	85	0	0	0	767,800	01/22/2025
7156412		OAKLAND	CA		05/21/2024	4.000	191,154	0	(21,881)	0	0	0	782,800	01/22/2025
7156414		SAN DIEGO	CA		05/21/2024	3.000	114,028	0	10,427	0	0	0	845,000	06/12/2025
7156415		MOUNT LAUREL	NJ		05/21/2024	7.375	41,333	0	1	0	0	0	683,600	01/22/2025
7156417		TOLEDO	OH		05/21/2024	3.500	34,040	0	50	0	0	0	167,700	01/22/2025
7156418		LINCOLN	NE		05/21/2024	4.875	167,168	0	68	0	0	0	281,800	01/22/2025
7156420		KILLEEN	TX		05/21/2024	6.125	63,872	0	(49)	0	0	0	318,700	01/22/2025
7156421		COVINGTON	GA		05/21/2024	4.750	110,940	0	8	0	0	0	384,400	01/22/2025
7156422		GILBERT	AZ		05/21/2024	7.250	63,129	0	0	0	0	0	446,600	01/22/2025
7156423		RIALTO	CA		05/21/2024	4.125	227,527	0	144	0	0	0	523,300	01/22/2025
7156424		VOORHEES	NJ		05/21/2024	2.000	96,973	0	175	0	0	0	335,200	01/22/2025
7156425		FULLERTON	CA		05/21/2024	5.875	202,574	0	(99)	0	0	0	837,800	01/22/2025
7156426		BRIDGEWATER	MA		05/21/2024	4.625	268,412	0	245	0	0	0	550,000	09/09/2025
7156428		BATON ROUGE	LA		05/21/2024	6.750	106,173	0	(58)	0	0	0	206,000	01/22/2025
7156429		PLYMOUTH	CT		05/21/2024	4.375	113,992	0	40	0	0	0	288,026	
7156430		SEWELL	NJ		05/21/2024	4.375	264,947	0	66	0	0	0	528,600	01/22/2025
7156431		POINT PLEASANT BORO	NJ		05/21/2024	3.750	116,653	0	147	0	0	0	460,700	01/22/2025
7156433		MINOT	ND		05/21/2024	4.625	117,757	0	96	0	0	0	183,500	01/22/2025
7156434		OKLAHOMA CITY	OK		05/21/2024	4.000	75,055	0	49	0	0	0	166,100	01/22/2025
7156435		VIRGINIA BEACH	VA		05/21/2024	4.750	97,944	0	18	0	0	0	344,500	01/22/2025
7156436		GREAT MEADOWS	NJ		05/21/2024	3.000	86,117	0	147	0	0	0	304,316	
7156438		MYRTLE BEACH	SC		05/21/2024	8.250	94,224	0	(89)	0	0	0	187,200	
7156439		PRESTON	MD		05/21/2024	3.750	121,847	0	152	0	0	0	459,000	
7156440		FLOSSMOOR	IL		05/21/2024	4.250	212,717	0	60	0	0	0	540,000	01/22/2025
7156441		PALMDALE	CA		05/21/2024	4.000	119,899	0	(258)	0	0	0	514,700	01/22/2025
7156442		BOLTON	MS		05/21/2024	6.625	196,582	0	(167)	0	0	0	211,500	
7156443		WILLOW GROVE	PA		05/21/2024	4.625	117,507	0	(306)	0	0	0	410,000	01/22/2025
7156444		GONZALES	LA		05/21/2024	3.625	221,966	0	300	0	0	0	458,900	01/22/2025
7156445		CRYSTAL LAKE	IL		05/21/2024	3.750	87,314	0	20	0	0	0	271,000	01/23/2025
7156446		DALLAS	PA		05/21/2024	4.375	163,802	0	73	0	0	0	294,000	01/23/2025
7156447		MAPLE VALLEY	WA		05/21/2024	5.000	153,151	0	83	0	0	0	662,400	01/22/2025
7156448		SEATTLE	WA		05/21/2024	4.375	167,790	0	47	0	0	0	924,000	01/22/2025
7156449		JACKSONVILLE	FL		05/21/2024	3.250	111,885	0	118	0	0	0	278,500	01/22/2025
7156451		SMYRNA	GA		05/21/2024	5.875	115,341	0	16	0	0	0	322,600	01/22/2025
7156452		WEST BEND	WI		05/21/2024	4.500	112,854	0	82	0	0	0	323,900	01/22/2025
7156453		WINTER HAVEN	FL		05/21/2024	4.625	133,199	0	(1)	0	0	0	347,800	01/22/2025
7156454		HILLSIDE	NJ		05/21/2024	3.125	194,515	0	255	0	0	0	558,400	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156455		FRANKLIN TOWNSHIP	NJ		05/21/2024	3.000	181,299	0	266	0	0	0	495,600	01/22/2025
7156456		COON RAPIDS	MN		05/21/2024	4.875	124,267	0	158	0	0	0	394,300	01/22/2025
7156457		CHICAGO	IL		05/21/2024	3.125	136,050	0	175	0	0	0	286,000	01/23/2025
7156458		TRENTON	NJ		05/21/2024	6.625	121,179	0	(271)	0	0	0	256,000	01/23/2025
7156459		HARDYSTON STOCKHOLM	NJ		05/21/2024	3.000	197,641	0	(403)	0	0	0	444,600	01/22/2025
7156460		STONY POINT	NC		05/21/2024	3.000	50,158	0	83	0	0	0	185,000	01/23/2025
7156461		SAN DIEGO	CA		05/21/2024	4.000	177,625	0	180	0	0	0	645,000	04/09/2024
7156462		RICHMOND	VA		05/21/2024	3.000	108,302	0	218	0	0	0	342,300	01/22/2025
7156463		EAST NORTHPORT	NY		05/21/2024	4.625	302,488	0	208	0	0	0	651,300	01/22/2025
7156464		CONYERS	GA		05/21/2024	3.000	237,142	0	309	0	0	0	518,700	01/22/2025
7156466		PATERSON	NJ		05/21/2024	4.000	222,030	0	(307)	0	0	0	600,000	04/12/2024
7156467		GARDENA	CA		05/21/2024	4.375	163,300	0	26	0	0	0	745,900	01/22/2025
7156468		NOBLESVILLE	IN		05/21/2024	2.875	141,346	0	238	0	0	0	378,300	01/22/2025
7156470		EAST NORTHPORT	NY		05/21/2024	4.250	249,526	0	220	0	0	0	673,000	01/22/2025
7156473		APOPKA	FL		05/21/2024	2.750	298,261	0	80,900	0	0	0	555,000	10/07/2025
7156474		ORION TWP	MI		05/21/2024	5.000	71,411	0	60	0	0	0	239,700	01/22/2025
7156475		MANDEVILLE	LA		05/21/2024	5.875	88,944	0	3	0	0	0	405,600	01/22/2025
7156476		WOODLAND PARK	NJ		05/21/2024	2.750	163,167	0	245	0	0	0	454,600	01/22/2025
7156478		HOUSTON	TX		05/21/2024	3.990	73,505	0	63	0	0	0	236,900	01/22/2025
7156479		BERKELEY HEIGHTS	NJ		05/21/2024	4.875	154,219	0	86	0	0	0	983,300	01/22/2025
7156480		WETHERSFIELD	CT		05/21/2024	2.875	112,944	0	137	0	0	0	326,800	01/23/2025
7156481		GILBERT	SC		05/21/2024	4.875	290,194	0	307	0	0	0	850,000	03/26/2024
7156482		BLACKWOOD	NJ		05/21/2024	5.771	65,425	0	4	0	0	0	294,400	01/22/2025
7156483		SANDWICH	MA		05/21/2024	4.125	99,334	0	99	0	0	0	586,400	01/22/2025
7156484		BRIDGEPORT	CT		05/21/2024	3.125	128,776	0	194	0	0	0	516,000	01/23/2025
7156485		POMPTON LAKES	NJ		05/21/2024	3.875	216,799	0	188	0	0	0	439,500	01/22/2025
7156486		HYATTSVILLE	MD		05/21/2024	4.000	85,344	0	261	0	0	0	135,800	01/22/2025
7156488		LEXINGTON	SC		05/21/2024	5.000	121,917	0	20	0	0	0	324,372	
7156489		NORTH MIAMI	FL		05/21/2024	4.125	223,831	0	566	0	0	0	670,700	01/22/2025
7156491		WHITTIER	CA		05/21/2024	4.750	205,014	0	59	0	0	0	752,600	01/22/2025
7156493		INDIO	CA		05/21/2024	3.125	143,987	0	114	0	0	0	409,300	01/22/2025
7156495		PACOIMA	CA		05/21/2024	3.375	243,946	0	348	0	0	0	724,400	01/22/2025
7156496		RALEIGH	NC		05/21/2024	4.000	113,814	0	113	0	0	0	454,900	01/22/2025
7156497		BERGENFIELD	NJ		05/21/2024	4.625	167,653	0	56	0	0	0	775,000	04/02/2024
7156498		PAXTON	MA		05/21/2024	3.750	277,486	0	219	0	0	0	537,800	01/22/2025
7156500		METHUEN	MA		05/21/2024	3.125	96,992	0	238	0	0	0	752,200	01/22/2025
7156501		YARMOUTH	MA		05/21/2024	4.750	200,658	0	44	0	0	0	688,800	01/22/2025
7156502		SOUTH WINDSOR	CT		05/21/2024	3.750	135,875	0	158	0	0	0	344,400	01/22/2025
7156503		WATERTOWN	CT		05/21/2024	4.000	203,178	0	95	0	0	0	441,300	01/23/2025
7156504		WILLINGBORO	NJ		05/21/2024	4.750	113,676	0	81	0	0	0	400,800	01/22/2025
7156506		HICKSVILLE	NY		05/21/2024	5.500	209,103	0	109	0	0	0	712,400	01/22/2025
7156507		MASTIC	NY		05/21/2024	3.500	182,276	0	286	0	0	0	606,500	01/22/2025
7156508		PRESTON	MD		05/21/2024	4.625	145,195	0	22	0	0	0	288,000	01/23/2025
7156509		KENLY	NC		05/21/2024	5.250	61,390	0	21	0	0	0	215,000	03/26/2024
7156510		KINGSLAND	GA		05/21/2024	6.000	61,685	0	(18)	0	0	0	251,700	01/22/2025
7156511		JACKSONVILLE	FL		05/21/2024	4.625	167,552	0	12	0	0	0	364,700	01/22/2025
7156512		MIAMI	FL		05/21/2024	5.000	109,572	0	(10)	0	0	0	500,000	01/22/2025
7156513		WEST PALM BEACH	FL		05/21/2024	4.500	107,854	0	28	0	0	0	365,300	
7156514		BOYNTON BEACH	FL		05/21/2024	4.375	95,596	0	75	0	0	0	454,000	01/22/2025
7156515		INVERNESS	FL		05/21/2024	3.375	60,619	0	88	0	0	0	248,100	01/22/2025
7156516		JACKSON	MS		05/21/2024	5.650	167,103	0	49	0	0	0	374,000	01/23/2025
7156517		BEACHWOOD	OH		05/21/2024	3.750	159,994	0	126	0	0	0	318,200	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156518		DETROIT	MI		05/21/2024	5.000	116,235	0	(15)	0	0	0	435,800	01/22/2025
7156519		MIKADO	MI		05/21/2024	4.000	61,539	0	50	0	0	0	210,000	01/23/2025
7156522		KANSAS CITY	MO		05/21/2024	5.750	72,916	0	15	0	0	0	271,600	01/22/2025
7156523		LAKEWOOD	CO		05/21/2024	4.875	180,428	0	164	0	0	0	836,400	01/22/2025
7156524		LAS VEGAS	NV		05/21/2024	3.875	185,103	0	182	0	0	0	456,300	01/22/2025
7156525		POMONA	CA		05/21/2024	4.000	182,575	0	273	0	0	0	458,000	01/23/2025
7156526		MURRIETA	CA		05/21/2024	5.000	313,146	0	(112)	0	0	0	988,800	01/22/2025
7156528		OAKLEY	CA		05/21/2024	3.875	261,574	0	438	0	0	0	678,000	01/22/2025
7156529		LEESPORT	PA		05/21/2024	5.375	176,581	0	57	0	0	0	434,100	01/22/2025
7156530		OKLAHOMA CITY	OK		05/21/2024	3.375	191,910	0	272	0	0	0	573,700	01/22/2025
7156531		RICHMOND	TX		05/21/2024	6.500	101,165	0	0	0	0	0	302,900	01/22/2025
7156532		SEMINOLE	FL		05/21/2024	4.000	135,792	0	135	0	0	0	529,600	01/22/2025
7156533		NORTONVILLE	KY		05/21/2024	6.864	67,283	0	2	0	0	0	138,300	
7156534		WARWICK	RI		05/21/2024	5.250	159,424	0	62	0	0	0	441,000	01/23/2025
7156535		BELLEVILLE	NJ		05/21/2024	4.625	261,232	0	178	0	0	0	637,000	01/23/2025
7156536		CITY OF HACKENSACK	NJ		05/21/2024	4.625	198,133	0	132	0	0	0	432,000	01/23/2025
7156537		EWING	NJ		05/21/2024	3.125	187,391	0	265	0	0	0	405,671	
7156538		NEWBURGH	NY		05/21/2024	4.250	188,935	0	47	0	0	0	350,000	03/26/2024
7156539		HATBORO	PA		05/21/2024	5.375	105,471	0	32	0	0	0	382,800	01/22/2025
7156540		HYATTSVILLE	MD		05/21/2024	4.000	191,152	0	125	0	0	0	487,000	01/23/2025
7156541		SILVER SPRING	MD		05/21/2024	4.750	173,594	0	206	0	0	0	567,600	01/22/2025
7156542		FALLS CHURCH	VA		05/21/2024	5.750	261,893	0	47	0	0	0	803,100	01/22/2025
7156543		PORTSMOUTH	VA		05/21/2024	6.250	151,177	0	(214)	0	0	0	382,400	01/22/2025
7156544		LITHONIA	GA		05/21/2024	3.500	215,386	0	154	0	0	0	614,200	01/22/2025
7156545		LAWRENCEVILLE	GA		05/21/2024	3.250	175,254	0	400	0	0	0	505,400	01/22/2025
7156546		LAKE WORTH	FL		05/21/2024	3.850	95,687	0	103	0	0	0	480,700	01/22/2025
7156547		SARASOTA	FL		05/21/2024	4.125	118,759	0	291	0	0	0	350,000	07/02/2025
7156548		COLUMBUS	OH		05/21/2024	4.250	64,946	0	111	0	0	0	245,700	01/22/2025
7156549		MILFORD	OH		05/21/2024	5.125	114,287	0	77	0	0	0	490,400	01/22/2025
7156550		NEWAYGO	MI		05/21/2024	4.500	78,625	0	261	0	0	0	368,200	01/22/2025
7156551		EDINA	MN		05/21/2024	4.000	237,813	0	240	0	0	0	615,400	01/22/2025
7156552		SAINT CHARLES	MO		05/21/2024	5.000	87,247	0	43	0	0	0	259,900	01/22/2025
7156553		BLUE SPRINGS	MO		05/21/2024	4.000	93,725	0	126	0	0	0	206,500	01/22/2025
7156554		DENHAM SPRINGS	LA		05/21/2024	3.375	73,075	0	83	0	0	0	196,100	01/22/2025
7156555		MISSION	TX		05/21/2024	5.250	102,102	0	(9)	0	0	0	263,800	01/22/2025
7156556		LITTLETON	CO		05/21/2024	3.500	161,392	0	(464)	0	0	0	821,600	01/22/2025
7156557		CHANDLER	AZ		05/21/2024	4.000	309,036	0	136	0	0	0	740,900	01/22/2025
7156558		TOLLESON	AZ		05/21/2024	4.500	137,561	0	223	0	0	0	437,400	01/22/2025
7156559		LOS ANGELES	CA		05/21/2024	4.375	321,450	0	35	0	0	0	653,700	01/22/2025
7156560		SANTA CLARITA	CA		05/21/2024	3.500	211,128	0	169	0	0	0	588,400	01/22/2025
7156561		AZUSA	CA		05/21/2024	3.000	186,520	0	577	0	0	0	581,700	01/22/2025
7156562		LA VERNE	CA		05/21/2024	4.125	339,483	0	568	0	0	0	976,300	01/22/2025
7156564		COLTON	CA		05/21/2024	3.000	187,304	0	201	0	0	0	579,200	01/22/2025
7156565		TUSTIN	CA		05/21/2024	4.000	199,030	0	70	0	0	0	640,000	03/26/2024
7156566		PORTERVILLE	CA		05/21/2024	3.000	162,805	0	231	0	0	0	435,900	01/22/2025
7156567		MODESTO	CA		05/21/2024	4.250	293,312	0	93	0	0	0	772,300	01/22/2025
7156568		GRANITE FALLS	WA		05/21/2024	5.375	99,650	0	36	0	0	0	363,600	01/22/2025
7156569		HENRICO	VA		05/21/2024	3.000	159,422	0	196	0	0	0	405,200	01/22/2025
7156570		WESTAMPTON	NJ		05/21/2024	3.375	182,539	0	303	0	0	0	525,600	01/22/2025
7156571		FORT WASHINGTON	MD		05/21/2024	4.750	259,378	0	343	0	0	0	749,600	01/22/2025
7156573		PORT ST LUCIE	FL		05/21/2024	6.125	120,280	0	9	0	0	0	520,300	01/22/2025
7156574		CANTON	MA		05/21/2024	3.000	122,428	0	534	0	0	0	530,700	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156575		ROSELLE PARK	NJ		05/21/2024	5.375	154,961	0	146	0	0	0	506,900	01/22/2025
7156576		UPPER PITTSGROVE	NJ		05/21/2024	3.250	168,719	0	262	0	0	0	378,500	01/22/2025
7156577		TRENTON	NJ		05/21/2024	4.125	89,138	0	32	0	0	0	225,800	01/22/2025
7156578		HERNDON	VA		05/21/2024	3.000	206,432	0	395	0	0	0	521,200	01/22/2025
7156579		CHESAPEAKE	VA		05/21/2024	5.000	49,276	0	88	0	0	0	285,000	03/29/2024
7156580		WALHALLA	SC		05/21/2024	4.875	62,947	0	39	0	0	0	141,000	01/22/2025
7156581		MIAMI	FL		05/21/2024	4.125	195,965	0	261	0	0	0	717,100	01/22/2025
7156582		WESTON	FL		05/21/2024	4.500	168,658	0	133	0	0	0	815,500	01/23/2025
7156583		DAVENPORT	FL		05/21/2024	3.000	118,158	0	184	0	0	0	280,100	01/22/2025
7156584		KISSIMMEE	FL		05/21/2024	3.500	79,344	0	54	0	0	0	269,800	01/22/2025
7156585		WYANDOTTE	MI		05/21/2024	4.875	82,778	0	94	0	0	0	223,900	01/22/2025
7156586		SCHOOLCRAFT	MI		05/21/2024	4.360	113,364	0	99	0	0	0	345,822	
7156587		HAZEL CREST	IL		05/21/2024	3.000	72,270	0	262	0	0	0	246,000	01/23/2025
7156588		SAINT JOSEPH	MO		05/21/2024	4.750	48,418	0	35	0	0	0	161,500	01/22/2025
7156589		HURRICANE	UT		05/21/2024	4.750	174,701	0	107	0	0	0	640,000	01/23/2025
7156590		RESEDA	CA		05/21/2024	3.625	271,374	0	343	0	0	0	942,500	01/22/2025
7156591		SANTA CLARITA AREA	CA		05/21/2024	4.000	223,381	0	233	0	0	0	506,900	01/22/2025
7156592		NORTH HOLLYWOOD	CA		05/21/2024	3.000	230,088	0	370	0	0	0	922,300	01/22/2025
7156593		CHINO HILLS	CA		05/21/2024	4.625	211,526	0	108	0	0	0	870,300	01/22/2025
7156594		HAYWARD	CA		05/21/2024	3.875	195,324	0	88	0	0	0	537,900	01/22/2025
7156595		CITRUS HEIGHTS	CA		05/21/2024	4.750	173,334	0	132	0	0	0	484,800	01/22/2025
7156596		CINCINNATI	OH		05/21/2024	3.000	41,417	0	55	0	0	0	127,000	01/22/2025
7156597		AIEA	HI		05/21/2024	2.875	177,989	0	292	0	0	0	1,278,600	
7156598		LEVITTOWN	PA		05/21/2024	3.500	164,562	0	263	0	0	0	400,800	01/22/2025
7156599		JAMAICA PLAIN	MA		05/21/2024	4.375	249,055	0	(42)	0	0	0	1,016,000	01/23/2025
7156600		BRIDGEWATER	NJ		05/21/2024	3.500	178,571	0	239	0	0	0	440,000	01/22/2025
7156601		BROOKLYN	NY		05/21/2024	5.000	350,858	0	190	0	0	0	858,000	01/23/2025
7156602		HOLLYWOOD	MD		05/21/2024	4.125	203,714	0	124	0	0	0	407,200	01/22/2025
7156604		LUTHERVILLE	MD		05/21/2024	4.750	219,399	0	263	0	0	0	481,600	01/22/2025
7156605		PANAMA CITY	FL		05/21/2024	3.500	101,459	0	134	0	0	0	195,300	01/22/2025
7156606		WELLINGTON	FL		05/21/2024	5.000	13,858	0	39	0	0	0	512,500	01/22/2025
7156607		WESLEY CHAPEL	FL		05/21/2024	3.600	111,854	0	125	0	0	0	346,800	01/22/2025
7156608		KISSIMMEE	FL		05/21/2024	5.000	199,243	0	116	0	0	0	450,000	01/23/2025
7156609		OCOEE	FL		05/21/2024	4.875	189,740	0	171	0	0	0	518,100	01/23/2025
7156610		MOBILE	AL		05/21/2024	4.650	89,077	0	87	0	0	0	187,000	01/23/2025
7156611		WALLS	MS		05/21/2024	3.650	204,064	0	256	0	0	0	393,100	01/22/2025
7156612		PAINESVILLE	OH		05/21/2024	5.000	131,362	0	(67)	0	0	0	380,900	01/22/2025
7156613		CHESTERFIELD TWP	MI		05/21/2024	3.350	145,432	0	249	0	0	0	480,600	01/22/2025
7156614		LIVONIA	MI		05/21/2024	4.625	73,259	0	50	0	0	0	288,400	01/22/2025
7156615		ORLAND PARK	IL		05/21/2024	3.000	208,987	0	193	0	0	0	484,300	01/22/2025
7156616		COVINGTON	LA		05/21/2024	5.125	132,644	0	101	0	0	0	305,300	01/22/2025
7156617		BATON ROUGE	LA		05/21/2024	3.875	179,477	0	232	0	0	0	391,000	01/22/2025
7156618		CARROLLTON	TX		05/21/2024	6.375	85,577	0	8	0	0	0	365,700	01/22/2025
7156619		LAS VEGAS	NV		05/21/2024	4.250	185,310	0	177	0	0	0	317,600	01/22/2025
7156620		LAS VEGAS	NV		05/21/2024	3.875	172,756	0	403	0	0	0	494,300	01/22/2025
7156621		ESCONDIDO	CA		05/21/2024	3.500	269,061	0	402	0	0	0	743,600	01/22/2025
7156622		TRACY	CA		05/21/2024	3.500	241,658	0	218	0	0	0	688,400	01/22/2025
7156623		TACOMA	WA		05/21/2024	4.100	142,092	0	149	0	0	0	445,100	01/22/2025
7156624		KENNEWICK	WA		05/21/2024	3.500	47,850	0	52	0	0	0	269,600	01/22/2025
7156625		MELBOURNE BEACH	FL		05/21/2024	2.875	267,621	0	332	0	0	0	550,000	12/07/2024
7156626		BROOKLYN	NY		05/21/2024	5.875	240,240	0	23	0	0	0	1,177,200	
7156627		MILLER PLACE	NY		05/21/2024	4.125	392,214	0	54,308	0	0	0	725,000	11/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156630		NEW ORLEANS	LA		05/21/2024	4.625	67,449	0	45	0	0	0	166,000	01/23/2025
7156631		PASADENA	TX		05/21/2024	6.625	55,470	0	(9)	0	0	0	210,000	03/26/2024
7156632		WOODHAVEN	NY		05/21/2024	5.250	186,157	0	191	0	0	0	669,300	01/22/2025
7156633		CHURCHVILLE	NY		05/21/2024	3.250	86,821	0	130	0	0	0	284,100	01/22/2025
7156634		TUNKHANNOCK	PA		05/21/2024	5.375	50,261	0	53	0	0	0	243,400	01/22/2025
7156635		ROYAL PALM BEACH	FL		05/21/2024	5.725	123,177	0	17	0	0	0	531,400	01/22/2025
7156636		KISSIMMEE	FL		05/21/2024	3.500	159,111	0	202	0	0	0	386,300	01/22/2025
7156637		CLEVELAND	OH		05/21/2024	3.500	99,808	0	73	0	0	0	205,800	01/22/2025
7156639		MILWAUKEE	WI		05/21/2024	3.000	100,000	0	112	0	0	0	218,000	01/23/2025
7156641		ST LOUIS	MO		05/21/2024	3.500	53,612	0	56	0	0	0	212,000	03/26/2024
7156642		HOUSTON	TX		05/21/2024	3.875	32,218	0	167	0	0	0	263,700	01/22/2025
7156643		KATY	TX		05/21/2024	4.350	57,933	0	51	0	0	0	311,700	01/22/2025
7156644		BULLHEAD CITY	AZ		05/21/2024	5.550	164,985	0	32	0	0	0	405,800	01/22/2025
7156646		LAS VEGAS	NV		05/21/2024	2.875	182,041	0	295	0	0	0	962,900	01/22/2025
7156648		EAST ELMHURST	NY		05/21/2024	5.125	359,901	0	139	0	0	0	1,008,000	01/23/2025
7156649		WESTON	FL		05/21/2024	4.375	208,886	0	171	0	0	0	644,100	01/22/2025
7156650		WOLVERINE LAKE	MI		05/21/2024	6.875	144,766	0	4	0	0	0	325,000	01/22/2025
7156651		CHICAGO	IL		05/21/2024	5.125	404,082	0	174	0	0	0	1,285,000	
7156652		KATY	TX		05/21/2024	2.875	96,516	0	23	0	0	0	305,000	01/22/2025
7156653		FONTANA	CA		05/21/2024	4.750	138,241	0	(1)	0	0	0	472,400	01/22/2025
7156654		LYNN	MA		05/21/2024	4.000	211,426	0	221	0	0	0	874,000	01/23/2025
7156655		PLAINVILLE	CT		05/21/2024	5.375	69,720	0	83	0	0	0	282,600	01/23/2025
7156656		BROOKLYN	NY		05/21/2024	5.750	143,296	0	185	0	0	0	870,000	01/23/2025
7156657		BROOKLYN	NY		05/21/2024	4.375	237,758	0	152	0	0	0	847,000	01/23/2025
7156658		COPIAGUE	NY		05/21/2024	3.500	201,275	0	257	0	0	0	589,000	01/23/2025
7156659		CORAL SPRINGS	FL		05/21/2024	3.725	146,389	0	193	0	0	0	486,900	01/22/2025
7156660		MIAMI	FL		05/21/2024	3.800	152,976	0	173	0	0	0	465,000	04/09/2024
7156661		COOPER CITY	FL		05/21/2024	4.425	209,307	0	170	0	0	0	676,300	01/22/2025
7156663		SAINT PETERSBURG	FL		05/21/2024	3.425	106,484	0	138	0	0	0	298,300	01/22/2025
7156664		OCALA	FL		05/21/2024	4.125	209,563	0	364	0	0	0	559,900	01/22/2025
7156665		KISSIMMEE	FL		05/21/2024	4.500	151,153	0	167	0	0	0	377,100	01/23/2025
7156666		WINCHESTER	KY		05/21/2024	4.250	55,196	0	13	0	0	0	190,600	01/22/2025
7156667		EDMONTON	KY		05/21/2024	5.075	150,518	0	(163)	0	0	0	487,000	01/23/2025
7156668		LAPEER	MI		05/21/2024	6.250	72,784	0	13	0	0	0	280,800	01/22/2025
7156669		BURLINGTON	WI		05/21/2024	4.375	69,383	0	68	0	0	0	300,600	01/22/2025
7156670		ROMEOVILLE	IL		05/21/2024	4.625	153,273	0	108	0	0	0	402,200	01/22/2025
7156671		ORLAND PARK	IL		05/21/2024	4.500	239,382	0	239	0	0	0	431,800	01/22/2025
7156672		THE WOODLANDS	TX		05/21/2024	5.375	54,288	0	1,382	0	721	0	264,000	10/08/2025
7156673		DENVER	CO		05/21/2024	4.525	158,813	0	112	0	0	0	478,400	01/22/2025
7156674		LOS ANGELES	CA		05/21/2024	3.500	161,886	0	212	0	0	0	501,200	01/22/2025
7156675		SAN GABRIEL	CA		05/21/2024	4.875	179,691	0	262	0	0	0	887,500	01/22/2025
7156676		VENTURA	CA		05/21/2024	4.625	326,429	0	236	0	0	0	1,001,700	01/22/2025
7156677		UNION CITY	CA		05/21/2024	4.625	226,567	0	15	0	0	0	1,482,500	01/22/2025
7156678		LOOMIS	CA		05/21/2024	3.500	292,977	0	228	0	0	0	765,500	01/22/2025
7156679		ORLAND	CA		05/21/2024	3.720	185,335	0	231	0	0	0	386,100	01/22/2025
7156680		OMAHA	NE		05/21/2024	7.000	60,738	0	2	0	0	0	177,700	01/22/2025
7156681		BELLMORE	NY		05/21/2024	3.000	300,232	0	404	0	0	0	802,800	01/22/2025
7156682		OXON HILL	MD		05/21/2024	3.525	151,315	0	165	0	0	0	324,300	01/22/2025
7156683		TOWNSEND	MA		05/21/2024	3.750	161,089	0	316	0	0	0	434,300	01/22/2025
7156685		BROOKLYN	NY		05/21/2024	3.000	150,162	0	(327)	0	0	0	1,018,200	01/22/2025
7156689		CUMMING	GA		05/21/2024	4.620	191,087	0	152	0	0	0	669,200	01/22/2025
7156690		THE COLONY	TX		05/21/2024	6.375	71,816	0	0	0	0	0	338,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156691		EL PASO	TX		05/21/2024	6.000	39,883	0	3	0	0	0	207,700	01/22/2025
7156692		CRESTLINE	CA		05/21/2024	4.975	86,729	0	40	0	0	0	414,600	01/22/2025
7156693		GRANBY	CT		05/21/2024	3.500	149,671	0	96	0	0	0	296,000	01/23/2025
7156694		GALLOWAY	NJ		05/21/2024	4.000	182,444	0	5,036	0	0	0	424,900	01/22/2025
7156695		BRICK	NJ		05/21/2024	3.375	176,012	0	283	0	0	0	484,300	01/22/2025
7156696		NORTH BRUNSWICK	NJ		05/21/2024	3.125	79,036	0	120	0	0	0	460,500	01/22/2025
7156698		SOLOMON	AZ		05/21/2024	3.125	59,970	0	90	0	0	0	150,000	04/15/2024
7156699		NORWALK	CA		05/21/2024	4.750	223,521	0	148	0	0	0	724,600	01/22/2025
7156720		Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,McDonough,Austell,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Union City,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Jacksonville,Decatur,Jacksonville,Jacksonville,Jacksonville,Birmingham,Fairfield	FL		05/01/2024	7.120	5,393,875	0	7,736	0	0	0	10,140,750	03/22/2024
7156722		CLEVELAND	OH		04/26/2024	7.888	109,747	0	(22)	0	0	0	156,200	01/22/2025
7156723		CHICOPEE	MA		04/26/2024	8.648	236,822	0	(112)	0	0	0	326,000	02/24/2024
7156724		UTICA	NY		04/26/2024	8.640	78,473	0	(33)	0	0	0	92,000	01/23/2025
7156725		PHILADELPHIA	PA		04/26/2024	8.765	95,818	0	(8)	0	0	0	158,000	02/17/2024
7156727		BALTIMORE	MD		04/26/2024	8.690	138,609	0	(40)	0	0	0	205,000	09/18/2025
7156728		VERNON ROCKVILLE	CT		04/26/2024	7.965	197,080	0	(38)	0	0	0	280,000	03/01/2024
7156729		AUBURN	NY		04/26/2024	8.007	74,814	0	(24)	0	0	0	105,000	03/09/2024
7156730		GLASSBORO	NJ		04/26/2024	8.232	263,021	0	(63)	0	0	0	328,000	03/12/2024
7156731		PISGAH FOREST	NC		04/26/2024	8.090	237,135	0	(84)	0	0	0	290,000	04/03/2024
7156732		COLUMBUS	OH		04/26/2024	6.448	178,116	0	40	0	0	0	247,000	03/30/2024
7156734		ROCKFORD	IL		04/26/2024	8.790	78,484	0	(37)	0	0	0	126,000	02/28/2024
7156735		NORTH TONAWANDA	NY		04/26/2024	8.807	95,399	0	(43)	0	0	0	118,000	03/28/2024
7156736		NORTH TONAWANDA	NY		04/26/2024	8.607	122,205	0	(4,372)	0	0	0	154,000	03/21/2024
7156737		ROSEDALE	MD		04/26/2024	7.973	199,292	0	(52)	0	0	0	246,000	03/21/2024
7156738		MONROE	NC		04/26/2024	8.365	260,692	0	(78)	0	0	0	320,000	03/27/2024
7156739		KATY	TX		04/26/2024	8.407	179,252	0	(51)	0	0	0	235,000	03/20/2024
7156740		TERRYTOWN	LA		04/26/2024	8.392	309,890	0	(95)	0	0	0	405,000	03/25/2024
7156741		EGG HARBOR CITY	NJ		04/26/2024	8.873	145,718	0	(64)	0	0	0	235,000	04/07/2024
7156742		SANFORD	FL		04/26/2024	8.140	188,160	0	(60)	0	0	0	250,000	03/27/2024
7156743		FAYETTEVILLE	NC		04/26/2024	8.365	121,764	0	(52)	0	0	0	190,000	03/28/2024
7156744		PHILADELPHIA	PA		04/26/2024	7.635	378,209	0	(69)	0	0	0	560,000	03/29/2024
7156745		BALTIMORE	MD		04/26/2024	8.190	183,678	0	(44)	0	0	0	227,000	09/14/2025
7156746		MADISON	WI		04/26/2024	7.635	492,448	0	(103)	0	0	0	690,000	03/22/2024
7156748		SAINT LOUIS	MO		04/26/2024	8.302	81,462	0	(25)	0	0	0	100,000	03/28/2024
7156749		PANAMA CITY	FL		04/26/2024	7.323	288,349	0	44	0	0	0	400,000	04/03/2024
7156750		BALTIMORE	MD		04/26/2024	7.790	180,363	0	(29)	0	0	0	200,000	09/15/2025
7156752		MEMPHIS	TN		04/26/2024	8.790	107,520	0	(42)	0	0	0	130,000	01/23/2025
7156753		KEANSBURG	NJ		05/01/2024	8.110	184,787	0	303	0	0	0	260,000	03/01/2024
7156754		AUBURN	ME		05/01/2024	7.950	237,247	0	(71)	0	0	0	305,000	01/23/2025
7156755		OCALA	FL		05/01/2024	7.230	159,727	0	(16)	0	0	0	268,000	02/28/2024
7156756		OCALA	FL		05/01/2024	7.230	150,639	0	(13)	0	0	0	253,000	02/26/2024
7156757		UNIONDALE	NY		05/01/2024	7.680	541,034	0	(105)	0	0	0	770,000	02/15/2024
7156758		HOUSTON	TX		05/01/2024	8.100	153,640	0	(2,961)	0	0	0	199,937	09/19/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156759		CLEVELAND	OH		05/01/2024	8.500	145,018	0	(50)	0	0	0	195,000	02/06/2025
7156760		MEMPHIS	TN		05/01/2024	8.307	99,366	0	(32)	0	0	0	130,000	02/28/2024
7156761		SOUTH AMBOY	NJ		05/01/2024	7.750	383,137	0	(31)	0	0	0	514,000	02/23/2024
7156762		POUGHKEEPSIE	NY		05/01/2024	7.990	321,993	0	(39)	0	0	0	430,000	03/18/2024
7156763		CHICAGO	IL		05/01/2024	7.230	211,606	0	28	0	0	0	290,000	03/23/2024
7156764		WESTVILLE	NJ		05/01/2024	7.817	228,588	0	(45)	0	0	0	325,000	03/14/2024
7156765		HAINES CITY	FL		05/01/2024	7.410	129,255	0	(22)	0	0	0	208,000	03/04/2024
7156766		ALBEMARLE	NC		05/01/2024	7.980	107,350	0	(41)	0	0	0	180,000	03/05/2024
7156767		CLEVELAND	OH		05/01/2024	7.836	86,476	0	(15)	0	0	0	120,000	02/23/2024
7156768		BROWNS MILLS	NJ		05/01/2024	7.690	142,273	0	(27)	0	0	0	274,050	02/06/2025
7156769		MEMPHIS	TN		05/01/2024	7.950	89,346	0	(42)	0	0	0	148,000	03/07/2024
7156770		PENSACOLA	FL		05/01/2024	7.144	75,394	0	(1)	0	0	0	108,000	03/07/2024
7156771		MEMPHIS	TN		05/01/2024	7.634	76,873	0	(16)	0	0	0	108,000	03/11/2024
7156772		DETROIT	MI		05/01/2024	8.280	99,618	0	(39)	0	0	0	145,000	03/08/2024
7156773		CHICAGO HEIGHTS	IL		05/01/2024	8.137	141,131	0	(31)	0	0	0	175,000	03/28/2024
7156774		MANCHESTER	CT		05/01/2024	7.903	80,966	0	(22)	0	0	0	128,000	03/19/2024
7156775		BUFFALO	NY		05/01/2024	8.200	123,880	0	(25)	0	0	0	164,000	03/18/2024
7156778		MIDLAND	TX		05/01/2024	8.280	151,763	0	(37)	0	0	0	200,000	03/20/2024
7156780		BROOKLYN	NY		05/01/2024	7.600	633,489	0	(66)	0	0	0	950,000	03/18/2024
7156781		MIAMI GARDENS	FL		05/01/2024	7.560	303,246	0	(56)	0	0	0	440,000	03/19/2024
7156782		RALEIGH	NC		05/01/2024	7.180	143,182	0	(5)	0	0	0	217,000	03/21/2024
7156784		CALUMET CITY	IL		05/01/2024	8.150	198,328	0	(21)	0	0	0	265,000	03/19/2024
7156785		INDIANAPOLIS	IN		05/01/2024	7.930	159,849	0	(32)	0	0	0	212,000	03/21/2024
7156786		PORT CHARLOTTE	FL		05/01/2024	7.670	254,804	0	(26)	0	0	0	360,000	03/19/2024
7156787		ST. LOUIS	MO		05/01/2024	7.590	197,594	0	(18)	0	0	0	265,000	03/21/2024
7156788		BRONX	NY		05/01/2024	7.990	770,008	0	(327)	0	0	0	1,250,000	03/09/2024
7156790		CHICAGO	IL		05/01/2024	8.150	277,008	0	(63)	0	0	0	370,000	03/21/2024
7156792		COVINGTON	KY		05/01/2024	7.950	111,144	0	(22)	0	0	0	170,000	03/26/2024
7156793		OAK LAWN	IL		05/01/2024	7.870	252,483	0	(49)	0	0	0	335,000	03/25/2024
7156794		CLEVELAND	OH		05/01/2024	8.600	94,355	0	(32)	0	0	0	123,000	03/21/2024
7156795		AKRON	OH		05/01/2024	7.614	94,133	0	(19)	0	0	0	133,000	03/20/2024
7156796		PLEASANT VALLEY	NY		05/01/2024	8.060	417,942	0	8,068	0	0	0	575,000	03/22/2024
7156798		LAKEWOOD	NJ		05/01/2024	8.480	406,197	0	(71)	0	0	0	530,000	03/27/2024
7156799		KANSAS CITY	MO		05/01/2024	7.700	136,076	0	(32)	0	0	0	180,000	03/27/2024
7156800		BRENTWOOD	NY		05/01/2024	7.760	292,622	0	(102)	0	0	0	574,000	03/07/2024
7156802		INGLESIDE	IL		05/01/2024	7.420	180,114	0	(9)	0	0	0	297,000	03/30/2024
7156803		COLORADO SPRINGS	CO		05/01/2024	7.830	576,791	0	(7,172)	0	34,291	0	775,000	05/08/2025
7156804		CYPRESS	TX		05/01/2024	7.820	177,347	0	(58)	0	0	0	285,000	04/01/2024
7156805		TOMBALL	TX		05/01/2024	7.550	164,016	0	(37)	0	0	0	280,000	04/01/2024
7156806		JOLIET	IL		05/01/2024	7.970	181,154	0	(37)	0	0	0	240,000	04/08/2024
7156807		MERRILLVILLE	IN		05/01/2024	8.249	183,882	0	(74)	0	0	0	256,000	03/13/2024
7156809		TRENTON	NJ		05/01/2024	7.754	153,429	0	(19)	0	0	0	205,000	04/08/2024
7156810		TROY	NY		05/01/2024	8.160	109,835	0	(26)	0	0	0	145,000	03/15/2024
7156811		BROOKLYN	NY		05/01/2024	8.100	448,731	0	(78)	0	0	0	720,000	04/01/2024
7156814		NEW HAVEN	CT		05/01/2024	7.614	336,881	0	(62)	0	0	0	480,000	03/28/2024
7156816		NEWARK	NJ		05/01/2024	8.390	422,938	0	(81)	0	0	0	578,340	02/06/2025
7156817		CALUMET CITY	IL		05/01/2024	8.247	132,120	0	(25)	0	0	0	170,000	04/08/2024
7156818		PHILLIPSBURG	NJ		05/01/2024	8.639	293,187	0	(117)	0	0	0	380,000	04/05/2024
7156820		BALTIMORE	MD		05/02/2024	7.500	179,733	0	148	0	0	0	245,000	03/05/2024
7156821		NEW CASTLE	IN		05/02/2024	8.000	94,133	0	46	0	0	0	125,000	03/14/2024
7156822		CHICAGO	IL		05/02/2024	7.875	543,808	0	(49)	0	0	0	770,000	01/31/2024
7156823		KENOSHA	WI		05/02/2024	7.500	184,607	0	115	0	0	0	265,000	03/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156824		SANTA FE	NM		05/02/2024	7.625	317,191	0	194	0	0	0	490,000	03/08/2024
7156825		SAVANNAH	GA		05/02/2024	7.500	181,657	0	109	0	0	0	260,000	03/18/2024
7156826		CINCINNATI	OH		05/02/2024	8.000	236,476	0	81	0	0	0	300,000	03/20/2024
7156827		GASTONIA	NC		05/02/2024	8.000	117,831	0	43	0	0	0	145,000	03/14/2024
7156828		MILFORD	OH		05/02/2024	8.250	225,919	0	(77)	0	0	0	290,000	04/02/2024
7156829		PARKVILLE	MD		05/02/2024	7.875	264,301	0	140	0	0	0	330,000	03/24/2024
7156830		CHARLOTTE	NC		05/02/2024	7.375	172,623	0	112	0	0	0	280,000	04/01/2024
7156832		JACKSONVILLE	FL		05/10/2024	6.653	160,453	0	18	0	0	0	268,000	03/08/2024
7156833		YORK	PA		05/10/2024	7.784	164,271	0	0	0	0	0	215,000	03/27/2024
7156835		JACKSONVILLE	FL		05/10/2024	6.546	117,860	0	19	0	0	0	195,000	03/18/2024
7156836		JACKSONVILLE	FL		05/10/2024	6.233	125,055	0	38	0	0	0	210,000	03/21/2024
7156837		JACKSONVILLE	FL		05/10/2024	6.233	125,055	0	38	0	0	0	210,000	03/18/2024
7156839		YORK	PA		05/10/2024	7.894	252,461	0	0	0	0	0	320,000	04/04/2024
7156840		YORK	PA		05/10/2024	7.466	117,144	0	12	0	0	0	160,000	04/03/2024
7156844		PHILADELPHIA	PA		05/10/2024	7.714	275,381	0	21	0	0	0	375,000	03/30/2024
7156846		CHAMBERSBURG	PA		05/10/2024	7.466	168,394	0	17	0	0	0	230,000	04/03/2024
7156847		STEELTON	PA		05/10/2024	7.605	115,880	0	0	0	0	0	147,000	04/05/2024
7156848		MEMPHIS	TN		05/10/2024	7.351	122,081	0	(2)	0	0	0	165,000	04/02/2024
7156850		YORK	PA		05/10/2024	7.832	129,413	0	0	0	0	0	160,000	04/11/2024
7156852		HAGERSTOWN	MD		05/10/2024	7.951	143,511	0	0	0	0	0	194,000	04/05/2024
7156853		HAGERSTOWN	MD		05/10/2024	7.907	159,026	0	0	0	0	0	215,000	04/05/2024
7156854		SHIPPENSBURG	PA		05/10/2024	7.804	130,143	0	0	0	0	0	176,000	04/09/2024
7156855		CHAMBERSBURG	PA		05/10/2024	7.807	144,193	0	0	0	0	0	195,000	04/09/2024
7156857		YORK	PA		05/10/2024	7.787	120,524	0	0	0	0	0	163,000	04/05/2024
7156858		TULSA	OK		05/10/2024	7.600	147,053	0	(33)	0	0	0	231,420	02/06/2025
7156859		BUFFALO	NY		05/10/2024	7.420	278,151	0	(25)	0	0	0	400,000	03/28/2024
7156860		INDIANAPOLIS	IN		05/10/2024	7.420	154,927	0	(38)	0	0	0	248,847	02/06/2025
7156861		ROCHESTER	PA		05/10/2024	8.250	90,251	0	(22)	0	0	0	125,000	02/28/2024
7156864		MILWAUKEE	WI		05/10/2024	8.180	86,157	0	(10)	0	0	0	115,000	02/19/2024
7156865		CHAPEL HILL	NC		05/10/2024	7.510	156,901	0	(28)	0	0	0	275,000	03/06/2024
7156866		PITTSBURGH	PA		05/10/2024	8.000	129,006	0	(12)	0	0	0	185,000	02/22/2024
7156867		HAZLETON	PA		05/10/2024	8.380	104,704	0	(10)	0	0	0	140,000	03/05/2024
7156868		JACKSONVILLE	FL		05/10/2024	7.540	146,004	0	(20)	0	0	0	215,000	03/04/2024
7156869		JACKSONVILLE	FL		05/10/2024	7.540	135,131	0	(22)	0	0	0	190,000	03/01/2024
7156871		ST. PETERSBURG	FL		05/10/2024	7.510	258,871	0	(43)	0	0	0	370,000	03/07/2024
7156872		CHARLOTTE	NC		05/10/2024	7.710	240,615	0	(25)	0	0	0	360,000	03/08/2024
7156873		CHARLOTTE	NC		05/10/2024	7.740	249,846	0	(30)	0	0	0	338,000	03/05/2024
7156874		DOLTON	IL		05/10/2024	7.890	157,180	0	(20)	0	0	0	210,000	03/08/2024
7156875		SOUTH MILWAUKEE	WI		05/10/2024	7.720	172,234	0	(43)	0	0	0	245,000	03/04/2024
7156876		AUGUSTA	GA		05/10/2024	7.880	141,318	0	(24)	0	0	0	188,000	04/02/2024
7156877		ROCKY MOUNT	VA		05/10/2024	7.580	127,305	0	(48)	0	0	0	182,500	03/14/2024
7156878		LUDINGTON	MI		05/10/2024	7.460	192,417	0	(23)	0	0	0	280,000	04/11/2024
7156879		CHARLOTTE	NC		05/10/2024	7.530	172,743	0	(48)	0	0	0	388,000	03/12/2024
7156880		CHARLOTTE	NC		05/10/2024	7.530	183,261	0	(51)	0	0	0	407,000	03/07/2024
7156881		FORT MYERS	FL		05/10/2024	7.620	182,142	0	(32)	0	0	0	260,000	03/11/2024
7156882		DETROIT	MI		05/10/2024	7.570	143,769	0	(19)	0	0	0	206,000	03/11/2024
7156883		OMAHA	NE		05/10/2024	7.820	131,515	0	(23)	0	0	0	175,000	03/12/2024
7156884		SARASOTA	FL		05/10/2024	7.560	341,627	0	(39)	0	0	0	490,000	03/27/2024
7156885		NORTH PLAINFIELD	NJ		05/10/2024	7.390	96,731	0	(19)	0	0	0	242,000	03/26/2024
7156886		NORTH BERGEN	NJ		05/10/2024	7.340	578,097	0	(111)	0	0	0	975,000	03/15/2024
7156887		MILWAUKEE	WI		05/10/2024	7.660	375,266	0	(72)	0	0	0	515,000	03/14/2024
7156888		FAYETTEVILLE	NC		05/10/2024	8.260	139,097	0	(22)	0	0	0	182,000	03/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156889		LOVES PARK	IL		05/10/2024	7.530	96,059	0	(8)	0	0	0	129,000	03/19/2024
7156890		STURGEON BAY	WI		05/10/2024	8.070	168,388	0	(16)	0	0	0	260,000	03/15/2024
7156891		SEBRING	FL		05/10/2024	7.410	175,562	0	(24)	0	0	0	237,000	03/20/2024
7156892		PASADENA	TX		05/10/2024	7.680	201,957	0	(24)	0	0	0	270,000	03/15/2024
7156893		PHILADELPHIA	PA		05/10/2024	7.940	167,035	0	(1,451)	0	0	0	240,000	03/14/2024
7156894		LEHIGH ACRES	FL		05/10/2024	7.700	230,471	0	(52)	0	0	0	327,000	03/28/2024
7156895		ST. PETERSBURG	FL		05/10/2024	7.730	336,327	0	(41)	0	0	0	450,000	03/20/2024
7156896		DOVER	DE		05/10/2024	7.480	92,102	0	(875)	0	0	0	130,000	11/11/2025
7156897		TAMPA	FL		05/10/2024	7.700	279,877	0	(41)	0	0	0	400,000	03/21/2024
7156898		PANAMA CITY	FL		05/10/2024	7.400	198,511	0	(22)	0	0	0	285,000	04/08/2024
7156899		ORLANDO	FL		05/10/2024	7.430	114,366	0	(11)	0	0	0	168,000	03/19/2024
7156900		BATON ROUGE	LA		05/10/2024	7.510	107,933	0	(17)	0	0	0	144,000	03/18/2024
7156902		FINDLAY	OH		05/10/2024	7.480	132,631	0	(17)	0	0	0	190,000	03/28/2024
7156903		NASHVILLE	TN		05/10/2024	8.130	212,363	0	(21)	0	0	0	280,000	03/28/2024
7156904		FAYETTEVILLE	NC		05/10/2024	7.930	137,177	0	(28)	0	0	0	202,000	03/19/2024
7156906		COLDWATER	MI		05/10/2024	7.560	97,313	0	(14)	0	0	0	135,000	03/19/2024
7156907		LAKEWOOD	CO		05/10/2024	7.310	200,033	0	(40)	0	0	0	510,000	03/22/2024
7156908		WILKES-BARRE	PA		05/10/2024	7.880	126,176	0	(12)	0	0	0	181,000	04/01/2024
7156909		CHARLOTTE	NC		05/10/2024	7.570	290,590	0	(25)	0	0	0	390,000	03/22/2024
7156910		PANAMA CITY	FL		05/10/2024	7.400	156,669	0	(17)	0	0	0	235,000	03/26/2024
7156911		STURGEON BAY	WI		05/10/2024	8.020	135,489	0	(13)	0	0	0	213,000	03/25/2024
7156912		READING	PA		05/10/2024	7.870	473,009	0	(25)	0	0	0	636,000	03/29/2024
7156914		ORLANDO	FL		05/10/2024	7.810	232,217	0	(37)	0	0	0	341,000	03/20/2024
7156915		WINSTON-SALEM	NC		05/10/2024	8.190	150,026	0	(44)	0	0	0	197,000	03/26/2024
7156916		BIXBY	OK		05/10/2024	7.750	380,785	0	(54)	0	0	0	500,000	03/26/2024
7156917		JACKSONVILLE	FL		05/10/2024	7.460	171,139	0	(29)	0	0	0	300,000	03/28/2024
7156918		KENNER	LA		05/10/2024	8.000	373,777	0	(38)	0	0	0	500,000	03/29/2024
7156919		ATLANTA	GA		05/10/2024	7.420	258,050	0	(7)	0	0	0	390,000	04/04/2024
7156920		CLEVELAND	OH		05/10/2024	7.480	112,002	0	(1)	0	0	0	161,000	04/01/2024
7156921		KILLEEN	TX		05/10/2024	7.770	125,912	0	(17)	0	0	0	168,000	04/12/2024
7156922		MARIETTA	GA		05/10/2024	7.370	164,507	0	(20)	0	0	0	236,000	04/05/2024
7156923		HANCOCK	MD		05/10/2024	7.400	173,071	0	(38)	0	0	0	270,000	04/10/2024
7156924		SPRINGFIELD	OH		05/10/2024	7.320	94,474	0	(8)	0	0	0	136,000	04/02/2024
7156925		PRATTVILLE	AL		05/10/2024	7.340	203,350	0	(19)	0	0	0	273,000	04/05/2024
7156926		VALRICO	FL		05/10/2024	6.250	263,426	0	83	0	0	0	424,000	04/08/2024
7156927		RICHMOND	VA		05/10/2024	7.350	257,205	0	(23)	0	0	0	370,000	04/11/2024
7156928		HOUSTON	TX		05/10/2024	6.740	183,775	0	34	0	0	0	249,000	04/05/2024
7156929		TAMPA	FL		05/10/2024	7.940	177,169	0	(7)	0	0	0	235,000	04/12/2024
7156930		SYRACUSE	NY		05/10/2024	7.280	121,670	0	(12)	0	0	0	175,000	04/11/2024
7156931		ATCO	NJ		05/10/2024	7.950	235,779	0	(14)	0	0	0	330,000	04/10/2024
7156932		PHILADELPHIA	PA		05/10/2024	7.790	146,355	0	(15)	0	0	0	210,000	04/10/2024
7156933		ATLANTA	GA		05/10/2024	7.150	176,631	0	6	0	0	0	240,000	04/16/2024
7156934		SAUK VILLAGE	IL		05/10/2024	7.940	129,056	0	(1,475)	0	3,796	0	166,000	09/17/2025
7156935		NEW PORT RICHEY	FL		05/10/2024	8.040	149,134	0	(13)	0	0	0	205,000	04/18/2024
7156936		DOVER	DE		05/10/2024	7.130	239,081	0	(27)	0	0	0	370,000	04/23/2024
7156937		CORAM	NY		05/10/2024	8.000	376,554	0	(107)	0	0	0	530,000	03/20/2024
7156938		DECATUR	GA		05/10/2024	7.875	292,448	0	(40)	0	0	0	330,200	01/22/2025
7156939		ADAMS	MA		05/10/2024	7.250	207,144	0	(5)	0	0	0	301,000	01/29/2024
7156940		NANTICOKE	PA		05/10/2024	8.000	107,326	0	(8)	0	0	0	122,000	01/23/2025
7156941		DURHAM	NC		05/10/2024	7.375	150,424	0	(12)	0	0	0	262,690	02/06/2025
7156942		LYNCHBURG	VA		05/10/2024	7.875	175,310	0	(27)	0	0	0	250,000	02/28/2024
7156943		INMAN	SC		05/10/2024	7.750	297,879	0	(85)	0	0	0	485,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7156944		SANDUSKY	OH		05/10/2024	8.000	139,376	0	(10)	0	0	0	187,000	03/12/2024
7156945		INMAN	SC		05/10/2024	7.750	298,577	0	(85)	0	0	0	485,000	02/23/2024
7156946		DENVER	CO		05/10/2024	7.375	901,855	0	(104)	0	0	0	1,700,000	02/26/2024
7156947		LYNCHBURG	VA		05/10/2024	7.875	158,632	0	(50)	0	0	0	240,000	02/28/2024
7156948		HIGH POINT	NC		05/10/2024	7.875	142,906	0	(11)	0	0	0	180,000	03/12/2024
7156949		ALBANY	GA		05/10/2024	8.500	145,061	0	(50)	0	0	0	183,000	03/25/2024
7156954		SOUTH BEND	IN		05/10/2024	8.440	83,237	0	6	0	0	0	125,500	01/23/2025
7156955		CLEVELAND	OH		05/10/2024	8.705	89,820	0	(33)	0	0	0	97,000	01/23/2025
7156956		KANSAS CITY	MO		05/10/2024	8.615	103,226	0	(44)	0	0	0	265,000	05/02/2025
7156957		SAINT PAUL	MN		05/10/2024	7.415	214,021	0	(31)	0	0	0	248,100	01/22/2025
7156958		ELKHART	IN		05/10/2024	7.365	110,021	0	(27)	0	0	0	182,900	01/22/2025
7156959		UTICA	NY		05/10/2024	8.323	107,767	0	(41)	0	0	0	146,000	01/23/2025
7156961		WALLINGFORD	CT		05/10/2024	6.913	270,331	0	14	0	0	0	425,000	03/14/2024
7156962		DEARBORN HEIGHTS	MI		05/10/2024	8.640	76,475	0	(32)	0	0	0	114,000	02/28/2024
7156963		MENTOR	OH		05/10/2024	7.998	126,171	0	(39)	0	0	0	180,000	04/04/2024
7156964		LENEXA	KS		05/10/2024	8.305	238,522	0	(103)	0	0	0	374,000	03/13/2024
7156965		BROOKLYN	MD		05/10/2024	7.548	147,052	0	(30)	0	0	0	209,000	04/03/2024
7156966		HIGH POINT	NC		05/10/2024	8.140	123,640	0	(53)	0	0	0	171,500	03/07/2024
7156967		BALTIMORE	MD		05/10/2024	8.140	137,104	0	(64)	0	0	0	190,000	09/12/2025
7156969		MONTGOMERY	AL		05/10/2024	8.393	105,857	0	(40)	0	0	0	130,000	04/10/2024
7156972		COVINGTON	KY		05/10/2024	7.940	150,035	0	(50)	0	0	0	203,000	01/23/2025
7156973		BIRMINGHAM	AL		05/10/2024	7.632	127,583	0	(20)	0	0	0	172,000	03/13/2024
7156974		SYRACUSE	NY		05/10/2024	8.615	216,775	0	(91)	0	0	0	280,000	03/14/2024
7156976		MISSOURI CITY	TX		05/10/2024	8.698	111,212	0	(36)	0	0	0	145,000	03/22/2024
7156977		TRENTON	NJ		05/10/2024	8.332	155,053	0	(71)	0	0	0	250,000	03/14/2024
7156979		DETROIT	MI		05/10/2024	8.540	95,423	0	(31)	0	0	0	153,000	03/17/2024
7156981		BALTIMORE	MD		05/10/2024	8.240	132,114	0	(33)	0	0	0	140,000	09/12/2025
7156982		ROCHESTER	NY		05/10/2024	7.943	105,038	0	(25)	0	0	0	150,000	03/27/2024
7156983		CLEVELAND	OH		05/10/2024	6.893	81,684	0	10	0	0	0	132,000	04/08/2024
7156984		TAYLOR	MI		05/10/2024	7.580	130,578	0	(26)	0	0	0	200,000	03/25/2024
7156985		CIRCLEVILLE	OH		05/10/2024	6.693	132,650	0	16	0	0	0	195,000	03/21/2024
7156986		NOTTINGHAM	MD		05/10/2024	8.615	325,478	0	(129)	0	0	0	422,000	04/01/2024
7156987		FAYETTEVILLE	NC		05/10/2024	8.302	148,038	0	(42)	0	0	0	197,000	03/26/2024
7156988		FAYETTEVILLE	NC		05/10/2024	8.502	96,408	0	(30)	0	0	0	126,000	03/27/2024
7156989		FAYETTEVILLE	NC		05/10/2024	8.302	179,201	0	(51)	0	0	0	235,000	03/26/2024
7156990		FAYETTEVILLE	NC		05/10/2024	8.302	158,612	0	(45)	0	0	0	208,000	03/26/2024
7156992		WOODLYN (RIDLEY TOWNSHIP)	PA		05/10/2024	7.250	161,136	0	(6)	0	0	0	260,000	03/25/2024
7156993		PROSPECT PARK	PA		05/10/2024	7.250	178,714	0	(6)	0	0	0	290,000	03/25/2024
7156994		NORTH ADAMS	MA		05/10/2024	8.440	139,604	0	(4,790)	0	0	0	176,000	03/21/2024
7156995		DETROIT	MI		05/10/2024	8.205	163,396	0	(63)	0	0	0	249,000	04/01/2024
7156996		RANDOLPH	NJ		05/10/2024	7.598	441,966	0	(46)	0	0	0	560,000	03/25/2024
7156997		READING	PA		05/10/2024	7.890	143,413	0	(14)	0	0	0	192,000	04/08/2024
7156998		LINCOLN PARK	MI		05/10/2024	7.368	107,824	0	33	0	0	0	146,000	03/22/2024
7156999		CAPITOL HEIGHTS	MD		05/10/2024	8.015	264,205	0	(106)	0	0	0	425,000	03/29/2024
7157000		CHICAGO	IL		05/10/2024	8.765	305,814	0	(88)	0	0	0	400,000	04/13/2024
7157001		MILWAUKEE	WI		05/10/2024	8.932	99,048	0	(29)	0	0	0	130,000	03/11/2024
7157002		CHESTER	PA		05/10/2024	8.365	145,837	0	(14)	0	0	0	195,000	04/01/2024
7157003		CHESTER	PA		05/10/2024	8.365	115,922	0	(11)	0	0	0	155,000	04/01/2024
7157004		CHESTER	PA		05/10/2024	8.365	112,182	0	(10)	0	0	0	150,000	04/01/2024
7157005		YPSILANTI	MI		05/10/2024	8.518	215,943	0	(96)	0	0	0	280,000	04/09/2024
7157006		HAMILTON	OH		05/10/2024	8.030	152,549	0	(69)	0	0	0	242,000	04/05/2024
7157007		MIAMI	FL		05/10/2024	7.830	387,284	0	(131)	0	0	0	585,000	04/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157008		MACON	GA		05/10/2024	6.893	73,552	0	2	0	0	0	109,000	04/12/2024
7157009		EUCLID	OH		05/10/2024	8.573	97,651	0	(35)	0	0	0	119,000	04/08/2024
7157010		CLEVELAND	OH		05/10/2024	7.850	123,716	0	(25)	0	0	0	164,000	04/03/2024
7157011		DETROIT	MI		05/10/2024	8.335	89,665	0	(22)	0	0	0	118,000	04/02/2024
7157012		GARY	IN		05/10/2024	8.673	96,714	0	(40)	0	0	0	125,000	04/04/2024
7157013		WYANDOTTE	MI		05/10/2024	8.407	163,092	0	(76)	0	0	0	210,000	03/22/2024
7157014		NORTH CHICAGO	IL		05/10/2024	8.135	203,114	0	(58)	0	0	0	250,000	04/10/2024
7157015		KANSAS CITY	MO		05/10/2024	7.648	168,544	0	(31)	0	0	0	225,000	03/28/2024
7157016		KANSAS CITY	MO		05/10/2024	7.472	104,676	0	(24)	0	0	0	170,000	03/28/2024
7157018		HUNTINGTON STATION	NY		05/10/2024	7.868	517,875	0	(64)	0	0	0	695,000	03/05/2024
7157019		HONESDALE	PA		05/10/2024	8.465	124,937	0	0	0	0	0	230,000	03/08/2024
7157020		BALTIMORE	MD		05/10/2024	8.355	153,452	0	(58)	0	0	0	230,000	09/12/2025
7157021		MEMPHIS	TN		05/10/2024	8.265	104,692	0	(45)	0	0	0	127,000	04/10/2024
7157022		ZEPHYRHILLS	FL		05/10/2024	7.577	132,990	0	(20)	0	0	0	190,000	04/05/2024
7157023		ARLINGTON	TX		05/10/2024	7.515	233,673	0	(66)	0	0	0	385,000	04/08/2024
7157024		MEMPHIS	TN		05/10/2024	8.465	86,182	0	(40)	0	0	0	104,000	04/10/2024
7157025		MONTGOMERY	AL		05/10/2024	8.398	106,761	0	(40)	0	0	0	139,000	04/11/2024
7157026		GARY	IN		05/10/2024	8.673	86,807	0	(2,895)	0	0	0	116,000	04/10/2024
7157027		MUSKEGON	MI		05/10/2024	8.307	106,746	0	(42)	0	0	0	136,000	04/10/2024
7157030		STRATFORD	CT		05/10/2024	7.822	322,836	0	93	0	0	0	505,000	04/09/2024
7157031		INDIANAPOLIS	IN		05/10/2024	8.507	94,999	0	(41)	0	0	0	130,000	04/13/2024
7157032		SAINT LOUIS	MO		05/10/2024	8.490	100,186	0	(38)	0	0	0	130,000	04/18/2024
7157033		BALTIMORE	MD		05/10/2024	7.910	174,061	0	(46)	0	0	0	194,500	09/14/2025
7157034		BALTIMORE	MD		05/10/2024	8.135	173,754	0	(35)	0	0	0	230,000	09/13/2025
7157035		PORT CHARLOTTE	FL		05/10/2024	8.315	255,389	0	(65)	0	0	0	310,000	04/13/2024
7157036		GRIFFITH	IN		05/10/2024	7.730	126,049	0	(32)	0	0	0	204,000	04/16/2024
7157037		STAMFORD	CT		05/10/2024	7.785	492,180	0	(119)	0	0	0	665,000	04/13/2024
7157038		GROVE CITY	OH		05/10/2024	8.590	100,535	0	(16)	0	0	0	210,000	04/12/2024
7157039		CLEVELAND	OH		05/10/2024	8.690	79,931	0	(27)	0	0	0	104,000	03/29/2024
7157040		COLUMBUS	OH		05/10/2024	7.940	138,478	0	(33)	0	0	0	186,000	04/15/2024
7157041		COLUMBUS	OH		05/10/2024	7.940	146,171	0	(35)	0	0	0	190,000	04/15/2024
7157042		GARFIELD HEIGHTS	OH		05/10/2024	8.265	109,734	0	(41)	0	0	0	142,000	04/16/2024
7157043		KANSAS CITY	MO		05/10/2024	8.008	176,934	0	(70)	0	0	0	230,000	04/17/2024
7157045		PHILADELPHIA	PA		05/10/2024	8.940	129,563	0	(11)	0	0	0	173,000	01/22/2025
7157046		KANSAS CITY	MO		05/10/2024	7.960	110,077	0	(21)	0	0	0	146,000	03/01/2024
7157047		MASTIC BEACH	NY		05/14/2024	7.740	354,641	0	(107)	0	0	0	391,300	01/22/2025
7157048		CHICAGO	IL		05/14/2024	8.250	98,820	0	(30)	0	0	0	130,000	03/15/2024
7157049		WORTH	IL		05/14/2024	7.900	210,437	0	(75)	0	0	0	253,900	01/22/2025
7157050		AUBREY	TX		05/14/2024	7.210	305,744	0	(74)	0	0	0	523,900	01/22/2025
7157051		CLARKSTOWN	NY		05/14/2024	7.500	485,674	0	(125)	0	0	0	492,900	01/22/2025
7157052		DETROIT	MI		05/14/2024	7.170	99,194	0	(20)	0	0	0	180,000	02/29/2024
7157054		BROOKLYN	NY		05/14/2024	7.990	812,592	0	(18,561)	0	0	0	1,178,000	03/08/2025
7157055		MILWAUKEE	WI		05/14/2024	7.837	121,836	0	(42)	0	0	0	156,000	04/08/2024
7157056		MEMPHIS	TN		05/14/2024	7.884	117,770	0	(34)	0	0	0	155,000	03/01/2024
7157057		DALLAS	TX		05/14/2024	7.334	171,376	0	(36)	0	0	0	255,000	02/27/2024
7157058		HAMMOND	IN		05/14/2024	8.760	206,453	0	(90)	0	0	0	250,000	03/21/2024
7157059		PATERSON	NJ		05/14/2024	7.370	254,892	0	(102)	0	0	0	710,000	03/27/2024
7157061		CHICAGO	IL		05/14/2024	8.500	251,571	0	(99)	0	0	0	328,000	03/08/2025
7157062		NEW BRITAIN	CT		05/14/2024	8.050	396,128	0	(123)	0	0	0	520,000	03/14/2024
7157063		FAR ROCKAWAY	NY		05/14/2024	8.287	559,168	0	(144)	0	0	0	775,000	03/13/2024
7157064		FORT MYERS	FL		05/14/2024	7.700	227,476	0	(83)	0	0	0	320,000	03/07/2024
7157065		HOPKINSVILLE	KY		05/14/2024	7.800	82,759	0	(36)	0	0	0	165,000	03/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157066		ATLANTA	GA		05/14/2024	7.755	276,215	0	(76)	0	0	0	390,000	03/12/2024
7157067		MIAMI	FL		05/14/2024	8.392	370,770	0	(60)	0	0	0	485,000	04/10/2024
7157068		TRENTON	NJ		05/14/2024	8.150	166,009	0	(72)	0	0	0	210,000	03/15/2024
7157069		LORAIN	OH		05/14/2024	8.120	79,975	0	(24)	0	0	0	105,000	03/28/2024
7157070		COLUMBUS	OH		05/14/2024	8.964	476,160	0	(237)	0	0	0	665,000	04/10/2024
7157071		TROY	NY		05/14/2024	7.417	162,897	0	(54)	0	0	0	250,000	03/22/2024
7157072		THE VILLAGES	FL		05/14/2024	7.200	280,658	0	(34)	0	0	0	434,000	04/01/2024
7157073		WAUKEGAN	IL		05/14/2024	8.250	204,298	0	(85)	0	0	0	265,000	03/26/2024
7157074		WARRENSVILLE HEIGHTS	OH		05/14/2024	8.150	94,047	0	(30)	0	0	0	125,000	03/16/2024
7157075		MIDLAND	TX		05/14/2024	8.550	224,006	0	(93)	0	0	0	290,000	04/04/2024
7157076		COLUMBIA	SC		05/14/2024	8.380	454,119	0	(233)	0	0	0	675,000	03/27/2024
7157077		ISLIP TERRACE	NY		05/14/2024	7.550	343,718	0	(101)	0	0	0	600,000	03/19/2024
7157078		ZANESVILLE	OH		05/14/2024	8.220	96,500	0	(26)	0	0	0	127,000	04/12/2024
7157079		BRENTWOOD	NY		05/14/2024	7.690	413,315	0	(160)	0	0	0	675,000	03/13/2024
7157080		NEW ORLEANS	LA		05/14/2024	7.857	353,564	0	(97)	0	0	0	465,000	04/04/2024
7157081		WINTER GARDEN	FL		05/14/2024	7.442	258,510	0	(38)	0	0	0	370,000	04/03/2024
7157082		CHICAGO	IL		05/14/2024	8.437	259,272	0	(77)	0	0	0	340,000	04/10/2024
7157083		CHICAGO HEIGHTS	IL		05/14/2024	7.850	132,937	0	(3)	0	0	0	190,000	04/08/2024
7157084		ST. LOUIS	MO		05/14/2024	8.163	79,839	0	(23)	0	0	0	105,000	04/09/2024
7157085		BOLINGBROOK	IL		05/14/2024	7.927	218,573	0	(86)	0	0	0	290,000	04/10/2024
7157086		WASHINGTON	DC		05/14/2024	7.584	90,072	0	(26)	0	0	0	137,000	04/09/2024
7157087		ROCHESTER	NH		05/14/2024	8.204	354,300	0	(172)	0	0	0	490,000	04/12/2024
7157088		HAMMOND	IN		05/14/2024	7.990	164,029	0	(57)	0	0	0	215,000	04/11/2024
7157089		AURORA	IL		05/14/2024	8.500	192,258	0	(74)	0	0	0	250,000	04/15/2024
7157090		JACKSONVILLE	FL		05/14/2024	7.774	155,841	0	(49)	0	0	0	192,000	03/30/2024
7157091		POLAND	OH		05/14/2024	7.957	90,049	0	(18)	0	0	0	133,500	04/10/2024
7157092		FREEPORT	NY		05/14/2024	7.990	371,944	0	(140)	0	0	0	545,000	04/04/2024
7157093		MASTIC BEACH	NY		05/14/2024	7.990	218,761	0	(59)	0	0	0	380,000	04/08/2024
7157094		CLEVELAND	OH		05/14/2024	8.124	171,068	0	(48)	0	0	0	225,000	04/09/2024
7157096		AKRON	OH		05/14/2024	23.000	87,461	0	(20)	0	0	0	115,000	04/02/2024
7157097		MEMPHIS	TN		05/14/2024	7.879	85,114	0	(24)	0	0	0	112,000	04/23/2024
7157098		BINGHAMTON	NY		05/14/2024	8.677	100,581	0	(47)	0	0	0	129,500	04/17/2024
7157099		DETROIT	MI		05/14/2024	8.285	164,890	0	(67)	0	0	0	214,000	03/19/2024
7157100		YOUNGSTOWN	OH		05/14/2024	8.640	80,074	0	(41)	0	0	0	110,000	04/13/2024
7157101		YAKIMA	WA		05/14/2024	8.200	370,660	0	(83)	0	0	0	460,000	04/10/2024
7157102		SHELTON	WA		05/15/2024	7.250	148,258	0	(49)	0	0	0	340,000	03/09/2024
7157103		HENRICO	VA		05/15/2024	7.625	194,527	0	(34)	0	0	0	253,200	01/22/2025
7157104		ERLANGER	KY		05/15/2024	7.500	141,717	0	(37)	0	0	0	205,000	03/27/2024
7157106		BALTIMORE	MD		05/15/2024	7.500	174,786	0	(56)	0	0	0	265,000	03/30/2024
7157107		FORT WORTH	TX		05/15/2024	8.000	209,084	0	(62)	0	0	0	270,000	03/18/2024
7157108		ROME	GA		05/15/2024	8.000	354,159	0	(106)	0	0	0	465,000	03/10/2024
7157109		CINCINNATI	OH		05/15/2024	8.000	183,304	0	(19)	0	0	0	230,000	03/15/2024
7157111		AKRON	OH		05/15/2024	7.750	92,684	0	(10)	0	0	0	133,000	03/22/2024
7157112		WARRENSVILLE HEIGHTS	OH		05/15/2024	7.750	103,834	0	(11)	0	0	0	149,000	03/21/2024
7157113		HAMMOND	IN		05/15/2024	8.000	193,471	0	(70)	0	0	0	255,000	04/02/2024
7157115		DAYTON	OH		05/15/2024	8.250	148,177	0	(30)	0	0	0	184,000	03/29/2024
7157117		FAIRFIELD TOWNSHIP	OH		05/15/2024	8.000	312,953	0	(148)	0	0	0	410,000	04/11/2024
7157118		SOUTH BEND	IN		05/15/2024	7.750	162,261	0	(50)	0	0	0	218,000	04/04/2024
7157119		MACON	GA		05/15/2024	7.625	107,999	0	(34)	0	0	0	142,000	04/18/2024
7157120		BALTIMORE	MD		05/15/2024	8.250	139,693	0	(70)	0	0	0	180,000	09/09/2025
7157121		CINCINNATI	OH		05/15/2024	8.000	163,783	0	(54)	0	0	0	215,000	04/11/2024
7157123		HUNTSVILLE	AL		05/15/2024	7.875	104,645	0	(43)	0	0	0	146,000	04/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157124		DETROIT	MI		05/21/2024	8.705	100,603	0	(38)	0	0	0	147,000	03/04/2024
7157125		BALTIMORE	MD		05/21/2024	8.065	215,464	0	(66)	0	0	0	265,000	09/20/2025
7157126		CLEVELAND	OH		05/21/2024	7.873	75,833	0	(30)	0	0	0	91,000	01/23/2025
7157127		REYNOLDSBURG	OH		05/21/2024	7.407	144,185	0	(27)	0	0	0	240,000	03/04/2024
7157128		COLUMBUS	OH		05/21/2024	7.407	132,170	0	(25)	0	0	0	220,000	02/27/2024
7157129		CLEVELAND	OH		05/21/2024	8.605	101,297	0	(39)	0	0	0	163,000	03/06/2024
7157131		GARFIELD HEIGHTS	OH		05/21/2024	8.273	93,316	0	(37)	0	0	0	130,000	03/21/2024
7157132		LORAIN	OH		05/21/2024	8.398	77,762	0	(32)	0	0	0	108,000	03/14/2024
7157133		PINSON	AL		05/21/2024	8.723	129,246	0	(39)	0	0	0	195,000	03/14/2024
7157134		DOYLESTOWN	OH		05/21/2024	8.190	190,045	0	(68)	0	0	0	248,000	03/21/2024
7157135		ROSEDALE	MD		05/21/2024	8.140	189,372	0	(97)	0	0	0	305,000	03/26/2024
7157136		DETROIT	MI		05/21/2024	8.407	123,248	0	(43)	0	0	0	200,000	03/17/2024
7157137		DETROIT	MI		05/21/2024	8.250	89,864	0	(31)	0	0	0	110,000	04/09/2024
7157138		DAYTON	OH		05/21/2024	8.450	99,801	0	(37)	0	0	0	130,000	03/26/2024
7157139		HARTFORD	CT		05/21/2024	8.690	214,091	0	(97)	0	0	0	345,000	04/13/2024
7157140		SAINT LOUIS	MO		05/21/2024	8.690	94,713	0	(35)	0	0	0	123,000	04/16/2024
7157141		BALTIMORE	MD		05/21/2024	7.915	203,481	0	(69)	0	0	0	250,000	09/13/2025
7157142		MONTGOMERY	AL		05/21/2024	8.583	88,914	0	(36)	0	0	0	108,000	04/09/2024
7157143		HOUSTON	TX		05/21/2024	8.140	118,436	0	(39)	0	0	0	155,000	03/28/2024
7157144		OAK PARK	MI		05/21/2024	8.088	106,216	0	(45)	0	0	0	159,000	04/22/2024
7157145		OAK PARK	MI		05/21/2024	8.088	110,224	0	(47)	0	0	0	165,000	04/22/2024
7157146		PITTSTON	PA		05/21/2024	8.865	149,575	0	(16)	0	0	0	230,000	03/21/2024
7157147		HAMILTON	OH		05/21/2024	7.665	129,629	0	(54)	0	0	0	211,000	03/26/2024
7157148		DAYTON	OH		05/21/2024	8.260	150,880	0	(3,169)	0	0	0	200,000	04/02/2024
7157149		WILSON	NC		05/21/2024	7.757	79,845	0	(32)	0	0	0	130,000	03/30/2024
7157151		BARNEGAT	NJ		05/21/2024	8.060	231,347	0	(67)	0	0	0	315,000	04/06/2024
7157152		KEYSTONE HEIGHTS	FL		05/21/2024	7.780	137,540	0	(58)	0	0	0	207,000	03/29/2024
7157153		TOLEDO	OH		05/21/2024	8.273	84,867	0	(43)	0	0	0	118,000	04/08/2024
7157154		HOLLYWOOD	MD		05/21/2024	8.265	255,281	0	(77)	0	0	0	335,000	03/29/2024
7157155		PHILADELPHIA	PA		05/21/2024	8.410	142,407	0	(16)	0	0	0	190,000	04/19/2024
7157156		KENOSHA	WI		05/21/2024	8.165	271,908	0	(96)	0	0	0	355,000	04/05/2024
7157157		FLORISSANT	MO		05/21/2024	8.240	150,749	0	(51)	0	0	0	197,000	04/05/2024
7157158		PITTSBURGH	PA		05/21/2024	8.873	122,175	0	(10)	0	0	0	151,000	03/27/2024
7157159		PONTIAC	MI		05/21/2024	7.993	105,565	0	(31)	0	0	0	151,000	04/15/2024
7157160		JACKSONVILLE	FL		05/21/2024	8.292	259,701	0	(82)	0	0	0	340,000	04/10/2024
7157161		WESTCHESTER	IL		05/21/2024	7.828	193,447	0	(77)	0	0	0	315,000	04/05/2024
7157162		MINNEAPOLIS	MN		05/21/2024	8.015	187,644	0	(68)	0	0	0	245,000	04/04/2024
7157164		PARKVILLE	MD		05/21/2024	7.940	240,260	0	(97)	0	0	0	335,000	04/03/2024
7157165		YPSILANTI	MI		05/21/2024	8.405	98,541	0	(51)	0	0	0	166,000	04/09/2024
7157166		CLEVELAND	OH		05/21/2024	7.980	102,517	0	(42)	0	0	0	155,000	04/22/2024
7157167		BOLINGBROOK	IL		05/21/2024	8.165	231,885	0	(75)	0	0	0	285,000	04/12/2024
7157168		WARNER ROBINS	GA		05/21/2024	8.163	75,598	0	(37)	0	0	0	111,000	03/19/2024
7157170		WYANDANCH	NY		05/21/2024	7.985	348,517	0	(96)	0	0	0	455,000	04/10/2024
7157171		NORRISTOWN	PA		05/21/2024	8.618	167,261	0	(18)	0	0	0	210,000	04/13/2024
7157172		FORT WORTH	TX		05/21/2024	8.340	133,798	0	114	0	0	0	180,000	04/09/2024
7157173		WATERBURY	CT		05/21/2024	7.688	276,321	0	(116)	0	0	0	415,000	04/10/2024
7157174		DETROIT	MI		05/21/2024	8.390	88,038	0	(30)	0	0	0	148,000	10/02/2025
7157175		ROSEDALE	MD		05/21/2024	8.223	153,068	0	(68)	0	0	0	215,000	04/18/2024
7157176		WARNER ROBINS	GA		05/21/2024	8.060	152,328	0	(51)	0	0	0	189,500	04/12/2024
7157178		BALTIMORE	MD		05/21/2024	8.185	197,776	0	(55)	0	0	0	260,000	09/16/2025
7157179		CROOKSVILLE	OH		05/21/2024	8.698	108,599	0	(49)	0	0	0	150,000	04/23/2024
7157180		SAINT LOUIS	MO		05/21/2024	8.250	94,397	0	(38)	0	0	0	115,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157181		CHICAGO	IL		05/21/2024	7.407	736,562	0	29	0	0	0	1,000,000	04/19/2024
7157182		BALTIMORE	MD		05/21/2024	8.185	169,631	0	(47)	0	0	0	170,000	09/14/2025
7157183		MILWAUKEE	WI		05/21/2024	8.640	146,017	0	(58)	0	0	0	190,000	04/16/2024
7157184		GLENDALE	AZ		05/21/2024	8.748	166,937	0	(63)	0	0	0	255,000	04/25/2024
7157185		CLEVELAND	OH		05/21/2024	8.640	94,966	0	(41)	0	0	0	115,000	04/03/2024
7157186		SANFORD	NC		05/21/2024	7.760	105,715	0	(34)	0	0	0	149,000	04/22/2024
7157187		BALTIMORE	MD		05/21/2024	8.185	171,317	0	(49)	0	0	0	225,000	09/12/2025
7157188		BALTIMORE	MD		05/21/2024	8.190	188,742	0	(77)	0	0	0	240,000	09/14/2025
7157189		SLIDELL	LA		05/21/2024	8.373	154,280	0	(64)	0	0	0	465,000	04/18/2024
7157190		BALTIMORE	MD		05/21/2024	8.165	129,373	0	(48)	0	0	0	170,000	09/12/2025
7157191		CINCINNATI	OH		05/21/2024	8.530	272,019	0	(134)	0	0	0	404,000	03/28/2024
7157192		BIRMINGHAM	AL		05/21/2024	8.922	95,819	0	(38)	0	0	0	170,000	04/24/2024
7157193		WARNER ROBINS	GA		05/21/2024	8.165	118,917	0	(47)	0	0	0	155,000	04/25/2024
7157194		BIRMINGHAM	AL		05/21/2024	8.922	90,123	0	(35)	0	0	0	135,000	04/24/2024
7157195		GREENVILLE	SC		05/21/2024	7.765	260,863	0	(140)	0	0	0	490,000	04/18/2024
7157196		BALTIMORE	MD		05/22/2024	7.770	154,718	0	(50)	0	0	0	225,000	09/12/2025
7157197		MEMPHIS	TN		05/22/2024	7.924	136,535	0	(44)	0	0	0	179,000	03/21/2024
7157198		THE BRONX	NY		05/22/2024	7.990	795,673	0	(195)	0	0	0	943,000	01/23/2025
7157199		CHICAGO	IL		05/22/2024	7.870	182,551	0	(71)	0	0	0	255,000	04/25/2024
7157200		VINELAND	NJ		05/22/2024	7.600	191,551	0	(58)	0	0	0	270,000	03/19/2024
7157201		MUNCIE	IN		05/22/2024	7.680	126,271	0	(46)	0	0	0	165,000	03/21/2024
7157202		CHARLOTTE	NC		05/22/2024	7.069	162,382	0	(27)	0	0	0	250,000	03/22/2024
7157203		CHARLOTTE	NC		05/22/2024	8.347	94,760	0	(49)	0	0	0	135,000	03/22/2024
7157204		THE BRONX	NY		05/22/2024	7.700	611,051	0	(238)	0	0	0	920,000	02/19/2024
7157205		LORAIN	OH		05/22/2024	8.000	106,592	0	(32)	0	0	0	140,000	03/28/2024
7157206		LITTLE FERRY	NJ		05/22/2024	7.939	342,270	0	(134)	0	0	0	462,000	03/27/2024
7157207		FREEHOLD	NJ		05/22/2024	7.770	455,808	0	(130)	0	0	0	600,000	04/03/2024
7157208		TOLEDO	OH		05/22/2024	7.590	93,122	0	(39)	0	0	0	142,000	04/03/2024
7157209		GRAND RAPIDS	MI		05/22/2024	7.660	140,321	0	(49)	0	0	0	212,000	04/08/2024
7157210		ATLANTA	GA		05/22/2024	8.162	317,572	0	(110)	0	0	0	382,000	03/22/2024
7157211		BARNEGAT TOWNSHIP	NJ		05/22/2024	7.900	183,387	0	(40)	0	0	0	300,000	04/04/2024
7157212		VALLEY	AL		05/22/2024	7.430	147,506	0	(37)	0	0	0	209,000	04/11/2024
7157213		MARIETTA	GA		05/22/2024	7.480	212,163	0	(53)	0	0	0	320,000	04/08/2024
7157214		LYONS	IL		05/22/2024	7.790	171,644	0	(54)	0	0	0	260,000	04/25/2024
7157215		AMITYVILLE	NY		05/22/2024	7.750	299,995	0	(111)	0	0	0	435,000	04/04/2024
7157216		BALTIMORE	MD		05/22/2024	7.500	144,835	0	(15)	0	0	0	177,000	09/11/2025
7157217		COLUMBUS	GA		05/22/2024	7.917	89,227	0	(39)	0	0	0	124,000	04/05/2024
7157218		HARTFORD	CT		05/22/2024	7.740	314,293	0	(79)	0	0	0	415,000	03/28/2024
7157219		COLUMBUS	GA		05/22/2024	8.127	106,033	0	(56)	0	0	0	146,000	04/05/2024
7157220		NEWARK	NJ		05/22/2024	7.760	584,278	0	(117)	0	0	0	775,000	03/13/2024
7157221		INDIANAPOLIS	IN		05/22/2024	8.270	118,398	0	(37)	0	0	0	155,000	04/26/2024
7157224		CASA GRANDE	AZ		05/22/2024	7.359	116,876	0	(30)	0	0	0	175,000	04/20/2024
7157225		CLEVELAND	OH		05/22/2024	8.035	111,204	0	(33)	0	0	0	146,000	04/22/2024
7157226		DETROIT	MI		05/22/2024	8.365	120,113	0	(47)	0	0	0	156,000	04/25/2024
7157227		PHILADELPHIA	PA		05/23/2024	7.875	286,528	0	(35)	0	0	0	410,000	03/04/2024
7157228		BOILING SPRINGS	SC		05/23/2024	7.750	301,410	0	(117)	0	0	0	485,000	02/23/2024
7157229		BOILING SPRINGS	SC		05/23/2024	7.750	300,277	0	(105)	0	0	0	475,000	02/27/2024
7157230		INMAN	SC		05/23/2024	7.750	300,873	0	(117)	0	0	0	485,000	02/23/2024
7157231		GREENSBORO	NC		05/23/2024	7.750	93,144	0	(27)	0	0	0	120,000	03/14/2024
7157233		BLOOMFIELD	NJ		05/23/2024	7.750	364,132	0	(197)	0	0	0	822,000	03/22/2024
7157234		GREENSBORO	NC		05/23/2024	7.750	101,243	0	(30)	0	0	0	125,000	03/25/2024
7157235		PATERSON	NJ		05/23/2024	7.875	455,775	0	(204)	0	0	0	682,000	04/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157236		BALTIMORE	MD		05/23/2024	8.125	149,482	0	(15)	0	0	0	201,000	03/26/2024
7157237		PHILADELPHIA	PA		05/23/2024	8.125	168,589	0	(20)	0	0	0	225,000	04/22/2024
7157238		CAMDEN	NJ		05/23/2024	8.125	112,706	0	(23)	0	0	0	190,000	04/10/2024
7157239		CAPITOL HEIGHTS	MD		05/23/2024	7.750	260,630	0	(28)	0	0	0	385,000	04/11/2024
7157240		TEANECK	NJ		05/23/2024	7.500	422,266	0	(40)	0	0	0	610,000	04/16/2024
7157241		ELMHURST	IL		07/26/2024	3.625	151,584	0	610	0	0	0	360,000	06/22/2024
7157242		NEWARK	DE		07/26/2024	2.875	116,451	0	487	0	0	0	265,000	06/14/2024
7157246		KELSEYVILLE	CA		07/26/2024	2.875	374,712	0	2,354	0	0	0	830,000	06/23/2024
7157248		MCLEAN	VA		07/26/2024	2.875	782,036	0	(4,583)	0	0	0	2,650,000	06/13/2024
7157249		SAN DIEGO	CA		07/26/2024	2.750	842,623	0	3,602	0	0	0	1,700,000	06/14/2024
7157251		LOS ANGELES	CA		07/26/2024	2.875	726,237	0	3,032	0	0	0	1,700,000	06/19/2024
7157252		LOS ANGELES	CA		07/26/2024	2.875	506,516	0	1,945	0	0	0	1,109,000	06/14/2024
7157253		SPANISH FORT	AL		07/26/2024	2.625	187,191	0	802	0	0	0	550,000	06/20/2024
7157254		HUNTINGTON BEACH	CA		07/26/2024	4.000	999,674	0	2,739	0	0	0	1,600,000	06/21/2024
7157255		LOS ANGELES	CA		07/26/2024	3.875	979,195	0	3,264	0	0	0	1,700,000	06/19/2024
7157256		NAGS HEAD	NC		07/26/2024	2.875	637,722	0	2,587	0	0	0	1,350,000	06/18/2024
7157261		ENCINITAS	CA		07/26/2024	2.750	550,675	0	2,233	0	0	0	1,425,000	06/14/2024
7157262		LONG BEACH	CA		07/26/2024	7.625	1,222,175	0	(399)	0	0	0	1,644,400	01/22/2025
7157263		KILLEEN	TX		07/26/2024	6.625	304,241	0	(41)	0	0	0	415,000	
7157265		KANKAKEE	IL		07/26/2024	7.990	221,371	0	(67)	0	0	0	284,500	01/22/2025
7157266		BALTIMORE	MD		07/26/2024	7.625	195,889	0	(67)	0	0	0	260,000	02/26/2024
7157267		JUPITER	FL		07/26/2024	7.625	1,064,546	0	(344)	0	0	0	1,500,000	04/01/2024
7157268		BULLHEAD CITY	AZ		07/26/2024	7.750	438,976	0	(97)	0	0	0	603,000	03/19/2024
7157269		LAKEWOOD	WA		07/26/2024	6.250	207,007	0	(1,050)	0	0	0	439,968	03/19/2024
7157273		SACRAMENTO	CA		07/26/2024	7.875	413,532	0	(135)	0	0	0	535,000	02/28/2024
7157275		PITTSBORO	NC		07/26/2024	7.125	230,137	0	(64)	0	0	0	305,000	02/21/2024
7157280		DENVER	CO		07/26/2024	8.125	296,224	0	(91)	0	0	0	410,000	03/29/2024
7157283		PORTLAND	OR		07/26/2024	7.625	90,994	0	4,261	0	0	0	475,000	03/22/2024
7157284		ELLIJAY	GA		07/26/2024	7.125	235,347	0	(80)	0	0	0	465,000	03/07/2024
7157285		HOLLYWOOD	FL		07/26/2024	7.625	68,008	0	(5,582)	0	0	0	410,000	03/12/2024
7157289		GRAPVINE	TX		07/26/2024	7.125	548,694	0	(85)	0	0	0	780,000	04/15/2024
7157291		KISSIMMEE	FL		07/26/2024	7.990	356,696	0	(119)	0	0	0	444,000	02/16/2024
7157294		CONCORD	NC		07/26/2024	6.625	321,248	0	(23)	0	0	0	574,997	04/05/2024
7157295		SOUTHPORT	NC		07/26/2024	7.490	240,901	0	(459)	0	0	0	385,000	03/27/2024
7157296		CHICAGO	IL		07/26/2024	7.990	360,988	0	(134)	0	0	0	455,000	01/23/2025
7157297		CLERMONT	FL		07/26/2024	7.990	324,783	0	(101)	0	0	0	400,000	03/27/2024
7157304		DAVENPORT	FL		07/26/2024	8.125	344,429	0	(97)	0	0	0	425,000	03/20/2024
7157306		WATERBURY	CT		07/26/2024	8.125	270,127	0	(83)	0	0	0	355,000	02/21/2024
7157308		LACEY	WA		07/26/2024	7.625	333,266	0	(113)	0	0	0	775,000	02/27/2024
7157310		TUCSON	AZ		07/26/2024	7.490	228,805	0	(31)	0	0	0	325,000	03/01/2024
7157312		LOVELAND	CO		07/26/2024	6.625	312,300	0	(42)	0	0	0	405,900	01/22/2025
7157313		AUBREY	TX		07/26/2024	7.125	262,140	0	(50)	0	0	0	350,000	02/26/2024
7157314		GODLEY	TX		07/26/2024	7.875	285,302	0	(89)	0	0	0	375,000	03/08/2024
7157315		WASHINGTONVILLE	NY		07/26/2024	7.500	391,115	0	(129)	0	0	0	515,000	02/22/2024
7157316		SANTA MARIA	CA		07/26/2024	6.500	393,668	0	(20)	0	0	0	704,995	02/15/2024
7157317		JERSEY CITY	NJ		07/26/2024	6.490	978,123	0	14	0	0	0	1,725,000	03/04/2024
7157320		MENIFEE	CA		07/26/2024	7.875	255,472	0	(86)	0	0	0	320,000	02/26/2024
7157322		RICHMOND	VA		07/26/2024	7.000	322,855	0	(95)	0	0	0	400,000	04/05/2024
7157323		PALO ALTO	CA		07/26/2024	7.500	1,420,055	0	(463)	0	0	0	4,200,000	04/03/2024
7157324		SUWANEE	GA		07/26/2024	7.000	336,260	0	(100)	0	0	0	560,345	04/01/2024
7157325		GRANITEVILLE	SC		07/26/2024	7.625	203,560	0	(21)	0	0	0	253,200	03/27/2024
7157327		KISSIMMEE	FL		07/26/2024	6.875	246,316	0	(26)	0	0	0	355,000	03/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157328		SEVIERVILLE	TN		07/26/2024	7.500	1,093,731	0	(358)	0	0	0	1,350,000	03/28/2024
7157331		FAIRBURN	GA		07/26/2024	6.625	233,115	0	27	0	0	0	320,000	04/11/2024
7157335		DENVER	CO		07/26/2024	7.625	311,760	0	(101)	0	0	0	530,000	03/05/2024
7157336		CORONA DEL MAR	CA		07/26/2024	6.999	1,153,236	0	(275)	0	0	0	2,710,000	03/01/2024
7157337		CITRUS HEIGHTS	CA		07/26/2024	8.125	344,167	0	(118)	0	0	0	425,000	03/04/2024
7157338		LAGUNA HILLS	CA		07/26/2024	6.999	659,218	0	(235)	0	0	0	1,325,000	03/06/2024
7157340		BOISE	ID		07/26/2024	8.125	312,197	0	(96)	0	0	0	410,000	03/08/2024
7157341		ESTES PARK	CO		07/26/2024	8.125	481,848	0	(137)	0	0	0	606,000	02/28/2024
7157342		DAVENPORT	FL		07/26/2024	7.999	331,022	0	(110)	0	0	0	435,000	02/21/2024
7157343		DAYTONA BEACH	FL		07/26/2024	8.125	418,391	0	(130)	0	0	0	552,000	03/01/2024
7157345		SANTA CLARA	CA		07/26/2024	7.375	861,856	0	(284)	0	0	0	1,670,000	04/05/2024
7157346		SAN ANTONIO	TX		07/26/2024	7.375	482,893	0	(159)	0	0	0	640,000	04/11/2024
7157347		MINERAL BLUFF	GA		07/26/2024	7.000	470,312	0	(212)	0	0	0	630,000	04/10/2024
7157348		SCOTTSDALE	AZ		07/26/2024	7.125	614,865	0	(228)	0	0	0	1,250,000	03/14/2024
7157349		MEDFORD	MA		07/26/2024	7.625	588,267	0	(207)	0	0	0	775,000	04/08/2024
7157350		LIGHTHOUSE POINT	FL		07/26/2024	7.625	498,739	0	(162)	0	0	0	720,000	06/05/2025
7157351		HOLLYWOOD	FL		07/26/2024	8.125	713,303	0	(218)	0	0	0	877,500	04/03/2024
7157352		PRAIRIE VLG	KS		07/26/2024	8.125	312,215	0	(96)	0	0	0	410,000	03/13/2024
7157354		MILFORD	CT		07/26/2024	6.990	390,965	0	(91)	0	0	0	589,997	03/21/2024
7157355		NORTH MYRTLE BEACH	SC		07/26/2024	7.625	642,003	0	(215)	0	0	0	845,000	04/17/2024
7157356		STOCKTON	CA		07/26/2024	7.375	436,885	0	(145)	0	0	0	575,000	03/27/2024
7157358		WOODLAND HILLS	CA		07/26/2024	6.990	535,238	0	(184)	0	0	0	1,080,000	03/26/2024
7157359		KISSIMMEE	FL		07/26/2024	6.990	331,751	0	(20)	0	0	0	423,000	03/28/2024
7157360		CEDAR PARK	TX		07/26/2024	7.125	258,123	0	(88)	0	0	0	340,000	04/01/2024
7157361		POCATELLO	ID		07/26/2024	6.990	231,915	0	(66)	0	0	0	325,000	03/28/2024
7157362		SEMINOLE	FL		07/26/2024	7.500	437,056	0	(143)	0	0	0	585,000	03/26/2024
7157363		CHANDLER	AZ		07/26/2024	7.125	22,014	0	7,284	0	0	0	615,000	03/27/2024
7157364		OAKLAND	CA		07/26/2024	6.500	441,493	0	57	0	0	0	650,000	03/29/2024
7157365		RICHMOND	VA		07/26/2024	6.990	248,916	0	(69)	0	0	0	355,000	03/28/2024
7157366		TORRANCE	CA		07/26/2024	6.500	1,018,450	0	43	0	0	0	1,490,000	03/23/2024
7157367		CUMMING	GA		07/26/2024	6.990	310,937	0	(54)	0	0	0	416,000	03/27/2024
7157368		ATLANTIC BEACH	NC		07/26/2024	6.625	282,200	0	(12)	0	0	0	398,000	03/27/2024
7157369		SAN TAN VALLEY	AZ		07/26/2024	7.375	321,319	0	(106)	0	0	0	430,000	03/29/2024
7157370		MCKINNEY	TX		07/26/2024	7.500	229,467	0	(100)	0	0	0	350,000	04/01/2024
7157371		SAN JOSE	CA		07/26/2024	6.500	463,376	0	(16)	0	0	0	665,000	03/29/2024
7157373		TOOELE	UT		07/26/2024	6.875	268,465	0	(54)	0	0	0	370,000	03/25/2024
7157374		PHILADELPHIA	PA		07/26/2024	7.990	358,560	0	7	0	0	0	485,000	03/27/2024
7157375		PEARLAND	TX		07/26/2024	6.125	190,183	0	372	0	0	0	332,000	03/28/2024
7157377		CHARLOTTE	NC		07/26/2024	7.990	265,726	0	(116)	0	0	0	350,000	03/28/2024
7157378		SANTA CLARA	CA		07/26/2024	6.990	773,230	0	(267)	0	0	0	1,801,000	03/28/2024
7157379		ATLANTA	GA		07/26/2024	6.990	229,165	0	(53)	0	0	0	309,000	03/28/2024
7157381		HENDERSON	NV		07/26/2024	7.625	306,308	0	(123)	0	0	0	380,000	03/22/2024
7157382		CASA GRANDE	AZ		07/26/2024	7.625	221,290	0	(96)	0	0	0	325,000	03/27/2024
7157384		BELTON	MO		07/26/2024	6.990	234,856	0	(30)	0	0	0	320,000	04/01/2024
7157386		CAMBRIDGE	MA		07/26/2024	7.625	579,549	0	(1,570)	0	0	0	799,000	04/02/2024
7157387		ATLANTA	GA		07/26/2024	6.990	215,593	0	(438)	0	0	0	309,000	03/28/2024
7157388		REDMOND	WA		07/26/2024	7.500	246,981	0	(81)	0	0	0	325,000	03/25/2024
7157389		CHANDLER	AZ		07/26/2024	6.625	280,481	0	(70)	0	0	0	520,000	03/29/2024
7157393		HAYWARD	CA		07/26/2024	7.500	552,083	0	(193)	0	0	0	779,000	03/18/2024
7157395		CROWLEY	TX		07/26/2024	7.500	314,085	0	(81)	0	0	0	415,000	03/27/2024
7157398		MODESTO	CA		07/26/2024	7.500	361,046	0	(118)	0	0	0	483,500	03/19/2024
7157399		LAWRENCEVILLE	GA		07/26/2024	7.375	227,414	0	(346)	0	0	0	430,000	03/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157401		FRESNO	CA		07/26/2024	6.990	303,475	0	(114)	0	0	0	400,000	03/23/2024
7157403		ASHEVILLE	NC		07/26/2024	7.625	410,802	0	(283)	0	0	0	516,000	03/25/2024
7157404		COLORADO SPRINGS	CO		07/26/2024	6.875	476,972	0	(64)	0	0	0	640,000	03/15/2024
7157405		CENTREVILLE	VA		07/26/2024	7.500	338,236	0	(118)	0	0	0	450,000	03/27/2024
7157406		BELLEVUE	WA		07/26/2024	7.500	69,768	0	111	0	0	0	538,000	03/22/2024
7157407		ANNAPOLIS	MD		07/26/2024	7.625	283,625	0	(92)	0	0	0	373,000	03/11/2024
7157408		POMPANO BEACH	FL		07/26/2024	7.625	331,563	0	(3,733)	0	0	0	565,000	03/25/2024
7157409		RICHMOND	VA		07/26/2024	6.990	208,293	0	(44)	0	0	0	295,000	03/27/2024
7157410		LONG BEACH	CA		07/26/2024	7.990	411,609	0	(107)	0	0	0	550,000	03/16/2024
7157411		MURRIETA	CA		07/26/2024	7.990	778,594	0	(274)	0	0	0	1,075,000	07/09/2025
7157412		FAYETTEVILLE	NC		07/26/2024	7.125	237,645	0	(45)	0	0	0	352,000	03/27/2024
7157413		QUEEN CREEK	AZ		07/26/2024	7.375	91,480	0	(570)	0	0	0	450,000	03/22/2024
7157414		SHERMAN OAKS	CA		07/26/2024	7.990	870,317	0	(270)	0	0	0	1,274,000	03/14/2024
7157415		MESA	AZ		07/26/2024	7.500	49,650	0	2,789	0	0	0	490,000	03/11/2024
7157416		TUCSON	AZ		07/26/2024	6.625	512,083	0	(23)	0	0	0	720,000	03/07/2024
7157417		LONGBOAT KEY	FL		07/26/2024	6.990	721,881	0	(287)	0	0	0	960,000	03/29/2024
7157419		HALETHORPE	MD		07/26/2024	6.875	306,081	0	(41)	0	0	0	418,000	03/15/2024
7157420		MERCED	CA		07/26/2024	6.990	329,147	0	(86)	0	0	0	438,000	03/19/2024
7157421		CLEARWATER	FL		07/26/2024	7.250	339,241	0	(114)	0	0	0	675,000	03/29/2024
7157422		AZUSA	CA		07/26/2024	7.375	645,830	0	(214)	0	0	0	850,000	03/26/2024
7157424		LAWRENCEVILLE	GA		07/26/2024	7.990	365,380	0	(114)	0	0	0	481,000	03/14/2024
7157425		RIVERSIDE	CA		07/26/2024	7.990	389,739	0	(121)	0	0	0	495,000	03/18/2024
7157426		SACRAMENTO	CA		07/26/2024	6.990	403,994	0	(70)	0	0	0	540,000	03/14/2024
7157427		VIRGINIA BEACH	VA		07/26/2024	7.500	456,059	0	(149)	0	0	0	635,000	03/18/2024
7157428		RALEIGH	NC		07/26/2024	7.375	205,137	0	(72)	0	0	0	275,000	03/21/2024
7157429		LAWRENCEVILLE	GA		07/26/2024	7.625	262,806	0	(85)	0	0	0	365,000	03/05/2024
7157430		MIAMI	FL		07/26/2024	6.750	213,610	0	(6)	0	0	0	290,000	03/22/2024
7157431		SCOTTSDALE	AZ		07/26/2024	7.875	576,298	0	(182)	0	0	0	715,000	03/15/2024
7157433		OCEANSIDE	CA		07/26/2024	7.125	397,243	0	(157)	0	0	0	530,000	03/04/2024
7157434		LAKE FOREST	CA		07/26/2024	7.250	429,879	0	(129)	0	0	0	570,000	03/07/2024
7157435		CHANDLER	AZ		07/26/2024	6.625	317,311	0	33	0	0	0	440,000	03/29/2024
7157437		MERCED	CA		07/26/2024	7.625	314,802	0	(102)	0	0	0	438,000	03/04/2024
7157438		BAKERSFIELD	CA		07/26/2024	7.625	225,075	0	(73)	0	0	0	340,000	03/21/2024
7157439		DURHAM	NC		07/26/2024	6.990	275,608	0	(54)	0	0	0	400,000	03/27/2024
7157440		STOCKTON	CA		07/26/2024	6.990	404,232	0	(118)	0	0	0	535,000	03/14/2024
7157441		ASHFORD	WA		07/26/2024	6.625	332,630	0	35	0	0	0	485,000	03/13/2024
7157442		WOODLAND HILLS	CA		07/26/2024	7.875	818,028	0	(258)	0	0	0	1,105,000	03/12/2024
7157444		ROCKLIN	CA		07/26/2024	7.625	452,432	0	(146)	0	0	0	595,000	03/02/2024
7157445		LA CRESCENTA	CA		07/26/2024	7.625	1,774,243	0	(574)	0	0	0	2,500,000	03/13/2024
7157446		HIALEAH	FL		07/26/2024	7.625	526,756	0	(178)	0	0	0	745,000	03/26/2024
7157449		SURPRISE	AZ		07/26/2024	6.990	328,115	0	(86)	0	0	0	450,000	03/15/2024
7157450		LEBANON	TN		07/26/2024	7.500	228,017	0	(75)	0	0	0	353,000	03/18/2024
7157452		HASLET	TX		07/26/2024	7.375	243,137	0	(114)	0	0	0	325,000	03/27/2024
7157453		BAKERSFIELD	CA		07/26/2024	6.990	454,867	0	(79)	0	0	0	655,000	03/14/2024
7157454		DURHAM	NC		07/26/2024	7.375	401,267	0	(133)	0	0	0	572,000	03/14/2024
7157457		HIALEAH	FL		07/26/2024	6.875	269,504	0	(13)	0	0	0	390,000	04/01/2024
7157461		HUGHSON	CA		07/26/2024	7.625	304,156	0	(98)	0	0	0	400,000	03/14/2024
7157462		APPLE VALLEY	CA		07/26/2024	7.625	287,934	0	(93)	0	0	0	390,000	03/07/2024
7157463		FRESNO	TX		07/26/2024	7.375	215,183	0	305	0	0	0	355,000	03/14/2024
7157464		FORT WORTH	TX		07/26/2024	6.500	225,598	0	29	0	0	0	313,000	03/22/2024
7157465		PILOT POINT	TX		07/26/2024	7.500	262,608	0	(86)	0	0	0	324,000	03/05/2024
7157466		RENO	NV		07/26/2024	7.625	353,581	0	(114)	0	0	0	465,000	03/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157468		LAS VEGAS	NV		07/26/2024	7.875	291,170	0	(105)	0	0	0	370,000	03/08/2024
7157471		EUGENE	OR		07/26/2024	7.500	437,056	0	(143)	0	0	0	581,000	03/11/2024
7157474		COUPEVILLE	WA		07/26/2024	7.500	301,169	0	(98)	0	0	0	404,000	03/08/2024
7157475		ROYAL OAK	MI		07/26/2024	6.990	212,773	0	(54)	0	0	0	290,000	03/01/2024
7157476		WASHINGTON	DC		07/26/2024	7.375	697,962	0	(269)	0	0	0	920,000	03/01/2024
7157477		ARNOLD	MD		07/26/2024	7.990	274,035	0	(85)	0	0	0	360,000	03/07/2024
7157478		MAMMOTH LAKES	CA		07/26/2024	7.990	600,126	0	(188)	0	0	0	790,000	02/29/2024
7157479		PALM SPRINGS	CA		07/26/2024	7.625	312,353	0	(67)	0	0	0	395,000	03/06/2024
7157480		MIAMI	FL		07/26/2024	6.990	342,798	0	(70)	0	0	0	460,000	02/29/2024
7157481		KISSIMMEE	FL		07/26/2024	7.625	235,995	0	(67)	0	0	0	310,000	03/29/2024
7157482		MIAMI	FL		07/26/2024	6.625	430,376	0	45	0	0	0	590,000	03/11/2024
7157484		LEWISVILLE	TX		07/26/2024	7.500	315,196	0	(124)	0	0	0	420,000	03/09/2024
7157486		DACULA	GA		07/26/2024	7.500	378,193	0	(136)	0	0	0	502,000	03/12/2024
7157488		PORTLAND	ME		07/26/2024	7.125	448,826	0	(105)	0	0	0	565,000	03/08/2024
7157489		JOSHUA TREE	CA		07/26/2024	7.625	357,084	0	(116)	0	0	0	470,000	02/29/2024
7157491		SANTA MONICA	CA		07/26/2024	7.500	1,294,700	0	(424)	0	0	0	1,825,000	03/04/2024
7157494		SANDY	OR		07/26/2024	7.125	472,291	0	(90)	0	0	0	640,000	03/05/2024
7157495		CHICAGO	IL		07/26/2024	7.625	326,968	0	(106)	0	0	0	430,000	03/18/2024
7157497		MARLBORO	NJ		07/26/2024	7.250	75,199	0	(8,511)	0	0	0	495,000	03/12/2024
7157500		SOUTH GATE	CA		07/26/2024	6.990	570,470	0	(76)	0	0	0	800,000	03/16/2024
7157501		CINCINNATI	OH		07/26/2024	7.125	353,317	0	(109)	0	0	0	540,000	03/08/2024
7157502		BONITA	CA		07/26/2024	7.625	834,316	0	(270)	0	0	0	1,067,000	02/24/2024
7157504		TERRE HAUTE	IN		07/26/2024	7.125	237,406	0	(82)	0	0	0	314,000	03/15/2024
7157507		LONGMONT	CO		07/26/2024	7.375	399,166	0	(133)	0	0	0	528,000	02/29/2024
7157508		CITRUS HEIGHTS	CA		07/26/2024	7.125	391,818	0	(121)	0	0	0	563,000	02/21/2024
7157509		SURPRISE	AZ		07/26/2024	6.625	314,809	0	36	0	0	0	440,000	03/20/2024
7157510		NOTTINGHAM	MD		07/26/2024	7.625	208,873	0	(382)	0	0	0	280,000	02/20/2024
7157511		LONGMONT	CO		07/26/2024	7.375	374,253	0	(125)	0	0	0	530,000	09/05/2024
7157512		LEBANON	OR		07/26/2024	7.375	252,656	0	(98)	0	0	0	335,000	03/04/2024
7157513		WINSTON SALEM	NC		07/26/2024	7.625	340,335	0	(128)	0	0	0	450,000	03/07/2024
7157514		MARS	PA		07/26/2024	7.375	269,729	0	(89)	0	0	0	360,000	03/15/2024
7157515		PUYALLUP	WA		07/26/2024	6.500	388,402	0	73	0	0	0	537,000	02/28/2024
7157516		LAS VEGAS	NV		07/26/2024	7.625	257,946	0	(185)	0	0	0	342,000	02/28/2024
7157517		KALAHEO	HI		07/26/2024	7.625	722,370	0	(234)	0	0	0	1,020,000	03/15/2024
7157518		HAYWARD	CA		07/26/2024	6.990	759,304	0	(88)	0	0	0	1,065,000	03/09/2024
7157519		FONTANA	CA		07/26/2024	7.625	558,403	0	(254)	0	0	0	811,900	09/06/2024
7157520		WILDWOOD	MO		07/26/2024	6.990	226,672	0	(66)	0	0	0	315,000	03/11/2024
7157521		ELK GROVE	CA		07/26/2024	7.500	440,847	0	(154)	0	0	0	580,000	03/05/2024
7157523		POCATELLO	ID		07/26/2024	7.125	344,155	0	(151)	0	0	0	463,500	02/26/2024
7157524		FOUNTAIN VALLEY	CA		07/26/2024	7.500	1,107,862	0	(692)	0	0	0	1,525,000	02/26/2024
7157525		ANTIOCH	CA		07/26/2024	7.500	420,587	0	(138)	0	0	0	600,000	03/02/2024
7157526		RIDGECREST	CA		07/26/2024	7.375	200,480	0	(257)	0	0	0	285,000	03/19/2024
7157527		FRESNO	CA		07/26/2024	7.375	330,690	0	(285)	0	0	0	440,000	02/26/2024
7157528		BAKERSFIELD	CA		07/26/2024	7.375	469,556	0	(156)	0	0	0	630,000	03/12/2024
7157529		MILFORD	CT		07/26/2024	6.990	203,016	0	(60)	0	0	0	273,000	03/01/2024
7157532		MASHPEE	MA		07/26/2024	7.625	295,672	0	(94)	0	0	0	365,000	02/28/2024
7157533		CELINA	TX		07/26/2024	7.625	403,596	0	(114)	0	0	0	500,000	03/15/2024
7157534		ALDIE	VA		07/26/2024	6.990	375,208	0	(66)	0	0	0	505,000	03/01/2024
7157535		ORANGE	CA		07/26/2024	6.990	596,277	0	(69)	0	0	0	802,000	03/12/2024
7157536		SOUTH OGDEN	UT		07/26/2024	7.375	374,671	0	(103)	0	0	0	470,000	02/23/2024
7157539		HARWICH	MA		07/26/2024	6.990	535,980	0	(62)	0	0	0	720,000	03/15/2024
7157540		MESA	AZ		07/26/2024	7.500	311,373	0	(103)	0	0	0	445,000	02/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157541		PROSPER	TX		07/26/2024	7.125	304,357	0	(20)	0	0	0	428,000	01/22/2025
7157543		FREDERICKSBURG	VA		07/26/2024	7.375	288,917	0	(163)	0	0	0	389,000	03/26/2024
7157545		EDISON	NJ		07/26/2024	7.125	255,914	0	(64)	0	0	0	340,000	02/27/2024
7157546		LAS VEGAS	NV		07/26/2024	7.625	305,245	0	(33)	0	0	0	380,000	02/23/2024
7157547		ZEBULON	NC		07/26/2024	6.990	203,731	0	(42)	0	0	0	271,900	02/29/2024
7157548		MACOMB	MI		07/26/2024	7.875	303,885	0	(108)	0	0	0	422,000	02/29/2024
7157549		LOS ANGELES	CA		07/26/2024	6.990	597,194	0	(105)	0	0	0	800,000	02/22/2024
7157550		CUMMING	GA		07/26/2024	6.625	253,620	0	34	0	0	0	350,000	02/26/2024
7157552		SEATTLE	WA		07/26/2024	6.990	833,381	0	(146)	0	0	0	1,125,000	02/26/2024
7157554		PALM DESERT	CA		07/26/2024	7.625	432,983	0	(140)	0	0	0	564,800	01/22/2025
7157555		FONTANA	CA		07/26/2024	7.875	373,078	0	(118)	0	0	0	460,000	02/28/2024
7157556		BRAWLEY	CA		07/26/2024	6.990	211,176	0	(20)	0	0	0	287,500	02/23/2024
7157557		ARLINGTON	TX		07/26/2024	7.625	201,045	0	639	0	0	0	320,000	02/16/2024
7157558		ARLINGTON	TX		07/26/2024	7.625	152,053	0	1,800	0	0	0	320,000	02/16/2024
7157559		SUNLAND	CA		07/26/2024	6.990	632,154	0	(74)	0	0	0	850,000	02/16/2024
7157561		SAINT CLOUD	FL		07/26/2024	7.125	247,722	0	(69)	0	0	0	328,000	03/01/2024
7157563		MIAMI	FL		07/26/2024	6.625	201,726	0	3	0	0	0	290,000	02/16/2024
7157564		TRENTON	NJ		07/26/2024	6.625	222,483	0	0	0	0	0	335,000	03/29/2024
7157565		YAKIMA	WA		07/26/2024	6.990	257,612	0	(97)	0	0	0	342,500	03/04/2024
7157566		TALLAHASSEE	FL		07/26/2024	7.125	261,296	0	(57)	0	0	0	350,000	02/23/2024
7157570		PALMDALE	CA		07/26/2024	6.990	319,001	0	(37)	0	0	0	450,000	03/01/2024
7157571		FRESNO	CA		07/26/2024	7.625	435,804	0	(60)	0	0	0	578,000	03/13/2024
7157574		CAROLINA BEACH	NC		07/26/2024	7.625	363,010	0	(194)	0	0	0	479,000	02/26/2024
7157575		LOS ANGELES	CA		07/26/2024	6.875	729,660	0	(99)	0	0	0	1,100,000	02/21/2024
7157576		SARATOGA SPRINGS	UT		07/26/2024	6.990	241,601	0	(84)	0	0	0	349,100	01/22/2025
7157577		SARATOGA SPRINGS	UT		07/26/2024	6.990	234,624	0	(82)	0	0	0	336,900	01/22/2025
7157578		GREELEY	CO		07/26/2024	5.990	336,056	0	132	0	0	0	475,000	02/28/2024
7157579		TULARE	CA		07/26/2024	6.990	204,207	0	(42)	0	0	0	310,000	03/02/2024
7157580		POOLER	GA		07/26/2024	6.990	246,651	0	(43)	0	0	0	330,000	02/27/2024
7157581		RIPON	CA		07/26/2024	7.500	402,507	0	(133)	0	0	0	550,000	02/24/2024
7157582		CHICO	CA		07/26/2024	6.990	357,131	0	(83)	0	0	0	483,500	03/15/2024
7157583		OAKLAND	CA		07/26/2024	6.990	355,533	0	(21)	0	0	0	450,000	03/20/2024
7157586		GULF BREEZE	FL		07/26/2024	7.625	453,826	0	(148)	0	0	0	640,000	02/28/2024
7157588		NAPLES	FL		07/26/2024	7.500	295,943	0	(117)	0	0	0	400,000	02/15/2024
7157589		VICTORVILLE	CA		07/26/2024	6.990	347,065	0	(40)	0	0	0	499,200	01/22/2025
7157590		WASHINGTON	MI		07/26/2024	7.625	364,693	0	(118)	0	0	0	490,000	02/20/2024
7157592		MERIDIAN	ID		07/26/2024	7.125	287,983	0	(55)	0	0	0	385,000	02/29/2024
7157593		LONG BEACH	CA		07/26/2024	6.990	628,622	0	(185)	0	0	0	865,000	02/16/2024
7157596		ONTARIO	CA		07/26/2024	7.125	421,304	0	(81)	0	0	0	577,130	02/16/2024
7157597		WHITMAN	MA		07/26/2024	6.990	557,769	0	(82)	0	0	0	758,000	03/06/2024
7157598		HOLLISTER	CA		07/26/2024	7.990	353,088	0	(118)	0	0	0	575,000	03/01/2024
7157600		LOUISVILLE	KY		07/26/2024	6.990	277,857	0	(73)	0	0	0	377,000	02/28/2024
7157601		KNOXVILLE	TN		07/26/2024	7.990	332,888	0	(105)	0	0	0	404,800	01/22/2025
7157602		CEDAR BLUFF	AL		07/26/2024	7.375	607,308	0	(202)	0	0	0	750,000	02/02/2024
7157606		GROVELAND	CA		07/26/2024	6.500	310,685	0	54	0	0	0	398,700	01/22/2025
7157607		HAYWARD	CA		07/26/2024	6.625	683,582	0	73	0	0	0	940,000	01/26/2024
7157608		OGDEN	UT		07/26/2024	6.990	261,537	0	(31)	0	0	0	307,800	01/22/2025
7157609		LAS VEGAS	NV		07/26/2024	7.875	296,115	0	(88)	0	0	0	459,300	01/22/2025
7157610		PORT CHARLOTTE	FL		07/26/2024	6.990	234,619	0	143	0	0	0	340,000	03/20/2024
7157611		ATLANTA	GA		07/26/2024	6.500	200,127	0	26	0	0	0	275,000	03/04/2024
7157612		LOS ANGELES	CA		07/26/2024	7.500	533,495	0	(16,019)	0	0	0	1,417,000	11/06/2025
7157613		FORT WORTH	TX		07/26/2024	7.500	53,269	0	(1,544)	0	0	0	338,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157614		LEHIGH ACRES	FL		07/26/2024	6.375	368,873	0	164	0	0	0	540,000	02/20/2024
7157615		LINDEN	NJ		07/26/2024	7.500	648,047	0	(228)	0	0	0	875,000	02/29/2024
7157616		LONG BEACH	CA		07/26/2024	7.500	284,788	0	(69)	0	0	0	333,400	01/22/2025
7157617		VALLEY VILLAGE	CA		07/26/2024	7.625	1,114,306	0	(362)	0	0	0	1,516,000	01/23/2025
7157618		SAN TAN VALLEY	AZ		07/26/2024	7.990	482,991	0	(151)	0	0	0	635,000	02/26/2024
7157620		ELON	NC		07/26/2024	8.625	377,449	0	(110)	0	0	0	495,000	04/01/2024
7157622		LAWRENCEVILLE	GA		07/26/2024	8.125	359,600	0	(1,085)	0	0	0	499,900	04/03/2024
7157624		DAVENPORT	FL		07/26/2024	8.125	365,108	0	(119)	0	0	0	449,500	04/01/2024
7157625		NEWBERG	OR		07/26/2024	7.490	370,895	0	(123)	0	0	0	488,000	04/01/2024
7157626		FRIDLEY	MN		07/26/2024	7.375	303,890	0	(142)	0	0	0	410,000	03/15/2024
7157627		BALTIMORE	MD		05/28/2024	7.940	194,669	0	(64)	0	0	0	255,000	09/12/2025
7157628		SHREVEPORT	LA		05/28/2024	8.390	137,985	0	(64)	0	0	0	178,000	03/18/2024
7157629		ROCHESTER	NY		05/28/2024	8.605	80,221	0	(32)	0	0	0	120,000	03/19/2024
7157631		BALTIMORE	MD		05/28/2024	8.390	170,462	0	(79)	0	0	0	200,000	09/12/2025
7157632		BALTIMORE	MD		05/28/2024	8.065	174,828	0	(54)	0	0	0	220,000	09/15/2025
7157633		AURORA	CO		05/28/2024	8.657	235,453	0	(81)	0	0	0	443,000	04/15/2024
7157634		DETROIT	MI		05/28/2024	8.552	81,611	0	(31)	0	0	0	106,000	05/04/2024
7157635		CANTON	OH		05/28/2024	7.915	165,184	0	(71)	0	0	0	230,000	04/16/2024
7157637		GARY	IN		05/28/2024	8.290	172,026	0	(56)	0	0	0	225,000	04/26/2024
7157638		BALTIMORE	MD		05/28/2024	8.030	241,647	0	(102)	0	0	0	362,000	09/12/2025
7157639		BALTIMORE	MD		05/28/2024	8.282	143,162	0	(74)	0	0	0	230,000	09/14/2025
7157640		GLASTONBURY	CT		05/28/2024	8.125	451,493	0	(184)	0	0	0	580,000	04/25/2024
7157641		DETROIT	MI		05/28/2024	8.905	86,652	0	(27)	0	0	0	140,000	04/19/2024
7157644		CLEVELAND	OH		05/28/2024	8.302	94,962	0	(35)	0	0	0	117,000	04/12/2024
7157645		SAVANNAH	GA		05/28/2024	8.615	116,493	0	(58)	0	0	0	187,000	04/17/2024
7157646		HARRISBURG	PA		05/28/2024	7.807	191,333	0	(28)	0	0	0	255,000	04/29/2024
7157647		FORT PIERCE	FL		05/28/2024	8.998	202,501	0	(64)	0	0	0	250,000	04/22/2024
7157648		KENOSHA	WI		05/28/2024	8.232	131,567	0	(55)	0	0	0	163,000	04/23/2024
7157649		WARRENVILLE	IL		05/28/2024	8.078	215,180	0	(85)	0	0	0	350,000	04/19/2024
7157650		NEWPORT NEWS	VA		05/28/2024	7.598	178,778	0	(14)	0	0	0	240,000	04/18/2024
7157651		PHILADELPHIA	PA		05/28/2024	8.317	135,787	0	(14)	0	0	0	170,000	04/29/2024
7157652		FEDERAL WAY	WA		05/28/2024	7.982	394,632	0	(126)	0	0	0	670,000	04/18/2024
7157653		MACON	GA		05/28/2024	7.323	121,544	0	(24)	0	0	0	202,000	04/26/2024
7157654		DAYTON	OH		05/28/2024	8.690	92,404	0	(35)	0	0	0	120,000	04/22/2024
7157655		SHELBY	NC		05/28/2024	8.390	103,740	0	(8)	0	0	0	170,000	04/23/2024
7157656		MAPLE HEIGHTS	OH		05/28/2024	8.640	109,265	0	(32)	0	0	0	165,000	04/19/2024
7157657		AVON PARK	FL		05/28/2024	8.123	129,944	0	(54)	0	0	0	230,000	04/23/2024
7157658		MILWAUKEE	WI		05/28/2024	8.465	95,485	0	(48)	0	0	0	124,000	04/25/2024
7157659		NORTH CANTON	OH		05/28/2024	9.123	233,652	0	(81)	0	0	0	380,000	04/25/2024
7157660		PORT ORCHARD	WA		05/28/2024	8.255	293,272	0	(152)	0	0	0	455,000	04/26/2024
7157661		MEMPHIS	TN		05/28/2024	8.765	118,616	0	(36)	0	0	0	155,000	04/30/2024
7157662		BREVARD	NC		05/28/2024	6.573	196,139	0	(22)	0	0	0	405,000	04/25/2024
7157663		DAYTON	OH		05/28/2024	8.185	126,126	0	(41)	0	0	0	165,000	04/29/2024
7157664		WILMINGTON	DE		05/28/2024	8.265	107,288	0	(49)	0	0	0	172,000	04/30/2024
7157665		BALTIMORE	MD		05/28/2024	8.185	156,863	0	(45)	0	0	0	206,000	09/14/2025
7157667		KANSAS CITY	MO		05/28/2024	7.798	143,147	0	(44)	0	0	0	190,000	05/04/2024
7157668		BALTIMORE	MD		05/28/2024	8.440	141,380	0	(57)	0	0	0	153,400	09/12/2025
7157669		BALTIMORE	MD		05/28/2024	8.418	253,537	0	(86)	0	0	0	325,000	09/14/2025
7157670		TAYLOR	MI		05/28/2024	8.307	88,429	0	(32)	0	0	0	108,000	02/21/2024
7157671		AKRON	OH		06/04/2024	7.604	147,944	0	(33)	0	0	0	196,000	04/15/2024
7157672		CLEVELAND	OH		06/04/2024	8.395	193,365	0	(37)	0	0	0	240,000	04/18/2024
7157673		BROOKLYN	NY		06/04/2024	7.990	2,192,197	0	(755)	0	0	0	3,885,000	04/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157674		WESTVILLE	NJ		06/04/2024	7.390	180,698	0	(37)	0	0	0	300,000	03/14/2024
7157675		WEST PALM BEACH	FL		06/04/2024	7.077	286,771	0	(8)	0	0	0	415,000	04/17/2024
7157676		LOUISBURG	NC		06/04/2024	7.450	128,186	0	(27)	0	0	0	204,000	04/11/2024
7157677		WARREN	OH		06/04/2024	7.200	99,628	0	(17)	0	0	0	166,000	03/19/2024
7157678		GURNEE	IL		06/04/2024	7.670	266,587	0	(46)	0	0	0	380,000	03/26/2024
7157679		GRAYSLAKE	IL		06/04/2024	7.990	198,509	0	(54)	0	0	0	280,000	03/26/2024
7157680		ST. LOUIS	MO		06/04/2024	8.050	98,026	0	(18)	0	0	0	130,000	03/20/2024
7157681		LORAIN	OH		06/04/2024	8.000	97,130	0	(21)	0	0	0	128,500	03/28/2024
7157682		LORAIN	OH		06/04/2024	8.110	94,900	0	(20)	0	0	0	125,500	03/28/2024
7157683		THE BRONX	NY		06/04/2024	8.130	995,668	0	(185)	0	0	0	1,300,000	04/02/2024
7157684		THE BRONX	NY		06/04/2024	8.100	994,585	0	(176)	0	0	0	1,300,000	04/02/2024
7157686		PORT JERVIS	NY		06/04/2024	8.735	273,286	0	(101)	0	0	0	355,000	03/26/2024
7157687		INDIANAPOLIS	IN		06/04/2024	8.200	219,277	0	(62)	0	0	0	270,000	03/28/2024
7157689		ATLANTA	GA		06/04/2024	7.770	584,880	0	(83)	0	0	0	780,000	05/01/2024
7157690		CLEVELAND	OH		06/04/2024	8.500	110,746	0	(41)	0	0	0	144,000	02/27/2024
7157691		BALTIMORE	MD		06/04/2024	7.990	363,394	0	(85)	0	0	0	550,000	09/13/2025
7157692		COMSTOCK PARK	MI		06/04/2024	7.654	163,289	0	(62)	0	0	0	292,000	04/10/2024
7157693		AUSTIN	TX		06/04/2024	6.950	161,397	0	(37)	0	0	0	660,000	05/03/2024
7157694		MEDFORD	NY		06/04/2024	7.380	256,990	0	(71)	0	0	0	462,500	03/12/2024
7157697		INDEPENDENCE	MO		06/04/2024	7.662	82,338	0	(24)	0	0	0	128,000	04/17/2024
7157698		SEAGOVILLE	TX		06/04/2024	6.884	171,760	0	5	0	0	0	250,000	04/18/2024
7157699		GOSHEN	NY		06/04/2024	7.520	737,264	0	(22)	0	0	0	1,050,000	04/20/2024
7157700		POMPANO BEACH	FL		06/04/2024	7.064	246,119	0	5	0	0	0	360,000	04/23/2024
7157701		LAWTON	OK		06/04/2024	7.860	128,265	0	(26)	0	0	0	218,000	04/10/2024
7157702		HOUSTON	TX		06/04/2024	7.679	156,394	0	(49)	0	0	0	225,000	04/30/2024
7157703		HOUSTON	TX		06/04/2024	7.582	135,278	0	(53)	0	0	0	219,000	05/02/2024
7157704		CALUMET CITY	IL		06/04/2024	8.013	129,023	0	(38)	0	0	0	170,000	04/25/2024
7157705		CALUMET CITY	IL		06/04/2024	7.950	145,530	0	(43)	0	0	0	215,000	04/25/2024
7157706		MIDLAND	TX		06/04/2024	8.560	234,767	0	(89)	0	0	0	305,000	05/01/2024
7157707		LAKE ELSINORE	CA		06/04/2024	8.000	218,073	0	(89)	0	0	0	615,000	04/30/2024
7157708		DAYTON	KY		06/04/2024	8.084	181,075	0	(34)	0	0	0	240,000	05/01/2024
7157709		PARK FOREST	IL		06/04/2024	7.990	132,918	0	(28)	0	0	0	165,000	05/03/2024
7157710		PARK FOREST	IL		06/04/2024	7.990	132,918	0	(28)	0	0	0	165,000	05/03/2024
7157712		CLEVELAND	OH		06/04/2024	8.279	76,405	0	(24)	0	0	0	100,000	04/26/2024
7157713		WILMINGTON	DE		06/04/2024	7.602	121,870	0	(27)	0	0	0	173,000	05/09/2024
7157714		COLUMBIA	MD		06/04/2024	7.760	192,651	0	(1,374)	0	0	0	526,000	05/04/2024
7157716		FREEPORT	NY		06/04/2024	7.850	489,358	0	(138)	0	0	0	690,000	04/24/2024
7157717		IRVINGTON	NJ		06/04/2024	7.502	269,207	0	(67)	0	0	0	445,000	05/01/2024
7157718		IRVINGTON	NJ		06/04/2024	7.450	271,680	0	(62)	0	0	0	450,000	05/01/2024
7157719		HACKETTSTOWN	NJ		06/04/2024	7.323	242,702	0	(68)	0	0	0	566,900	08/16/2024
7157720		COLUMBUS	OH		06/04/2024	7.659	152,693	0	(21)	0	0	0	204,000	03/13/2024
7157721		FORT WALTON BEACH	FL		06/04/2024	7.425	267,021	0	343	0	0	0	359,000	04/04/2024
7157722		YUKON	OK		06/04/2024	6.846	194,721	0	323	0	0	0	352,000	04/05/2024
7157724		YORK	PA		06/04/2024	8.029	244,353	0	0	0	0	0	330,000	04/17/2024
7157725		HARRISBURG	PA		06/04/2024	7.740	136,144	0	0	0	0	0	184,000	05/04/2024
7157726		HARRISBURG	PA		06/04/2024	7.740	136,144	0	0	0	0	0	184,000	05/01/2024
7157729		YORK	PA		06/04/2024	7.742	120,606	0	0	0	0	0	163,000	04/26/2024
7157730		LAFAYETTE	IN		06/04/2024	7.900	232,688	0	433	0	0	0	290,000	04/30/2024
7157732		PROVO	UT		06/04/2024	7.250	634,611	0	(109)	0	0	0	870,000	02/27/2024
7157733		GARDEN CITY	MI		06/04/2024	7.500	105,538	0	(23)	0	0	0	170,000	04/23/2024
7157734		CHEEKTOWAGA	NY		06/04/2024	7.625	141,907	0	(43)	0	0	0	200,000	03/08/2024
7157735		CHEEKTOWAGA	NY		06/04/2024	7.625	209,768	0	(43)	0	0	0	316,000	03/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157736		KANSAS CITY	MO		06/04/2024	8.000	157,239	0	(56)	0	0	0	220,000	03/28/2024
7157737		NORFOLK	VA		06/04/2024	7.000	206,604	0	(10)	0	0	0	356,000	04/19/2024
7157738		TOLEDO	OH		06/04/2024	7.875	87,044	0	(9)	0	0	0	110,000	04/24/2024
7157739		SALISBURY	MD		06/04/2024	8.125	170,821	0	(44)	0	0	0	225,000	04/24/2024
7157741		NORRISTOWN	PA		06/04/2024	7.625	131,194	0	(11)	0	0	0	176,000	04/25/2024
7157742		LINCOLN	NE		06/04/2024	8.125	170,878	0	(70)	0	0	0	222,000	04/10/2024
7157745		MILWAUKEE	WI		06/04/2024	8.000	198,402	0	(52)	0	0	0	245,000	05/02/2024
7157747		FAIRFIELD	AL		06/05/2024	8.815	82,228	0	(34)	0	0	0	100,000	04/25/2024
7157748		TUSCALOOSA	AL		06/05/2024	8.185	196,990	0	(50)	0	0	0	260,000	04/24/2024
7157749		CHICAGO	IL		06/05/2024	7.732	200,523	0	(40)	0	0	0	285,000	03/29/2024
7157750		CHICAGO	IL		06/05/2024	7.732	209,670	0	(42)	0	0	0	298,000	03/29/2024
7157751		CHICAGO	IL		06/05/2024	7.732	221,631	0	(45)	0	0	0	315,000	03/29/2024
7157753		PITTSBURGH	PA		06/05/2024	8.872	94,398	0	(9)	0	0	0	145,000	04/03/2024
7157754		COLUMBUS	OH		06/05/2024	7.342	265,447	0	(2)	0	0	0	356,000	05/01/2024
7157755		FLORISSANT	MO		06/05/2024	8.165	141,056	0	(46)	0	0	0	173,000	04/04/2024
7157756		BALTIMORE	MD		06/05/2024	8.190	211,980	0	(48)	0	0	0	250,000	09/13/2025
7157757		CHICAGO	IL		06/05/2024	7.148	165,252	0	11	0	0	0	225,000	04/18/2024
7157758		HILLSIDE	NJ		06/05/2024	8.590	404,397	0	(56)	0	0	0	530,000	04/11/2024
7157759		OBERLIN	OH		06/05/2024	7.907	97,567	0	(37)	0	0	0	159,000	04/22/2024
7157760		WARRENSBURG	MO		06/05/2024	8.090	165,527	0	(44)	0	0	0	219,000	04/11/2024
7157761		DUNDALK	MD		06/05/2024	7.582	228,117	0	(70)	0	0	0	375,000	04/16/2024
7157762		BALTIMORE	MD		06/05/2024	8.065	211,778	0	(51)	0	0	0	302,000	09/12/2025
7157763		SAINT LOUIS	MO		06/05/2024	7.250	119,556	0	(12)	0	0	0	185,000	04/25/2024
7157764		LANCASTER	PA		06/05/2024	8.990	149,877	0	(14)	0	0	0	200,000	04/29/2024
7157765		CHESTER	PA		06/05/2024	8.715	146,042	0	(14)	0	0	0	195,000	04/30/2024
7157766		CHESTER	PA		06/05/2024	8.715	127,318	0	(12)	0	0	0	170,000	04/30/2024
7157767		WATERBURY	CT		06/05/2024	8.915	312,467	0	(80)	0	0	0	410,000	04/20/2024
7157768		BROWNS MILLS	NJ		06/05/2024	8.090	207,636	0	(34)	0	0	0	276,000	04/18/2024
7157769		DAYTON	OH		06/05/2024	8.490	134,539	0	(50)	0	0	0	175,000	04/30/2024
7157771		BALTIMORE	MD		06/05/2024	8.365	419,106	0	(125)	0	0	0	525,000	09/14/2025
7157772		HAMPTON	VA		06/05/2024	7.223	133,581	0	(13)	0	0	0	200,000	04/22/2024
7157773		FLOSSMOOR	IL		06/05/2024	8.060	141,428	0	(34)	0	0	0	188,000	04/20/2024
7157774		BALTIMORE	MD		06/05/2024	8.265	102,138	0	(47)	0	0	0	196,000	09/14/2025
7157775		BALTIMORE	MD		06/05/2024	8.365	297,036	0	(88)	0	0	0	425,000	09/17/2025
7157776		MIDDLETOWN	CT		06/05/2024	8.023	192,069	0	(76)	0	0	0	260,000	04/29/2024
7157777		LENOIR	NC		06/05/2024	7.657	127,719	0	(9)	0	0	0	169,000	04/25/2024
7157778		BANTAM	CT		06/05/2024	7.323	205,538	0	(10)	0	0	0	300,000	04/29/2024
7157780		INDIANAPOLIS	IN		06/05/2024	8.190	143,370	0	(54)	0	0	0	200,000	05/03/2024
7157781		INKSTER	MI		06/05/2024	8.615	75,942	0	(37)	0	0	0	122,000	04/15/2024
7157783		BRUNSWICK	GA		06/05/2024	8.390	157,152	0	(63)	0	0	0	255,000	04/30/2024
7157784		NORFOLK	VA		06/05/2024	8.175	193,034	0	(43)	0	0	0	255,000	05/07/2024
7157785		NORFOLK	VA		06/05/2024	8.040	267,276	0	(87)	0	0	0	375,000	05/06/2024
7157786		EDGEWOOD	MD		06/05/2024	7.698	189,328	0	(35)	0	0	0	236,000	05/08/2024
7157787		EDGEWOOD	MD		06/05/2024	7.698	191,034	0	(35)	0	0	0	238,000	05/08/2024
7157788		CLEVELAND	OH		06/05/2024	8.640	114,234	0	(44)	0	0	0	171,000	05/03/2024
7157789		WILMINGTON	DE		06/05/2024	8.190	178,268	0	(52)	0	0	0	234,000	05/06/2024
7157790		ROMEOVILLE	IL		06/05/2024	8.290	241,681	0	(63)	0	0	0	318,000	05/03/2024
7157791		BALTIMORE	MD		06/05/2024	8.065	177,829	0	(43)	0	0	0	220,000	09/13/2025
7157792		BALTIMORE	MD		06/05/2024	8.185	173,924	0	(37)	0	0	0	227,000	09/13/2025
7157793		COLUMBIA	SC		06/05/2024	8.015	87,481	0	(36)	0	0	0	155,000	05/07/2024
7157794		HOWELL	NJ		06/05/2024	8.418	404,168	0	(123)	0	0	0	520,000	04/15/2024
7157795		CLEVELAND	OH		06/05/2024	9.030	66,862	0	(25)	0	0	0	100,000	02/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157796		BALTIMORE	MD		06/05/2024	8.418	132,195	0	(41)	0	0	0	170,000	09/14/2025
7157797		KOKOMO	IN		06/05/2024	8.373	158,174	0	(68)	0	0	0	192,000	04/02/2024
7157798		BALTIMORE	MD		06/05/2024	8.790	258,834	0	(96)	0	0	0	275,000	09/13/2025
7157799		WARNER ROBINS	GA		06/05/2024	7.815	111,004	0	(22)	0	0	0	138,000	05/02/2024
7157800		PAWTUCKET	RI		06/07/2024	7.520	440,164	0	538	0	0	0	625,000	03/25/2024
7157801		LAPLACE	LA		06/07/2024	7.630	425,554	0	(126)	0	0	0	600,000	05/01/2024
7157802		SAVANNAH	GA		06/07/2024	6.380	385,175	0	83	0	0	0	570,000	04/18/2024
7157803		SHOREWOOD	WI		06/07/2024	7.770	400,134	0	(113)	0	0	0	560,000	05/03/2024
7157804		NEW BRUNSWICK	NJ		06/07/2024	7.560	390,409	0	(119)	0	0	0	617,000	04/30/2024
7157805		MEDFORD	NY		06/07/2024	7.690	345,905	0	(732)	0	0	0	610,000	04/12/2024
7157806		POTTSTOWN	PA		06/07/2024	7.630	326,357	0	(208)	0	0	0	450,000	04/22/2024
7157807		CINCINNATI	OH		06/07/2024	7.630	326,839	0	362	0	0	0	461,000	04/17/2024
7157808		FORT PIERCE	FL		06/07/2024	7.490	312,980	0	583	0	0	0	445,000	05/13/2024
7157809		ATLANTA	GA		06/07/2024	6.160	291,158	0	100	0	0	0	435,000	03/11/2024
7157810		NEW BRUNSWICK	NJ		06/07/2024	7.390	282,700	0	(62)	0	0	0	411,000	04/11/2024
7157811		FORT PIERCE	FL		06/07/2024	7.520	279,748	0	(47)	0	0	0	380,000	05/13/2024
7157812		OLNEY	MD		06/07/2024	7.680	266,977	0	(58)	0	0	0	393,000	04/25/2024
7157813		CLIFFWOOD	NJ		06/07/2024	7.250	257,555	0	(53)	0	0	0	395,000	04/01/2024
7157814		SPRINGFIELD	MA		06/07/2024	7.410	244,981	0	(55)	0	0	0	357,000	04/12/2024
7157815		FREDERICKSBURG	VA		06/07/2024	7.690	244,778	0	(67)	0	0	0	340,000	05/08/2024
7157816		FREDERICKSBURG	VA		06/07/2024	7.660	227,530	0	(54)	0	0	0	300,000	04/23/2024
7157817		KNOXVILLE	TN		06/07/2024	7.850	223,944	0	386	0	0	0	315,000	04/22/2024
7157818		DAPHNE	AL		06/07/2024	7.490	219,015	0	(3,394)	0	0	0	325,000	04/15/2024
7157819		MESQUITE	TX		06/07/2024	7.290	215,961	0	(64)	0	0	0	342,000	04/25/2024
7157820		ROWLETT	TX		06/07/2024	7.360	212,888	0	(59)	0	0	0	340,000	04/24/2024
7157821		HUNTSVILLE	AL		06/07/2024	7.250	199,327	0	(48)	0	0	0	320,000	04/08/2024
7157822		WENONAH	NJ		06/07/2024	7.700	187,951	0	(49)	0	0	0	233,000	04/09/2024
7157824		GOOSE CREEK	SC		06/07/2024	7.320	173,594	0	(34)	0	0	0	255,000	04/04/2024
7157825		SUMMERVILLE	SC		06/07/2024	7.230	171,664	0	(40)	0	0	0	285,000	04/01/2024
7157827		KINGS MOUNTAIN	NC		06/07/2024	7.500	162,857	0	(25)	0	0	0	217,000	05/07/2024
7157828		SAVANNAH	GA		06/07/2024	8.080	163,420	0	(55)	0	0	0	214,000	03/21/2024
7157829		FAYETTEVILLE	NC		06/07/2024	8.020	148,376	0	(48)	0	0	0	197,000	05/02/2024
7157830		SAVANNAH	GA		06/07/2024	7.940	142,443	0	(45)	0	0	0	187,000	03/01/2024
7157831		MICHIGAN CITY	IN		06/07/2024	7.690	137,720	0	(41)	0	0	0	170,000	04/22/2024
7157832		PHILADELPHIA	PA		06/07/2024	8.130	128,653	0	(13)	0	0	0	172,000	04/18/2024
7157833		INDIANAPOLIS	IN		06/07/2024	7.390	129,312	0	(31)	0	0	0	175,000	04/16/2024
7157834		MEMPHIS	TN		06/07/2024	8.270	133,386	0	(48)	0	0	0	160,000	04/23/2024
7157835		NEW CASTLE	DE		06/07/2024	7.750	127,113	0	(33)	0	0	0	180,000	04/19/2024
7157836		BINGHAMTON	NY		06/07/2024	8.100	126,681	0	(41)	0	0	0	166,000	05/03/2024
7157837		MONTGOMERY	AL		06/07/2024	7.860	121,618	0	(35)	0	0	0	160,000	04/15/2024
7157839		TUCSON	AZ		06/07/2024	7.750	115,331	0	179	0	0	0	210,000	05/01/2024
7157840		MIDDLETOWN	OH		06/07/2024	7.530	111,813	0	(26)	0	0	0	139,000	04/18/2024
7157841		COLUMBUS	GA		06/07/2024	7.990	112,139	0	(30)	0	0	0	148,000	05/07/2024
7157842		PENSACOLA	FL		06/07/2024	7.870	98,568	0	(25)	0	0	0	130,000	05/08/2024
7157843		NEW CASTLE	IN		06/07/2024	7.680	97,497	0	(32)	0	0	0	137,000	05/09/2024
7157844		TAYLOR	MI		06/07/2024	7.310	87,696	0	(10)	0	0	0	150,000	10/03/2025
7157845		TALLAHASSEE	FL		06/07/2024	7.530	86,977	0	(24)	0	0	0	115,000	04/09/2024
7157846		JACKSON	MI		06/07/2024	7.630	71,738	0	(22)	0	0	0	101,000	04/11/2024
7157847		DETROIT	MI		06/07/2024	7.750	67,595	0	(23)	0	0	0	95,000	04/23/2024
7157848		BALTIMORE	MD		06/06/2024	6.750	2,560,079	0	(2,745)	0	0	0	2,831,000	09/09/2025
7157849		BRONX	NY		06/11/2024	7.950	624,105	0	(129)	0	0	0	775,000	03/17/2024
7157850		POUGHKEEPSIE	NY		06/11/2024	7.990	302,378	0	(318)	0	0	0	400,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157852		OAKBROOK TERRACE	IL		06/11/2024	7.510	376,562	0	(76)	0	0	0	500,000	05/24/2024
7157853		ENDICOTT	NY		06/11/2024	7.890	225,369	0	(51)	0	0	0	298,000	04/19/2024
7157854		MOONACHIE	NJ		06/11/2024	7.720	375,105	0	(168)	0	0	0	530,000	03/29/2024
7157855		FORT MYERS	FL		06/11/2024	8.100	366,434	0	(177)	0	0	0	465,000	04/04/2024
7157856		METAIRIE	LA		06/11/2024	7.664	137,119	0	(63)	0	0	0	205,000	04/05/2024
7157857		PECULIAR	MO		06/11/2024	6.410	180,637	0	(28)	0	0	0	330,000	04/14/2024
7157858		FORT PIERCE	FL		06/11/2024	7.555	356,174	0	(125)	0	0	0	500,000	04/09/2024
7157859		ELIZABETH	NJ		06/11/2024	7.900	448,361	0	(154)	0	0	0	565,000	04/15/2024
7157860		BRONX	NY		06/11/2024	7.950	816,638	0	(23,995)	0	0	0	1,050,000	03/13/2025
7157862		NEW ORLEANS	LA		06/11/2024	7.490	603,227	0	(130)	0	0	0	1,120,000	04/19/2024
7157863		KANSAS CITY	MO		06/11/2024	7.835	241,176	0	(89)	0	0	0	315,000	05/04/2024
7157864		YONKERS	NY		06/11/2024	7.465	861,215	0	(216)	0	0	0	1,200,000	05/01/2024
7157866		MOORE	OK		06/11/2024	7.919	107,219	0	(51)	0	0	0	138,000	04/26/2024
7157867		ELMHURST	IL		06/11/2024	7.350	335,677	0	(91)	0	0	0	475,000	04/30/2024
7157868		DETROIT	MI		06/11/2024	8.445	104,082	0	(44)	0	0	0	135,000	04/30/2024
7157871		BLOOMFIELD HILLS	MI		06/11/2024	7.990	593,145	0	(264)	0	0	0	725,000	04/25/2024
7157872		FAIRFIELD	AL		06/11/2024	8.022	92,448	0	(39)	0	0	0	120,000	04/30/2024
7157873		INDIANAPOLIS	IN		06/11/2024	8.050	114,970	0	(42)	0	0	0	150,000	04/30/2024
7157874		AKRON	OH		06/11/2024	7.892	178,335	0	(97)	0	0	0	230,000	04/15/2024
7157875		MARIETTA	GA		06/11/2024	7.845	225,244	0	(171)	0	0	0	318,500	05/13/2024
7157876		MILLVILLE	NJ		06/11/2024	7.892	320,607	0	(154)	0	0	0	415,000	04/16/2024
7157877		BAY SHORE	NY		06/11/2024	7.500	394,140	0	(167)	0	0	0	639,500	04/25/2024
7157879		DETROIT	MI		06/11/2024	7.965	92,038	0	(1,970)	0	0	0	127,000	09/17/2025
7157880		PLAINFIELD	IL		06/11/2024	7.652	245,263	0	(96)	0	0	0	320,000	05/10/2024
7157882		FOX LAKE	IL		06/11/2024	7.793	85,842	0	(34)	0	0	0	190,000	05/11/2024
7157883		INDIANAPOLIS	IN		06/11/2024	7.810	149,236	0	(53)	0	0	0	183,000	05/15/2024
7157884		GARY	IN		06/11/2024	8.502	106,740	0	128	0	0	0	137,000	05/07/2024
7157885		FORT LAUDERDALE	FL		06/11/2024	7.220	445,107	0	(105)	0	0	0	680,000	05/17/2024
7157886		CHESTER	NY		06/11/2024	8.660	366,791	0	(70)	0	0	0	485,000	03/21/2024
7157888		SUFFOLK	VA		06/11/2024	7.965	200,164	0	(98)	0	0	0	232,800	01/22/2025
7157889		WINSTON SALEM	NC		06/11/2024	8.023	267,036	0	(139)	0	0	0	384,500	03/08/2024
7157890		PHILADELPHIA	PA		06/11/2024	8.748	235,960	0	(22)	0	0	0	315,000	03/20/2024
7157891		CLEVELAND	OH		06/11/2024	8.197	124,665	0	(64)	0	0	0	187,000	03/29/2024
7157893		MILWAUKEE	WI		06/11/2024	8.865	94,921	0	(36)	0	0	0	114,000	01/23/2025
7157894		BROOKLYN	NY		06/11/2024	8.215	996,960	0	(336)	0	0	0	1,200,000	03/15/2024
7157895		COLUMBUS	OH		06/11/2024	7.647	126,439	0	(51)	0	0	0	194,000	03/22/2024
7157896		HOLIDAY	FL		06/11/2024	8.205	207,900	0	(16)	0	0	0	325,000	03/15/2024
7157897		INDIANAPOLIS	IN		06/11/2024	8.240	351,413	0	(153)	0	0	0	455,000	04/04/2024
7157898		FORT WORTH	TX		06/11/2024	8.623	310,422	0	(61)	0	0	0	403,000	04/11/2024
7157899		PLEASANTVILLE	NJ		06/11/2024	8.598	184,398	0	(139)	0	0	0	245,000	04/30/2024
7157900		NORTH PORT	FL		06/11/2024	7.323	220,985	0	(59)	0	0	0	365,000	04/12/2024
7157901		NORTH SYRACUSE	NY		06/11/2024	8.373	153,977	0	(60)	0	0	0	200,000	04/26/2024
7157902		PITTSBURGH	PA		06/11/2024	8.105	259,285	0	(26)	0	0	0	400,000	04/25/2024
7157903		BALA CYNWYD	PA		06/11/2024	8.190	677,661	0	(276)	0	0	0	900,000	04/22/2024
7157904		NEW ORLEANS	LA		06/11/2024	7.598	195,706	0	(96)	0	0	0	380,000	03/06/2024
7157906		COLUMBUS	OH		06/11/2024	8.773	123,676	0	(50)	0	0	0	171,400	01/22/2025
7157907		HANOVER PARK	IL		06/11/2024	7.932	244,872	0	(94)	0	0	0	350,000	04/27/2024
7157908		COLUMBUS	OH		06/11/2024	7.457	178,691	0	(59)	0	0	0	220,000	04/18/2024
7157909		SAINT LOUIS	MO		06/11/2024	8.540	234,300	0	(92)	0	0	0	295,000	04/24/2024
7157910		DETROIT	MI		06/11/2024	8.173	118,235	0	(61)	0	0	0	174,000	05/09/2024
7157911		BALTIMORE	MD		06/11/2024	8.150	99,065	0	(47)	0	0	0	169,500	09/14/2025
7157912		SYRACUSE	NY		06/11/2024	8.373	115,483	0	(45)	0	0	0	150,000	04/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157913		TRENTON	NJ		06/11/2024	8.050	141,642	0	(59)	0	0	0	188,000	05/14/2024
7157914		PHILADELPHIA	PA		06/11/2024	8.757	189,583	0	(18)	0	0	0	245,000	04/30/2024
7157915		BROOKLYN	MD		06/11/2024	8.125	121,874	0	(63)	0	0	0	160,000	04/27/2024
7157917		ALVIN	TX		06/11/2024	8.148	155,979	0	(80)	0	0	0	221,000	04/26/2024
7157918		BALTIMORE	MD		06/11/2024	8.490	181,582	0	(72)	0	0	0	239,000	09/13/2025
7157920		BALTIMORE	MD		06/11/2024	8.048	140,248	0	(65)	0	0	0	180,000	09/14/2025
7157921		WILMINGTON	DE		06/11/2024	8.190	211,988	0	(89)	0	0	0	275,000	05/06/2024
7157923		MONTGOMERY	AL		06/11/2024	8.698	112,670	0	(44)	0	0	0	137,000	05/14/2024
7157924		KATY	TX		06/11/2024	7.857	315,472	0	(49)	0	0	0	635,000	05/04/2024
7157926		DETROIT	MI		06/11/2024	8.790	121,454	0	(58)	0	0	0	170,000	05/06/2024
7157927		GARY	IN		06/11/2024	8.200	77,625	0	(32)	0	0	0	108,000	05/08/2024
7157928		ANOKA	MN		06/11/2024	8.090	231,817	0	(71)	0	0	0	296,000	05/06/2024
7157929		DETROIT	MI		06/11/2024	8.082	104,034	0	(43)	0	0	0	137,000	05/06/2024
7157931		BALTIMORE	MD		06/11/2024	8.075	326,407	0	(169)	0	0	0	450,000	09/13/2025
7157932		KANSAS CITY	MO		06/11/2024	7.798	154,676	0	(63)	0	0	0	215,000	05/14/2024
7157933		NEW ORLEANS	LA		06/11/2024	8.290	351,812	0	(59)	0	0	0	690,000	02/28/2024
7157934		SAINT LOUIS	MO		06/11/2024	8.240	99,518	0	(51)	0	0	0	123,000	05/10/2024
7157935		BRUNSWICK	GA		06/11/2024	7.740	240,261	0	(40)	0	0	0	315,000	05/14/2024
7157936		POUGHKEEPSIE	NY		06/11/2024	8.240	286,425	0	(104)	0	0	0	426,000	02/16/2024
7157937		SAN ANTONIO	TX		06/11/2024	8.340	618,438	0	(157)	0	0	0	814,000	04/05/2024
7157938		BALTIMORE	MD		06/11/2024	8.173	166,290	0	(76)	0	0	0	215,000	09/12/2025
7157939		SAINT LOUIS	MO		06/11/2024	8.165	196,364	0	646	0	0	0	215,000	01/04/2025
7157940		HARTFORD	CT		06/13/2024	7.504	377,100	0	(88)	0	0	0	500,000	04/27/2024
7157942		CASTROVILLE	CA		06/13/2024	7.615	764,141	0	(174)	0	0	0	1,190,000	05/14/2024
7157943		SALINAS	CA		06/13/2024	7.731	580,981	0	(131)	0	0	0	825,000	05/03/2024
7157946		CLEVELAND	OH		06/13/2024	7.781	165,024	0	(38)	0	0	0	204,900	05/29/2024
7157948		CLEVELAND HEIGHTS	OH		06/14/2024	7.375	255,957	0	(82)	0	0	0	389,000	01/23/2025
7157949		FORT WORTH	TX		06/14/2024	7.750	208,704	0	(56)	0	0	0	238,700	01/22/2025
7157950		CHARLOTTE	NC		06/14/2024	7.375	176,554	0	(49)	0	0	0	250,000	03/20/2024
7157951		GARY	IN		06/14/2024	7.750	91,391	0	(22)	0	0	0	121,000	04/03/2024
7157952		BALTIMORE	MD		06/14/2024	7.375	168,189	0	(44)	0	0	0	225,000	04/15/2024
7157953		MOORE	SC		06/14/2024	7.625	185,944	0	(29)	0	0	0	244,000	04/08/2024
7157954		PALM BAY	FL		06/14/2024	7.375	160,311	0	(45)	0	0	0	227,000	04/09/2024
7157955		ROCHESTER	NY		06/14/2024	7.750	220,727	0	(57)	0	0	0	307,000	04/18/2024
7157956		ROME	GA		06/14/2024	7.375	165,961	0	(46)	0	0	0	235,000	03/29/2024
7157957		BALTIMORE	MD		06/14/2024	7.000	152,493	0	(11)	0	0	0	220,000	04/24/2024
7157958		CHARLOTTE	NC		06/14/2024	6.750	196,742	0	28	0	0	0	255,000	04/24/2024
7157959		ROCKLEDGE	FL		06/14/2024	7.875	251,910	0	(89)	0	0	0	330,000	04/30/2024
7157960		FLORISSANT	MO		06/14/2024	7.750	203,437	0	(42)	0	0	0	270,000	04/30/2024
7157961		BALTIMORE	MD		06/14/2024	7.625	170,949	0	(36)	0	0	0	227,000	09/16/2025
7157963		BALTIMORE	MD		06/14/2024	7.375	197,366	0	(57)	0	0	0	280,000	05/06/2024
7158050		CHELSEA	MA		06/18/2024	7.580	789,954	0	1,309	0	0	0	1,100,000	05/09/2024
7158051		BOSTON	MA		06/18/2024	7.120	437,956	0	837	0	0	0	781,000	03/15/2024
7158052		POUGHKEEPSIE	NY		06/18/2024	7.810	282,379	0	464	0	0	0	317,000	01/23/2025
7158053		WACO	TX		06/18/2024	7.520	93,323	0	157	0	0	0	113,000	01/23/2025
7158054		MANSFIELD	OH		06/18/2024	7.750	87,409	0	144	0	0	0	114,000	03/15/2024
7158057		EUCLID	OH		06/18/2024	8.300	97,714	0	119	0	0	0	125,000	04/26/2024
7158060		SAVANNAH	GA		06/18/2024	7.250	83,812	0	161	0	0	0	130,000	05/03/2024
7158061		BROOKLYN	NY		06/18/2024	7.380	636,759	0	1,238	0	0	0	1,995,000	04/18/2024
7158062		SELDEN	NY		06/18/2024	7.760	374,020	0	569	0	0	0	518,000	04/29/2024
7158063		MIDDLETOWN	NY		06/18/2024	7.978	269,416	0	431	0	0	0	360,000	05/05/2024
7158064		CHICAGO	IL		06/18/2024	7.430	156,069	0	297	0	0	0	205,000	05/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158065		SANFORD	FL		06/18/2024	8.640	318,398	0	(76)	0	0	0	395,000	04/10/2024
7158066		WILLINGBORO	NJ		06/18/2024	7.510	150,138	0	251	0	0	0	225,000	05/09/2024
7158067		DETROIT	MI		06/18/2024	8.090	90,517	0	131	0	0	0	118,000	04/22/2024
7158068		BALTIMORE	MD		06/18/2024	7.800	172,354	0	284	0	0	0	225,000	09/13/2025
7158069		GRAND RAPIDS	MI		06/18/2024	7.602	240,605	0	389	0	0	0	360,000	05/09/2024
7158070		MEMPHIS	TN		06/18/2024	7.859	79,228	0	124	0	0	0	103,000	05/22/2024
7158071		MEMPHIS	TN		06/18/2024	8.050	147,353	0	206	0	0	0	190,000	05/22/2024
7158072		COVINGTON	KY		06/18/2024	8.170	127,737	0	177	0	0	0	165,000	05/16/2024
7158073		INDIANAPOLIS	IN		06/18/2024	8.010	170,251	0	245	0	0	0	220,000	05/14/2024
7158074		PALM BAY	FL		06/18/2024	7.100	199,684	0	(40)	0	0	0	280,000	05/16/2024
7158075		GARLAND	TX		06/18/2024	7.750	255,382	0	402	0	0	0	379,500	05/16/2024
7158076		BALTIMORE	MD		06/18/2024	7.770	187,282	0	316	0	0	0	245,000	09/17/2025
7158077		LINDENWOLD	NJ		06/18/2024	7.460	206,911	0	371	0	0	0	290,000	05/08/2024
7158078		LITHONIA	GA		06/18/2024	7.470	142,212	0	242	0	0	0	225,000	05/17/2024
7158079		DARIEN	IL		06/18/2024	6.710	259,590	0	626	0	0	0	415,000	05/17/2024
7158080		LOMBARD	IL		06/18/2024	7.990	261,480	0	246	0	0	0	345,000	05/17/2024
7158081		MACON	GA		06/18/2024	7.169	107,805	0	214	0	0	0	152,000	05/21/2024
7158082		MEMPHIS	TN		06/18/2024	7.240	105,958	0	205	0	0	0	139,000	05/23/2024
7158083		MASSILLON	OH		06/18/2024	8.110	117,372	0	158	0	0	0	151,000	04/30/2024
7158084		OWEGO	NY		06/18/2024	8.080	93,824	0	120	0	0	0	120,000	05/10/2024
7158085		ENDICOTT	NY		06/18/2024	8.089	101,573	0	130	0	0	0	130,000	05/10/2024
7158086		BINGHAMTON	NY		06/18/2024	8.290	78,170	0	95	0	0	0	110,000	05/10/2024
7158088		MORRISTOWN	NJ		06/18/2024	8.100	619,807	0	(181)	0	0	0	850,000	05/14/2024
7158089		SHIRLEY	NY		06/18/2024	7.770	397,089	0	603	0	0	0	550,000	05/20/2024
7158090		EAST HARTFORD	CT		06/18/2024	8.130	197,768	0	261	0	0	0	254,000	04/16/2024
7158091		HACKETTSTOWN	NJ		06/18/2024	7.550	265,250	0	426	0	0	0	515,000	05/24/2024
7158092		HOWELL TOWNSHIP	NJ		06/18/2024	7.120	181,088	0	(67)	0	0	0	500,000	05/24/2024
7158093		CLEVELAND	OH		06/24/2024	8.965	90,759	0	(39)	0	0	0	110,000	02/22/2024
7158094		HAMILTON	OH		06/24/2024	8.448	184,931	0	(78)	0	0	0	225,000	04/22/2024
7158095		BALTIMORE	MD		06/24/2024	7.960	115,229	0	(56)	0	0	0	185,000	09/13/2025
7158096		WASHINGTON	UT		06/24/2024	7.448	198,735	0	(37)	0	0	0	271,000	03/25/2024
7158097		NOBLESVILLE	IN		06/24/2024	7.815	72,645	0	(42)	0	0	0	210,000	05/10/2024
7158098		JACKSONVILLE	FL		06/24/2024	8.252	233,742	0	(63)	0	0	0	334,000	03/27/2024
7158099		SYRACUSE	NY		06/24/2024	8.750	83,600	0	(37)	0	0	0	108,000	04/02/2024
7158101		WILMINGTON	DE		06/24/2024	7.935	233,195	0	(89)	0	0	0	295,000	03/29/2024
7158102		MARION	NC		06/24/2024	8.390	216,208	0	(94)	0	0	0	350,000	04/09/2024
7158103		AKRON	OH		06/24/2024	8.955	77,761	0	(31)	0	0	0	108,000	04/23/2024
7158104		LILBURN	GA		06/24/2024	6.890	241,569	0	(80)	0	0	0	450,000	04/19/2024
7158105		GARY	IN		06/24/2024	7.972	90,429	0	(52)	0	0	0	134,000	05/07/2024
7158106		BALTIMORE	MD		06/24/2024	8.380	333,806	0	(137)	0	0	0	363,500	09/13/2025
7158107		NEW HAVEN	CT		06/24/2024	8.080	287,086	0	(135)	0	0	0	430,000	04/17/2024
7158108		DETROIT	MI		06/24/2024	8.532	96,843	0	(36)	0	0	0	126,000	04/19/2024
7158110		LANCASTER	OH		06/24/2024	8.340	237,731	0	(89)	0	0	0	310,000	04/24/2024
7158111		WARREN	MI		06/24/2024	8.273	111,469	0	(35)	0	0	0	146,000	04/23/2024
7158112		ROCHESTER	NY		06/24/2024	9.315	124,385	0	(55)	0	0	0	160,000	05/07/2024
7158113		MIRAMAR	FL		06/24/2024	7.765	331,290	0	(155)	0	0	0	586,000	05/02/2024
7158114		FUQUAY VARINA	NC		06/24/2024	7.522	163,938	0	(85)	0	0	0	250,000	05/06/2024
7158115		PHILADELPHIA	PA		06/24/2024	7.848	331,267	0	(150)	0	0	0	560,000	05/01/2024
7158116		COLUMBIA	SC		06/24/2024	7.440	112,899	0	(38)	0	0	0	159,000	04/29/2024
7158117		WEST SPRINGFIELD	MA		06/24/2024	8.435	104,512	0	(45)	0	0	0	157,000	04/29/2024
7158118		WEST SPRINGFIELD	MA		06/24/2024	8.435	108,044	0	(47)	0	0	0	160,000	04/29/2024
7158120		EUCLID	OH		06/24/2024	8.505	84,345	0	(38)	0	0	0	127,000	05/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158122		CLEVELAND	OH		06/24/2024	8.240	82,788	0	(39)	0	0	0	116,000	05/14/2024
7158123		TERRE HAUTE	IN		06/24/2024	8.340	131,392	0	(55)	0	0	0	170,000	05/23/2024
7158124		GREENSBORO	NC		06/24/2024	8.523	162,209	0	(70)	0	0	0	210,000	05/13/2024
7158127		PHILADELPHIA	PA		06/24/2024	8.948	117,180	0	(13)	0	0	0	195,000	05/09/2024
7158128		LAUREL	DE		06/24/2024	8.723	174,558	0	(23)	0	0	0	285,000	05/14/2024
7158129		CENTERVILLE	GA		06/24/2024	8.050	141,546	0	(64)	0	0	0	177,000	05/14/2024
7158130		BURLINGTON	NC		06/24/2024	8.190	107,256	0	(57)	0	0	0	149,000	05/14/2024
7158131		FLORISSANT	MO		06/24/2024	8.090	97,207	0	(55)	0	0	0	124,000	05/08/2024
7158132		FAYETTEVILLE	AR		06/24/2024	7.548	352,825	0	(125)	0	0	0	570,000	05/07/2024
7158133		BALTIMORE	MD		06/24/2024	8.390	116,332	0	(60)	0	0	0	150,000	09/12/2025
7158134		PHILADELPHIA	PA		06/24/2024	8.422	285,389	0	(27)	0	0	0	460,000	05/13/2024
7158135		KANSAS CITY	MO		06/24/2024	7.663	112,009	0	(53)	0	0	0	180,000	05/23/2024
7158136		OCALA	FL		06/24/2024	8.480	80,236	0	(64)	0	0	0	125,000	05/09/2024
7158137		MEMPHIS	TN		06/24/2024	8.040	192,974	0	(88)	0	0	0	268,000	05/15/2024
7158138		DUNDALK	MD		06/24/2024	8.257	159,588	0	(88)	0	0	0	192,000	05/14/2024
7158139		MICHIGAN CITY	IN		06/24/2024	7.557	109,681	0	(37)	0	0	0	144,000	05/17/2024
7158140		WILMINGTON	DE		06/24/2024	8.390	136,371	0	(65)	0	0	0	176,000	05/21/2024
7158141		CORDOVA	TN		06/24/2024	8.438	269,835	0	(116)	0	0	0	395,000	04/22/2024
7158142		BALTIMORE	MD		06/24/2024	8.185	184,843	0	(78)	0	0	0	250,000	09/17/2025
7158143		PHILADELPHIA	PA		06/24/2024	8.053	99,939	0	(12)	0	0	0	174,000	05/17/2024
7158144		PENSACOLA	FL		06/24/2024	8.482	256,051	0	(105)	0	0	0	305,000	05/13/2024
7158145		CLEVELAND	OH		06/24/2024	8.540	93,102	0	(39)	0	0	0	151,000	05/18/2024
7158147		HOMEWOOD	IL		06/24/2024	8.198	265,414	0	(143)	0	0	0	320,000	05/14/2024
7158148		SOUTH BEND	IN		06/24/2024	8.490	113,537	0	(49)	0	0	0	147,000	05/17/2024
7158149		NORTHAMPTON	MA		06/24/2024	7.957	331,666	0	(152)	0	0	0	430,000	05/17/2024
7158151		BALTIMORE	MD		06/24/2024	8.190	198,400	0	(89)	0	0	0	241,000	09/18/2025
7158152		DRAYTON	SC		06/24/2024	8.615	127,077	0	(68)	0	0	0	210,000	05/17/2024
7158153		BALTIMORE	MD		06/24/2024	8.298	178,789	0	(60)	0	0	0	215,000	09/14/2025
7158154		TRENTON	NJ		06/24/2024	8.605	144,214	0	(62)	0	0	0	208,000	05/22/2024
7158155		WILMINGTON	DE		06/24/2024	7.960	146,799	0	(84)	0	0	0	202,000	05/06/2024
7158156		HARRISBURG	PA		06/24/2024	8.790	130,003	0	(15)	0	0	0	185,500	05/22/2024
7158157		MOBILE	AL		06/24/2024	8.465	101,328	0	(44)	0	0	0	123,000	05/23/2024
7158158		KANSAS CITY	MO		06/24/2024	7.798	157,282	0	(73)	0	0	0	215,000	05/17/2024
7158159		BOSSIER CITY	LA		06/24/2024	8.632	160,567	0	(85)	0	0	0	209,000	05/23/2024
7158160		KANSAS CITY	MO		06/24/2024	7.798	161,394	0	(75)	0	0	0	220,000	05/17/2024
7158161		JACKSON	NJ		06/24/2024	8.467	237,166	0	(81)	0	0	0	330,000	05/24/2024
7158162		MOBILE	AL		06/24/2024	8.465	92,266	0	(40)	0	0	0	112,000	05/28/2024
7158163		WILMINGTON	DE		06/24/2024	7.665	219,254	0	(72)	0	0	0	270,000	05/29/2024
7158164		LACKAWANNA	NY		06/26/2024	7.875	174,027	0	(65)	0	0	0	239,000	04/18/2024
7158165		INDIANAPOLIS	IN		06/26/2024	7.375	242,526	0	(95)	0	0	0	340,000	03/02/2024
7158166		CINCINNATI	OH		06/26/2024	7.500	425,933	0	(13)	0	0	0	610,000	05/01/2024
7158167		DELMAR	MD		06/26/2024	7.500	216,668	0	(98)	0	0	0	302,000	04/24/2024
7158168		BALTIMORE	MD		06/26/2024	8.000	110,813	0	(47)	0	0	0	150,000	05/01/2024
7158169		BALTIMORE	MD		06/26/2024	7.250	186,518	0	(65)	0	0	0	275,000	05/21/2024
7158170		COLUMBUS	OH		06/26/2024	7.375	242,160	0	(59)	0	0	0	370,000	05/21/2024
7158171		BALTIMORE	MD		06/26/2024	7.250	159,489	0	(51)	0	0	0	160,000	09/15/2025
7158172		GREENVILLE	SC		06/26/2024	7.750	180,573	0	(80)	0	0	0	232,000	04/30/2024
7158173		OKLAHOMA CITY	OK		06/26/2024	6.500	185,828	0	6	0	0	0	248,500	05/03/2024
7158174		EMMAUS	PA		06/26/2024	7.375	176,496	0	(22)	0	0	0	236,000	05/21/2024
7158175		CHICAGO	IL		07/01/2024	7.366	229,438	0	(60)	0	0	0	325,000	05/11/2024
7158176		MONTGOMERY	AL		07/01/2024	7.518	101,936	0	(15)	0	0	0	136,000	05/15/2024
7158177		COATESVILLE	PA		07/01/2024	7.471	152,074	0	(807)	0	0	0	202,000	05/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158178		PHILADELPHIA	PA		07/01/2024	7.321	129,441	0	(15)	0	0	0	200,000	05/16/2024
7158179		CHAMBERSBURG	PA		07/01/2024	7.325	155,289	0	1	0	0	0	210,000	06/01/2024
7158180		YORK	PA		07/01/2024	7.652	248,674	0	1	0	0	0	336,000	05/29/2024
7158183		CLEVELAND	OH		07/01/2024	8.006	86,149	0	(22)	0	0	0	107,000	05/24/2024
7158184		PORTLAND	OR		07/01/2024	6.593	280,151	0	4	0	0	0	380,000	06/03/2024
7158186		YORK	PA		07/01/2024	7.325	144,197	0	1	0	0	0	195,000	05/31/2024
7158187		YORK	PA		07/01/2024	7.325	136,802	0	1	0	0	0	185,000	05/31/2024
7158190		JACKSONVILLE	FL		07/02/2024	7.400	133,042	0	(37)	0	0	0	185,000	04/26/2024
7158191		DUBUQUE	IA		07/02/2024	7.460	75,507	0	93	0	0	0	175,000	03/18/2024
7158193		DETROIT	MI		07/02/2024	7.532	83,492	0	148	0	0	0	117,000	04/07/2024
7158194		SOUTH OZONE PARK	NY		07/02/2024	8.500	880,884	0	1,125	0	0	0	1,075,000	04/08/2024
7158195		TRENTON	NJ		07/02/2024	7.970	156,401	0	234	0	0	0	222,000	04/10/2024
7158196		TRENTON	NJ		07/02/2024	8.260	154,433	0	216	0	0	0	200,000	04/10/2024
7158197		BINGHAMTON	NY		07/02/2024	7.843	85,476	0	154	0	0	0	121,000	03/13/2024
7158198		SOUTH RICHMOND HILL	NY		07/02/2024	7.850	704,086	0	1,091	0	0	0	997,000	04/14/2024
7158199		CHICAGO	IL		07/02/2024	7.650	300,342	0	511	0	0	0	420,000	04/19/2024
7158200		LYNWOOD	IL		07/02/2024	7.790	161,215	0	262	0	0	0	225,000	04/22/2024
7158201		SELDEN	NY		07/02/2024	7.990	469,822	0	652	0	0	0	605,000	04/18/2024
7158203		HARVARD	IL		07/02/2024	7.622	98,874	0	161	0	0	0	148,000	05/15/2024
7158204		MADERA	CA		07/02/2024	7.410	256,444	0	472	0	0	0	360,000	05/16/2024
7158205		RICHMOND	VA		07/02/2024	7.222	216,806	0	411	0	0	0	473,000	05/01/2024
7158206		FLOSSMOOR	IL		07/02/2024	7.770	268,219	0	466	0	0	0	330,000	05/15/2024
7158207		TOLEDO	OH		07/02/2024	7.710	133,100	0	212	0	0	0	200,000	05/10/2024
7158208		HUNTSVILLE	AL		07/02/2024	7.310	227,073	0	476	0	0	0	302,000	05/29/2024
7158210		BLUE ISLAND	IL		07/02/2024	8.180	175,214	0	281	0	0	0	230,000	05/29/2024
7158211		CHICAGO	IL		07/02/2024	7.820	174,749	0	308	0	0	0	230,000	05/21/2024
7158212		CHICAGO	IL		07/02/2024	7.860	182,450	0	317	0	0	0	240,000	05/21/2024
7158213		LAFAYETTE	IN		07/02/2024	8.022	187,370	0	326	0	0	0	232,000	05/21/2024
7158214		ROSELLE	NJ		07/02/2024	7.670	433,419	0	774	0	0	0	610,000	05/23/2024
7158215		HAMILTON	NJ		07/02/2024	7.440	173,385	0	334	0	0	0	245,000	05/30/2024
7158216		THE BRONX	NY		07/02/2024	8.080	698,062	0	1,057	0	0	0	930,000	05/24/2024
7158217		SICKLERVILLE	NJ		07/02/2024	7.950	176,719	0	297	0	0	0	232,000	05/31/2024
7158218		HOUSTON	TX		07/02/2024	6.747	324,493	0	806	0	0	0	470,000	05/29/2024
7158220		BIRMINGHAM	AL		07/02/2024	7.340	106,702	0	216	0	0	0	144,000	06/05/2024
7158221		NORTH LAUDERDALE	FL		07/02/2024	7.114	271,742	0	(2,617)	0	0	0	370,000	05/20/2024
7158222		DAYTON	OH		07/02/2024	7.180	98,135	0	212	0	0	0	140,000	05/24/2024
7158224		HAMMOND	IN		07/02/2024	7.500	93,495	0	177	0	0	0	132,000	05/24/2024
7158225		LITTLE FERRY	NJ		07/02/2024	7.650	481,849	0	830	0	0	0	705,000	04/30/2024
7158226		POMPANO BEACH	FL		07/02/2024	7.490	287,780	0	366	0	0	0	380,000	03/01/2024
7158227		THE BRONX	NY		07/02/2024	7.990	826,682	0	1,324	0	0	0	1,080,000	05/23/2024
7158228		JACKSONVILLE	FL		07/02/2024	7.800	158,755	0	245	0	0	0	194,000	05/28/2024
7158229		CALUMET CITY	IL		07/02/2024	7.997	131,073	0	203	0	0	0	160,000	06/03/2024
7158230		LAKE IN THE HILLS	IL		07/02/2024	6.990	220,250	0	502	0	0	0	315,000	05/29/2024
7158231		SPRING VALLEY	NY		07/02/2024	7.560	435,809	0	833	0	0	0	1,000,000	05/29/2024
7158232		MIDLAND	TX		07/02/2024	8.340	258,383	0	360	0	0	0	335,000	06/05/2024
7158233		SOUTH BEND	IN		07/02/2024	8.080	82,155	0	127	0	0	0	110,000	06/04/2024
7158235		BURBANK	IL		07/02/2024	7.540	269,883	0	484	0	0	0	355,000	06/05/2024
7158236		BROOKLYN	NY		07/02/2024	7.200	1,261,201	0	(334)	0	0	0	2,050,000	05/24/2024
7158237		CHICAGO	IL		07/02/2024	7.570	248,371	0	439	0	0	0	325,000	06/05/2024
7158238		CLEVELAND	OH		07/02/2024	7.270	85,842	0	157	0	0	0	140,000	05/27/2024
7158239		THE COLONY	TX		07/02/2024	7.130	213,498	0	437	0	0	0	328,000	06/13/2024
7158240		WARNER ROBINS	GA		07/02/2024	7.723	95,180	0	157	0	0	0	124,000	05/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158242		NEWARK	NJ		07/02/2024	7.360	389,201	0	702	0	0	0	635,000	06/02/2024
7158243		THE BRONX	NY		07/02/2024	7.800	964,929	0	1,757	0	0	0	1,275,000	05/10/2024
7158244		INDIANAPOLIS	IN		07/02/2024	8.365	98,611	0	(42)	0	0	0	120,000	03/04/2024
7158245		CAMDEN	NJ		07/02/2024	8.365	168,697	0	(44)	0	0	0	222,000	02/21/2024
7158246		INDIANAPOLIS	IN		07/02/2024	7.965	77,753	0	(43)	0	0	0	125,000	03/08/2024
7158247		EUCLID	OH		07/02/2024	7.573	106,046	0	(28)	0	0	0	163,000	03/20/2024
7158249		DALLAS	TX		07/02/2024	8.207	223,994	0	(82)	0	0	0	274,000	04/12/2024
7158250		COLUMBUS	OH		07/02/2024	6.655	321,440	0	(37)	0	0	0	520,000	04/25/2024
7158251		COLUMBUS	OH		07/02/2024	8.115	116,153	0	(63)	0	0	0	160,000	04/16/2024
7158253		CHICAGO	IL		07/02/2024	8.075	162,010	0	(73)	0	0	0	210,000	05/25/2024
7158254		SAINT LOUIS	MO		07/02/2024	8.540	100,365	0	(41)	0	0	0	135,000	05/16/2024
7158255		DUNDALK	MD		07/02/2024	7.603	139,712	0	(64)	0	0	0	231,000	05/07/2024
7158256		COLUMBUS	OH		07/02/2024	7.098	151,729	0	(13)	0	0	0	215,000	05/06/2024
7158257		COLUMBUS	OH		07/02/2024	8.165	200,098	0	(69)	0	0	0	275,000	05/06/2024
7158258		COLUMBUS	OH		07/02/2024	7.098	134,086	0	(12)	0	0	0	190,000	05/06/2024
7158259		COLUMBUS	OH		07/02/2024	7.098	146,510	0	(20)	0	0	0	210,000	05/06/2024
7158260		DETROIT	MI		07/02/2024	8.715	100,815	0	(41)	0	0	0	142,000	01/23/2025
7158261		CLEVELAND	OH		07/02/2024	8.090	127,035	0	(69)	0	0	0	175,000	05/07/2024
7158262		BALTIMORE	MD		07/02/2024	8.190	137,376	0	(61)	0	0	0	178,000	09/15/2025
7158263		BALTIMORE	MD		07/02/2024	8.765	188,515	0	(5,089)	0	2,719	0	260,000	09/12/2025
7158264		RANDOLPH	MA		07/02/2024	7.750	365,260	0	(418)	0	0	0	480,000	05/16/2024
7158265		COLUMBUS	OH		07/02/2024	7.750	109,689	0	(45)	0	0	0	143,000	05/10/2024
7158266		EAST STROUDSBURG	PA		07/02/2024	8.740	208,037	0	(16)	0	0	0	320,000	05/08/2024
7158268		CHICAGO	IL		07/02/2024	8.490	200,586	0	(84)	0	0	0	260,000	05/16/2024
7158269		JACKSON	NJ		07/02/2024	7.590	512,987	0	(235)	0	0	0	1,270,000	05/04/2024
7158270		BALTIMORE	MD		07/02/2024	8.548	146,930	0	(30)	0	0	0	253,000	09/14/2025
7158271		MUSKEGON	MI		07/02/2024	8.365	120,372	0	(64)	0	0	0	145,000	05/20/2024
7158272		ESSEX	MD		07/02/2024	7.948	260,788	0	(102)	0	0	0	340,000	05/29/2024
7158274		BALTIMORE	MD		07/02/2024	8.723	262,262	0	(58)	0	0	0	340,000	09/15/2025
7158275		BALTIMORE	MD		07/02/2024	8.393	219,329	0	(82)	0	0	0	235,000	09/20/2025
7158276		AMARILLO	TX		07/02/2024	7.783	123,194	0	(31)	0	0	0	150,000	05/20/2024
7158277		HAZELWOOD	MO		07/02/2024	8.290	130,729	0	(69)	0	0	0	180,000	05/19/2024
7158278		BALTIMORE	MD		07/02/2024	8.640	187,506	0	(74)	0	0	0	235,000	09/13/2025
7158279		BALTIMORE	MD		07/02/2024	8.060	164,097	0	(68)	0	0	0	200,000	09/13/2025
7158280		HOUSTON	TX		07/02/2024	7.185	240,324	0	(4,443)	0	0	0	320,000	05/02/2025
7158281		BIRMINGHAM	AL		07/02/2024	7.890	323,429	0	(143)	0	0	0	450,000	05/28/2024
7158282		IRMO	SC		07/02/2024	8.065	178,322	0	(77)	0	0	0	248,000	05/22/2024
7158283		HAMMOND	IN		07/02/2024	8.365	91,280	0	(38)	0	0	0	111,000	05/23/2024
7158284		DAYTON	OH		07/02/2024	8.290	81,328	0	(43)	0	0	0	105,000	05/30/2024
7158285		MIDDLEBURG	FL		07/02/2024	7.565	140,003	0	(12)	0	0	0	265,000	05/21/2024
7158287		BRIDGETON	NJ		07/02/2024	8.190	271,340	0	(115)	0	0	0	340,000	05/28/2024
7158289		BEAUMONT	TX		07/02/2024	7.993	138,961	0	(65)	0	0	0	180,000	05/20/2024
7158290		WILLIMANTIC	CT		07/02/2024	7.598	151,548	0	(78)	0	0	0	245,000	05/23/2024
7158291		PITTSBURGH	PA		07/02/2024	8.515	172,314	0	(17)	0	0	0	230,000	05/17/2024
7158293		BURLINGTON	NC		07/02/2024	7.513	131,722	0	(59)	0	0	0	206,000	05/22/2024
7158294		WESTCHESTER	IL		07/02/2024	8.115	293,539	0	(109)	0	0	0	383,000	05/24/2024
7158295		MABLETON	GA		07/02/2024	7.915	234,863	0	(135)	0	0	0	338,000	05/23/2024
7158297		HAMTRAMCK	MI		07/02/2024	8.298	230,220	0	(97)	0	0	0	290,000	05/28/2024
7158299		BALTIMORE	MD		07/02/2024	7.910	162,992	0	(87)	0	0	0	225,000	09/13/2025
7158300		CINCINNATI	OH		07/02/2024	8.215	444,413	0	(190)	0	0	0	590,000	06/04/2024
7158301		BALTIMORE	MD		07/02/2024	8.290	153,842	0	(62)	0	0	0	200,000	09/13/2025
7158302		THOMASVILLE	NC		07/02/2024	8.465	166,585	0	(69)	0	0	0	273,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158304		CROYDON	PA		07/02/2024	8.090	282,146	0	(23)	0	0	0	380,000	05/16/2024
7158305		DUNDALK	MD		07/02/2024	8.040	196,766	0	(81)	0	0	0	240,000	05/29/2024
7158306		BALTIMORE	MD		07/02/2024	8.188	228,098	0	(89)	0	0	0	336,000	09/14/2025
7158307		BALTIMORE	MD		07/02/2024	8.723	154,568	0	(37)	0	0	0	215,000	09/12/2025
7158308		BALTIMORE	MD		07/02/2024	8.315	185,776	0	(79)	0	0	0	270,000	09/13/2025
7158309		MIDDLE RIVER	MD		07/02/2024	8.490	186,838	0	(97)	0	0	0	255,000	06/03/2024
7158310		TOMS RIVER	NJ		07/02/2024	8.248	422,011	0	(162)	0	0	0	580,000	05/20/2024
7158311		BALTIMORE	MD		07/02/2024	8.398	144,681	0	(29)	0	0	0	190,000	09/15/2025
7158312		PORT ARTHUR	TX		07/02/2024	7.548	89,609	0	(39)	0	0	0	125,000	05/19/2024
7158313		PORT ARTHUR	TX		07/02/2024	7.548	89,609	0	(39)	0	0	0	125,000	05/19/2024
7158314		KNOXVILLE	TN		07/02/2024	7.910	261,402	0	(110)	0	0	0	340,000	05/29/2024
7158315		INDEPENDENCE	MO		07/02/2024	8.015	133,520	0	(58)	0	0	0	163,000	05/30/2024
7158316		BROWNS MILLS (PEMBERTON TOWNSHIP)	NJ		07/02/2024	8.015	218,638	0	(85)	0	0	0	285,000	06/05/2024
7158317		MILWAUKEE	WI		07/02/2024	9.098	96,349	0	(37)	0	0	0	120,000	06/03/2024
7158318		PHILADELPHIA	PA		07/02/2024	7.250	95,848	0	(11)	0	0	0	175,000	06/04/2024
7158320		MERAUX	LA		07/02/2024	7.648	250,791	0	(107)	0	0	0	350,000	06/04/2024
7158321		BALTIMORE	MD		07/02/2024	8.040	215,192	0	(64)	0	0	0	265,000	09/15/2025
7158322		BALTIMORE	MD		07/02/2024	8.298	211,743	0	(67)	0	0	0	260,000	09/13/2025
7158323		WILMINGTON	DE		07/02/2024	8.015	139,955	0	(58)	0	0	0	182,000	06/06/2024
7158324		INDIANAPOLIS	IN		07/02/2024	6.848	177,332	0	(23)	0	0	0	255,000	03/02/2024
7158325		DOWNINGTOWN	PA		07/08/2024	7.580	319,862	0	(146)	0	0	0	464,000	05/10/2024
7158326		HOUSTON	TX		07/08/2024	7.500	264,865	0	(125)	0	0	0	380,000	04/16/2024
7158327		WILMINGTON	DE		07/08/2024	7.640	257,660	0	(121)	0	0	0	370,000	04/19/2024
7158328		BELMONT	NC		07/08/2024	7.100	190,158	0	(73)	0	0	0	340,000	04/29/2024
7158329		PHILADELPHIA	PA		07/08/2024	8.590	72,170	0	(22)	0	0	0	98,000	04/30/2024
7158330		DECATUR	GA		07/08/2024	7.650	423,960	0	(172)	0	0	0	692,000	04/30/2024
7158331		BATON ROUGE	LA		07/08/2024	7.500	112,258	0	(52)	0	0	0	170,000	05/01/2024
7158332		BARTLESVILLE	OK		07/08/2024	7.720	83,936	0	(34)	0	0	0	115,000	04/26/2024
7158334		MENOMONEE FALLS	WI		07/08/2024	7.450	247,163	0	(111)	0	0	0	348,000	04/29/2024
7158336		NORRISTOWN	PA		07/08/2024	8.260	103,703	0	(10)	0	0	0	145,000	05/07/2024
7158337		ALBANY	GA		07/08/2024	7.970	108,077	0	(56)	0	0	0	139,500	05/06/2024
7158338		NASHVILLE	NC		07/08/2024	7.840	131,886	0	(72)	0	0	0	170,000	05/06/2024
7158339		FREDERICKSBURG	VA		07/08/2024	7.710	211,917	0	(112)	0	0	0	275,000	05/01/2024
7158340		SAVANNAH	GA		07/08/2024	6.870	220,697	0	(36)	0	0	0	290,000	05/08/2024
7158341		GREENVILLE	SC		07/08/2024	7.280	244,820	0	(81)	0	0	0	345,000	06/05/2024
7158342		LYNN	MA		07/08/2024	8.710	569,522	0	(86)	0	0	0	745,000	05/03/2024
7158343		EAST CHICAGO	IN		07/08/2024	8.090	108,754	0	(59)	0	0	0	145,000	05/14/2024
7158344		SCOTTSDALE	AZ		07/08/2024	7.790	528,885	0	(181)	0	0	0	715,000	05/15/2024
7158345		GRAMBLING	LA		07/08/2024	7.440	83,266	0	(26)	0	0	0	235,000	05/15/2024
7158346		HICKORY	NC		07/08/2024	7.600	138,306	0	(62)	0	0	0	180,000	05/08/2024
7158347		CLARKSTON	GA		07/08/2024	7.600	71,518	0	(28)	0	0	0	115,000	05/16/2024
7158348		AUSTIN	TX		07/08/2024	7.900	313,626	0	(59)	0	0	0	575,000	05/08/2024
7158349		MASTIC BEACH	NY		07/08/2024	6.300	229,667	0	28	0	0	0	400,000	05/06/2024
7158350		MESQUITE	TX		07/08/2024	7.350	213,790	0	(93)	0	0	0	328,500	05/20/2024
7158351		NEW ORLEANS	LA		07/08/2024	7.400	168,223	0	(68)	0	0	0	275,000	05/06/2024
7158352		NEW ORLEANS	LA		07/08/2024	7.630	195,076	0	(85)	0	0	0	272,000	05/17/2024
7158353		PARMA HEIGHTS	OH		07/08/2024	7.880	128,104	0	(71)	0	0	0	165,000	05/06/2024
7158354		ELYRIA	OH		07/08/2024	6.550	108,013	0	(14)	0	0	0	170,000	05/16/2024
7158355		ELYRIA	OH		07/08/2024	6.690	95,459	0	(14)	0	0	0	137,000	05/10/2024
7158356		NAPLES	FL		07/08/2024	7.700	255,283	0	(119)	0	0	0	355,000	05/14/2024
7158357		FORT MYERS	FL		07/08/2024	7.700	200,631	0	(94)	0	0	0	279,000	05/17/2024
7158358		FORT MYERS	FL		07/08/2024	7.700	200,632	0	(93)	0	0	0	279,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158359		CHESTER	PA		07/08/2024	8.580	149,685	0	(14)	0	0	0	200,000	05/06/2024
7158360		CHESTER	PA		07/08/2024	7.940	80,206	0	(8)	0	0	0	115,000	05/08/2024
7158361		CHESTER	PA		07/08/2024	7.940	82,310	0	(14)	0	0	0	120,000	05/10/2024
7158363		BARTLESVILLE	OK		07/08/2024	7.880	142,079	0	(79)	0	0	0	183,000	05/09/2024
7158364		MILLVILLE	NJ		07/08/2024	7.350	126,810	0	(47)	0	0	0	208,000	05/08/2024
7158365		EVANSVILLE	IN		07/08/2024	7.290	168,177	0	(63)	0	0	0	268,000	05/16/2024
7158366		SHELBY	NC		07/08/2024	7.160	135,833	0	(51)	0	0	0	198,000	05/14/2024
7158367		PARKVILLE	MD		07/08/2024	7.520	188,867	0	(98)	0	0	0	246,000	05/20/2024
7158368		PALM BEACH GARDENS	FL		07/08/2024	7.680	764,956	0	(311)	0	0	0	1,070,000	05/10/2024
7158369		MIRAMAR	FL		07/08/2024	7.300	371,209	0	(104)	0	0	0	556,000	05/10/2024
7158370		SELMA	NC		07/08/2024	7.540	165,691	0	(91)	0	0	0	214,000	05/09/2024
7158371		WAYNESBORO	PA		07/08/2024	8.150	151,614	0	(81)	0	0	0	195,000	06/20/2024
7158372		PHILADELPHIA	PA		07/08/2024	7.820	184,071	0	(16)	0	0	0	320,000	05/16/2024
7158374		PINEVILLE	NC		07/08/2024	7.440	338,294	0	(153)	0	0	0	446,000	05/17/2024
7158375		LITTLE ELM	TX		07/08/2024	7.490	162,897	0	(34)	0	0	0	229,000	05/10/2024
7158376		BOWIE	MD		07/08/2024	7.250	117,501	0	(43)	0	0	0	180,000	05/08/2024
7158377		FAYETTEVILLE	NC		07/08/2024	7.880	133,509	0	(59)	0	0	0	170,000	05/14/2024
7158378		FAYETTEVILLE	NC		07/08/2024	8.480	125,864	0	(52)	0	0	0	160,000	05/23/2024
7158380		RIVIERA BEACH	FL		07/08/2024	7.360	238,255	0	(87)	0	0	0	335,000	05/21/2024
7158381		JACKSON	MS		07/08/2024	7.730	100,243	0	(48)	0	0	0	130,000	05/09/2024
7158382		WILKES-BARRE	PA		07/08/2024	7.580	265,650	0	(118)	0	0	0	352,000	05/24/2024
7158383		COLUMBIA	SC		07/08/2024	7.830	107,742	0	(47)	0	0	0	140,000	05/21/2024
7158384		ATHENS	AL		07/08/2024	7.360	171,344	0	(71)	0	0	0	288,000	05/20/2024
7158385		ATLANTA	GA		07/08/2024	7.450	119,287	0	(48)	0	0	0	167,000	06/13/2024
7158386		COLUMBUS	OH		07/08/2024	7.260	90,739	0	(29)	0	0	0	138,000	05/14/2024
7158387		MONTGOMERY	AL		07/08/2024	7.840	92,921	0	(49)	0	0	0	120,000	05/20/2024
7158388		EDINBURG	VA		07/08/2024	7.400	147,913	0	(47)	0	0	0	221,000	06/06/2024
7158389		CARTERET	NJ		07/08/2024	7.470	235,199	0	(98)	0	0	0	405,000	05/22/2024
7158390		HAMMOND	IN		07/08/2024	7.530	180,231	0	(76)	0	0	0	245,500	05/22/2024
7158391		ROANOKE	VA		07/08/2024	7.330	163,955	0	(62)	0	0	0	215,000	05/13/2024
7158392		OMAHA	NE		07/08/2024	7.440	147,035	0	(47)	0	0	0	190,000	05/15/2024
7158394		ROCKFORD	IL		07/08/2024	7.930	116,420	0	(62)	0	0	0	150,000	05/21/2024
7158395		TACOMA	WA		07/08/2024	7.090	224,583	0	(46)	0	0	0	625,000	05/22/2024
7158396		SEATTLE	WA		07/08/2024	7.090	224,833	0	(46)	0	0	0	525,000	05/31/2024
7158399		EWING	NJ		07/08/2024	7.450	281,742	0	(109)	0	0	0	395,000	05/30/2024
7158400		LA VISTA	NE		07/08/2024	7.470	131,932	0	(43)	0	0	0	183,000	05/21/2024
7158402		ALBANY	GA		07/08/2024	7.530	88,003	0	(37)	0	0	0	123,000	05/22/2024
7158403		BAYTOWN	TX		07/08/2024	7.610	148,688	0	(52)	0	0	0	183,000	05/22/2024
7158404		KETTERING	OH		07/08/2024	7.570	197,162	0	(76)	0	0	0	258,000	05/24/2024
7158405		FAYETTEVILLE	NC		07/08/2024	7.240	118,766	0	(42)	0	0	0	191,500	06/06/2024
7158406		CINCINNATI	OH		07/08/2024	7.520	230,070	0	(96)	0	0	0	318,000	06/11/2024
7158407		MIDDLETOWN	OH		07/08/2024	7.820	135,537	0	(67)	0	0	0	175,500	05/23/2024
7158408		FREDERICKSBURG	VA		07/08/2024	6.920	247,944	0	(5)	0	0	0	330,000	05/24/2024
7158409		NORRISTOWN	PA		07/08/2024	7.910	139,478	0	(14)	0	0	0	175,000	05/20/2024
7158410		DETROIT	MI		07/08/2024	7.770	154,287	0	(73)	0	0	0	200,000	05/23/2024
7158412		NEWARK	DE		07/08/2024	7.280	237,724	0	(79)	0	0	0	335,000	05/24/2024
7158413		MACON	GA		07/08/2024	7.070	148,270	0	(54)	0	0	0	195,000	05/23/2024
7158414		DECATUR	AL		07/08/2024	7.340	82,265	0	(29)	0	0	0	130,000	06/10/2024
7158415		PHILADELPHIA	PA		07/08/2024	8.060	186,956	0	(21)	0	0	0	250,000	05/29/2024
7158416		MILWAUKEE	WI		07/08/2024	7.610	76,710	0	(32)	0	0	0	100,000	05/23/2024
7158417		TAMPA	FL		07/08/2024	7.200	532,908	0	(218)	0	0	0	805,000	05/20/2024
7158419		ATLANTA	GA		07/08/2024	6.000	357,437	0	55	0	0	0	560,000	05/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158420		TAMARAC	FL		07/08/2024	7.280	293,784	0	(98)	0	0	0	420,000	06/05/2024
7158421		HEPHZIBAH	GA		07/08/2024	7.270	144,680	0	(51)	0	0	0	190,000	05/30/2024
7158422		EAST CHICAGO	IN		07/08/2024	7.480	132,808	0	(55)	0	0	0	190,000	06/07/2024
7158424		ROANOKE	VA		07/08/2024	7.260	132,642	0	(55)	0	0	0	163,500	06/10/2024
7158426		OMAHA	NE		07/08/2024	7.510	267,322	0	(86)	0	0	0	331,000	06/12/2024
7158427		ROCHESTER	NY		07/10/2024	7.750	305,853	0	(56)	0	0	0	404,000	05/01/2024
7158429		CORTLAND	NY		07/10/2024	7.750	151,218	0	(32)	0	0	0	188,000	04/29/2024
7158431		PATERSON	NJ		07/10/2024	7.750	474,035	0	(190)	0	0	0	663,000	04/30/2024
7158432		PATERSON	NJ		07/10/2024	8.125	513,054	0	(270)	0	0	0	670,000	04/30/2024
7158433		KISSIMMEE	FL		07/10/2024	7.375	290,868	0	(81)	0	0	0	360,000	05/20/2024
7158434		SKOKIE	IL		07/10/2024	7.750	519,636	0	(171)	0	0	0	810,000	05/13/2024
7158436		JACKSONVILLE	NC		07/10/2024	7.125	109,139	0	(10)	0	0	0	157,000	05/15/2024
7158437		ELIZABETH	NJ		07/10/2024	7.750	273,862	0	(75)	0	0	0	361,000	05/24/2024
7158438		COLUMBIA	SC		07/10/2024	7.250	113,486	0	(15)	0	0	0	143,000	05/30/2024
7158439		TRENTON	NJ		07/09/2024	7.903	107,501	0	(44)	0	0	0	145,000	06/17/2024
7158440		THE BRONX	NY		07/09/2024	7.390	679,225	0	(183)	0	0	0	1,158,000	01/23/2025
7158441		AUGUSTA	GA		07/09/2024	7.545	96,541	0	(49)	0	0	0	125,000	04/09/2024
7158442		ORANGE	NJ		07/09/2024	7.600	377,850	0	(103)	0	0	0	530,000	03/21/2024
7158443		BERLIN	CT		07/09/2024	7.230	311,337	0	(212)	0	0	0	510,000	03/01/2024
7158444		CINCINNATI	OH		07/09/2024	7.500	197,300	0	(79)	0	0	0	265,000	03/16/2024
7158445		AKRON	OH		07/09/2024	7.340	102,442	0	(48)	0	0	0	133,500	05/17/2024
7158446		WATERBURY	CT		07/09/2024	7.770	239,320	0	(115)	0	0	0	310,000	04/01/2024
7158447		AKRON	OH		07/09/2024	8.148	107,367	0	(82)	0	0	0	141,000	05/06/2024
7158448		CINCINNATI	OH		07/09/2024	7.418	175,672	0	(58)	0	0	0	225,000	04/17/2024
7158449		ANDERSON	IN		07/09/2024	7.860	185,699	0	(91)	0	0	0	240,000	05/21/2024
7158450		OMAHA	NE		07/09/2024	7.940	232,277	0	(126)	0	0	0	299,000	05/30/2024
7158452		KANSAS CITY	KS		07/09/2024	7.220	138,280	0	(65)	0	0	0	225,000	05/17/2024
7158453		LISLE	IL		07/09/2024	7.500	168,282	0	(38)	0	0	0	250,000	05/14/2024
7158454		ROUND LAKE BEACH	IL		07/09/2024	7.735	82,691	0	(45)	0	0	0	123,000	05/16/2024
7158455		HOWARD BEACH	NY		07/09/2024	7.250	795,684	0	(233)	0	0	0	1,125,000	05/23/2024
7158457		BROOKLYN	NY		07/09/2024	7.350	964,387	0	(571)	0	0	0	1,290,000	05/20/2024
7158458		COPIAGUE	NY		07/09/2024	7.580	396,064	0	(188)	0	0	0	550,000	05/15/2024
7158459		GLASTONBURY	CT		07/09/2024	7.540	306,678	0	(128)	0	0	0	400,000	05/23/2024
7158460		CRESSKILL	NJ		07/09/2024	7.585	319,471	0	(157)	0	0	0	510,000	06/04/2024
7158461		POUGHKEEPSIE	NY		07/09/2024	7.165	250,492	0	(121)	0	0	0	400,000	06/06/2024
7158462		CLIFTON	NJ		07/09/2024	7.480	406,741	0	(150)	0	0	0	670,000	06/10/2024
7158463		NEWARK	NJ		07/09/2024	7.990	628,478	0	(233)	0	0	0	820,000	05/29/2024
7158465		LAUREL	DE		07/09/2024	7.210	247,894	0	(41)	0	0	0	320,000	06/05/2024
7158466		WATERBURY	CT		07/09/2024	7.500	307,921	0	(95)	0	0	0	380,000	06/06/2024
7158468		CLEVELAND	OH		07/09/2024	7.660	112,251	0	(53)	0	0	0	156,000	05/28/2024
7158469		HAMILTON TOWNSHIP	NJ		07/09/2024	7.355	251,263	0	(74)	0	0	0	355,000	05/23/2024
7158470		CHATTANOOGA	TN		07/09/2024	7.560	177,018	0	(45)	0	0	0	230,000	06/10/2024
7158471		PARK FOREST	IL		07/09/2024	7.350	126,091	0	(59)	0	0	0	165,000	06/03/2024
7158474		HOUSTON	TX		07/09/2024	7.289	165,743	0	(74)	0	0	0	270,000	04/08/2024
7158475		JACKSON	MS		07/09/2024	7.400	85,858	0	(37)	0	0	0	120,000	06/10/2024
7158476		DETROIT	MI		07/09/2024	7.562	179,473	0	(81)	0	0	0	250,000	05/30/2024
7158477		WILMINGTON	NC		07/09/2024	7.650	279,146	0	(152)	0	0	0	360,000	06/15/2024
7158478		DETROIT	MI		07/09/2024	7.642	138,394	0	(5,264)	0	0	0	180,000	04/30/2025
7158479		AKRON	OH		07/09/2024	7.762	77,322	0	(39)	0	0	0	100,000	05/02/2024
7158480		ATLANTA	GA		07/09/2024	7.300	318,892	0	(100)	0	0	0	450,000	06/11/2024
7158483		EL PASO	TX		07/09/2024	7.620	223,028	0	(62)	0	0	0	289,000	04/25/2024
7158484		MIDDLE ISLAND	NY		07/09/2024	7.720	460,779	0	(195)	0	0	0	600,000	03/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158485		CAMDEN	SC		07/11/2024	8.340	115,517	0	(58)	0	0	0	154,000	06/13/2024
7158486		IRVINGTON	NJ		07/11/2024	7.765	448,431	0	(126)	0	0	0	625,000	03/26/2024
7158487		LAWTON	OK		07/11/2024	8.227	166,504	0	(89)	0	0	0	214,000	05/27/2024
7158488		CHESTER	PA		07/11/2024	8.815	143,486	0	(25)	0	0	0	190,000	06/06/2024
7158489		MONTGOMERY	AL		07/11/2024	8.523	136,500	0	(64)	0	0	0	220,000	06/06/2024
7158491		WILMINGTON	DE		07/11/2024	7.915	107,985	0	(68)	0	0	0	138,000	05/09/2024
7158492		CLEVELAND HEIGHTS	OH		07/11/2024	8.615	86,386	0	(44)	0	0	0	128,000	06/05/2024
7158493		BALTIMORE	MD		07/11/2024	7.885	180,243	0	(86)	0	0	0	230,000	09/15/2025
7158494		BALTIMORE	MD		07/11/2024	7.885	134,212	0	(68)	0	0	0	195,000	09/14/2025
7158495		COLUMBUS	OH		07/11/2024	8.640	188,663	0	(116)	0	0	0	240,000	04/15/2024
7158496		MILWAUKEE	WI		07/11/2024	8.690	105,478	0	(63)	0	0	0	155,000	05/13/2024
7158497		MILWAUKEE	WI		07/11/2024	8.690	97,810	0	(57)	0	0	0	144,000	05/13/2024
7158498		MIAMI	FL		07/11/2024	8.282	417,779	0	(200)	0	0	0	545,000	05/20/2024
7158499		GROVE CITY	OH		07/11/2024	7.765	238,412	0	(123)	0	0	0	320,000	05/17/2024
7158500		GROVE CITY	OH		07/11/2024	7.665	198,812	0	(112)	0	0	0	260,000	06/07/2024
7158501		COLUMBUS	OH		07/11/2024	7.765	179,067	0	(92)	0	0	0	234,000	05/17/2024
7158502		FORT LAUDERDALE	FL		07/11/2024	7.698	521,569	0	(163)	0	0	0	638,000	05/30/2024
7158503		SPRINGFIELD	OH		07/11/2024	8.348	130,734	0	(69)	0	0	0	180,000	05/20/2024
7158504		BALTIMORE	MD		07/11/2024	8.015	281,557	0	(127)	0	0	0	365,000	09/12/2025
7158506		DETROIT	MI		07/11/2024	8.015	115,708	0	(52)	0	0	0	150,000	05/21/2024
7158508		CORAL SPRINGS	FL		07/11/2024	8.138	361,119	0	(155)	0	0	0	580,000	05/20/2024
7158509		WINFIELD	IN		07/11/2024	7.875	118,588	0	(63)	0	0	0	175,000	05/31/2024
7158511		KANNAPOLIS	NC		07/11/2024	8.215	177,386	0	(95)	0	0	0	285,000	05/28/2024
7158512		CHICAGO	IL		07/11/2024	7.640	99,333	0	(68)	0	0	0	210,000	05/29/2024
7158513		MARIETTA	GA		07/11/2024	7.332	270,836	0	(137)	0	0	0	439,000	05/21/2024
7158514		WATERBURY	CT		07/11/2024	6.935	358,959	0	(108)	0	0	0	450,000	05/30/2024
7158515		SOUTHPORT	NC		07/11/2024	8.090	196,551	0	(100)	0	0	0	310,000	05/23/2024
7158516		HOPEWELL	VA		07/11/2024	8.215	228,196	0	(116)	0	0	0	315,000	06/07/2024
7158517		BALTIMORE	MD		07/11/2024	8.890	172,997	0	(61)	0	0	0	225,000	09/12/2025
7158518		KNOXVILLE	TN		07/11/2024	7.277	310,997	0	(113)	0	0	0	400,000	05/29/2024
7158520		BARBERTON	OH		07/11/2024	8.343	109,069	0	(49)	0	0	0	143,500	05/17/2024
7158521		BALTIMORE	MD		07/11/2024	8.490	190,855	0	(110)	0	0	0	265,000	09/12/2025
7158522		COLUMBIA	SC		07/11/2024	7.365	190,691	0	(33)	0	0	0	250,000	06/07/2024
7158523		HOMESTEAD	PA		07/11/2024	9.015	85,609	0	42	0	0	0	113,000	06/07/2024
7158524		CHICAGO	IL		07/11/2024	7.983	155,483	0	(85)	0	0	0	200,000	06/06/2024
7158525		READING	PA		07/11/2024	8.290	236,425	0	(49)	0	0	0	324,000	06/04/2024
7158526		BALTIMORE	MD		07/11/2024	7.785	160,284	0	(99)	0	0	0	170,000	09/15/2025
7158527		WILSON	NC		07/11/2024	7.713	98,415	0	(65)	0	0	0	145,000	06/04/2024
7158528		BURLINGTON	NC		07/11/2024	8.548	117,102	0	(61)	0	0	0	188,000	06/06/2024
7158529		KANSAS CITY	MO		07/11/2024	7.785	164,638	0	(82)	0	0	0	240,000	05/23/2024
7158531		BIRMINGHAM	AL		07/11/2024	8.780	76,342	0	(38)	0	0	0	105,000	06/10/2024
7158532		KANSAS CITY	MO		07/11/2024	7.665	170,271	0	(76)	0	0	0	225,000	06/04/2024
7158533		MOBILE	AL		07/11/2024	8.132	121,074	0	(79)	0	0	0	170,000	06/10/2024
7158534		BALTIMORE	MD		07/11/2024	8.098	181,044	0	(78)	0	0	0	235,000	09/14/2025
7158535		COLUMBUS	OH		07/11/2024	6.673	107,525	0	(11)	0	0	0	190,000	06/12/2024
7158536		CROSSVILLE	TN		07/11/2024	7.890	125,165	0	(79)	0	0	0	185,000	06/11/2024
7158537		NEW HAVEN	CT		07/11/2024	8.415	476,171	0	(296)	0	0	0	650,000	05/15/2024
7158538		MILWAUKEE	WI		07/11/2024	7.990	152,514	0	(71)	0	0	0	201,000	06/10/2024
7158539		BALTIMORE	MD		07/11/2024	8.523	608,916	0	(253)	0	0	0	740,000	09/17/2025
7158541		LAFAYETTE	IN		07/11/2024	6.573	152,973	0	(29)	0	0	0	272,000	03/05/2024
7158542		INKSTER	MI		10/28/2024	8.125	76,308	0	(27)	0	0	0	100,000	06/10/2024
7158543		CLEVELAND	OH		10/28/2024	8.625	76,564	0	(17)	0	0	0	95,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158544		HUNTSVILLE	AL		10/28/2024	7.970	78,253	0	(28)	0	0	0	110,000	06/10/2024
7158546		PONTIAC	MI		10/28/2024	8.875	79,433	0	(17)	0	0	0	105,000	06/10/2024
7158547		MILWAUKEE	WI		10/28/2024	8.170	81,604	0	(49)	0	0	0	105,000	06/10/2024
7158548		SAINT LOUIS	MO		10/28/2024	8.375	83,599	0	(52)	0	0	0	100,500	06/10/2024
7158549		MEMPHIS	TN		10/28/2024	8.375	87,533	0	(6)	0	0	0	105,000	06/10/2024
7158551		DETROIT	MI		10/28/2024	8.500	85,522	0	(19)	0	0	0	106,000	06/10/2024
7158552		EUCLID	OH		10/28/2024	8.750	85,915	0	(19)	0	0	0	106,500	06/10/2024
7158553		DETROIT	MI		10/28/2024	7.875	88,463	0	(32)	0	0	0	116,000	06/10/2024
7158554		JACKSON	MS		10/28/2024	8.000	90,674	0	(62)	0	0	0	116,000	06/10/2024
7158555		YOUNGSTOWN	OH		10/28/2024	8.500	87,936	0	(25)	0	0	0	109,000	06/10/2024
7158558		HINESVILLE	GA		10/28/2024	8.250	89,560	0	(31)	0	0	0	110,000	06/10/2024
7158559		SAINT LOUIS	MO		10/28/2024	8.375	91,653	0	(57)	0	0	0	110,000	06/10/2024
7158560		MILWAUKEE	WI		10/28/2024	7.700	91,985	0	(56)	0	0	0	130,000	06/10/2024
7158561		PONTIAC	MI		10/28/2024	8.875	90,781	0	(19)	0	0	0	120,000	06/10/2024
7158562		CLEVELAND	OH		10/28/2024	8.750	91,698	0	(30)	0	0	0	120,000	06/10/2024
7158563		MILWAUKEE	WI		10/28/2024	7.750	91,578	0	(34)	0	0	0	148,000	06/10/2024
7158564		HUNTSVILLE	AL		10/28/2024	8.060	97,342	0	(70)	0	0	0	133,000	06/10/2024
7158566		YOUNGSTOWN	OH		10/28/2024	8.625	96,756	0	(27)	0	0	0	119,900	06/10/2024
7158567		SAINT LOUIS	MO		10/28/2024	8.420	100,060	0	(63)	0	0	0	120,000	06/10/2024
7158568		PONTIAC	MI		10/28/2024	8.875	98,346	0	(21)	0	0	0	130,000	06/10/2024
7158569		WARREN	MI		10/28/2024	8.375	102,344	0	34	0	0	0	231,000	06/10/2024
7158570		INDEPENDENCE	MO		10/28/2024	7.625	102,057	0	(48)	0	0	0	142,500	06/10/2024
7158571		TRENTON	NJ		10/28/2024	8.250	80,854	0	(39)	0	0	0	170,010	06/10/2024
7158572		ALTON	TX		10/28/2024	7.875	96,640	0	(84)	0	0	0	155,000	06/10/2024
7158573		NEW KENSINGTON	PA		10/28/2024	9.000	102,156	0	(21)	0	0	0	135,000	06/10/2024
7158576		PELHAM	GA		10/28/2024	8.500	103,452	0	(21)	0	0	0	142,505	06/10/2024
7158577		JACKSON	MS		10/28/2024	8.250	108,359	0	(71)	0	0	0	130,000	06/10/2024
7158578		DANDRIDGE	TN		10/28/2024	8.750	106,788	0	(30)	0	0	0	259,943	06/10/2024
7158581		PHILADELPHIA	PA		10/28/2024	8.625	108,876	0	(24)	0	0	0	135,000	06/10/2024
7158582		SAINT LOUIS	MO		10/28/2024	8.290	113,637	0	(82)	0	0	0	150,000	06/04/2025
7158584		PHILADELPHIA	PA		10/28/2024	8.875	113,044	0	(24)	0	0	0	140,000	06/10/2024
7158585		HUNTSVILLE	AL		10/28/2024	8.010	117,669	0	(83)	0	0	0	161,000	06/10/2024
7158589		HUBER HEIGHTS	OH		10/28/2024	8.500	119,060	0	(40)	0	0	0	156,000	06/10/2024
7158590		MARION	OH		10/28/2024	7.375	120,483	0	(31)	0	0	0	160,000	06/10/2024
7158591		SYRACUSE	NY		10/28/2024	7.875	124,618	0	(81)	0	0	0	160,000	06/10/2024
7158592		LAS CRUCES	NM		10/28/2024	7.999	116,853	0	(26)	0	0	0	150,000	06/10/2024
7158594		ORALNDO	FL		10/28/2024	8.125	122,092	0	(43)	0	0	0	160,000	06/10/2024
7158595		HOUSTON	TX		10/28/2024	7.375	121,786	0	(48)	0	0	0	183,000	06/10/2024
7158596		JACKSON	MS		10/28/2024	8.250	125,147	0	(83)	0	0	0	150,000	06/10/2024
7158597		GARLAND	TX		10/28/2024	7.999	117,567	0	(42)	0	0	0	154,000	06/10/2024
7158599		SAINT LOUIS	MO		10/28/2024	8.250	129,435	0	(61)	0	0	0	168,000	06/10/2024
7158601		AKRON	OH		10/28/2024	7.499	114,353	0	(90)	0	0	0	180,000	06/10/2024
7158603		BLOOMINGTON	IN		10/28/2024	7.625	129,163	0	(47)	0	0	0	182,000	06/10/2024
7158605		FAYETTEVILLE	NC		10/28/2024	8.375	129,053	0	(29)	0	0	0	160,000	06/10/2024
7158609		SAINT AUGUSTINE	FL		10/28/2024	7.500	131,950	0	(50)	0	0	0	380,000	06/10/2024
7158610		COLUMBIA	MO		10/28/2024	8.250	135,135	0	(83)	0	0	0	173,500	06/10/2024
7158611		HOUSTON	TX		10/28/2024	8.875	136,476	0	(44)	0	0	0	192,500	06/10/2024
7158613		WILKES BARRE	PA		10/28/2024	8.625	135,243	0	(32)	0	0	0	179,000	06/10/2024
7158615		MADISON	TN		10/28/2024	7.000	137,729	0	(16)	0	0	0	245,000	06/10/2024
7158616		BURLINGTON	NC		10/28/2024	8.125	136,032	0	(32)	0	0	0	180,000	06/10/2024
7158617		FRESNO	CA		10/28/2024	7.750	144,101	0	(90)	0	0	0	262,000	06/10/2024
7158619		JACKSONVILLE	FL		10/28/2024	7.625	143,469	0	(73)	0	0	0	187,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158620		NORTH CHESTERFIELD	VA		10/28/2024	8.999	156,938	0	(65)	0	0	0	202,000	06/10/2024
7158621		RACINE	WI		10/28/2024	8.250	149,134	0	(102)	0	0	0	204,000	06/10/2024
7158622		HENRICO	VA		10/28/2024	8.030	149,330	0	(109)	0	0	0	204,000	06/10/2024
7158624		TUCSON	AZ		10/28/2024	8.125	198,308	0	(92)	0	0	0	245,015	06/10/2024
7158625		AMARILLO	TX		10/28/2024	7.999	142,530	0	(43)	0	0	0	195,000	06/10/2024
7158626		SAINT JO	TX		10/28/2024	9.250	148,482	0	(30)	0	0	0	196,000	06/10/2024
7158627		PHILADELPHIA	PA		10/28/2024	6.875	143,514	0	(34)	0	0	0	200,000	06/10/2024
7158628		EAST HARTFORD	CT		10/28/2024	7.750	153,814	0	(76)	0	0	0	280,000	06/10/2024
7158629		BAKERSFIELD	CA		10/28/2024	8.125	152,615	0	(54)	0	0	0	423,968	06/10/2024
7158631		DAYTON	TN		10/28/2024	7.875	118,268	0	(52)	0	0	0	200,000	06/10/2024
7158632		FREEPORT	FL		10/28/2024	6.999	152,409	0	(65)	0	0	0	274,876	06/10/2024
7158634		POWELL	OH		10/28/2024	8.000	147,267	0	(72)	0	0	0	497,018	06/10/2024
7158635		FRESNO	CA		10/28/2024	7.750	154,645	0	(86)	0	0	0	200,000	06/10/2024
7158636		JACKSON	MS		10/28/2024	8.625	151,298	0	49	0	0	0	211,000	06/10/2024
7158637		ROSHARON	TX		10/28/2024	7.249	154,177	0	(76)	0	0	0	265,000	06/10/2024
7158638		DEARBORN HEIGHTS	MI		10/28/2024	7.500	152,924	0	(39)	0	0	0	190,000	06/10/2024
7158639		KNOXVILLE	TN		10/28/2024	7.250	153,454	0	(45)	0	0	0	217,500	06/10/2024
7158641		BALTIMORE	MD		10/28/2024	7.500	157,375	0	(78)	0	0	0	204,800	06/10/2024
7158642		WARNER ROBINS	GA		10/28/2024	7.750	157,097	0	251	0	0	0	220,000	06/10/2024
7158643		JACKSONVILLE	FL		10/28/2024	7.000	155,868	0	(61)	0	0	0	237,000	06/10/2024
7158644		DOWNINGTOWN	PA		10/28/2024	7.500	154,564	0	(44)	0	0	0	415,009	06/10/2024
7158646		CLIFTON	AZ		10/28/2024	8.875	158,387	0	(28)	0	0	0	210,000	06/10/2024
7158650		RED WING	MN		10/28/2024	7.625	160,220	0	(40)	0	0	0	199,000	06/10/2024
7158651		MACEDONIA	OH		10/28/2024	9.000	161,179	0	(34)	0	0	0	213,000	06/10/2024
7158652		COLUMBUS	GA		10/28/2024	7.625	164,463	0	(94)	0	0	0	258,000	06/10/2024
7158653		OAKLAND PARK	FL		10/28/2024	7.375	160,803	0	(40)	0	0	0	225,004	06/10/2024
7158654		SAINT CLOUD	FL		10/28/2024	7.750	161,685	0	(93)	0	0	0	437,996	06/10/2024
7158656		CROWN POINT	IN		10/28/2024	8.500	160,810	0	(41)	0	0	0	200,000	06/10/2024
7158657		LEEDS	AL		10/28/2024	7.875	167,587	0	(66)	0	0	0	235,000	06/10/2024
7158658		TRENTON	NJ		10/28/2024	7.875	167,419	0	(203)	0	0	0	230,000	06/10/2024
7158659		LONGVIEW	TX		10/28/2024	8.500	167,959	0	(21)	0	0	0	230,000	06/10/2024
7158661		LAREDO	TX		10/28/2024	6.999	164,752	0	(70)	0	0	0	294,975	06/10/2024
7158662		GRANT	FL		10/28/2024	7.875	168,704	0	(105)	0	0	0	319,990	06/10/2024
7158663		ASHVILLE	NY		10/28/2024	7.875	164,347	0	(42)	0	0	0	204,000	06/10/2024
7158665		RIVERDALE	GA		10/28/2024	7.499	166,983	0	(69)	0	0	0	205,000	06/10/2024
7158666		INDEPENDENCE	MO		10/28/2024	8.125	158,047	0	185	0	0	0	205,000	06/10/2024
7158667		HEMET	CA		10/28/2024	7.375	223,412	0	(86)	0	0	0	425,039	06/10/2024
7158668		DETROIT	MI		10/28/2024	8.250	148,088	0	(50)	0	0	0	220,000	06/10/2024
7158671		DOVER	DE		10/28/2024	8.499	175,307	0	(113)	0	0	0	212,000	06/10/2024
7158672		GALLOWAY	NJ		10/28/2024	8.500	171,941	0	(123)	0	0	0	210,000	06/10/2024
7158673		HALLANDALE BEACH	FL		10/28/2024	7.375	170,354	0	(67)	0	0	0	240,000	06/10/2024
7158674		MELBOURNE	FL		10/28/2024	8.250	174,260	0	(102)	0	0	0	296,977	06/10/2024
7158675		SPRING	TX		10/28/2024	7.500	173,811	0	(90)	0	0	0	260,615	06/10/2024
7158676		BOILING SPRINGS	SC		10/28/2024	7.625	174,586	0	(71)	0	0	0	228,500	06/10/2024
7158677		PANAMA CITY	FL		10/28/2024	8.500	171,488	0	(29)	0	0	0	245,000	06/10/2024
7158678		HIALEAH	FL		10/28/2024	7.250	174,460	0	(76)	0	0	0	245,000	06/10/2024
7158679		JONESBORO	GA		10/28/2024	7.375	173,904	0	66	0	0	0	214,600	06/10/2024
7158680		MELBOURNE	FL		10/28/2024	7.875	177,918	0	(105)	0	0	0	248,591	06/10/2024
7158681		MIAMI	FL		10/28/2024	7.125	174,038	0	(57)	0	0	0	230,000	06/10/2024
7158682		CHICAGO	IL		10/28/2024	9.750	14,115	0	(290)	0	0	0	250,000	06/10/2024
7158684		JONESBORO	GA		10/28/2024	7.499	177,628	0	45	0	0	0	217,000	06/10/2024
7158685		LINDENWALD	NJ		10/28/2024	6.875	174,929	0	(39)	0	0	0	250,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158687		ROSENBERG	TX		10/28/2024	7.000	178,500	0	(86)	0	0	0	320,000	06/10/2024
7158690		POMPANO BEACH	FL		10/28/2024	8.125	182,865	0	(65)	0	0	0	380,000	06/10/2024
7158692		WINTER HAVEN	FL		10/28/2024	7.125	180,747	0	(70)	0	0	0	225,000	06/10/2024
7158694		ATLANTA	GA		10/28/2024	7.999	179,653	0	(106)	0	0	0	245,000	06/10/2024
7158696		NORCROSS	GA		10/28/2024	7.625	191,292	0	(128)	0	0	0	361,000	06/10/2024
7158698		MCDONOUGH	GA		10/28/2024	7.750	186,641	0	(51)	0	0	0	255,000	07/03/2025
7158699		LITHONIA	GA		10/28/2024	8.750	181,746	0	(119)	0	0	0	232,000	06/10/2024
7158700		TITUSVILLE	FL		10/28/2024	7.375	190,944	0	(105)	0	0	0	310,000	06/10/2024
7158707		DECATUR	GA		10/28/2024	7.625	192,505	0	(89)	0	0	0	235,000	06/10/2024
7158709		MILWAUKEE	WI		10/28/2024	7.875	195,866	0	(127)	0	0	0	300,000	06/10/2024
7158710		MIAMI BEACH	FL		10/28/2024	7.625	196,600	0	(109)	0	0	0	255,000	06/10/2024
7158712		ATLANTA	GA		10/28/2024	7.625	196,601	0	(91)	0	0	0	240,000	06/10/2024
7158713		MESQUITE	TX		10/28/2024	8.125	241,621	0	(11)	0	0	0	320,000	06/10/2024
7158714		HUMBLE	TX		10/28/2024	7.375	194,369	0	(67)	0	0	0	240,000	06/10/2024
7158715		POOLER	GA		10/28/2024	8.000	199,927	0	(121)	0	0	0	297,200	06/10/2024
7158716		SAHUARITA	AZ		10/28/2024	7.750	199,913	0	(110)	0	0	0	289,000	06/10/2024
7158717		NEWINGTON	CT		10/28/2024	8.125	198,399	0	(70)	0	0	0	260,000	06/10/2024
7158718		WARNER ROBINS	GA		10/28/2024	7.750	200,377	0	247	0	0	0	279,000	06/10/2024
7158722		AMBOY	IL		10/28/2024	8.250	200,328	0	(46)	0	0	0	267,000	06/10/2024
7158723		MEMPHIS	TN		10/28/2024	7.625	205,150	0	28	0	0	0	285,000	06/10/2024
7158725		TARZANA	CA		10/28/2024	7.625	205,891	0	(59)	0	0	0	774,999	06/10/2024
7158726		CUTLER BAY	FL		10/28/2024	7.750	201,346	0	(49)	0	0	0	417,973	06/10/2024
7158727		PORT HURON	MI		10/28/2024	9.125	203,680	0	(67)	0	0	0	250,000	06/10/2024
7158728		GREEN BAY	WI		10/28/2024	7.875	204,871	0	(101)	0	0	0	600,060	06/10/2024
7158729		UPPER DARBY	PA		10/28/2024	8.375	206,053	0	(105)	0	0	0	250,000	06/10/2024
7158733		ORLANDO	FL		10/28/2024	8.375	205,561	0	(95)	0	0	0	250,000	06/10/2024
7158735		ELK GROVE	CA		10/28/2024	7.625	196,207	0	(709)	0	0	0	600,000	06/10/2024
7158738		KISSIMMEE	FL		10/28/2024	7.750	212,593	0	(114)	0	0	0	295,000	06/10/2024
7158739		EULESS	TX		10/28/2024	8.250	211,603	0	(72)	0	0	0	260,000	06/10/2024
7158740		TRENTON	NJ		10/28/2024	7.875	209,200	0	(50)	0	0	0	260,000	06/10/2024
7158741		OCALA	FL		10/28/2024	7.250	210,490	0	(72)	0	0	0	278,000	06/10/2024
7158743		MESQUITE	TX		10/28/2024	7.875	213,198	0	(78)	0	0	0	350,000	06/10/2024
7158744		TAMPA	FL		10/28/2024	7.750	108,424	0	238	0	0	0	535,032	06/10/2024
7158745		CANTON	MI		10/28/2024	8.250	211,668	0	(49)	0	0	0	365,000	06/10/2024
7158747		MESQUITE	TX		10/28/2024	7.875	216,244	0	(79)	0	0	0	355,000	06/10/2024
7158750		HOUSTON	TX		10/28/2024	7.125	215,355	0	(118)	0	0	0	299,986	06/10/2024
7158752		EDMOND	OK		10/28/2024	7.875	223,854	0	(137)	0	0	0	360,000	06/10/2024
7158753		PALMETTO	FL		10/28/2024	8.875	219,386	0	(47)	0	0	0	300,000	06/10/2024
7158756		ZEPHYRHILLS	FL		10/28/2024	7.375	226,212	0	(142)	0	0	0	406,990	01/31/2025
7158757		WILMINGTON	NC		10/28/2024	7.570	229,095	0	(152)	0	0	0	368,497	06/10/2024
7158758		PINELLAS PARK	FL		10/28/2024	7.375	227,757	0	(97)	0	0	0	295,000	06/10/2024
7158759		ATLANTA	GA		10/28/2024	7.499	228,240	0	72	0	0	0	280,000	06/10/2024
7158760		LAS VEGAS	NV		10/28/2024	7.750	228,933	0	(186)	0	0	0	345,000	06/10/2024
7158761		APPLE VALLEY	CA		10/28/2024	7.500	225,814	0	(57)	0	0	0	365,000	06/10/2024
7158763		DESOTO	TX		10/28/2024	7.750	226,514	0	(55)	0	0	0	380,000	06/10/2024
7158764		MESQUITE	TX		10/28/2024	8.375	229,685	0	(114)	0	0	0	344,985	06/10/2024
7158765		HAMILTON	NJ		10/28/2024	8.375	231,252	0	(379)	0	0	0	325,000	06/10/2024
7158766		RICHMOND	TX		10/28/2024	7.499	188,380	0	(3,630)	0	0	0	400,000	06/10/2024
7158767		TUCSON	AZ		10/28/2024	7.125	244,913	0	(74)	0	0	0	329,986	06/10/2024
7158768		THOUSAND OAKS	CA		10/28/2024	7.625	233,726	0	(83)	0	0	0	699,939	06/10/2024
7158769		LAWTON	OK		10/28/2024	6.750	227,361	0	(22)	0	0	0	308,000	06/10/2024
7158770		DREXEL HILL	PA		10/28/2024	7.999	202,887	0	(453)	0	0	0	310,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158773		W. HARTFORD	CT		10/28/2024	8.250	232,168	0	(266)	0	0	0	335,000	06/10/2024
7158774		LEWISVILLE	TX		10/28/2024	7.625	244,011	0	(163)	0	0	0	393,000	06/10/2024
7158776		BIRMINGHAM	AL		10/28/2024	7.125	208,078	0	580	0	0	0	341,726	06/10/2024
7158777		LEHIGH ACRES	FL		10/28/2024	6.750	237,382	0	(54)	0	0	0	300,000	06/10/2024
7158778		WHITESTOWN	IN		10/28/2024	7.500	232,345	0	(130)	0	0	0	370,000	06/10/2024
7158781		CLERMONT	FL		10/28/2024	8.000	246,974	0	(89)	0	0	0	350,751	06/10/2024
7158782		BLUE RIDGE	VA		10/28/2024	7.375	245,925	0	(73)	0	0	0	325,000	06/10/2024
7158785		CHICAGO	IL		10/28/2024	8.625	244,948	0	(218)	0	0	0	350,000	06/10/2024
7158787		MIDDLETOWN	NY		10/28/2024	8.125	243,138	0	(13,006)	0	0	0	310,000	11/06/2025
7158788		MC KEAN	PA		10/28/2024	8.625	248,824	0	(52)	0	0	0	329,993	06/10/2024
7158789		SPRINGFIELD	MO		10/28/2024	6.750	245,428	0	(24)	0	0	0	330,000	06/10/2024
7158791		PENSACOLA	FL		10/28/2024	8.250	257,384	0	(212)	0	0	0	333,000	06/10/2024
7158792		OAKBROOK TERRACE	IL		10/28/2024	8.500	260,025	0	(86)	0	0	0	460,000	06/10/2024
7158795		SACRAMENTO	CA		10/28/2024	7.875	259,282	0	(144)	0	0	0	335,000	06/10/2024
7158798		CATONSVILLE	MD		10/28/2024	8.375	261,516	0	(137)	0	0	0	317,000	06/10/2024
7158800		CHARLOTTE	NC		10/28/2024	7.750	267,934	0	(167)	0	0	0	369,996	06/10/2024
7158801		SACRAMENTO	CA		10/28/2024	7.000	258,429	0	(137)	0	0	0	395,000	06/10/2024
7158803		COLONIE	NY		10/28/2024	7.625	258,372	0	(305)	0	0	0	370,000	06/10/2024
7158804		GREENVILLE	SC		10/28/2024	8.375	261,815	0	(59)	0	0	0	346,000	06/10/2024
7158806		NEW ORLEANS	LA		10/28/2024	8.125	282,274	0	(134)	0	0	0	510,004	06/10/2024
7158807		ATLANTA	GA		10/28/2024	7.750	266,855	0	(140)	0	0	0	347,900	06/10/2024
7158808		KERHONKSON	NY		10/28/2024	8.500	269,434	0	(119)	0	0	0	350,000	06/10/2024
7158809		CLEVELAND	OH		10/28/2024	8.250	261,048	0	(91)	0	0	0	350,000	06/10/2024
7158811		WESTERVILLE	OH		10/28/2024	8.375	247,016	0	(56)	0	0	0	350,000	06/10/2024
7158812		SACRAMENTO	CA		10/28/2024	7.000	265,870	0	(140)	0	0	0	406,000	06/10/2024
7158813		BOWIE	MD		10/28/2024	7.875	272,221	0	(163)	0	0	0	352,000	06/10/2024
7158814		NEWARK	DE		10/28/2024	7.875	274,495	0	(161)	0	0	0	380,000	06/10/2024
7158815		BALTIMORE	MD		10/28/2024	7.500	269,804	0	(94)	0	0	0	355,000	06/10/2024
7158816		COLUMBUS	OH		10/28/2024	8.500	278,360	0	(177)	0	0	0	357,000	06/10/2024
7158817		BALTIMORE	MD		10/28/2024	6.999	244,719	0	(63)	0	0	0	360,000	06/10/2024
7158818		NOTTINGHAM	MD		10/28/2024	6.999	249,488	0	(64)	0	0	0	360,000	06/10/2024
7158819		CLEVELAND	OH		10/28/2024	7.375	262,428	0	(149)	0	0	0	340,000	06/10/2024
7158820		DALLAS	TX		10/28/2024	8.125	285,640	0	(118)	0	0	0	570,000	10/06/2025
7158821		ATLANTA	GA		10/28/2024	8.000	295,759	0	(106)	0	0	0	500,000	06/10/2024
7158822		HENDERSON	NV		10/28/2024	7.500	274,152	0	(1,171)	0	0	0	560,000	06/10/2024
7158824		SALISBURY	NC		10/28/2024	7.375	284,732	0	(132)	0	0	0	400,000	06/10/2024
7158825		BARTLETT	TN		10/28/2024	7.500	284,423	0	(70)	0	0	0	400,000	06/10/2024
7158826		SUWANEE	GA		10/28/2024	7.000	281,097	0	(72)	0	0	0	400,000	06/10/2024
7158827		GONZALES	LA		10/28/2024	8.250	290,170	0	(167)	0	0	0	350,000	06/10/2024
7158828		FORT WORTH	TX		10/28/2024	8.000	286,985	0	(93)	0	0	0	350,000	06/10/2024
7158831		LITHIA	FL		10/28/2024	7.625	292,373	0	(85)	0	0	0	379,000	06/10/2024
7158833		SURPRISE	AZ		10/28/2024	7.250	294,538	0	(84)	0	0	0	441,000	06/10/2024
7158834		FORT WORTH	TX		10/28/2024	7.499	289,946	0	(104)	0	0	0	410,000	06/10/2024
7158835		DEERFIELD BEACH	FL		10/28/2024	7.375	290,018	0	(72)	0	0	0	405,026	06/10/2024
7158836		ST PETERSBURG	FL		10/28/2024	8.000	293,727	0	(106)	0	0	0	440,000	06/10/2024
7158837		ROSWELL	GA		10/28/2024	7.625	297,661	0	85	0	0	0	410,000	06/10/2024
7158839		CLARKSVILLE	TN		10/28/2024	7.500	260,737	0	558	0	0	0	428,988	06/10/2024
7158841		FRESNO	CA		10/28/2024	7.625	306,827	0	(194)	0	0	0	547,048	06/10/2024
7158843		LEWISVILLE	TX		10/28/2024	6.999	267,420	0	(71)	0	0	0	425,000	06/10/2024
7158844		WEST PARK	FL		10/28/2024	7.750	307,264	0	(217)	0	0	0	485,002	06/10/2024
7158845		RICHMOND	VA		10/28/2024	7.500	308,282	0	(170)	0	0	0	507,014	06/10/2024
7158846		SACRAMENTO	CA		10/28/2024	7.125	301,908	0	(328)	0	0	0	474,984	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158847		ROCKY POINT	NY		10/28/2024	7.625	306,826	0	(186)	0	0	0	475,000	06/10/2024
7158849		PAWTUCKET	RI		10/28/2024	8.875	291,441	0	(62)	0	0	0	385,000	06/10/2024
7158850		MIAMI	FL		10/28/2024	7.625	315,618	0	(158)	0	0	0	440,000	06/10/2024
7158851		AURORA	IL		10/28/2024	7.820	319,034	0	(199)	0	0	0	440,000	06/10/2024
7158852		LAWRENCEVILLE	GA		10/28/2024	7.750	293,678	0	(580)	0	0	0	519,604	06/10/2024
7158855		LEHIGH ACRES	FL		10/28/2024	8.750	321,879	0	(70)	0	0	0	399,000	06/10/2024
7158856		DANBURY	CT		10/28/2024	7.750	328,972	0	(171)	0	0	0	400,000	06/10/2024
7158860		SELDEN	NY		10/28/2024	8.125	320,945	0	(16,040)	0	0	0	500,000	06/10/2024
7158861		TOMS RIVER	NJ		10/28/2024	8.000	331,230	0	(79)	0	0	0	470,000	06/10/2024
7158863		NEW ORLEANS	LA		10/28/2024	8.250	341,490	0	(213)	0	0	0	420,000	06/10/2024
7158864		WEST HAVEN	CT		10/28/2024	7.999	332,883	0	384	0	0	0	480,000	06/10/2024
7158865		VALLEJO	CA		10/28/2024	6.999	314,731	0	(102)	0	0	0	450,000	06/10/2024
7158866		SAN ANTONIO	FL		10/28/2024	7.250	341,681	0	(64)	0	0	0	450,988	06/10/2024
7158868		RICHARDSON	TX		10/28/2024	7.625	345,198	0	(86)	0	0	0	708,000	06/10/2024
7158869		HENDERSON	CO		10/28/2024	7.500	355,916	0	(159)	0	0	0	500,000	06/10/2024
7158871		CLOVIS	CA		10/28/2024	7.375	341,476	0	(121)	0	0	0	470,000	06/10/2024
7158872		SACRAMENTO	CA		10/28/2024	7.875	370,273	0	(122)	0	0	0	450,000	06/10/2024
7158873		ZIONSVILLE	IN		10/28/2024	8.250	368,694	0	(136)	0	0	0	590,000	04/04/2025
7158874		BRIGHTON	CO		10/28/2024	7.875	379,421	0	(223)	0	0	0	524,000	06/10/2024
7158877		HURLEYVILLE	NY		10/28/2024	8.125	383,530	0	(220)	0	0	0	463,750	06/10/2024
7158878		STOCKTON	CA		10/28/2024	9.125	378,687	0	(78)	0	0	0	500,000	06/10/2024
7158879		ALBUQUERQUE	NM		10/28/2024	9.000	390,707	0	(82)	0	0	0	516,000	06/10/2024
7158880		PALM SPRINGS	FL		10/28/2024	8.375	401,735	0	(226)	0	0	0	485,000	06/10/2024
7158882		WARWICK	RI		10/28/2024	8.375	399,058	0	(144)	0	0	0	490,000	06/10/2024
7158883		SAN JOSE	CA		10/28/2024	7.625	408,770	0	(273)	0	0	0	1,209,801	06/10/2024
7158886		WAIKOLOA	HI		10/28/2024	7.875	414,347	0	(129)	0	0	0	575,000	06/10/2024
7158887		HYDE PARK	NY		10/28/2024	8.125	430,934	0	(278)	0	0	0	552,000	06/10/2024
7158888		LEHIGH ACRES	FL		10/28/2024	8.250	430,141	0	(279)	0	0	0	596,000	06/10/2024
7158890		LAS VEGAS	NV		10/28/2024	7.499	442,387	0	(216)	0	0	0	540,000	06/10/2024
7158891		WESTBROOK	CT		10/28/2024	8.375	455,578	0	(209)	0	0	0	591,000	06/10/2024
7158892		MATTAPOISETT	MA		10/28/2024	7.625	446,342	0	(111)	0	0	0	862,000	06/10/2024
7158893		BOCA RATON	FL		10/28/2024	8.500	453,830	0	(101)	0	0	0	959,898	06/10/2024
7158897		BOYNTON BEACH	FL		10/28/2024	7.625	469,892	0	(192)	0	0	0	615,000	06/10/2024
7158902		JERSEY CITY	NJ		10/28/2024	9.000	491,954	0	(115)	0	0	0	650,000	06/10/2024
7158904		FULSHEAR	TX		10/28/2024	7.500	510,335	0	(227)	0	0	0	743,500	06/10/2024
7158905		FULSHEAR	TX		10/28/2024	7.500	510,335	0	(227)	0	0	0	720,046	06/10/2024
7158907		CARLSBAD	CA		10/28/2024	7.750	520,033	0	(193)	0	0	0	1,835,000	06/10/2024
7158908		CLERMONT	FL		10/28/2024	8.000	530,183	0	(141)	0	0	0	875,001	06/10/2024
7158909		WILMINGTON	CA		10/28/2024	7.999	536,026	0	(192)	0	0	0	779,982	06/10/2024
7158911		BROKEN BOW	OK		10/28/2024	8.250	550,636	0	(379)	0	0	0	665,000	06/10/2024
7158912		SAN JOSE	CA		10/28/2024	7.500	573,827	0	(326)	0	0	0	1,300,001	06/10/2024
7158913		JAMAICA	NY		10/28/2024	7.375	605,886	0	(265)	0	0	0	950,000	06/10/2024
7158914		HAUULA	HI		10/28/2024	8.250	610,196	0	(213)	0	0	0	924,998	06/10/2024
7158917		LOS ANGELES	CA		10/28/2024	7.875	619,140	0	(225)	0	0	0	1,750,216	06/10/2024
7158918		WEST WILDWOOD	NJ		10/28/2024	8.625	622,498	0	(144)	0	0	0	950,000	06/10/2024
7158920		LOS ANGELES	CA		10/28/2024	8.750	660,998	0	(205)	0	0	0	880,000	06/10/2024
7158921		FLAGLER BEACH	FL		10/28/2024	8.125	690,324	0	(244)	0	0	0	970,000	06/10/2024
7158922		ALBANY	OR		10/28/2024	7.500	699,492	0	(316)	0	0	0	1,000,000	06/10/2024
7158926		CUTLER BAY	FL		10/28/2024	7.000	538,240	0	(116)	0	0	0	1,133,000	06/10/2024
7158929		PALM BEACH GARDENS	FL		10/28/2024	8.125	902,509	0	(428)	0	0	0	1,098,248	06/10/2024
7158931		SAN FERNANDO	CA		10/28/2024	8.125	936,038	0	(331)	0	0	0	1,150,000	06/10/2024
7158935		PACIFIC PALISADES	CA		10/28/2024	6.750	1,103,104	0	(285)	0	0	0	2,500,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158936		ANAHEIM	CA		10/28/2024	7.999	1,137,616	0	(652)	0	0	0	1,375,000	06/10/2024
7158937		STUDIO CITY	CA		10/28/2024	7.125	1,217,598	0	(510)	0	0	0	2,049,880	06/10/2024
7158944		BROOKLYN	NY		10/28/2024	8.000	1,642,230	0	(790)	0	0	0	2,000,000	06/10/2024
7158945		JUPITER	FL		10/28/2024	7.750	1,863,594	0	(518)	0	0	0	2,750,000	06/10/2024
7158946		MEMPHIS	TN		07/15/2024	7.250	145,465	0	(49)	0	0	0	179,000	04/22/2024
7158947		HOUSTON	TX		07/15/2024	7.500	124,090	0	(53)	0	0	0	170,000	04/01/2024
7158948		LOUISVILLE	KY		07/15/2024	6.750	91,314	0	(32)	0	0	0	170,000	04/27/2024
7158949		DALZELL	SC		07/15/2024	7.625	154,069	0	(68)	0	0	0	200,000	06/04/2024
7158950		OWINGS MILLS	MD		07/15/2024	7.125	230,768	0	(79)	0	0	0	325,000	04/13/2024
7158951		DALZELL	SC		07/15/2024	7.750	140,204	0	(76)	0	0	0	181,000	05/10/2024
7158953		MAINEVILLE	OH		07/15/2024	7.125	295,973	0	(88)	0	0	0	450,000	04/26/2024
7158954		CHARLOTTE	NC		07/15/2024	7.625	169,346	0	(82)	0	0	0	219,000	05/13/2024
7158955		SHELBY	NC		07/15/2024	7.000	131,929	0	(43)	0	0	0	186,000	05/14/2024
7158956		JACKSONVILLE	FL		07/15/2024	7.375	340,275	0	(90)	0	0	0	450,000	04/08/2024
7158957		BALTIMORE	MD		07/15/2024	7.500	309,066	0	(108)	0	0	0	405,000	05/08/2024
7158958		BALTIMORE	MD		07/15/2024	7.500	150,267	0	(63)	0	0	0	196,000	05/21/2024
7158959		HOPEWELL	VA		07/15/2024	7.125	144,682	0	(54)	0	0	0	215,000	05/29/2024
7158960		GREENFIELD	IN		07/15/2024	7.500	113,235	0	(72)	0	0	0	205,000	05/24/2024
7158961		ROCHESTER	NY		07/15/2024	7.375	139,282	0	(59)	0	0	0	170,000	05/22/2024
7158962		MUNCIE	IN		07/15/2024	7.375	178,863	0	(79)	0	0	0	218,000	05/27/2024
7158963		PORTSMOUTH	VA		07/15/2024	7.500	181,107	0	(63)	0	0	0	250,000	06/11/2024
7158964		WARNER ROBINS	GA		07/15/2024	7.500	80,807	0	(35)	0	0	0	105,000	05/30/2024
7158965		ROCHESTER	NY		07/15/2024	7.375	260,056	0	(101)	0	0	0	400,000	06/10/2024
7158966		DALLAS	TX		07/15/2024	7.500	149,479	0	(55)	0	0	0	225,000	01/10/2025
7158967		ODESSA	TX		07/15/2024	7.375	158,236	0	(83)	0	0	0	220,000	05/15/2024
7158968		SALEM	NJ		07/15/2024	7.625	90,344	0	(39)	0	0	0	110,000	05/21/2024
7158969		GREENVILLE	NC		07/15/2024	7.625	185,376	0	(59)	0	0	0	228,000	06/05/2024
7158970		FAYETTEVILLE	NC		07/15/2024	7.500	165,305	0	(70)	0	0	0	215,000	05/13/2024
7158971		OKEMOS	MI		07/15/2024	7.625	256,111	0	(82)	0	0	0	331,000	05/24/2024
7158972		LACKAWANNA	NY		07/15/2024	7.500	139,113	0	(42)	0	0	0	207,000	06/13/2024
7158973		PARKVILLE	MD		07/15/2024	7.250	179,466	0	(65)	0	0	0	235,000	06/12/2024
7158974		NATRONA HEIGHTS	PA		07/15/2024	8.000	103,249	0	(18)	0	0	0	135,000	06/01/2024
7158975		PUEBLO	CO		07/15/2024	6.375	329,307	0	(12)	0	0	0	445,000	06/07/2024
7158976		SCHENECTADY	NY		07/17/2024	7.610	205,305	0	305	0	0	0	283,000	03/13/2024
7158977		PORT CHARLOTTE	FL		07/17/2024	6.250	260,808	0	672	0	0	0	401,000	03/19/2024
7158978		BROOKLYN	NY		07/17/2024	7.550	701,623	0	(8,997)	0	0	0	880,000	05/13/2024
7158979		BOCA RATON	FL		07/17/2024	7.900	1,003,233	0	1,316	0	0	0	1,925,000	06/27/2024
7158980		CHICAGO	IL		07/17/2024	7.280	328,269	0	(120)	0	0	0	600,000	05/02/2024
7158981		AKRON	OH		07/17/2024	7.120	117,938	0	222	0	0	0	165,000	04/12/2024
7158982		ATLANTA	GA		07/17/2024	7.090	306,402	0	(147)	0	0	0	400,000	04/23/2024
7158983		GLEN BURNIE	MD		07/17/2024	7.340	222,891	0	359	0	0	0	322,000	05/01/2024
7158984		ANDERSON	IN		07/17/2024	7.149	96,610	0	167	0	0	0	133,000	05/21/2024
7158985		GRAND RAPIDS	MI		07/17/2024	7.490	208,464	0	(134)	0	0	0	268,000	05/06/2024
7158986		PHILADELPHIA	PA		07/17/2024	7.537	136,644	0	255	0	0	0	180,000	05/17/2024
7158987		THE BRONX	NY		07/17/2024	7.800	470,380	0	763	0	0	0	790,000	05/13/2024
7158990		THE BRONX	NY		07/17/2024	7.990	893,140	0	1,233	0	0	0	1,150,000	05/27/2024
7158991		NORFOLK	VA		07/17/2024	6.780	157,743	0	330	0	0	0	207,000	05/28/2024
7158993		TALLAHASSEE	FL		07/17/2024	7.480	147,705	0	213	0	0	0	189,000	05/28/2024
7158994		PASSAIC	NJ		07/17/2024	7.430	398,448	0	702	0	0	0	660,000	06/11/2024
7158995		GASTONIA	NC		07/17/2024	7.500	129,618	0	196	0	0	0	207,000	06/03/2024
7158997		DETROIT	MI		07/17/2024	7.490	86,854	0	153	0	0	0	185,000	06/05/2024
7158998		HAZEL CREST	IL		07/17/2024	7.335	176,255	0	(82)	0	0	0	230,000	06/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7158999		KANSAS CITY	MO		07/17/2024	7.990	272,743	0	(166)	0	0	0	350,000	06/03/2024
7159000		TROY	NY		07/17/2024	8.230	196,859	0	242	0	0	0	252,000	05/23/2024
7159001		CHICAGO	IL		07/17/2024	7.690	140,170	0	200	0	0	0	180,000	06/21/2024
7159002		STREAMWOOD	IL		07/17/2024	7.550	168,993	0	(96)	0	0	0	234,000	06/05/2024
7159003		FREEHOLD	NJ		07/17/2024	7.650	474,631	0	668	0	0	0	570,000	06/11/2024
7159004		MEDINA	OH		07/17/2024	7.990	100,916	0	140	0	0	0	130,000	05/29/2024
7159005		WATERBURY	CT		07/17/2024	7.595	325,785	0	553	0	0	0	425,000	06/20/2024
7159006		BROWN MILLS	NJ		07/17/2024	7.500	238,536	0	(108)	0	0	0	333,000	05/31/2024
7159007		BURBANK	IL		07/17/2024	7.640	228,153	0	354	0	0	0	295,000	06/19/2024
7159008		ROCK HILL	SC		07/17/2024	7.330	150,494	0	(44)	0	0	0	195,000	06/19/2024
7159010		CLEVELAND	OH		07/17/2024	7.650	110,186	0	(41)	0	0	0	155,000	06/08/2024
7159011		BOLINGBROOK	IL		07/17/2024	6.950	173,169	0	327	0	0	0	260,000	06/20/2024
7159012		PORT CHESTER	NY		07/17/2024	7.750	851,853	0	1,217	0	0	0	1,100,000	06/17/2024
7159013		CINCINNATI	OH		07/17/2024	8.260	398,799	0	426	0	0	0	505,000	06/17/2024
7159014		EWING TOWNSHIP	NJ		07/17/2024	7.250	252,969	0	420	0	0	0	350,000	06/07/2024
7159015		GRAND RAPIDS	MI		07/17/2024	7.904	179,573	0	227	0	0	0	223,000	06/14/2024
7159016		CINCINNATI	OH		07/17/2024	8.050	246,554	0	(9,709)	0	0	0	315,000	09/20/2025
7159017		CINCINNATI	OH		07/17/2024	8.297	251,355	0	(8,299)	0	0	0	320,000	09/16/2025
7159018		CHICAGO	IL		07/17/2024	7.810	334,337	0	463	0	0	0	429,000	06/21/2024
7159019		NORFOLK	VA		07/17/2024	7.150	105,862	0	171	0	0	0	170,000	06/19/2024
7159020		LITTLE EGG HARBOR	NJ		07/17/2024	7.230	235,292	0	342	0	0	0	330,000	06/18/2024
7159021		LITTLE EGG HARBOR TOWNSHIP	NJ		07/17/2024	7.230	235,506	0	348	0	0	0	330,000	06/18/2024
7159022		LAKEWOOD	NJ		07/17/2024	6.740	519,767	0	(148)	0	0	0	830,000	06/07/2024
7159023		NEWARK	NJ		07/17/2024	7.350	613,092	0	1,096	0	0	0	800,000	05/07/2024
7159024		CASTLE HAYNE	NC		07/19/2024	6.430	24,616,549	0	(54,046)	0	0	0	39,540,437	06/27/2024
7159025		MELISSA	TX		09/26/2024	7.000	360,434	0	(82)	0	0	0	515,000	04/01/2024
7159026		PRINCETON	TX		09/26/2024	7.000	328,349	0	(48)	0	0	0	441,000	04/01/2024
7159027		PUYALLUP	WA		09/26/2024	7.250	411,526	0	(114)	0	0	0	545,000	04/26/2024
7159028		MCKINNEY	TX		09/26/2024	6.750	277,903	0	(21)	0	0	0	382,000	03/18/2024
7159029		SEATTLE	WA		09/26/2024	6.750	841,662	0	(232)	0	0	0	1,400,000	04/01/2024
7159032		COMMERCE CITY	CO		09/26/2024	7.125	303,128	0	(57)	0	0	0	379,855	04/01/2024
7159033		MAGNOLIA	TX		09/26/2024	6.875	192,714	0	(21)	0	0	0	264,870	04/01/2024
7159034		FORNEY	TX		09/26/2024	7.375	269,203	0	(81)	0	0	0	333,990	04/01/2024
7159036		MELISSA	TX		09/26/2024	6.875	303,740	0	(98)	0	0	0	447,000	03/21/2024
7159038		BOZEMAN	MT		09/26/2024	6.875	337,528	0	(92)	0	0	0	453,000	04/09/2024
7159039		CRYSTAL BAY	NV		09/26/2024	7.000	1,000,777	0	(227)	0	0	0	2,280,000	04/19/2024
7159040		LAWRENCEVILLE	GA		09/26/2024	7.125	210,355	0	(443)	0	0	0	350,000	03/22/2024
7159041		FORT WORTH	TX		09/26/2024	7.250	227,897	0	(102)	0	0	0	325,000	04/25/2024
7159042		KULA	HI		09/26/2024	7.375	1,203,761	0	(460)	0	0	0	2,125,000	04/26/2024
7159043		APOPKA	FL		09/26/2024	7.000	228,460	0	(96)	0	0	0	380,000	03/20/2024
7159044		GREENACRES	FL		09/26/2024	7.125	124,307	0	(43)	0	0	0	205,000	03/18/2024
7159045		FORT WORTH	TX		09/26/2024	7.125	271,984	0	(60)	0	0	0	370,000	04/19/2024
7159046		CONSHOHOCKEN	PA		09/26/2024	6.625	438,639	0	44	0	0	0	600,000	03/14/2024
7159047		CANDLER	NC		09/26/2024	7.375	339,944	0	(113)	0	0	0	450,000	03/14/2024
7159048		FORT LAUDERDALE	FL		09/26/2024	7.125	781,700	0	(446)	0	0	0	1,654,300	01/22/2025
7159049		SHAFTER	CA		09/26/2024	6.875	292,181	0	(42)	0	0	0	400,000	02/22/2024
7159057		STOWE	VT		09/26/2024	7.125	615,452	0	(176)	0	0	0	875,000	04/01/2024
7159058		BROOKLYN	NY		09/26/2024	6.625	1,165,015	0	62	0	0	0	2,550,017	04/01/2024
7159059		LONG BRANCH	NJ		09/26/2024	7.125	215,301	0	(68)	0	0	0	285,000	04/01/2024
7159061		JERSEY CITY	NJ		09/26/2024	7.125	540,327	0	(85)	0	0	0	724,996	04/01/2024
7159062		WORCESTER	MA		09/26/2024	7.125	554,698	0	(194)	0	0	0	732,500	04/01/2024
7159063		LOMBARD	IL		09/26/2024	6.990	343,093	0	(106)	0	0	0	505,000	04/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159064		KISSIMMEE	FL		09/26/2024	7.125	424,973	0	(100)	0	0	0	625,000	04/01/2024
7159065		SAN ANTONIO	TX		09/26/2024	7.250	189,901	0	(318)	0	0	0	300,000	04/10/2024
7159066		SANFORD	NC		09/26/2024	6.875	225,381	0	(46)	0	0	0	348,997	04/01/2024
7159068		NAPERVILLE	IL		09/26/2024	7.125	174,445	0	(42)	0	0	0	235,000	04/01/2024
7159070		ROSEVILLE	MI		09/26/2024	6.625	120,547	0	10	0	0	0	165,000	04/01/2024
7159072		JACKSONVILLE	FL		09/26/2024	7.125	256,099	0	(42)	0	0	0	345,000	04/01/2024
7159073		COROLLA	NC		09/26/2024	7.125	122,489	0	(97)	0	0	0	2,041,824	04/01/2024
7159074		DEL RIO	TX		09/26/2024	7.375	157,288	0	(58)	0	0	0	219,999	04/01/2024
7159075		CAPE GIRARDEAU	MO		09/26/2024	6.990	134,353	0	(26)	0	0	0	180,000	04/01/2024
7159076		HAYDEN	ID		09/26/2024	7.000	558,115	0	(128)	0	0	0	745,000	04/01/2024
7159077		STAR	ID		09/26/2024	6.625	152,690	0	(18)	0	0	0	454,398	04/01/2024
7159080		BOCA RATON	FL		09/26/2024	7.125	775,068	0	(298)	0	0	0	1,200,000	04/01/2024
7159081		GILBERTS	IL		09/26/2024	7.125	191,200	0	(61)	0	0	0	254,999	04/01/2024
7159082		MCKINNEY	TX		09/26/2024	6.125	165,791	0	64	0	0	0	316,183	04/01/2024
7159083		MANOR	TX		09/26/2024	6.625	237,440	0	21	0	0	0	325,000	04/01/2024
7159084		IRONDALE	AL		09/26/2024	7.125	122,211	0	977	0	0	0	285,002	04/01/2024
7159085		YOUNGSTOWN	OH		09/26/2024	7.125	158,301	0	(51)	0	0	0	210,000	04/01/2024
7159086		MIAMI	FL		09/26/2024	6.375	168,731	0	25	0	0	0	248,500	04/01/2024
7159088		KATY	TX		09/26/2024	7.125	149,017	0	(53)	0	0	0	200,000	04/01/2024
7159089		MONTGOMERY	TX		09/26/2024	7.125	176,095	0	(50)	0	0	0	263,000	04/01/2024
7159090		OVIEDO	FL		09/26/2024	7.125	285,557	0	(91)	0	0	0	405,000	04/01/2024
7159091		ASTORIA	NY		09/26/2024	6.990	264,210	0	(264)	0	0	0	1,324,971	04/01/2024
7159092		CLEWISTON	FL		09/26/2024	7.125	181,501	0	(64)	0	0	0	340,001	04/01/2024
7159093		SWEENY	TX		09/26/2024	7.125	172,578	0	(49)	0	0	0	229,000	04/01/2024
7159094		PENSACOLA	FL		09/26/2024	7.375	219,162	0	(73)	0	0	0	310,000	04/01/2024
7159095		SAINT CLOUD	FL		09/26/2024	7.007	309,522	0	(92)	0	0	0	439,990	04/01/2024
7159096		LAS VEGAS	NV		09/26/2024	7.125	288,367	0	(101)	0	0	0	439,500	04/01/2024
7159098		SAVANNAH	GA		09/26/2024	7.375	266,395	0	(106)	0	0	0	350,000	04/01/2024
7159099		FLAGSTAFF	AZ		09/26/2024	6.125	242,052	0	35	0	0	0	598,000	04/01/2024
7159100		CYPRESS	TX		09/26/2024	7.125	215,906	0	39	0	0	0	300,000	04/01/2024
7159101		WOODSTOCK	GA		09/26/2024	7.125	376,882	0	(63)	0	0	0	505,000	04/01/2024
7159102		PHILADELPHIA	PA		09/26/2024	6.875	267,286	0	(28)	0	0	0	360,000	04/01/2024
7159103		SALEM	OR		09/26/2024	7.375	319,463	0	(172)	0	0	0	450,000	04/01/2024
7159104		ROWLETT	TX		09/26/2024	6.990	267,864	0	4,540	0	0	0	950,000	04/01/2024
7159105		RALEIGH	NC		09/26/2024	7.375	292,331	0	(107)	0	0	0	385,000	04/01/2024
7159106		STILLWATER	MN		09/26/2024	6.875	242,220	0	(78)	0	0	0	325,000	04/01/2024
7159107		LACONIA	NH		09/26/2024	7.375	144,614	0	(57)	0	0	0	190,000	04/01/2024
7159108		PROVIDENCE	RI		09/26/2024	7.125	391,812	0	(61)	0	0	0	525,000	04/01/2024
7159109		WAIPAHU	HI		09/26/2024	6.575	271,616	0	(24)	0	0	0	525,000	04/01/2024
7159110		STONEHAM	MA		09/26/2024	6.850	249,481	0	(113)	0	0	0	484,000	03/13/2024
7159111		WOODSTOCK	CT		09/26/2024	7.375	162,137	0	(115)	0	0	0	247,500	01/23/2025
7159113		FALLON	NV		09/26/2024	6.925	191,942	0	(24)	0	0	0	258,000	04/01/2024
7159114		WOODSTOCK	CT		09/26/2024	7.375	161,939	0	(135)	0	0	0	241,900	01/23/2025
7159115		WOODSTOCK	CT		09/26/2024	7.375	162,238	0	(108)	0	0	0	241,900	01/23/2025
7159116		LAS VEGAS	NV		09/26/2024	7.375	235,654	0	(123)	0	0	0	530,003	04/01/2024
7159117		BELLPORT	NY		09/26/2024	6.825	426,811	0	(6)	0	0	0	585,000	04/01/2024
7159118		HELENA	MT		09/26/2024	6.850	187,708	0	(168)	0	0	0	420,000	04/01/2024
7159119		GULFPORT	FL		09/26/2024	7.125	453,175	0	(133)	0	0	0	645,000	04/01/2024
7159120		HARWICH PORT	MA		09/26/2024	6.990	602,570	0	(174)	0	0	0	1,200,000	04/01/2024
7159121		FELTON	CA		09/26/2024	6.990	486,490	0	(92)	0	0	0	650,000	03/01/2024
7159123		SEATTLE	WA		09/26/2024	6.975	633,621	0	(110)	0	0	0	850,000	04/01/2024
7159124		WAIPAHU	HI		09/26/2024	7.125	700,410	0	(87)	0	0	0	940,000	03/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159127		VASHON	WA		09/26/2024	6.990	626,581	0	(222)	0	0	0	887,000	04/01/2024
7159128		KISSIMMEE	FL		09/26/2024	7.125	368,376	0	(93)	0	0	0	490,000	04/01/2024
7159130		MARGATE	FL		09/26/2024	7.125	247,878	0	(81)	0	0	0	434,998	04/01/2024
7159131		HONOLULU	HI		09/26/2024	6.990	202,803	0	(85)	0	0	0	650,005	04/01/2024
7159134		WAYMART	PA		09/26/2024	6.950	127,584	0	(9)	0	0	0	180,000	03/13/2024
7159135		VONORE	TN		09/26/2024	6.990	308,780	0	(29)	0	0	0	416,000	04/01/2024
7159137		PRESCOTT VALLEY	AZ		09/26/2024	6.800	223,397	0	(76)	0	0	0	497,000	04/01/2024
7159138		FRIANT	CA		09/26/2024	7.125	766,677	0	(219)	0	0	0	1,090,000	04/01/2024
7159139		NEW PROVIDENCE	NJ		09/26/2024	6.750	64,553	0	(44)	0	0	0	429,994	04/01/2024
7159140		PHILADELPHIA	PA		09/26/2024	6.950	16,933	0	(616)	0	0	0	257,000	03/13/2024
7159142		CLARKSVILLE	TN		09/26/2024	6.875	141,318	0	(52)	0	0	0	211,999	04/01/2024
7159143		KEY WEST	FL		09/26/2024	7.125	282,934	0	(1,079)	0	0	0	620,000	04/01/2024
7159144		PORT SAINT LUCIE	FL		09/26/2024	6.990	192,663	0	(81)	0	0	0	349,998	04/01/2024
7159145		WAIPAHU	HI		09/26/2024	7.125	401,351	0	(140)	0	0	0	530,000	04/01/2024
7159147		GREENVILLE	MI		09/26/2024	7.375	165,840	0	(45)	0	0	0	220,000	04/01/2024
7159148		ANACONDA	MT		09/26/2024	6.750	140,936	0	(34)	0	0	0	264,998	04/01/2024
7159149		PLACENTIA	CA		09/26/2024	6.875	194,847	0	(107)	0	0	0	780,004	04/01/2024
7159151		LITTLE ROCK	AR		09/26/2024	7.250	198,766	0	(43)	0	0	0	265,000	04/01/2024
7159153		TOMS RIVER	NJ		09/26/2024	6.850	183,725	0	(620)	0	0	0	528,000	04/01/2024
7159154		QUEEN CREEK	AZ		09/26/2024	6.850	196,213	0	(99)	0	0	0	1,100,000	03/11/2024
7159155		NEW MILFORD	NJ		09/26/2024	7.125	258,138	0	855	0	0	0	525,000	03/04/2024
7159156		ABILENE	TX		09/26/2024	6.850	121,301	0	(47)	0	0	0	209,999	04/01/2024
7159157		ABILENE	TX		09/26/2024	6.850	121,301	0	(47)	0	0	0	209,999	04/01/2024
7159159		SN LUIS OBISP	CA		09/26/2024	6.575	592,617	0	(53)	0	0	0	1,001,001	04/01/2024
7159160		LITTLE ROCK	AR		09/26/2024	7.250	198,766	0	(43)	0	0	0	265,000	04/01/2024
7159161		MANCHESTER	NH		09/26/2024	7.125	385,045	0	(172)	0	0	0	631,000	04/01/2024
7159162		FAYETTEVILLE	NC		09/26/2024	7.125	147,211	0	(58)	0	0	0	197,000	04/01/2024
7159163		GALLATIN	TN		09/26/2024	6.825	488,764	0	(103)	0	0	0	699,897	04/01/2024
7159164		KNOXVILLE	TN		09/26/2024	7.250	173,355	0	(48)	0	0	0	230,000	04/01/2024
7159165		OCEAN CITY	NJ		09/26/2024	6.925	693,180	0	(141)	0	0	0	1,025,000	03/15/2024
7159166		WILLOW SPGS	IL		09/26/2024	7.250	195,757	0	(92)	0	0	0	347,003	04/01/2024
7159167		TAHOE CITY	CA		09/26/2024	7.375	268,011	0	(293)	0	0	0	805,003	04/01/2024
7159168		CLARKSVILLE	TN		09/26/2024	7.375	252,054	0	(52)	0	0	0	315,000	04/01/2024
7159169		SOUTH EUCLID	OH		09/26/2024	6.950	125,515	0	(40)	0	0	0	179,000	04/01/2024
7159170		FORT WORTH	TX		09/26/2024	7.125	278,837	0	(80)	0	0	0	370,000	04/01/2024
7159171		LOWELL	MA		09/26/2024	7.375	11,738	0	(3,393)	0	0	0	219,000	03/18/2024
7159172		LOS BANOS	CA		09/26/2024	7.375	350,430	0	(138)	0	0	0	544,998	04/01/2024
7159173		ENGLEWOOD	CO		09/26/2024	7.375	297,834	0	(165)	0	0	0	506,002	04/01/2024
7159174		SOUTHAVEN	MS		09/26/2024	7.250	171,738	0	(43)	0	0	0	230,000	04/01/2024
7159175		ELGIN	IL		09/26/2024	7.125	420,996	0	(126)	0	0	0	560,000	03/19/2024
7159177		WARREN	MA		09/26/2024	7.375	271,848	0	(85)	0	0	0	363,000	04/01/2024
7159179		EDMOND	OK		09/26/2024	7.375	188,454	0	(51)	0	0	0	250,000	04/01/2024
7159180		BRIDGEPORT	PA		09/26/2024	6.900	268,950	0	(46)	0	0	0	370,000	03/14/2024
7159181		KATY	TX		09/26/2024	7.100	245,589	0	(63)	0	0	0	327,000	04/01/2024
7159182		ORLANDO	FL		09/26/2024	6.990	489,767	0	(93)	0	0	0	655,000	04/01/2024
7159183		VIENNA	VA		09/26/2024	7.125	468,374	0	(149)	0	0	0	620,000	04/01/2024
7159184		TUCSON	AZ		09/26/2024	7.250	151,879	0	(133)	0	0	0	212,000	04/01/2024
7159185		GLENDALE	AZ		09/26/2024	6.990	322,375	0	(93)	0	0	0	569,998	04/01/2024
7159186		LYNCHBURG	VA		09/26/2024	6.875	162,032	0	7	0	0	0	240,000	04/01/2024
7159187		PALMETTO	FL		09/26/2024	7.125	276,518	0	156	0	0	0	375,850	04/01/2024
7159188		HENDERSON	NV		09/26/2024	6.990	316,962	0	(71)	0	0	0	517,149	04/01/2024
7159189		MARYSVILLE	WA		09/26/2024	6.825	479,261	0	(38)	0	0	0	693,009	04/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159190		RIVERSIDE	CA		09/26/2024	7.000	494,651	0	(129)	0	0	0	705,059	04/01/2024
7159193		SPENCER	MA		09/26/2024	6.375	217,280	0	2	0	0	0	400,000	04/01/2024
7159194		FORNEY	TX		09/26/2024	6.990	214,172	0	(28)	0	0	0	275,000	04/01/2024
7159195		LOS ANGELES	CA		09/26/2024	7.375	322,040	0	(19,031)	0	0	0	1,930,028	04/01/2024
7159197		ELOY	AZ		09/26/2024	6.500	607,429	0	9	0	0	0	1,000,000	03/12/2024
7159198		SEATTLE	WA		09/26/2024	7.312	684,063	0	(209)	0	0	0	970,000	04/01/2024
7159199		SHERWOOD	OR		09/26/2024	6.875	281,916	0	1,051	0	0	0	556,000	04/01/2024
7159200		HILTON HEAD ISLAND	SC		09/26/2024	6.990	406,735	0	(117)	0	0	0	625,000	04/01/2024
7159201		NOLENSVILLE	TN		09/26/2024	6.990	302,559	0	(77)	0	0	0	449,900	04/01/2024
7159202		COROLLA	NC		09/26/2024	6.625	631,669	0	(191)	0	0	0	940,001	04/01/2024
7159204		YARDLEY	PA		09/26/2024	7.312	390,992	0	(204)	0	0	0	520,000	04/01/2024
7159206		KENILWORTH	NJ		09/26/2024	6.990	379,749	0	(159)	0	0	0	625,000	04/01/2024
7159209		CLERMONT	FL		09/26/2024	6.500	407,449	0	61	0	0	0	560,000	04/01/2024
7159210		PHILADELPHIA	PA		09/26/2024	6.625	374,957	0	(116)	0	0	0	629,000	04/01/2024
7159211		CANTON	GA		09/26/2024	6.990	233,084	0	723	0	0	0	444,709	04/01/2024
7159212		SARASOTA	FL		09/26/2024	6.990	608,661	0	(57)	0	0	0	820,000	04/01/2024
7159213		ORANGE BEACH	AL		09/26/2024	7.312	620,332	0	(227)	0	0	0	825,000	04/01/2024
7159214		NORTH TOPSAIL BEACH	NC		09/26/2024	7.312	601,018	0	(315)	0	0	0	874,502	04/01/2024
7159215		REDDING	CA		09/26/2024	6.937	411,628	0	(96)	0	0	0	550,000	04/01/2024
7159217		SEATTLE	WA		09/26/2024	7.250	509,992	0	(158)	0	0	0	675,000	04/01/2024
7159219		HOLDEN BEACH	NC		09/26/2024	6.990	305,652	0	(152)	0	0	0	1,075,000	04/01/2024
7159220		SANDY SPRINGS	GA		09/26/2024	7.062	306,529	0	(159)	0	0	0	500,000	04/01/2024
7159221		CRYSTAL BEACH	TX		09/26/2024	6.625	405,204	0	2,339	0	0	0	838,000	04/01/2024
7159223		ARLINGTON	VA		09/26/2024	6.990	777,079	0	(350)	0	0	0	1,199,991	04/01/2024
7159224		CORONA	CA		09/26/2024	6.990	784,175	0	(456)	0	0	0	1,719,996	04/01/2024
7159225		HILTON HEAD ISLAND	SC		09/26/2024	6.990	370,452	0	(137)	0	0	0	760,002	04/01/2024
7159226		CHARLOTTE	NC		09/26/2024	6.990	332,977	0	(120)	0	0	0	440,000	04/01/2024
7159227		WORCESTER	MA		09/26/2024	6.875	237,624	0	(94)	0	0	0	455,000	03/27/2024
7159228		MIDLOTHIAN	VA		09/26/2024	7.375	256,890	0	(134)	0	0	0	334,000	03/12/2024
7159229		GRAND JUNCTION	CO		09/26/2024	7.125	354,635	0	(169)	0	0	0	496,500	03/26/2024
7159230		GRAND JUNCTION	CO		09/26/2024	7.125	361,421	0	(173)	0	0	0	506,000	03/26/2024
7159231		COLORADO SPRINGS	CO		09/26/2024	6.990	302,895	0	(58)	0	0	0	438,000	03/19/2024
7159232		FOUNTAIN HILLS	AZ		09/26/2024	7.125	234,088	0	(66)	0	0	0	335,000	03/28/2024
7159234		MARYSVILLE	WA		09/26/2024	6.875	306,152	0	(112)	0	0	0	440,000	03/10/2024
7159235		HENDERSON	NV		09/26/2024	6.990	216,193	0	(90)	0	0	0	515,000	03/30/2024
7159236		CHANTILLY	VA		09/26/2024	7.375	233,156	0	(129)	0	0	0	335,000	04/18/2024
7159238		CHARLOTTE	NC		09/26/2024	6.875	174,263	0	(29)	0	0	0	275,000	03/21/2024
7159239		STROUDSBURG	PA		09/26/2024	7.125	237,873	0	(224)	0	0	0	360,000	04/24/2024
7159241		AUBURN	AL		09/26/2024	7.125	298,257	0	(124)	0	0	0	420,000	04/01/2024
7159242		PALM BEACH	FL		09/26/2024	6.625	321,971	0	(37)	0	0	0	702,000	03/25/2024
7159243		ARLINGTON	VA		09/26/2024	7.125	368,054	0	(395)	0	0	0	610,000	04/01/2024
7159244		HEBER CITY	UT		09/26/2024	7.125	475,592	0	(212)	0	0	0	1,830,000	03/19/2024
7159245		LOS ANGELES	CA		09/26/2024	7.125	527,998	0	(304)	0	0	0	860,000	03/22/2024
7159246		PUYALLUP	WA		09/26/2024	7.375	528,464	0	(233)	0	0	0	795,000	04/24/2024
7159247		HOUSTON	TX		09/26/2024	7.125	355,877	0	(167)	0	0	0	501,000	04/19/2024
7159249		AURORA	CO		09/26/2024	7.125	487,275	0	(155)	0	0	0	645,000	04/01/2024
7159250		JAMESTOWN	CA		09/26/2024	7.125	277,931	0	(97)	0	0	0	575,000	04/03/2024
7159251		ALHAMBRA	CA		09/26/2024	7.125	701,147	0	(290)	0	0	0	1,180,000	03/26/2024
7159252		TACOMA	WA		09/26/2024	7.125	326,509	0	(127)	0	0	0	726,006	04/01/2024
7159253		ANTHEM	AZ		09/26/2024	6.750	221,537	0	(1,969)	0	0	0	545,000	03/28/2024
7159256		SEBRING	FL		09/26/2024	7.125	264,018	0	(75)	0	0	0	350,000	02/26/2024
7159257		BRIDGEPORT	CT		09/26/2024	6.990	74,126	0	4,613	0	0	0	489,000	03/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159258		LOWELL	MA		09/26/2024	6.990	301,579	0	(87)	0	0	0	703,000	03/20/2024
7159259		DENVER	CO		09/26/2024	7.125	469,370	0	(163)	0	0	0	690,000	04/23/2024
7159260		CAVE CREEK	AZ		09/26/2024	7.125	485,770	0	(138)	0	0	0	694,000	03/29/2024
7159261		CORONA	CA		09/26/2024	6.125	226,075	0	32	0	0	0	640,000	03/20/2024
7159262		SCOTTSDALE	AZ		09/26/2024	6.990	325,301	0	(145)	0	0	0	829,000	03/18/2024
7159263		BROOKLYN	NY		09/26/2024	7.125	1,484,329	0	(470)	0	0	0	2,750,000	02/14/2024
7159264		CORVALLIS	OR		09/26/2024	7.375	605,164	0	(113)	0	0	0	860,000	03/08/2024
7159265		FREEPORT	FL		09/26/2024	6.625	440,990	0	9	0	0	0	679,995	04/01/2024
7159266		VANCOUVER	WA		09/26/2024	6.990	277,171	0	(700)	0	0	0	430,000	04/01/2024
7159267		CHICAGO	IL		09/26/2024	7.000	122,083	0	(3,701)	0	0	0	334,000	04/08/2024
7159269		YAKIMA	WA		09/26/2024	7.125	312,641	0	(137)	0	0	0	450,000	03/26/2024
7159270		WIMAUMA	FL		09/26/2024	7.125	294,304	0	(74)	0	0	0	436,800	01/22/2025
7159271		COSTA MESA	CA		09/26/2024	7.125	738,558	0	(234)	0	0	0	1,050,000	04/01/2024
7159273		NANTUCKET	MA		09/26/2024	7.375	2,043,664	0	(973)	0	0	0	3,495,000	05/01/2024
7159275		LAKEWOOD	NJ		09/26/2024	6.625	685,297	0	13	0	0	0	1,100,000	02/18/2024
7159276		LA JOLLA	CA		09/26/2024	7.125	450,576	0	(136)	0	0	0	640,000	02/22/2024
7159277		WINTERGREEN RESORT	VA		09/26/2024	6.989	301,393	0	(3,342)	0	0	0	795,000	03/06/2024
7159278		CARPINTERIA	CA		09/26/2024	7.125	750,669	0	(165)	0	0	0	1,075,000	03/21/2024
7159282		DIXON	CA		09/26/2024	7.375	438,015	0	(145)	0	0	0	620,000	03/25/2024
7159287		EDISON	NJ		09/26/2024	6.995	345,659	0	(220)	0	0	0	585,000	04/02/2024
7159289		WASHINGTON	DC		09/26/2024	6.999	388,089	0	(134)	0	0	0	550,000	03/29/2024
7159290		LOVELAND	CO		09/26/2024	6.625	532,173	0	10	0	0	0	775,000	04/04/2024
7159292		GRANADA HILLS	CA		09/26/2024	6.999	502,804	0	(147)	0	0	0	910,000	04/06/2024
7159293		TUCSON	AZ		09/26/2024	7.125	581,119	0	(203)	0	0	0	1,000,000	04/03/2024
7159294		DENVER	CO		09/26/2024	7.300	421,561	0	(153)	0	0	0	555,000	04/01/2024
7159298		MONTGOMERY VILLAGE	MD		09/26/2024	6.999	385,991	0	(82)	0	0	0	650,000	02/28/2024
7159299		LAKE ARROWHEAD	CA		09/26/2024	6.875	357,935	0	(14)	0	0	0	484,000	03/08/2024
7159300		PLANO	TX		09/26/2024	6.624	365,552	0	32	0	0	0	501,000	03/14/2024
7159301		GILBERT	AZ		09/26/2024	6.999	352,803	0	(172)	0	0	0	580,000	03/20/2024
7159302		ALMA	CO		09/26/2024	6.999	313,951	0	(91)	0	0	0	550,000	03/21/2024
7159304		LAWRENCEVILLE	GA		09/26/2024	7.100	326,216	0	(68)	0	0	0	440,000	03/13/2024
7159305		RAYMORE	MO		09/26/2024	7.125	349,992	0	(167)	0	0	0	490,000	02/21/2024
7159307		SACRAMENTO	CA		09/26/2024	6.980	411,890	0	(44)	0	0	0	556,000	03/19/2024
7159308		LA QUINTA	CA		09/26/2024	7.124	542,162	0	(354)	0	0	0	1,215,000	03/19/2024
7159309		BELLFLOWER	CA		09/26/2024	6.999	319,971	0	(2,286)	0	0	0	1,150,000	03/28/2024
7159310		HOCKLEY	TX		09/26/2024	6.951	534,843	0	(40)	0	0	0	726,000	03/15/2024
7159311		MILLCREEK	UT		09/26/2024	7.124	346,456	0	(109)	0	0	0	524,000	04/03/2024
7159312		MILLCREEK	UT		09/26/2024	7.124	314,346	0	(99)	0	0	0	473,000	04/03/2024
7159313		ROSEVILLE	CA		09/26/2024	7.375	310,464	0	(2,666)	0	0	0	590,000	03/23/2024
7159314		MOORESVILLE	NC		09/26/2024	7.250	255,378	0	(256)	0	0	0	404,000	04/29/2024
7159316		FRANKLIN	TN		09/26/2024	7.125	337,281	0	103	0	0	0	551,000	04/11/2024
7159317		EASTON	PA		09/26/2024	7.375	217,592	0	(72)	0	0	0	295,000	03/28/2024
7159318		MERCED	CA		09/26/2024	7.250	212,972	0	391	0	0	0	387,000	04/09/2024
7159319		HAMILTON	OH		09/26/2024	7.375	187,887	0	(87)	0	0	0	262,000	03/29/2024
7159320		SUGAR HILL	GA		09/26/2024	7.375	331,991	0	(152)	0	0	0	425,000	04/03/2024
7159321		CHICAGO	IL		09/26/2024	6.625	275,803	0	(31)	0	0	0	538,000	03/15/2024
7159322		SUGAR HILL	GA		09/26/2024	7.375	330,322	0	(151)	0	0	0	425,000	04/02/2024
7159323		CHICAGO	IL		09/26/2024	7.375	783,433	0	(260)	0	0	0	1,050,000	03/13/2024
7159324		WEST PALM BEACH	FL		09/26/2024	7.000	254,355	0	(107)	0	0	0	419,000	04/04/2024
7159325		RALEIGH	NC		09/26/2024	7.375	401,872	0	(209)	0	0	0	540,000	03/29/2024
7159326		SUMMERVILLE	SC		09/26/2024	7.125	413,952	0	(155)	0	0	0	560,000	03/27/2024
7159328		ALLENTOWN	PA		09/26/2024	7.125	237,634	0	(98)	0	0	0	365,000	04/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159329		SUGAR HILL	GA		09/26/2024	7.125	319,166	0	(111)	0	0	0	424,000	04/02/2024
7159330		JUPITER	FL		09/26/2024	7.000	472,930	0	(169)	0	0	0	860,000	03/22/2024
7159331		MISSION	TX		09/26/2024	6.500	193,980	0	16	0	0	0	267,000	04/08/2024
7159332		AMESBURY	MA		09/26/2024	6.875	438,760	0	(117)	0	0	0	729,000	03/26/2024
7159334		ROHNERT PARK	CA		09/26/2024	6.875	449,600	0	(76)	0	0	0	645,000	04/10/2024
7159335		SAN GABRIEL	CA		09/26/2024	7.250	700,708	0	(349)	0	0	0	1,100,000	03/30/2024
7159336		SAN CLEMENTE	CA		09/26/2024	6.375	760,497	0	108	0	0	0	1,830,000	05/07/2024
7159337		STILLWATER	OK		09/26/2024	7.375	188,796	0	(98)	0	0	0	264,500	04/03/2024
7159338		WINDSOR	CO		09/26/2024	6.875	156,862	0	(47)	0	0	0	960,000	04/02/2024
7159339		ROUND LAKE	IL		09/26/2024	7.125	180,911	0	(40)	0	0	0	241,000	04/03/2024
7159340		CHARLOTTE	NC		09/26/2024	6.625	179,357	0	15	0	0	0	305,000	03/12/2024
7159341		FREEDOM	CA		09/26/2024	6.875	626,460	0	(66)	0	0	0	850,000	04/10/2024
7159342		BRADENTON	FL		09/26/2024	6.990	303,024	0	(28)	0	0	0	382,725	04/01/2024
7159344		RICHMOND	VA		09/26/2024	7.000	248,710	0	(26)	0	0	0	314,000	04/01/2024
7159345		DICKSON	TN		09/26/2024	6.875	181,897	0	(26)	0	0	0	245,000	04/01/2024
7159346		DES MOINES	IA		09/26/2024	6.990	392,432	0	(138)	0	0	0	518,000	04/08/2024
7159347		JOHNSON CITY	TN		09/26/2024	7.375	303,265	0	(83)	0	0	0	402,000	03/18/2024
7159348		PONTE VEDRA BEACH	FL		09/26/2024	6.990	187,112	0	(50)	0	0	0	269,000	03/12/2024
7159349		MONROE	NY		09/26/2024	7.375	249,968	0	(130)	0	0	0	490,000	04/05/2024
7159350		SPRING VALLEY	NY		09/26/2024	7.000	580,286	0	(113)	0	0	0	775,000	03/19/2024
7159351		NOKESVILLE	VA		09/26/2024	7.375	330,838	0	(146)	0	0	0	450,000	04/01/2024
7159352		DETROIT	MI		07/23/2024	6.965	108,925	0	(44)	0	0	0	165,000	05/24/2024
7159355		BALTIMORE	MD		09/26/2024	7.125	280,130	0	(44)	0	0	0	380,000	09/12/2025
7159356		SAINT LOUIS	MO		07/23/2024	7.315	515,359	0	(192)	0	0	0	725,000	06/13/2024
7159357		YORK	PA		07/23/2024	7.173	136,790	0	0	0	0	0	185,000	06/07/2024
7159358		WASHINGTON	DC		09/26/2024	7.125	1,351,205	0	(297)	0	0	0	1,800,000	03/20/2024
7159359		YORK	PA		07/23/2024	7.140	136,777	0	0	0	0	0	185,000	06/07/2024
7159360		NORTON	OH		09/26/2024	7.000	149,588	0	(41)	0	0	0	199,000	04/15/2024
7159361		YORK	PA		07/23/2024	7.365	109,488	0	0	0	0	0	148,000	06/07/2024
7159362		LANCASTER	PA		09/26/2024	7.375	181,557	0	(51)	0	0	0	245,000	04/08/2024
7159364		GERMANTOWN	TN		09/26/2024	7.125	226,096	0	(64)	0	0	0	335,000	04/11/2024
7159365		YORK	PA		07/23/2024	7.173	145,662	0	0	0	0	0	197,000	06/07/2024
7159367		ST. LOUIS	MO		07/23/2024	7.564	86,905	0	133	0	0	0	105,000	06/19/2024
7159368		YORK	PA		07/23/2024	7.326	321,774	0	0	0	0	0	435,000	06/24/2024
7159369		LUBBOCK	TX		09/26/2024	7.000	191,433	0	49	0	0	0	278,000	03/22/2024
7159371		SUGAR HILL	GA		09/26/2024	7.000	315,746	0	(92)	0	0	0	432,000	03/06/2024
7159372		TAMPA	FL		09/26/2024	7.000	319,840	0	(143)	0	0	0	450,000	04/09/2024
7159373		PRESCOTT	AZ		09/26/2024	6.875	331,399	0	(35)	0	0	0	478,000	03/13/2024
7159374		POOLER	GA		09/26/2024	7.375	196,174	0	(96)	0	0	0	295,000	03/21/2024
7159375		TUCSON	AZ		09/26/2024	7.125	258,471	0	(18)	0	0	0	350,000	04/05/2024
7159376		RALEIGH	NC		09/26/2024	7.125	303,470	0	(96)	0	0	0	435,000	03/22/2024
7159377		MEDFORD	OR		09/26/2024	7.000	242,525	0	(87)	0	0	0	325,000	04/04/2024
7159379		PHOENIX	AZ		09/26/2024	7.375	263,985	0	(121)	0	0	0	346,000	03/29/2024
7159380		PALATINE	IL		09/26/2024	7.125	165,075	0	(123)	0	0	0	243,000	04/13/2024
7159381		BLACK MOUNTAIN	NC		09/26/2024	7.125	372,896	0	(106)	0	0	0	533,000	04/12/2024
7159382		COEUR D ALENE	ID		09/26/2024	6.990	456,373	0	(161)	0	0	0	800,000	04/04/2024
7159383		DALLAS	TX		09/26/2024	5.875	155,911	0	43	0	0	0	298,000	04/03/2024
7159384		SPOKANE	WA		09/26/2024	7.125	284,132	0	(84)	0	0	0	380,000	04/19/2024
7159386		ATTLEBORO	MA		09/26/2024	7.375	184,798	0	(90)	0	0	0	260,000	04/02/2024
7159388		PRESCOTT VALLEY	AZ		09/26/2024	6.875	196,453	0	(65)	0	0	0	445,000	03/27/2024
7159389		PRESCOTT	AZ		09/26/2024	7.000	232,988	0	(96)	0	0	0	720,000	04/08/2024
7159390		HUTTO	TX		09/26/2024	7.125	662,091	0	(145)	0	0	0	945,000	04/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159392		SMYRNA	GA		09/26/2024	7.125	315,409	0	(90)	0	0	0	448,000	04/02/2024
7159394		TUCSON	AZ		09/26/2024	6.875	177,868	0	(42)	0	0	0	237,000	04/02/2024
7159395		AURORA	CO		09/26/2024	7.250	241,698	0	(263)	0	0	0	490,000	04/19/2024
7159397		PORT SAINT LUCIE	FL		09/26/2024	7.375	188,741	0	(121)	0	0	0	283,000	04/18/2024
7159398		TUBAC	AZ		09/26/2024	7.125	213,404	0	(37)	0	0	0	285,000	03/22/2024
7159399		FREDERICK	MD		09/26/2024	7.125	267,250	0	(278)	0	0	0	366,000	04/01/2024
7159400		TRUMBULL	CT		09/26/2024	7.125	347,394	0	(109)	0	0	0	463,000	03/25/2024
7159401		DELRAY BEACH	FL		09/26/2024	7.250	362,884	0	(524)	0	0	0	490,000	04/09/2024
7159402		DURHAM	NC		09/26/2024	7.125	288,472	0	(72)	0	0	0	383,000	04/12/2024
7159403		HENDERSON	NV		09/26/2024	7.375	301,652	0	(129)	0	0	0	442,000	04/09/2024
7159404		KEARNY	NJ		09/26/2024	7.125	531,309	0	(167)	0	0	0	702,000	03/28/2024
7159405		FORT WORTH	TX		09/26/2024	7.375	227,222	0	(89)	0	0	0	300,000	05/20/2024
7159406		ELKO	NV		09/26/2024	7.125	227,180	0	(87)	0	0	0	302,000	03/27/2024
7159407		LAS VEGAS	NV		09/26/2024	6.875	312,984	0	(185)	0	0	0	404,000	04/19/2024
7159408		LAS VEGAS	NV		09/26/2024	6.990	282,152	0	(90)	0	0	0	400,000	04/04/2024
7159409		MUSKEGON	MI		09/26/2024	7.375	239,173	0	(68)	0	0	0	319,000	04/04/2024
7159410		CADILLAC	MI		09/26/2024	7.375	275,389	0	(79)	0	0	0	420,000	04/15/2024
7159413		PAYETTE	ID		09/26/2024	6.990	262,599	0	(58)	0	0	0	365,000	03/26/2024
7159415		HIALEAH	FL		09/26/2024	7.375	242,236	0	(153)	0	0	0	520,000	04/05/2024
7159416		DEPTFORD	NJ		09/26/2024	7.250	217,499	0	(80)	0	0	0	325,000	02/15/2024
7159419		ARVERNE	NY		09/26/2024	7.375	678,617	0	(267)	0	0	0	900,000	03/06/2024
7159420		RALEIGH	NC		09/26/2024	7.000	270,373	0	(142)	0	0	0	369,000	04/04/2024
7159422		HOUSTON	TX		09/26/2024	7.375	289,256	0	(663)	0	0	0	450,000	05/21/2024
7159423		CHICOPEE	MA		09/26/2024	7.000	210,361	0	(48)	0	0	0	280,000	04/08/2024
7159424		SURPRISE	AZ		09/26/2024	7.375	392,701	0	(86)	0	0	0	490,000	03/18/2024
7159425		NASHVILLE	TN		09/26/2024	7.375	219,661	0	(142)	0	0	0	555,000	04/02/2024
7159426		GARDEN CITY	UT		09/26/2024	7.375	330,476	0	(811)	0	0	0	425,000	04/15/2024
7159427		TRUCKEE	CA		09/26/2024	6.990	445,127	0	(125)	0	0	0	855,000	03/14/2024
7159428		TEMPE	AZ		09/26/2024	7.250	187,445	0	(122)	0	0	0	453,000	04/17/2024
7159429		OTHELLO	WA		09/26/2024	7.125	237,058	0	(10)	0	0	0	358,000	04/12/2024
7159431		MURRELLS INLET	SC		09/26/2024	7.125	595,356	0	(235)	0	0	0	799,000	04/08/2024
7159432		WARNER ROBINS	GA		09/26/2024	7.125	154,628	0	(44)	0	0	0	192,000	04/23/2024
7159433		ALLENTOWN	PA		09/26/2024	6.875	230,382	0	18	0	0	0	332,000	04/21/2024
7159434		LOCKHART	TX		09/26/2024	7.375	156,937	0	(71)	0	0	0	275,000	04/30/2024
7159435		DAWSONVILLE	GA		09/26/2024	7.000	290,729	0	(31)	0	0	0	391,000	03/26/2024
7159437		RICHMOND	VA		09/26/2024	7.250	494,369	0	(198)	0	0	0	1,500,000	06/03/2024
7159438		EUGENE	OR		09/26/2024	7.000	472,446	0	(137)	0	0	0	700,000	05/01/2024
7159439		SOMERVILLE	MA		09/26/2024	7.000	409,647	0	(145)	0	0	0	855,000	04/08/2024
7159440		COLLEGEVILLE	PA		09/26/2024	6.875	151,270	0	186	0	0	0	400,000	04/18/2024
7159441		TULARE	CA		09/26/2024	6.875	167,308	0	(29)	0	0	0	267,000	04/11/2024
7159442		ENUMCLAW	WA		09/26/2024	7.375	371,484	0	(439)	0	0	0	710,000	05/02/2024
7159443		SYLMAR	CA		09/26/2024	7.125	455,139	0	(202)	0	0	0	850,000	04/10/2024
7159445		LANCASTER	PA		09/26/2024	7.250	158,954	0	(49)	0	0	0	214,000	05/01/2024
7159448		ALBUQUERQUE	NM		09/26/2024	7.125	203,817	0	(101)	0	0	0	360,500	04/19/2024
7159449		COLUMBIA	SC		09/26/2024	7.125	136,562	0	(47)	0	0	0	300,000	04/23/2024
7159450		SMYRNA	DE		09/26/2024	7.375	158,724	0	(67)	0	0	0	231,000	04/26/2024
7159451		GASTONIA	NC		09/26/2024	7.125	202,008	0	(63)	0	0	0	291,018	05/20/2024
7159452		OLYMPIA	WA		09/26/2024	7.250	409,908	0	(203)	0	0	0	1,200,000	06/03/2024
7159453		ROUND LAKE	IL		09/26/2024	7.125	164,665	0	(68)	0	0	0	218,000	04/27/2024
7159454		SAMMAMISH	WA		09/26/2024	7.125	279,384	0	(896)	0	0	0	475,000	05/02/2024
7159456		MAPLE VALLEY	WA		09/26/2024	7.250	300,292	0	(148)	0	0	0	490,000	05/11/2024
7159457		DRIGGS	ID		09/26/2024	7.250	242,965	0	(1,418)	0	0	0	735,000	04/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159460		CHARLOTTE	NC		09/26/2024	7.375	202,390	0	166	0	0	0	302,000	05/02/2024
7159461		PEORIA	AZ		09/26/2024	7.250	442,091	0	(157)	0	0	0	584,000	05/20/2024
7159463		LINDEN	NJ		09/26/2024	7.125	468,097	0	(103)	0	0	0	627,300	01/22/2025
7159464		GLASTONBURY	CT		09/26/2024	7.124	642,440	0	(100)	0	0	0	860,000	04/12/2024
7159465		BOISE	ID		09/26/2024	6.999	383,130	0	(37)	0	0	0	515,000	05/06/2024
7159466		SUWANEE	GA		09/26/2024	7.374	439,788	0	(173)	0	0	0	618,000	04/17/2024
7159467		TEMECULA	CA		09/26/2024	7.375	416,253	0	(263)	0	0	0	586,000	04/22/2024
7159468		WESTMINSTER	CA		09/26/2024	7.375	740,064	0	(199)	0	0	0	990,000	04/19/2024
7159469		CANYON LAKE	TX		09/26/2024	7.306	375,167	0	(160)	0	0	0	550,000	04/23/2024
7159470		TUCSON	AZ		09/26/2024	7.375	373,808	0	(100)	0	0	0	505,000	04/30/2024
7159471		SOUTH PASADENA	CA		09/26/2024	6.999	553,224	0	(89)	0	0	0	750,000	05/09/2024
7159473		WESTMINSTER	CO		09/26/2024	7.250	285,272	0	(160)	0	0	0	537,000	05/09/2024
7159474		SEASIDE HEIGHTS	NJ		09/26/2024	7.375	664,439	0	(278)	0	0	0	880,000	05/01/2024
7159475		PLANO	TX		09/26/2024	7.375	159,995	0	2,053	0	0	0	350,000	04/19/2024
7159476		WEBSTER	WI		09/26/2024	7.125	591,770	0	(205)	0	0	0	982,500	04/17/2024
7159477		KATY	TX		09/26/2024	7.125	306,537	0	(125)	0	0	0	412,000	06/14/2024
7159478		ALISO VIEJO	CA		09/26/2024	7.375	305,429	0	(298)	0	0	0	1,075,000	05/30/2024
7159479		SALT LAKE CITY	UT		09/26/2024	7.250	960,384	0	(415)	0	0	0	1,450,000	03/17/2024
7159482		OSCEOLA	WI		09/26/2024	7.125	207,255	0	(144)	0	0	0	355,000	04/26/2024
7159483		ROUND LAKE BEACH	IL		09/26/2024	7.125	172,810	0	(38)	0	0	0	236,000	05/11/2024
7159484		NORWOOD	MA		09/26/2024	7.250	205,602	0	(122)	0	0	0	625,000	04/25/2024
7159486		NAPA	CA		09/26/2024	7.375	471,581	0	(256)	0	0	0	767,000	05/06/2024
7159487		SNOHOMISH	WA		09/26/2024	7.250	443,868	0	(261)	0	0	0	682,500	06/07/2024
7159488		MORRISTOWN	NJ		09/26/2024	7.125	139,887	0	3,448	0	0	0	536,000	05/17/2024
7159491		NORTH RICHLAND HILLS	TX		09/26/2024	7.000	297,621	0	(50)	0	0	0	414,000	06/11/2024
7159494		CAMERON PARK	CA		09/26/2024	7.375	419,731	0	(164)	0	0	0	550,000	06/05/2024
7159495		RESTON	VA		09/26/2024	7.375	955,582	0	(550)	0	0	0	640,000	06/03/2024
7159496		BALTIMORE	MD		07/23/2024	8.865	151,254	0	(70)	0	0	0	160,865	09/14/2025
7159497		CHICAGO	IL		07/23/2024	7.632	248,255	0	(169)	0	0	0	340,000	04/03/2024
7159498		EUCLID	OH		07/23/2024	8.373	94,626	0	(54)	0	0	0	130,000	06/18/2024
7159499		CURTIS BAY	MD		07/23/2024	8.165	224,152	0	(107)	0	0	0	290,000	04/30/2024
7159500		PORTSMOUTH	VA		07/23/2024	7.598	142,719	0	(72)	0	0	0	185,000	04/22/2024
7159501		AKRON	OH		07/23/2024	9.107	215,036	0	(115)	0	0	0	300,000	05/15/2024
7159502		HIGHLAND PARK	MI		07/23/2024	8.340	93,205	0	(49)	0	0	0	120,000	04/25/2024
7159503		MILWAUKEE	WI		07/23/2024	7.925	137,685	0	(73)	0	0	0	186,000	05/30/2024
7159504		NEW HAVEN	CT		07/23/2024	8.490	917,197	0	(537)	0	0	0	1,100,000	05/06/2024
7159505		BALTIMORE	MD		07/23/2024	7.915	219,487	0	(122)	0	0	0	265,000	09/14/2025
7159506		DETROIT	MI		07/23/2024	8.250	90,617	0	(43)	0	0	0	115,000	05/22/2024
7159507		DAYTON	OH		07/23/2024	8.010	159,124	0	(87)	0	0	0	205,000	06/04/2024
7159508		DAYTON	OH		07/23/2024	8.160	128,770	0	(67)	0	0	0	166,000	06/13/2024
7159509		CLEVELAND	OH		07/23/2024	8.215	143,500	0	(84)	0	0	0	230,000	05/29/2024
7159510		WILKESBORO	NC		07/23/2024	8.365	96,117	0	(55)	0	0	0	132,000	05/10/2024
7159513		DETROIT	MI		07/23/2024	8.432	481,044	0	(379)	0	0	0	680,000	05/22/2024
7159514		CLEVELAND	OH		07/23/2024	8.565	98,610	0	(46)	0	0	0	135,000	05/28/2024
7159515		ORLANDO	FL		07/23/2024	8.115	150,001	0	(79)	0	0	0	194,000	06/06/2024
7159516		BRUNSWICK	GA		07/23/2024	8.540	348,360	0	(196)	0	0	0	515,000	05/17/2024
7159517		DETROIT	MI		07/23/2024	8.207	89,509	0	(50)	0	0	0	123,200	05/15/2024
7159518		TOMS RIVER	NJ		07/23/2024	8.015	412,887	0	(211)	0	0	0	510,000	05/15/2024
7159519		BALTIMORE	MD		07/23/2024	7.915	202,922	0	(113)	0	0	0	245,000	09/14/2025
7159520		DUNDALK	MD		07/23/2024	7.915	181,419	0	(117)	0	0	0	227,000	05/08/2024
7159521		PENSACOLA	FL		07/23/2024	7.900	183,467	0	(108)	0	0	0	235,000	05/22/2024
7159522		DUNDALK	MD		07/23/2024	7.630	159,951	0	(100)	0	0	0	237,000	06/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159523		DAYTON	OH		07/23/2024	8.498	93,922	0	(56)	0	0	0	120,000	05/23/2024
7159524		NEWPORT NEWS	VA		07/23/2024	7.598	123,550	0	(64)	0	0	0	160,000	05/21/2024
7159525		TRENTON	NJ		07/23/2024	8.490	144,004	0	(77)	0	0	0	185,000	03/22/2024
7159527		CAMDEN	NJ		07/23/2024	8.515	105,034	0	(55)	0	0	0	135,000	05/22/2024
7159528		VAN WERT	OH		07/23/2024	8.715	87,160	0	(54)	0	0	0	111,000	06/19/2024
7159529		CAMBRIDGE	MD		07/23/2024	8.040	107,015	0	(76)	0	0	0	170,000	06/05/2024
7159530		CHICAGO	IL		07/23/2024	8.490	194,417	0	(102)	0	0	0	250,000	05/30/2024
7159531		TERRE HAUTE	IN		07/23/2024	7.832	128,398	0	(93)	0	0	0	175,000	05/30/2024
7159533		KANSAS CITY	KS		07/23/2024	7.910	132,191	0	(86)	0	0	0	169,000	06/13/2024
7159534		BIRMINGHAM	AL		07/23/2024	8.597	134,783	0	(75)	0	0	0	185,000	05/30/2024
7159535		CHARLOTTE	NC		07/23/2024	7.682	230,811	0	(146)	0	0	0	296,000	06/07/2024
7159536		THIBODAUX	LA		07/23/2024	8.393	152,907	0	(61)	0	0	0	197,000	06/03/2024
7159540		BURLINGTON	NC		07/23/2024	7.622	127,860	0	(91)	0	0	0	195,000	05/30/2024
7159541		BOSTON	MA		07/23/2024	8.210	906,473	0	(329)	0	0	0	1,160,000	06/03/2024
7159544		DETROIT	MI		07/23/2024	7.890	97,032	0	(45)	0	0	0	126,000	06/12/2024
7159545		CLEVELAND	OH		07/23/2024	8.182	119,185	0	(58)	0	0	0	147,000	06/12/2024
7159546		BALTIMORE	MD		07/23/2024	8.482	91,662	0	(61)	0	0	0	125,000	09/12/2025
7159547		MUSKEGON	MI		07/23/2024	7.223	116,147	0	(62)	0	0	0	172,500	06/03/2024
7159548		DETROIT	MI		07/23/2024	8.293	100,525	0	(48)	0	0	0	130,000	06/06/2024
7159549		MACON	GA		07/23/2024	7.298	199,607	0	(93)	0	0	0	260,000	06/12/2024
7159550		MACON	GA		07/23/2024	7.298	199,607	0	(93)	0	0	0	260,000	06/12/2024
7159551		GARY	IN		07/23/2024	8.757	108,355	0	(48)	0	0	0	140,000	06/12/2024
7159552		MELBOURNE	FL		07/23/2024	8.115	223,019	0	(119)	0	0	0	270,000	06/06/2024
7159553		CHICAGO	IL		07/23/2024	7.975	165,685	0	(92)	0	0	0	205,000	06/10/2024
7159554		WINDSOR	CT		07/23/2024	8.085	338,639	0	(180)	0	0	0	410,000	06/07/2024
7159555		SPRINGFIELD	MA		07/23/2024	8.298	227,012	0	(8)	0	0	0	303,000	06/08/2024
7159556		BALTIMORE	MD		07/23/2024	8.010	156,499	0	(82)	0	0	0	158,000	09/12/2025
7159557		BALTIMORE	MD		07/23/2024	8.035	167,342	0	(100)	0	0	0	230,000	09/12/2025
7159558		BILOXI	MS		07/23/2024	8.182	127,564	0	(71)	0	0	0	164,000	06/12/2024
7159559		KANSAS CITY	MO		07/23/2024	7.773	170,484	0	(80)	0	0	0	220,000	06/04/2024
7159560		KANSAS CITY	MO		07/23/2024	7.773	183,835	0	(86)	0	0	0	236,000	06/04/2024
7159561		DETROIT	MI		07/23/2024	8.430	115,795	0	(66)	0	0	0	168,000	06/19/2024
7159562		BALTIMORE	MD		07/23/2024	8.240	171,060	0	(103)	0	0	0	210,000	09/13/2025
7159563		KANSAS CITY	MO		07/23/2024	7.793	147,503	0	(90)	0	0	0	207,000	06/19/2024
7159564		BALTIMORE	MD		07/23/2024	8.240	170,831	0	(103)	0	0	0	220,000	09/13/2025
7159565		KANSAS CITY	MO		07/23/2024	7.490	134,410	0	(85)	0	0	0	239,000	06/14/2024
7159566		PATERSON	NJ		07/23/2024	8.915	518,828	0	(335)	0	0	0	705,000	06/19/2024
7159567		WILKES-BARRE	PA		07/23/2024	8.338	121,552	0	(29)	0	0	0	185,000	06/11/2024
7159568		MECHANICSBURG	PA		07/23/2024	8.440	186,037	0	(44)	0	0	0	230,000	06/07/2024
7159569		DAYTON	OH		07/23/2024	7.910	139,488	0	(101)	0	0	0	190,000	06/17/2024
7159570		BALTIMORE	MD		07/23/2024	8.065	155,099	0	(82)	0	0	0	200,000	09/21/2025
7159571		MILLVILLE	NJ		07/23/2024	8.398	191,071	0	(108)	0	0	0	245,000	05/24/2024
7159572		NEWPORT	KY		07/23/2024	7.540	131,589	0	(93)	0	0	0	180,000	05/06/2024
7159573		COLUMBUS	OH		07/23/2024	7.188	284,041	0	(106)	0	0	0	422,000	06/19/2024
7159574		COLUMBUS	OH		07/23/2024	7.015	285,710	0	(70)	0	0	0	399,000	06/19/2024
7159575		COLUMBUS	OH		07/23/2024	7.780	272,578	0	(131)	0	0	0	399,000	06/19/2024
7159577		NEPTUNE	NJ		07/23/2024	8.423	514,785	0	(230)	0	0	0	625,000	06/05/2024
7159578		NORFOLK	VA		07/23/2024	7.775	155,342	0	(73)	0	0	0	185,000	06/13/2024
7159579		EDGEWOOD	MD		07/23/2024	7.398	216,914	0	(125)	0	0	0	288,000	06/26/2024
7159580		CHARLOTTE	NC		07/23/2024	7.623	148,261	0	(76)	0	0	0	235,000	06/24/2024
7159581		BALTIMORE	MD		07/23/2024	8.060	366,029	0	(213)	0	0	0	470,000	09/13/2025
7159582		BIRMINGHAM	AL		07/23/2024	7.835	101,398	0	(63)	0	0	0	130,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159584		OREFIELD	PA		07/23/2024	8.315	384,979	0	(189)	0	0	0	480,000	06/24/2024
7159585		HAGERSTOWN	MD		07/23/2024	7.650	132,061	0	(98)	0	0	0	200,000	06/25/2024
7159586		BRIDGEPORT	CT		07/23/2024	8.318	366,127	0	(211)	0	0	0	440,000	06/18/2024
7159587		BROWNS MILLS (PEMBERTON TOWNSHIP)	NJ		07/23/2024	7.915	200,527	0	(134)	0	0	0	280,000	06/25/2024
7159588		BALTIMORE	MD		07/23/2024	8.035	174,403	0	(104)	0	0	0	258,000	09/14/2025
7159590		JACKSON	MS		07/23/2024	8.565	87,395	0	(41)	0	0	0	113,000	03/19/2024
7159591		KANKAKEE	IL		07/23/2024	8.348	120,256	0	(61)	0	0	0	155,000	04/16/2024
7159592		CHICAGO	IL		07/23/2024	7.550	199,188	0	(123)	0	0	0	240,000	06/20/2024
7159593		WINSTON-SALEM	NC		07/23/2024	8.857	100,108	0	(249)	0	0	0	132,000	06/19/2024
7159594		NORTH CHARLESTON	SC		07/23/2024	8.282	212,254	0	(143)	0	0	0	255,000	05/17/2024
7159595		NORTH CHARLESTON	SC		07/23/2024	8.415	370,397	0	(212)	0	0	0	445,000	05/17/2024
7159596		LADSON	SC		07/23/2024	8.282	259,557	0	(172)	0	0	0	310,000	05/20/2024
7159597		COLUMBUS	OH		07/23/2024	6.890	275,779	0	(61)	0	0	0	390,000	06/26/2024
7159598		NEW LONDON	CT		07/23/2024	8.243	294,399	0	(147)	0	0	0	380,000	06/25/2024
7159599		LAKEWOOD	NJ		07/23/2024	8.263	493,730	0	(218)	0	0	0	750,000	06/14/2024
7159600		KILLEEN	TX		07/23/2024	7.398	297,848	0	(191)	0	0	0	410,000	06/25/2024
7159601		PITTSBURGH	PA		07/23/2024	8.540	106,945	0	(25)	0	0	0	141,000	06/28/2024
7159602		ABSECON	NJ		07/23/2024	7.015	228,396	0	(77)	0	0	0	325,000	06/07/2024
7159603		MILLVILLE	NJ		07/23/2024	8.398	146,206	0	(54)	0	0	0	175,000	06/18/2024
7159604		TOMS RIVER	NJ		07/23/2024	8.233	346,809	0	(190)	0	0	0	440,000	06/29/2024
7159605		LIVONIA	MI		07/26/2024	7.125	177,607	0	(59)	0	0	0	285,000	06/14/2024
7159606		CINCINNATI	OH		07/26/2024	6.875	307,055	0	185	0	0	0	390,000	01/22/2025
7159607		BALTIMORE	MD		07/26/2024	7.625	282,949	0	36	0	0	0	365,000	05/08/2024
7159608		BALTIMORE	MD		07/26/2024	7.500	228,035	0	40	0	0	0	295,000	09/16/2025
7159609		DAYTON	OH		07/26/2024	6.875	174,359	0	48	0	0	0	305,000	06/05/2024
7159610		SAN ANTONIO	TX		07/26/2024	7.125	556,760	0	221	0	0	0	685,000	06/10/2024
7159611		SAINT LOUIS	MO		07/26/2024	6.875	137,487	0	31	0	0	0	185,000	06/08/2024
7159612		COLONIAL HEIGHTS	VA		07/26/2024	7.125	156,597	0	41	0	0	0	210,000	12/02/2025
7159613		LACKAWANNA	NY		07/26/2024	7.375	162,710	0	24	0	0	0	225,000	02/12/2025
7159614		NEW ALBANY	IN		07/26/2024	7.500	151,579	0	25	0	0	0	200,000	06/11/2024
7159615		WEST CHESTER	OH		07/26/2024	7.500	287,190	0	(132)	0	0	0	365,000	06/14/2024
7159617		NOTTINGHAM	MD		07/26/2024	7.250	177,891	0	(34)	0	0	0	225,000	06/25/2024
7159618		DAYTON	OH		07/26/2024	7.125	143,879	0	57	0	0	0	200,000	06/13/2024
7159619		WATERVLIET	NY		07/26/2024	7.250	252,723	0	76	0	0	0	319,000	05/24/2024
7159620		AKRON	OH		07/26/2024	7.750	207,632	0	(86)	0	0	0	275,000	06/10/2024
7159621		ROSEDALE	MD		07/26/2024	7.125	174,384	0	4	0	0	0	245,000	06/14/2024
7159622		BLACKWOOD	NJ		07/26/2024	7.750	222,511	0	(46)	0	0	0	283,000	06/03/2024
7159623		EDGEWOOD	MD		07/26/2024	7.000	214,054	0	80	0	0	0	276,500	06/14/2024
7159624		COVINGTON	KY		07/26/2024	7.375	372,260	0	50	0	0	0	450,000	06/12/2024
7159625		LEAVENWORTH	KS		07/26/2024	7.250	125,327	0	(61)	0	0	0	174,000	05/31/2024
7159626		EDGEWOOD	MD		07/26/2024	7.000	180,346	0	36	0	0	0	281,000	06/18/2024
7159627		TOMS RIVER	NJ		07/26/2024	7.875	434,608	0	(409)	0	0	0	854,500	01/22/2025
7159628		MONROE	NY		07/26/2024	7.750	643,205	0	(456)	0	0	0	950,000	01/23/2025
7159629		PHILADELPHIA	PA		07/26/2024	7.875	297,465	0	(68)	0	0	0	395,000	01/23/2025
7159630		DALLAS	TX		07/26/2024	8.875	319,124	0	(202)	0	0	0	380,000	03/11/2024
7159631		WAUSAU	WI		07/26/2024	8.000	91,515	0	(57)	0	0	0	110,000	06/05/2024
7159632		SAVANNAH	GA		07/26/2024	8.250	151,389	0	(89)	0	0	0	194,000	05/15/2024
7159633		JACKSON	MS		07/26/2024	8.375	76,690	0	(45)	0	0	0	100,000	05/03/2024
7159634		PRATTVILLE	AL		07/26/2024	7.875	208,410	0	(137)	0	0	0	279,000	05/02/2024
7159635		NORTH LITTLE ROCK	AR		07/26/2024	8.000	75,325	0	(37)	0	0	0	97,500	05/17/2024
7159636		ST LOUIS	MO		07/26/2024	8.250	94,185	0	(44)	0	0	0	122,000	05/04/2024
7159637		ROCHESTER	NY		07/26/2024	7.500	109,642	0	(76)	0	0	0	143,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159638		LAFAYETTE	IN		07/26/2024	7.290	184,068	0	(107)	0	0	0	255,000	06/10/2024
7159639		SAINT LOUIS	MO		07/26/2024	7.500	89,957	0	(51)	0	0	0	109,000	05/28/2024
7159640		FLORISSANT	MO		07/26/2024	8.875	82,573	0	(51)	0	0	0	100,000	05/23/2024
7159641		LAFAYETTE	IN		07/26/2024	7.260	185,486	0	(98)	0	0	0	258,000	06/10/2024
7159642		MINERAL WELLS	TX		07/26/2024	7.625	151,982	0	(76)	0	0	0	197,000	05/24/2024
7159643		LAFAYETTE	IN		07/26/2024	7.310	169,084	0	(91)	0	0	0	232,000	06/11/2024
7159644		ST LOUIS	MO		07/26/2024	8.375	74,239	0	(36)	0	0	0	95,000	05/30/2024
7159645		MACON	GA		07/26/2024	8.875	99,607	0	(60)	0	0	0	146,000	05/23/2024
7159646		AUGUSTA	GA		07/26/2024	7.500	99,035	0	(56)	0	0	0	123,000	06/04/2024
7159647		MILWAUKEE	WI		07/26/2024	8.000	77,849	0	(46)	0	0	0	100,000	05/22/2024
7159648		SAINT LOUIS	MO		07/26/2024	8.500	82,877	0	(48)	0	0	0	105,000	05/23/2024
7159649		SAINT LOUIS	MO		07/26/2024	8.000	78,435	0	(40)	0	0	0	95,000	05/30/2024
7159650		BRADENTON	FL		07/26/2024	8.375	258,754	0	(151)	0	0	0	355,000	05/31/2024
7159651		MILWAUKEE	WI		07/26/2024	8.250	128,186	0	(86)	0	0	0	195,000	05/02/2024
7159652		MILWAUKEE	WI		07/26/2024	8.375	73,727	0	(45)	0	0	0	120,000	05/02/2024
7159653		LAREDO	TX		07/26/2024	7.625	143,968	0	(81)	0	0	0	199,000	06/04/2024
7159654		BUFFALO	NY		07/26/2024	7.790	122,234	0	(64)	0	0	0	158,000	05/20/2024
7159655		WINSTON SALEM	NC		07/26/2024	8.500	109,983	0	(68)	0	0	0	150,000	06/10/2024
7159656		SAN ANTONIO	TX		07/26/2024	7.850	114,957	0	(76)	0	0	0	140,000	06/12/2024
7159657		BRUNSWICK	GA		07/26/2024	7.875	182,003	0	(113)	0	0	0	250,000	05/31/2024
7159658		JAMESTOWN	NY		07/26/2024	7.875	95,765	0	(38)	0	0	0	125,000	06/04/2024
7159659		NEW ORLEANS	LA		07/26/2024	7.500	258,888	0	(149)	0	0	0	334,000	05/29/2024
7159660		HOUSTON	TX		07/26/2024	8.125	390,089	0	(229)	0	0	0	479,000	06/11/2024
7159661		COLUMBUS	OH		07/26/2024	7.625	393,662	0	(233)	0	0	0	475,000	05/14/2024
7159662		SEWICKLEY	PA		07/26/2024	7.500	153,118	0	(37)	0	0	0	228,000	06/03/2024
7159663		ATLANTA	GA		07/26/2024	7.490	215,426	0	(86)	0	0	0	282,000	06/14/2024
7159664		CUDAHY	WI		07/26/2024	7.000	239,520	0	(87)	0	0	0	315,000	06/19/2024
7159665		PHILADELPHIA	PA		07/26/2024	7.000	136,063	0	(25)	0	0	0	194,000	06/11/2024
7159666		MACON	GA		07/26/2024	7.625	81,917	0	(95)	0	0	0	100,000	06/11/2024
7159667		SAN ANTONIO	TX		07/26/2024	8.375	67,441	0	(29)	0	0	0	95,000	06/21/2024
7159668		NEWARK	NJ		07/26/2024	7.250	641,421	0	(229)	0	0	0	790,000	06/10/2024
7159669		ANSONIA	CT		07/26/2024	7.500	455,593	0	(239)	0	0	0	590,000	06/19/2024
7159670		DENVER	CO		07/26/2024	7.250	360,717	0	(273)	0	0	0	690,000	06/20/2024
7159671		SAN ANTONIO	TX		07/26/2024	7.250	202,951	0	(110)	0	0	0	310,000	02/29/2024
7159672		FLORENCE	SC		07/26/2024	7.625	108,264	0	(58)	0	0	0	140,000	06/05/2024
7159673		PAWTUCKET	RI		07/26/2024	7.750	488,493	0	(271)	0	0	0	630,000	05/07/2024
7159674		DETROIT	MI		07/26/2024	8.500	84,673	0	(45)	0	0	0	105,000	06/10/2024
7159675		HOWELL	NJ		07/26/2024	7.125	467,201	0	(165)	0	0	0	605,000	06/24/2024
7159676		TRENTON	NJ		07/26/2024	7.000	180,915	0	(44)	0	0	0	240,000	06/24/2024
7159677		DARBY	PA		07/26/2024	7.250	284,583	0	(107)	0	0	0	365,000	06/21/2024
7159678		PHILADELPHIA	PA		07/26/2024	7.500	240,255	0	(59)	0	0	0	318,000	06/20/2024
7159679		TRENTON	NJ		07/26/2024	7.000	184,326	0	(41)	0	0	0	245,000	06/24/2024
7159680		MERIDEN	CT		07/26/2024	7.500	309,315	0	(168)	0	0	0	375,000	07/01/2024
7159681		CAMDEN	NJ		07/26/2024	7.375	144,084	0	(80)	0	0	0	215,000	06/26/2024
7159682		MILLVILLE	NJ		07/26/2024	7.875	161,863	0	(95)	0	0	0	203,000	07/01/2024
7159683		TRENTON	NJ		07/26/2024	7.125	174,980	0	(63)	0	0	0	230,000	06/26/2024
7159684		HAGERSTOWN	MD		07/29/2024	7.250	128,018	0	47	0	0	0	180,000	05/24/2024
7159685		HOUSTON	TX		07/29/2024	7.250	388,690	0	(13,127)	0	0	0	520,000	10/04/2025
7159686		DUNDALK	MD		07/29/2024	7.250	169,195	0	60	0	0	0	221,500	06/05/2024
7159687		CINCINNATI	OH		07/29/2024	7.250	251,304	0	(60)	0	0	0	259,100	01/22/2025
7159688		NEW ORLEANS	LA		07/29/2024	7.250	284,046	0	9	0	0	0	400,000	05/24/2024
7159689		BALTIMORE	MD		07/29/2024	7.375	225,987	0	69	0	0	0	295,000	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159690		BALTIMORE	MD		07/29/2024	7.375	290,824	0	93	0	0	0	380,000	05/29/2024
7159691		PALMER	MA		07/29/2024	7.250	272,599	0	73	0	0	0	380,000	06/25/2024
7159692		SAGINAW	MI		07/29/2024	7.625	102,098	0	47	0	0	0	135,000	06/05/2024
7159693		COVINGTON	KY		07/29/2024	7.375	130,851	0	31	0	0	0	170,000	06/07/2024
7159694		SAINT JOSEPH	MO		07/29/2024	7.500	101,120	0	20	0	0	0	131,000	06/18/2024
7159696		INDIANAPOLIS	IN		07/29/2024	7.250	135,469	0	38	0	0	0	177,000	06/17/2024
7159697		GREENVILLE	SC		07/29/2024	7.000	195,427	0	(74)	0	0	0	275,000	06/28/2024
7159698		HAMILTON	OH		07/29/2024	7.375	182,712	0	(89)	0	0	0	240,000	06/27/2024
7159699		COVINGTON	KY		07/29/2024	7.250	167,039	0	(57)	0	0	0	220,000	06/27/2024
7159700		WEST CHESTER	OH		07/29/2024	7.250	366,028	0	(148)	0	0	0	450,000	06/27/2024
7159701		CINCINNATI	OH		07/29/2024	7.375	257,046	0	(118)	0	0	0	360,000	06/27/2024
7159702		CINCINNATI	OH		07/29/2024	7.875	378,700	0	(136)	0	0	0	461,000	06/10/2024
7159703		CINCINNATI	OH		07/29/2024	7.250	344,036	0	(116)	0	0	0	450,000	07/02/2024
7159704		HAGERSTOWN	MD		07/29/2024	6.875	128,152	0	36	0	0	0	241,000	06/24/2024
7159706		BROWNS MILLS	NJ		07/25/2024	7.200	234,469	0	457	0	0	0	330,000	06/24/2024
7159707		BROWNS MILLS	NJ		07/25/2024	7.020	240,653	0	488	0	0	0	365,000	06/24/2024
7159709		CINCINNATI	OH		07/25/2024	7.010	205,834	0	379	0	0	0	401,000	03/05/2024
7159710		QUEENS	NY		07/25/2024	7.650	882,854	0	1,391	0	0	0	1,225,000	04/19/2024
7159711		MEMPHIS	TN		07/25/2024	7.397	168,773	0	285	0	0	0	219,000	05/31/2024
7159712		TERRELL	TX		07/25/2024	6.920	161,058	0	327	0	0	0	240,000	04/25/2024
7159713		TRENTON	NJ		07/25/2024	6.920	156,111	0	(3,854)	0	21,390	0	180,000	08/14/2025
7159714		PONTIAC	MI		07/25/2024	7.180	129,021	0	235	0	0	0	180,000	05/21/2024
7159715		KANSAS CITY	MO		07/25/2024	7.275	152,138	0	378	0	0	0	185,000	06/03/2024
7159716		KANSAS CITY	MO		07/25/2024	7.275	147,916	0	257	0	0	0	190,000	06/03/2024
7159717		TROY	NY		07/25/2024	6.630	156,404	0	348	0	0	0	262,000	05/31/2024
7159718		GARFIELD HEIGHTS	OH		07/25/2024	7.763	115,311	0	162	0	0	0	148,000	06/19/2024
7159719		JONESBORO	GA		07/25/2024	7.907	270,848	0	349	0	0	0	346,000	05/30/2024
7159720		WATERBURY	CT		07/25/2024	7.147	298,967	0	612	0	0	0	370,000	06/06/2024
7159721		BOYNTON BEACH	FL		07/25/2024	7.510	290,167	0	441	0	0	0	385,000	06/02/2024
7159722		MILL NECK	NY		07/25/2024	7.290	1,421,068	0	2,514	0	0	0	1,860,000	06/13/2024
7159723		INDIANAPOLIS	IN		07/25/2024	7.800	317,332	0	474	0	0	0	410,000	06/18/2024
7159724		WAUKEGAN	IL		07/25/2024	7.290	244,677	0	452	0	0	0	320,000	06/10/2024
7159725		AUSTELL	GA		07/25/2024	7.500	288,695	0	463	0	0	0	373,000	06/26/2024
7159726		VINELAND	NJ		07/25/2024	7.180	129,205	0	232	0	0	0	180,000	06/13/2024
7159727		VINELAND	NJ		07/25/2024	7.180	139,972	0	252	0	0	0	195,000	06/13/2024
7159729		HARVEST	AL		07/25/2024	6.970	206,603	0	412	0	0	0	290,000	06/11/2024
7159730		ST. CHARLES	IL		07/25/2024	6.990	321,245	0	688	0	0	0	425,000	06/12/2024
7159731		BROWNS MILLS	NJ		07/25/2024	7.200	237,793	0	467	0	0	0	335,000	06/24/2024
7159733		DETROIT	MI		07/25/2024	7.600	138,510	0	(6,116)	0	0	0	190,000	04/08/2025
7159735		BALTIMORE	MD		07/25/2024	7.300	151,638	0	76	0	0	0	195,000	09/12/2025
7159736		WINSLOW TOWNSHIP	NJ		07/25/2024	7.640	176,861	0	290	0	0	0	230,000	06/25/2024
7159737		WINSLOW	NJ		07/25/2024	7.750	171,419	0	265	0	0	0	222,000	06/25/2024
7159738		EL PASO	TX		07/25/2024	7.620	196,852	0	(96)	0	0	0	256,000	04/25/2024
7159739		SEATTLE	WA		07/25/2024	6.980	488,888	0	(102)	0	0	0	695,000	06/25/2024
7159740		BALTIMORE	MD		07/25/2024	7.450	197,496	0	327	0	0	0	240,000	09/16/2025
7159741		CINCINNATI	OH		07/25/2024	7.400	211,028	0	354	0	0	0	275,000	06/27/2024
7159742		CHICAGO	IL		07/25/2024	7.460	158,629	0	214	0	0	0	275,000	06/18/2024
7159743		AKRON	OH		07/25/2024	23.000	106,679	0	187	0	0	0	138,000	06/07/2024
7159744		AKRON	OH		07/25/2024	7.450	96,525	0	158	0	0	0	125,000	03/21/2024
7159745		BRONX	NY		07/25/2024	7.430	711,828	0	1,269	0	0	0	930,000	06/19/2024
7159746		EGG HARBOR CITY	NJ		07/25/2024	7.500	194,387	0	261	0	0	0	255,000	06/20/2024
7159747		TRENTON	NJ		07/25/2024	7.030	139,308	0	269	0	0	0	195,000	06/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159748		BALTIMORE	MD		07/25/2024	7.985	230,799	0	(63)	0	0	0	280,000	09/16/2025
7159749		ASBURY PARK	NJ		07/25/2024	8.250	567,713	0	(349)	0	0	0	685,000	06/17/2024
7159750		TRENTON	NJ		07/25/2024	7.510	215,989	0	354	0	0	0	280,000	06/25/2024
7159751		GLOUCESTER CITY	NJ		07/29/2024	7.000	154,045	0	(3)	0	0	0	205,000	06/07/2024
7159752		HOUSTON	TX		07/29/2024	7.250	200,391	0	(7,499)	0	3,576	0	265,000	05/13/2025
7159753		DURHAM	NC		07/29/2024	7.500	164,701	0	(282)	0	0	0	295,000	04/25/2024
7159754		CONWAY	SC		07/29/2024	7.125	175,165	0	(80)	0	0	0	269,000	05/09/2024
7159755		CONWAY	SC		07/29/2024	7.125	170,520	0	(78)	0	0	0	260,000	04/09/2024
7159759		PHILADELPHIA	PA		07/29/2024	8.000	559,282	0	(334)	0	0	0	720,000	06/07/2024
7159760		LORAIN	OH		07/29/2024	7.625	133,080	0	62	0	0	0	165,000	06/17/2024
7159762		RADCLIFF	KY		07/29/2024	7.375	170,211	0	(48)	0	0	0	227,000	06/03/2024
7159763		PATERSON	NJ		07/29/2024	7.375	439,061	0	(128)	0	0	0	697,000	06/13/2024
7159764		PHILADELPHIA	PA		07/29/2024	8.000	566,516	0	(332)	0	0	0	730,000	06/07/2024
7159765		ENNIS	TX		07/29/2024	7.625	286,096	0	(103)	0	0	0	375,000	06/11/2024
7159766		WAXAHACHIE	TX		07/29/2024	7.375	182,845	0	(66)	0	0	0	240,000	06/11/2024
7159767		DANVILLE	VA		07/29/2024	6.875	191,274	0	(46)	0	0	0	250,000	06/19/2024
7159768		WOBURN	MA		07/29/2024	6.500	424,044	0	(97)	0	0	0	915,000	07/08/2024
7159769		LINDEN	NJ		08/01/2024	6.960	363,883	0	717	0	0	0	549,000	06/10/2024
7159770		ROCKMART	GA		08/01/2024	6.960	165,609	0	344	0	0	0	218,000	03/19/2024
7159771		SOUTH CHICAGO HEIGHTS	IL		08/01/2024	7.510	126,412	0	(5,381)	0	0	0	141,000	03/07/2025
7159772		NORTH LAS VEGAS	NV		08/01/2024	7.650	273,421	0	442	0	0	0	355,000	06/20/2024
7159773		STATEN ISLAND	NY		08/01/2024	7.710	557,428	0	785	0	0	0	680,000	05/15/2024
7159774		TRENTON	NJ		08/01/2024	7.220	182,513	0	334	0	0	0	238,000	05/23/2024
7159775		CHICAGO	IL		08/01/2024	7.100	264,881	0	552	0	0	0	350,000	05/28/2024
7159776		VILLA PARK	IL		08/01/2024	7.430	287,436	0	327	0	0	0	375,000	05/17/2024
7159777		EDINBURG	TX		08/01/2024	7.220	378,810	0	668	0	0	0	527,000	05/20/2024
7159778		NEW CARROLLTON	MD		08/01/2024	7.720	101,055	0	147	0	0	0	130,000	06/19/2024
7159779		ST. LOUIS	MO		08/01/2024	7.750	234,422	0	333	0	0	0	301,000	05/22/2024
7159780		FORKED RIVER	NJ		08/01/2024	6.540	335,398	0	794	0	0	0	513,000	05/30/2024
7159781		LYNDHURST	NJ		08/01/2024	6.540	386,711	0	869	0	0	0	694,000	05/30/2024
7159782		BOGOTA	NJ		08/01/2024	6.920	383,025	0	800	0	0	0	504,000	05/28/2024
7159783		VINELAND	NJ		08/01/2024	7.130	179,857	0	321	0	0	0	250,000	06/13/2024
7159784		BRIDGETON	NJ		08/01/2024	7.180	240,779	0	429	0	0	0	335,000	06/13/2024
7159785		WATERBURY	CT		08/01/2024	7.147	295,603	0	595	0	0	0	365,000	06/06/2024
7159786		WATERBURY	CT		08/01/2024	7.147	307,752	0	620	0	0	0	380,000	06/06/2024
7159787		WATERBURY	CT		08/01/2024	7.147	303,702	0	612	0	0	0	375,000	06/06/2024
7159788		WATERBURY	CT		08/01/2024	7.147	311,801	0	628	0	0	0	385,000	06/06/2024
7159789		WATERBURY	CT		08/01/2024	7.147	307,752	0	620	0	0	0	380,000	06/06/2024
7159790		DUNDALK	MD		08/01/2024	7.160	197,411	0	357	0	0	0	275,000	06/14/2024
7159791		DALLAS	TX		08/01/2024	7.520	124,339	0	185	0	0	0	160,000	06/10/2024
7159792		GARY	IN		08/01/2024	7.170	79,793	0	159	0	0	0	135,000	06/07/2024
7159793		EAST CHICAGO	IN		08/01/2024	7.280	76,313	0	144	0	0	0	130,000	06/07/2024
7159795		BRIDGEPORT	CT		08/01/2024	7.740	416,700	0	(175)	0	0	0	570,000	07/03/2024
7159796		NEW BRITAIN	CT		08/01/2024	7.430	231,997	0	378	0	0	0	300,000	04/08/2024
7159797		BOYNTON BEACH	FL		08/01/2024	7.260	360,185	0	(108)	0	0	0	690,000	06/11/2024
7159798		ALTOONA	PA		08/01/2024	7.450	102,384	0	200	0	0	0	145,000	06/17/2024
7159799		POUGHKEEPSIE	NY		08/01/2024	7.510	295,883	0	490	0	0	0	360,000	06/15/2024
7159800		TOLEDO	OH		08/01/2024	7.180	143,953	0	253	0	0	0	200,000	06/19/2024
7159801		MIDDLE ISLAND	NY		08/01/2024	7.590	480,299	0	744	0	0	0	620,000	06/17/2024
7159802		KANSAS CITY	MO		08/01/2024	7.360	288,686	0	497	0	0	0	375,000	06/20/2024
7159803		ROLLING MEADOWS	IL		08/01/2024	7.300	266,402	0	511	0	0	0	350,000	07/05/2024
7159804		FAR ROCKAWAY	NY		08/01/2024	7.390	409,871	0	712	0	0	0	575,000	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159806		TRENTON	NJ		08/01/2024	7.520	203,492	0	347	0	0	0	265,000	06/27/2024
7159807		PROVIDENCE	RI		08/01/2024	7.990	272,565	0	334	0	0	0	385,000	06/29/2024
7159808		WILLOWBROOK	IL		08/01/2024	6.750	603,170	0	1,346	0	0	0	920,000	06/26/2024
7159809		OAKLAND	CA		08/01/2024	7.430	718,919	0	1,300	0	0	0	940,000	06/30/2024
7159810		RACINE	WI		08/01/2024	7.220	163,597	0	300	0	0	0	202,000	06/27/2024
7159811		NORTH PROVIDENCE	RI		08/01/2024	7.050	177,016	0	365	0	0	0	250,000	06/26/2024
7159812		CHICAGO	IL		08/01/2024	7.410	207,863	0	359	0	0	0	260,000	06/27/2024
7159813		MATTESON	IL		08/01/2024	7.450	170,797	0	276	0	0	0	210,000	06/28/2024
7159814		OSSINING	NY		08/01/2024	7.800	489,205	0	821	0	0	0	600,000	07/05/2024
7159815		BALTIMORE	MD		08/01/2024	7.200	154,311	0	264	0	0	0	160,000	11/07/2025
7159816		BURLINGTON	KY		08/01/2024	6.950	250,378	0	534	0	0	0	310,000	07/09/2024
7159817		NEWARK	NJ		08/01/2024	7.590	454,284	0	636	0	0	0	670,000	07/01/2024
7159818		BALTIMORE	MD		08/01/2024	7.440	165,856	0	276	0	0	0	215,000	09/14/2025
7159819		DIXMOOR	IL		08/01/2024	7.120	113,794	0	225	0	0	0	160,000	07/09/2024
7159820		YONKERS	NY		08/01/2024	7.250	915,143	0	1,745	0	0	0	1,200,000	06/15/2024
7159821		NEWARK	NJ		08/01/2024	7.650	514,769	0	719	0	0	0	760,000	07/11/2024
7159822		AKRON	OH		08/01/2024	23.000	100,302	0	181	0	0	0	130,000	06/22/2024
7159823		HACKETTSTOWN	NJ		08/01/2024	7.010	311,973	0	607	0	0	0	556,000	07/01/2024
7159824		HUNTINGTON STATION	NY		08/01/2024	7.230	502,533	0	927	0	0	0	620,000	07/12/2024
7159825		HACKETTSTOWN	NJ		08/01/2024	6.890	296,860	0	617	0	0	0	532,000	07/01/2024
7159826		WHITEFISH	MT		08/19/2024	6.625	1,708,179	0	1,588	0	0	0	2,496,100	01/22/2025
7159828		FRUITA	CO		08/19/2024	6.875	284,894	0	194	0	0	0	421,000	01/22/2025
7159829		MONTGOMERY	TX		08/19/2024	7.000	402,585	0	311	0	0	0	929,400	01/22/2025
7159830		BAYPORT	MN		08/19/2024	6.500	384,743	0	746	0	0	0	552,000	01/23/2025
7159831		COLUMBIA	SC		08/19/2024	6.625	192,598	0	472	0	0	0	237,000	01/23/2025
7159832		WASHINGTON	DC		08/19/2024	6.625	552,454	0	715	0	0	0	747,000	01/23/2025
7159836		ALPINE	WY		08/19/2024	6.875	272,367	0	430	0	0	0	618,300	
7159837		HURST	TX		08/19/2024	6.875	194,011	0	329	0	0	0	301,600	01/22/2025
7159838		PHOENIX	AZ		08/19/2024	6.500	209,653	0	3,687	0	0	0	652,900	01/22/2025
7159839		WAXHAW	NC		08/19/2024	6.875	323,432	0	459	0	0	0	539,900	01/22/2025
7159840		HILLSBORO	OR		08/19/2024	6.250	325,555	0	704	0	0	0	500,800	01/22/2025
7159842		MT CRESTED BUTTE	CO		08/19/2024	6.925	709,079	0	361	0	0	0	1,083,400	01/22/2025
7159843		EVERETT	WA		08/19/2024	6.625	361,246	0	223	0	0	0	667,300	01/22/2025
7159844		MILWAUKEE	WI		08/19/2024	6.500	164,172	0	324	0	0	0	336,800	01/22/2025
7159845		LA QUINTA	CA		08/19/2024	6.875	913,922	0	610	0	0	0	1,194,700	01/22/2025
7159849		PARADISE VALLEY	AZ		08/19/2024	6.625	1,996,248	0	1,320	0	0	0	6,282,000	01/23/2025
7159851		BOCA RATON	FL		08/19/2024	6.875	1,059,615	0	(841)	0	0	0	1,845,300	01/22/2025
7159852		BONITA SPRINGS	FL		08/19/2024	7.000	303,518	0	164	0	0	0	430,000	02/02/2024
7159854		ELLABELL	GA		08/19/2024	6.990	237,402	0	325	0	0	0	353,000	01/22/2025
7159856		GEORGETOWN	TX		08/19/2024	6.125	89,644	0	138	0	0	0	383,400	01/22/2025
7159857		YELM	WA		08/19/2024	6.500	255,551	0	607	0	0	0	465,000	02/19/2024
7159858		OCEAN CITY	NJ		08/19/2024	6.875	268,606	0	(670)	0	0	0	543,900	01/22/2025
7159859		LITTLETON	CO		08/19/2024	6.500	244,810	0	175	0	0	0	491,700	01/22/2025
7159860		WALNUT	IA		08/19/2024	7.000	206,469	0	296	0	0	0	221,200	01/22/2025
7159861		PORTLAND	OR		08/19/2024	6.750	284,774	0	424	0	0	0	450,300	01/22/2025
7159863		AURORA	IL		08/19/2024	6.875	138,400	0	(7)	0	0	0	396,000	01/10/2024
7159864		PORTLAND	OR		08/19/2024	6.500	398,138	0	354	0	0	0	551,600	01/22/2025
7159865		LAYTON	UT		08/19/2024	6.125	314,465	0	851	0	0	0	462,500	01/22/2025
7159866		SAN ANTONIO	TX		08/19/2024	6.625	515,212	0	821	0	0	0	800,000	
7159867		IRVINE	CA		08/19/2024	7.000	588,389	0	298	0	0	0	900,000	01/10/2024
7159868		ORANGEVALE	CA		08/19/2024	6.625	223,398	0	321	0	0	0	385,500	01/22/2025
7159869		KENT	WA		08/19/2024	6.490	418,502	0	390	0	0	0	620,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159870		CENTENNIAL	CO		08/19/2024	6.250	213,847	0	398	0	0	0	679,700	01/22/2025
7159871		CANTON	GA		08/19/2024	6.875	293,059	0	461	0	0	0	388,100	01/22/2025
7159872		POOLER	GA		08/19/2024	6.625	229,163	0	191	0	0	0	324,200	01/22/2025
7159873		RALEIGH	NC		08/19/2024	6.625	253,702	0	390	0	0	0	394,000	02/27/2024
7159874		LAS VEGAS	NV		08/19/2024	6.750	220,698	0	5,655	0	0	0	546,200	01/22/2025
7159875		AUBURN	CA		08/19/2024	6.875	277,500	0	21	0	0	0	570,000	01/22/2024
7159876		FORT COLLINS	CO		08/19/2024	6.625	310,273	0	246	0	0	0	405,000	02/29/2024
7159877		LOS ANGELES	CA		08/19/2024	6.625	585,739	0	8,714	0	0	0	2,192,000	03/15/2024
7159879		ARCHER LODGE	NC		08/19/2024	6.990	215,843	0	81	0	0	0	405,000	03/28/2024
7159882		BOSTON	MA		08/19/2024	6.625	345,157	0	552	0	0	0	495,000	03/18/2024
7159883		SEASIDE HEIGHTS	NJ		08/19/2024	6.875	378,490	0	194	0	0	0	975,000	03/27/2024
7159884		OAKLAND	CA		08/19/2024	6.990	983,050	0	1,302	0	0	0	1,550,000	03/08/2024
7159886		MABLETON	GA		08/19/2024	6.875	300,991	0	144	0	0	0	425,000	04/10/2024
7159887		WEATHERFORD	TX		08/19/2024	6.990	235,961	0	80	0	0	0	385,000	02/27/2024
7159889		KANNAPOLIS	NC		08/19/2024	6.625	250,048	0	436	0	0	0	340,000	03/29/2024
7159890		KANSAS CITY	MO		08/19/2024	6.375	182,931	0	355	0	0	0	256,000	03/27/2024
7159891		SMYRNA	GA		08/19/2024	6.250	335,830	0	391	0	0	0	463,000	03/19/2024
7159892		VERNON	CT		08/19/2024	6.990	269,986	0	128	0	0	0	358,000	03/15/2024
7159893		LOS ANGELES	CA		08/19/2024	6.625	301,761	0	439	0	0	0	750,000	04/05/2024
7159894		GARFIELD	NJ		08/19/2024	6.625	449,782	0	571	0	0	0	650,000	04/24/2024
7159895		LAHAINA	HI		08/19/2024	6.990	873,126	0	927	0	0	0	1,800,000	03/29/2024
7159896		ASTORIA	NY		08/19/2024	6.875	405,673	0	181	0	0	0	1,525,000	03/18/2024
7159897		AURORA	CO		08/19/2024	6.990	371,036	0	539	0	0	0	495,000	04/05/2024
7159898		ELK GROVE	CA		08/19/2024	6.990	484,325	0	213	0	0	0	740,000	03/11/2024
7159899		FALLING WATERS	WV		08/19/2024	6.875	188,837	0	288	0	0	0	258,000	01/31/2024
7159900		ONTARIO	CA		08/19/2024	6.990	529,873	0	697	0	0	0	699,000	03/27/2024
7159901		SCOTTSDALE	AZ		08/19/2024	6.625	359,933	0	(35)	0	0	0	485,000	04/10/2024
7159902		KIRKLAND	WA		08/19/2024	6.500	366,408	0	650	0	0	0	495,000	03/26/2024
7159903		MYRTLE BEACH	SC		08/19/2024	6.125	53,899	0	46,048	0	0	0	355,000	04/12/2024
7159904		GREENSBORO	NC		08/19/2024	6.625	211,766	0	132	0	0	0	291,000	03/21/2024
7159905		TENSED	ID		08/19/2024	6.625	155,932	0	50	0	0	0	355,000	03/23/2024
7159906		LAS VEGAS	NV		08/19/2024	6.875	324,474	0	504	0	0	0	435,000	02/28/2024
7159908		HUTTO	TX		08/19/2024	6.990	298,079	0	190	0	0	0	398,000	03/15/2024
7159910		HOBOKEN	NJ		08/19/2024	6.875	437,147	0	180	0	0	0	745,000	04/09/2024
7159911		HAYWARD	WI		08/19/2024	6.625	295,967	0	(74)	0	0	0	423,000	04/24/2024
7159913		OXNARD	CA		08/19/2024	6.625	169,720	0	4,609	0	0	0	1,157,000	04/06/2024
7159914		MURFREESBORO	TN		08/19/2024	6.990	196,884	0	54	0	0	0	454,000	03/22/2024
7159915		SEVERANCE	CO		08/19/2024	6.990	359,659	0	446	0	0	0	660,000	03/19/2024
7159917		SPRINGFIELD	OR		08/19/2024	6.990	177,626	0	220	0	0	0	375,000	03/22/2024
7159918		LAWRENCEVILLE	GA		08/19/2024	6.625	180,618	0	269	0	0	0	416,000	04/05/2024
7159919		FAIRFIELD	CA		08/19/2024	6.875	433,723	0	151	0	0	0	770,000	04/01/2024
7159920		CHARLOTTE	NC		08/19/2024	6.625	191,335	0	105	0	0	0	340,000	03/19/2024
7159921		FAIRBURN	GA		08/19/2024	6.125	294,380	0	330	0	0	0	410,000	03/18/2024
7159922		MANTECA	CA		08/19/2024	6.990	554,379	0	(1,664)	0	0	0	765,000	04/16/2024
7159924		STATEN ISLAND	NY		08/19/2024	6.375	383,020	0	344	0	0	0	705,000	03/13/2024
7159925		SEASIDE PARK	NJ		08/19/2024	6.990	280,917	0	95	0	0	0	850,000	04/08/2024
7159926		FERRIS	TX		08/19/2024	6.990	237,886	0	241	0	0	0	320,000	03/27/2024
7159927		CHARLOTTE	NC		08/19/2024	6.625	268,204	0	308	0	0	0	367,000	03/29/2024
7159928		GEORGETOWN	KY		08/19/2024	6.990	199,734	0	105	0	0	0	265,000	03/30/2024
7159929		FERRIS	TX		08/19/2024	6.990	252,866	0	251	0	0	0	340,000	03/27/2024
7159930		WINCHESTER	CA		08/19/2024	6.625	444,564	0	353	0	0	0	658,000	04/30/2024
7159931		HOBOKEN	NJ		08/19/2024	6.990	373,452	0	196	0	0	0	495,000	03/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159932		AVE MARIA	FL		08/19/2024	6.990	306,149	0	97	0	0	0	553,000	03/15/2024
7159933		MAPLE VALLEY	WA		08/19/2024	6.625	420,139	0	(250)	0	0	0	715,000	04/01/2024
7159934		STRATHMERE	NJ		08/19/2024	6.125	750,144	0	731	0	0	0	1,575,000	04/10/2024
7159936		AUSTIN	TX		08/19/2024	6.500	900,348	0	1,565	0	0	0	1,427,000	05/07/2024
7159937		LOS ANGELES	CA		08/19/2024	6.750	865,845	0	0	0	0	0	1,245,000	11/06/2025
7159938		WESTLAKE VILLAGE	CA		08/19/2024	6.250	960,528	0	2,276	0	0	0	1,375,000	07/31/2024
7159941		NAPLES	FL		08/19/2024	6.250	640,763	0	1,491	0	0	0	1,055,000	07/31/2024
7159942		SEATTLE	WA		08/19/2024	6.250	1,106,509	0	2,505	0	0	0	1,600,000	07/31/2024
7159943		NEWPORT BEACH	CA		08/19/2024	6.125	2,714,910	0	4,099	0	0	0	4,082,000	07/31/2024
7159945		SEVIERVILLE	TN		08/19/2024	6.250	1,281,309	0	3,017	0	0	0	1,910,000	08/07/2024
7159946		VALPARAISO	IN		08/19/2024	6.250	136,065	0	22	0	0	0	310,000	07/31/2024
7159947		ISLE OF PALMS	SC		08/19/2024	6.375	976,556	0	1,911	0	0	0	2,000,000	08/05/2024
7159950		JAMAICA	NY		08/19/2024	6.875	1,248,680	0	2,123	0	0	0	1,915,000	07/31/2024
7159951		CARMEL	CA		08/19/2024	6.500	867,516	0	871	0	0	0	1,447,000	08/02/2024
7159952		LIGHTHOUSE POINT	FL		08/19/2024	6.875	877,277	0	596	0	0	0	1,200,000	07/29/2024
7159954		HILTON HEAD ISLAND	SC		08/19/2024	6.875	959,525	0	1,556	0	0	0	1,600,000	08/02/2024
7159955		BERKELEY	CA		08/19/2024	6.375	1,451,348	0	1,656	0	0	0	3,200,000	07/31/2024
7159956		BREMERTON	WA		08/19/2024	6.250	695,391	0	698	0	0	0	1,450,000	08/02/2024
7159957		PINE	CO		08/19/2024	6.375	65,881	0	8,810	0	0	0	1,950,000	08/05/2024
7159958		BANDON	OR		08/19/2024	6.500	816,617	0	682	0	0	0	955,000	01/23/2025
7159959		CROSSROADS	TX		08/19/2024	6.875	1,227,154	0	6,569	0	0	0	1,750,000	07/31/2024
7159960		SANTA BARBARA	CA		08/19/2024	6.875	1,253,427	0	1,935	0	0	0	1,900,000	07/31/2024
7159961		BAY HARBOR ISLANDS	FL		08/19/2024	6.125	785,322	0	1,726	0	0	0	3,510,000	07/31/2024
7159963		FOREST HILLS	NY		08/19/2024	6.625	269,066	0	145	0	0	0	840,000	07/30/2024
7159964		PARKVILLE	MD		08/19/2024	6.125	210,390	0	482	0	0	0	275,000	07/29/2024
7159965		NOKOMIS	FL		08/19/2024	6.625	188,676	0	134	0	0	0	330,000	07/31/2024
7159966		FUQUAY VARINA	NC		08/19/2024	6.125	247,505	0	510	0	0	0	345,000	07/29/2024
7159967		VANCOUVER	WA		08/19/2024	6.500	268,534	0	302	0	0	0	525,000	07/31/2024
7159968		GARNER	NC		08/19/2024	6.625	295,636	0	280	0	0	0	462,000	07/31/2024
7159969		SAINT PAUL	MN		08/19/2024	6.625	283,917	0	247	0	0	0	382,000	07/31/2024
7159973		CHARLOTTE	NC		08/19/2024	6.625	312,015	0	651	0	0	0	447,000	07/31/2024
7159974		NEW HOPE	MN		08/19/2024	6.625	227,213	0	427	0	0	0	330,000	07/31/2024
7159975		MADISON	MS		08/19/2024	6.625	188,131	0	383	0	0	0	285,000	07/30/2024
7159977		PRINCETON	TX		08/19/2024	6.625	247,081	0	462	0	0	0	344,000	07/31/2024
7159978		MANTECA	CA		08/19/2024	6.125	378,080	0	858	0	0	0	630,000	07/31/2024
7159981		HUTTO	TX		08/19/2024	6.625	104,512	0	1,629	0	0	0	360,000	08/01/2024
7159982		LAKE LURE	NC		08/19/2024	6.125	315,485	0	312	0	0	0	950,000	08/04/2024
7159983		PEORIA	AZ		08/19/2024	6.625	258,980	0	434	0	0	0	420,000	08/01/2024
7159984		COLLEGEVILLE	PA		08/19/2024	6.625	249,523	0	463	0	0	0	372,000	07/31/2024
7159985		SMYRNA	GA		08/19/2024	6.625	325,819	0	221	0	0	0	435,000	07/31/2024
7159986		NEW YORK	NY		08/19/2024	6.625	1,379,600	0	935	0	0	0	3,025,000	07/31/2024
7159987		KANNAPOLIS	NC		08/19/2024	6.990	219,514	0	308	0	0	0	362,000	07/31/2024
7159988		JENSEN BEACH	FL		08/19/2024	6.625	329,738	0	350	0	0	0	450,000	07/31/2024
7159989		DRIPPING SPRINGS	TX		08/19/2024	6.125	272,884	0	626	0	0	0	370,000	07/30/2024
7159990		MAMARONECK	NY		08/19/2024	6.625	83,636	0	1,452	0	0	0	870,000	07/29/2024
7159992		KANNAPOLIS	NC		08/19/2024	6.125	243,953	0	546	0	0	0	370,000	07/31/2024
7159993		ROSEVILLE	CA		08/19/2024	6.125	456,537	0	572	0	0	0	650,000	07/29/2024
7159994		ROYSE CITY	TX		08/19/2024	6.125	210,098	0	1,145	0	0	0	325,000	08/01/2024
7159995		CHARLOTTE	NC		08/19/2024	6.125	279,428	0	617	0	0	0	450,000	07/31/2024
7159996		KANNAPOLIS	NC		08/19/2024	6.990	230,188	0	95	0	0	0	330,000	07/31/2024
7159997		CHARLOTTE	NC		08/19/2024	6.500	288,817	0	556	0	0	0	440,000	08/01/2024
7159998		CHARLOTTE	NC		08/19/2024	6.500	279,407	0	553	0	0	0	410,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7159999		GARNER	NC		08/19/2024	6.125	301,920	0	360	0	0	0	453,000	07/31/2024
7160000		HUGO	MN		08/19/2024	6.990	218,996	0	139	0	0	0	305,000	07/31/2024
7160001		PONDER	TX		08/19/2024	6.500	185,619	0	4,597	0	0	0	335,000	07/31/2024
7160002		ASHLAND	OR		08/19/2024	6.990	252,871	0	123	0	0	0	630,000	08/05/2024
7160004		VANCOUVER	WA		08/19/2024	7.000	554,685	0	240	0	0	0	865,000	08/01/2024
7160005		SCOTTSDALE	AZ		08/19/2024	6.750	761,018	0	(850)	0	0	0	1,120,000	07/31/2024
7160006		SURF CITY	NC		08/19/2024	6.750	758,659	0	602	0	0	0	1,350,000	08/06/2024
7160009		SCOTTSDALE	AZ		08/19/2024	6.990	644,720	0	913	0	0	0	1,050,000	07/29/2024
7160011		SAN CLEMENTE	CA		08/19/2024	6.750	1,570,791	0	2,680	0	0	0	2,850,000	07/30/2024
7160012		PETALUMA	CA		08/19/2024	6.875	977,238	0	1,373	0	0	0	1,450,000	08/01/2024
7160013		TRUCKEE	CA		08/19/2024	7.000	1,130,635	0	690	0	0	0	1,650,000	08/01/2024
7160015		SIMI VALLEY	CA		08/19/2024	6.750	1,210,261	0	1,984	0	0	0	1,797,000	07/31/2024
7160016		ARLINGTON	VA		08/19/2024	6.875	601,362	0	24,946	0	0	0	1,468,000	07/30/2024
7160017		INDIAN ROCKS BEACH	FL		08/19/2024	6.875	1,020,720	0	422	0	0	0	1,560,000	07/30/2024
7160018		SAN BRUNO	CA		08/19/2024	6.250	780,910	0	786	0	0	0	1,550,000	07/31/2024
7160020		LOS ANGELES	CA		08/19/2024	6.500	1,751,405	0	2,062	0	0	0	2,800,000	08/01/2024
7160021		PHOENIX	AZ		08/19/2024	6.750	1,001,260	0	1,517	0	0	0	1,710,000	07/31/2024
7160029		BROOKLYN	NY		10/29/2024	8.250	1,241,018	0	(745)	0	0	0	1,750,000	02/16/2024
7160030		LEXINGTON	SC		10/29/2024	8.500	190,082	0	(106)	0	0	0	245,000	03/12/2024
7160031		WEST HAVEN	CT		10/29/2024	8.500	338,159	0	(175)	0	0	0	437,000	04/19/2024
7160034		ROME	NY		10/29/2024	8.375	95,549	0	(100)	0	0	0	117,000	05/23/2024
7160035		MIAMI	FL		10/29/2024	7.875	613,402	0	(1,008)	0	0	0	750,000	06/04/2024
7160036		CLARK	NV		10/29/2024	8.875	407,988	0	(265)	0	0	0	625,000	05/21/2024
7160038		BALTIMORE	MD		10/29/2024	7.750	166,658	0	(104)	0	0	0	230,000	09/16/2025
7160039		DETROIT	MI		10/29/2024	8.500	107,599	0	(61)	0	0	0	142,000	04/24/2024
7160040		MILWAUKEE	WI		10/29/2024	8.875	249,246	0	(138)	0	0	0	300,000	05/28/2024
7160041		MILWAUKEE	WI		10/29/2024	8.875	249,246	0	(138)	0	0	0	300,000	05/28/2024
7160042		NEENAH	WI		10/29/2024	8.000	133,503	0	(80)	0	0	0	172,000	06/28/2024
7160044		WEST HARTFORD	CT		10/29/2024	8.750	214,595	0	(126)	0	0	0	340,000	05/13/2024
7160046		HOUSTON	TX		10/29/2024	7.750	159,123	0	(103)	0	0	0	230,000	05/17/2024
7160047		ROSENBERG	TX		10/29/2024	7.750	190,832	0	(107)	0	0	0	325,000	05/20/2024
7160048		KANSAS CITY	MO		10/29/2024	8.750	4,942	0	(7,174)	0	0	0	200,000	06/06/2024
7160049		BOONVILLE	MO		10/29/2024	8.875	249,183	0	(137)	0	0	0	315,000	05/15/2024
7160052		PORT CHARLOTTE	FL		10/29/2024	8.750	128,741	0	(72)	0	0	0	165,000	05/15/2024
7160053		BRADENTON	FL		10/29/2024	8.749	240,026	0	(100)	0	0	0	305,000	05/02/2024
7160054		DEERFIELD BEACH	FL		10/29/2024	7.750	418,120	0	(261)	0	0	0	585,000	06/18/2024
7160055		STRATFORD	CT		10/29/2024	7.625	207,349	0	(131)	0	0	0	403,000	07/05/2024
7160056		MILFORD	CT		10/29/2024	7.625	316,416	0	(198)	0	0	0	436,000	06/04/2024
7160058		WHITE PLAINS	NY		10/29/2024	7.750	193,201	0	19	0	0	0	295,000	05/24/2024
7160059		OCALA	FL		10/29/2024	8.125	168,592	0	(101)	0	0	0	250,000	06/27/2024
7160060		DAVENPORT	FL		10/29/2024	7.750	198,102	0	(124)	0	0	0	325,000	05/23/2024
7160061		DELAND	FL		10/29/2024	7.750	220,137	0	(140)	0	0	0	304,000	06/25/2024
7160062		JUPITER	FL		10/29/2024	7.500	480,067	0	(341)	0	0	0	790,000	06/18/2024
7160063		LOUISVILLE	KY		10/29/2024	7.875	104,662	0	(127)	0	0	0	140,000	06/18/2024
7160064		WILDWOOD	NJ		10/29/2024	8.000	392,784	0	(133)	0	0	0	750,000	05/23/2024
7160065		EAST POINT	GA		10/29/2024	7.875	104,911	0	(50)	0	0	0	230,000	06/14/2024
7160066		RIVERHEAD	NY		10/29/2024	8.750	626,953	0	(329)	0	0	0	757,000	05/14/2024
7160067		REX	GA		10/29/2024	8.625	239,766	0	(115)	0	0	0	310,000	06/13/2024
7160069		TALLAHASSEE	FL		10/29/2024	8.750	233,215	0	(109)	0	0	0	282,000	05/21/2024
7160070		LEHIGH ACRES	FL		10/29/2024	8.250	333,157	0	(3,190)	0	0	0	405,000	06/06/2024
7160071		LAKELAND	FL		10/29/2024	8.250	170,901	0	(97)	0	0	0	220,000	06/10/2024
7160072		NEW HAVEN	CT		10/29/2024	7.750	311,375	0	(352)	0	0	0	400,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160073		KANSAS CITY	MO		10/29/2024	8.750	112,674	0	(84)	0	0	0	156,000	06/13/2024
7160074		KNOXVILLE	TN		10/29/2024	7.875	233,357	0	(4)	0	0	0	300,000	06/12/2024
7160076		FAIRPORT	NY		10/29/2024	7.875	191,039	0	(112)	0	0	0	309,987	07/16/2024
7160077		NEW HAVEN	CT		10/29/2024	7.750	326,802	0	(511)	0	0	0	420,000	06/10/2024
7160078		FORT WORTH	TX		10/29/2024	8.875	152,723	0	(83)	0	0	0	210,000	06/04/2024
7160079		MEMPHIS	TN		10/29/2024	7.750	191,026	0	(110)	0	0	0	257,999	05/20/2024
7160080		NEW HAVEN	CT		10/29/2024	8.375	216,751	0	(111)	0	0	0	280,000	06/03/2024
7160081		NEW HAVEN	CT		10/29/2024	8.500	217,018	0	(112)	0	0	0	280,000	06/03/2024
7160082		BRIDGEPORT	CT		10/29/2024	7.875	370,570	0	(228)	0	0	0	560,000	06/03/2024
7160083		FREDERICKSBURG	TX		10/29/2024	7.875	207,364	0	(128)	0	0	0	385,000	06/18/2024
7160084		ROCK HILL	SC		10/29/2024	9.250	141,403	0	(74)	0	0	0	175,000	06/13/2024
7160086		TAMPA	FL		10/29/2024	7.750	255,504	0	(144)	0	0	0	334,000	06/26/2024
7160087		SALISBURY	MD		10/29/2024	8.375	82,044	0	(47)	0	0	0	105,000	07/01/2024
7160088		SALISBURY	MD		10/29/2024	8.375	87,236	0	(50)	0	0	0	125,000	07/01/2024
7160089		TOWSON	MD		10/29/2024	7.625	178,945	0	(111)	0	0	0	267,000	06/04/2024
7160090		HUNTERTOWN	IN		10/29/2024	7.750	57,859	0	3,676	0	0	0	306,700	11/28/2025
7160091		LOUISVILLE	KY		10/29/2024	7.875	211,873	0	(130)	0	0	0	292,000	06/21/2024
7160092		SAHUARITA	AZ		10/29/2024	7.625	246,285	0	(156)	0	0	0	375,000	06/20/2024
7160093		GREENTOWN	PA		10/29/2024	7.875	388,710	0	(239)	0	0	0	600,000	06/24/2024
7160094		JAMESTOWN	NY		10/29/2024	8.625	248,119	0	(124)	0	0	0	300,000	07/11/2024
7160096		PORTSMOUTH	VA		10/29/2024	8.375	280,205	0	(163)	0	0	0	374,000	06/24/2024
7160097		LEXINGTON	SC		10/29/2024	7.500	158,027	0	2	0	0	0	235,000	05/31/2024
7160098		D'IBERVLLE	MS		10/29/2024	7.625	118,873	0	130	0	0	0	164,000	06/10/2024
7160099		LORTON	VA		10/29/2024	7.875	72,616	0	(1,929)	0	0	0	250,000	06/14/2024
7160100		LEXINGTON	SC		10/29/2024	7.750	184,406	0	(116)	0	0	0	278,000	05/23/2024
7160101		BUCKEYE	AZ		10/29/2024	7.750	277,992	0	(16,730)	0	0	0	399,000	09/05/2025
7160103		MARION	IL		10/29/2024	8.375	102,669	0	(60)	0	0	0	133,000	05/23/2024
7160104		SALT LAKE CITY	UT		10/29/2024	7.875	256,436	0	(157)	0	0	0	330,000	07/01/2024
7160105		KENNER	LA		10/29/2024	8.250	425,315	0	(273)	0	0	0	515,000	06/28/2024
7160106		HOMESTEAD	FL		10/29/2024	7.125	175,159	0	(105)	0	0	0	310,000	07/02/2024
7160107		MISSION	TX		10/29/2024	7.875	189,448	0	(116)	0	0	0	261,000	07/06/2024
7160108		TAMPA	FL		10/29/2024	7.500	173,856	0	(108)	0	0	0	260,000	06/21/2024
7160109		KEENE	NH		10/29/2024	8.625	792,813	0	(444)	0	0	0	1,090,000	07/15/2024
7160110		HILL	NH		10/29/2024	7.000	200,991	0	(64)	0	0	0	257,000	07/12/2024
7160112		TULSA	OK		10/29/2024	7.750	289,114	0	(167)	0	0	0	360,000	06/28/2024
7160113		HOUSTON	TX		10/29/2024	7.125	215,310	0	(302)	0	0	0	310,500	07/03/2024
7160114		MIAMI	FL		10/29/2024	7.250	247,519	0	(19)	0	0	0	648,000	06/27/2024
7160115		TALLAHASSEE	FL		10/29/2024	8.250	148,467	0	(87)	0	0	0	179,000	06/24/2024
7160116		MIAMI	FL		10/29/2024	8.250	355,027	0	(204)	0	0	0	460,000	07/16/2024
7160117		ODESSA	TX		10/29/2024	8.500	192,036	0	(88)	0	0	0	240,000	07/17/2024
7160118		MIAMI	FL		10/29/2024	8.250	356,880	0	(233)	0	0	0	460,000	07/16/2024
7160119		BIRMINGHAM	AL		10/29/2024	8.625	124,313	0	(68)	0	0	0	160,000	05/22/2024
7160120		SAINT LOUIS	MO		10/29/2024	9.000	100,641	0	(66)	0	0	0	122,000	05/17/2024
7160121		SAINT LOUIS	MO		10/29/2024	8.810	297,531	0	(185)	0	0	0	380,000	05/17/2024
7160122		MILWAUKEE	WI		10/29/2024	9.125	80,193	0	60	0	0	0	98,000	05/17/2024
7160123		MILWAUKEE	WI		10/29/2024	8.625	85,805	0	(52)	0	0	0	105,000	05/13/2024
7160124		KANSAS CITY	MO		10/29/2024	8.580	245,597	0	(146)	0	0	0	315,000	05/01/2024
7160126		JACKSON	MS		10/29/2024	8.750	82,151	0	(28)	0	0	0	105,000	04/30/2024
7160127		FLORISSANT	MO		10/29/2024	8.750	103,846	0	(37)	0	0	0	124,000	05/01/2024
7160128		CHESTER	PA		10/29/2024	8.750	148,640	0	(50)	0	0	0	220,000	01/23/2025
7160129		COCKEYSVILLE	MD		10/29/2024	7.000	254,773	0	(115)	0	0	0	402,000	07/03/2024
7160130		MIAMI	FL		10/29/2024	8.250	540,124	0	(314)	0	0	0	695,000	07/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160131		WINTER HAVEN	FL		10/29/2024	7.250	144,539	0	(1,052)	0	0	0	265,000	06/27/2024
7160132		BARTLETT	TN		10/29/2024	8.750	254,531	0	(120)	0	0	0	329,000	06/24/2024
7160133		SUFFIELD	CT		10/29/2024	7.750	384,976	0	(345)	0	0	0	750,000	06/26/2024
7160134		SARASOTA	FL		10/29/2024	7.750	260,957	0	(291)	0	0	0	362,500	06/28/2024
7160136		KINGSTON	GA		10/29/2024	8.000	253,508	0	(154)	0	0	0	329,000	06/13/2024
7160137		ATLANTA	GA		10/29/2024	7.625	272,508	0	(165)	0	0	0	410,000	07/02/2024
7160139		LAFAYETTE	LA		10/29/2024	7.500	84,586	0	(32)	0	0	0	111,000	06/24/2024
7160141		MIAMI	FL		10/29/2024	7.875	428,431	0	(262)	0	0	0	590,000	07/02/2024
7160143		KISSIMMEE	FL		10/29/2024	7.750	202,116	0	(127)	0	0	0	291,000	06/27/2024
7160144		HARTFORD	WI		10/29/2024	8.250	219,949	0	(130)	0	0	0	265,000	06/21/2024
7160145		ORLANDO	FL		10/29/2024	7.875	232,189	0	(143)	0	0	0	320,000	06/21/2024
7160146		CHATTANOOGA	TN		10/29/2024	7.500	213,134	0	(122)	0	0	0	360,000	06/28/2024
7160148		TAMPA	FL		10/29/2024	8.500	183,988	0	254	0	0	0	272,000	06/25/2024
7160149		PLANTATION	FL		10/29/2024	8.375	464,466	0	(238)	0	0	0	600,000	06/26/2024
7160150		INDEPENDENCE	MO		10/29/2024	7.625	108,858	0	(69)	0	0	0	225,000	07/12/2024
7160151		LANSING	MI		10/29/2024	7.750	103,581	0	(63)	0	0	0	126,000	07/03/2024
7160152		LANSING	MI		10/29/2024	8.000	131,833	0	(77)	0	0	0	171,000	07/03/2024
7160153		LONGBOAT KEY	FL		10/29/2024	7.375	196,426	0	43	0	0	0	385,000	07/02/2024
7160154		PLANT CITY	FL		10/29/2024	8.500	155,022	0	9	0	0	0	200,000	06/27/2024
7160155		PLANT CITY	FL		10/29/2024	8.500	154,744	0	(262)	0	0	0	200,000	06/27/2024
7160156		TAMPA	FL		10/29/2024	8.500	201,148	0	16	0	0	0	260,000	06/25/2024
7160158		CLARKDALE	GA		10/29/2024	8.500	200,343	0	(1,589)	0	0	0	282,000	07/08/2024
7160159		BATON ROUGE	LA		10/29/2024	8.000	213,671	0	(139)	0	0	0	305,000	11/06/2025
7160160		PALM COAST	FL		10/29/2024	7.250	211,494	0	(88)	0	0	0	260,000	06/28/2024
7160161		STONE MOUNTAIN	GA		10/29/2024	8.000	242,501	0	(144)	0	0	0	355,000	07/03/2024
7160165		JACKSONVILLE	FL		10/29/2024	7.000	182,977	0	(104)	0	0	0	274,000	07/01/2024
7160166		SPRINGFIELD	MO		10/29/2024	8.500	97,248	0	206	0	0	0	120,000	06/28/2024
7160167		DALLAS	TX		10/29/2024	7.125	227,814	0	(138)	0	0	0	340,000	07/01/2024
7160168		JACKSONVILLE	FL		10/29/2024	7.000	170,289	0	(97)	0	0	0	255,000	07/01/2024
7160170		CORDOVA	TN		10/29/2024	8.500	215,174	0	(209)	0	0	0	279,200	07/10/2024
7160172		PETERSBURG	VA		10/29/2024	7.875	144,712	0	(89)	0	0	0	186,000	07/08/2024
7160173		FORT LAUDERDALE	FL		10/29/2024	7.875	99,755	0	(57)	0	0	0	130,000	06/28/2024
7160174		STONECREST	GA		10/29/2024	7.000	183,688	0	(61)	0	0	0	275,000	07/01/2024
7160175		OCALA	FL		10/29/2024	7.625	206,204	0	(117)	0	0	0	301,000	07/05/2024
7160176		BELLEVUE	WA		10/29/2024	7.125	225,871	0	(142)	0	0	0	559,960	06/24/2024
7160177		PALM BAY	FL		10/29/2024	7.750	122,465	0	2,660	0	0	0	246,000	06/27/2024
7160178		TAMPA	FL		10/29/2024	7.125	229,213	0	(80)	0	0	0	342,000	07/01/2024
7160179		TUCSON	AZ		10/29/2024	7.375	238,894	0	(92)	0	0	0	535,000	07/15/2024
7160180		SUNRISE	FL		10/29/2024	7.500	397,862	0	(179)	0	0	0	518,000	07/02/2024
7160182		GRANITE FALLS	NC		10/29/2024	7.874	240,821	0	(148)	0	0	0	310,000	06/27/2024
7160183		SAN ANTONIO	TX		10/29/2024	7.625	254,936	0	(144)	0	0	0	354,000	07/02/2024
7160184		LITCHFIELD PARK	AZ		10/29/2024	7.250	174,269	0	(92)	0	0	0	432,000	06/20/2024
7160185		BRISTOL	CT		10/29/2024	7.250	175,724	0	(88)	0	0	0	229,000	06/28/2024
7160186		VANCOUVER	WA		10/29/2024	7.250	318,582	0	(181)	0	0	0	489,900	06/21/2024
7160187		DAVENPORT	FL		10/29/2024	8.250	252,567	0	(11,405)	0	0	0	375,000	09/04/2025
7160188		GREENBELT	MD		10/29/2024	7.000	286,730	0	(204)	0	0	0	555,000	06/26/2024
7160190		GRAYSON	GA		10/29/2024	7.250	191,041	0	(5,128)	0	0	0	490,000	06/28/2024
7160191		STAFFORD	TX		10/29/2024	7.750	172,207	0	(121)	0	0	0	261,000	06/28/2024
7160192		ODESSA	TX		10/29/2024	8.250	146,897	0	(99)	0	0	0	177,000	07/15/2024
7160193		POMPANO BEACH	FL		10/29/2024	7.750	227,851	0	(177)	0	0	0	300,000	07/02/2024
7160194		SUNNY ISLES BEACH	FL		10/29/2024	7.625	123,414	0	(68)	0	0	0	150,000	07/10/2024
7160195		WOONSOCKET	RI		10/29/2024	7.875	358,701	0	(235)	0	0	0	460,000	06/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160196		PHILADELPHIA	PA		10/29/2024	8.500	203,701	0	(69)	0	0	0	275,000	06/14/2024
7160197		BLOOMFIELD	NJ		10/29/2024	7.875	479,829	0	(356)	0	0	0	705,000	06/17/2024
7160200		LAREDO	TX		10/29/2024	7.890	226,660	0	(162)	0	0	0	310,000	06/18/2024
7160201		SCOTTSBLUFF	NE		10/29/2024	8.625	97,902	0	(33)	0	0	0	125,000	06/13/2024
7160202		SANFORD	NC		10/29/2024	7.990	129,582	0	(89)	0	0	0	225,999	07/10/2024
7160203		CONOVER	NC		10/29/2024	8.875	119,199	0	278	0	0	0	157,000	07/09/2024
7160204		NASHVILLE	TN		10/29/2024	7.125	327,807	0	(215)	0	0	0	528,725	06/28/2024
7160206		TUCSON	AZ		10/29/2024	7.625	207,342	0	(138)	0	0	0	420,000	07/12/2024
7160209		HOUSTON	TX		10/29/2024	7.625	103,732	0	(460)	0	0	0	140,000	07/05/2024
7160210		LAS VEGAS	NV		10/29/2024	7.750	234,238	0	(190)	0	0	0	350,000	07/16/2024
7160211		CLEARWATER	FL		10/29/2024	8.375	210,297	0	(125)	0	0	0	300,000	06/27/2024
7160212		NAPLES	FL		10/29/2024	7.000	326,051	0	91	0	0	0	545,000	07/05/2024
7160213		MASON	OH		10/29/2024	7.125	372,094	0	(1,370)	0	0	0	608,000	07/15/2024
7160214		DENTON	TX		10/29/2024	7.500	361,712	0	(231)	0	0	0	545,000	07/09/2024
7160215		TAMPA	FL		10/29/2024	7.250	300,778	0	(146)	0	0	0	420,000	06/28/2024
7160216		BROKEN ARROW	OK		10/29/2024	7.125	273,742	0	(3,214)	0	0	0	470,000	07/10/2024
7160220		MEMPHIS	TN		10/29/2024	7.625	117,235	0	(221)	0	0	0	165,000	07/09/2024
7160221		STONY BROOK	NY		10/29/2024	7.375	497,048	0	(263)	0	0	0	692,000	06/24/2024
7160222		OKLAHOMA CITY	OK		10/29/2024	7.625	196,985	0	(121)	0	0	0	335,000	06/28/2024
7160223		OKLAHOMA CITY	OK		10/29/2024	7.500	208,316	0	(133)	0	0	0	335,000	06/28/2024
7160224		GULF SHORES	AL		09/17/2024	5.375	639,242	0	330	0	0	0	916,700	01/22/2025
7160225		SEVIERVILLE	TN		09/17/2024	6.375	1,737,364	0	433	0	0	0	2,350,000	08/12/2024
7160226		DURHAM	NC		09/17/2024	7.625	329,635	0	(114)	0	0	0	450,000	08/04/2024
7160228		PIGEON FORGE	TN		09/17/2024	6.375	1,012,161	0	(50)	0	0	0	1,950,000	08/10/2024
7160231		MARATHON	FL		09/17/2024	8.250	1,128,443	0	(31)	0	0	0	2,250,000	08/12/2024
7160233		EVERGREEN	CO		09/17/2024	7.875	1,204,379	0	(431)	0	0	0	1,475,500	01/22/2025
7160235		MURFREESBORO	TN		09/17/2024	7.625	395,692	0	(218)	0	0	0	580,000	09/18/2024
7160236		LILBURN	GA		09/17/2024	8.625	247,730	0	(160)	0	0	0	304,400	01/22/2025
7160237		PEORIA	AZ		09/17/2024	6.625	316,099	0	(82)	0	0	0	788,200	01/22/2025
7160238		UNION	NJ		09/17/2024	7.625	398,838	0	(153)	0	0	0	572,200	01/22/2025
7160239		SARASOTA	FL		09/17/2024	8.375	1,046,423	0	4,381	0	0	0	1,345,000	01/23/2025
7160240		LACEY	WA		09/17/2024	8.000	306,298	0	(141)	0	0	0	439,900	01/22/2025
7160241		FREEPORT	TX		09/17/2024	7.500	947,114	0	(250)	0	0	0	957,600	
7160242		KENSINGTON	CA		09/17/2024	8.250	857,896	0	(560)	0	0	0	1,192,300	01/22/2025
7160243		KINGS BEACH	CA		09/17/2024	7.875	528,615	0	(219)	0	0	0	704,900	
7160244		LAS VEGAS	NV		09/17/2024	6.990	2,505,513	0	(836)	0	0	0	4,390,000	01/23/2025
7160247		EASTON	MD		09/17/2024	8.500	1,558,476	0	(840)	0	0	0	2,060,000	01/22/2025
7160248		BROOKLYN	NY		09/17/2024	7.375	896,710	0	(376)	0	0	0	1,045,800	01/22/2025
7160249		BROOKLYN	NY		09/17/2024	7.500	1,932,681	0	1,024	0	0	0	2,463,000	01/23/2025
7160252		GLEN BURNIE	MD		09/17/2024	7.500	271,673	0	(144)	0	0	0	309,600	01/22/2025
7160253		SAINT HELENA	CA		09/17/2024	7.750	655,865	0	(323)	0	0	0	855,000	01/22/2025
7160254		FORT LAUDERDALE	FL		09/17/2024	8.500	212,053	0	(132)	0	0	0	267,000	01/22/2025
7160255		CHAPEL HILL	TN		09/17/2024	7.625	997,260	0	(364)	0	0	0	1,335,000	01/23/2025
7160258		BEECH MOUNTAIN	NC		09/17/2024	7.625	410,018	0	(226)	0	0	0	568,100	01/22/2025
7160261		FREDERICK	MD		09/17/2024	7.250	302,861	0	(79)	0	0	0	408,500	01/22/2025
7160263		SANTA ROSA BEACH	FL		09/17/2024	6.250	1,112,634	0	195	0	0	0	1,560,000	
7160264		MARCO ISLAND	FL		09/17/2024	7.375	1,008,317	0	(191)	0	0	0	1,630,000	01/22/2025
7160265		KATY	TX		09/17/2024	6.500	407,379	0	2	0	0	0	603,500	01/22/2025
7160266		CLOVIS	CA		09/17/2024	6.990	260,217	0	(70)	0	0	0	385,000	01/22/2025
7160267		TEMPE	AZ		09/17/2024	7.625	310,858	0	(139)	0	0	0	355,300	01/22/2025
7160272		MANASSAS	VA		09/17/2024	7.500	257,515	0	(120)	0	0	0	366,000	01/22/2025
7160273		CROSS ROADS	TX		09/17/2024	6.875	268,022	0	(51)	0	0	0	368,100	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160275		WOODLAND	CA		09/17/2024	7.500	337,283	0	(205)	0	0	0	447,300	01/22/2025
7160276		VAN ALSTYNE	TX		09/17/2024	6.990	457,882	0	(124)	0	0	0	654,900	01/22/2025
7160277		VISTA	CA		09/17/2024	7.875	500,714	0	(283)	0	0	0	814,900	01/22/2025
7160279		PHOENIX	AZ		09/17/2024	6.990	248,609	0	(100)	0	0	0	341,600	01/22/2025
7160280		CHARLOTTE	NC		09/17/2024	6.990	277,374	0	(112)	0	0	0	372,600	01/22/2025
7160282		SAN ANTONIO	TX		09/17/2024	7.500	233,062	0	(109)	0	0	0	344,700	01/22/2025
7160284		FIFE	WA		09/17/2024	7.500	359,479	0	(122)	0	0	0	496,600	01/22/2025
7160287		DALLAS	TX		09/17/2024	7.125	455,329	0	(88)	0	0	0	625,000	01/23/2025
7160291		ASHBURN	VA		09/17/2024	7.375	291,220	0	(71)	0	0	0	393,000	01/22/2025
7160293		ROYSE CITY	TX		09/17/2024	7.375	270,035	0	(123)	0	0	0	380,500	
7160294		BONITA SPRINGS	FL		09/17/2024	6.990	422,396	0	(44)	0	0	0	586,400	
7160295		TEMPE	AZ		09/17/2024	7.625	223,012	0	73	0	0	0	257,700	01/22/2025
7160296		OAKWOOD	GA		09/17/2024	6.625	254,949	0	4	0	0	0	362,000	01/22/2025
7160297		NORTH MYRTLE BEACH	SC		09/17/2024	6.625	560,627	0	(169)	0	0	0	1,079,600	01/22/2025
7160298		CLEARFIELD	UT		09/17/2024	7.625	278,706	0	(502)	0	0	0	408,900	01/22/2025
7160300		SACRAMENTO	CA		09/17/2024	6.990	444,469	0	(32)	0	0	0	652,400	01/22/2025
7160302		SACRAMENTO	CA		09/17/2024	6.990	324,088	0	(89)	0	0	0	422,900	01/22/2025
7160303		ROSEVILLE	CA		09/17/2024	6.990	439,117	0	(127)	0	0	0	628,000	01/23/2025
7160304		GARDEN GROVE	CA		09/17/2024	7.125	572,751	0	(127)	0	0	0	897,100	01/22/2025
7160308		SAN DIEGO	CA		09/17/2024	7.375	355,052	0	(149)	0	0	0	452,800	01/22/2025
7160310		ANNA	TX		09/17/2024	7.375	312,416	0	(91)	0	0	0	449,900	01/22/2025
7160311		ANNA	TX		09/17/2024	7.500	306,233	0	(104)	0	0	0	433,400	01/22/2025
7160312		PHOENIX	AZ		09/17/2024	7.990	433,901	0	(415)	0	0	0	638,200	01/22/2025
7160314		MONTEBELLO	CA		09/17/2024	6.990	694,315	0	(96)	0	0	0	974,000	01/23/2025
7160315		ANNA	TX		09/17/2024	7.500	236,684	0	1,960	0	0	0	442,900	01/22/2025
7160316		TORRANCE	CA		09/17/2024	7.500	1,009,503	0	(599)	0	0	0	1,329,000	01/23/2025
7160318		SAINT AUGUSTINE	FL		09/17/2024	7.125	283,807	0	(58)	0	0	0	372,700	01/22/2025
7160319		COROLLA	NC		09/17/2024	6.875	728,060	0	(315)	0	0	0	1,118,400	01/22/2025
7160322		BRIDGEPORT	CT		09/17/2024	7.990	280,918	0	(179)	0	0	0	390,000	
7160323		HELOTES	TX		09/17/2024	6.990	181,724	0	(56)	0	0	0	305,100	01/22/2025
7160324		ATLANTA	GA		09/17/2024	7.125	258,279	0	(103)	0	0	0	455,700	
7160325		EL CAJON	CA		09/17/2024	6.990	594,066	0	(82)	0	0	0	898,200	01/22/2025
7160328		DEER PARK	NY		09/17/2024	6.625	372,339	0	(19)	0	0	0	665,400	01/22/2025
7160329		SACRAMENTO	CA		09/17/2024	6.990	396,479	0	(95)	0	0	0	546,900	01/22/2025
7160330		SAINT AUGUSTINE	FL		09/17/2024	7.625	372,223	0	(274)	0	0	0	575,400	01/22/2025
7160331		WINCHESTER	VA		09/17/2024	6.990	260,394	0	(641)	0	0	0	421,500	01/22/2025
7160332		NORTH MYRTLE BEACH	SC		09/17/2024	6.990	327,601	0	(67)	0	0	0	451,500	01/22/2025
7160333		MESQUITE	TX		09/17/2024	7.500	209,907	0	(85)	0	0	0	294,200	01/22/2025
7160334		BRASELTON	GA		09/17/2024	7.125	328,319	0	143	0	0	0	463,000	01/22/2025
7160335		HUGHSON	CA		09/17/2024	7.375	541,001	0	(246)	0	0	0	895,000	
7160337		MIAMI	FL		09/17/2024	7.625	747,620	0	(384)	0	0	0	1,006,400	01/22/2025
7160338		EDGEWATER	FL		09/17/2024	7.500	385,431	0	(5,095)	0	0	0	530,000	09/22/2025
7160339		STOCKTON	CA		09/17/2024	7.875	252,008	0	(100)	0	0	0	299,000	01/23/2025
7160340		MISSOURI CITY	TX		09/17/2024	6.990	205,211	0	(42)	0	0	0	270,700	01/22/2025
7160341		MINT HILL	NC		09/17/2024	7.125	258,071	0	(84)	0	0	0	318,600	01/22/2025
7160342		MIAMI	FL		09/17/2024	7.990	279,444	0	(305)	0	0	0	394,300	01/22/2025
7160343		GRANADA HILLS	CA		09/17/2024	7.500	415,445	0	(191)	0	0	0	563,300	01/22/2025
7160344		BURLESON	TX		09/17/2024	7.625	244,962	0	(110)	0	0	0	297,600	01/22/2025
7160345		OREM	UT		09/17/2024	7.375	414,045	0	(121)	0	0	0	511,000	01/22/2025
7160347		COLORADO SPRINGS	CO		09/17/2024	7.375	361,864	0	(174)	0	0	0	465,400	01/22/2025
7160348		COLLEGE STATION	TX		09/17/2024	7.500	236,099	0	(107)	0	0	0	291,200	01/22/2025
7160349		ANNA	TX		09/17/2024	7.875	315,574	0	(169)	0	0	0	434,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160351		MIAMI	FL		09/17/2024	7.750	484,024	0	(299)	0	0	0	659,000	01/23/2025
7160354		PASADENA	CA		09/17/2024	8.125	1,212,011	0	(656)	0	0	0	1,572,000	01/23/2025
7160355		PALM SPRINGS	CA		09/17/2024	7.375	341,239	0	(141)	0	0	0	469,500	01/22/2025
7160356		FORT WORTH	TX		09/17/2024	7.625	280,173	0	42	0	0	0	457,600	01/22/2025
7160358		CYPRESS	TX		09/17/2024	6.990	228,721	0	(62)	0	0	0	320,500	01/22/2025
7160359		EDMOND	OK		09/17/2024	7.875	220,004	0	(102)	0	0	0	285,600	01/22/2025
7160360		EVERETT	WA		09/17/2024	8.125	221,763	0	(145)	0	0	0	267,200	01/22/2025
7160361		GILBERT	AZ		09/17/2024	6.990	340,086	0	(58)	0	0	0	524,500	01/22/2025
7160365		WINNETKA	CA		09/17/2024	7.500	653,460	0	(245)	0	0	0	1,005,100	01/22/2025
7160366		DEARBORN HEIGHTS	MI		09/17/2024	7.625	210,363	0	(101)	0	0	0	304,500	01/22/2025
7160367		ZEBULON	NC		09/17/2024	7.500	235,537	0	(95)	0	0	0	298,600	01/22/2025
7160368		ROCKVILLE	MD		09/17/2024	7.625	353,323	0	(169)	0	0	0	435,000	01/22/2025
7160369		DAYTONA BEACH	FL		09/17/2024	8.125	254,115	0	(120)	0	0	0	342,900	01/22/2025
7160370		MAITLAND	FL		09/17/2024	7.500	266,158	0	(91)	0	0	0	403,000	01/23/2025
7160371		CAROLINA BEACH	NC		09/17/2024	7.500	485,977	0	(259)	0	0	0	610,500	01/22/2025
7160373		LARGO	FL		09/17/2024	8.500	366,695	0	(229)	0	0	0	487,600	01/22/2025
7160374		BROOKHAVEN	GA		09/17/2024	7.125	292,327	0	1,216	0	0	0	492,600	01/22/2025
7160375		ANNA	TX		09/17/2024	7.500	317,953	0	(108)	0	0	0	445,600	01/22/2025
7160376		WESTWOOD	CA		09/17/2024	7.990	277,865	0	(186)	0	0	0	397,400	01/22/2025
7160377		LAKE ARROWHEAD	CA		09/17/2024	7.500	536,305	0	146	0	0	0	770,400	01/22/2025
7160378		PHILADELPHIA	PA		09/17/2024	7.500	204,374	0	(86)	0	0	0	293,000	01/23/2025
7160379		COLORADO SPRINGS	CO		09/17/2024	8.375	322,247	0	(399)	0	0	0	393,700	01/22/2025
7160380		LONGMONT	CO		09/17/2024	7.500	340,259	0	(116)	0	0	0	445,200	01/22/2025
7160382		LAS VEGAS	NV		09/17/2024	7.125	262,441	0	(68)	0	0	0	384,500	01/22/2025
7160383		AKRON	OH		09/17/2024	7.500	283,160	0	(142)	0	0	0	436,500	
7160384		AKRON	OH		09/17/2024	7.500	283,160	0	(142)	0	0	0	1,035,000	
7160385		WATERTOWN	MA		09/17/2024	8.125	780,206	0	(534)	0	0	0	1,021,000	01/23/2025
7160386		CHATHAM	MA		09/17/2024	7.990	341,659	0	(218)	0	0	0	460,700	01/22/2025
7160387		FAYETTEVILLE	AR		09/17/2024	8.125	215,649	0	(148)	0	0	0	276,200	01/22/2025
7160389		NOVI	MI		09/17/2024	8.375	270,721	0	(139)	0	0	0	379,000	
7160390		DENVER	CO		09/17/2024	6.990	564,132	0	(229)	0	0	0	813,000	
7160391		ANNA	TX		09/17/2024	7.875	171,514	0	(4,448)	0	0	0	457,000	01/22/2025
7160392		CARMICHAEL	CA		09/17/2024	8.125	322,386	0	(220)	0	0	0	572,000	01/23/2025
7160394		SACRAMENTO	CA		09/17/2024	7.990	474,784	0	(318)	0	0	0	620,000	
7160396		CHICAGO	IL		09/17/2024	7.625	488,575	0	(176)	0	0	0	825,900	
7160397		SPARKS	NV		09/17/2024	7.875	439,988	0	(459)	0	0	0	545,000	01/22/2025
7160398		GROSSE POINTE	MI		09/17/2024	7.375	362,489	0	(183)	0	0	0	561,400	01/22/2025
7160399		SPRINGFIELD	TN		09/17/2024	6.990	261,923	0	(82)	0	0	0	379,500	01/22/2025
7160400		CLAREMONT	CA		09/17/2024	7.250	493,032	0	179	0	0	0	684,100	01/22/2025
7160401		PALM BAY	FL		09/17/2024	8.250	273,182	0	(185)	0	0	0	353,800	01/22/2025
7160402		BAY POINT	CA		09/17/2024	7.990	251,894	0	(175)	0	0	0	325,700	01/22/2025
7160403		SEVIERVILLE	TN		09/17/2024	8.500	327,402	0	(319)	0	0	0	349,100	01/22/2025
7160405		OAKLAND	CA		09/17/2024	8.125	413,153	0	(301)	0	0	0	600,000	
7160407		ARLINGTON HEIGHTS	IL		09/17/2024	8.625	302,152	0	(196)	0	0	0	453,600	01/22/2025
7160408		BRASELTON	GA		09/17/2024	7.500	222,111	0	685	0	0	0	404,000	01/22/2025
7160409		ANNA	TX		09/17/2024	8.125	327,638	0	(224)	0	0	0	446,700	01/22/2025
7160411		BOYNTON BEACH	FL		09/17/2024	7.500	202,901	0	(75)	0	0	0	227,200	01/22/2025
7160412		EDMOND	OK		09/17/2024	8.250	241,107	0	(234)	0	0	0	314,300	01/22/2025
7160413		ALDIE	VA		09/17/2024	7.990	782,320	0	(356)	0	0	0	980,300	01/22/2025
7160414		CLEARWATER	FL		09/17/2024	6.875	246,603	0	(28)	0	0	0	392,100	01/22/2025
7160416		BIG BEAR LAKE	CA		09/17/2024	7.875	373,785	0	(156)	0	0	0	441,800	01/22/2025
7160417		BONITA SPRINGS	FL		09/17/2024	7.990	299,407	0	(182)	0	0	0	579,200	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160418		EDISON	NJ		09/17/2024	8.625	259,310	0	(175)	0	0	0	417,100	01/22/2025
7160419		SACRAMENTO	CA		09/17/2024	8.125	272,940	0	(187)	0	0	0	425,900	01/22/2025
7160420		CAPE MAY COURT HOUSE	NJ		09/17/2024	7.625	311,375	0	(120)	0	0	0	461,000	01/22/2025
7160421		LANCASTER	CA		09/17/2024	7.125	459,895	0	(120)	0	0	0	619,000	01/23/2025
7160422		WESTON	FL		09/17/2024	7.875	222,216	0	(149)	0	0	0	345,000	01/22/2025
7160424		CANBY	OR		09/17/2024	7.625	420,863	0	(217)	0	0	0	523,100	01/22/2025
7160425		PANAMA CITY BEACH	FL		09/17/2024	8.375	495,892	0	(330)	0	0	0	689,600	01/22/2025
7160428		YOUNGSVILLE	NC		09/17/2024	7.990	276,595	0	(160)	0	0	0	343,500	01/22/2025
7160429		ONTARIO	CA		09/17/2024	8.125	622,569	0	(352)	0	0	0	823,100	01/22/2025
7160430		OXNARD	CA		09/17/2024	7.375	496,313	0	(242)	0	0	0	775,100	01/22/2025
7160432		SAN DIEGO	CA		09/17/2024	6.750	852,296	0	(146)	0	0	0	1,404,600	01/22/2025
7160433		SARASOTA	FL		09/17/2024	7.875	1,038,989	0	1,006	0	0	0	1,913,000	01/23/2025
7160435		LOS ALAMITOS	CA		09/17/2024	7.750	1,485,004	0	(585)	0	0	0	2,212,200	01/22/2025
7160436		WESTMINSTER	CA		09/17/2024	6.750	731,062	0	(321)	0	0	0	1,120,500	01/22/2025
7160437		ZEPHYRHILLS	FL		09/17/2024	7.625	279,194	0	77	0	0	0	350,800	01/22/2025
7160438		SAN DIEGO	CA		09/17/2024	7.750	1,283,697	0	(676)	0	0	0	1,423,400	01/22/2025
7160441		FRESNO	CA		09/17/2024	6.875	296,390	0	(27)	0	0	0	400,000	01/22/2025
7160442		MINERAL	VA		09/17/2024	8.375	319,039	0	(184)	0	0	0	385,000	01/22/2025
7160443		COLLEGE GROVE	TN		09/17/2024	7.625	461,412	0	(221)	0	0	0	565,000	01/22/2025
7160444		TURLOCK	CA		09/17/2024	7.125	767,344	0	400	0	0	0	1,020,000	01/02/2024
7160445		RIVERSIDE AREA	CA		09/17/2024	7.500	519,208	0	(375)	0	0	0	1,079,800	01/22/2025
7160446		GOODLETTSVILLE	TN		09/17/2024	7.000	262,427	0	(22)	0	0	0	312,000	01/22/2025
7160448		MOUNTAIN HOUSE	CA		09/17/2024	7.375	412,133	0	(160)	0	0	0	558,400	01/22/2025
7160449		GILROY	CA		09/17/2024	7.375	831,783	0	(220)	0	0	0	1,116,700	01/22/2025
7160450		LOS ANGELES	CA		09/17/2024	7.625	1,119,321	0	(329)	0	0	0	1,500,000	01/05/2024
7160451		CALABASAS	CA		09/17/2024	7.625	1,175,927	0	(634)	0	0	0	1,423,900	01/22/2025
7160452		PHOENIX	AZ		09/17/2024	7.125	437,236	0	(184)	0	0	0	612,000	02/19/2024
7160455		CHINO	CA		09/17/2024	6.375	389,142	0	37	0	0	0	782,200	01/22/2025
7160456		PETERSBURG	VA		09/17/2024	8.000	174,947	0	(69)	0	0	0	218,000	01/30/2024
7160457		BELMAR	NJ		09/17/2024	8.625	1,365,428	0	(804)	0	0	0	1,575,900	01/22/2025
7160458		SYLMAR	CA		09/17/2024	7.499	165,797	0	(88)	0	0	0	794,900	01/22/2025
7160459		ONTARIO	CA		09/17/2024	7.625	386,383	0	(160)	0	0	0	425,900	01/22/2025
7160461		AUSTIN	TX		09/17/2024	7.750	357,371	0	(195)	0	0	0	462,500	03/07/2024
7160462		MURRIETA	CA		09/17/2024	7.625	460,684	0	(204)	0	0	0	565,000	02/27/2024
7160463		PALMDALE	CA		09/17/2024	6.875	253,786	0	(88)	0	0	0	457,900	01/22/2025
7160464		GREENWOOD	IN		09/17/2024	7.625	274,769	0	112	0	0	0	345,000	02/01/2024
7160465		ZEBULON	NC		09/17/2024	6.625	268,886	0	23	0	0	0	334,000	01/22/2025
7160466		OCALA	FL		09/17/2024	6.625	217,571	0	(26)	0	0	0	285,700	01/22/2025
7160467		ELKRIDGE	MD		09/17/2024	7.125	257,911	0	(50)	0	0	0	343,200	01/22/2025
7160469		EL PASO	TX		09/17/2024	7.125	217,618	0	(28)	0	0	0	285,000	03/05/2024
7160470		MARYVILLE	TN		09/17/2024	7.125	218,118	0	(64)	0	0	0	285,000	01/23/2025
7160471		KURE BEACH	NC		09/17/2024	7.000	685,257	0	(186)	0	0	0	920,000	02/26/2024
7160472		GREEN VALLEY LAKE	CA		09/17/2024	8.125	215,128	0	(125)	0	0	0	258,400	01/22/2025
7160473		DALLAS	TX		09/17/2024	7.875	207,906	0	(133)	0	0	0	243,400	01/22/2025
7160475		TUCSON	AZ		09/17/2024	8.750	240,934	0	(153)	0	0	0	306,300	01/22/2025
7160477		SAINT LOUIS	MO		09/17/2024	7.625	398,243	0	(166)	0	0	0	490,000	01/22/2025
7160478		GALVESTON	TX		09/17/2024	8.500	337,048	0	(2,378)	0	0	0	579,100	01/22/2025
7160480		BRIDGEPORT	CT		09/17/2024	8.875	328,624	0	(23)	0	0	0	500,600	
7160481		MISHAWAKA	IN		09/17/2024	8.625	277,579	0	(179)	0	0	0	387,600	
7160484		HUMBLE	TX		09/17/2024	8.500	247,775	0	(215)	0	0	0	312,400	01/22/2025
7160486		CAMAS	WA		09/17/2024	7.750	291,450	0	(119)	0	0	0	368,500	01/22/2025
7160488		CENTERTON	AR		09/17/2024	7.500	246,140	0	(85)	0	0	0	382,500	09/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160489		PLANO	TX		09/17/2024	7.500	341,498	0	135	0	0	0	424,100	01/22/2025
7160491		EVANSTON	IL		09/17/2024	7.625	477,774	0	(256)	0	0	0	621,000	02/27/2024
7160492		CORONA	CA		09/17/2024	6.500	378,541	0	(130)	0	0	0	770,700	01/22/2025
7160493		COLUMBUS	OH		09/17/2024	7.125	335,414	0	(88)	0	0	0	425,000	03/12/2024
7160494		VALENCIA	CA		09/17/2024	6.375	298,444	0	(66)	0	0	0	844,700	01/22/2025
7160496		OCEAN CITY	MD		09/17/2024	7.625	631,240	0	(424)	0	0	0	945,000	02/21/2024
7160497		MIDDLETOWN	RI		09/17/2024	7.437	362,783	0	(114)	0	0	0	468,200	01/22/2025
7160498		CANTON	GA		09/17/2024	6.990	292,793	0	(60)	0	0	0	386,400	01/22/2025
7160499		JUPITER	FL		09/17/2024	7.437	399,572	0	(187)	0	0	0	568,000	02/19/2024
7160500		DAYTONA BEACH	FL		09/17/2024	7.562	365,230	0	(224)	0	0	0	530,000	02/08/2024
7160501		BOSTON	MA		09/17/2024	7.125	335,875	0	(240)	0	0	0	559,500	01/22/2025
7160503		OCEAN CITY	MD		09/17/2024	6.990	298,323	0	(61)	0	0	0	402,500	02/17/2024
7160504		WAKE FOREST	NC		09/17/2024	7.562	197,810	0	2,971	0	0	0	417,900	01/22/2025
7160506		NAPLES	FL		09/17/2024	7.437	506,012	0	225	0	0	0	635,600	01/22/2025
7160507		SAVANNAH	GA		09/17/2024	7.625	314,947	0	(101)	0	0	0	358,600	01/22/2025
7160508		MCGAHEYSVILLE	VA		09/17/2024	7.562	279,048	0	(88)	0	0	0	426,300	01/22/2025
7160510		PORT ANGELES	WA		09/17/2024	7.990	519,414	0	(310)	0	0	0	738,000	01/23/2025
7160511		SALEM	OR		09/17/2024	7.990	321,193	0	20	0	0	0	403,700	01/22/2025
7160512		NORTH WILDWOOD	NJ		09/17/2024	6.990	299,804	0	(71)	0	0	0	561,500	01/22/2025
7160513		EASTON	WA		09/17/2024	7.562	271,712	0	(460)	0	0	0	645,000	02/17/2024
7160515		SEASIDE HEIGHTS	NJ		09/17/2024	8.062	540,563	0	(354)	0	0	0	550,700	01/22/2025
7160516		NORTH TOPSAIL BEACH	NC		09/17/2024	7.250	292,837	0	(71)	0	0	0	390,700	01/22/2025
7160517		CRANSTON	RI		09/17/2024	8.062	563,551	0	(348)	0	0	0	769,000	01/23/2025
7160518		ORANGE BEACH	AL		09/17/2024	7.437	440,693	0	(176)	0	0	0	655,000	01/11/2024
7160519		WARRINGTON	PA		09/17/2024	7.312	304,863	0	27	0	0	0	445,600	01/22/2025
7160520		RALEIGH	NC		09/17/2024	6.990	303,366	0	(84)	0	0	0	455,100	01/22/2025
7160522		SAINT HELENA ISLAND	SC		09/17/2024	7.990	320,246	0	(177)	0	0	0	436,000	01/06/2024
7160524		ARVADA	CO		09/17/2024	6.375	509,596	0	(130)	0	0	0	940,000	01/28/2024
7160525		SEATTLE	WA		09/17/2024	7.500	640,888	0	(378)	0	0	0	845,700	01/22/2025
7160526		BLACK MOUNTAIN	NC		09/17/2024	7.562	325,350	0	(138)	0	0	0	411,300	01/22/2025
7160527		ATLANTA	GA		09/17/2024	8.062	655,692	0	(430)	0	0	0	910,700	01/22/2025
7160530		SEVIERVILLE	TN		09/17/2024	7.250	421,245	0	(101)	0	0	0	589,000	03/28/2024
7160531		N TOPSAIL BEACH	NC		09/17/2024	8.000	501,416	0	(242)	0	0	0	673,000	02/27/2024
7160532		SAN DIEGO	CA		09/17/2024	8.000	1,491,970	0	(305)	0	0	0	1,850,000	03/06/2024
7160533		QUINCY	MA		09/17/2024	7.250	241,517	0	(119)	0	0	0	320,000	03/01/2024
7160535		MILTON	WA		09/17/2024	8.250	622,238	0	(367)	0	0	0	800,000	04/10/2024
7160536		LODI	CA		09/17/2024	6.500	457,708	0	(13)	0	0	0	633,600	03/15/2024
7160537		EAGLE	ID		09/17/2024	6.625	413,950	0	(63)	0	0	0	566,000	03/10/2024
7160538		LIVERMORE	CA		09/17/2024	6.750	423,782	0	(158)	0	0	0	1,160,000	03/04/2024
7160539		OLYMPIA	WA		09/17/2024	7.375	315,813	0	(151)	0	0	0	515,000	03/22/2024
7160540		OLYMPIA	WA		09/17/2024	7.375	315,813	0	(151)	0	0	0	515,000	03/22/2024
7160541		GLEN ALLEN	VA		09/17/2024	7.500	251,504	0	(116)	0	0	0	344,000	03/19/2024
7160542		MORGANTOWN	WV		09/17/2024	7.250	266,620	0	(158)	0	0	0	585,000	03/22/2024
7160543		MOUNT LAUREL	NJ		09/17/2024	7.500	251,901	0	(100)	0	0	0	318,000	02/21/2024
7160544		JARRELL	TX		09/17/2024	7.875	215,803	0	108	0	0	0	289,000	03/20/2024
7160545		VIRGINIA BEACH	VA		09/17/2024	6.875	318,362	0	(211)	0	0	0	450,000	03/20/2024
7160546		PEORIA	AZ		09/17/2024	6.375	294,288	0	(64)	0	0	0	510,000	03/18/2024
7160547		DUMFRIES	VA		09/17/2024	6.750	447,950	0	(17)	0	0	0	608,000	03/21/2024
7160548		KNOXVILLE	TN		09/17/2024	6.125	248,155	0	(45)	0	0	0	387,000	03/22/2024
7160549		HOUSTON	TX		09/17/2024	6.750	234,729	0	(24)	0	0	0	316,000	03/06/2024
7160550		MAMMOTH LAKES	CA		09/17/2024	7.500	1,519,888	0	(537)	0	0	0	3,000,000	03/05/2024
7160551		REDWOOD CITY	CA		09/17/2024	6.875	477,172	0	(137)	0	0	0	1,700,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160553		SIMPSONVILLE	SC		09/17/2024	7.375	188,426	0	(78)	0	0	0	249,000	03/20/2024
7160554		SAN DIEGO	CA		09/17/2024	6.750	217,728	0	(65)	0	0	0	420,000	04/01/2024
7160555		DURHAM	NC		09/17/2024	7.250	277,364	0	(209)	0	0	0	405,000	03/25/2024
7160556		SEATTLE	WA		09/17/2024	6.875	284,604	0	737	0	0	0	580,000	03/27/2024
7160557		CANTON	MS		09/17/2024	7.000	230,744	0	(34)	0	0	0	290,000	03/19/2024
7160558		RUIDOSO	NM		09/17/2024	6.500	667,605	0	(86)	0	0	0	1,095,000	04/03/2024
7160559		WINNABOW	NC		09/17/2024	7.875	288,457	0	(291)	0	0	0	375,000	03/20/2024
7160560		MILLCREEK	UT		09/17/2024	7.375	400,500	0	(166)	0	0	0	525,000	03/26/2024
7160561		FLAGSTAFF	AZ		09/17/2024	7.625	268,236	0	(108)	0	0	0	345,000	04/02/2024
7160563		CHESTERFIELD	VA		09/17/2024	7.250	161,652	0	(54)	0	0	0	305,000	03/20/2024
7160564		HOUSTON	TX		09/17/2024	6.875	267,447	0	(59)	0	0	0	387,000	03/21/2024
7160566		TUSCALOOSA	AL		09/17/2024	7.250	1,020,565	0	(479)	0	0	0	1,630,000	03/11/2024
7160567		SUMMERVILLE	SC		09/17/2024	7.500	215,177	0	(78)	0	0	0	270,000	03/22/2024
7160568		TUCSON	AZ		09/17/2024	6.125	221,239	0	42	0	0	0	310,000	03/26/2024
7160569		MANTECA	CA		09/17/2024	7.000	468,978	0	(112)	0	0	0	625,000	03/18/2024
7160573		SAINT GEORGE	UT		09/17/2024	7.250	368,961	0	(186)	0	0	0	492,000	03/19/2024
7160574		ISLE OF PALMS	SC		09/17/2024	7.125	1,362,849	0	(455)	0	0	0	2,580,000	03/28/2024
7160577		GREENVILLE	NC		09/17/2024	7.500	206,751	0	(108)	0	0	0	273,000	04/01/2024
7160578		TACOMA	WA		09/17/2024	6.250	85,962	0	884	0	0	0	335,000	03/27/2024
7160582		NORTH BAY VILLAGE	FL		09/17/2024	7.375	396,197	0	142	0	0	0	567,900	01/22/2025
7160586		COROLLA	NC		09/17/2024	7.625	1,758,590	0	(607)	0	0	0	2,400,000	03/21/2024
7160587		ANAHOLA	HI		09/17/2024	7.375	1,956,010	0	(431)	0	0	0	2,650,000	04/05/2024
7160589		LIBERTY	MO		09/17/2024	6.625	152,653	0	(105)	0	0	0	286,000	04/01/2024
7160593		GEORGETOWN	SC		09/17/2024	6.250	926,126	0	95	0	0	0	1,345,000	04/15/2024
7160594		MARTINSBURG	WV		09/17/2024	7.375	197,437	0	(57)	0	0	0	245,000	03/13/2024
7160595		AUSTIN	TX		09/17/2024	6.625	349,311	0	(41)	0	0	0	500,000	04/15/2024
7160596		SEATTLE	WA		09/17/2024	6.875	985,152	0	(485)	0	0	0	1,825,000	04/10/2024
7160597		WELLINGTON	FL		09/17/2024	6.875	1,960,113	0	1,273	0	0	0	3,000,000	03/21/2024
7160598		MANTECA	CA		09/17/2024	7.750	483,964	0	(235)	0	0	0	590,000	03/20/2024
7160599		LAKE HAVASU CITY	AZ		09/17/2024	7.250	379,790	0	(139)	0	0	0	505,000	04/08/2024
7160600		LA JOLLA	CA		09/17/2024	7.375	539,112	0	(361)	0	0	0	1,720,000	04/08/2024
7160601		IRVINE	CA		09/17/2024	7.375	661,083	0	(273)	0	0	0	965,000	04/01/2024
7160602		MIAMI BEACH	FL		09/17/2024	7.500	2,254,160	0	(445)	0	0	0	3,000,000	04/17/2024
7160603		CHICAGO	IL		09/17/2024	7.125	168,747	0	(98)	0	0	0	465,000	04/23/2024
7160604		LONG BEACH	CA		09/17/2024	7.375	725,267	0	(220)	0	0	0	960,000	04/01/2024
7160605		IRVING	TX		09/17/2024	6.875	334,078	0	(38)	0	0	0	470,000	04/12/2024
7160606		WEST LAKE HILLS	TX		09/17/2024	7.000	368,084	0	(88)	0	0	0	490,000	04/02/2024
7160607		N TOPSAIL BEACH	NC		09/17/2024	6.500	340,879	0	268	0	0	0	461,000	04/17/2024
7160608		CROZET	VA		09/17/2024	6.750	303,853	0	(62)	0	0	0	410,000	03/28/2024
7160610		SAN DIEGO	CA		09/17/2024	7.250	1,086,488	0	(445)	0	0	0	1,545,000	04/04/2024
7160611		ROHNERT PARK	CA		09/17/2024	7.375	603,294	0	(211)	0	0	0	745,000	03/16/2024
7160612		INCLINE VILLAGE	NV		09/17/2024	7.125	791,710	0	(290)	0	0	0	1,225,000	04/15/2024
7160614		VERO BEACH	FL		09/17/2024	7.500	204,682	0	(75)	0	0	0	255,000	02/17/2024
7160615		PARKER	CO		09/17/2024	7.625	541,648	0	(140)	0	0	0	678,900	01/22/2025
7160616		POTTSTOWN	PA		09/17/2024	8.000	205,836	0	(105)	0	0	0	250,000	03/26/2024
7160617		LOS ANGELES	CA		09/17/2024	7.000	777,937	0	(194)	0	0	0	1,000,000	03/28/2024
7160618		BEAUMONT	CA		09/17/2024	7.500	303,745	0	4,113	0	0	0	490,000	03/22/2024
7160619		DANIA BEACH	FL		09/17/2024	6.625	449,583	0	(114)	0	0	0	613,200	01/22/2025
7160620		CORONA	CA		09/17/2024	6.875	585,422	0	(206)	0	0	0	782,000	04/09/2024
7160621		ONTARIO	CA		09/17/2024	6.750	504,304	0	(170)	0	0	0	835,000	03/21/2024
7160622		GATLINBURG	TN		09/17/2024	8.000	1,400,671	0	(777)	0	0	0	1,698,000	03/22/2024
7160623		SEVIERVILLE	TN		09/17/2024	7.750	1,231,879	0	1,074	0	0	0	1,610,000	03/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160624		LOUISVILLE	KY		09/17/2024	6.125	257,344	0	17	0	0	0	355,000	03/19/2024
7160625		HACIENDA HEIGHTS	CA		09/17/2024	7.000	535,300	0	(214)	0	0	0	1,055,000	04/15/2024
7160626		WESTON	FL		09/17/2024	6.875	592,308	0	(131)	0	0	0	790,000	02/22/2024
7160627		HILTON HEAD ISLAND	SC		09/17/2024	8.000	2,022,583	0	(1,117)	0	0	0	2,525,000	03/27/2024
7160628		PHOENIX	AZ		09/17/2024	6.500	595,484	0	(5)	0	0	0	962,000	04/16/2024
7160629		IRVINE	CA		09/17/2024	7.375	1,133,406	0	0	0	0	0	2,002,000	12/10/2024
7160630		ST GEORGE	UT		09/17/2024	6.750	277,563	0	(29)	0	0	0	377,000	05/01/2024
7160632		STOCKTON	CA		09/17/2024	7.500	236,279	0	(123)	0	0	0	402,000	04/19/2024
7160634		INLET BEACH	FL		09/17/2024	6.750	630,575	0	18	0	0	0	815,000	03/27/2024
7160636		MONTEBELLO	CA		09/17/2024	7.000	486,380	0	(99)	0	0	0	650,000	03/20/2024
7160637		ORLANDO	FL		09/17/2024	7.250	313,697	0	(133)	0	0	0	415,000	04/15/2024
7160638		CAPE CORAL	FL		09/17/2024	7.000	323,347	0	165	0	0	0	540,000	04/10/2024
7160639		WOODLAND	CA		09/17/2024	7.375	479,902	0	(145)	0	0	0	595,000	04/21/2024
7160640		EASTVALE	CA		09/17/2024	6.875	313,844	0	1,745	0	0	0	810,000	03/16/2024
7160641		ANTELOPE	CA		09/17/2024	7.000	336,497	0	(157)	0	0	0	553,000	04/18/2024
7160642		NASHVILLE	TN		09/17/2024	7.125	558,816	0	(160)	0	0	0	750,000	04/23/2024
7160644		DEBARY	FL		09/17/2024	7.375	272,590	0	(121)	0	0	0	342,000	04/25/2024
7160646		CARLSBAD	CA		09/17/2024	6.875	570,059	0	(70)	0	0	0	785,000	03/29/2024
7160647		LONE TREE	CO		09/17/2024	6.875	272,864	0	(115)	0	0	0	548,000	04/04/2024
7160649		RIVERVIEW	FL		09/17/2024	6.500	271,876	0	15	0	0	0	382,950	03/28/2024
7160650		HERRIMAN	UT		09/17/2024	6.625	770,260	0	(268)	0	0	0	1,455,000	01/22/2025
7160651		UPLAND	CA		09/17/2024	6.875	508,331	0	(79)	0	0	0	730,000	03/23/2024
7160652		PORTLAND	OR		09/17/2024	7.125	298,926	0	(115)	0	0	0	510,000	03/21/2024
7160653		POOLER	GA		09/17/2024	6.750	205,036	0	(35)	0	0	0	300,000	04/16/2024
7160654		POOLER	GA		09/17/2024	6.750	205,036	0	(35)	0	0	0	300,000	04/16/2024
7160655		POOLER	GA		09/17/2024	6.750	201,549	0	(34)	0	0	0	295,000	04/16/2024
7160656		AURORA	CO		09/17/2024	6.500	304,625	0	(30)	0	0	0	440,000	04/04/2024
7160657		CRESTLINE	CA		09/17/2024	6.750	394,186	0	(41)	0	0	0	570,000	03/26/2024
7160658		TUCSON	AZ		09/17/2024	6.875	256,328	0	174	0	0	0	325,000	05/01/2024
7160659		SEVIERVILLE	TN		09/17/2024	7.500	1,532,699	0	(446)	0	0	0	1,900,000	
7160660		TEMECULA	CA		09/17/2024	6.875	403,788	0	(143)	0	0	0	722,000	03/21/2024
7160661		SOUTHERN PINES	NC		09/17/2024	7.875	485,723	0	(226)	0	0	0	677,000	04/29/2024
7160662		PFLUGERVILLE	TX		09/17/2024	6.250	171,601	0	(655)	0	0	0	449,000	03/21/2024
7160663		OCEAN CITY	MD		09/17/2024	7.250	250,722	0	(102)	0	0	0	336,000	05/01/2024
7160664		RIVIERA BEACH	FL		09/17/2024	7.500	501,409	0	(145)	0	0	0	630,000	04/26/2024
7160665		COTTLEVILLE	MO		09/17/2024	7.375	258,415	0	(118)	0	0	0	337,000	05/02/2024
7160666		COTTLEVILLE	MO		09/17/2024	7.375	257,743	0	(106)	0	0	0	337,000	05/02/2024
7160667		PINE MOUNTAIN CLUB	CA		09/17/2024	7.500	449,177	0	(174)	0	0	0	561,000	04/17/2024
7160670		LEESBURG	VA		09/17/2024	7.375	580,480	0	6,049	0	0	0	1,130,000	04/23/2024
7160672		BOTHELL	WA		09/17/2024	6.875	764,206	0	(219)	0	0	0	1,208,000	04/26/2024
7160673		PUYALLUP	WA		09/17/2024	7.125	319,247	0	(153)	0	0	0	567,000	04/30/2024
7160674		AUSTIN	TX		09/17/2024	7.250	365,038	0	(154)	0	0	0	495,000	04/22/2024
7160675		EVERETT	WA		09/17/2024	7.000	394,745	0	(93)	0	0	0	525,000	04/27/2024
7160676		SNOQUALMIE	WA		09/17/2024	6.875	474,991	0	(147)	0	0	0	785,000	05/03/2024
7160677		PLANO	TX		09/17/2024	6.875	207,082	0	(19)	0	0	0	356,000	05/03/2024
7160678		GEORGETOWN	TX		09/17/2024	6.625	374,366	0	31	0	0	0	490,000	03/07/2024
7160679		KISSIMMEE	FL		09/17/2024	7.750	743,959	0	(284)	0	0	0	920,000	04/01/2024
7160680		MIAMI BEACH	FL		09/17/2024	6.375	343,040	0	(26)	0	0	0	486,000	03/29/2024
7160681		ROUND LAKE	IL		09/17/2024	7.250	250,155	0	(115)	0	0	0	375,000	05/13/2024
7160682		FRISCO	TX		09/17/2024	7.375	281,822	0	(179)	0	0	0	418,000	04/19/2024
7160683		BLOOMINGDALE	GA		09/17/2024	7.375	259,875	0	(213)	0	0	0	353,650	07/03/2025
7160684		TWINSBURG	OH		09/17/2024	7.375	228,563	0	(95)	0	0	0	305,000	05/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160685		SPRING VALLEY	NY		09/17/2024	7.625	1,176,726	0	(597)	0	0	0	1,540,000	03/24/2024
7160686		SOUTHERN PINES	NC		09/17/2024	7.625	611,414	0	(291)	0	0	0	883,500	01/22/2025
7160687		LAS VEGAS	NV		09/17/2024	7.250	315,487	0	(143)	0	0	0	518,500	03/27/2024
7160691		EAST ROCKAWAY	NY		08/02/2024	7.600	630,957	0	(231)	0	0	0	760,000	05/06/2024
7160692		FREEPORT	NY		08/02/2024	7.985	486,689	0	(256)	0	0	0	615,000	05/24/2024
7160693		HOUSTON	TX		08/02/2024	8.365	145,046	0	(79)	0	0	0	215,000	05/01/2024
7160694		PORT DEPOSIT	MD		08/02/2024	7.998	127,735	0	(83)	0	0	0	168,000	05/10/2024
7160695		HAVRE DE GRACE	MD		08/02/2024	7.982	234,885	0	17	0	0	0	300,000	05/10/2024
7160696		MOUNT CARMEL	PA		08/02/2024	8.590	70,633	0	(15)	0	0	0	100,000	06/11/2024
7160698		BALTIMORE	MD		08/02/2024	8.015	145,715	0	(89)	0	0	0	175,000	09/14/2025
7160699		HOLIDAY	FL		08/02/2024	8.973	192,519	0	(98)	0	0	0	233,000	05/10/2024
7160700		BALTIMORE	MD		08/02/2024	7.915	202,699	0	(110)	0	0	0	220,000	09/13/2025
7160701		EUCLID	OH		08/02/2024	8.173	95,862	0	(54)	0	0	0	132,000	06/27/2024
7160702		DAYTON	OH		08/02/2024	8.448	176,333	0	(109)	0	0	0	225,000	05/23/2024
7160703		MILWAUKEE	WI		08/02/2024	7.948	263,399	0	(178)	0	0	0	320,000	05/23/2024
7160704		DUNDALK	MD		08/02/2024	7.890	183,115	0	(127)	0	0	0	260,000	06/11/2024
7160705		SPARROWS POINT	MD		08/02/2024	7.482	167,141	0	(121)	0	0	0	315,000	06/06/2024
7160706		PONTIAC	MI		08/02/2024	7.832	121,246	0	(70)	0	0	0	180,000	06/01/2024
7160708		BALTIMORE	MD		08/02/2024	8.015	124,899	0	(77)	0	0	0	130,000	09/12/2025
7160709		DETROIT	MI		08/02/2024	8.873	241,979	0	(112)	0	0	0	360,000	06/10/2024
7160710		DAYTON	OH		08/02/2024	8.215	106,813	0	(59)	0	0	0	130,000	06/13/2024
7160711		MILWAUKEE	WI		08/02/2024	8.590	118,444	0	3	0	0	0	155,000	06/14/2024
7160712		BRICK	NJ		08/02/2024	8.698	299,007	0	(106)	0	0	0	375,000	05/28/2024
7160713		BIRMINGHAM	AL		08/02/2024	8.165	76,027	0	(51)	0	0	0	121,000	06/11/2024
7160714		PHILADELPHIA	PA		08/02/2024	7.965	356,933	0	(247)	0	0	0	620,000	06/25/2024
7160715		DAYTON	OH		08/02/2024	8.315	232,996	0	(122)	0	0	0	300,000	06/13/2024
7160717		SMITHFIELD	NC		08/02/2024	7.727	115,845	0	(46)	0	0	0	139,000	06/24/2024
7160718		WEST HARTFORD	CT		08/02/2024	7.915	375,764	0	(175)	0	0	0	490,000	06/19/2024
7160719		BALTIMORE	MD		08/02/2024	7.655	135,973	0	(97)	0	0	0	148,000	09/14/2025
7160720		WATERBURY	CT		08/02/2024	7.940	207,239	0	(144)	0	0	0	330,000	06/27/2024
7160721		KISSIMMEE	FL		08/02/2024	8.305	145,702	0	(80)	0	0	0	216,000	06/25/2024
7160722		LORAIN	OH		08/02/2024	8.323	86,848	0	(44)	0	0	0	105,000	06/29/2024
7160723		SHEFFIELD	AL		08/02/2024	7.665	104,331	0	(71)	0	0	0	132,000	06/24/2024
7160724		PHILADELPHIA	PA		08/02/2024	8.615	130,173	0	(27)	0	0	0	172,000	06/19/2024
7160725		BALTIMORE	MD		08/02/2024	8.257	167,168	0	(112)	0	0	0	200,000	09/13/2025
7160726		BALTIMORE	MD		08/02/2024	8.015	153,938	0	(94)	0	0	0	165,000	09/14/2025
7160727		BALTIMORE	MD		08/02/2024	8.323	180,034	0	(111)	0	0	0	230,000	09/14/2025
7160728		MONTGOMERY	AL		08/02/2024	8.582	78,667	0	(39)	0	0	0	104,000	06/19/2024
7160729		CLEVELAND	TX		08/02/2024	7.077	125,527	0	(73)	0	0	0	156,000	06/25/2024
7160731		DADE CITY	FL		08/02/2024	8.165	191,912	0	(76)	0	0	0	250,000	06/28/2024
7160732		UPPER DARBY	PA		08/02/2024	7.868	128,742	0	(41)	0	0	0	160,000	06/24/2024
7160733		FOLEY	AL		08/02/2024	8.590	268,769	0	(104)	0	0	0	370,000	06/18/2024
7160735		WARREN	MI		08/02/2024	8.140	90,573	0	(52)	0	0	0	115,000	06/29/2024
7160736		EASTLAKE	OH		08/02/2024	7.590	121,465	0	(72)	0	0	0	155,000	07/05/2024
7160737		MARKHAM	IL		08/02/2024	8.390	150,660	0	(64)	0	0	0	195,500	07/05/2024
7160738		SUMTER	SC		08/02/2024	8.190	115,653	0	(58)	0	0	0	160,000	07/03/2024
7160739		THEODORE	AL		08/02/2024	7.948	139,408	0	(92)	0	0	0	178,000	07/01/2024
7160740		CLAYTON	NC		08/02/2024	7.147	243,340	0	(122)	0	0	0	406,000	06/26/2024
7160741		BALTIMORE	MD		08/02/2024	8.890	197,177	0	(122)	0	0	0	240,000	09/12/2025
7160742		NEW ORLEANS	LA		08/02/2024	8.123	157,924	0	(84)	0	0	0	275,000	06/27/2024
7160743		JACKSONVILLE	FL		08/02/2024	7.757	206,250	0	(128)	0	0	0	281,000	06/30/2024
7160744		FAYETTEVILLE	NC		08/02/2024	7.367	135,212	0	(63)	0	0	0	170,000	07/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160745		MEMPHIS	TN		08/02/2024	8.190	95,450	0	(53)	0	0	0	115,000	07/01/2024
7160746		KANSAS CITY	KS		08/02/2024	7.898	108,842	0	(76)	0	0	0	136,000	07/01/2024
7160747		WARNER ROBINS	GA		08/02/2024	7.690	106,117	0	(63)	0	0	0	128,000	07/04/2024
7160748		ATLANTA	GA		08/02/2024	7.492	101,306	0	395	0	0	0	140,000	07/05/2024
7160749		SAN ANTONIO	TX		08/02/2024	7.565	152,623	0	(90)	0	0	0	213,000	05/22/2024
7160750		PLAINFIELD	CT		08/02/2024	8.398	254,472	0	(138)	0	0	0	350,000	07/08/2024
7160751		MERIDEN	CT		08/02/2024	7.390	209,051	0	(154)	0	0	0	358,000	07/07/2024
7160752		SAINT LOUIS	MO		08/02/2024	8.315	81,626	0	(44)	0	0	0	105,000	04/29/2024
7160754		MARIETTA	GA		08/07/2024	7.270	199,771	0	(58)	0	0	0	330,000	06/10/2024
7160755		HARVEST	AL		08/07/2024	7.460	203,869	0	(68)	0	0	0	267,000	06/12/2024
7160756		CULLMAN	AL		08/07/2024	7.020	116,664	0	(26)	0	0	0	179,000	06/12/2024
7160757		SOUTH HOLLAND	IL		08/07/2024	7.140	187,496	0	234	0	0	0	265,000	06/13/2024
7160758		SYRACUSE	NY		08/07/2024	7.010	115,710	0	(25)	0	0	0	165,000	06/12/2024
7160759		BALTIMORE	MD		08/07/2024	7.780	185,502	0	152	0	0	0	295,000	09/12/2025
7160761		AURORA	CO		08/07/2024	6.000	222,046	0	21	0	0	0	350,000	06/14/2024
7160762		AURORA	CO		08/07/2024	6.000	262,561	0	24	0	0	0	427,000	06/11/2024
7160763		ANDERSON	SC		08/07/2024	7.510	158,253	0	(64)	0	0	0	207,000	06/20/2024
7160764		NEWPORT	KY		08/07/2024	6.810	75,639	0	(23)	0	0	0	151,000	06/14/2024
7160765		GREAT MILLS	MD		08/07/2024	6.930	162,615	0	(38)	0	0	0	270,000	06/13/2024
7160767		MYRTLE BEACH	SC		08/07/2024	7.310	214,617	0	(58)	0	0	0	285,000	06/18/2024
7160768		BALTIMORE	MD		08/07/2024	7.140	239,860	0	(61)	0	0	0	380,000	09/12/2025
7160769		GASTONIA	NC		08/07/2024	7.240	237,023	0	(62)	0	0	0	335,000	06/26/2024
7160770		DETROIT	MI		08/07/2024	7.240	103,324	0	(30)	0	0	0	133,000	06/26/2024
7160771		WINCHESTER	VA		08/07/2024	6.990	336,042	0	(125)	0	0	0	420,000	06/14/2024
7160772		HANOVER PARK	IL		08/07/2024	7.750	178,741	0	(56)	0	0	0	235,000	06/14/2024
7160773		FAIRFIELD	CT		08/07/2024	7.250	780,103	0	(260)	0	0	0	1,100,000	07/10/2024
7160774		HUNTSVILLE	AL		08/07/2024	7.140	123,063	0	(62)	0	0	0	155,000	06/27/2024
7160775		HUNTSVILLE	AL		08/07/2024	7.140	93,606	0	(78)	0	0	0	127,000	06/12/2024
7160776		ATHENS	AL		08/07/2024	7.360	125,746	0	(42)	0	0	0	175,000	06/14/2024
7160777		CHARLOTTE	NC		08/07/2024	7.060	667,321	0	(223)	0	0	0	1,150,000	06/20/2024
7160778		ST. LOUIS	MO		08/07/2024	7.660	90,563	0	(47)	0	0	0	110,000	06/10/2024
7160779		HOUSTON	TX		08/07/2024	7.090	143,564	0	(309)	0	0	0	225,000	06/10/2024
7160780		JUPITER	FL		08/07/2024	6.180	445,944	0	15	0	0	0	645,000	05/15/2024
7160781		CLEVELAND	TN		08/07/2024	7.530	194,901	0	(60)	0	0	0	280,000	06/04/2024
7160782		EAST NORRITON	PA		08/07/2024	8.180	224,853	0	(26)	0	0	0	300,000	05/13/2024
7160783		MONTGOMERY	AL		08/07/2024	7.110	108,906	0	(1,987)	0	0	0	138,000	05/09/2025
7160784		ROCKFORD	IL		08/07/2024	7.320	80,133	0	(39)	0	0	0	117,000	05/15/2024
7160785		RIVIERA BEACH	FL		08/07/2024	7.290	223,212	0	(81)	0	0	0	345,000	06/18/2024
7160786		PHILADELPHIA	PA		08/07/2024	7.230	166,673	0	(99)	0	0	0	235,000	05/22/2024
7160787		GRAND RAPIDS	MI		08/07/2024	7.940	205,611	0	(120)	0	0	0	283,000	05/23/2024
7160788		SAVANNAH	GA		08/07/2024	7.620	154,134	0	(77)	0	0	0	200,000	06/07/2024
7160789		ATLANTA	GA		08/07/2024	7.370	126,554	0	130	0	0	0	171,000	06/04/2024
7160790		JACKSON	MS		08/07/2024	8.120	168,493	0	(20)	0	0	0	225,000	05/31/2024
7160791		AKRON	OH		08/07/2024	7.420	97,277	0	(38)	0	0	0	145,000	05/31/2024
7160792		PENSACOLA	FL		08/07/2024	7.460	131,856	0	(57)	0	0	0	172,000	05/31/2024
7160793		MINNEAPOLIS	MN		08/07/2024	6.560	110,729	0	(27)	0	0	0	236,000	06/18/2024
7160794		ORANGE	NJ		08/07/2024	7.890	293,785	0	(121)	0	0	0	375,000	05/31/2024
7160795		ENDICOTT	NY		08/07/2024	7.650	218,498	0	(106)	0	0	0	284,000	06/12/2024
7160796		TALLAHASSEE	FL		08/07/2024	7.180	145,062	0	(50)	0	0	0	223,000	06/10/2024
7160797		MADISON HEIGHTS	MI		08/07/2024	7.270	156,503	0	(60)	0	0	0	220,000	06/06/2024
7160799		ALBANY	NY		08/07/2024	8.880	368,056	0	(56)	0	0	0	481,000	06/13/2024
7160800		COLUMBIA	SC		08/07/2024	6.830	164,458	0	(87)	0	0	0	235,000	06/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160801		WOODBURY	NJ		08/07/2024	7.720	202,149	0	(93)	0	0	0	263,000	05/30/2024
7160802		HIXSON	TN		08/07/2024	7.180	152,163	0	(46)	0	0	0	251,000	07/03/2024
7160803		PLYMOUTH MEETING	PA		08/07/2024	7.490	387,262	0	(93)	0	0	0	540,000	06/25/2024
7160804		MAPLE HEIGHTS	OH		08/07/2024	7.270	103,875	0	(43)	0	0	0	145,000	06/18/2024
7160805		INDIANAPOLIS	IN		08/07/2024	6.970	162,610	0	(31)	0	0	0	250,000	06/21/2024
7160806		STOCKBRIDGE	GA		08/07/2024	7.110	169,873	0	(44)	0	0	0	225,000	06/26/2024
7160807		IRVINGTON	NJ		08/07/2024	7.830	445,123	0	(133)	0	0	0	575,000	06/21/2024
7160808		NORFOLK	VA		08/07/2024	6.860	210,770	0	(50)	0	0	0	300,000	06/21/2024
7160809		NORFOLK	VA		08/07/2024	6.720	205,471	0	(50)	0	0	0	315,000	06/24/2024
7160810		BEREA	OH		08/07/2024	7.500	158,956	0	(43)	0	0	0	210,000	07/01/2024
7160811		PARMA	OH		08/07/2024	7.090	110,297	0	(28)	0	0	0	141,000	06/21/2024
7160812		MENOMONEE FALLS	WI		08/07/2024	6.910	276,480	0	(79)	0	0	0	400,000	06/24/2024
7160813		TUCSON	AZ		08/07/2024	7.120	224,614	0	(49)	0	0	0	320,000	06/10/2024
7160814		AVON LAKE	OH		08/07/2024	7.090	153,708	0	(49)	0	0	0	195,000	06/20/2024
7160815		LOUDON	NH		08/07/2024	7.120	532,478	0	(80)	0	0	0	762,000	06/27/2024
7160816		LOUDON	NH		08/07/2024	7.120	511,514	0	(77)	0	0	0	732,000	06/27/2024
7160817		ALICE	TX		08/07/2024	6.230	117,757	0	5	0	0	0	200,000	07/03/2024
7160818		TYLER	TX		08/07/2024	7.640	273,225	0	(83)	0	0	0	360,000	06/26/2024
7160819		CLEVELAND HEIGHTS	OH		08/07/2024	7.230	178,686	0	(65)	0	0	0	240,000	06/27/2024
7160820		PENSACOLA	FL		08/07/2024	7.100	150,412	0	(45)	0	0	0	219,000	06/26/2024
7160821		TRENTON	NJ		08/07/2024	7.980	169,700	0	(79)	0	0	0	220,000	06/27/2024
7160822		NORFOLK	VA		08/07/2024	6.980	226,194	0	(65)	0	0	0	300,000	06/26/2024
7160823		CHESAPEAKE	VA		08/07/2024	6.990	156,921	0	(27)	0	0	0	210,000	06/27/2024
7160824		TULSA	OK		08/07/2024	6.980	189,619	0	(62)	0	0	0	251,500	07/02/2024
7160825		NORRISTOWN	PA		08/07/2024	7.450	119,224	0	(29)	0	0	0	190,000	07/08/2024
7160826		PARK FOREST	IL		08/07/2024	7.490	118,198	0	(4,168)	0	3,645	0	125,000	09/14/2025
7160827		HUNTSVILLE	AL		08/07/2024	6.840	105,032	0	(27)	0	0	0	165,000	07/08/2024
7160830		SLIDELL	LA		08/08/2024	8.000	77,609	0	(54)	0	0	0	114,000	05/13/2024
7160831		SLIDELL	LA		08/08/2024	8.250	76,972	0	(52)	0	0	0	113,000	05/14/2024
7160832		EAST CHICAGO	IN		08/08/2024	8.750	180,040	0	(104)	0	0	0	230,000	06/07/2024
7160833		SLIDELL	LA		08/08/2024	7.875	76,190	0	(45)	0	0	0	113,000	05/14/2024
7160835		SHEBOYGAN	WI		08/08/2024	7.500	124,847	0	(83)	0	0	0	151,000	06/07/2024
7160836		THE WOODLANDS	TX		08/08/2024	8.100	206,941	0	(136)	0	0	0	330,000	05/03/2024
7160837		SHEFFIELD	AL		08/08/2024	8.125	117,862	0	(81)	0	0	0	180,000	05/24/2024
7160838		WARRENSVILLE HEIGHTS	OH		08/08/2024	8.625	91,635	0	(45)	0	0	0	118,000	05/07/2024
7160839		OKLAHOMA CITY	OK		08/08/2024	7.875	107,585	0	(76)	0	0	0	137,000	05/15/2024
7160840		CHICAGO	IL		08/08/2024	7.875	280,767	0	(187)	0	0	0	358,590	06/05/2024
7160841		STUART	FL		08/08/2024	7.875	57,588	0	(41)	0	0	0	102,000	05/01/2024
7160842		BROOKLYN	NY		08/08/2024	7.375	862,754	0	(642)	0	0	0	2,100,000	04/17/2024
7160843		OKLAHOMA CITY	OK		08/08/2024	7.625	115,106	0	(83)	0	0	0	162,500	05/15/2024
7160844		KANKAKEE	IL		08/08/2024	7.750	85,780	0	(54)	0	0	0	110,000	06/17/2024
7160845		DURHAM	NC		08/08/2024	8.090	172,850	0	(119)	0	0	0	301,000	05/16/2024
7160846		BRONX	NY		08/08/2024	8.875	1,021,760	0	(613)	0	0	0	1,220,000	05/11/2024
7160847		PATERSON	NJ		08/08/2024	7.625	342,716	0	(224)	0	0	0	439,000	04/04/2024
7160848		TULSA	OK		08/08/2024	7.750	93,686	0	(66)	0	0	0	112,000	05/16/2024
7160849		MILWAUKEE	WI		08/08/2024	7.375	103,989	0	(69)	0	0	0	144,000	05/22/2024
7160850		DOLTON	IL		08/08/2024	7.750	110,758	0	(65)	0	0	0	142,500	06/20/2024
7160851		MARYVILLE	MO		08/08/2024	7.625	93,056	0	(68)	0	0	0	139,000	06/04/2024
7160852		NORTH BRANCH	MN		08/08/2024	7.375	169,414	0	(126)	0	0	0	270,000	06/25/2024
7160853		GARY	IN		08/08/2024	7.875	98,423	0	(69)	0	0	0	126,000	06/21/2024
7160854		SPRING VALLEY	NY		08/08/2024	7.875	659,511	0	(229)	0	0	0	835,000	04/16/2024
7160855		CHICAGO	IL		08/08/2024	7.375	84,570	0	(58)	0	0	0	130,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160856		LAFAYETTE	IN		08/08/2024	6.840	127,675	0	(57)	0	0	0	167,000	07/08/2024
7160858		COLUMBUS	OH		08/08/2024	7.125	125,095	0	(70)	0	0	0	162,000	06/18/2024
7160859		SPRINGFIELD	OH		08/08/2024	7.625	143,926	0	(92)	0	0	0	175,000	06/04/2024
7160862		GREENVILLE	NC		08/08/2024	7.875	157,058	0	(111)	0	0	0	255,000	06/05/2024
7160863		SAN ANTONIO	TX		08/08/2024	7.625	138,887	0	(103)	0	0	0	182,000	06/11/2024
7160864		WHITING	IN		08/08/2024	7.625	322,935	0	(187)	0	0	0	390,000	06/05/2024
7160865		WILMINGTON	DE		08/08/2024	7.500	235,908	0	(86)	0	0	0	290,000	06/05/2024
7160866		LAKE CHARLES	LA		08/08/2024	7.375	83,520	0	(46)	0	0	0	108,000	06/14/2024
7160867		MOUNT CLEMENS	MI		08/08/2024	7.750	120,020	0	(64)	0	0	0	155,000	06/06/2024
7160868		PLEASANTON	TX		08/08/2024	7.625	191,152	0	(138)	0	0	0	261,000	06/24/2024
7160869		SAINT LOUIS	MO		08/08/2024	7.625	89,268	0	(61)	0	0	0	107,000	06/17/2024
7160870		SPRINGFIELD	OH		08/08/2024	8.125	99,573	0	(24)	0	0	0	129,500	06/12/2024
7160871		NYACK	NY		08/08/2024	7.000	676,099	0	(289)	0	0	0	948,000	05/21/2024
7160872		FLORISSANT	MO		08/08/2024	7.750	180,039	0	(129)	0	0	0	215,000	05/10/2024
7160873		CHICAGO	IL		08/08/2024	8.125	137,819	0	(88)	0	0	0	165,000	03/26/2024
7160874		FAYETTEVILLE	NC		08/08/2024	7.125	131,210	0	(72)	0	0	0	177,000	06/13/2024
7160875		BUFFALO	NY		08/08/2024	8.125	168,043	0	(104)	0	0	0	215,000	06/13/2024
7160876		DETROIT	MI		08/08/2024	7.625	137,334	0	(89)	0	0	0	170,000	07/01/2024
7160877		IRVINGTON	NJ		08/08/2024	6.875	492,627	0	(161)	0	0	0	650,000	06/17/2024
7160878		SHELBY	OH		08/08/2024	7.625	160,788	0	(115)	0	0	0	205,000	06/12/2024
7160879		TRENTON	NJ		08/08/2024	7.000	228,581	0	(89)	0	0	0	300,000	06/10/2024
7160880		ORLANDO	FL		08/08/2024	7.750	86,408	0	(62)	0	0	0	127,000	06/24/2024
7160881		BIRMINGHAM	AL		08/08/2024	7.865	82,774	0	(48)	0	0	0	114,000	06/19/2024
7160882		TRENTON	NJ		08/08/2024	7.250	200,277	0	(89)	0	0	0	245,000	06/25/2024
7160883		BALTIMORE	MD		08/08/2024	7.500	176,657	0	(100)	0	0	0	192,000	09/12/2025
7160884		LINDEN	NJ		08/08/2024	7.125	445,319	0	(163)	0	0	0	595,000	06/04/2024
7160885		COLUMBUS	OH		08/08/2024	6.875	171,511	0	(69)	0	0	0	225,000	06/03/2024
7160886		VERNON	NJ		08/08/2024	7.000	220,099	0	(70)	0	0	0	330,000	06/25/2024
7160887		KINSTON	NC		08/08/2024	7.250	110,805	0	(45)	0	0	0	145,000	06/27/2024
7160888		ROCKFORD	IL		08/08/2024	7.000	109,821	0	(90)	0	0	0	135,000	06/19/2024
7160889		MILWAUKEE	WI		08/08/2024	7.040	78,946	0	(40)	0	0	0	110,000	05/09/2024
7160891		NEW HAVEN	CT		08/08/2024	7.375	444,246	0	(241)	0	0	0	575,000	06/27/2024
7160892		EUCLID	OH		08/08/2024	7.125	79,638	0	(33)	0	0	0	103,000	06/26/2024
7160893		VIRGINIA BEACH	VA		08/08/2024	7.750	248,007	0	(87)	0	0	0	325,000	06/24/2024
7160894		ABILENE	TX		08/08/2024	7.750	129,796	0	(93)	0	0	0	155,000	06/27/2024
7160895		SAINT LOUIS	MO		08/08/2024	7.000	101,835	0	(43)	0	0	0	130,000	06/28/2024
7160896		NANTICOKE	PA		08/08/2024	6.920	132,479	0	(94)	0	0	0	263,000	06/25/2024
7160897		KANNAPOLIS	NC		08/08/2024	7.625	402,375	0	(145)	0	0	0	495,000	06/10/2024
7160898		SPRINGFIELD	OH		08/08/2024	7.625	120,664	0	(74)	0	0	0	155,000	06/11/2024
7160899		DOWAGIAC	MI		08/08/2024	7.510	132,141	0	(80)	0	0	0	170,000	06/17/2024
7160900		PEKIN	IL		08/08/2024	7.500	112,363	0	(74)	0	0	0	135,000	06/27/2024
7160901		PEKIN	IL		08/08/2024	7.500	112,279	0	(74)	0	0	0	135,000	06/27/2024
7160902		MONROE	NC		08/08/2024	7.500	136,104	0	(84)	0	0	0	175,000	06/25/2024
7160903		AUGUSTA	GA		08/08/2024	7.250	60,112	0	(45)	0	0	0	120,000	06/27/2024
7160904		CLEVELAND	OH		08/08/2024	8.000	87,840	0	(49)	0	0	0	113,000	07/02/2024
7160905		CHICAGO	IL		08/08/2024	7.960	132,136	0	(75)	0	0	0	165,000	06/13/2024
7160906		SUSSEX	NJ		08/08/2024	7.125	301,421	0	(70)	0	0	0	400,000	06/26/2024
7160907		NEW CASTLE	DE		08/08/2024	7.500	273,247	0	(142)	0	0	0	354,000	06/28/2024
7160908		LYNCHBURG	VA		08/08/2024	7.000	103,636	0	(69)	0	0	0	210,000	07/01/2024
7160909		RIVERDALE	GA		08/08/2024	7.365	176,613	0	(88)	0	0	0	215,000	06/14/2024
7160910		SPRINGFIELD	IL		08/08/2024	8.500	94,593	0	(57)	0	0	0	113,500	06/21/2024
7160911		MARION	AR		08/08/2024	7.500	120,391	0	(83)	0	0	0	165,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160912		DORCHESTER	MA		08/08/2024	7.500	260,422	0	(137)	0	0	0	1,225,000	06/13/2024
7160913		CLEVELAND	OH		08/08/2024	7.125	70,185	0	(47)	0	0	0	106,000	07/04/2024
7160914		LITTLE ROCK	AR		08/08/2024	7.625	133,797	0	(95)	0	0	0	166,600	07/01/2024
7160915		EAST ORANGE	NJ		08/08/2024	7.000	590,216	0	(225)	0	0	0	775,000	06/18/2024
7160916		SPRING VALLEY	NY		08/08/2024	7.000	698,346	0	(339)	0	0	0	1,050,000	07/01/2024
7160917		TOMS RIVER	NJ		08/08/2024	7.255	438,985	0	(163)	0	0	0	540,000	07/08/2024
7160918		HOUSTON	TX		08/08/2024	7.440	108,432	0	(65)	0	0	0	180,000	02/05/2025
7160919		NEWARK	NJ		08/08/2024	6.875	622,067	0	(211)	0	0	0	820,000	07/08/2024
7160920		NEWARK	NJ		08/08/2024	6.875	606,310	0	(198)	0	0	0	800,000	07/19/2024
7160921		GLOUCESTER CITY	NJ		08/08/2024	7.750	140,838	0	(92)	0	0	0	170,000	07/10/2024
7160922		WILMINGTON	DE		08/08/2024	7.750	137,574	0	(80)	0	0	0	177,000	04/16/2024
7160923		MIAMI GARDENS	FL		08/08/2024	6.159	228,813	0	642	0	0	0	330,000	06/05/2024
7160924		NEW HAVEN	CT		08/08/2024	6.847	426,324	0	953	0	0	0	565,000	06/21/2024
7160925		JACKSONVILLE	FL		08/08/2024	5.923	156,912	0	507	0	0	0	215,000	06/24/2024
7160926		STEELTON	PA		08/08/2024	6.651	118,243	0	0	0	0	0	160,000	07/05/2024
7160929		DAYTON	OH		08/08/2024	6.773	109,112	0	239	0	0	0	145,000	06/11/2024
7160931		WESTBURY	NY		08/07/2024	7.600	645,064	0	864	0	0	0	900,000	03/11/2024
7160932		CLEVELAND	OH		08/07/2024	7.300	100,822	0	176	0	0	0	131,000	05/14/2024
7160933		HYDE PARK	NY		08/07/2024	7.380	166,791	0	246	0	0	0	202,000	04/08/2024
7160934		MASTIC BEACH	NY		08/07/2024	6.900	435,247	0	843	0	0	0	567,000	05/08/2024
7160935		BALTIMORE	MD		08/07/2024	8.140	146,704	0	243	0	0	0	265,000	09/14/2025
7160936		FAYETTEVILLE	NC		08/07/2024	6.959	102,806	0	177	0	0	0	146,000	05/17/2024
7160937		EDINBURG	TX		08/07/2024	7.250	419,638	0	625	0	0	0	574,000	05/20/2024
7160938		DETROIT	MI		08/07/2024	23.000	151,596	0	231	0	0	0	195,000	05/22/2024
7160939		EUCLID	OH		08/07/2024	7.390	114,082	0	169	0	0	0	146,000	05/28/2024
7160940		PHILADELPHIA	PA		08/07/2024	7.700	544,025	0	799	0	0	0	700,000	06/24/2024
7160941		CHICAGO	IL		08/07/2024	7.440	289,949	0	473	0	0	0	375,000	06/21/2024
7160942		SOUTH BEND	IN		08/07/2024	7.630	89,494	0	132	0	0	0	115,000	06/04/2024
7160943		NORTH CHESTERFIELD	VA		08/07/2024	6.680	197,065	0	398	0	0	0	252,000	06/04/2024
7160944		PATERSON	NJ		08/07/2024	7.540	605,681	0	1,363	0	0	0	750,000	06/11/2024
7160945		TOMS RIVER	NJ		08/07/2024	7.300	277,734	0	(123)	0	0	0	355,000	05/31/2024
7160946		EDGEWOOD	MD		08/07/2024	7.500	207,333	0	316	0	0	0	250,000	06/13/2024
7160947		INDIANAPOLIS	IN		08/07/2024	7.265	168,533	0	268	0	0	0	250,000	06/20/2024
7160948		INDIANAPOLIS	IN		08/07/2024	7.360	126,090	0	196	0	0	0	187,000	06/19/2024
7160950		SHERWOOD	AR		08/07/2024	7.270	113,551	0	163	0	0	0	144,500	06/24/2024
7160951		TUCSON	AZ		08/07/2024	7.500	352,467	0	538	0	0	0	445,000	06/25/2024
7160952		CHICAGO	IL		08/07/2024	6.980	214,006	0	365	0	0	0	295,000	06/20/2024
7160953		BLOOMINGBURG	NY		08/07/2024	7.100	314,163	0	418	0	0	0	500,000	06/16/2024
7160954		NANUET	NY		08/07/2024	7.100	349,599	0	(18,827)	0	0	0	510,000	08/14/2025
7160955		VERNON	CT		08/07/2024	6.660	106,721	0	198	0	0	0	172,000	06/22/2024
7160956		GARFIELD HEIGHTS	OH		08/07/2024	6.870	88,639	0	167	0	0	0	115,000	07/03/2024
7160957		MESA	AZ		08/07/2024	6.750	164,132	0	314	0	0	0	280,000	06/26/2024
7160958		LA SALLE	IL		08/07/2024	7.520	186,740	0	282	0	0	0	225,000	07/01/2024
7160959		PALM BAY	FL		08/07/2024	6.600	212,724	0	(83)	0	0	0	294,000	07/20/2024
7160960		BRICK	NJ		08/07/2024	7.100	316,816	0	557	0	0	0	410,000	06/27/2024
7160961		FORT WORTH	TX		08/07/2024	7.060	343,029	0	600	0	0	0	475,000	07/02/2024
7160962		WARRENSVILLE HEIGHTS	OH		08/07/2024	7.078	121,529	0	223	0	0	0	158,000	07/08/2024
7160963		PATERSON	NJ		08/07/2024	7.300	499,528	0	756	0	0	0	685,000	06/30/2024
7160964		BOSSIER CITY	LA		08/07/2024	7.180	142,972	0	211	0	0	0	195,000	06/20/2024
7160965		LONG BRANCH	NJ		08/07/2024	7.270	412,552	0	653	0	0	0	530,000	07/08/2024
7160966		OAKHURST	NJ		08/07/2024	7.150	464,070	0	745	0	0	0	610,000	07/18/2024
7160967		CHICAGO	IL		08/07/2024	7.318	246,918	0	421	0	0	0	320,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7160968		ADAMSVILLE	AL		08/07/2024	8.010	107,594	0	143	0	0	0	138,000	07/03/2024
7160971		WADSWORTH	OH		08/07/2024	7.420	140,227	0	182	0	0	0	190,000	07/08/2024
7160972		SUSSEX	NJ		08/07/2024	6.820	209,226	0	417	0	0	0	315,000	07/09/2024
7160973		NEWARK	NJ		08/07/2024	7.700	516,481	0	690	0	0	0	760,000	07/11/2024
7160974		WEST HAVERSTRAW	NY		08/07/2024	6.700	286,074	0	576	0	0	0	430,000	07/08/2024
7160975		HAZEL CREST	IL		08/07/2024	7.500	145,212	0	259	0	0	0	190,000	07/09/2024
7160976		CAMDEN	NJ		08/07/2024	7.156	81,671	0	127	0	0	0	112,000	07/12/2024
7160977		BALTIMORE	MD		08/07/2024	7.130	178,475	0	276	0	0	0	180,000	09/14/2025
7160978		WESTHAMPTON BEACH	NY		08/07/2024	7.250	490,637	0	734	0	0	0	672,500	07/02/2024
7160979		HOMEWOOD	IL		08/07/2024	7.350	193,685	0	316	0	0	0	250,000	07/09/2024
7160980		OAK LAWN	IL		08/07/2024	6.880	219,919	0	396	0	0	0	355,000	07/15/2024
7160981		ORANGE PARK	FL		08/07/2024	6.590	167,713	0	316	0	0	0	255,000	07/10/2024
7160982		SOUTH BEND	IN		08/07/2024	7.610	87,257	0	127	0	0	0	115,000	07/10/2024
7160983		HACKETTSTOWN	NJ		08/07/2024	7.040	275,328	0	469	0	0	0	532,000	07/01/2024
7160984		ELYRIA	OH		08/07/2024	7.220	163,235	0	265	0	0	0	210,000	07/02/2024
7160985		LORAIN	OH		08/07/2024	7.220	111,933	0	181	0	0	0	144,000	07/03/2024
7160986		HOLLYWOOD	FL		08/07/2024	7.520	595,650	0	1,060	0	0	0	835,000	07/13/2024
7160987		DETROIT	MI		08/07/2024	7.610	114,197	0	155	0	0	0	156,000	07/01/2024
7160988		WARNER ROBINS	GA		08/07/2024	6.750	162,655	0	336	0	0	0	210,000	07/14/2024
7160989		EAST ORANGE	NJ		08/07/2024	7.290	400,836	0	607	0	0	0	553,000	06/30/2024
7160990		BAY SHORE	NY		08/07/2024	6.750	379,618	0	655	0	0	0	669,500	07/09/2024
7160991		LAWNSIDE	NJ		08/07/2024	7.050	280,154	0	466	0	0	0	360,000	07/07/2024
7160992		ELYRIA	OH		08/07/2024	7.220	99,043	0	155	0	0	0	127,000	07/04/2024
7160993		HACKETTSTOWN	NJ		08/07/2024	7.060	291,489	0	494	0	0	0	512,000	07/01/2024
7160994		MACON	GA		08/07/2024	6.850	82,941	0	153	0	0	0	115,000	07/22/2024
7160995		WEBSTER	MA		08/12/2024	7.125	194,891	0	(71)	0	0	0	228,000	01/23/2025
7160996		JACKSONVILLE	FL		08/12/2024	7.125	179,302	0	9	0	0	0	246,000	02/15/2024
7160997		SPRINGVILLE	UT		08/12/2024	6.875	162,971	0	32	0	0	0	227,000	05/24/2024
7160998		BALTIMORE	MD		08/12/2024	7.250	159,495	0	15	0	0	0	205,000	06/04/2024
7160999		BALTIMORE	MD		08/12/2024	7.250	159,495	0	15	0	0	0	205,000	05/10/2024
7161000		NORTH TONAWANDA	NY		08/12/2024	7.000	268,784	0	(134)	0	0	0	396,000	06/07/2024
7161002		WARREN	MI		08/12/2024	6.625	110,609	0	51	0	0	0	230,000	06/24/2024
7161003		CINCINNATI	OH		08/12/2024	7.250	207,636	0	(108)	0	0	0	270,000	06/27/2024
7161004		TALLAHASSEE	FL		08/12/2024	6.625	135,826	0	35	0	0	0	210,000	06/28/2024
7161005		PARKVILLE	MD		08/12/2024	7.000	201,539	0	(111)	0	0	0	250,000	06/26/2024
7161006		XENIA	OH		08/12/2024	6.875	125,282	0	41	0	0	0	175,000	07/02/2024
7161007		HAMILTON	OH		08/12/2024	7.375	143,188	0	34	0	0	0	186,000	07/08/2024
7161008		HUNTSVILLE	AL		08/12/2024	6.875	119,310	0	21	0	0	0	162,000	06/11/2024
7161009		ROANOKE	VA		08/12/2024	7.125	144,317	0	(104)	0	0	0	185,000	07/08/2024
7161010		SOLON	OH		08/12/2024	6.625	214,346	0	128	0	0	0	309,000	07/11/2024
7161011		SHREVEPORT	LA		08/12/2024	7.375	98,212	0	37	0	0	0	138,000	06/20/2024
7161012		DUNDALK	MD		08/12/2024	6.875	193,206	0	78	0	0	0	245,000	06/26/2024
7161014		JACKSONVILLE	FL		08/12/2024	7.250	295,682	0	(201)	0	0	0	360,000	07/11/2024
7161015		FORT WASHINGTON	MD		08/12/2024	6.500	307,944	0	90	0	0	0	500,000	07/09/2024
7161016		PORTSMOUTH	VA		08/12/2024	7.250	220,959	0	21	0	0	0	284,000	07/05/2024
7161017		PUEBLO WEST	CO		08/12/2024	7.125	307,663	0	(94)	0	0	0	460,000	07/12/2024
7161018		DAYTON	OH		08/12/2024	7.250	161,495	0	(84)	0	0	0	210,000	07/10/2024
7161019		CINCINNATI	OH		08/12/2024	7.250	249,324	0	(221)	0	0	0	305,000	07/10/2024
7161020		ATLANTA	GA		08/12/2024	6.875	233,353	0	(104)	0	0	0	327,000	07/11/2024
7161021		VALDOSTA	GA		08/12/2024	6.875	115,251	0	27	0	0	0	144,000	07/10/2024
7161023		PARKVILLE	MD		08/12/2024	6.875	207,389	0	(47)	0	0	0	265,000	07/11/2024
7161024		BALTIMORE	MD		08/12/2024	7.375	194,650	0	8	0	0	0	250,000	07/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7161025		HUNTSVILLE	AL		08/12/2024	6.875	157,704	0	(16)	0	0	0	195,000	07/15/2024
7161028		BALTIMORE	MD		08/12/2024	7.250	210,279	0	25	0	0	0	290,000	07/10/2024
7161029		BOLINGBROOK	IL		08/12/2024	7.000	179,468	0	40	0	0	0	220,000	07/12/2024
7161030		PHILADELPHIA	PA		08/13/2024	8.840	74,517	0	(16)	0	0	0	113,500	07/11/2024
7161031		TRENTON	NJ		08/13/2024	7.893	204,004	0	(9)	0	0	0	310,000	04/22/2024
7161032		MEMPHIS	TN		08/13/2024	8.040	109,980	0	(80)	0	0	0	150,000	05/17/2024
7161033		INDIANAPOLIS	IN		08/13/2024	7.390	115,184	0	(87)	0	0	0	184,000	05/03/2024
7161034		MIAMI	FL		08/13/2024	8.307	984,333	0	(57)	0	0	0	1,940,000	06/15/2024
7161035		SAINT PETERSBURG	FL		08/13/2024	7.398	102,449	0	(48)	0	0	0	165,000	05/10/2024
7161036		BIRMINGHAM	AL		08/13/2024	8.165	151,097	0	(85)	0	0	0	289,000	06/04/2024
7161037		MANTECA	CA		08/13/2024	7.482	276,757	0	(206)	0	0	0	450,000	05/15/2024
7161038		EUCLID	OH		08/13/2024	8.198	108,087	0	(55)	0	0	0	131,000	07/03/2024
7161042		BALTIMORE	MD		08/13/2024	7.915	152,233	0	(112)	0	0	0	215,000	09/14/2025
7161043		CHICAGO	IL		08/13/2024	8.390	422,109	0	(199)	0	0	0	550,000	06/29/2024
7161045		DETROIT	MI		08/13/2024	8.657	88,682	0	(57)	0	0	0	113,000	06/21/2024
7161046		NORWICH	CT		08/13/2024	7.865	280,330	0	(177)	0	0	0	360,000	07/09/2024
7161047		KANSAS CITY	MO		08/13/2024	7.330	159,525	0	(105)	0	0	0	250,000	07/09/2024
7161048		KANSAS CITY	MO		08/13/2024	7.330	117,572	0	(77)	0	0	0	187,000	07/03/2024
7161049		CINCINNATI	OH		08/13/2024	7.375	195,447	0	(154)	0	0	0	267,000	06/14/2024
7161050		BALTIMORE	MD		08/13/2024	7.690	227,132	0	(108)	0	0	0	250,000	09/15/2025
7161051		BALTIMORE	MD		08/13/2024	8.290	172,399	0	(122)	0	0	0	180,000	09/13/2025
7161052		UNIONTOWN	PA		08/13/2024	7.860	194,030	0	(128)	0	0	0	240,000	07/02/2024
7161053		SAUK VILLAGE	IL		08/13/2024	8.340	101,938	0	(38)	0	0	0	130,000	06/20/2024
7161054		SYRACUSE	NY		08/13/2024	8.190	3,122	0	(1,338)	0	0	0	180,000	06/17/2024
7161056		PHILADELPHIA	PA		08/13/2024	8.340	143,787	0	(33)	0	0	0	190,000	06/18/2024
7161057		GRANDVIEW	MO		08/13/2024	7.982	113,099	0	(62)	0	0	0	146,000	06/25/2024
7161058		MASTIC BEACH	NY		08/13/2024	8.148	373,226	0	(217)	0	0	0	480,000	06/24/2024
7161059		CHICAGO	IL		08/13/2024	7.757	148,278	0	(93)	0	0	0	315,000	04/16/2024
7161060		DETROIT	MI		08/13/2024	7.948	207,947	0	(137)	0	0	0	250,000	07/02/2024
7161061		PARIS	TX		08/13/2024	7.398	112,789	0	(85)	0	0	0	193,500	06/18/2024
7161063		BALTIMORE	MD		08/13/2024	7.765	169,049	0	(127)	0	0	0	300,000	09/13/2025
7161064		BALTIMORE	MD		08/13/2024	7.675	185,271	0	(134)	0	0	0	225,000	09/14/2025
7161065		WILMINGTON	NC		08/13/2024	7.513	467,381	0	(22)	0	0	0	800,000	06/19/2024
7161066		TRENTON	NJ		08/13/2024	7.900	147,312	0	(84)	0	0	0	190,000	06/26/2024
7161068		HAGERSTOWN	MD		08/13/2024	8.190	135,557	0	(97)	0	0	0	180,000	06/20/2024
7161069		STATESVILLE	NC		08/13/2024	7.780	132,371	0	(95)	0	0	0	195,000	07/01/2024
7161070		SAINT CLAIR SHORES	MI		08/13/2024	7.957	116,054	0	(62)	0	0	0	150,000	07/05/2024
7161071		BALTIMORE	MD		08/13/2024	7.982	112,688	0	(83)	0	0	0	165,000	09/14/2025
7161072		SAINT LOUIS	MO		08/13/2024	7.898	104,868	0	(73)	0	0	0	134,000	06/27/2024
7161073		ORLANDO	FL		08/13/2024	8.122	210,242	0	(119)	0	0	0	331,000	06/17/2024
7161074		BEDFORD	TX		08/13/2024	7.023	262,576	0	(206)	0	0	0	487,000	06/26/2024
7161075		HAMMOND	IN		08/13/2024	7.990	111,763	0	(66)	0	0	0	185,000	07/02/2024
7161076		CINCINNATI	OH		08/13/2024	8.240	106,952	0	(38)	0	0	0	140,000	05/13/2024
7161077		WEST PARK	FL		08/13/2024	7.748	253,302	0	(191)	0	0	0	440,000	06/20/2024
7161079		BRYAN	TX		08/13/2024	7.951	164,849	0	(121)	0	0	0	225,000	06/25/2024
7161080		CLEVELAND	OH		08/13/2024	7.790	85,836	0	(56)	0	0	0	110,000	07/03/2024
7161081		COLUMBUS	OH		08/13/2024	8.405	120,533	0	(28)	0	0	0	190,000	06/25/2024
7161082		KANSAS CITY	MO		08/13/2024	7.590	152,481	0	(77)	0	0	0	186,000	07/02/2024
7161083		FAYETTEVILLE	NC		08/13/2024	7.750	97,344	0	(63)	0	0	0	125,000	07/11/2024
7161084		INDIANAPOLIS	IN		08/13/2024	7.973	125,274	0	(87)	0	0	0	184,000	07/09/2024
7161085		WEST COLUMBIA	SC		08/13/2024	8.075	261,513	0	(157)	0	0	0	360,000	07/01/2024
7161086		DETROIT	MI		08/13/2024	8.675	73,287	0	(33)	0	0	0	105,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7161087		BALTIMORE	MD		08/13/2024	8.230	133,527	0	(79)	0	0	0	260,000	09/14/2025
7161088		GARY	IN		08/13/2024	7.915	148,596	0	(81)	0	0	0	192,000	07/02/2024
7161089		JEFFERSON	GA		08/13/2024	8.090	229,992	0	(80)	0	0	0	295,000	07/01/2024
7161090		INDIANAPOLIS	IN		08/13/2024	8.155	146,535	0	(58)	0	0	0	220,000	05/19/2024
7161091		STAFFORD	VA		08/13/2024	7.940	219,805	0	(115)	0	0	0	300,000	06/28/2024
7161092		CHESAPEAKE	VA		08/13/2024	6.713	193,078	0	(124)	0	0	0	290,000	07/02/2024
7161093		MOBILE	AL		08/13/2024	8.315	100,615	0	(71)	0	0	0	120,000	07/01/2024
7161094		NEW ORLEANS	LA		08/13/2024	8.323	249,005	0	(95)	0	0	0	325,000	07/08/2024
7161095		MONTGOMERY	AL		08/13/2024	8.213	78,893	0	(47)	0	0	0	105,000	07/02/2024
7161096		SAINT LOUIS	MO		08/13/2024	8.232	83,831	0	(60)	0	0	0	100,000	05/14/2024
7161097		BALTIMORE	MD		08/13/2024	7.790	169,505	0	(84)	0	0	0	235,000	09/14/2025
7161098		BALTIMORE	MD		08/13/2024	7.815	369,624	0	(180)	0	0	0	480,000	09/13/2025
7161099		DETROIT	MI		08/13/2024	8.073	134,039	0	(69)	0	0	0	165,000	07/08/2024
7161100		CHESTER	PA		08/13/2024	8.615	113,581	0	(25)	0	0	0	150,000	07/09/2024
7161101		SAINT JOSEPH	MO		08/13/2024	8.023	177,306	0	(86)	0	0	0	230,000	06/24/2024
7161102		MONTGOMERY	AL		08/13/2024	8.023	132,816	0	(80)	0	0	0	162,000	07/15/2024
7161103		COLUMBUS	OH		08/13/2024	7.575	129,141	0	(95)	0	0	0	165,000	07/05/2024
7161104		DUDLEY	NC		08/13/2024	8.415	114,056	0	(79)	0	0	0	136,000	07/07/2024
7161105		CHICAGO	IL		08/13/2024	8.143	258,713	0	(128)	0	0	0	335,000	07/13/2024
7161106		TRENTON	NJ		08/13/2024	7.648	212,938	0	(155)	0	0	0	255,000	07/12/2024
7161107		JEWETT CITY	CT		08/13/2024	7.865	269,341	0	(128)	0	0	0	350,000	07/09/2024
7161108		BALTIMORE	MD		08/13/2024	7.923	182,555	0	(62)	0	0	0	211,500	09/14/2025
7161109		KANSAS CITY	MO		08/13/2024	7.480	97,409	0	(63)	0	0	0	155,000	07/03/2024
7161110		NEWPORT NEWS	VA		08/13/2024	7.223	210,397	0	(95)	0	0	0	275,000	07/04/2024
7161111		PORTSMOUTH	VA		08/13/2024	7.223	122,939	0	(63)	0	0	0	160,000	07/12/2024
7161112		BALTIMORE	MD		08/13/2024	7.868	99,826	0	(65)	0	0	0	145,000	09/13/2025
7161113		MOBILE	AL		08/13/2024	7.723	94,523	0	(59)	0	0	0	125,000	07/10/2024
7161114		MCDONOUGH	GA		08/13/2024	7.465	146,095	0	(109)	0	0	0	195,000	07/11/2024
7161115		BALTIMORE	MD		08/13/2024	8.115	195,992	0	(76)	0	0	0	240,000	09/12/2025
7161116		PHILADELPHIA	PA		08/13/2024	7.725	110,839	0	(28)	0	0	0	145,000	07/15/2024
7161117		COVINGTON	KY		08/13/2024	8.007	312,951	0	(112)	0	0	0	410,000	07/01/2024
7161118		BALTIMORE	MD		08/13/2024	7.948	205,178	0	(95)	0	0	0	250,000	09/14/2025
7161119		MOBILE	AL		08/13/2024	8.140	118,512	0	(85)	0	0	0	153,000	07/15/2024
7161120		PLAINFIELD	CT		08/13/2024	8.323	173,399	0	(96)	0	0	0	233,000	07/15/2024
7161121		BALTIMORE	MD		08/13/2024	7.673	183,711	0	(133)	0	0	0	248,000	09/12/2025
7161122		DAYTON	OH		08/13/2024	8.690	124,402	0	(66)	0	0	0	150,000	06/11/2024
7161123		DAYTON	OH		08/13/2024	8.690	214,477	0	(120)	0	0	0	260,000	06/18/2024
7161124		CLINTON	MS		08/13/2024	7.967	164,535	0	(115)	0	0	0	210,000	05/30/2024
7161125		BALTIMORE	MD		08/13/2024	7.525	180,465	0	(125)	0	0	0	228,000	09/12/2025
7161126		FORT PIERCE	FL		08/13/2024	8.173	210,191	0	(125)	0	0	0	405,000	06/29/2024
7161128		PUEBLO	CO		08/12/2024	6.125	205,619	0	140	0	0	0	280,000	07/08/2024
7161129		CHARLESTON	SC		08/12/2024	6.875	317,498	0	69	0	0	0	411,000	06/20/2024
7161130		COVINGTON	GA		08/15/2024	6.308	136,372	0	16	0	0	0	304,000	05/21/2024
7161131		INDIANAPOLIS	IN		08/15/2024	6.348	85,366	0	(22)	0	0	0	155,000	06/21/2024
7161132		MARION	IL		08/15/2024	7.371	111,264	0	(43)	0	0	0	146,000	07/15/2024
7161134		ANDERSON	IN		08/15/2024	6.770	103,511	0	(54)	0	0	0	135,000	06/19/2024
7161135		JACKSONVILLE	FL		08/15/2024	5.814	159,944	0	10	0	0	0	215,000	06/18/2024
7161136		CLEVELAND	OH		08/15/2024	6.673	197,000	0	(71)	0	0	0	260,000	07/10/2024
7161137		MONTGOMERY	AL		08/15/2024	6.559	96,653	0	(103)	0	0	0	120,000	06/24/2024
7161138		BROOKLYN	NY		08/15/2024	7.500	1,008,259	0	(653)	0	0	0	1,250,000	03/14/2024
7161139		TALLAHASSEE	FL		08/15/2024	7.430	233,685	0	(191)	0	0	0	318,000	04/11/2024
7161140		LITTLE EGG HARBOR	NJ		08/15/2024	7.558	266,571	0	(102)	0	0	0	342,000	04/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7161142		PATCHOGUE	NY		08/15/2024	6.829	247,729	0	(183)	0	0	0	530,000	05/30/2024
7161143		KANSAS CITY	KS		08/15/2024	7.380	136,443	0	(93)	0	0	0	165,000	06/27/2024
7161144		CHICAGO	IL		08/15/2024	7.250	519,385	0	(433)	0	0	0	1,100,000	06/06/2024
7161145		NEW HAVEN	CT		08/15/2024	6.990	247,950	0	(151)	0	0	0	370,000	07/11/2024
7161146		BALTIMORE	MD		08/15/2024	6.790	178,320	0	(95)	0	0	0	230,000	09/11/2025
7161147		NAPLES	FL		08/15/2024	7.250	358,461	0	(120)	0	0	0	655,000	06/21/2024
7161148		WACO	TX		08/15/2024	7.250	97,855	0	(65)	0	0	0	150,000	06/24/2024
7161149		WACO	TX		08/15/2024	7.250	85,354	0	(54)	0	0	0	125,000	06/28/2024
7161151		SLEEPY HOLLOW	NY		08/15/2024	7.130	651,008	0	(460)	0	0	0	965,000	06/03/2024
7161152		WILMINGTON	DE		08/15/2024	7.285	98,958	0	(59)	0	0	0	128,000	06/30/2024
7161153		BRONX	NY		08/15/2024	7.600	713,096	0	(361)	0	0	0	925,000	07/15/2024
7161154		BRONX	NY		08/15/2024	6.900	570,604	0	(368)	0	0	0	850,000	07/08/2024
7161155		PALM DESERT	CA		08/15/2024	6.880	407,497	0	(249)	0	0	0	660,000	07/03/2024
7161157		LAKEWOOD	NJ		08/15/2024	6.900	619,899	0	(444)	0	0	0	1,150,000	06/20/2024
7161158		TOLEDO	OH		08/15/2024	6.920	101,787	0	(48)	0	0	0	133,000	07/09/2024
7161159		LAKEWOOD	OH		08/15/2024	7.130	336,622	0	(178)	0	0	0	410,000	07/18/2024
7161160		BRENTWOOD	NY		08/15/2024	7.050	419,774	0	(316)	0	0	0	620,000	06/25/2024
7161161		DETROIT	MI		08/15/2024	6.960	127,693	0	(63)	0	0	0	167,000	07/09/2024
7161162		PHOENIX	AZ		08/15/2024	6.970	265,907	0	(191)	0	0	0	413,000	07/09/2024
7161163		MARIETTA	GA		08/15/2024	6.890	252,627	0	(136)	0	0	0	373,000	07/11/2024
7161164		RAYTOWN	MO		08/15/2024	7.230	170,716	0	(123)	0	0	0	205,000	07/12/2024
7161165		MOUNT VERNON	NY		08/15/2024	7.100	427,532	0	(284)	0	0	0	635,000	07/08/2024
7161166		NOBLESVILLE	IN		08/15/2024	6.950	202,664	0	(103)	0	0	0	264,000	07/15/2024
7161167		CHICAGO	IL		08/15/2024	7.100	197,281	0	(94)	0	0	0	260,000	07/17/2024
7161168		JACKSON	MS		08/15/2024	7.010	77,960	0	(49)	0	0	0	110,000	07/16/2024
7161169		CLEVELAND	OH		08/15/2024	6.760	196,045	0	(72)	0	0	0	242,000	07/19/2024
7161170		DOWNERS GROVE	IL		08/15/2024	6.940	241,721	0	(122)	0	0	0	315,000	07/26/2024
7161171		FLORENCE	NJ		08/15/2024	6.887	185,098	0	(75)	0	0	0	255,000	06/13/2024
7161172		AKRON	OH		08/15/2024	7.250	101,143	0	(68)	0	0	0	130,000	07/06/2024
7161173		DES PLAINES	IL		08/15/2024	7.400	243,989	0	(171)	0	0	0	335,000	07/14/2024
7161174		CHICAGO	IL		08/19/2024	7.500	229,344	0	(193)	0	0	0	289,000	06/25/2024
7161175		ROCHESTER	NY		08/19/2024	7.750	115,500	0	(90)	0	0	0	158,000	06/18/2024
7161176		WESTLAND	MI		08/19/2024	7.500	58,838	0	(46)	0	0	0	168,000	07/10/2024
7161177		WARREN	OH		08/19/2024	7.500	92,487	0	(69)	0	0	0	127,000	06/06/2024
7161178		TROY	NY		08/19/2024	8.500	96,387	0	(64)	0	0	0	115,000	05/22/2024
7161179		DAYTON	OH		08/19/2024	7.500	92,258	0	(71)	0	0	0	126,000	06/07/2024
7161180		AKRON	OH		08/19/2024	8.000	76,842	0	(54)	0	0	0	120,000	06/12/2024
7161181		SYRACUSE	NY		08/19/2024	7.875	264,703	0	(176)	0	0	0	339,000	06/03/2024
7161182		NEW HAVEN	CT		08/19/2024	7.750	315,033	0	(217)	0	0	0	385,000	06/24/2024
7161184		NEWARK	NJ		08/19/2024	7.250	657,372	0	(358)	0	0	0	800,000	06/21/2024
7161185		JACKSONVILLE	FL		08/19/2024	7.500	97,949	0	(157)	0	0	0	125,000	06/25/2024
7161186		COLUMBIA	SC		08/19/2024	7.000	106,967	0	(63)	0	0	0	160,000	07/01/2024
7161187		MILWAUKEE	WI		08/19/2024	7.720	240,042	0	(178)	0	0	0	287,000	06/18/2024
7161188		CALUMET CITY	IL		08/19/2024	7.250	144,002	0	(100)	0	0	0	185,000	07/11/2024
7161189		NEWARK	NJ		08/19/2024	7.250	636,830	0	(347)	0	0	0	775,000	06/19/2024
7161190		NEWARK	NJ		08/19/2024	7.250	636,830	0	(347)	0	0	0	775,000	06/24/2024
7161191		LUBBOCK	TX		08/19/2024	7.125	161,923	0	(92)	0	0	0	210,000	06/17/2024
7161193		BROOKLYN	MD		08/19/2024	7.500	152,546	0	(101)	0	0	0	196,000	06/22/2024
7161194		TOLEDO	OH		08/19/2024	7.750	89,744	0	(50)	0	0	0	116,000	06/24/2024
7161195		TELFORD	PA		08/19/2024	7.660	465,795	0	(313)	0	0	0	640,000	05/22/2024
7161196		NEWARK	NJ		08/19/2024	7.120	654,111	0	(319)	0	0	0	800,000	06/19/2024
7161197		COLUMBUS	OH		08/19/2024	7.250	191,055	0	(134)	0	0	0	230,000	06/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7161198		COLUMBUS	OH		08/19/2024	7.000	138,261	0	(73)	0	0	0	180,000	06/13/2024
7161199		GREENSBORO	NC		08/19/2024	7.000	199,520	0	(103)	0	0	0	260,000	07/02/2024
7161200		EDINBORO	PA		08/19/2024	8.000	171,316	0	(113)	0	0	0	205,000	06/15/2024
7161201		CLEVELAND	OH		08/19/2024	8.250	69,654	0	(43)	0	0	0	106,000	07/03/2024
7161202		INDIANAPOLIS	IN		08/19/2024	7.125	80,006	0	(49)	0	0	0	101,000	06/22/2024
7161203		BALTIMORE	MD		08/19/2024	7.100	197,297	0	(112)	0	0	0	241,000	09/14/2025
7161204		MEMPHIS	TN		08/19/2024	8.000	104,772	0	(76)	0	0	0	135,000	06/27/2024
7161205		CLEVELAND	OH		08/19/2024	8.500	78,613	0	(53)	0	0	0	100,000	06/26/2024
7161206		COLUMBUS	OH		08/19/2024	7.125	146,502	0	(62)	0	0	0	192,000	07/10/2024
7161207		KANSAS CITY	MO		08/19/2024	8.250	109,667	0	(73)	0	0	0	140,000	07/09/2024
7161208		KALAMAZOO	MI		08/19/2024	7.480	130,444	0	(100)	0	0	0	169,000	06/17/2024
7161209		KALAMAZOO	MI		08/19/2024	7.460	131,182	0	(99)	0	0	0	169,000	06/17/2024
7161210		PATERSON	NJ		08/19/2024	6.980	765,185	0	(219)	0	0	0	950,000	07/10/2024
7161211		INDIANAPOLIS	IN		08/19/2024	6.980	86,126	0	(47)	0	0	0	105,000	07/07/2024
7161212		WARREN	OH		08/19/2024	7.625	97,089	0	(60)	0	0	0	125,000	07/11/2024
7161213		CAMDEN	NJ		08/19/2024	7.500	160,255	0	(112)	0	0	0	205,000	05/17/2024
7161214		NEWARK	NJ		08/19/2024	7.130	638,003	0	(314)	0	0	0	780,000	07/01/2024
7161215		BRONX	NY		08/19/2024	8.090	789,157	0	(469)	0	0	0	950,000	06/13/2024
7161216		WELLFORD	SC		08/19/2024	7.080	204,018	0	(154)	0	0	0	335,000	07/01/2024
7161217		CAMDEN	NJ		08/19/2024	7.625	132,284	0	(90)	0	0	0	170,000	07/12/2024
7161218		TRENTON	NJ		08/19/2024	7.625	144,632	0	(108)	0	0	0	185,000	07/14/2024
7161219		EAST HAVEN	CT		08/19/2024	6.740	257,554	0	(161)	0	0	0	410,000	07/08/2024
7161220		SPRING VALLEY	NY		08/19/2024	7.000	475,224	0	(229)	0	0	0	620,000	07/15/2024
7161221		EL RENO	OK		08/19/2024	7.785	94,273	0	(55)	0	0	0	115,000	07/09/2024
7161222		AKRON	OH		08/19/2024	7.125	77,179	0	(45)	0	0	0	100,000	07/15/2024
7161223		MORAINE	OH		08/19/2024	7.500	121,471	0	(90)	0	0	0	155,000	07/10/2024
7161224		MILWAUKEE	WI		08/19/2024	7.220	81,493	0	(53)	0	0	0	110,000	07/09/2024
7161225		MILWAUKEE	WI		08/19/2024	6.940	88,879	0	(56)	0	0	0	123,000	07/09/2024
7161226		NEWARK	NJ		08/19/2024	7.540	580,511	0	(275)	0	0	0	710,000	07/03/2024
7161227		NEWARK	NJ		08/19/2024	7.540	572,334	0	(271)	0	0	0	700,000	07/08/2024
7161228		NEWARK	NJ		08/19/2024	7.540	576,423	0	(273)	0	0	0	705,000	07/03/2024
7161229		SANDSTON	VA		08/19/2024	7.000	161,011	0	(110)	0	0	0	222,000	07/19/2024
7161230		AURORA	CO		08/19/2024	6.880	361,228	0	(236)	0	0	0	558,000	07/15/2024
7161231		ATLANTA	GA		08/19/2024	7.875	201,474	0	(152)	0	0	0	255,000	07/12/2024
7161232		SAINT LOUIS	MO		08/19/2024	7.000	110,340	0	(64)	0	0	0	134,000	07/14/2024
7161233		SAINT LOUIS	MO		08/19/2024	7.125	93,273	0	(57)	0	0	0	114,900	07/13/2024
7161234		MILWAUKEE	WI		08/19/2024	6.940	90,324	0	(57)	0	0	0	125,000	07/09/2024
7161235		WILMINGTON	DE		08/19/2024	7.750	387,889	0	(224)	0	0	0	500,000	07/17/2024
7161236		IRVINGTON	NJ		08/19/2024	7.410	581,108	0	(345)	0	0	0	750,000	05/10/2024
7161237		CHICAGO	IL		08/19/2024	7.250	179,841	0	(133)	0	0	0	230,000	06/27/2024
7161238		NEWARK	NJ		08/19/2024	6.790	634,362	0	(291)	0	0	0	830,000	07/18/2024
7161239		CHICAGO	IL		08/19/2024	7.430	150,000	0	(106)	0	0	0	180,000	07/03/2024
7161240		MACON	GA		08/19/2024	7.625	100,055	0	(79)	0	0	0	127,000	07/02/2024
7161241		SAINT LOUIS	MO		08/19/2024	7.125	95,750	0	(58)	0	0	0	118,000	07/13/2024
7161242		TOMS RIVER	NJ		08/19/2024	6.615	308,749	0	(193)	0	0	0	600,000	07/22/2024
7161243		ANDERSON	IN		08/19/2024	7.390	99,974	0	(72)	0	0	0	120,000	07/10/2024
7161244		BRONX	NY		08/19/2024	7.875	209,200	0	(153)	0	0	0	750,000	04/26/2024
7161245		BEACHWOOD	NJ		08/19/2024	7.374	371,673	0	(225)	0	0	0	485,000	05/24/2024
7161246		BROOKLYN	NY		08/19/2024	6.625	642,345	0	(410)	0	0	0	1,350,000	03/24/2024
7161247		BROOKLYN	NY		08/19/2024	6.625	642,344	0	(410)	0	0	0	1,755,000	03/30/2024
7161248		BROOKLYN	NY		08/19/2024	6.625	642,345	0	(410)	0	0	0	1,290,000	03/10/2024
7161249		BROOKLYN	NY		08/19/2024	6.625	642,345	0	(410)	0	0	0	1,250,000	03/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7161250		NEWBURGH	NY		08/19/2024	8.249	359,456	0	(228)	0	0	0	460,000	06/17/2024
7161251		SPRING VALLEY	NY		08/19/2024	6.874	269,148	0	(188)	0	0	0	480,000	06/05/2024
7161252		LINDEN	NJ		08/19/2024	6.874	466,703	0	(225)	0	0	0	610,000	06/16/2024
7161253		HEMPSTEAD	NY		08/19/2024	8.249	669,798	0	(292)	0	0	0	850,000	06/11/2024
7161254		PLAINFIELD	NJ		08/19/2024	8.124	380,998	0	(222)	0	0	0	490,000	06/12/2024
7161255		PATERSON	NJ		08/19/2024	7.499	328,538	0	(241)	0	0	0	450,000	06/24/2024
7161256		HOWELL	NJ		08/19/2024	7.249	375,907	0	(147)	0	0	0	850,000	06/20/2024
7161257		TOMS RIVER	NJ		08/19/2024	7.499	346,841	0	(204)	0	0	0	420,000	07/07/2024
7161258		PORT ST. LUCIE	FL		08/19/2024	7.999	266,823	0	(200)	0	0	0	365,000	07/09/2024
7161259		BRONX	NY		08/19/2024	7.624	517,966	0	(267)	0	0	0	630,000	07/08/2024
7161260		SEFFNER	FL		08/19/2024	8.374	256,653	0	(177)	0	0	0	350,000	04/30/2024
7161261		CHICO	CA		08/19/2024	6.999	424,138	0	(241)	0	0	0	590,000	07/03/2024
7161262		HOUSTON	TX		08/19/2024	6.374	524,548	0	(105)	0	0	0	688,000	07/03/2024
7161263		BURBANK	CA		08/19/2024	7.374	523,277	0	(271)	0	0	0	1,306,000	07/03/2024
7161264		GREENVILLE	SC		08/19/2024	7.499	294,170	0	(188)	0	0	0	360,000	07/08/2024
7161265		FORT PIERCE	FL		08/19/2024	8.374	180,516	0	(126)	0	0	0	265,000	06/24/2024
7161266		EAST HAVEN	CT		08/19/2024	7.999	251,086	0	(180)	0	0	0	310,000	07/08/2024
7161267		SPRING VALLEY	NY		08/19/2024	6.749	780,645	0	(612)	0	0	0	1,020,000	12/10/2025
7161268		PATERSON	NJ		08/19/2024	7.499	330,276	0	(212)	0	0	0	425,000	07/18/2024
7161269		BRIDGEPORT	CT		08/22/2024	7.976	328,211	0	(214)	0	0	0	420,000	06/18/2024
7161270		BRIDGEPORT	CT		08/22/2024	7.976	367,629	0	(244)	0	0	0	470,000	06/18/2024
7161271		BRIDGEPORT	CT		08/22/2024	7.976	343,840	0	(224)	0	0	0	440,000	06/18/2024
7161272		EUCLID	OH		08/22/2024	7.869	123,757	0	(79)	0	0	0	170,000	07/07/2024
7161273		PETERSBURG	VA		08/22/2024	8.082	168,336	0	(112)	0	0	0	215,000	05/29/2024
7161274		PETERSBURG	VA		08/22/2024	8.082	168,336	0	(112)	0	0	0	215,000	05/29/2024
7161275		HAMDEN	CT		08/22/2024	8.250	276,884	0	(169)	0	0	0	380,000	07/23/2024
7161276		DUNDALK	MD		08/22/2024	7.242	155,901	0	(107)	0	0	0	231,000	07/27/2024
7161277		GWYNN OAK	MD		08/22/2024	7.788	407,789	0	(235)	0	0	0	600,000	05/29/2024
7161278		PONTIAC	MI		08/22/2024	7.408	106,899	0	(59)	0	0	0	156,000	07/09/2024
7161280		NEW KENSINGTON	PA		08/22/2024	8.158	101,641	0	(26)	0	0	0	134,000	06/28/2024
7161281		CLEVELAND HEIGHTS	OH		08/22/2024	7.273	78,410	0	(62)	0	0	0	184,000	07/08/2024
7161282		HIGH POINT	NC		08/22/2024	7.675	362,733	0	(219)	0	0	0	480,000	07/05/2024
7161283		WILMINGTON	DE		08/22/2024	7.450	172,993	0	(83)	0	0	0	220,000	07/11/2024
7161284		SHEBOYGAN	WI		08/22/2024	8.269	141,120	0	(89)	0	0	0	205,000	07/15/2024
7161285		MEMPHIS	TN		08/22/2024	7.707	103,956	0	(67)	0	0	0	140,000	07/22/2024
7161286		ALLENTOWN	PA		08/22/2024	8.075	223,718	0	(58)	0	0	0	295,000	07/17/2024
7161287		GARFIELD HEIGHTS	OH		08/22/2024	6.483	214,330	0	(53)	0	0	0	285,000	07/08/2024
7161288		NORTH VERSAILLES	PA		08/22/2024	8.025	126,885	0	(33)	0	0	0	169,000	07/19/2024
7161289		TRENTON	NJ		08/22/2024	8.575	101,450	0	(111)	0	0	0	165,000	07/12/2024
7161290		TRENTON	NJ		08/22/2024	8.325	103,201	0	(115)	0	0	0	168,000	07/12/2024
7161291		TRENTON	NJ		08/22/2024	8.325	156,957	0	(139)	0	0	0	255,000	07/12/2024
7161292		TRENTON	NJ		08/22/2024	8.325	116,136	0	(132)	0	0	0	190,000	07/12/2024
7161293		HAMILTON	OH		08/22/2024	7.626	164,953	0	(125)	0	0	0	210,000	07/24/2024
7161294		HARVEY	IL		08/22/2024	7.850	116,135	0	(63)	0	0	0	150,000	07/18/2024
7161295		PARK FOREST	IL		08/22/2024	7.142	141,215	0	(69)	0	0	0	184,000	07/12/2024
7161296		BALTIMORE	MD		08/22/2024	8.113	194,137	0	(108)	0	0	0	250,000	09/12/2025
7161297		BALTIMORE	MD		08/22/2024	7.850	128,522	0	(70)	0	0	0	145,000	09/14/2025
7161298		BALTIMORE	MD		08/22/2024	8.025	187,810	0	(125)	0	0	0	230,000	09/13/2025
7161299		CHARLOTTE	NC		08/22/2024	7.475	151,346	0	(76)	0	0	0	225,000	07/19/2024
7161300		BALTIMORE	MD		08/22/2024	7.582	187,239	0	(126)	0	0	0	225,000	09/13/2025
7161301		JEFFERSONVILLE	IN		08/22/2024	7.408	163,182	0	(76)	0	0	0	196,000	07/22/2024
7161302		KNOXVILLE	TN		08/22/2024	7.625	257,030	0	(165)	0	0	0	330,000	07/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7161303		SMYRNA	GA		08/22/2024	6.942	203,574	0	(135)	0	0	0	328,000	07/22/2024
7161304		KANSAS CITY	MO		08/22/2024	6.984	156,409	0	(87)	0	0	0	232,000	07/26/2024
7161306		DETROIT	MI		08/22/2024	7.775	145,710	0	(96)	0	0	0	175,000	05/20/2025
7161307		GRANDVIEW	MO		08/22/2024	7.682	164,512	0	(105)	0	0	0	222,000	07/26/2024
7161308		BALTIMORE	MD		08/22/2024	7.810	212,490	0	(110)	0	0	0	275,000	09/14/2025
7161309		BALTIMORE	MD		08/22/2024	7.938	220,202	0	(111)	0	0	0	285,000	09/14/2025
7161310		BALTIMORE	MD		08/22/2024	7.951	213,926	0	(94)	0	0	0	215,000	09/13/2025
7161311		BALTIMORE	MD		08/22/2024	7.763	194,659	0	(115)	0	0	0	235,000	09/14/2025
7161312		EUCLID	OH		08/22/2024	7.919	122,525	0	(69)	0	0	0	148,000	06/17/2024
7161313		CLEVELAND	OH		08/22/2024	8.344	135,889	0	(213)	0	0	0	206,000	05/21/2024
7161314		SAINT PETERSBURG	FL		08/23/2024	6.750	686,248	0	(294)	0	0	0	900,000	06/24/2024
7161315		SCHAUMBURG	IL		08/23/2024	6.625	298,453	0	(124)	0	0	0	420,000	07/10/2024
7161316		GRAHAM	NC		08/23/2024	6.750	149,535	0	(65)	0	0	0	220,000	05/30/2024
7161318		SAINT LOUIS	MO		08/23/2024	6.875	121,803	0	(93)	0	0	0	195,000	05/03/2024
7161319		MILWAUKEE	WI		08/23/2024	6.750	182,310	0	(114)	0	0	0	260,000	07/11/2024
7161320		DAYTON	OH		08/23/2024	6.500	140,698	0	(43)	0	0	0	215,000	07/03/2024
7161321		PORTAGE	IN		08/23/2024	7.000	172,546	0	(800)	0	0	0	230,000	07/15/2024
7161322		SALINA	NY		08/23/2024	6.750	282,394	0	(125)	0	0	0	370,000	07/31/2024
7161323		CORPUS CHRISTI	TX		08/23/2024	6.375	205,663	0	(76)	0	0	0	295,000	06/17/2024
7161324		INDIANAPOLIS	IN		08/23/2024	6.875	107,778	0	(60)	0	0	0	140,000	06/13/2024
7161325		CINCINNATI	OH		08/23/2024	6.250	120,935	0	(37)	0	0	0	185,000	06/20/2024
7161326		BALTIMORE	MD		08/23/2024	7.250	210,561	0	(253)	0	0	0	139,500	09/16/2025
7161327		CINCINNATI	OH		08/23/2024	6.750	223,452	0	(98)	0	0	0	275,000	07/31/2024
7161328		RICHMOND	VA		08/23/2024	6.250	228,795	0	(70)	0	0	0	325,000	06/27/2024
7161329		MILFORD	DE		08/23/2024	7.250	183,355	0	(76)	0	0	0	240,000	07/02/2024
7161330		BUFFALO	NY		08/23/2024	6.750	115,011	0	(66)	0	0	0	175,000	07/08/2024
7161331		MILWAUKEE	WI		08/23/2024	6.500	128,268	0	(60)	0	0	0	180,000	08/05/2024
7161332		BALTIMORE	MD		08/23/2024	7.250	188,095	0	(123)	0	0	0	242,000	06/13/2024
7161333		HOUSTON	TX		08/23/2024	6.000	184,627	0	1	0	0	0	236,000	07/03/2024
7161334		CINCINNATI	OH		08/23/2024	6.750	157,916	0	(58)	0	0	0	208,000	07/15/2024
7161335		GRAND RAPIDS	MI		08/23/2024	6.875	139,941	0	(60)	0	0	0	175,000	07/09/2024
7161336		ROCHESTER	NY		08/23/2024	7.125	115,574	0	(70)	0	0	0	140,000	06/26/2024
7161337		KANSAS CITY	MO		08/23/2024	6.500	210,833	0	(85)	0	0	0	260,000	07/17/2024
7161338		REDFORD	MI		08/23/2024	6.500	101,651	0	(46)	0	0	0	195,000	07/13/2024
7161339		ORANGEBURG	SC		08/23/2024	6.875	292,815	0	(122)	0	0	0	360,000	07/11/2024
7161340		COLUMBUS	GA		08/23/2024	6.875	95,189	0	(49)	0	0	0	124,000	07/12/2024
7161341		COLUMBUS	OH		08/23/2024	7.000	352,783	0	(187)	0	0	0	448,000	07/18/2024
7161342		FAYETTEVILLE	NC		08/23/2024	7.000	154,729	0	(66)	0	0	0	202,000	07/16/2024
7161343		ENTERPRISE	AL		08/23/2024	6.750	109,980	0	(39)	0	0	0	145,000	07/23/2024
7161344		PHILADELPHIA	PA		08/23/2024	7.000	127,034	0	(37)	0	0	0	180,000	07/23/2024
7161345		DAYTON	OH		08/23/2024	6.750	117,791	0	(47)	0	0	0	155,000	07/24/2024
7161346		GREENSBORO	NC		08/23/2024	6.500	163,095	0	(44)	0	0	0	224,000	07/30/2024
7161347		MONTGOMERY	AL		08/23/2024	6.875	169,965	0	(70)	0	0	0	223,000	07/30/2024
7161348		RICHMOND	VA		08/23/2024	6.250	221,756	0	(68)	0	0	0	315,000	07/22/2024
7161350		HENRICO	VA		08/23/2024	6.375	220,226	0	(85)	0	0	0	311,000	07/22/2024
7161351		PARK FOREST	IL		08/23/2024	6.875	122,883	0	(64)	0	0	0	150,000	07/11/2024
7161353		INDIANAPOLIS	IN		08/23/2024	6.875	176,048	0	(91)	0	0	0	219,000	07/11/2024
7161354		PARKVILLE	MD		08/23/2024	6.500	199,734	0	(67)	0	0	0	250,000	08/06/2024
7161355		LINCOLN	NE		08/23/2024	6.750	141,603	0	(69)	0	0	0	185,000	07/31/2024
7162088		CARMEL	IN		09/26/2024	3.375	495,059	0	323	0	0	0	1,100,000	08/21/2024
7162089		INDIANAPOLIS	IN		09/26/2024	3.375	323,565	0	327	0	0	0	750,000	08/22/2024
7162090		RESTON	VA		09/26/2024	3.375	181,299	0	0	0	0	0	396,000	08/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162091		BEL AIR	MD		09/26/2024	3.375	95,020	0	31	0	0	0	220,000	08/22/2024
7162093		UNION CITY	NJ		09/26/2024	3.250	75,038	0	0	0	0	0	400,000	08/27/2024
7162094		INDIANAPOLIS	IN		09/26/2024	3.125	162,336	0	110	0	0	0	420,000	08/21/2024
7162095		PHOENIX	AZ		09/26/2024	4.250	1,193,399	0	2,190	0	0	0	1,865,500	08/22/2024
7162097		LOS ANGELES	CA		09/26/2024	3.875	885,285	0	1,268	0	0	0	2,200,000	08/22/2024
7162098		OXNARD	CA		09/26/2024	3.875	897,712	0	2,029	0	0	0	1,770,000	08/22/2024
7162099		CLIFTON	VA		09/26/2024	3.875	156,750	0	483	0	0	0	2,008,000	08/22/2024
7162101		NEWPORT	RI		09/26/2024	3.750	1,138,801	0	3,343	0	0	0	3,900,000	08/23/2024
7162102		GREENWOOD VILLAGE	CO		09/26/2024	3.750	826,522	0	3,720	0	0	0	1,530,000	08/22/2024
7162104		TAHOMA	CA		09/26/2024	3.750	693,532	0	2,352	0	0	0	1,258,000	08/21/2024
7162108		NEWPORT	NC		09/26/2024	3.625	673,109	0	2,002	0	0	0	1,331,000	08/23/2024
7162109		BROOKLYN	NY		09/26/2024	3.625	333,934	0	(4,203)	0	0	0	950,000	08/22/2024
7162110		ARLINGTON	VA		09/26/2024	3.600	1,364,291	0	4,298	0	0	0	2,190,000	08/21/2024
7162111		BOZEMAN	MT		09/26/2024	3.500	840,390	0	2,520	0	0	0	1,400,000	08/23/2024
7162112		CORONADO	CA		09/26/2024	3.500	682,118	0	1,962	0	0	0	1,630,000	08/23/2024
7162113		STUDIO CITY	CA		09/26/2024	3.375	787,769	0	2,633	0	0	0	1,630,000	08/21/2024
7162116		GLADSTONE	MO		09/26/2024	3.375	30,578	0	302	0	0	0	240,000	08/23/2024
7162117		HUDSON	NH		09/26/2024	3.250	138,872	0	435	0	0	0	380,000	08/23/2024
7162118		WILSONVILLE	OR		09/26/2024	3.125	170,486	0	740	0	0	0	345,000	08/21/2024
7162119		TUMWATER	WA		09/26/2024	3.125	95,514	0	321	0	0	0	450,000	08/22/2024
7162120		LINCOLN CITY	OR		09/26/2024	3.050	402,370	0	1,710	0	0	0	800,000	08/23/2024
7162121		NARRAGANSETT	RI		09/26/2024	3.000	476,024	0	1,969	0	0	0	1,100,000	08/23/2024
7162122		OCEAN PARK	WA		09/26/2024	3.000	100,002	0	359	0	0	0	610,000	08/23/2024
7162123		SAN MATEO	CA		09/26/2024	2.990	249,205	0	2,245	0	0	0	559,000	08/21/2024
7162126		FAR ROCKAWAY	NY		09/26/2024	2.875	324,853	0	1,533	0	0	0	740,000	08/21/2024
7162127		MAPLE VALLEY	WA		09/26/2024	2.875	149,619	0	817	0	0	0	530,000	08/21/2024
7162128		ORLAND PARK	IL		09/26/2024	2.875	138,234	0	598	0	0	0	390,000	08/22/2024
7162129		FOREST	VA		09/26/2024	2.750	90,138	0	398	0	0	0	305,000	08/22/2024
7162144		CHICAGO	IL		08/27/2024	7.750	355,404	0	(201)	0	0	0	460,000	07/10/2024
7162145		ORANGEBURG	SC		08/27/2024	6.875	171,348	0	(128)	0	0	0	288,000	04/03/2024
7162146		MILLVILLE	NJ		08/27/2024	6.500	207,327	0	(58)	0	0	0	295,000	05/07/2024
7162148		WINTHROP	MA		08/27/2024	7.500	946,717	0	(516)	0	0	0	1,150,000	05/22/2024
7162149		CLARKS SUMMIT	PA		08/27/2024	7.125	305,840	0	(63)	0	0	0	454,000	06/03/2024
7162150		MINNEAPOLIS	MN		08/27/2024	7.125	123,954	0	(33)	0	0	0	176,000	05/23/2024
7162151		OCEAN SHORES	WA		08/27/2024	7.250	356,976	0	(232)	0	0	0	460,000	05/28/2024
7162152		GLOUCESTER CITY	NJ		08/27/2024	6.875	117,470	0	(25)	0	0	0	192,000	06/07/2024
7162153		RANDALLSTOWN	MD		08/27/2024	7.125	216,544	0	(71)	0	0	0	280,000	06/10/2024
7162154		HALETHORPE	MD		08/27/2024	6.750	131,505	0	(59)	0	0	0	184,500	06/06/2024
7162155		WEST BUECHEL	KY		08/27/2024	6.750	93,568	0	(71)	0	0	0	194,000	07/02/2024
7162156		NEWARK	NJ		08/27/2024	7.125	572,877	0	(1,211)	0	0	0	750,000	07/10/2024
7162157		FORT LEE	NJ		08/27/2024	6.750	233,096	0	(169)	0	0	0	920,000	07/12/2024
7162158		POTTSTOWN	PA		08/27/2024	7.375	209,408	0	(54)	0	0	0	260,000	07/10/2024
7162159		ERIE	PA		08/27/2024	7.000	96,589	0	124	0	0	0	120,000	07/12/2024
7162160		WINTER HAVEN	FL		08/27/2024	6.500	177,877	0	(13)	0	0	0	290,000	07/25/2024
7162161		SAN ANTONIO	TX		08/28/2024	7.875	230,067	0	(142)	0	0	0	390,000	05/16/2024
7162162		RENO	NV		08/28/2024	6.875	774,411	0	(512)	0	0	0	1,600,000	06/04/2024
7162163		GALLATIN	TN		08/28/2024	7.500	268,075	0	(172)	0	0	0	357,000	06/26/2024
7162164		FAIRFAX	VA		08/28/2024	7.500	410,637	0	(211)	0	0	0	662,500	06/17/2024
7162165		MIDLOTHIAN	VA		08/28/2024	7.500	271,227	0	(185)	0	0	0	348,000	07/03/2024
7162167		HIALEAH	FL		08/28/2024	7.500	616,674	0	(397)	0	0	0	917,000	07/03/2024
7162169		PHOENIX	AZ		08/28/2024	7.250	289,990	0	(192)	0	0	0	385,000	07/03/2024
7162170		FORTVILLE	IN		08/28/2024	7.875	157,649	0	(103)	0	0	0	190,000	07/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162171		CENTRAL ISLIP	NY		08/28/2024	6.990	491,330	0	(316)	0	0	0	684,000	04/06/2024
7162172		PUEBLO	CO		08/28/2024	8.625	293,952	0	(98)	0	0	0	395,000	07/20/2024
7162173		LEWES	DE		08/28/2024	7.500	322,554	0	(206)	0	0	0	468,000	06/03/2024
7162174		CINCINNATI	OH		08/28/2024	7.125	581,944	0	(274)	0	0	0	760,000	06/20/2024
7162175		BOYNTON BEACH	FL		08/28/2024	7.625	419,234	0	(223)	0	0	0	530,000	05/13/2024
7162176		VINEYARD	UT		08/28/2024	7.250	245,041	0	(162)	0	0	0	364,000	07/03/2024
7162177		MORENO VALLEY	CA		08/28/2024	7.375	370,374	0	(242)	0	0	0	485,000	03/07/2025
7162178		KISSIMMEE	FL		08/28/2024	7.163	277,037	0	(166)	0	0	0	412,000	04/04/2024
7162179		EDINBURG	TX		08/28/2024	6.967	246,361	0	(180)	0	0	0	395,000	05/29/2024
7162180		DETROIT	MI		08/28/2024	8.010	88,662	0	(42)	0	0	0	115,000	07/01/2024
7162181		DETROIT	MI		08/28/2024	7.760	85,243	0	(48)	0	0	0	110,000	07/01/2024
7162182		DETROIT	MI		08/28/2024	7.717	120,280	0	(70)	0	0	0	155,000	07/08/2024
7162183		VALPARAISO	IN		08/28/2024	7.994	243,440	0	(154)	0	0	0	336,000	05/02/2024
7162184		BALTIMORE	MD		08/28/2024	7.600	219,871	0	(138)	0	0	0	220,000	09/12/2025
7162185		CLEVELAND HEIGHTS	OH		08/28/2024	7.783	112,249	0	(57)	0	0	0	168,000	07/19/2024
7162186		DUNDALK	MD		08/28/2024	8.001	349,789	0	(202)	0	0	0	495,000	07/11/2024
7162187		DUNDALK	MD		08/28/2024	8.126	411,940	0	(200)	0	0	0	550,000	07/11/2024
7162188		ATLANTA	GA		08/28/2024	7.653	213,285	0	(109)	0	0	0	370,000	06/06/2024
7162189		KANSAS CITY	MO		08/28/2024	7.275	460,802	0	(332)	0	0	0	590,000	07/09/2024
7162190		OREFIELD	PA		08/28/2024	7.876	382,212	0	(215)	0	0	0	475,000	07/10/2024
7162191		NEW ORLEANS	LA		08/28/2024	7.800	167,932	0	(105)	0	0	0	231,000	06/27/2024
7162192		LAKE PLACID	FL		08/28/2024	7.533	155,473	0	(95)	0	0	0	231,000	07/01/2024
7162193		WILMINGTON	DE		08/28/2024	7.500	179,072	0	(117)	0	0	0	230,000	07/08/2024
7162194		MONROE	MI		08/28/2024	6.717	133,795	0	(82)	0	0	0	204,000	07/14/2024
7162195		KINGS MOUNTAIN	NC		08/28/2024	7.475	156,103	0	(176)	0	0	0	224,000	06/18/2024
7162196		ELKTON	MD		08/28/2024	7.700	152,138	0	(87)	0	0	0	184,000	08/02/2024
7162197		ELKTON	MD		08/28/2024	7.725	146,654	0	(75)	0	0	0	190,000	08/02/2024
7162198		TOLEDO	OH		08/28/2024	7.276	78,523	0	(63)	0	0	0	125,000	04/26/2024
7162199		BALTIMORE	MD		08/28/2024	7.150	146,899	0	(109)	0	0	0	207,000	09/12/2025
7162200		CLEVELAND	OH		08/28/2024	7.775	105,772	0	(64)	0	0	0	138,000	07/17/2024
7162201		PIQUA	OH		08/28/2024	7.675	147,626	0	(89)	0	0	0	190,000	07/30/2024
7162202		SAINT CLAIR SHORES	MI		08/28/2024	7.182	203,725	0	(125)	0	0	0	263,000	07/29/2024
7162204		EASTPOINTE	MI		08/28/2024	7.807	150,847	0	(89)	0	0	0	183,000	07/22/2024
7162205		NEW SMYRNA BEACH	FL		08/28/2024	7.150	484,883	0	(376)	0	0	0	1,150,000	07/25/2024
7162206		MILWAUKEE	WI		08/28/2024	7.826	86,386	0	(65)	0	0	0	103,000	07/13/2024
7162207		WILSON	NC		08/28/2024	7.650	112,783	0	(81)	0	0	0	144,000	07/25/2024
7162209		WINDER	GA		08/28/2024	7.726	281,435	0	(192)	0	0	0	360,000	07/19/2024
7162210		BALTIMORE	MD		08/28/2024	7.375	143,586	0	(89)	0	0	0	185,000	08/01/2024
7162211		FORT WORTH	TX		08/28/2024	7.676	167,290	0	(122)	0	0	0	225,000	07/24/2024
7162212		KANSAS CITY	MO		08/28/2024	7.134	172,344	0	(72)	0	0	0	220,000	07/26/2024
7162213		PORTLAND	CT		08/28/2024	7.675	266,036	0	(134)	0	0	0	345,000	07/09/2024
7162214		FORT WORTH	TX		08/28/2024	7.100	213,308	0	(141)	0	0	0	335,000	07/29/2024
7162215		BALTIMORE	MD		08/28/2024	6.850	205,751	0	(149)	0	0	0	326,000	09/13/2025
7162216		BALTIMORE	MD		08/28/2024	7.714	193,219	0	(92)	0	0	0	220,000	09/12/2025
7162217		BALTIMORE	MD		08/28/2024	7.438	209,556	0	(130)	0	0	0	253,000	09/15/2025
7162218		OKLAHOMA CITY	OK		08/27/2024	6.450	147,855	0	(80)	0	0	0	325,000	07/31/2024
7162219		ELMIRA	NY		08/27/2024	6.782	82,937	0	(39)	0	0	0	109,000	04/25/2024
7162220		TUCSON	AZ		08/27/2024	7.350	476,293	0	(374)	0	0	0	650,000	05/16/2024
7162221		BENSENVILLE	IL		08/27/2024	6.660	276,972	0	(112)	0	0	0	390,000	07/09/2024
7162222		BOXBOROUGH	MA		08/27/2024	6.480	146,015	0	(76)	0	0	0	256,000	06/07/2024
7162223		FORT VALLEY	GA		08/27/2024	6.670	236,648	0	(79)	0	0	0	299,000	07/26/2024
7162224		WORTH	IL		08/27/2024	6.650	254,685	0	(100)	0	0	0	335,000	07/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162225		BINGHAMTON	NY		08/27/2024	7.502	117,767	0	(79)	0	0	0	151,000	05/21/2024
7162226		RALEIGH	NC		08/27/2024	6.890	222,963	0	(127)	0	0	0	317,000	06/28/2024
7162227		BALTIMORE	MD		08/27/2024	6.650	119,664	0	(86)	0	0	0	150,000	09/14/2025
7162228		BALTIMORE	MD		08/27/2024	6.650	119,664	0	(86)	0	0	0	169,000	09/18/2025
7162229		LAS VEGAS	NV		08/27/2024	7.320	124,607	0	(99)	0	0	0	170,000	07/13/2024
7162230		WINSTON-SALEM	NC		08/27/2024	6.880	144,541	0	(93)	0	0	0	200,000	07/03/2024
7162231		RIVERHEAD	NY		08/27/2024	6.600	603,228	0	(167)	0	0	0	800,000	08/10/2024
7162232		FLUSHING	NY		08/27/2024	6.270	462,306	0	(155)	0	0	0	1,435,000	06/16/2024
7162233		CARTERET	NJ		08/27/2024	6.855	458,890	0	(190)	0	0	0	602,000	07/03/2024
7162235		DUNDALK	MD		08/27/2024	6.875	133,807	0	(84)	0	0	0	190,000	07/16/2024
7162236		ENFIELD	CT		08/27/2024	6.550	249,888	0	(123)	0	0	0	350,000	07/18/2024
7162237		WEATHERFORD	TX		08/27/2024	7.020	190,705	0	(78)	0	0	0	250,000	07/17/2024
7162238		THE BRONX	NY		08/27/2024	7.150	693,200	0	(371)	0	0	0	900,000	07/15/2024
7162239		NORTH CHARLESTON	SC		08/27/2024	6.950	210,559	0	(121)	0	0	0	290,000	07/11/2024
7162240		DAYTON	OH		08/27/2024	7.460	144,741	0	(87)	0	0	0	175,000	07/19/2024
7162241		DETROIT	MI		08/27/2024	7.380	206,150	0	(81)	0	0	0	270,000	07/21/2024
7162242		KANSAS CITY	KS		08/27/2024	6.550	371,445	0	(175)	0	0	0	521,000	07/17/2024
7162243		TAMPA	FL		08/27/2024	7.030	176,508	0	(87)	0	0	0	230,000	06/17/2024
7162246		MEMPHIS	TN		08/27/2024	6.870	234,641	0	(140)	0	0	0	285,000	07/18/2024
7162247		ROLLING MEADOWS	IL		08/27/2024	6.690	265,481	0	(132)	0	0	0	400,000	06/12/2024
7162248		WOONSOCKET	RI		08/27/2024	7.100	437,699	0	(269)	0	0	0	534,000	07/22/2024
7162249		HENRICO	VA		08/27/2024	6.990	160,915	0	(110)	0	0	0	275,000	07/18/2024
7162250		HUNTINGTON	WV		08/27/2024	6.950	123,813	0	219	0	0	0	160,000	07/29/2024
7162251		JOLIET	IL		08/27/2024	6.470	140,992	0	(42)	0	0	0	200,000	07/24/2024
7162253		BRUNSWICK	OH		08/27/2024	6.940	184,497	0	(95)	0	0	0	240,000	07/25/2024
7162254		JOLIET	IL		08/27/2024	6.470	169,026	0	(50)	0	0	0	240,000	07/24/2024
7162255		MAUMELLE	AR		08/27/2024	6.720	203,765	0	(145)	0	0	0	305,000	07/24/2024
7162256		NEW ORLEANS	LA		08/27/2024	7.260	145,329	0	(97)	0	0	0	200,000	07/31/2024
7162257		FOX LAKE	IL		08/27/2024	6.950	162,536	0	(127)	0	0	0	216,000	07/24/2024
7162258		ELGIN	IL		08/27/2024	6.890	164,640	0	(82)	0	0	0	230,000	08/03/2024
7162259		BRONX	NY		08/27/2024	6.719	616,828	0	(367)	0	0	0	950,000	07/25/2024
7162260		NEPTUNE CITY	NJ		08/27/2024	7.530	391,676	0	(294)	0	0	0	535,000	07/19/2024
7162261		CALLAWAY	MD		08/27/2024	6.710	290,902	0	(117)	0	0	0	385,000	08/01/2024
7162262		COLUMBUS	OH		08/27/2024	6.700	175,006	0	(197)	0	0	0	235,000	07/29/2024
7162263		RONKONKOMA	NY		08/27/2024	7.050	440,589	0	(300)	0	0	0	625,000	07/16/2024
7162264		LORAIN	OH		08/27/2024	7.020	96,211	0	(52)	0	0	0	125,000	07/12/2024
7162265		HAMILTON	NJ		08/27/2024	6.293	254,236	0	(89)	0	0	0	360,000	07/18/2024
7162266		JACKSONVILLE	FL		08/27/2024	6.560	175,087	0	(74)	0	0	0	230,000	08/01/2024
7162267		PATCHOGUE	NY		08/27/2024	6.440	342,188	0	(180)	0	0	0	565,000	07/30/2024
7162268		TRENTON	NJ		08/27/2024	6.670	163,367	0	(74)	0	0	0	214,000	07/29/2024
7162269		CLEVELAND	OH		08/27/2024	7.090	83,428	0	(49)	0	0	0	108,000	07/10/2024
7162270		AKRON	OH		08/27/2024	7.090	85,214	0	(53)	0	0	0	110,000	07/05/2024
7162271		CHICAGO	IL		08/27/2024	6.920	269,123	0	(122)	0	0	0	330,000	08/08/2024
7162272		DOLTON	IL		08/27/2024	6.920	125,653	0	(68)	0	0	0	175,000	08/09/2024
7162273		BRONX	NY		08/28/2024	8.490	732,780	0	(481)	0	0	0	950,000	04/27/2024
7162274		CLEVELAND	OH		08/28/2024	7.625	118,884	0	(73)	0	0	0	153,000	06/25/2024
7162275		COOKEVILLE	TN		08/28/2024	7.480	253,365	0	(198)	0	0	0	325,000	06/05/2024
7162276		LANSING	MI		08/28/2024	6.960	83,193	0	(54)	0	0	0	115,000	07/15/2024
7162277		IRVINGTON	NJ		08/28/2024	7.250	506,297	0	(316)	0	0	0	635,000	07/18/2024
7162278		DETROIT	MI		08/28/2024	8.250	85,513	0	(47)	0	0	0	110,000	07/30/2024
7162279		NEW MILFORD	NJ		08/28/2024	7.250	777,872	0	(518)	0	0	0	1,250,000	06/07/2024
7162280		SAINT LOUIS	MO		08/28/2024	7.125	91,299	0	(63)	0	0	0	112,000	07/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162281		NEW HAVEN	CT		08/28/2024	7.335	339,258	0	(210)	0	0	0	410,000	07/03/2024
7162282		NEWARK	NJ		08/28/2024	7.165	637,490	0	(370)	0	0	0	825,000	07/03/2024
7162283		IRVINGTON	NJ		08/28/2024	6.550	543,586	0	(163)	0	0	0	675,000	07/15/2024
7162284		AURORA	CO		08/28/2024	6.790	358,497	0	(229)	0	0	0	504,000	07/15/2024
7162285		SPRINGFIELD	OH		08/28/2024	7.875	159,517	0	(110)	0	0	0	191,000	06/20/2024
7162286		EAST ORANGE	NJ		08/28/2024	7.155	535,815	0	(243)	0	0	0	700,000	07/28/2024
7162287		NEWARK	NJ		08/28/2024	6.450	605,713	0	(212)	0	0	0	800,000	08/01/2024
7162288		HARTFORD	CT		08/28/2024	6.760	292,712	0	(169)	0	0	0	380,000	07/08/2024
7162289		ORANGE	NJ		08/28/2024	6.890	571,195	0	(265)	0	0	0	700,000	07/08/2024
7162290		BALTIMORE	MD		08/28/2024	7.040	185,798	0	(115)	0	0	0	225,000	09/13/2025
7162291		IRVINGTON	NJ		08/28/2024	6.790	581,191	0	(242)	0	0	0	785,000	08/05/2024
7162293		FORT WORTH	TX		08/28/2024	6.790	212,275	0	(128)	0	0	0	277,000	07/23/2024
7162294		GALION	OH		08/28/2024	7.990	99,977	0	(64)	0	0	0	120,000	07/19/2024
7162295		TITUSVILLE	FL		08/28/2024	7.000	206,348	0	(164)	0	0	0	304,000	07/15/2024
7162296		LAS VEGAS	NV		08/28/2024	7.375	289,459	0	(190)	0	0	0	520,000	07/10/2024
7162297		WILMINGTON	DE		08/28/2024	7.430	187,681	0	(124)	0	0	0	241,000	07/17/2024
7162298		NEWARK	NJ		08/28/2024	6.290	641,692	0	(106)	0	0	0	805,000	07/19/2024
7162299		TRENTON	NJ		08/28/2024	6.290	165,452	0	(43)	0	0	0	220,000	07/25/2024
7162300		KENNESAW	GA		08/28/2024	7.000	187,538	0	(143)	0	0	0	332,000	07/31/2024
7162301		CINCINNATI	OH		08/28/2024	8.125	164,670	0	(112)	0	0	0	210,000	07/24/2024
7162302		BALTIMORE	MD		08/28/2024	6.180	171,277	0	(74)	0	0	0	270,000	09/14/2025
7162303		ST LOUIS	MO		08/28/2024	7.340	269,700	0	(196)	0	0	0	345,000	07/11/2024
7162304		TAMPA	FL		08/28/2024	7.315	424,476	0	(281)	0	0	0	682,000	07/22/2024
7162305		HOPEWELL	VA		08/28/2024	7.125	124,850	0	(91)	0	0	0	150,000	07/30/2024
7162306		RIVERDALE	GA		08/28/2024	7.125	135,404	0	(104)	0	0	0	185,400	07/16/2024
7162307		EAST ORANGE	NJ		08/28/2024	6.470	626,182	0	(162)	0	0	0	780,000	08/05/2024
7162308		DOLTON	IL		08/28/2024	6.875	158,338	0	(92)	0	0	0	220,000	07/31/2024
7162309		EAST ORANGE	NJ		08/28/2024	6.540	515,601	0	(152)	0	0	0	665,000	08/09/2024
7162310		SAUK VILLAGE	IL		09/04/2024	6.960	101,386	0	(47)	0	0	0	153,000	04/17/2024
7162311		TALLAHASSEE	FL		09/04/2024	7.460	130,633	0	(62)	0	0	0	170,000	05/30/2024
7162312		COLUMBUS	OH		09/04/2024	7.290	133,490	0	(54)	0	0	0	175,000	05/20/2024
7162313		CLEVELAND	OH		09/04/2024	7.110	93,769	0	(35)	0	0	0	132,000	06/17/2024
7162315		WHITING	IN		09/04/2024	7.290	232,472	0	(91)	0	0	0	305,000	06/25/2024
7162316		MARIETTA	GA		09/04/2024	7.030	569,282	0	(178)	0	0	0	910,000	07/10/2024
7162317		KNOXVILLE	TN		09/04/2024	7.210	244,668	0	(85)	0	0	0	340,000	07/16/2024
7162318		SPINDALE	NC		09/04/2024	7.300	89,879	0	(33)	0	0	0	118,000	06/25/2024
7162319		FRUITLAND	MD		09/04/2024	8.180	174,740	0	(96)	0	0	0	225,000	06/24/2024
7162320		CHISHOLM	MN		09/04/2024	7.400	76,288	0	(30)	0	0	0	104,000	07/12/2024
7162321		COLUMBUS	OH		09/04/2024	7.100	367,984	0	(95)	0	0	0	488,000	07/17/2024
7162322		TUCSON	AZ		09/04/2024	6.940	205,107	0	(52)	0	0	0	300,000	08/13/2024
7162323		BOISE	ID		09/04/2024	6.610	522,581	0	(107)	0	0	0	747,000	07/24/2024
7162324		MAYS LANDING	NJ		09/04/2024	7.130	131,876	0	(57)	0	0	0	185,000	07/10/2024
7162325		PHILADELPHIA	PA		09/04/2024	7.680	126,899	0	(31)	0	0	0	180,000	07/05/2024
7162326		RICHMOND	VA		09/04/2024	6.740	153,479	0	(87)	0	0	0	250,000	03/10/2025
7162327		SENECA	SC		09/04/2024	7.000	139,386	0	(4,120)	0	0	0	175,000	09/19/2025
7162328		BALTIMORE	MD		09/04/2024	6.000	155,562	0	(23)	0	0	0	255,000	09/14/2025
7162329		SAUK VILLAGE	IL		09/04/2024	7.490	138,795	0	(3,422)	0	3,353	0	139,000	09/15/2025
7162330		SAN ANTONIO	TX		09/04/2024	7.370	126,521	0	(59)	0	0	0	165,000	07/26/2024
7162331		EASTPOINTE	MI		09/04/2024	7.080	111,167	0	(55)	0	0	0	145,000	07/05/2024
7162332		JACKSONVILLE	FL		09/04/2024	6.930	164,579	0	(63)	0	0	0	280,000	07/17/2024
7162333		AKRON	OH		09/04/2024	7.620	92,983	0	(55)	0	0	0	120,000	07/01/2024
7162334		BOSTON	MA		09/04/2024	6.270	282,617	0	(96)	0	0	0	500,000	07/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162335		CONVERSE	TX		09/04/2024	6.930	144,108	0	(55)	0	0	0	237,000	07/11/2024
7162337		FAYETTEVILLE	NC		09/04/2024	8.140	109,166	0	(38)	0	0	0	140,000	06/28/2024
7162338		JACKSON	MS		09/04/2024	7.380	189,591	0	(82)	0	0	0	242,500	07/09/2024
7162339		EL RENO	OK		09/04/2024	7.230	265,015	0	(134)	0	0	0	345,000	07/22/2024
7162340		CROWLEY	TX		09/04/2024	7.260	278,777	0	(99)	0	0	0	385,000	07/08/2024
7162341		WARREN	MI		09/04/2024	6.690	105,828	0	(34)	0	0	0	150,000	07/12/2024
7162342		CENTER LINE	MI		09/04/2024	6.690	179,975	0	(44)	0	0	0	264,000	07/26/2024
7162343		ATLANTA	GA		09/04/2024	7.130	128,821	0	(69)	0	0	0	210,000	07/12/2024
7162344		KENNER	LA		09/04/2024	7.050	347,786	0	(172)	0	0	0	524,000	05/08/2024
7162345		NORTH LITTLE ROCK	AR		09/04/2024	6.690	136,134	0	(40)	0	0	0	169,000	07/23/2024
7162346		LEEDS	AL		09/04/2024	7.340	176,160	0	(80)	0	0	0	230,000	07/10/2024
7162347		KINGSPORT	TN		09/04/2024	6.780	164,312	0	(58)	0	0	0	232,000	07/24/2024
7162348		BLYTHEVILLE	AR		09/04/2024	7.520	92,773	0	18	0	0	0	120,000	07/22/2024
7162349		CINCINNATI	OH		09/04/2024	7.010	291,045	0	(66)	0	0	0	380,000	07/23/2024
7162350		COLUMBIA	SC		09/04/2024	6.850	139,413	0	(37)	0	0	0	220,000	07/31/2024
7162351		TUCSON	AZ		09/04/2024	6.940	160,289	0	(71)	0	0	0	225,000	07/09/2024
7162352		NORTH CHARLESTON	SC		09/04/2024	6.920	313,447	0	(171)	0	0	0	470,000	07/10/2024
7162353		GRAIN VALLEY	MO		09/04/2024	6.480	220,487	0	(41)	0	0	0	340,000	07/17/2024
7162354		CULLMAN	AL		09/04/2024	7.050	125,210	0	(44)	0	0	0	165,000	07/15/2024
7162356		GARY	IN		09/04/2024	6.920	113,509	0	(42)	0	0	0	140,000	08/01/2024
7162357		WESTFIELD	MA		09/04/2024	6.760	309,873	0	(97)	0	0	0	410,000	07/22/2024
7162358		PITTSBURGH	PA		09/04/2024	7.790	101,520	0	(24)	0	0	0	130,000	05/02/2024
7162359		GRIFFITH	IN		09/04/2024	6.860	182,178	0	(64)	0	0	0	240,000	08/01/2024
7162360		LANSING	MI		09/04/2024	7.390	110,134	0	(47)	0	0	0	144,000	07/19/2024
7162361		JACKSON	MS		09/04/2024	6.460	90,270	0	(33)	0	0	0	127,000	07/16/2024
7162362		CALUMET CITY	IL		09/04/2024	6.620	113,066	0	(38)	0	0	0	160,000	07/16/2024
7162363		LAFAYETTE	CO		09/04/2024	7.500	861,389	0	(203)	0	0	0	1,121,500	07/12/2024
7162364		MILWAUKEE	WI		09/04/2024	7.570	123,783	0	(81)	0	0	0	159,000	07/25/2024
7162365		MILWAUKEE	WI		09/04/2024	6.920	185,104	0	(45)	0	0	0	250,000	07/19/2024
7162366		MILWAUKEE	WI		09/04/2024	7.570	123,120	0	(83)	0	0	0	158,000	07/25/2024
7162367		WINSTON-SALEM	NC		09/04/2024	6.350	88,659	0	(23)	0	0	0	175,000	07/17/2024
7162368		BUCKEYE	AZ		09/04/2024	7.060	280,476	0	(112)	0	0	0	425,000	07/12/2024
7162369		SOUTHAVEN	MS		09/04/2024	7.460	189,756	0	(60)	0	0	0	246,000	07/18/2024
7162370		CLEARWATER	FL		09/04/2024	7.160	304,396	0	(116)	0	0	0	450,000	07/23/2024
7162371		LANCASTER	PA		09/04/2024	7.460	174,392	0	(44)	0	0	0	231,000	07/15/2024
7162372		ROTONDA WEST	FL		09/04/2024	7.020	310,138	0	(104)	0	0	0	438,000	07/18/2024
7162373		NEWARK	DE		09/04/2024	6.780	236,445	0	(83)	0	0	0	312,000	07/25/2024
7162374		EGG HARBOR CITY	NJ		09/04/2024	6.480	161,370	0	(42)	0	0	0	268,000	07/23/2024
7162375		WINCHESTER	VA		09/04/2024	6.660	314,852	0	(114)	0	0	0	420,000	07/23/2024
7162376		PITTSBURGH	PA		09/04/2024	6.590	227,182	0	(44)	0	0	0	325,000	07/22/2024
7162377		COLUMBUS	OH		09/04/2024	7.270	155,301	0	(46)	0	0	0	205,000	07/26/2024
7162378		WARNER ROBINS	GA		09/04/2024	6.700	126,255	0	(39)	0	0	0	190,000	07/22/2024
7162379		SAVANNAH	GA		09/04/2024	7.020	193,457	0	(65)	0	0	0	255,000	07/30/2024
7162380		MILWAUKEE	WI		09/04/2024	6.520	148,949	0	(59)	0	0	0	210,000	08/09/2024
7162381		MILWAUKEE	WI		09/04/2024	6.720	188,770	0	(74)	0	0	0	266,000	08/11/2024
7162382		HOWE	TX		09/04/2024	6.950	179,841	0	(57)	0	0	0	274,000	07/24/2024
7162383		SHERMAN	TX		09/04/2024	7.090	167,540	0	(51)	0	0	0	237,000	07/22/2024
7162384		EUCLID	OH		09/04/2024	6.520	140,529	0	(26)	0	0	0	201,000	08/14/2024
7162385		LEETSDALE	PA		09/04/2024	7.470	109,560	0	(27)	0	0	0	145,000	07/31/2024
7162386		WAUKESHA	WI		09/04/2024	6.470	304,055	0	(77)	0	0	0	435,000	07/19/2024
7162387		LAKE CHARLES	LA		09/04/2024	7.000	92,181	0	(30)	0	0	0	121,600	08/07/2024
7162388		ROCK ISLAND	IL		09/04/2024	7.010	75,763	0	(24)	0	0	0	100,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162389		SODDY-DAISY	TN		09/04/2024	6.560	191,876	0	(48)	0	0	0	255,000	07/23/2024
7162391		MEMPHIS	TN		09/04/2024	6.650	79,286	0	(23)	0	0	0	108,000	07/18/2024
7162392		VALRICO	FL		09/04/2024	6.000	258,399	0	52	0	0	0	355,000	07/25/2024
7162393		SALEM	NH		09/04/2024	7.260	540,403	0	(144)	0	0	0	715,000	07/30/2024
7162394		CHICAGO	IL		09/04/2024	6.740	136,443	0	302	0	0	0	193,000	08/07/2024
7162395		LYNN HAVEN	FL		09/04/2024	7.310	258,965	0	(95)	0	0	0	340,000	07/26/2024
7162396		MEMPHIS	TN		09/04/2024	6.480	135,281	0	(32)	0	0	0	180,000	08/07/2024
7162397		WILLIAMSPORT	MD		09/04/2024	6.790	171,788	0	(76)	0	0	0	228,000	08/02/2024
7162398		GREENSBORO	NC		09/04/2024	6.850	169,394	0	(51)	0	0	0	210,000	07/29/2024
7162399		LOVELAND	OH		09/04/2024	7.170	170,559	0	(98)	0	0	0	233,000	07/30/2024
7162400		MEMPHIS	TN		09/04/2024	7.210	109,603	0	(15)	0	0	0	146,000	08/12/2024
7162401		OMAHA	NE		09/04/2024	6.900	137,870	0	(40)	0	0	0	171,000	08/09/2024
7162402		INDEPENDENCE	MO		09/04/2024	6.960	115,527	0	(60)	0	0	0	187,000	07/31/2024
7162403		ATLANTIC CITY	NJ		09/04/2024	6.670	192,428	0	(44)	0	0	0	250,000	07/31/2024
7162404		PHILADELPHIA	PA		09/04/2024	7.300	302,115	0	(77)	0	0	0	375,000	07/12/2024
7162405		GREENVILLE	SC		09/04/2024	7.770	206,250	0	(6,086)	0	0	0	235,000	11/10/2025
7162406		BROOKHAVEN	PA		09/04/2024	6.960	163,408	0	(43)	0	0	0	232,000	08/08/2024
7162407		COVINGTON	KY		09/04/2024	6.870	179,203	0	(75)	0	0	0	235,000	07/30/2024
7162408		CLEVELAND	OH		09/04/2024	7.340	111,046	0	(43)	0	0	0	137,000	07/31/2024
7162409		BELTON	MO		09/04/2024	6.540	233,498	0	(89)	0	0	0	332,000	08/05/2024
7162410		CRESTVIEW	FL		09/04/2024	6.930	128,161	0	(54)	0	0	0	168,000	07/29/2024
7162411		COLUMBUS	OH		09/04/2024	6.580	93,412	0	(43)	0	0	0	153,000	08/05/2024
7162412		FORT MYERS	FL		09/04/2024	6.000	148,455	0	(7)	0	0	0	215,000	07/26/2024
7162413		SAVANNAH	GA		09/04/2024	6.880	190,715	0	(81)	0	0	0	250,000	08/05/2024
7162414		DUNDALK	MD		09/04/2024	6.640	136,678	0	306	0	0	0	185,000	08/08/2024
7162415		REX	GA		09/04/2024	6.160	132,060	0	92	0	0	0	265,000	08/02/2024
7162416		SELMA	TX		09/04/2024	6.440	189,534	0	(48)	0	0	0	270,000	08/06/2024
7162417		BALTIMORE	MD		09/04/2024	6.860	332,638	0	(109)	0	0	0	475,000	09/14/2025
7162418		MOUNT HOLLY	NC		09/04/2024	6.520	178,073	0	(63)	0	0	0	235,000	08/15/2024
7162419		GLENWOOD	IL		09/04/2024	7.310	127,047	0	(66)	0	0	0	165,000	08/15/2024
7162420		HAMILTON TOWNSHIP	NJ		09/04/2024	6.410	301,643	0	(73)	0	0	0	430,000	08/09/2024
7162421		PENSACOLA	FL		09/04/2024	6.490	215,145	0	(69)	0	0	0	305,000	08/08/2024
7162422		RALEIGH	NC		09/04/2024	6.490	199,752	0	(55)	0	0	0	284,000	08/08/2024
7162423		RALEIGH	NC		09/04/2024	6.490	197,923	0	(55)	0	0	0	294,000	08/08/2024
7162425		DUNDALK	MD		09/04/2024	6.320	111,635	0	(41)	0	0	0	170,000	08/01/2024
7162426		TULSA	OK		09/04/2024	6.700	178,381	0	(70)	0	0	0	220,000	08/05/2024
7162427		HUNTSVILLE	AL		09/04/2024	6.380	149,952	0	(30)	0	0	0	190,000	08/08/2024
7162428		SAN ANTONIO	TX		09/04/2024	6.740	75,729	0	(25)	0	0	0	100,000	07/19/2024
7162429		PATERSON	NJ		09/04/2024	6.650	397,321	0	(185)	0	0	0	560,000	07/26/2024
7162430		SHIRLEY	NY		09/04/2024	6.670	358,717	0	(199)	0	0	0	540,000	05/14/2024
7162432		FORT PIERCE	FL		09/04/2024	7.000	196,251	0	(106)	0	0	0	255,000	07/13/2024
7162433		THE BRONX	NY		09/04/2024	7.850	942,656	0	(341)	0	0	0	1,325,000	05/09/2024
7162434		BRONX	NY		09/04/2024	7.600	640,902	0	(317)	0	0	0	780,000	06/16/2024
7162435		DOLTON	IL		09/04/2024	6.850	85,867	0	(43)	0	0	0	120,000	07/15/2024
7162437		VERNON	CT		09/04/2024	7.010	393,769	0	(230)	0	0	0	510,000	06/25/2024
7162438		THE BRONX	NY		09/04/2024	7.250	565,181	0	(217)	0	0	0	695,000	06/23/2024
7162439		CALUMET PARK	IL		09/04/2024	6.940	107,602	0	(57)	0	0	0	150,000	07/15/2024
7162440		MILLVILLE	NJ		09/04/2024	6.840	191,685	0	(96)	0	0	0	250,000	07/01/2024
7162441		DALTON	GA		09/04/2024	6.340	127,588	0	(67)	0	0	0	240,000	06/29/2024
7162442		BROOKLYN	NY		09/04/2024	7.220	691,179	0	(266)	0	0	0	1,040,000	06/25/2024
7162443		SCRANTON	PA		09/04/2024	7.100	382,766	0	(185)	0	0	0	499,000	07/02/2024
7162444		MONROE	NY		09/04/2024	6.942	254,661	0	(171)	0	0	0	600,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162446		STATEN ISLAND	NY		09/04/2024	6.420	718,397	0	(400)	0	0	0	1,170,000	07/03/2024
7162447		DERBY	KS		09/04/2024	6.800	95,268	0	(45)	0	0	0	124,500	07/18/2024
7162448		KANSAS CITY	MO		09/04/2024	6.990	148,761	0	(95)	0	0	0	180,000	07/23/2024
7162449		KANSAS CITY	MO		09/04/2024	7.110	150,682	0	(104)	0	0	0	189,000	07/23/2024
7162450		KANSAS CITY	MO		09/04/2024	7.010	135,833	0	(175)	0	0	0	200,000	07/24/2024
7162451		KANSAS CITY	MO		09/04/2024	7.010	136,203	0	(95)	0	0	0	185,000	07/23/2024
7162452		KANSAS CITY	MO		09/04/2024	6.960	97,866	0	(74)	0	0	0	145,000	07/24/2024
7162453		KANSAS CITY	MO		09/04/2024	7.050	139,780	0	(92)	0	0	0	175,000	07/23/2024
7162454		CALUMET PARK	IL		09/04/2024	6.860	137,856	0	(66)	0	0	0	180,000	07/31/2024
7162455		SELDEN	NY		09/04/2024	6.680	462,617	0	(280)	0	0	0	750,000	07/12/2024
7162457		HOWELL TOWNSHIP	NJ		09/04/2024	6.210	248,797	0	(115)	0	0	0	400,000	07/12/2024
7162458		BALTIMORE	MD		09/04/2024	6.880	160,661	0	(56)	0	0	0	200,000	09/09/2025
7162459		TALLAHASSEE	FL		09/04/2024	6.950	165,263	0	(108)	0	0	0	222,000	07/18/2024
7162460		DOLTON	IL		09/04/2024	6.850	85,704	0	(40)	0	0	0	120,000	07/15/2024
7162461		WATERBURY	CT		09/04/2024	6.980	315,426	0	(185)	0	0	0	415,000	07/30/2024
7162462		CLEARWATER	FL		09/04/2024	6.540	209,501	0	(111)	0	0	0	315,000	08/07/2024
7162463		BLOOMINGTON	IL		09/04/2024	6.850	119,240	0	(168)	0	0	0	159,000	08/16/2024
7162464		CLEVELAND	OH		09/04/2024	7.150	110,463	0	(62)	0	0	0	143,000	07/10/2024
7162465		HERKIMER	NY		09/04/2024	7.440	127,172	0	(93)	0	0	0	162,500	07/24/2024
7162466		ILION	NY		09/04/2024	7.440	128,224	0	(81)	0	0	0	165,000	07/24/2024
7162467		NORWALK	CT		09/04/2024	7.180	679,603	0	(3,030)	0	62,098	0	800,000	07/19/2025
7162468		LINDEN	NJ		09/04/2024	6.740	432,639	0	(269)	0	0	0	750,000	07/22/2024
7162469		PENSACOLA	FL		09/04/2024	6.403	202,437	0	(64)	0	0	0	292,000	07/23/2024
7162470		WESTWORTH VILLAGE	TX		09/04/2024	6.740	142,513	0	(82)	0	0	0	185,000	07/22/2024
7162471		LEHIGH ACRES	FL		09/04/2024	6.700	255,603	0	(113)	0	0	0	335,000	07/29/2024
7162472		ROMEOVILLE	IL		09/04/2024	6.980	220,161	0	(155)	0	0	0	270,000	07/24/2024
7162473		NEWTON	NJ		09/04/2024	7.290	345,155	0	(160)	0	0	0	450,000	07/29/2024
7162474		WEST WARWICK	RI		09/04/2024	6.950	375,680	0	(360)	0	0	0	510,000	07/27/2024
7162475		WOODSTOCK	GA		09/04/2024	7.090	253,318	0	(183)	0	0	0	348,000	08/05/2024
7162476		SALISBURY	MD		09/04/2024	7.230	88,832	0	(129)	0	0	0	115,000	07/27/2024
7162478		MIDLOTHIAN	IL		09/04/2024	6.630	211,382	0	(101)	0	0	0	319,000	08/05/2024
7162479		NEWTON	NC		09/04/2024	6.900	177,837	0	(123)	0	0	0	286,000	08/05/2024
7162480		AKRON	OH		09/04/2024	6.962	104,239	0	(62)	0	0	0	135,000	07/12/2024
7162481		EAST ORANGE	NJ		09/04/2024	7.050	459,798	0	(217)	0	0	0	600,000	08/02/2024
7162482		ROCKMART	GA		09/04/2024	6.730	166,525	0	(76)	0	0	0	218,000	08/01/2024
7162483		PALMER	MA		09/04/2024	6.850	317,188	0	(11,188)	0	0	0	350,000	08/16/2025
7162484		IRVINGTON	NJ		09/04/2024	7.000	699,978	0	(263)	0	0	0	920,000	07/31/2024
7162485		CLEVELAND	OH		09/04/2024	6.480	87,100	0	(33)	0	0	0	123,000	07/08/2024
7162486		PENNSAUKEN TOWNSHIP	NJ		09/04/2024	6.420	240,321	0	(85)	0	0	0	340,000	07/23/2024
7162488		VINELAND	NJ		09/04/2024	6.420	219,749	0	(87)	0	0	0	310,000	07/23/2024
7162489		NASHVILLE	TN		09/04/2024	7.190	745,929	0	(489)	0	0	0	900,000	08/05/2024
7162490		DOLTON	IL		09/04/2024	6.760	104,427	0	(37)	0	0	0	135,000	08/02/2024
7162491		CLEVELAND	OH		09/04/2024	7.120	305,891	0	(134)	0	0	0	400,000	08/06/2024
7162492		WHEELING	IL		09/04/2024	6.490	146,973	0	(60)	0	0	0	223,000	08/16/2024
7162493		MORRISTOWN	NJ		09/04/2024	6.810	633,646	0	(154)	0	0	0	791,000	07/22/2024
7162494		WEST HAVERSTRAW	NY		09/04/2024	6.600	317,315	0	(82)	0	0	0	420,000	08/05/2024
7162495		ELYRIA	OH		09/04/2024	6.990	245,715	0	(125)	0	0	0	320,000	07/03/2024
7162496		MASTIC	NY		09/04/2024	7.203	431,656	0	(234)	0	0	0	552,000	08/02/2024
7162497		AURORA	CO		09/04/2024	6.110	251,020	0	(265)	0	0	0	650,000	08/06/2024
7162498		BOLINGBROOK	IL		09/04/2024	6.400	210,168	0	(77)	0	0	0	320,000	08/16/2024
7162499		KILLEEN	TX		09/04/2024	6.670	218,581	0	(150)	0	0	0	315,000	07/30/2024
7162500		FORT WASHINGTON	MD		09/04/2024	5.970	238,330	0	(32)	0	0	0	355,000	08/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162501		MERIDEN	CT		09/05/2024	8.548	201,116	0	(138)	0	0	0	277,000	06/05/2024
7162502		CHICAGO	IL		09/05/2024	7.613	388,631	0	(239)	0	0	0	500,000	07/24/2024
7162503		HOUSTON	TX		09/05/2024	6.875	116,353	0	(88)	0	0	0	224,000	06/08/2024
7162504		DUNDALK	MD		09/05/2024	7.258	203,579	0	(140)	0	0	0	245,000	08/03/2024
7162505		YORKVILLE	OH		09/05/2024	7.275	123,361	0	(81)	0	0	0	170,000	06/21/2024
7162506		PHILADELPHIA	PA		09/05/2024	7.750	215,564	0	(53)	0	0	0	285,000	07/12/2024
7162507		JAMESTOWN	NY		09/05/2024	7.508	114,505	0	(67)	0	0	0	140,000	07/16/2024
7162510		DETROIT	MI		09/05/2024	7.350	120,635	0	(73)	0	0	0	155,000	07/15/2024
7162511		BALTIMORE	MD		09/05/2024	8.025	185,643	0	(95)	0	0	0	230,000	09/12/2025
7162512		PHILADELPHIA	PA		09/05/2024	8.076	128,673	0	(30)	0	0	0	170,000	07/18/2024
7162513		ROCHESTER	NY		09/05/2024	7.834	112,325	0	(61)	0	0	0	140,000	07/16/2024
7162514		JACKSONVILLE	FL		09/05/2024	7.850	105,893	0	(55)	0	0	0	137,000	07/19/2024
7162515		JACKSONVILLE	FL		09/05/2024	7.175	147,824	0	(100)	0	0	0	190,000	07/23/2024
7162516		BALTIMORE	MD		09/05/2024	7.125	196,863	0	(125)	0	0	0	238,000	09/12/2025
7162517		BALTIMORE	MD		09/05/2024	7.626	141,318	0	(118)	0	0	0	182,000	09/13/2025
7162520		HAMMOND	IN		09/05/2024	7.550	368,883	0	(159)	0	0	0	451,000	08/05/2024
7162521		THEODORE	AL		09/05/2024	7.825	119,820	0	(61)	0	0	0	165,000	07/29/2024
7162522		KNOXVILLE	TN		09/05/2024	7.325	244,230	0	(149)	0	0	0	315,000	07/24/2024
7162523		BRIDGEPORT	CT		09/05/2024	7.375	356,694	0	(231)	0	0	0	430,000	07/24/2024
7162524		BALTIMORE	MD		09/05/2024	7.107	147,373	0	(109)	0	0	0	210,000	09/13/2025
7162525		BALTIMORE	MD		09/05/2024	7.000	187,029	0	(79)	0	0	0	220,000	09/12/2025
7162526		COLUMBUS	OH		09/05/2024	7.150	164,475	0	(105)	0	0	0	212,000	08/01/2024
7162527		COLUMBUS	OH		09/05/2024	7.350	256,485	0	(116)	0	0	0	310,000	07/26/2024
7162528		COLUMBUS	OH		09/05/2024	7.350	256,485	0	(116)	0	0	0	310,000	07/26/2024
7162529		BESSEMER	AL		09/05/2024	7.669	200,013	0	(79)	0	0	0	240,000	07/22/2024
7162530		HAMMOND	IN		09/05/2024	7.475	153,795	0	(75)	0	0	0	211,000	07/23/2024
7162531		GAINESVILLE	FL		09/05/2024	7.738	215,686	0	(127)	0	0	0	321,000	07/31/2024
7162532		MILLINGTON	TN		09/05/2024	7.375	274,059	0	(3,718)	0	0	0	305,300	10/01/2025
7162533		CLEVELAND	OH		09/05/2024	7.975	98,635	0	(46)	0	0	0	126,000	08/10/2024
7162534		HENRICO	VA		09/05/2024	6.458	156,835	0	(61)	0	0	0	241,000	07/30/2024
7162535		WARSAW	IN		09/05/2024	7.651	107,164	0	(64)	0	0	0	138,000	07/30/2024
7162537		CHICAGO	IL		09/05/2024	7.350	243,539	0	(139)	0	0	0	315,000	08/09/2024
7162538		XENIA	OH		09/05/2024	7.375	152,741	0	(93)	0	0	0	197,000	08/06/2024
7162539		MOBILE	AL		09/05/2024	7.575	90,896	0	(56)	0	0	0	117,000	08/07/2024
7162540		BETHESDA	MD		09/05/2024	6.825	833,946	0	(471)	0	0	0	1,375,000	07/31/2024
7162541		MARKHAM	IL		09/05/2024	8.026	208,909	0	(120)	0	0	0	252,000	08/02/2024
7162542		BONAIRE	GA		09/05/2024	7.125	170,332	0	(109)	0	0	0	225,000	08/01/2024
7162543		INDIANAPOLIS	IN		09/05/2024	7.251	188,312	0	(149)	0	0	0	265,000	08/05/2024
7162544		CLEVELAND	OH		09/05/2024	7.250	281,641	0	(185)	0	0	0	418,000	08/05/2024
7162545		SHERWOOD	AR		09/05/2024	6.967	110,410	0	(66)	0	0	0	147,000	08/05/2024
7162546		BALTIMORE	MD		09/05/2024	7.250	139,011	0	(36)	0	0	0	213,000	09/14/2025
7162547		WOONSOCKET	RI		09/05/2024	7.467	361,476	0	(211)	0	0	0	500,000	08/08/2024
7162548		MOBILE	AL		09/05/2024	7.576	106,192	0	(71)	0	0	0	133,000	08/06/2024
7162549		DUNDALK	MD		09/05/2024	7.275	108,924	0	(73)	0	0	0	140,000	08/06/2024
7162550		BALTIMORE	MD		09/05/2024	7.363	148,865	0	(90)	0	0	0	180,000	09/15/2025
7162551		DAYTON	OH		09/05/2024	7.975	93,137	0	(56)	0	0	0	138,000	06/24/2024
7162555		GARFIELD HEIGHTS	OH		09/05/2024	7.975	87,992	0	(105)	0	0	0	131,000	06/14/2024
7162556		CHARLOTTE	NC		09/05/2024	6.008	261,350	0	(38)	0	0	0	355,000	08/08/2024
7162557		JACKSON	MS		09/05/2024	7.550	95,164	0	(57)	0	0	0	125,000	08/13/2024
7162558		MINNEAPOLIS	MN		09/05/2024	6.975	209,560	0	(141)	0	0	0	253,000	08/09/2024
7162559		BALTIMORE	MD		09/05/2024	7.525	188,008	0	(102)	0	0	0	232,000	09/13/2025
7162560		KILLINGLY	CT		09/05/2024	7.957	225,987	0	(137)	0	0	0	290,000	08/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162561		BALTIMORE	MD		09/05/2024	6.567	124,507	0	(44)	0	0	0	176,000	09/15/2025
7162563		RIVERVIEW	FL		09/05/2024	6.883	390,468	0	(200)	0	0	0	545,000	08/12/2024
7162565		BALTIMORE	MD		09/05/2024	7.751	232,590	0	(83)	0	0	0	280,000	09/12/2025
7162566		MERRILLVILLE	IN		09/06/2024	6.250	144,395	0	(53)	0	0	0	220,000	07/09/2024
7162567		CLEVELAND	TN		09/06/2024	7.000	124,161	0	(87)	0	0	0	164,000	07/23/2024
7162568		SARASOTA	FL		09/06/2024	6.625	349,249	0	(131)	0	0	0	460,000	07/20/2024
7162569		TRAINER	PA		09/06/2024	6.500	94,717	0	(26)	0	0	0	145,000	05/17/2024
7162570		GARFIELD HEIGHTS	OH		09/06/2024	6.875	107,689	0	(80)	0	0	0	144,000	08/04/2024
7162571		INWOOD	WV		09/06/2024	6.625	152,139	0	(61)	0	0	0	200,000	06/13/2024
7162572		LAKE WALES	FL		09/06/2024	6.875	202,570	0	(103)	0	0	0	275,000	07/03/2024
7162573		UPPER MARLBORO	MD		09/06/2024	6.000	275,091	0	(71)	0	0	0	465,000	07/11/2024
7162574		HAVELOCK	NC		09/06/2024	6.625	247,591	0	(95)	0	0	0	345,000	08/01/2024
7162575		GOODYEAR	AZ		09/06/2024	6.125	328,141	0	(81)	0	0	0	584,000	07/15/2024
7162576		INDIANAPOLIS	IN		09/06/2024	6.750	168,322	0	(80)	0	0	0	220,000	06/27/2024
7162577		INDEPENDENCE	MO		09/06/2024	6.875	119,160	0	(64)	0	0	0	155,000	07/03/2024
7162578		GREENSBORO	NC		09/06/2024	7.000	128,546	0	(82)	0	0	0	162,000	07/03/2024
7162579		LEESBURG	FL		09/06/2024	6.250	221,184	0	(67)	0	0	0	315,000	07/02/2024
7162580		BROOKHAVEN	PA		09/06/2024	6.625	165,874	0	(45)	0	0	0	220,000	07/18/2024
7162581		VIRGINIA BEACH	VA		09/06/2024	6.375	187,263	0	(74)	0	0	0	273,000	08/06/2024
7162582		DETROIT	MI		09/06/2024	6.250	220,786	0	(65)	0	0	0	316,000	07/31/2024
7162583		GEORGETOWN	DE		09/06/2024	6.500	303,830	0	(119)	0	0	0	375,000	07/24/2024
7162584		GREAT FALLS	MT		09/06/2024	7.000	292,691	0	(169)	0	0	0	370,000	08/19/2024
7162585		NORRISTOWN	PA		09/06/2024	6.750	152,855	0	(41)	0	0	0	192,000	07/15/2024
7162586		MILWAUKEE	WI		09/06/2024	5.875	198,418	0	(25)	0	0	0	320,000	07/22/2024
7162587		FORT WORTH	TX		09/06/2024	6.500	233,043	0	(63)	0	0	0	330,000	07/24/2024
7162588		BALTIMORE	MD		09/06/2024	6.000	161,325	0	(47)	0	0	0	385,000	07/24/2024
7162589		BALTIMORE	MD		09/06/2024	6.750	166,794	0	(22)	0	0	0	225,000	07/29/2024
7162590		SPRING	TX		09/06/2024	6.250	226,320	0	(65)	0	0	0	383,000	07/31/2024
7162591		RIVERDALE	MD		09/06/2024	7.250	327,505	0	(229)	0	0	0	420,000	07/22/2024
7162592		CLEVELAND	OH		09/06/2024	6.250	97,062	0	6	0	0	0	132,000	08/02/2024
7162593		TOWSON	MD		09/06/2024	6.500	169,723	0	(152)	0	0	0	241,000	08/07/2024
7162594		PARKVILLE	MD		09/06/2024	6.500	200,283	0	(131)	0	0	0	250,000	08/07/2024
7162595		PORTSMOUTH	VA		09/06/2024	6.250	192,128	0	(58)	0	0	0	273,000	08/07/2024
7162596		CINCINNATI	OH		09/06/2024	6.750	282,912	0	(96)	0	0	0	350,000	08/12/2024
7162597		PHILADELPHIA	PA		09/06/2024	7.375	597,407	0	(381)	0	0	0	770,000	07/23/2024
7162600		GLENDALE	CA		10/30/2024	5.000	23,469	0	122	0	0	0	1,525,000	06/17/2024
7162603		YORK	SC		10/30/2024	8.500	24,978	0	0	0	0	0	264,000	06/14/2024
7162604		BONNEY LAKE	WA		10/30/2024	3.375	49,092	0	1,084	0	0	0	1,060,000	06/16/2024
7162605		SANTA CLARITA	CA		10/30/2024	5.000	49,544	0	141	0	0	0	1,025,000	06/14/2024
7162606		ORLANDO	FL		10/30/2024	4.625	78,590	0	359	0	0	0	850,000	06/17/2024
7162607		RIALTO	CA		10/30/2024	5.875	42,457	0	32	0	0	0	577,000	10/08/2025
7162608		BLOOMINGTON	MN		10/30/2024	3.625	8,337	0	61	0	0	0	615,000	06/21/2024
7162609		PLANO	TX		10/30/2024	4.000	32,432	0	233	0	0	0	740,000	06/17/2024
7162610		WOODBRIDGE	CA		10/30/2024	5.000	45,711	0	79	0	0	0	465,000	06/14/2024
7162611		ESCONDIDO	CA		10/30/2024	3.375	29,320	0	293	0	0	0	390,000	06/21/2024
7162612		LAS VEGAS	NV		10/30/2024	5.000	35,927	0	120	0	0	0	380,000	06/16/2024
7162613		MODESTO	CA		10/30/2024	5.250	28,624	0	34	0	0	0	435,000	06/18/2024
7162614		KATY	TX		10/30/2024	7.375	28,804	0	0	0	0	0	320,000	06/12/2024
7162615		BROOKEVILLE	MD		10/30/2024	3.875	90,756	0	2,283	0	0	0	1,015,000	06/16/2024
7162616		BELL CANYON	CA		10/30/2024	4.000	81,436	0	492	0	0	0	1,570,000	06/17/2024
7162617		SAN LEANDRO	CA		10/30/2024	4.000	47,756	0	175	0	0	0	866,000	06/17/2024
7162618		SAN JOSE	CA		10/30/2024	4.750	51,652	0	2,764	0	0	0	1,000,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162619		RIVERSIDE	CA		10/30/2024	6.125	66,280	0	0	0	0	0	700,000	06/14/2024
7162620		BELLFLOWER	CA		10/30/2024	4.750	97,172	0	328	0	0	0	944,000	06/14/2024
7162621		COMPTON	CA		10/30/2024	5.000	42,623	0	134	0	0	0	580,000	06/15/2024
7162622		GARLAND	TX		10/30/2024	4.142	28,811	0	331	0	0	0	265,000	06/19/2024
7162623		WAYNE	MI		10/30/2024	5.250	39,041	0	55	0	0	0	170,000	06/17/2024
7162624		MIAMI	FL		10/30/2024	5.250	75,604	0	67	0	0	0	700,000	06/18/2024
7162625		GOTHA	FL		10/30/2024	5.500	51,090	0	52	0	0	0	331,900	06/17/2024
7162626		RENO	NV		10/30/2024	5.000	57,961	0	145	0	0	0	575,000	06/16/2024
7162627		HENDERSON	NV		10/30/2024	4.000	68,916	0	882	0	0	0	500,000	06/13/2024
7162628		SAN BERNARDINO	CA		10/30/2024	5.000	50,352	0	418	0	0	0	420,000	06/20/2024
7162629		OCEANSIDE	CA		10/30/2024	4.900	45,337	0	90	0	0	0	530,000	06/21/2024
7162630		EUCLID	OH		10/30/2024	7.999	35,615	0	0	0	0	0	125,000	06/16/2024
7162631		DOUGLASVILLE	GA		10/30/2024	4.975	48,148	0	121	0	0	0	245,000	06/18/2024
7162632		OXNARD	CA		10/30/2024	4.780	63,896	0	317	0	0	0	635,000	06/17/2024
7162633		VALLEJO	CA		10/30/2024	5.875	44,612	0	0	0	0	0	490,000	06/21/2024
7162634		CEDAR PARK	TX		10/30/2024	3.500	40,854	0	290	0	0	0	360,000	06/17/2024
7162635		PASADENA	CA		10/30/2024	4.000	92,435	0	665	0	0	0	1,315,000	06/14/2024
7162636		SACRAMENTO	CA		10/30/2024	8.500	41,124	0	133	0	0	0	397,000	06/16/2024
7162637		ELK GROVE V	IL		10/30/2024	4.125	38,032	0	242	0	0	0	440,000	06/19/2024
7162638		EL CERRITO	CA		10/30/2024	4.370	94,780	0	349	0	0	0	933,000	06/18/2024
7162639		PARMA HEIGHTS	OH		10/30/2024	4.173	34,652	0	188	0	0	0	180,000	06/19/2024
7162640		PHOENIX	AZ		10/30/2024	5.250	46,609	0	40	0	0	0	325,000	06/17/2024
7162641		OAKLAND	CA		10/30/2024	3.950	42,129	0	228	0	0	0	752,000	06/16/2024
7162642		LAWRENCEVILLE	GA		10/30/2024	4.500	53,513	0	184	0	0	0	390,000	06/14/2024
7162643		SAINT LOUIS	MO		10/30/2024	4.000	84,537	0	589	0	0	0	320,000	06/18/2024
7162645		SAINT PETERSBURG	FL		10/30/2024	7.850	70,526	0	0	0	0	0	385,000	06/14/2024
7162646		BAKERSFIELD	CA		10/30/2024	6.350	104,233	0	0	0	0	0	370,000	06/15/2024
7162647		MACEDONIA	OH		10/30/2024	5.000	72,444	0	113	0	0	0	382,000	06/14/2024
7162648		VALLEY CENTER	CA		10/30/2024	4.220	91,255	0	577	0	0	0	890,000	06/18/2024
7162650		LEESBURG	FL		10/30/2024	4.500	153,721	0	(483)	0	0	0	1,500,000	06/18/2024
7162651		SALT LAKE CITY	UT		10/30/2024	4.209	41,608	0	174	0	0	0	415,000	06/20/2024
7162652		LOS ANGELES	CA		10/30/2024	3.350	107,019	0	664	0	0	0	1,080,000	06/30/2024
7162653		HOUSTON	TX		10/30/2024	4.250	35,116	0	158	0	0	0	225,000	06/13/2024
7162654		PACIFIC GROVE	CA		10/30/2024	4.574	195,433	0	9,193	0	0	0	1,405,000	11/04/2025
7162655		AUBURN	MA		10/30/2024	6.750	59,512	0	0	0	0	0	340,000	06/16/2024
7162656		MIDLAND	MI		10/30/2024	5.250	48,835	0	50	0	0	0	200,000	06/24/2024
7162658		DELTONA	FL		10/30/2024	4.520	36,009	0	103	0	0	0	360,000	06/16/2024
7162659		SAINT PETERSBURG	FL		10/30/2024	5.250	71,215	0	59	0	0	0	390,000	06/14/2024
7162660		KENNER	LA		10/30/2024	6.125	54,283	0	0	0	0	0	249,900	06/18/2024
7162661		MILFORD	CT		10/30/2024	6.600	57,696	0	0	0	0	0	320,000	06/14/2024
7162662		INGLEWOOD	CA		10/30/2024	4.044	130,149	0	6,987	0	208	0	870,000	05/16/2025
7162663		DELRAY BEAC	FL		10/30/2024	5.120	55,333	0	69	0	0	0	642,000	06/13/2024
7162664		BELLEVILLE	WI		10/30/2024	2.574	50,709	0	522	0	0	0	265,000	06/18/2024
7162665		PLANTSVILLE	CT		10/30/2024	7.750	87,010	0	0	0	0	0	385,000	06/25/2024
7162666		LOS ANGELES	CA		10/30/2024	6.750	110,397	0	0	0	0	0	1,393,000	06/13/2024
7162667		GOODRICH	MI		10/30/2024	5.250	64,365	0	57	0	0	0	190,000	06/14/2024
7162668		RIO RICO	AZ		10/30/2024	4.000	49,166	0	233	0	0	0	460,000	06/20/2024
7162669		COARSEGOLD	CA		10/30/2024	4.000	65,631	0	377	0	0	0	395,000	06/25/2024
7162670		HESPERIA	CA		10/30/2024	5.250	70,085	0	90	0	0	0	370,000	06/13/2024
7162673		TORRANCE	CA		10/30/2024	5.250	88,127	0	71	0	0	0	617,000	06/13/2024
7162674		HEMET	CA		10/30/2024	4.935	92,731	0	171	0	0	0	470,000	06/20/2024
7162676		PORTERVILLE	CA		10/30/2024	6.350	70,813	0	0	0	0	0	380,000	06/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162677		ELKTON	MD		10/30/2024	5.999	62,175	0	0	0	0	0	300,000	06/16/2024
7162678		PLEASANTON	CA		10/30/2024	4.000	200,819	0	1,048	0	0	0	1,755,000	06/19/2024
7162679		RACINE	WI		10/30/2024	6.900	98,151	0	0	0	0	0	289,000	06/18/2024
7162680		SNELLVILLE	GA		10/30/2024	4.250	87,391	0	317	0	0	0	305,000	06/14/2024
7162681		WEST PALM B	FL		10/30/2024	6.125	82,683	0	0	0	0	0	475,000	06/16/2024
7162682		BIRMINGHAM	AL		10/30/2024	6.800	35,248	0	0	0	0	0	117,000	06/17/2024
7162683		STOCKTON	CA		10/30/2024	4.490	32,875	0	99	0	0	0	295,000	06/16/2024
7162684		CHULA VISTA	CA		10/30/2024	4.000	201,851	0	936	0	0	0	1,565,000	06/24/2024
7162685		LAS VEGAS	NV		10/30/2024	5.250	68,966	0	66	0	0	0	365,000	06/24/2024
7162686		IRVINE	CA		10/30/2024	5.090	334,543	0	775	0	0	0	1,680,000	06/18/2024
7162687		MOUNTAIN VIEW	CA		10/30/2024	4.000	119,236	0	736	0	0	0	2,648,000	06/18/2024
7162688		PHOENIX	AZ		10/30/2024	4.000	98,876	0	476	0	0	0	615,000	03/06/2025
7162689		BAKERSFIELD	CA		10/30/2024	4.780	92,506	0	198	0	0	0	420,000	06/13/2024
7162690		BRONX	NY		10/30/2024	3.749	210,696	0	1,146	0	0	0	1,000,000	06/14/2024
7162691		IRVINE	CA		10/30/2024	5.090	348,029	0	833	0	0	0	1,850,000	06/18/2024
7162692		SANTA BARBARA	CA		10/30/2024	4.000	276,710	0	1,283	0	0	0	1,400,000	06/17/2024
7162693		SAN DIEGO	CA		10/30/2024	5.250	82,309	0	75	0	0	0	430,000	06/26/2024
7162695		LOS ANGELES	CA		10/30/2024	4.000	246,369	0	1,092	0	0	0	985,000	06/16/2024
7162696		SUNRISE	FL		10/30/2024	4.490	86,713	0	256	0	0	0	534,000	06/18/2024
7162697		SAN CARLOS	CA		10/30/2024	4.168	64,941	0	272	0	0	0	1,700,000	06/20/2024
7162698		MIAMI	FL		10/30/2024	6.375	201,963	0	0	0	0	0	640,000	06/18/2024
7162699		FORT BRAGG	CA		10/30/2024	5.250	220,326	0	183	0	0	0	525,000	06/17/2024
7162700		LAS VEGAS	NV		10/30/2024	5.250	125,202	0	142	0	0	0	505,000	06/19/2024
7162701		FOUNTAIN HILLS	AZ		10/30/2024	4.780	87,736	0	218	0	0	0	375,000	06/14/2024
7162702		GAINESVILLE	FL		10/30/2024	5.000	292,133	0	522	0	0	0	925,000	06/15/2024
7162703		LOS BANOS	CA		10/30/2024	4.000	112,944	0	483	0	0	0	595,000	06/18/2024
7162705		CHICAGO	IL		10/30/2024	4.125	114,663	0	503	0	0	0	310,000	06/16/2024
7162707		REDWOOD CITY	CA		10/30/2024	4.000	355,222	0	1,980	0	0	0	2,087,000	06/18/2024
7162709		HULL	MA		10/30/2024	4.000	147,949	0	1,334	0	0	0	625,000	06/16/2024
7162710		BAKERSFIELD	CA		10/30/2024	5.250	62,893	0	65	0	0	0	318,500	06/13/2024
7162711		LOS ANGELES	CA		10/30/2024	4.125	73,053	0	244	0	0	0	735,000	06/15/2024
7162712		SOUTH PORTLAND	ME		10/30/2024	3.990	153,627	0	603	0	0	0	640,000	06/13/2024
7162713		MOREHEAD	KY		10/30/2024	7.875	80,003	0	370	0	0	0	255,000	06/18/2024
7162714		MORENO VALLEY	CA		10/30/2024	4.950	155,586	0	235	0	0	0	675,000	06/18/2024
7162715		PALM SPRINGS	CA		10/30/2024	4.000	59,883	0	292	0	0	0	235,000	06/16/2024
7162717		GERBER	CA		10/30/2024	4.990	164,187	0	234	0	0	0	575,000	06/20/2024
7162720		NAPLES	FL		10/30/2024	5.000	277,081	0	381	0	0	0	785,000	06/16/2024
7162722		ORANGE	CA		10/30/2024	4.000	286,302	0	1,147	0	0	0	1,235,000	06/17/2024
7162723		WOODLAND HILLS	CA		10/30/2024	5.000	219,838	0	296	0	0	0	1,000,000	06/14/2024
7162724		ORLANDO	FL		10/30/2024	5.250	101,349	0	85	0	0	0	360,000	06/17/2024
7162725		LAS VEGAS	NV		10/30/2024	5.250	77,715	0	62	0	0	0	250,000	06/16/2024
7162726		FLAGSTAFF	AZ		10/30/2024	5.250	91,312	0	72	0	0	0	435,000	06/18/2024
7162727		MODESTO	CA		10/30/2024	5.250	152,814	0	132	0	0	0	525,000	06/18/2024
7162728		SACRAMENTO	CA		10/30/2024	5.250	330,018	0	324	0	0	0	645,000	06/14/2024
7162729		MOUNTAIN VIEW	CA		10/30/2024	4.000	382,396	0	1,588	0	0	0	2,366,000	06/21/2024
7162730		MIRA LOMA	CA		10/30/2024	4.375	125,405	0	349	0	0	0	585,000	06/25/2024
7162731		CAPITOLA	CA		10/30/2024	4.000	198,793	0	666	0	0	0	1,310,000	06/17/2024
7162733		SALINAS	CA		10/30/2024	4.750	157,457	0	340	0	0	0	660,000	06/17/2024
7162734		RODEO	CA		10/30/2024	5.000	183,378	0	232	0	0	0	770,000	06/18/2024
7162735		OCEANSIDE	CA		10/30/2024	3.660	125,860	0	573	0	0	0	820,000	06/21/2024
7162737		LAS VEGAS	NV		10/30/2024	3.310	54,059	0	395	0	0	0	370,000	06/17/2024
7162738		WOODSTOCK	GA		10/30/2024	3.500	90,559	0	577	0	0	0	380,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162739		ANAHEIM	CA		10/30/2024	4.000	166,402	0	609	0	0	0	592,000	02/09/2025
7162740		ALBUQUERQUE	NM		10/30/2024	3.900	95,616	0	587	0	0	0	425,000	06/15/2024
7162741		PASADENA	CA		10/30/2024	4.000	292,346	0	1,045	0	0	0	1,325,000	06/17/2024
7162742		SUN VALLEY	ID		10/30/2024	4.649	353,500	0	613	0	0	0	1,350,000	06/30/2024
7162743		OCEANSIDE	CA		10/30/2024	5.250	213,755	0	152	0	0	0	850,000	06/15/2024
7162744		UPPER MARLB	MD		10/30/2024	3.000	98,991	0	674	0	0	0	360,000	06/13/2024
7162745		RIVERSIDE	CA		10/30/2024	4.000	64,874	0	233	0	0	0	755,000	03/05/2025
7162746		BROOKLYN	NY		10/30/2024	3.950	249,017	0	1,070	0	0	0	650,000	06/14/2024
7162747		SEASIDE	CA		10/30/2024	4.000	206,206	0	844	0	0	0	700,000	06/20/2024
7162748		MARICOPA	AZ		10/30/2024	5.250	64,800	0	42	0	0	0	310,000	06/17/2024
7162749		SOUTH SAN FRANCISCO	CA		10/30/2024	5.250	325,413	0	200	0	0	0	1,318,000	06/20/2024
7162750		DOWNEY	CA		10/30/2024	3.490	482,495	0	2,447	0	0	0	2,030,000	06/05/2025
7162751		INGLEWOOD	CA		10/30/2024	5.250	205,044	0	90	0	0	0	770,000	06/23/2024
7162752		MELBOURNE	FL		10/30/2024	3.790	36,303	0	133	0	0	0	420,000	06/17/2024
7162753		ADDISON	IL		10/30/2024	4.250	89,618	0	171	0	0	0	400,000	06/20/2024
7162754		CAREYWOOD	ID		10/30/2024	5.000	163,145	0	156	0	0	0	650,000	06/14/2024
7162756		PICO RIVERA	CA		10/30/2024	4.000	160,628	0	287	0	0	0	850,000	06/17/2024
7162757		NORTH LAS VEGAS	NV		10/30/2024	4.250	141,163	0	346	0	0	0	385,000	06/16/2024
7162758		PARAMOUNT	CA		10/30/2024	3.900	157,449	0	555	0	0	0	1,000,000	06/14/2024
7162759		MYRTLE BEACH	SC		10/30/2024	4.875	94,913	0	158	0	0	0	530,000	06/20/2024
7162760		CARLSBAD	CA		10/30/2024	5.250	171,428	0	115	0	0	0	690,000	06/18/2024
7162761		STUART	FL		10/30/2024	5.250	264,507	0	187	0	0	0	525,000	06/14/2024
7162763		RENO	NV		10/30/2024	5.250	191,258	0	127	0	0	0	765,000	06/15/2024
7162764		PHOENIX	AZ		10/30/2024	4.500	90,045	0	229	0	0	0	415,000	06/16/2024
7162765		SEBASTIAN	FL		10/30/2024	3.625	69,691	0	261	0	0	0	470,000	06/18/2024
7162766		ESCONDIDO	CA		10/30/2024	5.000	251,144	0	335	0	0	0	910,000	06/18/2024
7162767		TEMPE	AZ		10/30/2024	5.500	75,126	0	30	0	0	0	440,000	06/20/2024
7162768		WATSEKA	IL		10/30/2024	4.750	44,034	0	41	0	0	0	125,000	06/13/2024
7162769		FRAMINGHAM	MA		10/30/2024	3.490	95,109	0	471	0	0	0	555,000	06/14/2024
7162770		LONGMONT	CO		10/30/2024	4.000	431,762	0	1,435	0	0	0	1,400,000	06/17/2024
7162771		SAN JOSE	CA		10/30/2024	4.000	167,406	0	549	0	0	0	950,000	06/18/2024
7162772		TEMPE	AZ		10/30/2024	5.500	75,541	0	39	0	0	0	430,000	06/20/2024
7162773		LOS ANGELES	CA		10/30/2024	4.500	239,905	0	527	0	0	0	635,000	06/16/2024
7162774		BURIEN	WA		10/30/2024	4.000	94,500	0	221	0	0	0	395,000	06/14/2024
7162775		LA QUINTA	CA		10/30/2024	4.500	145,483	0	412	0	0	0	490,000	06/16/2024
7162777		POMONA	CA		10/30/2024	4.875	82,344	0	61	0	0	0	480,000	06/18/2024
7162778		LAS VEGAS	NV		10/30/2024	3.875	300,223	0	293	0	0	0	1,350,000	06/17/2024
7162779		RENO	NV		10/30/2024	5.112	116,277	0	99	0	0	0	507,000	06/14/2024
7162780		PHOENIX	AZ		10/30/2024	5.000	76,533	0	51	0	0	0	365,000	06/21/2024
7162781		AVONDALE	AZ		10/30/2024	4.000	106,136	0	341	0	0	0	387,000	06/14/2024
7162782		ALBANY	CA		10/30/2024	3.660	340,098	0	1,293	0	0	0	1,550,000	06/21/2024
7162783		SANTA ANA	CA		10/30/2024	4.625	131,982	0	269	0	0	0	780,000	06/18/2024
7162784		NORCROSS	GA		10/30/2024	3.750	70,473	0	249	0	0	0	340,000	06/23/2024
7162785		ARCATA	CA		10/30/2024	4.500	192,551	0	394	0	0	0	695,000	06/21/2024
7162786		SAN JOSE	CA		10/30/2024	4.959	343,930	0	422	0	0	0	1,308,000	06/18/2024
7162787		CASTROVILLE	CA		10/30/2024	4.500	254,743	0	456	0	0	0	745,000	06/17/2024
7162788		SAN DIEGO	CA		10/30/2024	5.250	227,050	0	144	0	0	0	915,000	06/23/2024
7162789		SALINAS	CA		10/30/2024	5.113	350,455	0	299	0	0	0	975,000	06/19/2024
7162790		FREMONT	CA		10/30/2024	4.500	311,473	0	623	0	0	0	1,441,000	06/19/2024
7162791		FOSTER CITY	CA		10/30/2024	3.875	431,589	0	1,642	0	0	0	2,048,000	06/16/2024
7162792		RANCHO CUCAMONGA	CA		10/30/2024	4.500	344,519	0	571	0	0	0	1,225,000	06/19/2024
7162793		ACWORTH	GA		10/30/2024	5.500	54,024	0	17	0	0	0	355,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162794		FREMONT	CA		10/30/2024	4.500	467,658	0	1,109	0	0	0	2,118,000	06/19/2024
7162795		ANAHEIM	CA		10/30/2024	4.500	177,891	0	354	0	0	0	615,000	06/18/2024
7162796		HENDERSON	NV		10/30/2024	4.805	143,713	0	210	0	0	0	395,000	06/13/2024
7162797		EL CERRITO	CA		10/30/2024	4.500	443,447	0	1,011	0	0	0	1,570,000	06/19/2024
7162798		GOLETA	CA		10/30/2024	3.375	112,213	0	428	0	0	0	570,000	06/17/2024
7162801		WAIPAHU	HI		10/30/2024	3.500	289,625	0	981	0	0	0	836,600	06/17/2024
7162802		WILDOMAR	CA		10/30/2024	5.000	96,305	0	69	0	0	0	375,000	06/14/2024
7162803		BROOKLYN	NY		10/30/2024	3.900	180,517	0	573	0	0	0	750,000	06/18/2024
7162804		MADERA	CA		10/30/2024	4.375	73,041	0	132	0	0	0	310,000	06/27/2024
7162805		CAPE CORAL	FL		10/30/2024	4.273	73,913	0	133	0	0	0	650,000	06/21/2024
7162806		LINDSAY	CA		10/30/2024	4.375	66,151	0	119	0	0	0	319,000	06/16/2024
7162807		CYNTHIANA	KY		10/30/2024	4.375	78,914	0	489	0	0	0	324,000	12/05/2025
7162808		HAZELWOOD	MO		10/30/2024	3.625	70,084	0	266	0	0	0	190,000	06/22/2024
7162809		DELTONA	FL		10/30/2024	4.125	36,211	0	74	0	0	0	289,000	06/17/2024
7162810		SACRAMENTO	CA		10/30/2024	4.000	78,803	0	224	0	0	0	485,000	06/17/2024
7162811		BRENTWOOD	CA		10/30/2024	5.000	525,860	0	510	0	0	0	1,330,000	06/16/2024
7162813		FAIR OAKS	CA		10/30/2024	3.625	250,926	0	932	0	0	0	930,000	06/15/2024
7162814		EL CAJON	CA		10/30/2024	4.500	229,615	0	646	0	0	0	750,000	06/25/2024
7162815		CHICO	CA		10/30/2024	5.250	291,568	0	196	0	0	0	1,450,000	06/30/2024
7162816		HYATTSVILLE	MD		10/30/2024	3.500	71,353	0	309	0	0	0	340,000	06/18/2024
7162817		LAS VEGAS	NV		10/30/2024	4.500	74,554	0	114	0	0	0	330,000	06/17/2024
7162818		MANTECA	CA		10/30/2024	5.000	206,243	0	196	0	0	0	730,000	06/18/2024
7162819		NAPERVILLE	IL		10/30/2024	7.625	175,293	0	0	0	0	0	405,000	06/17/2024
7162820		CHICAGO	IL		10/30/2024	4.000	122,630	0	528	0	0	0	525,000	06/19/2024
7162821		FREMONT	CA		10/30/2024	4.750	363,054	0	(171)	0	0	0	1,673,000	06/19/2024
7162822		SAN MARCOS	CA		10/30/2024	4.826	416,417	0	477	0	0	0	1,550,000	06/21/2024
7162823		SAINT LOUIS	MO		10/30/2024	4.875	104,198	0	83	0	0	0	240,000	06/13/2024
7162824		COLUMBUS	OH		10/30/2024	3.500	34,474	0	113	0	0	0	155,000	06/14/2024
7162825		SANTA CLARITA	CA		10/30/2024	3.500	228,622	0	828	0	0	0	789,000	06/16/2024
7162827		STOCKTON	CA		10/30/2024	5.000	115,361	0	84	0	0	0	415,000	06/18/2024
7162828		SAN DIEGO	CA		10/30/2024	4.500	381,851	0	678	0	0	0	965,000	06/20/2024
7162829		CASTROVILLE	CA		10/30/2024	4.500	229,848	0	406	0	0	0	635,000	06/18/2024
7162830		COLTON	CA		10/30/2024	4.750	100,723	0	115	0	0	0	515,000	06/15/2024
7162831		LAUDERDALE LAKES	FL		10/30/2024	3.870	88,579	0	259	0	0	0	425,900	06/15/2024
7162832		MIRA LOMA	CA		10/30/2024	4.990	139,718	0	135	0	0	0	620,000	06/17/2024
7162833		LAS VEGAS	NV		10/30/2024	4.500	106,145	0	172	0	0	0	392,000	06/16/2024
7162834		LOS ANGELES	CA		10/30/2024	5.000	176,096	0	135	0	0	0	665,000	06/15/2024
7162835		HOUSTON	TX		10/30/2024	4.000	240,856	0	664	0	0	0	580,000	06/14/2024
7162836		LOS ANGELES	CA		10/30/2024	4.500	134,583	0	252	0	0	0	690,000	06/16/2024
7162837		VENTURA	CA		10/30/2024	5.000	218,797	0	25	0	0	0	809,000	06/17/2024
7162838		EL MONTE	CA		10/30/2024	4.750	259,174	0	363	0	0	0	850,000	06/18/2024
7162839		MAPLE GROVE	MN		10/30/2024	3.718	69,246	0	207	0	0	0	265,000	06/17/2024
7162841		SIMI VALLEY	CA		10/30/2024	4.000	202,574	0	576	0	0	0	745,000	06/14/2024
7162842		NORTHGLENN	CO		10/30/2024	3.625	95,254	0	440	0	0	0	440,000	06/18/2024
7162843		SUISUN CITY	CA		10/30/2024	4.250	134,916	0	277	0	0	0	540,000	06/17/2024
7162844		WAIPAHU	HI		10/30/2024	4.250	435,522	0	1,688	0	0	0	881,500	06/17/2024
7162845		OKLAHOMA CITY	OK		10/30/2024	4.500	138,932	0	166	0	0	0	400,000	06/18/2024
7162846		HEMET	CA		10/30/2024	8.375	43,760	0	0	0	0	0	500,000	06/27/2024
7162847		BIG LAKE	MN		10/30/2024	5.125	142,268	0	99	0	0	0	325,000	06/15/2024
7162849		FONTANA	CA		10/30/2024	5.000	114,789	0	99	0	0	0	585,000	06/18/2024
7162850		GREENFIELD	CA		10/30/2024	5.000	198,268	0	160	0	0	0	485,000	06/20/2024
7162851		MIAMI	FL		10/30/2024	5.125	188,056	0	100	0	0	0	390,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162853		ORANGE	CA		10/30/2024	4.000	294,205	0	744	0	0	0	850,000	06/18/2024
7162854		SAN JOSE	CA		10/30/2024	4.500	326,505	0	541	0	0	0	1,285,000	06/18/2024
7162856		SANTA ANA	CA		10/30/2024	4.875	212,084	0	211	0	0	0	729,000	06/15/2024
7162857		LOS ANGELES	CA		10/30/2024	4.875	208,795	0	125	0	0	0	685,000	06/15/2024
7162858		YUCAIPA	CA		10/30/2024	4.341	198,284	0	242	0	0	0	765,000	06/18/2024
7162859		SAN FRANCISCO	CA		10/30/2024	4.875	388,898	0	1,524	0	0	0	1,329,000	06/20/2024
7162860		PIONEER	CA		10/30/2024	4.000	153,162	0	391	0	0	0	330,000	06/20/2024
7162861		NORTH LAS VEGAS	NV		10/30/2024	3.500	99,733	0	294	0	0	0	425,000	06/16/2024
7162862		RICHMOND	CA		10/30/2024	5.000	226,698	0	179	0	0	0	742,000	06/17/2024
7162863		MURRIETA	CA		10/30/2024	4.625	209,797	0	300	0	0	0	610,000	06/19/2024
7162865		SAN JUAN CAPISTRANO	CA		10/30/2024	5.000	223,769	0	185	0	0	0	880,000	06/19/2024
7162866		SAN JOSE	CA		10/30/2024	4.500	229,433	0	793	0	0	0	840,000	06/18/2024
7162867		MERIDIANVILLE	AL		10/30/2024	4.375	91,545	0	150	0	0	0	260,000	06/14/2024
7162868		SAN DIEGO	CA		10/30/2024	5.125	178,831	0	(207)	0	0	0	765,000	06/25/2024
7162869		RICHMOND	CA		10/30/2024	4.375	73,587	0	174	0	0	0	530,000	06/20/2024
7162870		HIALEAH	FL		10/30/2024	4.500	136,327	0	235	0	0	0	645,000	06/15/2024
7162871		OXNARD	CA		10/30/2024	4.750	234,289	0	252	0	0	0	715,000	06/14/2024
7162872		RESEDA	CA		10/30/2024	5.125	356,678	0	171	0	0	0	840,000	06/14/2024
7162873		NEWARK	NJ		10/30/2024	4.875	167,558	0	406	0	0	0	620,000	06/17/2024
7162874		CORONA	CA		10/30/2024	5.125	317,024	0	208	0	0	0	960,000	06/17/2024
7162875		UPLAND	CA		10/30/2024	4.500	284,645	0	242	0	0	0	675,000	05/19/2025
7162876		BOUNTIFUL	UT		10/30/2024	3.570	84,256	0	588	0	0	0	500,000	06/18/2024
7162877		RANCHO CUCAMONGA	CA		10/30/2024	5.000	354,692	0	265	0	0	0	820,000	06/19/2024
7162879		SANTA ANA	CA		10/30/2024	4.375	196,801	0	264	0	0	0	695,000	06/15/2024
7162880		SAN LUIS OBISPO	CA		10/30/2024	4.500	340,207	0	527	0	0	0	810,000	06/21/2024
7162881		WATSONVILLE	CA		10/30/2024	3.310	336,579	0	1,260	0	0	0	975,000	06/17/2024
7162882		CAMARILLO	CA		10/30/2024	4.500	329,406	0	507	0	0	0	819,000	06/14/2024
7162883		SAN FRANCISCO	CA		10/30/2024	4.500	418,952	0	649	0	0	0	850,000	06/21/2024
7162884		LONG BEACH	CA		10/30/2024	4.625	224,973	0	232	0	0	0	772,000	06/14/2024
7162885		WAIKOLOA	HI		10/30/2024	4.500	253,759	0	349	0	0	0	700,000	06/19/2024
7162886		GRANITE FAL	WA		10/30/2024	4.625	213,800	0	268	0	0	0	600,000	06/14/2024
7162887		VALLEY CENTER	CA		10/30/2024	4.500	464,131	0	715	0	0	0	944,000	06/18/2024
7162888		HAYWARD	CA		10/30/2024	4.250	238,359	0	453	0	0	0	859,000	06/20/2024
7162889		SPRINGDALE	AR		10/30/2024	4.500	78,850	0	127	0	0	0	275,000	06/26/2024
7162890		HOWELL	NJ		10/30/2024	4.625	267,704	0	670	0	0	0	920,000	06/16/2024
7162891		AZUSA	CA		10/30/2024	4.450	265,586	0	468	0	0	0	650,000	06/17/2024
7162892		PALOS VERDES ESTATES	CA		10/30/2024	4.000	1,095,351	0	3,098	0	0	0	3,481,000	06/14/2024
7162893		PARK RIDGE	IL		10/30/2024	3.625	236,712	0	802	0	0	0	490,000	06/20/2024
7162894		BROOKLYN	NY		10/30/2024	4.125	208,390	0	316	0	0	0	625,000	06/18/2024
7162895		PLAYA VISTA	CA		10/30/2024	3.625	371,422	0	1,007	0	0	0	1,342,000	06/14/2024
7162896		SUN VALLEY	CA		10/30/2024	4.500	217,790	0	383	0	0	0	890,000	06/16/2024
7162897		WESTLAKE VILLAGE	CA		10/30/2024	4.000	358,187	0	820	0	0	0	1,065,000	06/14/2024
7162898		LIVERMORE	CA		10/30/2024	5.000	361,086	0	329	0	0	0	1,633,000	06/25/2024
7162899		SAN MARCOS	CA		10/30/2024	4.490	282,308	0	478	0	0	0	1,070,000	06/21/2024
7162900		HENDERSON	NV		10/30/2024	4.500	273,744	0	654	0	0	0	630,000	06/16/2024
7162901		COMPTON	CA		10/30/2024	6.620	116,792	0	0	0	0	0	600,000	06/17/2024
7162902		MILILANI	HI		10/30/2024	3.750	304,572	0	665	0	0	0	1,100,000	06/18/2024
7162903		ROUNDLAKE BCH	IL		10/30/2024	3.125	28,966	0	97	0	0	0	310,000	06/13/2024
7162904		SNOHOMISH	WA		10/30/2024	4.850	634,819	0	638	0	0	0	1,180,000	06/18/2024
7162905		SAN LORENZO	CA		10/30/2024	4.625	279,608	0	344	0	0	0	883,000	06/17/2024
7162906		LAWRENCEVILLE	GA		10/30/2024	4.625	141,511	0	158	0	0	0	385,000	06/14/2024
7162907		STOCKTON	CA		10/30/2024	4.875	77,235	0	77	0	0	0	345,000	06/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162909		WILLITS	CA		10/30/2024	5.000	167,697	0	120	0	0	0	425,000	06/19/2024
7162910		CORONA	CA		10/30/2024	4.875	333,987	0	282	0	0	0	1,030,000	06/17/2024
7162911		HAWTHORNE	CA		10/30/2024	4.750	476,644	0	555	0	0	0	1,190,000	06/15/2024
7162913		CHARDON	OH		10/30/2024	4.875	156,500	0	151	0	0	0	345,000	06/13/2024
7162914		MAYWOOD	CA		10/30/2024	5.125	150,450	0	238	0	0	0	603,000	06/18/2024
7162915		SAN LEANDRO	CA		10/30/2024	4.875	338,189	0	316	0	0	0	947,300	06/21/2024
7162916		LOS ANGELES	CA		10/30/2024	3.625	289,657	0	971	0	0	0	960,000	06/16/2024
7162918		FEDERAL WAY	WA		10/30/2024	4.875	202,543	0	172	0	0	0	632,000	06/17/2024
7162919		LOS ANGELES	CA		10/30/2024	3.875	206,517	0	450	0	0	0	720,000	06/17/2024
7162920		LOS ANGELES	CA		10/30/2024	5.000	224,379	0	214	0	0	0	720,000	06/15/2024
7162922		SAN PABLO	CA		10/30/2024	4.000	241,556	0	409	0	0	0	575,000	06/23/2024
7162924		MOUNT VERNON	NY		10/30/2024	4.000	229,378	0	665	0	0	0	750,000	06/13/2024
7162925		HIGHLAND HEIGHTS	OH		10/30/2024	4.000	148,680	0	432	0	0	0	460,000	06/13/2024
7162926		NEWARK	CA		10/30/2024	3.950	280,464	0	2,917	0	0	0	1,308,000	06/19/2024
7162927		LOS ANGELES	CA		10/30/2024	5.000	228,474	0	190	0	0	0	1,040,000	06/17/2024
7162929		SAN JOSE	CA		10/30/2024	4.875	327,472	0	310	0	0	0	930,000	06/18/2024
7162930		HAYWARD	CA		10/30/2024	3.875	240,854	0	617	0	0	0	835,000	06/18/2024
7162931		LAGUNA NIGUEL	CA		10/30/2024	3.675	2,123,711	0	6,481	0	0	0	4,800,000	06/18/2024
7162932		MOUNT VERNON	NY		10/30/2024	4.375	274,631	0	452	0	0	0	680,000	06/13/2024
7162933		MORENO VALLEY	CA		10/30/2024	5.000	153,950	0	207	0	0	0	520,000	06/18/2024
7162934		EL CERRITO	CA		10/30/2024	4.500	399,378	0	1,162	0	0	0	1,137,000	06/18/2024
7162935		RANCHO MIRAGE	CA		10/30/2024	4.500	390,607	0	556	0	0	0	1,025,000	06/15/2024
7162936		LOS ANGELES	CA		10/30/2024	4.375	177,385	0	301	0	0	0	690,000	06/15/2024
7162938		DAVIE	FL		10/30/2024	3.950	270,299	0	560	0	0	0	1,407,000	06/18/2024
7162939		PALMDALE	CA		10/30/2024	4.500	291,335	0	14,073	0	0	0	585,000	06/18/2024
7162940		COSTA MESA	CA		10/30/2024	4.500	328,512	0	471	0	0	0	805,000	06/18/2024
7162941		ANTIOCH	CA		10/30/2024	4.500	355,454	0	506	0	0	0	735,000	06/16/2024
7162942		UKIAH	CA		10/30/2024	3.810	153,128	0	375	0	0	0	760,000	06/26/2024
7162943		STOCKTON	CA		10/30/2024	5.000	95,179	0	47	0	0	0	340,000	06/16/2024
7162944		BELL	CA		10/30/2024	5.000	306,309	0	173	0	0	0	950,000	06/20/2024
7162945		SALINAS	CA		10/30/2024	3.950	173,174	0	407	0	0	0	770,000	06/21/2024
7162946		RENO	NV		10/30/2024	3.625	125,655	0	126	0	0	0	620,000	06/16/2024
7162947		MANTECA	CA		10/30/2024	5.125	288,944	0	3,251	0	0	0	725,000	06/19/2024
7162948		COVINA	CA		10/30/2024	5.000	206,734	0	148	0	0	0	555,000	06/17/2024
7162949		LA PUENTE	CA		10/30/2024	5.125	236,052	0	139	0	0	0	685,000	06/17/2024
7162950		COMPTON	CA		10/30/2024	4.500	182,002	0	254	0	0	0	569,000	06/18/2024
7162951		OXNARD	CA		10/30/2024	4.000	368,860	0	797	0	0	0	885,000	06/13/2024
7162953		ESCONDIDO	CA		10/30/2024	5.000	95,928	0	70	0	0	0	685,000	06/18/2024
7162954		POMONA	CA		10/30/2024	5.000	234,831	0	196	0	0	0	685,000	06/20/2024
7162955		UNION CITY	CA		10/30/2024	5.250	254,832	0	78	0	0	0	816,000	06/19/2024
7162957		SAN ANTONIO	TX		10/30/2024	3.500	38,974	0	133	0	0	0	255,000	11/04/2025
7162958		LAS VEGAS	NV		10/30/2024	5.000	77,151	0	54	0	0	0	390,000	06/15/2024
7162959		PARK FOREST	IL		10/30/2024	5.125	74,244	0	35	0	0	0	185,000	06/13/2024
7162960		LOS ANGELES	CA		10/30/2024	4.120	882,031	0	3,518	0	0	0	2,800,000	06/18/2024
7162961		CORONA	CA		10/30/2024	3.875	346,309	0	999	0	0	0	1,020,000	06/13/2024
7162962		BRENTWOOD	CA		10/30/2024	4.625	308,419	0	325	0	0	0	808,000	06/17/2024
7162963		NAPA	CA		10/30/2024	3.950	57,760	0	222	0	0	0	490,000	06/17/2024
7162964		PACOIMA	CA		10/30/2024	2.000	225,854	0	1,466	0	0	0	710,000	06/16/2024
7162965		WINDSOR	CA		10/30/2024	2.632	191,426	0	1,090	0	0	0	610,000	06/28/2024
7162966		NORTH HOLLYWOOD	CA		10/30/2024	4.000	278,177	0	557	0	0	0	830,000	06/17/2024
7162967		EDMONDS	WA		10/30/2024	4.750	309,944	0	339	0	0	0	910,000	06/20/2024
7162968		WEST HILLS	CA		10/30/2024	4.500	224,804	0	321	0	0	0	920,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7162969		LOS ANGELES	CA		10/30/2024	2.682	420,179	0	2,138	0	0	0	1,500,000	06/15/2024
7162970		CUPERTINO	CA		10/30/2024	2.831	576,250	0	2,830	0	0	0	2,969,000	06/18/2024
7162971		MORRO BAY	CA		10/30/2024	3.368	373,532	0	1,289	0	0	0	1,230,000	06/19/2024
7162973		VANCOUVER	WA		10/30/2024	3.490	60,064	0	177	0	0	0	379,900	06/25/2024
7162974		SANTA ANA	CA		10/30/2024	4.375	621,770	0	891	0	0	0	851,900	06/15/2025
7162975		LOS ANGELES	CA		10/30/2024	3.500	354,133	0	1,970	0	0	0	1,120,000	06/15/2024
7162976		BEVERLY HILLS	CA		10/30/2024	3.506	876,808	0	3,012	0	0	0	3,400,000	06/18/2024
7162977		MENLO PARK	CA		10/30/2024	3.104	937,963	0	4,328	0	0	0	4,034,000	06/20/2024
7162979		CHICAGO	IL		10/30/2024	3.900	92,899	0	303	0	0	0	635,000	06/13/2024
7162980		TEMPE	AZ		10/30/2024	5.250	90,625	0	161	0	0	0	425,000	06/20/2024
7162981		TRUCKEE	CA		10/30/2024	4.000	607,778	0	1,263	0	0	0	1,320,000	06/19/2024
7162982		CENTREVILLE	VA		10/30/2024	4.250	205,716	0	373	0	0	0	505,000	06/23/2024
7162983		GARDEN GROVE	CA		10/30/2024	4.500	378,128	0	525	0	0	0	1,050,000	06/18/2024
7162984		DALY CITY	CA		10/30/2024	4.311	403,169	0	656	0	0	0	1,022,000	06/20/2024
7162986		GARDENA	CA		10/30/2024	4.500	311,967	0	628	0	0	0	840,000	06/19/2024
7162987		RANCHO CUCAMONGA	CA		10/30/2024	4.500	332,289	0	427	0	0	0	1,000,000	06/19/2024
7162988		VAN NUYS	CA		10/30/2024	2.000	199,521	0	1,821	0	0	0	835,000	06/16/2024
7162989		MOBILE	AL		10/30/2024	3.125	35,688	0	116	0	0	0	129,000	06/19/2024
7162990		SARATOGA	CA		10/30/2024	4.625	2,142,328	0	8,492	0	0	0	7,197,000	06/19/2024
7162991		SAN DIEGO	CA		10/30/2024	4.250	215,867	0	402	0	0	0	725,000	06/19/2024
7162992		HEALDSBURG	CA		10/30/2024	2.048	216,886	0	1,583	0	0	0	975,000	06/29/2024
7162993		CONCORD	CA		10/30/2024	4.750	205,756	0	202	0	0	0	722,000	06/15/2024
7162994		NEW MARKET	MD		10/30/2024	3.370	132,863	0	427	0	0	0	530,000	06/15/2024
7162995		BOWIE	MD		10/30/2024	4.750	245,270	0	262	0	0	0	645,000	06/14/2024
7162996		CORONA	CA		10/30/2024	2.420	194,485	0	1,190	0	0	0	585,000	06/15/2024
7162997		PHOENIX	AZ		10/30/2024	4.000	115,504	0	205	0	0	0	250,000	06/17/2024
7162998		NORTHRIDGE	CA		10/30/2024	4.375	334,484	0	481	0	0	0	950,000	06/17/2024
7162999		SANTA ANA	CA		10/30/2024	4.875	157,325	0	119	0	0	0	650,000	06/18/2024
7163000		WHITTIER	CA		10/30/2024	4.500	282,731	0	632	0	0	0	870,000	06/18/2024
7163001		MOSS POINT	MS		10/30/2024	12.499	43,067	0	0	0	0	0	125,000	06/19/2024
7163002		SHREWSBURY	MA		10/30/2024	3.950	351,298	0	1,093	0	0	0	900,000	09/10/2025
7163003		VALENCIA	CA		10/30/2024	4.625	193,879	0	235	0	0	0	525,000	06/14/2024
7163004		SAN JOSE	CA		10/30/2024	5.000	351,804	0	240	0	0	0	1,000,000	06/14/2024
7163005		SANTA BARBARA	CA		10/30/2024	4.375	656,043	0	1,102	0	0	0	1,520,000	06/16/2024
7163006		LA PUENTE	CA		10/30/2024	4.375	205,652	0	311	0	0	0	800,000	06/17/2024
7163007		CHINO HILLS	CA		10/30/2024	3.660	375,644	0	1,095	0	0	0	1,284,000	06/20/2024
7163008		OXNARD	CA		10/30/2024	4.875	307,191	0	196	0	0	0	895,000	06/13/2024
7163009		KIRKLAND	WA		10/30/2024	4.954	515,128	0	423	0	0	0	2,000,000	06/16/2024
7163010		FONTANA	CA		10/30/2024	3.310	216,189	0	680	0	0	0	815,000	06/15/2024
7163011		RIVERSIDE	CA		10/30/2024	4.500	148,315	0	215	0	0	0	555,000	06/15/2024
7163012		OXNARD	CA		10/30/2024	4.625	253,864	0	304	0	0	0	859,000	06/13/2024
7163013		EL CAJON	CA		10/30/2024	2.000	265,247	0	1,693	0	0	0	870,000	06/25/2024
7163014		LA PUENTE	CA		10/30/2024	4.000	174,603	0	391	0	0	0	800,000	06/17/2024
7163015		PALMDALE	CA		10/30/2024	4.500	148,004	0	198	0	0	0	575,000	06/18/2024
7163017		KENT	WA		10/30/2024	4.500	266,544	0	377	0	0	0	945,000	06/19/2024
7163020		CASA GRANDE	AZ		10/30/2024	4.625	170,310	0	98	0	0	0	395,000	06/18/2024
7163022		REDWOOD CITY	CA		10/30/2024	3.500	331,643	0	1,214	0	0	0	1,512,000	06/18/2024
7163023		WATSONVILLE	CA		10/30/2024	4.125	281,766	0	337	0	0	0	845,000	06/25/2024
7163026		FALLBROOK	CA		10/30/2024	4.625	293,237	0	349	0	0	0	800,000	06/18/2024
7163027		SIMI VALLEY	CA		10/30/2024	5.500	322,755	0	53	0	0	0	700,000	06/14/2024
7163029		LORAIN	OH		10/30/2024	4.375	38,553	0	66	0	0	0	109,900	06/13/2024
7163030		OAK PARK	CA		10/30/2024	3.350	595,231	0	1,906	0	0	0	1,600,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163031		FT LAUDERDALE	FL		10/30/2024	3.520	229,429	0	1,031	0	0	0	1,035,000	06/25/2024
7163032		WESTMINSTER	CA		10/30/2024	3.490	344,624	0	1,120	0	0	0	1,375,000	06/18/2024
7163033		OMAHA	NE		10/30/2024	3.375	60,776	0	189	0	0	0	217,000	06/15/2024
7163034		FRESNO	CA		10/30/2024	4.125	58,123	0	100	0	0	0	330,000	06/17/2024
7163035		ELGIN	IL		10/30/2024	4.125	134,554	0	304	0	0	0	353,000	06/19/2024
7163036		SAN MATEO	CA		10/30/2024	4.500	521,395	0	558	0	0	0	1,325,000	06/21/2024
7163037		LAGUNA HILLS	CA		10/30/2024	4.000	347,854	0	666	0	0	0	910,000	06/15/2024
7163038		CHANDLER	AZ		10/30/2024	4.000	112,207	0	347	0	0	0	590,000	06/24/2024
7163039		LOS ANGELES	CA		10/30/2024	4.000	274,536	0	2,119	0	0	0	725,000	06/15/2024
7163040		FEDERAL WAY	WA		10/30/2024	3.750	293,311	0	757	0	0	0	805,000	06/17/2024
7163041		MIDLOTHIAN	VA		10/30/2024	4.250	197,162	0	267	0	0	0	475,000	06/18/2024
7163042		SANTA CLARA	CA		10/30/2024	4.000	322,167	0	706	0	0	0	1,780,000	06/18/2024
7163043		REVERE	MA		10/30/2024	4.390	186,528	0	157	0	0	0	835,000	06/18/2024
7163044		UNION CITY	CA		10/30/2024	4.000	467,647	0	1,100	0	0	0	1,397,000	06/19/2024
7163045		LOS ANGELES	CA		10/30/2024	4.375	523,431	0	955	0	0	0	1,280,000	06/17/2024
7163046		SHELLSBURG	IA		10/30/2024	3.250	44,444	0	139	0	0	0	115,000	06/25/2024
7163047		BLACK JACK	MO		10/30/2024	3.350	130,643	0	406	0	0	0	345,000	06/22/2024
7163048		SAN RAFAEL	CA		10/30/2024	3.375	742,151	0	3,859	0	0	0	2,800,000	06/18/2024
7163049		SALEM	OR		10/30/2024	4.390	118,334	0	179	0	0	0	615,000	06/14/2024
7163050		CAPITOLA	CA		10/30/2024	4.500	387,054	0	500	0	0	0	1,540,000	06/17/2024
7163051		PHILADELPHI	PA		10/30/2024	3.875	208,289	0	550	0	0	0	720,000	06/13/2024
7163052		CALUMET CITY	IL		10/30/2024	3.125	44,728	0	146	0	0	0	116,000	06/17/2024
7163053		CORONA	CA		10/30/2024	3.950	854,492	0	2,064	0	0	0	2,700,000	06/15/2024
7163054		COVINA	CA		10/30/2024	3.750	268,960	0	676	0	0	0	850,000	06/18/2024
7163055		MYRTLE CREE	OR		10/30/2024	3.000	52,986	0	200	0	0	0	165,000	06/16/2024
7163057		CHULA VISTA	CA		10/30/2024	4.000	232,577	0	378	0	0	0	685,000	06/20/2024
7163058		SAN FRANCISCO	CA		10/30/2024	4.500	373,617	0	497	0	0	0	685,000	06/21/2024
7163059		ESCONDIDO	CA		10/30/2024	3.370	265,820	0	763	0	0	0	970,000	06/18/2024
7163060		LA PUENTE	CA		10/30/2024	3.530	184,920	0	539	0	0	0	870,000	06/18/2024
7163061		SAN FRANCISCO	CA		10/30/2024	5.500	1,063,156	0	(27)	0	0	0	2,099,000	03/05/2025
7163062		COMPTON	CA		10/30/2024	4.375	194,421	0	313	0	0	0	687,000	06/18/2024
7163063		VICTORVILLE	CA		10/30/2024	3.250	88,937	0	238	0	0	0	425,000	06/18/2024
7163064		STAMFORD	CT		10/30/2024	3.750	299,691	0	898	0	0	0	720,000	06/14/2024
7163065		WEST SACRAMENTO	CA		10/30/2024	4.500	142,381	0	214	0	0	0	391,000	06/19/2024
7163066		LOMITA	CA		10/30/2024	4.125	457,619	0	737	0	0	0	1,343,000	06/14/2024
7163067		SAN LEANDRO	CA		10/30/2024	3.375	196,703	0	1,028	0	0	0	1,150,000	06/18/2024
7163068		ARLETA AREA	CA		10/30/2024	5.000	289,770	0	270	0	0	0	660,000	06/16/2024
7163069		DAYTON	OH		10/30/2024	4.250	110,277	0	165	0	0	0	265,000	06/15/2024
7163070		LAKE ELSINORE	CA		10/30/2024	3.625	185,233	0	500	0	0	0	650,000	06/18/2024
7163071		TORRANCE	CA		10/30/2024	3.625	387,491	0	1,338	0	0	0	1,225,000	06/19/2024
7163072		WOODLAND HILLS	CA		10/30/2024	3.625	500,657	0	(2,037)	0	0	0	1,570,000	03/11/2025
7163073		BREMERTON	WA		10/30/2024	4.500	209,705	0	95	0	0	0	445,000	06/18/2024
7163074		GARDEN GROVE	CA		10/30/2024	4.375	278,051	0	381	0	0	0	825,000	06/19/2024
7163075		SAN DIEGO	CA		10/30/2024	3.375	172,722	0	540	0	0	0	845,000	06/30/2024
7163076		CHICO	CA		10/30/2024	3.810	145,431	0	303	0	0	0	339,000	06/15/2024
7163077		LOCUST VALLEY	NY		10/30/2024	3.375	271,240	0	1,126	0	0	0	899,000	06/23/2024
7163078		SAN DIEGO	CA		10/30/2024	4.625	240,617	0	354	0	0	0	925,000	06/25/2024
7163079		OMAHA	NE		10/30/2024	6.775	74,595	0	0	0	0	0	200,000	06/14/2024
7163080		BUCKLEY	WA		10/30/2024	3.340	155,665	0	492	0	0	0	1,040,000	06/16/2024
7163081		VIRGINIA BEACH	VA		10/30/2024	2.000	46,170	0	322	0	0	0	220,000	06/15/2024
7163083		ALISO VIEJO	CA		10/30/2024	3.373	650,636	0	2,163	0	0	0	2,400,000	06/15/2024
7163084		SALINAS	CA		10/30/2024	3.375	201,556	0	626	0	0	0	770,000	06/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163085		SOUTH SAN FRANCIS	CA		10/30/2024	3.625	518,751	0	(607)	0	0	0	1,337,000	06/20/2024
7163086		LOS ANGELES	CA		10/30/2024	4.000	173,117	0	399	0	0	0	628,000	06/16/2024
7163087		HOUSTON	TX		10/30/2024	4.375	69,917	0	151	0	0	0	240,000	06/17/2024
7163088		SUISUN	CA		10/30/2024	4.000	155,466	0	416	0	0	0	460,000	06/17/2024
7163089		SOUTH SAN FRANCISCO	CA		10/30/2024	3.375	263,410	0	815	0	0	0	1,171,000	06/20/2024
7163090		ELK GROVE	CA		10/30/2024	3.725	352,160	0	997	0	0	0	820,000	06/15/2024
7163091		SAN DIEGO	CA		10/30/2024	3.375	301,499	0	1,078	0	0	0	1,175,000	06/21/2024
7163092		PHILLIPSBURG	NJ		10/30/2024	3.625	58,989	0	194	0	0	0	250,000	06/16/2024
7163094		DUBLIN	CA		10/30/2024	4.250	484,828	0	948	0	0	0	2,300,000	06/19/2024
7163095		SUN VALLEY	CA		10/30/2024	4.375	246,253	0	656	0	0	0	755,000	06/17/2024
7163096		TRUCKEE	CA		10/30/2024	3.750	260,442	0	775	0	0	0	960,000	06/19/2024
7163097		SANTEE	CA		10/30/2024	3.375	202,621	0	636	0	0	0	775,000	06/25/2024
7163098		CHICAGO	IL		10/30/2024	2.000	169,571	0	1,152	0	0	0	675,000	06/17/2024
7163099		INGLEWOOD	CA		10/30/2024	3.750	219,405	0	758	0	0	0	800,000	06/17/2024
7163100		LOS ANGELES	CA		10/30/2024	4.375	543,831	0	1,264	0	0	0	1,635,000	07/09/2025
7163101		SOUTH SAN FRANCISCO	CA		10/30/2024	4.625	436,672	0	598	0	0	0	1,305,000	06/21/2024
7163102		REYNOLDSBURG	OH		10/30/2024	3.125	67,910	0	221	0	0	0	215,000	06/14/2024
7163103		FOREST HILLS	NY		10/30/2024	4.500	279,554	0	360	0	0	0	980,000	06/18/2024
7163104		ANDALUSIA	AL		10/30/2024	3.250	74,145	0	236	0	0	0	135,000	06/18/2024
7163105		LOS ANGELES	CA		10/30/2024	4.250	203,970	0	370	0	0	0	660,000	06/26/2024
7163106		RIVERSIDE	CA		10/30/2024	4.250	284,076	0	698	0	0	0	750,000	06/18/2024
7163107		FREMONT	CA		10/30/2024	3.750	425,714	0	1,241	0	0	0	1,530,000	06/19/2024
7163108		GOLETA	CA		10/30/2024	3.750	453,823	0	2,456	0	0	0	1,580,000	06/16/2024
7163109		IRVINE	CA		10/30/2024	4.125	1,416,086	0	2,683	0	0	0	7,350,000	06/18/2024
7163110		NEW BALTIMORE	MI		10/30/2024	2.000	61,741	0	407	0	0	0	335,000	06/15/2024
7163111		LOS ANGELES	CA		10/30/2024	4.250	692,483	0	1,937	0	0	0	1,740,000	06/17/2024
7163112		EL CAJON	CA		10/30/2024	4.250	326,246	0	583	0	0	0	840,000	06/21/2024
7163113		LONG BEACH	CA		10/30/2024	4.625	194,331	0	585	0	0	0	640,000	06/18/2024
7163114		SAN JOSE	CA		10/30/2024	4.125	153,808	0	308	0	0	0	680,000	06/18/2024
7163115		BRONX	NY		10/30/2024	3.375	100,991	0	287	0	0	0	250,000	06/15/2024
7163116		COMMACK	NY		10/30/2024	4.375	271,638	0	369	0	0	0	760,000	06/27/2024
7163117		BELLINGHAM	WA		10/30/2024	4.625	222,862	0	262	0	0	0	660,000	06/18/2024
7163118		SEATTLE	WA		10/30/2024	3.750	3,269,076	0	7,720	0	0	0	5,995,000	06/16/2024
7163119		LOS ANGELES	CA		10/30/2024	4.250	438,259	0	620	0	0	0	1,020,000	06/14/2024
7163120		ANAHEIM	CA		10/30/2024	4.250	332,498	0	537	0	0	0	940,000	06/18/2024
7163121		CENTREVILLE	VA		10/30/2024	4.375	263,079	0	534	0	0	0	670,000	06/23/2024
7163122		SAN JOSE	CA		10/30/2024	4.125	613,610	0	1,021	0	0	0	2,000,000	06/18/2024
7163123		LOS ANGELES	CA		10/30/2024	4.250	174,105	0	271	0	0	0	635,000	06/16/2024
7163124		EAST HARTFORD	CT		10/30/2024	3.875	59,137	0	162	0	0	0	282,000	06/15/2024
7163125		SAINT PAUL	MN		10/30/2024	4.825	156,543	0	90	0	0	0	375,000	06/18/2024
7163126		HERCULES	CA		10/30/2024	4.625	340,673	0	374	0	0	0	985,000	06/20/2024
7163127		WHITTIER	CA		10/30/2024	4.375	221,456	0	331	0	0	0	685,000	06/15/2024
7163128		TUCSON	AZ		10/30/2024	4.375	173,841	0	268	0	0	0	469,000	06/14/2024
7163129		FRESNO	CA		10/30/2024	3.500	148,681	0	339	0	0	0	430,000	06/17/2024
7163130		LOS ANGELES	CA		10/30/2024	4.250	157,490	0	359	0	0	0	1,050,000	06/17/2024
7163131		LOS ANGELES	CA		10/30/2024	5.375	246,720	0	245	0	0	0	675,000	06/15/2024
7163132		RESEDA	CA		10/30/2024	4.375	338,535	0	591	0	0	0	840,000	06/18/2024
7163133		LEHIGHTON	PA		10/30/2024	4.125	66,436	0	114	0	0	0	155,000	06/19/2024
7163134		SAN DIEGO	CA		10/30/2024	4.125	459,296	0	798	0	0	0	1,450,000	06/30/2024
7163135		CHEVY CHASE	MD		10/30/2024	4.125	843,391	0	1,396	0	0	0	1,700,000	06/13/2024
7163136		WALNUT CREEK	CA		10/30/2024	4.125	1,114,248	0	1,947	0	0	0	2,975,000	06/20/2024
7163137		PALMDALE	CA		10/30/2024	3.625	76,063	0	169	0	0	0	482,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163138		TACOMA	WA		10/30/2024	3.375	175,388	0	529	0	0	0	516,500	06/17/2024
7163140		ALAMEDA	CA		10/30/2024	3.750	540,438	0	962	0	0	0	1,653,000	06/16/2024
7163141		MARIPOSA	CA		10/30/2024	3.250	114,237	0	338	0	0	0	349,000	06/19/2024
7163144		CONCORD	CA		10/30/2024	4.125	301,764	0	479	0	0	0	690,000	06/14/2024
7163146		LOS ANGELES	CA		10/30/2024	4.250	975,903	0	2,257	0	0	0	2,450,000	06/17/2024
7163147		UNION CITY	CA		10/30/2024	4.125	228,348	0	475	0	0	0	718,000	06/19/2024
7163148		ORANGE	CA		10/30/2024	4.000	311,342	0	595	0	0	0	1,100,000	06/15/2024
7163149		ROLLING HILLS ESTATES	CA		10/30/2024	4.000	188,257	0	282	0	0	0	490,000	06/19/2024
7163150		MORENO VALLEY	CA		10/30/2024	3.875	240,274	0	607	0	0	0	710,000	06/22/2024
7163151		COVINGTON	GA		10/30/2024	3.750	135,077	0	546	0	0	0	375,000	06/20/2024
7163152		SIMI VALLEY	CA		10/30/2024	3.625	216,739	0	576	0	0	0	870,000	06/14/2024
7163153		SACRAMENTO	CA		10/30/2024	3.875	247,979	0	726	0	0	0	545,000	06/18/2024
7163154		BROOKLYN	NY		10/30/2024	3.625	374,378	0	999	0	0	0	1,595,000	06/18/2024
7163155		LOCUST GROVE	GA		10/30/2024	4.625	79,547	0	11	0	0	0	315,000	06/19/2024
7163156		NORTH LAS VEGAS	NV		10/30/2024	4.375	95,742	0	98	0	0	0	270,000	06/16/2024
7163157		CHICO	CA		10/30/2024	3.250	171,285	0	505	0	0	0	449,000	06/14/2024
7163158		SAN JOSE	CA		10/30/2024	3.875	476,277	0	1,239	0	0	0	2,093,000	06/18/2024
7163159		SAN CLEMENTE	CA		10/30/2024	3.750	937,210	0	2,722	0	0	0	3,900,000	06/18/2024
7163160		PISMO BEACH	CA		10/30/2024	3.625	1,487,781	0	5,594	0	0	0	2,800,000	06/19/2024
7163162		ANTIOCH	CA		10/30/2024	2.250	191,262	0	950	0	0	0	630,000	06/17/2024
7163164		GLENDALE	CA		10/30/2024	3.750	467,290	0	1,350	0	0	0	825,000	06/18/2024
7163165		VISALIA	CA		10/30/2024	4.750	158,567	0	140	0	0	0	367,500	06/19/2024
7163166		CORAL GABLES	FL		10/30/2024	3.875	267,420	0	741	0	0	0	1,197,000	06/13/2024
7163167		FULLERTON	CA		10/30/2024	3.875	254,007	0	635	0	0	0	730,000	06/15/2024
7163168		IRVINGTON	NJ		10/30/2024	3.875	80,981	0	192	0	0	0	545,000	06/14/2024
7163169		VALLEY CENTER	CA		10/30/2024	4.000	526,499	0	1,236	0	0	0	2,400,000	06/21/2024
7163170		LA PUENTE	CA		10/30/2024	4.000	213,865	0	357	0	0	0	783,000	06/20/2024
7163171		LOS ANGELES	CA		10/30/2024	3.875	300,523	0	680	0	0	0	738,000	06/21/2024
7163172		CHICAGO	IL		10/30/2024	3.750	35,683	0	128	0	0	0	320,000	06/18/2024
7163174		AMERICAN CANYON	CA		10/30/2024	4.000	306,134	0	705	0	0	0	770,000	06/18/2024
7163175		WALKER VALL	NY		10/30/2024	3.000	259,142	0	1,605	0	0	0	560,000	06/19/2024
7163176		SACRAMENTO	CA		10/30/2024	3.750	167,807	0	428	0	0	0	440,000	06/14/2024
7163177		HINGHAM	MA		10/30/2024	3.875	211,143	0	413	0	0	0	1,040,000	06/16/2024
7163178		RIVERSIDE	CA		10/30/2024	4.000	239,052	0	412	0	0	0	700,000	06/15/2024
7163179		SANTA CLARITA	CA		10/30/2024	2.000	365,108	0	2,211	0	0	0	1,025,000	06/16/2024
7163180		SANTA CRUZ	CA		10/30/2024	3.750	500,631	0	1,311	0	0	0	1,350,000	06/13/2024
7163181		GLENDALE	AZ		10/30/2024	3.125	311,650	0	971	0	0	0	1,000,000	06/14/2024
7163183		PHOENIX	AZ		10/30/2024	3.250	107,540	0	308	0	0	0	377,000	06/18/2024
7163184		GREENACRES	WA		10/30/2024	3.000	277,067	0	988	0	0	0	650,000	06/16/2024
7163185		JAMUL	CA		10/30/2024	4.000	288,547	0	666	0	0	0	900,000	06/19/2024
7163186		HERMITAGE	TN		10/30/2024	3.500	210,944	0	504	0	0	0	617,000	06/15/2024
7163187		PHOENIX	AZ		10/30/2024	3.625	64,117	0	161	0	0	0	339,000	06/16/2024
7163188		TUCKAHOE	NY		10/30/2024	3.625	352,454	0	807	0	0	0	1,329,000	06/13/2024
7163189		TUCSON	AZ		10/30/2024	4.675	101,326	0	96	0	0	0	274,000	06/15/2024
7163190		HAWTHORNE	CA		10/30/2024	3.500	261,148	0	805	0	0	0	835,000	06/19/2024
7163191		CLEAR SPRING	MD		10/30/2024	4.250	136,149	0	214	0	0	0	450,000	06/18/2024
7163192		QUARTZ HILL	CA		10/30/2024	3.625	288,784	0	729	0	0	0	775,000	06/18/2024
7163193		DALY CITY	CA		10/30/2024	3.500	418,831	0	1,173	0	0	0	1,172,000	06/20/2024
7163194		ENDICOTT	NY		10/30/2024	3.875	43,890	0	89	0	0	0	145,000	06/29/2024
7163195		PEARL CITY	HI		10/30/2024	3.625	403,929	0	1,791	0	0	0	837,400	06/17/2024
7163196		MESA	AZ		10/30/2024	3.625	193,915	0	432	0	0	0	565,000	06/15/2024
7163197		CHAMPLIN	MN		10/30/2024	3.375	165,917	0	512	0	0	0	450,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163198		COACHELLA	CA		10/30/2024	4.500	67,378	0	60	0	0	0	295,000	06/27/2024
7163199		MERIDEN	CT		10/30/2024	3.500	95,076	0	291	0	0	0	260,000	06/16/2024
7163200		AROMAS	CA		10/30/2024	3.375	270,785	0	799	0	0	0	820,000	06/20/2024
7163201		LAS VEGAS	NV		10/30/2024	3.500	140,401	0	352	0	0	0	420,000	06/16/2024
7163202		WOODLAND HILLS	CA		10/30/2024	4.250	464,551	0	614	0	0	0	1,030,000	06/14/2024
7163203		POTTSTOWN	PA		10/30/2024	4.000	572,287	0	1,024	0	0	0	1,475,000	06/18/2024
7163204		MONROE	CT		10/30/2024	4.000	169,194	0	318	0	0	0	440,000	06/20/2024
7163206		GLENDALE	CA		10/30/2024	4.125	853,599	0	1,320	0	0	0	2,070,000	06/17/2024
7163207		BARNESVILLE	GA		10/30/2024	3.750	101,671	0	87	0	0	0	340,000	06/18/2024
7163208		MONETA	VA		10/30/2024	4.000	125,010	0	213	0	0	0	400,000	06/18/2024
7163209		VALENCIA	CA		10/30/2024	3.875	280,645	0	480	0	0	0	520,000	06/16/2024
7163210		LOUISVILLE	KY		10/30/2024	6.375	55,584	0	0	0	0	0	130,000	06/15/2024
7163211		MIDLAND	MI		10/30/2024	4.625	91,488	0	80	0	0	0	240,000	06/25/2024
7163212		JERSEY CITY	NJ		10/30/2024	4.500	77,600	0	81	0	0	0	640,000	06/16/2024
7163213		LOS BANOS	CA		10/30/2024	4.625	54,745	0	49	0	0	0	520,000	06/17/2024
7163214		SAINT PETERS	MO		10/30/2024	4.625	123,935	0	122	0	0	0	275,000	06/14/2024
7163215		SEWARD	AK		10/30/2024	3.500	189,176	0	514	0	0	0	410,000	06/30/2024
7163216		FAYETTEVILLE	GA		10/30/2024	5.615	267,512	0	(74)	0	0	0	500,000	06/14/2024
7163217		OCEANSIDE	CA		10/30/2024	4.000	353,886	0	584	0	0	0	865,000	06/21/2024
7163218		TUCSON	AZ		10/30/2024	4.750	71,443	0	66	0	0	0	330,000	06/18/2024
7163219		CHICAGO	IL		10/30/2024	4.500	89,952	0	72	0	0	0	235,000	06/14/2024
7163220		PHOENIXVILL	PA		10/30/2024	3.375	41,334	0	137	0	0	0	375,000	06/07/2025
7163221		JEFFERSONVILLE	IN		10/30/2024	4.625	37,674	0	30	0	0	0	165,000	06/20/2024
7163222		MEMPHIS	TN		10/30/2024	4.625	60,406	0	63	0	0	0	245,000	06/14/2024
7163223		VACAVILLE	CA		10/30/2024	4.500	423,689	0	39,216	0	0	0	1,183,500	12/08/2025
7163225		AUBURN	GA		10/30/2024	3.250	45,398	0	124	0	0	0	345,000	06/13/2024
7163226		SAN DIEGO	CA		10/30/2024	4.625	276,784	0	235	0	0	0	815,000	06/27/2024
7163231		LINDON	UT		10/30/2024	4.500	240,065	0	255	0	0	0	830,000	06/14/2024
7163232		ENGLEWOOD	NJ		10/30/2024	4.625	368,167	0	353	0	0	0	1,854,000	06/18/2024
7163233		CHICAGO	IL		10/30/2024	4.750	54,534	0	74	0	0	0	260,000	06/19/2024
7163234		PALM DESERT	CA		10/30/2024	4.500	149,043	0	132	0	0	0	425,000	06/17/2024
7163235		GARDENA	CA		10/30/2024	4.875	190,384	0	141	0	0	0	875,000	06/15/2024
7163236		OCEANSIDE	CA		10/30/2024	4.625	154,887	0	146	0	0	0	960,000	06/18/2024
7163237		WINFIELD	IL		10/30/2024	4.625	194,250	0	148	0	0	0	680,000	06/14/2024
7163238		ORLANDO	FL		10/30/2024	4.125	172,727	0	224	0	0	0	660,000	06/17/2024
7163239		LAKE OSWEGO	OR		10/30/2024	4.620	137,204	0	89	0	0	0	660,000	06/18/2024
7163240		SACRAMENTO	CA		10/30/2024	4.500	119,354	0	208	0	0	0	393,000	06/18/2024
7163241		LAKELAND	FL		10/30/2024	4.625	181,747	0	116	0	0	0	420,000	06/16/2024
7163242		CORDOVA	TN		10/30/2024	4.750	175,496	0	93	0	0	0	340,000	06/15/2024
7163243		GOLETA	CA		10/30/2024	4.875	215,092	0	118	0	0	0	1,740,000	06/17/2024
7163244		MILLMONT	PA		10/30/2024	3.000	39,111	0	123	0	0	0	115,000	06/21/2024
7163245		BEVERLY HILLS AREA	CA		10/30/2024	4.750	1,069,171	0	957	0	0	0	3,915,000	06/16/2024
7163246		LOLO	MT		10/30/2024	3.500	83,686	0	192	0	0	0	460,000	06/19/2024
7163247		POTOMAC	MD		10/30/2024	4.500	381,918	0	554	0	0	0	1,200,000	06/13/2024
7163248		SAN FRANCISCO	CA		10/30/2024	4.625	571,272	0	495	0	0	0	1,217,000	06/20/2024
7163249		MARSHALLVILLE	OH		10/30/2024	3.625	199,038	0	416	0	0	0	775,000	06/19/2024
7163250		ROCHESTER	MN		10/30/2024	4.500	125,476	0	102	0	0	0	250,000	06/14/2024
7163252		TEMPE	AZ		10/30/2024	3.625	114,014	0	135	0	0	0	436,000	06/20/2024
7163253		MAPLE VALLEY	WA		10/30/2024	4.125	80,661	0	184	0	0	0	830,000	06/16/2024
7163254		WALLINGFORD	CT		10/30/2024	3.000	122,871	0	349	0	0	0	480,000	11/05/2025
7163255		NORTH HILLS	CA		10/30/2024	2.750	221,253	0	556	0	0	0	880,000	06/17/2024
7163256		WASHINGTON	CT		10/30/2024	4.125	1,269,455	0	2,012	0	0	0	5,000,000	06/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163257		ALPHARETTA	GA		10/30/2024	4.000	84,630	0	132	0	0	0	860,000	06/23/2024
7163258		TORRANCE	CA		10/30/2024	4.125	58,870	0	79	0	0	0	980,000	06/19/2024
7163259		DOWNEY	CA		10/30/2024	3.875	257,199	0	477	0	0	0	950,000	06/14/2024
7163261		SCHAUMBURG	IL		10/30/2024	3.625	195,211	0	471	0	0	0	450,000	06/16/2024
7163262		RALEIGH	NC		10/30/2024	3.750	57,894	0	111	0	0	0	285,000	06/14/2024
7163263		SOUTH SAN FRANCISCO	CA		10/30/2024	4.125	689,246	0	992	0	0	0	1,434,000	06/20/2024
7163264		SAN JOSE	CA		10/30/2024	3.750	527,169	0	1,086	0	0	0	2,174,000	06/18/2024
7163265		LACEYVILLE	PA		10/30/2024	7.850	90,654	0	0	0	0	0	175,000	06/19/2024
7163266		VISALIA	CA		10/30/2024	3.625	85,344	0	186	0	0	0	240,000	06/18/2024
7163267		LAS VEGAS	NV		10/30/2024	3.375	39,282	0	137	0	0	0	320,000	06/16/2024
7163268		TACOMA	WA		10/30/2024	3.500	88,598	0	182	0	0	0	435,000	06/18/2024
7163269		VALLEY CENTER	CA		10/30/2024	3.500	536,137	0	1,003	0	0	0	1,020,000	06/21/2024
7163270		WESTLAKE VILLAGE	CA		10/30/2024	3.625	994,565	0	1,904	0	0	0	1,685,000	06/15/2024
7163271		COPPEROPOLIS	CA		10/30/2024	3.750	102,472	0	191	0	0	0	457,000	06/14/2024
7163273		LATHAM	NY		10/30/2024	3.750	425,923	0	805	0	0	0	700,000	06/18/2024
7163276		NEW PORT RICHEY	FL		10/30/2024	3.625	63,202	0	136	0	0	0	232,000	01/09/2025
7163277		GLENDORA	CA		10/30/2024	3.625	210,217	0	421	0	0	0	1,200,000	06/17/2024
7163278		SAN JOSE	CA		10/30/2024	3.625	345,937	0	721	0	0	0	1,376,000	06/18/2024
7163279		SCOTTSDALE	AZ		10/30/2024	3.250	64,978	0	181	0	0	0	447,000	06/17/2024
7163280		ELMONT	NY		10/30/2024	3.125	213,268	0	579	0	0	0	630,000	06/18/2024
7163281		RANCHO PALOS VERDES	CA		10/30/2024	3.375	536,266	0	1,350	0	0	0	2,150,000	06/19/2024
7163282		SEBASTOPOL	CA		10/30/2024	3.000	468,518	0	1,703	0	0	0	875,000	06/30/2024
7163284		SAN RAMON	CA		10/30/2024	3.125	718,970	0	2,228	0	0	0	2,600,000	06/18/2024
7163285		BELL	CA		10/30/2024	3.250	210,620	0	532	0	0	0	740,000	06/18/2024
7163287		KANEOHE	HI		10/30/2024	3.000	455,609	0	1,292	0	0	0	1,425,381	06/17/2024
7163288		BEVERLY HILLS	CA		10/30/2024	2.750	478,782	0	1,517	0	0	0	2,990,000	06/16/2024
7163289		LADERA RANCH	CA		10/30/2024	2.750	285,291	0	994	0	0	0	1,000,000	06/18/2024
7163290		SANTA ANA	CA		10/30/2024	2.750	373,098	0	1,286	0	0	0	900,000	06/19/2024
7163291		SANTA CLARITA	CA		10/30/2024	3.500	128,484	0	264	0	0	0	330,000	06/18/2024
7163292		FREEPORT	NY		10/30/2024	2.750	315,305	0	1,001	0	0	0	754,000	06/21/2024
7163293		ARCADIA	CA		10/30/2024	2.875	195,682	0	723	0	0	0	1,874,000	06/19/2024
7163294		LAKE CHARLES	LA		10/30/2024	3.125	32,178	0	86	0	0	0	140,000	06/18/2024
7163295		EL MONTE	CA		10/30/2024	3.000	199,407	0	669	0	0	0	590,000	06/24/2024
7163297		APACHE JUNCTION	AZ		10/30/2024	3.250	210,236	0	588	0	0	0	850,000	06/24/2024
7163299		TEMPE	AZ		10/30/2024	3.000	120,649	0	342	0	0	0	430,000	06/18/2024
7163300		FRIDLEY	MN		10/30/2024	3.375	78,427	0	180	0	0	0	310,000	06/18/2024
7163301		PAYSON	AZ		10/30/2024	8.125	72,769	0	0	0	0	0	315,000	06/21/2024
7163302		NO BRUNSWICK	NJ		10/30/2024	3.375	67,000	0	200	0	0	0	270,000	06/19/2024
7163304		CUDAHY	CA		10/30/2024	3.500	280,957	0	628	0	0	0	670,000	06/17/2024
7163305		ALAMEDA	CA		10/30/2024	3.625	428,039	0	914	0	0	0	1,327,000	06/21/2024
7163306		MANTECA	CA		10/30/2024	4.000	216,995	0	326	0	0	0	775,000	06/19/2024
7163307		OAKLAND	CA		10/30/2024	3.500	215,824	0	1,059	0	0	0	754,300	06/21/2024
7163308		PHOENIX	AZ		10/30/2024	3.500	119,126	0	242	0	0	0	530,000	06/17/2024
7163309		LOS ANGELES	CA		10/30/2024	3.625	422,155	0	856	0	0	0	2,500,000	06/18/2024
7163310		FREMONT	CA		10/30/2024	3.375	579,668	0	2,104	0	0	0	1,967,000	06/19/2024
7163311		SANTA MONICA	CA		10/30/2024	3.500	537,605	0	1,164	0	0	0	2,900,000	06/17/2024
7163312		BEVERLY HILLS	CA		10/30/2024	3.375	338,568	0	769	0	0	0	1,350,000	06/17/2024
7163313		MONROE	MI		10/30/2024	4.101	121,000	0	163	0	0	0	350,000	06/18/2024
7163314		CONVERS	TX		10/30/2024	3.625	83,683	0	161	0	0	0	257,000	06/17/2024
7163316		SEAL BEACH	CA		10/30/2024	3.625	447,992	0	877	0	0	0	1,164,000	06/14/2024
7163317		AURORA	IL		10/30/2024	3.500	100,030	0	556	0	0	0	302,000	06/17/2024
7163318		SARATOGA	CA		10/30/2024	4.500	327,210	0	307	0	0	0	5,823,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163319		QUAKER HILL	CT		10/30/2024	4.500	112,241	0	139	0	0	0	325,000	06/15/2024
7163320		PLACENTIA	CA		10/30/2024	3.625	531,507	0	2,524	0	0	0	1,275,000	06/17/2024
7163321		FONTANA	CA		10/30/2024	3.625	134,070	0	253	0	0	0	595,000	06/18/2024
7163322		SAN FRANCISCO	CA		10/30/2024	3.625	296,086	0	556	0	0	0	975,000	06/21/2024
7163323		SAN RAMON	CA		10/30/2024	3.750	525,380	0	1,048	0	0	0	1,550,000	02/12/2025
7163324		NEWPORT BEACH	CA		10/30/2024	3.625	883,476	0	1,924	0	0	0	2,800,000	06/18/2024
7163325		KENWOOD	CA		10/30/2024	3.625	299,117	0	558	0	0	0	830,000	06/30/2024
7163326		HOUSTON	TX		10/30/2024	3.500	40,207	0	84	0	0	0	365,000	06/20/2024
7163327		SEATTLE	WA		10/30/2024	4.125	100,594	0	132	0	0	0	1,115,000	06/16/2024
7163328		MANTOLOKING	NJ		10/30/2024	3.625	154,831	0	392	0	0	0	630,000	06/16/2024
7163329		GRANBY	CT		10/30/2024	3.125	162,344	0	443	0	0	0	350,000	06/15/2024
7163331		WEST BLOOMFIELD	MI		10/30/2024	3.625	286,307	0	553	0	0	0	465,000	06/18/2024
7163332		LOS ANGELES	CA		10/30/2024	4.000	171,693	0	289	0	0	0	1,300,000	06/17/2024
7163333		SUNNY ISLES	FL		10/30/2024	4.500	293,053	0	286	0	0	0	1,600,000	06/14/2024
7163335		SUN VALLEY	ID		10/30/2024	4.125	1,125,108	0	1,596	0	0	0	4,600,000	06/30/2024
7163336		RENTON	WA		10/30/2024	5.625	130,508	0	5	0	0	0	1,165,000	02/04/2025
7163337		MIAMI	FL		10/30/2024	6.125	122,203	0	0	0	0	0	580,000	06/20/2024
7163338		PITTSBURGH	PA		10/30/2024	5.750	43,576	0	0	0	0	0	130,000	06/18/2024
7163342		PLEASANTON	CA		10/30/2024	3.625	387,301	0	1,562	0	0	0	1,150,000	06/19/2024
7163344		SNOHOMISH	WA		10/30/2024	3.625	430,216	0	1,747	0	0	0	1,285,000	06/15/2024
7163345		RANCHO SANTA MARGARI	CA		10/30/2024	5.625	426,373	0	364	0	0	0	1,100,000	06/18/2024
7163346		KANSAS CITY	KS		09/12/2024	6.842	162,647	0	(89)	0	0	0	206,000	07/03/2024
7163347		ST. LOUIS	MO		09/12/2024	5.583	106,355	0	(35)	0	0	0	400,000	04/01/2025
7163348		KANSAS CITY	MO		09/12/2024	6.004	119,814	0	(24)	0	0	0	155,000	06/17/2024
7163349		CINCINNATI	OH		09/12/2024	6.560	189,018	0	(46)	0	0	0	208,000	04/09/2025
7163350		GRAND PRARIE	TX		09/12/2024	6.597	378,915	0	(208)	0	0	0	563,000	04/16/2024
7163351		CHICAGO	IL		09/12/2024	6.895	251,172	0	(98)	0	0	0	330,000	06/29/2024
7163352		SANTA MARIA	CA		09/12/2024	6.831	1,027,946	0	(412)	0	0	0	1,350,000	07/25/2024
7163353		JACKSONVILLE	FL		09/12/2024	5.793	157,917	0	(10)	0	0	0	200,000	07/11/2024
7163354		BAKERSFIELD	CA		09/12/2024	5.920	183,170	0	504	0	0	0	305,000	07/25/2024
7163355		SHERMAN	TX		09/12/2024	6.687	140,710	0	306	0	0	0	185,000	07/25/2024
7163356		COLUMBIA	SC		09/12/2024	6.595	238,788	0	(107)	0	0	0	313,000	07/30/2024
7163357		PORT CHARLOTTE	FL		09/12/2024	6.810	202,126	0	406	0	0	0	264,000	07/30/2024
7163358		ROYERSFORD	PA		09/12/2024	6.085	260,406	0	738	0	0	0	350,000	07/30/2024
7163359		GREELEY	CO		09/12/2024	6.220	297,526	0	758	0	0	0	395,000	07/30/2024
7163360		HICKORY	NC		09/12/2024	6.977	252,237	0	482	0	0	0	325,000	08/05/2024
7163361		KINGSTON	PA		09/12/2024	6.870	161,003	0	(44)	0	0	0	200,000	07/31/2024
7163362		ABSECON	NJ		09/13/2024	6.760	314,823	0	(179)	0	0	0	410,000	07/28/2024
7163364		CAPE CORAL	FL		09/13/2024	6.530	233,116	0	(173)	0	0	0	410,000	06/11/2024
7163365		DURHAM	NC		09/13/2024	6.920	216,501	0	(155)	0	0	0	340,000	05/21/2024
7163366		BAY SHORE	NY		09/13/2024	6.610	291,762	0	(192)	0	0	0	449,500	07/29/2024
7163367		MOLINE	IL		09/13/2024	6.400	114,232	0	(62)	0	0	0	160,000	05/14/2024
7163368		LAUREL	MD		09/13/2024	6.140	103,733	0	(54)	0	0	0	255,000	06/07/2024
7163369		DETROIT	MI		09/13/2024	6.640	89,532	0	(96)	0	0	0	122,000	06/03/2024
7163370		QUEENS	NY		09/13/2024	6.870	603,546	0	(258)	0	0	0	830,000	04/13/2024
7163371		BALTIMORE	MD		09/13/2024	7.460	177,413	0	(71)	0	0	0	218,000	09/12/2025
7163372		CHESTER	NY		09/13/2024	7.110	315,598	0	(131)	0	0	0	414,000	07/15/2024
7163373		OKLAHOMA CITY	OK		09/13/2024	7.320	199,066	0	(81)	0	0	0	261,000	07/25/2024
7163374		MAPLE HEIGHTS	OH		09/13/2024	6.510	90,094	0	(39)	0	0	0	120,000	08/07/2024
7163375		BROOKLYN	NY		09/13/2024	7.050	731,711	0	(307)	0	0	0	900,000	06/16/2024
7163376		PAYETTE	ID		09/13/2024	7.040	419,394	0	(236)	0	0	0	545,000	07/03/2024
7163377		AURORA	IL		09/13/2024	6.860	177,204	0	(107)	0	0	0	230,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163378		UNIVERSITY HEIGHTS CITY	OH		09/13/2024	6.950	306,172	0	(151)	0	0	0	400,000	07/05/2024
7163379		SICKLERVILLE	NJ		09/13/2024	6.380	159,673	0	(71)	0	0	0	225,000	08/19/2024
7163380		ROCKLAND	MA		09/13/2024	6.900	500,724	0	(322)	0	0	0	648,000	08/12/2024
7163381		MILWAUKEE	WI		09/13/2024	6.410	202,093	0	(85)	0	0	0	330,000	07/11/2024
7163382		RIALTO	CA		09/13/2024	6.160	324,074	0	(125)	0	0	0	555,000	07/20/2024
7163383		BALTIMORE	MD		09/13/2024	6.500	176,701	0	(57)	0	0	0	190,000	09/12/2025
7163384		MILWAUKEE	WI		09/13/2024	6.730	92,565	0	(59)	0	0	0	122,000	07/18/2024
7163385		PARK RIDGE	IL		09/13/2024	6.590	370,667	0	(165)	0	0	0	595,000	08/21/2024
7163386		KINGSTON	NY		09/13/2024	7.200	529,357	0	(381)	0	0	0	680,000	07/31/2024
7163387		PENSACOLA	FL		09/13/2024	6.160	193,305	0	(98)	0	0	0	317,000	07/23/2024
7163388		INDIANAPOLIS	IN		09/13/2024	6.660	241,072	0	(125)	0	0	0	315,000	07/25/2024
7163389		MEMPHIS	TN		09/13/2024	7.170	141,811	0	(59)	0	0	0	186,000	07/29/2024
7163390		GLENDALE	NY		09/13/2024	6.800	607,260	0	(468)	0	0	0	925,000	07/30/2024
7163391		NEWARK	NJ		09/13/2024	6.970	519,525	0	(298)	0	0	0	675,000	07/22/2024
7163393		HOUSTON	TX		09/13/2024	6.522	175,906	0	(108)	0	0	0	260,000	08/01/2024
7163394		HOLLYWOOD	FL		09/13/2024	6.180	153,442	0	(94)	0	0	0	445,000	07/29/2024
7163395		PLAINFIELD	IL		09/13/2024	6.960	187,832	0	(164)	0	0	0	240,000	07/24/2024
7163396		JERSEY CITY	NJ		09/13/2024	7.150	648,999	0	(397)	0	0	0	850,000	07/29/2024
7163398		FREEHOLD	NJ		09/13/2024	6.990	404,383	0	(236)	0	0	0	525,000	08/07/2024
7163399		MARKHAM	IL		09/13/2024	6.690	183,280	0	(54)	0	0	0	240,000	08/16/2024
7163400		ST. PETERSBURG	FL		09/13/2024	6.880	580,613	0	(431)	0	0	0	800,000	07/26/2024
7163401		LAKE IN THE HILLS	IL		09/13/2024	6.810	117,404	0	(80)	0	0	0	175,000	08/01/2024
7163402		AKRON	OH		09/13/2024	6.622	77,112	0	(50)	0	0	0	100,000	08/07/2024
7163403		ROSELLE	NJ		09/13/2024	7.283	166,763	0	(68)	0	0	0	280,000	07/29/2024
7163404		TOMS RIVER	NJ		09/13/2024	6.950	365,763	0	(155)	0	0	0	480,000	08/01/2024
7163405		MAYS LANDING	NJ		09/13/2024	6.430	232,948	0	(140)	0	0	0	350,000	07/30/2024
7163406		TRENTON	NJ		09/13/2024	7.230	199,892	0	313	0	0	0	257,000	07/31/2024
7163407		MILWAUKEE	WI		09/13/2024	6.990	142,891	0	(87)	0	0	0	185,000	08/16/2024
7163408		LAS VEGAS	NV		09/13/2024	6.300	490,960	0	(1,692)	0	0	0	820,000	08/01/2024
7163409		BROOKLYN	NY		09/13/2024	7.250	1,086,975	0	1,726	0	0	0	1,400,000	08/06/2024
7163411		AURORA	IL		09/13/2024	7.090	200,649	0	(121)	0	0	0	260,000	08/08/2024
7163412		INDEPENDENCE	MO		09/13/2024	7.090	178,147	0	(129)	0	0	0	245,000	08/02/2024
7163413		HILLSIDE	NJ		09/13/2024	6.900	480,671	0	(274)	0	0	0	640,000	08/07/2024
7163414		OAK PARK	IL		09/13/2024	5.990	583,764	0	(138)	0	0	0	900,000	08/08/2024
7163415		COVINGTON	KY		09/13/2024	6.680	187,376	0	(95)	0	0	0	245,000	08/07/2024
7163416		OAKLAND PARK	FL		09/13/2024	6.600	128,290	0	(79)	0	0	0	220,000	07/24/2024
7163417		WILLOWBROOK	IL		09/13/2024	6.390	257,714	0	(126)	0	0	0	390,000	08/16/2024
7163418		DALLAS	TX		09/13/2024	6.700	137,628	0	(101)	0	0	0	243,000	08/08/2024
7163419		RALEIGH	NC		09/13/2024	6.850	469,088	0	(22,678)	0	18,040	0	655,000	09/25/2025
7163420		BETHPAGE	NY		09/13/2024	6.730	540,446	0	(263)	0	0	0	725,000	07/30/2024
7163421		MESQUITE	TX		09/13/2024	6.540	145,304	0	(92)	0	0	0	246,000	08/09/2024
7163422		CONCORD	NC		09/13/2024	6.450	255,351	0	(142)	0	0	0	425,000	08/13/2024
7163423		DOVER	NJ		09/13/2024	6.540	483,689	0	(302)	0	0	0	725,000	07/11/2024
7163424		BOLINGBROOK	IL		09/13/2024	6.820	214,655	0	420	0	0	0	323,000	08/19/2024
7163425		HOUSTON	TX		09/13/2024	6.850	149,971	0	(123)	0	0	0	240,000	08/09/2024
7163428		TINLEY PARK	IL		09/13/2024	6.800	224,412	0	(112)	0	0	0	275,000	08/15/2024
7163429		JACKSONVILLE	FL		09/13/2024	6.918	189,436	0	(119)	0	0	0	235,000	08/20/2024
7163430		ROOSEVELT	NY		09/13/2024	6.750	548,501	0	(345)	0	0	0	762,000	08/06/2024
7163431		SOUTH EUCLID	OH		09/13/2024	7.360	124,078	0	(50)	0	0	0	153,000	08/21/2024
7163432		NEWARK	NJ		09/13/2024	6.820	593,321	0	1,178	0	0	0	775,000	08/21/2024
7163433		BROOKLYN	NY		09/13/2024	6.000	1,272,380	0	3,024	0	0	0	2,400,000	08/21/2024
7163434		NEWARK	NJ		09/13/2024	6.240	633,701	0	(209)	0	0	0	840,000	08/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163436		BRENTWOOD	NY		09/16/2024	7.749	413,796	0	(266)	0	0	0	555,000	05/29/2024
7163437		PARRISH	FL		09/16/2024	6.874	301,025	0	(130)	0	0	0	408,000	07/17/2024
7163438		HOLTSVILLE	NY		09/16/2024	7.499	551,683	0	(818)	0	0	0	722,000	07/12/2024
7163439		BAYONNE	NJ		09/16/2024	7.124	508,584	0	(328)	0	0	0	665,000	07/27/2024
7163440		SAVANNAH	GA		09/16/2024	7.624	468,411	0	(170)	0	0	0	615,000	07/30/2024
7163441		RIVERHEAD	NY		09/16/2024	6.999	350,879	0	(211)	0	0	0	455,000	07/19/2024
7163442		TAMARAC	FL		09/16/2024	7.124	384,398	0	(326)	0	0	0	735,000	07/08/2024
7163443		ORLANDO	FL		09/16/2024	7.374	342,309	0	(196)	0	0	0	432,000	07/18/2024
7163444		FORT LAUDERDALE	FL		09/16/2024	7.249	529,495	0	(436)	0	0	0	645,000	07/23/2024
7163445		LOS ANGELES	CA		09/16/2024	6.624	826,386	0	(592)	0	0	0	1,910,000	07/24/2024
7163446		SANTA MONICA	CA		09/16/2024	6.624	852,199	0	(609)	0	0	0	2,250,000	07/30/2024
7163447		TALLAHASSEE	FL		09/16/2024	7.874	242,516	0	(150)	0	0	0	312,000	07/22/2024
7163448		FORT WORTH	TX		09/16/2024	7.000	228,939	0	(163)	0	0	0	340,000	07/25/2024
7163449		LINDEN	NJ		09/16/2024	7.249	404,261	0	(280)	0	0	0	525,000	08/09/2024
7163450		ROSELLE	NJ		09/16/2024	7.874	403,826	0	(274)	0	0	0	510,000	07/27/2024
7163451		BRONX	NY		09/16/2024	8.750	698,075	0	(485)	0	0	0	950,000	07/10/2024
7163452		SPRING HILL	FL		09/27/2024	4.875	162,952	0	318	0	0	0	364,900	01/22/2025
7163453		TUSTIN	CA		09/27/2024	4.125	148,332	0	319	0	0	0	1,601,000	09/22/2024
7163454		SOUTH JORDAN	UT		09/27/2024	3.990	315,315	0	957	0	0	0	649,100	01/22/2025
7163455		HIGHLAND MILLS	NY		09/27/2024	4.375	356,950	0	806	0	0	0	699,500	01/22/2025
7163456		ALBANY	OR		09/27/2024	4.625	229,252	0	424	0	0	0	425,000	09/25/2024
7163457		ELLIJAY	GA		09/27/2024	4.500	463,238	0	972	0	0	0	800,000	09/25/2024
7163458		PINETOP	AZ		09/27/2024	7.125	204,537	0	(61)	0	0	0	298,300	01/22/2025
7163459		PORT WASHINGTON	NY		09/27/2024	7.125	488,503	0	(142)	0	0	0	815,800	
7163460		REVERE	MA		09/27/2024	6.875	670,757	0	(299)	0	0	0	777,000	01/23/2025
7163461		JACKSON	NJ		09/27/2024	7.125	481,198	0	(92)	0	0	0	689,100	01/22/2025
7163462		CARPINTERIA	CA		09/27/2024	6.600	719,687	0	(132)	0	0	0	1,159,000	01/22/2025
7163463		DOUGLASVILLE	GA		09/27/2024	7.325	154,963	0	(74)	0	0	0	220,200	01/22/2025
7163464		SPRING VALLEY	NY		09/27/2024	5.250	423,020	0	363	0	0	0	790,300	01/22/2025
7163465		BROOKLYN	NY		09/27/2024	7.125	373,582	0	(91)	0	0	0	500,000	
7163466		MIAMI BEACH	FL		09/27/2024	6.999	589,367	0	(282)	0	0	0	1,463,400	01/22/2025
7163467		HURLEYVILLE	NY		09/27/2024	6.625	425,767	0	(99)	0	0	0	570,000	01/03/2024
7163468		SEATTLE	WA		09/27/2024	6.875	692,771	0	(126)	0	0	0	1,218,800	01/22/2025
7163469		SAVANNAH	GA		09/27/2024	6.999	583,442	0	(242)	0	0	0	810,000	01/22/2025
7163471		SAN ANTONIO	TX		09/27/2024	6.999	355,477	0	(150)	0	0	0	493,300	01/22/2025
7163472		LEANDER	TX		09/27/2024	6.999	299,647	0	(124)	0	0	0	435,900	01/22/2025
7163477		MOUNTAIN DALE	NY		09/27/2024	7.125	488,962	0	(141)	0	0	0	650,000	01/03/2024
7163478		SAN LEANDRO	CA		09/27/2024	6.999	459,703	0	(218)	0	0	0	696,900	01/22/2025
7163479		ISLE OF PALMS	SC		09/27/2024	7.404	587,017	0	(420)	0	0	0	1,469,300	01/22/2025
7163483		SANFORD	NC		09/27/2024	6.875	304,401	0	(73)	0	0	0	462,600	01/22/2025
7163484		THORNTON	CO		09/27/2024	7.125	292,453	0	(162)	0	0	0	413,300	01/22/2025
7163485		KATY	TX		09/27/2024	7.375	265,244	0	(115)	0	0	0	349,990	01/02/2024
7163486		LAS VEGAS	NV		09/27/2024	7.125	302,156	0	(148)	0	0	0	400,000	01/22/2025
7163487		LAS VEGAS	NV		09/27/2024	7.125	299,269	0	(146)	0	0	0	396,000	01/22/2025
7163488		LAS VEGAS	NV		09/27/2024	7.125	301,328	0	(148)	0	0	0	400,000	01/22/2025
7163489		BLOOMFIELD	NJ		09/27/2024	6.625	291,298	0	(43)	0	0	0	424,000	01/02/2024
7163490		INLET BEACH	FL		09/27/2024	7.499	750,080	0	(484)	0	0	0	1,399,000	
7163491		WILMINGTON	NC		09/27/2024	7.125	243,068	0	(102)	0	0	0	521,200	01/22/2025
7163492		PIGEON FORGE	TN		09/27/2024	7.125	770,754	0	(723)	0	0	0	1,087,000	01/23/2025
7163493		REDMOND	OR		09/27/2024	7.125	307,455	0	(150)	0	0	0	385,700	01/22/2025
7163495		FAIRFAX	VA		09/27/2024	7.125	327,476	0	(140)	0	0	0	591,600	01/22/2025
7163496		ALGONA	WA		09/27/2024	6.990	705,065	0	(194)	0	0	0	1,197,500	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163497		MURRIETA	CA		09/27/2024	7.125	418,123	0	(135)	0	0	0	609,100	01/22/2025
7163498		SAN DIEGO	CA		09/27/2024	7.500	509,217	0	(258)	0	0	0	742,200	01/22/2025
7163500		SAN CLEMENTE	CA		09/27/2024	3.375	1,142,756	0	4,787	0	0	0	2,300,000	09/22/2024
7163502		NORTH AURORA	IL		09/27/2024	3.750	95,151	0	303	0	0	0	236,900	01/22/2025
7163503		LUBBOCK	TX		09/27/2024	7.125	199,638	0	(131)	0	0	0	290,000	09/23/2024
7163507		MEMPHIS	TN		09/27/2024	6.875	161,797	0	(44)	0	0	0	215,000	04/04/2024
7163508		ARLINGTON	TX		09/27/2024	7.125	294,574	0	(51)	0	0	0	369,900	04/03/2024
7163509		SANTA ROSA BEACH	FL		09/27/2024	7.500	469,353	0	(221)	0	0	0	575,000	02/29/2024
7163510		BURLINGTON	NC		09/27/2024	7.000	377,165	0	(170)	0	0	0	600,000	02/23/2024
7163511		STILLWATER	MN		09/27/2024	7.125	259,249	0	(108)	0	0	0	365,000	03/01/2024
7163512		LINDEN	CA		09/27/2024	7.125	338,252	0	(114)	0	0	0	450,000	02/27/2024
7163513		FAYETTEVILLE	NC		09/27/2024	7.125	239,020	0	(53)	0	0	0	319,000	02/27/2024
7163514		NEW BEDFORD	MA		09/27/2024	7.375	387,437	0	(148)	0	0	0	510,000	02/15/2024
7163515		CLACKAMAS	OR		09/27/2024	7.125	472,891	0	(167)	0	0	0	625,000	02/22/2024
7163516		KEARNY	NJ		09/27/2024	7.125	520,518	0	(252)	0	0	0	730,000	02/29/2024
7163517		LAWRENCEVILLE	GA		09/27/2024	6.990	251,988	0	(69)	0	0	0	335,000	02/20/2024
7163518		NASHVILLE	TN		09/27/2024	7.375	211,674	0	(69)	0	0	0	279,900	02/29/2024
7163519		PLEASANTON	TX		09/27/2024	6.875	195,691	0	(69)	0	0	0	260,000	03/04/2024
7163520		PLYMOUTH MEETING	PA		09/27/2024	6.990	258,306	0	(84)	0	0	0	325,000	02/29/2024
7163521		BELLAIRE	TX		09/27/2024	6.990	202,908	0	(55)	0	0	0	270,000	02/27/2024
7163522		AUBURNDALE	FL		09/27/2024	6.125	227,239	0	53	0	0	0	314,755	02/23/2024
7163523		CHATTANOOGA	TN		09/27/2024	6.125	225,294	0	131	0	0	0	340,110	02/28/2024
7163524		PACIFIC CITY	OR		09/27/2024	7.375	675,559	0	(6,403)	0	0	0	1,280,000	04/03/2024
7163525		STAR	ID		09/27/2024	7.500	570,893	0	(260)	0	0	0	701,000	04/23/2024
7163526		SAINT PETERSBURG	FL		09/27/2024	7.499	328,835	0	(145)	0	0	0	405,000	03/01/2024
7163527		STOCKTON	CA		09/27/2024	7.000	339,918	0	(35)	0	0	0	429,000	03/16/2024
7163528		JACKSONVILLE	FL		09/27/2024	7.124	477,170	0	(75)	0	0	0	612,000	01/22/2025
7163529		HAZEL PARK	MI		09/27/2024	7.490	284,217	0	(115)	0	0	0	350,000	02/20/2024
7163530		CELINA	OH		09/27/2024	4.250	100,881	0	253	0	0	0	273,700	01/22/2025
7163531		CINCINNATI	OH		09/27/2024	4.000	121,662	0	308	0	0	0	318,000	09/23/2024
7163532		PALM SPRINGS	FL		09/27/2024	7.125	249,438	0	(71)	0	0	0	310,000	04/16/2024
7163533		PAWLEYS ISLAND	SC		09/27/2024	7.125	281,758	0	(62)	0	0	0	375,000	05/20/2024
7163534		PLAINFIELD	IN		09/27/2024	7.375	292,583	0	(270)	0	0	0	367,000	05/01/2024
7163535		CLEARWATER	FL		09/27/2024	7.250	205,744	0	(98)	0	0	0	270,000	04/29/2024
7163536		LAGUNA NIGUEL	CA		09/27/2024	4.000	264,411	0	571	0	0	0	639,000	04/09/2024
7163537		LOMA LINDA	CA		09/27/2024	3.750	224,395	0	670	0	0	0	858,000	04/11/2024
7163538		BALTIMORE	MD		09/27/2024	3.750	346,076	0	1,009	0	0	0	680,000	09/12/2025
7163539		TYLER	TX		09/27/2024	6.875	156,039	0	(83)	0	0	0	210,000	04/12/2024
7163540		PAWLEYS ISLAND	SC		09/27/2024	7.125	469,146	0	(220)	0	0	0	710,000	07/01/2024
7163541		PRIOR LAKE	MN		09/27/2024	7.125	315,061	0	(99)	0	0	0	389,900	07/01/2024
7163542		BLUFFTON	SC		09/27/2024	7.250	249,243	0	(67)	0	0	0	309,300	07/01/2024
7163543		NORTH RICHLAND HILLS	TX		09/27/2024	7.125	342,350	0	(51)	0	0	0	500,000	05/20/2024
7163544		DALLAS	TX		09/27/2024	7.250	388,029	0	(179)	0	0	0	475,000	05/23/2024
7163545		LOGAN	UT		09/27/2024	7.250	215,924	0	(1,141)	0	0	0	350,000	05/08/2024
7163546		SHIPPENSBURG	PA		09/27/2024	7.125	237,543	0	29	0	0	0	435,000	07/01/2024
7163547		JACKSONVILLE	FL		09/27/2024	7.375	213,898	0	20	0	0	0	272,800	05/02/2024
7163548		DALLAS	TX		09/27/2024	7.125	316,826	0	(90)	0	0	0	420,000	04/19/2024
7163550		FRANKFORT	KY		09/27/2024	7.125	165,290	0	(69)	0	0	0	217,000	04/24/2024
7163551		RUNNING SPRINGS	CA		09/27/2024	6.000	255,362	0	(7)	0	0	0	410,000	04/09/2024
7163552		HOUSTON	TX		09/27/2024	7.016	178,496	0	(52)	0	0	0	237,000	04/15/2024
7163554		SANTA CLARA	UT		09/27/2024	6.290	388,124	0	19	0	0	0	535,000	04/26/2024
7163555		VIRGINIA BEACH	VA		09/27/2024	7.121	208,991	0	(343)	0	0	0	297,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163557		TYLER	TX		09/27/2024	7.000	192,113	0	(57)	0	0	0	285,000	04/26/2024
7163560		CHICO	CA		09/27/2024	7.375	230,038	0	(111)	0	0	0	300,000	04/16/2024
7163561		MECHANICSBURG	PA		09/27/2024	7.489	229,116	0	(106)	0	0	0	299,000	04/19/2024
7163562		CHARLOTTE	NC		09/27/2024	7.125	287,507	0	(110)	0	0	0	405,395	04/25/2024
7163563		SAINT CLOUD	FL		09/27/2024	7.125	169,386	0	(54)	0	0	0	240,000	04/23/2024
7163564		FORT WORTH	TX		09/27/2024	6.875	250,455	0	(93)	0	0	0	353,990	04/19/2024
7163565		ORLANDO	FL		09/27/2024	6.990	260,256	0	(122)	0	0	0	365,000	04/16/2024
7163566		GLENDALE	AZ		09/27/2024	6.625	176,445	0	(64)	0	0	0	310,009	04/19/2024
7163568		JACKSONVILLE	FL		09/27/2024	7.375	168,437	0	(75)	0	0	0	220,000	05/02/2024
7163569		BROWNSVILLE	TX		09/27/2024	6.990	158,022	0	(76)	0	0	0	207,000	04/29/2024
7163570		PHOENIX	AZ		09/27/2024	7.125	172,499	0	136	0	0	0	240,000	05/02/2024
7163571		STOCKTON	CA		09/27/2024	7.125	197,851	0	(2)	0	0	0	310,016	05/02/2024
7163572		RENO	NV		09/27/2024	6.875	378,525	0	(274)	0	0	0	510,000	05/22/2024
7163573		SAINT PETERS	MO		09/27/2024	7.490	255,278	0	(197)	0	0	0	360,000	05/29/2024
7163574		FERNLEY	NV		09/27/2024	6.990	288,416	0	(77)	0	0	0	382,700	05/28/2024
7163575		LAWRENCE	MA		09/27/2024	7.125	179,495	0	(51)	0	0	0	237,732	05/23/2024
7163576		BENTONVILLE	AR		09/27/2024	7.000	279,376	0	(91)	0	0	0	375,000	05/28/2024
7163577		FORT WORTH	TX		09/27/2024	7.375	180,446	0	(46)	0	0	0	224,000	07/01/2024
7163578		RALEIGH	NC		09/27/2024	7.250	358,757	0	(120)	0	0	0	481,895	05/16/2024
7163579		ONTARIO	CA		09/27/2024	6.990	408,618	0	(190)	0	0	0	617,840	05/17/2024
7163580		NORTH MYRTLE BEACH	SC		09/27/2024	7.500	501,325	0	(217)	0	0	0	655,000	05/07/2024
7163582		HILTON HEAD ISLAND	SC		09/27/2024	7.375	560,018	0	(215)	0	0	0	735,000	05/10/2024
7163583		BALD HEAD ISLAND	NC		09/27/2024	6.990	526,949	0	(210)	0	0	0	695,000	05/09/2024
7163584		CLARKESVILLE	GA		09/27/2024	7.437	553,640	0	(226)	0	0	0	725,000	05/30/2024
7163585		TOLEDO	OH		09/27/2024	7.437	306,117	0	(134)	0	0	0	399,900	05/08/2024
7163586		LARGO	FL		09/27/2024	6.990	654,255	0	(261)	0	0	0	806,000	05/28/2024
7163587		HILTON HEAD ISLAND	SC		09/27/2024	7.500	636,789	0	(315)	0	0	0	828,000	05/24/2024
7163588		RALEIGH	NC		09/27/2024	6.990	325,603	0	(173)	0	0	0	454,035	05/17/2024
7163589		CHARLESTON	SC		09/27/2024	6.990	787,476	0	(470)	0	0	0	1,275,000	05/17/2024
7163590		HARRISBURG	NC		09/27/2024	7.375	318,419	0	(142)	0	0	0	415,900	05/15/2024
7163591		SAINT HELENA ISLAND	SC		09/27/2024	7.437	457,507	0	(123)	0	0	0	599,000	05/24/2024
7163592		LOS ANGELES	CA		09/27/2024	7.250	572,639	0	(228)	0	0	0	805,000	05/30/2024
7163593		RALEIGH	NC		09/27/2024	6.990	299,035	0	(179)	0	0	0	415,000	05/13/2024
7163595		SOUTH AMBOY	NJ		09/27/2024	7.125	460,455	0	(169)	0	0	0	655,000	05/09/2024
7163596		OVIEDO	FL		09/27/2024	6.250	510,855	0	15	0	0	0	700,000	05/30/2024
7163598		WORCESTER	MA		09/27/2024	7.475	512,454	0	(265)	0	0	0	670,000	05/31/2024
7163599		KNOXVILLE	TN		09/27/2024	7.250	247,104	0	(91)	0	0	0	325,000	05/22/2024
7163600		GARDEN CITY	ID		09/27/2024	6.990	705,898	0	(366)	0	0	0	929,900	05/15/2024
7163601		LAWRENCE	MA		09/27/2024	7.125	445,112	0	(155)	0	0	0	685,000	05/28/2024
7163602		SCHAUMBURG	IL		09/27/2024	7.125	226,189	0	(67)	0	0	0	300,000	05/31/2024
7163603		MIDLAND	TX		09/27/2024	7.425	242,184	0	(121)	0	0	0	315,000	05/23/2024
7163604		LAKEWOOD	OH		09/27/2024	7.375	269,556	0	(87)	0	0	0	365,000	05/15/2024
7163605		CHATTANOOGA	TN		09/27/2024	5.500	182,996	0	164	0	0	0	260,000	05/21/2024
7163611		SANTA CLARITA	CA		09/27/2024	7.375	640,979	0	(741)	0	0	0	870,000	05/23/2024
7163612		PULASKI	TN		09/27/2024	7.375	170,313	0	(37)	0	0	0	225,000	07/01/2024
7163613		SAN FRANCISCO	CA		09/27/2024	6.500	729,015	0	10	0	0	0	990,000	05/31/2024
7163614		OCKLAWAHA	FL		09/27/2024	6.990	189,253	0	(63)	0	0	0	249,900	07/01/2024
7163615		DALLAS	TX		09/27/2024	7.500	782,271	0	(339)	0	0	0	1,100,000	05/17/2024
7163616		DENVER	CO		09/27/2024	7.475	367,937	0	(167)	0	0	0	480,000	05/30/2024
7163617		PORTSMOUTH	NH		09/27/2024	6.990	399,545	0	(212)	0	0	0	526,000	05/09/2024
7163618		NEW YORK	NY		09/27/2024	6.950	598,734	0	(200)	0	0	0	850,000	05/09/2024
7163619		SEASIDE PARK	NJ		09/27/2024	7.500	535,529	0	(34)	0	0	0	700,000	05/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163620		PHILADELPHIA	PA		09/27/2024	7.050	200,790	0	(51)	0	0	0	286,000	05/29/2024
7163621		VALENCIA	CA		09/27/2024	7.375	603,864	0	(251)	0	0	0	741,219	05/22/2024
7163622		LA VERNE	CA		09/27/2024	7.125	1,040,158	0	(329)	0	0	0	1,374,284	05/30/2024
7163623		PUYALLUP	WA		09/27/2024	6.990	508,703	0	(137)	0	0	0	675,000	05/24/2024
7163624		LILLINGTON	NC		09/27/2024	6.250	279,883	0	34	0	0	0	395,000	05/15/2024
7163625		RALEIGH	NC		09/27/2024	6.990	195,083	0	(194)	0	0	0	275,000	05/14/2024
7163628		HAINES CITY	FL		09/27/2024	6.990	168,909	0	(2,873)	0	0	0	305,000	05/28/2024
7163631		PALM BAY	FL		09/27/2024	7.375	342,468	0	(141)	0	0	0	420,000	07/01/2024
7163632		KNOXVILLE	TN		09/27/2024	7.125	231,103	0	(73)	0	0	0	286,000	07/01/2024
7163633		HOUSTON	TX		09/27/2024	7.375	290,402	0	(99)	0	0	0	383,000	05/16/2024
7163634		MODESTO	CA		09/27/2024	7.375	298,810	0	(181)	0	0	0	480,066	05/21/2024
7163635		ORLANDO	FL		09/27/2024	6.875	280,886	0	(210)	0	0	0	380,000	05/03/2024
7163636		RALEIGH	NC		09/27/2024	6.990	284,487	0	(126)	0	0	0	377,395	05/30/2024
7163638		SARASOTA	FL		09/27/2024	7.500	472,590	0	(146)	0	0	0	585,000	04/29/2024
7163639		KATY	TX		09/27/2024	7.375	215,803	0	(53)	0	0	0	270,000	05/07/2024
7163640		MISSOURI CITY	TX		09/27/2024	6.990	261,909	0	(96)	0	0	0	345,000	05/17/2024
7163642		ROTONDA WEST	FL		09/27/2024	7.125	259,723	0	(107)	0	0	0	365,000	05/01/2024
7163644		PITTSBURG	CA		09/27/2024	7.250	342,973	0	(137)	0	0	0	450,000	05/15/2024
7163645		UHLAND	TX		09/27/2024	7.250	234,370	0	(78)	0	0	0	309,000	05/14/2024
7163646		LAS VEGAS	NV		09/27/2024	6.625	450,243	0	(138)	0	0	0	646,000	05/17/2024
7163647		LOS ALAMOS	NM		09/27/2024	7.250	265,605	0	(72)	0	0	0	376,500	05/07/2024
7163650		OAKWOOD	GA		09/27/2024	7.125	359,944	0	(226)	0	0	0	486,704	05/16/2024
7163651		AUGUSTA	GA		09/27/2024	7.375	216,290	0	(113)	0	0	0	283,000	04/29/2024
7163652		HAINES CITY	FL		09/27/2024	7.250	293,866	0	(80)	0	0	0	365,000	05/30/2024
7163653		CHATTANOOGA	TN		09/27/2024	6.625	248,553	0	(82)	0	0	0	329,000	05/02/2024
7163654		SAN ANTONIO	FL		09/27/2024	7.375	344,573	0	(121)	0	0	0	425,000	05/30/2024
7163657		ENOCH	UT		09/27/2024	7.500	495,226	0	(292)	0	0	0	685,000	05/21/2024
7163659		DEER PARK	TX		09/27/2024	6.500	225,717	0	(13)	0	0	0	305,000	05/16/2024
7163660		HAINES CITY	FL		09/27/2024	7.250	257,883	0	(86)	0	0	0	340,000	05/30/2024
7163661		HAINES CITY	FL		09/27/2024	7.250	257,883	0	(86)	0	0	0	340,000	05/30/2024
7163662		MERIDIAN	ID		09/27/2024	6.750	351,438	0	(141)	0	0	0	462,489	05/13/2024
7163663		MERIDIAN	ID		09/27/2024	6.750	355,997	0	(142)	0	0	0	468,489	05/13/2024
7163664		MADERA	CA		09/27/2024	6.375	226,601	0	(59)	0	0	0	732,258	05/07/2024
7163665		ELK GROVE	CA		09/27/2024	6.750	379,825	0	(182)	0	0	0	542,254	05/22/2024
7163666		FORT WAYNE	IN		09/27/2024	7.250	213,696	0	(137)	0	0	0	292,000	05/09/2024
7163668		TAVARES	FL		09/27/2024	7.250	313,994	0	(85)	0	0	0	390,000	05/28/2024
7163669		LYNCHBURG	VA		09/27/2024	7.375	207,313	0	(108)	0	0	0	274,000	05/22/2024
7163670		WEST LAFAYETTE	IN		09/27/2024	6.990	216,561	0	(79)	0	0	0	285,000	05/31/2024
7163672		DALLAS	TX		09/27/2024	7.250	245,966	0	(122)	0	0	0	325,000	05/15/2024
7163674		CAPE CHARLES	VA		09/27/2024	7.250	323,202	0	(170)	0	0	0	420,000	05/30/2024
7163675		FLOWERY BRANCH	GA		09/27/2024	7.125	353,133	0	(77)	0	0	0	470,000	05/22/2024
7163676		ROYAL PALM BEACH	FL		09/27/2024	7.250	239,270	0	(65)	0	0	0	317,000	05/22/2024
7163677		FOUNTAIN VALLEY	CA		09/27/2024	7.500	947,523	0	(440)	0	0	0	1,235,000	05/29/2024
7163680		ARLINGTON	TX		09/27/2024	6.875	246,439	0	(99)	0	0	0	324,000	05/31/2024
7163681		BROOKLYN	NY		09/27/2024	7.250	500,194	0	(264)	0	0	0	650,000	05/03/2024
7163684		EAST FARMINGDALE	NY		09/27/2024	7.375	492,978	0	(476)	0	0	0	690,000	05/08/2024
7163685		EUSTIS	FL		09/27/2024	6.990	236,571	0	(97)	0	0	0	340,000	05/16/2024
7163686		EAST LANSING	MI		09/27/2024	6.990	425,127	0	(156)	0	0	0	560,000	05/07/2024
7163687		RUSTBURG	VA		09/27/2024	7.250	292,140	0	(74)	0	0	0	388,933	05/22/2024
7163690		LOS ANGELES	CA		09/27/2024	7.375	803,835	0	(309)	0	0	0	1,055,000	05/06/2024
7163692		LOS ANGELES	CA		09/27/2024	7.250	514,460	0	(205)	0	0	0	675,000	05/15/2024
7163693		BAKERSFIELD	CA		09/27/2024	6.250	410,595	0	26	0	0	0	567,568	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163694		LIVERMORE	CA		09/27/2024	7.500	714,708	0	(171)	0	0	0	940,000	07/01/2024
7163695		HONOLULU	HI		09/27/2024	6.990	285,479	0	(133)	0	0	0	430,041	05/10/2024
7163696		KILL DEVIL HILLS	NC		09/27/2024	6.875	381,035	0	(133)	0	0	0	510,000	05/02/2024
7163697		LAGUNA NIGUEL	CA		09/27/2024	6.990	535,080	0	(144)	0	0	0	710,000	05/15/2024
7163698		TREASURE ISLAND	FL		09/27/2024	6.875	286,062	0	(53)	0	0	0	382,500	05/22/2024
7163699		WINDSOR MILL	MD		09/27/2024	7.125	201,361	0	(44)	0	0	0	268,000	05/23/2024
7163700		STERLING HEIGHTS	MI		09/27/2024	7.375	208,438	0	(70)	0	0	0	278,000	07/01/2024
7163702		MAXWELL	TX		09/27/2024	6.625	214,837	0	(20)	0	0	0	271,490	05/24/2024
7163704		CAPITOL HEIGHTS	MD		09/27/2024	6.500	94,820	0	(49)	0	0	0	300,000	02/23/2024
7163705		LAWRENCEVILLE	GA		09/27/2024	6.500	264,735	0	489	0	0	0	385,000	02/23/2024
7163706		FORT WORTH	TX		09/27/2024	6.625	232,542	0	391	0	0	0	313,000	02/23/2024
7163707		DOWNEY	CA		09/27/2024	6.500	678,103	0	1,306	0	0	0	902,000	01/23/2025
7163708		SUGAR LAND	TX		09/27/2024	6.990	228,378	0	277	0	0	0	300,000	02/26/2024
7163709		HILTON HEAD ISLAND	SC		09/27/2024	6.990	483,695	0	640	0	0	0	640,000	02/14/2024
7163710		SPOKANE	WA		09/27/2024	6.990	235,804	0	295	0	0	0	320,100	01/22/2025
7163711		STILLWATER	MN		09/27/2024	6.990	242,741	0	327	0	0	0	352,500	01/22/2025
7163712		BAKERSFIELD	CA		09/27/2024	6.990	471,970	0	643	0	0	0	638,000	01/23/2025
7163713		YUCCA VALLEY	CA		09/27/2024	6.625	217,394	0	374	0	0	0	329,000	01/22/2025
7163714		MIAMI	FL		09/27/2024	6.500	256,943	0	486	0	0	0	350,000	02/23/2024
7163715		LAWRENCEVILLE	GA		09/27/2024	7.125	263,092	0	362	0	0	0	321,300	01/22/2025
7163717		MINNEAPOLIS	MN		09/27/2024	6.990	229,728	0	287	0	0	0	302,500	02/09/2024
7163718		NASHVILLE	TN		09/27/2024	7.125	208,526	0	133	0	0	0	529,300	01/22/2025
7163721		LAKE WORTH BEACH	FL		09/27/2024	6.990	211,105	0	287	0	0	0	282,700	01/22/2025
7163722		NORTH HOLLYWOOD	CA		09/27/2024	6.625	523,055	0	926	0	0	0	667,700	01/22/2025
7163724		WOODLAND	CA		09/27/2024	6.500	219,855	0	611	0	0	0	315,000	02/24/2024
7163725		LEMON GROVE	CA		09/27/2024	6.625	526,551	0	745	0	0	0	869,000	02/03/2024
7163726		COTTONWOOD	AZ		09/27/2024	6.875	313,420	0	485	0	0	0	420,000	02/16/2024
7163727		PANAMA CITY BEACH	FL		09/27/2024	7.125	488,599	0	672	0	0	0	536,000	01/23/2025
7163728		LEHIGH ACRES	FL		09/27/2024	6.500	398,967	0	1,219	0	0	0	545,000	02/15/2024
7163730		KETCHUM	ID		09/27/2024	6.990	297,548	0	145	0	0	0	395,000	02/01/2024
7163731		COROLLA	NC		09/27/2024	6.875	442,581	0	570	0	0	0	649,400	01/22/2025
7163732		STRONGSVILLE	OH		09/27/2024	6.875	206,292	0	367	0	0	0	266,000	01/23/2025
7163733		ROSEVILLE	CA		09/27/2024	6.875	438,455	0	837	0	0	0	663,900	01/22/2025
7163734		SAN DIEGO	CA		09/27/2024	6.990	498,033	0	610	0	0	0	658,500	01/22/2025
7163736		FORT WORTH	TX		09/27/2024	6.625	327,700	0	539	0	0	0	467,000	01/22/2025
7163738		MOUNT LAUREL	NJ		09/27/2024	6.875	281,211	0	414	0	0	0	364,400	01/22/2025
7163740		WATAUGA	TX		09/27/2024	6.625	278,048	0	457	0	0	0	380,000	02/15/2024
7163741		LAKE ELSINORE	CA		09/27/2024	6.990	300,148	0	353	0	0	0	425,400	01/22/2025
7163742		GREENVILLE	NC		09/27/2024	6.990	226,184	0	308	0	0	0	313,200	01/22/2025
7163743		SAVANNAH	GA		09/27/2024	6.990	319,760	0	369	0	0	0	462,700	01/22/2025
7163744		ORANGE	CA		09/27/2024	6.625	1,207,285	0	2,030	0	0	0	1,622,000	01/23/2025
7163746		LAUREL	MD		09/27/2024	6.625	342,979	0	537	0	0	0	391,500	01/22/2025
7163748		MINT HILL	NC		09/27/2024	6.875	253,458	0	1,639	0	0	0	314,200	01/22/2025
7163749		ASHBURN	VA		09/27/2024	6.990	369,361	0	479	0	0	0	469,300	01/22/2025
7163750		ARLINGTON	TX		09/27/2024	6.990	296,835	0	415	0	0	0	406,100	01/22/2025
7163751		PALM DESERT	CA		09/27/2024	6.500	311,512	0	600	0	0	0	425,000	01/22/2025
7163752		PALM COAST	FL		09/27/2024	6.500	252,453	0	388	0	0	0	388,000	01/23/2025
7163753		PALM COAST	FL		09/27/2024	6.500	289,223	0	427	0	0	0	429,000	01/23/2025
7163754		PHOENIX	AZ		09/27/2024	6.500	420,324	0	650	0	0	0	598,600	01/22/2025
7163755		SAN JOSE	CA		09/27/2024	6.990	663,874	0	836	0	0	0	939,600	01/22/2025
7163756		LOCUST GROVE	VA		09/27/2024	6.990	256,207	0	339	0	0	0	338,100	01/22/2025
7163757		LARAMIE	WY		09/27/2024	6.990	303,234	0	112	0	0	0	353,800	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163758		TARZANA	CA		09/27/2024	6.990	505,646	0	688	0	0	0	647,800	01/22/2025
7163759		EL CAJON	CA		09/27/2024	6.875	410,036	0	638	0	0	0	688,200	01/22/2025
7163760		LONGVIEW	WA		09/27/2024	6.990	258,798	0	302	0	0	0	340,000	02/06/2024
7163761		EL CAJON	CA		09/27/2024	6.990	242,846	0	2,205	0	0	0	728,800	01/22/2025
7163762		SUGAR LAND	TX		09/27/2024	6.750	116,552	0	1,044	0	0	0	273,400	01/22/2025
7163763		WAIPAHU	HI		09/27/2024	6.875	867,257	0	1,220	0	0	0	1,142,700	01/22/2025
7163765		CYPRESS	TX		09/27/2024	6.500	230,123	0	419	0	0	0	309,200	01/22/2025
7163766		DELAWARE	OH		09/27/2024	7.125	655,634	0	919	0	0	0	854,500	01/22/2025
7163767		WILMINGTON	DE		09/27/2024	6.990	222,020	0	288	0	0	0	318,100	01/23/2025
7163768		SUWANEE	GA		09/27/2024	6.875	244,669	0	344	0	0	0	335,500	01/22/2025
7163769		SUN CITY	AZ		09/27/2024	6.875	208,032	0	277	0	0	0	286,300	01/22/2025
7163770		SALT LAKE CITY	UT		09/27/2024	6.625	519,389	0	939	0	0	0	725,000	01/23/2025
7163771		COLLEGE PARK	MD		09/27/2024	6.500	340,557	0	1,241	0	0	0	468,000	02/16/2024
7163772		MURFREESBORO	TN		09/27/2024	6.750	287,044	0	373	0	0	0	414,000	01/22/2025
7163773		IRVINE	CA		09/27/2024	6.875	613,932	0	662	0	0	0	1,184,800	01/22/2025
7163774		BLUFFDALE	UT		09/27/2024	6.625	227,096	0	323	0	0	0	385,500	01/22/2025
7163778		SAN ANTONIO	TX		09/27/2024	6.875	185,022	0	317	0	0	0	264,700	01/22/2025
7163779		LAWRENCEVILLE	GA		09/27/2024	6.500	274,768	0	511	0	0	0	444,000	01/23/2025
7163780		FRISCO	TX		09/27/2024	7.125	309,696	0	426	0	0	0	412,000	02/22/2024
7163781		HAYWARD	CA		09/27/2024	6.500	648,848	0	1,258	0	0	0	886,000	01/19/2024
7163782		CLEARWATER	FL		09/27/2024	6.990	580,184	0	343	0	0	0	822,000	12/10/2024
7163784		CALDWELL	ID		09/27/2024	7.125	261,803	0	379	0	0	0	340,700	01/22/2025
7163785		CALDWELL	ID		09/27/2024	7.125	231,675	0	338	0	0	0	315,700	01/22/2025
7163787		LAKE WORTH BEACH	FL		09/27/2024	7.125	448,403	0	654	0	0	0	571,800	01/22/2025
7163788		MILL CREEK	WA		09/27/2024	6.990	284,839	0	412	0	0	0	401,900	01/22/2025
7163789		ORLANDO	FL		09/27/2024	6.990	359,037	0	515	0	0	0	506,500	01/23/2025
7163790		MESA	AZ		09/27/2024	6.990	394,841	0	548	0	0	0	537,900	01/22/2025
7163791		GREENWOOD VILLAGE	CO		09/27/2024	6.990	387,703	0	488	0	0	0	511,000	01/22/2024
7163792		MESA	AZ		09/27/2024	6.500	266,431	0	464	0	0	0	420,700	01/22/2025
7163793		HUMBLE	TX		09/27/2024	6.990	206,509	0	275	0	0	0	306,500	01/22/2025
7163794		MIDDLETOWN	CT		09/27/2024	7.125	263,489	0	355	0	0	0	322,000	01/23/2025
7163795		MANASSAS PARK	VA		09/27/2024	6.500	226,445	0	379	0	0	0	321,300	01/22/2025
7163796		CARROLLTON	GA		09/27/2024	6.500	267,432	0	398	0	0	0	344,540	02/15/2024
7163797		NEW ALBANY	OH		09/27/2024	7.125	211,874	0	281	0	0	0	274,600	01/22/2025
7163798		PALM DESERT	CA		09/27/2024	6.500	402,408	0	405	0	0	0	550,000	01/22/2025
7163799		ALPHARETTA	GA		09/27/2024	6.990	289,994	0	398	0	0	0	360,600	01/22/2025
7163801		NEVADA CITY	CA		09/27/2024	7.125	311,690	0	454	0	0	0	444,600	01/22/2025
7163803		LA JOLLA	CA		09/27/2024	6.875	1,010,044	0	1,420	0	0	0	1,772,300	01/22/2025
7163804		MANASSAS	VA		09/27/2024	6.875	220,622	0	237	0	0	0	380,300	01/22/2025
7163805		CITRUS HEIGHTS	CA		09/27/2024	6.625	292,667	0	516	0	0	0	391,600	01/22/2025
7163806		ORLANDO	FL		09/27/2024	6.990	250,458	0	94	0	0	0	313,600	01/22/2025
7163807		NORCROSS	GA		09/27/2024	7.125	306,337	0	390	0	0	0	456,300	01/22/2025
7163808		PHOENIX	AZ		09/27/2024	7.125	209,498	0	60,654	0	0	0	539,990	01/16/2024
7163809		KISSIMMEE	FL		09/27/2024	7.125	328,275	0	430	0	0	0	432,400	01/22/2025
7163810		BOONE	NC		09/27/2024	6.990	358,866	0	107	0	0	0	484,000	01/22/2025
7163811		CLARKSTON	MI		09/27/2024	6.990	234,069	0	1,202	0	0	0	305,000	10/04/2025
7163812		PUEBLO	CO		09/27/2024	6.750	628,545	0	(187)	0	0	0	838,300	01/22/2025
7163813		MCALLEN	TX		09/27/2024	7.125	407,040	0	563	0	0	0	464,000	01/23/2025
7163814		HONOLULU	HI		09/27/2024	6.990	302,529	0	2,588	0	0	0	411,700	01/22/2025
7163815		LAS VEGAS	NV		09/27/2024	7.125	704,165	0	826	0	0	0	993,000	01/23/2025
7163816		PANAMA CITY	FL		09/27/2024	6.875	288,610	0	455	0	0	0	388,500	02/01/2024
7163818		TEMECULA	CA		09/27/2024	6.990	424,879	0	535	0	0	0	637,900	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163819		SAINT PAUL	MN		09/27/2024	6.990	208,624	0	239	0	0	0	297,200	01/22/2025
7163820		SURF CITY	NC		09/27/2024	6.990	592,721	0	791	0	0	0	707,300	01/22/2025
7163821		TALLAHASSEE	FL		09/27/2024	6.625	350,319	0	642	0	0	0	534,200	01/22/2025
7163822		ORLANDO	FL		09/27/2024	6.500	218,634	0	356	0	0	0	312,000	01/23/2025
7163824		HARRISONBURG	VA		09/27/2024	7.125	585,738	0	746	0	0	0	874,000	05/31/2024
7163825		LA CRESCENTA	CA		09/27/2024	7.000	964,378	0	1,182	0	0	0	1,850,000	05/15/2024
7163826		BORREGO SPGS	CA		09/27/2024	6.500	423,944	0	688	0	0	0	655,000	05/02/2024
7163827		HYATTSVILLE	MD		09/27/2024	7.250	345,112	0	410	0	0	0	454,000	04/26/2024
7163829		LOS ANGELES	CA		09/27/2024	6.625	553,952	0	792	0	0	0	920,000	04/03/2024
7163830		RIVERVIEW	FL		09/27/2024	7.250	174,294	0	69	0	0	0	265,000	04/30/2024
7163831		SACRAMENTO	CA		09/27/2024	6.500	381,468	0	721	0	0	0	535,000	05/10/2024
7163832		JUNO BEACH	FL		09/27/2024	7.250	404,378	0	510	0	0	0	750,000	04/26/2024
7163833		EDGEWOOD	WA		09/27/2024	7.000	298,260	0	434	0	0	0	373,000	04/29/2024
7163834		VADER	WA		09/27/2024	7.250	358,163	0	374	0	0	0	540,000	04/17/2024
7163836		BLUE RIDGE	GA		09/27/2024	7.125	353,137	0	443	0	0	0	500,000	05/21/2024
7163837		INMAN	SC		09/27/2024	7.125	211,397	0	247	0	0	0	262,350	04/12/2024
7163838		VISALIA	CA		09/27/2024	6.625	211,485	0	(1,096)	0	0	0	420,500	04/08/2024
7163839		DENISON	TX		09/27/2024	6.875	207,124	0	266	0	0	0	272,500	07/01/2024
7163840		OSWEGO	IL		09/27/2024	7.125	280,470	0	378	0	0	0	372,100	05/14/2024
7163841		PANAMA CITY	FL		09/27/2024	7.250	211,946	0	295	0	0	0	265,000	05/24/2024
7163843		SAN ANTONIO	TX		09/27/2024	7.125	178,035	0	296	0	0	0	239,900	05/15/2024
7163844		FULLERTON	CA		09/27/2024	7.250	1,181,416	0	1,149	0	0	0	2,475,000	04/17/2024
7163845		LAS VEGAS	NV		09/27/2024	6.875	315,585	0	364	0	0	0	490,000	04/15/2024
7163847		CHANDLER	AZ		09/27/2024	7.250	415,653	0	476	0	0	0	545,000	05/21/2024
7163848		WHITTIER	CA		09/27/2024	7.125	583,229	0	706	0	0	0	885,000	04/16/2024
7163849		OAK CREEK	CO		09/27/2024	6.875	345,101	0	460	0	0	0	455,000	04/19/2024
7163850		CELINA	TX		09/27/2024	7.000	347,201	0	501	0	0	0	462,724	05/31/2024
7163851		JACKSONVILLE	NC		09/27/2024	6.875	140,290	0	191	0	0	0	214,000	07/01/2024
7163852		KATY	TX		09/27/2024	7.125	205,721	0	233	0	0	0	269,000	05/15/2024
7163854		FORT COLLINS	CO		09/27/2024	7.250	555,052	0	728	0	0	0	740,000	07/01/2024
7163855		CITRUS SPRINGS	FL		09/27/2024	6.750	193,463	0	259	0	0	0	255,000	05/09/2024
7163857		ORLANDO	FL		09/27/2024	7.250	440,071	0	634	0	0	0	550,000	07/01/2024
7163859		SEVIERVILLE	TN		09/27/2024	7.000	579,678	0	816	0	0	0	722,500	05/28/2024
7163860		BATON ROUGE	LA		09/27/2024	6.875	223,824	0	4,288	0	0	0	300,000	07/01/2024
7163861		RONKONKOMA	NY		09/27/2024	6.750	340,542	0	764	0	0	0	520,000	07/01/2024
7163863		CHANDLER	AZ		09/27/2024	7.250	362,366	0	453	0	0	0	479,000	05/28/2024
7163865		GOODYEAR	AZ		09/27/2024	7.250	262,164	0	362	0	0	0	327,500	07/01/2024
7163866		VISALIA	CA		09/27/2024	6.750	200,165	0	300	0	0	0	325,000	04/24/2024
7163868		CHARLOTTE	NC		09/27/2024	7.250	327,445	0	383	0	0	0	430,000	07/01/2024
7163869		OAKWOOD	GA		09/27/2024	7.250	266,678	0	331	0	0	0	351,900	07/01/2024
7163872		HOSCHTON	GA		09/27/2024	7.125	238,437	0	321	0	0	0	339,000	05/13/2024
7163873		WINCHESTER	VA		09/27/2024	7.250	231,950	0	239	0	0	0	340,500	07/01/2024
7163874		WARRENTON	VA		09/27/2024	6.875	250,513	0	304	0	0	0	346,000	07/01/2024
7163875		RIVERSIDE	CA		09/27/2024	6.875	406,949	0	486	0	0	0	814,900	07/01/2024
7163876		EDEN	UT		09/27/2024	7.250	778,304	0	911	0	0	0	1,200,000	07/01/2024
7163878		ANDOVER	KS		09/27/2024	6.500	197,367	0	388	0	0	0	252,900	05/13/2024
7163879		PEORIA	AZ		09/27/2024	7.000	288,943	0	1,038	0	0	0	400,000	07/01/2024
7163880		BAY POINT	CA		09/27/2024	7.250	328,043	0	338	0	0	0	555,000	07/01/2024
7163881		LEESBURG	AL		09/27/2024	6.990	208,820	0	223	0	0	0	330,000	07/01/2024
7163882		LEXINGTON	NC		09/27/2024	7.250	170,454	0	122	0	0	0	249,000	07/01/2024
7163884		MONROE	WA		09/27/2024	7.250	448,563	0	174	0	0	0	589,000	07/01/2024
7163885		GLENDALE	AZ		09/27/2024	7.125	309,692	0	384	0	0	0	410,000	07/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163886		WESTBROOK	ME		09/27/2024	6.500	184,724	0	298	0	0	0	285,000	07/01/2024
7163887		PALM RIVER-CLAIR MEL	FL		09/27/2024	7.000	281,883	0	343	0	0	0	370,000	07/01/2024
7163888		SAN LUIS OBISPO	CA		09/27/2024	7.125	553,144	0	695	0	0	0	729,000	07/01/2024
7163889		CAPE CORAL	FL		09/27/2024	7.125	327,206	0	434	0	0	0	425,000	07/01/2024
7163890		PINEVILLE	NC		09/27/2024	7.250	283,141	0	329	0	0	0	375,000	07/01/2024
7163891		BRIARCLIFF MANOR	NY		09/27/2024	7.000	165,947	0	(320)	0	0	0	640,000	07/01/2024
7163893		LOS ANGELES	CA		09/27/2024	7.250	855,237	0	1,021	0	0	0	1,295,000	07/01/2024
7163895		BUFORD	GA		09/27/2024	3.250	185,567	0	660	0	0	0	570,000	04/12/2024
7163896		NORTH BELLMORE	NY		09/27/2024	3.375	204,515	0	598	0	0	0	750,000	04/11/2024
7163897		FREDERICKSBURG	VA		09/27/2024	5.750	96,610	0	(2)	0	0	0	250,000	09/04/2024
7163898		BURKE	VA		09/27/2024	2.875	156,361	0	1,299	0	0	0	925,000	04/10/2024
7163899		HAGERSTOWN	MD		09/27/2024	2.750	233,145	0	992	0	0	0	465,000	04/09/2024
7163900		OAK LAWN	IL		09/27/2024	3.375	43,311	0	137	0	0	0	155,000	09/04/2024
7163901		SELAH	WA		09/27/2024	2.750	43,442	0	321	0	0	0	215,000	09/09/2024
7163902		GRIMES	IA		09/27/2024	3.000	170,945	0	980	0	0	0	398,000	04/10/2024
7163906		QUEEN CREEK	AZ		09/27/2024	3.375	535,056	0	2,250	0	0	0	970,000	04/03/2024
7163907		NORTH BAY VILLAGE	FL		09/27/2024	2.990	614,881	0	2,649	0	0	0	1,464,100	01/23/2025
7163908		MIAMI	FL		09/27/2024	3.250	510,178	0	1,757	0	0	0	977,000	09/09/2024
7163909		ORANGE BEACH	AL		09/27/2024	2.875	437,493	0	2,068	0	0	0	1,045,500	01/23/2025
7163910		PASADENA	CA		09/27/2024	2.990	923,696	0	3,708	0	0	0	1,900,000	04/02/2024
7163911		CONROE	TX		09/27/2024	5.500	966,820	0	379	0	0	0	1,300,000	09/04/2024
7163912		RAYNHAM	MA		09/27/2024	4.125	395,579	0	953	0	0	0	787,200	01/23/2025
7163913		CHELSEA	AL		09/27/2024	2.625	127,941	0	500	0	0	0	310,000	09/06/2024
7163914		CORONA	CA		09/27/2024	5.500	784,084	0	333	0	0	0	1,312,600	01/23/2025
7163915		ALPINE	UT		09/27/2024	2.500	379,133	0	3,260	0	0	0	2,650,000	09/04/2024
7163916		SANTA BARBARA	CA		09/27/2024	4.000	669,550	0	1,254	0	0	0	1,875,900	01/23/2025
7163917		LAGUNA NIGUEL	CA		09/27/2024	3.500	750,385	0	2,193	0	0	0	2,082,600	01/23/2025
7163918		CLOVIS	CA		09/27/2024	3.375	578,229	0	1,878	0	0	0	1,881,200	01/23/2025
7163919		SARATOGA	CA		09/27/2024	3.125	1,216,999	0	6,320	0	0	0	2,800,000	10/01/2025
7163920		DUCK	NC		09/27/2024	2.625	609,020	0	4,706	0	0	0	1,425,000	09/09/2024
7163921		SAN DIEGO	CA		09/27/2024	6.375	2,261,059	0	(194)	0	0	0	3,542,200	01/23/2025
7163922		CHULA VISTA	CA		09/27/2024	3.000	840,463	0	3,452	0	0	0	1,943,800	01/23/2025
7163924		DUBLIN	CA		09/27/2024	2.875	651,666	0	2,854	0	0	0	1,359,400	01/23/2025
7163925		FREMONT	CA		09/27/2024	2.750	834,129	0	3,769	0	0	0	2,123,000	04/03/2024
7163927		FREMONT	CA		09/27/2024	2.750	632,071	0	2,887	0	0	0	1,130,000	04/05/2024
7163928		CARLSBAD	CA		09/27/2024	2.750	724,752	0	3,417	0	0	0	1,714,100	01/23/2025
7163929		MOUNTAIN HOUSE	CA		09/27/2024	2.750	754,275	0	3,520	0	0	0	1,265,000	04/02/2024
7163930		SAN JOSE	CA		09/27/2024	2.750	910,999	0	4,251	0	0	0	1,929,400	01/23/2025
7163931		SAN RAFAEL	CA		09/27/2024	2.750	811,978	0	3,789	0	0	0	1,491,600	01/23/2025
7163932		CUPERTINO	CA		09/27/2024	3.125	918,738	0	2,918	0	0	0	1,549,200	01/23/2025
7163933		AURORA	CO		09/27/2024	3.000	614,667	0	2,486	0	0	0	1,033,200	01/23/2025
7163934		SAN JOSE	CA		09/27/2024	2.750	791,008	0	3,463	0	0	0	1,576,000	01/23/2025
7163935		BREA	CA		09/27/2024	3.125	730,673	0	2,784	0	0	0	1,586,400	01/23/2025
7163936		DALLAS	TX		09/27/2024	3.375	668,983	0	2,232	0	0	0	1,502,300	01/23/2025
7163937		WILTON	CA		09/27/2024	2.875	707,525	0	2,754	0	0	0	1,473,500	01/23/2025
7163938		NIPOMO	CA		09/27/2024	3.125	1,010,440	0	3,874	0	0	0	1,790,000	08/31/2024
7163939		CASTLE PINES	CO		09/27/2024	3.125	497,718	0	2,099	0	0	0	1,118,400	01/23/2025
7163940		SCARSDALE	NY		09/27/2024	3.250	850,975	0	3,035	0	0	0	2,167,500	01/23/2025
7163941		CHARLESTON	SC		09/27/2024	3.375	1,009,412	0	3,285	0	0	0	2,091,400	01/23/2025
7163942		ALPHARETTA	GA		09/27/2024	3.000	677,213	0	2,740	0	0	0	1,623,700	01/23/2025
7163943		DANA POINT	CA		09/27/2024	3.250	790,315	0	2,866	0	0	0	1,526,000	01/23/2025
7163944		SAN MARCOS	CA		09/27/2024	3.000	696,793	0	2,653	0	0	0	1,603,100	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7163945		CHELAN	WA		09/27/2024	2.750	573,955	0	2,543	0	0	0	1,518,900	01/23/2025
7163946		LOS ANGELES	CA		09/27/2024	3.125	123,663	0	408	0	0	0	972,200	01/23/2025
7163947		MONTROSE	MN		09/27/2024	2.875	115,254	0	107	0	0	0	899,000	09/05/2024
7163948		SAN DIEGO	CA		09/27/2024	3.125	574,487	0	1,909	0	0	0	1,711,900	01/23/2025
7163949		DESOTO	TX		09/27/2024	4.875	119,670	0	106	0	0	0	244,800	01/23/2025
7163950		CATHEDRAL CITY	CA		09/27/2024	2.250	31,870	0	1,741	0	0	0	285,200	01/23/2025
7163951		MERRIAM	KS		09/27/2024	3.250	102,880	0	369	0	0	0	314,800	01/23/2025
7163952		RICHMOND	VA		09/27/2024	2.375	58,269	0	498	0	0	0	316,400	01/23/2025
7163953		NEW YORK	NY		09/27/2024	2.375	72,751	0	623	0	0	0	420,000	09/05/2024
7163954		BRYAN	TX		09/27/2024	3.250	79,974	0	382	0	0	0	221,200	01/23/2025
7163955		MANORVILLE	NY		09/27/2024	2.375	75,375	0	978	0	0	0	582,500	01/23/2025
7163956		BLACK BUTTE RANCH	OR		09/27/2024	3.250	304,054	0	1,114	0	0	0	1,283,100	01/23/2025
7163957		LONGMONT	CO		09/27/2024	3.625	285,922	0	840	0	0	0	528,100	01/23/2025
7163958		CHEVY CHASE	MD		09/27/2024	2.875	354,924	0	2,284	0	0	0	1,842,900	01/23/2025
7163959		ANNAPOLIS	MD		09/27/2024	3.375	207,847	0	685	0	0	0	500,000	09/04/2024
7163960		SANDYSTON	NJ		09/27/2024	3.375	150,232	0	483	0	0	0	429,900	09/05/2024
7163961		RANDALLSTOWN	MD		09/27/2024	3.250	152,203	0	584	0	0	0	380,000	11/24/2025
7163962		NEW YORK	NY		09/27/2024	2.875	226,006	0	572	0	0	0	675,000	09/04/2024
7163963		BROOKLYN	NY		09/27/2024	2.875	275,467	0	1,104	0	0	0	580,000	09/04/2024
7163964		WHITE PLAINS	NY		09/27/2024	2.125	68,461	0	875	0	0	0	369,900	09/04/2024
7163965		OCEANSIDE	NY		09/27/2024	3.000	253,217	0	1,622	0	0	0	650,000	09/04/2024
7163967		ASHEBORO	NC		09/27/2024	2.625	57,786	0	465	0	0	0	290,000	09/04/2024
7163968		NEW PALTZ	NY		09/27/2024	2.375	143,004	0	1,824	0	0	0	420,000	09/05/2024
7163969		HAWTHORNE	CA		09/27/2024	3.375	273,989	0	877	0	0	0	696,200	01/23/2025
7163970		NEW ROCHELLE	NY		09/27/2024	2.375	138,124	0	1,444	0	0	0	775,000	09/04/2024
7163971		FRISCO	TX		09/27/2024	3.000	211,221	0	770	0	0	0	530,100	01/23/2025
7163972		AUBURN	CA		09/27/2024	3.375	149,581	0	686	0	0	0	517,000	09/04/2024
7163973		SPRING BRANCH	TX		09/27/2024	3.250	305,194	0	1,036	0	0	0	983,500	01/23/2025
7163974		SAINT PETERSBURG	FL		09/27/2024	3.500	359,989	0	937	0	0	0	864,600	01/23/2025
7163976		MARCO ISLAND	FL		09/27/2024	2.625	268,679	0	2,049	0	0	0	1,671,800	01/23/2025
7163977		PLAINVIEW	NY		09/27/2024	3.000	307,869	0	1,101	0	0	0	906,100	01/23/2025
7163978		GREENSBORO	NC		09/27/2024	3.125	76,366	0	508	0	0	0	243,500	01/23/2025
7163979		FOUNTAIN VALLEY	CA		09/27/2024	2.500	312,014	0	2,322	0	0	0	1,488,400	01/23/2025
7163980		OVIEDO	FL		09/27/2024	2.625	140,253	0	1,130	0	0	0	614,900	01/23/2025
7163981		SAINT PAUL	MN		09/27/2024	3.250	248,002	0	615	0	0	0	630,000	09/04/2024
7163982		WASHINGTON	DC		09/27/2024	3.375	360,574	0	1,094	0	0	0	845,000	09/04/2024
7163983		AUSTIN	TX		09/27/2024	3.125	154,956	0	567	0	0	0	336,000	08/31/2024
7163984		BROOKLYN	NY		09/27/2024	3.500	488,018	0	1,296	0	0	0	1,431,200	01/23/2025
7163985		MOUNT VERNON	WA		09/27/2024	3.625	157,147	0	398	0	0	0	525,000	09/05/2024
7163986		KERHONKSON	NY		09/27/2024	3.000	207,225	0	1,148	0	0	0	453,000	09/04/2024
7163987		OAKDALE	NY		09/27/2024	2.750	242,681	0	1,714	0	0	0	699,100	01/23/2025
7163988		LONG BEACH	NY		09/27/2024	2.625	101,918	0	827	0	0	0	400,000	09/04/2024
7163989		BRONX	NY		09/27/2024	2.500	113,439	0	962	0	0	0	315,000	09/01/2024
7163991		COLLEGE POINT	NY		09/27/2024	3.250	310,511	0	1,610	0	0	0	735,000	09/04/2024
7163992		WARWICK	NY		09/27/2024	2.750	135,335	0	995	0	0	0	899,700	01/23/2025
7163993		HUNTINGTON BEACH	CA		09/27/2024	2.250	325,670	0	2,730	0	0	0	1,881,400	01/23/2025
7163994		FORT COLLINS	CO		09/27/2024	3.750	130,960	0	463	0	0	0	217,400	01/23/2025
7163995		OCEANSIDE	CA		09/27/2024	3.625	509,896	0	1,144	0	0	0	1,158,200	01/23/2025
7163996		RANDLEMAN	NC		09/27/2024	2.875	114,012	0	735	0	0	0	225,000	09/04/2024
7163997		MIDVALE	UT		09/27/2024	2.625	221,465	0	1,705	0	0	0	1,900,900	01/23/2025
7163998		VILLA RICA	GA		09/27/2024	2.625	141,612	0	1,083	0	0	0	383,400	01/23/2025
7163999		WARRENTON	VA		09/27/2024	5.000	237,608	0	143	0	0	0	536,700	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164000		HERCULES	CA		09/27/2024	3.250	118,795	0	463	0	0	0	394,200	01/23/2025
7164001		ELKO	NV		09/27/2024	3.750	268,059	0	651	0	0	0	625,000	09/04/2024
7164003		BURNSVILLE	MN		09/27/2024	4.000	79,338	0	258	0	0	0	245,300	01/23/2025
7164004		CONCORD	NC		09/27/2024	3.875	254,296	0	609	0	0	0	568,300	01/23/2025
7164005		SAN DIEGO	CA		09/27/2024	3.750	391,195	0	947	0	0	0	1,054,100	01/23/2025
7164006		HAYWARD	CA		09/27/2024	3.750	432,632	0	1,198	0	0	0	729,000	01/23/2025
7164007		LOS RANCHOS DE AL	NM		09/27/2024	4.250	352,874	0	531	0	0	0	980,000	08/31/2024
7164008		KERNERSVILLE	NC		09/27/2024	3.750	117,644	0	276	0	0	0	371,100	01/23/2025
7164009		CHESTER	NY		09/27/2024	3.750	245,496	0	574	0	0	0	475,000	09/04/2024
7164010		CHITTENANGO	NY		09/27/2024	3.500	106,348	0	537	0	0	0	390,000	09/04/2024
7164011		NEVADA CITY	CA		09/27/2024	4.250	235,388	0	355	0	0	0	643,000	08/31/2024
7164012		NORTH CHESTERFIEL	VA		09/27/2024	4.000	144,293	0	249	0	0	0	388,500	01/23/2025
7164013		PALM DESERT	CA		09/27/2024	4.125	237,834	0	351	0	0	0	558,300	01/23/2025
7164015		WESTERVILLE	OH		09/27/2024	4.625	130,432	0	144	0	0	0	300,000	09/04/2024
7164017		POTOMAC	MD		09/27/2024	2.500	296,826	0	2,304	0	0	0	1,939,500	01/23/2025
7164018		MANHASSET	NY		09/27/2024	6.250	259,888	0	(442)	0	0	0	1,981,300	01/23/2025
7164020		HONOLULU	HI		09/27/2024	4.125	980,331	0	2,276	0	0	0	1,706,000	01/23/2025
7164021		FLORENCE	AZ		09/27/2024	3.125	119,157	0	336	0	0	0	415,000	04/12/2024
7164022		FRISCO	TX		09/27/2024	3.375	239,226	0	797	0	0	0	650,000	04/11/2024
7164024		SEATTLE	WA		09/27/2024	6.990	1,074,315	0	(468)	0	0	0	1,400,000	09/04/2024
7164025		RALEIGH	NC		09/27/2024	6.750	944,805	0	(387)	0	0	0	1,490,200	01/23/2025
7164026		QUEEN CREEK	AZ		09/27/2024	6.500	1,897,870	0	(203)	0	0	0	2,226,700	01/23/2025
7164027		CUMMING	GA		09/27/2024	6.750	894,781	0	(325)	0	0	0	1,229,400	01/23/2025
7164029		CORAL GABLES	FL		09/27/2024	6.875	822,070	0	342	0	0	0	1,249,200	01/23/2025
7164030		MOUNTAIN HOUSE	CA		09/27/2024	6.875	946,575	0	(380)	0	0	0	1,149,400	01/23/2025
7164032		SCOTTSDALE	AZ		09/27/2024	6.625	1,051,176	0	(340)	0	0	0	1,646,100	01/23/2025
7164034		BRIGHTON	CO		09/27/2024	3.250	378,870	0	1,462	0	0	0	879,000	09/04/2024
7164035		REDMOND	WA		09/27/2024	3.000	1,372,650	0	5,393	0	0	0	3,345,000	04/02/2024
7164036		COTATI	CA		09/27/2024	3.250	510,030	0	1,760	0	0	0	950,000	09/09/2024
7164037		EL DORADO HILLS	CA		09/27/2024	3.125	560,355	0	1,944	0	0	0	1,130,000	08/31/2024
7164038		DURHAM	NC		09/27/2024	3.125	473,721	0	1,739	0	0	0	945,700	01/23/2025
7164039		DUXBURY	MA		09/27/2024	2.990	606,279	0	2,302	0	0	0	2,038,800	01/23/2025
7164041		EAST ISLIP	NY		09/27/2024	3.125	217,519	0	1,125	0	0	0	700,600	01/23/2025
7164042		JUNCTION CITY	OR		09/27/2024	3.625	286,901	0	706	0	0	0	640,000	09/05/2024
7164043		NEW YORK	NY		09/27/2024	2.250	123,923	0	1,290	0	0	0	1,100,000	09/09/2024
7164044		BROOKLYN	NY		09/27/2024	3.125	614,165	0	2,238	0	0	0	1,950,000	09/04/2024
7164046		LONG BEACH	NY		09/27/2024	2.875	155,191	0	1,111	0	0	0	420,000	09/04/2024
7164047		BRONXVILLE	NY		09/27/2024	3.875	341,507	0	635	0	0	0	985,000	09/04/2024
7164048		NEW YORK	NY		09/27/2024	5.875	569,856	0	(53)	0	0	0	755,000	09/04/2024
7164049		MARIPOSA	CA		09/27/2024	3.750	188,907	0	511	0	0	0	391,000	09/05/2024
7164050		JACKSON HEIGHTS	NY		09/27/2024	4.250	255,432	0	471	0	0	0	1,025,000	09/06/2024
7164051		LOS ANGELES	CA		09/27/2024	4.750	379,722	0	873	0	0	0	1,452,000	08/31/2024
7164052		WARWICK	GA		09/27/2024	5.625	116,993	0	(35)	0	0	0	264,000	09/05/2024
7164053		BRIDGEWATER	VA		09/27/2024	6.500	95,074	0	(40)	0	0	0	220,000	09/04/2024
7164057		CLACKAMAS	OR		09/27/2024	6.875	207,924	0	(81)	0	0	0	250,000	01/23/2025
7164058		CINCINNATI	OH		09/27/2024	4.125	90,119	0	236	0	0	0	291,800	01/23/2025
7164059		CINCINNATI	OH		09/27/2024	4.000	101,502	0	303	0	0	0	424,200	01/23/2025
7164060		OXFORD	OH		09/27/2024	4.125	64,995	0	156	0	0	0	265,700	01/23/2025
7164061		CINCINNATI	OH		09/27/2024	4.500	407,703	0	480	0	0	0	1,238,200	01/23/2025
7164063		CINCINNATI	OH		09/27/2024	3.750	119,353	0	669	0	0	0	754,200	01/23/2025
7164064		CINCINNATI	OH		09/27/2024	4.250	41,592	0	111	0	0	0	171,000	09/05/2024
7164065		CINCINNATI	OH		09/27/2024	3.625	68,413	0	246	0	0	0	259,400	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164066		CINCINNATI	OH		09/27/2024	3.500	148,150	0	546	0	0	0	482,100	01/23/2025
7164068		CINCINNATI	OH		09/27/2024	3.500	22,493	0	235	0	0	0	389,100	01/23/2025
7164069		OKEANA	OH		09/27/2024	3.874	19,836	0	152	0	0	0	432,000	09/04/2024
7164070		CINCINNATI	OH		09/27/2024	3.500	113,793	0	377	0	0	0	253,300	01/23/2025
7164071		CRESTVIEW HILLS	KY		09/27/2024	3.625	274,745	0	909	0	0	0	557,600	01/23/2025
7164072		CINCINNATI	OH		09/27/2024	3.375	131,786	0	474	0	0	0	265,000	09/03/2024
7164073		CINCINNATI	OH		09/27/2024	3.375	164,044	0	572	0	0	0	364,000	01/23/2025
7164074		CINCINNATI	OH		09/27/2024	3.250	118,031	0	393	0	0	0	282,200	01/23/2025
7164075		CINCINNATI	OH		09/27/2024	3.250	67,230	0	190	0	0	0	280,000	09/04/2024
7164076		CINCINNATI	OH		09/27/2024	3.125	79,540	0	311	0	0	0	229,900	01/23/2025
7164077		CLEVES	OH		09/27/2024	3.125	158,041	0	550	0	0	0	550,900	01/23/2025
7164078		CINCINNATI	OH		09/27/2024	3.125	183,066	0	686	0	0	0	382,700	01/23/2025
7164079		CINCINNATI	OH		09/27/2024	3.250	211,490	0	627	0	0	0	582,600	01/23/2025
7164080		CINCINNATI	OH		09/27/2024	3.125	93,769	0	528	0	0	0	297,600	01/23/2025
7164081		WEST CHESTER	OH		09/27/2024	3.875	167,501	0	412	0	0	0	398,500	01/23/2025
7164082		FORT THOMAS	KY		09/27/2024	3.250	229,983	0	851	0	0	0	511,400	01/23/2025
7164083		CINCINNATI	OH		09/27/2024	3.375	105,132	0	384	0	0	0	255,000	01/23/2025
7164084		CINCINNATI	OH		09/27/2024	3.250	239,113	0	860	0	0	0	575,400	01/23/2025
7164085		HARRISON	OH		09/27/2024	4.500	163,517	0	304	0	0	0	316,600	01/23/2025
7164086		FOSTER	KY		09/27/2024	3.000	186,455	0	784	0	0	0	330,000	09/04/2024
7164087		HARRISON	OH		09/27/2024	3.000	191,542	0	846	0	0	0	453,600	01/23/2025
7164088		CLEVES	OH		09/27/2024	3.125	226,629	0	1,110	0	0	0	579,800	01/23/2025
7164089		CINCINNATI	OH		09/27/2024	3.000	87,323	0	323	0	0	0	366,300	01/23/2025
7164090		CINCINNATI	OH		09/27/2024	3.000	274,459	0	413	0	0	0	675,700	01/23/2025
7164091		MILFORD	OH		09/27/2024	3.124	171,002	0	647	0	0	0	450,000	09/04/2024
7164092		CLEVES	OH		09/27/2024	3.125	276,781	0	1,060	0	0	0	538,700	01/23/2025
7164094		COLUMBUS	OH		09/27/2024	3.500	520,554	0	1,550	0	0	0	975,000	09/04/2024
7164095		CINCINNATI	OH		09/27/2024	1.990	102,892	0	1,404	0	0	0	440,000	09/03/2024
7164096		CINCINNATI	OH		09/27/2024	2.750	52,232	0	372	0	0	0	242,600	01/23/2025
7164097		CINCINNATI	OH		09/27/2024	1.990	64,180	0	865	0	0	0	333,600	01/23/2025
7164098		CINCINNATI	OH		09/27/2024	1.990	81,031	0	1,055	0	0	0	469,600	01/23/2025
7164099		CINCINNATI	OH		09/27/2024	1.990	101,538	0	1,324	0	0	0	493,700	01/23/2025
7164100		LOVELAND	OH		09/27/2024	1.990	25,292	0	340	0	0	0	349,800	01/23/2025
7164101		FAYETTEVILLE	OH		09/27/2024	1.990	25,252	0	347	0	0	0	446,600	01/23/2025
7164102		LAWRENCEBURG	IN		09/27/2024	4.125	554,341	0	1,332	0	0	0	875,000	09/05/2024
7164103		MILFORD	OH		09/27/2024	2.375	96,531	0	717	0	0	0	320,000	09/04/2024
7164104		CINCINNATI	OH		09/27/2024	1.990	62,221	0	1,331	0	0	0	534,400	01/23/2025
7164105		OAKWOOD	OH		09/27/2024	1.990	154,696	0	2,111	0	0	0	734,800	01/23/2025
7164106		WILMINGTON	OH		09/27/2024	1.990	69,816	0	935	0	0	0	346,400	01/23/2025
7164107		CLEVES	OH		09/27/2024	1.990	79,674	0	1,043	0	0	0	532,200	01/23/2025
7164108		CINCINNATI	OH		09/27/2024	1.990	23,512	0	511	0	0	0	282,200	01/23/2025
7164110		CINCINNATI	OH		09/27/2024	1.990	73,442	0	1,034	0	0	0	289,500	01/23/2025
7164111		HARRISON	OH		09/27/2024	2.250	75,943	0	800	0	0	0	292,000	09/06/2024
7164112		OREGONIA	OH		09/27/2024	3.250	308,624	0	1,151	0	0	0	720,000	09/04/2024
7164113		CINCINNATI	OH		09/27/2024	2.250	62,875	0	562	0	0	0	248,700	01/23/2025
7164115		CINCINNATI	OH		09/27/2024	1.990	108,628	0	1,335	0	0	0	450,100	01/23/2025
7164116		SOUTH CHARLESTON	OH		09/27/2024	3.875	213,087	0	589	0	0	0	445,000	09/05/2024
7164117		LOVELAND	OH		09/27/2024	1.990	155,588	0	2,197	0	0	0	735,700	01/23/2025
7164119		CINCINNATI	OH		09/27/2024	1.990	193,020	0	2,835	0	0	0	1,316,700	01/23/2025
7164120		MASON	OH		09/27/2024	3.875	614,924	0	1,715	0	0	0	860,000	01/23/2025
7164122		CINCINNATI	OH		09/27/2024	1.990	209,087	0	2,698	0	0	0	780,000	09/05/2024
7164123		CINCINNATI	OH		09/27/2024	2.625	205,622	0	1,688	0	0	0	541,100	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164124		BETHEL	OH		09/27/2024	3.375	288,301	0	1,108	0	0	0	700,000	09/04/2024
7164126		CINCINNATI	OH		09/27/2024	2.375	286,000	0	3,695	0	0	0	670,000	09/04/2024
7164128		BELLEVUE	KY		09/27/2024	3.250	135,311	0	479	0	0	0	270,000	09/04/2024
7164129		MAINEVILLE	OH		09/27/2024	3.000	181,634	0	725	0	0	0	387,000	01/23/2025
7164130		AMELIA	OH		09/27/2024	2.375	95,295	0	1,252	0	0	0	311,400	01/23/2025
7164132		CINCINNATI	OH		09/27/2024	3.000	117,551	0	481	0	0	0	253,500	01/23/2025
7164133		CINCINNATI	OH		09/27/2024	3.250	118,362	0	446	0	0	0	272,900	01/23/2025
7164134		HARRISON	OH		09/27/2024	2.500	62,341	0	539	0	0	0	211,000	09/04/2024
7164135		READING	OH		09/27/2024	3.125	173,519	0	665	0	0	0	306,800	01/23/2025
7164136		CINCINNATI	OH		09/27/2024	2.250	43,730	0	457	0	0	0	205,000	09/04/2024
7164137		CINCINNATI	OH		09/27/2024	3.250	167,687	0	584	0	0	0	398,000	01/23/2025
7164138		CLEVES	OH		09/27/2024	3.375	102,066	0	338	0	0	0	290,000	09/04/2024
7164140		MAINEVILLE	OH		09/27/2024	2.990	168,457	0	746	0	0	0	450,000	05/18/2025
7164142		CINCINNATI	OH		09/27/2024	3.000	130,504	0	537	0	0	0	415,000	09/03/2024
7164143		LAWRENCEBURG	IN		09/27/2024	3.000	77,634	0	1,279	0	0	0	340,000	09/04/2024
7164144		WEST HARRISON	IN		09/27/2024	4.000	238,095	0	597	0	0	0	345,000	09/05/2024
7164145		FT WRIGHT	KY		09/27/2024	3.000	172,168	0	692	0	0	0	404,500	01/23/2025
7164146		COVINGTON	KY		09/27/2024	3.000	138,629	0	763	0	0	0	320,000	09/09/2024
7164147		CINCINNATI	OH		09/27/2024	3.000	145,524	0	461	0	0	0	290,500	01/23/2025
7164148		COVINGTON	KY		09/27/2024	3.125	121,831	0	443	0	0	0	197,200	01/23/2025
7164149		MORROW	OH		09/27/2024	3.500	324,387	0	1,077	0	0	0	770,000	09/04/2024
7164150		MADEIRA	OH		09/27/2024	3.750	460,386	0	1,133	0	0	0	1,097,200	01/23/2025
7164151		OREGONIA	OH		09/27/2024	3.500	141,595	0	171	0	0	0	720,000	09/04/2024
7164152		LAKE WAYNOKA	OH		09/27/2024	3.500	257,236	0	734	0	0	0	304,900	01/23/2025
7164153		FARMERSVILLE	OH		09/27/2024	3.500	41,096	0	141	0	0	0	365,000	09/04/2024
7164156		CLARKSVILLE	OH		09/27/2024	3.500	263,794	0	(526)	0	0	0	760,000	09/04/2024
7164157		CINCINNATI	OH		09/27/2024	2.500	206,319	0	2,572	0	0	0	490,000	09/04/2024
7164158		FAIRFIELD TWP	OH		09/27/2024	2.500	59,969	0	663	0	0	0	368,700	01/23/2025
7164159		OXFORD	OH		09/27/2024	3.500	123,431	0	420	0	0	0	400,000	09/04/2024
7164160		LIBERTY TWP	OH		09/27/2024	4.750	409,622	0	471	0	0	0	588,000	01/23/2025
7164161		CINCINNATI	OH		09/27/2024	3.625	679,329	0	1,854	0	0	0	1,377,600	01/23/2025
7164162		HAMILTON	OH		09/27/2024	3.249	99,096	0	343	0	0	0	225,000	09/04/2024
7164163		MADEIRA	OH		09/27/2024	3.125	55,988	0	827	0	0	0	1,045,200	01/23/2025
7164165		WEST HARRISON	IN		09/27/2024	3.250	196,842	0	788	0	0	0	347,200	01/23/2025
7164166		WEST HARRISON	IN		09/27/2024	3.250	176,073	0	791	0	0	0	340,000	09/09/2024
7164167		ERLANGER	KY		09/27/2024	3.500	40,155	0	133	0	0	0	270,000	09/04/2024
7164168		BURLINGTON	KY		09/27/2024	3.375	62,515	0	219	0	0	0	275,600	01/23/2025
7164169		EDGEWOOD	KY		09/27/2024	3.500	57,275	0	351	0	0	0	255,000	09/04/2024
7164170		PETERSBURG	KY		09/27/2024	4.000	113,514	0	379	0	0	0	490,000	09/04/2024
7164171		HOUSTON	TX		09/27/2024	6.640	763,630	0	(295)	0	0	0	979,100	01/23/2025
7164172		AUSTIN	TX		09/27/2024	6.590	753,847	0	(287)	0	0	0	995,000	01/23/2025
7164173		AUSTIN	TX		09/27/2024	6.440	987,054	0	(228)	0	0	0	1,101,800	01/23/2025
7164174		AUSTIN	TX		09/27/2024	6.440	1,476,660	0	(496)	0	0	0	2,094,000	01/23/2025
7164175		AUSTIN	TX		09/27/2024	6.390	844,814	0	(356)	0	0	0	1,089,700	01/23/2025
7164176		FREDERICKSBURG	TX		09/27/2024	6.390	1,118,208	0	(331)	0	0	0	1,500,000	09/09/2024
7164177		AUSTIN	TX		09/27/2024	6.340	1,105,353	0	(315)	0	0	0	1,232,400	01/23/2025
7164178		BELLAIRE	TX		09/27/2024	6.340	1,128,312	0	(383)	0	0	0	1,503,800	01/23/2025
7164179		AUSTIN	TX		09/27/2024	6.340	1,208,854	0	(390)	0	0	0	1,733,900	01/23/2025
7164180		DRIPPING SPRINGS	TX		09/27/2024	6.250	807,683	0	(168)	0	0	0	1,024,300	01/23/2025
7164181		AUSTIN	TX		09/27/2024	6.240	738,361	0	(174)	0	0	0	898,800	01/23/2025
7164182		PHOENIX	AZ		09/27/2024	2.875	158,740	0	648	0	0	0	360,000	04/11/2024
7164183		CARY	NC		09/27/2024	3.125	182,786	0	658	0	0	0	965,800	04/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164184		VANCOUVER	WA		09/27/2024	3.750	165,627	0	537	0	0	0	312,000	09/04/2024
7164185		GRANTS PASS	OR		09/27/2024	3.375	166,154	0	705	0	0	0	431,000	04/11/2024
7164186		PHOENIX	AZ		09/27/2024	3.375	244,972	0	908	0	0	0	425,000	04/14/2024
7164187		BROOKLYN	MI		09/27/2024	2.750	207,583	0	894	0	0	0	645,000	04/09/2024
7164189		GAITHERSBURG	MD		09/27/2024	3.750	275,876	0	729	0	0	0	540,000	04/12/2024
7164190		BUFFALO	NY		09/27/2024	2.750	74,417	0	646	0	0	0	300,000	04/09/2024
7164191		ISLIP TERRACE	NY		09/27/2024	2.625	170,555	0	1,339	0	0	0	590,000	09/03/2024
7164192		BRADENTON	FL		09/27/2024	2.375	403,266	0	3,299	0	0	0	1,125,000	09/06/2024
7164194		HOT SPRINGS NATIO	AR		09/27/2024	3.125	66,460	0	590	0	0	0	376,000	04/11/2024
7164195		TOMS RIVER	NJ		09/27/2024	2.830	311,781	0	1,387	0	0	0	535,000	04/12/2024
7164196		JACKSON HEIGHTS	NY		09/27/2024	3.750	278,467	0	662	0	0	0	530,000	04/09/2024
7164198		SILVERTHORNE	CO		09/27/2024	5.250	310,253	0	479	0	0	0	950,000	07/08/2025
7164199		MILLTOWN	NJ		09/27/2024	3.720	267,547	0	745	0	0	0	413,000	09/04/2024
7164200		LONG ISLAND CITY	NY		09/27/2024	4.750	328,864	0	474	0	0	0	625,000	09/03/2024
7164201		RIVERHEAD	NY		09/27/2024	5.000	275,086	0	388	0	0	0	1,025,000	04/09/2024
7164203		MENDHAM	NJ		09/27/2024	3.720	318,280	0	869	0	0	0	510,000	04/11/2024
7164204		SAN DIEGO	CA		09/27/2024	3.990	545,961	0	997	0	0	0	1,375,000	05/25/2024
7164205		KEW GARDENS	NY		09/27/2024	6.250	135,347	0	(52)	0	0	0	260,000	09/05/2024
7164207		KEW GARDENS	NY		09/27/2024	6.625	6,564	0	(120)	0	0	0	255,000	09/05/2024
7164208		DISTRICT HEIGHTS	MD		09/27/2024	3.750	145,436	0	515	0	0	0	386,000	04/11/2024
7164210		LAWRENCEVILLE	GA		09/27/2024	3.750	110,691	0	307	0	0	0	377,000	04/12/2024
7164211		NORFOLK	VA		09/27/2024	3.750	102,929	0	279	0	0	0	270,000	09/04/2024
7164212		SAN MARCOS	CA		09/27/2024	6.125	338,030	0	(149)	0	0	0	699,000	09/04/2024
7164213		CHICAGO	IL		09/27/2024	6.000	230,852	0	(108)	0	0	0	615,000	04/10/2024
7164214		TINTON FALLS	NJ		09/27/2024	3.720	287,850	0	1,091	0	0	0	440,000	04/10/2024
7164216		LONG BEACH	WA		09/27/2024	6.750	91,906	0	(38)	0	0	0	500,000	09/06/2024
7164218		MIAMI	FL		09/27/2024	5.625	562,509	0	15	0	0	0	795,000	05/25/2024
7164219		WOODSIDE	NY		09/27/2024	5.125	298,536	0	356	0	0	0	500,000	09/05/2024
7164220		STATEN ISLAND	NY		09/27/2024	3.750	63,474	0	293	0	0	0	330,000	04/11/2024
7164221		MEDFORD	NY		09/27/2024	3.750	480,823	0	1,420	0	0	0	755,000	04/11/2024
7164222		HOUSTON	TX		09/27/2024	3.750	123,883	0	280	0	0	0	305,000	04/10/2024
7164223		HOLLIS	NY		09/27/2024	3.750	320,007	0	821	0	0	0	1,030,000	09/04/2024
7164224		ARVERNE	NY		09/27/2024	3.750	143,686	0	615	0	0	0	680,000	09/04/2024
7164225		SARASOTA	FL		09/27/2024	6.125	341,483	0	(80)	0	0	0	450,000	09/04/2024
7164226		WASHINGTON	DC		09/27/2024	3.000	410,475	0	1,471	0	0	0	685,000	09/04/2024
7164227		TUCSON	AZ		09/27/2024	3.750	77,620	0	375	0	0	0	345,000	04/10/2024
7164228		CHICAGO	IL		09/27/2024	3.750	46,526	0	291	0	0	0	165,000	09/04/2024
7164229		MINEOLA	NY		09/27/2024	5.625	453,655	0	30	0	0	0	675,000	04/10/2024
7164230		GLEN ALLEN	VA		09/27/2024	3.750	77,144	0	287	0	0	0	253,000	04/09/2024
7164231		MIAMI SHORES	FL		09/27/2024	3.750	97,195	0	581	0	0	0	1,300,000	04/12/2024
7164232		LOS ANGELES	CA		09/27/2024	3.750	99,258	0	366	0	0	0	550,000	04/11/2024
7164233		RALEIGH	NC		09/27/2024	3.750	59,618	0	(1,197)	0	0	0	345,000	04/11/2024
7164234		SNELLVILLE	GA		09/27/2024	3.750	39,446	0	127	0	0	0	338,000	04/10/2024
7164235		GRAYSON	GA		09/27/2024	3.750	90,922	0	277	0	0	0	347,000	04/12/2024
7164236		CLARKSVILLE	TN		09/27/2024	4.625	407,531	0	991	0	0	0	690,000	04/09/2024
7164237		HOUSTON	TX		09/27/2024	3.750	133,125	0	767	0	0	0	350,000	04/10/2024
7164238		PHILADELPHIA	PA		09/27/2024	3.750	28,297	0	181	0	0	0	335,000	09/05/2024
7164239		JEFFERSON	GA		09/27/2024	3.750	136,133	0	598	0	0	0	553,000	08/31/2024
7164240		PHILADELPHIA	PA		09/27/2024	3.750	116,991	0	295	0	0	0	264,000	09/04/2024
7164241		SOUTH RIVER	NJ		09/27/2024	3.750	77,745	0	431	0	0	0	235,000	09/03/2024
7164242		NEW YORK	NY		09/27/2024	5.375	445,053	0	142	0	0	0	845,000	09/05/2024
7164243		MYRTLE BEACH	SC		09/27/2024	6.250	115,476	0	(59)	0	0	0	360,000	04/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164244		DOWNINGTOWN	PA		09/27/2024	3.750	110,151	0	521	0	0	0	820,900	04/10/2024
7164245		GILBERT	AZ		09/27/2024	5.000	406,168	0	546	0	0	0	775,000	04/10/2024
7164246		UNION CITY	CA		09/27/2024	7.000	434,319	0	(183)	0	0	0	595,100	04/13/2024
7164247		MINNEAPOLIS	MN		09/27/2024	6.375	160,618	0	(265)	0	0	0	495,000	04/09/2024
7164248		CHIEFLAND	FL		09/27/2024	5.625	120,496	0	69	0	0	0	218,000	09/04/2024
7164249		LAKE FOREST	CA		09/27/2024	2.375	420,241	0	2,697	0	0	0	1,390,600	01/23/2025
7164250		SAN DIEGO	CA		09/27/2024	3.250	416,701	0	1,228	0	0	0	1,320,000	05/28/2024
7164251		WOODBURY	NJ		09/27/2024	2.625	215,903	0	1,471	0	0	0	324,900	01/23/2025
7164252		SAINT LOUIS	MO		09/17/2024	7.610	3,192,929	0	(12,582)	0	0	0	4,482,500	07/11/2024
7164253		BRANDON	MS		09/18/2024	6.750	110,200	0	(68)	0	0	0	143,000	08/08/2024
7164254		OKEECHOBEE	FL		09/18/2024	7.125	132,483	0	(99)	0	0	0	170,000	05/07/2024
7164255		BETHLEHEM	PA		09/18/2024	6.500	235,174	0	(69)	0	0	0	312,000	04/08/2024
7164256		EDGEWOOD	MD		09/18/2024	6.125	154,958	0	(69)	0	0	0	251,000	08/09/2024
7164257		MACON	GA		09/18/2024	6.875	127,303	0	(99)	0	0	0	175,000	06/26/2024
7164258		CLINTON	TN		09/18/2024	6.875	212,732	0	(141)	0	0	0	275,000	07/31/2024
7164259		BUFFALO	NY		09/18/2024	6.500	216,874	0	(109)	0	0	0	345,000	06/06/2024
7164260		TITUSVILLE	FL		09/18/2024	6.500	190,197	0	(108)	0	0	0	280,000	07/16/2024
7164261		INDEPENDENCE	MO		09/18/2024	6.250	166,685	0	(76)	0	0	0	235,000	08/05/2024
7164262		GRANDVIEW	MO		10/02/2024	6.500	215,288	0	(127)	0	0	0	280,000	07/18/2024
7164263		CINCINNATI	OH		09/18/2024	6.500	171,954	0	(101)	0	0	0	240,000	07/15/2024
7164264		BALTIMORE	MD		09/18/2024	7.000	290,389	0	(170)	0	0	0	377,000	09/13/2025
7164265		CINCINNATI	OH		09/18/2024	6.750	267,784	0	(185)	0	0	0	325,000	08/05/2024
7164266		WASHINGTON	DC		09/18/2024	6.375	506,885	0	(225)	0	0	0	650,000	07/25/2024
7164267		TEMPLE HILLS	MD		09/18/2024	6.500	363,388	0	(168)	0	0	0	477,000	08/07/2024
7164268		BALTIMORE	MD		09/18/2024	6.625	186,695	0	(98)	0	0	0	230,000	07/29/2024
7164269		JACKSONVILLE	NC		09/18/2024	6.500	180,551	0	(84)	0	0	0	237,000	08/05/2024
7164270		JACKSONVILLE	FL		09/18/2024	6.250	139,348	0	(68)	0	0	0	196,000	08/09/2024
7164271		KANSAS CITY	MO		09/18/2024	6.375	218,254	0	(92)	0	0	0	308,000	08/09/2024
7164272		PHILADELPHIA	PA		09/18/2024	7.000	271,709	0	(76)	0	0	0	360,000	08/01/2024
7164273		PHILADELPHIA	PA		09/18/2024	7.000	256,614	0	(71)	0	0	0	340,000	08/01/2024
7164274		NOTTINGHAM	MD		09/18/2024	6.625	182,870	0	(163)	0	0	0	230,000	08/07/2024
7164276		MIAMI	FL		09/18/2024	6.750	533,141	0	(309)	0	0	0	743,000	08/07/2024
7164277		MILWAUKEE	WI		09/18/2024	6.500	171,081	0	(74)	0	0	0	225,000	08/08/2024
7164279		HUNTSVILLE	AL		09/18/2024	6.625	133,460	0	(79)	0	0	0	168,000	08/02/2024
7164280		PITTSBURGH	PA		09/18/2024	6.375	407,896	0	(122)	0	0	0	580,000	08/06/2024
7164281		COLORADO SPRINGS	CO		09/18/2024	5.750	440,319	0	(18)	0	0	0	610,000	07/30/2024
7164282		PARKVILLE	MO		09/18/2024	6.750	247,762	0	(107)	0	0	0	307,000	08/21/2024
7164283		HYATTSVILLE	MD		09/18/2024	6.625	264,096	0	(139)	0	0	0	345,000	08/15/2024
7164284		HYATTSVILLE	MD		09/18/2024	6.625	263,331	0	(139)	0	0	0	344,000	08/15/2024
7164285		BALTIMORE	MD		09/13/2024	8.690	317,117	0	(58)	0	0	0	420,000	09/20/2025
7164286		BROOKLYN	NY		09/13/2024	7.400	1,093,831	0	(296)	0	0	0	1,670,000	05/02/2024
7164287		COLUMBUS	GA		09/13/2024	8.465	99,779	0	(60)	0	0	0	128,000	05/02/2024
7164288		PHILADELPHIA	PA		09/13/2024	7.850	208,317	0	(109)	0	0	0	270,000	05/30/2024
7164289		OJAI	CA		09/13/2024	7.615	794,416	0	(457)	0	0	0	1,500,000	05/15/2024
7164290		BALTIMORE	MD		09/13/2024	7.657	159,139	0	(111)	0	0	0	225,200	09/13/2025
7164291		BALTIMORE	MD		09/13/2024	8.465	180,978	0	(130)	0	0	0	260,000	09/14/2025
7164292		WARE	MA		09/13/2024	7.876	239,981	0	(135)	0	0	0	310,000	07/19/2024
7164293		NEWARK	NJ		09/13/2024	7.342	671,533	0	(387)	0	0	0	870,000	06/26/2024
7164294		BIRMINGHAM	AL		09/13/2024	7.207	108,805	0	(96)	0	0	0	220,000	07/12/2024
7164295		WILSON	NC		09/13/2024	7.990	123,196	0	(59)	0	0	0	160,000	07/19/2024
7164296		PITTSBURGH	PA		09/13/2024	8.183	84,380	0	(15)	0	0	0	140,000	06/27/2024
7164298		PHILADELPHIA	PA		09/13/2024	8.251	234,153	0	(50)	0	0	0	310,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164301		NOBLESVILLE	IN		09/13/2024	7.694	155,112	0	(94)	0	0	0	200,000	08/11/2024
7164303		BALTIMORE	MD		09/13/2024	7.838	170,496	0	(110)	0	0	0	106,000	09/13/2025
7164304		JACKSONVILLE	FL		09/13/2024	7.701	132,448	0	(91)	0	0	0	171,000	07/10/2024
7164306		HAMMOND	IN		09/13/2024	6.825	147,964	0	(90)	0	0	0	194,000	08/07/2024
7164307		PHILADELPHIA	PA		09/13/2024	7.850	278,503	0	(134)	0	0	0	362,000	07/12/2024
7164308		NEW CASTLE	DE		09/13/2024	6.908	225,395	0	(153)	0	0	0	291,000	07/30/2024
7164309		WILMINGTON	DE		09/13/2024	7.175	155,326	0	(107)	0	0	0	201,000	07/30/2024
7164310		WILMINGTON	DE		09/13/2024	7.175	167,594	0	(113)	0	0	0	216,000	07/30/2024
7164313		BALTIMORE	MD		09/13/2024	7.257	129,101	0	(98)	0	0	0	155,000	09/12/2025
7164315		ABINGDON	MD		09/13/2024	6.925	190,861	0	(142)	0	0	0	290,000	07/17/2024
7164316		NORWICH	CT		09/13/2024	7.058	209,708	0	(150)	0	0	0	270,000	07/18/2024
7164317		CHICAGO	IL		09/13/2024	7.083	191,063	0	(135)	0	0	0	310,000	07/19/2024
7164318		DETROIT	MI		09/13/2024	7.775	91,071	0	(59)	0	0	0	138,000	07/25/2024
7164319		BIRMINGHAM	AL		09/13/2024	7.382	89,357	0	(70)	0	0	0	112,900	07/18/2024
7164320		CHATTANOOGA	TN		09/13/2024	7.376	146,454	0	(119)	0	0	0	180,000	07/22/2024
7164322		CLEARWATER	FL		09/13/2024	7.651	260,046	0	(163)	0	0	0	335,000	07/29/2024
7164323		DETROIT	MI		09/13/2024	7.388	103,755	0	(71)	0	0	0	145,000	07/24/2024
7164324		LOVELAND	OH		09/13/2024	7.750	214,692	0	(82)	0	0	0	275,000	08/12/2024
7164325		COLUMBUS	OH		09/13/2024	7.563	177,768	0	(68)	0	0	0	228,000	08/16/2024
7164326		COLUMBUS	OH		09/13/2024	7.563	152,183	0	(60)	0	0	0	195,000	08/06/2024
7164327		CHELSEA	MA		09/13/2024	7.600	347,608	0	(124)	0	0	0	425,000	07/30/2024
7164328		HENRICO	VA		09/13/2024	6.733	322,725	0	(183)	0	0	0	404,500	07/31/2024
7164329		HENRICO	VA		09/13/2024	7.100	322,251	0	(228)	0	0	0	420,000	07/31/2024
7164330		PHILADELPHIA	PA		09/13/2024	8.426	188,899	0	(39)	0	0	0	250,000	07/30/2024
7164331		FAIRVIEW	NJ		09/13/2024	7.676	618,259	0	(347)	0	0	0	800,000	08/23/2024
7164332		NANTICOKE	PA		09/13/2024	7.575	210,228	0	(126)	0	0	0	255,000	08/04/2024
7164333		BALTIMORE	MD		09/13/2024	7.657	146,301	0	(112)	0	0	0	262,000	09/12/2025
7164334		HERMITAGE	TN		09/13/2024	7.413	226,673	0	(171)	0	0	0	290,000	07/16/2024
7164336		SAINT LOUIS	MO		09/13/2024	7.800	129,530	0	(84)	0	0	0	192,000	06/24/2024
7164337		CINCINNATI	OH		09/13/2024	7.144	171,997	0	(121)	0	0	0	222,000	07/29/2024
7164338		PORT CHARLOTTE	FL		09/13/2024	6.992	261,364	0	(128)	0	0	0	335,000	08/01/2024
7164339		BALTIMORE	MD		09/13/2024	7.351	189,778	0	(154)	0	0	0	295,000	09/12/2025
7164340		PORT CHARLOTTE	FL		09/13/2024	6.992	261,364	0	(128)	0	0	0	335,000	08/01/2024
7164341		MILWAUKEE	WI		09/13/2024	7.676	95,192	0	(65)	0	0	0	115,000	07/31/2024
7164342		NORTH LITTLE ROCK	AR		09/13/2024	6.775	101,194	0	(66)	0	0	0	131,000	08/12/2024
7164343		HAMMOND	IN		09/13/2024	7.625	81,381	0	(74)	0	0	0	102,000	08/01/2024
7164344		WATERBURY	CT		09/13/2024	7.150	176,781	0	(149)	0	0	0	265,000	08/09/2024
7164345		BALTIMORE	MD		09/13/2024	7.400	198,712	0	(94)	0	0	0	253,000	09/13/2025
7164346		CHESTER	PA		09/13/2024	8.050	162,723	0	(41)	0	0	0	215,000	08/07/2024
7164347		CHESTER	PA		09/13/2024	7.900	136,190	0	(35)	0	0	0	180,000	08/07/2024
7164348		NEW HAVEN	CT		09/13/2024	7.100	244,482	0	(208)	0	0	0	425,000	08/09/2024
7164349		ANDERSON	SC		09/13/2024	7.607	213,169	0	(128)	0	0	0	263,000	08/01/2024
7164350		CHESTER	PA		09/13/2024	7.525	143,636	0	(38)	0	0	0	190,000	08/13/2024
7164351		CHULA VISTA	CA		09/13/2024	7.926	881,489	0	(345)	0	0	0	1,235,000	08/06/2024
7164352		OKLAHOMA CITY	OK		09/13/2024	7.475	110,969	0	(71)	0	0	0	143,000	08/07/2024
7164353		DALLAS	TX		09/13/2024	7.413	238,278	0	(155)	0	0	0	307,000	07/31/2024
7164354		FEDERAL WAY	WA		09/13/2024	6.383	476,411	0	(108)	0	0	0	590,000	08/05/2024
7164355		KOKOMO	IN		09/13/2024	7.764	140,301	0	(105)	0	0	0	179,000	08/02/2024
7164356		BALTIMORE	MD		09/13/2024	7.714	188,365	0	(83)	0	0	0	225,000	09/13/2025
7164357		DUNDALK	MD		09/13/2024	7.200	174,742	0	(120)	0	0	0	225,000	08/07/2024
7164358		WINSTON-SALEM	NC		09/13/2024	7.575	99,851	0	(59)	0	0	0	129,000	08/07/2024
7164359		BALTIMORE	MD		09/13/2024	7.876	172,237	0	(134)	0	0	0	245,000	09/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164360		JACKSON	MS		09/13/2024	7.150	107,167	0	(86)	0	0	0	137,000	08/07/2024
7164361		BALTIMORE	MD		09/13/2024	7.497	146,135	0	(112)	0	0	0	197,500	09/14/2025
7164362		NEW BRITAIN	CT		09/13/2024	7.544	319,486	0	(214)	0	0	0	440,000	08/16/2024
7164363		CLEVELAND	OH		09/13/2024	7.538	231,816	0	(133)	0	0	0	300,000	08/09/2024
7164364		BRIDGEPORT	CT		09/13/2024	7.651	305,134	0	(217)	0	0	0	391,000	06/19/2024
7164365		BRIDGEPORT	CT		09/13/2024	7.976	342,969	0	(222)	0	0	0	440,000	06/18/2024
7164366		CATONSVILLE	MD		09/13/2024	7.126	470,692	0	(399)	0	0	0	950,000	06/03/2024
7164367		EUCLID	OH		09/13/2024	7.975	107,308	0	(68)	0	0	0	159,000	08/01/2024
7164368		BALTIMORE	MD		09/13/2024	6.950	270,297	0	(226)	0	0	0	370,000	09/14/2025
7164369		BRIDGETON	NJ		09/13/2024	7.701	112,748	0	(72)	0	0	0	136,000	06/24/2024
7164370		BALTIMORE	MD		09/13/2024	7.200	178,694	0	(131)	0	0	0	215,000	09/14/2025
7164371		KANSAS CITY	MO		09/13/2024	7.175	114,260	0	(80)	0	0	0	147,000	08/09/2024
7164372		BALTIMORE	MD		09/13/2024	7.107	149,568	0	(127)	0	0	0	153,000	09/12/2025
7164373		MIDDLE RIVER	MD		09/13/2024	7.475	150,607	0	(61)	0	0	0	198,000	08/08/2024
7164374		BALTIMORE	MD		09/13/2024	7.714	209,097	0	(90)	0	0	0	250,000	09/13/2025
7164375		TURTLE CREEK	PA		09/13/2024	8.150	94,626	0	(23)	0	0	0	125,000	08/15/2024
7164376		KANSAS CITY	MO		09/13/2024	7.432	87,673	0	(68)	0	0	0	114,000	08/09/2024
7164377		HARVEY	LA		09/13/2024	7.676	106,077	0	(62)	0	0	0	137,000	08/14/2024
7164378		LEDYARD	CT		09/13/2024	7.725	228,427	0	(42)	0	0	0	285,000	08/13/2024
7164379		BROOKFIELD	WI		09/13/2024	6.097	319,041	0	(129)	0	0	0	395,000	08/03/2024
7164380		BALTIMORE	MD		09/13/2024	7.200	193,420	0	(145)	0	0	0	248,000	09/13/2025
7164381		CHICAGO	IL		09/13/2024	6.875	197,727	0	(138)	0	0	0	255,000	08/14/2024
7164382		UNIVERSITY HEIGHTS	OH		09/13/2024	7.651	306,218	0	(190)	0	0	0	370,000	08/15/2024
7164383		BALTIMORE	MD		09/13/2024	7.050	110,983	0	(75)	0	0	0	200,000	09/12/2025
7164385		EDGEWOOD	MD		09/13/2024	7.125	202,283	0	(155)	0	0	0	243,000	08/22/2024
7164386		BALTIMORE	MD		09/13/2024	7.451	272,379	0	(187)	0	0	0	345,000	09/20/2025
7164387		GARDENDALE	AL		09/13/2024	6.967	115,754	0	(83)	0	0	0	180,000	08/19/2024
7164388		ALTAMONTE SPRINGS	FL		09/13/2024	6.979	306,700	0	(149)	0	0	0	426,000	07/10/2024
7164389		CHICAGO	IL		09/13/2024	8.432	265,020	0	(159)	0	0	0	340,000	07/05/2024
7164390		BALTIMORE	MD		09/13/2024	7.376	125,240	0	(98)	0	0	0	197,900	09/12/2025
7164391		LAKEWOOD	OH		10/25/2024	4.500	180,190	0	320	0	0	0	365,000	01/23/2025
7164392		GRAND RAPIDS	MI		10/25/2024	4.125	182,370	0	457	0	0	0	272,300	01/22/2025
7164393		READING	PA		10/25/2024	3.875	102,814	0	317	0	0	0	410,500	
7164394		PRAIRIE VILLAGE	KS		10/25/2024	4.375	141,066	0	284	0	0	0	512,000	01/23/2025
7164395		EDEN PRAIRIE	MN		10/25/2024	3.625	162,785	0	503	0	0	0	314,400	01/22/2025
7164396		HOUSTON	TX		10/25/2024	3.625	162,231	0	488	0	0	0	335,700	01/22/2025
7164397		NORTH KINGSTOWN	RI		10/25/2024	4.000	99,263	0	214	0	0	0	229,300	01/22/2025
7164398		BEAUFORT	SC		10/25/2024	4.250	245,418	0	513	0	0	0	396,000	01/23/2025
7164399		GERMANTOWN	MD		10/25/2024	3.375	133,858	0	450	0	0	0	334,300	01/22/2025
7164401		PITTSBURGH	PA		10/25/2024	4.000	67,533	0	169	0	0	0	110,800	01/22/2025
7164402		MONCKS CORNER	SC		10/25/2024	4.125	114,065	0	268	0	0	0	241,000	01/22/2025
7164403		RALEIGH	NC		10/25/2024	3.875	182,248	0	455	0	0	0	304,200	01/22/2025
7164404		LA MESA	CA		10/25/2024	3.375	166,438	0	573	0	0	0	390,000	01/10/2025
7164405		KISSIMMEE	FL		10/25/2024	3.250	135,555	0	551	0	0	0	318,200	01/23/2025
7164406		MIAMI BEACH	FL		10/25/2024	3.250	209,449	0	777	0	0	0	437,300	01/22/2025
7164407		MURFREESBORO	TN		10/25/2024	4.000	135,118	0	268	0	0	0	353,200	01/22/2025
7164408		NAPLES	FL		10/25/2024	4.125	235,351	0	540	0	0	0	525,500	01/22/2025
7164409		COLORADO SPRINGS	CO		10/25/2024	4.000	228,219	0	476	0	0	0	526,500	01/22/2025
7164410		CHAMPAIGN	IL		10/25/2024	3.875	68,431	0	186	0	0	0	136,500	01/22/2025
7164411		COLORADO SPRINGS	CO		10/25/2024	4.000	205,092	0	502	0	0	0	375,000	01/22/2025
7164412		KANNAPOLIS	NC		10/25/2024	3.500	133,853	0	329	0	0	0	365,700	01/22/2025
7164413		ATLANTA	GA		10/25/2024	4.375	258,861	0	516	0	0	0	471,700	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164414		CARVER	MA		10/25/2024	3.875	163,818	0	382	0	0	0	425,000	01/23/2025
7164415		WILKESBORO	NC		10/25/2024	4.125	238,703	0	592	0	0	0	512,900	01/22/2025
7164416		GALVESTON	TX		10/25/2024	3.490	159,900	0	521	0	0	0	381,500	
7164417		OCKLAWAHA	FL		10/25/2024	3.625	91,500	0	268	0	0	0	283,800	01/22/2025
7164418		STONE MOUNTAIN	GA		10/25/2024	4.000	111,727	0	20	0	0	0	253,500	01/22/2025
7164419		MEDFORD	OR		10/25/2024	4.500	184,875	0	361	0	0	0	272,500	01/22/2025
7164420		WASHINGTON	DC		10/25/2024	3.625	141,349	0	413	0	0	0	219,400	01/22/2025
7164421		VASS	NC		10/25/2024	4.000	80,164	0	351	0	0	0	389,600	01/22/2025
7164423		HUNTSVILLE	AL		10/25/2024	3.875	84,038	0	229	0	0	0	136,000	01/23/2025
7164427		SPRINGBORO	OH		10/25/2024	3.375	163,404	0	632	0	0	0	357,600	01/22/2025
7164428		RICHMOND HILL	GA		10/25/2024	3.875	149,737	0	393	0	0	0	351,200	01/22/2025
7164429		FLORISSANT	MO		10/25/2024	3.750	51,652	0	151	0	0	0	181,000	01/22/2025
7164430		ESTES PARK	CO		10/25/2024	3.625	230,530	0	735	0	0	0	586,700	01/22/2025
7164431		NEWARK	DE		10/25/2024	3.750	140,620	0	762	0	0	0	260,500	01/22/2025
7164432		LONGVIEW	TX		10/25/2024	3.490	89,491	0	277	0	0	0	195,300	01/22/2025
7164434		LAKEWOOD RANCH	FL		10/25/2024	3.875	116,633	0	301	0	0	0	282,700	01/22/2025
7164435		PHILADELPHIA	PA		10/25/2024	3.750	391,719	0	1,275	0	0	0	770,300	01/22/2025
7164436		OCEANSIDE	CA		10/25/2024	3.625	438,003	0	1,132	0	0	0	1,639,000	01/23/2025
7164437		VINEYARD	UT		10/25/2024	3.500	260,507	0	889	0	0	0	492,400	01/22/2025
7164438		DELRAY BEACH	FL		10/25/2024	4.625	151,286	0	275	0	0	0	225,000	
7164439		NOLENSVILLE	TN		10/25/2024	3.250	211,295	0	784	0	0	0	467,400	01/22/2025
7164440		COLORADO SPRINGS	CO		10/25/2024	3.500	172,762	0	481	0	0	0	426,700	01/22/2025
7164441		SAN ANTONIO	TX		10/25/2024	3.250	99,363	0	386	0	0	0	309,800	
7164443		LOVELAND	CO		10/25/2024	3.750	413,294	0	1,227	0	0	0	823,900	01/22/2025
7164444		RICHMOND HEIGHTS	MO		10/25/2024	4.375	163,985	0	304	0	0	0	335,000	01/23/2025
7164445		SACRAMENTO	CA		10/25/2024	3.750	124,090	0	315	0	0	0	445,700	01/22/2025
7164446		MEMPHIS	TN		10/25/2024	3.375	94,532	0	186	0	0	0	213,700	01/22/2025
7164448		CASA GRANDE	AZ		10/25/2024	3.625	173,353	0	550	0	0	0	371,100	01/22/2025
7164449		COLUMBUS	OH		10/25/2024	3.250	173,353	0	645	0	0	0	394,000	01/22/2025
7164450		IDAHO SPRINGS	CO		10/25/2024	3.375	182,564	0	576	0	0	0	348,000	01/22/2025
7164451		SPRINGFIELD	VA		10/25/2024	4.375	141,204	0	321	0	0	0	276,200	01/22/2025
7164453		GRANBURY	TX		10/25/2024	3.500	118,920	0	404	0	0	0	243,000	01/23/2025
7164454		OCALA	FL		10/25/2024	3.500	120,554	0	386	0	0	0	348,000	01/23/2025
7164455		BOCA RATON	FL		10/25/2024	3.250	229,008	0	819	0	0	0	678,200	01/22/2025
7164456		GRAND RAPIDS	MI		10/25/2024	4.750	126,103	0	198	0	0	0	246,300	01/22/2025
7164458		CHARLOTTE	NC		10/25/2024	3.875	135,528	0	378	0	0	0	285,000	01/23/2025
7164459		PRAIRIE VILLAGE	KS		10/25/2024	4.375	141,072	0	284	0	0	0	285,500	01/22/2025
7164460		HARRISONBURG	VA		10/25/2024	3.625	109,388	0	350	0	0	0	255,900	01/22/2025
7164461		LEHIGH ACRES	FL		10/25/2024	4.000	236,840	0	584	0	0	0	327,000	
7164462		KENT	WA		10/25/2024	4.000	248,688	0	605	0	0	0	541,600	01/22/2025
7164464		MURFREESBORO	TN		10/25/2024	4.125	166,155	0	359	0	0	0	283,300	01/22/2025
7164465		CHANDLER	AZ		10/25/2024	3.875	119,318	0	270	0	0	0	391,100	01/22/2025
7164466		SEATTLE	WA		10/25/2024	3.250	3,067	0	(15,096)	0	0	0	460,000	
7164467		ORANGE PARK	FL		10/25/2024	4.125	104,737	0	214	0	0	0	221,900	01/22/2025
7164468		SAN DIEGO	CA		10/25/2024	3.625	463,265	0	1,465	0	0	0	962,400	01/22/2025
7164469		ANGIER	NC		10/25/2024	3.625	108,559	0	361	0	0	0	257,100	01/22/2025
7164470		CHANHASSEN	MN		10/25/2024	3.500	137,737	0	427	0	0	0	282,000	01/23/2025
7164471		HARTFORD	CT		10/25/2024	4.125	111,108	0	239	0	0	0	279,300	
7164472		HOLLYWOOD	FL		10/25/2024	3.625	148,822	0	511	0	0	0	583,300	01/22/2025
7164473		GRAND BLANC	MI		10/25/2024	3.375	130,307	0	475	0	0	0	253,500	01/22/2025
7164474		RINCON	GA		10/25/2024	4.375	111,490	0	231	0	0	0	308,100	01/22/2025
7164475		BIRMINGHAM	AL		10/25/2024	4.125	62,942	0	154	0	0	0	101,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164477		SARASOTA	FL		10/25/2024	3.875	82,649	0	210	0	0	0	210,900	01/22/2025
7164479		PUNTA GORDA	FL		10/25/2024	4.750	96,574	0	202	0	0	0	188,500	01/23/2025
7164480		SHOEMAKERSVILLE	PA		10/25/2024	3.875	68,807	0	185	0	0	0	202,900	01/22/2025
7164481		MECHANICSBURG	PA		10/25/2024	3.625	130,327	0	385	0	0	0	250,000	
7164482		KATY	TX		10/25/2024	4.375	181,289	0	18,436	0	0	0	306,000	03/26/2025
7164483		COLUMBUS	OH		10/25/2024	4.250	146,945	0	317	0	0	0	161,000	01/23/2025
7164484		FRANKLIN	TN		10/25/2024	3.875	258,555	0	691	0	0	0	615,400	01/22/2025
7164485		MURFREESBORO	TN		10/25/2024	3.625	186,229	0	722	0	0	0	369,000	01/22/2025
7164486		BOCA RATON	FL		10/25/2024	4.000	90,537	0	175	0	0	0	269,500	01/22/2025
7164487		HISTORIC NEW CASTLE	DE		10/25/2024	4.000	130,700	0	316	0	0	0	350,900	01/22/2025
7164488		NASHVILLE	TN		10/25/2024	4.125	296,004	0	685	0	0	0	516,300	01/22/2025
7164489		GAINESVILLE	FL		10/25/2024	4.375	101,663	0	444	0	0	0	239,900	01/22/2025
7164492		OVERLAND PARK	KS		10/25/2024	4.375	141,057	0	284	0	0	0	288,000	01/22/2025
7164493		OROVILLE	CA		10/25/2024	4.625	159,122	0	246	0	0	0	243,000	01/23/2025
7164494		HOUSTON	TX		10/25/2024	3.490	152,010	0	492	0	0	0	375,000	01/22/2025
7164495		FERNLEY	NV		10/25/2024	4.000	89,286	0	177	0	0	0	350,100	01/23/2025
7164496		CHARLOTTE	NC		10/25/2024	4.125	276,903	0	837	0	0	0	624,000	01/23/2025
7164497		DENVER	CO		10/25/2024	4.125	496,346	0	1,042	0	0	0	864,300	01/22/2025
7164498		CLARKSVILLE	TN		10/25/2024	3.875	110,092	0	251	0	0	0	261,000	
7164499		JACKSONVILLE	FL		10/25/2024	4.250	141,083	0	270	0	0	0	264,600	01/22/2025
7164500		SPOKANE	WA		10/25/2024	4.500	256,503	0	433	0	0	0	459,500	
7164501		BRADENTON	FL		10/25/2024	4.500	246,977	0	395	0	0	0	373,000	01/23/2025
7164502		CORAL SPRINGS	FL		10/25/2024	4.000	77,804	0	186	0	0	0	266,400	01/22/2025
7164503		LAUREL	DE		10/25/2024	3.875	76,043	0	347	0	0	0	159,700	01/22/2025
7164504		RED RIVER	NM		10/25/2024	4.500	173,272	0	295	0	0	0	272,000	
7164505		WHITE SALMON	WA		10/25/2024	3.375	265,685	0	1,253	0	0	0	746,500	01/22/2025
7164506		LA MIRADA	CA		10/25/2024	4.000	411,080	0	942	0	0	0	831,900	01/22/2025
7164507		CENTRAL FALLS	RI		10/25/2024	4.625	237,877	0	428	0	0	0	400,000	
7164508		COLLEGE STATION	TX		10/25/2024	4.000	389,704	0	893	0	0	0	930,000	01/23/2025
7164509		SHAKER HTS	OH		10/25/2024	3.375	116,310	0	401	0	0	0	260,000	01/23/2025
7164510		COLORADO SPRINGS	CO		10/25/2024	3.875	287,428	0	688	0	0	0	572,300	01/22/2025
7164511		PEORIA	AZ		10/25/2024	3.625	93,903	0	250	0	0	0	313,500	01/22/2025
7164512		NORTH LITTLE ROCK	AR		10/25/2024	4.500	69,643	0	131	0	0	0	118,000	01/22/2025
7164513		BURKE	VA		10/25/2024	3.500	327,142	0	987	0	0	0	671,700	01/22/2025
7164514		VASS	NC		10/25/2024	3.875	180,762	0	452	0	0	0	396,000	01/22/2025
7164515		ENGLEWOOD	CO		10/25/2024	3.500	325,663	0	968	0	0	0	628,300	01/22/2025
7164516		VESTAVIA HILLS	AL		10/25/2024	3.990	63,532	0	144	0	0	0	140,400	
7164517		CHICAGO	IL		10/25/2024	4.375	133,651	0	199	0	0	0	255,000	01/23/2025
7164519		DUNCAN	SC		10/25/2024	4.125	160,033	0	415	0	0	0	356,900	01/22/2025
7164520		CATHEDRAL CITY	CA		10/25/2024	3.375	225,762	0	741	0	0	0	479,600	01/22/2025
7164524		TONGANOXIE	KS		10/25/2024	3.875	94,238	0	238	0	0	0	257,000	01/23/2025
7164536		KANSAS CITY	MO		11/25/2024	4.625	97,408	0	76	0	0	0	144,000	
7164537		FAYETTEVILLE	NC		11/25/2024	8.750	139,089	0	(81)	0	0	0	168,000	05/17/2024
7164538		LILBURN	GA		11/25/2024	7.250	186,831	0	(14)	0	0	0	352,000	04/25/2024
7164539		INDIANAPOLIS	IN		11/25/2024	7.875	106,974	0	(69)	0	0	0	139,000	06/14/2024
7164540		QUANTICO	MD		11/25/2024	7.125	192,522	0	(163)	0	0	0	290,000	07/22/2024
7164541		CAPE CORAL	FL		11/25/2024	7.000	237,158	0	(68)	0	0	0	300,000	06/14/2024
7164542		HOUSTON	TX		11/25/2024	7.125	293,541	0	(403)	0	0	0	375,000	06/04/2024
7164546		ALHAMBRA	CA		11/25/2024	6.750	345,685	0	(198)	0	0	0	775,000	05/31/2024
7164547		SAN LUIS	AZ		11/25/2024	7.875	189,727	0	(119)	0	0	0	244,750	07/02/2024
7164548		CLAY	NY		11/25/2024	7.375	240,399	0	(432)	0	0	0	308,000	07/16/2024
7164549		GOOSE CREEK	SC		11/25/2024	8.250	207,446	0	(76)	0	0	0	290,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164550		YUCCA VALLEY	CA		11/25/2024	7.000	259,417	0	(224)	0	0	0	382,000	06/27/2024
7164551		COLORADO SPRINGS	CO		11/25/2024	7.625	222,960	0	(91)	0	0	0	310,000	12/02/2025
7164553		NEW HAVEN	CT		11/25/2024	7.875	398,787	0	(817)	0	0	0	525,000	07/18/2024
7164554		ORLANDO	FL		11/25/2024	7.625	281,849	0	(75)	0	0	0	360,000	06/28/2024
7164556		FORT LAUDERDALE	FL		11/25/2024	7.625	272,054	0	(176)	0	0	0	350,000	07/15/2024
7164557		DETROIT	MI		11/25/2024	8.500	76,440	0	(27)	0	0	0	102,000	07/10/2024
7164558		COVINGTON	KY		11/25/2024	7.500	196,034	0	(157)	0	0	0	250,000	07/25/2024
7164559		AUGUSTA	GA		11/25/2024	7.125	177,058	0	(125)	0	0	0	228,000	07/11/2024
7164560		LITTLE ROCK	AR		11/25/2024	8.125	274,247	0	(4,117)	0	3,524	0	315,000	10/23/2025
7164561		ST. LOUIS	MO		11/25/2024	7.500	162,537	0	118	0	0	0	228,000	08/07/2024
7164562		NEW HAVEN	CT		11/25/2024	7.750	421,710	0	(300)	0	0	0	540,000	07/26/2024
7164563		NEW HAVEN	CT		11/25/2024	7.750	285,045	0	(203)	0	0	0	365,000	07/24/2024
7164565		LEHIGH ACRES	FL		11/25/2024	7.625	226,457	0	(82)	0	0	0	317,000	07/17/2024
7164566		MIRAMAR	FL		11/25/2024	7.000	205,067	0	(117)	0	0	0	440,000	07/31/2024
7164567		GRANDVIEW	MO		11/25/2024	7.625	91,752	0	(61)	0	0	0	118,000	07/29/2024
7164568		NORFOLK	VA		11/25/2024	7.750	375,578	0	(242)	0	0	0	453,000	07/19/2024
7164569		SHIRLEY	NY		11/25/2024	7.999	431,091	0	(309)	0	0	0	550,000	08/01/2024
7164570		SPRING	TX		11/25/2024	7.875	194,214	0	(100)	0	0	0	252,000	07/26/2024
7164571		RIVERVIEW	FL		11/25/2024	7.500	197,267	0	(79)	0	0	0	255,000	07/22/2024
7164572		WILMINGTON	DE		11/25/2024	7.375	173,210	0	(129)	0	0	0	222,000	07/17/2024
7164573		FREEHOLD	NJ		11/25/2024	7.375	285,155	0	(214)	0	0	0	370,000	06/21/2024
7164574		FREEHOLD	NJ		11/25/2024	7.375	285,423	0	(219)	0	0	0	390,000	06/21/2024
7164575		TRENTON	NJ		11/25/2024	7.375	234,417	0	(184)	0	0	0	300,000	06/20/2024
7164576		MILWAUKEE	WI		11/25/2024	7.580	109,781	0	(89)	0	0	0	150,000	06/17/2024
7164577		BALTIMORE	MD		11/25/2024	7.375	206,445	0	(134)	0	0	0	266,000	09/17/2025
7164578		CROWN POINT	IN		11/25/2024	7.875	192,199	0	(122)	0	0	0	246,000	07/25/2024
7164579		BONHAM	TX		11/25/2024	7.125	136,625	0	(96)	0	0	0	203,000	07/23/2024
7164580		CLERMONT	FL		11/25/2024	7.125	295,228	0	(19)	0	0	0	468,000	06/21/2024
7164581		ST. CLOUD	FL		11/25/2024	7.375	285,588	0	(237)	0	0	0	392,000	06/26/2024
7164583		TAMPA	FL		11/25/2024	7.375	240,893	0	(165)	0	0	0	315,000	07/19/2024
7164584		WEST PALM BEACH	FL		11/25/2024	7.875	215,772	0	(139)	0	0	0	267,000	07/25/2024
7164585		ST. LOUIS	MO		11/25/2024	7.750	105,448	0	(68)	0	0	0	130,000	07/31/2024
7164586		HAVERTOWN	PA		11/25/2024	7.125	398,735	0	(338)	0	0	0	545,000	07/15/2024
7164588		LEBANON	PA		11/25/2024	7.375	87,093	0	(33)	0	0	0	116,000	06/06/2024
7164591		OCALA	FL		11/25/2024	7.000	129,503	0	(92)	0	0	0	420,000	08/09/2024
7164592		NEW CANEY	TX		11/25/2024	7.375	190,383	0	(130)	0	0	0	250,000	07/16/2024
7164593		DENVER	CO		11/25/2024	7.500	912,810	0	(611)	0	0	0	1,145,000	08/01/2024
7164594		MILWAUKEE	WI		11/25/2024	7.440	84,135	0	(69)	0	0	0	115,000	06/24/2024
7164595		LAWRENCEVILLE	GA		11/25/2024	6.875	118,764	0	(107)	0	0	0	300,000	07/30/2024
7164596		COOKEVILLE	TN		11/25/2024	7.125	324,005	0	(275)	0	0	0	452,000	07/30/2024
7164597		OAKLAND PARK	FL		11/25/2024	7.750	217,368	0	(142)	0	0	0	292,000	07/25/2024
7164599		VICTORVILLE	CA		11/25/2024	7.875	254,085	0	(163)	0	0	0	350,000	07/23/2024
7164600		VIRGINIA BEACH	VA		11/25/2024	7.875	207,550	0	(133)	0	0	0	262,000	08/02/2024
7164601		OCALA	FL		11/25/2024	7.250	184,520	0	(128)	0	0	0	237,000	08/08/2024
7164602		SCHENECTADY	NY		11/25/2024	7.875	295,877	0	(189)	0	0	0	426,000	08/07/2024
7164604		BROWNSVILLE	TX		11/25/2024	7.375	165,917	0	(113)	0	0	0	240,000	08/05/2024
7164608		EXETER	CA		11/25/2024	7.500	314,101	0	(255)	0	0	0	465,000	07/24/2024
7164609		CHEEKTOWAGA	NY		11/25/2024	7.375	290,108	0	(199)	0	0	0	420,000	07/25/2024
7164610		GREENWOOD	ME		11/25/2024	7.375	388,852	0	(279)	0	0	0	500,000	08/16/2024
7164611		BRONX	NY		11/25/2024	7.750	715,173	0	(513)	0	0	0	980,000	07/15/2024
7164612		COLUMBUS	GA		11/25/2024	7.375	161,006	0	(114)	0	0	0	239,000	08/15/2024
7164613		PEARLAND	TX		11/25/2024	7.375	155,415	0	(106)	0	0	0	370,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164614		HIALEAH	FL		11/25/2024	7.375	204,931	0	(169)	0	0	0	320,000	07/03/2024
7164615		UNION	NJ		11/25/2024	7.250	358,498	0	(100)	0	0	0	530,000	06/25/2024
7164616		LEHIGH ACRES	FL		11/25/2024	7.500	159,610	0	(108)	0	0	0	220,000	07/17/2024
7164617		NORTH CHARLESTON	SC		11/25/2024	7.625	157,458	0	(104)	0	0	0	190,000	08/01/2024
7164618		GRANADA HILLS	CA		11/25/2024	6.875	434,164	0	(332)	0	0	0	930,000	07/29/2024
7164619		DOUGLASVILLE	GA		11/25/2024	7.625	134,735	0	(140)	0	0	0	165,500	07/17/2024
7164621		CONWAY	SC		11/25/2024	8.250	253,073	0	(156)	0	0	0	330,000	07/31/2024
7164622		SARASOTA	FL		11/25/2024	7.500	192,051	0	(305)	0	0	0	272,000	08/05/2024
7164623		WINCHESTER	VA		11/25/2024	7.625	272,366	0	(180)	0	0	0	390,000	08/09/2024
7164625		ATHENS	AL		11/25/2024	7.750	132,634	0	(91)	0	0	0	160,000	07/29/2024
7164626		ORLANDO	FL		11/25/2024	7.125	287,617	0	(243)	0	0	0	370,000	08/27/2024
7164627		LORAIN	OH		11/25/2024	6.750	127,105	0	(97)	0	0	0	240,000	08/05/2024
7164628		PALM SPRINGS	CA		11/25/2024	7.250	1,280,282	0	(885)	0	0	0	2,578,000	07/31/2024
7164629		ASHEVILLE	NC		11/25/2024	7.000	379,163	0	(273)	0	0	0	728,500	08/16/2024
7164630		COOLBAUGH TWP	PA		11/25/2024	7.875	213,864	0	(54)	0	0	0	266,000	08/14/2024
7164631		HARLINGEN	TX		11/25/2024	7.125	249,967	0	(175)	0	0	0	416,000	08/06/2024
7164632		HARLINGEN	TX		11/25/2024	7.125	305,114	0	(209)	0	0	0	393,000	07/15/2024
7164633		PORTAGE	IN		11/25/2024	7.875	189,827	0	(123)	0	0	0	245,000	07/23/2024
7164634		KISSIMMEE	FL		11/25/2024	7.625	271,237	0	(143)	0	0	0	377,000	08/06/2024
7164635		CITRUS SPRINGS	FL		11/25/2024	7.125	210,896	0	(148)	0	0	0	299,000	07/15/2024
7164636		ATHENS	AL		11/25/2024	7.375	201,956	0	(144)	0	0	0	260,000	08/07/2024
7164638		FAYETTEVILLE	GA		11/25/2024	7.375	286,446	0	(195)	0	0	0	375,000	07/25/2024
7164639		INDIANAPOLIS	IN		11/25/2024	7.500	106,347	0	(57)	0	0	0	138,000	08/20/2024
7164640		HINESVILLE	GA		11/25/2024	7.250	194,747	0	(152)	0	0	0	250,000	08/19/2024
7164641		HOPE	IN		11/25/2024	7.375	136,346	0	(99)	0	0	0	175,000	07/23/2024
7164642		CHANDLER	AZ		11/25/2024	7.000	317,852	0	(226)	0	0	0	472,000	07/24/2024
7164644		MIAMI GARDENS	FL		11/25/2024	7.125	315,213	0	(132)	0	0	0	570,000	07/15/2024
7164645		CLEVELAND	OH		11/25/2024	8.250	153,457	0	(37)	0	0	0	194,000	08/06/2024
7164647		FOREST PARK	GA		11/25/2024	7.000	203,319	0	(165)	0	0	0	260,000	08/05/2024
7164648		CANTON	OH		11/25/2024	7.125	115,964	0	(86)	0	0	0	140,000	07/29/2024
7164649		SIOUX FALLS	SD		11/25/2024	7.999	206,021	0	(136)	0	0	0	266,900	08/12/2024
7164650		LANSING	MI		11/25/2024	7.499	197,352	0	(137)	0	0	0	239,000	08/12/2024
7164651		DUNDALK	MD		11/25/2024	7.250	248,624	0	(178)	0	0	0	300,000	08/21/2024
7164652		JONESBORO	GA		11/25/2024	6.999	170,617	0	(73)	0	0	0	265,000	07/31/2024
7164653		HILO	HI		11/25/2024	6.999	390,438	0	(179)	0	0	0	515,000	08/20/2024
7164655		CHANDLER	AZ		11/25/2024	7.125	409,096	0	(200)	0	0	0	490,000	08/15/2024
7164656		ORLANDO	FL		11/25/2024	7.250	288,762	0	(200)	0	0	0	392,000	08/09/2024
7164657		HIXSON	TN		11/25/2024	6.999	209,672	0	(175)	0	0	0	281,000	07/26/2024
7164658		ALHAMBRA	CA		11/25/2024	7.750	870,948	0	(357)	0	0	0	1,070,000	07/29/2024
7164659		WILMINGTON	NC		11/25/2024	7.875	213,903	0	(82)	0	0	0	275,000	08/21/2024
7164660		DAYTON	OH		11/25/2024	7.625	227,892	0	(159)	0	0	0	280,000	08/01/2024
7164661		DECATUR	GA		11/25/2024	8.125	116,413	0	5	0	0	0	140,000	08/09/2024
7164662		HYATTSVILLE	MD		11/25/2024	6.999	303,036	0	(216)	0	0	0	400,000	08/15/2024
7164663		CHICAGO	IL		11/25/2024	7.499	330,129	0	(195)	0	0	0	400,000	08/05/2024
7164664		PARK FALLS	WI		11/25/2024	7.499	130,184	0	(54)	0	0	0	168,000	08/06/2024
7164665		BARSTOW	CA		11/25/2024	6.999	256,617	0	(188)	0	0	0	330,000	08/08/2024
7164666		LOS ANGELES	CA		11/25/2024	6.999	290,086	0	(207)	0	0	0	472,000	08/08/2024
7164667		PALM DESERT	CA		11/25/2024	7.250	839,037	0	(350)	0	0	0	1,100,000	08/02/2024
7164668		MCALLEN	TX		11/25/2024	7.250	196,729	0	(164)	0	0	0	236,000	08/05/2024
7164669		CHINO HILLS	CA		11/25/2024	7.499	657,788	0	(352)	0	0	0	780,000	08/01/2024
7164670		CINCINNATI	OH		11/25/2024	7.499	237,037	0	(179)	0	0	0	290,000	08/15/2024
7164671		LOS ANGELES	CA		11/25/2024	6.999	952,197	0	(383)	0	0	0	1,450,000	07/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164672		HOOVER	AL		11/25/2024	7.125	342,109	0	879	0	0	0	571,000	08/14/2024
7164673		LANCASTER	CA		11/25/2024	7.125	332,390	0	(291)	0	0	0	415,000	07/26/2024
7164674		PORTSMOUTH	VA		11/25/2024	7.250	180,637	0	(125)	0	0	0	230,000	08/07/2024
7164675		WACO	TX		11/25/2024	8.499	154,368	0	(91)	0	0	0	198,000	08/12/2024
7164676		LOS ANGELES	CA		11/25/2024	6.999	447,985	0	(370)	0	0	0	845,000	07/29/2024
7164677		GLENOLDEN	PA		11/25/2024	7.750	268,310	0	(66)	0	0	0	355,000	07/30/2024
7164678		LOS ANGELES	CA		11/25/2024	7.499	764,381	0	(283)	0	0	0	950,000	07/17/2024
7164679		SPRING HILL	FL		11/25/2024	7.250	214,072	0	(148)	0	0	0	295,000	08/06/2024
7164680		HOMESTEAD	FL		11/25/2024	7.250	306,328	0	(213)	0	0	0	455,000	07/24/2024
7164681		OLATHE	KS		11/25/2024	7.499	217,536	0	(58)	0	0	0	270,000	07/24/2024
7164682		YORK	PA		11/25/2024	7.250	152,180	0	(42)	0	0	0	189,000	07/30/2024
7164683		BALTIMORE	MD		11/25/2024	8.250	108,860	0	(67)	0	0	0	139,800	07/23/2024
7164684		CAMDENTON	MO		11/25/2024	7.999	158,155	0	(80)	0	0	0	215,000	08/07/2024
7164685		SOUTH GATE	CA		11/25/2024	6.999	269,365	0	(192)	0	0	0	739,000	08/06/2024
7164686		BALTIMORE	MD		11/25/2024	7.999	248,746	0	(154)	0	0	0	320,000	07/25/2024
7164687		GRAND RAPIDS	MI		11/25/2024	7.250	253,496	0	(183)	0	0	0	306,000	07/31/2024
7164688		CARMICHAEL	CA		11/25/2024	6.999	329,483	0	(232)	0	0	0	500,000	07/25/2024
7164689		BAKERSFIELD	CA		11/25/2024	7.999	221,209	0	(112)	0	0	0	300,000	08/02/2024
7164690		MEMPHIS	TN		11/25/2024	7.875	124,580	0	(80)	0	0	0	155,000	08/02/2024
7164691		MEMPHIS	TN		11/25/2024	7.875	120,427	0	(77)	0	0	0	160,000	08/02/2024
7164692		MEMPHIS	TN		11/25/2024	7.875	120,427	0	(77)	0	0	0	145,000	08/02/2024
7164693		MEMPHIS	TN		11/25/2024	7.875	132,885	0	(85)	0	0	0	160,000	08/02/2024
7164694		MEMPHIS	TN		11/25/2024	7.875	120,427	0	(77)	0	0	0	150,000	08/02/2024
7164695		MEMPHIS	TN		11/25/2024	7.875	107,969	0	(69)	0	0	0	135,000	08/02/2024
7164696		MEMPHIS	TN		11/25/2024	7.875	124,580	0	(80)	0	0	0	150,000	08/01/2024
7164697		LUBBOCK	TX		11/25/2024	8.000	102,806	0	(65)	0	0	0	132,000	08/08/2024
7164700		FORT PIERCE	FL		11/25/2024	7.750	168,607	0	(87)	0	0	0	214,000	08/23/2024
7164701		FORT WORTH	TX		11/25/2024	7.625	233,423	0	0	0	0	0	365,000	08/23/2024
7164702		ATHENS	AL		11/25/2024	7.375	196,975	0	(171)	0	0	0	270,000	08/19/2024
7164703		CHATTANOOGA	TN		11/25/2024	7.250	200,561	0	(475)	0	0	0	288,000	08/05/2024
7164704		WEST HARTFORD	CT		11/25/2024	7.375	269,669	0	(179)	0	0	0	350,000	08/13/2024
7164705		NAPLES	ME		11/25/2024	7.500	286,799	0	(202)	0	0	0	400,000	08/19/2024
7164706		PLAINVILLE	CT		11/25/2024	7.250	222,054	0	(153)	0	0	0	308,000	08/12/2024
7164707		SARASOTA	FL		11/25/2024	7.125	478,341	0	(140)	0	0	0	685,000	08/06/2024
7164708		MIAMI	FL		11/25/2024	7.750	247,463	0	(158)	0	0	0	327,000	08/26/2024
7164709		MONROE	NY		11/25/2024	7.875	483,749	0	(247)	0	0	0	588,000	08/19/2024
7164710		MAULDIN	SC		11/25/2024	7.500	237,775	0	(63)	0	0	0	337,000	08/13/2024
7164713		RACELAND	LA		11/25/2024	8.125	99,365	0	(37)	0	0	0	130,000	08/09/2024
7164715		CHICAGO	IL		11/25/2024	7.500	159,742	0	(107)	0	0	0	220,000	08/13/2024
7164716		DEPEW	NY		11/25/2024	8.375	123,077	0	(78)	0	0	0	160,000	08/12/2024
7164717		TOM BEAN	TX		11/25/2024	7.750	252,031	0	(98)	0	0	0	330,400	08/26/2024
7164719		CARTERSVILLE	GA		11/25/2024	7.875	136,857	0	(188)	0	0	0	216,000	08/16/2024
7164720		LEHIGH ACRES	FL		11/25/2024	7.875	302,390	0	(93)	0	0	0	400,000	08/13/2024
7164721		MONROE	NY		11/25/2024	7.625	158,970	0	(97)	0	0	0	205,000	08/07/2024
7164722		TEMPLE	TX		11/25/2024	7.125	167,370	0	(149)	0	0	0	250,000	08/02/2024
7164723		MCFARLAND	WI		11/25/2024	7.250	278,769	0	(232)	0	0	0	365,000	08/14/2024
7164724		MIAMI	FL		11/25/2024	6.875	319,055	0	(471)	0	0	0	590,000	07/15/2024
7164725		NORTH CHARLESTON	SC		11/25/2024	7.625	250,042	0	(65)	0	0	0	310,000	08/15/2024
7164726		WILSON	NC		11/25/2024	6.875	193,231	0	754	0	0	0	235,000	07/15/2024
7164727		KENNETH CITY	FL		11/25/2024	7.375	253,173	0	(68)	0	0	0	338,000	08/09/2024
7164728		ORLANDO	FL		11/25/2024	7.500	205,901	0	(138)	0	0	0	297,000	08/19/2024
7164729		ROCKY MOUNT	NC		11/25/2024	8.375	154,184	0	(92)	0	0	0	212,000	07/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164730		PHOENIX	AZ		11/25/2024	7.500	143,093	0	(96)	0	0	0	326,000	08/21/2024
7164731		SAN ANTONIO	TX		11/25/2024	7.125	362,545	0	(867)	0	0	0	785,000	08/01/2024
7164732		CLERMONT	FL		11/25/2024	7.000	310,363	0	1	0	0	0	499,380	05/17/2024
7164734		KATY	TX		11/25/2024	6.750	230,968	0	(203)	0	0	0	340,000	08/02/2024
7164735		HOUSTON	TX		11/25/2024	7.375	183,298	0	(427)	0	0	0	255,000	07/25/2024
7164736		KATY	TX		11/25/2024	7.125	243,471	0	(190)	0	0	0	340,000	07/29/2024
7164737		FULSHEAR	TX		11/25/2024	6.875	258,533	0	(225)	0	0	0	494,470	07/23/2024
7164738		COLUMBUS	OH		11/25/2024	7.000	183,342	0	1	0	0	0	236,000	08/09/2024
7164739		EDMOND	OK		11/25/2024	7.000	203,462	0	(2,234)	0	0	0	373,000	07/24/2024
7164740		GALES FERRY	CT		11/25/2024	6.875	310,785	0	(263)	0	0	0	398,000	08/05/2024
7164742		GROTON	CT		11/25/2024	6.875	327,271	0	(289)	0	0	0	451,000	08/09/2024
7164743		DENTON	TX		11/25/2024	7.000	169,128	0	(96)	0	0	0	412,000	08/02/2024
7164744		MONTICELLO	NY		11/25/2024	7.500	229,309	0	(154)	0	0	0	295,000	07/29/2024
7164745		EDMOND	OK		11/25/2024	7.125	241,249	0	(176)	0	0	0	334,000	08/01/2024
7164746		WINSTON SALEM	NC		11/25/2024	7.000	249,706	0	(72)	0	0	0	350,008	08/20/2024
7164747		GIBSONVILLE	NC		11/25/2024	7.375	151,126	0	(42)	0	0	0	256,000	08/26/2024
7164748		BAY SHORE	NY		11/25/2024	8.250	479,559	0	(293)	0	0	0	630,000	08/21/2024
7164749		YUMA	AZ		11/25/2024	7.500	224,364	0	(177)	0	0	0	286,083	07/02/2024
7164750		FAIRFIELD	AL		11/25/2024	6.875	147,598	0	(104)	0	0	0	191,000	08/28/2024
7164753		HOUSTON	TX		11/25/2024	7.125	142,794	0	(120)	0	0	0	225,000	07/30/2024
7164754		MESQUITE	TX		11/25/2024	7.250	252,248	0	(104)	0	0	0	368,000	08/11/2024
7164755		MEMPHIS	TN		11/25/2024	6.750	165,331	0	(116)	0	0	0	230,000	08/26/2024
7164756		FULSHEAR	TX		11/25/2024	6.625	325,485	0	(241)	0	0	0	452,000	08/28/2024
7164760		CARLETON	MI		11/25/2024	7.375	171,553	0	(46)	0	0	0	227,000	07/15/2024
7164761		PANAMA CITY BEACH	FL		11/25/2024	6.875	253,086	0	(2,101)	0	0	0	645,000	08/23/2024
7164762		GRAFTON	WI		11/25/2024	7.500	229,499	0	(154)	0	0	0	297,000	07/15/2024
7164763		SEDALIA	OH		11/25/2024	7.500	157,895	0	(105)	0	0	0	203,000	08/20/2024
7164764		CHULA VISTA	CA		11/25/2024	7.000	356,910	0	(254)	0	0	0	530,000	08/27/2024
7164766		MUNCIE	IN		11/25/2024	7.375	136,257	0	(107)	0	0	0	174,000	08/15/2024
7164767		RICHMOND	VA		11/25/2024	7.250	221,234	0	(108)	0	0	0	315,000	08/26/2024
7164768		MODESTO	CA		11/25/2024	7.250	435,177	0	(119)	0	0	0	540,000	08/26/2024
7164769		CICKSAW	AL		11/25/2024	7.125	114,235	0	(97)	0	0	0	156,000	07/15/2024
7164770		JACKSONVILLE	FL		11/25/2024	6.875	156,168	0	(106)	0	0	0	189,000	07/15/2024
7164771		SANTA FE	TX		11/25/2024	7.000	156,044	0	(44)	0	0	0	245,000	07/15/2024
7164773		GARLAND	TX		11/25/2024	6.625	205,253	0	(120)	0	0	0	420,000	08/22/2024
7164775		HOUSTON	TX		11/25/2024	6.875	182,863	0	(24)	0	0	0	250,000	09/04/2024
7164777		LOS ANGELES	CA		11/25/2024	7.625	842,555	0	(617)	0	0	0	1,125,000	08/22/2024
7164778		ORANGE	NJ		11/25/2024	7.750	375,772	0	(154)	0	0	0	450,000	08/14/2024
7164782		HUMBLE	TX		11/25/2024	8.000	284,199	0	(75)	0	0	0	345,000	07/26/2024
7164784		BALTIMORE	MD		11/25/2024	8.125	362,459	0	(94)	0	0	0	440,000	07/18/2024
7164785		UNIVERSAL CITY	TX		11/25/2024	8.125	241,313	0	(62)	0	0	0	293,000	07/18/2024
7164787		DECATUR	GA		11/25/2024	6.750	363,542	0	(285)	0	0	0	500,000	08/13/2024
7164789		FLORISSANT	MO		11/25/2024	7.875	206,773	0	(79)	0	0	0	270,000	08/02/2024
7164790		ELLISVILLE	MO		11/25/2024	8.125	158,576	0	(41)	0	0	0	205,000	07/25/2024
7164791		NORTH CHESTERFIELD	VA		11/25/2024	7.875	221,036	0	(122)	0	0	0	321,000	07/15/2024
7164792		LUBBOCK	TX		11/25/2024	7.875	188,582	0	(135)	0	0	0	226,000	07/15/2024
7164793		WILSON	NC		11/25/2024	8.250	137,994	0	(23)	0	0	0	165,000	08/08/2024
7164794		ROCKY MOUNT	NC		11/25/2024	8.125	121,085	0	(20)	0	0	0	150,000	07/31/2024
7164795		WILSON	NC		11/25/2024	8.250	136,419	0	(23)	0	0	0	166,000	08/08/2024
7164803		LEBANON	NH		09/20/2024	6.625	310,306	0	(110)	0	0	0	430,000	07/31/2024
7164804		GLOUCESTER CITY	NJ		09/20/2024	7.125	202,669	0	(42)	0	0	0	265,000	06/22/2024
7164805		PHILADELPHIA	PA		09/20/2024	6.875	845,734	0	(480)	0	0	0	1,100,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164806		JACKSON	MS		09/20/2024	6.750	84,507	0	(25)	0	0	0	105,000	06/28/2024
7164807		NEWARK	NJ		09/20/2024	6.375	610,563	0	(187)	0	0	0	810,000	07/23/2024
7164808		NEWARK	NJ		09/20/2024	6.375	610,563	0	(187)	0	0	0	810,000	07/23/2024
7164811		GASTONIA	NC		09/20/2024	6.750	173,770	0	(125)	0	0	0	224,000	07/31/2024
7164812		JACKSONVILLE	FL		09/20/2024	6.500	102,044	0	(31)	0	0	0	145,000	07/11/2024
7164813		BURLESON	TX		09/20/2024	6.000	193,015	0	(17)	0	0	0	260,000	07/19/2024
7164814		SUMTER	SC		09/20/2024	6.500	110,489	0	(33)	0	0	0	166,000	08/01/2024
7164815		BRISTOL	CT		09/20/2024	6.000	256,849	0	(14)	0	0	0	325,000	08/01/2024
7164816		PHILADELPHIA	PA		09/20/2024	6.875	264,169	0	(76)	0	0	0	350,000	08/09/2024
7164817		WILKES-BARRE TOWNSHIP	PA		09/20/2024	6.500	140,751	0	(42)	0	0	0	200,000	08/08/2024
7164818		BRICK TOWNSHIP	NJ		09/20/2024	5.875	244,064	0	(134)	0	0	0	750,000	08/16/2024
7164819		ABILENE	TX		09/20/2024	6.375	178,786	0	(62)	0	0	0	225,000	07/31/2024
7164820		ELIZABETH	NJ		09/20/2024	7.000	603,841	0	(191)	0	0	0	852,000	05/30/2024
7164821		COLUMBUS	OH		09/20/2024	7.000	255,437	0	(54)	0	0	0	334,000	08/09/2024
7164822		COPPELL	TX		09/20/2024	6.500	282,997	0	(219)	0	0	0	560,000	08/12/2024
7164823		LOGAN	OH		09/20/2024	8.250	115,452	0	(86)	0	0	0	147,000	05/15/2024
7164825		RAHWAY	NJ		09/20/2024	7.875	398,086	0	(231)	0	0	0	493,000	05/29/2024
7164826		PERKASIE	PA		09/20/2024	7.875	763,683	0	(469)	0	0	0	985,000	06/12/2024
7164827		CLEVELAND	OH		09/20/2024	8.875	110,707	0	(73)	0	0	0	141,000	06/02/2024
7164828		NEWARK	NJ		09/20/2024	7.375	632,370	0	(410)	0	0	0	765,000	06/03/2024
7164829		WANAQUE	NJ		09/20/2024	6.840	492,490	0	(280)	0	0	0	640,000	08/08/2024
7164830		COLUMBUS	OH		09/20/2024	7.000	118,895	0	(97)	0	0	0	157,000	07/01/2024
7164831		COLUMBUS	OH		09/20/2024	6.925	165,670	0	(111)	0	0	0	205,000	07/09/2024
7164832		LUBBOCK	TX		09/20/2024	7.220	83,394	0	(65)	0	0	0	100,000	08/07/2024
7164833		RIVIERA BEACH	FL		09/20/2024	7.350	144,091	0	(114)	0	0	0	230,000	07/11/2024
7164834		TOMS RIVER	NJ		09/20/2024	7.085	310,336	0	(215)	0	0	0	400,000	07/15/2024
7164835		SAN ANGELO	TX		09/20/2024	7.330	109,693	0	(72)	0	0	0	132,500	07/18/2024
7164836		COLUMBUS	OH		09/20/2024	6.550	164,994	0	(99)	0	0	0	210,000	07/16/2024
7164837		ST LOUIS	MO		09/20/2024	6.760	173,970	0	(125)	0	0	0	210,000	05/09/2024
7164838		JACKSON	NJ		09/20/2024	7.165	539,070	0	(318)	0	0	0	665,000	07/25/2024
7164839		BALTIMORE	MD		09/20/2024	7.040	203,769	0	(156)	0	0	0	245,000	09/13/2025
7164840		BALTIMORE	MD		09/20/2024	6.780	205,890	0	(133)	0	0	0	258,000	09/12/2025
7164841		BIRMINGHAM	AL		09/20/2024	6.750	144,640	0	(102)	0	0	0	175,000	07/20/2024
7164842		BIRMINGHAM	AL		09/20/2024	6.910	131,395	0	(109)	0	0	0	180,000	07/20/2024
7164844		WILMINGTON	DE		09/20/2024	7.285	405,505	0	(241)	0	0	0	525,000	07/18/2024
7164845		EASLEY	SC		09/20/2024	7.000	230,966	0	(193)	0	0	0	295,000	07/26/2024
7164846		PENSACOLA	FL		09/20/2024	6.875	140,512	0	(97)	0	0	0	192,000	07/26/2024
7164847		TRENTON	NJ		09/20/2024	6.630	188,963	0	(118)	0	0	0	230,000	06/24/2024
7164848		CLAREMONT	NH		09/20/2024	7.495	197,840	0	(235)	0	0	0	253,000	06/29/2024
7164849		HUNTSVILLE	AL		09/20/2024	7.020	226,903	0	(185)	0	0	0	280,000	07/26/2024
7164850		TRENTON	NJ		09/20/2024	7.053	201,766	0	(136)	0	0	0	260,000	07/29/2024
7164851		MADISON	OH		09/20/2024	7.045	86,450	0	(64)	0	0	0	128,000	07/10/2024
7164852		INDIANAPOLIS	IN		09/20/2024	7.380	105,431	0	(79)	0	0	0	135,000	07/25/2024
7164853		COLUMBUS	OH		09/20/2024	6.875	180,027	0	(128)	0	0	0	232,000	07/29/2024
7164854		WATERBURY	CT		09/20/2024	6.680	330,696	0	(172)	0	0	0	405,000	06/28/2024
7164855		WATERBURY	CT		09/20/2024	6.680	326,613	0	(170)	0	0	0	400,000	06/28/2024
7164856		WATERBURY	CT		09/20/2024	6.680	355,192	0	(185)	0	0	0	435,000	06/28/2024
7164857		WATERBURY	CT		09/20/2024	6.680	326,613	0	(170)	0	0	0	400,000	06/28/2024
7164858		WATERBURY	CT		09/20/2024	6.680	338,861	0	(177)	0	0	0	415,000	06/28/2024
7164859		WATERBURY	CT		09/20/2024	6.680	342,944	0	(179)	0	0	0	420,000	06/28/2024
7164860		WATERBURY	CT		09/20/2024	6.680	355,192	0	(185)	0	0	0	435,000	06/28/2024
7164861		PHILADELPHIA	PA		09/20/2024	7.050	382,557	0	(252)	0	0	0	494,000	07/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164862		RANCHO CORDOVA	CA		09/20/2024	6.470	348,116	0	(240)	0	0	0	520,000	07/26/2024
7164863		OMAHA	NE		09/20/2024	6.900	146,360	0	(125)	0	0	0	210,000	07/11/2024
7164864		HAVRE DE GRACE	MD		09/20/2024	6.990	309,405	0	(200)	0	0	0	400,000	06/22/2024
7164865		HAVRE DE GRACE	MD		09/20/2024	6.990	309,405	0	(200)	0	0	0	400,000	06/22/2024
7164866		FORT LAUDERDALE	FL		09/20/2024	6.875	456,965	0	(311)	0	0	0	590,000	08/02/2024
7164867		JERSEY CITY	NJ		09/20/2024	7.170	728,309	0	(580)	0	0	0	930,000	08/01/2024
7164868		ORANGEBURG	SC		09/20/2024	6.730	100,247	0	(99)	0	0	0	140,000	07/25/2024
7164869		HOUSTON	TX		09/20/2024	7.000	349,476	0	(281)	0	0	0	430,000	07/23/2024
7164870		ANDERSON	IN		09/20/2024	7.050	91,360	0	(69)	0	0	0	115,000	08/02/2024
7164871		MOUNT DORA	FL		09/20/2024	7.150	313,607	0	(234)	0	0	0	402,300	08/02/2024
7164872		DETROIT	MI		09/20/2024	7.640	92,902	0	(61)	0	0	0	120,000	07/02/2024
7164873		LANSING	MI		09/20/2024	7.140	120,174	0	(98)	0	0	0	153,500	07/31/2024
7164874		SICKLERVILLE	NJ		09/20/2024	7.000	147,938	0	(108)	0	0	0	190,000	07/22/2024
7164875		ANNISTON	AL		09/20/2024	6.560	100,708	0	(65)	0	0	0	140,000	08/01/2024
7164876		NEW HAVEN	CT		09/20/2024	6.720	447,815	0	(275)	0	0	0	560,000	07/30/2024
7164877		SPRING	TX		09/20/2024	6.875	180,007	0	(143)	0	0	0	248,000	07/02/2024
7164878		MILWAUKEE	WI		09/20/2024	6.590	75,689	0	(51)	0	0	0	105,000	07/09/2024
7164880		WEST CHICAGO	IL		09/20/2024	6.570	335,808	0	(220)	0	0	0	480,000	08/14/2024
7164881		ROCK HILL	SC		09/20/2024	6.580	182,220	0	(468)	0	0	0	290,000	08/05/2024
7164882		MEMPHIS	TN		09/20/2024	6.875	95,225	0	(52)	0	0	0	124,000	08/05/2024
7164883		KNIGHTDALE	NC		09/20/2024	6.660	220,443	0	(151)	0	0	0	318,000	07/29/2024
7164884		ORLANDO	FL		09/20/2024	7.100	288,966	0	(226)	0	0	0	370,000	07/30/2024
7164885		FORT VALLEY	GA		09/20/2024	7.210	100,646	0	(84)	0	0	0	148,000	08/05/2024
7164886		BUFFALO	NY		09/20/2024	7.730	210,332	0	(140)	0	0	0	270,000	06/25/2024
7164887		WASHINGTON	NC		09/20/2024	6.875	158,573	0	(118)	0	0	0	235,000	07/24/2024
7164888		DALLAS	TX		09/20/2024	6.875	105,321	0	(76)	0	0	0	144,000	08/08/2024
7164889		DALLAS	TX		09/20/2024	7.000	154,082	0	(114)	0	0	0	198,000	08/08/2024
7164891		BARBERTON	OH		09/20/2024	7.210	117,351	0	(91)	0	0	0	156,000	07/30/2024
7164892		GREENBELT	MD		09/20/2024	6.710	151,863	0	(105)	0	0	0	210,000	07/26/2024
7164893		NEWARK	OH		09/20/2024	6.875	113,416	0	(95)	0	0	0	145,000	08/09/2024
7164894		ORANGE	CT		09/20/2024	6.875	479,695	0	(380)	0	0	0	640,000	08/05/2024
7164895		MILWAUKEE	WI		09/20/2024	6.370	113,182	0	(75)	0	0	0	171,000	08/02/2024
7164896		LAFAYETTE	IN		09/20/2024	6.560	138,480	0	(88)	0	0	0	180,000	08/21/2024
7164898		NEW BRITAIN	CT		09/20/2024	7.225	372,926	0	(250)	0	0	0	450,000	08/05/2024
7164899		NEWARK	NJ		09/20/2024	6.875	554,632	0	(269)	0	0	0	680,000	08/05/2024
7164900		HAMILTON	OH		09/20/2024	7.130	105,908	0	(90)	0	0	0	135,000	07/16/2024
7164901		LAKE CHARLES	LA		09/20/2024	6.875	102,166	0	(91)	0	0	0	150,000	08/10/2024
7164903		TRENTON	NJ		09/20/2024	6.935	215,518	0	(125)	0	0	0	280,000	08/01/2024
7164904		SAINT JOSEPH	MO		09/20/2024	7.290	119,820	0	(96)	0	0	0	153,000	08/06/2024
7164905		WILDWOOD	FL		09/20/2024	6.875	158,260	0	(119)	0	0	0	342,000	08/13/2024
7164906		CLEVELAND	OH		09/20/2024	7.030	141,537	0	(100)	0	0	0	182,000	07/31/2024
7164907		JACKSONVILLE	FL		09/23/2024	6.875	266,627	0	(118)	0	0	0	350,000	07/25/2024
7164908		FOREST	VA		09/23/2024	6.625	236,225	0	(154)	0	0	0	355,000	06/10/2024
7164910		LAKE ZURICH	IL		09/23/2024	6.875	192,874	0	(120)	0	0	0	260,000	07/19/2024
7164911		VINTON	VA		09/23/2024	7.750	237,409	0	(166)	0	0	0	295,000	07/12/2024
7164912		NAPERVILLE	IL		09/23/2024	7.500	148,253	0	(220)	0	0	0	450,000	07/20/2024
7164913		SANFORD	NC		09/23/2024	8.125	190,544	0	(118)	0	0	0	293,000	07/16/2024
7164914		SHAKER HEIGHTS	OH		09/23/2024	8.250	124,723	0	(76)	0	0	0	165,000	07/25/2024
7164915		MIAMI	FL		09/23/2024	7.125	266,452	0	(194)	0	0	0	343,000	07/16/2024
7164916		WEST PALM BEACH	FL		09/23/2024	7.250	169,668	0	(73)	0	0	0	220,000	07/12/2024
7164917		HIALEAH	FL		09/23/2024	6.990	178,220	0	(120)	0	0	0	240,000	07/24/2024
7164918		AKRON	OH		09/23/2024	7.125	201,304	0	(170)	0	0	0	275,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164919		LEHIGH ACRES	FL		09/23/2024	6.875	244,184	0	(176)	0	0	0	460,000	07/17/2024
7164920		HOMESTEAD	FL		09/23/2024	6.990	253,733	0	(181)	0	0	0	350,000	07/15/2024
7164921		RANCHO MIRAGE	CA		09/23/2024	6.500	328,016	0	(167)	0	0	0	550,000	07/31/2024
7164922		THORNTON	CO		09/23/2024	7.125	284,899	0	(200)	0	0	0	555,000	07/25/2024
7164923		MOBILE	AL		09/23/2024	6.750	104,794	0	(77)	0	0	0	169,000	07/24/2024
7164924		WATERBURY	CT		09/23/2024	6.990	198,693	0	(148)	0	0	0	255,000	07/20/2024
7164925		GILBERT	AZ		09/23/2024	6.990	379,303	0	(160)	0	0	0	565,000	07/20/2024
7164926		WATERBURY	CT		09/23/2024	6.990	228,288	0	(170)	0	0	0	293,000	07/20/2024
7164927		BRADENTON	FL		09/23/2024	7.750	280,407	0	(168)	0	0	0	355,000	07/26/2024
7164928		NORTH BERGEN	NJ		09/23/2024	7.250	389,421	0	(276)	0	0	0	590,000	06/20/2024
7164929		GOOSE CREEK	SC		09/23/2024	7.375	165,999	0	(125)	0	0	0	215,000	07/26/2024
7164930		LAKE ELSINORE	CA		09/23/2024	7.750	226,110	0	(117)	0	0	0	415,000	07/29/2024
7164931		PRINCETON	TX		09/23/2024	6.750	207,571	0	(108)	0	0	0	255,000	07/31/2024
7164932		OCALA	FL		09/23/2024	6.750	254,070	0	(120)	0	0	0	340,000	07/25/2024
7164933		CHATTANOOGA	TN		09/23/2024	6.990	177,095	0	(126)	0	0	0	285,000	07/29/2024
7164934		SUNRISE	FL		09/23/2024	6.625	165,311	0	(99)	0	0	0	260,000	07/29/2024
7164935		NASHVILLE	TN		09/23/2024	6.990	338,180	0	(245)	0	0	0	460,000	08/09/2024
7164936		ALTAVISTA	VA		09/23/2024	7.375	217,620	0	(148)	0	0	0	310,000	07/24/2024
7164937		VACAVILLE	CA		09/23/2024	7.125	178,969	0	(125)	0	0	0	660,000	07/19/2024
7164938		CAPE CORAL	FL		09/23/2024	7.375	267,395	0	(162)	0	0	0	350,000	07/17/2024
7164940		CONCORD	CA		09/23/2024	6.990	195,913	0	(434)	0	0	0	730,000	07/30/2024
7164942		GRAHAM	NC		09/23/2024	7.375	147,958	0	(121)	0	0	0	202,000	07/30/2024
7164943		MIAMI	FL		09/23/2024	6.875	158,838	0	(142)	0	0	0	428,000	08/14/2024
7164944		LEWES	DE		09/23/2024	7.375	273,630	0	(191)	0	0	0	340,000	07/30/2024
7164945		LAWRENCEVILLE	GA		09/23/2024	7.125	311,447	0	(218)	0	0	0	465,000	07/31/2024
7164946		NEW BEDFORD	MA		09/23/2024	6.990	274,610	0	(188)	0	0	0	355,000	08/08/2024
7164947		MILLVILLE	DE		09/23/2024	6.750	296,401	0	(177)	0	0	0	386,000	08/06/2024
7164948		COLUMBUS	GA		09/23/2024	6.990	125,307	0	(89)	0	0	0	157,000	07/29/2024
7164949		SACRAMENTO	CA		09/23/2024	6.875	331,909	0	(160)	0	0	0	460,000	07/24/2024
7164950		TUCSON	AZ		09/23/2024	6.990	230,922	0	(170)	0	0	0	325,000	08/15/2024
7164951		TUCSON	AZ		09/23/2024	7.250	220,629	0	(146)	0	0	0	290,000	08/13/2024
7164952		SAINT LOUIS	MO		09/23/2024	7.500	104,775	0	(67)	0	0	0	135,000	08/13/2024
7164953		EL CENTRO	CA		09/23/2024	7.875	304,562	0	(155)	0	0	0	395,000	08/06/2024
7164954		TOMS RIVER	NJ		09/23/2024	6.990	176,055	0	(130)	0	0	0	320,000	08/08/2024
7164955		GREENSBORO	NC		09/23/2024	7.375	126,611	0	(108)	0	0	0	173,000	08/09/2024
7164956		ALTAMONTE SPRINGS	FL		09/23/2024	7.250	123,322	0	(85)	0	0	0	170,000	07/01/2024
7164957		LOUISVILLE	KY		09/23/2024	7.990	108,718	0	(79)	0	0	0	130,000	07/15/2024
7164958		BELLINGHAM	WA		09/23/2024	6.500	392,800	0	(275)	0	0	0	769,000	08/14/2024
7164959		BROKEN ARROW	OK		09/23/2024	6.875	131,047	0	(56)	0	0	0	219,000	05/01/2024
7164960		WELLINGTON	FL		09/23/2024	7.375	341,311	0	(232)	0	0	0	450,000	08/13/2024
7164961		PRINCETON	TX		09/23/2024	6.625	219,688	0	(104)	0	0	0	275,000	08/19/2024
7164962		CHARLOTTE	NC		09/23/2024	7.250	320,844	0	(221)	0	0	0	387,000	08/09/2024
7164963		DORAVILLE	GA		09/23/2024	6.750	179,428	0	(166)	0	0	0	292,000	08/16/2024
7164964		ARDMORE	OK		09/23/2024	7.990	127,219	0	(50)	0	0	0	195,000	08/15/2024
7164965		HIGH POINT	NC		09/23/2024	7.625	127,151	0	(67)	0	0	0	165,000	08/14/2024
7164966		HARRISON TOWNSHIP	MI		09/23/2024	6.625	198,743	0	(96)	0	0	0	270,000	07/18/2024
7164968		DENVER	CO		09/23/2024	6.625	284,529	0	(211)	0	0	0	600,000	07/01/2024
7164969		LULING	LA		09/23/2024	8.125	142,466	0	(88)	0	0	0	196,000	08/19/2024
7164970		ROSENBERG	TX		09/23/2024	6.990	238,054	0	(134)	0	0	0	325,000	07/22/2024
7164971		STROUDSBURG	PA		09/23/2024	7.875	229,763	0	(58)	0	0	0	290,000	05/31/2024
7164972		STROUDSBURG	PA		09/23/2024	7.875	194,237	0	(48)	0	0	0	252,000	06/06/2024
7164973		DULUTH	GA		09/23/2024	7.125	276,934	0	(176)	0	0	0	349,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164974		CYPRESS	TX		09/23/2024	7.500	374,003	0	301	0	0	0	530,000	06/28/2024
7164975		RICHMOND	VA		09/23/2024	8.500	163,993	0	(146)	0	0	0	232,000	06/13/2024
7164976		SHIRLEY	NY		09/23/2024	7.990	516,465	0	(301)	0	0	0	630,000	06/29/2024
7164977		NEW WINDSOR	MD		09/23/2024	8.375	212,579	0	(222)	0	0	0	271,000	07/16/2024
7164978		FRESNO	CA		09/23/2024	7.990	222,502	0	(141)	0	0	0	330,000	07/17/2024
7164979		EAST LANSING	MI		09/23/2024	7.375	187,446	0	(149)	0	0	0	289,000	06/22/2024
7164980		STATESVILLE	NC		09/23/2024	7.750	211,224	0	(54)	0	0	0	305,000	07/09/2024
7164981		INDIANAPOLIS	IN		09/23/2024	7.375	130,948	0	(108)	0	0	0	170,000	07/11/2024
7164982		CORPUS CHRISTI	TX		09/23/2024	7.250	131,689	0	(110)	0	0	0	180,000	07/16/2024
7164983		MANCHESTER	TN		09/23/2024	8.500	154,093	0	(111)	0	0	0	210,000	07/15/2024
7164984		INDIANAPOLIS	IN		09/23/2024	7.875	125,421	0	(80)	0	0	0	170,000	07/11/2024
7164985		MCKEES ROCKS	PA		09/23/2024	9.875	109,642	0	(21)	0	0	0	144,500	05/24/2024
7164986		DAYTONA BEACH	FL		09/23/2024	7.250	199,307	0	(138)	0	0	0	275,000	07/15/2024
7164987		ALPHARETTA	GA		09/23/2024	7.000	255,578	0	(183)	0	0	0	380,000	07/13/2024
7164989		FORNEY	TX		09/23/2024	7.625	181,511	0	(51)	0	0	0	240,500	07/16/2024
7164990		OCEANSIDE	CA		09/23/2024	7.500	342,510	0	(185)	0	0	0	1,015,000	07/02/2024
7164991		DANVILLE	VA		09/23/2024	7.625	158,793	0	(98)	0	0	0	204,900	06/26/2024
7164992		WACO	TX		09/23/2024	7.750	195,146	0	(135)	0	0	0	250,000	07/17/2024
7164994		CORPUS CHRISTI	TX		09/23/2024	7.990	88,073	0	(58)	0	0	0	113,000	07/17/2024
7164995		ATHENS	AL		09/23/2024	7.125	215,752	0	(183)	0	0	0	295,000	07/16/2024
7164996		WESLACO	TX		09/23/2024	8.125	374,654	0	(139)	0	0	0	486,000	06/28/2024
7164997		WESLACO	TX		09/23/2024	8.125	374,654	0	(139)	0	0	0	486,000	06/28/2024
7164998		MACHESNEY PARK	IL		09/23/2024	8.990	140,956	0	(94)	0	0	0	192,000	07/15/2024
7164999		WESLACO	TX		09/23/2024	8.125	374,654	0	(139)	0	0	0	486,000	07/25/2024
7165000		INWOOD	WV		09/23/2024	8.500	224,178	0	(52)	0	0	0	277,690	07/09/2024
7165001		HIGH POINT	NC		09/23/2024	7.875	179,025	0	(114)	0	0	0	230,000	07/16/2024
7165002		HOMESTEAD	FL		09/23/2024	7.250	267,017	0	(215)	0	0	0	320,000	06/25/2024
7165003		MISSION	TX		09/23/2024	7.500	116,066	0	(269)	0	0	0	176,000	07/23/2024
7165004		JURUPA VALLEY	CA		09/23/2024	7.500	372,989	0	(251)	0	0	0	600,000	06/28/2024
7165005		JURUPA VALLEY	CA		09/23/2024	7.500	745,979	0	(502)	0	0	0	1,225,000	07/01/2024
7165007		MACON	GA		09/23/2024	7.375	81,344	0	(67)	0	0	0	163,000	07/02/2024
7165008		TULSA	OK		09/23/2024	7.125	227,644	0	(193)	0	0	0	311,000	07/02/2024
7165009		COLUMBUS	OH		09/23/2024	7.875	126,101	0	(119)	0	0	0	165,000	07/09/2024
7165010		COLUMBIA	SC		09/23/2024	7.375	205,937	0	(169)	0	0	0	268,000	07/23/2024
7165012		HESPERIA	CA		09/23/2024	7.375	243,402	0	(166)	0	0	0	570,000	07/08/2024
7165013		HOLLYWOOD	FL		09/23/2024	7.375	411,450	0	(277)	0	0	0	610,000	06/25/2024
7165014		GAINESVILLE	FL		09/23/2024	7.500	315,172	0	(168)	0	0	0	485,000	08/09/2024
7165015		MIAMI	FL		09/23/2024	7.875	334,960	0	(227)	0	0	0	510,000	07/10/2024
7165016		MEDFORD	OR		09/23/2024	7.750	207,508	0	(135)	0	0	0	290,000	07/26/2024
7165017		CORPUS CHRISTI	TX		09/23/2024	7.250	156,910	0	(130)	0	0	0	264,000	07/20/2024
7165018		ALEXANDER	AR		09/23/2024	7.990	124,165	0	(79)	0	0	0	171,000	07/15/2024
7165019		SAN BENITO	TX		09/23/2024	7.625	137,794	0	(91)	0	0	0	225,000	07/21/2024
7165020		MANASSAS	VA		09/23/2024	6.875	236,314	0	(204)	0	0	0	348,000	07/13/2024
7165021		MACON	GA		09/23/2024	7.250	97,932	0	(68)	0	0	0	135,000	07/04/2024
7165022		MATTHEWS	NC		09/23/2024	6.990	287,354	0	(239)	0	0	0	385,000	07/16/2024
7165023		YUMA	AZ		09/23/2024	7.625	102,953	0	(90)	0	0	0	190,000	07/11/2024
7165024		ABSECON	NJ		09/23/2024	7.750	113,295	0	(84)	0	0	0	155,000	07/21/2024
7165025		AUSTIN	TX		09/23/2024	7.500	214,632	0	(152)	0	0	0	308,000	07/24/2024
7165026		TUCSON	AZ		09/23/2024	7.750	183,293	0	(128)	0	0	0	235,000	07/08/2024
7165028		BALTIMORE	MD		09/23/2024	7.990	77,927	0	(19)	0	0	0	107,000	09/15/2025
7165029		MANVEL	TX		09/23/2024	7.375	185,350	0	(126)	0	0	0	298,000	07/16/2024
7165030		BINGHAMTON	NY		09/23/2024	7.990	105,765	0	18	0	0	0	138,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7165031		CHAMPIONS GATE	FL		09/23/2024	7.125	224,758	0	(62)	0	0	0	372,000	07/02/2024
7165032		RIDGEFIELD PARK	NJ		09/23/2024	7.750	484,453	0	(274)	0	0	0	595,000	06/10/2024
7165033		BROOKLYN	NY		09/23/2024	6.875	862,046	0	(705)	0	0	0	1,500,000	06/09/2024
7165034		BROOKLYN	NY		09/23/2024	7.875	1,536,599	0	(437)	0	0	0	2,005,000	05/31/2024
7165035		DECATUR	GA		09/23/2024	7.250	281,869	0	(221)	0	0	0	385,000	08/09/2024
7165036		PHILADELPHIA	PA		09/23/2024	7.500	221,651	0	(55)	0	0	0	285,000	07/16/2024
7165037		NANUET	NY		09/23/2024	7.500	807,394	0	(376)	0	0	0	1,050,000	06/25/2024
7165038		TAMPA	FL		09/23/2024	7.250	303,529	0	(135)	0	0	0	374,900	07/31/2024
7165039		NEWARK	NJ		09/23/2024	7.250	554,033	0	(284)	0	0	0	675,000	07/22/2024
7165040		FORT LAUDERDALE	FL		09/23/2024	6.875	472,651	0	(330)	0	0	0	630,000	07/26/2024
7165041		PATTERSON	NJ		09/23/2024	7.875	566,288	0	(301)	0	0	0	750,000	08/10/2024
7165042		RAHWAY	NJ		09/23/2024	7.500	378,334	0	(201)	0	0	0	461,000	07/30/2024
7165043		HAZEL PARK	MI		09/23/2024	6.640	75,981	0	(58)	0	0	0	115,000	03/25/2025
7165044		DECATUR	AL		09/23/2024	7.590	200,691	0	(88)	0	0	0	245,000	08/30/2024
7165045		GRIFFITH	IN		09/23/2024	6.610	170,655	0	(23)	0	0	0	245,000	07/25/2024
7165046		LOUISVILLE	KY		09/23/2024	7.150	155,770	0	(57)	0	0	0	205,000	07/26/2024
7165047		MUNCIE	IN		09/23/2024	6.900	91,268	0	(37)	0	0	0	120,000	07/23/2024
7165048		LITCHFIELD	NH		09/23/2024	7.160	483,745	0	(140)	0	0	0	640,000	08/12/2024
7165049		DECATUR	GA		09/23/2024	7.300	283,600	0	(55)	0	0	0	428,000	07/29/2024
7165050		FOREST PARK	GA		09/23/2024	6.920	172,290	0	(67)	0	0	0	215,000	08/14/2024
7165051		RIVERVIEW	FL		09/23/2024	6.650	303,002	0	(72)	0	0	0	385,000	07/25/2024
7165052		EAST PITTSBURGH	PA		09/23/2024	6.780	97,071	0	(29)	0	0	0	148,000	08/15/2024
7165053		BIRMINGHAM	AL		09/23/2024	6.660	159,774	0	(18)	0	0	0	201,000	07/22/2024
7165054		SPRINGFIELD	MA		09/23/2024	7.000	212,856	0	(79)	0	0	0	280,000	08/30/2024
7165055		SPRINGFIELD	MA		09/23/2024	6.590	211,044	0	(81)	0	0	0	278,000	08/23/2024
7165057		MILWAUKEE	WI		09/23/2024	6.610	148,616	0	(62)	0	0	0	211,000	08/14/2024
7165058		NORTH PORT	FL		09/23/2024	6.800	194,888	0	(83)	0	0	0	300,000	07/25/2024
7165059		HICKORY	NC		09/23/2024	6.980	225,920	0	(109)	0	0	0	300,000	08/02/2024
7165060		TARPON SPRINGS	FL		09/23/2024	6.510	197,485	0	(66)	0	0	0	280,000	08/12/2024
7165061		PHILADELPHIA	PA		09/23/2024	7.500	143,929	0	(41)	0	0	0	190,000	08/02/2024
7165062		OAKS	PA		09/23/2024	6.320	314,311	0	(175)	0	0	0	501,000	08/07/2024
7165063		ATLANTA	GA		09/23/2024	6.600	354,479	0	(158)	0	0	0	465,000	08/22/2024
7165064		MACON	GA		09/23/2024	6.650	106,372	0	(43)	0	0	0	150,000	08/16/2024
7165065		BIRMINGHAM	AL		09/23/2024	7.170	87,829	0	(39)	0	0	0	115,000	07/23/2024
7165066		TALLAHASSEE	FL		09/23/2024	7.200	204,646	0	(41)	0	0	0	275,000	07/30/2024
7165067		DENVER	CO		09/23/2024	6.330	199,737	0	(64)	0	0	0	389,000	08/28/2024
7165068		ERLANGER	KY		09/23/2024	6.460	158,176	0	(60)	0	0	0	225,000	08/07/2024
7165069		ROCHESTER	NY		09/23/2024	6.620	145,687	0	67	0	0	0	180,000	08/06/2024
7165070		SAGINAW	MI		09/23/2024	6.700	81,124	0	(54)	0	0	0	116,000	08/20/2024
7165071		DECATUR	AL		09/23/2024	6.480	198,777	0	(78)	0	0	0	265,000	08/06/2024
7165072		MILLVILLE	NJ		09/23/2024	6.490	175,469	0	(62)	0	0	0	248,500	08/07/2024
7165073		ROCHESTER	NY		09/23/2024	6.600	117,484	0	(44)	0	0	0	155,000	08/02/2024
7165074		GREENSBORO	NC		09/23/2024	6.800	198,319	0	67	0	0	0	260,000	08/23/2024
7165075		CHARLOTTE	NC		09/23/2024	6.990	333,696	0	(227)	0	0	0	430,000	08/15/2024
7165076		SOUDERTON	PA		09/23/2024	6.670	286,754	0	(165)	0	0	0	400,000	08/05/2024
7165077		WARNER ROBINS	GA		09/23/2024	6.590	98,687	0	(39)	0	0	0	133,000	08/05/2024
7165078		CHICKAMAUGA	GA		09/23/2024	6.600	156,519	0	(60)	0	0	0	215,000	08/19/2024
7165079		WATERBURY	CT		09/23/2024	7.100	292,181	0	(159)	0	0	0	380,000	08/07/2024
7165080		RALEIGH	NC		09/23/2024	6.950	450,780	0	(143)	0	0	0	625,000	08/12/2024
7165081		DETROIT	MI		09/23/2024	7.030	76,774	0	(64)	0	0	0	98,000	08/07/2024
7165082		LOS ANGELES	CA		09/23/2024	6.900	583,686	0	(152)	0	0	0	760,000	08/15/2024
7165083		FRANKLIN	WI		09/23/2024	6.540	324,855	0	(133)	0	0	0	430,000	08/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7165084		EASTON	PA		09/23/2024	7.020	291,358	0	(81)	0	0	0	386,000	08/06/2024
7165085		LEESBURG	GA		09/23/2024	6.390	131,829	0	(48)	0	0	0	174,000	08/12/2024
7165086		PEWAUKEE	WI		09/23/2024	6.160	292,775	0	(62)	0	0	0	430,000	08/07/2024
7165087		MILWAUKEE	WI		09/23/2024	6.420	134,979	0	(18)	0	0	0	181,000	08/14/2024
7165088		CHARLOTTESVILLE	VA		09/23/2024	6.380	383,270	0	(75)	0	0	0	480,000	08/15/2024
7165089		WOODBRIDGE	VA		09/23/2024	6.280	258,190	0	(36)	0	0	0	331,000	08/19/2024
7165090		CONROE	TX		09/23/2024	6.150	366,932	0	(114)	0	0	0	522,000	08/22/2024
7165091		GRAND PRAIRIE	TX		09/23/2024	6.800	239,822	0	(106)	0	0	0	315,000	08/09/2024
7165092		TALLAHASSEE	FL		09/23/2024	6.440	143,890	0	(54)	0	0	0	190,000	08/21/2024
7165093		OWINGS MILLS	MD		09/23/2024	5.700	174,841	0	(46)	0	0	0	384,000	08/13/2024
7165095		TULSA	OK		09/23/2024	6.620	94,018	0	(34)	0	0	0	124,000	08/19/2024
7165096		LOS ANGELES	CA		09/23/2024	6.710	527,983	0	(231)	0	0	0	675,000	08/15/2024
7165097		ORLANDO	FL		09/23/2024	6.380	175,536	0	(88)	0	0	0	250,000	08/14/2024
7165098		LUBBOCK	TX		09/23/2024	6.420	209,904	0	(105)	0	0	0	310,000	08/19/2024
7165099		LANSDOWNE	PA		09/23/2024	6.920	153,178	0	(46)	0	0	0	205,000	09/04/2024
7165100		SAN ANTONIO	TX		09/23/2024	6.680	164,664	0	(82)	0	0	0	216,000	08/15/2024
7165101		TULSA	OK		09/23/2024	6.770	107,169	0	(71)	0	0	0	141,000	08/27/2024
7165102		MADISON HEIGHTS	MI		09/23/2024	6.310	185,448	0	(106)	0	0	0	279,000	08/22/2024
7165103		ROYAL OAK	MI		09/23/2024	6.350	194,632	0	(109)	0	0	0	272,000	09/06/2024
7165104		EAST POINT	GA		09/23/2024	6.800	249,988	0	(98)	0	0	0	345,000	08/15/2024
7165105		EAST POINT	GA		09/23/2024	6.800	224,092	0	(82)	0	0	0	310,000	08/28/2024
7165106		BALTIMORE	MD		09/23/2024	6.880	192,379	0	(112)	0	0	0	250,000	09/12/2025
7165108		RIVERVIEW	FL		09/23/2024	5.110	223,103	0	26	0	0	0	305,000	08/26/2024
7165109		MEMPHIS	TN		09/23/2024	6.240	82,047	0	244	0	0	0	125,000	09/05/2024
7165110		KENNER	LA		09/23/2024	6.780	424,538	0	(181)	0	0	0	557,000	08/30/2024
7165111		CHARLOTTE	NC		09/23/2024	6.380	162,409	0	(82)	0	0	0	266,000	08/20/2024
7165112		MIAMI	FL		09/23/2024	6.710	327,462	0	(143)	0	0	0	481,000	08/06/2024
7165113		BURLINGTON	NC		09/23/2024	6.780	76,986	0	(45)	0	0	0	100,000	08/20/2024
7165114		TOOELE	UT		09/23/2024	6.710	371,148	0	(190)	0	0	0	485,000	08/20/2024
7165115		KNOXVILLE	TN		09/23/2024	5.530	405,561	0	0	0	0	0	550,000	08/20/2024
7165116		ST. LOUIS	MO		09/23/2024	5.920	222,802	0	(57)	0	0	0	321,000	08/14/2024
7165117		LINDEN	VA		09/23/2024	6.240	499,883	0	(213)	0	0	0	710,000	08/28/2024
7165118		INKSTER	MI		09/23/2024	6.580	110,617	0	(54)	0	0	0	145,000	08/20/2024
7165120		JUPITER	FL		09/23/2024	5.360	366,176	0	40	0	0	0	500,000	08/14/2024
7165121		BALTIMORE	MD		09/23/2024	6.100	105,757	0	(53)	0	0	0	175,000	09/13/2025
7165122		COPLEY	OH		09/23/2024	6.570	199,568	0	(111)	0	0	0	278,000	09/04/2024
7165123		ALBANY	GA		09/23/2024	6.290	108,707	0	(49)	0	0	0	153,000	08/19/2024
7165124		SAN ANTONIO	TX		09/23/2024	6.520	185,472	0	(76)	0	0	0	229,000	08/23/2024
7165125		BLACKWOOD	NJ		09/24/2024	6.530	252,122	0	543	0	0	0	330,000	08/05/2024
7165126		DUBUQUE	IA		09/24/2024	6.690	147,333	0	267	0	0	0	190,000	07/23/2024
7165127		INDIANAPOLIS	IN		09/24/2024	6.300	132,503	0	288	0	0	0	185,000	08/21/2024
7165132		CHARLESTON	WV		09/24/2024	6.890	144,118	0	264	0	0	0	189,000	07/10/2024
7165133		BALTIMORE	MD		09/24/2024	6.980	124,425	0	206	0	0	0	125,000	09/14/2025
7165134		MANASSAS	VA		09/24/2024	6.805	529,163	0	944	0	0	0	683,000	08/21/2024
7165135		KANSAS CITY	MO		09/24/2024	7.220	163,864	0	231	0	0	0	208,000	07/03/2024
7165136		CLEVELAND	OH		09/24/2024	7.000	79,070	0	198	0	0	0	102,000	07/23/2024
7165137		DETROIT	MI		09/24/2024	6.000	288,588	0	730	0	0	0	440,000	07/02/2024
7165138		DAYTON	OH		09/24/2024	6.960	140,895	0	272	0	0	0	195,000	08/19/2024
7165139		HOUSTON	TX		09/24/2024	6.720	142,236	0	264	0	0	0	184,000	07/23/2024
7165140		EULESS	TX		09/24/2024	6.900	223,892	0	406	0	0	0	290,000	07/25/2024
7165141		SEATTLE	WA		09/24/2024	6.500	536,556	0	(92)	0	0	0	705,000	07/22/2024
7165142		SEATTLE	WA		09/24/2024	6.500	529,459	0	(97)	0	0	0	695,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7165143		SEATTLE	WA		09/24/2024	6.500	528,945	0	(91)	0	0	0	695,000	07/22/2024
7165144		UNION CITY	NJ		09/24/2024	6.050	544,635	0	1,384	0	0	0	900,000	07/23/2024
7165145		MIAMI	FL		09/24/2024	6.500	549,034	0	(295)	0	0	0	875,000	07/26/2024
7165146		CHICAGO HEIGHTS	IL		09/24/2024	6.280	156,848	0	353	0	0	0	220,000	07/19/2024
7165147		CENTRAL VALLEY	NY		09/24/2024	6.450	505,492	0	1,077	0	0	0	660,000	07/16/2024
7165148		MOCKSVILLE	NC		09/24/2024	6.610	87,510	0	177	0	0	0	114,000	07/26/2024
7165149		OKLAHOMA CITY	OK		09/24/2024	6.990	275,522	0	465	0	0	0	355,000	07/25/2024
7165150		HANOVER PARK	IL		09/24/2024	6.650	162,760	0	363	0	0	0	220,000	07/26/2024
7165151		CHICAGO	IL		09/24/2024	7.260	231,835	0	321	0	0	0	295,000	08/10/2024
7165152		BROOKLYN	NY		09/24/2024	7.150	694,560	0	1,290	0	0	0	850,000	05/23/2024
7165153		THE BRONX	NY		09/24/2024	6.400	759,167	0	1,687	0	0	0	995,000	08/21/2024
7165154		FREEHOLD	NJ		09/24/2024	7.140	443,439	0	673	0	0	0	545,000	07/29/2024
7165155		BALCH SPRINGS	TX		09/24/2024	6.480	189,797	0	405	0	0	0	262,000	08/09/2024
7165158		PLAINFIELD	IL		09/24/2024	6.770	214,200	0	359	0	0	0	270,000	08/01/2024
7165159		HAVERSTRAW	NY		09/24/2024	7.500	356,162	0	555	0	0	0	460,000	07/10/2024
7165160		CLEVELAND	OH		09/24/2024	6.260	90,708	0	215	0	0	0	128,000	08/08/2024
7165161		NORTH PORT	FL		09/24/2024	6.606	231,466	0	446	0	0	0	346,000	08/02/2024
7165162		PORT ST. LUCIE	FL		09/24/2024	6.830	277,823	0	(94)	0	0	0	400,000	08/06/2024
7165163		CASA GRANDE	AZ		09/24/2024	7.090	223,812	0	(111)	0	0	0	285,000	08/03/2024
7165164		PHOENIX	AZ		09/24/2024	6.200	290,804	0	(92)	0	0	0	405,000	08/06/2024
7165165		CHICAGO	IL		09/24/2024	7.010	159,925	0	268	0	0	0	206,000	08/07/2024
7165166		BREWER	ME		09/24/2024	6.870	186,835	0	313	0	0	0	255,000	08/09/2024
7165167		BROOKLYN	NY		09/24/2024	6.450	1,030,929	0	2,014	0	0	0	2,500,000	08/07/2024
7165168		WILMINGTON	NC		09/24/2024	6.400	202,086	0	404	0	0	0	302,000	08/09/2024
7165169		WILMINGTON	NC		09/24/2024	6.390	430,368	0	873	0	0	0	644,000	08/09/2024
7165170		MILLVILLE	NJ		09/24/2024	6.870	139,863	0	239	0	0	0	180,000	08/20/2024
7165172		DETROIT	MI		09/24/2024	7.210	100,947	0	162	0	0	0	130,000	08/09/2024
7165173		BOSTON	MA		09/24/2024	6.590	534,303	0	(295)	0	0	0	850,000	08/21/2024
7165174		SOUTH BOSTON	MA		09/24/2024	6.510	758,188	0	(473)	0	0	0	1,800,000	08/15/2024
7165175		SEATTLE	WA		09/24/2024	6.500	532,796	0	(137)	0	0	0	695,000	07/22/2024
7165177		BRISTOL	CT		09/24/2024	6.420	240,063	0	537	0	0	0	315,000	08/08/2024
7165178		SOUTH EUCLID	OH		09/24/2024	7.260	124,895	0	227	0	0	0	163,000	08/22/2024
7165179		JENSEN BEACH	FL		09/24/2024	7.100	400,799	0	(173)	0	0	0	533,000	08/15/2024
7165180		ENFIELD	CT		09/24/2024	6.830	348,905	0	661	0	0	0	425,000	08/13/2024
7165181		FALL RIVER	MA		09/24/2024	6.860	491,257	0	948	0	0	0	640,000	08/14/2024
7165182		HAVERSTRAW	NY		09/24/2024	6.750	528,417	0	806	0	0	0	565,000	06/24/2025
7165183		COLUMBUS	OH		09/24/2024	6.800	192,468	0	338	0	0	0	248,000	08/10/2024
7165184		MEMPHIS	TN		09/24/2024	6.570	79,366	0	152	0	0	0	110,000	08/08/2024
7165185		ROCKFORD	IL		09/24/2024	6.970	88,220	0	168	0	0	0	115,000	08/15/2024
7165186		ROCKFORD	IL		09/24/2024	6.970	84,706	0	155	0	0	0	110,000	08/16/2024
7165187		ROCKFORD	IL		09/24/2024	6.970	92,406	0	169	0	0	0	120,000	08/15/2024
7165190		BIRMINGHAM	AL		09/24/2024	7.330	154,377	0	202	0	0	0	183,600	08/17/2024
7165191		HALTOM CITY	TX		09/24/2024	6.800	163,824	0	272	0	0	0	252,000	08/08/2024
7165192		CHICAGO	IL		09/24/2024	6.742	156,573	0	291	0	0	0	190,000	08/15/2024
7165193		COLUMBUS	OH		09/24/2024	6.660	150,888	0	145	0	0	0	220,000	08/16/2024
7165195		MILWAUKEE	WI		09/24/2024	7.150	132,769	0	203	0	0	0	170,000	08/12/2024
7165196		HARTFORD	CT		09/24/2024	6.750	315,536	0	551	0	0	0	435,000	08/12/2024
7165197		CHATTANOOGA	TN		09/24/2024	6.870	216,304	0	355	0	0	0	305,000	08/14/2024
7165198		OCEAN TOWNSHIP	NJ		09/24/2024	6.700	410,799	0	792	0	0	0	605,000	08/26/2024
7165200		CHATTANOOGA	TN		09/24/2024	6.580	192,055	0	389	0	0	0	258,000	08/16/2024
7165201		WAUKEGAN	IL		09/24/2024	7.050	167,020	0	270	0	0	0	215,000	08/14/2024
7165202		BALTIMORE	MD		09/24/2024	7.103	277,798	0	521	0	0	0	340,000	09/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7165203		MATTESON	IL		09/24/2024	6.950	203,477	0	335	0	0	0	245,000	08/15/2024
7165204		ROCKFORD	IL		09/24/2024	6.990	214,342	0	324	0	0	0	293,000	08/28/2024
7165205		DUNDALK	MD		09/24/2024	6.760	163,347	0	321	0	0	0	200,000	08/29/2024
7165206		SAVANNAH	GA		09/24/2024	6.610	246,577	0	482	0	0	0	320,000	08/22/2024
7165207		HAGERSTOWN	MD		10/10/2024	6.768	139,624	0	290	0	0	0	200,000	08/27/2024
7165208		NEWARK	NJ		09/24/2024	6.550	586,076	0	1,292	0	0	0	770,000	08/20/2024
7165209		PLAINFIELD	IL		09/24/2024	6.770	220,881	0	406	0	0	0	270,000	08/27/2024
7165210		WILMINGTON	DE		09/24/2024	7.130	156,535	0	261	0	0	0	202,000	08/19/2024
7165212		AKRON	OH		09/24/2024	6.740	92,972	0	(65)	0	0	0	120,000	06/15/2024
7165213		LOCKPORT	IL		09/24/2024	7.330	245,227	0	438	0	0	0	320,000	08/20/2024
7165214		AKRON	OH		09/24/2024	6.647	95,685	0	(62)	0	0	0	124,000	07/16/2024
7165215		EAST MOLINE	IL		09/24/2024	6.660	156,718	0	298	0	0	0	203,000	08/27/2024
7165216		KANSAS CITY	MO		09/24/2024	6.800	142,681	0	166	0	0	0	196,000	08/21/2024
7165217		HENRICO	VA		09/24/2024	6.630	267,826	0	556	0	0	0	361,000	08/01/2024
7165218		HENRICO	VA		09/24/2024	6.560	235,651	0	496	0	0	0	362,500	08/05/2024
7165220		ORLANDO	FL		09/24/2024	6.050	290,105	0	759	0	0	0	385,000	08/28/2024
7165221		COLUMBUS	GA		09/24/2024	6.730	115,863	0	207	0	0	0	140,000	08/21/2024
7165222		CLEVELAND	OH		09/24/2024	6.380	268,117	0	578	0	0	0	360,000	08/23/2024
7165223		ARLINGTON	TX		09/24/2024	7.040	209,853	0	399	0	0	0	274,000	08/21/2024
7165224		CLEVELAND	OH		09/24/2024	7.170	139,564	0	229	0	0	0	180,000	05/29/2024
7165225		WATERBURY	CT		09/24/2024	6.483	325,065	0	655	0	0	0	435,000	07/30/2024
7165226		BALTIMORE	MD		09/24/2024	6.860	240,970	0	371	0	0	0	250,000	09/12/2025
7165227		TRENTON	NJ		09/24/2024	6.600	195,951	0	394	0	0	0	255,000	08/23/2024
7165228		THE BRONX	NY		09/24/2024	7.530	602,145	0	945	0	0	0	750,000	08/16/2024
7165229		ROELAND PARK	KS		09/24/2024	6.830	520,922	0	815	0	0	0	890,000	08/22/2024
7165230		BERLIN	NJ		09/24/2024	6.450	254,224	0	571	0	0	0	334,000	08/29/2024
7165232		KANSAS CITY	KS		09/24/2024	6.680	282,768	0	532	0	0	0	366,000	08/26/2024
7165233		TRENTON	NJ		09/24/2024	6.840	186,100	0	327	0	0	0	240,000	08/23/2024
7165234		NEWARK	NJ		09/24/2024	6.650	630,940	0	1,311	0	0	0	825,000	08/06/2024
7165237		JACKSON	NJ		09/24/2024	6.900	354,142	0	(95)	0	0	0	480,000	08/20/2024
7165238		PENNSVILLE TOWNSHIP	NJ		09/24/2024	6.400	193,815	0	415	0	0	0	271,000	08/20/2024
7165239		CLEVELAND	OH		09/24/2024	6.655	142,495	0	305	0	0	0	187,000	08/03/2024
7165240		NEWARK	NJ		09/24/2024	6.330	646,803	0	1,489	0	0	0	850,000	08/15/2024
7165241		INDIANAPOLIS	IN		09/24/2024	6.890	217,211	0	(73)	0	0	0	301,000	08/15/2024
7165243		LAKELAND	FL		09/24/2024	6.160	215,874	0	532	0	0	0	285,000	08/30/2024
7165245		LACEY TOWNSHIP	NJ		09/24/2024	6.600	611,795	0	1,284	0	0	0	800,000	08/18/2024
7165248		BALL GROUND	GA		09/24/2024	5.440	21,180,121	0	72,500	0	0	0	37,621,200	08/25/2024
7165249		ROSSVILLE	GA		09/26/2024	6.100	25,053,022	0	(56,856)	0	0	0	40,400,461	08/17/2024
7165250		KANSAS CITY	MO		09/27/2024	6.046	141,064	0	364	0	0	0	175,000	06/20/2024
7165251		KANSAS CITY	KS		09/27/2024	6.439	173,245	0	353	0	0	0	225,000	07/08/2024
7165252		CHICAGO	IL		09/27/2024	6.560	254,279	0	(171)	0	0	0	361,000	06/01/2024
7165253		PARMA	OH		09/27/2024	6.660	129,719	0	(49)	0	0	0	171,000	07/02/2024
7165254		INDIANAPOLIS	IN		09/27/2024	6.275	143,478	0	(54)	0	0	0	237,000	05/09/2024
7165255		PARKERSBURG	WV		09/27/2024	6.288	106,127	0	(41)	0	0	0	140,000	08/26/2024
7165256		HENDERSONVILLE	NC		09/27/2024	6.353	462,033	0	(218)	0	0	0	650,000	08/14/2024
7165257		BRIGHTON	MI		09/27/2024	6.122	172,216	0	(89)	0	0	0	282,000	08/05/2024
7165258		PEARL	MS		09/27/2024	6.364	97,152	0	(40)	0	0	0	120,000	07/05/2024
7165259		DENTON	TX		09/27/2024	5.503	211,742	0	(39)	0	0	0	360,000	08/16/2024
7165260		HOUSTON	TX		09/27/2024	5.736	228,815	0	718	0	0	0	290,000	08/16/2024
7165261		CINCINNATI	OH		09/27/2024	5.789	84,868	0	233	0	0	0	130,000	08/21/2024
7165262		PHILADELPHIA	PA		09/27/2024	5.691	169,018	0	507	0	0	0	215,000	08/15/2024
7165263		HAMILTON	OH		09/27/2024	6.639	163,361	0	346	0	0	0	214,000	08/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7165264		LEWISVILLE	TX		09/27/2024	5.478	179,341	0	(17)	0	0	0	295,000	08/13/2024
7165265		HICKORY	NC		09/27/2024	7.011	299,974	0	579	0	0	0	367,499	08/23/2024
7165266		SAN ANTONIO	TX		09/27/2024	5.496	250,276	0	(58)	0	0	0	575,000	08/26/2024
1000300231		LIMA	OH		10/30/2024	8.750	132,260	0	(110)	0	0	0	197,900	01/22/2025
1000346450		DETROIT	MI		11/12/2024	7.740	119,236	0	(58)	0	0	0	162,000	07/16/2024
1000349471		ROANOKE	VA		11/12/2024	7.350	258,409	0	(115)	0	0	0	330,000	06/25/2024
1000351234		DEARBORN HEIGHTS	MI		01/30/2025	9.625	107,882	0	70	0	0	0	135,000	06/10/2024
1000356724		MIDDLETOWN	OH		01/10/2025	7.850	121,926	0	(112)	0	0	0	159,000	03/15/2024
1000357611		MESA	AZ		01/30/2025	7.875	216,218	0	(59)	0	0	0	356,000	04/11/2024
1000357623		THE BRONX	NY		01/30/2025	8.250	1,092,370	0	(680)	0	0	0	1,350,000	01/29/2024
1000357625		BRONX	NY		01/30/2025	8.250	1,074,472	0	(668)	0	0	0	1,325,000	01/14/2024
1000357627		WILDWOOD	FL		01/30/2025	8.250	155,385	0	(99)	0	0	0	205,000	04/21/2024
1000357661		WEST PALM BEACH	FL		01/30/2025	8.500	571,479	0	(352)	0	0	0	700,000	05/15/2024
1000357963		COLUMBIA	PA		01/30/2025	8.000	189,691	0	79	0	0	0	235,000	06/01/2024
1000358091		LITHONIA	GA		01/30/2025	7.875	185,168	0	(162)	0	0	0	257,000	06/22/2024
1000358731		BRONXVILLE	NY		11/12/2024	6.300	448,090	0	(34)	0	0	0	690,000	07/26/2024
1000362597		HIGH POINT	NC		11/12/2024	6.460	214,750	0	(83)	0	0	0	305,000	09/09/2024
1000362601		EAST POINT	GA		11/12/2024	6.860	210,192	0	(74)	0	0	0	260,000	09/06/2024
1000362671		TUCSON	AZ		11/12/2024	6.480	289,284	0	386	0	0	0	475,000	09/11/2024
1000362703		ATLANTA	GA		11/12/2024	7.040	217,044	0	(54)	0	0	0	265,000	08/06/2024
1000394687		CEDAR RAPIDS	IA		12/11/2024	6.300	108,603	0	39	0	0	0	164,000	08/21/2024
1000394705		CHARLOTTE	NC		12/11/2024	6.990	333,030	0	(239)	0	0	0	430,000	08/15/2024
1000394719		SAVANNAH	GA		12/11/2024	6.570	221,018	0	(87)	0	0	0	285,000	08/14/2024
1000394769		TUCSON	AZ		12/11/2024	6.410	248,571	0	(138)	0	0	0	325,000	10/10/2024
1000394771		TUCSON	AZ		12/11/2024	6.280	266,362	0	(128)	0	0	0	375,000	08/19/2024
1000394779		IRVING	TX		12/11/2024	6.460	258,004	0	(127)	0	0	0	330,000	08/19/2024
1000394789		MILWAUKEE	WI		12/11/2024	5.990	131,817	0	(68)	0	0	0	200,000	08/15/2024
1000394795		PHILADELPHIA	PA		12/11/2024	7.310	191,158	0	(55)	0	0	0	253,000	08/19/2024
1000394827		THOMASVILLE	GA		12/11/2024	6.090	188,795	0	(97)	0	0	0	266,500	09/03/2024
1000394829		THOMASVILLE	GA		12/11/2024	6.090	123,959	0	(65)	0	0	0	175,000	09/05/2024
1000394843		MEMPHIS	TN		12/11/2024	6.760	98,273	0	(59)	0	0	0	128,000	09/09/2024
1000394849		HUNTSVILLE	AL		12/11/2024	6.820	180,042	0	(132)	0	0	0	225,000	09/13/2024
1000431195		DALLAS	TX		09/19/2024	7.680	227,174	0	(10)	0	0	0	291,000	07/16/2024
1000431197		WARWICK	RI		09/19/2024	7.230	369,782	0	(46)	0	0	0	505,000	07/17/2024
1000431203		ORLAND PARK	IL		09/19/2024	7.200	481,488	0	(2)	0	0	0	650,000	07/30/2024
1000431221		BRADENTON	FL		09/19/2024	7.400	360,358	0	(36)	0	0	0	460,000	08/02/2024
1000431227		TITUSVILLE	FL		09/19/2024	6.700	267,502	0	83	0	0	0	353,000	08/02/2024
1000431229		MATTAPAN	MA		09/19/2024	7.020	928,731	0	164	0	0	0	1,205,000	08/10/2024
1000431235		SAUK VILLAGE	IL		09/19/2024	7.000	128,923	0	23	0	0	0	178,000	05/28/2024
1000431237		CHICAGO	IL		09/19/2024	7.050	194,185	0	24	0	0	0	269,000	08/09/2024
1000431246		WINSTON SALEM	NC		09/19/2024	7.400	200,067	0	38	0	0	0	260,000	08/06/2024
1000431248		PORT CHARLOTTE	FL		09/19/2024	6.800	428,495	0	71	0	0	0	595,000	08/03/2024
1000431252		LYNN	MA		09/19/2024	7.150	654,285	0	14	0	0	0	1,225,000	08/17/2024
1000431872		LOGAN	OH		01/10/2025	8.350	120,807	0	(106)	0	0	0	145,000	07/05/2024
1000432532		BALTIMORE	MD		10/10/2024	7.357	196,184	0	(92)	0	0	0	240,000	09/13/2025
1000432603		BALTIMORE	MD		10/10/2024	7.363	143,768	0	(78)	0	0	0	150,000	09/15/2025
1000432651		BALTIMORE	MD		10/10/2024	7.407	181,038	0	(102)	0	0	0	220,000	09/12/2025
1000432657		BALTIMORE	MD		10/10/2024	7.357	151,226	0	(71)	0	0	0	185,000	09/12/2025
1000432659		BALTIMORE	MD		10/10/2024	7.513	224,266	0	(130)	0	0	0	230,000	09/12/2025
1000432661		BALTIMORE	MD		10/10/2024	7.513	226,739	0	(131)	0	0	0	275,000	09/14/2025
1000432667		BALTIMORE	MD		10/10/2024	7.407	195,851	0	(110)	0	0	0	225,000	09/14/2025
1000432715		CORPUS CHRISTI	TX		10/09/2024	6.540	231,984	0	(108)	0	0	0	304,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000432717		ANAHEIM	CA		12/11/2024	6.790	709,290	0	(330)	0	0	0	930,000	08/23/2024
1000432721		LANSING	MI		10/09/2024	6.490	114,246	0	(50)	0	0	0	150,000	09/05/2024
1000432723		OGDEN	UT		10/09/2024	6.490	275,680	0	(109)	0	0	0	363,000	09/06/2024
1000432725		HAGERSTOWN	MD		10/09/2024	6.690	185,900	0	(115)	0	0	0	260,000	08/30/2024
1000432729		PIEDMONT	SC		10/09/2024	5.300	156,385	0	38	0	0	0	215,000	08/23/2024
1000432735		PITTSTON	PA		12/11/2024	6.930	99,828	0	(30)	0	0	0	132,000	09/05/2024
1000432741		MILWAUKEE	WI		11/12/2024	5.850	98,192	0	(38)	0	0	0	150,000	09/09/2024
1000432743		WARNER ROBINS	GA		11/12/2024	6.300	133,970	0	185	0	0	0	176,000	09/04/2024
1000432745		MOUNT ZION	IL		12/11/2024	6.840	138,823	0	(64)	0	0	0	182,000	09/04/2024
1000432747		SAN ANTONIO	TX		11/12/2024	6.590	168,389	0	(87)	0	0	0	220,000	09/11/2024
1000432749		FAIRFIELD	AL		10/09/2024	6.390	119,919	0	(60)	0	0	0	160,000	09/04/2024
1000432751		WICHITA	KS		10/09/2024	6.860	281,956	0	(176)	0	0	0	365,000	09/06/2024
1000432753		BALTIMORE	MD		12/13/2024	7.190	171,951	0	(120)	0	0	0	180,000	09/12/2025
1000432757		AUSTELL	GA		10/09/2024	6.330	263,420	0	(110)	0	0	0	325,000	09/09/2024
1000432759		HOMOSASSA	FL		11/12/2024	5.910	163,038	0	(63)	0	0	0	300,000	09/04/2024
1000432763		CITRUS SPRINGS	FL		11/12/2024	6.010	189,838	0	(66)	0	0	0	300,000	09/05/2024
1000432765		HUNTSVILLE	AL		10/09/2024	6.280	132,194	0	(78)	0	0	0	170,000	09/06/2024
1000432767		HUNTSVILLE	AL		12/20/2024	6.280	120,327	0	185	0	0	0	161,000	08/29/2024
1000432769		ORLANDO	FL		11/12/2024	6.580	132,619	0	(62)	0	0	0	174,000	09/09/2024
1000432771		ORLANDO	FL		12/11/2024	6.280	227,677	0	(103)	0	0	0	321,000	09/26/2024
1000432773		LOGAN TOWNSHIP	NJ		11/12/2024	6.150	290,994	0	(102)	0	0	0	412,500	09/05/2024
1000432775		NORRISTOWN	PA		10/09/2024	6.750	150,782	0	(43)	0	0	0	214,000	09/04/2024
1000432779		NEWPORT NEWS	VA		10/09/2024	6.810	192,821	0	(82)	0	0	0	271,000	09/04/2024
1000432785		PALM BAY	FL		12/11/2024	6.260	252,444	0	(107)	0	0	0	335,000	10/07/2024
1000432791		ATLANTA	GA		10/09/2024	6.260	121,780	0	(78)	0	0	0	243,000	09/09/2024
1000432795		MARIETTA	GA		10/09/2024	6.350	304,446	0	(94)	0	0	0	424,000	08/02/2024
1000432801		PORTSMOUTH	VA		11/12/2024	6.370	261,436	0	(117)	0	0	0	368,000	09/09/2024
1000432803		ALIQUIPPA	PA		11/12/2024	6.760	144,461	0	(43)	0	0	0	205,000	08/27/2024
1000432807		WEST ALLIS	WI		11/12/2024	6.430	221,990	0	(119)	0	0	0	290,000	10/03/2024
1000432809		DARBY	PA		12/11/2024	6.980	161,211	0	(48)	0	0	0	200,000	09/12/2024
1000432811		NEWTOWN SQUARE	PA		11/12/2024	6.900	571,473	0	(360)	0	0	0	740,000	09/06/2024
1000432813		HUNTSVILLE	AL		10/09/2024	6.300	136,418	0	(151)	0	0	0	173,000	09/06/2024
1000432815		PITTSBURGH	PA		11/12/2024	6.990	149,207	0	(43)	0	0	0	185,000	10/01/2024
1000432825		GREENWOOD	MO		11/12/2024	5.330	179,425	0	24	0	0	0	245,000	09/10/2024
1000432827		KNOXVILLE	TN		12/11/2024	6.140	158,957	0	(63)	0	0	0	225,000	09/05/2024
1000432829		TACOMA	WA		11/12/2024	6.060	322,869	0	(94)	0	0	0	460,000	09/11/2024
1000432831		OGDEN	UT		10/09/2024	6.320	341,315	0	(133)	0	0	0	450,000	09/09/2024
1000432835		CHICAGO	IL		10/09/2024	6.330	85,526	0	(31)	0	0	0	121,000	09/09/2024
1000432864		PITTSBURGH	PA		11/12/2024	6.970	139,945	0	(29)	0	0	0	172,000	09/12/2024
1000432866		MEMPHIS	TN		11/12/2024	6.180	112,535	0	(42)	0	0	0	160,000	09/20/2024
1000432868		MEMPHIS	TN		11/12/2024	6.180	92,547	0	(31)	0	0	0	138,000	09/20/2024
1000432870		TAMARAC	FL		11/12/2024	5.800	307,186	0	(114)	0	0	0	451,000	09/11/2024
1000432878		MARIETTA	GA		10/09/2024	6.270	250,680	0	(97)	0	0	0	312,000	09/16/2024
1000432880		CHATTANOOGA	TN		11/12/2024	6.150	191,205	0	(79)	0	0	0	270,000	09/20/2024
1000432886		GARNER	NC		10/09/2024	6.590	227,947	0	(90)	0	0	0	300,000	09/13/2024
1000432888		ACWORTH	GA		11/12/2024	6.430	251,583	0	(98)	0	0	0	332,000	07/10/2024
1000432890		BALTIMORE	MD		10/09/2024	6.150	178,335	0	(71)	0	0	0	225,000	09/13/2025
1000432892		JACKSON	TN		11/12/2024	6.180	261,290	0	(98)	0	0	0	350,000	09/16/2024
1000432894		PENSACOLA	FL		11/12/2024	6.180	207,928	0	(75)	0	0	0	272,000	09/12/2024
1000432896		JACKSON	TN		11/12/2024	6.180	181,697	0	(68)	0	0	0	225,000	09/11/2024
1000432898		PHILADELPHIA	PA		11/12/2024	7.040	150,350	0	(44)	0	0	0	199,000	09/13/2024
1000432900		BOWIE	MD		11/12/2024	6.220	340,511	0	(149)	0	0	0	420,000	09/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000432902		TUCSON	AZ		12/13/2024	6.350	3,653,103	0	(585)	0	0	0	5,233,000	09/21/2024
1000433016		LAKE HAVASU CITY	AZ		10/09/2024	6.160	251,403	0	(122)	0	0	0	381,000	06/18/2024
1000433025		GREENVILLE	SC		10/09/2024	6.710	267,809	0	(137)	0	0	0	350,000	08/28/2024
1000433035		MAYBROOK	NY		10/09/2024	6.040	226,329	0	584	0	0	0	335,000	08/21/2024
1000433037		DALLAS	TX		11/12/2024	6.220	185,228	0	(86)	0	0	0	261,000	09/20/2024
1000433039		HOUSTON	TX		10/09/2024	6.150	140,547	0	(43)	0	0	0	211,000	08/19/2024
1000433041		MEMPHIS	TN		10/09/2024	6.910	211,881	0	(399)	0	0	0	278,000	08/28/2024
1000433049		MEMPHIS	TN		10/09/2024	6.890	84,909	0	(52)	0	0	0	110,000	09/09/2024
1000433051		TOLEDO	OH		11/12/2024	6.770	107,172	0	(73)	0	0	0	130,000	08/26/2024
1000433069		CLINTON	MS		12/11/2024	6.290	389,689	0	(169)	0	0	0	550,000	09/13/2024
1000433075		MONTGOMERY	AL		11/12/2024	6.510	83,694	0	(37)	0	0	0	110,000	08/28/2024
1000433077		MIAMISBURG	OH		10/09/2024	6.800	127,940	0	(76)	0	0	0	166,000	08/21/2024
1000433079		ELYRIA	OH		10/09/2024	6.430	182,889	0	(87)	0	0	0	230,000	08/19/2024
1000433081		LEESBURG	VA		10/09/2024	6.430	227,845	0	(96)	0	0	0	300,000	08/08/2024
1000433083		MARICOPA	AZ		11/12/2024	5.890	169,105	0	(106)	0	0	0	353,000	08/21/2024
1000433085		NEW ORLEANS	LA		11/12/2024	6.050	225,856	0	(95)	0	0	0	344,000	09/19/2024
1000433097		CINCINNATI	OH		10/09/2024	6.950	282,266	0	(127)	0	0	0	340,000	08/30/2024
1000433099		JACKSON	MS		11/12/2024	6.240	152,193	0	(73)	0	0	0	222,000	08/27/2024
1000433107		ATLANTA	GA		11/12/2024	6.900	281,452	0	(163)	0	0	0	366,000	09/04/2024
1000433113		GRAND RAPIDS	MI		10/09/2024	6.290	205,854	0	(78)	0	0	0	255,000	08/20/2024
1000433117		RIVERVIEW	FL		11/12/2024	6.160	236,515	0	(83)	0	0	0	356,000	08/21/2024
1000433119		SAN ANTONIO	TX		11/12/2024	6.180	189,860	0	(78)	0	0	0	261,000	08/19/2024
1000433121		ROYAL OAK	MI		10/09/2024	5.850	335,829	0	(182)	0	0	0	600,000	09/03/2024
1000433123		DECATUR	GA		10/09/2024	6.020	469,179	0	(199)	0	0	0	875,000	08/19/2024
1000433135		COLUMBUS	OH		10/09/2024	6.810	228,978	0	(149)	0	0	0	296,000	09/06/2024
1000433139		COLUMBUS	OH		12/11/2024	6.560	132,407	0	146	0	0	0	172,000	09/23/2024
1000433143		CHESAPEAKE	VA		10/09/2024	6.290	179,260	0	(83)	0	0	0	249,000	08/27/2024
1000433145		LOUISVILLE	KY		10/09/2024	6.430	125,376	0	(69)	0	0	0	165,790	08/09/2024
1000433147		NORTH CHARLESTON	SC		10/09/2024	6.760	242,714	0	(95)	0	0	0	335,000	08/30/2024
1000433149		PHILADELPHIA	PA		10/09/2024	6.930	169,174	0	(47)	0	0	0	214,000	08/20/2024
1000433153		CINCINNATI	OH		10/09/2024	6.300	290,140	0	(118)	0	0	0	410,000	08/28/2024
1000433177		FORT MYERS	FL		11/12/2024	6.520	375,491	0	(177)	0	0	0	570,000	08/29/2024
1000433179		DENVER	CO		10/09/2024	6.070	303,079	0	(120)	0	0	0	690,000	08/30/2024
1000433181		PENSACOLA	FL		11/12/2024	6.260	302,227	0	(150)	0	0	0	425,000	09/04/2024
1000433185		CHICAGO	IL		12/13/2024	7.250	184,051	0	(140)	0	0	0	295,000	09/26/2024
1000433187		BROWNSVILLE	TX		10/09/2024	5.400	133,647	0	11	0	0	0	182,000	08/27/2024
1000433189		COLUMBUS	OH		10/09/2024	6.390	143,788	0	(67)	0	0	0	178,000	08/23/2024
1000433199		ANDERSON	SC		12/11/2024	6.620	152,404	0	(87)	0	0	0	199,000	10/04/2024
1000433201		RIVIERA BEACH	FL		12/11/2024	7.020	319,878	0	262	0	0	0	411,000	08/29/2024
1000433209		MILWAUKEE	WI		12/13/2024	7.160	105,469	0	(89)	0	0	0	135,000	09/10/2024
1000433213		MIDLOTHIAN	TX		10/09/2024	6.070	211,348	0	(104)	0	0	0	270,000	08/30/2024
1000433215		MEMPHIS	TN		11/12/2024	6.630	155,635	0	(75)	0	0	0	204,000	08/31/2024
1000433219		SAINT CLAIR	MO		10/09/2024	6.810	142,302	0	(94)	0	0	0	197,000	09/04/2024
1000433234		SAVANNAH	GA		11/12/2024	6.530	201,976	0	(96)	0	0	0	265,000	09/06/2024
1000433240		SYRACUSE	NY		10/09/2024	6.240	153,409	0	(56)	0	0	0	218,000	09/12/2024
1000433242		ABERDEEN	NC		10/09/2024	5.210	146,785	0	34	0	0	0	225,000	09/04/2024
1000433246		HINESVILLE	GA		11/12/2024	6.560	186,152	0	(74)	0	0	0	240,000	08/30/2024
1000433263		AUSTELL	GA		10/09/2024	6.400	214,313	0	(94)	0	0	0	264,000	09/03/2024
1000433265		ROCKFORD	IL		10/09/2024	6.560	106,153	0	(51)	0	0	0	139,000	09/05/2024
1000433269		GREENEVILLE	TN		11/12/2024	6.550	213,982	0	(111)	0	0	0	280,000	09/10/2024
1000433271		NORTH MIAMI BEACH	FL		11/12/2024	6.300	327,344	0	(156)	0	0	0	500,000	09/11/2024
1000433273		MALDEN	MA		10/09/2024	7.150	802,299	0	(239)	0	0	0	1,040,000	08/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000433323		SUGAR LAND	TX		12/27/2024	7.125	203,098	0	(172)	0	0	0	300,500	05/27/2024
1000433335		LEAGUE CITY	TX		12/27/2024	7.250	245,185	0	(216)	0	0	0	390,000	05/23/2024
1000433373		DENISON	TX		12/27/2024	7.625	178,449	0	(124)	0	0	0	270,000	07/11/2024
1000433433		DELTONA	FL		12/27/2024	7.375	238,430	0	(170)	0	0	0	375,000	07/08/2024
1000433515		MANTECA	CA		12/27/2024	7.875	277,765	0	(111)	0	0	0	470,000	06/13/2024
1000433519		CHARLOTTE	NC		12/27/2024	7.625	240,444	0	(166)	0	0	0	355,000	07/05/2024
1000433651		SANFORD	NC		12/27/2024	7.250	128,681	0	(106)	0	0	0	320,000	06/26/2024
1000433661		DES MOINES	WA		12/27/2024	7.875	352,584	0	(238)	0	0	0	560,000	06/26/2024
1000433671		MARIETTA	GA		12/27/2024	7.500	252,247	0	(181)	0	0	0	360,000	07/15/2024
1000433681		EAST MARION	NY		12/27/2024	8.250	1,167,113	0	(746)	0	0	0	1,730,000	06/20/2024
1000433683		PORT CHARLOTTE	FL		01/30/2025	7.500	176,378	0	83	0	0	0	335,000	06/17/2024
1000433719		THIELLS	NY		12/27/2024	7.250	432,805	0	(314)	0	0	0	970,000	07/05/2024
1000433729		LAKE ORION	MI		12/27/2024	7.875	264,503	0	(80)	0	0	0	350,000	07/08/2024
1000433737		ORLANDO	FL		12/27/2024	7.750	228,076	0	(155)	0	0	0	330,000	04/19/2024
1000433795		QUINTON	VA		12/27/2024	7.125	156,558	0	(136)	0	0	0	273,000	06/28/2024
1000433827		DE SOTO	TX		01/30/2025	7.875	200,494	0	57	0	0	0	281,000	05/22/2024
1000433965		LITHONIA	GA		12/27/2024	7.625	129,641	0	2	0	0	0	280,000	07/03/2024
1000434017		SAN DIEGO	CA		12/27/2024	7.875	341,030	0	(161)	0	0	0	600,000	06/18/2024
1000434053		KALAMAZOO	MI		12/27/2024	8.500	179,430	0	(77)	0	0	0	221,000	07/22/2024
1000434065		NIAGARA FALLS	NY		12/27/2024	7.375	210,435	0	(222)	0	0	0	291,000	06/22/2024
1000434085		GRAPELAND	TX		12/27/2024	7.875	106,915	0	(42)	0	0	0	157,000	07/19/2024
1000434089		NORTH AUGUSTA	SC		01/30/2025	7.875	116,549	0	(78)	0	0	0	175,000	08/05/2024
1000434101		AUBURN	ME		12/27/2024	7.250	176,174	0	(127)	0	0	0	300,000	07/08/2024
1000434111		AUGUSTA	GA		01/30/2025	7.875	133,499	0	(89)	0	0	0	186,000	08/12/2024
1000434141		CARTERSVILLE	GA		12/27/2024	7.875	249,471	0	(99)	0	0	0	353,500	07/19/2024
1000434165		CAMPTON	KY		12/27/2024	8.000	200,129	0	(51)	0	0	0	250,000	07/24/2024
1000434287		SAN ANTONIO	TX		01/30/2025	7.500	183,079	0	85	0	0	0	330,000	07/24/2024
1000434303		SARASOTA	FL		01/30/2025	7.625	300,495	0	147	0	0	0	600,000	07/29/2024
1000434395		CARTERSVILLE	GA		12/27/2024	7.875	244,695	0	(102)	0	0	0	348,500	07/19/2024
1000434407		VILLA PARK	IL		12/27/2024	7.125	152,014	0	143	0	0	0	482,000	08/07/2024
1000435523		ATLANTIC CITY	NJ		11/15/2024	3.000	175,049	0	481	0	0	0	400,000	07/31/2024
1000435531		ANTIOCH	CA		11/15/2024	4.625	159,481	0	140	0	0	0	660,000	04/23/2024
1000435535		SAN MATEO	CA		11/15/2024	5.750	961,356	0	(99)	0	0	0	2,500,000	04/23/2024
1000435537		COLTON	CA		11/15/2024	3.500	96,203	0	510	0	0	0	439,000	04/24/2024
1000435539		HOLLYWOOD	FL		11/15/2024	6.000	119,474	0	149	0	0	0	540,000	04/24/2024
1000435541		NEW CITY	NY		11/15/2024	4.289	148,637	0	2,183	0	0	0	800,000	04/23/2024
1000435543		SAN DIEGO	CA		11/15/2024	5.997	458,559	0	(115)	0	0	0	1,110,000	04/23/2024
1000435547		WEST ISLIP	NY		11/15/2024	4.750	372,828	0	328	0	0	0	568,000	04/22/2024
1000435549		LAS VEGAS	NV		11/15/2024	3.500	157,381	0	791	0	0	0	485,000	04/24/2024
1000435551		GARDEN GROVE	CA		11/15/2024	6.048	316,260	0	128	0	0	0	680,000	04/22/2024
1000435555		LOS ANGELES	CA		11/15/2024	4.875	191,389	0	1,811	0	0	0	705,000	04/21/2024
1000435559		PHOENIX	AZ		11/15/2024	5.500	91,370	0	(13)	0	0	0	315,000	07/31/2024
1000435561		PALMER	MA		11/15/2024	5.375	106,253	0	(42)	0	0	0	305,000	04/23/2024
1000435567		CONCORD	CA		11/15/2024	4.250	193,621	0	385	0	0	0	709,000	04/25/2024
1000435573		KENILWORTH	NJ		11/15/2024	4.625	288,599	0	288	0	0	0	829,000	04/21/2024
1000435575		NEW WINDSOR	NY		11/15/2024	5.000	57,952	0	20	0	0	0	500,000	04/25/2024
1000435579		SANTA ANA	CA		11/15/2024	6.000	281,767	0	706	0	0	0	775,000	04/23/2024
1000435581		LAKELAND	FL		11/15/2024	4.250	49,512	0	103	0	0	0	194,000	04/24/2024
1000435583		CARTERET	NJ		11/15/2024	4.000	241,189	0	520	0	0	0	417,000	07/31/2024
1000435585		SPRING VALLEY	CA		11/15/2024	3.125	223,197	0	637	0	0	0	618,000	04/25/2024
1000435589		LAWRENCEVILLE	GA		11/15/2024	4.625	99,694	0	43	0	0	0	371,000	04/23/2024
1000435591		MAYS LANDING	NJ		11/15/2024	3.500	179,274	0	391	0	0	0	400,000	04/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000435593		BRUNSWICK	GA		11/15/2024	4.125	92,982	0	197	0	0	0	227,000	04/26/2024
1000435599		PEARLAND	TX		11/15/2024	6.000	211,669	0	(90)	0	0	0	480,000	04/26/2024
1000435601		CHARLOTTE	NC		11/15/2024	7.250	62,691	0	(113)	0	0	0	259,000	04/24/2024
1000435603		SWEET HOME	OR		11/15/2024	4.625	58,642	0	55	0	0	0	247,000	04/26/2024
1000435605		OLYMPIA	WA		11/15/2024	4.750	224,990	0	46	0	0	0	580,000	04/25/2024
1000435607		RICHMOND HILL	NY		11/15/2024	3.750	221,199	0	340	0	0	0	965,000	04/24/2024
1000435611		COLLEGE PARK	GA		11/15/2024	4.250	46,116	0	102	0	0	0	210,000	04/25/2024
1000435613		FARMINGTON	NM		11/15/2024	3.625	186,242	0	484	0	0	0	405,000	04/27/2024
1000435617		TAMPA	FL		11/15/2024	6.000	173,981	0	(41)	0	0	0	453,000	04/24/2024
1000435619		BERKELEY	CA		11/15/2024	4.375	120,189	0	149	0	0	0	1,612,000	04/24/2024
1000435627		PARK RIDGE	NJ		11/15/2024	3.000	325,039	0	893	0	0	0	590,000	04/23/2024
1000435629		LONG ISLAND CITY	NY		11/15/2024	3.625	529,205	0	1,288	0	0	0	1,075,000	04/25/2024
1000435633		RICHMOND	VA		11/15/2024	5.500	181,010	0	(42)	0	0	0	760,000	04/24/2024
1000435639		HOMESTEAD	FL		11/15/2024	3.875	269,957	0	513	0	0	0	568,000	04/22/2024
1000435647		WASHINGTON	DC		11/15/2024	4.875	260,523	0	111	0	0	0	510,000	04/22/2024
1000435653		CHARLOTTE	NC		11/15/2024	7.250	57,590	0	(113)	0	0	0	220,000	04/23/2024
1000435655		GIG HARBOR	WA		11/15/2024	4.750	368,665	0	571	0	0	0	1,100,000	04/25/2024
1000435657		COLOGNE	MN		11/15/2024	4.625	319,220	0	118	0	0	0	640,000	04/23/2024
1000435659		LAFAYETTE	CA		11/15/2024	5.625	248,592	0	(72)	0	0	0	1,198,000	04/25/2024
1000435663		CEDAR PARK	TX		11/15/2024	6.000	249,641	0	(40)	0	0	0	410,000	05/01/2024
1000435665		PORT MONMOUTH	NJ		11/15/2024	3.500	263,393	0	648	0	0	0	800,000	04/22/2024
1000435667		ANN ARBOR	MI		11/15/2024	6.000	253,914	0	377	0	0	0	535,000	04/24/2024
1000435669		GRANT PARK	IL		11/15/2024	3.875	106,869	0	220	0	0	0	230,000	07/31/2024
1000435671		HUNTINGTON	IN		11/15/2024	4.625	74,489	0	30	0	0	0	126,000	04/23/2024
1000435679		MILLERSVILLE	MD		11/15/2024	4.000	231,540	0	703	0	0	0	380,000	04/22/2024
1000435681		INDIAN HEAD	MD		11/15/2024	5.750	365,402	0	(75)	0	0	0	650,000	04/24/2024
1000435683		LAWRENCEVILLE	GA		11/15/2024	4.250	224,436	0	177	0	0	0	500,000	04/23/2024
1000435691		YONKERS	NY		11/15/2024	3.875	236,278	0	412	0	0	0	685,000	04/22/2024
1000435693		MINNEAPOLIS	MN		11/15/2024	6.000	135,203	0	(34)	0	0	0	430,000	04/23/2024
1000435695		MYRTLE BEACH	SC		11/15/2024	6.000	80,330	0	116	0	0	0	192,000	04/23/2024
1000435701		LINDENHURST	NY		11/15/2024	5.250	154,904	0	549	0	0	0	390,000	04/25/2024
1000435705		NEWPORT	RI		11/15/2024	4.375	266,464	0	316	0	0	0	880,000	04/24/2024
1000435707		MACOMB	MI		11/15/2024	6.000	208,143	0	(22)	0	0	0	485,000	04/25/2024
1000435711		WINDSOR	CA		11/15/2024	4.500	272,338	0	3,940	0	0	0	840,000	04/23/2024
1000435713		HUNTINGTON PARK	CA		11/15/2024	5.375	215,357	0	(68)	0	0	0	570,000	04/22/2024
1000435715		CONYERS	GA		11/15/2024	6.375	204,588	0	(61)	0	0	0	450,000	04/24/2024
1000435717		PORTERVILLE	CA		11/15/2024	6.000	172,848	0	(52)	0	0	0	480,000	04/26/2024
1000435719		LATHROP	CA		11/15/2024	2.000	166,930	0	1,798	0	0	0	625,000	04/24/2024
1000435723		DELRAY BEACH	FL		11/15/2024	5.884	54,637	0	126	0	0	0	270,000	04/23/2024
1000435725		LA QUINTA	CA		11/15/2024	5.500	363,688	0	258	0	0	0	860,000	04/23/2024
1000435727		LAKE ARIEL	PA		11/15/2024	3.750	165,477	0	288	0	0	0	345,000	04/27/2024
1000435731		SANTA ROSA	CA		11/15/2024	5.250	119,774	0	(28)	0	0	0	404,000	04/24/2024
1000435733		VACAVILLE	CA		11/15/2024	6.000	189,240	0	(329)	0	0	0	718,000	04/24/2024
1000435737		APPLETON	WI		11/15/2024	3.500	75,644	0	571	0	0	0	229,000	04/23/2024
1000435741		BALDWIN	NY		11/15/2024	3.000	274,447	0	1,930	0	0	0	660,000	04/24/2024
1000435743		ENCINITAS	CA		11/15/2024	6.000	472,593	0	(2,931)	0	0	0	1,825,000	11/05/2025
1000435747		NORWALK	CA		11/15/2024	4.750	323,622	0	782	0	0	0	730,000	04/21/2024
1000435749		LAS VEGAS	NV		11/15/2024	5.250	94,349	0	(584)	0	0	0	485,000	09/15/2025
1000435751		NORTHPORT	NY		11/15/2024	4.625	421,356	0	1,242	0	0	0	645,000	04/23/2024
1000435753		WEST MIAMI	FL		11/15/2024	3.875	453,554	0	1,138	0	0	0	1,230,000	04/23/2024
1000435757		GLEN CARBON	IL		11/15/2024	4.000	192,625	0	305	0	0	0	390,000	04/24/2024
1000435759		DAHLONEGA	GA		11/15/2024	3.500	243,585	0	588	0	0	0	575,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000435761		MEMPHIS	TN		11/15/2024	3.750	113,319	0	198	0	0	0	289,000	04/25/2024
1000435767		MONTCLAIR	CA		11/15/2024	4.250	106,287	0	98	0	0	0	450,000	04/22/2024
1000435769		DEARBORN HEIGHTS	MI		11/15/2024	5.625	65,559	0	(12)	0	0	0	165,000	04/25/2024
1000435771		PORTLAND	OR		11/15/2024	6.000	314,833	0	(57)	0	0	0	680,000	04/22/2024
1000435773		TACOMA	WA		11/15/2024	4.125	90,050	0	129	0	0	0	365,000	04/22/2024
1000435779		HUNTINGTON BEACH	CA		11/15/2024	4.250	325,683	0	327	0	0	0	650,000	04/21/2024
1000435785		GORHAM	ME		11/15/2024	3.000	224,717	0	1,008	0	0	0	548,000	04/25/2024
1000435787		KATY	TX		11/15/2024	6.000	216,974	0	178	0	0	0	415,000	04/24/2024
1000435795		NORTH ANDOVER	MA		11/15/2024	4.750	195,607	0	89	0	0	0	620,000	04/24/2024
1000435799		NEW LONDON	CT		11/15/2024	3.875	137,745	0	570	0	0	0	260,000	04/23/2024
1000435803		HUNTLEY	IL		11/15/2024	2.750	138,958	0	703	0	0	0	280,000	04/21/2024
1000435805		RIALTO	CA		11/15/2024	4.625	238,224	0	230	0	0	0	541,500	04/23/2024
1000435807		ATASCADERO	CA		11/15/2024	4.625	193,211	0	126	0	0	0	607,000	04/24/2024
1000435809		LAGRANGEVILLE	NY		11/15/2024	5.875	163,029	0	(36)	0	0	0	420,000	04/25/2024
1000435813		CANOGA PARK	CA		11/15/2024	3.000	341,606	0	896	0	0	0	855,000	04/23/2024
1000435819		LAFAYETTE	NJ		11/15/2024	3.000	194,995	0	511	0	0	0	460,000	04/26/2024
1000435821		CHATTANOOGA	TN		11/15/2024	4.990	172,644	0	702	0	0	0	695,000	04/22/2024
1000435825		LITHONIA	GA		11/15/2024	4.250	48,877	0	57	0	0	0	250,000	04/25/2024
1000435827		DECATUR	GA		11/15/2024	5.500	150,700	0	(10)	0	0	0	341,500	04/22/2024
1000435831		ROSELLE	NJ		11/15/2024	6.000	116,565	0	372	0	0	0	450,000	04/22/2024
1000435837		NAPERVILLE	IL		11/15/2024	4.750	96,476	0	114	0	0	0	267,000	04/22/2024
1000435847		PITTSBURGH	PA		11/15/2024	3.000	80,866	0	278	0	0	0	220,000	04/25/2024
1000435849		TIPTON	IN		11/15/2024	7.000	48,552	0	(167)	0	0	0	120,000	04/25/2024
1000435859		GREENSBORO	NC		11/15/2024	5.125	181,372	0	88	0	0	0	485,000	04/22/2024
1000435861		BAKERSFIELD	CA		11/15/2024	5.000	226,505	0	278	0	0	0	454,500	04/22/2024
1000435869		MCHENRY	IL		11/15/2024	4.250	163,376	0	221	0	0	0	272,000	04/24/2024
1000435871		VIRGINIA BEACH	VA		11/15/2024	4.750	191,729	0	854	0	0	0	680,000	04/25/2024
1000435873		LORIS	SC		11/15/2024	4.000	57,304	0	157	0	0	0	160,000	04/24/2024
1000435875		JUNCTION CITY	KS		11/15/2024	4.125	72,607	0	91	0	0	0	138,000	04/23/2024
1000435879		OCONOMOWOC	WI		11/15/2024	4.100	301,417	0	816	0	0	0	619,000	04/25/2024
1000435883		PARACHUTE	CO		11/15/2024	6.000	306,708	0	(51)	0	0	0	632,000	04/26/2024
1000435885		LAKE RONKONKOMA	NY		11/15/2024	6.000	286,915	0	(64)	0	0	0	590,000	04/26/2024
1000435889		ST ALBANS	NY		11/15/2024	5.500	131,047	0	(31)	0	0	0	685,000	04/23/2024
1000435891		VASSALBORO	ME		11/15/2024	3.875	126,153	0	180	0	0	0	305,000	04/26/2024
1000435895		PHILADELPHIA	PA		11/15/2024	6.125	64,146	0	36	0	0	0	193,000	04/24/2024
1000435897		OCEANSIDE	CA		11/15/2024	6.000	456,075	0	(105)	0	0	0	905,000	04/23/2024
1000435899		BETHLEHEM	PA		11/15/2024	5.875	67,155	0	(46)	0	0	0	425,000	04/25/2024
1000435903		BOLINGBROOK	IL		11/15/2024	5.500	203,209	0	280	0	0	0	319,000	04/23/2024
1000435905		LANSDOWNE	PA		11/15/2024	4.750	47,627	0	41	0	0	0	215,000	04/24/2024
1000435907		TOMS RIVER	NJ		11/15/2024	2.875	657,406	0	2,345	0	0	0	1,200,000	04/25/2024
1000435909		NORTH MYRTLE BEACH	SC		11/15/2024	5.875	186,255	0	695	0	0	0	640,000	04/24/2024
1000435913		FAIR OAKS	CA		11/15/2024	4.000	277,234	0	537	0	0	0	700,000	04/25/2024
1000435917		DERBY	KS		11/15/2024	6.000	57,026	0	(60)	0	0	0	230,000	04/25/2024
1000435919		POMONA	CA		11/15/2024	5.750	212,539	0	(126)	0	0	0	615,000	04/22/2024
1000435921		SPRINGFIELD	VA		11/15/2024	6.000	368,831	0	(74)	0	0	0	620,000	04/25/2024
1000435925		OMAHA	NE		11/15/2024	6.100	123,668	0	(26)	0	0	0	265,000	04/26/2024
1000435927		CHULA VISTA	CA		11/15/2024	4.750	257,765	0	109	0	0	0	730,000	04/24/2024
1000435929		HOLLIS	NY		11/15/2024	3.000	408,470	0	1,952	0	0	0	720,000	04/24/2024
1000435931		LOS ANGELES	CA		11/15/2024	4.625	152,156	0	144	0	0	0	565,000	04/24/2024
1000435933		WASHINGTON TWP	MI		11/15/2024	5.125	204,581	0	27	0	0	0	384,000	04/22/2024
1000435937		WHITTIER	CA		11/15/2024	4.250	231,779	0	389	0	0	0	735,000	04/20/2024
1000435939		TAMPA	FL		11/15/2024	2.875	110,602	0	390	0	0	0	395,000	04/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000435943		SAHUARITA	AZ		11/15/2024	4.000	134,452	0	434	0	0	0	275,000	04/25/2024
1000435947		GAINESVILLE	VA		11/15/2024	4.875	325,449	0	211	0	0	0	670,000	04/22/2024
1000435951		LAS VEGAS	NV		11/15/2024	4.250	346,053	0	419	0	0	0	780,000	04/25/2024
1000435957		LESTER PRAIRIE	MN		11/15/2024	4.625	98,835	0	64	0	0	0	205,000	04/23/2024
1000435963		BAYVILLE	NJ		11/15/2024	4.375	121,756	0	211	0	0	0	620,000	04/25/2024
1000435965		YARMOUTH	MA		11/15/2024	4.375	136,904	0	201	0	0	0	565,000	04/22/2024
1000435969		SIOUX FALLS	SD		11/15/2024	6.000	69,122	0	(23)	0	0	0	220,000	04/25/2024
1000435971		MODESTO	CA		11/15/2024	4.325	139,297	0	578	0	0	0	400,000	04/22/2024
1000435979		YORKTOWN HEIGHTS	NY		11/15/2024	4.375	227,459	0	794	0	0	0	525,000	04/27/2024
1000435987		MESA	AZ		11/15/2024	3.500	128,260	0	257	0	0	0	352,000	12/03/2025
1000435989		SAN DIEGO	CA		11/15/2024	5.375	530,509	0	58	0	0	0	1,125,000	04/25/2024
1000435991		TEMECULA	CA		11/15/2024	4.125	186,992	0	231	0	0	0	827,000	04/25/2024
1000435993		OLIVER SPRINGS	TN		11/15/2024	5.875	64,441	0	(16)	0	0	0	270,000	04/25/2024
1000435995		TARZANA	CA		11/15/2024	5.375	638,363	0	(173)	0	0	0	1,925,000	04/22/2024
1000435997		TEMPE	AZ		11/15/2024	5.250	87,324	0	74	0	0	0	337,000	04/23/2024
1000436001		LEMONT	PA		11/15/2024	5.750	67,778	0	(12)	0	0	0	405,000	11/08/2025
1000436005		PAYSON	UT		11/15/2024	5.125	290,647	0	35	0	0	0	800,000	04/25/2024
1000436009		WILMINGTON	CA		11/15/2024	3.750	141,482	0	234	0	0	0	710,000	04/20/2024
1000436011		CORONA	CA		11/15/2024	4.000	149,793	0	226	0	0	0	855,000	04/23/2024
1000436015		CHICAGO	IL		11/15/2024	6.375	66,673	0	(100)	0	0	0	415,000	04/21/2024
1000436019		HOUSTON	TX		11/15/2024	4.000	115,216	0	186	0	0	0	260,000	04/23/2024
1000436021		PASADENA	CA		11/15/2024	4.875	71,971	0	32	0	0	0	815,000	04/21/2024
1000436027		NORTH LAS VEGAS	NV		11/15/2024	4.500	157,998	0	159	0	0	0	365,000	04/24/2024
1000436031		STONE MOUNTAIN	GA		11/15/2024	6.230	149,979	0	108	0	0	0	310,000	04/23/2024
1000436033		RIVERTON	UT		11/15/2024	5.750	286,046	0	(53)	0	0	0	825,000	04/22/2024
1000436035		RIVERSIDE	CA		11/15/2024	6.000	312,671	0	(69)	0	0	0	787,589	04/23/2024
1000436037		STERLING	VA		11/15/2024	4.500	261,850	0	301	0	0	0	515,000	04/26/2024
1000436039		OMAHA	NE		11/15/2024	6.000	80,108	0	64	0	0	0	140,000	07/31/2024
1000436041		BLOOMINGDALE	IL		11/15/2024	3.000	138,389	0	370	0	0	0	272,000	04/20/2024
1000436049		WHITTIER	CA		11/15/2024	4.875	214,231	0	222	0	0	0	702,000	04/24/2024
1000436055		BEREA	OH		11/15/2024	4.750	175,681	0	291	0	0	0	436,000	04/23/2024
1000436059		SAN DIEGO	CA		11/15/2024	3.625	281,810	0	495	0	0	0	800,000	04/24/2024
1000436061		ANDOVER	NH		11/15/2024	3.125	141,415	0	358	0	0	0	350,000	04/25/2024
1000436067		AVONDALE	PA		11/15/2024	3.875	81,262	0	418	0	0	0	470,000	04/25/2024
1000436069		SAN MATEO	CA		11/15/2024	4.000	774,332	0	1,367	0	0	0	2,600,000	04/23/2024
1000436073		BELLEVILLE	NJ		11/15/2024	4.250	207,405	0	254	0	0	0	405,000	04/26/2024
1000436077		LAS VEGAS	NV		11/15/2024	4.000	141,906	0	348	0	0	0	325,000	04/24/2024
1000436079		FREDERICKSBURG	VA		11/15/2024	4.000	273,244	0	374	0	0	0	470,000	04/22/2024
1000436081		BROAD CHANNEL	NY		11/15/2024	4.875	415,507	0	102	0	0	0	825,000	04/24/2024
1000436083		BLYTHEWOOD	SC		11/15/2024	6.000	64,958	0	51	0	0	0	110,000	07/31/2024
1000436089		ELLENWOOD	GA		11/15/2024	4.000	100,433	0	337	0	0	0	395,000	04/23/2024
1000436095		HOUSTON	TX		11/15/2024	5.250	399,145	0	163	0	0	0	730,000	04/21/2024
1000436101		CHICAGO	IL		11/15/2024	6.250	212,430	0	(188)	0	0	0	925,000	04/21/2024
1000436105		CHICAGO	IL		11/15/2024	4.125	72,375	0	159	0	0	0	170,000	04/23/2024
1000436107		AUBURN	GA		11/15/2024	4.000	117,521	0	194	0	0	0	365,000	04/24/2024
1000436109		KOKOMO	IN		11/15/2024	5.125	52,427	0	8	0	0	0	139,000	04/26/2024
1000436115		BRYSON CITY	NC		11/15/2024	4.375	169,194	0	206	0	0	0	600,000	04/29/2024
1000436117		RIVERTON	NJ		11/15/2024	3.750	236,477	0	495	0	0	0	368,000	04/25/2024
1000436121		NEW PORT RICHEY	FL		11/15/2024	4.250	60,949	0	284	0	0	0	361,000	04/24/2024
1000436123		FRANKFORT	IL		11/15/2024	6.000	158,225	0	(38)	0	0	0	314,000	04/22/2024
1000436125		DENVER	CO		11/15/2024	6.000	210,168	0	(76)	0	0	0	485,000	04/24/2024
1000436129		HULL	GA		11/15/2024	4.125	255,823	0	215	0	0	0	505,000	04/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000436131		VIRGINIA BEACH	VA		11/15/2024	3.875	135,785	0	214	0	0	0	295,000	04/25/2024
1000436135		BREWSTER	NY		11/15/2024	6.000	63,582	0	(31)	0	0	0	350,000	04/27/2024
1000436137		SUITLAND	MD		11/15/2024	4.000	201,073	0	392	0	0	0	380,000	07/31/2024
1000436139		FORT COLLINS	CO		11/15/2024	4.500	123,230	0	201	0	0	0	475,000	04/29/2024
1000436141		LENOX	MI		11/15/2024	3.000	152,446	0	399	0	0	0	621,000	04/24/2024
1000436147		ESSEX	MD		11/15/2024	6.125	100,116	0	(78)	0	0	0	380,000	04/24/2024
1000436149		CHESTERTON	IN		11/15/2024	4.875	114,130	0	59	0	0	0	335,000	04/23/2024
1000436151		VILLA RICA	GA		11/15/2024	6.000	135,688	0	(27)	0	0	0	307,000	04/25/2024
1000436153		HERNDON	VA		11/15/2024	4.375	304,931	0	428	0	0	0	655,000	05/01/2024
1000436159		GRANADA HILLS	CA		11/15/2024	4.250	236,995	0	306	0	0	0	850,000	04/23/2024
1000436161		LAKE HAVASU CITY	AZ		11/15/2024	6.000	87,158	0	45	0	0	0	360,000	04/25/2024
1000436163		BUCKEYE	AZ		11/15/2024	6.000	265,826	0	(57)	0	0	0	435,000	04/25/2024
1000436165		SOUTH GATE	CA		11/15/2024	4.625	127,827	0	122	0	0	0	520,000	04/23/2024
1000436169		LEBANON	TN		11/15/2024	6.000	165,125	0	27	0	0	0	405,000	04/25/2024
1000436171		UNIONTOWN	PA		11/15/2024	6.000	102,410	0	(93)	0	0	0	225,000	04/29/2024
1000436177		SHEPHERDSVILLE	KY		11/15/2024	5.875	46,497	0	(40)	0	0	0	219,700	04/30/2024
1000436181		SEAFORD	NY		11/15/2024	5.375	433,048	0	414	0	0	0	645,000	04/22/2024
1000436183		MIAMI	FL		11/15/2024	4.625	215,746	0	220	0	0	0	620,000	04/25/2024
1000436185		WINCHESTER	VA		11/15/2024	4.000	184,737	0	330	0	0	0	425,000	04/25/2024
1000436187		HAMPTON COVE	AL		11/15/2024	1.000	237,882	0	5,460	0	0	0	1,000,000	04/24/2024
1000436189		WYCOMBE	PA		11/15/2024	6.000	380,519	0	(199)	0	0	0	640,000	04/23/2024
1000436191		PINE VALLEY	CA		11/15/2024	4.000	164,803	0	344	0	0	0	605,000	04/25/2024
1000436193		STATEN ISLAND	NY		11/15/2024	4.750	371,761	0	324	0	0	0	1,335,000	04/25/2024
1000436199		CENTERPORT	NY		11/15/2024	3.000	289,463	0	1,154	0	0	0	700,000	04/24/2024
1000436201		SOMIS	CA		11/15/2024	5.085	509,966	0	1,440	0	0	0	1,400,000	04/26/2024
1000436205		SOUTH SAN FRANCISCO	CA		11/15/2024	4.500	459,071	0	489	0	0	0	1,430,000	04/25/2024
1000436207		QUEENS VILLAGE	NY		11/15/2024	2.500	415,719	0	1,835	0	0	0	870,000	04/25/2024
1000436209		WILLINGBORO TOWNSHIP	NJ		11/15/2024	2.500	161,850	0	981	0	0	0	310,000	04/24/2024
1000436211		MIAMI	FL		11/15/2024	4.750	170,777	0	23	0	0	0	758,000	04/21/2024
1000436213		NEWARK	NJ		11/15/2024	4.250	264,433	0	286	0	0	0	545,000	04/25/2024
1000436223		BRONX	NY		11/15/2024	3.625	379,209	0	922	0	0	0	880,000	04/22/2024
1000436227		SANTA YNEZ	CA		11/15/2024	3.750	700,518	0	1,689	0	0	0	1,450,000	04/25/2024
1000436229		DETROIT	MI		11/15/2024	6.000	61,898	0	349	0	0	0	350,000	04/25/2024
1000436231		FOX LAKE	IL		11/15/2024	5.750	80,926	0	(19)	0	0	0	285,000	04/24/2024
1000436233		LORAIN	OH		11/15/2024	6.250	48,235	0	(38)	0	0	0	102,000	04/23/2024
1000436235		SHELTON	CT		11/15/2024	4.625	184,260	0	115	0	0	0	470,000	04/22/2024
1000436239		AMERICAN FORK	UT		11/15/2024	5.750	177,588	0	301	0	0	0	740,000	04/23/2024
1000436247		LONG BEACH	NY		11/15/2024	6.000	463,030	0	(4,625)	0	0	0	955,000	04/24/2024
1000436249		GLEN BURNIE	MD		11/15/2024	6.000	175,433	0	(47)	0	0	0	337,000	04/23/2024
1000436251		STAMFORD	CT		11/15/2024	4.500	225,964	0	355	0	0	0	735,000	04/24/2024
1000436253		LONG BEACH	CA		11/15/2024	4.000	403,387	0	673	0	0	0	935,000	04/21/2024
1000436255		PORTSMOUTH	VA		11/15/2024	6.000	136,400	0	884	0	0	0	235,000	04/25/2024
1000436257		CAMDEN WYOMING	DE		11/15/2024	4.500	180,969	0	197	0	0	0	400,000	06/24/2024
1000436259		EAST FALMOUTH	MA		11/15/2024	6.190	75,645	0	435	0	0	0	592,000	04/23/2024
1000436263		LONG BEACH	CA		11/15/2024	4.612	357,938	0	209	0	0	0	1,040,000	04/23/2024
1000436265		NORWALK	CA		11/15/2024	3.875	180,012	0	650	0	0	0	785,000	04/22/2024
1000436267		HUGO	MN		11/15/2024	4.000	81,244	0	227	0	0	0	260,000	04/25/2024
1000436269		LA VERNE	CA		11/15/2024	5.875	295,928	0	(109)	0	0	0	850,000	04/21/2024
1000436271		SAN DIEGO	CA		11/15/2024	6.000	233,693	0	173	0	0	0	670,000	02/05/2025
1000436273		LANCASTER	PA		11/15/2024	3.000	50,504	0	189	0	0	0	220,000	04/24/2024
1000436275		HOPEWELL JUNC	NY		11/15/2024	7.050	176,924	0	(558)	0	0	0	450,000	05/14/2024
1000436277		DETROIT	MI		11/15/2024	5.500	98,503	0	(28)	0	0	0	140,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000436281		CAYCE	SC		11/15/2024	7.100	284,844	0	(320)	0	0	0	500,000	07/31/2024
1000436283		TARBORO	NC		11/15/2024	7.040	65,062	0	(397)	0	0	0	180,000	05/17/2024
1000436285		PALM BAY	FL		11/15/2024	7.390	62,438	0	(252)	0	0	0	205,000	05/14/2024
1000436291		BRILLION	WI		11/15/2024	6.250	57,266	0	(40)	0	0	0	166,000	05/15/2024
1000436297		PHOENIX	AZ		11/15/2024	6.000	72,709	0	(11)	0	0	0	349,000	05/16/2024
1000436299		INMAN	SC		11/15/2024	6.250	58,667	0	(11)	0	0	0	349,000	05/14/2024
1000436301		CENTRAL ISLIP	NY		11/15/2024	6.250	142,595	0	(23)	0	0	0	500,000	05/14/2024
1000436303		STATESVILLE	NC		11/15/2024	6.375	62,020	0	29	0	0	0	204,000	05/14/2024
1000436305		SCOTTSDALE	AZ		11/15/2024	6.125	67,052	0	(76)	0	0	0	520,000	05/14/2024
1000436309		PENSACOLA	FL		11/15/2024	6.750	108,432	0	(63)	0	0	0	272,000	05/15/2024
1000436313		MIDDLETOWN	NJ		11/15/2024	6.375	193,905	0	(27)	0	0	0	479,000	05/15/2024
1000436315		BATON ROUGE	LA		11/15/2024	4.250	97,235	0	174	0	0	0	162,000	07/31/2024
1000436321		SPRINGDALE	AR		11/15/2024	6.875	69,522	0	(133)	0	0	0	265,000	05/14/2024
1000436325		SAN DIEGO	CA		11/15/2024	4.375	234,056	0	289	0	0	0	1,050,000	07/31/2024
1000436327		AVENTURA	FL		11/15/2024	3.750	209,215	0	519	0	0	0	360,000	07/31/2024
1000436329		BOYNTON BEACH	FL		11/15/2024	3.375	337,808	0	1,073	0	0	0	748,000	07/31/2024
1000436333		SHARON HILL	PA		11/15/2024	3.000	119,817	0	380	0	0	0	215,000	03/13/2024
1000436339		TRENTON	NJ		11/15/2024	4.000	109,322	0	263	0	0	0	195,000	03/13/2024
1000436347		BRIDGEPORT	CT		11/15/2024	3.000	253,650	0	764	0	0	0	448,000	07/31/2024
1000436349		SCHUYLER	VA		11/15/2024	2.875	173,931	0	831	0	0	0	325,000	03/22/2024
1000436359		SPRING HILL	FL		11/15/2024	6.000	43,177	0	(61)	0	0	0	395,000	03/12/2024
1000436375		OCEAN	NJ		11/15/2024	3.710	269,919	0	2,656	0	0	0	1,110,000	03/11/2024
1000436377		SPRINGFIELD	OH		11/15/2024	3.750	75,630	0	124	0	0	0	135,000	03/09/2024
1000436379		BENSENVILLE	IL		11/15/2024	2.875	80,879	0	446	0	0	0	309,000	03/08/2024
1000436383		BOLINGBROOK	IL		11/15/2024	2.000	197,275	0	1,635	0	0	0	582,700	03/07/2024
1000436397		MIMS	FL		11/15/2024	4.625	230,191	0	160	0	0	0	675,000	03/07/2024
1000436399		CAMDEN CITY	NJ		11/15/2024	6.025	78,115	0	(17)	0	0	0	165,000	03/11/2024
1000436407		EDGERTON	WI		11/15/2024	4.625	153,685	0	105	0	0	0	390,000	03/11/2024
1000436415		CORONA	NY		11/15/2024	4.000	763,950	0	1,528	0	0	0	1,310,000	07/31/2024
1000436417		ELIZABETH	NJ		11/15/2024	4.000	238,661	0	302	0	0	0	550,000	07/31/2024
1000436421		LOS ANGELES	CA		11/15/2024	3.000	976,322	0	3,063	0	0	0	1,825,000	07/31/2024
1000436427		LA GRANGE	IL		11/15/2024	3.750	557,749	0	956	0	0	0	830,000	07/31/2024
1000436429		BROOKLYN	NY		11/15/2024	3.625	488,704	0	924	0	0	0	1,605,000	07/31/2024
1000436431		SADDLE BROOK	NJ		11/15/2024	3.000	314,190	0	650	0	0	0	1,080,000	07/31/2024
1000436433		FALLS CHURCH	VA		11/15/2024	3.875	224,104	0	369	0	0	0	345,000	07/31/2024
1000436435		WESTWOOD	NJ		11/15/2024	2.000	72,165	0	7,018	0	0	0	650,000	06/06/2025
1000436441		LEVANT	ME		11/15/2024	2.875	299,291	0	968	0	0	0	665,000	07/31/2024
1000436449		SAN DIEGO	CA		11/15/2024	3.625	505,945	0	2,479	0	0	0	2,340,000	07/31/2024
1000436451		PASADENA	CA		11/15/2024	3.375	347,793	0	1,337	0	0	0	1,095,000	07/31/2024
1000436453		TULSA	OK		11/15/2024	6.000	74,960	0	(7)	0	0	0	317,000	05/16/2024
1000436455		LAREDO	TX		11/15/2024	5.875	76,759	0	(15)	0	0	0	210,000	05/14/2024
1000436459		TYLER	TX		11/15/2024	6.250	46,011	0	(49)	0	0	0	255,000	05/15/2024
1000436461		TILLAMOOK	OR		11/15/2024	6.375	78,838	0	(64)	0	0	0	349,000	05/16/2024
1000436463		MANSFIELD	OH		11/15/2024	6.125	55,779	0	(78)	0	0	0	195,000	05/14/2024
1000436467		HUNTINGTON PARK	CA		11/15/2024	6.125	111,151	0	(87)	0	0	0	670,000	05/14/2024
1000436473		LITHONIA	GA		11/15/2024	6.750	90,362	0	(231)	0	0	0	286,000	05/15/2024
1000436476		INGLEWOOD	CA		11/15/2024	6.000	73,184	0	(105)	0	0	0	725,000	05/16/2024
1000436478		LEXINGTON	NC		11/15/2024	6.250	70,053	0	(88)	0	0	0	575,000	05/15/2024
1000436480		ANTHONY	NM		11/15/2024	6.250	51,106	0	(20)	0	0	0	155,000	05/13/2024
1000436482		CUYAHOGA FALLS	OH		11/15/2024	6.375	65,121	0	(11)	0	0	0	204,000	05/15/2024
1000436486		KANEOHE	HI		11/15/2024	3.625	674,741	0	1,635	0	0	0	1,200,000	07/31/2024
1000436491		ROCHESTER	NY		11/15/2024	6.000	133,962	0	345	0	0	0	225,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000436493		LOS ANGELES	CA		11/15/2024	2.625	1,269,018	0	6,555	0	0	0	4,640,000	07/31/2024
1000436503		DALZELL	SC		11/15/2024	3.000	121,746	0	333	0	0	0	250,000	03/08/2024
1000436505		CHICAGO	IL		11/15/2024	4.000	169,539	0	626	0	0	0	280,000	03/08/2024
1000436511		CHICAGO	IL		11/15/2024	2.000	119,092	0	868	0	0	0	255,000	03/08/2024
1000436513		NORTH MIAMI	FL		11/15/2024	4.625	76,386	0	154	0	0	0	143,000	03/09/2024
1000436517		MISSION VIEJO	CA		11/15/2024	5.500	170,856	0	(247)	0	0	0	1,520,000	03/09/2024
1000436519		LOS ANGELES	CA		11/15/2024	6.375	68,207	0	(117)	0	0	0	620,000	03/11/2024
1000436525		SAN ANSELMO	CA		11/15/2024	4.000	236,779	0	964	0	0	0	1,575,000	03/12/2024
1000436527		LONG BEACH	CA		11/15/2024	5.500	102,108	0	(129)	0	0	0	1,600,000	03/10/2024
1000436531		ERDENHEIM	PA		11/15/2024	5.000	86,589	0	38	0	0	0	490,000	03/10/2024
1000436537		ROUND LK BCH	IL		11/15/2024	2.875	126,987	0	362	0	0	0	240,000	03/09/2024
1000436539		YONKERS	NY		11/15/2024	2.750	454,070	0	1,566	0	0	0	820,000	03/09/2024
1000436545		RONKONKOMA	NY		11/15/2024	3.125	264,830	0	669	0	0	0	635,000	07/31/2024
1000436547		EAST PATCHOGUE	NY		11/15/2024	4.000	258,987	0	321	0	0	0	470,000	07/31/2024
1000436549		LITTLE ROCK	AR		11/15/2024	4.625	194,433	0	248	0	0	0	445,000	07/31/2024
1000436551		O FALLON	MO		11/15/2024	5.375	95,810	0	60	0	0	0	235,000	07/31/2024
1000436553		CARNEGIE	PA		11/15/2024	6.000	57,129	0	(15)	0	0	0	135,000	07/31/2024
1000436555		POUGHKEEPSIE	NY		11/15/2024	3.500	206,664	0	374	0	0	0	366,000	07/31/2024
1000436557		FRAMINGHAM	MA		11/15/2024	2.750	266,284	0	959	0	0	0	690,000	07/31/2024
1000436559		IMPERIAL	CA		11/15/2024	5.000	167,049	0	66	0	0	0	425,000	07/31/2024
1000436561		CHESHIRE	CT		11/15/2024	6.375	67,987	0	437	0	0	0	330,000	05/15/2024
1000436563		MIDLAND	TX		11/15/2024	6.250	129,342	0	(61)	0	0	0	575,000	05/14/2024
1000436565		HENDERSONVILLE	TN		11/15/2024	6.000	148,528	0	(45)	0	0	0	622,000	05/16/2024
1000436571		CHICAGO	IL		11/15/2024	6.000	84,537	0	(13)	0	0	0	265,000	05/15/2024
1000436573		WATSONVILLE	CA		11/15/2024	6.000	155,251	0	(271)	0	0	0	902,200	05/14/2024
1000436575		POCATELLO	ID		11/15/2024	6.350	80,197	0	(12)	0	0	0	280,000	05/15/2024
1000436577		HAIKU	HI		11/15/2024	6.125	69,685	0	(65)	0	0	0	1,800,000	05/16/2024
1000436583		UNIVERSITY HEIGHTS	OH		11/15/2024	3.375	245,682	0	805	0	0	0	395,000	07/31/2024
1000436585		AUSTIN	TX		11/15/2024	3.250	227,693	0	740	0	0	0	540,000	07/31/2024
1000436587		NOLENSVILLE	TN		11/15/2024	3.125	312,013	0	1,227	0	0	0	885,000	07/31/2024
1000436589		SANTA CLARITA	CA		11/15/2024	4.250	360,116	0	311	0	0	0	790,000	07/31/2024
1000436593		OLD BRIDGE TOWNSHIP	NJ		11/15/2024	2.850	272,586	0	1,125	0	0	0	550,000	07/31/2024
1000436595		TRENTON	NJ		11/15/2024	2.875	79,355	0	0	0	0	0	120,000	03/07/2024
1000436597		DEERFIELD	IL		11/15/2024	3.125	230,084	0	813	0	0	0	421,000	07/31/2024
1000436599		CAMDEN	NJ		11/15/2024	4.500	59,533	0	40	0	0	0	140,000	03/13/2024
1000436601		HAZARD	KY		11/15/2024	3.000	71,121	0	203	0	0	0	125,000	03/12/2024
1000436605		WOODBURY	NJ		11/15/2024	2.875	117,851	0	345	0	0	0	245,000	03/15/2024
1000436609		INDIO	CA		11/15/2024	3.125	311,006	0	1,057	0	0	0	690,000	03/07/2024
1000436611		IRVINGTON	NJ		11/15/2024	2.875	193,416	0	985	0	0	0	340,000	03/13/2024
1000436617		NAPLES	FL		11/15/2024	2.000	289,707	0	3,207	0	0	0	967,000	03/08/2024
1000436621		DEKALB	IL		11/15/2024	3.750	99,748	0	143	0	0	0	193,200	03/08/2024
1000436623		BERWICK	PA		11/15/2024	2.875	248,383	0	818	0	0	0	501,000	03/14/2024
1000436625		WHITE PLAINS	NY		11/15/2024	2.000	191,378	0	3,707	0	0	0	700,000	03/08/2024
1000436629		LAGUNA HILLS	CA		11/15/2024	3.500	293,552	0	1,879	0	0	0	2,150,000	03/10/2024
1000436631		LOVELAND	CO		11/15/2024	5.750	130,154	0	(168)	0	0	0	850,000	03/12/2024
1000436633		SAN GABRIEL	CA		11/15/2024	6.250	72,146	0	(84)	0	0	0	1,100,000	03/09/2024
1000436635		INGLEWOOD	CA		11/15/2024	4.125	71,733	0	225	0	0	0	780,000	03/11/2024
1000436641		OSSINING	NY		11/15/2024	4.000	69,087	0	254	0	0	0	690,000	03/09/2024
1000436643		DEERFIELD BEACH	FL		11/15/2024	6.375	49,843	0	274	0	0	0	360,000	03/09/2024
1000436647		TAMARAC	FL		11/15/2024	4.000	44,101	0	232	0	0	0	510,000	03/08/2024
1000436649		BROWNS SUMMIT	NC		11/15/2024	6.125	59,609	0	327	0	0	0	298,000	03/08/2024
1000436651		VENTURA	CA		11/15/2024	4.000	495,443	0	3,267	0	0	0	1,860,000	03/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000436653		STAMFORD	CT		11/15/2024	2.000	117,676	0	1,411	0	0	0	722,000	03/11/2024
1000436655		WEST HAVEN	CT		11/15/2024	3.125	122,221	0	1,207	0	0	0	430,000	03/09/2024
1000436657		CONCORD	CA		11/15/2024	6.250	58,129	0	(94)	0	0	0	880,000	03/09/2024
1000436663		LINDENHURST	NY		11/15/2024	6.000	51,338	0	(82)	0	0	0	531,000	03/08/2024
1000436665		MOUNT VERNON	NY		11/15/2024	3.117	235,397	0	2,850	0	0	0	800,000	03/12/2024
1000436669		MANCHESTER	CT		11/15/2024	2.875	140,777	0	468	0	0	0	250,000	03/11/2024
1000436671		SALISBURY	MD		11/15/2024	2.750	149,111	0	489	0	0	0	285,000	03/11/2024
1000436673		SNOVER	MI		11/15/2024	3.000	124,080	0	0	0	0	0	160,000	03/11/2024
1000436681		AVINGER	TX		11/15/2024	5.000	115,887	0	160	0	0	0	240,000	03/11/2024
1000436685		UPPER NYACK	NY		11/15/2024	3.000	424,959	0	1,034	0	0	0	842,000	03/10/2024
1000436687		PALMDALE	CA		11/15/2024	2.750	166,480	0	586	0	0	0	560,000	07/31/2024
1000436691		BALDWIN	NY		11/15/2024	5.375	443,021	0	39	0	0	0	668,000	07/31/2024
1000436695		HAUPPAUGE	NY		11/15/2024	4.000	348,240	0	358	0	0	0	595,000	07/31/2024
1000436697		LOWELL	MA		11/15/2024	3.625	112,791	0	221	0	0	0	356,000	07/31/2024
1000436699		JAMAICA	NY		11/15/2024	4.000	494,746	0	823	0	0	0	830,000	07/31/2024
1000436707		MIAMI	FL		11/15/2024	6.250	43,222	0	(40)	0	0	0	315,000	05/14/2024
1000436709		LITHONIA	GA		11/15/2024	6.250	137,390	0	(96)	0	0	0	500,000	05/15/2024
1000436713		MURFREESBORO	TN		11/15/2024	6.375	96,351	0	(15)	0	0	0	350,000	05/14/2024
1000436715		CHICAGO	IL		11/15/2024	2.000	76,718	0	539	0	0	0	180,000	07/31/2024
1000436717		NORTH MIAMI BEACH	FL		11/15/2024	6.000	52,948	0	(9)	0	0	0	700,000	05/14/2024
1000436723		CHICO	CA		11/15/2024	4.125	95,162	0	132	0	0	0	400,000	05/16/2024
1000436729		STERLING	VA		11/15/2024	6.250	185,222	0	(26)	0	0	0	640,000	05/16/2024
1000436731		LULA	GA		11/15/2024	6.375	53,371	0	(581)	0	561	0	220,000	07/08/2025
1000436737		BELLE VERNON	PA		11/15/2024	2.875	171,308	0	861	0	0	0	640,000	07/31/2024
1000436739		PLAINFIELD	IL		11/15/2024	3.500	144,963	0	397	0	0	0	323,900	03/08/2024
1000436741		ARLINGTON HEIGHTS	IL		11/15/2024	4.375	284,882	0	422	0	0	0	405,000	07/31/2024
1000436743		DOLTON	IL		11/15/2024	2.000	84,354	0	691	0	0	0	165,000	03/08/2024
1000436749		BLOOMINGDALE	IL		11/15/2024	4.125	115,018	0	268	0	0	0	197,000	07/31/2024
1000436757		LOXAHATCHEE	FL		11/15/2024	6.250	58,112	0	529	0	0	0	589,000	03/09/2024
1000436759		RANCHO PALOS VERDES	CA		11/15/2024	5.500	368,546	0	572	0	0	0	2,450,000	03/11/2024
1000436761		STAMFORD	CT		11/15/2024	4.000	113,525	0	917	0	0	0	575,000	03/13/2024
1000436765		LAKE ARROWHEAD	CA		11/15/2024	3.750	112,977	0	498	0	0	0	855,000	03/09/2024
1000436769		MIAMI	FL		11/15/2024	5.750	18,200	0	(331)	0	0	0	538,000	03/09/2024
1000436773		HUNTINGTON BEACH	CA		11/15/2024	5.875	81,920	0	(203)	0	0	0	1,300,000	03/11/2024
1000436775		CONCORD	CA		11/15/2024	6.000	195,309	0	(57)	0	0	0	550,000	03/11/2024
1000436785		ESTACADA	OR		11/15/2024	6.000	71,976	0	(70)	0	0	0	395,000	03/11/2024
1000436791		KENNESAW	GA		11/15/2024	3.625	191,277	0	691	0	0	0	590,000	03/09/2024
1000436793		CARMICHAEL	CA		11/15/2024	5.750	55,822	0	197	0	0	0	475,000	03/09/2024
1000436797		MODESTO	CA		11/15/2024	4.000	176,599	0	425	0	0	0	650,000	03/08/2024
1000436803		SUSSEX	NJ		11/15/2024	3.625	205,986	0	526	0	0	0	367,000	07/31/2024
1000436811		NAZARETH	PA		11/15/2024	6.250	120,485	0	(41)	0	0	0	312,000	05/14/2024
1000436813		PITTSBURGH	PA		11/15/2024	6.250	59,619	0	(67)	0	0	0	230,000	05/15/2024
1000436821		MOUNT VERNON	NY		11/15/2024	3.875	86,535	0	233	0	0	0	210,000	05/14/2024
1000436825		BRONX	NY		11/15/2024	4.625	120,143	0	271	0	0	0	350,000	05/14/2024
1000436827		INDIANAPOLIS	IN		11/15/2024	6.125	74,828	0	(54)	0	0	0	240,000	05/14/2024
1000436829		MONTEBELLO	CA		11/15/2024	6.000	214,283	0	(32)	0	0	0	650,000	05/14/2024
1000436831		SANDY	UT		11/15/2024	6.250	167,089	0	(24)	0	0	0	715,000	05/15/2024
1000436833		BREWSTER	NY		11/15/2024	6.125	178,119	0	(33)	0	0	0	600,000	05/16/2024
1000436835		BALTIMORE	MD		11/15/2024	6.250	150,097	0	(20)	0	0	0	255,952	05/14/2024
1000436837		FLORENCE	MA		11/15/2024	6.125	144,658	0	(19)	0	0	0	320,000	05/14/2024
1000436840		VANCOUVER	WA		11/15/2024	3.625	211,194	0	512	0	0	0	420,000	07/31/2024
1000436842		AUSTIN	TX		11/15/2024	3.250	224,955	0	731	0	0	0	540,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000436846		WYANDOTTE	MI		11/15/2024	2.500	152,430	0	1,196	0	0	0	250,000	07/31/2024
1000436850		LOS GATOS	CA		11/15/2024	2.125	276,217	0	2,932	0	0	0	2,615,000	07/31/2024
1000436852		MORGAN HILL	CA		11/15/2024	2.875	375,026	0	1,637	0	0	0	1,244,000	07/31/2024
1000436858		FAIRVIEW PARK	OH		11/15/2024	4.625	146,997	0	59	0	0	0	225,000	02/27/2024
1000436864		NILES	IL		11/15/2024	2.000	171,470	0	1,219	0	0	0	360,000	03/08/2024
1000436874		EAST HAMPTON	NY		11/15/2024	4.000	195,283	0	2,585	0	0	0	635,000	03/11/2024
1000436876		NEWPORT BEACH	CA		11/15/2024	4.000	149,721	0	736	0	0	0	2,550,000	03/08/2024
1000436878		LONG BEACH	CA		11/15/2024	5.750	98,770	0	(132)	0	0	0	900,000	03/10/2024
1000436882		OCEANSIDE	CA		11/15/2024	5.875	86,671	0	(117)	0	0	0	1,000,000	03/12/2024
1000436886		BROOKLYN	NY		11/15/2024	3.000	270,562	0	890	0	0	0	900,000	03/08/2024
1000436890		TOWN OF WOODSTOCK	NY		11/15/2024	3.875	299,571	0	538	0	0	0	547,000	03/07/2024
1000436894		AURORA	IL		11/15/2024	4.375	98,978	0	91	0	0	0	185,000	03/07/2024
1000436904		YONKERS	NY		11/15/2024	4.375	351,381	0	301	0	0	0	630,000	07/31/2024
1000436906		OLIVE BRANCH	MS		11/15/2024	3.125	97,157	0	284	0	0	0	275,000	03/09/2024
1000436908		NEW MILFORD	NJ		11/15/2024	6.750	453,355	0	(479)	0	0	0	790,000	07/31/2024
1000436912		GREENBELT	MD		11/15/2024	3.500	308,364	0	859	0	0	0	698,000	07/31/2024
1000436920		NORTHVALE	NJ		11/15/2024	4.375	327,089	0	337	0	0	0	690,000	07/31/2024
1000436922		LEHIGH ACRES	FL		11/15/2024	3.000	208,941	0	880	0	0	0	450,000	07/31/2024
1000436924		HENDERSONVILLE	TN		11/15/2024	3.000	115,122	0	603	0	0	0	345,000	07/31/2024
1000436926		WINDSOR	PA		11/15/2024	2.750	141,943	0	469	0	0	0	271,000	03/12/2024
1000436928		CHICAGO	IL		11/15/2024	4.000	141,736	0	749	0	0	0	260,000	07/31/2024
1000436932		TROY	IL		11/15/2024	6.375	83,859	0	(13)	0	0	0	130,000	07/31/2024
1000436936		COMPTON	CA		11/15/2024	6.125	164,094	0	(33)	0	0	0	860,000	05/14/2024
1000436938		EAST ELMHURST	NY		11/15/2024	4.250	102,945	0	109	0	0	0	352,000	05/15/2024
1000436940		CUT OFF	LA		11/15/2024	6.250	65,978	0	(12)	0	0	0	145,000	05/18/2024
1000436944		OXON HILL	MD		11/15/2024	6.125	97,263	0	(75)	0	0	0	440,000	05/14/2024
1000436946		SAINT LOUIS	MO		11/15/2024	6.125	56,671	0	0	0	0	0	115,000	07/31/2024
1000436950		BROOKLYN	NY		11/15/2024	6.375	553,422	0	(99)	0	0	0	1,655,000	05/14/2024
1000436956		HUNTINGTON BEACH	CA		11/15/2024	2.625	260,769	0	1,279	0	0	0	1,280,000	07/31/2024
1000436960		DECATUR	GA		11/15/2024	6.000	60,629	0	(9)	0	0	0	319,000	05/14/2024
1000436962		LINDALE	TX		11/15/2024	3.375	171,705	0	521	0	0	0	329,000	07/31/2024
1000436964		STOCKTON	CA		11/15/2024	2.750	291,264	0	1,418	0	0	0	521,000	07/31/2024
1000436966		WATERBURY	CT		11/15/2024	5.000	109,246	0	34	0	0	0	245,000	03/12/2024
1000436970		BALTIMORE	MD		11/15/2024	2.875	94,767	0	305	0	0	0	165,000	03/10/2024
1000436974		STROUDSBURG	PA		11/15/2024	4.125	123,965	0	108	0	0	0	275,000	03/13/2024
1000436978		LITTLESTOWN	PA		11/15/2024	3.000	196,231	0	656	0	0	0	420,000	03/14/2024
1000436990		NORWALK	CT		11/15/2024	5.750	112,125	0	(168)	0	0	0	555,000	03/09/2024
1000436992		CORONA	CA		11/15/2024	6.375	60,265	0	(86)	0	0	0	630,000	03/08/2024
1000436998		CALABASAS	CA		11/15/2024	5.875	52,692	0	(65)	0	0	0	1,158,000	03/12/2024
1000437002		FONTANA	CA		11/15/2024	6.875	49,893	0	(161)	0	0	0	525,000	03/12/2024
1000437004		SAN ANTONIO	TX		11/15/2024	5.875	43,976	0	(70)	0	0	0	390,000	03/08/2024
1000437006		DURHAM	NC		11/15/2024	6.000	71,845	0	(993)	0	0	0	355,000	11/05/2025
1000437012		CHULA VISTA	CA		11/15/2024	5.875	82,203	0	(108)	0	0	0	890,000	03/11/2024
1000437014		MILL VALLEY	CA		11/15/2024	5.625	214,410	0	(160)	0	0	0	2,343,000	03/08/2024
1000437016		KISSIMMEE	FL		11/15/2024	2.750	119,048	0	374	0	0	0	340,000	03/06/2024
1000437020		SARASOTA	FL		11/15/2024	3.000	360,613	0	1,346	0	0	0	720,000	03/09/2024
1000437022		CHICAGO	IL		11/15/2024	4.000	94,416	0	192	0	0	0	270,000	07/31/2024
1000437024		CHARLOTTE	NC		11/15/2024	4.500	172,933	0	111	0	0	0	350,000	03/07/2024
1000437028		ALGONQUIN	IL		11/15/2024	3.875	252,534	0	529	0	0	0	435,000	03/08/2024
1000437030		HYATTSVILLE	MD		11/15/2024	4.375	285,162	0	402	0	0	0	450,000	03/08/2024
1000437032		YONKERS	NY		11/15/2024	2.875	412,126	0	1,319	0	0	0	750,000	03/08/2024
1000437034		MAYS LANDING	NJ		11/15/2024	3.000	180,502	0	2,031	0	0	0	360,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000437038		MARLTON	NJ		11/15/2024	3.750	292,437	0	543	0	0	0	540,000	07/31/2024
1000437042		PORTERVILLE	CA		11/15/2024	3.000	105,357	0	376	0	0	0	335,000	07/31/2024
1000437044		SAN ANSELMO	CA		11/15/2024	3.000	408,053	0	1,290	0	0	0	1,400,000	07/31/2024
1000437046		OCEANSIDE	NY		11/15/2024	3.250	373,269	0	929	0	0	0	700,000	07/31/2024
1000437048		KENOSHA	WI		11/15/2024	4.000	140,964	0	225	0	0	0	323,000	07/31/2024
1000437050		FORT EDWARD	NY		11/15/2024	3.500	88,815	0	214	0	0	0	168,000	03/12/2025
1000437052		AZUSA	CA		11/15/2024	4.250	263,873	0	552	0	0	0	640,000	07/31/2024
1000437058		GREENPORT	NY		11/15/2024	4.000	296,795	0	362	0	0	0	670,000	07/31/2024
1000437060		LAWRENCEVILLE	GA		11/15/2024	2.875	113,035	0	1,115	0	0	0	308,000	07/31/2024
1000437062		LEVITTOWN	NY		11/15/2024	3.000	328,991	0	1,052	0	0	0	640,000	07/31/2024
1000437066		SOUTHFIELD	MI		11/15/2024	6.375	143,587	0	(122)	0	0	0	377,000	05/16/2024
1000437068		EL PASO	TX		11/15/2024	6.125	55,128	0	165	0	0	0	200,000	02/05/2025
1000437072		CINCINNATI	OH		11/15/2024	6.125	65,504	0	(42)	0	0	0	250,000	05/14/2024
1000437074		CHARLOTTE	NC		11/15/2024	6.250	248,809	0	(47)	0	0	0	740,000	05/15/2024
1000437076		ARLINGTON	TX		11/15/2024	6.125	82,931	0	(19)	0	0	0	355,000	05/16/2024
1000437078		HOUSTON	TX		11/15/2024	6.000	49,212	0	(66)	0	0	0	315,000	05/14/2024
1000437082		WEST PALM BEACH	FL		11/15/2024	6.250	174,096	0	(48)	0	0	0	450,000	05/14/2024
1000437084		POTTSTOWN	PA		11/15/2024	6.375	132,983	0	(21)	0	0	0	475,000	05/15/2024
1000437086		DECATUR	GA		11/15/2024	6.000	54,804	0	(125)	0	0	0	350,000	05/14/2024
1000437088		CLARKSTON	GA		11/15/2024	6.125	57,288	0	(83)	0	0	0	342,000	05/16/2024
1000437090		DURHAM	NC		11/15/2024	6.375	98,220	0	(122)	0	0	0	365,000	05/17/2024
1000437094		MIAMI	FL		11/15/2024	6.875	99,758	0	(116)	0	0	0	319,000	05/14/2024
1000437096		PLAINFIELD	IL		11/15/2024	3.250	318,786	0	1,213	0	0	0	495,000	07/31/2024
1000437098		POMPANO BEACH	FL		11/15/2024	3.625	102,185	0	337	0	0	0	341,000	07/31/2024
1000437102		REDONDO BEACH	CA		11/15/2024	3.875	1,101,279	0	2,590	0	0	0	2,300,000	07/31/2024
1000437106		MIDDLETOWN	NY		11/15/2024	2.875	180,751	0	1,063	0	0	0	390,000	07/31/2024
1000437110		CHICAGO	IL		11/15/2024	4.625	84,071	0	106	0	0	0	365,000	03/08/2024
1000437112		HAVRE DE GRACE	MD		11/15/2024	3.625	147,656	0	329	0	0	0	305,000	03/10/2024
1000437114		WEST HAVERSTRAW	NY		11/15/2024	3.500	214,719	0	888	0	0	0	435,000	03/07/2024
1000437116		BELLE CHASSE	LA		11/15/2024	3.625	116,007	0	308	0	0	0	229,000	03/09/2024
1000437118		PRESCOTT	AZ		11/15/2024	2.875	252,737	0	2,662	0	0	0	675,000	03/09/2024
1000437120		WILKES BARRE	PA		11/15/2024	4.125	186,292	0	312	0	0	0	366,000	03/14/2024
1000437122		CHESWOLD	DE		11/15/2024	6.140	125,007	0	(25)	0	0	0	210,000	03/15/2024
1000437124		SHIRLEY	NY		11/15/2024	2.750	186,245	0	754	0	0	0	355,000	07/31/2024
1000437132		MIAMI	FL		11/15/2024	3.625	77,088	0	429	0	0	0	710,000	03/11/2024
1000437134		MONTEREY	CA		11/15/2024	6.250	176,828	0	(346)	0	0	0	1,300,000	03/12/2024
1000437136		LAS VEGAS	NV		11/15/2024	5.625	56,423	0	341	0	0	0	545,000	03/13/2024
1000437138		OCEANSIDE	CA		11/15/2024	5.875	79,409	0	437	0	0	0	957,000	03/09/2024
1000437140		COOPER CITY	FL		11/15/2024	6.250	149,665	0	(213)	0	0	0	1,450,000	03/12/2024
1000437142		HIALEAH	FL		11/15/2024	3.500	43,555	0	238	0	0	0	485,000	03/11/2024
1000437144		WALNUT	CA		11/15/2024	6.050	108,752	0	(135)	0	0	0	900,000	03/08/2024
1000437152		PASADENA	CA		11/15/2024	5.875	62,895	0	440	0	0	0	927,000	03/09/2024
1000437158		LANCASTER	TX		11/15/2024	4.000	56,872	0	199	0	0	0	304,000	03/11/2024
1000437162		IRVINE	CA		11/15/2024	3.750	175,553	0	2,163	0	0	0	1,184,000	03/11/2024
1000437170		PARSIPPANY	NJ		11/15/2024	2.875	361,352	0	1,184	0	0	0	590,000	07/31/2024
1000437174		BALTIMORE	MD		11/15/2024	2.875	305,744	0	970	0	0	0	580,000	03/08/2024
1000437178		FALLS CHURCH	VA		11/15/2024	2.500	274,015	0	1,151	0	0	0	530,000	03/09/2024
1000437182		CEDAR FALLS	IA		11/15/2024	2.750	91,077	0	313	0	0	0	172,000	03/08/2024
1000437186		AURORA	IL		11/15/2024	3.125	163,987	0	753	0	0	0	345,000	03/07/2024
1000437202		MERIDIAN	ID		11/15/2024	5.875	54,544	0	(60)	0	0	0	807,500	05/14/2024
1000437206		NORTH PROVIDENCE	RI		11/15/2024	6.000	114,817	0	(27)	0	0	0	375,000	05/14/2024
1000437208		SCHENECTADY	NY		11/15/2024	6.375	137,583	0	(100)	0	0	0	325,000	05/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000437210		LAS VEGAS	NV		11/15/2024	6.250	162,793	0	(152)	0	0	0	550,000	05/14/2024
1000437214		KENNARD	NE		11/15/2024	6.000	61,723	0	(66)	0	0	0	265,000	05/20/2024
1000437216		RIDGEWAY	VA		11/15/2024	6.254	62,647	0	(47)	0	0	0	139,000	05/15/2024
1000437222		COLTON	CA		11/15/2024	6.250	72,623	0	(21)	0	0	0	517,000	05/14/2024
1000437224		MONTEREY PARK	CA		11/15/2024	2.875	258,992	0	1,126	0	0	0	850,000	07/31/2024
1000437232		MILFORD	MA		11/15/2024	3.000	265,248	0	631	0	0	0	442,000	03/09/2024
1000437238		SALISBURY	MD		11/15/2024	4.000	126,436	0	240	0	0	0	220,000	03/07/2024
1000437240		COVINA	CA		11/15/2024	5.625	70,218	0	(105)	0	0	0	1,150,000	03/09/2024
1000437242		UPPER CHICHESTER	PA		11/15/2024	3.125	288,617	0	2,895	0	0	0	525,000	12/06/2025
1000437252		SAN BRUNO	CA		11/15/2024	6.375	117,681	0	(201)	0	0	0	1,400,000	03/11/2024
1000437256		CORONA	CA		11/15/2024	5.875	97,173	0	(124)	0	0	0	660,000	03/08/2024
1000437258		HAWTHORNE	CA		11/15/2024	5.625	50,212	0	(99)	0	0	0	795,000	03/10/2024
1000437260		KISSIMMEE	FL		11/15/2024	4.000	56,033	0	708	0	0	0	316,000	03/11/2024
1000437262		WEBBERVILLE	MI		11/15/2024	2.000	137,931	0	2,171	0	0	0	632,000	03/14/2024
1000437264		MEDFORD	NY		11/15/2024	2.000	184,261	0	4,135	0	0	0	650,000	03/09/2024
1000437266		CARSON	CA		11/15/2024	6.250	90,143	0	451	0	0	0	825,000	03/08/2024
1000437268		LOS ANGELES	CA		11/15/2024	5.875	69,642	0	(153)	0	0	0	610,000	03/12/2024
1000437270		SOUTH MIAMI	FL		11/15/2024	3.875	54,579	0	742	0	0	0	750,000	03/09/2024
1000437274		OREM	UT		11/15/2024	3.500	57,857	0	777	0	0	0	520,000	03/11/2024
1000437276		MACEDONIA	OH		11/15/2024	5.750	61,270	0	332	0	0	0	395,000	03/11/2024
1000437280		TALLAHASSEE	FL		11/15/2024	4.000	45,378	0	155	0	0	0	251,000	03/09/2024
1000437282		SOUTH SALEM	NY		11/15/2024	5.875	160,764	0	(200)	0	0	0	1,039,000	03/12/2024
1000437286		FRESNO	CA		11/15/2024	5.875	43,643	0	(69)	0	0	0	304,000	03/13/2024
1000437290		OAKLAND	CA		11/15/2024	5.250	167,382	0	(111)	0	0	0	1,550,000	03/18/2024
1000437296		N LAS VEGAS	NV		11/15/2024	4.000	253,633	0	292	0	0	0	415,000	03/09/2024
1000437298		HARLINGEN	TX		11/15/2024	3.625	69,591	0	183	0	0	0	152,000	03/09/2024
1000437302		ATLANTIC CITY	NJ		11/15/2024	2.750	117,886	0	462	0	0	0	250,000	07/31/2024
1000437312		MONTEZUMA	GA		11/15/2024	6.000	173,929	0	(32)	0	0	0	490,000	05/17/2024
1000437314		FT LAUDERDALE	FL		11/15/2024	4.375	389,884	0	682	0	0	0	2,551,020	07/31/2024
1000437319		CARROLLTON	TX		11/15/2024	6.250	51,907	0	(85)	0	0	0	435,000	05/15/2024
1000437323		DENVILLE	NJ		11/15/2024	5.500	163,319	0	9	0	0	0	442,000	05/17/2024
1000437327		SILVER LAKE	OH		11/15/2024	5.750	109,150	0	(23)	0	0	0	250,000	07/31/2024
1000437331		KANSAS CITY	KS		11/15/2024	6.375	62,978	0	(80)	0	0	0	330,000	05/13/2024
1000437333		OLYMPIA	WA		11/15/2024	6.125	93,606	0	(14)	0	0	0	401,000	05/14/2024
1000437337		WAYNESVILLE	OH		11/15/2024	6.250	97,039	0	(20)	0	0	0	240,000	05/14/2024
1000437339		ORLAND	CA		11/15/2024	2.990	56,034	0	385	0	0	0	293,000	07/31/2024
1000437341		LEANDER	TX		11/15/2024	4.375	252,532	0	451	0	0	0	355,000	07/31/2024
1000437343		MALIBU	CA		11/15/2024	3.250	759,517	0	3,004	0	0	0	4,800,000	07/31/2024
1000437345		UPPER MARLBORO	MD		11/15/2024	4.000	222,609	0	414	0	0	0	385,000	03/06/2024
1000437347		VINELAND	NJ		11/15/2024	2.750	130,997	0	427	0	0	0	274,000	03/12/2024
1000437353		HACKENSACK	NJ		11/15/2024	2.875	231,460	0	1,168	0	0	0	380,000	03/11/2024
1000437355		CHICAGO	IL		11/15/2024	4.250	203,157	0	292	0	0	0	380,000	03/08/2024
1000437357		COUNTRY CLUB HILLS	IL		11/15/2024	4.375	153,494	0	489	0	0	0	275,000	07/31/2024
1000437359		YOUNGSTOWN	OH		11/15/2024	4.000	15,949	0	1,284	0	0	0	450,000	03/08/2024
1000437363		DORAL	FL		11/15/2024	4.125	135,835	0	280	0	0	0	308,000	03/09/2024
1000437373		TUCSON	AZ		11/15/2024	2.750	311,784	0	993	0	0	0	709,000	03/08/2024
1000437375		HUNTINGTON	IN		11/15/2024	5.430	48,974	0	(27)	0	0	0	185,900	03/12/2024
1000437381		UNION	MS		11/15/2024	4.625	147,728	0	100	0	0	0	294,000	03/12/2024
1000437383		LEAGUE CITY	TX		11/15/2024	4.000	67,712	0	179	0	0	0	175,000	03/08/2024
1000437389		PORTAGE	IN		11/15/2024	6.750	91,419	0	(46)	0	0	0	205,000	03/08/2024
1000437391		LAKE WORTH	FL		11/15/2024	6.875	196,556	0	(499)	0	0	0	492,000	03/09/2024
1000437397		PISCATAWAY	NJ		11/15/2024	5.875	203,017	0	(45)	0	0	0	520,000	03/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000437399		CLEVELAND HEIGHTS	OH		11/15/2024	3.750	64,199	0	103	0	0	0	130,000	03/08/2024
1000437401		BAY SAINT LOUIS	MS		11/15/2024	2.875	104,850	0	371	0	0	0	270,000	03/11/2024
1000437403		HIGHLAND	IL		11/15/2024	2.875	87,002	0	272	0	0	0	310,000	03/09/2024
1000437409		OCEAN TOWNSHIP	NJ		11/15/2024	4.125	310,146	0	347	0	0	0	840,000	03/08/2024
1000437411		MIAMI BEACH	FL		11/15/2024	4.000	143,022	0	208	0	0	0	232,000	03/11/2024
1000437423		NAPLES	FL		11/15/2024	4.000	334,734	0	744	0	0	0	670,000	03/09/2024
1000437425		OPELIKA	AL		11/15/2024	6.250	106,197	0	63	0	0	0	228,500	05/16/2024
1000437427		TUCSON	AZ		11/15/2024	6.250	82,241	0	80	0	0	0	262,000	05/15/2024
1000437429		KENNER	LA		11/15/2024	5.625	45,377	0	(50)	0	0	0	255,000	05/14/2024
1000437431		OREFIELD	PA		11/15/2024	6.125	87,830	0	(82)	0	0	0	362,000	05/14/2024
1000437437		MORENO VALLEY	CA		11/15/2024	6.250	67,047	0	(56)	0	0	0	425,000	05/15/2024
1000437441		PALM DESERT	CA		11/15/2024	2.625	177,654	0	546	0	0	0	500,000	07/31/2024
1000437443		WERNERSVILLE	PA		11/15/2024	2.990	176,021	0	745	0	0	0	325,000	07/31/2024
1000437445		SAN DIEGO	CA		11/15/2024	3.190	249,990	0	839	0	0	0	765,000	07/31/2024
1000437447		LITHONIA	GA		11/15/2024	3.375	62,188	0	190	0	0	0	127,000	07/31/2024
1000437449		LOS ANGELES	CA		11/15/2024	3.250	707,556	0	2,779	0	0	0	2,220,000	07/31/2024
1000437451		LARGO	FL		11/15/2024	3.000	79,565	0	297	0	0	0	272,000	07/31/2024
1000437453		SUNNY ISLES BEACH	FL		11/15/2024	4.375	171,036	0	143	0	0	0	278,000	03/09/2024
1000437467		LAKE FOREST	CA		11/15/2024	5.625	79,044	0	(117)	0	0	0	1,430,000	03/10/2024
1000437471		SAN BERNARDINO	CA		11/15/2024	6.000	54,332	0	21	0	0	0	650,000	03/12/2024
1000437475		LAKEWOOD	CA		11/15/2024	6.375	34,562	0	(107)	0	0	0	715,000	03/09/2024
1000437477		LANTANA	FL		11/15/2024	6.375	45,958	0	(59)	0	0	0	424,000	03/08/2024
1000437479		MIAMI	FL		11/15/2024	5.000	82,767	0	458	0	0	0	630,000	03/10/2024
1000437481		SAN FRANCISCO	CA		11/15/2024	6.250	163,873	0	(233)	0	0	0	1,200,000	03/11/2024
1000437483		KEALAKEKUA	HI		11/15/2024	5.990	74,275	0	(98)	0	0	0	680,000	03/09/2024
1000437489		WALDEN	NY		11/15/2024	4.250	210,564	0	205	0	0	0	490,000	03/11/2024
1000437491		COLUMBUS	GA		11/15/2024	2.875	218,415	0	995	0	0	0	404,000	03/09/2024
1000437501		OCEAN VIEW	HI		11/15/2024	2.875	108,504	0	340	0	0	0	260,000	03/11/2024
1000437503		SOUTH RIVER	NJ		11/15/2024	3.625	407,938	0	1,001	0	0	0	673,000	07/31/2024
1000437507		WHEATON	IL		11/15/2024	2.875	204,137	0	666	0	0	0	350,000	03/08/2024
1000437509		DES PLAINES	IL		11/15/2024	2.000	151,022	0	800	0	0	0	317,000	03/08/2024
1000437513		DEKALB	IL		11/15/2024	3.500	256,259	0	586	0	0	0	427,900	03/08/2024
1000437515		CHICORA	PA		11/15/2024	6.560	50,334	0	(144)	0	0	0	135,000	05/17/2024
1000437519		ORWELL	OH		11/15/2024	6.250	50,307	0	(8)	0	0	0	148,000	05/15/2024
1000437525		NOTTINGHAM	MD		11/15/2024	6.000	58,007	0	(16)	0	0	0	225,000	05/15/2024
1000437527		NORTH JUDSON	IN		11/15/2024	6.375	51,584	0	(56)	0	0	0	155,000	05/15/2024
1000437529		AMERY	WI		11/15/2024	7.500	39,405	0	(243)	0	0	0	275,000	05/15/2024
1000437531		PHILLIPSBURG	NJ		11/15/2024	3.500	313,062	0	404	0	0	0	670,000	07/31/2024
1000437533		GLEN ROCK	PA		11/15/2024	6.375	117,223	0	(21)	0	0	0	220,000	05/14/2024
1000437535		CHICAGO	IL		11/15/2024	7.000	67,277	0	(311)	0	0	0	425,000	05/15/2024
1000437539		HOLLYWOOD	FL		11/15/2024	3.500	245,326	0	1,594	0	0	0	554,000	05/14/2024
1000437541		NORTH FAIRFIELD	OH		11/15/2024	6.125	58,872	0	(9)	0	0	0	135,000	05/17/2024
1000437543		PHELAN	CA		11/15/2024	6.500	154,446	0	(291)	0	0	0	355,000	05/14/2024
1000437545		SAN DIEGO	CA		11/15/2024	2.500	220,312	0	1,145	0	0	0	690,000	07/31/2024
1000437551		BLUE RIDGE	GA		11/15/2024	4.000	193,930	0	344	0	0	0	395,000	07/31/2024
1000437553		CHICAGO	IL		11/15/2024	4.125	251,486	0	489	0	0	0	465,000	07/31/2024
1000437557		OWINGS MILLS	MD		11/15/2024	3.625	194,237	0	399	0	0	0	340,000	07/31/2024
1000437565		FORT LAUDERDALE	FL		11/15/2024	4.000	65,807	0	261	0	0	0	373,000	03/08/2024
1000437567		TAMARAC	FL		11/15/2024	3.500	99,545	0	364	0	0	0	156,000	03/10/2025
1000437573		SYLMAR	CA		11/15/2024	6.250	92,620	0	(109)	0	0	0	530,000	03/11/2024
1000437581		BROOKLYN	NY		11/15/2024	6.125	51,881	0	(41)	0	0	0	245,000	03/08/2024
1000437585		PARMA	OH		11/15/2024	5.750	52,095	0	(70)	0	0	0	200,000	03/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000437587		ROBSTOWN	TX		11/15/2024	4.000	114,601	0	412	0	0	0	590,000	03/12/2024
1000437589		LAS VEGAS	NV		11/15/2024	5.000	70,586	0	6	0	0	0	428,900	03/11/2024
1000437591		JOLIET	IL		11/15/2024	4.000	81,106	0	300	0	0	0	321,000	03/08/2024
1000437595		LA VERNE	CA		11/15/2024	5.750	138,457	0	(225)	0	0	0	950,000	03/10/2024
1000437597		BROADVIEW HEIGHTS	OH		11/15/2024	3.625	47,044	0	224	0	0	0	225,000	03/11/2024
1000437601		LIVONIA	MI		11/15/2024	3.250	71,380	0	575	0	0	0	320,000	03/06/2024
1000437605		COLLEGE PARK	GA		11/15/2024	4.000	181,683	0	456	0	0	0	405,000	03/07/2024
1000437607		SAN RAFAEL	CA		11/15/2024	5.500	56,914	0	(73)	0	0	0	738,000	03/12/2024
1000437609		BARSTOW	CA		11/15/2024	2.750	116,198	0	499	0	0	0	240,000	03/14/2024
1000437611		MONSEY	NY		11/15/2024	4.625	121,107	0	110	0	0	0	275,000	03/07/2024
1000437615		ATLANTA	GA		11/15/2024	3.000	209,068	0	716	0	0	0	389,900	03/06/2024
1000437619		COHASSET	MN		11/15/2024	2.875	238,053	0	700	0	0	0	535,000	03/11/2024
1000437623		TAUNTON	MA		11/15/2024	2.875	259,441	0	849	0	0	0	565,000	03/08/2024
1000437625		DETROIT	MI		11/15/2024	4.000	57,561	0	132	0	0	0	115,000	03/07/2024
1000437637		TRENTON	NJ		11/15/2024	6.250	55,828	0	28	0	0	0	195,000	05/15/2024
1000437641		CUTLER BAY	FL		11/15/2024	2.000	161,301	0	1,028	0	0	0	990,000	05/16/2024
1000437645		ORLANDO	FL		11/15/2024	6.325	239,694	0	(239)	0	0	0	470,000	05/15/2024
1000437647		GREEN LANE	PA		11/15/2024	6.000	155,686	0	(113)	0	0	0	516,692	05/14/2024
1000437649		FITCHBURG	MA		11/15/2024	6.250	47,033	0	(73)	0	0	0	360,000	05/14/2024
1000437651		FORT MYERS	FL		11/15/2024	3.625	129,011	0	237	0	0	0	670,000	05/17/2024
1000437655		REEDLEY	CA		11/15/2024	5.875	97,241	0	(78)	0	0	0	332,000	05/14/2024
1000437661		COSTA MESA	CA		11/15/2024	2.750	398,114	0	2,209	0	0	0	840,000	07/31/2024
1000437663		CHEVY CHASE	MD		11/15/2024	3.000	985,208	0	4,259	0	0	0	2,350,000	07/31/2024
1000437665		SAN DIEGO	CA		11/15/2024	3.000	630,879	0	2,803	0	0	0	1,485,000	07/31/2024
1000437667		PRINCE FREDERICK	MD		11/15/2024	5.125	330,366	0	167	0	0	0	550,000	03/16/2025
1000437673		MIDDLETOWN	CT		11/15/2024	2.875	196,778	0	947	0	0	0	375,000	03/12/2024
1000437677		LEXINGTON PARK	MD		11/15/2024	4.375	101,254	0	99	0	0	0	177,000	03/10/2024
1000437685		NOVATO	CA		11/15/2024	5.500	99,701	0	620	0	0	0	960,000	03/11/2024
1000437687		BELLFLOWER	CA		11/15/2024	5.750	60,709	0	551	0	0	0	735,000	03/11/2024
1000437689		NEW SMYRNA BEACH	FL		11/15/2024	6.500	120,867	0	(349)	0	0	0	820,000	03/09/2024
1000437691		ELMWOOD PARK	NJ		11/15/2024	6.250	111,578	0	(147)	0	0	0	616,000	03/11/2024
1000437693		SAN BRUNO	CA		11/15/2024	5.625	124,399	0	(158)	0	0	0	1,300,000	03/10/2024
1000437695		DENVER	CO		11/15/2024	4.000	76,620	0	439	0	0	0	370,000	03/08/2024
1000437697		BROOKLYN	NY		11/15/2024	6.250	402,157	0	92	0	0	0	2,500,000	03/11/2024
1000437699		VENTURA	CA		11/15/2024	3.875	176,238	0	687	0	0	0	1,050,000	03/11/2024
1000437705		SAUCIER	MS		11/15/2024	3.875	201,696	0	0	0	0	0	310,000	03/11/2024
1000437707		SANDY	UT		11/15/2024	4.625	264,635	0	141	0	0	0	495,000	03/11/2024
1000437715		HOUSTON	TX		11/15/2024	5.250	186,974	0	(52)	0	0	0	340,000	03/07/2024
1000437717		MONROE	NY		11/15/2024	2.875	244,238	0	758	0	0	0	590,000	03/09/2024
1000437723		PEACHTREE CORNERS	GA		11/15/2024	2.875	301,713	0	872	0	0	0	589,500	03/09/2024
1000437727		PIKE ROAD	AL		11/15/2024	4.875	315,569	0	2,686	0	2,416	0	600,000	09/05/2025
1000437729		MAINEVILLE	OH		11/15/2024	2.875	95,465	0	272	0	0	0	274,000	03/11/2024
1000437737		NEW LONDON	OH		11/15/2024	3.250	45,516	0	169	0	0	0	120,000	07/31/2024
1000437741		SOUTH HEMPSTEAD	NY		11/15/2024	3.000	376,943	0	1,120	0	0	0	677,000	07/31/2024
1000437743		PEARLAND	TX		11/15/2024	3.000	63,043	0	396	0	0	0	490,000	07/31/2024
1000437745		MOUNT GILEAD	OH		11/15/2024	3.250	38,478	0	211	0	0	0	110,000	07/31/2024
1000437747		PARMA	OH		11/15/2024	2.750	61,177	0	274	0	0	0	190,000	07/31/2024
1000437753		BRIDGEVILLE	PA		11/15/2024	5.000	53,972	0	62	0	0	0	176,000	07/31/2024
1000437755		NEWARK	DE		10/30/2024	7.875	61,593	0	(42)	0	0	0	126,100	01/23/2025
1000437757		LA MARQUE	TX		10/30/2024	7.500	125,597	0	5	0	0	0	130,000	01/23/2025
1000437759		CATHEDRAL CITY	CA		10/30/2024	7.250	304,285	0	(69)	0	0	0	420,000	01/23/2025
1000437769		WARREN	MI		10/30/2024	8.125	63,926	0	(45)	0	0	0	104,900	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000437771		AMHERST	NY		10/30/2024	7.500	190,156	0	(85)	0	0	0	337,000	01/23/2025
1000437775		WILMINGTON	DE		10/30/2024	9.000	63,477	0	(169)	0	0	0	91,100	01/22/2025
1000437777		FORT PIERCE	FL		10/30/2024	7.625	94,068	0	(72)	0	0	0	204,000	01/23/2025
1000437779		ORANGEBURG	SC		10/30/2024	7.500	80,291	0	(37)	0	0	0	155,000	
1000437781		CHICAGO	IL		10/30/2024	9.250	164,060	0	(116)	0	0	0	240,000	09/15/2025
1000437783		ST PETERSBURG	FL		10/30/2024	8.000	137,174	0	(115)	0	0	0	170,200	01/22/2025
1000437785		MARIETTA	GA		10/30/2024	7.000	85,962	0	(33)	0	0	0	147,000	
1000437789		ATLANTA	GA		10/30/2024	8.625	457,338	0	(169)	0	0	0	622,600	01/22/2025
1000437791		WYOMING	PA		10/30/2024	7.875	146,678	0	219	0	0	0	253,100	01/22/2025
1000437793		BROOMFIELD	CO		10/30/2024	7.750	103,738	0	(82)	0	0	0	613,100	01/22/2025
1000437795		KANSAS CITY	KS		10/30/2024	7.875	99,090	0	(5,841)	0	0	0	185,000	01/23/2025
1000437801		SAN DIEGO	CA		10/30/2024	7.750	373,698	0	(292)	0	0	0	699,500	01/22/2025
1000437803		JACKSONVILLE	FL		10/30/2024	7.750	96,202	0	(64)	0	0	0	113,000	01/23/2025
1000437805		SAINT JOSEPH	MO		10/30/2024	7.875	97,857	0	(52)	0	0	0	123,100	01/22/2025
1000437807		RICHMOND	VA		10/30/2024	7.625	140,713	0	(47)	0	0	0	266,000	01/23/2025
1000437809		BARRYVILLE	NY		10/30/2024	8.875	164,188	0	(114)	0	0	0	224,300	01/22/2025
1000437811		MARIETTA	GA		10/30/2024	7.000	68,796	0	(36)	0	0	0	141,100	01/22/2025
1000437813		GROSSE ISLE	MI		10/30/2024	6.875	165,250	0	(43)	0	0	0	222,300	01/22/2025
1000437815		TAMPA	FL		10/30/2024	9.000	187,592	0	(136)	0	0	0	305,100	01/22/2025
1000437817		MARION	OH		10/30/2024	7.875	87,257	0	(68)	0	0	0	130,000	01/23/2025
1000437823		NEWBURGH HEIGHTS	OH		10/30/2024	8.000	111,637	0	(44)	0	0	0	139,000	01/23/2025
1000437825		DAVENPORT	FL		10/30/2024	7.125	101,292	0	(107)	0	0	0	310,600	01/22/2025
1000437827		WORCESTER	MA		10/30/2024	8.500	156,058	0	(115)	0	0	0	345,000	
1000437837		HESPERIA	CA		10/30/2024	8.750	277,752	0	(102)	0	0	0	356,400	01/22/2025
1000437839		PALM COAST	FL		10/30/2024	8.499	182,065	0	(133)	0	0	0	329,200	01/22/2025
1000437843		WEST PALM BEACH	FL		10/30/2024	9.000	186,985	0	(131)	0	0	0	320,500	01/22/2025
1000437847		MASSILLON	OH		10/30/2024	8.500	86,372	0	(63)	0	0	0	181,200	01/22/2025
1000437849		RAYTOWN	MO		10/30/2024	8.500	149,925	0	(109)	0	0	0	207,900	01/22/2025
1000437857		HAZEL PARK	MI		10/30/2024	7.500	117,988	0	(59)	0	0	0	142,000	01/23/2025
1000437861		BARTLESVILLE	OK		10/30/2024	6.875	71,169	0	(24)	0	0	0	97,900	01/22/2025
1000437863		HARWICK	PA		10/30/2024	8.500	89,466	0	4	0	0	0	120,000	
1000437867		WARREN	MI		10/30/2024	7.500	80,206	0	(55)	0	0	0	98,000	01/22/2025
1000437869		CLEVELAND	OH		10/30/2024	7.375	105,493	0	(39)	0	0	0	134,000	01/23/2025
1000437873		HOUSTON	TX		10/30/2024	8.875	93,246	0	(209)	0	0	0	148,000	01/23/2025
1000437875		LOS ANGELES	CA		10/30/2024	8.625	362,270	0	(325)	0	0	0	822,900	01/22/2025
1000437877		WARREN	MI		10/30/2024	7.875	147,737	0	(88)	0	0	0	147,800	01/22/2025
1000437879		MIAMI	FL		10/30/2024	7.875	297,771	0	(91)	0	0	0	496,900	01/22/2025
1000437881		SMYRNA	TN		10/30/2024	7.500	214,002	0	(137)	0	0	0	348,000	01/22/2025
1000437887		EAST HARTFORD	CT		10/30/2024	8.875	136,627	0	(102)	0	0	0	246,000	01/23/2025
1000437899		GARDEN GROVE	CA		10/30/2024	7.750	36,664	0	(96)	0	0	0	1,071,700	01/22/2025
1000437903		READING	PA		10/30/2024	7.500	117,550	0	(92)	0	0	0	192,700	01/22/2025
1000437905		RIVERDALE	GA		10/30/2024	8.999	204,542	0	(139)	0	0	0	249,900	01/22/2025
1000437909		PASADENA	TX		10/30/2024	7.000	153,700	0	23	0	0	0	223,200	01/22/2025
1000437915		WINSTON SALEM	NC		10/30/2024	8.750	72,994	0	(51)	0	0	0	179,000	01/22/2025
1000437919		WILMINGTON	DE		10/30/2024	7.875	80,709	0	(121)	0	0	0	86,400	01/23/2025
1000437923		ORLANDO	FL		10/30/2024	9.875	179,415	0	(115)	0	0	0	263,700	01/22/2025
1000437925		DEARBORN	MI		10/30/2024	8.875	147,141	0	(102)	0	0	0	228,400	01/22/2025
1000437929		STATEN ISLAND	NY		10/30/2024	8.250	393,510	0	(293)	0	0	0	609,000	01/23/2025
1000437935		KISSIMMEE	FL		10/30/2024	7.750	455,523	0	(197)	0	0	0	510,500	01/22/2025
1000437937		PONTIAC	MI		10/30/2024	7.000	78,444	0	(49)	0	0	0	109,600	01/22/2025
1000437941		CLEVELAND	OH		10/30/2024	9.625	96,187	0	(60)	0	0	0	109,000	01/23/2025
1000437947		CLEVELAND	OH		10/30/2024	7.875	102,919	0	(84)	0	0	0	128,000	01/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000437955		INDIANAPOLIS	IN		10/30/2024	8.375	84,466	0	(61)	0	0	0	114,000	01/23/2025
1000437959		DAYTON	OH		10/30/2024	7.500	119,387	0	(81)	0	0	0	179,400	
1000437963		NAVASOTA	TX		10/30/2024	7.500	167,378	0	(79)	0	0	0	253,800	01/22/2025
1000437965		ELGIN	IL		10/30/2024	6.875	144,994	0	(45)	0	0	0	211,500	01/22/2025
1000437967		PITTSBURGH	PA		10/30/2024	7.875	94,124	0	(193)	0	0	0	156,600	01/22/2025
1000437971		GRAYSON	GA		10/30/2024	8.000	291,587	0	(226)	0	0	0	432,000	01/22/2025
1000437975		SAINT LOUIS	MO		10/30/2024	8.125	169,015	0	(72)	0	0	0	320,000	
1000437979		MESQUITE	TX		10/30/2024	8.125	99,022	0	(76)	0	0	0	338,000	01/23/2025
1000437995		ROSCOMMON	MI		10/30/2024	7.875	100,238	0	(66)	0	0	0	150,100	01/22/2025
1000437997		TULSA	OK		10/30/2024	7.750	106,558	0	(70)	0	0	0	148,700	01/22/2025
1000437999		RIO VERDE	AZ		10/30/2024	7.250	509,466	0	(325)	0	0	0	1,023,400	01/22/2025
1000438001		SURPRISE	AZ		10/30/2024	8.250	79,246	0	(853)	0	0	0	429,200	01/22/2025
1000438003		CLEVELAND	OH		10/30/2024	8.500	90,142	0	(69)	0	0	0	100,000	01/23/2025
1000438007		DILLON	CO		10/30/2024	7.000	262,856	0	(192)	0	0	0	622,400	01/22/2025
1000438013		JACKSONVILLE	FL		10/30/2024	8.875	85,886	0	(15)	0	0	0	118,000	01/22/2025
1000438017		LOUISVILLE	KY		10/30/2024	10.000	113,610	0	(68)	0	0	0	167,600	01/22/2025
1000438025		KANSAS CITY	MO		10/30/2024	7.875	111,547	0	(312)	0	0	0	181,000	01/22/2025
1000438027		BROKEN BOW	OK		10/30/2024	8.000	405,969	0	(308)	0	0	0	600,000	
1000438031		GLENDALE	AZ		10/30/2024	8.000	216,585	0	91	0	0	0	482,200	01/22/2025
1000438033		LOMBARD	IL		10/30/2024	8.000	266,966	0	(202)	0	0	0	351,600	01/22/2025
1000438035		ELGIN	IL		10/30/2024	7.625	205,437	0	(106)	0	0	0	268,300	01/22/2025
1000438037		INDEPENDENCE	MO		10/30/2024	7.875	177,625	0	(56)	0	0	0	229,200	01/22/2025
1000438041		HALLANDALE BEACH	FL		10/30/2024	7.500	93,516	0	(75)	0	0	0	133,400	01/22/2025
1000438045		GREENSBORO	NC		10/30/2024	8.250	132,109	0	(98)	0	0	0	145,600	01/22/2025
1000438049		JOHNSON CITY	TN		10/30/2024	9.875	108,864	0	(66)	0	0	0	160,000	01/23/2025
1000438053		NEW BRUNSWICK	NJ		10/30/2024	9.250	224,159	0	(147)	0	0	0	346,500	01/22/2025
1000438057		WARREN	MI		10/30/2024	8.125	95,633	0	(69)	0	0	0	131,800	01/22/2025
1000438059		PEORIA	IL		10/30/2024	7.750	95,532	0	(72)	0	0	0	180,000	
1000438063		PROVO	UT		10/30/2024	8.125	499,785	0	(375)	0	0	0	696,000	01/23/2025
1000438073		WACO	TX		10/30/2024	8.125	119,760	0	(90)	0	0	0	149,800	01/22/2025
1000438075		TEXAS CITY	TX		10/30/2024	7.250	120,416	0	56	0	0	0	140,000	05/12/2025
1000438079		DAYTON	OH		10/30/2024	7.250	81,792	0	(49)	0	0	0	118,200	
1000438081		DAYTON	OH		10/30/2024	7.250	81,813	0	(29)	0	0	0	140,000	
1000438083		SCRANTON	PA		10/30/2024	9.375	139,037	0	(90)	0	0	0	196,000	01/23/2025
1000438085		MARIANNA	FL		10/30/2024	9.000	89,181	0	(60)	0	0	0	143,800	01/22/2025
1000438087		FRIDLEY	MN		10/30/2024	8.000	72,865	0	(31)	0	0	0	108,000	
1000438089		MOUNT LAUREL	NJ		10/30/2024	8.500	195,602	0	(139)	0	0	0	278,000	01/22/2025
1000438093		PHILADELPHIA	PA		10/30/2024	7.875	134,223	0	(104)	0	0	0	220,100	01/22/2025
1000438095		LEES SUMMIT	MO		10/30/2024	6.875	333,510	0	(159)	0	0	0	556,900	
1000438097		AKRON	OH		10/30/2024	8.000	111,641	0	(85)	0	0	0	145,000	
1000438101		SOUTHAVEN	MS		10/30/2024	8.500	43,947	0	(5,903)	0	0	0	338,300	01/22/2025
1000438103		SOUTHAVEN	MS		10/30/2024	8.500	91,961	0	(1,835)	0	0	0	328,400	01/22/2025
1000438105		WOODLAND	CA		10/30/2024	8.750	234,787	0	(163)	0	0	0	482,800	01/22/2025
1000438107		ROSEVILLE	MI		10/30/2024	7.500	79,647	0	(54)	0	0	0	119,500	01/22/2025
1000438113		GULF SHORES	AL		10/30/2024	7.875	236,356	0	(349)	0	0	0	382,700	
1000438117		SAN ANTONIO	TX		10/30/2024	8.250	103,006	0	(112)	0	0	0	130,000	01/23/2025
1000438123		TONAWANDA	NY		10/30/2024	7.875	249,025	0	(178)	0	0	0	360,000	
1000438127		BAKERSFIELD	CA		10/30/2024	7.875	112,985	0	(87)	0	0	0	239,400	01/22/2025
1000438129		PHOENIX	AZ		10/30/2024	7.750	230,157	0	(180)	0	0	0	417,500	01/22/2025
1000438137		WESLACO	TX		10/30/2024	8.875	143,985	0	(92)	0	0	0	269,500	01/22/2025
1000438141		PHILADELPHIA	PA		10/30/2024	9.375	135,901	0	(88)	0	0	0	159,000	01/23/2025
1000438143		BALTIMORE	MD		10/30/2024	8.875	93,929	0	(64)	0	0	0	120,000	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000438147		SPENCER	MA		10/30/2024	7.375	228,036	0	(145)	0	0	0	287,700	01/22/2025
1000438151		NAPLES	FL		10/30/2024	8.500	291,951	0	(209)	0	0	0	605,100	01/22/2025
1000438155		FOLEY	AL		10/30/2024	7.875	205,794	0	(326)	0	0	0	321,300	
1000438157		CHILLICOTHE	OH		10/30/2024	9.250	82,551	0	(52)	0	0	0	130,000	01/23/2025
1000438159		DAYTON	OH		10/30/2024	7.250	113,876	0	(60)	0	0	0	172,500	
1000438165		ORLANDO	FL		10/30/2024	7.500	168,722	0	(113)	0	0	0	423,600	01/22/2025
1000438167		BIG BEAR CITY	CA		10/30/2024	8.000	423,007	0	(774)	0	0	0	694,900	01/22/2025
1000438171		CLEVELAND	OH		10/30/2024	9.125	82,788	0	(57)	0	0	0	102,000	01/23/2025
1000438173		YUKON	OK		10/30/2024	7.750	169,323	0	(132)	0	0	0	255,200	
1000438175		ALTON	TX		10/30/2024	8.125	348,760	0	(2,141)	0	0	0	500,000	01/23/2025
1000438177		ROSEVILLE	MI		10/30/2024	8.375	62,582	0	(45)	0	0	0	80,800	01/22/2025
1000438185		UPPER DARBY	PA		10/30/2024	10.375	105,720	0	(157)	0	0	0	171,000	01/23/2025
1000438187		EUCLID	OH		10/30/2024	7.875	92,494	0	(54)	0	0	0	125,200	01/22/2025
1000438189		CLEVELAND	OH		10/30/2024	8.750	87,631	0	(61)	0	0	0	91,000	01/23/2025
1000438193		SANDIA	TX		10/30/2024	8.125	101,603	0	(83)	0	0	0	399,000	
1000438199		BROOKLYN	NY		10/30/2024	7.500	1,054,341	0	(568)	0	0	0	1,480,000	01/23/2025
1000438201		DETROIT	MI		10/30/2024	9.000	54,339	0	(36)	0	0	0	90,300	01/22/2025
1000438207		CLEVELAND	OH		10/30/2024	8.625	87,853	0	(108)	0	0	0	125,000	01/23/2025
1000438209		NORTH CHESTERFIELD	VA		10/30/2024	9.375	77,565	0	(214)	0	0	0	209,800	01/22/2025
1000438211		WICHITA	KS		10/30/2024	7.750	46,801	0	(37)	0	0	0	101,700	01/22/2025
1000438213		HENDERSON	NV		10/30/2024	7.875	232,400	0	(199)	0	0	0	434,900	01/22/2025
1000438217		GIBSONIA	PA		10/30/2024	7.500	85,227	0	(111)	0	0	0	182,200	01/22/2025
1000438221		PITTSFIELD	MA		10/30/2024	9.000	156,746	0	(105)	0	0	0	297,500	
1000438225		ARLINGTON	TX		10/30/2024	7.250	38,893	0	8,404	0	0	0	282,000	01/22/2025
1000438231		WARREN	MI		10/30/2024	7.875	95,005	0	(62)	0	0	0	105,700	01/22/2025
1000438235		ST. LOUIS	MO		10/30/2024	8.625	115,239	0	(81)	0	0	0	138,000	
1000438237		WEST PALM BEACH	FL		10/30/2024	8.625	234,696	0	(166)	0	0	0	505,200	01/22/2025
1000438239		HARRISBURG	PA		10/30/2024	9.625	57,778	0	(36)	0	0	0	76,000	01/23/2025
1000438241		HOUSTON	TX		10/30/2024	9.000	125,396	0	(84)	0	0	0	273,400	01/22/2025
1000438243		ELKRIDGE	MD		10/30/2024	7.250	205,656	0	(137)	0	0	0	476,300	
1000438245		SALT LAKE CITY	UT		10/30/2024	8.625	319,413	0	(224)	0	0	0	520,000	
1000438247		NORMAN	OK		10/30/2024	8.875	109,620	0	(75)	0	0	0	125,100	01/22/2025
1000438251		CORPUS CHRISTI	TX		10/30/2024	7.250	59,330	0	(867)	0	0	0	306,700	01/22/2025
1000438253		CLEVELAND	OH		10/30/2024	8.875	100,282	0	(68)	0	0	0	122,000	
1000438255		DAYTONA BEACH	FL		10/30/2024	7.750	150,692	0	(109)	0	0	0	207,000	01/23/2025
1000438257		PHILADELPHIA	PA		10/30/2024	8.000	147,423	0	(111)	0	0	0	303,000	01/23/2025
1000438267		NEW KENSINGTON	PA		10/30/2024	10.375	129,759	0	(73)	0	0	0	168,000	01/23/2025
1000438269		MERIDEN	CT		10/30/2024	8.125	159,870	0	3	0	0	0	209,100	01/23/2025
1000438275		ROCKFORD	IL		10/30/2024	10.750	83,742	0	(45)	0	0	0	114,000	
1000438279		WILMINGTON	DE		10/30/2024	9.250	92,018	0	(63)	0	0	0	110,000	01/22/2025
1000438285		WILMINGTON	DE		10/30/2024	9.250	83,653	0	(57)	0	0	0	100,000	01/23/2025
1000438287		MARION	NC		10/30/2024	8.750	104,422	0	(72)	0	0	0	219,600	01/22/2025
1000438289		VERNON ROCKVILLE	CT		10/30/2024	8.375	250,329	0	(181)	0	0	0	340,000	01/23/2025
1000438291		HAWTHORNE	NJ		10/30/2024	7.375	287,867	0	(164)	0	0	0	730,000	
1000438297		SEBRING	FL		10/30/2024	8.500	178,950	0	(128)	0	0	0	240,000	01/23/2025
1000438299		VIRGINIA	VA		10/30/2024	7.250	183,441	0	42	0	0	0	315,300	01/22/2025
1000438303		BROOKLYN	NY		10/30/2024	8.000	822,652	0	(96)	0	0	0	2,461,000	01/23/2025
1000438305		COLTS NECK	NJ		10/30/2024	7.750	519,722	0	(21)	0	0	0	973,000	01/23/2025
1000438307		CLEVELAND	OH		10/30/2024	8.875	79,390	0	(54)	0	0	0	95,000	01/23/2025
1000438309		STERLING	CO		10/30/2024	8.750	142,014	0	(98)	0	0	0	163,300	01/22/2025
1000438317		HOLIDAY	FL		10/30/2024	7.750	154,898	0	(115)	0	0	0	298,200	01/22/2025
1000438323		MARICOPA	AZ		10/30/2024	7.750	191,380	0	(143)	0	0	0	323,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000438325		KANSAS CITY	MO		10/30/2024	10.375	165,313	0	(92)	0	0	0	174,000	01/23/2025
1000438335		PEORIA	AZ		10/30/2024	6.625	290,418	0	(257)	0	0	0	561,800	01/22/2025
1000438341		HOUSTON	TX		10/30/2024	6.750	174,840	0	(55)	0	0	0	244,500	01/22/2025
1000438347		HOUSTON	TX		10/30/2024	8.125	139,972	0	(86)	0	0	0	268,400	01/22/2025
1000438349		CINCINNATI	OH		10/30/2024	8.125	108,766	0	(75)	0	0	0	140,000	
1000438351		HOUSTON	TX		10/30/2024	6.750	209,598	0	(66)	0	0	0	295,700	01/22/2025
1000438361		NEW ORLEANS	LA		10/30/2024	8.875	128,747	0	(88)	0	0	0	190,000	01/23/2025
1000438363		NEW ORLEANS	LA		10/30/2024	8.875	120,390	0	(82)	0	0	0	162,000	01/22/2025
1000438365		ANCHORAGE	AK		10/30/2024	8.875	320,191	0	(223)	0	0	0	440,500	
1000438371		FAYETTEVILLE	NC		10/30/2024	9.875	104,735	0	(63)	0	0	0	140,700	01/22/2025
1000438375		JACKSONVILLE	FL		10/30/2024	6.875	123,444	0	(72)	0	0	0	234,200	01/22/2025
1000438379		BAY CITY	MI		10/30/2024	8.375	105,890	0	(81)	0	0	0	142,300	01/22/2025
1000438383		BIG BEAR LAKE	CA		10/30/2024	7.500	453,654	0	(306)	0	0	0	679,200	01/22/2025
1000438387		HARRIMAN	TN		10/30/2024	8.875	103,955	0	(70)	0	0	0	113,000	01/23/2025
1000438389		WAKE FOREST	NC		10/30/2024	8.750	208,988	0	(144)	0	0	0	312,000	01/22/2025
1000438393		OCALA	FL		10/30/2024	7.250	91,413	0	(103)	0	0	0	196,300	01/22/2025
1000438397		UPPER DARBY	PA		10/30/2024	7.250	148,755	0	(63)	0	0	0	223,000	01/22/2025
1000438399		UPPER DARBY	PA		10/30/2024	7.375	130,542	0	(74)	0	0	0	162,200	01/22/2025
1000438401		COLONA	IL		10/30/2024	8.000	57,386	0	(43)	0	0	0	95,000	01/23/2025
1000438407		BALTIMORE	MD		10/30/2024	8.500	95,996	0	(68)	0	0	0	110,000	09/10/2025
1000438411		PONCHATOULA	LA		10/30/2024	8.375	152,762	0	(110)	0	0	0	206,700	01/22/2025
1000438417		GRAHAM	WA		10/30/2024	7.500	168,709	0	(135)	0	0	0	705,500	01/22/2025
1000438419		LAFAYETTE	LA		10/30/2024	8.875	79,496	0	(54)	0	0	0	93,000	01/22/2025
1000438425		IRVING	TX		10/30/2024	8.750	104,344	0	(75)	0	0	0	416,500	01/22/2025
1000438429		PALM BEACH GARDENS	FL		10/30/2024	7.000	441,150	0	217	0	0	0	587,000	01/23/2025
1000438431		BARTLESVILLE	OK		10/30/2024	6.750	66,544	0	(43)	0	0	0	100,000	01/22/2025
1000438435		RED BLUFF	CA		10/30/2024	7.750	104,086	0	(85)	0	0	0	368,000	01/22/2025
1000438437		LAUDERHILL	FL		10/30/2024	7.250	322,094	0	(265)	0	0	0	534,100	01/22/2025
1000438439		RIDGELAND	SC		10/30/2024	6.875	134,442	0	(66)	0	0	0	319,300	01/22/2025
1000438441		MIAMI	FL		10/30/2024	7.375	177,915	0	(213)	0	0	0	257,400	01/22/2025
1000438443		STERLING HEIGHTS	MI		10/30/2024	7.625	238,412	0	(137)	0	0	0	365,700	01/22/2025
1000438445		LEWISTON	ME		10/30/2024	8.000	276,896	0	(170)	0	0	0	331,000	01/23/2025
1000438449		SAYLORSBURG	PA		10/30/2024	8.375	208,761	0	(150)	0	0	0	546,400	01/22/2025
1000438451		CLAREMONT	NH		10/30/2024	8.375	213,720	0	(154)	0	0	0	299,000	01/23/2025
1000438453		PONTIAC	MI		10/30/2024	7.875	91,452	0	(70)	0	0	0	131,300	01/22/2025
1000438455		CINCINNATI	OH		10/30/2024	8.250	117,471	0	(86)	0	0	0	152,000	01/22/2025
1000438457		CHARLOTTE	NC		10/30/2024	8.125	349,357	0	(257)	0	0	0	450,500	01/22/2025
1000438459		AVON PARK	FL		10/30/2024	8.999	126,175	0	(90)	0	0	0	131,000	01/23/2025
1000438465		BLOOMFIELD	NJ		10/30/2024	7.500	402,719	0	47	0	0	0	495,000	01/23/2025
1000438467		JERSEY CITY	NJ		10/30/2024	6.875	453,200	0	58	0	0	0	773,000	01/23/2025
1000438469		OAKLAND	CA		10/30/2024	7.750	539,755	0	(364)	0	0	0	695,000	01/23/2025
1000438471		FREDERICKSBURG	TX		10/30/2024	7.500	430,300	0	(245)	0	0	0	492,500	
1000438473		WARREN	MI		10/30/2024	7.250	80,953	0	(36)	0	0	0	111,300	01/22/2025
1000438475		PHILADELPHIA	PA		10/30/2024	7.000	101,933	0	(1,492)	0	0	0	229,900	01/22/2025
1000438479		WARREN	MI		10/30/2024	7.375	79,803	0	(56)	0	0	0	91,000	01/23/2025
1000438485		SARASOTA	FL		10/30/2024	7.750	147,289	0	(125)	0	0	0	346,300	01/22/2025
1000438489		DENVER	CO		10/30/2024	6.875	281,700	0	(113)	0	0	0	398,200	01/22/2025
1000438491		HOMESTEAD	FL		10/30/2024	7.250	487,037	0	(401)	0	0	0	639,000	01/23/2025
1000438493		FORT WAYNE	IN		10/30/2024	7.500	32,707	0	382	0	0	0	109,000	01/22/2025
1000438497		MAPLE SHADE	NJ		10/30/2024	7.625	104,132	0	(82)	0	0	0	312,500	01/22/2025
1000438499		COLUMBUS	OH		10/30/2024	8.875	91,464	0	(62)	0	0	0	158,200	
1000438501		YUCAIPA	CA		10/30/2024	6.750	102,761	0	(79)	0	0	0	622,600	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000438503		WEST HARTFORD	CT		10/30/2024	7.375	214,859	0	(128)	0	0	0	366,600	01/23/2025
1000438507		PHELAN	CA		10/30/2024	7.625	155,241	0	(110)	0	0	0	298,000	01/23/2025
1000438509		TAVARES	FL		10/30/2024	7.625	152,302	0	(267)	0	0	0	183,000	01/22/2025
1000438515		HOLLYWOOD	FL		10/30/2024	8.250	413,713	0	(302)	0	0	0	689,800	
1000438521		APEX	NC		10/30/2024	6.500	275,729	0	108	0	0	0	403,600	01/22/2025
1000438523		CINCINNATI	OH		10/30/2024	7.500	104,405	0	(52)	0	0	0	135,000	01/11/2024
1000438527		EXMORE	VA		10/30/2024	8.250	113,809	0	(83)	0	0	0	218,200	
1000438529		JACKSONVILLE	FL		10/30/2024	7.125	123,886	0	(34)	0	0	0	159,200	01/22/2025
1000438533		SAINT LOUIS	MO		10/30/2024	8.625	108,631	0	(80)	0	0	0	130,000	
1000438535		LOS ANGELES	CA		10/30/2024	7.625	639,117	0	(367)	0	0	0	899,000	01/03/2024
1000438537		RALEIGH	NC		10/30/2024	8.000	145,446	0	(118)	0	0	0	335,500	01/22/2025
1000438545		PORTLAND	OR		10/30/2024	7.750	284,399	0	(220)	0	0	0	327,700	01/22/2025
1000438547		EDMOND	OK		10/30/2024	8.375	172,228	0	(124)	0	0	0	214,200	01/22/2025
1000438549		MENTOR	OH		10/30/2024	9.875	269,328	0	(39)	0	0	0	375,000	01/23/2025
1000438553		WOODSTOCK	GA		10/30/2024	9.250	166,740	0	178	0	0	0	249,700	01/22/2025
1000438555		SOAP LAKE	WA		10/30/2024	8.875	282,151	0	(202)	0	0	0	360,000	
1000438557		CYPRESS	TX		10/30/2024	8.875	295,153	0	(98)	0	0	0	395,300	01/22/2025
1000438559		NORTH LAS VEGAS	NV		10/30/2024	8.125	357,520	0	(198)	0	0	0	446,000	01/23/2025
1000438561		FEDERAL WAY	WA		10/30/2024	7.750	343,494	0	(267)	0	0	0	442,200	01/22/2025
1000438563		SAN MARCOS	TX		10/30/2024	7.750	356,958	0	(276)	0	0	0	542,500	
1000438567		HOUSTON	TX		10/30/2024	8.375	229,540	0	(211)	0	0	0	311,400	01/22/2025
1000438579		TAYLORS	SC		10/30/2024	8.500	203,471	0	(145)	0	0	0	241,200	01/22/2025
1000438581		EAST LANSING	MI		10/30/2024	8.875	112,817	0	(77)	0	0	0	134,200	01/22/2025
1000438585		TEXAS CITY	TX		10/30/2024	8.625	149,896	0	(105)	0	0	0	193,100	01/22/2025
1000438589		ATLANTIC CITY	NJ		10/30/2024	9.500	257,409	0	(163)	0	0	0	274,100	01/22/2025
1000438591		PANAMA CITY BEACH	FL		10/30/2024	7.250	274,345	0	(161)	0	0	0	332,600	01/22/2025
1000438593		CANTON	MS		10/30/2024	7.875	93,804	0	(55)	0	0	0	114,100	01/22/2025
1000438595		AKRON	OH		10/30/2024	7.375	90,465	0	(54)	0	0	0	118,300	01/22/2025
1000438601		NASHVILLE	TN		10/30/2024	7.375	372,788	0	(275)	0	0	0	641,300	01/22/2025
1000438607		SAINT LOUIS	MO		10/30/2024	7.750	95,404	0	(145)	0	0	0	126,000	01/23/2025
1000438609		SACRAMENTO	CA		10/30/2024	8.000	79,315	0	(5,651)	0	0	0	296,900	01/22/2025
1000438611		SAPPHIRE	NC		10/30/2024	7.000	254,250	0	(430)	0	0	0	560,000	01/23/2025
1000438615		DURHAM	NC		10/30/2024	7.875	155,670	0	(100)	0	0	0	197,300	01/22/2025
1000438617		PFLUGERVILLE	TX		10/30/2024	8.625	188,295	0	(131)	0	0	0	315,900	01/22/2025
1000438621		WICHITA FALLS	TX		10/30/2024	7.125	141,164	0	(83)	0	0	0	233,600	01/22/2025
1000438623		SPOKANE	WA		10/30/2024	7.500	210,028	0	(120)	0	0	0	292,900	01/22/2025
1000438625		CALHOUN	TN		10/30/2024	7.375	173,096	0	(74)	0	0	0	228,000	01/22/2025
1000438633		BETHLEHEM	PA		10/30/2024	7.125	211,431	0	(174)	0	0	0	285,000	01/17/2024
1000438635		BETHLEHEM	PA		10/30/2024	6.625	208,498	0	(53)	0	0	0	270,000	01/30/2024
1000438637		HIGH POINT	NC		10/30/2024	8.000	89,526	0	(67)	0	0	0	125,800	01/22/2025
1000438639		FRANKLIN SQUARE	NY		10/30/2024	7.375	697,489	0	(346)	0	0	0	925,000	01/23/2025
1000438641		JACKSONVILLE	FL		10/30/2024	7.125	271,735	0	(7,876)	0	0	0	568,000	01/23/2025
1000438643		KANSAS CITY	MO		10/30/2024	7.625	156,818	0	(100)	0	0	0	193,000	01/16/2024
1000438647		SMYRNA	GA		10/30/2024	7.625	398,102	0	(215)	0	0	0	556,000	
1000438649		NEWARK	NJ		10/30/2024	7.500	510,481	0	(361)	0	0	0	705,000	01/05/2024
1000438651		BETHLEHEM	PA		10/30/2024	7.000	200,658	0	(141)	0	0	0	285,000	01/23/2024
1000438657		CHICAGO	IL		10/30/2024	7.250	368,396	0	(230)	0	0	0	775,000	01/07/2024
1000438659		PHILADELPHIA	PA		10/30/2024	7.375	249,176	0	(141)	0	0	0	375,000	01/15/2024
1000438661		NORCROSS	GA		10/30/2024	7.375	157,141	0	(7,474)	0	0	0	325,000	09/14/2025
1000438663		WATERFORD	MI		10/30/2024	7.875	82,425	0	(59)	0	0	0	114,000	01/10/2024
1000438667		JACKSONVILLE	FL		10/30/2024	6.000	103,466	0	(31)	0	0	0	143,200	01/22/2025
1000438669		MIAMI	FL		10/30/2024	7.375	634,415	0	(313)	0	0	0	830,000	01/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000438671		WESTLAND	MI		10/30/2024	7.250	92,004	0	(51)	0	0	0	200,700	01/22/2025
1000438673		BAKERSFIELD	CA		10/30/2024	8.125	180,858	0	(134)	0	0	0	245,000	01/23/2025
1000438675		MARCUS HOOK	PA		10/30/2024	7.250	113,059	0	(92)	0	0	0	167,500	01/22/2025
1000438677		DRAPER	UT		10/30/2024	7.000	323,728	0	(251)	0	0	0	663,200	01/22/2025
1000438679		BROWNS SUMMIT	NC		10/30/2024	6.875	118,402	0	(81)	0	0	0	225,700	01/22/2025
1000438681		FRANKLIN	TN		10/30/2024	6.250	459,683	0	(112)	0	0	0	799,300	01/22/2025
1000438683		READING	PA		10/30/2024	7.500	156,340	0	(90)	0	0	0	211,000	01/23/2025
1000438687		RICHMOND	VA		10/30/2024	8.750	61,775	0	(466)	0	0	0	112,600	01/22/2025
1000438689		BALTIMORE	MD		10/30/2024	8.875	97,618	0	(66)	0	0	0	125,000	01/23/2025
1000438693		DETROIT	MI		10/30/2024	7.375	88,484	0	(49)	0	0	0	115,000	01/23/2025
1000438697		CYPRESS	TX		10/30/2024	6.875	163,972	0	(152)	0	0	0	294,700	01/22/2025
1000438701		COLUMBUS	OH		10/30/2024	7.875	295,175	0	(224)	0	0	0	535,000	01/26/2024
1000438703		WICHITA FALLS	TX		10/30/2024	7.125	140,483	0	(73)	0	0	0	233,000	01/22/2025
1000438705		EUCLID	OH		10/30/2024	7.375	83,130	0	(67)	0	0	0	95,100	01/22/2025
1000438707		HOLLYWOOD	FL		10/30/2024	7.625	285,514	0	(212)	0	0	0	555,100	01/23/2025
1000438709		WINTER HAVEN	FL		10/30/2024	7.875	69,671	0	(56)	0	0	0	90,000	01/23/2025
1000438711		ORLANDO	FL		10/30/2024	7.375	270,116	0	(207)	0	0	0	419,200	01/22/2025
1000438713		N LITTLE ROCK	AR		10/30/2024	7.375	79,623	0	20	0	0	0	81,000	01/22/2025
1000438715		ARVADA	CO		10/30/2024	5.500	515,080	0	57	0	0	0	683,000	01/23/2025
1000438719		PROVIDENCE	RI		10/30/2024	7.375	520,317	0	(258)	0	0	0	745,000	01/08/2024
1000438721		GRAND RAPIDS	MI		10/30/2024	7.875	146,024	0	(111)	0	0	0	185,300	01/22/2025
1000438723		SALISBURY	MD		10/30/2024	9.250	133,926	0	(97)	0	0	0	179,000	01/23/2025
1000438727		FLORAL PARK	NY		10/30/2024	7.125	593,327	0	(489)	0	0	0	906,000	01/23/2025
1000438735		SAN DIEGO	CA		10/30/2024	7.250	672,819	0	(492)	0	0	0	1,857,000	01/23/2025
1000438737		EDMOND	OK		10/30/2024	7.750	162,781	0	(124)	0	0	0	293,000	01/29/2024
1000438741		SPRINGFIELD	MA		10/30/2024	8.000	243,390	0	(163)	0	0	0	335,000	01/09/2024
1000438745		CHATTANOOGA	TN		10/30/2024	6.375	193,924	0	485	0	0	0	447,000	01/23/2025
1000438747		AURORA	CO		10/30/2024	6.875	301,252	0	(174)	0	0	0	858,700	01/22/2025
1000438749		GLENDALE	AZ		10/30/2024	6.875	287,421	0	(94)	0	0	0	355,800	01/22/2025
1000438751		CHELSEA	AL		10/30/2024	7.000	204,214	0	(54)	0	0	0	309,700	01/22/2025
1000438753		DEARBORN HEIGHTS	MI		10/30/2024	8.875	98,544	0	(560)	0	0	0	170,000	01/23/2025
1000438755		MIRAMAR	FL		10/30/2024	7.625	231,097	0	7,238	0	0	0	385,000	01/03/2024
1000438757		CEDAR CITY	UT		10/30/2024	7.500	274,171	0	(164)	0	0	0	415,000	02/12/2024
1000438759		RIVERSIDE	CA		10/30/2024	7.375	778,829	0	(329)	0	0	0	1,023,000	01/22/2025
1000438761		CLEVELAND	OH		10/30/2024	8.875	91,924	0	(83)	0	0	0	111,000	01/23/2025
1000438763		COATESVILLE	PA		10/30/2024	7.125	171,888	0	(198)	0	0	0	333,400	01/22/2025
1000438767		ALLIANCE	OH		10/30/2024	8.875	89,387	0	(60)	0	0	0	103,100	01/22/2025
1000438769		CHARLOTTE	NC		10/30/2024	8.875	83,212	0	(56)	0	0	0	104,800	01/22/2025
1000438771		HOOVER	AL		10/30/2024	8.250	254,156	0	(1,498)	0	0	0	310,600	01/22/2025
1000438775		MINNEAPOLIS	MN		10/30/2024	7.250	203,067	0	(92)	0	0	0	281,100	01/22/2025
1000438777		SAINT CLAIRSVILLE	OH		10/30/2024	8.875	71,128	0	(48)	0	0	0	174,000	01/22/2025
1000438779		LAS VEGAS	NV		10/30/2024	7.625	75,559	0	(59)	0	0	0	190,900	01/22/2025
1000438781		EASTPOINTE	MI		10/30/2024	7.875	145,484	0	(111)	0	0	0	160,000	01/22/2025
1000438783		JACKSONVILLE	FL		10/30/2024	6.000	116,701	0	(36)	0	0	0	170,000	01/22/2025
1000438785		JACKSONVILLE	FL		10/30/2024	6.000	173,543	0	(40)	0	0	0	269,000	01/23/2025
1000438787		CHATTANOOGA	TN		10/30/2024	7.500	340,021	0	(216)	0	0	0	487,500	01/08/2024
1000438789		COLUMBUS	OH		10/30/2024	7.500	133,151	0	(66)	0	0	0	196,500	01/22/2025
1000438791		DETROIT	MI		10/30/2024	7.375	76,908	0	(53)	0	0	0	99,000	02/15/2024
1000438793		JACKSONVILLE	FL		10/30/2024	6.000	135,480	0	(31)	0	0	0	137,000	01/23/2025
1000438795		DENVER	CO		10/30/2024	7.000	326,482	0	(144)	0	0	0	437,700	01/22/2025
1000438797		GREELEY	CO		10/30/2024	7.125	221,197	0	(146)	0	0	0	426,000	01/23/2025
1000438799		DETROIT	MI		10/30/2024	7.375	73,448	0	(46)	0	0	0	95,000	02/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000438801		JACKSONVILLE	FL		10/30/2024	6.000	157,196	0	(23)	0	0	0	195,000	01/23/2025
1000438803		COLORADO SPRINGS	CO		10/30/2024	7.125	302,774	0	(189)	0	0	0	504,000	02/07/2024
1000438805		DETROIT	MI		10/30/2024	7.375	83,867	0	(47)	0	0	0	109,000	02/15/2024
1000438807		JACKSONVILLE	FL		10/30/2024	6.000	111,766	0	(46)	0	0	0	143,000	01/23/2025
1000438813		JACKSONVILLE	FL		10/30/2024	6.000	144,197	0	(62)	0	0	0	225,000	01/22/2025
1000438815		BATTLE CREEK	MI		10/30/2024	8.500	148,381	0	(105)	0	0	0	174,100	01/22/2025
1000438817		WAXAHACHIE	TX		10/30/2024	7.125	206,377	0	(145)	0	0	0	324,000	01/22/2025
1000438821		DAYTON	OH		10/30/2024	8.875	121,213	0	(82)	0	0	0	142,000	01/23/2025
1000438823		WESLEY CHAPEL	FL		10/30/2024	5.875	178,563	0	(42)	0	0	0	329,400	01/22/2025
1000438825		ADVANCE	NC		10/30/2024	6.875	157,903	0	(86)	0	0	0	225,800	01/22/2025
1000438827		CONYERS	GA		10/30/2024	8.250	134,588	0	(97)	0	0	0	200,000	01/23/2025
1000438829		ALBANY	NY		10/30/2024	7.750	133,716	0	(58)	0	0	0	160,000	02/15/2024
1000438831		CRYSTAL BEACH	TX		10/30/2024	6.875	584,724	0	(240)	0	0	0	755,000	02/15/2024
1000438835		MOCLIPS	WA		10/30/2024	6.000	151,184	0	(72)	0	0	0	760,000	02/20/2024
1000438839		WESTLAND	MI		10/30/2024	8.500	111,207	0	(79)	0	0	0	142,000	01/22/2025
1000438841		ROCHESTER	NY		10/30/2024	8.500	105,800	0	(75)	0	0	0	135,000	
1000438845		LOUISVILLE	KY		10/30/2024	7.500	127,049	0	(72)	0	0	0	150,900	01/22/2025
1000438849		CLEVELAND	OH		10/30/2024	8.000	114,338	0	(74)	0	0	0	192,800	01/22/2025
1000438851		JACKSONVILLE	FL		10/30/2024	7.500	196,918	0	(55)	0	0	0	311,200	01/22/2025
1000438857		BELLEVILLE	NJ		10/30/2024	7.999	333,894	0	(250)	0	0	0	630,000	01/23/2025
1000438859		JACKSONVILLE	FL		10/30/2024	6.000	147,254	0	2	0	0	0	201,500	01/23/2025
1000438865		PORT RICHEY	FL		10/30/2024	6.500	157,094	0	(41)	0	0	0	213,200	01/22/2025
1000438869		CROSS CITY	FL		10/30/2024	8.875	109,902	0	(74)	0	0	0	140,000	03/04/2024
1000438871		HOUSTON	TX		10/30/2024	7.375	370,056	0	(141)	0	0	0	487,500	02/15/2024
1000438875		BRIDGETON	MO		10/30/2024	8.875	166,575	0	(112)	0	0	0	245,000	02/15/2024
1000438877		MIAMI	FL		10/30/2024	7.750	83,869	0	(850)	0	0	0	312,300	01/22/2025
1000438879		PHILADELPHIA	PA		10/30/2024	7.500	345,377	0	(295)	0	0	0	550,000	02/14/2024
1000438883		PHENIX CITY	AL		10/30/2024	6.500	88,582	0	(26)	0	0	0	118,000	02/01/2024
1000438885		ERIE	PA		10/30/2024	5.875	73,409	0	(13)	0	0	0	99,300	01/22/2025
1000438887		MABLETON	GA		10/30/2024	7.500	131,356	0	(6,676)	0	0	0	272,000	10/03/2025
1000438889		NEW WILMINGTON	PA		10/30/2024	7.000	115,763	0	(24)	0	0	0	193,000	01/23/2025
1000438891		YORK	PA		10/30/2024	7.875	78,426	0	(48)	0	0	0	108,000	02/27/2024
1000438893		CANTON	NC		10/30/2024	7.000	238,225	0	(88)	0	0	0	298,800	01/22/2025
1000438903		COLUMBUS	OH		10/30/2024	8.125	118,522	0	(84)	0	0	0	135,000	01/23/2025
1000438905		MARYSVILLE	OH		10/30/2024	8.750	203,275	0	(139)	0	0	0	361,000	01/23/2025
1000438907		DENVER	CO		10/30/2024	6.125	309,722	0	(12)	0	0	0	350,700	01/22/2025
1000438909		CINCINNATI	OH		10/30/2024	6.875	139,112	0	(35)	0	0	0	166,000	01/23/2025
1000438911		CHARLOTTE	NC		10/30/2024	8.125	247,384	0	(182)	0	0	0	395,000	02/19/2024
1000438913		SLIDELL	LA		10/30/2024	7.250	96,122	0	(43)	0	0	0	147,000	02/20/2024
1000438917		AURORA	IL		10/30/2024	8.375	166,348	0	(119)	0	0	0	239,300	01/22/2025
1000438919		AURORA	IL		10/30/2024	9.250	125,901	0	(81)	0	0	0	155,000	01/22/2025
1000438925		BRAINTREE	MA		10/30/2024	7.250	124,535	0	(3,511)	0	0	0	412,800	01/22/2025
1000438927		GUTHRIE	OK		10/30/2024	6.625	109,351	0	25	0	0	0	187,600	01/22/2025
1000438931		AVONDALE	AZ		10/30/2024	6.875	302,983	0	(38)	0	0	0	515,500	01/22/2025
1000438933		WEST PALM BEACH	FL		10/30/2024	6.500	252,050	0	(107)	0	0	0	426,500	01/22/2025
1000438943		HICKORY	NC		10/30/2024	8.375	313,225	0	(229)	0	0	0	401,000	
1000438945		LAKEWOOD	OH		10/30/2024	8.125	202,203	0	(328)	0	0	0	332,000	01/23/2025
1000438953		IRVING	TX		10/30/2024	8.750	219,503	0	(154)	0	0	0	306,500	01/22/2025
1000438957		LOS ANGELES	CA		10/30/2024	8.500	437,267	0	(333)	0	0	0	950,300	01/22/2025
1000438965		PHOENIX	AZ		10/30/2024	7.625	443,377	0	(260)	0	0	0	771,400	01/22/2025
1000438977		DISTRICT HEIGHTS	MD		10/30/2024	8.375	72,295	0	(51)	0	0	0	91,400	01/22/2025
1000438979		DETROIT	MI		10/30/2024	8.500	82,039	0	(57)	0	0	0	112,000	02/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000438981		SMYRNA	GA		10/30/2024	6.750	186,035	0	(110)	0	0	0	260,000	03/06/2024
1000438983		PAINESVILLE	OH		10/30/2024	7.875	104,386	0	(79)	0	0	0	130,000	02/27/2024
1000438985		WINTER SPRINGS	FL		10/30/2024	6.750	391,439	0	(181)	0	0	0	635,000	03/04/2024
1000438993		CHATTANOOGA	TN		10/30/2024	7.375	104,226	0	(83)	0	0	0	127,000	02/19/2024
1000438995		CHATTANOOGA	TN		10/30/2024	7.375	104,226	0	(83)	0	0	0	135,000	02/19/2024
1000439003		ATLANTA	GA		10/30/2024	8.375	236,454	0	(168)	0	0	0	348,000	03/07/2024
1000439005		YPSILANTI	MI		10/30/2024	7.375	124,781	0	(95)	0	0	0	203,000	01/23/2025
1000439007		CHESAPEAKE	VA		10/30/2024	8.500	128,946	0	(91)	0	0	0	183,300	01/22/2025
1000439011		KANSAS CITY	MO		10/30/2024	9.375	108,849	0	(74)	0	0	0	160,000	02/16/2024
1000439017		ROCHESTER	NY		10/30/2024	7.875	186,738	0	(140)	0	0	0	275,000	02/26/2024
1000439019		MCKEESPORT	PA		10/30/2024	7.375	91,209	0	(48)	0	0	0	115,000	02/27/2024
1000439023		JONESBORO	AR		10/30/2024	7.750	110,754	0	(60)	0	0	0	135,000	01/23/2025
1000439025		KANSAS CITY	KS		10/30/2024	8.500	199,845	0	(141)	0	0	0	246,000	01/23/2025
1000439027		LOS ANGELES	CA		10/30/2024	7.375	751,859	0	(472)	0	0	0	1,550,000	02/24/2024
1000439031		KENNER	LA		10/30/2024	7.500	62,155	0	(27)	0	0	0	108,000	02/29/2024
1000439033		CORAOPOLIS	PA		10/30/2024	7.625	90,049	0	(60)	0	0	0	128,000	03/01/2024
1000439035		MIAMI	FL		10/30/2024	6.625	325,729	0	(100)	0	0	0	500,000	02/22/2024
1000439043		CHESTER	PA		10/30/2024	9.500	150,019	0	(94)	0	0	0	185,000	02/09/2024
1000439049		CLEVELAND	OH		10/30/2024	7.500	133,880	0	(98)	0	0	0	178,000	03/05/2024
1000439053		COLUMBUS	OH		10/30/2024	8.875	105,977	0	(71)	0	0	0	135,000	02/27/2024
1000439059		PITTSBURGH	PA		10/30/2024	8.375	125,126	0	(89)	0	0	0	171,000	02/15/2024
1000439061		PITTSBURGH	PA		10/30/2024	7.375	149,905	0	(84)	0	0	0	235,000	01/23/2025
1000439063		BETHEL PARK	PA		10/30/2024	8.250	135,847	0	(98)	0	0	0	200,000	02/15/2024
1000439065		DAYTONA BEACH	FL		10/30/2024	5.750	217,885	0	(4)	0	0	0	305,000	02/05/2024
1000439071		CAPE CORAL	FL		10/30/2024	8.250	302,600	0	(342)	0	0	0	370,000	02/20/2024
1000439073		RIDGECREST	CA		10/30/2024	7.000	124,386	0	(41)	0	0	0	175,000	02/20/2024
1000439075		DEARBORN	MI		10/30/2024	6.875	215,914	0	(101)	0	0	0	385,000	02/19/2024
1000439079		JACKSON	MS		10/30/2024	7.750	91,124	0	(61)	0	0	0	120,000	02/19/2024
1000439081		FORT MYERS	FL		10/30/2024	6.999	226,932	0	(184)	0	0	0	268,600	01/22/2025
1000439083		WARREN	MI		10/30/2024	7.500	96,363	0	(15)	0	0	0	121,000	01/22/2025
1000439085		DETROIT	MI		10/30/2024	7.250	72,149	0	(49)	0	0	0	100,000	03/18/2024
1000439087		CALIFORNIA CITY	CA		10/30/2024	6.750	241,220	0	(102)	0	0	0	320,800	01/22/2025
1000439089		COMMERCE CITY	CO		10/30/2024	5.500	337,944	0	30	0	0	0	560,000	03/01/2024
1000439091		IONIA	MI		10/30/2024	8.875	84,782	0	(57)	0	0	0	125,000	02/22/2024
1000439093		ONTARIO	OR		10/30/2024	7.125	231,946	0	(160)	0	0	0	340,000	03/04/2024
1000439097		SAINT LOUIS	MO		10/30/2024	7.750	87,054	0	(58)	0	0	0	108,000	02/20/2024
1000439099		OMAHA	NE		10/30/2024	8.875	135,985	0	(91)	0	0	0	250,000	02/23/2024
1000439103		PEORIA	IL		10/30/2024	8.875	102,572	0	(72)	0	0	0	150,000	12/19/2025
1000439111		SUNSET BEACH	NC		10/30/2024	8.750	214,504	0	(146)	0	0	0	725,000	02/29/2024
1000439113		GONZALES	LA		10/30/2024	8.500	104,417	0	(71)	0	0	0	142,000	02/19/2024
1000439115		CLOPTON	AL		10/30/2024	8.750	76,907	0	(52)	0	0	0	113,000	01/22/2025
1000439117		DETROIT	MI		10/30/2024	7.500	52,178	0	(41)	0	0	0	100,000	03/22/2024
1000439119		DONNELLY	ID		10/30/2024	7.500	228,511	0	(167)	0	0	0	595,000	02/18/2024
1000439121		KANSAS CITY	MO		10/30/2024	8.500	104,171	0	(72)	0	0	0	181,000	03/11/2024
1000439127		YONKERS	NY		10/30/2024	7.500	372,669	0	(9,852)	0	0	0	975,000	02/19/2024
1000439129		LOUISVILLE	KY		10/30/2024	9.375	73,399	0	(46)	0	0	0	100,000	03/07/2024
1000439133		SNELLVILLE	GA		10/30/2024	6.875	197,208	0	(128)	0	0	0	314,700	01/22/2025
1000439135		YALE	MI		10/30/2024	8.625	102,090	0	(38)	0	0	0	178,000	03/06/2024
1000439137		LAS VEGAS	NV		10/30/2024	6.625	401,879	0	260	0	0	0	480,000	01/22/2025
1000439145		FORT WAYNE	IN		10/30/2024	8.250	94,041	0	(45)	0	0	0	120,000	02/23/2024
1000439147		DENISON	TX		10/30/2024	7.000	153,599	0	(51)	0	0	0	205,000	03/08/2024
1000439149		FORT WORTH	TX		10/30/2024	7.250	350,588	0	(181)	0	0	0	490,000	02/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000439151		SALT LAKE CITY	UT		10/30/2024	7.000	321,301	0	(180)	0	0	0	512,000	03/20/2024
1000439159		JACKSON	MS		10/30/2024	7.750	70,809	0	(52)	0	0	0	108,000	02/28/2024
1000439165		ROSEVILLE	MI		10/30/2024	8.250	72,479	0	(52)	0	0	0	96,000	03/08/2024
1000439167		PHILADELPHIA	PA		10/30/2024	7.625	170,171	0	(85)	0	0	0	208,000	03/06/2024
1000439171		MIAMI	FL		10/30/2024	8.375	312,338	0	(222)	0	0	0	465,000	02/24/2024
1000439175		EASTVALE	CA		10/30/2024	7.250	373,523	0	(280)	0	0	0	870,000	01/22/2025
1000439183		WACO	TX		10/30/2024	7.500	268,099	0	(95)	0	0	0	338,500	02/21/2024
1000439185		PORTSMOUTH	VA		10/30/2024	7.125	132,338	0	(36)	0	0	0	174,000	03/08/2024
1000439187		ROCKFORD	IL		10/30/2024	7.750	91,564	0	(70)	0	0	0	135,000	02/15/2024
1000439189		WILMINGTON	DE		10/30/2024	8.750	100,451	0	(68)	0	0	0	138,000	02/19/2024
1000439191		TRINIDAD	CO		10/30/2024	6.750	180,130	0	(76)	0	0	0	595,000	03/13/2024
1000439193		JAMESTOWN	ND		10/30/2024	9.375	216,137	0	(136)	0	0	0	302,000	01/23/2025
1000439197		ROCHESTER	NY		10/30/2024	8.875	91,062	0	(61)	0	0	0	116,000	02/27/2024
1000439201		INDIO	CA		10/30/2024	6.625	563,140	0	(355)	0	0	0	950,000	03/05/2024
1000439205		PHOENIX	AZ		10/30/2024	6.875	165,250	0	66	0	0	0	275,000	03/19/2024
1000439207		JACKSONVILLE	FL		10/30/2024	7.500	104,267	0	(82)	0	0	0	290,000	03/12/2024
1000439209		KATY	TX		10/30/2024	6.750	194,123	0	(129)	0	0	0	326,000	03/07/2024
1000439211		UPPER DARBY	PA		10/30/2024	7.750	79,333	0	(37)	0	0	0	97,000	03/07/2024
1000439213		ROMEOVILLE	IL		10/30/2024	7.625	136,954	0	(96)	0	0	0	193,000	02/26/2024
1000439215		EGG HARBOR CITY	NJ		10/30/2024	6.875	257,226	0	(208)	0	0	0	330,000	03/19/2024
1000439217		EGG HARBOR CITY	NJ		10/30/2024	6.875	234,421	0	(118)	0	0	0	300,000	03/17/2024
1000439219		BARTOW	FL		10/30/2024	7.000	102,598	0	(63)	0	0	0	293,000	03/01/2024
1000439221		TRENTON	NJ		10/30/2024	8.875	130,836	0	(88)	0	0	0	161,000	01/23/2025
1000439225		WETUMPKA	AL		10/30/2024	6.750	131,808	0	(30)	0	0	0	229,000	03/19/2024
1000439227		WILLIAMSBURG	VA		10/30/2024	7.875	248,680	0	(203)	0	0	0	300,000	02/29/2024
1000439235		BUFFALO	NY		10/30/2024	7.750	151,163	0	(63)	0	0	0	211,000	03/21/2024
1000439239		BETHLEHEM	PA		10/30/2024	6.875	209,195	0	(113)	0	0	0	275,000	01/24/2024
1000439241		BETHLEHEM	PA		10/30/2024	6.750	208,412	0	(83)	0	0	0	270,000	01/30/2024
1000439243		PHILADELPHIA	PA		10/30/2024	8.500	188,102	0	(184)	0	0	0	310,000	03/15/2024
1000439245		BIG BEAR CITY	CA		10/30/2024	7.375	278,330	0	(174)	0	0	0	455,000	03/21/2024
1000439247		DURHAM	NC		10/30/2024	6.875	246,238	0	(146)	0	0	0	405,100	03/01/2024
1000439249		JACKSONVILLE	FL		10/30/2024	6.000	195,263	0	(69)	0	0	0	300,000	03/07/2024
1000439253		JACKSONVILLE	FL		10/30/2024	6.000	188,754	0	(66)	0	0	0	290,000	03/07/2024
1000439255		ATLANTA	GA		10/30/2024	7.500	200,786	0	(119)	0	0	0	300,000	03/22/2024
1000439257		ATLANTA	GA		10/30/2024	7.000	271,702	0	(139)	0	0	0	445,000	03/18/2024
1000439259		ATLANTA	GA		10/30/2024	7.000	172,607	0	(119)	0	0	0	280,000	03/21/2024
1000439261		ATLANTA	GA		10/30/2024	7.000	169,524	0	(117)	0	0	0	275,000	03/21/2024
1000439265		JACKSONVILLE	FL		10/30/2024	7.500	140,550	0	(83)	0	0	0	210,000	03/04/2024
1000439267		JACKSONVILLE	FL		10/30/2024	7.375	112,705	0	(82)	0	0	0	167,000	03/11/2024
1000439269		THOMASVILLE	NC		10/30/2024	7.625	104,277	0	(79)	0	0	0	165,000	03/19/2024
1000439271		NAMPA	ID		10/30/2024	6.875	172,918	0	(257)	0	0	0	339,000	03/19/2024
1000439277		HARPER WOODS	MI		10/30/2024	8.125	106,440	0	(130)	0	0	0	132,000	03/20/2024
1000439287		EAGLE	ID		10/30/2024	7.375	313,607	0	(208)	0	0	0	508,000	03/14/2024
1000439289		HERMITAGE	TN		10/30/2024	7.375	150,336	0	(631)	0	0	0	258,400	01/22/2025
1000439291		UTICA	NY		10/30/2024	7.875	129,697	0	(79)	0	0	0	145,000	01/23/2025
1000439293		GARLAND	TX		10/30/2024	6.000	168,184	0	(24)	0	0	0	394,000	03/08/2024
1000439297		HASTINGS	MN		10/30/2024	7.500	119,364	0	(178)	0	0	0	507,000	02/20/2024
1000439299		WEST SPRINGFIELD	MA		10/30/2024	7.875	271,280	0	(227)	0	0	0	400,000	03/27/2024
1000439301		MOBILE	AL		10/30/2024	7.625	86,582	0	5	0	0	0	135,000	03/08/2024
1000439303		PROVIDENCE	RI		10/30/2024	9.000	398,119	0	(261)	0	0	0	479,000	03/22/2024
1000439309		SMYRNA	TN		10/30/2024	7.625	123,582	0	(409)	0	0	0	310,000	03/21/2024
1000439311		SYRACUSE	NY		10/30/2024	8.750	108,967	0	(73)	0	0	0	139,000	03/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000439315		ROCHESTER	NY		10/30/2024	8.750	90,309	0	(61)	0	0	0	115,000	02/27/2024
1000439317		MIDDLETOWN	OH		10/30/2024	6.875	92,433	0	(43)	0	0	0	140,000	03/22/2024
1000439321		MIDDLETOWN	OH		10/30/2024	8.000	59,254	0	(44)	0	0	0	102,000	03/26/2024
1000439325		PHILADELPHIA	PA		10/30/2024	7.875	182,535	0	(138)	0	0	0	250,000	03/14/2024
1000439327		MCHENRY	IL		10/30/2024	8.250	145,359	0	(104)	0	0	0	280,000	04/02/2024
1000439331		BROOKLYN	NY		10/30/2024	7.125	250,166	0	(204)	0	0	0	760,000	03/17/2024
1000439333		FRESNO	CA		10/30/2024	7.375	255,977	0	(92)	0	0	0	530,000	03/25/2024
1000439335		SHERIDAN	IN		10/30/2024	8.250	100,425	0	(156)	0	0	0	165,000	04/03/2024
1000439337		MEMPHIS	TN		10/30/2024	7.750	327,399	0	(154)	0	0	0	400,000	03/26/2024
1000439339		TUCSON	AZ		10/30/2024	7.500	259,535	0	(180)	0	0	0	386,000	04/05/2024
1000439341		DECATUR	GA		10/30/2024	8.750	232,448	0	(157)	0	0	0	370,000	03/15/2024
1000439345		BLYTHE	CA		10/30/2024	6.750	201,349	0	(100)	0	0	0	330,000	03/15/2024
1000439347		DRESDEN	OH		10/30/2024	7.875	154,144	0	(88)	0	0	0	213,000	03/22/2024
1000439349		SOUTH OZONE PARK	NY		10/30/2024	6.500	354,131	0	(236)	0	0	0	600,000	03/13/2024
1000439351		DRESDEN	OH		10/30/2024	7.875	112,128	0	(64)	0	0	0	145,000	03/25/2024
1000439355		CHESTER	PA		10/30/2024	9.125	121,566	0	(78)	0	0	0	145,000	03/27/2024
1000439357		ORANGE	CA		10/30/2024	7.250	741,658	0	(483)	0	0	0	1,665,000	04/24/2024
1000439359		CRANBERRY TOWNSHIP	PA		10/30/2024	7.375	201,673	0	(132)	0	0	0	300,000	04/16/2024
1000439361		NORTHAMPTON	PA		10/30/2024	6.875	248,649	0	(99)	0	0	0	328,000	04/02/2024
1000439363		BOILING SPRINGS	SC		10/30/2024	5.500	142,099	0	(19)	0	0	0	251,000	03/14/2024
1000439367		TRENTON	NJ		10/30/2024	7.625	130,520	0	(91)	0	0	0	168,000	03/18/2024
1000439369		LIVONIA	MI		10/30/2024	8.125	90,217	0	175	0	0	0	188,000	03/26/2024
1000439373		JACKSON	MS		10/30/2024	8.250	96,138	0	(69)	0	0	0	124,000	03/19/2024
1000439377		MASSILLON	OH		10/30/2024	7.750	154,973	0	(89)	0	0	0	215,000	03/12/2024
1000439379		SANGER	TX		10/30/2024	7.125	148,857	0	(82)	0	0	0	265,000	03/19/2024
1000439381		FAYETTEVILLE	NC		10/30/2024	7.375	132,647	0	(47)	0	0	0	164,000	02/28/2024
1000439383		SPRING CITY	PA		10/30/2024	7.375	278,482	0	(183)	0	0	0	385,000	03/26/2024
1000439385		POMONA	CA		10/30/2024	6.625	307,025	0	(186)	0	0	0	785,000	03/22/2024
1000439393		BRADENTON	FL		10/30/2024	6.875	105,205	0	(32)	0	0	0	340,000	03/07/2024
1000439397		KNOB NOSTER	MO		10/30/2024	7.500	109,364	0	(48)	0	0	0	175,000	03/28/2024
1000439399		SAINT LOUIS	MO		10/30/2024	9.250	170,783	0	(118)	0	0	0	226,000	03/13/2024
1000439401		MINNEAPOLIS	MN		10/30/2024	9.500	145,526	0	(90)	0	0	0	185,000	04/10/2024
1000439405		NEWARK	DE		10/30/2024	10.375	31,519	0	(17)	0	0	0	382,000	04/05/2024
1000439407		POTTSVILLE	PA		10/30/2024	9.250	83,764	0	(51)	0	0	0	123,000	03/19/2024
1000439409		PITTSBURGH	PA		10/30/2024	8.500	196,066	0	(137)	0	0	0	250,000	01/23/2025
1000439415		WILDWOOD	FL		10/30/2024	7.500	75,978	0	10	0	0	0	122,000	03/12/2024
1000439417		CLEVELAND HEIGHTS	OH		10/30/2024	7.375	76,265	0	(32)	0	0	0	111,000	03/29/2024
1000439419		PANAMA CITY BEACH	FL		10/30/2024	6.875	396,996	0	(208)	0	0	0	520,000	04/02/2024
1000439423		GAYLORD	MI		10/30/2024	7.375	102,369	0	4,373	0	0	0	354,000	03/13/2024
1000439425		CINCINNATI	OH		10/30/2024	6.875	177,316	0	(82)	0	0	0	240,000	03/28/2024
1000439427		ERIE	PA		10/30/2024	8.000	70,203	0	11	0	0	0	105,000	04/15/2024
1000439429		NORWALK	CT		10/30/2024	7.500	400,544	0	(1,452)	0	0	0	760,000	04/01/2024
1000439431		WARREN	MI		10/30/2024	8.750	74,760	0	(51)	0	0	0	118,000	03/29/2024
1000439433		DESOTO	TX		10/30/2024	6.500	174,769	0	(58)	0	0	0	296,000	04/15/2024
1000439437		EASTPOINTE	MI		10/30/2024	7.875	96,066	0	(61)	0	0	0	120,000	03/19/2024
1000439439		WARREN	MI		10/30/2024	7.500	79,133	0	(36)	0	0	0	101,000	04/01/2024
1000439441		DETROIT	MI		10/30/2024	8.875	82,127	0	(5)	0	0	0	100,000	03/07/2024
1000439443		COLUMBUS	OH		10/30/2024	7.500	223,438	0	(133)	0	0	0	330,000	03/29/2024
1000439445		ARLINGTON	TX		10/30/2024	6.500	174,769	0	(58)	0	0	0	290,000	04/09/2024
1000439447		LATHROP	CA		10/30/2024	7.000	331,345	0	(168)	0	0	0	632,500	03/26/2024
1000439449		WARREN	MI		10/30/2024	7.500	66,273	0	(48)	0	0	0	115,000	02/23/2024
1000439451		TAMPA	FL		10/30/2024	9.500	245,428	0	(151)	0	0	0	312,000	03/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000439453		SAINT PETERSBURG	FL		10/30/2024	6.875	192,352	0	(148)	0	0	0	286,000	04/05/2024
1000439459		KINGWOOD	TX		10/30/2024	7.500	254,318	0	(178)	0	0	0	359,000	04/09/2024
1000439461		PENNSAUKEN	NJ		10/30/2024	8.250	148,368	0	(105)	0	0	0	180,000	03/22/2024
1000439467		LUBBOCK	TX		10/30/2024	6.750	128,094	0	(78)	0	0	0	230,000	04/08/2024
1000439471		LOUISVILLE	KY		10/30/2024	7.625	158,501	0	(120)	0	0	0	190,000	03/22/2024
1000439473		PACIFIC GROVE	CA		10/30/2024	7.500	408,408	0	(313)	0	0	0	2,075,000	04/10/2024
1000439477		TEMPLE	TX		10/30/2024	7.875	119,312	0	(67)	0	0	0	171,000	04/01/2024
1000439479		GREENACRES	FL		10/30/2024	8.250	488,607	0	(330)	0	0	0	625,000	04/07/2024
1000439483		INDIANAPOLIS	IN		10/30/2024	8.750	77,749	0	(9)	0	0	0	130,000	03/14/2024
1000439485		MILWAUKEE	WI		10/30/2024	7.125	72,403	0	(117)	0	0	0	95,000	04/04/2024
1000439487		LINCOLN	NE		10/30/2024	6.625	203,131	0	(53)	0	0	0	278,000	04/05/2024
1000439489		WINCHESTER	VA		10/30/2024	7.125	275,492	0	(696)	0	0	0	395,000	03/28/2024
1000439491		KISSIMMEE	FL		10/30/2024	6.500	196,387	0	(80)	0	0	0	278,000	04/12/2024
1000439495		PORTLAND	OR		10/30/2024	8.125	288,498	0	(128)	0	0	0	422,000	03/12/2024
1000439497		GARFIELD HEIGHTS	OH		10/30/2024	8.375	80,620	0	(444)	0	0	0	117,000	04/05/2024
1000439499		SACRAMENTO	CA		10/30/2024	7.250	271,456	0	(159)	0	0	0	442,000	03/29/2024
1000439501		MISSION VIEJO	CA		10/30/2024	7.250	811,344	0	(473)	0	0	0	1,435,000	03/30/2024
1000439503		MOORE	SC		10/30/2024	7.875	227,219	0	(170)	0	0	0	301,000	04/01/2024
1000439505		HOUSTON	TX		10/30/2024	8.625	129,807	0	(85)	0	0	0	155,000	04/09/2024
1000439507		PORT SAINT LUCIE	FL		10/30/2024	7.750	313,295	0	(238)	0	0	0	510,000	04/08/2024
1000439511		MERCED	CA		10/30/2024	7.375	195,862	0	(122)	0	0	0	360,000	04/05/2024
1000439513		PHILADELPHIA	PA		10/30/2024	7.250	102,629	0	(47)	0	0	0	135,000	03/14/2024
1000439517		TEMPE	AZ		10/30/2024	7.375	508,983	0	(402)	0	0	0	650,000	04/08/2024
1000439519		TITUSVILLE	FL		10/30/2024	7.375	160,379	0	(110)	0	0	0	238,000	04/05/2024
1000439525		DREXEL HILL	PA		10/30/2024	7.875	141,033	0	(106)	0	0	0	245,000	03/29/2024
1000439527		LARGO	FL		10/30/2024	7.250	231,787	0	(659)	0	0	0	456,500	01/22/2025
1000439529		SANDY	UT		10/30/2024	7.750	261,290	0	(198)	0	0	0	560,000	04/25/2024
1000439533		WIMAUMA	FL		10/30/2024	6.500	172,186	0	(76)	0	0	0	440,000	04/09/2024
1000439535		HUNTERSVILLE	NC		10/30/2024	6.875	295,354	0	(187)	0	0	0	563,000	04/10/2024
1000439537		PROVIDENCE	RI		10/30/2024	7.625	387,704	0	(437)	0	0	0	505,000	03/21/2024
1000439539		DENVER	CO		10/30/2024	7.500	245,276	0	(93)	0	0	0	900,000	03/27/2024
1000439541		FLORIDA CITY	FL		10/30/2024	8.375	272,774	0	(16,411)	0	0	0	459,000	09/05/2025
1000439545		LAS VEGAS	NV		10/30/2024	7.375	240,060	0	(133)	0	0	0	360,000	04/11/2024
1000439547		MESA	AZ		10/30/2024	6.875	176,024	0	(57)	0	0	0	260,000	03/28/2024
1000439549		WEST PARK	FL		10/30/2024	7.250	127,217	0	(103)	0	0	0	255,000	04/02/2024
1000439551		ORANGE	CA		10/30/2024	7.625	156,721	0	(120)	0	0	0	1,010,000	04/17/2024
1000439553		TOLEDO	OH		10/30/2024	7.250	81,272	0	(53)	0	0	0	108,000	03/29/2024
1000439557		BROOKLYN	NY		10/30/2024	7.500	386,116	0	(302)	0	0	0	945,000	04/02/2024
1000439559		HARRISBURG	PA		10/30/2024	8.500	95,602	0	(81)	0	0	0	122,000	03/25/2024
1000439561		HARRISBURG	PA		10/30/2024	8.500	107,175	0	(321)	0	0	0	138,000	03/13/2024
1000439563		BROOKLYN	NY		10/30/2024	8.000	470,633	0	(346)	0	0	0	875,000	04/11/2024
1000439567		HAMILTON	OH		10/30/2024	7.375	67,898	0	(46)	0	0	0	110,000	04/11/2024
1000439571		SUPERIOR	WI		10/30/2024	8.250	90,980	0	(65)	0	0	0	116,000	04/17/2024
1000439575		PORT SAINT LUCIE	FL		10/30/2024	7.750	234,489	0	(172)	0	0	0	430,000	03/16/2024
1000439577		PITTSBURGH	PA		10/30/2024	8.500	267,690	0	(181)	0	0	0	320,000	03/21/2024
1000439579		EUCLID	OH		10/30/2024	8.250	100,585	0	(72)	0	0	0	148,000	03/05/2024
1000439581		SPRINGFIELD	OH		10/30/2024	8.125	83,695	0	(61)	0	0	0	105,000	04/01/2024
1000439587		TEMPLE TERRACE	FL		10/30/2024	6.875	145,405	0	(62)	0	0	0	205,000	04/11/2024
1000439591		BALTIMORE	MD		10/30/2024	7.250	117,311	0	(94)	0	0	0	215,000	09/14/2025
1000439595		LOCKPORT	IL		10/30/2024	8.500	81,879	0	(453)	0	0	0	169,000	05/08/2024
1000439599		LAKE WORTH	FL		10/30/2024	7.125	577,637	0	(236)	0	0	0	760,000	04/02/2024
1000439605		SPRINGFIELD GARDENS	NY		10/30/2024	6.875	352,033	0	(296)	0	0	0	1,050,000	02/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000439609		SOUTHAVEN	MS		10/30/2024	7.875	204,758	0	(153)	0	0	0	292,000	04/09/2024
1000439611		CARTERSVILLE	GA		10/30/2024	7.875	187,321	0	(2,200)	0	0	0	330,000	04/02/2024
1000439613		ALLENTOWN	PA		10/30/2024	9.375	183,498	0	(115)	0	0	0	250,000	04/05/2024
1000439617		POOLER	GA		10/30/2024	6.875	234,464	0	120	0	0	0	395,000	03/26/2024
1000439619		NASHVILLE	TN		10/30/2024	6.625	363,825	0	(164)	0	0	0	770,000	04/15/2024
1000439621		NASHVILLE	TN		10/30/2024	6.625	363,825	0	(164)	0	0	0	770,000	04/15/2024
1000439623		NASHVILLE	TN		10/30/2024	6.625	363,892	0	(97)	0	0	0	770,000	04/15/2024
1000439625		MODESTO	CA		10/30/2024	6.875	300,999	0	(253)	0	0	0	620,000	04/18/2024
1000439627		NASHVILLE	TN		10/30/2024	6.625	362,050	0	(136)	0	0	0	750,000	04/15/2024
1000439633		MACON	GA		10/30/2024	8.625	73,010	0	(50)	0	0	0	97,000	04/15/2024
1000439635		VINCENNES	IN		10/30/2024	9.625	147,221	0	(89)	0	0	0	189,000	04/22/2024
1000439637		WILMINGTON	DE		10/30/2024	8.125	124,496	0	(90)	0	0	0	190,000	04/24/2024
1000439639		SAN FRANCISCO	CA		10/30/2024	8.625	455,094	0	(313)	0	0	0	2,300,000	03/20/2024
1000439641		TRABUCO CANYON	CA		10/30/2024	7.500	364,164	0	(264)	0	0	0	1,375,000	03/23/2024
1000439643		LOCUST GROVE	GA		10/30/2024	8.000	156,808	0	(65)	0	0	0	356,000	04/22/2024
1000439649		LORAIN	OH		10/30/2024	8.000	87,760	0	(64)	0	0	0	106,000	04/17/2024
1000439651		SAFFORD	AZ		10/30/2024	6.750	112,108	0	(33)	0	0	0	170,000	04/09/2024
1000439653		SAINT LOUIS	MO		10/30/2024	8.000	80,495	0	(51)	0	0	0	97,000	03/26/2024
1000439655		DETROIT	MI		10/30/2024	9.500	285,284	0	(176)	0	0	0	390,000	03/27/2024
1000439657		WATERTOWN	WI		10/30/2024	7.500	187,539	0	(86)	0	0	0	245,000	04/18/2024
1000439661		ORLANDO	FL		10/30/2024	6.875	156,982	0	(205)	0	0	0	349,000	04/12/2024
1000439663		LENOIR	NC		10/30/2024	7.000	101,219	0	(122)	0	0	0	185,000	04/15/2024
1000439665		RALEIGH	NC		10/30/2024	6.875	306,579	0	(203)	0	0	0	598,600	04/15/2024
1000439667		BROOKLYN	NY		10/30/2024	7.375	1,134,607	0	(627)	0	0	0	1,720,000	04/22/2024
1000439669		EAST WINDSOR	CT		10/30/2024	7.500	126,377	0	(98)	0	0	0	260,000	04/25/2024
1000439673		HERSHEY	PA		10/30/2024	6.750	193,089	0	(53)	0	0	0	275,000	03/28/2024
1000439675		MAGNA	UT		10/30/2024	7.750	224,231	0	(105)	0	0	0	335,000	05/03/2024
1000439679		CHILLICOTHE	OH		10/30/2024	6.000	61,415	0	(8)	0	0	0	95,000	03/28/2024
1000439681		LOCKHART	TX		10/30/2024	6.625	188,775	0	(87)	0	0	0	320,000	04/11/2024
1000439683		SAINT PETERSBURG	FL		10/30/2024	7.125	284,629	0	(136)	0	0	0	435,000	04/16/2024
1000439685		LOCKHART	TX		10/30/2024	6.625	196,827	0	(106)	0	0	0	325,000	04/11/2024
1000439689		ELMHURST	IL		10/30/2024	7.125	131,283	0	(48)	0	0	0	215,000	04/26/2024
1000439691		CLEVELAND	OH		10/30/2024	7.875	74,512	0	(56)	0	0	0	100,000	04/10/2024
1000439693		ALLENTOWN	PA		10/30/2024	7.000	127,351	0	(27)	0	0	0	160,000	04/22/2024
1000439695		CINCINNATI	OH		10/30/2024	8.750	117,349	0	(79)	0	0	0	142,000	04/24/2024
1000439697		STONE MOUNTAIN	GA		10/30/2024	7.750	100,754	0	(67)	0	0	0	145,000	04/17/2024
1000439699		PHOENIX	AZ		10/30/2024	7.875	77,698	0	90	0	0	0	390,000	04/16/2024
1000439701		TULSA	OK		10/30/2024	7.750	88,312	0	(71)	0	0	0	106,000	03/20/2024
1000439703		SAN DIMAS	CA		10/30/2024	7.625	235,081	0	(180)	0	0	0	585,000	04/18/2024
1000439705		CLEBURNE	TX		10/30/2024	7.250	203,791	0	(98)	0	0	0	295,000	04/15/2024
1000439713		CHICAGO	IL		10/30/2024	7.875	131,734	0	(93)	0	0	0	160,000	04/23/2024
1000439715		WEED	CA		10/30/2024	7.875	96,823	0	(432)	0	0	0	415,000	04/16/2024
1000439719		PHILADELPHIA	PA		10/30/2024	5.500	114,899	0	26	0	0	0	185,000	04/17/2024
1000439721		PONTE VEDRA BEACH	FL		10/30/2024	8.000	57,703	0	7,930	0	0	0	515,000	04/29/2024
1000439725		LOUISVILLE	KY		10/30/2024	8.875	107,730	0	(38)	0	0	0	137,100	04/05/2024
1000439729		READING	PA		10/30/2024	8.625	155,024	0	(106)	0	0	0	185,000	04/15/2024
1000439733		ATLANTA	GA		10/30/2024	7.125	287,441	0	(235)	0	0	0	460,000	03/01/2024
1000439735		HINESVILLE	GA		10/30/2024	8.000	147,414	0	(183)	0	0	0	220,000	04/22/2024
1000439737		STERLING	CO		10/30/2024	8.500	225,608	0	(157)	0	0	0	277,000	04/15/2024
1000439739		NORMAL	IL		10/30/2024	7.500	94,687	0	(83)	0	0	0	215,000	04/22/2024
1000439743		ALLENTOWN	PA		10/30/2024	7.375	244,377	0	(135)	0	0	0	340,000	04/11/2024
1000439745		MAPLEWOOD	MN		10/30/2024	7.125	271,984	0	(101)	0	0	0	342,000	04/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000439749		FORT MYERS	FL		10/30/2024	7.375	332,692	0	(308)	0	0	0	720,000	04/24/2024
1000439751		POTTSTOWN	PA		10/30/2024	6.875	128,690	0	(69)	0	0	0	205,000	04/19/2024
1000439757		BLACK MOUNTAIN	NC		10/30/2024	6.875	1,055,802	0	(678)	0	0	0	1,410,000	03/21/2024
1000439759		BYRON	GA		10/30/2024	6.875	141,197	0	(81)	0	0	0	232,000	03/27/2024
1000439763		FAR ROCKAWAY	NY		10/30/2024	7.625	328,633	0	(246)	0	0	0	600,000	03/20/2024
1000439765		PHILADELPHIA	PA		10/30/2024	7.250	212,578	0	(146)	0	0	0	345,000	04/16/2024
1000439767		PHILADELPHIA	PA		10/30/2024	7.250	207,271	0	(136)	0	0	0	335,000	04/16/2024
1000439769		JACKSON	MI		10/30/2024	7.250	123,657	0	(76)	0	0	0	200,000	04/25/2024
1000439771		PALMDALE	CA		10/30/2024	6.875	277,201	0	(557)	0	0	0	650,000	04/25/2024
1000439777		FORT WORTH	TX		10/30/2024	7.750	302,907	0	(191)	0	0	0	390,000	04/10/2024
1000439779		WARREN	MI		10/30/2024	7.875	84,607	0	(54)	0	0	0	107,000	05/02/2024
1000439781		VALLEY STREAM	NY		10/30/2024	8.000	329,297	0	(246)	0	0	0	560,000	03/28/2024
1000439783		BLOOMINGDALE	GA		10/30/2024	7.875	240,993	0	(185)	0	0	0	388,000	05/10/2024
1000439785		LOS ANGELES	CA		10/30/2024	7.250	542,719	0	(435)	0	0	0	800,000	04/26/2024
1000439789		PHILADELPHIA	PA		10/30/2024	8.500	305,882	0	(464)	0	0	0	450,000	04/12/2024
1000439791		KANSAS CITY	KS		10/30/2024	8.250	125,622	0	(49)	0	0	0	180,000	05/02/2024
1000439793		ROCKFORD	IL		10/30/2024	8.500	98,170	0	(68)	0	0	0	125,000	05/06/2024
1000439795		UPPER DARBY	PA		10/30/2024	7.125	143,748	0	(130)	0	0	0	200,000	04/15/2024
1000439799		BROOKLYN	NY		10/30/2024	6.875	721,587	0	(429)	0	0	0	1,226,000	01/23/2025
1000439803		GREEN ISLAND	NY		10/30/2024	9.250	128,732	0	(90)	0	0	0	240,000	10/11/2024
1000439805		PAWTUCKET	RI		10/30/2024	8.999	103,633	0	(75)	0	0	0	650,000	10/11/2024
1000439811		KILLEEN	TX		10/30/2024	7.625	9,879	0	(2,999)	0	0	0	118,000	10/09/2024
1000439815		WARREN	MI		10/30/2024	8.625	63,878	0	(47)	0	0	0	110,000	10/07/2024
1000439827		PORT CHARLOTTE	FL		10/25/2024	6.210	378,267	0	(88)	0	0	0	582,000	06/30/2024
1000439895		BROOKLYN	NY		10/10/2024	6.950	1,100,041	0	2,291	0	0	0	1,495,000	07/16/2024
1000440901		SAINT PETERSBURG	FL		11/06/2024	6.625	242,766	0	(72)	0	0	0	338,000	08/28/2024
1000440903		MACON	GA		10/02/2024	6.625	93,057	0	(66)	0	0	0	143,000	08/09/2024
1000440905		MCDONOUGH	GA		10/02/2024	6.625	239,406	0	(126)	0	0	0	330,000	03/08/2024
1000440909		VICTORIA	TX		10/02/2024	6.375	113,857	0	(113)	0	0	0	152,000	08/06/2024
1000440913		CAMDEN	NJ		10/02/2024	6.625	135,510	0	(65)	0	0	0	190,000	05/21/2024
1000440919		CINCINNATI	OH		10/02/2024	6.750	246,309	0	(151)	0	0	0	325,000	06/14/2024
1000440923		DAYTON	OH		10/02/2024	6.375	155,680	0	(46)	0	0	0	215,000	06/24/2024
1000440927		OWASSO	OK		10/02/2024	6.375	197,533	0	(81)	0	0	0	260,000	08/22/2024
1000440941		DETROIT	MI		10/02/2024	6.250	197,071	0	(108)	0	0	0	325,000	07/31/2024
1000440943		COLUMBIA	SC		10/02/2024	6.375	445,738	0	(225)	0	0	0	625,000	08/12/2024
1000440945		HEPHZIBAH	GA		10/02/2024	5.875	155,183	0	(41)	0	0	0	230,000	08/16/2024
1000440947		FLOWER MOUND	TX		10/02/2024	5.625	346,736	0	(150)	0	0	0	557,000	08/06/2024
1000440951		ATLANTA	GA		10/02/2024	6.375	253,662	0	(136)	0	0	0	355,000	08/07/2024
1000440957		KANSAS CITY	KS		10/02/2024	6.750	230,329	0	(151)	0	0	0	300,000	07/18/2024
1000440961		PHILADELPHIA	PA		10/02/2024	6.500	524,632	0	(213)	0	0	0	845,000	08/01/2024
1000440963		JACKSONVILLE	NC		10/02/2024	6.500	156,358	0	(46)	0	0	0	222,000	08/07/2024
1000440972		ROCKDALE	IL		10/02/2024	6.750	213,044	0	(86)	0	0	0	280,000	08/08/2024
1000440976		LAKELAND	FL		10/02/2024	6.125	265,240	0	(61)	0	0	0	338,000	08/17/2024
1000440980		SAN ANTONIO	TX		10/02/2024	5.750	132,698	0	(29)	0	0	0	190,000	08/12/2024
1000440982		COLUMBUS	OH		10/02/2024	6.250	115,335	0	(51)	0	0	0	175,000	07/30/2024
1000440991		LINCOLN	NE		10/02/2024	6.500	172,415	0	(85)	0	0	0	233,500	08/02/2024
1000440993		EVANS	GA		10/02/2024	6.000	197,273	0	(54)	0	0	0	246,000	08/14/2024
1000440995		AUGUSTA	GA		10/02/2024	6.750	81,349	0	(55)	0	0	0	105,000	05/20/2024
1000440997		REISTERSTOWN	MD		10/02/2024	6.375	226,691	0	(90)	0	0	0	290,000	08/16/2024
1000440999		PARKVILLE	MD		10/02/2024	6.375	220,215	0	(87)	0	0	0	273,000	08/14/2024
1000441003		CUYAHOGA FALLS	OH		10/02/2024	6.250	139,017	0	(48)	0	0	0	197,000	08/29/2024
1000441007		MILWAUKEE	WI		10/02/2024	6.500	151,294	0	(83)	0	0	0	234,000	08/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000441011		PENSACOLA	FL		10/02/2024	6.125	168,096	0	(89)	0	0	0	275,000	08/20/2024
1000441013		RIVERDALE	GA		10/02/2024	6.750	172,371	0	(144)	0	0	0	220,000	08/26/2024
1000441015		ROCKFORD	IL		10/02/2024	6.625	175,832	0	(94)	0	0	0	218,000	08/05/2024
1000441017		CHURCHTON	MD		10/02/2024	6.875	349,803	0	(185)	0	0	0	450,000	08/17/2024
1000441019		BAY SAINT LOUIS	MS		10/02/2024	6.250	223,510	0	(53)	0	0	0	365,400	08/06/2024
1000441021		SAINT LOUIS	MO		10/02/2024	6.500	85,624	0	(43)	0	0	0	112,000	08/24/2024
1000441023		OMAHA	NE		10/02/2024	6.500	182,026	0	(84)	0	0	0	243,000	08/08/2024
1000441025		BEACHWOOD	NJ		10/02/2024	6.625	405,404	0	(162)	0	0	0	500,000	08/19/2024
1000441034		SHREVEPORT	LA		10/02/2024	6.625	114,512	0	(65)	0	0	0	149,000	08/22/2024
1000441038		PATERSON	NJ		10/02/2024	6.250	454,401	0	(54)	0	0	0	600,000	08/12/2024
1000441040		OMAHA	NE		10/02/2024	6.125	136,715	0	(57)	0	0	0	193,000	08/19/2024
1000441042		BESSEMER	AL		10/02/2024	6.500	122,671	0	(67)	0	0	0	150,000	09/02/2024
1000441044		BALTIMORE	MD		10/02/2024	6.750	162,553	0	32	0	0	0	226,000	10/08/2025
1000441046		OMAHA	NE		10/02/2024	6.375	185,578	0	(74)	0	0	0	244,500	08/21/2024
1000441048		SACRAMENTO	CA		10/02/2024	6.375	283,276	0	(121)	0	0	0	382,000	08/20/2024
1000441050		LOUISVILLE	KY		10/02/2024	6.625	120,586	0	(43)	0	0	0	167,000	06/22/2024
1000441132		DEER PARK	NY		10/07/2024	7.625	602,631	0	(423)	0	0	0	770,000	06/26/2024
1000441136		JAMAICA	NY		10/07/2024	7.500	526,215	0	(417)	0	0	0	750,000	07/09/2024
1000441140		ASTORIA	NY		10/07/2024	6.999	711,392	0	(602)	0	0	0	1,505,000	07/15/2024
1000441142		BROOKLYN	NY		10/07/2024	7.875	921,136	0	(244)	0	0	0	1,340,000	07/15/2024
1000441144		BUFFALO	NY		10/07/2024	7.499	338,788	0	(202)	0	0	0	410,000	07/17/2024
1000441146		BRONX	NY		10/07/2024	7.249	645,687	0	(420)	0	0	0	780,000	07/25/2024
1000441150		BRENTWOOD	NY		10/07/2024	6.749	446,381	0	(258)	0	0	0	585,000	08/02/2024
1000441154		ROSELLE	NJ		10/07/2024	6.624	401,990	0	(178)	0	0	0	565,000	08/05/2024
1000441156		ROSEDALE	NY		10/07/2024	7.375	1,008,514	0	404	0	0	0	1,270,000	08/09/2024
1000441158		FALL RIVER	MA		10/07/2024	7.874	552,688	0	(376)	0	0	0	663,000	08/12/2024
1000441160		PEARL RIVER	NY		10/07/2024	7.124	452,362	0	(295)	0	0	0	655,000	08/15/2024
1000441168		HIALEAH	FL		10/07/2024	6.874	310,833	0	(222)	0	0	0	534,000	08/26/2024
1000441172		BALTIMORE	MD		10/10/2024	7.557	194,239	0	(116)	0	0	0	235,000	09/12/2025
1000441174		PHILADELPHIA	PA		10/03/2024	7.700	218,719	0	(56)	0	0	0	289,000	08/28/2024
1000441176		BALTIMORE	MD		10/03/2024	8.523	75,751	0	(54)	0	0	0	80,000	09/12/2025
1000441178		LOCKPORT	NY		10/03/2024	7.975	85,831	0	(65)	0	0	0	137,000	06/13/2024
1000441180		SPRING HILL	FL		11/25/2024	7.400	130,671	0	(96)	0	0	0	164,000	06/06/2024
1000441182		CLEVELAND	OH		10/03/2024	7.725	80,937	0	(53)	0	0	0	120,000	07/22/2024
1000441184		CHICAGO	IL		10/03/2024	6.743	238,049	0	(154)	0	0	0	330,000	07/17/2024
1000441186		BESSEMER	AL		10/03/2024	6.800	134,883	0	(75)	0	0	0	174,500	08/30/2024
1000441188		SCHENECTADY	NY		10/03/2024	6.750	296,699	0	(142)	0	0	0	388,000	07/15/2024
1000441190		BIRMINGHAM	AL		10/03/2024	7.751	103,153	0	(80)	0	0	0	164,000	06/25/2024
1000441196		YPSILANTI	MI		10/03/2024	7.639	155,038	0	(125)	0	0	0	192,000	07/29/2024
1000441198		BALTIMORE	MD		10/03/2024	7.825	81,780	0	(63)	0	0	0	128,000	09/13/2025
1000441200		BALDWINSVILLE	NY		10/03/2024	7.075	156,589	0	(118)	0	0	0	190,000	07/10/2024
1000441202		DUDLEY	MA		10/03/2024	7.338	337,219	0	(230)	0	0	0	480,000	07/03/2024
1000441204		BALTIMORE	MD		10/03/2024	7.275	192,344	0	(117)	0	0	0	233,000	09/14/2025
1000441206		BALTIMORE	MD		10/10/2024	7.726	187,832	0	(135)	0	0	0	189,999	09/14/2025
1000441212		BALTIMORE	MD		10/03/2024	7.275	193,995	0	(118)	0	0	0	235,000	09/14/2025
1000441218		CLEVELAND	OH		10/10/2024	7.650	96,619	0	(55)	0	0	0	117,000	07/31/2024
1000441224		ANDERSON	IN		10/03/2024	7.950	71,688	0	(45)	0	0	0	115,000	07/23/2024
1000441239		COLUMBIA	SC		10/03/2024	7.425	81,245	0	(48)	0	0	0	105,000	08/12/2024
1000441241		PETERSBURG	VA		10/03/2024	7.450	186,265	0	(112)	0	0	0	240,500	08/01/2024
1000441243		BALTIMORE	MD		10/03/2024	7.776	81,772	0	(64)	0	0	0	150,000	09/19/2025
1000441245		EDGEWOOD	MD		10/03/2024	7.275	243,585	0	(88)	0	0	0	295,000	09/03/2024
1000441251		BRIDGEPORT	CT		10/03/2024	7.101	346,320	0	(246)	0	0	0	445,000	08/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000441255		LEHIGH ACRES	FL		11/25/2024	7.650	171,184	0	(124)	0	0	0	270,000	07/26/2024
1000441257		COLUMBUS	OH		10/10/2024	7.175	113,242	0	(57)	0	0	0	158,000	08/01/2024
1000441261		EAST WINDSOR	CT		10/03/2024	7.475	188,485	0	(126)	0	0	0	235,000	08/14/2024
1000441267		BRICK	NJ		10/03/2024	6.458	535,436	0	(58)	0	0	0	750,000	08/09/2024
1000441269		BALTIMORE	MD		10/03/2024	7.714	272,354	0	(122)	0	0	0	325,000	09/13/2025
1000441271		BALTIMORE	MD		10/10/2024	7.357	188,169	0	(88)	0	0	0	230,000	09/14/2025
1000441273		KANSAS CITY	MO		10/03/2024	7.075	111,993	0	(79)	0	0	0	165,000	08/07/2024
1000441275		TOLEDO	OH		10/10/2024	8.176	86,674	0	(64)	0	0	0	118,000	08/12/2024
1000441277		DAYTON	OH		10/03/2024	7.550	99,444	0	(63)	0	0	0	120,000	08/15/2024
1000441279		BEAUMONT	TX		10/03/2024	7.576	107,915	0	(83)	0	0	0	141,000	08/10/2024
1000441293		BUFFALO	NY		10/03/2024	7.732	109,234	0	(74)	0	0	0	140,000	08/09/2024
1000441295		DETROIT	MI		10/03/2024	7.509	123,807	0	(78)	0	0	0	152,000	08/14/2024
1000441297		OCEAN CITY	NJ		10/03/2024	7.550	368,789	0	(179)	0	0	0	548,000	07/22/2024
1000441301		GLENS FALLS	NY		10/03/2024	7.275	128,983	0	(94)	0	0	0	166,000	08/14/2024
1000441303		MEMPHIS	TN		10/03/2024	7.300	120,019	0	(82)	0	0	0	170,000	08/19/2024
1000441305		BALTIMORE	MD		10/03/2024	7.525	85,637	0	(56)	0	0	0	165,000	09/15/2025
1000441309		DETROIT	MI		10/03/2024	6.609	113,427	0	(36)	0	0	0	150,000	07/06/2024
1000441311		PROVIDENCE	RI		10/03/2024	7.500	425,363	0	(244)	0	0	0	550,000	08/12/2024
1000441315		DETROIT	MI		10/03/2024	7.826	145,242	0	(91)	0	0	0	175,000	08/15/2024
1000441319		CONROE	TX		10/03/2024	6.733	132,871	0	(58)	0	0	0	168,000	08/15/2024
1000441323		GARFIELD HEIGHTS	OH		10/03/2024	7.738	144,842	0	(83)	0	0	0	187,000	08/15/2024
1000441327		DETROIT	MI		10/03/2024	7.819	86,548	0	(46)	0	0	0	112,000	08/14/2024
1000441335		KANSAS CITY	MO		10/03/2024	7.375	98,061	0	(66)	0	0	0	134,000	08/08/2024
1000441337		HOUSTON	TX		10/03/2024	7.408	192,278	0	(59)	0	0	0	249,000	08/15/2024
1000441339		EATONTOWN	NJ		10/03/2024	7.926	493,172	0	(199)	0	0	0	660,000	08/23/2024
1000441341		CLEVELAND HEIGHTS	OH		10/03/2024	7.383	286,420	0	(195)	0	0	0	350,000	08/20/2024
1000441343		BRIDGEPORT	CT		10/03/2024	7.101	342,429	0	(243)	0	0	0	440,000	08/31/2024
1000441345		SAINT PETERSBURG	FL		11/25/2024	6.875	303,568	0	(145)	0	0	0	398,000	08/16/2024
1000441347		SPRINGFIELD	OH		10/03/2024	7.800	144,656	0	(83)	0	0	0	175,000	08/28/2024
1000441349		BALTIMORE	MD		10/10/2024	7.100	181,940	0	(76)	0	0	0	200,000	09/14/2025
1000441351		MIDDLE RIVER	MD		10/03/2024	7.100	187,036	0	(137)	0	0	0	240,000	08/23/2024
1000441353		PHILADELPHIA	PA		10/03/2024	7.525	427,159	0	(98)	0	0	0	700,000	08/08/2024
1000441361		COLUMBUS	OH		10/10/2024	7.383	267,708	0	(92)	0	0	0	345,000	08/21/2024
1000441363		BALTIMORE	MD		10/10/2024	7.700	181,141	0	(124)	0	0	0	222,000	09/14/2025
1000441365		SANFORD	NC		10/10/2024	7.475	132,036	0	(89)	0	0	0	212,000	08/21/2024
1000441367		PETERSBURG	VA		10/03/2024	7.400	280,283	0	(202)	0	0	0	359,000	08/23/2024
1000441369		MEMPHIS	TN		10/03/2024	7.651	99,042	0	(71)	0	0	0	150,000	08/20/2024
1000441373		BALTIMORE	MD		10/03/2024	7.226	171,521	0	(101)	0	0	0	222,000	09/14/2025
1000441379		PHILADELPHIA	PA		10/03/2024	7.425	218,312	0	(51)	0	0	0	310,000	08/27/2024
1000441381		ELKHART	IN		10/03/2024	6.569	126,202	0	(63)	0	0	0	165,000	08/19/2024
1000441385		MONTGOMERY	AL		10/03/2024	7.551	137,027	0	(91)	0	0	0	165,000	08/28/2024
1000441387		MONTGOMERY	AL		10/03/2024	7.551	145,332	0	(96)	0	0	0	175,000	08/27/2024
1000441389		RANDOLPH	MA		10/03/2024	6.250	422,163	0	(156)	0	0	0	555,000	08/19/2024
1000441393		KNOXVILLE	TN		10/03/2024	6.517	275,193	0	(137)	0	0	0	360,000	08/29/2024
1000441395		KNOXVILLE	TN		10/03/2024	7.000	249,382	0	(185)	0	0	0	320,000	08/29/2024
1000441397		MONTGOMERY	AL		10/03/2024	7.751	122,325	0	(76)	0	0	0	150,000	08/29/2024
1000441399		BALTIMORE	MD		10/10/2024	7.357	167,716	0	(79)	0	0	0	205,000	09/13/2025
1000441401		BALTIMORE	MD		10/10/2024	7.100	284,917	0	(119)	0	0	0	380,000	09/12/2025
1000441403		AIKEN	SC		10/10/2024	7.351	102,767	0	(59)	0	0	0	133,000	08/27/2024
1000441405		BALTIMORE	MD		10/03/2024	7.889	183,823	0	(74)	0	0	0	220,000	09/12/2025
1000441409		DETROIT	MI		10/03/2024	6.233	86,240	0	(25)	0	0	0	114,500	08/26/2024
1000441417		KANSAS CITY	MO		10/03/2024	7.075	162,597	0	(114)	0	0	0	229,000	08/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000441421		FLORISSANT	MO		10/03/2024	7.050	110,791	0	(86)	0	0	0	137,000	09/01/2024
1000441423		COVINGTON	KY		10/03/2024	8.176	89,394	0	(63)	0	0	0	122,000	07/18/2024
1000441429		MONTGOMERY	AL		10/03/2024	7.726	110,485	0	(72)	0	0	0	170,000	08/29/2024
1000441433		MIDLAND	TX		10/03/2024	7.625	221,206	0	(135)	0	0	0	285,000	07/30/2024
1000441449		CLEVELAND	OH		10/03/2024	7.494	128,188	0	(86)	0	0	0	170,000	07/20/2024
1000441455		FLORISSANT	MO		10/03/2024	7.050	111,287	0	(87)	0	0	0	135,000	09/01/2024
1000441459		POTTSTOWN	PA		10/03/2024	7.850	233,427	0	(41)	0	0	0	365,000	08/27/2024
1000441466		BALTIMORE	MD		10/10/2024	7.350	204,100	0	(67)	0	0	0	247,000	09/13/2025
1000441489		CLEVELAND	OH		10/03/2024	7.150	100,787	0	(28)	0	0	0	134,000	09/02/2024
1000441502		WESTWORTH VILLAGE	TX		10/03/2024	6.826	153,140	0	(107)	0	0	0	185,000	09/05/2024
1000441506		ELKTON	MD		10/03/2024	6.963	101,019	0	(63)	0	0	0	140,000	08/28/2024
1000441508		ELKTON	MD		10/03/2024	6.963	101,019	0	(63)	0	0	0	140,000	08/28/2024
1000441510		BALTIMORE	MD		10/10/2024	7.490	177,356	0	(94)	0	0	0	230,000	09/12/2025
1000441512		BALTIMORE	MD		10/10/2024	7.490	177,356	0	(94)	0	0	0	190,000	09/12/2025
1000441514		MANASSAS	VA		10/03/2024	7.050	390,357	0	(275)	0	0	0	635,000	08/06/2024
1000441516		WESTPORT	MA		10/03/2024	6.383	378,946	0	(168)	0	0	0	585,000	08/20/2024
1000441518		WESTPORT	MA		10/03/2024	6.383	378,946	0	(168)	0	0	0	605,000	08/21/2024
1000441544		MAINEVILLE	OH		10/04/2024	7.875	189,179	0	(139)	0	0	0	269,000	07/12/2024
1000441552		MIDDLETOWN	NY		10/04/2024	7.190	293,260	0	(233)	0	0	0	432,000	08/12/2024
1000441556		SOUTH HOLLAND	IL		10/04/2024	7.500	112,910	0	(89)	0	0	0	162,000	06/10/2024
1000441568		CLEVELAND	OH		10/04/2024	7.750	77,637	0	(47)	0	0	0	100,000	07/16/2024
1000441580		NEW HAVEN	CT		10/04/2024	6.690	401,693	0	(198)	0	0	0	525,000	07/30/2024
1000441582		ROCKWOOD	TN		10/04/2024	7.375	153,975	0	(105)	0	0	0	198,000	06/11/2024
1000441586		OSWEGO	NY		10/04/2024	8.125	79,816	0	(32)	0	0	0	110,000	07/29/2024
1000441588		LITTLE ROCK	AR		10/04/2024	7.250	90,865	0	(60)	0	0	0	117,000	06/20/2024
1000441590		NORFOLK	VA		10/04/2024	7.125	143,795	0	(121)	0	0	0	200,000	08/13/2024
1000441594		COLUMBUS	OH		10/04/2024	7.125	197,061	0	(122)	0	0	0	255,000	08/05/2024
1000441596		CLARKSBURG	WV		10/04/2024	7.250	90,759	0	(62)	0	0	0	130,000	07/24/2024
1000441600		CLARKSBURG	WV		10/04/2024	7.375	83,970	0	(57)	0	0	0	123,000	07/30/2024
1000441608		CLARKSBURG	WV		10/04/2024	7.375	84,696	0	(58)	0	0	0	125,000	07/23/2024
1000441612		MILWAUKEE	WI		10/04/2024	6.750	84,518	0	(47)	0	0	0	110,000	08/08/2024
1000441625		MONTGOMERY	AL		10/04/2024	6.900	129,132	0	(89)	0	0	0	156,000	06/04/2024
1000441627		BALTIMORE	MD		10/04/2024	6.620	209,473	0	(110)	0	0	0	275,000	09/14/2025
1000441631		WARWICK	RI		10/04/2024	6.900	292,947	0	(172)	0	0	0	380,000	06/17/2024
1000441633		MILWAUKEE	WI		10/04/2024	6.980	86,932	0	(59)	0	0	0	105,000	08/06/2024
1000441637		LAPEER	MI		10/04/2024	7.125	109,617	0	(88)	0	0	0	150,000	08/07/2024
1000441639		KILLEEN	TX		10/04/2024	6.770	122,971	0	(68)	0	0	0	150,000	08/24/2024
1000441641		NEWARK	NJ		10/04/2024	6.500	604,727	0	(195)	0	0	0	750,000	08/09/2024
1000441643		TRENTON	NJ		10/04/2024	6.875	183,879	0	(91)	0	0	0	240,000	08/05/2024
1000441645		OKLAHOMA CITY	OK		10/04/2024	7.210	192,791	0	(139)	0	0	0	254,000	08/13/2024
1000441647		JERSEY CITY	NJ		10/04/2024	7.875	675,721	0	(520)	0	0	0	1,125,000	06/27/2024
1000441649		CANYON	TX		10/04/2024	6.790	187,793	0	(120)	0	0	0	245,000	08/14/2024
1000441651		CINCINNATI	OH		10/04/2024	6.655	139,314	0	(94)	0	0	0	250,000	08/07/2024
1000441653		OXNARD	CA		10/04/2024	6.620	312,242	0	(255)	0	0	0	850,000	08/13/2024
1000441655		COLUMBUS	GA		10/04/2024	7.410	129,876	0	(105)	0	0	0	162,000	08/06/2024
1000441657		COLUMBUS	OH		10/04/2024	6.840	123,687	0	23	0	0	0	160,000	08/12/2024
1000441661		COHOES	NY		10/04/2024	6.550	178,510	0	(90)	0	0	0	250,000	08/07/2024
1000441665		EAST ORANGE	NJ		10/04/2024	6.320	589,478	0	(196)	0	0	0	780,000	08/15/2024
1000441667		SENECA	SC		11/08/2024	6.180	135,623	0	(116)	0	0	0	231,000	08/09/2024
1000441669		COLUMBUS	OH		10/04/2024	6.460	130,356	0	(77)	0	0	0	212,000	08/14/2024
1000441671		CLEVELAND	OH		10/04/2024	7.500	102,281	0	(61)	0	0	0	132,000	06/13/2024
1000441673		INDIANAPOLIS	IN		10/04/2024	7.000	124,633	0	(92)	0	0	0	155,000	08/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000441675		WEYMOUTH	MA		10/04/2024	6.420	300,651	0	(128)	0	0	0	473,000	06/27/2024
1000441679		LANSING	MI		10/04/2024	6.920	94,996	0	(62)	0	0	0	115,000	08/12/2024
1000441681		NEW ALBANY	IN		10/04/2024	6.895	137,072	0	(86)	0	0	0	190,000	07/12/2024
1000441685		CLEVELAND	OH		10/04/2024	7.130	163,774	0	(107)	0	0	0	198,000	08/15/2024
1000441687		OWINGS MILLS	MD		10/04/2024	6.535	309,894	0	(99)	0	0	0	410,000	06/17/2024
1000441689		MONTGOMERY	AL		10/04/2024	6.970	89,731	0	(69)	0	0	0	119,000	08/14/2024
1000441691		ROANOKE	VA		10/04/2024	7.540	172,417	0	(131)	0	0	0	220,000	07/26/2024
1000441695		LAREDO	TX		10/04/2024	6.690	108,192	0	(58)	0	0	0	141,000	08/15/2024
1000441699		OWINGS MILLS	MD		10/04/2024	6.575	325,515	0	(110)	0	0	0	430,000	06/22/2024
1000441703		BIRMINGHAM	AL		10/04/2024	7.310	82,491	0	(61)	0	0	0	110,000	08/16/2024
1000441705		CLEVELAND HEIGHTS	OH		10/04/2024	6.420	109,639	0	(61)	0	0	0	175,000	08/15/2024
1000441707		DAYTON	OH		10/04/2024	6.570	84,541	0	(49)	0	0	0	120,000	08/13/2024
1000441713		NEWARK	NJ		10/04/2024	6.300	619,226	0	(200)	0	0	0	820,000	08/21/2024
1000441717		WATERBURY	CT		10/04/2024	7.225	349,950	0	(254)	0	0	0	450,000	08/27/2024
1000441721		TRENTON	NJ		10/04/2024	6.595	196,315	0	(80)	0	0	0	242,000	08/24/2024
1000441817		VARIOUS	NC		10/10/2024	6.190	7,241,303	0	(27,633)	0	0	0	10,175,000	09/09/2024
1000441849		PATERSON	NJ		10/18/2024	5.500	337,148	0	129	0	0	0	700,000	06/26/2024
1000441851		PATERSON	NJ		10/18/2024	5.875	441,872	0	26	0	0	0	720,000	06/26/2024
1000441860		VESTAL	NY		10/18/2024	6.625	138,823	0	(53)	0	0	0	173,000	07/11/2024
1000441862		TOLEDO	OH		10/18/2024	6.500	121,296	0	(29)	0	0	0	160,000	07/25/2024
1000441866		HICKORY	NC		10/18/2024	5.750	306,481	0	123	0	0	0	455,000	07/22/2024
1000441868		HICKORY	NC		10/18/2024	5.750	306,481	0	123	0	0	0	455,000	07/22/2024
1000441870		HICKORY	NC		10/18/2024	5.750	306,481	0	123	0	0	0	455,000	07/22/2024
1000441872		HICKORY	NC		10/18/2024	5.750	306,481	0	123	0	0	0	455,000	07/22/2024
1000441874		HICKORY	NC		10/18/2024	5.875	308,874	0	84	0	0	0	455,000	07/22/2024
1000441890		RIDGEWOOD	NY		10/18/2024	6.500	1,065,256	0	(144)	0	0	0	1,620,000	08/19/2024
1000441892		SAVANNAH	GA		10/18/2024	6.125	97,328	0	(20)	0	0	0	150,000	08/13/2024
1000441894		PATERSON	NJ		10/18/2024	6.875	485,200	0	(173)	0	0	0	600,000	08/14/2024
1000441896		SHREVEPORT	LA		10/18/2024	6.250	191,544	0	(36)	0	0	0	270,000	08/21/2024
1000441898		HICKORY	NC		10/18/2024	6.750	369,285	0	(144)	0	0	0	456,000	08/12/2024
1000441900		HICKORY	NC		10/18/2024	6.750	369,285	0	(144)	0	0	0	456,000	08/06/2024
1000441902		LAKE PLACID	FL		10/25/2024	6.875	192,240	0	(44)	0	0	0	255,000	08/12/2024
1000441906		WATERBURY	CT		10/18/2024	5.625	336,379	0	248	0	0	0	460,000	08/16/2024
1000441910		JERSEY CITY	NJ		10/18/2024	6.000	555,153	0	208	0	0	0	730,000	08/30/2024
1000441912		WILMINGTON	DE		10/18/2024	6.750	193,615	0	(40)	0	0	0	258,000	07/31/2024
1000441916		WOONSOCKET	RI		10/18/2024	6.875	493,964	0	(77)	0	0	0	660,000	08/20/2024
1000441920		CROWN POINT	IN		10/18/2024	6.750	262,912	0	(58)	0	0	0	350,000	08/28/2024
1000441938		PHILADELPHIA	PA		10/18/2024	6.625	263,876	0	(16)	0	0	0	355,000	09/06/2024
1000441942		WOONSOCKET	RI		10/18/2024	6.750	285,871	0	(21)	0	0	0	355,000	09/09/2024
1000441944		PEMBERTON	NJ		10/10/2024	6.470	248,664	0	605	0	0	0	330,000	08/20/2024
1000441952		STONY POINT	NY		10/10/2024	6.430	641,331	0	(45)	0	0	0	850,000	08/12/2024
1000441954		WILMINGTON	DE		10/10/2024	6.600	129,050	0	289	0	0	0	172,000	09/04/2024
1000441956		LITTLE FALLS	NJ		10/10/2024	6.850	537,472	0	1,042	0	0	0	750,000	07/10/2024
1000441958		MONROE	NC		10/10/2024	6.960	263,390	0	405	0	0	0	401,000	07/10/2024
1000441960		SPARTANBURG	SC		10/10/2024	7.015	206,477	0	362	0	0	0	267,000	08/02/2024
1000441962		TROY	NY		10/10/2024	7.320	207,716	0	360	0	0	0	270,000	08/27/2024
1000441964		CHESTER	NY		10/10/2024	6.900	343,039	0	702	0	0	0	455,000	07/16/2024
1000441966		GREELEY	CO		10/10/2024	6.260	266,272	0	699	0	0	0	333,000	07/18/2024
1000441968		CAPITOL HEIGHTS	MD		10/10/2024	6.550	247,575	0	567	0	0	0	355,000	07/24/2024
1000441970		BRONX	NY		10/10/2024	6.900	837,735	0	1,727	0	0	0	1,100,000	06/27/2024
1000441972		ELGIN	IL		10/10/2024	6.400	171,201	0	377	0	0	0	280,000	08/03/2024
1000441974		CHARLOTTE	NC		10/25/2024	7.020	130,438	0	(57)	0	0	0	285,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000441976		FORT LAUDERDALE	FL		10/25/2024	6.850	508,237	0	(326)	0	0	0	1,235,000	08/08/2024
1000441978		YONKERS	NY		10/10/2024	6.630	840,942	0	2,039	0	0	0	1,050,000	08/01/2024
1000441980		GAINESVILLE	GA		10/10/2024	6.790	228,038	0	470	0	0	0	320,000	08/05/2024
1000441984		OLEAN	NY		10/10/2024	6.649	90,851	0	192	0	0	0	135,000	08/10/2024
1000441986		GLEN ELLYN	IL		10/10/2024	6.700	361,946	0	734	0	0	0	506,000	08/06/2024
1000441990		WESTVILLE	NJ		10/10/2024	6.720	136,411	0	303	0	0	0	180,000	08/13/2024
1000441992		COVENTRY	RI		10/10/2024	6.530	302,398	0	709	0	0	0	400,000	08/07/2024
1000441994		TOLEDO	OH		10/10/2024	6.420	112,254	0	254	0	0	0	158,000	08/08/2024
1000441996		RAHWAY	NJ		10/10/2024	6.840	302,902	0	526	0	0	0	460,000	08/12/2024
1000442000		BALTIMORE	MD		10/10/2024	7.060	134,629	0	259	0	0	0	165,000	09/17/2025
1000442002		ALBANY	NY		10/10/2024	6.990	161,554	0	299	0	0	0	210,000	08/07/2024
1000442006		ROUND LAKE BEACH	IL		10/10/2024	6.240	159,786	0	429	0	0	0	229,000	08/10/2024
1000442008		KANSAS CITY	MO		10/10/2024	6.610	162,490	0	340	0	0	0	245,000	08/21/2024
1000442010		LANSING	KS		10/10/2024	6.520	171,080	0	370	0	0	0	280,000	08/08/2024
1000442014		LAS VEGAS	NV		10/10/2024	6.930	145,232	0	256	0	0	0	210,000	08/24/2024
1000442016		MARKHAM	IL		10/10/2024	6.590	109,276	0	228	0	0	0	155,000	08/09/2024
1000442018		BERWYN	IL		10/10/2024	5.990	326,121	0	1,025	0	0	0	444,000	09/09/2024
1000442020		SYRACUSE	NY		10/10/2024	6.810	113,187	0	256	0	0	0	150,000	09/02/2024
1000442036		LAS VEGAS	NV		10/10/2024	6.640	122,698	0	250	0	0	0	170,000	08/21/2024
1000442038		RICHMOND	VA		10/10/2024	6.870	179,207	0	341	0	0	0	233,000	08/16/2024
1000442040		CHESAPEAKE	VA		10/10/2024	7.000	137,306	0	235	0	0	0	166,000	08/12/2024
1000442042		NEPTUNE CITY	NJ		10/10/2024	6.280	362,763	0	910	0	0	0	527,000	08/14/2024
1000442044		CHICAGO	IL		10/10/2024	6.930	200,398	0	435	0	0	0	265,000	08/14/2024
1000442046		PENSACOLA	FL		10/25/2024	7.000	145,496	0	(73)	0	0	0	205,000	08/10/2024
1000442050		COUNTRY CLUB HILLS	IL		10/10/2024	6.890	184,014	0	356	0	0	0	240,000	08/19/2024
1000442052		PHOENIX	AZ		10/10/2024	6.700	360,054	0	(86)	0	0	0	470,000	08/19/2024
1000442054		KATY	TX		10/10/2024	6.550	198,039	0	367	0	0	0	424,000	08/19/2024
1000442058		CHICAGO	IL		10/10/2024	7.280	229,459	0	423	0	0	0	300,000	08/24/2024
1000442062		THE BRONX	NY		10/10/2024	6.895	734,273	0	1,370	0	0	0	1,100,000	08/19/2024
1000442066		WOODSTOCK	IL		10/10/2024	6.600	253,737	0	611	0	0	0	338,000	09/05/2024
1000442068		BEREA	OH		10/10/2024	6.600	184,742	0	392	0	0	0	259,000	08/18/2024
1000442073		WILMINGTON	DE		10/10/2024	6.600	79,554	0	181	0	0	0	105,000	08/20/2024
1000442077		NEWARK	NJ		10/10/2024	6.680	487,081	0	1,154	0	0	0	607,000	08/20/2024
1000442079		DALLAS	GA		10/10/2024	6.450	246,897	0	540	0	0	0	404,000	08/20/2024
1000442081		FORT LAUDERDALE	FL		10/25/2024	6.110	641,559	0	21	0	0	0	815,000	08/20/2024
1000442083		AURORA	IL		10/10/2024	6.850	202,308	0	413	0	0	0	265,000	08/17/2024
1000442085		BAY SHORE	NY		10/10/2024	6.990	366,772	0	767	0	0	0	483,500	08/13/2024
1000442087		CHICAGO	IL		10/10/2024	6.630	182,397	0	403	0	0	0	240,000	08/31/2024
1000442091		COLONIAL HEIGHTS	VA		10/10/2024	6.520	222,649	0	462	0	0	0	340,000	07/02/2024
1000442093		CANTON	OH		10/10/2024	6.500	82,725	0	182	0	0	0	110,000	08/27/2024
1000442097		ATLANTA	GA		10/10/2024	6.679	295,837	0	604	0	0	0	362,000	08/20/2024
1000442099		COLUMBIA	SC		10/25/2024	6.270	152,080	0	(19)	0	0	0	204,000	09/05/2024
1000442103		CHESTER	SC		10/10/2024	6.702	152,992	0	318	0	0	0	200,000	08/26/2024
1000442107		HANOVER PARK	IL		10/10/2024	6.680	176,483	0	369	0	0	0	255,000	08/26/2024
1000442111		GASTONIA	NC		10/10/2024	7.280	143,531	0	197	0	0	0	183,000	09/02/2024
1000442115		COLUMBIA	SC		10/25/2024	6.650	336,395	0	(253)	0	0	0	425,000	08/23/2024
1000442119		TALLAHASSEE	FL		10/25/2024	7.010	384,051	0	(195)	0	0	0	473,000	08/27/2024
1000442121		TRENTON	NJ		10/10/2024	6.700	362,718	0	773	0	0	0	490,000	08/27/2024
1000442123		SCHAUMBURG	IL		10/10/2024	5.990	265,102	0	706	0	0	0	440,000	08/29/2024
1000442125		PORT JERVIS	NY		10/10/2024	7.250	170,909	0	299	0	0	0	222,000	08/28/2024
1000442127		UNIONDALE	NY		10/10/2024	6.350	424,220	0	(75)	0	0	0	602,000	08/30/2024
1000442133		SOUTH BEND	IN		10/10/2024	6.430	75,566	0	181	0	0	0	100,000	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000442135		CHICAGO	IL		10/10/2024	6.700	195,356	0	411	0	0	0	240,000	08/30/2024
1000442139		COLUMBUS	OH		10/10/2024	7.070	141,598	0	271	0	0	0	185,000	08/29/2024
1000442153		PARMA	OH		10/10/2024	6.420	197,822	0	450	0	0	0	300,000	09/03/2024
1000442161		GREENSBORO	NC		10/10/2024	6.950	18,133	0	(1,013)	0	0	0	145,000	09/06/2024
1000442163		GREENSBORO	NC		10/10/2024	6.950	130,012	0	256	0	0	0	170,000	09/10/2024
1000442165		GREENSBORO	NC		10/10/2024	6.950	107,069	0	211	0	0	0	140,000	09/09/2024
1000442167		NORTH LITTLE ROCK	AR		10/10/2024	6.330	115,284	0	288	0	0	0	154,200	09/09/2024
1000442169		SAVANNAH	GA		10/25/2024	6.180	242,533	0	(75)	0	0	0	403,000	09/12/2024
1000442171		JACKSON	MS		10/10/2024	6.400	81,603	0	188	0	0	0	115,000	09/05/2024
1000442173		NAPANOCH	NY		10/10/2024	6.730	360,578	0	(9,235)	0	26,326	0	400,000	08/21/2025
1000442177		ZION	IL		10/10/2024	6.450	198,490	0	456	0	0	0	280,000	09/06/2024
1000442185		TALLAHASSEE	FL		10/25/2024	6.970	209,665	0	(80)	0	0	0	295,000	08/16/2024
1000442187		BROOKLYN	NY		10/10/2024	6.740	816,780	0	1,657	0	0	0	1,300,000	09/11/2024
1000442195		CHICAGO	IL		10/10/2024	6.720	114,169	0	245	0	0	0	150,000	09/03/2024
1000442197		HIGHLAND LAKES	NJ		10/10/2024	6.540	206,008	0	476	0	0	0	315,000	08/15/2024
1000442199		CLEVELAND	OH		10/10/2024	6.600	100,768	0	229	0	0	0	133,000	08/02/2024
1000442203		CLEVELAND	OH		10/10/2024	6.470	318,631	0	736	0	0	0	452,000	09/03/2024
1000442205		MOUNT VERNON	NY		10/10/2024	6.670	719,265	0	1,625	0	0	0	950,000	09/04/2024
1000442210		HIGH POINT	NC		10/10/2024	6.780	139,382	0	293	0	0	0	183,000	09/11/2024
1000442212		BROOKLYN	NY		10/10/2024	6.900	669,869	0	(260)	0	0	0	995,000	09/02/2024
1000442658		PALM BAY	FL		11/13/2024	7.375	189,585	0	(132)	0	0	0	285,000	07/29/2024
1000442660		SEAFORD	DE		10/09/2024	7.750	153,667	0	(62)	0	0	0	205,000	08/15/2024
1000442662		INVERNESS	FL		11/13/2024	6.875	124,566	0	(103)	0	0	0	210,000	07/17/2024
1000442668		TAVARES	FL		11/13/2024	6.625	181,395	0	(117)	0	0	0	275,000	07/15/2024
1000442670		LEESBURG	FL		11/13/2024	6.750	188,486	0	(118)	0	0	0	265,000	07/15/2024
1000442672		EUSTIS	FL		11/13/2024	6.625	170,122	0	(110)	0	0	0	260,000	07/15/2024
1000442682		MIAMI	FL		11/13/2024	6.990	1,198,462	0	(959)	0	0	0	1,650,000	08/27/2024
1000442684		ZEPHYRHILLS	FL		11/13/2024	6.990	212,504	0	(166)	0	0	0	407,000	08/08/2024
1000442686		CLEVELAND	OH		10/09/2024	7.125	181,716	0	(102)	0	0	0	225,000	08/19/2024
1000442692		SAN ANTONIO	FL		11/13/2024	6.990	231,157	0	(147)	0	0	0	302,000	08/22/2024
1000442696		HAMMOND	LA		10/09/2024	7.990	112,722	0	(71)	0	0	0	155,000	08/20/2024
1000442698		DANBURY	CT		10/09/2024	7.250	256,250	0	(105)	0	0	0	385,000	08/18/2024
1000442700		FAIRHOPE	AL		10/09/2024	6.990	225,931	0	(101)	0	0	0	292,000	08/19/2024
1000442704		LOS ANGELES	CA		10/09/2024	7.625	1,057,484	0	(395)	0	0	0	1,605,000	08/20/2024
1000442708		WALLINGFORD	CT		10/09/2024	6.990	176,228	0	(125)	0	0	0	270,000	08/21/2024
1000442710		GALLATIN	TN		10/09/2024	7.250	219,770	0	(151)	0	0	0	293,000	08/22/2024
1000442714		GRAND RAPIDS	MI		10/09/2024	7.375	188,875	0	(179)	0	0	0	250,000	08/26/2024
1000442716		FORNEY	TX		10/09/2024	6.875	242,242	0	(152)	0	0	0	363,000	08/21/2024
1000442718		FORNEY	TX		10/09/2024	6.875	223,345	0	(137)	0	0	0	339,000	08/21/2024
1000442722		ROSSVILLE	GA		10/09/2024	7.375	167,099	0	(355)	0	0	0	220,000	08/26/2024
1000442724		NEW CANEY	TX		10/09/2024	6.875	127,191	0	(75)	0	0	0	180,000	08/17/2024
1000442726		CARY	NC		10/09/2024	6.875	259,292	0	19	0	0	0	500,000	08/26/2024
1000442728		LAWRENCEVILLE	GA		10/09/2024	6.875	267,299	0	36	0	0	0	345,000	08/26/2024
1000442732		CAPE CORAL	FL		11/13/2024	6.750	311,704	0	(196)	0	0	0	380,000	08/21/2024
1000442734		PORT SAINT LUCIE	FL		11/13/2024	6.625	240,588	0	(131)	0	0	0	400,000	08/23/2024
1000442740		HARAHAN	LA		10/09/2024	6.875	181,361	0	(130)	0	0	0	396,000	09/04/2024
1000442742		LITHIA SPRINGS	GA		10/09/2024	8.125	263,520	0	(112)	0	0	0	340,000	09/03/2024
1000442744		LITHIA SPRINGS	GA		10/09/2024	8.125	251,083	0	(12,374)	0	0	0	335,000	01/19/2025
1000442746		SAN DIEGO	CA		10/09/2024	6.625	812,984	0	(358)	0	0	0	2,600,000	08/27/2024
1000442748		SAN DIEGO	CA		10/09/2024	6.875	762,638	0	(326)	0	0	0	1,625,000	08/21/2024
1000442752		OCALA	FL		11/13/2024	6.500	208,191	0	(297)	0	0	0	275,000	08/29/2024
1000442754		LEBANON	OR		10/09/2024	6.500	303,201	0	(95)	0	0	0	430,000	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000442756		INWOOD	NY		10/09/2024	6.875	817,572	0	(152)	0	0	0	1,070,000	08/19/2024
1000442758		CINCINNATI	OH		10/09/2024	6.990	279,780	0	(146)	0	0	0	365,000	05/24/2024
1000442764		WESLEY CHAPEL	FL		11/13/2024	6.625	308,012	0	(85)	0	0	0	403,000	08/13/2024
1000442766		LEHIGH ACRES	FL		11/13/2024	6.250	303,344	0	(134)	0	0	0	435,000	09/04/2024
1000442772		HOLLYWOOD	FL		11/13/2024	7.250	466,490	0	(260)	0	0	0	590,000	08/27/2024
1000442776		LENOIR	NC		10/29/2024	6.625	157,881	0	(79)	0	0	0	242,000	08/19/2024
1000442778		MARIETTA	GA		10/09/2024	7.375	268,893	0	(278)	0	0	0	350,000	08/11/2024
1000442780		MARIETTA	GA		10/09/2024	6.990	231,358	0	(153)	0	0	0	301,000	08/06/2024
1000442782		WESTMINSTER	CO		10/09/2024	6.500	248,560	0	(174)	0	0	0	430,000	09/02/2024
1000442784		BROKEN ARROW	OK		10/09/2024	6.990	177,892	0	15	0	0	0	238,000	08/26/2024
1000442790		CHEEKTOWAGA	NY		10/09/2024	7.375	255,009	0	(171)	0	0	0	352,000	07/12/2024
1000442792		FORNEY	TX		10/09/2024	7.625	181,816	0	(47)	0	0	0	252,000	07/16/2024
1000442794		SPOKANE	WA		10/09/2024	7.750	427,955	0	9	0	0	0	582,000	07/24/2024
1000442796		MIDDLETOWN	NY		10/09/2024	7.625	175,295	0	(116)	0	0	0	340,000	06/12/2024
1000442798		LIVERPOOL	NY		10/09/2024	7.250	244,753	0	(167)	0	0	0	315,000	07/16/2024
1000442800		AUSTIN	TX		10/09/2024	7.625	241,274	0	(127)	0	0	0	560,000	06/12/2024
1000442802		WINSTON SALEM	NC		10/09/2024	7.750	163,420	0	(106)	0	0	0	225,000	07/16/2024
1000442806		COLUMBUS	OH		10/09/2024	7.500	188,753	0	(101)	0	0	0	245,000	08/01/2024
1000442810		LAKE ZURICH	IL		10/09/2024	7.125	224,823	0	(157)	0	0	0	395,000	08/08/2024
1000442822		HOUSTON	TX		10/09/2024	7.250	198,244	0	(138)	0	0	0	255,000	07/13/2024
1000442826		SILVER SPRING	MD		10/09/2024	7.125	144,882	0	(190)	0	0	0	304,000	07/29/2024
1000442828		TULSA	OK		10/09/2024	7.375	179,692	0	(125)	0	0	0	240,000	07/23/2024
1000442834		ABSECON	NJ		10/09/2024	7.750	146,029	0	(106)	0	0	0	200,000	07/21/2024
1000442836		MILWAUKEE	WI		10/09/2024	8.990	94,700	0	(53)	0	0	0	115,000	07/19/2024
1000442838		IOWA COLONY	TX		10/09/2024	7.375	171,968	0	(117)	0	0	0	255,000	07/04/2024
1000442840		GOSHEN	IN		10/09/2024	7.500	164,649	0	(130)	0	0	0	210,000	07/31/2024
1000442842		LAKEWOOD	OH		10/09/2024	6.990	242,279	0	(136)	0	0	0	315,000	08/04/2024
1000442860		INWOOD	WV		10/09/2024	7.500	207,504	0	(73)	0	0	0	280,000	08/01/2024
1000442862		INDIANAPOLIS	IN		10/09/2024	7.125	190,665	0	(119)	0	0	0	290,000	08/06/2024
1000442864		INDIANAPOLIS	IN		10/09/2024	7.250	198,240	0	(121)	0	0	0	288,000	08/08/2024
1000442866		SCOTTSDALE	AZ		10/09/2024	7.375	510,048	0	(347)	0	0	0	720,000	08/06/2024
1000442868		LANDRUM	SC		10/09/2024	6.990	214,342	0	(177)	0	0	0	316,000	07/31/2024
1000442874		LAKE WORTH	FL		11/13/2024	7.125	148,640	0	(156)	0	0	0	510,000	07/29/2024
1000442876		DALLAS	TX		10/09/2024	7.125	169,514	0	(136)	0	0	0	355,000	08/07/2024
1000442882		JANESVILLE	WI		10/09/2024	7.125	142,081	0	(149)	0	0	0	196,000	08/14/2024
1000442884		DULUTH	GA		10/09/2024	6.500	230,225	0	(142)	0	0	0	358,000	07/24/2024
1000442890		LA PORTE	TX		10/09/2024	6.875	220,380	0	(156)	0	0	0	318,000	08/06/2024
1000442892		SAN TAN VALLEY	AZ		10/09/2024	7.500	276,066	0	(184)	0	0	0	386,000	08/18/2024
1000442894		LAWTON	OK		10/09/2024	7.125	164,066	0	(151)	0	0	0	225,000	08/29/2024
1000442898		HANFORD	CA		10/09/2024	6.990	499,151	0	(283)	0	0	0	695,000	07/23/2024
1000442900		GARLAND	TX		10/09/2024	7.500	215,953	0	(145)	0	0	0	308,000	08/07/2024
1000442902		CORAM	NY		10/09/2024	7.625	530,086	0	(182)	0	0	0	640,000	07/18/2024
1000442904		LYNCHBURG	VA		10/09/2024	7.875	223,888	0	(139)	0	0	0	270,000	08/09/2024
1000442906		CLEVELAND	OH		10/09/2024	7.875	228,920	0	(87)	0	0	0	283,000	08/01/2024
1000442908		MACON	GA		10/09/2024	8.250	116,564	0	(63)	0	0	0	151,000	07/11/2024
1000442910		APACHE JUNCTION	AZ		10/09/2024	7.125	256,422	0	(179)	0	0	0	404,000	06/19/2024
1000442914		MANCHESTER	NH		10/09/2024	7.125	495,222	0	12	0	0	0	635,000	06/24/2024
1000442916		NORTH HIGHLANDS	CA		10/09/2024	6.750	293,116	0	(169)	0	0	0	440,000	07/01/2024
1000442918		SACRAMENTO	CA		10/09/2024	6.750	297,216	0	(171)	0	0	0	480,000	07/01/2024
1000442920		CHICAGO	IL		10/09/2024	6.875	171,975	0	(126)	0	0	0	255,000	08/20/2024
1000442922		ROSSVILLE	GA		10/09/2024	7.500	194,985	0	(148)	0	0	0	250,000	07/24/2024
1000442924		LANDRUM	SC		10/09/2024	6.750	212,411	0	(148)	0	0	0	337,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000442928		NEW HAVEN	CT		10/09/2024	7.250	454,327	0	(308)	0	0	0	585,000	07/25/2024
1000442930		NEW HAVEN	CT		10/09/2024	7.250	442,678	0	(300)	0	0	0	570,000	07/25/2024
1000442932		NEW HAVEN	CT		10/09/2024	7.250	268,693	0	(193)	0	0	0	345,000	07/19/2024
1000442936		FORT LAUDERDALE	FL		11/13/2024	7.500	575,072	0	(185)	0	0	0	800,000	08/16/2024
1000442938		SHERMAN	TX		12/09/2024	7.625	214,388	0	(150)	0	0	0	267,000	06/03/2024
1000442942		VILLA RICA	GA		12/09/2024	6.875	139,886	0	(82)	0	0	0	237,000	05/30/2024
1000442946		INDIANAPOLIS	IN		12/09/2024	7.625	96,965	0	(55)	0	0	0	138,000	01/22/2025
1000442948		PFLUGERVILLE	TX		12/09/2024	7.499	279,242	0	(90)	0	0	0	337,000	11/06/2025
1000442952		PENSACOLA	FL		12/09/2024	7.499	206,268	0	(2)	0	0	0	318,000	04/25/2024
1000442954		PHILIPSBURG	MT		12/09/2024	8.275	423,111	0	(69)	0	0	0	540,000	02/27/2024
1000442956		CLERMONT	FL		12/09/2024	8.975	373,254	0	(63)	0	0	0	475,000	03/05/2024
1000442958		CLERMONT	FL		12/09/2024	8.975	373,104	0	(79)	0	0	0	475,000	03/05/2024
1000442966		PORT ARANSAS	TX		12/09/2024	8.125	382,371	0	(23)	0	0	0	491,000	03/05/2024
1000442968		SOUTH CHESTERFIELD	VA		12/09/2024	7.600	232,279	0	(42)	0	0	0	332,000	03/06/2024
1000442970		AMHERST	NY		12/09/2024	7.750	275,653	0	(4)	0	0	0	355,000	03/28/2024
1000442972		AMHERST	NY		12/09/2024	7.875	259,726	0	2	0	0	0	335,000	03/27/2024
1000442982		VILLA RICA	GA		12/09/2024	6.875	139,886	0	(82)	0	0	0	230,000	05/30/2024
1000442984		NEWPORT NEWS	VA		12/09/2024	7.473	100,946	0	0	0	0	0	130,000	04/19/2024
1000442986		BALTIMORE	MD		12/09/2024	8.490	177,904	0	1	0	0	0	215,000	04/19/2024
1000442988		FORT LEE	NJ		12/09/2024	7.125	431,546	0	(214)	0	0	0	655,000	04/09/2024
1000442990		CARROLLTON	GA		12/09/2024	8.100	211,703	0	(33)	0	0	0	275,000	04/11/2024
1000442998		NEW LONDON	CT		12/09/2024	7.775	262,341	0	(24)	0	0	0	315,000	04/18/2024
1000443010		TONAWANDA	NY		12/09/2024	7.475	206,954	0	6	0	0	0	267,000	04/10/2024
1000443012		BUFFALO	NY		12/09/2024	8.125	168,022	0	(6)	0	0	0	216,000	04/09/2024
1000443014		POOLER	GA		12/09/2024	7.875	178,113	0	(121)	0	0	0	225,000	05/24/2024
1000443016		FLORISSANT	MO		12/09/2024	7.750	108,252	0	(8)	0	0	0	130,000	05/06/2024
1000443018		HOUSTON	TX		12/09/2024	8.250	129,514	0	(10)	0	0	0	160,000	05/15/2024
1000443024		BALTIMORE	MD		12/09/2024	7.000	384,892	0	101	0	0	0	540,000	04/10/2024
1000443028		DAYTONA BEACH	FL		12/09/2024	8.250	93,530	0	(42)	0	0	0	122,000	04/25/2024
1000443030		KISSIMMEE	FL		12/09/2024	8.000	246,459	0	(239)	0	0	0	356,000	05/30/2024
1000443034		TROY	NY		12/09/2024	8.125	150,592	0	(16)	0	0	0	210,000	06/10/2024
1000443046		SEGUIN	TX		12/09/2024	6.750	189,175	0	(77)	0	0	0	267,500	06/28/2024
1000443048		COSTA MESA	CA		12/09/2024	7.000	748,276	0	(54)	0	0	0	1,360,000	06/04/2024
1000443050		BALCH SPRINGS	TX		12/09/2024	8.000	187,806	0	105	0	0	0	260,000	06/11/2024
1000443052		LITHONIA	GA		12/09/2024	7.000	243,842	0	11	0	0	0	295,000	06/07/2024
1000443054		EAST HAMPTON	NY		12/09/2024	7.375	733,490	0	(399)	0	0	0	1,075,000	06/14/2024
1000443056		GAITHERSBURG	MD		12/09/2024	7.500	252,397	0	(138)	0	0	0	342,500	05/31/2024
1000443060		REISTERSTOWN	MD		12/09/2024	7.625	184,799	0	28	0	0	0	225,000	06/05/2024
1000443062		BRONX	NY		12/09/2024	7.875	751,999	0	(2,193)	0	0	0	936,000	07/03/2025
1000443064		EAST POINT	GA		12/09/2024	8.625	170,654	0	(22)	0	0	0	215,000	06/06/2024
1000443066		DORAL	FL		12/09/2024	7.500	190,239	0	(173)	0	0	0	240,000	06/14/2024
1000443068		GILBERT	AZ		12/09/2024	7.625	329,276	0	(48)	0	0	0	425,000	05/30/2024
1000443070		HOUSTON	TX		12/09/2024	7.500	116,717	0	(16)	0	0	0	140,000	06/12/2024
1000443072		GLENDALE	AZ		12/09/2024	7.125	316,746	0	(2,457)	0	0	0	439,000	06/06/2024
1000443076		LAFAYETTE	IN		12/09/2024	7.375	286,220	0	57	0	0	0	350,000	06/12/2024
1000443078		ALBANY	NY		12/09/2024	8.250	144,895	0	(85)	0	0	0	180,000	08/12/2024
1000443082		PANAMA CITY	FL		12/09/2024	7.500	196,021	0	(97)	0	0	0	249,900	06/28/2024
1000443086		SAN ANTONIO	TX		12/09/2024	7.125	168,667	0	21	0	0	0	220,000	06/25/2024
1000443088		HALEDON	NJ		12/09/2024	7.125	308,896	0	349	0	0	0	450,000	06/27/2024
1000443090		WARNER ROBINS	GA		12/09/2024	6.999	188,070	0	29	0	0	0	248,000	06/28/2024
1000443094		FORT MORGAN	CO		12/09/2024	6.750	247,824	0	146	0	0	0	335,000	07/12/2024
1000443096		CHARLOTTE	NC		12/09/2024	7.750	212,509	0	585	0	0	0	275,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000443100		COLTON	CA		12/09/2024	6.999	227,079	0	104	0	0	0	300,000	06/17/2024
1000443106		BRIDGEPORT	CT		12/09/2024	7.499	443,357	0	(832)	0	0	0	635,000	06/21/2024
1000443108		CAPE CORAL	FL		12/09/2024	6.875	262,775	0	116	0	0	0	325,000	06/21/2024
1000443110		NORTH HIGHLANDS	CA		12/09/2024	6.750	457,204	0	165	0	0	0	750,000	06/12/2024
1000443116		LOS ANGELES	CA		12/09/2024	6.875	226,311	0	32	0	0	0	580,000	06/14/2024
1000443118		SAN MARCOS	TX		12/09/2024	7.499	370,473	0	(10)	0	0	0	475,000	06/18/2024
1000443120		BAKERSFIELD	CA		12/09/2024	7.750	263,457	0	76	0	0	0	370,000	06/13/2024
1000443122		PLYMOUTH	MA		12/09/2024	7.125	180,356	0	26	0	0	0	310,000	06/28/2024
1000443124		DALLAS	TX		12/09/2024	7.499	172,089	0	5	0	0	0	222,000	07/02/2024
1000443126		CHESTERFIELD	VA		12/09/2024	7.125	202,500	0	17	0	0	0	270,000	07/03/2024
1000443128		SCOTTSDALE	AZ		12/09/2024	6.999	941,408	0	(64)	0	0	0	2,100,000	06/25/2024
1000443130		PARRISH	FL		12/09/2024	7.250	304,027	0	32	0	0	0	435,000	06/20/2024
1000443132		BLOOMFIELD	NJ		12/09/2024	7.375	720,890	0	129	0	0	0	1,015,000	06/28/2024
1000443134		GLOBE	AZ		12/09/2024	7.499	138,981	0	(20)	0	0	0	195,000	05/31/2024
1000443136		SWEET HOME	OR		12/09/2024	6.999	380,237	0	139	0	0	0	500,000	06/18/2024
1000443140		SAN ANTONIO	TX		12/09/2024	6.875	299,468	0	71	0	0	0	390,000	07/10/2024
1000443146		LEANDER	TX		12/09/2024	6.750	80,554	0	27,009	0	0	0	395,000	07/01/2024
1000443152		WYNNEWOOD	PA		12/09/2024	6.875	304,358	0	914	0	0	0	423,000	06/24/2024
1000443158		CLIFTON	NJ		12/09/2024	8.374	518,931	0	(16)	0	0	0	630,000	06/27/2024
1000443160		DAYTON	OH		12/09/2024	7.249	187,236	0	(11)	0	0	0	275,000	07/02/2024
1000443162		VILLAS	NJ		12/09/2024	7.999	242,851	0	(38)	0	0	0	320,000	07/10/2024
1000443164		HOUSTON	TX		12/09/2024	6.999	479,251	0	126	0	0	0	670,000	07/08/2024
1000443168		BRIDGEPORT	CT		12/09/2024	7.624	377,839	0	(220)	0	0	0	475,000	07/18/2024
1000443170		GERMANTOWN	TN		12/09/2024	7.249	266,881	0	(27)	0	0	0	380,000	07/11/2024
1000443172		DAVENPORT	FL		12/09/2024	7.749	288,965	0	(153)	0	0	0	360,000	05/30/2024
1000443174		FLORISSANT	MO		12/09/2024	7.374	118,927	0	(16)	0	0	0	175,000	06/26/2024
1000443178		GALVESTON	TX		12/09/2024	7.249	218,058	0	(19)	0	0	0	335,000	07/09/2024
1000443180		TACOMA	WA		12/09/2024	7.000	479,853	0	176	0	0	0	630,000	07/11/2024
1000443182		GLENDALE	AZ		12/09/2024	7.875	135,699	0	(78)	0	0	0	180,000	07/18/2024
1000443184		CLEVELAND	OH		12/09/2024	8.990	94,279	0	(5)	0	0	0	121,000	05/20/2024
1000443188		ODESSA	TX		12/09/2024	8.625	179,670	0	(1,400)	0	0	0	230,000	05/20/2024
1000443194		PITTSBURGH	PA		12/09/2024	8.875	114,297	0	38	0	0	0	151,000	05/30/2024
1000443198		FAYETTEVILLE	NC		12/09/2024	8.500	128,317	0	(3)	0	0	0	167,000	05/30/2024
1000443200		WINCHESTER	KY		12/09/2024	8.250	140,692	0	(13)	0	0	0	175,000	05/29/2024
1000443202		SPRINGFIELD	MO		12/09/2024	8.250	111,318	0	(3)	0	0	0	145,000	06/05/2024
1000443204		LAURINBURG	NC		12/09/2024	8.375	102,732	0	12	0	0	0	142,000	05/31/2024
1000443210		DAYTON	OH		12/09/2024	8.250	87,807	0	0	0	0	0	113,000	06/13/2024
1000443216		ROSENBERG	TX		12/09/2024	7.875	218,480	0	(27)	0	0	0	280,000	07/05/2024
1000443220		DENTON	TX		12/09/2024	7.500	277,315	0	(21)	0	0	0	355,000	06/17/2024
1000443226		BAINBRIDGE	GA		12/09/2024	7.125	315,344	0	(10)	0	0	0	531,000	06/11/2024
1000443228		LIVERPOOL	NY		12/09/2024	8.350	175,670	0	(23)	0	0	0	220,000	06/11/2024
1000443230		WILSON	NC		12/09/2024	7.600	209,222	0	(30)	0	0	0	316,000	06/12/2024
1000443240		WILSON	NC		12/09/2024	7.550	117,673	0	(17)	0	0	0	150,000	06/12/2024
1000443242		MILTON	PA		12/09/2024	7.850	174,958	0	74	0	0	0	234,000	06/12/2024
1000443246		WINCHESTER	KY		12/09/2024	7.250	144,710	0	297	0	0	0	204,000	06/13/2024
1000443250		BUFFALO	NY		12/09/2024	8.350	155,853	0	(5)	0	0	0	200,000	06/14/2024
1000443256		TUSCALOOSA	AL		12/09/2024	8.250	192,778	0	(31)	0	0	0	265,000	06/15/2024
1000443258		TUSCALOOSA	AL		12/09/2024	8.250	194,350	0	(32)	0	0	0	265,000	06/15/2024
1000443264		ANTIOCH	TN		12/09/2024	7.525	217,759	0	(31)	0	0	0	347,000	06/17/2024
1000443272		CHATTAHOOCHEE HILLS	GA		12/09/2024	6.000	426,735	0	161	0	0	0	855,000	07/24/2024
1000443274		EDGEWATER	FL		12/09/2024	8.125	433,431	0	(249)	0	0	0	560,000	07/29/2024
1000443276		CAPE CORAL	FL		12/09/2024	6.875	146,819	0	1,689	0	0	0	390,000	07/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000443280		KISSIMMEE	FL		12/09/2024	7.125	344,376	0	182	0	0	0	475,000	06/27/2024
1000443282		PHOENIX	AZ		12/09/2024	7.875	388,128	0	12	0	0	0	530,000	07/10/2024
1000443284		HAMTRAMCK	MI		12/09/2024	8.625	151,509	0	53	0	0	0	200,000	07/03/2024
1000443286		FORT WORTH	TX		12/09/2024	6.875	157,987	0	(96)	0	0	0	280,000	08/12/2024
1000443288		FORT WORTH	TX		12/09/2024	7.000	150,679	0	(94)	0	0	0	242,000	08/12/2024
1000443290		BUDA	TX		12/09/2024	6.875	230,190	0	(70)	0	0	0	325,000	07/15/2024
1000443292		BROCKTON	MA		12/09/2024	7.750	585,879	0	136	0	0	0	720,000	07/18/2024
1000443294		HOUSTON	TX		12/09/2024	7.875	169,503	0	(28)	0	0	0	222,000	07/03/2024
1000443298		NEW BEDFORD	MA		12/09/2024	7.999	446,049	0	25	0	0	0	540,000	06/27/2024
1000443300		BERLIN	MD		12/09/2024	7.125	250,011	0	(24)	0	0	0	358,000	06/26/2024
1000443302		SANTEE	CA		12/09/2024	7.625	1,025,037	0	308	0	0	0	1,260,000	06/25/2024
1000443304		RALEIGH	NC		12/09/2024	6.999	104,447	0	(13)	0	0	0	222,000	06/07/2024
1000443306		BYRON	GA		12/09/2024	6.999	163,308	0	55	0	0	0	216,000	06/24/2024
1000443314		CORPUS CHRISTI	TX		12/09/2024	7.375	159,431	0	(3)	0	0	0	240,000	07/02/2024
1000443316		MONROE	NY		12/09/2024	7.624	681,619	0	(279)	0	0	0	1,000,000	07/05/2024
1000443318		STATEN ISLAND	NY		12/09/2024	7.499	873,769	0	(101)	0	0	0	1,250,000	07/05/2024
1000443320		GARFIELD	NJ		12/09/2024	7.999	435,012	0	9	0	0	0	600,000	07/05/2024
1000443322		BRENTWOOD	NY		12/09/2024	7.749	483,038	0	(27)	0	0	0	590,000	07/09/2024
1000443328		HOMOSASSA	FL		12/09/2024	6.500	242,561	0	(36)	0	0	0	330,000	07/25/2024
1000443330		PORT CHARLOTTE	FL		12/09/2024	7.000	185,466	0	(91)	0	0	0	260,000	08/08/2024
1000443332		BRADENTON	FL		12/09/2024	7.125	294,099	0	(173)	0	0	0	410,000	08/08/2024
1000443334		KATY	TX		12/09/2024	7.625	216,187	0	(69)	0	0	0	281,000	08/05/2024
1000443336		KISSIMMEE	FL		12/09/2024	8.750	319,010	0	(124)	0	0	0	380,000	07/30/2024
1000443338		BAKERSFIELD	CA		12/09/2024	7.124	300,655	0	(38)	0	0	0	600,000	07/12/2024
1000443340		HUTCHINSON ISLAND	FL		12/09/2024	7.749	238,248	0	(53)	0	0	0	365,000	07/12/2024
1000443342		LAUDERHILL	FL		12/09/2024	8.499	122,938	0	(4)	0	0	0	169,000	07/17/2024
1000443344		SPRING VALLEY	NY		12/09/2024	7.749	543,562	0	(254)	0	0	0	740,000	07/17/2024
1000443348		NORTH BERGEN	NJ		12/09/2024	7.750	378,529	0	17	0	0	0	510,000	07/31/2024
1000443352		CAPTIVA	FL		12/09/2024	7.125	779,323	0	10	0	0	0	1,050,000	07/24/2024
1000443356		CHILDERSBURG	AL		12/09/2024	7.375	148,887	0	25	0	0	0	198,000	07/22/2024
1000443362		GALVESTON	TX		12/09/2024	8.000	498,093	0	62	0	0	0	640,000	08/07/2024
1000443368		ARIZONA CITY	AZ		12/09/2024	7.625	308,047	0	(67)	0	0	0	425,000	07/30/2024
1000443370		MAGNA	UT		12/09/2024	7.375	429,979	0	(227)	0	0	0	545,000	08/01/2024
1000443372		WOODSTOCK	GA		12/09/2024	7.125	130,720	0	(17)	0	0	0	280,000	07/30/2024
1000443384		OZONE PARK	NY		12/09/2024	7.500	1,240,951	0	66	0	0	0	1,600,000	07/18/2024
1000443388		PHILADELPHIA	PA		12/09/2024	7.625	334,075	0	8	0	0	0	430,000	07/26/2024
1000443390		UNION CITY	GA		12/09/2024	7.875	181,079	0	24	0	0	0	240,000	08/07/2024
1000443392		SCOTTSDALE	AZ		12/09/2024	7.625	343,248	0	101	0	0	0	450,000	08/08/2024
1000443394		HOLLYWOOD	FL		12/09/2024	7.125	723,187	0	55	0	0	0	1,000,000	07/30/2024
1000443404		YONKERS	NY		12/09/2024	7.125	1,070,881	0	323	0	0	0	1,500,000	08/09/2024
1000443406		TOLLESON	AZ		12/09/2024	7.125	422,530	0	155	0	0	0	555,000	07/25/2024
1000443408		BAYSIDE	NY		12/09/2024	7.875	1,213,456	0	(31)	0	0	0	1,600,000	07/30/2024
1000443414		LITHONIA	GA		12/09/2024	7.000	298,314	0	23	0	0	0	375,000	08/01/2024
1000443418		COSBY	TN		12/09/2024	7.575	702,607	0	(45)	0	0	0	900,000	06/28/2024
1000443420		LOGAN	OH		12/09/2024	6.975	392,404	0	29	0	0	0	595,000	06/28/2024
1000443422		TUCSON	AZ		12/09/2024	6.875	238,866	0	(91)	0	0	0	345,000	06/26/2024
1000443424		BROOKLYN	NY		12/09/2024	8.525	751,642	0	(270)	0	0	0	900,000	07/03/2024
1000443428		CLARKS SUMMIT	PA		12/09/2024	6.000	169,854	0	61	0	0	0	215,000	07/08/2024
1000443430		RIVERHEAD	NY		12/09/2024	6.900	651,321	0	111	0	0	0	975,000	07/08/2024
1000443432		ROCKY MOUNT	NC		12/09/2024	7.875	117,538	0	(13)	0	0	0	150,000	07/08/2024
1000443442		CHARLOTTE	NC		12/09/2024	6.900	446,272	0	(1,029)	0	0	0	685,000	07/09/2024
1000443444		BONHAM	TX		12/09/2024	7.375	133,055	0	(4)	0	0	0	160,000	07/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000443446		INWOOD	WV		12/09/2024	7.550	213,559	0	(19)	0	0	0	257,000	07/09/2024
1000443450		ACWORTH	GA		12/09/2024	6.875	291,326	0	(106)	0	0	0	380,000	07/05/2024
1000443452		TAMPA	FL		12/09/2024	8.200	477,323	0	(1)	0	0	0	615,000	07/10/2024
1000443454		QUINCY	MA		12/09/2024	6.900	359,949	0	(2,090)	0	0	0	533,000	07/10/2024
1000443456		ROUND ROCK	TX		12/09/2024	6.775	289,005	0	91	0	0	0	405,000	07/10/2024
1000443458		NORFOLK	VA		12/09/2024	7.325	274,870	0	7	0	0	0	379,000	07/11/2024
1000443460		GREEN BAY	WI		12/09/2024	7.400	253,994	0	4	0	0	0	382,000	07/11/2024
1000443462		OLD HICKORY	TN		12/09/2024	8.350	271,209	0	13	0	0	0	350,000	07/11/2024
1000443464		TAMPA	FL		12/09/2024	7.550	169,227	0	(6)	0	0	0	217,000	07/11/2024
1000443468		HIXSON	TN		12/09/2024	7.375	254,435	0	67	0	0	0	345,000	07/12/2024
1000443470		FORT WORTH	TX		12/09/2024	6.825	168,849	0	42	0	0	0	230,000	07/12/2024
1000443478		TALALA	OK		12/09/2024	7.475	160,556	0	(22)	0	0	0	245,000	07/16/2024
1000443480		RALEIGH	NC		12/09/2024	6.775	251,016	0	75	0	0	0	361,000	07/11/2024
1000443486		WILMINGTON	NC		12/09/2024	8.025	402,333	0	(63)	0	0	0	480,000	07/02/2024
1000443488		FREDERICKSBURG	TX		12/09/2024	8.175	370,160	0	(15)	0	0	0	448,000	07/02/2024
1000443492		HOUSTON	TX		12/09/2024	8.000	194,686	0	(4)	0	0	0	250,000	08/15/2024
1000443496		BONAIRE	GA		12/09/2024	7.225	252,157	0	213	0	0	0	309,900	07/22/2024
1000443500		FT WRIGHT	KY		12/09/2024	7.650	254,544	0	(22)	0	0	0	315,000	07/22/2024
1000443504		WILKES-BARRE	PA		12/09/2024	7.475	256,671	0	2	0	0	0	330,000	07/22/2024
1000443506		MENOMONEE FALLS	WI		12/09/2024	6.875	267,084	0	53	0	0	0	350,000	07/23/2024
1000443508		MUSKEGO	WI		12/09/2024	6.900	302,727	0	67	0	0	0	432,000	07/23/2024
1000443510		ALBUQUERQUE	NM		12/09/2024	7.475	378,818	0	174	0	0	0	476,000	07/23/2024
1000443512		CAPE CORAL	FL		12/09/2024	8.925	625,716	0	(110)	0	0	0	745,000	07/23/2024
1000443514		SCRANTON	PA		12/09/2024	7.975	181,006	0	7	0	0	0	235,000	07/23/2024
1000443520		INDIANAPOLIS	IN		12/09/2024	7.550	412,544	0	(2)	0	0	0	530,000	07/23/2024
1000443524		GREENVILLE	SC		12/09/2024	8.625	251,654	0	(41)	0	0	0	300,000	07/22/2024
1000443528		BRANSON	MO		12/09/2024	8.025	200,277	0	(17)	0	0	0	240,000	07/25/2024
1000443530		ALBANY	NY		12/09/2024	7.500	168,783	0	(24)	0	0	0	250,000	07/25/2024
1000443534		BUFFALO	NY		12/09/2024	8.100	137,595	0	(11)	0	0	0	176,000	06/14/2024
1000443536		NEWPORT NEWS	VA		12/09/2024	7.775	202,827	0	(23)	0	0	0	259,000	06/14/2024
1000443542		PORT ARANSAS	TX		12/09/2024	7.150	514,704	0	100	0	0	0	669,000	07/10/2024
1000443544		BRONSON	MI		12/09/2024	7.600	210,439	0	(30)	0	0	0	268,000	07/10/2024
1000443546		EAST STROUDSBURG	PA		12/09/2024	8.125	394,118	0	(63)	0	0	0	475,000	07/10/2024
1000443552		MOORESVILLE	NC		12/09/2024	7.025	245,714	0	35	0	0	0	346,000	07/15/2024
1000443558		TALALA	OK		12/09/2024	7.625	136,636	0	(20)	0	0	0	174,000	07/16/2024
1000443560		CAMDEN	NJ		12/09/2024	7.750	156,573	0	(3)	0	0	0	201,000	07/16/2024
1000443570		LEHIGHTON	PA		12/09/2024	8.000	136,186	0	55	0	0	0	185,000	07/16/2024
1000443572		PORT CHARLOTTE	FL		12/09/2024	7.475	221,079	0	(5)	0	0	0	285,000	07/16/2024
1000443580		LAWTON	OK		12/09/2024	7.725	156,032	0	(13)	0	0	0	202,000	07/17/2024
1000443584		EVERMAN	TX		12/09/2024	7.850	222,174	0	(7)	0	0	0	285,000	07/17/2024
1000443588		FORT WORTH	TX		12/09/2024	7.125	182,340	0	(3)	0	0	0	310,000	07/17/2024
1000443590		SAINT PETERSBURG	FL		12/09/2024	7.550	194,962	0	(7)	0	0	0	250,000	07/17/2024
1000443592		GAINESVILLE	GA		12/09/2024	7.900	525,512	0	(81)	0	0	0	627,000	07/18/2024
1000443594		HIXSON	TN		12/09/2024	7.000	133,585	0	5	0	0	0	215,000	07/18/2024
1000443596		HIXSON	TN		12/09/2024	7.000	151,377	0	7	0	0	0	225,000	07/18/2024
1000443598		CHATTANOOGA	TN		12/09/2024	7.125	149,643	0	2	0	0	0	222,000	07/18/2024
1000443600		CHATTANOOGA	TN		12/09/2024	7.125	149,783	0	0	0	0	0	222,000	07/18/2024
1000443604		CHATTANOOGA	TN		12/09/2024	7.125	146,410	0	0	0	0	0	217,000	07/18/2024
1000443606		HIXSON	TN		12/09/2024	7.125	155,181	0	0	0	0	0	230,000	07/18/2024
1000443608		KANSAS CITY	MO		12/09/2024	8.125	129,713	0	(21)	0	0	0	165,000	07/18/2024
1000443610		NEWPORT	KY		12/09/2024	7.650	174,978	0	(26)	0	0	0	240,000	07/18/2024
1000443618		BELLPORT	NY		12/09/2024	7.750	892,287	0	(50)	0	0	0	1,150,000	07/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000443620		LAKE LURE	NC		12/09/2024	8.000	366,976	0	(57)	0	0	0	438,000	07/19/2024
1000443624		COVENTRY TOWNSHIP	OH		12/09/2024	7.500	134,976	0	(18)	0	0	0	250,000	07/19/2024
1000443628		PRAIRIE VIEW	TX		12/09/2024	7.650	248,702	0	(22)	0	0	0	305,000	07/19/2024
1000443630		CLARKSTON	GA		12/09/2024	6.825	182,658	0	50	0	0	0	299,000	07/19/2024
1000443632		STONE MOUNTAIN	GA		12/09/2024	6.750	173,903	0	62	0	0	0	285,000	07/19/2024
1000443634		TUCKER	GA		12/09/2024	6.825	218,207	0	75	0	0	0	345,900	07/19/2024
1000443636		CHARLOTTE	NC		12/09/2024	7.225	363,322	0	41	0	0	0	470,000	07/19/2024
1000443642		GREENTOWN	PA		12/09/2024	7.475	224,615	0	103	0	0	0	290,000	07/19/2024
1000443646		SAULT SAINTE MARIE	MI		12/09/2024	7.875	154,743	0	(1)	0	0	0	213,000	07/16/2024
1000443648		PORT SAINT LUCIE	FL		12/09/2024	7.250	287,615	0	52	0	0	0	365,000	08/16/2024
1000443650		LOCKHART	TX		12/09/2024	7.000	137,839	0	(71)	0	0	0	195,000	08/22/2024
1000443777		LAREDO	TX		10/09/2024	6.500	239,052	0	(120)	0	0	0	335,000	08/19/2024
1000443779		CHARLOTTE	NC		11/25/2024	6.250	382,842	0	65	0	0	0	560,000	05/16/2024
1000443781		MEQUON	WI		10/09/2024	6.000	267,005	0	(87)	0	0	0	388,000	08/27/2024
1000443783		NAMPA	ID		10/09/2024	6.500	299,944	0	(98)	0	0	0	425,000	05/29/2024
1000443785		LEESBURG	FL		11/06/2024	6.500	212,645	0	(89)	0	0	0	280,000	06/12/2024
1000443792		ATLANTA	GA		10/09/2024	6.875	314,014	0	(223)	0	0	0	433,000	09/06/2024
1000443794		CHEVERLY	MD		10/09/2024	6.125	276,947	0	(127)	0	0	0	455,000	07/11/2024
1000443810		VIRGINIA BEACH	VA		10/09/2024	6.250	211,716	0	(73)	0	0	0	300,000	07/31/2024
1000443815		RICHMOND	VA		10/09/2024	6.375	191,328	0	(41)	0	0	0	255,000	07/26/2024
1000443821		GLENWOOD	IL		10/09/2024	5.875	120,908	0	(45)	0	0	0	240,000	08/13/2024
1000443826		NEWBURGH	NY		10/09/2024	6.750	378,774	0	(208)	0	0	0	494,000	08/26/2024
1000443828		KNOXVILLE	TN		10/09/2024	6.375	213,765	0	(105)	0	0	0	280,000	08/26/2024
1000443830		ROANOKE	VA		10/09/2024	6.500	128,982	0	(49)	0	0	0	170,000	08/12/2024
1000443832		MERRILLVILLE	IN		10/09/2024	6.375	157,657	0	(69)	0	0	0	222,000	08/12/2024
1000443836		BALTIMORE	MD		10/09/2024	6.875	114,852	0	(56)	0	0	0	150,000	09/16/2025
1000443840		DUNDALK	MD		10/09/2024	6.125	102,277	0	(36)	0	0	0	165,000	08/21/2024
1000443842		INDEPENDENCE	MO		10/09/2024	6.500	185,349	0	(62)	0	0	0	245,000	08/21/2024
1000443844		GOODLETTSVILLE	TN		10/09/2024	6.250	359,743	0	(122)	0	0	0	510,000	09/03/2024
1000443846		ROY	UT		10/09/2024	6.375	425,000	0	(13,215)	0	0	0	599,900	10/04/2025
1000443855		BALTIMORE	MD		10/09/2024	6.000	128,798	0	(44)	0	0	0	185,000	08/29/2024
1000443857		FAIRFIELD	OH		10/09/2024	6.375	253,207	0	(76)	0	0	0	315,000	09/16/2024
1000443861		TULSA	OK		10/09/2024	6.250	362,083	0	(30)	0	0	0	490,000	09/09/2024
1000443863		SPRING	TX		10/09/2024	6.500	173,329	0	(55)	0	0	0	230,000	09/04/2024
1000443865		DAYTON	OH		10/09/2024	6.125	132,918	0	(29)	0	0	0	190,000	09/05/2024
1000443867		RIVERDALE	GA		10/09/2024	6.500	162,052	0	(93)	0	0	0	210,000	09/11/2024
1000443869		TULSA	OK		10/09/2024	6.875	229,306	0	867	0	0	0	285,000	07/19/2024
1000443871		DURHAM	NC		10/09/2024	6.125	571,202	0	(222)	0	0	0	870,000	08/26/2024
1000443875		GARDEN CITY	MI		10/09/2024	6.500	172,741	0	(38)	0	0	0	230,000	09/14/2024
1000443877		CINCINNATI	OH		10/09/2024	6.375	259,142	0	(60)	0	0	0	345,000	09/03/2024
1000443879		VADNAIS HEIGHTS	MN		10/09/2024	6.375	312,596	0	(90)	0	0	0	445,000	08/05/2024
1000443883		DANVILLE	VA		10/23/2024	7.500	147,137	0	(80)	0	0	0	191,000	09/13/2024
1000443885		CHESTER	PA		10/23/2024	8.000	205,446	0	(102)	0	0	0	250,000	06/06/2024
1000443887		LINCOLNTON	NC		10/23/2024	7.750	179,020	0	(101)	0	0	0	260,000	04/25/2024
1000443889		LOUISVILLE	KY		10/23/2024	7.125	94,719	0	(54)	0	0	0	132,000	08/12/2024
1000443895		EDGEWOOD	MD		10/23/2024	7.500	209,934	0	(112)	0	0	0	273,000	07/22/2024
1000443897		TOWNSHIP OF WASHINGTON	NJ		10/23/2024	7.375	278,479	0	(132)	0	0	0	670,000	07/19/2024
1000443905		CHARLOTTE	NC		10/23/2024	7.250	309,176	0	(258)	0	0	0	360,000	07/03/2025
1000443907		TRENTON	NJ		10/23/2024	7.375	289,411	0	(194)	0	0	0	355,000	07/31/2024
1000443911		OKLAHOMA CITY	OK		10/23/2024	7.375	88,318	0	(28)	0	0	0	107,000	08/08/2024
1000443915		TIPP CITY	OH		10/23/2024	7.625	281,684	0	44	0	0	0	355,000	08/09/2024
1000443923		KANSAS CITY	MO		10/23/2024	7.500	302,373	0	(85)	0	0	0	400,000	08/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000443931		WEST MIFFLIN	PA		10/23/2024	7.875	131,116	0	(17)	0	0	0	175,000	07/09/2024
1000443933		HARRISBURG	PA		10/23/2024	7.125	72,296	0	(21)	0	0	0	120,500	08/11/2024
1000443937		HARRISBURG	PA		10/23/2024	7.000	90,740	0	(27)	0	0	0	155,000	09/06/2024
1000443939		HARRISBURG	PA		10/23/2024	7.250	81,593	0	(24)	0	0	0	131,500	08/11/2024
1000443943		EL DORADO HILLS	CA		10/23/2024	6.500	919,610	0	(523)	0	0	0	3,649,000	08/16/2024
1000443947		STRATFORD	CT		10/23/2024	6.250	276,275	0	18	0	0	0	380,000	08/20/2024
1000443955		KNOXVILLE	TN		10/23/2024	7.125	209,042	0	(155)	0	0	0	310,000	08/08/2024
1000443957		KNOXVILLE	TN		10/23/2024	7.125	209,042	0	(155)	0	0	0	310,000	08/08/2024
1000443959		KNOXVILLE	TN		10/23/2024	7.125	209,042	0	(155)	0	0	0	310,000	08/08/2024
1000443961		AMARILLO	TX		10/23/2024	7.500	107,849	0	(59)	0	0	0	140,000	08/19/2024
1000443969		WANAQUE	NJ		10/23/2024	6.875	432,844	0	(192)	0	0	0	655,000	12/03/2025
1000443971		YORK	PA		10/23/2024	7.250	66,248	0	(19)	0	0	0	109,000	09/02/2024
1000443973		WESTLAND	MI		10/23/2024	7.750	155,428	0	(42)	0	0	0	207,000	08/30/2024
1000443983		HARRISBURG	PA		10/23/2024	7.000	85,576	0	(25)	0	0	0	149,000	09/10/2024
1000443985		YORK	PA		10/23/2024	7.000	100,807	0	(15)	0	0	0	134,700	09/10/2024
1000443987		KNOXVILLE	TN		10/23/2024	7.125	192,826	0	(153)	0	0	0	314,000	09/06/2024
1000443991		JEFFERSON CITY	TN		10/10/2024	6.346	116,322	0	(46)	0	0	0	430,000	06/18/2024
1000443993		DAVENPORT	IA		10/10/2024	7.826	102,889	0	(78)	0	0	0	131,000	07/02/2024
1000443995		SALEM	OH		10/10/2024	8.026	71,594	0	(54)	0	0	0	102,000	08/17/2024
1000443997		CLEVELAND	OH		10/10/2024	7.351	130,472	0	(83)	0	0	0	168,000	08/28/2024
1000444003		WESTMINSTER	MD		10/10/2024	6.688	212,560	0	(79)	0	0	0	300,000	07/25/2024
1000444005		CLEVELAND	OH		10/10/2024	8.126	77,685	0	(44)	0	0	0	100,000	07/28/2024
1000444007		BALTIMORE	MD		10/10/2024	7.725	224,719	0	(130)	0	0	0	290,000	09/03/2025
1000444011		BYRAM TOWNSHIP	NJ		10/10/2024	6.675	380,148	0	(210)	0	0	0	620,000	07/30/2024
1000444013		PENSACOLA	FL		10/29/2024	6.675	199,808	0	(57)	0	0	0	265,000	09/04/2024
1000444015		MACON	GA		10/10/2024	7.326	119,274	0	(91)	0	0	0	143,000	08/14/2024
1000444017		BINGHAMTON	NY		10/10/2024	7.400	134,235	0	(88)	0	0	0	185,000	08/01/2024
1000444019		COLUMBUS	OH		10/10/2024	6.217	254,236	0	15	0	0	0	345,000	09/10/2024
1000444021		BALTIMORE	MD		10/10/2024	6.675	152,517	0	(37)	0	0	0	190,000	09/13/2025
1000444027		EUCLID	OH		10/10/2024	8.176	88,766	0	(64)	0	0	0	121,000	05/24/2024
1000444035		TAMIMENT	PA		10/10/2024	7.250	250,579	0	(25)	0	0	0	345,000	08/06/2024
1000444037		SAINT LOUIS	MO		10/10/2024	7.851	135,910	0	(101)	0	0	0	173,000	08/08/2024
1000444039		BALTIMORE	MD		10/10/2024	7.100	314,739	0	72	0	0	0	380,500	09/14/2025
1000444041		DAYTONA BEACH	FL		10/29/2024	7.675	153,903	0	(79)	0	0	0	200,000	08/13/2024
1000444043		MERIDEN	CT		10/10/2024	7.150	170,371	0	(92)	0	0	0	225,000	08/24/2024
1000444052		BETHLEHEM	PA		10/10/2024	7.644	372,399	0	(225)	0	0	0	485,000	08/09/2024
1000444058		MILLVILLE	NJ		10/10/2024	6.908	277,687	0	(122)	0	0	0	366,000	09/06/2024
1000444060		UTICA	NY		10/10/2024	7.063	170,837	0	(65)	0	0	0	224,500	08/28/2024
1000444069		WASHINGTON	DC		10/10/2024	6.664	257,687	0	(170)	0	0	0	560,000	08/20/2024
1000444071		EASTPOINTE	MI		10/10/2024	6.876	126,181	0	(55)	0	0	0	155,000	08/27/2024
1000444073		BALTIMORE	MD		10/10/2024	7.225	253,076	0	(144)	0	0	0	345,000	09/13/2025
1000444084		ENDICOTT	NY		10/10/2024	6.650	133,093	0	(42)	0	0	0	172,000	08/19/2024
1000444096		BIRMINGHAM	AL		10/10/2024	7.650	131,309	0	(82)	0	0	0	195,000	08/16/2024
1000444100		NEW ORLEANS	LA		10/10/2024	6.242	236,805	0	(41)	0	0	0	350,000	08/14/2024
1000444102		SOUTH GLENS FALLS	NY		10/10/2024	6.900	183,247	0	(81)	0	0	0	230,000	08/29/2024
1000444104		GARY	IN		10/10/2024	6.825	102,542	0	(33)	0	0	0	127,000	09/05/2024
1000444106		WARREN	MI		10/10/2024	7.600	88,585	0	(54)	0	0	0	110,000	08/19/2024
1000444110		DUNDALK	MD		10/10/2024	7.351	370,363	0	(205)	0	0	0	480,000	08/27/2024
1000444114		BALTIMORE	MD		10/10/2024	6.550	147,838	0	(33)	0	0	0	201,000	09/13/2025
1000444116		CLEVELAND	OH		10/10/2024	7.126	123,540	0	(89)	0	0	0	183,000	08/30/2024
1000444118		PORTAGE	IN		10/10/2024	6.092	169,765	0	5	0	0	0	230,000	09/05/2024
1000444120		COLUMBUS	OH		10/10/2024	7.101	267,743	0	(226)	0	0	0	465,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000444122		NEW ORLEANS	LA		10/10/2024	8.026	347,779	0	(168)	0	0	0	451,000	08/23/2024
1000444124		FAYETTEVILLE	NC		10/10/2024	6.675	167,120	0	(80)	0	0	0	244,500	08/19/2024
1000444128		DETROIT	MI		10/10/2024	7.794	88,949	0	(49)	0	0	0	115,000	08/17/2024
1000444132		HAMILTON	OH		10/10/2024	7.388	142,565	0	(93)	0	0	0	172,000	08/27/2024
1000444134		KENOSHA	WI		10/10/2024	6.832	115,585	0	(45)	0	0	0	152,000	08/29/2024
1000444140		DETROIT	MI		10/10/2024	7.269	182,454	0	(78)	0	0	0	226,000	09/10/2024
1000444144		KANSAS CITY	KS		10/10/2024	7.325	222,053	0	(99)	0	0	0	290,000	08/28/2024
1000444148		OXFORD	AL		10/10/2024	6.825	133,044	0	(55)	0	0	0	190,000	05/29/2024
1000444152		PENFIELD	NY		10/10/2024	6.385	246,497	0	(36)	0	0	0	330,000	09/04/2024
1000444154		AIKEN	SC		10/10/2024	7.101	103,524	0	(51)	0	0	0	135,000	08/26/2024
1000444156		WAREHAM	MA		10/10/2024	6.951	339,159	0	(158)	0	0	0	475,000	08/27/2024
1000444162		BALTIMORE	MD		10/10/2024	6.976	177,523	0	(108)	0	0	0	192,000	09/12/2025
1000444164		MCKEES ROCKS	PA		10/10/2024	7.400	239,275	0	(67)	0	0	0	365,000	09/03/2024
1000444166		BALTIMORE	MD		10/10/2024	6.990	174,196	0	(62)	0	0	0	175,500	09/14/2025
1000444170		BALTIMORE	MD		10/10/2024	7.376	239,706	0	(118)	0	0	0	312,000	09/14/2025
1000444178		LEHIGHTON	PA		10/10/2024	7.326	239,502	0	(133)	0	0	0	293,000	09/04/2024
1000444180		PAWTUCKET	RI		10/10/2024	6.272	437,745	0	(209)	0	0	0	680,000	09/03/2024
1000444182		DETROIT	MI		10/10/2024	6.888	103,196	0	(36)	0	0	0	127,500	09/04/2024
1000444184		COLUMBUS	GA		10/10/2024	6.775	145,737	0	(42)	0	0	0	193,000	06/01/2024
1000444186		MEMPHIS	TN		10/10/2024	7.325	105,929	0	(74)	0	0	0	142,000	08/27/2024
1000444188		ROCKWALL	TX		10/10/2024	6.900	741,313	0	(238)	0	0	0	1,250,000	08/27/2024
1000444190		MONTGOMERY	AL		10/10/2024	7.551	153,652	0	(102)	0	0	0	185,000	09/04/2024
1000444192		MONTGOMERY	AL		10/10/2024	7.551	137,041	0	(91)	0	0	0	176,000	09/05/2024
1000444196		MONTGOMERY	AL		10/10/2024	7.551	137,041	0	(91)	0	0	0	172,000	09/04/2024
1000444200		HOUSTON	TX		10/10/2024	7.075	213,694	0	(161)	0	0	0	425,000	08/27/2024
1000444204		PARIS	TX		10/10/2024	7.325	129,053	0	(86)	0	0	0	166,000	08/25/2024
1000444206		DAYTON	OH		10/10/2024	7.150	82,537	0	(51)	0	0	0	100,000	09/09/2024
1000444210		BALTIMORE	MD		10/10/2024	7.207	229,407	0	(115)	0	0	0	280,000	09/13/2025
1000444212		SYRACUSE	NY		10/10/2024	5.896	170,844	0	45	0	0	0	235,000	09/04/2024
1000444214		PHILADELPHIA	PA		10/10/2024	6.825	136,761	0	(36)	0	0	0	175,000	08/27/2024
1000444216		BAKERSFIELD	CA		10/10/2024	6.158	309,465	0	(40)	0	0	0	390,000	08/29/2024
1000444220		BALTIMORE	MD		10/10/2024	6.813	81,554	0	(54)	0	0	0	132,000	09/12/2025
1000444222		GARFIELD HEIGHTS	OH		10/10/2024	8.125	72,760	0	(45)	0	0	0	136,000	07/12/2024
1000444228		PORTSMOUTH	VA		10/10/2024	6.988	174,939	0	(66)	0	0	0	230,000	09/06/2024
1000444230		MACON	GA		10/10/2024	7.138	228,806	0	(108)	0	0	0	280,000	09/09/2024
1000444232		LAKE STATION	IN		10/10/2024	5.683	137,617	0	78	0	0	0	193,000	09/04/2024
1000444236		SAINT LOUIS	MO		10/10/2024	7.539	84,489	0	(68)	0	0	0	110,000	09/05/2024
1000444254		HAMPTON	VA		10/10/2024	5.908	175,544	0	6	0	0	0	255,000	08/29/2024
1000444256		NEWPORT NEWS	VA		10/10/2024	5.908	167,333	0	162	0	0	0	252,000	09/03/2024
1000444260		NORTHFIELD	NJ		10/10/2024	6.775	390,701	0	(93)	0	0	0	510,000	08/29/2024
1000444266		KANSAS CITY	MO		10/10/2024	6.775	144,932	0	(64)	0	0	0	180,000	08/28/2024
1000444268		DES MOINES	IA		10/10/2024	7.650	158,410	0	(83)	0	0	0	227,000	09/09/2024
1000444270		EDGEWOOD	MD		10/10/2024	6.525	200,971	0	(55)	0	0	0	250,000	09/13/2024
1000444276		BEAUMONT	TX		10/10/2024	7.583	102,707	0	(82)	0	0	0	140,000	09/10/2024
1000444278		NORWICH	CT		10/10/2024	7.426	210,695	0	(142)	0	0	0	290,000	09/10/2024
1000444280		ODESSA	TX		10/10/2024	6.725	124,662	0	(50)	0	0	0	163,900	09/12/2024
1000444282		NEW HAVEN	CT		10/10/2024	6.700	198,292	0	(72)	0	0	0	250,000	09/06/2024
1000444284		FAYETTEVILLE	NC		10/10/2024	7.125	231,458	0	(99)	0	0	0	303,000	08/09/2024
1000444286		FAYETTEVILLE	NC		10/10/2024	6.975	205,857	0	(85)	0	0	0	270,000	08/07/2024
1000444292		FAYETTEVILLE	NC		10/10/2024	6.975	196,518	0	(79)	0	0	0	258,000	08/09/2024
1000444296		KENOSHA	WI		10/10/2024	6.682	183,492	0	(65)	0	0	0	242,000	09/09/2024
1000444300		PHILADELPHIA	PA		10/10/2024	6.425	392,039	0	0	0	0	0	490,000	09/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000444304		HENDERSON	NC		10/10/2024	7.125	147,068	0	(77)	0	0	0	237,000	09/10/2024
1000444306		BIRMINGHAM	AL		10/10/2024	6.650	114,839	0	(60)	0	0	0	154,500	09/09/2024
1000444308		LAKE STATION	IN		10/10/2024	6.975	282,248	0	(102)	0	0	0	350,000	09/10/2024
1000444310		FRANKLIN	WI		10/10/2024	5.843	265,199	0	12	0	0	0	366,000	08/26/2024
1000444312		READING	PA		10/10/2024	7.601	95,832	0	(47)	0	0	0	155,000	09/10/2024
1000444314		DECATUR	GA		10/10/2024	7.238	239,054	0	(122)	0	0	0	311,000	08/12/2024
1000444316		DAYTON	OH		10/10/2024	7.476	118,583	0	(80)	0	0	0	145,000	09/13/2024
1000444318		BALTIMORE	MD		10/10/2024	6.757	171,278	0	(59)	0	0	0	214,000	09/12/2025
1000444322		ABERDEEN	MD		10/10/2024	6.901	227,888	0	(111)	0	0	0	280,000	09/18/2024
1000444333		BALTIMORE	MD		10/10/2024	6.950	178,638	0	(55)	0	0	0	250,000	09/13/2025
1000444335		KANSAS CITY	MO		10/10/2024	6.784	113,525	0	(36)	0	0	0	150,000	07/11/2024
1000444345		TRENTON	NJ		10/10/2024	7.075	118,602	0	(58)	0	0	0	160,000	09/01/2024
1000444347		KNOXVILLE	TN		10/10/2024	6.450	256,484	0	(75)	0	0	0	340,000	09/16/2024
1000444349		NEW ORLEANS	LA		10/10/2024	6.767	160,571	0	(90)	0	0	0	241,000	09/14/2024
1000444351		NEWARK	NJ		10/10/2024	6.980	585,218	0	(215)	0	0	0	770,000	09/18/2024
1000444353		BALTIMORE	MD		10/10/2024	7.125	196,713	0	(50)	0	0	0	207,000	09/12/2025
1000444355		WASHINGTON	DC		10/10/2024	6.683	144,408	0	(96)	0	0	0	338,000	08/20/2024
1000444357		LAKEWOOD	NJ		10/10/2024	7.025	539,593	0	(119)	0	0	0	700,000	07/09/2024
1000444359		KERRVILLE	TX		10/10/2024	5.358	207,600	0	153	0	0	0	294,000	09/11/2024
1000444361		BALTIMORE	MD		10/10/2024	7.125	270,480	0	(69)	0	0	0	330,000	09/14/2025
1000444363		COLUMBUS	GA		10/10/2024	6.763	121,405	0	(44)	0	0	0	150,000	07/25/2024
1000444365		MEQUON	WI		10/10/2024	6.926	209,291	0	(180)	0	0	0	475,000	08/21/2024
1000444388		PANAMA CITY BEACH	FL		11/15/2024	4.675	114,529	0	343	0	0	0	505,000	
1000444390		SAINT GEORGE	UT		11/15/2024	3.250	1,173,917	0	5,068	0	0	0	1,907,800	01/22/2025
1000444394		PARK CITY	UT		11/15/2024	3.500	979,723	0	4,832	0	0	0	2,000,000	
1000444396		SPRING GROVE	IL		11/15/2024	3.750	180,789	0	527	0	0	0	325,800	01/22/2025
1000444398		DAYTONA BEACH SHORES	FL		11/15/2024	3.875	229,179	0	514	0	0	0	597,000	
1000444404		MAMMOTH LAKES	CA		11/15/2024	3.500	368,623	0	1,191	0	0	0	606,800	01/22/2025
1000444406		CORVALLIS	OR		11/15/2024	3.750	274,128	0	686	0	0	0	506,900	01/22/2025
1000444408		PANAMA CITY BEACH	FL		11/15/2024	3.625	237,715	0	728	0	0	0	369,200	01/22/2025
1000444410		AVENTURA	FL		11/15/2024	3.750	624,100	0	1,888	0	0	0	1,320,800	01/23/2025
1000444412		TORRANCE	CA		11/15/2024	3.750	264,169	0	646	0	0	0	1,358,000	01/22/2025
1000444416		MARGATE CITY	NJ		11/15/2024	3.750	576,095	0	2,801	0	0	0	1,973,200	01/22/2025
1000444418		LOS ANGELES	CA		11/15/2024	3.375	901,388	0	2,227	0	0	0	1,632,600	01/22/2025
1000444420		OGDEN	UT		11/15/2024	3.375	579,461	0	1,703	0	0	0	1,147,500	
1000444422		TEMECULA	CA		11/15/2024	3.625	507,129	0	1,586	0	0	0	866,000	01/22/2025
1000444424		LARKSPUR	CA		11/15/2024	3.500	792,241	0	1,596	0	0	0	1,080,800	01/22/2025
1000444426		CHARLOTTE	NC		11/15/2024	3.375	200,973	0	740	0	0	0	361,600	01/22/2025
1000444428		HILLSBOROUGH	CA		11/15/2024	3.375	1,517,805	0	5,217	0	0	0	6,018,000	01/23/2025
1000444430		PASADENA	CA		11/15/2024	3.875	700,680	0	2,002	0	0	0	1,167,200	01/22/2025
1000444432		EL CAJON	CA		11/15/2024	3.625	987,058	0	3,087	0	0	0	2,093,000	01/23/2025
1000444434		CARPINTERIA	CA		11/15/2024	3.875	621,137	0	1,246	0	0	0	1,125,000	01/22/2025
1000444436		LOS ANGELES	CA		11/15/2024	3.500	665,904	0	1,342	0	0	0	1,786,900	01/22/2025
1000444438		OCEANSIDE	CA		11/15/2024	3.875	991,547	0	1,618	0	0	0	2,638,600	01/22/2025
1000444440		SUN CITY CENTER	FL		11/15/2024	3.375	178,097	0	553	0	0	0	368,800	01/22/2025
1000444442		DENVER	CO		11/15/2024	3.875	494,145	0	813	0	0	0	894,900	01/22/2025
1000444444		PANAMA CITY BEACH	FL		11/15/2024	3.500	240,181	0	680	0	0	0	635,800	01/22/2025
1000444446		LOS GATOS	CA		11/15/2024	3.500	1,839,556	0	3,977	0	0	0	4,686,000	01/23/2025
1000444448		MIAMI BEACH	FL		11/15/2024	3.500	363,468	0	1,211	0	0	0	761,800	01/22/2025
1000444450		SAN DIEGO	CA		11/15/2024	3.625	261,380	0	490	0	0	0	649,100	01/22/2025
1000444452		NEWTOWN SQUARE	PA		11/15/2024	3.875	1,229,957	0	3,211	0	0	0	3,607,600	
1000444454		LAS VEGAS	NV		11/15/2024	3.875	595,916	0	1,937	0	0	0	1,196,500	01/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000444456		KISSIMMEE	FL		11/15/2024	3.999	125,080	0	404	0	0	0	219,300	01/22/2025
1000444458		GOLETA	CA		11/15/2024	3.750	619,307	0	1,593	0	0	0	1,485,000	01/22/2025
1000444460		KUNA	ID		11/15/2024	3.750	273,437	0	1,192	0	0	0	554,300	01/22/2025
1000444462		ALPINE	CA		11/15/2024	3.750	572,756	0	1,605	0	0	0	1,113,900	01/22/2025
1000444464		ROSENBERG	TX		11/15/2024	3.750	120,623	0	6,362	0	0	0	424,800	01/22/2025
1000444466		MOORESTOWN	NJ		11/15/2024	3.750	421,727	0	962	0	0	0	970,400	01/22/2025
1000444468		INDIANAPOLIS	IN		10/10/2024	6.050	121,549	0	(772)	0	0	0	135,000	07/09/2025
1000444474		BALTIMORE	MD		10/10/2024	6.836	167,464	0	(36)	0	0	0	245,000	09/11/2025
1000444481		NAMPA	ID		10/10/2024	6.348	445,232	0	1,219	0	0	0	599,000	09/04/2024
1000444493		HOUSTON	TX		10/10/2024	5.864	156,731	0	540	0	0	0	216,000	08/22/2024
1000444495		BESSEMER	AL		10/10/2024	6.308	89,356	0	238	0	0	0	128,183	08/30/2024
1000444497		MCKINNEY	TX		10/10/2024	6.256	295,565	0	(72)	0	0	0	421,490	08/19/2024
1000444499		CLEVELAND	OH		10/10/2024	6.546	113,939	0	(22)	0	0	0	152,000	09/16/2024
1000444506		SAN ANTONIO	TX		10/10/2024	6.209	234,938	0	(11)	0	0	0	318,000	08/21/2024
1000444508		SYRACUSE	NY		10/10/2024	6.195	213,610	0	(25)	0	0	0	275,000	08/28/2024
1000444510		LAKE WORTH BEACH	FL		11/06/2024	6.300	373,215	0	(1)	0	0	0	541,000	08/21/2024
1000444512		ALLENTOWN	PA		10/10/2024	6.178	170,394	0	8	0	0	0	315,000	08/27/2024
1000444514		SOUTH EUCLID	OH		10/10/2024	6.607	208,852	0	(23)	0	0	0	280,000	08/26/2024
1000444516		ALLENTOWN	PA		10/10/2024	6.428	255,277	0	(33)	0	0	0	330,000	08/27/2024
1000444518		CHESTER SPRINGS	PA		10/10/2024	6.696	264,345	0	632	0	0	0	330,000	09/11/2024
1000444530		SAN DIEGO	CA		10/10/2024	6.050	966,913	0	109	0	0	0	1,335,000	09/05/2024
1000444532		CINCINNATI	OH		10/10/2024	6.595	211,146	0	(55)	0	0	0	262,800	09/10/2024
1000444539		PLAINFIELD	NJ		10/11/2024	6.350	510,688	0	1,320	0	0	0	730,000	06/28/2024
1000444546		PORT LAVACA	TX		10/11/2024	6.200	207,940	0	588	0	0	0	280,000	08/26/2024
1000444552		CLEVELAND	OH		10/11/2024	6.890	145,547	0	279	0	0	0	190,000	07/29/2024
1000444554		BINGHAMTON	NY		10/11/2024	7.519	150,046	0	211	0	0	0	185,000	06/13/2024
1000444558		ROSELLE	NJ		10/11/2024	6.850	332,983	0	748	0	0	0	430,000	06/17/2024
1000444575		LEMONT	IL		10/11/2024	6.990	406,310	0	821	0	0	0	500,000	07/25/2024
1000444583		JERSEY CITY	NJ		10/11/2024	7.160	435,535	0	822	0	0	0	610,000	07/25/2024
1000444585		MONROE	NY		10/11/2024	6.340	318,590	0	847	0	0	0	550,000	07/31/2024
1000444587		FREEHOLD	NJ		10/11/2024	6.850	404,463	0	881	0	0	0	534,000	08/05/2024
1000444589		FREEHOLD	NJ		10/11/2024	6.820	438,801	0	970	0	0	0	580,000	08/05/2024
1000444591		DESOTO	TX		10/11/2024	6.970	309,184	0	549	0	0	0	400,000	07/29/2024
1000444598		SAN ANTONIO	TX		10/11/2024	6.240	228,508	0	583	0	0	0	325,000	08/01/2024
1000444603		BROOKLYN	NY		10/11/2024	6.820	698,170	0	1,458	0	0	0	860,000	08/06/2024
1000444614		ALBANY	NY		10/11/2024	7.100	371,000	0	632	0	0	0	458,000	08/28/2024
1000444618		EWING	NJ		10/11/2024	6.100	260,535	0	691	0	0	0	469,000	08/16/2024
1000444620		BRISTOL	CT		10/11/2024	5.890	245,514	0	824	0	0	0	337,000	08/21/2024
1000444622		BIG SPRING	TX		10/11/2024	6.700	96,023	0	188	0	0	0	125,000	09/09/2024
1000444624		ARABI	LA		10/11/2024	6.702	211,485	0	439	0	0	0	277,000	08/12/2024
1000444626		BALTIMORE	MD		10/11/2024	6.460	238,317	0	(26)	0	0	0	269,000	09/13/2025
1000444628		SNELLVILLE	GA		10/11/2024	6.470	364,836	0	844	0	0	0	555,000	08/05/2024
1000444636		TROY	NY		10/11/2024	6.740	293,741	0	613	0	0	0	368,000	09/06/2024
1000444638		IRVINGTON	NJ		10/11/2024	6.690	298,909	0	601	0	0	0	450,000	09/12/2024
1000444640		WATERBURY	CT		10/11/2024	6.480	315,621	0	782	0	0	0	420,000	09/05/2024
1000444642		ZANESVILLE	OH		10/11/2024	6.440	85,749	0	212	0	0	0	114,000	08/20/2024
1000444644		ZANESVILLE	OH		10/11/2024	6.660	96,344	0	213	0	0	0	127,000	08/20/2024
1000444646		INDEPENDENCE	MO		10/11/2024	6.820	206,110	0	405	0	0	0	269,000	09/03/2024
1000444648		KANSAS CITY	MO		10/11/2024	6.870	168,035	0	328	0	0	0	242,000	08/23/2024
1000444650		MAUMELLE	AR		10/11/2024	6.430	177,407	0	450	0	0	0	240,000	09/10/2024
1000444652		SELDEN	NY		10/11/2024	6.350	203,194	0	459	0	0	0	550,000	08/27/2024
1000444654		ZION	IL		10/11/2024	5.300	83,786	0	340	0	0	0	205,000	08/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000444656		TULSA	OK		10/11/2024	6.650	84,491	0	145	0	0	0	120,000	08/27/2024
1000444663		THE BRONX	NY		10/11/2024	6.880	853,885	0	1,699	0	0	0	1,125,000	09/10/2024
1000444672		UNIVERSITY CITY	MO		10/11/2024	6.585	106,905	0	240	0	0	0	143,000	08/30/2024
1000444676		CLEVELAND	OH		10/11/2024	6.590	75,868	0	171	0	0	0	170,000	09/04/2024
1000444678		MUNCIE	IN		10/11/2024	7.050	90,733	0	180	0	0	0	119,000	09/10/2024
1000444680		NEW BRUNSWICK	NJ		10/11/2024	5.770	424,114	0	1,431	0	0	0	670,000	08/27/2024
1000444684		COLUMBUS	OH		10/11/2024	6.950	99,326	0	110	0	0	0	134,000	09/04/2024
1000444686		BROOKLYN	NY		10/11/2024	6.800	1,912,890	0	(254)	0	0	0	2,760,000	09/04/2024
1000444688		AUGUSTA	GA		10/25/2024	6.520	138,384	0	(35)	0	0	0	184,000	09/09/2024
1000444690		NEW BRUNSWICK	NJ		10/11/2024	5.390	330,534	0	1,300	0	0	0	560,000	08/27/2024
1000444692		BROOKLYN	NY		10/11/2024	5.450	925,475	0	3,484	0	0	0	2,100,000	09/09/2024
1000444694		MILLVILLE	NJ		10/11/2024	7.110	197,186	0	363	0	0	0	242,000	09/05/2024
1000444700		PAWTUCKET	RI		10/11/2024	6.800	520,281	0	1,051	0	0	0	680,000	09/13/2024
1000444702		AKRON	OH		10/11/2024	6.440	95,139	0	229	0	0	0	126,000	07/25/2024
1000444704		MEMPHIS	TN		10/11/2024	6.960	117,974	0	198	0	0	0	152,000	09/10/2024
1000444706		MEMPHIS	TN		10/11/2024	6.670	143,946	0	(46)	0	0	0	200,000	09/10/2024
1000444710		HENRICO	VA		10/11/2024	6.460	215,433	0	505	0	0	0	315,000	09/03/2024
1000444728		IRVINGTON	NJ		10/11/2024	6.500	561,302	0	1,377	0	0	0	710,000	08/18/2024
1000444730		CLEVELAND HEIGHTS	OH		10/11/2024	6.640	75,649	0	172	0	0	0	106,000	09/09/2024
1000444732		ST. LOUIS	MO		10/11/2024	6.490	90,694	0	215	0	0	0	124,000	09/04/2024
1000444734		TRENTON	NJ		10/11/2024	6.320	223,067	0	613	0	0	0	300,000	09/18/2024
1000444736		RIVER OAKS	TX		10/11/2024	6.320	149,004	0	404	0	0	0	200,000	09/09/2024
1000444738		BRENTWOOD	NY		10/11/2024	6.500	484,326	0	1,046	0	0	0	732,000	08/20/2024
1000444740		NEPTUNE CITY	NJ		10/11/2024	6.990	190,732	0	381	0	0	0	275,000	09/09/2024
1000444745		GRAND RAPIDS	MI		10/11/2024	6.760	171,156	0	349	0	0	0	240,000	09/12/2024
1000444747		FAYETTEVILLE	NC		10/11/2024	6.600	149,498	0	339	0	0	0	190,000	09/10/2024
1000444751		PATCHOGUE	NY		10/11/2024	6.440	297,865	0	678	0	0	0	450,500	09/03/2024
1000444753		CREEDMOOR	NC		10/11/2024	5.900	255,234	0	765	0	0	0	430,000	09/06/2024
1000444755		CARROLLTON	TX		10/11/2024	6.170	324,627	0	817	0	0	0	537,000	09/11/2024
1000444757		CINCINNATI	OH		10/11/2024	6.110	187,260	0	559	0	0	0	250,000	09/10/2024
1000444759		CLEVELAND	OH		10/11/2024	6.720	161,399	0	366	0	0	0	200,000	08/29/2024
1000444761		NEWARK	NJ		10/11/2024	6.700	636,080	0	1,561	0	0	0	850,000	08/16/2024
1000444774		LORAIN	OH		10/11/2024	6.900	113,396	0	181	0	0	0	195,000	09/18/2024
1000444776		KANSAS CITY	MO		10/11/2024	6.870	183,450	0	365	0	0	0	240,000	09/13/2024
1000444780		NORTH CHICAGO	IL		10/11/2024	7.070	189,022	0	401	0	0	0	250,000	09/13/2024
1000444782		HAMILTON	NJ		10/11/2024	6.360	184,407	0	466	0	0	0	245,000	09/03/2024
1000444786		CLEVELAND	OH		10/11/2024	6.570	107,547	0	247	0	0	0	142,000	07/27/2024
1000444788		CHICAGO	IL		10/11/2024	6.350	298,063	0	802	0	0	0	385,000	09/12/2024
1000444790		DOVER	NJ		10/11/2024	6.580	427,705	0	992	0	0	0	606,000	08/22/2024
1000444792		DOVER	NJ		10/11/2024	6.580	359,602	0	841	0	0	0	510,000	08/22/2024
1000444794		DOUGLASVILLE	GA		10/11/2024	7.220	337,600	0	523	0	0	0	434,000	07/12/2024
1000444796		MEMPHIS	TN		10/11/2024	6.490	85,121	0	189	0	0	0	114,000	09/13/2024
1000444798		GREENSBORO	NC		10/11/2024	6.120	132,131	0	(11)	0	0	0	175,000	09/13/2024
1000444800		CLEVELAND	OH		10/11/2024	6.810	121,463	0	263	0	0	0	150,000	08/27/2024
1000444802		AKRON	OH		10/11/2024	6.510	86,309	0	201	0	0	0	114,000	07/30/2024
1000444804		CANTON	OH		10/11/2024	6.530	77,788	0	179	0	0	0	110,000	07/29/2024
1000444808		OAK LAWN	IL		10/11/2024	6.430	157,100	0	384	0	0	0	239,000	09/16/2024
1000444810		ATLANTA	GA		10/11/2024	7.070	378,733	0	660	0	0	0	525,000	06/26/2024
1000444812		LANSING	IL		10/11/2024	6.590	144,026	0	325	0	0	0	190,000	09/20/2024
1000444814		AKRON	OH		10/11/2024	6.910	84,754	0	157	0	0	0	110,000	09/10/2024
1000444827		CLEVELAND	OH		10/11/2024	6.910	82,344	0	168	0	0	0	108,000	08/10/2024
1000444829		WARNER ROBINS	GA		10/11/2024	6.800	102,145	0	198	0	0	0	153,500	09/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000444831		SCHENECTADY	NY		10/11/2024	7.080	193,212	0	336	0	0	0	280,000	09/10/2024
1000444836		WOODHAVEN	NY		10/11/2024	6.750	566,749	0	1,151	0	0	0	795,000	08/15/2024
1000444870		SHEFFIELD	AL		10/25/2024	7.375	104,576	0	(69)	0	0	0	135,000	08/13/2024
1000444872		MONTGOMERY	AL		10/25/2024	7.040	106,961	0	(66)	0	0	0	130,000	07/10/2024
1000444878		DECATUR	GA		10/25/2024	7.500	74,313	0	(63)	0	0	0	110,000	07/11/2024
1000444882		SANDY SPRINGS	GA		10/25/2024	6.875	180,484	0	(117)	0	0	0	270,000	05/22/2024
1000444886		TUSCALOOSA	AL		10/25/2024	6.875	117,712	0	(51)	0	0	0	153,000	08/03/2024
1000444888		REDFORD	MI		10/25/2024	7.120	102,317	0	(197)	0	0	0	145,000	07/27/2024
1000444890		BIRMINGHAM	AL		10/25/2024	7.110	79,467	0	(57)	0	0	0	118,000	07/26/2024
1000444892		LAFAYETTE	IN		10/25/2024	6.755	121,789	0	(53)	0	0	0	160,000	08/20/2024
1000444898		LAFAYETTE	IN		10/25/2024	6.845	169,620	0	(58)	0	0	0	210,000	08/27/2024
1000444900		CINCINNATI	OH		10/25/2024	7.650	97,605	0	(71)	0	0	0	125,000	07/29/2024
1000444904		DENISON	TX		10/25/2024	6.830	101,882	0	(49)	0	0	0	125,000	09/05/2024
1000444906		BIRMINGHAM	AL		10/25/2024	7.480	78,321	0	(66)	0	0	0	115,000	06/11/2024
1000444908		VIRGINIA BEACH	VA		10/25/2024	7.030	220,540	0	(169)	0	0	0	354,000	06/19/2024
1000444910		WEST MEMPHIS	AR		10/25/2024	6.640	79,040	0	(38)	0	0	0	111,000	07/16/2024
1000444912		NEWBURGH	NY		10/25/2024	6.060	221,229	0	(36)	0	0	0	342,000	08/08/2024
1000444916		LINDEN	NJ		10/25/2024	6.715	416,531	0	(110)	0	0	0	550,000	08/14/2024
1000444927		LEES SUMMIT	MO		10/25/2024	6.720	176,797	0	(87)	0	0	0	248,000	08/08/2024
1000444929		FLORENCE	AL		10/25/2024	6.490	90,322	0	(25)	0	0	0	125,000	09/09/2024
1000444931		INDIANAPOLIS	IN		10/25/2024	7.520	123,576	0	(91)	0	0	0	160,000	07/29/2024
1000444937		LANCASTER	OH		10/25/2024	6.770	210,919	0	(88)	0	0	0	260,000	08/08/2024
1000444939		INDIANAPOLIS	IN		10/25/2024	7.085	140,837	0	(66)	0	0	0	188,000	06/14/2024
1000444943		ORANGE	NJ		10/25/2024	6.300	510,144	0	45	0	0	0	650,000	08/14/2024
1000444947		MARTINSBURG	WV		10/25/2024	6.885	205,065	0	(79)	0	0	0	270,000	08/06/2024
1000444951		WICHITA	KS		10/25/2024	6.980	92,600	0	(48)	0	0	0	124,000	08/26/2024
1000444953		WICHITA	KS		10/25/2024	6.560	133,606	0	(54)	0	0	0	190,000	08/26/2024
1000444955		DECATUR	GA		10/25/2024	6.875	132,832	0	(94)	0	0	0	180,000	08/12/2024
1000444957		CLEVELAND	OH		10/25/2024	6.960	93,704	0	(44)	0	0	0	125,000	08/19/2024
1000444959		HEMPSTEAD	TX		10/25/2024	6.820	150,294	0	(65)	0	0	0	200,000	08/20/2024
1000444961		PECKVILLE	PA		10/25/2024	6.990	214,443	0	(109)	0	0	0	280,000	09/17/2024
1000444963		PLEASANTVILLE	NJ		10/25/2024	7.300	233,797	0	(174)	0	0	0	300,000	08/05/2024
1000444965		LAREDO	TX		10/25/2024	6.410	93,852	0	(36)	0	0	0	143,000	08/03/2024
1000444969		CLEVELAND HEIGHTS	OH		10/25/2024	6.560	99,066	0	(46)	0	0	0	156,000	08/13/2024
1000444977		LOS ANGELES	CA		10/25/2024	6.590	681,372	0	(244)	0	0	0	900,000	06/26/2024
1000444979		TRENTON	NJ		10/25/2024	6.360	160,929	0	(30)	0	0	0	215,000	08/25/2024
1000444981		CLEVELAND	MS		10/25/2024	6.875	101,896	0	(33)	0	0	0	135,000	07/15/2024
1000444985		RICHMOND	VA		10/25/2024	6.850	193,778	0	(104)	0	0	0	237,000	08/13/2024
1000444987		DETROIT	MI		10/25/2024	6.900	259,002	0	(111)	0	0	0	340,000	08/02/2024
1000444997		WATERBURY	CT		10/25/2024	7.350	354,612	0	(202)	0	0	0	460,000	06/28/2024
1000444999		BEAUMONT	TX		10/25/2024	6.260	86,995	0	(20)	0	0	0	120,000	08/12/2024
1000445001		LOUISVILLE	KY		10/25/2024	6.120	91,042	0	(16)	0	0	0	138,000	07/24/2024
1000445005		CHICAGO	IL		10/25/2024	6.670	222,951	0	(72)	0	0	0	295,000	08/01/2024
1000445009		CLEVELAND	OH		10/25/2024	6.840	120,617	0	(45)	0	0	0	157,000	08/23/2024
1000445011		JACKSON	MS		10/25/2024	7.125	98,911	0	(63)	0	0	0	125,000	08/16/2024
1000445013		TRENTON	NJ		10/25/2024	6.320	139,980	0	(31)	0	0	0	190,000	08/19/2024
1000445017		MANCHESTER	NJ		10/25/2024	6.085	239,405	0	(55)	0	0	0	600,000	08/22/2024
1000445019		SEYMOUR	CT		10/25/2024	6.220	271,928	0	(96)	0	0	0	420,000	08/26/2024
1000445021		REX	GA		10/25/2024	6.680	175,509	0	(81)	0	0	0	230,000	08/08/2024
1000445025		INKSTER	MI		10/25/2024	6.900	78,847	0	(44)	0	0	0	110,000	08/27/2024
1000445027		BRONX	NY		10/25/2024	6.850	265,234	0	(89)	0	0	0	350,000	08/10/2024
1000445033		EVANSVILLE	IN		10/25/2024	6.400	100,405	0	(27)	0	0	0	130,000	08/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000445035		MORAINE	OH		10/25/2024	6.770	90,176	0	(40)	0	0	0	111,000	07/12/2024
1000445039		MIDLAND	TX		10/25/2024	6.950	185,274	0	(135)	0	0	0	277,000	08/21/2024
1000445043		EAST CHICAGO	IN		10/25/2024	6.490	176,997	0	(88)	0	0	0	290,000	08/28/2024
1000445045		BATON ROUGE	LA		10/25/2024	6.905	123,134	0	(49)	0	0	0	162,000	07/01/2024
1000445047		ATTLEBORO	MA		10/25/2024	6.740	310,855	0	(115)	0	0	0	410,000	06/27/2024
1000445049		PATERSON	NJ		10/25/2024	6.320	544,966	0	(68)	0	0	0	731,000	08/20/2024
1000445051		HILLCREST HGTS	MD		10/25/2024	6.741	258,165	0	(102)	0	0	0	340,000	08/13/2024
1000445055		BALTIMORE	MD		10/25/2024	6.350	243,860	0	(70)	0	0	0	325,000	09/14/2025
1000445057		HAGERSTOWN	MD		10/25/2024	6.917	91,744	0	(43)	0	0	0	130,000	08/18/2024
1000445059		SAINT LOUIS	MO		10/25/2024	7.375	89,862	0	(67)	0	0	0	113,000	08/19/2024
1000445061		NEW HAVEN	CT		10/25/2024	6.560	198,746	0	(41)	0	0	0	265,000	08/12/2024
1000445069		NEW HAVEN	CT		10/25/2024	7.595	323,457	0	(217)	0	0	0	395,000	09/04/2024
1000445071		LITTLE ROCK	AR		10/25/2024	6.050	154,042	0	(21)	0	0	0	230,100	08/21/2024
1000445075		GOOSE CREEK	SC		10/25/2024	6.245	236,868	0	(48)	0	0	0	320,000	09/06/2024
1000445081		GULFPORT	MS		10/25/2024	7.875	85,938	0	(61)	0	0	0	110,000	08/21/2024
1000445085		GULFPORT	MS		10/25/2024	7.875	78,126	0	(55)	0	0	0	100,000	08/21/2024
1000445087		GULFPORT	MS		10/25/2024	7.875	85,938	0	(61)	0	0	0	110,000	08/21/2024
1000445089		GULFPORT	MS		10/25/2024	7.875	85,938	0	(61)	0	0	0	110,000	08/21/2024
1000445091		SAINT LOUIS	MO		10/25/2024	7.010	96,383	0	(55)	0	0	0	120,000	08/28/2024
1000445093		SAINT LOUIS	MO		10/25/2024	7.125	68,089	0	(530)	0	0	0	103,000	08/28/2024
1000445095		GULFPORT	MS		10/25/2024	7.875	85,938	0	(61)	0	0	0	110,000	08/21/2024
1000445099		GULFPORT	MS		10/25/2024	7.875	85,938	0	(61)	0	0	0	110,000	08/21/2024
1000445101		GULFPORT	MS		10/25/2024	7.875	85,938	0	(61)	0	0	0	110,000	08/21/2024
1000445107		JACKSON	NJ		10/25/2024	6.145	331,104	0	(18)	0	0	0	515,000	09/04/2024
1000445111		LOUISVILLE	KY		10/25/2024	6.180	212,427	0	(70)	0	0	0	325,000	08/30/2024
1000445113		WILMINGTON	DE		10/25/2024	7.045	80,770	0	(34)	0	0	0	106,000	09/04/2024
1000445123		NEW HAVEN	CT		10/25/2024	6.470	222,301	0	(65)	0	0	0	295,000	09/06/2024
1000445127		NEWARK	NJ		10/25/2024	6.210	645,092	0	30	0	0	0	820,000	08/25/2024
1000445131		BROOKLYN	MD		10/25/2024	6.530	146,872	0	(39)	0	0	0	195,000	08/27/2024
1000445137		WATERBURY	CT		10/25/2024	6.615	358,841	0	(120)	0	0	0	445,000	06/28/2024
1000445139		WATERBURY	CT		10/25/2024	6.645	322,928	0	(113)	0	0	0	400,000	06/28/2024
1000445143		DETROIT	MI		10/25/2024	6.560	124,723	0	(38)	0	0	0	155,000	09/09/2024
1000445145		TRENTON	NJ		10/25/2024	6.390	150,329	0	(36)	0	0	0	200,000	09/04/2024
1000445147		INDIANAPOLIS	IN		10/25/2024	6.340	330,153	0	(102)	0	0	0	500,000	09/08/2024
1000445163		NEW HAVEN	CT		10/25/2024	6.575	327,706	0	(63)	0	0	0	410,000	09/15/2024
1000445167		BLYTHEVILLE	AR		10/25/2024	6.440	131,719	0	(34)	0	0	0	175,000	08/28/2024
1000445171		TRENTON	NJ		10/25/2024	6.150	140,897	0	(9)	0	0	0	190,000	08/27/2024
1000445173		MILWAUKEE	WI		10/25/2024	6.590	77,829	0	(25)	0	0	0	103,000	09/06/2024
1000445193		INDIANAPOLIS	IN		10/25/2024	6.350	331,613	0	(111)	0	0	0	500,000	09/08/2024
1000445195		TRENTON	NJ		10/25/2024	6.615	149,954	0	(30)	0	0	0	200,000	09/09/2024
1000445199		BRANDON	MS		10/23/2024	6.000	225,675	0	54	0	0	0	290,000	09/03/2024
1000445201		DOVER	DE		10/23/2024	6.875	175,223	0	54	0	0	0	225,000	08/19/2024
1000445207		STRATFORD	CT		10/23/2024	6.250	313,552	0	19	0	0	0	425,000	08/27/2024
1000445213		AMARILLO	TX		10/23/2024	7.000	74,133	0	(46)	0	0	0	124,000	09/09/2024
1000445223		SAINT JOSEPH	MO		10/23/2024	7.500	102,079	0	(77)	0	0	0	145,000	09/19/2024
1000445225		TYLER	TX		12/27/2024	6.750	231,250	0	(44)	0	0	0	368,742	
1000445227		EDMOND	OK		12/27/2024	6.750	240,378	0	(46)	0	0	0	351,709	
1000445229		VANCOUVER	WA		12/27/2024	6.750	502,055	0	(95)	0	0	0	655,000	
1000445231		ALBUQUERQUE	NM		12/27/2024	6.500	197,355	0	(5)	0	0	0	367,688	
1000445235		EAST GRANBY	CT		12/27/2024	6.500	234,166	0	(16)	0	0	0	378,950	
1000445241		BETHLEHEM	PA		12/27/2024	7.250	140,731	0	(45)	0	0	0	200,000	03/22/2024
1000445243		BETHLEHEM	PA		12/27/2024	7.250	120,820	0	(35)	0	0	0	172,000	03/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000445245		MIDDLE RIVER	MD		12/27/2024	7.375	173,526	0	(139)	0	0	0	243,000	04/09/2024
1000445251		BALTIMORE	MD		12/27/2024	7.500	191,978	0	(259)	0	0	0	250,000	09/11/2025
1000445261		HOLLYWOOD	FL		12/27/2024	7.250	364,019	0	(246)	0	0	0	530,000	05/02/2024
1000445263		HOUSTON	TX		12/27/2024	7.875	174,678	0	(142)	0	0	0	260,000	04/23/2024
1000445267		CORPUS CHRISTI	TX		12/27/2024	7.750	115,986	0	(96)	0	0	0	167,000	04/12/2024
1000445273		BROOKLYN	NY		12/27/2024	8.500	1,879,143	0	(1,113)	0	0	0	2,600,000	04/30/2024
1000445275		LOUISVILLE	KY		12/27/2024	7.875	156,391	0	(127)	0	0	0	208,000	05/03/2024
1000445277		BRIGHTON	TN		12/27/2024	7.125	152,063	0	(68)	0	0	0	338,000	04/30/2024
1000445281		BINGHAMTON	NY		12/27/2024	7.875	143,775	0	(161)	0	0	0	175,000	04/03/2024
1000445283		SAVANNAH	GA		12/27/2024	7.875	272,730	0	(185)	0	0	0	376,000	05/15/2024
1000445290		NEW HAVEN	CT		12/27/2024	7.500	226,596	0	(187)	0	0	0	290,000	05/16/2024
1000445292		BALTIMORE	MD		12/27/2024	7.250	144,981	0	(158)	0	0	0	207,000	06/11/2024
1000445325		LOXAHATCHEE	FL		12/27/2024	7.875	501,245	0	(247)	0	0	0	606,000	06/15/2024
1000445327		DALLAS	TX		12/27/2024	7.750	337,264	0	(280)	0	0	0	538,000	05/01/2024
1000445333		NEWPORT NEWS	VA		12/27/2024	7.750	166,004	0	(113)	0	0	0	240,000	06/08/2024
1000445335		BALTIMORE	MD		12/27/2024	7.875	250,977	0	(199)	0	0	0	320,000	06/15/2024
1000445339		SALISBURY	NC		12/27/2024	7.875	174,072	0	(129)	0	0	0	212,000	06/17/2024
1000445341		LAKELAND	FL		12/27/2024	7.750	198,884	0	(150)	0	0	0	240,000	06/19/2024
1000445346		BEAVERTON	OR		12/27/2024	7.750	360,114	0	(245)	0	0	0	550,000	06/24/2024
1000445351		SAINT CLAIR SHORES	MI		12/27/2024	7.000	124,244	0	(37)	0	0	0	155,000	06/03/2024
1000445356		RIVERDALE	GA		12/27/2024	7.500	208,121	0	(164)	0	0	0	266,000	07/23/2024
1000445358		TIFFIN	OH		12/27/2024	7.000	69,788	0	(25)	0	0	0	105,000	06/19/2024
1000445364		KLAMATH FALLS	OR		12/27/2024	7.500	176,433	0	(149)	0	0	0	241,000	06/06/2024
1000445387		BRONX	NY		12/27/2024	8.375	458,455	0	(3,705)	0	3,344	0	650,000	06/13/2024
1000445390		LEHIGH ACRES	FL		12/27/2024	7.750	293,139	0	(89)	0	0	0	365,000	07/10/2024
1000445393		IRVING	TX		12/27/2024	7.625	186,116	0	(150)	0	0	0	301,000	06/25/2024
1000445405		BROOKLYN	NY		12/27/2024	8.250	851,078	0	(515)	0	0	0	1,175,000	05/28/2024
1000445407		SALISBURY	MD		12/27/2024	7.625	182,784	0	(50)	0	0	0	269,000	07/18/2024
1000445410		ORLANDO	FL		12/27/2024	7.490	369,898	0	(317)	0	0	0	532,000	05/14/2024
1000445412		INDIO	CA		12/27/2024	6.750	432,350	0	(169)	0	0	0	595,000	07/13/2024
1000445414		VIRGINIA BEACH	VA		12/27/2024	7.125	312,549	0	4	0	0	0	565,000	07/11/2024
1000445420		CLEVELAND	OH		12/27/2024	7.875	132,358	0	(35)	0	0	0	175,000	07/02/2024
1000445423		DALLAS	TX		12/27/2024	7.750	319,797	0	(226)	0	0	0	440,000	08/26/2024
1000445427		LEVITTOWN	NY		12/27/2024	7.375	468,523	0	(262)	0	0	0	630,000	07/17/2024
1000445434		MEMPHIS	TN		12/27/2024	7.375	98,730	0	(57)	0	0	0	128,000	07/30/2024
1000445436		NEWARK	DE		12/27/2024	7.250	283,702	0	(105)	0	0	0	365,000	06/28/2024
1000445445		MANCHESTER	NJ		12/27/2024	7.250	302,859	0	(220)	0	0	0	585,000	05/14/2024
1000445449		ALPENA	MI		12/27/2024	7.500	78,985	0	(26)	0	0	0	121,500	07/25/2024
1000445451		WAILUKU	HI		12/27/2024	7.500	996,426	0	(357)	0	0	0	1,300,000	07/18/2024
1000445453		BLUE SPRINGS	MO		12/27/2024	7.875	195,109	0	(130)	0	0	0	244,000	07/25/2024
1000445458		MORGANTOWN	PA		12/27/2024	7.500	154,265	0	(94)	0	0	0	217,000	07/11/2024
1000445465		SPRING	TX		12/27/2024	7.875	188,507	0	(37)	0	0	0	260,000	07/29/2024
1000445469		HADDON TOWNSHIP	NJ		12/27/2024	7.375	208,433	0	(147)	0	0	0	290,000	06/17/2024
1000445471		ATLANTA	GA		12/27/2024	7.125	261,311	0	(148)	0	0	0	340,000	07/30/2024
1000445477		GRAND RAPIDS	MI		12/27/2024	7.499	204,147	0	(114)	0	0	0	267,000	07/24/2024
1000445484		LAS VEGAS	NV		12/27/2024	7.125	292,790	0	(164)	0	0	0	400,000	07/08/2024
1000445488		VIRGINIA BEACH	VA		12/27/2024	7.250	174,926	0	(153)	0	0	0	241,000	07/19/2024
1000445496		FRISCO	TX		12/27/2024	6.999	277,228	0	(173)	0	0	0	550,000	07/05/2024
1000445501		ORLANDO	FL		12/27/2024	7.875	309,544	0	(123)	0	0	0	380,000	07/12/2024
1000445511		HOUSTON	TX		12/27/2024	7.500	187,352	0	(77)	0	0	0	230,000	08/26/2024
1000445514		LUBBOCK	TX		12/27/2024	7.375	108,970	0	(70)	0	0	0	132,000	08/06/2024
1000445520		TAMPA	FL		12/27/2024	8.375	127,606	0	(63)	0	0	0	155,000	08/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000445532		STERLING HEIGHTS	MI		12/27/2024	8.000	245,319	0	(63)	0	0	0	343,000	08/01/2024
1000445534		WILMINGTON	DE		12/27/2024	7.125	139,674	0	(50)	0	0	0	191,000	07/29/2024
1000445538		GOLDENDALE	WA		12/27/2024	7.625	185,368	0	(108)	0	0	0	254,000	08/06/2024
1000445543		SUWSIOE	FL		12/27/2024	7.250	880,869	0	(635)	0	0	0	1,965,000	08/02/2024
1000445546		EAU CLAIRE	WI		12/27/2024	7.875	127,218	0	(68)	0	0	0	165,000	08/08/2024
1000445548		CHIPPEWA FALLS	WI		12/27/2024	7.250	322,313	0	(231)	0	0	0	562,500	08/07/2024
1000445551		GREENWELL SPRINGS	LA		12/27/2024	7.500	154,074	0	(86)	0	0	0	220,000	08/20/2024
1000445553		WEST PARK	FL		12/27/2024	8.375	194,500	0	(97)	0	0	0	252,000	07/24/2024
1000445555		CHICAGO	IL		12/27/2024	7.625	125,718	0	(82)	0	0	0	168,000	08/13/2024
1000445559		HYATTSVILLE	MD		12/27/2024	7.875	261,529	0	(174)	0	0	0	416,000	07/07/2024
1000445565		LOS ANGELES	CA		12/27/2024	6.990	660,674	0	(313)	0	0	0	950,000	07/23/2024
1000445569		BATON ROUGE	LA		12/27/2024	7.875	94,441	0	(63)	0	0	0	130,000	08/12/2024
1000445573		YUCCA VALLEY	CA		12/27/2024	6.875	322,992	0	(179)	0	0	0	475,000	05/19/2024
1000445575		MECHANICSVILLE	MD		12/27/2024	7.750	330,450	0	(226)	0	0	0	425,000	07/02/2024
1000445579		WILMINGTON	DE		12/27/2024	7.990	292,726	0	(146)	0	0	0	380,000	07/05/2024
1000445581		SPOTSYLVANIA	VA		12/27/2024	7.125	470,779	0	(224)	0	0	0	780,000	07/15/2024
1000445583		GREENACRES	FL		12/27/2024	6.875	375,812	0	(180)	0	0	0	548,000	08/06/2024
1000445589		KANNAPOLIS	NC		12/27/2024	7.500	212,574	0	5	0	0	0	286,000	08/02/2024
1000445593		BROWN DEER	WI		12/27/2024	7.500	68,277	0	2	0	0	0	107,000	08/09/2024
1000445597		TACOMA	WA		12/27/2024	7.500	218,534	0	(153)	0	0	0	500,000	08/06/2024
1000445599		HESPERIA	CA		12/27/2024	6.750	197,067	0	(34)	0	0	0	430,000	08/11/2024
1000445601		GADSDEN	AL		12/27/2024	7.500	75,570	0	(21)	0	0	0	100,000	08/15/2024
1000445603		FEDERAL WAY	WA		12/27/2024	7.625	460,302	0	(133)	0	0	0	653,000	04/05/2024
1000445608		PORT ISABEL	TX		12/27/2024	7.625	234,259	0	(129)	0	0	0	285,000	08/05/2024
1000445621		LEVITTOWN	NY		12/27/2024	7.625	482,829	0	(355)	0	0	0	615,000	06/28/2024
1000445625		COLORADO SPRINGS	CO		12/27/2024	8.375	293,265	0	(146)	0	0	0	405,000	07/29/2024
1000445630		ORLANDO	FL		12/27/2024	7.000	351,642	0	(172)	0	0	0	460,000	08/07/2024
1000445632		HOUSTON	TX		12/27/2024	7.500	248,846	0	(174)	0	0	0	345,000	07/30/2024
1000445641		FAYETTEVILLE	NY		12/27/2024	7.500	207,444	0	(143)	0	0	0	260,000	07/11/2024
1000445647		ROCKFORD	IL		12/27/2024	7.750	85,442	0	(23)	0	0	0	113,000	07/16/2024
1000445651		KATY	TX		12/27/2024	7.125	239,408	0	(200)	0	0	0	423,000	08/07/2024
1000445655		WESTON	FL		12/27/2024	7.125	328,395	0	(192)	0	0	0	680,000	07/25/2024
1000445659		BRISTOL	TN		12/27/2024	7.875	190,578	0	(141)	0	0	0	240,000	08/12/2024
1000445664		NEW WINDSOR	NY		12/27/2024	7.000	319,412	0	(137)	0	0	0	455,000	08/15/2024
1000445666		AMITYVILLE	NY		12/27/2024	8.250	563,805	0	(285)	0	0	0	685,000	06/24/2024
1000445675		PHOENIX	AZ		12/27/2024	7.250	165,878	0	(71)	0	0	0	261,000	08/21/2024
1000445677		CALDWELL	ID		12/27/2024	7.375	157,422	0	(118)	0	0	0	360,000	08/13/2024
1000445679		HOUSTON	TX		12/27/2024	7.375	256,381	0	(179)	0	0	0	330,000	08/05/2024
1000445681		SANTA CLARA	CA		12/27/2024	7.500	207,557	0	(144)	0	0	0	1,769,000	08/20/2024
1000445683		ALGONAC	MI		12/27/2024	7.875	66,294	0	(23)	0	0	0	104,000	07/31/2024
1000445685		DAVENPORT	FL		12/27/2024	7.000	206,977	0	(148)	0	0	0	410,000	08/19/2024
1000445687		ARVADA	CO		12/27/2024	7.000	529,462	0	(255)	0	0	0	668,000	08/14/2024
1000445689		RENO	NV		12/27/2024	7.500	318,681	0	(176)	0	0	0	575,000	08/15/2024
1000445695		NEW BRAUNFELS	TX		12/27/2024	7.375	210,527	0	(59)	0	0	0	333,000	07/23/2024
1000445699		LAKEWOOD RANCH	FL		12/27/2024	6.875	254,483	0	(167)	0	0	0	360,000	08/01/2024
1000445701		LAWRENCEVILLE	GA		12/27/2024	6.875	184,671	0	(90)	0	0	0	261,000	08/05/2024
1000445703		CONNEAUT	OH		12/27/2024	7.375	124,041	0	(74)	0	0	0	152,000	08/06/2024
1000445705		HOUSTON	TX		12/27/2024	7.250	134,871	0	(1,158)	0	0	0	560,000	07/30/2024
1000445707		PINELLAS PARK	FL		12/27/2024	7.250	153,956	0	(88)	0	0	0	330,000	07/26/2024
1000445713		RIVERSIDE	CA		12/27/2024	8.000	324,404	0	(213)	0	0	0	450,000	07/17/2024
1000445721		WARNER ROBINS	GA		12/27/2024	7.750	139,883	0	(37)	0	0	0	185,000	08/27/2024
1000445725		MAGNOLIA	DE		12/27/2024	7.625	229,798	0	(62)	0	0	0	285,000	08/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000445729		WACO	TX		12/27/2024	7.875	131,409	0	(86)	0	0	0	169,000	08/04/2024
1000445732		STOCKTON	CA		12/27/2024	7.375	302,192	0	(84)	0	0	0	631,000	08/07/2024
1000445734		ROCKFORD	IL		12/27/2024	8.000	98,737	0	(51)	0	0	0	128,000	07/17/2024
1000445736		ROCKFORD	IL		12/27/2024	7.750	98,891	0	(57)	0	0	0	128,000	07/16/2024
1000445738		OXNARD	CA		12/27/2024	7.000	172,401	0	(83)	0	0	0	390,000	07/12/2024
1000445744		BROOKLYN	NY		12/27/2024	7.250	639,433	0	(281)	0	0	0	830,000	07/30/2024
1000445752		KATY	TX		12/27/2024	6.750	237,233	0	(109)	0	0	0	340,000	08/19/2024
1000445756		TWENTYNINE PALMS	CA		12/27/2024	6.750	108,704	0	(72)	0	0	0	236,000	07/27/2024
1000445758		SEBRING	FL		12/27/2024	6.875	179,796	0	(68)	0	0	0	222,000	08/22/2024
1000445760		GLEN BURNIE	MD		12/27/2024	6.875	173,447	0	(45)	0	0	0	217,000	08/26/2024
1000445762		FORNEY	TX		12/27/2024	7.000	247,835	0	(109)	0	0	0	324,900	08/28/2024
1000445764		FORNEY	TX		12/27/2024	7.000	246,964	0	(72)	0	0	0	326,900	08/28/2024
1000445766		PELLSTON	MI		12/27/2024	7.750	331,202	0	(213)	0	0	0	445,000	07/17/2024
1000445772		ATLANTA	GA		12/27/2024	8.250	267,689	0	(135)	0	0	0	340,000	08/12/2024
1000445774		CHATTANOOGA	TN		12/27/2024	7.875	174,715	0	(8,341)	0	0	0	240,000	02/05/2025
1000445776		IRVING	TX		12/27/2024	7.375	173,522	0	(122)	0	0	0	305,000	08/08/2024
1000445778		CALIFORNIA CITY	CA		12/27/2024	7.000	174,406	0	(103)	0	0	0	345,000	08/06/2024
1000445781		BUFORD	GA		12/27/2024	8.750	332,342	0	(156)	0	0	0	430,000	07/09/2024
1000445783		NEW ORLEANS	LA		12/27/2024	7.875	199,824	0	(52)	0	0	0	286,000	09/09/2024
1000445787		MYRTLE BEACH	SC		12/27/2024	8.125	97,365	0	(62)	0	0	0	125,000	08/24/2024
1000445793		ST. ANNE	IL		12/27/2024	7.125	254,217	0	(148)	0	0	0	455,000	08/27/2024
1000445795		MESA	AZ		12/27/2024	7.500	213,825	0	(88)	0	0	0	345,000	08/26/2024
1000445797		BAKERSFIELD	CA		12/27/2024	7.125	151,005	0	(44)	0	0	0	328,000	08/14/2024
1000445799		TULSA	OK		12/27/2024	7.500	149,125	0	(41)	0	0	0	197,000	08/07/2024
1000445803		PEEKSKILL	NY		12/27/2024	7.375	293,043	0	52	0	0	0	452,000	07/30/2024
1000445807		HOUSTON	TX		12/27/2024	7.125	174,757	0	(104)	0	0	0	255,000	08/27/2024
1000445809		JARRELL	TX		12/27/2024	7.500	167,359	0	(70)	0	0	0	254,000	08/09/2024
1000445815		RENTON	WA		12/27/2024	7.000	239,733	0	(74)	0	0	0	425,000	04/10/2024
1000445821		VALRICO	FL		12/27/2024	7.000	216,801	0	(146)	0	0	0	400,000	08/14/2024
1000445823		DENVER	CO		12/27/2024	7.125	293,290	0	(181)	0	0	0	420,000	08/19/2024
1000445826		FOUNTAIN	FL		12/27/2024	7.375	167,746	0	(116)	0	0	0	210,000	08/07/2024
1000445828		BATON ROUGE	LA		12/27/2024	7.750	119,889	0	(82)	0	0	0	165,000	08/19/2024
1000445837		BENTON	KY		12/27/2024	7.875	276,981	0	(147)	0	0	0	392,000	08/09/2024
1000445843		TRAVELERS REST	SC		12/27/2024	6.875	168,182	0	(483)	0	0	0	257,000	08/27/2024
1000445845		MADISON	TN		12/27/2024	7.500	278,993	0	(176)	0	0	0	360,000	09/11/2024
1000445849		MADISON	WI		12/27/2024	7.375	281,199	0	(183)	0	0	0	340,000	08/28/2024
1000445853		LITTLE RIVER	SC		12/27/2024	7.500	94,100	0	(61)	0	0	0	122,000	08/26/2024
1000445857		MANILA	UT		12/27/2024	7.375	176,427	0	(49)	0	0	0	255,000	08/28/2024
1000445859		NEW PORT RICHEY	FL		12/27/2024	7.375	387,499	0	(250)	0	0	0	500,000	08/30/2024
1000445863		RANCHO CORDOVA	CA		12/27/2024	7.125	171,794	0	(49)	0	0	0	326,000	08/24/2024
1000445869		NORTH CHARLESTON	SC		12/27/2024	7.125	208,617	0	(112)	0	0	0	260,000	08/13/2024
1000445873		TROY	NY		12/27/2024	8.625	193,051	0	(93)	0	0	0	250,000	07/01/2024
1000445875		GREENVILLE	NC		12/27/2024	7.750	209,217	0	(235)	0	0	0	290,000	09/12/2024
1000445877		FREEPORT	TX		12/27/2024	8.750	113,531	0	(68)	0	0	0	156,000	05/30/2024
1000445881		KNOXVILLE	TN		12/27/2024	7.875	225,892	0	(59)	0	0	0	320,000	07/23/2024
1000445883		BROOKLYN	NY		12/27/2024	6.750	967,071	0	(335)	0	0	0	1,800,000	07/02/2024
1000445885		MIAMI	FL		12/27/2024	7.375	464,409	0	(330)	0	0	0	930,000	08/20/2024
1000445889		FLORISSANT	CO		12/27/2024	7.500	312,974	0	(217)	0	0	0	378,000	08/19/2024
1000445891		SEGUIN	TX		12/27/2024	7.500	196,294	0	(136)	0	0	0	275,000	09/05/2024
1000445893		SEGUIN	TX		12/27/2024	7.500	199,660	0	(139)	0	0	0	265,000	08/29/2024
1000445897		AMANDA	OH		12/27/2024	7.250	302,093	0	(95)	0	0	0	390,000	07/15/2024
1000445899		NEWBURGH	NY		12/27/2024	8.000	140,063	0	(36)	0	0	0	185,000	07/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000445903		MERCED	CA		12/27/2024	7.500	114,156	0	(79)	0	0	0	369,000	08/30/2024
1000445905		WINTER SPRINGS	FL		12/27/2024	6.875	304,881	0	(134)	0	0	0	414,000	09/03/2024
1000445907		PLEASANT GROVE	UT		12/27/2024	6.750	294,228	0	(170)	0	0	0	480,000	08/16/2024
1000445909		WATERBURY	CT		12/27/2024	7.750	234,596	0	(192)	0	0	0	290,000	08/06/2024
1000445911		FAYETTEVILLE	NC		12/27/2024	7.500	175,996	0	(122)	0	0	0	222,000	08/17/2024
1000445913		WHITESTOWN	IN		12/27/2024	6.875	241,764	0	(4,308)	0	0	0	400,000	08/20/2024
1000445915		LAKE IN THE HILLS	IL		12/27/2024	7.375	188,243	0	(93)	0	0	0	230,000	08/01/2024
1000445917		ARLINGTON	TX		12/27/2024	7.000	229,854	0	(154)	0	0	0	376,000	08/09/2024
1000445919		KENNER	LA		12/27/2024	7.125	179,482	0	(103)	0	0	0	250,000	08/10/2024
1000445921		APOPKA	FL		12/27/2024	8.125	183,428	0	(143)	0	0	0	325,000	08/16/2024
1000445935		DETROIT	MI		12/27/2024	7.875	67,663	0	(27)	0	0	0	109,000	08/27/2024
1000445939		MIDDLETOWN	IN		12/27/2024	6.750	61,503	0	(36)	0	0	0	121,000	09/10/2024
1000445941		YUMA	AZ		12/27/2024	6.875	144,657	0	(69)	0	0	0	215,000	08/24/2024
1000445943		TACOMA	WA		12/27/2024	7.250	283,566	0	(206)	0	0	0	423,000	09/04/2024
1000445945		KNOXVILLE	TN		12/27/2024	7.375	147,738	0	12	0	0	0	190,000	08/13/2024
1000445947		LOGAN	UT		12/27/2024	6.875	311,600	0	(139)	0	0	0	670,000	08/22/2024
1000445949		LOGAN	UT		12/27/2024	6.875	311,600	0	(139)	0	0	0	641,000	08/22/2024
1000445953		NEW PLYMOUTH	OH		12/27/2024	7.625	621,356	0	(167)	0	0	0	770,000	08/21/2024
1000445955		NORTHBROOK	IL		12/27/2024	7.125	342,580	0	(98)	0	0	0	630,000	08/19/2024
1000445957		FUQUAY VARINA	NC		12/27/2024	6.875	212,605	0	(98)	0	0	0	303,000	08/28/2024
1000445963		ODESSA	TX		12/27/2024	7.000	185,086	0	(479)	0	0	0	245,000	08/27/2024
1000445965		SOUTH BEND	IN		12/27/2024	6.875	340,810	0	(139)	0	0	0	420,000	04/22/2024
1000445971		IRVINGTON	NJ		12/27/2024	6.865	552,973	0	(128)	0	0	0	690,000	08/14/2024
1000445977		MONTGOMERY	AL		12/27/2024	6.650	298,754	0	(100)	0	0	0	395,000	07/31/2024
1000445983		HAMDEN	CT		12/27/2024	6.320	321,833	0	(109)	0	0	0	525,000	08/05/2024
1000445995		TRENTON	NJ		12/27/2024	6.410	116,114	0	(29)	0	0	0	145,000	08/07/2024
1000445997		NEWBURGH	NY		12/27/2024	6.700	315,363	0	(74)	0	0	0	420,000	07/30/2024
1000446001		YUKON	OK		12/27/2024	6.430	176,397	0	(48)	0	0	0	220,000	07/09/2024
1000446003		BIRMINGHAM	AL		12/27/2024	7.140	80,975	0	(50)	0	0	0	110,000	08/04/2024
1000446005		RICHMOND	VA		12/27/2024	6.520	280,208	0	(83)	0	0	0	372,000	07/30/2024
1000446019		CINCINNATI	OH		12/27/2024	6.600	132,231	0	(45)	0	0	0	175,000	07/17/2024
1000446023		NEWARK	NJ		12/27/2024	6.515	593,463	0	(90)	0	0	0	800,000	07/29/2024
1000446057		NEWARK	NJ		12/27/2024	6.450	596,279	0	(135)	0	0	0	798,000	08/10/2024
1000446091		BRIDGEPORT	CT		12/27/2024	7.500	312,758	0	(191)	0	0	0	405,000	05/31/2024
1000446115		LANETT	AL		12/27/2024	7.685	92,136	0	(73)	0	0	0	126,000	05/06/2024
1000446127		CULLMAN	AL		12/27/2024	7.375	138,958	0	(185)	0	0	0	195,000	08/29/2024
1000446129		PANORAMA CITY	CA		12/27/2024	7.875	308,644	0	(163)	0	0	0	470,000	08/14/2024
1000446131		SIDNEY	NE		12/27/2024	7.500	97,723	0	(71)	0	0	0	118,000	08/27/2024
1000446133		MIAMI	FL		12/27/2024	7.375	506,811	0	(334)	0	0	0	700,000	08/29/2024
1000446137		CLEVELAND	OH		12/27/2024	7.875	79,122	0	(21)	0	0	0	112,000	08/26/2024
1000446139		FAIRVIEW HEIGHTS	IL		12/27/2024	7.125	220,989	0	(115)	0	0	0	287,000	09/09/2024
1000446141		NORTH AURORA	IL		12/27/2024	7.125	281,672	0	(121)	0	0	0	347,000	09/09/2024
1000446143		CARROLLTON	TX		12/27/2024	6.750	295,199	0	(149)	0	0	0	460,000	08/23/2024
1000446145		RALEIGH	NC		12/27/2024	7.375	172,535	0	(48)	0	0	0	228,000	08/27/2024
1000446147		GREENSBORO	NC		12/27/2024	7.000	153,319	0	(79)	0	0	0	200,000	08/22/2024
1000446149		WEST COLUMBIA	SC		12/27/2024	7.500	127,062	0	(35)	0	0	0	180,000	09/04/2024
1000446151		ROCHESTER	NY		12/27/2024	9.125	84,946	0	(48)	0	0	0	114,000	09/01/2024
1000446153		WARNER ROBINS	GA		12/27/2024	6.875	226,486	0	(115)	0	0	0	321,000	09/04/2024
1000446157		DEARBORN	MI		12/27/2024	8.000	227,130	0	(58)	0	0	0	305,000	08/19/2024
1000446163		TUCSON	AZ		12/27/2024	6.875	77,539	0	(23)	0	0	0	350,000	08/25/2024
1000446167		CINCINNATI	OH		12/27/2024	7.500	158,298	0	(35)	0	0	0	210,000	09/27/2024
1000446169		MCKINNEY	TX		12/27/2024	7.250	221,357	0	(199)	0	0	0	330,000	08/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000446171		FORT LAUDERDALE	FL		12/27/2024	7.250	126,148	0	(100)	0	0	0	214,000	06/07/2024
1000446173		FORT LAUDERDALE	FL		12/27/2024	6.375	101,809	0	(58)	0	0	0	225,000	06/28/2024
1000446175		COCONUT CREEK	FL		12/27/2024	6.490	356,715	0	(241)	0	0	0	699,000	07/25/2024
1000446177		POMONA PARK	FL		12/27/2024	7.990	108,740	0	(91)	0	0	0	146,000	07/08/2024
1000446179		NORTH BAY VILLAGE	FL		12/27/2024	7.125	129,664	0	(101)	0	0	0	215,000	07/22/2024
1000446181		TAMPA	FL		12/27/2024	7.625	175,890	0	(153)	0	0	0	240,000	07/31/2024
1000446185		LAKE WORTH BEACH	FL		12/27/2024	7.490	357,202	0	(263)	0	0	0	560,000	07/25/2024
1000446189		DAVIE	FL		12/27/2024	7.490	168,358	0	(119)	0	0	0	325,000	05/15/2024
1000446191		DORAL	FL		12/27/2024	6.490	187,178	0	(38)	0	0	0	420,000	07/11/2024
1000446193		WELLINGTON	FL		12/27/2024	6.875	410,733	0	(244)	0	0	0	590,000	07/05/2024
1000446197		DAVIE	FL		12/27/2024	7.750	241,606	0	(196)	0	0	0	330,000	06/20/2024
1000446199		FORT LAUDERDALE	FL		12/27/2024	6.990	132,390	0	(99)	0	0	0	280,000	06/24/2024
1000446201		DORAL	FL		12/27/2024	7.375	465,489	0	(822)	0	0	0	875,000	07/08/2024
1000446205		HOLLY HILL	FL		12/27/2024	7.490	148,226	0	1,083	0	0	0	245,000	06/13/2024
1000446207		DELRAY BEACH	FL		12/27/2024	7.250	530,721	0	(372)	0	0	0	755,000	06/11/2024
1000446209		MIAMI	FL		12/27/2024	7.375	200,178	0	(155)	0	0	0	275,000	05/04/2024
1000446211		MIAMI	FL		12/27/2024	6.990	161,696	0	(152)	0	0	0	265,000	06/12/2024
1000446213		TAMPA	FL		12/27/2024	7.125	70,406	0	(21)	0	0	0	130,000	06/18/2024
1000446215		MIAMI BEACH	FL		12/27/2024	7.990	154,989	0	(493)	0	0	0	215,000	06/19/2024
1000446217		KISSIMMEE	FL		12/27/2024	7.250	171,208	0	(411)	0	0	0	245,000	06/17/2024
1000446219		ORLANDO	FL		12/27/2024	7.490	113,908	0	(80)	0	0	0	250,000	06/15/2024
1000446221		WINTER PARK	FL		12/27/2024	7.490	232,263	0	(161)	0	0	0	300,000	06/04/2024
1000446223		NORTH MIAMI BEACH	FL		12/27/2024	6.990	344,700	0	(394)	0	0	0	650,000	05/31/2024
1000446225		MIAMI	FL		12/27/2024	7.750	113,938	0	(157)	0	0	0	158,000	06/10/2024
1000446227		MIAMI	FL		12/27/2024	7.750	105,707	0	(126)	0	0	0	155,000	05/27/2024
1000446229		MIAMI BEACH	FL		12/27/2024	7.490	124,829	0	(114)	0	0	0	193,000	06/03/2024
1000446231		AVENTURA	FL		12/27/2024	7.490	174,015	0	(122)	0	0	0	238,000	06/03/2024
1000446235		LAKE WORTH	FL		12/27/2024	7.625	364,068	0	(264)	0	0	0	540,000	06/28/2024
1000446237		COCONUT CREEK	FL		12/27/2024	6.990	269,473	0	(323)	0	0	0	600,000	05/24/2024
1000446239		MIAMI	FL		12/27/2024	7.250	139,543	0	(136)	0	0	0	350,000	04/10/2024
1000446243		NORTH MIAMI BEACH	FL		12/27/2024	6.750	223,634	0	(170)	0	0	0	395,000	05/21/2024
1000446245		FORT LAUDERDALE	FL		12/27/2024	7.490	108,987	0	(93)	0	0	0	149,000	05/22/2024
1000446247		RIVIERA BEACH	FL		12/27/2024	7.250	203,860	0	(118)	0	0	0	265,000	06/13/2024
1000446249		SARASOTA	FL		12/27/2024	7.375	250,424	0	2,278	0	0	0	520,000	05/23/2024
1000446251		MIAMI	FL		12/27/2024	7.490	208,988	0	(178)	0	0	0	444,000	05/16/2024
1000446255		MIAMI	FL		12/27/2024	7.625	213,666	0	(150)	0	0	0	305,000	04/13/2024
1000446257		ORLANDO	FL		12/27/2024	7.490	130,617	0	(111)	0	0	0	339,000	05/29/2024
1000446259		SUNRISE	FL		12/27/2024	7.490	118,831	0	(7,242)	0	0	0	125,000	09/04/2025
1000446261		LAUDERHILL	FL		12/27/2024	8.125	101,610	0	(66)	0	0	0	140,000	05/02/2024
1000446269		MIAMI	FL		12/27/2024	7.250	150,021	0	4,719	0	0	0	365,000	04/27/2024
1000446271		MIAMI	FL		12/27/2024	6.625	161,915	0	(80)	0	0	0	230,000	04/22/2024
1000446273		LAUDERHILL	FL		12/27/2024	7.625	441,146	0	(372)	0	0	0	528,000	04/18/2024
1000446275		MIAMI	FL		12/27/2024	8.125	151,668	0	(231)	0	0	0	208,000	04/11/2024
1000446277		MIAMI	FL		12/27/2024	7.250	725,283	0	(553)	0	0	0	1,300,000	06/17/2024
1000446279		MIAMI	FL		12/27/2024	7.375	145,358	0	(44)	0	0	0	200,000	03/15/2024
1000446281		HOUSTON	TX		12/27/2024	7.375	338,527	0	(91)	0	0	0	420,000	09/11/2024
1000446285		ODESSA	TX		12/27/2024	6.875	201,334	0	(362)	0	0	0	272,000	09/17/2024
1000446287		HALTOM CITY	TX		12/27/2024	7.625	237,457	0	(163)	0	0	0	305,000	07/30/2024
1000446289		DELTONA	FL		12/27/2024	7.375	177,649	0	(113)	0	0	0	239,000	09/16/2024
1000446303		CLAYMONT	DE		12/27/2024	6.875	98,841	0	(28)	0	0	0	131,000	09/04/2024
1000446311		OXNARD	CA		12/27/2024	6.875	226,764	0	122	0	0	0	525,000	09/12/2024
1000446313		PHARR	TX		12/27/2024	6.999	293,735	0	(135)	0	0	0	441,000	08/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000446315		COLUMBUS	OH		12/27/2024	6.999	182,759	0	(88)	0	0	0	227,000	08/27/2024
1000446317		MIRAMAR	FL		12/27/2024	6.625	176,643	0	(112)	0	0	0	400,000	08/23/2024
1000446321		BOLIVIA	NC		12/27/2024	7.499	333,407	0	(441)	0	0	0	415,000	08/19/2024
1000446323		STONE MOUNTAIN	GA		12/27/2024	7.125	231,985	0	(131)	0	0	0	323,000	08/14/2024
1000446325		JACKSONVILLE	FL		12/27/2024	7.125	126,376	0	(61)	0	0	0	190,000	08/13/2024
1000446329		OCKLAWAHA	FL		12/27/2024	6.999	206,302	0	(71)	0	0	0	263,000	08/16/2024
1000446331		BALTIMORE	MD		12/27/2024	7.125	183,278	0	(82)	0	0	0	260,000	09/16/2025
1000446333		HOUSTON	TX		12/27/2024	7.375	200,573	0	(136)	0	0	0	277,000	08/14/2024
1000446335		ORLANDO	FL		12/27/2024	7.000	269,068	0	(127)	0	0	0	375,000	09/03/2024
1000446337		BRASELTON	GA		12/27/2024	6.875	321,606	0	(141)	0	0	0	443,000	08/15/2024
1000446347		BUFORD	GA		12/27/2024	8.500	347,644	0	(169)	0	0	0	450,000	08/27/2024
1000446357		NEW BRAUNFELS	TX		12/27/2024	6.990	156,378	0	(48)	0	0	0	212,000	08/28/2024
1000446359		KLAMATH FALLS	OR		12/27/2024	6.500	150,751	0	(47)	0	0	0	235,000	07/25/2024
1000446361		MADISON	NY		12/27/2024	7.375	163,261	0	(106)	0	0	0	211,000	06/28/2024
1000446363		SAINT LOUIS	MO		12/27/2024	7.250	79,153	0	0	0	0	0	105,000	09/09/2024
1000446365		CLEVELAND	OH		12/27/2024	7.750	80,493	0	(21)	0	0	0	100,000	09/03/2024
1000446375		LILBURN	GA		12/27/2024	6.625	239,521	0	(119)	0	0	0	340,000	09/10/2024
1000446377		TAMARAC	FL		12/27/2024	6.375	283,997	0	(129)	0	0	0	560,000	09/06/2024
1000446379		HASLET	TX		12/27/2024	6.500	170,936	0	(891)	0	0	0	485,000	09/06/2024
1000446383		REYNOLDSBURG	OH		12/27/2024	6.750	257,489	0	(104)	0	0	0	363,000	09/06/2024
1000446385		HOUSTON	TX		12/27/2024	6.375	151,626	0	(64)	0	0	0	300,000	09/03/2024
1000446387		UPPER DARBY	PA		12/27/2024	6.875	151,048	0	(47)	0	0	0	200,000	08/30/2024
1000446389		LEAGUE CITY	TX		12/27/2024	6.500	155,693	0	(73)	0	0	0	270,000	08/29/2024
1000446393		POOLER	GA		12/27/2024	6.375	257,112	0	(85)	0	0	0	403,000	09/05/2024
1000446395		TALLAHASSEE	FL		12/27/2024	7.375	355,583	0	239	0	0	0	598,000	08/30/2024
1000446397		JONESBORO	GA		12/27/2024	7.125	157,223	0	(95)	0	0	0	305,000	08/27/2024
1000446399		INDIANAPOLIS	IN		12/27/2024	7.375	124,938	0	(95)	0	0	0	188,000	08/27/2024
1000446401		CLEARWATER	FL		12/27/2024	6.875	362,270	0	(35)	0	0	0	580,000	09/05/2024
1000446405		RICHMOND	TX		12/27/2024	7.625	530,293	0	(437)	0	0	0	675,000	09/04/2024
1000446409		LAKEWOOD	CO		12/27/2024	6.375	365,824	0	(111)	0	0	0	560,000	08/28/2024
1000446415		LOUISVILLE	KY		12/27/2024	6.625	139,882	0	(161)	0	0	0	293,000	08/13/2024
1000446417		TALLAHASSEE	FL		12/27/2024	7.000	256,564	0	(261)	0	0	0	375,000	08/26/2024
1000446419		SPRING	TX		12/27/2024	7.125	193,396	0	(22)	0	0	0	260,000	08/21/2024
1000446433		MIAMI	FL		12/27/2024	6.750	362,299	0	(134)	0	0	0	550,000	08/12/2024
1000446435		GARDENA	CA		12/27/2024	6.750	692,850	0	119	0	0	0	860,000	08/12/2024
1000446439		TALLAHASSEE	FL		12/27/2024	7.125	129,432	0	(60)	0	0	0	160,000	08/13/2024
1000446441		LOS ANGELES	CA		12/27/2024	7.375	665,185	0	(305)	0	0	0	795,000	08/16/2024
1000446443		BALTIMORE	MD		12/27/2024	6.999	336,252	0	(126)	0	0	0	415,000	08/13/2024
1000446445		PIKESVILLE	MD		12/27/2024	7.125	309,410	0	(142)	0	0	0	380,000	08/13/2024
1000446447		DENVER	CO		12/27/2024	7.125	324,851	0	(110)	0	0	0	428,000	08/24/2024
1000446449		NEWARK	NJ		12/27/2024	6.750	448,556	0	(76)	0	0	0	625,000	09/12/2024
1000446451		KILLEEN	TX		12/27/2024	6.375	184,308	0	(53)	0	0	0	249,000	08/17/2024
1000446453		COLUMBIA	SC		12/27/2024	6.499	151,216	0	(32)	0	0	0	216,000	09/13/2024
1000446455		ROCKDALE	TX		12/27/2024	7.375	185,438	0	(121)	0	0	0	240,000	09/17/2024
1000446457		FLORENCE	KY		12/27/2024	6.999	199,266	0	(94)	0	0	0	245,000	08/13/2024
1000446459		MILWAUKEE	WI		12/27/2024	6.750	162,833	0	(61)	0	0	0	230,000	09/17/2024
1000446461		DANVILLE	VA		12/27/2024	6.875	135,095	0	(94)	0	0	0	218,000	09/13/2024
1000446463		FAYETTEVILLE	NC		12/27/2024	7.125	208,794	0	(108)	0	0	0	260,000	08/16/2024
1000446471		LAS VEGAS	NV		12/27/2024	7.125	216,274	0	(72)	0	0	0	360,000	09/06/2024
1000446481		WINTER PARK	CO		12/27/2024	7.125	329,718	0	(6,527)	0	0	0	490,000	09/19/2025
1000446483		PANAMA CITY BEACH	FL		12/27/2024	6.875	655,774	0	(499)	0	0	0	975,000	08/21/2024
1000446485		MOSES LAKE	WA		12/27/2024	6.875	165,000	0	(90)	0	0	0	260,000	08/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000446489		EVERSON	WA		12/27/2024	7.250	486,597	0	(278)	0	0	0	728,000	09/13/2024
1000446491		BYRAM TOWNSHIP	NJ		12/27/2024	6.990	302,125	0	(89)	0	0	0	420,000	08/30/2024
1000446495		NEWARK	NJ		12/27/2024	6.340	612,138	0	(89)	0	0	0	820,000	08/20/2024
1000446499		MINNEAPOLIS	MN		12/27/2024	7.625	230,237	0	(175)	0	0	0	294,000	03/24/2024
1000446503		HAZELWOOD	MO		12/27/2024	7.625	127,316	0	(105)	0	0	0	170,000	07/31/2024
1000446511		JACKSONVILLE	FL		12/27/2024	7.125	180,519	0	(102)	0	0	0	235,000	07/25/2024
1000446515		JACKSONVILLE	FL		12/27/2024	7.500	112,688	0	(80)	0	0	0	145,000	08/13/2024
1000446519		MACON	GA		12/27/2024	7.125	122,821	0	(89)	0	0	0	169,000	07/02/2024
1000446525		FAYETTEVILLE	GA		12/27/2024	7.500	344,176	0	(229)	0	0	0	444,000	06/11/2024
1000446527		KANSAS CITY	MO		12/27/2024	7.500	209,622	0	(138)	0	0	0	271,000	06/28/2024
1000446533		COVINGTON	GA		12/27/2024	7.500	213,536	0	(62)	0	0	0	288,000	09/16/2024
1000446539		FOREST HILL	TX		12/27/2024	7.750	787,221	0	(503)	0	0	0	955,000	08/16/2024
1000446543		COLOMA	MI		12/27/2024	7.250	285,067	0	44	0	0	0	370,000	07/23/2024
1000446547		CARIBOU	ME		12/27/2024	8.250	95,623	0	(5)	0	0	0	115,000	07/12/2024
1000446551		SALISBURY	MD		12/27/2024	6.875	191,330	0	(57)	0	0	0	291,000	09/20/2024
1000446563		DALLAS	TX		12/27/2024	6.499	247,663	0	(47)	0	0	0	320,000	08/24/2024
1000446565		MONROE	NC		12/27/2024	6.499	233,343	0	(116)	0	0	0	325,000	08/26/2024
1000446567		MONROE	NC		12/27/2024	6.499	233,343	0	(116)	0	0	0	325,000	08/26/2024
1000446575		LAS VEGAS	NV		12/27/2024	6.875	238,721	0	(119)	0	0	0	390,000	09/25/2024
1000446577		COLUMBUS	GA		12/27/2024	6.625	112,790	0	58	0	0	0	149,000	08/20/2024
1000446579		SAN ANTONIO	TX		12/27/2024	7.375	146,879	0	(113)	0	0	0	194,500	08/23/2024
1000446583		DOWNEY	CA		12/27/2024	6.750	629,277	0	(207)	0	0	0	780,000	08/17/2024
1000446585		SAN ANTONIO	TX		12/27/2024	6.250	171,620	0	(48)	0	0	0	300,000	08/26/2024
1000446587		COLUMBUS	GA		12/27/2024	6.375	124,776	0	(12)	0	0	0	165,000	08/24/2024
1000446589		HUMBLE	TX		12/27/2024	7.375	151,602	0	(401)	0	0	0	242,000	08/20/2024
1000446591		VIENNA	VA		12/27/2024	6.499	274,625	0	(146)	0	0	0	715,000	08/24/2024
1000446593		SAN BERNARDINO	CA		12/27/2024	6.625	416,593	0	(130)	0	0	0	520,000	08/20/2024
1000446595		SANTA PAULA	CA		12/27/2024	6.625	377,521	0	(216)	0	0	0	800,000	08/19/2024
1000446597		MILWAUKEE	WI		12/27/2024	7.125	258,060	0	(145)	0	0	0	329,000	08/19/2024
1000446601		TAMPA	FL		12/27/2024	6.499	359,511	0	(68)	0	0	0	470,000	08/19/2024
1000446603		GAITHERSBURG	MD		12/27/2024	6.999	110,621	0	(49)	0	0	0	148,000	08/20/2024
1000446605		JOSHUA TREE	CA		12/27/2024	6.375	284,674	0	(87)	0	0	0	385,000	09/12/2024
1000446607		BIRMINGHAM	AL		12/27/2024	6.999	180,823	0	(4,979)	0	0	0	255,000	11/06/2025
1000446609		SOUTH BAY	FL		12/27/2024	6.999	127,502	0	(94)	0	0	0	255,000	08/20/2024
1000446613		KNOXVILLE	TN		12/27/2024	7.125	289,336	0	(180)	0	0	0	403,000	08/12/2024
1000446621		BETHLEHEM	PA		12/27/2024	7.500	202,361	0	(56)	0	0	0	268,000	07/11/2024
1000446627		WASHINGTON	DC		12/27/2024	7.000	930,673	0	(522)	0	0	0	1,400,000	07/09/2024
1000446643		WEST PALM BEACH	FL		12/27/2024	7.375	156,577	0	(124)	0	0	0	215,000	06/21/2024
1000446649		AURORA	CO		12/27/2024	6.499	259,904	0	155	0	0	0	585,000	09/14/2024
1000446651		ODENVILLE	AL		12/27/2024	6.250	166,658	0	(21)	0	0	0	225,000	09/16/2024
1000446655		NORMAN	OK		12/27/2024	6.625	223,281	0	(36)	0	0	0	298,000	09/11/2024
1000446657		NORMAN	OK		12/27/2024	6.625	216,753	0	(35)	0	0	0	289,000	09/11/2024
1000446661		HOUSTON	TX		12/27/2024	6.375	156,124	0	(46)	0	0	0	212,000	09/19/2024
1000446663		GERMANTOWN	MD		12/27/2024	6.999	157,251	0	(114)	0	0	0	306,000	09/06/2024
1000446665		LINCOLN	AL		12/27/2024	5.999	148,626	0	16	0	0	0	207,000	09/05/2024
1000446667		BAKERSFIELD	CA		12/27/2024	6.750	214,831	0	(96)	0	0	0	275,000	09/16/2024
1000446669		BAKERSFIELD	CA		12/27/2024	7.125	214,608	0	(98)	0	0	0	290,000	09/09/2024
1000446671		LUBBOCK	TX		12/27/2024	6.499	168,901	0	(35)	0	0	0	220,000	09/12/2024
1000446673		SAN ANTONIO	TX		12/27/2024	6.875	154,028	0	(61)	0	0	0	195,000	09/05/2024
1000446677		VIRGINIA BEACH	VA		12/27/2024	6.999	232,145	0	(106)	0	0	0	285,000	09/09/2024
1000446679		HUMBLE	TX		12/27/2024	7.375	152,857	0	(677)	0	0	0	246,000	09/09/2024
1000446681		SPOKANE	WA		12/27/2024	6.499	219,928	0	(65)	0	0	0	355,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000446683		POMPANO BEACH	FL		12/27/2024	6.250	202,265	0	109	0	0	0	640,000	09/09/2024
1000446689		GUN BARREL CITY	TX		12/27/2024	6.999	218,508	0	(103)	0	0	0	268,000	09/06/2024
1000446691		FORT WASHINGTON	MD		12/27/2024	6.750	294,794	0	(133)	0	0	0	430,000	08/28/2024
1000446693		LOS ANGELES	CA		12/27/2024	6.375	1,147,093	0	(172)	0	0	0	1,525,000	09/05/2024
1000446695		GRESHAM	OR		12/27/2024	7.125	372,033	0	(195)	0	0	0	455,000	09/11/2024
1000446697		CRESTLINE	CA		12/27/2024	6.750	316,279	0	(82)	0	0	0	425,000	09/04/2024
1000446699		DALLAS	TX		12/27/2024	6.999	623,504	0	(169)	0	0	0	760,000	08/12/2024
1000446701		OAKLAND PARK	FL		12/27/2024	6.750	367,789	0	(132)	0	0	0	455,000	08/23/2024
1000446705		HOOVER	AL		12/27/2024	6.625	239,977	0	(109)	0	0	0	315,000	09/20/2024
1000446707		OLIVE BRANCH	MS		12/27/2024	6.500	243,184	0	(79)	0	0	0	370,000	09/19/2024
1000446711		FAYETTEVILLE	GA		12/27/2024	7.000	224,140	0	(160)	0	0	0	281,000	09/13/2024
1000446717		COLMAR	PA		12/27/2024	6.750	324,772	0	(258)	0	0	0	670,000	09/17/2024
1000446719		OWENSBORO	KY		12/27/2024	6.625	154,845	0	(60)	0	0	0	237,000	09/13/2024
1000446729		EDMOND	OK		12/27/2024	6.375	207,185	0	(116)	0	0	0	406,000	08/30/2024
1000446731		BRYANT	AR		12/27/2024	7.125	163,551	0	(149)	0	0	0	243,000	09/16/2024
1000446733		CHARLOTTE	NC		12/27/2024	7.000	275,958	0	(138)	0	0	0	361,000	09/18/2024
1000447185		ELMWOOD PARK	NJ		10/25/2024	6.600	500,971	0	495	0	0	0	725,000	07/22/2024
1000447192		SAN ANTONIO	TX		10/25/2024	7.900	93,634	0	56	0	0	0	120,000	08/22/2024
1000447196		DALLAS	TX		10/25/2024	6.870	237,536	0	310	0	0	0	319,000	08/30/2024
1000447202		HYANNIS	MA		10/25/2024	6.950	547,193	0	739	0	0	0	725,000	08/24/2024
1000447204		AKRON	OH		10/25/2024	7.020	245,485	0	291	0	0	0	302,500	08/28/2024
1000447216		NASHVILLE	TN		10/25/2024	7.980	486,934	0	385	0	0	0	630,000	08/29/2024
1000447224		GARDNER	MA		10/25/2024	7.000	271,704	0	364	0	0	0	370,000	08/28/2024
1000447234		GARY	IN		10/25/2024	7.160	116,092	0	126	0	0	0	152,000	09/03/2024
1000447238		CHICAGO	IL		10/25/2024	7.080	361,121	0	389	0	0	0	510,000	09/07/2024
1000447244		SAN ANTONIO	TX		10/25/2024	6.700	141,146	0	178	0	0	0	214,000	09/02/2024
1000447254		YOUNGSTOWN	OH		10/25/2024	7.150	115,784	0	105	0	0	0	150,000	08/24/2024
1000447264		SAN ANTONIO	TX		10/25/2024	7.100	417,437	0	574	0	0	0	555,000	09/12/2024
1000447266		BRIGHTON	MA		10/25/2024	7.140	1,460,229	0	1,621	0	0	0	2,400,000	09/20/2024
1000447268		EVERETT	MA		10/25/2024	6.670	285,703	0	332	0	0	0	975,000	09/18/2024
1000447270		YARMOUTH	MA		10/25/2024	6.600	522,498	0	860	0	0	0	700,000	09/10/2024
1000447272		MURFREESBORO	TN		10/25/2024	5.950	244,917	0	526	0	0	0	510,000	09/10/2024
1000447280		LAKEWOOD	NJ		11/12/2024	5.970	365,416	0	(135)	0	0	0	725,000	08/13/2024
1000447282		PORT RICHEY	FL		11/12/2024	6.090	203,482	0	(66)	0	0	0	270,000	09/19/2024
1000447286		MAGNOLIA	TX		11/12/2024	5.950	215,301	0	(68)	0	0	0	330,000	09/26/2024
1000447288		BENTON	AR		11/12/2024	6.700	109,913	0	(63)	0	0	0	143,000	09/27/2024
1000447290		CHICAGO	IL		12/20/2024	7.160	125,378	0	78	0	0	0	160,000	09/03/2024
1000447292		CINCINNATI	OH		11/12/2024	5.790	162,776	0	(50)	0	0	0	232,000	09/04/2024
1000447298		GRAND RAPIDS	MI		11/12/2024	6.160	215,732	0	(70)	0	0	0	268,000	09/04/2024
1000447300		LUBBOCK	TX		11/12/2024	5.950	109,940	0	(38)	0	0	0	168,000	09/03/2024
1000447302		ERLANGER	KY		11/12/2024	5.920	174,852	0	(42)	0	0	0	250,000	09/06/2024
1000447312		GRAND RAPIDS	MI		11/12/2024	6.160	205,267	0	(66)	0	0	0	255,000	08/28/2024
1000447314		OCALA	FL		12/11/2024	6.050	130,820	0	(42)	0	0	0	186,000	09/23/2024
1000447316		JACKSONVILLE	FL		11/12/2024	5.610	107,005	0	(21)	0	0	0	215,000	09/10/2024
1000447318		BALTIMORE	MD		11/12/2024	6.140	199,506	0	(82)	0	0	0	245,000	09/11/2025
1000447320		SALISBURY	NC		11/12/2024	5.920	108,897	0	(32)	0	0	0	155,000	09/25/2024
1000447324		HAZLETON	PA		11/12/2024	7.090	263,426	0	(178)	0	0	0	340,000	09/26/2024
1000447326		PHOENIXVILLE	PA		11/12/2024	6.140	432,507	0	(124)	0	0	0	575,000	09/16/2024
1000447336		COVINGTON	KY		11/12/2024	5.870	165,820	0	(57)	0	0	0	282,000	09/11/2024
1000447338		PIKESVILLE	MD		12/11/2024	6.200	93,505	0	(43)	0	0	0	142,000	09/13/2024
1000447340		LEES SUMMIT	MO		11/12/2024	5.120	191,374	0	100	0	0	0	298,000	10/03/2024
1000447344		COLUMBUS	GA		11/12/2024	6.460	99,708	0	(48)	0	0	0	130,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000447346		JACKSON	MS		11/12/2024	6.340	110,312	0	(24)	0	0	0	147,000	09/10/2024
1000447348		BENTON	AR		11/12/2024	6.230	148,963	0	(56)	0	0	0	206,000	09/18/2024
1000447350		AKRON	OH		11/12/2024	6.110	252,715	0	(85)	0	0	0	359,000	09/18/2024
1000447352		AKRON	OH		11/12/2024	6.110	211,183	0	(71)	0	0	0	300,000	09/17/2024
1000447354		MILLERSVILLE	MD		11/12/2024	6.280	379,447	0	(158)	0	0	0	520,000	09/18/2024
1000447358		ERIE	PA		11/12/2024	6.700	92,634	0	130	0	0	0	124,000	09/20/2024
1000447362		SPARTANBURG	SC		11/12/2024	6.760	230,708	0	(69)	0	0	0	305,000	10/09/2024
1000447364		BALTIMORE	MD		11/12/2024	6.470	229,519	0	(137)	0	0	0	275,000	09/12/2025
1000447368		STURGIS	MI		11/12/2024	6.000	94,671	0	(27)	0	0	0	135,000	09/19/2024
1000447372		NEW BERLIN	WI		11/12/2024	6.130	257,914	0	(89)	0	0	0	330,000	09/13/2024
1000447374		ATLANTA	GA		11/12/2024	6.070	317,793	0	(78)	0	0	0	460,000	09/18/2024
1000447376		FRANKLIN PARK	NJ		12/11/2024	6.190	157,292	0	(66)	0	0	0	210,000	10/21/2024
1000447378		PHILADELPHIA	PA		11/12/2024	6.680	145,074	0	(44)	0	0	0	183,000	09/11/2024
1000447380		MILLERSVILLE	MD		11/12/2024	6.350	367,466	0	(123)	0	0	0	475,000	09/13/2024
1000447382		JACKSONVILLE	FL		11/12/2024	5.760	100,211	0	(31)	0	0	0	185,000	09/17/2024
1000447384		SAN ANTONIO	TX		11/12/2024	6.080	258,772	0	(78)	0	0	0	368,000	09/24/2024
1000447386		COLUMBUS	OH		11/12/2024	6.450	310,332	0	(114)	0	0	0	410,000	09/17/2024
1000447388		TUCSON	AZ		12/11/2024	5.830	231,357	0	(65)	0	0	0	355,000	09/19/2024
1000447390		TUCSON	AZ		11/12/2024	5.830	429,894	0	(119)	0	0	0	660,000	09/23/2024
1000447392		TUCSON	AZ		12/11/2024	5.930	401,143	0	(125)	0	0	0	615,000	09/26/2024
1000447394		MEMPHIS	TN		11/12/2024	5.950	111,590	0	(36)	0	0	0	150,000	09/16/2024
1000447396		FORT WAYNE	IN		11/12/2024	5.220	125,978	0	46	0	0	0	174,000	09/25/2024
1000447400		WINDSOR MILL	MD		11/12/2024	6.210	242,895	0	(101)	0	0	0	320,000	09/13/2024
1000447402		MEMPHIS	TN		12/11/2024	6.350	155,233	0	(60)	0	0	0	205,000	09/18/2024
1000447404		DECATUR	GA		11/12/2024	6.060	177,578	0	(52)	0	0	0	253,000	09/20/2024
1000447408		GRAND RAPIDS	MI		11/12/2024	6.390	175,876	0	(92)	0	0	0	239,000	10/01/2024
1000447410		COLLEGE PARK	GA		11/12/2024	6.350	211,930	0	(80)	0	0	0	280,000	09/30/2024
1000447414		MIDDLETOWN	NY		12/11/2024	6.030	251,734	0	(87)	0	0	0	385,000	09/26/2024
1000447416		MEMPHIS	TN		11/12/2024	6.530	148,770	0	(70)	0	0	0	195,000	09/19/2024
1000447429		PARMA	OH		11/12/2024	6.400	170,802	0	(68)	0	0	0	225,000	09/19/2024
1000447431		FORT MYERS	FL		11/12/2024	4.900	105,693	0	83	0	0	0	140,000	09/19/2024
1000447433		LEHIGH ACRES	FL		11/12/2024	5.110	178,702	0	106	0	0	0	250,000	10/03/2024
1000447435		OWASSO	OK		11/12/2024	6.070	163,662	0	(34)	0	0	0	230,000	09/18/2024
1000447441		MILLTOWN	NJ		11/12/2024	5.770	253,622	0	(88)	0	0	0	505,000	09/20/2024
1000447443		BRYAN	TX		11/12/2024	5.930	195,239	0	(69)	0	0	0	336,000	09/24/2024
1000447445		ROMULUS	MI		11/12/2024	6.180	146,136	0	(72)	0	0	0	249,000	09/25/2024
1000447447		VIRGINIA BEACH	VA		11/12/2024	5.930	271,750	0	(94)	0	0	0	519,000	09/20/2024
1000447451		GROVER	NC		11/12/2024	5.770	128,997	0	(38)	0	0	0	184,000	09/25/2024
1000447453		CAROLEEN	NC		11/12/2024	5.770	133,224	0	(37)	0	0	0	190,000	10/09/2024
1000447455		HUNTSVILLE	AL		11/12/2024	5.850	138,738	0	(56)	0	0	0	176,000	09/23/2024
1000447459		SIKESTON	MO		12/11/2024	6.120	142,874	0	(40)	0	0	0	190,000	10/09/2024
1000447461		MACON	GA		11/12/2024	6.320	83,688	0	(37)	0	0	0	135,000	09/23/2024
1000447467		LAKE WORTH BEACH	FL		12/11/2024	6.460	991,419	0	(342)	0	0	0	1,310,000	09/24/2024
1000447471		PIEDMONT	OK		11/12/2024	6.110	289,980	0	(85)	0	0	0	385,000	09/23/2024
1000447473		BETHANY	OK		11/12/2024	6.110	279,628	0	(98)	0	0	0	380,000	09/24/2024
1000447475		LEE'S SUMMIT	MO		12/11/2024	6.250	156,085	0	(72)	0	0	0	220,000	09/17/2024
1000447477		FINDLAY	OH		11/12/2024	6.160	119,688	0	(49)	0	0	0	158,000	09/23/2024
1000447483		PHILADELPHIA	PA		12/11/2024	6.580	119,793	0	(38)	0	0	0	170,000	09/20/2024
1000447487		CHICAGO	IL		12/11/2024	6.190	239,034	0	(85)	0	0	0	339,000	09/20/2024
1000447491		MUNCIE	IN		11/12/2024	6.260	104,194	0	(34)	0	0	0	138,000	09/30/2024
1000447493		MIDDLETOWN	OH		11/12/2024	6.410	196,877	0	(71)	0	0	0	260,000	09/24/2024
1000447495		FRANKLIN	OH		11/12/2024	6.410	170,375	0	(61)	0	0	0	225,000	09/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000447497		BEACHWOOD	NJ		12/11/2024	6.470	246,885	0	(106)	0	0	0	325,000	09/26/2024
1000447501		WATHENA	KS		11/12/2024	6.580	107,013	0	(53)	0	0	0	140,000	09/20/2024
1000447503		MCCOMB	MS		12/11/2024	6.390	98,596	0	(38)	0	0	0	130,000	10/02/2024
1000447505		ORANGE	CA		12/11/2024	6.710	1,012,450	0	(404)	0	0	0	1,350,000	10/14/2024
1000447507		GARY	IN		12/11/2024	6.050	105,602	0	(36)	0	0	0	150,000	09/26/2024
1000447509		GARY	IN		12/11/2024	6.230	117,254	0	(49)	0	0	0	150,000	10/18/2024
1000447511		NEW BERLIN	WI		12/11/2024	6.080	323,145	0	(133)	0	0	0	405,000	09/18/2024
1000447513		ALBANY	GA		12/11/2024	6.260	149,412	0	(49)	0	0	0	198,000	09/23/2024
1000447521		COLUMBUS	OH		11/12/2024	6.150	193,202	0	(75)	0	0	0	255,000	09/25/2024
1000447523		ZIONSVILLE	IN		11/12/2024	6.020	230,430	0	(46)	0	0	0	330,000	08/01/2024
1000447525		JACKSON	MS		11/12/2024	6.400	106,379	0	(44)	0	0	0	140,000	10/02/2024
1000447527		BROOKLYN	NY		12/11/2024	6.140	959,632	0	(402)	0	0	0	1,530,000	09/23/2024
1000447531		PITTSBURGH	PA		12/11/2024	7.220	114,922	0	(33)	0	0	0	152,000	09/25/2024
1000447533		BORDENTOWN	NJ		12/11/2024	6.250	258,942	0	(63)	0	0	0	370,000	09/27/2024
1000447543		BOUND BROOK	NJ		12/11/2024	5.970	284,379	0	(85)	0	0	0	405,000	09/20/2024
1000447545		SILVER SPRING	MD		12/11/2024	6.620	319,662	0	(143)	0	0	0	420,000	10/09/2024
1000447547		PLAINFIELD	IL		11/12/2024	6.800	228,601	0	(49)	0	0	0	305,000	09/16/2024
1000447549		GERMANTOWN	MD		12/11/2024	6.620	307,061	0	(117)	0	0	0	405,000	09/27/2024
1000447551		CROSSVILLE	TN		11/12/2024	6.530	227,231	0	(80)	0	0	0	300,000	09/27/2024
1000447553		SAINT JOSEPH	MO		12/11/2024	6.570	111,473	0	(70)	0	0	0	162,000	09/30/2024
1000447555		JACKSONVILLE	FL		12/11/2024	5.950	138,354	0	(42)	0	0	0	197,000	10/04/2024
1000447557		CLEVELAND	OH		12/11/2024	6.580	78,193	0	102	0	0	0	110,000	09/24/2024
1000447568		HARRISONBURG	VA		12/11/2024	6.040	215,241	0	(70)	0	0	0	357,000	10/15/2024
1000447570		DELRAY BEACH	FL		12/11/2024	6.290	448,686	0	(164)	0	0	0	585,000	09/24/2024
1000447574		BUCKEYE	AZ		11/12/2024	6.600	295,447	0	(136)	0	0	0	426,000	09/26/2024
1000447576		LA PORTE	TX		11/12/2024	6.910	178,024	0	(118)	0	0	0	230,000	09/30/2024
1000447578		FLORENCE	KY		12/11/2024	5.960	226,387	0	(96)	0	0	0	350,000	10/02/2024
1000447580		DETROIT	MI		12/11/2024	6.500	268,978	0	363	0	0	0	379,000	10/10/2024
1000447584		WARSAW	IN		11/12/2024	6.370	107,878	0	(45)	0	0	0	142,000	09/26/2024
1000447586		ROANOKE	VA		12/11/2024	6.150	121,215	0	(50)	0	0	0	160,000	10/01/2024
1000447588		ROANOKE	VA		12/11/2024	5.830	115,900	0	(37)	0	0	0	165,000	09/26/2024
1000447590		ROANOKE	VA		12/11/2024	5.690	107,608	0	(35)	0	0	0	165,000	09/26/2024
1000447594		COLDWATER	MI		11/12/2024	6.140	179,209	0	(51)	0	0	0	255,000	10/01/2024
1000447596		PHENIX CITY	AL		11/12/2024	6.290	118,072	0	(55)	0	0	0	157,000	10/01/2024
1000447598		OMAHA	NE		12/11/2024	6.330	192,573	0	(65)	0	0	0	255,000	10/04/2024
1000447600		MINNEAPOLIS	MN		11/12/2024	6.370	229,100	0	(90)	0	0	0	313,000	09/25/2024
1000447602		HOUSTON	TX		12/11/2024	6.670	142,066	0	(38)	0	0	0	185,000	10/04/2024
1000447606		CHICAGO	IL		12/11/2024	6.140	264,800	0	(103)	0	0	0	350,000	09/25/2024
1000447608		BURBANK	IL		12/11/2024	6.330	220,942	0	(82)	0	0	0	292,000	10/01/2024
1000447612		STAFFORD	TX		12/11/2024	6.650	192,918	0	(145)	0	0	0	249,000	10/23/2024
1000447616		LITITZ	PA		12/11/2024	7.040	272,078	0	(80)	0	0	0	360,000	10/09/2024
1000447618		ROSWELL	NM		12/11/2024	6.000	125,169	0	(12)	0	0	0	181,000	10/15/2024
1000447628		SAINT JOSEPH	MO		12/11/2024	6.570	115,427	0	(74)	0	0	0	176,000	10/02/2024
1000447634		GOLDEN	CO		12/11/2024	5.800	593,419	0	(264)	0	0	0	1,175,000	10/07/2024
1000447636		MESQUITE	TX		12/11/2024	6.320	238,231	0	(77)	0	0	0	320,000	10/09/2024
1000447638		WINCHESTER	VA		12/11/2024	6.180	269,721	0	(78)	0	0	0	358,000	10/04/2024
1000447640		HARRISBURG	PA		12/11/2024	7.330	128,560	0	(37)	0	0	0	170,000	10/02/2024
1000447642		RENTON	WA		12/11/2024	5.700	376,056	0	(106)	0	0	0	835,000	10/03/2024
1000447646		MONTGOMERY	AL		11/12/2024	6.750	79,318	0	(48)	0	0	0	103,000	08/09/2024
1000447648		MONTGOMERY	AL		11/12/2024	6.750	88,559	0	(53)	0	0	0	115,000	08/08/2024
1000447650		NAPERVILLE	IL		12/11/2024	6.910	294,958	0	(59)	0	0	0	405,000	10/21/2024
1000447652		ERIE	PA		12/11/2024	6.670	103,607	0	(32)	0	0	0	147,000	10/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000447654		ATLANTA	GA		12/11/2024	6.010	242,439	0	(47)	0	0	0	380,000	07/24/2024
1000447656		STONE MOUNTAIN	GA		02/04/2025	6.350	138,272	0	65	0	0	0	193,000	10/23/2024
1000447658		PETERSBURG	VA		12/11/2024	6.060	198,536	0	(93)	0	0	0	280,000	10/17/2024
1000447660		PETERSBURG	VA		12/11/2024	6.060	205,627	0	(97)	0	0	0	290,000	10/17/2024
1000447675		DALLAS	TX		10/23/2024	6.875	230,284	0	(140)	0	0	0	320,000	06/25/2024
1000447679		GREENFIELD	WI		10/23/2024	6.500	172,210	0	(68)	0	0	0	243,000	08/16/2024
1000447681		COLLINSVILLE	IL		10/23/2024	6.375	190,926	0	(37)	0	0	0	255,000	06/04/2024
1000447685		STATESVILLE	NC		10/23/2024	6.250	327,816	0	(73)	0	0	0	468,000	09/03/2024
1000447687		MILWAUKEE	WI		10/23/2024	6.375	148,561	0	(22)	0	0	0	205,000	09/17/2024
1000447689		GREENSBORO	NC		10/23/2024	6.500	162,267	0	(67)	0	0	0	213,500	08/27/2024
1000447698		PITTSBURGH	PA		10/23/2024	6.375	455,886	0	(70)	0	0	0	643,000	05/09/2024
1000447700		LAWRENCEVILLE	GA		10/23/2024	6.000	282,072	0	2	0	0	0	428,000	07/26/2024
1000447702		INDIANAPOLIS	IN		10/23/2024	6.375	199,944	0	(36)	0	0	0	285,000	09/04/2024
1000447706		FORT WORTH	TX		10/23/2024	6.375	169,204	0	(48)	0	0	0	259,000	09/11/2024
1000447714		NEW ORLEANS	LA		10/23/2024	6.625	414,188	0	(56)	0	0	0	520,000	08/09/2024
1000447716		BALTIMORE	MD		10/23/2024	6.125	247,184	0	21	0	0	0	355,000	08/14/2024
1000447718		HOUSTON	TX		10/23/2024	6.375	131,939	0	(21)	0	0	0	189,000	08/16/2024
1000447720		ANGLETON	TX		10/23/2024	6.125	114,220	0	(6)	0	0	0	193,000	08/13/2024
1000447722		LA PORTE	TX		10/23/2024	6.375	126,478	0	(22)	0	0	0	181,000	08/08/2024
1000447724		SEABROOK	TX		10/23/2024	6.375	145,345	0	(25)	0	0	0	208,000	08/08/2024
1000447730		OXFORD	MI		10/23/2024	6.750	185,145	0	(89)	0	0	0	260,000	08/23/2024
1000447732		ROANOKE	VA		10/23/2024	6.250	130,514	0	(18)	0	0	0	175,000	08/15/2024
1000447734		BALTIMORE	MD		10/23/2024	6.625	165,689	0	(45)	0	0	0	220,000	08/20/2024
1000447740		DETROIT	MI		10/23/2024	6.875	113,502	0	(43)	0	0	0	160,000	08/19/2024
1000447742		FOSTORIA	OH		10/23/2024	6.250	74,548	0	(4)	0	0	0	107,500	08/21/2024
1000447744		LANSING	MI		10/23/2024	6.500	96,813	0	(10)	0	0	0	130,000	09/05/2024
1000447748		HANOVER PARK	IL		10/23/2024	6.250	209,435	0	(39)	0	0	0	300,000	08/22/2024
1000447750		NEW ORLEANS	LA		10/23/2024	6.500	236,608	0	(81)	0	0	0	335,000	08/20/2024
1000447752		DETROIT	MI		10/23/2024	6.625	84,142	0	(18)	0	0	0	120,000	08/09/2024
1000447768		PITTSBURGH	PA		10/23/2024	6.375	113,614	0	(10)	0	0	0	143,000	09/08/2024
1000447770		ST. LOUIS	MO		10/23/2024	6.625	201,314	0	(59)	0	0	0	250,000	08/14/2024
1000447772		NEW ORLEANS	LA		10/23/2024	6.625	422,154	0	(57)	0	0	0	530,000	08/09/2024
1000447778		LINCOLN PARK	MI		10/23/2024	6.125	78,776	0	3	0	0	0	115,000	09/07/2024
1000447780		KINGSTON	PA		10/23/2024	6.375	210,111	0	(61)	0	0	0	349,000	09/10/2024
1000447784		BESSEMER	AL		10/23/2024	6.250	115,059	0	(9)	0	0	0	145,000	09/09/2024
1000447786		CENTER POINT	AL		10/23/2024	6.250	105,433	0	(6)	0	0	0	137,000	09/09/2024
1000447792		SOUTHFIELD	MI		10/23/2024	5.875	102,038	0	7	0	0	0	190,000	09/10/2024
1000447794		FERNDALE	MI		10/23/2024	5.875	103,020	0	7	0	0	0	200,000	09/10/2024
1000447796		CINCINNATI	OH		10/23/2024	5.500	251,846	0	200	0	0	0	358,000	09/18/2024
1000447798		FORT WORTH	TX		11/06/2024	6.375	240,026	0	(49)	0	0	0	335,500	09/11/2024
1000447802		CINCINNATI	OH		10/23/2024	6.500	258,280	0	(23)	0	0	0	325,000	09/16/2024
1000447804		KETTERING	OH		10/23/2024	6.750	191,201	0	(34)	0	0	0	255,000	09/19/2024
1000447808		MILWAUKEE	WI		10/23/2024	6.625	95,020	0	(28)	0	0	0	120,000	09/13/2024
1000447812		BOYNTON BEACH	FL		11/06/2024	5.875	217,907	0	(16)	0	0	0	380,000	08/27/2024
1000447818		CINCINNATI	OH		10/23/2024	6.500	190,730	0	(17)	0	0	0	240,000	09/16/2024
1000447820		CINCINNATI	OH		10/23/2024	6.750	200,632	0	(49)	0	0	0	250,000	09/27/2024
1000447822		FAYETTEVILLE	NC		10/23/2024	6.750	150,767	0	(46)	0	0	0	188,000	09/18/2024
1000447824		ROME	GA		10/23/2024	6.250	139,660	0	(35)	0	0	0	200,000	09/04/2024
1000447826		PUEBLO	CO		10/23/2024	5.750	162,576	0	62	0	0	0	225,000	09/03/2024
1000447828		PITTSBURGH	PA		10/23/2024	6.250	111,678	0	(4)	0	0	0	155,000	08/31/2024
1000447830		PHILADELPHIA	PA		10/23/2024	6.500	239,545	0	(27)	0	0	0	325,000	05/09/2024
1000447832		HATTIESBURG	MS		10/23/2024	6.375	97,145	0	(16)	0	0	0	130,000	05/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000447838		BALTIMORE	MD		10/23/2024	6.750	339,239	0	(94)	0	0	0	450,000	09/09/2024
1000447840		PHILADELPHIA	PA		10/23/2024	6.500	135,259	0	(31)	0	0	0	207,000	08/20/2024
1000447842		MOLINE	IL		10/23/2024	6.625	82,619	0	(24)	0	0	0	114,000	09/16/2024
1000447844		COLORADO SPRINGS	CO		10/23/2024	6.125	406,191	0	16	0	0	0	550,000	09/13/2024
1000447856		MEMPHIS	TN		10/25/2024	6.980	94,839	0	(35)	0	0	0	125,000	08/27/2024
1000447858		BROOKLYN	NY		10/25/2024	6.450	842,240	0	(26)	0	0	0	1,200,000	08/02/2024
1000447860		DALLAS	GA		10/25/2024	6.350	308,113	0	(112)	0	0	0	485,000	07/10/2024
1000447862		MILWAUKEE	WI		10/25/2024	6.920	126,506	0	(69)	0	0	0	190,000	09/11/2024
1000447864		PETERSBURG	VA		10/25/2024	6.450	112,954	0	(30)	0	0	0	150,000	07/30/2024
1000447873		GARY	IN		10/25/2024	7.230	88,124	0	(130)	0	0	0	125,000	08/07/2024
1000447875		WEST PALM BEACH	FL		10/25/2024	5.430	253,296	0	148	0	0	0	450,000	08/09/2024
1000447877		LITTLE FERRY	NJ		10/25/2024	6.870	342,802	0	(103)	0	0	0	477,000	08/15/2024
1000447879		BROOKLYN	NY		10/25/2024	6.150	1,701,810	0	(402)	0	0	0	4,425,000	08/05/2024
1000447881		MORTON GROVE	IL		10/25/2024	6.950	337,867	0	(121)	0	0	0	445,000	09/13/2024
1000447883		HOUSTON	TX		10/25/2024	6.470	162,717	0	(60)	0	0	0	230,000	08/08/2024
1000447885		BALTIMORE	MD		10/25/2024	6.600	245,530	0	(17)	0	0	0	330,000	09/11/2025
1000447887		MIDDLETOWN	NY		10/25/2024	7.140	380,389	0	(142)	0	0	0	535,000	06/27/2024
1000447889		HOMESTEAD	FL		10/25/2024	6.540	359,772	0	(96)	0	0	0	478,000	08/15/2024
1000447891		WINDHAM	CT		10/25/2024	6.625	300,726	0	(68)	0	0	0	400,000	08/09/2024
1000447895		ORANGE	NJ		10/25/2024	7.000	295,602	0	(179)	0	0	0	442,000	08/15/2024
1000447897		BUFFALO	NY		10/25/2024	6.970	145,204	0	(66)	0	0	0	190,000	08/15/2024
1000447899		BUFFALO	NY		10/25/2024	6.700	125,277	0	(47)	0	0	0	165,000	08/20/2024
1000447901		BIG SPRING	TX		10/25/2024	7.000	120,754	0	(67)	0	0	0	157,000	09/09/2024
1000447903		COLUMBUS	OH		10/25/2024	6.840	267,275	0	(121)	0	0	0	404,000	09/12/2024
1000447912		ELMHURST	NY		10/25/2024	6.290	727,340	0	(361)	0	0	0	1,300,000	08/15/2024
1000447914		CHICAGO	IL		10/25/2024	7.250	284,845	0	(155)	0	0	0	370,000	08/02/2024
1000447916		BRICK TOWNSHIP	NJ		10/25/2024	6.550	198,443	0	(25)	0	0	0	273,000	08/14/2024
1000447918		DETROIT	MI		10/25/2024	7.230	80,193	0	(1,916)	0	2,056	0	175,000	10/16/2025
1000447920		WILMINGTON	NC		10/25/2024	6.590	228,240	0	(76)	0	0	0	348,000	09/11/2024
1000447922		GULF BREEZE	FL		10/25/2024	6.810	197,750	0	(82)	0	0	0	260,000	08/15/2024
1000447924		WESTMINSTER	CO		10/25/2024	7.160	508,498	0	(228)	0	0	0	665,000	09/01/2024
1000447926		SELDEN	NY		10/25/2024	6.450	368,887	0	(171)	0	0	0	605,000	08/20/2024
1000447932		NEPTUNE CITY	NJ		10/25/2024	7.330	505,292	0	(229)	0	0	0	660,000	08/07/2024
1000447934		WACO	TX		10/25/2024	6.830	128,240	0	(113)	0	0	0	172,000	08/31/2024
1000447940		ERLANGER	KY		10/25/2024	6.580	172,277	0	(45)	0	0	0	225,000	08/22/2024
1000447944		CLEVELAND	OH		10/25/2024	6.512	94,127	0	(24)	0	0	0	125,000	08/30/2024
1000447946		OCEAN SPRINGS	MS		10/25/2024	6.350	182,812	0	(56)	0	0	0	260,000	08/22/2024
1000447948		GULFPORT	MS		10/25/2024	6.350	102,604	0	(34)	0	0	0	136,000	08/26/2024
1000447950		DANIA BEACH	FL		10/25/2024	6.400	364,922	0	(162)	0	0	0	600,000	08/26/2024
1000447952		PEEKSKILL	NY		10/25/2024	7.190	520,605	0	(211)	0	0	0	765,000	08/29/2024
1000447954		BRENTWOOD	NY		10/25/2024	6.860	533,989	0	(234)	0	0	0	750,000	08/15/2024
1000447956		BRONX	NY		10/25/2024	6.750	547,642	0	(168)	0	0	0	725,000	08/14/2024
1000447958		SPRINGFIELD	NJ		10/25/2024	6.850	583,349	0	(253)	0	0	0	765,000	08/07/2024
1000447964		WESTBURY	NY		10/25/2024	6.700	576,199	0	(204)	0	0	0	792,000	08/09/2024
1000447968		MASTIC BEACH	NY		10/25/2024	6.750	401,630	0	(138)	0	0	0	561,000	10/03/2024
1000447972		BROOKLYN	NY		10/25/2024	7.200	1,553,355	0	(123)	0	0	0	2,055,000	09/09/2024
1000447974		HOMEWOOD	IL		10/25/2024	6.600	211,054	0	(57)	0	0	0	280,000	09/06/2024
1000447980		FORT PIERCE	FL		10/25/2024	6.670	233,467	0	(83)	0	0	0	308,000	09/01/2024
1000447982		OKLAHOMA CITY	OK		10/25/2024	6.780	334,153	0	(184)	0	0	0	480,000	09/06/2024
1000447984		NEW ORLEANS	LA		10/25/2024	6.370	497,078	0	(89)	0	0	0	645,000	09/19/2024
1000447986		MONROE	NC		10/25/2024	6.097	467,616	0	(51)	0	0	0	725,000	09/18/2024
1000447988		MESQUITE	TX		10/25/2024	6.400	159,313	0	(66)	0	0	0	286,000	09/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000447990		PAYSON	AZ		10/25/2024	6.350	368,649	0	(64)	0	0	0	519,000	09/24/2024
1000447992		HOWELL TOWNSHIP	NJ		10/25/2024	7.200	401,482	0	(179)	0	0	0	525,000	09/11/2024
1000447999		OSWEGO	IL		10/25/2024	6.990	312,731	0	(125)	0	0	0	385,000	09/24/2024
1000448001		WOODSTOCK	GA		10/25/2024	6.780	245,467	0	(131)	0	0	0	363,000	09/11/2024
1000448005		JACKSONVILLE BEACH	FL		10/25/2024	6.400	425,785	0	(182)	0	0	0	700,000	09/10/2024
1000448007		CUTLER BAY	FL		10/25/2024	6.865	180,464	0	(99)	0	0	0	350,000	09/17/2024
1000448009		FORT PIERCE	FL		10/25/2024	6.630	240,132	0	(108)	0	0	0	315,000	09/19/2024
1000448019		PITTSBURGH	PA		10/25/2024	6.560	338,020	0	(184)	0	0	0	540,000	09/16/2024
1000448021		BROOKLYN	NY		10/25/2024	6.790	808,317	0	(261)	0	0	0	1,145,000	09/24/2024
1000448023		TOMS RIVER	NJ		10/25/2024	6.200	542,681	0	(159)	0	0	0	1,500,000	09/18/2024
1000448025		TRENTON	NJ		10/25/2024	6.700	128,955	0	(39)	0	0	0	174,000	09/18/2024
1000448027		JERSEY CITY	NJ		10/25/2024	6.830	715,239	0	(130)	0	0	0	1,000,000	09/17/2024
1000448029		INDIANAPOLIS	IN		10/25/2024	7.540	207,351	0	(139)	0	0	0	315,000	09/20/2024
1000448031		LAKELAND	FL		10/25/2024	7.200	349,070	0	(176)	0	0	0	450,000	09/19/2024
1000448033		LAFAYETTE	IN		10/25/2024	6.828	190,619	0	(75)	0	0	0	235,000	09/13/2024
1000448037		HAZEL CREST	IL		10/25/2024	6.920	196,797	0	(61)	0	0	0	260,000	09/19/2024
1000448039		OAK LAWN	IL		10/25/2024	6.570	319,603	0	(77)	0	0	0	425,000	09/19/2024
1000448041		DAVENPORT	FL		10/25/2024	6.920	215,500	0	(120)	0	0	0	449,500	09/16/2024
1000448043		JERSEY CITY	NJ		10/25/2024	7.050	553,355	0	(157)	0	0	0	732,000	08/15/2024
1000448045		NEWARK	NJ		10/25/2024	7.050	552,378	0	(165)	0	0	0	730,000	08/09/2024
1000448047		NEWARK	NJ		10/25/2024	6.600	404,958	0	(119)	0	0	0	619,000	08/13/2024
1000448049		QUEENS	NY		10/25/2024	6.030	1,490,859	0	(199)	0	0	0	2,550,000	09/05/2024
1000448051		AKRON	OH		10/25/2024	6.920	86,455	0	(54)	0	0	0	120,000	07/30/2024
1000448053		AKRON	OH		10/25/2024	6.920	77,816	0	(46)	0	0	0	101,000	07/30/2024
1000448055		AKRON	OH		10/25/2024	6.920	78,586	0	(46)	0	0	0	102,000	07/30/2024
1000448057		BRISTOL	CT		10/25/2024	6.280	223,148	0	8	0	0	0	302,000	09/23/2024
1000448059		MIAMI	FL		10/25/2024	6.630	692,297	0	(201)	0	0	0	1,125,000	09/15/2024
1000448061		ARLINGTON	TX		10/25/2024	6.830	249,970	0	(100)	0	0	0	352,000	09/25/2024
1000448063		TORRINGTON	CT		10/25/2024	6.200	196,902	0	9	0	0	0	250,000	09/24/2024
1000448065		LORAIN	OH		10/25/2024	6.980	99,150	0	(42)	0	0	0	130,000	10/05/2024
1000448067		FORT WORTH	TX		10/25/2024	6.190	220,862	0	(41)	0	0	0	295,000	06/28/2024
1000448069		SICKERVILLE	NJ		10/25/2024	6.860	238,858	0	(103)	0	0	0	390,000	09/20/2024
1000448076		NEWARK	NJ		10/25/2024	6.650	441,351	0	(104)	0	0	0	566,000	09/11/2024
1000448080		ROMEOVILLE	IL		10/25/2024	6.990	210,929	0	(104)	0	0	0	260,000	09/24/2024
1000448082		KANSAS CITY	MO		10/25/2024	6.980	157,402	0	(83)	0	0	0	205,000	10/01/2024
1000448084		FAIRFAX	VA		10/25/2024	5.740	444,312	0	75	0	0	0	775,000	09/25/2024
1000448088		LAKE IN THE HILLS	IL		10/25/2024	6.960	255,522	0	(99)	0	0	0	315,000	09/25/2024
1000448092		RALEIGH	NC		10/25/2024	6.880	213,756	0	(90)	0	0	0	263,000	09/20/2024
1000448094		HANOVER PARK	IL		10/25/2024	6.750	310,545	0	(104)	0	0	0	410,000	09/26/2024
1000448096		WESTVILLE	NJ		10/25/2024	6.710	223,737	0	(93)	0	0	0	315,000	09/11/2024
1000448100		HARVEST	AL		10/25/2024	6.570	129,429	0	(48)	0	0	0	162,000	09/20/2024
1000448102		JACKSON	MS		10/25/2024	6.500	76,104	0	(29)	0	0	0	107,500	09/30/2024
1000448104		CENTRAL ISLIP	NY		10/25/2024	6.610	461,769	0	(213)	0	0	0	699,000	09/09/2024
1000448106		CHICAGO	IL		10/25/2024	6.750	363,916	0	(128)	0	0	0	480,000	09/23/2024
1000448108		WARNER ROBINS	GA		10/25/2024	6.637	99,110	0	(36)	0	0	0	135,000	09/22/2024
1000448110		CHICAGO	IL		10/25/2024	6.887	290,319	0	(134)	0	0	0	380,000	09/27/2024
1000448112		SCHAUMBURG	IL		10/25/2024	6.800	324,277	0	(85)	0	0	0	430,000	09/25/2024
1000448114		DETROIT	MI		10/25/2024	7.050	88,114	0	(43)	0	0	0	115,000	09/27/2024
1000448127		CANTON	OH		10/25/2024	23.000	87,801	0	(32)	0	0	0	115,000	09/11/2024
1000448129		MONROE	NY		10/25/2024	6.980	276,027	0	(144)	0	0	0	415,000	09/30/2024
1000448131		OWINGS MILLS	MD		10/25/2024	6.450	262,443	0	(92)	0	0	0	405,000	09/24/2024
1000448133		ROCKY POINT	NY		10/25/2024	6.550	366,352	0	(28)	0	0	0	497,000	09/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000448137		TOMS RIVER	NJ		10/25/2024	7.250	462,663	0	(205)	0	0	0	605,000	09/23/2024
1000448139		HENRICO	VA		10/25/2024	7.080	323,611	0	(142)	0	0	0	445,000	09/20/2024
1000448141		HIGHLAND MILLS	NY		10/25/2024	7.000	324,884	0	(129)	0	0	0	445,000	09/03/2024
1000448143		NEWARK	NJ		10/25/2024	7.600	541,037	0	(156)	0	0	0	700,000	10/01/2024
1000448145		MERRIAM	KS		10/25/2024	7.040	294,003	0	(191)	0	0	0	407,000	09/28/2024
1000448147		TUCSON	AZ		10/25/2024	7.210	757,712	0	(386)	0	0	0	925,000	09/09/2024
1000448149		MONTGOMERY	IL		10/25/2024	6.650	187,805	0	(92)	0	0	0	285,000	10/01/2024
1000448151		EAST ORANGE	NJ		10/25/2024	6.702	404,700	0	(60)	0	0	0	560,000	08/29/2024
1000448153		NEWARK	NJ		10/25/2024	6.500	524,048	0	(87)	0	0	0	755,000	10/01/2024
1000448155		LINDENWOLD	NJ		10/25/2024	6.480	146,145	0	(38)	0	0	0	208,000	09/16/2024
1000448157		NORTH LAUDERDALE	FL		10/25/2024	6.780	113,352	0	(60)	0	0	0	195,000	09/20/2024
1000448159		MILLVILLE	NJ		10/25/2024	6.610	154,507	0	(41)	0	0	0	205,000	09/12/2024
1000448161		MILLVILLE	NJ		10/25/2024	6.610	154,507	0	(41)	0	0	0	205,000	09/12/2024
1000448163		WILMINGTON	DE		10/25/2024	6.570	237,397	0	8,963	0	8,832	0	310,000	11/14/2025
1000448165		WILMINGTON	DE		10/25/2024	7.230	363,277	0	(220)	0	0	0	470,000	10/02/2024
1000448167		DOVER	NJ		10/25/2024	6.970	363,798	0	(73)	0	0	0	476,000	09/20/2024
1000448174		JERSEY CITY	NJ		10/25/2024	6.750	390,024	0	(9)	0	0	0	520,000	09/06/2024
1000448176		NORRISTOWN	PA		10/25/2024	6.750	183,651	0	(31)	0	0	0	230,000	09/11/2024
1000448178		POTTSTOWN	PA		10/25/2024	6.750	179,658	0	(30)	0	0	0	225,000	09/11/2024
1000448182		MIDDLETOWN	DE		10/25/2024	7.125	414,045	0	(55)	0	0	0	545,000	09/10/2024
1000448186		MESQUITE	TX		10/25/2024	7.250	182,076	0	(121)	0	0	0	224,000	09/12/2024
1000448188		PITTSBURGH	PA		10/25/2024	6.875	140,701	0	(35)	0	0	0	175,000	07/30/2024
1000448192		PITTSBURGH	PA		10/25/2024	6.875	156,781	0	(39)	0	0	0	200,000	08/02/2024
1000448196		BRISTOL	CT		10/25/2024	6.875	240,981	0	(37)	0	0	0	322,000	08/15/2024
1000448198		HICKORY	NC		10/25/2024	6.000	297,710	0	46	0	0	0	435,000	07/14/2024
1000448202		HICKORY	NC		11/21/2024	6.000	291,615	0	153	0	0	0	435,000	07/15/2024
1000448204		HICKORY	NC		11/21/2024	6.000	292,209	0	143	0	0	0	435,000	07/15/2024
1000448206		HICKORY	NC		11/21/2024	6.000	292,209	0	143	0	0	0	435,000	07/15/2024
1000448208		HICKORY	NC		11/21/2024	6.000	292,209	0	143	0	0	0	435,000	07/15/2024
1000448215		KEARNY	NJ		10/25/2024	7.000	685,436	0	(111)	0	0	0	900,000	08/07/2024
1000448217		HICKORY	NC		10/25/2024	6.000	304,985	0	57	0	0	0	447,000	08/20/2024
1000448221		HICKORY	NC		10/25/2024	6.000	304,985	0	57	0	0	0	447,000	08/20/2024
1000448223		HICKORY	NC		10/25/2024	6.000	304,985	0	57	0	0	0	447,000	08/20/2024
1000448225		HICKORY	NC		10/25/2024	6.000	304,376	0	67	0	0	0	447,000	08/20/2024
1000448227		DOLTON	IL		10/25/2024	6.625	124,088	0	(31)	0	0	0	165,000	09/04/2024
1000448231		CAPE CORAL	FL		10/25/2024	6.625	288,946	0	(45)	0	0	0	380,000	09/02/2024
1000448233		NASHVILLE	TN		10/25/2024	7.250	292,133	0	(82)	0	0	0	379,000	08/28/2024
1000448237		COLUMBUS	GA		10/25/2024	6.500	100,578	0	(23)	0	0	0	134,000	08/29/2024
1000448239		ATLANTA	GA		10/25/2024	6.000	345,532	0	(26)	0	0	0	600,000	09/07/2024
1000448243		ATHOL	MA		10/25/2024	6.750	299,966	0	(54)	0	0	0	375,000	09/09/2024
1000448245		BALTIMORE	MD		10/25/2024	6.750	173,132	0	(32)	0	0	0	231,000	09/03/2024
1000448247		DUNDALK	MD		10/25/2024	6.875	196,892	0	(60)	0	0	0	244,000	09/09/2024
1000448251		WEST CHESTER	OH		10/25/2024	6.500	330,422	0	(39)	0	0	0	420,000	09/09/2024
1000448253		WAXAHACHIE	TX		10/25/2024	6.500	189,030	0	(110)	0	0	0	260,000	09/09/2024
1000448255		BARTOW	FL		10/25/2024	6.375	223,783	0	(25)	0	0	0	288,000	09/11/2024
1000448257		PUEBLO	CO		10/25/2024	6.625	537,436	0	(60)	0	0	0	675,000	09/12/2024
1000448259		FROSTBURG	MD		10/25/2024	6.625	123,160	0	(12)	0	0	0	155,000	09/11/2024
1000448265		CAMBRIDGE	MA		10/25/2024	7.000	819,048	0	(334)	0	0	0	1,150,000	09/17/2024
1000448267		MACON	GA		10/25/2024	6.875	101,843	0	(47)	0	0	0	125,000	09/23/2024
1000448269		KISSIMMEE	FL		10/25/2024	6.375	262,847	0	(29)	0	0	0	379,000	09/19/2024
1000448271		CLARKSVILLE	TN		10/25/2024	6.625	187,001	0	(34)	0	0	0	240,000	09/24/2024
1000448273		ALBANY	NY		10/25/2024	6.875	105,511	0	(42)	0	0	0	130,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000448447		ALBUQUERQUE	NM		10/28/2024	7.375	204,609	0	(56)	0	0	0	300,000	08/16/2024
1000448449		ALBANY	NY		10/28/2024	7.750	155,686	0	(104)	0	0	0	200,000	08/20/2024
1000448451		SPRING VALLEY	NY		10/28/2024	7.125	576,446	0	(168)	0	0	0	810,000	08/07/2024
1000448453		TAMPA	FL		10/28/2024	7.000	231,585	0	(71)	0	0	0	315,000	08/21/2024
1000448457		MANCHESTER TOWNSHIP	NJ		10/28/2024	6.875	427,783	0	(77)	0	0	0	550,000	08/26/2024
1000448459		SICKLERVILLE	NJ		10/28/2024	6.750	195,442	0	(60)	0	0	0	290,000	08/22/2024
1000448461		WEST HARTFORD	CT		10/28/2024	6.625	495,282	0	(82)	0	0	0	620,000	08/26/2024
1000448463		WEST NEW YORK	NJ		10/28/2024	7.500	521,393	0	(247)	0	0	0	695,000	07/16/2024
1000448465		HACKENSACK	NJ		10/28/2024	6.500	315,415	0	(184)	0	0	0	755,000	08/28/2024
1000448467		ELKRIDGE	MD		10/28/2024	7.125	335,138	0	(137)	0	0	0	460,000	08/29/2024
1000448469		NEWARK	NJ		10/28/2024	7.250	530,520	0	(115)	0	0	0	705,000	09/17/2024
1000448475		BRONX	NY		10/28/2024	6.750	658,072	0	(89)	0	0	0	950,000	09/12/2024
1000448477		MURRELLS INLET	SC		10/28/2024	6.500	297,135	0	(44)	0	0	0	378,000	09/16/2024
1000448479		TOMS RIVER	NJ		10/28/2024	7.125	388,479	0	(130)	0	0	0	522,000	09/13/2024
1000448481		IRVINGTON	NJ		10/28/2024	6.375	452,641	0	(136)	0	0	0	790,000	09/21/2024
1000448483		INDIANAPOLIS	IN		10/28/2024	7.375	170,593	0	(84)	0	0	0	215,000	09/20/2024
1000448485		HUNTSVILLE	AL		10/28/2024	6.375	158,326	0	(31)	0	0	0	200,000	09/17/2024
1000448489		BRISTOL	PA		10/28/2024	6.875	252,182	0	(47)	0	0	0	317,000	09/06/2024
1000448491		ARDMORE	PA		10/28/2024	6.875	341,114	0	(121)	0	0	0	450,000	08/23/2024
1000448493		PHILADELPHIA	PA		10/28/2024	6.750	273,952	0	(53)	0	0	0	370,000	09/16/2024
1000448495		WEEHAWKEN	NJ		10/28/2024	7.125	1,148,908	0	(646)	0	0	0	1,600,000	07/20/2024
1000448507		MILWAUKEE	WI		10/29/2024	7.144	97,853	0	(98)	0	0	0	160,000	06/18/2024
1000448511		DETROIT	MI		10/29/2024	7.650	131,120	0	(108)	0	0	0	182,000	06/17/2024
1000448515		SEVERN	MD		10/29/2024	7.150	174,433	0	(115)	0	0	0	260,000	07/18/2024
1000448519		BARSTOW	CA		10/29/2024	6.900	192,048	0	(45)	0	0	0	255,000	07/31/2024
1000448521		COLUMBUS	GA		10/29/2024	6.775	424,499	0	(111)	0	0	0	565,000	07/10/2024
1000448526		BALTIMORE	MD		10/29/2024	5.967	312,017	0	(1)	0	0	0	435,000	09/13/2025
1000448530		OWINGS MILLS	MD		10/29/2024	6.075	109,521	0	(19)	0	0	0	335,000	08/03/2024
1000448532		ALLENTOWN	PA		10/29/2024	7.300	137,804	0	(40)	0	0	0	182,000	08/14/2024
1000448538		NEDROW	NY		10/29/2024	7.469	154,969	0	(96)	0	0	0	200,000	08/02/2024
1000448540		BRIDGETON	NJ		10/29/2024	6.900	131,564	0	(29)	0	0	0	175,000	08/12/2024
1000448542		NEW HAVEN	CT		10/29/2024	7.000	268,396	0	(78)	0	0	0	355,000	08/20/2024
1000448544		CLEVELAND	OH		10/29/2024	7.275	78,963	0	(46)	0	0	0	118,000	08/30/2024
1000448546		INDIANAPOLIS	IN		10/29/2024	6.900	172,130	0	(37)	0	0	0	225,000	08/03/2024
1000448548		BALTIMORE	MD		10/29/2024	7.076	269,189	0	(133)	0	0	0	330,000	09/14/2025
1000448550		LAKEWOOD	WA		10/29/2024	6.300	360,481	0	18	0	0	0	525,000	08/12/2024
1000448562		LANSING	MI		10/29/2024	7.325	205,198	0	(134)	0	0	0	264,500	08/12/2024
1000448565		PHILADELPHIA	PA		10/29/2024	6.950	143,741	0	(32)	0	0	0	191,000	09/03/2024
1000448567		COLUMBIA	SC		11/25/2024	6.750	544,834	0	(143)	0	0	0	724,000	08/16/2024
1000448572		NEWARK	OH		10/29/2024	7.175	101,874	0	(60)	0	0	0	165,000	07/08/2024
1000448574		JACKSONVILLE	FL		11/25/2024	7.276	109,501	0	(31)	0	0	0	142,000	07/29/2024
1000448576		LAWRENCEVILLE	GA		10/29/2024	6.925	283,990	0	(189)	0	0	0	398,000	08/23/2024
1000448578		CLEVELAND	OH		10/29/2024	7.575	75,674	0	(53)	0	0	0	112,000	08/20/2024
1000448580		COLUMBUS	OH		10/29/2024	6.988	210,739	0	(90)	0	0	0	335,000	08/15/2024
1000448582		HAMMOND	IN		10/29/2024	6.925	109,421	0	(50)	0	0	0	179,000	08/14/2024
1000448584		SYRACUSE	NY		10/29/2024	7.701	114,843	0	(71)	0	0	0	148,000	09/03/2024
1000448586		SELMA	AL		10/29/2024	6.738	138,619	0	(86)	0	0	0	230,000	08/12/2024
1000448592		BIRMINGHAM	AL		10/29/2024	6.925	219,192	0	(67)	0	0	0	290,000	08/16/2024
1000448594		DOLTON	IL		10/29/2024	6.775	121,669	0	(36)	0	0	0	161,000	08/16/2024
1000448598		ALEXANDRIA	VA		10/29/2024	6.625	89,014	0	(33)	0	0	0	168,000	06/15/2024
1000448600		MIDDLETOWN	CT		10/29/2024	7.500	99,343	0	(64)	0	0	0	120,000	08/19/2024
1000448606		NEWBURGH	NY		10/29/2024	7.100	233,404	0	(67)	0	0	0	326,000	08/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000448610		RICHMOND	VA		10/29/2024	6.525	198,163	0	(3,262)	0	0	0	215,000	09/08/2025
1000448612		TRENTON	NJ		10/29/2024	6.975	123,611	0	(65)	0	0	0	172,500	08/31/2024
1000448616		DETROIT	MI		10/29/2024	7.351	98,242	0	(50)	0	0	0	130,000	09/05/2024
1000448618		BALTIMORE	MD		10/29/2024	7.700	213,989	0	(140)	0	0	0	275,000	08/27/2024
1000448626		NAUGATUCK	CT		10/29/2024	7.007	287,593	0	(183)	0	0	0	470,000	08/18/2024
1000448628		BALTIMORE	MD		10/29/2024	7.450	108,210	0	(248)	0	0	0	118,000	09/07/2025
1000448638		LANSING	MI		10/29/2024	7.450	93,932	0	(62)	0	0	0	121,000	08/23/2024
1000448640		BALTIMORE	MD		10/29/2024	6.800	214,181	0	(47)	0	0	0	220,000	09/12/2025
1000448642		LANSING	MI		10/29/2024	7.225	97,972	0	(71)	0	0	0	151,000	08/23/2024
1000448644		OAK PARK	MI		10/29/2024	6.092	183,759	0	42	0	0	0	281,000	08/29/2024
1000448646		LAKE STATION	IN		10/29/2024	6.800	121,499	0	(45)	0	0	0	200,000	09/23/2024
1000448650		CLEVELAND	OH		10/29/2024	7.100	161,383	0	(86)	0	0	0	225,000	08/23/2024
1000448656		HARPER WOODS	MI		10/29/2024	5.408	112,676	0	79	0	0	0	200,000	08/21/2024
1000448660		SEVERN	MD		10/29/2024	7.150	158,007	0	(106)	0	0	0	235,000	09/13/2024
1000448662		WEST PALM BEACH	FL		10/29/2024	6.701	184,715	0	(110)	0	0	0	425,000	09/04/2024
1000448664		NEWBURGH	NY		10/29/2024	7.217	230,128	0	(73)	0	0	0	330,000	08/28/2024
1000448666		DETROIT	MI		10/29/2024	7.575	214,686	0	(100)	0	0	0	280,000	08/21/2024
1000448668		BALTIMORE	MD		10/29/2024	6.926	155,403	0	(17)	0	0	0	180,000	09/14/2025
1000448670		ST LOUIS	MO		10/29/2024	6.775	1,216,592	0	(325)	0	0	0	1,613,000	08/28/2024
1000448684		PHILLIPSBURG	NJ		10/29/2024	6.875	173,139	0	(40)	0	0	0	230,000	08/29/2024
1000448686		AUGUSTA	GA		11/25/2024	6.786	90,692	0	(30)	0	0	0	120,000	08/23/2024
1000448688		FOND DU LAC	WI		10/29/2024	7.375	94,487	0	(51)	0	0	0	115,000	09/18/2024
1000448692		GREEN BAY	WI		10/29/2024	7.175	186,127	0	(89)	0	0	0	228,000	09/13/2024
1000448694		GREEN BAY	WI		10/29/2024	7.175	239,079	0	(115)	0	0	0	300,000	09/13/2024
1000448696		GREEN BAY	WI		10/29/2024	7.325	156,255	0	(61)	0	0	0	205,000	09/13/2024
1000448698		GREEN BAY	WI		10/29/2024	7.175	156,721	0	(58)	0	0	0	206,000	09/13/2024
1000448702		GARFIELD HEIGHTS	OH		10/29/2024	6.725	108,770	0	(32)	0	0	0	136,000	09/18/2024
1000448706		ROCHESTER	NY		10/29/2024	7.175	129,146	0	(45)	0	0	0	170,000	09/03/2024
1000448710		DETROIT	MI		10/29/2024	5.958	73,412	0	34	0	0	0	102,000	08/26/2024
1000448712		DETROIT	MI		10/29/2024	7.388	118,596	0	11	0	0	0	155,000	09/05/2024
1000448714		VARIOUS	OH		10/29/2024	6.600	826,690	0	(208)	0	0	0	1,221,000	08/29/2024
1000448719		ANDERSON	SC		11/25/2024	6.425	166,137	0	(42)	0	0	0	255,000	08/13/2024
1000448724		BALTIMORE	MD		10/29/2024	7.326	289,503	0	(187)	0	0	0	410,000	09/12/2025
1000448726		ALLENTOWN	PA		10/29/2024	6.825	285,049	0	(67)	0	0	0	361,000	09/12/2024
1000448732		OMAHA	NE		10/29/2024	7.126	159,848	0	(61)	0	0	0	210,000	09/19/2024
1000448736		BALTIMORE	MD		10/29/2024	6.975	135,612	0	(59)	0	0	0	160,000	09/13/2025
1000448738		CEDAR RAPIDS	IA		10/29/2024	6.950	88,323	0	(39)	0	0	0	133,500	09/05/2024
1000448742		DANVILLE	VA		10/29/2024	6.826	108,656	0	(66)	0	0	0	188,500	09/09/2024
1000448744		DANVILLE	VA		10/29/2024	7.326	131,516	0	(80)	0	0	0	170,000	09/09/2024
1000448746		DANVILLE	VA		10/29/2024	7.326	150,856	0	(92)	0	0	0	195,000	09/09/2024
1000448748		LAMONT	CA		10/29/2024	6.400	238,904	0	(30)	0	0	0	320,000	08/28/2024
1000448750		DETROIT	MI		10/29/2024	6.425	216,327	0	(32)	0	0	0	310,000	09/04/2024
1000448752		HOWELL	NJ		10/29/2024	6.308	381,929	0	(68)	0	0	0	725,000	09/09/2024
1000448756		BALTIMORE	MD		10/29/2024	7.350	229,660	0	(115)	0	0	0	302,000	09/14/2025
1000448758		ABERDEEN	NC		10/29/2024	6.894	188,416	0	(71)	0	0	0	252,000	09/06/2024
1000448760		PITTSBURGH	PA		10/29/2024	7.525	156,212	0	(263)	0	0	0	210,000	08/28/2024
1000448762		PITTSBURGH	PA		10/29/2024	7.000	169,149	0	(46)	0	0	0	230,000	08/28/2024
1000448764		MILWAUKEE	WI		10/29/2024	7.326	152,804	0	(95)	0	0	0	185,000	09/04/2024
1000448766		JACKSONVILLE	FL		11/25/2024	7.326	144,272	0	(147)	0	0	0	191,000	08/29/2024
1000448768		DETROIT	MI		10/29/2024	7.300	110,574	0	19	0	0	0	145,000	09/12/2024
1000448770		DETROIT	MI		10/29/2024	7.201	92,440	0	(52)	0	0	0	120,000	09/10/2024
1000448772		HAVRE DE GRACE	MD		10/29/2024	6.900	164,366	0	(77)	0	0	0	215,000	09/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000448774		ELKTON	MD		10/29/2024	7.050	167,137	0	(60)	0	0	0	220,000	09/18/2024
1000448776		BALTIMORE	MD		10/29/2024	7.094	134,636	0	(94)	0	0	0	200,000	09/13/2025
1000448780		GARY	IN		10/29/2024	5.915	104,329	0	20	0	0	0	150,000	09/12/2024
1000448782		HOLLEY	NY		10/29/2024	7.501	124,067	0	(78)	0	0	0	160,000	08/30/2024
1000448784		BUFFALO	NY		10/29/2024	6.600	628,219	0	(173)	0	0	0	834,000	08/27/2024
1000448792		BEEVILLE	TX		10/29/2024	7.019	159,502	0	(90)	0	0	0	222,000	09/11/2024
1000448794		NEWPORT NEWS	VA		10/29/2024	5.958	188,296	0	48	0	0	0	280,000	08/29/2024
1000448796		BRIDGEPORT	CT		10/29/2024	5.283	168,274	0	124	0	0	0	560,000	09/04/2024
1000448800		DETROIT	MI		10/29/2024	6.800	103,147	0	(31)	0	0	0	145,000	09/09/2024
1000448802		SAINT LOUIS	MO		10/29/2024	7.425	96,589	0	(62)	0	0	0	136,000	09/05/2024
1000448810		KANSAS CITY	MO		10/29/2024	6.375	129,921	0	(42)	0	0	0	205,000	09/05/2024
1000448816		KOKOMO	IN		10/29/2024	7.107	87,552	0	(75)	0	0	0	112,000	09/10/2024
1000448820		VICTORIA	TX		10/29/2024	6.419	153,049	0	(48)	0	0	0	237,000	09/10/2024
1000448826		SOUTHERN PINES	NC		10/29/2024	6.876	187,591	0	(97)	0	0	0	266,000	09/06/2024
1000448828		SOUTHERN PINES	NC		10/29/2024	6.876	187,591	0	(97)	0	0	0	266,000	09/06/2024
1000448832		BALTIMORE	MD		10/29/2024	6.650	133,981	0	(18)	0	0	0	175,000	09/12/2025
1000448836		BALTIMORE	MD		10/29/2024	7.126	121,018	0	(84)	0	0	0	199,999	09/15/2025
1000448845		HARRISBURG	PA		10/29/2024	6.875	265,519	0	(93)	0	0	0	350,000	09/19/2024
1000448847		CLEVELAND	OH		10/29/2024	6.875	192,455	0	(55)	0	0	0	255,000	09/04/2024
1000448849		BALTIMORE	MD		10/29/2024	7.126	133,824	0	(97)	0	0	0	195,000	09/14/2025
1000448851		LEES SUMMIT	MO		10/29/2024	6.982	198,627	0	(77)	0	0	0	253,000	09/10/2024
1000448853		SAUGERTIES	NY		10/29/2024	6.850	282,930	0	(93)	0	0	0	387,000	09/07/2024
1000448855		PLEASANTON	TX		10/29/2024	6.675	109,964	0	(44)	0	0	0	155,000	09/20/2024
1000448857		MILWAUKEE	WI		10/29/2024	6.934	113,984	0	(50)	0	0	0	154,000	09/06/2024
1000448861		PLEASANTON	TX		10/29/2024	6.675	107,023	0	(41)	0	0	0	151,000	09/20/2024
1000448865		PITTSBURGH	PA		10/29/2024	7.000	135,874	0	(21)	0	0	0	180,000	09/12/2024
1000448873		SAINT LOUIS	MO		10/29/2024	7.690	85,777	0	(59)	0	0	0	115,000	09/19/2024
1000448875		FRESNO	CA		10/29/2024	5.483	249,584	0	181	0	0	0	330,000	09/06/2024
1000448877		INDIANAPOLIS	IN		10/29/2024	6.975	99,431	0	(47)	0	0	0	130,000	09/15/2024
1000448883		MONTGOMERY	AL		10/29/2024	7.276	80,100	0	(11)	0	0	0	101,000	09/11/2024
1000448885		HOPKINSVILLE	KY		10/29/2024	7.401	554,863	0	(291)	0	0	0	750,000	09/16/2024
1000448890		MIDDLE RIVER	MD		10/29/2024	6.725	203,381	0	(54)	0	0	0	270,000	09/07/2024
1000448892		BALTIMORE	MD		10/29/2024	7.163	182,713	0	(73)	0	0	0	250,000	09/15/2025
1000448894		PHILADELPHIA	PA		10/29/2024	6.925	217,609	0	(39)	0	0	0	290,000	09/06/2024
1000448896		EDGEWOOD	MD		10/29/2024	6.920	225,894	0	(52)	0	0	0	300,000	09/27/2024
1000448898		CAYCE	SC		11/25/2024	6.242	277,222	0	46	0	0	0	378,000	09/10/2024
1000448900		NEW BRITAIN	CT		10/29/2024	5.408	268,526	0	234	0	0	0	360,000	09/18/2024
1000448904		ROCHESTER	NY		10/29/2024	6.976	614,539	0	(271)	0	0	0	805,000	09/12/2024
1000448912		MOUNT LAUREL	NJ		10/29/2024	7.175	393,200	0	(173)	0	0	0	515,000	06/19/2024
1000448916		ESSEX	MD		10/29/2024	6.901	162,627	0	(69)	0	0	0	201,000	09/15/2024
1000448928		SEBRING	FL		10/29/2024	6.925	162,759	0	(77)	0	0	0	266,000	09/10/2024
1000448930		JOPPA	MD		10/29/2024	6.475	228,693	0	(34)	0	0	0	292,000	09/07/2024
1000448936		OXNARD	CA		10/29/2024	6.625	463,238	0	(125)	0	0	0	709,000	09/13/2024
1000448938		DAYTON	OH		10/29/2024	6.800	127,838	0	(40)	0	0	0	169,000	10/01/2024
1000448942		BROOKLYN	MD		10/29/2024	7.326	142,578	0	(79)	0	0	0	185,000	09/12/2024
1000448944		VARIOUS	OH		10/29/2024	7.300	731,278	0	(425)	0	0	0	889,000	08/15/2024
1000448951		BROOKLYN	MD		10/29/2024	6.482	119,849	0	(23)	0	0	0	150,000	09/13/2024
1000448953		BALTIMORE	MD		10/29/2024	6.682	161,969	0	(41)	0	0	0	179,000	09/13/2025
1000448955		INDIANAPOLIS	IN		10/29/2024	6.725	258,203	0	(82)	0	0	0	342,000	09/20/2024
1000448957		REDFORD	MI		10/29/2024	6.325	154,746	0	(28)	0	0	0	222,000	08/28/2024
1000448959		GRIFFITH	IN		10/29/2024	5.458	319,491	0	297	0	0	0	456,000	09/23/2024
1000448961		NORWALK	CT		10/29/2024	6.625	400,316	0	(80)	0	0	0	511,000	09/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000448963		BALTIMORE	MD		10/29/2024	6.969	202,745	0	(108)	0	0	0	272,000	09/13/2025
1000448965		RIVERDALE	GA		10/29/2024	6.794	227,609	0	94	0	0	0	320,000	09/19/2024
1000448969		NEWARK	OH		10/29/2024	6.682	116,033	0	(58)	0	0	0	175,000	09/25/2024
1000448971		PHILADELPHIA	PA		10/29/2024	6.608	443,398	0	(39)	0	0	0	550,000	09/17/2024
1000448973		MENOMONEE FALLS	WI		10/29/2024	5.768	226,045	0	99	0	0	0	300,000	09/04/2024
1000448977		DETROIT	MI		10/29/2024	7.501	181,879	0	(109)	0	0	0	235,000	06/14/2024
1000448979		CAMDEN WYOMING	DE		10/29/2024	6.638	177,079	0	(46)	0	0	0	235,000	09/20/2024
1000448981		OCEAN CITY	MD		10/29/2024	6.183	336,492	0	36	0	0	0	485,000	09/15/2024
1000448985		MARTINSBURG	WV		10/29/2024	6.707	157,579	0	(75)	0	0	0	238,000	09/12/2024
1000448987		WESTMINSTER	MD		10/29/2024	6.975	176,255	0	(42)	0	0	0	270,000	09/24/2024
1000448991		BALTIMORE	MD		10/29/2024	7.014	384,147	0	(20)	0	0	0	470,000	09/12/2025
1000448993		DECATUR	AL		10/29/2024	6.775	83,349	0	(30)	0	0	0	125,000	09/24/2024
1000448995		PORT ARTHUR	TX		10/29/2024	5.602	130,737	0	102	0	0	0	185,000	09/22/2024
1000448997		COLUMBIA	SC		11/25/2024	7.050	182,263	0	(68)	0	0	0	240,000	09/17/2024
1000448999		NOBLESVILLE	IN		10/29/2024	7.176	155,789	0	(114)	0	0	0	345,000	07/25/2024
1000449001		BRISTOL	CT		10/29/2024	6.750	244,058	0	(65)	0	0	0	324,000	08/28/2024
1000449005		MAPLE HEIGHTS	OH		10/29/2024	7.175	89,356	0	(50)	0	0	0	145,000	09/23/2024
1000449009		BALTIMORE	MD		10/29/2024	6.901	187,021	0	(79)	0	0	0	230,000	09/14/2025
1000449011		VOORHEES	NJ		10/29/2024	7.501	253,251	0	(80)	0	0	0	330,000	09/18/2024
1000449013		GIBSONVILLE	NC		10/29/2024	6.650	133,199	0	(44)	0	0	0	230,000	09/21/2024
1000449015		BRISTOL	CT		10/29/2024	7.157	304,538	0	(117)	0	0	0	400,000	09/24/2024
1000449019		SPRINGFIELD	MA		10/29/2024	6.944	251,076	0	(75)	0	0	0	332,000	09/17/2024
1000449025		DETROIT	MI		10/29/2024	5.433	228,052	0	461	0	0	0	345,000	09/20/2024
1000449027		COLUMBUS	OH		10/29/2024	6.775	252,195	0	(48)	0	0	0	336,000	09/18/2024
1000449029		COLUMBUS	OH		10/29/2024	6.775	251,271	0	(34)	0	0	0	336,000	09/18/2024
1000449033		SAINT GEORGE	UT		10/29/2024	6.000	355,012	0	62	0	0	0	452,000	09/23/2024
1000449035		GREENSBORO	NC		10/29/2024	6.633	321,978	0	(22)	0	0	0	413,000	09/24/2024
1000449037		COLONIAL HEIGHTS	VA		10/29/2024	6.725	162,731	0	(60)	0	0	0	201,000	07/29/2024
1000449041		HOUSTON	TX		10/29/2024	6.750	167,298	0	(31)	0	0	0	223,000	09/19/2024
1000449043		COLUMBUS	OH		10/29/2024	6.893	154,820	0	(71)	0	0	0	190,000	09/18/2024
1000449045		ENGLEWOOD	OH		10/29/2024	6.988	126,066	0	(39)	0	0	0	166,500	07/19/2024
1000449049		BALTIMORE	MD		10/29/2024	7.076	143,254	0	(73)	0	0	0	175,000	09/14/2025
1000449055		INDIANAPOLIS	IN		10/29/2024	6.989	122,556	0	(60)	0	0	0	160,000	09/21/2024
1000449059		BALTIMORE	MD		10/29/2024	7.170	177,817	0	(63)	0	0	0	234,000	09/12/2025
1000449061		OAK ISLAND	NC		10/29/2024	6.632	202,290	0	(78)	0	0	0	1,025,000	09/19/2024
1000449065		DORCHESTER CENTER	MA		10/29/2024	6.985	787,406	0	(403)	0	0	0	1,100,000	09/17/2024
1000449067		EASTPOINTE	MI		10/29/2024	5.883	101,413	0	47	0	0	0	151,000	09/04/2024
1000449069		SAINT PETERSBURG	FL		11/25/2024	7.264	292,753	0	(170)	0	0	0	380,000	09/23/2024
1000449077		FEDERAL WAY	WA		10/29/2024	6.808	376,414	0	(70)	0	0	0	530,000	09/25/2024
1000449079		BRIDGEPORT	CT		10/29/2024	7.101	427,701	0	(187)	0	0	0	560,000	07/29/2024
1000449081		JAMISON	PA		10/29/2024	6.358	154,565	0	(54)	0	0	0	475,000	08/28/2024
1000449083		SYRACUSE	NY		10/29/2024	7.326	141,880	0	(56)	0	0	0	182,000	06/07/2024
1000449085		AUBURN	NY		10/29/2024	7.476	128,705	0	(50)	0	0	0	165,000	06/13/2024
1000449089		KERRVILLE	TX		10/29/2024	5.758	151,374	0	106	0	0	0	218,000	09/18/2024
1000449095		DETROIT	MI		10/29/2024	7.501	181,879	0	(109)	0	0	0	235,000	09/13/2024
1000449099		PHILADELPHIA	PA		10/29/2024	7.025	241,101	0	(45)	0	0	0	321,000	09/24/2024
1000449103		PITTSBURGH	PA		10/29/2024	7.350	229,071	0	(109)	0	0	0	280,000	09/22/2024
1000449107		MINNEAPOLIS	MN		10/29/2024	6.782	382,121	0	(241)	0	0	0	628,000	09/16/2024
1000449109		EAST MEADOW	NY		10/29/2024	6.600	610,480	0	14	0	0	0	825,000	07/20/2024
1000449111		EDGEWOOD	MD		10/29/2024	6.920	182,796	0	(40)	0	0	0	243,000	09/27/2024
1000449113		WILMINGTON	DE		10/29/2024	6.792	370,871	0	(60)	0	0	0	495,000	09/23/2024
1000449115		SAINT LOUIS	MO		10/29/2024	7.576	87,749	0	(68)	0	0	0	113,000	09/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000449117		LOUISVILLE	KY		10/29/2024	7.351	135,036	0	(87)	0	0	0	174,000	08/28/2024
1000449119		LOUISVILLE	KY		10/29/2024	7.501	131,891	0	(94)	0	0	0	169,000	08/28/2024
1000449123		BALTIMORE	MD		10/29/2024	5.267	125,882	0	94	0	0	0	146,000	09/17/2025
1000449125		PHILADELPHIA	PA		10/29/2024	7.238	216,520	0	(63)	0	0	0	330,000	09/23/2024
1000449127		BALTIMORE	MD		10/29/2024	7.175	223,274	0	(84)	0	0	0	275,000	09/12/2025
1000449131		BALTIMORE	MD		10/29/2024	6.907	101,420	0	(40)	0	0	0	133,000	09/13/2025
1000449133		GRIFFITH	IN		10/29/2024	5.458	308,981	0	288	0	0	0	441,000	09/27/2024
1000449137		GARFIELD HEIGHTS	OH		10/29/2024	6.975	86,693	0	(21)	0	0	0	120,000	10/01/2024
1000449141		READING	PA		10/29/2024	7.826	154,050	0	(37)	0	0	0	191,000	10/01/2024
1000449145		ATLANTA	GA		10/29/2024	5.826	216,885	0	41	0	0	0	371,000	09/13/2024
1000449147		WILMINGTON	DE		10/29/2024	6.550	146,081	0	(25)	0	0	0	195,000	09/25/2024
1000449149		AMARILLO	TX		10/29/2024	6.875	312,766	0	(58)	0	0	0	410,000	08/06/2024
1000449155		FORT WAYNE	IN		10/29/2024	6.932	131,655	0	(48)	0	0	0	171,000	09/26/2024
1000449157		MORGAN	PA		10/29/2024	7.300	170,361	0	(49)	0	0	0	225,000	10/01/2024
1000449161		BRISTOL	CT		10/29/2024	6.600	258,761	0	(171)	0	0	0	345,000	09/26/2024
1000449167		KANSAS CITY	MO		10/29/2024	5.965	164,296	0	24	0	0	0	215,000	09/25/2024
1000449169		MILWAUKEE	WI		10/29/2024	6.926	81,586	0	(39)	0	0	0	127,000	09/28/2024
1000449171		THE COLONY	TX		10/29/2024	6.625	169,775	0	(60)	0	0	0	240,000	09/26/2024
1000449173		FRISCO	TX		10/29/2024	6.225	150,802	0	(46)	0	0	0	300,000	09/26/2024
1000449181		NORTH LITTLE ROCK	AR		10/29/2024	6.675	102,528	0	(27)	0	0	0	132,650	09/30/2024
1000449183		INDIANAPOLIS	IN		10/29/2024	6.925	87,266	0	(28)	0	0	0	110,000	09/25/2024
1000449189		KENOSHA	WI		10/29/2024	6.825	185,060	0	(53)	0	0	0	245,000	10/01/2024
1000449191		KENOSHA	WI		10/29/2024	6.825	176,751	0	(51)	0	0	0	234,000	10/01/2024
1000449193		NASHVILLE	TN		10/29/2024	6.975	326,898	0	(88)	0	0	0	433,000	09/19/2024
1000449195		BRADDOCK	PA		10/29/2024	7.350	151,448	0	(44)	0	0	0	200,000	10/07/2024
1000449197		WOOSTER	OH		10/29/2024	7.950	109,227	0	(73)	0	0	0	150,000	07/15/2024
1000449203		BALTIMORE	MD		10/29/2024	6.800	188,512	0	(41)	0	0	0	223,000	09/14/2025
1000449205		YORK	PA		10/29/2024	7.150	129,100	0	(38)	0	0	0	161,000	10/04/2024
1000449207		AVONDALE	AZ		10/29/2024	5.708	253,194	0	157	0	0	0	375,000	09/19/2024
1000449209		UPPER DARBY	PA		10/29/2024	6.800	99,986	0	(16)	0	0	0	135,000	07/30/2024
1000449221		BALTIMORE	MD		10/29/2024	6.875	100,605	0	(31)	0	0	0	115,000	09/12/2025
1000449223		VARIOUS	KY		10/29/2024	6.400	7,895,502	0	(6,078)	0	0	0	13,036,000	08/02/2024
1000449254		LANTANA	FL		10/29/2024	7.750	547,456	0	(332)	0	0	0	710,000	06/14/2024
1000449258		SAINT PETERSBURG	FL		10/29/2024	7.500	194,477	0	(138)	0	0	0	311,000	07/05/2024
1000449262		IRVING	TX		10/29/2024	6.990	177,087	0	(61)	0	0	0	250,000	08/14/2024
1000449272		VACAVILLE	CA		10/29/2024	6.625	392,831	0	(66)	0	0	0	540,000	09/11/2024
1000449274		VACAVILLE	CA		10/29/2024	6.625	392,831	0	(66)	0	0	0	540,000	08/22/2024
1000449276		VACAVILLE	CA		10/29/2024	6.625	395,712	0	(113)	0	0	0	540,000	08/22/2024
1000449278		ANDERSON	IN		10/29/2024	7.625	76,468	0	(432)	0	0	0	111,000	09/07/2024
1000449282		NEW ORLEANS	LA		10/29/2024	6.875	422,928	0	(141)	0	0	0	623,000	09/05/2024
1000449284		DES PLAINES	IL		10/29/2024	7.250	151,987	0	(55)	0	0	0	200,000	08/14/2024
1000449286		ST AUGUSTINE	FL		10/29/2024	7.500	267,232	0	(158)	0	0	0	400,000	08/15/2024
1000449288		THE VILLAGES	FL		10/29/2024	6.750	225,335	0	(65)	0	0	0	317,000	09/07/2024
1000449294		NORRISTOWN	PA		10/29/2024	6.990	232,134	0	(45)	0	0	0	295,000	09/05/2024
1000449302		MC DONALD	OH		10/29/2024	6.990	115,227	0	(47)	0	0	0	143,000	09/04/2024
1000449304		CERES	CA		10/29/2024	6.750	264,401	0	(54)	0	0	0	352,000	09/16/2024
1000449306		LOS ANGELES	CA		10/29/2024	6.750	1,506,015	0	(391)	0	0	0	2,030,000	09/03/2024
1000449308		HIALEAH	FL		10/29/2024	7.500	242,554	0	(134)	0	0	0	295,000	09/17/2025
1000449312		LAKE WORTH	FL		10/29/2024	6.625	383,046	0	(57)	0	0	0	575,000	09/12/2024
1000449314		SEATTLE	WA		10/29/2024	6.500	1,127,573	0	(207)	0	0	0	1,850,000	09/09/2024
1000449316		FORT WAYNE	IN		10/29/2024	6.990	147,006	0	(79)	0	0	0	205,000	09/23/2024
1000449318		JERSEY CITY	NJ		10/29/2024	6.250	526,593	0	9	0	0	0	810,000	09/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000449324		MIAMI	FL		10/29/2024	6.750	254,051	0	(115)	0	0	0	430,000	08/10/2024
1000449326		KELLER	TX		10/29/2024	6.125	511,131	0	59	0	0	0	745,000	09/09/2024
1000449328		FAIRFIELD	OH		10/29/2024	6.990	154,929	0	(98)	0	0	0	199,000	09/16/2024
1000449330		PHILADELPHIA	PA		10/29/2024	6.875	160,131	0	(34)	0	0	0	205,000	09/12/2024
1000449332		DUMFRIES	VA		10/29/2024	6.990	163,742	0	(71)	0	0	0	405,000	09/16/2024
1000449334		HENDERSON	NV		10/29/2024	6.500	338,653	0	(116)	0	0	0	610,000	09/10/2024
1000449336		OCALA	FL		10/29/2024	6.375	245,100	0	(16)	0	0	0	325,000	08/27/2024
1000449340		MIAMI	FL		10/29/2024	6.750	526,343	0	(194)	0	0	0	751,000	08/12/2024
1000449342		BOGART	GA		10/29/2024	6.250	200,095	0	(53)	0	0	0	345,000	09/16/2024
1000449344		MIDDLEBURG	FL		10/29/2024	7.500	187,364	0	(115)	0	0	0	255,000	09/19/2024
1000449348		MARTINSBURG	WV		10/29/2024	6.250	189,205	0	(13)	0	0	0	255,800	09/23/2024
1000449350		MIDDLEBURG	FL		10/29/2024	7.500	192,159	0	(118)	0	0	0	255,000	09/19/2024
1000449352		MIDDLEBURG	FL		10/29/2024	7.500	192,159	0	(118)	0	0	0	255,000	09/18/2024
1000449354		MIAMI	FL		10/29/2024	7.990	548,081	0	(354)	0	0	0	665,000	09/12/2024
1000449360		MILWAUKIE	OR		10/29/2024	6.625	90,068	0	1,010	0	0	0	625,000	09/06/2024
1000449362		LUBBOCK	TX		10/29/2024	6.625	49,484	0	(117)	0	0	0	180,000	08/21/2024
1000449364		OKLAHOMA CITY	OK		10/29/2024	7.625	99,430	0	(64)	0	0	0	120,000	08/21/2024
1000449368		KNOXVILLE	TN		10/29/2024	7.625	279,833	0	(194)	0	0	0	385,000	07/16/2024
1000449378		MIAMI	FL		10/29/2024	7.750	249,548	0	(178)	0	0	0	315,000	07/11/2024
1000449380		PORT RICHEY	FL		10/29/2024	7.125	187,216	0	(97)	0	0	0	246,000	07/22/2024
1000449384		BEN LOMOND	CA		10/29/2024	6.750	676,133	0	(384)	0	0	0	1,175,000	08/05/2024
1000449386		CHICAGO	IL		10/29/2024	6.990	165,334	0	(105)	0	0	0	292,000	07/13/2024
1000449388		DES MOINES	IA		10/29/2024	7.750	314,856	0	(214)	0	0	0	406,000	08/12/2024
1000449394		OKEECHOBEE	FL		11/13/2024	7.500	205,769	0	19	0	0	0	252,000	08/05/2024
1000449404		PORTERVILLE	CA		10/29/2024	6.990	179,552	0	(102)	0	0	0	228,000	08/16/2024
1000449410		HILLIARD	OH		10/29/2024	7.250	318,248	0	(108)	0	0	0	424,000	08/12/2024
1000449414		GREENVILLE	TX		10/29/2024	7.375	287,770	0	(174)	0	0	0	395,000	08/24/2024
1000449416		ORLANDO	FL		10/29/2024	6.750	231,388	0	(149)	0	0	0	378,000	08/11/2024
1000449418		BARBERTON	OH		10/29/2024	7.750	138,894	0	(76)	0	0	0	180,000	08/19/2024
1000449424		GROVELAND	FL		10/29/2024	6.500	253,621	0	(81)	0	0	0	360,000	08/19/2024
1000449428		AUBURN	GA		10/29/2024	6.990	357,573	0	(160)	0	0	0	491,000	08/23/2024
1000449430		KISSIMMEE	FL		10/29/2024	7.625	204,859	0	(134)	0	0	0	264,000	08/06/2024
1000449432		NORTH HIGHLANDS	CA		10/29/2024	6.625	229,348	0	(89)	0	0	0	426,000	06/19/2024
1000449434		ANTELOPE	CA		10/29/2024	6.625	203,079	0	(79)	0	0	0	375,000	07/01/2024
1000449436		NORTH HIGHLANDS	CA		10/29/2024	6.500	419,830	0	(94)	0	0	0	650,000	06/26/2024
1000449438		NORTH HIGHLANDS	CA		10/29/2024	6.750	233,734	0	(94)	0	0	0	400,000	06/20/2024
1000449440		BURLESON	TX		10/29/2024	6.990	169,220	0	(97)	0	0	0	275,000	08/28/2024
1000449442		SACRAMENTO	CA		10/29/2024	7.000	307,804	0	(184)	0	0	0	535,000	06/29/2024
1000449444		JACKSONVILLE	FL		10/29/2024	6.875	153,460	0	(87)	0	0	0	288,500	05/08/2024
1000449446		LEHIGH ACRES	FL		10/29/2024	7.500	260,759	0	(184)	0	0	0	373,000	07/23/2024
1000449450		SUITLAND	MD		10/29/2024	7.250	294,666	0	(135)	0	0	0	445,000	08/01/2024
1000449452		SICKLERVILLE	NJ		10/29/2024	7.375	164,722	0	(78)	0	0	0	215,000	08/28/2024
1000449454		ASTORIA	OR		10/29/2024	6.990	334,448	0	(234)	0	0	0	628,000	08/21/2024
1000449456		CHANDLER	AZ		10/29/2024	6.625	313,712	0	(121)	0	0	0	517,000	08/28/2024
1000449462		ST. LOUIS	MO		10/29/2024	7.750	120,690	0	(73)	0	0	0	155,000	08/26/2024
1000449466		GREELEY	CO		10/29/2024	7.750	296,031	0	(128)	0	0	0	365,000	09/03/2024
1000449468		ATLANTA	GA		10/29/2024	7.125	200,873	0	(78)	0	0	0	269,000	08/08/2024
1000449472		TACOMA	WA		10/29/2024	7.250	451,865	0	(263)	0	0	0	550,000	08/27/2024
1000449474		RADFORD	VA		11/13/2024	6.875	303,335	0	(158)	0	0	0	425,000	08/19/2024
1000449476		SCOTIA	NY		10/29/2024	6.625	179,731	0	(38)	0	0	0	245,000	08/08/2024
1000449478		OVIEDO	FL		10/29/2024	6.990	259,618	0	(164)	0	0	0	388,000	09/06/2024
1000449482		TACOMA	WA		10/29/2024	6.990	402,140	0	(177)	0	0	0	565,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000449484		NEW HAVEN	CT		10/29/2024	7.250	188,983	0	(115)	0	0	0	245,000	07/19/2024
1000451596		MONTGOMERY	AL		11/06/2024	5.588	127,203	0	71	0	0	0	205,000	08/29/2024
1000451598		VARIOUS	AL		11/06/2024	6.410	630,726	0	(94)	0	0	0	973,500	09/02/2024
1000451612		OPA-LOCKA	FL		11/06/2024	5.721	679,477	0	506	0	0	0	900,000	08/27/2024
1000451614		FT LAUDERDALE	FL		11/06/2024	5.446	470,914	0	368	0	0	0	770,000	09/05/2024
1000451624		BESSEMER	AL		11/06/2024	7.325	87,335	0	(29)	0	0	0	115,000	09/20/2024
1000451626		PORTLAND	OR		11/06/2024	6.615	939,131	0	(84)	0	0	0	1,350,000	09/10/2024
1000451630		ROSEVILLE	MI		11/06/2024	6.458	131,082	0	(11)	0	0	0	165,000	09/25/2024
1000451640		OCALA	FL		11/06/2024	6.414	296,659	0	(15)	0	0	0	402,300	09/09/2024
1000451642		FAYETTEVILLE	NC		11/06/2024	6.771	123,920	0	(24)	0	0	0	154,770	09/09/2024
1000451648		DELAWARE	OH		11/06/2024	6.725	231,288	0	(69)	0	0	0	287,000	09/20/2024
1000451652		COLUMBUS	OH		11/06/2024	6.996	160,497	0	(60)	0	0	0	214,000	09/23/2024
1000451654		LAKELAND	FL		11/06/2024	6.369	271,815	0	484	0	0	0	342,500	09/23/2024
1000451660		CLEVELAND	OH		11/06/2024	6.888	116,858	0	(21)	0	0	0	146,000	09/18/2024
1000451856		ORLANDO	FL		11/01/2024	6.310	157,874	0	(51)	0	0	0	315,000	09/03/2024
1000451858		BRENTWOOD	NY		11/01/2024	6.600	364,986	0	(85)	0	0	0	520,000	10/16/2024
1000451860		INDEPENDENCE	MO		11/01/2024	6.740	120,939	0	(51)	0	0	0	170,000	07/17/2024
1000451862		DOVER	DE		11/01/2024	6.450	147,219	0	(45)	0	0	0	225,000	07/03/2024
1000451864		SCRANTON	PA		11/01/2024	8.200	295,082	0	(173)	0	0	0	380,000	06/13/2024
1000451866		PHILADELPHIA	PA		11/01/2024	6.920	355,592	0	(114)	0	0	0	470,000	09/16/2024
1000451870		QUEENS	NY		11/01/2024	6.780	737,988	0	(120)	0	0	0	985,000	08/15/2024
1000451872		VARIOUS	NY		11/01/2024	6.960	1,526,218	0	(453)	0	0	0	2,018,000	08/21/2024
1000451883		AUBURNDALE	FL		11/01/2024	6.480	181,579	0	(50)	0	0	0	278,000	08/14/2024
1000451885		BROOKLYN	NY		11/01/2024	6.500	2,683,879	0	(410)	0	0	0	4,140,000	07/20/2024
1000451898		NEW ORLEANS	LA		11/01/2024	6.950	221,070	0	(101)	0	0	0	310,000	08/16/2024
1000451904		CHARLOTTE	NC		11/01/2024	6.220	199,270	0	(30)	0	0	0	415,000	08/23/2024
1000451906		STATEN ISLAND	NY		11/01/2024	6.300	493,799	0	(166)	0	0	0	940,000	08/26/2024
1000451910		JACKSON	MS		11/01/2024	6.890	81,098	0	(27)	0	0	0	107,000	06/20/2024
1000451912		JACKSON	MS		11/01/2024	6.720	75,370	0	(20)	0	0	0	100,000	08/15/2024
1000451914		JACKSON	MS		11/01/2024	6.647	76,659	0	(17)	0	0	0	102,000	06/20/2024
1000451916		JACKSON	MS		11/01/2024	6.860	92,271	0	(28)	0	0	0	122,000	08/07/2024
1000451918		BRONX	NY		11/01/2024	6.950	713,392	0	(192)	0	0	0	945,000	08/27/2024
1000451922		HANOVER PARK	IL		11/01/2024	6.910	226,213	0	(73)	0	0	0	320,000	09/20/2024
1000451928		THE BRONX	NY		11/01/2024	7.290	841,288	0	(370)	0	0	0	1,100,000	08/31/2024
1000451930		PATERSON	NJ		11/01/2024	6.850	300,225	0	(66)	0	0	0	445,000	09/27/2024
1000451932		ST. LOUIS	MO		11/01/2024	7.590	108,704	0	(69)	0	0	0	140,000	09/06/2024
1000451934		SAINT LOUIS	MO		11/01/2024	7.590	100,749	0	(61)	0	0	0	130,000	09/06/2024
1000451936		JENNINGS	MO		11/01/2024	7.730	100,974	0	(63)	0	0	0	130,000	09/06/2024
1000451938		PALMDALE	CA		11/01/2024	6.390	313,033	0	(85)	0	0	0	480,000	09/02/2024
1000451942		LINCOLN PARK	MI		11/01/2024	7.180	120,137	0	(68)	0	0	0	167,000	09/04/2024
1000451944		TAMPA	FL		11/18/2024	6.730	98,519	0	(23)	0	0	0	132,000	09/25/2024
1000451946		SYRACUSE	NY		11/01/2024	6.880	139,824	0	(41)	0	0	0	185,000	09/16/2024
1000451948		CALUMET CITY	IL		11/01/2024	6.800	145,088	0	(43)	0	0	0	180,000	09/15/2024
1000451952		ST. LOUIS	MO		11/01/2024	6.550	92,740	0	(26)	0	0	0	132,000	09/23/2024
1000451958		RICHMOND	VA		11/01/2024	6.700	201,640	0	(47)	0	0	0	268,000	09/12/2024
1000451960		BARTOW	FL		11/18/2024	7.698	148,604	0	(69)	0	0	0	236,000	09/11/2024
1000451962		PORT CHARLOTTE	FL		11/01/2024	6.730	220,351	0	(40)	0	0	0	358,000	09/12/2024
1000451964		BRANDON	FL		11/01/2024	6.360	141,921	0	(44)	0	0	0	235,000	09/13/2024
1000451968		MOUNT PLEASANT	MI		11/01/2024	7.210	251,478	0	(120)	0	0	0	329,000	09/13/2024
1000451971		SAN ANTONIO	TX		11/01/2024	6.700	1,966,193	0	(56,499)	0	77,531	0	2,740,000	06/16/2025
1000451980		AURORA	IL		11/01/2024	6.560	157,371	0	(69)	0	0	0	262,000	09/16/2024
1000451982		ELIZABETH	NJ		11/01/2024	6.850	332,201	0	(74)	0	0	0	465,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000451986		RONKONKOMA	NY		11/01/2024	6.700	465,024	0	(101)	0	0	0	610,000	09/05/2024
1000452000		MACON	GA		11/01/2024	6.410	93,240	0	(23)	0	0	0	143,000	09/17/2024
1000452002		THE BRONX	NY		11/01/2024	7.200	997,364	0	(417)	0	0	0	1,400,000	09/12/2024
1000452004		BUFFALO	NY		11/01/2024	7.140	274,287	0	(109)	0	0	0	360,000	08/29/2024
1000452006		THE BRONX	NY		11/01/2024	6.790	469,667	0	(150)	0	0	0	699,000	09/20/2024
1000452008		COLUMBUS	OH		11/01/2024	6.550	147,477	0	(42)	0	0	0	214,000	09/19/2024
1000452010		KANSAS CITY	MO		11/01/2024	6.500	291,998	0	(81)	0	0	0	415,000	09/25/2024
1000452012		KANSAS CITY	MO		11/01/2024	6.500	299,738	0	(84)	0	0	0	426,000	09/25/2024
1000452016		DUNDALK	MD		11/01/2024	6.810	106,077	0	52	0	0	0	157,000	09/25/2024
1000452018		KANSAS CITY	KS		11/01/2024	6.970	177,987	0	(82)	0	0	0	225,000	09/18/2024
1000452020		BALTIMORE	MD		11/01/2024	6.400	218,305	0	(9)	0	0	0	285,000	09/11/2025
1000452026		HAZEL PARK	MI		11/01/2024	6.910	93,439	0	(42)	0	0	0	204,000	09/23/2024
1000452030		BIRMINGHAM	AL		11/01/2024	7.300	77,060	0	(43)	0	0	0	101,700	09/20/2024
1000452032		AURORA	IL		11/01/2024	6.770	192,647	0	(68)	0	0	0	254,000	09/23/2024
1000452034		HENRICO	VA		11/01/2024	6.567	262,487	0	(50)	0	0	0	350,000	09/25/2024
1000452038		CLEVELAND	OH		11/01/2024	6.470	78,334	0	(9)	0	0	0	105,000	09/25/2024
1000452042		CORPUS CHRISTI	TX		11/01/2024	6.922	143,206	0	(52)	0	0	0	202,000	09/20/2024
1000452044		MIAMI	FL		11/01/2024	6.020	458,269	0	18	0	0	0	775,000	09/30/2024
1000452060		YONKERS	NY		11/01/2024	6.750	749,085	0	(121)	0	0	0	1,000,000	09/20/2024
1000452064		YONKERS	NY		11/01/2024	6.750	936,356	0	(151)	0	0	0	1,250,000	09/20/2024
1000452070		CLEVELAND	OH		11/01/2024	7.280	108,510	0	(59)	0	0	0	132,000	09/22/2024
1000452076		YONKERS	NY		11/01/2024	6.750	711,631	0	(115)	0	0	0	950,000	09/20/2024
1000452078		BARBERTON	OH		11/01/2024	7.060	114,542	0	(50)	0	0	0	150,000	09/30/2024
1000452080		LINCOLN PARK	MI		11/01/2024	7.260	110,858	0	(64)	0	0	0	147,000	10/05/2024
1000452082		INDIANAPOLIS	IN		11/01/2024	6.722	161,386	0	(115)	0	0	0	218,000	09/26/2024
1000452084		JERSEY CITY	NJ		11/01/2024	7.600	531,304	0	(133)	0	0	0	690,000	10/08/2024
1000452088		EVESHAM	NJ		11/01/2024	6.180	158,281	0	22	0	0	0	231,000	10/01/2024
1000452092		CENTER POINT	AL		11/01/2024	7.310	179,349	0	(73)	0	0	0	235,000	09/06/2024
1000452094		ST. LOUIS	MO		11/01/2024	7.220	79,056	0	(40)	0	0	0	103,000	10/10/2024
1000452096		CRYSTAL LAKE	IL		11/01/2024	6.450	171,299	0	(39)	0	0	0	285,000	10/08/2024
1000452098		HOUSTON	TX		11/01/2024	7.130	157,842	0	(68)	0	0	0	215,000	10/02/2024
1000452102		BRIDGEPORT	CT		11/01/2024	6.660	288,587	0	(79)	0	0	0	410,000	10/04/2024
1000452104		LUMBERTON	NJ		11/01/2024	7.360	156,562	0	(88)	0	0	0	203,000	10/03/2024
1000452106		MILFORD MILL	MD		11/01/2024	6.060	277,009	0	33	0	0	0	435,000	10/08/2024
1000452108		GRANDVIEW	MO		11/01/2024	6.790	146,157	0	(60)	0	0	0	200,000	10/10/2024
1000452112		KANSAS CITY	MO		11/01/2024	6.750	128,462	0	(51)	0	0	0	181,000	10/08/2024
1000452114		KANSAS CITY	MO		11/01/2024	7.260	114,902	0	(30)	0	0	0	140,000	10/11/2024
1000452116		MANCHESTER	CT		11/01/2024	6.700	300,076	0	(56)	0	0	0	400,000	10/11/2024
1000452118		RAYTOWN	MO		11/01/2024	6.930	196,686	0	(95)	0	0	0	265,000	10/10/2024
1000452120		CONROE	TX		11/01/2024	6.840	1,262,056	0	(229)	0	0	0	1,659,000	09/10/2024
1000452126		NORWALK	CT		11/01/2024	6.450	431,570	0	(228)	0	0	0	775,000	09/30/2024
1000452128		KANSAS CITY	MO		11/01/2024	6.530	151,746	0	(50)	0	0	0	215,000	10/09/2024
1000452130		CICERO	NY		11/01/2024	7.000	213,219	0	(85)	0	0	0	280,000	08/22/2024
1000452150		MONONGAHELA	PA		11/08/2024	6.920	116,074	0	(21)	0	0	0	155,000	06/14/2024
1000452156		PHILADELPHIA	PA		11/08/2024	6.810	224,587	0	(2)	0	0	0	303,000	07/11/2024
1000452158		MONROE	NY		11/08/2024	6.895	493,163	0	(49)	0	0	0	620,000	07/12/2024
1000452162		NEWARK	NJ		11/08/2024	6.650	594,057	0	(27)	0	0	0	800,000	08/01/2024
1000452164		UPPER DARBY	PA		11/08/2024	7.115	99,445	0	(14)	0	0	0	155,000	08/02/2024
1000452168		DECATUR	IL		11/08/2024	6.880	99,688	0	(26)	0	0	0	124,000	08/08/2024
1000452170		PASSAIC	NJ		11/08/2024	6.925	701,432	0	(81)	0	0	0	880,000	07/16/2024
1000452178		WORCESTER	MA		11/08/2024	6.655	608,595	0	(81)	0	0	0	815,000	08/21/2024
1000452182		CLEVELAND	OH		11/08/2024	6.480	82,251	0	(1)	0	0	0	111,500	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000452184		PATERSON	NJ		11/08/2024	7.040	359,004	0	(183)	0	0	0	570,000	08/19/2024
1000452186		HILLBURN	NY		11/08/2024	6.650	300,242	0	(60)	0	0	0	400,000	08/15/2024
1000452188		TRENTON	NJ		11/08/2024	6.390	159,301	0	(1)	0	0	0	215,000	08/14/2024
1000452192		RICHMOND	TX		11/08/2024	7.090	185,412	0	(74)	0	0	0	250,000	08/25/2024
1000452194		PATERSON	NJ		11/08/2024	6.490	331,229	0	6	0	0	0	450,000	08/25/2024
1000452196		NEWARK	NJ		11/08/2024	6.745	447,850	0	(48)	0	0	0	600,000	08/27/2024
1000452198		NEWBURGH HEIGHTS	OH		11/08/2024	6.360	110,650	0	6	0	0	0	150,000	07/26/2024
1000452202		PATERSON	NJ		11/08/2024	6.845	500,135	0	(36)	0	0	0	630,000	08/29/2024
1000452206		MAPLE HEIGHTS	OH		11/08/2024	6.510	111,306	0	(10)	0	0	0	152,000	06/28/2024
1000452208		AMARILLO	TX		11/08/2024	6.350	98,323	0	(11)	0	0	0	130,000	09/16/2024
1000452210		MOCKSVILLE	NC		11/08/2024	7.160	174,053	0	(99)	0	0	0	242,000	08/23/2024
1000452212		BALTIMORE	MD		11/08/2024	6.620	155,986	0	(8)	0	0	0	210,000	09/13/2025
1000452216		LOWELL	MA		11/08/2024	7.440	520,610	0	(322)	0	0	0	750,000	08/21/2024
1000452220		AIKEN	SC		11/08/2024	7.270	196,983	0	(94)	0	0	0	257,000	08/12/2024
1000452224		ROCKFORD	IL		11/08/2024	6.780	151,852	0	(25)	0	0	0	190,000	09/26/2024
1000452226		SUMTER	SC		11/08/2024	7.040	251,538	0	(121)	0	0	0	352,000	09/04/2024
1000452228		ORANGE	NJ		11/08/2024	6.340	500,559	0	73	0	0	0	640,000	09/05/2024
1000452232		LAKE CHARLES	LA		11/08/2024	6.440	86,274	0	(6)	0	0	0	116,000	09/09/2024
1000452234		NEWARK	NJ		11/08/2024	6.100	582,316	0	152	0	0	0	800,000	08/21/2024
1000452238		STAMFORD	CT		11/08/2024	6.550	362,679	0	(111)	0	0	0	554,000	08/26/2024
1000452240		NEWARK	NJ		11/08/2024	6.210	636,510	0	169	0	0	0	820,000	09/03/2024
1000452242		JACKSONVILLE	FL		11/08/2024	6.180	302,890	0	59	0	0	0	445,000	06/07/2024
1000452244		WOONSOCKET	RI		11/08/2024	6.570	385,054	0	(81)	0	0	0	550,000	06/03/2024
1000452250		MILWAUKEE	WI		11/08/2024	6.480	89,389	0	(8)	0	0	0	120,000	08/29/2024
1000452256		BLACKSTONE	MA		11/08/2024	6.670	346,284	0	(54)	0	0	0	463,000	07/24/2024
1000452260		ROSELLE	NJ		11/08/2024	6.565	510,334	0	46	0	0	0	650,000	08/19/2024
1000452264		LAKE CHARLES	LA		11/08/2024	6.440	89,161	0	(4)	0	0	0	120,000	09/09/2024
1000452268		WESTLAKE	LA		11/08/2024	6.440	81,812	0	(5)	0	0	0	110,000	09/09/2024
1000452270		LINDEN	NJ		11/08/2024	6.160	551,951	0	164	0	0	0	715,000	09/03/2024
1000452272		TARBORO	NC		11/08/2024	6.460	188,162	0	(35)	0	0	0	269,000	08/26/2024
1000452274		LAKE ALFRED	FL		11/08/2024	6.760	317,525	0	(97)	0	0	0	452,000	09/09/2024
1000452280		TRENTON	NJ		11/08/2024	6.140	167,936	0	36	0	0	0	230,000	08/27/2024
1000452286		SULPHUR	LA		11/08/2024	6.340	99,878	0	2	0	0	0	135,000	09/13/2024
1000452288		NEWARK	NJ		11/08/2024	6.670	364,139	0	(122)	0	0	0	555,000	09/11/2024
1000452290		SPRINGFIELD	OH		11/08/2024	6.770	124,437	0	(29)	0	0	0	165,000	09/04/2024
1000452298		NEWBURGH	NY		11/08/2024	6.350	247,695	0	34	0	0	0	330,000	09/05/2024
1000452302		HOBART	IN		11/08/2024	7.105	94,246	0	(23)	0	0	0	125,000	09/12/2024
1000452304		HARTFORD	CT		11/08/2024	6.645	344,659	0	(20)	0	0	0	445,000	09/04/2024
1000452306		SACRAMENTO	CA		11/08/2024	6.410	221,070	0	(39)	0	0	0	370,000	09/10/2024
1000452308		PASADENA	MD		11/08/2024	6.530	363,305	0	(59)	0	0	0	520,000	09/05/2024
1000452310		ENGLEWOOD	OH		11/08/2024	6.480	154,007	0	(30)	0	0	0	220,000	08/02/2024
1000452312		LAFAYETTE	IN		11/08/2024	6.330	94,059	0	(12)	0	0	0	143,000	09/23/2024
1000452314		AKRON	OH		11/08/2024	6.530	80,198	0	(35)	0	0	0	158,000	09/14/2024
1000452318		PENNSAUKEN	NJ		11/08/2024	6.880	414,305	0	(100)	0	0	0	550,000	09/10/2024
1000452324		OCEAN GROVE	NJ		11/08/2024	6.780	721,277	0	(91)	0	0	0	965,000	08/12/2024
1000452326		PUEBLO	CO		11/08/2024	6.620	168,689	0	(31)	0	0	0	225,000	08/28/2024
1000452330		NEWARK	NJ		11/08/2024	6.140	550,781	0	128	0	0	0	792,000	10/01/2024
1000452332		SALEM	NJ		11/08/2024	6.870	60,183	0	(15)	0	0	0	130,000	09/04/2024
1000452340		CLEVELAND	OH		11/08/2024	6.350	112,166	0	7	0	0	0	152,000	09/13/2024
1000452342		BRONX	NY		11/08/2024	7.280	599,791	0	(314)	0	0	0	800,000	07/29/2024
1000452344		BRONX	NY		11/08/2024	7.350	585,778	0	(292)	0	0	0	715,000	09/16/2024
1000452346		HILLSDALE	MI		11/08/2024	6.730	153,817	0	(47)	0	0	0	205,000	09/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000452350		INDIANAPOLIS	IN		11/08/2024	7.110	129,882	0	(57)	0	0	0	170,000	09/13/2024
1000452354		KISSIMMEE	FL		11/08/2024	6.560	323,917	0	(61)	0	0	0	425,000	09/10/2024
1000452356		WESTLAND	MI		11/08/2024	6.780	126,998	0	(27)	0	0	0	169,000	09/17/2024
1000452360		IRVINGTON	NJ		11/08/2024	6.140	506,018	0	118	0	0	0	715,000	09/12/2024
1000452362		BUFFALO	NY		11/08/2024	7.605	112,899	0	(65)	0	0	0	146,000	08/13/2024
1000452364		PATERSON	NJ		11/08/2024	6.675	494,109	0	13	0	0	0	626,000	09/18/2024
1000452366		LINDEN	NJ		11/08/2024	6.140	548,639	0	155	0	0	0	725,000	08/14/2024
1000452368		PHILADELPHIA	PA		11/08/2024	6.650	350,364	0	(40)	0	0	0	470,000	09/19/2024
1000452372		BALTIMORE	MD		11/08/2024	6.745	119,544	0	(15)	0	0	0	160,000	09/12/2025
1000452376		NEPTUNE	NJ		11/08/2024	6.760	322,408	0	(57)	0	0	0	430,000	10/04/2024
1000452378		GARY	IN		11/08/2024	6.810	75,161	0	(16)	0	0	0	100,000	09/19/2024
1000452380		CAMDEN	NJ		11/08/2024	7.170	118,068	0	(46)	0	0	0	155,000	07/23/2024
1000452382		CAMDEN	NJ		11/08/2024	7.150	118,091	0	(47)	0	0	0	155,000	07/31/2024
1000452388		CLEVELAND	OH		11/08/2024	6.880	124,422	0	(28)	0	0	0	160,000	09/17/2024
1000452392		AMARILLO	TX		11/08/2024	6.640	180,514	0	(42)	0	0	0	225,000	09/11/2024
1000452394		CHICAGO	IL		11/08/2024	6.750	287,850	0	(38)	0	0	0	385,000	09/02/2024
1000452396		IRVINGTON	NJ		11/08/2024	6.260	548,908	0	127	0	0	0	705,000	09/22/2024
1000452398		EAST ORANGE	NJ		11/08/2024	6.260	583,945	0	136	0	0	0	750,000	09/22/2024
1000452400		JACKSONVILLE	FL		11/08/2024	6.935	241,563	0	(65)	0	0	0	320,000	08/02/2024
1000452408		JACKSONVILLE	NC		11/08/2024	6.910	190,121	0	(62)	0	0	0	251,000	06/20/2024
1000452410		BUFFALO	NY		11/08/2024	6.750	143,713	0	(33)	0	0	0	191,000	08/16/2024
1000452416		PARIS	TX		11/08/2024	6.500	131,880	0	(6)	0	0	0	167,000	09/06/2024
1000452420		SPRING	TX		11/08/2024	6.700	248,181	0	(56)	0	0	0	330,000	09/01/2024
1000452422		NEWARK	NJ		11/08/2024	6.300	648,786	0	110	0	0	0	830,000	09/23/2024
1000452426		CLEVELAND	OH		11/08/2024	7.440	89,234	0	(48)	0	0	0	109,000	09/24/2024
1000452434		EVANSVILLE	IN		11/08/2024	7.045	134,302	0	(37)	0	0	0	167,000	09/18/2024
1000452436		EAST ORANGE	NJ		11/08/2024	6.300	624,554	0	106	0	0	0	799,000	09/24/2024
1000452446		WILMINGTON	DE		11/08/2024	6.935	199,268	0	(42)	0	0	0	265,000	09/12/2024
1000452450		COLUMBUS	OH		11/08/2024	7.075	320,309	0	(93)	0	0	0	397,000	09/19/2024
1000452456		BAYONNE	NJ		11/08/2024	6.260	652,073	0	73	0	0	0	950,000	09/04/2024
1000452458		PATERSON	NJ		11/08/2024	6.760	453,575	0	(114)	0	0	0	645,000	09/13/2024
1000452468		ROCKFORD	IL		11/08/2024	7.175	88,292	0	(33)	0	0	0	116,000	07/22/2024
1000452470		ROCKFORD	IL		11/08/2024	7.175	82,203	0	(31)	0	0	0	108,000	07/22/2024
1000452472		BROOKLYN	NY		11/08/2024	6.340	1,018,620	0	(187)	0	0	0	1,700,000	09/08/2024
1000452474		SICKLERVILLE	NJ		11/08/2024	6.430	174,850	0	0	0	0	0	237,000	09/18/2024
1000452476		LOUISVILLE	KY		11/08/2024	7.260	97,977	0	(45)	0	0	0	122,000	09/20/2024
1000452478		LANSING	MI		11/08/2024	7.110	152,583	0	(64)	0	0	0	193,000	09/19/2024
1000452480		CINCINNATI	OH		11/08/2024	6.760	165,517	0	(38)	0	0	0	220,000	10/03/2024
1000452484		LANSING	MI		11/08/2024	6.940	78,674	0	(36)	0	0	0	103,000	09/20/2024
1000452494		PASADENA	CA		12/12/2024	4.250	323,382	0	2,022	0	0	0	1,173,000	01/23/2025
1000452496		WALNUT CREEK	CA		12/12/2024	4.000	803,709	0	6,186	0	0	0	2,493,600	01/22/2025
1000452498		TERRA CEIA	FL		12/12/2024	4.250	144,788	0	8,693	0	0	0	1,380,400	01/22/2025
1000452502		SAN JOSE	CA		12/12/2024	4.500	459,796	0	1,452	0	0	0	2,363,200	01/22/2025
1000452504		FREDON	NJ		12/12/2024	6.125	179,968	0	12	0	0	0	350,000	04/25/2024
1000452506		AUBURN	WA		12/12/2024	6.000	206,122	0	43	0	0	0	630,000	04/22/2024
1000452508		WARDEN	WA		12/12/2024	4.250	158,760	0	527	0	0	0	625,000	04/25/2024
1000452510		TOWNSEND	MA		12/12/2024	4.625	111,102	0	625	0	0	0	425,000	04/23/2024
1000452512		WEST WARWICK	RI		12/12/2024	4.750	76,643	0	138	0	0	0	183,000	04/26/2024
1000452514		RONKONKOMA	NY		12/12/2024	4.750	261,310	0	623	0	0	0	830,000	04/23/2024
1000452516		MIDDLETOWN	CT		12/12/2024	4.250	62,480	0	218	0	0	0	270,000	04/22/2024
1000452518		LAS VEGAS	NV		12/12/2024	4.000	89,567	0	331	0	0	0	235,000	04/25/2024
1000452522		SYLVANIA	OH		12/12/2024	4.625	138,919	0	245	0	0	0	370,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000452524		HAWTHORN WOODS	IL		12/12/2024	6.000	314,172	0	130	0	0	0	500,000	04/24/2024
1000452530		PERRYSBURG	OH		12/12/2024	7.250	47,692	0	3	0	0	0	325,000	04/24/2024
1000452532		VANCOUVER	WA		12/12/2024	6.000	65,094	0	62	0	0	0	442,000	04/22/2024
1000452536		ALBERTVILLE	MN		12/12/2024	5.375	86,607	0	571	0	0	0	342,000	04/26/2024
1000452538		CAROLINA BEACH	NC		12/12/2024	6.000	265,667	0	324	0	0	0	490,000	04/24/2024
1000452540		CHICAGO	IL		12/12/2024	6.000	158,968	0	28	0	0	0	293,000	04/21/2024
1000452542		CHARLOTTE	NC		12/12/2024	5.250	276,241	0	220	0	0	0	955,000	04/22/2024
1000452544		BECHTELSVILLE	PA		12/12/2024	6.000	131,998	0	135	0	0	0	270,000	04/30/2024
1000452546		HENDERSONVILLE	TN		12/12/2024	4.250	105,607	0	275	0	0	0	324,900	04/24/2024
1000452548		UNION	NJ		12/12/2024	4.250	89,675	0	725	0	0	0	559,000	04/21/2024
1000452550		CHAPEL HILL	NC		12/12/2024	5.125	233,189	0	445	0	0	0	830,000	04/25/2024
1000452552		HOPKINTON	RI		12/12/2024	6.000	204,057	0	49	0	0	0	488,000	04/24/2024
1000452554		WASHINGTON	DC		12/12/2024	3.750	285,411	0	1,161	0	0	0	630,000	04/25/2024
1000452558		HAIKU	HI		12/12/2024	4.500	378,305	0	732	0	0	0	975,000	04/30/2024
1000452560		CORPUS CHRISTI	TX		12/12/2024	5.250	134,431	0	114	0	0	0	340,000	04/25/2024
1000452562		RUSTBURG	VA		12/12/2024	4.375	262,525	0	617	0	0	0	511,000	04/25/2024
1000452564		ORANGEBURG	SC		12/12/2024	6.000	105,339	0	100	0	0	0	315,000	04/25/2024
1000452566		MELVILLE	NY		12/12/2024	4.750	168,768	0	478	0	0	0	1,410,000	04/22/2024
1000452568		MAYS LANDING	NJ		12/12/2024	4.750	204,936	0	654	0	0	0	540,000	04/23/2024
1000452570		RAEFORD	NC		12/12/2024	4.625	92,248	0	187	0	0	0	220,000	04/25/2024
1000452572		ARVERNE	NY		12/12/2024	4.000	318,308	0	900	0	0	0	615,000	04/24/2024
1000452574		SEA-TAC	WA		12/12/2024	4.125	206,939	0	465	0	0	0	600,000	04/22/2024
1000452576		STRATFORD	CT		12/12/2024	6.250	182,286	0	1	0	0	0	450,000	04/23/2024
1000452578		ORLANDO	FL		12/12/2024	6.500	187,530	0	1	0	0	0	510,000	04/24/2024
1000452580		MADISON	WI		12/12/2024	6.000	202,675	0	24	0	0	0	495,000	04/25/2024
1000452582		CONCORD	NC		12/12/2024	3.750	285,845	0	797	0	0	0	660,000	04/22/2024
1000452584		ELK GROVE VILLAGE	IL		12/12/2024	4.000	116,680	0	306	0	0	0	255,000	04/20/2024
1000452588		EDGEWATER	NJ		12/12/2024	4.000	127,999	0	298	0	0	0	239,000	04/25/2024
1000452590		LINCOLNWOOD	IL		12/12/2024	3.500	282,725	0	1,753	0	0	0	600,000	04/21/2024
1000452592		DINUBA	CA		12/12/2024	6.125	114,206	0	1	0	0	0	350,000	04/26/2024
1000452594		FLORISSANT	MO		12/12/2024	6.500	42,794	0	259	0	0	0	160,000	04/24/2024
1000452596		WHITE PIGEON	MI		12/12/2024	6.875	53,601	0	1	0	0	0	211,000	04/25/2024
1000452598		PEMBROKE PINES	FL		12/12/2024	4.125	167,490	0	357	0	0	0	830,000	04/24/2024
1000452600		HAWTHORNE	NJ		12/12/2024	4.750	274,746	0	551	0	0	0	789,000	04/25/2024
1000452604		WOODBRIDGE	VA		12/12/2024	4.125	155,760	0	360	0	0	0	385,000	04/23/2024
1000452606		ROCK HILL	SC		12/12/2024	6.625	62,651	0	0	0	0	0	175,000	04/25/2024
1000452608		BEACHWOOD	NJ		12/12/2024	4.375	185,831	0	490	0	0	0	450,000	04/25/2024
1000452610		FOREST HILL	MD		12/12/2024	3.875	234,240	0	598	0	0	0	505,000	04/23/2024
1000452612		OAKLAND	CA		12/12/2024	5.875	229,018	0	287	0	0	0	675,000	04/22/2024
1000452614		CRANBURY	NJ		12/12/2024	6.000	448,617	0	91	0	0	0	860,000	04/25/2024
1000452616		GREENSBORO	NC		12/12/2024	6.375	73,587	0	43	0	0	0	175,000	04/22/2024
1000452618		MIRAMAR	FL		12/12/2024	5.250	243,164	0	255	0	0	0	500,000	04/24/2024
1000452620		FORT WASHINGTON	MD		12/12/2024	6.000	249,336	0	318	0	0	0	445,000	04/25/2024
1000452622		STAFFORD	VA		12/12/2024	5.750	205,083	0	88	0	0	0	395,000	04/23/2024
1000452624		NASHVILLE	TN		12/12/2024	3.750	291,470	0	1,348	0	0	0	870,000	04/23/2024
1000452626		NEENAH	WI		12/12/2024	3.875	133,301	0	505	0	0	0	385,000	04/24/2024
1000452630		SOUTH PLAINFIELD	NJ		12/12/2024	4.250	286,876	0	993	0	0	0	545,000	04/22/2024
1000452632		WOODSTOCK	GA		12/12/2024	5.000	90,320	0	97	0	0	0	318,000	04/22/2024
1000452636		PITTSBURGH	PA		12/12/2024	6.500	176,958	0	1	0	0	0	475,000	04/25/2024
1000452638		SARASOTA	FL		12/12/2024	2.000	67,534	0	530	0	0	0	410,000	04/22/2024
1000452640		YARROW POINT	WA		12/12/2024	4.000	877,034	0	2,089	0	0	0	2,850,000	04/23/2024
1000452642		OAKLAND PARK	FL		12/12/2024	6.375	411,843	0	(186)	0	0	0	870,000	04/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000452644		GWYNN OAK	MD		12/12/2024	5.250	152,743	0	291	0	0	0	335,000	04/24/2024
1000452648		PUYALLUP	WA		12/12/2024	4.000	165,571	0	383	0	0	0	475,000	04/22/2024
1000452650		GENEVA	IL		12/12/2024	6.000	382,750	0	464	0	0	0	675,000	04/23/2024
1000452652		MIAMI	FL		12/12/2024	6.000	413,864	0	617	0	0	0	600,000	04/25/2024
1000452654		ANNAPOLIS	MD		12/12/2024	6.000	542,134	0	172	0	0	0	775,000	04/25/2024
1000452656		ANAHEIM	CA		12/12/2024	4.375	283,152	0	681	0	0	0	850,000	04/23/2024
1000452658		FRESNO	CA		12/12/2024	6.250	177,517	0	0	0	0	0	350,000	04/23/2024
1000452660		SUFFERN	NY		12/12/2024	6.125	202,638	0	0	0	0	0	455,000	04/25/2024
1000452662		BRONX	NY		12/12/2024	3.500	160,776	0	504	0	0	0	625,000	04/23/2024
1000452664		ANNAPOLIS	MD		12/12/2024	6.000	202,383	0	55	0	0	0	460,000	04/26/2024
1000452666		GLENDALE	AZ		12/12/2024	5.000	167,229	0	162	0	0	0	440,000	04/22/2024
1000452668		BALTIMORE	MD		12/12/2024	6.000	169,875	0	34	0	0	0	290,000	09/12/2025
1000452670		BOWLING GREEN	KY		12/12/2024	6.500	66,792	0	354	0	0	0	325,000	04/30/2024
1000452674		LANSING	IL		12/12/2024	6.000	55,635	0	1	0	0	0	210,000	04/22/2024
1000452676		BEVERLY	MA		12/12/2024	4.875	64,142	0	204	0	0	0	625,000	04/24/2024
1000452678		CLAREMONT	CA		12/12/2024	3.875	425,692	0	2,836	0	0	0	1,055,000	04/20/2024
1000452682		FISHERSVILLE	VA		12/12/2024	5.875	51,486	0	24	0	0	0	335,000	04/23/2024
1000452684		SANTA ROSA	CA		12/12/2024	6.375	293,880	0	0	0	0	0	775,000	04/25/2024
1000452686		DEARBORN	MI		12/12/2024	5.000	91,436	0	182	0	0	0	198,000	04/24/2024
1000452688		ROCKAWAY	NJ		12/12/2024	5.000	181,294	0	489	0	0	0	510,000	04/25/2024
1000452690		FREDERICK	MD		12/12/2024	4.375	80,120	0	220	0	0	0	190,000	04/24/2024
1000452692		FULTONDALE	AL		12/12/2024	6.750	159,871	0	949	0	0	0	395,000	04/22/2024
1000452694		FORT WAYNE	IN		12/12/2024	6.000	292,712	0	50	0	0	0	525,000	04/23/2024
1000452696		CHARLOTTE	NC		12/12/2024	4.000	257,516	0	1,355	0	0	0	905,000	04/22/2024
1000452698		SAINT CLOUD	FL		12/12/2024	4.000	127,068	0	480	0	0	0	320,000	04/23/2024
1000452700		WILLIAMSON	GA		12/12/2024	4.125	220,271	0	450	0	0	0	660,000	04/23/2024
1000452702		HILO	HI		12/12/2024	3.500	231,300	0	619	0	0	0	654,000	04/21/2024
1000452704		BARTLETT	IL		12/12/2024	4.625	254,687	0	399	0	0	0	450,000	04/25/2024
1000452706		MOUNT LAUREL	NJ		12/12/2024	4.250	305,606	0	618	0	0	0	796,000	04/25/2024
1000452708		ALBERTSON	NY		12/12/2024	3.875	277,356	0	1,119	0	0	0	1,156,000	04/24/2024
1000452710		EDMOND	OK		12/12/2024	6.000	219,381	0	30	0	0	0	350,000	04/25/2024
1000452714		WAUKEGAN	IL		12/12/2024	5.625	72,292	0	28	0	0	0	233,000	04/22/2024
1000452716		LAS VEGAS	NV		12/12/2024	3.590	116,401	0	441	0	0	0	548,000	04/25/2024
1000452718		SAN FRANCISCO	CA		12/12/2024	5.250	492,414	0	976	0	0	0	1,050,000	04/24/2024
1000452720		SEATTLE	WA		12/12/2024	5.000	396,244	0	726	0	0	0	1,030,000	04/22/2024
1000452722		PIEDMONT	SC		12/12/2024	8.232	49,759	0	(2)	0	0	0	223,000	04/24/2024
1000452728		ASTORIA	NY		12/12/2024	6.750	37,613	0	(89)	0	0	0	1,280,000	04/23/2024
1000452730		FARMINGVILLE	NY		12/12/2024	5.750	111,802	0	68	0	0	0	370,000	04/23/2024
1000452734		SAN JOSE	CA		12/12/2024	6.000	217,032	0	1	0	0	0	1,431,000	04/24/2024
1000452736		STALEY	NC		12/12/2024	5.500	199,504	0	147	0	0	0	435,000	04/24/2024
1000452738		NICHOLASVILLE	KY		12/12/2024	6.000	68,769	0	9	0	0	0	181,900	04/25/2024
1000452744		DELAND	FL		12/12/2024	5.000	83,275	0	240	0	0	0	440,000	04/22/2024
1000452746		FORDS	NJ		12/12/2024	3.500	351,175	0	1,416	0	0	0	675,000	02/05/2025
1000452748		MEADVILLE	PA		12/12/2024	7.568	73,665	0	0	0	0	0	119,900	04/26/2024
1000452752		EAST LIVERPOOL	OH		12/12/2024	6.000	51,593	0	9	0	0	0	135,000	04/25/2024
1000452754		SAN JUAN	TX		12/12/2024	6.000	76,548	0	15	0	0	0	175,000	04/25/2024
1000452756		MEMPHIS	TN		12/12/2024	6.000	105,158	0	15	0	0	0	250,000	04/23/2024
1000452758		CAMBY	IN		12/12/2024	11.500	179,808	0	(1,947)	0	0	0	325,000	04/24/2024
1000452760		SACRAMENTO	CA		12/12/2024	5.625	231,276	0	557	0	0	0	408,100	04/25/2024
1000452762		TRACY	CA		12/12/2024	2.000	98,975	0	1,793	0	0	0	629,000	04/23/2024
1000452766		JAMAICA	NY		12/12/2024	6.000	326,116	0	570	0	0	0	585,000	04/30/2024
1000452768		CRANSTON	RI		12/12/2024	6.000	210,011	0	44	0	0	0	382,000	04/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000452770		DOTHAN	AL		12/12/2024	7.250	93,358	0	(15)	0	0	0	575,000	04/24/2024
1000452772		CHARLOTTESVILLE	VA		12/12/2024	5.500	172,755	0	92	0	0	0	439,000	04/26/2024
1000452774		HAHIRA	GA		12/12/2024	4.500	98,391	0	199	0	0	0	299,900	04/24/2024
1000452776		ST. AUGUSTINE	FL		12/12/2024	3.250	69,133	0	297	0	0	0	345,000	04/30/2024
1000452778		SUNRISE	FL		12/12/2024	3.960	43,404	0	168	0	0	0	178,000	04/23/2024
1000452780		ST PAUL	MN		12/12/2024	6.000	96,042	0	130	0	0	0	225,000	04/25/2024
1000452788		CHICAGO	IL		12/12/2024	6.500	73,178	0	(18)	0	0	0	133,000	04/20/2024
1000452790		PARAMUS	NJ		12/12/2024	5.000	566,157	0	1,106	0	0	0	1,450,000	04/23/2024
1000452792		MONCKS CORNER	SC		12/12/2024	5.000	45,556	0	81	0	0	0	235,000	04/25/2024
1000452794		GRANADA HILLS	CA		12/12/2024	3.550	297,444	0	1,176	0	0	0	1,300,000	04/24/2024
1000452796		COLLEGEVILLE	PA		12/12/2024	5.750	321,049	0	(160)	0	0	0	665,000	04/23/2024
1000452798		FRANKLIN TOWNSHIP	NJ		12/12/2024	6.125	191,434	0	211	0	0	0	492,900	04/25/2024
1000452800		TRENTON	NJ		12/12/2024	4.500	133,065	0	295	0	0	0	283,000	04/22/2024
1000452802		TUCSON	AZ		12/12/2024	6.125	151,485	0	(40)	0	0	0	370,000	04/24/2024
1000452808		FT LAUDERDALE	FL		12/12/2024	4.490	88,839	0	604	0	0	0	1,620,000	04/23/2024
1000452812		LAKE ELSINORE	CA		12/12/2024	6.000	204,165	0	86	0	0	0	640,000	04/24/2024
1000452814		FRESNO	CA		12/12/2024	5.000	58,816	0	390	0	0	0	172,000	04/25/2024
1000452816		CHEEKTOWAGA	NY		12/12/2024	6.000	105,601	0	170	0	0	0	245,000	04/24/2024
1000452818		ROCKAWAY BEACH	NY		12/12/2024	6.000	307,623	0	34	0	0	0	605,000	04/24/2024
1000452820		SALEM	MA		12/12/2024	4.500	344,016	0	648	0	0	0	805,000	04/24/2024
1000452822		SEAFORD	NY		12/12/2024	5.625	155,509	0	222	0	0	0	765,000	04/23/2024
1000452824		SAN DIEGO	CA		12/12/2024	4.125	242,232	0	682	0	0	0	700,000	04/23/2024
1000452826		INMAN	SC		12/12/2024	5.875	153,315	0	60	0	0	0	375,000	04/22/2024
1000452828		ANNANDALE	VA		12/12/2024	3.000	314,499	0	1,238	0	0	0	580,000	04/25/2024
1000452832		BURBANK	IL		12/12/2024	8.000	141,556	0	0	0	0	0	238,000	04/24/2024
1000452834		EAST ELMHURST	NY		12/12/2024	4.000	535,660	0	1,018	0	0	0	950,000	04/30/2024
1000452836		PASADENA	CA		12/12/2024	3.250	258,443	0	1,619	0	0	0	1,120,000	04/21/2024
1000452842		CLAYTON	CA		12/12/2024	6.000	526,486	0	65	0	0	0	1,027,000	04/24/2024
1000452844		UNION BEACH	NJ		12/12/2024	4.500	304,595	0	871	0	0	0	540,000	04/24/2024
1000452846		MESA	AZ		12/12/2024	8.255	124,347	0	19	0	856	0	435,000	04/25/2024
1000452848		MOBILE	AL		12/12/2024	3.460	211,916	0	781	0	0	0	480,000	04/24/2024
1000452850		RANCHO CORDOVA	CA		12/12/2024	3.590	141,149	0	1,319	0	0	0	540,000	04/24/2024
1000452852		SAN DIEGO	CA		12/12/2024	4.496	165,259	0	363	0	0	0	540,000	04/25/2024
1000452854		HEFLIN	AL		12/12/2024	6.710	81,329	0	1	0	0	0	247,000	04/25/2024
1000452858		MORGANVILLE	NJ		12/12/2024	3.500	165,392	0	764	0	0	0	470,000	04/22/2024
1000452860		MIAMI	FL		12/12/2024	4.300	109,660	0	297	0	0	0	430,000	04/21/2024
1000452862		CALUMET CITY	IL		12/12/2024	2.000	54,815	0	530	0	0	0	150,000	07/02/2025
1000452864		PASO ROBLES	CA		12/12/2024	4.625	259,296	0	645	0	0	0	899,000	04/25/2024
1000452866		COTTONWOOD	CA		12/12/2024	3.750	31,608	0	84	0	0	0	340,000	04/26/2024
1000452868		RICHMOND	TX		12/12/2024	3.980	44,966	0	326	0	0	0	320,000	04/24/2024
1000452870		MEMPHIS	TN		12/12/2024	3.125	73,740	0	339	0	0	0	180,000	04/23/2024
1000452872		SAN JOSE	CA		12/12/2024	3.500	411,445	0	1,622	0	0	0	1,913,000	04/23/2024
1000452874		MONTEBELLO	CA		12/12/2024	4.375	170,510	0	368	0	0	0	675,000	04/21/2024
1000452876		SARASOTA	FL		12/12/2024	3.875	235,392	0	880	0	0	0	1,450,000	04/23/2024
1000452878		NORTH HOLLYWOOD	CA		12/12/2024	4.000	226,554	0	736	0	0	0	1,150,000	04/25/2024
1000452880		CASTAIC	CA		12/12/2024	3.250	255,349	0	1,713	0	0	0	950,000	04/24/2024
1000452884		SANTA ANA	CA		12/12/2024	3.910	472,225	0	1,561	0	0	0	2,000,000	04/25/2024
1000452886		GARDENA	CA		12/12/2024	3.250	207,116	0	786	0	0	0	620,000	04/20/2024
1000452888		SUISUN CITY	CA		12/12/2024	4.000	185,141	0	1,309	0	0	0	550,000	04/24/2024
1000452890		WESTON	FL		12/12/2024	4.475	295,162	0	673	0	0	0	750,000	04/24/2024
1000452892		BAKERSFIELD	CA		12/12/2024	5.375	108,313	0	115	0	0	0	220,000	04/23/2024
1000452894		BRONX	NY		12/12/2024	4.000	185,194	0	877	0	0	0	809,000	04/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000452896		DACULA	GA		12/12/2024	4.750	232,918	0	313	0	0	0	620,000	04/23/2024
1000452900		SUWANEE	GA		12/12/2024	4.875	104,151	0	211	0	0	0	395,000	04/23/2024
1000452902		WOODBRIDGE	VA		12/12/2024	3.250	177,710	0	681	0	0	0	465,000	04/24/2024
1000452904		LOS ANGELES	CA		12/12/2024	4.000	331,118	0	1,208	0	0	0	935,000	04/24/2024
1000452906		NORTH HILLS	CA		12/12/2024	6.000	340,607	0	37	0	0	0	730,000	04/22/2024
1000452908		STOCKTON	CA		12/12/2024	6.125	140,614	0	172	0	0	0	377,000	04/24/2024
1000452910		PAHRUMP	NV		12/12/2024	8.125	217,503	0	187	0	0	0	320,000	04/25/2024
1000452912		MANHATTAN BEACH	CA		12/12/2024	4.125	261,437	0	478	0	0	0	945,000	04/22/2024
1000452914		TUJUNGA	CA		12/12/2024	4.000	247,546	0	621	0	0	0	540,000	04/23/2024
1000452916		ROOSEVELT	NY		12/12/2024	4.625	310,809	0	472	0	0	0	900,000	04/22/2024
1000452918		LA PUENTE	CA		12/12/2024	5.000	241,520	0	634	0	0	0	730,000	04/23/2024
1000452920		LAS VEGAS	NV		12/12/2024	4.625	199,855	0	20,136	0	0	0	400,000	03/07/2025
1000452924		CORONA	NY		12/12/2024	4.250	315,609	0	798	0	0	0	960,000	04/30/2024
1000452926		DUMFRIES	VA		12/12/2024	5.000	232,150	0	414	0	0	0	440,000	04/22/2024
1000452928		WASHINGTON	DC		12/12/2024	3.875	238,913	0	861	0	0	0	750,000	04/26/2024
1000452930		CLOVIS	CA		12/12/2024	5.250	240,307	0	525	0	0	0	660,000	04/24/2024
1000452932		ORLANDO	FL		12/12/2024	4.125	207,761	0	1,753	0	0	0	580,000	04/23/2024
1000452934		PORT CHESTER	NY		12/12/2024	4.000	294,934	0	1,268	0	0	0	627,000	04/25/2024
1000452936		HICKSVILLE	NY		12/12/2024	4.625	233,799	0	799	0	0	0	591,000	04/24/2024
1000452938		HARWICH PORT	MA		12/12/2024	3.375	175,338	0	752	0	0	0	575,000	04/23/2024
1000452940		LAKE FOREST	CA		12/12/2024	3.625	340,783	0	1,029	0	0	0	1,100,000	04/22/2024
1000452944		CHICAGO	IL		12/12/2024	3.375	219,317	0	1,001	0	0	0	438,000	04/21/2024
1000452946		GREENLAWN	NY		12/12/2024	3.500	283,143	0	1,698	0	0	0	595,000	04/24/2024
1000452948		HATFIELD	PA		12/12/2024	3.875	316,310	0	1,295	0	0	0	645,000	04/22/2024
1000452950		RAINIER	OR		12/12/2024	7.500	201,269	0	0	0	0	0	525,000	04/30/2024
1000452954		FUQUAY VARINA	NC		12/12/2024	4.625	134,655	0	385	0	0	0	380,000	04/26/2024
1000452956		FARMINGDALE	NY		12/12/2024	3.250	241,209	0	1,182	0	0	0	725,000	04/22/2024
1000452958		MIAMI BEACH	FL		12/12/2024	4.000	162,363	0	479	0	0	0	290,000	04/26/2024
1000452960		TOMBALL	TX		12/12/2024	6.000	248,124	0	254	0	0	0	452,000	04/23/2024
1000452962		CHARLOTTE	NC		12/12/2024	6.000	120,299	0	18	0	0	0	330,000	04/23/2024
1000452964		NORTHRIDGE	CA		12/12/2024	6.000	474,423	0	174	0	0	0	900,000	04/23/2024
1000452966		NASHUA	NH		12/12/2024	4.000	107,074	0	322	0	0	0	307,000	04/25/2024
1000452968		BOWIE	MD		12/12/2024	5.750	293,104	0	165	0	0	0	433,000	04/23/2024
1000452970		OAKHURST	CA		12/12/2024	4.250	196,076	0	455	0	0	0	405,000	04/26/2024
1000452972		BAKERSFIELD	CA		12/12/2024	4.625	224,167	0	324	0	0	0	407,500	04/22/2024
1000452974		CLERMONT	FL		12/12/2024	4.375	216,780	0	935	0	0	0	489,900	04/24/2024
1000452976		ORLANDO	FL		12/12/2024	4.250	228,548	0	734	0	0	0	473,000	04/22/2024
1000452978		BOWIE	MD		12/12/2024	4.250	165,301	0	392	0	0	0	364,000	04/23/2024
1000452980		HYATTSVILLE	MD		12/12/2024	4.000	137,406	0	499	0	0	0	325,000	04/25/2024
1000452984		CHARLESTON	SC		12/12/2024	4.000	361,282	0	1,076	0	0	0	795,000	04/25/2024
1000452988		CHARLOTTE	NC		12/12/2024	4.250	120,868	0	287	0	0	0	345,000	04/22/2024
1000452990		ROCKAWAY BEACH	NY		12/12/2024	3.375	136,839	0	1,675	0	0	0	365,000	04/24/2024
1000452992		DIX HILLS	NY		12/12/2024	4.000	342,876	0	1,461	0	0	0	1,270,000	04/22/2024
1000452996		HAVERTOWN	PA		12/12/2024	4.375	135,719	0	238	0	0	0	350,000	04/23/2024
1000452998		SPRING	TX		12/12/2024	6.250	103,041	0	488	0	0	0	345,000	02/11/2025
1000453000		BROOKLYN	NY		12/12/2024	4.625	544,830	0	983	0	0	0	1,030,000	04/27/2024
1000453002		SPRINGFIELD	MA		12/12/2024	6.000	84,213	0	1	0	0	0	239,000	05/08/2024
1000453004		WORCESTER	MA		12/12/2024	4.750	161,162	0	310	0	0	0	283,000	05/08/2024
1000453006		LYNN	MA		12/12/2024	4.875	255,810	0	390	0	0	0	545,000	05/08/2024
1000453008		MARSHFIELD	MA		12/12/2024	6.875	68,822	0	6	0	0	0	275,000	05/10/2024
1000453010		WEST YARMOUTH	MA		12/12/2024	5.875	61,981	0	14	0	0	0	408,000	05/09/2024
1000453012		PROVIDENCE	RI		12/12/2024	6.500	109,263	0	3	0	0	0	334,000	05/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000453014		WINOOSKI	VT		12/12/2024	4.875	98,556	0	839	0	0	0	350,000	05/12/2024
1000453016		NORWICH	CT		12/12/2024	4.250	79,118	0	254	0	0	0	201,000	05/11/2024
1000453018		MANAHAWKIN	NJ		12/12/2024	4.250	377,788	0	1,002	0	0	0	649,900	05/11/2024
1000453020		STRATFORD	NJ		12/12/2024	6.890	30,600	0	5	0	0	0	364,900	05/09/2024
1000453022		GLEN COVE	NY		12/12/2024	4.375	195,503	0	2,601	0	0	0	535,000	05/09/2024
1000453024		DEER PARK	NY		12/12/2024	4.625	160,886	0	1,200	0	0	0	575,000	05/08/2024
1000453026		HUNTINGTON	NY		12/12/2024	3.625	217,930	0	1,064	0	0	0	1,090,000	05/09/2024
1000453028		EASTON	PA		12/12/2024	5.375	93,871	0	138	0	0	0	332,900	05/08/2024
1000453030		WALDORF	MD		12/12/2024	4.500	188,037	0	531	0	0	0	306,000	05/08/2024
1000453032		LAUREL	MD		12/12/2024	3.750	93,423	0	1,283	0	0	0	290,000	05/09/2024
1000453034		FALLS CHURCH	VA		12/12/2024	4.125	253,219	0	2,080	0	0	0	740,000	05/10/2024
1000453036		COLONIAL HEIGHTS	VA		12/12/2024	4.250	81,575	0	407	0	0	0	312,000	05/08/2024
1000453038		CHARLOTTE	NC		12/12/2024	5.875	108,686	0	39	0	0	0	340,000	05/08/2024
1000453040		MOUNT PLEASANT	SC		12/12/2024	3.750	78,425	0	327	0	0	0	325,000	05/10/2024
1000453042		DECATUR	GA		12/12/2024	4.250	76,901	0	1,853	0	0	0	250,000	07/03/2025
1000453044		LITHONIA	GA		12/12/2024	3.750	46,217	0	343	0	0	0	140,000	05/07/2024
1000453046		CONLEY	GA		12/12/2024	3.750	33,851	0	401	0	0	0	149,000	05/10/2024
1000453048		BUFORD	GA		12/12/2024	4.625	292,015	0	5,700	0	0	0	620,000	05/10/2024
1000453050		SANFORD	FL		12/12/2024	4.125	67,331	0	222	0	0	0	235,000	05/09/2024
1000453052		MARGATE	FL		12/12/2024	4.250	44,855	0	451	0	0	0	125,000	05/10/2024
1000453054		PLANTATION	FL		12/12/2024	4.750	141,768	0	310	0	0	0	399,000	05/09/2024
1000453056		LAKE WORTH	FL		12/12/2024	3.625	57,969	0	938	0	0	0	375,000	05/10/2024
1000453058		LOXAHATCHEE	FL		12/12/2024	4.625	269,353	0	568	0	0	0	653,600	05/10/2024
1000453060		LUTZ	FL		12/12/2024	4.875	253,710	0	2,093	0	0	0	850,000	05/08/2024
1000453062		TAMPA	FL		12/12/2024	3.875	134,009	0	1,143	0	0	0	565,000	05/08/2024
1000453064		PORT CHARLOTTE	FL		12/12/2024	6.375	80,376	0	1	0	0	0	259,900	05/09/2024
1000453066		SPRING HILL	FL		12/12/2024	4.625	163,168	0	314	0	0	0	365,000	05/10/2024
1000453068		CHILDERSBURG	AL		12/12/2024	6.125	52,488	0	0	0	0	0	125,000	05/10/2024
1000453070		MIAMISBURG	OH		12/12/2024	4.000	78,315	0	278	0	0	0	165,000	05/09/2024
1000453072		FORT WAYNE	IN		12/12/2024	5.875	124,229	0	2	0	0	0	629,000	05/08/2024
1000453074		CLINTON TOWNSHIP	MI		12/12/2024	4.250	45,172	0	560	0	0	0	120,000	05/08/2024
1000453076		ROSEVILLE	MI		12/12/2024	6.000	55,896	0	2	0	0	0	200,000	05/11/2024
1000453078		DEARBORN HEIGHTS	MI		12/12/2024	3.875	159,789	0	1,964	0	0	0	435,000	05/10/2024
1000453080		YPSILANTI	MI		12/12/2024	6.250	91,658	0	2	0	0	0	325,000	05/11/2024
1000453082		DETROIT	MI		12/12/2024	5.000	70,521	0	191	0	0	0	139,900	05/08/2024
1000453084		REDFORD	MI		12/12/2024	4.250	42,320	0	288	0	0	0	93,000	05/10/2024
1000453086		HOLLY	MI		12/12/2024	5.750	134,545	0	110	0	0	0	400,000	05/08/2024
1000453088		LEVERING	MI		12/12/2024	4.250	191,994	0	829	0	0	0	449,900	05/28/2024
1000453090		ELK GROVE VILLAGE	IL		12/12/2024	4.250	280,840	0	3,822	0	0	0	840,000	05/08/2024
1000453092		CRYSTAL LAKE	IL		12/12/2024	4.375	91,293	0	829	0	0	0	240,000	05/10/2024
1000453094		CALUMET CITY	IL		12/12/2024	4.250	75,097	0	227	0	0	0	180,000	05/08/2024
1000453096		PARK FOREST	IL		12/12/2024	7.125	92,178	0	6	0	0	0	158,000	05/08/2024
1000453098		CHICAGO	IL		12/12/2024	4.000	416,305	0	1,961	0	0	0	1,600,000	05/10/2024
1000453100		CHICAGO	IL		12/12/2024	3.875	83,752	0	420	0	0	0	179,000	05/09/2024
1000453102		CHICAGO	IL		12/12/2024	3.750	37,949	0	177	0	0	0	285,900	05/10/2024
1000453104		LINCOLNWOOD	IL		12/12/2024	4.250	104,581	0	230	0	0	0	225,000	05/08/2024
1000453106		FLORISSANT	MO		12/12/2024	6.125	99,712	0	447	0	0	0	275,000	05/10/2024
1000453108		ST. LOUIS	MO		12/12/2024	6.750	55,081	0	2	0	0	0	107,000	05/09/2024
1000453110		STERLINGTON	LA		12/12/2024	5.250	67,309	0	652	0	0	0	310,000	05/10/2024
1000453112		NORTH LITTLE ROCK	AR		12/12/2024	6.625	58,236	0	114	0	0	0	130,000	05/08/2024
1000453114		SCURRY	TX		12/12/2024	6.125	65,275	0	1	0	0	0	309,000	05/09/2024
1000453116		FORT WORTH	TX		12/12/2024	5.875	39,599	0	18	0	0	0	160,900	05/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000453120		HOUSTON	TX		12/12/2024	4.500	93,992	0	305	0	0	0	255,000	05/10/2024
1000453122		HOUSTON	TX		12/12/2024	7.000	145,941	0	1	0	0	0	255,000	05/11/2024
1000453124		KATY	TX		12/12/2024	5.250	89,340	0	124	0	0	0	263,500	05/09/2024
1000453126		BOULDER	CO		12/12/2024	6.875	243,346	0	2	0	0	0	1,499,000	05/08/2024
1000453130		ALBUQUERQUE	NM		12/12/2024	6.250	54,601	0	295	0	0	0	260,000	05/07/2024
1000453132		ALBUQUERQUE	NM		12/12/2024	4.250	52,892	0	272	0	0	0	275,000	05/09/2024
1000453134		HENDERSON	NV		12/12/2024	4.250	55,838	0	882	0	0	0	312,000	05/08/2024
1000453136		WHITTIER	CA		12/12/2024	5.375	182,414	0	247	0	0	0	1,060,000	05/09/2024
1000453140		NORTHRIDGE	CA		12/12/2024	4.000	239,474	0	1,555	0	0	0	1,970,000	05/09/2024
1000453142		VALENCIA	CA		12/12/2024	4.250	445,957	0	2,118	0	0	0	840,000	05/09/2024
1000453144		VAN NUYS	CA		12/12/2024	5.000	101,557	0	149	0	0	0	425,000	05/07/2024
1000453146		EL MONTE	CA		12/12/2024	10.500	182,759	0	0	0	0	0	760,000	05/10/2024
1000453148		ONTARIO	CA		12/12/2024	3.625	205,576	0	859	0	0	0	555,000	05/08/2024
1000453150		LA JOLLA	CA		12/12/2024	4.000	144,316	0	889	0	0	0	608,000	05/10/2024
1000453152		OCEANSIDE	CA		12/12/2024	5.750	167,609	0	956	0	0	0	680,000	05/08/2024
1000453154		HOLTVILLE	CA		12/12/2024	4.250	105,418	0	353	0	0	0	267,500	05/08/2024
1000453156		FOUNTAIN VALLEY	CA		12/12/2024	3.875	297,663	0	1,037	0	0	0	1,480,000	05/08/2024
1000453158		FOUNTAIN VALLEY	CA		12/12/2024	5.750	209,813	0	130	0	0	0	1,315,000	05/08/2024
1000453160		TULARE	CA		12/12/2024	7.590	70,194	0	8	0	0	0	249,900	05/08/2024
1000453162		WASCO	CA		12/12/2024	5.375	60,610	0	93	0	0	0	290,000	05/11/2024
1000453164		PALMDALE	CA		12/12/2024	4.125	64,324	0	239	0	0	0	405,000	05/08/2024
1000453166		FRESNO	CA		12/12/2024	5.625	125,577	0	75	0	0	0	222,160	05/08/2024
1000453168		SOUTH SAN FRANCISCO	CA		12/12/2024	3.875	341,592	0	3,288	0	0	0	1,055,000	05/11/2024
1000453170		SAN JOSE	CA		12/12/2024	4.625	328,274	0	2,565	0	0	0	1,244,000	05/12/2024
1000453172		SANTA ROSA	CA		12/12/2024	3.625	315,284	0	1,450	0	0	0	779,000	05/08/2024
1000453174		UKIAH	CA		12/12/2024	4.750	202,861	0	298	0	0	0	439,000	05/15/2024
1000453180		FRAMINGHAM	MA		12/12/2024	8.150	202,224	0	13	0	0	0	409,900	05/09/2024
1000453182		WENHAM	MA		12/12/2024	4.750	341,264	0	453	0	0	0	1,100,000	05/08/2024
1000453184		BRIDGEWATER	MA		12/12/2024	4.625	338,579	0	784	0	0	0	952,900	05/08/2024
1000453186		PROVIDENCE	RI		12/12/2024	5.500	110,096	0	270	0	0	0	429,000	05/09/2024
1000453190		HARTFORD	CT		12/12/2024	2.000	36,766	0	474	0	0	0	283,000	05/09/2024
1000453194		LAKEWOOD	NJ		12/12/2024	2.000	101,082	0	1,300	0	0	0	1,700,000	05/11/2024
1000453196		BRIDGEWATER	NJ		12/12/2024	4.000	256,481	0	1,085	0	0	0	800,000	05/11/2024
1000453198		STATEN ISLAND	NY		12/12/2024	9.400	236,033	0	(1,230)	0	0	0	410,000	05/08/2024
1000453200		POMONA	NY		12/12/2024	4.625	242,980	0	458	0	0	0	714,000	05/08/2024
1000453202		SPRING VALLEY	NY		12/12/2024	7.100	178,934	0	781	0	0	0	525,000	05/08/2024
1000453204		COLLEGE POINT	NY		12/12/2024	7.000	393,096	0	6	0	0	0	1,160,000	05/11/2024
1000453206		CENTRAL ISLIP	NY		12/12/2024	8.200	317,371	0	152	0	0	0	569,000	05/10/2024
1000453208		LINDENHURST	NY		12/12/2024	2.000	108,963	0	1,420	0	0	0	599,000	05/08/2024
1000453210		LOCKPORT	NY		12/12/2024	3.375	76,412	0	484	0	0	0	240,000	05/08/2024
1000453212		GREENVILLE	PA		12/12/2024	8.500	90,294	0	(389)	0	0	0	172,000	05/13/2024
1000453218		WEST HAZLETON	PA		12/12/2024	5.875	92,951	0	455	0	0	0	160,000	05/09/2024
1000453222		PHILADELPHIA	PA		12/12/2024	4.000	57,286	0	433	0	0	0	194,900	05/10/2024
1000453224		MANASSAS	VA		12/12/2024	3.875	341,678	0	852	0	0	0	675,000	05/11/2024
1000453226		CLINTON	MD		12/12/2024	6.400	174,389	0	4	0	0	0	370,000	05/09/2024
1000453228		FORT WASHINGTON	MD		12/12/2024	2.000	100,624	0	946	0	0	0	486,000	05/08/2024
1000453232		FAIRFAX	VA		12/12/2024	2.000	145,968	0	1,397	0	0	0	589,900	05/08/2024
1000453234		WOODBRIDGE	VA		12/12/2024	7.375	255,271	0	(332)	0	0	0	480,000	05/11/2024
1000453238		CAMDEN	SC		12/12/2024	7.804	62,966	0	(63)	0	0	0	180,000	05/10/2024
1000453242		AUGUSTA	GA		12/12/2024	6.830	38,716	0	(16)	0	0	0	165,000	05/09/2024
1000453244		SAINT AUGUSTINE	FL		12/12/2024	2.000	73,578	0	593	0	0	0	440,000	05/11/2024
1000453246		ORMOND BEACH	FL		12/12/2024	4.230	103,189	0	237	0	0	0	378,000	05/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000453248		PENSACOLA	FL		12/12/2024	6.250	63,262	0	242	0	0	0	165,000	05/08/2024
1000453250		MIRAMAR	FL		12/12/2024	4.230	66,530	0	1,294	0	0	0	465,000	05/11/2024
1000453252		MIAMI	FL		12/12/2024	3.630	59,483	0	203	0	0	0	449,900	05/08/2024
1000453256		MIAMI	FL		12/12/2024	4.160	106,956	0	811	0	0	0	615,000	05/08/2024
1000453258		MIAMI	FL		12/12/2024	2.000	105,859	0	1,444	0	0	0	715,000	05/09/2024
1000453262		NORTH PALM BEACH	FL		12/12/2024	3.390	162,000	0	730	0	0	0	739,900	05/08/2024
1000453264		BOYNTON BEACH	FL		12/12/2024	2.000	47,983	0	743	0	0	0	349,900	05/10/2024
1000453266		LAKE WORTH	FL		12/12/2024	2.000	23,353	0	284	0	0	0	293,000	05/10/2024
1000453270		TAMPA	FL		12/12/2024	2.000	61,589	0	575	0	0	0	420,000	05/08/2024
1000453272		PINELLAS PARK	FL		12/12/2024	2.000	37,375	0	794	0	0	0	345,000	05/10/2024
1000453274		CAPE CORAL	FL		12/12/2024	5.250	62,098	0	153	0	0	0	320,000	05/11/2024
1000453276		NAPLES	FL		12/12/2024	2.000	58,628	0	757	0	0	0	365,000	05/10/2024
1000453278		SAINT CLOUD	FL		12/12/2024	3.340	53,080	0	596	0	0	0	330,000	05/09/2024
1000453280		MEMPHIS	TN		12/12/2024	5.250	57,592	0	109	0	0	0	145,000	05/08/2024
1000453282		CINCINNATI	OH		12/12/2024	9.470	66,395	0	(156)	0	0	0	98,000	05/08/2024
1000453284		CROWN POINT	IN		12/12/2024	5.700	51,096	0	52	0	0	0	339,900	05/11/2024
1000453290		ANN HARBOR	MI		12/12/2024	7.250	129,720	0	7	0	0	0	709,000	05/10/2024
1000453292		EDEN PRAIRIE	MN		12/12/2024	7.000	68,479	0	(51)	0	0	0	239,900	05/10/2024
1000453294		CHICAGO	IL		12/12/2024	2.130	80,709	0	1,046	0	0	0	365,900	05/10/2024
1000453296		CHICAGO	IL		12/12/2024	2.000	65,087	0	841	0	0	0	290,000	05/08/2024
1000453298		DE SOTO	KS		12/12/2024	5.740	105,493	0	106	0	0	0	450,000	05/08/2024
1000453302		NEW ORLEANS	LA		12/12/2024	8.540	57,929	0	(466)	0	0	0	137,000	05/11/2024
1000453306		MESQUITE	TX		12/12/2024	7.250	76,147	0	1	0	0	0	349,900	05/08/2024
1000453308		ARLINGTON	TX		12/12/2024	6.499	68,826	0	367	0	0	0	335,000	05/11/2024
1000453310		PUEBLO	CO		12/12/2024	7.740	51,828	0	0	0	0	0	132,000	05/07/2024
1000453312		SCOTTSDALE	AZ		12/12/2024	2.000	381,762	0	3,518	0	0	0	1,375,000	05/08/2024
1000453316		LAS VEGAS	NV		12/12/2024	2.000	48,618	0	517	0	0	0	357,000	05/07/2024
1000453318		LOS ANGELES	CA		12/12/2024	5.000	220,414	0	219	0	0	0	590,000	05/09/2024
1000453320		LOS ANGELES	CA		12/12/2024	4.750	254,819	0	861	0	0	0	1,000,000	05/09/2024
1000453322		CARSON	CA		12/12/2024	4.125	424,551	0	722	0	0	0	899,900	05/09/2024
1000453328		CARLSBAD	CA		12/12/2024	7.125	323,879	0	589	0	0	0	3,000,000	05/08/2024
1000453330		MADERA	CA		12/12/2024	2.000	28,024	0	374	0	0	0	282,000	05/08/2024
1000453332		SANGER	CA		12/12/2024	7.380	97,635	0	(199)	0	0	0	284,000	05/09/2024
1000453336		COPPEROPOLIS	CA		12/12/2024	2.000	88,167	0	1,133	0	0	0	560,000	05/10/2024
1000453338		SACRAMENTO	CA		12/12/2024	4.750	181,316	0	394	0	0	0	799,000	05/09/2024
1000453340		FEDERAL WAY	WA		12/12/2024	2.000	204,960	0	1,894	0	0	0	879,900	05/09/2024
1000453342		VANCOUVER	WA		12/12/2024	2.000	39,205	0	925	0	0	0	450,000	05/08/2024
1000453346		WASHINGTON	DC		12/12/2024	3.375	32,706	0	390	0	0	0	424,000	05/11/2024
1000453348		OAKLAND	CA		12/12/2024	4.000	120,954	0	415	0	0	0	425,100	05/10/2024
1000453350		LOXAHATCHEE	FL		12/12/2024	3.390	65,685	0	471	0	0	0	480,000	05/10/2024
1000453352		FOSTER CITY	CA		12/12/2024	4.000	455,577	0	1,273	0	0	0	1,985,000	05/11/2024
1000453354		MELROSE PARK	IL		12/12/2024	3.630	49,222	0	221	0	0	0	279,000	05/08/2024
1000453356		NORTH HOLLYWOOD	CA		12/12/2024	3.875	186,639	0	890	0	0	0	842,000	05/10/2024
1000453358		WATSONVILLE	CA		12/12/2024	3.340	78,556	0	964	0	0	0	529,000	05/08/2024
1000453360		OAKDALE	CA		12/12/2024	3.390	109,435	0	446	0	0	0	630,000	05/07/2024
1000453362		LOS ANGELES	CA		12/12/2024	4.125	1,079,376	0	3,069	0	0	0	3,480,000	05/10/2024
1000453364		LAS VEGAS	NV		12/12/2024	2.000	29,324	0	273	0	0	0	284,000	05/07/2024
1000453366		FALLS CHURCH	VA		12/12/2024	3.340	165,063	0	684	0	0	0	690,000	05/10/2024
1000453368		KISSIMMEE	FL		12/12/2024	4.875	68,976	0	246	0	0	0	352,000	05/09/2024
1000453370		SALINAS	CA		12/12/2024	4.230	140,662	0	441	0	0	0	669,000	05/08/2024
1000453372		PEABODY	MA		12/12/2024	2.000	111,012	0	867	0	0	0	629,000	05/08/2024
1000453374		PARRISH	FL		12/12/2024	3.750	190,015	0	617	0	0	0	940,000	05/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000453376		MILTON	MA		12/12/2024	2.000	122,424	0	1,046	0	0	0	765,000	05/10/2024
1000453378		LANSING	IL		12/12/2024	2.000	74,576	0	686	0	0	0	445,000	05/08/2024
1000453380		PERRIS	CA		12/12/2024	4.500	92,088	0	239	0	0	0	490,000	05/10/2024
1000453382		WATSONVILLE	CA		12/12/2024	3.625	233,866	0	871	0	0	0	949,000	05/08/2024
1000453384		SAINT PETERSBURG	FL		12/12/2024	3.340	53,715	0	131	0	0	0	325,000	05/10/2024
1000453386		FRESNO	TX		12/12/2024	4.125	46,828	0	282	0	0	0	255,000	05/09/2024
1000453388		LAS VEGAS	NV		12/12/2024	2.000	76,463	0	651	0	0	0	422,900	05/08/2024
1000453390		LANHAM	MD		12/12/2024	3.340	96,199	0	409	0	0	0	450,000	05/09/2024
1000453392		MASSAPEQUA	NY		12/12/2024	4.125	125,679	0	2,239	0	0	0	800,000	05/08/2024
1000453394		GASTONIA	NC		12/12/2024	6.625	81,878	0	19	0	0	0	424,000	05/09/2024
1000453396		INDIANAPOLIS	IN		12/12/2024	3.630	98,594	0	596	0	0	0	350,000	05/09/2024
1000453398		MONMOUTH JUNCTION	NJ		12/12/2024	2.000	164,101	0	2,293	0	0	0	990,000	05/08/2024
1000453400		LONGMONT	CO		12/12/2024	5.000	183,785	0	483	0	0	0	845,000	05/10/2024
1000453402		OREGON CITY	OR		12/12/2024	4.500	143,889	0	322	0	0	0	445,000	05/08/2024
1000453406		ROCKVILLE	MD		12/12/2024	4.750	94,910	0	421	0	0	0	540,000	05/09/2024
1000453410		ROHNERT PARK	CA		12/12/2024	4.875	123,449	0	228	0	0	0	369,000	05/09/2024
1000453412		COLUMBIA	MD		12/12/2024	3.390	92,952	0	597	0	0	0	337,000	05/08/2024
1000453414		RICHMOND	TX		12/12/2024	5.000	72,937	0	181	0	0	0	297,000	05/10/2024
1000453416		CHARLOTTE	NC		12/12/2024	6.090	61,895	0	1	0	0	0	335,000	05/09/2024
1000453418		JONESBORO	GA		12/12/2024	4.375	55,741	0	285	0	0	0	350,000	05/08/2024
1000453420		RICHMOND	CA		12/12/2024	2.000	152,225	0	1,211	0	0	0	560,100	05/10/2024
1000453422		SCOTCH PLAINS	NJ		12/12/2024	6.125	136,118	0	62	0	0	0	489,000	05/09/2024
1000453424		CLOVIS	CA		12/12/2024	4.000	201,991	0	520	0	0	0	1,172,000	05/07/2024
1000453426		FAIRVIEW	NJ		12/12/2024	3.340	131,755	0	542	0	0	0	535,000	05/09/2024
1000453428		PARAMOUNT	CA		12/12/2024	4.875	234,643	0	274	0	0	0	710,000	05/09/2024
1000453430		CRYSTAL LAKE	IL		12/12/2024	2.000	115,266	0	1,026	0	0	0	465,000	05/10/2024
1000453436		FAIRBURN	GA		12/12/2024	3.250	109,644	0	704	0	0	0	380,000	05/08/2024
1000453438		WASHINGTON	DC		12/12/2024	4.125	215,788	0	662	0	0	0	600,000	05/11/2024
1000453440		LAWRENCEVILLE	GA		12/12/2024	4.500	87,038	0	945	0	0	0	432,000	05/08/2024
1000453442		KING GEORGE	VA		12/12/2024	5.625	176,902	0	152	0	0	0	490,000	05/10/2024
1000453444		WAIMEA	HI		12/12/2024	4.250	196,409	0	1,774	0	0	0	850,000	05/08/2024
1000453446		ADDISON	MI		12/12/2024	6.000	49,662	0	2	0	0	0	185,000	05/08/2024
1000453448		ANGELS CAMP	CA		12/12/2024	6.250	203,246	0	2	0	0	0	525,000	05/10/2024
1000453450		SNELLVILLE	GA		12/12/2024	5.000	91,198	0	197	0	0	0	249,900	05/09/2024
1000453452		NEWTOWN	CT		12/12/2024	4.250	388,902	0	809	0	0	0	850,000	05/08/2024
1000453454		MISSION VIEJO	CA		12/12/2024	4.250	441,320	0	2,880	0	0	0	1,149,000	05/09/2024
1000453456		GREENFIELD	MA		12/12/2024	6.625	111,617	0	1	0	0	0	295,000	05/13/2024
1000453458		MADERA	CA		12/12/2024	4.750	104,940	0	238	0	0	0	320,000	05/08/2024
1000453460		AZUSA	CA		12/12/2024	3.250	223,272	0	1,014	0	0	0	775,000	05/08/2024
1000453464		TOMBALL	TX		12/12/2024	4.125	69,608	0	190	0	0	0	255,000	05/08/2024
1000453466		JERSEY CITY	NJ		12/12/2024	3.750	257,383	0	819	0	0	0	810,000	05/09/2024
1000453470		REDDING	CA		12/12/2024	4.000	131,170	0	6,673	0	0	0	660,000	05/09/2024
1000453472		JEFFERSONVILLE	GA		12/12/2024	5.750	43,429	0	20	0	0	0	140,000	05/10/2024
1000453474		JAMAICA	NY		12/12/2024	3.500	199,566	0	887	0	0	0	684,000	05/11/2024
1000453476		BROOKLYN	NY		12/12/2024	2.000	241,598	0	1,901	0	0	0	730,000	05/09/2024
1000453480		DADE CITY	FL		12/12/2024	5.875	523,774	0	240	0	0	0	1,185,000	05/10/2024
1000453484		HYATTSVILLE	MD		12/12/2024	3.750	197,151	0	647	0	0	0	470,000	05/10/2024
1000453486		SAN PABLO	CA		12/12/2024	4.500	189,766	0	415	0	0	0	320,100	05/08/2024
1000453488		JOHNS ISLAND	SC		12/12/2024	4.250	378,651	0	1,736	0	0	0	650,000	05/09/2024
1000453490		ORLANDO	FL		12/12/2024	3.875	303,901	0	1,159	0	0	0	735,000	05/10/2024
1000453492		MORENO VALLEY	CA		12/12/2024	2.000	143,919	0	1,350	0	0	0	420,000	05/10/2024
1000453496		LONGBOAT KEY	FL		12/12/2024	4.500	603,448	0	896	0	0	0	1,885,000	05/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000453500		FORT LAUDERDALE	FL		12/12/2024	4.250	168,647	0	515	0	0	0	454,000	05/09/2024
1000453502		PHILADELPHIA	PA		12/12/2024	3.750	79,995	0	257	0	0	0	150,000	05/09/2024
1000453504		PROVIDENCE	RI		12/12/2024	5.125	171,950	0	282	0	0	0	555,000	05/10/2024
1000453506		MANHATTAN	IL		12/12/2024	3.375	243,033	0	1,810	0	0	0	650,000	05/08/2024
1000453508		WEST SACRAMENTO	CA		12/12/2024	7.000	631,783	0	17	0	0	0	1,070,000	10/08/2025
1000453510		GAINESVILLE	FL		12/12/2024	3.750	55,411	0	179	0	0	0	155,000	05/08/2024
1000453512		SEQUIM	WA		12/12/2024	3.000	377,460	0	1,668	0	0	0	950,000	05/09/2024
1000453514		OREM	UT		12/12/2024	4.625	765,829	0	1,016	0	0	0	1,450,000	05/08/2024
1000453516		TEMPLE HILLS	MD		12/12/2024	6.750	193,586	0	1	0	0	0	315,000	05/09/2024
1000453518		HENDERSON	NV		12/12/2024	6.750	207,133	0	0	0	0	0	360,000	05/08/2024
1000453520		ATLANTA	GA		12/12/2024	3.750	385,977	0	1,252	0	0	0	750,000	05/08/2024
1000453522		MORROW	GA		12/12/2024	3.625	81,208	0	320	0	0	0	239,900	05/10/2024
1000453524		RICHMOND	VA		12/12/2024	6.500	66,757	0	1	0	0	0	143,000	05/10/2024
1000453528		EAST STROUDSBURG	PA		12/12/2024	3.750	263,282	0	1,693	0	0	0	474,000	05/13/2024
1000453530		AJO	AZ		12/12/2024	5.875	106,718	0	47	0	0	0	165,000	05/10/2024
1000453532		PALM COAST	FL		12/11/2024	6.810	300,385	0	(92)	0	0	0	408,500	07/22/2024
1000453538		FORT LAUDERDALE	FL		12/11/2024	5.920	670,647	0	44	0	0	0	963,000	09/06/2024
1000453540		FAYETTEVILLE	GA		12/11/2024	5.880	170,095	0	31	0	0	0	268,000	09/13/2024
1000453542		MILWAUKEE	WI		12/11/2024	6.500	131,780	0	(36)	0	0	0	175,000	10/17/2024
1000453544		SALEM	OR		12/11/2024	6.270	475,995	0	(101)	0	0	0	635,000	10/15/2024
1000453546		Atlanta,East Point,Elgin,Elgin,Manor,Lithonia,Atlanta,Fayetteville,Fayetteville,Decatur,Union City,Atlanta,Decatur,Atlanta,El Paso	GA		12/11/2024	5.240	2,751,728	0	2,199	0	0	0	4,232,500	10/02/2024
1000453565		PALM COAST	FL		12/11/2024	6.150	203,562	0	(18)	0	0	0	270,000	09/16/2024
1000453567		IRVING	TX		12/11/2024	6.460	241,628	0	(53)	0	0	0	350,000	10/04/2024
1000453569		HIGH POINT	NC		12/11/2024	6.480	119,689	0	(20)	0	0	0	160,000	09/27/2024
1000453571		BETHANY	OK		12/11/2024	6.080	290,666	0	25	0	0	0	395,000	10/03/2024
1000453573		DURHAM	NC		12/11/2024	5.790	440,068	0	109	0	0	0	696,000	09/29/2024
1000453580		CHATTANOOGA	TN		12/11/2024	6.170	186,188	0	(11)	0	0	0	235,000	09/27/2024
1000453584		NORTH SYRACUSE	NY		12/11/2024	6.300	133,140	0	(27)	0	0	0	205,000	10/01/2024
1000453586		LOWELL	MI		12/11/2024	6.420	199,882	0	(45)	0	0	0	285,000	10/08/2024
1000453588		LIVE OAK	TX		12/11/2024	6.170	205,286	0	0	0	0	0	260,000	10/01/2024
1000453592		DUMFRIES	VA		12/11/2024	6.390	251,526	0	(91)	0	0	0	466,000	10/02/2024
1000453594		WILLINGBORO	NJ		12/11/2024	6.190	272,873	0	747	0	0	0	365,000	09/23/2024
1000453596		HANAHAN	SC		12/11/2024	6.330	258,592	0	(44)	0	0	0	370,000	09/24/2024
1000453600		ARVADA	CO		12/11/2024	5.230	411,335	0	430	0	0	0	551,000	10/03/2024
1000453602		HAWTHORNE	NJ		12/11/2024	5.970	354,653	0	(19)	0	0	0	470,000	11/01/2024
1000453604		LOUDON	TN		12/11/2024	5.990	166,142	0	(4)	0	0	0	240,000	10/08/2024
1000453612		ALEXANDRIA	VA		12/11/2024	6.400	443,620	0	(42)	0	0	0	704,000	10/02/2024
1000453614		MACON	GA		12/11/2024	5.990	279,174	0	18	0	0	0	419,000	10/22/2024
1000453619		ERIE	PA		12/11/2024	6.790	64,182	0	(19)	0	0	0	101,000	10/02/2024
1000453623		CLEVELAND	OH		12/11/2024	6.350	74,473	0	(9)	0	0	0	107,000	10/09/2024
1000453625		PITTSBURGH	PA		12/11/2024	6.840	194,522	0	(40)	0	0	0	259,000	10/04/2024
1000453631		ORLANDO	FL		12/11/2024	5.860	162,540	0	20	0	0	0	255,000	10/01/2024
1000453633		JACKSONVILLE	FL		12/13/2024	4.980	310,431	0	600	0	0	0	448,000	10/16/2024
1000453640		WEST PALM BEACH	FL		12/11/2024	6.530	373,685	0	(29)	0	0	0	502,000	10/08/2024
1000453644		NATICK	MA		12/11/2024	5.890	394,276	0	13	0	0	0	800,000	10/24/2024
1000453646		SPRINGFIELD	OH		12/11/2024	6.500	97,466	0	(19)	0	0	0	130,000	10/03/2024
1000453652		CINCINNATI	OH		12/11/2024	6.110	193,419	0	364	0	0	0	300,000	10/08/2024
1000453654		SAN ANTONIO	TX		12/11/2024	6.430	158,557	0	(13)	0	0	0	213,000	10/25/2024
1000453662		NEW PORT RICHEY	FL		12/11/2024	5.690	155,948	0	33	0	0	0	320,000	10/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000453664		MARION	OH		12/11/2024	6.170	89,420	0	(10)	0	0	0	138,500	10/16/2024
1000453666		BELTON	MO		12/11/2024	6.450	153,409	0	(70)	0	0	0	275,000	10/03/2024
1000453668		UTICA	NY		12/11/2024	6.200	120,839	0	(3)	0	0	0	163,000	10/17/2024
1000453670		LAKEWOOD	CO		12/11/2024	6.090	231,773	0	3	0	0	0	470,000	10/11/2024
1000453684		VARIOUS	NY		12/20/2024	6.380	729,619	0	760	0	0	0	1,113,000	11/28/2024
1000453693		SMYRNA	GA		12/11/2024	5.700	252,648	0	47	0	0	0	417,500	10/16/2024
1000453697		BEACHWOOD	NJ		12/11/2024	6.650	415,760	0	(129)	0	0	0	550,000	10/08/2024
1000453699		MONTGOMERY	AL		12/11/2024	5.910	103,006	0	10	0	0	0	150,000	08/07/2024
1000453701		FORT PIERCE	FL		12/13/2024	6.440	274,464	0	(59)	0	0	0	368,000	10/17/2024
1000453703		MOBILE	AL		12/11/2024	6.270	232,522	0	652	0	0	0	335,000	10/02/2024
1000453707		AUGUSTA	GA		12/13/2024	6.860	131,800	0	(45)	0	0	0	174,000	11/22/2024
1000453709		GREENWOOD	SC		12/13/2024	6.290	72,379	0	(8)	0	0	0	104,000	11/18/2024
1000453711		ALBANY	GA		12/11/2024	6.340	127,833	0	(11)	0	0	0	172,000	10/07/2024
1000453715		SNELLVILLE	GA		12/11/2024	6.090	222,088	0	12	0	0	0	330,000	10/14/2024
1000453717		LAWRENCEVILLE	GA		12/11/2024	6.090	227,702	0	12	0	0	0	340,000	10/11/2024
1000453721		WHEAT RIDGE	CO		12/20/2024	6.880	472,574	0	465	0	0	0	713,000	11/25/2024
1000453723		HAMILTON	OH		12/11/2024	6.750	139,102	0	(32)	0	0	0	185,000	10/16/2024
1000453729		LAREDO	TX		12/11/2024	5.850	96,452	0	18	0	0	0	152,000	10/16/2024
1000453731		CANTON	OH		12/13/2024	5.700	336,838	0	32	0	0	0	565,500	10/26/2024
1000453740		SPRINGFIELD	OH		12/11/2024	6.550	96,703	0	(5)	0	0	0	130,000	10/14/2024
1000453744		CINCINNATI	OH		12/13/2024	6.350	192,741	0	(54)	0	0	0	240,000	11/01/2024
1000453750		DENVER	NC		12/11/2024	7.170	237,432	0	(155)	0	0	0	329,000	10/15/2024
1000453752		KANNAPOLIS	NC		12/11/2024	5.600	114,732	0	40	0	0	0	298,000	10/24/2024
1000453754		BEACHWOOD	NJ		12/11/2024	6.560	322,549	0	(76)	0	0	0	480,000	10/14/2024
1000453762		JOLIET	IL		12/11/2024	6.130	211,974	0	398	0	0	0	290,000	10/24/2024
1000453764		DALLAS	TX		12/11/2024	6.290	131,136	0	(12)	0	0	0	165,000	10/28/2024
1000453768		FERNDALE	MI		12/13/2024	6.160	215,215	0	11	0	0	0	312,000	11/24/2024
1000453770		FERNDALE	MI		12/11/2024	6.060	177,584	0	11	0	0	0	258,000	10/17/2024
1000453772		SPANISH FORK	UT		12/11/2024	6.240	387,894	0	(15)	0	0	0	490,000	10/04/2024
1000453778		FOSTORIA	OH		12/11/2024	6.480	79,319	0	(20)	0	0	0	113,000	10/08/2024
1000453780		FINDLAY	OH		12/11/2024	6.380	112,588	0	(19)	0	0	0	166,000	10/10/2024
1000453782		FAIRBURN	GA		12/11/2024	7.020	218,138	0	(79)	0	0	0	295,000	11/09/2024
1000453784		MEMPHIS	TN		03/11/2025	7.290	102,350	0	(53)	0	0	0	133,000	01/13/2025
1000453788		FARMINGTON	MI		12/11/2024	6.460	204,508	0	(48)	0	0	0	342,000	10/11/2024
1000453792		DAYTON	OH		12/11/2024	6.550	130,766	0	(23)	0	0	0	184,000	10/10/2024
1000453794		HUNTSVILLE	AL		12/11/2024	6.020	124,595	0	5	0	0	0	158,000	10/15/2024
1000453798		LEXINGTON	KY		12/11/2024	6.810	258,009	0	(132)	0	0	0	353,000	10/11/2024
1000453800		WINSTON-SALEM	NC		12/13/2024	6.010	1,242,367	0	131	0	0	0	1,807,000	10/28/2024
1000453816		CLEARWATER	FL		12/13/2024	6.600	239,546	0	(80)	0	0	0	330,000	10/24/2024
1000453822		JACKSONVILLE	FL		12/13/2024	6.310	82,941	0	(21)	0	0	0	125,000	10/22/2024
1000453824		RICHMOND	VA		12/13/2024	6.030	725,281	0	(21)	0	0	0	1,055,000	11/03/2024
1000453832		FAYETTEVILLE	NC		12/11/2024	7.670	162,684	0	(50)	0	0	0	210,000	10/14/2024
1000453836		FAYETTEVILLE	NC		12/11/2024	7.670	158,036	0	(48)	0	0	0	204,000	10/22/2024
1000453840		BALTIMORE	MD		12/11/2024	6.680	166,057	0	(53)	0	0	0	200,000	09/13/2025
1000453842		GREENVILLE	SC		12/11/2024	6.810	246,453	0	(107)	0	0	0	325,000	10/17/2024
1000453850		HOMESTEAD	FL		12/13/2024	6.100	225,364	0	(58)	0	0	0	450,000	10/17/2024
1000453852		HOMESTEAD	FL		12/11/2024	6.100	232,700	0	(53)	0	0	0	465,000	10/18/2024
1000453854		PORTLAND	OR		12/11/2024	6.510	593,100	0	(132)	0	0	0	800,000	10/22/2024
1000453862		NORRISTOWN	PA		12/11/2024	7.030	120,819	0	(34)	0	0	0	160,000	10/02/2024
1000453868		DAYTON	OH		12/11/2024	6.370	107,903	0	(23)	0	0	0	154,000	10/18/2024
1000453874		SPRINGFIELD	OH		12/11/2024	6.760	136,115	0	(42)	0	0	0	180,000	10/22/2024
1000453876		SPRINGFIELD	OH		12/11/2024	6.760	124,772	0	(38)	0	0	0	165,000	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000453878		TUPELO	MS		12/11/2024	6.550	115,081	0	(19)	0	0	0	144,000	11/04/2024
1000453880		VILLAS	NJ		12/11/2024	6.470	217,517	0	(54)	0	0	0	310,000	10/18/2024
1000453882		VILLAS	NJ		12/11/2024	6.570	245,581	0	(59)	0	0	0	350,000	10/23/2024
1000453884		CAPE MAY	NJ		12/11/2024	6.460	252,256	0	(57)	0	0	0	360,000	10/28/2024
1000453886		SWEDESBORO	NJ		12/11/2024	6.280	174,483	0	(47)	0	0	0	290,000	10/18/2024
1000453890		BLUE SPRINGS	MO		12/11/2024	6.610	197,026	0	(35)	0	0	0	263,000	10/11/2024
1000453898		NEW BERLIN	WI		12/11/2024	6.340	284,269	0	(70)	0	0	0	390,000	10/17/2024
1000453902		SPRINGFIELD	OH		12/11/2024	6.670	113,300	0	(42)	0	0	0	160,000	10/18/2024
1000453904		MESQUITE	TX		12/11/2024	6.310	218,183	0	(64)	0	0	0	310,000	11/09/2024
1000453906		HAMILTON	OH		12/13/2024	6.850	105,707	0	192	0	0	0	140,000	10/18/2024
1000453908		ST. LOUIS	MO		12/13/2024	6.550	147,200	0	(46)	0	0	0	325,000	11/14/2024
1000453910		HUNTSVILLE	AL		12/11/2024	6.340	140,380	0	(34)	0	0	0	175,000	10/22/2024
1000453912		SCHENECTADY	NY		12/13/2024	6.070	151,196	0	(26)	0	0	0	233,300	10/23/2024
1000453914		AVON LAKE	OH		12/11/2024	6.890	114,721	0	(37)	0	0	0	150,000	11/04/2024
1000453918		STATESVILLE	NC		12/11/2024	6.090	117,716	0	15	0	0	0	165,000	10/29/2024
1000453933		DAYTON	OH		12/11/2024	6.500	163,318	0	(27)	0	0	0	230,000	10/24/2024
1000453935		ATLANTA	GA		12/20/2024	6.460	258,475	0	260	0	0	0	350,000	11/12/2024
1000453937		MONTGOMERY	AL		12/13/2024	6.850	140,485	0	(55)	0	0	0	185,000	10/31/2024
1000453943		NORFOLK	VA		12/13/2024	6.430	182,195	0	(46)	0	0	0	260,000	10/28/2024
1000453945		MILWAUKEE	WI		12/11/2024	6.840	159,289	0	(56)	0	0	0	210,000	10/18/2024
1000453959		VARIOUS	TN		12/13/2024	6.450	1,062,867	0	(325)	0	0	0	1,409,000	10/06/2024
1000453966		PHOENIX	AZ		11/07/2024	6.210	25,406,517	0	(99,668)	0	0	0	38,967,459	09/10/2024
1000454121		CHARLOTTE	NC		11/06/2024	6.125	203,881	0	(10)	0	0	0	345,000	08/30/2024
1000454123		GASTONIA	NC		11/06/2024	6.875	135,132	0	(25)	0	0	0	180,000	09/13/2024
1000454127		SWEDESBORO	NJ		11/06/2024	6.125	134,195	0	1	0	0	0	340,000	08/09/2024
1000454129		DUNDALK	MD		11/06/2024	6.375	176,477	0	(73)	0	0	0	260,000	09/17/2024
1000454133		ANDERSON	IN		11/06/2024	6.750	101,673	0	(25)	0	0	0	135,000	07/27/2024
1000454137		PITTSBURGH	PA		11/06/2024	6.750	370,591	0	(22)	0	0	0	498,000	05/06/2024
1000454141		TEMPE	AZ		11/06/2024	6.375	484,325	0	(47)	0	0	0	650,000	07/26/2024
1000454143		RICHMOND	VA		11/06/2024	6.625	609,001	0	(150)	0	0	0	809,000	10/02/2024
1000454149		NEW CASTLE	IN		11/06/2024	6.750	104,886	0	(40)	0	0	0	150,000	08/13/2024
1000454151		BALCH SPRINGS	TX		11/06/2024	6.875	186,034	0	(39)	0	0	0	246,000	07/14/2024
1000454153		SAINT JOSEPH	MO		11/06/2024	6.750	165,690	0	(41)	0	0	0	220,000	08/29/2024
1000454157		THOMASVILLE	GA		11/06/2024	6.375	199,369	0	(38)	0	0	0	283,000	09/04/2024
1000454161		HAGERSTOWN	MD		11/06/2024	6.250	200,805	0	(14)	0	0	0	290,000	09/07/2024
1000454163		SPRING HILL	FL		11/06/2024	6.375	202,960	0	(12)	0	0	0	297,000	08/20/2024
1000454169		OMAHA	NE		11/06/2024	6.250	211,414	0	(10)	0	0	0	305,000	09/12/2024
1000454173		SPRING	TX		11/06/2024	7.000	188,443	0	(30)	0	0	0	232,000	09/26/2024
1000454175		BERKLEY	MI		11/06/2024	6.500	173,174	0	(5)	0	0	0	250,000	08/29/2024
1000454177		FORT WORTH	TX		11/06/2024	6.500	218,105	0	(28)	0	0	0	355,000	09/27/2024
1000454179		NORTH CHARLESTON	SC		11/06/2024	6.500	251,955	0	(48)	0	0	0	315,000	09/10/2024
1000454181		MIAMISBURG	OH		11/06/2024	7.125	159,607	0	(57)	0	0	0	210,000	10/07/2024
1000454187		CLEVELAND	OH		11/06/2024	6.625	111,158	0	(8)	0	0	0	140,000	09/20/2024
1000454191		EAST MEADOW	NY		11/06/2024	6.875	619,094	0	(74)	0	0	0	810,000	09/08/2024
1000454193		THE COLONY	TX		11/06/2024	6.375	254,956	0	(51)	0	0	0	345,000	09/23/2024
1000454199		TOWSON	MD		11/06/2024	6.125	257,856	0	44	0	0	0	333,000	09/23/2024
1000454205		TOMS RIVER	NJ		11/06/2024	7.125	499,629	0	(79)	0	0	0	615,000	09/18/2024
1000454207		MARIETTA	GA		11/06/2024	6.625	200,795	0	(55)	0	0	0	250,000	09/16/2024
1000454213		JONESBORO	GA		11/06/2024	6.500	202,555	0	(49)	0	0	0	280,000	10/04/2024
1000454215		PUEBLO	CO		11/06/2024	5.875	187,508	0	80	0	0	0	260,000	09/21/2024
1000454219		HUNTSVILLE	AL		11/06/2024	6.500	145,793	0	(43)	0	0	0	207,000	10/01/2024
1000454461		WASHINGTON	OK		12/11/2024	6.510	303,261	0	(54)	0	0	0	405,000	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000454463		WASHINGTON	OK		12/11/2024	6.510	307,005	0	(55)	0	0	0	410,000	10/18/2024
1000454465		WASHINGTON	OK		12/11/2024	6.510	303,261	0	(54)	0	0	0	405,000	10/18/2024
1000454467		WASHINGTON	OK		12/11/2024	6.510	303,261	0	(54)	0	0	0	405,000	10/22/2024
1000454469		DENVER	CO		12/13/2024	6.640	571,131	0	(150)	0	0	0	875,000	11/05/2024
1000454473		BATON ROUGE	LA		12/13/2024	6.710	90,942	0	(33)	0	0	0	129,000	10/29/2024
1000454479		KNOXVILLE	TN		12/13/2024	6.790	486,760	0	1,943	0	0	0	680,000	11/26/2024
1000454481		CINCINNATI	OH		12/11/2024	6.600	79,321	0	(24)	0	0	0	105,000	10/18/2024
1000454483		EVANSVILLE	IN		12/20/2024	7.260	111,360	0	114	0	0	0	145,000	10/16/2024
1000454485		CINCINNATI	OH		12/13/2024	6.680	124,893	0	(39)	0	0	0	155,000	10/23/2024
1000454487		SAUK VILLAGE	IL		12/13/2024	6.530	122,790	0	(29)	0	0	0	175,000	10/25/2024
1000454489		JACKSONVILLE	FL		12/11/2024	6.310	89,522	0	(10)	0	0	0	130,000	10/23/2024
1000454493		MILWAUKEE	WI		12/13/2024	6.560	106,187	0	(21)	0	0	0	137,000	11/19/2024
1000454499		GRAHAM	NC		12/13/2024	6.920	74,904	0	128	0	0	0	98,500	11/25/2024
1000454501		LUBBOCK	TX		12/11/2024	6.560	128,229	0	(28)	0	0	0	195,000	10/25/2024
1000454507		ROCKFORD	IL		12/13/2024	7.050	96,276	0	(33)	0	0	0	127,000	11/07/2024
1000454511		RED BANK	NJ		12/13/2024	6.540	385,994	0	(111)	0	0	0	480,000	10/31/2024
1000454517		INDIANAPOLIS	IN		12/13/2024	6.640	176,019	0	(27)	0	0	0	245,000	10/28/2024
1000454519		ARLINGTON	TX		12/13/2024	6.840	213,461	0	386	0	0	0	265,000	10/24/2024
1000454521		MACON	GA		12/11/2024	6.590	100,950	0	(21)	0	0	0	144,000	10/29/2024
1000454523		ROSSVILLE	GA		12/13/2024	6.480	152,218	0	(24)	0	0	0	218,000	10/30/2024
1000454535		CINCINNATI	OH		12/11/2024	6.690	264,700	0	(62)	0	0	0	332,000	10/29/2024
1000454545		PLAINVILLE	CT		02/04/2025	7.830	168,667	0	(98)	0	0	0	230,000	10/16/2024
1000454547		WATERBURY	CT		02/04/2025	7.140	212,450	0	(125)	0	0	0	295,000	12/30/2024
1000454549		MILWAUKEE	WI		12/13/2024	6.940	128,954	0	(47)	0	0	0	170,000	11/18/2024
1000454558		GRANDVILLE	MI		12/13/2024	6.670	270,480	0	(94)	0	0	0	335,000	10/31/2024
1000454562		VARIOUS	CA		12/13/2024	6.200	2,298,325	0	(584)	0	0	0	5,595,000	10/31/2024
1000454570		HILLSBORO	TX		12/13/2024	6.500	152,187	0	(23)	0	0	0	218,000	11/13/2024
1000454572		CINCINNATI	OH		12/13/2024	6.200	225,110	0	(53)	0	0	0	346,000	11/04/2024
1000454576		EAST ROCHESTER	NY		12/13/2024	7.050	163,802	0	253	0	0	0	215,000	10/29/2024
1000454580		INDIANAPOLIS	IN		12/13/2024	6.660	164,191	0	(26)	0	0	0	235,000	11/01/2024
1000454589		DURHAM	NC		12/20/2024	6.860	240,225	0	313	0	0	0	358,000	11/15/2024
1000454595		DURHAM	NC		12/20/2024	6.720	238,730	0	301	0	0	0	361,000	11/15/2024
1000454597		KINGS MILLS	OH		12/13/2024	7.070	203,223	0	(70)	0	0	0	268,000	11/12/2024
1000454614		VARIOUS	OH		02/04/2025	6.480	1,819,261	0	(326)	0	0	0	2,599,000	12/17/2024
1000454626		VARIOUS	OH		02/04/2025	6.710	1,761,124	0	(366)	0	0	0	2,654,000	12/17/2024
1000454642		BALTIMORE	MD		12/13/2024	6.900	191,510	0	(76)	0	0	0	205,000	09/16/2025
1000454644		LEXINGTON PARK	MD		12/13/2024	6.560	167,188	0	(43)	0	0	0	238,000	11/05/2024
1000454646		MIDDLETOWN	OH		12/11/2024	6.840	157,667	0	(54)	0	0	0	208,000	07/31/2024
1000454654		PEARL	MS		12/13/2024	6.930	109,949	0	(39)	0	0	0	145,000	11/05/2024
1000454656		MONTGOMERY	AL		12/13/2024	7.140	122,532	0	(62)	0	0	0	160,000	11/14/2024
1000454660		GREENACRES	FL		12/13/2024	7.060	150,282	0	241	0	0	0	210,000	11/07/2024
1000454662		SYRACUSE	NY		03/11/2025	7.390	228,412	0	(138)	0	0	0	295,000	11/19/2024
1000454664		SAVANNAH	GA		12/13/2024	6.580	210,259	0	(46)	0	0	0	275,000	11/11/2024
1000455151		DETROIT	MI		11/12/2024	7.219	91,482	0	(94)	0	0	0	150,000	08/09/2024
1000455163		BALTIMORE	MD		11/12/2024	6.975	95,704	0	(28)	0	0	0	150,000	09/13/2025
1000455165		PORTAGE	IN		11/12/2024	6.758	178,798	0	(14)	0	0	0	240,000	08/20/2024
1000455167		BRONX	NY		11/12/2024	6.450	407,105	0	(54)	0	0	0	577,000	08/14/2024
1000455177		MOUNT HOLLY	NJ		11/12/2024	6.950	172,211	0	(25)	0	0	0	230,000	08/20/2024
1000455185		BALTIMORE	MD		11/12/2024	6.982	127,507	0	(21)	0	0	0	175,000	09/14/2025
1000455187		BRIDGEPORT	CT		11/12/2024	7.376	326,602	0	(165)	0	0	0	425,000	09/21/2024
1000455193		BRIDGEPORT	CT		11/12/2024	7.376	348,119	0	(176)	0	0	0	453,000	09/21/2024
1000455195		DANBURY	CT		11/12/2024	7.226	150,340	0	(85)	0	0	0	209,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000455197		MECHANICVILLE	NY		11/12/2024	6.950	180,666	0	(41)	0	0	0	240,000	09/16/2024
1000455203		GREEN BAY	WI		11/12/2024	7.425	140,230	0	(71)	0	0	0	171,000	10/04/2024
1000455205		ATLANTA	GA		11/12/2024	6.942	151,753	0	(53)	0	0	0	250,000	07/17/2024
1000455213		COLUMBIA	SC		11/12/2024	7.425	136,855	0	(77)	0	0	0	190,000	09/04/2024
1000455217		SOUTH BEND	IN		11/12/2024	6.975	96,543	0	(19)	0	0	0	128,500	09/17/2024
1000455219		ELKHART	IN		11/12/2024	6.725	156,055	0	(32)	0	0	0	241,000	09/14/2024
1000455221		LOUISVILLE	KY		11/12/2024	7.626	127,801	0	(86)	0	0	0	164,000	08/28/2024
1000455223		BALTIMORE	MD		11/12/2024	6.475	153,401	0	(14)	0	0	0	199,000	09/14/2025
1000455225		BELMONT	NC		11/12/2024	6.650	223,305	0	(57)	0	0	0	285,000	09/09/2024
1000455227		FORT WAYNE	IN		11/12/2024	7.050	128,342	0	(34)	0	0	0	170,000	09/20/2024
1000455229		FORT WAYNE	IN		11/12/2024	6.925	125,225	0	(21)	0	0	0	167,000	09/13/2024
1000455233		LOVELAND	OH		11/12/2024	7.450	321,148	0	(86)	0	0	0	420,000	09/19/2024
1000455235		PHILADELPHIA	PA		11/12/2024	7.100	215,141	0	(49)	0	0	0	278,900	09/12/2024
1000455239		BALTIMORE	MD		11/12/2024	6.975	230,898	0	(91)	0	0	0	325,000	09/12/2025
1000455241		GASTONIA	NC		11/12/2024	7.025	171,019	0	(40)	0	0	0	227,000	09/18/2024
1000455243		STUART	FL		11/12/2024	6.508	199,259	0	(27)	0	0	0	250,000	08/26/2024
1000455253		INDEPENDENCE	MO		11/12/2024	7.401	94,445	0	(80)	0	0	0	168,000	09/26/2024
1000455255		CHICAGO	IL		11/12/2024	7.225	397,310	0	(183)	0	0	0	580,000	09/09/2024
1000455263		DETROIT	MI		11/12/2024	7.725	181,411	0	(69)	0	0	0	289,000	09/17/2024
1000455279		CONCORD	NC		11/12/2024	6.888	148,564	0	(52)	0	0	0	210,000	10/02/2024
1000455283		KIRKSVILLE	MO		11/12/2024	7.075	80,958	0	(28)	0	0	0	108,000	10/01/2024
1000455287		LA PORTE	IN		11/12/2024	6.386	122,182	0	4	0	0	0	163,000	09/26/2024
1000455293		KANSAS CITY	KS		11/12/2024	7.676	230,076	0	(103)	0	0	0	300,000	09/24/2024
1000455301		BALTIMORE	MD		11/12/2024	7.376	285,960	0	(99)	0	0	0	320,000	09/13/2025
1000455305		LA JOYA	TX		11/12/2024	6.725	127,667	0	(26)	0	0	0	170,000	10/02/2024
1000455307		KENDALLVILLE	IN		11/12/2024	7.150	103,658	0	(49)	0	0	0	145,000	09/20/2024
1000455315		HARRISBURG	PA		11/12/2024	7.558	121,916	0	(34)	0	0	0	161,000	09/23/2024
1000455319		MEMPHIS	TN		11/12/2024	6.950	374,819	0	(52)	0	0	0	509,000	09/23/2024
1000455321		BALTIMORE	MD		11/12/2024	7.000	252,113	0	(90)	0	0	0	332,000	09/11/2025
1000455323		FEDERAL WAY	WA		11/12/2024	6.992	497,493	0	(30)	0	0	0	660,000	09/30/2024
1000455325		SUMTER	SC		11/12/2024	7.425	110,924	0	(62)	0	0	0	154,000	09/24/2024
1000455331		FEDERAL WAY	WA		11/12/2024	6.908	467,659	0	(32)	0	0	0	620,000	09/25/2024
1000455333		LA PORTE	IN		11/12/2024	5.609	182,334	0	113	0	0	0	295,000	10/02/2024
1000455335		LA PORTE	IN		11/12/2024	5.815	139,666	0	99	0	0	0	197,000	10/02/2024
1000455345		KANSAS CITY	KS		11/12/2024	7.400	215,149	0	(85)	0	0	0	282,000	10/04/2024
1000455349		JACKSONVILLE	FL		11/12/2024	6.625	153,128	0	(21)	0	0	0	192,000	08/15/2024
1000455351		LORAIN	OH		11/12/2024	7.219	90,517	0	(28)	0	0	0	114,000	09/26/2024
1000455355		GOSHEN	IN		11/12/2024	6.725	112,941	0	(10)	0	0	0	151,500	09/18/2024
1000455357		BALTIMORE	MD		11/12/2024	7.088	261,471	0	(84)	0	0	0	345,000	09/14/2025
1000455363		NEW HAVEN	CT		11/12/2024	6.875	317,755	0	(40)	0	0	0	425,000	08/12/2024
1000455367		JEFFERSONVILLE	IN		11/12/2024	6.675	139,501	0	(18)	0	0	0	175,000	09/24/2024
1000455369		KNOXVILLE	TN		11/12/2024	6.725	1,337,015	0	(394)	0	0	0	1,770,000	10/03/2024
1000455375		CUMMING	GA		11/12/2024	6.607	179,268	0	(61)	0	0	0	296,000	10/03/2024
1000455379		DAVENPORT	FL		11/12/2024	6.675	299,863	0	(94)	0	0	0	457,000	10/01/2024
1000455381		INDIANAPOLIS	IN		11/12/2024	6.202	126,142	0	20	0	0	0	172,000	10/01/2024
1000455383		INDIANAPOLIS	IN		11/12/2024	7.175	97,757	0	(42)	0	0	0	160,000	07/25/2024
1000455385		BROKEN ARROW	OK		11/12/2024	6.975	265,266	0	(87)	0	0	0	350,000	10/07/2024
1000455391		KANSAS CITY	MO		11/12/2024	7.175	133,592	0	(60)	0	0	0	191,000	10/02/2024
1000455399		RAEFORD	NC		11/12/2024	6.733	109,604	0	(47)	0	0	0	166,000	10/10/2024
1000455401		RAEFORD	NC		11/12/2024	6.733	105,642	0	(45)	0	0	0	160,000	10/04/2024
1000455409		CINCINNATI	OH		11/12/2024	6.775	331,718	0	(86)	0	0	0	440,000	08/30/2024
1000455411		MONTGOMERY	AL		11/12/2024	7.526	82,162	0	(43)	0	0	0	104,000	10/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000455413		PHILADELPHIA	PA		11/12/2024	7.000	201,910	0	(25)	0	0	0	270,000	10/03/2024
1000455417		PEARL	MS		11/12/2024	5.458	548,148	0	422	0	0	0	794,000	09/11/2024
1000455421		HOLYOKE	MA		11/12/2024	7.275	227,796	0	(92)	0	0	0	285,000	10/08/2024
1000455425		NORWICH	CT		11/12/2024	7.439	320,902	0	(178)	0	0	0	390,000	10/08/2024
1000455431		ATLANTA	GA		11/12/2024	6.988	529,410	0	(99)	0	0	0	705,000	09/24/2024
1000455435		SAN ANTONIO	TX		11/12/2024	6.233	150,407	0	46	0	0	0	207,000	09/10/2024
1000455437		REYNOLDSBURG	OH		11/12/2024	6.800	212,227	0	(39)	0	0	0	278,000	09/26/2024
1000455441		GALLOWAY	OH		11/12/2024	7.100	206,642	0	(73)	0	0	0	261,000	10/04/2024
1000455519		VARIOUS	OH		11/14/2024	6.170	67,500,000	0	(59,534)	0	0	0	112,800,000	10/19/2024
1000456053		SOLVAY	NY		01/10/2025	7.400	328,117	0	(172)	0	0	0	425,000	08/15/2024
1000456057		CLEVELAND	OH		01/10/2025	7.300	133,570	0	(57)	0	0	0	164,000	09/10/2024
1000456059		CLEVELAND	OH		01/10/2025	7.150	174,105	0	(61)	0	0	0	215,000	09/04/2024
1000456063		JACKSONVILLE	FL		01/10/2025	7.150	164,249	0	(73)	0	0	0	215,000	08/19/2024
1000456065		OCALA	FL		01/10/2025	7.550	209,176	0	(13)	0	0	0	296,000	08/23/2024
1000456067		ROCK HILL	SC		01/10/2025	6.600	174,966	0	(62)	0	0	0	275,000	08/22/2024
1000456069		ROCK HILL	SC		01/10/2025	6.600	174,966	0	(62)	0	0	0	275,000	08/22/2024
1000456071		ROCK HILL	SC		01/10/2025	6.600	174,966	0	(62)	0	0	0	275,000	08/22/2024
1000456073		ADRIAN	MI		01/10/2025	7.200	103,032	0	(44)	0	0	0	135,000	09/13/2024
1000456085		PLATTE CITY	MO		01/10/2025	7.100	256,909	0	(131)	0	0	0	350,000	08/30/2024
1000456093		CHICAGO	IL		01/10/2025	8.750	301,121	0	(181)	0	0	0	410,000	09/14/2024
1000456100		COLUMBIA	SC		01/10/2025	7.150	101,142	0	(47)	0	0	0	140,000	09/24/2024
1000456102		SUMTER	SC		01/10/2025	7.150	80,823	0	(34)	0	0	0	106,000	09/17/2024
1000456104		CORTLAND	OH		01/10/2025	7.050	130,262	0	(53)	0	0	0	171,000	09/19/2024
1000456108		CHARLOTTE	NC		01/10/2025	6.650	229,605	0	(95)	0	0	0	330,000	09/13/2024
1000456110		CHARLOTTE	NC		01/10/2025	6.850	264,709	0	(160)	0	0	0	385,000	09/14/2024
1000456126		SAINT LOUIS	MO		01/10/2025	7.550	103,519	0	(86)	0	0	0	134,000	09/14/2024
1000456138		BILOXI	MS		01/10/2025	7.150	121,426	0	(69)	0	0	0	169,000	09/19/2024
1000456142		KINSTON	NC		01/10/2025	7.400	155,273	0	(104)	0	0	0	200,000	09/16/2024
1000456144		CONSHOHOCKEN	PA		01/10/2025	6.500	446,696	0	(36)	0	0	0	600,000	09/16/2024
1000456148		REDDICK	IL		01/10/2025	6.900	115,793	0	(59)	0	0	0	180,000	09/24/2024
1000456154		AKRON	OH		01/10/2025	7.050	101,120	0	(38)	0	0	0	133,000	09/23/2024
1000456156		INDIANAPOLIS	IN		01/10/2025	6.900	99,301	0	(38)	0	0	0	140,000	09/23/2024
1000456158		TULSA	OK		01/10/2025	6.350	188,903	0	(20)	0	0	0	292,000	09/22/2024
1000456162		RICHMOND	VA		01/10/2025	7.400	200,425	0	(208)	0	0	0	260,000	09/25/2024
1000456174		HAMPTON	VA		01/10/2025	7.650	150,751	0	(122)	0	0	0	203,000	09/27/2024
1000456176		FRIDLEY	MN		01/10/2025	7.600	273,060	0	(260)	0	0	0	375,000	09/25/2024
1000456178		BALTIMORE	MD		01/10/2025	6.800	498,897	0	(282)	0	0	0	755,000	09/09/2025
1000456182		BALTIMORE	MD		01/10/2025	7.150	158,433	0	(61)	0	0	0	208,000	09/14/2025
1000456184		BALTIMORE	MD		01/10/2025	7.983	117,358	0	(84)	0	0	0	157,000	09/26/2024
1000456190		GENOA CITY	WI		01/10/2025	7.350	231,001	0	(143)	0	0	0	320,000	10/07/2024
1000456219		WASHINGTON	NJ		11/21/2024	6.000	174,388	0	90	0	0	0	260,000	08/03/2024
1000456225		PATERSON	NJ		11/21/2024	6.125	414,340	0	89	0	0	0	745,000	08/08/2024
1000456227		PORT CHARLOTTE	FL		11/21/2024	6.500	403,092	0	73	0	0	0	550,000	08/19/2024
1000456229		FOREST PARK	GA		11/21/2024	6.750	216,405	0	(48)	0	0	0	270,000	08/14/2024
1000456231		AMARILLO	TX		11/21/2024	6.250	1,265,198	0	(95)	0	0	0	13,573,659	09/09/2024
1000456251		CHEEKTOWAGA	NY		11/21/2024	6.750	191,662	0	10	0	0	0	248,000	09/20/2024
1000456253		SAN ANTONIO	TX		11/21/2024	6.750	166,078	0	(25)	0	0	0	222,000	09/16/2024
1000456255		JOHNSTON	RI		11/21/2024	7.000	397,179	0	(32)	0	0	0	525,000	08/30/2024
1000456257		GREENVILLE	SC		11/21/2024	6.375	234,239	0	(3)	0	0	0	360,000	09/09/2024
1000456259		SILVER SPRING	MD		11/21/2024	6.500	557,344	0	100	0	0	0	755,000	09/06/2024
1000456261		GREENVILLE	SC		11/21/2024	6.500	267,513	0	(5)	0	0	0	390,000	09/04/2024
1000456263		JACKSONVILLE	FL		11/21/2024	6.875	85,341	0	(11)	0	0	0	110,000	09/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000456265		GREEN COVE SPRINGS	FL		11/21/2024	7.125	1,956,328	0	(895)	0	0	0	5,254,000	09/17/2024
1000456276		LAKE JACKSON	TX		11/21/2024	6.875	207,573	0	(35)	0	0	0	305,000	09/17/2024
1000456278		PHILADELPHIA	PA		11/21/2024	6.875	108,546	0	(3)	0	0	0	145,000	09/19/2024
1000456280		PALMETTO BAY	FL		11/21/2024	5.750	658,102	0	373	0	0	0	1,012,000	09/21/2024
1000456282		BRISTOL	VA		11/21/2024	6.750	93,845	0	(12)	0	0	0	125,000	09/19/2024
1000456284		TOBYHANNA	PA		11/21/2024	6.125	163,593	0	59	0	0	0	235,000	09/24/2024
1000456286		TACOMA	WA		11/21/2024	6.375	361,769	0	(4)	0	0	0	556,000	09/26/2024
1000456288		LOMBARD	IL		11/21/2024	6.375	372,349	0	90	0	0	0	510,000	09/24/2024
1000456290		INDIANAPOLIS	IN		11/21/2024	6.875	388,695	0	(84)	0	0	0	485,000	10/08/2024
1000456292		SPRING	TX		11/21/2024	6.500	190,363	0	34	0	0	0	262,000	09/23/2024
1000456294		CHICAGO	IL		11/21/2024	6.875	472,803	0	28	0	0	0	625,000	10/03/2024
1000456296		NORCROSS	GA		11/21/2024	6.750	745,918	0	(75)	0	0	0	1,000,000	10/08/2024
1000456298		CAMDEN	NJ		11/21/2024	7.375	82,660	0	(23)	0	0	0	143,000	10/17/2024
1000456302		NEW ROADS	LA		11/21/2024	6.750	146,250	0	(480)	0	0	0	275,000	11/11/2025
1000456304		JACKSON	MS		11/18/2024	8.010	82,091	0	(60)	0	0	0	105,000	08/05/2024
1000456306		MIAMI	FL		11/18/2024	7.150	665,242	0	(355)	0	0	0	1,000,000	07/24/2024
1000456308		PHILADELPHIA	PA		11/18/2024	6.830	594,941	0	(147)	0	0	0	895,000	06/28/2024
1000456310		VARIOUS	MS		11/18/2024	7.000	449,222	0	227	0	0	0	592,000	07/28/2024
1000456315		BALTIMORE	MD		11/18/2024	6.480	174,545	0	(28)	0	0	0	175,000	09/14/2025
1000456319		JACKSON	MS		11/18/2024	7.100	80,239	0	(25)	0	0	0	106,000	10/04/2024
1000456323		YONKERS	NY		11/18/2024	7.280	805,955	0	(233)	0	0	0	1,000,000	08/01/2024
1000456325		PORT MONMOUTH	NJ		11/18/2024	6.650	376,921	0	875	0	0	0	535,000	08/20/2024
1000456327		HAMBURG	NY		11/18/2024	6.890	273,506	0	(74)	0	0	0	343,000	08/12/2024
1000456329		KATY	TX		11/18/2024	6.690	178,599	0	(99)	0	0	0	350,000	08/08/2024
1000456331		JACKSONVILLE	FL		11/25/2024	6.750	94,374	0	(16)	0	0	0	135,000	09/24/2024
1000456333		MOUNT SINAI	NY		11/18/2024	6.510	656,378	0	1,508	0	0	0	1,010,000	08/21/2024
1000456339		VARIOUS	GA		11/18/2024	6.490	1,116,127	0	(189)	0	0	0	1,598,000	09/07/2024
1000456347		GAINESVILLE	GA		11/18/2024	7.090	114,006	0	(354)	0	0	0	175,000	09/19/2024
1000456351		BRIDGEPORT	CT		11/18/2024	7.200	154,529	0	(26)	0	0	0	205,000	08/27/2024
1000456355		CUMMING	GA		11/18/2024	6.240	239,775	0	(12)	0	0	0	398,000	09/19/2024
1000456357		CUMMING	GA		11/18/2024	6.323	240,512	0	(20)	0	0	0	398,000	09/19/2024
1000456363		WICHITA	KS		11/18/2024	6.600	777,491	0	(246)	0	0	0	1,065,000	09/19/2024
1000456371		LOS ANGELES	CA		11/18/2024	7.330	529,877	0	(237)	0	0	0	810,000	09/10/2024
1000456377		JACKSONVILLE	FL		11/18/2024	6.860	95,214	0	(33)	0	0	0	145,000	09/24/2024
1000456381		LAUDERDALE LAKES	FL		11/18/2024	6.950	161,480	0	(30)	0	0	0	215,000	09/13/2024
1000456383		IRVING	TX		11/18/2024	5.990	184,994	0	40	0	0	0	292,000	10/02/2024
1000456385		LORAIN	OH		11/18/2024	6.963	92,086	0	(26)	0	0	0	122,000	09/20/2024
1000456391		MEMPHIS	TN		11/18/2024	6.920	225,518	0	(49)	0	0	0	300,000	09/20/2024
1000456394		DONNA	TX		11/18/2024	6.150	341,502	0	45	0	0	0	498,000	09/19/2024
1000456400		VARIOUS	MI		11/18/2024	6.200	302,329	0	30	0	0	0	440,000	09/23/2024
1000456403		DE LEON SPRINGS	FL		11/18/2024	7.340	200,563	0	(121)	0	0	0	246,000	09/05/2024
1000456405		THE BRONX	NY		11/18/2024	7.490	551,429	0	(195)	0	0	0	750,000	09/29/2024
1000456407		INDEPENDENCE	MO		11/18/2024	7.077	112,001	0	(24)	0	0	0	138,000	08/06/2024
1000456409		HUNTSVILLE	AL		11/18/2024	6.900	234,331	0	(72)	0	0	0	310,000	09/24/2024
1000456411		ST. LOUIS	MO		11/18/2024	7.040	90,327	0	(45)	0	0	0	118,480	10/03/2024
1000456413		LAKEWOOD	NJ		11/18/2024	6.600	854,994	0	(341)	0	0	0	1,600,000	10/09/2024
1000456417		COLONIAL HEIGHTS	VA		11/18/2024	6.950	270,950	0	(129)	0	0	0	380,000	08/30/2024
1000456421		HARVEST	AL		11/18/2024	6.500	266,579	0	(23)	0	0	0	378,000	08/01/2024
1000456423		JACKSONVILLE	FL		11/18/2024	7.140	122,591	0	(62)	0	0	0	150,000	09/13/2024
1000456425		BALTIMORE	MD		11/18/2024	6.998	168,990	0	(33)	0	0	0	175,000	09/13/2025
1000456427		EL RENO	OK		11/18/2024	6.331	102,753	0	(27)	0	0	0	200,000	09/24/2024
1000456429		SCHENECTADY	NY		11/18/2024	6.960	219,504	0	(44)	0	0	0	292,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000456431		GLEN COVE	NY		11/18/2024	6.590	276,691	0	(92)	0	0	0	750,000	10/03/2024
1000456435		KANSAS CITY	MO		11/18/2024	6.700	102,199	0	(36)	0	0	0	143,000	10/15/2024
1000456437		FAIRFIELD	CT		11/18/2024	6.870	239,402	0	(103)	0	0	0	359,000	10/04/2024
1000456441		CORONA	NY		11/18/2024	7.070	622,570	0	(167)	0	0	0	825,000	09/16/2024
1000456443		BIRMINGHAM	AL		11/18/2024	6.970	113,802	0	(41)	0	0	0	150,000	09/19/2024
1000456445		SOMERS	CT		11/18/2024	6.600	600,662	0	(420)	0	0	0	800,000	10/07/2024
1000456447		KOKOMO	IN		11/18/2024	7.040	90,363	0	(21)	0	0	0	120,000	09/26/2024
1000456449		BALTIMORE	MD		11/18/2024	6.690	181,430	0	(49)	0	0	0	190,000	10/26/2025
1000456453		BERWYN	IL		11/18/2024	6.750	241,932	0	(70)	0	0	0	370,000	09/25/2024
1000456455		FRANKFORT	IL		11/18/2024	6.480	208,371	0	(46)	0	0	0	320,000	09/20/2024
1000456457		MIDLOTHIAN	IL		11/18/2024	6.540	134,060	0	(41)	0	0	0	205,000	09/24/2024
1000456461		LAS VEGAS	NV		11/18/2024	7.350	304,183	0	(170)	0	0	0	425,000	09/23/2024
1000456467		NEWTOWN	CT		11/18/2024	7.110	290,401	0	(100)	0	0	0	375,000	09/16/2024
1000456476		WINDSOR	WI		11/18/2024	6.450	165,106	0	(45)	0	0	0	262,000	09/26/2024
1000456478		TRENTON	NJ		11/18/2024	6.980	170,521	0	(59)	0	0	0	225,000	10/01/2024
1000456480		EAST BRUNSWICK	NJ		11/18/2024	6.690	243,923	0	(19)	0	0	0	346,000	09/16/2024
1000456482		DAYTON	OH		11/18/2024	6.990	700,207	0	(289)	0	0	0	920,000	09/12/2024
1000456493		WILMINGTON	DE		11/18/2024	7.200	141,201	0	(50)	0	0	0	186,000	09/26/2024
1000456495		GLEN COVE	NY		11/18/2024	6.640	99,999	0	(68)	0	0	0	710,000	10/03/2024
1000456499		EAST ORANGE	NJ		11/18/2024	6.950	517,538	0	(117)	0	0	0	680,000	09/05/2024
1000456501		COLUMBUS	OH		11/18/2024	7.100	150,771	0	(44)	0	0	0	260,000	10/01/2024
1000456505		ORLANDO	FL		11/18/2024	6.090	288,801	0	60	0	0	0	423,000	10/03/2024
1000456509		BAY SHORE	NY		11/18/2024	7.080	301,972	0	(140)	0	0	0	514,000	09/30/2024
1000456511		KANSAS CITY	MO		11/18/2024	6.869	165,813	0	(60)	0	0	0	205,000	10/01/2024
1000456515		GROVES	TX		11/18/2024	6.160	123,607	0	13	0	0	0	180,000	10/08/2024
1000456517		TRENTON	NJ		11/18/2024	7.520	164,527	0	263	0	0	0	240,000	10/07/2024
1000456532		CLEVELAND	OH		11/18/2024	7.378	100,932	0	(30)	0	0	0	129,000	10/07/2024
1000456534		FAYETTEVILLE	NC		11/18/2024	6.740	103,162	0	(46)	0	0	0	185,000	10/18/2024
1000456536		OAKLAND GARDENS	NY		11/18/2024	6.400	653,675	0	(203)	0	0	0	1,250,000	10/07/2024
1000456538		INDIANAPOLIS	IN		11/18/2024	6.980	182,488	0	(70)	0	0	0	240,000	10/04/2024
1000456540		TRENTON	NJ		11/18/2024	6.750	159,053	0	(56)	0	0	0	210,000	10/09/2024
1000456542		GARNERVILLE	NY		11/18/2024	7.150	494,491	0	(67)	0	0	0	610,000	10/09/2024
1000456544		OVERLAND PARK	KS		11/18/2024	7.310	246,532	0	(142)	0	0	0	300,000	10/05/2024
1000456546		OVERLAND PARK	KS		11/18/2024	6.740	237,198	0	(65)	0	0	0	295,000	10/11/2024
1000456548		GLENWOOD	IL		11/18/2024	6.520	132,534	0	(11)	0	0	0	170,000	10/07/2024
1000456550		KANSAS CITY	MO		11/18/2024	6.950	129,793	0	(64)	0	0	0	190,000	10/10/2024
1000456552		GARY	IN		11/18/2024	6.800	82,382	0	198	0	0	0	110,000	10/10/2024
1000456556		TAYLORS	SC		11/18/2024	7.097	177,464	0	(86)	0	0	0	223,000	10/10/2024
1000456558		PARMA	OH		11/18/2024	7.280	148,092	0	(78)	0	0	0	193,000	10/16/2024
1000456564		CALUMET CITY	IL		11/18/2024	6.910	124,410	0	(33)	0	0	0	165,000	10/10/2024
1000456566		BALTIMORE	MD		11/18/2024	6.980	108,660	0	(56)	0	0	0	168,000	09/12/2025
1000456568		SOUTH HEMPSTEAD	NY		11/18/2024	6.700	509,216	0	1,133	0	0	0	720,000	09/30/2024
1000456570		GLENWOOD	IL		11/18/2024	7.240	184,056	0	(91)	0	0	0	240,000	10/15/2024
1000456572		SOUTHOLD	NY		11/18/2024	6.840	827,618	0	(122)	0	0	0	1,185,000	08/16/2024
1000456574		ATLANTA	GA		11/18/2024	7.000	217,830	0	(105)	0	0	0	285,000	10/05/2024
1000456578		DUNDALK	MD		11/18/2024	6.500	120,794	0	(34)	0	0	0	200,000	10/14/2024
1000456584		SMYRNA	GA		11/18/2024	7.190	202,359	0	(91)	0	0	0	304,000	10/10/2024
1000456586		BALTIMORE	MD		11/18/2024	6.500	349,370	0	(55)	0	0	0	539,000	09/06/2025
1000456589		HAVERSTRAW	NY		11/18/2024	7.200	302,485	0	(89)	0	0	0	420,000	10/10/2024
1000456591		BRIDGEPORT	CT		11/18/2024	7.170	286,689	0	(134)	0	0	0	375,000	10/17/2024
1000456593		JERSEY CITY	NJ		11/18/2024	7.060	692,451	0	(279)	0	0	0	1,050,000	09/23/2024
1000456595		PIKESVILLE	MD		11/18/2024	6.690	294,272	0	(87)	0	0	0	450,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000456597		NEWNAN	GA		11/18/2024	6.934	140,169	0	(52)	0	0	0	185,000	10/15/2024
1000456601		CORAL SPRINGS	FL		11/18/2024	6.510	328,973	0	(136)	0	0	0	917,000	10/09/2024
1000456603		NEWNAN	GA		11/18/2024	6.910	173,138	0	344	0	0	0	212,800	10/24/2024
1000456607		ISLIP TERRACE	NY		11/18/2024	7.110	420,630	0	(193)	0	0	0	590,000	10/21/2024
1000456611		PARK CITY	KS		11/18/2024	7.137	101,902	0	(47)	0	0	0	128,000	10/11/2024
1000456613		WINCHESTER	VA		12/13/2024	6.720	225,741	0	(72)	0	0	0	320,000	11/08/2024
1000456630		ELYRIA	OH		12/13/2024	6.600	86,733	0	(12)	0	0	0	128,000	10/28/2024
1000456632		MILWAUKEE	WI		12/13/2024	6.980	87,283	0	(32)	0	0	0	115,000	10/31/2024
1000456640		LAKE WORTH	FL		12/13/2024	6.690	352,873	0	(130)	0	0	0	485,000	11/15/2024
1000456644		HIGHLAND	IN		12/13/2024	6.780	121,329	0	(45)	0	0	0	155,000	11/15/2024
1000456646		GASTONIA	NC		12/13/2024	6.490	111,135	0	179	0	0	0	177,000	11/05/2024
1000456648		DUNN	NC		12/13/2024	7.240	194,716	0	(87)	0	0	0	255,000	11/11/2024
1000456650		DETROIT	MI		12/13/2024	6.550	173,294	0	(66)	0	0	0	245,000	11/07/2024
1000456652		OCALA	FL		12/13/2024	6.700	153,668	0	(47)	0	0	0	218,000	11/06/2024
1000456654		POOLER	GA		12/13/2024	6.990	225,084	0	(57)	0	0	0	293,000	11/11/2024
1000456656		ELIZABETH CITY	NC		12/13/2024	6.650	219,264	0	(81)	0	0	0	310,000	11/12/2024
1000456662		LINCOLN	NE		12/20/2024	6.760	188,436	0	209	0	0	0	233,000	11/07/2024
1000456668		MIDDLE RIVER	MD		12/13/2024	6.730	228,033	0	(82)	0	0	0	322,500	11/11/2024
1000456670		BILOXI	MS		12/13/2024	6.970	164,036	0	(62)	0	0	0	216,000	11/04/2024
1000456676		NORFOLK	VA		12/13/2024	6.910	174,688	0	(72)	0	0	0	265,000	11/26/2024
1000456682		ALAMOGORDO	NM		12/13/2024	7.400	157,027	0	(30)	0	0	0	220,000	11/18/2024
1000456686		TUCSON	AZ		02/04/2025	6.930	219,017	0	(84)	0	0	0	270,000	11/07/2024
1000456696		NEW YORK	NY		02/04/2025	6.750	1,424,560	0	(350)	0	0	0	2,780,000	11/11/2024
1000456698		TEXAS CITY	TX		03/11/2025	7.580	145,878	0	(67)	0	0	0	190,000	11/14/2024
1000456706		KANSAS CITY	MO		02/04/2025	6.650	125,890	0	(42)	0	0	0	180,000	11/22/2024
1000456716		IDAHO FALLS	ID		12/20/2024	5.490	276,831	0	539	0	0	0	419,000	11/12/2024
1000456728		MOUNT PENN	PA		02/04/2025	7.640	197,121	0	(56)	0	0	0	260,000	11/14/2024
1000456732		PENSACOLA	FL		12/13/2024	7.110	142,772	0	(65)	0	0	0	187,000	11/11/2024
1000456734		LIBERTY	TX		03/11/2025	7.240	142,520	0	(57)	0	0	0	200,000	11/13/2024
1000456748		CAMDEN	NJ		11/20/2024	6.971	293,835	0	(17)	0	0	0	343,000	10/10/2025
1000456751		OMAHA	NE		11/20/2024	6.491	806,936	0	109	0	0	0	1,098,000	07/24/2024
1000456759		LYNCHBURG	VA		11/20/2024	6.749	828,151	0	(138)	0	0	0	1,137,000	08/09/2024
1000456767		BESSEMER CITY	NC		11/20/2024	6.803	196,888	0	489	0	0	0	264,000	08/12/2024
1000456773		HOUSTON	TX		11/20/2024	6.535	231,446	0	15	0	0	0	336,000	09/20/2024
1000456775		OKLAHOMA CITY	OK		11/20/2024	7.063	78,534	0	(22)	0	0	0	104,000	08/30/2024
1000456777		EL RENO	OK		11/20/2024	7.459	164,714	0	286	0	0	0	215,000	09/27/2024
1000456782		PHILADELPHIA	PA		11/20/2024	6.421	266,917	0	855	0	0	0	345,000	08/28/2024
1000456784		SAN ANTONIO	TX		11/20/2024	7.139	366,327	0	(78)	0	0	0	487,000	08/28/2024
1000456789		CHARLOTTE	NC		11/20/2024	6.537	69,572	0	(7)	0	0	0	100,000	09/10/2024
1000456791		COATESVILLE	PA		11/20/2024	7.220	170,978	0	(56)	0	0	0	225,000	09/09/2024
1000456795		PAYSON	AZ		11/20/2024	7.239	326,717	0	(119)	0	0	0	400,000	03/28/2025
1000456804		COLUMBIA	SC		11/20/2024	6.946	156,307	0	(31)	0	0	0	223,000	09/20/2024
1000456808		MIDLOTHIAN	VA		11/20/2024	6.248	113,471	0	319	0	0	0	214,000	09/24/2024
1000456816		WEST CARROLLTON	OH		11/20/2024	7.416	107,571	0	178	0	0	0	132,000	09/26/2024
1000456820		COLUMBUS	OH		11/20/2024	7.081	244,026	0	546	0	0	0	325,000	10/04/2024
1000456822		NEWTON	NC		11/20/2024	6.477	138,776	0	8	0	0	0	188,000	10/08/2024
1000457312		FORT MYERS	FL		11/25/2024	6.500	357,268	0	34	0	0	0	495,000	08/20/2024
1000457320		MELVINDALE	MI		11/25/2024	6.500	90,197	0	(22)	0	0	0	185,000	07/10/2024
1000457324		VARIOUS	OH		11/25/2024	6.875	256,480	0	(10)	0	0	0	345,000	08/21/2024
1000457327		BALTIMORE	MD		11/25/2024	6.125	242,929	0	64	0	0	0	357,000	10/02/2024
1000457331		MONTGOMERY	TX		11/25/2024	6.125	141,662	0	25	0	0	0	256,000	09/24/2024
1000457333		HYATTSVILLE	MD		11/25/2024	6.500	343,754	0	(44)	0	0	0	545,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000457335		ROXBORO	NC		11/25/2024	6.875	122,997	0	(10)	0	0	0	165,000	06/04/2024
1000457337		TALLAHASSEE	FL		11/25/2024	6.875	232,911	0	(57)	0	0	0	310,000	09/07/2024
1000457339		CAPITOL HEIGHTS	MD		11/25/2024	6.625	268,173	0	(23)	0	0	0	360,000	10/08/2024
1000457341		OXON HILL	MD		11/25/2024	6.875	387,430	0	(13)	0	0	0	515,000	09/23/2024
1000457343		LAURENS	SC		11/25/2024	6.000	110,987	0	43	0	0	0	185,000	09/18/2024
1000457345		BUFFALO	NY		11/25/2024	6.625	150,349	0	10	0	0	0	192,000	08/29/2024
1000457349		CINCINNATI	OH		11/25/2024	6.500	90,507	0	9	0	0	0	145,000	08/02/2024
1000457351		LAUREL	DE		11/25/2024	6.625	235,670	0	(41)	0	0	0	295,000	09/25/2024
1000457353		REDFORD	MI		11/25/2024	6.875	104,130	0	(5)	0	0	0	140,000	10/12/2024
1000457357		VARIOUS	OH		11/25/2024	6.500	195,743	0	11	0	0	0	284,000	09/13/2024
1000457360		LAWTON	OK		11/25/2024	6.750	93,571	0	(15)	0	0	0	125,000	10/11/2024
1000457362		BALTIMORE	MD		11/25/2024	6.750	164,363	0	(21)	0	0	0	175,000	09/14/2025
1000457368		SHAWNEE	OK		11/25/2024	6.625	118,676	0	(14)	0	0	0	159,000	08/24/2024
1000457372		ARANSAS PASS	TX		11/25/2024	6.625	141,397	0	(10)	0	0	0	190,000	09/24/2024
1000457378		LANCASTER	CA		11/25/2024	6.750	350,464	0	(23)	0	0	0	458,000	09/19/2024
1000457380		ROCKFORD	IL		11/25/2024	6.875	100,588	0	(28)	0	0	0	147,000	10/02/2024
1000457390		ATHENS	GA		11/25/2024	7.000	351,435	0	(130)	0	0	0	496,000	10/02/2024
1000457392		ROCHESTER	NY		11/25/2024	6.750	243,285	0	(39)	0	0	0	325,000	10/04/2024
1000457394		DUNDALK	MD		11/25/2024	6.875	178,553	0	(9)	0	0	0	225,000	10/02/2024
1000457396		PALM BAY	FL		11/25/2024	6.250	150,303	0	9	0	0	0	235,000	10/08/2024
1000457400		INDEPENDENCE	MO		11/25/2024	6.750	159,070	0	(15)	0	0	0	200,000	09/30/2024
1000457402		PHILADELPHIA	PA		11/25/2024	6.875	122,652	0	(25)	0	0	0	175,000	10/16/2024
1000457406		OMAHA	NE		11/25/2024	6.375	112,604	0	6	0	0	0	143,000	10/01/2024
1000457408		PHILADELPHIA	PA		11/25/2024	6.875	309,743	0	(19)	0	0	0	424,000	10/03/2024
1000457417		GARDENDALE	AL		11/20/2024	7.851	150,066	0	(126)	0	0	0	220,000	10/15/2024
1000457419		CLEVELAND	OH		11/20/2024	8.075	91,971	0	(25)	0	0	0	130,000	08/16/2024
1000457421		PARMA	OH		11/20/2024	7.775	101,768	0	(29)	0	0	0	155,000	07/29/2024
1000457423		OCEAN CITY	NJ		11/20/2024	6.750	486,912	0	(137)	0	0	0	745,000	10/29/2024
1000457433		PHILADELPHIA	PA		11/20/2024	7.843	595,271	0	(341)	0	0	0	770,000	10/21/2024
1000457435		PHILADELPHIA	PA		11/20/2024	7.475	272,336	0	(291)	0	0	0	360,000	10/14/2024
1000457439		PITTSBURGH	PA		11/20/2024	7.075	740,837	0	(299)	0	0	0	1,043,000	08/25/2024
1000457448		NEW HAVEN	CT		11/20/2024	7.275	276,811	0	(48)	0	0	0	350,000	07/26/2024
1000457450		TERRYTOWN	LA		11/20/2024	7.400	272,981	0	(165)	0	0	0	380,000	09/07/2024
1000457454		TERRYTOWN	LA		11/20/2024	7.575	275,071	0	(179)	0	0	0	380,000	09/07/2024
1000457456		LEHIGH ACRES	FL		11/20/2024	6.500	146,762	0	(26)	0	0	0	245,000	08/23/2024
1000457458		NEW BRUNSWICK	NJ		11/20/2024	6.826	227,061	0	(110)	0	0	0	730,000	08/27/2024
1000457460		CLEVELAND	OH		11/20/2024	7.650	382,875	0	(167)	0	0	0	500,000	09/13/2024
1000457462		CLEVELAND HEIGHTS	OH		11/20/2024	7.475	141,122	0	(62)	0	0	0	213,000	09/18/2024
1000457466		BALTIMORE	MD		11/20/2024	6.988	180,444	0	(60)	0	0	0	205,000	09/13/2025
1000457470		DANVILLE	VA		11/20/2024	6.850	87,646	0	(25)	0	0	0	129,000	08/06/2024
1000457472		WARREN	MI		11/20/2024	7.150	82,551	0	(26)	0	0	0	109,000	08/31/2024
1000457476		BRIDGETON	NJ		11/20/2024	7.125	192,873	0	(1,081)	0	0	0	254,000	08/30/2024
1000457478		ROCHESTER	NY		11/20/2024	7.451	477,491	0	(265)	0	0	0	620,000	09/11/2024
1000457483		NORTH BEACH	MD		11/20/2024	7.214	341,356	0	(178)	0	0	0	500,000	09/26/2024
1000457492		LAWRENCEBURG	TN		11/20/2024	5.883	130,090	0	111	0	0	0	173,000	08/19/2024
1000457494		DYERSBURG	TN		11/20/2024	6.975	102,583	0	(9)	0	0	0	140,000	10/09/2024
1000457498		BALTIMORE	MD		11/20/2024	7.176	337,842	0	(31)	0	0	0	358,500	09/14/2025
1000457500		ROCHESTER	NY		11/20/2024	7.557	123,128	0	(66)	0	0	0	160,000	09/25/2024
1000457502		ROCHESTER	NY		11/20/2024	7.407	119,713	0	(60)	0	0	0	156,000	09/23/2024
1000457506		BALTIMORE	MD		11/20/2024	7.100	145,175	0	141	0	0	0	155,000	09/12/2025
1000457508		MONTICELLO	FL		11/20/2024	6.650	143,310	0	(25)	0	0	0	182,000	09/23/2024
1000457510		PHILADELPHIA	PA		11/20/2024	7.625	215,980	0	(61)	0	0	0	285,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000457512		VARIOUS	SC		11/20/2024	6.950	1,476,869	0	(358)	0	0	0	2,229,000	09/25/2024
1000457534		HAZEL CREST	IL		11/20/2024	7.075	178,565	0	(56)	0	0	0	242,000	09/21/2024
1000457536		PENSACOLA	FL		11/20/2024	7.143	219,928	0	(49)	0	0	0	269,000	09/11/2024
1000457538		DAYTON	OH		11/20/2024	7.150	109,257	0	(26)	0	0	0	145,000	09/12/2024
1000457540		INDIANAPOLIS	IN		11/20/2024	7.525	67,481	0	(47)	0	0	0	120,000	09/14/2024
1000457544		BALTIMORE	MD		11/20/2024	7.430	258,147	0	(87)	0	0	0	355,000	09/16/2025
1000457546		CANYON LAKE	TX		11/20/2024	7.375	365,765	0	(136)	0	0	0	480,000	10/16/2024
1000457552		CLEVELAND	OH		11/20/2024	7.300	111,322	0	(23)	0	0	0	148,000	09/23/2024
1000457554		EAST CHICAGO	IN		11/20/2024	5.992	114,260	0	71	0	0	0	160,000	09/17/2024
1000457558		WATERBURY	CT		11/20/2024	7.201	241,442	0	(143)	0	0	0	425,000	09/19/2024
1000457560		BALTIMORE	MD		11/20/2024	6.675	142,446	0	(51)	0	0	0	150,000	09/12/2025
1000457562		COLUMBUS	OH		11/20/2024	6.925	166,108	0	(24)	0	0	0	222,000	07/17/2024
1000457564		BEAR	DE		11/20/2024	6.650	170,314	0	15	0	0	0	231,000	10/07/2024
1000457566		KANSAS CITY	MO		11/20/2024	6.625	160,023	0	(32)	0	0	0	200,000	09/25/2024
1000457572		WILMINGTON	DE		11/20/2024	7.000	186,921	0	(48)	0	0	0	248,000	09/27/2024
1000457576		MONROE	MI		11/20/2024	6.317	136,471	0	30	0	0	0	189,000	10/01/2024
1000457578		LITTLE ROCK	AR		11/20/2024	6.975	80,711	0	(26)	0	0	0	104,000	09/29/2024
1000457582		PARMA	OH		11/20/2024	6.258	104,364	0	66	0	0	0	175,000	09/21/2024
1000457584		ROCHESTER	NY		11/20/2024	7.382	145,246	0	(65)	0	0	0	190,000	09/23/2024
1000457586		ASBURY PARK	NJ		11/20/2024	7.213	457,047	0	(270)	0	0	0	850,000	10/02/2024
1000457595		ONTARIO	OH		11/20/2024	7.183	285,761	0	(75)	0	0	0	360,000	10/08/2024
1000457597		MOLINE	IL		11/20/2024	6.825	108,290	0	(23)	0	0	0	156,000	10/03/2024
1000457603		WINTER HAVEN	FL		11/20/2024	7.375	100,683	0	(45)	0	0	0	204,000	09/20/2024
1000457605		HOPEWELL	VA		11/20/2024	6.058	124,108	0	55	0	0	0	165,000	09/30/2024
1000457611		HAMDEN	CT		11/20/2024	6.233	292,106	0	33	0	0	0	425,000	09/23/2024
1000457613		WILMINGTON	DE		11/20/2024	7.033	119,825	0	(28)	0	0	0	159,000	10/02/2024
1000457615		BALTIMORE	MD		11/20/2024	7.475	167,781	0	(49)	0	0	0	277,000	09/13/2025
1000457617		LOUISVILLE	KY		11/20/2024	7.407	152,292	0	(104)	0	0	0	210,000	10/11/2024
1000457619		LYNCHBURG	VA		11/20/2024	6.925	159,174	0	(45)	0	0	0	225,000	10/01/2024
1000457621		BATON ROUGE	LA		11/20/2024	7.275	264,034	0	(66)	0	0	0	350,000	10/09/2024
1000457629		CINCINATTI	OH		11/20/2024	7.363	119,439	0	(53)	0	0	0	158,000	10/01/2024
1000457631		MIDDLETOWN	OH		11/20/2024	7.801	140,100	0	(70)	0	0	0	182,000	10/09/2024
1000457639		BALTIMORE	MD		11/20/2024	7.157	170,432	0	(54)	0	0	0	184,500	09/14/2025
1000457641		BALTIMORE	MD		11/20/2024	7.388	189,323	0	(57)	0	0	0	250,000	09/13/2025
1000457645		MARKHAM	IL		11/20/2024	7.275	128,954	0	(67)	0	0	0	180,000	10/01/2024
1000457647		SOUTH HOLLAND	IL		11/20/2024	7.275	140,417	0	(73)	0	0	0	196,000	10/05/2024
1000457649		PITTSBURGH	PA		11/20/2024	7.300	103,777	0	(13)	0	0	0	158,500	10/09/2024
1000457653		SOUTH BEND	IN		11/20/2024	7.300	86,439	0	(2,923)	0	1,552	0	114,000	09/04/2025
1000457655		LOUISBURG	NC		11/20/2024	7.301	194,839	0	(90)	0	0	0	273,000	09/20/2024
1000457657		NEW BALTIMORE	MI		11/20/2024	7.000	210,117	0	(39)	0	0	0	280,000	10/03/2024
1000457659		KNOXVILLE	TN		11/20/2024	6.925	264,703	0	(83)	0	0	0	350,000	10/11/2024
1000457663		BALTIMORE	MD		11/20/2024	7.038	179,204	0	(41)	0	0	0	223,000	09/12/2025
1000457667		CORPUS CHRISTI	TX		11/20/2024	6.725	134,376	0	(3)	0	0	0	181,000	09/30/2024
1000457669		OCEAN CITY	NJ		11/20/2024	6.750	486,912	0	(137)	0	0	0	745,000	10/29/2024
1000457683		HOUSTON	TX		11/20/2024	6.592	160,880	0	4	0	0	0	227,000	10/14/2024
1000457687		ROCKFORD	IL		11/20/2024	8.001	76,209	0	(63)	0	0	0	121,000	09/30/2024
1000457693		READING	PA		11/20/2024	7.676	129,269	0	(37)	0	0	0	170,000	10/09/2024
1000457697		WILSON	NC		11/20/2024	7.525	102,148	0	(60)	0	0	0	124,000	10/04/2024
1000457703		BALTIMORE	MD		11/20/2024	7.160	188,996	0	(47)	0	0	0	195,000	09/12/2025
1000457705		FREDERICK	MD		11/20/2024	6.950	125,095	0	(51)	0	0	0	241,000	08/23/2024
1000457707		PORTER	TX		11/20/2024	6.700	257,970	0	(23)	0	0	0	320,000	10/08/2024
1000457709		WILMINGTON	DE		11/20/2024	7.150	210,312	0	(40)	0	0	0	280,000	10/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000457713		BALTIMORE	MD		11/20/2024	7.069	157,008	0	(90)	0	0	0	215,000	09/12/2025
1000457715		BALTIMORE	MD		11/20/2024	7.201	183,175	0	(80)	0	0	0	270,000	09/12/2025
1000457717		LANSING	MI		11/20/2024	7.776	129,707	0	(86)	0	0	0	163,000	10/02/2024
1000457721		LITTLE ROCK	AR		11/20/2024	6.725	103,366	0	(23)	0	0	0	134,300	10/05/2024
1000457725		WINDHAM	CT		11/20/2024	7.475	180,444	0	(54)	0	0	0	250,000	10/03/2024
1000457727		HOUSTON	TX		11/20/2024	6.025	157,948	0	(182)	0	0	0	220,000	10/12/2024
1000457729		LITTLE ROCK	AR		11/20/2024	6.725	100,962	0	(22)	0	0	0	133,000	10/13/2024
1000457731		BALTIMORE	MD		11/20/2024	6.863	175,562	0	(38)	0	0	0	211,000	09/12/2025
1000457733		TERRE HAUTE	IN		11/20/2024	6.900	113,060	0	(30)	0	0	0	150,000	10/15/2024
1000457735		BALTIMORE	MD		11/20/2024	7.426	158,497	0	(115)	0	0	0	238,000	09/12/2025
1000457742		COLUMBUS	OH		11/20/2024	7.376	292,098	0	(132)	0	0	0	384,000	10/10/2024
1000457744		DUNDALK	MD		11/20/2024	7.100	153,080	0	(67)	0	0	0	215,000	10/07/2024
1000457746		PLAINFIELD	CT		11/20/2024	7.625	224,581	0	(134)	0	0	0	290,000	10/04/2024
1000457748		PARMA	OH		11/20/2024	6.900	181,112	0	(12)	0	0	0	243,000	10/11/2024
1000457750		BOSTON	MA		11/20/2024	6.125	469,914	0	250	0	0	0	650,000	10/08/2024
1000457752		ST LOUIS	MO		11/20/2024	7.376	83,613	0	(50)	0	0	0	105,000	10/17/2024
1000457758		KANSAS CITY	MO		11/20/2024	7.092	86,120	0	(23)	0	0	0	110,000	10/08/2024
1000457762		CINCINNATI	OH		11/20/2024	7.301	160,827	0	(75)	0	0	0	225,000	10/14/2024
1000457764		CLEVELAND	OH		11/20/2024	7.934	100,744	0	(31)	0	0	0	142,000	10/12/2024
1000457766		CLEVLAND	TX		11/20/2024	6.033	61,239	0	14	0	0	0	115,000	10/14/2024
1000457772		RICHMOND	IN		11/20/2024	6.900	78,002	0	(24)	0	0	0	119,000	10/16/2024
1000457774		PARIS	TX		11/20/2024	6.967	125,691	0	(40)	0	0	0	166,000	10/19/2024
1000457784		BALTIMORE	MD		11/20/2024	7.201	179,104	0	(79)	0	0	0	227,000	09/12/2025
1000457786		OAK LAWN	IL		11/20/2024	7.200	263,432	0	(66)	0	0	0	349,000	10/11/2024
1000457794		NASHVILLE	TN		11/20/2024	7.600	730,836	0	(186)	0	0	0	950,000	08/07/2024
1000457796		DENTON	TX		11/20/2024	6.660	212,371	0	(48)	0	0	0	283,000	10/10/2024
1000457798		GARFIELD HEIGHTS	OH		11/20/2024	7.350	88,663	0	(24)	0	0	0	115,000	10/11/2024
1000457804		MEMPHIS	TN		11/20/2024	6.875	196,343	0	(46)	0	0	0	261,000	10/14/2024
1000457806		SAYREVILLE	NJ		11/20/2024	6.042	382,109	0	61	0	0	0	785,000	10/13/2024
1000457814		WAUKESHA	WI		11/20/2024	6.550	275,143	0	(41)	0	0	0	375,000	10/03/2024
1000457816		COLUMBUS	OH		11/20/2024	7.450	263,418	0	(46)	0	0	0	345,000	10/18/2024
1000457818		MOBILE	AL		11/20/2024	7.400	113,148	0	(73)	0	0	0	146,000	10/09/2024
1000457826		HIGH POINT	NC		11/20/2024	6.975	138,202	0	(127)	0	0	0	197,000	10/16/2024
1000457828		NEW HAVEN-MILFORD	CT		11/20/2024	7.050	415,747	0	(124)	0	0	0	550,000	10/01/2024
1000457834		TUCSON	AZ		11/20/2024	7.225	323,429	0	(126)	0	0	0	425,000	10/12/2024
1000457840		MASSILLON	OH		11/20/2024	6.800	464,393	0	(4)	0	0	0	583,000	09/14/2024
1000457846		BALTIMORE	MD		11/20/2024	7.200	171,271	0	(52)	0	0	0	212,000	09/12/2025
1000457859		WESTMINSTER	MD		11/20/2024	7.275	431,379	0	(115)	0	0	0	535,000	10/14/2024
1000457867		TARENTUM	PA		11/20/2024	7.726	82,649	0	(51)	0	0	0	105,000	10/04/2024
1000457869		COLORADO SPRINGS	CO		11/20/2024	7.013	290,112	0	(132)	0	0	0	446,000	10/17/2024
1000457871		RANDALLSTOWN	MD		11/20/2024	6.950	220,663	0	(50)	0	0	0	285,000	10/23/2024
1000457873		HITCHCOCK	TX		11/20/2024	5.858	81,836	0	40	0	0	0	155,000	10/16/2024
1000457883		KANSAS CITY	MO		11/20/2024	7.546	129,140	0	(81)	0	0	0	179,000	10/21/2024
1000457887		CHILLICOTHE	OH		11/20/2024	7.988	76,023	0	(23)	0	0	0	100,000	09/30/2024
1000457889		CORTLAND	NY		11/20/2024	7.138	139,916	0	(40)	0	0	0	185,000	10/09/2024
1000457897		GAINESVILLE	GA		11/20/2024	7.413	142,938	0	(67)	0	0	0	195,000	10/21/2024
1000457899		PEARL	MS		11/20/2024	5.758	554,199	0	346	0	0	0	791,000	10/02/2024
1000457952		DAYTON	OH		11/25/2024	6.500	224,460	0	8	0	0	0	325,000	07/22/2024
1000457955		BALTIMORE	MD		11/25/2024	6.250	152,588	0	24	0	0	0	235,000	10/04/2024
1000457959		NEW CASTLE	DE		11/25/2024	6.625	220,515	0	(44)	0	0	0	315,000	08/22/2024
1000457961		OCALA	FL		11/25/2024	6.750	176,271	0	(31)	0	0	0	235,000	10/01/2024
1000457965		SPRING	TX		11/25/2024	6.500	156,999	0	(24)	0	0	0	310,000	09/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000457967		LACKAWANNA	NY		11/25/2024	6.500	129,660	0	(8)	0	0	0	210,000	08/16/2024
1000457969		CUMMING	GA		11/25/2024	7.125	1,645,093	0	(503)	0	0	0	2,130,000	10/24/2024
1000457975		VARIOUS	IL		11/25/2024	6.625	184,336	0	(73)	0	0	0	330,000	09/03/2024
1000457980		VARIOUS	NJ		11/25/2024	6.625	541,251	0	(77)	0	0	0	775,000	08/30/2024
1000457983		HIXSON	TN		11/25/2024	6.000	256,342	0	111	0	0	0	380,000	09/24/2024
1000457985		GREENVILLE	SC		11/25/2024	6.875	288,146	0	(51)	0	0	0	475,000	10/07/2024
1000457987		CLEVELAND HEIGHTS	OH		11/25/2024	6.375	194,017	0	19	0	0	0	304,000	10/02/2024
1000457989		SAINT MARYS	GA		11/25/2024	6.250	182,010	0	35	0	0	0	271,000	09/17/2024
1000457991		HIGH POINT	NC		11/25/2024	6.750	198,569	0	(35)	0	0	0	280,000	09/19/2024
1000457995		BALTIMORE	MD		11/25/2024	6.875	180,544	0	(39)	0	0	0	240,000	10/16/2024
1000457997		SEBRING	FL		11/25/2024	6.500	150,994	0	(32)	0	0	0	232,000	09/27/2024
1000457999		CINCINNATI	OH		02/18/2025	7.000	255,030	0	40	0	0	0	325,000	10/01/2024
1000458001		BALTIMORE	MD		11/25/2024	7.000	168,710	0	(57)	0	0	0	230,000	09/19/2024
1000458005		HARTLAND	WI		11/25/2024	6.750	296,864	0	(62)	0	0	0	395,000	10/08/2024
1000458007		BEAVER FALLS	PA		11/25/2024	7.125	84,145	0	(15)	0	0	0	105,000	10/02/2024
1000458017		MARTINSBURG	WV		11/25/2024	7.125	84,700	0	(24)	0	0	0	155,000	10/10/2024
1000458023		PALM BAY	FL		11/25/2024	6.750	209,599	0	(33)	0	0	0	280,000	08/13/2024
1000458025		GARFIELD HEIGHTS	OH		11/25/2024	7.000	74,541	0	(6)	0	0	0	100,000	09/18/2024
1000458029		SAINT JOSEPH	MO		11/25/2024	7.000	140,713	0	(56)	0	0	0	185,000	08/27/2024
1000458031		SAINT PAUL	MN		11/25/2024	6.875	249,844	0	(45)	0	0	0	357,000	10/02/2024
1000458033		OKLAHOMA CITY	OK		11/25/2024	6.750	150,768	0	(27)	0	0	0	201,000	10/03/2024
1000458037		NEWPORT	KY		02/18/2025	7.000	170,143	0	3	0	0	0	215,000	10/23/2024
1000458041		CINCINNATI	OH		02/18/2025	7.000	183,861	0	(3)	0	0	0	265,000	10/24/2024
1000458043		MARYVILLE	MO		11/25/2024	7.250	198,104	0	(62)	0	0	0	249,000	10/24/2024
1000458045		HAMILTON	OH		11/25/2024	7.125	142,313	0	(43)	0	0	0	188,000	10/08/2024
1000458051		MORRISTOWN	NJ		11/25/2024	7.120	505,021	0	(121)	0	0	0	705,000	10/24/2024
1000458053		SYRACUSE	NY		11/25/2024	7.210	121,884	0	(48)	0	0	0	150,000	08/01/2024
1000458059		ELMWOOD PARK	IL		11/25/2024	6.450	292,756	0	(2)	0	0	0	395,000	08/21/2024
1000458061		CHESTER	SC		11/25/2024	7.090	180,575	0	330	0	0	0	235,000	08/26/2024
1000458065		TACOMA	WA		11/25/2024	6.610	334,408	0	788	0	0	0	475,000	09/11/2024
1000458069		COLUMBUS	OH		11/25/2024	6.990	351,851	0	(83)	0	0	0	515,000	08/30/2024
1000458071		PALMDALE	CA		11/25/2024	6.610	354,403	0	(98)	0	0	0	525,000	10/05/2024
1000458073		ATLANTA	GA		11/25/2024	6.350	999,114	0	2,635	0	0	0	1,565,000	09/16/2024
1000458077		THE BRONX	NY		11/25/2024	7.500	637,319	0	(211)	0	0	0	850,000	08/31/2024
1000458079		MATAWAN	NJ		11/25/2024	7.280	460,197	0	820	0	0	0	700,000	10/11/2024
1000458081		BROOKLYN	NY		11/25/2024	7.660	1,376,665	0	(249)	0	0	0	1,550,000	10/15/2025
1000458085		RICHMOND	VA		11/25/2024	6.880	309,326	0	(61)	0	0	0	405,000	10/04/2024
1000458087		CHARLOTTE	NC		11/25/2024	5.810	234,135	0	117	0	0	0	407,000	09/22/2024
1000458089		GARY	IN		11/25/2024	7.250	177,472	0	354	0	0	0	234,000	09/24/2024
1000458091		HOLLYWOOD	FL		11/25/2024	7.100	369,201	0	737	0	0	0	520,000	09/11/2024
1000458093		HOLLYWOOD	FL		11/25/2024	7.320	607,767	0	1,177	0	0	0	800,000	09/11/2024
1000458095		HOLLYWOOD	FL		11/25/2024	7.150	377,665	0	740	0	0	0	560,000	09/11/2024
1000458097		JERSEY CITY	NJ		11/25/2024	7.350	561,977	0	1,152	0	0	0	745,000	08/05/2024
1000458099		SYRACUSE	NY		11/25/2024	7.190	115,279	0	(61)	0	0	0	150,000	09/20/2024
1000458101		CHARLOTTE	NC		11/25/2024	6.630	452,446	0	1,026	0	0	0	1,400,000	09/18/2024
1000458105		VARIOUS	OH		11/25/2024	7.300	259,981	0	485	0	0	0	341,000	09/20/2024
1000458111		DALY CITY	CA		11/25/2024	6.900	595,305	0	(330)	0	0	0	1,250,000	09/20/2024
1000458113		VARIOUS	PA		11/25/2024	7.080	902,666	0	(524)	0	0	0	1,277,000	09/24/2024
1000458121		INDIANAPOLIS	IN		11/25/2024	6.830	200,786	0	461	0	0	0	250,000	09/17/2024
1000458129		DOLTON	IL		11/25/2024	6.850	132,346	0	285	0	0	0	187,000	09/26/2024
1000458131		DOLTON	IL		11/25/2024	6.850	134,599	0	288	0	0	0	190,000	09/26/2024
1000458133		CLEVELAND	OH		11/25/2024	7.190	81,664	0	158	0	0	0	120,000	09/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000458135		DOLTON	IL		11/25/2024	6.850	120,547	0	255	0	0	0	175,000	09/26/2024
1000458137		DOLTON	IL		11/25/2024	6.850	109,699	0	236	0	0	0	155,000	09/26/2024
1000458139		DOLTON	IL		11/25/2024	6.850	109,657	0	232	0	0	0	155,000	09/26/2024
1000458141		SAN ANTONIO	TX		11/25/2024	6.970	270,684	0	538	0	0	0	380,000	09/24/2024
1000458145		GRANGER	IN		11/25/2024	7.320	243,247	0	400	0	0	0	320,000	09/24/2024
1000458147		TAMPA	FL		11/25/2024	6.260	100,415	0	(6)	0	0	0	210,000	09/24/2024
1000458151		AUGUSTA	GA		11/25/2024	6.298	78,101	0	12	0	0	0	100,000	09/25/2024
1000458153		SOUTH HOLLAND	IL		11/25/2024	6.990	196,677	0	421	0	0	0	260,000	10/01/2024
1000458159		RENO	NV		11/25/2024	6.990	425,301	0	(57)	0	0	0	568,000	09/27/2024
1000458161		NEW ORLEANS	LA		11/25/2024	6.800	262,185	0	(40)	0	0	0	350,000	09/25/2024
1000458169		NEW ORLEANS	LA		11/25/2024	7.650	280,176	0	(198)	0	0	0	385,000	09/25/2024
1000458171		BRIDGETON	NJ		11/25/2024	6.530	201,442	0	520	0	0	0	270,000	10/05/2024
1000458173		INDIANAPOLIS	IN		11/25/2024	6.890	181,213	0	67	0	0	0	244,000	10/08/2024
1000458175		NEWARK	NJ		11/25/2024	6.808	317,885	0	654	0	0	0	685,000	09/27/2024
1000458177		OAK LAWN	IL		11/25/2024	6.950	327,963	0	747	0	0	0	425,000	10/09/2024
1000458179		PUEBLO	CO		11/25/2024	7.005	117,772	0	242	0	0	0	155,000	09/13/2024
1000458181		NEWARK	NJ		11/25/2024	7.600	591,430	0	(96)	0	0	0	775,000	10/01/2024
1000458183		TRENTON	NJ		11/25/2024	7.370	184,106	0	317	0	0	0	240,000	10/09/2024
1000458185		ROCKFORD	IL		11/25/2024	6.850	91,825	0	(139)	0	0	0	135,000	10/14/2024
1000458187		PETERSBURG	VA		11/25/2024	6.660	136,444	0	325	0	0	0	170,000	10/02/2024
1000458191		CLEARWATER	FL		11/25/2024	6.540	277,082	0	741	0	0	0	372,800	10/15/2024
1000458193		TULSA	OK		11/25/2024	7.010	105,737	0	210	0	0	0	150,000	10/21/2024
1000458195		BALTIMORE	MD		11/25/2024	6.990	98,863	0	202	0	0	0	150,000	09/11/2025
1000458197		FAYETTEVILLE	NC		11/25/2024	7.240	158,153	0	296	0	0	0	194,000	10/08/2024
1000458201		KANSAS CITY	MO		11/25/2024	7.480	133,812	0	209	0	0	0	173,000	10/14/2024
1000458203		HENRICO	VA		11/25/2024	7.140	172,408	0	(60)	0	0	0	258,000	10/17/2024
1000458205		KANSAS CITY	KS		11/25/2024	7.490	179,842	0	260	0	0	0	231,000	10/09/2024
1000458207		KANSAS CITY	KS		11/25/2024	7.480	82,583	0	128	0	0	0	100,000	10/10/2024
1000458209		KANSAS CITY	MO		11/25/2024	7.480	90,001	0	(86)	0	0	0	110,000	10/08/2024
1000458213		BALTIMORE	MD		11/25/2024	6.835	98,662	0	229	0	0	0	165,000	09/15/2025
1000458215		NORTH CHICAGO	IL		11/25/2024	6.990	164,309	0	349	0	0	0	232,500	10/18/2024
1000458217		SAUK VILLAGE	IL		11/25/2024	6.480	132,090	0	(27)	0	0	0	220,000	10/14/2024
1000458219		CINCINNATI	OH		11/25/2024	7.125	191,108	0	(87)	0	0	0	250,000	10/09/2024
1000458221		SCHENECTADY	NY		11/25/2024	7.396	188,626	0	(67)	0	0	0	248,000	10/08/2024
1000458223		PAINESVILLE	OH		11/25/2024	7.150	257,339	0	(61)	0	0	0	340,000	10/07/2024
1000458225		BRISTOL	TN		11/25/2024	6.550	178,457	0	473	0	0	0	226,000	10/21/2024
1000458227		MUSKEGON HEIGHTS	MI		11/25/2024	6.860	93,548	0	203	0	0	0	128,000	09/23/2024
1000458229		BURBANK	IL		11/25/2024	7.200	341,638	0	(140)	0	0	0	420,000	10/09/2024
1000458233		CLEVELAND	OH		11/25/2024	7.430	119,548	0	235	0	0	0	158,000	10/02/2024
1000458235		HOLLYWOOD	FL		11/25/2024	6.900	428,167	0	(150)	0	0	0	565,000	10/18/2024
1000458237		DETROIT	MI		11/25/2024	7.242	105,338	0	193	0	0	0	134,000	10/17/2024
1000458241		LINDEN	NJ		11/25/2024	6.990	456,330	0	970	0	0	0	575,000	10/16/2024
1000458243		ORANGEBURG	SC		11/25/2024	7.320	87,620	0	165	0	0	0	115,000	10/10/2024
1000458245		KANSAS CITY	MO		11/25/2024	6.786	237,367	0	522	0	0	0	330,000	10/18/2024
1000458247		DUNDALK	MD		11/25/2024	6.550	143,513	0	348	0	0	0	220,000	10/14/2024
1000458249		TAYLOR	PA		11/25/2024	7.800	169,468	0	(49)	0	0	0	211,000	09/24/2024
1000458251		BALTIMORE	MD		11/25/2024	6.500	171,661	0	(27)	0	0	0	250,000	09/13/2025
1000458253		CHICAGO	IL		11/25/2024	6.970	352,295	0	(90)	0	0	0	440,000	10/15/2024
1000458255		VINELAND	NJ		11/25/2024	7.099	239,122	0	(71)	0	0	0	316,000	09/30/2024
1000458257		LOS BANOS	CA		11/25/2024	6.510	294,890	0	724	0	0	0	480,000	10/16/2024
1000458259		DETROIT	MI		11/25/2024	7.120	86,985	0	(39)	0	0	0	122,000	10/18/2024
1000458261		OMAHA	NE		11/25/2024	6.680	158,193	0	(40)	0	0	0	210,000	10/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000458267		BROCKTON	MA		11/25/2024	7.060	147,665	0	310	0	0	0	209,000	10/14/2024
1000458269		KOKOMO	IN		11/25/2024	7.110	104,207	0	208	0	0	0	137,000	10/16/2024
1000458271		MILWAUKEE	WI		11/25/2024	6.940	89,882	0	(18)	0	0	0	120,000	10/16/2024
1000458280		BEAVER DAM	WI		11/25/2024	7.070	261,232	0	(141)	0	0	0	425,000	10/22/2024
1000458282		NORFOLK	VA		11/25/2024	6.800	121,852	0	263	0	0	0	172,000	10/07/2024
1000458284		LINCOLN	NE		11/25/2024	6.829	144,496	0	314	0	0	0	179,000	10/16/2024
1000458286		BARNEGAT TOWNSHIP	NJ		11/25/2024	6.780	212,586	0	(59)	0	0	0	345,000	10/02/2024
1000458288		WICHITA FALLS	TX		11/25/2024	6.990	104,544	0	(34)	0	0	0	138,000	07/20/2024
1000458290		BROOKLYN	OH		11/25/2024	7.140	119,989	0	260	0	0	0	162,000	10/18/2024
1000458292		AUGUSTA	ME		11/25/2024	7.190	266,644	0	516	0	0	0	350,000	10/14/2024
1000458294		CHICAGO	IL		11/25/2024	7.300	507,918	0	1,033	0	0	0	700,000	10/02/2024
1000458296		BIRMINGHAM	AL		11/25/2024	7.040	107,336	0	201	0	0	0	150,000	10/23/2024
1000458298		BRENTWOOD	NY		11/25/2024	7.130	479,840	0	951	0	0	0	728,000	10/10/2024
1000458300		BRENTWOOD	NY		11/25/2024	7.030	505,068	0	1,060	0	0	0	725,000	10/10/2024
1000458306		COLLEGE PARK	GA		11/25/2024	7.340	254,271	0	(53)	0	0	0	332,000	08/20/2024
1000458308		BARNEGAT	NJ		11/25/2024	6.879	225,022	0	(87)	0	0	0	370,000	10/11/2024
1000458310		NEWARK	NJ		11/25/2024	7.205	435,775	0	882	0	0	0	575,000	10/15/2024
1000458312		PORT WASHINGTON	NY		11/25/2024	7.990	453,057	0	572	0	0	0	545,000	10/18/2024
1000458314		EWING	NJ		11/25/2024	6.770	194,317	0	431	0	0	0	275,000	10/02/2024
1000458316		THE BRONX	NY		11/25/2024	7.050	752,706	0	(167)	0	0	0	999,500	10/10/2024
1000458318		VARIOUS	TN		12/05/2024	7.040	5,590,415	0	(8,926)	0	0	0	9,632,100	10/23/2024
1000460243		WESTERVILLE	OH		01/30/2025	7.750	205,312	0	(56)	0	0	0	450,000	05/09/2024
1000460273		DETROIT	MI		01/30/2025	9.500	76,817	0	(17)	0	0	0	112,000	05/23/2024
1000460286		DEARBORN HEIGHTS	MI		01/30/2025	7.875	137,133	0	2,035	0	0	0	620,000	06/01/2024
1000460287		LAUDERHILL	FL		01/30/2025	7.250	201,122	0	(58)	0	0	0	335,000	04/18/2024
1000460288		GULFPORT	FL		01/30/2025	7.875	326,797	0	(631)	0	0	0	504,000	05/26/2024
1000460291		CICERO	IL		01/30/2025	7.250	199,457	0	(57)	0	0	0	422,000	07/01/2024
1000460293		WILLIS	TX		01/30/2025	7.625	225,791	0	37	0	0	0	338,000	06/24/2024
1000460302		ST. LOUIS	MO		01/30/2025	7.875	77,892	0	0	0	0	0	118,000	07/17/2024
1000460303		SYRACUSE	NY		01/30/2025	8.000	137,364	0	(99)	0	0	0	180,000	07/20/2024
1000460307		BRENHAM	TX		01/30/2025	8.250	176,551	0	(45)	0	0	0	250,000	06/12/2024
1000460319		MIAMI	FL		01/30/2025	7.875	103,287	0	(71)	0	0	0	300,000	03/28/2024
1000460320		ROXBORO	NC		01/30/2025	6.750	161,424	0	(32)	0	0	0	215,000	03/12/2025
1000460323		NEWPORT NEWS	VA		01/30/2025	7.625	166,769	0	(81)	0	0	0	217,500	07/05/2024
1000460325		WACO	TX		01/30/2025	8.125	136,221	0	(87)	0	0	0	175,000	07/24/2024
1000460328		BEAVERTON	MI		01/30/2025	7.750	79,608	0	(25)	0	0	0	126,000	07/23/2024
1000460333		MEMPHIS	TN		01/30/2025	7.375	96,816	0	(27)	0	0	0	156,000	04/20/2024
1000460340		CHEBOYGAN	MI		01/30/2025	7.750	280,846	0	(80)	0	0	0	546,000	08/02/2024
1000460342		CLEVELAND HEIGHTS	OH		01/30/2025	8.000	100,905	0	(28)	0	0	0	125,000	08/10/2024
1000460343		SAN ANTONIO	TX		01/30/2025	7.500	180,169	0	(106)	0	0	0	280,000	07/31/2024
1000460345		GARLAND	TX		01/30/2025	7.375	188,074	0	(44)	0	0	0	280,000	08/29/2024
1000460346		SANFORD	FL		01/30/2025	7.875	151,195	0	(48)	0	0	0	328,000	07/30/2024
1000460348		AUSTIN	TX		01/30/2025	7.500	1,417,891	0	(834)	0	0	0	2,875,000	08/05/2024
1000460350		UVALDE	TX		01/30/2025	8.125	152,905	0	(46)	0	0	0	202,000	08/05/2024
1000460352		ORLANDO	FL		01/30/2025	7.750	200,224	0	(40)	0	0	0	385,000	08/01/2024
1000460356		CLEVELAND	OH		01/30/2025	8.125	89,391	0	(23)	0	0	0	118,000	07/19/2024
1000460358		CLEVELAND	OH		01/30/2025	8.375	97,012	0	(21)	0	0	0	128,000	07/22/2024
1000460360		CLEVELAND	OH		01/30/2025	8.125	87,118	0	(22)	0	0	0	115,000	06/24/2024
1000460362		CLEVELAND	OH		01/30/2025	8.125	83,385	0	33	0	0	0	110,000	06/24/2024
1000460365		BATON ROUGE	LA		01/30/2025	8.375	128,654	0	(32)	0	0	0	182,000	07/29/2024
1000460366		CULLOWHEE	NC		01/30/2025	6.750	517,059	0	(222)	0	0	0	970,000	08/05/2024
1000460368		HARRISBURG	PA		01/30/2025	7.500	102,971	0	48	0	0	0	140,500	08/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000460371		GRAND RAPIDS	MI		01/30/2025	7.625	177,831	0	81	0	0	0	235,000	08/12/2024
1000460375		MILWAUKEE	WI		01/30/2025	8.875	92,488	0	(21)	0	0	0	122,000	07/27/2024
1000460377		BANNING	CA		01/30/2025	7.875	208,821	0	(55)	0	0	0	360,000	05/24/2024
1000460379		CHICAGO	IL		01/30/2025	8.500	109,083	0	(26)	0	0	0	135,000	08/08/2024
1000460386		LORIS	SC		01/30/2025	8.125	79,983	0	(52)	0	0	0	110,000	08/09/2024
1000460388		BAKERSFIELD	CA		01/30/2025	8.375	304,173	0	(75)	0	0	0	430,000	08/09/2024
1000460389		DALLAS	TX		01/30/2025	7.875	143,616	0	(60)	0	0	0	235,000	08/06/2024
1000460394		EVANS CITY	PA		01/30/2025	7.375	196,645	0	94	0	0	0	265,000	08/13/2024
1000460395		CENTRAL VALLEY	NY		01/30/2025	8.000	324,129	0	134	0	0	0	475,000	07/22/2024
1000460401		TUSCALOOSA	AL		01/30/2025	8.500	113,026	0	212	0	0	0	190,000	08/12/2024
1000460404		MILWAUKEE	WI		01/30/2025	8.375	87,769	0	31	0	0	0	124,000	08/20/2024
1000460408		PITTSBURGH	PA		01/30/2025	8.375	75,791	0	(19)	0	0	0	110,000	04/15/2025
1000460410		SPRING LAKE	NC		01/30/2025	8.125	122,640	0	(47)	0	0	0	185,000	08/27/2024
1000460411		BALDWINSVILLE	NY		01/30/2025	8.125	134,767	0	(96)	0	0	0	175,000	09/05/2024
1000460416		JACKSON	MS		01/30/2025	9.125	92,978	0	(21)	0	0	0	133,000	08/22/2024
1000460418		ERIE	PA		01/30/2025	7.500	155,590	0	69	0	0	0	220,000	08/20/2024
1000460419		CARROLLTON	TX		01/30/2025	7.750	176,753	0	77	0	0	0	445,000	08/30/2024
1000460421		ANTIOCH	TN		01/30/2025	7.500	242,031	0	(67)	0	0	0	330,000	08/13/2024
1000460427		PORT ALLEN	LA		01/30/2025	7.875	119,749	0	(522)	0	0	0	185,000	08/17/2024
1000460428		MACON	GA		01/30/2025	8.750	81,202	0	(18)	0	0	0	105,000	08/21/2024
1000460430		LORAIN	OH		01/30/2025	8.500	113,283	0	(27)	0	0	0	140,000	08/14/2024
1000460436		FRESNO	CA		01/30/2025	7.750	258,228	0	(118)	0	0	0	362,000	08/16/2024
1000460437		KENNESAW	GA		01/30/2025	7.250	350,867	0	(95)	0	0	0	440,000	08/26/2024
1000460439		HAZEL CREST	IL		01/30/2025	8.375	91,005	0	34	0	0	0	155,000	08/12/2024
1000460440		CLEVELAND	OH		01/30/2025	9.125	97,190	0	30	0	0	0	120,000	08/06/2024
1000460442		ROANOKE	VA		01/30/2025	7.875	70,460	0	45	0	0	0	111,000	08/15/2024
1000460443		HUBBARDSTON	MA		01/30/2025	7.375	65,495	0	(22)	0	0	0	391,000	08/06/2024
1000460449		DEARBORN	MI		01/30/2025	8.250	197,135	0	76	0	0	0	290,000	08/22/2024
1000460451		PRINCETON	TX		01/30/2025	8.000	178,029	0	(69)	0	0	0	267,000	08/23/2024
1000460455		ABRAMS	WI		01/30/2025	7.875	233,805	0	(68)	0	0	0	334,000	08/27/2024
1000460463		TENAFLY	NJ		01/30/2025	7.875	532,444	0	(140)	0	0	0	785,000	07/26/2024
1000460464		NORTH TONAWANDA	NY		01/30/2025	8.875	303,428	0	(70)	0	0	0	400,000	08/19/2024
1000460466		PITTSBURGH	PA		01/30/2025	8.500	140,391	0	(37)	0	0	0	180,000	08/16/2024
1000460467		WEST BABYLON	NY		01/30/2025	7.625	305,894	0	(125)	0	0	0	600,000	08/31/2024
1000460468		BUFFALO	NY		01/30/2025	7.875	148,812	0	14	0	0	0	216,000	08/09/2024
1000460477		MIDWAY	UT		01/30/2025	7.625	312,788	0	(97)	0	0	0	815,000	08/15/2024
1000460478		BETHLEHEM	PA		01/30/2025	6.750	206,010	0	(105)	0	0	0	341,000	08/12/2024
1000460486		PITTSBURGH	PA		01/30/2025	8.625	157,153	0	55	0	0	0	207,000	09/26/2024
1000460489		GRIFFIN	GA		01/30/2025	9.125	122,146	0	38	0	0	0	174,000	08/22/2024
1000460497		FAYETTEVILLE	NC		01/30/2025	8.875	96,145	0	89	0	0	0	166,000	08/29/2024
1000460499		SUMMERFIELD	FL		01/30/2025	7.125	153,159	0	(48)	0	0	0	189,500	09/01/2024
1000460503		HOUSTON	TX		01/30/2025	7.750	239,451	0	(102)	0	0	0	312,000	08/21/2024
1000460504		HOUSTON	TX		01/30/2025	7.750	239,451	0	(102)	0	0	0	312,000	08/21/2024
1000460505		HOUSTON	TX		01/30/2025	7.750	237,132	0	(90)	0	0	0	315,000	09/16/2024
1000460506		HOUSTON	TX		01/30/2025	7.750	237,916	0	(101)	0	0	0	310,000	08/21/2024
1000460507		HOUSTON	TX		01/30/2025	7.750	237,738	0	(112)	0	0	0	310,000	08/21/2024
1000460508		HOUSTON	TX		01/30/2025	7.750	238,144	0	(104)	0	0	0	310,000	08/21/2024
1000460510		FLAGSTAFF	AZ		01/30/2025	7.750	509,564	0	(195)	0	0	0	701,000	09/07/2024
1000460514		HAINES CITY	FL		01/30/2025	7.750	256,246	0	(457)	0	0	0	365,000	07/11/2024
1000460515		BELLEVUE	NE		01/30/2025	7.375	293,186	0	88	0	0	0	370,000	09/03/2024
1000460516		MANSFIELD	OH		01/30/2025	8.250	80,370	0	31	0	0	0	102,000	09/12/2024
1000460517		PAWLEYS ISLAND	SC		01/30/2025	8.500	115,492	0	(67)	0	0	0	174,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000460519		LAKELAND	FL		01/30/2025	7.375	115,846	0	56	0	0	0	200,000	08/22/2024
1000460521		OVERLAND PARK	KS		01/30/2025	9.000	163,223	0	(35)	0	0	0	245,000	09/04/2024
1000460522		PHILADELPHIA	PA		01/30/2025	8.500	132,744	0	48	0	0	0	180,000	09/12/2024
1000460526		OWOSSO	MI		01/30/2025	8.125	139,940	0	(46)	0	0	0	186,000	09/19/2024
1000460528		KEY WEST	FL		01/30/2025	7.375	229,753	0	(339)	0	0	0	870,000	09/11/2024
1000460532		ELYRIA	OH		01/30/2025	8.625	75,875	0	(18)	0	0	0	100,000	09/16/2024
1000460536		KALAMAZOO	MI		01/30/2025	8.375	119,252	0	29	0	0	0	146,000	08/23/2024
1000460539		NORTH LITTLE ROCK	AR		01/30/2025	7.625	112,509	0	22	0	0	0	146,000	09/10/2024
1000460540		TUCSON	AZ		01/30/2025	7.750	204,642	0	(109)	0	0	0	265,000	09/12/2024
1000460541		NORTH LAUDERDALE	FL		01/30/2025	7.000	231,766	0	(9)	0	0	0	360,000	09/12/2024
1000460542		FAIRDALE	KY		01/30/2025	8.500	184,084	0	(44)	0	0	0	260,000	08/27/2024
1000460580		OWENSBORO	KY		01/30/2025	7.875	173,774	0	(159)	0	0	0	224,000	09/12/2024
1000460581		SPRING	TX		01/30/2025	7.750	212,119	0	(57)	0	0	0	382,000	08/23/2024
1000460584		SIDNEY	NE		01/30/2025	7.375	106,207	0	30	0	0	0	130,000	09/12/2024
1000460585		MECHANICSBURG	PA		01/30/2025	7.375	151,757	0	72	0	0	0	215,000	08/27/2024
1000460589		WOODBRIDGE	VA		01/30/2025	7.625	252,261	0	(69)	0	0	0	560,000	08/30/2024
1000460591		CONLEY	GA		01/30/2025	8.000	57,648	0	(30)	0	0	0	204,000	09/16/2024
1000460594		TIFFIN	OH		01/30/2025	8.250	109,403	0	46	0	0	0	156,000	09/09/2024
1000460596		SMYRNA	TN		01/30/2025	8.000	236,728	0	(92)	0	0	0	305,000	09/12/2024
1000460598		BROOKLYN	NY		01/30/2025	7.625	458,285	0	(215)	0	0	0	1,080,000	09/15/2024
1000460600		YUMA	AZ		01/30/2025	7.125	194,392	0	(100)	0	0	0	357,000	09/12/2024
1000460604		AKRON	OH		01/30/2025	8.750	89,921	0	(4)	0	0	0	115,000	10/14/2024
1000460611		OLATHE	KS		01/30/2025	7.000	224,264	0	(56)	0	0	0	323,000	09/12/2024
1000460613		DURANGO	CO		01/30/2025	7.250	267,387	0	131	0	0	0	450,000	08/31/2024
1000460615		PENSACOLA	FL		01/30/2025	7.875	152,423	0	143	0	0	0	311,000	06/26/2024
1000460617		MIAMI	FL		01/30/2025	8.125	132,730	0	(34)	0	0	0	190,000	05/14/2024
1000460619		WEST PALM BEACH	FL		01/30/2025	8.490	166,548	0	(41)	0	0	0	220,000	06/11/2024
1000460630		DEERFIELD BEACH	FL		01/30/2025	7.625	313,632	0	(262)	0	0	0	560,000	05/22/2024
1000460633		KISSIMMEE	FL		01/30/2025	7.750	181,297	0	(49)	0	0	0	352,000	05/23/2024
1000460635		MIAMI	FL		01/30/2025	8.375	191,736	0	(48)	0	0	0	262,000	04/26/2024
1000460636		MIAMI BEACH	FL		01/30/2025	7.875	227,057	0	(184)	0	0	0	346,000	04/15/2024
1000460637		MIAMI	FL		01/30/2025	6.875	173,824	0	(29)	0	0	0	258,000	04/27/2024
1000460641		PHOENIX	AZ		01/30/2025	6.875	200,182	0	258	0	0	0	290,000	09/13/2024
1000460643		WEED	CA		01/30/2025	6.875	121,723	0	(35)	0	0	0	215,000	09/12/2024
1000460647		TAMPA	FL		01/30/2025	8.250	252,498	0	(68)	0	0	0	350,000	09/23/2024
1000460649		ASPEN	CO		01/30/2025	7.375	3,023,264	0	(763)	0	0	0	7,500,000	09/19/2024
1000460650		CHICAGO	IL		01/30/2025	8.250	113,154	0	(28)	0	0	0	160,000	08/05/2024
1000460652		PAULSBORO	NJ		01/30/2025	7.875	176,674	0	(47)	0	0	0	240,000	08/02/2024
1000460653		KANSAS CITY	MO		01/30/2025	8.000	145,601	0	(95)	0	0	0	187,000	09/19/2024
1000460654		WEST DEPTFORD	NJ		01/30/2025	7.750	199,190	0	(53)	0	0	0	325,000	08/20/2024
1000460656		OCALA	FL		01/30/2025	7.875	448,027	0	(291)	0	0	0	608,000	09/09/2024
1000460666		HOUSTON	TX		01/30/2025	8.125	250,050	0	(95)	0	0	0	350,000	09/13/2024
1000460670		ABILENE	TX		01/30/2025	7.875	113,033	0	(73)	0	0	0	140,000	09/10/2024
1000460672		TALLAHASSEE	FL		01/30/2025	7.500	75,720	0	(21)	0	0	0	148,000	10/13/2024
1000460676		SCHENECTADY	NY		01/30/2025	7.625	209,471	0	65	0	0	0	274,000	06/14/2024
1000460678		RUSSELLVILLE	AL		01/30/2025	8.625	89,878	0	(21)	0	0	0	127,000	08/05/2024
1000460681		GRAND RAPIDS	MI		01/30/2025	7.500	174,062	0	95	0	0	0	248,000	09/26/2024
1000460689		DETROIT	MI		01/30/2025	7.625	79,714	0	(22)	0	0	0	101,000	09/11/2024
1000460696		APOPKA	FL		01/30/2025	6.875	219,947	0	131	0	0	0	278,000	09/25/2024
1000460697		CAPE CORAL	FL		01/30/2025	6.625	177,871	0	85	0	0	0	311,000	09/25/2024
1000460700		CEDAR KNOLLS	NJ		01/30/2025	7.750	353,532	0	(94)	0	0	0	500,000	09/16/2024
1000460701		DAVENPORT	FL		01/30/2025	6.250	217,567	0	57	0	0	0	325,000	09/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000460704		JACKSON	MS		01/30/2025	7.125	167,341	0	(27)	0	0	0	300,000	09/09/2024
1000460711		WARREN	MI		01/30/2025	7.625	130,421	0	213	0	0	0	305,000	08/31/2024
1000460715		COLUMBUS	GA		01/30/2025	8.000	95,426	0	(27)	0	0	0	137,900	10/10/2025
1000460717		WESTVILLE	NJ		01/30/2025	8.250	106,224	0	41	0	0	0	150,000	08/23/2024
1000460719		MIDDLETOWN	OH		01/30/2025	8.250	81,944	0	31	0	0	0	108,000	10/11/2024
1000460721		HYATTSVILLE	MD		01/30/2025	7.875	85,548	0	(53)	0	0	0	110,000	09/20/2024
1000460722		FORT WORTH	TX		01/30/2025	6.500	208,420	0	207	0	0	0	265,000	09/10/2024
1000460723		SEVIERVILLE	TN		01/30/2025	7.250	727,134	0	(272)	0	0	0	900,000	08/11/2024
1000460724		BRIGHTON	CO		01/30/2025	7.375	701,603	0	(444)	0	0	0	925,000	09/28/2024
1000460726		ALEXANDRIA	LA		01/30/2025	7.125	103,349	0	(61)	0	0	0	149,000	09/19/2024
1000460729		STATEN ISLAND	NY		01/30/2025	6.875	328,182	0	(158)	0	0	0	735,000	08/31/2024
1000460731		EDMOND	OK		01/30/2025	6.750	291,510	0	132	0	0	0	442,000	08/27/2024
1000460733		MIAMI	FL		01/30/2025	6.625	607,043	0	297	0	0	0	1,130,000	09/04/2024
1000460737		FARNHAM	VA		01/30/2025	6.875	76,143	0	(31)	0	0	0	140,000	09/06/2024
1000460739		COOLIDGE	AZ		01/30/2025	7.125	150,677	0	79	0	0	0	435,000	09/18/2024
1000460740		YPSILANTI	MI		01/30/2025	7.750	166,665	0	(44)	0	0	0	220,000	08/24/2024
1000460743		DAYTON	TX		01/30/2025	6.625	85,251	0	56	0	0	0	148,000	08/29/2024
1000460749		RED HOOK	NY		01/30/2025	7.375	299,017	0	(84)	0	0	0	400,000	08/14/2024
1000460750		MIAMI	FL		01/30/2025	7.500	208,288	0	89	0	0	0	295,000	08/27/2024
1000460751		CUMMING	GA		01/30/2025	7.250	113,178	0	(74)	0	0	0	350,000	10/15/2024
1000460752		PORT ST. LUCIE	FL		01/30/2025	6.750	296,466	0	(48)	0	0	0	430,000	09/22/2024
1000460753		KATHLEEN	GA		01/30/2025	7.500	95,903	0	43	0	0	0	270,000	09/10/2024
1000460756		BROKEN BOW	OK		01/30/2025	7.750	965,647	0	(257)	0	0	0	1,195,000	09/16/2024
1000460760		MUNCIE	IN		01/30/2025	9.000	133,449	0	(37)	0	0	0	165,000	08/28/2024
1000460761		DALLAS	TX		01/30/2025	7.500	191,521	0	(53)	0	0	0	275,000	08/14/2024
1000460765		DEARBORN	MI		01/30/2025	8.000	170,646	0	70	0	0	0	227,000	09/26/2024
1000460777		ROCKLEDGE	FL		01/30/2025	8.250	107,717	0	(68)	0	0	0	148,000	09/11/2024
1000460780		MIAMI	FL		01/30/2025	6.875	223,497	0	(27)	0	0	0	300,000	09/25/2024
1000460783		EIGHT MILE	AL		01/30/2025	7.250	137,681	0	(44)	0	0	0	182,000	09/23/2024
1000460784		MADISON HEIGHTS	MI		01/30/2025	7.375	157,433	0	64	0	0	0	205,000	09/18/2024
1000460787		JACKSONVILLE	FL		01/30/2025	6.625	249,413	0	192	0	0	0	360,000	09/16/2024
1000460789		LOUISVILLE	KY		01/30/2025	7.500	153,459	0	(42)	0	0	0	190,000	09/10/2024
1000460791		PHILADELPHIA	PA		01/30/2025	7.125	160,430	0	470	0	0	0	225,000	09/09/2024
1000460793		DETROIT	MI		01/30/2025	7.875	147,862	0	62	0	0	0	195,000	09/19/2024
1000460795		DELAND	FL		01/30/2025	7.250	188,979	0	(88)	0	0	0	290,000	08/31/2024
1000460796		BOYNTON BEACH	FL		01/30/2025	6.875	152,360	0	(63)	0	0	0	250,000	08/01/2024
1000460801		LAKE OZARK	MO		01/30/2025	7.000	216,068	0	(52)	0	0	0	270,000	09/16/2024
1000460805		TUSCALOOSA	AL		01/30/2025	7.750	81,798	0	(44)	0	0	0	108,000	09/17/2024
1000460807		STONE MOUNTAIN	GA		01/30/2025	7.875	193,858	0	(41)	0	0	0	358,000	09/17/2024
1000460808		NAPLES	FL		01/30/2025	7.750	720,733	0	109	0	0	0	1,075,000	09/23/2024
1000460811		FLOWERY BRANCH	GA		01/30/2025	7.375	296,593	0	(131)	0	0	0	422,000	09/16/2024
1000460812		RIVER EDGE	NJ		01/30/2025	6.875	353,189	0	188	0	0	0	740,000	09/10/2024
1000460814		LAKE WORTH BEACH	FL		01/30/2025	8.250	1,049,374	0	(15,433)	0	0	0	1,220,000	10/08/2025
1000460816		MIAMI	FL		01/30/2025	7.500	262,688	0	121	0	0	0	650,000	09/16/2024
1000460820		WHEAT RIDGE	CO		01/30/2025	6.875	380,379	0	(94)	0	0	0	548,000	07/17/2024
1000460821		OCALA	FL		01/30/2025	7.500	195,685	0	(102)	0	0	0	273,000	09/16/2024
1000460822		SHELBY TOWNSHIP	MI		01/30/2025	7.750	160,634	0	(64)	0	0	0	210,000	09/23/2024
1000460825		BAKERSFIELD	CA		01/30/2025	6.250	78,739	0	4	0	0	0	305,000	09/14/2024
1000460826		ALFRED	ME		01/30/2025	7.375	298,295	0	(168)	0	0	0	650,000	09/25/2024
1000460828		SCRANTON	PA		01/30/2025	8.375	209,505	0	(51)	0	0	0	296,000	09/21/2024
1000460830		SEVIERVILLE	TN		01/30/2025	7.875	258,047	0	(78)	0	0	0	320,000	09/17/2024
1000460832		GARFIELD HEIGHTS	OH		01/30/2025	8.625	82,600	0	29	0	0	0	102,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000460834		ODESSA	TX		01/30/2025	8.000	159,775	0	65	0	0	0	200,000	09/17/2024
1000460836		LORENA	TX		01/30/2025	7.500	301,924	0	90	0	0	0	370,000	09/24/2024
1000460849		DETROIT	MI		01/30/2025	7.000	74,605	0	(8)	0	0	0	100,000	07/25/2024
1000460851		SPRING VALLEY	NY		01/30/2025	7.250	596,689	0	(167)	0	0	0	845,000	10/01/2024
1000460852		ELLICOTT CITY	MD		01/30/2025	6.990	213,454	0	(45)	0	0	0	305,000	08/12/2024
1000460854		NEWNAN	GA		01/30/2025	7.250	218,890	0	(82)	0	0	0	290,000	10/10/2024
1000460856		HOUSTON	TX		01/30/2025	7.125	191,827	0	96	0	0	0	356,000	09/27/2024
1000460858		DE PERE	WI		01/30/2025	7.375	185,198	0	(79)	0	0	0	243,000	10/06/2024
1000460859		SMITHFIELD	NC		01/30/2025	7.000	180,723	0	(49)	0	0	0	247,000	09/23/2024
1000460862		BELTON	TX		01/30/2025	6.000	91,417	0	47	0	0	0	152,600	09/06/2024
1000460864		EAGLE LAKE	FL		01/30/2025	7.250	158,411	0	47	0	0	0	205,000	09/30/2024
1000460872		EASTPOINTE	MI		01/30/2025	8.625	87,107	0	(25)	0	0	0	152,000	09/25/2024
1000460876		DIXFIELD	ME		01/30/2025	7.250	223,260	0	(64)	0	0	0	295,000	09/11/2024
1000460882		FORT PIERCE	FL		01/30/2025	7.750	241,306	0	(23)	0	0	0	334,000	09/17/2024
1000460884		BURLESON	TX		01/30/2025	6.500	257,279	0	(39)	0	0	0	454,000	09/13/2024
1000460886		ARLINGTON	TX		01/30/2025	7.375	283,661	0	75	0	0	0	370,000	09/25/2024
1000460890		MAPLE SHADE	NJ		01/30/2025	7.875	208,523	0	88	0	0	0	281,000	09/16/2024
1000460893		COMMERCE CITY	CO		01/30/2025	7.000	339,208	0	238	0	0	0	478,000	09/25/2024
1000460894		LAKE WORTH BEACH	FL		01/30/2025	8.625	404,664	0	(96)	0	0	0	500,000	09/25/2024
1000460895		OREGON	OH		01/30/2025	7.750	80,106	0	96	0	0	0	147,500	09/23/2024
1000460896		DETROIT	MI		01/30/2025	8.625	87,371	0	25	0	0	0	108,000	09/14/2024
1000460897		LAS VEGAS	NV		01/30/2025	7.750	171,576	0	(55)	0	0	0	330,000	10/07/2024
1000460898		ATLANTA	GA		01/30/2025	7.500	235,210	0	(77)	0	0	0	376,000	09/20/2024
1000460899		POMPANO BEACH	FL		01/30/2025	8.125	264,305	0	(135)	0	0	0	342,000	09/25/2024
1000460903		LORETTO	MN		01/30/2025	8.125	254,720	0	(65)	0	0	0	365,000	09/23/2024
1000460905		DETROIT	MI		01/30/2025	8.625	103,189	0	(24)	0	0	0	136,000	09/12/2024
1000460910		DEARBORN	MI		01/30/2025	7.125	150,771	0	(35)	0	0	0	250,000	09/10/2024
1000460911		DEARBORN HEIGHTS	MI		01/30/2025	7.625	177,736	0	(46)	0	0	0	245,000	09/13/2024
1000460913		SHEPHERDSVILLE	KY		01/30/2025	8.500	129,466	0	(31)	0	0	0	175,000	09/18/2024
1000460915		GASTONIA	NC		01/30/2025	7.250	196,960	0	72	0	0	0	260,000	09/12/2024
1000460919		TEMPLE TERRACE	FL		01/30/2025	6.125	223,927	0	233	0	0	0	455,000	09/16/2024
1000460923		PHILADELPHIA	PA		01/30/2025	7.750	109,924	0	48	0	0	0	145,000	09/20/2024
1000460943		JONESBORO	GA		01/30/2025	7.375	191,004	0	(88)	0	0	0	267,000	09/24/2024
1000460945		BRISTOL	CT		01/30/2025	8.625	209,272	0	47	0	0	0	315,000	09/06/2024
1000460946		TEMPLE TERRACE	FL		01/30/2025	6.625	296,273	0	(75)	0	0	0	395,000	09/10/2024
1000460948		MALDEN	MA		01/30/2025	6.875	209,299	0	71	0	0	0	465,000	09/26/2024
1000460950		WESTLAKE	FL		01/30/2025	6.375	351,331	0	230	0	0	0	730,000	10/02/2024
1000460952		SWEETWATER	FL		01/30/2025	6.875	155,979	0	785	0	0	0	400,000	09/17/2024
1000460954		KISSIMMEE	FL		01/30/2025	6.750	268,944	0	(63)	0	0	0	350,000	09/17/2024
1000460955		DAVIE	FL		01/30/2025	6.875	483,368	0	188	0	0	0	940,000	08/09/2024
1000460957		BALTIMORE	MD		01/30/2025	7.375	104,831	0	(39)	0	0	0	215,000	09/30/2024
1000460958		ORLANDO	FL		01/30/2025	7.000	284,219	0	(50)	0	0	0	360,000	09/30/2024
1000460963		ERIE	PA		01/30/2025	8.625	92,621	0	32	0	0	0	122,000	09/18/2024
1000460965		IRVING	TX		01/30/2025	7.375	268,264	0	(124)	0	0	0	405,000	10/05/2024
1000460969		STONE MOUNTAIN	GA		01/30/2025	6.000	232,780	0	387	0	0	0	307,000	10/02/2024
1000460971		AURORA	CO		01/30/2025	7.375	305,971	0	99	0	0	0	455,000	10/01/2024
1000460973		MANSFIELD	TX		01/30/2025	7.000	342,510	0	(95)	0	0	0	500,000	09/20/2024
1000460975		FOREST RANCH	CA		01/30/2025	8.500	241,939	0	(58)	0	0	0	325,000	09/23/2024
1000460978		SHERIDAN	IN		01/30/2025	8.625	101,440	0	12	0	0	0	150,000	09/20/2024
1000460979		PLANO	TX		01/30/2025	7.500	231,110	0	(125)	0	0	0	302,000	04/26/2024
1000460980		CAPE CANAVERAL	FL		01/30/2025	7.875	307,322	0	(207)	0	0	0	395,000	06/19/2024
1000460982		CULPEPER	VA		01/30/2025	7.500	199,400	0	(116)	0	0	0	299,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000460983		YUMA	AZ		01/30/2025	8.500	214,397	0	(51)	0	0	0	265,000	09/16/2024
1000460984		PONTIAC	MI		01/30/2025	8.250	87,140	0	(22)	0	0	0	115,000	10/04/2024
1000460985		PONTIAC	MI		01/30/2025	8.250	90,991	0	(23)	0	0	0	120,000	10/01/2024
1000460986		PONTIAC	MI		01/30/2025	8.250	83,409	0	(21)	0	0	0	110,000	10/01/2024
1000460987		LA MARQUE	TX		01/30/2025	7.625	165,228	0	(90)	0	0	0	214,000	09/16/2024
1000460999		RIPLEY	TN		01/30/2025	7.000	93,338	0	(31)	0	0	0	123,000	08/21/2024
1000461002		BRIDGETON	NJ		01/30/2025	7.180	258,444	0	(106)	0	0	0	284,900	07/02/2025
1000461009		SOUTH FALLSBURG	NY		01/30/2025	6.840	371,541	0	(63)	0	0	0	465,000	08/09/2024
1000461019		MEMPHIS	TN		01/30/2025	7.440	64,089	0	(35)	0	0	0	100,000	07/23/2024
1000461021		CINCINNATI	OH		01/30/2025	7.590	139,042	0	(83)	0	0	0	180,000	07/29/2024
1000461031		BRADDOCK	PA		01/30/2025	7.660	88,802	0	(24)	0	0	0	120,000	07/23/2024
1000461032		SCRANTON	PA		01/30/2025	7.670	213,768	0	(58)	0	0	0	266,000	07/24/2024
1000461033		BARKHAMSTED	CT		01/30/2025	6.840	340,420	0	(92)	0	0	0	435,000	07/15/2024
1000461036		PHILADELPHIA	PA		01/30/2025	7.625	229,289	0	104	0	0	0	303,000	07/23/2024
1000461038		OCALA	FL		01/30/2025	7.690	200,425	0	(135)	0	0	0	258,000	07/12/2024
1000461040		ALTOONA	PA		01/30/2025	7.720	102,106	0	(28)	0	0	0	135,000	07/15/2024
1000461042		MONTICELLO	NY		01/30/2025	6.680	152,722	0	(18)	0	0	0	205,000	06/21/2024
1000461047		NASHVILLE	TN		01/30/2025	7.750	166,160	0	(44)	0	0	0	235,000	10/16/2024
1000461051		PHOENIX	AZ		01/30/2025	7.625	197,317	0	91	0	0	0	355,000	09/17/2024
1000461055		PHOENIX	AZ		01/30/2025	7.625	202,117	0	93	0	0	0	373,000	09/16/2024
1000461056		HOUSTON	TX		01/30/2025	7.500	164,379	0	27	0	0	0	280,000	09/30/2024
1000461057		ROMEOVILLE	IL		01/30/2025	7.750	162,257	0	(967)	0	0	0	282,000	09/30/2024
1000461062		JOLIET	IL		01/30/2025	8.375	160,787	0	(39)	0	0	0	212,000	09/19/2024
1000461063		MONSEY	NY		01/30/2025	7.625	766,361	0	(346)	0	0	0	1,300,000	09/18/2024
1000461065		GALLATIN	TN		01/30/2025	7.375	343,461	0	(96)	0	0	0	525,000	09/16/2024
1000461070		WEST PALM BEACH	FL		01/30/2025	7.500	153,401	0	(72)	0	0	0	260,000	09/24/2024
1000461071		DAYTON	OH		01/30/2025	7.875	109,091	0	(29)	0	0	0	137,000	09/16/2024
1000461072		KANSAS CITY	MO		01/30/2025	6.875	133,921	0	66	0	0	0	176,500	08/20/2024
1000461073		SAVANNAH	GA		01/30/2025	6.875	181,608	0	(59)	0	0	0	244,000	07/15/2024
1000461078		CAMDEN	NJ		01/30/2025	7.875	132,507	0	(107)	0	0	0	170,000	05/14/2024
1000461079		CHARLESTON	WV		01/30/2025	8.000	143,567	0	(7)	0	0	0	184,000	04/15/2024
1000461080		MANSFIELD	OH		01/30/2025	8.125	91,777	0	1	0	0	0	118,000	05/01/2024
1000461083		TRENTON	NJ		01/30/2025	7.750	190,041	0	(125)	0	0	0	245,000	04/10/2024
1000461087		CAMDEN	NJ		01/30/2025	8.000	128,954	0	(107)	0	0	0	165,000	04/02/2024
1000461089		CAMDEN	NJ		01/30/2025	8.000	109,331	0	(91)	0	0	0	140,000	03/15/2024
1000461091		CLEVELAND	OH		01/30/2025	8.250	126,427	0	(79)	0	0	0	163,000	02/15/2024
1000461093		CLEVELAND	OH		01/30/2025	8.250	84,823	0	(57)	0	0	0	109,000	03/14/2024
1000461094		PHILADELPHIA	PA		01/30/2025	7.875	231,371	0	(63)	0	0	0	307,000	03/07/2024
1000461097		DALLAS	TX		01/30/2025	7.375	224,320	0	(99)	0	0	0	275,000	08/05/2024
1000461099		BUDA	TX		01/30/2025	6.000	184,714	0	308	0	0	0	293,000	10/14/2024
1000461101		PENSACOLA	FL		01/30/2025	7.250	159,126	0	(65)	0	0	0	229,000	10/01/2024
1000461105		NAPLES	FL		01/30/2025	6.875	194,991	0	121	0	0	0	260,000	09/20/2024
1000461107		DETROIT	MI		01/30/2025	8.500	98,641	0	(29)	0	0	0	140,000	09/24/2024
1000461109		DETROIT	MI		01/30/2025	8.625	52,594	0	44	0	0	0	121,000	07/24/2024
1000461114		WILKES BARRE	PA		01/30/2025	8.500	145,128	0	(54)	0	0	0	180,000	10/05/2024
1000461115		BUFORD	GA		01/30/2025	6.625	260,864	0	(22)	0	0	0	355,000	09/25/2024
1000461117		WARREN	MI		01/30/2025	8.125	80,751	0	(31)	0	0	0	105,000	10/04/2024
1000461118		GATLINBURG	TN		01/30/2025	7.000	461,807	0	(242)	0	0	0	701,000	10/13/2024
1000461119		YONKERS	NY		01/30/2025	7.125	503,931	0	(131)	0	0	0	715,000	09/12/2024
1000461120		FORT MYERS	FL		01/30/2025	6.499	217,054	0	(43)	0	0	0	655,000	09/23/2024
1000461122		PENSACOLA	FL		01/30/2025	6.999	180,174	0	(34)	0	0	0	225,000	09/18/2024
1000461126		ATLANTA	GA		01/30/2025	6.625	170,506	0	(8)	0	0	0	215,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000461127		ENGLEWOOD	FL		01/30/2025	6.750	282,359	0	235	0	0	0	380,000	06/20/2024
1000461128		ENGLEWOOD	FL		01/30/2025	6.499	227,769	0	240	0	0	0	310,000	08/12/2024
1000461130		VENICE	FL		01/30/2025	6.750	279,663	0	229	0	0	0	376,000	08/08/2024
1000461134		POLLOCK PINES	CA		01/30/2025	7.125	494,989	0	188	0	0	0	765,000	09/30/2024
1000461136		SPRING	TX		01/30/2025	8.625	100,310	0	(4)	0	0	0	155,000	10/11/2024
1000461140		WEST JEFFERSON	NC		01/30/2025	7.375	594,699	0	281	0	0	0	785,000	10/09/2024
1000461142		HESPERIA	CA		01/30/2025	7.625	329,426	0	(179)	0	0	0	467,500	10/04/2024
1000461143		TOWSON	MD		01/30/2025	7.500	211,996	0	(96)	0	0	0	292,500	10/07/2024
1000461145		PORT CHARLOTTE	FL		01/30/2025	6.625	148,889	0	0	0	0	0	230,000	10/06/2024
1000461147		AUSTIN	TX		01/30/2025	6.375	314,309	0	86	0	0	0	458,000	09/16/2024
1000461148		DAYTONA BEACH	FL		01/30/2025	7.625	249,692	0	42	0	0	0	315,000	10/10/2024
1000461151		SOUTH HAMPTON	NY		01/30/2025	6.375	2,200,294	0	244	0	0	0	3,600,000	09/11/2024
1000461153		MENLO PARK	CA		01/30/2025	6.500	1,616,031	0	(175)	0	0	0	4,268,000	09/02/2024
1000461155		MIDDLEBURG	FL		01/30/2025	7.500	188,244	0	(92)	0	0	0	255,000	09/19/2024
1000461157		MIAMI	FL		01/30/2025	6.750	917,866	0	(413)	0	0	0	1,695,000	08/27/2024
1000461159		COLLINGDALE	PA		01/30/2025	6.875	213,615	0	174	0	0	0	288,000	09/11/2024
1000461162		PHILADELPHIA	PA		01/30/2025	7.000	110,408	0	(24)	0	0	0	159,000	09/25/2024
1000461170		HARRISBURG	PA		01/30/2025	7.625	240,878	0	(109)	0	0	0	314,000	09/17/2024
1000461172		PHILADELPHIA	PA		01/30/2025	7.250	236,615	0	(44)	0	0	0	315,000	09/10/2024
1000461197		MONROE	NY		01/30/2025	7.500	160,106	0	(82)	0	0	0	210,000	08/19/2024
1000461198		MONROE	NY		01/30/2025	7.500	159,953	0	(80)	0	0	0	220,000	08/19/2024
1000461202		READING	PA		01/30/2025	7.250	155,061	0	(43)	0	0	0	205,000	09/29/2024
1000461207		JACKSONVILLE	FL		01/30/2025	7.125	84,156	0	(38)	0	0	0	125,000	07/18/2024
1000461212		RICHMOND	VA		01/30/2025	6.875	109,953	0	41	0	0	0	179,000	08/15/2024
1000461214		GULFPORT	MS		01/30/2025	7.875	91,941	0	(67)	0	0	0	110,000	08/21/2024
1000461216		GULFPORT	MS		01/30/2025	7.875	70,989	0	(54)	0	0	0	105,000	08/21/2024
1000461218		GULFPORT	MS		01/30/2025	7.875	71,045	0	(52)	0	0	0	105,000	08/21/2024
1000461220		DETROIT	MI		01/30/2025	6.875	80,932	0	(14)	0	0	0	108,000	07/30/2024
1000461228		PLANO	TX		01/30/2025	6.875	181,637	0	97	0	0	0	345,000	10/16/2024
1000461234		OMAHA	NE		01/30/2025	7.875	155,292	0	65	0	0	0	192,000	10/13/2024
1000461236		SOUTH CHATHAM	MA		01/30/2025	6.875	316,242	0	(152)	0	0	0	1,050,000	08/31/2024
1000461244		JACKSONVILLE	FL		01/30/2025	7.250	161,714	0	78	0	0	0	363,000	09/16/2024
1000461246		WAUKESHA	WI		01/30/2025	8.625	235,349	0	82	0	0	0	310,000	10/14/2024
1000461250		ST. LOUIS	MO		01/30/2025	8.625	109,321	0	(65)	0	0	0	150,000	10/14/2024
1000461252		CLEVELAND	OH		01/30/2025	8.125	78,078	0	(24)	0	0	0	103,000	10/15/2024
1000461255		RESERVE	LA		01/30/2025	7.375	102,235	0	(56)	0	0	0	153,000	09/16/2024
1000461256		CORTEZ	CO		01/30/2025	7.875	150,866	0	(28)	0	0	0	218,000	10/14/2024
1000461260		FORT WORTH	TX		01/30/2025	7.250	169,191	0	(226)	0	0	0	260,000	10/16/2024
1000461262		FORT WORTH	TX		01/30/2025	6.750	250,654	0	(25)	0	0	0	335,000	10/13/2024
1000461263		PERRYVILLE	MD		01/30/2025	7.750	133,886	0	37	0	0	0	205,000	09/16/2024
1000461264		TAMPA	FL		01/30/2025	7.375	232,621	0	74	0	0	0	285,000	10/02/2024
1000461265		LAUREL	MD		01/30/2025	7.499	476,344	0	(109)	0	0	0	580,000	09/30/2024
1000461267		WINTER GARDEN	FL		01/30/2025	6.125	345,978	0	2,580	0	0	0	750,000	09/17/2024
1000461271		DIXON	MO		01/30/2025	7.750	141,985	0	(4)	0	0	0	210,000	09/18/2024
1000461273		DELRAY BEACH	FL		01/30/2025	7.375	275,852	0	(127)	0	0	0	360,000	09/14/2024
1000461275		EDINBURG	TX		01/30/2025	6.999	245,690	0	(62)	0	0	0	345,500	09/20/2024
1000461279		ANTIOCH	TN		01/30/2025	7.125	198,629	0	(49)	0	0	0	276,500	09/24/2024
1000461280		MARSHALL	TX		01/30/2025	7.375	110,712	0	(45)	0	0	0	119,000	06/17/2025
1000461281		LINCOLN	AL		01/30/2025	5.999	144,893	0	79	0	0	0	207,000	09/05/2024
1000461282		TIFTON	GA		01/30/2025	6.999	164,681	0	(142)	0	0	0	210,000	08/23/2024
1000461283		PORT CHARLOTTE	FL		01/30/2025	6.990	234,972	0	(69)	0	0	0	346,006	08/01/2024
1000461284		CHICAGO	IL		01/30/2025	8.250	218,818	0	83	0	0	0	282,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000461285		MORRIS	MN		01/30/2025	7.875	112,558	0	(56)	0	0	0	150,000	09/26/2024
1000461286		MORRIS	MN		01/30/2025	7.375	97,559	0	25	0	0	0	139,000	09/26/2024
1000461290		COLUMBUS	OH		01/30/2025	7.750	209,542	0	(80)	0	0	0	280,000	10/14/2024
1000461291		VERO BEACH	FL		01/30/2025	7.000	161,496	0	81	0	0	0	380,000	10/14/2024
1000461293		BETHEL	ME		01/30/2025	7.375	403,394	0	(121)	0	0	0	825,000	09/16/2024
1000461295		SARGENT	TX		01/30/2025	7.000	202,494	0	107	0	0	0	460,000	10/15/2024
1000461296		PITTSBURG	CA		01/30/2025	7.250	254,915	0	86	0	0	0	710,000	09/16/2024
1000461297		VILLA RICA	GA		01/30/2025	8.250	162,539	0	(46)	0	0	0	230,000	08/12/2024
1000461298		MILTON	FL		01/30/2025	7.500	192,108	0	182	0	0	0	240,000	10/16/2024
1000461300		WINTER PARK	FL		01/30/2025	7.375	244,682	0	(104)	0	0	0	350,000	09/16/2024
1000461302		SOUTH OZONE PARK	NY		01/30/2025	7.875	729,903	0	(354)	0	0	0	955,000	10/14/2024
1000461306		CELESTE	TX		01/30/2025	7.500	120,562	0	19	0	0	0	167,000	09/16/2024
1000461310		FAIRFAX	VA		01/30/2025	7.500	345,057	0	730	0	0	0	785,000	10/10/2024
1000461312		LAKE WORTH BEACH	FL		01/30/2025	7.500	355,931	0	(217)	0	0	0	530,000	10/08/2024
1000461315		PADUCAH	KY		01/30/2025	8.250	193,117	0	(1)	0	0	0	248,000	09/16/2024
1000461317		ST. LOUIS	MO		01/30/2025	8.625	126,739	0	28	0	0	0	155,000	09/16/2024
1000461318		PORT HURON	MI		01/30/2025	8.250	87,949	0	(26)	0	0	0	116,000	09/16/2024
1000461321		ODESSA	TX		01/30/2025	7.250	260,654	0	(190)	0	0	0	380,000	09/16/2024
1000461322		HUBER HEIGHTS	OH		01/30/2025	8.375	137,928	0	33	0	0	0	195,000	09/16/2024
1000461323		FAYETTEVILLE	GA		01/30/2025	7.375	253,244	0	70	0	0	0	330,000	09/16/2024
1000461325		LONOKE	AR		01/30/2025	9.000	100,275	0	(22)	0	0	0	132,000	09/16/2024
1000461326		INDIANAPOLIS	IN		01/30/2025	6.750	294,979	0	221	0	0	0	378,000	10/14/2024
1000461334		BAYTOWN	TX		01/30/2025	7.500	179,303	0	52	0	0	0	234,000	10/14/2024
1000461336		ARLINGTON	TX		01/30/2025	7.750	448,093	0	10	0	0	0	655,000	09/16/2024
1000461338		MOORPARK	CA		01/30/2025	7.500	713,581	0	(295)	0	0	0	1,499,900	09/16/2024
1000461346		MILWAUKEE	WI		01/30/2025	6.970	90,692	0	(26)	0	0	0	120,000	10/02/2024
1000461350		PHILADELPHIA	PA		01/30/2025	6.250	130,755	0	170	0	0	0	200,000	09/23/2024
1000461352		MILWAUKEE	WI		01/30/2025	6.840	103,307	0	61	0	0	0	137,000	09/27/2024
1000461358		WARNER ROBINS	GA		01/30/2025	7.000	102,936	0	53	0	0	0	165,000	09/24/2024
1000461360		TOLEDO	OH		01/30/2025	6.875	82,829	0	(19)	0	0	0	110,000	08/22/2024
1000461364		JACKSON	MS		01/30/2025	7.125	77,252	0	30	0	0	0	118,000	09/12/2024
1000461368		MEMPHIS	TN		01/30/2025	6.875	84,016	0	(22)	0	0	0	108,000	09/23/2024
1000461370		MEMPHIS	TN		01/30/2025	6.875	82,085	0	(22)	0	0	0	102,000	09/20/2024
1000461371		MEMPHIS	TN		01/30/2025	6.875	72,428	0	(19)	0	0	0	105,000	09/21/2024
1000461372		MEMPHIS	TN		01/30/2025	6.875	86,914	0	(23)	0	0	0	119,000	09/19/2024
1000461374		YORK	PA		01/30/2025	7.250	149,330	0	(35)	0	0	0	198,000	09/06/2024
1000461376		KANSAS CITY	MO		01/30/2025	7.250	211,655	0	50	0	0	0	280,000	09/25/2024
1000461377		BIRMINGHAM	AL		01/30/2025	7.280	99,793	0	29	0	0	0	122,000	09/24/2024
1000461378		COLUMBUS	GA		01/30/2025	6.400	105,617	0	104	0	0	0	134,000	09/10/2024
1000461379		COLUMBUS	GA		01/30/2025	6.400	102,566	0	99	0	0	0	130,000	09/10/2024
1000461380		MOBILE	AL		01/30/2025	6.330	110,863	0	101	0	0	0	160,000	09/23/2024
1000461382		SAINT LOUIS	MO		01/30/2025	6.920	85,453	0	(24)	0	0	0	108,000	09/24/2024
1000461383		MEMPHIS	TN		01/30/2025	7.375	76,591	0	8	0	0	0	114,000	09/17/2024
1000461384		BIRMINGHAM	AL		01/30/2025	7.030	83,155	0	50	0	0	0	130,000	09/18/2024
1000461385		CENTER POINT	AL		01/30/2025	7.030	96,950	0	(24)	0	0	0	138,000	09/24/2024
1000461386		READING	PA		01/30/2025	7.250	148,254	0	(41)	0	0	0	196,000	09/20/2024
1000461392		BIRMINGHAM	AL		01/30/2025	6.800	77,835	0	(17)	0	0	0	100,000	09/14/2024
1000461394		MERRILL	WI		01/30/2025	6.580	106,235	0	(4)	0	0	0	143,000	09/09/2024
1000461396		COLUMBUS	OH		01/30/2025	6.875	146,828	0	87	0	0	0	195,000	09/24/2024
1000461402		CLAIRTON	PA		01/30/2025	8.000	71,789	0	(108)	0	0	0	100,000	09/16/2024
1000461404		BIRMINGHAM	AL		01/30/2025	7.050	86,692	0	(31)	0	0	0	120,000	09/18/2024
1000461405		CENTER POINT	AL		01/30/2025	7.050	86,692	0	(31)	0	0	0	112,000	09/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000461406		LORAIN	OH		01/30/2025	7.375	91,952	0	(258)	0	0	0	118,000	09/12/2024
1000461407		BIRMINGHAM	AL		01/30/2025	7.420	85,580	0	(35)	0	0	0	111,000	09/20/2024
1000461409		SAVANNAH	GA		01/30/2025	7.395	126,964	0	(54)	0	0	0	166,000	09/16/2024
1000461410		CLEVELAND	OH		01/30/2025	7.375	89,803	0	(40)	0	0	0	113,000	09/18/2024
1000461414		PHILADELPHIA	PA		01/30/2025	6.875	195,320	0	(11)	0	0	0	246,000	09/05/2024
1000461416		SPRINGFIELD	MO		01/30/2025	7.500	108,432	0	(65)	0	0	0	132,000	09/18/2024
1000461417		TOMS RIVER	NJ		01/30/2025	6.875	553,582	0	350	0	0	0	691,000	09/27/2024
1000461418		LORAIN	OH		01/30/2025	8.000	96,869	0	(65)	0	0	0	124,000	09/09/2024
1000461424		MONTGOMERY	AL		01/30/2025	7.455	80,117	0	(33)	0	0	0	105,000	09/09/2024
1000461432		AUGUSTA	GA		01/30/2025	6.615	82,209	0	1	0	0	0	111,000	09/09/2024
1000461436		MAPLE HEIGHTS	OH		01/30/2025	7.250	99,425	0	(282)	0	0	0	139,000	09/10/2024
1000461440		LEXINGTON PARK	MD		01/30/2025	7.750	148,052	0	(98)	0	0	0	190,000	08/23/2024
1000461441		DOUGLASVILLE	GA		01/30/2025	6.180	141,862	0	182	0	0	0	195,000	08/14/2024
1000461442		CLEVELAND	OH		01/30/2025	6.875	84,582	0	(23)	0	0	0	112,000	09/11/2024
1000461444		SOUTH BEND	IN		01/30/2025	7.375	119,719	0	(70)	0	0	0	166,000	09/10/2024
1000461445		BIRMINGHAM	AL		01/30/2025	7.250	90,908	0	(38)	0	0	0	119,000	09/10/2024
1000461450		CLEVELAND	OH		01/30/2025	7.625	106,884	0	0	0	0	0	147,000	09/07/2024
1000461454		CHICAGO	IL		01/30/2025	7.125	154,729	0	(39)	0	0	0	205,000	08/12/2024
1000461456		CLEVELAND HEIGHTS	OH		01/30/2025	7.875	158,434	0	(118)	0	0	0	202,000	08/16/2024
1000461458		DENISON	TX		01/30/2025	6.290	103,519	0	3	0	0	0	150,000	09/25/2024
1000461460		MACON	GA		01/30/2025	7.500	85,490	0	14	0	0	0	108,000	08/26/2024
1000461464		COLUMBUS	OH		01/30/2025	6.875	169,133	0	95	0	0	0	210,000	08/15/2024
1000461466		GUTHRIE	OK		01/30/2025	7.500	114,595	0	(75)	0	0	0	158,000	07/30/2024
1000461470		SYRACUSE	NY		01/30/2025	7.125	118,299	0	(50)	0	0	0	155,000	08/20/2024
1000461474		JACKSON	NJ		01/30/2025	7.125	375,982	0	220	0	0	0	500,000	08/30/2024
1000461482		AURORA	IL		01/30/2025	6.350	207,223	0	31	0	0	0	265,000	09/10/2024
1000461484		DELTONA	FL		01/30/2025	7.125	280,146	0	(130)	0	0	0	366,000	09/03/2024
1000461488		EDEN	NC		01/30/2025	6.875	112,296	0	66	0	0	0	149,000	08/23/2024
1000461489		HIGH POINT	NC		01/30/2025	6.875	101,749	0	(35)	0	0	0	145,000	08/09/2024
1000461490		BIRMINGHAM	AL		01/30/2025	7.375	76,814	0	20	0	0	0	100,000	06/14/2024
1000461496		READING	PA		01/30/2025	7.375	135,656	0	(38)	0	0	0	192,000	08/19/2024
1000461502		READING	PA		01/30/2025	7.000	244,938	0	(93)	0	0	0	322,000	09/25/2024
1000461504		WARNER ROBINS	GA		01/30/2025	7.375	109,008	0	(54)	0	0	0	142,000	08/09/2024
1000461506		LAREDO	TX		01/30/2025	7.250	174,149	0	(82)	0	0	0	213,000	07/27/2024
1000461508		NEW HAVEN	CT		01/30/2025	6.875	272,280	0	(86)	0	0	0	360,000	08/02/2024
1000461513		COLUMBUS	GA		01/30/2025	6.260	99,323	0	10	0	0	0	138,000	06/12/2024
1000461514		COLUMBUS	OH		01/30/2025	6.875	252,893	0	(77)	0	0	0	335,000	07/12/2024
1000461518		SOUTH DAYTONA	FL		01/30/2025	6.750	80,838	0	(26)	0	0	0	134,600	07/17/2024
1000461526		FORT WORTH	TX		01/30/2025	6.375	207,157	0	29	0	0	0	302,000	09/16/2024
1000461528		SPRING	TX		01/30/2025	7.625	313,232	0	244	0	0	0	388,400	09/16/2024
1000461532		LOMPOC	CA		01/30/2025	6.875	250,293	0	(126)	0	0	0	750,000	10/17/2024
1000461534		PHOENIX	AZ		01/30/2025	6.750	245,298	0	130	0	0	0	415,000	09/16/2024
1000461535		BUFFALO	NY		01/30/2025	8.625	186,255	0	65	0	0	0	230,000	09/16/2024
1000461536		LAS VEGAS	NV		01/30/2025	6.625	235,282	0	(73)	0	0	0	430,000	10/09/2024
1000461537		PHENIX CITY	AL		01/30/2025	6.125	142,310	0	43	0	0	0	207,000	10/09/2024
1000461538		KENT	WA		01/30/2025	6.375	506,810	0	34	0	0	0	680,000	09/27/2024
1000461539		EASTABOGA	AL		01/30/2025	6.125	182,263	0	57	0	0	0	250,000	09/30/2024
1000461540		MISSOULA	MT		01/30/2025	6.499	139,907	0	85	0	0	0	715,000	10/04/2024
1000461541		FOREST PARK	GA		01/30/2025	7.250	140,105	0	(75)	0	0	0	195,000	09/29/2024
1000461543		RIVERSIDE	CA		01/30/2025	7.875	619,849	0	174	0	0	0	760,000	10/02/2024
1000461544		BELTSVILLE	MD		01/30/2025	6.499	275,277	0	21	0	0	0	350,000	09/28/2024
1000461549		SUMMERLAND	CA		01/30/2025	5.999	937,885	0	274	0	0	0	3,850,000	10/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000461552		SILVER SPRING	MD		01/30/2025	6.875	581,072	0	(10)	0	0	0	728,000	09/22/2024
1000461553		BLOOMFIELD	NJ		01/30/2025	6.999	632,659	0	(32)	0	0	0	850,000	09/21/2024
1000461554		NORTH LAS VEGAS	NV		01/30/2025	6.625	224,037	0	(27)	0	0	0	360,000	09/30/2024
1000461555		PARKTON	NC		01/30/2025	6.875	113,324	0	(40)	0	0	0	160,000	10/08/2024
1000461556		CORBIN	KY		01/30/2025	6.499	111,043	0	2	0	0	0	152,000	09/30/2024
1000461558		JACKSONVILLE	FL		01/30/2025	6.999	160,940	0	(41)	0	0	0	200,000	09/20/2024
1000461564		SAN ANTONIO	TX		01/30/2025	6.499	196,428	0	10	0	0	0	285,000	09/23/2024
1000461566		SPRING	TX		01/30/2025	6.250	206,637	0	243	0	0	0	269,000	09/19/2024
1000461570		FULLERTON	CA		01/30/2025	6.875	1,119,021	0	(101)	0	0	0	1,500,000	09/19/2024
1000461573		FONTANA	CA		01/30/2025	6.999	532,520	0	(96)	0	0	0	690,000	09/14/2024
1000461574		TAMPA	FL		01/30/2025	6.375	137,768	0	(3)	0	0	0	245,000	09/13/2024
1000461576		PARKVILLE	MD		01/30/2025	6.999	330,959	0	182	0	0	0	440,000	08/14/2024
1000461577		MIDFIELD	AL		01/30/2025	6.875	122,509	0	(26)	0	0	0	165,000	08/16/2024
1000461580		MIRAMAR	FL		01/30/2025	6.499	662,966	0	14	0	0	0	840,000	08/24/2024
1000461582		SHELTON	WA		01/30/2025	7.625	266,338	0	(94)	0	0	0	325,000	08/26/2024
1000461584		GRAND RAPIDS	MI		01/30/2025	6.375	146,034	0	31	0	0	0	200,000	09/14/2024
1000461588		DANVILLE	VA		01/30/2025	7.999	151,697	0	(89)	0	0	0	197,000	08/07/2024
1000461590		SAN JOSE	CA		01/30/2025	6.375	461,119	0	(30)	0	0	0	1,300,000	08/14/2024
1000461592		NEW ORLEANS	LA		01/30/2025	7.375	190,147	0	(66)	0	0	0	250,000	07/25/2024
1000461594		MADRAS	OR		01/30/2025	7.625	202,434	0	58	0	0	0	280,000	09/16/2024
1000461596		DECATUR	GA		01/30/2025	7.125	177,206	0	(65)	0	0	0	250,000	09/16/2024
1000461597		MEMPHIS	TN		01/30/2025	7.500	131,471	0	(22)	0	0	0	175,000	10/01/2024
1000461598		DETROIT	MI		01/30/2025	8.875	112,137	0	(42)	0	0	0	148,000	09/16/2024
1000462518		Jonesboro,Locust Grove,Macon,Forest Park,Jonesboro,Clermont,Macon,Macon,Macon,Macon,Macon,Macon,Macon,Macon,Locust Grove,Stone Mountain,Macon,Macon,Hampton,Stone Mountain,Orlando,Macon,Jonesboro,Macon,Macon,Decatur,Macon,Lithonia,Macon,Macon,Douglasville,Macon,Macon,Macon,Atlanta,Ellenwood,Macon,Macon,Macon,Macon,Macon,Macon,Macon,Macon,Decatur,Decatur,Macon,Ellenwood,Lithonia,Macon,Macon,Macon,Macon,Macon,Macon,Macon,Macon,Macon,Macon,Macon,Winston,Decatur,Macon,Macon,Atlanta,Lithonia,Macon,College Park,Snellville,Winter Garden,Macon,Douglasville,Macon,Macon,Macon,Macon,Riverdale,Macon,Atlanta,College Park,Locust Grove,Lithonia,Macon,Macon,Macon,Ellenwood,Atlanta,Douglasville,Macon,Forest Park,Morrow,Riverdale,Forest Park,Lithonia,Norcross,Atlanta,Lithonia,Lithonia,Stone Mountain,Macon,Stone Mountain,Jonesboro,Macon,Forest Park,Jonesboro,Jonesboro,Conyers	GA		11/26/2024	6.510	12,860,804	0	(9,239)	0	0	0	18,445,000	08/26/2024
1000462641		PHILADELPHIA	PA		11/22/2024	6.600	1,049,385	0	(1,999)	0	0	0	1,464,000	09/17/2024
1000462702		QUEENS	NY		11/25/2024	6.990	460,914	0	(62)	0	0	0	750,000	11/07/2024
1000462704		LOS ANGELES	CA		11/25/2024	7.270	739,512	0	(121)	0	0	0	970,000	10/23/2024
1000462714		COLUMBUS	OH		11/25/2024	7.850	179,270	0	210	0	0	0	231,000	08/29/2024
1000462716		NEW HYDE PARK	NY		11/25/2024	6.820	507,101	0	1,085	0	0	0	785,000	08/15/2024
1000462720		CARTHAGE	NY		11/25/2024	6.740	129,458	0	(15)	0	0	0	183,000	08/14/2024
1000462722		WYANDANCH	NY		11/25/2024	7.270	296,667	0	537	0	0	0	415,000	08/20/2024
1000462724		MACON	GA		11/25/2024	5.990	664,167	0	2,086	0	0	0	1,640,000	09/19/2024
1000462738		LITTLE ROCK	AR		11/25/2024	7.100	180,054	0	312	0	0	0	277,000	09/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000462747		JERSEY CITY	NJ		11/25/2024	6.970	498,832	0	1,106	0	0	0	700,000	09/11/2024
1000462751		CLEVELAND	OH		11/25/2024	7.490	146,132	0	243	0	0	0	190,000	08/01/2024
1000462764		MONROE	NY		11/25/2024	7.990	355,010	0	448	0	0	0	455,000	10/07/2024
1000462768		CARPENTERSVILLE	IL		11/25/2024	7.019	181,964	0	352	0	0	0	255,000	09/16/2024
1000462770		WATERBURY	CT		11/25/2024	7.350	254,607	0	466	0	0	0	320,000	09/26/2024
1000462772		DOLTON	IL		11/25/2024	6.750	85,763	0	182	0	0	0	130,000	09/26/2024
1000462776		DOLTON	IL		11/25/2024	6.850	113,448	0	240	0	0	0	160,000	09/26/2024
1000462778		DOLTON	IL		11/25/2024	7.060	117,925	0	223	0	0	0	165,000	09/26/2024
1000462780		MANCHESTER	CT		11/25/2024	7.510	460,939	0	(205)	0	0	0	602,000	10/16/2024
1000462784		BRENTWOOD	NY		11/25/2024	6.900	491,157	0	(140)	0	0	0	675,000	07/17/2024
1000462786		SOUTH HOLLAND	IL		11/25/2024	6.990	219,568	0	467	0	0	0	290,000	10/29/2024
1000462788		MEMPHIS	TN		11/25/2024	7.280	106,910	0	199	0	0	0	140,000	10/10/2024
1000462790		KANSAS CITY	MO		11/25/2024	7.380	255,332	0	(150)	0	0	0	310,000	10/18/2024
1000462792		ELIZABETH	NJ		11/25/2024	7.420	532,940	0	716	0	0	0	795,000	09/26/2024
1000462794		NEW ORLEANS	LA		11/25/2024	7.060	272,648	0	(85)	0	0	0	360,000	09/25/2024
1000462796		NORWALK	CT		11/25/2024	6.990	839,700	0	1,658	0	0	0	1,100,000	10/18/2024
1000462800		NORTH MIAMI BEACH	FL		11/25/2024	7.210	368,507	0	655	0	0	0	600,000	09/30/2024
1000462802		NEWFIELD	NJ		11/25/2024	7.120	166,827	0	341	0	0	0	220,000	10/23/2024
1000462804		WATERBURY	CT		11/25/2024	6.800	260,563	0	(108)	0	0	0	395,000	10/10/2024
1000462806		MEMPHIS	TN		11/25/2024	7.140	132,365	0	248	0	0	0	173,000	10/10/2024
1000462808		BAYTOWN	TX		11/25/2024	6.910	130,541	0	(27)	0	0	0	240,000	10/09/2024
1000462810		QUEENS	NY		11/25/2024	7.270	913,251	0	1,769	0	0	0	1,200,000	10/08/2024
1000462816		IRVINGTON	NJ		11/25/2024	7.550	609,783	0	1,094	0	0	0	800,000	10/08/2024
1000462818		MAPLEWOOD	NJ		11/25/2024	6.270	520,728	0	1,512	0	0	0	825,000	10/08/2024
1000462820		VARIOUS	FL		11/25/2024	7.070	1,025,789	0	1,892	0	0	0	1,432,000	10/14/2024
1000462824		FLOSSMOOR	IL		12/04/2024	7.200	280,033	0	(36)	0	0	0	395,000	10/10/2024
1000462830		INDIANAPOLIS	IN		11/25/2024	7.270	125,732	0	225	0	0	0	164,000	10/07/2024
1000462834		THE BRONX	NY		11/25/2024	6.850	587,991	0	1,332	0	0	0	820,000	09/19/2024
1000462836		TOLEDO	OH		11/25/2024	7.260	88,215	0	171	0	0	0	130,000	10/09/2024
1000462840		DETROIT	MI		11/25/2024	6.870	105,627	0	223	0	0	0	149,000	10/24/2024
1000462842		LINCOLN	NE		11/25/2024	7.030	164,838	0	303	0	0	0	216,000	10/07/2024
1000462846		WAUKEGAN	IL		11/25/2024	7.540	164,291	0	288	0	0	0	215,000	10/12/2024
1000462848		LINCOLN	NE		11/25/2024	7.130	565,623	0	(171)	0	0	0	747,000	10/10/2024
1000462856		INDEPENDENCE	MO		11/25/2024	7.170	146,713	0	(73)	0	0	0	205,000	10/15/2024
1000462860		INDEPENDENCE	MO		11/25/2024	7.190	89,602	0	160	0	0	0	125,000	10/16/2024
1000462862		INDEPENDENCE	MO		11/25/2024	7.090	95,071	0	178	0	0	0	133,000	10/16/2024
1000462864		MACON	GA		11/25/2024	6.830	87,548	0	197	0	0	0	116,000	10/23/2024
1000462868		MEMPHIS	TN		11/25/2024	7.120	87,726	0	169	0	0	0	114,965	10/07/2024
1000462870		DANVILLE	VA		11/25/2024	6.870	89,393	0	175	0	0	0	126,000	09/23/2024
1000462879		MEDFORD	NY		11/25/2024	7.500	454,715	0	737	0	0	0	590,000	10/15/2024
1000462881		MEDFORD	NY		11/25/2024	7.500	477,381	0	781	0	0	0	620,000	10/15/2024
1000462883		MERRILL	WI		11/25/2024	7.289	131,623	0	221	0	0	0	170,000	11/06/2024
1000462885		PATERSON	NJ		11/25/2024	6.950	400,111	0	(28)	0	0	0	530,000	10/16/2024
1000462887		WARREN	MI		11/25/2024	7.600	134,195	0	(62)	0	0	0	175,000	09/24/2024
1000462889		GLENWOOD	IL		11/25/2024	7.810	237,546	0	(102)	0	0	0	310,000	10/25/2024
1000462897		KANSAS CITY	MO		11/25/2024	7.020	147,180	0	258	0	0	0	228,000	10/23/2024
1000462899		VARIOUS	VA		11/25/2024	7.160	825,336	0	(271)	0	0	0	1,142,300	10/25/2024
1000462905		ROCHESTER	NY		11/25/2024	6.470	288,462	0	(42)	0	0	0	445,000	11/04/2024
1000462907		LONGWOOD	FL		11/25/2024	7.140	186,219	0	(96)	0	0	0	260,000	10/22/2024
1000462909		LONGWOOD	FL		11/25/2024	7.300	187,350	0	(111)	0	0	0	260,000	10/22/2024
1000462911		RICHMOND	VA		11/25/2024	7.130	162,521	0	311	0	0	0	228,000	11/04/2024
1000462913		INDIANAPOLIS	IN		11/25/2024	7.180	161,481	0	285	0	0	0	235,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000462915		NEW WINDSOR	NY		11/25/2024	7.030	317,032	0	(118)	0	0	0	430,000	10/14/2024
1000462917		CAMBRIDGE	MD		11/25/2024	7.157	182,701	0	319	0	0	0	255,000	10/24/2024
1000462919		ROCHESTER	NY		11/25/2024	7.520	643,230	0	1,003	0	0	0	835,000	10/24/2024
1000462925		UNIVERSITY CITY	MO		11/25/2024	6.890	403,246	0	884	0	0	0	595,000	10/23/2024
1000462929		TRENTON	NJ		11/25/2024	7.050	238,887	0	(108)	0	0	0	335,000	10/02/2024
1000462931		SOUTH OZONE PARK	NY		11/25/2024	7.520	647,340	0	982	0	0	0	895,000	10/16/2024
1000462933		WILKES-BARRE	PA		11/25/2024	7.750	272,945	0	(318)	0	0	0	370,000	11/11/2025
1000462935		CHICAGO	IL		11/25/2024	7.200	228,975	0	429	0	0	0	300,000	10/24/2024
1000462937		MEMPHIS	TN		11/25/2024	7.420	181,131	0	(101)	0	0	0	235,000	10/24/2024
1000462941		BURR RIDGE	IL		11/25/2024	6.680	380,538	0	804	0	0	0	590,000	10/25/2024
1000462943		ROMEOVILLE	IL		11/25/2024	7.290	221,068	0	390	0	0	0	280,000	10/24/2024
1000462945		MANCHESTER	NH		11/25/2024	7.110	417,882	0	786	0	0	0	570,000	10/21/2024
1000462947		STRATFORD	CT		11/25/2024	6.820	397,042	0	880	0	0	0	530,000	11/06/2024
1000462949		GLENWOOD	IL		11/25/2024	6.771	142,906	0	333	0	0	0	182,000	10/29/2024
1000462953		STATESVILLE	NC		11/25/2024	7.198	230,457	0	(64)	0	0	0	299,000	10/31/2024
1000462957		PORT JERVIS	NY		11/25/2024	7.750	200,231	0	(87)	0	0	0	245,000	11/05/2024
1000462959		PORT JERVIS	NY		11/25/2024	7.750	183,886	0	(80)	0	0	0	240,000	11/05/2024
1000462965		MANDEVILLE	LA		11/25/2024	6.590	207,190	0	450	0	0	0	360,000	11/01/2024
1000462967		JOPLIN	MO		11/25/2024	6.840	116,703	0	250	0	0	0	160,000	10/25/2024
1000462969		JOPLIN	MO		11/25/2024	6.840	116,080	0	122	0	0	0	160,000	10/25/2024
1000462971		DENVER	NC		12/11/2024	7.170	228,048	0	(118)	0	0	0	337,000	10/14/2024
1000462975		FLOWER MOUND	TX		01/30/2025	7.625	294,656	0	(171)	0	0	0	432,000	04/02/2024
1000462979		LOS BANOS	CA		01/30/2025	8.500	479,323	0	(260)	0	0	0	620,000	04/19/2024
1000462983		WEST PALM BEACH	FL		01/30/2025	7.125	134,845	0	(76)	0	0	0	220,000	04/25/2024
1000462985		MURRELLS INLET	SC		01/30/2025	7.990	2,945,493	0	(1,576)	0	0	0	4,100,000	04/22/2024
1000462987		FARMINGTON	UT		01/30/2025	7.625	540,607	0	(193)	0	0	0	1,500,000	04/23/2024
1000462989		WEST ALLIS	WI		01/30/2025	7.625	150,720	0	(84)	0	0	0	301,000	04/23/2024
1000462991		MATTAPAN	MA		01/30/2025	7.625	299,797	0	(168)	0	0	0	390,000	04/16/2024
1000462993		ANAHEIM	CA		01/30/2025	7.250	572,672	0	(252)	0	0	0	1,265,000	04/27/2024
1000462997		MILWAUKEE	WI		01/30/2025	8.000	143,912	0	(116)	0	0	0	205,000	05/03/2024
1000462999		LA PORTE	IN		01/30/2025	8.375	278,586	0	(105)	0	0	0	353,000	05/21/2024
1000463001		EDINBURG	TX		01/30/2025	7.000	162,984	0	(66)	0	0	0	218,000	05/10/2024
1000463005		HIGHLAND	IN		01/30/2025	8.250	262,649	0	(136)	0	0	0	341,000	05/05/2024
1000463007		WESTBROOK	CT		01/30/2025	7.250	459,349	0	(404)	0	0	0	1,300,000	04/08/2024
1000463009		BAYONNE	NJ		01/30/2025	8.250	537,848	0	(326)	0	0	0	650,000	03/30/2024
1000463011		ORANGE PARK	FL		01/30/2025	8.500	213,917	0	(134)	0	0	0	277,000	04/27/2024
1000463013		PASADENA	CA		01/30/2025	7.250	980,753	0	(79)	0	0	0	1,350,000	04/25/2024
1000463015		WARNER ROBINS	GA		01/30/2025	7.875	201,561	0	(120)	0	0	0	261,000	04/25/2024
1000463017		ATLANTA	GA		01/30/2025	7.999	200,190	0	(521)	0	0	0	245,000	04/11/2024
1000463019		RIVERDALE	GA		01/30/2025	8.125	215,578	0	(142)	0	0	0	260,000	04/16/2024
1000463021		ROUND ROCK	TX		01/30/2025	7.625	354,715	0	(233)	0	0	0	491,000	05/02/2024
1000463023		SWANNANOA	NC		01/30/2025	7.999	360,027	0	(289)	0	0	0	530,000	03/26/2024
1000463025		BRONX	NY		01/30/2025	7.990	850,092	0	(491)	0	0	0	1,100,000	04/09/2024
1000463027		STAMFORD	CT		01/30/2025	8.125	571,068	0	(353)	0	0	0	700,000	04/25/2024
1000463029		LOS ANGELES	CA		01/30/2025	7.375	104,210	0	(86)	0	0	0	840,000	05/07/2024
1000463031		FARMINGVILLE	NY		01/30/2025	8.500	331,609	0	(216)	0	0	0	425,000	05/07/2024
1000463035		VICTORVILLE	CA		01/30/2025	8.000	201,350	0	(159)	0	0	0	275,000	05/13/2024
1000463039		MIAMI GARDENS	FL		01/30/2025	7.250	452,124	0	(210)	0	0	0	635,000	05/23/2024
1000463041		BRONX	NY		01/30/2025	6.990	599,964	0	(217)	0	0	0	965,000	05/20/2024
1000463043		FLUSHING	NY		01/30/2025	6.990	515,099	0	(374)	0	0	0	1,900,000	04/05/2024
1000463045		BOYDS	MD		01/30/2025	7.250	528,651	0	(118)	0	0	0	750,000	05/23/2024
1000463047		NEW CANEY	TX		01/30/2025	8.125	190,692	0	(149)	0	0	0	263,000	05/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000463049		NEW CANEY	TX		01/30/2025	7.750	191,423	0	(84)	0	0	0	265,000	05/23/2024
1000463051		HARVEY	LA		01/30/2025	7.500	358,925	0	(232)	0	0	0	435,000	05/21/2024
1000463053		LOUISVILLE	KY		01/30/2025	7.375	155,133	0	(78)	0	0	0	225,000	04/24/2024
1000463055		EASTON	PA		01/30/2025	7.875	166,195	0	(45)	0	0	0	220,000	05/17/2024
1000463057		RICHMOND	VA		01/30/2025	7.000	266,451	0	(95)	0	0	0	344,000	05/28/2024
1000463067		CHANDLER	AZ		01/30/2025	7.000	258,595	0	(115)	0	0	0	370,000	05/17/2024
1000463069		VICTORVILLE	CA		01/30/2025	7.375	278,051	0	(120)	0	0	0	365,000	05/20/2024
1000463071		SARASOTA	FL		01/30/2025	7.125	338,113	0	(121)	0	0	0	503,000	06/06/2024
1000463073		BROKEN BOW	OK		01/30/2025	8.250	499,874	0	(158)	0	0	0	617,000	06/03/2024
1000463075		MIAMI	FL		01/30/2025	7.500	261,781	0	(187)	0	0	0	625,000	05/09/2024
1000463077		SEVIERVILLE	TN		01/30/2025	8.125	755,085	0	(495)	0	0	0	995,000	05/30/2024
1000463079		HEWITT	TX		01/30/2025	8.125	300,902	0	(140)	0	0	0	380,000	04/09/2024
1000463083		PAWTUCKET	RI		01/30/2025	8.875	393,964	0	(92)	0	0	0	520,000	06/17/2024
1000463087		LAS VEGAS	NV		01/30/2025	7.500	494,640	0	(245)	0	0	0	605,000	05/03/2024
1000463089		LAS VEGAS	NV		01/30/2025	7.125	351,031	0	(109)	0	0	0	440,000	05/03/2024
1000463091		FARMINGDALE	NY		01/30/2025	7.125	634,164	0	(249)	0	0	0	835,000	05/08/2024
1000463093		RIVERVIEW	FL		01/30/2025	8.375	103,854	0	(65)	0	0	0	199,000	05/20/2024
1000463095		INDIAN RIVER SHORES	FL		01/30/2025	7.750	1,516,933	0	(317)	0	0	0	2,275,000	05/30/2024
1000463097		KAPAAU	HI		01/30/2025	7.875	648,221	0	(262)	0	0	0	850,000	06/10/2024
1000463099		BATON ROUGE	LA		01/30/2025	7.875	255,634	0	(158)	0	0	0	309,500	06/03/2024
1000463101		LAUDERHILL	FL		01/30/2025	7.875	418,390	0	(331)	0	0	0	590,000	06/13/2024
1000463103		MENIFEE	CA		01/30/2025	8.000	449,457	0	(179)	0	0	0	600,000	06/14/2024
1000463105		CLERMONT	FL		01/30/2025	7.750	395,152	0	(21,691)	0	0	0	552,000	06/05/2024
1000463109		LAS VEGAS	NV		01/30/2025	7.750	276,281	0	(259)	0	0	0	420,000	06/21/2024
1000463111		VERO BEACH	FL		01/30/2025	7.750	316,693	0	(72)	0	0	0	395,000	06/10/2024
1000463113		GRASS VALLEY	CA		01/30/2025	7.750	237,400	0	(97)	0	0	0	600,000	06/10/2024
1000463117		BUFFALO	NY		01/30/2025	8.750	122,940	0	(89)	0	0	0	164,000	06/13/2024
1000463123		MIAMI	FL		01/30/2025	7.000	789,453	0	(312)	0	0	0	1,230,000	06/11/2024
1000463125		SHELBY	NC		01/30/2025	8.375	125,800	0	(95)	0	0	0	150,000	06/10/2024
1000463127		HIRAM	GA		01/30/2025	7.875	172,620	0	(116)	0	0	0	256,000	06/14/2024
1000463129		LAS VEGAS	NV		01/30/2025	7.500	239,885	0	(153)	0	0	0	320,000	06/11/2024
1000463131		NORCROSS	GA		01/30/2025	7.250	271,253	0	(39)	0	0	0	338,000	06/18/2024
1000463133		SCRANTON	PA		01/30/2025	7.750	266,039	0	(72)	0	0	0	340,000	06/12/2024
1000463135		VERO BEACH	FL		01/30/2025	7.625	358,056	0	(149)	0	0	0	496,700	06/11/2024
1000463137		HAZLETON	PA		01/30/2025	7.490	212,470	0	(64)	0	0	0	300,000	06/10/2024
1000463139		DAVENPORT	FL		01/30/2025	7.250	481,586	0	(286)	0	0	0	675,000	06/18/2024
1000463141		SANTA MARIA	CA		01/30/2025	7.625	802,890	0	(360)	0	0	0	1,050,000	06/17/2024
1000463143		BELLE GLADE	FL		01/30/2025	7.750	190,789	0	(115)	0	0	0	255,000	06/18/2024
1000463145		LIMA	OH		01/30/2025	8.000	132,088	0	(35)	0	0	0	182,000	06/17/2024
1000463147		ROANOKE	VA		01/30/2025	7.750	268,390	0	(165)	0	0	0	327,000	06/15/2024
1000463149		BONITA SPRINGS	FL		01/30/2025	7.490	154,412	0	(765)	0	0	0	300,000	06/14/2024
1000463151		HOUSTON	TX		01/30/2025	6.875	176,312	0	(70)	0	0	0	235,000	06/20/2024
1000463155		BLAIRSVILLE	GA		01/30/2025	8.125	264,781	0	(103)	0	0	0	330,000	05/22/2024
1000463157		NEW YORK	NY		01/30/2025	7.875	3,702,182	0	(1,834)	0	0	0	5,500,000	06/20/2024
1000463159		IRVING	TX		01/30/2025	7.375	224,664	0	(96)	0	0	0	365,000	06/19/2024
1000463163		STOCKTON	CA		01/30/2025	7.125	204,482	0	(110)	0	0	0	481,000	06/20/2024
1000463165		HIGHLAND	NY		01/30/2025	6.875	152,895	0	(79)	0	0	0	560,000	05/24/2024
1000463169		PARLIN	NJ		01/30/2025	8.125	382,913	0	(149)	0	0	0	498,000	06/28/2024
1000463171		AVALON	WI		01/30/2025	8.000	369,231	0	(294)	0	0	0	490,000	06/14/2024
1000463173		SANGER	CA		01/30/2025	7.500	242,348	0	(168)	0	0	0	373,000	06/07/2024
1000463175		SANGER	CA		01/30/2025	7.500	238,263	0	(116)	0	0	0	311,000	06/07/2024
1000463177		SANGER	CA		01/30/2025	7.500	235,731	0	(127)	0	0	0	318,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000463179		HOUSTON	TX		01/30/2025	7.125	253,782	0	(62)	0	0	0	340,000	06/12/2024
1000463181		KISSIMMEE	FL		01/30/2025	7.125	658,833	0	(229)	0	0	0	870,000	07/03/2024
1000463183		SEVIERVILLE	TN		01/30/2025	7.125	530,095	0	(184)	0	0	0	725,000	06/10/2024
1000463185		CUMBERLAND	MD		01/30/2025	8.750	108,643	0	(61)	0	0	0	140,000	06/07/2024
1000463187		MEDFORD	MA		01/30/2025	7.000	407,056	0	(208)	0	0	0	1,450,000	06/06/2024
1000463189		KISSIMMEE	FL		01/30/2025	7.500	198,265	0	(160)	0	0	0	325,000	06/10/2024
1000463193		MEMPHIS	TN		01/30/2025	8.375	140,671	0	(97)	0	0	0	180,000	05/08/2024
1000463195		FLUSHING	NY		01/30/2025	7.000	387,453	0	(193)	0	0	0	640,000	06/25/2024
1000463197		FLUSHING	NY		01/30/2025	7.250	355,220	0	(235)	0	0	0	630,000	06/13/2024
1000463203		TROY	NY		01/30/2025	9.250	157,026	0	(52)	0	0	0	205,000	05/24/2024
1000463205		CENTRAL VALLEY	NY		01/30/2025	7.500	272,067	0	(130)	0	0	0	355,000	06/19/2024
1000463207		MIAMI	FL		01/30/2025	6.875	409,118	0	(228)	0	0	0	840,000	06/13/2024
1000463211		KEY LARGO	FL		01/30/2025	6.875	1,550,126	0	(524)	0	0	0	3,000,000	07/16/2024
1000463213		MIAMI	FL		01/30/2025	7.875	347,554	0	(138)	0	0	0	720,000	08/14/2024
1000463215		WHITTIER	CA		01/30/2025	6.750	684,059	0	(94)	0	0	0	970,000	06/18/2024
1000463217		CHICAGO HEIGHTS	IL		01/30/2025	7.750	166,465	0	(47)	0	0	0	220,000	06/19/2024
1000463221		UNIONDALE	NY		01/30/2025	7.000	452,922	0	(631)	0	0	0	615,000	07/01/2024
1000463225		MONTEBELLO	CA		01/30/2025	7.875	423,726	0	(178)	0	0	0	805,000	07/08/2024
1000463227		WOODMERE	NY		01/30/2025	6.875	861,147	0	(113)	0	0	0	1,320,000	07/18/2024
1000463229		BRADENTON	FL		01/30/2025	7.750	523,871	0	(615)	0	0	0	670,000	07/16/2024
1000463231		KISSIMMEE	FL		01/30/2025	7.750	1,222,478	0	(667)	0	0	0	1,702,000	07/09/2024
1000463235		GERMANTOWN	MD		01/30/2025	7.375	391,505	0	(108)	0	0	0	560,000	07/18/2024
1000463239		NORMAN	OK		01/30/2025	7.875	285,206	0	(114)	0	0	0	401,000	07/11/2024
1000463241		COVINGTON	TN		01/30/2025	7.500	493,875	0	(304)	0	0	0	600,000	07/12/2024
1000463243		LANSING	MI		01/30/2025	7.625	132,311	0	(103)	0	0	0	169,000	07/19/2024
1000463245		YUBA CITY	CA		01/30/2025	7.875	313,523	0	(173)	0	0	0	435,000	07/10/2024
1000463247		SARASOTA	FL		01/30/2025	7.000	337,578	0	(72)	0	0	0	413,000	07/18/2024
1000463249		COLUMBUS	GA		01/30/2025	7.625	187,770	0	(121)	0	0	0	279,000	07/01/2024
1000463251		FAIR OAKS	CA		01/30/2025	8.500	660,444	0	(177)	0	0	0	850,000	07/18/2024
1000463253		CHAMPIONS GATE	FL		01/30/2025	7.990	596,612	0	(314)	0	0	0	725,000	06/14/2024
1000463255		SUNNY ISLES BEACH	FL		01/30/2025	6.625	151,365	0	(295)	0	0	0	239,000	07/30/2024
1000463257		MINT HILL	NC		01/30/2025	6.625	447,265	0	(55)	0	0	0	656,000	07/12/2024
1000463259		WINTER GARDEN	FL		01/30/2025	6.875	213,098	0	501	0	0	0	471,000	07/03/2024
1000463263		MIAMI SHORES	FL		01/30/2025	7.625	805,198	0	(383)	0	0	0	1,051,000	05/14/2024
1000463265		LAKE HAVASU CITY	AZ		01/30/2025	6.875	366,538	0	(28)	0	0	0	495,000	07/18/2024
1000463267		HOPEWELL JUNCTION	NY		01/30/2025	6.625	403,822	0	(150)	0	0	0	634,000	06/25/2024
1000463269		MABLETON	GA		01/30/2025	7.500	207,675	0	(138)	0	0	0	290,000	07/20/2024
1000463271		GRANITE BAY	CA		01/30/2025	7.500	1,623,476	0	1,597	0	0	0	2,550,000	05/20/2024
1000463273		LAVEEN	AZ		01/30/2025	6.875	354,694	0	(112)	0	0	0	470,000	06/28/2024
1000463275		ROSHARON	TX		01/30/2025	6.990	240,681	0	(57)	0	0	0	320,000	07/12/2024
1000463277		CHARLESTON	SC		01/30/2025	8.375	686,236	0	(156)	0	0	0	840,000	06/20/2024
1000463279		PORT SAINT LUCIE	FL		01/30/2025	6.990	364,950	0	(84)	0	0	0	510,000	07/17/2024
1000463281		PORT SAINT LUCIE	FL		01/30/2025	6.750	307,489	0	(57)	0	0	0	441,000	07/26/2024
1000463283		GLASSBORO	NJ		01/30/2025	7.375	374,602	0	(162)	0	0	0	475,000	05/23/2024
1000463285		GLASSBORO	NJ		01/30/2025	7.875	149,396	0	(98)	0	0	0	230,000	05/21/2024
1000463287		ATOKA	TN		01/30/2025	7.625	232,007	0	(139)	0	0	0	300,000	07/19/2024
1000463289		MILWAUKEE	WI		01/30/2025	9.000	102,086	0	(35)	0	0	0	125,000	07/17/2024
1000463291		LOS ANGELES	CA		01/30/2025	6.875	1,967,770	0	(676)	0	0	0	4,275,000	07/26/2024
1000463295		PHILADELPHIA	PA		01/30/2025	6.625	435,403	0	(199)	0	0	0	940,000	07/23/2024
1000463297		MACHESNEY PARK	IL		01/30/2025	7.750	149,739	0	(107)	0	0	0	180,000	07/20/2024
1000463303		PHILADELPHIA	PA		01/30/2025	6.625	442,185	0	(165)	0	0	0	780,000	07/23/2024
1000463305		WOODSTOCK	GA		01/30/2025	8.625	460,712	0	(111)	0	0	0	580,000	07/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000463307		CHATSWORTH	CA		01/30/2025	7.875	998,220	0	(398)	0	0	0	1,600,000	07/31/2024
1000463309		SOUTHPORT	FL		01/30/2025	6.750	185,129	0	(42)	0	0	0	285,000	06/27/2024
1000463311		BALTIMORE	MD		01/30/2025	7.875	199,984	0	(122)	0	0	0	242,000	07/17/2024
1000463313		BUENA PARK	CA		01/30/2025	7.750	695,065	0	(232)	0	0	0	850,000	07/09/2024
1000463315		BROOKLYN	NY		01/30/2025	7.125	382,094	0	(180)	0	0	0	1,430,000	06/27/2024
1000463317		BEACH HAVEN	NJ		01/30/2025	6.875	172,214	0	(70)	0	0	0	1,700,000	08/02/2024
1000463319		RIVERSIDE	CA		01/30/2025	6.750	239,893	0	(115)	0	0	0	682,000	07/26/2024
1000463321		WOODBRIDGE	VA		01/30/2025	7.125	338,327	0	(158)	0	0	0	475,000	05/21/2024
1000463323		OXON HILL	MD		01/30/2025	7.875	374,756	0	(156)	0	0	0	425,000	09/13/2025
1000463325		OLYMPIC VALLEY	CA		01/30/2025	7.500	512,638	0	(270)	0	0	0	760,000	06/30/2024
1000463327		AUBURN	AL		01/30/2025	7.500	313,429	0	(134)	0	0	0	387,000	07/18/2024
1000463329		CASPER	WY		01/30/2025	7.500	199,962	0	(60)	0	0	0	260,000	07/08/2024
1000463331		PORT ST. LUCIE	FL		01/30/2025	6.750	206,870	0	(54)	0	0	0	325,000	06/03/2024
1000463333		COVINGTON	GA		01/30/2025	8.000	177,827	0	(119)	0	0	0	326,500	04/15/2024
1000463335		TUSCALOOSA	AL		01/30/2025	7.000	169,040	0	(49)	0	0	0	240,000	07/10/2024
1000463337		FRUITLAND PARK	FL		01/30/2025	7.500	156,930	0	(90)	0	0	0	235,000	07/03/2024
1000463339		ARLINGTON	MA		01/30/2025	7.125	781,041	0	(24,974)	0	0	0	1,370,000	07/30/2024
1000463341		NEW BERLIN	WI		01/30/2025	7.125	511,307	0	(160)	0	0	0	750,000	08/13/2024
1000463343		EL CAJON	CA		01/30/2025	7.750	381,002	0	(98)	0	0	0	650,000	06/07/2024
1000463345		ROCHESTER	NY		01/30/2025	8.750	110,273	0	(39)	0	0	0	135,000	07/30/2024
1000463347		DAGSBORO	DE		01/30/2025	6.625	241,631	0	(17)	0	0	0	300,000	07/31/2024
1000463349		ASTORIA	NY		01/30/2025	6.500	449,891	0	(97)	0	0	0	1,215,000	08/22/2024
1000463351		KIHEI	HI		01/30/2025	7.250	537,255	0	(366)	0	0	0	1,750,000	05/15/2024
1000463353		CHATTANOOGA	TN		01/30/2025	7.875	207,635	0	(139)	0	0	0	259,000	07/09/2024
1000463355		ENDICOTT	NY		01/30/2025	8.125	129,628	0	(95)	0	0	0	155,000	07/12/2024
1000463359		HUMBLE	TX		01/30/2025	7.375	190,846	0	(217)	0	0	0	245,000	07/30/2024
1000463361		HIALEAH	FL		01/30/2025	7.875	235,683	0	(755)	0	0	0	310,000	07/25/2024
1000463365		BROOKLYN	NY		01/30/2025	6.875	566,747	0	(173)	0	0	0	1,250,000	08/06/2024
1000463369		SAN FERNANDO	CA		01/30/2025	7.500	661,528	0	(277)	0	0	0	1,000,000	06/08/2024
1000463373		BROOKLYN	NY		01/30/2025	6.375	809,329	0	79	0	0	0	1,100,000	07/09/2024
1000463375		NEWBURGH	NY		01/30/2025	7.750	226,632	0	(129)	0	0	0	275,000	08/12/2024
1000463377		RUNNING SPRINGS	CA		01/30/2025	7.250	388,307	0	(129)	0	0	0	500,000	07/31/2024
1000463379		BUFORD	GA		01/30/2025	6.875	258,000	0	(96)	0	0	0	430,000	07/30/2024
1000463381		CHELSEA	ME		01/30/2025	7.125	216,592	0	(109)	0	0	0	316,000	08/15/2024
1000463383		MIAMI	FL		01/30/2025	6.990	603,223	0	(198)	0	0	0	920,000	06/12/2024
1000463385		WATERBURY	CT		01/30/2025	6.875	273,530	0	(79)	0	0	0	340,000	08/09/2024
1000463387		BROOKLYN	NY		01/30/2025	6.500	350,999	0	(90)	0	0	0	905,000	08/09/2024
1000463389		RAEFORD	NC		01/30/2025	7.375	256,989	0	(106)	0	0	0	338,000	08/14/2024
1000463391		CARROLLTON	TX		01/30/2025	7.250	355,078	0	(64)	0	0	0	436,000	08/12/2024
1000463393		CHICAGO	IL		01/30/2025	7.750	312,482	0	(84)	0	0	0	390,000	08/12/2024
1000463395		FORT WALTON BEACH	FL		01/30/2025	6.875	626,909	0	(162)	0	0	0	835,000	08/09/2024
1000463397		BELLEROSE	NY		01/30/2025	7.750	702,287	0	(379)	0	0	0	910,000	07/25/2024
1000463401		MIDDLETOWN	NY		01/30/2025	7.875	234,472	0	(125)	0	0	0	300,000	08/02/2024
1000463403		PRESCOTT	AZ		01/30/2025	7.125	492,221	0	(64)	0	0	0	725,000	08/09/2024
1000463405		HONOLULU	HI		01/30/2025	7.500	537,550	0	(414)	0	0	0	800,000	08/10/2024
1000463407		BELLEROSE	NY		01/30/2025	7.500	704,640	0	(320)	0	0	0	920,000	07/25/2024
1000463409		BERLIN	NH		01/30/2025	8.125	136,334	0	(88)	0	0	0	182,000	08/12/2024
1000463411		NEWMAN	CA		01/30/2025	6.625	259,486	0	(55)	0	0	0	600,000	08/15/2024
1000463413		MARINA	CA		01/30/2025	6.625	405,690	0	(67)	0	0	0	774,000	08/16/2024
1000463415		SEASIDE	CA		01/30/2025	6.750	381,570	0	(94)	0	0	0	696,000	08/16/2024
1000463417		NEWMAN	CA		01/30/2025	6.375	180,444	0	(11)	0	0	0	400,000	08/22/2024
1000463419		PHILADELPHIA	PA		01/30/2025	7.500	141,229	0	(39)	0	0	0	200,000	08/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000463421		SAN PEDRO	CA		01/30/2025	6.875	435,901	0	(60)	0	0	0	620,000	08/08/2024
1000463423		SPRING	TX		01/30/2025	7.250	334,494	0	(191)	0	0	0	525,000	09/03/2024
1000463425		WEST PALM BEACH	FL		01/30/2025	8.125	125,378	0	(68)	0	0	0	162,000	08/25/2024
1000463427		MONTGOMERY	TX		01/30/2025	7.125	226,924	0	(68)	0	0	0	304,000	08/08/2024
1000463429		WEST PALM BEACH	FL		01/30/2025	8.125	104,481	0	(57)	0	0	0	135,000	08/25/2024
1000463431		CAPE CORAL	FL		01/30/2025	7.375	300,318	0	(187)	0	0	0	650,000	08/12/2024
1000463433		MINNEOLA	FL		01/30/2025	7.375	521,824	0	(242)	0	0	0	700,000	08/21/2024
1000463435		CAPE CORAL	FL		01/30/2025	7.500	307,835	0	(177)	0	0	0	460,000	08/12/2024
1000463437		TOMBALL	TX		01/30/2025	7.375	260,037	0	(122)	0	0	0	340,000	08/09/2024
1000463439		LAS VEGAS	NV		01/30/2025	7.250	341,908	0	(66)	0	0	0	465,000	08/07/2024
1000463441		EAGLE LAKE	FL		01/30/2025	7.500	216,849	0	(137)	0	0	0	290,000	08/12/2024
1000463443		PANAMA CITY BEACH	FL		01/30/2025	7.875	266,318	0	(100)	0	0	0	340,000	04/25/2024
1000463445		KEARNS	UT		01/30/2025	7.125	302,115	0	(88)	0	0	0	416,000	08/14/2024
1000463447		HOLLYWOOD	FL		01/30/2025	7.000	205,198	0	(12)	0	0	0	255,000	08/09/2024
1000463449		NEWARK	NJ		01/30/2025	8.375	482,704	0	(109)	0	0	0	625,000	06/20/2024
1000463453		SAN ANTONIO	FL		01/30/2025	6.750	345,411	0	(153)	0	0	0	620,000	08/13/2024
1000463455		WEST HAVEN	CT		01/30/2025	7.875	336,981	0	(179)	0	0	0	437,000	08/14/2024
1000463457		WHITEFISH BAY	WI		01/30/2025	6.625	289,435	0	(58)	0	0	0	386,000	08/20/2024
1000463459		LAS VEGAS	NV		01/30/2025	7.500	370,265	0	(131)	0	0	0	475,000	08/21/2024
1000463461		WINTER GARDEN	FL		01/30/2025	6.625	1,492,326	0	(181)	0	0	0	2,350,000	08/13/2024
1000463463		SPRINGFIELD	MA		01/30/2025	6.990	347,694	0	(58)	0	0	0	435,000	08/15/2024
1000463471		ALVATON	KY		01/30/2025	6.875	213,119	0	(45)	0	0	0	284,000	08/14/2024
1000463473		GLENDALE	AZ		01/30/2025	8.000	335,292	0	(108)	0	0	0	430,000	08/14/2024
1000463475		RICHMOND	VA		01/30/2025	7.375	173,823	0	(103)	0	0	0	231,000	08/17/2024
1000463477		CLAREMONT	CA		01/30/2025	7.125	341,336	0	(109)	0	0	0	935,000	08/12/2024
1000463479		BERTHOUD	CO		01/30/2025	6.375	417,634	0	58	0	0	0	620,000	08/16/2024
1000463481		JACKSONVILLE	FL		01/30/2025	7.000	129,332	0	(63)	0	0	0	171,000	08/13/2024
1000463483		BALTIMORE	MD		01/30/2025	7.625	225,464	0	(126)	0	0	0	292,000	05/28/2024
1000463485		DAVENPORT	FL		01/30/2025	7.500	244,996	0	(127)	0	0	0	349,000	08/17/2024
1000463487		TUCSON	AZ		01/30/2025	6.625	236,197	0	(47)	0	0	0	316,000	08/21/2024
1000463491		SPRING	TX		01/30/2025	6.875	164,648	0	(28)	0	0	0	240,500	08/20/2024
1000463495		MIDLOTHIAN	VA		01/30/2025	6.500	348,853	0	(15)	0	0	0	511,000	08/17/2024
1000463499		PORT SAINT LUCIE	FL		01/30/2025	6.500	140,602	0	(42)	0	0	0	393,000	08/23/2024
1000463501		NORTH HOLLYWOOD	CA		01/30/2025	7.250	1,544,571	0	(429)	0	0	0	2,530,000	08/22/2024
1000463503		IRVINE	CA		01/30/2025	7.375	514,860	0	(140)	0	0	0	1,685,000	08/21/2024
1000463505		CONYERS	GA		01/30/2025	6.875	237,492	0	69	0	0	0	550,000	08/30/2024
1000463507		LITHONIA	GA		01/30/2025	6.500	190,770	0	(36)	0	0	0	350,000	08/30/2024
1000463509		SPRING	TX		01/30/2025	6.375	149,187	0	15	0	0	0	203,000	08/09/2024
1000463517		EUCLID	OH		01/30/2025	7.250	109,695	0	(31)	0	0	0	150,000	07/28/2024
1000463519		APOLLO BEACH	FL		01/30/2025	7.250	247,645	0	(155)	0	0	0	315,000	08/02/2024
1000463521		GORDONSVILLE	VA		01/30/2025	7.250	524,598	0	(115)	0	0	0	1,025,000	07/23/2024
1000463525		COLD SPRING	KY		01/30/2025	7.875	206,390	0	(138)	0	0	0	250,000	08/02/2024
1000463527		UNION CITY	GA		01/30/2025	6.875	249,804	0	(40)	0	0	0	334,000	08/28/2024
1000463529		SAYREVILLE	NJ		01/30/2025	6.375	410,746	0	2	0	0	0	675,000	08/16/2024
1000463531		EAST ORANGE	NJ		01/30/2025	8.625	579,252	0	(123)	0	0	0	750,000	07/29/2024
1000463535		PALOS VERDES ESTATES	CA		01/30/2025	6.875	1,998,329	0	(387)	0	0	0	3,100,000	09/10/2024
1000463539		NEWBURGH	NY		01/30/2025	6.875	407,063	0	(102)	0	0	0	540,000	08/19/2024
1000463541		CHICAGO	IL		01/30/2025	7.500	270,931	0	(122)	0	0	0	400,000	08/29/2024
1000463543		CHARLOTTE	NC		01/30/2025	6.375	380,173	0	(35)	0	0	0	538,000	09/19/2024
1000463545		LOS ANGELES	CA		01/30/2025	7.375	490,942	0	(101)	0	0	0	615,000	09/12/2024
1000463547		ROCHESTER	NY		01/30/2025	7.750	199,905	0	(103)	0	0	0	243,000	09/16/2024
1000463549		BALTIMORE	MD		01/30/2025	7.000	295,572	0	(39)	0	0	0	395,000	09/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000463551		DUCK	NC		01/30/2025	6.500	723,087	0	(6)	0	0	0	1,050,000	09/24/2024
1000463555		ARIZONA CITY	AZ		01/30/2025	6.375	273,995	0	1	0	0	0	375,000	09/27/2024
1000464395		ROCHESTER	NY		11/26/2024	7.085	108,194	0	39	0	0	0	145,000	08/02/2024
1000464403		JACKSONVILLE	AR		11/26/2024	7.100	160,405	0	(48)	0	0	0	292,750	09/10/2024
1000464405		CLEVELAND	OH		11/26/2024	7.575	98,402	0	(28)	0	0	0	157,000	08/29/2024
1000464407		MARINETTE	WI		11/26/2024	7.450	201,335	0	(85)	0	0	0	247,000	09/25/2024
1000464411		BALTIMORE	MD		11/26/2024	7.275	157,736	0	(50)	0	0	0	195,000	09/13/2025
1000464413		BALTIMORE	MD		11/26/2024	6.550	690,608	0	(137)	0	0	0	1,068,000	09/26/2024
1000464423		TROTWOOD	OH		11/26/2024	7.625	154,363	0	(86)	0	0	0	220,000	09/23/2024
1000464425		BALTIMORE	MD		11/26/2024	7.513	199,538	0	(96)	0	0	0	260,000	09/12/2025
1000464427		GREENSBORO	NC		11/26/2024	7.275	137,391	0	(75)	0	0	0	191,500	09/24/2024
1000464429		CHANDLER	IN		11/26/2024	7.400	170,718	0	(116)	0	0	0	275,000	07/16/2024
1000464431		ANDERSON	IN		11/26/2024	7.200	177,785	0	(51)	0	0	0	235,000	09/24/2024
1000464437		BALTIMORE	MD		11/26/2024	7.425	171,116	0	(83)	0	0	0	175,000	09/12/2025
1000464441		INDIANAPOLIS	IN		11/26/2024	7.450	130,656	0	(66)	0	0	0	170,000	10/02/2024
1000464445		STATESVILLE	NC		11/26/2024	7.863	103,633	0	(59)	0	0	0	134,000	10/04/2024
1000464453		JACKSONVILLE	NC		11/26/2024	7.125	90,647	0	(28)	0	0	0	120,000	08/12/2024
1000464455		JACKSONVILLE	NC		11/26/2024	6.775	116,127	0	(35)	0	0	0	165,000	09/09/2024
1000464457		BRENTWOOD	MD		11/26/2024	7.425	317,283	0	(136)	0	0	0	415,000	09/26/2024
1000464459		JACKSON	NJ		11/26/2024	7.375	400,565	0	(116)	0	0	0	560,000	09/16/2024
1000464463		LEHIGH ACRES	FL		11/26/2024	6.934	170,848	0	(74)	0	0	0	281,000	09/26/2024
1000464467		BALTIMORE	MD		11/26/2024	7.032	132,937	0	(72)	0	0	0	175,000	09/14/2025
1000464475		DETROIT	MI		11/26/2024	7.192	83,521	0	(43)	0	0	0	136,000	10/21/2024
1000464477		SAN ANTONIO	TX		11/26/2024	7.388	192,292	0	(93)	0	0	0	235,000	10/10/2024
1000464485		CLEVELAND HEIGHTS	OH		11/26/2024	7.494	114,088	0	(47)	0	0	0	140,000	10/14/2024
1000464487		LANCASTER	OH		11/26/2024	6.517	168,357	0	36	0	0	0	230,000	10/21/2024
1000464489		PATERSON	NJ		11/26/2024	7.150	435,558	0	(122)	0	0	0	540,000	10/01/2024
1000464491		CLEVELAND	OH		11/26/2024	8.376	92,144	0	(25)	0	0	0	130,000	09/29/2024
1000464499		EGG HARBOR CITY	NJ		11/26/2024	7.425	189,466	0	(73)	0	0	0	233,000	10/04/2024
1000464505		GRAYSON	GA		11/26/2024	6.967	257,852	0	(81)	0	0	0	345,000	10/03/2024
1000464509		LOUISVILLE	KY		11/26/2024	7.951	125,600	0	(96)	0	0	0	160,000	09/28/2024
1000464511		ST.LOUIS	MO		11/26/2024	7.951	225,234	0	(159)	0	0	0	288,000	10/06/2024
1000464513		EVANSVILLE	IN		11/26/2024	7.801	114,994	0	(84)	0	0	0	147,000	09/27/2024
1000464517		MACON	GA		11/26/2024	7.575	107,147	0	(83)	0	0	0	158,000	10/14/2024
1000464521		DAYTON	OH		11/26/2024	7.140	109,101	0	(34)	0	0	0	180,000	10/16/2024
1000464525		AKRON	OH		11/26/2024	7.894	84,983	0	(24)	0	0	0	105,000	10/22/2024
1000464535		NORWICH	CT		11/26/2024	7.042	283,760	0	(85)	0	0	0	375,000	10/09/2024
1000464541		CLEVELAND	OH		11/26/2024	7.625	74,625	0	(22)	0	0	0	123,000	10/03/2024
1000464543		RICHMOND	VA		11/26/2024	7.075	119,051	0	(76)	0	0	0	210,000	10/22/2024
1000464547		MONTGOMERY	AL		11/26/2024	7.451	102,137	0	(47)	0	0	0	125,000	10/10/2024
1000464551		BINGHAMTON	NY		11/26/2024	6.950	131,134	0	(74)	0	0	0	165,000	10/07/2024
1000464563		CLEVELAND	TX		11/26/2024	6.258	59,439	0	(2)	0	0	0	119,000	10/14/2024
1000464565		LINTHICUM HEIGHTS	MD		11/26/2024	7.400	277,620	0	(161)	0	0	0	415,000	10/15/2024
1000464571		WEST SPRINGFIELD	MA		11/26/2024	7.969	292,279	0	(146)	0	0	0	379,000	10/22/2024
1000464573		NORTH CHARLESTON	SC		11/26/2024	7.225	202,429	0	31	0	0	0	340,000	10/18/2024
1000464575		COLUMBUS	OH		11/26/2024	7.325	149,752	0	(52)	0	0	0	197,000	10/17/2024
1000464577		COLUMBUS	OH		11/26/2024	7.200	154,824	0	(58)	0	0	0	218,000	10/18/2024
1000464579		COLUMBUS	OH		11/26/2024	7.200	159,086	0	(60)	0	0	0	224,000	10/17/2024
1000464581		BALTIMORE	MD		11/26/2024	7.175	202,117	0	(72)	0	0	0	235,000	09/14/2025
1000464591		HOUSTON	TX		11/26/2024	7.700	90,756	0	(17)	0	0	0	138,000	10/11/2024
1000464593		PHILADELPHIA	PA		11/26/2024	7.525	173,384	0	(52)	0	0	0	245,000	10/14/2024
1000464599		DETROIT	MI		11/26/2024	5.708	98,740	0	86	0	0	0	134,000	10/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000464603		NEWARK	DE		11/26/2024	6.975	189,867	0	(59)	0	0	0	238,000	10/11/2024
1000464607		RALEIGH	NC		11/26/2024	7.225	304,085	0	(157)	0	0	0	540,000	10/22/2024
1000464609		WESTBURY	NY		11/26/2024	6.900	523,717	0	(66)	0	0	0	700,000	10/14/2024
1000464613		FREDERICK	MD		11/26/2024	7.225	208,315	0	(77)	0	0	0	315,000	08/23/2024
1000464615		WASHINGTON	DC		11/26/2024	6.825	196,360	0	(97)	0	0	0	350,000	10/17/2024
1000464617		WEST SENECA	NY		11/26/2024	7.075	192,410	0	(56)	0	0	0	255,000	10/19/2024
1000464619		METAIRIE	LA		11/26/2024	7.726	277,851	0	(152)	0	0	0	360,000	10/12/2024
1000464621		ST. LOUIS	MO		11/26/2024	7.150	162,645	0	(68)	0	0	0	204,400	10/14/2024
1000464623		BALTIMORE	MD		11/26/2024	7.376	188,747	0	(100)	0	0	0	230,000	09/14/2025
1000464625		GASTONIA	NC		11/26/2024	7.376	211,460	0	(147)	0	0	0	340,000	10/17/2024
1000464627		OMAHA	NE		11/26/2024	7.450	156,914	0	(73)	0	0	0	205,000	10/20/2024
1000464629		NEW ORLEANS	LA		11/26/2024	7.042	238,427	0	(101)	0	0	0	335,000	10/11/2024
1000464631		NEW ORLEANS	LA		11/26/2024	7.042	238,427	0	(101)	0	0	0	335,000	10/11/2024
1000464633		PHILADELPHIA	PA		11/26/2024	8.100	280,852	0	(74)	0	0	0	370,000	10/17/2024
1000464637		LANCASTER	OH		11/26/2024	6.058	142,790	0	91	0	0	0	200,000	10/18/2024
1000464639		MOUNT MORRIS	MI		11/26/2024	7.050	85,310	0	(34)	0	0	0	105,000	10/17/2024
1000464641		SILVERTON	OH		11/26/2024	7.250	172,631	0	(60)	0	0	0	225,000	10/15/2024
1000464645		SAINT LOUIS	MO		11/26/2024	7.325	170,359	0	(61)	0	0	0	212,000	10/17/2024
1000464649		ST LOUIS	MO		11/26/2024	6.925	108,550	0	(39)	0	0	0	141,000	10/21/2024
1000464651		GARLAND	TX		11/26/2024	7.250	203,408	0	(109)	0	0	0	335,000	10/04/2024
1000464659		KANSAS CITY	KS		11/26/2024	7.011	189,082	0	(47)	0	0	0	245,000	10/22/2024
1000464663		SOUTH EUCLID	OH		11/26/2024	7.625	161,927	0	(149)	0	0	0	215,000	10/19/2024
1000464667		NEW ORLEANS	LA		11/26/2024	7.301	108,478	0	(71)	0	0	0	202,000	10/18/2024
1000464673		NEW CASTLE	DE		11/26/2024	7.907	133,559	0	(98)	0	0	0	166,000	10/09/2024
1000464675		MUSKEGON	MI		11/26/2024	6.542	111,642	0	(32)	0	0	0	185,000	10/24/2024
1000464677		NASHVILLE	TN		11/26/2024	7.050	356,315	0	(158)	0	0	0	501,000	10/19/2024
1000464679		COLUMBUS	GA		11/26/2024	7.017	108,734	0	(42)	0	0	0	135,000	10/21/2024
1000464681		CLEVELAND	OH		11/26/2024	7.375	92,907	0	(27)	0	0	0	117,000	10/21/2024
1000464683		CATONSVILLE	MD		11/26/2024	7.408	206,951	0	(113)	0	0	0	314,000	10/07/2024
1000464687		FORT WORTH	TX		11/26/2024	6.367	211,111	0	2	0	0	0	325,000	10/21/2024
1000464691		HENRICO	VA		11/26/2024	7.375	313,794	0	(118)	0	0	0	413,000	08/28/2024
1000464695		XENIA	OH		11/26/2024	7.350	114,023	0	(50)	0	0	0	190,000	10/24/2024
1000464701		CAMBRIDGE	MD		11/26/2024	7.450	153,523	0	(81)	0	0	0	187,000	07/27/2024
1000464705		BURLINGTON	NC		11/26/2024	6.892	138,582	0	(47)	0	0	0	204,000	10/24/2024
1000464707		GARNER	NC		11/26/2024	7.275	167,604	0	(98)	0	0	0	258,000	07/20/2024
1000464711		COLUMBIA	SC		11/26/2024	7.700	88,657	0	(45)	0	0	0	117,000	10/29/2024
1000464713		BRIDGEPORT	CT		11/26/2024	7.300	408,164	0	(186)	0	0	0	500,000	10/02/2024
1000464715		KINGS MOUNTAIN	NC		11/26/2024	7.475	146,789	0	(62)	0	0	0	192,000	10/01/2024
1000464721		CINCINNATI	OH		11/26/2024	6.158	136,483	0	73	0	0	0	190,000	10/29/2024
1000464723		HILTON	NY		11/26/2024	6.938	429,910	0	646	0	0	0	649,000	09/22/2024
1000464727		ELKTON	MD		11/26/2024	7.775	235,508	0	48	0	0	0	305,000	10/21/2024
1000464729		RAYTOWN	MO		11/26/2024	6.950	161,486	0	(73)	0	0	0	230,000	11/05/2024
1000464746		TRAPPE	MD		12/03/2024	6.350	20,476,070	0	11,626	0	0	0	29,380,500	10/31/2024
1000464904		CLIFTON FORGE	VA		02/04/2025	6.580	83,897	0	(11)	0	0	0	120,000	01/03/2025
1000464906		HARRISONBURG	VA		12/13/2024	6.220	179,665	0	(16)	0	0	0	329,000	10/09/2024
1000464908		TROY	NY		12/13/2024	7.760	305,389	0	(134)	0	0	0	399,000	11/18/2024
1000464910		GLENDALE	AZ		12/13/2024	6.980	374,870	0	(137)	0	0	0	494,000	11/12/2024
1000464917		HOUSTON	TX		12/20/2024	7.080	76,592	0	78	0	0	0	119,000	11/25/2024
1000464923		RALEIGH	NC		12/20/2024	6.430	249,955	0	310	0	0	0	388,000	11/04/2024
1000464925		CONYERS	GA		02/04/2025	7.380	132,906	0	(35)	0	0	0	172,000	11/04/2024
1000464929		LIVE OAK	TX		12/13/2024	6.820	185,686	0	(41)	0	0	0	260,000	11/13/2024
1000464939		CHAPEL HILL	NC		12/20/2024	6.660	326,124	0	265	0	0	0	510,000	11/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000464943		VALRICO	FL		12/13/2024	5.930	234,592	0	566	0	0	0	310,000	11/20/2024
1000464949		COLUMBUS	OH		02/04/2025	6.810	290,264	0	(81)	0	0	0	410,000	12/18/2024
1000464951		INDIANAPOLIS	IN		12/13/2024	6.850	139,136	0	(44)	0	0	0	176,000	11/12/2024
1000464953		ROCK HILL	SC		12/20/2024	6.710	212,450	0	243	0	0	0	301,000	11/18/2024
1000464955		GASTONIA	NC		12/13/2024	7.100	214,108	0	350	0	0	0	279,400	11/12/2024
1000464957		GASTONIA	NC		12/13/2024	7.190	396,014	0	642	0	0	0	515,500	11/12/2024
1000464959		RICHMOND	VA		12/13/2024	7.200	242,883	0	(50)	0	0	0	340,000	11/19/2024
1000464961		NORTH ROYALTON	OH		12/20/2024	7.140	193,869	0	213	0	0	0	254,000	11/15/2024
1000464969		ORLANDO	FL		12/20/2024	7.150	173,469	0	198	0	0	0	244,000	12/09/2024
1000464977		PHENIX CITY	AL		12/13/2024	6.960	80,418	0	128	0	0	0	124,000	11/11/2024
1000464979		COLUMBUS	GA		12/20/2024	7.210	119,549	0	118	0	0	0	150,000	11/11/2024
1000464985		HUNTSVILLE	AL		12/13/2024	6.640	139,011	0	(68)	0	0	0	175,000	11/18/2024
1000464987		HUNTSVILLE	AL		12/13/2024	6.640	140,834	0	(41)	0	0	0	175,000	11/18/2024
1000464989		HUNTSVILLE	AL		12/13/2024	6.640	139,011	0	(68)	0	0	0	175,000	11/18/2024
1000464991		JUPITER	FL		12/13/2024	6.600	299,250	0	(220)	0	0	0	435,000	11/12/2024
1000464995		ESSEX	MD		12/13/2024	6.740	201,052	0	(73)	0	0	0	292,000	11/19/2024
1000464997		COVINGTON	KY		12/20/2024	6.840	114,028	0	140	0	0	0	162,000	12/11/2024
1000464999		REX	GA		12/13/2024	6.890	202,789	0	334	0	0	0	285,000	11/18/2024
1000465001		RIVERDALE	GA		12/13/2024	6.890	203,179	0	327	0	0	0	285,000	12/04/2024
1000465005		MILWAUKEE	WI		12/20/2024	7.130	133,648	0	145	0	0	0	175,000	12/11/2024
1000465016		MEMPHIS	TN		02/04/2025	6.850	236,269	0	(367)	0	0	0	362,000	12/11/2024
1000465025		POOLER	GA		12/13/2024	7.130	224,095	0	409	0	0	0	290,000	11/19/2024
1000465027		CINCINNATI	OH		02/04/2025	7.640	84,914	0	(24)	0	0	0	112,000	12/19/2024
1000465029		CINCINNATI	OH		02/04/2025	6.990	289,866	0	(125)	0	0	0	380,000	12/20/2024
1000465031		TALLAHASSEE	FL		12/13/2024	6.900	110,225	0	183	0	0	0	155,000	11/20/2024
1000465033		CINCINNATI	OH		02/04/2025	7.280	77,822	0	(23)	0	0	0	103,000	11/27/2024
1000465037		COLUMBUS	OH		12/20/2024	7.100	204,303	0	208	0	0	0	270,000	11/21/2024
1000465041		COLUMBUS	GA		12/13/2024	6.980	290,272	0	698	0	0	0	385,000	12/04/2024
1000465043		TAMPA	FL		12/20/2024	7.140	223,478	0	279	0	0	0	290,000	11/18/2024
1000465045		SOUTHAVEN	MS		12/20/2024	7.090	123,416	0	110	0	0	0	152,000	12/05/2024
1000465047		ORLANDO	FL		12/20/2024	7.140	225,281	0	258	0	0	0	317,000	12/04/2024
1000465051		ALAMOGORDO	NM		02/04/2025	7.440	141,476	0	(41)	0	0	0	200,000	12/18/2024
1000465055		FUQUAY-VARINA	NC		12/20/2024	6.510	204,067	0	204	0	0	0	310,000	11/26/2024
1000465057		LEONIA	NJ		02/04/2025	6.800	876,908	0	7	0	0	0	1,170,000	11/21/2024
1000465066		KYLE	TX		12/20/2024	6.300	184,484	0	245	0	0	0	315,000	12/11/2024
1000465068		ROANOKE	VA		02/04/2025	7.150	100,883	0	(39)	0	0	0	142,000	12/03/2024
1000465070		CINCINNATI	OH		12/20/2024	6.900	173,063	0	192	0	0	0	244,000	11/25/2024
1000465085		INDIANAPOLIS	IN		12/13/2024	7.140	110,254	0	184	0	0	0	144,000	11/25/2024
1000465089		PHILADELPHIA	PA		02/04/2025	7.790	238,878	0	(66)	0	0	0	315,000	11/20/2024
1000465093		WINCHESTER	VA		12/13/2024	6.870	296,647	0	(97)	0	0	0	420,000	11/25/2024
1000465095		STEPHENS CITY	VA		12/13/2024	6.870	233,080	0	(77)	0	0	0	330,000	11/20/2024
1000465097		CROSS JUNCTION	VA		12/13/2024	6.820	229,179	0	(76)	0	0	0	335,000	11/19/2024
1000465099		GARFIELD HEIGHTS	OH		12/20/2024	7.100	89,765	0	110	0	0	0	130,000	12/04/2024
1000465105		GARFIELD HEIGHTS	OH		12/20/2024	7.100	89,852	0	109	0	0	0	130,000	11/27/2024
1000465107		CINCINNATI	OH		02/04/2025	6.730	224,616	0	(73)	0	0	0	342,000	11/27/2024
1000465111		LEESBURG	FL		02/04/2025	7.310	800,636	0	(318)	0	0	0	1,184,000	12/16/2024
1000465116		OCALA	FL		12/20/2024	6.630	1,084,226	0	1,148	0	0	0	1,649,000	11/28/2024
1000465123		AKRON	OH		02/04/2025	7.110	116,342	0	(43)	0	0	0	153,000	12/02/2024
1000465125		VARIOUS	OH		12/20/2024	7.140	402,955	0	1,383	0	0	0	541,000	11/14/2024
1000465130		HAMDEN	CT		12/04/2024	6.875	118,017	0	(44)	0	0	0	165,000	09/23/2024
1000465132		QUAKERTOWN	PA		12/04/2024	6.750	443,735	0	(41)	0	0	0	1,013,597	07/23/2024
1000465135		TRENTON	NJ		12/04/2024	7.250	110,450	0	(43)	0	0	0	145,000	10/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000465144		AMARILLO	TX		12/04/2024	6.250	1,063,008	0	25	0	0	0	11,684,940	10/05/2024
1000465158		KANSAS CITY	MO		12/04/2024	6.250	81,628	0	16	0	0	0	105,000	10/06/2024
1000465160		BROOKLYN	NY		12/04/2024	6.750	459,983	0	(247)	0	0	0	940,000	08/30/2024
1000465166		MILWAUKEE	WI		12/04/2024	6.375	98,550	0	(19)	0	0	0	164,500	09/26/2024
1000465170		SCRANTON	PA		12/04/2024	7.125	135,896	0	(35)	0	0	0	180,000	09/19/2024
1000465178		FALL RIVER	MA		12/04/2024	7.125	472,303	0	(236)	0	0	0	600,000	10/03/2024
1000465182		PHILADELPHIA	PA		12/04/2024	6.875	536,897	0	(113)	0	0	0	680,000	10/09/2024
1000465184		HIGH POINT	NC		12/04/2024	6.875	120,641	0	(32)	0	0	0	150,000	09/30/2024
1000465186		WASHINGTON	DC		12/04/2024	6.750	843,087	0	(35)	0	0	0	1,135,000	09/09/2024
1000465188		ELIZABETH	NJ		12/04/2024	7.250	638,232	0	(122)	0	0	0	835,000	10/17/2024
1000465192		BONITA SPRINGS	FL		12/04/2024	6.875	489,803	0	(25)	0	0	0	775,000	10/13/2024
1000465194		LEXINGTON	MA		12/04/2024	6.500	417,684	0	(78)	0	0	0	955,000	10/14/2024
1000465196		BAYTOWN	TX		12/04/2024	6.875	106,535	0	254	0	0	0	195,000	10/22/2024
1000465198		CHERRY HILL	NJ		12/04/2024	7.500	224,440	0	(98)	0	0	0	320,000	10/24/2024
1000465204		ATLANTA	GA		12/04/2024	6.625	279,751	0	(37)	0	0	0	395,000	10/18/2024
1000465208		QUAKERTOWN	PA		12/04/2024	6.500	399,514	0	(14)	0	0	0	940,000	07/23/2024
1000465223		CUTLER BAY	FL		12/20/2024	7.210	451,158	0	464	0	0	0	588,000	11/07/2024
1000465225		HARRISBURG	PA		02/04/2025	7.690	73,684	0	(10)	0	0	0	125,000	11/01/2024
1000465227		SHELBY	NC		12/13/2024	6.770	164,294	0	(63)	0	0	0	232,000	10/30/2024
1000465235		NORFOLK	VA		12/20/2024	7.050	239,720	0	238	0	0	0	340,000	11/22/2024
1000465237		GARY	IN		02/04/2025	7.440	116,891	0	(5)	0	0	0	155,000	12/30/2024
1000465243		CINCINNATI	OH		12/20/2024	7.500	139,563	0	130	0	0	0	180,000	12/09/2024
1000465245		WINCHESTER	VA		02/04/2025	6.680	305,402	0	(145)	0	0	0	418,000	11/25/2024
1000465247		DECATUR	AL		12/13/2024	7.210	140,831	0	201	0	0	0	170,000	11/21/2024
1000465249		GAINESVILLE	FL		12/20/2024	7.000	128,044	0	126	0	0	0	157,000	11/26/2024
1000465251		DOVER	DE		02/04/2025	7.230	247,517	0	(70)	0	0	0	300,000	12/05/2024
1000465253		HUNTSVILLE	AL		12/20/2024	7.250	144,189	0	118	0	0	0	189,000	11/25/2024
1000465255		PHILADELPHIA	PA		02/04/2025	7.320	166,064	0	(49)	0	0	0	235,000	11/27/2024
1000465259		SUNRISE	FL		12/20/2024	5.820	540,421	0	920	0	0	0	806,000	12/04/2024
1000465263		GALVESTON	TX		02/04/2025	6.810	367,410	0	(186)	0	0	0	600,000	12/04/2024
1000465265		IRONDEQUOIT	NY		02/04/2025	6.880	155,513	0	(54)	0	0	0	192,000	12/04/2024
1000465267		JACKSON	MS		02/04/2025	7.670	93,234	0	(60)	0	0	0	120,000	01/15/2025
1000465269		FAYETTEVILLE	NC		02/04/2025	6.960	263,657	0	(114)	0	0	0	370,000	12/24/2024
1000465271		BILOXI	MS		12/20/2024	7.090	133,918	0	139	0	0	0	175,000	11/26/2024
1000465275		TAMPA	FL		02/04/2025	7.240	714,962	0	(321)	0	0	0	935,000	12/04/2024
1000465277		ATLANTA	GA		02/04/2025	7.270	180,851	0	(104)	0	0	0	220,000	12/02/2024
1000465279		SCHENECTADY	NY		02/04/2025	6.870	170,135	0	(65)	0	0	0	244,200	12/18/2024
1000465281		SCHENECTADY	NY		02/04/2025	6.870	170,604	0	(68)	0	0	0	247,000	12/23/2024
1000465283		TAMPA	FL		02/04/2025	7.210	210,852	0	(104)	0	0	0	275,000	12/02/2024
1000465285		CAMDEN	NJ		02/04/2025	6.680	1,329,565	0	(521)	0	0	0	2,019,000	11/30/2024
1000465298		ALBANY	GA		12/20/2024	7.110	100,324	0	103	0	0	0	131,000	11/25/2024
1000465300		UTICA	NY		02/04/2025	6.910	137,116	0	(69)	0	0	0	182,000	11/22/2024
1000465302		MARIETTA	GA		12/20/2024	7.210	398,983	0	410	0	0	0	520,000	12/02/2024
1000465304		TROY	NY		12/20/2024	7.290	143,496	0	149	0	0	0	186,900	10/28/2024
1000465308		SAVANNAH	GA		02/04/2025	7.340	160,518	0	(72)	0	0	0	210,000	12/18/2024
1000465320		FOREST CITY	NC		02/04/2025	6.960	141,256	0	(64)	0	0	0	185,000	12/02/2024
1000465322		WASHINGTON	DC		12/20/2024	7.160	552,290	0	630	0	0	0	725,000	12/03/2024
1000465324		WASHINGTON	DC		02/04/2025	7.310	556,115	0	(274)	0	0	0	725,000	12/10/2024
1000465326		MILTON	FL		02/04/2025	6.500	684,803	0	(225)	0	0	0	970,000	12/03/2024
1000465331		CHANDLER	AZ		02/04/2025	7.210	753,033	0	(192)	0	0	0	976,600	12/09/2024
1000465333		CHANDLER	AZ		02/04/2025	7.210	751,583	0	(178)	0	0	0	976,600	12/11/2024
1000465339		BURLINGTON	KY		02/04/2025	6.700	219,670	0	(74)	0	0	0	290,000	12/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000465347		BRIDGEVIEW	IL		03/11/2025	7.300	251,272	0	(149)	0	0	0	325,000	11/27/2024
1000465349		VARIOUS	MD		03/11/2025	7.370	784,171	0	(549)	0	0	0	930,000	09/04/2025
1000465355		VARIOUS	GA		02/04/2025	6.550	1,760,916	0	(448)	0	0	0	2,572,000	12/08/2024
1000465362		BILLINGS	MT		02/04/2025	7.540	820,392	0	(215)	0	0	0	1,061,000	12/13/2024
1000465367		MIDLAND	TX		02/04/2025	7.170	133,499	0	(61)	0	0	0	187,000	12/06/2024
1000465396		VARIOUS	PA		12/04/2024	7.100	691,555	0	1,520	0	0	0	928,000	08/17/2024
1000465420		JERSEY CITY	NJ		12/04/2024	7.450	522,973	0	1,140	0	0	0	735,000	08/04/2024
1000465442		FORT LAUDERDALE	FL		12/04/2024	6.950	797,937	0	1,845	0	0	0	1,450,000	09/22/2024
1000465495		QUEENS	NY		12/04/2024	6.680	484,722	0	1,307	0	0	0	780,000	10/19/2024
1000465505		DALLAS	TX		12/04/2024	6.530	229,309	0	5	0	0	0	426,000	10/23/2024
1000465507		BROADVIEW	IL		12/04/2024	7.130	239,668	0	544	0	0	0	320,000	10/14/2024
1000465513		PHOENIX	AZ		12/04/2024	6.530	267,389	0	721	0	0	0	500,000	10/29/2024
1000465537		GRAPEVINE	TX		12/04/2024	6.400	178,875	0	535	0	0	0	282,000	10/31/2024
1000465572		NAUGATUCK	CT		12/04/2024	6.930	149,621	0	352	0	0	0	214,000	10/31/2024
1000465582		HANOVER PARK	IL		12/04/2024	7.270	204,789	0	407	0	0	0	270,000	11/06/2024
1000465584		LAWTON	OK		12/04/2024	7.270	112,915	0	(12)	0	0	0	149,000	10/26/2024
1000465600		ROANOKE	VA		12/10/2024	6.250	162,760	0	55	0	0	0	240,000	09/25/2024
1000465622		PHILADELPHIA	PA		12/10/2024	6.375	475,627	0	106	0	0	0	810,000	09/13/2024
1000465624		ROANOKE	VA		12/10/2024	6.875	219,103	0	(2)	0	0	0	295,000	09/20/2024
1000465630		NORTHGLENN	CO		12/10/2024	7.500	414,696	0	(84)	0	0	0	535,000	09/24/2024
1000465643		GROSSE POINTE FARMS	MI		12/10/2024	6.875	398,692	0	33	0	0	0	540,000	10/27/2024
1000465656		FAIRFIELD	OH		03/04/2025	7.625	177,444	0	(62)	0	0	0	233,000	08/30/2024
1000465669		FAIRFIELD	OH		12/10/2024	7.375	283,652	0	(96)	0	0	0	350,000	10/21/2024
1000465683		COLUMBUS	OH		03/04/2025	6.750	88,838	0	8	0	0	0	129,000	10/09/2024
1000465685		REIDSVILLE	NC		12/10/2024	7.250	64,740	0	(803)	0	0	0	176,000	11/01/2024
1000465771		COLUMBIA	SC		12/10/2024	7.775	176,504	0	(114)	0	0	0	262,000	10/21/2024
1000465773		BALTIMORE	MD		12/10/2024	8.251	85,391	0	(68)	0	0	0	116,000	09/14/2025
1000465783		TOLEDO	OH		12/10/2024	7.900	87,411	0	(24)	0	0	0	133,000	09/25/2024
1000465785		SAN ANTONIO	TX		12/10/2024	7.500	144,438	0	(19)	0	0	0	190,000	09/26/2024
1000465801		MAPLE HEIGHTS	OH		12/10/2024	7.900	105,156	0	(29)	0	0	0	160,000	10/07/2024
1000465813		BALTIMORE	MD		12/10/2024	7.751	126,529	0	(91)	0	0	0	202,500	09/13/2025
1000465815		ANDERSON	IN		12/10/2024	7.800	75,636	0	(41)	0	0	0	114,000	10/09/2024
1000465819		EUCLID	OH		12/10/2024	7.451	91,859	0	(31)	0	0	0	140,000	10/07/2024
1000465823		BALTIMORE	MD		12/10/2024	7.225	102,922	0	(49)	0	0	0	148,000	09/15/2025
1000465835		CATONSVILLE	MD		12/10/2024	7.225	323,177	0	(121)	0	0	0	490,000	10/14/2024
1000465845		REDFORD	MI		12/10/2024	8.109	74,289	0	(48)	0	0	0	110,000	10/14/2024
1000465865		WINSTON-SALEM	NC		12/10/2024	7.358	75,375	0	(41)	0	0	0	143,000	10/22/2024
1000465883		MIDDLETOWN	OH		12/10/2024	8.175	114,971	0	(26)	0	0	0	155,000	10/10/2024
1000465913		HENDERSON	NC		12/10/2024	7.400	106,078	0	(50)	0	0	0	173,000	10/28/2024
1000465983		OVILLA	TX		12/10/2024	7.875	235,588	0	(88)	0	0	0	375,000	11/01/2024
1000465989		GOLDSBORO	NC		12/10/2024	7.900	101,426	0	(70)	0	0	0	150,000	11/06/2024
1000465997		BRICK TOWNSHIP	NJ		12/10/2024	7.575	459,898	0	(57)	0	0	0	568,000	10/16/2024
1000466041		CAPE CANAVERAL	FL		12/10/2024	6.183	257,932	0	131	0	0	0	370,000	11/04/2024
1000466070		GONZALES	LA		12/10/2024	7.575	265,598	0	(59)	0	0	0	350,000	10/14/2024
1000466084		MARYVILLE	TN		12/10/2024	7.925	371,623	0	(111)	0	0	0	480,000	09/23/2024
1000467609		POTTSTOWN	PA		12/13/2024	7.230	127,067	0	232	0	0	0	179,000	11/26/2024
1000467628		WALKER	LA		12/18/2024	6.610	7,954,858	0	(8,635)	0	0	0	11,220,000	11/04/2024
1000467725		DETROIT	MI		12/17/2024	7.925	134,156	0	(80)	0	0	0	240,000	08/28/2024
1000467759		PITTSBURGH	PA		12/17/2024	8.200	151,654	0	270	0	0	0	200,000	10/10/2024
1000467771		BALTIMORE	MD		12/17/2024	7.263	213,423	0	(43)	0	0	0	300,000	09/12/2025
1000467775		BAYTOWN	TX		12/17/2024	7.417	150,835	0	258	0	0	0	190,000	10/07/2024
1000467789		DETROIT	MI		12/17/2024	8.050	90,247	0	(52)	0	0	0	125,000	11/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000467791		DETROIT	MI		12/17/2024	8.200	79,862	0	(51)	0	0	0	126,000	10/28/2024
1000467795		PENNS GROVE	NJ		12/17/2024	7.717	193,980	0	360	0	0	0	255,000	09/30/2024
1000467797		BALTIMORE	MD		12/17/2024	8.051	123,638	0	184	0	0	0	170,000	09/12/2025
1000467809		CLEVELAND HEIGHTS	OH		12/17/2024	7.400	101,201	0	(31)	0	0	0	167,000	10/15/2024
1000467828		BALTIMORE	MD		12/17/2024	7.700	183,006	0	292	0	0	0	192,000	09/13/2025
1000467834		MAPLE HEIGHTS	OH		12/17/2024	8.050	95,321	0	(27)	0	0	0	145,000	11/05/2024
1000467836		MAPLE HEIGHTS	OH		12/17/2024	8.050	86,117	0	(24)	0	0	0	131,000	11/01/2024
1000467838		BALTIMORE	MD		12/17/2024	7.600	145,025	0	224	0	0	0	190,000	09/18/2025
1000467848		SAVANNAH	GA		12/17/2024	7.550	155,977	0	(69)	0	0	0	255,000	10/23/2024
1000467852		JACKSON	MS		12/17/2024	6.433	83,621	0	(1,139)	0	0	0	118,000	10/25/2024
1000467854		NORCROSS	GA		12/17/2024	7.625	194,432	0	278	0	0	0	277,000	11/01/2024
1000467860		SUMTER	SC		12/17/2024	8.275	101,451	0	151	0	0	0	140,000	10/29/2024
1000467876		LEAGUE CITY	TX		12/17/2024	7.592	201,580	0	(44)	0	0	0	303,000	10/24/2024
1000467908		COLUMBUS	GA		12/17/2024	7.008	188,037	0	319	0	0	0	270,000	09/09/2024
1000467926		BALTIMORE	MD		12/17/2024	7.150	208,406	0	290	0	0	0	310,000	09/13/2025
1000467936		WEST ROXBURY	MA		12/17/2024	6.850	484,457	0	933	0	0	0	630,000	11/08/2024
1000467938		HARRISBURG	PA		12/17/2024	8.200	75,548	0	135	0	0	0	124,000	11/08/2024
1000467940		WINTER PARK	FL		12/17/2024	7.300	473,882	0	828	0	0	0	685,000	11/09/2024
1000467942		DETROIT	MI		12/17/2024	7.825	150,704	0	215	0	0	0	244,000	11/07/2024
1000467946		HORN LAKE	MS		12/17/2024	7.650	101,997	0	153	0	0	0	153,000	11/04/2024
1000467958		PHILADELPHIA	PA		12/17/2024	8.376	389,927	0	566	0	0	0	500,000	11/04/2024
1000467962		KANKAKEE	IL		12/17/2024	8.150	87,098	0	120	0	0	0	130,000	11/13/2024
1000467990		BALTIMORE	MD		12/17/2024	7.550	112,251	0	171	0	0	0	145,000	09/12/2025
1000468010		OLATHE	KS		12/17/2024	7.538	267,146	0	376	0	0	0	355,000	11/15/2024
1000468012		BALTIMORE	MD		12/17/2024	7.575	155,941	0	217	0	0	0	161,000	09/12/2025
1000468018		COLUMBIA	SC		12/17/2024	8.025	135,135	0	208	0	0	0	188,000	11/15/2024
1000468022		WAUKESHA	WI		12/17/2024	6.875	261,122	0	430	0	0	0	360,000	10/18/2024
1000468036		GARFIELD HEIGHTS	OH		12/17/2024	7.800	125,764	0	(61)	0	0	0	189,000	10/29/2024
1000468042		HARTFORD	CT		12/17/2024	7.675	240,016	0	391	0	0	0	348,000	11/19/2024
1000468044		REYNOLDSBURG	OH		12/17/2024	7.325	187,538	0	329	0	0	0	250,000	11/21/2024
1000468048		MONTGOMERY	AL		12/17/2024	7.901	139,866	0	205	0	0	0	170,000	11/19/2024
1000468083		WESTMINSTER	MD		12/17/2024	7.450	255,912	0	385	0	0	0	350,000	11/20/2024
1000468091		TOMS RIVER	NJ		12/17/2024	7.508	523,537	0	892	0	0	0	725,000	08/23/2024
1000468177		DAYTONA BEACH	FL		12/18/2024	7.250	190,778	0	471	0	0	0	255,000	08/30/2024
1000468183		VARIOUS	OH		12/18/2024	6.875	406,773	0	32	0	0	0	590,000	10/01/2024
1000468187		DAYTON	OH		12/18/2024	6.625	135,826	0	45	0	0	0	200,000	09/26/2024
1000468197		LAREDO	TX		12/18/2024	6.500	170,505	0	503	0	0	0	220,000	11/01/2024
1000468208		RICHMOND	VA		12/18/2024	6.750	212,095	0	370	0	0	0	307,000	10/04/2024
1000468213		AMHERST	NY		12/18/2024	7.375	377,435	0	(74)	0	0	0	604,000	10/04/2024
1000468224		SOUTH HADLEY	MA		12/18/2024	7.375	352,642	0	926	0	0	0	475,000	10/18/2024
1000468254		FAYETTEVILLE	NC		12/18/2024	7.000	238,599	0	(5)	0	0	0	321,000	11/06/2024
1000468256		BALTIMORE	MD		12/18/2024	6.875	166,736	0	420	0	0	0	240,000	10/31/2024
1000468275		PITTSBURGH	PA		12/18/2024	6.875	168,369	0	22	0	0	0	245,000	10/29/2024
1000468277		COLORADO SPRINGS	CO		12/18/2024	6.500	496,964	0	164	0	0	0	710,000	10/10/2024
1000468281		CINCINNATI	OH		12/18/2024	7.500	202,125	0	458	0	0	0	250,000	11/13/2024
1000468293		LEHIGH ACRES	FL		12/18/2024	6.875	170,985	0	281	0	0	0	300,000	11/21/2024
1000468425		VARIOUS	FL		12/20/2024	6.820	5,817,554	0	(5,382)	0	0	0	8,063,000	09/18/2024
1000468456		PHILADELPHIA	PA		12/20/2024	6.210	5,661,734	0	19,331	0	0	0	8,166,000	09/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
		Linwood,Brookhaven,Upper Darby ,Lansdowne,Upper Darby ,Upper Darby ,Upper Darby ,Norristown,Norristown,Upper Darby ,Upper Darby ,Upper Darby ,Upper Darby ,Upper Darby ,Millville,Millville,Millville												
1000468495			PA		12/20/2024	6.540	2,258,447	0	881	0	0	0	3,270,000	11/10/2024
1000468515		NAVARRE	FL		12/20/2024	6.630	2,673,044	0	105	0	0	0	3,752,000	11/01/2024
1000468812		JACKSONVILLE	FL		12/20/2024	6.310	140,120	0	77	0	0	0	195,000	09/26/2024
1000468814		JACKSONVILLE	FL		12/20/2024	6.310	140,838	0	78	0	0	0	196,000	09/26/2024
1000468816		GARY	IN		12/20/2024	6.460	88,626	0	42	0	0	0	123,000	08/26/2024
1000468818		SMYRNA	GA		12/20/2024	6.210	132,976	0	53	0	0	0	221,500	10/14/2024
1000468820		RALEIGH	NC		12/20/2024	7.070	256,055	0	348	0	0	0	330,000	12/09/2024
1000468822		DECATUR	AL		12/20/2024	6.900	130,413	0	161	0	0	0	162,000	11/22/2024
1000468883		BOYNTON BEACH	FL		01/16/2025	7.100	427,404	0	(36)	0	0	0	605,000	09/26/2024
1000469219		GARY	IN		02/04/2025	6.760	78,864	0	(15)	0	0	0	106,000	12/10/2024
1000469271		DECATUR	GA		02/04/2025	6.900	211,344	0	(22)	0	0	0	285,000	12/16/2024
1000469281		HINESVILLE	GA		02/04/2025	7.060	181,783	0	(16)	0	0	0	240,000	12/16/2024
1000469285		ORLANDO	FL		02/04/2025	7.330	216,344	0	(9)	0	0	0	287,000	12/11/2024
1000469293		PARMA	OH		02/04/2025	7.320	139,988	0	(44)	0	0	0	187,000	12/10/2024
1000469303		HANOVER	PA		03/11/2025	7.240	230,696	0	(46)	0	0	0	306,000	12/16/2024
1000469307		EULESS	TX		02/04/2025	6.430	215,883	0	115	0	0	0	300,000	12/18/2024
1000469311		RICHMOND	VA		03/11/2025	6.530	221,346	0	11	0	0	0	320,000	12/23/2024
1000469319		JACKSONVILLE	FL		02/04/2025	6.850	214,580	0	(7)	0	0	0	270,000	12/13/2024
1000469343		WINCHESTER	VA		02/04/2025	6.780	149,434	0	(6)	0	0	0	215,000	12/26/2024
1000469357		ELOY	AZ		02/04/2025	7.090	142,979	0	(35)	0	0	0	203,000	09/06/2024
1000469361		CHICAGO	IL		03/11/2025	7.070	263,884	0	(45)	0	0	0	376,000	12/12/2024
1000469377		RANDALLSTOWN	MD		02/04/2025	6.980	309,068	0	(46)	0	0	0	386,000	12/17/2024
1000469406		BEREA	OH		03/11/2025	7.480	283,355	0	(82)	0	0	0	350,000	12/16/2024
1000469422		TULSA	OK		02/04/2025	7.160	120,478	0	(25)	0	0	0	160,000	12/04/2024
1000469426		VARIOUS	AL		01/09/2025	6.540	3,400,951	0	10,050	0	0	0	5,092,900	10/14/2024
1000469470		EAST HARTFORD	CT		01/14/2025	7.349	236,019	0	(10)	0	0	0	330,000	09/04/2024
1000469501		CLEVELAND	OH		01/14/2025	7.336	120,951	0	16	0	0	0	154,000	10/07/2024
1000469507		TAYLOR	MI		01/14/2025	7.458	114,976	0	5	0	0	0	155,000	10/02/2024
1000469522		HOUSTON	TX		01/14/2025	6.991	269,727	0	62	0	0	0	400,000	12/02/2024
1000469538		BRYAN	TX		01/14/2025	6.706	156,879	0	56	0	0	0	220,000	10/17/2024
1000469544		DAYTON	OH		01/14/2025	6.749	95,510	0	56	0	0	0	165,000	10/23/2024
1000469563		HIALEAH	FL		01/14/2025	6.762	271,560	0	64	0	0	0	820,000	10/11/2024
1000469573		VARIOUS	OK		01/14/2025	6.668	528,968	0	261	0	0	0	700,500	10/07/2024
1000469584		LOS ANGELES	CA		01/14/2025	7.353	820,315	0	(36)	0	0	0	1,100,000	10/27/2024
1000469606		SPRING	TX		01/14/2025	6.366	178,104	0	192	0	0	0	255,000	11/16/2024
1000469704		ROSEVILLE	MI		01/10/2025	7.108	91,590	0	(11)	0	0	0	131,000	10/16/2024
1000469708		BALTIMORE	MD		01/10/2025	7.950	101,322	0	(54)	0	0	0	119,000	09/12/2025
1000469712		BALTIMORE	MD		01/10/2025	7.700	123,937	0	(13)	0	0	0	132,000	09/12/2025
1000469791		JACKSON	MI		01/10/2025	7.900	120,941	0	(676)	0	0	0	158,000	11/11/2024
1000469809		PEMBROKE PINES	FL		01/10/2025	7.475	445,687	0	(125)	0	0	0	865,000	10/30/2024
1000469837		BALTIMORE	MD		01/10/2025	7.133	155,581	0	(15)	0	0	0	195,000	09/14/2025
1000469873		PHILADELPHIA	PA		01/10/2025	7.889	390,414	0	(163)	0	0	0	595,000	11/22/2024
1000469896		PEARLAND	TX		01/10/2025	7.283	159,533	0	(58)	0	0	0	262,000	11/21/2024
1000469906		CHESTER	VA		01/10/2025	7.167	291,230	0	(20)	0	0	0	390,000	11/22/2024
1000469930		BALTIMORE	MD		01/10/2025	7.900	185,881	0	(51)	0	0	0	245,000	09/14/2025
1000469960		WILMINGTON	DE		01/10/2025	7.875	403,320	0	(151)	0	0	0	495,000	12/10/2024
1000469989		LORAIN	OH		01/10/2025	7.800	76,161	0	(11)	0	0	0	123,000	12/04/2024
1000469999		BALTIMORE	MD		01/10/2025	7.313	341,358	0	195	0	0	0	420,000	09/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000470015		OMAHA	NE		01/10/2025	8.275	98,617	0	(64)	0	0	0	120,000	12/06/2024
1000470021		JACKSON	MI		01/10/2025	8.376	106,298	0	(70)	0	0	0	136,000	12/05/2024
1000470037		MCKEES ROCKS	PA		01/10/2025	8.258	92,997	0	(24)	0	0	0	116,000	12/06/2024
1000470041		AKRON	OH		01/10/2025	8.157	86,995	0	(22)	0	0	0	115,000	12/17/2024
1000470076		DUNDALK	MD		01/10/2025	8.401	227,381	0	(145)	0	0	0	285,000	09/16/2024
1000470113		WATERBURY	CT		01/16/2025	7.210	148,919	0	(53)	0	0	0	245,000	11/11/2024
1000470127		MEMPHIS	TN		01/16/2025	8.180	100,331	0	(23)	0	0	0	130,000	09/19/2024
1000470153		TRENTON	NJ		01/16/2025	7.780	214,983	0	576	0	0	0	280,000	09/18/2024
1000470170		WINSTON-SALEM	NC		01/16/2025	7.300	114,043	0	(28)	0	0	0	141,600	10/29/2024
1000470182		BALTIMORE	MD		01/16/2025	7.050	185,712	0	(36)	0	0	0	265,000	09/13/2025
1000470184		FRESNO	CA		02/03/2025	7.480	211,324	0	(79)	0	0	0	325,000	09/26/2024
1000470210		GRAND PRAIRIE	TX		01/16/2025	6.850	217,213	0	19	0	0	0	292,000	11/18/2024
1000470214		MEMPHIS	TN		01/16/2025	6.850	135,876	0	19	0	0	0	190,000	10/24/2024
1000470240		INDIANAPOLIS	IN		01/16/2025	7.635	190,167	0	(65)	0	0	0	276,000	10/30/2024
1000470265		ELIZABETH	NJ		01/16/2025	7.790	604,461	0	(137)	0	0	0	750,000	11/22/2024
1000470289		VARIOUS	TX		01/16/2025	6.690	1,377,867	0	292	0	0	0	2,012,000	11/05/2024
1000470300		HOMEWOOD	IL		01/16/2025	7.990	208,652	0	555	0	0	0	270,000	12/17/2024
1000470302		EDINBURG	TX		01/16/2025	7.170	410,897	0	(41)	0	0	0	537,000	11/07/2024
1000470331		DETROIT	MI		01/16/2025	7.666	143,441	0	(32)	0	0	0	190,000	11/13/2024
1000470361		LAKEWOOD	NJ		01/16/2025	8.110	116,916	0	(132)	0	0	0	147,000	11/15/2024
1000470373		JOLIET	IL		01/16/2025	8.250	212,523	0	(85)	0	0	0	285,000	11/17/2024
1000470383		OSHKOSH	WI		01/16/2025	7.260	150,385	0	(42)	0	0	0	213,000	12/09/2024
1000470387		DURHAM	NC		01/16/2025	7.450	189,761	0	(59)	0	0	0	275,000	12/06/2024
1000470401		AKRON	OH		01/16/2025	8.300	110,093	0	5	0	0	0	150,000	10/19/2025
1000470403		MIAMI	FL		01/16/2025	6.750	206,323	0	(14)	0	0	0	415,000	10/30/2024
1000470411		KANSAS CITY	MO		01/16/2025	7.610	1,788,130	0	(304)	0	0	0	2,338,000	11/05/2024
1000470442		GARFIELD HEIGHTS	OH		01/16/2025	8.070	113,278	0	(30)	0	0	0	173,000	11/29/2024
1000470482		RENSSELAER	NY		01/16/2025	7.890	276,025	0	(99)	0	0	0	362,000	12/03/2024
1000470889		ORLANDO	FL		01/15/2025	7.250	219,299	0	(52)	0	0	0	314,000	10/09/2024
1000470905		CAMDEN	NJ		01/15/2025	7.125	398,732	0	8	0	0	0	537,000	10/14/2024
1000470909		SAINT CLAIR SHORES	MI		01/15/2025	7.375	181,877	0	9	0	0	0	230,000	10/28/2024
1000470911		ROANOKE	VA		01/15/2025	7.125	209,390	0	4	0	0	0	282,000	11/26/2024
1000470921		AUGUSTA	GA		01/15/2025	7.125	87,617	0	2	0	0	0	118,000	10/24/2024
1000470944		GODFREY	IL		01/15/2025	7.000	74,306	0	0	0	0	0	112,000	10/28/2024
1000470958		WARREN	MI		01/15/2025	7.625	97,241	0	(8)	0	0	0	130,000	11/26/2024
1000470978		CINCINNATI	OH		01/15/2025	7.000	505,107	0	127	0	0	0	690,000	11/12/2024
1000470988		HARPER WOODS	MI		01/15/2025	7.250	145,786	0	(1)	0	0	0	215,000	11/11/2024
1000470998		CINCINNATI	OH		01/15/2025	7.250	145,042	0	(1)	0	0	0	195,000	11/22/2024
1000471002		NORRISTOWN	PA		01/15/2025	7.250	156,161	0	0	0	0	0	210,000	11/06/2024
1000471010		SHAWNEE	OK		01/15/2025	7.125	123,624	0	(4)	0	0	0	166,000	11/07/2024
1000471020		TOWSON	MD		01/15/2025	7.125	174,003	0	(25)	0	0	0	245,000	12/03/2024
1000471022		WILLIAMSBURG	VA		01/15/2025	6.875	236,760	0	19	0	0	0	343,000	11/20/2024
1000471026		CINCINNATI	OH		01/15/2025	7.625	114,983	0	(29)	0	0	0	145,000	11/18/2024
1000471062		CINCINNATI	OH		01/15/2025	7.625	315,054	0	(102)	0	0	0	445,000	12/05/2024
1000471070		ST. ANN	MO		01/15/2025	7.750	158,916	0	(25)	0	0	0	195,000	11/18/2024
1000471084		KANSAS CITY	MO		01/15/2025	7.625	173,314	0	(42)	0	0	0	226,000	12/09/2024
1000471086		BALTIMORE	MD		01/15/2025	7.750	214,502	0	(48)	0	0	0	284,000	11/19/2024
1000471096		SPRINGFIELD	MA		04/18/2025	7.250	273,920	0	(57)	0	0	0	364,000	08/15/2024
1000471256		MARIETTA	GA		02/04/2025	7.000	299,169	0	7	0	0	0	420,000	12/04/2024
1000471258		CHATTANOOGA	TN		02/04/2025	6.980	406,413	0	(11)	0	0	0	585,000	12/11/2024
1000471272		CINCINNATI	OH		02/04/2025	7.710	202,354	0	(57)	0	0	0	250,000	12/13/2024
1000471280		LEHIGH ACRES	FL		03/11/2025	7.370	218,932	0	(47)	0	0	0	290,000	01/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000471290		DECATUR	GA		02/04/2025	7.180	188,743	0	(36)	0	0	0	240,000	12/26/2024
1000471326		INDIANAPOLIS	IN		03/11/2025	7.810	236,245	0	(78)	0	0	0	310,000	12/17/2024
1000471340		KANSAS CITY	MO		02/04/2025	6.980	171,988	0	(36)	0	0	0	216,000	12/17/2024
1000471344		RICHMOND	VA		02/04/2025	5.570	114,680	0	107	0	0	0	230,000	12/30/2024
1000471352		TULSA	OK		02/04/2025	7.450	167,770	0	(30)	0	0	0	222,800	01/02/2025
1000471374		GALVESTON	TX		02/04/2025	7.490	215,086	0	(44)	0	0	0	400,000	12/23/2024
1000471394		GARY	IN		03/11/2025	6.990	87,209	0	(27)	0	0	0	125,000	12/30/2024
1000471402		CINCINNATI	OH		03/11/2025	7.680	148,286	0	(76)	0	0	0	206,000	01/03/2025
1000471430		HICKORY	NC		03/11/2025	7.330	207,595	0	(45)	0	0	0	301,000	01/13/2025
1000471434		STONECREST	GA		03/11/2025	6.750	240,617	0	(31)	0	0	0	430,000	01/02/2025
1000471462		ROANOKE	VA		03/11/2025	7.130	135,658	0	(33)	0	0	0	179,500	01/03/2025
1000471468		FAYETTEVILLE	GA		03/11/2025	7.000	131,432	0	(40)	0	0	0	256,000	01/07/2025
1000471506		MILWAUKEE	WI		03/11/2025	7.140	129,321	0	(35)	0	0	0	183,000	01/16/2025
1000471532		VARIOUS	NJ		01/17/2025	7.230	2,156,280	0	(300)	0	0	0	3,035,000	10/09/2024
1000471829		PHILADELPHIA	PA		01/29/2025	7.266	133,297	0	8	0	0	0	180,000	08/27/2024
1000471831		Gastonia,Rock Hill,Charlotte,Belmont	NC		01/29/2025	6.858	674,440	0	124	0	0	0	890,000	09/03/2024
1000471847		CHICAGO	IL		01/29/2025	6.680	295,377	0	169	0	0	0	447,000	09/23/2024
1000471868		WEST MIFFLIN	PA		01/29/2025	7.176	87,414	0	(7)	0	0	0	135,000	11/01/2024
1000471880		DAYTON	OH		01/29/2025	7.789	194,425	0	(59)	0	0	0	240,000	11/26/2024
1000471882		CINCINNATI	OH		01/29/2025	6.966	212,243	0	29	0	0	0	270,000	11/21/2024
1000471886		LAKEWOOD	OH		01/29/2025	6.876	207,147	0	65	0	0	0	275,000	12/02/2024
1000471906		MIDWEST CITY	OK		01/29/2025	7.291	99,037	0	17	0	0	0	123,000	12/19/2024
1000471969		BRYAN	TX		01/28/2025	8.050	199,973	0	90	0	0	0	260,000	11/22/2024
1000472006		SEA ISLE CITY	NJ		01/28/2025	6.608	342,920	0	234	0	0	0	1,315,000	11/12/2024
1000472022		MEMPHIS	TN		01/28/2025	7.950	119,802	0	40	0	0	0	183,000	11/25/2024
1000472048		SPRING	TX		01/28/2025	7.450	289,561	0	70	0	0	0	380,000	12/03/2024
1000472092		WINSTED	CT		01/28/2025	7.900	198,327	0	35	0	0	0	258,000	12/18/2024
1000472112		KANSAS CITY	KS		01/28/2025	7.517	153,147	0	57	0	0	0	190,000	12/12/2024
1000472120		UTICA	NY		01/28/2025	7.700	167,341	0	44	0	0	0	235,000	12/13/2024
1000472128		BALTIMORE	MD		01/28/2025	7.700	139,733	0	9	0	0	0	210,000	09/12/2025
1000472134		GARY	IN		01/28/2025	7.600	113,900	0	37	0	0	0	150,000	12/26/2024
1000472156		SPARTANBURG	SC		01/28/2025	7.988	201,213	0	46	0	0	0	270,000	12/26/2024
1000472187		CHEEKTOWAGA	NY		01/28/2025	7.517	262,609	0	131	0	0	0	350,000	01/06/2025
1000472205		ANDERSON	SC		01/28/2025	7.558	534,776	0	230	0	0	0	698,000	12/06/2024
1000472231		GAINESVILLE	GA		02/04/2025	7.375	224,549	0	(35)	0	0	0	300,000	12/11/2024
1000472237		MOLINE	IL		02/04/2025	7.250	88,388	0	48	0	0	0	115,000	09/05/2024
1000472245		WHITESBORO	NY		02/04/2025	7.500	251,745	0	(82)	0	0	0	311,000	10/09/2024
1000472272		CHEEKTOWAGA	NY		02/04/2025	7.500	122,745	0	(80)	0	0	0	163,000	11/30/2024
1000472280		MARION	IN		02/04/2025	7.250	86,425	0	(30)	0	0	0	122,000	11/21/2024
1000472282		CLEVELAND HEIGHTS	OH		02/04/2025	7.875	125,389	0	49	0	0	0	165,000	11/19/2024
1000472288		ALLENTOWN	PA		02/04/2025	7.500	273,237	0	(50)	0	0	0	340,000	12/05/2024
1000472302		MILWAUKEE	WI		02/04/2025	7.125	176,497	0	(47)	0	0	0	250,000	12/12/2024
1000472308		KANSAS CITY	MO		02/04/2025	7.750	169,138	0	14	0	0	0	218,000	12/11/2024
1000472316		MESQUITE	TX		02/04/2025	7.375	185,311	0	97	0	0	0	255,000	12/20/2024
1000472320		MEMPHIS	TN		02/03/2025	7.798	153,287	0	(76)	0	0	0	199,000	11/15/2024
1000472348		VARIOUS	PA		02/03/2025	7.950	252,360	0	(70)	0	0	0	356,000	12/09/2024
1000472360		ROANOKE	VA		02/03/2025	8.210	136,742	0	(91)	0	0	0	175,000	10/09/2024
1000472376		MONROE	NY		02/03/2025	7.950	281,113	0	(130)	0	0	0	760,000	10/09/2024
1000472386		CAMDEN	NJ		02/03/2025	8.280	122,682	0	(102)	0	0	0	158,000	12/16/2024
1000472390		BECHTELSVILLE	PA		02/03/2025	8.370	177,828	0	(47)	0	0	0	270,000	10/25/2024
1000472392		TULSA	OK		02/03/2025	7.850	133,161	0	(91)	0	0	0	200,000	10/24/2024
1000472394		VARIOUS	TX		02/03/2025	7.390	738,944	0	(290)	0	0	0	1,117,000	10/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000472419		BROOKLYN	NY		02/03/2025	7.820	1,329,007	0	(567)	0	0	0	3,500,000	12/10/2024
1000472421		MEMPHIS	TN		02/03/2025	8.030	165,075	0	(97)	0	0	0	215,000	11/20/2024
1000472432		TERRE HAUTE	IN		02/03/2025	7.695	76,936	0	(110)	0	0	0	126,000	11/18/2024
1000472471		STATESVILLE	NC		02/03/2025	7.640	137,831	0	(58)	0	0	0	180,000	11/25/2024
1000472499		COLUMBIA	SC		02/03/2025	7.742	160,681	0	(79)	0	0	0	209,000	12/05/2024
1000472505		DOLTON	IL		02/03/2025	7.650	89,037	0	(44)	0	0	0	124,000	12/03/2024
1000472509		MAUMELLE	AR		02/03/2025	7.650	81,198	0	(35)	0	0	0	108,000	01/04/2025
1000472535		CARMEL	IN		02/03/2025	7.370	229,228	0	(135)	0	0	0	465,000	12/20/2024
1000472541		CHESTER	SC		02/03/2025	7.862	130,674	0	(82)	0	0	0	180,000	12/23/2024
1000472545		FRESNO	CA		02/03/2025	7.565	164,196	0	(73)	0	0	0	275,000	12/10/2024
1000472567		TRENTON	NJ		02/03/2025	7.710	168,297	0	(99)	0	0	0	235,000	12/12/2024
1000472579		VERNON HILLS	IL		02/03/2025	7.790	179,581	0	(71)	0	0	0	220,000	12/16/2024
1000472601		MARKHAM	IL		02/03/2025	7.740	138,083	0	(62)	0	0	0	180,000	12/17/2024
1000472605		CENTER POINT	AL		02/03/2025	7.750	147,962	0	(83)	0	0	0	205,000	12/13/2024
1000472607		BIRMINGHAM	AL		02/03/2025	7.700	111,879	0	(63)	0	0	0	155,000	12/19/2024
1000472611		COVINGTON	KY		02/03/2025	7.600	233,042	0	(111)	0	0	0	325,000	12/18/2024
1000472641		KANSAS CITY	MO		02/03/2025	7.590	249,727	0	(116)	0	0	0	305,000	12/19/2024
1000472655		MAPLE HEIGHTS	OH		02/03/2025	8.500	100,330	0	(26)	0	0	0	132,000	12/18/2024
1000472663		BIRMINGHAM	AL		02/03/2025	7.785	121,312	0	(78)	0	0	0	180,000	12/30/2024
1000472691		JACKSONVILLE	FL		02/03/2025	7.887	124,183	0	(74)	0	0	0	150,000	12/16/2024
1000472731		VARIOUS	NC		02/12/2025	6.740	7,369,629	0	0	0	0	0	10,430,000	11/16/2024
1000474114		EDGEWOOD	MD		02/07/2025	7.567	244,531	0	(104)	0	0	0	320,000	11/13/2024
1000474186		READING	PA		02/07/2025	8.650	400,721	0	(201)	0	0	0	554,000	12/10/2024
1000474204		WOODLYN	PA		02/07/2025	7.958	260,302	0	(72)	0	0	0	347,000	12/16/2024
1000474210		BALTIMORE	MD		02/07/2025	7.850	191,001	0	(100)	0	0	0	279,000	09/13/2025
1000474212		SOUTH EUCLID	OH		02/07/2025	7.975	136,940	0	(71)	0	0	0	235,000	12/03/2024
1000474222		LEHIGH ACRES	FL		02/07/2025	6.809	134,921	0	(19)	0	0	0	270,000	12/04/2024
1000474226		MEMPHIS	TN		02/07/2025	6.858	110,304	0	9	0	0	0	152,000	12/06/2024
1000474232		DETORIT	MI		02/07/2025	8.425	111,516	0	(43)	0	0	0	175,000	12/17/2024
1000474234		VARIOUS	MI		02/07/2025	7.058	737,364	0	(39)	0	0	0	989,000	12/31/2024
1000474261		HANOVER	MD		02/07/2025	6.408	273,502	0	112	0	0	0	435,000	12/11/2024
1000474321		DETROIT	MI		02/07/2025	6.783	93,983	0	19	0	0	0	128,000	12/21/2024
1000474350		VARIOUS	MD		02/07/2025	7.575	643,901	0	(352)	0	0	0	850,000	11/15/2024
1000474356		CHAMPAIGN	IL		02/07/2025	8.376	141,818	0	(93)	0	0	0	175,000	01/02/2025
1000474358		WILMINGTON	DE		02/07/2025	7.283	186,827	0	(12)	0	0	0	250,000	01/03/2025
1000474368		CAPE CORAL	FL		02/07/2025	8.995	188,367	0	(60)	0	0	0	375,000	10/22/2024
1000474403		NEW BRITAIN	CT		02/07/2025	8.250	263,911	0	(148)	0	0	0	340,000	12/31/2024
1000474405		IRVING	TX		02/07/2025	6.758	212,640	0	17	0	0	0	280,000	01/06/2025
1000474471		SALISBURY	NC		02/07/2025	8.150	274,666	0	(201)	0	0	0	375,000	12/12/2024
1000474521		WILMINGTON	DE		02/07/2025	7.625	232,970	0	(100)	0	0	0	304,000	11/19/2024
1000474844		WASHINGTON	DC		02/13/2025	7.580	99,252	0	(39)	0	0	0	136,000	01/02/2025
1000474858		FREEHOLD	NJ		02/13/2025	7.600	488,051	0	(180)	0	0	0	600,000	11/17/2024
1000474862		CENTER POINT	AL		02/13/2025	7.770	136,045	0	(77)	0	0	0	165,000	10/20/2024
1000474872		DUNDALK	MD		02/13/2025	6.690	141,639	0	2	0	0	0	220,000	11/19/2024
1000474891		BARTLESVILLE	OK		02/13/2025	8.200	110,368	0	(67)	0	0	0	142,000	11/26/2024
1000474928		MONROE	NY		02/13/2025	8.150	360,523	0	(169)	0	0	0	565,000	12/17/2024
1000474948		SOUTH CHARLESTON	WV		02/13/2025	8.240	204,573	0	(144)	0	0	0	250,000	12/20/2024
1000474959		CANTON	OH		02/13/2025	8.380	168,007	0	902	0	0	0	204,000	01/03/2025
1000474969		VARIOUS	TX		02/13/2025	7.480	1,027,900	0	3,546	0	0	0	1,340,000	12/31/2024
1000474980		TRENTON	NJ		02/13/2025	7.800	212,777	0	(95)	0	0	0	260,000	12/16/2024
1000474988		BRIDGETON	NJ		02/13/2025	7.360	1,712,051	0	(521)	0	0	0	2,258,000	01/03/2025
1000475012		BIRMINGHAM	AL		02/13/2025	7.680	104,401	0	(61)	0	0	0	135,000	12/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000475036		OMAHA	NE		02/13/2025	7.533	334,691	0	(112)	0	0	0	440,000	01/06/2025
1000475038		MEMPHIS	TN		02/13/2025	7.480	110,396	0	(64)	0	0	0	165,000	12/28/2024
1000475040		BALTIMORE	MD		02/13/2025	7.290	158,008	0	870	0	0	0	285,000	09/11/2025
1000475054		TRENTON	NJ		02/13/2025	8.025	173,663	0	(90)	0	0	0	225,000	01/14/2025
1000475060		DETROIT	MI		02/13/2025	7.770	88,662	0	469	0	0	0	120,000	01/08/2025
1000475064		INDIANAPOLIS	IN		02/13/2025	8.200	191,510	0	(132)	0	0	0	245,000	01/08/2025
1000475066		CHICAGO	IL		02/13/2025	7.850	122,515	0	(51)	0	0	0	160,000	01/14/2025
1000475078		CLEVELAND	OH		02/13/2025	8.530	90,783	0	(23)	0	0	0	128,000	12/27/2024
1000475110		ELIZABETH	NJ		02/13/2025	7.350	551,018	0	(169)	0	0	0	838,000	12/30/2024
1000475112		MILWAUKEE	WI		02/13/2025	7.490	212,501	0	718	0	0	0	295,000	01/21/2025
1000475143		HAMDEN	CT		02/13/2025	7.150	334,663	0	1,727	0	0	0	745,000	01/20/2025
1000475453		LAKE CITY	MN		02/18/2025	7.375	131,243	0	140	0	0	0	245,000	11/18/2024
1000475463		MIDLAND	MI		02/18/2025	7.500	93,858	0	(12)	0	0	0	125,000	12/23/2024
1000475485		INDIANAPOLIS	IN		02/18/2025	7.125	252,496	0	(39)	0	0	0	360,000	09/27/2024
1000475504		CLEVELAND HEIGHTS	OH		02/18/2025	7.250	166,995	0	7	0	0	0	225,000	10/04/2024
1000475526		KILLEEN	TX		02/18/2025	8.375	283,565	0	(181)	0	0	0	340,000	11/09/2024
1000475528		LAREDO	TX		02/18/2025	7.250	212,979	0	(25)	0	0	0	290,000	11/15/2024
1000475540		GREENVILLE	NC		02/18/2025	7.750	140,511	0	(39)	0	0	0	185,000	11/19/2024
1000475551		CINCINNATI	OH		02/18/2025	7.625	203,504	0	(36)	0	0	0	270,000	12/31/2024
1000475581		DETROIT	MI		02/18/2025	7.500	290,569	0	(85)	0	0	0	410,000	12/10/2024
1000475593		PHILADELPHIA	PA		02/18/2025	7.625	211,072	0	(39)	0	0	0	300,000	12/21/2024
1000475595		SPRING	TX		02/18/2025	7.125	149,274	0	(20)	0	0	0	231,000	12/20/2024
1000475626		HILTON	NY		02/18/2025	7.375	192,525	0	(30)	0	0	0	256,000	12/12/2024
1000475630		COLUMBUS	OH		02/18/2025	7.250	174,767	0	(56)	0	0	0	275,000	12/06/2024
1000475653		CINCINNATI	OH		02/18/2025	7.750	355,054	0	(133)	0	0	0	465,000	12/09/2024
1000475696		MEMPHIS	TN		02/26/2025	6.760	12,249,188	0	(5,212)	0	0	0	17,152,800	01/09/2025
1000475797		KANSAS CITY	MO		02/25/2025	8.426	176,787	0	129	0	0	0	212,500	12/02/2024
1000475842		SPRINGFIELD	MO		02/25/2025	8.200	104,383	0	84	0	0	0	135,000	01/10/2025
1000475850		BIRMINGHAM	AL		02/25/2025	8.801	88,674	0	88	0	0	0	115,000	01/03/2025
1000475858		LEHIGH ACRES	FL		02/25/2025	8.350	202,556	0	(120)	0	0	0	355,000	01/04/2025
1000475862		DETROIT	MI		02/25/2025	7.675	393,064	0	(201)	0	0	0	501,000	12/21/2024
1000475897		OKLAHOMA CITY	OK		02/25/2025	7.817	78,595	0	35	0	0	0	127,000	12/23/2024
1000475914		BALTIMORE	MD		02/25/2025	8.901	96,063	0	(63)	0	0	0	132,000	09/13/2025
1000475954		WATERBURY	CT		02/25/2025	7.975	286,352	0	211	0	0	0	370,000	01/10/2025
1000475964		HAMMOND	IN		02/25/2025	7.775	76,798	0	62	0	0	0	100,000	01/29/2025
1000475984		COLUMBUS	OH		02/25/2025	8.125	140,064	0	145	0	0	0	184,000	01/13/2025
1000476007		NEW HAVEN	CT		02/25/2025	8.250	319,483	0	277	0	0	0	420,000	12/30/2024
1000476013		SOUTH EUCLID	OH		02/25/2025	8.175	193,353	0	202	0	0	0	303,000	01/19/2025
1000476029		CAPE CORAL	FL		02/25/2025	7.775	254,679	0	161	0	0	0	410,000	01/21/2025
1000476039		DETROIT	MI		02/25/2025	6.833	146,695	0	170	0	0	0	237,000	01/27/2025
1000476055		DETROIT	MI		02/25/2025	8.025	105,550	0	74	0	0	0	137,500	01/09/2025
1000476063		DAYTON	OH		02/25/2025	8.175	145,758	0	152	0	0	0	179,500	01/23/2025
1000476067		BALTIMORE	MD		02/25/2025	8.007	182,696	0	119	0	0	0	225,000	09/12/2025
1000476077		BIRMINGHAM	AL		02/25/2025	8.275	177,834	0	146	0	0	0	229,900	10/16/2024
1000476097		BALTIMORE	MD		02/25/2025	7.275	184,852	0	183	0	0	0	230,000	09/14/2025
1000476107		CLEVELAND	OH		02/25/2025	8.100	90,937	0	94	0	0	0	112,000	01/30/2025
1000476201		CINCINNATI	OH		03/03/2025	7.325	281,207	0	(33)	0	0	0	375,000	11/22/2024
1000476203		CINCINNATI	OH		03/03/2025	7.300	257,219	0	(66)	0	0	0	340,000	11/22/2024
1000476214		VARIOUS	OK		03/03/2025	7.025	390,973	0	(118)	0	0	0	653,000	11/28/2024
1000476220		CLEVELAND	OH		03/03/2025	7.845	88,401	0	(15)	0	0	0	110,000	01/02/2025
1000476227		CINCINNATI	OH		03/03/2025	7.513	258,954	0	(71)	0	0	0	320,000	12/06/2024
1000476233		DAVENPORT	FL		03/03/2025	7.315	333,604	0	397	0	0	0	470,000	12/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000476239		COLORADO SPRINGS	CO		03/03/2025	6.649	540,472	0	42	0	0	0	700,000	12/16/2024
1000476241		ROME	GA		03/03/2025	7.690	186,686	0	123	0	0	0	256,000	12/20/2024
1000476249		MIDWEST CITY	OK		03/03/2025	7.653	85,663	0	(34)	0	0	0	105,000	01/03/2025
1000476251		HILLSDALE	MI		03/03/2025	7.552	175,796	0	(70)	0	0	0	230,000	01/16/2025
1000476349		DAYTON	OH		03/04/2025	7.375	192,848	0	(31)	0	0	0	270,000	12/18/2024
1000476351		CLEVELAND	OH		03/04/2025	7.375	169,270	0	(26)	0	0	0	225,000	08/17/2024
1000476358		DAYTON	OH		03/04/2025	7.500	171,990	0	(42)	0	0	0	213,000	10/24/2024
1000476364		EL PASO	TX		03/04/2025	7.250	122,153	0	(18)	0	0	0	160,000	09/10/2024
1000476378		LAREDO	TX		03/04/2025	7.125	192,641	0	(32)	0	0	0	256,000	01/02/2025
1000476386		BALTIMORE	MD		03/04/2025	7.500	150,787	0	(52)	0	0	0	198,000	11/22/2024
1000476388		DETROIT	MI		03/04/2025	7.500	162,210	0	(84)	0	0	0	265,000	01/07/2025
1000476390		DELAND	FL		03/04/2025	6.875	105,898	0	(36)	0	0	0	180,000	11/07/2024
1000476392		MEMPHIS	TN		03/04/2025	7.000	1,436,672	0	(368)	0	0	0	2,186,000	10/04/2024
1000476411		ROCHESTER	NY		03/04/2025	7.250	126,574	0	(35)	0	0	0	167,000	12/17/2024
1000476419		AKRON	OH		03/04/2025	7.625	93,302	0	(25)	0	0	0	123,000	12/30/2024
1000476432		CINCINNATI	OH		03/04/2025	7.000	189,535	0	(34)	0	0	0	270,000	01/09/2025
1000476440		RICHMOND	VA		03/04/2025	7.250	185,710	0	(79)	0	0	0	260,000	12/30/2024
1000476446		BEAUMONT	TX		03/04/2025	7.500	1,333,709	0	(686)	0	0	0	1,666,000	12/31/2024
1000476465		LONGVIEW	WA		03/04/2025	7.375	364,086	0	(165)	0	0	0	455,000	01/07/2025
1000476467		PORT WASHINGTON	WI		03/04/2025	7.125	171,989	0	(52)	0	0	0	335,000	01/15/2025
1000476471		INDIANAPOLIS	IN		03/04/2025	7.125	191,007	0	(65)	0	0	0	269,000	01/14/2025
1000476473		AMBRIDGE	PA		03/04/2025	7.750	97,275	0	40	0	0	0	129,000	01/13/2025
1000476475		COCOA	FL		03/04/2025	7.000	149,840	0	(53)	0	0	0	211,000	01/15/2025
1000476481		HYATTSVILLE	MD		03/04/2025	7.625	261,701	0	(69)	0	0	0	345,000	12/19/2024
1000476483		DEER PARK	TX		03/04/2025	6.625	165,839	0	(37)	0	0	0	287,000	01/23/2025
1000476491		SALEM	NJ		03/04/2025	7.750	105,227	0	(32)	0	0	0	130,000	01/16/2025
1000476499		BLUE ISLAND	IL		03/03/2025	7.880	190,945	0	315	0	0	0	250,000	01/28/2025
1000476505		SYRACUSE	NY		03/03/2025	8.102	85,517	0	180	0	0	0	115,000	11/08/2024
1000476507		SICKLERVILLE	NJ		03/03/2025	7.510	346,594	0	578	0	0	0	450,000	01/31/2025
1000476527		TOPEKA	KS		03/03/2025	7.620	79,188	0	158	0	0	0	105,000	12/09/2024
1000476529		CHESTER	SC		03/03/2025	8.090	217,934	0	287	0	0	0	300,000	02/03/2025
1000476535		BALTIMORE	MD		04/11/2025	7.990	118,558	0	197	0	0	0	155,000	10/27/2025
1000476553		PLAINFIELD	IL		03/03/2025	7.500	298,525	0	546	0	0	0	380,000	12/31/2024
1000476561		SOUTH BEND	IN		03/03/2025	7.880	97,341	0	146	0	0	0	126,000	01/29/2025
1000476569		GLENWOOD	IL		03/03/2025	7.640	237,561	0	371	0	0	0	310,000	01/31/2025
1000476571		OLIVE BRANCH	MS		03/03/2025	7.540	222,844	0	(42)	0	0	0	290,000	01/11/2025
1000476573		BIRMINGHAM	AL		03/03/2025	8.095	86,304	0	127	0	0	0	112,000	01/12/2025
1000476588		LEHIGH ACRES	FL		03/03/2025	7.825	226,184	0	345	0	0	0	293,000	01/13/2025
1000476612		CIRCLEVILLE	OH		03/03/2025	8.200	153,823	0	226	0	0	0	200,000	12/17/2024
1000476634		NEWARK	NJ		03/03/2025	7.490	393,456	0	647	0	0	0	510,000	12/27/2024
1000476636		HAMILTON	NJ		03/03/2025	7.350	136,528	0	273	0	0	0	180,000	01/18/2025
1000476642		LITHOPOLIS	OH		03/03/2025	7.840	155,261	0	246	0	0	0	233,000	01/22/2025
1000476644		HAZEL CREST	IL		03/03/2025	7.830	162,989	0	298	0	0	0	215,000	01/17/2025
1000476652		HILLSDALE	MI		03/03/2025	7.812	142,988	0	203	0	0	0	184,000	01/28/2025
1000476682		WATERBURY	CT		03/03/2025	7.550	353,291	0	594	0	0	0	435,000	01/28/2025
1000476686		BIRMINGHAM	AL		03/03/2025	7.960	91,320	0	132	0	0	0	118,000	01/29/2025
1000477377		DALLAS	TX		03/11/2025	8.300	754,299	0	(119)	0	0	0	1,000,000	11/12/2024
1000477391		ATLANTA	GA		03/11/2025	5.920	139,418	0	407	0	0	0	210,000	12/13/2024
1000477411		FINDLAY	OH		03/11/2025	7.550	104,144	0	(30)	0	0	0	147,000	01/06/2025
1000477415		FINDLAY	OH		03/11/2025	7.550	76,514	0	(22)	0	0	0	108,000	01/10/2025
1000477419		HOLLY HILL	FL		03/11/2025	6.970	203,976	0	(92)	0	0	0	315,000	12/27/2024
1000477425		MEMPHIS	TN		03/11/2025	7.330	70,979	0	(204)	0	0	0	104,500	12/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000477437		MARKHAM	TX		03/11/2025	6.850	109,281	0	(49)	0	0	0	165,000	01/08/2025
1000477447		EASLEY	SC		03/11/2025	6.910	265,178	0	(124)	0	0	0	400,000	01/21/2025
1000477461		STONE MOUNTAIN	GA		03/11/2025	7.580	203,642	0	(59)	0	0	0	257,000	01/21/2025
1000477469		MARIETTA	GA		03/11/2025	7.250	325,325	0	(181)	0	0	0	452,000	01/15/2025
1000477491		WASHINGTON	DC		03/11/2025	7.590	557,516	0	(268)	0	0	0	725,000	01/29/2025
1000477497		ATLANTA	GA		03/11/2025	7.180	603,469	0	(257)	0	0	0	740,000	01/08/2025
1000477513		DETROIT	MI		03/11/2025	7.740	173,321	0	(85)	0	0	0	225,000	01/23/2025
1000477533		WASHINGTON	DC		06/03/2025	7.590	550,674	0	(165)	0	0	0	725,000	01/29/2025
1000477585		EAST ORANGE	NJ		06/26/2025	6.830	377,037	0	(104)	0	0	0	655,000	02/17/2025
1000477731		BALTIMORE	MD		03/11/2025	7.475	201,869	0	(110)	0	0	0	285,000	09/14/2025
1000477733		PHILADELPHIA	PA		03/11/2025	7.375	227,837	0	(67)	0	0	0	375,000	12/05/2024
1000477737		DETROIT	MI		03/11/2025	7.503	102,990	0	(40)	0	0	0	161,000	01/29/2025
1000477743		SHARON HILL	PA		03/11/2025	8.275	87,441	0	(22)	0	0	0	115,000	01/13/2025
1000477745		DETROIT	MI		03/11/2025	7.995	107,099	0	(86)	0	0	0	185,000	11/22/2024
1000477761		QUEENS VILLAGE	NY		03/11/2025	7.825	689,692	0	(423)	0	0	0	1,275,000	11/29/2024
1000477767		COLUMBUS	OH		03/11/2025	7.575	170,925	0	(49)	0	0	0	225,000	01/08/2025
1000477769		BALTIMORE	MD		03/11/2025	7.976	125,505	0	(91)	0	0	0	215,000	09/12/2025
1000477781		FAYETTEVILLE	NC		03/11/2025	7.825	137,374	0	(68)	0	0	0	178,000	02/01/2025
1000477799		LAWRENCEVILLE	GA		03/11/2025	7.275	216,608	0	(53)	0	0	0	300,000	01/16/2025
1000477801		BALTIMORE	MD		03/11/2025	8.025	252,102	0	(85)	0	0	0	335,000	09/12/2025
1000477805		HUDSON FALLS	NY		03/11/2025	8.175	101,380	0	(27)	0	0	0	135,000	01/28/2025
1000477820		DETROIT	MI		03/11/2025	8.151	197,816	0	(10,138)	0	0	0	481,000	12/07/2024
1000477839		SMYRNA	TN		03/11/2025	7.667	187,022	0	(123)	0	0	0	300,000	01/17/2025
1000477853		CLEVELAND	OH		03/11/2025	8.242	92,252	0	(24)	0	0	0	140,000	01/27/2025
1000477861		COLUMBIA	SC		03/11/2025	7.800	154,765	0	(84)	0	0	0	200,000	01/23/2025
1000477867		VARIOUS	IN		03/11/2025	7.733	281,421	0	(183)	0	0	0	463,000	12/09/2024
1000477875		GOLDSBORO	NC		03/11/2025	8.200	101,697	0	(67)	0	0	0	150,000	01/29/2025
1000477877		HOUSTON	TX		03/11/2025	7.875	85,851	0	(45)	0	0	0	111,000	02/07/2025
1000477885		NEW BRITAIN	CT		03/11/2025	7.532	187,111	0	(338)	0	0	0	250,000	01/28/2025
1000477887		BOLINGBROOK	IL		03/11/2025	7.575	205,505	0	(81)	0	0	0	268,500	02/01/2025
1000477893		MANLIUS	NY		03/11/2025	8.217	188,715	0	(24)	0	0	0	245,000	12/13/2024
1000477899		WESTFIELD	MA		03/11/2025	8.026	370,452	0	(202)	0	0	0	448,000	02/06/2025
1000477906		EAST CHICAGO	IN		03/11/2025	7.951	193,625	0	(104)	0	0	0	250,000	02/12/2025
1000477908		SMYRNA	GA		03/11/2025	7.938	247,048	0	(49)	0	0	0	320,000	02/05/2025
1000477910		BALTIMORE	MD		03/11/2025	8.007	100,974	0	(47)	0	0	0	106,000	09/13/2025
1000477914		BAY CITY	MI		03/11/2025	8.576	97,708	0	(53)	0	0	0	150,000	02/03/2025
1000477920		MEMPHIS	TN		03/11/2025	6.725	625,862	0	(237)	0	0	0	1,037,000	02/05/2025
1000477937		BRIDGETON	NJ		03/11/2025	8.251	141,082	0	(17)	0	0	0	173,000	01/28/2025
1000477959		COLUMBIA	SC		03/11/2025	7.225	150,121	0	(79)	0	0	0	194,900	01/07/2025
1000477971		BALTIMORE	MD		03/11/2025	8.076	186,403	0	(44)	0	0	0	240,000	09/12/2025
1000477977		WINSTON SALEM	NC		03/11/2025	6.758	140,477	0	15	0	0	0	190,000	02/14/2025
1000477985		DETROIT	MI		03/11/2025	7.434	93,333	0	(37)	0	0	0	122,000	01/10/2025
1000477987		DETROIT	MI		03/11/2025	7.493	301,760	0	(113)	0	0	0	395,000	01/30/2025
1000477993		CLEVELAND	OH		03/11/2025	7.925	121,603	0	(33)	0	0	0	160,000	02/11/2025
1000477995		SYRACUSE	NY		03/11/2025	8.201	124,434	0	(71)	0	0	0	150,000	12/06/2024
1000478005		SCRANTON	PA		03/11/2025	8.139	236,091	0	(121)	0	0	0	305,000	01/10/2025
1000478009		RIVER ROUGE	MI		03/11/2025	8.175	99,977	0	(21)	0	0	0	132,000	10/28/2024
1000478017		HALLANDALE BEACH	FL		03/11/2025	8.175	447,839	0	(68)	0	0	0	550,000	02/10/2025
1000478023		CONROE	TX		05/05/2025	6.280	19,947,500	0	0	0	0	0	34,042,405	03/18/2025
1000478170		CONROE	TX		05/05/2025	6.280	16,412,500	0	0	0	0	0	29,160,083	03/18/2025
1000478386		SOUTH BEND	IN		03/12/2025	8.010	80,943	0	55	0	0	0	106,000	02/14/2025
1000478388		MONROE	NY		03/12/2025	7.850	296,091	0	408	0	0	0	470,000	02/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000478392		KEANSBURG	NJ		03/12/2025	7.470	335,345	0	1,835	0	0	0	480,000	12/02/2024
1000478394		VARIOUS	OH		03/12/2025	7.690	1,075,436	0	1,596	0	0	0	1,385,000	01/03/2025
1000478411		BROOKLYN	NY		03/12/2025	7.650	447,914	0	2,455	0	0	0	775,000	02/15/2025
1000478413		CLEVELAND	OH		03/12/2025	7.650	675,642	0	1,001	0	0	0	835,000	11/27/2024
1000478424		LINCOLN PARK	MI		03/12/2025	7.780	136,341	0	221	0	0	0	190,000	01/10/2025
1000478426		INDIANAPOLIS	IN		03/12/2025	7.370	196,107	0	344	0	0	0	290,000	01/15/2025
1000478432		BIRMINGHAM	AL		03/12/2025	7.800	137,330	0	201	0	0	0	177,000	01/08/2025
1000478436		TERRE HAUTE	IN		03/12/2025	7.540	107,936	0	180	0	0	0	140,000	01/20/2025
1000478442		DANVILLE	VA		03/12/2025	7.570	108,220	0	155	0	0	0	132,200	01/27/2025
1000478446		KANSAS CITY	MO		03/12/2025	7.430	109,139	0	162	0	0	0	150,000	02/03/2025
1000478450		BELTON	MO		03/12/2025	7.500	182,290	0	285	0	0	0	235,000	02/04/2025
1000478456		NEW BRAUNFELS	TX		03/12/2025	7.080	169,043	0	318	0	0	0	328,000	01/20/2025
1000478458		ST. LOUIS	MO		03/12/2025	7.620	199,880	0	322	0	0	0	259,000	01/30/2025
1000478460		TAMPA	FL		03/12/2025	7.390	223,591	0	326	0	0	0	330,000	02/07/2025
1000478462		SCHENECTADY	NY		03/12/2025	7.870	276,915	0	394	0	0	0	357,000	01/13/2025
1000478464		INDIANAPOLIS	IN		03/12/2025	7.140	130,956	0	246	0	0	0	160,000	01/30/2025
1000478466		CENTER POINT	AL		03/12/2025	7.674	137,716	0	187	0	0	0	176,000	01/21/2025
1000478475		OAK LAWN	IL		03/12/2025	7.800	257,471	0	361	0	0	0	310,000	01/27/2025
1000478477		AMSTERDAM	NY		03/12/2025	7.330	106,767	0	187	0	0	0	155,000	01/31/2025
1000478479		MEMPHIS	TN		03/12/2025	7.990	88,820	0	(18)	0	0	0	115,000	01/30/2025
1000478481		WACO	TX		03/12/2025	7.630	138,308	0	202	0	0	0	205,000	02/04/2025
1000478483		WATERBURY	CT		03/12/2025	7.350	286,536	0	1,594	0	0	0	350,000	01/28/2025
1000478485		FREEHOLD	NJ		03/12/2025	7.570	266,724	0	448	0	0	0	325,000	01/28/2025
1000478487		CLEVELAND	OH		03/12/2025	7.728	190,528	0	280	0	0	0	232,000	02/03/2025
1000478489		CLEVELAND HEIGHTS	OH		03/12/2025	7.650	118,987	0	198	0	0	0	166,000	01/30/2025
1000478497		MADISON	AL		03/12/2025	7.300	169,000	0	305	0	0	0	220,000	01/29/2025
1000478501		WATERBURY	CT		03/12/2025	7.450	301,251	0	498	0	0	0	450,000	01/28/2025
1000478505		CENTER POINT	AL		03/12/2025	7.730	149,221	0	204	0	0	0	191,000	01/29/2025
1000478511		FORKED RIVER	NJ		03/12/2025	7.910	465,560	0	(95)	0	0	0	565,000	02/14/2025
1000478519		BARTLESVILLE	OK		03/12/2025	7.500	168,054	0	868	0	0	0	230,000	02/03/2025
1000478521		SACRAMENTO	CA		03/12/2025	7.950	410,564	0	668	0	0	0	536,000	01/31/2025
1000478523		LINCOLN	NE		03/12/2025	7.740	180,049	0	262	0	0	0	220,000	02/13/2025
1000478525		PASCAGOULA	MS		03/12/2025	7.677	147,019	0	208	0	0	0	202,000	02/03/2025
1000478529		HARVEST	AL		03/12/2025	7.300	164,365	0	286	0	0	0	250,000	01/30/2025
1000478533		LINCOLN	NE		03/12/2025	7.310	194,774	0	1,049	0	0	0	236,000	02/10/2025
1000478541		BROOKLYN	NY		03/12/2025	7.700	523,622	0	673	0	0	0	770,000	02/05/2025
1000478547		HAMILTON TOWNSHIP	NJ		03/12/2025	7.680	288,525	0	460	0	0	0	395,000	01/10/2025
1000478549		CLEVELAND	OH		03/12/2025	8.170	153,564	0	252	0	0	0	210,000	01/30/2025
1000478555		HUMBLE	TX		03/12/2025	7.970	199,514	0	292	0	0	0	255,000	01/31/2025
1000478557		INDEPENDENCE	MO		03/12/2025	7.660	201,187	0	312	0	0	0	260,000	02/07/2025
1000478563		DETROIT	MI		03/12/2025	8.060	208,814	0	300	0	0	0	270,000	01/29/2025
1000478565		OAK LAWN	IL		03/12/2025	7.650	290,685	0	507	0	0	0	380,000	02/06/2025
1000478567		TRENTON	NJ		03/12/2025	7.900	175,604	0	15	0	0	0	226,000	02/11/2025
1000478591		MORRISTOWN	NJ		03/12/2025	7.800	625,627	0	(190)	0	0	0	860,000	01/28/2025
1000478595		PARK FOREST	IL		03/12/2025	7.750	147,477	0	785	0	0	0	180,000	02/19/2025
1000478597		FLOSSMOOR	IL		03/12/2025	7.490	203,757	0	290	0	0	0	400,000	02/15/2025
1000478601		COPIAGUE	NY		03/12/2025	7.250	509,778	0	(77)	0	0	0	750,000	01/29/2025
1000478603		TRENTON	NJ		03/12/2025	7.240	144,450	0	244	0	0	0	200,000	01/16/2025
1000478605		MANVEL	TX		05/19/2025	7.500	323,112	0	(47)	0	0	0	550,000	03/11/2025
1000478613		CLARKSVILLE	TN		05/19/2025	7.375	177,248	0	(96)	0	0	0	246,000	03/11/2025
1000478619		ASHLAND	KY		05/19/2025	7.500	385,732	0	(249)	0	0	0	496,000	02/14/2025
1000478748		VARIOUS	NC		05/16/2025	6.460	1,578,626	0	1,458	0	0	0	3,490,000	03/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000478805		GLENS FALLS	NY		04/24/2025	7.850	172,786	0	9	0	0	0	208,000	10/28/2024
1000478807		PHILADELPHIA	PA		04/24/2025	8.200	95,762	0	(60)	0	0	0	135,000	11/11/2024
1000478809		VARIOUS	SC		04/24/2025	8.200	287,958	0	(53)	0	0	0	401,000	12/16/2024
1000478827		LAPLACE	LA		04/24/2025	8.350	122,844	0	32	0	0	0	160,000	12/10/2024
1000478829		LAPLACE	LA		04/24/2025	8.350	130,679	0	32	0	0	0	170,000	12/16/2024
1000478831		LAPLACE	LA		04/24/2025	7.850	125,987	0	(5)	0	0	0	185,000	12/16/2024
1000478833		LULING	LA		04/24/2025	8.350	141,988	0	38	0	0	0	190,000	12/13/2024
1000478839		SYRACUSE	NY		04/24/2025	8.183	224,776	0	(153)	0	0	0	290,000	12/23/2024
1000478843		MEDINA	OH		04/24/2025	8.400	273,263	0	(92)	0	0	0	370,000	01/14/2025
1000478874		GLOUCESTER CITY	NJ		04/24/2025	7.450	190,184	0	(152)	0	0	0	250,000	01/10/2025
1000478880		ATLANTA	GA		04/24/2025	6.900	154,495	0	13	0	0	0	240,000	01/08/2025
1000478909		BALTIMORE	MD		04/24/2025	7.850	176,796	0	(21)	0	0	0	260,000	01/24/2025
1000478925		KANSAS CITY	KS		04/24/2025	8.050	105,790	0	22	0	0	0	160,000	01/17/2025
1000478927		MANSFIELD	OH		04/24/2025	8.800	89,253	0	15	0	0	0	110,000	01/20/2025
1000478929		VARIOUS	NC		04/24/2025	7.700	440,477	0	(285)	0	0	0	572,000	01/21/2025
1000478934		ALBANY	GA		04/24/2025	7.950	609,939	0	(551)	0	0	0	839,000	01/27/2025
1000478948		VANDERGRIFT	PA		04/24/2025	8.550	102,980	0	19	0	0	0	145,000	01/18/2025
1000478950		SELLERSBURG	IN		04/24/2025	7.700	198,888	0	(171)	0	0	0	265,000	01/21/2025
1000478952		HARRISBURG	PA		04/24/2025	7.600	133,017	0	59	0	0	0	175,000	01/20/2025
1000478956		ROCK HILL	SC		04/24/2025	7.600	178,849	0	(156)	0	0	0	264,000	01/24/2025
1000478958		ROCK HILL	SC		04/24/2025	7.350	177,877	0	(112)	0	0	0	264,000	01/22/2025
1000478968		PITTSBURGH	PA		04/24/2025	7.950	193,584	0	(160)	0	0	0	255,000	01/28/2025
1000478978		GOLDSBORO	NC		04/24/2025	6.950	120,827	0	(42)	0	0	0	163,000	02/04/2025
1000478982		MERRITT ISLAND	FL		04/24/2025	8.200	177,839	0	(130)	0	0	0	250,000	02/06/2025
1000478984		GREENVILLE	SC		04/24/2025	7.850	144,434	0	(130)	0	0	0	219,000	01/28/2025
1000478996		YUKON	OK		04/24/2025	7.800	109,293	0	322	0	0	0	193,000	01/31/2025
1000479001		CONCORD	NC		04/24/2025	7.800	501,182	0	(403)	0	0	0	930,000	09/16/2025
1000479007		COLUMBUS	GA		04/24/2025	7.950	155,250	0	(113)	0	0	0	200,000	02/05/2025
1000479011		MICHIGAN CITY	IN		04/24/2025	7.550	135,256	0	(127)	0	0	0	235,000	02/10/2025
1000479017		CAMDEN	NJ		04/24/2025	7.950	143,742	0	(107)	0	0	0	185,000	02/07/2025
1000479019		PHOENIX	AZ		05/19/2025	7.250	327,609	0	(162)	0	0	0	502,000	02/03/2025
1000479023		SAFETY HARBOR	FL		05/19/2025	6.990	363,717	0	(76)	0	0	0	516,000	11/20/2024
1000479027		SAVANNAH	GA		07/29/2025	7.375	308,215	0	(35)	0	0	0	400,000	03/13/2025
1000479043		BAKERSFIELD	CA		05/19/2025	6.875	210,638	0	(9)	0	0	0	373,000	02/27/2025
1000479047		JACKSONVILLE	FL		05/19/2025	7.125	132,426	0	(82)	0	0	0	270,000	02/28/2025
1000479049		DALLAS	TX		05/19/2025	7.750	178,763	0	(79)	0	0	0	236,000	02/11/2025
1000479051		SUNSET BEACH	NC		05/19/2025	7.250	171,544	0	(47)	0	0	0	263,000	03/09/2025
1000479055		MONTGOMERY	TX		05/19/2025	7.250	203,321	0	(52)	0	0	0	282,000	03/11/2025
1000479063		PARK CITY	UT		05/19/2025	7.125	1,075,945	0	(533)	0	0	0	1,458,000	03/06/2025
1000479067		LONG BEACH	CA		05/19/2025	7.625	717,077	0	(259)	0	0	0	880,000	03/04/2025
1000479069		CINCINNATI	OH		05/19/2025	7.500	526,707	0	(552)	0	0	0	640,000	02/06/2025
1000479075		HAW RIVER	NC		08/20/2025	7.500	380,805	0	(142)	0	0	0	472,000	03/18/2025
1000479322		JACKSONVILLE	FL		03/24/2025	7.000	155,913	0	78	0	0	0	330,000	11/26/2024
1000479328		LAREDO	TX		03/24/2025	7.500	196,176	0	152	0	0	0	254,000	01/07/2025
1000479349		KANSAS CITY	MO		03/24/2025	7.500	117,897	0	111	0	0	0	129,000	07/02/2025
1000479359		BALTIMORE	MD		03/24/2025	7.125	122,497	0	27	0	0	0	172,000	09/14/2025
1000479375		KANSAS CITY	KS		03/24/2025	7.375	181,449	0	130	0	0	0	235,000	01/16/2025
1000479383		INDIANAPOLIS	IN		03/24/2025	7.125	125,566	0	220	0	0	0	175,000	01/29/2025
1000479391		HAZEL CREST	IL		03/24/2025	7.750	110,467	0	19	0	0	0	145,000	02/17/2025
1000479415		HAMILTON	OH		03/24/2025	7.625	116,998	0	11	0	0	0	165,000	01/23/2025
1000479421		CHESTER	PA		03/24/2025	8.000	154,850	0	(1)	0	0	0	205,000	01/24/2025
1000479427		CINCINNATI	OH		03/24/2025	7.000	127,499	0	9	0	0	0	180,000	02/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000479431		CHICAGO	IL		03/24/2025	7.625	273,576	0	406	0	0	0	360,000	12/14/2024
1000479734		VARIOUS	FL		04/04/2025	6.460	13,179,495	0	(27,205)	0	0	0	26,593,000	12/18/2024
1000489263		BAY SHORE	NY		05/16/2025	8.000	492,295	0	(324)	0	0	0	630,000	01/31/2025
1000489273		MARATHON	FL		05/16/2025	8.000	731,302	0	(647)	0	0	0	880,000	01/31/2025
1000489279		MESA	AZ		05/16/2025	7.875	215,553	0	(111)	0	0	0	280,000	01/31/2025
1000489283		NEW CITY	NY		05/16/2025	7.500	714,025	0	(345)	0	0	0	870,000	01/31/2025
1000489287		ST SIMONS ISLAND	GA		06/13/2025	7.625	344,557	0	1,311	0	0	0	445,500	01/31/2025
1000489293		HOWELL	MI		06/13/2025	7.375	409,693	0	(228)	0	0	0	495,900	01/31/2025
1000489311		CHULA VISTA	CA		05/16/2025	7.750	749,512	0	(191)	0	0	0	905,000	01/31/2025
1000489319		MEMPHIS	TN		03/26/2025	7.410	129,628	0	348	0	0	0	163,000	02/03/2025
1000489331		WILKES-BARRE	PA		03/26/2025	7.805	137,309	0	386	0	0	0	187,000	12/13/2024
1000489333		VARIOUS	NJ		03/26/2025	7.220	525,111	0	1,383	0	0	0	725,000	12/10/2024
1000489354		TOMS RIVER	NJ		03/26/2025	7.230	376,664	0	1,087	0	0	0	500,000	01/18/2025
1000489363		PITTSBURGH	PA		03/26/2025	7.420	156,158	0	462	0	0	0	220,000	01/28/2025
1000489382		TRENTON	NJ		03/26/2025	8.015	162,531	0	371	0	0	0	239,000	02/04/2025
1000489396		TRUMBULL	CT		03/26/2025	7.550	367,596	0	233	0	0	0	500,000	02/13/2025
1000489408		LANSING	IL		03/26/2025	7.420	216,245	0	584	0	0	0	285,000	02/12/2025
1000489420		COLUMBIA	SC		03/26/2025	7.930	90,255	0	211	0	0	0	144,000	02/18/2025
1000489428		DETROIT	MI		03/26/2025	7.490	84,463	0	234	0	0	0	110,000	01/27/2025
1000489438		ASHEBORO	NC		03/26/2025	7.340	91,843	0	242	0	0	0	127,000	02/18/2025
1000489440		HOPATCONG	NJ		03/26/2025	7.670	300,621	0	773	0	0	0	388,000	02/27/2025
1000489444		CLEVELAND	OH		03/26/2025	7.940	156,114	0	409	0	0	0	190,000	02/20/2025
1000489448		CLEVELAND HEIGHTS	OH		03/26/2025	8.000	162,542	0	424	0	0	0	211,000	12/04/2024
1000489464		BIRMINGHAM	AL		04/11/2025	7.180	77,496	0	134	0	0	0	100,000	02/27/2025
1000489466		BROOKLYN	NY		03/26/2025	7.300	404,701	0	1,243	0	0	0	550,000	12/16/2024
1000489468		NORTH HIGHLANDS	CA		03/26/2025	7.510	220,989	0	600	0	0	0	287,000	02/26/2025
1000489474		TRENTON	NJ		03/26/2025	6.940	161,102	0	470	0	0	0	225,000	12/08/2024
1000489506		BUFFALO	NY		03/25/2025	6.483	195,388	0	260	0	0	0	285,000	12/18/2024
1000489528		BALTIMORE	MD		03/25/2025	7.550	197,162	0	128	0	0	0	273,000	09/12/2025
1000489556		PORT CHARLOTTE	FL		03/25/2025	6.208	350,384	0	491	0	0	0	600,000	01/07/2025
1000489558		KINGSTON	PA		03/25/2025	8.075	209,359	0	216	0	0	0	275,000	01/27/2025
1000489578		GOLDSBORO	NC		03/25/2025	8.275	109,311	0	134	0	0	0	134,000	02/11/2025
1000489586		CAPE CORAL	FL		03/25/2025	7.400	236,038	0	217	0	0	0	368,000	02/05/2025
1000489598		PHILADELPHIA	PA		03/25/2025	8.075	266,457	0	275	0	0	0	350,000	02/13/2025
1000489600		TOLEDO	OH		03/25/2025	7.692	110,334	0	106	0	0	0	145,000	02/10/2025
1000489602		MEMPHIS	TN		03/25/2025	7.425	94,462	0	65	0	0	0	140,000	02/27/2025
1000489604		PITTSBURGH	PA		03/25/2025	7.825	143,485	0	141	0	0	0	202,000	02/12/2025
1000489612		BALTIMORE	MD		03/25/2025	7.525	181,405	0	162	0	0	0	215,000	09/12/2025
1000489616		BALTIMORE	MD		03/25/2025	7.100	584,348	0	459	0	0	0	915,000	02/23/2025
1000489625		BIRMINGHAM	AL		03/25/2025	8.450	94,016	0	91	0	0	0	128,000	02/19/2025
1000489636		CHESTER	PA		03/25/2025	7.950	136,404	0	138	0	0	0	185,000	02/17/2025
1000489665		FLORISSANT	MO		03/25/2025	7.375	110,651	0	74	0	0	0	136,000	02/20/2025
1000489667		BINGHAMTON	NY		03/25/2025	8.376	82,345	0	73	0	0	0	108,000	01/31/2025
1000489677		DUNDALK	MD		03/25/2025	7.373	187,323	0	155	0	0	0	230,000	02/28/2025
1000489706		MONTGOMERY	AL		03/25/2025	8.201	141,001	0	104	0	0	0	170,000	02/21/2025
1000489724		MOBILE	AL		03/25/2025	8.048	120,920	0	102	0	0	0	157,000	01/30/2025
1000489760		BALTIMORE	MD		03/25/2025	7.650	184,232	0	148	0	0	0	220,000	09/12/2025
1000489766		WILMINGTON	DE		03/25/2025	7.300	175,547	0	169	0	0	0	232,000	01/17/2025
1000489844		MOUNTAIN HOUSE	CA		05/19/2025	7.375	1,006,103	0	(1,164)	0	0	0	1,310,000	03/12/2025
1000489850		SCHERERVILLE	IN		05/19/2025	7.990	377,785	0	(194)	0	0	0	465,000	02/20/2025
1000489864		NAPLES	FL		07/29/2025	7.375	153,953	0	(193)	0	0	0	1,000,000	03/25/2025
1000489876		GREELEY	CO		05/19/2025	7.500	112,058	0	(68)	0	0	0	222,000	02/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000489878		PHOENIX	AZ		05/19/2025	7.990	274,823	0	(82)	0	0	0	360,000	02/20/2025
1000489894		JACKSONVILLE	FL		05/19/2025	8.500	125,313	0	(80)	0	0	0	178,000	12/23/2024
1000489898		PORT CLINTON	OH		05/19/2025	7.500	132,092	0	(61)	0	0	0	173,000	03/14/2025
1000489900		OCALA	FL		05/19/2025	6.990	168,054	0	(148)	0	0	0	230,000	03/10/2025
1000489910		ARLINGTON	TX		05/19/2025	7.990	105,121	0	41	0	0	0	138,000	12/19/2024
1000489922		SAN ANTONIO	TX		07/29/2025	6.990	165,268	0	(3)	0	0	0	250,000	04/01/2025
1000489953		ODESSA	MO		03/26/2025	7.629	98,864	0	228	0	0	0	145,000	02/25/2025
1000489955		ELIZABETH	NJ		03/26/2025	7.240	468,036	0	1,300	0	0	0	880,000	02/19/2025
1000490053		ROWLETT	TX		04/02/2025	7.250	219,315	0	55	0	0	0	350,000	09/16/2024
1000490068		PORT CHARLOTTE	FL		04/02/2025	6.875	111,503	0	10	0	0	0	315,000	11/27/2024
1000490082		KNOXVILLE	TN		04/02/2025	7.250	317,552	0	(4)	0	0	0	420,000	01/20/2025
1000490096		MILWAUKEE	WI		04/02/2025	7.250	309,448	0	67	0	0	0	380,000	03/04/2025
1000490106		STROUDSBURG	PA		04/02/2025	7.250	227,956	0	(6)	0	0	0	298,000	01/31/2025
1000490125		MILWAUKEE	WI		04/02/2025	7.250	104,705	0	15	0	0	0	144,000	02/10/2025
1000490129		ROCKY MOUNT	NC		04/02/2025	6.875	112,993	0	(7)	0	0	0	151,000	02/11/2025
1000490147		COLORADO SPRINGS	CO		04/02/2025	6.625	338,915	0	35	0	0	0	430,000	01/23/2025
1000490163		PUEBLO	CO		04/02/2025	6.375	170,960	0	47	0	0	0	245,000	02/09/2025
1000490184		KILLEEN	TX		06/16/2025	7.250	152,377	0	(50)	0	0	0	210,000	03/13/2025
1000490194		CAPE CANAVERAL	FL		06/16/2025	7.750	615,957	0	(275)	0	0	0	750,000	02/27/2025
1000490202		OCALA	FL		06/16/2025	7.500	153,937	0	(60)	0	0	0	215,000	03/19/2025
1000490204		GALESBURG	IL		06/16/2025	7.875	89,809	0	(24)	0	0	0	118,000	03/07/2025
1000490238		SAN ANTONIO	TX		06/16/2025	7.625	110,771	0	(35)	0	0	0	156,220	02/20/2025
1000490242		BAKERSFIELD	CA		06/16/2025	7.625	218,631	0	(103)	0	0	0	284,000	02/28/2025
1000490250		LYNCHBURG	VA		06/16/2025	7.250	180,875	0	(93)	0	0	0	251,000	03/18/2025
1000490256		PROVIDENCE VILLAGE	TX		06/26/2025	7.625	165,694	0	(66)	0	0	0	202,499	02/28/2025
1000490262		BEAVER FALLS	PA		06/16/2025	8.375	91,375	0	(22)	0	0	0	120,000	03/25/2025
1000490284		WOLFFORTH	TX		06/16/2025	6.750	102,295	0	(47)	0	0	0	193,800	03/17/2025
1000490288		HALLANDALE BEACH	FL		06/16/2025	7.250	226,699	0	(59)	0	0	0	280,000	03/04/2025
1000490292		BALTIMORE	MD		06/16/2025	8.250	124,009	0	(78)	0	0	0	175,000	09/14/2025
1000490296		MANTECA	CA		06/16/2025	7.875	526,211	0	(139)	0	0	0	648,176	03/17/2025
1000490306		RIVERSIDE	CA		06/16/2025	7.375	628,292	0	(246)	0	0	0	820,899	03/20/2025
1000490308		EGG HARBOR TWP	NJ		06/16/2025	7.375	308,577	0	(186)	0	0	0	448,990	02/18/2025
1000490312		COLORADO SPRINGS	CO		06/16/2025	7.500	318,624	0	(144)	0	0	0	388,000	03/19/2025
1000490320		POULSBO	WA		06/26/2025	7.500	451,241	0	(236)	0	0	0	680,000	03/25/2025
1000490336		WHITE PLAINS	NY		04/28/2025	7.750	831,103	0	(347)	0	0	0	995,000	09/30/2024
1000490356		OGDEN	UT		04/28/2025	7.125	284,012	0	(98)	0	0	0	400,000	11/09/2024
1000490362		OGDEN	UT		04/28/2025	7.000	313,997	0	(99)	0	0	0	477,000	11/09/2024
1000490366		BINGHAMTON	NY		04/28/2025	6.990	106,133	0	(33)	0	0	0	150,000	01/03/2025
1000490376		BRIDGEPORT	CT		04/28/2025	7.625	303,188	0	(81)	0	0	0	400,000	12/12/2024
1000490395		VIDOR	TX		04/28/2025	7.125	124,762	0	(43)	0	0	0	180,000	12/23/2024
1000490414		MONTROSE	CA		04/28/2025	6.375	1,473,557	0	241	0	0	0	2,650,000	01/07/2025
1000490416		CANTON	OH		04/28/2025	7.500	105,313	0	(15)	0	0	0	140,000	01/16/2025
1000490428		SAN JOSE	CA		04/28/2025	7.500	926,909	0	(108)	0	0	0	1,300,000	02/03/2025
1000490430		GULF SHORES	AL		04/28/2025	7.000	359,378	0	(199)	0	0	0	865,000	01/29/2025
1000490434		PENNSAUKEN	NJ		04/28/2025	7.500	205,310	0	(41)	0	0	0	272,000	02/05/2025
1000490881		GASTONIA	NC		06/16/2025	7.500	96,658	0	(50)	0	0	0	125,000	03/21/2025
1000490891		PATERSON	NJ		06/16/2025	7.375	557,869	0	(318)	0	0	0	690,000	02/13/2025
1000490895		PASADENA	CA		05/19/2025	7.375	523,605	0	(145)	0	0	0	1,115,000	03/24/2025
1000490897		EAST ORANGE	NJ		05/19/2025	8.375	693,640	0	(226)	0	0	0	850,000	12/20/2024
1000490911		DOWNEY	CA		05/28/2025	8.499	857,155	0	(561)	0	0	0	1,235,000	
1000490931		BRONX	NY		05/28/2025	7.500	514,845	0	(367)	0	0	0	875,000	03/08/2024
1000490937		TEMECULA	CA		05/28/2025	6.875	461,224	0	(96)	0	0	0	745,000	05/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000490957		STERLING	VA		05/28/2025	6.875	371,506	0	(203)	0	0	0	650,000	07/09/2024
1000490959		FULLERTON	CA		05/28/2025	7.500	470,918	0	(186)	0	0	0	775,000	07/03/2024
1000490967		BUENA VISTA	CO		05/28/2025	6.500	414,315	0	(13)	0	0	0	600,000	07/16/2024
1000490981		CHICAGO	IL		05/28/2025	7.375	775,270	0	(541)	0	0	0	1,075,000	08/12/2024
1000490983		CHATTAROY	WA		05/28/2025	7.000	604,323	0	(206)	0	0	0	813,000	08/19/2024
1000490987		UPLAND	CA		05/28/2025	6.500	592,503	0	(6)	0	0	0	1,050,000	08/06/2024
1000490993		SHERMAN OAKS	CA		05/28/2025	7.125	1,984,178	0	(1,102)	0	0	0	2,600,000	05/29/2024
1000490995		PARRISH	FL		05/28/2025	7.249	349,842	0	(404)	0	0	0	439,999	08/09/2024
1000491003		WEST ORANGE	NJ		05/28/2025	7.375	202,998	0	(80)	0	0	0	330,000	10/11/2024
1000491005		ROANOKE	VA		05/28/2025	6.500	382,286	0	(23)	0	0	0	538,000	09/18/2024
1000491007		RICHMOND	TX		05/28/2025	7.750	458,651	0	(1,290)	0	0	0	700,000	09/11/2024
1000491009		FORT EDWARD	NY		05/28/2025	7.875	444,798	0	(301)	0	0	0	620,000	08/15/2024
1000491013		FAYETTEVILLE	NC		05/28/2025	6.875	460,393	0	(128)	0	0	0	710,000	09/30/2024
1000491037		WINTER GARDEN	FL		05/28/2025	6.875	457,854	0	2,445	0	0	0	780,000	12/04/2025
1000491043		NORTH CHESTERFIELD	VA		05/28/2025	6.500	259,930	0	3	0	0	0	415,000	08/13/2024
1000491049		FREEHOLD	NJ		05/28/2025	7.125	663,534	0	(375)	0	0	0	997,173	09/13/2024
1000491063		LAKEWOOD	CO		05/28/2025	6.500	634,953	0	7,763	0	0	0	1,600,000	10/03/2024
1000491065		TIPP CITY	OH		05/28/2025	8.125	478,004	0	(261)	0	0	0	620,000	10/09/2024
1000491067		HILTON HEAD ISLAND	SC		05/28/2025	8.000	517,089	0	(11,873)	0	0	0	820,000	10/24/2024
1000491085		LAKESIDE	CA		05/28/2025	8.125	610,293	0	(216)	0	0	0	1,035,000	11/01/2024
1000491087		COLTONS POINT	MD		05/28/2025	7.375	524,984	0	(235)	0	0	0	750,000	11/04/2024
1000491097		NEW PORT RICHEY	FL		05/28/2025	7.375	395,751	0	(242)	0	0	0	664,000	10/23/2024
1000491099		WINTER HAVEN	FL		05/28/2025	7.000	230,640	0	(16)	0	0	0	290,000	11/11/2024
1000491107		SANTA BARBARA	CA		05/28/2025	6.750	1,221,191	0	13	0	0	0	1,775,000	10/08/2024
1000491111		PIEDMONT	SD		05/28/2025	8.375	503,401	0	(303)	0	0	0	695,000	11/11/2024
1000491137		DACULA	GA		05/28/2025	7.875	423,408	0	(347)	0	0	0	511,000	11/19/2024
1000491162		BALTIMORE	MD		04/11/2025	7.789	163,853	0	(68)	0	0	0	200,000	09/14/2025
1000491173		BALTIMORE	MD		04/11/2025	7.975	205,994	0	(106)	0	0	0	232,000	09/13/2025
1000491179		ST LOUIS	MO		04/11/2025	7.673	229,261	0	(6,091)	0	0	0	474,000	01/17/2025
1000491191		BALTIMORE	MD		04/11/2025	7.391	161,976	0	(31)	0	0	0	210,000	09/13/2025
1000491203		SANDUSKY	OH		04/11/2025	7.416	485,046	0	1,665	0	0	0	628,000	02/20/2025
1000491226		BALTIMORE	MD		04/11/2025	7.350	202,499	0	715	0	0	0	264,000	09/15/2025
1000491235		BALTIMORE	MD		04/11/2025	7.582	159,080	0	(105)	0	0	0	240,000	09/13/2025
1000491239		BALTIMORE	MD		04/11/2025	7.790	359,839	0	(129)	0	0	0	504,000	09/12/2025
1000491247		VARIOUS	TX		04/11/2025	7.267	954,675	0	(270)	0	0	0	1,558,000	02/26/2025
1000491270		BATON ROUGE	LA		04/11/2025	7.857	98,559	0	(50)	0	0	0	127,500	02/19/2025
1000491290		CENTERVILLE	GA		04/11/2025	7.325	203,150	0	(86)	0	0	0	265,000	03/05/2025
1000491292		DETROIT	MI		04/11/2025	7.775	115,100	0	(64)	0	0	0	160,000	03/03/2025
1000491300		NEW ORLEANS	LA		04/11/2025	6.283	230,122	0	74	0	0	0	315,000	02/19/2025
1000491302		KANSAS CITY	MO		04/11/2025	7.500	330,946	0	(126)	0	0	0	452,000	03/07/2025
1000491304		BALTIMORE	MD		04/11/2025	6.825	861,425	0	(214)	0	0	0	1,220,000	12/15/2024
1000491309		CLEVELAND	OH		04/11/2025	7.575	116,242	0	(49)	0	0	0	142,000	03/04/2025
1000491313		JACKSON	MS		04/11/2025	7.814	154,170	0	(72)	0	0	0	200,000	03/04/2025
1000491327		LAKE WORTH	FL		04/11/2025	6.417	325,502	0	35	0	0	0	440,000	02/25/2025
1000491351		OWINGS MILLS	MD		04/11/2025	7.432	344,368	0	(126)	0	0	0	525,500	03/03/2025
1000491358		HARRISBURG	PA		04/11/2025	7.771	412,979	0	(147)	0	0	0	540,000	03/10/2025
1000491369		BAKERSFIELD	CA		04/11/2025	6.533	301,625	0	30	0	0	0	384,000	02/27/2025
1000491377		PHILADELPHIA	PA		04/11/2025	7.764	201,012	0	(55)	0	0	0	305,000	03/06/2025
1000491410		WATERBURY	CT		04/11/2025	7.714	186,148	0	(232)	0	0	0	275,000	03/07/2025
1000491412		DURHAM	NC		04/11/2025	7.225	205,649	0	(134)	0	0	0	299,000	03/12/2025
1000491416		FOLEY	AL		04/11/2025	7.750	205,584	0	(60)	0	0	0	270,000	03/11/2025
1000491432		PHILADELPHIA	PA		04/11/2025	8.371	81,169	0	(20)	0	0	0	125,000	03/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000491458		BALTIMORE	MD		04/11/2025	7.177	170,372	0	(79)	0	0	0	220,000	09/14/2025
1000491470		COLUMBIA	SC		04/11/2025	7.050	107,383	0	(49)	0	0	0	140,000	03/12/2025
1000491480		BALTIMORE	MD		04/11/2025	7.486	139,658	0	(59)	0	0	0	173,000	09/14/2025
1000491488		CALIFORNIA	PA		04/11/2025	7.825	106,470	0	(29)	0	0	0	150,000	02/11/2025
1000491496		MEMPHIS	TN		04/11/2025	7.815	98,897	0	(27)	0	0	0	130,000	01/24/2025
1000491506		GREENSBORO	NC		04/11/2025	7.475	90,707	0	(65)	0	0	0	145,000	02/07/2025
1000491534		WINTERVILLE	NC		04/11/2025	7.225	140,651	0	(74)	0	0	0	174,500	03/11/2025
1000491551		BALTIMORE	MD		04/11/2025	7.275	235,268	0	(72)	0	0	0	290,000	09/13/2025
1000491605		RANCHO CUCAMONGA	CA		05/28/2025	7.500	500,150	0	(58)	0	0	0	870,000	05/29/2024
1000491621		GERMANTOWN	OH		05/28/2025	7.500	151,514	0	(51)	0	0	0	215,000	06/21/2024
1000491647		STRATFORD	CT		05/28/2025	7.625	423,449	0	(140)	0	0	0	525,000	06/26/2024
1000491677		WARREN	OH		05/28/2025	7.375	139,456	0	(48)	0	0	0	174,000	07/15/2024
1000491809		TAUNTON	MA		05/28/2025	6.875	516,454	0	(193)	0	0	0	813,000	08/12/2024
1000491815		KISSIMMEE	FL		05/28/2025	6.625	158,205	0	(59)	0	0	0	300,000	08/20/2024
1000491883		HAMPTON	VA		05/28/2025	7.500	137,338	0	(82)	0	0	0	179,000	08/08/2024
1000491916		MARION	OH		05/28/2025	8.125	149,552	0	(114)	0	0	0	180,000	07/09/2024
1000491926		CARTHAGE	IN		05/28/2025	8.750	77,247	0	(43)	0	0	0	105,000	07/11/2024
1000491950		PHILADELPHIA	PA		05/28/2025	7.125	125,072	0	(393)	0	0	0	230,000	08/29/2024
1000491986		READING	PA		05/28/2025	6.750	190,022	0	(65)	0	0	0	252,000	09/03/2024
1000492000		NORTH LAS VEGAS	NV		05/28/2025	6.875	184,679	0	(133)	0	0	0	340,000	08/07/2024
1000492010		HILMAR	CA		05/28/2025	6.625	476,160	0	(122)	0	0	0	790,000	11/04/2024
1000492028		LAWRENCEVILLE	GA		05/28/2025	7.875	665,440	0	(709)	0	0	0	825,000	09/13/2024
1000492030		DELRAY BEACH	FL		05/28/2025	6.500	199,326	0	(35)	0	0	0	312,000	09/27/2024
1000492038		JACKSONVILLE	NC		05/28/2025	7.375	123,643	0	(42)	0	0	0	163,000	09/17/2024
1000492048		LA MARQUE	TX		05/28/2025	6.750	143,635	0	(22)	0	0	0	180,000	09/23/2024
1000492064		BUHL	ID		05/28/2025	7.750	212,277	0	(68)	0	0	0	300,000	09/05/2024
1000492076		VICTORVILLE	CA		05/28/2025	6.500	242,144	0	(14)	0	0	0	393,000	09/18/2024
1000492108		OAK PARK	MI		05/28/2025	6.625	126,171	0	(52)	0	0	0	260,000	10/22/2024
1000492116		HUDSON	FL		05/28/2025	6.875	140,322	0	15	0	0	0	190,000	11/30/2024
1000492120		CARTERSVILLE	GA		05/28/2025	6.875	166,452	0	(96)	0	0	0	276,000	10/04/2024
1000492126		LAKE WORTH	FL		05/28/2025	6.500	270,109	0	(86)	0	0	0	495,000	10/04/2024
1000492146		DAVENPORT	FL		05/28/2025	6.750	308,443	0	(154)	0	0	0	449,000	10/21/2024
1000492150		ATWATER	CA		05/28/2025	6.750	414,507	0	(121)	0	0	0	550,000	08/27/2024
1000492156		VIDOR	TX		05/28/2025	7.500	94,261	0	(49)	0	0	0	123,000	10/30/2024
1000492168		SANTA BARBARA	CA		05/28/2025	7.000	2,042,266	0	(1,195)	0	0	0	3,600,000	05/08/2024
1000492170		MOUNT LAUREL	NJ		05/28/2025	6.875	366,410	0	(444)	0	0	0	540,000	10/07/2024
1000492176		NEWBERRY	FL		05/28/2025	7.375	235,459	0	(51)	0	0	0	305,000	10/27/2024
1000492196		BOISE	ID		05/28/2025	6.875	280,552	0	(125)	0	0	0	375,000	10/04/2024
1000492268		SAINT LOUIS	MO		05/28/2025	7.500	79,867	0	(51)	0	0	0	100,000	11/20/2024
1000492302		COCOA BEACH	FL		05/28/2025	6.500	562,597	0	(124)	0	0	0	750,000	10/22/2024
1000492328		MESQUITE	TX		05/28/2025	7.375	264,721	0	(125)	0	0	0	350,000	11/11/2024
1000492332		HOUSTON	TX		05/28/2025	6.875	373,235	0	(172)	0	0	0	495,500	11/27/2024
1000492336		KANSAS CITY	MO		05/28/2025	7.625	69,617	0	(123)	0	0	0	200,000	11/18/2024
1000492344		STAMFORD	CT		05/28/2025	7.500	663,442	0	(509)	0	0	0	810,000	11/10/2024
1000492348		FORT WORTH	TX		05/28/2025	6.875	143,836	0	(55)	0	0	0	210,000	10/28/2024
1000492354		LUBBOCK	TX		05/28/2025	6.500	176,861	0	(39)	0	0	0	230,000	11/11/2024
1000492366		OLDTOWN	ID		05/28/2025	7.750	300,071	0	(143)	0	0	0	420,000	11/13/2024
1000492374		FRESNO	CA		05/28/2025	7.500	293,519	0	(151)	0	0	0	405,000	10/29/2024
1000492386		PHILADELPHIA	PA		04/18/2025	7.875	404,629	0	(136)	0	0	0	530,000	03/20/2025
1000492394		DOLTON	IL		04/18/2025	8.000	140,583	0	(38)	0	0	0	185,000	12/19/2024
1000492400		PHILADELPHIA	PA		04/18/2025	8.125	1,108,061	0	(437)	0	0	0	1,445,000	01/20/2025
1000492421		PHILADELPHIA	PA		04/18/2025	8.125	488,104	0	(209)	0	0	0	635,000	01/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000492434		PATERSON	NJ		04/18/2025	7.750	488,035	0	(220)	0	0	0	680,000	01/29/2025
1000492441		HICKORY	NC		04/18/2025	6.750	599,433	0	(44)	0	0	0	900,000	01/31/2025
1000492444		HICKORY	NC		04/18/2025	6.750	602,381	0	(94)	0	0	0	900,000	01/31/2025
1000492455		PHILADELPHIA	PA		04/18/2025	8.125	250,810	0	(67)	0	0	0	330,000	02/10/2025
1000492457		WINNSBORO	SC		04/18/2025	7.500	156,857	0	(94)	0	0	0	217,000	02/12/2025
1000492467		GULFPORT	FL		04/18/2025	6.875	528,525	0	(24)	0	0	0	760,000	03/05/2025
1000492485		TRENTON	NJ		04/11/2025	7.650	176,494	0	1,026	0	0	0	230,000	12/18/2024
1000492507		OKLAHOMA CITY	OK		04/11/2025	7.390	164,757	0	294	0	0	0	229,500	02/04/2025
1000492527		BIRMINGHAM	AL		04/11/2025	7.185	97,430	0	173	0	0	0	135,000	02/04/2025
1000492529		DANVILLE	VA		04/11/2025	7.220	179,279	0	337	0	0	0	233,500	03/04/2025
1000492535		TAMPA	FL		04/11/2025	7.420	290,039	0	494	0	0	0	361,000	02/14/2025
1000492541		MADISON	NC		04/11/2025	7.150	180,840	0	315	0	0	0	250,000	02/14/2025
1000492549		STRATFORD	CT		04/11/2025	7.710	359,039	0	600	0	0	0	500,000	03/03/2025
1000492553		FLORENCE	AL		04/11/2025	6.920	106,173	0	235	0	0	0	140,000	03/10/2025
1000492559		SCHENECTADY	NY		04/11/2025	7.730	158,449	0	258	0	0	0	220,000	01/20/2025
1000492561		TRENTON	NJ		04/11/2025	8.030	171,577	0	244	0	0	0	221,000	02/21/2025
1000492565		MACON	GA		04/11/2025	7.480	95,003	0	160	0	0	0	123,000	02/25/2025
1000492569		PUEBLO	CO		04/11/2025	7.260	87,239	0	132	0	0	0	253,000	02/24/2025
1000492577		SYRACUSE	NY		04/11/2025	7.640	192,052	0	302	0	0	0	238,000	03/06/2025
1000492604		LONG BRANCH	NJ		04/11/2025	7.650	939,777	0	1,653	0	0	0	1,150,000	03/04/2025
1000492616		CHICAGO	IL		04/11/2025	7.720	156,278	0	283	0	0	0	205,000	03/11/2025
1000492620		ELIZABETH	NJ		04/11/2025	7.250	418,381	0	770	0	0	0	790,000	02/28/2025
1000492638		HUNTSVILLE	TX		04/11/2025	7.440	92,388	0	161	0	0	0	128,500	03/11/2025
1000492650		BRICK TOWNSHIP	NJ		04/11/2025	7.510	446,164	0	777	0	0	0	580,000	03/20/2025
1000492660		INDEPENDENCE	MO		04/11/2025	7.460	140,607	0	783	0	0	0	170,000	03/21/2025
1000492670		FLAGSTAFF	AZ		05/08/2025	6.550	26,535,848	0	0	0	0	0	37,364,052	04/02/2025
1000492787		JACKSONVILLE	FL		04/28/2025	7.120	197,600	0	(43)	0	0	0	290,000	02/04/2025
1000492789		MCCOMB	MS		04/28/2025	7.240	115,295	0	(22)	0	0	0	160,000	03/19/2025
1000492801		PALM COAST	FL		04/28/2025	6.960	280,947	0	146	0	0	0	350,000	03/14/2025
1000492803		WASHINGTON	DC		04/28/2025	7.450	558,460	0	(278)	0	0	0	725,000	02/12/2025
1000492812		INDIANAPOLIS	IN		04/28/2025	7.540	684,516	0	(324)	0	0	0	891,000	02/10/2025
1000492820		DANVILLE	VA		06/03/2025	7.410	153,858	0	(71)	0	0	0	200,000	04/03/2025
1000492832		OLIVER SPRINGS	TN		04/28/2025	7.050	193,548	0	(94)	0	0	0	270,000	03/14/2025
1000492836		MARIETTA	GA		04/28/2025	6.710	2,550,421	0	(1,619)	0	0	0	4,985,000	02/23/2025
1000492856		PEORIA	IL		04/28/2025	7.100	71,834	0	(29)	0	0	0	108,000	02/21/2025
1000492864		ROANOKE	VA		04/28/2025	7.740	101,488	0	20	0	0	0	132,000	04/02/2025
1000492872		DETROIT	MI		04/28/2025	7.140	67,214	0	(32)	0	0	0	101,000	03/10/2025
1000492874		LINCOLN	NE		04/28/2025	7.230	223,834	0	(83)	0	0	0	275,000	03/06/2025
1000492888		BRUNSWICK	GA		04/28/2025	6.500	126,847	0	(31)	0	0	0	180,000	03/07/2025
1000492892		PHILADELPHIA	PA		04/28/2025	7.800	132,897	0	(45)	0	0	0	175,000	03/04/2025
1000492898		EVANSVILLE	IN		04/28/2025	7.000	72,916	0	(35)	0	0	0	115,000	03/06/2025
1000492910		MILFORD	OH		04/28/2025	7.130	252,588	0	(114)	0	0	0	353,000	03/27/2025
1000492912		LAKE CHARLES	LA		04/28/2025	6.710	96,137	0	(27)	0	0	0	136,000	03/27/2025
1000492914		ROCHESTER	MN		04/28/2025	6.980	121,779	0	(97)	0	0	0	170,000	03/10/2025
1000492920		PLAINFIELD	NJ		04/28/2025	7.140	2,154,971	0	171	0	0	0	3,010,000	03/24/2025
1000492925		ELIZABETH CITY	NC		04/28/2025	6.630	176,593	0	57	0	0	0	274,000	03/10/2025
1000492937		LEHIGH ACRES	FL		06/03/2025	7.010	246,907	0	(73)	0	0	0	325,000	04/29/2025
1000492939		LENOIR CITY	TN		04/28/2025	6.930	194,592	0	(44)	0	0	0	276,000	03/05/2025
1000492943		WAKE FOREST	NC		04/28/2025	6.670	176,241	0	(42)	0	0	0	262,000	03/19/2025
1000492951		PROVIDENCE	RI		04/28/2025	6.890	381,538	0	(95)	0	0	0	540,000	03/12/2025
1000492955		CENTRAL FALLS	RI		04/28/2025	6.790	250,186	0	(63)	0	0	0	370,000	03/06/2025
1000492967		INDIANAPOLIS	IN		04/28/2025	6.420	98,111	0	(23)	0	0	0	195,000	03/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000492983		GARFIELD HEIGHTS	OH		04/28/2025	7.940	94,258	0	37	0	0	0	124,000	03/13/2025
1000492985		KOKOMO	IN		04/28/2025	6.580	619,383	0	109	0	0	0	874,000	03/20/2025
1000492997		STERLING	CO		04/28/2025	7.040	160,650	0	(68)	0	0	0	225,000	03/17/2025
1000493007		MILWAUKEE	WI		04/28/2025	7.020	174,590	0	(56)	0	0	0	265,000	03/07/2025
1000493009		PHILADELPHIA	PA		04/28/2025	7.420	99,323	0	(29)	0	0	0	140,000	02/27/2025
1000493030		LAKE CHARLES	LA		04/28/2025	6.610	104,786	0	30	0	0	0	148,400	03/14/2025
1000493032		PITTSBURGH	PA		06/03/2025	7.110	187,836	0	(57)	0	0	0	285,000	03/18/2025
1000493049		DAVENPORT	FL		04/28/2025	6.970	343,808	0	167	0	0	0	462,000	03/10/2025
1000493055		CLEBURNE	TX		04/28/2025	5.310	403,634	0	368	0	0	0	699,000	03/11/2025
1000493057		COCOA	FL		04/28/2025	7.180	244,571	0	(43)	0	0	0	325,000	03/13/2025
1000493059		DALLAS	TX		06/03/2025	7.260	1,689,914	0	(255)	0	0	0	2,250,000	04/23/2025
1000493069		KNOXVILLE	TN		04/28/2025	5.800	395,189	0	255	0	0	0	550,000	03/20/2025
1000493079		GREENVILLE	SC		04/28/2025	7.010	177,643	0	(59)	0	0	0	240,000	01/10/2025
1000493081		RIVERDALE	GA		04/28/2025	7.050	151,726	0	(68)	0	0	0	232,000	03/25/2025
1000493083		PENSACOLA	FL		04/28/2025	5.550	189,751	0	148	0	0	0	268,000	03/13/2025
1000493087		LOWELL	MI		04/28/2025	6.820	241,344	0	(83)	0	0	0	340,000	03/13/2025
1000493091		GASTONIA	NC		04/28/2025	6.760	97,364	0	(34)	0	0	0	133,000	03/24/2025
1000493093		CLEVELAND	OH		04/28/2025	7.670	195,564	0	19	0	0	0	253,000	03/14/2025
1000493095		JACKSONVILLE	FL		04/28/2025	7.410	128,740	0	49	0	0	0	170,000	04/09/2025
1000493105		COLUMBUS	NE		06/03/2025	7.160	189,658	0	(42)	0	0	0	235,000	04/25/2025
1000493111		FOSTORIA	OH		04/28/2025	7.670	98,982	0	33	0	0	0	130,000	04/02/2025
1000493115		LA HABRA	CA		06/03/2025	6.680	646,407	0	(240)	0	0	0	1,060,000	03/25/2025
1000493119		KATY	TX		04/28/2025	6.720	210,413	0	(43)	0	0	0	299,000	03/17/2025
1000493125		SUN PRAIRIE	WI		04/28/2025	6.760	1,899,730	0	358	0	0	0	2,697,000	04/11/2025
1000493135		VARIOUS	IL		04/28/2025	6.320	576,350	0	200	0	0	0	1,165,000	03/22/2025
1000493147		RICHMOND	KY		06/03/2025	7.090	1,535,937	0	(324)	0	0	0	1,924,000	03/27/2025
1000493172		WATHENA	KS		06/03/2025	7.100	128,126	0	(51)	0	0	0	168,000	03/26/2025
1000493186		HAZEL CREST	IL		04/28/2025	7.220	117,489	0	(118)	0	0	0	155,000	04/08/2025
1000493188		COLUMBUS	NE		04/28/2025	6.960	162,700	0	(17)	0	0	0	206,000	01/28/2025
1000493196		DECATUR	GA		04/28/2025	6.580	274,211	0	114	0	0	0	415,000	03/24/2025
1000493206		PITTSBURGH	PA		04/28/2025	6.890	212,528	0	58	0	0	0	300,000	03/27/2025
1000493220		PHILADELPHIA	PA		04/28/2025	7.190	151,688	0	41	0	0	0	230,000	03/26/2025
1000493222		MONTGOMERY	AL		04/28/2025	7.050	105,628	0	29	0	0	0	139,000	03/28/2025
1000493228		HAMILTON	NJ		04/28/2025	6.520	215,633	0	53	0	0	0	305,000	04/01/2025
1000493230		UTICA	NY		06/03/2025	6.910	112,139	0	(72)	0	0	0	150,000	11/13/2024
1000493236		KNOXVILLE	TN		04/28/2025	7.120	193,516	0	69	0	0	0	261,000	04/08/2025
1000493244		WASHINGTON	DC		06/03/2025	6.730	272,668	0	(61)	0	0	0	416,000	03/26/2025
1000493254		DOVER	DE		06/03/2025	7.190	202,602	0	(55)	0	0	0	302,000	04/17/2025
1000493264		BRUSH	CO		04/28/2025	6.950	130,272	0	10	0	0	0	212,000	03/31/2025
1000493277		ALLENTOWN	PA		04/28/2025	7.370	157,708	0	47	0	0	0	222,000	04/02/2025
1000493302		BROOKLYN	NY		06/26/2025	7.720	1,196,177	0	(475)	0	0	0	1,600,000	04/01/2025
1000493304		SYRACUSE	NY		04/28/2025	7.110	118,285	0	13	0	0	0	154,000	04/04/2025
1000493306		ST. LOUIS	MO		04/28/2025	6.890	239,351	0	(46)	0	0	0	340,000	03/21/2025
1000493308		PLANO	TX		06/03/2025	6.760	267,408	0	(262)	0	0	0	370,000	04/02/2025
1000493310		JUPITER	FL		06/03/2025	5.660	351,603	0	243	0	0	0	511,000	04/03/2025
1000493326		HOWELL	MI		06/03/2025	7.230	197,660	0	(89)	0	0	0	304,000	04/01/2025
1000493340		DECATUR	GA		06/03/2025	7.150	207,803	0	(32)	0	0	0	255,000	04/03/2025
1000493342		COLUMBUS	OH		04/28/2025	7.240	120,114	0	42	0	0	0	170,000	04/07/2025
1000493346		MADISON	AL		06/03/2025	6.720	129,188	0	(33)	0	0	0	160,000	04/10/2025
1000493372		SCHENECTADY	NY		06/03/2025	6.950	290,745	0	(115)	0	0	0	381,000	04/10/2025
1000493378		SHREVEPORT	LA		06/03/2025	6.650	229,005	0	(49)	0	0	0	325,000	03/24/2025
1000493382		CHARLOTTE	NC		04/28/2025	6.570	195,960	0	61	0	0	0	304,000	04/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000493388		JEFFERSON	GA		04/28/2025	6.720	183,024	0	78	0	0	0	346,000	04/09/2025
1000493390		MILWAUKEE	WI		04/28/2025	6.760	79,436	0	19	0	0	0	112,000	04/03/2025
1000493431		HOMESTEAD	FL		06/03/2025	7.000	323,517	0	(94)	0	0	0	426,000	04/14/2025
1000493443		MEMPHIS	TN		06/03/2025	6.960	113,841	0	(30)	0	0	0	150,000	04/18/2025
1000493445		ROANOKE	VA		06/03/2025	7.060	113,575	0	(26)	0	0	0	150,000	04/25/2025
1000493447		JUPITER	FL		06/03/2025	6.650	269,612	0	(143)	0	0	0	412,000	04/14/2025
1000493451		ROANOKE	VA		06/03/2025	6.650	112,017	0	(10)	0	0	0	140,000	04/15/2025
1000493455		COLUMBUS	OH		04/28/2025	7.460	89,824	0	27	0	0	0	118,000	04/14/2025
1000494729		LAS VEGAS	NV		06/13/2025	6.875	709,967	0	(221)	0	0	0	875,000	04/01/2025
1000494731		SILVERTHORNE	CO		07/02/2025	8.375	456,359	0	(1,483)	0	0	0	565,000	03/22/2025
1000494733		MODESTO	CA		06/13/2025	7.375	395,695	0	(196)	0	0	0	480,000	04/01/2025
1000494737		RANCHO CUCAMONGA	CA		07/02/2025	8.250	756,036	0	56	0	0	0	969,958	03/22/2025
1000494739		VENICE	FL		06/13/2025	6.750	536,626	0	(74)	0	0	0	669,000	04/07/2025
1000494741		SAN DIEGO	CA		06/13/2025	7.375	1,919,759	0	(865)	0	0	0	2,340,000	04/01/2025
1000494745		BROOKLYN	NY		06/13/2025	7.750	2,423,818	0	(1,367)	0	0	0	2,925,000	03/29/2025
1000494747		NEW YORK	NY		07/02/2025	6.875	1,224,109	0	(129)	0	0	0	3,000,000	03/22/2025
1000494749		JUPITER	FL		06/13/2025	6.875	1,439,187	0	(391)	0	0	0	1,910,000	04/07/2025
1000494751		FORNEY	TX		07/02/2025	7.500	312,982	0	0	0	0	0	388,007	03/22/2025
1000494759		NEWPORT BEACH	CA		07/02/2025	7.125	1,638,338	0	(5,770)	0	0	0	2,025,000	03/22/2025
1000494761		LADERA RANCH	CA		07/02/2025	6.990	1,986,974	0	0	0	0	0	4,499,910	03/22/2025
1000494763		PHILADELPHIA	PA		06/13/2025	7.250	336,119	0	(151)	0	0	0	410,000	04/07/2025
1000494765		AUSTIN	TX		06/13/2025	7.250	589,673	0	(319)	0	0	0	715,000	04/07/2025
1000494771		BOYD	TX		07/02/2025	7.000	585,445	0	(306)	0	0	0	915,003	03/22/2025
1000494773		CLOVIS	CA		07/02/2025	8.000	293,253	0	(83)	0	0	0	443,991	03/22/2025
1000494779		ORLANDO	FL		06/13/2025	8.250	301,366	0	(310)	0	0	0	375,000	04/07/2025
1000494785		DALLAS	TX		06/13/2025	6.750	498,513	0	(167)	0	0	0	618,000	04/07/2025
1000494795		AUBURN	CA		06/13/2025	6.750	744,674	0	(250)	0	0	0	1,345,000	04/07/2025
1000494803		BUCKEYE	AZ		07/02/2025	7.500	245,600	0	(143)	0	0	0	375,000	03/22/2025
1000494805		LUTZ	FL		06/13/2025	7.750	304,841	0	(89)	0	0	0	375,000	04/07/2025
1000494813		LAREDO	TX		07/02/2025	7.500	324,257	0	(193)	0	0	0	500,037	03/22/2025
1000494827		MONROE	NY		06/13/2025	7.250	993,446	0	(932)	0	0	0	1,375,000	04/07/2025
1000494829		HUNTINGTON BEACH	CA		07/02/2025	7.250	985,944	0	(269)	0	0	0	2,699,694	03/22/2025
1000494837		BELLA COLLINA	FL		06/13/2025	7.500	2,402,453	0	(1,403)	0	0	0	2,900,000	03/28/2025
1000494845		BEVERLY HILLS	CA		06/13/2025	6.999	2,257,749	0	(327)	0	0	0	5,000,000	03/25/2025
1000494847		EVERGREEN	CO		06/13/2025	6.625	1,303,266	0	(183)	0	0	0	2,099,999	04/05/2025
1000494853		LOS ANGELES	CA		06/13/2025	6.999	655,209	0	(1,280)	0	0	0	920,000	03/23/2025
1000494855		SAN ANTONIO	TX		07/02/2025	6.375	465,634	0	46	0	0	0	590,000	03/22/2025
1000494857		MIAMI	FL		06/13/2025	7.250	517,731	0	(152)	0	0	0	940,000	03/31/2025
1000494867		REDDING	CA		06/13/2025	7.125	448,144	0	(259)	0	0	0	620,000	04/02/2025
1000494869		VALENCIA	CA		06/13/2025	6.999	1,460,108	0	(444)	0	0	0	1,799,995	04/01/2025
1000494873		WASHINGTON	UT		06/13/2025	6.750	1,012,149	0	(128)	0	0	0	1,836,001	04/07/2025
1000494885		LOS ANGELES	CA		06/13/2025	7.125	808,423	0	(18,291)	0	0	0	1,299,000	04/06/2025
1000494895		ORLANDO	FL		06/13/2025	7.125	1,028,699	0	(499)	0	0	0	1,252,740	04/07/2025
1000494905		SAN FRANCISCO	CA		06/13/2025	7.125	1,934,989	0	(273)	0	0	0	2,700,000	04/07/2025
1000494919		HARAHAN	LA		06/26/2025	7.500	462,333	0	(206)	0	0	0	790,000	03/14/2025
1000494921		KISSIMMEE	FL		06/26/2025	7.750	209,030	0	(96)	0	0	0	285,000	03/18/2025
1000494933		FLOWER MOUND	TX		07/29/2025	7.375	1,117,334	0	(1,207)	0	0	0	2,050,000	03/29/2025
1000494937		JENSEN BEACH	FL		06/26/2025	8.250	208,449	0	(103)	0	0	0	255,000	02/21/2025
1000494939		BOGGSTOWN	IN		07/29/2025	7.500	619,897	0	(287)	0	0	0	900,000	04/03/2025
1000494957		MERRILLVILLE	IN		06/26/2025	8.990	99,763	0	(617)	0	0	0	141,000	04/09/2025
1000494977		HARAHAN	NY		05/09/2025	6.990	699,048	0	(251)	0	0	0	860,000	03/24/2025
1000494981		ORLANDO	FL		05/09/2025	7.250	1,871,186	0	(210)	0	0	0	2,450,000	03/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000494983		ROSWELL	NY		05/09/2025	8.125	492,100	0	(64)	0	0	0	600,000	03/22/2025
1000494987		CATHEDRAL CITY	NY		05/09/2025	7.490	299,189	0	(128)	0	0	0	390,000	03/25/2025
1000494993		NEW HAVEN	CT		05/09/2025	7.490	398,182	0	(183)	0	0	0	520,000	02/28/2025
1000494995		NEW HAVEN	CT		05/09/2025	7.375	392,375	0	(142)	0	0	0	515,000	02/28/2025
1000494999		BROOKLYN	NY		05/09/2025	7.625	385,730	0	(63)	0	0	0	662,000	02/28/2025
1000495003		MONROE	NY		05/09/2025	6.625	404,827	0	(142)	0	0	0	950,000	02/28/2025
1000495005		SPRINGFIELD GARDENS	NY		05/09/2025	6.990	736,839	0	(111)	0	0	0	1,200,000	02/28/2025
1000495011		MONROE	NY		05/09/2025	7.750	613,451	0	(267)	0	0	0	860,000	02/28/2025
1000495089		GILFORD	NH		06/26/2025	7.750	563,294	0	(251)	0	0	0	730,000	04/09/2025
1000495101		DENVER	CO		06/26/2025	8.250	1,959,296	0	(310)	0	0	0	2,700,000	04/09/2025
1000495107		COLUMBUS	OH		06/26/2025	7.625	141,159	0	(55)	0	0	0	178,000	03/27/2025
1000495115		SYRACUSE	NY		07/29/2025	7.990	200,867	0	(97)	0	0	0	313,000	03/03/2025
1000495125		WASHINGTON	NC		06/26/2025	7.500	105,090	0	(44)	0	0	0	171,000	03/24/2025
1000495131		ST. LOUIS	MO		07/29/2025	7.625	142,424	0	(80)	0	0	0	190,000	04/10/2025
1000495133		VERSAILLES	KY		06/26/2025	7.500	82,842	0	(47)	0	0	0	262,000	04/09/2025
1000495135		MYRTLE BEACH	SC		06/26/2025	6.625	172,738	0	21	0	0	0	265,000	04/08/2025
1000495137		MOBILE	AL		06/26/2025	7.375	149,989	0	(55)	0	0	0	210,000	04/08/2025
1000495139		INWOOD	WV		06/26/2025	6.990	168,358	0	(56)	0	0	0	280,000	04/02/2025
1000495141		FORT WAYNE	IN		06/26/2025	8.125	163,127	0	(85)	0	0	0	210,000	04/08/2025
1000495521		VARIOUS	TX		04/21/2025	6.875	891,263	0	(107)	0	0	0	1,252,000	11/22/2024
1000495531		AUBURN	ME		04/21/2025	6.875	313,443	0	(67)	0	0	0	445,000	12/27/2024
1000495551		DAYTON	OH		04/21/2025	7.500	90,828	0	(21)	0	0	0	120,000	02/18/2025
1000495568		BALTIMORE	MD		04/21/2025	7.125	169,307	0	(54)	0	0	0	275,000	02/27/2025
1000495572		PARMA	OH		04/21/2025	7.625	133,826	0	(58)	0	0	0	168,000	02/05/2025
1000495574		MECHANICSVILLE	VA		04/21/2025	7.250	252,422	0	435	0	0	0	342,000	02/28/2025
1000495576		PHILADELPHIA	PA		04/21/2025	7.375	205,105	0	(36)	0	0	0	272,000	02/28/2025
1000495579		ALAMOGORDO	NM		04/21/2025	7.375	367,850	0	(94)	0	0	0	520,000	02/28/2025
1000495583		TALLAHASSEE	FL		04/21/2025	6.375	121,900	0	34	0	0	0	158,000	02/21/2025
1000495599		CASA GRANDE	AZ		04/21/2025	6.750	408,835	0	(2)	0	0	0	595,000	02/28/2025
1000495613		TRENTON	NJ		04/21/2025	7.500	150,998	0	(60)	0	0	0	225,000	02/18/2025
1000495625		MESA	AZ		04/21/2025	6.875	277,044	0	(48)	0	0	0	400,000	03/06/2025
1000495973		VARIOUS	NJ		04/23/2025	7.375	196,323	0	(6,869)	0	0	0	524,000	01/05/2025
1000495979		LAKE PLACID	FL		04/23/2025	7.200	129,751	0	111	0	0	0	250,000	02/11/2025
1000495981		EUCLID	OH		04/23/2025	7.525	86,159	0	(25)	0	0	0	158,000	01/13/2025
1000495983		GARLAND	TX		04/23/2025	6.642	211,080	0	323	0	0	0	284,000	01/22/2025
1000495989		JAMESTOWN	NY		04/23/2025	7.529	105,691	0	112	0	0	0	130,000	02/20/2025
1000495991		PITTSBURGH	PA		04/23/2025	7.850	110,361	0	158	0	0	0	145,000	03/10/2025
1000495997		DETROIT	MI		04/23/2025	8.321	100,784	0	(61)	0	0	0	150,000	03/03/2025
1000496001		BALTIMORE	MD		04/23/2025	7.789	147,577	0	185	0	0	0	180,000	09/14/2025
1000496003		STAMFORD	CT		04/23/2025	6.750	151,273	0	187	0	0	0	725,000	03/19/2025
1000496015		TURTLE CREEK	PA		04/23/2025	7.850	108,078	0	154	0	0	0	142,000	02/28/2025
1000496017		OCEAN CITY	MD		04/23/2025	7.775	278,169	0	379	0	0	0	380,000	03/03/2025
1000496030		TACOMA	WA		04/23/2025	7.897	691,528	0	1,081	0	0	0	844,000	02/24/2025
1000496052		GLOVERSVILLE	NY		04/23/2025	7.557	430,594	0	494	0	0	0	569,000	03/05/2025
1000496060		BINGHAMTON	NY		04/23/2025	7.471	114,523	0	137	0	0	0	150,000	02/26/2025
1000496072		GREEN BAY	WI		04/23/2025	7.750	170,479	0	239	0	0	0	224,000	02/07/2025
1000496074		COLUMBUS	OH		04/23/2025	7.207	118,812	0	120	0	0	0	210,000	03/05/2025
1000496076		WOODBURY	NY		04/23/2025	7.700	315,605	0	491	0	0	0	425,000	03/03/2025
1000496084		LA JOYA	TX		04/23/2025	7.375	144,665	0	187	0	0	0	190,000	03/01/2025
1000496088		DOLTON	IL		04/23/2025	7.725	213,156	0	296	0	0	0	270,000	03/24/2025
1000496092		WILLIAMSBURG	VA		04/23/2025	6.550	281,441	0	417	0	0	0	354,500	03/06/2025
1000496094		CLEVELAND HEIGHTS	OH		04/23/2025	6.333	185,513	0	330	0	0	0	272,000	03/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000496098		EDINBURG	TX		04/23/2025	7.450	414,181	0	431	0	0	0	572,000	01/28/2025
1000496106		EUCLID	OH		04/23/2025	7.425	103,855	0	(26)	0	0	0	137,000	03/10/2025
1000496108		WESTLAND	MI		04/23/2025	8.055	120,478	0	161	0	0	0	155,000	03/06/2025
1000496120		COLUMBUS	OH		04/23/2025	8.082	341,622	0	523	0	0	0	450,000	03/18/2025
1000496124		RAVENNA	OH		04/23/2025	7.050	151,310	0	178	0	0	0	229,000	03/14/2025
1000496128		DETROIT	MI		04/23/2025	6.917	90,100	0	127	0	0	0	120,000	03/17/2025
1000496130		DETROIT	MI		04/23/2025	5.958	124,507	0	277	0	0	0	175,000	03/18/2025
1000496134		CLEVELAND	OH		04/23/2025	7.850	89,856	0	126	0	0	0	112,000	03/11/2025
1000496138		FRESNO	CA		04/23/2025	6.358	264,343	0	484	0	0	0	340,000	03/10/2025
1000496148		TAMPA	FL		04/23/2025	7.150	238,678	0	314	0	0	0	315,000	11/22/2024
1000496166		COLUMBUS	OH		04/23/2025	6.365	147,799	0	269	0	0	0	190,000	03/18/2025
1000496170		CLEVELAND	OH		04/23/2025	7.750	105,700	0	146	0	0	0	150,000	03/18/2025
1000496178		ROCHELLE PARK	NJ		04/23/2025	7.575	742,705	0	1,045	0	0	0	979,000	03/18/2025
1000496180		LEHIGH ACRES	FL		04/23/2025	7.707	221,915	0	226	0	0	0	338,000	03/15/2025
1000496196		CHICAGO	IL		04/23/2025	7.725	320,820	0	428	0	0	0	420,000	03/17/2025
1000496208		GREER	SC		04/23/2025	7.311	183,403	0	222	0	0	0	250,000	03/17/2025
1000496214		DELRAY BEACH	FL		04/23/2025	7.250	391,491	0	442	0	0	0	550,000	03/19/2025
1000496222		WASHINGTON	DC		04/23/2025	6.675	353,255	0	424	0	0	0	1,350,000	03/21/2025
1000496230		BROOKHAVEN	PA		04/23/2025	7.425	166,969	0	227	0	0	0	220,000	03/21/2025
1000496240		MONTGOMERY	AL		04/23/2025	7.639	135,578	0	144	0	0	0	169,000	03/25/2025
1000496242		KNOXVILLE	TN		04/23/2025	7.325	304,353	0	392	0	0	0	400,000	03/24/2025
1000496244		FLINT	MI		04/23/2025	7.347	106,719	0	110	0	0	0	148,000	03/24/2025
1000496246		KNOXVILLE	TN		04/23/2025	7.450	276,795	0	418	0	0	0	385,000	03/24/2025
1000496252		BALTIMORE	MD		04/23/2025	7.100	180,699	0	241	0	0	0	224,000	09/12/2025
1000496258		BALTIMORE	MD		04/23/2025	7.873	184,596	0	233	0	0	0	220,500	09/12/2025
1000496272		CLEVELAND	OH		04/23/2025	7.925	98,353	0	140	0	0	0	129,000	02/13/2025
1000496292		LONDON	OH		04/23/2025	7.275	195,682	0	243	0	0	0	245,000	02/25/2025
1000496314		CLEVELAND	OH		04/23/2025	7.100	274,944	0	355	0	0	0	385,000	02/25/2025
1000496323		BALTIMORE	MD		04/23/2025	7.400	234,034	0	329	0	0	0	290,000	03/27/2025
1000496329		ODESSA	TX		04/23/2025	7.775	176,134	0	255	0	0	0	232,000	03/21/2025
1000496340		MIAMI	FL		06/26/2025	7.250	424,240	0	(165)	0	0	0	890,000	04/07/2025
1000496342		DELMAR	MD		06/26/2025	7.125	246,399	0	(12)	0	0	0	329,000	04/06/2025
1000496344		DELMAR	MD		07/29/2025	7.375	195,342	0	(24)	0	0	0	259,000	04/06/2025
1000496354		MYRTLE BEACH	SC		06/26/2025	6.990	172,823	0	(25)	0	0	0	255,000	04/08/2025
1000496370		OCALA	FL		07/29/2025	6.750	182,823	0	(1)	0	0	0	285,000	04/17/2025
1000496374		CORAL GABLES	FL		06/26/2025	7.375	515,112	0	(76)	0	0	0	3,500,000	03/28/2025
1000496376		MEMPHIS	TN		07/29/2025	7.500	139,450	0	(63)	0	0	0	180,000	03/28/2025
1000496378		SUNNY ISLES BEACH	FL		06/26/2025	7.625	257,790	0	(132)	0	0	0	600,000	04/15/2025
1000496384		ENFIELD	CT		06/26/2025	7.125	115,346	0	(17)	0	0	0	153,000	04/10/2025
1000496386		SHEFFIELD LAKE	OH		06/26/2025	7.375	96,730	0	(16)	0	0	0	135,000	04/15/2025
1000496390		INWOOD	WV		07/29/2025	7.250	206,642	0	(33)	0	0	0	260,000	04/16/2025
1000496396		OCALA	FL		06/26/2025	7.500	194,154	0	(53)	0	0	0	270,000	04/15/2025
1000496398		LITTLE ROCK	AR		06/26/2025	7.125	1,038,607	0	(433)	0	0	0	1,625,000	04/15/2025
1000496402		AVENTURA	FL		06/26/2025	7.250	454,290	0	(184)	0	0	0	555,000	04/15/2025
1000496408		LA JOLLA	CA		06/26/2025	7.500	938,491	0	(409)	0	0	0	1,225,000	04/15/2025
1000496412		HOBE SOUND	FL		06/26/2025	7.625	304,934	0	(230)	0	0	0	775,000	04/15/2025
1000496414		PEMBROKE PINES	FL		06/26/2025	7.990	605,833	0	(458)	0	0	0	793,000	04/15/2025
1000496422		LITTLE RIVER	SC		06/26/2025	7.750	560,540	0	(234)	0	0	0	685,000	04/15/2025
1000496426		SANGER	CA		06/26/2025	7.125	642,598	0	(11,361)	0	0	0	801,000	04/15/2025
1000496434		FAYETTEVILLE	GA		06/26/2025	8.500	398,245	0	(135)	0	0	0	488,000	04/15/2025
1000496436		OAK POINT	TX		07/29/2025	6.875	1,344,628	0	(334)	0	0	0	1,700,000	04/22/2025
1000496440		DENVER	NC		07/29/2025	7.500	397,107	0	(132)	0	0	0	610,000	04/15/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000496532		POWELL	OH		04/25/2025	6.250	24,126,225	0	(10,575)	0	0	0	38,000,000	03/28/2025
1000499619		Columbus	OH		06/03/2025	6.670	13,366,568	0	(11,780)	0	0	0	19,474,000	02/16/2025
1000499795		INDIANAPOLIS	IN		04/28/2025	7.540	151,898	0	347	0	0	0	197,000	03/25/2025
1000499801		FAIRFIELD	AL		04/28/2025	7.480	92,324	0	216	0	0	0	120,000	01/17/2025
1000499809		GRANDVIEW	MO		04/28/2025	7.808	256,934	0	718	0	0	0	325,000	02/24/2025
1000499817		TAMPA	FL		04/28/2025	7.640	373,677	0	785	0	0	0	480,000	01/31/2025
1000499825		WEST HARTFORD	CT		04/28/2025	7.490	225,957	0	544	0	0	0	295,000	02/20/2025
1000499841		ELIZABETH	NJ		04/28/2025	7.300	511,377	0	1,214	0	0	0	970,000	02/19/2025
1000499861		EDISON	NJ		04/28/2025	7.300	450,792	0	1,070	0	0	0	760,000	02/28/2025
1000499869		OMAHA	NE		04/28/2025	7.180	799,145	0	2,075	0	0	0	1,049,000	03/14/2025
1000499876		JACKSONVILLE	FL		04/28/2025	6.560	198,756	0	608	0	0	0	330,000	03/11/2025
1000499900		STONY POINT	NY		04/28/2025	8.100	483,729	0	229	0	0	0	590,000	03/10/2025
1000499908		CANTON	OH		04/28/2025	7.850	184,574	0	413	0	0	0	244,000	03/26/2025
1000499926		PALOS HILLS	IL		04/28/2025	7.150	166,454	0	427	0	0	0	230,000	03/25/2025
1000499932		GRAYSON	GA		04/28/2025	7.140	244,010	0	633	0	0	0	340,000	03/24/2025
1000499938		MACON	GA		04/28/2025	7.640	103,365	0	257	0	0	0	136,000	03/31/2025
1000499944		YONKERS	NY		04/28/2025	7.300	743,197	0	1,893	0	0	0	975,000	03/18/2025
1000499986		OMAHA	NE		04/28/2025	7.150	195,479	0	29	0	0	0	257,000	02/21/2025
1000499988		MONTGOMERY	AL		04/28/2025	6.930	118,861	0	37	0	0	0	150,000	02/27/2025
1000499992		GARFIELD HEIGHTS	OH		04/28/2025	7.180	81,145	0	31	0	0	0	115,000	04/03/2025
1000499994		JACKSONVILLE	FL		04/28/2025	6.730	152,592	0	70	0	0	0	218,000	04/09/2025
1000499998		LORAIN	OH		04/28/2025	7.620	114,204	0	37	0	0	0	150,000	02/24/2025
1000500014		SHAKER HEIGHTS	OH		06/26/2025	8.625	370,630	0	(171)	0	0	0	460,000	04/18/2025
1000500020		HIGHLAND	CA		06/26/2025	7.625	558,475	0	(321)	0	0	0	695,000	04/09/2025
1000500022		MEDFORD	OR		06/26/2025	7.375	688,884	0	(17,404)	0	0	0	1,360,000	04/21/2025
1000500026		NORTH SAINT PAUL	MN		06/26/2025	7.990	556,045	0	(281)	0	0	0	679,000	04/02/2025
1000500028		SLIDELL	LA		06/26/2025	7.625	481,275	0	(259)	0	0	0	625,000	04/22/2025
1000500030		SAN ANTONIO	TX		06/26/2025	7.750	421,241	0	(224)	0	0	0	543,000	03/13/2025
1000500032		SANTA BARBARA	CA		06/26/2025	7.250	1,159,036	0	(390)	0	0	0	1,560,000	04/14/2025
1000500040		TRAVERSE CITY	MI		06/26/2025	7.625	295,730	0	(143)	0	0	0	360,000	04/22/2025
1000500054		OMAHA	NE		06/26/2025	7.125	242,403	0	(166)	0	0	0	294,000	04/07/2025
1000500056		COLUMBUS	GA		06/26/2025	7.990	110,171	0	(26)	0	0	0	147,500	03/25/2025
1000500066		COLUMBUS	OH		06/26/2025	7.375	317,082	0	(303)	0	0	0	385,000	04/22/2025
1000500094		OAKLAND	CA		06/26/2025	7.500	227,862	0	(55)	0	0	0	470,000	04/22/2025
1000500098		GREENWOOD	IN		06/26/2025	6.990	252,910	0	(167)	0	0	0	350,000	04/09/2025
1000500148		DELMAR	MD		06/26/2025	7.250	167,254	0	0	0	0	0	240,000	04/09/2025
1000500172		BRIDGETON	NJ		05/05/2025	7.325	367,729	0	(125)	0	0	0	482,000	02/01/2025
1000500193		BALTIMORE	MD		05/05/2025	7.707	185,681	0	(11)	0	0	0	290,000	09/13/2025
1000500203		DETROIT	MI		05/05/2025	8.096	169,376	0	(78)	0	0	0	235,000	02/20/2025
1000500210		BALTIMORE	MD		05/05/2025	7.580	164,051	0	(52)	0	0	0	225,000	09/14/2025
1000500224		WILLOWICK	OH		05/05/2025	7.575	130,232	0	(62)	0	0	0	195,000	03/18/2025
1000500248		MARION	OH		05/05/2025	7.317	100,472	0	4	0	0	0	135,000	03/18/2025
1000500294		BUFFALO	NY		05/05/2025	7.407	287,416	0	(136)	0	0	0	357,500	03/25/2025
1000500305		KILLINGLY	CT		05/05/2025	7.766	276,471	0	(152)	0	0	0	382,000	03/29/2025
1000500311		FORT WAYNE	IN		05/05/2025	7.525	136,999	0	(67)	0	0	0	222,000	12/24/2024
1000500323		GARY	IN		05/05/2025	6.954	101,246	0	(21)	0	0	0	135,000	04/01/2025
1000500331		VARIOUS	OH		05/05/2025	7.642	213,126	0	(10)	0	0	0	305,000	03/01/2025
1000500340		BALTIMORE	MD		05/05/2025	7.466	235,592	0	(87)	0	0	0	290,000	09/18/2025
1000500358		BEAUMONT	TX		05/05/2025	7.450	156,720	0	(80)	0	0	0	203,000	04/04/2025
1000500374		BALTIMORE	MD		05/05/2025	7.557	166,103	0	(89)	0	0	0	180,000	09/15/2025
1000500386		DOLTON	IL		05/05/2025	8.089	147,618	0	(37)	0	0	0	182,000	04/04/2025
1000500394		BALTIMORE	MD		05/05/2025	6.717	214,495	0	(38)	0	0	0	215,000	09/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000500404		KANSAS CITY	MO		05/05/2025	7.250	181,997	0	(58)	0	0	0	224,000	04/01/2025
1000500406		COLUMBIA	SC		05/05/2025	7.725	107,624	0	(46)	0	0	0	150,000	04/02/2025
1000500418		ALVIN	TX		05/05/2025	6.889	138,770	0	(25)	0	0	0	184,000	04/09/2025
1000500426		BALTIMORE	MD		05/05/2025	7.875	139,317	0	(71)	0	0	0	260,000	03/22/2025
1000501025		(PORTER RANCH AREA) LOS ANGELES	CA		06/26/2025	7.750	1,165,138	0	(614)	0	0	0	1,410,000	04/02/2025
1000501027		SURFSIDE BEACH	TX		06/26/2025	7.625	411,909	0	(1,146)	0	0	0	615,000	04/16/2025
1000501029		PALM SPRINGS	CA		06/26/2025	7.500	1,415,278	0	(763)	0	0	0	2,150,000	04/10/2025
1000501037		NAPLES	FL		06/26/2025	7.500	1,147,384	0	(1,261)	0	0	0	1,472,000	04/28/2025
1000501047		ROYSE CITY	TX		07/29/2025	8.500	315,491	0	(64)	0	0	0	390,000	04/28/2025
1000501061		NEWTON	NJ		06/26/2025	7.250	232,393	0	(99)	0	0	0	325,000	04/09/2025
1000501079		MILTON	DE		07/29/2025	7.750	325,533	0	(137)	0	0	0	450,000	04/30/2025
1000501081		WINTER SPRINGS	FL		06/26/2025	7.250	102,607	0	(46)	0	0	0	175,000	04/29/2025
1000501085		RALEIGH	NC		06/26/2025	7.750	227,017	0	(113)	0	0	0	279,000	04/01/2025
1000501089		MOUNT VERNON	NY		06/26/2025	7.625	688,142	0	(234)	0	0	0	900,000	03/15/2025
1000501093		HALLANDALE BEACH	FL		06/26/2025	7.375	231,301	0	(32)	0	0	0	315,000	04/15/2025
1000501101		CAMDEN	NJ		06/26/2025	8.625	121,021	0	(67)	0	0	0	145,000	04/21/2025
1000501107		COLUMBUS	OH		06/26/2025	7.875	97,672	0	(47)	0	0	0	138,000	04/23/2025
1000501125		HUNTSVILLE	AL		06/26/2025	7.875	272,652	0	(133)	0	0	0	376,000	04/01/2025
1000501129		SAINT LOUIS	MO		07/29/2025	8.500	116,013	0	(47)	0	0	0	143,000	05/05/2025
1000501137		OCALA	FL		06/26/2025	7.250	187,168	0	(104)	0	0	0	270,000	04/22/2025
1000501171		SOUTH CHICAGO HEIGHTS	IL		05/12/2025	7.240	168,456	0	324	0	0	0	220,000	03/27/2025
1000501224		CHICAGO	IL		05/12/2025	7.240	199,960	0	368	0	0	0	325,000	04/14/2025
1000501242		WESTWEGO	LA		05/12/2025	7.080	1,296,551	0	(256)	0	0	0	1,805,000	04/01/2025
1000501287		LAKELAND	FL		05/12/2025	7.700	1,385,367	0	(182)	0	0	0	2,070,000	03/18/2025
1000501296		LAKELAND	FL		05/12/2025	7.700	1,039,106	0	(136)	0	0	0	1,561,000	03/18/2025
1000501300		REYNOLDSBURG	OH		05/12/2025	7.350	75,718	0	2,575	0	0	0	339,000	03/17/2025
1000501306		IRVINGTON	NJ		05/12/2025	7.500	544,317	0	(89)	0	0	0	710,000	03/18/2025
1000501311		SPARTA	NJ		05/12/2025	7.160	275,645	0	542	0	0	0	386,000	02/28/2025
1000501317		WHEELING	IL		05/12/2025	7.315	120,899	0	214	0	0	0	215,000	03/23/2025
1000501330		HOLLYWOOD	FL		05/12/2025	7.610	360,136	0	(117)	0	0	0	538,000	12/28/2024
1000501469		WEST ALLIS	WI		05/13/2025	7.733	133,194	0	(69)	0	0	0	215,000	04/02/2025
1000501481		BOYNTON BEACH	FL		05/13/2025	7.875	386,342	0	(57)	0	0	0	470,000	02/14/2025
1000501483		LEHIGH ACRES	FL		05/13/2025	6.465	171,962	0	16	0	0	0	290,000	02/21/2025
1000501502		OAK PARK	MI		05/13/2025	7.321	168,047	0	(36)	0	0	0	233,000	02/28/2025
1000501508		ROSEDALE	MD		05/13/2025	7.286	196,062	0	(31)	0	0	0	260,000	03/08/2025
1000501521		GOLDSBORO	NC		05/13/2025	7.267	142,674	0	(56)	0	0	0	215,000	04/10/2025
1000501525		BALTIMORE	MD		05/13/2025	7.940	183,721	0	(63)	0	0	0	240,000	09/13/2025
1000501535		KEARNY	NJ		05/13/2025	7.108	379,992	0	1,236	0	0	0	470,000	03/07/2025
1000501544		JACKSONVILLE	FL		05/13/2025	7.982	154,212	0	(54)	0	0	0	195,000	01/30/2025
1000501571		KISSIMMEE	FL		05/13/2025	6.833	262,049	0	(73)	0	0	0	370,000	03/25/2025
1000501585		KNOXVILLE	TN		05/13/2025	7.950	276,083	0	(101)	0	0	0	360,000	04/11/2025
1000501591		DAYTON	OH		05/13/2025	8.132	125,163	0	(47)	0	0	0	163,000	03/26/2025
1000501601		VARIOUS	NY		05/13/2025	7.025	598,447	0	(115)	0	0	0	839,000	03/31/2025
1000501606		DESTREHAN	LA		05/13/2025	7.075	253,268	0	(41)	0	0	0	336,000	03/19/2025
1000501608		CLEVELAND HEIGHTS	OH		05/13/2025	7.486	143,111	0	(30)	0	0	0	189,000	01/04/2025
1000501610		MERRILLVILLE	IN		05/13/2025	8.200	82,956	0	(23)	0	0	0	102,000	03/27/2025
1000501612		HARRISBURG	PA		05/13/2025	7.825	100,886	0	(19)	0	0	0	135,000	03/21/2025
1000501624		GREENVILLE	MI		05/13/2025	7.475	202,578	0	(49)	0	0	0	267,000	03/28/2025
1000501628		PENSACOLA	FL		05/13/2025	7.625	205,734	0	(41)	0	0	0	265,000	03/25/2025
1000501657		WARRENSVILLE HEIGHTS	OH		05/13/2025	7.558	101,648	0	(28)	0	0	0	167,000	04/01/2025
1000501691		CENTERVILLE	GA		05/13/2025	7.500	207,255	0	(75)	0	0	0	256,500	04/16/2025
1000501705		WILMINGTON	DE		05/13/2025	7.450	154,994	0	(79)	0	0	0	215,000	04/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000501725		CHARLOTTE	NC		05/13/2025	7.275	166,364	0	(63)	0	0	0	265,000	02/19/2025
1000501784		HAVRE DE GRACE	MD		05/13/2025	7.675	234,898	0	50	0	0	0	325,000	03/28/2025
1000501829		FORT WORTH	TX		05/13/2025	7.550	203,436	0	(65)	0	0	0	305,000	04/17/2025
1000501840		HARTFORD	CT		05/13/2025	7.700	267,522	0	913	0	0	0	350,000	04/22/2025
1000502048		NEW BRAUNFELS	TX		05/15/2025	7.250	194,557	0	(52)	0	0	0	275,000	03/17/2025
1000502050		SHREVEPORT	LA		05/15/2025	7.000	119,002	0	(22)	0	0	0	169,000	03/21/2025
1000502071		KANSAS CITY	MO		05/15/2025	7.125	110,299	0	(39)	0	0	0	155,000	02/28/2025
1000502075		HOWELL	NJ		05/15/2025	7.250	258,126	0	(55)	0	0	0	320,000	12/30/2024
1000502106		PRATTVILLE	AL		05/15/2025	7.250	124,869	0	(28)	0	0	0	165,000	03/14/2025
1000502110		KANSAS CITY	MO		05/15/2025	7.250	135,837	0	(57)	0	0	0	190,000	02/27/2025
1000502114		NEPTUNE CITY	NJ		05/15/2025	7.125	354,083	0	(97)	0	0	0	500,000	02/12/2025
1000502120		BALLWIN	MO		05/15/2025	7.375	262,441	0	(107)	0	0	0	350,000	03/02/2025
1000502132		TOMS RIVER	NJ		05/15/2025	7.625	448,878	0	(151)	0	0	0	590,000	03/02/2025
1000502134		CINCINNATI	OH		05/15/2025	6.875	151,971	0	(39)	0	0	0	215,000	03/19/2025
1000502138		CINCINNATI	OH		05/15/2025	6.750	162,599	0	(44)	0	0	0	270,000	03/19/2025
1000502181		LOUISVILLE	KY		05/15/2025	7.750	87,372	0	(34)	0	0	0	127,000	03/19/2025
1000502269		DINUBA	CA		06/20/2025	7.625	681,692	0	(41)	0	0	0	874,000	04/10/2025
1000502271		BURBANK	CA		06/20/2025	7.500	2,143,527	0	198	0	0	0	2,610,000	04/18/2025
1000502337		GAINESVILLE	GA		05/20/2025	7.350	432,550	0	(241)	0	0	0	570,000	04/10/2025
1000502343		LAGRANGE	GA		05/20/2025	7.390	122,653	0	126	0	0	0	187,000	04/07/2025
1000502349		ST. LOUIS	MO		05/20/2025	7.190	78,355	0	76	0	0	0	104,000	04/12/2025
1000502355		SICKLERVILLE	NJ		05/20/2025	7.700	228,672	0	359	0	0	0	297,500	01/06/2025
1000502383		MEMPHIS	TN		05/20/2025	7.210	182,744	0	218	0	0	0	225,000	01/06/2025
1000502393		GRAND RAPIDS	MI		05/20/2025	8.000	639,322	0	851	0	0	0	838,000	04/14/2025
1000502398		STONE MOUNTAIN	GA		05/20/2025	7.330	214,589	0	185	0	0	0	265,000	04/15/2025
1000502402		PLAINFIELD	IL		05/20/2025	7.600	312,528	0	(186)	0	0	0	390,000	04/18/2025
1000502404		CHICAGO	IL		05/20/2025	7.110	162,499	0	188	0	0	0	250,000	04/16/2025
1000502471		MERRILLVILLE	IN		05/20/2025	7.350	223,954	0	249	0	0	0	298,000	02/12/2025
1000502473		HAMMOND	IN		05/20/2025	7.490	171,754	0	209	0	0	0	225,000	02/14/2025
1000502491		SPRINGFIELD	MA		05/20/2025	7.175	226,535	0	(125)	0	0	0	320,000	03/20/2025
1000502495		SCRANTON	PA		05/20/2025	7.250	270,529	0	362	0	0	0	335,000	04/04/2025
1000502552		LAKEWOOD	NJ		06/20/2025	7.625	994,079	0	(29)	0	0	0	1,250,000	04/10/2025
1000502554		VARIOUS	OH		05/28/2025	7.673	355,973	0	100	0	0	0	470,000	01/11/2025
1000502558		CLEVELAND	OH		05/28/2025	8.650	65,988	0	(16)	0	0	0	100,000	12/31/2024
1000502583		COLUMBIA	SC		05/28/2025	7.727	219,389	0	64	0	0	0	269,000	04/18/2025
1000502585		ORLANDO	FL		05/28/2025	8.007	273,233	0	123	0	0	0	376,000	04/22/2025
1000502601		MEMPHIS	TN		05/28/2025	8.157	130,564	0	(82)	0	0	0	179,000	04/02/2025
1000502620		DETROIT	MI		05/28/2025	7.900	100,925	0	35	0	0	0	124,000	04/09/2025
1000502622		WEIRTON	WV		05/28/2025	7.900	135,448	0	54	0	0	0	223,000	03/19/2025
1000502636		CONCORD	NC		05/28/2025	7.158	238,555	0	113	0	0	0	347,500	04/02/2025
1000502642		HARTFORD	CT		05/28/2025	7.975	341,814	0	144	0	0	0	450,000	03/25/2025
1000502654		PLAINVILLE	CT		05/28/2025	7.639	234,243	0	29	0	0	0	350,000	04/02/2025
1000502656		WINTER GARDEN	FL		05/28/2025	8.073	497,616	0	210	0	0	0	760,000	04/11/2025
1000502662		STATESVILLE	NC		05/28/2025	7.741	114,845	0	22	0	0	0	160,000	03/31/2025
1000502664		CATASAUQUA	PA		05/28/2025	7.675	219,249	0	65	0	0	0	340,000	04/07/2025
1000502670		SAINT LOUIS	MO		05/28/2025	7.821	144,172	0	21	0	0	0	175,000	03/23/2025
1000502678		NEW ORLEANS	LA		05/28/2025	7.658	141,465	0	74	0	0	0	188,000	04/16/2025
1000502696		RED BLUFF	CA		05/28/2025	7.672	228,076	0	84	0	0	0	300,000	03/31/2025
1000502711		DETROIT	MI		05/28/2025	6.208	128,758	0	189	0	0	0	182,000	03/28/2025
1000502739		ST. LOUIS	MO		05/28/2025	8.125	85,704	0	24	0	0	0	106,000	04/04/2025
1000502745		JACKSONVILLE	FL		05/28/2025	8.600	71,711	0	25	0	0	0	100,000	04/04/2025
1000502749		LAKEWOOD	CO		05/28/2025	7.173	153,454	0	23	0	0	0	775,000	04/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000502767		DETROIT	MI		05/28/2025	8.158	277,394	0	110	0	0	0	390,000	04/09/2025
1000502775		CHESTER	PA		05/28/2025	8.075	118,824	0	56	0	0	0	147,000	04/16/2025
1000502777		DELRAY BEACH	FL		05/28/2025	7.500	272,927	0	106	0	0	0	360,000	04/11/2025
1000502783		BALTIMORE	MD		05/28/2025	7.411	178,124	0	40	0	0	0	208,000	09/12/2025
1000502787		SPRING	TX		05/28/2025	6.917	277,015	0	217	0	0	0	385,000	04/05/2025
1000502793		HARVEYS LAKE	PA		05/28/2025	7.875	104,630	0	38	0	0	0	165,000	04/21/2025
1000502813		NEWPORT NEWS	VA		05/28/2025	7.283	122,192	0	34	0	0	0	185,000	04/15/2025
1000502817		FRUITLAND PARK	FL		05/28/2025	8.150	116,798	0	10	0	0	0	180,000	04/10/2025
1000502821		CHESTER	PA		05/28/2025	8.075	117,065	0	57	0	0	0	145,000	04/18/2025
1000502839		BALTIMORE	MD		05/28/2025	7.325	310,431	0	128	0	0	0	416,000	09/12/2025
1000502847		SAN ANTONIO	TX		05/28/2025	7.650	129,958	0	44	0	0	0	190,000	04/10/2025
1000502853		MEMPHIS	TN		05/28/2025	8.200	96,638	0	33	0	0	0	121,500	04/21/2025
1000502877		BALTIMORE	MD		05/28/2025	7.261	186,287	0	94	0	0	0	240,000	09/14/2025
1000502885		VARIOUS	OH		05/28/2025	7.975	531,306	0	203	0	0	0	654,000	02/05/2025
1000502924		DETROIT	MI		05/28/2025	6.133	94,068	0	143	0	0	0	125,000	04/17/2025
1000502930		DETROIT	MI		05/28/2025	7.691	114,507	0	35	0	0	0	150,000	04/18/2025
1000502932		MONTGOMERY	AL		05/28/2025	7.889	146,394	0	28	0	0	0	180,000	04/22/2025
1000502950		MAYS LANDING	NJ		05/28/2025	7.525	264,600	0	80	0	0	0	347,000	04/22/2025
1000502956		BARTLETT	TN		05/28/2025	7.700	177,635	0	47	0	0	0	235,000	04/25/2025
1000502982		AUBURN	GA		05/28/2025	7.575	235,231	0	113	0	0	0	328,000	04/28/2025
1000502986		BALTIMORE	MD		05/28/2025	7.200	172,118	0	88	0	0	0	215,000	09/14/2025
1000503005		TOWSON	MD		05/28/2025	7.186	403,689	0	171	0	0	0	535,000	05/01/2025
1000503013		BLOOMFIELD HILLS	MI		05/28/2025	7.991	529,408	0	294	0	0	0	650,000	04/11/2025
1000503017		MACON	GA		05/28/2025	7.575	146,325	0	47	0	0	0	180,000	04/02/2025
1000503039		VARIOUS	CT		07/28/2025	6.970	6,430,678	0	(6,662)	0	0	0	8,542,000	06/25/2025
1000503156		GOLDSBORO	NC		07/14/2025	7.150	92,576	0	135	0	0	0	100,000	10/15/2025
1000503160		VARIOUS	LA		07/14/2025	7.900	354,579	0	(148)	0	0	0	455,000	04/01/2025
1000503200		INKSTER	MI		07/14/2025	8.000	80,291	0	(11)	0	0	0	113,000	03/12/2025
1000503204		ROCKY MOUNT	NC		07/14/2025	8.150	546,369	0	(235)	0	0	0	699,000	03/24/2025
1000503229		MEMPHIS	TN		07/14/2025	6.700	159,495	0	(9)	0	0	0	227,000	03/26/2025
1000503237		HAMMOND	IN		07/14/2025	6.850	79,119	0	(10)	0	0	0	120,000	03/22/2025
1000503239		MACON	GA		07/14/2025	7.350	114,726	0	(29)	0	0	0	150,000	04/04/2025
1000503267		BATON ROUGE	LA		07/14/2025	7.550	94,307	0	(40)	0	0	0	140,000	03/25/2025
1000503289		OKLAHOMA CITY	OK		07/14/2025	6.900	95,499	0	141	0	0	0	163,000	04/02/2025
1000503293		ALEXANDRIA	KY		07/14/2025	8.050	109,835	0	189	0	0	0	204,000	04/01/2025
1000503299		INDIANAPOLIS	IN		07/14/2025	7.500	94,168	0	(23)	0	0	0	123,000	03/31/2025
1000503301		PITTSBURGH	PA		07/14/2025	7.100	199,839	0	(14)	0	0	0	265,000	04/04/2025
1000503313		CINCINNATI	OH		07/14/2025	8.283	230,531	0	(101)	0	0	0	300,000	04/14/2025
1000503438		GLENDALE	CA		06/26/2025	7.499	2,035,395	0	(1,043)	0	0	0	2,495,000	05/23/2025
1000503875		CHATSWORTH	CA		07/10/2025	7.249	839,618	0	4,676	0	0	0	1,190,000	05/26/2025
1000504054		OJAI	CA		07/10/2025	7.749	1,006,441	0	5,583	0	0	0	1,240,000	05/30/2025
1000504061		SEMINOLE	FL		07/17/2025	7.624	535,382	0	2,752	0	0	0	865,000	06/09/2025
1000504065		CLEVELAND	OH		06/09/2025	8.973	72,673	0	(16)	0	0	0	110,000	02/06/2025
1000504081		VARIOUS	MO		06/09/2025	7.923	795,941	0	(158)	0	0	0	989,000	03/18/2025
1000504091		WEST COLUMBIA	SC		06/09/2025	6.900	749,716	0	(187)	0	0	0	1,141,000	04/20/2025
1000504134		GRIFFIN	GA		06/09/2025	6.483	462,756	0	119	0	0	0	630,000	04/12/2025
1000504149		GARFIELD HEIGHTS	OH		06/09/2025	7.950	111,208	0	(29)	0	0	0	146,000	03/27/2025
1000504161		DAYTON	OH		06/09/2025	7.217	164,718	0	(10)	0	0	0	203,500	04/21/2025
1000504165		BALTIMORE	MD		06/09/2025	7.175	200,080	0	(77)	0	0	0	248,000	09/12/2025
1000504176		NEW SMYRNA BEACH	FL		06/09/2025	8.036	249,897	0	(29)	0	0	0	325,000	04/14/2025
1000504182		PITTSBURGH	PA		06/09/2025	7.800	193,385	0	(52)	0	0	0	275,000	05/03/2025
1000504198		MUNCIE	IN		06/09/2025	7.850	107,206	0	(48)	0	0	0	139,000	04/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000504204		COLUMBIANA	OH		06/09/2025	7.990	147,807	0	(66)	0	0	0	180,000	05/01/2025
1000504224		BUFFALO	NY		06/09/2025	7.623	329,099	0	(152)	0	0	0	461,000	04/17/2025
1000504243		BALTIMORE	MD		06/09/2025	7.725	196,718	0	(53)	0	0	0	218,000	09/14/2025
1000504258		DETROIT	MI		06/09/2025	7.242	105,455	0	(29)	0	0	0	136,000	04/22/2025
1000504282		PORTLAND	CT		06/09/2025	6.833	352,208	0	36	0	0	0	475,000	04/27/2025
1000504296		EAST LONGMEADOW	MA		06/09/2025	7.700	330,560	0	(136)	0	0	0	440,000	05/05/2025
1000504298		ZEPHYRHILLS	FL		06/09/2025	7.425	178,638	0	(47)	0	0	0	235,000	04/21/2025
1000504300		CANTON	OH		06/09/2025	7.932	129,064	0	(67)	0	0	0	175,000	04/29/2025
1000504314		KANNAPOLIS	NC		06/09/2025	7.236	154,926	0	(26)	0	0	0	210,000	05/05/2025
1000504334		VARIOUS	MO		06/09/2025	6.008	430,944	0	199	0	0	0	684,500	04/28/2025
1000504356		ROSEDALE	MD		06/09/2025	7.686	172,147	0	(70)	0	0	0	240,000	05/09/2025
1000504370		ALLENTOWN	PA		06/09/2025	7.725	149,263	0	(41)	0	0	0	196,000	05/06/2025
1000504372		ALLENTOWN	PA		06/09/2025	7.725	164,494	0	(45)	0	0	0	216,000	05/06/2025
1000504408		LEAGUE CITY	TX		06/09/2025	6.928	281,011	0	(5)	0	0	0	352,000	05/09/2025
1000504418		NORFOLK	VA		06/09/2025	7.266	190,719	0	(101)	0	0	0	300,000	05/07/2025
1000504430		MEMPHIS	TN		06/09/2025	7.525	637,212	0	(300)	0	0	0	799,000	05/12/2025
1000504436		BALTIMORE	MD		06/09/2025	7.611	203,592	0	(79)	0	0	0	222,000	09/12/2025
1000504446		BALTIMORE	MD		06/09/2025	7.914	201,673	0	(105)	0	0	0	260,000	09/12/2025
1000504448		BALTIMORE	MD		06/09/2025	7.583	221,162	0	(67)	0	0	0	290,000	05/14/2025
1000504462		COCOA	FL		06/09/2025	6.483	141,030	0	36	0	0	0	192,000	01/30/2025
1000504468		MIAMI	FL		07/17/2025	7.500	362,035	0	1,978	0	0	0	500,000	05/03/2025
1000504478		CENTER POINT	AL		06/13/2025	7.330	144,786	0	(97)	0	0	0	200,000	04/01/2025
1000504484		HEMPSTEAD	NY		06/13/2025	7.250	508,697	0	(99)	0	0	0	680,000	02/24/2025
1000504523		KANSAS CITY	MO		06/13/2025	7.600	191,904	0	(96)	0	0	0	250,000	05/07/2025
1000504533		NEWNAN	GA		06/13/2025	7.200	142,891	0	(68)	0	0	0	183,000	04/22/2025
1000504566		CRESTVIEW	FL		06/13/2025	7.490	162,278	0	(122)	0	0	0	215,000	02/18/2025
1000504578		YONKERS	NY		06/13/2025	7.090	515,092	0	(224)	0	0	0	675,000	04/18/2025
1000504582		PLYMOUTH	MA		06/13/2025	7.375	806,638	0	(400)	0	0	0	1,000,000	05/06/2025
1000504584		NEPTUNE CITY	NJ		06/13/2025	7.940	430,172	0	(215)	0	0	0	560,000	05/01/2025
1000504598		BRICK TOWNSHIP	NJ		06/13/2025	7.990	426,547	0	(219)	0	0	0	520,000	05/12/2025
1000504624		CLEVELAND	OH		06/13/2025	7.960	201,913	0	(97)	0	0	0	282,000	02/24/2025
1000504653		LEXINGTON	NC		06/13/2025	7.490	138,273	0	(72)	0	0	0	182,000	03/10/2025
1000504657		NEW BRUNSWICK	NJ		06/13/2025	7.150	772,197	0	(220)	0	0	0	1,060,000	03/28/2025
1000504661		MIDDLETOWN	NY		06/13/2025	7.410	398,659	0	(196)	0	0	0	520,000	05/06/2025
1000504665		ALAMO	CA		06/26/2025	8.249	2,072,401	0	(729)	0	0	0	3,000,000	04/22/2025
1000504713		CAMDEN	NJ		06/26/2025	6.850	163,712	0	(8)	0	0	0	235,000	04/14/2025
1000504719		TECUMSEH	MI		06/26/2025	6.480	168,203	0	13	0	0	0	243,000	04/21/2025
1000504723		MABLETON	GA		06/26/2025	6.360	278,864	0	8	0	0	0	530,000	04/25/2025
1000504725		MARIETTA	GA		06/26/2025	6.730	265,038	0	9	0	0	0	334,000	04/11/2025
1000504737		MARIETTA	GA		06/26/2025	6.940	304,464	0	(38)	0	0	0	405,000	04/14/2025
1000504741		KANSAS CITY	MO		06/26/2025	7.420	118,633	0	(33)	0	0	0	180,000	04/11/2025
1000504758		ROANOKE	VA		06/26/2025	7.540	344,491	0	(68)	0	0	0	450,000	06/04/2025
1000504762		GRAND JUNCTION	CO		06/26/2025	6.620	296,732	0	23	0	0	0	420,000	04/15/2025
1000504776		COVINGTON	KY		06/26/2025	7.600	124,200	0	(24)	0	0	0	164,000	04/25/2025
1000504782		MILWAUKEE	WI		06/26/2025	6.910	94,980	0	(18)	0	0	0	135,000	04/16/2025
1000504784		MIDDLE TOWNSHIP	NJ		06/26/2025	6.810	170,015	0	(32)	0	0	0	260,000	04/15/2025
1000504788		COLUMBUS	OH		06/26/2025	6.770	856,143	0	(169)	0	0	0	1,146,000	04/27/2025
1000504794		HOUSTON	TX		06/26/2025	5.610	215,711	0	72	0	0	0	390,000	04/21/2025
1000504806		DETROIT	MI		06/26/2025	7.100	124,390	0	(37)	0	0	0	175,000	04/29/2025
1000504808		COLUMBUS	OH		06/26/2025	7.230	103,853	0	(16)	0	0	0	136,000	04/22/2025
1000504826		FOSTORIA	OH		06/26/2025	7.770	71,056	0	(18)	0	0	0	100,000	04/28/2025
1000504828		FOSTORIA	OH		06/26/2025	7.680	74,880	0	(20)	0	0	0	115,000	05/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000504832		DAYTON	OH		06/26/2025	6.930	163,294	0	(44)	0	0	0	220,000	05/05/2025
1000504856		DECATUR	GA		06/26/2025	7.250	212,993	0	(17)	0	0	0	263,000	04/21/2025
1000504860		SAVANNAH	GA		06/26/2025	7.010	118,681	0	(13)	0	0	0	167,000	04/24/2025
1000504862		AUBURNDALE	FL		06/26/2025	6.700	138,426	0	(17)	0	0	0	251,000	04/25/2025
1000504878		FAYETTEVILLE	NC		08/01/2025	7.160	134,975	0	(23)	0	0	0	167,000	04/28/2025
1000504882		ATLANTA	GA		06/26/2025	7.140	298,176	0	(106)	0	0	0	390,000	05/05/2025
1000504886		CHICAGO	IL		06/26/2025	7.100	247,463	0	(68)	0	0	0	350,000	04/28/2025
1000504890		FRANKLIN	TN		06/26/2025	6.740	353,636	0	(86)	0	0	0	580,000	05/07/2025
1000504898		HOUSTON	TX		06/26/2025	6.830	155,437	0	(79)	0	0	0	240,000	05/06/2025
1000504904		KANSAS CITY	MO		06/26/2025	6.930	128,297	0	(41)	0	0	0	196,000	04/30/2025
1000504908		FORT WORTH	TX		06/26/2025	7.150	372,955	0	(65)	0	0	0	525,000	04/29/2025
1000504914		EAST MCKEESPORT	PA		06/26/2025	7.800	123,336	0	(32)	0	0	0	162,000	05/01/2025
1000504918		SPOKANE	WA		06/26/2025	7.050	481,148	0	(123)	0	0	0	679,000	05/06/2025
1000504952		LOUISVILLE	KY		06/26/2025	7.330	233,619	0	(68)	0	0	0	330,000	05/15/2025
1000505004		EDEN	NC		08/01/2025	7.280	140,411	0	(44)	0	0	0	183,000	05/14/2025
1000505046		CHATTANOOGA	TN		08/01/2025	7.510	148,270	0	(46)	0	0	0	193,000	05/21/2025
1000505048		LITTLE ROCK	AR		09/10/2025	7.300	153,638	0	(937)	0	0	0	199,000	05/22/2025
1000505061		TUCSON	AZ		08/01/2025	7.060	934,812	0	(333)	0	0	0	1,520,000	06/10/2025
1000505071		GRAND RAPIDS	MI		06/26/2025	7.080	201,794	0	(54)	0	0	0	263,000	05/30/2025
1000505081		GLOUCESTER CITY	NJ		06/26/2025	7.800	118,264	0	(34)	0	0	0	155,000	04/28/2025
1000505085		PETERSBURG	VA		06/26/2025	7.410	157,695	0	(44)	0	0	0	205,000	06/04/2025
1000505097		ERIE	PA		06/26/2025	8.070	113,718	0	(28)	0	0	0	144,900	05/19/2025
1000505101		ROANOKE	VA		06/26/2025	7.470	104,094	0	(21)	0	0	0	136,000	06/02/2025
1000505109		SACO	ME		06/26/2025	7.710	407,306	0	(97)	0	0	0	530,000	06/11/2025
1000505113		DUNDALK	MD		06/26/2025	7.420	216,510	0	(64)	0	0	0	273,000	05/19/2025
1000505117		BROKEN ARROW	OK		08/01/2025	7.080	122,572	0	(46)	0	0	0	235,000	05/27/2025
1000505121		RIVERVIEW	FL		06/26/2025	6.200	272,123	0	157	0	0	0	369,000	05/16/2025
1000505133		FERRIS	TX		08/01/2025	7.510	304,700	0	(65)	0	0	0	377,500	05/23/2025
1000505137		SAVANNAH	GA		06/26/2025	7.560	215,598	0	4	0	0	0	280,000	05/28/2025
1000505178		JACKSONVILLE	FL		06/26/2025	6.750	123,184	0	(17)	0	0	0	190,000	05/28/2025
1000505180		CORPUS CHRISTI	TX		06/26/2025	7.150	127,840	0	(18)	0	0	0	180,000	05/29/2025
1000505182		FINDLAY	OH		08/01/2025	7.600	100,388	0	(23)	0	0	0	152,000	05/29/2025
1000505184		FOSTORIA	OH		06/26/2025	7.790	98,855	0	(11)	0	0	0	139,000	05/30/2025
1000505204		SAN ANTONIO	TX		08/01/2025	7.170	149,580	0	(27)	0	0	0	185,000	06/18/2025
1000505218		FALL RIVER	MA		08/01/2025	7.550	388,362	0	(116)	0	0	0	506,000	06/11/2025
1000505220		MARIETTA	GA		09/10/2025	6.900	377,702	0	(2,153)	0	0	0	570,000	06/26/2025
1000505240		SOUTH BEND	IN		08/01/2025	7.090	135,606	0	(38)	0	0	0	190,000	06/13/2025
1000505242		HUNTSVILLE	AL		06/26/2025	7.260	150,430	0	(18)	0	0	0	189,000	06/03/2025
1000505252		CITRUS SPRINGS	FL		08/01/2025	7.540	232,458	0	(24)	0	0	0	303,000	06/24/2025
1000505254		NORFOLK	VA		09/10/2025	7.240	257,182	0	(51)	0	0	0	360,000	06/04/2025
1000505258		NEW LONDON	CT		08/01/2025	7.160	106,184	0	(31)	0	0	0	185,000	06/10/2025
1000505321		SENECA	SC		08/20/2025	7.375	136,702	0	(56)	0	0	0	176,000	06/12/2025
1000505323		SEASIDE PARK	NJ		08/20/2025	7.375	516,692	0	(340)	0	0	0	2,700,000	03/08/2025
1000505325		WATERBURY	CT		08/20/2025	7.625	305,678	0	(317)	0	0	0	430,000	06/01/2025
1000505327		ST. LOUIS	MO		09/18/2025	7.750	130,118	0	(27)	0	0	0	157,000	03/12/2025
1000505331		LILBURN	GA		08/20/2025	7.500	337,918	0	(137)	0	0	0	697,000	05/15/2025
1000505333		AUBURNDALE	FL		08/20/2025	7.250	409,061	0	(120)	0	0	0	670,000	05/20/2025
1000505335		LILLINGTON	NC		09/18/2025	7.875	144,318	0	(19)	0	0	0	198,000	05/19/2025
1000505337		HARTWELL	GA		08/20/2025	7.250	1,118,400	0	(468)	0	0	0	1,382,000	06/04/2025
1000505351		FLORENCE	SC		09/18/2025	7.750	104,480	0	(28)	0	0	0	142,500	06/26/2025
1000505431		TAVERNIER	FL		08/20/2025	7.125	328,180	0	(109)	0	0	0	660,000	05/13/2025
1000505447		SANTA BARBARA	CA		08/20/2025	6.875	668,210	0	(128)	0	0	0	880,000	05/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000505449		CAPE CORAL	FL		08/20/2025	6.875	283,483	0	(54)	0	0	0	360,000	05/26/2025
1000505453		SPRINGFIELD	IL		08/20/2025	8.375	104,632	0	(47)	0	0	0	125,000	05/31/2025
1000505477		LOXAHATCHEE	FL		08/20/2025	6.750	905,509	0	(113)	0	0	0	1,300,000	05/29/2025
1000505479		CHATTANOOGA	TN		08/20/2025	7.375	102,225	0	(131)	0	0	0	230,000	06/04/2025
1000505523		PRESCOTT	AZ		08/20/2025	6.625	102,313	0	(35)	0	0	0	440,005	05/31/2025
1000505529		PHILADELPHIA	PA		08/20/2025	7.250	151,074	0	(19)	0	0	0	200,000	05/20/2025
1000505533		HENRICO	VA		09/18/2025	8.125	231,103	0	(737)	0	0	0	320,000	05/19/2025
1000505545		HOUSTON	TX		08/20/2025	6.990	190,829	0	(64)	0	0	0	241,500	05/27/2025
1000505551		SADDLEBROOKE	AZ		08/20/2025	7.375	523,288	0	(213)	0	0	0	835,000	04/21/2025
1000505553		MEMPHIS	TN		08/20/2025	8.500	180,890	0	(88)	0	0	0	215,000	06/03/2025
1000505557		LOS ANGELES	CA		08/20/2025	7.500	509,684	0	(24,072)	0	0	0	640,000	05/31/2025
1000505577		PROVIDENCE VILLAGE	TX		08/20/2025	8.625	149,954	0	(53)	0	0	0	192,999	05/31/2025
1000505595		ATLANTA	GA		08/20/2025	7.990	322,178	0	(152)	0	0	0	393,000	05/30/2025
1000505597		BUFORD	GA		08/20/2025	7.625	374,792	0	(1,103)	0	0	0	467,000	05/21/2025
1000505603		LAKESIDE	CA		09/18/2025	7.375	810,605	0	(112)	0	0	0	1,025,000	05/28/2025
1000505609		NEWNAN	GA		08/20/2025	7.750	232,922	0	(141)	0	0	0	295,000	05/31/2025
1000505623		STOCKBRIDGE	GA		09/18/2025	8.250	190,668	0	(8)	0	0	0	250,000	06/02/2025
1000505625		YELLOW SPRINGS	OH		09/18/2025	8.875	410,909	0	(123)	0	0	0	535,000	06/18/2025
1000505627		SOUTH BEND	IN		08/20/2025	7.750	109,447	0	(61)	0	0	0	130,000	04/25/2025
1000505633		BRADENTON	FL		08/20/2025	7.250	881,606	0	(59,875)	0	0	0	2,600,000	05/07/2025
1000505653		ADA	MI		08/20/2025	7.250	1,979,078	0	(732)	0	0	0	2,414,000	05/27/2025
1000505663		COLUMBIA	MO		09/18/2025	7.750	374,652	0	(93)	0	0	0	479,000	05/23/2025
1000505687		CLEVELAND	OH		09/18/2025	8.375	166,381	0	(19)	0	0	0	206,000	06/02/2025
1000505693		ZACHARY	LA		09/18/2025	7.250	203,541	0	(25)	0	0	0	269,000	05/13/2025
1000505695		GRAND JUNCTION	CO		08/20/2025	6.875	106,797	0	(55)	0	0	0	600,000	06/12/2025
1000506440		RANCHO SANTA MARGARITA	CA		07/17/2025	6.999	843,550	0	4,600	0	0	0	1,050,000	06/04/2025
1000506529		HICKORY	NC		06/18/2025	6.750	172,409	0	(39)	0	0	0	228,000	03/24/2025
1000506535		ST JOSEPH	MO		06/18/2025	7.625	433,212	0	(156)	0	0	0	530,000	04/12/2025
1000506550		ZANESVILLE	OH		06/18/2025	7.750	111,622	0	(10)	0	0	0	146,000	03/31/2025
1000506558		CLARKSVILLE	TN		06/18/2025	7.875	209,541	0	(18)	0	0	0	257,000	04/13/2025
1000506564		JACKSONVILLE	NC		06/18/2025	7.375	225,402	0	(17)	0	0	0	330,000	04/16/2025
1000506566		WILKES-BARRE	PA		06/18/2025	7.625	182,714	0	(49)	0	0	0	240,000	04/24/2025
1000506568		WILKES-BARRE	PA		06/18/2025	7.625	91,377	0	(25)	0	0	0	120,000	04/28/2025
1000506582		HARRISBURG	PA		06/18/2025	7.125	100,492	0	(14)	0	0	0	143,000	01/15/2025
1000506597		INMAN	SC		06/18/2025	7.500	1,513,450	0	(342)	0	0	0	2,520,000	02/08/2025
1000506604		INMAN	SC		06/18/2025	7.375	1,091,321	0	(185)	0	0	0	1,560,000	02/08/2025
1000506610		DALLAS	TX		06/18/2025	6.875	205,098	0	0	0	0	0	275,000	02/17/2025
1000506618		LACONIA	NH		06/18/2025	7.750	1,270,548	0	(104)	0	0	0	1,560,000	03/11/2025
1000506634		PHILADELPHIA	PA		06/18/2025	7.625	261,115	0	(52)	0	0	0	345,000	03/21/2025
1000506642		TAMPA	FL		07/10/2025	7.624	791,310	0	4,267	0	0	0	968,000	04/18/2025
1000506644		WOODLAND PARK	NJ		07/24/2025	7.375	827,629	0	(386)	0	0	0	1,100,000	04/21/2025
1000507162		SACRAMENTO	CA		10/29/2025	6.990	340,394	0	(4,801)	0	0	0	455,000	06/01/2025
1000507206		FORT LAUDERDALE	FL		10/29/2025	6.750	398,949	0	(4,885)	0	0	0	755,000	04/25/2025
1000507222		PALMDALE	CA		10/29/2025	6.875	299,045	0	(8,580)	0	0	0	555,000	05/10/2025
1000507228		ESSINGTON	PA		10/29/2025	7.500	152,406	0	(3,055)	0	0	0	235,000	05/27/2025
1000507238		MIAMI	FL		10/29/2025	7.875	300,000	0	(9,000)	0	0	0	1,300,000	05/05/2025
1000507262		PEORIA	AZ		10/29/2025	7.250	826,857	0	(26,251)	0	0	0	1,038,000	05/07/2025
1000507308		HICKSVILLE	NY		10/29/2025	7.000	800,000	0	(15,000)	0	0	0	1,460,000	05/16/2025
1000507314		BAKERSFIELD	CA		10/29/2025	6.875	338,879	0	(1,193)	0	0	0	440,000	05/16/2025
1000507348		TRAVELERS REST	SC		10/29/2025	7.500	157,143	0	(4,725)	0	0	0	210,000	05/15/2025
1000507370		NORTH CHESTERFIELD	VA		10/29/2025	7.000	350,831	0	(4,295)	0	0	0	440,000	05/20/2025
1000507372		HOUSTON	TX		10/29/2025	7.500	291,338	0	(11,976)	0	0	0	365,000	05/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000507374		SUGAR LAND	TX		10/29/2025	7.000	527,925	0	(1,857)	0	0	0	661,000	05/23/2025
1000507380		LOS ANGELES	CA		10/29/2025	7.750	666,558	0	(23,020)	0	0	0	835,000	05/22/2025
1000507384		SEVIERVILLE	TN		10/29/2025	7.250	349,789	0	(11,031)	0	0	0	467,500	05/22/2025
1000507388		MILWAUKEE	WI		10/29/2025	7.625	212,534	0	(7,565)	0	0	0	284,000	05/14/2025
1000507392		LOUISVILLE	KY		10/29/2025	6.875	218,438	0	(4,064)	0	0	0	434,000	05/28/2025
1000507394		MOBILE	AL		10/29/2025	7.625	126,470	0	(4,980)	0	0	0	169,000	05/21/2025
1000507396		WATERFORD	NY		10/29/2025	7.500	212,517	0	(3,879)	0	0	0	284,000	05/21/2025
1000507444		RIVERSIDE	CA		10/29/2025	6.875	622,872	0	(6,877)	0	0	0	1,130,000	04/24/2025
1000507464		CORAL SPRINGS	FL		10/29/2025	8.000	168,403	0	(5,866)	0	0	0	225,000	04/07/2025
1000507494		MACON	GA		10/29/2025	6.875	269,688	0	(4,858)	0	0	0	404,550	05/22/2025
1000507502		LOS ANGELES	CA		10/29/2025	6.875	535,623	0	(3,900)	0	0	0	770,000	05/27/2025
1000507540		ADRIAN	MI		10/29/2025	7.250	127,695	0	(3,253)	0	0	0	160,000	05/23/2025
1000507564		THOMPSONS STATION	TN		10/29/2025	6.750	957,478	0	(924)	0	0	0	1,200,000	06/04/2025
1000507632		HOUSTON	TX		10/29/2025	7.000	171,073	0	(3,771)	0	0	0	245,000	05/31/2025
1000507654		HILLSIDE	NJ		10/29/2025	7.500	351,206	0	(8,619)	0	0	0	450,000	06/26/2025
1000507658		SCOTTSDALE	AZ		10/29/2025	6.625	418,257	0	121	0	0	0	525,000	05/09/2025
1000507680		SNOHOMISH	WA		10/29/2025	7.750	1,496,762	0	(45,000)	0	0	0	2,350,000	05/01/2025
1000507700		WEST HAVEN	CT		10/29/2025	7.625	430,612	0	(7,180)	0	0	0	575,000	06/02/2025
1000507854		BONITA	CA		08/20/2025	6.990	932,842	0	(501)	0	0	0	1,825,000	04/30/2025
1000507858		DENTON	TX		08/20/2025	7.990	258,312	0	(100)	0	0	0	344,999	06/01/2025
1000507886		LAUDERDALE LAKES	FL		10/20/2025	7.500	388,462	0	(122)	0	0	0	535,000	05/13/2025
1000507890		MICCO	FL		08/20/2025	7.500	339,385	0	(109)	0	0	0	413,000	05/16/2025
1000507892		GREELEY	CO		08/20/2025	7.375	224,336	0	170	0	0	0	297,000	06/05/2025
1000507896		LAKELAND	FL		08/20/2025	6.990	214,374	0	(4)	0	0	0	285,000	05/19/2025
1000507906		GASTONIA	NC		08/20/2025	7.500	128,235	0	(39)	0	0	0	252,000	05/27/2025
1000507916		DALLAS	TX		08/20/2025	6.990	168,367	0	(5)	0	0	0	225,000	06/02/2025
1000507922		MIAMI	FL		08/20/2025	7.250	234,013	0	(86)	0	0	0	320,000	05/01/2025
1000507924		DORAL	FL		08/20/2025	7.625	255,679	0	(90)	0	0	0	315,000	06/04/2025
1000507932		MERIDIAN	ID		08/20/2025	7.250	355,046	0	(1,016)	0	0	0	639,000	06/04/2025
1000507934		BLUFFTON	SC		08/20/2025	6.875	2,613,922	0	(444)	0	0	0	4,700,000	06/11/2025
1000507964		NEW DURHAM	NH		08/20/2025	7.500	1,396,985	0	(448)	0	0	0	1,700,000	05/21/2025
1000507966		YUCCA VALLEY	CA		08/20/2025	7.250	393,191	0	(71)	0	0	0	495,000	06/03/2025
1000507972		GRIDLEY	CA		08/20/2025	7.375	325,563	0	285	0	0	0	450,000	06/04/2025
1000507980		FREDERICKSBRG	TX		08/20/2025	7.500	783,613	0	(290)	0	0	0	949,000	06/10/2025
1000507982		BURNHAM	IL		08/20/2025	7.500	250,327	0	(39)	0	0	0	330,000	06/11/2025
1000507994		MYRTLE BEACH	SC		08/20/2025	7.375	262,125	0	(773)	0	0	0	430,000	06/18/2025
1000507998		CALABASAS	CA		10/20/2025	6.990	1,917,559	0	(275)	0	0	0	3,300,000	06/10/2025
1000508000		MONROE	OH		10/20/2025	8.750	203,010	0	(19)	0	0	0	250,000	06/16/2025
1000508002		GREENSBORO	NC		08/20/2025	7.125	108,834	0	(47)	0	0	0	180,000	06/12/2025
1000508008		LABELLE	FL		10/20/2025	7.990	217,937	0	(86)	0	0	0	285,000	07/03/2025
1000508036		HOLLADAY	UT		10/20/2025	7.125	1,968,661	0	(338)	0	0	0	2,400,000	05/20/2025
1000508038		WEST PALM BEACH	FL		08/20/2025	7.375	1,584,779	0	(618)	0	0	0	1,949,994	06/01/2025
1000508042		MIDDLETON	MA		08/20/2025	7.875	528,389	0	(204)	0	0	0	1,030,000	04/10/2025
1000508046		GREENDALE	WI		10/20/2025	7.625	319,030	0	(111)	0	0	0	410,000	05/28/2025
1000508050		APPOMATTOX	VA		10/20/2025	7.500	283,956	0	(3,354)	0	0	0	369,900	06/10/2025
1000508068		PORT SAINT LUCIE	FL		08/20/2025	7.250	576,749	0	(217)	0	0	0	780,000	05/22/2025
1000508074		CLEVELAND	OH		10/20/2025	7.750	130,075	0	(25)	0	0	0	168,000	06/10/2025
1000508076		CHICAGO	IL		08/20/2025	7.250	1,222,174	0	(443)	0	0	0	1,700,000	04/14/2025
1000508092		CHARLOTTE	NC		08/20/2025	8.750	138,496	0	(48)	0	0	0	311,000	06/02/2025
1000508096		FORRESTON	IL		08/20/2025	7.750	106,755	0	(45)	0	0	0	137,000	05/20/2025
1000508114		NEPTUNE BEACH	FL		08/20/2025	7.250	337,754	0	(73)	0	0	0	960,000	04/18/2025
1000508116		TINLEY PARK	IL		08/20/2025	7.500	454,149	0	(168)	0	0	0	555,000	04/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000508120		SOUTH PLAINFIELD	NJ		10/20/2025	7.375	585,173	0	(2,582)	0	0	0	845,000	05/16/2025
1000508134		SOUTH CHESTERFIELD	VA		10/20/2025	7.750	159,931	0	(149)	0	0	0	240,000	03/27/2025
1000508150		WASHINGTON	PA		10/20/2025	8.750	130,233	0	(28)	0	0	0	172,000	06/10/2025
1000508204		MAIDEN	NC		08/20/2025	7.125	274,239	0	(60)	0	0	0	425,000	05/31/2025
1000508206		COOPER CITY	FL		08/20/2025	7.875	1,814,875	0	(619)	0	0	0	2,200,000	05/19/2025
1000508216		KINGSPORT	TN		10/20/2025	8.375	604,814	0	(136)	0	0	0	775,000	06/13/2025
1000508218		CLEVELAND	OH		08/20/2025	7.500	116,901	0	(825)	0	0	0	156,000	05/08/2025
1000508226		GRAND ISLAND	NE		08/20/2025	7.875	226,171	0	(87)	0	0	0	273,000	05/23/2025
1000508234		SCOTTSDALE	AZ		08/20/2025	6.875	1,048,010	0	(137)	0	0	0	1,340,000	06/18/2025
1000508238		VALLEY CENTER	CA		08/20/2025	7.250	1,162,849	0	(419)	0	0	0	1,410,000	05/26/2025
1000508242		SCOTTSDALE	AZ		08/20/2025	7.375	1,321,077	0	(329)	0	0	0	1,730,000	05/28/2025
1000508248		SUMMERVILLE	SC		08/20/2025	6.750	345,465	0	(36)	0	0	0	434,500	06/09/2025
1000508252		LAS VEGAS	NV		08/20/2025	7.500	497,166	0	(202)	0	0	0	600,000	05/27/2025
1000508266		ATLANTIC CITY	NJ		10/20/2025	7.875	118,833	0	(32)	0	0	0	143,500	04/29/2025
1000508270		RATHDRUM	ID		08/20/2025	7.750	1,218,290	0	(479)	0	0	0	1,470,000	06/02/2025
1000508394		VARIOUS	TX		09/26/2025	6.940	1,236,926	0	1,097	0	0	0	1,864,000	06/24/2025
1000508416		NORRISTOWN	PA		08/01/2025	7.770	119,257	0	623	0	0	0	146,000	06/20/2025
1000508428		JACKSONVILLE	FL		08/01/2025	6.800	93,079	0	(22)	0	0	0	153,000	06/17/2025
1000508434		SAVANNAH	GA		08/01/2025	7.430	1,006,492	0	(235)	0	0	0	1,365,000	07/03/2025
1000508438		KNOXVILLE	TN		08/01/2025	7.370	267,755	0	(25)	0	0	0	335,000	06/05/2025
1000508446		WYOMING	MI		08/01/2025	6.750	126,105	0	(34)	0	0	0	231,000	06/23/2025
1000508454		HANNIBAL	MO		08/01/2025	7.430	131,932	0	(48)	0	0	0	171,000	06/20/2025
1000508460		OOLTEWAH	TN		08/01/2025	7.000	267,605	0	(28)	0	0	0	355,000	06/24/2025
1000508474		CONROE	TX		08/01/2025	5.940	201,931	0	100	0	0	0	280,000	06/17/2025
1000508476		JACKSONVILLE	FL		08/01/2025	7.590	129,132	0	(41)	0	0	0	168,000	06/18/2025
1000508719		CALABASAS	CA		07/17/2025	7.249	1,971,072	0	0	0	0	0	2,835,000	06/07/2025
1000508860		WINNETKA	CA		07/17/2025	7.249	707,158	0	(271)	0	0	0	935,000	06/12/2025
1000508872		MAMMOTH LAKES	CA		08/19/2025	6.625	1,055,178	0	(159)	0	0	0	2,100,000	06/01/2025
1000508888		HERNANDO	FL		08/19/2025	6.875	223,997	0	(92)	0	0	0	290,000	06/01/2025
1000508910		HANFORD	CA		08/19/2025	7.750	292,031	0	(175)	0	0	0	474,979	06/01/2025
1000508912		STOUGHTON	WI		08/19/2025	7.125	191,843	0	(78)	0	0	0	385,925	06/01/2025
1000508918		FREEHOLD	NJ		08/19/2025	8.875	292,482	0	(77)	0	0	0	380,507	06/01/2025
1000508920		NAMPA	ID		08/19/2025	7.625	1,089,556	0	(463)	0	0	0	1,402,000	06/01/2025
1000508936		LITTLE EGG HARBOR	NJ		08/19/2025	8.375	320,326	0	(234)	0	0	0	387,000	06/01/2025
1000508940		GIG HARBOR	WA		08/19/2025	7.125	548,270	0	(236)	0	0	0	1,830,111	06/01/2025
1000508946		KEYSTONE	CO		08/19/2025	8.000	1,544,432	0	(339)	0	0	0	1,900,000	06/01/2025
1000508952		HOLLYWOOD	FL		08/19/2025	6.990	849,226	0	(246)	0	0	0	1,372,000	06/01/2025
1000508958		PHILADELPHIA	PA		08/19/2025	6.990	112,538	0	(26)	0	0	0	185,000	06/01/2025
1000508964		DURANT	OK		08/19/2025	6.750	160,033	0	(1,033)	0	0	0	209,500	06/01/2025
1000508988		CLERMONT	FL		08/19/2025	6.750	302,065	0	(113)	0	0	0	452,000	06/03/2025
1000508996		SANTA RSA BCH	FL		08/19/2025	7.875	1,034,596	0	(407)	0	0	0	2,724,796	06/01/2025
1000509000		SCOTTSDALE	AZ		08/19/2025	7.000	2,051,609	0	(780)	0	0	0	3,700,278	06/01/2025
1000509008		MIRAMAR	FL		08/19/2025	7.250	191,570	0	(82)	0	0	0	510,063	06/04/2025
1000509020		HOWELL	NJ		08/19/2025	7.250	405,504	0	(176)	0	0	0	532,030	06/01/2025
1000509032		FRESNO	CA		06/26/2025	8.130	255,299	0	(128)	0	0	0	345,000	04/10/2025
1000509034		BOILING SPRINGS	SC		06/26/2025	7.600	594,872	0	(287)	0	0	0	1,000,000	04/08/2025
1000509037		ZION	IL		06/26/2025	7.290	244,647	0	(128)	0	0	0	350,000	05/09/2025
1000509049		LEHIGH ACRES	FL		06/26/2025	7.380	1,825,810	0	(922)	0	0	0	2,540,000	04/24/2025
1000509055		VARIOUS	FL		06/26/2025	7.830	953,490	0	(457)	0	0	0	1,690,000	04/14/2025
1000509058		ROCKFORD	IL		06/26/2025	8.290	83,840	0	(39)	0	0	0	109,000	05/28/2025
1000509060		ORLANDO	FL		06/26/2025	7.580	593,626	0	(375)	0	0	0	850,000	04/21/2025
1000509073		BROOKLYN	NY		06/26/2025	7.830	543,679	0	(260)	0	0	0	750,000	02/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000509081		PITTSBURGH	PA		06/26/2025	7.900	230,503	0	(81)	0	0	0	303,000	05/21/2025
1000509085		POUGHKEEPSIE	NY		06/26/2025	7.850	1,440,603	0	(694)	0	0	0	1,755,000	05/15/2025
1000509119		CLEVELAND	OH		06/26/2025	8.340	110,753	0	(71)	0	0	0	170,000	05/22/2025
1000509121		HAZEL CREST	IL		06/26/2025	7.330	153,898	0	(76)	0	0	0	200,000	05/28/2025
1000509133		VARIOUS	OH		06/26/2025	7.300	1,395,862	0	(209)	0	0	0	1,833,000	03/01/2025
1000509151		UTICA	NY		06/26/2025	7.460	785,793	0	(143)	0	0	0	961,500	04/07/2025
1000509172		FRESNO	CA		06/26/2025	7.770	351,572	0	(179)	0	0	0	490,000	04/11/2025
1000509226		BIXBY	OK		09/18/2025	7.250	154,787	0	(17)	0	0	0	244,000	06/23/2025
1000509232		KAILUA KONA	HI		09/18/2025	7.250	532,152	0	(46)	0	0	0	650,000	05/28/2025
1000509244		OVERLAND PARK	KS		09/18/2025	7.750	309,449	0	(18)	0	0	0	430,000	06/02/2025
1000509250		AURORA	OH		09/18/2025	7.250	193,887	0	(19)	0	0	0	289,000	05/30/2025
1000509256		STERLING HTS	MI		09/18/2025	7.375	403,393	0	(356)	0	0	0	495,000	06/09/2025
1000509258		MAGNOLIA	TX		09/18/2025	6.990	253,025	0	(22)	0	0	0	332,000	06/10/2025
1000509274		TURNERSVILLE	NJ		09/18/2025	7.500	156,840	0	(9,143)	0	0	0	332,000	06/16/2025
1000509282		BRADENTON	FL		09/18/2025	6.500	230,273	0	11	0	0	0	316,000	06/16/2025
1000509284		IRVING	TX		09/18/2025	6.625	202,808	0	(20)	0	0	0	335,000	06/18/2025
1000509292		PORT ST JOE	FL		09/18/2025	7.750	670,448	0	(82)	0	0	0	825,000	06/13/2025
1000509302		GRAHAM	NC		09/18/2025	7.500	231,604	0	(71)	0	0	0	444,000	06/17/2025
1000509339		NORTH MIAMI	FL		09/18/2025	7.500	603,209	0	(80)	0	0	0	830,000	04/01/2025
1000509341		NORTH LAS VEGAS	NV		09/18/2025	7.750	363,459	0	(82)	0	0	0	599,000	06/04/2025
1000509343		MAGNOLIA	TX		09/18/2025	7.750	197,533	0	(58)	0	0	0	267,100	05/29/2025
1000509345		GILBERT	AZ		09/18/2025	7.625	377,148	0	(46)	0	0	0	530,000	06/05/2025
1000509349		JUPITER	FL		09/18/2025	7.375	1,004,449	0	(113)	0	0	0	1,225,000	05/28/2025
1000509359		LAWRENCEBURG	TN		09/18/2025	6.875	250,625	0	(39)	0	0	0	310,000	05/27/2025
1000509371		SOUTH BEND	IN		09/18/2025	8.125	198,843	0	(88)	0	0	0	315,000	06/13/2025
1000509377		VANCOUVER	WA		09/18/2025	7.125	112,978	0	(20)	0	0	0	409,995	06/13/2025
1000509381		NEW CANEY	TX		09/18/2025	7.750	167,909	0	(23)	0	0	0	219,000	06/09/2025
1000509383		LEXINGTON	KY		09/18/2025	7.625	144,723	0	(21)	0	0	0	185,000	06/14/2025
1000509391		SAINT AUGUSTINE	FL		09/18/2025	6.875	370,921	0	9	0	0	0	463,000	06/11/2025
1000509397		SILVER SPRING	MD		09/18/2025	6.990	154,033	0	(856)	0	0	0	198,000	05/05/2025
1000509401		LAREDO	TX		09/18/2025	7.250	209,474	0	(162)	0	0	0	270,000	06/10/2025
1000509405		YOUNGSVILLE	NC		09/18/2025	7.750	1,085,938	0	(28,105)	0	0	0	1,893,000	06/13/2025
1000509407		CARMEL	NY		09/18/2025	6.750	205,579	0	(22)	0	0	0	461,000	06/16/2025
1000509411		MOORESVILLE	NC		09/18/2025	7.375	476,113	0	(53)	0	0	0	585,000	06/16/2025
1000509417		FULSHEAR	TX		09/18/2025	7.625	513,373	0	(47)	0	0	0	660,000	05/31/2025
1000509421		DALLAS	GA		09/18/2025	7.500	296,594	0	(173)	0	0	0	365,000	06/16/2025
1000509423		NEW BERN	NC		09/18/2025	8.500	148,784	0	(113)	0	0	0	185,000	06/03/2025
1000509425		GREENWOOD	IN		09/18/2025	6.750	377,374	0	(9)	0	0	0	470,000	06/04/2025
1000509451		DAYTON	OH		11/13/2025	7.125	174,445	0	(27)	0	0	0	225,000	06/19/2025
1000509477		KATY	TX		09/18/2025	7.125	175,233	0	(11)	0	0	0	257,000	06/05/2025
1000509489		POMONA	CA		09/18/2025	7.125	316,896	0	(53)	0	0	0	579,000	02/05/2025
1000509509		NEWARK	OH		09/18/2025	7.250	203,147	0	(67)	0	0	0	280,000	06/04/2025
1000509511		CHATTANOOGA	TN		09/18/2025	7.500	285,993	0	(31)	0	0	0	422,000	06/09/2025
1000509521		SAMMAMISH	WA		09/18/2025	7.375	1,862,680	0	(224)	0	0	0	2,250,000	06/05/2025
1000509696		RAYMORE	MO		08/21/2025	7.624	248,597	0	(93)	0	0	0	385,000	07/02/2025
1000509702		HOUSTON	TX		06/26/2025	7.220	533,144	0	(54)	0	0	0	669,500	04/14/2025
1000509759		BEACH HAVEN	NJ		11/14/2025	7.250	1,386,376	0	(16,638)	0	0	0	2,925,000	03/12/2025
1000509761		MONROVIA	CA		11/14/2025	7.625	1,948,522	0	(21,206)	0	0	0	2,900,000	06/11/2025
1000509783		LITTLE TORCH KEY	FL		11/14/2025	7.250	1,069,508	0	(11,947)	0	0	0	1,600,000	06/04/2025
1000509799		MILWAUKEE	WI		11/14/2025	8.250	105,894	0	(2,020)	0	0	0	140,000	04/22/2025
1000509805		CONCORD	CA		11/14/2025	6.875	531,728	0	(7,761)	0	0	0	950,009	05/30/2025
1000509813		LARGO	FL		11/14/2025	6.875	341,685	0	(3,311)	0	0	0	445,000	05/14/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000509819		WEST PALM BEACH	FL		11/14/2025	7.750	397,569	0	(5,035)	0	0	0	520,000	04/15/2025
1000509833		PEMBROKE PINES	FL		11/14/2025	6.750	153,610	0	(1,426)	0	0	0	437,956	06/13/2025
1000509855		WILMINGTON	DE		11/14/2025	7.625	122,207	0	(2,099)	0	0	0	160,000	05/28/2025
1000509895		JACKSONVILLE	FL		11/14/2025	7.250	236,406	0	(2,405)	0	0	0	311,013	06/11/2025
1000509903		HAUULA	HI		11/14/2025	7.375	277,913	0	(2,912)	0	0	0	361,199	06/11/2025
1000509909		EULESS	TX		11/14/2025	7.625	408,962	0	(4,506)	0	0	0	535,000	06/12/2025
1000509913		KATY	TX		11/14/2025	7.750	270,819	0	(4,707)	0	0	0	330,000	05/29/2025
1000509915		MOBILE	AL		11/14/2025	6.875	363,111	0	(4,159)	0	0	0	520,000	06/09/2025
1000509921		WELLINGTON	FL		11/14/2025	6.875	806,580	0	(9,714)	0	0	0	1,464,909	06/11/2025
1000509923		DRIPPING SPRINGS	TX		11/14/2025	8.250	409,484	0	(11,759)	0	0	0	540,000	05/29/2025
1000509933		LITTLE RIVER	SC		11/14/2025	7.875	291,232	0	(3,730)	0	0	0	360,000	05/05/2025
1000509937		RIVIERA BEACH	FL		11/14/2025	7.625	459,420	0	(5,718)	0	0	0	618,982	06/06/2025
1000509943		MADISON	AL		11/14/2025	6.875	244,275	0	(3,768)	0	0	0	319,901	05/30/2025
1000509959		FLINT	MI		11/14/2025	7.625	105,244	0	(1,270)	0	0	0	240,019	06/18/2025
1000509973		LAKE WORTH BEACH	FL		11/14/2025	7.375	399,381	0	(4,836)	0	0	0	525,000	06/11/2025
1000509979		JACKSONVILLE	FL		11/14/2025	8.125	108,444	0	(1,282)	0	0	0	134,902	06/05/2025
1000509981		MYRTLE BEACH	SC		11/14/2025	6.750	281,856	0	(2,669)	0	0	0	374,999	06/05/2025
1000509983		GLEN ALLEN	VA		11/14/2025	7.625	362,009	0	(4,441)	0	0	0	784,000	05/15/2025
1000509999		FAYETTEVILLE	NC		11/14/2025	8.125	130,363	0	(1,556)	0	0	0	170,000	05/14/2025
1000510011		NO DATA	OK		11/25/2025	7.125	423,785	0	(400)	0	0	0	614,964	06/12/2025
1000510015		PEORIA	AZ		11/14/2025	6.999	314,576	0	(4,866)	0	0	0	442,000	06/05/2025
1000510021		HOUSTON	TX		11/14/2025	6.750	439,297	0	(4,146)	0	0	0	850,000	05/14/2025
1000510039		SANTA ROSA	CA		11/14/2025	7.250	412,979	0	(5,178)	0	0	0	670,000	06/12/2025
1000510045		LONGMONT	CO		11/14/2025	7.875	388,491	0	(5,016)	0	0	0	510,000	05/15/2025
1000510051		VERNON HILLS	IL		11/14/2025	7.750	373,598	0	(4,702)	0	0	0	485,000	05/16/2025
1000510059		BULLHEAD CITY	AZ		11/14/2025	7.125	205,308	0	(1,872)	0	0	0	329,979	06/13/2025
1000510061		AUSTIN	TX		11/14/2025	7.250	68	0	(38,246)	0	0	0	1,449,939	06/02/2025
1000510063		CONCORD	NH		11/14/2025	6.875	509,598	0	(3,558)	0	0	0	752,000	05/22/2025
1000510093		MONTEBELLO	CA		11/14/2025	7.375	818,488	0	(10,451)	0	0	0	1,000,000	06/06/2025
1000510099		ALPHARETTA	GA		11/14/2025	7.375	885,043	0	(10,611)	0	0	0	1,150,000	05/30/2025
1000510109		CLEVELAND	OH		11/14/2025	7.750	104,912	0	(1,353)	0	0	0	145,008	06/09/2025
1000510121		KANSAS CITY	MO		11/14/2025	8.125	183,589	0	(2,197)	0	0	0	240,000	06/11/2025
1000510135		MINNEAPOLIS	MN		11/14/2025	7.625	312,261	0	(3,939)	0	0	0	387,500	06/16/2025
1000510137		ROCKLEDGE	FL		11/14/2025	6.999	293,260	0	(2,870)	0	0	0	410,000	05/24/2025
1000510139		WORCESTER	MA		11/14/2025	7.625	671,065	0	(7,252)	0	0	0	805,000	06/13/2025
1000510145		KENNER	LA		11/14/2025	7.250	726,475	0	(7,472)	0	0	0	890,000	05/30/2025
1000510157		MCALLEN	TX		11/14/2025	7.125	49,088	0	7,634	0	0	0	239,006	06/13/2025
1000510159		BURKBURNETT	TX		11/14/2025	7.250	215,243	0	(2,022)	0	0	0	300,000	05/26/2025
1000510195		WICHITA	KS		11/14/2025	7.750	272,635	0	(2,931)	0	0	0	340,000	05/21/2025
1000510272		PHILADELPHIA	PA		07/02/2025	7.750	318,783	0	(117)	0	0	0	415,000	02/24/2025
1000510290		SOUTH EUCLID	OH		07/02/2025	7.925	123,695	0	(32)	0	0	0	203,000	02/07/2025
1000510342		LEHIGH ACRES	FL		07/02/2025	7.857	153,579	0	(98)	0	0	0	267,000	04/28/2025
1000510354		DETROIT	MI		07/02/2025	7.050	164,072	0	(45)	0	0	0	249,000	05/06/2025
1000510387		ALBANY	NY		07/02/2025	8.025	175,636	0	(48)	0	0	0	230,000	05/08/2025
1000510397		SYRACUSE	NY		07/02/2025	7.058	221,161	0	(12)	0	0	0	295,000	05/08/2025
1000510410		BALTIMORE	MD		07/02/2025	7.641	145,613	0	(52)	0	0	0	190,000	09/12/2025
1000510426		ATLANTA	GA		07/02/2025	7.775	215,180	0	(86)	0	0	0	270,000	05/15/2025
1000510438		ALBANY	NY		07/02/2025	8.025	190,145	0	(52)	0	0	0	249,000	05/08/2025
1000510440		BEACHWOOD	NJ		07/02/2025	7.725	284,576	0	(39)	0	0	0	360,000	05/02/2025
1000510442		BALTIMORE	MD		07/02/2025	7.977	156,817	0	(32)	0	0	0	215,000	05/07/2025
1000510455		VARIOUS	TX		07/02/2025	7.000	580,798	0	(225)	0	0	0	1,027,000	05/08/2025
1000510464		GRETNA	LA		07/02/2025	7.525	164,940	0	(89)	0	0	0	245,000	05/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000510484		TONAWANDA	NY		07/02/2025	7.707	207,275	0	(110)	0	0	0	262,000	05/22/2025
1000510512		DAYTON	KY		07/02/2025	7.546	167,561	0	(78)	0	0	0	217,000	05/12/2025
1000510522		CHICAGO	IL		07/02/2025	6.383	232,187	0	47	0	0	0	315,000	05/13/2025
1000510544		CHATTANOOGA	TN		07/02/2025	7.666	219,123	0	(109)	0	0	0	270,000	05/22/2025
1000510546		INDIANAPOLIS	IN		07/02/2025	7.450	136,408	0	(74)	0	0	0	210,000	06/03/2025
1000510552		ALLENTOWN	PA		07/02/2025	7.750	198,149	0	(52)	0	0	0	260,000	05/21/2025
1000510558		MEMPHIS	TN		07/02/2025	7.525	367,157	0	(179)	0	0	0	450,000	05/27/2025
1000510572		SAINT LOUIS	MO		07/02/2025	6.950	142,487	0	(62)	0	0	0	278,000	05/27/2025
1000510582		MEMPHIS	TN		07/02/2025	7.100	104,060	0	(12)	0	0	0	130,000	05/23/2025
1000510584		CEDAR HILL	TX		07/02/2025	6.058	202,724	0	78	0	0	0	287,000	05/18/2025
1000510604		BALTIMORE	MD		07/02/2025	7.675	192,200	0	(74)	0	0	0	250,000	09/13/2025
1000510619		CHEEKTOWAGA	NY		07/02/2025	7.700	137,763	0	(53)	0	0	0	210,000	06/02/2025
1000510621		WILMINGTON	DE		07/02/2025	7.475	188,338	0	(74)	0	0	0	245,000	05/20/2025
1000510635		MENTOR	OH		07/02/2025	7.725	131,532	0	(16)	0	0	0	160,000	05/21/2025
1000510670		CLEVELAND	OH		07/02/2025	8.575	92,522	0	(21)	0	0	0	139,000	05/28/2025
1000510672		EDICOTT	NY		07/02/2025	7.750	107,049	0	(33)	0	0	0	140,000	05/27/2025
1000510682		MOUNT HOLLY	NC		07/02/2025	7.400	195,246	0	(91)	0	0	0	265,000	06/03/2025
1000510693		JACKSONVILLE	FL		07/02/2025	6.933	219,739	0	(65)	0	0	0	320,000	06/03/2025
1000510697		MERIDEN	CT		07/02/2025	7.675	195,090	0	(52)	0	0	0	240,000	05/21/2025
1000510709		AUBURN	WA		07/02/2025	6.925	392,663	0	(122)	0	0	0	555,000	03/28/2025
1000510711		BIRMINGHAM	AL		07/02/2025	8.071	233,000	0	(75)	0	0	0	300,000	05/15/2025
1000510732		BALTIMORE	MD		07/02/2025	7.608	245,722	0	(91)	0	0	0	280,000	09/12/2025
1000511062		NORTH MIAMI	FL		08/01/2025	7.280	405,112	0	(153)	0	0	0	525,000	06/11/2025
1000511072		UNION GAP	WA		08/01/2025	6.810	109,245	0	(15)	0	0	0	200,000	06/23/2025
1000511088		PHILADELPHIA	PA		09/10/2025	7.390	207,891	0	(1,283)	0	0	0	275,000	06/26/2025
1000511108		SMYRNA	GA		09/10/2025	7.450	371,340	0	(2,311)	0	0	0	510,000	07/01/2025
1000511114		HINESVILLE	GA		08/01/2025	7.150	178,039	0	(24)	0	0	0	230,000	06/20/2025
1000511130		CICERO	IL		09/10/2025	7.600	345,984	0	(77)	0	0	0	450,000	08/04/2025
1000511136		ROANOKE	VA		08/01/2025	6.980	143,285	0	(47)	0	0	0	210,000	07/14/2025
1000511138		VARIOUS	TN		09/10/2025	7.070	1,371,191	0	(8,116)	0	0	0	1,923,000	07/08/2025
1000511145		VARIOUS	TN		09/10/2025	6.970	806,529	0	(4,712)	0	0	0	1,190,000	06/23/2025
1000512301		WEEKI WACHEE	FL		08/14/2025	7.624	264,244	0	(118)	0	0	0	340,000	05/22/2025
1000512524		NEWTON	NC		07/16/2025	7.125	219,756	0	(92)	0	0	0	330,000	03/18/2025
1000512534		INDIANAPOLIS	IN		07/16/2025	7.000	101,841	0	(12)	0	0	0	195,000	04/18/2025
1000512536		BOCA RATON	FL		07/16/2025	6.500	446,535	0	(139)	0	0	0	940,000	04/23/2025
1000512550		ASHEVILLE	NC		07/16/2025	7.250	276,579	0	(200)	0	0	0	585,000	04/29/2025
1000512558		CAMDEN	NJ		07/16/2025	7.750	153,657	0	(50)	0	0	0	215,000	05/02/2025
1000512562		RICHMOND	VA		07/16/2025	7.375	174,093	0	(96)	0	0	0	258,000	05/02/2025
1000512566		CHARLESTON	SC		07/16/2025	7.625	930,321	0	(405)	0	0	0	1,290,000	05/13/2025
1000512568		FORT MILL	SC		07/16/2025	7.250	417,896	0	(109)	0	0	0	549,000	05/21/2025
1000512572		SUFFOLK	VA		09/15/2025	7.625	277,242	0	(1,759)	0	0	0	360,000	05/30/2025
1000512576		HAGERSTOWN	MD		07/16/2025	7.750	146,774	0	(43)	0	0	0	185,000	06/11/2025
1000512578		PHILADELPHIA	PA		07/16/2025	7.625	962,580	0	(528)	0	0	0	1,235,000	02/20/2025
1000512587		PHILADELPHIA	PA		07/16/2025	7.750	251,369	0	(59)	0	0	0	310,000	02/19/2025
1000512589		WATERBURY	CT		07/16/2025	7.250	321,738	0	(200)	0	0	0	450,000	03/09/2025
1000512610		PLAINFIELD	IL		07/11/2025	7.350	300,744	0	5,761	0	0	0	365,000	05/28/2025
1000512624		QUEENS	NY		07/11/2025	7.340	552,911	0	9,980	0	0	0	1,025,000	04/28/2025
1000512626		BROOKLYN	NY		07/11/2025	7.590	1,143,859	0	0	0	0	0	1,700,000	04/08/2025
1000512630		DANVILLE	VA		07/11/2025	7.990	109,798	0	2,261	0	0	0	140,500	03/31/2025
1000512634		ROCKFORD	IL		07/11/2025	8.300	138,461	0	2,936	0	0	0	165,000	05/09/2025
1000512640		ROCKFORD	IL		07/11/2025	8.300	155,245	0	3,292	0	0	0	185,000	05/13/2025
1000512650		BRENTWOOD	NY		07/11/2025	7.280	533,563	0	0	0	0	0	700,000	05/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000512652		CHICAGO	IL		07/11/2025	7.300	406,690	0	7,593	0	0	0	520,000	05/08/2025
1000512654		CHARLOTTE	NC		07/11/2025	7.050	1,263,288	0	5,923	0	0	0	1,950,000	05/08/2025
1000512664		PATERSON	NJ		07/11/2025	7.350	551,250	0	490	0	0	0	735,000	05/13/2025
1000512666		WASHINGTON	DC		07/11/2025	7.560	511,920	0	8,521	0	0	0	650,000	05/12/2025
1000512670		JERSEY CITY	NJ		07/11/2025	7.510	798,002	0	0	0	0	0	980,000	06/06/2025
1000512690		EL PASO	TX		07/11/2025	7.860	170,092	0	3,396	0	0	0	216,000	05/29/2025
1000512704		SAN ANTONIO	TX		07/11/2025	6.820	188,311	0	3,319	0	0	0	280,000	06/03/2025
1000512716		BROOKLYN	NY		07/11/2025	6.500	1,359,078	0	0	0	0	0	2,500,000	04/24/2025
1000512736		COLUMBUS	OH		07/11/2025	8.070	161,939	0	3,336	0	0	0	206,000	05/28/2025
1000512738		HILLSIDE	IL		07/11/2025	6.970	270,759	0	4,923	0	0	0	355,000	05/30/2025
1000512746		FREEHOLD	NJ		07/11/2025	7.530	500,911	0	9,937	0	0	0	650,000	06/09/2025
1000512752		GAFFNEY	SC		07/11/2025	7.550	136,325	0	2,608	0	0	0	163,000	06/09/2025
1000512781		MAUMELLE	AR		07/11/2025	7.040	179,382	0	3,238	0	0	0	230,000	06/11/2025
1000512783		BROOKLYN	NY		07/11/2025	7.750	1,384,386	0	0	0	0	0	1,800,000	05/15/2025
1000512785		BIRMINGHAM	AL		07/11/2025	7.840	113,273	0	2,203	0	0	0	142,000	06/02/2025
1000512789		OLMSTED TOWNSHIP	OH		07/11/2025	7.700	159,645	0	3,134	0	0	0	235,000	06/11/2025
1000512791		FITCHBURG	MA		07/11/2025	7.440	526,973	0	9,935	0	0	0	670,000	05/28/2025
1000512793		NORTH PLAINFIELD	NJ		07/11/2025	7.490	287,225	0	5,459	0	0	0	450,000	06/06/2025
1000512805		ATLANTA	GA		07/11/2025	7.110	538,700	0	0	0	0	0	712,000	06/09/2025
1000512809		TRENTON	NJ		07/11/2025	6.780	144,884	0	2,527	0	0	0	215,000	06/06/2025
1000512819		HENDERSON	NV		07/11/2025	7.090	490,045	0	8,943	0	0	0	630,000	06/06/2025
1000512823		GUTTENBERG	NJ		07/11/2025	7.070	193,509	0	3,506	0	0	0	300,000	05/01/2025
1000512835		WESTWEGO	LA		07/11/2025	7.160	549,800	0	2,592	0	0	0	712,000	04/03/2025
1000512840		OSWEGO	IL		07/11/2025	7.990	403,444	0	2,145	0	0	0	550,000	06/11/2025
1000512842		LUNENBURG	MA		07/11/2025	7.150	139,613	0	2,553	0	0	0	200,000	06/06/2025
1000512848		JACKSON TOWNSHIP	NJ		07/11/2025	7.180	417,573	0	7,736	0	0	0	625,000	06/04/2025
1000512854		UTICA	NY		07/11/2025	7.850	126,499	0	2,504	0	0	0	160,000	06/09/2025
1000512856		NEW ORLEANS	LA		07/11/2025	7.370	175,778	0	3,298	0	0	0	283,000	03/24/2025
1000512858		DALLAS	TX		07/11/2025	7.210	144,484	0	2,716	0	0	0	200,000	04/23/2025
1000512880		DAVENPORT	FL		11/14/2025	6.750	159,985	0	1,663	0	0	0	258,000	03/20/2025
1000512882		IRVINGTON	NJ		11/14/2025	7.500	320,612	0	3,768	0	0	0	385,000	04/07/2025
1000512886		SILVER CITY	NM		11/14/2025	7.125	238,602	0	2,386	0	0	0	358,000	05/13/2025
1000512892		FRONT ROYAL	VA		11/14/2025	7.999	376,985	0	4,620	0	0	0	475,000	05/09/2025
1000512900		MOUNT ARLINGTON	NJ		11/14/2025	6.875	190,644	0	2,009	0	0	0	330,000	04/14/2025
1000512912		CALEXICO	CA		11/14/2025	6.999	286,012	0	1,919	0	0	0	370,000	05/20/2025
1000512916		BARSTOW	CA		11/14/2025	6.999	207,298	0	2,232	0	0	0	247,000	05/21/2025
1000512920		SANTA MARIA	CA		11/14/2025	6.999	648,057	0	0	0	0	0	899,000	05/16/2025
1000512926		PONTE VEDRA	FL		11/14/2025	6.750	464,785	0	4,939	0	0	0	1,200,000	05/22/2025
1000512936		WALNUT CREEK	CA		11/14/2025	7.500	354,430	0	(3,982)	0	0	0	683,375	04/08/2025
1000512950		WINTER HAVEN	FL		11/14/2025	7.375	238,036	0	2,730	0	0	0	291,000	06/03/2025
1000512962		LINCOLN	CA		11/14/2025	7.875	594,687	0	6,574	0	0	0	715,000	06/02/2025
1000512968		SPRING	TX		11/14/2025	7.500	708,742	0	(18,111)	0	0	0	1,260,000	06/10/2025
1000512972		SAN PEDRO	CA		11/14/2025	7.500	540,783	0	6,222	0	0	0	730,000	06/04/2025
1000512978		LOS ANGELES	CA		11/14/2025	6.750	2,810,738	0	0	0	0	0	3,950,000	04/01/2025
1000512990		KNOXVILLE	TN		11/14/2025	6.875	305,495	0	(5,663)	0	0	0	500,000	06/04/2025
1000512992		REVERE	MA		11/14/2025	7.500	469,116	0	5,616	0	0	0	610,000	06/02/2025
1000512998		MIDLOTHIAN	VA		11/14/2025	7.625	376,783	0	4,404	0	0	0	486,000	06/04/2025
1000513008		MADISON	AL		11/14/2025	6.750	205,265	0	2,204	0	0	0	249,990	06/11/2025
1000513010		PORT SAINT LUCIE	FL		11/14/2025	7.125	359,407	0	3,970	0	0	0	433,000	05/21/2025
1000513428		LONG BEACH	CA		11/25/2025	7.375	721,645	0	(51)	0	0	0	1,045,000	07/01/2025
1000513564		ANTIOCH	CA		11/25/2025	6.875	294,843	0	(270)	0	0	0	550,000	07/01/2025
1000513742		LAKEWOOD	NJ		11/25/2025	7.000	418,067	0	(394)	0	0	0	740,000	07/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000513750		SAPULPA	OK		11/25/2025	7.000	257,107	0	(237)	0	0	0	416,000	07/01/2025
1000513808		MIAMI	FL		09/18/2025	7.250	529,787	0	(4,747)	0	0	0	800,000	06/12/2025
1000513812		WILMINGTON	DE		09/18/2025	8.500	257,830	0	(19)	0	0	0	335,000	05/19/2025
1000513832		WARRENSBURG	MO		10/20/2025	6.625	277,242	0	(23)	0	0	0	530,000	06/30/2025
1000513834		CHERRY LOG	GA		09/18/2025	7.750	1,964,847	0	(217)	0	0	0	3,800,000	07/02/2025
1000513854		MIAMI	FL		10/20/2025	7.990	877,919	0	(217)	0	0	0	1,051,000	06/02/2025
1000513856		DENVER	CO		09/18/2025	7.750	256,100	0	(39)	0	0	0	306,000	06/07/2025
1000513866		ARLINGTON	TX		09/18/2025	6.750	299,521	0	(38)	0	0	0	495,000	05/08/2025
1000513882		BRISTOL	PA		09/18/2025	7.875	265,238	0	(18)	0	0	0	355,000	06/13/2025
1000513922		SICKLERVILLE	NJ		09/18/2025	8.000	197,833	0	(85)	0	0	0	252,000	06/05/2025
1000513924		SUWANEE	GA		09/18/2025	6.875	1,518,726	0	1,126	0	0	0	1,890,000	06/14/2025
1000513938		ARLINGTON	VA		09/18/2025	7.125	648,699	0	(3,055)	0	0	0	1,250,000	06/30/2025
1000513948		SAN ANTONIO	TX		09/18/2025	7.500	260,003	0	(66)	0	0	0	530,000	07/12/2025
1000518689		BILLINGS	MT		09/10/2025	7.400	336,327	0	(2,046)	0	0	0	410,000	06/23/2025
1000518723		PHILADELPHIA	PA		09/10/2025	7.630	166,755	0	(1,061)	0	0	0	220,000	06/27/2025
1000518743		VARIOUS	US		09/10/2025	7.010	1,986,440	0	(11,654)	0	0	0	2,639,000	07/09/2025
1000518758		HUNTSVILLE	AL		08/01/2025	7.040	183,743	0	(54)	0	0	0	225,000	11/12/2025
1000518768		CHESAPEAKE	VA		08/01/2025	6.760	194,749	0	(64)	0	0	0	293,000	07/03/2025
1000520159		VARIOUS	GA		07/11/2025	6.930	10,374,609	0	(19,988)	0	0	0	15,612,700	05/21/2025
1000520421		TRENTON	NJ		07/17/2025	7.775	122,746	0	(41)	0	0	0	170,000	04/25/2025
1000520446		HARRISBURG	PA		07/17/2025	7.650	128,484	0	(32)	0	0	0	170,000	05/08/2025
1000520452		CLEVELAND	OH		07/17/2025	8.675	91,074	0	(20)	0	0	0	130,000	05/16/2025
1000520466		NORWICH	CT		07/17/2025	7.208	248,858	0	(84)	0	0	0	325,000	05/28/2025
1000520488		SYRACUSE	NY		07/17/2025	7.716	166,519	0	(76)	0	0	0	215,000	06/03/2025
1000520490		CHESTER	PA		07/17/2025	8.150	140,164	0	(7)	0	0	0	187,000	05/23/2025
1000520504		CHICAGO	IL		07/17/2025	8.096	370,215	0	(151)	0	0	0	460,000	05/20/2025
1000520506		CAMDEN	NJ		07/17/2025	7.874	107,919	0	(96)	0	0	0	150,000	05/30/2025
1000520508		PARK CITY	KS		07/17/2025	7.450	120,751	0	(36)	0	0	0	158,000	06/03/2025
1000520518		COLUMBUS	OH		07/17/2025	7.575	308,533	0	(55)	0	0	0	430,000	05/27/2025
1000520520		COLUMBUS	OH		07/17/2025	7.575	301,112	0	(54)	0	0	0	430,000	05/27/2025
1000520552		INDIANAPOLIS	IN		07/17/2025	6.817	195,721	0	(24)	0	0	0	260,000	05/29/2025
1000520558		DAYTON	OH		07/17/2025	8.100	112,915	0	(11)	0	0	0	150,000	04/17/2025
1000520562		MCDONOUGH	GA		07/17/2025	6.558	148,832	0	4	0	0	0	200,000	06/02/2025
1000520572		NAPERVILLE	IL		07/17/2025	7.525	213,472	0	(81)	0	0	0	280,000	06/04/2025
1000520588		KANSAS CITY	MO		07/17/2025	7.750	138,420	0	(50)	0	0	0	180,000	06/06/2025
1000520592		CHESTER	PA		07/17/2025	8.150	140,915	0	(7)	0	0	0	188,000	06/04/2025
1000520620		ATLANTA	GA		07/17/2025	7.675	320,939	0	(141)	0	0	0	415,000	06/09/2025
1000520622		COLUMBIA	SC		07/17/2025	7.350	139,697	0	(49)	0	0	0	182,000	06/17/2025
1000520631		HARTFORD	CT		07/17/2025	7.850	270,632	0	(67)	0	0	0	370,000	06/11/2025
1000520633		FORT WAYNE	IN		07/17/2025	8.475	97,439	0	(38)	0	0	0	140,000	06/14/2025
1000520639		MEMPHIS	TN		07/17/2025	7.400	122,365	0	(61)	0	0	0	169,000	06/12/2025
1000520653		TOLEDO	OH		07/17/2025	8.575	91,068	0	(21)	0	0	0	132,000	06/06/2025
1000520655		BILOXI	MS		07/17/2025	7.736	127,837	0	(48)	0	0	0	166,000	06/09/2025
1000520677		LEHIGH ACRES	FL		07/17/2025	6.365	157,706	0	7	0	0	0	265,000	06/12/2025
1000520713		SAINT LOUIS	MO		07/17/2025	7.603	247,734	0	(174)	0	0	0	320,000	06/26/2025
1000521688		BALTIMORE	MD		07/21/2025	7.270	107,649	0	(42)	0	0	0	150,000	09/12/2025
1000521690		KEANSBURG	NJ		07/21/2025	7.680	1,039,097	0	(381)	0	0	0	1,350,000	04/28/2025
1000521697		SCRANTON	PA		07/21/2025	7.490	197,857	0	(49)	0	0	0	300,000	04/15/2025
1000521711		WEST WARWICK	RI		07/21/2025	7.590	285,455	0	(70)	0	0	0	375,000	04/12/2025
1000521717		CLEVELAND	OH		07/21/2025	7.990	96,688	0	(22)	0	0	0	127,000	04/11/2025
1000521723		CHELTENHAM	MD		07/21/2025	7.200	487,142	0	(68)	0	0	0	700,000	04/07/2025
1000521733		ROCKFORD	IL		07/21/2025	8.320	135,508	0	(44)	0	0	0	165,000	05/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000521741		ROCKFORD	IL		07/21/2025	8.300	121,466	0	(40)	0	0	0	148,000	05/06/2025
1000521753		YONKERS	NY		07/21/2025	7.050	741,443	0	(190)	0	0	0	975,000	04/18/2025
1000521790		GARFIELD HEIGHTS	OH		07/21/2025	8.190	98,279	0	(22)	0	0	0	140,000	05/01/2025
1000521802		DETROIT	MI		07/21/2025	8.520	249,073	0	(111)	0	0	0	310,000	06/12/2025
1000521806		WHEELING	IL		07/21/2025	6.950	224,332	0	(56)	0	0	0	340,000	05/09/2025
1000521810		DETROIT	MI		07/21/2025	7.350	77,933	0	(23)	0	0	0	102,000	05/12/2025
1000521836		PHILADELPHIA	PA		07/21/2025	7.900	118,080	0	(27)	0	0	0	155,000	05/23/2025
1000521838		JUNCTION CITY	KS		07/21/2025	7.390	98,931	0	(14)	0	0	0	131,000	05/28/2025
1000521846		CLEVELAND	OH		07/21/2025	7.850	138,456	0	(11)	0	0	0	184,000	05/24/2025
1000521858		CUMMING	GA		07/21/2025	6.500	200,123	0	(17)	0	0	0	358,000	06/10/2025
1000521860		ZION	IL		07/21/2025	7.140	182,724	0	(61)	0	0	0	275,000	06/03/2025
1000521866		YONKERS	NY		07/21/2025	7.875	771,728	0	(297)	0	0	0	1,000,000	05/20/2025
1000521876		NEWARK	NJ		07/21/2025	7.260	628,238	0	(159)	0	0	0	825,000	05/30/2025
1000521880		NEWFIELD	NJ		07/21/2025	7.450	346,346	0	(131)	0	0	0	450,000	06/12/2025
1000521884		INDIANAPOLIS	IN		07/21/2025	7.460	227,954	0	(98)	0	0	0	316,000	06/09/2025
1000521894		HAMMOND	IN		07/21/2025	7.310	240,901	0	(74)	0	0	0	315,000	06/21/2025
1000521903		HUNTINGTON	NY		07/21/2025	6.990	615,692	0	(167)	0	0	0	865,000	06/18/2025
1000521905		MERIDEN	CT		07/21/2025	6.850	282,058	0	(98)	0	0	0	425,000	06/12/2025
1000521917		YOUNGSTOWN	OH		07/21/2025	7.710	119,041	0	(42)	0	0	0	149,000	06/20/2025
1000521919		GLENWOOD	IL		07/21/2025	7.420	114,787	0	(40)	0	0	0	140,000	06/18/2025
1000521923		RIVERHEAD	NY		07/21/2025	7.400	501,583	0	(196)	0	0	0	612,000	06/11/2025
1000521929		YONKERS	NY		07/21/2025	7.100	732,340	0	(132)	0	0	0	975,000	06/15/2025
1000521931		RALEIGH	NC		07/21/2025	7.040	229,158	0	(36)	0	0	0	375,000	06/16/2025
1000521933		CLEMENTON	NJ		07/21/2025	6.867	256,916	0	(39)	0	0	0	340,000	06/11/2025
1000521939		INDIANAPOLIS	IN		07/21/2025	7.400	239,526	0	(77)	0	0	0	319,000	03/25/2025
1000521949		JERSEY CITY	NJ		07/21/2025	7.200	737,298	0	(303)	0	0	0	1,105,000	01/21/2025
1000521979		DETROIT	MI		07/21/2025	8.270	289,834	0	(70)	0	0	0	380,000	03/15/2025
1000521985		INDIANAPOLIS	IN		07/21/2025	7.490	151,352	0	(24)	0	0	0	200,000	06/06/2025
1000521989		ELMIRA	NY		07/21/2025	7.780	77,303	0	(33)	0	0	0	100,000	03/31/2025
1000523094		CATONSVILLE	MD		09/18/2025	7.125	460,706	0	(51)	0	0	0	570,000	06/16/2025
1000523096		AURORA	CO		09/18/2025	7.375	520,282	0	(93)	0	0	0	674,000	06/28/2025
1000523102		WINTER GARDEN	FL		09/18/2025	6.625	269,392	0	(95)	0	0	0	445,000	07/08/2025
1000523104		BARTLETT	TN		10/20/2025	6.875	217,786	0	(23)	0	0	0	349,992	07/08/2025
1000523106		BREWSTER	MA		09/18/2025	7.500	731,875	0	(112)	0	0	0	1,365,000	06/27/2025
1000523112		LOUISVILLE	KY		09/18/2025	7.500	200,415	0	(27)	0	0	0	241,000	06/12/2025
1000523114		RIVERSIDE	CT		09/18/2025	7.990	1,386,903	0	(58)	0	0	0	1,700,000	06/12/2025
1000523118		LELAND	NC		09/18/2025	7.125	316,499	0	(45)	0	0	0	398,000	06/25/2025
1000523132		CARROLLTON	GA		09/18/2025	7.875	298,845	0	(6,299)	0	0	0	430,000	07/10/2025
1000523138		MIAMI LAKES	FL		09/18/2025	7.125	1,168,497	0	(64)	0	0	0	1,440,000	05/06/2025
1000523146		NORTH HAVEN	CT		09/18/2025	8.500	577,309	0	(61)	0	0	0	742,000	07/16/2025
1000523156		LAS VEGAS	NV		09/18/2025	6.875	175,897	0	(31)	0	0	0	390,000	07/25/2025
1000523158		NORTH PORT	FL		09/18/2025	6.750	173,329	0	(23)	0	0	0	293,000	07/10/2025
1000523162		PLANTATION	FL		09/18/2025	6.990	1,106,423	0	(51)	0	0	0	1,400,000	07/10/2025
1000523172		KNOXVILLE	TN		09/18/2025	6.750	225,811	0	(24)	0	0	0	310,000	07/22/2025
1000523176		KNOXVILLE	TN		09/18/2025	6.750	225,259	0	(21)	0	0	0	310,000	07/22/2025
1000523178		PLANT CITY	FL		09/18/2025	7.500	342,377	0	(74)	0	0	0	465,000	07/18/2025
1000523194		REISTERSTOWN	MD		09/18/2025	7.250	485,699	0	(190)	0	0	0	590,000	07/04/2025
1000523196		LAND O LAKES	FL		10/20/2025	6.990	206,453	0	(25)	0	0	0	253,965	07/01/2025
1000523210		PITTSBURGH	PA		09/18/2025	7.750	164,276	0	(18)	0	0	0	215,000	06/24/2025
1000523216		BRAINTREE	MA		09/18/2025	7.750	333,248	0	(63)	0	0	0	430,000	06/19/2025
1000523218		LOS ANGELES	CA		09/18/2025	6.875	1,731,554	0	(257)	0	0	0	2,700,000	07/10/2025
1000523238		GRANT	MI		09/18/2025	7.750	172,294	0	(46)	0	0	0	235,000	07/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000523240		STRONGSVILLE	OH		09/18/2025	7.375	336,441	0	(84)	0	0	0	420,000	07/07/2025
1000523244		COCHRANTON	PA		10/20/2025	7.625	255,250	0	(56)	0	0	0	328,000	07/15/2025
1000523258		SUNSET BEACH	NC		09/18/2025	7.125	211,803	0	(38)	0	0	0	281,000	06/16/2025
1000523270		HENDERSON	NV		09/18/2025	6.625	253,340	0	(68)	0	0	0	500,000	07/14/2025
1000523272		ORANGE BEACH	AL		11/13/2025	7.500	997,736	0	(166)	0	0	0	1,245,000	07/22/2025
1000523288		GENEVA	OH		09/18/2025	8.250	200,172	0	(28)	0	0	0	260,000	07/11/2025
1000523292		INDIANAPOLIS	IN		09/18/2025	6.625	218,256	0	(9)	0	0	0	292,000	07/01/2025
1000523294		SAN MARINO	CA		09/18/2025	7.375	1,758,916	0	(1,310)	0	0	0	2,900,000	07/16/2025
1000523308		COLLEYVILLE	TX		10/20/2025	7.750	723,940	0	(166)	0	0	0	870,000	07/08/2025
1000524138		MARTINSVILLE	VA		07/23/2025	7.375	1,474,424	0	(237)	0	0	0	2,090,000	03/09/2025
1000524146		VARIOUS	GA		07/23/2025	7.375	630,191	0	(170)	0	0	0	915,000	03/05/2025
1000524154		MOORESVILLE	NC		07/23/2025	7.250	275,692	0	(92)	0	0	0	360,000	05/30/2025
1000524172		DETROIT	MI		07/23/2025	7.250	179,270	0	(80)	0	0	0	270,000	05/03/2025
1000524186		VARIOUS	FL		07/23/2025	6.750	980,535	0	(152)	0	0	0	1,653,000	04/24/2025
1000524192		VARIOUS	FL		07/23/2025	7.000	940,790	0	(174)	0	0	0	1,315,000	04/28/2025
1000524197		VARIOUS	FL		07/23/2025	7.000	929,704	0	(225)	0	0	0	1,230,000	04/24/2025
1000524208		SAINT PETERSBURG	FL		07/23/2025	7.125	228,359	0	(19)	0	0	0	285,000	05/20/2025
1000524220		BALTIMORE	MD		07/23/2025	6.875	174,205	0	(42)	0	0	0	240,000	09/13/2025
1000524224		BUFFALO	NY		07/23/2025	7.000	138,697	0	8	0	0	0	175,000	05/23/2025
1000524230		AUGUSTA	GA		07/23/2025	6.750	105,254	0	(39)	0	0	0	191,000	05/13/2025
1000524234		CONVERSE	TX		07/23/2025	7.625	162,695	0	(24)	0	0	0	210,000	05/20/2025
1000524242		HUNTSVILLE	AL		07/23/2025	6.875	140,132	0	(60)	0	0	0	210,000	05/12/2025
1000524250		NORFOLK	VA		07/23/2025	6.500	195,312	0	80	0	0	0	265,000	05/15/2025
1000524270		ROCHESTER	NY		07/23/2025	7.000	213,478	0	(62)	0	0	0	280,000	06/11/2025
1000524274		LOUISVILLE	KY		07/23/2025	8.000	96,862	0	(51)	0	0	0	133,000	04/29/2025
1000525058		SANTA MONICA	CA		08/27/2025	7.874	938,315	0	(5,891)	0	0	0	1,150,000	06/30/2025
1000525070		CHULA VISTA	CA		11/14/2025	7.250	783,385	0	(4,095)	0	0	0	1,100,000	04/11/2025
1000525090		SANTA ROSA VALLEY	CA		11/14/2025	6.990	409,793	0	(5,394)	0	0	0	1,700,000	05/20/2025
1000525092		PARK FOREST	IL		12/23/2025	7.875	132,618	0	(1)	0	0	0	170,000	06/02/2025
1000525106		BRONX	NY		11/14/2025	6.875	490,700	0	1,103	0	0	0	1,050,000	06/04/2025
1000525126		ASBURY PARK	NJ		11/14/2025	7.750	559,419	0	(3,168)	0	0	0	675,000	07/07/2025
1000525140		MIDDLETOWN	NY		11/14/2025	6.625	269,804	0	(757)	0	0	0	380,000	06/04/2025
1000525142		JOHNSON CITY	NY		12/23/2025	7.250	182,969	0	(4)	0	0	0	275,000	07/03/2025
1000525144		ATLANTA	GA		11/14/2025	7.125	329,594	0	718	0	0	0	453,000	06/19/2025
1000525148		SAINT ALBANS	NY		11/14/2025	7.250	763,222	0	(30)	0	0	0	985,000	06/16/2025
1000525168		BRONX	NY		11/14/2025	7.375	1,083,492	0	(5,764)	0	0	0	1,500,000	03/25/2025
1000525172		STUDIO CITY	CA		11/14/2025	7.125	588,808	0	(3,005)	0	0	0	725,000	06/25/2025
1000525206		BUFFALO	NY		11/14/2025	7.250	135,232	0	294	0	0	0	175,000	07/01/2025
1000525210		BUFFALO	NY		11/25/2025	7.000	160,692	0	(11)	0	0	0	209,000	06/15/2025
1000525216		HAMPTON	VA		11/14/2025	7.250	240,199	0	(1,250)	0	0	0	311,000	07/08/2025
1000525254		SPENCERPORT	NY		11/14/2025	7.500	163,167	0	(634)	0	0	0	197,000	06/27/2025
1000525260		MANVEL	TX		11/14/2025	7.250	864,138	0	(180)	0	0	0	1,069,471	07/09/2025
1000525288		PHILOMATH	OR		11/14/2025	6.625	291,748	0	(1,347)	0	0	0	425,000	07/02/2025
1000525296		PORTLAND	OR		11/14/2025	7.500	537,269	0	(3,708)	0	0	0	802,000	07/08/2025
1000525302		DANIA BEACH	FL		11/14/2025	7.375	1,013,075	0	(4,613)	0	0	0	1,350,000	07/07/2025
1000525308		HUBER HEIGHTS	OH		11/14/2025	7.375	228,719	0	499	0	0	0	299,000	07/09/2025
1000525340		CHAMPLIN	MN		11/14/2025	7.375	454,831	0	(3,820)	0	0	0	686,000	07/03/2025
1000525344		LA VERNIA	TX		11/14/2025	7.750	288,022	0	(1,217)	0	0	0	352,000	07/02/2025
1000525352		SAN DIEGO	CA		11/14/2025	7.000	452,992	0	(4,495)	0	0	0	600,000	07/02/2025
1000525356		PORT CHARLOTTE	FL		11/14/2025	6.990	257,366	0	(145)	0	0	0	317,500	07/12/2025
1000525366		SHERRILLS FORD	NC		12/23/2025	6.875	948,598	0	(2)	0	0	0	1,475,000	06/16/2025
1000525370		WEST ISLIP	NY		11/14/2025	7.625	674,429	0	(4,170)	0	0	0	1,000,000	06/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000525372		LEMON GROVE	CA		11/14/2025	7.125	761,962	0	(2,639)	0	0	0	940,000	07/16/2025
1000525374		RICHMOND	CA		11/14/2025	7.125	625,447	0	(2,153)	0	0	0	815,000	07/08/2025
1000525406		CONROE	TX		11/14/2025	7.125	162,430	0	(701)	0	0	0	200,000	07/09/2025
1000525428		CHULA VISTA	CA		12/23/2025	7.125	254,384	0	0	0	0	0	900,000	07/11/2025
1000525456		LOS ANGELES	CA		11/14/2025	7.375	870,254	0	(5,246)	0	0	0	1,550,000	07/14/2025
1000525458		NEWARK	NJ		11/14/2025	6.875	783,026	0	(26)	0	0	0	1,025,000	06/30/2025
1000525470		SAN ANTONIO	TX		12/23/2025	7.625	232,891	0	(3)	0	0	0	320,000	07/01/2025
1000525474		MC KINNEY	TX		11/14/2025	6.750	703,192	0	1,866	0	0	0	867,000	07/30/2025
1000525486		LOMITA	CA		11/14/2025	7.000	882,765	0	(338)	0	0	0	1,090,000	07/16/2025
1000525494		TEMPLE	TX		11/14/2025	7.375	123,278	0	259	0	0	0	159,000	07/02/2025
1000525986		ROCHESTER	MN		08/01/2025	7.080	264,099	0	(133)	0	0	0	367,000	03/12/2025
1000525990		NORTH CHARLESTON	SC		08/01/2025	7.280	251,923	0	(29)	0	0	0	350,000	05/07/2025
1000525994		BRONX	NY		08/01/2025	7.450	582,582	0	(181)	0	0	0	760,000	04/04/2025
1000526000		JUPITER	FL		08/01/2025	5.870	215,656	0	113	0	0	0	300,000	04/15/2025
1000526004		VICTORIA	TX		08/01/2025	5.550	299,274	0	171	0	0	0	447,000	05/12/2025
1000526010		PITTSBURGH	PA		08/01/2025	7.510	155,399	0	(12)	0	0	0	191,000	04/11/2025
1000526012		VARIOUS	OH		08/01/2025	6.720	550,124	0	(128)	0	0	0	726,000	04/25/2025
1000526018		JUPITER	FL		08/01/2025	6.760	662,879	0	(220)	0	0	0	930,000	04/20/2025
1000526032		GASTONIA	NC		08/01/2025	7.000	172,578	0	(48)	0	0	0	212,000	05/13/2025
1000526034		DALLAS	TX		08/01/2025	6.740	238,612	0	(70)	0	0	0	350,000	05/12/2025
1000526036		WHITE OAK	PA		08/01/2025	7.760	106,622	0	(24)	0	0	0	140,000	04/24/2025
1000526051		COLUMBUS	OH		08/01/2025	7.690	263,001	0	(31)	0	0	0	340,000	05/06/2025
1000526055		JENISON	MI		08/01/2025	6.910	186,672	0	(54)	0	0	0	262,000	04/30/2025
1000526059		HOUSTON	TX		08/01/2025	7.050	202,399	0	(49)	0	0	0	285,000	04/30/2025
1000526061		HAMILTON	OH		08/01/2025	7.540	101,627	0	(23)	0	0	0	143,000	04/30/2025
1000526067		CHICAGO	IL		08/01/2025	8.090	527,914	0	(54)	0	0	0	700,000	04/29/2025
1000526069		SAVANNAH	GA		08/01/2025	6.940	184,672	0	(61)	0	0	0	255,000	05/01/2025
1000526071		KATY	TX		08/01/2025	7.120	174,957	0	(47)	0	0	0	227,000	04/30/2025
1000526079		GREENVILLE	SC		08/01/2025	7.290	239,004	0	(70)	0	0	0	321,000	04/30/2025
1000526081		ALBANY	NY		08/01/2025	7.180	197,982	0	(67)	0	0	0	258,000	04/30/2025
1000526083		JONESBORO	GA		08/01/2025	6.930	207,763	0	(81)	0	0	0	280,000	05/09/2025
1000526095		KATY	TX		08/01/2025	6.910	157,438	0	(28)	0	0	0	195,000	05/05/2025
1000526099		LYNCHBURG	VA		08/01/2025	7.200	193,755	0	(70)	0	0	0	252,000	05/15/2025
1000526105		AUSTELL	GA		08/01/2025	7.060	162,371	0	(72)	0	0	0	215,000	05/06/2025
1000526107		DETROIT	MI		08/01/2025	7.690	256,480	0	(73)	0	0	0	335,000	03/31/2025
1000526111		PARKVILLE	MD		08/01/2025	6.960	175,353	0	(54)	0	0	0	230,000	05/13/2025
1000526117		STEPHENSON	VA		08/01/2025	6.820	273,307	0	(64)	0	0	0	415,000	05/09/2025
1000526119		BERRYVILLE	VA		08/01/2025	6.960	181,364	0	(48)	0	0	0	255,000	05/12/2025
1000526127		HUNTSVILLE	AL		08/01/2025	6.820	150,519	0	(61)	0	0	0	186,000	05/13/2025
1000526131		PENSACOLA	FL		09/10/2025	7.020	152,785	0	(898)	0	0	0	238,000	06/23/2025
1000526142		MEMPHIS	TN		09/10/2025	6.860	540,253	0	(165)	0	0	0	655,000	07/23/2025
1000526173		VICTORIA	TX		09/10/2025	5.900	194,491	0	46	0	0	0	285,000	07/24/2025
1000526175		WOODSTOCK	GA		09/10/2025	6.580	635,366	0	(176)	0	0	0	1,263,000	07/25/2025
1000526191		DALLAS	TX		09/10/2025	7.530	144,938	0	(911)	0	0	0	190,000	07/11/2025
1000526193		TEANECK	NJ		09/10/2025	7.510	623,469	0	6,021	0	0	0	755,000	08/14/2025
1000526207		SARASOTA	FL		09/10/2025	7.170	217,947	0	(1,307)	0	0	0	302,000	07/11/2025
1000526209		MIDDLE RIVER	MD		09/10/2025	7.060	196,408	0	(1,161)	0	0	0	275,000	07/14/2025
1000526211		MIDDLE RIVER	MD		09/10/2025	7.060	197,122	0	(1,165)	0	0	0	276,000	07/15/2025
1000526222		INKSTER	MI		09/10/2025	7.260	103,830	0	(631)	0	0	0	141,000	07/11/2025
1000526224		ST. LOUIS	MO		09/10/2025	7.510	131,521	0	(32)	0	0	0	168,000	07/11/2025
1000526236		CHESAPEAKE	VA		09/10/2025	7.490	272,422	0	1,529	0	0	0	350,000	07/17/2025
1000526238		ROANOKE	VA		09/10/2025	7.460	113,205	0	(705)	0	0	0	155,000	07/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000526242		PORT SAINT LUCIE	FL		08/01/2025	6.980	293,798	0	(123)	0	0	0	475,000	05/15/2025
1000526250		ROANOKE	VA		09/10/2025	6.730	116,107	0	(656)	0	0	0	200,000	07/18/2025
1000526256		SAUK VILLAGE	IL		09/10/2025	6.830	110,030	0	(631)	0	0	0	175,000	04/11/2025
1000526258		CHRISTIANSBURG	VA		09/10/2025	7.000	133,084	0	(37)	0	0	0	199,000	07/16/2025
1000526272		MACON	GA		09/10/2025	7.440	123,081	0	(38)	0	0	0	170,000	06/04/2025
1000526276		NOTTINGHAM	MD		09/26/2025	7.670	293,582	0	(22)	0	0	0	380,000	07/07/2025
1000526426		VIRGINIA BEACH	VA		08/21/2025	7.374	443,629	0	(175)	0	0	0	577,000	07/08/2025
1000526512		PORT CHARLOTTE	FL		09/05/2025	7.375	205,349	0	(1,270)	0	0	0	269,000	11/01/2024
1000526514		PHILADELPHIA	PA		07/29/2025	8.271	185,590	0	(38)	0	0	0	250,000	02/12/2025
1000526520		VARIOUS	OH		07/29/2025	7.750	237,268	0	(114)	0	0	0	351,000	04/20/2025
1000526536		OCALA	FL		07/29/2025	7.171	168,206	0	(9)	0	0	0	233,000	06/23/2025
1000526546		ATLANTIC CITY	NJ		07/29/2025	7.475	1,529,583	0	(359)	0	0	0	1,894,000	05/10/2025
1000526560		ALBANY	NY		07/29/2025	7.633	129,418	0	(32)	0	0	0	189,500	06/06/2025
1000526566		VARIOUS	OH		07/29/2025	7.075	432,841	0	(189)	0	0	0	599,000	06/07/2025
1000526575		POUGHKEEPSIE	NY		07/29/2025	8.250	291,808	0	(59)	0	0	0	410,000	06/02/2025
1000526579		BINGHAMTON	NY		07/29/2025	7.525	148,428	0	(58)	0	0	0	185,000	06/03/2025
1000526585		SOUTH EUCLID	OH		07/29/2025	7.908	95,811	0	(20)	0	0	0	145,000	05/09/2025
1000526591		NORTH PORT	FL		07/29/2025	8.157	205,696	0	(28)	0	0	0	330,000	05/27/2025
1000526605		COLUMBUS	OH		07/29/2025	7.725	251,736	0	(38)	0	0	0	346,000	06/10/2025
1000526619		MOUNT POCONO	PA		07/29/2025	7.650	269,957	0	(60)	0	0	0	334,000	06/15/2025
1000526623		ENFIELD	CT		07/29/2025	6.483	102,602	0	13	0	0	0	150,000	06/06/2025
1000526637		CLEVELAND	OH		07/29/2025	7.425	146,463	0	(35)	0	0	0	180,000	06/19/2025
1000526647		DETROIT	MI		07/29/2025	7.600	105,160	0	(23)	0	0	0	138,000	06/20/2025
1000526649		BALTIMORE	MD		07/29/2025	7.258	178,767	0	(38)	0	0	0	240,000	09/12/2025
1000526677		DETROIT	MI		07/29/2025	7.600	106,684	0	(23)	0	0	0	140,000	06/17/2025
1000526685		MILWAUKEE	WI		07/29/2025	7.789	131,733	0	(48)	0	0	0	163,000	06/23/2025
1000526695		VARIOUS	OK		07/29/2025	7.675	460,682	0	(211)	0	0	0	592,000	05/23/2025
1000526699		MERIDEN	CT		07/29/2025	7.846	330,495	0	(158)	0	0	0	400,000	06/23/2025
1000526729		BATESBURG-LEESVILLE	SC		07/29/2025	7.700	100,653	0	(40)	0	0	0	130,000	07/03/2025
1000526733		ODESSA	TX		07/29/2025	7.975	95,958	0	(28)	0	0	0	125,000	06/05/2025
1000526735		WILMINGTON	DE		07/29/2025	7.475	122,397	0	(33)	0	0	0	160,000	04/28/2025
1000526741		KANSAS CITY	MO		07/29/2025	7.315	105,734	0	(37)	0	0	0	155,000	07/03/2025
1000526743		KANSAS CITY	MO		07/29/2025	7.633	101,953	0	(38)	0	0	0	139,000	07/03/2025
1000526749		INDIANAPOLIS	IN		07/29/2025	7.242	134,487	0	(36)	0	0	0	187,000	07/02/2025
1000527035		AUSTIN	TX		08/21/2025	7.374	1,409,658	0	(557)	0	0	0	1,725,000	06/27/2025
1000527037		SUNNYSIDE	NY		08/27/2025	7.749	913,158	0	(351)	0	0	0	1,100,000	07/01/2025
1000527348		EWING	NJ		09/12/2025	7.750	329,783	0	534	0	0	0	425,000	03/25/2025
1000527350		MEMPHIS	TN		09/12/2025	7.150	83,552	0	169	0	0	0	116,000	05/07/2025
1000527354		YOUNGSTOWN	OH		09/12/2025	7.800	137,111	0	216	0	0	0	184,000	04/21/2025
1000527364		WOODSTOCK	IL		09/12/2025	7.500	106,771	0	138	0	0	0	212,000	04/28/2025
1000527366		INDIANAPOLIS	IN		09/12/2025	7.000	98,013	0	168	0	0	0	145,000	04/21/2025
1000527372		SPRINGFIELD	MA		09/12/2025	7.325	236,629	0	394	0	0	0	315,000	04/30/2025
1000527374		SCOTTSDALE	AZ		09/12/2025	6.900	210,959	0	284	0	0	0	409,000	05/12/2025
1000527389		HUNTSVILLE	AL		09/12/2025	7.700	391,254	0	543	0	0	0	620,000	05/15/2025
1000527398		NEW ORLEANS	LA		09/12/2025	8.350	457,804	0	842	0	0	0	570,000	06/08/2025
1000527407		DAYTON	OH		09/12/2025	8.133	349,548	0	541	0	0	0	585,000	05/28/2025
1000527414		STEWARTSVILLE	NJ		09/12/2025	7.075	473,966	0	691	0	0	0	660,000	05/29/2025
1000527434		AMBRIDGE	PA		09/12/2025	7.750	259,285	0	378	0	0	0	310,000	05/29/2025
1000527444		CAMDEN	NJ		09/12/2025	7.200	144,485	0	237	0	0	0	215,000	06/03/2025
1000527446		AURORA	CO		09/12/2025	7.000	231,018	0	330	0	0	0	450,000	06/04/2025
1000527448		AURORA	CO		09/12/2025	7.000	231,782	0	337	0	0	0	397,000	06/04/2025
1000527454		CLINTON	MS		09/12/2025	7.900	87,387	0	136	0	0	0	120,000	06/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000529439		MARTINSVILLE	VA		08/08/2025	7.570	87,610	0	(556)	0	0	0	114,000	04/29/2025
1000529458		LINDEN	NJ		08/08/2025	6.950	514,632	0	(2,965)	0	0	0	675,000	05/13/2025
1000529466		MEMPHIS	TN		08/08/2025	7.510	104,762	0	(49)	0	0	0	165,000	05/28/2025
1000529468		MEMPHIS	TN		08/08/2025	7.510	104,762	0	(49)	0	0	0	165,000	05/28/2025
1000529481		PHILADELPHIA	PA		08/08/2025	7.410	751,493	0	(252)	0	0	0	945,000	05/22/2025
1000529485		CRANSTON	RI		08/08/2025	7.410	391,686	0	(154)	0	0	0	580,000	05/20/2025
1000529487		NETCONG	NJ		08/08/2025	7.150	363,622	0	(113)	0	0	0	529,000	05/29/2025
1000529493		COLUMBUS	OH		08/08/2025	7.950	132,240	0	(32)	0	0	0	172,000	06/03/2025
1000529503		ALLENTOWN	PA		08/08/2025	7.990	184,659	0	(102)	0	0	0	242,000	05/20/2025
1000529505		DETROIT	MI		08/08/2025	7.080	86,685	0	(15)	0	0	0	114,000	06/06/2025
1000529507		ELLETTSVILLE	IN		08/08/2025	7.330	245,178	0	(57)	0	0	0	300,000	06/17/2025
1000529509		WATERBURY	CT		08/08/2025	7.160	220,751	0	(62)	0	0	0	280,000	06/04/2025
1000529511		GLENDALE HEIGHTS	IL		08/08/2025	7.010	285,419	0	(90)	0	0	0	370,000	06/11/2025
1000529521		INDIANAPOLIS	IN		08/08/2025	7.420	303,727	0	125	0	0	0	390,000	06/26/2025
1000529527		CONOVER	NC		08/08/2025	7.000	179,295	0	(37)	0	0	0	235,000	06/12/2025
1000529531		MEMPHIS	TN		08/08/2025	7.450	111,663	0	(31)	0	0	0	145,000	06/11/2025
1000529535		INDIANAPOLIS	IN		08/08/2025	7.390	224,926	0	(64)	0	0	0	292,000	06/11/2025
1000529547		CLERMONT	FL		08/08/2025	6.840	212,140	0	(61)	0	0	0	345,000	06/20/2025
1000529553		PRESTON	ID		08/08/2025	6.810	238,872	0	(75)	0	0	0	465,000	06/16/2025
1000529559		EAST ELMHURST	NY		08/08/2025	7.150	1,045,722	0	(175)	0	0	0	1,375,000	06/05/2025
1000529563		MEDINA	NY		08/08/2025	7.990	152,062	0	(21)	0	0	0	200,000	06/19/2025
1000529569		INDIANAPOLIS	IN		08/08/2025	7.530	163,740	0	(49)	0	0	0	212,000	06/22/2025
1000529575		NEW BRITAIN	CT		08/08/2025	6.850	210,657	0	(77)	0	0	0	300,000	06/26/2025
1000529585		LORAIN	OH		08/08/2025	7.990	141,379	0	(26)	0	0	0	185,000	06/24/2025
1000529595		MOUNT HOLLY	NJ		08/08/2025	7.490	94,823	0	(42)	0	0	0	160,000	06/30/2025
1000529597		MORRISTOWN	NJ		08/08/2025	7.500	705,543	0	(76)	0	0	0	913,000	06/12/2025
1000529607		WAPPINGERS FALLS	NY		08/08/2025	7.140	133,260	0	(50)	0	0	0	198,000	06/21/2025
1000529617		TRENTON	NJ		08/08/2025	7.620	180,156	0	(80)	0	0	0	245,000	07/08/2025
1000529627		SYRACUSE	NY		08/08/2025	7.650	215,208	0	80	0	0	0	292,000	04/07/2025
1000529772		COSTA MESA	CA		09/11/2025	7.124	1,397,361	0	2,977	0	0	0	1,800,000	07/19/2025
1000530150		MONROE	NY		11/14/2025	7.500	823,272	0	(5,019)	0	0	0	1,065,000	09/01/2025
1000530522		KENNER	LA		09/25/2025	7.499	498,210	0	46	0	0	0	644,000	08/02/2025
1000530524		RANCHO CORDOVA	CA		09/18/2025	7.249	480,354	0	(101)	0	0	0	600,000	08/01/2025
1000530526		NAPERVILLE	IL		09/18/2025	7.249	516,456	0	662	0	0	0	775,000	07/01/2025
1000530528		STATEN ISLAND	NY		08/27/2025	7.500	471,789	0	(184)	0	0	0	775,000	06/28/2025
1000530530		HOBOKEN	NJ		10/23/2025	7.625	1,154,147	0	(182)	0	0	0	1,400,000	06/27/2025
1000530536		KAPOLEI	HI		09/11/2025	7.374	1,243,875	0	(407)	0	0	0	1,500,000	06/27/2025
1000530543		LOS ANGELES	CA		10/02/2025	7.124	1,046,172	0	(92)	0	0	0	2,000,000	07/12/2025
1000530557		FORT WORTH	TX		09/10/2025	8.240	310,865	0	(2,138)	0	0	0	415,000	07/07/2025
1000530563		MCKINNEY	TX		09/10/2025	8.240	292,330	0	(2,009)	0	0	0	390,000	07/11/2025
1000530587		FORT WORTH	TX		09/10/2025	7.020	250,823	0	(106)	0	0	0	350,000	08/11/2025
1000530601		BLUE SPRINGS	MO		09/10/2025	7.010	268,325	0	(83)	0	0	0	325,000	07/25/2025
1000530617		SUNNYSIDE	NY		12/18/2025	6.940	637,524	0	(36)	0	0	0	1,040,000	04/24/2025
1000530627		KANSAS CITY	MO		09/10/2025	7.670	337,714	0	(20)	0	0	0	440,000	08/04/2025
1000530652		ALBANY	NY		09/10/2025	6.890	193,276	0	1,667	0	0	0	308,000	08/11/2025
1000530658		JOHNSON CITY	TN		09/26/2025	7.220	209,630	0	(84)	0	0	0	280,000	08/13/2025
1000530660		HOPEWELL	VA		09/10/2025	7.250	192,716	0	(69)	0	0	0	265,000	07/30/2025
1000530664		SOUTHAVEN	MS		09/10/2025	7.650	138,681	0	(33)	0	0	0	185,000	08/08/2025
1000530670		PACE	FL		09/26/2025	6.860	2,082,237	0	1,312	0	0	0	3,065,000	08/12/2025
1000530694		CHICAGO	IL		09/26/2025	6.850	134,406	0	(38)	0	0	0	200,000	05/19/2025
1000530696		ST. AUGUSTINE	FL		09/10/2025	7.290	154,164	0	1,422	0	0	0	190,000	08/19/2025
1000530704		MEMPHIS	TN		09/26/2025	6.650	179,607	0	(23)	0	0	0	236,500	08/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000530710		HAMILTON	OH		09/10/2025	7.500	169,213	0	(52)	0	0	0	218,000	08/13/2025
1000530712		HOUSTON	TX		09/10/2025	7.090	192,111	0	(168)	0	0	0	292,000	08/14/2025
1000530741		VARIOUS	US		09/26/2025	5.590	1,787,381	0	(264)	0	0	0	2,800,000	08/14/2025
1000530753		VARIOUS	GA		09/26/2025	6.930	1,963,792	0	(606)	0	0	0	2,706,000	08/15/2025
1000530771		NORTH HOLLYWOOD	CA		09/25/2025	7.249	717,268	0	(211)	0	0	0	870,000	08/02/2025
1000530775		TRAVERSE CITY	MI		09/25/2025	7.249	1,623,386	0	(480)	0	0	0	4,024,000	08/21/2025
1000530779		DALLAS	TX		08/18/2025	7.000	238,073	0	(30)	0	0	0	330,000	04/25/2025
1000530785		TUSCALOOSA	AL		08/18/2025	7.625	105,954	0	(29)	0	0	0	138,000	04/29/2025
1000530789		JACKSONVILLE	FL		08/18/2025	6.875	1,968,741	0	(819)	0	0	0	2,932,000	05/12/2025
1000530803		JACKSONVILLE	FL		08/18/2025	6.500	192,582	0	(26)	0	0	0	255,000	06/24/2025
1000530817		SPRINGFIELD	MO		08/18/2025	7.250	884,097	0	(354)	0	0	0	1,140,000	05/15/2025
1000530826		WARREN	MI		08/18/2025	7.500	82,596	0	(17)	0	0	0	125,000	06/02/2025
1000530830		VARIOUS	IL		08/18/2025	6.875	869,791	0	(268)	0	0	0	1,133,000	05/27/2025
1000530838		SARASOTA	FL		08/18/2025	7.375	332,157	0	(41)	0	0	0	440,000	06/03/2025
1000530840		SAN ANTONIO	TX		08/18/2025	7.000	193,907	0	(18)	0	0	0	253,000	06/05/2025
1000530842		PLAINFIELD	IN		08/18/2025	6.875	276,189	0	(89)	0	0	0	385,000	06/06/2025
1000530848		DAPHNE	AL		08/18/2025	6.875	248,623	0	(110)	0	0	0	381,000	06/04/2025
1000530862		CLEVELAND	OH		08/18/2025	7.625	117,310	0	(35)	0	0	0	176,000	06/05/2025
1000530866		SAINT CLAIR	PA		08/18/2025	7.625	101,410	0	(21)	0	0	0	133,000	04/21/2025
1000530876		HOUSTON	TX		08/18/2025	6.375	312,129	0	(4)	0	0	0	414,000	06/25/2025
1000530882		LAGRANGE	GA		08/18/2025	7.000	1,203,528	0	(441)	0	0	0	1,670,000	06/18/2025
1000530896		DETROIT	MI		08/18/2025	7.125	109,036	0	(29)	0	0	0	155,000	06/21/2025
1000530910		CHESTER	PA		08/18/2025	7.375	175,344	0	(37)	0	0	0	230,000	06/05/2025
1000532770		STATEN ISLAND	NY		09/11/2025	6.990	624,526	0	(151)	0	0	0	890,000	06/27/2025
1000532772		SUN VALLEY	CA		09/11/2025	7.249	850,528	0	(126)	0	0	0	1,080,000	07/08/2025
1000533432		DETROIT	MI		08/20/2025	8.200	291,468	0	(1,998)	0	0	0	380,000	06/19/2025
1000533436		BIRMINGHAM	AL		08/20/2025	7.260	125,914	0	(63)	0	0	0	185,000	06/18/2025
1000533440		GREENFIELD	IN		08/20/2025	7.410	175,818	0	(1,097)	0	0	0	234,000	06/04/2025
1000533442		COMMERCE CITY	CO		08/20/2025	7.980	480,626	0	(3,209)	0	0	0	640,000	06/11/2025
1000533446		DOLTON	IL		08/20/2025	6.970	109,728	0	(56)	0	0	0	175,000	06/18/2025
1000533452		ALBANY	NY		08/20/2025	7.450	293,937	0	(117)	0	0	0	378,000	06/26/2025
1000533454		KANSAS CITY	MO		08/20/2025	7.779	102,694	0	(670)	0	0	0	125,000	06/24/2025
1000533462		MASTIC BEACH	NY		08/20/2025	7.500	426,107	0	(192)	0	0	0	545,000	07/08/2025
1000533464		PATCHOGUE	NY		08/20/2025	7.500	465,200	0	(210)	0	0	0	595,000	04/20/2025
1000533474		BRONX	NY		08/20/2025	7.400	633,717	0	(376)	0	0	0	1,065,000	06/18/2025
1000533482		INDIANAPOLIS	IN		08/20/2025	7.430	151,297	0	(947)	0	0	0	196,000	07/09/2025
1000533484		COVINGTON	KY		08/20/2025	7.840	140,177	0	(47)	0	0	0	181,000	06/23/2025
1000533486		NORTH CHICAGO	IL		08/20/2025	7.350	216,206	0	(1,340)	0	0	0	300,000	06/20/2025
1000533500		ZANESVILLE	OH		08/20/2025	7.450	90,693	0	(566)	0	0	0	142,500	06/23/2025
1000533516		DOWNERS GROVE	IL		08/20/2025	6.940	353,960	0	(2,071)	0	0	0	535,000	07/07/2025
1000533530		SEBRING	FL		08/20/2025	7.490	168,065	0	(1,066)	0	0	0	267,000	07/16/2025
1000533532		CINCINNATI	OH		08/20/2025	7.930	164,480	0	(1,091)	0	0	0	215,000	07/02/2025
1000533534		NANTICOKE	PA		08/20/2025	8.030	129,707	0	(869)	0	0	0	173,000	07/10/2025
1000533540		KISSIMMEE	FL		08/20/2025	6.890	190,109	0	(1,105)	0	0	0	320,000	07/01/2025
1000533544		WAPPINGERS FALLS	NY		08/20/2025	7.080	127,262	0	(763)	0	0	0	190,000	06/21/2025
1000533546		HAUPPAUGE	NY		08/20/2025	7.080	675,111	0	(4,060)	0	0	0	1,350,000	06/12/2025
1000533548		HILLIARD	OH		08/20/2025	7.120	343,783	0	(108)	0	0	0	468,000	07/07/2025
1000533553		CARMEL	NY		08/20/2025	7.600	320,382	0	(2,044)	0	0	0	418,000	07/18/2025
1000533557		HAMPTON	NH		08/20/2025	6.950	698,826	0	(4,106)	0	0	0	1,050,000	07/15/2025
1000533563		CHICAGO	IL		08/20/2025	7.820	205,645	0	(37)	0	0	0	270,000	07/10/2025
1000533567		CHICAGO	IL		08/20/2025	7.590	261,135	0	(1,664)	0	0	0	340,000	07/14/2025
1000533571		PHILADELPHIA	PA		08/20/2025	7.200	280,390	0	(1,702)	0	0	0	365,000	07/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000533575		BROOKLYN	NY		08/20/2025	6.990	737,014	0	(4,341)	0	0	0	1,150,000	05/08/2025
1000533581		ALLENTOWN	PA		08/20/2025	7.910	195,590	0	(26)	0	0	0	258,000	07/18/2025
1000533590		MONTICELLO	NY		08/20/2025	7.404	216,454	0	(1,351)	0	0	0	300,000	06/05/2025
1000533599		TEMECULA	CA		11/20/2025	7.124	1,501,795	0	(195)	0	0	0	1,875,000	07/23/2025
1000533603		GLENDALE	CA		09/18/2025	7.124	2,456,077	0	3,173	0	0	0	3,830,000	07/01/2025
1000533605		CHULA VISTA	CA		11/20/2025	7.750	1,775,418	0	(230)	0	0	0	2,400,000	08/05/2025
1000533921		INDIAN ROCKS BEACH	FL		09/19/2025	7.000	1,622,570	0	(18,723)	0	0	0	2,000,000	07/15/2025
1000533931		FORT LAUDERDALE	FL		09/19/2025	7.375	471,573	0	(5,730)	0	0	0	620,000	07/01/2025
1000533945		WINLOCK	WA		09/19/2025	7.000	884,551	0	(6,186)	0	0	0	1,155,000	07/18/2025
1000533981		ORLAND PARK	IL		09/19/2025	7.875	245,756	0	(3,164)	0	0	0	300,000	07/05/2025
1000534399		NEWINGTON	CT		09/18/2025	7.124	207,275	0	(72)	0	0	0	440,000	07/25/2025
1000534401		MISSOULA	MT		09/04/2025	7.499	897,202	0	(253)	0	0	0	1,150,000	08/05/2025
1000534403		BETHLEHEM	PA		09/18/2025	7.124	284,670	0	(60)	0	0	0	360,000	08/05/2025
1000534567		MESA	AZ		11/25/2025	7.875	507,409	0	(223)	0	0	0	624,000	07/01/2025
1000534579		FLUSHING	NY		11/25/2025	6.500	875,362	0	(78)	0	0	0	1,680,000	07/01/2025
1000534581		FLUSHING	NY		11/25/2025	6.500	599,366	0	(54)	0	0	0	970,000	07/01/2025
1000534587		NAPLES	FL		11/25/2025	7.250	509,346	0	(56)	0	0	0	700,000	07/01/2025
1000534591		CAMARILLO	CA		11/25/2025	7.375	543,155	0	(80)	0	0	0	1,025,000	07/01/2025
1000534599		PROVIDENCE	RI		11/25/2025	7.500	416,770	0	(47)	0	0	0	641,000	07/01/2025
1000534603		NORTH BERGEN	NJ		11/25/2025	7.000	646,438	0	(580)	0	0	0	995,000	07/01/2025
1000534615		SANTA ROSA	CA		11/25/2025	7.125	767,799	0	(79)	0	0	0	987,000	07/01/2025
1000534617		PARAMUS	NJ		11/25/2025	7.125	758,714	0	(88)	0	0	0	998,700	07/01/2025
1000534645		CAPE CORAL	FL		11/25/2025	7.250	165,461	0	(15)	0	0	0	230,000	07/01/2025
1000534651		BROOKLYN	NY		11/25/2025	7.625	719,069	0	(335)	0	0	0	950,000	07/01/2025
1000534675		STATEN ISLAND	NY		11/25/2025	7.375	310,814	0	(162)	0	0	0	697,000	07/01/2025
1000534695		MCKINNEY	TX		11/25/2025	6.875	233,558	0	(11)	0	0	0	286,990	07/01/2025
1000534705		WILTON	CT		11/25/2025	6.750	357,723	0	(333)	0	0	0	1,355,000	07/01/2025
1000534707		TULARE	CA		11/25/2025	6.875	437,603	0	(13)	0	0	0	607,000	07/01/2025
1000534709		CANOGA PARK	CA		11/25/2025	6.875	452,689	0	(38)	0	0	0	735,000	07/01/2025
1000534713		FORT MYERS	FL		11/25/2025	7.000	292,113	0	(20)	0	0	0	380,000	07/01/2025
1000534717		CHARLESTOWN	MA		11/25/2025	7.000	1,064,425	0	(983)	0	0	0	1,715,000	07/01/2025
1000534721		AFTON	WY		11/25/2025	6.750	409,530	0	(29)	0	0	0	1,408,000	07/01/2025
1000534729		HOUSTON	TX		11/25/2025	7.000	1,522,208	0	(66)	0	0	0	1,900,000	07/01/2025
1000534749		ABINGTON	PA		11/25/2025	7.125	438,572	0	(55)	0	0	0	730,000	07/01/2025
1000534759		BROOKLYN	NY		11/25/2025	6.750	795,672	0	(79)	0	0	0	1,100,000	07/01/2025
1000534763		SAINT AUGUSTINE	FL		11/25/2025	7.625	630,321	0	(515)	0	0	0	770,000	07/01/2025
1000534765		WEST HOLLYWOOD	CA		11/25/2025	7.000	501,429	0	(49)	0	0	0	810,000	07/01/2025
1000534779		WATAUGA	TX		11/25/2025	7.375	309,068	0	(272)	0	0	0	393,000	07/01/2025
1000534783		BRONX	NY		11/25/2025	7.375	479,711	0	(71)	0	0	0	1,000,000	07/01/2025
1000534787		BOCA RATON	FL		11/25/2025	7.500	1,091,089	0	(961)	0	0	0	1,950,000	07/01/2025
1000534797		CARMEL VALLEY	CA		11/25/2025	6.750	2,277,358	0	(118)	0	0	0	2,795,000	07/01/2025
1000534803		OCALA	FL		11/25/2025	7.125	199,425	0	(22)	0	0	0	296,000	07/01/2025
1000534809		CITRUS SPRINGS	FL		11/25/2025	7.125	206,095	0	(22)	0	0	0	305,900	07/01/2025
1000534813		REDDING	CA		11/25/2025	7.750	456,337	0	(77)	0	0	0	540,000	07/01/2025
1000534815		NOBLESVILLE	IN		11/25/2025	6.875	300,393	0	(633)	0	0	0	375,000	07/01/2025
1000534833		JACKSONVILLE BEACH	FL		11/25/2025	7.750	701,148	0	(86)	0	0	0	855,000	07/01/2025
1000534841		PROSPER	TX		11/25/2025	7.250	837,073	0	(759)	0	0	0	1,150,000	07/01/2025
1000534849		WESTLAKE	FL		11/25/2025	7.375	603,311	0	(67)	0	0	0	789,000	07/01/2025
1000534855		KINDRED	FL		11/25/2025	7.625	366,697	0	(50)	0	0	0	466,000	07/01/2025
1000534857		NEW BRAUNFELS	TX		11/25/2025	7.000	216,909	0	(7)	0	0	0	329,000	07/01/2025
1000534883		ANDERSON	CA		11/25/2025	7.250	253,870	0	(34)	0	0	0	477,000	07/01/2025
1000534891		BRANCHVILLE	NJ		11/25/2025	7.375	272,842	0	(29)	0	0	0	375,000	07/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000534893		GREENWOOD	IN		11/25/2025	7.500	1,042,352	0	(118)	0	0	0	1,427,000	07/01/2025
1000534901		BOCA RATON	FL		11/25/2025	7.750	1,260,028	0	(1,077)	0	0	0	1,510,000	07/01/2025
1000534923		TWIN FALLS	ID		11/25/2025	7.625	272,449	0	(41)	0	0	0	403,000	07/01/2025
1000534933		IRVINE	CA		11/25/2025	7.125	579,817	0	(62)	0	0	0	735,000	07/01/2025
1000534947		STATEN ISLAND	NY		11/25/2025	7.125	1,409,476	0	(145)	0	0	0	1,700,000	07/01/2025
1000534951		DORCHESTER CENTER	MA		11/25/2025	7.500	838,925	0	(80)	0	0	0	1,080,000	07/01/2025
1000534965		BELTSVILLE	MD		10/09/2025	7.499	523,654	0	(107)	0	0	0	680,000	08/04/2025
1000535747		BLOOMINGTON	MN		09/19/2025	7.375	271,261	0	(1,974)	0	0	0	330,000	07/15/2025
1000535753		WEAVERVILLE	NC		09/19/2025	7.375	585,395	0	(3,592)	0	0	0	703,000	07/16/2025
1000535755		WEAVERVILLE	NC		10/23/2025	7.375	577,922	0	(152)	0	0	0	690,000	07/16/2025
1000535763		HOLLADAY	UT		09/19/2025	6.500	605,166	0	(3,297)	0	0	0	874,060	07/31/2025
1000535790		LOXAHATCHEE	FL		11/14/2025	6.999	259,768	0	(848)	0	0	0	720,000	08/01/2025
1000535812		TBD	GA		11/25/2025	6.999	326,227	0	(34)	0	0	0	430,000	08/01/2025
1000535814		CALEXICO	CA		11/14/2025	6.999	416,274	0	(1,692)	0	0	0	535,000	06/17/2025
1000535848		MOUNTAIN VIEW	CA		11/14/2025	7.375	425,473	0	441	0	0	0	565,000	08/01/2025
1000535854		TBD	FL		11/25/2025	7.250	1,833,174	0	(20)	0	0	0	3,236,000	08/01/2025
1000535886		FLORENCE	SC		11/14/2025	7.375	101,308	0	(383)	0	0	0	137,000	08/01/2025
1000535896		DECATUR	AL		11/14/2025	7.500	228,487	0	(893)	0	0	0	297,000	08/01/2025
1000535898		TBD	TX		11/25/2025	7.250	549,646	0	(81)	0	0	0	706,000	08/01/2025
1000535916		TBD	MI		11/25/2025	7.375	577,295	0	(63)	0	0	0	695,000	08/01/2025
1000535932		CORPUS CHRISTI	TX		11/14/2025	6.999	340,153	0	(1,918)	0	0	0	546,000	05/14/2025
1000535948		MANGUM	OK		11/14/2025	7.250	108,408	0	(1,094)	0	0	0	150,000	08/01/2025
1000535950		TBD	CA		11/25/2025	7.500	1,002,675	0	(80)	0	0	0	1,500,000	08/01/2025
1000535960		FORT LAUDERDALE	FL		11/14/2025	8.250	102,902	0	(469)	0	0	0	140,000	08/01/2025
1000535990		TAMPA	FL		11/14/2025	7.125	304,822	0	(1,039)	0	0	0	390,000	08/01/2025
1000536036		KNOXVILLE	TN		11/14/2025	6.875	333,592	0	(1,046)	0	0	0	446,000	08/01/2025
1000536060		WEST COVINA	CA		11/14/2025	7.875	983,130	0	(4,177)	0	0	0	1,190,000	08/01/2025
1000536062		LAKE WORTH	FL		11/14/2025	6.875	534,360	0	(2,993)	0	0	0	705,000	08/01/2025
1000536070		LA JOLLA	CA		11/14/2025	6.999	1,845,529	0	(10,531)	0	0	0	2,900,000	08/01/2025
1000536078		CHICAGO	IL		11/14/2025	6.999	332,911	0	763	0	0	0	480,000	07/05/2025
1000536080		DENVER	CO		11/14/2025	7.375	387,219	0	(1,439)	0	0	0	495,000	08/01/2025
1000536092		TBD	CA		11/25/2025	6.999	226,898	0	(3)	0	0	0	294,000	08/01/2025
1000536094		SAN JOSE	CA		11/14/2025	6.875	2,471,815	0	(7,677)	0	0	0	2,990,000	08/01/2025
1000536104		HEMET	CA		11/14/2025	6.999	227,323	0	(742)	0	0	0	485,000	08/01/2025
1000536106		DEL REY	CA		11/14/2025	6.999	272,504	0	(6)	0	0	0	380,000	07/11/2025
1000536120		CLEVELAND	OH		11/14/2025	7.625	113,446	0	(465)	0	0	0	144,000	08/01/2025
1000536122		LABELLE	FL		11/14/2025	6.750	249,997	0	(973)	0	0	0	325,000	07/18/2025
1000536132		EDMONDS	WA		11/14/2025	6.999	965,955	0	(2,714)	0	0	0	1,350,000	08/01/2025
1000536148		PROVO	UT		11/14/2025	7.625	571,923	0	1,124	0	0	0	1,145,000	07/15/2025
1000536150		SACRAMENTO	CA		11/14/2025	7.125	848,683	0	(4,930)	0	0	0	1,105,000	08/01/2025
1000536160		TEMECULA	CA		11/14/2025	6.999	1,688,825	0	(5,513)	0	0	0	2,045,000	08/01/2025
1000536190		MABANK	TX		11/14/2025	7.250	152,448	0	(539)	0	0	0	231,000	08/01/2025
1000536192		LEANDER	TX		11/14/2025	7.375	875,499	0	(3,272)	0	0	0	1,130,000	08/01/2025
1000536206		ESCONDIDO	CA		11/14/2025	7.250	826,496	0	(2,960)	0	0	0	1,060,000	08/01/2025
1000536220		OCALA	FL		11/14/2025	6.999	184,021	0	(604)	0	0	0	242,000	08/01/2025
1000536222		WESLACO	TX		11/14/2025	7.250	224,835	0	476	0	0	0	270,000	07/19/2025
1000536226		DALLAS	TX		11/14/2025	7.250	160,279	0	(944)	0	0	0	208,000	08/01/2025
1000536236		CHICAGO	IL		11/14/2025	6.875	142,017	0	(440)	0	0	0	229,900	08/01/2025
1000536240		TBD	TN		11/25/2025	7.500	357,186	0	467	0	0	0	460,000	08/01/2025
1000536250		LAUGHLINTOWN	PA		11/14/2025	7.125	260,151	0	(901)	0	0	0	400,000	08/01/2025
1000536256		CORONA DEL MAR	CA		11/14/2025	7.875	2,454,080	0	4,585	0	0	0	2,950,000	07/11/2025
1000536260		TOMS RIVER	NJ		11/12/2025	7.499	260,925	0	(51)	0	0	0	311,500	08/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000536312		ROCKVILLE	MD		11/12/2025	7.124	656,360	0	(100)	0	0	0	795,000	07/29/2025
1000536364		WAYNE	NJ		11/12/2025	6.874	817,435	0	(111)	0	0	0	1,000,000	08/12/2025
1000536466		HUNTINGDON VALLEY	PA		11/12/2025	6.990	535,732	0	(79)	0	0	0	650,000	08/06/2025
1000536550		BAY SHORE	NY		11/12/2025	7.499	637,763	0	(101)	0	0	0	770,000	06/25/2025
1000536574		BALDWIN PARK	CA		11/12/2025	7.125	206,697	0	(33)	0	0	0	805,000	08/01/2025
1000536598		SAN FRANCISCO	CA		11/12/2025	7.000	1,535,808	0	(256)	0	0	0	2,700,000	08/01/2025
1000536622		TAMPA	FL		11/12/2025	7.124	395,550	0	(48)	0	0	0	518,000	07/24/2025
1000536630		PLANTATION	FL		11/12/2025	7.000	508,877	0	(50)	0	0	0	800,000	08/19/2025
1000536664		OLATHE	KS		11/12/2025	6.750	263,933	0	(24)	0	0	0	400,000	07/29/2025
1000536720		CENTEREACH	NY		11/12/2025	7.499	591,691	0	338	0	0	0	715,000	06/10/2025
1000536756		LEVITTOWN	PA		11/12/2025	7.249	207,041	0	(34)	0	0	0	300,000	08/05/2025
1000537571		HILLSDALE	NJ		10/02/2025	7.250	497,922	0	(134)	0	0	0	800,000	07/16/2025
1000537575		FORT WORTH	TX		09/25/2025	7.499	619,332	0	(215)	0	0	0	750,000	08/08/2025
1000537577		COTTONWOOD HEIGHTS	UT		09/25/2025	6.999	833,794	0	(254)	0	0	0	1,340,000	08/15/2025
1000537579		FORT LAUDERDALE	FL		10/09/2025	6.999	774,011	0	(166)	0	0	0	1,450,000	08/14/2025
1000537595		COMPTON	CA		10/29/2025	7.490	392,077	0	(63)	0	0	0	515,000	08/01/2025
1000537597		LOS ANGELES	CA		10/29/2025	7.250	467,284	0	(99)	0	0	0	960,000	08/01/2025
1000537601		LOS ANGELES	CA		10/29/2025	7.125	434,609	0	(88)	0	0	0	1,400,000	08/01/2025
1000537603		PENSACOLA	FL		10/29/2025	7.500	338,932	0	(60)	0	0	0	409,900	08/01/2025
1000537625		PHILLIPSBURG	NJ		10/29/2025	7.250	494,062	0	(109)	0	0	0	730,000	08/01/2025
1000537927		GRAYSON	GA		10/29/2025	7.250	249,560	0	(44)	0	0	0	345,000	08/01/2025
1000537933		HARRISBURG	PA		10/29/2025	8.000	186,675	0	(33)	0	0	0	240,000	08/01/2025
1000537939		CYPRESS	TX		10/29/2025	7.500	170,750	0	(35)	0	0	0	220,000	08/01/2025
1000537941		OAK GROVE	MO		10/29/2025	7.375	257,418	0	(52)	0	0	0	330,000	08/01/2025
1000537943		DURANT	OK		10/29/2025	7.000	151,303	0	(30)	0	0	0	194,500	08/01/2025
1000537945		DURANT	OK		10/29/2025	7.000	163,166	0	(33)	0	0	0	209,500	08/01/2025
1000537951		AUGUSTA	GA		10/29/2025	6.625	152,884	0	(21)	0	0	0	199,000	08/01/2025
1000537957		BOCA RATON	FL		10/29/2025	6.990	185,426	0	(32)	0	0	0	240,000	08/01/2025
1000537961		BOCA RATON	FL		10/29/2025	6.750	202,442	0	(24)	0	0	0	265,000	08/01/2025
1000537963		GARNERVILLE	NY		10/29/2025	7.375	315,915	0	(87)	0	0	0	585,000	08/01/2025
1000537965		NEW HAVEN	CT		10/29/2025	7.490	393,399	0	(60)	0	0	0	510,000	08/01/2025
1000537979		MECHANICSVLLE	VA		10/29/2025	7.375	419,907	0	(26)	0	0	0	540,000	08/01/2025
1000537981		COLUMBUS	GA		10/29/2025	7.375	103,722	0	(20)	0	0	0	125,000	08/01/2025
1000537991		ESCONDIDO	CA		10/29/2025	7.625	588,840	0	(133)	0	0	0	940,000	08/01/2025
1000537993		SEDONA	AZ		10/29/2025	7.250	865,282	0	(174)	0	0	0	1,125,000	08/01/2025
1000537997		BRADENTON	FL		10/29/2025	7.375	1,412,862	0	(348)	0	0	0	2,712,000	08/01/2025
1000537999		GARFIELD	NJ		10/29/2025	8.250	554,358	0	(71)	0	0	0	675,000	08/01/2025
1000538001		NAVARRE	FL		10/29/2025	7.375	150,916	0	(34)	0	0	0	193,000	08/01/2025
1000538007		CLEVELAND	OH		10/29/2025	8.250	126,393	0	(16)	0	0	0	154,000	08/01/2025
1000538021		COLLEGE STATION	TX		10/29/2025	7.375	293,036	0	(16)	0	0	0	355,000	08/01/2025
1000538033		BINGHAMTON	NY		10/29/2025	7.375	104,101	0	(22)	0	0	0	190,006	08/01/2025
1000538037		OAKLAND	CA		10/29/2025	6.875	413,996	0	(78)	0	0	0	599,970	08/01/2025
1000538039		MIDDLETOWN	NJ		10/29/2025	6.625	313,454	0	(52)	0	0	0	508,000	08/01/2025
1000538043		READING	PA		10/29/2025	7.875	119,430	0	(19)	0	0	0	165,000	08/01/2025
1000538051		LOS ANGELES	CA		10/29/2025	7.250	847,439	0	(40)	0	0	0	1,100,000	08/01/2025
1000538057		SAN DIEGO	CA		10/29/2025	7.375	693,593	0	(115)	0	0	0	860,000	08/01/2025
1000538063		LOS ANGELES	CA		10/29/2025	7.375	741,658	0	(142)	0	0	0	1,049,927	08/01/2025
1000538067		NORTH CHARLESTON	SC		10/29/2025	6.625	458,872	0	(56)	0	0	0	600,000	08/01/2025
1000538073		HOUSTON	TX		10/29/2025	7.250	93,491	0	(18)	0	0	0	130,000	08/01/2025
1000538079		SARATOGA SPRINGS	UT		10/29/2025	7.250	671,574	0	(43)	0	0	0	925,000	08/01/2025
1000538089		VALLEY STREAM	NY		10/29/2025	7.250	519,789	0	(107)	0	0	0	703,000	08/01/2025
1000538091		PHILADELPHIA	PA		10/29/2025	8.000	542,362	0	(27)	0	0	0	700,000	08/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000538099		CHIEFLAND	FL		10/29/2025	7.250	194,844	0	(108)	0	0	0	252,000	08/01/2025
1000538105		COLLEGE PARK	GA		12/15/2025	7.375	177,129	0	(5)	0	0	0	290,000	08/01/2025
1000538107		JONESBORO	GA		12/15/2025	7.375	234,493	0	(6)	0	0	0	320,000	08/01/2025
1000538125		EDDYSTONE	PA		12/15/2025	7.000	103,174	0	(3)	0	0	0	130,000	08/01/2025
1000538127		ATLANTA	GA		12/15/2025	7.250	237,674	0	(6)	0	0	0	325,000	08/01/2025
1000538135		COEUR D ALENE	ID		10/29/2025	7.750	351,335	0	(67)	0	0	0	520,000	08/01/2025
1000538137		JOSHUA TREE	CA		10/29/2025	6.625	722,257	0	(129)	0	0	0	1,000,000	08/01/2025
1000538143		HOUSTON	TX		10/29/2025	7.375	124,213	0	(22)	0	0	0	150,000	08/01/2025
1000538145		HOUSTON	TX		10/29/2025	7.250	269,536	0	(51)	0	0	0	325,000	08/01/2025
1000538147		HOUSTON	TX		10/29/2025	7.250	269,536	0	(51)	0	0	0	325,000	08/01/2025
1000538149		MCKINNEY	TX		10/29/2025	7.750	214,716	0	(49)	0	0	0	421,031	08/01/2025
1000538159		WEST BABYLON	NY		11/12/2025	6.999	625,803	0	(90)	0	0	0	760,000	06/12/2025
1000538223		KENOSHA	WI		11/12/2025	7.124	414,394	0	(68)	0	0	0	500,000	08/13/2025
1000538251		DAVIDSON	NC		11/12/2025	7.249	1,203,428	0	(195)	0	0	0	1,550,000	08/04/2025
1000538279		PALM COAST	FL		11/12/2025	7.749	251,321	0	(38)	0	0	0	327,000	08/11/2025
1000538281		JONES	OK		12/19/2025	7.124	703,986	0	(27)	0	0	0	850,000	08/12/2025
1000538285		PHOENIX	AZ		11/12/2025	8.000	292,105	0	(44)	0	0	0	376,000	07/07/2025
1000538311		LAS VEGAS	NV		11/12/2025	6.990	299,358	0	(43)	0	0	0	363,500	07/18/2025
1000538321		BRYAN	TX		11/12/2025	7.125	472,026	0	(77)	0	0	0	570,000	07/24/2025
1000538323		DANA POINT	CA		11/12/2025	6.990	426,109	0	(69)	0	0	0	1,580,000	05/05/2025
1000538369		STOCKTON	CA		11/12/2025	6.875	516,069	0	(55)	0	0	0	724,000	07/17/2025
1000538371		VERO BEACH	FL		11/12/2025	7.375	259,198	0	(35)	0	0	0	315,000	07/11/2025
1000538385		CENTRAL	SC		11/12/2025	6.990	167,508	0	(19)	0	0	0	205,000	07/09/2025
1000538397		GRAND TERRACE	CA		11/12/2025	7.375	472,689	0	(62)	0	0	0	575,000	07/12/2025
1000538439		SHERRILLS FORD	NC		11/12/2025	8.249	222,911	0	(11)	0	0	0	290,000	08/13/2025
1000538445		ELIZABETH	NJ		11/12/2025	7.624	363,849	0	(53)	0	0	0	440,000	02/08/2025
1000538471		HAVERSTRAW	NY		11/12/2025	7.499	496,130	0	(79)	0	0	0	599,000	07/14/2025
1000538475		ELMHURST	NY		11/12/2025	7.374	1,118,090	0	(179)	0	0	0	1,350,000	06/10/2025
1000538477		WEST BABYLON	NY		11/12/2025	7.249	471,295	0	(72)	0	0	0	570,000	07/31/2025
1000538492		TAMPA	FL		10/02/2025	7.750	583,637	0	(147)	0	0	0	750,000	07/03/2025
1000538738		LAHAINA	HI		12/09/2025	7.250	3,136,288	0	(249)	0	0	0	4,750,000	08/11/2025
1000539400		LAS CRUCES	NM		11/14/2025	6.750	217,769	0	374	0	0	0	306,900	10/22/2024
1000539404		SPRING HILL	FL		11/14/2025	6.750	243,182	0	389	0	0	0	336,000	10/29/2024
1000539412		SEATTLE	WA		11/14/2025	6.625	1,023,918	0	1,837	0	0	0	1,450,000	09/20/2024
1000539442		WEST PALM BEACH	FL		11/14/2025	6.625	650,834	0	(30)	0	0	0	840,000	12/11/2024
1000539446		DELTONA	FL		11/14/2025	6.750	225,058	0	(15)	0	0	0	325,000	12/12/2024
1000539452		POINCIANA	FL		11/14/2025	6.750	218,850	0	337	0	0	0	300,000	12/20/2024
1000539454		KISSIMMEE	FL		11/14/2025	6.750	227,188	0	350	0	0	0	330,000	12/20/2024
1000539456		DELTONA	FL		11/14/2025	6.750	262,529	0	424	0	0	0	345,000	12/20/2024
1000539460		LAKELAND	FL		11/14/2025	6.750	204,013	0	316	0	0	0	280,000	12/20/2024
1000539470		SHOREACRES	TX		11/14/2025	8.250	171,141	0	(9)	0	0	0	255,000	01/30/2025
1000539504		BELLAIRE	TX		11/14/2025	7.125	1,168,815	0	1,732	0	0	0	1,414,792	01/01/2025
1000539516		SHAKOPEE	MN		11/14/2025	7.625	1,902,628	0	2,529	0	0	0	2,299,000	01/01/2025
1000539518		CAPE CORAL	FL		11/14/2025	7.250	646,482	0	886	0	0	0	825,000	01/01/2025
1000539552		ORLANDO	FL		11/14/2025	6.875	457,786	0	656	0	0	0	670,000	02/01/2025
1000539562		BRADENTON	FL		11/14/2025	7.250	490,966	0	406	0	0	0	680,000	01/01/2025
1000539566		FORT PIERCE	FL		11/14/2025	7.500	352,260	0	494	0	0	0	427,000	01/01/2025
1000539642		HEBER	AZ		11/14/2025	6.625	261,865	0	403	0	0	0	385,000	03/12/2025
1000539700		AUSTIN	TX		11/14/2025	7.375	1,195,569	0	1,899	0	0	0	2,250,000	06/17/2024
1000539838		RENO	NV		11/14/2025	6.875	355,199	0	518	0	0	0	540,000	05/20/2025
1000539840		TUCSON	AZ		11/14/2025	7.250	479,823	0	648	0	0	0	655,000	05/15/2025
1000539848		JACKSONVILLE	FL		11/14/2025	7.000	190,432	0	271	0	0	0	260,000	05/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000539854		DINUBA	CA		11/14/2025	8.375	285,215	0	334	0	0	0	402,000	05/20/2025
1000539870		HAGERSTOWN	MD		11/14/2025	8.375	237,015	0	252	0	0	0	293,750	06/16/2025
1000539884		FRANKFORT	IL		11/14/2025	7.625	586,530	0	767	0	0	0	719,000	06/02/2025
1000539938		NEW ORLEANS	LA		11/14/2025	7.000	251,645	0	354	0	0	0	300,000	06/27/2025
1000539948		PUTNAM	CT		12/05/2025	7.250	183,823	0	(18)	0	0	0	270,000	05/05/2025
1000539964		EL MIRAGE	AZ		12/05/2025	7.625	233,298	0	(18)	0	0	0	360,000	05/09/2025
1000539970		KEARNY	NJ		12/05/2025	7.000	552,268	0	(569)	0	0	0	700,000	04/09/2025
1000539974		TARPON SPRINGS	FL		12/05/2025	7.625	828,888	0	(63)	0	0	0	1,000,000	06/01/2025
1000540056		SAN ANTONIO	TX		09/05/2025	7.558	163,099	0	(1,035)	0	0	0	270,000	11/25/2024
1000540066		MACON	GA		09/05/2025	8.414	89,595	0	(626)	0	0	0	135,000	03/26/2025
1000540082		VARIOUS	GA		09/05/2025	7.400	636,993	0	(3,954)	0	0	0	932,000	06/04/2025
1000540101		LEHIGH ACRES	FL		09/05/2025	6.315	157,882	0	(837)	0	0	0	262,000	04/09/2025
1000540103		LEHIGH ACRES	FL		09/05/2025	6.315	157,882	0	(837)	0	0	0	262,000	04/09/2025
1000540105		MEMPHIS	TN		09/05/2025	6.275	109,880	0	(582)	0	0	0	155,000	04/14/2025
1000540107		STATESVILLE	NC		09/05/2025	7.741	180,106	0	(1,166)	0	0	0	250,000	04/24/2025
1000540119		HARRISBURG	PA		09/05/2025	6.508	171,394	0	(942)	0	0	0	391,000	04/18/2025
1000540123		WARNER ROBINS	GA		09/05/2025	7.339	121,872	0	(751)	0	0	0	180,000	04/16/2025
1000540145		LEHIGH ACRES	FL		09/05/2025	6.315	167,524	0	(888)	0	0	0	278,000	04/21/2025
1000540157		DUBUQUE	IA		09/05/2025	7.250	123,816	0	(754)	0	0	0	160,000	04/28/2025
1000540161		JACKSONVILLE	FL		09/05/2025	7.461	123,455	0	(772)	0	0	0	175,000	04/25/2025
1000540163		PHILADELPHIA	PA		09/05/2025	6.483	490,620	0	(6)	0	0	0	655,000	05/21/2025
1000540169		DECATUR	GA		09/05/2025	6.483	194,262	0	(1,049)	0	0	0	259,000	04/25/2025
1000540171		JACKSONVILLE	FL		09/05/2025	7.925	96,575	0	(639)	0	0	0	128,000	04/24/2025
1000540181		JACKSONVILLE	FL		09/05/2025	8.696	105,023	0	(40)	0	0	0	159,000	07/12/2025
1000540183		PITTSBURGH	PA		09/05/2025	7.650	149,395	0	(24)	0	0	0	220,000	04/30/2025
1000540189		CHESTER	VA		09/05/2025	7.489	255,159	0	(1,602)	0	0	0	328,000	04/30/2025
1000540199		DETROIT	MI		09/05/2025	7.979	96,490	0	(642)	0	0	0	125,000	04/14/2025
1000540211		SALISBURY	MD		09/05/2025	7.436	170,853	0	(71)	0	0	0	218,000	05/12/2025
1000540215		SPRING	TX		09/05/2025	6.708	165,093	0	(926)	0	0	0	220,000	05/06/2025
1000540217		ATLANTA	GA		09/05/2025	7.225	267,997	0	(1,580)	0	0	0	485,000	03/26/2025
1000540219		VARIOUS	OH		09/05/2025	6.858	236,438	0	(1,360)	0	0	0	334,000	05/02/2025
1000540222		VARIOUS	MI		09/05/2025	7.773	853,835	0	(221)	0	0	0	1,132,000	05/26/2025
1000540234		LEHIGH ACRES	FL		09/05/2025	8.157	204,620	0	(1,363)	0	0	0	330,000	05/28/2025
1000540236		HARRISON TOWNSHIP	MI		09/05/2025	6.483	367,613	0	(19)	0	0	0	525,000	06/13/2025
1000540249		TACOMA	WA		09/05/2025	7.390	406,701	0	(201)	0	0	0	525,000	06/20/2025
1000540260		CLEVELAND	OH		09/05/2025	8.357	161,551	0	(1,122)	0	0	0	206,000	12/12/2025
1000540277		DUNDALK	MD		09/05/2025	7.511	171,351	0	(1,078)	0	0	0	220,000	06/10/2025
1000540316		PIQUA	OH		09/05/2025	6.483	118,210	0	(16)	0	0	0	180,000	07/15/2025
1000540320		JACKSONVILLE	FL		09/05/2025	7.600	256,835	0	(102)	0	0	0	410,000	06/25/2025
1000540323		AMHERST	NY		09/05/2025	7.561	175,306	0	(62)	0	0	0	225,000	06/17/2025
1000540333		DAYTON	OH		09/05/2025	7.375	506,450	0	(3,137)	0	0	0	753,000	06/25/2025
1000540341		NEW HAVEN	CT		09/05/2025	6.383	373,141	0	(30)	0	0	0	495,000	06/20/2025
1000540343		HOUSTON	TX		09/05/2025	7.464	373,644	0	(2,337)	0	0	0	488,000	06/26/2025
1000540348		SPRING	TX		09/05/2025	7.816	180,311	0	(38)	0	0	0	235,000	07/02/2025
1000540354		VARIOUS	PA		09/05/2025	8.389	449,865	0	(3,121)	0	0	0	636,000	05/10/2025
1000540361		VARIOUS	PA		09/05/2025	8.389	316,805	0	(2,203)	0	0	0	393,000	05/10/2025
1000540364		HAMDEN	CT		09/05/2025	7.950	91,935	0	(40)	0	0	0	155,000	05/09/2025
1000540370		TROY	NY		09/05/2025	7.725	265,583	0	(84)	0	0	0	342,000	06/27/2025
1000540380		COLUMBIA	SC		09/05/2025	7.525	725,369	0	(243)	0	0	0	980,000	07/16/2025
1000540402		DETROIT	MI		09/05/2025	7.942	208,003	0	(1,354)	0	0	0	300,000	06/26/2025
1000540404		CENTERVILLE	GA		09/05/2025	7.371	118,711	0	(55)	0	0	0	174,000	07/03/2025
1000540406		MILWAUKEE	WI		09/05/2025	8.025	122,751	0	(33)	0	0	0	175,000	07/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000540408		WILSON	NC		09/05/2025	7.325	136,237	0	(49)	0	0	0	175,000	08/05/2025
1000540410		DETROIT	MI		09/05/2025	7.367	121,562	0	(733)	0	0	0	180,000	07/02/2025
1000540412		MERIDEN	CT		09/05/2025	7.650	183,058	0	(30)	0	0	0	270,000	07/02/2025
1000540414		ROCHESTER	NY		09/05/2025	7.475	214,294	0	(77)	0	0	0	275,000	06/30/2025
1000540432		GARFIELD HEIGHTS	OH		09/05/2025	7.775	109,841	0	(18)	0	0	0	180,000	07/10/2025
1000540434		ODENVILLE	AL		09/05/2025	7.857	111,890	0	(733)	0	0	0	180,000	07/05/2025
1000540447		JACKSONVILLE	FL		09/05/2025	6.992	321,536	0	(1,895)	0	0	0	508,000	07/03/2025
1000540456		DETROIT	MI		09/05/2025	7.541	201,440	0	(1,272)	0	0	0	279,000	05/06/2025
1000540461		CLEVELAND	OH		09/05/2025	8.525	93,298	0	(662)	0	0	0	136,000	07/07/2025
1000540467		CANTON	MS		09/05/2025	6.033	636,594	0	(3,218)	0	0	0	818,000	07/17/2025
1000540479		KISSIMMEE	FL		09/05/2025	7.516	291,750	0	(88)	0	0	0	385,000	07/28/2025
1000540481		MIDLOTHIAN	IL		09/05/2025	7.675	144,615	0	(47)	0	0	0	240,000	07/15/2025
1000540483		SPRINGFIELD	MA		09/05/2025	7.807	400,686	0	(112)	0	0	0	518,000	07/28/2025
1000540495		JACKSONVILLE	FL		09/05/2025	7.125	121,751	0	(41)	0	0	0	217,000	07/09/2025
1000540503		LOUISVILLE	KY		09/05/2025	7.552	114,359	0	(39)	0	0	0	147,000	07/18/2025
1000540505		TRENTON	NJ		09/05/2025	7.375	132,745	0	(54)	0	0	0	200,000	07/11/2025
1000540507		HARTSELLE	AL		09/05/2025	6.500	124,990	0	(36)	0	0	0	165,000	07/23/2025
1000540519		ST PETERS	MO		09/05/2025	6.800	157,568	0	(80)	0	0	0	330,000	07/14/2025
1000540527		EAST CHICAGO	IN		09/05/2025	7.650	136,780	0	(30)	0	0	0	178,500	07/30/2025
1000540533		ST LOUIS	MO		09/05/2025	7.400	630,730	0	(3,916)	0	0	0	867,000	07/20/2025
1000540543		INDIANAPOLIS	IN		09/05/2025	7.350	148,538	0	(45)	0	0	0	180,000	08/12/2025
1000540549		JACKSONVILLE	FL		09/05/2025	7.700	121,323	0	(40)	0	0	0	180,000	07/09/2025
1000540551		JACKSONVILLE	FL		09/05/2025	6.867	134,536	0	(38)	0	0	0	258,000	07/09/2025
1000540555		OKLAHOMA CITY	OK		09/05/2025	7.607	492,311	0	(191)	0	0	0	590,000	07/22/2025
1000540570		ARCHDALE	NC		09/05/2025	6.767	330,891	0	(114)	0	0	0	458,000	07/21/2025
1000540575		WASHINGTON	DC		09/05/2025	7.008	366,941	0	(174)	0	0	0	610,000	07/22/2025
1000540585		VARIOUS	IN		09/05/2025	7.275	759,989	0	(255)	0	0	0	1,016,000	07/23/2025
1000540593		MOORESVILLE	NC		09/05/2025	7.550	235,950	0	(39)	0	0	0	328,000	07/18/2025
1000540609		SMYRNA	TN		09/05/2025	7.425	387,420	0	(131)	0	0	0	605,000	07/21/2025
1000540621		MARTINSBURG	WV		09/05/2025	7.500	241,211	0	(84)	0	0	0	310,000	07/23/2025
1000540625		CLEVELAND	TN		09/05/2025	7.375	916,245	0	(113)	0	0	0	1,120,000	07/29/2025
1000540634		ROUND LAKE	IL		09/05/2025	8.018	161,411	0	(35)	0	0	0	210,000	07/22/2025
1000540636		SOUTH EUCLID	OH		09/05/2025	7.775	151,489	0	(983)	0	0	0	250,000	04/08/2025
1000540650		AMELIA	OH		09/05/2025	7.500	152,538	0	(26)	0	0	0	200,000	08/01/2025
1000540654		KANSAS CITY	MO		09/05/2025	7.300	149,992	0	(45)	0	0	0	194,000	07/30/2025
1000540672		DETROIT	MI		09/05/2025	8.000	97,638	0	(22)	0	0	0	127,000	07/26/2025
1000540674		NEW BRITAIN	CT		09/05/2025	8.046	428,367	0	(145)	0	0	0	515,000	07/25/2025
1000540694		KANSAS CITY	MO		09/05/2025	7.224	168,954	0	(69)	0	0	0	235,000	07/28/2025
1000540700		KANSAS CITY	MO		09/05/2025	7.315	141,791	0	(57)	0	0	0	199,000	07/30/2025
1000540712		PHILADELPHIA	PA		09/05/2025	7.650	297,470	0	(49)	0	0	0	390,000	08/06/2025
1000540723		BAYTOWN	TX		09/05/2025	7.175	171,792	0	(59)	0	0	0	233,000	08/05/2025
1000540737		KANSAS CITY	KS		09/05/2025	7.564	149,430	0	(52)	0	0	0	190,000	08/04/2025
1000540741		NEW ORLEANS	LA		09/05/2025	7.475	133,233	0	(41)	0	0	0	172,000	08/06/2025
1000540750		JACKSONVILLE	FL		09/05/2025	7.857	132,764	0	(36)	0	0	0	184,000	08/13/2025
1000540752		AKRON	OH		09/05/2025	7.775	107,502	0	(17)	0	0	0	151,000	07/31/2025
1000540756		GARFIELD	NJ		10/02/2025	7.374	616,276	0	(162)	0	0	0	744,000	08/01/2025
1000540768		MANALAPAN	NJ		10/02/2025	6.874	597,722	0	(130)	0	0	0	875,000	08/21/2025
1000540785		HOLLYWOOD	FL		12/09/2025	7.499	2,336,368	0	(147)	0	0	0	3,000,000	06/22/2025
1000542440		HIALEAH	FL		11/25/2025	7.000	456,807	0	(31)	0	0	0	642,000	09/01/2025
1000542478		PHILADELPHIA	PA		11/14/2025	7.250	481,494	0	1,015	0	0	0	660,000	09/01/2025
1000542496		SOUTHFIELD	MI		11/14/2025	7.125	156,876	0	(10)	0	0	0	220,000	08/06/2025
1000542512		JOHNSON CITY	NY		11/14/2025	7.750	127,434	0	(14)	0	0	0	154,000	07/28/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000542514		OCALA	FL		11/14/2025	6.625	166,003	0	401	0	0	0	271,000	09/01/2025
1000542520		MODESTO	CA		12/23/2025	6.750	303,084	0	(4)	0	0	0	800,000	08/01/2025
1000542530		BINGHAMTON	NY		11/14/2025	7.250	156,850	0	(24)	0	0	0	215,000	08/06/2025
1000542544		ALBANY	NY		11/14/2025	7.625	249,260	0	(32)	0	0	0	300,000	08/11/2025
1000542608		WARREN	NJ		11/14/2025	6.875	351,017	0	(38)	0	0	0	487,500	08/18/2025
1000542616		WEST NYACK	NY		11/14/2025	7.250	387,217	0	(13)	0	0	0	470,000	09/01/2025
1000542618		HOUSTON	TX		11/14/2025	6.875	319,204	0	778	0	0	0	419,000	09/01/2025
1000542626		FORT PIERCE	FL		12/23/2025	7.500	483,040	0	(5)	0	0	0	583,000	08/11/2025
1000542658		BRONX	NY		11/14/2025	7.490	682,435	0	(80)	0	0	0	825,000	07/16/2025
1000542660		MIAMI BEACH	FL		11/14/2025	6.875	358,702	0	(25)	0	0	0	440,000	08/14/2025
1000542670		TROY	NY		11/25/2025	7.625	212,933	0	(15)	0	0	0	276,000	09/01/2025
1000542684		HARRISON TOWNSHIP	MI		11/14/2025	7.125	154,839	0	357	0	0	0	190,000	09/01/2025
1000542706		PORT HURON	MI		11/14/2025	7.625	103,593	0	(425)	0	0	0	128,000	09/01/2025
1000542708		LOS ANGELES	CA		11/14/2025	7.625	866,005	0	(28)	0	0	0	1,050,000	09/01/2025
1000542710		DALLAS	TX		11/25/2025	7.250	1,956,757	0	(191)	0	0	0	2,355,000	09/01/2025
1000542716		MIAMI	FL		11/14/2025	7.500	533,904	0	(20)	0	0	0	645,000	08/14/2025
1000542758		ROCKVILLE	MD		11/25/2025	7.125	571,242	0	(54)	0	0	0	701,000	09/01/2025
1000542764		SANTA ANA	CA		11/14/2025	7.875	680,409	0	(537)	0	0	0	820,000	08/18/2025
1000542772		BELL CANYON	CA		11/14/2025	7.375	1,537,238	0	(67)	0	0	0	1,950,000	08/21/2025
1000542778		PHILADELPHIA	PA		11/14/2025	7.125	181,842	0	(4)	0	0	0	238,000	08/21/2025
1000542784		ROSEBURG	OR		12/23/2025	6.750	186,327	0	(4)	0	0	0	379,500	09/01/2025
1000542788		CHINO	CA		12/23/2025	7.125	778,406	0	(11)	0	0	0	1,800,000	09/01/2025
1000542820		ALBANY	NY		11/14/2025	7.375	286,427	0	396	0	0	0	371,000	05/13/2025
1000542822		GLENDORA	CA		11/14/2025	6.875	1,174,716	0	(144)	0	0	0	1,750,000	08/22/2025
1000542824		ALBANY	NY		12/23/2025	7.375	284,132	0	(2)	0	0	0	369,000	09/01/2025
1000542826		VICTORVILLE	CA		11/14/2025	6.500	376,470	0	(351)	0	0	0	575,000	08/21/2025
1000542834		BRONX	NY		11/25/2025	6.990	497,421	0	(32)	0	0	0	840,000	09/01/2025
1000542838		COLORADO SPRINGS	CO		12/23/2025	6.750	155,313	0	(2)	0	0	0	415,000	09/01/2025
1000542850		MONROE	NY		11/25/2025	7.250	369,102	0	(12)	0	0	0	475,000	09/01/2025
1000542870		AUSTIN	TX		12/23/2025	6.875	328,357	0	(2)	0	0	0	400,000	09/01/2025
1000542872		DUNNELLON	FL		11/25/2025	7.000	153,986	0	(74)	0	0	0	284,000	09/01/2025
1000542886		ROCHESTER	NY		11/14/2025	7.375	241,430	0	(18)	0	0	0	315,000	07/30/2025
1000542892		LIVERMORE	CA		11/25/2025	6.750	1,777,600	0	(92)	0	0	0	2,185,000	09/01/2025
1000542906		PHILLIPSBURG	NJ		12/23/2025	6.875	227,827	0	(5)	0	0	0	300,000	09/01/2025
1000542912		CHARLOTTE	NC		10/15/2025	6.600	147,693	0	325	0	0	0	365,000	07/31/2025
1000542916		ALBANY	NY		10/15/2025	7.800	158,927	0	324	0	0	0	217,000	06/12/2025
1000542918		ALBANY	NY		10/15/2025	7.800	161,196	0	290	0	0	0	220,000	06/12/2025
1000542920		CHICAGO	IL		10/15/2025	7.350	754,323	0	1,221	0	0	0	1,020,000	06/21/2025
1000542928		JEFFERSONVILLE	IN		10/15/2025	7.300	530,361	0	888	0	0	0	675,000	07/17/2025
1000542930		DANVILLE	VA		10/15/2025	6.700	264,368	0	465	0	0	0	345,900	07/02/2025
1000542937		METAIRIE	LA		10/15/2025	6.550	197,843	0	349	0	0	0	260,000	06/26/2025
1000542939		VARIOUS	VA		10/15/2025	6.600	489,925	0	801	0	0	0	678,000	07/14/2025
1000542947		GLENS FALLS	NY		10/15/2025	7.975	220,692	0	533	0	0	0	285,000	07/11/2025
1000542957		ST. PETERSBURG	FL		10/15/2025	7.650	309,984	0	578	0	0	0	400,000	07/02/2025
1000542977		ELBERFELD	IN		10/15/2025	7.100	202,120	0	459	0	0	0	260,000	07/28/2025
1000542981		ORLANDO	FL		10/15/2025	7.025	293,168	0	648	0	0	0	380,000	07/17/2025
1000542987		CONSHOHOCKEN	PA		10/15/2025	6.500	277,643	0	653	0	0	0	400,000	07/17/2025
1000542991		WINTER PARK	FL		10/15/2025	7.125	315,899	0	520	0	0	0	465,000	07/18/2025
1000542993		LANDRUM	SC		10/15/2025	7.175	485,134	0	787	0	0	0	659,800	07/18/2025
1000543018		PETERSBURG	VA		10/15/2025	7.050	223,206	0	379	0	0	0	287,000	07/28/2025
1000543020		CINCINNATI	OH		10/15/2025	7.900	141,629	0	344	0	0	0	195,000	07/29/2025
1000543062		SOUTH BEND	IN		11/13/2025	7.250	144,228	0	(24)	0	0	0	185,000	08/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000543074		CORSICANA	TX		10/20/2025	7.125	179,859	0	(37)	0	0	0	218,000	09/01/2025
1000543076		DELAND	FL		10/20/2025	6.375	273,349	0	(17)	0	0	0	341,999	09/01/2025
1000543088		TUCSON	AZ		11/13/2025	6.875	236,041	0	(40)	0	0	0	350,000	08/08/2025
1000543090		MARANA	AZ		11/13/2025	6.625	247,343	0	(45)	0	0	0	340,000	08/26/2025
1000543098		ST LOUIS	MO		11/13/2025	7.000	1,538,726	0	358	0	0	0	2,149,999	08/04/2025
1000543104		TACOMA	WA		11/13/2025	7.250	694,251	0	(165)	0	0	0	845,000	08/28/2025
1000543108		RENO	NV		11/13/2025	6.875	508,454	0	(56)	0	0	0	663,000	08/28/2025
1000543110		CHELTENHAM	PA		11/13/2025	7.990	278,301	0	(43)	0	0	0	335,000	08/11/2025
1000543134		LEAGUE CITY	TX		11/13/2025	6.625	236,552	0	172	0	0	0	335,000	08/28/2025
1000543140		ALBANY	OR		11/13/2025	6.625	561,315	0	408	0	0	0	780,000	08/23/2025
1000543174		TORRANCE	CA		10/20/2025	6.750	533,096	0	(99)	0	0	0	819,996	09/01/2025
1000543198		ATLANTA	GA		11/13/2025	6.750	249,069	0	165	0	0	0	917,000	08/21/2025
1000543220		OCALA	FL		11/13/2025	6.750	240,803	0	163	0	0	0	291,000	09/01/2025
1000543224		KINGSTON	PA		11/13/2025	7.500	284,236	0	151	0	0	0	340,000	09/01/2025
1000543234		BROWNWOOD	TX		10/20/2025	7.750	99,764	0	(33)	0	0	0	120,000	09/01/2025
1000543258		FARMINGDALE	NY		11/13/2025	6.750	515,495	0	317	0	0	0	820,000	05/12/2025
1000543260		HOLBROOK	NY		11/13/2025	6.625	470,143	0	126	0	0	0	650,000	09/01/2025
1000543284		COLUMBIA	MO		11/13/2025	6.500	232,546	0	173	0	0	0	290,000	08/25/2025
1000543298		HICKORY GROVE	TX		11/13/2025	7.375	128,309	0	69	0	0	0	175,000	09/01/2025
1000543300		HOUSTON	TX		10/20/2025	6.750	251,654	0	(47)	0	0	0	350,000	09/01/2025
1000543310		ATLANTA	GA		11/13/2025	6.750	770,012	0	(130)	0	0	0	1,020,000	08/21/2025
1000543330		SANFORD	ME		11/13/2025	6.750	410,658	0	(105)	0	0	0	633,000	08/19/2025
1000543336		DENVER	CO		12/18/2025	6.625	102,477	0	(6)	0	0	0	437,000	08/05/2025
1000543354		PRINCETON	TX		12/18/2025	6.500	182,205	0	(4)	0	0	0	239,200	08/11/2025
1000543366		SEASIDE HEIGHTS	NJ		11/13/2025	7.250	751,399	0	444	0	0	0	965,000	08/22/2025
1000543370		AVE MARIA	FL		12/18/2025	6.990	383,829	0	(17)	0	0	0	470,000	09/08/2025
1000543376		FRISCO	TX		11/13/2025	6.750	704,217	0	473	0	0	0	850,000	08/30/2025
1000543382		KINGSPORT	TN		10/20/2025	7.125	116,473	0	(30)	0	0	0	149,000	09/01/2025
1000543390		PALM BAY	FL		12/18/2025	6.750	263,463	0	(6)	0	0	0	345,000	08/18/2025
1000543404		SAN ANTONIO	TX		12/18/2025	6.500	184,861	0	(4)	0	0	0	227,519	09/08/2025
1000543408		PROVIDENCE VILLAGE	TX		11/13/2025	6.625	195,818	0	(19)	0	0	0	257,000	08/18/2025
1000543412		LONDON	OH		12/18/2025	7.500	269,212	0	(11)	0	0	0	324,313	09/11/2025
1000543436		VINELAND	NJ		11/13/2025	6.990	277,200	0	(65)	0	0	0	350,000	08/18/2025
1000543438		TRYON	NC		10/02/2025	6.999	714,502	0	(169)	0	0	0	885,000	08/25/2025
1000543500		PHILADELPHIA	PA		09/15/2025	7.250	923,555	0	(5,588)	0	0	0	1,200,000	04/30/2025
1000543504		PARK RAPIDS	MN		09/15/2025	7.375	132,652	0	(816)	0	0	0	175,000	05/07/2025
1000543514		SHELBYVILLE	IN		09/15/2025	7.625	109,460	0	(694)	0	0	0	161,000	06/03/2025
1000543516		WAUKEGAN	IL		09/15/2025	7.750	287,159	0	(1,825)	0	0	0	355,000	05/14/2025
1000543518		VARIOUS	IN		09/15/2025	7.000	559,384	0	(3,276)	0	0	0	754,000	06/26/2025
1000543526		DOLTON	IL		09/15/2025	7.375	140,341	0	(863)	0	0	0	185,000	05/30/2025
1000543530		COLORADO SPRINGS	CO		09/15/2025	7.250	343,517	0	(2,059)	0	0	0	484,000	06/12/2025
1000543532		PATERSON	NJ		09/15/2025	7.375	472,567	0	(2,908)	0	0	0	755,000	06/18/2025
1000543534		BRIDGEPORT	CT		09/15/2025	7.250	464,968	0	(2,813)	0	0	0	604,000	06/06/2025
1000543538		FORT WORTH	TX		09/15/2025	7.500	219,821	0	(1,374)	0	0	0	286,000	06/04/2025
1000543542		AKRON	OH		12/23/2025	7.875	83,707	0	(1,674)	0	0	0	105,000	06/19/2025
1000543546		COATESVILLE	PA		09/15/2025	7.250	125,175	0	(757)	0	0	0	165,000	07/09/2025
1000543548		COATESVILLE	PA		09/15/2025	7.000	181,076	0	(1,058)	0	0	0	260,000	07/01/2025
1000543560		WILKES-BARRE	PA		09/15/2025	7.250	159,313	0	(963)	0	0	0	230,000	07/09/2025
1000543562		STAUNTON	VA		09/15/2025	7.000	159,046	0	(1,059)	0	0	0	207,800	07/16/2025
1000543576		CLARKSVILLE	TN		09/15/2025	7.000	222,249	0	(1,301)	0	0	0	280,000	08/06/2025
1000543578		PHILADELPHIA	PA		09/15/2025	7.125	213,185	0	(1,268)	0	0	0	281,000	08/11/2025
1000543584		INMAN	SC		09/15/2025	7.500	1,511,352	0	(18,228)	0	0	0	2,940,000	02/08/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000543595		HOUSTON	TX		11/20/2025	6.990	3,050,162	0	(374)	0	0	0	4,375,000	09/16/2024
1000543623		RENO	NV		10/23/2025	6.750	435,842	0	(27)	0	0	0	565,000	08/27/2025
1000543625		LAGUNA NIGUEL	CA		10/23/2025	6.625	1,914,250	0	(379)	0	0	0	2,725,000	08/22/2025
1000543633		SCOTTSDALE	AZ		10/23/2025	6.250	768,915	0	(131)	0	0	0	1,750,000	08/26/2025
1000543637		THREE RIVERS	MA		10/23/2025	7.000	256,065	0	(69)	0	0	0	350,000	08/27/2025
1000543641		MADISON	WI		10/23/2025	6.625	1,002,399	0	(74)	0	0	0	2,750,000	08/25/2025
1000543649		LANNON	WI		10/23/2025	7.625	381,669	0	(77)	0	0	0	465,000	08/29/2025
1000543653		JACKSONVILLE	FL		10/23/2025	6.625	809,684	0	(160)	0	0	0	1,619,000	08/28/2025
1000543655		GRASS VALLEY	CA		10/23/2025	7.000	640,526	0	(109)	0	0	0	890,000	08/28/2025
1000548686		ENCINITAS	CA		10/29/2025	6.624	2,058,533	0	(107)	0	0	0	3,800,000	09/07/2025
1000548690		LOS ANGELES	CA		10/02/2025	6.749	948,673	0	(240)	0	0	0	1,160,000	08/05/2025
1000548696		VARIOUS	PA		09/12/2025	7.450	575,340	0	(184)	0	0	0	750,000	05/14/2025
1000548705		BOOTHWYN	PA		09/12/2025	6.600	933,077	0	(340)	0	0	0	1,500,000	06/11/2025
1000548717		VARIOUS	IA		09/12/2025	7.080	1,460,572	0	(533)	0	0	0	1,873,000	07/02/2025
1000548738		PHILADELPHIA	PA		09/12/2025	8.160	238,633	0	(33)	0	0	0	340,000	07/10/2025
1000548758		GALLOWAY	NJ		09/12/2025	7.990	283,382	0	(62)	0	0	0	368,000	07/08/2025
1000548772		NEWARK	NJ		09/12/2025	7.440	455,128	0	(135)	0	0	0	587,000	07/24/2025
1000548778		WEST HAVEN	CT		09/12/2025	7.430	385,039	0	(92)	0	0	0	500,000	07/22/2025
1000548782		WEST BABYLON	NY		09/12/2025	7.150	656,384	0	(249)	0	0	0	900,000	06/24/2025
1000548819		OAK LAWN	IL		09/12/2025	6.750	267,547	0	(86)	0	0	0	370,000	07/28/2025
1000548825		MACON	GA		09/12/2025	7.410	174,518	0	(59)	0	0	0	240,000	07/11/2025
1000548829		PORT WASHINGTON	NY		09/12/2025	7.600	533,093	0	(171)	0	0	0	685,000	06/11/2025
1000548843		CHICAGO	IL		09/16/2025	7.625	338,035	0	(1,656)	0	0	0	445,000	06/19/2025
1000548851		SEMINOLE	FL		09/16/2025	6.375	126,473	0	(675)	0	0	0	256,000	05/01/2025
1000548857		SPRING	TX		09/16/2025	6.625	210,380	0	(1,169)	0	0	0	295,000	08/14/2025
1000548859		WESTLAND	MI		09/16/2025	7.375	133,590	0	(821)	0	0	0	175,000	03/29/2025
1000548865		DAYTON	OH		09/16/2025	7.000	123,577	0	(723)	0	0	0	160,000	06/25/2025
1000548880		BISMARCK	ND		09/16/2025	6.875	175,114	0	(989)	0	0	0	245,000	06/27/2025
1000548882		NEWPORT NEWS	VA		09/16/2025	6.875	185,968	0	(1,073)	0	0	0	257,260	06/20/2025
1000548888		CINCINNATI	OH		09/16/2025	6.625	157,539	0	(875)	0	0	0	205,000	06/13/2025
1000548898		MILWAUKEE	WI		09/16/2025	7.000	102,870	0	(602)	0	0	0	140,000	06/26/2025
1000548920		LOUISVILLE	KY		09/16/2025	7.125	112,394	0	(668)	0	0	0	150,000	06/13/2025
1000548924		ROCKY MOUNT	NC		09/16/2025	7.000	139,944	0	(818)	0	0	0	183,000	07/08/2025
1000548934		PORT CHARLOTTE	FL		09/16/2025	6.250	297,692	0	(1,546)	0	0	0	372,000	07/23/2025
1000548938		GREENSBORO	NC		09/16/2025	7.125	165,228	0	(985)	0	0	0	210,000	07/11/2025
1000548940		BIRMINGHAM	AL		09/16/2025	6.375	170,192	0	(899)	0	0	0	210,000	07/10/2025
1000548948		PITTSTON	PA		09/16/2025	7.250	106,209	0	(642)	0	0	0	145,000	07/21/2025
1000548950		SIOUX FALLS	SD		09/16/2025	6.625	125,848	0	(699)	0	0	0	205,000	07/16/2025
1000548956		CROWN POINT	IN		09/16/2025	6.750	181,319	0	(1,024)	0	0	0	237,000	07/23/2025
1000548960		CAMDEN	NJ		09/16/2025	7.500	142,527	0	(890)	0	0	0	185,000	06/18/2025
1000548972		VARIOUS	OH		09/16/2025	7.000	842,941	0	(4,880)	0	0	0	1,039,700	06/14/2025
1000548986		HUNTSVILLE	AL		09/16/2025	6.375	118,375	0	(635)	0	0	0	192,000	07/31/2025
1000549216		OMAHA	NE		11/25/2025	6.999	226,093	0	(26)	0	0	0	272,000	08/22/2025
1000549266		TEMPE	AZ		11/25/2025	7.750	494,900	0	(51)	0	0	0	635,000	08/19/2025
1000549272		VICTORVILLE	CA		11/25/2025	7.125	277,888	0	(39)	0	0	0	400,000	08/21/2025
1000549274		MICO	TX		11/25/2025	7.999	393,717	0	(44)	0	0	0	481,000	08/22/2025
1000549290		DALLAS	TX		11/25/2025	6.999	124,683	0	(14)	0	0	0	234,000	08/25/2025
1000549294		VALENCIA	CA		11/25/2025	6.750	1,060,016	0	(126)	0	0	0	1,458,000	08/28/2025
1000549302		YUCCA VALLEY	CA		12/23/2025	7.375	221,785	0	(5)	0	0	0	285,000	08/13/2025
1000549308		LAS VEGAS	NV		11/25/2025	6.999	273,762	0	(5)	0	0	0	350,000	08/21/2025
1000549314		SANTA ROSA	CA		11/25/2025	6.750	659,191	0	(9)	0	0	0	915,000	08/25/2025
1000549324		NORTH LAS VEGAS	NV		11/25/2025	7.375	415,534	0	(45)	0	0	0	505,000	08/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000549330		EDMONDS	WA		11/25/2025	6.625	755,963	0	(89)	0	0	0	1,100,000	08/14/2025
1000549340		BRISTOL	CT		11/25/2025	7.250	464,793	0	(38)	0	0	0	565,000	08/27/2025
1000549362		EL PASO	TX		11/25/2025	6.875	180,137	0	(24)	0	0	0	270,000	08/28/2025
1000549364		SANTA ROSA BEACH	FL		11/25/2025	6.875	498,301	0	(58)	0	0	0	600,000	08/25/2025
1000549374		KENNEWICK	WA		11/25/2025	7.500	173,952	0	(17)	0	0	0	210,000	08/26/2025
1000549384		RICHMOND	VA		11/25/2025	6.875	322,379	0	(36)	0	0	0	388,500	08/28/2025
1000549418		BRENTWOOD	CA		11/25/2025	6.875	778,215	0	(90)	0	0	0	999,000	08/25/2025
1000549420		MERIDIAN	ID		11/25/2025	6.875	540,491	0	(63)	0	0	0	854,000	08/19/2025
1000549424		SPRING	TX		11/25/2025	6.750	199,578	0	(31)	0	0	0	375,000	08/29/2025
1000549430		SHERMAN	TX		11/25/2025	6.999	271,187	0	(31)	0	0	0	435,000	08/25/2025
1000549440		CALDWELL	ID		11/25/2025	6.999	278,252	0	(32)	0	0	0	335,000	08/20/2025
1000549448		NEW SMYRNA BEACH	FL		11/25/2025	7.999	259,384	0	(26)	0	0	0	312,000	08/28/2025
1000549450		MANOR	TX		11/25/2025	6.625	197,665	0	(25)	0	0	0	282,000	08/27/2025
1000549458		SAN ANTONIO	TX		11/25/2025	7.625	385,941	0	(30)	0	0	0	520,500	08/29/2025
1000549480		WEST PALM BEACH	FL		11/25/2025	6.999	262,412	0	(22)	0	0	0	365,000	08/29/2025
1000549484		EUREKA	CA		11/25/2025	6.375	270,131	0	(17)	0	0	0	395,000	08/28/2025
1000549486		JUPITER	FL		11/25/2025	6.625	321,696	0	(3)	0	0	0	440,000	08/29/2025
1000549492		RIVERSIDE	CA		11/25/2025	7.375	1,143,006	0	(124)	0	0	0	1,375,000	08/25/2025
1000549506		FORT MYERS	FL		11/25/2025	6.625	310,989	0	(32)	0	0	0	430,000	08/29/2025
1000550254		LAWRENCE	NY		10/10/2025	6.990	2,603,729	0	(293)	0	0	0	4,600,000	09/11/2025
1000550258		SOUTHLAKE	TX		11/20/2025	6.999	1,429,266	0	(149)	0	0	0	1,907,000	09/07/2025
1000550262		LOS ANGELES	CA		10/23/2025	6.624	1,043,833	0	(99)	0	0	0	1,375,000	09/13/2025
1000550293		PICAYUNE	MS		12/18/2025	6.480	95,051	0	(4)	0	0	0	204,000	08/11/2025
1000550299		WEST CHESTER	PA		12/18/2025	7.090	282,939	0	1,497	0	0	0	470,000	08/06/2025
1000550313		DECATUR	AL		12/18/2025	6.630	125,541	0	25	0	0	0	173,000	08/13/2025
1000550319		ATHENS	GA		12/18/2025	6.960	153,592	0	(7)	0	0	0	197,000	08/28/2025
1000550341		NEW BRUNSWICK	NJ		12/18/2025	6.520	393,160	0	(10)	0	0	0	515,000	08/21/2025
1000550343		NEW ORLEANS	LA		12/18/2025	6.720	554,426	0	(19)	0	0	0	720,000	08/21/2025
1000550361		NEW CASTLE	IN		12/23/2025	6.900	100,924	0	(3)	0	0	0	138,000	08/29/2025
1000550369		TULSA	OK		12/18/2025	6.800	130,017	0	(5)	0	0	0	180,000	08/27/2025
1000550371		NORRISTOWN	PA		12/18/2025	6.800	125,897	0	(3)	0	0	0	225,000	08/28/2025
1000550373		ROANOKE	VA		12/18/2025	7.170	159,841	0	(7)	0	0	0	205,000	09/02/2025
1000550395		HAMILTON	OH		12/18/2025	6.790	267,636	0	(11)	0	0	0	345,000	09/02/2025
1000550397		SMYRNA	DE		12/18/2025	6.560	182,922	0	(9)	0	0	0	276,000	09/09/2025
1000550401		HARTFORD	CT		12/18/2025	7.140	389,840	0	(18)	0	0	0	500,000	09/09/2025
1000550403		GASTONIA	NC		12/18/2025	7.020	186,594	0	(8)	0	0	0	240,000	09/02/2025
1000550409		KALAMAZOO	MI		12/18/2025	7.370	172,608	0	(5)	0	0	0	225,000	09/03/2025
1000550411		KNOXVILLE	TN		12/18/2025	6.440	149,321	0	(6)	0	0	0	250,000	09/08/2025
1000550425		ROTONDA WEST	FL		12/18/2025	6.810	356,931	0	(16)	0	0	0	453,000	08/27/2025
1000550427		MARICOPA	AZ		12/18/2025	6.300	206,891	0	(9)	0	0	0	368,000	09/10/2025
1000550429		CALUMET CITY	IL		12/18/2025	6.580	134,550	0	(5)	0	0	0	175,000	07/04/2025
1000550441		POUGHKEEPSIE	NY		10/29/2025	7.124	157,154	0	(22)	0	0	0	195,000	08/28/2025
1000550443		SAINT JOSEPH	MO		10/23/2025	8.499	154,489	0	(18)	0	0	0	215,000	09/10/2025
1000550445		ROCHESTER	NY		10/29/2025	6.874	231,709	0	(35)	0	0	0	330,000	09/17/2025
1000550447		ROSEBURG	OR		11/20/2025	7.500	236,541	0	(40)	0	0	0	300,000	09/08/2025
1000550449		CARNELIAN BAY	CA		11/25/2025	7.375	681,271	0	(187)	0	0	0	875,000	08/24/2025
1000550453		LAKEWOOD	NJ		10/29/2025	8.875	162,668	0	(13)	0	0	0	200,000	06/06/2025
1000550465		LOXAHATCHEE	FL		10/29/2025	7.750	458,985	0	(15)	0	0	0	600,000	07/15/2025
1000550469		SAN BERNARDINO	CA		10/29/2025	7.750	429,688	0	(40)	0	0	0	650,000	07/16/2025
1000550471		GREENSBORO	NC		10/29/2025	7.250	111,787	0	(29)	0	0	0	152,000	07/18/2025
1000550481		MINNETONKA	MN		10/29/2025	6.990	555,427	0	(113)	0	0	0	765,000	07/15/2025
1000550501		MANALAPAN	NJ		10/29/2025	7.625	519,096	0	(26)	0	0	0	1,130,000	06/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000550507		BROOKLYN	NY		10/29/2025	7.375	1,027,074	0	(149)	0	0	0	1,428,000	07/24/2025
1000550509		BROOKLYN	NY		10/29/2025	7.250	726,871	0	(75)	0	0	0	1,000,000	07/31/2025
1000550519		VARIOUS	KY		09/26/2025	6.389	4,865,037	0	(1,140)	0	0	0	7,525,000	06/03/2025
1000550611		STATEN ISLAND	NY		10/23/2025	6.990	581,336	0	(123)	0	0	0	750,000	06/24/2025
1000550615		SEALEVEL	NC		11/20/2025	7.124	185,232	0	(20)	0	0	0	225,000	09/20/2025
1000550767		SYRACUSE	NY		11/12/2025	7.374	91,242	0	(16)	0	0	0	125,000	09/04/2025
1000550781		VALLEY COTTAGE	NY		11/12/2025	6.624	355,056	0	(63)	0	0	0	489,000	08/19/2025
1000550797		WEST HAVEN	UT		11/12/2025	6.999	1,132,121	0	(196)	0	0	0	1,363,200	08/20/2025
1000550807		CATHEDRAL CITY	CA		11/12/2025	7.374	314,642	0	(20)	0	0	0	405,000	09/02/2025
1000550815		BAKERSFIELD	CA		12/19/2025	7.249	265,489	0	(13)	0	0	0	317,500	09/02/2025
1000550841		SPRING	TX		11/12/2025	6.749	155,427	0	(24)	0	0	0	215,000	09/07/2025
1000550845		INDIAN LAND	SC		11/12/2025	6.499	186,111	0	(31)	0	0	0	257,000	09/03/2025
1000550853		LADSON	SC		11/12/2025	6.249	283,225	0	(32)	0	0	0	380,000	09/11/2025
1000550857		FORT WALTON BEACH	FL		11/12/2025	6.749	157,129	0	(34)	0	0	0	265,000	09/10/2025
1000550861		ANAHEIM	CA		11/25/2025	6.499	412,145	0	(41)	0	0	0	1,090,000	09/29/2025
1000550867		TUCSON	AZ		11/12/2025	6.749	287,620	0	(38)	0	0	0	400,000	09/09/2025
1000550897		GLENDALE	AZ		11/25/2025	7.124	475,511	0	(40)	0	0	0	640,000	08/13/2025
1000550937		MC GAHEYSVILLE	VA		11/25/2025	7.749	944,956	0	(103)	0	0	0	1,300,000	08/05/2025
1000550969		WEST LAFAYETTE	IN		11/12/2025	6.499	155,689	0	(28)	0	0	0	283,000	08/22/2025
1000550971		OAK RIDGE	TN		11/12/2025	6.249	297,940	0	(31)	0	0	0	389,999	08/28/2025
1000550979		MISSOURI CITY	TX		11/12/2025	6.999	1,195,903	0	743	0	0	0	1,440,000	08/26/2025
1000550993		SCOTTSDALE	AZ		11/12/2025	7.125	2,024,400	0	(347)	0	0	0	3,195,000	08/27/2025
1000551033		HAMILTON	NJ		11/25/2025	6.749	217,473	0	(27)	0	0	0	390,000	08/04/2025
1000551037		CAPITOLA	CA		11/12/2025	7.125	535,188	0	(92)	0	0	0	650,000	09/01/2025
1000551047		CHENEY	WA		11/12/2025	6.750	375,623	0	(67)	0	0	0	516,950	08/11/2025
1000551057		MALIBU	CA		11/12/2025	6.875	2,074,362	0	(366)	0	0	0	11,000,000	09/01/2025
1000551059		LIVERMORE	CA		11/12/2025	6.875	1,008,625	0	(182)	0	0	0	1,590,000	09/01/2025
1000551091		RUSKIN	FL		12/19/2025	6.624	388,906	0	(16)	0	0	0	575,000	09/17/2025
1000551099		LOS ANGELES	CA		11/12/2025	7.125	305,480	0	(29)	0	0	0	400,000	08/26/2025
1000551117		STATEN ISLAND	NY		11/12/2025	6.990	821,020	0	(138)	0	0	0	990,000	08/21/2025
1000551163		TUJUNGA	CA		11/12/2025	6.999	876,479	0	(51)	0	0	0	1,160,000	09/15/2025
1000551191		MERCED	CA		11/25/2025	6.874	404,867	0	(49)	0	0	0	945,000	09/15/2025
1000551213		HARLINGEN	TX		12/29/2025	7.124	173,569	0	(1)	0	0	0	209,123	08/20/2025
1000551215		LOS ANGELES	CA		12/19/2025	6.624	1,421,028	0	(59)	0	0	0	2,250,000	09/18/2025
1000551231		MIAMI	FL		11/12/2025	6.499	501,325	0	(60)	0	0	0	640,000	08/21/2025
1000552253		PLACIDA	FL		12/05/2025	7.000	353,005	0	(44)	0	0	0	420,000	09/01/2025
1000552257		MCKINNEY	TX		12/05/2025	7.875	1,226,586	0	(63)	0	0	0	1,500,000	09/01/2025
1000552319		ATLANTA	GA		12/05/2025	7.250	202,289	0	(8)	0	0	0	265,000	09/01/2025
1000552347		AMARILLO	TX		12/05/2025	7.625	111,090	0	(4)	0	0	0	150,000	09/01/2025
1000552351		AMARILLO	TX		12/05/2025	7.625	108,974	0	(4)	0	0	0	150,000	09/01/2025
1000552357		AMARILLO	TX		12/05/2025	7.750	125,590	0	(4)	0	0	0	160,000	09/01/2025
1000552365		AMARILLO	TX		12/05/2025	7.750	125,742	0	(4)	0	0	0	160,000	09/01/2025
1000552367		COCOA	FL		12/05/2025	7.750	238,335	0	(33)	0	0	0	325,000	09/01/2025
1000552385		MIAMI	FL		12/05/2025	7.625	524,150	0	(60)	0	0	0	665,000	09/01/2025
1000552409		CHARLOTTE	NC		12/05/2025	7.250	325,936	0	(14)	0	0	0	440,000	09/01/2025
1000552411		CHARLOTTE	NC		12/05/2025	7.250	341,040	0	(15)	0	0	0	460,000	09/01/2025
1000552441		PHILLIPSBURG	NJ		12/05/2025	7.875	272,196	0	(30)	0	0	0	345,000	09/01/2025
1000552449		MOUNT OLIVER	PA		12/05/2025	7.500	111,695	0	(8)	0	0	0	135,600	09/01/2025
1000552453		COLUMBUS	IN		12/05/2025	7.375	267,896	0	(34)	0	0	0	317,000	09/01/2025
1000552469		MONROE	NY		12/05/2025	7.375	579,094	0	(56)	0	0	0	695,000	09/01/2025
1000552479		COLUMBUS	OH		12/05/2025	7.000	255,750	0	(32)	0	0	0	306,000	09/01/2025
1000552495		SAINT LOUIS	MO		12/05/2025	7.125	691,242	0	(97)	0	0	0	959,000	09/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000552501		HOLLYWOOD	FL		12/05/2025	8.375	339,169	0	(32)	0	0	0	462,000	09/01/2025
1000552587		HOUSTON	TX		12/05/2025	7.875	298,379	0	(11)	0	0	0	435,000	09/01/2025
1000552613		LUMBERTON	NJ		12/05/2025	8.125	262,891	0	(7)	0	0	0	335,000	09/01/2025
1000552635		TUCSON	AZ		12/05/2025	7.125	313,501	0	(50)	0	0	0	451,000	09/01/2025
1000552637		TULSA	OK		12/05/2025	7.500	231,932	0	(30)	0	0	0	292,000	09/01/2025
1000552651		SARASOTA	FL		12/05/2025	7.250	286,151	0	(34)	0	0	0	339,999	09/01/2025
1000552657		INDIANAPOLIS	IN		12/05/2025	8.000	167,859	0	(5)	0	0	0	200,000	09/01/2025
1000552663		ALBRIGHTSVILLE	PA		12/05/2025	7.000	591,276	0	(34)	0	0	0	722,000	09/01/2025
1000552669		TULSA	OK		12/05/2025	7.375	310,546	0	(35)	0	0	0	394,000	09/01/2025
1000552677		CHEEKTOWAGA	NY		12/05/2025	7.125	249,709	0	(37)	0	0	0	335,000	09/01/2025
1000552687		MIDLAND	TX		12/05/2025	6.500	220,414	0	(4)	0	0	0	274,845	09/01/2025
1000552691		BRANDON	MS		12/05/2025	6.999	192,909	0	(27)	0	0	0	260,000	09/01/2025
1000552693		BRANDON	MS		12/05/2025	6.999	173,618	0	(24)	0	0	0	234,000	09/01/2025
1000552701		INDIANAPOLIS	IN		12/05/2025	7.250	139,036	0	(21)	0	0	0	178,000	09/01/2025
1000552713		PITTSBURGH	PA		12/05/2025	6.910	105,494	0	(8)	0	0	0	147,000	09/01/2025
1000552731		CLEVELAND	OH		12/05/2025	8.125	107,297	0	(7)	0	0	0	129,900	09/01/2025
1000552745		SPRINGDALE	AR		12/05/2025	7.500	322,259	0	(37)	0	0	0	446,000	09/01/2025
1000552747		COLUMBUS	OH		12/05/2025	7.000	156,864	0	(17)	0	0	0	200,000	09/01/2025
1000552759		TOMS RIVER	NJ		12/05/2025	7.625	470,727	0	(50)	0	0	0	560,000	09/01/2025
1000552763		THOMASTON	GA		12/05/2025	8.000	141,843	0	(16)	0	0	0	168,000	09/01/2025
1000552767		DAVENPORT	FL		12/05/2025	7.500	213,740	0	(31)	0	0	0	313,829	09/01/2025
1000552769		TULSA	OK		12/05/2025	7.250	321,473	0	(48)	0	0	0	430,000	09/01/2025
1000552797		COLUMBUS	OH		12/05/2025	7.000	311,460	0	(18)	0	0	0	380,000	09/01/2025
1000552835		EL PASO	TX		12/05/2025	7.625	215,828	0	(22)	0	0	0	274,000	09/01/2025
1000552841		BESSEMER	MI		12/05/2025	7.999	179,778	0	(16)	0	0	0	215,000	09/01/2025
1000552859		DECATUR	AL		12/05/2025	6.750	162,413	0	(4)	0	0	0	210,213	09/01/2025
1000552865		WILLIAMS	AZ		12/05/2025	7.125	383,976	0	(46)	0	0	0	520,000	09/01/2025
1000552877		FOREST PARK	GA		12/05/2025	7.499	215,208	0	(235)	0	0	0	272,000	09/01/2025
1000552885		TULARE	CA		12/05/2025	6.625	342,658	0	(13)	0	0	0	473,000	09/01/2025
1000552899		PEACHTREE CORNERS	GA		12/05/2025	6.750	478,774	0	(42)	0	0	0	577,000	09/01/2025
1000552905		MEXICO BEACH	FL		12/05/2025	7.000	251,836	0	(28)	0	0	0	529,000	09/01/2025
1000552923		ANDERSON	IN		12/05/2025	7.500	210,289	0	(8)	0	0	0	253,000	09/01/2025
1000552935		SWEET HOME	OR		12/05/2025	6.625	370,959	0	(21)	0	0	0	470,000	09/01/2025
1000552939		MOREHEAD CITY	NC		12/05/2025	6.625	351,651	0	(28)	0	0	0	425,000	09/01/2025
1000552949		BURLINGTON	NC		12/05/2025	7.000	282,399	0	(24)	0	0	0	340,000	09/01/2025
1000552951		LAS VEGAS	NV		12/05/2025	6.875	442,460	0	(44)	0	0	0	530,000	09/01/2025
1000552953		BROOKLYN	MI		12/05/2025	6.500	749,540	0	(25)	0	0	0	925,000	09/01/2025
1000552965		CASCO	ME		12/05/2025	6.625	340,354	0	(11)	0	0	0	420,000	09/01/2025
1000552977		MASHPEE	MA		12/05/2025	7.000	383,551	0	(22)	0	0	0	499,152	09/01/2025
1000552983		UKIAH	CA		12/05/2025	6.750	499,049	0	(30)	0	0	0	641,980	09/01/2025
1000552985		NOGALES	AZ		12/05/2025	6.990	168,905	0	(10)	0	0	0	240,000	09/01/2025
1000553003		ESCONDIDO	CA		12/05/2025	7.000	566,020	0	(32)	0	0	0	690,000	09/01/2025
1000553005		HOLDEN BEACH	NC		12/05/2025	6.990	883,373	0	(51)	0	0	0	1,150,000	09/01/2025
1000553007		KALISPELL	MT		12/05/2025	7.375	1,229,743	0	(67)	0	0	0	1,500,000	09/01/2025
1000553013		COS COB	CT		12/05/2025	7.250	1,075,315	0	(60)	0	0	0	1,400,000	09/01/2025
1000553017		BIG BEAR LAKE	CA		12/05/2025	6.875	1,045,748	0	(61)	0	0	0	2,100,000	09/01/2025
1000553021		HEALDSBURG	CA		12/05/2025	6.375	1,072,265	0	(34)	0	0	0	2,900,000	09/01/2025
1000553029		WOODINVILLE	WA		12/05/2025	6.875	1,257,470	0	(73)	0	0	0	1,752,000	09/01/2025
1000553031		BEND	OR		12/05/2025	7.250	1,415,221	0	(78)	0	0	0	1,725,000	09/01/2025
1000553041		HAMPSTEAD	NC		12/05/2025	6.990	945,925	0	(54)	0	0	0	1,230,000	09/01/2025
1000553043		SUNSET BEACH	NC		12/05/2025	7.250	972,708	0	(54)	0	0	0	1,355,000	09/01/2025
1000553047		RIVERSIDE	CA		12/05/2025	6.750	463,421	0	(27)	0	0	0	565,000	09/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000553049		SACRAMENTO	CA		12/05/2025	6.500	496,142	0	(53)	0	0	0	730,000	09/01/2025
1000553071		ROUND ROCK	TX		12/05/2025	7.375	145,214	0	(6)	0	0	0	247,000	09/01/2025
1000553073		GALLATIN	TN		12/05/2025	7.625	115,006	0	(4)	0	0	0	475,000	09/01/2025
1000553075		HAGERSTOWN	MD		12/05/2025	7.875	114,551	0	(3)	0	0	0	334,000	09/01/2025
1000553083		BLUFFTON	SC		12/05/2025	7.375	254,390	0	(10)	0	0	0	512,000	09/01/2025
1000553087		LADSON	SC		12/05/2025	7.625	144,154	0	(6)	0	0	0	220,000	09/01/2025
1000553099		OWEGO	NY		12/05/2025	8.000	152,888	0	(12)	0	0	0	183,333	09/01/2025
1000553101		OWEGO	NY		12/05/2025	8.000	152,888	0	(12)	0	0	0	183,333	09/01/2025
1000553119		JACKSONVILLE	FL		12/05/2025	6.625	264,177	0	(30)	0	0	0	415,000	09/01/2025
1000553121		JACKSONVILLE	FL		12/05/2025	6.625	245,502	0	(28)	0	0	0	360,000	09/01/2025
1000553123		JACKSONVILLE	FL		12/05/2025	6.625	217,436	0	(23)	0	0	0	312,000	09/01/2025
1000553133		CROWLEY	TX		12/05/2025	7.750	120,305	0	(3)	0	0	0	248,000	09/01/2025
1000553135		KISSIMMEE	FL		12/05/2025	7.625	164,242	0	(5)	0	0	0	301,000	09/01/2025
1000553137		PORTAGE	IN		12/05/2025	7.500	157,730	0	(14)	0	0	0	190,000	09/01/2025
1000553139		WHITING	IN		12/05/2025	7.875	375,511	0	(31)	0	0	0	450,000	09/01/2025
1000553141		LIVERMORE	CA		12/05/2025	7.457	940,402	0	(88)	0	0	0	1,125,000	09/01/2025
1000553149		EL CAJON	CA		12/05/2025	7.375	916,619	0	(89)	0	0	0	1,100,000	09/01/2025
1000553151		SAN DIEGO	CA		12/05/2025	7.399	861,626	0	(81)	0	0	0	1,030,000	09/01/2025
1000553163		PORTER RANCH	CA		12/05/2025	7.598	917,336	0	(84)	0	0	0	1,100,000	09/01/2025
1000553197		RALEIGH	NC		12/05/2025	6.999	343,221	0	(20)	0	0	0	419,000	09/01/2025
1000553213		PHOENIX	AZ		12/05/2025	6.999	346,995	0	(20)	0	0	0	423,000	09/01/2025
1000553215		ESTERO	FL		12/05/2025	6.875	400,002	0	(40)	0	0	0	480,000	09/01/2025
1000553221		BOISE	ID		12/05/2025	6.997	340,432	0	(19)	0	0	0	415,000	09/01/2025
1000553227		HAILEY	ID		12/05/2025	6.999	311,805	0	(18)	0	0	0	380,000	09/01/2025
1000553231		STEVENSVILLE	MI		12/05/2025	6.623	347,774	0	(19)	0	0	0	425,000	09/01/2025
1000553239		SAN JOSE	CA		12/05/2025	7.125	1,073,811	0	(103)	0	0	0	1,285,000	09/01/2025
1000553315		NEW CASTLE	PA		09/22/2025	7.800	102,144	0	(663)	0	0	0	135,000	07/09/2025
1000553327		KOKOMO	IN		09/22/2025	7.460	223,710	0	(1,385)	0	0	0	331,000	07/14/2025
1000553338		COLUMBUS	OH		09/22/2025	7.975	118,146	0	(17)	0	0	0	170,000	07/17/2025
1000553348		DAVENPORT	FL		09/22/2025	7.400	274,529	0	(21)	0	0	0	364,000	08/20/2025
1000553356		CALUMET PARK	IL		09/22/2025	6.900	175,433	0	(1,011)	0	0	0	250,000	06/11/2025
1000553375		INDIANAPOLIS	IN		09/22/2025	7.300	133,532	0	(32)	0	0	0	173,000	07/31/2025
1000553377		LA JOYA	TX		09/22/2025	7.525	187,536	0	(50)	0	0	0	242,000	05/23/2025
1000553400		CINCINNATI	OH		09/22/2025	7.607	173,978	0	(1,097)	0	0	0	228,000	08/01/2025
1000553412		CLEVELAND	OH		09/22/2025	7.750	122,877	0	(792)	0	0	0	162,000	08/05/2025
1000553418		MANCHESTER	CT		09/22/2025	7.450	220,775	0	(35)	0	0	0	282,000	07/30/2025
1000553422		CLAYMONT	DE		09/22/2025	7.100	309,940	0	(1,834)	0	0	0	400,000	08/05/2025
1000553428		NEW BRITAIN	CT		09/22/2025	7.250	389,107	0	(2,347)	0	0	0	500,000	08/18/2025
1000553432		COLUMBUS	OH		09/22/2025	7.800	109,236	0	(6)	0	0	0	160,000	08/15/2025
1000553436		COLUMBIA	SC		09/22/2025	7.700	172,173	0	(29)	0	0	0	225,000	08/12/2025
1000553442		ST LOUIS	MO		09/22/2025	6.500	106,573	0	(16)	0	0	0	140,000	08/12/2025
1000553452		NEW HAVEN	CT		09/22/2025	7.275	331,301	0	(106)	0	0	0	425,000	08/05/2025
1000553456		DECATUR	GA		09/22/2025	7.275	355,321	0	(101)	0	0	0	458,000	08/07/2025
1000553458		LOUISBURG	NC		09/22/2025	6.850	259,285	0	(98)	0	0	0	382,000	08/08/2025
1000553464		ORLANDO	FL		09/22/2025	6.900	210,314	0	(74)	0	0	0	257,000	08/08/2025
1000553496		MAPLE HEIGHTS	OH		09/22/2025	7.275	112,204	0	(680)	0	0	0	142,000	08/13/2025
1000553504		BOSTON	MA		09/22/2025	6.450	596,717	0	(125)	0	0	0	730,000	08/14/2025
1000553524		MONTGOMERY	AL		09/22/2025	7.889	142,877	0	(23)	0	0	0	187,000	08/19/2025
1000553530		MILFORD	OH		09/22/2025	7.400	287,343	0	(1,769)	0	0	0	375,000	08/01/2025
1000553534		KNOXVILLE	TN		09/22/2025	7.400	287,061	0	(80)	0	0	0	370,000	08/18/2025
1000553570		BURLINGTON	NC		09/22/2025	6.875	219,646	0	(72)	0	0	0	265,000	08/24/2025
1000553576		FROSTPROOF	FL		09/22/2025	7.500	119,250	0	(25)	0	0	0	155,000	06/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000553582		KOKOMO	IN		09/22/2025	7.850	136,697	0	(15)	0	0	0	180,000	07/30/2025
1000553588		SELDEN	NY		10/09/2025	6.500	416,318	0	(121)	0	0	0	850,000	06/04/2025
1000553596		HOMESTEAD	FL		10/02/2025	6.750	594,604	0	(78)	0	0	0	730,000	08/07/2025
1000553598		MIAMI	FL		10/09/2025	6.750	712,719	0	(84)	0	0	0	875,000	08/12/2025
1000553730		GREENWOOD	SC		09/22/2025	7.580	233,227	0	(67)	0	0	0	300,000	08/29/2025
1000553732		GREENWOOD	SC		09/22/2025	7.580	225,453	0	(65)	0	0	0	290,000	08/29/2025
1000553736		ST PETERS	MO		09/22/2025	6.400	155,773	0	(55)	0	0	0	273,000	08/21/2025
1000553742		SHREWSBURY	MA		09/22/2025	7.250	178,105	0	(82)	0	0	0	260,000	08/04/2025
1000554203		KENNER	LA		11/19/2025	7.080	2,375,184	0	(260)	0	0	0	3,105,000	09/21/2025
1000557715		LOS ANGELES	CA		10/09/2025	6.375	988,283	0	(76)	0	0	0	2,247,000	08/19/2025
1000557777		PALM BEACH GARDENS	FL		12/23/2025	6.875	647,249	0	(3)	0	0	0	840,000	09/01/2025
1000557781		EDINBURG	TX		12/23/2025	6.750	141,964	0	(3)	0	0	0	198,000	08/13/2025
1000557783		EDINBURG	TX		12/23/2025	6.750	142,872	0	(2)	0	0	0	200,000	03/25/2025
1000557787		TAMPA	FL		11/25/2025	6.625	415,952	0	(48)	0	0	0	940,000	09/01/2025
1000557803		FAR ROCKAWAY	NY		11/14/2025	7.000	707,447	0	(32)	0	0	0	975,000	08/11/2025
1000557811		FREEPORT	NY		12/23/2025	7.500	665,157	0	(9)	0	0	0	850,000	09/01/2025
1000557861		ATLANTA	GA		11/25/2025	7.500	847,731	0	(57)	0	0	0	1,100,000	09/01/2025
1000557891		BOCA RATON	FL		11/25/2025	7.125	529,914	0	(86)	0	0	0	870,000	09/01/2025
1000557905		CINCINNATI	OH		12/23/2025	6.750	354,960	0	0	0	0	0	498,000	09/01/2025
1000557909		PUNTA GORDA	FL		11/25/2025	7.875	154,400	0	(5)	0	0	0	186,000	09/01/2025
1000557915		PEWAUKEE	WI		12/23/2025	6.750	154,188	0	(2)	0	0	0	385,000	09/01/2025
1000557943		ONALASKA	TX		12/23/2025	6.875	149,048	0	(1)	0	0	0	205,000	09/01/2025
1000557971		SARASOTA	FL		12/23/2025	6.750	392,387	0	0	0	0	0	515,000	09/01/2025
1000557975		NEW ORLEANS	LA		11/14/2025	6.500	278,626	0	(35)	0	0	0	422,000	09/02/2025
1000557987		WEST HAVERSTRAW	NY		11/25/2025	6.875	337,363	0	(26)	0	0	0	410,000	09/01/2025
1000558027		BRIDGEPORT	CT		11/25/2025	6.750	343,048	0	(961)	0	0	0	437,500	09/01/2025
1000558039		CHICAGO	IL		11/25/2025	6.875	154,808	0	(14)	0	0	0	200,000	09/01/2025
1000558051		BROUSSARD	LA		11/25/2025	7.000	201,608	0	(22)	0	0	0	258,500	09/01/2025
1000558055		WAXHAW	NC		12/23/2025	6.500	543,025	0	(3)	0	0	0	729,000	09/01/2025
1000558079		SAVANNAH	GA		11/25/2025	6.625	292,826	0	(20)	0	0	0	381,037	09/01/2025
1000558085		LOS ANGELES	CA		12/23/2025	6.500	227,860	0	(6)	0	0	0	551,000	09/01/2025
1000558111		SANTA BARBARA	CA		12/23/2025	7.000	955,218	0	(14)	0	0	0	1,150,000	09/01/2025
1000558129		HAVERSTRAW	NY		11/25/2025	7.490	475,054	0	(404)	0	0	0	610,000	09/01/2025
1000558147		COLLEGE STATION	TX		12/23/2025	6.875	232,944	0	(1)	0	0	0	288,500	09/01/2025
1000558732		MANORVILLE	NY		10/09/2025	6.999	554,331	0	(49)	0	0	0	710,000	08/06/2025
1000558879		SACRAMENTO	CA		11/25/2025	6.999	430,493	0	(36)	0	0	0	523,286	08/28/2025
1000558933		LONGMONT	CO		11/25/2025	6.625	240,700	0	(23)	0	0	0	529,000	08/15/2025
1000558953		BUDA	TX		11/25/2025	6.875	781,458	0	(81)	0	0	0	945,000	08/29/2025
1000558961		PORTLAND	OR		11/25/2025	6.875	640,449	0	(36)	0	0	0	885,000	08/25/2025
1000558969		OCALA	FL		11/25/2025	7.625	166,721	0	(21)	0	0	0	199,500	09/02/2025
1000558985		MEMPHIS	TN		11/25/2025	7.875	141,281	0	(17)	0	0	0	180,000	08/05/2025
1000558993		MIAMI	FL		12/23/2025	7.500	261,636	0	0	0	0	0	314,900	08/29/2025
1000559013		MILWAUKEE	WI		11/25/2025	9.125	109,839	0	(11)	0	0	0	145,000	08/20/2025
1000559023		TAMPA	FL		11/25/2025	7.250	455,584	0	(45)	0	0	0	550,000	08/22/2025
1000559033		SAN DIEGO	CA		11/25/2025	6.875	974,613	0	(99)	0	0	0	1,450,000	08/27/2025
1000559053		HEALDSBURG	CA		11/25/2025	6.750	860,348	0	(13)	0	0	0	1,282,000	08/25/2025
1000559055		SANTA ROSA	CA		11/25/2025	6.750	898,563	0	(13)	0	0	0	1,366,000	08/25/2025
1000559071		AUBREY	TX		11/25/2025	7.125	1,287,593	0	(144)	0	0	0	1,549,000	08/20/2025
1000559073		GALVESTON	TX		11/25/2025	7.125	874,466	0	(98)	0	0	0	1,052,000	08/25/2025
1000559075		SAVANNAH	GA		11/25/2025	7.500	181,846	0	(19)	0	0	0	390,000	08/27/2025
1000559079		BARTOW	FL		11/25/2025	6.999	157,748	0	(27)	0	0	0	215,000	09/05/2025
1000559085		HOUSTON	TX		11/25/2025	7.250	955,948	0	(105)	0	0	0	1,150,000	08/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000559087		DESTIN	FL		11/25/2025	6.875	169,873	0	(23)	0	0	0	325,000	09/09/2025
1000559121		LONG BEACH	CA		11/25/2025	7.375	1,975,788	0	(212)	0	0	0	2,375,000	09/03/2025
1000559123		EMERSON	NJ		11/25/2025	6.999	553,737	0	(63)	0	0	0	710,000	09/04/2025
1000559131		CULLMAN	AL		11/25/2025	6.875	182,629	0	(24)	0	0	0	250,000	08/22/2025
1000559133		GOFFSTOWN	NH		11/25/2025	6.875	662,902	0	(10)	0	0	0	800,000	09/05/2025
1000559135		SUMMERVILLE	SC		11/25/2025	6.625	354,797	0	(40)	0	0	0	488,500	09/04/2025
1000559137		OCEANSIDE	CA		11/25/2025	6.750	617,413	0	(55)	0	0	0	1,350,000	08/20/2025
1000559151		DENTON	TX		11/25/2025	6.500	231,388	0	(22)	0	0	0	355,000	08/22/2025
1000559173		HOUSTON	TX		11/25/2025	6.875	139,152	0	(2)	0	0	0	180,000	09/08/2025
1000559187		PANAMA CITY	FL		11/25/2025	6.999	168,865	0	(27)	0	0	0	644,000	09/01/2025
1000559193		SAN DIEGO	CA		11/25/2025	6.999	785,891	0	(91)	0	0	0	1,590,000	08/25/2025
1000559195		GLENDALE	AZ		11/25/2025	6.625	630,888	0	(51)	0	0	0	850,000	08/25/2025
1000559197		YORBA LINDA	CA		11/25/2025	7.875	639,592	0	(8)	0	0	0	775,000	08/28/2025
1000559203		LAWNDALE	CA		11/25/2025	6.375	564,555	0	(36)	0	0	0	800,000	09/05/2025
1000559209		LOCUST GROVE	OK		11/25/2025	6.750	155,186	0	(16)	0	0	0	325,000	08/29/2025
1000559213		SAN ANTONIO	TX		11/25/2025	6.625	175,380	0	(17)	0	0	0	258,000	08/27/2025
1000559227		LOS ANGELES	CA		11/25/2025	6.750	487,023	0	(52)	0	0	0	1,200,000	09/08/2025
1000559237		MIAMI GARDENS	FL		11/25/2025	6.875	479,303	0	(58)	0	0	0	575,000	09/08/2025
1000559241		LA PORTE	TX		11/25/2025	7.875	256,264	0	(3)	0	0	0	329,000	08/20/2025
1000559265		CHICAGO	IL		11/25/2025	6.999	270,286	0	(21)	0	0	0	351,000	08/28/2025
1000559267		BIRMINGHAM	MI		11/25/2025	7.375	305,615	0	(5)	0	0	0	390,000	09/05/2025
1000559269		VIRGINIA BEACH	VA		11/25/2025	6.875	271,541	0	(27)	0	0	0	350,000	09/03/2025
1000559275		TEMPLE	TX		11/25/2025	7.250	137,904	0	(17)	0	0	0	165,000	09/05/2025
1000559279		DURANGO	CO		11/25/2025	7.375	641,150	0	(52)	0	0	0	890,000	08/28/2025
1000559281		MONTGOMERY	AL		11/25/2025	6.875	127,874	0	(16)	0	0	0	174,900	09/04/2025
1000559301		LAKE FOREST	CA		11/25/2025	6.999	719,095	0	(5)	0	0	0	940,000	08/28/2025
1000559309		HEALDSBURG	CA		11/25/2025	6.250	1,026,041	0	(13)	0	0	0	2,205,000	09/03/2025
1000559323		OLIVEHURST	CA		11/25/2025	6.250	263,243	0	(11)	0	0	0	379,000	08/28/2025
1000559325		ARLINGTON	WA		11/25/2025	6.875	662,938	0	(70)	0	0	0	1,160,000	09/03/2025
1000559329		MARTINEZ	CA		11/25/2025	7.250	449,722	0	(45)	0	0	0	740,000	09/05/2025
1000559333		MARIETTA	GA		11/25/2025	7.250	544,054	0	(69)	0	0	0	800,000	09/05/2025
1000559335		SAVANNAH	GA		11/25/2025	7.875	670,965	0	(65)	0	0	0	808,000	08/29/2025
1000559337		ALBUQUERQUE	NM		11/25/2025	7.750	337,966	0	(34)	0	0	0	473,000	08/28/2025
1000559361		BROOKLYN	NY		10/23/2025	7.375	2,119,776	0	(223)	0	0	0	3,250,000	08/05/2025
1000559371		INDIANAPOLIS	IN		11/12/2025	6.749	180,567	0	117	0	0	0	248,000	08/27/2025
1000559375		RIVERVIEW	FL		11/12/2025	6.874	1,212,378	0	(145)	0	0	0	1,480,000	08/14/2025
1000559379		PITTSBORO	NC		11/12/2025	6.249	407,444	0	(19)	0	0	0	499,000	09/17/2025
1000559389		PELHAM	NY		11/25/2025	6.249	329,664	0	(34)	0	0	0	520,000	08/02/2025
1000559395		WESTMINSTER	MD		12/19/2025	6.374	254,594	0	(2)	0	0	0	360,000	05/21/2025
1000559411		SPRING	TX		11/12/2025	6.624	319,214	0	(136)	0	0	0	415,000	09/03/2025
1000559437		CORPUS CHRISTI	TX		11/12/2025	6.374	337,151	0	(56)	0	0	0	435,000	08/30/2025
1000559439		KIRKLAND	WA		11/12/2025	6.374	349,409	0	(30)	0	0	0	458,990	09/08/2025
1000559441		SANTA ROSA BEACH	FL		11/12/2025	6.624	381,229	0	(57)	0	0	0	580,000	09/11/2025
1000559445		MCKINNEY	TX		11/12/2025	6.374	415,046	0	(34)	0	0	0	585,000	09/08/2025
1000559471		DENVER	CO		11/25/2025	7.374	435,895	0	(48)	0	0	0	525,000	09/18/2025
1000559495		ANNA	TX		12/19/2025	6.250	301,301	0	(3)	0	0	0	399,990	09/17/2025
1000559499		GATLINBURG	TN		12/29/2025	7.249	1,111,248	0	(10)	0	0	0	1,400,000	08/19/2025
1000559507		JERSEY CITY	NJ		12/19/2025	6.749	519,080	0	(22)	0	0	0	775,000	08/16/2025
1000559513		MCKINNEY	TX		12/29/2025	5.999	305,661	0	(1)	0	0	0	498,000	10/09/2025
1000559527		WEBSTER	MA		11/25/2025	8.374	354,673	0	(28)	0	0	0	431,000	09/08/2025
1000559529		SEATTLE	WA		12/19/2025	7.374	538,656	0	(20)	0	0	0	650,000	09/19/2025
1000559539		ROCKWALL	TX		11/25/2025	7.125	332,359	0	(40)	0	0	0	400,000	09/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000559553		BRAINTREE	MA		11/25/2025	7.250	574,761	0	(59)	0	0	0	692,500	08/22/2025
1000559565		CASTRO VALLEY	CA		12/19/2025	6.499	1,279,899	0	(37)	0	0	0	1,750,000	09/10/2025
1000559583		HOUSTON	TX		11/25/2025	6.374	220,418	0	(16)	0	0	0	535,000	08/06/2025
1000559589		SANTA ROSA BEACH	FL		11/25/2025	6.625	520,289	0	(49)	0	0	0	675,000	08/25/2025
1000559601		RIVERVIEW	FL		11/25/2025	6.875	605,423	0	(49)	0	0	0	739,000	08/26/2025
1000559603		LONGVIEW	TX		11/25/2025	6.875	177,732	0	(18)	0	0	0	230,000	08/21/2025
1000559637		TACOMA	WA		12/29/2025	7.375	304,976	0	(2)	0	0	0	510,000	09/01/2025
1000559647		CYPRESS	TX		12/29/2025	6.999	409,329	0	(3)	0	0	0	502,000	09/01/2025
1000559665		LAS VEGAS	NV		12/29/2025	7.500	1,198,630	0	(7)	0	0	0	1,445,000	09/01/2025
1000559669		WOODLAND HILLS	CA		11/25/2025	6.999	655,838	0	(98)	0	0	0	835,000	09/01/2025
1000559679		AIRMONT	NY		11/25/2025	7.500	731,183	0	419	0	0	0	930,000	08/14/2025
1000559685		BOCA RATON	FL		12/29/2025	7.250	485,184	0	(3)	0	0	0	585,000	09/01/2025
1000559817		ATLANTA	GA		12/29/2025	7.500	443,086	0	(3)	0	0	0	587,000	09/01/2025
1000559847		WEST PALM BEACH	FL		11/25/2025	6.875	237,660	0	(41)	0	0	0	415,000	08/19/2025
1000559857		MILWAUKEE	WI		12/29/2025	7.500	212,082	0	(1)	0	0	0	315,000	09/01/2025
1000559921		PLANT CITY	FL		11/25/2025	6.625	173,329	0	(18)	0	0	0	240,000	08/23/2025
1000559939		OCALA	FL		11/25/2025	7.375	210,379	0	(28)	0	0	0	252,000	09/01/2025
1000559963		TAMPA	FL		11/25/2025	6.875	398,615	0	(58)	0	0	0	587,000	08/21/2025
1000559965		ORLANDO	FL		12/29/2025	7.750	273,236	0	(2)	0	0	0	370,000	08/27/2025
1000559967		WINTER GARDEN	FL		12/29/2025	6.250	286,986	0	(2)	0	0	0	428,500	08/20/2025
1000559979		EVANSVILLE	IN		11/25/2025	7.500	137,379	0	(19)	0	0	0	175,000	08/25/2025
1000559989		MIAMI BEACH	FL		12/29/2025	7.125	261,864	0	(2)	0	0	0	575,000	06/19/2025
1000559993		JACKSON HEIGHTS	NY		12/29/2025	7.375	974,224	0	(9)	0	0	0	1,500,000	09/01/2025
1000559997		EDGEWATER	FL		11/25/2025	6.999	199,618	0	(25)	0	0	0	240,000	08/21/2025
1000560019		LAS VEGAS	NV		12/29/2025	6.375	363,392	0	(1)	0	0	0	505,000	08/10/2025
1000560061		GEORGETOWN	TX		11/25/2025	7.500	308,478	0	(30)	0	0	0	373,600	08/12/2025
1000560065		HOUSTON	TX		11/25/2025	6.625	158,819	0	(17)	0	0	0	205,000	08/06/2025
1000560075		HIALEAH	FL		11/25/2025	6.750	173,045	0	(15)	0	0	0	225,000	07/24/2025
1000560093		SYRACUSE	NY		12/29/2025	7.375	203,213	0	(1)	0	0	0	245,000	09/01/2025
1000560141		FLORIDA CITY	FL		11/25/2025	6.875	279,553	0	(35)	0	0	0	336,000	08/25/2025
1000560153		NEW CITY	NY		11/25/2025	7.375	585,426	0	(78)	0	0	0	700,000	08/04/2025
1000560213		PORTLAND	OR		11/25/2025	7.375	662,542	0	(111)	0	0	0	835,000	09/01/2025
1000560223		SAN MARCOS	TX		11/25/2025	6.500	207,177	0	(22)	0	0	0	335,000	08/25/2025
1000560231		JACKSONVILLE	FL		12/29/2025	6.750	503,101	0	(4)	0	0	0	697,000	09/01/2025
1000560247		MIAMI GARDENS	FL		12/29/2025	8.375	388,969	0	(3)	0	0	0	570,000	09/01/2025
1000560311		BRADENTON	FL		11/25/2025	6.624	245,015	0	(33)	0	0	0	375,000	08/30/2025
1000560321		GRAND PRAIRIE	TX		11/25/2025	6.999	183,696	0	(28)	0	0	0	250,000	09/09/2025
1000560337		HOPEWELL	VA		12/19/2025	6.999	256,985	0	(13)	0	0	0	306,000	09/23/2025
1000560353		LOUISVILLE	KY		12/19/2025	7.000	221,105	0	(8)	0	0	0	276,000	10/01/2025
1000560361		BRIGANTINE	NJ		12/19/2025	6.874	755,293	0	(31)	0	0	0	970,000	09/29/2025
1000560365		MEDWAY	MA		11/12/2025	6.749	138,057	0	(25)	0	0	0	365,000	09/13/2025
1000560367		MEDWAY	MA		11/25/2025	6.999	575,293	0	(29)	0	0	0	734,500	08/15/2025
1000560924		MIDDLETOWN	NY		10/23/2025	6.499	382,466	0	(53)	0	0	0	575,000	09/03/2025
1000560953		GALLOWAY	OH		12/10/2025	6.500	259,319	0	754	0	0	0	320,000	09/12/2025
1000560983		MILWAUKEE	WI		11/21/2025	8.000	205,976	0	(22)	0	0	0	250,000	06/02/2025
1000560997		THIELLS	NY		11/21/2025	7.490	926,547	0	(103)	0	0	0	1,150,000	06/20/2025
1000561001		STATEN ISLAND	NY		11/21/2025	6.990	1,013,637	0	(136)	0	0	0	1,400,000	06/12/2025
1000561003		SCRANTON	PA		11/21/2025	8.375	249,651	0	(32)	0	0	0	300,000	06/17/2025
1000561005		BROOKLYN	NY		11/21/2025	7.875	1,159,649	0	(158)	0	0	0	1,395,000	06/11/2025
1000561011		LONGMONT	CO		11/21/2025	6.875	1,794,866	0	(215)	0	0	0	2,175,000	08/06/2025
1000561013		BROOKLYN	NY		11/21/2025	7.250	977,709	0	(141)	0	0	0	1,175,000	07/03/2025
1000561025		BATON ROUGE	LA		11/21/2025	7.500	1,474,672	0	(191)	0	0	0	1,778,000	07/31/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000561033		CORTE MADERA	CA		11/21/2025	7.375	872,875	0	(115)	0	0	0	1,052,500	07/15/2025
1000561035		DOVER	PA		11/21/2025	7.375	435,823	0	(84)	0	0	0	550,000	07/18/2025
1000561037		SALEM	NJ		11/21/2025	8.750	146,402	0	(14)	0	0	0	177,500	07/17/2025
1000561039		WAKE FOREST	NC		11/21/2025	6.990	1,326,606	0	(182)	0	0	0	1,600,000	07/03/2025
1000561041		SILVER SPRING	MD		11/21/2025	6.990	1,021,148	0	(128)	0	0	0	1,236,000	07/02/2025
1000561043		GILROY	CA		11/21/2025	6.625	954,179	0	(53)	0	0	0	1,181,269	06/30/2025
1000561045		OAK CREEK	WI		11/21/2025	6.990	427,469	0	(59)	0	0	0	516,000	06/30/2025
1000561051		LAS VEGAS	NV		11/21/2025	8.000	2,075,532	0	(253)	0	0	0	2,570,059	08/06/2025
1000561053		WALLINGTON	NJ		11/21/2025	7.625	542,473	0	(83)	0	0	0	648,000	08/25/2025
1000561055		CARTERSVILLE	GA		11/21/2025	7.875	246,458	0	(26)	0	0	0	325,000	05/28/2025
1000561057		AUGUSTA	GA		11/21/2025	7.625	131,295	0	(14)	0	0	0	169,900	07/07/2025
1000561063		MYRTLE BEACH	SC		11/21/2025	6.990	205,140	0	(28)	0	0	0	283,000	06/11/2025
1000561065		WINDER	GA		11/21/2025	7.125	1,179,023	0	(159)	0	0	0	1,750,000	07/08/2025
1000561067		ALPHARETTA	GA		11/21/2025	7.490	1,751,476	0	(230)	0	0	0	2,115,000	06/10/2025
1000561075		BRISBANE	CA		11/21/2025	7.500	1,996,365	0	(259)	0	0	0	2,407,000	06/27/2025
1000561083		BULLARD	TX		11/21/2025	7.875	269,343	0	(21)	0	0	0	329,900	07/14/2025
1000561097		BOCA RATON	FL		11/21/2025	7.375	214,096	0	(50)	0	0	0	450,000	07/16/2025
1000561101		VANCOUVER	WA		11/21/2025	7.500	160,236	0	(36)	0	0	0	446,000	07/10/2025
1000561103		PARKERSBURG	WV		11/21/2025	7.500	319,390	0	(35)	0	0	0	387,500	07/11/2025
1000561105		PAEONIAN SPRINGS	VA		11/21/2025	7.625	420,338	0	(58)	0	0	0	505,000	07/18/2025
1000561107		LOS ANGELES	CA		11/21/2025	7.500	832,288	0	(117)	0	0	0	2,200,000	07/09/2025
1000561113		PAYETTE	ID		11/21/2025	7.250	193,588	0	(6)	0	0	0	265,000	07/09/2025
1000561117		SADDLEBROOKE	AZ		11/21/2025	7.125	315,439	0	(10)	0	0	0	430,000	07/15/2025
1000561119		SANTA ROSA	CA		11/21/2025	7.125	512,827	0	(16)	0	0	0	655,000	07/11/2025
1000561121		VENTURA	CA		11/21/2025	6.750	699,698	0	(21)	0	0	0	1,035,000	07/14/2025
1000561125		VANCOUVER	WA		11/21/2025	6.875	654,283	0	(63)	0	0	0	800,000	06/23/2025
1000561127		AURORA	CO		11/21/2025	7.625	414,731	0	(53)	0	0	0	635,000	07/10/2025
1000561131		EAST BOSTON	MA		11/21/2025	7.250	624,119	0	(90)	0	0	0	1,150,000	07/02/2025
1000561133		LAS VEGAS	NV		11/21/2025	6.999	323,517	0	(10)	0	0	0	450,000	07/10/2025
1000561135		PERRY	GA		11/21/2025	6.875	278,974	0	(32)	0	0	0	338,465	08/25/2025
1000561137		SAN CLEMENTE	CA		11/21/2025	7.375	746,983	0	(98)	0	0	0	900,000	08/13/2025
1000561139		BREA	CA		11/21/2025	7.125	755,191	0	(101)	0	0	0	910,000	08/14/2025
1000561145		LOWELL	MA		11/21/2025	7.375	206,042	0	(23)	0	0	0	250,000	07/31/2025
1000561155		FORT WORTH	TX		11/21/2025	7.875	213,192	0	(26)	0	0	0	256,800	08/14/2025
1000561159		LILBURN	GA		11/21/2025	7.375	316,328	0	(61)	0	0	0	499,000	07/30/2025
1000561163		TOLEDO	OH		11/21/2025	8.125	128,404	0	(13)	0	0	0	166,000	08/08/2025
1000561173		KISSIMMEE	FL		11/21/2025	7.375	137,457	0	(26)	0	0	0	330,000	08/08/2025
1000561179		PHOENIX	AZ		11/21/2025	7.875	407,814	0	(48)	0	0	0	525,000	08/05/2025
1000561181		CLAREMONT	CA		11/21/2025	6.990	817,521	0	(112)	0	0	0	986,000	07/25/2025
1000561183		VIEW PARK	CA		11/21/2025	6.875	872,885	0	(94)	0	0	0	1,440,000	07/28/2025
1000561185		MILWAUKEE	WI		11/21/2025	7.500	161,511	0	(22)	0	0	0	222,000	08/11/2025
1000561195		BINGHAMTON	NY		11/21/2025	7.625	180,107	0	(22)	0	0	0	232,000	08/13/2025
1000561197		HOUSTON	TX		11/21/2025	7.500	255,537	0	(13)	0	0	0	332,000	08/26/2025
1000561205		MURPHYS	CA		11/21/2025	7.250	387,578	0	(51)	0	0	0	467,000	09/02/2025
1000561207		BURBANK	CA		11/21/2025	6.990	898,337	0	(49)	0	0	0	1,150,000	07/30/2025
1000561213		SANTA CLARITA	CA		11/21/2025	6.750	742,644	0	(90)	0	0	0	900,000	08/13/2025
1000561215		LONG BEACH	CA		11/21/2025	6.990	832,419	0	(125)	0	0	0	1,000,000	08/14/2025
1000561217		BAKERSFIELD	CA		11/21/2025	7.375	254,026	0	(36)	0	0	0	305,000	08/11/2025
1000561221		(GARDENA AREA), LOS ANGELES	CA		11/21/2025	7.375	749,584	0	(106)	0	0	0	900,000	08/12/2025
1000561225		LA HABRA	CA		11/21/2025	7.125	1,168,367	0	(155)	0	0	0	1,410,000	08/11/2025
1000561229		CALABASAS	CA		11/21/2025	6.875	1,194,278	0	(114)	0	0	0	1,459,000	08/18/2025
1000561231		SCOTTSDALE	AZ		11/21/2025	7.625	907,396	0	(98)	0	0	0	1,100,000	08/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000561361		REHOBOTH BEACH	DE		11/25/2025	6.750	1,519,936	0	(136)	0	0	0	2,275,000	09/15/2025
1000561389		YPSILANTI	MI		12/29/2025	6.875	126,601	0	(1)	0	0	0	175,000	10/01/2025
1000561407		RENO	NV		12/29/2025	6.875	518,549	0	(2)	0	0	0	629,000	10/01/2025
1000561409		SKOKIE	IL		12/29/2025	6.875	264,527	0	(1)	0	0	0	325,000	10/01/2025
1000561447		MIAMI	FL		12/29/2025	6.750	177,171	0	1	0	0	0	420,000	10/01/2025
1000561463		CHICAGO	IL		12/29/2025	6.750	217,598	0	0	0	0	0	270,000	10/01/2025
1000561477		SANTA CLARITA	CA		12/29/2025	6.875	581,678	0	4	0	0	0	764,000	10/01/2025
1000561483		HAPPY VALLEY	OR		12/29/2025	6.750	541,253	0	3	0	0	0	674,000	10/01/2025
1000561485		BUENA PARK	CA		12/29/2025	6.625	674,860	0	(2)	0	0	0	840,000	10/01/2025
1000561509		ELIZABETH CITY	NC		12/29/2025	6.625	148,419	0	1	0	0	0	195,000	10/01/2025
1000561511		HICKORY	NC		12/29/2025	6.625	138,012	0	0	0	0	0	219,898	10/01/2025
1000561517		DOLTON	IL		12/29/2025	7.625	104,170	0	(1)	0	0	0	139,999	10/01/2025
1000561561		EVANSTON	IL		12/29/2025	6.250	283,510	0	(1)	0	0	0	770,000	10/02/2025
1000561605		FRESNO	CA		12/29/2025	7.125	158,854	0	(1)	0	0	0	233,500	10/01/2025
1000561607		SALEM	NJ		12/29/2025	7.125	103,937	0	(2)	0	0	0	173,999	10/01/2025
1000561619		CHATSWORTH	CA		12/29/2025	6.990	1,425,513	0	(8)	0	0	0	1,700,000	10/01/2025
1000561667		ROSHARON	TX		12/29/2025	6.625	280,314	0	2	0	0	0	344,000	10/01/2025
1000561681		ALLENTOWN	PA		12/29/2025	6.625	229,454	0	(1)	0	0	0	300,000	10/01/2025
1000561699		PALM DESERT	CA		12/29/2025	6.750	970,039	0	(4)	0	0	0	1,180,000	10/01/2025
1000561715		HAZLET	NJ		12/29/2025	6.625	448,474	0	(2)	0	0	0	725,000	09/22/2025
1000561813		FOLEY	AL		12/29/2025	6.500	241,854	0	0	0	0	0	299,300	10/01/2025
1000561815		AUBREY	TX		12/29/2025	6.375	201,057	0	2	0	0	0	265,000	10/01/2025
1000561817		WEATHERFORD	TX		12/29/2025	6.625	165,599	0	1	0	0	0	234,999	10/01/2025
1000561841		ARDEN	NC		11/06/2025	6.999	582,299	0	858	0	0	0	700,000	09/22/2025
1000562125		GAINESVILLE	FL		10/01/2025	6.250	317,378	0	(35)	0	0	0	483,000	04/22/2025
1000562129		WEST ORANGE	NJ		10/01/2025	7.160	436,566	0	(92)	0	0	0	660,000	08/12/2025
1000562137		WATERBURY	CT		10/01/2025	6.950	370,564	0	(58)	0	0	0	485,000	07/03/2025
1000562139		WATERBURY	CT		10/01/2025	6.950	358,340	0	(56)	0	0	0	469,000	06/30/2025
1000562147		SICKLERVILLE	NJ		10/01/2025	7.170	343,775	0	(93)	0	0	0	460,000	08/18/2025
1000562151		STAFFORD SPRINGS	CT		10/01/2025	6.960	309,151	0	(58)	0	0	0	403,000	07/18/2025
1000562153		TAUNTON	MA		10/01/2025	6.960	536,987	0	(100)	0	0	0	750,000	07/24/2025
1000562155		FORT WORTH	TX		10/01/2025	7.800	377,149	0	(19)	0	0	0	500,000	07/01/2025
1000562157		WESTVILLE	NJ		10/01/2025	7.100	260,840	0	(48)	0	0	0	340,000	07/01/2025
1000562159		WOODBURY	NJ		10/01/2025	7.270	253,332	0	(72)	0	0	0	325,000	07/28/2025
1000562161		VARIOUS	NJ		10/01/2025	6.900	1,185,167	0	(289)	0	0	0	1,645,000	08/09/2025
1000562193		BRIDGEPORT	CT		10/01/2025	6.850	375,277	0	(66)	0	0	0	490,000	08/15/2025
1000562197		STAMFORD	CT		10/01/2025	7.450	801,337	0	(163)	0	0	0	1,200,000	08/16/2025
1000562213		CHICAGO	IL		10/01/2025	7.100	478,112	0	(68)	0	0	0	820,000	08/27/2025
1000562215		CENTEREACH	NY		10/01/2025	6.750	309,918	0	(21)	0	0	0	394,500	08/18/2025
1000562225		TOMS RIVER	NJ		10/01/2025	6.600	372,410	0	(12)	0	0	0	460,000	09/01/2025
1000562233		HOWELL TOWNSHIP	NJ		10/01/2025	6.800	473,641	0	(31)	0	0	0	660,000	09/02/2025
1000562235		BROOKLYN	NY		10/01/2025	6.400	2,043,077	0	(394)	0	0	0	4,000,000	08/25/2025
1000562237		CORPUS CHRISTI	TX		10/01/2025	6.550	98,162	0	(5)	0	0	0	321,000	09/03/2025
1000562239		LAKEWOOD	NJ		10/01/2025	6.320	348,750	0	(73)	0	0	0	725,000	08/11/2025
1000563375		MIAMI	FL		10/16/2025	7.249	3,080,749	0	(251)	0	0	0	4,050,000	08/29/2025
1000563381		MARIETTA	GA		11/20/2025	7.499	458,239	0	(60)	0	0	0	630,000	10/13/2025
1000563401		MARIETTA	GA		12/18/2025	6.510	409,549	0	(13)	0	0	0	510,000	09/20/2025
1000563409		AUGUSTA	GA		12/18/2025	6.900	143,798	0	(5)	0	0	0	186,000	10/02/2025
1000563413		CINCINNATI	OH		12/18/2025	6.840	217,303	0	(9)	0	0	0	300,000	09/17/2025
1000563423		OSSINING	NY		12/18/2025	6.710	470,290	0	(19)	0	0	0	650,000	09/16/2025
1000563453		VARIOUS	PA		12/23/2025	6.510	964,216	0	(14)	0	0	0	1,382,900	10/03/2025
1000564802		EDWARDS	CO		11/07/2025	7.250	2,410,402	0	(395)	0	0	0	2,900,000	09/26/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000565238		WAXAHACHIE	TX		11/21/2025	6.750	257,239	0	(10)	0	0	0	340,000	10/01/2025
1000565240		WAXAHACHIE	TX		11/21/2025	6.750	233,201	0	(12)	0	0	0	315,000	10/01/2025
1000565242		WAXAHACHIE	TX		11/21/2025	6.750	233,201	0	(12)	0	0	0	310,000	10/01/2025
1000565244		WAXAHACHIE	TX		11/21/2025	6.750	232,639	0	(11)	0	0	0	310,000	10/01/2025
1000565246		WAXAHACHIE	TX		11/21/2025	6.750	233,763	0	(12)	0	0	0	325,000	10/01/2025
1000565252		BEND	OR		11/21/2025	7.000	275,126	0	(46)	0	0	0	475,000	10/01/2025
1000565254		WESTON	FL		12/17/2025	7.000	369,624	0	(10)	0	0	0	603,000	10/01/2025
1000565266		RENO	NV		11/21/2025	6.625	394,577	0	(13)	0	0	0	555,000	10/01/2025
1000565280		SURFSIDE	FL		11/21/2025	7.375	1,027,492	0	(28)	0	0	0	1,235,000	10/01/2025
1000565286		LA GRANGE	IL		11/21/2025	7.500	313,113	0	(7)	0	0	0	380,000	10/01/2025
1000565288		LA MESA	CA		11/21/2025	6.375	525,155	0	(13)	0	0	0	690,000	10/01/2025
1000565290		COLLEGE STATION	TX		11/21/2025	7.250	177,767	0	(34)	0	0	0	210,000	10/01/2025
1000565300		EULESS	TX		11/21/2025	7.750	251,954	0	(28)	0	0	0	325,000	10/01/2025
1000565304		THOUSAND OAKS	CA		11/21/2025	7.125	1,213,326	0	(124)	0	0	0	1,690,000	10/01/2025
1000565310		OXON HILL	MD		11/21/2025	6.875	241,052	0	(41)	0	0	0	470,000	10/01/2025
1000565324		DALLAS	TX		11/21/2025	6.625	526,523	0	(65)	0	0	0	680,000	10/01/2025
1000565333		BIGFORK	MT		12/17/2025	6.875	1,182,536	0	(58)	0	0	0	1,425,000	10/01/2025
1000565335		NORTHRIDGE AREA	CA		11/21/2025	6.750	1,328,005	0	(183)	0	0	0	1,600,000	10/01/2025
1000565345		LOS ANGELES	CA		11/21/2025	6.000	681,492	0	(19)	0	0	0	1,450,000	10/01/2025
1000565357		UPLAND	CA		11/21/2025	6.375	178,155	0	(14)	0	0	0	760,000	10/01/2025
1000565359		MIDVALE	UT		11/21/2025	7.000	382,691	0	(24)	0	0	0	615,000	10/01/2025
1000565361		HUBERTUS	WI		11/21/2025	7.625	352,657	0	(51)	0	0	0	450,000	10/01/2025
1000565367		MONTGOMERY	TX		11/21/2025	6.375	459,504	0	(51)	0	0	0	797,000	10/01/2025
1000565369		LINCOLNSHIRE	IL		11/21/2025	6.500	923,252	0	(51)	0	0	0	1,140,000	10/01/2025
1000565375		SOLON	IA		11/21/2025	7.375	556,517	0	(72)	0	0	0	670,000	10/01/2025
1000565385		PASADENA	MD		11/21/2025	7.250	600,619	0	(79)	0	0	0	890,000	10/01/2025
1000565389		KALISPELL	MT		11/21/2025	7.125	410,224	0	(49)	0	0	0	496,000	10/01/2025
1000565391		DAVENPORT	FL		11/21/2025	6.875	220,511	0	(32)	0	0	0	326,000	10/01/2025
1000565397		CHANDLER	AZ		11/21/2025	7.000	308,987	0	(13)	0	0	0	400,000	10/01/2025
1000565399		JACKSONVILLE	AR		11/21/2025	7.250	137,790	0	(14)	0	0	0	167,500	10/01/2025
1000565401		JACKSONVILLE	AR		11/21/2025	7.250	137,790	0	(14)	0	0	0	167,500	10/01/2025
1000565403		LAKE ARROWHEAD	CA		11/21/2025	6.875	577,581	0	(61)	0	0	0	702,206	10/01/2025
1000565409		CHICAGO	IL		11/21/2025	7.125	1,167,967	0	(156)	0	0	0	1,500,000	10/01/2025
1000565411		LAKE ELSINORE	CA		11/21/2025	6.625	705,333	0	(84)	0	0	0	855,000	10/01/2025
1000565413		SPRING	TX		11/21/2025	6.875	361,590	0	(44)	0	0	0	500,000	10/01/2025
1000565445		PERRIS	CA		12/17/2025	6.875	521,976	0	(26)	0	0	0	629,000	10/01/2025
1000565447		YORK	PA		11/21/2025	7.875	160,417	0	(11)	0	0	0	210,000	10/01/2025
1000565455		QUEEN CREEK	AZ		11/21/2025	6.750	1,059,525	0	(132)	0	0	0	1,585,000	10/01/2025
1000565459		MESA	AZ		11/21/2025	7.625	589,788	0	(75)	0	0	0	780,000	10/01/2025
1000565467		LOWELL	MI		12/18/2025	6.590	185,384	0	(7)	0	0	0	235,000	09/10/2025
1000565479		SPRINGFIELD	MA		12/18/2025	6.600	236,843	0	(3)	0	0	0	314,000	09/02/2025
1000565481		SHAKER HEIGHTS	OH		12/18/2025	6.650	391,577	0	(17)	0	0	0	600,000	09/18/2025
1000565507		CORONA	NY		12/18/2025	6.790	1,022,587	0	(48)	0	0	0	1,325,000	09/25/2025
1000565511		PALM BEACH GARDENS	FL		11/25/2025	6.999	968,152	0	(92)	0	0	0	1,164,710	09/05/2025
1000565521		PARRISH	FL		12/19/2025	6.499	331,586	0	(6)	0	0	0	408,990	09/15/2025
1000565545		HOUSTON	TX		11/25/2025	6.999	162,243	0	(26)	0	0	0	210,000	09/24/2025
1000565551		NEWPORT NEWS	VA		11/12/2025	6.874	217,705	0	(36)	0	0	0	280,000	09/19/2025
1000565557		QUEEN CREEK	AZ		12/19/2025	6.374	271,253	0	(10)	0	0	0	800,000	09/25/2025
1000565577		SAN ANTONIO	TX		12/19/2025	6.874	222,360	0	(2)	0	0	0	311,000	10/01/2025
1000565603		POWELL	WY		11/25/2025	7.000	350,063	0	(41)	0	0	0	450,000	10/01/2025
1000565625		GARNER	NC		11/25/2025	6.990	331,587	0	(40)	0	0	0	401,500	10/01/2025
1000565643		SOUTH JORDAN	UT		11/25/2025	6.875	758,244	0	(92)	0	0	0	950,000	10/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000565657		NORTH HOLLYWOOD	CA		11/25/2025	7.500	1,527,632	0	(90)	0	0	0	2,000,000	10/01/2025
1000565661		GRANBY	CO		11/12/2025	6.990	445,737	0	(77)	0	0	0	575,000	10/01/2025
1000565691		MIDVALE	UT		12/19/2025	6.999	694,012	0	(22)	0	0	0	900,000	09/15/2025
1000565713		BRONX	NY		12/29/2025	7.249	438,210	0	(3)	0	0	0	525,000	07/22/2025
1000565721		JAMAICA	NY		12/19/2025	6.749	816,216	0	(29)	0	0	0	1,130,000	09/11/2025
1000565743		DAUPHIN ISLAND	AL		12/29/2025	6.749	616,391	0	(3)	0	0	0	1,400,000	10/01/2025
1000565749		WOODLAND HILLS AREA LOS ANGELES	CA		12/19/2025	6.874	1,527,031	0	(59)	0	0	0	2,000,000	10/09/2025
1000565761		MIAMI BEACH	FL		11/25/2025	7.624	223,580	0	(51)	0	0	0	283,000	09/15/2025
1000565781		SANTA MONICA	CA		11/25/2025	6.875	1,142,738	0	(133)	0	0	0	1,575,000	10/01/2025
1000565803		MONTCLAIR AREA	CA		11/25/2025	6.750	641,293	0	(59)	0	0	0	800,000	10/01/2025
1000565805		HOUSTON	TX		11/25/2025	6.750	172,427	0	(16)	0	0	0	240,000	10/01/2025
1000565813		NORTH LAS VEGAS	NV		11/25/2025	6.875	294,904	0	(34)	0	0	0	427,000	10/01/2025
1000565829		DAVENPORT	FL		11/25/2025	6.875	384,390	0	(33)	0	0	0	500,000	10/01/2025
1000565851		SELMA	CA		12/19/2025	7.125	402,654	0	(20)	0	0	0	550,000	10/01/2025
1000565859		PAOLI	PA		11/25/2025	6.500	468,434	0	(39)	0	0	0	610,000	10/01/2025
1000565871		FRESNO	CA		11/25/2025	6.750	311,084	0	(35)	0	0	0	440,000	10/01/2025
1000565921		CHATSWORTH	CA		11/25/2025	6.875	1,423,787	0	(171)	0	0	0	1,715,000	10/01/2025
1000565963		NORTH LAS VEGAS	NV		12/19/2025	6.500	169,393	0	(8)	0	0	0	366,000	11/01/2025
1000565991		BOWIE	MD		12/19/2025	6.625	335,175	0	(11)	0	0	0	501,575	09/25/2025
1000566035		STATEN ISLAND	NY		12/19/2025	6.624	392,985	0	(17)	0	0	0	540,000	10/16/2025
1000566039		EL PASO	TX		12/19/2025	7.374	111,106	0	(4)	0	0	0	180,000	09/26/2025
1000566049		SANDPOINT	ID		11/25/2025	6.874	184,854	0	(20)	0	0	0	305,000	10/01/2025
1000566061		LEVITTOWN	NY		12/19/2025	6.625	574,392	0	(17)	0	0	0	800,000	07/16/2025
1000566079		BONITA	CA		11/25/2025	7.499	1,077,063	0	(97)	0	0	0	1,650,000	08/18/2025
1000566097		MEDFORD	NY		11/25/2025	6.749	413,421	0	(44)	0	0	0	650,000	09/09/2025
1000566101		TOBYHANNA	PA		11/25/2025	7.374	220,138	0	(22)	0	0	0	270,000	09/10/2025
1000566105		LAWRENCEVILLE	GA		11/25/2025	6.374	188,614	0	(21)	0	0	0	285,000	09/21/2025
1000566113		AUSTIN	TX		11/25/2025	6.874	1,329,671	0	(159)	0	0	0	1,601,000	09/24/2025
1000566117		GREENVALE	NY		12/19/2025	6.874	436,046	0	(18)	0	0	0	600,000	09/22/2025
1000566121		WEST HARTFORD	CT		12/19/2025	6.874	339,316	0	(11)	0	0	0	440,000	10/02/2025
1000566167		CASTAIC	CA		12/10/2025	6.750	1,604,710	0	(7,459)	0	0	0	1,950,000	09/19/2025
1000569032		STUDIO CITY	CA		11/25/2025	6.875	1,668,351	0	(173)	0	0	0	2,025,000	09/09/2025
1000569052		MARBLE FALLS	TX		12/29/2025	7.250	267,544	0	(2)	0	0	0	450,000	07/12/2024
1000569058		MONROE	NY		12/08/2025	7.750	728,428	0	(44)	0	0	0	940,000	03/10/2025
1000569076		BROOKLYN	NY		12/08/2025	6.990	736,365	0	(49)	0	0	0	950,000	05/28/2025
1000569078		POWDER SPRINGS	GA		12/08/2025	7.500	148,836	0	(5)	0	0	0	195,000	08/12/2025
1000569080		HOUSTON	TX		12/08/2025	6.625	1,168,289	0	(88)	0	0	0	2,455,000	07/29/2025
1000569100		TAFT	TX		12/08/2025	7.625	267,721	0	(16)	0	0	0	345,000	07/28/2025
1000569102		BROOKLYN	NY		12/08/2025	6.875	536,527	0	(59)	0	0	0	1,165,000	07/14/2025
1000569104		OAKLAND PARK	FL		12/08/2025	6.875	362,006	0	(24)	0	0	0	700,000	08/06/2025
1000569106		INDIAN WELLS	CA		12/08/2025	6.875	362,005	0	(24)	0	0	0	1,125,000	07/21/2025
1000569110		EDEN	NC		12/08/2025	7.490	160,548	0	(5)	0	0	0	235,000	06/11/2025
1000569116		GREENSBORO	NC		12/08/2025	7.625	111,684	0	(9)	0	0	0	157,400	06/04/2025
1000569120		WILLIAMSBURG	VA		12/08/2025	8.000	232,686	0	(7)	0	0	0	305,000	05/31/2025
1000569122		MURRELLS INLET	SC		12/08/2025	6.990	302,042	0	(20)	0	0	0	390,000	05/20/2025
1000569124		MACON	GA		12/08/2025	7.750	137,204	0	(4)	0	0	0	180,000	05/29/2025
1000569128		MILLEDGEVILLE	GA		12/08/2025	6.990	250,716	0	(18)	0	0	0	1,427,000	06/18/2025
1000569130		SUWANEE	GA		12/08/2025	6.990	1,300,726	0	(88)	0	0	0	1,800,000	05/15/2025
1000569132		LITTLE ROCK	AR		12/08/2025	6.875	129,613	0	(5)	0	0	0	170,000	08/18/2025
1000569134		HARTLAND	MI		12/08/2025	7.375	754,805	0	(48)	0	0	0	1,005,000	06/18/2025
1000569138		PANORAMA CITY	CA		12/08/2025	6.750	372,885	0	(35)	0	0	0	594,000	05/14/2025
1000569144		LAS VEGAS	NV		12/08/2025	7.625	115,153	0	(10)	0	0	0	180,000	06/21/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000569146		FAYETTEVILLE	NC		12/08/2025	7.250	176,614	0	(15)	0	0	0	225,000	06/30/2025
1000569148		RALEIGH	NC		12/08/2025	6.875	263,679	0	(24)	0	0	0	348,000	06/25/2025
1000569152		LAS VEGAS	NV		12/08/2025	6.999	187,102	0	(17)	0	0	0	447,000	06/26/2025
1000569166		VERNON	TX		12/08/2025	6.875	141,257	0	(13)	0	0	0	290,000	06/07/2025
1000569168		JEMISON	AL		12/08/2025	8.250	137,447	0	(10)	0	0	0	175,000	04/06/2025
1000569170		PURCELLVILLE	VA		12/08/2025	6.999	220,665	0	(13)	0	0	0	670,000	06/12/2025
1000569172		TRINIDAD	CO		12/08/2025	7.875	358,985	0	(17)	0	0	0	500,000	06/23/2025
1000569178		WALLER	TX		12/08/2025	7.125	168,623	0	(9)	0	0	0	219,000	07/01/2025
1000569182		STAR	ID		12/08/2025	7.000	91,364	0	(3)	0	0	0	382,990	08/01/2025
1000569188		GREEN BROOK	NJ		12/08/2025	7.125	413,435	0	(23)	0	0	0	580,000	07/12/2025
1000569192		CONWAY	SC		12/08/2025	7.250	535,495	0	(5)	0	0	0	700,000	07/08/2025
1000569196		VENTURA	CA		12/08/2025	6.990	255,834	0	(6)	0	0	0	380,000	05/31/2025
1000569200		WEST ALLIS	WI		12/08/2025	6.875	280,068	0	(21)	0	0	0	360,000	07/03/2025
1000569202		ONTARIO	CA		12/08/2025	6.750	729,245	0	(51)	0	0	0	1,150,000	05/02/2025
1000569206		WICHITA	KS		12/08/2025	7.125	183,598	0	(2)	0	0	0	240,000	07/22/2025
1000569212		PEARL	MS		12/08/2025	7.125	123,930	0	(11)	0	0	0	170,000	06/27/2025
1000569220		CORINTH	NY		12/08/2025	6.990	181,168	0	(20)	0	0	0	245,000	02/06/2025
1000569226		CYPRESS	TX		12/08/2025	7.250	631,100	0	(55)	0	0	0	2,250,000	06/03/2025
1000569228		NASHVILLE	NC		12/08/2025	7.250	224,167	0	(23)	0	0	0	296,000	06/02/2025
1000569232		NEW PALESTINE	IN		12/08/2025	7.250	306,654	0	(27)	0	0	0	450,000	07/09/2025
1000569234		MILWAUKEE	WI		12/08/2025	7.625	122,853	0	(12)	0	0	0	155,000	06/24/2025
1000569236		MISSOULA	MT		12/08/2025	6.875	264,299	0	(29)	0	0	0	435,000	07/14/2025
1000569252		ARIEL	WA		12/08/2025	6.875	1,449,256	0	(97)	0	0	0	2,000,000	08/14/2025
1000569254		FALLBROOK	CA		12/08/2025	7.125	930,315	0	(61)	0	0	0	1,400,000	07/27/2025
1000569262		RENO	NV		12/08/2025	6.750	973,030	0	(67)	0	0	0	1,175,000	08/15/2025
1000569264		BAKERSFIELD	CA		12/08/2025	6.875	251,637	0	(17)	0	0	0	478,000	07/09/2025
1000569268		FAYETTEVILLE	NC		12/08/2025	7.250	150,273	0	(10)	0	0	0	195,000	08/18/2025
1000569270		PEMBROKE	GA		12/08/2025	6.875	155,277	0	(10)	0	0	0	285,000	08/04/2025
1000569274		DALLAS	TX		12/29/2025	6.500	1,964,398	0	(13)	0	0	0	3,799,000	08/15/2025
1000569276		KANSAS CITY	MO		12/08/2025	7.125	413,772	0	(27)	0	0	0	720,000	08/14/2025
1000569288		BAKERSFIELD	CA		12/08/2025	6.625	640,357	0	(45)	0	0	0	1,032,000	08/19/2025
1000569292		SUWANEE	GA		12/08/2025	7.125	287,689	0	(15)	0	0	0	406,000	07/16/2025
1000569296		RICHMOND	VA		12/08/2025	6.875	177,215	0	(10)	0	0	0	230,000	08/02/2025
1000569298		LOS ANGELES	CA		12/08/2025	6.875	269,161	0	(15)	0	0	0	640,000	07/26/2025
1000569302		(TARZANA AREA), LOS ANGELES	CA		12/08/2025	6.875	653,021	0	(32)	0	0	0	850,000	07/30/2025
1000569304		JOSHUA TREE	CA		12/08/2025	6.875	833,554	0	(57)	0	0	0	1,500,000	07/18/2025
1000569312		REDWOOD CITY	CA		12/08/2025	6.625	2,680,891	0	(187)	0	0	0	3,700,000	08/29/2025
1000569322		PALM TREE	NY		12/08/2025	6.875	449,691	0	(49)	0	0	0	840,000	06/12/2025
1000569330		SEYMOUR	CT		12/29/2025	7.125	301,887	0	(1)	0	0	0	356,000	06/23/2025
1000569336		MORENO VALLEY	CA		12/08/2025	6.750	380,599	0	(26)	0	0	0	460,000	07/23/2025
1000569338		CLARKESVILLE	GA		12/08/2025	7.125	429,276	0	(46)	0	0	0	580,000	07/23/2025
1000569352		WORCESTER	MA		12/08/2025	7.500	532,160	0	(45)	0	0	0	635,000	07/31/2025
1000569354		SCHENECTADY	NY		12/08/2025	7.375	289,743	0	(30)	0	0	0	342,500	07/24/2025
1000569362		SAVANNAH	GA		12/08/2025	6.875	248,094	0	(13)	0	0	0	344,990	08/08/2025
1000569364		HADLEY	MA		12/08/2025	7.250	408,824	0	(35)	0	0	0	520,000	08/06/2025
1000569366		SAVANNAH	GA		12/08/2025	6.875	307,133	0	(17)	0	0	0	427,087	07/31/2025
1000569372		MORENO VALLEY	CA		12/08/2025	7.000	396,730	0	(11)	0	0	0	495,000	07/30/2025
1000569374		FLUSHING	NY		12/08/2025	6.875	1,188,620	0	(109)	0	0	0	1,640,000	08/12/2025
1000569376		SUMMERLAND KEY	FL		12/08/2025	7.250	403,452	0	(26)	0	0	0	1,390,000	08/11/2025
1000569386		ARLETA	CA		12/08/2025	6.875	497,150	0	(18)	0	0	0	770,000	08/08/2025
1000569390		LANCASTER	CA		12/08/2025	6.875	326,083	0	(22)	0	0	0	430,000	08/06/2025
1000569394		CHESTER	PA		12/08/2025	6.875	135,681	0	(5)	0	0	0	205,000	08/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000569396		NORWALK	CA		12/08/2025	7.250	436,697	0	(22)	0	0	0	750,000	08/04/2025
1000569398		WASHINGTON	DC		12/08/2025	7.750	297,409	0	(4)	0	0	0	385,000	08/01/2025
1000569402		RIVERSIDE	CA		12/08/2025	7.250	385,321	0	(20)	0	0	0	640,000	08/04/2025
1000569404		FRESNO	CA		12/08/2025	6.750	183,256	0	(17)	0	0	0	250,000	08/04/2025
1000569408		RIVERDALE	IL		12/08/2025	7.990	129,209	0	(8)	0	0	0	166,000	08/01/2025
1000569416		FORT MOHAVE	AZ		12/08/2025	6.875	310,290	0	(21)	0	0	0	500,000	08/18/2025
1000569424		PATCHOGUE	NY		12/08/2025	7.250	306,375	0	(27)	0	0	0	390,000	07/08/2025
1000569432		ALLEN	TX		12/08/2025	6.875	129,020	0	(12)	0	0	0	176,000	08/10/2025
1000569436		PORTER	TX		12/08/2025	7.000	285,699	0	(31)	0	0	0	360,000	05/13/2025
1000569440		MIAMI	FL		12/08/2025	6.500	532,561	0	(38)	0	0	0	1,275,000	08/06/2025
1000569442		TRENTON	NJ		12/08/2025	7.500	274,984	0	(23)	0	0	0	350,000	08/05/2025
1000569448		CLINTON	MS		12/08/2025	7.250	229,542	0	(16)	0	0	0	295,000	08/12/2025
1000569452		DEPEW	NY		12/08/2025	7.250	267,096	0	(23)	0	0	0	340,000	07/08/2025
1000569456		SPRING	TX		12/08/2025	6.875	198,677	0	(18)	0	0	0	237,500	08/06/2025
1000569460		MIAMI	FL		12/08/2025	6.500	335,358	0	(32)	0	0	0	1,730,000	08/12/2025
1000569464		GERMANTOWN	MD		12/08/2025	7.125	344,479	0	(18)	0	0	0	550,000	07/15/2025
1000569466		LACEY	WA		12/08/2025	7.250	309,440	0	(27)	0	0	0	369,000	08/16/2025
1000569472		EDGEWOOD	WA		12/08/2025	6.625	653,594	0	(46)	0	0	0	790,000	08/06/2025
1000569474		LAMPASAS	TX		12/08/2025	6.625	162,933	0	(19)	0	0	0	220,000	08/14/2025
1000569482		GAITHERSBURG	MD		12/08/2025	7.250	278,839	0	(24)	0	0	0	380,000	08/07/2025
1000569488		SUFFOLK	VA		12/08/2025	7.125	214,712	0	(19)	0	0	0	276,000	08/07/2025
1000569498		SAUGUS	MA		12/08/2025	6.750	448,108	0	(27)	0	0	0	570,000	08/06/2025
1000569500		EAST POINT	GA		12/08/2025	7.250	245,950	0	(11)	0	0	0	335,000	08/13/2025
1000569504		EAST WINDSOR	NJ		12/08/2025	6.875	466,392	0	(8)	0	0	0	835,000	05/13/2025
1000569508		HICKORY HILLS	IL		12/08/2025	7.750	203,559	0	(6)	0	0	0	300,000	08/18/2025
1000569510		DENTON	TX		12/08/2025	6.375	205,521	0	(16)	0	0	0	305,000	08/11/2025
1000569512		KAYSVILLE	UT		12/08/2025	6.875	422,619	0	(6)	0	0	0	575,000	08/29/2025
1000569514		DENVER	CO		12/08/2025	6.875	450,574	0	(16)	0	0	0	609,000	08/18/2025
1000569526		LEES SUMMIT	MO		12/08/2025	7.750	172,081	0	(14)	0	0	0	219,000	07/29/2025
1000569534		LOS ANGELES	CA		12/08/2025	7.250	559,068	0	(35)	0	0	0	750,000	08/18/2025
1000569540		EAGLE POINT	OR		12/29/2025	7.250	410,014	0	(3)	0	0	0	495,000	07/07/2025
1000569545		SLINGERLANDS	NY		12/10/2025	6.875	321,848	0	(37)	0	0	0	435,000	01/28/2025
1000569547		ATLANTA	GA		12/10/2025	7.050	301,094	0	(31)	0	0	0	379,000	04/29/2025
1000569549		CHAPEL HILL	NC		12/10/2025	6.875	450,478	0	(17)	0	0	0	810,000	04/04/2025
1000569553		ST PETERSBURG	FL		12/10/2025	7.175	314,090	0	(29)	0	0	0	398,000	04/09/2025
1000569557		TACOMA	WA		12/10/2025	6.950	795,342	0	(84)	0	0	0	1,000,000	04/17/2025
1000569559		CITRUS SPRINGS	FL		12/10/2025	7.075	200,274	0	(22)	0	0	0	275,000	04/14/2025
1000569561		CITRUS SPRINGS	FL		12/10/2025	7.075	200,274	0	(22)	0	0	0	275,000	04/14/2025
1000569563		CITRUS SPRINGS	FL		12/10/2025	7.075	200,274	0	(22)	0	0	0	275,000	04/14/2025
1000569565		SARASOTA	FL		12/10/2025	7.562	281,190	0	(24)	0	0	0	475,000	04/15/2025
1000569569		SMYRNA	GA		12/10/2025	7.262	420,495	0	(39)	0	0	0	532,000	05/16/2025
1000569581		RENSSELAER	NY		12/10/2025	7.950	272,548	0	(22)	0	0	0	345,000	05/19/2025
1000569585		LEHIGH ACRES	FL		12/10/2025	7.150	263,244	0	(27)	0	0	0	310,000	04/30/2025
1000569587		FLORESVILLE	TX		12/10/2025	7.425	191,098	0	(19)	0	0	0	240,000	05/21/2025
1000569601		SYRACUSE	NY		12/10/2025	7.400	246,108	0	(25)	0	0	0	290,000	05/20/2025
1000569603		LEXINGTON	MI		12/10/2025	7.475	159,131	0	(16)	0	0	0	250,000	05/12/2025
1000569605		GRAHAM	NC		12/10/2025	7.150	266,476	0	(28)	0	0	0	335,000	05/15/2025
1000569621		ALPHARETTA	GA		12/10/2025	7.000	262,632	0	(24)	0	0	0	535,900	05/13/2025
1000569625		DOUGLASVILLE	GA		12/10/2025	7.225	287,007	0	(10)	0	0	0	385,000	05/16/2025
1000569627		SYRACUSE	NY		12/10/2025	7.675	217,980	0	(21)	0	0	0	274,000	05/27/2025
1000569637		SPRING HILL	FL		12/10/2025	8.050	192,107	0	(209)	0	0	0	229,900	05/15/2025
1000569643		WARNER ROBINS	GA		12/10/2025	7.425	152,760	0	(16)	0	0	0	193,000	05/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000569657		VICTORVILLE	CA		12/10/2025	7.250	469,451	0	(29)	0	0	0	570,000	11/08/2024
1000569665		CHICAGO	IL		12/10/2025	6.875	585,570	0	(43)	0	0	0	715,000	06/13/2025
1000569671		DAVIE	FL		12/10/2025	6.750	230,934	0	(15)	0	0	0	375,000	10/04/2024
1000569673		MYRTLE BEACH	SC		12/10/2025	7.750	267,050	0	(15)	0	0	0	480,000	11/01/2024
1000569681		COLLEGE GROVE	TN		12/10/2025	6.750	441,750	0	(29)	0	0	0	1,369,546	11/15/2024
1000569687		EDGEWATER	NJ		12/10/2025	7.250	684,366	0	(41)	0	0	0	950,000	11/11/2024
1000569689		ORMOND BEACH	FL		12/10/2025	6.990	311,087	0	(19)	0	0	0	410,500	11/14/2024
1000569697		BRANDON	FL		12/10/2025	7.125	506,226	0	(31)	0	0	0	615,000	11/21/2024
1000569699		MIDLAND	TX		12/10/2025	8.625	515,562	0	(24)	0	0	0	700,000	11/19/2024
1000569705		SANTA CLARITA	CA		12/10/2025	7.625	1,704,583	0	(29)	0	0	0	2,260,000	11/18/2024
1000569707		CONCORD	NC		12/10/2025	6.990	154,167	0	(10)	0	0	0	720,000	12/02/2024
1000569709		EVANSTON	IL		12/10/2025	7.990	617,123	0	(33)	0	0	0	799,000	12/02/2024
1000569719		SAVANNAH	GA		12/10/2025	6.750	249,843	0	(22)	0	0	0	299,000	04/30/2025
1000569721		WARRENTON	VA		12/10/2025	7.625	793,237	0	(22)	0	0	0	1,000,000	02/28/2025
1000569725		ATLANTA	GA		12/10/2025	7.125	1,095,234	0	(66)	0	0	0	1,325,000	05/14/2025
1000569727		PIERSON	FL		12/10/2025	7.500	295,279	0	(25)	0	0	0	375,000	05/20/2025
1000569729		HARTFORD	CT		12/10/2025	7.875	264,270	0	(18)	0	0	0	337,000	05/29/2025
1000569741		ORANGE BEACH	AL		12/10/2025	7.500	468,909	0	(26)	0	0	0	567,000	06/22/2025
1000569743		PARKER	CO		12/10/2025	7.875	296,954	0	(21)	0	0	0	355,000	06/30/2025
1000569745		PEMBROKE PNES	FL		12/10/2025	7.250	229,432	0	(14)	0	0	0	518,000	07/14/2025
1000569749		AMARILLO	TX		12/10/2025	7.250	1,333,344	0	(83)	0	0	0	1,625,000	07/03/2024
1000569753		MARINA	CA		12/10/2025	6.750	1,106,217	0	(76)	0	0	0	1,385,000	10/14/2024
1000569757		BRIDGEPORT	PA		12/10/2025	8.250	309,542	0	(18)	0	0	0	405,000	10/26/2024
1000569767		CROWN POINT	IN		12/10/2025	6.500	281,333	0	(26)	0	0	0	389,990	10/29/2024
1000569771		PT ORANGE	FL		12/10/2025	7.250	926,860	0	2,120	0	0	0	1,200,000	11/13/2024
1000569775		MOUNT LAUREL	NJ		12/10/2025	7.250	373,618	0	(23)	0	0	0	559,000	11/19/2024
1000569783		CONROE	TX		12/10/2025	7.625	175,869	0	130	0	0	0	500,000	11/14/2024
1000569785		CLARKSVILLE	TN		12/10/2025	6.990	242,304	0	(17)	0	0	0	299,990	11/12/2024
1000569787		RIVERSIDE	CA		12/10/2025	6.990	945,976	0	(59)	0	0	0	1,350,000	10/17/2024
1000569789		PEN ARGYL	PA		12/10/2025	7.990	282,391	0	(19)	0	0	0	366,000	10/30/2024
1000569793		HALLANDALE BEACH	FL		12/10/2025	6.990	187,706	0	412	0	0	0	245,000	11/07/2024
1000569795		CLEARWATR BEACH	FL		12/10/2025	7.375	497,657	0	(31)	0	0	0	649,000	10/21/2024
1000569797		CAPE CORAL	FL		12/10/2025	8.250	428,223	0	(23)	0	0	0	972,000	10/23/2024
1000569803		CHAPMANSBORO	TN		12/10/2025	8.625	367,103	0	(18)	0	0	0	535,000	12/04/2024
1000569815		HARRISBURG	PA		12/10/2025	7.500	266,411	0	1,218	0	0	0	345,000	05/06/2025
1000569817		DELTONA	FL		12/10/2025	8.625	294,981	0	(19)	0	0	0	352,500	05/12/2025
1000569821		SPLENDORA	TX		12/10/2025	7.250	144,715	0	(6)	0	0	0	189,000	05/28/2025
1000569831		WINTER PARK	FL		12/10/2025	8.990	217,780	0	(13)	0	0	0	260,000	05/21/2025
1000569833		CHATTANOOGA	TN		12/10/2025	7.625	178,577	0	(6)	0	0	0	220,000	05/05/2025
1000569839		MILWAUKEE	WI		12/10/2025	7.500	181,091	0	(15)	0	0	0	230,000	05/07/2025
1000569843		HOUSTON	TX		12/10/2025	7.875	199,773	0	(11)	0	0	0	285,000	05/28/2025
1000569845		NORTH CHARLESTON	SC		12/10/2025	7.375	745,475	0	(25)	0	0	0	1,000,000	06/18/2025
1000569847		FORT WORTH	TX		12/10/2025	7.750	191,633	0	(7)	0	0	0	250,000	06/25/2025
1000569851		CHILOQUIN	OR		12/10/2025	7.625	157,774	0	(13)	0	0	0	220,000	06/05/2025
1000569857		COTO DE CAZA	CA		12/10/2025	6.625	1,726,415	0	(112)	0	0	0	2,800,000	06/27/2025
1000569859		SINTON	TX		12/10/2025	7.250	211,274	0	(12)	0	0	0	272,390	07/17/2025
1000569861		GARDNERVILLE	NV		12/10/2025	6.875	1,376,904	0	2,979	0	0	0	1,662,500	06/24/2025
1000569865		EDMOND	OK		12/10/2025	6.990	1,034,867	0	(62)	0	0	0	1,345,000	06/30/2025
1000569877		LITTLE ROCK	AR		12/10/2025	7.375	129,818	0	(11)	0	0	0	154,300	07/08/2025
1000569879		HUNTINGTN BEACH	CA		12/10/2025	6.875	870,581	0	(58)	0	0	0	1,050,000	06/14/2025
1000569883		LAUREL	MD		12/10/2025	7.750	372,684	0	(20)	0	0	0	450,000	07/09/2025
1000569887		KNOXVILLE	TN		12/10/2025	7.500	398,139	0	(24)	0	0	0	480,000	06/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000569889		CONVERSE	TX		12/10/2025	6.750	148,471	0	(6)	0	0	0	209,199	07/09/2025
1000569891		SYRACUSE	NY		12/10/2025	7.875	236,696	0	(19)	0	0	0	300,000	06/20/2025
1000569895		JOHNS CREEK	GA		12/10/2025	7.250	892,685	0	(52)	0	0	0	1,150,000	07/02/2025
1000569897		SALINAS	CA		12/10/2025	6.990	926,413	0	(55)	0	0	0	1,119,000	07/05/2025
1000569901		BATON ROUGE	LA		12/10/2025	7.875	284,332	0	(25)	0	0	0	336,590	06/26/2025
1000569903		RANSON	WV		12/10/2025	6.990	214,521	0	(9)	0	0	0	279,990	06/09/2025
1000569907		MIAMI BEACH	FL		12/10/2025	7.500	200,135	0	(16)	0	0	0	325,000	07/16/2025
1000569909		LONE TREE	CO		12/10/2025	7.125	1,142,568	0	(68)	0	0	0	1,380,000	07/16/2025
1000569915		BROOKLYN	NY		12/11/2025	6.375	1,201,741	0	(33)	0	0	0	2,050,000	09/17/2025
1000569917		LOS ANGELES	CA		12/11/2025	6.999	1,238,101	0	(59)	0	0	0	1,565,000	10/30/2025
1000569919		BENTONVILLE	AR		12/23/2025	7.875	377,729	0	(11)	0	0	0	480,000	10/21/2025
1000570920		HUNTSVILLE	AL		12/18/2025	7.050	194,595	0	(9)	0	0	0	250,000	10/09/2025
1000570938		WINTERVILLE	GA		12/29/2025	6.650	299,934	0	(2)	0	0	0	395,000	10/06/2025
1000570956		TUCSON	AZ		12/18/2025	6.950	215,871	0	(9)	0	0	0	286,000	08/14/2025
1000570964		PHILADELPHIA	PA		12/18/2025	6.580	463,287	0	(8)	0	0	0	688,000	10/20/2025
1000570974		WEST JORDAN	UT		12/11/2025	6.499	297,389	0	(13)	0	0	0	465,000	09/30/2025
1000570976		NASHVILLE	TN		12/10/2025	6.750	237,091	0	521	0	0	0	340,000	10/14/2025
1000570980		GILBERT	AZ		12/10/2025	6.875	555,272	0	(2,649)	0	0	0	675,000	10/01/2025
1000571004		WILKES-BARRE	PA		10/15/2025	6.317	182,109	0	7	0	0	0	245,000	08/22/2025
1000571006		LEAVENWORTH	KS		10/15/2025	7.282	142,888	0	(29)	0	0	0	185,000	08/18/2025
1000571014		SYRACUSE	NY		10/15/2025	7.041	123,188	0	(22)	0	0	0	160,000	07/15/2025
1000571020		MUNCIE	IN		10/15/2025	6.775	1,048,532	0	(260)	0	0	0	1,386,000	08/20/2025
1000571061		PICAYUNE	MS		10/15/2025	7.000	410,955	0	(71)	0	0	0	535,000	08/19/2025
1000571067		CLEVELAND	OH		10/15/2025	7.325	120,274	0	(14)	0	0	0	150,000	08/14/2025
1000571069		LAFAYETTE	IN		10/15/2025	6.725	240,894	0	(46)	0	0	0	308,000	08/28/2025
1000571073		DUQUESNE	PA		10/15/2025	7.345	407,710	0	(127)	0	0	0	550,000	08/26/2025
1000571080		KANSAS CITY	MO		10/15/2025	7.570	260,001	0	(91)	0	0	0	441,000	07/21/2025
1000571091		KANKAKEE	IL		10/15/2025	7.000	160,152	0	(25)	0	0	0	209,000	08/22/2025
1000571093		PEABODY	MA		10/15/2025	6.468	309,447	0	(71)	0	0	0	895,000	06/10/2025
1000571103		HAGERSTOWN	MD		10/15/2025	7.461	301,417	0	(71)	0	0	0	415,000	08/29/2025
1000571108		BAYTOWN	TX		10/15/2025	7.470	137,794	0	(29)	0	0	0	178,000	08/25/2025
1000571112		CHICAGO	IL		10/15/2025	6.950	143,243	0	(23)	0	0	0	180,000	08/23/2025
1000571124		ATLANTA	GA		10/15/2025	7.650	239,286	0	(9)	0	0	0	335,000	09/03/2025
1000571132		FLORENCE	SC		10/15/2025	6.825	157,984	0	(31)	0	0	0	205,000	08/29/2025
1000571138		LIMA	OH		10/15/2025	7.100	102,166	0	(12)	0	0	0	134,000	09/08/2025
1000571150		FLORENCE	OR		10/15/2025	6.392	279,278	0	(18)	0	0	0	390,000	09/08/2025
1000571159		WATERFORD	CT		10/15/2025	7.150	398,024	0	(27)	0	0	0	490,000	09/04/2025
1000571161		CHICAGO	IL		10/15/2025	6.600	335,960	0	(47)	0	0	0	600,000	07/08/2025
1000571165		PITTSBURGH	PA		10/15/2025	7.250	159,998	0	(21)	0	0	0	209,500	09/22/2025
1000571169		BURLINGTON	NC		10/15/2025	6.725	197,691	0	(41)	0	0	0	240,000	09/01/2025
1000571173		DURHAM	NC		10/15/2025	6.458	242,268	0	(32)	0	0	0	301,000	09/05/2025
1000571193		NEW ORLEANS	LA		10/15/2025	7.914	157,315	0	(22)	0	0	0	210,000	09/10/2025
1000571200		HARRISBURG	PA		10/15/2025	7.220	182,294	0	(42)	0	0	0	224,000	09/23/2025
1000571206		MERIDEN	CT		10/15/2025	7.375	365,000	0	(61)	0	0	0	475,000	09/10/2025
1000571214		MERIDEN	CT		10/15/2025	7.375	317,349	0	(44)	0	0	0	415,000	09/10/2025
1000571216		ROCKFORD	IL		10/15/2025	5.817	125,752	0	15	0	0	0	162,000	09/13/2025
1000571222		KANSAS CITY	MO		10/15/2025	7.270	133,984	0	(40)	0	0	0	170,000	09/11/2025
1000571226		KANSAS CITY	MO		10/15/2025	6.958	113,368	0	(8)	0	0	0	150,000	09/12/2025
1000571230		WEST HAVEN	CT		10/15/2025	7.414	230,565	0	(78)	0	0	0	325,000	09/19/2025
1000571234		NORWICH	CT		10/15/2025	7.208	183,433	0	(24)	0	0	0	247,000	09/15/2025
1000571238		INDIANAPOLIS	IN		10/15/2025	7.230	132,794	0	(36)	0	0	0	170,000	07/18/2025
1000571242		TRENTON	NJ		10/15/2025	7.111	162,104	0	(41)	0	0	0	200,000	09/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000571262		CLEVELAND HEIGHTS	OH		10/15/2025	7.075	122,598	0	(15)	0	0	0	151,000	09/22/2025
1000571274		ROCHESTER	NY		10/15/2025	6.902	135,521	0	(30)	0	0	0	175,000	09/22/2025
1000571288		RAEFORD	NC		10/15/2025	7.030	108,917	0	(33)	0	0	0	160,000	09/23/2025
1000571290		RAEFORD	NC		10/15/2025	7.030	110,959	0	(34)	0	0	0	163,000	09/24/2025
1000571306		MOBILE	AL		10/16/2025	6.950	100,666	0	(19)	0	0	0	140,000	04/28/2025
1000571312		VARIOUS	OH		10/16/2025	6.550	1,031,208	0	(209)	0	0	0	1,665,000	07/01/2025
1000571337		ST. PETERSBURG	FL		10/16/2025	7.200	956,514	0	(181)	0	0	0	1,330,000	09/06/2025
1000571341		ATLANTA	GA		10/16/2025	6.360	495,352	0	(67)	0	0	0	770,000	08/28/2025
1000571343		CHICAGO	IL		10/16/2025	7.280	214,373	0	(55)	0	0	0	275,000	09/16/2025
1000571347		CHARLOTTE	NC		10/16/2025	7.210	596,094	0	(175)	0	0	0	877,000	08/27/2025
1000571352		QUAKERTOWN	PA		10/16/2025	6.900	435,740	0	(30)	0	0	0	566,000	08/16/2025
1000571370		PATERSON	NJ		10/16/2025	7.100	635,859	0	(122)	0	0	0	825,000	08/27/2025
1000571374		PATERSON	NJ		10/16/2025	7.100	635,859	0	(122)	0	0	0	825,000	08/27/2025
1000571387		MONROE	NY		10/16/2025	7.400	481,491	0	(34)	0	0	0	630,000	09/10/2025
1000571389		NEWARK	DE		10/16/2025	6.810	248,715	0	(63)	0	0	0	355,000	08/11/2025
1000571399		DIBERVILLE	MS		10/16/2025	6.990	135,147	0	(39)	0	0	0	185,000	09/09/2025
1000571409		DANBURY	CT		10/16/2025	6.860	564,061	0	(137)	0	0	0	790,000	08/27/2025
1000571411		WEST BABYLON	NY		10/16/2025	6.750	492,411	0	(94)	0	0	0	615,000	09/04/2025
1000571413		JACKSON	NJ		10/16/2025	6.850	337,800	0	(30)	0	0	0	570,000	08/25/2025
1000571425		BRIDGEPORT	CT		10/16/2025	6.990	765,662	0	(166)	0	0	0	990,000	09/10/2025
1000571438		TYLER	TX		12/23/2025	6.625	273,124	0	(8)	0	0	0	380,000	07/01/2025
1000571446		SMYRNA	DE		12/23/2025	7.125	192,301	0	(3)	0	0	0	235,000	08/19/2025
1000571450		HENDERSONVILLE	NC		12/18/2025	6.750	245,724	0	(14)	0	0	0	390,000	09/09/2025
1000571458		LAKE WORTH BEACH	FL		12/23/2025	6.875	398,944	0	(14)	0	0	0	700,000	08/17/2025
1000571460		NEWARK	NJ		12/23/2025	7.250	621,235	0	(9)	0	0	0	814,000	08/18/2025
1000571464		HAINESPORT	NJ		12/23/2025	6.875	508,700	0	(7)	0	0	0	625,000	08/25/2025
1000571470		LOS ANGELES	CA		12/10/2025	6.625	1,279,907	0	(5,831)	0	0	0	1,590,000	09/22/2025
1000571482		MEMPHIS	TN		12/23/2025	6.875	163,809	0	(3)	0	0	0	225,000	10/01/2025
1000571506		SMITHFIELD	VA		12/23/2025	6.750	673,238	0	(5)	0	0	0	926,000	10/01/2025
1000571534		WILMINGTON	CA		12/23/2025	7.000	503,107	0	(1)	0	0	0	665,000	10/01/2025
1000571540		MANVEL	TX		12/23/2025	6.375	929,267	0	1	0	0	0	1,149,336	10/01/2025
1000571550		ELIZABETH	NJ		12/23/2025	7.250	718,531	0	(19)	0	0	0	980,000	09/08/2025
1000571564		CYPRESS	TX		12/23/2025	6.375	611,480	0	(8)	0	0	0	1,100,000	09/08/2025
1000571578		WILMINGTON	CA		12/23/2025	7.500	676,391	0	(3)	0	0	0	815,000	10/01/2025
1000571580		NAUGATUCK	CT		12/23/2025	6.750	318,858	0	(5)	0	0	0	410,000	10/01/2025
1000571584		TRENTON	NJ		12/23/2025	6.750	219,682	0	(2)	0	0	0	285,000	10/01/2025
1000571592		JACKSON	NJ		12/23/2025	6.875	422,816	0	(6)	0	0	0	550,000	09/04/2025
1000571598		ARLINGTON	TX		12/23/2025	6.875	204,998	0	(2)	0	0	0	268,000	08/29/2025
1000571614		DE SOTO	MO		12/23/2025	7.125	114,426	0	(2)	0	0	0	169,000	10/01/2025
1000571624		DAYTON	OH		12/23/2025	8.000	110,668	0	0	0	0	0	135,000	10/01/2025
1000571634		TOMBALL	TX		12/23/2025	6.375	891,071	0	(13)	0	0	0	1,230,000	10/01/2025
1000571638		OXNARD	CA		12/23/2025	6.500	581,906	0	(8)	0	0	0	937,500	10/01/2025
1000571644		KANSAS CITY	MO		12/23/2025	7.625	127,350	0	(1)	0	0	0	165,000	10/01/2025
1000571648		PITTSFORD	NY		12/23/2025	6.750	355,879	0	(7)	0	0	0	455,000	10/01/2025
1000571672		BRIDGEPORT	CT		12/23/2025	6.750	450,999	0	(11)	0	0	0	545,000	09/09/2025
1000571678		COLUMBUS	OH		12/23/2025	7.375	169,061	0	(1)	0	0	0	220,000	10/01/2025
1000571680		NUEVO	CA		12/23/2025	6.500	458,408	0	(1)	0	0	0	645,000	10/01/2025
1000571692		OYSTER BAY	NY		12/23/2025	6.375	693,344	0	(7)	0	0	0	900,000	07/10/2025
1000571700		LAKELAND	FL		12/23/2025	6.875	241,416	0	(5)	0	0	0	311,000	09/18/2025
1000571712		WASHINGTON	MI		12/23/2025	6.625	632,369	0	(5)	0	0	0	770,000	10/01/2025
1000571728		ORLANDO	FL		12/23/2025	6.875	201,999	0	(1)	0	0	0	260,000	10/01/2025
1000571732		PLAINFIELD	NJ		12/23/2025	6.875	631,106	0	(9)	0	0	0	770,000	09/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000571746		LOS ANGELES	CA		12/23/2025	7.250	640,932	0	(12)	0	0	0	830,000	10/01/2025
1000571748		COULTERVILLE	CA		12/23/2025	6.625	271,489	0	(2)	0	0	0	430,000	10/01/2025
1000571760		FORT PIERCE	FL		12/23/2025	6.375	280,450	0	(5)	0	0	0	370,000	10/01/2025
1000571780		SACRAMENTO	CA		12/23/2025	7.375	217,538	0	(5)	0	0	0	275,000	10/01/2025
1000571786		LOS ANGELES	CA		12/23/2025	7.500	877,541	0	(3)	0	0	0	1,130,000	10/01/2025
1000571792		MOBILE	AL		12/23/2025	7.375	155,843	0	(3)	0	0	0	185,000	10/01/2025
1000571808		SACRAMENTO	CA		12/23/2025	7.500	477,250	0	(5)	0	0	0	577,000	10/01/2025
1000571810		EXTON	PA		12/23/2025	6.625	767,790	0	(4)	0	0	0	1,115,000	10/01/2025
1000571812		EXTON	PA		12/23/2025	6.625	767,790	0	(4)	0	0	0	1,108,000	10/01/2025
1000571816		MIAMI	FL		12/23/2025	6.875	733,125	0	(17)	0	0	0	941,000	09/21/2025
1000571820		SPARTANBURG	SC		12/23/2025	6.625	226,140	0	(3)	0	0	0	328,500	09/17/2025
1000571822		DICKINSON	TX		12/23/2025	6.625	227,455	0	(2)	0	0	0	295,000	10/01/2025
1000571836		PETERSBURG	VA		12/23/2025	6.750	217,796	0	0	0	0	0	285,000	10/01/2025
1000571842		RICHMOND	VA		12/23/2025	6.625	181,230	0	(3)	0	0	0	275,000	10/01/2025
1000571854		MEMPHIS	TN		12/23/2025	6.875	103,753	0	(2)	0	0	0	125,000	10/01/2025
1000571868		HOUSTON	TX		12/29/2025	7.000	219,892	0	(1)	0	0	0	265,000	09/24/2025
1000571870		CHARLOTTE	NC		12/23/2025	7.000	316,048	0	(5)	0	0	0	379,400	10/01/2025
1000571872		SAN ANTONIO	TX		12/23/2025	7.500	271,395	0	(6)	0	0	0	350,000	09/21/2025
1000571880		TUTTLE	OK		12/23/2025	7.125	115,728	0	(3)	0	0	0	139,000	09/27/2025
1000571882		ARVADA	CO		12/23/2025	7.125	480,447	0	(2)	0	0	0	580,000	10/01/2025
1000571886		SAUSALITO	CA		12/23/2025	6.875	785,567	0	(12)	0	0	0	945,000	10/01/2025
1000571892		HEBER CITY	UT		12/23/2025	6.750	906,800	0	(13)	0	0	0	1,190,000	10/01/2025
1000571924		VERO BEACH	FL		12/23/2025	6.625	652,880	0	(1)	0	0	0	800,000	10/01/2025
1000571940		ALLENTOWN	PA		12/23/2025	6.875	339,727	0	(8)	0	0	0	435,000	08/22/2025
1000571944		SCHENECTADY	NY		12/23/2025	7.250	180,707	0	(4)	0	0	0	229,000	10/01/2025
1000571948		WEST VALLEY CITY	UT		12/23/2025	6.375	462,758	0	2	0	0	0	619,000	10/01/2025
1000571970		MERIDEN	CT		12/23/2025	7.250	303,682	0	(7)	0	0	0	385,000	09/25/2025
1000571978		SUSSEX	NJ		12/23/2025	6.500	337,427	0	(8)	0	0	0	465,000	07/07/2025
1000571988		HOUSTON	TX		12/23/2025	7.375	218,961	0	(2)	0	0	0	260,000	10/01/2025
1000571998		MONROE	GA		12/23/2025	6.875	206,210	0	(3)	0	0	0	265,000	10/01/2025
1000572004		FRESNO	CA		12/23/2025	7.000	227,608	0	(5)	0	0	0	275,000	09/30/2025
1000572010		LEESBURG	FL		12/23/2025	7.375	125,603	0	(2)	0	0	0	160,000	10/01/2025
1000572026		LEHIGH ACRES	FL		12/23/2025	6.500	281,957	0	(8)	0	0	0	534,000	09/30/2025
1000572044		ORLANDO	FL		12/23/2025	6.625	461,184	0	(12)	0	0	0	625,000	10/09/2025
1000572046		MOBILE	AL		12/23/2025	7.500	155,872	0	(3)	0	0	0	200,000	10/01/2025
1000572086		LONG BEACH	CA		12/23/2025	6.875	794,934	0	2	0	0	0	1,040,000	10/09/2025
1000572096		PHOENIX	AZ		12/23/2025	7.125	543,609	0	(3)	0	0	0	810,000	10/01/2025
1000572241		HUMBLE	TX		12/19/2025	6.499	330,605	0	(2)	0	0	0	436,000	09/14/2025
1000572247		CONYERS	GA		12/19/2025	6.749	155,532	0	(5)	0	0	0	189,000	09/17/2025
1000572251		HOUSTON	TX		12/19/2025	7.249	173,573	0	(8)	0	0	0	222,000	10/01/2025
1000572271		PARKLAND	FL		12/19/2025	6.999	857,149	0	(35)	0	0	0	1,100,000	10/03/2025
1000572291		SPRING VALLEY	CA		11/25/2025	6.624	734,347	0	(74)	0	0	0	895,000	10/08/2025
1000572311		COEUR D'ALENE	ID		11/25/2025	6.999	389,634	0	261	0	0	0	550,000	10/10/2025
1000572315		FOUNTAIN HILLS	AZ		11/25/2025	6.999	1,631,827	0	(188)	0	0	0	1,965,749	09/24/2025
1000572333		MIDDLE ISLAND	NY		12/19/2025	6.749	333,881	0	(11)	0	0	0	500,000	09/18/2025
1000572337		LAWRENCEVILLE	GA		11/25/2025	6.874	316,245	0	(13)	0	0	0	381,900	09/17/2025
1000572353		GREENVILLE	SC		11/25/2025	6.999	1,189,438	0	(133)	0	0	0	1,475,000	10/01/2025
1000572361		DAYTON	OH		12/19/2025	7.249	365,492	0	(15)	0	0	0	440,000	09/15/2025
1000572373		NEW ORLEANS	LA		12/19/2025	6.375	149,165	0	(4)	0	0	0	208,000	08/21/2025
1000572399		LAND O LAKES	FL		11/25/2025	6.990	275,113	0	(33)	0	0	0	485,000	10/01/2025
1000572401		SAINT GEORGE	UT		12/19/2025	6.749	714,528	0	(28)	0	0	0	920,000	10/09/2025
1000572413		DALTON	GA		12/19/2025	6.750	195,072	0	(6)	0	0	0	294,500	10/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000572423		WOODLAND	CA		12/29/2025	6.375	276,752	0	(1)	0	0	0	710,000	10/02/2025
1000572453		SOUTH GATE	CA		12/19/2025	6.374	583,250	0	(11)	0	0	0	839,000	08/22/2025
1000572473		ORLANDO	FL		11/25/2025	7.249	245,725	0	(12)	0	0	0	335,000	09/21/2025
1000572491		VENICE	FL		12/19/2025	7.249	261,741	0	(9)	0	0	0	325,000	09/27/2025
1000572507		FUQUAY VARINA	NC		12/19/2025	6.499	379,551	0	(4)	0	0	0	590,000	10/08/2025
1000572515		BROOKFIELD	CT		12/19/2025	7.124	244,402	0	(5)	0	0	0	320,000	09/10/2025
1000572521		WENDELL	NC		12/19/2025	6.499	229,030	0	(8)	0	0	0	370,000	10/03/2025
1000572523		NEW SMYRNA BEACH	FL		12/19/2025	6.999	517,826	0	(21)	0	0	0	665,000	09/24/2025
1000572569		COLUMBUS	OH		12/19/2025	6.990	269,943	0	(11)	0	0	0	325,000	08/25/2025
1000572573		SACRAMENTO	CA		12/19/2025	6.990	244,726	0	(10)	0	0	0	315,000	11/01/2025
1000572611		PACOIMA	CA		12/29/2025	6.875	206,000	0	0	0	0	0	435,000	11/01/2025
1000572625		COLORADO SPRINGS	CO		12/29/2025	6.625	228,032	0	(1)	0	0	0	798,000	11/01/2025
1000572627		PACOIMA	CA		12/29/2025	6.875	221,450	0	0	0	0	0	442,000	11/01/2025
1000572629		HOUSTON	TX		12/19/2025	6.625	288,927	0	(14)	0	0	0	445,000	11/01/2025
1000572631		VISALIA	CA		12/19/2025	6.750	155,395	0	(6)	0	0	0	363,000	11/01/2025
1000572661		VALLEJO	CA		12/19/2025	6.500	326,296	0	(10)	0	0	0	425,000	11/01/2025
1000572675		SPRING	TX		12/19/2025	6.500	269,511	0	(7)	0	0	0	339,000	11/01/2025
1000572681		CHICO	CA		12/19/2025	6.990	706,006	0	(29)	0	0	0	850,000	09/16/2025
1000572685		GALLATIN	TN		12/19/2025	6.750	481,873	0	(19)	0	0	0	796,000	11/01/2025
1000572707		TOMS RIVER	NJ		12/19/2025	7.125	412,324	0	(14)	0	0	0	500,000	08/28/2025
1000572711		GLENDALE	AZ		12/19/2025	6.625	130,591	0	(3)	0	0	0	160,000	09/16/2025
1000572729		MIAMI	FL		12/19/2025	6.875	533,686	0	(11)	0	0	0	700,000	10/01/2025
1000572731		BERKELEY	CA		12/19/2025	6.875	821,885	0	(26)	0	0	0	1,150,000	10/01/2025
1000572741		SYLACAUGA	AL		12/19/2025	7.250	140,223	0	(4)	0	0	0	170,500	08/25/2025
1000572749		BRIDGEPORT	CT		12/19/2025	6.990	661,761	0	(25)	0	0	0	800,000	08/26/2025
1000572753		DELANO	CA		12/19/2025	6.500	205,642	0	(8)	0	0	0	335,000	11/01/2025
1000572801		CANOGA PARK	CA		12/19/2025	6.375	334,787	0	(12)	0	0	0	670,000	11/01/2025
1000572819		OLIVE BRANCH	MS		12/19/2025	6.625	252,303	0	(7)	0	0	0	308,000	09/06/2025
1000572823		KNOXVILLE	TN		12/19/2025	6.875	238,874	0	(3)	0	0	0	332,000	10/01/2025
1000572829		CANYON LAKE	CA		12/19/2025	6.375	393,449	0	(11)	0	0	0	625,000	11/01/2025
1000572835		DELAWARE	OH		12/19/2025	6.749	384,867	0	(15)	0	0	0	495,540	10/07/2025
1000572843		WILDWOOD	NJ		11/25/2025	6.624	233,587	0	(6,356)	0	0	0	390,000	10/06/2025
1000572847		ATLANTA	GA		12/19/2025	6.624	286,345	0	(8)	0	0	0	490,000	08/09/2025
1000572855		KATY	TX		11/25/2025	7.999	150,241	0	(17)	0	0	0	180,000	08/29/2025
1000572859		BRENTWOOD	NY		11/25/2025	6.999	435,888	0	(44)	0	0	0	645,000	09/15/2025
1000572871		PLAINVIEW	NY		12/19/2025	7.124	653,977	0	(20)	0	0	0	795,000	09/19/2025
1000572877		CINCINNATI	OH		11/25/2025	6.874	221,497	0	(1,758)	0	0	0	310,000	09/09/2025
1000572879		COLONIE	NY		12/19/2025	7.624	284,396	0	(13)	0	0	0	340,000	08/19/2025
1000572889		PAWCATUCK	CT		12/19/2025	6.499	179,917	0	(6)	0	0	0	350,000	10/07/2025
1000572927		SAINT CHARLES	MO		12/29/2025	6.874	216,661	0	(2)	0	0	0	297,000	10/14/2025
1000572929		WENTZVILLE	MO		12/29/2025	7.499	218,761	0	(2)	0	0	0	278,000	10/13/2025
1000572939		CAMARILLO	CA		12/11/2025	7.124	1,052,552	0	(51)	0	0	0	1,400,000	09/25/2025
1000572947		SANIBEL	FL		12/23/2025	6.499	666,733	0	(5)	0	0	0	1,250,000	07/20/2025
1000573728		CENTER POINT	AL		12/18/2025	6.740	141,017	0	(6)	0	0	0	202,000	10/08/2025
1000573752		CHARLESTON	WV		12/18/2025	7.130	125,857	0	(6)	0	0	0	173,000	10/13/2025
1000573764		NORTH KINGSTOWN	RI		12/18/2025	6.580	359,924	0	(13)	0	0	0	500,000	03/21/2025
1000573766		PHILADELPHIA	PA		12/18/2025	7.050	483,880	0	(10)	0	0	0	660,000	09/25/2025
1000573770		MICHIGAN CITY	IN		12/18/2025	6.900	116,162	0	(7)	0	0	0	158,000	10/08/2025
1000573772		MARIETTA	GA		12/18/2025	6.900	255,381	0	(12)	0	0	0	327,000	10/18/2025
1000573774		TARZANA	CA		12/11/2025	7.249	647,362	0	(38)	0	0	0	830,000	10/09/2025
1000573778		CHARLESTON	WV		12/18/2025	7.130	115,562	0	(4)	0	0	0	160,000	10/13/2025
1000573788		AUBURN HILLS	MI		12/18/2025	6.730	209,020	0	(10)	0	0	0	300,000	10/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000573804		SCARBOROUGH	ME		12/11/2025	6.999	419,623	0	(32)	0	0	0	1,700,000	08/16/2025
1000573814		OAK RIDGE	TN		12/29/2025	6.510	337,271	0	(2)	0	0	0	520,000	10/18/2025
1000573834		MILWAUKEE	WI		12/29/2025	7.110	132,749	0	(1)	0	0	0	170,000	10/16/2025
1000573842		DETROIT	MI		12/29/2025	7.080	193,071	0	(1)	0	0	0	280,000	10/16/2025
1000573844		MILWAUKEE	WI		12/18/2025	7.110	116,706	0	(5)	0	0	0	150,000	10/15/2025
1000573852		COLUMBIA	SC		12/23/2025	7.250	185,229	0	(4)	0	0	0	240,000	07/15/2025
1000573860		BIG LAKE	AK		12/11/2025	7.249	495,011	0	(29)	0	0	0	595,000	08/11/2025
1000573882		STATEN ISLAND	NY		12/11/2025	6.374	205,990	0	(10)	0	0	0	675,000	10/07/2025
1000573907		CHESAPEAKE	VA		12/29/2025	6.840	213,042	0	(1)	0	0	0	275,000	10/20/2025
1000573913		NEWARK	NJ		12/11/2025	6.874	287,275	0	(20)	0	0	0	761,000	08/29/2025
1000573915		GREENVILLE	SC		12/18/2025	6.120	103,326	0	(4)	0	0	0	204,000	10/22/2025
1000573920		AKRON	OH		12/29/2025	7.500	112,116	0	0	0	0	0	142,000	10/24/2025
1000573922		DALLAS	TX		12/23/2025	7.000	158,468	0	(5)	0	0	0	202,000	09/10/2025
1000573928		BRENTWOOD	PA		12/29/2025	7.130	145,233	0	0	0	0	0	190,000	10/22/2025
1000573930		CLARKSVILLE	TN		12/23/2025	6.875	191,870	0	(6)	0	0	0	251,000	09/23/2025
1000573936		SPARTANBURG	SC		12/18/2025	6.660	191,186	0	(10)	0	0	0	229,000	10/16/2025
1000573942		TOTOWA	NJ		12/11/2025	6.875	561,050	0	(35)	0	0	0	675,000	10/07/2025
1000573954		SAN ANTONIO	TX		12/23/2025	6.750	151,058	0	(4)	0	0	0	195,000	09/26/2025
1000573956		WILKES BARRE	PA		12/11/2025	7.000	294,275	0	(8)	0	0	0	385,000	09/11/2025
1000573960		LOS ANGELES	CA		11/13/2025	6.749	2,374,309	0	(142)	0	0	0	3,150,000	09/25/2025
1000574092		NEWPORT BEACH	CA		12/17/2025	6.625	1,785,464	0	(20)	0	0	0	4,150,000	09/23/2025
1000574102		SEASIDE	CA		12/17/2025	6.250	506,916	0	(11)	0	0	0	710,000	09/10/2025
1000574104		UPLAND	CA		12/17/2025	6.875	857,488	0	(46)	0	0	0	1,175,000	09/22/2025
1000574110		PHOENIX	AZ		12/17/2025	6.125	372,779	0	(13)	0	0	0	560,000	09/23/2025
1000574114		PHOENIX	AZ		12/17/2025	6.125	352,808	0	(13)	0	0	0	530,000	09/23/2025
1000574116		PHOENIX	AZ		12/17/2025	6.125	346,152	0	(12)	0	0	0	520,000	09/23/2025
1000574118		PHOENIX	AZ		12/17/2025	6.125	369,450	0	(13)	0	0	0	555,000	09/23/2025
1000574122		MIRAMAR	FL		12/17/2025	6.750	691,107	0	(28)	0	0	0	839,000	09/12/2025
1000574124		FAIRFAX	VA		12/17/2025	6.875	373,751	0	(18)	0	0	0	760,000	09/22/2025
1000574130		NEEDLES	CA		12/17/2025	6.500	1,010,506	0	(43)	0	0	0	1,600,000	09/28/2025
1000574152		NORTH FOND DU LAC	WI		12/17/2025	6.875	139,783	0	(7)	0	0	0	168,000	09/25/2025
1000574162		BEAR	DE		12/17/2025	6.500	213,461	0	(5)	0	0	0	263,000	10/01/2025
1000574172		SANGER	CA		12/17/2025	6.875	538,863	0	(25)	0	0	0	650,000	09/08/2025
1000574178		RANCHO SANTA MARGARITA	CA		12/17/2025	6.625	715,533	0	(34)	0	0	0	865,000	10/01/2025
1000574180		RICHMOND	TX		12/17/2025	6.375	1,723,477	0	(51)	0	0	0	2,600,000	09/08/2025
1000574221		PALM BAY	FL		12/11/2025	6.874	349,418	0	(22)	0	0	0	420,000	10/08/2025
1000574225		STATEN ISLAND	NY		12/11/2025	6.875	679,198	0	(31)	0	0	0	964,000	07/12/2025
1000574227		WESTLAKE VILLAGE	CA		12/18/2025	6.499	1,850,761	0	(50)	0	0	0	2,450,000	09/25/2025
1000574233		PENSACOLA	FL		12/11/2025	7.250	268,385	0	(4)	0	0	0	370,000	09/18/2025
1000574243		VARIOUS	KY		11/05/2025	6.000	809,685	0	(58)	0	0	0	1,861,000	08/08/2025
1000574250		BEEVILLE	TX		11/05/2025	7.000	152,756	0	(14)	0	0	0	200,000	05/22/2025
1000574254		CINCINNATI	OH		11/05/2025	6.625	175,789	0	(5)	0	0	0	250,000	05/07/2025
1000574256		SILOAM SPRINGS	AR		11/05/2025	6.750	120,642	0	(11)	0	0	0	169,000	06/06/2025
1000574258		RICHMOND	VA		11/05/2025	7.250	163,767	0	(29)	0	0	0	210,000	04/09/2025
1000574271		HANOVER	PA		11/05/2025	7.125	187,875	0	(16)	0	0	0	246,000	06/25/2025
1000574273		CLEVELAND	OH		11/05/2025	7.000	115,163	0	(10)	0	0	0	175,000	06/26/2025
1000574275		GONZALES	LA		11/05/2025	6.500	192,024	0	(13)	0	0	0	253,000	07/12/2025
1000574277		IRVING	TX		11/05/2025	6.500	201,849	0	(21)	0	0	0	330,000	07/15/2025
1000574281		IRVING	TX		11/05/2025	6.625	170,049	0	(24)	0	0	0	280,000	07/10/2025
1000574287		PITTSBURGH	PA		11/05/2025	6.750	635,547	0	(49)	0	0	0	834,000	08/22/2025
1000574289		SPRING	TX		11/05/2025	6.625	121,048	0	(11)	0	0	0	201,500	07/23/2025
1000574291		COLUMBUS	OH		11/05/2025	6.625	163,268	0	(20)	0	0	0	214,000	07/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000574293		TEXAS CITY	TX		11/05/2025	7.000	137,263	0	(21)	0	0	0	190,000	07/08/2025
1000574299		PENSACOLA	FL		11/05/2025	6.750	642,360	0	(87)	0	0	0	893,000	07/23/2025
1000574304		BRICK	NJ		11/05/2025	7.000	335,957	0	(40)	0	0	0	445,000	07/16/2025
1000574308		JACKSONVILLE	FL		11/05/2025	6.875	122,386	0	(12)	0	0	0	160,000	07/29/2025
1000574310		VARIOUS	TX		11/05/2025	6.250	654,751	0	(63)	0	0	0	990,000	08/02/2025
1000574317		STRONGSVILLE	OH		11/05/2025	7.125	320,830	0	(42)	0	0	0	390,000	07/28/2025
1000574319		GROVETOWN	GA		11/05/2025	6.625	253,064	0	(26)	0	0	0	319,000	07/21/2025
1000574321		EWING	NJ		11/05/2025	6.250	300,158	0	(29)	0	0	0	500,000	08/06/2025
1000574327		PUNTA GORDA	FL		11/05/2025	6.500	282,906	0	(34)	0	0	0	403,000	08/12/2025
1000574329		DURHAM	NC		11/05/2025	7.125	271,822	0	(44)	0	0	0	350,000	08/14/2025
1000574335		CHATTANOOGA	TN		11/05/2025	7.125	227,508	0	(33)	0	0	0	315,000	08/15/2025
1000574351		WILMINGTON	NC		11/05/2025	6.750	264,424	0	(27)	0	0	0	328,000	08/09/2025
1000574353		MEMPHIS	TN		11/05/2025	6.625	171,147	0	(13)	0	0	0	225,000	08/18/2025
1000574355		HINESVILLE	GA		11/05/2025	6.625	156,785	0	(13)	0	0	0	210,000	08/13/2025
1000574363		MCKINNEY	TX		11/05/2025	6.375	235,390	0	(29)	0	0	0	395,000	08/20/2025
1000574369		VARIOUS	NC		11/05/2025	6.500	597,393	0	(61)	0	0	0	870,000	08/22/2025
1000574374		TRENTON	NJ		11/05/2025	7.125	271,215	0	(17)	0	0	0	355,000	08/24/2025
1000574396		CIBOLO	TX		11/05/2025	6.375	379,338	0	(8)	0	0	0	535,000	06/24/2025
1000574398		AUGUSTA	GA		11/05/2025	6.375	157,172	0	(14)	0	0	0	221,000	09/11/2025
1000574400		HUNTSVILLE	AL		11/05/2025	6.125	134,555	0	(9)	0	0	0	190,000	08/22/2025
1000574415		ROANOKE	VA		11/05/2025	6.625	126,431	0	(14)	0	0	0	165,000	08/18/2025
1000574419		WICKLIFFE	OH		11/05/2025	6.875	190,597	0	(9)	0	0	0	252,000	08/31/2025
1000574421		PRAIRIEVILLE	LA		11/05/2025	6.625	181,601	0	(28)	0	0	0	235,000	08/26/2025
1000574427		COLUMBUS	OH		11/05/2025	7.000	180,740	0	(22)	0	0	0	220,000	09/14/2025
1000574736		ALBANY	NY		12/23/2025	7.020	2,040,658	0	(40)	0	0	0	2,699,000	10/01/2025
1000574750		CLEBURNE	TX		12/23/2025	6.560	759,682	0	(13)	0	0	0	1,135,000	10/01/2025
1000574754		VARIOUS	NJ		12/23/2025	6.310	1,963,749	0	(25)	0	0	0	2,957,250	10/01/2025
1000574769		BUFFALO	NY		12/23/2025	6.210	2,244,465	0	(37)	0	0	0	3,380,000	10/01/2025
1000574822		LOS ANGELES	CA		12/10/2025	6.875	2,165,470	0	5,473	0	0	0	2,600,000	10/13/2025
1000577262		BOZEMAN	MT		12/15/2025	6.750	1,479,195	0	(86)	0	0	0	2,200,000	05/14/2025
1000577266		BROOKLYN	NY		12/15/2025	7.000	988,067	0	(69)	0	0	0	1,575,000	06/16/2025
1000577272		HARVEY	LA		12/15/2025	7.500	167,791	0	(5)	0	0	0	220,000	07/25/2025
1000577276		ATLANTA	GA		12/15/2025	7.250	220,494	0	(6)	0	0	0	300,000	02/12/2025
1000577280		SOUTH FULTON	GA		12/15/2025	7.250	196,975	0	(5)	0	0	0	268,000	02/08/2025
1000577282		DECATUR	GA		12/15/2025	7.250	180,858	0	(5)	0	0	0	265,000	05/04/2025
1000577286		DECATUR	GA		12/15/2025	7.250	220,494	0	(6)	0	0	0	300,000	02/19/2025
1000577292		FOREST PARK	GA		12/15/2025	7.125	210,204	0	(6)	0	0	0	286,000	01/17/2025
1000577294		ATLANTA	GA		12/15/2025	7.250	253,568	0	(7)	0	0	0	345,000	11/19/2024
1000577296		HOWARD	CO		12/15/2025	6.875	325,906	0	(19)	0	0	0	765,000	06/10/2025
1000577300		SAN LUIS OBISPO	CA		12/15/2025	6.990	939,422	0	(68)	0	0	0	1,325,000	06/06/2025
1000577304		SAN ANTONIO	TX		12/15/2025	7.500	133,081	0	(6)	0	0	0	185,000	08/19/2025
1000577306		SAN ANTONIO	TX		12/15/2025	7.500	94,955	0	(4)	0	0	0	132,000	08/28/2025
1000577308		EL CAJON	CA		12/15/2025	6.875	290,874	0	(21)	0	0	0	435,000	05/06/2025
1000577310		TULSA	OK		12/15/2025	6.875	179,005	0	(6)	0	0	0	235,000	07/03/2025
1000577314		GLEN GARDNER	NJ		12/15/2025	7.375	580,201	0	(31)	0	0	0	699,000	08/25/2025
1000577316		GREENSBORO	GA		12/15/2025	7.250	715,871	0	(39)	0	0	0	920,000	07/30/2025
1000577320		CLEVELAND	OH		12/15/2025	7.375	199,964	0	(6)	0	0	0	262,000	09/04/2025
1000577326		HOUSTON	TX		12/15/2025	6.625	167,336	0	(10)	0	0	0	228,000	08/26/2025
1000577328		MEMPHIS	TN		12/15/2025	7.250	94,944	0	(4)	0	0	0	132,000	08/28/2025
1000577330		HANAHAN	SC		12/15/2025	7.625	161,210	0	(5)	0	0	0	198,000	08/13/2025
1000577332		DORCHESTER	MA		12/15/2025	6.875	508,692	0	(16)	0	0	0	1,050,000	07/17/2025
1000577338		RICHMOND	TX		12/15/2025	6.500	133,529	0	(6)	0	0	0	430,000	07/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000577342		PAYSON	AZ		12/15/2025	7.125	1,065,309	0	(59)	0	0	0	1,370,000	08/10/2025
1000577348		PETAL	MS		12/15/2025	7.000	121,436	0	(10)	0	0	0	145,000	08/26/2025
1000577350		STRATHAM	NH		12/15/2025	8.125	1,004,881	0	(51)	0	0	0	1,750,000	07/01/2025
1000577354		LAKEVILLE	MA		12/15/2025	6.500	437,390	0	(14)	0	0	0	810,000	08/19/2025
1000577360		FULLERTON	CA		12/15/2025	7.000	581,445	0	(18)	0	0	0	900,000	07/25/2025
1000577362		READING	PA		12/15/2025	7.250	122,205	0	(4)	0	0	0	200,000	09/08/2025
1000577366		CYPRESS	TX		12/15/2025	7.375	325,641	0	(10)	0	0	0	400,000	09/19/2025
1000577370		KIRKLAND	WA		12/15/2025	6.375	1,055,057	0	(34)	0	0	0	1,390,000	09/05/2025
1000577372		FALL RIVER	MA		12/15/2025	8.250	643,380	0	(18)	0	0	0	790,000	06/21/2025
1000577380		BISBEE	AZ		12/15/2025	7.375	135,130	0	(9)	0	0	0	172,000	08/21/2025
1000577382		ROCKY MOUNT	NC		12/15/2025	6.625	226,955	0	(16)	0	0	0	288,990	09/02/2025
1000577384		ORANGE	CA		12/15/2025	7.250	1,329,112	0	(56)	0	0	0	1,990,000	09/04/2025
1000577388		EDMOND	OK		12/15/2025	7.375	704,108	0	(38)	0	0	0	850,000	08/05/2025
1000577392		NORRISTOWN	PA		12/15/2025	6.750	128,905	0	(4)	0	0	0	211,000	07/31/2025
1000577394		WILLIAMS	AZ		12/15/2025	6.875	238,580	0	(14)	0	0	0	740,000	09/09/2025
1000577396		FREEPORT	TX		12/15/2025	8.125	114,011	0	(3)	0	0	0	140,000	09/08/2025
1000577402		JURUPA VALLEY	CA		12/15/2025	6.875	444,635	0	(12)	0	0	0	605,000	09/10/2025
1000577410		COSTA MESA	CA		12/15/2025	6.875	741,549	0	(42)	0	0	0	915,000	09/12/2025
1000577416		LATHROP	CA		12/15/2025	7.000	395,552	0	(17)	0	0	0	550,000	09/09/2025
1000577418		GILBERT	AZ		12/15/2025	7.625	755,426	0	(40)	0	0	0	910,000	09/12/2025
1000577424		BROOKLYN	NY		12/15/2025	8.250	908,202	0	(45)	0	0	0	1,250,000	06/30/2025
1000577426		FAIRVIEW	TX		12/15/2025	6.500	636,315	0	(38)	0	0	0	1,500,000	06/02/2025
1000577430		WEST YELLOWSTONE	MT		12/15/2025	6.750	736,641	0	(23)	0	0	0	1,114,000	08/26/2025
1000577436		CASTRO VALLEY	CA		12/15/2025	6.750	1,420,182	0	(81)	0	0	0	1,710,000	09/18/2025
1000577446		MONROE	LA		12/15/2025	6.500	195,258	0	(15)	0	0	0	248,000	08/25/2025
1000577450		SHERWOOD	AR		12/15/2025	6.750	114,548	0	(4)	0	0	0	150,000	09/25/2025
1000577452		KERNERSVILLE	NC		12/15/2025	7.000	102,826	0	(4)	0	0	0	139,000	09/16/2025
1000577454		LAKE FOREST	CA		12/15/2025	6.750	1,303,031	0	(75)	0	0	0	1,675,000	07/30/2025
1000577460		WEST DEPTFORD	NJ		12/15/2025	7.250	261,449	0	(14)	0	0	0	315,000	08/08/2025
1000577466		FAYETTEVILLE	NC		12/15/2025	6.375	504,590	0	(30)	0	0	0	650,000	06/14/2025
1000577468		LOS ANGELES	CA		12/15/2025	6.875	1,145,185	0	(65)	0	0	0	1,380,000	08/12/2025
1000577472		BLACKWOOD	NJ		12/15/2025	7.250	435,748	0	(24)	0	0	0	525,000	08/19/2025
1000577478		FULLERTON	CA		12/15/2025	6.750	1,054,094	0	(61)	0	0	0	1,355,000	08/25/2025
1000577480		REDLANDS	CA		12/15/2025	7.125	370,070	0	(11)	0	0	0	455,000	08/18/2025
1000577484		ROHNERT PARK	CA		12/15/2025	6.625	707,233	0	(41)	0	0	0	910,000	08/07/2025
1000577486		BUFFALO	NY		12/15/2025	6.875	324,139	0	(25)	0	0	0	410,000	07/14/2025
1000577488		WILMINGTON	CA		12/15/2025	6.750	434,206	0	(31)	0	0	0	780,000	08/13/2025
1000577490		DALLAS	TX		12/15/2025	6.875	1,243,699	0	(71)	0	0	0	1,950,000	08/04/2025
1000577498		CARROLLTON	TX		12/15/2025	6.500	263,109	0	(10)	0	0	0	322,000	08/21/2025
1000577504		VANCOUVER	WA		12/15/2025	7.250	534,223	0	(16)	0	0	0	750,000	07/08/2025
1000577506		JEROME	ID		12/15/2025	6.875	214,057	0	(7)	0	0	0	263,000	09/22/2025
1000577510		NORRISTOWN	PA		12/15/2025	6.750	152,731	0	(5)	0	0	0	250,000	07/18/2025
1000577522		LOS ANGELES	CA		12/15/2025	6.500	798,569	0	(47)	0	0	0	1,100,000	08/28/2025
1000577524		AGOURA HILLS	CA		12/15/2025	6.375	461,480	0	(28)	0	0	0	1,550,000	08/26/2025
1000577528		FORT WAYNE	IN		12/15/2025	6.875	140,565	0	(11)	0	0	0	209,000	09/10/2025
1000577532		ROWLETT	TX		12/15/2025	6.500	298,287	0	(17)	0	0	0	360,000	09/19/2025
1000577534		DETROIT	MI		12/15/2025	9.249	122,373	0	(4)	0	0	0	170,000	07/11/2025
1000577536		COLUMBUS	OH		12/15/2025	6.750	132,367	0	(4)	0	0	0	260,000	09/30/2025
1000577542		HARTFORD	CT		12/15/2025	7.875	240,635	0	(7)	0	0	0	315,000	09/15/2025
1000577546		BOYNTON BEACH	FL		12/19/2025	6.999	2,318,785	0	(81)	0	0	0	3,100,000	10/08/2025
1000577550		NORTH PORT	FL		12/19/2025	6.749	249,953	0	(10)	0	0	0	345,000	11/01/2025
1000577564		JENSEN BEACH	FL		12/19/2025	6.124	169,549	0	(6)	0	0	0	409,000	11/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000577568		DURHAM	NC		12/19/2025	6.249	252,325	0	(4)	0	0	0	744,000	11/01/2025
1000577570		TRENTON	NJ		12/19/2025	6.999	174,472	0	(4)	0	0	0	240,000	11/01/2025
1000577582		MIDDLETOWN	NY		12/19/2025	7.124	339,979	0	(19)	0	0	0	440,000	11/01/2025
1000577586		LAKEWOOD	NJ		12/19/2025	6.374	667,951	0	(24)	0	0	0	1,200,000	11/01/2025
1000577592		YONKERS	NY		12/19/2025	6.624	380,836	0	(17)	0	0	0	610,000	11/01/2025
1000577614		MESQUITE	TX		12/19/2025	6.999	211,315	0	(7)	0	0	0	293,000	09/30/2025
1000577622		ASHAWAY	RI		12/29/2025	7.499	412,979	0	(2)	0	0	0	556,000	06/30/2025
1000577636		HARTFORD	CT		12/19/2025	7.374	410,944	0	(23)	0	0	0	485,000	10/06/2025
1000577640		EDISON	NJ		12/19/2025	6.749	337,446	0	(11)	0	0	0	450,000	11/01/2025
1000577642		VALLEY COTTAGE	NY		12/29/2025	6.999	508,934	0	(3)	0	0	0	615,000	10/07/2025
1000577670		CHELSEA	MA		12/19/2025	6.624	777,293	0	(33)	0	0	0	1,070,000	11/01/2025
1000577702		MARIETTA	GA		12/19/2025	6.749	278,918	0	(10)	0	0	0	338,500	11/01/2025
1000577716		MESA	AZ		12/29/2025	6.749	273,733	0	(2)	0	0	0	505,000	10/22/2025
1000577718		PARADISE VALLEY	AZ		12/19/2025	7.124	597,058	0	(24)	0	0	0	718,800	11/01/2025
1000577732		THORNTON	CO		12/19/2025	6.874	214,051	0	(9)	0	0	0	720,000	11/03/2025
1000577808		CANTON	GA		12/29/2025	7.500	281,659	0	(1)	0	0	0	340,000	11/01/2025
1000577846		QUINCY	MA		12/19/2025	6.874	591,014	0	(23)	0	0	0	760,000	10/14/2025
1000577864		LAWRENCEVILLE	GA		12/29/2025	7.249	242,359	0	(2)	0	0	0	350,000	10/03/2025
1000577890		ORLANDO	FL		12/19/2025	6.874	495,435	0	(21)	0	0	0	596,000	10/09/2025
1000577936		JUPITER	FL		12/19/2025	6.874	388,807	0	(16)	0	0	0	535,000	11/01/2025
1000577958		DALLAS	TX		12/19/2025	6.749	693,014	0	(29)	0	0	0	970,000	11/01/2025
1000577964		TAMPA	FL		12/19/2025	5.999	259,385	0	(5)	0	0	0	450,000	11/01/2025
1000578044		CLERMONT	FL		12/19/2025	6.499	190,978	0	(6)	0	0	0	312,000	11/01/2025
1000578064		BOCA RATON	FL		12/19/2025	6.875	817,051	0	(29)	0	0	0	1,025,000	11/01/2025
1000578068		FLUSHING	NY		12/19/2025	6.750	907,294	0	(32)	0	0	0	1,100,000	11/01/2025
1000578074		LONG BRANCH	NJ		12/29/2025	6.625	1,419,302	0	(9)	0	0	0	2,125,000	11/01/2025
1000578076		BROOKLYN	NY		12/29/2025	7.500	1,561,674	0	(3)	0	0	0	2,125,000	11/01/2025
1000578092		FAR ROCKAWAY	NY		12/19/2025	6.625	690,506	0	(13)	0	0	0	1,100,000	11/01/2025
1000578094		HOLLYWOOD	FL		12/19/2025	6.990	685,445	0	(22)	0	0	0	840,000	11/01/2025
1000578110		FLUSHING	NY		12/29/2025	6.499	682,191	0	(3)	0	0	0	975,000	11/01/2025
1000578112		RICHMOND HILL	NY		12/19/2025	7.624	763,173	0	(30)	0	0	0	970,000	11/01/2025
1000578122		QUEEN CREEK	AZ		12/19/2025	6.874	443,105	0	(7)	0	0	0	570,000	11/01/2025
1000578126		GLENSHAW	PA		12/19/2025	6.874	358,279	0	(15)	0	0	0	460,000	11/01/2025
1000578146		SMITHTOWN	NY		12/29/2025	6.874	685,239	0	(5)	0	0	0	825,000	11/01/2025
1000578176		LINCOLN	RI		12/29/2025	7.499	410,663	0	(2)	0	0	0	570,000	10/11/2025
1000578188		NORTH CALDWELL	NJ		12/19/2025	6.499	824,416	0	(28)	0	0	0	1,346,000	09/11/2025
1000578226		SPRING	TX		12/18/2025	7.375	888,901	0	(38)	0	0	0	1,222,000	10/17/2025
1000578230		LINDEN	NJ		12/18/2025	6.999	943,903	0	(41)	0	0	0	1,300,000	09/10/2025
1000578246		POUGHKEEPSIE	NY		11/03/2025	7.020	337,229	0	(60)	0	0	0	465,000	08/11/2025
1000578252		RALEIGH	NC		11/03/2025	6.870	1,793,153	0	(378)	0	0	0	2,868,000	07/30/2025
1000578259		BURLINGTON	NC		11/03/2025	7.050	1,360,750	0	(298)	0	0	0	1,860,000	08/02/2025
1000578274		ST. LOUIS	MO		11/03/2025	7.190	372,117	0	(43)	0	0	0	485,000	09/03/2025
1000578278		TRENTON	NJ		11/03/2025	6.740	292,970	0	(51)	0	0	0	405,000	09/04/2025
1000578285		COLUMBUS	OH		11/03/2025	7.430	189,052	0	(24)	0	0	0	263,000	08/29/2025
1000578291		BELLPORT	NY		11/03/2025	6.700	435,413	0	(62)	0	0	0	530,000	08/07/2025
1000578293		FRIENDSWOOD	TX		11/03/2025	7.090	776,281	0	(54)	0	0	0	1,062,000	09/01/2025
1000578307		TOMS RIVER	NJ		11/03/2025	6.230	359,287	0	(55)	0	0	0	660,000	09/18/2025
1000578313		FLOSSMOOR	IL		11/03/2025	7.250	170,869	0	(40)	0	0	0	220,000	09/11/2025
1000578322		BERWYN	IL		11/03/2025	6.640	297,093	0	(27)	0	0	0	390,000	09/24/2025
1000578328		CHICAGO	IL		11/03/2025	7.400	718,819	0	(92)	0	0	0	1,000,000	07/11/2025
1000578330		ALBANY	NY		11/03/2025	6.950	194,786	0	(38)	0	0	0	257,000	09/11/2025
1000578334		BELLWOOD	IL		11/03/2025	6.990	246,306	0	(43)	0	0	0	340,000	09/11/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000578340		GRAND RAPIDS	MI		11/03/2025	7.490	230,537	0	(37)	0	0	0	297,000	09/12/2025
1000578342		AIRMONT	NY		11/03/2025	6.400	466,809	0	(78)	0	0	0	950,000	09/11/2025
1000578353		BROOKLYN	NY		11/03/2025	7.050	1,013,988	0	(174)	0	0	0	1,400,000	08/05/2025
1000578359		CHICAGO	IL		11/03/2025	6.720	192,875	0	(29)	0	0	0	250,000	09/22/2025
1000578363		HOUSTON	TX		11/03/2025	7.580	396,638	0	(33)	0	0	0	520,000	09/19/2025
1000578377		WEST HARTFORD	CT		11/03/2025	6.650	941,822	0	(173)	0	0	0	1,400,000	09/19/2025
1000578381		CROWN POINT	IN		11/03/2025	6.510	190,912	0	(30)	0	0	0	265,000	09/26/2025
1000578383		CINCINNATI	OH		11/03/2025	7.170	267,899	0	(36)	0	0	0	345,000	09/30/2025
1000578389		NAPERVILLE	IL		11/03/2025	6.650	439,417	0	(58)	0	0	0	660,000	10/02/2025
1000578393		SICKLERVILLE	NJ		11/03/2025	6.570	176,041	0	(25)	0	0	0	245,000	09/30/2025
1000578403		BRONX	NY		12/23/2025	6.875	851,871	0	(20)	0	0	0	1,025,000	11/01/2025
1000578411		SOMERVILLE	MA		12/23/2025	6.375	990,872	0	(14)	0	0	0	1,745,000	11/01/2025
1000578415		AMSTERDAM	NY		12/23/2025	6.625	193,755	0	(5)	0	0	0	265,000	11/01/2025
1000578417		CHULA VISTA	CA		12/29/2025	6.625	983,283	0	2	0	0	0	2,300,000	11/01/2025
1000578421		HOUSTON	TX		12/23/2025	6.990	97,848	0	(1)	0	0	0	125,000	11/01/2025
1000578425		MIDDLETOWN	NY		12/23/2025	6.875	390,996	0	(5)	0	0	0	510,000	11/01/2025
1000578431		MASPETH	NY		12/23/2025	7.750	952,989	0	(19)	0	0	0	1,144,800	11/01/2025
1000578433		KILLEEN	TX		12/23/2025	6.875	190,823	0	(1)	0	0	0	245,000	10/02/2025
1000578439		WOODRUFF	SC		12/23/2025	6.750	272,471	0	(4)	0	0	0	327,990	11/01/2025
1000578469		MISSION VIEJO	CA		12/23/2025	6.500	417,535	0	(5)	0	0	0	920,000	11/01/2025
1000578481		HILLSIDE	NJ		12/23/2025	6.875	427,389	0	(9)	0	0	0	560,000	11/01/2025
1000578485		KANSAS CITY	MO		12/23/2025	7.625	140,563	0	(3)	0	0	0	181,000	11/01/2025
1000578509		RICHMOND	VA		12/23/2025	6.500	305,069	0	(5)	0	0	0	449,000	11/01/2025
1000578515		RICHMOND	VA		12/23/2025	6.500	299,131	0	(8)	0	0	0	410,000	11/01/2025
1000578523		YONKERS	NY		12/23/2025	6.625	904,671	0	(12)	0	0	0	1,250,000	11/01/2025
1000578527		WINDEMERE	FL		12/23/2025	6.500	388,575	0	(2)	0	0	0	475,000	11/01/2025
1000578529		YUBA CITY	CA		12/23/2025	6.625	392,160	0	(11)	0	0	0	822,000	11/01/2025
1000578537		BALLWIN	MO		12/23/2025	6.375	220,527	0	(7)	0	0	0	495,000	11/01/2025
1000578539		TOWNSEND	DE		12/23/2025	6.500	241,909	0	(4)	0	0	0	330,000	11/01/2025
1000578553		CLEVELAND	OH		12/23/2025	6.875	200,913	0	(4)	0	0	0	260,000	11/01/2025
1000578571		CHATTANOOGA	TN		12/23/2025	7.250	441,517	0	(2)	0	0	0	530,000	11/01/2025
1000578577		JACKSONVILLE	FL		12/23/2025	7.625	234,966	0	(5)	0	0	0	300,000	11/01/2025
1000578585		CHICAGO	IL		12/29/2025	7.875	302,737	0	(1)	0	0	0	365,000	11/01/2025
1000578599		KINGSTON	PA		12/23/2025	7.500	146,945	0	(2)	0	0	0	195,000	09/26/2025
1000578603		LAFAYETTE	IN		12/23/2025	7.000	214,507	0	(5)	0	0	0	275,000	10/06/2025
1000578607		LAFAYETTE	IN		12/23/2025	6.625	163,219	0	(4)	0	0	0	225,000	09/27/2025
1000578611		SAINT PETERSBURG	FL		12/29/2025	7.750	284,181	0	0	0	0	0	371,000	11/01/2025
1000578615		SAINT PETERSBURG	FL		12/29/2025	7.750	202,771	0	0	0	0	0	264,000	11/01/2025
1000578625		MIAMI	FL		12/23/2025	6.500	528,910	0	(1)	0	0	0	650,000	11/01/2025
1000578647		SOMERSET	NJ		12/23/2025	6.750	489,095	0	(10)	0	0	0	630,000	11/01/2025
1000578649		NEW BRUNSWICK	NJ		12/23/2025	6.625	741,616	0	(16)	0	0	0	958,000	11/01/2025
1000578653		SEALE	AL		12/23/2025	6.500	156,103	0	(4)	0	0	0	235,000	09/08/2025
1000578667		RANDOLPH	MA		12/23/2025	7.125	482,156	0	(7)	0	0	0	610,000	11/01/2025
1000578671		SMYRNA	DE		12/29/2025	6.750	297,579	0	(2)	0	0	0	360,000	11/01/2025
1000578689		NASHVILLE	TN		12/23/2025	6.625	216,590	0	(1)	0	0	0	264,000	11/01/2025
1000578699		SPRING	TX		12/23/2025	6.500	177,924	0	(3)	0	0	0	216,000	11/01/2025
1000578701		SINCLAIR	WY		12/23/2025	7.625	104,574	0	(2)	0	0	0	134,000	11/01/2025
1000578719		HEMPSTEAD	NY		12/23/2025	6.375	344,442	0	(11)	0	0	0	680,000	11/01/2025
1000578723		WINSTON SALEM	NC		12/23/2025	6.750	225,465	0	(6)	0	0	0	269,900	11/01/2025
1000578729		PORTSMOUTH	VA		12/23/2025	6.625	182,664	0	(1)	0	0	0	220,000	11/01/2025
1000578739		BUFFALO	NY		12/23/2025	7.500	153,961	0	(5)	0	0	0	194,000	11/01/2025
1000578741		BUFFALO	NY		12/23/2025	7.500	150,787	0	(5)	0	0	0	190,000	11/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000578747		PASSAIC	NJ		12/23/2025	6.875	653,532	0	(14)	0	0	0	855,000	11/01/2025
1000578759		JACKSONVILLE	FL		12/29/2025	7.625	234,571	0	(1)	0	0	0	300,000	10/05/2025
1000578765		EAST MEADOW	NY		12/23/2025	7.125	690,927	0	(19)	0	0	0	880,000	11/01/2025
1000578767		MAMMOTH LAKES	CA		12/29/2025	6.625	1,294,807	0	(2)	0	0	0	1,985,000	11/01/2025
1000578777		ALPHA	NJ		12/23/2025	6.750	182,074	0	(5)	0	0	0	250,000	11/01/2025
1000578779		TACOMA	WA		12/29/2025	6.625	375,283	0	(1)	0	0	0	491,000	11/01/2025
1000578801		KISSIMMEE	FL		12/23/2025	6.750	189,901	0	(1)	0	0	0	230,000	11/01/2025
1000578807		LA MIRADA	CA		12/23/2025	6.625	746,845	0	(12)	0	0	0	925,000	11/01/2025
1000578813		ALPHA	NJ		12/23/2025	6.875	207,781	0	(6)	0	0	0	284,000	11/01/2025
1000578815		LITTLE ELM	TX		12/23/2025	7.625	202,652	0	(4)	0	0	0	260,000	11/01/2025
1000578825		ORMOND BEACH	FL		12/23/2025	6.625	516,447	0	(2)	0	0	0	670,000	10/08/2025
1000578827		KNOXVILLE	TN		12/23/2025	6.625	184,416	0	(4)	0	0	0	255,000	10/10/2025
1000578863		PITTSBORO	NC		12/23/2025	6.875	215,308	0	(6)	0	0	0	295,000	11/01/2025
1000578875		DAYTON	OH		12/23/2025	6.875	123,639	0	(2)	0	0	0	160,000	11/01/2025
1000578879		PORTER RANCH	CA		12/29/2025	6.875	1,815,883	0	7	0	0	0	2,340,000	11/01/2025
1000578881		LOS ANGELES	CA		12/29/2025	6.875	1,945,599	0	(2)	0	0	0	2,500,000	11/01/2025
1000578889		SCHENECTADY	NY		12/23/2025	6.750	156,444	0	(3)	0	0	0	225,000	11/01/2025
1000578893		ALBANY	NY		12/23/2025	7.500	293,636	0	(2)	0	0	0	375,000	11/01/2025
1000578919		SUPPLY	NC		12/23/2025	7.000	287,464	0	0	0	0	0	351,940	11/01/2025
1000578939		MISSION VIEJO	CA		12/23/2025	6.750	1,851,142	0	(16)	0	0	0	2,405,000	11/01/2025
1000578941		PEARLAND	TX		12/23/2025	6.375	243,749	0	(6)	0	0	0	361,000	11/01/2025
1000578949		FISHERS	IN		12/23/2025	7.000	266,777	0	(8)	0	0	0	317,995	11/01/2025
1000578951		ALHAMBRA	CA		12/23/2025	6.250	539,137	0	(9)	0	0	0	1,370,000	11/01/2025
1000578977		DALLAS	TX		12/23/2025	6.875	409,405	0	(3)	0	0	0	525,000	11/01/2025
1000578987		TRENTON	NJ		12/23/2025	6.750	227,960	0	(4)	0	0	0	295,000	11/01/2025
1000578993		RIVERDALE	GA		12/23/2025	6.375	246,775	0	(3)	0	0	0	318,000	10/06/2025
1000578997		NORTH CHESTERFIELD	VA		12/23/2025	6.500	162,055	0	(5)	0	0	0	207,500	11/01/2025
1000579001		LAWRENCE	NJ		12/29/2025	7.125	539,691	0	(1)	0	0	0	650,000	10/12/2025
1000579005		AUSTIN	TX		12/29/2025	6.750	2,330,458	0	858	0	0	0	2,800,000	10/13/2025
1000579021		LA VERGNE	TN		12/23/2025	7.250	259,798	0	(7)	0	0	0	310,000	10/06/2025
1000579031		CONCORD	NH		12/23/2025	7.000	370,961	0	(9)	0	0	0	475,000	10/14/2025
1000579047		STEPHENVILLE	TX		12/23/2025	6.500	109,571	0	(3)	0	0	0	310,000	11/01/2025
1000579051		TUSTIN	CA		12/23/2025	6.750	1,026,554	0	0	0	0	0	1,343,000	10/14/2025
1000579057		BROOKLYN	NY		12/23/2025	7.125	1,572,194	0	(32)	0	0	0	2,015,000	11/01/2025
1000579075		MISSION	TX		12/23/2025	6.375	441,529	0	(6)	0	0	0	540,000	10/13/2025
1000579103		SAN BERNARDINO	CA		12/23/2025	6.875	530,804	0	(12)	0	0	0	638,000	10/16/2025
1000579111		WEATHERFORD	TX		12/23/2025	7.125	177,126	0	(5)	0	0	0	233,000	11/01/2025
1000579123		LA JOLLA	CA		12/23/2025	6.875	1,656,883	0	(9)	0	0	0	2,000,000	11/01/2025
1000579135		NAPLES	FL		12/23/2025	6.875	358,016	0	(4)	0	0	0	468,000	09/25/2025
1000579141		SACRAMENTO	CA		12/23/2025	6.625	795,301	0	(6)	0	0	0	1,175,000	11/01/2025
1000579157		FORT LAUDERDALE	FL		12/23/2025	6.875	2,157,842	0	(8)	0	0	0	2,900,000	11/01/2025
1000579169		BROOKLYN	NY		12/23/2025	7.375	1,403,277	0	(19)	0	0	0	1,800,000	11/01/2025
1000579189		ASHLAND	WI		12/23/2025	7.750	146,166	0	(2)	0	0	0	189,000	09/29/2025
1000579197		CHATTANOOGA	TN		12/23/2025	6.875	251,310	0	(5)	0	0	0	325,000	11/01/2025
1000579388		BAY SHORE	NY		11/03/2025	6.950	455,176	0	(74)	0	0	0	650,000	09/05/2025
1000579390		TRENTON	NJ		11/03/2025	6.800	1,417,006	0	(226)	0	0	0	2,021,000	08/19/2025
1000579401		WILMINGTON	NC		11/03/2025	6.390	230,273	0	(31)	0	0	0	346,000	09/24/2025
1000579407		ROSEMOUNT	MN		11/03/2025	6.110	273,514	0	(23)	0	0	0	360,000	10/01/2025
1000579411		FERNDALE	MI		11/03/2025	6.430	145,993	0	(17)	0	0	0	220,000	10/10/2025
1000579415		AURORA	IL		11/03/2025	6.930	180,299	0	(23)	0	0	0	220,000	10/08/2025
1000579419		MADISON HEIGHTS	MI		11/03/2025	6.630	182,744	0	(24)	0	0	0	255,000	10/10/2025
1000580259		BOSTON	MA		12/29/2025	6.860	803,639	0	(2)	0	0	0	1,100,000	10/23/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000580273		PITTSBURGH	PA		12/29/2025	7.120	202,205	0	(1)	0	0	0	248,000	10/22/2025
1000580281		SNELLVILLE	GA		12/18/2025	6.620	268,368	0	(5)	0	0	0	347,000	10/27/2025
1000580283		TOOELE	UT		12/10/2025	6.750	223,420	0	495	0	0	0	333,000	10/09/2025
1000580289		KINGSLAND	GA		12/18/2025	6.470	249,355	0	(11)	0	0	0	370,000	10/28/2025
1000580393		JERSEY CITY	NJ		12/23/2025	6.499	755,311	0	(5)	0	0	0	1,000,000	10/17/2025
1000580421		PATERSON	NJ		12/23/2025	7.125	548,588	0	(18)	0	0	0	747,000	09/29/2025
1000580425		PORT ORCHARD	WA		12/18/2025	6.999	644,150	0	(29)	0	0	0	775,000	09/26/2025
1000580427		LONG ISLAND CITY	NY		12/29/2025	6.625	965,056	0	(7)	0	0	0	1,425,000	09/23/2025
1000580431		WELLINGTON	FL		12/18/2025	7.625	441,142	0	(18)	0	0	0	570,000	10/16/2025
1000580878		EVANSVILLE	IN		11/10/2025	6.825	528,707	0	(25)	0	0	0	639,500	07/17/2025
1000580888		TRENTON	NJ		11/10/2025	7.625	247,967	0	(15)	0	0	0	325,000	07/24/2025
1000580896		DAYTON	OH		11/10/2025	7.241	119,307	0	(12)	0	0	0	155,000	06/26/2025
1000580900		YORK	PA		11/10/2025	6.117	189,866	0	2	0	0	0	283,000	08/27/2025
1000580905		GRIFFITH	IN		11/10/2025	6.225	291,863	0	4	0	0	0	390,000	09/04/2025
1000580909		WINSTON-SALEM	NC		11/10/2025	6.700	182,327	0	(20)	0	0	0	237,000	08/27/2025
1000580921		KANSAS CITY	MO		11/10/2025	6.400	102,823	0	(13)	0	0	0	170,000	08/25/2025
1000580935		ELMIRA	NY		11/10/2025	7.300	95,967	0	(16)	0	0	0	128,000	08/25/2025
1000580949		WARREN	OH		11/10/2025	7.125	113,546	0	(7)	0	0	0	149,000	09/10/2025
1000580961		RAYTOWN	MO		11/10/2025	7.307	233,361	0	(33)	0	0	0	315,000	09/03/2025
1000580976		EUCLID	OH		11/10/2025	7.400	103,843	0	(8)	0	0	0	150,000	09/30/2025
1000580982		PENSACOLA	FL		11/10/2025	6.775	143,997	0	(17)	0	0	0	200,000	09/18/2025
1000580994		BAYONNE	NJ		11/10/2025	7.125	526,303	0	(58)	0	0	0	670,000	09/12/2025
1000580998		VALPARAISO	IN		11/10/2025	6.225	145,592	0	(14)	0	0	0	285,000	10/01/2025
1000581000		HAYDEN	ID		11/10/2025	6.925	536,335	0	(77)	0	0	0	740,000	09/30/2025
1000581004		ROCK ISLAND	IL		11/10/2025	7.645	135,332	0	(18)	0	0	0	174,000	09/08/2025
1000581008		JOLIET	IL		11/10/2025	6.875	213,871	0	(19)	0	0	0	282,900	09/15/2025
1000581010		FORT WAYNE	IN		11/10/2025	7.175	152,371	0	(15)	0	0	0	198,000	09/16/2025
1000581014		LONG BEACH	MS		11/10/2025	7.150	215,558	0	(31)	0	0	0	278,000	09/20/2025
1000581020		ATLANTIC CITY	NJ		11/10/2025	6.936	113,524	0	(16)	0	0	0	170,000	09/17/2025
1000581022		ALPHARETTA	GA		11/10/2025	6.625	332,992	0	(11)	0	0	0	465,000	09/26/2025
1000581026		URBANA	IL		11/10/2025	7.025	157,071	0	(20)	0	0	0	203,000	09/17/2025
1000581030		MICHIGAN CITY	IN		11/10/2025	6.342	173,118	0	(9)	0	0	0	228,000	09/24/2025
1000581040		PETERSBURG	VA		11/10/2025	7.383	181,094	0	(21)	0	0	0	230,000	09/30/2025
1000581044		ALLENTOWN	PA		11/10/2025	7.175	164,404	0	(12)	0	0	0	215,000	09/24/2025
1000581046		ALLENTOWN	PA		11/10/2025	7.175	179,698	0	(14)	0	0	0	235,000	09/24/2025
1000581048		ALLENTOWN	PA		11/10/2025	7.175	185,433	0	(14)	0	0	0	246,000	09/24/2025
1000581052		KANSAS CITY	KS		11/10/2025	6.883	142,472	0	(10)	0	0	0	192,000	09/26/2025
1000581062		MILLVILLE	NJ		11/10/2025	7.436	142,200	0	(13)	0	0	0	185,000	09/24/2025
1000581068		NEW ORLEANS	LA		11/10/2025	8.089	220,972	0	(11)	0	0	0	290,000	09/22/2025
1000581074		AVON LAKE	OH		11/10/2025	7.258	107,555	0	(7)	0	0	0	141,000	09/25/2025
1000581092		JONESBORO	GA		11/10/2025	6.933	176,162	0	(13)	0	0	0	238,000	10/03/2025
1000581094		COLUMBUS	OH		11/10/2025	6.000	291,109	0	4	0	0	0	425,000	09/29/2025
1000581096		COLUMBUS	OH		11/10/2025	6.000	304,362	0	5	0	0	0	440,000	09/30/2025
1000581098		NEW ORLEANS	LA		11/10/2025	7.595	308,418	0	(47)	0	0	0	395,000	09/30/2025
1000581100		ROCHESTER	NY		11/10/2025	6.956	844,508	0	(129)	0	0	0	1,085,000	09/27/2025
1000581108		WATERBURY	CT		11/10/2025	7.275	215,925	0	(41)	0	0	0	310,000	10/02/2025
1000581110		GLOUCESTER CITY	NJ		11/10/2025	7.200	122,942	0	(12)	0	0	0	160,000	09/26/2025
1000581112		NEWARK	OH		11/10/2025	6.760	133,260	0	(16)	0	0	0	216,000	09/26/2025
1000581125		KANSAS CITY	MO		11/10/2025	7.157	159,361	0	(26)	0	0	0	204,000	10/01/2025
1000581131		SHERRILLS FORD	NC		11/10/2025	7.775	147,127	0	(12)	0	0	0	179,900	09/30/2025
1000581133		VARIOUS	VA		11/10/2025	6.028	1,156,954	0	(1)	0	0	0	1,514,000	09/07/2025
1000581147		FAYETTEVILLE	NC		11/10/2025	6.950	165,415	0	(23)	0	0	0	220,000	10/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000581149		ELIZABETH	NJ		11/10/2025	6.742	615,472	0	(69)	0	0	0	800,000	10/02/2025
1000581153		DETROIT	MI		11/10/2025	5.567	109,211	0	12	0	0	0	186,000	09/02/2025
1000581155		VARIOUS	VA		11/10/2025	6.084	1,478,791	0	10	0	0	0	1,994,000	09/04/2025
1000581164		BURLINGTON	NC		11/10/2025	6.800	226,068	0	(31)	0	0	0	277,000	10/03/2025
1000581166		CLEVELAND	OH		11/10/2025	7.525	100,688	0	(6)	0	0	0	132,000	10/03/2025
1000581168		CHICAGO	IL		11/10/2025	6.583	255,935	0	(20)	0	0	0	335,000	10/02/2025
1000581184		EDWARDSVILLE	PA		11/10/2025	7.250	175,365	0	(13)	0	0	0	220,000	10/07/2025
1000581186		FORTY FORT	PA		11/10/2025	7.250	183,521	0	(14)	0	0	0	225,000	10/03/2025
1000581188		PERRY	GA		11/10/2025	7.475	139,074	0	(10)	0	0	0	182,000	10/07/2025
1000581190		PERTH AMBOY	NJ		11/10/2025	7.403	336,160	0	(31)	0	0	0	500,000	10/06/2025
1000581192		COLUMBUS	OH		11/10/2025	6.000	288,479	0	4	0	0	0	425,000	10/07/2025
1000581194		COLUMBUS	OH		11/10/2025	6.000	291,109	0	4	0	0	0	425,000	10/07/2025
1000581200		MILWAUKEE	WI		11/10/2025	8.125	96,535	0	(7)	0	0	0	126,000	10/04/2025
1000581202		MANSFIELD	OH		11/10/2025	7.361	124,104	0	(16)	0	0	0	160,000	09/13/2025
1000581210		BRISTOL	CT		11/10/2025	7.614	323,554	0	(41)	0	0	0	421,000	10/07/2025
1000581214		BAYTOWN	TX		11/10/2025	6.875	179,442	0	(14)	0	0	0	231,000	10/20/2025
1000581216		BISHOP	TX		11/10/2025	7.219	178,665	0	(31)	0	0	0	263,000	10/10/2025
1000581221		LILLINGTON	NC		11/10/2025	7.086	186,110	0	(25)	0	0	0	250,000	10/09/2025
1000581223		DETROIT	MI		11/10/2025	7.075	103,234	0	(8)	0	0	0	135,000	09/10/2025
1000581225		DETROIT	MI		11/10/2025	5.867	107,378	0	6	0	0	0	155,000	08/29/2025
1000581233		KANSAS CITY	MO		11/10/2025	7.375	131,610	0	(16)	0	0	0	170,000	08/27/2025
1000581235		LANCASTER	PA		11/10/2025	6.242	187,815	0	6	0	0	0	260,000	08/19/2025
1000581241		WILMINGTON	DE		11/10/2025	7.425	236,103	0	(13)	0	0	0	310,000	10/16/2025
1000581243		BRIDGEPORT	CT		11/10/2025	7.723	409,914	0	(46)	0	0	0	530,000	10/18/2025
1000581245		YORK	PA		11/10/2025	7.042	103,233	0	(7)	0	0	0	141,000	10/14/2025
1000581251		ATHENS	GA		11/10/2025	7.414	245,753	0	(37)	0	0	0	315,000	10/01/2025
1000581285		DAVIE	FL		12/17/2025	7.875	1,037,109	0	(51,855)	0	0	0	1,300,000	04/21/2025
1000581287		FREMONT	CA		12/17/2025	6.625	209,253	0	(13,601)	0	0	0	1,825,000	06/02/2025
1000581291		ALBUQUERQUE	NM		12/17/2025	7.250	513,578	0	(15,407)	0	0	0	644,000	05/23/2025
1000581301		NIAGARA FALLS	NY		12/17/2025	7.625	165,388	0	(10,750)	0	0	0	221,000	05/27/2025
1000581305		EAU CLAIRE	WI		12/17/2025	8.250	111,980	0	(7,279)	0	0	0	140,500	05/07/2025
1000581311		PUEBLO	CO		12/17/2025	7.875	122,658	0	(3,680)	0	0	0	164,000	06/09/2025
1000581313		YUKON	OK		12/17/2025	5.875	161,496	0	(10,497)	0	0	0	269,990	05/19/2025
1000581315		HOLLYWOOD	FL		12/17/2025	6.500	224,386	0	(10,097)	0	0	0	510,000	05/26/2025
1000581329		RANCHO CORDOVA	CA		12/17/2025	7.500	328,014	0	(14,761)	0	0	0	505,000	06/02/2025
1000581331		CHARLOTTE	NC		12/17/2025	6.000	302,780	0	(9,083)	0	0	0	380,000	05/24/2025
1000581335		SUMTER	SC		12/17/2025	7.375	131,492	0	(8,547)	0	0	0	165,000	06/20/2025
1000581337		FRESNO	CA		12/17/2025	6.250	249,841	0	(16,240)	0	0	0	418,000	06/09/2025
1000581341		CAVE CREEK	AZ		12/17/2025	6.875	404,971	0	(18,224)	0	0	0	1,065,000	06/18/2025
1000581359		LAKE HAVASU CITY	AZ		12/17/2025	6.875	345,276	0	(15,537)	0	0	0	533,000	05/19/2025
1000581361		LORAIN	OH		12/17/2025	7.625	105,768	0	(3,173)	0	0	0	132,500	06/18/2025
1000581367		KISSIMMEE	FL		12/17/2025	7.125	254,177	0	(7,625)	0	0	0	350,000	06/12/2025
1000581373		NIAGARA FALLS	NY		12/17/2025	7.625	223,345	0	(14,517)	0	0	0	280,000	03/26/2025
1000581381		BRIDGEPORT	CT		12/17/2025	7.500	202,795	0	(13,182)	0	0	0	271,000	05/31/2025
1000581397		PHOENIX	AZ		12/17/2025	6.750	419,167	0	(27,246)	0	0	0	760,000	06/16/2025
1000581399		PHOENIX	AZ		12/17/2025	6.750	410,767	0	(26,700)	0	0	0	760,000	06/16/2025
1000581409		CHICAGO	IL		12/17/2025	8.750	276,269	0	(11,051)	0	0	0	369,000	06/23/2025
1000581415		SUGAR LAND	TX		12/17/2025	7.000	195,625	0	(8,803)	0	0	0	629,000	06/19/2025
1000581437		HARRISBURG	PA		12/17/2025	7.125	130,833	0	(3,925)	0	0	0	175,000	06/05/2025
1000581439		WINDER	GA		12/17/2025	6.875	227,227	0	(10,225)	0	0	0	285,000	06/16/2025
1000581443		GARY	IN		12/17/2025	8.000	119,757	0	(3,593)	0	0	0	210,000	07/02/2025
1000581445		WASHINGTON	UT		12/17/2025	7.375	598,157	0	(26,917)	0	0	0	1,775,000	06/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000581449		ROCKFORD	IL		12/17/2025	7.250	152,989	0	(10)	0	0	0	180,000	06/11/2025
1000581455		CORPUS CHRISTI	TX		12/17/2025	8.500	362,882	0	(16,330)	0	0	0	455,000	06/12/2025
1000581465		MILLSBORO	DE		12/17/2025	7.250	154,512	0	(6,953)	0	0	0	315,000	07/02/2025
1000581477		STUART	FL		12/17/2025	7.625	119,487	0	(4,779)	0	0	0	150,000	06/26/2025
1000581483		SANTA FE	NM		12/17/2025	7.875	423,967	0	(19,079)	0	0	0	875,000	05/16/2025
1000581487		VERO BEACH	FL		12/17/2025	8.875	311,471	0	(14,016)	0	0	0	390,000	06/04/2025
1000581489		LIGHTHOUSE POINT	FL		12/17/2025	9.000	1,357,755	0	(40,733)	0	0	0	1,700,000	06/03/2025
1000581493		BENTON	AR		12/17/2025	6.625	163,962	0	(10,658)	0	0	0	274,000	06/26/2025
1000581505		BOWIE	MD		12/17/2025	8.375	205,739	0	(4)	0	0	0	250,000	07/15/2025
1000581513		NEWARK	NJ		12/17/2025	7.500	459,967	0	(20,699)	0	0	0	750,000	06/19/2025
1000581515		CLEVELAND	OH		12/17/2025	8.250	108,541	0	(2)	0	0	0	145,000	07/15/2025
1000581521		NEW BEDFORD	MA		12/17/2025	7.250	370,167	0	(10)	0	0	0	665,000	07/15/2025
1000581529		SIOUX FALLS	SD		12/17/2025	6.000	199,846	0	(8,993)	0	0	0	334,750	06/10/2025
1000581541		TAMAQUA	PA		12/17/2025	8.625	119,786	0	(3,594)	0	0	0	150,000	06/06/2025
1000581543		LAGUNA BEACH	CA		12/17/2025	7.750	1,796,164	0	(80,827)	0	0	0	2,250,000	06/24/2025
1000581549		GOLDEN	CO		12/17/2025	7.250	1,022,587	0	(46,016)	0	0	0	1,525,000	07/11/2025
1000581553		SAN DIEGO	CA		12/17/2025	7.000	904,050	0	(40,682)	0	0	0	1,295,000	07/08/2025
1000581555		MAMARONECK	NY		12/17/2025	8.375	622,828	0	(24,913)	0	0	0	960,000	05/09/2025
1000581561		GLASSPORT	PA		12/17/2025	9.125	120,606	0	(3,618)	0	0	0	151,000	06/19/2025
1000581563		ORLANDO	FL		12/17/2025	6.875	218,445	0	(14,199)	0	0	0	395,000	06/12/2025
1000581571		MICHIGAN CITY	IN		12/17/2025	7.500	211,525	0	(13,749)	0	0	0	270,000	07/18/2025
1000581577		MIAMI	FL		12/17/2025	6.000	149,702	0	(12)	0	0	0	235,000	07/23/2025
1000581581		CINCINNATI	OH		12/17/2025	7.750	214,417	0	(8,577)	0	0	0	286,500	07/07/2025
1000581587		SPRINGFIELD	VA		12/17/2025	6.875	448,859	0	(20,199)	0	0	0	705,000	04/02/2025
1000581593		GREENWELL SPRINGS	LA		12/17/2025	7.500	159,502	0	(10)	0	0	0	225,000	07/10/2025
1000581597		RIVERTON	UT		12/17/2025	6.375	946,631	0	(47)	0	0	0	1,135,000	07/23/2025
1000581617		NORTH BERGEN	NJ		12/17/2025	6.375	411,222	0	(13)	0	0	0	925,000	07/01/2025
1000581619		HOUSTON	TX		12/17/2025	6.250	125,522	0	(6)	0	0	0	198,500	07/23/2025
1000581629		MARIETTA	GA		12/18/2025	6.710	397,775	0	(15)	0	0	0	515,000	09/09/2025
1000581728		ATLANTA	GA		12/11/2025	6.625	374,989	0	(8)	0	0	0	725,000	09/27/2025
1000582609		LONG BRANCH	NJ		12/09/2025	6.875	1,205,303	0	(83)	0	0	0	1,450,000	07/29/2025
1000582621		HOLLYWOOD	FL		12/09/2025	6.990	894,365	0	(12)	0	0	0	1,245,000	08/30/2025
1000582623		LONG BRANCH	NJ		12/09/2025	6.990	382,173	0	(12)	0	0	0	500,000	09/04/2025
1000582627		PARAMUS	NJ		12/09/2025	6.750	668,776	0	(23)	0	0	0	875,000	09/19/2025
1000582635		BROOKLYN	NY		12/09/2025	6.875	1,692,840	0	(86)	0	0	0	2,350,000	08/18/2025
1000582637		SUFFIELD	CT		12/09/2025	6.990	1,247,973	0	(27)	0	0	0	1,500,000	08/29/2025
1000582639		LAKEWOOD	NJ		12/09/2025	6.750	1,468,377	0	(103)	0	0	0	1,950,000	06/08/2025
1000582641		WEST ALLENHURST	NJ		12/09/2025	6.750	1,223,988	0	(12)	0	0	0	1,850,000	06/27/2025
1000582645		PLAINFIELD	NJ		12/09/2025	6.750	152,863	0	(5)	0	0	0	536,000	09/15/2025
1000585014		TUJUNGA	CA		12/18/2025	6.874	711,987	0	(31)	0	0	0	1,055,000	10/22/2025
1000585034		CUMMING	GA		12/23/2025	6.249	237,765	0	(5)	0	0	0	465,000	10/21/2025
1000585036		RIDGEWOOD	NY		12/29/2025	7.125	1,454,826	0	(9)	0	0	0	2,100,000	09/24/2025
1000585137		INMAN	SC		12/23/2025	6.500	113,163	0	83	0	0	0	170,000	09/15/2025
1000585141		HAMILTON	OH		12/23/2025	7.450	202,165	0	167	0	0	0	250,000	07/07/2025
1000585143		GUN BARREL CITY	TX		12/23/2025	7.050	140,994	0	114	0	0	0	185,000	06/25/2025
1000585145		LOUISVILLE	OH		12/23/2025	7.200	163,864	0	129	0	0	0	225,000	06/25/2025
1000585151		KANSAS CITY	MO		12/23/2025	6.550	131,287	0	96	0	0	0	170,000	08/08/2025
1000585153		KNOXVILLE	TN		12/23/2025	7.025	214,778	0	165	0	0	0	275,000	07/28/2025
1000585178		CHICAGO	IL		12/23/2025	7.150	124,371	0	97	0	0	0	170,000	08/12/2025
1000585208		DALLAS	TX		12/23/2025	6.775	221,384	0	165	0	0	0	305,000	08/29/2025
1000585210		DALLAS	TX		12/23/2025	6.775	219,205	0	163	0	0	0	302,000	08/22/2025
1000585214		WEST MEMPHIS	AR		12/23/2025	6.300	118,177	0	86	0	0	0	156,000	09/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000585228		WARNER ROBINS	GA		12/23/2025	6.800	111,832	0	85	0	0	0	150,000	09/08/2025
1000585253		SAN ANTONIO	TX		12/23/2025	6.775	177,018	0	132	0	0	0	289,000	09/08/2025
1000585265		LAURENS	SC		12/23/2025	6.600	101,056	0	76	0	0	0	142,000	09/10/2025
1000585275		THOMASVILLE	NC		12/23/2025	6.350	164,151	0	117	0	0	0	260,000	09/13/2025
1000585277		LINCOLN	NE		12/23/2025	7.000	245,243	0	188	0	0	0	295,000	09/12/2025
1000585279		CLINTON	MS		12/23/2025	7.050	113,088	0	87	0	0	0	155,000	09/16/2025
1000585287		SAINT LOUIS	MO		12/23/2025	7.175	241,331	0	186	0	0	0	306,000	09/22/2025
1000585307		ALEXANDRIA	VA		12/23/2025	6.325	564,604	0	398	0	0	0	915,000	09/27/2025
1000585313		PORTSMOUTH	VA		12/23/2025	6.250	113,899	0	79	0	0	0	223,000	10/06/2025
1000585315		NORFOLK	VA		12/23/2025	6.212	290,807	0	202	0	0	0	550,000	10/03/2025
1000585323		ALLENTOWN	PA		12/23/2025	6.250	223,264	0	158	0	0	0	340,000	09/29/2025
1000585325		HUNTSVILLE	AL		12/23/2025	6.300	211,663	0	149	0	0	0	275,000	10/01/2025
1000585327		HAMILTON	OH		12/23/2025	7.500	133,881	0	115	0	0	0	175,500	10/07/2025
1000585331		MURFREESBORO	TN		11/18/2025	6.920	477,899	0	88	0	0	0	620,000	08/15/2025
1000585341		VARIOUS	IA		11/18/2025	7.380	1,726,379	0	(228)	0	0	0	2,254,000	09/04/2025
1000585352		VARIOUS	IA		11/18/2025	7.050	989,676	0	(148)	0	0	0	1,318,000	09/02/2025
1000585361		KILLEEN	TX		11/18/2025	7.490	289,172	0	48	0	0	0	376,000	09/01/2025
1000585365		MONROE	NY		11/18/2025	6.990	177,770	0	35	0	0	0	225,000	08/26/2025
1000585373		BARNEGAT	NJ		11/18/2025	6.610	264,140	0	(8)	0	0	0	325,000	09/05/2025
1000585379		JERSEY CITY	NJ		11/18/2025	6.625	605,246	0	143	0	0	0	795,000	09/29/2025
1000585381		SEWELL	NJ		11/18/2025	6.570	458,266	0	(18)	0	0	0	700,000	09/09/2025
1000585383		WINDSOR LOCKS	CT		11/18/2025	6.730	309,529	0	56	0	0	0	465,000	09/16/2025
1000585388		MASTIC	NY		11/18/2025	6.300	350,792	0	97	0	0	0	470,000	09/16/2025
1000585414		SAVANNAH	GA		11/18/2025	6.550	627,021	0	133	0	0	0	875,000	09/30/2025
1000585420		OKEMOS	MI		11/18/2025	6.210	134,607	0	36	0	0	0	190,000	10/03/2025
1000585422		CONCORD	NH		11/18/2025	6.940	403,504	0	75	0	0	0	493,000	10/01/2025
1000585424		MASSAPEQUA PARK	NY		11/18/2025	6.550	522,709	0	119	0	0	0	789,000	10/03/2025
1000585440		BRIDGEPORT	CT		11/18/2025	6.980	614,915	0	108	0	0	0	796,000	10/09/2025
1000585447		RONKONKOMA	NY		11/18/2025	6.750	495,802	0	(37)	0	0	0	650,000	09/18/2025
1000585449		OKLAHOMA CITY	OK		11/18/2025	7.400	246,689	0	41	0	0	0	322,000	10/19/2025
1000585455		KANSAS CITY	MO		11/18/2025	6.780	156,729	0	22	0	0	0	250,000	10/07/2025
1000585459		CLEVELAND	OH		11/18/2025	7.100	203,596	0	36	0	0	0	283,000	10/21/2025
1000585463		STONE PARK	IL		11/18/2025	6.330	252,170	0	60	0	0	0	330,000	10/16/2025
1000585467		ATLANTA	GA		11/18/2025	6.360	215,299	0	47	0	0	0	350,000	10/20/2025
1000585469		KANSAS CITY	MO		11/18/2025	6.900	152,938	0	(24)	0	0	0	210,000	10/17/2025
1000585478		ELIZABETH	NJ		11/18/2025	6.850	446,748	0	(30)	0	0	0	565,000	10/24/2025
1000585480		VALLEY STREAM	NY		11/18/2025	7.180	803,364	0	(36)	0	0	0	1,040,000	10/26/2025
1000587816		MOBILE	AL		12/29/2025	7.125	193,284	0	(1)	0	0	0	235,000	10/17/2025
1000587830		RENO	NV		12/23/2025	6.375	342,651	0	(2)	0	0	0	535,000	10/08/2025
1000587834		AUSTIN	TX		12/29/2025	6.360	235,865	0	(2)	0	0	0	350,000	11/02/2025
1000587852		DALLAS	GA		12/18/2025	6.740	212,881	0	(11)	0	0	0	255,000	10/31/2025
1000587858		CHATTANOOGA	TN		12/29/2025	6.420	200,325	0	(1)	0	0	0	241,000	11/06/2025
1000587864		RENO	NV		12/23/2025	6.375	349,197	0	(2)	0	0	0	535,000	10/08/2025
1000592607		RICHMOND	VA		12/29/2025	6.720	144,039	0	(1)	0	0	0	211,000	11/05/2025
1000592665		RICHMOND	VA		12/29/2025	6.720	158,663	0	(1)	0	0	0	215,000	11/05/2025
1000592689		BRISTOL	CT		12/18/2025	6.624	225,991	0	(5)	0	0	0	296,000	10/14/2025
1000593281		COLUMBUS	MS		11/24/2025	7.000	123,720	0	(13)	0	0	0	160,000	08/01/2025
1000593289		CLIFTON	NJ		11/24/2025	6.625	527,381	0	0	0	0	0	697,000	09/25/2025
1000593297		JONESBORO	GA		11/24/2025	6.250	1,253,908	0	(117)	0	0	0	1,880,000	10/12/2025
1000593310		VARIOUS	OH		11/24/2025	6.875	724,762	0	(43)	0	0	0	950,000	06/13/2025
1000593315		DAYTON	OH		11/24/2025	6.875	151,462	0	(6)	0	0	0	200,000	06/05/2025
1000593317		FAIRBORM	VA		11/24/2025	7.250	233,702	0	(28)	0	0	0	300,000	08/27/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000593324		ALAMOGORDO	NM		11/24/2025	6.875	142,955	0	(5)	0	0	0	189,000	06/25/2025
1000593343		MERIDEN	CT		11/24/2025	7.250	331,580	0	(37)	0	0	0	410,000	07/30/2025
1000593361		DURHAM	NC		11/24/2025	6.625	226,342	0	(20)	0	0	0	294,000	09/16/2025
1000593367		MONROE	NY		11/24/2025	6.625	448,723	0	(5)	0	0	0	585,000	09/07/2025
1000593369		DAYTON	OH		11/24/2025	7.125	153,801	0	(13)	0	0	0	200,000	08/25/2025
1000593377		VARIOUS	TN		11/24/2025	6.125	985,580	0	(45)	0	0	0	1,392,000	09/15/2025
1000593384		CHARLESTON	SC		11/24/2025	6.500	490,022	0	(41)	0	0	0	1,175,000	09/17/2025
1000593394		RICHMOND	VA		11/24/2025	6.750	279,939	0	(10)	0	0	0	370,000	10/14/2025
1000593398		GREENWELL SPRINGS	LA		11/24/2025	6.125	166,033	0	(8)	0	0	0	234,500	10/04/2025
1000593400		ALLENTOWN	PA		11/24/2025	6.500	153,424	0	(6)	0	0	0	195,000	09/16/2025
1000593414		COLUMBUS	OH		11/24/2025	6.375	166,038	0	(6)	0	0	0	299,000	09/15/2025
1000593420		MIRAMAR	FL		12/29/2025	7.000	242,581	0	(2)	0	0	0	829,726	06/01/2025
1000593422		LAKELAND	FL		12/29/2025	7.375	486,915	0	(3)	0	0	0	669,993	07/01/2025
1000593424		MIDDLEBURG	FL		12/29/2025	7.625	186,911	0	(1)	0	0	0	280,000	08/01/2025
1000593426		NAPLES	FL		12/29/2025	7.375	1,189,315	0	(6)	0	0	0	1,435,000	07/01/2025
1000593428		CLERMONT	FL		12/29/2025	7.375	220,262	0	(2)	0	0	0	320,923	07/01/2025
1000593436		ORLANDO	FL		12/29/2025	7.750	1,587,406	0	4	0	0	0	2,228,000	08/01/2025
1000593438		MIAMI	FL		12/29/2025	6.625	287,551	0	(2)	0	0	0	589,876	09/01/2025
1000593452		HOUSTON	TX		12/29/2025	7.625	354,675	0	(1)	0	0	0	493,000	09/01/2025
1000593460		JERSEY CITY	NJ		12/29/2025	6.500	268,278	0	(1)	0	0	0	500,000	10/01/2025
1000593464		DOWNEY	CA		12/29/2025	6.625	741,241	0	(5)	0	0	0	1,309,851	11/01/2025
1000593466		CENTENNIAL	CO		12/29/2025	6.875	348,054	0	(2)	0	0	0	484,945	11/01/2025
1000593474		NATIONAL CITY	CA		12/29/2025	7.125	1,041,198	0	(4)	0	0	0	1,350,000	10/01/2025
1000593478		PORT CHARLOTTE	FL		12/29/2025	6.875	264,342	0	0	0	0	0	390,000	11/01/2025
1000593482		WASHINGTON	DC		12/29/2025	6.625	848,709	0	(6)	0	0	0	1,300,000	11/01/2025
1000593494		LONE STAR	TX		12/29/2025	6.750	334,151	0	(2)	0	0	0	463,000	11/01/2025
1000593498		BUFORD	GA		12/29/2025	6.625	157,360	0	(1)	0	0	0	400,000	11/01/2025
1000593500		BASKING RIDGE	NJ		12/29/2025	6.875	1,163,815	0	(7)	0	0	0	1,400,000	11/01/2025
1000593502		GOODYEAR	AZ		12/29/2025	6.875	612,040	0	(3)	0	0	0	840,922	11/01/2025
1000593504		ENGLEWOOD	NJ		12/29/2025	7.250	508,784	0	(3)	0	0	0	612,000	11/01/2025
1000593506		MATTHEWS	NC		12/29/2025	6.500	332,723	0	(2)	0	0	0	424,800	10/01/2025
1000593514		FAIRVIEW	OR		12/29/2025	6.625	361,341	0	(2)	0	0	0	519,982	11/01/2025
1000593516		WEST DOVER	VT		12/29/2025	6.875	514,282	0	(3)	0	0	0	615,000	10/01/2025
1000593520		BURBANK	CA		12/29/2025	6.625	1,737,620	0	(9)	0	0	0	2,100,000	11/01/2025
1000593522		DEWEY BEACH	DE		12/29/2025	6.750	886,766	0	(7)	0	0	0	1,200,000	08/18/2025
1000593524		HOLLYWOOD	FL		12/29/2025	7.000	564,827	0	(3)	0	0	0	680,000	10/01/2025
1000593528		PASSAIC	NJ		12/29/2025	7.125	492,490	0	(3)	0	0	0	630,000	11/01/2025
1000593532		DRAPER	UT		12/29/2025	6.750	442,517	0	(2)	0	0	0	714,998	11/01/2025
1000593552		RIDGEFIELD	WA		12/29/2025	6.750	262,423	0	(1)	0	0	0	434,931	11/01/2025
1000593554		RIDGEFIELD	WA		12/29/2025	6.750	262,423	0	(1)	0	0	0	434,931	11/01/2025
1000593556		BIG BEAR LAKE	CA		12/29/2025	6.875	1,475,001	0	(6)	0	0	0	1,911,000	11/01/2025
1000593564		PANAMA CITY BEACH	FL		12/29/2025	6.875	248,158	0	(1)	0	0	0	299,900	11/01/2025
1000593566		WHIPPANY	NJ		12/29/2025	6.875	601,181	0	(3)	0	0	0	725,000	11/01/2025
1000593570		LOS ANGELES	CA		12/29/2025	7.125	710,787	0	(4)	0	0	0	855,000	11/01/2025
1000593572		HIGHLANDS	NJ		12/29/2025	6.750	597,500	0	(2)	0	0	0	761,500	11/01/2025
1000593578		GRANADA HILLS	CA		12/29/2025	6.875	852,079	0	(5)	0	0	0	1,025,000	11/01/2025
1000593580		FRANKLIN LAKES	NJ		12/29/2025	6.750	1,039,999	0	(1)	0	0	0	1,929,757	11/01/2025
1000593584		FORNEY	TX		12/29/2025	6.750	179,773	0	(1)	0	0	0	229,999	11/01/2025
1000593588		ASHEVILLE	NC		12/29/2025	7.125	628,306	0	(1)	0	0	0	750,000	11/01/2025
1000593590		WEST JORDAN	UT		12/29/2025	7.000	997,576	0	(5)	0	0	0	1,200,000	11/01/2025
1000593592		COLLINGSWOOD	NJ		12/29/2025	6.500	482,036	0	(2)	0	0	0	759,932	11/01/2025
1000593598		ULYSSES	PA		12/29/2025	6.875	154,874	0	(1)	0	0	0	200,000	10/17/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000593602		CAMBRIDGE	MD		12/29/2025	7.625	187,544	0	0	0	0	0	230,000	11/01/2025
1000593608		MIRAMAR	FL		12/29/2025	6.625	215,952	0	(1)	0	0	0	294,000	10/17/2025
1000593614		GREELEY	CO		12/29/2025	6.625	225,214	0	(2)	0	0	0	652,900	11/01/2025
1000593618		GULF SHORES	AL		12/29/2025	6.625	219,106	0	(1)	0	0	0	303,000	10/06/2025
1000593626		OCEANSIDE	CA		12/29/2025	6.500	515,000	0	(1)	0	0	0	1,055,000	10/24/2025
1000593632		PALM BEACH GARDENS	FL		12/29/2025	7.750	1,181,356	0	(6)	0	0	0	1,425,000	07/01/2025
1000593638		MOUNT JULIET	TN		12/29/2025	6.750	672,549	0	(4)	0	0	0	809,756	10/01/2025
1000593642		WOODLAND HILLS	CA		12/29/2025	7.125	365,491	0	(2)	0	0	0	440,000	10/01/2025
1000593644		PHOENIXVILLE	PA		12/29/2025	6.875	514,968	0	(3)	0	0	0	620,000	10/01/2025
1000593646		SYOSSET	NY		12/29/2025	6.750	911,953	0	(5)	0	0	0	1,098,000	10/01/2025
1000593648		FOREST GROVE	OR		12/29/2025	6.750	622,919	0	(4)	0	0	0	750,000	10/01/2025
1000593781		BETHLEHEM	GA		12/29/2025	6.375	487,011	0	(4)	0	0	0	850,000	07/29/2025
1000593785		SPRINGDALE	AR		12/29/2025	6.875	674,742	0	(3)	0	0	0	1,060,000	07/29/2025
1000593791		COSTA MESA	CA		12/29/2025	7.250	875,000	0	(26,250)	0	0	0	1,325,000	06/20/2025
1000593797		VESTAVIA HILLS	AL		12/29/2025	7.125	539,456	0	(4)	0	0	0	695,000	06/19/2025
1000593803		TEQUESTA	FL		12/29/2025	8.375	1,586,177	0	(9)	0	0	0	2,040,000	04/24/2025
1000593831		FORT LAUDERDALE	FL		12/29/2025	7.250	445,871	0	(26,752)	0	0	0	560,000	06/17/2025
1000593841		HOLLYWOOD	FL		12/29/2025	6.750	395,204	0	0	0	0	0	525,000	05/02/2025
1000593863		VIRGINIA BEACH	VA		12/29/2025	7.375	219,634	0	(1)	0	0	0	282,000	07/11/2025
1000593865		HIALEAH	FL		12/29/2025	7.500	351,176	0	(17,120)	0	0	0	470,000	05/12/2025
1000593869		OCALA	FL		12/29/2025	6.875	165,546	0	(1)	0	0	0	226,000	08/12/2025
1000593871		LEXINGTON	KY		12/29/2025	7.375	120,751	0	(1)	0	0	0	155,000	07/16/2025
1000593873		LAKE WORTH	FL		12/29/2025	7.500	299,029	0	(1)	0	0	0	385,000	07/18/2025
1000593875		JACKSONVILLE	FL		12/29/2025	7.250	177,842	0	(1)	0	0	0	228,000	07/11/2025
1000593877		MASTIC	NY		12/29/2025	7.125	299,239	0	(11,147)	0	0	0	430,000	06/30/2025
1000593895		WEST HOLLYWOOD	CA		12/29/2025	7.750	1,791,764	0	(6)	0	0	0	2,390,000	06/12/2025
1000593897		DALLAS	TX		12/29/2025	7.000	202,128	0	(1)	0	0	0	325,000	07/21/2025
1000593899		GONZALES	LA		12/29/2025	7.250	169,888	0	(1)	0	0	0	238,500	08/15/2025
1000593907		BOYNTON BEACH	FL		12/29/2025	7.375	401,699	0	(1)	0	0	0	520,000	08/11/2025
1000593911		LEHIGH ACRES	FL		12/29/2025	7.500	196,157	0	(1)	0	0	0	270,000	09/08/2025
1000593917		CICERO	IL		12/29/2025	7.375	312,152	0	(1)	0	0	0	460,000	08/27/2025
1000593919		SAN FRANCISCO	CA		12/29/2025	6.875	772,499	0	(1)	0	0	0	1,380,000	06/05/2025
1000593921		RIDGEFIELD	WA		12/29/2025	7.000	1,129,965	0	(6)	0	0	0	1,635,000	09/08/2025
1000593923		WEST SACRAMENTO	CA		12/29/2025	6.750	546,924	0	(4)	0	0	0	752,575	09/05/2025
1000593925		AUSTIN	TX		12/29/2025	7.875	253,619	0	(1)	0	0	0	413,000	08/08/2025
1000593927		ATLANTA	GA		12/29/2025	7.250	1,068,673	0	(5)	0	0	0	1,300,000	08/28/2025
1000593929		NASHVILLE	TN		12/29/2025	6.625	1,772,127	0	(12)	0	0	0	3,350,000	09/02/2025
1000593933		LAFAYETTE	LA		12/29/2025	7.500	180,854	0	(1)	0	0	0	230,000	09/12/2025
1000593937		LOS ANGELES	CA		12/29/2025	7.250	540,749	0	(1)	0	0	0	700,000	05/09/2025
1000593943		NAPLES	FL		12/29/2025	7.125	1,272,364	0	(8)	0	0	0	1,750,000	07/28/2025
1000593945		BLACK DIAMOND	WA		12/29/2025	7.625	632,419	0	(1)	0	0	0	925,000	06/23/2025
1000593947		NORFOLK	VA		12/29/2025	7.500	190,227	0	(2)	0	0	0	225,000	07/15/2025
1000593957		THE VILLAGES	FL		12/29/2025	6.375	237,910	0	0	0	0	0	290,038	07/30/2025
1000593959		PHOENIX	AZ		12/29/2025	6.875	411,367	0	(3)	0	0	0	540,000	07/28/2025
1000593963		OZARK	AL		12/29/2025	7.500	207,949	0	(1)	0	0	0	270,000	07/22/2025
1000593965		SAINT CLOUD	FL		12/29/2025	7.250	177,253	0	(2)	0	0	0	305,000	07/19/2025
1000593967		GLEN SAINT MARY	FL		12/29/2025	6.625	310,344	0	(2)	0	0	0	450,000	08/03/2025
1000593975		JACKSONVILLE	FL		12/29/2025	7.375	113,051	0	(1)	0	0	0	135,000	08/04/2025
1000593977		FORT WALTON BEACH	FL		12/29/2025	7.250	284,700	0	(1)	0	0	0	350,000	07/29/2025
1000593981		KISSIMMEE	FL		12/29/2025	7.625	264,466	0	(2)	0	0	0	333,640	08/11/2025
1000593989		MARICOPA	AZ		12/29/2025	7.500	213,170	0	(1)	0	0	0	278,000	08/06/2025
1000593995		MIAMI	FL		12/29/2025	6.750	1,076,348	0	(2)	0	0	0	1,900,000	06/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000593999		WEST HAVEN	CT		12/29/2025	7.500	137,905	0	(1)	0	0	0	190,000	07/31/2025
1000594001		FAR ROCKAWAY	NY		12/29/2025	7.375	1,282,289	0	(10)	0	0	0	1,750,000	07/15/2025
1000594009		BOCA RATON	FL		12/29/2025	6.750	402,684	0	(3)	0	0	0	550,000	08/05/2025
1000594019		BROOKLYN	NY		12/29/2025	7.490	865,286	0	(7)	0	0	0	1,100,000	08/04/2025
1000594025		SAINT PETERSBURG	FL		12/29/2025	6.500	209,426	0	(2)	0	0	0	359,000	08/26/2025
1000594029		BAKERSFIELD	CA		12/29/2025	7.000	177,595	0	(1)	0	0	0	218,000	09/06/2025
1000594031		QUEEN CREEK	AZ		12/29/2025	6.875	1,306,628	0	(9)	0	0	0	4,028,000	09/03/2025
1000594033		GRAND RAPIDS	MI		12/29/2025	7.625	130,289	0	(1)	0	0	0	158,500	09/08/2025
1000594035		SEMINOLE	FL		12/29/2025	6.875	416,686	0	(1)	0	0	0	899,000	08/22/2025
1000594041		MONROE	NY		12/29/2025	6.875	375,644	0	(2)	0	0	0	447,000	08/20/2025
1000594043		BOYNTON BEACH	FL		12/29/2025	6.750	237,735	0	(2)	0	0	0	305,000	08/11/2025
1000594049		BROWNSVILLE	TX		12/29/2025	8.000	178,423	0	(1)	0	0	0	220,000	09/10/2025
1000594055		ROYAL OAK	MI		12/29/2025	7.250	666,893	0	(3)	0	0	0	1,235,000	09/03/2025
1000594061		BATTLE GROUND	WA		12/29/2025	6.875	410,954	0	(2)	0	0	0	2,140,300	09/10/2025
1000594065		SALISBURY	MD		12/29/2025	7.875	167,942	0	(1)	0	0	0	219,990	08/19/2025
1000594067		BRENTWOOD	TN		12/29/2025	6.875	498,356	0	(3)	0	0	0	1,450,000	09/26/2025
1000594069		BAKERSFIELD	CA		12/29/2025	6.625	349,266	0	(2)	0	0	0	790,000	09/10/2025
1000594073		MARBLEHEAD	OH		12/29/2025	7.375	793,342	0	(5)	0	0	0	955,000	09/11/2025
1000594077		FRISCO	TX		12/29/2025	6.750	363,369	0	(2)	0	0	0	745,000	10/01/2025
1000594079		CONCORD	NC		12/29/2025	7.500	219,834	0	(1)	0	0	0	285,000	09/12/2025
1000594087		HENDERSON	NV		12/29/2025	6.875	448,042	0	(2)	0	0	0	730,000	09/22/2025
1000594089		NORTH CHARLESTON	SC		12/29/2025	6.875	528,751	0	(3)	0	0	0	640,000	09/05/2025
1000594091		ROUND LAKE	IL		12/29/2025	7.125	180,352	0	(1)	0	0	0	253,000	09/23/2025
1000594093		BREWSTER	WA		12/29/2025	6.625	456,787	0	(3)	0	0	0	550,000	09/29/2025
1000594099		SWOYERSVILLE	PA		12/29/2025	7.250	219,873	0	(1)	0	0	0	305,000	09/10/2025
1000594101		RANCHO CUCAMONGA	CA		12/29/2025	6.875	702,731	0	(4)	0	0	0	855,000	09/16/2025
1000594103		SMYRNA	GA		12/29/2025	6.375	186,707	0	(2)	0	0	0	270,000	09/12/2025
1000594105		CHANDLER	AZ		12/29/2025	6.750	621,880	0	(4)	0	0	0	775,000	09/29/2025
1000594109		PASADENA	CA		12/29/2025	6.500	1,666,594	0	(9)	0	0	0	2,350,000	09/20/2025
1000594111		WALL TOWNSHIP	NJ		12/29/2025	7.125	1,038,325	0	(7)	0	0	0	1,600,000	09/16/2025
1000594113		GLENDALE	CA		12/29/2025	6.750	1,391,184	0	(9)	0	0	0	1,675,000	09/25/2025
1000594115		TOMS RIVER	NJ		12/29/2025	6.500	584,899	0	(2)	0	0	0	1,000,000	08/15/2025
1000594119		ENCINITAS	CA		12/29/2025	6.875	1,954,207	0	(10)	0	0	0	2,715,000	09/22/2025
1000594121		PHOENIX	AZ		12/29/2025	6.875	215,934	0	(1)	0	0	0	350,000	09/29/2025
1000594131		BROOKLYN	NY		12/29/2025	7.125	1,925,417	0	(3)	0	0	0	2,575,000	08/28/2025
1000594135		QUEENS	NY		12/29/2025	6.875	1,082,824	0	(8)	0	0	0	1,300,000	08/22/2025
1000594139		LAGUNA BEACH	CA		12/29/2025	6.625	916,372	0	(3)	0	0	0	2,500,000	09/04/2025
1000594141		CLOVERDALE	OR		12/29/2025	6.500	347,706	0	(3)	0	0	0	700,000	07/25/2025
1000594143		GULFPORT	MS		12/29/2025	7.375	118,394	0	0	0	0	0	155,000	09/10/2025
1000594145		CALHOUN	GA		12/29/2025	7.250	341,423	0	(2)	0	0	0	415,000	09/24/2025
1000594151		PIERSON	MI		12/29/2025	7.250	407,240	0	(2)	0	0	0	495,000	10/02/2025
1000594153		ENGLEWOOD CLIFFS	NJ		12/29/2025	6.500	2,472,047	0	(9)	0	0	0	4,050,000	09/24/2025
1000594155		SCOTTSDALE	AZ		12/29/2025	7.625	562,221	0	(2)	0	0	0	690,000	09/25/2025
1000594165		DEERFIELD BEACH	FL		12/29/2025	7.125	492,802	0	(2)	0	0	0	616,000	07/12/2025
1000594169		BRIGHTON	CO		12/29/2025	7.875	327,142	0	(1)	0	0	0	455,000	07/15/2025
1000594173		OCOEE	FL		12/29/2025	6.500	269,368	0	(2)	0	0	0	345,000	08/29/2025
1000594175		MANSFIELD	TX		12/29/2025	6.500	342,415	0	(2)	0	0	0	420,000	07/21/2025
1000594177		ATLANTA	GA		12/29/2025	6.875	539,426	0	(4)	0	0	0	1,080,000	08/07/2025
1000594179		LOS ANGELES	CA		12/29/2025	6.875	1,539,755	0	(8)	0	0	0	3,250,000	07/19/2025
1000594189		HUMBLE	TX		12/29/2025	7.250	416,535	0	(3)	0	0	0	535,000	09/26/2025
1000594195		RAY	MI		12/29/2025	7.625	272,962	0	(1)	0	0	0	335,000	10/03/2025
1000594197		LITHONIA	GA		12/29/2025	7.875	105,894	0	0	0	0	0	130,000	09/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000594201		CINCINNATI	OH		12/29/2025	7.375	170,665	0	(1)	0	0	0	225,000	09/18/2025
1000594205		LUTZ	FL		12/29/2025	6.375	394,731	0	(3)	0	0	0	545,000	09/30/2025
1000594207		LUTZ	FL		12/29/2025	6.250	258,332	0	(2)	0	0	0	415,000	09/28/2025
1000594215		JEFFERSONVILLE	IN		12/29/2025	7.250	127,300	0	0	0	0	0	200,000	10/01/2025
1000594217		TROUTDALE	OR		12/29/2025	6.875	387,971	0	(3)	0	0	0	508,000	07/25/2025
1000594221		SACRAMENTO	CA		12/29/2025	7.500	194,945	0	0	0	0	0	290,000	09/17/2025
1000594225		ELIZABETH	NJ		12/29/2025	7.375	563,576	0	(3)	0	0	0	695,000	06/05/2025
1000594231		IDAHO FALLS	ID		12/29/2025	7.375	209,483	0	(1)	0	0	0	273,000	07/25/2025
1000594233		OSWEGO	NY		12/29/2025	6.750	114,178	0	(1)	0	0	0	156,000	07/31/2025
1000594235		CONVERSE	TX		12/29/2025	7.500	152,432	0	(1)	0	0	0	194,000	08/19/2025
1000594237		TALLAHASSEE	FL		12/29/2025	6.750	238,513	0	(2)	0	0	0	285,000	07/28/2025
1000594239		RICHMOND	TX		12/29/2025	6.500	165,506	0	(1)	0	0	0	200,000	07/29/2025
1000594241		KANSAS CITY	MO		12/29/2025	7.750	158,317	0	(1)	0	0	0	199,500	08/17/2025
1000594247		WEST HAVERSTRAW	NY		12/29/2025	7.490	463,029	0	(1)	0	0	0	595,000	08/13/2025
1000594249		INLET BEACH	FL		12/29/2025	6.875	1,606,606	0	(11)	0	0	0	2,065,000	09/04/2025
1000594253		OAK RIDGE	TN		12/29/2025	7.125	347,295	0	(3)	0	0	0	440,000	08/26/2025
1000594255		BAYONNE	NJ		12/29/2025	6.625	279,752	0	(1)	0	0	0	860,000	09/04/2025
1000594259		ORLANDO	FL		12/29/2025	6.500	202,711	0	(2)	0	0	0	305,000	09/04/2025
1000594261		BLOOMINGBURG	NY		12/29/2025	6.750	377,248	0	(2)	0	0	0	455,000	08/07/2025
1000594263		TOBYHANNA	PA		12/29/2025	7.375	171,729	0	(1)	0	0	0	225,000	09/05/2025
1000594267		MONTEBELLO	CA		12/29/2025	6.875	616,532	0	(2)	0	0	0	865,000	09/07/2025
1000594271		HENRICO	VA		12/29/2025	6.500	229,272	0	(1)	0	0	0	375,000	09/03/2025
1000594273		HYANNIS	MA		12/29/2025	7.875	300,931	0	(2)	0	0	0	359,000	09/03/2025
1000594277		TAMPA	FL		12/29/2025	7.375	380,531	0	(2)	0	0	0	529,000	09/05/2025
1000594279		ALBANY	NY		12/29/2025	7.250	293,306	0	(2)	0	0	0	350,000	08/26/2025
1000594283		ROOSEVELT	NY		12/29/2025	7.125	583,632	0	(3)	0	0	0	755,000	09/04/2025
1000594285		AUSTIN	TX		12/29/2025	6.875	414,258	0	(3)	0	0	0	670,000	09/17/2025
1000594293		REVERE	MA		12/29/2025	7.000	580,508	0	(3)	0	0	0	1,100,000	08/07/2025
1000594295		WINCHESTER	VA		12/29/2025	6.875	538,066	0	(4)	0	0	0	685,000	09/08/2025
1000594297		DAYTONA BEACH	FL		12/29/2025	6.500	147,844	0	(1)	0	0	0	202,000	09/08/2025
1000594303		MANASSAS	VA		12/29/2025	6.500	505,657	0	(2)	0	0	0	690,000	09/06/2025
1000594305		NEW BRAUNFELS	TX		12/29/2025	6.875	277,276	0	0	0	0	0	450,000	08/19/2025
1000594309		GILBERT	AZ		12/29/2025	6.375	295,767	0	(1)	0	0	0	440,000	09/12/2025
1000594315		WESTBURY	NY		12/29/2025	7.125	660,575	0	(4)	0	0	0	850,000	09/16/2025
1000594317		LAKE WALES	FL		12/29/2025	6.750	126,868	0	(1)	0	0	0	160,000	09/10/2025
1000594323		TEMPE	AZ		12/29/2025	6.375	278,160	0	(1)	0	0	0	475,000	09/15/2025
1000594325		PALMDALE	CA		12/29/2025	6.625	366,519	0	(3)	0	0	0	500,000	09/09/2025
1000594327		PORTER	TX		12/29/2025	6.875	217,506	0	(2)	0	0	0	415,000	09/11/2025
1000594331		DAYTONA BEACH	FL		12/29/2025	7.250	381,485	0	(2)	0	0	0	495,000	09/08/2025
1000594335		EL LAGO	TX		12/29/2025	6.875	281,486	0	(1)	0	0	0	365,000	09/11/2025
1000594337		NORTHGLENN	CO		12/29/2025	6.375	159,249	0	(1)	0	0	0	375,000	09/12/2025
1000594339		CORPUS CHRISTI	TX		12/29/2025	7.250	166,687	0	(2)	0	0	0	210,000	09/10/2025
1000594343		LEHIGH ACRES	FL		12/29/2025	6.625	253,652	0	(1)	0	0	0	309,900	09/12/2025
1000594351		RIVERDALE	GA		12/29/2025	6.500	136,557	0	(1)	0	0	0	187,000	09/10/2025
1000594353		DENTON	TX		12/29/2025	6.750	286,619	0	(1)	0	0	0	369,000	09/15/2025
1000594355		BRASELTON	GA		12/29/2025	7.000	330,668	0	(1)	0	0	0	395,000	08/20/2025
1000594365		CITRUS SPRINGS	FL		12/29/2025	6.990	196,145	0	(2)	0	0	0	233,000	09/17/2025
1000594369		ACWORTH	GA		12/29/2025	7.000	410,157	0	(2)	0	0	0	499,000	09/16/2025
1000594371		EAST BRUNSWICK	NJ		12/29/2025	7.125	602,951	0	(5)	0	0	0	765,000	07/17/2025
1000594373		RIVERHEAD	NY		12/29/2025	7.000	424,622	0	(4)	0	0	0	535,000	09/04/2025
1000594375		SPRING HILL	FL		12/29/2025	7.125	344,963	0	(3)	0	0	0	440,000	09/16/2025
1000594379		ROXBORO	NC		12/29/2025	6.625	262,879	0	(1)	0	0	0	425,000	09/10/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000594383		EL PASO	TX		12/29/2025	6.750	226,207	0	(1)	0	0	0	309,999	09/17/2025
1000594389		DAVIE	FL		12/29/2025	7.375	1,686,818	0	(9)	0	0	0	2,179,000	09/24/2025
1000594395		SEVIERVILLE	TN		12/29/2025	6.875	388,157	0	(3)	0	0	0	529,000	08/25/2025
1000594397		SEVIERVILLE	TN		12/29/2025	6.875	237,867	0	(2)	0	0	0	325,000	08/25/2025
1000594399		CHATTANOOGA	TN		12/29/2025	7.250	333,698	0	(2)	0	0	0	400,000	08/28/2025
1000594401		MADEIRA BEACH	FL		12/29/2025	6.625	415,306	0	(3)	0	0	0	600,000	09/09/2025
1000594407		PASSAIC	NJ		12/29/2025	7.375	534,268	0	(2)	0	0	0	750,000	08/26/2025
1000594411		AUBURN	CA		12/29/2025	6.875	183,290	0	(1)	0	0	0	280,000	10/01/2025
1000594413		BRADENTON	FL		12/29/2025	6.000	452,505	0	(3)	0	0	0	854,660	10/03/2025
1000594425		EASTON	PA		12/29/2025	7.125	205,454	0	(1)	0	0	0	269,000	10/07/2025
1000594431		KANKAKEE	IL		12/29/2025	7.375	127,461	0	0	0	0	0	167,000	08/26/2025
1000594435		ORANGE	CA		12/29/2025	6.875	2,069,474	0	(14)	0	0	0	2,760,000	09/27/2025
1000594441		FORT WORTH	TX		12/29/2025	6.875	169,313	0	(2)	0	0	0	249,000	09/25/2025
1000594443		OCALA	FL		12/29/2025	7.250	171,070	0	(1)	0	0	0	230,000	10/10/2025
1000594445		TUSTIN	CA		12/29/2025	6.750	1,542,324	0	(8)	0	0	0	2,865,000	09/22/2025
1000594447		BLACKSTONE	MA		12/29/2025	7.250	719,588	0	(5)	0	0	0	990,000	09/18/2025
1000594449		HOLLYWOOD	FL		12/29/2025	6.500	314,113	0	(3)	0	0	0	585,000	10/07/2025
1000594451		PATTERSON	CA		12/29/2025	6.875	442,151	0	(2)	0	0	0	650,000	09/23/2025
1000594453		RIVERSIDE	CA		12/29/2025	6.875	318,388	0	(3)	0	0	0	435,000	05/26/2025
1000594457		HENDERSON	NV		12/29/2025	6.625	274,277	0	(1)	0	0	0	444,999	08/30/2025
1000594459		ROSEVILLE	CA		12/29/2025	6.250	357,412	0	(2)	0	0	0	580,000	09/15/2025
1000594461		DELANO	CA		12/29/2025	6.875	216,458	0	(2)	0	0	0	295,000	09/15/2025
1000594463		LAS VEGAS	NV		12/29/2025	6.750	452,415	0	(2)	0	0	0	550,000	09/18/2025
1000594465		(WALNUT AREA) LOS ANGELES	CA		12/29/2025	6.500	513,550	0	(3)	0	0	0	1,220,000	07/28/2025
1000594467		LOS ANGELES	CA		12/29/2025	6.500	484,505	0	(3)	0	0	0	725,000	09/24/2025
1000594473		LAS VEGAS	NV		12/29/2025	6.500	247,573	0	(1)	0	0	0	688,000	09/13/2025
1000594475		POMONA	CA		12/29/2025	6.750	316,691	0	(2)	0	0	0	755,000	09/26/2025
1000594481		MONTEREY PARK	CA		12/29/2025	6.875	611,814	0	(3)	0	0	0	850,000	09/20/2025
1000594489		WANTAGH	NY		12/29/2025	7.125	596,959	0	(1)	0	0	0	820,000	08/27/2025
1000594495		WESLACO	TX		12/29/2025	7.750	442,674	0	(3)	0	0	0	529,000	09/04/2025
1000594497		WESLACO	TX		12/29/2025	7.750	443,410	0	(3)	0	0	0	529,000	09/04/2025
1000594499		WESLACO	TX		12/29/2025	7.750	442,674	0	(3)	0	0	0	529,000	09/04/2025
1000594501		BROOKLYN	NY		12/29/2025	6.990	616,465	0	(3)	0	0	0	800,000	09/04/2025
1000594505		TOMS RIVER	NJ		12/29/2025	6.625	203,456	0	(1)	0	0	0	570,000	08/27/2025
1000594509		BROOKLYN	NY		12/29/2025	6.375	681,783	0	(7)	0	0	0	1,075,000	09/09/2025
1000594513		TOMS RIVER	NJ		12/29/2025	6.625	203,456	0	(1)	0	0	0	465,000	08/28/2025
1000594515		FORT WORTH	TX		12/29/2025	7.875	485,704	0	(2)	0	0	0	634,433	09/15/2025
1000594517		MONSEY	NY		12/29/2025	7.250	1,078,948	0	(5)	0	0	0	1,400,000	08/21/2025
1000594521		GREENFIELD PARK	NY		12/29/2025	7.250	1,158,071	0	(6)	0	0	0	1,610,000	08/27/2025
1000594525		TOMS RIVER	NJ		12/29/2025	6.875	1,161,840	0	(8)	0	0	0	1,400,000	08/27/2025
1000594529		LADSON	SC		12/29/2025	7.375	114,370	0	0	0	0	0	150,000	09/30/2025
1000594533		PRINCETON	TX		12/29/2025	7.375	184,338	0	(1)	0	0	0	238,990	10/03/2025
1000594543		BROOKLYN	NY		12/29/2025	7.125	1,727,396	0	(8)	0	0	0	2,400,000	09/28/2025
1000594545		KEY WEST	FL		12/29/2025	6.375	835,083	0	(4)	0	0	0	1,112,500	09/23/2025
1000594549		DARIEN	CT		12/29/2025	6.875	2,406,127	0	(12)	0	0	0	3,600,000	10/08/2025
1000594555		CHULA VISTA	CA		12/29/2025	6.375	559,276	0	(3)	0	0	0	680,000	09/26/2025
1000594557		AMHERST	OH		12/29/2025	7.500	592,394	0	(3)	0	0	0	720,000	09/21/2025
1000594563		BOCA RATON	FL		12/29/2025	7.000	370,414	0	(1)	0	0	0	485,000	10/07/2025
1000594565		HAWAIIAN GARDENS	CA		12/29/2025	6.875	453,134	0	(2)	0	0	0	670,000	10/03/2025
1000594571		SACRAMENTO	CA		12/29/2025	6.750	203,647	0	(1)	0	0	0	440,000	10/20/2025
1000594575		MENLO PARK	CA		12/29/2025	6.500	1,529,998	0	(2)	0	0	0	2,265,000	09/09/2025
1000594579		SAN RAMON	CA		12/29/2025	6.750	954,893	0	(5)	0	0	0	1,430,000	08/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000594581		BEND	OR		12/29/2025	6.625	1,231,454	0	(6)	0	0	0	1,600,000	08/22/2025
1000594583		ALTADENA	CA		12/29/2025	7.250	447,587	0	(1)	0	0	0	550,000	08/27/2025
1000594585		BELLEVUE	WA		12/29/2025	6.750	1,394,586	0	(7)	0	0	0	1,810,000	08/19/2025
1000594591		WEST NYACK	NY		12/29/2025	7.375	913,092	0	(6)	0	0	0	1,100,000	09/02/2025
1000594593		LONG BRANCH	NJ		12/29/2025	7.125	1,244,980	0	(8)	0	0	0	1,980,000	08/13/2025
1000594595		LA CANADA FLINTRIDGE	CA		12/29/2025	6.500	1,553,576	0	(9)	0	0	0	2,430,000	09/08/2025
1000594599		SPRINGFIELD	MA		12/29/2025	8.125	143,439	0	0	0	0	0	188,000	08/07/2025
1000594601		FENTON	MO		12/29/2025	7.000	144,887	0	0	0	0	0	240,000	09/09/2025
1000594603		SPRINGFIELD	MA		12/29/2025	7.875	235,858	0	(1)	0	0	0	290,000	07/28/2025
1000595236		GREAT NECK	NY		12/29/2025	6.750	1,553,451	0	(10)	0	0	0	2,300,000	10/06/2025
1000595244		NASHVILLE	TN		12/29/2025	7.250	440,474	0	(1)	0	0	0	560,000	05/15/2025
1000595262		NASHVILLE	TN		12/29/2025	7.250	439,424	0	(1)	0	0	0	560,000	05/15/2025
1000596090		NORTH HILLS	CA		12/29/2025	6.375	615,983	0	(2)	0	0	0	975,000	06/04/2025
1000596092		NORTH HILLS	CA		12/29/2025	6.375	615,983	0	(2)	0	0	0	975,000	06/04/2025
1000596094		NORTH HILLS	CA		12/29/2025	6.375	600,188	0	(2)	0	0	0	950,000	06/04/2025
1000596098		NORTH HILLS	CA		12/29/2025	6.375	600,188	0	(2)	0	0	0	950,000	06/04/2025
1000596100		NEWPORT	RI		12/29/2025	6.750	359,636	0	0	0	0	0	865,000	03/28/2025
1000596106		MEMPHIS	TN		12/29/2025	6.875	107,531	0	0	0	0	0	128,000	04/04/2025
1000596110		BAKERSFIELD	CA		12/29/2025	6.875	211,867	0	(1)	0	0	0	290,000	03/18/2025
1000596114		MEMPHIS	TN		12/29/2025	6.875	126,013	0	(1)	0	0	0	150,000	04/05/2025
1000596122		PROVO	UT		12/29/2025	7.375	261,478	0	0	0	0	0	315,000	05/28/2025
1000596124		VANCE	AL		12/29/2025	6.250	229,865	0	0	0	0	0	294,900	04/15/2025
1000596128		BOCA RATON	FL		12/29/2025	6.875	1,068,548	0	(1)	0	0	0	1,375,000	05/20/2025
1000596130		SAFETY HARBOR	FL		12/29/2025	6.875	525,710	0	(2)	0	0	0	900,000	04/07/2025
1000596132		MANITOU SPRINGS	CO		12/29/2025	6.750	481,200	0	(2)	0	0	0	670,000	04/02/2025
1000596138		KATY	TX		12/29/2025	6.500	176,080	0	(2)	0	0	0	320,000	05/22/2025
1000596142		BAKERSFIELD	CA		12/29/2025	6.999	691,883	0	(6)	0	0	0	820,000	05/01/2025
1000596146		WOODBRIDGE	NJ		12/29/2025	6.375	221,399	0	0	0	0	0	330,000	05/28/2025
1000596148		JACKSONVILLE	FL		12/29/2025	6.750	221,945	0	(1)	0	0	0	300,000	06/05/2025
1000596160		SEATTLE	WA		12/29/2025	6.750	432,366	0	0	0	0	0	970,000	06/24/2025
1000596162		POMPANO BEACH	FL		12/29/2025	6.875	460,222	0	(1)	0	0	0	550,000	06/13/2025
1000596176		GRAND RAPIDS	MI		12/29/2025	7.625	222,282	0	1	0	0	0	364,000	06/26/2025
1000596178		BROOKLYN	NY		12/29/2025	6.375	1,120,502	0	(6)	0	0	0	2,200,000	03/15/2025
1000596180		HILLSBORO	OR		12/29/2025	6.125	332,852	0	(1)	0	0	0	530,000	06/17/2025
1000596182		PORTLAND	OR		12/29/2025	6.125	562,609	0	(2)	0	0	0	900,000	06/18/2025
1000596188		MANVEL	TX		12/29/2025	7.500	240,914	0	1	0	0	0	439,000	06/16/2025
1000596194		GRAY	ME		12/29/2025	6.875	394,811	0	0	0	0	0	510,000	04/09/2025
1000596200		HIALEAH	FL		12/29/2025	6.750	515,605	0	(2)	0	0	0	850,000	06/26/2025
1000596206		DOUGLASVILLE	GA		12/29/2025	6.625	301,450	0	0	0	0	0	394,000	06/18/2025
1000596210		ESTILL SPRINGS	TN		12/29/2025	6.625	380,947	0	(2)	0	0	0	640,000	06/23/2025
1000596212		TORRANCE	CA		12/29/2025	6.750	627,526	0	0	0	0	0	1,275,000	07/03/2025
1000596218		MENTOR	OH		12/29/2025	7.750	244,800	0	0	0	0	0	320,000	06/23/2025
1000596228		JOHNS ISLAND	SC		12/29/2025	7.125	1,088,475	0	(1)	0	0	0	1,500,000	06/03/2025
1000596230		LOS ANGELES	CA		12/29/2025	6.875	798,769	0	(1)	0	0	0	1,500,000	06/15/2025
1000596232		LOS ANGELES	CA		12/29/2025	6.875	596,483	0	(1)	0	0	0	1,200,000	06/28/2025
1000596242		SAN MARCOS	TX		12/29/2025	6.625	229,601	0	(1)	0	0	0	335,000	06/14/2025
1000596244		WOODSIDE	NY		12/29/2025	6.000	1,137,827	0	(1)	0	0	0	1,700,000	06/04/2025
1000596246		STEPHENS CITY	VA		12/29/2025	6.625	247,580	0	(1)	0	0	0	337,000	06/21/2025
1000596248		LONG BEACH	CA		12/29/2025	6.999	1,009,415	0	(1)	0	0	0	1,390,000	06/27/2025
1000596254		LAKEWOOD	CO		12/29/2025	6.999	455,775	0	0	0	0	0	590,000	07/06/2025
1000596262		LOS ANGELES	CA		12/29/2025	7.750	369,712	0	(1)	0	0	0	630,000	06/07/2025
1000596266		STERLING	VA		12/29/2025	6.375	248,902	0	0	0	0	0	387,500	07/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000596268		BLOOMFIELD	NJ		12/29/2025	7.500	305,315	0	1	0	0	0	630,000	05/21/2025
1000596272		SAN DIEGO	CA		12/29/2025	7.499	1,001,519	0	(1)	0	0	0	1,442,740	06/25/2025
1000596274		MESA	AZ		12/29/2025	6.625	315,656	0	(1)	0	0	0	585,000	07/16/2025
1000596280		VISTA	CA		12/29/2025	6.499	954,267	0	(1)	0	0	0	1,155,000	07/22/2025
1000596294		DETROIT	MI		12/29/2025	7.875	138,529	0	0	0	0	0	170,000	07/17/2025
1000596300		PITTSBURG	CA		12/29/2025	7.875	281,157	0	0	0	0	0	410,000	05/30/2025
1000596302		SAN ANTONIO	TX		12/29/2025	6.000	412,274	0	(2)	0	0	0	750,000	07/17/2025
1000596304		TALLAHASSEE	FL		12/29/2025	6.750	249,760	0	(1)	0	0	0	365,000	07/16/2025
1000596312		LAS VEGAS	NV		12/29/2025	6.625	538,499	0	(1)	0	0	0	650,000	07/07/2025
1000596316		WASHINGTON	DC		12/29/2025	6.625	485,602	0	(1)	0	0	0	665,000	07/15/2025
1000596318		MORGAN	UT		12/29/2025	6.499	791,282	0	(2)	0	0	0	1,480,000	07/03/2025
1000596320		ROSEDALE	MD		12/29/2025	6.875	241,917	0	(1)	0	0	0	410,000	02/19/2025
1000596322		WASHINGTON	DC		12/29/2025	6.625	488,803	0	(1)	0	0	0	720,000	07/11/2025
1000596330		HOUSTON	TX		12/29/2025	7.875	145,150	0	0	0	0	0	190,000	07/22/2025
1000596336		DENVER	CO		12/29/2025	6.500	257,137	0	0	0	0	0	499,990	07/09/2025
1000596340		GARDENA	CA		12/29/2025	6.500	967,494	0	(3)	0	0	0	1,500,000	07/24/2025
1000596344		CONCORD	CA		12/29/2025	6.000	364,581	0	(1)	0	0	0	740,000	07/24/2025
1000596346		AUSTIN	TX		12/29/2025	6.499	347,937	0	(1)	0	0	0	495,000	07/10/2025
1000596350		VANCOUVER	WA		12/29/2025	6.625	419,127	0	0	0	0	0	540,000	08/19/2025
1000596352		RIVERSIDE	CA		12/29/2025	6.499	488,573	0	(2)	0	0	0	750,000	07/11/2025
1000596354		MYRTLE BEACH	SC		12/29/2025	6.750	2,065,217	0	(3)	0	0	0	2,650,000	08/11/2025
1000596356		SKILLMAN	NJ		12/29/2025	7.500	1,556,897	0	(1)	0	0	0	1,999,000	06/30/2025
1000596358		HUNTINGTON BEACH	CA		12/29/2025	6.875	719,505	0	(1)	0	0	0	1,400,000	07/15/2025
1000596360		ESTERO	FL		12/29/2025	6.875	955,186	0	(1)	0	0	0	1,150,000	07/29/2025
1000596366		LAS VEGAS	NV		12/29/2025	6.625	419,876	0	(1)	0	0	0	505,000	08/19/2025
1000596374		HOUSTON	TX		12/29/2025	6.499	190,913	0	0	0	0	0	235,000	08/12/2025
1000596378		WOODBURN	OR		12/29/2025	6.499	630,731	0	0	0	0	0	767,300	09/09/2025
1000596516		BOSTON	MA		12/29/2025	7.124	857,300	0	(4)	0	0	0	1,190,000	11/07/2025
1000597254		CLEVELAND	OH		12/03/2025	7.266	132,706	0	(14)	0	0	0	206,000	07/10/2025
1000597256		CINCINNATI	OH		12/03/2025	7.000	146,574	0	(3)	0	0	0	219,000	08/25/2025
1000597265		INDEPENDENCE	MO		12/03/2025	7.680	152,894	0	(10)	0	0	0	185,000	08/05/2025
1000597267		WEIRTON	WV		12/03/2025	7.675	98,171	0	(8)	0	0	0	145,000	08/11/2025
1000597277		DURHAM	NC		12/03/2025	6.500	315,097	0	(20)	0	0	0	437,000	08/18/2025
1000597283		LOUISVILLE	KY		12/03/2025	6.242	532,667	0	(26)	0	0	0	821,000	09/20/2025
1000597293		OXFORD	OH		12/03/2025	7.275	502,459	0	(32)	0	0	0	610,000	09/06/2025
1000597301		MEMPHIS	TN		12/03/2025	6.507	565,950	0	(47)	0	0	0	693,000	09/16/2025
1000597309		VARIOUS	OH		12/03/2025	7.350	258,520	0	(24)	0	0	0	406,000	09/27/2025
1000597320		VARIOUS	OH		12/03/2025	7.135	622,650	0	(48)	0	0	0	802,000	09/22/2025
1000597337		SAINT PAUL	MN		12/03/2025	6.868	246,000	0	(16)	0	0	0	307,000	09/24/2025
1000597341		BUFFALO	NY		12/03/2025	7.376	244,755	0	(17)	0	0	0	316,000	10/03/2025
1000597372		INDIANAPOLIS	IN		12/03/2025	6.080	496,108	0	(17)	0	0	0	699,000	08/30/2025
1000597386		SYRACUSE	NY		12/03/2025	7.200	233,616	0	(19)	0	0	0	300,000	10/01/2025
1000597392		GARY	IN		12/03/2025	6.747	112,527	0	(10)	0	0	0	155,000	10/03/2025
1000597398		BENTON	AR		12/03/2025	6.718	154,013	0	(12)	0	0	0	212,775	10/23/2025
1000597414		PERRY	GA		12/03/2025	7.350	247,745	0	(13)	0	0	0	322,500	10/14/2025
1000597418		MANCHESTER	CT		12/03/2025	6.900	340,599	0	(25)	0	0	0	440,000	10/22/2025
1000597432		ATHENS	AL		12/03/2025	6.314	139,861	0	(6)	0	0	0	172,000	10/10/2025
1000597442		CHICOPEE	MA		12/03/2025	6.850	300,941	0	(26)	0	0	0	388,000	10/14/2025
1000597451		TEMPLE	TX		12/03/2025	6.800	149,671	0	(8)	0	0	0	195,000	10/25/2025
1000597455		NEW ORLEANS	LA		12/03/2025	7.794	132,275	0	(9)	0	0	0	160,000	10/11/2025
1000597468		BAYTOWN	TX		12/03/2025	6.875	179,459	0	(8)	0	0	0	231,000	10/20/2025
1000597470		BAYTOWN	TX		12/03/2025	6.875	187,616	0	(8)	0	0	0	245,000	10/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000597476		KANSAS CITY	MO		12/03/2025	6.811	165,560	0	(16)	0	0	0	235,000	10/09/2025
1000597478		NEW ORLEANS	LA		12/03/2025	6.750	184,915	0	(11)	0	0	0	244,000	10/09/2025
1000597488		TOLEDO	OH		12/03/2025	7.275	114,201	0	(5)	0	0	0	160,000	10/10/2025
1000597492		HOLYOKE	MA		12/03/2025	7.497	303,944	0	(21)	0	0	0	392,000	10/14/2025
1000597512		JACKSONVILLE	FL		12/03/2025	7.253	257,792	0	(8)	0	0	0	330,000	10/14/2025
1000597518		BIRMINGHAM	AL		12/03/2025	7.075	263,629	0	(27)	0	0	0	315,000	10/21/2025
1000597522		GREENVILLE	PA		12/03/2025	7.196	129,346	0	(1)	0	0	0	170,000	10/20/2025
1000597526		MAPLE HEIGHTS	OH		12/03/2025	6.875	139,459	0	(8)	0	0	0	194,000	07/11/2025
1000597528		STATESVILLE	NC		12/03/2025	7.211	164,177	0	(18)	0	0	0	240,000	10/27/2025
1000597538		ATLANTA	GA		12/03/2025	6.214	239,878	0	(10)	0	0	0	325,000	10/20/2025
1000597540		O'FALLON	MO		12/03/2025	5.925	153,671	0	(10)	0	0	0	287,000	10/15/2025
1000597546		NEW ORLEANS	LA		12/03/2025	6.125	112,950	0	(8)	0	0	0	220,000	10/27/2025
1000597552		COLUMBIA	SC		12/03/2025	6.600	110,807	0	(9)	0	0	0	153,000	10/23/2025
1000597568		MILWAUKEE	WI		12/03/2025	7.050	137,310	0	(12)	0	0	0	166,000	10/23/2025
1000597572		KNOXVILLE	TN		12/03/2025	6.604	359,548	0	(23)	0	0	0	500,000	10/27/2025
1000597576		NEWARK	OH		12/03/2025	6.865	123,823	0	(10)	0	0	0	199,000	10/14/2025
1000597586		READING	PA		12/03/2025	6.839	337,811	0	(32)	0	0	0	463,000	10/22/2025
1000597595		PLANT CITY	FL		12/03/2025	7.486	283,079	0	(10)	0	0	0	360,000	10/28/2025
1000597607		DURHAM	NC		12/03/2025	5.786	240,973	0	3	0	0	0	325,000	10/27/2025
1000597631		NEW ORLEANS	LA		12/03/2025	7.044	154,810	0	(14)	0	0	0	220,000	10/29/2025
1000597633		WATERBURY	CT		12/03/2025	6.675	261,680	0	(16)	0	0	0	355,000	09/11/2025
1000597635		KNOXVILLE	TN		12/03/2025	7.150	263,970	0	(20)	0	0	0	340,000	10/30/2025
1000597641		JACKSONVILLE	FL		12/03/2025	6.525	130,802	0	(12)	0	0	0	252,050	11/05/2025
1000597649		TITUSVILLE	FL		12/03/2025	7.319	224,250	0	(20)	0	0	0	287,000	11/05/2025
1000597651		COLUMBUS	OH		12/03/2025	6.175	216,004	0	0	0	0	0	290,000	10/23/2025
1000597663		ASHEVILLE	NC		12/03/2025	7.236	210,811	0	(6)	0	0	0	271,000	10/30/2025
1000597669		VERONA	PA		12/09/2025	7.090	238,489	0	732	0	0	0	450,000	09/04/2025
1000597676		NORTH VERSAILLES	PA		12/09/2025	7.470	133,983	0	473	0	0	0	213,000	09/02/2025
1000597682		HEMPSTEAD	NY		12/09/2025	6.750	619,105	0	1,869	0	0	0	795,000	07/15/2025
1000597684		INDIANAPOLIS	IN		12/09/2025	7.330	186,385	0	622	0	0	0	241,000	09/02/2025
1000597686		PATERSON	NJ		12/09/2025	7.210	588,830	0	1,960	0	0	0	768,000	07/15/2025
1000597703		PATERSON	NJ		12/09/2025	6.590	509,431	0	1,507	0	0	0	760,000	09/09/2025
1000597711		TEMECULA	CA		12/09/2025	6.540	339,650	0	1,019	0	0	0	580,000	09/24/2025
1000597713		VALDOSTA	GA		12/09/2025	6.940	131,601	0	414	0	0	0	170,000	10/16/2025
1000597719		OSSINING	NY		12/09/2025	6.030	392,624	0	1,087	0	0	0	740,000	10/10/2025
1000597731		BELLPORT	NY		12/09/2025	6.600	470,692	0	1,411	0	0	0	610,000	09/15/2025
1000597735		HAZLETON	PA		12/09/2025	7.490	295,340	0	1,026	0	0	0	386,000	08/01/2025
1000597741		WEBSTER GROVES	MO		12/09/2025	6.850	183,027	0	560	0	0	0	249,000	10/16/2025
1000597743		GARDENDALE	AL		12/09/2025	6.610	199,132	0	592	0	0	0	275,000	10/22/2025
1000597751		KANSAS CITY	MO		12/09/2025	6.850	194,293	0	587	0	0	0	265,000	11/06/2025
1000597753		MIDDLETOWN	CT		12/09/2025	7.200	366,373	0	1,181	0	0	0	440,000	10/17/2025
1000597765		TRENTON	NJ		12/09/2025	6.860	144,756	0	434	0	0	0	250,000	10/27/2025
1000597767		PORT WASHINGTON	NY		12/09/2025	6.940	701,710	0	2,189	0	0	0	967,000	10/20/2025
1000597769		SHERWOOD	AR		12/09/2025	7.550	141,502	0	497	0	0	0	185,200	10/17/2025
1000597773		CHICAGO	IL		12/09/2025	6.870	131,068	0	411	0	0	0	170,000	10/20/2025
1000597777		BRIDGEPORT	CT		12/09/2025	7.480	293,670	0	1,003	0	0	0	380,000	10/21/2025
1000597789		WATERFORD	NY		12/09/2025	6.740	247,672	0	755	0	0	0	317,000	10/23/2025
1000597793		BIRMINGHAM	MI		12/09/2025	6.540	459,775	0	1,371	0	0	0	640,000	10/30/2025
1000597795		YONKERS	NY		12/09/2025	6.800	575,671	0	1,777	0	0	0	745,000	09/20/2025
1000597803		STEGER	IL		12/09/2025	6.990	224,317	0	712	0	0	0	290,000	11/06/2025
1000597809		NEWARK	NJ		12/09/2025	6.700	578,402	0	1,785	0	0	0	755,000	11/13/2025
1000597815		TRENTON	NJ		12/09/2025	7.850	235,037	0	857	0	0	0	307,000	10/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000597819		LEHIGH ACRES	FL		12/09/2025	6.660	307,174	0	938	0	0	0	400,000	10/23/2025
1000597821		COLUMBIA	SC		12/09/2025	6.960	1,192,183	0	3,607	0	0	0	2,171,500	09/06/2025
1000597831		COLUMBIA	SC		12/09/2025	6.960	1,203,746	0	3,665	0	0	0	1,905,500	09/17/2025
1000598538		OCEANSIDE	CA		12/29/2025	6.249	354,555	0	(2)	0	0	0	1,075,000	11/15/2025
1000599326		VARIOUS	TN		12/18/2025	6.430	14,746,387	0	(1,563)	0	0	0	22,749,000	10/20/2025
1000599535		CLAYTON	NJ		12/23/2025	6.999	178,721	0	(7)	0	0	0	225,000	10/29/2025
1000599557		RICHMOND	CA		12/23/2025	6.875	347,326	0	(7)	0	0	0	675,000	10/27/2025
1000599561		LINDEN	NJ		12/23/2025	6.874	432,228	0	(9)	0	0	0	525,000	10/20/2025
1000599591		RICHMOND	CA		12/23/2025	6.875	327,258	0	(7)	0	0	0	530,000	10/29/2025
1000600006		TRENTON	NJ		12/09/2025	6.740	1,144,454	0	3,466	0	0	0	1,625,000	08/07/2025
1000600015		FREEHOLD	NJ		12/09/2025	6.000	716,179	0	2,034	0	0	0	1,360,000	09/16/2025
1000600023		HEMPSTEAD	NY		12/09/2025	6.810	505,372	0	1,571	0	0	0	633,000	09/01/2025
1000600027		NYACK	NY		12/09/2025	6.050	405,683	0	1,138	0	0	0	645,000	10/16/2025
1000600029		PATERSON	NJ		12/09/2025	6.460	400,050	0	1,181	0	0	0	565,000	10/17/2025
1000600031		MARKHAM	IL		12/09/2025	6.820	189,913	0	585	0	0	0	245,000	10/10/2025
1000600037		SOUTH ELGIN	IL		12/09/2025	6.950	299,862	0	964	0	0	0	420,000	11/05/2025
1000600041		KANSAS CITY	KS		12/09/2025	7.780	121,467	0	439	0	0	0	170,000	10/11/2025
1000600047		KANSAS CITY	KS		12/09/2025	7.780	121,467	0	439	0	0	0	170,000	10/11/2025
1000600049		HAZEL PARK	MI		12/09/2025	6.420	166,791	0	488	0	0	0	250,000	10/21/2025
1000600051		FLORISSANT	MO		12/09/2025	6.830	170,273	0	522	0	0	0	219,000	09/24/2025
1000600071		DOTHAN	AL		12/09/2025	6.920	233,545	0	719	0	0	0	320,000	10/27/2025
1000600085		BRONX	NY		12/09/2025	6.800	610,694	0	1,926	0	0	0	800,000	10/30/2025
1000600087		BREMEN	GA		12/09/2025	7.200	206,030	0	676	0	0	0	258,000	11/11/2025
1000600091		ST. LOUIS	MO		12/09/2025	7.590	107,487	0	360	0	0	0	146,000	11/16/2025
1000600101		FREDERICKSBURG	VA		12/15/2025	6.625	373,822	0	(5)	0	0	0	510,000	10/25/2025
1000600103		SAINT PETERSBURG	FL		12/15/2025	6.000	652,603	0	(7)	0	0	0	1,000,000	09/11/2025
1000600105		HIGHLAND MILLS	NY		12/15/2025	6.000	401,395	0	(5)	0	0	0	550,000	10/27/2025
1000600107		BRENHAM	TX		12/15/2025	6.625	109,741	0	(3)	0	0	0	155,000	10/23/2025
1000600111		SPRINGDALE	AR		12/15/2025	6.625	134,742	0	(2)	0	0	0	195,000	10/27/2025
1000600119		LYNN HAVEN	FL		12/15/2025	7.125	335,767	0	(19)	0	0	0	430,000	10/24/2025
1000600124		WALTON BEACH	FL		12/15/2025	6.125	1,619,443	0	(51)	0	0	0	2,680,000	10/23/2025
1000600133		SUN CITY CENTER	FL		12/15/2025	6.375	107,977	0	(4)	0	0	0	162,000	09/15/2025
1000600137		SUN CITY CENTER	FL		12/15/2025	6.125	102,365	0	(3)	0	0	0	155,000	09/15/2025
1000600158		NORWOOD	OH		12/15/2025	6.375	137,086	0	(4)	0	0	0	220,000	09/30/2025
1000600176		JACKSONVILLE	FL		12/15/2025	6.625	168,177	0	(6)	0	0	0	235,000	10/24/2025
1000600178		CINCINNATI	OH		12/15/2025	6.000	246,949	0	0	0	0	0	330,000	10/20/2025
1000600190		PALM BAY	FL		12/15/2025	6.250	182,159	0	(4)	0	0	0	280,000	10/29/2025
1000600194		COLUMBUS	OH		12/15/2025	6.875	458,871	0	(17)	0	0	0	640,000	10/20/2025
1000600198		HUNTSVILLE	AL		12/15/2025	6.125	123,090	0	(4)	0	0	0	188,000	10/28/2025
1000600465		(SUNLAND AREA), LOS ANGELES	CA		12/29/2025	6.875	1,792,948	0	(12)	0	0	0	2,155,000	11/13/2025
1000601862		STATEN ISLAND	NY		12/29/2025	7.125	717,458	0	(5)	0	0	0	915,000	09/25/2025
7136736		SUMMERVILLE	SC		12/13/2022	35.000	168,567	0	(4,559)	0	0	0	308,500	03/25/2025
7137422		MONCKS CORNER	SC		12/27/2022	35.000	219,945	0	(71)	0	0	0	345,000	03/22/2024
7138009		FORT WORTH	TX		01/23/2023	12.563	204,780	0	(4,707)	0	0	0	366,120	02/06/2025
7138098		NEW ORLEANS	LA		01/26/2023	18.000	231,859	0	1	0	0	0	2,407,500	02/28/2025
7138165		RICHMOND	VA		01/30/2023	12.000	144,385	0	1,870	0	1,749	0	243,810	02/06/2025
7139254		NORTH MIAMI	FL		02/23/2023	12.000	350,945	0	0	0	0	0	640,000	01/04/2025
7139324		CHESAPEAKE BEACH	MD		03/30/2023	4.500	185,256	0	292	0	0	0	450,000	03/25/2025
7139626		WHITE HOUSE	TN		03/30/2023	10.540	30,003	0	1,966	0	0	0	439,926	02/06/2025
7139815		CHICAGO	IL		03/30/2023	3.625	60,388	0	(2)	0	0	0	257,850	02/06/2025
7139835		ZEPHYRHILLS	FL		03/30/2023	3.750	113,207	0	1,391	0	0	0	347,208	02/06/2025
7139995		JACKSONVILLE	FL		03/30/2023	4.000	132,977	0	23,172	0	0	0	195,360	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7140275		TAMPA	FL		02/24/2023	16.000	231,088	0	(1)	0	0	0	278,000	04/17/2024
7141640		BALTIMORE	MD		03/21/2023	6.950	123,314	0	771	0	0	0	195,000	05/19/2025
7142051		BALTIMORE	MD		03/24/2023	7.775	148,754	0	43	0	0	0	221,100	02/06/2025
7142325		TRUMBULL	CT		03/29/2023	7.875	407,175	0	(134)	0	0	0	663,436	02/06/2025
7142379		ANGLETON	TX		03/30/2023	6.550	150,759	0	754	0	0	0	206,000	03/25/2025
7144220		COLUMBUS	GA		05/03/2023	7.090	98,339	0	(32)	0	0	0	205,740	02/06/2025
7144221		COLUMBUS	GA		05/03/2023	7.090	90,694	0	(28)	0	0	0	146,640	02/06/2025
7144780		BALTIMORE	MD		06/05/2023	6.125	112,248	0	138	0	0	0	165,000	02/17/2025
7144802		BALTIMORE	MD		06/05/2023	6.750	138,609	0	26	0	0	0	233,600	
7144818		PHILADELPHIA	PA		06/05/2023	7.500	125,291	0	28	0	0	0	158,000	03/08/2025
7146213		POINT PLEASANT BEACH	NJ		08/21/2023	8.000	400,079	0	208	0	0	0	965,000	04/08/2025
7147093		MULBERRY	FL		09/25/2023	6.125	59,040	0	288	0	0	0	212,500	01/22/2025
7148829		TRUMBULL	CT		10/27/2023	45.000	464,825	0	(8,217)	0	0	0	523,000	01/23/2025
7149121		NEWARK	NJ		11/14/2023	16.000	599,785	0	(871)	0	0	0	751,000	04/03/2025
7149122		NEWARK	NJ		11/14/2023	16.000	585,556	0	(14,538)	0	0	0	745,000	03/07/2025
7150248		LONG BEACH	CA		12/27/2023	3.500	455,969	0	1,032	0	0	0	996,128	02/06/2025
7150253		ATASCADERO	CA		12/27/2023	3.875	460,629	0	1,379	0	0	0	825,000	
7151316		CHARLESTON	SC		12/27/2023	7.437	535,416	0	265	0	0	0	962,274	02/06/2025
7151574		SARASOTA	FL		01/11/2024	2.375	214,590	0	557	0	0	0	550,000	07/02/2025
7151607		TITUSVILLE	FL		01/11/2024	2.875	78,997	0	249	0	0	0	243,800	01/23/2025
7151756		CEDAR RAPIDS	IA		01/11/2024	4.500	34,607	0	622	0	0	0	140,000	10/01/2025
7151793		BILLERICA	MA		01/11/2024	4.875	191,924	0	1,118	0	0	0	543,500	
7151859		CASEVILLE	MI		01/11/2024	7.540	12,398	0	(64)	0	0	0	147,300	
7151978		CINCINNATI	OH		01/10/2024	23.000	116,413	0	(67)	0	0	0	123,000	01/23/2025
7152885		PORT CHARLOTTE	FL		02/20/2024	9.750	262,480	0	98	0	0	0	468,600	01/22/2025
7153049		CLEVELAND	OH		02/16/2024	8.999	123,534	0	(52)	0	0	0	160,000	01/23/2025
7153953		BRIDGEVIEW	IL		03/11/2024	7.912	277,473	0	(86)	0	0	0	365,000	02/06/2025
7154923		VERNON	CT		04/03/2024	45.000	76,294	0	(2,999)	0	0	0	160,000	03/07/2025
7155194		ROCKY MOUNT	NC		04/12/2024	23.000	155,608	0	(58)	0	0	0	218,600	03/14/2024
7155315		BELLEVILLE	IL		04/19/2024	14.598	160,624	0	(54)	0	0	0	212,000	03/04/2024
7155926		PORTSMOUTH	VA		05/21/2024	5.625	70,455	0	1,706	0	0	0	190,000	11/05/2025
7155931		ADRIAN	MI		05/21/2024	5.875	38,713	0	17	0	0	0	260,000	09/11/2024
7156319		HOUMA	LA		05/21/2024	6.055	78,347	0	97	0	0	0	140,000	06/08/2025
7156391		JUPITER	FL		05/21/2024	4.375	81,180	0	9,386	0	0	0	425,000	12/03/2025
7156645		FREMONT	CA		05/21/2024	4.300	251,858	0	87	0	0	0	1,375,000	10/08/2025
7156697		LITTLE RIVER	SC		05/21/2024	7.375	52,268	0	1	0	0	0	210,000	01/10/2025
7156831		BELTON	SC		05/10/2024	14.372	135,468	0	(1,110)	0	0	0	185,000	03/21/2025
7157116		BALTIMORE	MD		05/15/2024	8.125	109,223	0	140	0	0	0	135,000	04/09/2024
7157332		MOUNT DORA	FL		07/26/2024	8.124	691,708	0	0	0	0	0	960,000	04/19/2025
7157339		WINTER PARK	FL		07/26/2024	8.125	385,705	0	(2,806)	0	2,543	0	474,000	03/11/2024
7158467		OAK LAWN	IL		07/09/2024	23.000	285,082	0	(337)	0	0	0	350,000	06/05/2024
7158737		HOUSTON	TX		10/28/2024	7.499	209,993	0	(58)	0	0	0	315,000	06/10/2024
7158992		DETROIT	MI		07/17/2024	23.000	212,445	0	377	0	0	0	295,000	05/22/2024
7158996		DETROIT	MI		07/17/2024	23.000	133,766	0	223	0	0	0	185,000	05/30/2024
7162390		PHILADELPHIA	PA		09/04/2024	17.000	302,619	0	(75)	0	0	0	375,000	07/11/2024
7162456		PHILADELPHIA	PA		09/04/2024	23.000	547,429	0	(215)	0	0	0	830,000	06/19/2024
7162776		BERKELEY	CA		10/30/2024	5.500	95,572	0	54	0	0	0	1,500,000	06/20/2024
7162923		SAN JOSE	CA		10/30/2024	4.625	346,963	0	474	0	0	0	1,360,000	12/06/2025
7163143		BONNEY LAKE	WA		10/30/2024	2.000	124,300	0	634	0	0	0	570,000	07/05/2025
7163343		BELLEVUE	WA		10/30/2024	3.750	821,323	0	129,363	0	0	0	2,100,000	11/05/2025
7163426		COMPENS	SC		09/13/2024	23.000	338,737	0	(190)	0	0	0	440,000	05/28/2024
7163427		COMPENS	SC		09/13/2024	23.000	338,896	0	(192)	0	0	0	440,000	05/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164902		SCHENECTADY	NY		09/20/2024	6.730	154,921	0	(246)	0	0	0	215,000	05/09/2024
7165171		BALTIMORE	MD		09/24/2024	23.000	160,838	0	(7,214)	0	0	0	213,000	09/10/2025
7165188		CENTRAL ISLIP	NY		09/24/2024	16.000	394,576	0	768	0	0	0	595,000	06/28/2024
7165235		BRENTWOOD	NY		09/24/2024	24.000	401,618	0	824	0	0	0	565,000	06/28/2024
7165236		BRENTWOOD	NY		09/24/2024	24.000	402,408	0	855	0	0	0	610,000	07/17/2024
1000435587		IRMO	SC		11/15/2024	3.500	102,260	0	278	0	0	0	240,000	04/23/2024
1000435595		JONESBORO	GA		11/15/2024	6.000	155,747	0	(36)	0	0	0	285,000	04/22/2024
1000436071		DOLTON	IL		11/15/2024	6.000	78,884	0	(36)	0	0	0	170,000	04/24/2024
1000436952		JACKSONVILLE	FL		11/15/2024	5.500	132,518	0	(1,199)	0	0	0	257,000	11/23/2025
1000437192		CORONA DE TUCSO	AZ		11/15/2024	5.500	245,135	0	(60)	0	0	0	516,000	12/11/2025
1000437228		COLLEGE PARK	GA		11/15/2024	3.625	157,876	0	12,078	0	0	0	320,000	11/05/2025
1000437407		CALHOUN	GA		11/15/2024	3.750	42,608	0	233	0	0	0	250,000	11/07/2025
1000437435		VACAVILLE	CA		11/15/2024	6.375	81,725	0	(16)	0	0	0	425,000	05/14/2024
1000437721		SAN DIEGO	CA		11/15/2024	2.875	317,638	0	986	0	0	0	880,000	03/09/2024
1000437749		HARTFORD	CT		11/15/2024	3.000	172,278	0	582	0	0	0	360,000	07/31/2024
1000437865		WICHITA	KS		10/30/2024	9.625	104,602	0	(66)	0	0	0	127,000	01/23/2025
1000446465		CHERRY VALLEY	CA		12/27/2024	7.125	549,196	0	(194)	0	0	0	758,000	08/13/2024
1000447644		TAMPA	FL		12/11/2024	17.000	176,329	0	(98)	0	0	0	230,000	11/06/2024
1000448704		PHILADELPHIA	PA		10/29/2024	7.451	309,241	0	(418)	0	0	0	400,000	09/17/2024
1000452602		SUGAR LAND	TX		12/12/2024	6.500	157,505	0	19	0	0	0	430,000	11/05/2025
1000452740		NICHOLASVILLE	KY		12/12/2024	4.000	176,946	0	12,157	0	0	0	395,000	11/05/2025
1000452810		MCKINNEY	TX		12/12/2024	4.500	151,370	0	294	0	0	0	443,000	04/24/2024
1000453326		POMONA	CA		12/12/2024	7.000	237,387	0	514	0	0	0	655,000	05/08/2024
1000453408		BLUFFTON	SC		12/12/2024	3.390	69,051	0	289	0	0	0	350,000	05/09/2024
1000453468		SPRING VALLEY	NY		12/12/2024	4.250	483,571	0	1,421	0	0	0	1,733,000	05/08/2024
1000456469		PHILADELPHIA	PA		12/04/2024	16.000	794,677	0	(145)	0	0	0	1,130,000	08/07/2024
1000458127		HIGHLAND MILLS	NY		11/25/2024	16.000	367,196	0	710	0	0	0	700,000	10/30/2024
1000463161		RICHMOND	VA		01/30/2025	8.125	525,600	0	(333)	0	0	0	675,000	05/11/2024
1000463515		PRINCETON	TX		01/30/2025	6.500	208,800	0	17	0	0	0	265,000	10/02/2025
1000463537		MIAMI	FL		01/30/2025	6.375	330,062	0	(41)	0	0	0	610,000	10/03/2025
1000465470		ELIZABETH	NJ		12/04/2024	45.000	388,985	0	788	0	0	0	592,000	10/04/2024
1000470379		MEMPHIS	TN		01/16/2025	23.000	78,256	0	(53)	0	0	0	100,000	10/28/2024
1000474908		MONTGOMERY	AL		02/13/2025	23.000	111,781	0	(34)	0	0	0	155,000	12/02/2024
1000478407		DOLTON	IL		03/12/2025	23.000	160,191	0	238	0	0	0	195,000	12/20/2024
1000478493		AKRON	OH		03/12/2025	23.000	103,345	0	160	0	0	0	127,000	12/20/2024
1000507354		BROOKLYN	NY		10/29/2025	16.000	1,498,979	0	(45,000)	0	0	0	1,950,000	05/11/2025
1000558736		CELINA	TX		12/10/2025	6.875	594,090	0	(5,633)	0	0	0	1,000,000	09/16/2025
1000561845		LONG BEACH	CA		12/10/2025	7.000	211,925	0	(2,081)	0	0	0	300,000	09/09/2025
7135374		PHILADELPHIA	PA		10/28/2022	7.300	238,025	0	35	0	0	0	266,875	02/06/2025
7135424		CLEVELAND	OH		10/28/2022	7.908	124,944	0	(46)	0	0	0	207,500	02/28/2025
7136005		PHILADELPHIA	PA		11/22/2022	7.625	92,981	0	(5)	0	0	0	117,760	02/06/2025
7136421		HARRISBURG	PA		11/29/2022	7.687	118,989	0	(1)	0	0	0	120,840	02/06/2025
7137521		BAYTOWN	TX		12/28/2022	7.246	154,829	0	(3,370)	0	0	0	401,300	03/25/2025
7138263		LA PORTE	TX		02/01/2023	7.040	129,888	0	(2,908)	0	0	0	177,900	03/25/2025
7138698		HOUSTON	TX		02/08/2023	6.921	145,909	0	(2,195)	0	0	0	242,900	03/25/2025
7138717		PHILADELPHIA	PA		02/08/2023	8.025	135,434	0	(1,299)	0	0	0	241,920	02/06/2025
7140328		TEXAS CITY	TX		02/24/2023	7.053	90,121	0	(4)	0	0	0	153,186	02/06/2025
7141552		HOUSTON	TX		03/20/2023	7.150	306,984	0	(1)	0	0	0	629,600	03/25/2025
7141945		PHILADELPHIA	PA		03/24/2023	7.872	101,839	0	86	0	0	0	137,640	02/06/2025
7142320		LANSING	IL		03/29/2023	7.875	124,310	0	(41)	0	0	0	172,264	02/06/2025
7143757		SPRING HILL	FL		04/18/2023	7.317	138,784	0	(5,140)	0	0	0	302,400	02/06/2025
7144361		WEST WARWICK	RI		05/04/2023	6.850	270,012	0	0	0	0	0	391,000	03/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144379		ABERDEEN	MD		05/04/2023	7.740	298,794	0	(61)	0	0	0	342,000	02/28/2025
7144463		BIRMINGHAM	AL		05/08/2023	7.260	110,315	0	(1,291)	0	0	0	161,000	03/25/2025
7144488		SAVANNAH	GA		05/11/2023	7.890	426,337	0	(94)	0	0	0	832,000	02/06/2025
7144580		KANSAS CITY	MO		05/11/2023	8.215	110,437	0	(51)	0	0	0	121,830	02/06/2025
7144847		BIRMINGHAM	AL		06/05/2023	6.852	100,984	0	393	0	0	0	118,193	12/05/2025
7145030		NEWARK	NJ		06/01/2023	7.500	444,935	0	(74)	0	0	0	558,000	01/23/2025
7145107		HOUSTON	TX		06/07/2023	7.090	128,042	0	905	0	0	0	174,000	02/05/2025
7145473		ATLANTA	GA		06/27/2023	7.910	325,492	0	(76)	0	0	0	425,000	01/23/2025
7145953		KANSAS CITY	MO		08/01/2023	8.348	109,016	0	(48)	0	0	0	150,000	01/23/2025
7146090		LA MARQUE	TX		08/08/2023	7.098	107,262	0	36	0	0	0	110,000	02/04/2025
7146158		ALAMO	TX		08/17/2023	7.375	100,355	0	(12)	0	0	0	182,793	02/06/2025
7148565		CLEVELAND	OH		10/23/2023	8.023	85,419	0	(11)	0	7,280	0	86,000	09/04/2025
7148612		MILWAUKEE	WI		10/23/2023	8.473	104,051	0	(94)	0	0	0	139,900	01/22/2025
7148704		MCALLEN	TX		10/20/2023	7.875	132,129	0	(15)	0	0	0	212,772	02/06/2025
7148851		EL PASO	TX		11/02/2023	8.375	289,975	0	(2,095)	0	0	0	403,715	09/19/2025
7149852		BALTIMORE	MD		12/01/2023	8.620	123,560	0	(52)	0	0	0	191,808	02/06/2025
7152324		HOUSTON	TX		01/19/2024	6.998	141,306	0	1,338	0	0	0	183,000	02/06/2025
7152633		BALTIMORE	MD		01/26/2024	8.390	108,170	0	(48)	0	0	0	129,000	09/15/2025
7152730		NEW ORLEANS	LA		02/20/2024	7.375	195,366	0	(2,922)	0	0	0	264,000	10/08/2025
7152950		SPRING VALLEY	NY		02/01/2024	8.860	1,383,124	0	(549)	0	0	0	1,700,000	01/22/2025
7153104		HOUSTON	TX		02/02/2024	7.098	325,844	0	(4)	0	0	0	353,200	01/22/2025
7153488		RISING SUN	MD		02/15/2024	7.973	215,768	0	(91)	0	0	0	325,000	01/23/2025
7153650		SAN LEON	TX		02/21/2024	7.723	140,463	0	(710)	0	0	0	240,000	04/29/2025
7154846		NEWTON	NC		03/27/2024	7.875	384,284	0	(9,050)	0	0	0	430,000	09/12/2025
7155401		KATY	TX		04/19/2024	6.488	175,384	0	3,151	0	0	0	286,000	05/18/2025
7155453		ISLIP	NY		04/24/2024	7.900	380,275	0	(9,180)	0	0	0	530,000	09/05/2025
7157666		PORT CHARLOTTE	FL		05/28/2024	7.807	224,751	0	(40)	0	0	0	315,000	05/03/2024
7158507		PORT CHARLOTTE	FL		07/11/2024	8.340	281,750	0	(69)	0	0	0	365,000	05/21/2024
7160085		WENDELL	NC		10/29/2024	7.875	258,832	0	(177)	0	0	0	416,000	12/03/2025
7160163		BATON ROUGE	LA		10/29/2024	8.000	214,488	0	(137)	0	0	0	321,000	12/12/2025
7164311		OCEAN CITY	MD		09/13/2024	7.560	264,926	0	(177)	0	0	0	425,000	07/26/2024
7164384		BALTIMORE	MD		09/13/2024	7.738	170,861	0	(57)	0	0	0	220,000	09/15/2025
7164843		TRENTON	NJ		09/20/2024	6.630	188,901	0	(474)	0	0	0	230,000	06/24/2024
1000445155		TRENTON	NJ		10/25/2024	6.000	191,412	0	(434)	0	0	0	245,000	08/27/2024
1000445438		PATCHOGUE	NY		12/27/2024	7.500	369,983	0	(272)	0	0	0	700,000	12/03/2025
1000448932		KANSAS CITY	MO		10/29/2024	6.876	143,495	0	(36)	0	0	0	190,000	09/16/2024
1000452358		TRENTON	NJ		11/08/2024	6.400	178,478	0	(189)	0	0	0	240,000	09/13/2024
1000455237		ROCHESTER	NY		11/12/2024	7.407	154,193	0	(81)	0	0	0	200,000	09/23/2024
1000456300		NEW ROADS	LA		11/21/2024	6.750	146,250	0	(480)	0	0	0	195,000	11/12/2025
1000460231		PETERSBURG	VA		01/30/2025	7.875	175,925	0	(48)	0	0	0	225,000	12/03/2025
1000461428		COLUMBUS	OH		01/30/2025	7.625	203,454	0	(3)	0	0	0	245,000	12/03/2025
1000461471		PHILADELPHIA	PA		01/30/2025	7.125	267,157	0	(3,550)	0	0	0	300,000	12/09/2025
1000469729		LOUISVILLE	KY		01/10/2025	8.226	119,420	0	(76)	0	0	0	153,000	11/08/2024
1000469733		LOUISVILLE	KY		01/10/2025	8.226	121,532	0	(74)	0	0	0	156,000	10/25/2024
1000474257		PHILADELPHIA	PA		02/07/2025	8.300	127,828	0	(33)	0	0	0	168,000	12/18/2024
1000477763		ANDERSON	IN		03/11/2025	8.676	114,423	0	(60)	0	0	0	147,000	01/17/2025
1000503007		PARKVILLE	MD		05/28/2025	7.475	222,527	0	73	0	0	0	300,000	04/17/2025
1000601902		STATEN ISLAND	NY		12/29/2025	7.125	720,886	0	(6)	0	0	0	915,000	09/25/2025
0399999. Mortgages in good standing - residential mortgages-all other							10,960,105,283	0	3,726,774	0	688,625	0	20,884,251,203	XXX
5550007		POWAY	CA		03/30/2012	6.120	15,646,114	0	10,454	0	(54,374)	0	54,215,000	02/27/2012
5550011		AUSTIN	TX		10/01/2013	5.780	15,948,549	0	(5,900)	0	0	0	44,327,200	05/16/2016
5550012		HANOVER	MA		10/01/2013	5.780	13,402,474	0	(4,984)	0	0	0	43,087,700	05/16/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5550013		SPRING VALLEY	CA		10/01/2013	5.780	15,986,824	0	(5,622)	0	0	0	35,138,150	06/05/2013
5550014		SUNRISE	FL		10/01/2013	5.780	16,007,057	0	(5,846)	0	0	0	38,203,400	06/07/2013
5550015		BRONX	NY		10/01/2013	5.780	17,816,611	0	(6,612)	0	0	0	49,379,000	05/16/2016
5555085		LONDON	GBR		05/17/2016	3.785	100,823,030	0	140,598	0	0	6,938,303	204,190,978	12/18/2024
5555097		COCKFOSTERS	GBR		08/29/2023	7.250	56,003,724	0	0	0	0	3,242,846	132,453,866	11/28/2024
5555098		COCKFOSTERS	GBR		02/23/2017	7.250	31,741,659	0	0	0	0	2,486,132	75,071,889	11/28/2024
5555138		LONDON	GBR		04/03/2018	3.660	214,493,982	0	0	0	0	14,912,480	287,311,967	06/27/2025
5555139		LONDON	GBR		04/03/2018	4.710	17,215,794	0	0	0	0	1,203,016	23,942,664	06/27/2025
5555140		LONDON	GBR		01/23/2020	5.820	17,284,243	0	0	0	0	1,250,477	29,416,794	06/27/2025
5555144		LONDON	GBR		09/20/2019	3.941	82,840,211	0	166,070	0	0	5,697,847	157,851,225	04/15/2025
5555149		LONDON	GBR		08/23/2018	3.183	160,973,099	0	116,557	0	0	11,080,606	261,180,393	06/12/2025
5555152		DUBLIN	IRL		10/11/2018	2.627	67,191,370	0	37,664	0	0	7,964,457	102,185,228	11/22/2024
5555153		DUBLIN	IRL		10/11/2018	2.627	41,347,728	0	23,177	0	0	4,901,109	61,551,898	11/22/2024
5555162		LONDON	GBR		03/27/2019	2.733	154,680,750	0	0	0	0	10,654,750	243,911,367	11/05/2024
5555164		CROYDON	GBR		04/04/2019	3.124	223,412,316	0	85,825	0	0	15,590,023	329,923,174	12/01/2025
5555184		LONDON	GBR	R	08/27/2019	2.457	269,010,000	0	0	0	0	18,530,000	641,571,347	03/31/2025
5555187		LONDON	GBR		09/20/2019	2.332	234,862,595	0	357,129	0	0	16,157,642	339,252,179	03/25/2024
5555193		LONDON	GBR		01/23/2020	5.820	2,813,714	0	0	0	0	202,626	4,788,780	06/27/2025
5555194		LONDON	GBR		02/25/2020	2.643	25,559,397	0	20,762	0	0	1,759,670	36,499,277	07/01/2024
5555196		MECHELEN	BEL		07/02/2020	2.850	88,351,095	0	12,239	0	(12,241)	10,682,273	177,746,076	06/24/2025
5555215		READING	GBR		10/15/2021	7.826	55,412,361	0	0	0	0	3,816,925	94,814,044	02/28/2025
5555216		DUBLIN 8	IRL		04/27/2021	5.526	98,322,473	0	24,939	0	0	15,053,674	169,942,460	04/23/2025
5555221		BERLIN	DEU	R	08/05/2021	4.364	144,709,857	0	0	0	0	17,120,724	230,140,977	03/31/2025
5555222		BERLIN	DEU	R	08/05/2021	4.364	57,320,482	0	89,078	0	(88,823)	4,073,273	91,160,285	03/31/2025
5555223		DUBLIN 7	IRL		08/23/2021	3.824	67,314,423	0	386,084	0	(596,733)	7,837,531	113,527,572	04/09/2025
5555224		MANCHESTER	GBR		12/09/2021	8.469	3,682,346	0	10,559	0	0	302,407	8,430,504	10/22/2024
5555227		AMSTERDAM	NLD		02/24/2022	3.996	35,483,734	0	0	0	0	4,199,988	59,111,864	11/30/2024
5555228		AMSTERDAM	NLD		02/24/2022	2.838	2,253,183	0	0	0	0	266,683	3,732,442	11/30/2024
5555230		HELSINKI	FIN	R	01/28/2022	4.564	41,584,525	0	286,812	0	(128,806)	3,596,872	61,595,295	03/31/2025
5555237		BRISTOL	GBR		03/24/2022	6.718	67,903,010	0	0	0	0	4,677,309	107,208,289	10/14/2025
5555238		BIRMINGHAM	GBR		03/17/2022	8.469	33,530,220	0	188,446	0	0	2,748,374	62,164,826	11/07/2024
5555244		LONDON	GBR		08/08/2022	3.528	211,029,847	0	330,960	0	0	14,516,566	351,288,054	10/10/2025
5555245		LONDON	GBR		11/29/2022	5.468	51,841,242	0	191,648	0	(658,860)	3,070,097	81,440,274	08/20/2025
5555247		DUBLIN	IRL		03/08/2023	6.526	123,332,800	0	321,868	0	(321,646)	12,799,699	195,903,585	04/22/2025
5555248		EINDHOVEN	NLD		03/13/2023	4.083	42,090,669	0	93,416	0	0	4,971,217	71,672,071	10/15/2025
5555251		LEEDS	GBR		09/11/2023	5.974	46,051,255	0	0	0	0	3,489,083	75,984,856	06/24/2025
5555255		BIRMINGHAM	GBR		02/16/2024	6.190	64,095,530	0	157,264	0	0	4,408,074	152,293,758	10/31/2024
5555256		PAPENDRECHT	NLD		04/30/2024	5.276	34,881,165	0	119,703	0	0	4,118,943	58,548,596	09/01/2025
5555257		PARIS	FRA		06/27/2024	4.702	158,142,063	0	340,299	0	0	18,690,146	303,289,968	12/31/2024
5555258		HOENSBROEK	NLD		07/29/2024	4.919	53,846,643	0	64,911	0	0	6,365,343	81,271,940	06/30/2025
5555260		NORWICH	GBR		07/10/2024	6.579	50,862,240	0	0	0	0	3,549,823	98,628,192	12/01/2025
5555261		LONDON	NLD		08/01/2024	4.774	234,587,537	0	417,984	0	0	27,728,459	1,118,199,733	09/30/2025
5555263		BRISTOL	GBR		02/24/2025	7.250	82,362,825	0	588,943	0	(688,945)	5,053,268	130,265,019	10/14/2025
5555264		HELSINKI	FIN	R	12/30/2024	4.064	153,348,380	0	0	0	0	18,142,754	208,989,582	03/31/2025
5555265		HELSINKI	FIN	R	12/30/2024	8.083	21,786,668	0	0	0	0	2,577,596	29,691,782	03/31/2025
5555266		HELSINKI	FIN	R	12/30/2024	4.564	56,510,088	0	0	0	0	6,685,748	77,014,311	03/31/2025
5555267		BERLIN	DEU		12/23/2024	3.564	295,258,403	0	0	0	0	34,932,228	360,030,345	06/30/2025
5555268		BERLIN	DEU		12/23/2024	5.877	61,741,748	0	0	0	0	7,304,709	75,286,266	06/30/2025
5555269		BERLIN	DEU		12/23/2024	3.964	93,823,130	0	45,492	0	0	6,956,904	114,446,125	06/30/2025
5555270		DUBLIN 15	IRL		11/15/2024	5.064	217,727,035	0	211,458	0	(165,136)	25,812,762	350,373,281	10/01/2024
5555271		SHREWSBURY	GBR		01/29/2025	7.124	120,182,424	0	337,816	0	(1,116,965)	9,265,084	188,471,065	07/11/2025
5555272		BERLIN	DEU		03/31/2025	2.999	222,272,758	0	0	0	0	17,837,462	280,666,323	01/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5555276		PAPENDRECHT	NLD		06/03/2025	4.926	39,226,630	0	194,957	0	(190,171)	1,187,549	65,842,528	09/01/2025
5555277		LONDON	GBR		06/11/2025	5.922	84,544,699	0	182,206	0	(1,740,064)	(900,631)	162,943,200	04/15/2025
5555278		MALLORCA	ESP		08/06/2025	4.900	149,573,789	0	252,609	0	(1,809,508)	1,009,351	259,331,415	07/04/2025
5555279		SHREWSBURY	GBR		09/03/2025	7.124	42,946,316	0	15,477	0	(431,968)	166,042	67,514,524	07/11/2025
5555280		BARCELONA	ESP		11/24/2025	4.513	46,273,330	0	0	0	(693,669)	722,419	113,874,672	09/08/2025
5555281		MONCHENGLADBACH	DEU		11/27/2025	3.968	93,770,277	0	2,183	0	(185,677)	1,115,449	152,620,110	05/31/2025
5555282		PAPENDRECHT	NLD		12/10/2025	4.604	31,785,315	0	0	0	(159,628)	19,374	53,620,263	09/01/2025
5555283		LONDON	GBR		12/15/2025	6.213	14,123,025	0	0	0	0	53,386	17,512,667	06/27/2025
8001376		NEW BRIGHTON	MN		09/01/2016	7.440	677,596	0	0	0	0	0	16,900,000	05/01/2025
8001500		MIAMI	FL		11/01/2013	5.810	1,512,326	0	503	0	0	0	35,400,000	08/01/2025
8001764		WATCHUNG	NJ		12/12/2017	6.270	50,354,880	0	5,072	0	0	0	84,672,000	09/01/2025
8001787		PLAINSBORO	NJ		11/01/2013	6.060	44,138,660	0	37,135	0	0	0	110,100,000	05/01/2025
8001804		EDISON	NJ		05/01/2020	5.980	4,541,662	0	0	0	0	0	13,900,000	03/01/2025
8001805		HOUSTON	TX		12/12/2017	5.990	8,421,100	0	657	0	0	0	44,400,000	07/01/2025
8001823		JERSEY CITY	NJ		11/01/2013	5.820	52,632,554	0	3,905	0	0	0	125,587,372	03/01/2025
8001869		PEWAUKEE	WI		11/01/2013	5.810	2,174,162	0	3,008	0	0	0	7,900,000	04/01/2025
8001870		SPARKS	MD		04/10/2007	6.220	2,253,197	0	280	0	0	0	3,600,000	03/01/2025
8001906		HARAHAN	LA		07/09/2007	5.920	4,006,530	0	475	0	0	0	18,400,000	07/01/2025
8001975		PHILADELPHIA	PA		09/17/2008	7.250	42,827,047	0	15,770	0	0	0	55,600,000	08/01/2025
8002003		GLENWILLOW	OH		08/13/2021	6.500	13,757,607	0	0	0	0	0	55,200,000	03/01/2025
8002031		ARNOLD	MO		12/29/2016	5.820	14,225,375	0	1,273	0	0	0	32,900,000	09/01/2025
8002041		HAWTHORNE	CA		08/13/2021	6.340	25,643,167	0	0	0	0	0	64,300,000	07/01/2025
8002055		BINGHAMTON	NY		03/17/2021	6.490	5,169,366	0	(2,236)	0	0	0	14,400,000	08/01/2025
8002068		NEW YORK	NY		11/18/2011	4.950	53,006,882	0	14,438	0	0	0	118,049,999	04/01/2025
8002073		NEW YORK	NY		12/12/2017	5.000	11,190,241	0	3,058	0	0	0	22,600,000	03/01/2025
8002109		DENVER	CO		11/01/2013	4.900	50,248,666	0	41,798	0	0	0	199,000,000	09/01/2025
8002113		NEW YORK	NY		11/01/2013	5.350	11,389,642	0	932	0	0	0	20,700,000	07/01/2025
8002117		BROOKLYN	NY		07/27/2012	5.750	51,118,582	0	41,616	0	0	0	98,600,000	06/01/2025
8002118		LOS ANGELES	CA		12/12/2017	5.830	5,125,504	0	524	0	0	0	97,900,000	07/01/2025
8002146		CHICAGO	IL		11/01/2013	4.950	1,614,346	0	350	0	0	0	3,700,000	03/01/2025
8002147		CHICAGO	IL		11/01/2013	4.950	2,288,469	0	496	0	0	0	5,400,000	09/01/2025
8002154		HUNTINGTON BEACH	CA		08/20/2013	5.600	11,592,195	0	1,991	0	0	0	37,700,000	08/01/2025
8002157		NEW YORK	NY	R	02/11/2013	4.280	106,923,367	0	20,952	0	0	0	236,006,800	01/29/2025
8002168		NORTH LAS VEGAS	NV		07/28/2023	4.900	3,602,116	0	35,958	0	0	0	19,107,000	05/01/2025
8002179		SUMMIT	NJ		08/13/2021	5.870	5,885,876	0	0	0	0	0	25,900,000	06/01/2025
8002196		AVENTURA	FL		12/12/2017	3.900	5,801,906	0	578	0	0	0	21,306,000	07/01/2025
8002199		PEARLAND	TX		12/12/2017	4.150	2,903,320	0	355	0	0	0	10,251,000	08/01/2025
8002207		CHICAGO	IL		02/16/2017	4.840	18,169,839	0	(89,482)	0	0	0	20,945,700	05/01/2025
8002208		SIGNAL HILL	CA		10/11/2013	4.550	2,018,032	0	865	0	0	0	29,614,000	06/01/2025
8002214		VERONA	NJ		12/12/2017	4.950	60,545,275	0	(59,422)	0	0	0	87,916,667	05/01/2025
8002215		REHOBOTH BEACH	DE		12/12/2017	5.040	9,460,923	0	1,971	0	0	0	22,378,000	08/01/2025
8002232		LYNDHURST	OH		12/12/2017	4.960	46,812,873	0	0	0	0	0	67,603,000	08/01/2025
8002247		HAMPSTEAD	MD		12/12/2017	5.610	8,481,223	0	21,187	0	0	0	40,700,000	04/01/2025
8002252		CHESTNUT HILL	MA		01/17/2014	5.060	93,070,186	0	(98,300)	0	0	0	151,240,800	04/01/2025
8002265		MINNEAPOLIS	MN		03/05/2014	5.110	28,452,334	0	(8,947)	0	0	0	58,500,000	07/01/2025
8002266		ROCKY RIVER	OH		03/14/2014	5.320	5,793,898	0	1,709	0	0	0	27,400,000	08/01/2025
8002271		OGDEN	UT		04/23/2014	4.950	5,508,962	0	1,443	0	0	0	20,904,000	07/01/2025
8002280		SEA GIRT	NJ		09/01/2016	4.650	11,528,487	0	(7,383)	0	0	0	43,000,000	08/01/2025
8002289		JACKSONVILLE	FL		06/20/2014	4.470	29,393,439	0	(18,088)	0	0	0	56,300,000	03/01/2025
8002292		SANTA MONICA	CA		09/01/2016	4.560	7,739,691	0	1,834	0	0	0	17,621,000	07/01/2025
8002295		DURHAM	NC		12/12/2017	4.470	55,517,629	0	21,990	0	0	0	99,340,787	03/01/2025
8002301		AUSTIN	TX		12/12/2017	4.810	6,745,658	0	0	0	0	0	9,447,000	06/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002304		HOUSTON	TX		09/23/2014	4.730	15,227,814	0	1,567	0	0	0	98,100,000	03/01/2025
8002314		HOUSTON	TX		09/11/2014	4.280	24,604,660	0	1,350	0	0	0	34,773,000	04/01/2025
8002325		PORTLAND	OR		10/27/2014	4.380	26,976,002	0	2,529	0	0	0	48,106,000	05/01/2025
8002326		WEEHAWKEN	NJ		09/01/2016	4.780	20,433,867	0	4,199	0	0	0	27,604,000	08/01/2025
8002328		THE WOODLANDS	TX		11/10/2014	4.300	15,862,516	0	0	0	0	0	19,188,000	03/01/2025
8002329		NEW YORK	NY		11/21/2014	4.740	39,345,204	0	3,665	0	0	0	145,200,000	08/01/2025
8002330		SAN DIEGO	CA		10/30/2014	4.400	103,938,843	0	(45,512)	0	0	0	231,704,000	08/01/2025
8002339		LOS ANGELES	CA		11/25/2014	4.670	16,306,135	0	3,016	0	0	0	29,681,000	08/01/2025
8002341		NEW YORK	NY		12/18/2014	4.800	366,402,047	0	39,530	0	0	0	751,530,000	08/01/2025
8002342		COLUMBUS	OH		02/16/2017	4.220	4,879,341	0	7,763	0	0	0	6,963,000	08/01/2025
8002350		CHICAGO	IL		12/12/2017	4.130	38,483,124	0	38,856	0	0	0	36,700,000	03/01/2025
8002361		MANVILLE	NJ		04/27/2015	3.850	14,402,073	0	3,337	0	0	0	28,006,000	08/01/2025
8002365		CHICAGO	IL		04/01/2015	3.920	18,822,714	0	15,803	0	0	0	29,900,000	08/01/2025
8002367		JERSEY CITY	NJ		06/29/2015	5.500	32,814,528	0	28,725	0	0	0	77,880,000	04/01/2025
8002374		LAS COLINAS	TX	S	04/30/2015	4.040	9,814,769	0	35,969	0	(50,000)	0	15,900,000	06/01/2025
8002376		STATEN ISLAND	NY		10/29/2015	4.000	11,741,617	0	1,076	0	0	0	22,579,000	08/01/2025
8002379		EAST MEADOW	NY		12/12/2017	3.790	35,001,346	0	15,449	0	0	0	60,287,000	09/01/2025
8002384		CLEVELAND	OH		09/01/2016	4.470	19,498,525	0	2,354	0	0	0	38,000,000	04/01/2025
8002390		DALLAS	TX		08/19/2015	6.000	54,314,960	0	0	0	0	0	87,255,675	10/01/2025
8002391		DALLAS	TX		08/19/2015	6.000	28,876,146	0	0	0	0	0	46,388,833	10/01/2025
8002397		RALEIGH	NC		08/28/2015	4.350	58,675,762	0	52,838	0	0	0	120,774,160	05/01/2025
8002400		DRAPER	UT		10/01/2015	4.200	11,917,032	0	22,721	0	0	0	19,832,000	10/01/2025
8002401		DRAPER	UT		10/01/2015	4.200	13,939,647	0	26,577	0	0	0	16,884,000	10/01/2025
8002403		CULVER CITY	CA		10/28/2015	4.200	39,984,544	0	5,518	0	0	0	67,095,849	04/01/2025
8002404		NEW YORK	NY		10/01/2015	4.520	44,644,576	0	103,930	0	0	0	37,388,299	11/21/2025
8002407		NEW YORK	NY		12/12/2017	5.950	106,519,344	0	2,290	0	0	0	382,104,000	08/01/2025
8002408		MAYFIELD HEIGHTS	OH		11/02/2015	5.710	9,866,996	0	973	0	0	0	32,686,000	08/01/2025
8002409		MAYFIELD HEIGHTS	OH		11/02/2015	5.710	2,560,679	0	290	0	0	0	7,552,000	08/01/2025
8002418		BROOKLYN	NY		10/28/2015	5.450	62,115,281	0	12,708	0	0	0	92,527,000	07/01/2025
8002423		NEW YORK	NY		11/06/2015	4.330	165,174,192	0	80,859	0	0	0	211,400,000	08/01/2025
8002424		PATCHOGUE	NY		12/08/2015	4.590	12,178,921	0	10,322	0	0	0	28,600,000	08/01/2025
8002425		SMITHFIELD	RI		12/04/2015	4.530	46,654,200	0	9,592	0	0	0	63,720,000	04/01/2025
8002435		CHARLOTTE	NC		01/11/2016	4.760	14,226,316	0	21,650	0	0	0	35,300,000	03/01/2025
8002438		WARRENVILLE	IL		01/27/2016	4.370	12,407,983	0	4,170	0	0	0	30,100,000	10/01/2025
8002439		SOUTH PLAINFIELD	NJ		12/12/2017	4.450	9,759,968	0	2,249	0	0	0	16,750,000	08/01/2025
8002444		PALO ALTO	CA		02/26/2016	4.670	23,525,370	0	8,746	0	0	0	33,200,000	08/01/2025
8002446		BRONX	NY		03/09/2016	4.260	14,839,257	0	3,353	0	0	0	22,752,000	08/01/2025
8002447		LEHI	UT		03/25/2016	4.620	33,060,462	0	9,225	0	0	0	60,200,000	04/01/2025
8002451		BETHLEHEM	PA		05/16/2016	4.330	25,842,485	0	4,298	0	0	0	38,700,000	07/01/2025
8002459		LITTLETON	CO		12/12/2017	4.070	26,798,511	0	5,264	0	0	0	40,132,000	03/01/2025
8002461		SAN DIEGO	CA		09/19/2016	4.000	30,619,615	0	6,142	0	0	0	49,528,500	05/01/2025
8002466		HARTFORD	CT		02/16/2017	4.250	5,094,809	0	0	0	0	0	7,665,000	06/01/2025
8002469		SHREWSBURY	NJ		09/01/2016	4.450	24,558,222	0	2,720	0	0	0	50,300,000	07/01/2025
8002471		BOSTON	MA		08/24/2016	3.850	141,888,333	0	229,520	0	0	0	331,545,000	07/01/2025
8002473		SAN FRANCISCO	CA		08/25/2016	3.750	75,624,177	0	10,009	0	0	0	58,705,200	08/01/2025
8002475		LOS ANGELES	CA		02/16/2017	3.600	3,329,558	0	21,635	0	0	0	9,125,000	09/01/2025
8002476		LOS ANGELES	CA		09/29/2016	3.600	27,506,082	0	3,434	0	0	0	43,886,700	07/01/2025
8002486		MIDLOTHIAN	VA	R	09/15/2016	3.680	27,545,177	0	166,555	0	0	0	64,500,000	10/01/2025
8002488		NEW YORK	NY		09/21/2016	4.400	47,013,763	0	4,567	0	0	0	76,200,000	09/01/2025
8002489		ALEXANDRIA	VA		09/27/2016	4.070	26,840,036	0	89,632	0	0	0	50,783,200	08/01/2025
8002490		DENVILLE	NJ		12/12/2017	3.950	24,583,676	0	21,932	0	0	0	41,000,000	04/01/2025
8002491		CHICAGO	IL		10/27/2016	3.400	40,033,749	0	7,270	0	0	0	61,989,200	05/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002494		JERSEY CITY	NJ		11/21/2016	3.800	33,778,799	0	4,087	0	0	0	69,564,000	04/01/2025
8002497		SANTA BARBARA	CA		11/23/2016	4.170	87,180,895	0	16,747	0	0	0	168,606,000	04/01/2025
8002498		EASTON	PA		12/05/2016	4.880	14,246,496	0	2,982	0	0	0	21,226,400	07/01/2025
8002499		ANN ARBOR	MI		11/15/2016	4.500	15,073,695	0	5,125	0	0	0	10,096,500	07/15/2025
8002500		TAMPA	FL		12/08/2016	3.500	19,138,827	0	2,384	0	0	0	34,639,000	06/01/2025
8002501		VIRGINIA BEACH	VA		12/08/2016	4.000	10,609,465	0	1,391	0	0	0	19,113,500	09/01/2025
8002504		WHITTIER	CA		12/12/2017	4.050	22,088,235	0	7,309	0	0	0	32,300,000	08/01/2025
8002505		BREA	CA		02/14/2017	3.920	79,019,283	0	19,128	0	0	0	108,100,000	09/01/2025
8002511		WESTFORD	MA		12/15/2016	3.900	10,279,228	0	2,082	0	0	0	15,870,000	09/01/2025
8002512		BETHLEHEM	PA		02/15/2017	5.070	38,022,243	0	5,435	0	0	0	78,200,000	07/01/2025
8002513		BETHLEHEM	PA		02/15/2017	5.070	34,145,315	0	7,913	0	0	0	71,700,000	07/01/2025
8002515		BEAVERTON	OR		12/12/2017	4.620	61,808,071	0	18,909	0	0	0	149,500,000	08/01/2025
8002518		LAS VEGAS	NV		02/15/2017	4.620	15,833,681	0	5,163	0	0	0	64,300,000	08/01/2025
8002520		ATLANTA	GA		03/06/2017	5.400	45,478,835	0	17,411	0	0	0	86,843,400	05/01/2025
8002529		NORTH BERGEN	NJ		03/29/2017	4.180	46,674,708	0	11,309	0	0	0	63,500,000	09/01/2025
8002530		WILKES-BARRE	PA		04/05/2017	4.880	20,533,142	0	6,725	0	0	0	31,437,500	07/01/2025
8002534		NEW YORK	NY		12/12/2017	4.270	64,942,272	0	5,140	0	0	0	212,774,850	09/01/2025
8002535		ALLENTOWN	PA		05/24/2017	4.420	27,805,730	0	4,775	0	0	0	36,806,000	07/01/2025
8002540		LOS ANGELES	CA		05/15/2017	4.081	90,737,280	0	0	0	0	0	140,708,359	09/01/2025
8002542		NEWBURGH	NY		06/29/2017	4.970	15,852,998	0	1,555	0	0	0	35,568,000	04/01/2025
8002543		HOUSTON	TX		05/26/2017	3.720	79,979,902	0	13,560	0	0	0	148,000,000	07/01/2025
8002563		PLYMOUTH	MN	R	08/03/2017	3.800	33,474,125	0	5,631	0	0	0	75,108,000	05/01/2025
8002570		BURLINGTON	MA		09/07/2017	6.000	92,469,714	0	0	0	0	0	158,924,000	09/01/2025
8002586		WASHINGTON	DC	R	10/25/2017	3.960	59,202,000	0	0	0	0	0	84,749,940	06/01/2025
8002593		NEW YORK	NY		11/15/2017	3.690	45,564,115	0	4,848	0	0	0	88,817,192	09/01/2025
8002594		NEW YORK	NY		09/13/2018	4.290	13,824,829	0	0	0	0	0	26,902,303	09/01/2025
8002595		NEW YORK	NY		08/27/2021	3.600	21,180,801	0	0	0	0	0	41,230,506	09/01/2025
8002599		LYNNFIELD	MA		12/15/2017	4.840	91,781,282	0	0	0	0	0	227,164,736	07/01/2025
8002600		LYNNFIELD	MA		12/15/2017	4.260	11,477,533	0	87	0	0	0	28,402,764	07/01/2025
8002603		ATLANTA	GA		11/17/2017	3.840	48,958,431	0	5,636	0	0	0	75,800,000	09/01/2025
8002612		WASHINGTON	DC		01/12/2018	3.780	94,328,917	0	13,205	0	0	0	150,600,000	04/01/2025
8002613		HOUSTON	TX		01/22/2018	4.820	66,959,225	0	76,513	0	0	0	140,400,000	04/01/2025
8002614		CHICAGO	IL		01/26/2018	6.200	51,864,695	0	237,373	0	(526,717)	0	78,900,000	02/04/2025
8002618		EVESHAM	NJ		06/14/2018	5.600	51,672,836	0	17,275	0	0	0	94,287,891	04/01/2025
8002623		HADDON TOWNSHIP	NJ		04/27/2018	4.375	46,573,133	0	2,977	0	0	0	92,000,000	05/01/2025
8002625		HOUSTON	TX		05/25/2018	4.140	40,591,502	0	9,729	0	0	0	78,100,000	09/01/2025
8002627		LOS ANGELES	CA		06/29/2018	4.160	26,124,096	0	10,117	0	0	0	39,900,000	07/01/2025
8002630		DORAL	FL		07/16/2018	4.380	17,873,740	0	5,255	0	0	0	19,937,400	06/01/2025
8002631		MIAMI	FL		07/16/2018	4.380	17,659,323	0	0	0	0	0	42,298,800	06/01/2025
8002632		MIAMI	FL		07/16/2018	4.380	9,977,260	0	0	0	0	0	25,209,600	06/01/2025
8002633		MIAMI	FL		07/16/2018	4.380	8,604,138	0	0	0	0	0	16,422,600	06/01/2025
8002634		MIAMI	FL		07/16/2018	4.380	6,414,565	0	0	0	0	0	14,180,400	06/01/2025
8002635		MIAMI	FL		07/16/2018	4.380	6,303,230	0	0	0	0	0	19,089,000	06/01/2025
8002636		MIAMI	FL		07/16/2018	4.380	5,635,225	0	0	0	0	0	15,331,800	06/01/2025
8002637		MIAMI LAKES	FL		06/21/2018	3.820	67,750,714	0	8,163	0	0	0	207,970,600	06/01/2025
8002640		NORTH BERGEN	NJ		07/12/2018	4.420	26,682,843	0	8,114	0	0	0	48,900,000	07/01/2025
8002642		ORLANDO	FL		06/26/2018	4.800	99,887,112	0	5,901	0	0	0	253,250,000	09/01/2025
8002643		HYATTSVILLE	MD		07/12/2018	4.330	37,149,540	0	1,858	0	0	0	69,800,000	06/01/2025
8002644		SAN LEANDRO	CA	R	06/22/2018	4.210	59,948,471	0	5,935	0	0	0	103,500,000	03/01/2025
8002647		JERSEY CITY	NJ		08/10/2018	4.520	125,006,413	0	17,548	0	0	0	162,735,100	09/01/2025
8002656		ORLANDO	FL		10/12/2018	4.440	31,044,032	0	2,891	0	0	0	61,500,000	05/01/2025
8002661		BOSTON	MA		09/05/2018	5.480	64,689,274	0	1,179	0	0	0	124,746,200	09/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002666		HARRISON	NJ		11/15/2018	4.750	67,740,866	0	15,088	0	0	0	97,700,000	09/01/2025
8002667		CHICAGO	IL		11/06/2018	4.430	83,143,941	0	4,522	0	0	0	120,608,933	09/01/2025
8002670		HOUSTON	TX		12/20/2018	4.430	139,180,535	0	37,046	0	(139,320)	0	278,200,000	03/01/2025
8002672		NEW YORK	NY		01/15/2019	4.460	72,755,715	0	8,124	0	0	0	105,195,200	08/01/2025
8002673		BROOKLYN	NY		02/05/2019	4.340	180,783,748	0	17,862	0	0	0	230,792,275	08/01/2025
8002679		ABERDEEN	NJ		03/06/2019	4.380	50,504,176	0	5,217	0	0	0	81,500,000	06/01/2025
8002680		QUEENS	NY		03/13/2019	4.410	47,701,563	0	5,098	0	0	0	61,200,000	07/01/2025
8002682		JERSEY CITY	NJ		07/01/2019	5.420	137,146,669	0	36,302	0	0	0	238,825,800	03/01/2025
8002685		AVENEL	NJ		04/05/2019	4.310	33,306,978	0	7,268	0	0	0	53,360,600	08/01/2025
8002687		COLLEGE STATION	TX		04/15/2019	4.890	16,811,856	0	4,121	0	0	0	35,300,000	09/01/2025
8002688		CORONA	CA		09/05/2019	4.000	42,836,562	0	10,832	0	0	0	93,670,000	04/01/2025
8002695		WASHINGTON	DC		08/12/2019	5.340	79,672,375	0	26,697	0	0	0	87,123,000	08/01/2025
8002696		LOS ANGELES	CA		07/03/2019	3.190	120,700,000	0	0	0	0	0	516,900,000	07/01/2025
8002703		JERSEY CITY	NJ		09/13/2019	3.810	136,233,633	0	0	0	0	0	208,896,000	04/01/2025
8002705		OSSINING	NY		09/16/2019	4.100	63,052,711	0	(28,013)	0	0	0	74,282,770	05/01/2025
8002706		YONKERS	NY		09/16/2019	4.100	101,307,739	0	(63,160)	0	0	0	148,485,600	06/01/2025
8002707		YONKERS	NY		09/16/2019	4.100	18,785,962	0	2,128	0	0	0	30,711,000	05/01/2025
8002709		NEW YORK	NY	R	09/19/2019	3.730	106,624,925	0	6,647	0	0	0	207,462,500	03/20/2025
8002710		NEW YORK	NY	R	05/20/2025	5.790	33,474,184	0	28,503	0	0	0	66,388,000	03/20/2025
8002712		DURHAM	NC		10/22/2019	4.470	4,236,874	0	349	0	0	0	7,559,213	03/01/2025
8002715		HARRISON	NJ		10/24/2019	3.650	46,981,993	0	4,867	0	0	0	62,975,200	05/01/2025
8002721		SAMMAMISH	WA		11/19/2019	3.120	41,504,740	0	205,864	0	0	0	72,500,000	07/01/2025
8002722		NEW YORK	NY		11/25/2019	2.870	92,891,500	0	0	0	0	0	306,196,200	07/01/2025
8002724		CARSON	CA		11/22/2019	3.150	26,911,471	0	7,189	0	0	0	52,900,000	08/01/2025
8002728		NEW YORK	NY		11/27/2019	3.340	33,709,109	0	9,008	0	0	0	50,286,802	09/01/2025
8002729		NEW YORK	NY		12/09/2019	3.290	30,993,750	0	0	0	0	0	53,345,500	07/01/2025
8002731		KEARNY	NJ		12/20/2019	5.590	49,944,667	0	6,889	0	0	0	109,720,425	05/01/2025
8002732		KEARNY	NJ		12/20/2019	4.500	7,506,276	0	0	0	0	0	16,479,575	05/01/2025
8002733		COSTA MESA	CA		12/19/2019	3.710	29,191,472	0	3,712	0	0	0	90,250,000	11/01/2025
8002735		WOODFIN	NC		01/24/2020	4.000	32,625,933	0	1,538	0	0	0	65,600,000	09/01/2025
8002738		FARMERS BRCH/ADDISON	TX		01/14/2020	3.810	46,493,224	0	12,320	0	0	0	68,500,000	09/01/2025
8002739		GAINESVILLE	FL		01/24/2020	3.500	47,521,543	0	45,689	0	0	0	78,600,000	01/09/2025
8002740		CHARLOTTE	NC		01/27/2020	3.500	36,575,388	0	3,982	0	0	0	76,285,000	08/01/2025
8002741		CLEVELAND	OH		12/13/2019	4.860	12,606,315	0	0	0	0	0	24,500,000	09/01/2025
8002744		RALEIGH	NC		03/10/2020	4.670	74,679,920	0	41,967	0	0	0	126,201,900	08/01/2025
8002746		LOS ANGELES	CA		02/19/2020	3.320	58,745,312	0	29,849	0	0	0	84,757,354	08/01/2025
8002779		NEW YORK	NY		07/02/2020	3.750	111,313,769	0	11,959	0	0	0	152,389,300	04/01/2025
8002781		BOSTON	MA		07/09/2020	7.000	248,774,600	0	0	0	0	0	530,590,780	04/01/2025
8002783		CHICAGO	IL		08/12/2020	3.530	95,232,127	0	482,356	0	0	0	92,816,500	10/01/2025
8002801		SEATTLE	WA		02/08/2021	3.890	28,327,168	0	8,235	0	0	0	57,251,750	08/01/2025
8002806		AUSTIN	TX		03/24/2021	6.987	67,576,882	0	92,002	0	0	0	127,951,640	04/01/2025
8002807		QUEENS	NY		03/11/2021	3.300	38,226,725	0	14,477	0	0	0	60,968,040	04/01/2025
8002808		PHILADELPHIA	PA		04/19/2021	3.250	50,277,509	0	6,449	0	0	0	93,425,400	04/01/2025
8002809		ORLANDO	FL		05/13/2021	2.890	46,914,879	0	25,873	0	0	0	84,876,040	06/01/2025
8002810		CHICAGO	IL		03/23/2021	3.000	25,836,585	0	2,997	0	0	0	37,234,240	04/01/2025
8002817		SCHAUMBURG	IL		04/15/2021	4.130	31,675,433	0	13,408	0	0	0	42,610,400	08/01/2025
8002819		NEW YORK	NY		04/30/2021	5.000	50,274,313	0	0	0	0	0	52,531,079	05/01/2025
8002820		RALEIGH	NC		05/25/2021	3.430	4,155,476	0	868	0	0	0	6,350,000	04/01/2025
8002824		CHARLESTON	SC		05/28/2021	3.460	5,290,331	0	691	0	0	0	9,836,620	04/01/2025
8002827		HOUSTON	TX		05/27/2021	6.832	38,984,400	0	0	0	0	0	55,327,860	04/01/2025
8002830		BELLINGHAM	MA		08/03/2021	4.460	15,496,250	0	0	0	0	0	22,530,200	05/01/2025
8002832		SEATTLE	WA		08/06/2021	4.420	44,659,696	0	32,746	0	0	0	79,447,490	06/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002836		SEATTLE	WA		07/28/2021	3.790	62,031,475	0	244,848	0	0	0	106,518,720	06/01/2025
8002839		SUGAR LAND	TX		08/20/2021	3.690	24,450,789	0	4,556	0	0	0	49,777,120	05/01/2025
8002841		MIAMI	FL		09/27/2021	3.600	29,534,246	0	12,486	0	0	0	130,582,800	05/20/2025
8002843		CHICAGO	IL		08/05/2021	3.430	4,952,458	0	581	0	0	0	5,735,000	04/01/2025
8002844		HARRISON	NJ		08/23/2021	3.370	24,985,035	0	2,130	0	0	0	33,638,820	06/01/2025
8002847		MOUNT PLEASANT	SC		09/23/2021	3.380	25,370,585	0	4,354	0	0	0	48,621,870	07/01/2025
8002851		LEXINGTON	MA		10/25/2021	3.400	50,399,793	0	14,547	0	0	0	100,626,570	08/01/2025
8002857		MARKHAM	IL		12/06/2021	2.750	27,846,275	0	3,741	0	0	0	71,100,000	10/01/2025
8002858		EDISON	NJ		12/09/2021	3.080	69,089,154	0	20,786	0	0	0	117,024,950	10/01/2025
8002859		LOS ANGELES	CA		12/09/2021	6.523	38,827,022	0	191,486	0	(97,313)	0	68,871,300	05/27/2025
8002875		HARRISON	NJ		11/23/2021	3.288	46,407,401	0	26,128	0	0	0	52,163,080	09/01/2025
8002877		NEW YORK	NY		11/29/2021	3.340	9,732,770	0	1,066	0	0	0	39,813,165	08/01/2025
8002882		PEARLAND	TX		12/23/2025	2.920	5,908,813	0	0	0	0	0	8,140,640	08/01/2025
8002883		GREENWICH	CT		12/10/2021	2.920	37,939,260	0	13,944	0	(383,084)	0	61,293,440	05/22/2025
8002887		HOUSTON	TX		07/06/2023	3.010	5,172,406	0	141,728	0	0	0	7,037,240	05/01/2025
8002889		MIAMI	FL		12/20/2021	7.737	51,216,400	0	175,425	0	0	0	106,626,899	08/01/2025
8002890		PENSACOLA	FL		12/17/2021	3.020	35,049,287	0	7,116	0	0	0	42,266,270	08/01/2025
8002892		JERSEY CITY	NJ		03/29/2022	3.990	72,422,271	0	38,896	0	0	0	121,150,080	08/01/2025
8002893		SALT LAKE CITY	UT		02/10/2022	3.290	48,730,738	0	7,948	0	0	0	88,378,780	10/01/2025
8002894		GREENVILLE	DE		03/04/2022	3.510	27,847,824	0	12,060	0	0	0	56,800,000	08/01/2025
8002895		HENDERSON	NV		02/17/2022	3.050	34,289,962	0	4,090	0	0	0	39,177,450	08/01/2025
8002896		COMMERCE	CA		03/22/2022	3.520	58,288,013	0	11,341	0	0	0	135,348,429	09/24/2025
8002897		COMMERCE	CA		11/07/2025	6.290	5,307,364	0	0	0	0	0	12,332,431	09/24/2025
8002899		FORT MYERS	FL		02/02/2022	2.980	25,619,414	0	9,276	0	0	0	27,574,700	03/06/2025
8002900		BOSTON	MA		03/24/2022	7.583	189,048,000	0	753,917	0	0	0	395,086,800	06/24/2025
8002902		GROVEPORT	OH		03/21/2022	3.040	36,875,464	0	3,510	0	0	0	85,200,000	04/01/2025
8002905		CLEARWATER	FL		03/24/2022	4.040	55,343,055	0	10,324	0	0	0	87,862,720	04/01/2025
8002906		QUEENS	NY		06/30/2022	7.473	97,224,929	0	380,223	0	0	0	192,317,280	03/01/2025
8002907		BIRMINGHAM	AL	R	04/08/2022	3.110	130,831,262	0	6,214	0	0	0	172,492,740	03/01/2025
8002908		SAN MARCOS	TX		02/24/2022	6.108	47,368,421	0	0	0	0	0	81,136,989	03/01/2025
8002909		SAN MARCOS	TX		02/24/2022	6.843	2,631,579	0	0	0	0	0	4,507,611	03/01/2025
8002910		WEYMOUTH	MA		03/24/2022	3.230	49,950,780	0	7,338	0	0	0	72,400,000	04/01/2025
8002911		AUSTIN	TX		04/07/2022	3.350	45,918,474	0	6,124	0	0	0	67,051,400	06/01/2025
8002913		BRENTWOOD	TN		04/07/2022	3.350	43,837,343	0	5,335	0	0	0	62,612,550	04/01/2025
8002916		WEST WINDSOR TWNSHIP	NJ		04/14/2022	3.200	40,825,083	0	24,488	0	0	0	1,365,874,000	04/01/2025
8002917		NEW YORK	NY		04/22/2022	4.220	214,942,089	0	32,830	0	0	0	404,445,600	05/01/2025
8002918		LONG BEACH	CA		04/28/2022	3.540	92,112,916	0	28,673	0	0	0	136,471,720	11/01/2025
8002919		JACKSONVILLE	FL		04/06/2022	3.540	48,947,394	0	14,776	0	0	0	71,000,000	04/01/2025
8002921		VERONA	NJ		05/27/2022	4.950	11,977,804	0	2,370	0	0	0	17,583,333	05/01/2025
8002922		BOULDER	CO		05/09/2022	3.550	20,787,774	0	6,305	0	0	0	33,244,400	04/01/2025
8002927		CULVER CITY	CA		05/06/2022	4.200	14,528,521	0	5,685	0	0	0	24,398,491	04/01/2025
8002928		BOSTON	MA		06/29/2022	6.384	136,754,681	0	184,604	0	0	0	301,369,795	05/01/2025
8002930		METRO AIR PARK	CA		05/26/2022	3.780	272,304,273	0	22,766	0	0	0	567,314,880	04/01/2025
8002932		OLD BRIDGE	NJ		06/15/2022	8.523	28,615,586	0	838,365	0	0	0	208,806,205	04/01/2024
8002933		OLD BRIDGE	NJ		06/15/2022	8.523	10,478,326	0	19,121	0	0	0	141,503,773	04/01/2024
8002940		OLD BRIDGE	NJ		06/15/2022	8.523	5,010,593	0	8,097	0	0	0	65,817,547	04/01/2024
8002941		OLD BRIDGE	NJ		06/15/2022	8.523	165,750	0	18,017	0	0	0	75,022,411	04/01/2024
8002943		QUEENS	NY		08/05/2022	4.630	61,792,160	0	5,577	0	0	0	121,136,950	04/01/2025
8002944		MORRIS PLAINS	NJ		08/05/2022	4.630	34,550,621	0	3,145	0	0	0	68,045,800	04/01/2025
8002945		AZUSA	CA		07/13/2022	5.000	19,779,534	0	4,614	0	0	0	30,826,530	04/01/2025
8002946		WOOD-RIDGE	NJ		07/01/2022	8.123	38,403,593	0	116,976	0	(91,413)	0	61,267,680	06/24/2025
80029461		WOOD-RIDGE	NJ		07/01/2022	8.123	6,487,560	0	18,579	0	(15,443)	0	10,350,015	06/24/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8002947		NEWTON	MA		10/07/2022	5.060	48,629,583	0	83,091	0	0	0	77,210,400	04/01/2025
8002950		YORK	PA		09/29/2022	4.280	61,749,710	0	8,461	0	0	0	90,329,484	07/01/2025
8002951		AUSTIN	TX		08/22/2022	5.000	6,314,777	0	762	0	0	0	6,419,900	07/01/2025
8002954		NEW YORK	NY		09/02/2022	5.000	246,999,693	0	39,985	0	(1,205,832)	0	588,450,000	11/01/2025
8002955		EVESHAM	NJ		09/23/2022	5.600	9,556,300	0	1,925	0	0	0	17,412,109	04/01/2025
8002956		MORRISVILLE,	NC		10/20/2022	8.373	1	0	1,197,762	0	0	0	255,472,976	08/01/2025
8002958		PHILADELPHIA	PA		01/17/2023	8.373	49,777,594	0	276,938	0	0	0	114,372,390	07/01/2025
8002959		NEW YORK	NY		02/02/2023	7.500	6,558,975	0	0	0	0	0	9,756,598	09/01/2025
8002960		BURLINGAME	CA		01/06/2023	9.464	80,163,260	0	369,582	0	0	0	200,502,399	08/01/2025
8002961		PHILADELPHIA	PA		12/09/2022	7.873	3,146,228	0	719,200	0	(423,312)	0	131,121,842	11/19/2025
8002963		SOMERVILLE	MA		03/02/2023	4.500	79,525,000	0	296,676	0	0	0	239,904,625	03/01/2025
8002964		LONG ISLAND CITY	NY		03/06/2023	8.123	58,212,319	0	308,614	0	0	0	118,705,455	09/01/2025
8002965		AUSTIN	TX		01/23/2023	5.780	22,946,998	0	3,928	0	0	0	24,917,760	03/01/2025
8002966		MIAMI BEACH	FL		02/27/2023	7.260	46,483,601	0	28,625	0	0	0	232,663,002	09/01/2025
8002968		PITTSBURGH	PA		03/08/2023	5.484	46,019,520	0	0	0	0	0	77,976,000	04/01/2025
8002970		PHILADELPHIA	PA		04/21/2023	8.623	75,913,875	0	708,475	0	0	0	208,236,960	03/01/2025
8002975		RANCHO PALOS VERDES	CA		12/16/2022	8.223	102,403,153	0	0	0	0	0	241,464,914	07/01/2025
8002975I		RANCHO PALOS VERDES	CA		12/16/2022	8.223	1,500,000	0	1,765	0	0	0	3,536,975	07/01/2025
8002977		JERSEY CITY	NJ		06/16/2023	7.750	29,927,437	0	20,721	0	0	0	70,670,049	03/01/2025
8002978		NEW YORK	NY		05/04/2023	3.000	70,612,000	0	0	0	0	0	92,418,965	07/09/2025
8002979		NEW YORK	NY		05/04/2023	10.135	11,375,853	0	0	0	0	0	14,889,035	07/09/2025
8002980		ORLANDO	FL		06/29/2023	6.950	101,458,113	0	12,197	0	0	0	186,149,748	04/01/2025
8002982		PHILADELPHIA	PA		10/27/2023	8.873	29,961,625	0	281,904	0	0	0	82,361,220	07/01/2025
8002983		NEW YORK	NY		10/26/2023	6.000	152,250,000	0	0	0	0	0	232,449,000	06/01/2025
8002985		SOCORRO	TX		12/27/2023	6.870	53,639,846	0	13,954	0	0	0	121,675,392	10/01/2025
8002986		EL PASO	TX		12/27/2023	6.870	29,118,773	0	7,575	0	0	0	65,372,616	10/01/2025
8002993		GOULDSBORO	PA		02/23/2024	5.520	48,990,714	0	220,842	0	0	0	129,806,917	08/01/2025
8002995		NEWPORT NEWS	VA		03/28/2024	6.420	35,298,479	0	16,473	0	0	0	57,392,000	03/01/2025
8002996		GARDENA	CA	R	03/28/2024	6.400	32,040,805	0	237,154	0	0	0	61,849,604	10/01/2025
8002997		PATASKALA	OH		05/02/2024	6.600	71,838,143	0	12,294	0	0	0	140,400,000	03/01/2025
8002998		LOS ANGELES	CA		05/02/2024	6.100	41,346,503	0	41,657	0	0	0	73,695,000	03/01/2025
8003001		GULF SHORES	AL		09/06/2024	6.950	50,934,315	0	49,606	0	0	0	81,090,000	06/01/2025
8003002		WASHINGTON	DC		10/16/2024	5.847	39,944,992	0	4,619	0	0	0	287,500,000	08/01/2025
8003003		SUFFOLK	VA		10/24/2024	6.050	61,943,418	0	29,394	0	0	0	113,730,000	08/01/2025
8003004		TALLAHASSEE	FL		12/20/2024	7.873	21,290,269	0	61,704	0	0	0	138,824,735	10/01/2025
8003005		NORTH MIAMI	FL		09/12/2024	6.001	81,146,245	0	167,477	0	0	0	159,000,000	05/01/2025
8003006		COLLEGE STATION	TX		10/04/2024	5.726	21,207,385	0	9,725	0	0	0	41,990,000	09/01/2025
8003007		ROXBORO	NC		11/04/2024	5.550	34,456,825	0	7,664	0	0	0	54,655,000	08/01/2025
8003008		MADISON	WI		12/02/2024	6.970	13,911,979	0	22,777	0	0	0	30,035,770	08/01/2025
8003009		MCCARRAN	NV		12/05/2024	5.570	19,954,136	0	9,136	0	0	0	41,236,364	10/01/2025
8003010		LAREDO	TX		12/20/2024	8.023	14,000,158	0	57,027	0	0	0	179,200,000	10/01/2025
8003011		JERSEY CITY	NJ		12/19/2024	6.130	63,901,721	0	11,846	0	0	0	166,047,903	10/01/2025
8003012		NASHVILLE	TN		12/18/2024	5.818	49,961,990	0	36,991	0	0	0	107,099,998	10/01/2025
8003013		PROVIDENCE	RI		01/08/2025	5.800	17,199,927	0	1,242	0	0	0	35,907,273	10/01/2025
8003015		FREDERICK	MD		03/14/2025	7.873	8,911,981	0	37,660	0	0	0	40,792,453	03/12/2025
8003019		CHICAGO	IL		05/02/2025	6.130	37,964,296	0	2,296	0	0	0	71,000,000	04/18/2025
8003020		BROOKLYN	NY		07/25/2025	5.750	44,524,128	0	0	0	0	0	226,863,000	04/01/2025
8003021		NASHVILLE	TN		05/07/2025	5.650	14,965,852	0	3,352	0	0	0	25,915,178	04/11/2025
8003023		FOUNTAIN INN	SC		07/02/2025	5.782	4,988,250	0	750	0	0	0	7,892,857	06/03/2025
8003025		SPARKS	NV		06/17/2025	5.930	16,322,392	0	3,755	0	0	0	35,636,364	06/03/2025
8003026		MINNEAPOLIS	MN		06/09/2025	5.667	4,713,490	0	712	0	0	0	7,652,778	05/16/2025
8003028		MIAMI	FL		06/23/2025	6.090	40,171,813	0	3,292	0	0	0	65,480,368	05/20/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8003030		WASHINGTON	DC		07/29/2025	7.418	12,269,092	0	9,884	0	0	0	174,343,062	05/14/2025
8003031		BOULDER	CO		08/15/2025	5.930	24,940,293	0	2,793	0	0	0	41,122,449	06/24/2025
8003035		NAPLES	FL		09/10/2025	5.967	45,887,320	0	2,320	0	0	0	91,819,608	08/11/2025
8003036		PARSIPPANY-TROY HILL	NJ		10/15/2025	5.606	44,867,571	0	2,571	0	0	0	80,164,286	07/29/2025
8003037		NEW YORK	NY		08/28/2025	7.468	40,715,145	0	5,688	0	0	0	243,426,922	06/19/2025
8003038		TWINSBURG	OH		10/01/2025	5.354	42,596,422	0	3,174	0	0	0	73,028,196	08/27/2025
8003039		STARKVILLE	MS		10/30/2025	5.580	25,935,968	0	968	0	0	0	39,317,073	09/03/2025
8003040		WASHINGTON	DC		10/10/2025	6.210	49,876,245	0	1,246	0	0	0	102,463,768	09/03/2025
8003041		NEW YORK	NY		09/29/2025	6.760	31,326,891	0	53,164	0	0	0	323,180,000	07/10/2025
8003045		FONTANA	CA		10/30/2025	5.400	35,147,979	0	783	0	0	0	58,443,473	10/09/2025
8003049		NEW YORK	NY		12/30/2025	4.000	59,500,000	0	0	0	0	0	47,611,701	11/21/2025
8880001555		THE WOODLANDS	TX		05/24/2022	4.390	44,992,500	0	0	0	0	0	72,030,850	06/01/2025
8880002555		POOLER	GA		07/13/2022	4.520	58,996,438	0	454	0	0	0	109,700,000	06/01/2025
8880003555		MADISON	AL		06/29/2022	6.873	72,200,160	0	152,098	0	0	0	113,202,720	11/01/2025
8880004555		BOULDER	CO		07/27/2022	5.560	33,782,100	0	0	0	0	0	57,662,550	06/01/2025
8880005555		BOULDER	CO		07/27/2022	5.560	24,200,000	0	0	0	0	0	40,400,000	06/01/2025
8880007555		SEATTLE	WA		10/19/2022	7.028	144,327,566	0	455,893	0	(361,723)	0	240,596,434	11/01/2025
8880008555		LOS ANGELES	CA		09/16/2022	5.200	9,999,990	0	0	0	0	0	16,227,257	07/01/2025
8880009555		WILLIAMSBURG	VA		11/22/2022	6.480	59,947,546	0	0	0	0	0	111,161,600	09/01/2025
8880010555		COLUMBIA	MD		11/21/2022	5.680	98,895,276	0	0	0	0	0	150,361,566	09/01/2025
8880012555		AKRON	OH		12/06/2022	5.940	195,000,190	0	0	0	0	0	297,729,836	10/01/2025
8880013555		DENVER	CO		12/20/2022	6.730	51,000,000	0	0	0	0	0	89,700,000	09/01/2025
8880015555		BOSTON	MA		01/09/2023	6.030	75,160,000	0	0	0	0	0	128,300,000	08/01/2025
8880016555		STERLING	VA	R	01/10/2023	6.410	46,086,260	0	0	0	0	0	82,718,929	10/01/2025
8880018555		ONTARIO	CA	R	03/16/2023	6.210	26,016,250	0	0	0	0	0	34,688,333	10/01/2025
8880021555		TALLAHASSEE	FL		06/07/2023	6.150	71,000,000	0	20,577	0	0	0	126,616,667	04/01/2025
8880022555		GREENWOOD VILLAGE	CO		07/26/2023	6.100	70,000,000	0	0	0	0	0	119,500,000	04/01/2025
8880023555		BUFORD	GA	R	09/26/2023	6.170	26,105,200	0	0	0	0	0	37,032,958	03/01/2025
8880025555		EDGEBORO	NJ	R	09/26/2023	6.110	52,601,400	0	0	0	0	0	73,606,055	03/01/2025
8880027555		PERRIS	CA	R	12/07/2023	6.120	60,952,500	0	0	0	0	0	79,526,539	10/01/2025
8880030555		TAMPA	FL		09/21/2023	6.510	61,050,000	0	16,626	0	0	0	121,600,000	06/01/2025
8880032555		ATLANTA	GA		09/29/2023	6.730	105,470,015	0	9,600	0	0	0	163,800,000	10/01/2025
8880033555		DOWNTOWN NAPLES	FL		10/18/2023	6.910	153,071,848	0	185,541	0	0	0	240,228,732	08/01/2025
8880038555		HOUSTON	TX		01/30/2024	7.269	156,600,000	0	0	0	0	0	343,100,000	09/01/2025
8880039555		ALLEN	TX		03/06/2024	6.473	110,143,423	0	360,254	0	0	0	206,900,000	03/01/2025
8880040555		LAKEWOOD	CO		12/19/2023	6.900	87,440,042	0	17,515	0	0	0	154,100,000	09/01/2025
8880041555		VOLO	IL		02/15/2024	6.310	26,300,000	0	16,541	0	0	0	43,100,000	03/01/2025
8880043555		QUEENS	NY		03/15/2024	6.120	97,878,523	0	13,078	0	0	0	222,160,000	03/01/2025
8880044555		DALLAS	TX		03/27/2024	6.373	79,436,887	0	174,930	0	0	0	183,248,623	03/01/2025
8880045555		FORT COLLINS	CO		04/09/2024	6.440	58,000,000	0	42,386	0	0	0	100,100,000	03/01/2025
8880047555		SAN ANTONIO	TX		05/02/2024	6.500	40,000,000	0	0	0	0	0	84,400,000	03/01/2025
8880048555		PARADISE VALLEY	AZ		07/02/2024	6.373	73,258,568	0	212,939	0	0	0	124,400,000	03/01/2025
8880049555P		MESA	AZ		07/03/2024	6.666	89,732,376	0	0	0	0	0	117,669,161	01/10/2025
8880050555		MELBOURNE	FL		07/18/2024	6.400	139,696,507	0	358,924	0	0	0	219,400,000	06/01/2025
8880051555		ORLANDO	FL		09/06/2024	6.530	81,491,558	0	65,517	0	0	0	134,900,000	06/01/2025
8880052555		DENVER	CO		07/30/2024	5.340	45,803,017	0	223,884	0	0	0	70,000,000	07/01/2025
8880053555		SIMI VALLEY	CA		08/20/2024	5.600	46,150,557	0	74,577	0	0	0	76,412,902	07/01/2025
8880054555		CAMBRIDGE	MA	R	09/05/2024	5.690	62,499,842	0	0	0	0	0	88,457,293	08/01/2025
8880056555		CHICAGO	IL		09/19/2024	5.550	59,996,067	0	918	0	0	0	121,700,000	08/01/2025
8880057555		CINNAMINSON	NJ		09/18/2024	6.123	90,741,009	0	240,894	0	0	0	193,900,000	08/01/2025
8880058555		TOMS RIVER TOWNSHIP	NJ		10/10/2024	5.470	74,678,679	0	52,229	0	0	0	112,300,000	09/01/2025
8880059555		RANCHO CUCAMONGA	CA		09/25/2024	5.833	74,188,719	0	(394,850)	0	0	0	215,972,613	06/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8880060555		LAS VEGAS	NV		09/25/2024	5.400	50,037,962	0	34,032	0	0	0	81,700,000	09/01/2025
8880061555		ASHBURN	VA	R	10/08/2024	6.060	27,775,000	0	0	0	0	0	37,107,697	08/01/2025
8880063555		PHOENIX	AZ		10/23/2024	5.650	61,196,835	0	12,107	0	0	0	94,400,000	10/01/2025
8880064555		DALLAS	TX		11/05/2024	5.650	99,897,726	0	71,648	0	0	0	153,258,541	10/01/2025
8880065555		EAST WINDSOR	NJ		11/21/2024	5.426	47,984,441	0	32,441	0	0	0	116,064,000	10/01/2025
8880066555		FAIRFIELD	NJ		11/20/2024	5.770	123,000,000	0	4,805	0	0	0	209,580,469	10/01/2025
8880067555		ALGONQUIN	IL		12/05/2024	5.560	46,985,658	0	32,658	0	0	0	79,086,538	10/01/2025
8880068555		LONE TREE	CO		12/03/2024	6.290	85,482,169	0	67,669	0	0	0	140,100,000	10/01/2025
8880070555P		AURORA	CO		12/12/2024	6.777	29,528,167	0	747,500	0	(162,500)	0	123,005,169	11/06/2024
8880071555P		AURORA	CO		12/12/2024	6.527	64,533,156	0	118,156	0	0	0	123,005,169	11/06/2024
8880072555		PHOENIX	AZ		12/20/2024	5.990	140,000,000	0	4,375	0	0	0	249,375,000	10/01/2025
8880073555		MIAMI	FL		01/28/2025	6.575	62,989,302	0	52,302	0	0	0	107,700,000	10/01/2025
8880074555		IRVING	TX		12/12/2024	6.390	41,216,865	0	33,090	0	0	0	70,454,840	10/01/2025
8880077555		GAINESVILLE	VA	R	01/17/2025	6.120	15,995,936	0	0	0	0	0	22,781,906	10/01/2025
8880081555		GAINESVILLE	VA	R	01/17/2025	6.120	13,633,500	0	0	0	0	0	20,576,397	10/01/2025
8880084555		MACUNGIE	PA		03/31/2025	6.690	148,869,715	0	52,013	0	0	0	367,150,000	03/03/2025
8880085555		PLANTATION	FL		03/12/2025	6.200	89,620,919	0	10,619	0	0	0	142,900,000	02/11/2025
8880087555		BURNSVILLE	MN		05/15/2025	5.770	147,987,343	0	35,443	0	0	0	241,400,000	04/10/2025
8880088555		QUEENS	NY		04/25/2025	6.073	150,000,000	0	6,912	0	0	0	234,193,548	03/31/2025
8880089555		DALLAS	TX		05/01/2025	5.820	48,750,000	0	5,000	0	0	0	77,500,000	03/26/2025
8880090555		HYATTSVILLE	MD		06/11/2025	5.800	40,632,474	0	6,800	0	0	0	73,566,264	05/14/2025
8880097555		DOWNTOWN NAPLES	FL		07/24/2025	6.280	33,400,000	0	5,000	0	0	0	52,271,268	08/01/2025
8880098555		LANSING	MI		08/05/2025	5.750	39,786,370	0	6,803	0	0	0	69,600,000	07/02/2025
8880099555		DEL MAR	CA		08/18/2025	5.710	48,155,032	0	8,232	0	0	0	75,900,000	07/03/2025
8880100555		BATON ROUGE	LA		08/06/2025	5.620	54,850,000	0	0	0	0	0	84,300,000	07/14/2025
8880101555		PINEVILLE	NC		09/03/2025	6.210	32,795,730	0	0	0	0	0	43,934,880	07/21/2025
8880103555		EULESS	TX		09/03/2025	5.480	70,235,955	0	21,626	0	0	0	109,209,211	07/14/2025
8880104555		WASHINGTON	DC		08/28/2025	5.550	59,946,779	0	9,932	0	0	0	93,915,797	07/22/2025
8880110555		TALLAHASSEE	FL		10/02/2025	5.700	144,387,057	0	20,832	0	0	0	230,370,093	09/16/2025
8880111555		BROOKLYN	NY		11/07/2025	5.250	114,884,999	0	0	0	0	0	192,352,629	09/10/2025
8880112555		KANSAS CITY	MO		11/04/2025	5.280	42,957,000	0	0	0	0	0	63,519,853	10/21/2025
8880113555		NEW YORK	NY		10/17/2025	5.530	36,266,528	0	2,828	0	0	0	57,190,230	09/25/2025
8880114555		NORTH RANDALL	OH		12/17/2025	5.170	69,930,000	0	0	0	0	0	122,621,739	10/29/2025
8880115555		ST. PETERSBURG	FL		10/27/2025	5.200	33,943,400	0	3,043	0	0	0	53,766,103	10/13/2025
8880116555		MANASSAS	VA		11/03/2025	5.600	151,844,984	0	0	0	0	0	218,550,830	09/23/2025
8880117555		ORLANDO	FL		12/17/2025	5.420	109,860,385	0	0	0	0	0	206,791,538	11/21/2025
8880118555		ADDISON	IL		12/17/2025	5.350	19,980,000	0	0	0	0	0	32,171,429	11/20/2025
9995555001555		GATESHEAD	GBR		11/03/2023	7.617	64,551,505	0	220,216	0	(53,459)	4,444,674	108,935,310	12/23/2024
9995555003555		PALAISEAU	FRA		06/21/2024	4.654	175,438,323	0	854,293	0	0	20,674,810	331,136,178	07/23/2025
0599999. Mortgages in good standing - commercial mortgages-all other							24,984,460,421	0	22,466,064	0	(12,553,327)	463,716,407	49,763,368,017	XXX
5555159		Spain	ESP		12/19/2019	4.435	53,653,039	0	0	0	0	9,903,619	390,634,137	07/01/2018
5555213		Spain	ESP		09/13/2023	4.435	2,571,091	0	0	0	0	474,495	17,999,148	07/01/2018
8002674		BROOKLYN	NY		02/05/2019	4.340	25,848,725	0	0	0	0	0	32,970,325	08/01/2025
8002723		NEW YORK	NY		11/25/2019	2.870	92,891,500	0	0	0	0	0	306,196,200	07/01/2025
8002730		NEW YORK	NY		12/09/2019	3.290	30,993,750	0	0	0	0	0	53,345,500	07/01/2025
8002929		BOSTON	MA		06/29/2022	12.162	20,178,635	0	62,172	0	0	0	44,527,500	05/01/2025
8002981		CHICAGO	IL		10/03/2023	12.000	2,348,187	0	0	0	0	0	7,269,300	05/01/2025
8003000		NEW YORK	NY		07/29/2024	7.412	23,227,770	0	0	0	0	0	23,779,560	05/01/2025
8003029		NEW YORK	NY	R	06/16/2025	9.600	66,500,000	0	(535,982)	0	0	0	129,276,827	06/12/2025
8003044		CAMBRIDGE	MA	R	10/17/2025	8.700	29,708,467	0	(15,284)	0	0	0	40,670,968	08/11/2025
8880017555		STERLING	VA	R	01/10/2023	8.200	7,566,401	0	0	0	0	0	13,580,720	10/01/2025
8880019555		ONTARIO	CA	R	03/16/2023	8.000	4,002,500	0	0	0	0	0	5,336,667	10/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8880024555		BUFORD	GA	R	09/26/2023	8.000	3,608,660	0	0	0	0	0	5,119,262	03/01/2025
8880026555		EDGEBORO	NJ	R	09/26/2023	8.000	7,838,640	0	0	0	0	0	10,968,745	03/01/2025
8880028555		PERRIS	CA	R	12/07/2023	8.000	8,977,500	0	0	0	0	0	11,713,211	10/01/2025
8880031555P		NEW YORK	NY		08/31/2023	7.584	40,811,901	0	121,871	0	0	0	189,739,465	08/31/2023
8880035555P		CUYAHOGA	OH		12/06/2023	6.297	51,799,524	0	169,273	0	0	0	172,648,679	12/06/2023
8880035555P1		CUYAHOGA	OH		12/20/2023	6.297	11,888,063	0	0	0	0	0	58,664,710	12/06/2023
8880035555P2		CUYAHOGA	OH		01/12/2024	6.297	2,377,613	0	0	0	0	0	58,664,710	12/06/2023
8880035555P3		CUYAHOGA	OH		03/19/2024	6.297	3,487,165	0	0	0	0	0	17,212,068	12/06/2023
8880035555P4		CUYAHOGA	OH		04/25/2024	6.465	158,508	0	0	0	0	0	782,366	12/06/2023
8880035555P5		CUYAHOGA	OH		05/03/2024	6.465	396,269	0	0	0	0	0	1,955,916	12/06/2023
8880035555P6		CUYAHOGA	OH		04/09/2024	6.315	221,911	0	0	0	0	0	1,095,313	12/06/2023
8880035555P7		CUYAHOGA	OH		05/16/2024	6.417	190,209	0	0	0	0	0	938,840	12/06/2023
8880036555P		CUYAHOGA	OH		12/07/2023	6.436	40,109,432	0	119,143	0	0	0	143,750,877	12/07/2023
8880037555P		TAMPA	FL		12/22/2023	5.816	25,333,369	0	52,452	0	0	0	130,855,225	09/30/2023
8880042555P		WEST JORDAN	UT		09/16/2024	6.990	149,342,478	0	289,047	0	0	0	176,109,813	01/26/2024
8880055555		CAMBRIDGE	MA	R	09/05/2024	7.610	37,949,927	0	0	0	0	0	53,711,301	08/01/2025
8880062555		ASHBURN	VA	R	10/08/2024	8.000	7,129,500	0	0	0	0	0	9,525,088	08/01/2025
8880080555		GAINESVILLE	VA	R	01/17/2025	8.120	2,341,660	0	0	0	0	0	3,360,697	10/01/2025
8880082555		GAINESVILLE	VA	R	01/17/2025	8.120	2,065,700	0	0	0	0	0	3,117,663	10/01/2025
8880102555		PINEVILLE	NC		09/03/2025	8.210	4,472,145	0	0	0	0	0	5,991,120	07/21/2025
8880105555P		WEST JORDAN	UT		08/14/2025	7.153	33,083,333	0	0	0	0	0	39,135,513	01/26/2024
8880106555P		WEST JORDAN	UT		08/14/2025	5.971	16,541,667	0	0	0	0	0	19,567,756	01/26/2024
8880109555		SAUGUS	MA	R	09/23/2025	7.850	2,077,614	0	0	0	0	0	2,916,740	08/13/2025
0699999. Mortgages in good standing - mezzanine loans							811,692,848	0	262,693	0	0	10,378,115	2,183,131,931	XXX
0899999. Total mortgages in good standing							37,241,679,293	0	26,573,037	0	(16,603,097)	471,931,895	73,793,249,536	XXX
5555253		LONDON	GBR	S	12/07/2023	5.660	53,983,582	0	0	0	0	3,718,508	81,178,318	06/30/2025
5555254		LONDON	GBR	S	12/07/2023	6.970	8,449,604	0	0	0	0	582,027	12,706,172	06/30/2025
8002177		DESTIN	FL		12/12/2017	4.200	52,182,461	0	0	0	0	0	79,127,000	04/01/2025
8002282		HONOLULU	HI		06/24/2014	8.598	14,977,083	0	35,884	0	0	0	18,986,135	09/01/2024
8002358		DESTIN	FL		12/12/2017	3.800	18,810,128	0	0	0	0	0	18,090,000	04/01/2025
8002456		WASHINGTON	DC		12/12/2017	4.060	48,529,188	0	0	0	0	0	49,000,000	08/01/2025
8002619		HOUSTON	TX		03/29/2018	0.000	7,274,302	0	9,320	44,187,768	0	0	7,448,055	02/19/2025
8002811		NEW YORK	NY		01/01/2021	4.660	17,767,297	0	0	0	0	0	15,071,572	02/04/2025
8002812		NEW YORK	NY		01/01/2021	0.000	13,440,724	0	0	0	0	0	9,207,856	02/04/2025
8002972		LOS ANGELES	CA		05/03/2023	5.000	82,216,534	0	0	0	0	0	61,409,734	10/01/2025
8002973		LOS ANGELES	CA		05/03/2023	4.100	45,867,889	0	0	0	0	0	29,579,851	10/01/2025
8002974		LOS ANGELES	CA		05/03/2023	18.000	1,783,809	0	0	0	0	0	6,579,614	10/01/2025
8003022		HOUSTON	TX		04/29/2025	5.750	46,667,695	0	0	0	0	0	115,073,568	02/19/2025
8003034		HONOLULU	HI		07/30/2025	3.446	41,286,935	0	0	0	0	0	47,373,865	09/01/2024
1399999. Restructured mortgages - commercial mortgages-all other							453,237,231	0	45,203	44,187,768	0	4,300,535	550,831,740	XXX
8002774		WASHINGTON	DC		07/02/2020	4.500	67,399,867	0	0	0	0	0	90,212,591	04/01/2025
8002775		WASHINGTON	DC		07/02/2020	4.500	66,947,944	0	0	0	0	0	90,667,409	04/01/2025
8002813		NEW YORK	NY		01/01/2021	6.000	5,708,044	0	0	0	0	0	5,480,572	02/04/2025
1499999. Restructured mortgages - mezzanine loans							140,055,854	0	0	0	0	0	186,360,572	XXX
1699999. Total - restructured mortgages							593,293,085	0	45,203	44,187,768	0	4,300,535	737,192,312	XXX
7135134		SPRINGFIELD	MA		10/24/2022	35.000	291,428	0	0	0	0	0	450,000	05/17/2024
7135537		DECATUR	AL		11/08/2022	7.063	105,652	0	(417)	0	0	0	185,000	02/06/2025
7135714		DOLTON	IL		11/22/2022	8.875	146,976	0	(5,507)	0	0	0	207,900	02/06/2025
7135880		FAYETTEVILLE	NC		11/15/2022	7.550	98,456	0	(956)	0	0	0	155,000	02/03/2025
7136105		MACON	GA		11/18/2022	7.275	118,551	0	0	0	0	0	162,000	02/06/2025
7136625		CENTER POINT	AL		12/09/2022	7.632	110,278	0	0	0	0	0	133,000	02/07/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136676		BIRMINGHAM	AL		12/09/2022	7.650	153,356	0	0	0	0	0	215,000	02/07/2025
7136677		FAYETTEVILLE	NC		12/09/2022	7.825	139,166	0	(5,070)	0	0	0	217,030	02/06/2025
7136678		DECATUR	AL		12/09/2022	7.825	141,525	0	(5,156)	0	0	0	162,440	02/06/2025
7136679		DECATUR	AL		12/09/2022	7.825	118,033	0	0	0	0	0	125,000	02/08/2025
7136680		FAYETTEVILLE	NC		12/09/2022	7.825	145,692	0	0	0	0	0	188,000	03/25/2025
7137050		FAYETTEVILLE	NC		12/20/2022	7.650	108,290	0	(4,160)	0	0	0	138,096	02/06/2025
7137746		FAYETTEVILLE	NC		01/18/2023	7.650	130,636	0	(4,866)	0	0	0	174,660	02/06/2025
7137883		CENTER POINT	AL		01/18/2023	7.650	120,625	0	0	0	0	0	175,000	02/07/2025
7139426		NORCROSS	GA		03/30/2023	4.500	80,457	0	6,680	0	0	0	200,000	03/25/2025
7139502		AURORA	IL		03/30/2023	5.000	163,938	0	32,374	0	0	0	310,524	02/06/2025
7139508		LEVITTOWN	NY		03/30/2023	3.125	349,575	0	(1)	0	0	0	540,000	03/25/2025
7139618		EMMAUS	PA		03/30/2023	8.000	232,142	0	24,660	0	0	0	790,000	03/25/2025
7139987		EMPORIUM	PA		03/30/2023	5.000	25,605	0	528	0	0	0	273,000	02/06/2025
7140244		AUGUSTA	GA		02/24/2023	7.375	134,414	0	0	0	0	0	195,000	03/25/2025
7140256		FAYETTEVILLE	NC		02/24/2023	7.450	81,117	0	(2,026)	0	0	0	189,466	02/06/2025
7140460		LANCASTER	CA		03/29/2023	4.375	90,050	0	4,475	0	0	0	447,120	02/06/2025
7140522		STAMFORD	CT		03/29/2023	3.625	290,964	0	0	0	0	0	695,000	11/03/2024
7140566		VILLA PARK	IL		03/29/2023	4.500	10,679	0	102	0	0	0	318,681	02/06/2025
7140832		SUTHERLAND	VA		03/29/2023	4.375	25,939	0	3,523	0	0	0	396,500	02/28/2025
7140866		TUCSON	AZ		03/29/2023	4.375	110,241	0	9,431	0	0	0	308,802	02/06/2025
7143841		ATHENS	AL		04/18/2023	6.933	176,566	0	87	0	0	0	190,570	02/06/2025
7145477		MACON	GA		06/27/2023	7.765	176,000	0	0	0	0	0	220,000	09/15/2025
7145478		GREENSBORO	NC		06/27/2023	7.610	69,500	0	(1,772)	0	0	0	140,000	09/05/2025
7145814		COLUMBUS	GA		07/19/2023	8.040	112,000	0	0	0	0	0	140,000	09/09/2025
7145825		KANSAS CITY	MO		07/26/2023	6.973	180,000	0	0	0	0	0	227,000	09/04/2025
7145826		HARRISONVILLE	MO		07/26/2023	7.173	156,000	0	0	0	0	0	230,000	09/10/2025
7145854		TUSCALOOSA	AL		07/26/2023	8.035	174,000	0	0	0	0	0	220,000	09/17/2025
7146154		BIRMINGHAM	AL		08/15/2023	7.785	138,750	0	0	0	0	0	159,500	09/10/2025
7146217		FORT WORTH	TX		08/23/2023	8.125	193,410	0	(4,746)	0	0	0	209,013	02/06/2025
7146332		ROANOKE	VA		09/05/2023	17.000	155,804	0	(3,473)	0	0	0	229,000	10/14/2025
7146339		ROANOKE	VA		09/05/2023	17.000	137,391	0	(2,930)	0	0	0	155,000	10/14/2025
7146722		HUNTSVILLE	AL		09/25/2023	6.750	86,749	0	0	0	0	0	235,000	05/21/2025
7146992		FORT WORTH	TX		09/25/2023	4.500	114,590	0	13,257	0	0	0	244,000	03/19/2025
7147266		WILLIAMSBURG	IN		09/25/2023	6.250	23,863	0	355	0	0	0	142,500	11/11/2025
7147376		MASSILLON	OH		10/25/2023	4.875	9,290	0	110	0	0	0	65,000	09/03/2025
7147545		DOWNEY	CA		09/25/2023	5.750	690,478	0	36,099	0	0	0	1,324,200	01/22/2025
7147735		SHINGLE SPRINGS	CA		09/25/2023	5.625	326,671	0	14,063	0	0	0	999,000	09/12/2025
7147754		ROXBORO	NC		09/25/2023	6.375	111,713	0	1,502	0	0	0	310,000	09/10/2025
7147870		SPRING	TX		09/25/2023	6.750	52,100	0	(132)	0	0	0	340,000	09/04/2025
7148636		HUNTSVILLE	AL		10/23/2023	7.485	176,000	0	0	0	0	0	220,000	09/11/2025
7150427		ELIZABETH	NJ		12/27/2023	7.500	228,835	0	(4,541)	0	0	0	499,110	02/06/2025
7150602		POOLER	GA		12/27/2023	7.750	257,087	0	(6,384)	0	0	0	386,208	02/06/2025
7152263		BALTIMORE	MD		01/18/2024	7.125	115,026	0	(1,348)	0	0	0	150,000	12/09/2025
7152738		BROOKHAVEN	GA		02/20/2024	6.875	1,095,707	0	(16,381)	0	0	0	1,487,000	12/03/2025
7153520		CENTER POINT	AL		02/15/2024	7.598	194,982	0	0	0	0	0	250,000	09/08/2025
7153753		ROANOKE	VA		02/28/2024	17.000	133,479	0	(3,337)	0	0	0	135,000	10/13/2025
7153779		ROANOKE	VA		02/28/2024	17.000	88,505	0	(2,742)	0	0	0	140,000	10/16/2025
7153875		ABILENE	TX		03/08/2024	8.315	100,800	0	0	0	0	0	110,000	10/07/2025
7155527		KISSIMMEE	FL		04/29/2024	4.000	238,439	0	67,704	0	0	0	370,000	12/03/2025
7155579		BROADALBIN	NY		04/29/2024	4.500	69,761	0	8,186	0	0	0	160,000	09/10/2025
7155647		CAPE MAY COURT HOUSE	NJ		04/29/2024	2.000	49,169	0	1,452	0	0	0	245,000	12/03/2025
7155664		MATTESON	IL		04/29/2024	3.000	126,174	0	18,459	0	0	0	310,000	12/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7155669		FRISCO	TX		04/29/2024	4.500	481,090	0	72,653	0	0	0	700,000	09/03/2025
7155702		CICERO	IL		04/29/2024	4.000	142,781	0	25,721	0	0	0	290,000	12/03/2025
7156036		OMAHA	NE		05/21/2024	5.000	44,586	0	4,409	0	0	0	176,000	01/23/2025
7156254		SAUGUS	MA		05/21/2024	3.375	339,367	0	96,135	0	0	0	800,000	10/13/2025
7156278		KUNA	ID		05/21/2024	4.000	127,220	0	28,707	0	0	0	384,000	11/05/2025
7156350		SHREVEPORT	LA		05/21/2024	4.125	93,752	0	10,323	0	0	0	160,000	10/08/2025
7156419		BOISE	ID		05/21/2024	5.000	150,661	0	12,069	0	0	0	449,000	09/03/2025
7156494		JACKSON	TN		05/21/2024	4.625	104,377	0	10,302	0	0	0	270,000	12/08/2025
7156572		DACULA	GA		05/21/2024	4.250	253,213	0	31,640	0	0	0	685,000	10/09/2025
7157826		ROANOKE	VA		06/07/2024	17.000	169,535	0	(4,868)	0	0	0	209,500	10/05/2025
7158393		ROANOKE	VA		07/08/2024	17.000	119,788	0	(5,813)	0	0	0	180,000	10/06/2025
7158425		ROANOKE	VA		07/08/2024	17.000	114,066	0	(4,931)	0	0	0	145,000	10/14/2025
7162952		CLINTON TOWNSHIP	MI		10/30/2024	3.810	83,699	0	9,939	0	0	0	280,000	12/03/2025
1000436387		DURHAM	NC		11/15/2024	5.675	48,456	0	(673)	0	0	0	402,000	09/15/2025
1000436405		OCEANSIDE	CA		11/15/2024	7.375	209,502	0	(2,763)	0	0	0	705,000	03/09/2024
1000436667		ROSELLE	IL		11/15/2024	4.000	252,716	0	47,954	0	0	0	337,000	11/06/2025
1000436767		NORTHPORT	NY		11/15/2024	3.500	218,534	0	23,841	0	0	0	775,000	12/03/2025
1000436968		WEEMS	VA		11/15/2024	2.875	242,027	0	53,967	0	0	0	551,000	10/09/2025
1000437212		CHICAGO	IL		11/15/2024	5.875	108,233	0	(1,451)	0	0	0	460,000	12/03/2025
1000437521		PORTLAND	OR		11/15/2024	4.625	217,047	0	24,493	0	0	0	405,000	09/08/2025
7135094		PHILADELPHIA	PA		10/24/2022	23.000	168,449	0	0	0	0	0	215,000	08/15/2024
7135289		PHILADELPHIA	PA		11/01/2022	11.063	199,058	0	0	0	0	0	245,000	03/25/2025
7135315		EVERGREEN PARK	IL		11/01/2022	13.125	279,582	0	(3)	0	0	0	433,954	02/06/2025
7135483		PHILADELPHIA	PA		11/08/2022	23.000	216,607	0	0	0	0	0	272,000	03/25/2025
7135536		PHILADELPHIA	PA		11/08/2022	23.000	254,519	0	(2)	0	0	0	328,000	05/20/2024
7135634		CHICAGO	IL		11/22/2022	12.375	159,764	0	(1)	0	0	0	200,000	03/25/2025
7136116		CHICAGO	IL		11/18/2022	35.000	153,444	0	0	0	0	0	230,000	06/11/2024
7136202		PHILADELPHIA	PA		11/29/2022	12.625	126,020	0	0	0	0	0	180,000	10/15/2024
7136366		NEW ORLEANS	LA		12/08/2022	12.563	147,857	0	(1)	0	0	0	205,000	03/25/2025
7137976		FORT WORTH	TX		01/23/2023	10.875	190,201	0	0	0	0	0	236,700	03/25/2025
7138623		CLEVELAND	OH		02/08/2023	35.000	126,041	0	0	0	0	0	188,000	03/25/2025
7138697		BALTIMORE	MD		02/08/2023	7.288	157,802	0	(5,025)	0	0	0	267,030	02/06/2025
7138774		ELIZABETH	NJ		02/15/2023	10.688	290,566	0	(6,898)	0	0	0	590,400	02/06/2025
7142330		BALTIMORE	MD		03/29/2023	8.875	119,825	0	(4,620)	0	0	0	132,600	02/06/2025
7143765		SPRINGFIELD GARDENS	NY		04/18/2023	7.883	405,100	0	(15,550)	0	0	0	912,316	02/06/2025
7144508		CHICAGO	IL		05/11/2023	7.965	256,021	0	0	0	0	0	260,000	04/03/2024
7148709		QUEENS	NY		10/25/2023	16.000	548,121	0	0	0	0	0	966,000	11/11/2025
7149617		GALENA PARK	TX		01/31/2024	8.490	152,388	0	(4,663)	0	0	0	194,500	11/05/2025
7150083		WINDERMERE	FL		12/20/2023	8.500	420,372	0	(17,900)	0	0	0	628,732	02/06/2025
7150136		HUNTSVILLE	AL		12/19/2023	12.000	247,999	0	(5,569)	0	0	0	260,000	07/18/2025
7151977		CAMPBELL HALL	NY		01/10/2024	16.000	374,525	0	(7,820)	0	0	0	475,000	09/29/2025
7152888		COCONUT CREEK	FL		02/20/2024	7.500	303,531	0	(4,500)	0	0	0	525,400	01/22/2025
7153172		HAZEL CREST	IL		02/06/2024	7.770	146,204	0	(5,837)	0	0	0	210,000	09/30/2025
7154041		GARFIELD HEIGHTS	OH		03/15/2024	23.000	94,328	0	0	0	0	0	132,000	08/10/2025
7154935		TAYLORS	SC		04/03/2024	23.000	175,081	0	(5,284)	0	0	0	218,000	09/18/2025
7157017		BALTIMORE	MD		05/10/2024	8.340	125,083	0	(4,495)	0	3,705	0	131,000	09/13/2025
7158100		BALTIMORE	MD		06/24/2024	8.615	154,035	0	(6,730)	0	0	0	189,900	09/14/2025
7158209		ELIZABETHPORT	NJ		07/02/2024	16.000	507,516	0	(14,352)	0	0	0	600,000	11/03/2025
7158428		NEWARK	NJ		07/10/2024	7.250	582,709	0	(1,142)	0	0	0	805,000	12/02/2025
7164879		COLUMBUS	OH		09/20/2024	7.210	183,009	0	(9,626)	0	0	0	221,000	09/30/2025
1000443412		MASTIC	NY		12/09/2024	7.375	434,071	0	(17,881)	0	0	0	620,000	09/06/2025
1000452134		NEWARK	NJ		11/01/2024	16.000	304,500	0	3,301	0	0	0	400,000	11/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000437709		PASADENA	MD		11/15/2024	5.500	545,140	0	6,208	0	0	0	1,080,000	07/03/2025
1000441235		IRVING	TX		10/03/2024	6.925	381,725	0	(11,387)	0	0	0	400,000	09/06/2025
1000452732		HERRIMAN	UT		12/12/2024	5.375	445,821	0	1,507	0	9,129	0	850,000	10/03/2025
1000452804		TOLUCA LAKE	CA		12/12/2024	5.587	653,190	0	19,209	0	0	0	2,200,000	09/15/2025
1000452838		ALLIANCE	NE		12/12/2024	4.000	99,926	0	14,425	0	919	0	235,000	04/27/2024
1000452856		VACAVILLE	CA		12/12/2024	3.060	210,416	0	33,074	0	0	0	565,000	12/04/2025
1000452982		DEERFIELD	IL		12/12/2024	3.500	581,055	0	96,358	0	0	0	889,000	04/21/2024
1000452994		MAPLEWOOD	MN		12/12/2024	6.000	68,297	0	736	0	0	0	432,000	10/04/2025
1000453300		OMAHA	NE		12/12/2024	7.540	122,860	0	2,065	0	0	0	222,500	09/05/2025
1000453314		LAS VEGAS	NV		12/12/2024	7.080	292,402	0	15,699	0	0	0	440,000	10/25/2025
3123209		TURNER	OR		12/23/2022	4.250	756,001	0	97,471	0	0	0	1,230,000	12/14/2025
3137631		NAPLES	FL		01/23/2023	7.875	670,776	0	(18,683)	0	0	0	1,253,270	02/14/2025
3139218		TAYLORS	SC		03/21/2023	7.750	260,208	0	(6,806)	0	0	0	575,000	03/11/2025
3141871		BROOKHAVEN	GA		04/19/2023	7.500	265,791	0	(5,001)	0	0	0	474,000	12/11/2025
3141910		CHANDLER	AZ		04/12/2023	7.750	1,057,593	0	(10,417)	0	0	0	1,205,000	12/09/2025
3142885		GALENA	OH		06/08/2023	7.125	446,545	0	(8,351)	0	0	0	707,000	12/13/2025
3143696		CALABASAS	CA		05/23/2023	6.875	1,786,442	0	(26,150)	0	0	0	2,614,000	12/10/2025
7135084		MENDOTA	IL		11/16/2022	8.625	97,735	0	0	0	0	0	150,000	12/17/2024
7135251		MARYSVILLE	WA		11/03/2022	7.500	293,474	0	(827)	0	0	0	455,000	12/15/2025
7136263		EL DORADO HILLS	CA		02/07/2023	5.562	920,357	0	78,072	0	0	0	1,325,000	12/11/2025
7136284		LAFAYETTE	LA		02/07/2023	6.125	293,361	0	0	0	0	0	428,000	01/09/2025
7140379		ATLANTA	GA		04/26/2023	6.125	928,419	0	28,300	0	0	0	1,310,000	12/11/2025
7140428		FONTANA	CA		04/26/2023	5.625	460,167	0	29,484	0	0	0	585,000	03/11/2025
7140971		WESTON	FL		05/12/2023	4.500	755,847	0	96,479	0	0	0	1,498,000	01/09/2025
7136410		HARRISBURG	PA		11/29/2022	23.000	2,627	0	0	0	0	0	112,000	03/25/2025
7144613		WALLED LAKE	MI		05/15/2023	8.060	166,200	0	(1,218)	0	0	0	220,000	10/02/2024
7149974		WILMINGTON	NC		12/20/2023	8.750	208,286	0	(9,314)	0	0	0	623,720	02/06/2025
1000453462		SANTA ANA	CA		12/12/2024	3.500	238,743	0	37,908	0	0	0	530,000	06/05/2025
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other							34,017,006	0	922,999	0	13,753	0	60,038,842	XXX
8002472		CHICAGO	IL		07/28/2016	4.710	8,847,078	0	0	0	0	0	10,050,000	10/01/2024
8002678		NEW YORK	NY		01/29/2019	7.000	141,659,460	0	0	0	0	0	124,615,680	08/01/2025
2199999. Mortgages with overdue interest over 90 days-commercial mortgages-all other							150,506,538	0	0	0	0	0	134,665,680	XXX
2499999. Total - mortgages with overdue interest over 90 days							184,523,544	0	922,999	0	13,753	0	194,704,522	XXX
7134497		WOONSOCKET	RI		09/13/2022	7.786	304,472	0	(7,575)	0	0	0	388,936	02/06/2025
7134755		AMBRIDGE	PA		10/07/2022	23.000	114,610	0	0	0	0	0	145,000	03/25/2025
7134772		UPPER DARBY	PA		10/07/2022	23.000	122,155	0	0	0	0	0	148,000	05/19/2024
7134790		WINDSOR	PA		10/07/2022	7.262	101,540	0	404	0	0	0	145,951	02/06/2025
7134915		CHICAGO	IL		10/26/2022	11.875	98,234	0	1,797	0	0	0	187,224	02/06/2025
7134986		BIRMINGHAM	AL		10/26/2022	7.500	284,837	0	0	0	0	0	415,000	10/03/2024
7134990		CALUMET CITY	IL		10/26/2022	7.625	160,375	0	(3,338)	0	0	0	226,250	02/06/2025
7135128		ST. LOUIS	MO		10/24/2022	7.175	101,303	0	(1,011)	0	0	0	101,775	02/06/2025
7135133		UPPER DARBY	PA		10/24/2022	23.000	145,593	0	0	0	0	0	192,000	03/25/2025
7135293		DAYTON	OH		11/01/2022	11.625	98,582	0	(2,755)	0	0	0	176,800	02/28/2025
7135299		BEECH CREEK	PA		11/01/2022	7.500	277,335	0	(4,792)	0	0	0	307,344	02/06/2025
7135346		PHILADELPHIA	PA		11/01/2022	11.250	225,158	0	(1,969)	0	0	0	241,920	02/06/2025
7135370		LONG POND	PA		10/28/2022	7.167	222,156	0	3,233	0	0	0	399,912	02/06/2025
7135445		RIVERDALE	GA		11/02/2022	25.000	92,482	0	(1,889)	0	0	0	203,732	02/06/2025
7135545		PATERSON	NJ		11/08/2022	16.000	482,765	0	(4)	0	0	0	505,000	03/25/2025
7135707		BALTIMORE	MD		11/22/2022	13.500	117,816	0	(1)	0	0	0	153,000	07/25/2024
7135777		PHILADELPHIA	PA		11/22/2022	18.000	143,590	0	(1)	0	0	0	225,000	08/16/2024
7135860		LEHIGH ACRES	FL		11/15/2022	16.000	275,038	0	864	0	0	0	589,500	02/28/2025
7136080		NEW ORLEANS	LA		11/18/2022	6.938	186,554	0	(1,426)	0	0	0	274,010	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7136095		NEWARK	NJ		11/18/2022	7.266	252,421	0	(3,638)	0	0	0	440,000	02/03/2025
7136350		NEWARK	NJ		12/08/2022	11.625	479,788	0	0	0	0	0	606,480	02/06/2025
7136351		NEWARK	NJ		12/08/2022	11.625	476,098	0	0	0	0	0	527,000	03/22/2024
7136443		CHICAGO	IL		11/29/2022	35.000	268,117	0	0	0	0	0	298,000	03/25/2025
7136623		CLEVELAND	OH		12/09/2022	35.000	133,665	0	0	0	0	0	169,000	03/25/2025
7136637		CLEVELAND	OH		12/09/2022	35.000	152,029	0	(1)	0	0	0	175,000	12/04/2025
7136661		PHILADELPHIA	PA		12/09/2022	23.000	72,655	0	0	0	0	0	109,000	11/18/2024
7136784		SUMMERVILLE	SC		12/13/2022	35.000	233,709	0	(5,301)	0	0	0	356,628	02/06/2025
7136879		NEWARK	NJ		12/15/2022	11.625	483,479	0	0	0	0	0	651,440	02/06/2025
7136880		COLUMBUS	OH		12/15/2022	11.813	162,452	0	0	0	0	0	265,000	01/03/2025
7137255		NORTH CHARLESTON	SC		12/21/2022	35.000	187,918	0	0	0	0	0	202,000	08/17/2024
7137489		CLEVELAND	OH		12/28/2022	35.000	179,477	0	0	0	0	0	275,000	03/25/2025
7137519		CARY	IL		12/28/2022	7.645	289,914	0	(3,588)	0	0	0	342,684	02/06/2025
7137534		CLEVELAND	OH		12/28/2022	35.000	144,816	0	(1)	0	0	0	150,000	11/26/2025
7137727		COVINGTON	KY		01/18/2023	35.000	93,693	0	(1)	0	0	0	111,000	03/25/2025
7137763		CLEVELAND	OH		01/18/2023	35.000	123,132	0	0	0	0	0	183,400	03/25/2025
7137764		CLEVELAND	OH		01/18/2023	35.000	186,993	0	(1)	0	0	0	235,000	03/25/2025
7137829		MAYBROOK	NY		01/18/2023	7.725	145,897	0	(5,718)	0	0	0	307,440	02/06/2025
7137942		NEWARK	NJ		01/23/2023	11.250	477,743	0	(11,718)	0	0	0	657,800	02/06/2025
7137943		NEWARK	NJ		01/23/2023	11.250	477,743	0	(11,718)	0	0	0	1,270,100	02/06/2025
7137947		PATERSON	NJ		01/23/2023	11.250	349,427	0	(12,350)	0	0	0	704,340	02/06/2025
7137969		COLUMBUS	OH		01/23/2023	10.875	155,598	0	0	0	0	0	280,000	01/02/2025
7137992		NEWARK	NJ		01/23/2023	10.875	296,337	0	0	0	0	0	442,000	08/14/2024
7138026		PALATKA	FL		01/23/2023	12.188	127,876	0	0	0	0	0	237,708	02/06/2025
7138081		SEWELL	NJ		01/26/2023	16.000	102,006	0	0	0	0	0	190,000	08/22/2024
7138084		PHILADELPHIA	PA		01/26/2023	18.000	141,193	0	0	0	0	0	220,000	08/16/2024
7138087		PHILADELPHIA	PA		01/26/2023	18.000	100,042	0	(1)	0	0	0	120,000	08/16/2024
7138089		PHILADELPHIA	PA		01/26/2023	18.000	108,078	0	(1)	0	0	0	150,000	08/16/2024
7138090		PHILADELPHIA	PA		01/26/2023	18.000	112,465	0	0	0	0	0	188,000	08/16/2024
7138091		PHILADELPHIA	PA		01/26/2023	18.000	108,483	0	0	0	0	0	170,000	08/16/2024
7138092		PHILADELPHIA	PA		01/26/2023	18.000	104,054	0	0	0	0	0	180,000	08/16/2024
7138110		INDIANAPOLIS	IN		01/30/2023	12.000	159,410	0	(1)	0	0	0	269,319	02/06/2025
7138114		DUNDALK	MD		01/30/2023	12.000	115,615	0	0	0	0	0	155,000	01/06/2025
7138198		NEW ORLEANS	LA		02/01/2023	7.363	421,742	0	0	0	0	0	470,000	08/19/2024
7138199		PHILADELPHIA	PA		02/01/2023	7.983	146,495	0	0	0	0	0	212,000	12/03/2024
7138217		LAKEWOOD	OH		02/01/2023	35.000	330,522	0	(1)	0	0	0	337,000	03/25/2025
7138218		CLEVELAND	OH		02/01/2023	35.000	144,608	0	0	0	0	0	163,000	08/07/2024
7138227		CLEVELAND	OH		02/01/2023	35.000	127,345	0	0	0	0	0	128,000	08/07/2024
7138400		PATERSON	NJ		02/08/2023	11.250	419,312	0	(12,152)	0	0	0	565,500	02/06/2025
7138401		PATERSON	NJ		02/08/2023	11.250	419,312	0	(12,152)	0	0	0	520,000	02/06/2025
7138412		JACKSONVILLE	FL		02/08/2023	7.250	118,463	0	(3,850)	0	0	0	122,080	02/06/2025
7138457		BALTIMORE	MD		02/10/2023	12.000	108,387	0	(1)	0	0	0	130,000	01/06/2025
7138458		BALTIMORE	MD		02/10/2023	12.000	137,518	0	0	0	0	0	168,000	03/25/2025
7138459		BALTIMORE	MD		02/10/2023	12.000	129,397	0	(1)	0	0	0	140,000	03/25/2025
7138460		DUNDALK	MD		02/10/2023	12.000	115,421	0	(1)	0	0	0	125,000	03/25/2025
7138462		BALTIMORE	MD		02/10/2023	12.000	118,543	0	0	0	0	0	165,000	06/11/2024
7138463		BALTIMORE	MD		02/10/2023	12.000	201,061	0	(1)	0	0	0	220,000	01/06/2025
7138474		BALTIMORE	MD		02/10/2023	12.000	198,745	0	(1)	0	0	0	215,000	01/06/2025
7138475		BALTIMORE	MD		02/10/2023	12.000	197,533	0	(1)	0	0	0	205,000	01/06/2025
7138476		BALTIMORE	MD		02/10/2023	12.000	206,869	0	0	0	0	0	230,000	06/10/2024
7138477		BALTIMORE	MD		02/10/2023	12.000	120,509	0	(1)	0	0	0	125,000	06/10/2024
7138478		BALTIMORE	MD		02/10/2023	12.000	205,922	0	(1)	0	0	0	215,000	06/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7138479		BALTIMORE	MD		02/10/2023	12.000	197,533	0	(1)	0	0	0	225,000	03/25/2025
7138586		HENRIETTA	TX		02/09/2023	13.980	152,563	0	(3,289)	0	0	0	161,959	02/06/2025
7138610		INDIANAPOLIS	IN		02/08/2023	35.000	106,107	0	0	0	0	0	150,000	03/25/2025
7138621		CLEVELAND	OH		02/08/2023	35.000	126,805	0	0	0	0	0	168,000	08/07/2024
7138633		LAKEWOOD	OH		02/08/2023	35.000	365,066	0	(14,217)	0	0	0	415,000	02/28/2025
7138634		CLEVELAND	OH		02/08/2023	35.000	217,633	0	0	0	0	0	250,000	03/25/2025
7138644		CLEVELAND	OH		02/08/2023	35.000	105,620	0	0	0	0	0	113,300	03/25/2025
7138688		CLEVELAND	OH		02/08/2023	35.000	177,464	0	(1)	0	0	0	207,000	03/25/2025
7138744		NEWARK	NJ		02/15/2023	10.875	403,844	0	(12,146)	0	0	0	684,950	02/06/2025
7138837		LEES SUMMIT	MO		02/17/2023	8.000	164,809	0	0	0	0	0	265,000	10/03/2024
7138906		CALUMET CITY	IL		02/17/2023	13.875	145,245	0	0	0	0	0	200,000	03/25/2025
7139274		PHILLIPSBURG	NJ		02/23/2023	12.000	122,726	0	(2,057)	0	0	0	180,000	02/06/2025
7139275		PHILLIPSBURG	NJ		02/23/2023	12.000	122,726	0	(2,298)	0	0	0	180,000	02/06/2025
7140131		HOMESTEAD	FL		02/27/2023	8.250	149,754	0	2,466	0	0	0	220,600	02/28/2025
7140195		DENVER	CO		02/27/2023	17.000	304,431	0	(8,797)	0	0	0	480,760	02/06/2025
7140202		NEW ORLEANS	LA		02/27/2023	17.000	215,890	0	0	0	0	0	216,000	11/19/2024
7140287		CLEVELAND	OH		02/24/2023	35.000	101,691	0	0	0	0	0	130,300	03/25/2025
7140299		CLEVELAND	OH		02/24/2023	35.000	94,292	0	0	0	0	0	125,000	03/25/2025
7140327		CLEVELAND	OH		02/24/2023	35.000	125,462	0	0	0	0	0	169,000	03/25/2025
7140937		EVANSVILLE	IN		03/06/2023	9.375	81,202	0	345	0	0	0	116,316	02/06/2025
7140938		LANSING	IL		03/06/2023	8.125	190,675	0	1,896	0	0	0	260,000	02/06/2025
7141157		CLEVELAND	OH		03/17/2023	8.085	163,040	0	(4,521)	0	0	0	289,900	04/03/2025
7141183		BALTIMORE	MD		03/17/2023	7.525	79,907	0	(1)	0	0	0	123,900	02/28/2025
7141205		TRENTON	NJ		03/17/2023	7.333	131,285	0	(905)	0	0	0	456,900	02/28/2025
7141208		MIDDLE RIVER	MD		03/17/2023	7.175	192,830	0	(490)	0	0	0	364,278	02/06/2025
7141267		PHILADELPHIA	PA		03/17/2023	8.418	171,621	0	(1,546)	0	0	0	192,000	05/12/2025
7141295		PALATKA	FL		03/17/2023	7.633	126,973	0	(1)	0	0	0	150,000	03/25/2025
7141581		DES PLAINES	IL		05/05/2023	7.750	303,629	0	0	0	0	0	350,000	05/13/2025
7141589		HARVEY	IL		05/05/2023	8.750	133,774	0	7	0	0	0	180,000	05/24/2025
7141954		KINGSTON	PA		03/24/2023	6.796	110,508	0	(3)	0	0	0	180,000	05/15/2025
7141962		PHILADELPHIA	PA		03/24/2023	7.283	109,444	0	0	0	0	0	190,000	05/12/2025
7141975		PHILADELPHIA	PA		03/24/2023	7.935	448,760	0	(4)	0	0	0	630,000	03/24/2025
7142111		EAST ORANGE	NJ		03/23/2023	7.500	320,754	0	0	0	0	0	550,000	05/05/2025
7142246		BELLEVUE	PA		03/28/2023	6.570	165,718	0	1,824	0	0	0	262,000	02/06/2025
7142303		SAN DIEGO	CA		03/28/2023	7.999	1,246,796	0	(10)	0	0	0	1,765,000	
7142311		BESSEMER	AL		03/29/2023	7.000	91,725	0	(772)	0	0	0	112,340	02/06/2025
7142343		WATERBURY	CT		03/29/2023	7.625	227,436	0	0	0	0	0	320,000	05/12/2025
7142346		PAINTED POST	NY		03/29/2023	8.750	156,069	0	(4)	0	0	0	175,000	03/20/2025
7142347		WATERBURY	CT		03/29/2023	7.625	263,112	0	0	0	0	0	390,000	05/12/2025
7142383		DUQUESNE	PA		03/30/2023	8.450	81,522	0	0	0	0	0	86,100	02/06/2025
7142420		SUMTER	SC		03/30/2023	7.383	109,409	0	(3,160)	0	0	0	184,400	02/28/2025
7142421		KATY	TX		03/30/2023	7.183	143,668	0	(4,131)	0	0	0	240,720	02/06/2025
7142446		HENRICO	VA		03/30/2023	7.467	197,845	0	(8,169)	0	0	0	359,406	02/06/2025
7142456		IRVINGTON	NJ		03/30/2023	7.700	185,133	0	(1)	0	0	0	280,000	03/25/2025
7142596		PHILADELPHIA	PA		04/06/2023	8.768	95,496	0	1,026	0	0	0	182,575	02/06/2025
7142646		INDIANAPOLIS	IN		05/05/2023	6.500	105,557	0	4,283	0	0	0	115,652	02/06/2025
7142786		RUSSELLVILLE	AL		04/12/2023	6.775	104,099	0	(743)	0	0	0	153,000	03/25/2025
7142854		PATERSON	NJ		04/11/2023	7.125	253,194	0	(5,581)	0	0	0	486,200	02/06/2025
7142986		LANSDOWNE	PA		04/12/2023	7.058	174,475	0	0	0	0	0	290,000	09/04/2024
7143130		COPLEY	OH		04/19/2023	6.500	110,803	0	0	0	0	0	289,100	03/25/2025
7143297		LOS ANGELES	CA		04/19/2023	4.750	184,000	0	14,767	0	0	0	528,471	02/06/2025
7143777		DETROIT	MI		04/18/2023	8.075	108,953	0	(4,195)	0	0	0	169,400	02/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7144008		ROANOKE	VA		04/21/2023	8.060	94,616	0	(2,238)	0	0	0	99,000	05/17/2025
7144152		BALTIMORE	MD		04/26/2023	7.640	124,702	0	(5,404)	0	0	0	170,300	02/28/2025
7144353		FORT WORTH	TX		05/04/2023	6.915	181,142	0	1,266	0	0	0	235,000	03/25/2025
7144356		GREENVILLE	IN		05/04/2023	6.548	225,147	0	(362)	0	0	0	355,755	02/06/2025
7144457		PHILADELPHIA	PA		05/08/2023	7.625	100,267	0	0	0	0	0	114,000	05/12/2025
7144499		CLEVELAND	OH		05/11/2023	6.923	252,902	0	0	0	0	0	320,000	11/02/2024
7144557		CLEVELAND	OH		05/11/2023	7.640	203,747	0	(4)	0	0	0	320,000	11/02/2024
7144569		TALLAHASSEE	FL		05/11/2023	7.240	108,300	0	(3,340)	0	0	0	177,975	02/06/2025
7144706		PHILADELPHIA	PA		05/18/2023	7.407	148,878	0	0	0	0	0	225,000	12/04/2025
7144941		MIAMI	FL		05/31/2023	7.623	640,294	0	(9,899)	0	0	0	799,000	09/06/2025
7144985		IRVINGTON	NJ		06/01/2023	7.625	473,008	0	(10,264)	0	0	0	505,000	10/02/2025
7145077		CLEVELAND	OH		06/07/2023	7.765	127,073	0	0	0	0	0	160,000	09/06/2025
7145078		CLEVELAND	OH		06/07/2023	6.465	140,639	0	0	0	0	0	190,000	09/08/2025
7145079		CLEVELAND	OH		06/07/2023	6.932	133,849	0	0	0	0	0	180,000	09/06/2025
7145145		SOUTH CHARLESTON	WV		06/09/2023	7.150	137,855	0	(3,028)	0	0	0	229,000	03/10/2025
7145177		BALTIMORE	MD		06/13/2023	7.215	148,416	0	(1)	0	0	0	240,000	09/17/2025
7145212		PHILADELPHIA	PA		06/13/2023	7.465	435,841	0	(3)	0	0	0	625,000	06/23/2025
7145248		DARBY	PA		06/13/2023	7.458	154,866	0	0	0	0	0	160,000	06/23/2025
7145328		OAKLYN	NJ		06/23/2023	7.410	201,123	0	(11,895)	0	0	0	345,000	06/04/2025
7145361		ROANOKE	VA		06/23/2023	7.250	114,682	0	(3,157)	0	0	0	125,000	01/09/2025
7145404		CLEVELAND	OH		06/27/2023	7.715	99,192	0	0	0	0	0	115,000	09/08/2025
7145405		CLEVELAND	OH		06/27/2023	7.732	122,940	0	0	0	0	0	140,000	11/01/2025
7145442		WILLOW GROVE	PA		06/27/2023	7.507	332,800	0	0	0	0	0	420,000	10/02/2025
7145706		CLEVELAND	OH		07/19/2023	7.323	157,681	0	0	0	0	0	180,000	11/01/2025
7145707		CLEVELAND	OH		07/19/2023	7.990	127,204	0	0	0	0	0	160,000	09/06/2025
7145762		BALTIMORE	MD		07/19/2023	7.615	175,305	0	(2,749)	0	0	0	255,000	09/11/2025
7145763		BALTIMORE	MD		07/19/2023	7.590	137,354	0	(1,693)	0	0	0	228,000	09/06/2025
7145829		CLEVELAND	OH		07/26/2023	7.657	143,044	0	0	0	0	0	180,000	09/16/2025
7145836		BALTIMORE	MD		07/26/2023	7.590	113,716	0	(2,479)	0	0	0	115,000	09/03/2025
7145932		CLEVELAND	OH		08/01/2023	8.390	132,125	0	0	0	0	0	166,000	09/08/2025
7145939		EUCLID	OH		08/01/2023	7.875	146,241	0	(1,478)	0	5,611	0	155,000	11/22/2025
7145993		BALTIMORE	MD		08/03/2023	12.000	115,756	0	(1,124)	0	0	0	160,000	10/16/2025
7146061		CLEVELAND	OH		08/08/2023	8.232	181,865	0	0	0	0	0	229,000	11/01/2025
7146063		CLEVELAND	OH		08/08/2023	7.890	128,275	0	0	0	0	0	150,000	12/12/2025
7146085		CLEVELAND	OH		08/08/2023	8.465	92,656	0	(1,612)	0	0	0	145,000	12/15/2025
7146215		FORT WORTH	TX		08/23/2023	7.875	193,407	0	(2,950)	0	0	0	245,000	03/25/2025
7146216		FORT WORTH	TX		08/23/2023	8.125	237,182	0	(5,820)	0	0	0	300,000	04/05/2025
7146239		CLEVELAND	OH		08/23/2023	8.340	147,044	0	0	0	0	0	185,000	11/01/2025
7146254		MIDDLETOWN	NY		08/23/2023	8.848	309,994	0	0	0	0	0	550,000	09/07/2025
7146256		BALTIMORE	MD		08/23/2023	7.760	232,138	0	(4,538)	0	0	0	315,000	09/16/2025
7146278		DAVENPORT	FL		09/05/2023	7.875	276,000	0	679	0	0	0	335,000	09/25/2025
7146420		PHILADELPHIA	PA		09/08/2023	8.090	157,357	0	(5,243)	0	0	0	249,372	02/06/2025
7146424		CLEVELAND	OH		09/08/2023	8.340	147,044	0	0	0	0	0	185,000	11/02/2024
7146427		CLEVELAND	OH		09/08/2023	8.207	144,634	0	0	0	0	0	182,000	11/02/2024
7146467		BALTIMORE	MD		09/08/2023	7.990	136,507	0	(2,963)	0	0	0	198,000	02/28/2025
7146498		CLEVELAND	OH		09/14/2023	8.340	123,994	0	0	0	0	0	135,000	11/01/2025
7146499		CLEVELAND	OH		09/14/2023	7.873	135,830	0	0	0	0	0	175,000	11/01/2025
7146538		SCRANTON	PA		09/14/2023	23.000	111,769	0	0	0	0	0	148,000	10/08/2025
7146545		MEMPHIS	TN		09/19/2023	8.500	120,807	0	(3,836)	0	0	0	158,000	07/26/2025
7146608		BALTIMORE	MD		09/22/2023	23.000	171,061	0	0	0	0	0	215,000	11/19/2025
7148418		FAYETTEVILLE	AR		10/05/2023	7.750	131,355	0	(1,193)	0	0	0	221,760	02/06/2025
7148450		BALTIMORE	MD		10/06/2023	7.990	137,994	0	(1,090)	0	0	0	200,000	09/03/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7148486		PHILADELPHIA	PA		10/10/2023	23.000	158,705	0	0	0	0	0	205,000	08/14/2025
7148504		PHILADELPHIA	PA		10/10/2023	7.875	112,343	0	634	0	0	0	165,000	10/03/2025
7148555		CLEVELAND	OH		10/23/2023	8.290	134,210	0	0	0	0	0	152,000	11/01/2025
7148558		BALTIMORE	MD		10/23/2023	8.565	236,250	0	(5,988)	0	0	0	285,000	09/07/2025
7148710		NORTH MIAMI	FL		10/25/2023	23.000	816,881	0	(19,894)	0	0	0	1,400,000	10/27/2025
7148786		CHICAGO	IL		10/24/2023	8.375	177,219	0	(4,531)	0	0	0	264,000	10/03/2025
7148861		BALTIMORE	MD		11/02/2023	8.365	134,088	0	(1,712)	0	0	0	190,000	09/06/2025
7148869		KANSAS CITY	MO		11/02/2023	8.240	106,860	0	(1,347)	0	0	0	141,500	01/22/2025
7148889		DETROIT	MI		11/02/2023	8.857	99,252	0	(2,944)	0	1,572	0	105,000	11/21/2025
7148958		PITTSBURGH	PA		11/06/2023	9.065	133,408	0	(1)	0	0	0	135,000	06/22/2025
7149063		OCALA	FL		11/15/2023	8.125	148,752	0	(3,307)	0	0	0	229,000	12/03/2025
7149079		JAMAICA	NY		11/14/2023	24.000	726,050	0	(27,820)	0	0	0	970,000	10/04/2025
7149090		AUGUSTA	GA		11/15/2023	8.500	131,969	0	0	0	0	0	166,000	05/26/2025
7149107		FORT WORTH	TX		11/15/2023	8.750	238,766	0	(8,006)	0	0	0	301,000	04/05/2025
7149109		CEDAR LAKE	IN		11/14/2023	23.000	167,325	0	(6,445)	0	0	0	185,000	08/15/2025
7149149		BALTIMORE	MD		11/16/2023	8.390	146,538	0	(4,767)	0	0	0	212,000	09/12/2025
7149174		BALTIMORE	MD		11/16/2023	8.310	107,286	0	(3,120)	0	0	0	140,000	09/13/2025
7149225		SANTA FE	NM		11/20/2023	8.125	286,382	0	(2,840)	0	0	0	812,200	02/06/2025
7149489		PATERSON	NJ		11/28/2023	8.750	477,441	0	0	0	0	0	600,000	11/03/2025
7149644		KINGSLAND	TX		01/31/2024	7.375	1,300,000	0	32,213	0	0	0	1,600,000	09/10/2025
7149695		PETERSBURG	VA		01/31/2024	8.250	95,737	0	(3,444)	0	0	0	135,000	12/03/2025
7149839		SOUTH LYON	MI		01/31/2024	8.250	319,742	0	0	0	0	0	550,000	11/07/2025
7149855		ROOSEVELT	NY		12/01/2023	16.000	334,090	0	0	0	0	0	500,000	06/24/2025
7149856		BALTIMORE	MD		12/01/2023	23.000	177,497	0	0	0	0	0	255,000	09/10/2025
7149912		JACKSONVILLE	FL		12/20/2023	7.500	105,649	0	234	0	0	0	165,000	05/14/2025
7149935		PHILADELPHIA	PA		12/18/2023	8.625	109,596	0	(648)	0	0	0	140,000	12/01/2025
7149948		WATERBURY	CT		12/18/2023	8.500	306,747	0	0	0	0	0	400,000	06/21/2025
7149954		GAINESVILLE	FL		12/18/2023	8.880	173,691	0	(7,187)	0	0	0	213,000	12/11/2025
7150052		MEMPHIS	TN		12/20/2023	10.000	94,288	0	(4,216)	0	0	0	117,450	02/06/2025
7150072		MEQUON	WI		12/20/2023	8.500	417,303	0	0	0	0	0	530,000	11/19/2024
7150081		ORLANDO	FL		12/20/2023	8.500	160,680	0	(3,745)	0	0	0	208,458	02/06/2025
7150122		JONESBORO	GA		12/19/2023	8.882	103,583	0	0	0	0	0	149,000	12/05/2025
7150214		DEPEW	NY		12/27/2023	4.750	157,461	0	0	0	0	0	280,000	03/25/2025
7150370		MIAMI	FL		12/27/2023	7.500	641,285	0	(3)	0	0	0	687,500	11/04/2025
7151507		BALTIMORE	MD		12/28/2023	8.090	107,384	0	(4,865)	0	0	0	145,000	09/14/2025
7151868		BALTIMORE	MD		01/03/2024	8.640	166,736	0	(6,626)	0	0	0	225,000	09/14/2025
7151921		BUFFALO	NY		01/09/2024	8.625	92,505	0	(2,274)	0	0	0	130,000	09/02/2025
7151925		PHILADELPHIA	PA		01/09/2024	8.375	96,342	0	(887)	0	0	0	155,000	10/03/2025
7151926		JACKSONVILLE	FL		01/09/2024	8.625	137,816	0	(5,300)	0	0	0	139,000	06/16/2025
7151927		JACKSONVILLE	FL		01/09/2024	8.625	100,817	0	(4,426)	0	0	0	145,000	06/04/2025
7151979		CHICAGO	IL		01/10/2024	23.000	429,690	0	0	0	0	0	575,000	09/26/2025
7152073		BALTIMORE	MD		01/16/2024	8.110	145,052	0	(6,483)	0	0	0	160,000	09/12/2025
7152074		BALTIMORE	MD		01/16/2024	7.680	102,585	0	(3,824)	0	0	0	158,000	09/14/2025
7152124		BALTIMORE	MD		01/16/2024	7.505	129,983	0	(3,679)	0	0	0	203,000	09/14/2025
7152227		JERSEY CITY	NJ		01/17/2024	7.820	780,090	0	0	0	0	0	1,050,000	12/11/2025
7152292		AUGUSTA	GA		01/19/2024	8.465	88,392	0	(3,384)	0	0	0	170,000	10/01/2025
7152337		BALTIMORE	MD		01/19/2024	7.480	147,632	0	(4,682)	0	0	0	230,000	09/11/2025
7152399		PORTSMOUTH	VA		01/26/2024	8.000	182,437	0	(5,945)	0	0	0	264,000	10/15/2025
7152548		PHENIX CITY	AL		02/14/2024	9.625	86,545	0	(3,449)	0	0	0	147,700	01/22/2025
7152592		INKSTER	MI		02/14/2024	9.250	92,916	0	(3,695)	0	0	0	130,000	05/02/2025
7152611		BALTIMORE	MD		01/26/2024	8.240	193,890	0	(8,876)	0	0	0	280,000	09/04/2025
7152617		BALTIMORE	MD		01/26/2024	7.935	152,006	0	(5,856)	0	0	0	220,000	09/13/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7152652		COLUMBUS	OH		01/26/2024	8.698	219,312	0	(5,802)	0	0	0	224,000	09/05/2025
7152962		WATERBURY	CT		02/01/2024	8.490	359,915	0	0	0	0	0	370,000	09/08/2025
7153031		SAN ANTONIO	TX		02/16/2024	9.374	215,353	0	(9,650)	0	0	0	291,000	10/09/2025
7153036		LUBBOCK	TX		02/16/2024	8.375	169,714	0	(4,159)	0	0	0	170,000	10/03/2025
7153044		LUBBOCK	TX		02/16/2024	8.375	115,579	0	(4,715)	0	0	0	198,000	05/02/2025
7153056		SAVANNAH	GA		02/16/2024	9.000	227,657	0	0	0	0	0	286,575	05/01/2025
7153077		BALTIMORE	MD		02/02/2024	8.110	125,806	0	(5,525)	0	0	0	155,000	09/13/2025
7153082		BALTIMORE	MD		02/02/2024	7.935	160,988	0	(6,021)	0	0	0	165,000	09/16/2025
7153098		EAST ELMHURST	NY		02/02/2024	8.068	889,020	0	0	0	0	0	1,225,000	09/07/2025
7153183		PHILADELPHIA	PA		02/09/2024	8.240	228,166	0	(2,153)	0	0	0	325,000	09/08/2025
7153302		BALTIMORE	MD		02/09/2024	7.685	103,656	0	(3,433)	0	0	0	150,000	09/13/2025
7153306		ABERDEEN	MD		02/09/2024	8.015	225,605	0	(10,014)	0	0	0	295,000	08/13/2025
7153315		PHILADELPHIA	PA		02/09/2024	8.702	141,007	0	(1,368)	0	0	0	190,000	09/30/2025
7153482		CLEVELAND	OH		02/15/2024	8.840	77,897	0	(2,844)	0	0	0	105,000	12/01/2025
7153546		SCRANTON	PA		02/21/2024	23.000	164,554	0	0	0	0	0	236,000	12/18/2025
7153831		SCRANTON	PA		03/01/2024	23.000	254,115	0	(6,469)	0	0	0	341,000	07/25/2025
7153832		SCRANTON	PA		03/01/2024	23.000	216,944	0	(3)	0	0	0	290,000	07/02/2025
7153894		PHILADELPHIA	PA		03/08/2024	8.515	618,750	0	(22,621)	0	0	0	825,000	03/17/2025
7153902		BALTIMORE	MD		03/08/2024	7.430	109,014	0	(1,962)	0	0	0	109,400	02/28/2025
7153903		BALTIMORE	MD		03/08/2024	7.685	148,693	0	(3,495)	0	0	0	215,000	02/28/2025
7153916		BALTIMORE	MD		03/11/2024	8.220	126,030	0	(4,552)	0	0	0	170,000	02/28/2025
7153931		BALTIMORE	MD		03/11/2024	8.290	163,124	0	(6,318)	0	0	0	220,000	02/28/2025
7153932		WHITE PLAINS	NY		03/11/2024	16.000	671,472	0	(28,968)	0	0	0	1,050,000	10/09/2025
7153934		PENN VALLEY	CA		03/11/2024	7.220	310,400	0	(2,715)	0	0	0	492,360	02/06/2025
7153946		LOS ANGELES	CA		03/11/2024	8.130	680,250	0	(18,877)	0	0	0	885,000	11/14/2025
7154000		CLEVELAND	OH		03/15/2024	8.765	179,261	0	(7,456)	0	0	0	250,860	02/06/2025
7154022		BALTIMORE	MD		03/15/2024	7.840	246,989	0	(9,656)	0	0	0	328,510	02/06/2025
7154066		FLINT	MI		03/15/2024	8.600	96,651	0	(4,687)	0	0	0	140,800	02/06/2025
7154837		DETROIT	MI		03/25/2024	23.000	86,862	0	(4,004)	0	0	0	110,000	10/14/2025
7154905		MACON	GA		03/28/2024	8.765	112,800	0	(4,784)	0	0	0	135,000	09/04/2025
7154906		MACON	GA		03/28/2024	8.765	110,400	0	(4,683)	0	0	0	138,000	09/04/2025
7154927		FORT LAUDERDALE	FL		04/03/2024	23.000	442,905	0	(16,625)	0	0	0	645,000	09/03/2025
7154994		MILWAUKEE	WI		04/05/2024	17.000	145,084	0	(4,522)	0	0	0	160,000	10/02/2025
7155080		LITTLE EGG HARBOR TWP	NJ		04/05/2024	8.698	207,936	0	(8,253)	0	0	0	280,000	12/01/2025
7155086		GWYNN OAK	MD		04/05/2024	8.207	254,462	0	(9,083)	0	0	0	280,000	12/01/2025
7155139		PHILADELPHIA	PA		04/09/2024	7.625	257,651	0	(2,566)	0	0	0	360,000	11/04/2025
7155201		BROOKLYN	NY		04/12/2024	16.000	1,046,902	0	(34,867)	0	0	0	1,800,000	09/11/2025
7155256		CLEVELAND	OH		04/15/2024	8.565	281,932	0	(9,694)	0	0	0	380,000	03/10/2024
7155286		CLEVELAND	OH		04/15/2024	8.565	161,740	0	(4,998)	0	0	0	218,000	03/19/2024
7155314		SAINT LOUIS	MO		04/19/2024	14.648	121,871	0	(1,597)	0	0	0	142,000	09/04/2025
7155329		BALTIMORE	MD		04/19/2024	8.207	126,299	0	(3,385)	0	0	0	170,000	09/13/2025
7155335		PHILADELPHIA	PA		04/19/2024	8.507	138,248	0	0	0	0	0	200,000	11/01/2025
7155339		BALTIMORE	MD		04/19/2024	8.040	142,207	0	(3,838)	0	0	0	160,000	11/04/2025
7155345		PHILADELPHIA	PA		04/19/2024	8.527	243,306	0	0	0	0	0	325,000	11/03/2025
7155347		BALTIMORE	MD		04/19/2024	8.207	259,842	0	(6,970)	0	0	0	325,000	09/20/2025
7155348		BALTIMORE	MD		04/19/2024	8.207	104,011	0	(2,995)	0	0	0	140,000	09/14/2025
7155355		BALTIMORE	MD		04/19/2024	8.207	152,302	0	(4,234)	0	0	0	185,000	09/19/2025
7155434		MILWAUKEE	WI		04/24/2024	8.250	137,361	0	(3,973)	0	0	0	146,000	12/04/2025
7156751		BALTIMORE	MD		04/26/2024	8.148	163,050	0	(4,950)	0	0	0	235,000	09/11/2025
7156779		BELLWOOD	IL		05/01/2024	23.000	217,764	0	(4,662)	0	0	0	240,000	09/15/2025
7156913		PHILADELPHIA	PA		05/10/2024	17.000	163,942	0	0	0	0	0	180,000	08/15/2025
7157177		KANSAS CITY	MO		05/21/2024	8.165	134,611	0	(5,159)	0	0	0	170,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7157636		BALTIMORE	MD		05/28/2024	8.298	152,788	0	(7,706)	0	0	0	220,000	10/31/2025
7157851		NEPTUNE CITY	NJ		06/11/2024	16.000	448,146	0	(15,615)	0	0	0	539,900	11/12/2025
7157878		OMAHA	NE		06/11/2024	23.000	135,929	0	(4,726)	0	0	0	259,000	11/13/2025
7157892		BALTIMORE	MD		06/11/2024	8.173	217,868	0	(6,002)	0	0	0	300,000	09/13/2025
7158058		JACKSONVILLE	FL		06/18/2024	23.000	128,548	0	(4,625)	0	0	0	200,000	04/08/2024
7158087		ENDICOTT	NY		06/18/2024	16.000	87,741	0	(4,065)	0	0	0	105,000	12/17/2025
7158188		HICKSVILLE	NY		07/02/2024	16.000	372,632	0	(16,471)	0	0	0	685,000	10/02/2025
7158189		BROOKLYN	NY		07/02/2024	16.000	1,791,607	0	(63,224)	0	0	0	2,655,000	11/08/2025
7158292		LAFAYETTE	LA		07/02/2024	8.373	223,506	0	(11,129)	0	0	0	235,000	09/12/2025
7158296		PHILADELPHIA	PA		07/02/2024	7.965	115,831	0	(1,155)	0	0	0	165,000	11/24/2025
7158401		SENECA	SC		07/08/2024	17.000	120,000	0	(4,696)	0	0	0	162,000	09/18/2025
7158456		DETROIT	MI		07/09/2024	23.000	85,478	0	(3,742)	0	0	0	90,000	10/14/2025
7158472		FORT LAUDERDALE	FL		07/09/2024	23.000	603,221	0	(29,659)	0	0	0	872,000	10/08/2025
7158473		FORT LAUDERDALE	FL		07/09/2024	23.000	291,604	0	(8,532)	0	0	0	445,000	10/31/2025
7158530		PHILADELPHIA	PA		07/11/2024	8.765	86,285	0	(1,720)	0	0	0	130,000	09/07/2025
7158889		KLAMATH FALLS	OR		10/28/2024	7.500	412,431	0	(15,951)	0	0	0	775,000	04/16/2025
7158930		NORWALK	CA		10/28/2024	8.875	825,000	0	(24,502)	0	0	0	1,300,000	06/10/2024
7158942		NEWARK	NJ		10/28/2024	8.250	1,400,000	0	(79,387)	0	0	0	2,199,999	06/10/2024
7159532		BALTIMORE	MD		07/23/2024	7.915	121,450	0	(5,798)	0	0	0	153,000	09/13/2025
7159537		BALTIMORE	MD		07/23/2024	7.848	159,773	0	(7,588)	0	0	0	215,000	09/15/2025
7159538		BALTIMORE	MD		07/23/2024	7.848	123,796	0	(6,126)	0	0	0	170,000	10/18/2025
7159539		BALTIMORE	MD		07/23/2024	7.848	144,604	0	(6,868)	0	0	0	195,000	09/12/2025
7159705		CALUMET CITY	IL		07/25/2024	23.000	149,135	0	(7,745)	0	0	0	200,000	09/15/2025
7159708		PILESGROVE	NJ		07/25/2024	16.000	311,630	0	(13,593)	0	0	0	386,000	03/08/2025
7159761		CLEVELAND	OH		07/29/2024	7.750	84,520	0	(4,462)	0	0	0	117,000	12/02/2025
7160162		BATON ROUGE	LA		10/29/2024	8.000	220,034	0	(10,969)	0	0	0	275,000	07/10/2025
7160164		BATON ROUGE	LA		10/29/2024	8.000	203,917	0	(10,245)	0	0	0	321,000	12/12/2025
7160198		MILWAUKEE	WI		10/29/2024	9.000	83,720	0	(4,984)	0	0	0	90,000	04/12/2025
7160199		MILWAUKEE	WI		10/29/2024	9.000	100,164	0	(6,002)	0	0	0	134,000	04/07/2025
7160716		BALTIMORE	MD		08/02/2024	7.548	124,919	0	(6,019)	0	0	0	175,000	09/13/2025
7160734		BALTIMORE	MD		08/02/2024	7.411	118,377	0	(6,451)	0	0	0	135,000	09/12/2025
7160890		ST LOUIS	MO		08/08/2024	7.250	81,907	0	(2,959)	0	0	0	110,000	09/05/2025
7161013		RICHMOND	VA		08/12/2024	7.000	235,200	0	(10,907)	0	0	0	325,000	10/08/2025
7161022		PLAINVIEW	TX		08/12/2024	7.125	270,899	0	(12,884)	0	0	0	300,000	12/16/2025
7161039		LUBBOCK	TX		08/13/2024	8.082	103,510	0	(6,190)	0	0	0	112,000	08/13/2025
7161141		DEPTFORD	NJ		08/15/2024	45.000	231,262	0	(7,699)	0	0	0	250,000	12/17/2025
7161279		BALTIMORE	MD		08/22/2024	7.438	238,145	0	(13,337)	0	0	0	320,000	09/15/2025
7161305		PHILADELPHIA	PA		08/22/2024	8.251	208,331	0	(9,205)	0	0	0	275,000	12/11/2025
7162431		JERSEY CITY	NJ		09/04/2024	45.000	633,931	0	(19,371)	0	0	0	650,000	12/19/2025
7162445		CRYSTAL RIVER	FL		09/04/2024	23.000	246,000	0	(13,826)	0	0	0	328,000	07/03/2024
7162508		BALTIMORE	MD		09/05/2024	7.700	260,574	0	(12,851)	0	0	0	350,000	09/12/2025
7162509		BALTIMORE	MD		09/05/2024	7.700	148,041	0	(7,454)	0	0	0	199,000	09/13/2025
7162518		BUFFALO	NY		09/05/2024	7.901	119,584	0	(7,069)	0	0	0	160,000	11/03/2025
7162536		KANSAS CITY	MO		09/05/2024	7.875	90,288	0	(5,409)	0	0	0	130,000	07/06/2024
7162562		BALTIMORE	MD		09/05/2024	7.588	124,310	0	(7,057)	0	0	0	167,000	09/13/2025
7162564		BALTIMORE	MD		09/05/2024	7.263	137,640	0	(7,727)	0	0	0	185,000	09/12/2025
7164275		ATLANTA	GA		09/18/2024	6.875	404,497	0	(18,489)	0	0	0	565,000	12/03/2025
7164299		BALTIMORE	MD		09/13/2024	7.088	149,964	0	(8,977)	0	0	0	238,000	09/13/2025
7164300		BALTIMORE	MD		09/13/2024	7.088	151,139	0	(9,048)	0	0	0	240,000	09/13/2025
7164302		BALTIMORE	MD		09/13/2024	7.263	126,480	0	(7,434)	0	0	0	170,000	09/13/2025
7164305		BALTIMORE	MD		09/13/2024	7.700	193,421	0	(9,669)	0	0	0	260,000	09/13/2025
7164335		NEWARK	NJ		09/13/2024	7.738	350,545	0	(13,985)	0	0	0	375,000	11/02/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7164555		SACRAMENTO	CA		11/25/2024	7.000	296,095	0	(5,932)	0	0	0	483,500	12/02/2025
7164603		PORT JERVIS	NY		11/25/2024	8.000	223,604	0	(9,445)	0	0	0	300,000	07/17/2024
7164712		NEWPORT NEWS	VA		11/25/2024	8.125	103,153	0	0	0	0	0	165,000	12/05/2025
7165130		WEST HAVEN	CT		09/24/2024	45.000	272,233	0	(9,628)	0	0	0	356,000	10/07/2025
7165194		SARASOTA	FL		09/24/2024	23.000	276,563	0	(10,619)	0	0	0	430,000	08/08/2024
1000433425		BATON ROUGE	LA		12/27/2024	8.000	218,503	0	(10,913)	0	0	0	325,000	12/12/2025
1000438249		OWINGS MILLS	MD		10/30/2024	8.875	173,190	0	(10,377)	0	0	0	250,000	02/03/2025
1000438811		MONTGOMERY	AL		10/30/2024	7.875	102,096	0	(4,181)	0	0	0	120,000	12/03/2025
1000439157		EUREKA SPRINGS	AR		10/30/2024	7.500	149,206	0	(8,937)	0	0	0	275,000	05/29/2025
1000439671		DETROIT	MI		10/30/2024	10.375	105,943	0	(6,344)	0	0	0	152,000	06/09/2025
1000440936		JACKSONVILLE	FL		10/02/2024	6.750	111,761	0	(4,437)	0	0	0	142,000	10/08/2025
1000441415		PHILADELPHIA	PA		10/03/2024	7.735	325,362	0	(16,717)	0	0	0	402,000	12/11/2025
1000441988		SCRANTON	PA		10/10/2024	23.000	129,845	0	(2,592)	0	0	0	140,000	07/15/2025
1000442149		BALTIMORE	MD		10/10/2024	23.000	134,073	0	(3,425)	0	0	0	176,000	09/13/2025
1000442858		ROCKFORD	IL		10/09/2024	9.500	95,662	0	(1,889)	0	0	0	175,000	10/25/2025
1000443166		MONROE	NY		12/09/2024	8.124	618,750	0	(32,384)	0	0	0	815,000	09/15/2025
1000444092		BALTIMORE	MD		10/10/2024	7.363	133,693	0	(6,318)	0	0	0	175,000	09/12/2025
1000444224		BALTIMORE	MD		10/10/2024	7.550	156,310	0	(8,145)	0	0	0	210,000	09/14/2025
1000444550		BRIDGEWATER	NJ		10/11/2024	16.000	325,835	0	(16,256)	0	0	0	790,000	08/13/2025
1000444682		STAMFORD	CT		10/11/2024	45.000	451,614	0	(4,572)	0	0	0	590,000	09/19/2025
1000444708		MOUNT VERNON	NY		10/11/2024	24.000	491,250	0	(11,027)	0	0	0	660,000	09/10/2025
1000445378		CAPITOL HEIGHTS	MD		12/27/2024	7.750	289,485	0	(15,986)	0	0	0	390,000	
1000445668		NEWPORT NEWS	VA		12/27/2024	8.000	109,478	0	(5,445)	0	0	0	150,000	12/03/2025
1000445670		NEWPORT NEWS	VA		12/27/2024	8.000	121,774	0	(6,057)	0	0	0	175,000	12/03/2025
1000445719		WHITE HOUSE	TN		12/27/2024	7.875	256,782	0	(10,200)	0	0	0	374,000	12/03/2025
1000446241		RIVIERA BEACH	FL		12/27/2024	8.125	253,457	0	(12,814)	0	0	0	385,000	07/01/2025
1000446573		LOS ANGELES	CA		12/27/2024	6.625	611,828	0	(1,079)	0	0	0	670,000	10/03/2025
1000447306		TONAWANDA	NY		12/11/2024	15.000	132,282	0	(2,379)	0	0	0	167,000	10/22/2024
1000447866		NEWARK	NJ		10/25/2024	16.000	393,394	0	(14,258)	0	0	0	580,000	11/10/2025
1000448590		BALTIMORE	MD		10/29/2024	7.263	121,621	0	(5,522)	0	0	0	175,000	09/14/2025
1000448602		BALTIMORE	MD		10/29/2024	6.982	175,217	0	(4,084)	0	0	0	190,000	09/07/2025
1000448614		BALTIMORE	MD		10/29/2024	7.263	141,775	0	(6,083)	0	0	0	196,000	09/14/2025
1000448630		BALTIMORE	MD		10/29/2024	6.982	180,281	0	(4,132)	0	0	0	242,000	09/07/2025
1000448700		PHILADELPHIA	PA		10/29/2024	7.026	360,000	0	(9,213)	0	0	0	450,000	11/01/2025
1000448730		BALTIMORE	MD		10/29/2024	6.982	167,617	0	(3,910)	0	0	0	225,000	09/13/2025
1000448838		BALTIMORE	MD		10/29/2024	6.900	307,613	0	(7,935)	0	0	0	390,000	09/11/2025
1000449396		LAUDERHILL	FL		10/29/2024	7.125	159,541	0	(5,024)	0	0	0	230,000	08/14/2024
1000451606		CINCINNATI	OH		11/06/2024	12.570	232,373	0	1,143	0	0	0	330,000	11/13/2025
1000451656		CINCINNATI	OH		11/06/2024	13.226	234,328	0	533	0	0	0	250,000	11/13/2025
1000451658		CINCINNATI	OH		11/06/2024	13.042	137,821	0	652	0	0	0	185,000	07/09/2025
1000452154		SHREVEPORT	LA		11/08/2024	6.970	146,747	0	(4,169)	0	0	0	165,000	12/01/2025
1000452204		LUBBOCK	TX		11/08/2024	7.150	79,743	0	(2,401)	0	0	0	87,500	06/20/2025
1000455291		LOUISVILLE	KY		11/12/2024	7.301	116,543	0	(4,290)	0	0	0	118,000	09/05/2025
1000457318		SENATOBIA	MS		11/25/2024	6.750	177,667	0	(1,940)	0	0	0	201,000	12/06/2025
1000457382		PHILADELPHIA	PA		11/25/2024	7.750	690,000	0	(21,986)	0	0	0	770,000	12/03/2025
1000457675		BALTIMORE	MD		11/20/2024	7.300	244,248	0	(8,829)	0	0	0	355,000	09/13/2025
1000457689		BALTIMORE	MD		11/20/2024	7.350	143,977	0	(5,114)	0	0	0	170,000	09/13/2025
1000460809		FORT LAUDERDALE	FL		01/30/2025	8.000	373,203	0	(7,464)	0	0	0	575,000	10/03/2025
1000461412		SAINT LOUIS	MO		01/30/2025	7.230	188,223	0	(5,271)	0	0	0	250,000	12/03/2025
1000461493		SAINT PETERSBURG	FL		01/30/2025	7.500	288,510	0	(12,443)	0	0	0	350,000	11/05/2025
1000461530		MIAMI	FL		01/30/2025	7.125	223,904	0	(4,478)	0	0	0	1,240,000	09/16/2024
1000463201		PHILADELPHIA	PA		01/30/2025	7.875	220,163	0	(4,403)	0	0	0	234,800	06/05/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1000463219		TAMPA	FL		01/30/2025	7.625	222,233	0	(7,878)	0	0	0	308,000	11/13/2025
1000463451		HAMPTON	VA		01/30/2025	7.375	228,598	0	(8,935)	0	0	0	250,000	11/06/2025
1000463497		YUCCA VALLEY	CA		01/30/2025	7.500	267,650	0	(8,036)	0	0	0	340,000	10/09/2025
1000464719		BALTIMORE	MD		11/26/2024	7.782	216,411	0	(4,817)	0	0	0	290,000	11/20/2025
1000464731		BALTIMORE	MD		11/26/2024	7.888	210,000	0	(4,459)	0	0	0	284,000	11/18/2025
1000471977		BALTIMORE	MD		01/28/2025	8.614	216,000	0	(10,215)	0	0	0	273,000	09/12/2025
1000476577		AKRON	OH		03/03/2025	23.000	87,723	0	(1,757)	0	0	0	110,000	11/11/2025
1000489488		BROOKLYN	NY		03/26/2025	24.000	635,095	0	(10,635)	0	0	0	870,000	03/06/2025
1000496050		BALTIMORE	MD		04/23/2025	8.109	292,000	0	(4,719)	0	0	0	365,000	09/13/2025
1000510119		ELDON	MO		11/14/2025	18.000	345,512	0	(6,910)	0	0	0	461,000	06/13/2025
1000543580		PLAINFIELD	NJ		09/15/2025	7.125	659,472	0	(13,189)	0	0	0	825,000	08/05/2025
2799999. Mortgages in the process of foreclosure-residential mortgages-all other							87,895,977	0	(1,781,527)	0	7,183	0	122,787,974	XXX
8002626		NEW YORK	NY		05/30/2018	5.099	134,201,780	0	33,847	0	0	0	109,026,960	09/01/2024
8002848		BROOKLYN	NY		10/12/2021	9.209	72,959,473	0	0	0	0	0	112,761,320	07/01/2024
2999999. Mortgages in the process of foreclosure-commercial mortgages-all other							207,161,253	0	33,847	0	0	0	221,788,280	XXX
3299999. Total - mortgages in the process of foreclosure							295,057,230	0	(1,747,680)	0	7,183	0	344,576,254	XXX
3399999 - Totals							38,314,553,151	0	25,793,559	44,187,768	(16,582,161)	476,232,430	75,069,722,624	XXX

General Interrogatory:

1. Mortgages in good standing $ .....0 unpaid taxes $ .....0 interest due and unpaid.
2. Restructured mortgages $ .....0 unpaid taxes $ .....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .....0 unpaid taxes $ .....0 interest due and unpaid.
4. Mortgages in process of foreclosure $ .....0 unpaid taxes $ .....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
5555275	GRANTHAM	GBR		06/09/2025	6.510	317,305,930	21,150,822	652,349,250
8003018	JACKSONVILLE	FL		03/26/2025	6.300	33,454,155	0	58,205,228
8880083555A	TWIN FALLS	ID		03/04/2025	7.183	34,235,625	0	63,373,906
8880086555A	BAKERSFIELD	CA		03/25/2025	6.690	39,940,000	0	112,200,000
8880107555A	SEMONILE	TX		09/19/2025	6.550	20,963,250	0	35,150,000
0199999. Mortgages in good standing - farm mortgages						445,898,960	21,150,822	921,278,385
1000351234	Dearborn Heights	MI		01/30/2025	9.423	109,195	0	135,000
1000356724	Middletown	OH		01/10/2025	7.431	123,110	0	159,000
1000357611	Mesa	AZ		01/30/2025	7.703	218,223	0	356,000
1000357623	The Bronx	NY		01/30/2025	7.838	1,102,208	0	1,350,000
1000357625	Bronx	NY		01/30/2025	7.838	1,084,147	0	1,325,000
1000357627	Wildwood	FL		01/30/2025	7.822	156,756	0	205,000
1000357661	WEST PALM BEACH	FL		01/30/2025	8.080	576,237	0	700,000
1000357963	COLUMBIA	PA		01/30/2025	7.826	191,240	0	235,000
1000358091	Lithonia	GA		01/30/2025	7.455	188,019	0	257,000
1000431872	Logan	OH		01/10/2025	7.891	121,859	0	145,000
1000433459	Chandler	AZ		01/30/2025	7.457	288,065	0	515,000
1000433497	LAKEMONT	GA		01/30/2025	7.741	154,081	0	445,000
1000433683	Port Charlotte	FL		01/30/2025	7.334	177,965	0	335,000
1000433827	DE SOTO	TX		01/30/2025	7.619	202,180	0	281,000
1000434089	NORTH AUGUSTA	SC		01/30/2025	7.456	117,631	0	175,000
1000434111	Augusta	GA		01/30/2025	7.456	134,739	0	186,000
1000434287	San Antonio	TX		01/30/2025	7.334	184,715	0	330,000
1000434303	SARASOTA	FL		01/30/2025	7.457	303,285	0	600,000
1000447656	Stone Mountain	GA		02/04/2025	6.552	139,585	0	193,000
1000453784	Memphis	TN		03/11/2025	7.013	103,127	0	133,000
1000454545	Plainville	CT		02/04/2025	7.489	169,951	0	230,000
1000454547	Waterbury	CT		02/04/2025	6.843	214,292	0	295,000
1000454556	Milwaukee	WI		02/04/2025	7.239	93,678	0	130,000
1000454614	Columbus,Columbus,Columbus,Grove City,Columbus,Columbus,Reynoldsburg,Columbus,Columbus	OH		02/04/2025	6.401	1,836,666	0	2,599,000
1000454626	Westerville,Columbus,Columbus,Columbus,Columbus,Columbus,Columbus,Columbus,Columbus,Columbus,Columbus,Columbus	OH		02/04/2025	6.549	1,761,489	0	2,654,000
1000454662	Syracuse	NY		03/11/2025	7.061	230,129	0	295,000
1000456053	Solvay	NY		01/10/2025	7.106	331,370	0	425,000
1000456057	Cleveland	OH		01/10/2025	7.066	134,909	0	164,000
1000456059	Cleveland	OH		01/10/2025	6.963	175,893	0	215,000
1000456063	Jacksonville	FL		01/10/2025	6.913	165,946	0	215,000
1000456065	Ocala	FL		01/10/2025	7.387	211,110	0	296,000
1000456067	Rock Hill	SC		01/10/2025	6.432	176,960	0	275,000
1000456069	Rock Hill	SC		01/10/2025	6.432	176,960	0	275,000
1000456071	Rock Hill	SC		01/10/2025	6.432	176,960	0	275,000
1000456073	Adrian	MI		01/10/2025	6.970	104,086	0	135,000
1000456085	Platte City	MO		01/10/2025	6.832	259,600	0	350,000
1000456093	Chicago,Chicago,Chicago,Chicago	IL		01/10/2025	8.567	303,496	0	410,000
1000456100	Columbia	SC		01/10/2025	6.905	102,188	0	140,000
1000456102	Sumter	SC		01/10/2025	6.928	81,657	0	106,000
1000456104	Cortland	OH		01/10/2025	6.836	131,631	0	171,000
1000456108	Charlotte	NC		01/10/2025	6.534	234,305	0	330,000
1000456110	Charlotte	NC		01/10/2025	6.667	269,746	0	385,000
1000456126	Saint Louis	MO		01/10/2025	7.208	104,638	0	134,000
1000456138	Biloxi	MS		01/10/2025	6.851	122,691	0	169,000
1000456142	Kinston	NC		01/10/2025	7.029	156,828	0	200,000
1000456144	Conshohocken	PA		01/10/2025	6.462	451,801	0	600,000
1000456148	Reddick	IL		01/10/2025	6.645	117,052	0	180,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000456154	Akron	OH		01/10/2025	6.851	102,180	0	133,000
1000456156	Indianapolis	IN		01/10/2025	6.705	100,373	0	140,000
1000456158	Tulsa	OK		01/10/2025	6.301	191,128	0	292,000
1000456162	Richmond	VA		01/10/2025	7.083	202,513	0	260,000
1000456174	Hampton	VA		01/10/2025	7.302	152,217	0	203,000
1000456176	Fridley	MN		01/10/2025	7.182	275,768	0	375,000
1000456178	Baltimore,Baltimore,Baltimore	MD		01/10/2025	6.579	504,462	0	755,000
1000456182	Baltimore	MD		01/10/2025	6.944	160,063	0	211,000
1000456184	Baltimore	MD		01/10/2025	7.534	118,416	0	157,000
1000456190	Genoa City	WI		01/10/2025	7.010	233,328	0	320,000
1000456686	Tucson	AZ		02/04/2025	6.744	220,971	0	270,000
1000456696	New York	NY		02/04/2025	6.558	1,424,910	0	2,780,000
1000456698	Texas City	TX		03/11/2025	7.318	146,921	0	190,000
1000456706	Kansas City	MO		02/04/2025	6.499	127,070	0	180,000
1000456728	Mount Penn	PA		02/04/2025	7.477	198,646	0	260,000
1000456734	Liberty	TX		03/11/2025	7.027	143,601	0	200,000
1000457999	Cincinnati	OH		02/18/2025	7.074	256,983	0	325,000
1000458037	Newport	KY		02/18/2025	7.005	171,462	0	215,000
1000458041	Cincinnati	OH		02/18/2025	6.989	185,290	0	265,000
1000460231	Petersburg	VA		01/30/2025	7.703	177,235	0	232,000
1000460243	Westerville	OH		01/30/2025	7.580	207,235	0	450,000
1000460244	ENID	OK		01/30/2025	7.575	67,405	0	130,000
1000460261	Baltimore	MD		01/30/2025	7.816	153,465	0	195,000
1000460263	Baltimore	MD		01/30/2025	7.816	153,465	0	195,000
1000460265	Baltimore	MD		01/30/2025	7.816	153,465	0	195,000
1000460267	Baltimore	MD		01/30/2025	7.816	153,465	0	220,000
1000460268	BALTIMORE	MD		01/30/2025	7.816	145,688	0	185,000
1000460273	DETROIT	MI		01/30/2025	9.301	77,287	0	112,000
1000460286	Dearborn Heights	MI		01/30/2025	7.703	142,585	0	620,000
1000460287	Lauderhill	FL		01/30/2025	7.088	203,195	0	335,000
1000460288	GULFPORT	FL		01/30/2025	7.455	336,074	0	504,000
1000460291	CICERO	IL		01/30/2025	7.088	201,485	0	422,000
1000460293	Willis	TX		01/30/2025	7.295	227,820	0	338,000
1000460294	CHANDLER	AZ		01/30/2025	7.703	314,044	0	475,000
1000460296	HOMESTEAD	FL		01/30/2025	7.457	732,795	0	1,200,000
1000460302	St. Louis	MO		01/30/2025	7.456	78,562	0	118,000
1000460303	Syracuse	NY		01/30/2025	7.576	138,609	0	180,000
1000460306	LOMPOC	CA		01/30/2025	7.580	406,837	0	610,000
1000460307	Brenham	TX		01/30/2025	8.072	178,040	0	250,000
1000460309	Waverly	NY		01/30/2025	7.566	91,887	0	135,000
1000460319	MIAMI	FL		01/30/2025	7.455	104,292	0	300,000
1000460320	ROXBORO	NC		01/30/2025	6.650	163,194	0	215,000
1000460323	NEWPORT NEWS	VA		01/30/2025	7.333	168,381	0	217,500
1000460325	WACO	TX		01/30/2025	7.703	137,426	0	175,000
1000460328	BEAVERTON	MI		01/30/2025	7.580	80,408	0	126,000
1000460333	Memphis	TN		01/30/2025	7.211	97,771	0	156,000
1000460334	Cleveland	OH		01/30/2025	7.949	95,372	0	125,000
1000460340	CHEBOYGAN	MI		01/30/2025	7.580	283,466	0	546,000
1000460342	CLEVELAND HEIGHTS	OH		01/30/2025	7.826	101,724	0	125,000
1000460343	San Antonio	TX		01/30/2025	7.157	181,952	0	280,000
1000460345	Garland	TX		01/30/2025	7.211	190,539	0	280,000
1000460346	Sanford	FL		01/30/2025	7.703	152,575	0	328,000
1000460348	Austin	TX		01/30/2025	7.174	1,430,898	0	2,875,000
1000460350	Uvalde	TX		01/30/2025	7.949	154,122	0	202,000
1000460352	ORLANDO	FL		01/30/2025	7.580	203,419	0	385,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000460356	CLEVELAND	OH		01/30/2025	7.949	90,152	0	118,000
1000460358	CLEVELAND	OH		01/30/2025	8.195	97,798	0	128,000
1000460360	CLEVELAND	OH		01/30/2025	7.949	87,860	0	115,000
1000460362	CLEVELAND	OH		01/30/2025	7.949	84,040	0	110,000
1000460365	BATON ROUGE	LA		01/30/2025	8.195	129,704	0	182,000
1000460366	CULLOWHEE	NC		01/30/2025	6.536	522,885	0	970,000
1000460367	Butner	NC		01/30/2025	7.864	108,924	0	241,000
1000460368	Harrisburg	PA		01/30/2025	7.334	103,885	0	140,500
1000460371	Grand Rapids	MI		01/30/2025	7.457	179,382	0	235,000
1000460375	MILWAUKEE	WI		01/30/2025	8.687	93,172	0	122,000
1000460377	BANNING	CA		01/30/2025	7.703	210,701	0	360,000
1000460379	CHICAGO	IL		01/30/2025	8.318	109,945	0	135,000
1000460386	LORIS	SC		01/30/2025	7.696	80,690	0	110,000
1000460388	BAKERSFIELD	CA		01/30/2025	8.195	306,637	0	430,000
1000460389	dallas	TX		01/30/2025	7.619	144,928	0	235,000
1000460394	Evans City	PA		01/30/2025	7.211	198,596	0	265,000
1000460395	Central Valley	NY		01/30/2025	7.826	326,757	0	475,000
1000460401	Tuscaloosa	AL		01/30/2025	8.318	116,433	0	190,000
1000460404	Milwaukee	WI		01/30/2025	8.195	88,426	0	124,000
1000460408	PITTSBURGH	PA		01/30/2025	8.195	76,405	0	100,000
1000460410	Spring Lake	NC		01/30/2025	7.864	123,695	0	185,000
1000460411	Baldwinsville	NY		01/30/2025	7.696	135,968	0	175,000
1000460414	DETROIT	MI		01/30/2025	8.072	80,222	0	105,000
1000460416	JACKSON	MS		01/30/2025	8.933	93,636	0	133,000
1000460418	ERIE	PA		01/30/2025	7.335	156,846	0	220,000
1000460419	Carrollton	TX		01/30/2025	7.580	178,247	0	445,000
1000460421	Antioch	TN		01/30/2025	7.334	244,359	0	330,000
1000460427	Port Allen	LA		01/30/2025	7.456	124,777	0	185,000
1000460428	Macon	GA		01/30/2025	8.564	81,906	0	105,000
1000460430	Lorain	OH		01/30/2025	8.318	114,171	0	140,000
1000460436	FRESNO	CA		01/30/2025	7.498	260,632	0	362,000
1000460437	KENNESAW	GA		01/30/2025	7.088	354,683	0	440,000
1000460439	Hazel Crest	IL		01/30/2025	8.195	91,685	0	155,000
1000460440	CLEVELAND	OH		01/30/2025	8.933	97,815	0	120,000
1000460442	ROANOKE	VA		01/30/2025	7.703	71,281	0	111,000
1000460443	HUBBARDSTON	MA		01/30/2025	7.211	66,148	0	391,000
1000460447	Independence	MO		01/30/2025	7.334	62,383	0	179,000
1000460449	Dearborn	MI		01/30/2025	8.072	198,645	0	290,000
1000460451	Princeton	TX		01/30/2025	7.742	180,005	0	267,000
1000460455	ABRAMS	WI		01/30/2025	7.703	236,084	0	334,000
1000460463	TENAFLY	NJ		01/30/2025	7.703	537,170	0	785,000
1000460464	NORTH TONAWANDA	NY		01/30/2025	8.687	305,656	0	400,000
1000460466	Pittsburgh	PA		01/30/2025	8.318	141,500	0	180,000
1000460467	WEST BABYLON	NY		01/30/2025	7.376	308,776	0	600,000
1000460468	Buffalo	NY		01/30/2025	7.508	150,074	0	216,000
1000460477	Midway	UT		01/30/2025	7.457	315,509	0	815,000
1000460478	BETHLEHEM	PA		01/30/2025	6.648	210,054	0	341,000
1000460486	Pittsburgh	PA		01/30/2025	8.441	158,262	0	207,000
1000460489	GRIFFIN	GA		01/30/2025	8.933	122,932	0	174,000
1000460494	LITTLE FALLS	NJ		01/30/2025	8.933	561,674	0	760,000
1000460495	Cleveland	OH		01/30/2025	7.826	85,651	0	110,000
1000460497	FAYETTEVILLE	NC		01/30/2025	8.687	106,469	0	166,000
1000460499	Summerfield	FL		01/30/2025	6.954	154,735	0	189,500
1000460503	Houston	TX		01/30/2025	7.470	241,824	0	312,000
1000460504	Houston	TX		01/30/2025	7.470	241,824	0	312,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000460505	Houston	TX		01/30/2025	7.498	239,475	0	315,000
1000460506	Houston	TX		01/30/2025	7.470	240,274	0	310,000
1000460507	Houston	TX		01/30/2025	7.470	239,778	0	310,000
1000460508	Houston	TX		01/30/2025	7.462	240,506	0	310,000
1000460510	Flagstaff	AZ		01/30/2025	7.498	514,635	0	701,000
1000460511	Cottonwood Heights	UT		01/30/2025	7.295	573,454	0	853,000
1000460514	Haines City	FL		01/30/2025	7.336	260,813	0	365,000
1000460515	Bellevue	NE		01/30/2025	7.129	295,883	0	370,000
1000460516	Mansfield	OH		01/30/2025	8.072	80,986	0	102,000
1000460517	PAWLEYS ISLAND	SC		01/30/2025	8.077	116,425	0	174,000
1000460519	Lakeland	FL		01/30/2025	7.211	116,916	0	200,000
1000460521	OVERLAND PARK	KS		01/30/2025	8.810	165,150	0	245,000
1000460522	PHILADELPHIA	PA		01/30/2025	8.318	133,712	0	180,000
1000460524	SAN ANGELO	TX		01/30/2025	8.441	51,225	0	105,000
1000460526	OWOSSO	MI		01/30/2025	7.949	142,095	0	186,000
1000460528	KEY WEST	FL		01/30/2025	7.211	251,541	0	870,000
1000460532	Elyria	OH		01/30/2025	8.441	76,455	0	100,000
1000460536	KALAMAZOO	MI		01/30/2025	8.107	120,154	0	146,000
1000460539	NORTH LITTLE ROCK	AR		01/30/2025	7.317	113,496	0	146,000
1000460540	TUCSON	AZ		01/30/2025	7.417	206,541	0	265,000
1000460541	NORTH LAUDERDALE	FL		01/30/2025	6.809	239,192	0	360,000
1000460542	Fairdale	KY		01/30/2025	8.318	185,528	0	260,000
1000460580	Owensboro	KY		01/30/2025	7.491	174,283	0	224,000
1000460581	Spring	TX		01/30/2025	7.580	214,049	0	382,000
1000460584	SIDNEY	NE		01/30/2025	7.121	107,099	0	130,000
1000460585	Mechanicsburg	PA		01/30/2025	7.211	153,264	0	215,000
1000460589	WOODBRIDGE	VA		01/30/2025	7.457	254,630	0	560,000
1000460591	Conley	GA		01/30/2025	7.658	58,162	0	204,000
1000460594	Tiffin	OH		01/30/2025	8.072	110,245	0	156,000
1000460596	SMYRNA	TN		01/30/2025	7.742	238,800	0	305,000
1000460598	Brooklyn	NY		01/30/2025	7.376	462,662	0	1,080,000
1000460600	Yuma	AZ		01/30/2025	6.845	196,587	0	357,000
1000460604	Akron	OH		01/30/2025	8.291	90,564	0	115,000
1000460611	OLATHE	KS		01/30/2025	6.865	226,618	0	323,000
1000460613	Durango	CO		01/30/2025	7.088	269,877	0	450,000
1000460615	PENSACOLA	FL		01/30/2025	7.703	166,623	0	311,000
1000460617	MIAMI	FL		01/30/2025	7.949	133,877	0	190,000
1000460619	WEST PALM BEACH	FL		01/30/2025	8.308	167,887	0	220,000
1000460630	DEERFIELD BEACH	FL		01/30/2025	7.139	316,761	0	560,000
1000460633	Kissimmee	FL		01/30/2025	7.580	182,994	0	352,000
1000460635	MIAMI	FL		01/30/2025	8.195	193,313	0	262,000
1000460636	MIAMI BEACH	FL		01/30/2025	7.375	229,218	0	346,000
1000460637	MIAMI	FL		01/30/2025	6.793	175,910	0	258,000
1000460641	Phoenix	AZ		01/30/2025	6.805	208,660	0	290,000
1000460643	WEED	CA		01/30/2025	6.724	123,036	0	215,000
1000460647	tampa	FL		01/30/2025	8.072	254,837	0	350,000
1000460649	Aspen	CO		01/30/2025	7.212	3,060,000	0	7,500,000
1000460650	CHICAGO	IL		01/30/2025	8.072	114,094	0	160,000
1000460652	PAULSBORO	NJ		01/30/2025	7.703	178,254	0	240,000
1000460653	Kansas City	MO		01/30/2025	7.576	146,901	0	187,000
1000460654	West Deptford	NJ		01/30/2025	7.580	201,002	0	325,000
1000460656	Ocala	FL		01/30/2025	7.463	452,124	0	608,000
1000460666	HOUSTON	TX		01/30/2025	7.864	252,185	0	350,000
1000460668	PONTIAC	MI		01/30/2025	8.318	92,096	0	123,000
1000460670	Abilene	TX		01/30/2025	7.463	114,066	0	140,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000460672	Tallahassee	FL		01/30/2025	7.335	76,443	0	148,000
1000460674	LAS CRUCES	NM		01/30/2025	7.580	224,082	0	294,700
1000460676	Schenectady	NY		01/30/2025	7.378	211,306	0	274,000
1000460678	RUSSELLVILLE	AL		01/30/2025	8.441	90,571	0	127,000
1000460679	Grand Rapids	MI		01/30/2025	7.335	174,800	0	247,000
1000460681	Grand Rapids	MI		01/30/2025	7.335	175,819	0	248,000
1000460685	SAINT LOUIS	MO		01/30/2025	6.796	78,239	0	105,000
1000460688	Madison	MS		01/30/2025	7.826	314,508	0	415,000
1000460689	DETROIT	MI		01/30/2025	7.457	80,463	0	101,000
1000460693	SAINT LOUIS	MO		01/30/2025	6.796	78,239	0	100,000
1000460695	ST. LOUIS	MO		01/30/2025	6.796	76,704	0	100,000
1000460696	APOPKA	FL		01/30/2025	6.813	222,967	0	278,000
1000460697	Cape Coral	FL		01/30/2025	6.556	181,297	0	311,000
1000460699	DENVER	CO		01/30/2025	7.089	356,327	0	1,010,000
1000460700	Cedar Knolls	NJ		01/30/2025	7.580	356,748	0	500,000
1000460701	DAVENPORT	FL		01/30/2025	6.373	220,127	0	325,000
1000460702	Amherst	NY		01/30/2025	8.441	244,510	0	306,000
1000460704	JACKSON	MS		01/30/2025	6.942	170,819	0	300,000
1000460705	Lehigh Acres	FL		01/30/2025	6.719	215,804	0	385,000
1000460711	WARREN	MI		01/30/2025	7.457	132,326	0	305,000
1000460715	Columbus	GA		01/30/2025	7.826	96,260	0	129,000
1000460717	Westville	NJ		01/30/2025	8.072	107,032	0	150,000
1000460719	MIDDLETOWN	OH		01/30/2025	8.072	82,567	0	108,000
1000460721	HYATTSVILLE	MD		01/30/2025	7.480	86,328	0	110,000
1000460722	Fort Worth	TX		01/30/2025	6.537	210,602	0	265,000
1000460723	Sevierville	TN		01/30/2025	7.043	734,740	0	900,000
1000460724	Brighton	CO		01/30/2025	7.129	714,277	0	925,000
1000460726	ALEXANDRIA	LA		01/30/2025	6.891	105,285	0	149,000
1000460729	STATEN ISLAND	NY		01/30/2025	6.627	332,064	0	735,000
1000460731	EDMOND	OK		01/30/2025	6.552	294,497	0	442,000
1000460733	MIAMI	FL		01/30/2025	6.449	612,861	0	1,130,000
1000460736	Salt Lake City	UT		01/30/2025	7.376	260,916	0	395,000
1000460737	Farnham	VA		01/30/2025	6.665	76,969	0	140,000
1000460739	COOLIDGE	AZ		01/30/2025	6.965	152,161	0	435,000
1000460740	YPSILANTI	MI		01/30/2025	7.580	168,181	0	220,000
1000460741	ELGIN	IL		01/30/2025	7.986	165,982	0	215,000
1000460742	MABLETON	GA		01/30/2025	6.606	173,027	0	355,000
1000460743	Dayton	TX		01/30/2025	6.516	86,135	0	148,000
1000460749	Red Hook	NY		01/30/2025	7.212	301,945	0	400,000
1000460750	MIAMI	FL		01/30/2025	7.334	210,316	0	295,000
1000460751	Cumming	GA		01/30/2025	6.923	114,351	0	350,000
1000460752	PORT ST. LUCIE	FL		01/30/2025	6.667	299,712	0	430,000
1000460753	KATHLEEN	GA		01/30/2025	7.334	96,683	0	270,000
1000460756	BROKEN BOW	OK		01/30/2025	7.580	974,432	0	1,195,000
1000460760	Muncie	IN		01/30/2025	8.810	134,418	0	165,000
1000460761	Dallas	TX		01/30/2025	7.335	193,350	0	275,000
1000460765	DEARBORN	MI		01/30/2025	7.826	172,010	0	227,000
1000460777	Rockledge	FL		01/30/2025	7.816	108,641	0	148,000
1000460780	MIAMI	FL		01/30/2025	6.811	225,880	0	300,000
1000460783	Eight Mile	AL		01/30/2025	7.071	139,310	0	182,000
1000460784	Madison Heights	MI		01/30/2025	7.176	158,861	0	205,000
1000460787	Jacksonville	FL		01/30/2025	6.589	252,747	0	360,000
1000460789	Louisville	KY		01/30/2025	7.335	154,925	0	190,000
1000460791	PHILADELPHIA	PA		01/30/2025	6.979	167,876	0	225,000
1000460793	Detroit	MI		01/30/2025	7.703	149,072	0	195,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000460794	Springfield	MA		01/30/2025	8.072	234,402	0	307,000
1000460795	Deland	FL		01/30/2025	6.989	190,898	0	290,000
1000460796	Boynton Beach	FL		01/30/2025	6.661	154,014	0	250,000
1000460801	LAKE OZARK	MO		01/30/2025	6.871	218,350	0	270,000
1000460803	DAYTON	OH		01/30/2025	7.703	75,020	0	115,000
1000460805	Tuscaloosa	AL		01/30/2025	7.416	82,563	0	108,000
1000460806	Spring Valley	NY		01/30/2025	7.032	800,578	0	1,200,000
1000460807	STONE MOUNTAIN	GA		01/30/2025	7.703	196,215	0	358,000
1000460808	Naples	FL		01/30/2025	7.416	726,969	0	1,075,000
1000460811	Flowery Branch	GA		01/30/2025	7.109	300,019	0	422,000
1000460812	River Edge	NJ		01/30/2025	6.719	356,700	0	740,000
1000460816	Miami	FL		01/30/2025	7.335	265,003	0	650,000
1000460820	Wheat Ridge	CO		01/30/2025	6.745	384,467	0	548,000
1000460821	OCALA	FL		01/30/2025	7.209	197,452	0	273,000
1000460822	Shelby Township	MI		01/30/2025	7.498	162,111	0	210,000
1000460825	Bakersfield	CA		01/30/2025	6.273	79,676	0	305,000
1000460826	ALFRED	ME		01/30/2025	7.053	301,280	0	650,000
1000460828	SCRANTON	PA		01/30/2025	8.195	211,213	0	296,000
1000460830	Sevierville	TN		01/30/2025	7.703	260,577	0	320,000
1000460832	Garfield Heights	OH		01/30/2025	8.441	83,183	0	102,000
1000460834	ODESSA	TX		01/30/2025	7.826	161,052	0	200,000
1000460836	LORENA	TX		01/30/2025	7.261	304,601	0	370,000
1000460849	DETROIT	MI		01/30/2025	6.946	75,324	0	100,000
1000460851	Spring Valley	NY		01/30/2025	7.091	602,672	0	845,000
1000460852	Ellicott City	MD		01/30/2025	6.876	215,694	0	305,000
1000460854	Newnan	GA		01/30/2025	7.040	221,098	0	290,000
1000460856	Houston	TX		01/30/2025	6.965	193,645	0	356,000
1000460858	DE PERE	WI		01/30/2025	7.149	187,044	0	243,000
1000460859	SMITHFIELD	NC		01/30/2025	6.871	182,785	0	247,000
1000460862	Belton	TX		01/30/2025	6.215	92,438	0	152,600
1000460864	EAGLE LAKE	FL		01/30/2025	7.036	160,038	0	205,000
1000460870	JERSEY CITY	NJ		01/30/2025	8.318	694,199	0	908,000
1000460872	Eastpointe	MI		01/30/2025	8.441	87,860	0	152,000
1000460876	DIXFIELD	ME		01/30/2025	7.089	225,499	0	295,000
1000460882	Fort Pierce	FL		01/30/2025	7.580	248,194	0	334,000
1000460884	BURLESON	TX		01/30/2025	6.457	261,248	0	454,000
1000460886	ARLINGTON	TX		01/30/2025	7.113	286,046	0	370,000
1000460890	Maple Shade	NJ		01/30/2025	7.703	210,230	0	281,000
1000460891	Garland	TX		01/30/2025	7.458	213,889	0	300,000
1000460893	Commerce City	CO		01/30/2025	6.936	342,458	0	478,000
1000460894	LAKE WORTH BEACH	FL		01/30/2025	8.441	407,759	0	500,000
1000460895	OREGON	OH		01/30/2025	7.580	81,672	0	147,500
1000460896	Detroit	MI		01/30/2025	8.441	88,076	0	108,000
1000460897	LAS VEGAS	NV		01/30/2025	7.580	173,154	0	330,000
1000460898	ATLANTA	GA		01/30/2025	7.335	237,296	0	376,000
1000460899	Pompano Beach	FL		01/30/2025	7.779	266,586	0	342,000
1000460903	LORETTO	MN		01/30/2025	7.949	256,872	0	365,000
1000460905	Detroit	MI		01/30/2025	8.441	103,979	0	136,000
1000460909	HESPERIA	CA		01/30/2025	6.696	255,565	0	445,000
1000460910	Dearborn	MI		01/30/2025	6.995	152,315	0	250,000
1000460911	Dearborn Heights	MI		01/30/2025	7.458	179,520	0	245,000
1000460913	Shepherdsville	KY		01/30/2025	8.318	130,481	0	175,000
1000460915	GASTONIA	NC		01/30/2025	7.024	198,798	0	260,000
1000460919	Temple Terrace	FL		01/30/2025	6.152	226,431	0	455,000
1000460921	Grottoes	VA		01/30/2025	7.864	161,604	0	215,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000460923	PHILADELPHIA	PA		01/30/2025	7.580	110,847	0	145,000
1000460937	Lake Worth	FL		01/30/2025	7.197	365,811	0	505,000
1000460939	Whitmore Lake	MI		01/30/2025	7.826	142,704	0	221,000
1000460943	Jonesboro	GA		01/30/2025	7.109	192,897	0	267,000
1000460945	Bristol	CT		01/30/2025	8.351	210,768	0	315,000
1000460946	Temple Terrace	FL		01/30/2025	6.520	299,790	0	395,000
1000460948	Malden	MA		01/30/2025	6.627	211,407	0	465,000
1000460950	WESTLAKE	FL		01/30/2025	6.259	354,828	0	730,000
1000460952	SWEETWATER	FL		01/30/2025	6.609	191,760	0	400,000
1000460954	Kissimmee	FL		01/30/2025	6.631	271,901	0	350,000
1000460955	Davie	FL		01/30/2025	6.661	487,811	0	940,000
1000460957	BALTIMORE	MD		01/30/2025	7.212	106,937	0	215,000
1000460958	Orlando	FL		01/30/2025	6.904	287,188	0	360,000
1000460963	Erie	PA		01/30/2025	8.441	93,275	0	122,000
1000460965	Irving	TX		01/30/2025	7.109	270,923	0	405,000
1000460969	STONE MOUNTAIN	GA		01/30/2025	6.280	235,358	0	307,000
1000460971	Aurora	CO		01/30/2025	7.132	308,765	0	455,000
1000460973	Mansfield	TX		01/30/2025	6.852	346,110	0	500,000
1000460975	Forest Ranch	CA		01/30/2025	8.318	243,836	0	325,000
1000460976	CONROE	TX		01/30/2025	7.703	170,869	0	305,000
1000460978	Sheridan	IN		01/30/2025	8.263	102,232	0	150,000
1000460979	Plano	TX		01/30/2025	7.188	233,437	0	302,000
1000460980	Cape Canaveral	FL		01/30/2025	7.455	310,198	0	395,000
1000460982	CULPEPER	VA		01/30/2025	7.174	201,151	0	299,000
1000460983	Yuma	AZ		01/30/2025	8.318	216,109	0	265,000
1000460984	Pontiac	MI		01/30/2025	8.072	87,919	0	115,000
1000460985	Pontiac	MI		01/30/2025	8.072	91,741	0	120,000
1000460986	Pontiac	MI		01/30/2025	8.072	84,096	0	110,000
1000460987	La Marque	TX		01/30/2025	7.295	166,799	0	214,000
1000460999	Ripley	TN		01/30/2025	6.782	94,659	0	123,000
1000461002	Bridgeton	NJ		01/30/2025	6.976	261,102	0	340,000
1000461009	South Fallsburg	NY		01/30/2025	6.752	375,567	0	465,000
1000461019	Memphis	TN		01/30/2025	7.125	64,724	0	100,000
1000461021	Cincinnati	OH		01/30/2025	7.250	140,285	0	180,000
1000461031	Braddock	PA		01/30/2025	7.492	89,631	0	120,000
1000461032	Scranton	PA		01/30/2025	7.502	215,772	0	266,000
1000461033	Barkhamsted	CT		01/30/2025	6.701	344,156	0	435,000
1000461036	Philadelphia	PA		01/30/2025	7.457	231,289	0	303,000
1000461038	Ocala	FL		01/30/2025	7.301	202,194	0	258,000
1000461040	Altoona	PA		01/30/2025	7.551	103,054	0	135,000
1000461042	Monticello	NY		01/30/2025	6.620	154,442	0	205,000
1000461047	Nashville	TN		01/30/2025	7.580	167,672	0	235,000
1000461051	Phoenix	AZ		01/30/2025	7.458	199,155	0	355,000
1000461055	Phoenix	AZ		01/30/2025	7.458	204,000	0	373,000
1000461056	HOUSTON	TX		01/30/2025	7.174	165,861	0	280,000
1000461057	Romeoville	IL		01/30/2025	7.580	185,509	0	282,000
1000461062	JOLIET	IL		01/30/2025	8.195	162,079	0	212,000
1000461063	MONSEY	NY		01/30/2025	7.350	773,600	0	1,300,000
1000461065	Gallatin	TN		01/30/2025	7.212	346,800	0	525,000
1000461070	West Palm Beach	FL		01/30/2025	7.174	155,499	0	260,000
1000461071	DAYTON	OH		01/30/2025	7.703	110,084	0	137,000
1000461072	Kansas City	MO		01/30/2025	6.699	135,256	0	176,500
1000461073	Savannah	GA		01/30/2025	6.707	183,582	0	244,000
1000461078	Camden	NJ		01/30/2025	7.426	133,774	0	170,000
1000461079	Charleston	WV		01/30/2025	7.545	144,805	0	184,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000461080	Mansfield	OH		01/30/2025	7.702	92,540	0	118,000
1000461083	Trenton	NJ		01/30/2025	7.351	191,870	0	245,000
1000461087	Camden	NJ		01/30/2025	7.525	130,161	0	165,000
1000461089	Camden	NJ		01/30/2025	7.525	110,362	0	140,000
1000461091	Cleveland	OH		01/30/2025	7.830	127,549	0	163,000
1000461093	Cleveland	OH		01/30/2025	7.801	85,579	0	109,000
1000461094	Philadelphia	PA		01/30/2025	7.703	233,532	0	307,000
1000461097	Dallas	TX		01/30/2025	7.121	226,555	0	275,000
1000461098	Louisville	KY		01/30/2025	7.936	92,343	0	110,000
1000461099	BUDA	TX		01/30/2025	6.241	186,955	0	293,000
1000461101	PENSACOLA	FL		01/30/2025	7.020	160,735	0	229,000
1000461105	Naples	FL		01/30/2025	6.784	196,933	0	260,000
1000461107	DETROIT	MI		01/30/2025	8.318	99,463	0	140,000
1000461109	DETROIT	MI		01/30/2025	8.441	53,009	0	121,000
1000461111	Torrington	CT		01/30/2025	8.441	252,301	0	330,000
1000461114	Wilkes Barre	PA		01/30/2025	8.318	146,791	0	180,000
1000461115	BUFORD	GA		01/30/2025	6.581	264,007	0	355,000
1000461117	WARREN	MI		01/30/2025	7.864	81,440	0	105,000
1000461118	Gatlinburg	TN		01/30/2025	6.794	466,796	0	701,000
1000461119	Yonkers	NY		01/30/2025	6.981	509,099	0	715,000
1000461120	Fort Myers	FL		01/30/2025	6.404	219,552	0	655,000
1000461122	Pensacola	FL		01/30/2025	6.902	181,909	0	225,000
1000461126	ATLANTA	GA		01/30/2025	6.600	172,405	0	215,000
1000461127	Englewood	FL		01/30/2025	6.731	285,199	0	380,000
1000461128	Englewood	FL		01/30/2025	6.563	230,145	0	310,000
1000461130	Venice	FL		01/30/2025	6.723	282,478	0	376,000
1000461134	Pollock PINES	CA		01/30/2025	6.903	499,720	0	765,000
1000461136	SPRING	TX		01/30/2025	8.441	101,879	0	155,000
1000461138	LOUISVILLE	KY		01/30/2025	8.351	161,409	0	229,000
1000461140	West Jefferson	NC		01/30/2025	7.212	600,068	0	785,000
1000461142	Hesperia	CA		01/30/2025	7.295	332,559	0	467,500
1000461143	Towson	MD		01/30/2025	7.245	213,889	0	292,500
1000461145	Port Charlotte	FL		01/30/2025	6.623	150,536	0	230,000
1000461147	AUSTIN	TX		01/30/2025	6.507	317,895	0	458,000
1000461148	Daytona Beach	FL		01/30/2025	7.301	251,887	0	315,000
1000461151	South Hampton	NY		01/30/2025	6.453	2,200,050	0	3,600,000
1000461153	MENLO PARK	CA		01/30/2025	6.423	1,616,339	0	4,268,000
1000461155	MIDDLEBURG	FL		01/30/2025	7.213	190,083	0	255,000
1000461157	MIAMI	FL		01/30/2025	6.537	927,351	0	1,695,000
1000461159	Collingdale	PA		01/30/2025	6.872	215,897	0	288,000
1000461162	Philadelphia	PA		01/30/2025	6.881	111,565	0	159,000
1000461170	Harrisburg	PA		01/30/2025	7.350	243,154	0	314,000
1000461172	Philadelphia	PA		01/30/2025	7.149	238,788	0	315,000
1000461197	Monroe	NY		01/30/2025	7.197	161,661	0	210,000
1000461198	Monroe	NY		01/30/2025	7.205	161,506	0	220,000
1000461202	Reading	PA		01/30/2025	7.093	156,615	0	205,000
1000461207	Jacksonville	FL		01/30/2025	6.876	85,030	0	125,000
1000461212	Richmond	VA		01/30/2025	6.642	111,066	0	179,000
1000461214	Gulfport	MS		01/30/2025	7.415	92,787	0	110,000
1000461216	Gulfport	MS		01/30/2025	7.415	71,650	0	105,000
1000461218	Gulfport	MS		01/30/2025	7.415	71,699	0	105,000
1000461220	Detroit	MI		01/30/2025	6.784	81,803	0	108,000
1000461228	PLANO	TX		01/30/2025	6.719	183,443	0	345,000
1000461232	COLUMBUS	OH		01/30/2025	8.195	255,955	0	335,000
1000461234	Omaha	NE		01/30/2025	7.703	156,564	0	192,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000461236	South Chatham	MA		01/30/2025	6.627	319,689	0	1,050,000
1000461238	NAPLES	FL		01/30/2025	7.704	239,025	0	335,000
1000461244	Jacksonville	FL		01/30/2025	7.089	163,200	0	363,000
1000461246	WAUKESHA	WI		01/30/2025	8.441	237,010	0	310,000
1000461248	LAKE HAVASU CITY	AZ		01/30/2025	7.620	250,973	0	310,000
1000461250	ST. Louis	MO		01/30/2025	8.176	110,185	0	150,000
1000461252	CLEVELAND	OH		01/30/2025	7.949	78,692	0	103,000
1000461254	Milwaukee	WI		01/30/2025	8.195	142,991	0	181,000
1000461255	Reserve	LA		01/30/2025	7.074	103,167	0	153,000
1000461256	Cortez	CO		01/30/2025	7.620	152,230	0	218,000
1000461260	FORT WORTH	TX		01/30/2025	7.000	179,588	0	260,000
1000461261	Miami	FL		01/30/2025	7.096	206,998	0	790,000
1000461262	Fort Worth	TX		01/30/2025	6.696	253,528	0	335,000
1000461263	PERRYVILLE	MD		01/30/2025	7.498	134,934	0	205,000
1000461264	TAMPA	FL		01/30/2025	7.129	234,746	0	285,000
1000461265	Laurel	MD		01/30/2025	7.265	477,234	0	580,000
1000461267	WINTER GARDEN	FL		01/30/2025	6.226	428,191	0	750,000
1000461271	Dixon	MO		01/30/2025	7.336	143,122	0	210,000
1000461273	Delray Beach	FL		01/30/2025	7.109	278,586	0	360,000
1000461275	Edinburg	TX		01/30/2025	6.870	248,069	0	345,500
1000461279	Antioch	TN		01/30/2025	6.915	198,678	0	276,500
1000461280	Marshall	TX		01/30/2025	7.141	111,805	0	145,000
1000461281	Lincoln	AL		01/30/2025	6.241	146,657	0	207,000
1000461282	Tifton	GA		01/30/2025	6.808	167,843	0	210,000
1000461283	Port Charlotte	FL		01/30/2025	6.833	237,449	0	346,006
1000461284	Chicago	IL		01/30/2025	8.072	220,320	0	282,000
1000461285	Morris	MN		01/30/2025	7.703	114,489	0	150,000
1000461286	Morris	MN		01/30/2025	7.212	99,116	0	139,000
1000461290	Columbus	OH		01/30/2025	7.580	212,520	0	280,000
1000461291	Vero Beach	FL		01/30/2025	6.842	162,932	0	380,000
1000461293	Bethel	ME		01/30/2025	7.212	407,690	0	825,000
1000461295	Sargent	TX		01/30/2025	6.848	204,458	0	460,000
1000461296	PITTSBURG	CA		01/30/2025	7.010	257,299	0	710,000
1000461297	Villa Rica	GA		01/30/2025	8.072	164,010	0	230,000
1000461298	MILTON	FL		01/30/2025	7.221	193,846	0	240,000
1000461300	WINTER PARK	FL		01/30/2025	7.129	247,101	0	350,000
1000461302	South Ozone Park	NY		01/30/2025	7.577	735,990	0	955,000
1000461306	Celeste	TX		01/30/2025	7.170	121,642	0	167,000
1000461310	FAIRFAX	VA		01/30/2025	7.254	359,202	0	785,000
1000461312	LAKE WORTH BEACH	FL		01/30/2025	7.142	359,413	0	530,000
1000461315	Paducah	KY		01/30/2025	7.840	194,516	0	248,000
1000461316	Nampa	ID		01/30/2025	6.843	193,800	0	390,000
1000461317	ST. LOUIS	MO		01/30/2025	8.351	127,645	0	155,000
1000461318	PORT HURON	MI		01/30/2025	8.072	88,740	0	116,000
1000461321	Odessa	TX		01/30/2025	6.977	264,751	0	380,000
1000461322	Huber Heights	OH		01/30/2025	8.108	138,964	0	195,000
1000461323	Fayetteville	GA		01/30/2025	7.105	255,565	0	330,000
1000461325	Lonoke	AR		01/30/2025	8.810	100,980	0	132,000
1000461326	Indianapolis	IN		01/30/2025	6.692	297,942	0	378,000
1000461334	Baytown	TX		01/30/2025	7.241	180,904	0	234,000
1000461336	Arlington	TX		01/30/2025	7.345	451,983	0	655,000
1000461338	MOORPARK	CA		01/30/2025	7.254	720,465	0	1,499,900
1000461340	Lehigh Acres	FL		01/30/2025	7.703	206,408	0	270,000
1000461342	Fort Myers	FL		01/30/2025	7.826	145,252	0	190,000
1000461344	Schaumburg	IL		01/30/2025	7.949	295,097	0	386,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000461346	Milwaukee	WI		01/30/2025	6.819	91,651	0	120,000
1000461350	Philadelphia	PA		01/30/2025	6.401	132,160	0	200,000
1000461352	Milwaukee	WI		01/30/2025	6.713	104,337	0	137,000
1000461358	Warner Robins	GA		01/30/2025	6.844	103,935	0	165,000
1000461360	Toledo	OH		01/30/2025	6.753	83,718	0	110,000
1000461364	Jackson	MS		01/30/2025	6.911	77,989	0	118,000
1000461368	Memphis	TN		01/30/2025	6.738	84,920	0	108,000
1000461370	Memphis	TN		01/30/2025	6.738	82,968	0	102,000
1000461371	Memphis	TN		01/30/2025	6.738	73,207	0	105,000
1000461372	Memphis	TN		01/30/2025	6.738	87,848	0	119,000
1000461374	York	PA		01/30/2025	7.117	150,822	0	198,000
1000461376	Kansas City	MO		01/30/2025	6.958	213,650	0	280,000
1000461377	Birmingham	AL		01/30/2025	7.017	100,724	0	122,000
1000461378	Columbus	GA		01/30/2025	6.426	106,739	0	134,000
1000461379	Columbus	GA		01/30/2025	6.418	103,656	0	130,000
1000461380	Mobile	AL		01/30/2025	6.319	112,062	0	160,000
1000461382	Saint Louis	MO		01/30/2025	6.769	86,365	0	108,000
1000461383	Memphis	TN		01/30/2025	7.015	77,366	0	114,000
1000461384	Birmingham	AL		01/30/2025	6.845	84,671	0	130,000
1000461385	Center Point	AL		01/30/2025	6.845	98,579	0	138,000
1000461386	Reading	PA		01/30/2025	7.093	149,740	0	196,000
1000461392	Birmingham	AL		01/30/2025	6.685	78,682	0	100,000
1000461394	Merrill	WI		01/30/2025	6.560	107,428	0	143,000
1000461396	Columbus	OH		01/30/2025	6.745	148,301	0	195,000
1000461402	Clairton	PA		01/30/2025	7.658	74,687	0	100,000
1000461404	Birmingham	AL		01/30/2025	6.859	87,599	0	120,000
1000461405	Center Point	AL		01/30/2025	6.859	87,599	0	112,000
1000461406	Lorain	OH		01/30/2025	7.121	97,287	0	118,000
1000461407	Birmingham	AL		01/30/2025	7.179	86,418	0	111,000
1000461409	Savannah	GA		01/30/2025	7.146	128,215	0	166,000
1000461410	Cleveland	OH		01/30/2025	7.121	90,692	0	113,000
1000461414	Philadelphia	PA		01/30/2025	6.845	197,395	0	246,000
1000461416	Springfield	MO		01/30/2025	7.146	109,493	0	132,000
1000461417	Toms River	NJ		01/30/2025	6.769	559,047	0	691,000
1000461418	Lorain	OH		01/30/2025	7.563	97,736	0	124,000
1000461423	Victorville	CA		01/30/2025	6.738	178,442	0	270,000
1000461424	Montgomery	AL		01/30/2025	7.219	80,963	0	105,000
1000461428	Columbus	OH		01/30/2025	7.238	205,113	0	245,000
1000461432	Augusta	GA		01/30/2025	6.620	83,124	0	111,000
1000461436	Maple Heights	OH		01/30/2025	7.016	111,065	0	139,000
1000461440	Lexington Park	MD		01/30/2025	7.341	149,439	0	190,000
1000461441	Douglasville	GA		01/30/2025	6.318	143,409	0	195,000
1000461442	Cleveland	OH		01/30/2025	6.730	85,492	0	112,000
1000461444	South Bend	IN		01/30/2025	7.042	120,916	0	166,000
1000461445	Birmingham	AL		01/30/2025	7.012	91,828	0	119,000
1000461450	Cleveland	OH		01/30/2025	7.226	107,760	0	147,000
1000461454	Chicago	IL		01/30/2025	6.985	156,315	0	205,000
1000461456	Cleveland Heights	OH		01/30/2025	7.407	159,893	0	202,000
1000461458	Denison	TX		01/30/2025	6.301	104,743	0	150,000
1000461460	Macon	GA		01/30/2025	7.174	86,261	0	108,000
1000461464	Columbus	OH		01/30/2025	6.726	170,924	0	210,000
1000461466	Guthrie	OK		01/30/2025	7.119	115,719	0	158,000
1000461469	St. Louis	MO		01/30/2025	6.867	121,234	0	160,000
1000461470	Syracuse	NY		01/30/2025	6.895	119,525	0	155,000
1000461471	Philadelphia	PA		01/30/2025	7.019	272,732	0	337,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000461474	Jackson	NJ		01/30/2025	7.009	379,523	0	500,000
1000461482	Aurora	IL		01/30/2025	6.420	209,645	0	265,000
1000461484	Deltona	FL		01/30/2025	6.872	283,057	0	366,000
1000461488	Eden	NC		01/30/2025	6.745	113,416	0	149,000
1000461489	High Point	NC		01/30/2025	6.699	102,855	0	145,000
1000461490	Birmingham	AL		01/30/2025	7.097	77,519	0	100,000
1000461492	Cleveland	OH		01/30/2025	7.036	133,108	0	173,000
1000461496	Reading	PA		01/30/2025	7.212	136,984	0	192,000
1000461502	Reading	PA		01/30/2025	6.798	247,530	0	322,000
1000461504	Warner Robins	GA		01/30/2025	7.089	110,099	0	142,000
1000461506	Laredo	TX		01/30/2025	6.985	175,917	0	213,000
1000461508	New Haven	CT		01/30/2025	6.711	275,238	0	360,000
1000461513	Columbus	GA		01/30/2025	6.308	100,499	0	138,000
1000461514	Columbus	OH		01/30/2025	6.718	255,655	0	335,000
1000461518	South Daytona	FL		01/30/2025	6.589	81,742	0	134,600
1000461526	Fort Worth	TX		01/30/2025	6.442	209,341	0	302,000
1000461528	Spring	TX		01/30/2025	7.293	316,007	0	388,400
1000461532	Lompoc	CA		01/30/2025	6.616	253,025	0	750,000
1000461534	PHOENIX	AZ		01/30/2025	6.599	247,569	0	415,000
1000461535	Buffalo	NY		01/30/2025	8.441	187,569	0	230,000
1000461536	Las Vegas	NV		01/30/2025	6.494	242,906	0	430,000
1000461537	Phenix City	AL		01/30/2025	6.328	142,267	0	207,000
1000461538	Kent	WA		01/30/2025	6.423	506,775	0	680,000
1000461539	Eastaboga	AL		01/30/2025	6.336	182,206	0	250,000
1000461540	Missoula	MT		01/30/2025	6.363	141,398	0	715,000
1000461541	Forest Park	GA		01/30/2025	6.950	141,534	0	195,000
1000461543	RIVERSIDE	CA		01/30/2025	7.620	624,986	0	760,000
1000461544	Beltsville	MD		01/30/2025	6.536	278,396	0	350,000
1000461547	FAYETTEVILLE	NC		01/30/2025	6.891	123,441	0	210,000
1000461549	Summerland	CA		01/30/2025	6.139	950,483	0	3,850,000
1000461550	Fresno	CA		01/30/2025	6.927	103,987	0	518,000
1000461552	Silver Spring	MD		01/30/2025	6.860	581,082	0	728,000
1000461553	Bloomfield	NJ		01/30/2025	6.971	639,217	0	850,000
1000461554	North Las Vegas	NV		01/30/2025	6.566	226,542	0	360,000
1000461555	PARKTON	NC		01/30/2025	6.692	114,549	0	160,000
1000461556	CORBIN	KY		01/30/2025	6.505	112,305	0	152,000
1000461558	Jacksonville	FL		01/30/2025	6.863	162,630	0	200,000
1000461564	San Antonio	TX		01/30/2025	6.524	198,656	0	285,000
1000461566	Spring	TX		01/30/2025	6.335	209,186	0	269,000
1000461568	Sellersburg	IN		01/30/2025	7.253	200,907	0	244,000
1000461570	FULLERTON	CA		01/30/2025	6.827	1,130,931	0	1,500,000
1000461573	FONTANA	CA		01/30/2025	6.902	538,085	0	690,000
1000461574	TAMPA	FL		01/30/2025	6.362	140,105	0	245,000
1000461576	Parkville	MD		01/30/2025	6.878	334,210	0	440,000
1000461577	Midfield	AL		01/30/2025	6.803	124,773	0	165,000
1000461580	Miramar	FL		01/30/2025	6.509	670,501	0	840,000
1000461582	Shelton	WA		01/30/2025	7.289	266,432	0	325,000
1000461584	GRAND RAPIDS	MI		01/30/2025	6.484	147,714	0	200,000
1000461588	Danville	VA		01/30/2025	7.825	153,876	0	197,000
1000461590	San Jose	CA		01/30/2025	6.344	466,511	0	1,300,000
1000461592	New Orleans	LA		01/30/2025	7.172	192,017	0	250,000
1000461594	MADRAS	OR		01/30/2025	7.376	204,223	0	280,000
1000461596	Decatur	GA		01/30/2025	6.942	179,024	0	250,000
1000461597	Memphis	TN		01/30/2025	7.401	132,717	0	175,000
1000461598	Detroit	MI		01/30/2025	8.687	113,220	0	148,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000462975	FLOWER MOUND	TX		01/30/2025	7.283	297,563	0	432,000
1000462979	LOS BANOS	CA		01/30/2025	8.113	483,328	0	620,000
1000462983	WEST PALM BEACH	FL		01/30/2025	6.828	136,302	0	220,000
1000462985	MURRELLS INLET	SC		01/30/2025	7.647	2,972,557	0	4,100,000
1000462987	FARMINGTON	UT		01/30/2025	7.294	540,800	0	1,500,000
1000462989	WEST ALLIS	WI		01/30/2025	7.294	152,205	0	301,000
1000462991	MATTAPAN	MA		01/30/2025	7.295	302,750	0	390,000
1000462993	ANAHEIM	CA		01/30/2025	7.009	578,672	0	1,265,000
1000462995	CENTER OSSIPEE	NH		01/30/2025	7.255	357,583	0	570,000
1000462997	MILWAUKEE	WI		01/30/2025	7.494	145,259	0	205,000
1000462999	LA PORTE	IN		01/30/2025	8.107	280,920	0	353,000
1000463001	EDINBURG	TX		01/30/2025	6.788	164,769	0	218,000
1000463005	HIGHLAND	IN		01/30/2025	7.899	264,945	0	341,000
1000463007	WESTBROOK	CT		01/30/2025	6.931	465,017	0	1,300,000
1000463009	BAYONNE	NJ		01/30/2025	7.842	542,206	0	650,000
1000463011	ORANGE PARK	FL		01/30/2025	8.057	215,716	0	277,000
1000463013	PASADENA	CA		01/30/2025	7.107	980,832	0	1,350,000
1000463015	WARNER ROBINS	GA		01/30/2025	7.505	203,462	0	261,000
1000463017	ATLANTA	GA		01/30/2025	7.574	204,957	0	245,000
1000463019	RIVERDALE	GA		01/30/2025	7.695	217,528	0	260,000
1000463021	ROUND ROCK	TX		01/30/2025	7.239	358,233	0	491,000
1000463023	SWANNANOA	NC		01/30/2025	7.493	363,675	0	530,000
1000463025	BRONX	NY		01/30/2025	7.620	857,873	0	1,100,000
1000463027	STAMFORD	CT		01/30/2025	7.718	576,182	0	700,000
1000463029	LOS ANGELES	CA		01/30/2025	6.921	105,297	0	840,000
1000463031	FARMINGVILLE	NY		01/30/2025	8.036	334,385	0	425,000
1000463035	VICTORVILLE	CA		01/30/2025	7.500	203,220	0	275,000
1000463037	OAKLAND PARK	FL		01/30/2025	8.090	107,004	0	193,000
1000463039	MIAMI GARDENS	FL		01/30/2025	6.995	456,836	0	635,000
1000463041	BRONX	NY		01/30/2025	6.705	600,181	0	965,000
1000463043	FLUSHING	NY		01/30/2025	6.618	520,825	0	1,900,000
1000463045	BOYDS	MD		01/30/2025	7.101	531,963	0	750,000
1000463047	NEW CANEY	TX		01/30/2025	7.614	192,410	0	263,000
1000463049	NEW CANEY	TX		01/30/2025	7.315	191,573	0	265,000
1000463051	HARVEY	LA		01/30/2025	7.128	362,542	0	435,000
1000463053	LOUISVILLE	KY		01/30/2025	7.091	156,717	0	225,000
1000463055	EASTON	PA		01/30/2025	7.703	167,713	0	220,000
1000463057	RICHMOND	VA		01/30/2025	6.874	271,860	0	344,000
1000463059	SHEFFIELD	AL		01/30/2025	7.290	141,997	0	180,000
1000463063	VENICE	FL		01/30/2025	7.355	229,813	0	280,000
1000463065	SAINT LOUIS	MO		01/30/2025	7.485	109,864	0	130,000
1000463067	CHANDLER	AZ		01/30/2025	6.769	261,421	0	370,000
1000463069	VICTORVILLE	CA		01/30/2025	7.131	280,876	0	365,000
1000463071	SARASOTA	FL		01/30/2025	6.933	341,696	0	503,000
1000463073	BROKEN BOW	OK		01/30/2025	7.899	500,032	0	617,000
1000463075	MIAMI	FL		01/30/2025	7.094	264,448	0	625,000
1000463077	SEVIERVILLE	TN		01/30/2025	7.695	761,866	0	995,000
1000463079	HEWITT	TX		01/30/2025	7.643	301,042	0	380,000
1000463081	GLENDALE	CA		01/30/2025	8.715	1,750,995	0	3,000,000
1000463083	PAWTUCKET	RI		01/30/2025	8.687	396,898	0	520,000
1000463085	PAWTUCKET	RI		01/30/2025	7.334	432,201	0	660,000
1000463087	LAS VEGAS	NV		01/30/2025	7.212	499,538	0	605,000
1000463089	LAS VEGAS	NV		01/30/2025	6.956	354,715	0	440,000
1000463091	FARMINGDALE	NY		01/30/2025	6.913	640,855	0	835,000
1000463093	RIVERVIEW	FL		01/30/2025	7.936	104,736	0	199,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000463095	INDIAN RIVER SHORES	FL		01/30/2025	7.580	1,517,250	0	2,275,000
1000463097	KAPAAU	HI		01/30/2025	7.619	654,216	0	850,000
1000463099	BATON ROUGE	LA		01/30/2025	7.489	258,032	0	309,500
1000463101	LAUDERHILL	FL		01/30/2025	7.385	422,339	0	590,000
1000463103	MENIFEE	CA		01/30/2025	7.741	453,507	0	600,000
1000463107	KISSIMMEE	FL		01/30/2025	8.229	1,115,505	0	1,554,000
1000463109	LAS VEGAS	NV		01/30/2025	7.436	282,159	0	420,000
1000463111	VERO BEACH	FL		01/30/2025	7.497	319,622	0	395,000
1000463113	GRASS VALLEY	CA		01/30/2025	7.497	239,645	0	600,000
1000463117	BUFFALO	NY		01/30/2025	8.209	123,922	0	164,000
1000463123	MIAMI	FL		01/30/2025	6.792	797,980	0	1,230,000
1000463125	SHELBY	NC		01/30/2025	7.852	126,880	0	150,000
1000463127	HIRAM	GA		01/30/2025	7.455	174,234	0	256,000
1000463129	LAS VEGAS	NV		01/30/2025	7.132	242,284	0	320,000
1000463131	NORCROSS	GA		01/30/2025	7.126	271,291	0	338,000
1000463133	SCRANTON	PA		01/30/2025	7.580	268,512	0	340,000
1000463135	VERO BEACH	FL		01/30/2025	7.375	361,500	0	496,700
1000463137	HAZLETON	PA		01/30/2025	7.324	218,306	0	300,000
1000463139	DAVENPORT	FL		01/30/2025	6.925	486,615	0	675,000
1000463141	SANTA MARIA	CA		01/30/2025	7.356	810,631	0	1,050,000
1000463143	BELLE GLADE	FL		01/30/2025	7.383	192,606	0	255,000
1000463145	LIMA	OH		01/30/2025	7.826	133,258	0	182,000
1000463147	ROANOKE	VA		01/30/2025	7.375	270,949	0	327,000
1000463149	BONITA SPRINGS	FL		01/30/2025	7.241	213,501	0	300,000
1000463151	HOUSTON	TX		01/30/2025	6.729	178,946	0	235,000
1000463153	KANSAS CITY	MO		01/30/2025	8.006	113,746	0	137,000
1000463155	BLAIRSVILLE	GA		01/30/2025	7.863	267,092	0	330,000
1000463157	NEW YORK	NY		01/30/2025	7.389	3,704,016	0	5,500,000
1000463159	IRVING	TX		01/30/2025	7.131	226,931	0	365,000
1000463161	RICHMOND	VA		01/30/2025	7.706	529,542	0	675,000
1000463163	STOCKTON	CA		01/30/2025	6.836	206,660	0	481,000
1000463165	HIGHLAND	NY		01/30/2025	6.611	154,614	0	560,000
1000463167	CAPE CORAL	FL		01/30/2025	6.771	418,061	0	705,000
1000463169	PARLIN	NJ		01/30/2025	7.863	386,256	0	498,000
1000463171	AVALON	WI		01/30/2025	7.495	372,637	0	490,000
1000463173	SANGER	CA		01/30/2025	7.101	244,782	0	373,000
1000463175	SANGER	CA		01/30/2025	7.216	240,622	0	311,000
1000463177	SANGER	CA		01/30/2025	7.188	238,072	0	318,000
1000463179	HOUSTON	TX		01/30/2025	6.921	253,844	0	340,000
1000463181	KISSIMMEE	FL		01/30/2025	6.937	665,764	0	870,000
1000463183	SEVIERVILLE	TN		01/30/2025	6.937	535,672	0	725,000
1000463185	CUMBERLAND	MD		01/30/2025	8.337	109,434	0	140,000
1000463187	MEDFORD	MA		01/30/2025	6.735	412,214	0	1,450,000
1000463189	KISSIMMEE	FL		01/30/2025	7.039	200,271	0	325,000
1000463191	MEMPHIS	TN		01/30/2025	7.656	172,412	0	205,000
1000463193	MEMPHIS	TN		01/30/2025	7.899	141,880	0	180,000
1000463195	FLUSHING	NY		01/30/2025	6.739	391,638	0	640,000
1000463197	FLUSHING	NY		01/30/2025	6.887	358,922	0	630,000
1000463199	TROY	MI		01/30/2025	7.457	335,616	0	600,000
1000463203	TROY	NY		01/30/2025	8.961	158,114	0	205,000
1000463205	CENTRAL VALLEY	NY		01/30/2025	7.220	274,740	0	355,000
1000463207	MIAMI	FL		01/30/2025	6.592	413,657	0	840,000
1000463209	SOUTH HILL	VA		01/30/2025	7.747	105,625	0	145,000
1000463211	KEY LARGO	FL		01/30/2025	6.615	1,550,650	0	3,000,000
1000463213	MIAMI	FL		01/30/2025	7.620	350,694	0	720,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000463215	WHITTIER	CA		01/30/2025	6.645	684,153	0	970,000
1000463217	CHICAGO HEIGHTS	IL		01/30/2025	7.580	167,759	0	220,000
1000463221	UNIONDALE	NY		01/30/2025	6.858	468,363	0	615,000
1000463223	FORT PIERCE	FL		01/30/2025	7.741	382,384	0	465,000
1000463225	MONTEBELLO	CA		01/30/2025	7.619	427,590	0	805,000
1000463227	WOODMERE	NY		01/30/2025	6.771	861,260	0	1,320,000
1000463229	BRADENTON	FL		01/30/2025	7.259	530,141	0	670,000
1000463231	KISSIMMEE	FL		01/30/2025	7.416	1,234,072	0	1,702,000
1000463235	GERMANTOWN	MD		01/30/2025	7.159	391,613	0	560,000
1000463239	NORMAN	OK		01/30/2025	7.619	287,801	0	401,000
1000463241	COVINGTON	TN		01/30/2025	7.160	498,901	0	600,000
1000463243	LANSING	WV		01/30/2025	7.165	133,608	0	169,000
1000463245	YUBA CITY	CA		01/30/2025	7.526	316,409	0	435,000
1000463247	SARASOTA	FL		01/30/2025	6.827	337,650	0	413,000
1000463249	COLUMBUS	GA		01/30/2025	7.240	189,580	0	279,000
1000463251	FAIR OAKS	CA		01/30/2025	8.174	660,621	0	850,000
1000463253	CHAMPIONS GATE	FL		01/30/2025	7.648	601,975	0	725,000
1000463255	SUNNY ISLES BEACH	FL		01/30/2025	6.493	159,810	0	239,000
1000463257	MINT HILL	NC		01/30/2025	6.565	452,333	0	656,000
1000463259	WINTER GARDEN	FL		01/30/2025	6.721	254,292	0	471,000
1000463263	MIAMI SHORES	FL		01/30/2025	7.340	812,976	0	1,051,000
1000463265	LAKE HAVASU CITY	AZ		01/30/2025	6.814	366,566	0	495,000
1000463267	HOPEWELL JUNCTION	NY		01/30/2025	6.444	408,463	0	634,000
1000463269	MABLETON	GA		01/30/2025	7.117	209,755	0	290,000
1000463271	GRANITE BAY	CA		01/30/2025	7.192	1,782,704	0	2,550,000
1000463273	LAVEEN	AZ		01/30/2025	6.713	358,596	0	470,000
1000463275	ROSHARON	TX		01/30/2025	6.863	243,243	0	320,000
1000463277	CHARLESTON	SC		01/30/2025	8.107	686,392	0	840,000
1000463279	PORT SAINT LUCIE	FL		01/30/2025	6.782	366,778	0	510,000
1000463281	PORT SAINT LUCIE	FL		01/30/2025	6.657	310,904	0	441,000
1000463283	GLASSBORO	NJ		01/30/2025	7.127	378,358	0	475,000
1000463285	GLASSBORO	NJ		01/30/2025	7.461	150,783	0	230,000
1000463287	ATOKA	TN		01/30/2025	7.268	234,252	0	300,000
1000463289	MILWAUKEE	WI		01/30/2025	8.717	102,830	0	125,000
1000463291	LOS ANGELES	CA		01/30/2025	6.698	1,989,318	0	4,275,000
1000463293	AUBURN	CA		01/30/2025	7.253	285,482	0	800,000
1000463295	PHILADELPHIA	PA		01/30/2025	6.403	440,432	0	940,000
1000463297	MACHESNEY PARK	IL		01/30/2025	7.315	151,167	0	180,000
1000463299	LAS CRUCES	NM		01/30/2025	6.965	207,613	0	313,900
1000463301	PHOENIX	AZ		01/30/2025	8.195	476,463	0	592,000
1000463303	PHILADELPHIA	PA		01/30/2025	6.444	447,267	0	780,000
1000463305	WOODSTOCK	GA		01/30/2025	8.441	464,290	0	580,000
1000463307	CHATSWORTH	CA		01/30/2025	7.619	1,007,302	0	1,600,000
1000463309	SOUTHPORT	FL		01/30/2025	6.641	187,202	0	285,000
1000463311	BALTIMORE	MD		01/30/2025	7.490	201,833	0	242,000
1000463313	BUENA PARK	CA		01/30/2025	7.497	700,400	0	850,000
1000463315	BROOKLYN	NY		01/30/2025	6.871	386,118	0	1,430,000
1000463317	BEACH HAVEN	NJ		01/30/2025	6.668	174,107	0	1,700,000
1000463319	RIVERSIDE	CA		01/30/2025	6.524	242,392	0	682,000
1000463321	WOODBRIDGE	VA		01/30/2025	6.874	341,913	0	475,000
1000463323	OXON HILL	MD		01/30/2025	7.619	378,240	0	475,000
1000463325	OLYMPIC VALLEY	CA		01/30/2025	7.192	517,691	0	760,000
1000463327	AUBURN	AL		01/30/2025	7.248	316,498	0	387,000
1000463329	CASPER	WY		01/30/2025	7.224	200,022	0	260,000
1000463331	PORT ST. LUCIE	FL		01/30/2025	6.618	209,193	0	325,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000463333	COVINGTON	GA		01/30/2025	7.575	179,463	0	326,500
1000463335	TUSCALOOSA	AL		01/30/2025	6.846	170,842	0	240,000
1000463337	FRUITLAND PARK	FL		01/30/2025	7.168	158,492	0	235,000
1000463339	ARLINGTON	MA		01/30/2025	6.867	814,065	0	1,370,000
1000463341	NEW BERLIN	WI		01/30/2025	6.965	521,810	0	750,000
1000463343	EL CAJON	CA		01/30/2025	7.497	381,100	0	650,000
1000463345	ROCHESTER	NY		01/30/2025	8.473	111,112	0	135,000
1000463347	DAGSBORO	DE		01/30/2025	6.572	241,648	0	300,000
1000463349	ASTORIA	NY		01/30/2025	6.399	455,176	0	1,215,000
1000463351	KIHEI	HI		01/30/2025	6.876	542,824	0	1,750,000
1000463353	CHATTANOOGA	TN		01/30/2025	7.456	209,564	0	259,000
1000463355	ENDICOTT	NY		01/30/2025	7.640	130,783	0	155,000
1000463359	HUMBLE	TX		01/30/2025	7.084	194,173	0	245,000
1000463361	HIALEAH	FL		01/30/2025	7.376	245,938	0	310,000
1000463365	BROOKLYN	NY		01/30/2025	6.637	566,920	0	1,250,000
1000463367	BROOKLYN	NY		01/30/2025	8.230	726,735	0	955,000
1000463369	SAN FERNANDO	CA		01/30/2025	7.253	668,000	0	1,000,000
1000463371	NAPLES	FL		01/30/2025	8.441	1,142,400	0	1,600,000
1000463373	BROOKLYN	NY		01/30/2025	6.418	818,766	0	1,100,000
1000463375	NEWBURGH	NY		01/30/2025	7.399	228,771	0	275,000
1000463377	RUNNING SPRINGS	CA		01/30/2025	6.964	388,437	0	500,000
1000463379	BUFORD	GA		01/30/2025	6.683	260,812	0	430,000
1000463381	CHELSEA	ME		01/30/2025	6.852	218,863	0	316,000
1000463383	MIAMI	FL		01/30/2025	6.816	609,682	0	920,000
1000463385	WATERBURY	CT		01/30/2025	6.733	276,262	0	340,000
1000463387	BROOKLYN	NY		01/30/2025	6.377	355,075	0	905,000
1000463389	RAEFORD	NC		01/30/2025	7.139	259,562	0	338,000
1000463391	CARROLLTON	TX		01/30/2025	7.071	356,725	0	436,000
1000463393	CHICAGO	IL		01/30/2025	7.580	315,345	0	390,000
1000463395	FORT WALTON BEACH	FL		01/30/2025	6.740	633,695	0	835,000
1000463397	BELLEROSE	NY		01/30/2025	7.415	708,853	0	910,000
1000463399	ESCONDIDO	CA		01/30/2025	7.732	1,228,275	0	1,590,000
1000463401	MIDDLETOWN	NY		01/30/2025	7.537	236,627	0	300,000
1000463403	PRESCOTT	AZ		01/30/2025	7.014	492,286	0	725,000
1000463405	HONOLULU	HI		01/30/2025	7.078	547,155	0	800,000
1000463407	BELLEROSE	NY		01/30/2025	7.232	711,504	0	920,000
1000463409	BERLIN	NH		01/30/2025	7.696	137,540	0	182,000
1000463411	NEWMAN	CA		01/30/2025	6.478	259,896	0	600,000
1000463413	MARINA	CA		01/30/2025	6.508	406,105	0	774,000
1000463415	SEASIDE	CA		01/30/2025	6.569	381,787	0	696,000
1000463417	NEWMAN	CA		01/30/2025	6.335	180,868	0	400,000
1000463419	PHILADELPHIA	PA		01/30/2025	7.334	142,587	0	200,000
1000463421	SAN PEDRO	CA		01/30/2025	6.791	438,663	0	620,000
1000463423	SPRING	TX		01/30/2025	6.933	337,937	0	525,000
1000463425	WEST PALM BEACH	FL		01/30/2025	7.760	126,470	0	162,000
1000463427	MONTGOMERY	TX		01/30/2025	6.960	229,273	0	304,000
1000463429	WEST PALM BEACH	FL		01/30/2025	7.760	105,392	0	135,000
1000463431	CAPE CORAL	FL		01/30/2025	7.022	303,348	0	650,000
1000463433	MINNEOLA	FL		01/30/2025	7.147	528,400	0	700,000
1000463435	CAPE CORAL	FL		01/30/2025	7.164	310,859	0	460,000
1000463437	TOMBALL	TX		01/30/2025	7.120	262,635	0	340,000
1000463439	LAS VEGAS	NV		01/30/2025	7.082	341,973	0	465,000
1000463441	EAGLE LAKE	FL		01/30/2025	7.133	219,002	0	290,000
1000463443	PANAMA CITY BEACH	FL		01/30/2025	7.498	266,418	0	340,000
1000463445	KEARNS	UT		01/30/2025	6.965	305,262	0	416,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000463447	HOLLYWOOD	FL		01/30/2025	6.953	205,209	0	255,000
1000463449	NEWARK	NJ		01/30/2025	8.107	482,813	0	625,000
1000463453	SAN ANTONIO	FL		01/30/2025	6.528	349,281	0	620,000
1000463455	WEST HAVEN	CT		01/30/2025	7.539	340,077	0	437,000
1000463457	WHITEFISH BAY	WI		01/30/2025	6.527	292,707	0	386,000
1000463459	LAS VEGAS	NV		01/30/2025	7.176	370,397	0	475,000
1000463461	WINTER GARDEN	FL		01/30/2025	6.565	1,509,124	0	2,350,000
1000463463	SPRINGFIELD	MA		01/30/2025	6.900	351,355	0	435,000
1000463465	PRINEVILLE	OR		01/30/2025	6.887	122,075	0	320,000
1000463467	MIAMI	FL		01/30/2025	6.370	168,165	0	255,000
1000463471	ALVATON	KY		01/30/2025	6.763	215,461	0	284,000
1000463473	GLENDALE	AZ		01/30/2025	7.658	335,400	0	430,000
1000463475	RICHMOND	VA		01/30/2025	7.037	175,573	0	231,000
1000463477	CLAREMONT	CA		01/30/2025	6.887	341,445	0	935,000
1000463479	BERTHOUD	CO		01/30/2025	6.441	422,494	0	620,000
1000463481	JACKSONVILLE	FL		01/30/2025	6.827	133,747	0	171,000
1000463483	BALTIMORE	MD		01/30/2025	7.288	227,626	0	292,000
1000463485	DAVENPORT	FL		01/30/2025	7.196	247,393	0	349,000
1000463487	TUCSON	AZ		01/30/2025	6.527	238,867	0	316,000
1000463491	SPRING	TX		01/30/2025	6.787	166,432	0	240,500
1000463493	BANNING	CA		01/30/2025	7.375	300,719	0	418,000
1000463495	MIDLOTHIAN	VA		01/30/2025	6.479	352,857	0	511,000
1000463499	PORT SAINT LUCIE	FL		01/30/2025	6.358	142,249	0	393,000
1000463501	NORTH HOLLYWOOD	CA		01/30/2025	7.009	1,545,000	0	2,530,000
1000463503	IRVINE	CA		01/30/2025	7.132	515,000	0	1,685,000
1000463505	CONYERS	GA		01/30/2025	6.620	244,767	0	550,000
1000463507	LITHONIA	GA		01/30/2025	6.352	191,845	0	350,000
1000463509	SPRING	TX		01/30/2025	6.422	150,916	0	203,000
1000463515	PRINCETON	TX		01/30/2025	6.559	208,783	0	270,000
1000463517	EUCLID	OH		01/30/2025	7.088	110,802	0	150,000
1000463519	APOLLO BEACH	FL		01/30/2025	7.038	256,179	0	315,000
1000463521	GORDONSVILLE	VA		01/30/2025	6.883	524,712	0	1,025,000
1000463525	COLD SPRING	KY		01/30/2025	7.456	208,306	0	250,000
1000463527	UNION CITY	GA		01/30/2025	6.791	252,474	0	334,000
1000463529	SAYREVILLE	NJ		01/30/2025	6.377	415,143	0	675,000
1000463531	EAST ORANGE	NJ		01/30/2025	8.351	579,375	0	750,000
1000463535	PALOS VERDES ESTATES	CA		01/30/2025	6.721	1,998,715	0	3,100,000
1000463537	MIAMI	FL		01/30/2025	6.317	333,274	0	650,000
1000463539	NEWBURGH	NY		01/30/2025	6.744	411,438	0	540,000
1000463541	CHICAGO	IL		01/30/2025	7.254	273,572	0	400,000
1000463543	CHARLOTTE	NC		01/30/2025	6.377	385,454	0	538,000
1000463545	LOS ANGELES	CA		01/30/2025	7.187	491,043	0	615,000
1000463547	ROCHESTER	NY		01/30/2025	7.428	201,758	0	243,000
1000463549	BALTIMORE	MD		01/30/2025	6.929	298,650	0	395,000
1000463551	DUCK	NC		01/30/2025	6.498	734,576	0	1,050,000
1000463555	ARIZONA CITY	AZ		01/30/2025	6.377	277,186	0	375,000
1000464904	Clifton Forge	VA		02/04/2025	6.519	84,677	0	120,000
1000464925	Conyers	GA		02/04/2025	7.133	132,941	0	172,000
1000464949	Columbus	OH		02/04/2025	6.666	292,113	0	410,000
1000464963	Aiken	SC		02/04/2025	6.554	167,998	0	220,000
1000465016	Memphis,Memphis,Memphis	TN		02/04/2025	6.663	259,308	0	362,000
1000465027	Cincinnati	OH		02/04/2025	7.477	85,570	0	112,000
1000465029	Cincinnati	OH		02/04/2025	6.780	292,434	0	380,000
1000465033	Cincinnati	OH		02/04/2025	7.138	78,545	0	103,000
1000465051	Alamogordo	NM		02/04/2025	7.280	142,613	0	200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000465057	Leonia	NJ		02/04/2025	6.805	876,901	0	1,170,000
1000465068	Roanoke	VA		02/04/2025	6.956	101,747	0	142,000
1000465089	Philadelphia	PA		02/04/2025	7.625	240,672	0	315,000
1000465107	Cincinnati	OH		02/04/2025	6.579	226,675	0	342,000
1000465111	Leesburg,Leesburg,Leesburg,Leesburg	FL		02/04/2025	7.101	807,295	0	1,184,000
1000465123	Akron	OH		02/04/2025	6.924	117,344	0	153,000
1000465225	Harrisburg	PA		02/04/2025	7.526	73,934	0	125,000
1000465237	Gary	IN		02/04/2025	7.394	116,897	0	155,000
1000465245	Winchester	VA		02/04/2025	6.464	308,277	0	418,000
1000465251	Dover	DE		02/04/2025	6.978	247,587	0	300,000
1000465255	Philadelphia	PA		02/04/2025	7.162	167,567	0	235,000
1000465263	Galveston	TX		02/04/2025	6.574	370,795	0	600,000
1000465265	Irondequoit	NY		02/04/2025	6.713	156,901	0	192,000
1000465267	Jackson	MS		02/04/2025	7.307	93,969	0	120,000
1000465269	Fayetteville	NC		02/04/2025	6.750	265,990	0	370,000
1000465275	Tampa	FL		02/04/2025	7.008	721,014	0	935,000
1000465277	Atlanta	GA		02/04/2025	6.974	182,389	0	220,000
1000465279	Schenectady	NY		02/04/2025	6.687	171,660	0	244,200
1000465281	Schenectady	NY		02/04/2025	6.680	172,135	0	247,000
1000465283	Tampa	FL		02/04/2025	6.957	212,654	0	275,000
1000465285	Camden,Camden,Camden,Camden,Camden,Camden,Camden,Camden,Camden,Camden	NJ		02/04/2025	6.502	1,342,006	0	2,019,000
1000465300	Utica	NY		02/04/2025	6.700	138,468	0	182,000
1000465308	Savannah	GA		02/04/2025	7.104	161,981	0	210,000
1000465320	Forest City	NC		02/04/2025	6.742	142,516	0	185,000
1000465324	Washington	DC		02/04/2025	7.052	560,778	0	725,000
1000465326	Milton,Milton,Milton,Milton	FL		02/04/2025	6.356	691,400	0	970,000
1000465331	Chandler	AZ		02/04/2025	6.984	753,225	0	976,600
1000465333	Chandler	AZ		02/04/2025	6.999	751,761	0	976,600
1000465339	Burlington	KY		02/04/2025	6.546	221,710	0	290,000
1000465347	Bridgeview	IL		03/11/2025	6.985	253,190	0	325,000
1000465349	Annapolis,Odenton,Baltimore,Severn	MD		03/11/2025	6.990	790,130	0	1,142,000
1000465355	Marietta,Marietta,Lawrenceville,Marietta,Marietta,East Point	GA		02/04/2025	6.436	1,777,527	0	2,572,000
1000465362	Billings,Billings,Billings	MT		02/04/2025	7.283	820,607	0	1,061,000
1000465367	Midland	TX		02/04/2025	6.936	134,645	0	187,000
1000465656	Fairfield	OH		03/04/2025	7.417	178,709	0	233,000
1000465683	Columbus	OH		03/04/2025	6.794	89,556	0	129,000
1000468883	Boynton Beach	FL		01/16/2025	7.025	427,441	0	605,000
1000469219	Gary	IN		02/04/2025	6.672	79,580	0	106,000
1000469271	Decatur	GA		02/04/2025	6.849	213,200	0	285,000
1000469281	Hinesville	GA		02/04/2025	6.980	181,800	0	240,000
1000469285	Orlando	FL		02/04/2025	7.288	216,353	0	287,000
1000469293	Parma	OH		02/04/2025	7.152	141,142	0	187,000
1000469303	Hanover	PA		03/11/2025	7.131	232,413	0	306,000
1000469307	Euless	TX		02/04/2025	6.668	217,865	0	300,000
1000469311	Richmond	VA		03/11/2025	6.551	223,195	0	320,000
1000469319	Jacksonville	FL		02/04/2025	6.833	216,460	0	270,000
1000469343	Winchester	VA		02/04/2025	6.759	150,771	0	215,000
1000469357	Eloy	AZ		02/04/2025	6.966	144,203	0	203,000
1000469361	Chicago	IL		03/11/2025	6.981	265,908	0	376,000
1000469377	Randallstown	MD		02/04/2025	6.905	311,733	0	386,000
1000469406	Berea	OH		03/11/2025	7.315	285,387	0	350,000
1000469422	Tulsa	OK		02/04/2025	7.054	121,493	0	160,000
1000469426	Leeds,Calera,Moody,Montevallo,Fultondale,Moody,Moody,Pelham,Pinson,Vance,Pelham,Moody,Moody,Calera,Vance,Odenville,Alabaster,Birmingham,Trussville,Irondale,Tuscaloosa,Oxford,Oxford,Birmingham	AL		01/09/2025	6.947	3,390,902	0	5,092,900

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000469470	East Hartford	CT		01/14/2025	7.325	237,922	0	330,000
1000469501	Cleveland	OH		01/14/2025	7.403	121,921	0	154,000
1000469507	Taylor	MI		01/14/2025	7.479	115,871	0	155,000
1000469522	Houston	TX		01/14/2025	7.102	271,992	0	400,000
1000469538	Bryan	TX		01/14/2025	6.867	158,259	0	220,000
1000469544	Dayton	OH		01/14/2025	6.948	96,352	0	165,000
1000469563	Hialeah	FL		01/14/2025	6.863	273,722	0	820,000
1000469573	Yukon,Oklahoma City,Mustang	OK		01/14/2025	6.890	533,641	0	700,500
1000469584	Los Angeles	CA		01/14/2025	7.328	826,880	0	1,100,000
1000469606	Spring	TX		01/14/2025	6.834	179,696	0	255,000
1000469704	Roseville	MI		01/10/2025	7.044	92,438	0	131,000
1000469708	Baltimore	MD		01/10/2025	7.626	102,147	0	215,000
1000469712	Baltimore	MD		01/10/2025	7.634	124,958	0	155,000
1000469729	Louisville	KY		01/10/2025	7.816	120,194	0	153,000
1000469733	Louisville	KY		01/10/2025	7.832	122,317	0	156,000
1000469791	Jackson	MI		01/10/2025	7.610	122,554	0	158,000
1000469807	Adams	MA		01/10/2025	8.153	221,695	0	290,000
1000469809	Pembroke Pines	FL		01/10/2025	7.224	445,812	0	865,000
1000469837	Baltimore	MD		01/10/2025	7.081	157,011	0	200,000
1000469873	Philadelphia	PA		01/10/2025	7.635	393,599	0	595,000
1000469896	Pearland	TX		01/10/2025	7.089	160,988	0	262,000
1000469906	Chester	VA		01/10/2025	7.128	293,885	0	390,000
1000469930	Baltimore	MD		01/10/2025	7.731	187,374	0	245,000
1000469960	Wilmington	DE		01/10/2025	7.647	406,606	0	495,000
1000469989	Lorain	OH		01/10/2025	7.712	76,778	0	123,000
1000469999	Baltimore	MD		01/10/2025	7.213	344,150	0	425,000
1000470015	Omaha	NE		01/10/2025	7.852	99,381	0	120,000
1000470021	Jackson	MI		01/10/2025	7.938	107,107	0	136,000
1000470037	McKees Rocks	PA		01/10/2025	8.087	93,693	0	116,000
1000470041	Akron	OH		01/10/2025	7.987	87,659	0	115,000
1000470076	Dundalk	MD		01/10/2025	7.975	229,098	0	285,000
1000470093	Lakehurst	NJ		01/10/2025	8.005	256,245	0	350,000
1000470113	Waterbury	CT		01/16/2025	7.030	150,178	0	245,000
1000470127	Memphis	TN		01/16/2025	7.924	100,353	0	130,000
1000470153	Trenton	NJ		01/16/2025	7.515	215,941	0	280,000
1000470170	Winston-Salem	NC		01/16/2025	7.172	114,981	0	141,600
1000470182	Baltimore	MD		01/16/2025	6.955	187,308	0	285,000
1000470184	Fresno	CA		02/03/2025	7.275	213,023	0	325,000
1000470200	Philadelphia,Philadelphia,Philadelphia,Philadelphia,Philadelphia	PA		01/16/2025	7.290	851,107	0	1,121,000
1000470210	Grand Prairie	TX		01/16/2025	6.915	217,194	0	292,000
1000470214	Memphis	TN		01/16/2025	6.959	135,857	0	190,000
1000470238	Birmingham	AL		01/16/2025	7.654	96,998	0	130,000
1000470240	Indianapolis	IN		01/16/2025	7.444	191,647	0	276,000
1000470265	Elizabeth	NJ		01/16/2025	7.656	608,979	0	750,000
1000470289	Arlington,Arlington,Arlington,North Richland Hills,Arlington,Arlington,Arlington,Arlington	TX		01/16/2025	6.784	1,390,166	0	2,012,000
1000470300	Homewood	IL		01/16/2025	7.666	209,519	0	270,000
1000470302	Edinburg	TX		01/16/2025	7.118	414,321	0	537,000
1000470331	Detroit	MI		01/16/2025	7.540	144,539	0	190,000
1000470361	Lakewood	NJ		01/16/2025	7.814	119,884	0	147,000
1000470373	Joliet	IL		01/16/2025	7.992	214,002	0	285,000
1000470379	Memphis	TN		01/16/2025	7.885	78,707	0	100,000
1000470383	Oshkosh	WI		01/16/2025	7.116	151,636	0	213,000
1000470387	Durham	NC		01/16/2025	7.282	191,287	0	275,000
1000470401	Akron	OH		01/16/2025	8.128	110,521	0	166,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000470403	Miami	FL		01/16/2025	6.718	208,182	0	415,000
1000470411	Kansas City,Kansas City,Kansas City,Kansas City,Kansas City,Kansas City,Kansas City,Kansas City,Kansas City,Kansas City	MO		01/16/2025	7.444	1,788,434	0	2,338,000
1000470442	Garfield Heights	OH		01/16/2025	7.902	114,083	0	173,000
1000470482	Rensselaer	NY		01/16/2025	7.677	278,075	0	362,000
1000470486	Dayton	OH		01/16/2025	7.960	237,760	0	299,000
1000470889	Orlando	FL		01/15/2025	7.128	221,119	0	314,000
1000470905	Camden,Camden,Camden	NJ		01/15/2025	7.133	402,051	0	537,000
1000470909	Saint Clair Shores	MI		01/15/2025	7.400	183,314	0	230,000
1000470911	Roanoke	VA		01/15/2025	7.133	211,133	0	282,000
1000470921	Augusta	GA		01/15/2025	7.133	88,346	0	118,000
1000470944	Godfrey	IL		01/15/2025	7.000	74,941	0	112,000
1000470958	Warren	MI		01/15/2025	7.577	97,981	0	130,000
1000470978	Cincinnati,Cincinnati,Cincinnati	OH		01/15/2025	7.121	509,335	0	690,000
1000470988	Harper Woods	MI		01/15/2025	7.245	146,973	0	215,000
1000470998	Cincinnati	OH		01/15/2025	7.245	146,223	0	195,000
1000471002	Norristown	PA		01/15/2025	7.247	157,432	0	210,000
1000471010	Shawnee	OK		01/15/2025	7.108	124,657	0	166,000
1000471020	Towson	MD		01/15/2025	7.088	176,913	0	245,000
1000471022	Williamsburg	VA		01/15/2025	6.911	238,819	0	343,000
1000471026	Cincinnati	OH		01/15/2025	7.481	115,873	0	145,000
1000471062	Cincinnati	OH		01/15/2025	7.444	317,507	0	445,000
1000471070	St. Ann	MO		01/15/2025	7.590	158,941	0	195,000
1000471084	Kansas City	MO		01/15/2025	7.489	174,653	0	226,000
1000471086	Baltimore	MD		01/15/2025	7.620	216,117	0	284,000
1000471256	Marietta	GA		02/04/2025	7.011	301,719	0	420,000
1000471258	Chattanooga	TN		02/04/2025	6.966	409,906	0	585,000
1000471272	Cincinnati	OH		02/04/2025	7.546	203,886	0	250,000
1000471280	Lehigh Acres	FL		03/11/2025	7.250	220,524	0	290,000
1000471290	Decatur	GA		02/04/2025	7.081	190,314	0	240,000
1000471326	Indianapolis	IN		03/11/2025	7.609	237,842	0	310,000
1000471340	Kansas City	MO		02/04/2025	6.875	173,479	0	216,000
1000471344	Richmond	VA		02/04/2025	5.913	115,891	0	230,000
1000471352	Tulsa	OK		02/04/2025	7.351	169,094	0	222,800
1000471374	Galveston	TX		02/04/2025	7.289	215,130	0	400,000
1000471394	Gary	IN		03/11/2025	6.833	87,897	0	125,000
1000471402	Cincinnati	OH		03/11/2025	7.378	149,333	0	206,000
1000471430	Hickory	NC		03/11/2025	7.210	209,116	0	301,000
1000471434	Stonecrest	GA		03/11/2025	6.686	242,572	0	430,000
1000471462	Roanoke	VA		03/11/2025	7.001	136,694	0	179,500
1000471468	Fayetteville	GA		03/11/2025	6.844	132,467	0	256,000
1000471506	Milwaukee	WI		03/11/2025	6.996	130,309	0	183,000
1000471532	West Orange,Bloomfield,North Arlington,Belleville	NJ		01/17/2025	6.809	2,156,580	0	3,035,000
1000471829	Philadelphia	PA		01/29/2025	7.298	134,372	0	180,000
1000471831	Gastonia,Rock Hill,Charlotte,Belmont	NC		01/29/2025	6.946	680,279	0	890,000
1000471847	Chicago,Chicago,Chicago	IL		01/29/2025	6.772	297,894	0	447,000
1000471868	West Mifflin	PA		01/29/2025	7.134	88,140	0	135,000
1000471880	Dayton	OH		01/29/2025	7.611	195,889	0	240,000
1000471882	Cincinnati	OH		01/29/2025	7.032	214,049	0	270,000
1000471884	Baltimore	MD		01/29/2025	7.659	119,806	0	146,500
1000471886	Lakewood	OH		01/29/2025	7.028	208,916	0	275,000
1000471890	Cincinnati	OH		01/29/2025	7.019	219,164	0	327,000
1000471906	Midwest City	OK		01/29/2025	7.172	99,807	0	123,000
1000471969	Bryan	TX		01/28/2025	7.827	199,883	0	260,000
1000472006	Sea Isle City	NJ		01/28/2025	6.707	342,686	0	1,315,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000472022	Memphis	TN		01/28/2025	7.632	119,761	0	183,000
1000472048	Spring	TX		01/28/2025	7.252	291,709	0	380,000
1000472092	Winsted	CT		01/28/2025	7.623	199,675	0	258,000
1000472112	Kansas City	KS		01/28/2025	7.383	154,252	0	190,000
1000472120	Utica	NY		01/28/2025	7.490	168,516	0	235,000
1000472128	Baltimore	MD		01/28/2025	7.384	140,735	0	210,000
1000472134	Gary	IN		01/28/2025	7.431	114,712	0	150,000
1000472156	Spartanburg	SC		01/28/2025	7.731	202,547	0	270,000
1000472187	Cheektowaga	NY		01/28/2025	7.448	264,481	0	350,000
1000472205	Anderson,Anderson,Anderson,Anderson	SC		01/28/2025	7.378	534,547	0	698,000
1000472231	Gainesville	GA		02/04/2025	7.289	226,344	0	300,000
1000472237	Moline	IL		02/04/2025	7.146	89,124	0	115,000
1000472245	Whitesboro	NY		02/04/2025	7.309	253,742	0	311,000
1000472272	Cheektowaga	NY		02/04/2025	7.313	125,019	0	163,000
1000472280	Marion	IN		02/04/2025	7.079	87,217	0	122,000
1000472282	Cleveland Heights	OH		02/04/2025	7.704	126,225	0	165,000
1000472288	Allentown	PA		02/04/2025	7.397	275,373	0	340,000
1000472302	Milwaukee	WI		02/04/2025	6.989	177,991	0	250,000
1000472308	Kansas City	MO		02/04/2025	7.409	170,209	0	218,000
1000472316	Mesquite	TX		02/04/2025	7.256	186,662	0	255,000
1000472320	Memphis	TN		02/03/2025	7.506	154,452	0	199,000
1000472348	Natrona Heights,Natrona Heights,Pittsburgh	PA		02/03/2025	7.778	254,184	0	356,000
1000472360	Roanoke	VA		02/03/2025	7.785	137,720	0	175,000
1000472376	Monroe	NY		02/03/2025	7.668	283,182	0	760,000
1000472386	Camden	NJ		02/03/2025	7.884	123,882	0	158,000
1000472390	Bechtelsville	PA		02/03/2025	8.191	179,010	0	270,000
1000472392	Tulsa	OK		02/03/2025	7.447	134,182	0	200,000
1000472394	Rowlett,Mesquite,Dallas,Mesquite	TX		02/03/2025	7.178	744,955	0	1,117,000
1000472419	Brooklyn	NY		02/03/2025	7.567	1,339,000	0	3,500,000
1000472421	Memphis	TN		02/03/2025	7.667	166,286	0	215,000
1000472432	Terre Haute	IN		02/03/2025	7.372	78,547	0	126,000
1000472471	Statesville	NC		02/03/2025	7.400	138,903	0	180,000
1000472499	Columbia	SC		02/03/2025	7.460	161,923	0	209,000
1000472505	Dolton	IL		02/03/2025	7.370	89,733	0	124,000
1000472509	Maumelle	AR		02/03/2025	7.406	81,829	0	108,000
1000472535	Carmel	IN		02/03/2025	7.058	231,131	0	465,000
1000472541	Chester	SC		02/03/2025	7.491	131,575	0	180,000
1000472545	Fresno	CA		02/03/2025	7.318	165,503	0	275,000
1000472567	Trenton	NJ		02/03/2025	7.374	169,609	0	235,000
1000472579	Vernon Hills	IL		02/03/2025	7.553	180,935	0	220,000
1000472601	Markham	IL		02/03/2025	7.483	139,140	0	180,000
1000472605	Center Point	AL		02/03/2025	7.425	149,104	0	205,000
1000472607	Birmingham	AL		02/03/2025	7.376	112,751	0	155,000
1000472611	Covington	KY		02/03/2025	7.333	234,877	0	325,000
1000472641	Kansas City	MO		02/03/2025	7.330	251,696	0	305,000
1000472655	Maple Heights	OH		02/03/2025	8.319	100,980	0	132,000
1000472663	Birmingham	AL		02/03/2025	7.412	122,250	0	180,000
1000472691	Jacksonville	FL		02/03/2025	7.528	125,120	0	150,000
1000472731	Hickory,Mooresville,Mooresville,Morganton,Hudson,Hudson,Mooresville,Conover,Lincolnton,Hickory,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Mooresville,Newton,Conover,Mooresville,Mooresville,Mooresville	NC		02/12/2025	6.439	7,369,629	0	10,430,000
1000474114	Edgewood	MD		02/07/2025	7.327	246,460	0	320,000
1000474186	Reading	PA		02/07/2025	8.288	403,312	0	554,000
1000474204	Woodlyn	PA		02/07/2025	7.786	262,180	0	347,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000474210	Baltimore	MD		02/07/2025	7.537	192,442	0	279,000
1000474212	South Euclid	OH		02/07/2025	7.655	137,948	0	235,000
1000474222	Lehigh Acres	FL		02/07/2025	6.744	136,123	0	270,000
1000474226	Memphis	TN		02/07/2025	6.896	111,260	0	152,000
1000474232	Detorit	MI		02/07/2025	8.157	112,260	0	175,000
1000474234	Garden City,Garden City,Garden City,Garden City,Garden City,Westland	MI		02/07/2025	7.030	743,577	0	989,000
1000474257	Philadelphia	PA		02/07/2025	8.122	128,520	0	168,000
1000474261	Hanover	MD		02/07/2025	6.590	276,030	0	435,000
1000474321	Detroit	MI		02/07/2025	6.882	94,802	0	128,000
1000474343	Martinsburg	WV		02/07/2025	7.766	192,902	0	260,000
1000474350	Salisbury,Salisbury,Fruitland	MD		02/07/2025	7.268	649,028	0	850,000
1000474356	Champaign	IL		02/07/2025	7.938	142,800	0	175,000
1000474358	Wilmington	DE		02/07/2025	7.247	188,335	0	250,000
1000474368	Cape Coral	FL		02/07/2025	8.532	188,427	0	375,000
1000474403	New Britain	CT		02/07/2025	7.882	265,764	0	340,000
1000474405	Irving	TX		02/07/2025	6.820	212,623	0	280,000
1000474451	Winsted	CT		02/07/2025	7.398	188,701	0	280,000
1000474471	Salisbury	NC		02/07/2025	7.689	276,665	0	375,000
1000474521	Wilmington,Wilmington,Wilmington	DE		02/07/2025	7.378	234,788	0	304,000
1000474844	Washington	DC		02/13/2025	7.365	99,958	0	136,000
1000474858	Freehold	NJ		02/13/2025	7.395	491,501	0	600,000
1000474862	Center Point	AL		02/13/2025	7.448	136,996	0	165,000
1000474872	Dundalk	MD		02/13/2025	6.695	142,790	0	220,000
1000474891	Bartlesville	OK		02/13/2025	7.822	111,083	0	142,000
1000474908	Montgomery	AL		02/13/2025	7.271	112,237	0	155,000
1000474928	Monroe	NY		02/13/2025	7.856	362,844	0	565,000
1000474948	South Charleston	WV		02/13/2025	7.798	205,903	0	250,000
1000474959	Canton	OH		02/13/2025	8.079	168,052	0	204,000
1000474969	Denison,Greenville,Greenville,Greenville,Denison,Denison	TX		02/13/2025	7.291	1,024,354	0	1,340,000
1000474980	Trenton	NJ		02/13/2025	7.541	214,237	0	260,000
1000474988	Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton,Bridgeton	NJ		02/13/2025	7.199	1,723,264	0	2,258,000
1000475012	Birmingham	AL		02/13/2025	7.356	105,144	0	135,000
1000475036	Omaha	NE		02/13/2025	7.350	337,079	0	440,000
1000475038	Memphis	TN		02/13/2025	7.174	111,211	0	165,000
1000475040	Baltimore	MD		02/13/2025	7.131	158,128	0	275,000
1000475054	Trenton	NJ		02/13/2025	7.711	174,814	0	225,000
1000475060	Detroit	MI		02/13/2025	7.494	88,758	0	120,000
1000475064	Indianapolis	IN		02/13/2025	7.771	192,763	0	245,000
1000475066	Chicago	IL		02/13/2025	7.608	123,344	0	160,000
1000475078	Cleveland	OH		02/13/2025	8.350	91,313	0	128,000
1000475110	Elizabeth	NJ		02/13/2025	7.189	555,077	0	838,000
1000475112	Milwaukee	WI		02/13/2025	7.250	211,782	0	295,000
1000475143	Hamden	CT		02/13/2025	6.871	335,344	0	745,000
1000475453	Lake City	MN		02/18/2025	7.256	146,088	0	245,000
1000475463	Midland	MI		02/18/2025	7.425	94,518	0	125,000
1000475485	Indianapolis	IN		02/18/2025	7.042	254,412	0	360,000
1000475504	Cleveland Heights	OH		02/18/2025	7.270	168,208	0	225,000
1000475526	Killeen	TX		02/18/2025	7.939	285,356	0	340,000
1000475528	Laredo	TX		02/18/2025	7.184	214,550	0	290,000
1000475538	Nottingham	MD		02/18/2025	7.303	266,027	0	412,000
1000475540	Greenville	NC		02/18/2025	7.578	141,469	0	185,000
1000475551	Cincinnati	OH		02/18/2025	7.519	204,909	0	270,000
1000475563	Clinton Township	MI		02/18/2025	7.986	137,803	0	178,500
1000475581	Detroit	MI		02/18/2025	7.331	292,649	0	410,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000475593	Philadelphia	PA		02/18/2025	7.517	212,550	0	300,000
1000475595	Spring	TX		02/18/2025	7.054	150,404	0	231,000
1000475626	Hilton	NY		02/18/2025	7.287	193,917	0	256,000
1000475630	Columbus	OH		02/18/2025	7.076	176,083	0	275,000
1000475653	Cincinnati	OH		02/18/2025	7.533	357,501	0	465,000
1000475696	Memphis,Memphis,Memphis,

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000476440	Richmond	VA		03/04/2025	7.025	187,110	0	260,000
1000476446	Beaumont,Beaumont,Beaumont,Beaumont,Beaumont,Beaumont,Beaumont,Beaumont,Beaumont,Beaumont,Beaumont,Beaumont,Beaumont	TX		03/04/2025	7.215	1,343,386	0	1,666,000
1000476465	Longview	WA		03/04/2025	7.130	366,774	0	455,000
1000476467	Port Washington	WI		03/04/2025	6.970	173,302	0	335,000
1000476471	Indianapolis	IN		03/04/2025	6.949	192,470	0	269,000
1000476473	Ambridge	PA		03/04/2025	7.586	97,864	0	129,000
1000476475	Cocoa	FL		03/04/2025	6.824	151,017	0	211,000
1000476479	Burlington	NJ		03/04/2025	7.069	134,941	0	220,000
1000476481	Hyattsville	MD		03/04/2025	7.471	263,510	0	345,000
1000476483	Deer Park	TX		03/04/2025	6.522	167,237	0	287,000
1000476491	Salem	NJ		03/04/2025	7.586	106,020	0	130,000
1000476499	Blue Island	IL		03/03/2025	7.680	191,897	0	250,000
1000476505	Syracuse	NY		03/03/2025	7.926	87,988	0	115,000
1000476507	Sicklerville	NJ		03/03/2025	7.247	348,347	0	450,000
1000476527	Topeka	KS		03/03/2025	7.534	79,558	0	105,000
1000476529	Chester	SC		03/03/2025	7.731	218,797	0	300,000
1000476539	Independence,Independence,Independence,Independence,Independence,Kansas City,Independence,Independence,Kansas City,Kansas City,Kansas City	MO		03/03/2025	7.214	1,192,226	0	1,545,000
1000476553	Plainfield	IL		03/03/2025	7.319	300,063	0	380,000
1000476561	South Bend	IN		03/03/2025	7.584	97,803	0	126,000
1000476569	Glenwood	IL		03/03/2025	7.344	238,744	0	310,000
1000476571	Olive Branch	MS		03/03/2025	7.336	222,886	0	290,000
1000476573	Birmingham	AL		03/03/2025	7.817	86,694	0	112,000
1000476588	Lehigh Acres	FL		03/03/2025	7.537	227,266	0	293,000
1000476612	Circleville	OH		03/03/2025	7.937	154,500	0	200,000
1000476634	Newark	NJ		03/03/2025	7.214	395,463	0	510,000
1000476636	Hamilton	NJ		03/03/2025	7.216	137,213	0	180,000
1000476642	Lithopolis	OH		03/03/2025	7.586	155,994	0	233,000
1000476644	Hazel Crest	IL		03/03/2025	7.698	163,731	0	215,000
1000476652	Hillsdale	MI		03/03/2025	7.467	143,686	0	184,000
1000476682	Waterbury	CT		03/03/2025	7.282	355,228	0	435,000
1000476686	Birmingham	AL		03/03/2025	7.648	91,748	0	118,000
1000477377	Dallas	TX		03/11/2025	8.188	758,847	0	1,000,000
1000477391	Atlanta	GA		03/11/2025	6.247	140,362	0	210,000
1000477411	Findlay	OH		03/11/2025	7.384	104,881	0	147,000
1000477415	Findlay	OH		03/11/2025	7.384	77,055	0	108,000
1000477419	Holly Hill	FL		03/11/2025	6.745	205,610	0	315,000
1000477425	Memphis	TN		03/11/2025	7.030	75,829	0	104,500
1000477437	Markham	TX		03/11/2025	6.633	110,176	0	165,000
1000477447	Easley	SC		03/11/2025	6.684	267,356	0	400,000
1000477461	Stone Mountain	GA		03/11/2025	7.258	203,701	0	257,000
1000477469	Marietta	GA		03/11/2025	6.956	327,823	0	452,000
1000477491	Washington	DC		03/11/2025	7.314	561,506	0	725,000
1000477497	Atlanta	GA		03/11/2025	6.957	608,108	0	740,000
1000477513	Detroit	MI		03/11/2025	7.448	174,528	0	225,000
1000477731	Baltimore	MD		03/11/2025	7.171	203,344	0	280,000
1000477733	Philadelphia	PA		03/11/2025	7.212	229,493	0	375,000
1000477737	Detroit	MI		03/11/2025	7.281	103,728	0	161,000
1000477743	Sharon Hill	PA		03/11/2025	8.097	87,972	0	115,000
1000477745	Detroit	MI		03/11/2025	7.492	107,852	0	185,000
1000477747	Cleveland	OH		03/11/2025	8.294	73,438	0	120,000
1000477761	Queens Village	NY		03/11/2025	7.455	694,448	0	1,275,000
1000477763	Anderson	IN		03/11/2025	8.290	114,951	0	147,000
1000477765	Woodbridge	VA		03/11/2025	6.946	337,442	0	500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1000477767	Columbus	OH		03/11/2025	7.409	172,120	0	225,000
1000477769	Baltimore	MD		03/11/2025	7.526	126,357	0	215,000
1000477781	Fayetteville	NC		03/11/2025	7.522	138,310	0	178,000
1000477799	Lawrenceville	GA		03/11/2025	7.021	216,661	0	300,000
1000477801	Baltimore	MD		03/11/2025	7.807	253,727	0	360,000
1000477805	Hudson Falls	NY		03/11/2025	7.998	102,010	0	135,000
1000477820	Detroit	MI		03/11/2025	7.696	303,955	0	481,000
1000477839	Smyrna	TN		03/11/2025	7.286	188,356	0	300,000
1000477853	Cleveland	OH		03/11/2025	8.065	92,817	0	140,000
1000477861	Columbia	SC		03/11/2025	7.475	155,829	0	200,000
1000477867	Fort Wayne,Fort Wayne,Huntington	IN		03/11/2025	7.350	283,402	0	463,000
1000477875	Goldsboro	NC		03/11/2025	7.771	102,354	0	150,000
1000477877	Houston	TX		03/11/2025	7.553	86,432	0	111,000
1000477885	New Britain	CT		03/11/2025	7.146	190,138	0	250,000
1000477887	Bolingbrook	IL		03/11/2025	7.346	206,957	0	268,500
1000477893	Manlius	NY		03/11/2025	8.040	188,738	0	245,000
1000477899	Westfield	MA		03/11/2025	7.680	372,894	0	448,000
1000477901	Humble,Humble,Spring,Spring	TX		03/11/2025	7.681	1,279,727	0	1,688,000
1000477906	East Chicago	IN		03/11/2025	7.615	194,919	0	250,000
1000477908	Smyrna	GA		03/11/2025	7.685	247,097	0	320,000
1000477910	Baltimore	MD		03/11/2025	7.711	101,636	0	131,000
1000477914	Bay City	MI		03/11/2025	8.185	98,288	0	150,000
1000477920	Memphis,Memphis,Memphis,Memphis,Memphis	TN		03/11/2025	6.545	631,047	0	1,037,000
1000477937	Bridgeton	NJ		03/11/2025	8.078	141,099	0	173,000
1000477959	Columbia	SC		03/11/2025	6.948	151,269	0	194,900
1000477971	Baltimore	MD		03/11/2025	7.767	186,447	0	240,000
1000477977	Winston Salem	NC		03/11/2025	6.808	141,587	0	190,000
1000477985	Detroit	MI		03/11/2025	7.210	94,011	0	122,000
1000477987	Detroit	MI		03/11/2025	7.280	303,922	0	395,000
1000477989	Cleveland	OH		03/11/2025	7.974	212,052	0	297,000
1000477993	Cleveland	OH		03/11/2025	7.754	122,396	0	160,000
1000477995	Syracuse	NY		03/11/2025	7.824	125,230	0	150,000
1000478005	Scranton	PA		03/11/2025	7.804	237,609	0	305,000
1000478009	River Rouge	MI		03/11/2025	8.033	100,593	0	132,000
1000478017	Hallandale Beach	FL		03/11/2025	7.966	447,907	0	550,000
1000478386	South Bend	IN		03/12/2025	7.727	82,125	0	106,000
1000478388	MONROE	NY		03/12/2025	7.482	297,530	0	470,000
1000478392	Keansburg	NJ		03/12/2025	7.200	335,522	0	480,000
1000478394	Martins Ferry,Bellaire,Bridgeport,Martins Ferry,Bellaire,Bridgeport,Martins Ferry,Martins Ferry,Martins Ferry,Bridgeport	OH		03/12/2025	7.355	1,080,783	0	1,385,000
1000478407	Dolton	IL		03/12/2025	7.937	160,680	0	195,000
1000478411	Brooklyn	NY		03/12/2025	7.368	448,050	0	775,000
1000478413	Cleveland,Cleveland,Cleveland	OH		03/12/2025	7.308	679,035	0	835,000
1000478424	Lincoln Park	MI		03/12/2025	7.527	136,990	0	190,000
1000478426	Indianapolis	IN		03/12/2025	7.120	197,120	0	290,000
1000478432	Birmingham	AL		03/12/2025	7.469	137,997	0	177,000
1000478436	Terre Haute	IN		03/12/2025	7.275	108,395	0	140,000
1000478442	Danville	VA		03/12/2025	7.196	108,781	0	132,200
1000478446	Kansas City	MO		03/12/2025	7.063	109,800	0	150,000
1000478450	Belton	MO		03/12/2025	7.178	183,228	0	235,000
1000478456	New Braunfels	TX		03/12/2025	6.843	169,964	0	328,000
1000478458	St. Louis	MO		03/12/2025	7.338	200,871	0	259,000
1000478460	Tampa	FL		03/12/2025	7.007	224,789	0	330,000
1000478462	Schenectady	NY		03/12/2025	7.533	278,450	0	357,000
1000478464	Indianapolis	IN		03/12/2025	6.914	131,659	0	160,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000478466	Center Point	AL		03/12/2025	7.275	138,416	0	176,000
1000478475	Oak Lawn	IL		03/12/2025	7.439	258,733	0	310,000
1000478477	Amsterdam	NY		03/12/2025	7.073	107,324	0	155,000
1000478479	Memphis	TN		03/12/2025	7.732	88,838	0	115,000
1000478481	Waco	TX		03/12/2025	7.275	139,009	0	205,000
1000478483	Waterbury	CT		03/12/2025	7.125	286,708	0	350,000
1000478485	Freehold	NJ		03/12/2025	7.315	268,050	0	325,000
1000478487	Cleveland	OH		03/12/2025	7.391	191,468	0	232,000
1000478489	Cleveland Heights	OH		03/12/2025	7.401	119,480	0	166,000
1000478493	Akron	OH		03/12/2025	8.289	103,632	0	127,000
1000478497	Madison	AL		03/12/2025	7.062	169,881	0	220,000
1000478501	Waterbury	CT		03/12/2025	7.164	302,800	0	450,000
1000478505	Center Point	AL		03/12/2025	7.342	149,969	0	191,000
1000478511	Forked River	NJ		03/12/2025	7.653	465,655	0	565,000
1000478517	Philadelphia	PA		03/12/2025	8.584	256,275	0	335,000
1000478519	Bartlesville	OK		03/12/2025	7.108	168,179	0	230,000
1000478521	Sacramento	CA		03/12/2025	7.727	412,435	0	536,000
1000478523	Lincoln	NE		03/12/2025	7.488	181,280	0	220,000
1000478525	Pascagoula	MS		03/12/2025	7.307	147,760	0	202,000
1000478529	Harvest	AL		03/12/2025	7.033	165,231	0	250,000
1000478533	Lincoln	NE		03/12/2025	7.020	194,929	0	236,000
1000478541	Brooklyn	NY		03/12/2025	7.268	526,298	0	770,000
1000478547	Hamilton Township	NJ		03/12/2025	7.399	289,940	0	395,000
1000478549	Cleveland	OH		03/12/2025	7.994	154,224	0	210,000
1000478555	Humble	TX		03/12/2025	7.579	200,089	0	255,000
1000478557	Independence	MO		03/12/2025	7.355	202,184	0	260,000
1000478563	Detroit	MI		03/12/2025	7.751	209,770	0	270,000
1000478565	Oak Lawn	IL		03/12/2025	7.442	292,113	0	380,000
1000478567	Trenton	NJ		03/12/2025	7.543	176,677	0	226,000
1000478569	Naperville	IL		03/12/2025	7.349	468,650	0	650,000
1000478591	Morristown	NJ		03/12/2025	7.441	625,817	0	860,000
1000478595	Park Forest	IL		03/12/2025	7.393	147,524	0	180,000
1000478597	Flossmoor	IL		03/12/2025	7.084	204,842	0	400,000
1000478601	Copiague	NY		03/12/2025	7.091	509,855	0	750,000
1000478603	Trenton	NJ		03/12/2025	6.943	145,227	0	200,000
1000479322	Jacksonville	FL		03/24/2025	6.786	155,948	0	330,000
1000479328	Laredo	TX		03/24/2025	7.196	197,463	0	254,000
1000479349	Kansas City	MO		03/24/2025	7.254	118,492	0	155,000
1000479359	Baltimore	MD		03/24/2025	6.925	123,343	0	172,000
1000479375	Kansas City	KS		03/24/2025	7.082	182,524	0	235,000
1000479383	Indianapolis	IN		03/24/2025	6.872	126,268	0	175,000
1000479391	Hazel Crest	IL		03/24/2025	7.558	111,140	0	145,000
1000479405	Beaver	PA		03/24/2025	7.704	270,810	0	354,000
1000479415	Hamilton	OH		03/24/2025	7.458	117,725	0	165,000
1000479421	Chester	PA		03/24/2025	7.882	155,732	0	205,000
1000479427	Cincinnati	OH		03/24/2025	6.844	128,392	0	180,000
1000479431	Chicago	IL		03/24/2025	7.462	274,863	0	360,000
1000489319	Memphis	TN		03/26/2025	7.134	130,067	0	163,000
1000489331	Wilkes-Barre	PA		03/26/2025	7.626	137,700	0	187,000
1000489333	Hamilton,Trenton	NJ		03/26/2025	6.908	527,028	0	725,000
1000489354	Toms River	NJ		03/26/2025	7.043	378,268	0	500,000
1000489363	Pittsburgh	PA		03/26/2025	7.270	156,652	0	220,000
1000489382	Trenton	NJ		03/26/2025	7.582	163,136	0	239,000
1000489396	Trumbull	CT		03/26/2025	7.140	367,363	0	500,000
1000489408	Lansing	IL		03/26/2025	7.152	216,973	0	285,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000489420	Columbia	SC		03/26/2025	7.519	90,535	0	144,000
1000489428	Detroit	MI		03/26/2025	7.259	84,736	0	110,000
1000489438	Asheboro	NC		03/26/2025	7.038	92,165	0	127,000
1000489440	Hopatcong	NJ		03/26/2025	7.360	301,579	0	388,000
1000489444	Cleveland	OH		03/26/2025	7.675	156,560	0	190,000
1000489448	Cleveland Heights	OH		03/26/2025	7.733	162,998	0	211,000
1000489466	Brooklyn	NY		03/26/2025	7.190	406,000	0	550,000
1000489468	North Highlands	CA		03/26/2025	7.256	221,708	0	287,000
1000489474	Trenton	NJ		03/26/2025	6.725	161,709	0	225,000
1000489506	Buffalo	NY		03/25/2025	6.586	196,599	0	285,000
1000489528	Baltimore	MD		03/25/2025	7.236	198,193	0	273,000
1000489556	Port Charlotte	FL		03/25/2025	6.352	352,684	0	600,000
1000489558	Kingston	PA		03/25/2025	7.894	210,265	0	275,000
1000489578	Goldsboro	NC		03/25/2025	8.099	109,177	0	134,000
1000489586	Cape Coral	FL		03/25/2025	7.241	237,270	0	368,000
1000489598	Philadelphia	PA		03/25/2025	7.894	267,610	0	350,000
1000489600	Toledo	OH		03/25/2025	7.517	110,867	0	145,000
1000489602	Memphis	TN		03/25/2025	7.148	94,968	0	140,000
1000489604	Pittsburgh	PA		03/25/2025	7.648	144,152	0	202,000
1000489612	baltimore	MD		03/25/2025	7.338	182,327	0	238,000
1000489614	Allentown	PA		03/25/2025	7.722	93,791	0	117,000
1000489616	Baltimore	MD		03/25/2025	6.913	587,682	0	915,000
1000489625	Birmingham	AL		03/25/2025	8.174	94,389	0	128,000
1000489636	Chester	PA		03/25/2025	7.771	137,016	0	185,000
1000489659	New Bedford	MA		03/25/2025	7.567	449,962	0	584,000
1000489665	Florissant	MO		03/25/2025	7.095	111,252	0	136,000
1000489667	Binghamton	NY		03/25/2025	8.067	82,682	0	108,000
1000489677	Dundalk	MD		03/25/2025	7.172	188,320	0	230,000
1000489706	Montgomery	AL		03/25/2025	7.831	141,622	0	170,000
1000489724	Mobile	AL		03/25/2025	7.765	121,463	0	157,000
1000489732	Cleveland	OH		03/25/2025	7.403	102,456	0	134,000
1000489760	Baltimore	MD		03/25/2025	7.402	185,152	0	250,000
1000489766	Wilmington	DE		03/25/2025	7.174	176,480	0	232,000
1000489953	Odessa	MO		03/26/2025	7.192	99,204	0	145,000
1000489955	Elizabeth	NJ		03/26/2025	6.993	469,680	0	880,000
7136365	AURORA	IL		12/08/2022	8.005	0	4,959	173,000
7138806	SOUTHOLD	NY		02/15/2023	7.537	0	3,968	1,473,100
7141322	FORT PIERCE	FL		03/17/2023	6.846	0	2,287	322,000
7141681	Savannah	GA		03/21/2023	7.497	0	2,238	728,360
7141963	FORT PIERCE	FL		03/24/2023	6.897	0	2,370	330,000
7144780	Baltimore	MD		06/05/2023	6.194	0	1,706	195,000
7146533	POUGHKEEPSIE	NY		09/14/2023	8.090	0	6,944	322,272
7149120	DETROIT	MI		11/14/2023	9.472	0	11,783	123,000
7151971	PERTH AMBOY	NJ		01/10/2024	7.898	0	2,927	764,280
7153570	WOODRIDGE	NY		02/21/2024	7.587	0	9,670	278,000
7156222	Sanford	FL		05/21/2024	3.652	0	1,461	663,600
7158221	North Lauderdale	FL		07/02/2024	7.072	0	3,692	370,000
7158713	Mesquite	TX		10/28/2024	8.083	0	1,945	320,000
7161130	Covington	GA		08/15/2024	6.168	0	3,082	304,000
7163570	PHOENIX	AZ		09/27/2024	7.016	0	8,500	240,000
1000471096	Springfield	MA		04/18/2025	7.142	275,545	0	364,000
1000476535	Baltimore	MD		04/11/2025	7.785	119,006	0	155,000
1000477533	Washington	DC		06/03/2025	7.418	553,317	0	725,000
1000477585	East Orange	NJ		06/26/2025	6.690	378,778	0	655,000
1000478023	Conroe	TX		05/05/2025	6.027	19,947,500	0	34,042,404

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000478170	Conroe	TX		05/05/2025	6.025	16,412,500	0	29,160,083
1000478605	Manvel	TX		05/19/2025	7.287	323,159	0	550,000
1000478613	Clarksville	TN		05/19/2025	7.084	178,153	0	246,000
1000478619	Ashland	KY		05/19/2025	7.129	387,694	0	496,000
1000478748	Raleigh	NC		05/16/2025	6.087	1,577,168	0	3,490,000
1000478805	Glens Falls	NY		04/24/2025	7.468	173,858	0	208,000
1000478807	Philadelphia	PA		04/24/2025	8.023	96,390	0	135,000
1000478809	Columbia	MO		04/24/2025	7.772	289,504	0	401,000
1000478827	LaPlace	LA		04/24/2025	8.089	123,438	0	160,000
1000478829	LaPlace	LA		04/24/2025	8.079	131,312	0	170,000
1000478831	LaPlace	LA		04/24/2025	7.398	126,691	0	185,000
1000478833	Luling	LA		04/24/2025	8.089	142,673	0	190,000
1000478839	Syracuse	NY		04/24/2025	7.834	226,247	0	290,000
1000478843	Medina	OH		04/24/2025	8.220	275,400	0	370,000
1000478862	Rocky Mount	NC		04/24/2025	7.678	90,285	0	123,000
1000478874	Gloucester City	NJ		04/24/2025	7.104	191,624	0	250,000
1000478880	Atlanta	GA		04/24/2025	6.659	155,714	0	240,000
1000478909	Baltimore	MD		04/24/2025	7.394	178,137	0	260,000
1000478911	New Haven	CT		04/24/2025	8.859	340,241	0	445,000
1000478925	Kansas City	KS		04/24/2025	7.876	106,417	0	160,000
1000478927	Mansfield	OH		04/24/2025	8.613	89,709	0	110,000
1000478929	Hubert	NC		04/24/2025	7.288	443,589	0	572,000
1000478934	Albany	NY		04/24/2025	7.482	614,201	0	839,000
1000478941	Hickory	NC		04/24/2025	7.624	213,382	0	274,000
1000478948	Vandergrift	PA		04/24/2025	8.367	103,468	0	145,000
1000478950	Sellersburg	IN		04/24/2025	7.289	200,336	0	265,000
1000478952	Harrisburg	PA		04/24/2025	7.433	133,875	0	175,000
1000478956	Rock Hill	SC		04/24/2025	7.193	180,176	0	264,000
1000478958	Rock Hill	SC		04/24/2025	6.996	179,211	0	264,000
1000478968	Pittsburgh	PA		04/24/2025	7.777	195,075	0	255,000
1000478978	Goldsboro	NC		04/24/2025	6.760	121,888	0	163,000
1000478982	Merritt Island	FL		04/24/2025	7.814	178,888	0	250,000
1000478984	Greenville	SC		04/24/2025	7.398	145,461	0	219,000
1000478996	Yukon	OK		04/24/2025	7.630	110,242	0	193,000
1000479001	Concord	NH		04/24/2025	7.305	504,698	0	807,000
1000479007	Columbus	GA		04/24/2025	7.593	156,315	0	200,000
1000479011	Michigan City	IN		04/24/2025	7.111	136,275	0	235,000
1000479017	Camden	NJ		04/24/2025	7.585	144,731	0	185,000
1000479019	Phoenix	AZ		05/19/2025	6.979	329,314	0	502,000
1000479023	Safety Harbor	FL		05/19/2025	7.014	365,625	0	516,000
1000479043	Bakersfield	CA		05/19/2025	7.202	211,247	0	373,000
1000479047	Jacksonville	FL		05/19/2025	6.797	133,143	0	270,000
1000479049	Dallas	TX		05/19/2025	7.498	179,738	0	236,000
1000479051	Sunset Beach	NC		05/19/2025	7.099	172,408	0	263,000
1000479055	Montgomery	TX		05/19/2025	7.109	204,343	0	282,000
1000479063	Park City	UT		05/19/2025	6.874	1,081,652	0	1,458,000
1000479065	Summerdale	AL		05/19/2025	6.986	794,790	0	1,200,000
1000479067	Long Beach	CA		05/19/2025	7.417	720,482	0	880,000
1000479069	Cincinnati	OH		05/19/2025	7.174	531,687	0	640,000
1000479734	Miami Gardens	FL		04/04/2025	6.090	13,206,700	0	26,593,000
1000489263	Bay Shore	NY		05/16/2025	7.592	494,579	0	630,000
1000489273	Marathon	FL		05/16/2025	7.602	736,018	0	880,000
1000489279	Mesa	AZ		05/16/2025	7.594	216,660	0	280,000
1000489283	New City	NY		05/16/2025	7.234	717,557	0	870,000
1000489287	St Simons Island	GA		06/13/2025	7.356	344,486	0	445,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000489293	Howell	MI		06/13/2025	7.063	411,468	0	495,900
1000489311	Chula Vista	CA		05/16/2025	7.452	749,803	0	905,000
1000489464	Birmingham	AL		04/11/2025	6.880	77,853	0	100,000
1000489844	Mountain House	CA		05/19/2025	7.069	1,018,980	0	1,310,000
1000489850	Schererville	IN		05/19/2025	7.671	379,502	0	465,000
1000489860	Morongo Valley	CA		05/19/2025	7.416	296,000	0	380,000
1000489876	Greeley	CO		05/19/2025	7.147	112,621	0	222,000
1000489878	Phoenix	AZ		05/19/2025	7.791	276,024	0	360,000
1000489894	Jacksonville	FL		05/19/2025	8.057	125,847	73	178,000
1000489898	Port Clinton	OH		05/19/2025	7.286	132,933	0	173,000
1000489900	Ocala	FL		05/19/2025	6.959	169,266	0	230,000
1000489910	Arlington	TX		05/19/2025	7.753	106,130	0	138,000
1000490053	Rowlett	TX		04/02/2025	7.087	219,349	0	350,000
1000490068	Port Charlotte	FL		04/02/2025	6.715	112,298	0	315,000
1000490082	Knoxville	TN		04/02/2025	7.131	319,639	0	420,000
1000490091	Burlington	NC		04/02/2025	7.101	85,552	0	127,000
1000490096	Milwaukee	WI		04/02/2025	7.052	311,516	0	380,000
1000490106	Stroudsburg	PA		04/02/2025	7.141	229,451	0	298,000
1000490108	Sheffield Lake	OH		04/02/2025	7.258	143,853	0	180,000
1000490125	Milwaukee	WI		04/02/2025	7.071	105,402	0	144,000
1000490129	Rocky Mount	NC		04/02/2025	6.821	113,781	0	151,000
1000490147	Colorado Springs	CO		04/02/2025	6.662	341,353	0	430,000
1000490163	Pueblo	CO		04/02/2025	6.451	172,240	0	245,000
1000490184	Killeen	TX		06/16/2025	7.068	153,030	0	210,000
1000490194	Cape Canaveral	FL		06/16/2025	7.474	618,419	0	750,000
1000490202	Ocala	FL		06/16/2025	7.272	154,454	0	215,000
1000490204	Galesburg	IL		06/16/2025	7.704	90,145	0	118,000
1000490238	San Antonio	TX		06/16/2025	7.458	111,297	0	156,220
1000490242	Bakersfield	CA		06/16/2025	7.346	219,535	0	284,000
1000490250	Lynchburg	VA		06/16/2025	6.966	181,670	0	251,000
1000490256	Providence Village	TX		06/26/2025	7.382	166,365	0	202,499
1000490262	Beaver Falls	PA		06/16/2025	8.195	91,685	0	120,000
1000490284	Wolfforth	TX		06/16/2025	6.525	102,782	0	193,800
1000490288	Hallandale Beach	FL		06/16/2025	7.105	227,653	0	280,000
1000490292	Baltimore	MD		06/16/2025	7.817	124,476	0	175,000
1000490296	Manteca	CA		06/16/2025	7.704	528,181	0	648,176
1000490298	Denver	CO		06/16/2025	7.296	342,702	0	550,000
1000490306	Riverside	CA		06/16/2025	7.153	630,952	0	820,899
1000490308	Egg Harbor Twp	NJ		06/16/2025	7.055	310,176	0	448,990
1000490312	Colorado Springs	CO		06/16/2025	7.236	319,949	0	388,000
1000490320	Poulsbo	WA		06/26/2025	7.192	453,233	0	680,000
1000490336	White Plains	NY		04/28/2025	7.505	835,646	0	995,000
1000490356	Ogden	UT		04/28/2025	6.949	285,729	0	400,000
1000490362	Ogden	UT		04/28/2025	6.843	315,935	0	477,000
1000490366	Binghamton	NY		04/28/2025	6.836	106,793	0	150,000
1000490376	Bridgeport	CT		04/28/2025	7.471	304,852	0	400,000
1000490395	Vidor	TX		04/28/2025	6.949	125,517	0	180,000
1000490414	Montrose	CA		04/28/2025	6.445	1,483,290	0	2,650,000
1000490416	Canton	OH		04/28/2025	7.417	105,892	0	140,000
1000490428	San Jose	CA		04/28/2025	7.345	927,017	0	1,300,000
1000490430	Gulf Shores	AL		04/28/2025	6.728	361,654	0	865,000
1000490434	Pennsauken	NJ		04/28/2025	7.388	206,446	0	272,000
1000490881	Gastonia	NC		06/16/2025	7.199	97,064	0	125,000
1000490891	Paterson	NJ		06/16/2025	7.054	560,721	0	690,000
1000490895	Pasadena	CA		05/19/2025	6.996	523,750	0	1,115,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000490897	East Orange	NJ		05/19/2025	8.141	696,512	0	850,000
1000490911	DOWNEY	CA		05/28/2025	8.087	862,461	0	1,235,000
1000490931	BRONX	NY		05/28/2025	7.126	518,462	0	875,000
1000490937	TEMECULA	CA		05/28/2025	6.781	465,442	0	745,000
1000490957	STERLING	VA		05/28/2025	6.714	377,749	0	650,000
1000490959	FULLERTON	CA		05/28/2025	7.287	474,071	0	775,000
1000490961	BRECKENRIDGE	CO		05/28/2025	7.027	564,955	0	815,000
1000490965	LIVINGSTON	NJ		05/28/2025	6.920	881,667	0	1,440,000
1000490967	BUENA VISTA	CO		05/28/2025	6.486	417,566	0	600,000
1000490981	CHICAGO	IL		05/28/2025	7.027	780,696	0	1,075,000
1000490983	CHATTAROY	WA		05/28/2025	6.837	609,322	0	813,000
1000490987	UPLAND	CA		05/28/2025	6.495	597,077	0	1,050,000
1000490993	SHERMAN OAKS	CA		05/28/2025	6.852	1,998,606	0	2,600,000
1000490995	PARRISH	FL		05/28/2025	7.008	356,858	0	439,999
1000491003	WEST ORANGE	NJ		05/28/2025	7.165	204,516	0	330,000
1000491005	ROANOKE	VA		05/28/2025	6.486	385,534	0	538,000
1000491007	RICHMOND	TX		05/28/2025	7.369	471,204	0	700,000
1000491009	FORT EDWARD	NY		05/28/2025	7.489	447,709	0	620,000
1000491013	FAYETTEVILLE	NC		05/28/2025	6.743	463,752	0	710,000
1000491029	MCCORDSVILLE	IN		05/28/2025	7.410	323,106	0	459,000
1000491037	WINTER GARDEN	FL		05/28/2025	6.704	458,181	0	750,490
1000491043	NORTH CHESTERFIELD	VA		05/28/2025	6.505	261,956	0	415,000
1000491049	FREEHOLD	NJ		05/28/2025	6.843	668,269	0	997,173
1000491053	LITTLE COMPTON	RI		05/28/2025	6.922	846,569	0	1,300,000
1000491063	LAKEWOOD	CO		05/28/2025	6.562	1,263,805	0	1,600,000
1000491065	TIPP CITY	OH		05/28/2025	7.786	480,879	0	620,000
1000491067	HILTON HEAD ISLAND	SC		05/28/2025	7.610	684,141	0	820,000
1000491085	LAKESIDE	CA		05/28/2025	7.900	613,812	0	1,035,000
1000491087	COLTONS POINT	MD		05/28/2025	7.136	528,502	0	750,000
1000491097	NEW PORT RICHEY	FL		05/28/2025	7.067	398,452	0	664,000
1000491099	WINTER HAVEN	FL		05/28/2025	6.965	232,245	0	290,000
1000491107	SANTA BARBARA	CA		05/28/2025	6.773	1,221,178	0	1,775,000
1000491111	PIEDMONT	SD		05/28/2025	7.972	506,228	0	695,000
1000491115	ALTAMONTE SPRINGS	FL		05/28/2025	7.490	39,074	0	370,000
1000491129	TRUCKEE	CA		05/28/2025	7.077	522,533	0	695,000
1000491137	DACULA	GA		05/28/2025	7.490	426,607	0	511,000
1000491162	Baltimore	MD		04/11/2025	7.534	164,845	0	200,000
1000491173	Baltimore	MD		04/11/2025	7.648	207,212	0	307,000
1000491179	St.Louis	MO		04/11/2025	7.357	393,656	0	474,000
1000491191	Baltimore	MD		04/11/2025	7.159	162,007	0	210,000
1000491203	Sandusky	OH		04/11/2025	7.127	485,927	0	628,000
1000491226	Baltimore	MD		04/11/2025	7.119	202,868	0	264,000
1000491235	Baltimore	MD		04/11/2025	7.203	160,109	0	240,000
1000491239	Baltimore	MD		04/11/2025	7.570	362,002	0	504,000
1000491247	Heath	TX		04/11/2025	6.945	954,945	0	1,558,000
1000491270	Baton Rouge	LA		04/11/2025	7.546	99,154	0	127,500
1000491290	Centerville	GA		04/11/2025	7.092	204,493	0	265,000
1000491292	Detroit	MI		04/11/2025	7.437	115,810	0	160,000
1000491300	New Orleans	LA		04/11/2025	6.423	231,855	0	315,000
1000491302	Kansas City	MO		04/11/2025	7.281	333,054	0	452,000
1000491304	Baltimore	MD		04/11/2025	6.702	867,576	0	1,220,000
1000491309	Cleveland	OH		04/11/2025	7.330	116,975	0	142,000
1000491313	Jackson	MS		04/11/2025	7.527	155,105	0	200,000
1000491327	Lake Worth	FL		04/11/2025	6.464	327,935	0	440,000
1000491351	Owings Mills	MD		04/11/2025	7.224	346,586	0	525,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000491358	Harrisburg	PA		04/11/2025	7.552	415,470	0	540,000
1000491369	Bakersfield	CA		04/11/2025	6.578	303,830	0	384,000
1000491377	Philadelphia	PA		04/11/2025	7.594	202,214	0	305,000
1000491410	Waterbury	CT		04/11/2025	7.283	188,129	0	275,000
1000491412	Durham	NC		04/11/2025	6.879	207,067	0	299,000
1000491416	Foley	AL		04/11/2025	7.570	206,820	0	270,000
1000491432	Philadelphia	PA		04/11/2025	8.191	81,600	0	125,000
1000491458	Baltimore	MD		04/11/2025	6.933	171,535	0	208,000
1000491470	Columbia	SC		04/11/2025	6.816	108,133	0	140,000
1000491480	Baltimore	MD		04/11/2025	7.243	140,554	0	182,000
1000491488	California	PA		04/11/2025	7.655	107,100	0	150,000
1000491496	Memphis	TN		04/11/2025	7.642	99,483	0	130,000
1000491506	Greensboro	NC		04/11/2025	7.076	91,308	0	145,000
1000491534	Winterville	NC		04/11/2025	6.946	141,608	0	174,500
1000491551	Baltimore	MD		04/11/2025	7.107	236,819	0	290,000
1000491605	RANCHO CUCAMONGA	CA		05/28/2025	7.333	500,208	0	870,000
1000491621	GERMANTOWN	OH		05/28/2025	7.334	152,528	0	215,000
1000491647	STRATFORD	CT		05/28/2025	7.457	426,188	0	525,000
1000491677	WARREN	OH		05/28/2025	7.211	140,402	0	174,000
1000491809	TAUNTON	MA		05/28/2025	6.719	520,381	0	813,000
1000491815	KISSIMMEE	FL		05/28/2025	6.473	159,426	0	300,000
1000491883	HAMPTON	VA		05/28/2025	7.209	138,270	0	179,000
1000491916	MARION	OH		05/28/2025	7.696	150,475	0	180,000
1000491926	CARTHAGE	IN		05/28/2025	8.385	77,662	0	105,000
1000491950	PHILADELPHIA	PA		05/28/2025	6.965	149,299	3,500	230,000
1000491960	VACAVILLE	CA		05/28/2025	7.457	396,553	0	710,000
1000491986	READING	PA		05/28/2025	6.608	191,460	0	252,000
1000492000	NORTH LAS VEGAS	NV		05/28/2025	6.743	188,305	0	340,000
1000492010	HILMAR	CA		05/28/2025	6.521	479,776	0	790,000
1000492028	LAWRENCEVILLE	GA		05/28/2025	7.643	675,082	0	825,000
1000492030	DELRAY BEACH	FL		05/28/2025	6.431	200,896	0	312,000
1000492038	JACKSONVILLE	NC		05/28/2025	7.211	124,464	0	163,000
1000492048	LA MARQUE	TX		05/28/2025	6.685	144,691	0	180,000
1000492064	BUHL	ID		05/28/2025	7.580	213,589	0	300,000
1000492076	VICTORVILLE	CA		05/28/2025	6.488	244,023	0	393,000
1000492108	OAK PARK	MI		05/28/2025	6.460	127,148	0	260,000
1000492116	HUDSON	FL		05/28/2025	6.922	141,301	0	190,000
1000492120	CARTERSVILLE	GA		05/28/2025	6.628	167,700	0	276,000
1000492126	LAKE WORTH	FL		05/28/2025	6.374	272,232	0	495,000
1000492146	DAVENPORT	FL		05/28/2025	6.541	310,778	0	449,000
1000492150	ATWATER	CA		05/28/2025	6.627	417,591	0	550,000
1000492156	VIDOR	TX		05/28/2025	7.240	94,884	0	123,000
1000492168	SANTA BARBARA	CA		05/28/2025	6.743	2,057,241	0	3,600,000
1000492170	MOUNT LAUREL	NJ		05/28/2025	6.594	371,458	0	540,000
1000492176	NEWBERRY	FL		05/28/2025	7.074	235,510	0	305,000
1000492196	BOISE	ID		05/28/2025	6.695	282,635	0	375,000
1000492268	SAINT LOUIS	MO		05/28/2025	7.180	80,401	0	100,000
1000492302	COCOA BEACH	FL		05/28/2025	6.412	566,958	0	750,000
1000492328	MESQUITE	TX		05/28/2025	7.146	266,504	0	350,000
1000492332	HOUSTON	TX		05/28/2025	6.676	375,971	0	495,500
1000492336	KANSAS CITY	MO		05/28/2025	7.295	71,110	0	200,000
1000492344	STAMFORD	CT		05/28/2025	7.120	667,934	0	810,000
1000492348	FORT WORTH	TX		05/28/2025	6.714	144,943	0	210,000
1000492354	LUBBOCK	TX		05/28/2025	6.441	178,847	0	230,000
1000492366	OLDTOWN	ID		05/28/2025	7.497	301,957	0	420,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000492374	FRESNO	CA		05/28/2025	7.253	297,670	0	405,000
1000492386	Philadelphia	PA		04/18/2025	7.671	406,737	0	530,000
1000492394	Dolton	IL		04/18/2025	7.829	141,297	0	185,000
1000492400	Philadelphia	PA		04/18/2025	7.873	1,113,652	0	1,445,000
1000492421	Philadelphia	PA		04/18/2025	7.852	490,579	0	635,000
1000492434	Paterson	NJ		04/18/2025	7.485	490,679	0	680,000
1000492441	Hickory	NC		04/18/2025	6.714	603,208	0	900,000
1000492444	Hickory	NC		04/18/2025	6.676	606,209	0	900,000
1000492455	Philadelphia	PA		04/18/2025	7.952	252,052	0	330,000
1000492457	Winnsboro	SC		04/18/2025	7.173	157,770	0	217,000
1000492467	Gulfport	FL		04/18/2025	6.822	528,549	0	760,000
1000492485	Trenton	NJ		04/11/2025	7.428	176,363	0	230,000
1000492507	Oklahoma City	OK		04/11/2025	7.147	165,470	0	229,500
1000492527	Birmingham	AL		04/11/2025	6.903	97,875	0	135,000
1000492529	Danville	VA		04/11/2025	6.994	180,077	0	233,500
1000492535	Tampa	FL		04/11/2025	7.140	291,303	0	361,000
1000492541	Madison	NC		04/11/2025	6.850	181,678	0	250,000
1000492549	Stratford	CT		04/11/2025	7.459	360,500	0	500,000
1000492553	Florence	AL		04/11/2025	6.797	106,655	0	140,000
1000492559	Schenectady	NY		04/11/2025	7.460	158,981	0	220,000
1000492561	Trenton	NJ		04/11/2025	7.694	172,251	0	221,000
1000492565	Macon	GA		04/11/2025	7.201	95,412	0	123,000
1000492569	Pueblo	CO		04/11/2025	6.868	87,647	0	253,000
1000492577	Syracuse	NY		04/11/2025	7.328	192,862	0	238,000
1000492604	Long Branch	NJ		04/11/2025	7.436	943,596	0	1,150,000
1000492616	Chicago	IL		04/11/2025	7.547	156,895	0	205,000
1000492620	Elizabeth	NJ		04/11/2025	7.010	420,240	0	790,000
1000492638	Huntsville	TX		04/11/2025	7.184	92,786	0	128,500
1000492650	Brick Township	NJ		04/11/2025	7.264	448,050	0	580,000
1000492660	Independence	MO		04/11/2025	7.155	140,560	0	170,000
1000492670	Flagstaff	AZ		05/08/2025	6.118	26,535,848	0	37,364,051
1000492787	Jacksonville	FL		04/28/2025	6.863	197,643	0	290,000
1000492789	McComb	MS		04/28/2025	7.003	115,317	0	160,000
1000492801	Palm Coast	FL		04/28/2025	6.933	280,801	0	350,000
1000492803	Washington	DC		04/28/2025	7.176	561,677	0	725,000
1000492812	Indianapolis	IN		04/28/2025	7.286	688,371	0	891,000
1000492820	Danville	VA		06/03/2025	7.154	154,624	0	200,000
1000492830	Demorest	GA		06/03/2025	6.638	143,898	0	214,000
1000492832	Oliver Springs	TN		04/28/2025	6.805	194,747	0	270,000
1000492836	Marietta	GA		04/28/2025	6.475	2,567,522	0	4,985,000
1000492856	Peoria	IL		04/28/2025	6.878	72,116	0	108,000
1000492864	Roanoke	VA		04/28/2025	7.483	101,970	0	132,000
1000492872	Detroit	MI		04/28/2025	6.896	67,623	0	101,000
1000492874	Lincoln	NE		04/28/2025	7.036	225,157	0	275,000
1000492888	Brunswick	GA		04/28/2025	6.392	127,694	0	180,000
1000492892	Philadelphia	PA		04/28/2025	7.630	133,781	0	175,000
1000492898	Evansville	IN		04/28/2025	6.761	73,371	0	115,000
1000492910	Milford	OH		04/28/2025	6.899	254,123	0	353,000
1000492912	Lake Charles	LA		04/28/2025	6.578	96,757	0	136,000
1000492914	Rochester	MN		04/28/2025	6.719	122,900	0	170,000
1000492920	Plainfield	IN		04/28/2025	6.911	2,166,772	0	3,010,000
1000492925	Elizabeth City	NC		04/28/2025	6.527	177,638	0	274,000
1000492937	Lehigh Acres	FL		06/03/2025	6.860	248,202	0	325,000
1000492939	Lenoir City	TN		04/28/2025	6.818	195,788	0	276,000
1000492943	Wake Forest	NC		04/28/2025	6.559	177,380	0	262,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000492951	Providence	RI		04/28/2025	6.761	383,912	0	540,000
1000492955	Central Falls	RI		04/28/2025	6.663	251,773	0	370,000
1000492967	Indianapolis	IN		04/28/2025	6.316	98,776	0	195,000
1000492983	Garfield Heights	OH		04/28/2025	7.779	94,673	0	124,000
1000492985	Kokomo	IN		04/28/2025	6.436	623,149	0	874,000
1000492997	Sterling	CO		04/28/2025	6.827	161,640	0	225,000
1000493007	Milwaukee	WI		04/28/2025	6.858	175,658	0	265,000
1000493009	Philadelphia	PA		04/28/2025	7.256	99,885	0	140,000
1000493030	Lake Charles	LA		04/28/2025	6.494	105,411	0	148,400
1000493032	Pittsburgh	PA		06/03/2025	6.951	188,803	0	285,000
1000493049	Davenport	FL		04/28/2025	6.871	343,641	0	462,000
1000493055	Cleburne	TX		04/28/2025	5.622	406,690	0	699,000
1000493057	Cocoa	FL		04/28/2025	7.088	245,997	0	325,000
1000493059	Dallas	TX		06/03/2025	7.091	1,690,170	0	2,250,000
1000493069	Knoxville	TN		04/28/2025	6.048	397,964	0	550,000
1000493079	Greenville	SC		04/28/2025	6.845	178,731	0	240,000
1000493081	Riverdale	GA		04/28/2025	6.822	152,661	0	232,000
1000493083	Pensacola	FL		04/28/2025	5.832	191,135	0	268,000
1000493087	Lowell	MI		04/28/2025	6.655	242,879	0	340,000
1000493091	Gastonia	NC		04/28/2025	6.594	97,991	0	133,000
1000493093	Cleveland	OH		04/28/2025	7.369	196,521	0	253,000
1000493095	Jacksonville	FL		04/28/2025	7.284	129,379	0	170,000
1000493105	Columbus	NE		06/03/2025	7.042	190,615	0	235,000
1000493111	Fostoria	OH		04/28/2025	7.497	99,450	0	130,000
1000493115	La Habra	CA		06/03/2025	6.505	650,044	0	1,060,000
1000493119	Katy	TX		04/28/2025	6.623	211,757	0	299,000
1000493125	Sun Prairie	WI		04/28/2025	6.609	1,910,843	0	2,697,000
1000493135	Elk Grove Village	IL		04/28/2025	6.259	579,982	0	1,165,000
1000493147	Richmond	VA		06/03/2025	6.980	1,543,727	0	1,924,000
1000493172	Wathena	KS		06/03/2025	6.893	128,792	0	168,000
1000493186	Hazel Crest	IL		04/28/2025	6.966	119,897	0	155,000
1000493188	Columbus	NE		04/28/2025	6.908	163,681	0	206,000
1000493196	Decatur	GA		04/28/2025	6.454	274,097	0	415,000
1000493206	Pittsburgh	PA		04/28/2025	6.748	213,726	0	300,000
1000493220	Philadelphia	PA		04/28/2025	7.025	152,490	0	230,000
1000493222	Montgomery	AL		04/28/2025	6.897	106,204	0	139,000
1000493228	Hamilton	NJ		04/28/2025	6.393	216,994	0	305,000
1000493230	Utica	NY		06/03/2025	6.704	113,089	0	150,000
1000493236	Knoxville	TN		04/28/2025	7.003	194,543	0	261,000
1000493244	Washington	DC		06/03/2025	6.297	274,151	0	416,000
1000493254	Dover	DE		06/03/2025	6.808	203,619	0	302,000
1000493264	Brush	CO		04/28/2025	6.713	131,015	0	212,000
1000493277	Allentown	PA		04/28/2025	7.202	158,508	0	222,000
1000493302	Brooklyn	NY		06/26/2025	7.472	1,200,907	0	1,600,000
1000493304	Syracuse	NY		04/28/2025	6.871	118,935	0	154,000
1000493306	St. Louis	MO		04/28/2025	6.790	240,830	0	340,000
1000493308	Plano	TX		06/03/2025	6.647	273,840	0	370,000
1000493310	Jupiter	FL		06/03/2025	5.920	353,740	0	511,000
1000493326	Howell	MI		06/03/2025	6.991	198,675	0	304,000
1000493340	Decatur	GA		06/03/2025	6.937	207,835	0	255,000
1000493342	Columbus	OH		04/28/2025	7.117	120,739	0	170,000
1000493346	Madison	AL		06/03/2025	6.599	129,899	0	160,000
1000493372	Schenectady	NY		06/03/2025	6.751	292,297	0	381,000
1000493378	Shreveport	LA		06/03/2025	6.550	230,276	0	325,000
1000493382	Charlotte	NC		04/28/2025	6.466	197,136	0	304,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000493388	Jefferson	GA		04/28/2025	6.590	182,946	0	346,000
1000493390	Milwaukee	WI		04/28/2025	6.609	79,899	0	112,000
1000493431	Homestead	FL		06/03/2025	6.853	325,215	0	426,000
1000493443	Memphis	TN		06/03/2025	6.825	114,437	0	150,000
1000493445	Roanoke	VA		06/03/2025	6.943	114,156	0	150,000
1000493447	Jupiter	FL		06/03/2025	6.724	271,158	0	412,000
1000493451	Roanoke	VA		06/03/2025	6.607	112,626	0	140,000
1000493455	Columbus	OH		04/28/2025	7.291	90,270	0	118,000
1000494715	Marshfield	MA		06/13/2025	6.921	1,351,831	0	1,899,998
1000494729	Las Vegas	NV		06/13/2025	6.709	713,809	0	875,000
1000494733	MODESTO	CA		06/13/2025	7.081	397,389	0	480,000
1000494739	Venice	FL		06/13/2025	6.681	539,057	0	669,000
1000494741	San Diego	CA		06/13/2025	7.121	1,927,923	0	2,340,000
1000494745	Brooklyn	NY		06/13/2025	7.405	2,433,659	0	2,925,000
1000494749	Jupiter	FL		06/13/2025	6.737	1,445,699	0	1,910,000
1000494763	Philadelphia	PA		06/13/2025	7.004	337,581	0	410,000
1000494765	Austin	TX		06/13/2025	6.955	592,277	0	715,000
1000494779	Orlando	FL		06/13/2025	8.059	306,058	0	375,000
1000494785	DALLAS	TX		06/13/2025	6.623	501,664	0	618,000
1000494795	Auburn	CA		06/13/2025	6.586	748,814	0	1,344,999
1000494805	Lutz	FL		06/13/2025	7.568	306,016	0	375,000
1000494827	Monroe	NY		06/13/2025	6.921	1,000,875	0	1,375,000
1000494837	Bella Collina	FL		06/13/2025	7.163	2,412,682	0	2,900,000
1000494845	Beverly Hills	CA		06/13/2025	6.792	2,258,076	0	5,000,000
1000494847	Evergreen	CO		06/13/2025	6.557	1,309,312	0	2,099,998
1000494853	Los Angeles	CA		06/13/2025	6.812	706,490	0	920,000
1000494857	Miami	FL		06/13/2025	6.965	518,792	0	939,999
1000494867	Redding	CA		06/13/2025	6.819	450,180	0	620,000
1000494869	Valencia	CA		06/13/2025	6.841	1,466,593	0	1,799,995
1000494873	Washington	UT		06/13/2025	6.641	1,014,366	0	1,836,001
1000494885	Los Angeles	CA		06/13/2025	6.858	1,072,755	0	1,299,000
1000494895	Orlando	FL		06/13/2025	6.867	1,033,302	0	1,252,740
1000494905	San Francisco	CA		06/13/2025	6.935	1,935,262	0	2,700,000
1000494909	Vista	CA		06/26/2025	6.986	867,101	0	1,200,000
1000494919	Harahan	LA		06/26/2025	7.235	464,240	0	790,000
1000494921	Kissimmee	FL		06/26/2025	7.489	210,036	145	285,000
1000494937	Jensen Beach	FL		06/26/2025	7.903	209,347	0	255,000
1000494957	Merrillville	IN		06/26/2025	8.802	111,651	0	141,000
1000494977	Harahan	NY		05/09/2025	6.815	703,323	0	860,000
1000494981	ORLANDO	FL		05/09/2025	7.101	1,871,396	0	2,450,000
1000494983	Roswell	NY		05/09/2025	7.904	492,164	0	600,000
1000494987	CATHEDRAL CITY	NY		05/09/2025	7.256	300,869	0	390,000
1000494993	New Haven	CT		05/09/2025	7.270	400,434	0	520,000
1000494995	New Haven	CT		05/09/2025	7.375	394,626	0	515,000
1000494999	Brooklyn	NY		05/09/2025	7.386	385,793	0	662,000
1000495003	Monroe	NY		05/09/2025	6.625	407,495	0	950,000
1000495005	Springfield Gardens	NY		05/09/2025	6.806	736,950	0	1,200,000
1000495011	Monroe	NY		05/09/2025	7.750	616,761	0	860,000
1000495089	Gilford	NH		06/26/2025	7.468	565,515	0	730,000
1000495101	Denver	CO		06/26/2025	7.912	1,959,607	0	2,700,000
1000495105	Cleveland	OH		06/26/2025	8.569	101,832	0	131,000
1000495107	Columbus	OH		06/26/2025	7.388	141,725	0	178,000
1000495125	Washington	NC		06/26/2025	7.254	105,524	0	171,000
1000495133	Versailles	KY		06/26/2025	7.183	83,195	0	262,000
1000495135	Myrtle Beach	SC		06/26/2025	6.684	173,501	0	265,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000495137	Mobile	AL		06/26/2025	7.162	150,617	0	210,000
1000495139	Inwood	WV		06/26/2025	6.831	169,255	0	280,000
1000495141	Fort Wayne	IN		06/26/2025	7.771	163,741	0	210,000
1000495521	Houston	TX		04/21/2025	6.742	891,370	0	1,252,000
1000495531	Auburn	ME		04/21/2025	6.771	315,388	0	445,000
1000495551	Dayton	OH		04/21/2025	7.371	91,329	0	120,000
1000495568	Baltimore	MD		04/21/2025	6.960	170,321	0	275,000
1000495572	Parma	OH		04/21/2025	7.535	135,741	0	168,000
1000495574	Mechanicsville	VA		04/21/2025	7.114	253,379	0	342,000
1000495576	Philadelphia	PA		04/21/2025	7.278	206,257	0	272,000
1000495579	Alamogordo	NM		04/21/2025	7.235	369,936	0	520,000
1000495583	Tallahassee	FL		04/21/2025	6.652	121,866	0	158,000
1000495599	Casa Grande	AZ		04/21/2025	6.746	411,374	0	595,000
1000495613	Trenton	NJ		04/21/2025	7.280	151,849	0	225,000
1000495625	Mesa	AZ		04/21/2025	6.790	278,756	0	400,000
1000495973	Penns Grove	NJ		04/23/2025	7.186	401,477	0	524,000
1000495979	Lake Placid	FL		04/23/2025	6.852	130,347	0	250,000
1000495981	Euclid	OH		04/23/2025	7.359	86,636	0	158,000
1000495983	Garland	TX		04/23/2025	6.663	212,089	0	284,000
1000495989	Jamestown	NY		04/23/2025	7.219	106,121	0	130,000
1000495991	Pittsburgh	PA		04/23/2025	7.679	110,742	0	145,000
1000495997	Detroit	MI		04/23/2025	7.914	101,287	0	150,000
1000496001	Baltimore	MD		04/23/2025	7.534	148,116	0	180,000
1000496003	Stamford	CT		04/23/2025	6.636	152,007	0	725,000
1000496015	Turtle Creek	PA		04/23/2025	7.679	108,451	0	142,000
1000496017	Ocean City	MD		04/23/2025	7.393	277,790	0	380,000
1000496030	Tacoma	WA		04/23/2025	7.689	690,447	0	844,000
1000496052	Gloversville	NY		04/23/2025	7.287	432,305	0	559,000
1000496060	Binghamton	NY		04/23/2025	7.239	114,985	0	150,000
1000496072	Green Bay	WI		04/23/2025	7.580	171,088	0	224,000
1000496074	Columbus	OH		04/23/2025	6.931	119,342	0	210,000
1000496076	Woodbury	NY		04/23/2025	7.538	315,115	0	425,000
1000496084	La Joya	TX		04/23/2025	7.204	145,253	0	190,000
1000496088	Dolton	IL		04/23/2025	7.553	213,926	0	270,000
1000496092	Williamsburg	VA		04/23/2025	6.560	282,830	0	354,500
1000496094	Cleveland Heights	OH		04/23/2025	6.480	186,443	0	272,000
1000496098	Edinburg	TX		04/23/2025	7.146	415,907	0	572,000
1000496106	Euclid	OH		04/23/2025	7.284	104,438	0	137,000
1000496108	Westland	MI		04/23/2025	7.798	120,877	0	155,000
1000496120	Columbus	OH		04/23/2025	7.932	342,693	0	450,000
1000496124	Ravenna	OH		04/23/2025	6.871	151,995	0	229,000
1000496128	Detroit	MI		04/23/2025	6.860	90,507	0	120,000
1000496130	Detroit	MI		04/23/2025	6.293	125,159	0	175,000
1000496134	Cleveland	OH		04/23/2025	7.665	90,168	0	112,000
1000496138	Fresno	CA		04/23/2025	6.525	265,651	0	340,000
1000496148	Tampa	FL		04/23/2025	7.020	239,707	0	315,000
1000496166	Columbus	OH		04/23/2025	6.528	148,529	0	190,000
1000496170	Cleveland	OH		04/23/2025	7.567	106,080	0	150,000
1000496178	Rochelle Park	NJ		04/23/2025	7.433	745,498	0	979,000
1000496180	Lehigh Acres	FL		04/23/2025	7.348	222,781	0	338,000
1000496196	Chicago	IL		04/23/2025	7.524	321,991	0	420,000
1000496208	Greer	SC		04/23/2025	7.111	184,173	0	250,000
1000496214	Delray Beach	FL		04/23/2025	7.020	393,186	0	550,000
1000496222	Washington	DC		04/23/2025	6.555	355,011	0	1,350,000
1000496230	Brookhaven	PA		04/23/2025	7.281	167,631	0	220,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000496240	Montgomery	AL		04/23/2025	7.312	136,113	0	169,000
1000496242	Knoxville	TN		04/23/2025	7.160	305,608	0	400,000
1000496244	Flint	MI		04/23/2025	7.057	107,176	0	148,000
1000496246	Knoxville	TN		04/23/2025	7.306	276,378	0	385,000
1000496252	Baltimore	MD		04/23/2025	6.986	181,486	0	224,000
1000496258	Baltimore	MD		04/23/2025	7.611	185,251	0	230,000
1000496272	Cleveland	OH		04/23/2025	7.738	98,685	0	129,000
1000496292	London	OH		04/23/2025	7.094	196,508	0	245,000
1000496314	Cleveland	OH		04/23/2025	6.966	276,150	0	385,000
1000496323	Baltimore	MD		04/23/2025	7.282	234,959	0	290,000
1000496329	Odessa	TX		04/23/2025	7.626	176,752	0	232,000
1000496340	Miami	FL		06/26/2025	7.030	426,054	0	890,000
1000496342	Delmar	MD		06/26/2025	7.097	247,416	0	329,000
1000496354	Myrtle Beach	SC		06/26/2025	6.928	173,716	0	255,000
1000496374	Coral Gables	FL		06/26/2025	7.129	515,188	0	3,500,000
1000496378	Sunny Isles Beach	FL		06/26/2025	7.333	258,657	0	600,000
1000496384	Enfield	CT		06/26/2025	7.043	115,830	0	153,000
1000496386	Sheffield Lake	OH		06/26/2025	7.279	97,118	0	135,000
1000496396	Ocala	FL		06/26/2025	7.335	194,930	0	270,000
1000496398	Little Rock	AR		06/26/2025	6.916	1,043,208	0	1,625,000
1000496402	Aventura	FL		06/26/2025	7.022	455,890	0	555,000
1000496408	La Jolla	CA		06/26/2025	7.267	943,346	0	1,225,000
1000496412	Hobe Sound	FL		06/26/2025	7.389	307,810	0	775,000
1000496414	Pembroke Pines	FL		06/26/2025	7.746	611,222	0	793,000
1000496422	Little River	SC		06/26/2025	7.511	562,758	0	685,000
1000496426	Sanger	CA		06/26/2025	6.900	657,112	0	801,000
1000496434	Fayetteville	GA		06/26/2025	8.244	399,595	0	488,000
1000496532	Powell	OH		04/25/2025	6.132	24,136,800	0	38,000,000
1000499619	Columbus	OH		06/03/2025	6.458	13,378,349	0	19,474,000
1000499795	Indianapolis	IN		04/28/2025	7.280	152,338	0	197,000
1000499801	Fairfield	AL		04/28/2025	7.239	92,592	0	120,000
1000499809	Grandview	MO		04/28/2025	6.995	257,689	0	325,000
1000499817	Tampa	FL		04/28/2025	7.297	374,778	0	480,000
1000499825	West Hartford	CT		04/28/2025	7.286	226,599	0	295,000
1000499841	Elizabeth	NJ		04/28/2025	7.054	512,940	0	970,000
1000499861	Edison	NJ		04/28/2025	7.054	452,170	0	760,000
1000499869	Omaha	NE		04/28/2025	7.025	801,541	0	1,049,000
1000499876	Jacksonville	FL		04/28/2025	6.511	199,412	0	330,000
1000499900	Stony Point	NY		04/28/2025	7.882	483,499	0	590,000
1000499908	Canton	OH		04/28/2025	7.606	185,060	0	244,000
1000499926	Palos Hills	IL		04/28/2025	6.977	166,962	0	230,000
1000499932	Grayson	GA		04/28/2025	6.978	244,752	0	340,000
1000499938	Macon	GA		04/28/2025	7.500	103,637	0	136,000
1000499944	Yonkers	NY		04/28/2025	7.139	745,363	0	975,000
1000499986	Omaha	NE		04/28/2025	6.926	196,539	0	257,000
1000499988	Montgomery	AL		04/28/2025	6.803	119,522	0	150,000
1000499992	Garfield Heights	OH		04/28/2025	7.068	81,569	0	115,000
1000499994	Jacksonville	FL		04/28/2025	6.682	153,462	0	218,000
1000499998	Lorain	OH		04/28/2025	7.448	114,750	0	150,000
1000500014	Shaker Heights	OH		06/26/2025	8.269	371,880	0	460,000
1000500020	Highland	CA		06/26/2025	7.296	561,194	0	695,000
1000500022	Medford	OR		06/26/2025	7.070	914,356	0	1,360,000
1000500026	North Saint Paul	MN		06/26/2025	7.656	558,183	0	679,000
1000500028	Slidell	LA		06/26/2025	7.296	483,250	0	625,000
1000500030	San Antonio	TX		06/26/2025	7.417	422,940	0	543,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000500032	Santa Barbara	CA		06/26/2025	7.061	1,163,977	0	1,560,000
1000500040	Traverse City	MI		06/26/2025	7.352	297,045	0	360,000
1000500054	Omaha	NE		06/26/2025	6.773	243,720	0	294,000
1000500056	Columbus	GA		06/26/2025	7.833	110,572	0	147,500
1000500066	Columbus	OH		06/26/2025	7.063	319,692	0	385,000
1000500094	Oakland	CA		06/26/2025	7.355	228,768	0	470,000
1000500098	Greenwood	IN		06/26/2025	6.660	254,313	0	350,000
1000500148	Delmar	MD		06/26/2025	7.247	167,921	0	240,000
1000500172	Bridgeton	NJ		05/05/2025	7.138	369,841	0	482,000
1000500193	Baltimore	MD		05/05/2025	7.615	185,693	0	245,000
1000500203	Detroit	MI		05/05/2025	7.795	170,231	0	235,000
1000500210	Baltimore	MD		05/05/2025	7.394	164,947	0	225,000
1000500224	Willowick	OH		05/05/2025	7.302	130,958	0	195,000
1000500248	Marion	OH		05/05/2025	7.335	101,024	0	135,000
1000500292	Columbus	OH		05/05/2025	7.105	207,674	0	255,000
1000500294	Buffalo	NY		05/05/2025	7.144	289,069	0	357,500
1000500305	Killingly	CT		05/05/2025	7.436	277,973	0	382,000
1000500311	Fort Wayne	IN		05/05/2025	7.244	137,771	0	222,000
1000500323	Gary	IN		05/05/2025	6.884	102,152	0	135,000
1000500331	Euclid	OH		05/05/2025	7.612	214,236	0	305,000
1000500340	Baltimore	MD		05/05/2025	7.256	236,915	0	308,000
1000500358	Beaumont	TX		05/05/2025	7.164	157,618	0	203,000
1000500374	baltimore	MD		05/05/2025	7.250	167,039	0	230,000
1000500386	Dolton	IL		05/05/2025	7.924	148,342	0	182,000
1000500394	Baltimore	MD		05/05/2025	6.632	215,852	0	305,000
1000500398	Lusby	MD		05/05/2025	7.168	332,554	0	435,000
1000500404	Kansas City	MO		05/05/2025	7.077	183,055	0	224,000
1000500406	Columbia	SC		05/05/2025	7.470	108,203	0	150,000
1000500418	Alvin	TX		05/05/2025	6.798	139,620	0	184,000
1000500426	Baltimore	MD		05/05/2025	7.559	140,055	0	260,000
1000501025	(Porter Ranch Area) Los Angeles	CA		06/26/2025	7.422	1,170,683	0	1,410,000
1000501027	Surfside Beach	TX		06/26/2025	7.301	436,195	0	615,000
1000501029	Palm Springs	CA		06/26/2025	7.180	1,421,216	0	2,150,000
1000501037	Naples	FL		06/26/2025	7.180	1,163,165	0	1,472,000
1000501061	Newton	NJ		06/26/2025	7.029	233,402	0	325,000
1000501081	Winter Springs	FL		06/26/2025	7.000	103,050	0	175,000
1000501085	Raleigh	NC		06/26/2025	7.437	227,927	0	279,000
1000501089	Mount Vernon	NY		06/26/2025	7.417	690,881	0	900,000
1000501093	Hallandale Beach	FL		06/26/2025	7.144	231,333	0	315,000
1000501101	Camden	NJ		06/26/2025	8.199	121,438	0	145,000
1000501107	Columbus	OH		06/26/2025	7.704	98,464	0	138,000
1000501125	Huntsville	AL		06/26/2025	7.558	273,712	0	376,000
1000501137	Ocala	FL		06/26/2025	7.138	190,660	0	270,000
1000501171	South Chicago Heights	IL		05/12/2025	7.043	169,061	0	220,000
1000501224	Chicago	IL		05/12/2025	7.000	200,850	0	325,000
1000501242	Westwego	LA		05/12/2025	6.872	1,296,806	0	1,805,000
1000501287	Lakeland	FL		05/12/2025	7.556	1,385,549	0	2,070,000
1000501296	Lakeland	FL		05/12/2025	7.556	1,039,243	0	1,561,000
1000501300	Reynoldsburg	OH		05/12/2025	7.128	190,088	0	339,000
1000501306	Irvington	NJ		05/12/2025	7.316	544,406	0	710,000
1000501311	Sparta	NJ		05/12/2025	6.970	276,648	0	386,000
1000501317	Wheeling	IL		05/12/2025	7.053	121,339	0	215,000
1000501330	Hollywood	FL		05/12/2025	7.203	360,252	0	538,000
1000501469	West Allis	WI		05/13/2025	7.416	133,827	0	215,000
1000501481	Boynton Beach	FL		05/13/2025	7.640	386,399	0	470,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000501483	Lehigh Acres	FL		05/13/2025	6.506	172,913	0	290,000
1000501502	Oak Park	MI		05/13/2025	7.199	168,870	0	233,000
1000501508	Rosedale	MD		05/13/2025	7.196	197,021	0	260,000
1000501521	Goldsboro	NC		05/13/2025	7.051	143,399	0	215,000
1000501525	Baltimore	MD		05/13/2025	7.718	184,538	0	240,000
1000501535	Kearny	NJ		05/13/2025	6.983	380,593	0	470,000
1000501544	Jacksonville	FL		05/13/2025	7.754	154,893	0	195,000
1000501571	Kissimmee	FL		05/13/2025	6.693	263,469	0	370,000
1000501585	Knoxville	TN		05/13/2025	7.712	277,313	0	360,000
1000501591	Dayton	OH		05/13/2025	7.880	125,702	0	163,000
1000501601	Watervliet	NY		05/13/2025	6.923	601,537	0	839,000
1000501606	Destrehan	LA		05/13/2025	6.987	254,558	0	336,000
1000501608	Cleveland Heights	OH		05/13/2025	7.361	143,790	0	189,000
1000501610	Merrillville	IN		05/13/2025	8.010	83,303	0	102,000
1000501612	Harrisburg	PA		05/13/2025	7.705	101,333	0	135,000
1000501624	Greenville	MI		05/13/2025	7.333	203,546	0	267,000
1000501628	Pensacola	FL		05/13/2025	7.333	205,775	0	265,000
1000501657	Warrensville Heights	OH		05/13/2025	7.392	102,129	0	167,000
1000501691	Centerville	GA		05/13/2025	7.289	208,259	0	256,500
1000501705	Wilmington	DE		05/13/2025	7.160	155,768	0	215,000
1000501725	Charlotte	NC		05/13/2025	7.066	167,206	0	265,000
1000501784	Havre De Grace	MD		05/13/2025	7.371	235,685	0	325,000
1000501829	Fort Worth	TX		05/13/2025	7.361	204,406	0	305,000
1000501840	Hartford	CT		05/13/2025	7.500	267,750	0	350,000
1000502048	New Braunfels	TX		05/15/2025	7.110	195,686	0	275,000
1000502050	Shreveport	LA		05/15/2025	6.905	119,618	0	169,000
1000502071	Kansas City	MO		05/15/2025	6.945	110,869	0	155,000
1000502075	Howell	NJ		05/15/2025	7.136	259,406	0	320,000
1000502106	Prattville	AL		05/15/2025	7.130	125,489	0	165,000
1000502110	Kansas City	MO		05/15/2025	7.031	136,530	0	190,000
1000502114	Neptune City	NJ		05/15/2025	6.984	355,895	0	500,000
1000502120	Ballwin	MO		05/15/2025	7.156	263,746	0	350,000
1000502132	Toms River	NJ		05/15/2025	7.432	450,988	0	590,000
1000502134	Cincinnati	OH		05/15/2025	6.750	152,784	0	215,000
1000502138	Cincinnati	OH		05/15/2025	6.624	163,490	0	270,000
1000502181	Louisville	KY		05/15/2025	7.520	87,776	0	127,000
1000502269	Dinuba	CA		06/20/2025	7.278	686,319	478	874,000
1000502271	Burbank	CA		06/20/2025	7.228	2,151,272	1,550	2,610,000
1000502337	Gainesville	GA		05/20/2025	7.204	434,807	0	570,000
1000502343	LaGrange	GA		05/20/2025	7.144	123,089	0	187,000
1000502349	St. Louis	MO		05/20/2025	6.949	78,652	0	104,000
1000502355	Sicklerville	NJ		05/20/2025	7.486	228,312	0	297,500
1000502383	Memphis	TN		05/20/2025	7.041	183,397	0	225,000
1000502393	Grand Rapids	MI		05/20/2025	7.806	641,070	0	838,000
1000502398	Stone Mountain	GA		05/20/2025	7.143	216,425	0	265,000
1000502402	Plainfield	IL		05/20/2025	7.435	314,098	0	390,000
1000502404	Chicago	IL		05/20/2025	6.939	163,099	0	250,000
1000502471	Merrillville	IN		05/20/2025	7.139	224,740	0	298,000
1000502473	Hammond	IN		05/20/2025	7.304	172,188	0	225,000
1000502491	Springfield	MA		05/20/2025	7.034	227,752	0	320,000
1000502495	Scranton	PA		05/20/2025	7.128	271,448	0	335,000
1000502552	Lakewood	NJ		06/20/2025	7.278	997,677	695	1,250,000
1000502554	Cleveland	OH		05/28/2025	7.469	357,399	0	470,000
1000502558	Cleveland	OH		05/28/2025	8.469	66,239	0	100,000
1000502583	Columbia	SC		05/28/2025	7.524	220,255	0	269,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000502585	Orlando	FL		05/28/2025	7.680	273,111	0	376,000
1000502601	Memphis	TN		05/28/2025	7.750	131,146	0	179,000
1000502620	Detroit	MI		05/28/2025	7.713	101,305	0	124,000
1000502622	Weirton	WV		05/28/2025	7.747	135,952	0	223,000
1000502636	Concord	NC		05/28/2025	7.007	238,442	0	347,500
1000502642	Hartford	CT		05/28/2025	7.827	343,059	0	450,000
1000502654	Plainville	CT		05/28/2025	7.353	235,215	0	350,000
1000502656	Winter Garden	FL		05/28/2025	7.692	497,406	0	760,000
1000502662	Statesville	NC		05/28/2025	7.482	115,388	0	160,000
1000502664	Catasauqua	PA		05/28/2025	7.505	225,344	0	340,000
1000502670	Saint Louis	MO		05/28/2025	7.525	144,745	0	175,000
1000502678	New Orleans	LA		05/28/2025	7.592	142,009	0	188,000
1000502696	Red Bluff	CA		05/28/2025	7.518	228,976	0	300,000
1000502711	Detroit	MI		05/28/2025	6.605	129,363	0	182,000
1000502731	Arden	NC		05/28/2025	6.492	425,680	0	748,000
1000502739	St. Louis	MO		05/28/2025	7.881	86,014	0	106,000
1000502745	Jacksonville	FL		05/28/2025	8.342	71,940	0	100,000
1000502749	Lakewood	CO		05/28/2025	6.948	154,154	0	775,000
1000502767	Detroit	MI		05/28/2025	7.980	278,366	0	390,000
1000502775	Chester	PA		05/28/2025	7.947	119,243	0	147,000
1000502777	Delray Beach	FL		05/28/2025	7.371	274,042	0	360,000
1000502783	Baltimore	MD		05/28/2025	7.202	178,888	0	235,000
1000502787	Spring	TX		05/28/2025	7.017	278,227	0	385,000
1000502793	Harveys Lake	PA		05/28/2025	7.701	105,025	0	165,000
1000502813	Newport News	VA		05/28/2025	7.112	122,726	0	185,000
1000502817	Fruitland Park	FL		05/28/2025	7.781	117,235	0	180,000
1000502821	Chester	PA		05/28/2025	7.958	117,476	0	145,000
1000502839	Baltimore	MD		05/28/2025	7.221	311,745	0	392,000
1000502847	San Antonio	TX		05/28/2025	7.483	130,476	0	190,000
1000502853	Memphis	TN		05/28/2025	7.983	96,977	0	121,500
1000502877	Baltimore	MD		05/28/2025	7.209	187,074	0	248,000
1000502885	Oregon	OR		05/28/2025	7.803	533,255	0	654,000
1000502924	Detroit	MI		05/28/2025	6.547	94,515	0	125,000
1000502930	Detroit	MI		05/28/2025	7.502	114,961	0	150,000
1000502932	Montgomery	AL		05/28/2025	7.611	146,962	0	180,000
1000502950	Mays Landing	NJ		05/28/2025	7.347	265,691	0	347,000
1000502956	Bartlett	TN		05/28/2025	7.485	178,344	0	235,000
1000502982	Auburn	GA		05/28/2025	7.371	235,117	0	328,000
1000502986	Baltimore	MD		05/28/2025	7.155	172,855	0	215,000
1000503005	Towson	MD		05/28/2025	7.097	405,448	0	535,000
1000503007	Parkville	MD		05/28/2025	7.315	223,113	0	300,000
1000503013	Bloomfield Hills	MI		05/28/2025	7.824	529,113	0	650,000
1000503017	Macon	GA		05/28/2025	7.401	146,920	0	180,000
1000504065	Cleveland	OH		06/09/2025	8.783	72,930	0	110,000
1000504081	Florrissant	MO		06/09/2025	7.568	796,099	0	989,000
1000504091	West Columbia	SC		06/09/2025	6.773	753,677	0	1,141,000
1000504134	Griffin	GA		06/09/2025	6.601	465,243	0	630,000
1000504149	Garfield Heights	OH		06/09/2025	7.778	111,690	0	146,000
1000504161	Dayton	OH		06/09/2025	7.121	164,728	0	203,500
1000504165	Baltimore	MD		06/09/2025	6.968	201,102	0	280,000
1000504176	New Smyrna Beach	FL		06/09/2025	7.817	249,925	0	325,000
1000504182	Pittsburgh	PA		06/09/2025	7.630	194,249	0	275,000
1000504198	Muncie	IN		06/09/2025	7.571	107,694	0	139,000
1000504204	Columbiana	OH		06/09/2025	7.700	148,462	0	180,000
1000504224	Buffalo	NY		06/09/2025	7.347	330,664	0	461,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000504243	Baltimore	MD		06/09/2025	7.559	197,609	0	250,000
1000504258	Detroit	MI		06/09/2025	7.088	105,979	0	136,000
1000504282	Portland	CT		06/09/2025	6.883	354,008	0	475,000
1000504296	East Longmeadow	MA		06/09/2025	7.449	332,098	0	440,000
1000504298	Zephyrhills	FL		06/09/2025	7.274	179,494	0	235,000
1000504300	Canton	OH		06/09/2025	7.602	129,649	0	175,000
1000504314	Kannapolis	NC		06/09/2025	7.145	155,811	0	210,000
1000504334	Nixa	MO		06/09/2025	6.198	433,432	0	684,500
1000504356	Rosedale	MD		06/09/2025	7.441	172,949	0	240,000
1000504370	Allentown	PA		06/09/2025	7.556	149,940	0	196,000
1000504372	Allentown	PA		06/09/2025	7.556	165,240	0	216,000
1000504408	League City	TX		06/09/2025	6.900	281,015	0	352,000
1000504418	Norfolk	VA		06/09/2025	6.978	191,696	0	300,000
1000504430	Memphis	TN		06/09/2025	7.251	640,301	0	799,000
1000504436	Baltimore	MD		06/09/2025	7.380	204,552	0	265,000
1000504446	Baltimore	MD		06/09/2025	7.584	202,590	0	260,000
1000504448	Baltimore	MD		06/09/2025	7.404	222,196	0	290,000
1000504462	Cocoa	FL		06/09/2025	6.601	141,788	0	192,000
1000504478	Center Point	AL		06/13/2025	7.013	145,430	0	200,000
1000504484	Hempstead	NY		06/13/2025	7.198	510,814	0	680,000
1000504523	Kansas City	MO		06/13/2025	7.364	192,696	0	250,000
1000504533	Newnan	GA		06/13/2025	6.993	143,521	0	183,000
1000504566	Crestview	FL		06/13/2025	7.330	164,245	0	215,000
1000504578	Yonkers	NY		06/13/2025	6.909	517,390	0	675,000
1000504582	Plymouth	MA		06/13/2025	7.152	810,095	0	1,000,000
1000504584	Neptune City	NJ		06/13/2025	7.693	431,842	0	560,000
1000504598	Brick Township	NJ		06/13/2025	7.732	428,192	0	520,000
1000504624	Cleveland	OH		06/13/2025	7.724	202,691	0	282,000
1000504653	Lexington	NC		06/13/2025	7.250	138,856	0	182,000
1000504657	New Brunswick	NJ		06/13/2025	7.049	775,522	0	1,060,000
1000504661	Middletown	NY		06/13/2025	7.188	400,356	0	520,000
1000504665	Alamo	CA		06/26/2025	7.887	2,080,917	0	3,000,000
1000504713	Camden	NJ		06/26/2025	6.840	164,151	0	235,000
1000504719	Tecumseh	MI		06/26/2025	6.516	168,978	0	243,000
1000504723	Mableton	GA		06/26/2025	6.372	280,182	0	530,000
1000504725	Marietta	GA		06/26/2025	6.745	266,210	0	334,000
1000504737	Marietta	GA		06/26/2025	6.874	305,791	0	405,000
1000504741	Kansas City	MO		06/26/2025	7.259	119,118	0	180,000
1000504758	Roanoke	VA		06/26/2025	7.328	345,817	0	450,000
1000504762	Grand Junction	CO		06/26/2025	6.656	298,064	0	420,000
1000504776	Covington	KY		06/26/2025	7.479	124,680	0	164,000
1000504782	Milwaukee	WI		06/26/2025	6.823	95,462	0	135,000
1000504784	Middle Township	NJ		06/26/2025	6.715	170,782	0	260,000
1000504788	Columbus	OH		06/26/2025	6.715	860,040	0	1,146,000
1000504794	Houston	TX		06/26/2025	5.970	215,639	0	390,000
1000504806	Detroit	MI		06/26/2025	6.936	124,928	0	175,000
1000504808	Columbus	OH		06/26/2025	7.145	104,283	0	136,000
1000504826	Fostoria	OH		06/26/2025	7.603	71,325	0	100,000
1000504828	Fostoria	OH		06/26/2025	7.515	75,168	0	115,000
1000504832	Dayton	OH		06/26/2025	6.789	164,019	0	220,000
1000504856	Decatur	GA		06/26/2025	7.118	213,010	0	263,000
1000504860	Savannah	GA		06/26/2025	6.845	118,693	0	167,000
1000504862	Auburndale	FL		06/26/2025	6.637	139,054	0	251,000
1000504882	Atlanta	GA		06/26/2025	6.944	299,469	0	390,000
1000504886	Chicago	IL		06/26/2025	6.978	248,527	0	350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000504890	Franklin	TN		06/26/2025	6.618	355,257	0	580,000
1000504898	Houston	TX		06/26/2025	6.738	157,703	0	240,000
1000504904	Kansas City	MO		06/26/2025	6.770	129,906	0	196,000
1000504908	Fort Worth	TX		06/26/2025	7.030	373,020	0	525,000
1000504914	East McKeesport	PA		06/26/2025	7.633	123,800	0	162,000
1000504918	Spokane	WA		06/26/2025	6.911	483,235	0	679,000
1000504952	Louisville	KY		06/26/2025	7.195	234,585	0	330,000
1000505071	Grand Rapids	MI		06/26/2025	6.857	202,653	0	263,000
1000505081	Gloucester City	NJ		06/26/2025	7.614	118,712	0	155,000
1000505085	Petersburg	VA		06/26/2025	7.160	158,326	0	205,000
1000505097	Erie	PA		06/26/2025	7.899	114,125	0	144,900
1000505101	Roanoke	VA		06/26/2025	7.261	104,501	0	136,000
1000505109	Saco	ME		06/26/2025	7.463	408,835	0	530,000
1000505113	Dundalk	MD		06/26/2025	7.245	217,393	0	273,000
1000505121	Riverview	FL		06/26/2025	6.398	273,326	0	369,000
1000505137	Savannah	GA		06/26/2025	7.332	215,595	0	280,000
1000505178	Jacksonville	FL		06/26/2025	6.608	123,730	0	190,000
1000505180	Corpus Christi	TX		06/26/2025	6.992	128,365	0	180,000
1000505184	Fostoria	OH		06/26/2025	7.614	99,211	0	139,000
1000505242	Huntsville	AL		06/26/2025	7.107	151,032	0	189,000
1000506529	Hickory	NC		06/18/2025	6.637	173,200	0	228,000
1000506535	St Joseph	MO		06/18/2025	7.404	434,932	0	530,000
1000506550	Zanesville	OH		06/18/2025	7.585	111,631	0	146,000
1000506558	Clarksville	TN		06/18/2025	7.707	209,559	0	257,000
1000506564	Jacksonville	NC		06/18/2025	7.249	225,419	0	330,000
1000506566	Wilkes-Barre	PA		06/18/2025	7.460	183,427	0	240,000
1000506568	Wilkes-Barre	PA		06/18/2025	7.458	91,734	0	120,000
1000506582	Harrisburg	PA		06/18/2025	7.046	100,916	0	143,000
1000506597	Inman	SC		06/18/2025	7.128	1,513,792	0	2,520,000
1000506604	Inman	SC		06/18/2025	7.099	1,091,506	0	1,560,000
1000506610	Dallas	TX		06/18/2025	6.872	205,985	0	275,000
1000506618	Laconia	NH		06/18/2025	7.596	1,270,731	0	1,560,000
1000506634	Philadelphia	PA		06/18/2025	7.503	262,127	0	345,000
1000509032	Fresno	CA		06/26/2025	7.870	256,257	0	345,000
1000509034	Boiling Springs	SC		06/26/2025	7.345	597,295	0	1,000,000
1000509037	Zion	IL		06/26/2025	7.023	245,707	0	350,000
1000509049	Lehigh Acres	FL		06/26/2025	7.119	1,833,574	0	2,540,000
1000509055	Hallandale Beach	FL		06/26/2025	7.569	957,217	0	1,690,000
1000509058	Rockford	IL		06/26/2025	8.022	84,142	0	109,000
1000509060	Orlando	FL		06/26/2025	7.234	596,118	0	850,000
1000509073	Brooklyn	NY		06/26/2025	7.569	545,804	0	750,000
1000509081	Pittsburgh	PA		06/26/2025	7.721	231,372	0	303,000
1000509085	Poughkeepsie	NY		06/26/2025	7.586	1,446,217	0	1,755,000
1000509119	Cleveland	OH		06/26/2025	8.153	111,670	0	170,000
1000509121	Hazel Crest	IL		06/26/2025	7.077	154,557	0	200,000
1000509133	Shaker Heights	OH		06/26/2025	7.166	1,396,071	0	1,833,000
1000509151	Utica	NY		06/26/2025	7.273	785,936	0	961,500
1000509172	Fresno	CA		06/26/2025	7.519	352,980	0	490,000
1000503438	Glendale	CA		06/26/2025	7.499	2,045,377	0	2,495,000
1000509702	Houston	NC		06/26/2025	7.109	533,198	0	669,500
7150040	PHOENIX	AZ		12/20/2023	8.931	0	92	1,614,715
7162349	Cincinnati	OH		09/04/2024	6.841	0	233	380,000
1000452988	CHARLOTTE	NC		12/12/2024	5.012	0	486	345,000
7135367	PHILADELPHIA	PA		10/28/2022	6.966	0	519	208,008
1000435779	Huntington Beach	CA		11/15/2024	5.249	0	1,055	650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000452416	Paris	TX		11/08/2024	6.498	0	1,781	167,000
7158713	Mesquite	TX		10/28/2024	7.950	0	1,945	320,000
7150686	HUDSON	FL		12/27/2023	7.904	0	2,177	283,140
7147079	WARNER ROBINS	GA		09/25/2023	5.720	0	2,424	193,135
7160783	Montgomery	AL		08/07/2024	7.089	0	2,639	145,000
7164551	Colorado Springs	CO		11/25/2024	7.457	0	2,761	320,000
1000451894	Cohoes	NY		11/01/2024	6.859	0	3,135	192,000
1000479349	Kansas City	MO		03/24/2025	7.254	0	3,292	155,000
7144225	Brookhaven	GA		05/03/2023	7.285	0	3,380	257,600
1000479322	Jacksonville	FL		03/24/2025	6.781	0	4,148	330,000
1000447934	Waco	TX		10/25/2024	6.543	0	4,846	172,000
7136365	AURORA	IL		12/08/2022	7.875	0	4,959	173,000
1000479405	Beaver	PA		03/24/2025	7.700	0	5,310	354,000
7151890	DETROIT	MI		01/03/2024	7.970	0	5,378	147,660
7136319	FORT PIERCE	FL		11/29/2022	7.000	0	5,642	279,896
7158478	Detroit	MI		07/09/2024	7.616	0	6,771	190,000
7159733	Detroit	MI		07/25/2024	7.574	0	6,794	190,000
1000460814	LAKE WORTH BEACH	FL		01/30/2025	7.843	0	6,889	1,260,000
7153833	NEWARK	NJ		03/01/2024	7.723	0	8,055	715,367
7154816	ELGIN	IL		03/25/2024	7.487	0	8,614	247,380
7153926	IRVINGTON	NJ		03/11/2024	7.520	0	8,953	462,000
7150399	ORLANDO	FL		12/27/2023	7.243	0	9,306	324,000
7137399	STATESVILLE	NC		12/27/2022	7.883	0	9,588	162,000
7157332	Mount Dora	FL		07/26/2024	8.124	0	18,258	855,000
7165182	Haverstraw	NY		09/24/2024	6.465	0	21,235	638,000
7148487	BALTIMORE	MD		10/10/2023	8.474	0	22,728	278,532
7139598	FREEPORT	NY		03/30/2023	4.250	0	37,699	499,000
1000510410	BALTIMORE	MD		07/02/2025	7.641	146,188	0	111,000
1000510604	BALTIMORE	MD		07/02/2025	7.675	192,954	0	135,000
1000521688	BALTIMORE	MD		07/21/2025	7.270	108,025	0	100,000
1000524220	BALTIMORE	MD		07/23/2025	6.875	174,834	0	140,000
1000479027	SAVANNAH	GA		07/29/2025	7.375	308,250	0	400,000
1000479075	HAW RIVER	NC		08/20/2025	7.500	381,795	0	472,000
1000489864	NAPLES	FL		07/29/2025	7.375	155,638	0	1,000,000
1000489922	SAN ANTONIO	TX		07/29/2025	6.990	166,032	0	250,000
1000494731	SILVERTHORNE	CO		07/02/2025	8.375	461,142	0	565,000
1000494737	RANCHO CUCAMONGA	CA		07/02/2025	8.250	756,969	0	969,958
1000494747	NEW YORK	NY		07/02/2025	6.875	1,224,238	0	3,000,000
1000494751	FORNEY	TX		07/02/2025	7.500	314,154	0	388,007
1000494759	NEWPORT BEACH	CA		07/02/2025	7.125	1,652,091	0	2,025,000
1000494761	LADERA RANCH	CA		07/02/2025	6.990	2,558,670	0	4,499,910
1000494771	BOYD	TX		07/02/2025	7.000	594,358	0	915,003
1000494773	CLOVIS	CA		07/02/2025	8.000	294,607	0	443,991
1000494803	BUCKEYE	AZ		07/02/2025	7.500	246,652	0	375,000
1000494813	LAREDO	TX		07/02/2025	7.500	325,788	0	500,037
1000494829	HUNTINGTON BEACH	CA		07/02/2025	7.250	989,304	0	2,699,694
1000494855	SAN ANTONIO	TX		07/02/2025	6.375	467,833	0	590,000
1000494933	FLOWER MOUND	TX		07/29/2025	7.375	1,129,444	0	2,050,000
1000494939	BOGGSTOWN	IN		07/29/2025	7.500	622,002	0	900,000
1000495115	SYRACUSE	NY		07/29/2025	7.990	201,670	0	313,000
1000495131	ST. LOUIS	MO		07/29/2025	7.625	143,059	0	190,000
1000496344	DELMAR	MD		07/29/2025	7.375	195,971	0	259,000
1000496370	OCALA	FL		07/29/2025	6.750	183,469	0	285,000
1000496376	MEMPHIS	TN		07/29/2025	7.500	139,925	0	180,000
1000496390	INWOOD	WV		07/29/2025	7.250	207,328	0	260,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000496436	OAK POINT	TX		07/29/2025	6.875	1,360,273	0	1,700,000
1000496440	DENVER	NC		07/29/2025	7.500	398,112	0	610,000
1000501045	COVENTRY	RI		07/29/2025	7.625	103,849	0	640,000
1000501047	ROYSE CITY	TX		07/29/2025	8.500	316,327	0	390,000
1000501079	MILTON	DE		07/29/2025	7.750	326,350	0	450,000
1000501129	SAINT LOUIS	MO		07/29/2025	8.500	116,338	0	143,000
1000503039	VARIOUS	CT		07/28/2025	6.970	6,437,340	0	8,542,000
1000503156	GOLDSBORO	NC		07/14/2025	7.150	92,810	0	140,000
1000503160	VARIOUS	LA		07/14/2025	7.900	356,162	0	455,000
1000503200	INKSTER	MI		07/14/2025	8.000	80,628	0	113,000
1000503204	ROCKY MOUNT	NC		07/14/2025	8.150	548,700	0	699,000
1000503225	CHARLOTTE	NC		07/14/2025	7.850	255,740	0	350,000
1000503227	CHARLOTTE	NC		07/14/2025	7.850	255,740	0	350,000
1000503229	MEMPHIS	TN		07/14/2025	6.700	160,344	0	227,000
1000503237	HAMMOND	IN		07/14/2025	6.850	79,535	0	120,000
1000503239	MACON	GA		07/14/2025	7.350	115,306	0	150,000
1000503267	BATON ROUGE	LA		07/14/2025	7.550	94,757	0	140,000
1000503289	OKLAHOMA CITY	OK		07/14/2025	6.900	95,842	0	163,000
1000503293	ALEXANDRIA	KY		07/14/2025	8.050	110,087	0	204,000
1000503299	INDIANAPOLIS	IN		07/14/2025	7.500	94,611	0	123,000
1000503301	PITTSBURGH	PA		07/14/2025	7.100	200,832	0	265,000
1000503313	CINCINNATI	OH		07/14/2025	8.283	231,640	0	300,000
1000503875	CHATSWORTH	CA		07/10/2025	7.249	838,200	0	1,190,000
1000504054	OJAI	CA		07/10/2025	7.749	1,004,319	0	1,240,000
1000504061	SEMINOLE	FL		07/17/2025	7.624	535,601	0	865,000
1000504468	MIAMI	FL		07/17/2025	7.500	361,372	0	500,000
1000504878	FAYETTEVILLE	NC		08/01/2025	7.160	135,430	0	167,000
1000505004	EDEN	NC		08/01/2025	7.280	140,778	0	183,000
1000505046	CHATTANOOGA	TN		08/01/2025	7.510	148,749	0	193,000
1000505048	LITTLE ROCK	AR		09/10/2025	7.300	154,932	0	199,000
1000505061	TUCSON	AZ		08/01/2025	7.060	938,143	0	1,520,000
1000505117	BROKEN ARROW	OK		08/01/2025	7.080	123,006	0	235,000
1000505133	FERRIS	TX		08/01/2025	7.510	305,663	0	377,500
1000505182	FINDLAY	OH		08/01/2025	7.600	100,703	0	152,000
1000505204	SAN ANTONIO	TX		08/01/2025	7.170	150,082	0	185,000
1000505218	FALL RIVER	MA		08/01/2025	7.550	389,604	0	506,000
1000505220	MARIETTA	GA		09/10/2025	6.900	379,855	0	570,000
1000505240	SOUTH BEND	IN		08/01/2025	7.090	136,076	0	190,000
1000505252	CITRUS SPRINGS	FL		08/01/2025	7.540	232,482	0	303,000
1000505254	NORFOLK	VA		09/10/2025	7.240	257,828	0	360,000
1000505258	NEW LONDON	CT		08/01/2025	7.160	106,548	0	185,000
1000505321	SENECA	SC		08/20/2025	7.375	137,066	0	176,000
1000505323	SEASIDE PARK	NJ		08/20/2025	7.375	519,219	0	2,700,000
1000505325	WATERBURY	CT		08/20/2025	7.625	309,172	0	430,000
1000505327	ST. LOUIS	MO		09/18/2025	7.750	130,325	0	157,000
1000505331	LILBURN	GA		08/20/2025	7.500	338,795	0	697,000
1000505333	AUBURNDALE	FL		08/20/2025	7.250	410,457	0	670,000
1000505335	LILLINGTON	NC		09/18/2025	7.875	144,532	0	198,000
1000505337	HARTWELL	GA		08/20/2025	7.250	1,121,442	0	1,382,000
1000505351	FLORENCE	SC		09/18/2025	7.750	104,724	0	142,500
1000505431	TAVERNIER	FL		08/20/2025	7.125	329,334	0	660,000
1000505447	SANTA BARBARA	CA		08/20/2025	6.875	670,030	0	880,000
1000505449	CAPE CORAL	FL		08/20/2025	6.875	284,255	0	360,000
1000505453	SPRINGFIELD	IL		08/20/2025	8.375	104,869	0	125,000
1000505477	LOXAHATCHEE	FL		08/20/2025	6.750	907,987	0	1,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000505479	CHATTANOOGA	TN		08/20/2025	7.375	103,289	0	230,000
1000505523	PRESCOTT	AZ		08/20/2025	6.625	102,620	0	440,005
1000505529	PHILADELPHIA	PA		08/20/2025	7.250	151,450	0	200,000
1000505533	HENRICO	VA		09/18/2025	8.125	240,867	0	320,000
1000505545	HOUSTON	TX		08/20/2025	6.990	191,359	0	241,500
1000505551	SADDLEBROOKE	AZ		08/20/2025	7.375	524,676	0	835,000
1000505553	MEMPHIS	TN		08/20/2025	8.500	181,297	0	215,000
1000505557	LOS ANGELES	CA		08/20/2025	7.500	534,925	0	640,000
1000505577	PROVIDENCE VILLAGE	TX		08/20/2025	8.625	150,270	0	192,999
1000505595	ATLANTA	GA		08/20/2025	7.990	322,964	0	393,000
1000505597	BUFORD	GA		08/20/2025	7.625	384,682	0	467,000
1000505603	LAKESIDE	CA		09/18/2025	7.375	811,930	0	1,025,000
1000505609	NEWNAN	GA		08/20/2025	7.750	233,600	0	295,000
1000505623	STOCKBRIDGE	GA		09/18/2025	8.250	190,922	0	250,000
1000505625	YELLOW SPRINGS	OH		09/18/2025	8.875	411,716	0	535,000
1000505627	SOUTH BEND	IN		08/20/2025	7.750	109,808	0	130,000
1000505633	BRADENTON	FL		08/20/2025	7.250	1,943,623	0	2,600,000
1000505653	ADA	MI		08/20/2025	7.250	1,984,385	0	2,414,000
1000505663	COLUMBIA	MO		09/18/2025	7.750	375,263	0	479,000
1000505687	CLEVELAND	OH		09/18/2025	8.375	166,603	0	206,000
1000505693	ZACHARY	LA		09/18/2025	7.250	203,880	0	269,000
1000505695	GRAND JUNCTION	CO		08/20/2025	6.875	107,114	0	600,000
1000506440	RANCHO SANTA MARGARITA	CA		07/17/2025	6.999	842,400	0	1,050,000
1000506642	TAMPA	FL		07/10/2025	7.624	790,396	0	968,000
1000506644	WOODLAND PARK	NJ		07/24/2025	7.375	831,096	0	1,100,000
1000507854	BONITA	CA		08/20/2025	6.990	935,581	0	1,825,000
1000507858	DENTON	TX		08/20/2025	7.990	259,114	0	344,999
1000507890	MICCO	FL		08/20/2025	7.500	340,243	0	413,000
1000507892	GREELEY	CO		08/20/2025	7.375	224,166	0	297,000
1000507896	LAKELAND	FL		08/20/2025	6.990	214,378	0	285,000
1000507906	GASTONIA	NC		08/20/2025	7.500	128,558	0	252,000
1000507916	DALLAS	TX		08/20/2025	6.990	168,795	0	225,000
1000507922	MIAMI	FL		08/20/2025	7.250	235,509	0	320,000
1000507924	DORAL	FL		08/20/2025	7.625	256,318	0	315,000
1000507932	MERIDIAN	ID		08/20/2025	7.250	367,422	0	639,000
1000507934	BLUFFTON	SC		08/20/2025	6.875	2,620,954	0	4,700,000
1000507964	NEW DURHAM	NH		08/20/2025	7.500	1,400,518	0	1,700,000
1000507966	YUCCA VALLEY	CA		08/20/2025	7.250	394,181	0	495,000
1000507972	GRIDLEY	CA		08/20/2025	7.375	325,278	0	450,000
1000507980	FREDERICKSBRG	TX		08/20/2025	7.500	785,625	0	949,000
1000507982	BURNHAM	IL		08/20/2025	7.500	250,923	0	330,000
1000507994	MYRTLE BEACH	SC		08/20/2025	7.375	270,044	0	430,000
1000508002	GREENSBORO	NC		08/20/2025	7.125	109,222	0	180,000
1000508038	WEST PALM BEACH	FL		08/20/2025	7.375	1,588,989	0	1,949,994
1000508042	MIDDLETON	MA		08/20/2025	7.875	529,668	0	1,030,000
1000508068	PORT SAINT LUCIE	FL		08/20/2025	7.250	578,381	0	780,000
1000508076	CHICAGO	IL		08/20/2025	7.250	1,225,444	0	1,700,000
1000508092	CHARLOTTE	NC		08/20/2025	8.750	138,784	0	311,000
1000508096	FORRESTON	IL		08/20/2025	7.750	107,021	0	137,000
1000508114	NEPTUNE BEACH	FL		08/20/2025	7.250	338,619	0	960,000
1000508116	TINLEY PARK	IL		08/20/2025	7.500	455,315	0	555,000
1000508204	MAIDEN	NC		08/20/2025	7.125	274,958	0	425,000
1000508206	COOPER CITY	FL		08/20/2025	7.875	1,819,200	0	2,200,000
1000508218	CLEVELAND	OH		08/20/2025	7.500	117,651	0	156,000
1000508226	GRAND ISLAND	NE		08/20/2025	7.875	226,718	0	273,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000508234	SCOTTSDALE	AZ		08/20/2025	6.875	1,049,919	0	1,340,000
1000508238	VALLEY CENTER	CA		08/20/2025	7.250	1,165,940	0	1,410,000
1000508242	SCOTTSDALE	AZ		08/20/2025	7.375	1,324,397	0	1,730,000
1000508248	SUMMERVILLE	SC		08/20/2025	6.750	346,404	0	434,500
1000508252	LAS VEGAS	NV		08/20/2025	7.500	498,457	0	600,000
1000508270	RATHDRUM	ID		08/20/2025	7.750	1,221,308	0	1,470,000
1000508394	VARIOUS	TX		09/26/2025	6.940	1,235,829	0	1,864,000
1000508416	NORRISTOWN	PA		08/01/2025	7.770	119,052	0	146,000
1000508428	JACKSONVILLE	FL		08/01/2025	6.800	93,419	0	153,000
1000508434	SAVANNAH	GA		08/01/2025	7.430	1,011,254	0	1,365,000
1000508438	KNOXVILLE	TN		08/01/2025	7.370	267,780	0	335,000
1000508446	WYOMING	MI		08/01/2025	6.750	126,572	0	231,000
1000508454	HANNIBAL	MO		08/01/2025	7.430	132,370	0	171,000
1000508460	OOLTEWAH	TN		08/01/2025	7.000	268,513	0	355,000
1000508474	CONROE	TX		08/01/2025	5.940	202,683	0	280,000
1000508476	JACKSONVILLE	FL		08/01/2025	7.590	129,544	0	168,000
1000508719	CALABASAS	CA		07/17/2025	7.249	1,978,707	0	2,835,000
1000508860	WINNETKA	CA		07/17/2025	7.249	710,726	0	935,000
1000508872	MAMMOTH LAKES	CA		08/19/2025	6.625	1,058,209	0	2,100,000
1000508888	HERNANDO	FL		08/19/2025	6.875	224,653	0	290,000
1000508904	SUNNYVALE	CA		08/19/2025	7.000	2,476,005	0	3,450,000
1000508906	BOULDER	CO		08/19/2025	7.500	1,558,148	0	2,000,000
1000508910	HANFORD	CA		08/19/2025	7.750	294,456	0	474,979
1000508912	STOUGHTON	WI		08/19/2025	7.125	192,381	0	385,925
1000508916	HAYDEN	ID		08/19/2025	8.500	2,369,382	0	2,850,000
1000508918	FREEHOLD	NJ		08/19/2025	8.875	293,053	0	380,507
1000508920	NAMPA	ID		08/19/2025	7.625	1,093,150	0	1,402,000
1000508936	LITTLE EGG HARBOR	NJ		08/19/2025	8.375	321,963	0	387,000
1000508940	GIG HARBOR	WA		08/19/2025	7.125	549,808	0	1,830,111
1000508946	KEYSTONE	CO		08/19/2025	8.000	1,549,003	0	1,900,000
1000508950	NYACK	NY		08/19/2025	6.875	131,774	0	599,952
1000508952	HOLLYWOOD	FL		08/19/2025	6.990	849,472	0	1,372,000
1000508958	PHILADELPHIA	PA		08/19/2025	6.990	112,845	0	185,000
1000508964	DURANT	OK		08/19/2025	6.750	161,481	0	209,500
1000508988	CLERMONT	FL		08/19/2025	6.750	302,949	0	452,000
1000508992	REDDING	CA		08/19/2025	7.375	389,810	0	774,954
1000508996	SANTA RSA BCH	FL		08/19/2025	7.875	1,037,839	0	2,724,796
1000509000	SCOTTSDALE	AZ		08/19/2025	7.000	2,059,633	0	3,700,278
1000509008	MIRAMAR	FL		08/19/2025	7.250	192,099	0	510,063
1000509020	HOWELL	NJ		08/19/2025	7.250	406,625	0	532,030
1000509226	BIXBY	OK		09/18/2025	7.250	155,042	0	244,000
1000509232	KAILUA KONA	HI		09/18/2025	7.250	533,027	0	650,000
1000509244	OVERLAND PARK	KS		09/18/2025	7.750	309,903	0	430,000
1000509250	AURORA	OH		09/18/2025	7.250	194,206	0	289,000
1000509256	STERLING HTS	MI		09/18/2025	7.375	405,992	0	495,000
1000509258	MAGNOLIA	TX		09/18/2025	6.990	253,462	0	332,000
1000509274	TURNERSVILLE	NJ		09/18/2025	7.500	196,695	0	332,000
1000509282	BRADENTON	FL		09/18/2025	6.500	230,690	0	316,000
1000509284	IRVING	TX		09/18/2025	6.625	203,182	0	335,000
1000509292	PORT ST JOE	FL		09/18/2025	7.750	671,457	0	825,000
1000509302	GRAHAM	NC		09/18/2025	7.500	232,183	0	444,000
1000509339	NORTH MIAMI	FL		09/18/2025	7.500	604,170	0	830,000
1000509341	NORTH LAS VEGAS	NV		09/18/2025	7.750	364,301	0	599,000
1000509343	MAGNOLIA	TX		09/18/2025	7.750	198,476	0	267,100
1000509345	GILBERT	AZ		09/18/2025	7.625	377,733	0	530,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000509349	JUPITER	FL		09/18/2025	7.375	1,006,076	0	1,225,000
1000509359	LAWRENCEBURG	TN		09/18/2025	6.875	251,298	0	310,000
1000509371	SOUTH BEND	IN		09/18/2025	8.125	199,545	0	315,000
1000509377	VANCOUVER	WA		09/18/2025	7.125	113,176	0	409,995
1000509381	NEW CANEY	TX		09/18/2025	7.750	168,168	0	219,000
1000509383	LEXINGTON	KY		09/18/2025	7.625	144,949	0	185,000
1000509391	SAINT AUGUSTINE	FL		09/18/2025	6.875	371,860	0	463,000
1000509397	SILVER SPRING	MD		09/18/2025	6.990	160,376	0	198,000
1000509401	LAREDO	TX		09/18/2025	7.250	210,929	0	270,000
1000509405	YOUNGSVILLE	NC		09/18/2025	7.750	1,495,654	0	1,893,000
1000509407	CARMEL	NY		09/18/2025	6.750	205,951	0	461,000
1000509411	MOORESVILLE	NC		09/18/2025	7.375	476,879	0	585,000
1000509417	FULSHEAR	TX		09/18/2025	7.625	514,160	0	660,000
1000509421	DALLAS	GA		09/18/2025	7.500	298,273	0	365,000
1000509423	NEW BERN	NC		09/18/2025	8.500	149,705	0	185,000
1000509425	GREENWOOD	IN		09/18/2025	6.750	378,043	0	470,000
1000509477	KATY	TX		09/18/2025	7.125	175,525	0	257,000
1000509489	POMONA	CA		09/18/2025	7.125	316,994	0	579,000
1000509509	NEWARK	OH		09/18/2025	7.250	203,519	0	280,000
1000509511	CHATTANOOGA	TN		09/18/2025	7.500	286,448	0	422,000
1000509521	SAMMAMISH	WA		09/18/2025	7.375	1,865,685	0	2,250,000
1000509696	RAYMORE	MO		08/21/2025	7.624	249,391	0	385,000
1000510272	PHILADELPHIA	PA		07/02/2025	7.750	320,012	0	415,000
1000510290	SOUTH EUCLID	OH		07/02/2025	7.925	124,150	0	203,000
1000510342	LEHIGH ACRES	FL		07/02/2025	7.857	154,191	0	267,000
1000510354	DETROIT	MI		07/02/2025	7.050	164,786	0	249,000
1000510387	ALBANY	NY		07/02/2025	8.025	176,267	0	230,000
1000510397	SYRACUSE	NY		07/02/2025	7.058	222,080	0	295,000
1000510426	ATLANTA	GA		07/02/2025	7.775	216,012	0	270,000
1000510438	ALBANY	NY		07/02/2025	8.025	190,829	0	249,000
1000510440	BEACHWOOD	NJ		07/02/2025	7.725	284,615	0	360,000
1000510442	BALTIMORE	MD		07/02/2025	7.977	157,382	0	215,000
1000510455	VARIOUS	TX		07/02/2025	7.000	583,395	0	1,027,000
1000510464	GRETNA	LA		07/02/2025	7.525	165,624	0	245,000
1000510484	TONAWANDA	NY		07/02/2025	7.707	208,106	0	262,000
1000510512	DAYTON	KY		07/02/2025	7.546	168,249	0	217,000
1000510522	CHICAGO	IL		07/02/2025	6.383	233,244	0	315,000
1000510544	CHATTANOOGA	TN		07/02/2025	7.666	220,003	0	270,000
1000510546	INDIANAPOLIS	IN		07/02/2025	7.450	136,981	0	210,000
1000510552	ALLENTOWN	PA		07/02/2025	7.750	198,898	0	260,000
1000510558	MEMPHIS	TN		07/02/2025	7.525	368,666	0	450,000
1000510572	SAINT LOUIS	MO		07/02/2025	6.950	143,130	0	278,000
1000510582	MEMPHIS	TN		07/02/2025	7.100	104,493	0	130,000
1000510584	CEDAR HILL	TX		07/02/2025	6.058	203,689	0	287,000
1000510619	CHEEKTOWAGA	NY		07/02/2025	7.700	138,301	0	210,000
1000510621	WILMINGTON	DE		07/02/2025	7.475	189,107	0	245,000
1000510635	MENTOR	OH		07/02/2025	7.725	131,548	0	160,000
1000510670	CLEVELAND	OH		07/02/2025	8.575	92,819	0	139,000
1000510672	EDICOTT	NY		07/02/2025	7.750	107,457	0	140,000
1000510682	MOUNT HOLLY	NC		07/02/2025	7.400	196,063	0	265,000
1000510693	JACKSONVILLE	FL		07/02/2025	6.933	220,714	0	320,000
1000510697	MERIDEN	CT		07/02/2025	7.675	195,838	0	240,000
1000510709	AUBURN	WA		07/02/2025	6.925	394,410	0	555,000
1000510711	BIRMINGHAM	AL		07/02/2025	8.071	233,839	0	300,000
1000510732	BALTIMORE	MD		07/02/2025	7.608	246,696	0	280,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000511062	NORTH MIAMI	FL		08/01/2025	7.280	406,498	0	525,000
1000511072	UNION GAP	WA		08/01/2025	6.810	109,260	0	200,000
1000511084	CINCINNATI	OH		08/01/2025	7.490	182,520	0	234,000
1000511088	PHILADELPHIA	PA		09/10/2025	7.390	209,649	0	275,000
1000511108	SMYRNA	GA		09/10/2025	7.450	374,477	0	510,000
1000511114	HINESVILLE	GA		08/01/2025	7.150	178,063	0	230,000
1000511130	CICERO	IL		09/10/2025	7.600	346,802	0	450,000
1000511136	ROANOKE	VA		08/01/2025	6.980	143,798	0	210,000
1000511138	VARIOUS	TN		09/10/2025	7.070	1,382,610	0	1,923,000
1000511145	VARIOUS	TN		09/10/2025	6.970	813,218	0	1,190,000
1000512301	WEEKI WACHEE	FL		08/14/2025	7.624	265,201	0	340,000
1000512524	NEWTON	NC		07/16/2025	7.125	220,553	0	330,000
1000512534	INDIANAPOLIS	IN		07/16/2025	7.000	101,934	0	195,000
1000512536	BOCA RATON	FL		07/16/2025	6.500	448,285	0	940,000
1000512550	ASHEVILLE	NC		07/16/2025	7.250	277,612	0	585,000
1000512552	IRVINGTON	NJ		07/16/2025	7.875	597,401	0	730,000
1000512554	IRVINGTON	NJ		07/16/2025	7.875	593,309	0	725,000
1000512556	IRVINGTON	NJ		07/16/2025	7.875	539,457	0	660,000
1000512558	CAMDEN	NJ		07/16/2025	7.750	154,142	0	215,000
1000512562	RICHMOND	VA		07/16/2025	7.375	174,707	0	258,000
1000512566	CHARLESTON	SC		07/16/2025	7.625	933,382	0	1,290,000
1000512568	FORT MILL	SC		07/16/2025	7.250	419,309	0	549,000
1000512572	SUFFOLK	VA		09/15/2025	7.625	279,401	0	360,000
1000512576	HAGERSTOWN	MD		07/16/2025	7.750	147,230	0	185,000
1000512578	PHILADELPHIA	PA		07/16/2025	7.625	965,158	0	1,235,000
1000512587	PHILADELPHIA	PA		07/16/2025	7.750	252,145	0	310,000
1000512589	WATERBURY	CT		07/16/2025	7.250	323,687	0	450,000
1000512610	PLAINFIELD	IL		07/11/2025	7.350	296,109	0	365,000
1000512624	QUEENS	NY		07/11/2025	7.340	544,946	0	1,025,000
1000512626	BROOKLYN	NY		07/11/2025	7.590	1,147,937	0	1,700,000
1000512630	DANVILLE	VA		07/11/2025	7.990	107,896	0	140,500
1000512634	ROCKFORD	IL		07/11/2025	8.300	135,948	0	165,000
1000512640	ROCKFORD	IL		07/11/2025	8.300	152,426	0	185,000
1000512650	BRENTWOOD	NY		07/11/2025	7.280	535,623	0	700,000
1000512652	CHICAGO	IL		07/11/2025	7.300	400,621	0	520,000
1000512654	CHARLOTTE	NC		07/11/2025	7.050	1,257,365	0	1,950,000
1000512664	PATERSON	NJ		07/11/2025	7.350	550,760	0	735,000
1000512666	WASHINGTON	DC		07/11/2025	7.560	505,651	0	650,000
1000512670	JERSEY CITY	NJ		07/11/2025	7.510	800,941	0	980,000
1000512690	EL PASO	TX		07/11/2025	7.860	167,262	0	216,000
1000512704	SAN ANTONIO	TX		07/11/2025	6.820	185,774	0	280,000
1000512716	BROOKLYN	NY		07/11/2025	6.500	1,365,293	0	2,500,000
1000512718	CHICAGO	IL		07/11/2025	7.540	310,531	0	380,000
1000512736	COLUMBUS	OH		07/11/2025	8.070	159,121	0	206,000
1000512738	HILLSIDE	IL		07/11/2025	6.970	266,932	0	355,000
1000512746	FREEHOLD	NJ		07/11/2025	7.530	492,794	0	650,000
1000512752	GAFFNEY	SC		07/11/2025	7.550	134,201	0	163,000
1000512781	MAUMELLE	AR		07/11/2025	7.040	176,853	0	230,000
1000512783	BROOKLYN	NY		07/11/2025	7.750	1,389,212	0	1,800,000
1000512785	BIRMINGHAM	AL		07/11/2025	7.840	111,444	0	142,000
1000512789	OLMSTED TOWNSHIP	OH		07/11/2025	7.700	157,061	0	235,000
1000512791	FITCHBURG	MA		07/11/2025	7.440	518,948	0	670,000
1000512793	NORTH PLAINFIELD	NJ		07/11/2025	7.490	282,798	0	450,000
1000512805	ATLANTA	GA		07/11/2025	7.110	540,867	0	712,000
1000512809	TRENTON	NJ		07/11/2025	6.780	142,962	0	215,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000512819	HENDERSON	NV		07/11/2025	7.090	483,025	0	630,000
1000512823	GUTTENBERG	NJ		07/11/2025	7.070	190,763	0	300,000
1000512835	WESTWEGO	LA		07/11/2025	7.160	547,208	0	712,000
1000512840	OSWEGO	IL		07/11/2025	7.990	401,299	0	550,000
1000512842	LUNENBURG	MA		07/11/2025	7.150	137,599	0	200,000
1000512848	JACKSON TOWNSHIP	NJ		07/11/2025	7.180	411,449	0	625,000
1000512854	UTICA	NY		07/11/2025	7.850	124,415	0	160,000
1000512856	NEW ORLEANS	LA		07/11/2025	7.370	173,128	0	283,000
1000512858	DALLAS	TX		07/11/2025	7.210	142,325	0	200,000
1000513808	MIAMI	FL		09/18/2025	7.250	629,534	0	800,000
1000513812	WILMINGTON	DE		09/18/2025	8.500	258,159	0	335,000
1000513834	CHERRY LOG	GA		09/18/2025	7.750	1,967,790	0	3,800,000
1000513856	DENVER	CO		09/18/2025	7.750	256,492	0	306,000
1000513866	ARLINGTON	TX		09/18/2025	6.750	300,065	0	495,000
1000513882	BRISTOL	PA		09/18/2025	7.875	265,622	0	355,000
1000513922	SICKLERVILLE	NJ		09/18/2025	8.000	198,048	0	252,000
1000513924	SUWANEE	GA		09/18/2025	6.875	1,521,425	0	1,890,000
1000513938	ARLINGTON	VA		09/18/2025	7.125	676,528	0	1,250,000
1000513948	SAN ANTONIO	TX		09/18/2025	7.500	260,479	0	530,000
1000518689	BILLINGS	MT		09/10/2025	7.400	338,373	0	410,000
1000518723	PHILADELPHIA	PA		09/10/2025	7.630	168,178	0	220,000
1000518743	VARIOUS	US		09/10/2025	7.010	2,002,958	0	2,639,000
1000518758	HUNTSVILLE	AL		08/01/2025	7.040	184,388	0	240,000
1000518768	CHESAPEAKE	VA		08/01/2025	6.760	195,473	0	293,000
1000520159	VARIOUS	GA		07/11/2025	6.930	10,394,596	0	15,612,700
1000520421	TRENTON	NJ		07/17/2025	7.775	123,130	0	170,000
1000520446	HARRISBURG	PA		07/17/2025	7.650	128,884	0	170,000
1000520452	CLEVELAND	OH		07/17/2025	8.675	91,308	0	130,000
1000520466	NORWICH	CT		07/17/2025	7.208	249,721	0	325,000
1000520488	SYRACUSE	NY		07/17/2025	7.716	167,060	0	215,000
1000520490	CHESTER	PA		07/17/2025	8.150	140,553	0	187,000
1000520504	CHICAGO	IL		07/17/2025	8.096	371,328	0	460,000
1000520506	CAMDEN	NJ		07/17/2025	7.874	108,733	0	150,000
1000520508	PARK CITY	KS		07/17/2025	7.450	121,148	0	158,000
1000520518	COLUMBUS	OH		07/17/2025	7.575	308,588	0	430,000
1000520520	COLUMBUS	OH		07/17/2025	7.575	301,165	0	430,000
1000520552	INDIANAPOLIS	IN		07/17/2025	6.817	196,417	0	260,000
1000520558	DAYTON	OH		07/17/2025	8.100	113,227	0	150,000
1000520562	MCDONOUGH	GA		07/17/2025	6.558	148,828	0	200,000
1000520572	NAPERVILLE	IL		07/17/2025	7.525	214,173	0	280,000
1000520588	KANSAS CITY	MO		07/17/2025	7.750	138,858	0	180,000
1000520592	CHESTER	PA		07/17/2025	8.150	141,304	0	188,000
1000520620	ATLANTA	GA		07/17/2025	7.675	321,987	0	415,000
1000520622	COLUMBIA	SC		07/17/2025	7.350	140,167	0	182,000
1000520631	HARTFORD	CT		07/17/2025	7.850	271,448	0	370,000
1000520633	FORT WAYNE	IN		07/17/2025	8.475	97,711	0	140,000
1000520639	MEMPHIS	TN		07/17/2025	7.400	122,789	0	169,000
1000520653	TOLEDO	OH		07/17/2025	8.575	91,307	0	132,000
1000520655	BILOXI	MS		07/17/2025	7.736	128,240	0	166,000
1000520677	LEHIGH ACRES	FL		07/17/2025	6.365	158,298	0	265,000
1000520713	SAINT LOUIS	MO		07/17/2025	7.603	249,587	0	320,000
1000521690	KEANSBURG	NJ		07/21/2025	7.680	1,042,424	0	1,350,000
1000521697	SCRANTON	PA		07/21/2025	7.490	198,498	0	300,000
1000521711	WEST WARWICK	RI		07/21/2025	7.590	286,363	0	375,000
1000521717	CLEVELAND	OH		07/21/2025	7.990	96,973	0	127,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000521723	CHELTENHAM	MD		07/21/2025	7.200	487,210	0	700,000
1000521733	ROCKFORD	IL		07/21/2025	8.320	135,888	0	165,000
1000521741	ROCKFORD	IL		07/21/2025	8.300	121,810	0	148,000
1000521751	INDIANAPOLIS	IN		07/21/2025	7.550	127,965	0	182,000
1000521753	YONKERS	NY		07/21/2025	7.050	744,057	0	975,000
1000521790	GARFIELD HEIGHTS	OH		07/21/2025	8.190	98,620	0	140,000
1000521802	DETROIT	MI		07/21/2025	8.520	249,773	0	310,000
1000521806	WHEELING	IL		07/21/2025	6.950	225,127	0	340,000
1000521810	DETROIT	MI		07/21/2025	7.350	78,194	0	102,000
1000521836	PHILADELPHIA	PA		07/21/2025	7.900	118,431	0	155,000
1000521838	JUNCTION CITY	KS		07/21/2025	7.390	99,248	0	131,000
1000521846	CLEVELAND	OH		07/21/2025	7.850	138,853	0	184,000
1000521858	CUMMING	GA		07/21/2025	6.500	200,140	0	358,000
1000521860	ZION	IL		07/21/2025	7.140	183,360	0	275,000
1000521866	YONKERS	NY		07/21/2025	7.875	774,640	0	1,000,000
1000521876	NEWARK	NJ		07/21/2025	7.260	630,354	0	825,000
1000521880	NEWFIELD	NJ		07/21/2025	7.450	347,505	0	450,000
1000521884	INDIANAPOLIS	IN		07/21/2025	7.460	228,724	0	316,000
1000521894	HAMMOND	IN		07/21/2025	7.310	241,715	0	315,000
1000521903	HUNTINGTON	NY		07/21/2025	6.990	617,865	0	865,000
1000521905	MERIDEN	CT		07/21/2025	6.850	283,102	0	425,000
1000521917	YOUNGSTOWN	OH		07/21/2025	7.710	119,417	0	149,000
1000521919	GLENWOOD	IL		07/21/2025	7.420	115,169	0	140,000
1000521923	RIVERHEAD	NY		07/21/2025	7.400	503,270	0	612,000
1000521929	YONKERS	NY		07/21/2025	7.100	734,824	0	975,000
1000521931	RALEIGH	NC		07/21/2025	7.040	229,195	0	375,000
1000521933	CLEMENTON	NJ		07/21/2025	6.867	257,821	0	340,000
1000521939	INDIANAPOLIS	IN		07/21/2025	7.400	240,335	0	319,000
1000521949	JERSEY CITY	NJ		07/21/2025	7.200	739,912	0	1,105,000
1000521979	DETROIT	MI		07/21/2025	8.270	290,645	0	380,000
1000521985	INDIANAPOLIS	IN		07/21/2025	7.490	151,826	0	200,000
1000521989	ELMIRA	NY		07/21/2025	7.780	77,551	0	100,000
1000523094	CATONSVILLE	MD		09/18/2025	7.125	461,855	0	570,000
1000523096	AURORA	CO		09/18/2025	7.375	521,157	0	674,000
1000523102	WINTER GARDEN	FL		09/18/2025	6.625	271,175	0	445,000
1000523106	BREWSTER	MA		09/18/2025	7.500	733,042	0	1,365,000
1000523112	LOUISVILLE	KY		09/18/2025	7.500	200,732	0	241,000
1000523114	RIVERSIDE	CT		09/18/2025	7.990	1,386,961	0	1,700,000
1000523118	LELAND	NC		09/18/2025	7.125	317,038	0	398,000
1000523132	CARROLLTON	GA		09/18/2025	7.875	356,279	0	430,000
1000523134	SEAL BEACH	CA		09/18/2025	7.750	1,360,996	0	1,640,000
1000523138	MIAMI LAKES	FL		09/18/2025	7.125	1,170,430	0	1,440,000
1000523146	NORTH HAVEN	CT		09/18/2025	8.500	578,056	0	742,000
1000523156	LAS VEGAS	NV		09/18/2025	6.875	176,219	0	390,000
1000523158	NORTH PORT	FL		09/18/2025	6.750	173,647	0	293,000
1000523162	PLANTATION	FL		09/18/2025	6.990	1,108,296	0	1,400,000
1000523172	KNOXVILLE	TN		09/18/2025	6.750	226,221	0	310,000
1000523176	KNOXVILLE	TN		09/18/2025	6.750	225,665	0	310,000
1000523178	PLANT CITY	FL		09/18/2025	7.500	342,945	0	465,000
1000523194	REISTERSTOWN	MD		09/18/2025	7.250	487,542	0	590,000
1000523210	PITTSBURGH	PA		09/18/2025	7.750	164,525	0	215,000
1000523216	BRAINTREE	MA		09/18/2025	7.750	333,774	0	430,000
1000523218	LOS ANGELES	CA		09/18/2025	6.875	1,734,700	0	2,700,000
1000523238	GRANT	MI		09/18/2025	7.750	172,576	0	235,000
1000523240	STRONGSVILLE	OH		09/18/2025	7.375	337,278	0	420,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000523258	SUNSET BEACH	NC		09/18/2025	7.125	212,344	0	281,000
1000523270	HENDERSON	NV		09/18/2025	6.625	254,769	0	500,000
1000523288	GENEVA	OH		09/18/2025	8.250	200,454	0	260,000
1000523292	INDIANAPOLIS	IN		09/18/2025	6.625	218,654	0	292,000
1000523294	SAN MARINO	CA		09/18/2025	7.375	1,769,670	0	2,900,000
1000524138	MARTINSVILLE	VA		07/23/2025	7.375	1,479,183	0	2,090,000
1000524146	VARIOUS	GA		07/23/2025	7.375	632,278	0	915,000
1000524154	MOORESVILLE	NC		07/23/2025	7.250	276,639	0	360,000
1000524172	DETROIT	MI		07/23/2025	7.250	180,024	0	270,000
1000524186	VARIOUS	FL		07/23/2025	6.750	981,883	0	1,653,000
1000524192	VARIOUS	FL		07/23/2025	7.000	943,295	0	1,315,000
1000524197	VARIOUS	FL		07/23/2025	7.000	934,205	0	1,230,000
1000524208	SAINT PETERSBURG	FL		07/23/2025	7.125	229,119	0	285,000
1000524224	BUFFALO	NY		07/23/2025	7.000	139,155	0	175,000
1000524230	AUGUSTA	GA		07/23/2025	6.750	105,653	0	191,000
1000524234	CONVERSE	TX		07/23/2025	7.625	162,719	0	210,000
1000524242	HUNTSVILLE	AL		07/23/2025	6.875	140,658	0	210,000
1000524250	NORFOLK	VA		07/23/2025	6.500	195,973	0	265,000
1000524270	ROCHESTER	NY		07/23/2025	7.000	214,238	0	280,000
1000524274	LOUISVILLE	KY		07/23/2025	8.000	97,167	0	133,000
1000525058	SANTA MONICA	CA		08/27/2025	7.874	946,129	0	1,150,000
1000525986	ROCHESTER	MN		08/01/2025	7.080	265,250	0	367,000
1000525990	NORTH CHARLESTON	SC		08/01/2025	7.280	251,952	0	350,000
1000525994	BRONX	NY		08/01/2025	7.450	584,510	0	760,000
1000526000	JUPITER	FL		08/01/2025	5.870	216,477	0	300,000
1000526004	VICTORIA	TX		08/01/2025	5.550	300,482	0	447,000
1000526010	PITTSBURGH	PA		08/01/2025	7.510	155,411	0	191,000
1000526012	VARIOUS	OH		08/01/2025	6.720	551,699	0	726,000
1000526018	JUPITER	FL		08/01/2025	6.760	664,815	0	930,000
1000526032	GASTONIA	NC		08/01/2025	7.000	173,194	0	212,000
1000526034	DALLAS	TX		08/01/2025	6.740	239,508	0	350,000
1000526036	WHITE OAK	PA		08/01/2025	7.760	106,949	0	140,000
1000526051	COLUMBUS	OH		08/01/2025	7.690	263,033	0	340,000
1000526055	JENISON	MI		08/01/2025	6.910	187,350	0	262,000
1000526059	HOUSTON	TX		08/01/2025	7.050	203,109	0	285,000
1000526061	HAMILTON	OH		08/01/2025	7.540	101,951	0	143,000
1000526067	CHICAGO	IL		08/01/2025	8.090	529,385	0	700,000
1000526069	SAVANNAH	GA		08/01/2025	6.940	185,345	0	255,000
1000526071	KATY	TX		08/01/2025	7.120	175,566	0	227,000
1000526079	GREENVILLE	SC		08/01/2025	7.290	239,815	0	321,000
1000526081	ALBANY	NY		08/01/2025	7.180	198,675	0	258,000
1000526083	JONESBORO	GA		08/01/2025	6.930	208,531	0	280,000
1000526091	MEMPHIS	TN		08/01/2025	7.110	156,988	0	219,000
1000526093	MEMPHIS	TN		08/01/2025	7.110	138,720	0	171,000
1000526095	KATY	TX		08/01/2025	6.910	157,997	0	195,000
1000526099	LYNCHBURG	VA		08/01/2025	7.200	194,433	0	252,000
1000526105	AUSTELL	GA		08/01/2025	7.060	162,964	0	215,000
1000526107	DETROIT	MI		08/01/2025	7.690	257,288	0	335,000
1000526111	PARKVILLE	MD		08/01/2025	6.960	175,986	0	230,000
1000526117	STEPHENSON	VA		08/01/2025	6.820	274,306	0	415,000
1000526119	BERRYVILLE	VA		08/01/2025	6.960	182,013	0	255,000
1000526127	HUNTSVILLE	AL		08/01/2025	6.820	151,499	0	186,000
1000526131	PENSACOLA	FL		09/10/2025	7.020	154,055	0	238,000
1000526142	MEMPHIS	TN		09/10/2025	6.860	541,751	0	655,000
1000526173	VICTORIA	TX		09/10/2025	5.900	195,055	0	285,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000526175	WOODSTOCK	GA		09/10/2025	6.580	637,204	0	1,263,000
1000526191	DALLAS	TX		09/10/2025	7.530	146,168	0	190,000
1000526193	TEANECK	NJ		09/10/2025	7.510	618,798	0	755,000
1000526207	SARASOTA	FL		09/10/2025	7.170	219,771	0	302,000
1000526209	MIDDLE RIVER	MD		09/10/2025	7.060	198,042	0	275,000
1000526211	MIDDLE RIVER	MD		09/10/2025	7.060	198,762	0	276,000
1000526222	INKSTER	MI		09/10/2025	7.260	104,700	0	141,000
1000526224	ST. LOUIS	MO		09/10/2025	7.510	131,840	0	168,000
1000526236	CHESAPEAKE	VA		09/10/2025	7.490	271,485	0	350,000
1000526238	ROANOKE	VA		09/10/2025	7.460	114,160	0	155,000
1000526242	PORT SAINT LUCIE	FL		08/01/2025	6.980	294,868	0	475,000
1000526250	ROANOKE	VA		09/10/2025	6.730	117,062	0	200,000
1000526256	SAUK VILLAGE	IL		09/10/2025	6.830	110,937	0	175,000
1000526258	CHRISTIANSBURG	VA		09/10/2025	7.000	133,441	0	199,000
1000526272	MACON	GA		09/10/2025	7.440	123,388	0	170,000
1000526276	NOTTINGHAM	MD		09/26/2025	7.670	293,603	0	380,000
1000526426	VIRGINIA BEACH	VA		08/21/2025	7.374	445,119	0	577,000
1000526512	PORT CHARLOTTE	FL		09/05/2025	7.375	207,109	0	269,000
1000526514	PHILADELPHIA	PA		07/29/2025	8.271	186,096	0	250,000
1000526520	VARIOUS	OH		07/29/2025	7.750	238,032	0	351,000
1000526536	OCALA	FL		07/29/2025	7.171	168,216	0	233,000
1000526546	ATLANTIC CITY	NJ		07/29/2025	7.475	1,534,471	0	1,894,000
1000526560	ALBANY	NY		07/29/2025	7.633	129,820	0	189,500
1000526566	VARIOUS	OH		07/29/2025	7.075	434,397	0	599,000
1000526575	POUGHKEEPSIE	NY		07/29/2025	8.250	292,607	0	410,000
1000526579	BINGHAMTON	NY		07/29/2025	7.525	148,915	0	185,000
1000526585	SOUTH EUCLID	OH		07/29/2025	7.908	96,091	0	145,000
1000526591	NORTH PORT	FL		07/29/2025	8.157	205,724	0	330,000
1000526605	COLUMBUS	OH		07/29/2025	7.725	251,774	0	346,000
1000526619	MOUNT POCONO	PA		07/29/2025	7.650	270,789	0	334,000
1000526623	ENFIELD	CT		07/29/2025	6.483	102,969	0	150,000
1000526637	CLEVELAND	OH		07/29/2025	7.425	146,936	0	180,000
1000526647	DETROIT	MI		07/29/2025	7.600	105,487	0	138,000
1000526649	BALTIMORE	MD		07/29/2025	7.258	179,359	0	240,000
1000526677	DETROIT	MI		07/29/2025	7.600	107,016	0	140,000
1000526685	MILWAUKEE	WI		07/29/2025	7.789	132,143	0	163,000
1000526695	VARIOUS	OK		07/29/2025	7.675	462,178	0	592,000
1000526699	MERIDEN	CT		07/29/2025	7.846	331,541	0	400,000
1000526729	BATESBURG-LEESVILLE	SC		07/29/2025	7.700	100,974	0	130,000
1000526733	ODESSA	TX		07/29/2025	7.975	96,241	0	125,000
1000526735	WILMINGTON	DE		07/29/2025	7.475	122,791	0	160,000
1000526741	KANSAS CITY	MO		07/29/2025	7.315	106,092	0	155,000
1000526743	KANSAS CITY	MO		07/29/2025	7.633	102,280	0	139,000
1000526749	INDIANAPOLIS	IN		07/29/2025	7.242	134,939	0	187,000
1000527035	AUSTIN	TX		08/21/2025	7.374	1,414,393	0	1,725,000
1000527037	SUNNYSIDE	NY		08/27/2025	7.749	915,385	0	1,100,000
1000527348	EWING	NJ		09/12/2025	7.750	330,150	0	425,000
1000527350	MEMPHIS	TN		09/12/2025	7.150	83,779	0	116,000
1000527354	YOUNGSTOWN	OH		09/12/2025	7.800	137,272	0	184,000
1000527364	WOODSTOCK	IL		09/12/2025	7.500	106,939	0	212,000
1000527366	INDIANAPOLIS	IN		09/12/2025	7.000	98,164	0	145,000
1000527372	SPRINGFIELD	MA		09/12/2025	7.325	236,950	0	315,000
1000527374	SCOTTSDALE	AZ		09/12/2025	6.900	211,369	0	409,000
1000527389	HUNTSVILLE	AL		09/12/2025	7.700	391,517	0	620,000
1000527398	NEW ORLEANS	LA		09/12/2025	8.350	458,099	0	570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000527407	DAYTON	OH		09/12/2025	8.133	349,894	0	585,000
1000527414	STEWARTSVILLE	NJ		09/12/2025	7.075	474,789	0	660,000
1000527434	AMBRIDGE	PA		09/12/2025	7.750	259,618	0	310,000
1000527444	CAMDEN	NJ		09/12/2025	7.200	144,696	0	215,000
1000527446	AURORA	CO		09/12/2025	7.000	231,437	0	450,000
1000527448	AURORA	CO		09/12/2025	7.000	232,198	0	397,000
1000527452	ENGLEWOOD	NJ		09/12/2025	7.300	326,912	0	715,000
1000527454	CLINTON	MS		09/12/2025	7.900	87,486	0	120,000
1000529439	MARTINSVILLE	VA		08/08/2025	7.570	88,420	0	114,000
1000529458	LINDEN	NJ		08/08/2025	6.950	517,598	0	675,000
1000529466	MEMPHIS	TN		08/08/2025	7.510	105,110	0	165,000
1000529468	MEMPHIS	TN		08/08/2025	7.510	105,110	0	165,000
1000529481	PHILADELPHIA	PA		08/08/2025	7.410	753,965	0	945,000
1000529485	CRANSTON	RI		08/08/2025	7.410	392,990	0	580,000
1000529487	NETCONG	NJ		08/08/2025	7.150	364,870	0	529,000
1000529491	NEWARK	NJ		08/08/2025	8.130	715,215	0	935,000
1000529493	COLUMBUS	OH		08/08/2025	7.950	132,625	0	172,000
1000529503	ALLENTOWN	PA		08/08/2025	7.990	185,130	0	242,000
1000529505	DETROIT	MI		08/08/2025	7.080	86,978	0	114,000
1000529507	ELLETTSVILLE	IN		08/08/2025	7.330	245,980	0	300,000
1000529509	WATERBURY	CT		08/08/2025	7.160	221,503	0	280,000
1000529511	GLENDALE HEIGHTS	IL		08/08/2025	7.010	286,426	0	370,000
1000529521	INDIANAPOLIS	IN		08/08/2025	7.420	304,724	0	390,000
1000529527	CONOVER	NC		08/08/2025	7.000	179,914	0	235,000
1000529531	MEMPHIS	TN		08/08/2025	7.450	112,024	0	145,000
1000529535	INDIANAPOLIS	IN		08/08/2025	7.390	225,661	0	292,000
1000529547	CLERMONT	FL		08/08/2025	6.840	212,908	0	345,000
1000529549	PHILADELPHIA	PA		08/08/2025	8.180	196,350	0	275,000
1000529553	PRESTON	ID		08/08/2025	6.810	239,746	0	465,000
1000529559	EAST ELMHURST	NY		08/08/2025	7.150	1,049,209	0	1,375,000
1000529563	MEDINA	NY		08/08/2025	7.990	152,490	0	200,000
1000529569	INDIANAPOLIS	IN		08/08/2025	7.530	164,263	0	212,000
1000529575	NEW BRITAIN	CT		08/08/2025	6.850	211,429	0	300,000
1000529585	LORAIN	OH		08/08/2025	7.990	141,782	0	185,000
1000529595	MOUNT HOLLY	NJ		08/08/2025	7.490	95,138	0	160,000
1000529597	MORRISTOWN	NJ		08/08/2025	7.500	705,619	0	913,000
1000529607	WAPPINGERS FALLS	NY		08/08/2025	7.140	133,724	0	198,000
1000529617	TRENTON	NJ		08/08/2025	7.620	180,740	0	245,000
1000529627	SYRACUSE	NY		08/08/2025	7.650	215,886	0	292,000
1000529772	COSTA MESA	CA		09/11/2025	7.124	1,398,774	0	1,800,000
1000529776	SOUTH MIAMI	FL		08/01/2025	7.110	732,041	0	1,023,000
1000530522	KENNER	LA		09/25/2025	7.499	500,142	0	644,000
1000530524	RANCHO CORDOVA	CA		09/18/2025	7.249	481,572	0	600,000
1000530526	NAPERVILLE	IL		09/18/2025	7.249	516,582	0	775,000
1000530528	STATEN ISLAND	NY		08/27/2025	7.500	478,398	0	775,000
1000530536	KAPOLEI	HI		09/11/2025	7.374	1,247,056	0	1,500,000
1000530557	FORT WORTH	TX		09/10/2025	8.240	313,812	0	415,000
1000530563	MCKINNEY	TX		09/10/2025	8.240	294,907	0	390,000
1000530587	FORT WORTH	TX		09/10/2025	7.020	251,520	0	350,000
1000530601	BLUE SPRINGS	MO		09/10/2025	7.010	269,050	0	325,000
1000530627	KANSAS CITY	MO		09/10/2025	7.670	337,734	0	440,000
1000530652	ALBANY	NY		09/10/2025	6.890	192,077	0	308,000
1000530658	JOHNSON CITY	TN		09/26/2025	7.220	210,090	0	280,000
1000530660	HOPEWELL	VA		09/10/2025	7.250	193,221	0	265,000
1000530664	SOUTHAVEN	MS		09/10/2025	7.650	139,008	0	185,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000530670	PACE	FL		09/26/2025	6.860	2,086,616	0	3,065,000
1000530694	CHICAGO	IL		09/26/2025	6.850	134,664	0	200,000
1000530696	ST. AUGUSTINE	FL		09/10/2025	7.290	153,088	0	190,000
1000530704	MEMPHIS	TN		09/26/2025	6.650	179,944	0	236,500
1000530710	HAMILTON	OH		09/10/2025	7.500	169,631	0	218,000
1000530712	HOUSTON	TX		09/10/2025	7.090	193,688	0	292,000
1000530741	VARIOUS	US		09/26/2025	5.590	1,793,548	0	2,800,000
1000530753	VARIOUS	GA		09/26/2025	6.930	1,967,574	0	2,706,000
1000530771	NORTH HOLLYWOOD	CA		09/25/2025	7.249	719,118	0	870,000
1000530775	TRAVERSE CITY	MI		09/25/2025	7.249	1,626,330	0	4,024,000
1000530779	DALLAS	TX		08/18/2025	7.000	238,103	0	330,000
1000530785	TUSCALOOSA	AL		08/18/2025	7.625	106,211	0	138,000
1000530789	JACKSONVILLE	FL		08/18/2025	6.875	1,974,417	0	2,932,000
1000530803	JACKSONVILLE	FL		08/18/2025	6.500	193,132	0	255,000
1000530817	SPRINGFIELD	MO		08/18/2025	7.250	886,476	0	1,140,000
1000530826	WARREN	MI		08/18/2025	7.500	82,796	0	125,000
1000530830	VARIOUS	IL		08/18/2025	6.875	872,226	0	1,133,000
1000530838	SARASOTA	FL		08/18/2025	7.375	332,198	0	440,000
1000530840	SAN ANTONIO	TX		08/18/2025	7.000	193,925	0	253,000
1000530842	PLAINFIELD	IN		08/18/2025	6.875	276,965	0	385,000
1000530848	DAPHNE	AL		08/18/2025	6.875	249,345	0	381,000
1000530862	CLEVELAND	OH		08/18/2025	7.625	117,597	0	176,000
1000530866	SAINT CLAIR	PA		08/18/2025	7.625	101,650	0	133,000
1000530876	HOUSTON	TX		08/18/2025	6.375	312,133	0	414,000
1000530882	LAGRANGE	GA		08/18/2025	7.000	1,206,878	0	1,670,000
1000530896	DETROIT	MI		08/18/2025	7.125	109,501	0	155,000
1000530910	CHESTER	PA		08/18/2025	7.375	175,780	0	230,000
1000532770	STATEN ISLAND	NY		09/11/2025	6.990	626,186	0	890,000
1000532772	SUN VALLEY	CA		09/11/2025	7.249	851,977	0	1,080,000
1000533432	DETROIT	MI		08/20/2025	8.200	294,213	0	380,000
1000533436	BIRMINGHAM	AL		08/20/2025	7.260	126,260	0	185,000
1000533440	GREENFIELD	IN		08/20/2025	7.410	177,176	0	234,000
1000533442	COMMERCE CITY	CO		08/20/2025	7.980	484,798	0	640,000
1000533446	DOLTON	IL		08/20/2025	6.970	110,045	0	175,000
1000533452	ALBANY	NY		08/20/2025	7.450	294,695	0	378,000
1000533454	KANSAS CITY	MO		08/20/2025	7.779	103,577	0	125,000
1000533462	MASTIC BEACH	NY		08/20/2025	7.500	427,215	0	545,000
1000533464	PATCHOGUE	NY		08/20/2025	7.500	466,409	0	595,000
1000533474	BRONX	NY		08/20/2025	7.400	635,464	0	1,065,000
1000533482	INDIANAPOLIS	IN		08/20/2025	7.430	152,580	0	196,000
1000533484	COVINGTON	KY		08/20/2025	7.840	140,509	0	181,000
1000533486	NORTH CHICAGO	IL		08/20/2025	7.350	218,034	0	300,000
1000533500	ZANESVILLE	OH		08/20/2025	7.450	91,464	0	142,500
1000533516	DOWNERS GROVE	IL		08/20/2025	6.940	356,906	0	535,000
1000533530	SEBRING	FL		08/20/2025	7.490	169,493	0	267,000
1000533532	CINCINNATI	OH		08/20/2025	7.930	165,905	0	215,000
1000533534	NANTICOKE	PA		08/20/2025	8.030	130,839	0	173,000
1000533540	KISSIMMEE	FL		08/20/2025	6.890	191,689	0	320,000
1000533544	WAPPINGERS FALLS	NY		08/20/2025	7.080	128,327	0	190,000
1000533546	HAUPPAUGE	NY		08/20/2025	7.080	680,763	0	1,350,000
1000533548	HILLIARD	OH		08/20/2025	7.120	344,700	0	468,000
1000533553	CARMEL	NY		08/20/2025	7.600	323,118	0	418,000
1000533557	HAMPTON	NH		08/20/2025	6.950	704,647	0	1,050,000
1000533563	CHICAGO	IL		08/20/2025	7.820	206,107	0	270,000
1000533567	CHICAGO	IL		08/20/2025	7.590	263,364	0	340,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000533571	PHILADELPHIA	PA		08/20/2025	7.200	282,747	0	365,000
1000533575	BROOKLYN	NY		08/20/2025	6.990	743,160	0	1,150,000
1000533581	ALLENTOWN	PA		08/20/2025	7.910	196,015	0	258,000
1000533590	MONTICELLO	NY		08/20/2025	7.404	218,288	0	300,000
1000533603	GLENDALE	CA		09/18/2025	7.124	2,456,752	0	3,830,000
1000533921	INDIAN ROCKS BEACH	FL		09/19/2025	7.000	1,643,955	0	2,000,000
1000533931	FORT LAUDERDALE	FL		09/19/2025	7.375	478,022	0	620,000
1000533945	WINLOCK	WA		09/19/2025	7.000	892,737	0	1,155,000
1000533981	ORLAND PARK	IL		09/19/2025	7.875	249,255	0	300,000
1000534399	NEWINGTON	CT		09/18/2025	7.124	207,833	0	440,000
1000534401	MISSOULA	MT		09/04/2025	7.499	899,393	0	1,150,000
1000534403	BETHLEHEM	PA		09/18/2025	7.124	285,371	0	360,000
1000535747	BLOOMINGTON	MN		09/19/2025	7.375	274,351	0	330,000
1000535753	WEAVERVILLE	NC		09/19/2025	7.375	589,851	0	703,000
1000535763	HOLLADAY	UT		09/19/2025	6.500	610,119	0	874,060
1000537575	FORT WORTH	TX		09/25/2025	7.499	621,045	0	750,000
1000537577	COTTONWOOD HEIGHTS	UT		09/25/2025	6.999	835,378	0	1,340,000
1000540056	SAN ANTONIO	TX		09/05/2025	7.558	164,497	0	270,000
1000540066	MACON	GA		09/05/2025	8.414	90,385	0	135,000
1000540082	VARIOUS	GA		09/05/2025	7.400	642,358	0	932,000
1000540101	LEHIGH ACRES	FL		09/05/2025	6.315	159,170	0	262,000
1000540103	LEHIGH ACRES	FL		09/05/2025	6.315	159,170	0	262,000
1000540105	MEMPHIS	TN		09/05/2025	6.275	110,776	0	155,000
1000540107	STATESVILLE	NC		09/05/2025	7.741	181,781	0	250,000
1000540119	HARRISBURG	PA		09/05/2025	6.508	172,801	0	391,000
1000540123	WARNER ROBINS	GA		09/05/2025	7.339	122,896	0	180,000
1000540145	LEHIGH ACRES	FL		09/05/2025	6.315	168,891	0	278,000
1000540157	DUBUQUE	IA		09/05/2025	7.250	124,858	0	160,000
1000540161	JACKSONVILLE	FL		09/05/2025	7.461	124,503	0	175,000
1000540163	PHILADELPHIA	PA		09/05/2025	6.483	491,970	0	655,000
1000540169	DECATUR	GA		09/05/2025	6.483	195,311	0	259,000
1000540171	JACKSONVILLE	FL		09/05/2025	7.925	97,415	0	128,000
1000540181	JACKSONVILLE	FL		09/05/2025	8.696	105,239	0	159,000
1000540183	PITTSBURGH	PA		09/05/2025	7.650	149,739	0	220,000
1000540189	CHESTER	VA		09/05/2025	7.489	257,323	0	328,000
1000540199	DETROIT	MI		09/05/2025	7.979	97,327	0	125,000
1000540211	SALISBURY	MD		09/05/2025	7.436	171,295	0	218,000
1000540215	SPRING	TX		09/05/2025	6.708	166,460	0	220,000
1000540217	ATLANTA	GA		09/05/2025	7.225	269,577	0	485,000
1000540219	VARIOUS	OH		09/05/2025	6.858	238,396	0	334,000
1000540222	VARIOUS	MI		09/05/2025	7.773	855,817	0	1,132,000
1000540234	LEHIGH ACRES	FL		09/05/2025	8.157	205,984	0	330,000
1000540236	HARRISON TOWNSHIP	MI		09/05/2025	6.483	367,632	0	525,000
1000540249	TACOMA	WA		09/05/2025	7.390	408,398	0	525,000
1000540260	CLEVELAND	OH		09/05/2025	8.357	162,972	0	225,000
1000540277	DUNDALK	MD		09/05/2025	7.511	172,801	0	220,000
1000540316	PIQUA	OH		09/05/2025	6.483	118,545	0	180,000
1000540320	JACKSONVILLE	FL		09/05/2025	7.600	257,477	0	410,000
1000540323	AMHERST	NY		09/05/2025	7.561	175,742	0	225,000
1000540333	DAYTON	OH		09/05/2025	7.375	510,707	0	753,000
1000540341	NEW HAVEN	CT		09/05/2025	6.383	374,206	0	495,000
1000540343	HOUSTON	TX		09/05/2025	7.464	376,799	0	488,000
1000540348	SPRING	TX		09/05/2025	7.816	180,720	0	235,000
1000540354	VARIOUS	PA		09/05/2025	8.389	452,986	0	636,000
1000540361	VARIOUS	PA		09/05/2025	8.389	319,008	0	393,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000540364	HAMDEN	CT		09/05/2025	7.950	92,154	0	155,000
1000540370	TROY	NY		09/05/2025	7.725	266,216	0	342,000
1000540380	COLUMBIA	SC		09/05/2025	7.525	727,173	0	980,000
1000540402	DETROIT	MI		09/05/2025	7.942	209,357	0	300,000
1000540404	CENTERVILLE	GA		09/05/2025	7.371	119,025	0	174,000
1000540406	MILWAUKEE	WI		09/05/2025	8.025	123,025	0	175,000
1000540408	WILSON	NC		09/05/2025	7.325	136,591	0	175,000
1000540410	DETROIT	MI		09/05/2025	7.367	122,295	0	180,000
1000540412	MERIDEN	CT		09/05/2025	7.650	183,480	0	270,000
1000540414	ROCHESTER	NY		09/05/2025	7.475	214,836	0	275,000
1000540432	GARFIELD HEIGHTS	OH		09/05/2025	7.775	110,088	0	180,000
1000540434	ODENVILLE	AL		09/05/2025	7.857	112,850	0	180,000
1000540447	JACKSONVILLE	FL		09/05/2025	6.992	324,204	0	508,000
1000540456	DETROIT	MI		09/05/2025	7.541	203,145	0	279,000
1000540461	CLEVELAND	OH		09/05/2025	8.525	94,129	0	136,000
1000540467	CANTON	MS		09/05/2025	6.033	641,719	0	818,000
1000540479	KISSIMMEE	FL		09/05/2025	7.516	292,468	0	385,000
1000540481	MIDLOTHIAN	IL		09/05/2025	7.675	144,964	0	240,000
1000540483	SPRINGFIELD	MA		09/05/2025	7.807	401,617	0	518,000
1000540495	JACKSONVILLE	FL		09/05/2025	7.125	122,076	0	217,000
1000540503	LOUISVILLE	KY		09/05/2025	7.552	114,642	0	147,000
1000540505	TRENTON	NJ		09/05/2025	7.375	133,091	0	200,000
1000540507	HARTSELLE	AL		09/05/2025	6.500	125,358	0	165,000
1000540519	ST PETERS	MO		09/05/2025	6.800	158,034	0	330,000
1000540527	EAST CHICAGO	IN		09/05/2025	7.650	137,199	0	178,500
1000540533	ST LOUIS	MO		09/05/2025	7.400	636,042	0	867,000
1000540543	INDIANAPOLIS	IN		09/05/2025	7.350	148,915	0	180,000
1000540549	JACKSONVILLE	FL		09/05/2025	7.700	121,615	0	180,000
1000540551	JACKSONVILLE	FL		09/05/2025	6.867	134,907	0	258,000
1000540555	OKLAHOMA CITY	OK		09/05/2025	7.607	493,538	0	590,000
1000540570	ARCHDALE	NC		09/05/2025	6.767	331,835	0	458,000
1000540575	WASHINGTON	DC		09/05/2025	7.008	367,980	0	610,000
1000540585	VARIOUS	IN		09/05/2025	7.275	761,965	0	1,016,000
1000540593	MOORESVILLE	NC		09/05/2025	7.550	236,504	0	328,000
1000540609	SMYRNA	TN		09/05/2025	7.425	388,401	0	605,000
1000540621	MARTINSBURG	WV		09/05/2025	7.500	241,816	0	310,000
1000540625	CLEVELAND	TN		09/05/2025	7.375	916,358	0	1,120,000
1000540634	ROUND LAKE	IL		09/05/2025	8.018	161,764	0	210,000
1000540636	SOUTH EUCLID	OH		09/05/2025	7.775	152,792	0	250,000
1000540650	AMELIA	OH		09/05/2025	7.500	152,900	0	200,000
1000540654	KANSAS CITY	MO		09/05/2025	7.300	150,376	0	194,000
1000540672	DETROIT	MI		09/05/2025	8.000	97,853	0	127,000
1000540674	NEW BRITAIN	CT		09/05/2025	8.046	429,339	0	515,000
1000540694	KANSAS CITY	MO		09/05/2025	7.224	169,407	0	235,000
1000540700	KANSAS CITY	MO		09/05/2025	7.315	142,164	0	199,000
1000540712	PHILADELPHIA	PA		09/05/2025	7.650	298,154	0	390,000
1000540723	BAYTOWN	TX		09/05/2025	7.175	172,247	0	233,000
1000540737	KANSAS CITY	KS		09/05/2025	7.564	149,800	0	190,000
1000540741	NEW ORLEANS	LA		09/05/2025	7.475	133,564	0	172,000
1000540750	JACKSONVILLE	FL		09/05/2025	7.857	133,069	0	184,000
1000540752	AKRON	OH		09/05/2025	7.775	107,743	0	151,000
1000543500	PHILADELPHIA	PA		09/15/2025	7.250	930,569	0	1,200,000
1000543504	PARK RAPIDS	MN		09/15/2025	7.375	133,671	0	175,000
1000543514	SHELBYVILLE	IN		09/15/2025	7.625	110,309	0	161,000
1000543516	WAUKEGAN	IL		09/15/2025	7.750	288,984	0	355,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000543518	VARIOUS	IN		09/15/2025	7.000	563,558	0	754,000
1000543526	DOLTON	IL		09/15/2025	7.375	141,417	0	185,000
1000543530	COLORADO SPRINGS	CO		09/15/2025	7.250	345,576	0	484,000
1000543532	PATERSON	NJ		09/15/2025	7.375	476,179	0	755,000
1000543534	BRIDGEPORT	CT		09/15/2025	7.250	468,499	0	604,000
1000543538	FORT WORTH	TX		09/15/2025	7.500	221,520	0	286,000
1000543546	COATESVILLE	PA		09/15/2025	7.250	126,127	0	165,000
1000543548	COATESVILLE	PA		09/15/2025	7.000	182,430	0	260,000
1000543560	WILKES-BARRE	PA		09/15/2025	7.250	160,525	0	230,000
1000543562	STAUNTON	VA		09/15/2025	7.000	160,231	0	207,800
1000543570	PHILADELPHIA	PA		09/15/2025	7.125	593,350	0	870,000
1000543576	CLARKSVILLE	TN		09/15/2025	7.000	223,908	0	280,000
1000543578	PHILADELPHIA	PA		09/15/2025	7.125	214,793	0	281,000
1000543584	INMAN	SC		09/15/2025	7.500	1,529,580	0	2,940,000
1000548696	VARIOUS	PA		09/12/2025	7.450	576,780	0	750,000
1000548705	BOOTHWYN	PA		09/12/2025	6.600	935,824	0	1,500,000
1000548717	VARIOUS	IA		09/12/2025	7.080	1,464,526	0	1,873,000
1000548738	PHILADELPHIA	PA		09/12/2025	8.160	239,126	0	340,000
1000548758	GALLOWAY	NJ		09/12/2025	7.990	284,004	0	368,000
1000548772	NEWARK	NJ		09/12/2025	7.440	456,262	0	587,000
1000548778	WEST HAVEN	CT		09/12/2025	7.430	385,983	0	500,000
1000548782	WEST BABYLON	NY		09/12/2025	7.150	658,146	0	900,000
1000548819	OAK LAWN	IL		09/12/2025	6.750	268,306	0	370,000
1000548825	MACON	GA		09/12/2025	7.410	174,960	0	240,000
1000548829	PORT WASHINGTON	NY		09/12/2025	7.600	534,392	0	685,000
1000548843	CHICAGO	IL		09/16/2025	7.625	340,179	0	445,000
1000548851	SEMINOLE	FL		09/16/2025	6.375	127,382	0	256,000
1000548857	SPRING	TX		09/16/2025	6.625	211,914	0	295,000
1000548859	WESTLAND	MI		09/16/2025	7.375	134,613	0	175,000
1000548865	DAYTON	OH		09/16/2025	7.000	124,499	0	160,000
1000548880	BISMARCK	ND		09/16/2025	6.875	176,103	0	245,000
1000548882	NEWPORT NEWS	VA		09/16/2025	6.875	187,655	0	257,260
1000548888	CINCINNATI	OH		09/16/2025	6.625	158,688	0	205,000
1000548898	MILWAUKEE	WI		09/16/2025	7.000	103,638	0	140,000
1000548920	LOUISVILLE	KY		09/16/2025	7.125	113,240	0	150,000
1000548924	ROCKY MOUNT	NC		09/16/2025	7.000	140,990	0	183,000
1000548934	PORT CHARLOTTE	FL		09/16/2025	6.250	299,238	0	372,000
1000548938	GREENSBORO	NC		09/16/2025	7.125	166,467	0	210,000
1000548940	BIRMINGHAM	AL		09/16/2025	6.375	171,091	0	210,000
1000548948	PITTSTON	PA		09/16/2025	7.250	107,016	0	145,000
1000548950	SIOUX FALLS	SD		09/16/2025	6.625	126,766	0	205,000
1000548956	CROWN POINT	IN		09/16/2025	6.750	182,652	0	237,000
1000548960	CAMDEN	NJ		09/16/2025	7.500	143,625	0	185,000
1000548972	VARIOUS	OH		09/16/2025	7.000	847,821	0	1,039,700
1000548986	HUNTSVILLE	AL		09/16/2025	6.375	119,225	0	192,000
1000550519	VARIOUS	KY		09/26/2025	6.389	4,866,177	0	7,525,000
1000553315	NEW CASTLE	PA		09/22/2025	7.800	102,950	0	135,000
1000553327	KOKOMO	IN		09/22/2025	7.460	225,420	0	331,000
1000553338	COLUMBUS	OH		09/22/2025	7.975	118,320	0	170,000
1000553348	DAVENPORT	FL		09/22/2025	7.400	274,550	0	364,000
1000553356	CALUMET PARK	IL		09/22/2025	6.900	176,729	0	250,000
1000553375	INDIANAPOLIS	IN		09/22/2025	7.300	133,766	0	173,000
1000553377	LA JOYA	TX		09/22/2025	7.525	187,855	0	242,000
1000553400	CINCINNATI	OH		09/22/2025	7.607	175,322	0	228,000
1000553412	CLEVELAND	OH		09/22/2025	7.750	123,843	0	162,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000553418	MANCHESTER	CT		09/22/2025	7.450	221,136	0	282,000
1000553422	CLAYMONT	DE		09/22/2025	7.100	312,260	0	400,000
1000553428	NEW BRITAIN	CT		09/22/2025	7.250	392,045	0	500,000
1000553432	COLUMBUS	OH		09/22/2025	7.800	109,242	0	160,000
1000553436	COLUMBIA	SC		09/22/2025	7.700	172,442	0	225,000
1000553442	ST LOUIS	MO		09/22/2025	6.500	106,779	0	140,000
1000553452	NEW HAVEN	CT		09/22/2025	7.275	331,903	0	425,000
1000553456	DECATUR	GA		09/22/2025	7.275	355,956	0	458,000
1000553458	LOUISBURG	NC		09/22/2025	6.850	259,804	0	382,000
1000553464	ORLANDO	FL		09/22/2025	6.900	210,727	0	257,000
1000553496	MAPLE HEIGHTS	OH		09/22/2025	7.275	113,058	0	142,000
1000553504	BOSTON	MA		09/22/2025	6.450	597,911	0	730,000
1000553524	MONTGOMERY	AL		09/22/2025	7.889	143,093	0	187,000
1000553530	MILFORD	OH		09/22/2025	7.400	289,541	0	375,000
1000553534	KNOXVILLE	TN		09/22/2025	7.400	287,563	0	370,000
1000553570	BURLINGTON	NC		09/22/2025	6.875	220,075	0	265,000
1000553576	FROSTPROOF	FL		09/22/2025	7.500	119,448	0	155,000
1000553582	KOKOMO	IN		09/22/2025	7.850	136,899	0	180,000
1000553730	GREENWOOD	SC		09/22/2025	7.580	233,624	0	300,000
1000553732	GREENWOOD	SC		09/22/2025	7.580	225,836	0	290,000
1000553736	ST PETERS	MO		09/22/2025	6.400	156,105	0	273,000
1000553742	SHREWSBURY	MA		09/22/2025	7.250	178,451	0	260,000
1000507162	SACRAMENTO	CA		10/29/2025	6.990	346,051	0	455,000
1000507206	FORT LAUDERDALE	FL		10/29/2025	6.750	404,885	0	755,000
1000507222	PALMDALE	CA		10/29/2025	6.875	308,580	0	555,000
1000507228	ESSINGTON	PA		10/29/2025	7.500	155,805	0	235,000
1000507238	MIAMI	FL		10/29/2025	7.875	309,000	0	1,300,000
1000507262	PEORIA	AZ		10/29/2025	7.250	856,651	0	1,038,000
1000507308	HICKSVILLE	NY		10/29/2025	7.000	815,000	0	1,460,000
1000507314	BAKERSFIELD	CA		10/29/2025	6.875	340,943	0	440,000
1000507348	TRAVELERS REST	SC		10/29/2025	7.500	162,225	0	210,000
1000507370	NORTH CHESTERFIELD	VA		10/29/2025	7.000	356,007	0	440,000
1000507372	HOUSTON	TX		10/29/2025	7.500	303,976	0	365,000
1000507374	SUGAR LAND	TX		10/29/2025	7.000	530,657	0	661,000
1000507380	LOS ANGELES	CA		10/29/2025	7.750	691,020	0	835,000
1000507384	SEVIERVILLE	TN		10/29/2025	7.250	361,656	0	467,500
1000507388	MILWAUKEE	WI		10/29/2025	7.625	220,565	0	284,000
1000507392	LOUISVILLE	KY		10/29/2025	6.875	223,064	0	434,000
1000507394	MOBILE	AL		10/29/2025	7.625	131,730	0	169,000
1000507396	WATERFORD	NY		10/29/2025	7.500	216,879	0	284,000
1000507444	RIVERSIDE	CA		10/29/2025	6.875	631,352	0	1,130,000
1000507464	CORAL SPRINGS	FL		10/29/2025	8.000	174,616	0	225,000
1000507494	MACON	GA		10/29/2025	6.875	308,270	0	404,550
1000507502	LOS ANGELES	CA		10/29/2025	6.875	540,900	0	770,000
1000507540	ADRIAN	MI		10/29/2025	7.250	131,253	0	160,000
1000507564	THOMPSONS STATION	TN		10/29/2025	6.750	960,924	0	1,200,000
1000507632	HOUSTON	TX		10/29/2025	7.000	175,271	0	245,000
1000507654	HILLSIDE	NJ		10/29/2025	7.500	360,619	0	450,000
1000507658	SCOTTSDALE	AZ		10/29/2025	6.625	419,879	0	525,000
1000507680	SNOHOMISH	WA		10/29/2025	7.750	1,545,000	0	2,350,000
1000507700	WEST HAVEN	CT		10/29/2025	7.625	438,430	0	575,000
1000507886	LAUDERDALE LAKES	FL		10/20/2025	7.500	389,120	0	535,000
1000507998	CALABASAS	CA		10/20/2025	6.990	1,919,416	0	3,300,000
1000508000	MONROE	OH		10/20/2025	8.750	203,146	0	250,000
1000508008	LABELLE	FL		10/20/2025	7.990	218,415	0	285,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000508036	HOLLADAY	UT		10/20/2025	7.125	1,970,562	0	2,400,000
1000508046	GREENDALE	WI		10/20/2025	7.625	319,634	0	410,000
1000508050	APPOMATTOX	VA		10/20/2025	7.500	288,898	0	369,900
1000508074	CLEVELAND	OH		10/20/2025	7.750	130,191	0	168,000
1000508086	FREDERICKSBURG	VA		10/20/2025	7.375	158,148	0	465,000
1000508120	SOUTH PLAINFIELD	NJ		10/20/2025	7.375	608,374	0	845,000
1000508134	SOUTH CHESTERFIELD	VA		10/20/2025	7.750	160,784	0	240,000
1000508150	WASHINGTON	PA		10/20/2025	8.750	130,335	0	172,000
1000508216	KINGSPORT	TN		10/20/2025	8.375	605,321	0	775,000
1000508266	ATLANTIC CITY	NJ		10/20/2025	7.875	118,996	0	143,500
1000509451	DAYTON	OH		11/13/2025	7.125	174,748	0	225,000
1000509759	BEACH HAVEN	NJ		11/14/2025	7.250	1,403,014	0	2,925,000
1000509761	MONROVIA	CA		11/14/2025	7.625	1,973,882	0	2,900,000
1000509783	LITTLE TORCH KEY	FL		11/14/2025	7.250	1,085,590	0	1,600,000
1000509799	MILWAUKEE	WI		11/14/2025	8.250	108,119	0	140,000
1000509805	CONCORD	CA		11/14/2025	6.875	540,862	0	950,009
1000509813	LARGO	FL		11/14/2025	6.875	345,866	0	445,000
1000509819	WEST PALM BEACH	FL		11/14/2025	7.750	403,726	0	520,000
1000509833	PEMBROKE PINES	FL		11/14/2025	6.750	155,429	0	437,956
1000509855	WILMINGTON	DE		11/14/2025	7.625	124,572	0	160,000
1000509895	JACKSONVILLE	FL		11/14/2025	7.250	239,354	0	311,013
1000509903	HAUULA	HI		11/14/2025	7.375	281,453	0	361,199
1000509909	EULESS	TX		11/14/2025	7.625	414,352	0	535,000
1000509913	KATY	TX		11/14/2025	7.750	276,097	0	330,000
1000509915	MOBILE	AL		11/14/2025	6.875	368,513	0	520,000
1000509921	WELLINGTON	FL		11/14/2025	6.875	818,317	0	1,464,909
1000509923	DRIPPING SPRINGS	TX		11/14/2025	8.250	423,861	0	540,000
1000509933	LITTLE RIVER	SC		11/14/2025	7.875	294,962	0	360,000
1000509937	RIVIERA BEACH	FL		11/14/2025	7.625	466,463	0	618,982
1000509943	MADISON	AL		11/14/2025	6.875	248,672	0	319,901
1000509959	FLINT	MI		11/14/2025	7.625	106,961	0	240,019
1000509973	LAKE WORTH BEACH	FL		11/14/2025	7.375	405,435	0	525,000
1000509979	JACKSONVILLE	FL		11/14/2025	8.125	109,935	0	134,902
1000509981	MYRTLE BEACH	SC		11/14/2025	6.750	285,263	0	374,999
1000509983	GLEN ALLEN	VA		11/14/2025	7.625	366,450	0	784,000
1000509999	FAYETTEVILLE	NC		11/14/2025	8.125	132,174	0	170,000
1000510011	NO DATA	OK		11/25/2025	7.125	424,519	0	614,964
1000510015	PEORIA	AZ		11/14/2025	6.999	320,217	0	442,000
1000510021	HOUSTON	TX		11/14/2025	6.750	444,588	0	850,000
1000510039	SANTA ROSA	CA		11/14/2025	7.250	419,116	0	670,000
1000510045	LONGMONT	CO		11/14/2025	7.875	394,579	0	510,000
1000510051	VERNON HILLS	IL		11/14/2025	7.750	378,300	0	485,000
1000510059	BULLHEAD CITY	AZ		11/14/2025	7.125	207,666	0	329,979
1000510061	AUSTIN	TX		11/14/2025	7.250	986,009	0	1,449,939
1000510063	CONCORD	NH		11/14/2025	6.875	515,943	0	752,000
1000510093	MONTEBELLO	CA		11/14/2025	7.375	830,800	0	1,000,000
1000510099	ALPHARETTA	GA		11/14/2025	7.375	895,654	0	1,150,000
1000510109	CLEVELAND	OH		11/14/2025	7.750	106,567	0	145,008
1000510121	KANSAS CITY	MO		11/14/2025	8.125	186,144	0	240,000
1000510135	MINNEAPOLIS	MN		11/14/2025	7.625	316,200	0	387,500
1000510137	ROCKLEDGE	FL		11/14/2025	6.999	296,845	0	410,000
1000510139	WORCESTER	MA		11/14/2025	7.625	679,737	0	805,000
1000510145	KENNER	LA		11/14/2025	7.250	735,638	0	890,000
1000510157	MCALLEN	TX		11/14/2025	7.125	87,959	0	239,006
1000510159	BURKBURNETT	TX		11/14/2025	7.250	217,764	0	300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000510195	WICHITA	KS		11/14/2025	7.750	276,338	0	340,000
1000512880	DAVENPORT	FL		11/14/2025	6.750	158,860	0	258,000
1000512882	IRVINGTON	NJ		11/14/2025	7.500	316,844	0	385,000
1000512886	SILVER CITY	NM		11/14/2025	7.125	237,164	0	358,000
1000512892	FRONT ROYAL	VA		11/14/2025	7.999	373,340	0	475,000
1000512900	MOUNT ARLINGTON	NJ		11/14/2025	6.875	189,254	0	330,000
1000512912	CALEXICO	CA		11/14/2025	6.999	284,792	0	370,000
1000512916	BARSTOW	CA		11/14/2025	6.999	205,724	0	247,000
1000512920	SANTA MARIA	CA		11/14/2025	6.999	650,140	0	899,000
1000512926	PONTE VEDRA	FL		11/14/2025	6.750	459,845	0	1,200,000
1000512936	WALNUT CREEK	CA		11/14/2025	7.500	359,444	0	683,375
1000512950	WINTER HAVEN	FL		11/14/2025	7.375	236,011	0	291,000
1000512962	LINCOLN	CA		11/14/2025	7.875	590,628	0	715,000
1000512968	SPRING	TX		11/14/2025	7.500	984,331	0	1,260,000
1000512972	SAN PEDRO	CA		11/14/2025	7.500	536,111	0	730,000
1000512978	LOS ANGELES	CA		11/14/2025	6.750	2,820,409	0	3,950,000
1000512990	KNOXVILLE	TN		11/14/2025	6.875	311,672	0	500,000
1000512992	REVERE	MA		11/14/2025	7.500	463,500	0	610,000
1000512998	MIDLOTHIAN	VA		11/14/2025	7.625	373,430	0	486,000
1000513008	MADISON	AL		11/14/2025	6.750	203,760	0	249,990
1000513010	PORT SAINT LUCIE	FL		11/14/2025	7.125	356,556	0	433,000
1000513428	LONG BEACH	CA		11/25/2025	7.375	721,697	0	1,045,000
1000513564	ANTIOCH	CA		11/25/2025	6.875	295,361	0	550,000
1000513742	LAKEWOOD	NJ		11/25/2025	7.000	418,796	0	740,000
1000513750	SAPULPA	OK		11/25/2025	7.000	257,553	0	416,000
1000513832	WARRENSBURG	MO		10/20/2025	6.625	277,264	0	530,000
1000513854	MIAMI	FL		10/20/2025	7.990	878,712	0	1,051,000
1000523104	BARTLETT	TN		10/20/2025	6.875	217,993	0	349,992
1000523196	LAND O LAKES	FL		10/20/2025	6.990	206,648	0	253,965
1000523244	COCHRANTON	PA		10/20/2025	7.625	255,487	0	328,000
1000523272	ORANGE BEACH	AL		11/13/2025	7.500	998,628	0	1,245,000
1000523308	COLLEYVILLE	TX		10/20/2025	7.750	724,604	0	870,000
1000525070	CHULA VISTA	CA		11/14/2025	7.250	788,698	0	1,100,000
1000525090	SANTA ROSA VALLEY	CA		11/14/2025	6.990	416,799	0	1,700,000
1000525092	PARK FOREST	IL		12/23/2025	7.875	132,619	0	170,000
1000525106	BRONX	NY		11/14/2025	6.875	490,786	0	1,050,000
1000525126	ASBURY PARK	NJ		11/14/2025	7.750	563,356	0	675,000
1000525140	MIDDLETOWN	NY		11/14/2025	6.625	271,273	0	380,000
1000525142	JOHNSON CITY	NY		12/23/2025	7.250	182,973	0	275,000
1000525144	ATLANTA	GA		11/14/2025	7.125	329,641	0	453,000
1000525148	SAINT ALBANS	NY		11/14/2025	7.250	763,252	0	985,000
1000525168	BRONX	NY		11/14/2025	7.375	1,090,869	0	1,500,000
1000525172	STUDIO CITY	CA		11/14/2025	7.125	592,748	0	725,000
1000525206	BUFFALO	NY		11/14/2025	7.250	135,247	0	175,000
1000525210	BUFFALO	NY		11/25/2025	7.000	160,703	0	209,000
1000525216	HAMPTON	VA		11/14/2025	7.250	241,816	0	311,000
1000525254	SPENCERPORT	NY		11/14/2025	7.500	164,156	0	197,000
1000525260	MANVEL	TX		11/14/2025	7.250	869,290	0	1,069,471
1000525288	PHILOMATH	OR		11/14/2025	6.625	293,607	0	425,000
1000525296	PORTLAND	OR		11/14/2025	7.500	542,152	0	802,000
1000525302	DANIA BEACH	FL		11/14/2025	7.375	1,019,224	0	1,350,000
1000525308	HUBER HEIGHTS	OH		11/14/2025	7.375	228,735	0	299,000
1000525340	CHAMPLIN	MN		11/14/2025	7.375	459,000	0	686,000
1000525344	LA VERNIA	TX		11/14/2025	7.750	289,843	0	352,000
1000525352	SAN DIEGO	CA		11/14/2025	7.000	458,615	0	600,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000525356	PORT CHARLOTTE	FL		11/14/2025	6.990	259,080	0	317,500
1000525366	SHERRILLS FORD	NC		12/23/2025	6.875	948,600	0	1,475,000
1000525370	WEST ISLIP	NY		11/14/2025	7.625	678,599	0	1,000,000
1000525372	LEMON GROVE	CA		11/14/2025	7.125	766,427	0	940,000
1000525374	RICHMOND	CA		11/14/2025	7.125	629,084	0	815,000
1000525406	CONROE	TX		11/14/2025	7.125	163,517	0	200,000
1000525428	CHULA VISTA	CA		12/23/2025	7.125	254,385	0	900,000
1000525456	LOS ANGELES	CA		11/14/2025	7.375	875,500	0	1,550,000
1000525458	NEWARK	NJ		11/14/2025	6.875	783,052	0	1,025,000
1000525470	SAN ANTONIO	TX		12/23/2025	7.625	232,894	0	320,000
1000525474	MC KINNEY	TX		11/14/2025	6.750	703,229	0	867,000
1000525486	LOMITA	CA		11/14/2025	7.000	887,846	0	1,090,000
1000525494	TEMPLE	TX		11/14/2025	7.375	123,293	0	159,000
1000530150	MONROE	NY		11/14/2025	7.500	828,291	0	1,065,000
1000530530	HOBOKEN	NJ		10/23/2025	7.625	1,154,329	0	1,400,000
1000530543	LOS ANGELES	CA		10/02/2025	7.124	1,047,764	0	2,000,000
1000530617	SUNNYSIDE	NY		12/18/2025	6.940	637,560	0	1,040,000
1000533599	TEMECULA	CA		11/20/2025	7.124	1,501,990	0	1,875,000
1000533605	CHULA VISTA	CA		11/20/2025	7.750	1,775,648	0	2,400,000
1000534567	MESA	AZ		11/25/2025	7.875	508,315	0	624,000
1000534579	FLUSHING	NY		11/25/2025	6.500	875,440	0	1,680,000
1000534581	FLUSHING	NY		11/25/2025	6.500	599,419	0	970,000
1000534587	NAPLES	FL		11/25/2025	7.250	509,403	0	700,000
1000534591	CAMARILLO	CA		11/25/2025	7.375	543,235	0	1,025,000
1000534599	PROVIDENCE	RI		11/25/2025	7.500	416,816	0	641,000
1000534603	NORTH BERGEN	NJ		11/25/2025	7.000	647,541	0	995,000
1000534615	SANTA ROSA	CA		11/25/2025	7.125	767,877	0	987,000
1000534617	PARAMUS	NJ		11/25/2025	7.125	758,802	0	998,700
1000534645	CAPE CORAL	FL		11/25/2025	7.250	165,476	0	230,000
1000534651	BROOKLYN	NY		11/25/2025	7.625	720,420	0	950,000
1000534675	STATEN ISLAND	NY		11/25/2025	7.375	311,435	0	697,000
1000534695	MCKINNEY	TX		11/25/2025	6.875	233,569	0	286,990
1000534705	WILTON	CT		11/25/2025	6.750	358,364	0	1,355,000
1000534707	TULARE	CA		11/25/2025	6.875	437,615	0	607,000
1000534709	CANOGA PARK	CA		11/25/2025	6.875	452,727	0	735,000
1000534713	FORT MYERS	FL		11/25/2025	7.000	292,133	0	380,000
1000534717	CHARLESTOWN	MA		11/25/2025	7.000	1,066,271	0	1,715,000
1000534721	AFTON	WY		11/25/2025	6.750	409,559	0	1,408,000
1000534729	HOUSTON	TX		11/25/2025	7.000	1,522,274	0	1,900,000
1000534749	ABINGTON	PA		11/25/2025	7.125	438,627	0	730,000
1000534759	BROOKLYN	NY		11/25/2025	6.750	795,751	0	1,100,000
1000534763	SAINT AUGUSTINE	FL		11/25/2025	7.625	631,284	0	770,000
1000534765	WEST HOLLYWOOD	CA		11/25/2025	7.000	501,478	0	810,000
1000534779	WATAUGA	TX		11/25/2025	7.375	309,569	0	393,000
1000534783	BRONX	NY		11/25/2025	7.375	479,782	0	1,000,000
1000534787	BOCA RATON	FL		11/25/2025	7.500	1,092,840	0	1,950,000
1000534797	CARMEL VALLEY	CA		11/25/2025	6.750	2,277,476	0	2,795,000
1000534803	OCALA	FL		11/25/2025	7.125	199,446	0	296,000
1000534809	CITRUS SPRINGS	FL		11/25/2025	7.125	206,117	0	305,900
1000534813	REDDING	CA		11/25/2025	7.750	456,414	0	540,000
1000534815	NOBLESVILLE	IN		11/25/2025	6.875	304,430	0	375,000
1000534833	JACKSONVILLE BEACH	FL		11/25/2025	7.750	701,234	0	855,000
1000534841	PROSPER	TX		11/25/2025	7.250	838,472	0	1,150,000
1000534849	WESTLAKE	FL		11/25/2025	7.375	603,378	0	789,000
1000534855	KINDRED	FL		11/25/2025	7.625	366,746	0	466,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000534857	NEW BRAUNFELS	TX		11/25/2025	7.000	216,917	0	329,000
1000534883	ANDERSON	CA		11/25/2025	7.250	253,904	0	477,000
1000534891	BRANCHVILLE	NJ		11/25/2025	7.375	272,871	0	375,000
1000534893	GREENWOOD	IN		11/25/2025	7.500	1,042,470	0	1,427,000
1000534901	BOCA RATON	FL		11/25/2025	7.750	1,261,968	0	1,510,000
1000534923	TWIN FALLS	ID		11/25/2025	7.625	272,489	0	403,000
1000534933	IRVINE	CA		11/25/2025	7.125	579,879	0	735,000
1000534947	STATEN ISLAND	NY		11/25/2025	7.125	1,409,621	0	1,700,000
1000534951	DORCHESTER CENTER	MA		11/25/2025	7.500	839,005	0	1,080,000
1000534965	BELTSVILLE	MD		10/09/2025	7.499	524,910	0	680,000
1000535755	WEAVERVILLE	NC		10/23/2025	7.375	578,500	0	690,000
1000535790	LOXAHATCHEE	FL		11/14/2025	6.999	261,242	0	720,000
1000535812	TBD	GA		11/25/2025	6.999	326,261	0	430,000
1000535814	CALEXICO	CA		11/14/2025	6.999	418,630	0	535,000
1000535848	MOUNTAIN VIEW	CA		11/14/2025	7.375	428,015	0	565,000
1000535854	TBD	FL		11/25/2025	7.250	1,833,194	0	3,236,000
1000535886	FLORENCE	SC		11/14/2025	7.375	101,922	0	137,000
1000535896	DECATUR	AL		11/14/2025	7.500	229,883	0	297,000
1000535898	TBD	TX		11/25/2025	7.250	549,727	0	706,000
1000535916	TBD	MI		11/25/2025	7.375	577,357	0	695,000
1000535932	CORPUS CHRISTI	TX		11/14/2025	6.999	342,071	0	546,000
1000535948	MANGUM	OK		11/14/2025	7.250	109,669	0	150,000
1000535950	TBD	CA		11/25/2025	7.500	1,002,755	0	1,500,000
1000535960	FORT LAUDERDALE	FL		11/14/2025	8.250	103,591	0	140,000
1000535990	TAMPA	FL		11/14/2025	7.125	306,570	0	390,000
1000536036	KNOXVILLE	TN		11/14/2025	6.875	335,477	0	446,000
1000536060	WEST COVINA	CA		11/14/2025	7.875	989,399	0	1,190,000
1000536062	LAKE WORTH	FL		11/14/2025	6.875	537,354	0	705,000
1000536070	LA JOLLA	CA		11/14/2025	6.999	1,856,060	0	2,900,000
1000536078	CHICAGO	IL		11/14/2025	6.999	332,948	0	480,000
1000536080	DENVER	CO		11/14/2025	7.375	389,516	0	495,000
1000536092	TBD	CA		11/25/2025	6.999	226,900	0	294,000
1000536094	SAN JOSE	CA		11/14/2025	6.875	2,485,590	0	2,990,000
1000536104	HEMET	CA		11/14/2025	6.999	228,612	0	485,000
1000536106	DEL REY	CA		11/14/2025	6.999	272,510	0	380,000
1000536120	CLEVELAND	OH		11/14/2025	7.625	114,157	0	144,000
1000536122	LABELLE	FL		11/14/2025	6.750	251,603	0	325,000
1000536132	EDMONDS	WA		11/14/2025	6.999	971,603	0	1,350,000
1000536148	PROVO	UT		11/14/2025	7.625	572,000	0	1,145,000
1000536150	SACRAMENTO	CA		11/14/2025	7.125	853,613	0	1,105,000
1000536160	TEMECULA	CA		11/14/2025	6.999	1,698,404	0	2,045,000
1000536190	MABANK	TX		11/14/2025	7.250	153,350	0	231,000
1000536192	LEANDER	TX		11/14/2025	7.375	880,729	0	1,130,000
1000536206	ESCONDIDO	CA		11/14/2025	7.250	831,351	0	1,060,000
1000536220	OCALA	FL		11/14/2025	6.999	185,073	0	242,000
1000536222	WESLACO	TX		11/14/2025	7.250	224,868	0	270,000
1000536226	DALLAS	TX		11/14/2025	7.250	161,223	0	208,000
1000536236	CHICAGO	IL		11/14/2025	6.875	142,807	0	229,900
1000536240	TBD	TN		11/25/2025	7.500	357,494	0	460,000
1000536250	LAUGHLINTOWN	PA		11/14/2025	7.125	261,676	0	400,000
1000536256	CORONA DEL MAR	CA		11/14/2025	7.875	2,454,400	0	2,950,000
1000536260	TOMS RIVER	NJ		11/12/2025	7.499	260,976	0	311,500
1000536312	ROCKVILLE	MD		11/12/2025	7.124	656,460	0	795,000
1000536364	WAYNE	NJ		11/12/2025	6.874	817,546	0	1,000,000
1000536466	HUNTINGDON VALLEY	PA		11/12/2025	6.990	535,810	0	650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000536550	BAY SHORE	NY		11/12/2025	7.499	637,864	0	770,000
1000536574	BALDWIN PARK	CA		11/12/2025	7.125	206,894	0	805,000
1000536598	SAN FRANCISCO	CA		11/12/2025	7.000	1,536,063	0	2,700,000
1000536622	TAMPA	FL		11/12/2025	7.124	395,598	0	518,000
1000536630	PLANTATION	FL		11/12/2025	7.000	508,927	0	800,000
1000536664	OLATHE	KS		11/12/2025	6.750	263,956	0	400,000
1000536720	CENTEREACH	NY		11/12/2025	7.499	591,782	0	715,000
1000536756	LEVITTOWN	PA		11/12/2025	7.249	207,075	0	300,000
1000537571	HILLSDALE	NJ		10/02/2025	7.250	498,812	0	800,000
1000537579	FORT LAUDERDALE	FL		10/09/2025	6.999	775,410	0	1,450,000
1000537595	COMPTON	CA		10/29/2025	7.490	392,140	0	515,000
1000537597	LOS ANGELES	CA		10/29/2025	7.250	467,383	0	960,000
1000537601	LOS ANGELES	CA		10/29/2025	7.125	434,697	0	1,400,000
1000537603	PENSACOLA	FL		10/29/2025	7.500	338,992	0	409,900
1000537625	PHILLIPSBURG	NJ		10/29/2025	7.250	494,171	0	730,000
1000537927	GRAYSON	GA		10/29/2025	7.250	249,604	0	345,000
1000537933	HARRISBURG	PA		10/29/2025	8.000	186,708	0	240,000
1000537939	CYPRESS	TX		10/29/2025	7.500	170,785	0	220,000
1000537941	OAK GROVE	MO		10/29/2025	7.375	257,469	0	330,000
1000537943	DURANT	OK		10/29/2025	7.000	151,333	0	194,500
1000537945	DURANT	OK		10/29/2025	7.000	163,200	0	209,500
1000537951	AUGUSTA	GA		10/29/2025	6.625	152,906	0	199,000
1000537957	BOCA RATON	FL		10/29/2025	6.990	185,458	0	240,000
1000537961	BOCA RATON	FL		10/29/2025	6.750	202,466	0	265,000
1000537963	GARNERVILLE	NY		10/29/2025	7.375	316,236	0	585,000
1000537965	NEW HAVEN	CT		10/29/2025	7.490	393,458	0	510,000
1000537979	MECHANICSVLLE	VA		10/29/2025	7.375	419,933	0	540,000
1000537981	COLUMBUS	GA		10/29/2025	7.375	103,742	0	125,000
1000537991	ESCONDIDO	CA		10/29/2025	7.625	588,973	0	940,000
1000537993	SEDONA	AZ		10/29/2025	7.250	865,457	0	1,125,000
1000537997	BRADENTON	FL		10/29/2025	7.375	1,413,210	0	2,712,000
1000537999	GARFIELD	NJ		10/29/2025	8.250	554,429	0	675,000
1000538001	NAVARRE	FL		10/29/2025	7.375	150,951	0	193,000
1000538007	CLEVELAND	OH		10/29/2025	8.250	126,409	0	154,000
1000538021	COLLEGE STATION	TX		10/29/2025	7.375	293,052	0	355,000
1000538033	BINGHAMTON	NY		10/29/2025	7.375	104,122	0	190,006
1000538037	OAKLAND	CA		10/29/2025	6.875	414,075	0	599,970
1000538039	MIDDLETOWN	NJ		10/29/2025	6.625	313,507	0	508,000
1000538043	READING	PA		10/29/2025	7.875	119,449	0	165,000
1000538051	LOS ANGELES	CA		10/29/2025	7.250	847,479	0	1,100,000
1000538057	SAN DIEGO	CA		10/29/2025	7.375	693,708	0	860,000
1000538063	LOS ANGELES	CA		10/29/2025	7.375	741,800	0	1,049,927
1000538067	NORTH CHARLESTON	SC		10/29/2025	6.625	458,928	0	600,000
1000538073	HOUSTON	TX		10/29/2025	7.250	93,509	0	130,000
1000538079	SARATOGA SPRINGS	UT		10/29/2025	7.250	671,617	0	925,000
1000538089	VALLEY STREAM	NY		10/29/2025	7.250	519,896	0	703,000
1000538091	PHILADELPHIA	PA		10/29/2025	8.000	542,389	0	700,000
1000538099	CHIEFLAND	FL		10/29/2025	7.250	195,107	0	252,000
1000538105	COLLEGE PARK	GA		12/15/2025	7.375	177,134	0	290,000
1000538107	JONESBORO	GA		12/15/2025	7.375	234,499	0	320,000
1000538125	EDDYSTONE	PA		12/15/2025	7.000	103,177	0	130,000
1000538127	ATLANTA	GA		12/15/2025	7.250	237,680	0	325,000
1000538135	COEUR D ALENE	ID		10/29/2025	7.750	351,402	0	520,000
1000538137	JOSHUA TREE	CA		10/29/2025	6.625	722,386	0	1,000,000
1000538143	HOUSTON	TX		10/29/2025	7.375	124,235	0	150,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000538145	HOUSTON	TX		10/29/2025	7.250	269,586	0	325,000
1000538147	HOUSTON	TX		10/29/2025	7.250	269,586	0	325,000
1000538149	MCKINNEY	TX		10/29/2025	7.750	214,765	0	421,031
1000538159	WEST BABYLON	NY		11/12/2025	6.999	625,892	0	760,000
1000538223	KENOSHA	WI		11/12/2025	7.124	414,461	0	500,000
1000538251	DAVIDSON	NC		11/12/2025	7.249	1,203,623	0	1,550,000
1000538279	PALM COAST	FL		11/12/2025	7.749	251,359	0	327,000
1000538281	JONES	OK		12/19/2025	7.124	704,013	0	850,000
1000538285	PHOENIX	AZ		11/12/2025	8.000	292,149	0	376,000
1000538311	LAS VEGAS	NV		11/12/2025	6.990	299,644	0	363,500
1000538321	BRYAN	TX		11/12/2025	7.125	472,103	0	570,000
1000538323	DANA POINT	CA		11/12/2025	6.990	426,522	0	1,580,000
1000538369	STOCKTON	CA		11/12/2025	6.875	516,124	0	724,000
1000538371	VERO BEACH	FL		11/12/2025	7.375	259,233	0	315,000
1000538385	CENTRAL	SC		11/12/2025	6.990	167,527	0	205,000
1000538397	GRAND TERRACE	CA		11/12/2025	7.375	472,751	0	575,000
1000538439	SHERRILLS FORD	NC		11/12/2025	8.249	222,922	0	290,000
1000538445	ELIZABETH	NJ		11/12/2025	7.624	363,903	0	440,000
1000538471	HAVERSTRAW	NY		11/12/2025	7.499	496,208	0	599,000
1000538475	ELMHURST	NY		11/12/2025	7.374	1,118,269	0	1,350,000
1000538477	WEST BABYLON	NY		11/12/2025	7.249	471,366	0	570,000
1000538492	TAMPA	FL		10/02/2025	7.750	584,586	0	750,000
1000538738	LAHAINA	HI		12/09/2025	7.250	3,136,538	0	4,750,000
1000539400	LAS CRUCES	NM		11/14/2025	6.750	217,790	0	306,900
1000539404	SPRING HILL	FL		11/14/2025	6.750	243,225	0	336,000
1000539412	SEATTLE	WA		11/14/2025	6.625	1,024,000	0	1,450,000
1000539442	WEST PALM BEACH	FL		11/14/2025	6.625	650,864	0	840,000
1000539446	DELTONA	FL		11/14/2025	6.750	225,073	0	325,000
1000539452	POINCIANA	FL		11/14/2025	6.750	218,894	0	300,000
1000539454	KISSIMMEE	FL		11/14/2025	6.750	227,233	0	330,000
1000539456	DELTONA	FL		11/14/2025	6.750	262,569	0	345,000
1000539460	LAKELAND	FL		11/14/2025	6.750	204,053	0	280,000
1000539470	SHOREACRES	TX		11/14/2025	8.250	171,150	0	255,000
1000539504	BELLAIRE	TX		11/14/2025	7.125	1,168,991	0	1,414,792
1000539516	SHAKOPEE	MN		11/14/2025	7.625	1,902,890	0	2,299,000
1000539518	CAPE CORAL	FL		11/14/2025	7.250	646,600	0	825,000
1000539552	ORLANDO	FL		11/14/2025	6.875	457,888	0	670,000
1000539562	BRADENTON	FL		11/14/2025	7.250	491,040	0	680,000
1000539566	FORT PIERCE	FL		11/14/2025	7.500	352,311	0	427,000
1000539642	HEBER	AZ		11/14/2025	6.625	261,919	0	385,000
1000539700	AUSTIN	TX		11/14/2025	7.375	1,195,655	0	2,250,000
1000539838	RENO	NV		11/14/2025	6.875	355,267	0	540,000
1000539840	TUCSON	AZ		11/14/2025	7.250	479,909	0	655,000
1000539848	JACKSONVILLE	FL		11/14/2025	7.000	190,468	0	260,000
1000539854	DINUBA	CA		11/14/2025	8.375	285,249	0	402,000
1000539870	HAGERSTOWN	MD		11/14/2025	8.375	237,051	0	293,750
1000539884	FRANKFORT	IL		11/14/2025	7.625	586,610	0	719,000
1000539938	NEW ORLEANS	LA		11/14/2025	7.000	251,693	0	300,000
1000539948	PUTNAM	CT		12/05/2025	7.250	183,841	0	270,000
1000539964	EL MIRAGE	AZ		12/05/2025	7.625	233,316	0	360,000
1000539970	KEARNY	NJ		12/05/2025	7.000	552,837	0	700,000
1000539974	TARPON SPRINGS	FL		12/05/2025	7.625	828,951	0	1,000,000
1000540756	GARFIELD	NJ		10/02/2025	7.374	617,345	0	744,000
1000540768	MANALAPAN	NJ		10/02/2025	6.874	598,831	0	875,000
1000540785	HOLLYWOOD	FL		12/09/2025	7.499	2,336,515	0	3,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000542440	HIALEAH	FL		11/25/2025	7.000	456,838	0	642,000
1000542478	PHILADELPHIA	PA		11/14/2025	7.250	481,567	0	660,000
1000542496	SOUTHFIELD	MI		11/14/2025	7.125	156,887	0	220,000
1000542512	JOHNSON CITY	NY		11/14/2025	7.750	127,449	0	154,000
1000542514	OCALA	FL		11/14/2025	6.625	166,027	0	271,000
1000542520	MODESTO	CA		12/23/2025	6.750	303,088	0	800,000
1000542530	BINGHAMTON	NY		11/14/2025	7.250	156,874	0	215,000
1000542544	ALBANY	NY		11/14/2025	7.625	249,293	0	300,000
1000542608	WARREN	NJ		11/14/2025	6.875	351,055	0	487,500
1000542616	WEST NYACK	NY		11/14/2025	7.250	387,230	0	470,000
1000542618	HOUSTON	TX		11/14/2025	6.875	319,222	0	419,000
1000542626	FORT PIERCE	FL		12/23/2025	7.500	483,045	0	583,000
1000542658	BRONX	NY		11/14/2025	7.490	682,515	0	825,000
1000542660	MIAMI BEACH	FL		11/14/2025	6.875	358,727	0	440,000
1000542670	TROY	NY		11/25/2025	7.625	212,948	0	276,000
1000542684	HARRISON TOWNSHIP	MI		11/14/2025	7.125	154,849	0	190,000
1000542706	PORT HURON	MI		11/14/2025	7.625	104,244	0	128,000
1000542708	LOS ANGELES	CA		11/14/2025	7.625	866,033	0	1,050,000
1000542710	DALLAS	TX		11/25/2025	7.250	1,956,948	0	2,355,000
1000542716	MIAMI	FL		11/14/2025	7.500	533,924	0	645,000
1000542758	ROCKVILLE	MD		11/25/2025	7.125	571,296	0	701,000
1000542764	SANTA ANA	CA		11/14/2025	7.875	681,400	0	820,000
1000542772	BELL CANYON	CA		11/14/2025	7.375	1,537,305	0	1,950,000
1000542778	PHILADELPHIA	PA		11/14/2025	7.125	181,846	0	238,000
1000542784	ROSEBURG	OR		12/23/2025	6.750	186,332	0	379,500
1000542788	CHINO	CA		12/23/2025	7.125	778,417	0	1,800,000
1000542820	ALBANY	NY		11/14/2025	7.375	286,457	0	371,000
1000542822	GLENDORA	CA		11/14/2025	6.875	1,174,860	0	1,750,000
1000542824	ALBANY	NY		12/23/2025	7.375	284,134	0	369,000
1000542826	VICTORVILLE	CA		11/14/2025	6.500	377,160	0	575,000
1000542834	BRONX	NY		11/25/2025	6.990	497,453	0	840,000
1000542838	COLORADO SPRINGS	CO		12/23/2025	6.750	155,315	0	415,000
1000542850	MONROE	NY		11/25/2025	7.250	369,114	0	475,000
1000542870	AUSTIN	TX		12/23/2025	6.875	328,360	0	400,000
1000542872	DUNNELLON	FL		11/25/2025	7.000	154,184	0	284,000
1000542886	ROCHESTER	NY		11/14/2025	7.375	241,448	0	315,000
1000542892	LIVERMORE	CA		11/25/2025	6.750	1,777,692	0	2,185,000
1000542906	PHILLIPSBURG	NJ		12/23/2025	6.875	227,832	0	300,000
1000542912	CHARLOTTE	NC		10/15/2025	6.600	147,620	0	365,000
1000542916	ALBANY	NY		10/15/2025	7.800	159,033	0	217,000
1000542918	ALBANY	NY		10/15/2025	7.800	161,231	0	220,000
1000542920	CHICAGO	IL		10/15/2025	7.350	754,750	0	1,020,000
1000542928	JEFFERSONVILLE	IN		10/15/2025	7.300	530,653	0	675,000
1000542930	DANVILLE	VA		10/15/2025	6.700	264,587	0	345,900
1000542937	METAIRIE	LA		10/15/2025	6.550	198,023	0	260,000
1000542939	VARIOUS	VA		10/15/2025	6.600	490,393	0	678,000
1000542947	GLENS FALLS	NY		10/15/2025	7.975	220,449	0	285,000
1000542957	ST. PETERSBURG	FL		10/15/2025	7.650	310,058	0	400,000
1000542977	ELBERFELD	IN		10/15/2025	7.100	201,976	0	260,000
1000542981	ORLANDO	FL		10/15/2025	7.025	292,981	0	380,000
1000542987	CONSHOHOCKEN	PA		10/15/2025	6.500	277,484	0	400,000
1000542991	WINTER PARK	FL		10/15/2025	7.125	316,114	0	465,000
1000542993	LANDRUM	SC		10/15/2025	7.175	485,451	0	659,800
1000543018	PETERSBURG	VA		10/15/2025	7.050	223,354	0	287,000
1000543020	CINCINNATI	OH		10/15/2025	7.900	141,474	0	195,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000543062	SOUTH BEND	IN		11/13/2025	7.250	144,252	0	185,000
1000543074	CORSICANA	TX		10/20/2025	7.125	180,037	0	218,000
1000543076	DELAND	FL		10/20/2025	6.375	273,620	0	341,999
1000543088	TUCSON	AZ		11/13/2025	6.875	236,081	0	350,000
1000543090	MARANA	AZ		11/13/2025	6.625	247,387	0	340,000
1000543098	ST LOUIS	MO		11/13/2025	7.000	1,540,822	0	2,149,999
1000543104	TACOMA	WA		11/13/2025	7.250	694,416	0	845,000
1000543108	RENO	NV		11/13/2025	6.875	508,511	0	663,000
1000543110	CHELTENHAM	PA		11/13/2025	7.990	278,344	0	335,000
1000543134	LEAGUE CITY	TX		11/13/2025	6.625	236,584	0	335,000
1000543140	ALBANY	OR		11/13/2025	6.625	561,391	0	780,000
1000543174	TORRANCE	CA		10/20/2025	6.750	533,647	0	819,996
1000543198	ATLANTA	GA		11/13/2025	6.750	249,111	0	917,000
1000543220	OCALA	FL		11/13/2025	6.750	240,842	0	291,000
1000543224	KINGSTON	PA		11/13/2025	7.500	284,290	0	340,000
1000543234	BROWNWOOD	TX		10/20/2025	7.750	99,939	0	120,000
1000543258	FARMINGDALE	NY		11/13/2025	6.750	515,604	0	820,000
1000543260	HOLBROOK	NY		11/13/2025	6.625	470,831	0	650,000
1000543284	COLUMBIA	MO		11/13/2025	6.500	232,578	0	290,000
1000543298	HICKORY GROVE	TX		11/13/2025	7.375	128,334	0	175,000
1000543300	HOUSTON	TX		10/20/2025	6.750	251,914	0	350,000
1000543310	ATLANTA	GA		11/13/2025	6.750	770,789	0	1,020,000
1000543330	SANFORD	ME		11/13/2025	6.750	411,198	0	633,000
1000543336	DENVER	CO		12/18/2025	6.625	102,482	0	437,000
1000543354	PRINCETON	TX		12/18/2025	6.500	182,209	0	239,200
1000543366	SEASIDE HEIGHTS	NJ		11/13/2025	7.250	751,523	0	965,000
1000543370	AVE MARIA	FL		12/18/2025	6.990	383,846	0	470,000
1000543376	FRISCO	TX		11/13/2025	6.750	704,333	0	850,000
1000543382	KINGSPORT	TN		10/20/2025	7.125	116,594	0	149,000
1000543390	PALM BAY	FL		12/18/2025	6.750	263,469	0	345,000
1000543404	SAN ANTONIO	TX		12/18/2025	6.500	184,865	0	227,519
1000543408	PROVIDENCE VILLAGE	TX		11/13/2025	6.625	195,837	0	257,000
1000543412	LONDON	OH		12/18/2025	7.500	269,223	0	324,313
1000543436	VINELAND	NJ		11/13/2025	6.990	277,483	0	350,000
1000543438	TRYON	NC		10/02/2025	6.999	716,393	0	885,000
1000543542	AKRON	OH		12/23/2025	7.875	85,381	0	105,000
1000543595	HOUSTON	TX		11/20/2025	6.990	3,050,536	0	4,375,000
1000543623	RENO	NV		10/23/2025	6.750	435,869	0	565,000
1000543625	LAGUNA NIGUEL	CA		10/23/2025	6.625	1,916,287	0	2,725,000
1000543633	SCOTTSDALE	AZ		10/23/2025	6.250	769,046	0	1,750,000
1000543637	THREE RIVERS	MA		10/23/2025	7.000	256,337	0	350,000
1000543641	MADISON	WI		10/23/2025	6.625	1,002,473	0	2,750,000
1000543649	LANNON	WI		10/23/2025	7.625	381,746	0	465,000
1000543653	JACKSONVILLE	FL		10/23/2025	6.625	809,844	0	1,619,000
1000543655	GRASS VALLEY	CA		10/23/2025	7.000	640,635	0	890,000
1000548686	ENCINITAS	CA		10/29/2025	6.624	2,058,640	0	3,800,000
1000548690	LOS ANGELES	CA		10/02/2025	6.749	950,626	0	1,160,000
1000549216	OMAHA	NE		11/25/2025	6.999	226,118	0	272,000
1000549266	TEMPE	AZ		11/25/2025	7.750	494,950	0	635,000
1000549272	VICTORVILLE	CA		11/25/2025	7.125	277,927	0	400,000
1000549274	MICO	TX		11/25/2025	7.999	393,761	0	481,000
1000549290	DALLAS	TX		11/25/2025	6.999	124,698	0	234,000
1000549294	VALENCIA	CA		11/25/2025	6.750	1,060,142	0	1,458,000
1000549302	YUCCA VALLEY	CA		12/23/2025	7.375	221,789	0	285,000
1000549308	LAS VEGAS	NV		11/25/2025	6.999	273,767	0	350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000549314	SANTA ROSA	CA		11/25/2025	6.750	659,200	0	915,000
1000549324	NORTH LAS VEGAS	NV		11/25/2025	7.375	415,579	0	505,000
1000549330	EDMONDS	WA		11/25/2025	6.625	756,052	0	1,100,000
1000549340	BRISTOL	CT		11/25/2025	7.250	464,831	0	565,000
1000549362	EL PASO	TX		11/25/2025	6.875	180,161	0	270,000
1000549364	SANTA ROSA BEACH	FL		11/25/2025	6.875	498,359	0	600,000
1000549374	KENNEWICK	WA		11/25/2025	7.500	173,968	0	210,000
1000549384	RICHMOND	VA		11/25/2025	6.875	322,415	0	388,500
1000549418	BRENTWOOD	CA		11/25/2025	6.875	778,306	0	999,000
1000549420	MERIDIAN	ID		11/25/2025	6.875	540,553	0	854,000
1000549424	SPRING	TX		11/25/2025	6.750	199,609	0	375,000
1000549430	SHERMAN	TX		11/25/2025	6.999	271,217	0	435,000
1000549440	CALDWELL	ID		11/25/2025	6.999	278,283	0	335,000
1000549448	NEW SMYRNA BEACH	FL		11/25/2025	7.999	259,410	0	312,000
1000549450	MANOR	TX		11/25/2025	6.625	197,689	0	282,000
1000549458	SAN ANTONIO	TX		11/25/2025	7.625	385,970	0	520,500
1000549480	WEST PALM BEACH	FL		11/25/2025	6.999	262,435	0	365,000
1000549484	EUREKA	CA		11/25/2025	6.375	270,148	0	395,000
1000549486	JUPITER	FL		11/25/2025	6.625	321,699	0	440,000
1000549492	RIVERSIDE	CA		11/25/2025	7.375	1,143,130	0	1,375,000
1000549506	FORT MYERS	FL		11/25/2025	6.625	311,021	0	430,000
1000550254	LAWRENCE	NY		10/10/2025	6.990	2,604,022	0	4,600,000
1000550258	SOUTHLAKE	TX		11/20/2025	6.999	1,429,415	0	1,907,000
1000550262	LOS ANGELES	CA		10/23/2025	6.624	1,045,754	0	1,375,000
1000550293	PICAYUNE	MS		12/18/2025	6.480	95,055	0	204,000
1000550299	WEST CHESTER	PA		12/18/2025	7.090	286,705	0	470,000
1000550313	DECATUR	AL		12/18/2025	6.630	125,624	0	173,000
1000550319	ATHENS	GA		12/18/2025	6.960	153,600	0	197,000
1000550341	NEW BRUNSWICK	NJ		12/18/2025	6.520	393,171	0	515,000
1000550343	NEW ORLEANS	LA		12/18/2025	6.720	554,445	0	720,000
1000550361	NEW CASTLE	IN		12/23/2025	6.900	100,927	0	138,000
1000550369	TULSA	OK		12/18/2025	6.800	130,022	0	180,000
1000550371	NORRISTOWN	PA		12/18/2025	6.800	125,900	0	225,000
1000550373	ROANOKE	VA		12/18/2025	7.170	159,849	0	205,000
1000550395	HAMILTON	OH		12/18/2025	6.790	267,648	0	345,000
1000550397	SMYRNA	DE		12/18/2025	6.560	182,931	0	276,000
1000550401	HARTFORD	CT		12/18/2025	7.140	389,858	0	500,000
1000550403	GASTONIA	NC		12/18/2025	7.020	186,602	0	240,000
1000550409	KALAMAZOO	MI		12/18/2025	7.370	172,613	0	225,000
1000550411	KNOXVILLE	TN		12/18/2025	6.440	149,327	0	250,000
1000550425	ROTONDA WEST	FL		12/18/2025	6.810	356,948	0	453,000
1000550427	MARICOPA	AZ		12/18/2025	6.300	206,900	0	368,000
1000550429	CALUMET CITY	IL		12/18/2025	6.580	134,555	0	175,000
1000550441	POUGHKEEPSIE	NY		10/29/2025	7.124	157,176	0	195,000
1000550443	SAINT JOSEPH	MO		10/23/2025	8.499	154,507	0	215,000
1000550445	ROCHESTER	NY		10/29/2025	6.874	231,744	0	330,000
1000550447	ROSEBURG	OR		11/20/2025	7.500	236,581	0	300,000
1000550449	CARNELIAN BAY	CA		11/25/2025	7.375	681,458	0	875,000
1000550453	LAKEWOOD	NJ		10/29/2025	8.875	162,681	0	200,000
1000550465	LOXAHATCHEE	FL		10/29/2025	7.750	459,000	0	600,000
1000550469	SAN BERNARDINO	CA		10/29/2025	7.750	430,032	0	650,000
1000550471	GREENSBORO	NC		10/29/2025	7.250	111,816	0	152,000
1000550481	MINNETONKA	MN		10/29/2025	6.990	555,540	0	765,000
1000550501	MANALAPAN	NJ		10/29/2025	7.625	519,122	0	1,130,000
1000550507	BROOKLYN	NY		10/29/2025	7.375	1,027,223	0	1,428,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000550509	BROOKLYN	NY		10/29/2025	7.250	726,946	0	1,000,000
1000550611	STATEN ISLAND	NY		10/23/2025	6.990	581,922	0	750,000
1000550615	SEALEVEL	NC		11/20/2025	7.124	185,252	0	225,000
1000550767	SYRACUSE	NY		11/12/2025	7.374	91,259	0	125,000
1000550781	VALLEY COTTAGE	NY		11/12/2025	6.624	355,119	0	489,000
1000550797	WEST HAVEN	UT		11/12/2025	6.999	1,132,317	0	1,363,200
1000550807	CATHEDRAL CITY	CA		11/12/2025	7.374	314,662	0	405,000
1000550815	BAKERSFIELD	CA		12/19/2025	7.249	265,502	0	317,500
1000550841	SPRING	TX		11/12/2025	6.749	155,451	0	215,000
1000550845	INDIAN LAND	SC		11/12/2025	6.499	186,142	0	257,000
1000550853	LADSON	SC		11/12/2025	6.249	283,257	0	380,000
1000550857	FORT WALTON BEACH	FL		11/12/2025	6.749	157,163	0	265,000
1000550861	ANAHEIM	CA		11/25/2025	6.499	412,187	0	1,090,000
1000550867	TUCSON	AZ		11/12/2025	6.749	287,902	0	400,000
1000550897	GLENDALE	AZ		11/25/2025	7.124	475,551	0	640,000
1000550937	MC GAHEYSVILLE	VA		11/25/2025	7.749	945,060	0	1,300,000
1000550969	WEST LAFAYETTE	IN		11/12/2025	6.499	155,717	0	283,000
1000550971	OAK RIDGE	TN		11/12/2025	6.249	297,971	0	389,999
1000550979	MISSOURI CITY	TX		11/12/2025	6.999	1,196,110	0	1,440,000
1000550993	SCOTTSDALE	AZ		11/12/2025	7.125	2,024,747	0	3,195,000
1000551033	HAMILTON	NJ		11/25/2025	6.749	217,500	0	390,000
1000551037	CAPITOLA	CA		11/12/2025	7.125	535,281	0	650,000
1000551047	CHENEY	WA		11/12/2025	6.750	375,690	0	516,950
1000551057	MALIBU	CA		11/12/2025	6.875	2,074,728	0	11,000,000
1000551059	LIVERMORE	CA		11/12/2025	6.875	1,008,807	0	1,590,000
1000551091	RUSKIN	FL		12/19/2025	6.624	388,923	0	575,000
1000551099	LOS ANGELES	CA		11/12/2025	7.125	305,509	0	400,000
1000551117	STATEN ISLAND	NY		11/12/2025	6.990	821,158	0	990,000
1000551163	TUJUNGA	CA		11/12/2025	6.999	876,530	0	1,160,000
1000551191	MERCED	CA		11/25/2025	6.874	404,916	0	945,000
1000551213	HARLINGEN	TX		12/29/2025	7.124	173,570	0	209,123
1000551215	LOS ANGELES	CA		12/19/2025	6.624	1,421,087	0	2,250,000
1000551231	MIAMI	FL		11/12/2025	6.499	501,385	0	640,000
1000552253	PLACIDA	FL		12/05/2025	7.000	353,049	0	420,000
1000552257	MCKINNEY	TX		12/05/2025	7.875	1,226,650	0	1,500,000
1000552319	ATLANTA	GA		12/05/2025	7.250	202,297	0	265,000
1000552347	AMARILLO	TX		12/05/2025	7.625	111,094	0	150,000
1000552351	AMARILLO	TX		12/05/2025	7.625	108,978	0	150,000
1000552357	AMARILLO	TX		12/05/2025	7.750	125,594	0	160,000
1000552365	AMARILLO	TX		12/05/2025	7.750	125,746	0	160,000
1000552367	COCOA	FL		12/05/2025	7.750	238,368	0	325,000
1000552385	MIAMI	FL		12/05/2025	7.625	524,210	0	665,000
1000552409	CHARLOTTE	NC		12/05/2025	7.250	325,950	0	440,000
1000552411	CHARLOTTE	NC		12/05/2025	7.250	341,055	0	460,000
1000552441	PHILLIPSBURG	NJ		12/05/2025	7.875	272,225	0	345,000
1000552449	MOUNT OLIVER	PA		12/05/2025	7.500	111,703	0	135,600
1000552453	COLUMBUS	IN		12/05/2025	7.375	267,930	0	317,000
1000552469	MONROE	NY		12/05/2025	7.375	579,150	0	695,000
1000552479	COLUMBUS	OH		12/05/2025	7.000	255,782	0	306,000
1000552495	SAINT LOUIS	MO		12/05/2025	7.125	691,339	0	959,000
1000552501	HOLLYWOOD	FL		12/05/2025	8.375	339,201	0	462,000
1000552587	HOUSTON	TX		12/05/2025	7.875	298,390	0	435,000
1000552613	LUMBERTON	NJ		12/05/2025	8.125	262,898	0	335,000
1000552635	TUCSON	AZ		12/05/2025	7.125	313,551	0	451,000
1000552637	TULSA	OK		12/05/2025	7.500	231,963	0	292,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000552651	SARASOTA	FL		12/05/2025	7.250	286,185	0	339,999
1000552657	INDIANAPOLIS	IN		12/05/2025	8.000	167,864	0	200,000
1000552663	ALBRIGHTSVILLE	PA		12/05/2025	7.000	591,310	0	722,000
1000552669	TULSA	OK		12/05/2025	7.375	310,581	0	394,000
1000552677	CHEEKTOWAGA	NY		12/05/2025	7.125	249,745	0	335,000
1000552687	MIDLAND	TX		12/05/2025	6.500	220,417	0	274,845
1000552691	BRANDON	MS		12/05/2025	6.999	192,936	0	260,000
1000552693	BRANDON	MS		12/05/2025	6.999	173,643	0	234,000
1000552701	INDIANAPOLIS	IN		12/05/2025	7.250	139,057	0	178,000
1000552713	PITTSBURGH	PA		12/05/2025	6.910	105,502	0	147,000
1000552731	CLEVELAND	OH		12/05/2025	8.125	107,304	0	129,900
1000552745	SPRINGDALE	AR		12/05/2025	7.500	322,296	0	446,000
1000552747	COLUMBUS	OH		12/05/2025	7.000	156,881	0	200,000
1000552759	TOMS RIVER	NJ		12/05/2025	7.625	470,778	0	560,000
1000552763	THOMASTON	GA		12/05/2025	8.000	141,859	0	168,000
1000552767	DAVENPORT	FL		12/05/2025	7.500	213,771	0	313,829
1000552769	TULSA	OK		12/05/2025	7.250	321,521	0	430,000
1000552797	COLUMBUS	OH		12/05/2025	7.000	311,478	0	380,000
1000552835	EL PASO	TX		12/05/2025	7.625	215,850	0	274,000
1000552841	BESSEMER	MI		12/05/2025	7.999	179,794	0	215,000
1000552859	DECATUR	AL		12/05/2025	6.750	162,417	0	210,213
1000552865	WILLIAMS	AZ		12/05/2025	7.125	384,022	0	520,000
1000552877	FOREST PARK	GA		12/05/2025	7.499	215,444	0	272,000
1000552885	TULARE	CA		12/05/2025	6.625	342,671	0	473,000
1000552899	PEACHTREE CORNERS	GA		12/05/2025	6.750	478,816	0	577,000
1000552905	MEXICO BEACH	FL		12/05/2025	7.000	251,865	0	529,000
1000552923	ANDERSON	IN		12/05/2025	7.500	210,297	0	253,000
1000552935	SWEET HOME	OR		12/05/2025	6.625	370,980	0	470,000
1000552939	MOREHEAD CITY	NC		12/05/2025	6.625	351,680	0	425,000
1000552949	BURLINGTON	NC		12/05/2025	7.000	282,422	0	340,000
1000552951	LAS VEGAS	NV		12/05/2025	6.875	442,504	0	530,000
1000552953	BROOKLYN	MI		12/05/2025	6.500	749,565	0	925,000
1000552965	CASCO	ME		12/05/2025	6.625	340,365	0	420,000
1000552977	MASHPEE	MA		12/05/2025	7.000	383,573	0	499,152
1000552983	UKIAH	CA		12/05/2025	6.750	499,079	0	641,980
1000552985	NOGALES	AZ		12/05/2025	6.990	168,915	0	240,000
1000553003	ESCONDIDO	CA		12/05/2025	7.000	566,052	0	690,000
1000553005	HOLDEN BEACH	NC		12/05/2025	6.990	883,424	0	1,150,000
1000553007	KALISPELL	MT		12/05/2025	7.375	1,229,810	0	1,500,000
1000553013	COS COB	CT		12/05/2025	7.250	1,075,374	0	1,400,000
1000553017	BIG BEAR LAKE	CA		12/05/2025	6.875	1,045,809	0	2,100,000
1000553021	HEALDSBURG	CA		12/05/2025	6.375	1,072,298	0	2,900,000
1000553029	WOODINVILLE	WA		12/05/2025	6.875	1,257,543	0	1,752,000
1000553031	BEND	OR		12/05/2025	7.250	1,415,299	0	1,725,000
1000553041	HAMPSTEAD	NC		12/05/2025	6.990	945,979	0	1,230,000
1000553043	SUNSET BEACH	NC		12/05/2025	7.250	972,762	0	1,355,000
1000553047	RIVERSIDE	CA		12/05/2025	6.750	463,449	0	565,000
1000553049	SACRAMENTO	CA		12/05/2025	6.500	496,195	0	730,000
1000553071	ROUND ROCK	TX		12/05/2025	7.375	145,220	0	247,000
1000553073	GALLATIN	TN		12/05/2025	7.625	115,010	0	475,000
1000553075	HAGERSTOWN	MD		12/05/2025	7.875	114,554	0	334,000
1000553083	BLUFFTON	SC		12/05/2025	7.375	254,400	0	512,000
1000553087	LADSON	SC		12/05/2025	7.625	144,160	0	220,000
1000553099	OWEGO	NY		12/05/2025	8.000	152,901	0	183,333
1000553101	OWEGO	NY		12/05/2025	8.000	152,901	0	183,333

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000553119	JACKSONVILLE	FL		12/05/2025	6.625	264,207	0	415,000
1000553121	JACKSONVILLE	FL		12/05/2025	6.625	245,530	0	360,000
1000553123	JACKSONVILLE	FL		12/05/2025	6.625	217,458	0	312,000
1000553133	CROWLEY	TX		12/05/2025	7.750	120,308	0	248,000
1000553135	KISSIMMEE	FL		12/05/2025	7.625	164,246	0	301,000
1000553137	PORTAGE	IN		12/05/2025	7.500	157,744	0	190,000
1000553139	WHITING	IN		12/05/2025	7.875	375,542	0	450,000
1000553141	LIVERMORE	CA		12/05/2025	7.457	940,490	0	1,125,000
1000553149	EL CAJON	CA		12/05/2025	7.375	916,708	0	1,100,000
1000553151	SAN DIEGO	CA		12/05/2025	7.399	861,707	0	1,030,000
1000553163	PORTER RANCH	CA		12/05/2025	7.598	917,420	0	1,100,000
1000553197	RALEIGH	NC		12/05/2025	6.999	343,241	0	419,000
1000553213	PHOENIX	AZ		12/05/2025	6.999	347,014	0	423,000
1000553215	ESTERO	FL		12/05/2025	6.875	400,043	0	480,000
1000553221	BOISE	ID		12/05/2025	6.997	340,451	0	415,000
1000553227	HAILEY	ID		12/05/2025	6.999	311,823	0	380,000
1000553231	STEVENSVILLE	MI		12/05/2025	6.623	347,794	0	425,000
1000553239	SAN JOSE	CA		12/05/2025	7.125	1,073,914	0	1,285,000
1000553588	SELDEN	NY		10/09/2025	6.500	417,164	0	850,000
1000553596	HOMESTEAD	FL		10/02/2025	6.750	594,681	0	730,000
1000553598	MIAMI	FL		10/09/2025	6.750	712,803	0	875,000
1000554203	KENNER	LA		11/19/2025	7.080	2,375,444	0	3,105,000
1000557715	LOS ANGELES	CA		10/09/2025	6.375	988,359	0	2,247,000
1000557777	PALM BEACH GARDENS	FL		12/23/2025	6.875	647,252	0	840,000
1000557781	EDINBURG	TX		12/23/2025	6.750	141,967	0	198,000
1000557783	EDINBURG	TX		12/23/2025	6.750	142,874	0	200,000
1000557787	TAMPA	FL		11/25/2025	6.625	416,000	0	940,000
1000557803	FAR ROCKAWAY	NY		11/14/2025	7.000	707,479	0	975,000
1000557811	FREEPORT	NY		12/23/2025	7.500	665,166	0	850,000
1000557861	ATLANTA	GA		11/25/2025	7.500	847,788	0	1,100,000
1000557891	BOCA RATON	FL		11/25/2025	7.125	530,000	0	870,000
1000557905	CINCINNATI	OH		12/23/2025	6.750	354,960	0	498,000
1000557909	PUNTA GORDA	FL		11/25/2025	7.875	154,405	0	186,000
1000557915	PEWAUKEE	WI		12/23/2025	6.750	154,190	0	385,000
1000557943	ONALASKA	TX		12/23/2025	6.875	149,049	0	205,000
1000557971	SARASOTA	FL		12/23/2025	6.750	392,387	0	515,000
1000557975	NEW ORLEANS	LA		11/14/2025	6.500	278,661	0	422,000
1000557987	WEST HAVERSTRAW	NY		11/25/2025	6.875	337,389	0	410,000
1000558027	BRIDGEPORT	CT		11/25/2025	6.750	344,213	0	437,500
1000558039	CHICAGO	IL		11/25/2025	6.875	154,821	0	200,000
1000558051	BROUSSARD	LA		11/25/2025	7.000	201,630	0	258,500
1000558055	WAXHAW	NC		12/23/2025	6.500	543,029	0	729,000
1000558079	SAVANNAH	GA		11/25/2025	6.625	292,846	0	381,037
1000558085	LOS ANGELES	CA		12/23/2025	6.500	227,866	0	551,000
1000558111	SANTA BARBARA	CA		12/23/2025	7.000	955,232	0	1,150,000
1000558129	HAVERSTRAW	NY		11/25/2025	7.490	475,800	0	610,000
1000558147	COLLEGE STATION	TX		12/23/2025	6.875	232,945	0	288,500
1000558732	MANORVILLE	NY		10/09/2025	6.999	554,380	0	710,000
1000558879	SACRAMENTO	CA		11/25/2025	6.999	430,529	0	523,286
1000558933	LONGMONT	CO		11/25/2025	6.625	240,722	0	529,000
1000558953	BUDA	TX		11/25/2025	6.875	781,538	0	945,000
1000558961	PORTLAND	OR		11/25/2025	6.875	640,484	0	885,000
1000558969	OCALA	FL		11/25/2025	7.625	166,742	0	199,500
1000558985	MEMPHIS	TN		11/25/2025	7.875	141,298	0	180,000
1000558993	MIAMI	FL		12/23/2025	7.500	261,636	0	314,900

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000559013	MILWAUKEE	WI		11/25/2025	9.125	109,850	0	145,000
1000559023	TAMPA	FL		11/25/2025	7.250	455,629	0	550,000
1000559033	SAN DIEGO	CA		11/25/2025	6.875	974,712	0	1,450,000
1000559053	HEALDSBURG	CA		11/25/2025	6.750	860,360	0	1,282,000
1000559055	SANTA ROSA	CA		11/25/2025	6.750	898,576	0	1,366,000
1000559071	AUBREY	TX		11/25/2025	7.125	1,287,737	0	1,549,000
1000559073	GALVESTON	TX		11/25/2025	7.125	874,564	0	1,052,000
1000559075	SAVANNAH	GA		11/25/2025	7.500	181,865	0	390,000
1000559079	BARTOW	FL		11/25/2025	6.999	157,776	0	215,000
1000559085	HOUSTON	TX		11/25/2025	7.250	956,054	0	1,150,000
1000559087	DESTIN	FL		11/25/2025	6.875	169,896	0	325,000
1000559121	LONG BEACH	CA		11/25/2025	7.375	1,976,000	0	2,375,000
1000559123	EMERSON	NJ		11/25/2025	6.999	553,800	0	710,000
1000559131	CULLMAN	AL		11/25/2025	6.875	182,652	0	250,000
1000559133	GOFFSTOWN	NH		11/25/2025	6.875	662,913	0	800,000
1000559135	SUMMERVILLE	SC		11/25/2025	6.625	354,837	0	488,500
1000559137	OCEANSIDE	CA		11/25/2025	6.750	617,468	0	1,350,000
1000559151	DENTON	TX		11/25/2025	6.500	231,410	0	355,000
1000559173	HOUSTON	TX		11/25/2025	6.875	139,154	0	180,000
1000559187	PANAMA CITY	FL		11/25/2025	6.999	168,891	0	644,000
1000559193	SAN DIEGO	CA		11/25/2025	6.999	785,982	0	1,590,000
1000559195	GLENDALE	AZ		11/25/2025	6.625	630,938	0	850,000
1000559197	YORBA LINDA	CA		11/25/2025	7.875	639,600	0	775,000
1000559203	LAWNDALE	CA		11/25/2025	6.375	564,591	0	800,000
1000559209	LOCUST GROVE	OK		11/25/2025	6.750	155,202	0	325,000
1000559213	SAN ANTONIO	TX		11/25/2025	6.625	175,397	0	258,000
1000559227	LOS ANGELES	CA		11/25/2025	6.750	487,075	0	1,200,000
1000559237	MIAMI GARDENS	FL		11/25/2025	6.875	479,361	0	575,000
1000559241	LA PORTE	TX		11/25/2025	7.875	256,267	0	329,000
1000559265	CHICAGO	IL		11/25/2025	6.999	270,307	0	351,000
1000559267	BIRMINGHAM	MI		11/25/2025	7.375	305,620	0	390,000
1000559269	VIRGINIA BEACH	VA		11/25/2025	6.875	271,568	0	350,000
1000559275	TEMPLE	TX		11/25/2025	7.250	137,921	0	165,000
1000559279	DURANGO	CO		11/25/2025	7.375	641,202	0	890,000
1000559281	MONTGOMERY	AL		11/25/2025	6.875	127,891	0	174,900
1000559301	LAKE FOREST	CA		11/25/2025	6.999	719,100	0	940,000
1000559309	HEALDSBURG	CA		11/25/2025	6.250	1,026,054	0	2,205,000
1000559323	OLIVEHURST	CA		11/25/2025	6.250	263,254	0	379,000
1000559325	ARLINGTON	WA		11/25/2025	6.875	663,009	0	1,160,000
1000559329	MARTINEZ	CA		11/25/2025	7.250	449,767	0	740,000
1000559333	MARIETTA	GA		11/25/2025	7.250	544,123	0	800,000
1000559335	SAVANNAH	GA		11/25/2025	7.875	671,031	0	808,000
1000559337	ALBUQUERQUE	NM		11/25/2025	7.750	338,000	0	473,000
1000559361	BROOKLYN	NY		10/23/2025	7.375	2,119,999	0	3,250,000
1000559371	INDIANAPOLIS	IN		11/12/2025	6.749	180,601	0	248,000
1000559375	RIVERVIEW	FL		11/12/2025	6.874	1,212,523	0	1,480,000
1000559379	PITTSBORO	NC		11/12/2025	6.249	407,463	0	499,000
1000559389	PELHAM	NY		11/25/2025	6.249	329,698	0	520,000
1000559395	WESTMINSTER	MD		12/19/2025	6.374	254,596	0	360,000
1000559411	SPRING	TX		11/12/2025	6.624	319,652	0	415,000
1000559437	CORPUS CHRISTI	TX		11/12/2025	6.374	337,207	0	435,000
1000559439	KIRKLAND	WA		11/12/2025	6.374	349,440	0	458,990
1000559441	SANTA ROSA BEACH	FL		11/12/2025	6.624	381,285	0	580,000
1000559445	MCKINNEY	TX		11/12/2025	6.374	415,462	0	585,000
1000559471	DENVER	CO		11/25/2025	7.374	435,943	0	525,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000559495	ANNA	TX		12/19/2025	6.250	301,303	0	399,990
1000559499	GATLINBURG	TN		12/29/2025	7.249	1,111,258	0	1,400,000
1000559507	JERSEY CITY	NJ		12/19/2025	6.749	519,102	0	775,000
1000559513	MCKINNEY	TX		12/29/2025	5.999	305,662	0	498,000
1000559527	WEBSTER	MA		11/25/2025	8.374	354,701	0	431,000
1000559529	SEATTLE	WA		12/19/2025	7.374	538,676	0	650,000
1000559539	ROCKWALL	TX		11/25/2025	7.125	332,662	0	400,000
1000559553	BRAINTREE	MA		11/25/2025	7.250	575,258	0	692,500
1000559565	CASTRO VALLEY	CA		12/19/2025	6.499	1,279,936	0	1,750,000
1000559583	HOUSTON	TX		11/25/2025	6.374	220,433	0	535,000
1000559589	SANTA ROSA BEACH	FL		11/25/2025	6.625	520,338	0	675,000
1000559601	RIVERVIEW	FL		11/25/2025	6.875	605,472	0	739,000
1000559603	LONGVIEW	TX		11/25/2025	6.875	177,750	0	230,000
1000559637	TACOMA	WA		12/29/2025	7.375	304,978	0	510,000
1000559647	CYPRESS	TX		12/29/2025	6.999	409,332	0	502,000
1000559665	LAS VEGAS	NV		12/29/2025	7.500	1,198,637	0	1,445,000
1000559669	WOODLAND HILLS	CA		11/25/2025	6.999	655,936	0	835,000
1000559679	AIRMONT	NY		11/25/2025	7.500	731,285	0	930,000
1000559685	BOCA RATON	FL		12/29/2025	7.250	485,187	0	585,000
1000559817	ATLANTA	GA		12/29/2025	7.500	443,089	0	587,000
1000559847	WEST PALM BEACH	FL		11/25/2025	6.875	237,701	0	415,000
1000559857	MILWAUKEE	WI		12/29/2025	7.500	212,083	0	315,000
1000559921	PLANT CITY	FL		11/25/2025	6.625	173,347	0	240,000
1000559939	OCALA	FL		11/25/2025	7.375	210,407	0	252,000
1000559963	TAMPA	FL		11/25/2025	6.875	398,673	0	587,000
1000559965	ORLANDO	FL		12/29/2025	7.750	273,238	0	370,000
1000559967	WINTER GARDEN	FL		12/29/2025	6.250	286,988	0	428,500
1000559979	EVANSVILLE	IN		11/25/2025	7.500	137,398	0	175,000
1000559989	MIAMI BEACH	FL		12/29/2025	7.125	261,866	0	575,000
1000559993	JACKSON HEIGHTS	NY		12/29/2025	7.375	974,232	0	1,500,000
1000559997	EDGEWATER	FL		11/25/2025	6.999	199,642	0	240,000
1000560019	LAS VEGAS	NV		12/29/2025	6.375	363,392	0	505,000
1000560061	GEORGETOWN	TX		11/25/2025	7.500	308,507	0	373,600
1000560065	HOUSTON	TX		11/25/2025	6.625	158,837	0	205,000
1000560075	HIALEAH	FL		11/25/2025	6.750	173,059	0	225,000
1000560093	SYRACUSE	NY		12/29/2025	7.375	203,214	0	245,000
1000560141	FLORIDA CITY	FL		11/25/2025	6.875	279,588	0	336,000
1000560153	NEW CITY	NY		11/25/2025	7.375	585,505	0	700,000
1000560213	PORTLAND	OR		11/25/2025	7.375	662,653	0	835,000
1000560223	SAN MARCOS	TX		11/25/2025	6.500	207,198	0	335,000
1000560231	JACKSONVILLE	FL		12/29/2025	6.750	503,105	0	697,000
1000560247	MIAMI GARDENS	FL		12/29/2025	8.375	388,972	0	570,000
1000560311	BRADENTON	FL		11/25/2025	6.624	245,049	0	375,000
1000560321	GRAND PRAIRIE	TX		11/25/2025	6.999	183,724	0	250,000
1000560337	HOPEWELL	VA		12/19/2025	6.999	256,998	0	306,000
1000560353	LOUISVILLE	KY		12/19/2025	7.000	221,112	0	276,000
1000560361	BRIGANTINE	NJ		12/19/2025	6.874	755,325	0	970,000
1000560365	MEDWAY	MA		11/12/2025	6.749	138,081	0	365,000
1000560367	MEDWAY	MA		11/25/2025	6.999	575,322	0	734,500
1000560924	MIDDLETOWN	NY		10/23/2025	6.499	382,520	0	575,000
1000560953	GALLOWAY	OH		12/10/2025	6.500	258,564	0	320,000
1000560983	MILWAUKEE	WI		11/21/2025	8.000	205,998	0	250,000
1000560997	THIELLS	NY		11/21/2025	7.490	926,650	0	1,150,000
1000561001	STATEN ISLAND	NY		11/21/2025	6.990	1,013,773	0	1,400,000
1000561003	SCRANTON	PA		11/21/2025	8.375	249,683	0	300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000561005	BROOKLYN	NY		11/21/2025	7.875	1,159,807	0	1,395,000
1000561011	LONGMONT	CO		11/21/2025	6.875	1,795,081	0	2,175,000
1000561013	BROOKLYN	NY		11/21/2025	7.250	977,850	0	1,175,000
1000561025	BATON ROUGE	LA		11/21/2025	7.500	1,474,863	0	1,778,000
1000561033	CORTE MADERA	CA		11/21/2025	7.375	872,990	0	1,052,500
1000561035	DOVER	PA		11/21/2025	7.375	435,907	0	550,000
1000561037	SALEM	NJ		11/21/2025	8.750	146,416	0	177,500
1000561039	WAKE FOREST	NC		11/21/2025	6.990	1,326,788	0	1,600,000
1000561041	SILVER SPRING	MD		11/21/2025	6.990	1,021,275	0	1,236,000
1000561043	GILROY	CA		11/21/2025	6.625	954,232	0	1,181,269
1000561045	OAK CREEK	WI		11/21/2025	6.990	427,528	0	516,000
1000561051	LAS VEGAS	NV		11/21/2025	8.000	2,075,785	0	2,570,059
1000561053	WALLINGTON	NJ		11/21/2025	7.625	542,556	0	648,000
1000561055	CARTERSVILLE	GA		11/21/2025	7.875	246,485	0	325,000
1000561057	AUGUSTA	GA		11/21/2025	7.625	131,309	0	169,900
1000561063	MYRTLE BEACH	SC		11/21/2025	6.990	205,168	0	283,000
1000561065	WINDER	GA		11/21/2025	7.125	1,179,182	0	1,750,000
1000561067	ALPHARETTA	GA		11/21/2025	7.490	1,751,705	0	2,115,000
1000561075	BRISBANE	CA		11/21/2025	7.500	1,996,623	0	2,407,000
1000561083	BULLARD	TX		11/21/2025	7.875	269,364	0	329,900
1000561097	BOCA RATON	FL		11/21/2025	7.375	214,146	0	450,000
1000561101	VANCOUVER	WA		11/21/2025	7.500	160,271	0	446,000
1000561103	PARKERSBURG	WV		11/21/2025	7.500	319,425	0	387,500
1000561105	PAEONIAN SPRINGS	VA		11/21/2025	7.625	420,396	0	505,000
1000561107	LOS ANGELES	CA		11/21/2025	7.500	832,405	0	2,200,000
1000561113	PAYETTE	ID		11/21/2025	7.250	193,594	0	265,000
1000561117	SADDLEBROOKE	AZ		11/21/2025	7.125	315,449	0	430,000
1000561119	SANTA ROSA	CA		11/21/2025	7.125	512,842	0	655,000
1000561121	VENTURA	CA		11/21/2025	6.750	699,719	0	1,035,000
1000561125	VANCOUVER	WA		11/21/2025	6.875	654,346	0	800,000
1000561127	AURORA	CO		11/21/2025	7.625	414,784	0	635,000
1000561131	EAST BOSTON	MA		11/21/2025	7.250	624,209	0	1,150,000
1000561133	LAS VEGAS	NV		11/21/2025	6.999	323,527	0	450,000
1000561135	PERRY	GA		11/21/2025	6.875	279,006	0	338,465
1000561137	SAN CLEMENTE	CA		11/21/2025	7.375	747,080	0	900,000
1000561139	BREA	CA		11/21/2025	7.125	755,293	0	910,000
1000561145	LOWELL	MA		11/21/2025	7.375	206,065	0	250,000
1000561155	FORT WORTH	TX		11/21/2025	7.875	213,219	0	256,800
1000561159	LILBURN	GA		11/21/2025	7.375	316,389	0	499,000
1000561163	TOLEDO	OH		11/21/2025	8.125	128,417	0	166,000
1000561173	KISSIMMEE	FL		11/21/2025	7.375	137,483	0	330,000
1000561179	PHOENIX	AZ		11/21/2025	7.875	407,862	0	525,000
1000561181	CLAREMONT	CA		11/21/2025	6.990	817,633	0	986,000
1000561183	VIEW PARK	CA		11/21/2025	6.875	872,979	0	1,440,000
1000561185	MILWAUKEE	WI		11/21/2025	7.500	161,533	0	222,000
1000561195	BINGHAMTON	NY		11/21/2025	7.625	180,129	0	232,000
1000561197	HOUSTON	TX		11/21/2025	7.500	255,551	0	332,000
1000561205	MURPHYS	CA		11/21/2025	7.250	387,629	0	467,000
1000561207	BURBANK	CA		11/21/2025	6.990	898,386	0	1,150,000
1000561213	SANTA CLARITA	CA		11/21/2025	6.750	742,734	0	900,000
1000561215	LONG BEACH	CA		11/21/2025	6.990	832,544	0	1,000,000
1000561217	BAKERSFIELD	CA		11/21/2025	7.375	254,062	0	305,000
1000561221	(GARDENA AREA), LOS ANGELES	CA		11/21/2025	7.375	749,691	0	900,000
1000561225	LA HABRA	CA		11/21/2025	7.125	1,168,522	0	1,410,000
1000561229	CALABASAS	CA		11/21/2025	6.875	1,194,393	0	1,459,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000561231	SCOTTSDALE	AZ		11/21/2025	7.625	907,494	0	1,100,000
1000561361	REHOBOTH BEACH	DE		11/25/2025	6.750	1,520,072	0	2,275,000
1000561389	YPSILANTI	MI		12/29/2025	6.875	126,602	0	175,000
1000561407	RENO	NV		12/29/2025	6.875	518,551	0	629,000
1000561409	SKOKIE	IL		12/29/2025	6.875	264,528	0	325,000
1000561447	MIAMI	FL		12/29/2025	6.750	177,170	0	420,000
1000561463	CHICAGO	IL		12/29/2025	6.750	217,599	0	270,000
1000561477	SANTA CLARITA	CA		12/29/2025	6.875	581,673	0	764,000
1000561483	HAPPY VALLEY	OR		12/29/2025	6.750	541,250	0	674,000
1000561485	BUENA PARK	CA		12/29/2025	6.625	674,862	0	840,000
1000561509	ELIZABETH CITY	NC		12/29/2025	6.625	148,418	0	195,000
1000561511	HICKORY	NC		12/29/2025	6.625	138,012	0	219,898
1000561517	DOLTON	IL		12/29/2025	7.625	104,171	0	139,999
1000561561	EVANSTON	IL		12/29/2025	6.250	283,511	0	770,000
1000561605	FRESNO	CA		12/29/2025	7.125	158,855	0	233,500
1000561607	SALEM	NJ		12/29/2025	7.125	103,939	0	173,999
1000561619	CHATSWORTH	CA		12/29/2025	6.990	1,425,521	0	1,700,000
1000561667	ROSHARON	TX		12/29/2025	6.625	280,312	0	344,000
1000561681	ALLENTOWN	PA		12/29/2025	6.625	229,454	0	300,000
1000561699	PALM DESERT	CA		12/29/2025	6.750	970,043	0	1,180,000
1000561715	HAZLET	NJ		12/29/2025	6.625	448,476	0	725,000
1000561813	FOLEY	AL		12/29/2025	6.500	241,855	0	299,300
1000561815	AUBREY	TX		12/29/2025	6.375	201,056	0	265,000
1000561817	WEATHERFORD	TX		12/29/2025	6.625	165,599	0	234,999
1000561841	ARDEN	NC		11/06/2025	6.999	582,400	0	700,000
1000562125	GAINESVILLE	FL		10/01/2025	6.250	318,311	0	483,000
1000562129	WEST ORANGE	NJ		10/01/2025	7.160	437,676	0	660,000
1000562137	WATERBURY	CT		10/01/2025	6.950	371,531	0	485,000
1000562139	WATERBURY	CT		10/01/2025	6.950	359,274	0	469,000
1000562147	SICKLERVILLE	NJ		10/01/2025	7.170	344,662	0	460,000
1000562151	STAFFORD SPRINGS	CT		10/01/2025	6.960	309,962	0	403,000
1000562153	TAUNTON	MA		10/01/2025	6.960	538,395	0	750,000
1000562155	FORT WORTH	TX		10/01/2025	7.800	377,960	0	500,000
1000562157	WESTVILLE	NJ		10/01/2025	7.100	261,506	0	340,000
1000562159	WOODBURY	NJ		10/01/2025	7.270	253,977	0	325,000
1000562161	VARIOUS	NJ		10/01/2025	6.900	1,188,357	0	1,645,000
1000562193	BRIDGEPORT	CT		10/01/2025	6.850	376,280	0	490,000
1000562197	STAMFORD	CT		10/01/2025	7.450	803,265	0	1,200,000
1000562213	CHICAGO	IL		10/01/2025	7.100	479,319	0	820,000
1000562215	CENTEREACH	NY		10/01/2025	6.750	310,739	0	394,500
1000562225	TOMS RIVER	NJ		10/01/2025	6.600	372,422	0	460,000
1000562233	HOWELL TOWNSHIP	NJ		10/01/2025	6.800	473,673	0	660,000
1000562235	BROOKLYN	NY		10/01/2025	6.400	2,049,031	0	4,000,000
1000562237	CORPUS CHRISTI	TX		10/01/2025	6.550	98,167	0	321,000
1000562239	LAKEWOOD	NJ		10/01/2025	6.320	349,785	0	725,000
1000563375	MIAMI	FL		10/16/2025	7.249	3,081,000	0	4,050,000
1000563381	MARIETTA	GA		11/20/2025	7.499	458,300	0	630,000
1000563401	MARIETTA	GA		12/18/2025	6.510	409,562	0	510,000
1000563409	AUGUSTA	GA		12/18/2025	6.900	143,803	0	186,000
1000563413	CINCINNATI	OH		12/18/2025	6.840	217,312	0	300,000
1000563423	OSSINING	NY		12/18/2025	6.710	470,310	0	650,000
1000563453	VARIOUS	PA		12/23/2025	6.510	964,230	0	1,382,900
1000564802	EDWARDS	CO		11/07/2025	7.250	2,412,607	0	2,900,000
1000565238	WAXAHACHIE	TX		11/21/2025	6.750	257,249	0	340,000
1000565240	WAXAHACHIE	TX		11/21/2025	6.750	233,213	0	315,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000565242	WAXAHACHIE	TX		11/21/2025	6.750	233,213	0	310,000
1000565244	WAXAHACHIE	TX		11/21/2025	6.750	232,650	0	310,000
1000565246	WAXAHACHIE	TX		11/21/2025	6.750	233,775	0	325,000
1000565252	BEND	OR		11/21/2025	7.000	275,172	0	475,000
1000565254	WESTON	FL		12/17/2025	7.000	369,634	0	603,000
1000565266	RENO	NV		11/21/2025	6.625	394,590	0	555,000
1000565280	SURFSIDE	FL		11/21/2025	7.375	1,027,520	0	1,235,000
1000565286	LA GRANGE	IL		11/21/2025	7.500	313,120	0	380,000
1000565288	LA MESA	CA		11/21/2025	6.375	525,168	0	690,000
1000565290	COLLEGE STATION	TX		11/21/2025	7.250	177,801	0	210,000
1000565300	EULESS	TX		11/21/2025	7.750	251,982	0	325,000
1000565304	THOUSAND OAKS	CA		11/21/2025	7.125	1,213,450	0	1,690,000
1000565310	OXON HILL	MD		11/21/2025	6.875	241,093	0	470,000
1000565324	DALLAS	TX		11/21/2025	6.625	526,587	0	680,000
1000565333	BIGFORK	MT		12/17/2025	6.875	1,182,595	0	1,425,000
1000565335	NORTHRIDGE AREA	CA		11/21/2025	6.750	1,328,188	0	1,600,000
1000565345	LOS ANGELES	CA		11/21/2025	6.000	681,511	0	1,450,000
1000565357	UPLAND	CA		11/21/2025	6.375	178,168	0	760,000
1000565359	MIDVALE	UT		11/21/2025	7.000	382,715	0	615,000
1000565361	HUBERTUS	WI		11/21/2025	7.625	352,708	0	450,000
1000565367	MONTGOMERY	TX		11/21/2025	6.375	459,555	0	797,000
1000565369	LINCOLNSHIRE	IL		11/21/2025	6.500	923,303	0	1,140,000
1000565375	SOLON	IA		11/21/2025	7.375	556,589	0	670,000
1000565385	PASADENA	MD		11/21/2025	7.250	600,698	0	890,000
1000565389	KALISPELL	MT		11/21/2025	7.125	410,273	0	496,000
1000565391	DAVENPORT	FL		11/21/2025	6.875	220,544	0	326,000
1000565397	CHANDLER	AZ		11/21/2025	7.000	309,000	0	400,000
1000565399	JACKSONVILLE	AR		11/21/2025	7.250	137,804	0	167,500
1000565401	JACKSONVILLE	AR		11/21/2025	7.250	137,804	0	167,500
1000565403	LAKE ARROWHEAD	CA		11/21/2025	6.875	577,642	0	702,206
1000565409	CHICAGO	IL		11/21/2025	7.125	1,168,123	0	1,500,000
1000565411	LAKE ELSINORE	CA		11/21/2025	6.625	705,417	0	855,000
1000565413	SPRING	TX		11/21/2025	6.875	361,634	0	500,000
1000565445	PERRIS	CA		12/17/2025	6.875	522,001	0	629,000
1000565447	YORK	PA		11/21/2025	7.875	160,428	0	210,000
1000565455	QUEEN CREEK	AZ		11/21/2025	6.750	1,059,657	0	1,585,000
1000565459	MESA	AZ		11/21/2025	7.625	589,862	0	780,000
1000565467	LOWELL	MI		12/18/2025	6.590	185,391	0	235,000
1000565479	SPRINGFIELD	MA		12/18/2025	6.600	236,845	0	314,000
1000565481	SHAKER HEIGHTS	OH		12/18/2025	6.650	391,594	0	600,000
1000565507	CORONA	NY		12/18/2025	6.790	1,022,635	0	1,325,000
1000565511	PALM BEACH GARDENS	FL		11/25/2025	6.999	968,244	0	1,164,710
1000565521	PARRISH	FL		12/19/2025	6.499	331,592	0	408,990
1000565545	HOUSTON	TX		11/25/2025	6.999	162,269	0	210,000
1000565551	NEWPORT NEWS	VA		11/12/2025	6.874	217,741	0	280,000
1000565557	QUEEN CREEK	AZ		12/19/2025	6.374	271,263	0	800,000
1000565577	SAN ANTONIO	TX		12/19/2025	6.874	222,362	0	311,000
1000565603	POWELL	WY		11/25/2025	7.000	350,385	0	450,000
1000565625	GARNER	NC		11/25/2025	6.990	331,627	0	401,500
1000565643	SOUTH JORDAN	UT		11/25/2025	6.875	758,336	0	950,000
1000565657	NORTH HOLLYWOOD	CA		11/25/2025	7.500	1,527,722	0	2,000,000
1000565661	GRANBY	CO		11/12/2025	6.990	445,814	0	575,000
1000565691	MIDVALE	UT		12/19/2025	6.999	694,034	0	900,000
1000565713	BRONX	NY		12/29/2025	7.249	438,213	0	525,000
1000565721	JAMAICA	NY		12/19/2025	6.749	816,246	0	1,130,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000565743	DAUPHIN ISLAND	AL		12/29/2025	6.749	616,394	0	1,400,000
1000565749	WOODLAND HILLS AREA LOS ANGELES	CA		12/19/2025	6.874	1,527,090	0	2,000,000
1000565761	MIAMI BEACH	FL		11/25/2025	7.624	223,630	0	283,000
1000565781	SANTA MONICA	CA		11/25/2025	6.875	1,142,872	0	1,575,000
1000565803	MONTCLAIR AREA	CA		11/25/2025	6.750	641,352	0	800,000
1000565805	HOUSTON	TX		11/25/2025	6.750	172,591	0	240,000
1000565813	NORTH LAS VEGAS	NV		11/25/2025	6.875	294,938	0	427,000
1000565829	DAVENPORT	FL		11/25/2025	6.875	384,423	0	500,000
1000565851	SELMA	CA		12/19/2025	7.125	402,673	0	550,000
1000565859	PAOLI	PA		11/25/2025	6.500	468,474	0	610,000
1000565871	FRESNO	CA		11/25/2025	6.750	311,381	0	440,000
1000565921	CHATSWORTH	CA		11/25/2025	6.875	1,423,959	0	1,715,000
1000565963	NORTH LAS VEGAS	NV		12/19/2025	6.500	169,401	0	366,000
1000565991	BOWIE	MD		12/19/2025	6.625	335,186	0	501,575
1000566035	STATEN ISLAND	NY		12/19/2025	6.624	393,002	0	540,000
1000566039	EL PASO	TX		12/19/2025	7.374	111,110	0	180,000
1000566049	SANDPOINT	ID		11/25/2025	6.874	184,873	0	305,000
1000566061	LEVITTOWN	NY		12/19/2025	6.625	574,410	0	800,000
1000566079	BONITA	CA		11/25/2025	7.499	1,077,160	0	1,650,000
1000566097	MEDFORD	NY		11/25/2025	6.749	413,465	0	650,000
1000566101	TOBYHANNA	PA		11/25/2025	7.374	220,161	0	270,000
1000566105	LAWRENCEVILLE	GA		11/25/2025	6.374	188,635	0	285,000
1000566113	AUSTIN	TX		11/25/2025	6.874	1,330,913	0	1,601,000
1000566117	GREENVALE	NY		12/19/2025	6.874	436,064	0	600,000
1000566121	WEST HARTFORD	CT		12/19/2025	6.874	339,327	0	440,000
1000566167	CASTAIC	CA		12/10/2025	6.750	1,612,170	0	1,950,000
1000569032	STUDIO CITY	CA		11/25/2025	6.875	1,668,523	0	2,025,000
1000569052	MARBLE FALLS	TX		12/29/2025	7.250	267,545	0	450,000
1000569058	MONROE	NY		12/08/2025	7.750	728,471	0	940,000
1000569076	BROOKLYN	NY		12/08/2025	6.990	736,414	0	950,000
1000569078	POWDER SPRINGS	GA		12/08/2025	7.500	148,841	0	195,000
1000569080	HOUSTON	TX		12/08/2025	6.625	1,168,377	0	2,455,000
1000569100	TAFT	TX		12/08/2025	7.625	267,737	0	345,000
1000569102	BROOKLYN	NY		12/08/2025	6.875	536,586	0	1,165,000
1000569104	OAKLAND PARK	FL		12/08/2025	6.875	362,030	0	700,000
1000569106	INDIAN WELLS	CA		12/08/2025	6.875	362,029	0	1,125,000
1000569110	EDEN	NC		12/08/2025	7.490	160,553	0	235,000
1000569116	GREENSBORO	NC		12/08/2025	7.625	111,693	0	157,400
1000569120	WILLIAMSBURG	VA		12/08/2025	8.000	232,692	0	305,000
1000569122	MURRELLS INLET	SC		12/08/2025	6.990	302,062	0	390,000
1000569124	MACON	GA		12/08/2025	7.750	137,208	0	180,000
1000569128	MILLEDGEVILLE	GA		12/08/2025	6.990	250,733	0	1,427,000
1000569130	SUWANEE	GA		12/08/2025	6.990	1,300,814	0	1,800,000
1000569132	LITTLE ROCK	AR		12/08/2025	6.875	129,618	0	170,000
1000569134	HARTLAND	MI		12/08/2025	7.375	754,853	0	1,005,000
1000569138	PANORAMA CITY	CA		12/08/2025	6.750	372,920	0	594,000
1000569144	LAS VEGAS	NV		12/08/2025	7.625	115,162	0	180,000
1000569146	FAYETTEVILLE	NC		12/08/2025	7.250	176,630	0	225,000
1000569148	RALEIGH	NC		12/08/2025	6.875	263,703	0	348,000
1000569152	LAS VEGAS	NV		12/08/2025	6.999	187,119	0	447,000
1000569166	VERNON	TX		12/08/2025	6.875	141,270	0	290,000
1000569168	JEMISON	AL		12/08/2025	8.250	137,457	0	175,000
1000569170	PURCELLVILLE	VA		12/08/2025	6.999	220,677	0	670,000
1000569172	TRINIDAD	CO		12/08/2025	7.875	359,002	0	500,000
1000569178	WALLER	TX		12/08/2025	7.125	168,632	0	219,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000569182	STAR	ID		12/08/2025	7.000	91,367	0	382,990
1000569188	GREEN BROOK	NJ		12/08/2025	7.125	413,458	0	580,000
1000569192	CONWAY	SC		12/08/2025	7.250	535,500	0	700,000
1000569196	VENTURA	CA		12/08/2025	6.990	255,840	0	380,000
1000569200	WEST ALLIS	WI		12/08/2025	6.875	280,088	0	360,000
1000569202	ONTARIO	CA		12/08/2025	6.750	729,295	0	1,150,000
1000569206	WICHITA	KS		12/08/2025	7.125	183,600	0	240,000
1000569212	PEARL	MS		12/08/2025	7.125	123,941	0	170,000
1000569220	CORINTH	NY		12/08/2025	6.990	181,188	0	245,000
1000569226	CYPRESS	TX		12/08/2025	7.250	631,155	0	2,250,000
1000569228	NASHVILLE	NC		12/08/2025	7.250	224,191	0	296,000
1000569232	NEW PALESTINE	IN		12/08/2025	7.250	306,681	0	450,000
1000569234	MILWAUKEE	WI		12/08/2025	7.625	122,865	0	155,000
1000569236	MISSOULA	MT		12/08/2025	6.875	264,328	0	435,000
1000569252	ARIEL	WA		12/08/2025	6.875	1,449,354	0	2,000,000
1000569254	FALLBROOK	CA		12/08/2025	7.125	930,375	0	1,400,000
1000569262	RENO	NV		12/08/2025	6.750	973,097	0	1,175,000
1000569264	BAKERSFIELD	CA		12/08/2025	6.875	251,654	0	478,000
1000569268	FAYETTEVILLE	NC		12/08/2025	7.250	150,283	0	195,000
1000569270	PEMBROKE	GA		12/08/2025	6.875	155,288	0	285,000
1000569274	DALLAS	TX		12/29/2025	6.500	1,964,410	0	3,799,000
1000569276	KANSAS CITY	MO		12/08/2025	7.125	413,799	0	720,000
1000569288	BAKERSFIELD	CA		12/08/2025	6.625	640,401	0	1,032,000
1000569292	SUWANEE	GA		12/08/2025	7.125	287,704	0	406,000
1000569296	RICHMOND	VA		12/08/2025	6.875	177,225	0	230,000
1000569298	LOS ANGELES	CA		12/08/2025	6.875	269,176	0	640,000
1000569302	(TARZANA AREA), LOS ANGELES	CA		12/08/2025	6.875	653,053	0	850,000
1000569304	JOSHUA TREE	CA		12/08/2025	6.875	833,611	0	1,500,000
1000569312	REDWOOD CITY	CA		12/08/2025	6.625	2,681,078	0	3,700,000
1000569322	PALM TREE	NY		12/08/2025	6.875	449,741	0	840,000
1000569330	SEYMOUR	CT		12/29/2025	7.125	301,888	0	356,000
1000569336	MORENO VALLEY	CA		12/08/2025	6.750	380,625	0	460,000
1000569338	CLARKESVILLE	GA		12/08/2025	7.125	429,321	0	580,000
1000569352	WORCESTER	MA		12/08/2025	7.500	532,205	0	635,000
1000569354	SCHENECTADY	NY		12/08/2025	7.375	289,773	0	342,500
1000569362	SAVANNAH	GA		12/08/2025	6.875	248,107	0	344,990
1000569364	HADLEY	MA		12/08/2025	7.250	408,859	0	520,000
1000569366	SAVANNAH	GA		12/08/2025	6.875	307,149	0	427,087
1000569372	MORENO VALLEY	CA		12/08/2025	7.000	396,741	0	495,000
1000569374	FLUSHING	NY		12/08/2025	6.875	1,188,729	0	1,640,000
1000569376	SUMMERLAND KEY	FL		12/08/2025	7.250	403,478	0	1,390,000
1000569386	ARLETA	CA		12/08/2025	6.875	497,167	0	770,000
1000569390	LANCASTER	CA		12/08/2025	6.875	326,105	0	430,000
1000569394	CHESTER	PA		12/08/2025	6.875	135,686	0	205,000
1000569396	NORWALK	CA		12/08/2025	7.250	436,719	0	750,000
1000569398	WASHINGTON	DC		12/08/2025	7.750	297,413	0	385,000
1000569402	RIVERSIDE	CA		12/08/2025	7.250	385,341	0	640,000
1000569404	FRESNO	CA		12/08/2025	6.750	183,273	0	250,000
1000569408	RIVERDALE	IL		12/08/2025	7.990	129,217	0	166,000
1000569416	FORT MOHAVE	AZ		12/08/2025	6.875	310,311	0	500,000
1000569424	PATCHOGUE	NY		12/08/2025	7.250	306,402	0	390,000
1000569432	ALLEN	TX		12/08/2025	6.875	129,032	0	176,000
1000569436	PORTER	TX		12/08/2025	7.000	285,729	0	360,000
1000569440	MIAMI	FL		12/08/2025	6.500	532,599	0	1,275,000
1000569442	TRENTON	NJ		12/08/2025	7.500	275,007	0	350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000569448	CLINTON	MS		12/08/2025	7.250	229,558	0	295,000
1000569452	DEPEW	NY		12/08/2025	7.250	267,120	0	340,000
1000569456	SPRING	TX		12/08/2025	6.875	198,694	0	237,500
1000569460	MIAMI	FL		12/08/2025	6.500	335,391	0	1,730,000
1000569464	GERMANTOWN	MD		12/08/2025	7.125	344,496	0	550,000
1000569466	LACEY	WA		12/08/2025	7.250	309,467	0	369,000
1000569472	EDGEWOOD	WA		12/08/2025	6.625	653,640	0	790,000
1000569474	LAMPASAS	TX		12/08/2025	6.625	162,951	0	220,000
1000569482	GAITHERSBURG	MD		12/08/2025	7.250	278,863	0	380,000
1000569488	SUFFOLK	VA		12/08/2025	7.125	214,731	0	276,000
1000569498	SAUGUS	MA		12/08/2025	6.750	448,135	0	570,000
1000569500	EAST POINT	GA		12/08/2025	7.250	245,961	0	335,000
1000569504	EAST WINDSOR	NJ		12/08/2025	6.875	466,400	0	835,000
1000569508	HICKORY HILLS	IL		12/08/2025	7.750	203,565	0	300,000
1000569510	DENTON	TX		12/08/2025	6.375	205,538	0	305,000
1000569512	KAYSVILLE	UT		12/08/2025	6.875	422,625	0	575,000
1000569514	DENVER	CO		12/08/2025	6.875	450,589	0	609,000
1000569526	LEES SUMMIT	MO		12/08/2025	7.750	172,095	0	219,000
1000569534	LOS ANGELES	CA		12/08/2025	7.250	559,104	0	750,000
1000569540	EAGLE POINT	OR		12/29/2025	7.250	410,017	0	495,000
1000569545	SLINGERLANDS	NY		12/10/2025	6.875	321,885	0	435,000
1000569547	ATLANTA	GA		12/10/2025	7.050	301,125	0	379,000
1000569549	CHAPEL HILL	NC		12/10/2025	6.875	450,495	0	810,000
1000569553	ST PETERSBURG	FL		12/10/2025	7.175	314,119	0	398,000
1000569557	TACOMA	WA		12/10/2025	6.950	795,427	0	1,000,000
1000569559	CITRUS SPRINGS	FL		12/10/2025	7.075	200,295	0	275,000
1000569561	CITRUS SPRINGS	FL		12/10/2025	7.075	200,295	0	275,000
1000569563	CITRUS SPRINGS	FL		12/10/2025	7.075	200,295	0	275,000
1000569565	SARASOTA	FL		12/10/2025	7.562	281,214	0	475,000
1000569569	SMYRNA	GA		12/10/2025	7.262	420,535	0	532,000
1000569581	RENSSELAER	NY		12/10/2025	7.950	272,570	0	345,000
1000569585	LEHIGH ACRES	FL		12/10/2025	7.150	263,272	0	310,000
1000569587	FLORESVILLE	TX		12/10/2025	7.425	191,117	0	240,000
1000569601	SYRACUSE	NY		12/10/2025	7.400	246,133	0	290,000
1000569603	LEXINGTON	MI		12/10/2025	7.475	159,147	0	250,000
1000569605	GRAHAM	NC		12/10/2025	7.150	266,504	0	335,000
1000569621	ALPHARETTA	GA		12/10/2025	7.000	262,656	0	535,900
1000569625	DOUGLASVILLE	GA		12/10/2025	7.225	287,018	0	385,000
1000569627	SYRACUSE	NY		12/10/2025	7.675	218,001	0	274,000
1000569637	SPRING HILL	FL		12/10/2025	8.050	195,216	0	229,900
1000569643	WARNER ROBINS	GA		12/10/2025	7.425	152,775	0	193,000
1000569657	VICTORVILLE	CA		12/10/2025	7.250	469,480	0	570,000
1000569665	CHICAGO	IL		12/10/2025	6.875	585,613	0	715,000
1000569671	DAVIE	FL		12/10/2025	6.750	230,950	0	375,000
1000569673	MYRTLE BEACH	SC		12/10/2025	7.750	267,066	0	480,000
1000569681	COLLEGE GROVE	TN		12/10/2025	6.750	441,779	0	1,369,546
1000569687	EDGEWATER	NJ		12/10/2025	7.250	684,407	0	950,000
1000569689	ORMOND BEACH	FL		12/10/2025	6.990	311,106	0	410,500
1000569697	BRANDON	FL		12/10/2025	7.125	506,257	0	615,000
1000569699	MIDLAND	TX		12/10/2025	8.625	515,586	0	700,000
1000569705	SANTA CLARITA	CA		12/10/2025	7.625	1,704,613	0	2,260,000
1000569707	CONCORD	NC		12/10/2025	6.990	154,177	0	720,000
1000569709	EVANSTON	IL		12/10/2025	7.990	617,157	0	799,000
1000569719	SAVANNAH	GA		12/10/2025	6.750	249,865	0	299,000
1000569721	WARRENTON	VA		12/10/2025	7.625	793,259	0	1,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000569725	ATLANTA	GA		12/10/2025	7.125	1,095,300	0	1,325,000
1000569727	PIERSON	FL		12/10/2025	7.500	295,304	0	375,000
1000569729	HARTFORD	CT		12/10/2025	7.875	264,288	0	337,000
1000569741	ORANGE BEACH	AL		12/10/2025	7.500	468,935	0	567,000
1000569743	PARKER	CO		12/10/2025	7.875	296,975	0	355,000
1000569745	PEMBROKE PNES	FL		12/10/2025	7.250	229,446	0	518,000
1000569749	AMARILLO	TX		12/10/2025	7.250	1,333,427	0	1,625,000
1000569753	MARINA	CA		12/10/2025	6.750	1,106,292	0	1,385,000
1000569757	BRIDGEPORT	PA		12/10/2025	8.250	309,560	0	405,000
1000569767	CROWN POINT	IN		12/10/2025	6.500	281,359	0	389,990
1000569771	PT ORANGE	FL		12/10/2025	7.250	925,491	0	1,200,000
1000569775	MOUNT LAUREL	NJ		12/10/2025	7.250	373,641	0	559,000
1000569783	CONROE	TX		12/10/2025	7.625	177,483	0	500,000
1000569785	CLARKSVILLE	TN		12/10/2025	6.990	242,322	0	299,990
1000569787	RIVERSIDE	CA		12/10/2025	6.990	946,035	0	1,350,000
1000569789	PEN ARGYL	PA		12/10/2025	7.990	282,410	0	366,000
1000569793	HALLANDALE BEACH	FL		12/10/2025	6.990	187,463	0	245,000
1000569795	CLEARWATR BEACH	FL		12/10/2025	7.375	497,689	0	649,000
1000569797	CAPE CORAL	FL		12/10/2025	8.250	428,246	0	972,000
1000569803	CHAPMANSBORO	TN		12/10/2025	8.625	367,121	0	535,000
1000569815	HARRISBURG	PA		12/10/2025	7.500	265,391	0	345,000
1000569817	DELTONA	FL		12/10/2025	8.625	294,999	0	352,500
1000569821	SPLENDORA	TX		12/10/2025	7.250	144,720	0	189,000
1000569831	WINTER PARK	FL		12/10/2025	8.990	217,793	0	260,000
1000569833	CHATTANOOGA	TN		12/10/2025	7.625	178,584	0	220,000
1000569839	MILWAUKEE	WI		12/10/2025	7.500	181,106	0	230,000
1000569843	HOUSTON	TX		12/10/2025	7.875	199,784	0	285,000
1000569845	NORTH CHARLESTON	SC		12/10/2025	7.375	745,500	0	1,000,000
1000569847	FORT WORTH	TX		12/10/2025	7.750	191,640	0	250,000
1000569851	CHILOQUIN	OR		12/10/2025	7.625	157,787	0	220,000
1000569857	COTO DE CAZA	CA		12/10/2025	6.625	1,726,527	0	2,800,000
1000569859	SINTON	TX		12/10/2025	7.250	211,287	0	272,390
1000569861	GARDNERVILLE	NV		12/10/2025	6.875	1,375,069	0	1,662,500
1000569865	EDMOND	OK		12/10/2025	6.990	1,034,929	0	1,345,000
1000569877	LITTLE ROCK	AR		12/10/2025	7.375	129,829	0	154,300
1000569879	HUNTINGTN BEACH	CA		12/10/2025	6.875	870,639	0	1,050,000
1000569883	LAUREL	MD		12/10/2025	7.750	372,704	0	450,000
1000569887	KNOXVILLE	TN		12/10/2025	7.500	398,163	0	480,000
1000569889	CONVERSE	TX		12/10/2025	6.750	148,477	0	209,199
1000569891	SYRACUSE	NY		12/10/2025	7.875	236,715	0	300,000
1000569895	JOHNS CREEK	GA		12/10/2025	7.250	892,737	0	1,150,000
1000569897	SALINAS	CA		12/10/2025	6.990	926,468	0	1,119,000
1000569901	BATON ROUGE	LA		12/10/2025	7.875	284,357	0	336,590
1000569903	RANSON	WV		12/10/2025	6.990	214,529	0	279,990
1000569907	MIAMI BEACH	FL		12/10/2025	7.500	200,152	0	325,000
1000569909	LONE TREE	CO		12/10/2025	7.125	1,142,636	0	1,380,000
1000569915	BROOKLYN	NY		12/11/2025	6.375	1,201,774	0	2,050,000
1000569917	LOS ANGELES	CA		12/11/2025	6.999	1,238,160	0	1,565,000
1000569919	BENTONVILLE	AR		12/23/2025	7.875	377,740	0	480,000
1000570920	HUNTSVILLE	AL		12/18/2025	7.050	194,604	0	250,000
1000570938	WINTERVILLE	GA		12/29/2025	6.650	299,936	0	395,000
1000570956	TUCSON	AZ		12/18/2025	6.950	215,879	0	286,000
1000570964	PHILADELPHIA	PA		12/18/2025	6.580	463,295	0	688,000
1000570974	WEST JORDAN	UT		12/11/2025	6.499	297,401	0	465,000
1000570976	NASHVILLE	TN		12/10/2025	6.750	236,570	0	340,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000570980	GILBERT	AZ		12/10/2025	6.875	557,921	0	675,000
1000571004	WILKES-BARRE	PA		10/15/2025	6.317	182,276	0	245,000
1000571006	LEAVENWORTH	KS		10/15/2025	7.282	143,024	0	185,000
1000571014	SYRACUSE	NY		10/15/2025	7.041	123,308	0	160,000
1000571020	MUNCIE	IN		10/15/2025	6.775	1,049,665	0	1,386,000
1000571061	PICAYUNE	MS		10/15/2025	7.000	411,357	0	535,000
1000571067	CLEVELAND	OH		10/15/2025	7.325	120,379	0	150,000
1000571069	LAFAYETTE	IN		10/15/2025	6.725	241,145	0	308,000
1000571073	DUQUESNE	PA		10/15/2025	7.345	408,136	0	550,000
1000571080	KANSAS CITY	MO		10/15/2025	7.570	260,273	0	441,000
1000571091	KANKAKEE	IL		10/15/2025	7.000	160,307	0	209,000
1000571093	PEABODY	MA		10/15/2025	6.468	309,792	0	895,000
1000571103	HAGERSTOWN	MD		10/15/2025	7.461	301,705	0	415,000
1000571108	BAYTOWN	TX		10/15/2025	7.470	137,923	0	178,000
1000571112	CHICAGO	IL		10/15/2025	6.950	143,381	0	180,000
1000571124	ATLANTA	GA		10/15/2025	7.650	239,295	0	335,000
1000571132	FLORENCE	SC		10/15/2025	6.825	158,146	0	205,000
1000571138	LIMA	OH		10/15/2025	7.100	102,259	0	134,000
1000571150	FLORENCE	OR		10/15/2025	6.392	279,554	0	390,000
1000571159	WATERFORD	CT		10/15/2025	7.150	398,051	0	490,000
1000571161	CHICAGO	IL		10/15/2025	6.600	336,302	0	600,000
1000571165	PITTSBURGH	PA		10/15/2025	7.250	160,142	0	209,500
1000571169	BURLINGTON	NC		10/15/2025	6.725	197,898	0	240,000
1000571173	DURHAM	NC		10/15/2025	6.458	242,518	0	301,000
1000571193	NEW ORLEANS	LA		10/15/2025	7.914	157,443	0	210,000
1000571200	HARRISBURG	PA		10/15/2025	7.220	182,474	0	224,000
1000571206	MERIDEN	CT		10/15/2025	7.375	365,334	0	475,000
1000571214	MERIDEN	CT		10/15/2025	7.375	317,631	0	415,000
1000571216	ROCKFORD	IL		10/15/2025	5.817	125,869	0	162,000
1000571222	KANSAS CITY	MO		10/15/2025	7.270	134,124	0	170,000
1000571226	KANSAS CITY	MO		10/15/2025	6.958	113,469	0	150,000
1000571230	WEST HAVEN	CT		10/15/2025	7.414	230,808	0	325,000
1000571234	NORWICH	CT		10/15/2025	7.208	183,599	0	247,000
1000571238	INDIANAPOLIS	IN		10/15/2025	7.230	132,931	0	170,000
1000571242	TRENTON	NJ		10/15/2025	7.111	162,271	0	200,000
1000571262	CLEVELAND HEIGHTS	OH		10/15/2025	7.075	122,711	0	151,000
1000571274	ROCHESTER	NY		10/15/2025	6.902	135,661	0	175,000
1000571288	RAEFORD	NC		10/15/2025	7.030	109,035	0	160,000
1000571290	RAEFORD	NC		10/15/2025	7.030	111,079	0	163,000
1000571306	MOBILE	AL		10/16/2025	6.950	100,849	0	140,000
1000571312	VARIOUS	OH		10/16/2025	6.550	1,033,219	0	1,665,000
1000571337	ST. PETERSBURG	FL		10/16/2025	7.200	958,174	0	1,330,000
1000571341	ATLANTA	GA		10/16/2025	6.360	496,785	0	770,000
1000571343	CHICAGO	IL		10/16/2025	7.280	214,910	0	275,000
1000571347	CHARLOTTE	NC		10/16/2025	7.210	597,621	0	877,000
1000571352	QUAKERTOWN	PA		10/16/2025	6.900	435,769	0	566,000
1000571366	MONROE	NY		10/16/2025	7.400	481,525	0	630,000
1000571370	PATERSON	NJ		10/16/2025	7.100	636,985	0	825,000
1000571374	PATERSON	NJ		10/16/2025	7.100	636,985	0	825,000
1000571387	MONROE	NY		10/16/2025	7.400	481,525	0	630,000
1000571389	NEWARK	DE		10/16/2025	6.810	249,190	0	355,000
1000571399	DIBERVILLE	MS		10/16/2025	6.990	135,401	0	185,000
1000571409	DANBURY	CT		10/16/2025	6.860	565,125	0	790,000
1000571411	WEST BABYLON	NY		10/16/2025	6.750	493,338	0	615,000
1000571413	JACKSON	NJ		10/16/2025	6.850	337,829	0	570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000571425	BRIDGEPORT	CT		10/16/2025	6.990	767,058	0	990,000
1000571438	TYLER	TX		12/23/2025	6.625	273,132	0	380,000
1000571446	SMYRNA	DE		12/23/2025	7.125	192,304	0	235,000
1000571450	HENDERSONVILLE	NC		12/18/2025	6.750	245,738	0	390,000
1000571458	LAKE WORTH BEACH	FL		12/23/2025	6.875	398,957	0	700,000
1000571460	NEWARK	NJ		12/23/2025	7.250	621,244	0	814,000
1000571464	HAINESPORT	NJ		12/23/2025	6.875	508,707	0	625,000
1000571470	LOS ANGELES	CA		12/10/2025	6.625	1,285,738	0	1,590,000
1000571482	MEMPHIS	TN		12/23/2025	6.875	163,812	0	225,000
1000571506	SMITHFIELD	VA		12/23/2025	6.750	673,243	0	926,000
1000571534	WILMINGTON	CA		12/23/2025	7.000	503,108	0	665,000
1000571540	MANVEL	TX		12/23/2025	6.375	929,265	0	1,149,336
1000571550	ELIZABETH	NJ		12/23/2025	7.250	718,550	0	980,000
1000571564	CYPRESS	TX		12/23/2025	6.375	611,488	0	1,100,000
1000571578	WILMINGTON	CA		12/23/2025	7.500	676,394	0	815,000
1000571580	NAUGATUCK	CT		12/23/2025	6.750	318,863	0	410,000
1000571584	TRENTON	NJ		12/23/2025	6.750	219,683	0	285,000
1000571592	JACKSON	NJ		12/23/2025	6.875	422,822	0	550,000
1000571598	ARLINGTON	TX		12/23/2025	6.875	205,000	0	268,000
1000571614	DE SOTO	MO		12/23/2025	7.125	114,428	0	169,000
1000571624	DAYTON	OH		12/23/2025	8.000	110,669	0	135,000
1000571634	TOMBALL	TX		12/23/2025	6.375	891,084	0	1,230,000
1000571638	OXNARD	CA		12/23/2025	6.500	581,914	0	937,500
1000571644	KANSAS CITY	MO		12/23/2025	7.625	127,351	0	165,000
1000571648	PITTSFORD	NY		12/23/2025	6.750	355,886	0	455,000
1000571672	BRIDGEPORT	CT		12/23/2025	6.750	451,010	0	545,000
1000571678	COLUMBUS	OH		12/23/2025	7.375	169,062	0	220,000
1000571680	NUEVO	CA		12/23/2025	6.500	458,409	0	645,000
1000571692	OYSTER BAY	NY		12/23/2025	6.375	693,351	0	900,000
1000571700	LAKELAND	FL		12/23/2025	6.875	241,421	0	311,000
1000571712	WASHINGTON	MI		12/23/2025	6.625	632,374	0	770,000
1000571728	ORLANDO	FL		12/23/2025	6.875	202,001	0	260,000
1000571732	PLAINFIELD	NJ		12/23/2025	6.875	631,114	0	770,000
1000571746	LOS ANGELES	CA		12/23/2025	7.250	640,944	0	830,000
1000571748	COULTERVILLE	CA		12/23/2025	6.625	271,491	0	430,000
1000571760	FORT PIERCE	FL		12/23/2025	6.375	280,455	0	370,000
1000571780	SACRAMENTO	CA		12/23/2025	7.375	217,543	0	275,000
1000571786	LOS ANGELES	CA		12/23/2025	7.500	877,544	0	1,130,000
1000571792	MOBILE	AL		12/23/2025	7.375	155,847	0	185,000
1000571808	SACRAMENTO	CA		12/23/2025	7.500	477,255	0	577,000
1000571810	EXTON	PA		12/23/2025	6.625	767,794	0	1,115,000
1000571812	EXTON	PA		12/23/2025	6.625	767,794	0	1,108,000
1000571816	MIAMI	FL		12/23/2025	6.875	733,142	0	941,000
1000571820	SPARTANBURG	SC		12/23/2025	6.625	226,143	0	328,500
1000571822	DICKINSON	TX		12/23/2025	6.625	227,457	0	295,000
1000571836	PETERSBURG	VA		12/23/2025	6.750	217,797	0	285,000
1000571842	RICHMOND	VA		12/23/2025	6.625	181,233	0	275,000
1000571854	MEMPHIS	TN		12/23/2025	6.875	103,755	0	125,000
1000571868	HOUSTON	TX		12/29/2025	7.000	219,894	0	265,000
1000571870	CHARLOTTE	NC		12/23/2025	7.000	316,053	0	379,400
1000571872	SAN ANTONIO	TX		12/23/2025	7.500	271,401	0	350,000
1000571880	TUTTLE	OK		12/23/2025	7.125	115,731	0	139,000
1000571882	ARVADA	CO		12/23/2025	7.125	480,449	0	580,000
1000571886	SAUSALITO	CA		12/23/2025	6.875	785,579	0	945,000
1000571892	HEBER CITY	UT		12/23/2025	6.750	906,813	0	1,190,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000571924	VERO BEACH	FL		12/23/2025	6.625	652,881	0	800,000
1000571940	ALLENTOWN	PA		12/23/2025	6.875	339,735	0	435,000
1000571944	SCHENECTADY	NY		12/23/2025	7.250	180,711	0	229,000
1000571948	WEST VALLEY CITY	UT		12/23/2025	6.375	462,756	0	619,000
1000571970	MERIDEN	CT		12/23/2025	7.250	303,689	0	385,000
1000571978	SUSSEX	NJ		12/23/2025	6.500	337,435	0	465,000
1000571988	HOUSTON	TX		12/23/2025	7.375	218,963	0	260,000
1000571998	MONROE	GA		12/23/2025	6.875	206,213	0	265,000
1000572004	FRESNO	CA		12/23/2025	7.000	227,612	0	275,000
1000572010	LEESBURG	FL		12/23/2025	7.375	125,606	0	160,000
1000572026	LEHIGH ACRES	FL		12/23/2025	6.500	281,966	0	534,000
1000572044	ORLANDO	FL		12/23/2025	6.625	461,196	0	625,000
1000572046	MOBILE	AL		12/23/2025	7.500	155,875	0	200,000
1000572086	LONG BEACH	CA		12/23/2025	6.875	794,932	0	1,040,000
1000572096	PHOENIX	AZ		12/23/2025	7.125	543,612	0	810,000
1000572241	HUMBLE	TX		12/19/2025	6.499	330,607	0	436,000
1000572247	CONYERS	GA		12/19/2025	6.749	155,537	0	189,000
1000572251	HOUSTON	TX		12/19/2025	7.249	173,581	0	222,000
1000572271	PARKLAND	FL		12/19/2025	6.999	857,184	0	1,100,000
1000572291	SPRING VALLEY	CA		11/25/2025	6.624	734,421	0	895,000
1000572311	COEUR D'ALENE	ID		11/25/2025	6.999	389,680	0	550,000
1000572315	FOUNTAIN HILLS	AZ		11/25/2025	6.999	1,632,015	0	1,965,749
1000572333	MIDDLE ISLAND	NY		12/19/2025	6.749	333,892	0	500,000
1000572337	LAWRENCEVILLE	GA		11/25/2025	6.874	316,257	0	381,900
1000572353	GREENVILLE	SC		11/25/2025	6.999	1,189,571	0	1,475,000
1000572361	DAYTON	OH		12/19/2025	7.249	365,507	0	440,000
1000572373	NEW ORLEANS	LA		12/19/2025	6.375	149,169	0	208,000
1000572399	LAND O LAKES	FL		11/25/2025	6.990	275,146	0	485,000
1000572401	SAINT GEORGE	UT		12/19/2025	6.749	714,557	0	920,000
1000572413	DALTON	GA		12/19/2025	6.750	195,077	0	294,500
1000572423	WOODLAND	CA		12/29/2025	6.375	276,753	0	710,000
1000572453	SOUTH GATE	CA		12/19/2025	6.374	583,261	0	839,000
1000572473	ORLANDO	FL		11/25/2025	7.249	245,737	0	335,000
1000572491	VENICE	FL		12/19/2025	7.249	261,750	0	325,000
1000572507	FUQUAY VARINA	NC		12/19/2025	6.499	379,554	0	590,000
1000572515	BROOKFIELD	CT		12/19/2025	7.124	244,407	0	320,000
1000572521	WENDELL	NC		12/19/2025	6.499	229,038	0	370,000
1000572523	NEW SMYRNA BEACH	FL		12/19/2025	6.999	517,847	0	665,000
1000572569	COLUMBUS	OH		12/19/2025	6.990	269,955	0	325,000
1000572573	SACRAMENTO	CA		12/19/2025	6.990	244,736	0	315,000
1000572611	PACOIMA	CA		12/29/2025	6.875	206,000	0	435,000
1000572625	COLORADO SPRINGS	CO		12/29/2025	6.625	228,033	0	798,000
1000572627	PACOIMA	CA		12/29/2025	6.875	221,450	0	442,000
1000572629	HOUSTON	TX		12/19/2025	6.625	288,941	0	445,000
1000572631	VISALIA	CA		12/19/2025	6.750	155,401	0	363,000
1000572661	VALLEJO	CA		12/19/2025	6.500	326,306	0	425,000
1000572675	SPRING	TX		12/19/2025	6.500	269,518	0	339,000
1000572681	CHICO	CA		12/19/2025	6.990	706,035	0	850,000
1000572685	GALLATIN	TN		12/19/2025	6.750	481,892	0	796,000
1000572707	TOMS RIVER	NJ		12/19/2025	7.125	412,338	0	500,000
1000572711	GLENDALE	AZ		12/19/2025	6.625	130,594	0	160,000
1000572729	MIAMI	FL		12/19/2025	6.875	533,697	0	700,000
1000572731	BERKELEY	CA		12/19/2025	6.875	821,911	0	1,150,000
1000572741	SYLACAUGA	AL		12/19/2025	7.250	140,227	0	170,500
1000572749	BRIDGEPORT	CT		12/19/2025	6.990	661,785	0	800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000572753	DELANO	CA		12/19/2025	6.500	205,650	0	335,000
1000572801	CANOGA PARK	CA		12/19/2025	6.375	334,800	0	670,000
1000572819	OLIVE BRANCH	MS		12/19/2025	6.625	252,311	0	308,000
1000572823	KNOXVILLE	TN		12/19/2025	6.875	238,877	0	332,000
1000572829	CANYON LAKE	CA		12/19/2025	6.375	393,459	0	625,000
1000572835	DELAWARE	OH		12/19/2025	6.749	384,882	0	495,540
1000572843	WILDWOOD	NJ		11/25/2025	6.624	240,150	0	390,000
1000572847	ATLANTA	GA		12/19/2025	6.624	286,352	0	490,000
1000572855	KATY	TX		11/25/2025	7.999	150,258	0	180,000
1000572859	BRENTWOOD	NY		11/25/2025	6.999	435,932	0	645,000
1000572871	PLAINVIEW	NY		12/19/2025	7.124	653,997	0	795,000
1000572877	CINCINNATI	OH		11/25/2025	6.874	223,623	0	310,000
1000572879	COLONIE	NY		12/19/2025	7.624	284,409	0	340,000
1000572889	PAWCATUCK	CT		12/19/2025	6.499	179,923	0	350,000
1000572927	SAINT CHARLES	MO		12/29/2025	6.874	216,662	0	297,000
1000572929	WENTZVILLE	MO		12/29/2025	7.499	218,762	0	278,000
1000572939	CAMARILLO	CA		12/11/2025	7.124	1,052,603	0	1,400,000
1000572947	SANIBEL	FL		12/23/2025	6.499	666,738	0	1,250,000
1000573728	CENTER POINT	AL		12/18/2025	6.740	141,023	0	202,000
1000573752	CHARLESTON	WV		12/18/2025	7.130	125,863	0	173,000
1000573764	NORTH KINGSTOWN	RI		12/18/2025	6.580	359,937	0	500,000
1000573766	PHILADELPHIA	PA		12/18/2025	7.050	483,890	0	660,000
1000573770	MICHIGAN CITY	IN		12/18/2025	6.900	116,168	0	158,000
1000573772	MARIETTA	GA		12/18/2025	6.900	255,394	0	327,000
1000573774	TARZANA	CA		12/11/2025	7.249	647,400	0	830,000
1000573778	CHARLESTON	WV		12/18/2025	7.130	115,567	0	160,000
1000573788	AUBURN HILLS	MI		12/18/2025	6.730	209,030	0	300,000
1000573804	SCARBOROUGH	ME		12/11/2025	6.999	419,656	0	1,700,000
1000573814	OAK RIDGE	TN		12/29/2025	6.510	337,273	0	520,000
1000573834	MILWAUKEE	WI		12/29/2025	7.110	132,750	0	170,000
1000573842	DETROIT	MI		12/29/2025	7.080	193,072	0	280,000
1000573844	MILWAUKEE	WI		12/18/2025	7.110	116,711	0	150,000
1000573852	COLUMBIA	SC		12/23/2025	7.250	185,233	0	240,000
1000573860	BIG LAKE	AK		12/11/2025	7.249	495,040	0	595,000
1000573882	STATEN ISLAND	NY		12/11/2025	6.374	206,000	0	675,000
1000573907	CHESAPEAKE	VA		12/29/2025	6.840	213,043	0	275,000
1000573913	NEWARK	NJ		12/11/2025	6.874	287,296	0	761,000
1000573915	GREENVILLE	SC		12/18/2025	6.120	103,330	0	204,000
1000573920	AKRON	OH		12/29/2025	7.500	112,117	0	142,000
1000573922	DALLAS	TX		12/23/2025	7.000	158,473	0	202,000
1000573928	BRENTWOOD	PA		12/29/2025	7.130	145,234	0	190,000
1000573930	CLARKSVILLE	TN		12/23/2025	6.875	191,876	0	251,000
1000573936	SPARTANBURG	SC		12/18/2025	6.660	191,196	0	229,000
1000573942	TOTOWA	NJ		12/11/2025	6.875	561,085	0	675,000
1000573954	SAN ANTONIO	TX		12/23/2025	6.750	151,062	0	195,000
1000573956	WILKES BARRE	PA		12/11/2025	7.000	294,284	0	385,000
1000573960	LOS ANGELES	CA		11/13/2025	6.749	2,374,451	0	3,150,000
1000574092	NEWPORT BEACH	CA		12/17/2025	6.625	1,785,484	0	4,150,000
1000574102	SEASIDE	CA		12/17/2025	6.250	506,927	0	710,000
1000574104	UPLAND	CA		12/17/2025	6.875	857,534	0	1,175,000
1000574110	PHOENIX	AZ		12/17/2025	6.125	372,792	0	560,000
1000574114	PHOENIX	AZ		12/17/2025	6.125	352,821	0	530,000
1000574116	PHOENIX	AZ		12/17/2025	6.125	346,164	0	520,000
1000574118	PHOENIX	AZ		12/17/2025	6.125	369,463	0	555,000
1000574122	MIRAMAR	FL		12/17/2025	6.750	691,135	0	839,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000574124	FAIRFAX	VA		12/17/2025	6.875	373,769	0	760,000
1000574130	NEEDLES	CA		12/17/2025	6.500	1,010,549	0	1,600,000
1000574152	NORTH FOND DU LAC	WI		12/17/2025	6.875	139,790	0	168,000
1000574162	BEAR	DE		12/17/2025	6.500	213,466	0	263,000
1000574172	SANGER	CA		12/17/2025	6.875	538,888	0	650,000
1000574178	RANCHO SANTA MARGARITA	CA		12/17/2025	6.625	715,567	0	865,000
1000574180	RICHMOND	TX		12/17/2025	6.375	1,723,528	0	2,600,000
1000574221	PALM BAY	FL		12/11/2025	6.874	349,440	0	420,000
1000574225	STATEN ISLAND	NY		12/11/2025	6.875	679,229	0	964,000
1000574227	WESTLAKE VILLAGE	CA		12/18/2025	6.499	1,850,810	0	2,450,000
1000574233	PENSACOLA	FL		12/11/2025	7.250	268,389	0	370,000
1000574243	VARIOUS	KY		11/05/2025	6.000	810,544	0	1,861,000
1000574250	BEEVILLE	TX		11/05/2025	7.000	152,894	0	200,000
1000574254	CINCINNATI	OH		11/05/2025	6.625	175,950	0	250,000
1000574256	SILOAM SPRINGS	AR		11/05/2025	6.750	120,755	0	169,000
1000574258	RICHMOND	VA		11/05/2025	7.250	163,919	0	210,000
1000574271	HANOVER	PA		11/05/2025	7.125	188,040	0	246,000
1000574273	CLEVELAND	OH		11/05/2025	7.000	115,173	0	175,000
1000574275	GONZALES	LA		11/05/2025	6.500	192,209	0	253,000
1000574277	IRVING	TX		11/05/2025	6.500	202,050	0	330,000
1000574281	IRVING	TX		11/05/2025	6.625	170,219	0	280,000
1000574287	PITTSBURGH	PA		11/05/2025	6.750	636,135	0	834,000
1000574289	SPRING	TX		11/05/2025	6.625	121,165	0	201,500
1000574291	COLUMBUS	OH		11/05/2025	6.625	163,430	0	214,000
1000574293	TEXAS CITY	TX		11/05/2025	7.000	137,393	0	190,000
1000574299	PENSACOLA	FL		11/05/2025	6.750	642,989	0	893,000
1000574304	BRICK	NJ		11/05/2025	7.000	336,540	0	445,000
1000574308	JACKSONVILLE	FL		11/05/2025	6.875	122,500	0	160,000
1000574310	VARIOUS	TX		11/05/2025	6.250	655,427	0	990,000
1000574317	STRONGSVILLE	OH		11/05/2025	7.125	321,124	0	390,000
1000574319	GROVETOWN	GA		11/05/2025	6.625	253,311	0	319,000
1000574321	EWING	NJ		11/05/2025	6.250	300,468	0	500,000
1000574327	PUNTA GORDA	FL		11/05/2025	6.500	283,192	0	403,000
1000574329	DURHAM	NC		11/05/2025	7.125	272,078	0	350,000
1000574335	CHATTANOOGA	TN		11/05/2025	7.125	227,719	0	315,000
1000574351	WILMINGTON	NC		11/05/2025	6.750	264,675	0	328,000
1000574353	MEMPHIS	TN		11/05/2025	6.625	171,310	0	225,000
1000574355	HINESVILLE	GA		11/05/2025	6.625	156,935	0	210,000
1000574363	MCKINNEY	TX		11/05/2025	6.375	235,633	0	395,000
1000574369	VARIOUS	NC		11/05/2025	6.500	597,986	0	870,000
1000574374	TRENTON	NJ		11/05/2025	7.125	271,659	0	355,000
1000574396	CIBOLO	TX		11/05/2025	6.375	379,346	0	535,000
1000574398	AUGUSTA	GA		11/05/2025	6.375	157,329	0	221,000
1000574400	HUNTSVILLE	AL		11/05/2025	6.125	134,694	0	190,000
1000574415	ROANOKE	VA		11/05/2025	6.625	126,554	0	165,000
1000574419	WICKLIFFE	OH		11/05/2025	6.875	190,765	0	252,000
1000574421	PRAIRIEVILLE	LA		11/05/2025	6.625	181,785	0	235,000
1000574427	COLUMBUS	OH		11/05/2025	7.000	180,907	0	220,000
1000574736	ALBANY	NY		12/23/2025	7.020	2,040,698	0	2,699,000
1000574750	CLEBURNE	TX		12/23/2025	6.560	759,695	0	1,135,000
1000574754	VARIOUS	NJ		12/23/2025	6.310	1,963,774	0	2,957,250
1000574769	BUFFALO	NY		12/23/2025	6.210	2,244,502	0	3,380,000
1000574822	LOS ANGELES	CA		12/10/2025	6.875	2,159,997	0	2,600,000
1000577262	BOZEMAN	MT		12/15/2025	6.750	1,479,281	0	2,200,000
1000577266	BROOKLYN	NY		12/15/2025	7.000	988,136	0	1,575,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000577272	HARVEY	LA		12/15/2025	7.500	167,796	0	220,000
1000577276	ATLANTA	GA		12/15/2025	7.250	220,500	0	300,000
1000577280	SOUTH FULTON	GA		12/15/2025	7.250	196,980	0	268,000
1000577282	DECATUR	GA		12/15/2025	7.250	180,863	0	265,000
1000577286	DECATUR	GA		12/15/2025	7.250	220,500	0	300,000
1000577292	FOREST PARK	GA		12/15/2025	7.125	210,210	0	286,000
1000577294	ATLANTA	GA		12/15/2025	7.250	253,575	0	345,000
1000577296	HOWARD	CO		12/15/2025	6.875	325,925	0	765,000
1000577300	SAN LUIS OBISPO	CA		12/15/2025	6.990	939,489	0	1,325,000
1000577304	SAN ANTONIO	TX		12/15/2025	7.500	133,086	0	185,000
1000577306	SAN ANTONIO	TX		12/15/2025	7.500	94,959	0	132,000
1000577308	EL CAJON	CA		12/15/2025	6.875	290,895	0	435,000
1000577310	TULSA	OK		12/15/2025	6.875	179,011	0	235,000
1000577314	GLEN GARDNER	NJ		12/15/2025	7.375	580,232	0	699,000
1000577316	GREENSBORO	GA		12/15/2025	7.250	715,910	0	920,000
1000577320	CLEVELAND	OH		12/15/2025	7.375	199,970	0	262,000
1000577326	HOUSTON	TX		12/15/2025	6.625	167,346	0	228,000
1000577328	MEMPHIS	TN		12/15/2025	7.250	94,948	0	132,000
1000577330	HANAHAN	SC		12/15/2025	7.625	161,215	0	198,000
1000577332	DORCHESTER	MA		12/15/2025	6.875	508,707	0	1,050,000
1000577338	RICHMOND	TX		12/15/2025	6.500	133,535	0	430,000
1000577342	PAYSON	AZ		12/15/2025	7.125	1,065,369	0	1,370,000
1000577348	PETAL	MS		12/15/2025	7.000	121,446	0	145,000
1000577350	STRATHAM	NH		12/15/2025	8.125	1,004,932	0	1,750,000
1000577354	LAKEVILLE	MA		12/15/2025	6.500	437,404	0	810,000
1000577360	FULLERTON	CA		12/15/2025	7.000	581,462	0	900,000
1000577362	READING	PA		12/15/2025	7.250	122,208	0	200,000
1000577366	CYPRESS	TX		12/15/2025	7.375	325,650	0	400,000
1000577370	KIRKLAND	WA		12/15/2025	6.375	1,055,090	0	1,390,000
1000577372	FALL RIVER	MA		12/15/2025	8.250	643,398	0	790,000
1000577380	BISBEE	AZ		12/15/2025	7.375	135,139	0	172,000
1000577382	ROCKY MOUNT	NC		12/15/2025	6.625	226,971	0	288,990
1000577384	ORANGE	CA		12/15/2025	7.250	1,329,168	0	1,990,000
1000577388	EDMOND	OK		12/15/2025	7.375	704,146	0	850,000
1000577392	NORRISTOWN	PA		12/15/2025	6.750	128,909	0	211,000
1000577394	WILLIAMS	AZ		12/15/2025	6.875	238,594	0	740,000
1000577396	FREEPORT	TX		12/15/2025	8.125	114,014	0	140,000
1000577402	JURUPA VALLEY	CA		12/15/2025	6.875	444,648	0	605,000
1000577410	COSTA MESA	CA		12/15/2025	6.875	741,591	0	915,000
1000577416	LATHROP	CA		12/15/2025	7.000	395,569	0	550,000
1000577418	GILBERT	AZ		12/15/2025	7.625	755,466	0	910,000
1000577424	BROOKLYN	NY		12/15/2025	8.250	908,247	0	1,250,000
1000577426	FAIRVIEW	TX		12/15/2025	6.500	636,352	0	1,500,000
1000577430	WEST YELLOWSTONE	MT		12/15/2025	6.750	736,664	0	1,114,000
1000577436	CASTRO VALLEY	CA		12/15/2025	6.750	1,420,263	0	1,710,000
1000577446	MONROE	LA		12/15/2025	6.500	195,273	0	248,000
1000577450	SHERWOOD	AR		12/15/2025	6.750	114,552	0	150,000
1000577452	KERNERSVILLE	NC		12/15/2025	7.000	102,831	0	139,000
1000577454	LAKE FOREST	CA		12/15/2025	6.750	1,303,106	0	1,675,000
1000577460	WEST DEPTFORD	NJ		12/15/2025	7.250	261,463	0	315,000
1000577466	FAYETTEVILLE	NC		12/15/2025	6.375	504,620	0	650,000
1000577468	LOS ANGELES	CA		12/15/2025	6.875	1,145,250	0	1,380,000
1000577472	BLACKWOOD	NJ		12/15/2025	7.250	435,772	0	525,000
1000577478	FULLERTON	CA		12/15/2025	6.750	1,054,155	0	1,355,000
1000577480	REDLANDS	CA		12/15/2025	7.125	370,082	0	455,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000577484	ROHNERT PARK	CA		12/15/2025	6.625	707,274	0	910,000
1000577486	BUFFALO	NY		12/15/2025	6.875	324,165	0	410,000
1000577488	WILMINGTON	CA		12/15/2025	6.750	434,237	0	780,000
1000577490	DALLAS	TX		12/15/2025	6.875	1,243,770	0	1,950,000
1000577498	CARROLLTON	TX		12/15/2025	6.500	263,119	0	322,000
1000577504	VANCOUVER	WA		12/15/2025	7.250	534,239	0	750,000
1000577506	JEROME	ID		12/15/2025	6.875	214,064	0	263,000
1000577510	NORRISTOWN	PA		12/15/2025	6.750	152,736	0	250,000
1000577522	LOS ANGELES	CA		12/15/2025	6.500	798,616	0	1,100,000
1000577524	AGOURA HILLS	CA		12/15/2025	6.375	461,507	0	1,550,000
1000577528	FORT WAYNE	IN		12/15/2025	6.875	140,576	0	209,000
1000577532	ROWLETT	TX		12/15/2025	6.500	298,304	0	360,000
1000577534	DETROIT	MI		12/15/2025	9.249	122,378	0	170,000
1000577536	COLUMBUS	OH		12/15/2025	6.750	132,371	0	260,000
1000577542	HARTFORD	CT		12/15/2025	7.875	240,642	0	315,000
1000577546	BOYNTON BEACH	FL		12/19/2025	6.999	2,318,866	0	3,100,000
1000577550	NORTH PORT	FL		12/19/2025	6.749	249,962	0	345,000
1000577564	JENSEN BEACH	FL		12/19/2025	6.124	169,554	0	409,000
1000577568	DURHAM	NC		12/19/2025	6.249	252,329	0	744,000
1000577570	TRENTON	NJ		12/19/2025	6.999	174,476	0	240,000
1000577582	MIDDLETOWN	NY		12/19/2025	7.124	339,998	0	440,000
1000577586	LAKEWOOD	NJ		12/19/2025	6.374	667,975	0	1,200,000
1000577592	YONKERS	NY		12/19/2025	6.624	380,853	0	610,000
1000577614	MESQUITE	TX		12/19/2025	6.999	211,321	0	293,000
1000577622	ASHAWAY	RI		12/29/2025	7.499	412,981	0	556,000
1000577636	HARTFORD	CT		12/19/2025	7.374	410,967	0	485,000
1000577640	EDISON	NJ		12/19/2025	6.749	337,457	0	450,000
1000577642	VALLEY COTTAGE	NY		12/29/2025	6.999	508,937	0	615,000
1000577670	CHELSEA	MA		12/19/2025	6.624	777,326	0	1,070,000
1000577702	MARIETTA	GA		12/19/2025	6.749	278,927	0	338,500
1000577716	MESA	AZ		12/29/2025	6.749	273,735	0	505,000
1000577718	PARADISE VALLEY	AZ		12/19/2025	7.124	597,082	0	718,800
1000577732	THORNTON	CO		12/19/2025	6.874	214,060	0	720,000
1000577808	CANTON	GA		12/29/2025	7.500	281,659	0	340,000
1000577846	QUINCY	MA		12/19/2025	6.874	591,037	0	760,000
1000577864	LAWRENCEVILLE	GA		12/29/2025	7.249	242,361	0	350,000
1000577890	ORLANDO	FL		12/19/2025	6.874	495,455	0	596,000
1000577936	JUPITER	FL		12/19/2025	6.874	388,824	0	535,000
1000577958	DALLAS	TX		12/19/2025	6.749	693,043	0	970,000
1000577964	TAMPA	FL		12/19/2025	5.999	259,390	0	450,000
1000578044	CLERMONT	FL		12/19/2025	6.499	190,984	0	312,000
1000578064	BOCA RATON	FL		12/19/2025	6.875	817,081	0	1,025,000
1000578068	FLUSHING	NY		12/19/2025	6.750	907,326	0	1,100,000
1000578074	LONG BRANCH	NJ		12/29/2025	6.625	1,419,311	0	2,125,000
1000578076	BROOKLYN	NY		12/29/2025	7.500	1,561,677	0	2,125,000
1000578092	FAR ROCKAWAY	NY		12/19/2025	6.625	690,519	0	1,100,000
1000578094	HOLLYWOOD	FL		12/19/2025	6.990	685,467	0	840,000
1000578110	FLUSHING	NY		12/29/2025	6.499	682,195	0	975,000
1000578112	RICHMOND HILL	NY		12/19/2025	7.624	763,202	0	970,000
1000578122	QUEEN CREEK	AZ		12/19/2025	6.874	443,111	0	570,000
1000578126	GLENSHAW	PA		12/19/2025	6.874	358,294	0	460,000
1000578146	SMITHTOWN	NY		12/29/2025	6.874	685,243	0	825,000
1000578176	LINCOLN	RI		12/29/2025	7.499	410,665	0	570,000
1000578188	NORTH CALDWELL	NJ		12/19/2025	6.499	824,445	0	1,346,000
1000578226	SPRING	TX		12/18/2025	7.375	888,939	0	1,222,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000578230	LINDEN	NJ		12/18/2025	6.999	943,944	0	1,300,000
1000578246	POUGHKEEPSIE	NY		11/03/2025	7.020	338,091	0	465,000
1000578252	RALEIGH	NC		11/03/2025	6.870	1,797,898	0	2,868,000
1000578259	BURLINGTON	NC		11/03/2025	7.050	1,364,237	0	1,860,000
1000578274	ST. LOUIS	MO		11/03/2025	7.190	373,026	0	485,000
1000578278	TRENTON	NJ		11/03/2025	6.740	293,758	0	405,000
1000578285	COLUMBUS	OH		11/03/2025	7.430	189,494	0	263,000
1000578291	BELLPORT	NY		11/03/2025	6.700	436,588	0	530,000
1000578293	FRIENDSWOOD	TX		11/03/2025	7.090	776,335	0	1,062,000
1000578307	TOMS RIVER	NJ		11/03/2025	6.230	360,347	0	660,000
1000578313	FLOSSMOOR	IL		11/03/2025	7.250	171,292	0	220,000
1000578322	BERWYN	IL		11/03/2025	6.640	297,896	0	390,000
1000578328	CHICAGO	IL		11/03/2025	7.400	720,511	0	1,000,000
1000578330	ALBANY	NY		11/03/2025	6.950	195,292	0	257,000
1000578334	BELLWOOD	IL		11/03/2025	6.990	246,939	0	340,000
1000578340	GRAND RAPIDS	MI		11/03/2025	7.490	231,074	0	297,000
1000578342	AIRMONT	NY		11/03/2025	6.400	468,147	0	950,000
1000578353	BROOKLYN	NY		11/03/2025	7.050	1,016,562	0	1,400,000
1000578359	CHICAGO	IL		11/03/2025	6.720	193,395	0	250,000
1000578363	HOUSTON	TX		11/03/2025	7.580	397,530	0	520,000
1000578377	WEST HARTFORD	CT		11/03/2025	6.650	944,405	0	1,400,000
1000578381	CROWN POINT	IN		11/03/2025	6.510	191,448	0	265,000
1000578383	CINCINNATI	OH		11/03/2025	7.170	268,559	0	345,000
1000578389	NAPERVILLE	IL		11/03/2025	6.650	440,611	0	660,000
1000578393	SICKLERVILLE	NJ		11/03/2025	6.570	176,527	0	245,000
1000578403	BRONX	NY		12/23/2025	6.875	851,890	0	1,025,000
1000578411	SOMERVILLE	MA		12/23/2025	6.375	990,886	0	1,745,000
1000578415	AMSTERDAM	NY		12/23/2025	6.625	193,760	0	265,000
1000578417	CHULA VISTA	CA		12/29/2025	6.625	983,281	0	2,300,000
1000578421	HOUSTON	TX		12/23/2025	6.990	97,849	0	125,000
1000578425	MIDDLETOWN	NY		12/23/2025	6.875	391,000	0	510,000
1000578431	MASPETH	NY		12/23/2025	7.750	953,008	0	1,144,800
1000578433	KILLEEN	TX		12/23/2025	6.875	190,824	0	245,000
1000578439	WOODRUFF	SC		12/23/2025	6.750	272,475	0	327,990
1000578469	MISSION VIEJO	CA		12/23/2025	6.500	417,540	0	920,000
1000578481	HILLSIDE	NJ		12/23/2025	6.875	427,399	0	560,000
1000578485	KANSAS CITY	MO		12/23/2025	7.625	140,566	0	181,000
1000578509	RICHMOND	VA		12/23/2025	6.500	305,073	0	449,000
1000578515	RICHMOND	VA		12/23/2025	6.500	299,139	0	410,000
1000578523	YONKERS	NY		12/23/2025	6.625	904,682	0	1,250,000
1000578527	WINDEMERE	FL		12/23/2025	6.500	388,577	0	475,000
1000578529	YUBA CITY	CA		12/23/2025	6.625	392,172	0	822,000
1000578537	BALLWIN	MO		12/23/2025	6.375	220,535	0	495,000
1000578539	TOWNSEND	DE		12/23/2025	6.500	241,913	0	330,000
1000578553	CLEVELAND	OH		12/23/2025	6.875	200,917	0	260,000
1000578571	CHATTANOOGA	TN		12/23/2025	7.250	441,519	0	530,000
1000578577	JACKSONVILLE	FL		12/23/2025	7.625	234,971	0	300,000
1000578585	CHICAGO	IL		12/29/2025	7.875	302,738	0	365,000
1000578599	KINGSTON	PA		12/23/2025	7.500	146,947	0	195,000
1000578603	LAFAYETTE	IN		12/23/2025	7.000	214,512	0	275,000
1000578607	LAFAYETTE	IN		12/23/2025	6.625	163,223	0	225,000
1000578611	SAINT PETERSBURG	FL		12/29/2025	7.750	284,181	0	371,000
1000578615	SAINT PETERSBURG	FL		12/29/2025	7.750	202,771	0	264,000
1000578625	MIAMI	FL		12/23/2025	6.500	528,911	0	650,000
1000578647	SOMERSET	NJ		12/23/2025	6.750	489,106	0	630,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000578649	NEW BRUNSWICK	NJ		12/23/2025	6.625	741,632	0	958,000
1000578653	SEALE	AL		12/23/2025	6.500	156,107	0	235,000
1000578667	RANDOLPH	MA		12/23/2025	7.125	482,164	0	610,000
1000578671	SMYRNA	DE		12/29/2025	6.750	297,580	0	360,000
1000578689	NASHVILLE	TN		12/23/2025	6.625	216,590	0	264,000
1000578699	SPRING	TX		12/23/2025	6.500	177,927	0	216,000
1000578701	SINCLAIR	WY		12/23/2025	7.625	104,577	0	134,000
1000578719	HEMPSTEAD	NY		12/23/2025	6.375	344,454	0	680,000
1000578723	WINSTON SALEM	NC		12/23/2025	6.750	225,471	0	269,900
1000578729	PORTSMOUTH	VA		12/23/2025	6.625	182,665	0	220,000
1000578739	BUFFALO	NY		12/23/2025	7.500	153,966	0	194,000
1000578741	BUFFALO	NY		12/23/2025	7.500	150,792	0	190,000
1000578747	PASSAIC	NJ		12/23/2025	6.875	653,547	0	855,000
1000578759	JACKSONVILLE	FL		12/29/2025	7.625	234,573	0	300,000
1000578765	EAST MEADOW	NY		12/23/2025	7.125	690,946	0	880,000
1000578767	MAMMOTH LAKES	CA		12/29/2025	6.625	1,294,808	0	1,985,000
1000578777	ALPHA	NJ		12/23/2025	6.750	182,078	0	250,000
1000578779	TACOMA	WA		12/29/2025	6.625	375,284	0	491,000
1000578801	KISSIMMEE	FL		12/23/2025	6.750	189,902	0	230,000
1000578807	LA MIRADA	CA		12/23/2025	6.625	746,856	0	925,000
1000578813	ALPHA	NJ		12/23/2025	6.875	207,787	0	284,000
1000578815	LITTLE ELM	TX		12/23/2025	7.625	202,657	0	260,000
1000578825	ORMOND BEACH	FL		12/23/2025	6.625	516,449	0	670,000
1000578827	KNOXVILLE	TN		12/23/2025	6.625	184,420	0	255,000
1000578863	PITTSBORO	NC		12/23/2025	6.875	215,313	0	295,000
1000578875	DAYTON	OH		12/23/2025	6.875	123,641	0	160,000
1000578879	PORTER RANCH	CA		12/29/2025	6.875	1,815,876	0	2,340,000
1000578881	LOS ANGELES	CA		12/29/2025	6.875	1,945,601	0	2,500,000
1000578889	SCHENECTADY	NY		12/23/2025	6.750	156,447	0	225,000
1000578893	ALBANY	NY		12/23/2025	7.500	293,637	0	375,000
1000578919	SUPPLY	NC		12/23/2025	7.000	287,464	0	351,940
1000578939	MISSION VIEJO	CA		12/23/2025	6.750	1,851,158	0	2,405,000
1000578941	PEARLAND	TX		12/23/2025	6.375	243,755	0	361,000
1000578949	FISHERS	IN		12/23/2025	7.000	266,785	0	317,995
1000578951	ALHAMBRA	CA		12/23/2025	6.250	539,146	0	1,370,000
1000578977	DALLAS	TX		12/23/2025	6.875	409,407	0	525,000
1000578987	TRENTON	NJ		12/23/2025	6.750	227,964	0	295,000
1000578993	RIVERDALE	GA		12/23/2025	6.375	246,778	0	318,000
1000578997	NORTH CHESTERFIELD	VA		12/23/2025	6.500	162,060	0	207,500
1000579001	LAWRENCE	NJ		12/29/2025	7.125	539,692	0	650,000
1000579005	AUSTIN	TX		12/29/2025	6.750	2,329,600	0	2,800,000
1000579021	LA VERGNE	TN		12/23/2025	7.250	259,805	0	310,000
1000579031	CONCORD	NH		12/23/2025	7.000	370,970	0	475,000
1000579047	STEPHENVILLE	TX		12/23/2025	6.500	109,574	0	310,000
1000579051	TUSTIN	CA		12/23/2025	6.750	1,026,554	0	1,343,000
1000579057	BROOKLYN	NY		12/23/2025	7.125	1,572,226	0	2,015,000
1000579075	MISSION	TX		12/23/2025	6.375	441,535	0	540,000
1000579103	SAN BERNARDINO	CA		12/23/2025	6.875	530,816	0	638,000
1000579111	WEATHERFORD	TX		12/23/2025	7.125	177,131	0	233,000
1000579123	LA JOLLA	CA		12/23/2025	6.875	1,656,892	0	2,000,000
1000579135	NAPLES	FL		12/23/2025	6.875	358,020	0	468,000
1000579141	SACRAMENTO	CA		12/23/2025	6.625	795,307	0	1,175,000
1000579157	FORT LAUDERDALE	FL		12/23/2025	6.875	2,157,850	0	2,900,000
1000579169	BROOKLYN	NY		12/23/2025	7.375	1,403,296	0	1,800,000
1000579189	ASHLAND	WI		12/23/2025	7.750	146,168	0	189,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000579197	CHATTANOOGA	TN		12/23/2025	6.875	251,315	0	325,000
1000579388	BAY SHORE	NY		11/03/2025	6.950	456,351	0	650,000
1000579390	TRENTON	NJ		11/03/2025	6.800	1,420,768	0	2,021,000
1000579401	WILMINGTON	NC		11/03/2025	6.390	230,931	0	346,000
1000579407	ROSEMOUNT	MN		11/03/2025	6.110	274,331	0	360,000
1000579411	FERNDALE	MI		11/03/2025	6.430	146,406	0	220,000
1000579415	AURORA	IL		11/03/2025	6.930	180,764	0	220,000
1000579419	MADISON HEIGHTS	MI		11/03/2025	6.630	183,242	0	255,000
1000580259	BOSTON	MA		12/29/2025	6.860	803,641	0	1,100,000
1000580273	PITTSBURGH	PA		12/29/2025	7.120	202,206	0	248,000
1000580281	SNELLVILLE	GA		12/18/2025	6.620	268,373	0	347,000
1000580283	TOOELE	UT		12/10/2025	6.750	222,925	0	333,000
1000580289	KINGSLAND	GA		12/18/2025	6.470	249,366	0	370,000
1000580393	JERSEY CITY	NJ		12/23/2025	6.499	755,316	0	1,000,000
1000580421	PATERSON	NJ		12/23/2025	7.125	548,606	0	747,000
1000580425	PORT ORCHARD	WA		12/18/2025	6.999	644,178	0	775,000
1000580427	LONG ISLAND CITY	NY		12/29/2025	6.625	965,063	0	1,425,000
1000580431	WELLINGTON	FL		12/18/2025	7.625	441,160	0	570,000
1000580878	EVANSVILLE	IN		11/10/2025	6.825	528,732	0	639,500
1000580888	TRENTON	NJ		11/10/2025	7.625	247,983	0	325,000
1000580896	DAYTON	OH		11/10/2025	7.241	119,319	0	155,000
1000580900	YORK	PA		11/10/2025	6.117	189,865	0	283,000
1000580905	GRIFFITH	IN		11/10/2025	6.225	291,859	0	390,000
1000580909	WINSTON-SALEM	NC		11/10/2025	6.700	182,347	0	237,000
1000580921	KANSAS CITY	MO		11/10/2025	6.400	102,836	0	170,000
1000580935	ELMIRA	NY		11/10/2025	7.300	95,983	0	128,000
1000580949	WARREN	OH		11/10/2025	7.125	113,553	0	149,000
1000580961	RAYTOWN	MO		11/10/2025	7.307	233,394	0	315,000
1000580976	EUCLID	OH		11/10/2025	7.400	103,850	0	150,000
1000580982	PENSACOLA	FL		11/10/2025	6.775	144,014	0	200,000
1000580994	BAYONNE	NJ		11/10/2025	7.125	526,360	0	670,000
1000580998	VALPARAISO	IN		11/10/2025	6.225	145,607	0	285,000
1000581000	HAYDEN	ID		11/10/2025	6.925	536,412	0	740,000
1000581004	ROCK ISLAND	IL		11/10/2025	7.645	135,351	0	174,000
1000581008	JOLIET	IL		11/10/2025	6.875	213,890	0	282,900
1000581010	FORT WAYNE	IN		11/10/2025	7.175	152,387	0	198,000
1000581014	LONG BEACH	MS		11/10/2025	7.150	215,588	0	278,000
1000581020	ATLANTIC CITY	NJ		11/10/2025	6.936	113,541	0	170,000
1000581022	ALPHARETTA	GA		11/10/2025	6.625	333,003	0	465,000
1000581026	URBANA	IL		11/10/2025	7.025	157,091	0	203,000
1000581030	MICHIGAN CITY	IN		11/10/2025	6.342	173,127	0	228,000
1000581040	PETERSBURG	VA		11/10/2025	7.383	181,115	0	230,000
1000581044	ALLENTOWN	PA		11/10/2025	7.175	164,417	0	215,000
1000581046	ALLENTOWN	PA		11/10/2025	7.175	179,711	0	235,000
1000581048	ALLENTOWN	PA		11/10/2025	7.175	185,447	0	246,000
1000581052	KANSAS CITY	KS		11/10/2025	6.883	142,482	0	192,000
1000581062	MILLVILLE	NJ		11/10/2025	7.436	142,213	0	185,000
1000581068	NEW ORLEANS	LA		11/10/2025	8.089	220,983	0	290,000
1000581074	AVON LAKE	OH		11/10/2025	7.258	107,562	0	141,000
1000581092	JONESBORO	GA		11/10/2025	6.933	176,175	0	238,000
1000581094	COLUMBUS	OH		11/10/2025	6.000	291,105	0	425,000
1000581096	COLUMBUS	OH		11/10/2025	6.000	304,357	0	440,000
1000581098	NEW ORLEANS	LA		11/10/2025	7.595	308,465	0	395,000
1000581100	ROCHESTER	NY		11/10/2025	6.956	844,637	0	1,085,000
1000581108	WATERBURY	CT		11/10/2025	7.275	215,966	0	310,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000581110	GLOUCESTER CITY	NJ		11/10/2025	7.200	122,953	0	160,000
1000581112	NEWARK	OH		11/10/2025	6.760	133,275	0	216,000
1000581125	KANSAS CITY	MO		11/10/2025	7.157	159,387	0	204,000
1000581131	SHERRILLS FORD	NC		11/10/2025	7.775	147,138	0	179,900
1000581133	VARIOUS	VA		11/10/2025	6.028	1,156,955	0	1,514,000
1000581147	FAYETTEVILLE	NC		11/10/2025	6.950	165,437	0	220,000
1000581149	ELIZABETH	NJ		11/10/2025	6.742	615,541	0	800,000
1000581153	DETROIT	MI		11/10/2025	5.567	109,199	0	186,000
1000581155	VARIOUS	VA		11/10/2025	6.084	1,478,782	0	1,994,000
1000581164	BURLINGTON	NC		11/10/2025	6.800	226,099	0	277,000
1000581166	CLEVELAND	OH		11/10/2025	7.525	100,694	0	132,000
1000581168	CHICAGO	IL		11/10/2025	6.583	255,955	0	335,000
1000581184	EDWARDSVILLE	PA		11/10/2025	7.250	175,378	0	220,000
1000581186	FORTY FORT	PA		11/10/2025	7.250	183,535	0	225,000
1000581188	PERRY	GA		11/10/2025	7.475	139,083	0	182,000
1000581190	PERTH AMBOY	NJ		11/10/2025	7.403	336,191	0	500,000
1000581192	COLUMBUS	OH		11/10/2025	6.000	288,474	0	425,000
1000581194	COLUMBUS	OH		11/10/2025	6.000	291,105	0	425,000
1000581200	MILWAUKEE	WI		11/10/2025	8.125	96,542	0	126,000
1000581202	MANSFIELD	OH		11/10/2025	7.361	124,120	0	160,000
1000581210	BRISTOL	CT		11/10/2025	7.614	323,594	0	421,000
1000581214	BAYTOWN	TX		11/10/2025	6.875	179,456	0	231,000
1000581216	BISHOP	TX		11/10/2025	7.219	178,697	0	263,000
1000581221	LILLINGTON	NC		11/10/2025	7.086	186,135	0	250,000
1000581223	DETROIT	MI		11/10/2025	7.075	103,242	0	135,000
1000581225	DETROIT	MI		11/10/2025	5.867	107,372	0	155,000
1000581233	KANSAS CITY	MO		11/10/2025	7.375	131,626	0	170,000
1000581235	LANCASTER	PA		11/10/2025	6.242	187,809	0	260,000
1000581241	WILMINGTON	DE		11/10/2025	7.425	236,116	0	310,000
1000581243	BRIDGEPORT	CT		11/10/2025	7.723	409,960	0	530,000
1000581245	YORK	PA		11/10/2025	7.042	103,240	0	141,000
1000581251	ATHENS	GA		11/10/2025	7.414	245,790	0	315,000
1000581285	DAVIE	FL		12/17/2025	7.875	1,088,964	0	1,300,000
1000581287	FREMONT	CA		12/17/2025	6.625	222,854	0	1,825,000
1000581291	ALBUQUERQUE	NM		12/17/2025	7.250	528,985	0	644,000
1000581301	NIAGARA FALLS	NY		12/17/2025	7.625	176,138	0	221,000
1000581305	EAU CLAIRE	WI		12/17/2025	8.250	119,258	0	140,500
1000581311	PUEBLO	CO		12/17/2025	7.875	126,338	0	164,000
1000581313	YUKON	OK		12/17/2025	5.875	171,993	0	269,990
1000581315	HOLLYWOOD	FL		12/17/2025	6.500	234,484	0	510,000
1000581329	RANCHO CORDOVA	CA		12/17/2025	7.500	342,775	0	505,000
1000581331	CHARLOTTE	NC		12/17/2025	6.000	311,864	0	380,000
1000581335	SUMTER	SC		12/17/2025	7.375	140,039	0	165,000
1000581337	FRESNO	CA		12/17/2025	6.250	266,080	0	418,000
1000581341	CAVE CREEK	AZ		12/17/2025	6.875	423,195	0	1,065,000
1000581359	LAKE HAVASU CITY	AZ		12/17/2025	6.875	360,813	0	533,000
1000581361	LORAIN	OH		12/17/2025	7.625	108,941	0	132,500
1000581367	KISSIMMEE	FL		12/17/2025	7.125	261,802	0	350,000
1000581373	NIAGARA FALLS	NY		12/17/2025	7.625	237,863	0	280,000
1000581381	BRIDGEPORT	CT		12/17/2025	7.500	215,976	0	271,000
1000581397	PHOENIX	AZ		12/17/2025	6.750	446,413	0	760,000
1000581399	PHOENIX	AZ		12/17/2025	6.750	437,467	0	760,000
1000581409	CHICAGO	IL		12/17/2025	8.750	287,320	0	369,000
1000581415	SUGAR LAND	TX		12/17/2025	7.000	204,428	0	629,000
1000581437	HARRISBURG	PA		12/17/2025	7.125	134,758	0	175,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000581439	WINDER	GA		12/17/2025	6.875	237,452	0	285,000
1000581443	GARY	IN		12/17/2025	8.000	123,350	0	210,000
1000581445	WASHINGTON	UT		12/17/2025	7.375	625,074	0	1,775,000
1000581449	ROCKFORD	IL		12/17/2025	7.250	152,999	0	180,000
1000581455	CORPUS CHRISTI	TX		12/17/2025	8.500	379,211	0	455,000
1000581465	MILLSBORO	DE		12/17/2025	7.250	161,465	0	315,000
1000581477	STUART	FL		12/17/2025	7.625	124,266	0	150,000
1000581483	SANTA FE	NM		12/17/2025	7.875	443,045	0	875,000
1000581487	VERO BEACH	FL		12/17/2025	8.875	325,488	0	390,000
1000581489	LIGHTHOUSE POINT	FL		12/17/2025	9.000	1,398,487	0	1,700,000
1000581493	BENTON	AR		12/17/2025	6.625	174,620	0	274,000
1000581505	BOWIE	MD		12/17/2025	8.375	205,743	0	250,000
1000581513	NEWARK	NJ		12/17/2025	7.500	480,666	0	750,000
1000581515	CLEVELAND	OH		12/17/2025	8.250	108,543	0	145,000
1000581521	NEW BEDFORD	MA		12/17/2025	7.250	370,177	0	665,000
1000581529	SIOUX FALLS	SD		12/17/2025	6.000	208,839	0	334,750
1000581541	TAMAQUA	PA		12/17/2025	8.625	123,380	0	150,000
1000581543	LAGUNA BEACH	CA		12/17/2025	7.750	1,876,991	0	2,250,000
1000581549	GOLDEN	CO		12/17/2025	7.250	1,068,603	0	1,525,000
1000581553	SAN DIEGO	CA		12/17/2025	7.000	944,732	0	1,295,000
1000581555	MAMARONECK	NY		12/17/2025	8.375	647,741	0	960,000
1000581561	GLASSPORT	PA		12/17/2025	9.125	124,224	0	151,000
1000581563	ORLANDO	FL		12/17/2025	6.875	232,644	0	395,000
1000581571	MICHIGAN CITY	IN		12/17/2025	7.500	225,274	0	270,000
1000581577	MIAMI	FL		12/17/2025	6.000	149,714	0	235,000
1000581581	CINCINNATI	OH		12/17/2025	7.750	222,994	0	286,500
1000581587	SPRINGFIELD	VA		12/17/2025	6.875	469,058	0	705,000
1000581593	GREENWELL SPRINGS	LA		12/17/2025	7.500	159,512	0	225,000
1000581597	RIVERTON	UT		12/17/2025	6.375	946,679	0	1,135,000
1000581617	NORTH BERGEN	NJ		12/17/2025	6.375	411,235	0	925,000
1000581619	HOUSTON	TX		12/17/2025	6.250	125,528	0	198,500
1000581629	MARIETTA	GA		12/18/2025	6.710	397,790	0	515,000
1000581728	ATLANTA	GA		12/11/2025	6.625	374,998	0	725,000
1000582609	LONG BRANCH	NJ		12/09/2025	6.875	1,205,386	0	1,450,000
1000582621	HOLLYWOOD	FL		12/09/2025	6.990	894,377	0	1,245,000
1000582623	LONG BRANCH	NJ		12/09/2025	6.990	382,186	0	500,000
1000582627	PARAMUS	NJ		12/09/2025	6.750	668,799	0	875,000
1000582635	BROOKLYN	NY		12/09/2025	6.875	1,692,927	0	2,350,000
1000582637	SUFFIELD	CT		12/09/2025	6.990	1,248,000	0	1,500,000
1000582639	LAKEWOOD	NJ		12/09/2025	6.750	1,468,480	0	1,950,000
1000582641	WEST ALLENHURST	NJ		12/09/2025	6.750	1,224,000	0	1,850,000
1000582645	PLAINFIELD	NJ		12/09/2025	6.750	152,868	0	536,000
1000585014	TUJUNGA	CA		12/18/2025	6.874	712,019	0	1,055,000
1000585034	CUMMING	GA		12/23/2025	6.249	237,770	0	465,000
1000585036	RIDGEWOOD	NY		12/29/2025	7.125	1,454,836	0	2,100,000
1000585137	INMAN	SC		12/23/2025	6.500	113,080	0	170,000
1000585141	HAMILTON	OH		12/23/2025	7.450	201,998	0	250,000
1000585143	GUN BARREL CITY	TX		12/23/2025	7.050	140,880	0	185,000
1000585145	LOUISVILLE	OH		12/23/2025	7.200	163,734	0	225,000
1000585151	KANSAS CITY	MO		12/23/2025	6.550	131,191	0	170,000
1000585153	KNOXVILLE	TN		12/23/2025	7.025	214,613	0	275,000
1000585178	CHICAGO	IL		12/23/2025	7.150	124,275	0	170,000
1000585208	DALLAS	TX		12/23/2025	6.775	221,219	0	305,000
1000585210	DALLAS	TX		12/23/2025	6.775	219,042	0	302,000
1000585214	WEST MEMPHIS	AR		12/23/2025	6.300	118,091	0	156,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000585228	WARNER ROBINS	GA		12/23/2025	6.800	111,747	0	150,000
1000585253	SAN ANTONIO	TX		12/23/2025	6.775	176,886	0	289,000
1000585265	LAURENS	SC		12/23/2025	6.600	100,980	0	142,000
1000585275	THOMASVILLE	NC		12/23/2025	6.350	164,034	0	260,000
1000585277	LINCOLN	NE		12/23/2025	7.000	245,054	0	295,000
1000585279	CLINTON	MS		12/23/2025	7.050	113,001	0	155,000
1000585287	SAINT LOUIS	MO		12/23/2025	7.175	241,144	0	306,000
1000585307	ALEXANDRIA	VA		12/23/2025	6.325	564,206	0	915,000
1000585313	PORTSMOUTH	VA		12/23/2025	6.250	113,821	0	223,000
1000585315	NORFOLK	VA		12/23/2025	6.212	290,605	0	550,000
1000585323	ALLENTOWN	PA		12/23/2025	6.250	223,106	0	340,000
1000585325	HUNTSVILLE	AL		12/23/2025	6.300	211,513	0	275,000
1000585327	HAMILTON	OH		12/23/2025	7.500	133,766	0	175,500
1000585331	MURFREESBORO	TN		11/18/2025	6.920	478,588	0	620,000
1000585341	VARIOUS	IA		11/18/2025	7.380	1,730,429	0	2,254,000
1000585352	VARIOUS	IA		11/18/2025	7.050	992,156	0	1,318,000
1000585361	KILLEEN	TX		11/18/2025	7.490	289,544	0	376,000
1000585365	MONROE	NY		11/18/2025	6.990	178,022	0	225,000
1000585373	BARNEGAT	NJ		11/18/2025	6.610	264,148	0	325,000
1000585379	JERSEY CITY	NJ		11/18/2025	6.625	606,159	0	795,000
1000585381	SEWELL	NJ		11/18/2025	6.570	458,283	0	700,000
1000585383	WINDSOR LOCKS	CT		11/18/2025	6.730	309,993	0	465,000
1000585388	MASTIC	NY		11/18/2025	6.300	351,351	0	470,000
1000585414	SAVANNAH	GA		11/18/2025	6.550	627,987	0	875,000
1000585420	OKEMOS	MI		11/18/2025	6.210	134,827	0	190,000
1000585422	CONCORD	NH		11/18/2025	6.940	404,083	0	493,000
1000585424	MASSAPEQUA PARK	NY		11/18/2025	6.550	523,512	0	789,000
1000585440	BRIDGEPORT	CT		11/18/2025	6.980	615,793	0	796,000
1000585447	RONKONKOMA	NY		11/18/2025	6.750	497,106	0	650,000
1000585449	OKLAHOMA CITY	OK		11/18/2025	7.400	247,013	0	322,000
1000585455	KANSAS CITY	MO		11/18/2025	6.780	156,965	0	250,000
1000585459	CLEVELAND	OH		11/18/2025	7.100	203,879	0	283,000
1000585463	STONE PARK	IL		11/18/2025	6.330	252,574	0	330,000
1000585467	ATLANTA	GA		11/18/2025	6.360	215,644	0	350,000
1000585469	KANSAS CITY	MO		11/18/2025	6.900	153,333	0	210,000
1000585478	ELIZABETH	NJ		11/18/2025	6.850	447,900	0	565,000
1000585480	VALLEY STREAM	NY		11/18/2025	7.180	803,400	0	1,040,000
1000587816	MOBILE	AL		12/29/2025	7.125	193,285	0	235,000
1000587830	RENO	NV		12/23/2025	6.375	342,653	0	535,000
1000587834	AUSTIN	TX		12/29/2025	6.360	235,867	0	350,000
1000587852	DALLAS	GA		12/18/2025	6.740	212,892	0	255,000
1000587858	CHATTANOOGA	TN		12/29/2025	6.420	200,326	0	241,000
1000587864	RENO	NV		12/23/2025	6.375	349,199	0	535,000
1000592607	RICHMOND	VA		12/29/2025	6.720	144,040	0	211,000
1000592665	RICHMOND	VA		12/29/2025	6.720	158,664	0	215,000
1000592689	BRISTOL	CT		12/18/2025	6.624	225,996	0	296,000
1000593281	COLUMBUS	MS		11/24/2025	7.000	123,733	0	160,000
1000593289	CLIFTON	NJ		11/24/2025	6.625	527,381	0	697,000
1000593297	JONESBORO	GA		11/24/2025	6.250	1,254,025	0	1,880,000
1000593310	VARIOUS	OH		11/24/2025	6.875	724,805	0	950,000
1000593315	DAYTON	OH		11/24/2025	6.875	151,467	0	200,000
1000593317	FAIRBORM	VA		11/24/2025	7.250	233,730	0	300,000
1000593324	ALAMOGORDO	NM		11/24/2025	6.875	142,960	0	189,000
1000593343	MERIDEN	CT		11/24/2025	7.250	331,617	0	410,000
1000593361	DURHAM	NC		11/24/2025	6.625	226,362	0	294,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000593367	MONROE	NY		11/24/2025	6.625	448,729	0	585,000
1000593369	DAYTON	OH		11/24/2025	7.125	153,814	0	200,000
1000593377	VARIOUS	TN		11/24/2025	6.125	985,625	0	1,392,000
1000593384	CHARLESTON	SC		11/24/2025	6.500	490,064	0	1,175,000
1000593394	RICHMOND	VA		11/24/2025	6.750	279,949	0	370,000
1000593398	GREENWELL SPRINGS	LA		11/24/2025	6.125	166,041	0	234,500
1000593400	ALLENTOWN	PA		11/24/2025	6.500	153,430	0	195,000
1000593414	COLUMBUS	OH		11/24/2025	6.375	166,044	0	299,000
1000593420	MIRAMAR	FL		12/29/2025	7.000	242,583	0	829,726
1000593422	LAKELAND	FL		12/29/2025	7.375	486,917	0	669,993
1000593424	MIDDLEBURG	FL		12/29/2025	7.625	186,912	0	280,000
1000593426	NAPLES	FL		12/29/2025	7.375	1,189,321	0	1,435,000
1000593428	CLERMONT	FL		12/29/2025	7.375	220,264	0	320,923
1000593436	ORLANDO	FL		12/29/2025	7.750	1,587,402	0	2,228,000
1000593438	MIAMI	FL		12/29/2025	6.625	287,553	0	589,876
1000593452	HOUSTON	TX		12/29/2025	7.625	354,676	0	493,000
1000593460	JERSEY CITY	NJ		12/29/2025	6.500	268,278	0	500,000
1000593464	DOWNEY	CA		12/29/2025	6.625	741,246	0	1,309,851
1000593466	CENTENNIAL	CO		12/29/2025	6.875	348,056	0	484,945
1000593474	NATIONAL CITY	CA		12/29/2025	7.125	1,041,202	0	1,350,000
1000593478	PORT CHARLOTTE	FL		12/29/2025	6.875	264,342	0	390,000
1000593482	WASHINGTON	DC		12/29/2025	6.625	848,715	0	1,300,000
1000593494	LONE STAR	TX		12/29/2025	6.750	334,154	0	463,000
1000593498	BUFORD	GA		12/29/2025	6.625	157,361	0	400,000
1000593500	BASKING RIDGE	NJ		12/29/2025	6.875	1,163,821	0	1,400,000
1000593502	GOODYEAR	AZ		12/29/2025	6.875	612,043	0	840,922
1000593504	ENGLEWOOD	NJ		12/29/2025	7.250	508,787	0	612,000
1000593506	MATTHEWS	NC		12/29/2025	6.500	332,726	0	424,800
1000593514	FAIRVIEW	OR		12/29/2025	6.625	361,343	0	519,982
1000593516	WEST DOVER	VT		12/29/2025	6.875	514,285	0	615,000
1000593520	BURBANK	CA		12/29/2025	6.625	1,737,629	0	2,100,000
1000593522	DEWEY BEACH	DE		12/29/2025	6.750	886,773	0	1,200,000
1000593524	HOLLYWOOD	FL		12/29/2025	7.000	564,830	0	680,000
1000593528	PASSAIC	NJ		12/29/2025	7.125	492,493	0	630,000
1000593532	DRAPER	UT		12/29/2025	6.750	442,519	0	714,998
1000593552	RIDGEFIELD	WA		12/29/2025	6.750	262,424	0	434,931
1000593554	RIDGEFIELD	WA		12/29/2025	6.750	262,424	0	434,931
1000593556	BIG BEAR LAKE	CA		12/29/2025	6.875	1,475,007	0	1,911,000
1000593564	PANAMA CITY BEACH	FL		12/29/2025	6.875	248,159	0	299,900
1000593566	WHIPPANY	NJ		12/29/2025	6.875	601,184	0	725,000
1000593570	LOS ANGELES	CA		12/29/2025	7.125	710,791	0	855,000
1000593572	HIGHLANDS	NJ		12/29/2025	6.750	597,502	0	761,500
1000593578	GRANADA HILLS	CA		12/29/2025	6.875	852,084	0	1,025,000
1000593580	FRANKLIN LAKES	NJ		12/29/2025	6.750	1,040,000	0	1,929,757
1000593584	FORNEY	TX		12/29/2025	6.750	179,774	0	229,999
1000593588	ASHEVILLE	NC		12/29/2025	7.125	628,307	0	750,000
1000593590	WEST JORDAN	UT		12/29/2025	7.000	997,582	0	1,200,000
1000593592	COLLINGSWOOD	NJ		12/29/2025	6.500	482,039	0	759,932
1000593598	ULYSSES	PA		12/29/2025	6.875	154,875	0	200,000
1000593602	CAMBRIDGE	MD		12/29/2025	7.625	187,544	0	230,000
1000593608	MIRAMAR	FL		12/29/2025	6.625	215,953	0	294,000
1000593614	GREELEY	CO		12/29/2025	6.625	225,215	0	652,900
1000593618	GULF SHORES	AL		12/29/2025	6.625	219,108	0	303,000
1000593626	OCEANSIDE	CA		12/29/2025	6.500	515,000	0	1,055,000
1000593632	PALM BEACH GARDENS	FL		12/29/2025	7.750	1,181,362	0	1,425,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000593638	MOUNT JULIET	TN		12/29/2025	6.750	672,553	0	809,756
1000593642	WOODLAND HILLS	CA		12/29/2025	7.125	365,493	0	440,000
1000593644	PHOENIXVILLE	PA		12/29/2025	6.875	514,971	0	620,000
1000593646	SYOSSET	NY		12/29/2025	6.750	911,959	0	1,098,000
1000593648	FOREST GROVE	OR		12/29/2025	6.750	622,922	0	750,000
1000593781	BETHLEHEM	GA		12/29/2025	6.375	487,014	0	850,000
1000593785	SPRINGDALE	AR		12/29/2025	6.875	674,746	0	1,060,000
1000593791	COSTA MESA	CA		12/29/2025	7.250	901,250	0	1,325,000
1000593797	VESTAVIA HILLS	AL		12/29/2025	7.125	539,460	0	695,000
1000593803	TEQUESTA	FL		12/29/2025	8.375	1,586,185	0	2,040,000
1000593831	FORT LAUDERDALE	FL		12/29/2025	7.250	472,623	0	560,000
1000593841	HOLLYWOOD	FL		12/29/2025	6.750	395,204	0	525,000
1000593863	VIRGINIA BEACH	VA		12/29/2025	7.375	219,634	0	282,000
1000593865	HIALEAH	FL		12/29/2025	7.500	368,295	0	470,000
1000593869	OCALA	FL		12/29/2025	6.875	165,547	0	226,000
1000593871	LEXINGTON	KY		12/29/2025	7.375	120,752	0	155,000
1000593873	LAKE WORTH	FL		12/29/2025	7.500	299,030	0	385,000
1000593875	JACKSONVILLE	FL		12/29/2025	7.250	177,843	0	228,000
1000593877	MASTIC	NY		12/29/2025	7.125	310,386	0	430,000
1000593895	WEST HOLLYWOOD	CA		12/29/2025	7.750	1,791,769	0	2,390,000
1000593897	DALLAS	TX		12/29/2025	7.000	202,129	0	325,000
1000593899	GONZALES	LA		12/29/2025	7.250	169,888	0	238,500
1000593907	BOYNTON BEACH	FL		12/29/2025	7.375	401,700	0	520,000
1000593911	LEHIGH ACRES	FL		12/29/2025	7.500	196,158	0	270,000
1000593917	CICERO	IL		12/29/2025	7.375	312,153	0	460,000
1000593919	SAN FRANCISCO	CA		12/29/2025	6.875	772,500	0	1,380,000
1000593921	RIDGEFIELD	WA		12/29/2025	7.000	1,129,971	0	1,635,000
1000593923	WEST SACRAMENTO	CA		12/29/2025	6.750	546,928	0	752,575
1000593925	AUSTIN	TX		12/29/2025	7.875	253,619	0	413,000
1000593927	ATLANTA	GA		12/29/2025	7.250	1,068,678	0	1,300,000
1000593929	NASHVILLE	TN		12/29/2025	6.625	1,772,139	0	3,350,000
1000593933	LAFAYETTE	LA		12/29/2025	7.500	180,855	0	230,000
1000593937	LOS ANGELES	CA		12/29/2025	7.250	540,750	0	700,000
1000593943	NAPLES	FL		12/29/2025	7.125	1,272,372	0	1,750,000
1000593945	BLACK DIAMOND	WA		12/29/2025	7.625	632,420	0	925,000
1000593947	NORFOLK	VA		12/29/2025	7.500	190,228	0	225,000
1000593957	THE VILLAGES	FL		12/29/2025	6.375	237,910	0	290,038
1000593959	PHOENIX	AZ		12/29/2025	6.875	411,370	0	540,000
1000593963	OZARK	AL		12/29/2025	7.500	207,950	0	270,000
1000593965	SAINT CLOUD	FL		12/29/2025	7.250	177,255	0	305,000
1000593967	GLEN SAINT MARY	FL		12/29/2025	6.625	310,346	0	450,000
1000593975	JACKSONVILLE	FL		12/29/2025	7.375	113,052	0	135,000
1000593977	FORT WALTON BEACH	FL		12/29/2025	7.250	284,701	0	350,000
1000593981	KISSIMMEE	FL		12/29/2025	7.625	264,469	0	333,640
1000593989	MARICOPA	AZ		12/29/2025	7.500	213,171	0	278,000
1000593995	MIAMI	FL		12/29/2025	6.750	1,076,350	0	1,900,000
1000593999	WEST HAVEN	CT		12/29/2025	7.500	137,906	0	190,000
1000594001	FAR ROCKAWAY	NY		12/29/2025	7.375	1,282,299	0	1,750,000
1000594009	BOCA RATON	FL		12/29/2025	6.750	402,687	0	550,000
1000594019	BROOKLYN	NY		12/29/2025	7.490	865,293	0	1,100,000
1000594025	SAINT PETERSBURG	FL		12/29/2025	6.500	209,427	0	359,000
1000594029	BAKERSFIELD	CA		12/29/2025	7.000	177,596	0	218,000
1000594031	QUEEN CREEK	AZ		12/29/2025	6.875	1,306,637	0	4,028,000
1000594033	GRAND RAPIDS	MI		12/29/2025	7.625	130,290	0	158,500
1000594035	SEMINOLE	FL		12/29/2025	6.875	416,687	0	899,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000594041	MONROE	NY		12/29/2025	6.875	375,645	0	447,000
1000594043	BOYNTON BEACH	FL		12/29/2025	6.750	237,737	0	305,000
1000594049	BROWNSVILLE	TX		12/29/2025	8.000	178,424	0	220,000
1000594055	ROYAL OAK	MI		12/29/2025	7.250	666,896	0	1,235,000
1000594061	BATTLE GROUND	WA		12/29/2025	6.875	410,956	0	2,140,300
1000594065	SALISBURY	MD		12/29/2025	7.875	167,942	0	219,990
1000594067	BRENTWOOD	TN		12/29/2025	6.875	498,359	0	1,450,000
1000594069	BAKERSFIELD	CA		12/29/2025	6.625	349,268	0	790,000
1000594073	MARBLEHEAD	OH		12/29/2025	7.375	793,347	0	955,000
1000594077	FRISCO	TX		12/29/2025	6.750	363,371	0	745,000
1000594079	CONCORD	NC		12/29/2025	7.500	219,835	0	285,000
1000594087	HENDERSON	NV		12/29/2025	6.875	448,044	0	730,000
1000594089	NORTH CHARLESTON	SC		12/29/2025	6.875	528,754	0	640,000
1000594091	ROUND LAKE	IL		12/29/2025	7.125	180,352	0	253,000
1000594093	BREWSTER	WA		12/29/2025	6.625	456,790	0	550,000
1000594099	SWOYERSVILLE	PA		12/29/2025	7.250	219,873	0	305,000
1000594101	RANCHO CUCAMONGA	CA		12/29/2025	6.875	702,734	0	855,000
1000594103	SMYRNA	GA		12/29/2025	6.375	186,709	0	270,000
1000594105	CHANDLER	AZ		12/29/2025	6.750	621,884	0	775,000
1000594109	PASADENA	CA		12/29/2025	6.500	1,666,603	0	2,350,000
1000594111	WALL TOWNSHIP	NJ		12/29/2025	7.125	1,038,332	0	1,600,000
1000594113	GLENDALE	CA		12/29/2025	6.750	1,391,194	0	1,675,000
1000594115	TOMS RIVER	NJ		12/29/2025	6.500	584,901	0	1,000,000
1000594119	ENCINITAS	CA		12/29/2025	6.875	1,954,216	0	2,715,000
1000594121	PHOENIX	AZ		12/29/2025	6.875	215,936	0	350,000
1000594131	BROOKLYN	NY		12/29/2025	7.125	1,925,420	0	2,575,000
1000594135	QUEENS	NY		12/29/2025	6.875	1,082,831	0	1,300,000
1000594139	LAGUNA BEACH	CA		12/29/2025	6.625	916,376	0	2,500,000
1000594141	CLOVERDALE	OR		12/29/2025	6.500	347,710	0	700,000
1000594143	GULFPORT	MS		12/29/2025	7.375	118,394	0	155,000
1000594145	CALHOUN	GA		12/29/2025	7.250	341,425	0	415,000
1000594151	PIERSON	MI		12/29/2025	7.250	407,242	0	495,000
1000594153	ENGLEWOOD CLIFFS	NJ		12/29/2025	6.500	2,472,055	0	4,050,000
1000594155	SCOTTSDALE	AZ		12/29/2025	7.625	562,222	0	690,000
1000594165	DEERFIELD BEACH	FL		12/29/2025	7.125	492,804	0	616,000
1000594169	BRIGHTON	CO		12/29/2025	7.875	327,143	0	455,000
1000594173	OCOEE	FL		12/29/2025	6.500	269,370	0	345,000
1000594175	MANSFIELD	TX		12/29/2025	6.500	342,417	0	420,000
1000594177	ATLANTA	GA		12/29/2025	6.875	539,429	0	1,080,000
1000594179	LOS ANGELES	CA		12/29/2025	6.875	1,539,763	0	3,250,000
1000594189	HUMBLE	TX		12/29/2025	7.250	416,538	0	535,000
1000594195	RAY	MI		12/29/2025	7.625	272,963	0	335,000
1000594197	LITHONIA	GA		12/29/2025	7.875	105,895	0	130,000
1000594201	CINCINNATI	OH		12/29/2025	7.375	170,666	0	225,000
1000594205	LUTZ	FL		12/29/2025	6.375	394,734	0	545,000
1000594207	LUTZ	FL		12/29/2025	6.250	258,333	0	415,000
1000594215	JEFFERSONVILLE	IN		12/29/2025	7.250	127,300	0	200,000
1000594217	TROUTDALE	OR		12/29/2025	6.875	387,974	0	508,000
1000594221	SACRAMENTO	CA		12/29/2025	7.500	194,946	0	290,000
1000594225	ELIZABETH	NJ		12/29/2025	7.375	563,578	0	695,000
1000594231	IDAHO FALLS	ID		12/29/2025	7.375	209,484	0	273,000
1000594233	OSWEGO	NY		12/29/2025	6.750	114,179	0	156,000
1000594235	CONVERSE	TX		12/29/2025	7.500	152,433	0	194,000
1000594237	TALLAHASSEE	FL		12/29/2025	6.750	238,515	0	285,000
1000594239	RICHMOND	TX		12/29/2025	6.500	165,507	0	200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000594241	KANSAS CITY	MO		12/29/2025	7.750	158,318	0	199,500
1000594247	WEST HAVERSTRAW	NY		12/29/2025	7.490	463,030	0	595,000
1000594249	INLET BEACH	FL		12/29/2025	6.875	1,606,617	0	2,065,000
1000594253	OAK RIDGE	TN		12/29/2025	7.125	347,298	0	440,000
1000594255	BAYONNE	NJ		12/29/2025	6.625	279,753	0	860,000
1000594259	ORLANDO	FL		12/29/2025	6.500	202,713	0	305,000
1000594261	BLOOMINGBURG	NY		12/29/2025	6.750	377,251	0	455,000
1000594263	TOBYHANNA	PA		12/29/2025	7.375	171,730	0	225,000
1000594267	MONTEBELLO	CA		12/29/2025	6.875	616,534	0	865,000
1000594271	HENRICO	VA		12/29/2025	6.500	229,274	0	375,000
1000594273	HYANNIS	MA		12/29/2025	7.875	300,933	0	359,000
1000594277	TAMPA	FL		12/29/2025	7.375	380,533	0	529,000
1000594279	ALBANY	NY		12/29/2025	7.250	293,308	0	350,000
1000594283	ROOSEVELT	NY		12/29/2025	7.125	583,635	0	755,000
1000594285	AUSTIN	TX		12/29/2025	6.875	414,261	0	670,000
1000594293	REVERE	MA		12/29/2025	7.000	580,511	0	1,100,000
1000594295	WINCHESTER	VA		12/29/2025	6.875	538,070	0	685,000
1000594297	DAYTONA BEACH	FL		12/29/2025	6.500	147,845	0	202,000
1000594303	MANASSAS	VA		12/29/2025	6.500	505,659	0	690,000
1000594305	NEW BRAUNFELS	TX		12/29/2025	6.875	277,276	0	450,000
1000594309	GILBERT	AZ		12/29/2025	6.375	295,768	0	440,000
1000594315	WESTBURY	NY		12/29/2025	7.125	660,579	0	850,000
1000594317	LAKE WALES	FL		12/29/2025	6.750	126,870	0	160,000
1000594323	TEMPE	AZ		12/29/2025	6.375	278,162	0	475,000
1000594325	PALMDALE	CA		12/29/2025	6.625	366,522	0	500,000
1000594327	PORTER	TX		12/29/2025	6.875	217,508	0	415,000
1000594331	DAYTONA BEACH	FL		12/29/2025	7.250	381,487	0	495,000
1000594335	EL LAGO	TX		12/29/2025	6.875	281,487	0	365,000
1000594337	NORTHGLENN	CO		12/29/2025	6.375	159,250	0	375,000
1000594339	CORPUS CHRISTI	TX		12/29/2025	7.250	166,689	0	210,000
1000594343	LEHIGH ACRES	FL		12/29/2025	6.625	253,653	0	309,900
1000594351	RIVERDALE	GA		12/29/2025	6.500	136,559	0	187,000
1000594353	DENTON	TX		12/29/2025	6.750	286,620	0	369,000
1000594355	BRASELTON	GA		12/29/2025	7.000	330,669	0	395,000
1000594365	CITRUS SPRINGS	FL		12/29/2025	6.990	196,146	0	233,000
1000594369	ACWORTH	GA		12/29/2025	7.000	410,159	0	499,000
1000594371	EAST BRUNSWICK	NJ		12/29/2025	7.125	602,956	0	765,000
1000594373	RIVERHEAD	NY		12/29/2025	7.000	424,626	0	535,000
1000594375	SPRING HILL	FL		12/29/2025	7.125	344,965	0	440,000
1000594379	ROXBORO	NC		12/29/2025	6.625	262,880	0	425,000
1000594383	EL PASO	TX		12/29/2025	6.750	226,208	0	309,999
1000594389	DAVIE	FL		12/29/2025	7.375	1,686,827	0	2,179,000
1000594395	SEVIERVILLE	TN		12/29/2025	6.875	388,160	0	529,000
1000594397	SEVIERVILLE	TN		12/29/2025	6.875	237,869	0	325,000
1000594399	CHATTANOOGA	TN		12/29/2025	7.250	333,700	0	400,000
1000594401	MADEIRA BEACH	FL		12/29/2025	6.625	415,309	0	600,000
1000594407	PASSAIC	NJ		12/29/2025	7.375	534,270	0	750,000
1000594411	AUBURN	CA		12/29/2025	6.875	183,291	0	280,000
1000594413	BRADENTON	FL		12/29/2025	6.000	452,508	0	854,660
1000594425	EASTON	PA		12/29/2025	7.125	205,455	0	269,000
1000594431	KANKAKEE	IL		12/29/2025	7.375	127,462	0	167,000
1000594435	ORANGE	CA		12/29/2025	6.875	2,069,487	0	2,760,000
1000594441	FORT WORTH	TX		12/29/2025	6.875	169,314	0	249,000
1000594443	OCALA	FL		12/29/2025	7.250	171,071	0	230,000
1000594445	TUSTIN	CA		12/29/2025	6.750	1,542,332	0	2,865,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000594447	BLACKSTONE	MA		12/29/2025	7.250	719,592	0	990,000
1000594449	HOLLYWOOD	FL		12/29/2025	6.500	314,116	0	585,000
1000594451	PATTERSON	CA		12/29/2025	6.875	442,154	0	650,000
1000594453	RIVERSIDE	CA		12/29/2025	6.875	318,391	0	435,000
1000594457	HENDERSON	NV		12/29/2025	6.625	274,278	0	444,999
1000594459	ROSEVILLE	CA		12/29/2025	6.250	357,414	0	580,000
1000594461	DELANO	CA		12/29/2025	6.875	216,460	0	295,000
1000594463	LAS VEGAS	NV		12/29/2025	6.750	452,417	0	550,000
1000594465	(WALNUT AREA) LOS ANGELES	CA		12/29/2025	6.500	513,552	0	1,220,000
1000594467	LOS ANGELES	CA		12/29/2025	6.500	484,508	0	725,000
1000594473	LAS VEGAS	NV		12/29/2025	6.500	247,574	0	688,000
1000594475	POMONA	CA		12/29/2025	6.750	316,692	0	755,000
1000594481	MONTEREY PARK	CA		12/29/2025	6.875	611,817	0	850,000
1000594489	WANTAGH	NY		12/29/2025	7.125	596,960	0	820,000
1000594495	WESLACO	TX		12/29/2025	7.750	442,677	0	529,000
1000594497	WESLACO	TX		12/29/2025	7.750	443,413	0	529,000
1000594499	WESLACO	TX		12/29/2025	7.750	442,677	0	529,000
1000594501	BROOKLYN	NY		12/29/2025	6.990	616,468	0	800,000
1000594505	TOMS RIVER	NJ		12/29/2025	6.625	203,457	0	570,000
1000594509	BROOKLYN	NY		12/29/2025	6.375	681,790	0	1,075,000
1000594513	TOMS RIVER	NJ		12/29/2025	6.625	203,457	0	465,000
1000594515	FORT WORTH	TX		12/29/2025	7.875	485,706	0	634,433
1000594517	MONSEY	NY		12/29/2025	7.250	1,078,954	0	1,400,000
1000594521	GREENFIELD PARK	NY		12/29/2025	7.250	1,158,077	0	1,610,000
1000594525	TOMS RIVER	NJ		12/29/2025	6.875	1,161,847	0	1,400,000
1000594529	LADSON	SC		12/29/2025	7.375	114,370	0	150,000
1000594533	PRINCETON	TX		12/29/2025	7.375	184,338	0	238,990
1000594543	BROOKLYN	NY		12/29/2025	7.125	1,727,404	0	2,400,000
1000594545	KEY WEST	FL		12/29/2025	6.375	835,088	0	1,112,500
1000594549	DARIEN	CT		12/29/2025	6.875	2,406,139	0	3,600,000
1000594555	CHULA VISTA	CA		12/29/2025	6.375	559,279	0	680,000
1000594557	AMHERST	OH		12/29/2025	7.500	592,397	0	720,000
1000594563	BOCA RATON	FL		12/29/2025	7.000	370,415	0	485,000
1000594565	HAWAIIAN GARDENS	CA		12/29/2025	6.875	453,135	0	670,000
1000594571	SACRAMENTO	CA		12/29/2025	6.750	203,648	0	440,000
1000594575	MENLO PARK	CA		12/29/2025	6.500	1,530,000	0	2,265,000
1000594579	SAN RAMON	CA		12/29/2025	6.750	954,898	0	1,430,000
1000594581	BEND	OR		12/29/2025	6.625	1,231,461	0	1,600,000
1000594583	ALTADENA	CA		12/29/2025	7.250	447,588	0	550,000
1000594585	BELLEVUE	WA		12/29/2025	6.750	1,394,593	0	1,810,000
1000594591	WEST NYACK	NY		12/29/2025	7.375	913,098	0	1,100,000
1000594593	LONG BRANCH	NJ		12/29/2025	7.125	1,244,988	0	1,980,000
1000594595	LA CANADA FLINTRIDGE	CA		12/29/2025	6.500	1,553,586	0	2,430,000
1000594599	SPRINGFIELD	MA		12/29/2025	8.125	143,440	0	188,000
1000594601	FENTON	MO		12/29/2025	7.000	144,887	0	240,000
1000594603	SPRINGFIELD	MA		12/29/2025	7.875	235,859	0	290,000
1000595236	GREAT NECK	NY		12/29/2025	6.750	1,553,461	0	2,300,000
1000595244	NASHVILLE	TN		12/29/2025	7.250	440,475	0	560,000
1000595262	NASHVILLE	TN		12/29/2025	7.250	439,425	0	560,000
1000596090	NORTH HILLS	CA		12/29/2025	6.375	615,984	0	975,000
1000596092	NORTH HILLS	CA		12/29/2025	6.375	615,984	0	975,000
1000596094	NORTH HILLS	CA		12/29/2025	6.375	600,190	0	950,000
1000596098	NORTH HILLS	CA		12/29/2025	6.375	600,190	0	950,000
1000596100	NEWPORT	RI		12/29/2025	6.750	359,636	0	865,000
1000596106	MEMPHIS	TN		12/29/2025	6.875	107,531	0	128,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000596110	BAKERSFIELD	CA		12/29/2025	6.875	211,868	0	290,000
1000596114	MEMPHIS	TN		12/29/2025	6.875	126,013	0	150,000
1000596122	PROVO	UT		12/29/2025	7.375	261,478	0	315,000
1000596124	VANCE	AL		12/29/2025	6.250	229,866	0	294,900
1000596128	BOCA RATON	FL		12/29/2025	6.875	1,068,549	0	1,375,000
1000596130	SAFETY HARBOR	FL		12/29/2025	6.875	525,712	0	900,000
1000596132	MANITOU SPRINGS	CO		12/29/2025	6.750	481,202	0	670,000
1000596138	KATY	TX		12/29/2025	6.500	176,082	0	320,000
1000596142	BAKERSFIELD	CA		12/29/2025	6.999	691,889	0	820,000
1000596146	WOODBRIDGE	NJ		12/29/2025	6.375	221,400	0	330,000
1000596148	JACKSONVILLE	FL		12/29/2025	6.750	221,947	0	300,000
1000596160	SEATTLE	WA		12/29/2025	6.750	432,366	0	970,000
1000596162	POMPANO BEACH	FL		12/29/2025	6.875	460,223	0	550,000
1000596176	GRAND RAPIDS	MI		12/29/2025	7.625	222,281	0	364,000
1000596178	BROOKLYN	NY		12/29/2025	6.375	1,120,508	0	2,200,000
1000596180	HILLSBORO	OR		12/29/2025	6.125	332,853	0	530,000
1000596182	PORTLAND	OR		12/29/2025	6.125	562,611	0	900,000
1000596188	MANVEL	TX		12/29/2025	7.500	240,913	0	439,000
1000596194	GRAY	ME		12/29/2025	6.875	394,812	0	510,000
1000596200	HIALEAH	FL		12/29/2025	6.750	515,607	0	850,000
1000596206	DOUGLASVILLE	GA		12/29/2025	6.625	301,451	0	394,000
1000596210	ESTILL SPRINGS	TN		12/29/2025	6.625	380,949	0	640,000
1000596212	TORRANCE	CA		12/29/2025	6.750	627,526	0	1,275,000
1000596218	MENTOR	OH		12/29/2025	7.750	244,800	0	320,000
1000596228	JOHNS ISLAND	SC		12/29/2025	7.125	1,088,476	0	1,500,000
1000596230	LOS ANGELES	CA		12/29/2025	6.875	798,770	0	1,500,000
1000596232	LOS ANGELES	CA		12/29/2025	6.875	596,484	0	1,200,000
1000596242	SAN MARCOS	TX		12/29/2025	6.625	229,602	0	335,000
1000596244	WOODSIDE	NY		12/29/2025	6.000	1,137,828	0	1,700,000
1000596246	STEPHENS CITY	VA		12/29/2025	6.625	247,581	0	337,000
1000596248	LONG BEACH	CA		12/29/2025	6.999	1,009,417	0	1,390,000
1000596254	LAKEWOOD	CO		12/29/2025	6.999	455,775	0	590,000
1000596262	LOS ANGELES	CA		12/29/2025	7.750	369,713	0	630,000
1000596266	STERLING	VA		12/29/2025	6.375	248,903	0	387,500
1000596268	BLOOMFIELD	NJ		12/29/2025	7.500	305,314	0	630,000
1000596272	SAN DIEGO	CA		12/29/2025	7.499	1,001,520	0	1,442,740
1000596274	MESA	AZ		12/29/2025	6.625	315,658	0	585,000
1000596280	VISTA	CA		12/29/2025	6.499	954,268	0	1,155,000
1000596294	DETROIT	MI		12/29/2025	7.875	138,528	0	170,000
1000596300	PITTSBURG	CA		12/29/2025	7.875	281,158	0	410,000
1000596302	SAN ANTONIO	TX		12/29/2025	6.000	412,277	0	750,000
1000596304	TALLAHASSEE	FL		12/29/2025	6.750	249,761	0	365,000
1000596312	LAS VEGAS	NV		12/29/2025	6.625	538,500	0	650,000
1000596316	WASHINGTON	DC		12/29/2025	6.625	485,603	0	665,000
1000596318	MORGAN	UT		12/29/2025	6.499	791,284	0	1,480,000
1000596320	ROSEDALE	MD		12/29/2025	6.875	241,918	0	410,000
1000596322	WASHINGTON	DC		12/29/2025	6.625	488,805	0	720,000
1000596330	HOUSTON	TX		12/29/2025	7.875	145,149	0	190,000
1000596336	DENVER	CO		12/29/2025	6.500	257,137	0	499,990
1000596340	GARDENA	CA		12/29/2025	6.500	967,497	0	1,500,000
1000596344	CONCORD	CA		12/29/2025	6.000	364,582	0	740,000
1000596346	AUSTIN	TX		12/29/2025	6.499	347,938	0	495,000
1000596350	VANCOUVER	WA		12/29/2025	6.625	419,128	0	540,000
1000596352	RIVERSIDE	CA		12/29/2025	6.499	488,575	0	750,000
1000596354	MYRTLE BEACH	SC		12/29/2025	6.750	2,065,220	0	2,650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000596356	SKILLMAN	NJ		12/29/2025	7.500	1,556,898	0	1,999,000
1000596358	HUNTINGTON BEACH	CA		12/29/2025	6.875	719,506	0	1,400,000
1000596360	ESTERO	FL		12/29/2025	6.875	955,188	0	1,150,000
1000596366	LAS VEGAS	NV		12/29/2025	6.625	419,877	0	505,000
1000596374	HOUSTON	TX		12/29/2025	6.499	190,913	0	235,000
1000596378	WOODBURN	OR		12/29/2025	6.499	630,731	0	767,300
1000596516	BOSTON	MA		12/29/2025	7.124	857,304	0	1,190,000
1000597254	CLEVELAND	OH		12/03/2025	7.266	132,720	0	206,000
1000597256	CINCINNATI	OH		12/03/2025	7.000	146,577	0	219,000
1000597265	INDEPENDENCE	MO		12/03/2025	7.680	152,905	0	185,000
1000597267	WEIRTON	WV		12/03/2025	7.675	98,180	0	145,000
1000597277	DURHAM	NC		12/03/2025	6.500	315,117	0	437,000
1000597283	LOUISVILLE	KY		12/03/2025	6.242	532,693	0	821,000
1000597293	OXFORD	OH		12/03/2025	7.275	502,491	0	610,000
1000597301	MEMPHIS	TN		12/03/2025	6.507	565,997	0	693,000
1000597309	VARIOUS	OH		12/03/2025	7.350	258,543	0	406,000
1000597320	VARIOUS	OH		12/03/2025	7.135	622,698	0	802,000
1000597337	SAINT PAUL	MN		12/03/2025	6.868	246,016	0	307,000
1000597341	BUFFALO	NY		12/03/2025	7.376	244,772	0	316,000
1000597372	INDIANAPOLIS	IN		12/03/2025	6.080	496,125	0	699,000
1000597386	SYRACUSE	NY		12/03/2025	7.200	233,635	0	300,000
1000597392	GARY	IN		12/03/2025	6.747	112,537	0	155,000
1000597398	BENTON	AR		12/03/2025	6.718	154,025	0	212,775
1000597414	PERRY	GA		12/03/2025	7.350	247,758	0	322,500
1000597418	MANCHESTER	CT		12/03/2025	6.900	340,624	0	440,000
1000597432	ATHENS	AL		12/03/2025	6.314	139,867	0	172,000
1000597442	CHICOPEE	MA		12/03/2025	6.850	300,967	0	388,000
1000597451	TEMPLE	TX		12/03/2025	6.800	149,679	0	195,000
1000597455	NEW ORLEANS	LA		12/03/2025	7.794	132,284	0	160,000
1000597468	BAYTOWN	TX		12/03/2025	6.875	179,467	0	231,000
1000597470	BAYTOWN	TX		12/03/2025	6.875	187,624	0	245,000
1000597476	KANSAS CITY	MO		12/03/2025	6.811	165,575	0	235,000
1000597478	NEW ORLEANS	LA		12/03/2025	6.750	184,926	0	244,000
1000597488	TOLEDO	OH		12/03/2025	7.275	114,206	0	160,000
1000597492	HOLYOKE	MA		12/03/2025	7.497	303,965	0	392,000
1000597512	JACKSONVILLE	FL		12/03/2025	7.253	257,800	0	330,000
1000597518	BIRMINGHAM	AL		12/03/2025	7.075	263,656	0	315,000
1000597522	GREENVILLE	PA		12/03/2025	7.196	129,347	0	170,000
1000597526	MAPLE HEIGHTS	OH		12/03/2025	6.875	139,468	0	194,000
1000597528	STATESVILLE	NC		12/03/2025	7.211	164,196	0	240,000
1000597538	ATLANTA	GA		12/03/2025	6.214	239,888	0	325,000
1000597540	O'FALLON	MO		12/03/2025	5.925	153,681	0	287,000
1000597546	NEW ORLEANS	LA		12/03/2025	6.125	112,957	0	220,000
1000597552	COLUMBIA	SC		12/03/2025	6.600	110,816	0	153,000
1000597568	MILWAUKEE	WI		12/03/2025	7.050	137,322	0	166,000
1000597572	KNOXVILLE	TN		12/03/2025	6.604	359,571	0	500,000
1000597576	NEWARK	OH		12/03/2025	6.865	123,833	0	199,000
1000597586	READING	PA		12/03/2025	6.839	337,843	0	463,000
1000597595	PLANT CITY	FL		12/03/2025	7.486	283,089	0	360,000
1000597607	DURHAM	NC		12/03/2025	5.786	240,970	0	325,000
1000597631	NEW ORLEANS	LA		12/03/2025	7.044	154,825	0	220,000
1000597633	WATERBURY	CT		12/03/2025	6.675	261,696	0	355,000
1000597635	KNOXVILLE	TN		12/03/2025	7.150	263,990	0	340,000
1000597641	JACKSONVILLE	FL		12/03/2025	6.525	130,814	0	252,050
1000597649	TITUSVILLE	FL		12/03/2025	7.319	224,270	0	287,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000597651	COLUMBUS	OH		12/03/2025	6.175	216,003	0	290,000
1000597663	ASHEVILLE	NC		12/03/2025	7.236	210,817	0	271,000
1000597669	VERONA	PA		12/09/2025	7.090	238,303	0	450,000
1000597676	NORTH VERSAILLES	PA		12/09/2025	7.470	133,510	0	213,000
1000597682	HEMPSTEAD	NY		12/09/2025	6.750	618,784	0	795,000
1000597684	INDIANAPOLIS	IN		12/09/2025	7.330	186,182	0	241,000
1000597686	PATERSON	NJ		12/09/2025	7.210	588,237	0	768,000
1000597703	PATERSON	NJ		12/09/2025	6.590	509,243	0	760,000
1000597711	TEMECULA	CA		12/09/2025	6.540	339,529	0	580,000
1000597713	VALDOSTA	GA		12/09/2025	6.940	131,507	0	170,000
1000597719	OSSINING	NY		12/09/2025	6.030	392,686	0	740,000
1000597731	BELLPORT	NY		12/09/2025	6.600	470,505	0	610,000
1000597735	HAZLETON	PA		12/09/2025	7.490	294,963	0	386,000
1000597741	WEBSTER GROVES	MO		12/09/2025	6.850	182,915	0	249,000
1000597743	GARDENDALE	AL		12/09/2025	6.610	199,054	0	275,000
1000597751	KANSAS CITY	MO		12/09/2025	6.850	194,179	0	265,000
1000597753	MIDDLETOWN	CT		12/09/2025	7.200	366,029	0	440,000
1000597765	TRENTON	NJ		12/09/2025	6.860	144,672	0	250,000
1000597767	PORT WASHINGTON	NY		12/09/2025	6.940	701,214	0	967,000
1000597769	SHERWOOD	AR		12/09/2025	7.550	141,313	0	185,200
1000597773	CHICAGO	IL		12/09/2025	6.870	130,981	0	170,000
1000597777	BRIDGEPORT	CT		12/09/2025	7.480	293,308	0	380,000
1000597789	WATERFORD	NY		12/09/2025	6.740	247,542	0	317,000
1000597793	BIRMINGHAM	MI		12/09/2025	6.540	459,616	0	640,000
1000597795	YONKERS	NY		12/09/2025	6.800	575,331	0	745,000
1000597803	STEGER	IL		12/09/2025	6.990	224,145	0	290,000
1000597809	NEWARK	NJ		12/09/2025	6.700	578,103	0	755,000
1000597815	TRENTON	NJ		12/09/2025	7.850	234,661	0	307,000
1000597819	LEHIGH ACRES	FL		12/09/2025	6.660	307,029	0	400,000
1000597821	COLUMBIA	SC		12/09/2025	6.960	1,191,388	0	2,171,500
1000597831	COLUMBIA	SC		12/09/2025	6.960	1,202,931	0	1,905,500
1000598538	OCEANSIDE	CA		12/29/2025	6.249	354,557	0	1,075,000
1000599326	VARIOUS	TN		12/18/2025	6.430	14,747,950	0	22,749,000
1000599535	CLAYTON	NJ		12/23/2025	6.999	178,728	0	225,000
1000599557	RICHMOND	CA		12/23/2025	6.875	347,333	0	675,000
1000599561	LINDEN	NJ		12/23/2025	6.874	432,236	0	525,000
1000599591	RICHMOND	CA		12/23/2025	6.875	327,265	0	530,000
1000600006	TRENTON	NJ		12/09/2025	6.740	1,143,864	0	1,625,000
1000600015	FREEHOLD	NJ		12/09/2025	6.000	714,146	0	1,360,000
1000600023	HEMPSTEAD	NY		12/09/2025	6.810	505,064	0	633,000
1000600027	NYACK	NY		12/09/2025	6.050	405,734	0	645,000
1000600029	PATERSON	NJ		12/09/2025	6.460	399,942	0	565,000
1000600031	MARKHAM	IL		12/09/2025	6.820	189,800	0	245,000
1000600037	SOUTH ELGIN	IL		12/09/2025	6.950	299,633	0	420,000
1000600041	KANSAS CITY	KS		12/09/2025	7.780	121,280	0	170,000
1000600047	KANSAS CITY	KS		12/09/2025	7.780	121,280	0	170,000
1000600049	HAZEL PARK	MI		12/09/2025	6.420	166,754	0	250,000
1000600051	FLORISSANT	MO		12/09/2025	6.830	170,170	0	219,000
1000600071	DOTHAN	AL		12/09/2025	6.920	233,389	0	320,000
1000600085	BRONX	NY		12/09/2025	6.800	610,311	0	800,000
1000600087	BREMEN	GA		12/09/2025	7.200	205,830	0	258,000
1000600091	ST. LOUIS	MO		12/09/2025	7.590	107,352	0	146,000
1000600101	FREDERICKSBURG	VA		12/15/2025	6.625	373,826	0	510,000
1000600103	SAINT PETERSBURG	FL		12/15/2025	6.000	652,610	0	1,000,000
1000600105	HIGHLAND MILLS	NY		12/15/2025	6.000	401,400	0	550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1000600107	BRENHAM	TX		12/15/2025	6.625	109,744	0	155,000
1000600111	SPRINGDALE	AR		12/15/2025	6.625	134,744	0	195,000
1000600119	LYNN HAVEN	FL		12/15/2025	7.125	335,787	0	430,000
1000600124	WALTON BEACH	FL		12/15/2025	6.125	1,619,495	0	2,680,000
1000600133	SUN CITY CENTER	FL		12/15/2025	6.375	107,981	0	162,000
1000600137	SUN CITY CENTER	FL		12/15/2025	6.125	102,367	0	155,000
1000600158	NORWOOD	OH		12/15/2025	6.375	137,089	0	220,000
1000600176	JACKSONVILLE	FL		12/15/2025	6.625	168,183	0	235,000
1000600178	CINCINNATI	OH		12/15/2025	6.000	246,949	0	330,000
1000600190	PALM BAY	FL		12/15/2025	6.250	182,163	0	280,000
1000600194	COLUMBUS	OH		12/15/2025	6.875	458,888	0	640,000
1000600198	HUNTSVILLE	AL		12/15/2025	6.125	123,094	0	188,000
1000600465	(SUNLAND AREA), LOS ANGELES	CA		12/29/2025	6.875	1,792,960	0	2,155,000
1000601862	STATEN ISLAND	NY		12/29/2025	7.125	717,463	0	915,000
1000601902	STATEN ISLAND	NY		12/29/2025	7.125	720,891	0	915,000
7137399	STATESVILLE	NC		01/01/2025	8.021	0	9,588	162,000
7138414	FT WORTH	TX		01/01/2025	7.500	0	4,215	182,200
7148828	NANUET	NY		01/01/2025	8.620	0	16,398	565,000
7148986	DETROIT	MI		01/01/2025	9.263	0	23,152	135,000
7149459	NORTH CHICAGO	IL		01/01/2025	9.156	0	15,307	250,000
7151888	PERTH AMBOY	NJ		01/01/2025	7.642	0	2,438	657,250
7152783	METAIRIE	LA		01/01/2025	6.283	0	5,853	667,400
7153551	DETROIT	MI		01/01/2025	7.618	0	21,110	133,000
1000460814	LAKE WORTH BEACH	FL		01/30/2025	7.979	1,049,640	6,889	1,260,000
1000460246	BALTIMORE	MD		01/30/2025	7.945	149,530	0	190,000
1000460247	Baltimore	MD		01/30/2025	7.945	157,400	0	200,000
1000462981	SAGAMORE BEACH	MA		01/30/2025	8.135	274,663	0	450,000
1000463061	FORT WAYNE	IN		01/30/2025	7.460	265,809	0	318,000
1000463105	CLERMONT	FL		01/30/2025	7.411	420,525	0	552,000
1000507354	BROOKLYN	NY		10/29/2025	16.000	1,545,000	0	1,950,000
1000558736	CELINA	TX		12/10/2025	6.875	599,723	0	1,000,000
1000561845	LONG BEACH	CA		12/10/2025	7.000	214,006	0	300,000
1000460249	BALTIMORE	MD		01/30/2025	7.945	157,400	0	200,000
1000460250	Baltimore	MD		01/30/2025	7.945	157,400	0	200,000
1000460252	Baltimore	MD		01/30/2025	7.948	169,144	0	215,000
1000460253	Baltimore	MD		01/30/2025	7.948	169,036	0	215,000
1000460254	Baltimore	MD		01/30/2025	7.945	161,335	0	205,000
1000460255	Baltimore	MD		01/30/2025	7.945	157,400	0	200,000
1000460256	Baltimore	MD		01/30/2025	7.945	156,613	0	205,000
1000460257	Baltimore	MD		01/30/2025	7.945	156,613	0	200,000
1000460713	North Myrtle Beach	SC		01/30/2025	7.581	3,145,211	0	4,330,000
1000460848	Bonham	TX		01/30/2025	7.697	178,118	0	248,000
1000463119	KISSIMMEE	FL		01/30/2025	8.652	1,115,505	0	1,552,000
7149120	DETROIT	MI		11/14/2023	9.290	0	11,783	123,000
1000510119	ELDON	MO		11/14/2025	18.000	352,422	0	461,000
7135736	PHILADELPHIA	PA		11/22/2022	4.750	0	7,895	163,900
7136007	COPPERAS COVE	TX		11/22/2022	7.375	0	113	177,632
7142666	DOLTON	IL		05/05/2023	8.500	0	746	188,000
7144932	PHILADELPHIA	PA		05/31/2023	7.852	0	1,133	235,000
7146533	POUGHKEEPSIE	NY		09/14/2023	7.957	0	2,066	298,400
7148829	TRUMBULL	CT		10/27/2023	45.000	0	23,799	523,000
7148923	FREEHOLD	NJ		11/03/2023	8.301	0	1,825	558,000
7148990	DETROIT	MI		11/09/2023	8.950	0	5,584	290,000
7148992	EAST STROUDSBURG	PA		11/09/2023	8.390	0	5,774	260,000
7149865	CHICAGO	IL		12/01/2023	9.085	0	2,409	101,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7151980	BRENTWOOD	NY		01/10/2024	7.950	0	2,386	426,000
7152002	FAIRBURN	GA		01/12/2024	8.625	0	4,600	476,740
7152266	BALTIMORE	MD		01/18/2024	7.500	0	199	135,000
7153806	BALTIMORE	MD		03/01/2024	7.950	0	1,862	115,000
7153820	CHICAGO	IL		03/01/2024	7.330	0	3,435	340,000
7153926	IRVINGTON	NJ		03/11/2024	7.540	0	1,379	613,000
7154917	ST. LOUIS	MO		04/03/2024	8.110	0	17,081	70,000
7155177	BROOKLYN	NY		04/12/2024	8.470	0	2,605	1,062,000
7156758	HOUSTON	TX		05/01/2024	8.100	0	4,097	199,937
7157879	DETROIT	MI		06/11/2024	7.965	0	1,406	61,000
7158457	BROOKLYN	NY		07/09/2024	7.350	0	4,542	1,290,000
7158978	BROOKLYN	NY		07/17/2024	7.550	0	20,752	880,000
7159016	CINCINNATI	OH		07/17/2024	8.050	0	8,101	230,000
7159017	CINCINNATI	OH		07/17/2024	8.297	0	6,569	210,000
7160338	EDGEWATER	FL		09/17/2024	7.500	0	1,567	530,000
7160954	NANUET	NY		08/07/2024	7.100	0	25,653	510,000
7162532	MILLINGTON	TN		09/05/2024	7.375	0	1,109	305,300
7163131	LOS ANGELES	CA		10/30/2024	5.375	0	603	675,000
7165043	HAZEL PARK	MI		09/23/2024	6.640	0	462	115,000
7165171	BALTIMORE	MD		09/24/2024	23.000	0	1,478	120,000
1000443188	ODESSA	TX		12/09/2024	8.625	0	14	230,000
1000448610	RICHMOND	VA		10/29/2024	6.525	0	1,363	215,000
1000460814	LAKE WORTH BEACH	FL		01/30/2025	8.250	0	1,510	1,220,000
0399999. Mortgages in good standing - residential mortgages-all other						2,248,649,185	575,912	3,310,927,769
5555097	COCKFOSTERS	GBR		08/29/2023	7.250	0	26,973,163	132,453,866
5555098	COCKFOSTERS	GBR		02/23/2017	7.250	0	1,635,679	75,071,889
5555222	BERLIN	DEU	R	08/05/2021	4.364	0	23,493,747	91,160,285
5555223	DUBLIN 7	IRL		08/23/2021	3.824	0	1,145,244	113,527,572
5555230	HELSINKI	FIN	R	01/28/2022	4.564	0	12,484,367	61,595,295
5555238	BIRMINGHAM	GBR		03/17/2022	8.469	0	85,871	62,164,826
5555245	LONDON	GBR		11/29/2022	5.468	0	9,880,548	81,440,274
5555246	CARDIFF	GBR		12/12/2022	8.717	0	3,902,343	94,518,211
5555247	DUBLIN	IRL		03/08/2023	6.526	0	28,299,269	195,903,585
5555263	BRISTOL	GBR		02/24/2025	7.250	77,409,559	0	130,265,019
5555269	BERLIN	DEU		12/23/2024	3.964	36,278,399	0	114,446,125
5555271	SHREWSBURY	GBR		01/29/2025	7.124	111,696,489	0	188,471,065
5555272	BERLIN	DEU		03/31/2025	2.999	204,435,296	0	280,666,323
5555273	BERLIN	DEU		03/31/2025	6.246	15,742,611	0	19,878,373
5555276	PAPENDRECHT	NLD		06/03/2025	4.926	38,034,296	0	65,842,528
5555277	LONDON	GBR		06/11/2025	5.922	87,003,188	0	162,943,200
5555278	MALLORCA	ESP		08/06/2025	4.900	146,812,096	3,309,241	259,331,415
5555279	SHREWSBURY	GBR		09/03/2025	7.124	43,196,764	0	67,514,524
5555280	BARCELONA	ESP		11/24/2025	4.513	46,244,579	0	113,874,672
5555281	MONCHENGLADBACH	DEU		11/27/2025	3.968	92,838,322	0	152,620,110
5555282	PAPENDRECHT	NLD		12/10/2025	4.604	31,925,568	0	53,620,263
5555283	LONDON	GBR		12/15/2025	6.213	14,069,639	0	17,512,667
8002710	NEW YORK	NY	R	05/20/2025	5.790	33,445,682	0	66,388,000
8002750	NEW YORK	NY		03/02/2020	6.662	0	126,121	225,888
8002781	BOSTON	MA		07/09/2020	7.000	0	72,607,468	530,590,780
8002806	AUSTIN	TX		03/24/2021	6.987	0	66,379	127,951,640
8002819	NEW YORK	NY		07/29/2024	5.000	0	82,216	52,531,079
8002841	MIAMI	FL		09/27/2021	3.600	0	616,987	130,582,800
8002850	PARSIPPANY HILLS	NJ		05/13/2022	8.080	0	3,626,461	57,501,780
8002859	LOS ANGELES	CA		12/09/2021	6.523	0	3,514,160	68,871,300
8002882	PEARLAND	TX		12/23/2025	2.920	5,908,813	0	8,140,640

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8002889	MIAMI	FL		12/20/2021	7.737	0	463,832	106,626,899
8002892	JERSEY CITY	NJ		03/29/2022	3.990	0	2,068,465	121,150,080
8002897	COMMERCE	CA		11/07/2025	6.290	5,307,364	0	12,332,431
8002900	BOSTON	MA		03/24/2022	7.583	0	30,228,057	395,086,800
8002901	JERSEY CITY	NJ		06/16/2022	8.279	0	19,997,192	377,698,313
8002906	QUEENS	NY		06/30/2022	7.473	0	18,542,279	192,317,280
8002918	LONG BEACH	CA		04/28/2022	3.540	14,351,946	0	136,471,720
8002928	BOSTON	MA		06/29/2022	6.384	0	10,905,218	301,369,795
8002933	OLD BRIDGE	NJ		06/15/2022	8.523	0	2,456,178	141,503,773
8002934	OLD BRIDGE	NJ		06/15/2022	8.784	0	875,690	113,159,920
8002935	OLD BRIDGE	NJ		06/15/2022	8.784	0	47,680	31,554,379
8002936	OLD BRIDGE	NJ		06/15/2022	8.784	0	2,639,296	102,623,389
8002937	OLD BRIDGE	NJ		06/15/2022	8.784	0	1,271,938	45,880,691
8002938	OLD BRIDGE	NJ		06/15/2022	8.784	0	2,085,378	44,951,110
8002939	OLD BRIDGE	NJ		06/15/2022	8.784	0	984,315	75,587,772
8002940	OLD BRIDGE	NJ		06/15/2022	8.523	0	4,928,848	65,817,547
8002946	WOOD-RIDGE	NJ		07/01/2022	8.123	0	5,943,248	61,267,680
8002946 1	WOOD-RIDGE	NJ		07/01/2022	8.123	0	1,003,999	10,350,015
8002949	NEW YORK	NY		10/03/2022	7.670	0	636,347	140,133,606
8002953	ATLANTA	GA		10/26/2022	7.634	0	17,451,618	165,759,360
8002954	NEW YORK	NY		09/02/2022	5.000	0	12,254,559	588,450,000
8002956	MORRISVILLE,	NC		10/20/2022	8.373	0	27,707,733	255,472,976
8002958	PHILADELPHIA	PA		01/17/2023	8.373	0	11,474,565	114,372,390
8002960	BURLINGAME	CA		01/06/2023	9.464	0	17,382,899	200,502,399
8002961	PHILADELPHIA	PA		12/09/2022	7.873	0	23,411,558	131,121,842
8002963	SOMERVILLE	MA		03/02/2023	4.500	0	13,033,257	239,904,625
8002964	LONG ISLAND CITY	NY		03/06/2023	8.123	0	19,914,017	118,705,455
8002970	PHILADELPHIA	PA		04/21/2023	8.623	0	57,162,974	208,236,960
8002982	PHILADELPHIA	PA		10/27/2023	8.873	359,440	29,320,281	82,361,220
8003004	TALLAHASSEE	FL		12/20/2024	7.873	2,757,926	18,470,640	138,824,735
8003005	NORTH MIAMI	FL		09/12/2024	6.001	0	8,384,215	159,000,000
8003008	MADISON	WI		12/02/2024	6.970	0	11,178,432	30,035,770
8003010	LAREDO	TX		12/20/2024	8.023	(491,480)	14,434,611	179,200,000
8003013	PROVIDENCE	RI		01/08/2025	5.800	17,382,600	0	35,907,273
8003015	FREDERICK	MD		03/14/2025	7.873	2,534,432	6,339,889	40,792,453
8003019	CHICAGO	IL		05/02/2025	6.130	37,962,000	0	71,000,000
8003020	BROOKLYN	NY		07/25/2025	5.750	44,524,128	0	226,863,000
8003021	NASHVILLE	TN		05/07/2025	5.650	14,962,500	0	25,915,178
8003023	FOUNTAIN INN	SC		07/02/2025	5.782	4,987,500	0	7,892,857
8003025	SPARKS	NV		06/17/2025	5.930	16,318,636	0	35,636,364
8003026	MINNEAPOLIS	MN		06/09/2025	5.667	4,712,778	0	7,652,778
8003028	MIAMI	FL		06/23/2025	6.090	40,168,521	0	65,480,368
8003030	WASHINGTON	DC		07/29/2025	7.418	12,259,208	0	174,343,062
8003031	BOULDER	CO		08/15/2025	5.930	24,937,500	0	41,122,449
8003035	NAPLES	FL		09/10/2025	5.967	45,885,000	0	91,819,608
8003036	PARSIPPANY-TROY HILL	NJ		10/15/2025	5.606	44,865,000	0	80,164,286
8003037	NEW YORK	NY		08/28/2025	7.468	33,750,816	6,958,640	243,426,922
8003038	TWINSBURG	OH		10/01/2025	5.354	42,593,249	0	73,028,196
8003039	STARKVILLE	MS		10/30/2025	5.580	25,935,000	0	39,317,073
8003040	WASHINGTON	DC		10/10/2025	6.210	49,875,000	0	102,463,768
8003041	NEW YORK	NY		09/29/2025	6.760	26,418,918	4,854,810	323,180,000
8003045	FONTANA	CA		10/30/2025	5.400	35,147,197	0	58,443,473
8003049	NEW YORK	NY		12/30/2025	4.000	59,500,000	0	47,611,701
8880003555	MADISON	AL		06/29/2022	6.873	0	1,015,050	113,202,720
8880007555	SEATTLE	WA		10/19/2022	7.028	0	2,440,810	240,596,434

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8880048555	PARADISE VALLEY	AZ		07/02/2024	6.373	0	12,558,532	124,400,000
8880049555P	MESA	AZ		07/03/2024	6.666	0	47,725,491	117,669,161
8880057555	CINNAMINSON	NJ		09/18/2024	6.123	0	2,303,399	193,900,000
8880070555P	AURORA	CO		12/12/2024	6.777	0	49,342,841	123,005,169
8880073555	MIAMI	FL		01/28/2025	6.575	62,937,000	0	107,700,000
8880077555	GAINESVILLE	VA	R	01/17/2025	6.120	15,995,936	0	22,781,906
8880081555	GAINESVILLE	VA	R	01/17/2025	6.120	13,633,500	0	20,576,397
8880084555	MACUNGIE	PA		03/31/2025	6.690	149,850,000	0	367,150,000
8880085555	PLANTATION	FL		03/12/2025	6.200	89,610,300	0	142,900,000
8880087555	BURNSVILLE	MN		05/15/2025	5.770	147,951,900	0	241,400,000
8880088555	QUEENS	NY		04/25/2025	6.073	149,993,088	0	234,193,548
8880089555	DALLAS	TX		05/01/2025	5.820	48,745,000	0	77,500,000
8880090555	HYATTSVILLE	MD		06/11/2025	5.800	40,625,674	0	73,566,264
8880097555	DOWNTOWN NAPLES	FL		07/24/2025	6.280	33,395,000	0	52,271,268
8880098555	LANSING	MI		08/05/2025	5.750	39,960,000	0	69,600,000
8880099555	DEL MAR	CA		08/18/2025	5.710	48,146,800	0	75,900,000
8880100555	BATON ROUGE	LA		08/06/2025	5.620	54,850,000	0	84,300,000
8880101555	PINEVILLE	NC		09/03/2025	6.210	32,795,730	0	43,934,880
8880103555	EULESS	TX		09/03/2025	5.480	70,214,329	0	109,209,211
8880104555	WASHINGTON	DC		08/28/2025	5.550	59,936,847	0	93,915,797
8880108555	SAUGUS	MA	R	09/23/2025	6.350	16,159,220	0	22,685,759
8880110555	TALLAHASSEE	FL		10/02/2025	5.700	144,366,225	0	230,370,093
8880111555	BROOKLYN	NY		11/07/2025	5.250	114,884,999	0	192,352,629
8880112555	KANSAS CITY	MO		11/04/2025	5.280	42,957,000	0	63,519,853
8880113555	NEW YORK	NY		10/17/2025	5.530	36,263,699	0	57,190,230
8880114555	NORTH RANDALL	OH		12/17/2025	5.170	69,930,000	0	122,621,739
8880115555	ST. PETERSBURG	FL		10/27/2025	5.200	33,940,357	0	53,766,103
8880116555	MANASSAS	VA		11/03/2025	5.600	151,844,984	0	218,550,830
8880117555	ORLANDO	FL		12/17/2025	5.420	109,860,385	0	206,791,538
8880118555	ADDISON	IL		12/17/2025	5.350	19,980,000	0	32,171,429
8002722	NEW YORK	NY		11/25/2019	2.870	0	12,368,070	306,196,200
0599999. Mortgages in good standing - commercial mortgages-all other						3,390,874,450	724,416,116	14,693,386,892
8002929	BOSTON	MA		06/29/2022	12.162	0	1,611,250	44,527,500
8002981	CHICAGO	IL		10/03/2023	12.000	0	1,044,389	7,269,300
8003029	NEW YORK	NY	R	06/16/2025	9.600	67,035,982	0	129,276,827
8003044	CAMBRIDGE	MA	R	10/17/2025	8.700	29,723,750	0	40,670,968
8880029555P	NY	NY		08/24/2023	7.381	0	10,579,009	222,310,352
8880031555P	NEW YORK	NY		08/31/2023	7.584	0	3,446,913	189,739,465
8880035555P	CUYAHOGA	OH		12/06/2023	6.297	(178,240)	14,843,598	172,648,679
8880036555P	CUYAHOGA	OH		12/07/2023	6.436	0	4,438,308	143,750,877
8880037555P	TAMPA	FL		12/22/2023	5.816	0	7,519,823	130,855,225
8880080555	GAINESVILLE	VA	R	01/17/2025	8.120	2,341,660	0	3,360,697
8880082555	GAINESVILLE	VA	R	01/17/2025	8.120	2,065,700	0	3,117,663
8880102555	PINEVILLE	NC		09/03/2025	8.210	4,472,145	0	5,991,120
8880105555P	WEST JORDAN	UT		08/14/2025	7.153	33,083,333	0	39,135,513
8880106555P	WEST JORDAN	UT		08/14/2025	5.971	16,541,667	0	19,567,756
8880109555	SAUGUS	MA	R	09/23/2025	7.850	2,077,614	0	2,916,740
0699999. Mortgages in good standing - mezzanine loans						157,163,610	43,483,291	1,155,138,682
0899999. Total mortgages in good standing						6,242,586,205	789,626,141	20,080,731,728
8002974	LOS ANGELES	CA		05/03/2023	18.000	826,356	957,453	6,579,614
8003022	HOUSTON	TX		04/29/2025	5.750	46,667,695	0	115,073,568
8003034	HONOLULU	HI		07/30/2025	3.446	41,888,365	0	47,373,865
1399999. Restructured mortgages - commercial mortgages-all other						89,382,416	957,453	169,027,047
8002813	NEW YORK	NY		01/01/2021	6.000	0	1,307,099	5,480,572
1499999. Restructured mortgages - mezzanine loans						0	1,307,099	5,480,572

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1699999. Total - restructured mortgages						89,382,416	2,264,552	174,507,619
7149617	GALENA PARK	TX		01/31/2024	8.350	0	1,075	205,000
7158428	Newark	NJ		07/10/2024	7.360	0	19,509	704,000
1000443412	Mastic	NY		12/09/2024	7.044	0	5,271	546,000
7156350	Shreveport	LA		05/21/2024	4.125	0	952	189,543
7149617	GALENA PARK	TX		01/31/2024	8.208	0	1,075	205,000
7147735	SHINGLE SPRINGS	CA		09/25/2023	5.967	0	4,523	1,851,960
7135634	CHICAGO	IL		01/01/2025	7.375	0	1,280	200,000
7142330	BALTIMORE	MD		03/29/2023	8.875	0	1,270	132,600
1000437709	PASADENA	MD		11/15/2024	5.500	0	6,367	1,080,000
7150136	HUNTSVILLE	AL		12/19/2023	12.000	0	611	260,000
7152738	BROOKHAVEN	GA		02/20/2024	6.875	0	5,204	1,487,000
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other						0	47,136	6,861,103
2499999. Total - mortgages with overdue interest over 90 days						0	47,136	6,861,103
1000460809	Fort Lauderdale	FL		01/30/2025	7.826	381,985	0	500,000
1000461412	Saint Louis	MO		01/30/2025	7.006	194,898	0	253,000
1000461493	Saint Petersburg	FL		01/30/2025	7.150	302,785	0	415,000
1000461530	Miami	FL		01/30/2025	6.965	229,316	0	1,240,000
1000463201	PHILADELPHIA	PA		01/30/2025	7.703	225,048	0	295,000
1000463219	TAMPA	FL		01/30/2025	7.332	231,508	0	299,000
1000463451	HAMPTON	VA		01/30/2025	7.061	239,025	0	288,000
1000463497	YUCCA VALLEY	CA		01/30/2025	7.254	277,168	0	385,000
1000471977	Baltimore	MD		01/28/2025	8.184	226,215	0	270,000
1000476577	Akron	OH		03/03/2025	8.207	89,760	0	110,000
1000489488	Brooklyn	NY		03/26/2025	7.333	648,159	0	870,000
1000496050	Baltimore	MD		04/23/2025	7.952	296,719	0	365,000
7149839	SOUTH LYON	MI		01/31/2024	8.250	0	4,348	585,000
7156779	BELLWOOD	IL		05/01/2024	7.744	0	9,759	300,000
1000543580	PLAINFIELD	NJ		09/15/2025	7.125	672,662	0	825,000
7155201	BROOKLYN	NY		04/12/2024	16.000	0	48,902	1,800,000
7159708	PILESGROVE	NJ		07/25/2024	16.000	0	4,544	386,000
2799999. Mortgages in process of foreclosure-residential mortgages-all other						4,015,247	67,553	9,186,000
3299999. Total - mortgages in the process of foreclosure						4,015,247	67,553	9,186,000
3399999 - Totals						6,335,983,869	792,005,382	20,271,286,450

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140477	TUCSON	AZ		03/29/2023	02/01/2025	2,268	0	2	0	0	2	0	2,268	2,270	0	0	0
5555071	SAWBRIDGEWORTH	GBR		10/01/2015	10/02/2025	194,248,484	0	151,271	0	(226,053)	(74,782)	41,631,752	208,059,240	208,059,240	(27,746,214)	0	(27,746,214)
7151734	KANSAS CITY	MO		01/11/2024	02/28/2025	701	0	111	0	0	111	0	701	813	0	0	0
5555143	LONDON	GBR		06/20/2018	08/20/2025	263,004,000	0	0	0	0	0	13,779,458	282,917,072	282,917,072	6,133,614	0	6,133,614
7150472	ORANGE BEACH	AL		12/27/2023	06/05/2025	417,916	0	(10,099)	0	0	(10,099)	0	417,916	407,817	0	0	0
5555197	WATFORD	GBR		07/17/2020	07/31/2025	93,490,408	0	0	0	0	0	6,310,648	98,808,550	98,808,550	(992,506)	0	(992,506)
7134694	BIRMINGHAM	AL		10/26/2022	06/25/2025	374,432	0	(8,803)	0	0	(8,803)	0	374,432	365,629	0	0	0
5555220	CARDIFF	GBR		07/06/2021	11/19/2025	67,754,894	0	0	0	0	0	1,629,518	71,449,222	71,449,222	2,064,810	0	2,064,810
7148816	BIRMINGHAM	AL		10/24/2023	06/10/2025	106,514	0	(6,138)	0	0	(6,138)	0	106,514	100,375	0	0	0
5555239	BERLIN	DEU		04/04/2022	03/31/2025	237,721,487	0	1,346,904	0	0	1,346,904	11,139,950	249,333,999	249,333,999	(874,342)	0	(874,342)
7154028	BIRMINGHAM	AL		03/15/2024	05/14/2025	83,592	0	(3,456)	0	0	(3,456)	0	83,592	80,137	0	0	0
5555246	CARDIFF	GBR		12/12/2022	12/09/2025	65,911,659	0	293,802	0	(28,901)	264,901	(429,561)	74,332,147	74,332,147	4,682,805	0	4,682,805
7149215	HUNTSVILLE	AL		11/17/2023	06/25/2025	241,095	0	(3,345)	0	0	(3,345)	0	241,095	237,750	0	0	0
5555249	LONDON	GBR		04/21/2023	04/14/2025	196,755,721	0	0	0	0	0	649,779	207,172,589	207,172,589	9,767,089	0	9,767,089
7158319	Birmingham	AL		07/02/2024	04/30/2025	82,925	0	(3,177)	0	0	(3,177)	0	82,925	79,748	0	0	0
5555249999	LONDON	GBR		09/27/2023	04/14/2025	62,620,000	0	0	0	0	0	(1,590,693)	65,935,300	65,935,300	4,905,993	0	4,905,993
7148475	BIRMINGHAM	AL		10/06/2023	05/05/2025	78,695	0	(2,369)	0	0	(2,369)	0	78,695	76,326	0	0	0
5555250	GORINCHEM	NLD		08/22/2023	07/25/2025	53,654,355	0	559,155	0	(44,798)	514,358	2,346,979	61,296,966	61,296,966	4,781,274	0	4,781,274
7152758	PELL CITY	AL		02/20/2024	05/09/2025	140,228	0	(2,057)	0	0	(2,057)	0	140,228	138,171	0	0	0
5555252	MADRID	ESP		12/15/2023	09/11/2025	69,985,250	0	52,960	0	0	52,960	3,775,275	79,302,807	79,302,807	5,489,322	0	5,489,322
7138118	BIRMINGHAM	AL		01/30/2023	05/28/2025	73,241	0	339	0	0	339	0	73,241	73,579	0	0	0
5555273	BERLIN	DEU		03/31/2025	12/15/2025	0	0	0	0	0	0	0	17,130,201	17,130,201	1,387,590	0	1,387,590
3134297	SCOTTSDALE	AZ		04/12/2022	04/30/2025	1,175,259	0	(31,174)	0	0	(31,174)	0	1,175,259	1,144,085	0	0	0
7777002	VANCOUVER	CAN		04/10/2015	05/01/2025	14,742,740	0	808	0	0	808	2,265,846	15,347,597	15,347,597	(1,661,797)	0	(1,661,797)
7157619	Laveen	AZ		07/26/2024	05/09/2025	365,640	0	(10,611)	0	0	(10,611)	0	365,640	355,029	0	0	0
7777004	CALGARY	CAN		07/27/2015	05/01/2025	22,925,656	0	3,034	0	0	3,034	2,472,087	23,868,281	23,868,281	(1,532,497)	0	(1,532,497)
7150497	OVERGAARD	AZ		12/27/2023	05/29/2025	432,228	0	(10,442)	0	0	(10,442)	0	432,228	421,786	0	0	0
7777006	RICHMOND	CAN		09/08/2016	05/01/2025	11,864,243	0	6,743	0	0	6,743	1,472,974	12,348,745	12,348,745	(995,215)	0	(995,215)
7150969	MESA	AZ		12/27/2023	04/15/2025	344,103	0	(8,313)	0	0	(8,313)	0	344,103	335,790	0	0	0
7777009	TORONTO	CAN		06/29/2017	05/01/2025	30,484,703	0	7,313	0	0	7,313	3,109,672	31,743,343	31,743,343	(1,858,344)	0	(1,858,344)
7150516	QUEEN CREEK	AZ		12/27/2023	04/04/2025	301,252	0	(7,279)	0	0	(7,279)	0	301,252	293,973	0	0	0
7777011	VANCOUVER	CAN		11/01/2018	05/01/2025	5,373,431	0	339	0	0	339	534,400	5,594,475	5,594,475	(313,696)	0	(313,696)
7159295	Mesa	AZ		09/26/2024	05/09/2025	383,158	0	(6,620)	0	0	(6,620)	0	383,158	376,538	0	0	0
8001743	NEW YORK	NY		12/31/2024	10/01/2025	16,131,815	0	68,203	0	0	68,203	0	16,200,018	16,200,018	0	0	0
7158688	SUN CITY WEST	AZ		10/28/2024	05/09/2025	180,621	0	(5,219)	0	0	(5,219)	0	180,621	175,401	0	0	0
8001867	PENSACOLA	FL		05/01/2020	05/16/2025	7,941,109	0	0	0	0	0	0	7,941,109	7,941,109	0	0	0
7152876	PHOENIX	AZ		02/20/2024	06/10/2025	345,834	0	(5,071)	0	0	(5,071)	0	345,834	340,763	0	0	0
8001868	PENSACOLA	FL		04/02/2007	02/18/2025	7,217,784	0	1,405	0	0	1,405	0	7,219,189	7,219,189	0	0	0
7143083	GOODYEAR	AZ		04/19/2023	04/18/2025	132,792	0	10,083	0	0	10,083	0	132,792	142,875	0	0	0
8001964	LOUISVILLE	KY		12/12/2017	08/27/2025	5,697,988	0	2,660	0	0	2,660	0	5,700,648	5,700,648	0	0	0
7156251	Phoenix	AZ		05/21/2024	05/09/2025	178,579	0	62,928	0	0	62,928	0	178,579	241,507	0	0	0
8002236	MANASSAS	VA		11/20/2013	10/01/2025	13,584,963	0	303,664	0	(44,999)	258,665	0	13,843,628	13,843,628	0	0	0
7141421	TUCSON	AZ		04/25/2023	04/17/2025	581,201	0	74,993	0	0	74,993	0	581,201	656,194	0	0	0
8002237	NEW ORLEANS	LA	S	11/25/2013	03/20/2025	81,463,275	0	0	0	0	0	0	81,463,275	81,463,275	0	0	0
7149408	SCOTTSDALE	AZ		11/21/2023	06/10/2025	759,813	0	108,583	0	0	108,583	0	759,813	868,396	0	0	0
8002299	VIRGINIA BEACH	VA		02/16/2017	05/09/2025	7,204,281	0	113,908	0	(36,213)	77,695	0	7,281,975	7,281,975	0	0	0
7160259	Encinitas	CA		09/17/2024	05/09/2025	1,511,333	0	(46,943)	0	0	(46,943)	0	1,511,333	1,464,390	0	0	0
8002353	SHAFTER	CA		12/12/2017	04/01/2025	18,488,344	0	1,629	0	0	1,629	0	18,489,973	18,489,973	0	0	0
7160579	San Diego	CA		09/17/2024	06/10/2025	1,230,927	0	(38,106)	0	0	(38,106)	0	1,230,927	1,192,821	0	0	0
8002360	PHILADELPHIA	PA		12/12/2017	05/31/2025	5,864,989	0	5,524	0	(4,833)	691	0	5,865,680	5,865,680	0	0	0
7164031	SAN DIEGO	CA		09/27/2024	05/06/2025	1,313,875	0	(36,057)	0	0	(36,057)	0	1,313,875	1,277,818	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8002373	MOUNT PLEASANT	PA		06/15/2015	06/05/2025	13,021,789	0	0	0	0	0	0	13,021,789	13,021,789	0	0	0
7163691	GARDENA	CA		09/27/2024	06/03/2025	1,153,917	0	(34,005)	0	0	(34,005)	0	1,153,917	1,119,912	0	0	0
8002381	VALENCIA	CA		07/01/2015	06/24/2025	8,341,760	0	0	0	0	0	0	8,341,760	8,341,760	0	0	0
7150546	MILPITAS	CA		12/27/2023	05/15/2025	1,062,600	0	(25,670)	0	0	(25,670)	0	1,062,600	1,036,930	0	0	0
8002388	HAWTHORNE	CA		08/05/2015	05/31/2025	32,574,933	0	4,487	0	0	4,487	0	32,579,421	32,579,421	0	0	0
3142515	ANAHEIM	CA		06/09/2023	04/29/2025	998,543	0	(23,485)	0	0	(23,485)	0	998,543	975,058	0	0	0
8002392	KATY	TX		08/14/2015	12/16/2025	31,808,985	0	7,019	0	0	7,019	0	31,816,004	31,816,004	0	0	0
3130558	SAN JOSE	CA		09/01/2023	04/30/2025	1,177,680	0	(22,540)	0	0	(22,540)	0	1,177,680	1,155,140	0	0	0
8002394	SUMMERVILLE	SC		12/12/2017	10/21/2025	23,621,684	0	140,296	0	0	140,296	0	23,761,980	23,761,980	0	0	0
7163610	NAPA	CA		09/27/2024	05/06/2025	768,016	0	(21,687)	0	0	(21,687)	0	768,016	746,330	0	0	0
8002399	CALABASAS	CA		09/01/2016	07/09/2025	12,341,702	0	3,089	0	0	3,089	0	12,344,790	12,344,790	0	0	0
7149707	CHULA VISTA	CA		01/31/2024	05/09/2025	956,127	0	(18,627)	0	0	(18,627)	0	956,127	937,500	0	0	0
8002402	HENDERSON	NV		12/12/2017	09/23/2025	57,149,310	0	8,722	0	0	8,722	0	57,158,032	57,158,032	0	0	0
7157599	Oakland	CA		07/26/2024	05/09/2025	637,576	0	(18,503)	0	0	(18,503)	0	637,576	619,073	0	0	0
8002412	COLUMBUS	OH		10/22/2015	01/01/2025	9,595,201	0	1,621	0	0	1,621	0	9,596,821	9,596,821	0	0	0
7159459	Norco	CA		09/26/2024	05/09/2025	560,826	0	(17,420)	0	0	(17,420)	0	560,826	543,406	0	0	0
8002415	COLUMBUS	OH		10/22/2015	01/23/2025	5,756,299	0	99	240,716	0	(240,617)	0	5,515,682	5,515,682	0	0	0
3138601	ESCONDIDO	CA		02/16/2023	06/25/2025	640,328	0	(17,263)	0	0	(17,263)	0	640,328	623,065	0	0	0
8002420	REDMOND	WA		11/03/2015	11/22/2025	32,418,912	0	5,848	0	0	5,848	0	32,424,760	32,424,760	0	0	0
7159158	Palm Springs	CA		09/26/2024	05/09/2025	503,738	0	(16,938)	0	0	(16,938)	0	503,738	486,799	0	0	0
8002426	PHILADELPHIA	PA		11/24/2015	11/22/2025	20,554,391	0	214,669	0	0	214,669	0	20,769,060	20,769,060	0	0	0
3142138	NEWBURY PARK	CA		04/11/2023	04/24/2025	1,016,411	0	(17,030)	0	0	(17,030)	0	1,016,411	999,381	0	0	0
8002429	MIDDLETOWN	NY		12/12/2017	12/17/2025	42,786,989	0	15,640	0	0	15,640	0	42,802,629	42,802,629	0	0	0
7151081	CERRITOS	CA		12/27/2023	06/02/2025	684,244	0	(16,541)	0	0	(16,541)	0	684,244	667,703	0	0	0
8002523	SCOTTSDALE	AZ		03/29/2017	06/26/2025	38,135,469	0	20,355	0	0	20,355	0	38,155,825	38,155,825	0	0	0
7159296	Oceanside	CA		09/26/2024	06/10/2025	658,968	0	(16,117)	0	0	(16,117)	0	658,968	642,851	0	0	0
8002526	CHARLESTON	SC		12/12/2017	05/22/2025	36,411,784	0	0	1,659,134	0	(1,659,134)	0	34,752,650	34,752,650	0	0	0
7160447	Rocklin	CA		09/17/2024	06/10/2025	693,376	0	(15,666)	0	0	(15,666)	0	693,376	677,709	0	0	0
8002565	WASHINGTON	DC		12/12/2017	09/07/2025	51,836,028	0	0	14,584,408	0	(14,584,408)	0	37,251,620	37,251,620	0	0	0
3135894	LOS GATOS	CA		12/22/2022	05/22/2025	1,115,540	0	(15,505)	0	0	(15,505)	0	1,115,540	1,100,036	0	0	0
8002616	FORT LAUDERDALE	FL		02/22/2018	10/28/2025	32,428,167	0	293,391	0	0	293,391	0	32,721,559	32,721,559	0	0	0
3141689	VENTURA	CA		04/27/2023	06/05/2025	1,047,459	0	(15,042)	0	0	(15,042)	0	1,047,459	1,032,417	0	0	0
8002617	ELMHURST	IL		04/04/2018	01/02/2025	46,750,000	0	0	0	0	0	0	46,750,000	46,750,000	0	0	0
7163867	Moreno Valley	CA		09/27/2024	06/10/2025	382,360	0	(14,118)	0	0	(14,118)	0	382,360	368,242	0	0	0
8002660	BOSTON	MA		09/05/2018	05/21/2025	114,776,119	0	0	0	0	0	0	114,776,119	114,776,119	0	0	0
3127923	CORONADO	CA		05/10/2021	06/10/2025	778,759	0	(13,140)	0	0	(13,140)	0	778,759	765,619	0	0	0
8002662	BOSTON	MA		12/26/2018	05/21/2025	12,233,484	0	0	0	0	0	0	12,233,484	12,233,484	0	0	0
7160283	Monrovia	CA		09/17/2024	05/09/2025	808,100	0	(12,394)	0	0	(12,394)	0	808,100	795,706	0	0	0
8002664	DALLAS	TX		11/02/2018	07/18/2025	88,599,198	0	170,203	0	0	170,203	0	88,769,401	88,769,401	0	0	0
7159916	Fremont	CA		08/19/2024	06/10/2025	323,014	0	(11,646)	0	0	(11,646)	0	323,014	311,368	0	0	0
8002726	NEW YORK	NY		12/05/2019	10/24/2025	72,591,143	0	111,785	0	0	111,785	0	72,702,928	72,702,928	0	0	0
3133543	RANCHO PALOS VERDES	CA		09/01/2023	05/30/2025	1,246,468	0	(10,854)	0	0	(10,854)	0	1,246,468	1,235,613	0	0	0
8002736	DALLAS	TX		12/10/2019	02/26/2025	42,424,493	0	13,495	0	0	13,495	0	42,437,987	42,437,987	0	0	0
7157459	Sacramento	CA		07/26/2024	06/10/2025	345,136	0	(10,005)	0	0	(10,005)	0	345,136	335,131	0	0	0
8002750	NEW YORK	NY		03/02/2020	02/24/2025	74,279,390	0	17,315	0	0	17,315	0	74,422,826	74,422,826	0	0	0
7163846	Stockton	CA		09/27/2024	06/10/2025	308,474	0	(9,720)	0	0	(9,720)	0	308,474	298,754	0	0	0
8002828	RALEIGH	NC		07/29/2021	07/01/2025	62,921,092	0	136,668	0	0	136,668	0	63,057,760	63,057,760	0	0	0
3133790	PILOT HILL	CA		02/16/2022	05/14/2025	877,279	0	(8,966)	0	0	(8,966)	0	877,279	868,313	0	0	0
8002850	PARSIPPANY HILLS	NJ		05/13/2022	10/15/2025	28,473,804	0	121,343	0	(19,667)	101,676	0	32,201,941	32,201,941	0	0	0
3129814	SAN JOSE	CA		07/30/2021	05/09/2025	1,069,497	0	(8,466)	0	0	(8,466)	0	1,069,497	1,061,031	0	0	0
8002884	CHICAGO	IL		12/14/2021	07/15/2025	4,904,000	0	0	0	0	0	0	4,904,000	4,904,000	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3142824	OCEANSIDE	CA		04/25/2023	06/25/2025	705,088	0	(6,746)	0	0	(6,746)	0	705,088	698,342	0	0	0
8002886	DENVER	CO		12/20/2021	02/01/2025	25,137,000	0	0	0	0	0	0	25,137,000	25,137,000	0	0	0
3142826	PALM DESERT	CA		05/19/2023	05/20/2025	280,541	0	(5,523)	0	0	(5,523)	0	280,541	275,019	0	0	0
8002886002	DENVER	CO		09/07/2023	02/01/2025	15,000,000	0	0	0	0	0	0	15,000,000	15,000,000	0	0	0
2014445	SAN GABRIEL	CA		05/26/2017	06/10/2025	411,123	0	(4,233)	0	0	(4,233)	0	411,123	406,891	0	0	0
8002901	JERSEY CITY	NJ		06/16/2022	07/01/2025	113,266,172	0	997,998	0	0	997,998	0	134,261,362	134,261,362	0	0	0
6126467	SAN JOSE	CA		08/10/2021	05/13/2025	148,738	0	(3,609)	0	0	(3,609)	0	148,738	145,129	0	0	0
8002925	TAMPA	FL	R	05/11/2022	11/07/2025	110,100,348	0	0	0	0	0	0	110,100,348	110,100,348	0	0	0
7149232	BEAUMONT	CA		11/20/2023	05/19/2025	320,546	0	(3,146)	0	0	(3,146)	0	320,546	317,400	0	0	0
80029251	TAMPA	FL	R	05/11/2022	11/07/2025	4,771,015	0	0	0	0	0	0	4,771,015	4,771,015	0	0	0
3132853	SAN DIEGO	CA		11/03/2021	04/08/2025	886,821	0	(869)	0	0	(869)	0	886,821	885,952	0	0	0
8002934	OLD BRIDGE	NJ		06/15/2022	10/20/2025	10,594,283	0	14,663	0	0	14,663	0	11,484,637	11,484,637	0	0	0
7137338	MISSION VIEJO	CA		03/09/2023	06/30/2025	514,844	0	(425)	0	0	(425)	0	514,844	514,419	0	0	0
8002935	OLD BRIDGE	NJ		06/15/2022	10/20/2025	16,212,815	0	5,092	0	0	5,092	0	16,265,587	16,265,587	0	0	0
7146958	SAN YSIDRO	CA		09/25/2023	06/10/2025	2,351	0	(6)	0	0	(6)	0	2,351	2,346	0	0	0
8002936	OLD BRIDGE	NJ		06/15/2022	10/20/2025	44,884,200	0	16,237	0	0	16,237	0	47,539,732	47,539,732	0	0	0
7140817	ESCONDIDO	CA		03/29/2023	01/15/2025	61,914	0	2,666	0	0	2,666	0	61,914	64,580	0	0	0
8002937	OLD BRIDGE	NJ		06/15/2022	10/20/2025	20,357,311	0	7,237	0	0	7,237	0	21,636,486	21,636,486	0	0	0
7137305	TORRANCE	CA		02/08/2023	05/23/2025	979,749	0	1,560	0	0	1,560	0	979,749	981,310	0	0	0
8002938	OLD BRIDGE	NJ		06/15/2022	10/20/2025	17,682,849	0	6,972	0	0	6,972	0	19,775,198	19,775,198	0	0	0
7164016	COALINGA	CA		09/27/2024	05/22/2025	156,917	0	6,204	0	0	6,204	0	156,917	163,121	0	0	0
8002939	OLD BRIDGE	NJ		06/15/2022	10/20/2025	34,282,365	0	12,277	0	0	12,277	0	35,278,956	35,278,956	0	0	0
7139145	DOWNEY	CA		03/24/2023	04/18/2025	472,551	0	35,211	0	0	35,211	0	472,551	507,761	0	0	0
8002942	OLD BRIDGE	NJ		06/15/2022	10/20/2025	22,717	0	1,768	0	0	1,768	0	24,484	24,484	0	0	0
7136277	SAN RAFAEL	CA		02/07/2023	04/30/2025	1,172,371	0	38,351	0	0	38,351	0	1,172,371	1,210,722	0	0	0
8002949	NEW YORK	NY		10/03/2022	09/25/2025	80,248,895	0	251,048	0	0	251,048	0	81,136,290	81,136,290	0	0	0
7155954	San Jose	CA		05/21/2024	06/10/2025	552,669	0	41,979	0	0	41,979	0	552,669	594,648	0	0	0
8002953	ATLANTA	GA		10/26/2022	10/31/2025	71,529,567	0	340,265	0	0	340,265	0	89,321,450	89,321,450	0	0	0
7155859	RIVERSIDE	CA		04/29/2024	05/09/2025	304,026	0	59,485	0	0	59,485	0	304,026	363,512	0	0	0
8002976	SEATTLE	WA		05/09/2023	05/01/2025	14,644,693	0	14,107	0	0	14,107	0	14,658,800	14,658,800	0	0	0
7154424	IMPERIAL BEACH	CA		05/13/2024	06/10/2025	675,628	0	60,076	0	0	60,076	0	675,628	735,704	0	0	0
8880006555	MONTCLAIR	CA		08/05/2022	09/01/2025	25,636,889	0	63,111	0	0	63,111	0	25,700,000	25,700,000	0	0	0
7163303	MALIBU	CA		10/30/2024	05/09/2025	391,063	0	82,393	0	0	82,393	0	391,063	473,456	0	0	0
8880011555	ASTORIA	NY		12/14/2022	04/26/2025	161,394,969	0	605,043	0	0	605,043	0	162,000,012	162,000,012	0	0	0
7148161	RESEDA	CA		09/28/2023	06/11/2025	399,144	0	85,138	0	0	85,138	0	399,144	484,282	0	0	0
8880014555	SHERMAN OAKS	CA		12/20/2022	06/23/2025	90,996,773	0	3,227	0	0	3,227	0	91,000,000	91,000,000	0	0	0
3120010	RIPON	CA		12/23/2022	05/30/2025	559,178	0	87,214	0	0	87,214	0	559,178	646,392	0	0	0
8880029555P	NY	NY		08/24/2023	10/30/2025	41,039,714	0	415,238	0	0	415,238	0	52,033,961	52,033,961	0	0	0
7141715	ROCKLIN	CA		04/20/2023	05/19/2025	726,572	0	168,611	0	0	168,611	0	726,572	895,183	0	0	0
8880034555	MIAMI	FL		11/28/2023	08/25/2025	60,047,164	0	452,976	0	0	452,976	0	60,500,140	60,500,140	0	0	0
7141387	ENCINITAS	CA		04/25/2023	04/24/2025	1,248,683	0	175,085	0	0	175,085	0	1,248,683	1,423,768	0	0	0
9995555002555	WATFORD	GBR		12/08/2023	12/15/2025	59,352,587	0	276,943	0	0	276,943	1,120,884	63,759,020	63,759,020	3,008,605	0	3,008,605
7141719	SAN JUAN CAPISTRANO	CA		04/20/2023	05/29/2025	888,403	0	218,056	0	0	218,056	0	888,403	1,106,458	0	0	0
3131274	REDWOOD CITY	CA		12/23/2022	05/22/2025	1,243,127	0	379,756	0	0	379,756	0	1,243,127	1,622,884	0	0	0
3131564	SAN FRANCISCO	CA		12/23/2022	06/17/2025	1,275,036	0	389,189	0	0	389,189	0	1,275,036	1,664,225	0	0	0
3128954	ESTES PARK	CO		08/31/2021	05/09/2025	448,382	0	(7,785)	0	0	(7,785)	0	448,382	440,597	0	0	0
3129185	FRANKTOWN	CO		08/24/2021	05/13/2025	782,609	0	(6,232)	0	0	(6,232)	0	782,609	776,377	0	0	0
7164643	Pueblo	CO		11/25/2024	05/09/2025	259,702	0	(5,088)	0	0	(5,088)	0	259,702	254,614	0	0	0
2020891	AURORA	CO		05/26/2017	06/10/2025	431,021	0	(2,770)	0	0	(2,770)	0	431,021	428,250	0	0	0
7141070	NORTHGLENN	CO		03/03/2023	05/19/2025	200,033	0	(983)	0	0	(983)	0	200,033	199,049	0	0	0
7149916	PUEBLO WEST	CO		12/20/2023	06/10/2025	281,041	0	3,686	0	0	3,686	0	281,041	284,727	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141730	DENVER	CO		04/20/2023	06/30/2025	675,092	0	151,142	0	0	151,142	0	675,092	826,234	0	0	0
7136635	BRANFORD	CT		12/09/2022	06/20/2025	425,035	0	(13,005)	0	0	(13,005)	0	425,035	412,029	0	0	0
7152793	NAUGATUCK	CT		02/20/2024	05/09/2025	321,932	0	(10,824)	0	0	(10,824)	0	321,932	311,108	0	0	0
7149118	NEW HAVEN	CT		11/14/2023	04/04/2025	159,217	0	(7,360)	0	0	(7,360)	0	159,217	151,857	0	0	0
7152312	NEW BRITAIN	CT		01/19/2024	05/27/2025	229,520	0	(7,145)	0	0	(7,145)	0	229,520	222,375	0	0	0
7138798	WILLIMANTIC	CT		02/15/2023	04/30/2025	175,050	0	(6,471)	0	0	(6,471)	0	175,050	168,579	0	0	0
7142611	BRIDGEPORT	CT		04/06/2023	06/16/2025	273,007	0	(6,337)	0	0	(6,337)	0	273,007	266,669	0	0	0
7152231	NEW BRITAIN	CT		01/17/2024	05/16/2025	193,637	0	(5,983)	0	0	(5,983)	0	193,637	187,654	0	0	0
7146174	ENFIELD	CT		08/17/2023	06/20/2025	281,247	0	(4,961)	0	0	(4,961)	0	281,247	276,285	0	0	0
7151239	NORWICH	CT		12/27/2023	04/23/2025	200,404	0	(4,847)	0	0	(4,847)	0	200,404	195,557	0	0	0
7140293	EAST HARTFORD	CT		02/24/2023	06/12/2025	198,219	0	(2,884)	0	0	(2,884)	0	198,219	195,336	0	0	0
7143500	BRIDGEPORT	CT		04/19/2023	04/16/2025	102,635	0	(1,144)	0	0	(1,144)	0	102,635	101,490	0	0	0
7146522	WATERBURY	CT		09/14/2023	05/15/2025	64,666	0	(449)	0	0	(449)	0	64,666	64,217	0	0	0
2008733	WASHINGTON	DC		05/26/2017	05/07/2025	312,692	0	(2,147)	0	0	(2,147)	0	312,692	310,544	0	0	0
3129744	SELBYVILLE	DE		08/03/2021	06/10/2025	392,969	0	(11,811)	0	0	(11,811)	0	392,969	381,158	0	0	0
7144157	NEWARK	DE		04/26/2023	04/04/2025	211,036	0	(9,155)	0	0	(9,155)	0	211,036	201,881	0	0	0
3142580	PONTE VEDRA	FL		06/01/2023	05/13/2025	1,007,628	0	(16,572)	0	0	(16,572)	0	1,007,628	991,056	0	0	0
7144416	HIALEAH	FL		05/04/2023	04/02/2025	371,921	0	(14,006)	0	0	(14,006)	0	371,921	357,915	0	0	0
7149896	CLEARWATER	FL		12/11/2023	05/16/2025	286,472	0	(12,818)	0	0	(12,818)	0	286,472	273,655	0	0	0
3131235	MIAMI	FL		09/01/2023	05/15/2025	739,220	0	(12,515)	0	0	(12,515)	0	739,220	726,704	0	0	0
3141817	BRADENTON	FL		04/28/2023	05/26/2025	453,358	0	(10,472)	0	0	(10,472)	0	453,358	442,885	0	0	0
7150630	FERNANDINA BEACH	FL		12/27/2023	06/02/2025	436,654	0	(9,802)	0	0	(9,802)	0	436,654	426,851	0	0	0
7144002	MIAMI	FL		04/21/2023	06/10/2025	251,130	0	(9,521)	0	0	(9,521)	0	251,130	241,610	0	0	0
7157919	Lehigh Acres	FL		06/11/2024	05/20/2025	248,932	0	(8,962)	0	0	(8,962)	0	248,932	239,971	0	0	0
7145972	NAPLES	FL		08/03/2023	04/09/2025	338,671	0	(8,901)	0	0	(8,901)	0	338,671	329,770	0	0	0
7144072	CAPE CORAL	FL		04/21/2023	05/05/2025	266,338	0	(7,662)	0	0	(7,662)	0	266,338	258,676	0	0	0
7160969	KISSIMMEE	FL		08/07/2024	06/09/2025	212,569	0	(7,373)	0	0	(7,373)	0	212,569	205,196	0	0	0
7142638	JACKSONVILLE BEACH	FL		04/06/2023	05/06/2025	211,775	0	(7,320)	0	0	(7,320)	0	211,775	204,455	0	0	0
2011013	TAMPA	FL		05/26/2017	05/14/2025	484,612	0	(6,859)	0	0	(6,859)	0	484,612	477,753	0	0	0
7152184	DELRAY BEACH	FL		01/18/2024	06/23/2025	240,721	0	(6,336)	0	0	(6,336)	0	240,721	234,385	0	0	0
7162234	LaBelle	FL		08/27/2024	04/15/2025	202,772	0	(6,014)	0	0	(6,014)	0	202,772	196,758	0	0	0
7158749	TITUSVILLE	FL		10/28/2024	06/10/2025	205,229	0	(5,932)	0	0	(5,932)	0	205,229	199,297	0	0	0
7138046	JACKSONVILLE	FL		01/25/2023	06/09/2025	141,860	0	(5,465)	0	0	(5,465)	0	141,860	136,395	0	0	0
7138022	PORT RICHEY	FL		01/23/2023	05/07/2025	128,825	0	(5,067)	0	0	(5,067)	0	128,825	123,759	0	0	0
7153748	PORT RICHEY	FL		02/28/2024	04/21/2025	147,740	0	(3,574)	0	0	(3,574)	0	147,740	144,166	0	0	0
7142015	JACKSONVILLE	FL		03/24/2023	06/10/2025	101,950	0	(3,504)	0	0	(3,504)	0	101,950	98,447	0	0	0
7163871	Port Orange	FL		09/27/2024	05/09/2025	178,975	0	(3,456)	0	0	(3,456)	0	178,975	175,519	0	0	0
7135017	SARASOTA	FL		11/15/2022	06/17/2025	884,381	0	(3,174)	0	0	(3,174)	0	884,381	881,207	0	0	0
7151996	BRANDON	FL		01/12/2024	06/20/2025	146,760	0	(2,856)	0	0	(2,856)	0	146,760	143,904	0	0	0
7148272	NAPLES	FL		09/28/2023	05/09/2025	493,293	0	(2,612)	0	0	(2,612)	0	493,293	490,681	0	0	0
7144806	Tampa	FL		06/05/2023	06/10/2025	217,033	0	(2,504)	0	0	(2,504)	0	217,033	214,529	0	0	0
7158181	North Port	FL		07/01/2024	06/06/2025	226,408	0	(2,204)	0	0	(2,204)	0	226,408	224,205	0	0	0
7155189	LAUDERHILL	FL		04/12/2024	04/25/2025	99,424	0	(1,939)	0	0	(1,939)	0	99,424	97,484	0	0	0
7149639	CLEARWATER	FL		01/31/2024	05/09/2025	54,505	0	(536)	0	0	(536)	0	54,505	53,969	0	0	0
7143415	KISSIMMEE	FL		04/19/2023	04/24/2025	2,153	0	(3)	0	0	(3)	0	2,153	2,151	0	0	0
7135844	JACKSONVILLE	FL		11/15/2022	04/04/2025	134,607	0	0	0	0	0	0	73,900	73,900	0	(60,707)	(60,707)
7151596	MULBERRY	FL		01/11/2024	04/30/2025	0	0	260	0	0	260	0	0	260	0	0	0
3129010	WESLEY CHAPEL	FL		10/27/2021	06/04/2025	223,298	0	747	0	0	747	0	223,298	224,045	0	0	0
7146311	BARTOW	FL		08/30/2023	06/26/2025	179,167	0	833	0	0	833	0	179,167	180,000	0	0	0
7143463	COCOA	FL		04/19/2023	04/18/2025	84,281	0	2,788	0	0	2,788	0	84,281	87,069	0	0	0
7149829	FORT MYERS	FL		01/31/2024	05/09/2025	204,360	0	0	0	3,949	3,949	0	204,360	208,308	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148536	WEST PALM BEACH	FL		10/11/2023	05/30/2025	387,942	0	5,852	0	0	5,852	0	387,942	393,794	0	0	0
7135570	PALM BAY	FL		11/22/2022	04/07/2025	187,845	0	7,103	0	0	7,103	0	187,845	194,947	0	0	0
7135236	DEBARY	FL		12/14/2022	06/17/2025	313,130	0	10,355	0	0	10,355	0	313,130	323,485	0	0	0
7162921	MIRAMAR	FL		10/30/2024	05/09/2025	204,183	0	75,156	0	0	75,156	0	204,183	279,339	0	0	0
7151769	CASSELBERRY	FL		01/11/2024	05/19/2025	231,006	0	84,450	0	0	84,450	0	231,006	315,455	0	0	0
7160482	Lawrenceville	GA		09/17/2024	05/09/2025	309,842	0	(16,958)	0	0	(16,958)	0	309,842	292,884	0	0	0
7163649	Hoschton	GA		09/27/2024	06/20/2025	515,408	0	(15,189)	0	0	(15,189)	0	515,408	500,219	0	0	0
7148731	SAVANNAH	GA		10/26/2023	05/30/2025	176,072	0	(4,854)	0	0	(4,854)	0	176,072	171,218	0	0	0
7141499	MARIETTA	GA		03/20/2023	06/10/2025	227,437	0	(4,258)	0	0	(4,258)	0	227,437	223,179	0	0	0
7142413	SAVANNAH	GA		03/30/2023	06/10/2025	162,593	0	(4,216)	0	0	(4,216)	0	162,593	158,376	0	0	0
7143992	CONYERS	GA		04/21/2023	06/10/2025	201,022	0	(3,881)	0	0	(3,881)	0	201,022	197,141	0	0	0
7138093	ROME	GA		01/26/2023	04/16/2025	91,860	0	(3,426)	0	0	(3,426)	0	91,860	88,434	0	0	0
7148788	EAST POINT	GA		10/24/2023	05/09/2025	178,807	0	(3,168)	0	0	(3,168)	0	178,807	175,638	0	0	0
7136706	RIVERDALE	GA		12/09/2022	06/20/2025	139,785	0	(2,518)	0	0	(2,518)	0	139,785	137,267	0	0	0
7145813	SAVANNAH	GA		07/19/2023	06/02/2025	595,314	0	(2,253)	0	0	(2,253)	0	595,314	593,060	0	0	0
7152999	Athens	GA		02/16/2024	05/09/2025	108,923	0	(1,072)	0	0	(1,072)	0	108,923	107,851	0	0	0
7141636	Rome	GA		03/21/2023	06/10/2025	162,907	0	(343)	0	0	(343)	0	162,907	162,564	0	0	0
7152923	COLUMBUS	GA		02/01/2024	03/19/2025	80,633	0	(2,359)	0	0	(2,359)	0	80,633	78,274	0	0	0
7163161	HAMPTON	GA		10/30/2024	06/10/2025	141,632	0	440	0	0	440	0	141,632	142,072	0	0	0
7151767	FAIRBURN	GA		01/11/2024	06/11/2025	156,689	0	39,306	0	0	39,306	0	156,689	195,995	0	0	0
7148039	CUMMING	GA		09/28/2023	04/23/2025	218,433	0	40,351	0	0	40,351	0	218,433	258,783	0	0	0
7157569	Haleiwa	HI		07/26/2024	05/09/2025	188,145	0	(5,457)	0	0	(5,457)	0	188,145	182,688	0	0	0
7152047	DAVENPORT	IA		01/16/2024	06/20/2025	98,329	0	(4,161)	0	0	(4,161)	0	98,329	94,168	0	0	0
7164457	Cedar Rapids	IA		10/25/2024	06/10/2025	52,483	0	8,345	0	0	8,345	0	52,483	60,829	0	0	0
7157432	Hailey	ID		07/26/2024	05/09/2025	453,913	0	(13,173)	0	0	(13,173)	0	453,913	440,740	0	0	0
7150664	NEW MEADOWS	ID		12/27/2023	04/21/2025	254,281	0	(6,143)	0	0	(6,143)	0	254,281	248,138	0	0	0
3141455	BOISE	ID		04/18/2023	04/16/2025	318,056	0	(4,814)	0	0	(4,814)	0	318,056	313,242	0	0	0
7162424	Naperville	IL		09/04/2024	06/03/2025	422,122	0	(11,572)	0	0	(11,572)	0	422,122	410,550	0	0	0
3142712	CHICAGO	IL		06/02/2023	04/25/2025	1,192,119	0	(10,509)	0	0	(10,509)	0	1,192,119	1,181,609	0	0	0
7142434	BROADVIEW	IL		03/30/2023	06/10/2025	171,795	0	(6,326)	0	0	(6,326)	0	171,795	165,469	0	0	0
7150093	EAST PEORIA	IL		12/20/2023	06/05/2025	138,326	0	(5,917)	0	0	(5,917)	0	138,326	132,409	0	0	0
7153669	CHICAGO	IL		02/21/2024	05/01/2025	147,512	0	(5,742)	0	0	(5,742)	0	147,512	141,770	0	0	0
7144179	CHICAGO	IL		04/26/2023	06/09/2025	386,987	0	(3,736)	0	0	(3,736)	0	386,987	383,251	0	0	0
7137624	RICHTON PARK	IL		01/11/2023	06/09/2025	101,476	0	(3,728)	0	0	(3,728)	0	101,476	97,748	0	0	0
7144158	HARVEY	IL		04/26/2023	05/12/2025	85,774	0	(3,723)	0	0	(3,723)	0	85,774	82,051	0	0	0
7152672	OAK LAWN	IL		01/26/2024	06/20/2025	301,791	0	(3,211)	0	0	(3,211)	0	301,791	298,579	0	0	0
7152162	KANKAKEE	IL		01/16/2024	05/19/2025	114,015	0	(2,842)	0	0	(2,842)	0	114,015	111,173	0	0	0
7152868	CALUMET CITY	IL		02/20/2024	05/09/2025	153,425	0	(2,255)	0	0	(2,255)	0	153,425	151,171	0	0	0
7149544	ROCKFORD	IL		12/01/2023	06/27/2025	83,391	0	(2,060)	0	0	(2,060)	0	83,391	81,332	0	0	0
7143150	CHICAGO	IL		04/19/2023	06/02/2025	73,991	0	(825)	0	0	(825)	0	73,991	73,166	0	0	0
7135642	LANSING	IL		11/22/2022	04/25/2025	117,138	0	(623)	0	0	(623)	0	117,138	116,515	0	0	0
7138900	CALUMET CITY	IL		02/17/2023	04/09/2025	112,021	0	(581)	0	0	(581)	0	112,021	111,440	0	0	0
7135410	ROCKFORD	IL		10/28/2022	04/08/2025	133,842	0	(590)	0	0	(590)	0	133,842	133,252	0	0	0
7137965	CHICAGO	IL		01/23/2023	02/26/2025	203,433	0	0	0	0	0	0	144,501	144,501	0	(58,932)	(58,932)
7137966	CHICAGO	IL		01/23/2023	06/23/2025	246,846	0	0	0	0	0	0	246,846	246,846	0	0	0
7147745	SPRINGFIELD	IL		09/25/2023	05/09/2025	80,443	0	3,081	0	0	3,081	0	80,443	83,524	0	0	0
7140352	LAKE BARRINGTON	IL		02/24/2023	04/25/2025	269,330	0	3,125	0	0	3,125	0	269,330	272,455	0	0	0
7139992	Park Forest	IL		03/30/2023	05/09/2025	89,262	0	5,346	0	0	5,346	0	89,262	94,608	0	0	0
7162721	JOLIET	IL		10/30/2024	05/09/2025	149,825	0	9,614	0	0	9,614	0	149,825	159,439	0	0	0
7146872	SOUTH HOLLAND	IL		10/25/2023	06/10/2025	59,728	0	14,221	0	0	14,221	0	59,728	73,949	0	0	0
2022507	RIVERSIDE	IL		12/23/2022	06/17/2025	325,578	0	63,944	0	0	63,944	0	325,578	389,522	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7155174	South Bend	IN		04/11/2024	06/10/2025	370,445	0	(12,576)	0	0	(12,576)	0	370,445	357,869	0	0	0
7137508	INDIANAPOLIS	IN		12/28/2022	06/18/2025	82,221	0	(3,145)	0	0	(3,145)	0	82,221	79,076	0	0	0
7135327	LOGANSPORT	IN		11/01/2022	05/08/2025	85,374	0	(2,902)	0	0	(2,902)	0	85,374	82,472	0	0	0
7136038	INDIANAPOLIS	IN		11/22/2022	04/22/2025	83,468	0	(2,330)	0	0	(2,330)	0	83,468	81,138	0	0	0
7157299	Lawrence	KS		07/26/2024	06/10/2025	249,773	0	(7,249)	0	0	(7,249)	0	249,773	242,524	0	0	0
7156970	LOUISVILLE	KY		05/10/2024	05/01/2025	180,003	0	(5,899)	0	0	(5,899)	0	180,003	174,104	0	0	0
7150724	LOUISVILLE	KY		12/27/2023	04/18/2025	209,283	0	(5,061)	0	0	(5,061)	0	209,283	204,222	0	0	0
7144178	BOWLING GREEN	KY		04/26/2023	06/25/2025	130,710	0	(1,643)	0	0	(1,643)	0	130,710	129,067	0	0	0
7134667	LOUISVILLE	KY		10/26/2022	04/14/2025	74,659	0	1,872	0	0	1,872	0	74,659	76,531	0	0	0
7149739	METAIRIE	LA		01/31/2024	06/10/2025	316,541	0	(9,482)	0	0	(9,482)	0	316,541	307,059	0	0	0
7137541	HOUMA	LA		12/28/2022	06/20/2025	88,750	0	(2,379)	0	0	(2,379)	0	88,750	86,371	0	0	0
7163858	Boston	MA		09/27/2024	05/09/2025	1,086,250	0	(28,049)	0	0	(28,049)	0	1,086,250	1,058,201	0	0	0
7157604	Medford	MA		07/26/2024	05/09/2025	894,394	0	(25,947)	0	0	(25,947)	0	894,394	868,447	0	0	0
7160395	Falmouth	MA		09/17/2024	05/09/2025	407,794	0	(20,425)	0	0	(20,425)	0	407,794	387,370	0	0	0
7148367	FALL RIVER	MA		09/28/2023	05/19/2025	423,923	0	(18,933)	0	0	(18,933)	0	423,923	404,989	0	0	0
7163597	CHELMSFORD	MA		09/27/2024	04/02/2025	574,459	0	(14,567)	0	0	(14,567)	0	574,459	559,892	0	0	0
7159493	Lowell	MA		09/26/2024	05/09/2025	499,526	0	(14,343)	0	0	(14,343)	0	499,526	485,183	0	0	0
7153691	LOWELL	MA		02/28/2024	06/12/2025	552,447	0	(13,442)	0	0	(13,442)	0	552,447	539,006	0	0	0
7151318	WORCESTER	MA		12/27/2023	06/20/2025	490,873	0	(11,873)	0	0	(11,873)	0	490,873	479,000	0	0	0
7157467	BROCKTON	MA		07/26/2024	05/09/2025	489,571	0	(4,924)	0	0	(4,924)	0	489,571	484,648	0	0	0
7156862	LYNN	MA		05/10/2024	06/18/2025	433,590	0	(4,125)	0	0	(4,125)	0	433,590	429,465	0	0	0
7141699	HINGHAM	MA		04/20/2023	04/08/2025	1,124,042	0	267,645	0	0	267,645	0	1,124,042	1,391,686	0	0	0
7144422	DUNDALK	MD		05/04/2023	04/18/2025	461,705	0	(18,093)	0	0	(18,093)	0	461,705	443,612	0	0	0
7155267	MANCHESTER	MD		04/15/2024	04/29/2025	269,761	0	(11,224)	0	0	(11,224)	0	269,761	258,537	0	0	0
7149097	Rosedale	MD		11/15/2023	06/10/2025	201,715	0	(7,366)	0	0	(7,366)	0	201,715	194,348	0	0	0
7138425	HYATTSVILLE	MD		02/08/2023	06/05/2025	221,134	0	(7,367)	0	0	(7,367)	0	221,134	213,766	0	0	0
7149099	Belcamp	MD		11/15/2023	06/10/2025	197,126	0	(6,744)	0	0	(6,744)	0	197,126	190,382	0	0	0
7152416	DUNDALK	MD		02/09/2024	05/08/2025	176,330	0	(6,742)	0	0	(6,742)	0	176,330	169,588	0	0	0
7152166	BALTIMORE	MD		01/16/2024	05/09/2025	210,740	0	(6,139)	0	0	(6,139)	0	210,740	204,601	0	0	0
7136724	BALTIMORE	MD		12/09/2022	05/01/2025	174,885	0	(5,615)	0	0	(5,615)	0	174,885	169,270	0	0	0
7153618	BALTIMORE	MD		02/21/2024	05/23/2025	164,024	0	(4,951)	0	0	(4,951)	0	164,024	159,073	0	0	0
7155356	BALTIMORE	MD		04/19/2024	05/23/2025	223,896	0	(4,901)	0	0	(4,901)	0	223,896	218,994	0	0	0
7141490	DUNDALK	MD		03/20/2023	05/09/2025	122,681	0	(4,639)	0	0	(4,639)	0	122,681	118,042	0	0	0
7149098	Gwynn Oak	MD		11/15/2023	06/10/2025	233,796	0	(3,255)	0	0	(3,255)	0	233,796	230,541	0	0	0
7149094	Nottingham	MD		11/15/2023	06/10/2025	230,025	0	(3,202)	0	0	(3,202)	0	230,025	226,822	0	0	0
7149100	Brooklyn	MD		11/15/2023	06/10/2025	218,176	0	(3,037)	0	0	(3,037)	0	218,176	215,138	0	0	0
7141226	BALTIMORE	MD		03/17/2023	05/09/2025	87,109	0	(2,864)	0	0	(2,864)	0	87,109	84,245	0	0	0
7149095	Glenburnie	MD		11/15/2023	06/10/2025	230,581	0	(2,775)	0	0	(2,775)	0	230,581	227,806	0	0	0
7150477	OCEAN CITY	MD		12/27/2023	06/09/2025	234,527	0	(5,667)	0	0	(5,667)	0	234,527	228,860	0	0	0
7149096	Essex	MD		11/15/2023	06/10/2025	158,378	0	(2,205)	0	0	(2,205)	0	158,378	156,173	0	0	0
7141972	BALTIMORE	MD		03/24/2023	05/09/2025	92,646	0	(1,927)	0	0	(1,927)	0	92,646	90,718	0	0	0
7146471	BALTIMORE	MD		09/08/2023	04/15/2025	85,614	0	(918)	0	0	(918)	0	85,614	84,695	0	0	0
7149085	EDGEWOOD	MD		11/15/2023	06/10/2025	123,759	0	(121)	0	0	(121)	0	123,759	123,638	0	0	0
7149086	EDGEWOOD	MD		11/15/2023	06/10/2025	123,759	0	(121)	0	0	(121)	0	123,759	123,638	0	0	0
7149084	EDGEWOOD	MD		11/15/2023	06/10/2025	123,759	0	(121)	0	0	(121)	0	123,759	123,638	0	0	0
7149093	Havre De Grace	MD		11/15/2023	06/10/2025	198,740	0	1,829	0	0	1,829	0	198,740	200,568	0	0	0
7149092	ABINGDON	MD		11/15/2023	06/10/2025	249,283	0	2,294	0	0	2,294	0	249,283	251,577	0	0	0
7149083	Abingdon	MD		11/15/2023	06/10/2025	244,885	0	4,590	0	0	4,590	0	244,885	249,475	0	0	0
7148716	WATERVILLE	ME		10/25/2023	06/05/2025	150,006	0	(4,946)	0	0	(4,946)	0	150,006	145,060	0	0	0
7144984	HUDSON	ME		06/01/2023	05/19/2025	175,223	0	(2,963)	0	0	(2,963)	0	175,223	172,260	0	0	0
7136430	LIVERMORE FALLS	ME		11/29/2022	04/11/2025	100,541	0	(1,295)	0	0	(1,295)	0	100,541	99,245	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7161044	Detroit	MI		08/13/2024	06/06/2025	143,711	0	(7,952)	0	0	(7,952)	0	143,711	135,759	0	0	0
7151182	NOVI	MI		12/27/2023	05/07/2025	243,561	0	(5,884)	0	0	(5,884)	0	243,561	237,677	0	0	0
7150502	ANN ARBOR	MI		12/27/2023	06/05/2025	240,417	0	(5,810)	0	0	(5,810)	0	240,417	234,607	0	0	0
7144666	DETROIT	MI		05/15/2023	06/10/2025	191,502	0	(5,513)	0	0	(5,513)	0	191,502	185,990	0	0	0
7153328	SAINT CLAIR SHORES	MI		02/09/2024	05/30/2025	150,376	0	(5,362)	0	0	(5,362)	0	150,376	145,014	0	0	0
7157642	Detroit	MI		05/28/2024	05/16/2025	90,710	0	(4,360)	0	0	(4,360)	0	90,710	86,350	0	0	0
7158303	Detroit	MI		07/02/2024	06/20/2025	101,608	0	(3,894)	0	0	(3,894)	0	101,608	97,714	0	0	0
7143849	WARREN	MI		04/18/2023	06/02/2025	85,328	0	(3,776)	0	0	(3,776)	0	85,328	81,552	0	0	0
7146548	DETROIT	MI		09/19/2023	05/05/2025	77,630	0	(3,311)	0	0	(3,311)	0	77,630	74,319	0	0	0
7152608	Detroit	MI		02/14/2024	05/09/2025	77,050	0	(2,944)	0	0	(2,944)	0	77,050	74,106	0	0	0
7153064	BIRMINGHAM	MI		02/16/2024	05/09/2025	296,917	0	(2,925)	0	0	(2,925)	0	296,917	293,992	0	0	0
7136037	KALAMAZOO	MI		11/22/2022	06/13/2025	75,039	0	(2,076)	0	0	(2,076)	0	75,039	72,963	0	0	0
7146537	GREENVILLE	MI		09/14/2023	04/03/2025	131,949	0	(1,761)	0	0	(1,761)	0	131,949	130,188	0	0	0
7139545	WYANDOTTE	MI		03/30/2023	06/10/2025	74,832	0	15,852	0	0	15,852	0	74,832	90,684	0	0	0
3131065	EDEN PRAIRIE	MN		10/27/2021	04/22/2025	807,687	0	(1,302)	0	0	(1,302)	0	807,687	806,384	0	0	0
7164967	Saint Louis	MO		09/23/2024	06/11/2025	237,911	0	(10,452)	0	0	(10,452)	0	237,911	227,459	0	0	0
7149790	SAINT LOUIS	MO		01/31/2024	06/10/2025	214,065	0	(8,999)	0	0	(8,999)	0	214,065	205,066	0	0	0
7160949	ST LOUIS	MO		08/07/2024	04/22/2025	113,829	0	(5,401)	0	0	(5,401)	0	113,829	108,429	0	0	0
7138259	JOPLIN	MO		02/01/2023	04/04/2025	76,675	0	(2,897)	0	0	(2,897)	0	76,675	73,778	0	0	0
7134715	KANSAS CITY	MO		10/26/2022	05/12/2025	83,875	0	266	0	0	266	0	83,875	84,141	0	0	0
7163481	BELGRADE	MT		09/27/2024	05/07/2025	316,993	0	(12,168)	0	0	(12,168)	0	316,993	304,825	0	0	0
7157222	Farmville	NC		05/22/2024	06/25/2025	146,871	0	(7,135)	0	0	(7,135)	0	146,871	139,736	0	0	0
7152426	MOUNT PLEASANT	NC		02/09/2024	04/30/2025	219,425	0	(6,852)	0	0	(6,852)	0	219,425	212,573	0	0	0
7136490	KNIGHTDALE	NC		02/01/2023	04/09/2025	272,437	0	(5,654)	0	0	(5,654)	0	272,437	266,783	0	0	0
7159853	Holly Springs	NC		08/19/2024	05/09/2025	576,628	0	(5,596)	0	0	(5,596)	0	576,628	571,032	0	0	0
3137940	SEVEN DEVILS	NC		03/20/2023	04/14/2025	491,113	0	(5,250)	0	0	(5,250)	0	491,113	485,863	0	0	0
7135008	MONROE	NC		11/16/2022	05/06/2025	1,161,161	0	(4,673)	0	0	(4,673)	0	1,161,161	1,156,488	0	0	0
7140263	HICKORY	NC		02/24/2023	06/07/2025	195,767	0	(4,035)	0	0	(4,035)	0	195,767	191,732	0	0	0
7143831	SANFORD	NC		04/18/2023	05/14/2025	86,262	0	(3,413)	0	0	(3,413)	0	86,262	82,849	0	0	0
7138157	GASTONIA	NC		01/30/2023	06/23/2025	171,016	0	(1,630)	0	0	(1,630)	0	171,016	169,386	0	0	0
7145798	SPRING LAKE	NC		07/19/2023	05/01/2025	125,613	0	(768)	0	0	(768)	0	125,613	124,846	0	0	0
7155630	CARTHAGE	NC		04/29/2024	04/30/2025	244	0	236	0	0	236	0	244	480	0	0	0
7147931	LEXINGTON	NC		09/28/2023	04/23/2025	136,007	0	371	0	0	371	0	136,007	136,378	0	0	0
7151717	CHARLOTTE	NC		01/11/2024	05/09/2025	24,889	0	594	0	0	594	0	24,889	25,483	0	0	0
7148809	CANDLER	NC		10/24/2023	02/20/2025	461,087	0	(35,878)	0	10,482	(25,396)	0	461,087	435,691	0	0	0
7154607	WINSTON SALEM	NC		03/26/2024	05/09/2025	109,903	0	18,259	0	0	18,259	0	109,903	128,162	0	0	0
7150187	RALEIGH	NC		12/27/2023	05/02/2025	153,693	0	38,478	0	0	38,478	0	153,693	192,171	0	0	0
7151579	NORTH TOPSAIL BEACH	NC		01/11/2024	05/09/2025	167,731	0	40,235	0	0	40,235	0	167,731	207,966	0	0	0
3123221	CHARLOTTE	NC		12/23/2022	06/10/2025	828,765	0	141,381	0	0	141,381	0	828,765	970,145	0	0	0
7159146	North Conway	NH		09/26/2024	05/09/2025	132,252	0	(4,718)	0	0	(4,718)	0	132,252	127,534	0	0	0
7162487	Jersey City	NJ		09/04/2024	05/02/2025	1,028,278	0	(30,778)	0	0	(30,778)	0	1,028,278	997,500	0	0	0
7164824	Roselle	NJ		09/20/2024	05/22/2025	461,340	0	(22,836)	0	0	(22,836)	0	461,340	438,504	0	0	0
7164278	Toms River	NJ		09/18/2024	05/09/2025	400,706	0	(15,706)	0	0	(15,706)	0	400,706	385,000	0	0	0
7153215	NEWARK	NJ		02/09/2024	04/18/2025	603,326	0	(15,514)	0	0	(15,514)	0	603,326	587,812	0	0	0
3126835	CHATHAM	NJ		03/23/2021	04/29/2025	853,732	0	(12,125)	0	0	(12,125)	0	853,732	841,607	0	0	0
7138407	NEWARK	NJ		02/08/2023	05/06/2025	353,852	0	(10,323)	0	0	(10,323)	0	353,852	343,529	0	0	0
7136778	FREEHOLD	NJ		12/13/2022	05/09/2025	274,350	0	(10,194)	0	0	(10,194)	0	274,350	264,156	0	0	0
7148711	NEWARK	NJ		10/25/2023	04/14/2025	450,181	0	(9,181)	0	0	(9,181)	0	450,181	441,000	0	0	0
7157470	Edison	NJ		07/26/2024	06/10/2025	281,746	0	(8,174)	0	0	(8,174)	0	281,746	273,572	0	0	0
7152332	ATLANTIC CITY	NJ		01/19/2024	04/04/2025	218,806	0	(8,114)	0	0	(8,114)	0	218,806	210,692	0	0	0
7140234	WOODBURY	NJ		02/24/2023	06/26/2025	215,950	0	(7,946)	0	0	(7,946)	0	215,950	208,004	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7157496	Freehold	NJ		07/26/2024	06/10/2025	276,926	0	(8,032)	0	0	(8,032)	0	276,926	268,894	0	0	0
7163823	Union City	NJ		09/27/2024	06/10/2025	385,331	0	(7,164)	0	0	(7,164)	0	385,331	378,167	0	0	0
7146363	ASBURY PARK	NJ		09/05/2023	06/02/2025	386,019	0	(5,233)	0	0	(5,233)	0	386,019	380,787	0	0	0
7152554	TRENTON	NJ		02/14/2024	06/10/2025	82,511	0	(3,153)	0	0	(3,153)	0	82,511	79,359	0	0	0
7144817	EAST ORANGE	NJ		06/05/2023	05/09/2025	334,593	0	(3,143)	0	0	(3,143)	0	334,593	331,451	0	0	0
7146286	MILLVILLE	NJ		09/05/2023	06/02/2025	149,876	0	(2,918)	0	0	(2,918)	0	149,876	146,958	0	0	0
7144048	PEMBERTON	NJ		04/21/2023	06/18/2025	112,387	0	(2,484)	0	0	(2,484)	0	112,387	109,903	0	0	0
7136320	WASHINGTON	NJ		11/29/2022	04/09/2025	244,557	0	(1,668)	0	0	(1,668)	0	244,557	242,889	0	0	0
7152936	RARITAN	NJ		02/01/2024	04/08/2025	53,432	0	(1,418)	0	0	(1,418)	0	53,432	52,014	0	0	0
7134633	BUTLER	NJ		10/26/2022	04/08/2025	312,630	0	(1,063)	0	0	(1,063)	0	312,630	311,567	0	0	0
7158397	Gloucester City	NJ		07/08/2024	06/04/2025	82,856	0	(777)	0	0	(777)	0	82,856	82,079	0	0	0
7145687	MILLVILLE	NJ		07/21/2023	05/16/2025	129,949	0	(358)	0	0	(358)	0	129,949	129,591	0	0	0
7159421	Secaucus	NJ		09/26/2024	06/10/2025	13,546	0	(328)	0	0	(328)	0	13,546	13,218	0	0	0
7135513	ATLANTIC CITY	NJ		11/08/2022	06/09/2025	125,319	0	(1)	0	0	(1)	0	125,319	125,318	0	0	0
7145626	NEWARK	NJ		07/13/2023	05/16/2025	537,572	0	90	0	0	90	0	537,572	537,662	0	0	0
7140569	BELVIDERE,	NJ		03/29/2023	06/10/2025	14,337	0	387	0	0	387	0	14,337	14,724	0	0	0
7135313	ATLANTIC CITY	NJ		11/01/2022	04/30/2025	74,763	0	0	0	696	696	0	74,763	75,459	0	0	0
7138829	UNION BEACH	NJ		02/17/2023	04/25/2025	234,316	0	1,080	0	0	1,080	0	234,316	235,396	0	0	0
7143370	NEWARK	NJ		04/19/2023	05/22/2025	204,692	0	11,012	0	0	11,012	0	204,692	215,704	0	0	0
3134113	SANTA TERESA	NM		04/19/2022	04/30/2025	763,390	0	(14,027)	0	0	(14,027)	0	763,390	749,363	0	0	0
7156721	ALAMOGORDO	NM		04/26/2024	05/12/2025	138,866	0	(1,481)	0	0	(1,481)	0	138,866	137,385	0	0	0
7150073	CARLSBAD	NM		12/20/2023	05/07/2025	91,157	0	(899)	0	0	(899)	0	91,157	90,258	0	0	0
3142495	RENO	NV		05/25/2023	05/07/2025	1,495,852	0	(30,115)	0	0	(30,115)	0	1,495,852	1,465,737	0	0	0
7135021	RENO	NV		11/15/2022	04/16/2025	856,079	0	(23,025)	0	0	(23,025)	0	856,079	833,054	0	0	0
7136585	LAS VEGAS	NV		01/27/2023	04/30/2025	552,708	0	(11,889)	0	0	(11,889)	0	552,708	540,818	0	0	0
3132614	LAS VEGAS	NV		10/27/2021	04/10/2025	934,305	0	(6,896)	0	0	(6,896)	0	934,305	927,409	0	0	0
7137287	FALLON	NV		02/17/2023	06/25/2025	193,787	0	(917)	0	0	(917)	0	193,787	192,871	0	0	0
7140754	HENDERSON	NV		03/29/2023	02/26/2025	123,704	0	12,096	0	0	12,096	0	123,704	135,800	0	0	0
7147144	MINDEN	NV		09/25/2023	06/10/2025	100,424	0	1,731	0	0	1,731	0	100,424	102,155	0	0	0
7164993	Brooklyn	NY		09/23/2024	06/20/2025	1,327,644	0	(48,570)	0	0	(48,570)	0	1,327,644	1,279,074	0	0	0
7161156	Jamaica	NY		08/15/2024	06/05/2025	813,525	0	(45,250)	0	0	(45,250)	0	813,525	768,275	0	0	0
7158286	Massapequa	NY		07/02/2024	05/08/2025	615,267	0	(22,152)	0	0	(22,152)	0	615,267	593,115	0	0	0
7141212	MASSAPEQUA	NY		03/17/2023	06/10/2025	579,305	0	(13,814)	0	0	(13,814)	0	579,305	565,491	0	0	0
7165199	Haverstraw	NY		09/24/2024	05/22/2025	354,438	0	(12,332)	0	0	(12,332)	0	354,438	342,106	0	0	0
7141213	LINDENHURST	NY		03/17/2023	06/10/2025	441,096	0	(11,861)	0	0	(11,861)	0	441,096	429,234	0	0	0
7134860	SCHENECTADY	NY		10/18/2022	06/16/2025	240,529	0	(5,338)	0	0	(5,338)	0	240,529	235,191	0	0	0
7142599	NIAGARA FALLS	NY		04/06/2023	04/14/2025	110,875	0	(4,610)	0	0	(4,610)	0	110,875	106,265	0	0	0
7138619	ALBANY	NY		02/08/2023	06/24/2025	115,820	0	(4,342)	0	0	(4,342)	0	115,820	111,478	0	0	0
7137429	LAKE PEEKSKILL	NY		12/27/2022	04/17/2025	239,107	0	(3,694)	0	0	(3,694)	0	239,107	235,412	0	0	0
7146064	TROY	NY		08/08/2023	05/06/2025	108,708	0	(2,613)	0	0	(2,613)	0	108,708	106,095	0	0	0
7140598	GREAT NECK	NY		03/29/2023	02/28/2025	29,669	0	719	0	0	719	0	29,669	30,388	0	0	0
7147183	FLUSHING	NY		10/25/2023	04/01/2025	0	0	1,072	0	0	1,072	0	0	1,072	0	0	0
7136414	MONROE	NY		11/29/2022	06/20/2025	306,167	0	5,019	0	0	5,019	0	306,167	311,186	0	0	0
3142726	ORIENT	OH		04/12/2023	04/16/2025	411,739	0	(10,879)	0	0	(10,879)	0	411,739	400,860	0	0	0
7136765	COLUMBUS	OH		12/13/2022	06/04/2025	161,911	0	(5,071)	0	0	(5,071)	0	161,911	156,840	0	0	0
7137499	COLUMBIANA	OH		12/28/2022	05/30/2025	119,468	0	(4,568)	0	0	(4,568)	0	119,468	114,900	0	0	0
7136302	CINCINNATI	OH		11/29/2022	05/22/2025	147,654	0	(4,399)	0	0	(4,399)	0	147,654	143,255	0	0	0
7138095	COLUMBUS	OH		01/26/2023	05/21/2025	107,342	0	(4,004)	0	0	(4,004)	0	107,342	103,338	0	0	0
7157715	Akron	OH		06/04/2024	05/20/2025	79,848	0	(3,644)	0	0	(3,644)	0	79,848	76,204	0	0	0
7157887	Akron	OH		06/11/2024	05/20/2025	79,431	0	(3,261)	0	0	(3,261)	0	79,431	76,170	0	0	0
7161133	Garfield Heights	OH		08/15/2024	04/25/2025	132,402	0	(3,082)	0	0	(3,082)	0	132,402	129,320	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153212	WARREN	OH		02/09/2024	04/10/2025	113,662	0	(2,808)	0	0	(2,808)	0	113,662	110,854	0	0	0
7136949	WEST CARROLLTON	OH		12/20/2022	05/01/2025	119,879	0	(2,453)	0	0	(2,453)	0	119,879	117,426	0	0	0
7155473	AKRON	OH		04/24/2024	05/20/2025	109,610	0	(2,379)	0	0	(2,379)	0	109,610	107,231	0	0	0
7142994	FAIRBORN	OH		04/12/2023	06/02/2025	131,108	0	(2,192)	0	0	(2,192)	0	131,108	128,917	0	0	0
7134997	AKRON	OH		10/26/2022	04/08/2025	83,029	0	(2,172)	0	0	(2,172)	0	83,029	80,857	0	0	0
7152857	COLUMBUS	OH		02/20/2024	06/10/2025	122,670	0	(1,805)	0	0	(1,805)	0	122,670	120,865	0	0	0
7149836	AKRON	OH		01/31/2024	05/09/2025	74,662	0	(1,801)	0	0	(1,801)	0	74,662	72,861	0	0	0
7143066	AVON	OH		04/19/2023	04/30/2025	128,178	0	(157)	0	0	(157)	0	128,178	128,021	0	0	0
7136239	COLUMBUS	OH		11/29/2022	04/30/2025	126,765	0	(43)	0	0	(43)	0	126,765	126,722	0	0	0
7150085	TOLEDO	OH		12/20/2023	03/10/2025	112,274	0	(1,107)	0	0	(1,107)	0	112,274	111,167	0	0	0
7147025	CLEVELAND	OH		09/25/2023	06/10/2025	5,849	0	59	0	0	59	0	5,849	5,908	0	0	0
7149928	South Euclid	OH		12/20/2023	05/09/2025	101,120	0	81	0	0	81	0	101,120	101,201	0	0	0
7145452	DAYTON	OH		06/27/2023	06/02/2025	173,552	0	299	0	0	299	0	173,552	173,851	0	0	0
7145723	DAYTON	OH		07/19/2023	06/02/2025	103,217	0	512	0	0	512	0	103,217	103,729	0	0	0
7164121	LOVELAND	OH		09/27/2024	05/23/2025	51,765	0	1,502	0	0	1,502	0	51,765	53,267	0	0	0
7149821	NEW LEXINGTON	OH		01/31/2024	06/10/2025	82,253	0	5,127	0	0	5,127	0	82,253	87,380	0	0	0
7154546	TOLEDO	OH		03/26/2024	05/09/2025	69,216	0	10,048	0	0	10,048	0	69,216	79,265	0	0	0
7154565	DEFIANCE	OH		03/26/2024	05/23/2025	34,125	0	10,420	0	0	10,420	0	34,125	44,545	0	0	0
7138047	NOBLE	OK		01/25/2023	06/02/2025	100,924	0	(3,888)	0	0	(3,888)	0	100,924	97,036	0	0	0
7139138	YUKON	OK		03/24/2023	04/21/2025	196,155	0	14,907	0	0	14,907	0	196,155	211,062	0	0	0
2022901	PORTLAND	OR		05/26/2017	06/10/2025	449,911	0	(8,440)	0	0	(8,440)	0	449,911	441,472	0	0	0
7143797	PHILADELPHIA	PA		04/18/2023	05/28/2025	246,865	0	(2,169)	0	0	(2,169)	0	246,865	244,696	0	0	0
7144937	ALLENTOWN	PA		05/31/2023	06/20/2025	148,927	0	(1,403)	0	0	(1,403)	0	148,927	147,524	0	0	0
7144363	READING	PA		05/04/2023	04/10/2025	134,304	0	(1,279)	0	0	(1,279)	0	134,304	133,025	0	0	0
7153360	PHILADELPHIA	PA		02/09/2024	05/09/2025	122,795	0	(1,178)	0	0	(1,178)	0	122,795	121,616	0	0	0
7144726	READING	PA		05/18/2023	04/29/2025	117,505	0	(1,108)	0	0	(1,108)	0	117,505	116,397	0	0	0
7151905	Philadelphia	PA		01/09/2024	05/09/2025	116,401	0	(1,061)	0	0	(1,061)	0	116,401	115,341	0	0	0
7154456	HARRISBURG	PA		03/20/2024	06/13/2025	229,139	0	(937)	0	0	(937)	0	229,139	228,202	0	0	0
7160760	Philadelphia	PA		08/07/2024	04/09/2025	90,180	0	(930)	0	0	(930)	0	90,180	89,250	0	0	0
7148876	HARVEYS LAKE	PA		11/02/2023	05/14/2025	96,917	0	(930)	0	0	(930)	0	96,917	95,987	0	0	0
7149055	Wilkes-Barre	PA		11/15/2023	05/09/2025	112,956	0	(883)	0	0	(883)	0	112,956	112,073	0	0	0
7143156	PHILADELPHIA	PA		04/19/2023	05/01/2025	144,851	0	(876)	0	0	(876)	0	144,851	143,975	0	0	0
7146236	Carlisle	PA		08/23/2023	05/09/2025	108,946	0	(713)	0	0	(713)	0	108,946	108,233	0	0	0
7137871	KINGSTON	PA		01/18/2023	04/09/2025	67,083	0	(651)	0	0	(651)	0	67,083	66,433	0	0	0
7137872	DUPONT	PA		01/18/2023	04/09/2025	67,062	0	(650)	0	0	(650)	0	67,062	66,412	0	0	0
7137875	PITTSTON	PA		01/18/2023	04/09/2025	67,062	0	(650)	0	0	(650)	0	67,062	66,412	0	0	0
7143758	PITTSBURGH	PA		04/18/2023	05/28/2025	67,493	0	(594)	0	0	(594)	0	67,493	66,899	0	0	0
7149064	Philadelphia	PA		11/15/2023	05/01/2025	578,368	0	(6,243)	0	0	(6,243)	0	578,368	572,125	0	0	0
7156834	YORK	PA		05/10/2024	06/20/2025	170,741	0	0	0	0	0	0	170,741	170,741	0	0	0
7156856	YORK	PA		05/10/2024	06/20/2025	141,804	0	0	0	0	0	0	141,804	141,804	0	0	0
7155923	Boyertown	PA		05/21/2024	06/10/2025	58,153	0	1,097	0	0	1,097	0	58,153	59,250	0	0	0
7156845	YORK	PA		05/10/2024	05/02/2025	131,593	0	1,200	0	0	1,200	0	131,593	132,792	0	0	0
7145686	HANOVER TOWNSHIP	PA		07/21/2023	04/16/2025	178,233	0	1,263	0	0	1,263	0	178,233	179,497	0	0	0
7156003	York Haven	PA		05/21/2024	05/09/2025	234,287	0	8,067	0	0	8,067	0	234,287	242,354	0	0	0
2002509	PEQUEA	PA		12/23/2022	05/30/2025	132,395	0	14,741	0	0	14,741	0	132,395	147,135	0	0	0
7157282	West Warwick	RI		07/26/2024	06/10/2025	301,088	0	(8,741)	0	0	(8,741)	0	301,088	292,348	0	0	0
7136555	COLUMBIA	SC		01/06/2023	06/26/2025	522,736	0	(7,961)	0	0	(7,961)	0	522,736	514,775	0	0	0
7151364	HANAHAN	SC		12/27/2023	05/07/2025	320,733	0	(7,758)	0	0	(7,758)	0	320,733	312,975	0	0	0
7150671	NORTH MYRTLE BEACH	SC		12/27/2023	04/29/2025	205,480	0	(4,969)	0	0	(4,969)	0	205,480	200,512	0	0	0
7150257	MYRTLE BEACH	SC		12/27/2023	05/01/2025	275,450	0	(5,347)	0	0	(5,347)	0	275,450	270,103	0	0	0
7146108	NORTH MYRTLE BEACH	SC		08/08/2023	04/21/2025	162,325	0	(4,238)	0	0	(4,238)	0	162,325	158,087	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137870	SPARTANBURG	SC		01/18/2023	05/19/2025	106,030	0	(3,005)	0	0	(3,005)	0	106,030	103,025	0	0	0
7145867	COLUMBIA	SC		07/31/2023	04/14/2025	77,536	0	(905)	0	0	(905)	0	77,536	76,630	0	0	0
7154862	Cayce	SC		03/28/2024	05/01/2025	146,314	0	(5,071)	0	0	(5,071)	0	146,314	141,242	0	0	0
3144922	DE SMET	SD		06/20/2023	06/09/2025	210,752	0	978	0	0	978	0	210,752	211,730	0	0	0
3132604	NASHVILLE	TN		12/03/2021	06/18/2025	1,211,137	0	(21,173)	0	0	(21,173)	0	1,211,137	1,189,964	0	0	0
7164909	Nashville	TN		09/23/2024	05/12/2025	444,329	0	(20,329)	0	0	(20,329)	0	444,329	424,000	0	0	0
3142718	LEBANON	TN		05/08/2023	06/13/2025	744,725	0	(15,331)	0	0	(15,331)	0	744,725	729,394	0	0	0
7162245	Memphis	TN		08/27/2024	04/24/2025	235,898	0	(11,458)	0	0	(11,458)	0	235,898	224,441	0	0	0
7150049	MEMPHIS	TN		12/20/2023	06/17/2025	101,508	0	(4,333)	0	0	(4,333)	0	101,508	97,175	0	0	0
7135339	OOLTEWAH	TN		11/01/2022	04/10/2025	272,817	0	(4,198)	0	0	(4,198)	0	272,817	268,620	0	0	0
7149137	South Pittsburg	TN		11/16/2023	06/26/2025	214,924	0	(1,174)	0	0	(1,174)	0	214,924	213,750	0	0	0
7156001	Knoxville	TN		05/21/2024	06/10/2025	55,079	0	2,333	0	0	2,333	0	55,079	57,412	0	0	0
7136885	BARTLETT	TN		12/15/2022	03/12/2025	232,506	0	(1)	0	7,341	7,340	0	232,506	239,845	0	0	0
3141811	MISSOURI CITY	TX		05/23/2023	05/30/2025	1,038,718	0	(20,952)	0	0	(20,952)	0	1,038,718	1,017,766	0	0	0
3132812	BOERNE	TX		11/19/2021	04/28/2025	713,303	0	(15,464)	0	0	(15,464)	0	713,303	697,839	0	0	0
3132818	ROYSE CITY	TX		09/01/2023	06/24/2025	755,346	0	(11,816)	0	0	(11,816)	0	755,346	743,530	0	0	0
3133277	DALLAS	TX		09/01/2023	05/16/2025	885,596	0	(11,442)	0	0	(11,442)	0	885,596	874,154	0	0	0
7143966	CONROE	TX		04/21/2023	05/09/2025	353,383	0	(8,814)	0	0	(8,814)	0	353,383	344,569	0	0	0
7150874	DALLAS	TX		12/27/2023	04/16/2025	347,386	0	(8,394)	0	0	(8,394)	0	347,386	338,991	0	0	0
7164786	Katy	TX		11/25/2024	06/10/2025	246,164	0	(7,164)	0	0	(7,164)	0	246,164	239,000	0	0	0
7165176	Pantego	TX		09/24/2024	04/16/2025	287,936	0	(6,463)	0	0	(6,463)	0	287,936	281,473	0	0	0
2007027	FORT WORTH	TX		05/26/2017	04/30/2025	365,052	0	(5,851)	0	0	(5,851)	0	365,052	359,201	0	0	0
7137967	TEMPLE	TX		01/23/2023	06/03/2025	160,202	0	(5,653)	0	0	(5,653)	0	160,202	154,549	0	0	0
7144150	DALLAS	TX		04/26/2023	06/25/2025	186,555	0	(5,353)	0	0	(5,353)	0	186,555	181,203	0	0	0
7150358	ROUND ROCK	TX		12/27/2023	06/30/2025	255,735	0	(6,178)	0	0	(6,178)	0	255,735	249,557	0	0	0
7152833	SHERMAN	TX		02/20/2024	05/09/2025	226,335	0	(3,321)	0	0	(3,321)	0	226,335	223,013	0	0	0
7144538	DESOTO	TX		05/11/2023	05/23/2025	223,478	0	(3,267)	0	0	(3,267)	0	223,478	220,211	0	0	0
7138495	BAYTOWN	TX		02/10/2023	05/12/2025	195,056	0	(2,608)	0	0	(2,608)	0	195,056	192,448	0	0	0
7152004	WACO	TX		01/12/2024	04/22/2025	97,304	0	(1,896)	0	0	(1,896)	0	97,304	95,408	0	0	0
7153041	MONTGOMERY	TX		02/16/2024	05/09/2025	164,454	0	(1,618)	0	0	(1,618)	0	164,454	162,836	0	0	0
7157095	Fort Worth	TX		05/14/2024	04/10/2025	114,369	0	(4,135)	0	0	(4,135)	0	114,369	110,234	0	0	0
7150351	MESQUITE	TX		12/27/2023	06/23/2025	13,661	0	(74)	0	0	(74)	0	13,661	13,587	0	0	0
7143362	GRAPEVINE	TX		04/19/2023	06/06/2025	30,956	0	(1)	0	0	(1)	0	30,956	30,955	0	0	0
7143846	DUNCANVILLE	TX		04/18/2023	06/27/2025	190,937	0	(1)	0	0	(1)	0	190,937	190,936	0	0	0
7140119	HOUSTON	TX		02/27/2023	06/02/2025	138,095	0	3,452	0	0	3,452	0	138,095	141,548	0	0	0
7141609	KILLEEN	TX		05/05/2023	06/10/2025	254,905	0	4,347	0	0	4,347	0	254,905	259,252	0	0	0
7139146	FORT WORTH	TX		03/24/2023	04/25/2025	183,086	0	10,142	0	0	10,142	0	183,086	193,228	0	0	0
7164002	BONHAM	TX		09/27/2024	06/24/2025	111,367	0	14,595	0	0	14,595	0	111,367	125,962	0	0	0
2022434	FRISCO	TX		12/23/2022	05/14/2025	208,788	0	25,695	0	0	25,695	0	208,788	234,483	0	0	0
3133975	PARK CITY	UT		09/01/2023	06/25/2025	1,046,335	0	(7,791)	0	0	(7,791)	0	1,046,335	1,038,544	0	0	0
7150323	TAYLORSVILLE	UT		12/27/2023	05/13/2025	250,082	0	(4,857)	0	0	(4,857)	0	250,082	245,225	0	0	0
7142086	Taylorsville	UT		03/23/2023	06/10/2025	269,600	0	(2,204)	0	0	(2,204)	0	269,600	267,396	0	0	0
7135167	KAMAS	UT		11/28/2022	05/06/2025	760,532	0	8,853	0	0	8,853	0	760,532	769,385	0	0	0
3143672	GREAT FALLS	VA		06/30/2023	05/19/2025	1,446,851	0	(20,610)	0	0	(20,610)	0	1,446,851	1,426,241	0	0	0
7163658	Aldie	VA		09/27/2024	04/02/2025	502,158	0	(14,807)	0	0	(14,807)	0	502,158	487,351	0	0	0
7138525	RICHMOND	VA		02/10/2023	04/09/2025	272,994	0	(8,306)	0	0	(8,306)	0	272,994	264,688	0	0	0
7162252	Richmond	VA		08/27/2024	04/15/2025	194,284	0	(7,266)	0	0	(7,266)	0	194,284	187,018	0	0	0
7150280	MIDLOTHIAN	VA		12/27/2023	06/11/2025	281,512	0	(6,801)	0	0	(6,801)	0	281,512	274,711	0	0	0
7148283	VIRGINIA BEACH	VA		09/28/2023	06/26/2025	265,256	0	(6,466)	0	0	(6,466)	0	265,256	258,790	0	0	0
7143009	NEWPORT NEWS	VA		04/12/2023	06/18/2025	135,049	0	(5,646)	0	0	(5,646)	0	135,049	129,403	0	0	0
7146477	RICHMOND	VA		09/08/2023	05/06/2025	79,958	0	(905)	0	0	(905)	0	79,958	79,052	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7140790	HERNDON	VA		03/29/2023	01/17/2025	80,015	0	6,269	0	0	6,269	0	80,015	86,284	0	0	0
7156905	ROANOKE	VA		05/10/2024	03/07/2025	181,469	0	(3,150)	0	2,595	(555)	0	181,469	180,913	0	0	0
3132801	SEATTLE	WA		12/20/2021	04/24/2025	1,316,419	0	(26,323)	0	0	(26,323)	0	1,316,419	1,290,095	0	0	0
7163671	Renton	WA		09/27/2024	04/29/2025	534,648	0	(15,756)	0	0	(15,756)	0	534,648	518,892	0	0	0
7142898	TACOMA	WA		04/12/2023	06/26/2025	590,667	0	(15,477)	0	0	(15,477)	0	590,667	575,190	0	0	0
7150429	ENUMCLAW	WA		12/27/2023	05/20/2025	549,608	0	(12,339)	0	0	(12,339)	0	549,608	537,269	0	0	0
7164215	VANCOUVER	WA		09/27/2024	06/12/2025	96,384	0	(1,573)	0	0	(1,573)	0	96,384	94,811	0	0	0
7162985	PUYALLUP	WA		10/30/2024	05/09/2025	201,713	0	35,267	0	0	35,267	0	201,713	236,979	0	0	0
3129403	KIRKLAND	WA		12/23/2022	04/10/2025	849,463	0	220,214	0	0	220,214	0	849,463	1,069,677	0	0	0
7155149	Milwaukee	WI		04/09/2024	06/10/2025	121,841	0	(3,479)	0	0	(3,479)	0	121,841	118,362	0	0	0
7154944	KENOSHA	WI		04/03/2024	06/26/2025	132,816	0	(2,751)	0	0	(2,751)	0	132,816	130,065	0	0	0
7153297	MILWAUKEE	WI		02/09/2024	04/02/2025	72,261	0	(2,744)	0	0	(2,744)	0	72,261	69,517	0	0	0
7138503	MILWAUKEE	WI		02/10/2023	06/02/2025	130,203	0	(1,840)	0	0	(1,840)	0	130,203	128,362	0	0	0
7148613	MILWAUKEE	WI		10/23/2023	05/16/2025	81,905	0	(1,798)	0	0	(1,798)	0	81,905	80,107	0	0	0
7149542	MILWAUKEE	WI		12/01/2023	04/07/2025	82,869	0	(1,093)	0	0	(1,093)	0	82,869	81,776	0	0	0
7156777	RACINE	WI		05/01/2024	06/02/2025	107,597	0	(933)	0	0	(933)	0	107,597	106,664	0	0	0
7149643	Racine	WI		01/31/2024	05/09/2025	94,628	0	680	0	0	680	0	94,628	95,308	0	0	0
7140961	MC FARLAND	WI		05/12/2023	03/28/2025	218,371	0	25,811	0	0	25,811	0	218,371	244,181	0	0	0
1000434149	Roanoke	VA		12/27/2024	05/09/2025	187,326	0	(8,857)	0	0	(8,857)	0	187,326	178,469	0	0	0
1000435829	Pasadena	MD		11/15/2024	05/01/2025	118,113	0	(1,541)	0	0	(1,541)	0	118,113	116,572	0	0	0
1000437385	AURORA	CO		11/15/2024	06/23/2025	66,836	0	(872)	0	0	(872)	0	66,836	65,964	0	0	0
1000437633	CHICAGO	IL		11/15/2024	06/23/2025	62,450	0	21,068	0	0	21,068	0	62,450	83,519	0	0	0
1000437761	BATON ROUGE	LA		10/30/2024	05/01/2025	67,603	0	(3,822)	0	0	(3,822)	0	67,603	63,781	0	0	0
1000437871	FOUNTAIN HILLS	AZ		10/30/2024	05/09/2025	168,281	0	(8,642)	0	0	(8,642)	0	168,281	159,639	0	0	0
1000437891	WOONSOCKET	RI		10/30/2024	05/09/2025	362,639	0	(19,567)	0	0	(19,567)	0	362,639	343,072	0	0	0
1000437917	EVERETT	MA		10/30/2024	06/10/2025	661,240	0	(37,376)	0	0	(37,376)	0	661,240	623,864	0	0	0
1000438015	MERIDIAN	ID		10/30/2024	05/09/2025	73,473	0	(4,155)	0	0	(4,155)	0	73,473	69,318	0	0	0
1000438169	MILWAUKEE	WI		10/30/2024	06/10/2025	108,502	0	(6,136)	0	0	(6,136)	0	108,502	102,366	0	0	0
1000438229	DETROIT	MI		10/30/2024	06/10/2025	138,402	0	(7,826)	0	0	(7,826)	0	138,402	130,576	0	0	0
1000438281	MILWAUKEE	WI		10/30/2024	05/09/2025	118,116	0	(6,679)	0	0	(6,679)	0	118,116	111,437	0	0	0
1000438373	JANESVILLE	WI		10/30/2024	05/01/2025	160,174	0	(9,055)	0	0	(9,055)	0	160,174	151,119	0	0	0
1000438427	LAKELAND	FL		10/30/2024	06/10/2025	314,694	0	(17,785)	0	0	(17,785)	0	314,694	296,909	0	0	0
1000438461	JANESVILLE	WI		10/30/2024	05/09/2025	135,454	0	(4,437)	0	0	(4,437)	0	135,454	131,017	0	0	0
1000438463	HAINES CITY	FL		10/30/2024	06/10/2025	153,144	0	(8,660)	0	0	(8,660)	0	153,144	144,484	0	0	0
1000438477	SANTA MONICA	CA		10/30/2024	05/09/2025	526,008	0	(29,730)	0	0	(29,730)	0	526,008	496,278	0	0	0
1000438519	HEWLETT	NY		10/30/2024	06/10/2025	476,920	0	(21,511)	0	0	(21,511)	0	476,920	455,409	0	0	0
1000438541	ALLENTOWN	PA		10/30/2024	05/09/2025	115,683	0	(2,445)	0	0	(2,445)	0	115,683	113,238	0	0	0
1000438573	FALLBROOK	CA		10/30/2024	06/10/2025	799,815	0	(45,215)	0	0	(45,215)	0	799,815	754,600	0	0	0
1000438603	JUPITER	FL		10/30/2024	06/10/2025	259,654	0	(14,673)	0	0	(14,673)	0	259,654	244,981	0	0	0
1000438699	WEST PALM BEACH	FL		10/30/2024	05/01/2025	184,168	0	(10,408)	0	0	(10,408)	0	184,168	173,759	0	0	0
1000439037	ATLANTA	GA		10/30/2024	06/07/2025	116,157	0	(6,568)	0	0	(6,568)	0	116,157	109,589	0	0	0
1000439109	READING	PA		10/30/2024	06/10/2025	181,136	0	(10,239)	0	0	(10,239)	0	181,136	170,897	0	0	0
1000439163	DAYTON	OH		10/30/2024	05/09/2025	108,220	0	(6,120)	0	0	(6,120)	0	108,220	102,100	0	0	0
1000439229	SEATTLE	WA		10/30/2024	06/10/2025	400,674	0	(12,951)	0	0	(12,951)	0	400,674	387,723	0	0	0
1000439475	ATLANTA	GA		10/30/2024	06/10/2025	525,002	0	(27,320)	0	0	(27,320)	0	525,002	497,682	0	0	0
1000439481	IRVINGTON	NJ		10/30/2024	06/10/2025	322,816	0	(18,246)	0	0	(18,246)	0	322,816	304,570	0	0	0
1000439573	MILWAUKEE	WI		10/30/2024	05/03/2025	62,233	0	(3,518)	0	0	(3,518)	0	62,233	58,715	0	0	0
1000439589	SAINT CLAIR	PA		10/30/2024	05/01/2025	98,058	0	(5,542)	0	0	(5,542)	0	98,058	92,516	0	0	0
1000439677	LOS ANGELES	CA		10/30/2024	06/10/2025	516,989	0	(29,222)	0	0	(29,222)	0	516,989	487,767	0	0	0
1000441162	Riverside	CA		10/07/2024	06/10/2025	394,991	0	(18,596)	0	0	(18,596)	0	394,991	376,395	0	0	0
1000441164	Lyndhurst	NJ		10/07/2024	06/10/2025	394,501	0	(14,975)	0	0	(14,975)	0	394,501	379,526	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000442175	Powder Springs	GA		10/10/2024	05/01/2025	324,493	0	(10,336)	0	0	(10,336)	0	324,493	314,158	0	0	0
1000442652	Nashville	TN		10/09/2024	05/12/2025	445,016	0	(15,016)	0	0	(15,016)	0	445,016	430,000	0	0	0
1000442654	Nashville	TN		10/09/2024	05/12/2025	445,016	0	(15,016)	0	0	(15,016)	0	445,016	430,000	0	0	0
1000442690	Center Conway	NH		10/09/2024	05/07/2025	261,761	0	(12,381)	0	0	(12,381)	0	261,761	249,380	0	0	0
1000442762	Antioch	TN		10/09/2024	06/10/2025	193,864	0	(9,169)	0	0	(9,169)	0	193,864	184,695	0	0	0
1000442974	Winsted	CT		12/09/2024	05/01/2025	137,776	0	(7,770)	0	0	(7,770)	0	137,776	130,006	0	0	0
1000443859	Smithfield	NC		10/09/2024	06/10/2025	113,480	0	(3,675)	0	0	(3,675)	0	113,480	109,805	0	0	0
1000443909	Harmony	PA		10/23/2024	06/10/2025	272,500	0	(5,335)	0	0	(5,335)	0	272,500	267,165	0	0	0
1000444056	Meriden	CT		10/10/2024	05/01/2025	149,695	0	(5,925)	0	0	(5,925)	0	149,695	143,770	0	0	0
1000444160	Bridgeport	CT		10/10/2024	05/23/2025	409,593	0	(10,254)	0	0	(10,254)	0	409,593	399,339	0	0	0
1000445442	NEWPORT NEWS	VA		12/27/2024	06/10/2025	146,676	0	(6,936)	0	0	(6,936)	0	146,676	139,741	0	0	0
1000445819	Jackson	MS		12/27/2024	05/09/2025	92,233	0	(4,361)	0	0	(4,361)	0	92,233	87,872	0	0	0
1000446253	BOCA RATON	FL		12/27/2024	06/10/2025	167,425	0	(7,916)	0	0	(7,916)	0	167,425	159,509	0	0	0
1000446557	NASHVILLE	TN		12/27/2024	05/12/2025	440,805	0	(10,805)	0	0	(10,805)	0	440,805	430,000	0	0	0
1000447236	West Yarmouth	MA		10/25/2024	04/14/2025	607,964	0	3	0	0	3	0	607,964	607,967	0	0	0
1000447814	Dothan	AL		10/23/2024	05/09/2025	85,132	0	(1,210)	0	0	(1,210)	0	85,132	83,922	0	0	0
1000448261	North Arlington	NJ		10/25/2024	05/09/2025	535,765	0	(265)	0	0	(265)	0	535,765	535,500	0	0	0
1000449300	Norfolk	VA		10/29/2024	04/15/2025	90,304	0	(2,414)	0	0	(2,414)	0	90,304	87,890	0	0	0
1000453138	Pico Rivera	CA		12/12/2024	05/09/2025	297,471	0	19,573	0	0	19,573	0	297,471	317,044	0	0	0
1000453240	Hodges	SC		12/12/2024	05/09/2025	37,073	0	98	0	0	98	0	37,073	37,171	0	0	0
1000453498	Trenton	OH		12/12/2024	05/01/2025	110,249	0	37,201	0	0	37,201	0	110,249	147,449	0	0	0
1000454556	Milwaukee	WI		02/04/2025	04/16/2025	0	0	(2,678)	0	0	(2,678)	0	93,678	91,000	0	0	0
1000455295	Oakhurst	NJ		11/12/2024	06/02/2025	352,209	0	(2,532)	0	0	(2,532)	0	352,209	349,677	0	0	0
1000458123	Pennsauken Township	NJ		11/25/2024	06/03/2025	462,111	0	(12,111)	0	0	(12,111)	0	462,111	450,000	0	0	0
1000460246	BALTIMORE	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	149,530	149,525	0	0	0
1000460247	Baltimore	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	157,400	157,395	0	0	0
1000460249	BALTIMORE	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	157,400	157,395	0	0	0
1000460250	Baltimore	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	157,400	157,395	0	0	0
1000460252	Baltimore	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	169,144	169,139	0	0	0
1000460253	Baltimore	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	169,036	169,030	0	0	0
1000460254	Baltimore	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	161,335	161,330	0	0	0
1000460255	Baltimore	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	157,400	157,395	0	0	0
1000460256	Baltimore	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	156,613	156,608	0	0	0
1000460257	Baltimore	MD		01/30/2025	04/15/2025	0	0	(5)	0	0	(5)	0	156,613	156,608	0	0	0
1000460309	Waverly	NY		01/30/2025	04/30/2025	0	0	(4,375)	0	0	(4,375)	0	91,887	87,512	0	0	0
1000460495	Cleveland	OH		01/30/2025	05/01/2025	0	0	(1,679)	0	0	(1,679)	0	85,651	83,972	0	0	0
1000460674	LAS CRUCES	NM		01/30/2025	05/01/2025	0	0	(4,394)	0	0	(4,394)	0	224,082	219,688	0	0	0
1000460741	ELGIN	IL		01/30/2025	05/09/2025	0	0	(4,834)	0	0	(4,834)	0	165,982	161,147	0	0	0
1000460803	DAYTON	OH		01/30/2025	05/09/2025	0	0	(1,471)	0	0	(1,471)	0	75,020	73,549	0	0	0
1000460848	Bonham	TX		01/30/2025	06/20/2025	0	0	(6)	0	0	(6)	0	178,118	178,112	0	0	0
1000461232	COLUMBUS	OH		01/30/2025	06/10/2025	0	0	(5,019)	0	0	(5,019)	0	255,955	250,937	0	0	0
1000461254	Milwaukee	WI		01/30/2025	06/10/2025	0	0	(2,804)	0	0	(2,804)	0	142,991	140,187	0	0	0
1000461316	Nampa	ID		01/30/2025	06/10/2025	0	0	(3,800)	0	0	(3,800)	0	193,800	190,000	0	0	0
1000462718	Miami	FL		11/25/2024	05/12/2025	207,893	0	(5,743)	0	0	(5,743)	0	207,893	202,150	0	0	0
1000463085	PAWTUCKET	RI		01/30/2025	06/10/2025	0	0	(8,475)	0	0	(8,475)	0	432,201	423,726	0	0	0
1000463293	AUBURN	CA		01/30/2025	05/09/2025	0	0	(8,315)	0	0	(8,315)	0	285,482	277,167	0	0	0
1000463299	LAS CRUCES	NM		01/30/2025	05/01/2025	0	0	(4,074)	0	0	(4,074)	0	207,613	203,539	0	0	0
1000463493	BANNING	CA		01/30/2025	06/10/2025	0	0	(8,759)	0	0	(8,759)	0	300,719	291,961	0	0	0
1000464435	Baltimore	MD		11/26/2024	04/24/2025	272,557	0	(10,057)	0	0	(10,057)	0	272,557	262,500	0	0	0
1000464931	Phoenixville	PA		12/13/2024	06/12/2025	314,037	0	(6,537)	0	0	(6,537)	0	314,037	307,500	0	0	0
1000464963	Aiken	SC		02/04/2025	05/22/2025	0	0	(3,142)	0	0	(3,142)	0	167,998	164,857	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000468159	Wrightwood	CA		12/18/2024	06/07/2025	426,692	0	(692)	0	0	(692)	0	426,692	426,000	0	0	0
1000470093	Lakehurst	NJ		01/10/2025	06/07/2025	0	0	(4,849)	0	0	(4,849)	0	256,245	251,396	0	0	0
1000471884	Baltimore	MD		01/29/2025	05/02/2025	0	0	(2,687)	0	0	(2,687)	0	119,806	117,119	0	0	0
1000476539	Independence, Independence, Independence, Independence, Independence, Kansas City, Independence, Independence, Kansas City, Kansas City, Kansas City	MO		03/03/2025	06/12/2025	0	0	(33,476)	0	0	(33,476)	0	1,192,226	1,158,750	0	0	0
1000478911	New Haven	CT		04/24/2025	05/29/2025	0	0	(6,671)	0	0	(6,671)	0	340,241	333,570	0	0	0
2006047	RENO	NV		05/26/2017	08/01/2025	27,753	0	(25)	0	0	(25)	0	27,753	27,728	0	0	0
2008789	JUPITER	FL		05/26/2017	09/01/2025	513,260	0	(2,580)	0	0	(2,580)	0	513,260	510,681	0	0	0
2011732	ORANGE	CA		05/26/2017	08/01/2025	143,946	0	(538)	0	0	(538)	0	143,946	143,408	0	0	0
2013180	LOS ANGELES	CA		05/26/2017	09/01/2025	787,918	0	(8,094)	0	0	(8,094)	0	787,918	779,824	0	0	0
2017674	SAN ANTONIO	TX		05/26/2017	08/01/2025	545,130	0	(7,596)	0	0	(7,596)	0	545,130	537,535	0	0	0
2019234	COLTS NECK	NJ		05/26/2017	09/01/2025	559,262	0	(2,732)	0	0	(2,732)	0	559,262	556,530	0	0	0
2020915	BIRMINGHAM	AL		05/26/2017	09/01/2025	668,932	0	(11,361)	0	0	(11,361)	0	668,932	657,571	0	0	0
2020975	DUBLIN	CA		05/26/2017	09/01/2025	685,425	0	(5,705)	0	0	(5,705)	0	685,425	679,719	0	0	0
2023267	YORBA LINDA	CA		05/26/2017	08/01/2025	749,475	0	(10,705)	0	0	(10,705)	0	749,475	738,770	0	0	0
2026396	RESTON	VA		05/26/2017	09/01/2025	469,743	0	(3,944)	0	0	(3,944)	0	469,743	465,799	0	0	0
3122756	FRANKLIN	TN		11/12/2019	09/01/2025	207,319	0	(259)	0	0	(259)	0	207,319	207,061	0	0	0
3124212	AUSTIN	TX		12/23/2022	07/02/2025	352,169	0	55,360	0	0	55,360	0	352,169	407,530	0	0	0
3124653	NEVADA	TX		06/08/2020	09/01/2025	174,845	0	(543)	0	0	(543)	0	174,845	174,302	0	0	0
3127990	WEST FRIENDSHIP	MD		04/13/2021	09/01/2025	698,314	0	(11,626)	0	0	(11,626)	0	698,314	686,688	0	0	0
3128551	CORAL GABLES	FL		07/16/2021	08/01/2025	650,558	0	(6,070)	0	0	(6,070)	0	650,558	644,488	0	0	0
3128639	SAN RAFAEL	CA		06/01/2021	09/01/2025	172,437	0	(1,159)	0	0	(1,159)	0	172,437	171,278	0	0	0
3128679	WELLINGTON	FL		07/28/2021	09/01/2025	645,523	0	(10,916)	0	0	(10,916)	0	645,523	634,607	0	0	0
3128797	PASADENA	CA		07/27/2021	08/01/2025	846,631	0	(9,375)	0	0	(9,375)	0	846,631	837,256	0	0	0
3128985	SAN DIEGO	CA		07/27/2021	09/01/2025	733,288	0	(13,018)	0	0	(13,018)	0	733,288	720,270	0	0	0
3128996	COROLLA	NC		08/02/2021	09/01/2025	258,705	0	(4,761)	0	0	(4,761)	0	258,705	253,944	0	0	0
3129097	LAKE ARROWHEAD	CA		08/12/2021	09/01/2025	349,865	0	(744)	0	0	(744)	0	349,865	349,121	0	0	0
3129168	DOBBS FERRY	NY		08/04/2021	08/01/2025	783,178	0	(7,766)	0	0	(7,766)	0	783,178	775,412	0	0	0
3129171	MILLVILLE	DE		07/16/2021	09/01/2025	382,947	0	(13,755)	0	0	(13,755)	0	382,947	369,192	0	0	0
3129419	SCOTTSDALE	AZ		08/20/2021	09/01/2025	341,876	0	(16,450)	0	0	(16,450)	0	341,876	325,427	0	0	0
3129524	SAGUACHE	CO		08/31/2021	08/01/2025	257,169	0	(9,699)	0	0	(9,699)	0	257,169	247,469	0	0	0
3129598	RENTON	WA		08/04/2021	08/01/2025	1,019,103	0	(19,944)	0	0	(19,944)	0	1,019,103	999,158	0	0	0
3129614	OCEAN VIEW	DE		08/25/2021	08/01/2025	156,873	0	(4,921)	0	0	(4,921)	0	156,873	151,952	0	0	0
3129841	HILLIARD	OH		07/22/2021	09/01/2025	245,012	0	(3,988)	0	0	(3,988)	0	245,012	241,023	0	0	0
3129895	NORTH KINGSTOWN	RI		12/23/2022	09/01/2025	431,155	0	116,915	0	0	116,915	0	431,155	548,070	0	0	0
3130028	HOUSTON	TX		12/23/2022	08/02/2025	537,230	0	132,517	0	0	132,517	0	537,230	669,747	0	0	0
3130586	SEATTLE	WA		12/23/2022	07/01/2025	920,527	0	281,141	0	0	281,141	0	920,527	1,201,668	0	0	0
3130613	BOULDER	CO		09/15/2021	08/01/2025	719,189	0	(4,488)	0	0	(4,488)	0	719,189	714,701	0	0	0
3130629	JOHNS ISLAND	SC		12/23/2022	09/02/2025	627,584	0	171,605	0	0	171,605	0	627,584	799,189	0	0	0
3131758	SAN FRANCISCO	CA		12/16/2021	07/02/2025	1,381,410	0	(4,722)	0	0	(4,722)	0	1,381,410	1,376,688	0	0	0
3132288	PALM BEACH GARDENS	FL		10/05/2021	09/01/2025	652,939	0	(8,870)	0	0	(8,870)	0	652,939	644,069	0	0	0
3132406	MIAMI	FL		03/22/2022	08/02/2025	664,436	0	4,735	0	0	4,735	0	664,436	669,171	0	0	0
3132882	SAN JOSE	CA		12/14/2021	07/02/2025	344,642	0	(9,312)	0	0	(9,312)	0	344,642	335,330	0	0	0
3133609	SARASOTA	FL		09/01/2023	09/05/2025	616,273	0	(3,736)	0	0	(3,736)	0	616,273	612,537	0	0	0
3133751	DESTIN	FL		09/01/2023	09/06/2025	111,418	0	(182)	0	0	(182)	0	111,418	111,236	0	0	0
3134311	MIRAMAR BEACH	FL		03/31/2022	09/02/2025	122,756	0	(2,113)	0	0	(2,113)	0	122,756	120,643	0	0	0
3134424	MIDDLEFIELD	CT		12/06/2022	08/27/2025	711,551	0	(12,632)	0	0	(12,632)	0	711,551	698,920	0	0	0
3134430	HELOTES	TX		10/06/2022	09/02/2025	920,494	0	(19,253)	0	0	(19,253)	0	920,494	901,240	0	0	0
3135288	BALTIMORE	MD		12/14/2022	08/02/2025	157,158	0	(744)	0	0	(744)	0	157,158	156,413	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3135468	FRANKLIN	TN		12/20/2022	07/01/2025	808,696	0	(13,265)	0	0	(13,265)	0	808,696	795,431	0	0	0
3135558	GAINESVILLE	FL		12/28/2022	07/01/2025	264,494	0	(2,494)	0	0	(2,494)	0	264,494	262,000	0	0	0
3136045	PHOENIX	AZ		12/27/2022	08/27/2025	292,735	0	(2,270)	0	0	(2,270)	0	292,735	290,464	0	0	0
3136610	MAHOPAC	NY		01/30/2023	07/02/2025	499,424	0	(2,698)	0	0	(2,698)	0	499,424	496,726	0	0	0
3136616	SALT LAKE CITY	UT		01/10/2023	09/30/2025	295,533	0	(1,417)	0	0	(1,417)	0	295,533	294,116	0	0	0
3137579	INDIO	CA		02/16/2023	09/02/2025	1,508,429	0	(34,596)	0	0	(34,596)	0	1,508,429	1,473,833	0	0	0
3137584	MANTUA	UT		02/27/2023	08/23/2025	1,195,840	0	(20,704)	0	0	(20,704)	0	1,195,840	1,175,136	0	0	0
3137630	SCOTTSDALE	AZ		01/25/2023	08/02/2025	651,638	0	(17,595)	0	0	(17,595)	0	651,638	634,043	0	0	0
3137671	ST GEORGE	UT		03/08/2023	07/02/2025	100,034	0	(36)	0	0	(36)	0	100,034	99,998	0	0	0
3137927	MURRAYVILLE	GA		02/21/2023	07/01/2025	1,034,710	0	(22,328)	0	0	(22,328)	0	1,034,710	1,012,382	0	0	0
3139283	PEORIA	AZ		04/07/2023	07/02/2025	134,361	0	(2,860)	0	0	(2,860)	0	134,361	131,501	0	0	0
3139299	CARLSBAD	CA		03/28/2023	08/29/2025	334,660	0	(10,741)	0	0	(10,741)	0	334,660	323,919	0	0	0
3140103	SONOMA	CA		04/05/2023	09/10/2025	640,495	0	(12,479)	0	0	(12,479)	0	640,495	628,016	0	0	0
3140887	WELLINGTON	FL		04/21/2023	07/02/2025	983,726	0	(24,090)	0	0	(24,090)	0	983,726	959,636	0	0	0
3140942	NAPLES	FL		05/01/2023	09/24/2025	1,081,043	0	(13,177)	0	0	(13,177)	0	1,081,043	1,067,866	0	0	0
3141127	LOS ANGELES	CA		05/16/2023	07/02/2025	509,962	0	136	0	0	136	0	509,962	510,098	0	0	0
3141442	PALMETTO BAY	FL		04/26/2023	09/02/2025	386,973	0	(10,172)	0	0	(10,172)	0	386,973	376,801	0	0	0
3141812	KAILUA	HI		05/09/2023	07/01/2025	1,044,397	0	(14,320)	0	0	(14,320)	0	1,044,397	1,030,077	0	0	0
3142487	PALM BEACH GARDENS	FL		05/03/2023	07/02/2025	390,772	0	(3,362)	0	0	(3,362)	0	390,772	387,410	0	0	0
3142572	NEWTON	MA		07/07/2023	08/22/2025	1,590,578	0	(17,050)	0	0	(17,050)	0	1,590,578	1,573,529	0	0	0
3142703	BUFORD	GA		06/14/2023	07/31/2025	1,410,204	0	(8,850)	0	0	(8,850)	0	1,410,204	1,401,354	0	0	0
3142758	SCOTTSDALE	AZ		04/13/2023	07/02/2025	1,380,307	0	(38,829)	0	0	(38,829)	0	1,380,307	1,341,478	0	0	0
3142830	LA PINE	OR		06/01/2023	09/02/2025	640,620	0	(11,963)	0	0	(11,963)	0	640,620	628,657	0	0	0
3142868	ZEPHYR COVE	NV		06/14/2023	08/08/2025	206,826	0	2,389	0	0	2,389	0	206,826	209,215	0	0	0
3143719	WOODLAND HILLS	CA		05/19/2023	09/13/2025	1,086,222	0	(7,270)	0	0	(7,270)	0	1,086,222	1,078,952	0	0	0
3144473	SEATTLE	WA		06/12/2023	08/02/2025	471,244	0	4,480	0	0	4,480	0	471,244	475,724	0	0	0
3144752	LOS ANGELES	CA		07/24/2023	09/02/2025	1,209,716	0	(4,828)	0	0	(4,828)	0	1,209,716	1,204,888	0	0	0
6123124	TARRYTOWN	NY		11/18/2020	09/01/2025	163,115	0	(2,285)	0	0	(2,285)	0	163,115	160,830	0	0	0
6123338	MELROSE PARK	IL		11/18/2020	09/01/2025	236,342	0	(6,605)	0	0	(6,605)	0	236,342	229,737	0	0	0
7134739	BALTIMORE	MD		10/07/2022	09/02/2025	132,250	0	(2,388)	0	0	(2,388)	0	132,250	129,862	0	0	0
7134854	GRIFFIN	GA		10/18/2022	09/01/2025	101,349	0	1,885	0	0	1,885	0	101,349	103,234	0	0	0
7134861	BRIDGEPORT	CT		10/18/2022	07/02/2025	308,315	0	(6,874)	0	0	(6,874)	0	308,315	301,441	0	0	0
7134865	BRACKENRIDGE	PA		10/18/2022	09/02/2025	90,305	0	2,439	0	0	2,439	0	90,305	92,744	0	0	0
7134913	JOLIET	IL		10/26/2022	07/09/2025	142,884	0	2,788	0	0	2,788	0	142,884	145,671	0	0	0
7134929	CHICAGO	IL		10/26/2022	09/08/2025	102,509	0	651	0	0	651	0	102,509	103,160	0	0	0
7134948	LEXINGTON PARK	MD		10/26/2022	08/09/2025	147,591	0	(325)	0	0	(325)	0	147,591	147,266	0	0	0
7135063	BROOKLYN	NY		11/17/2022	08/01/2025	1,057,845	0	0	0	0	0	0	1,057,845	1,057,845	0	0	0
7135080	WASHINGTON	DC		11/21/2022	08/03/2025	886,263	0	(26,521)	0	0	(26,521)	0	886,263	859,743	0	0	0
7135185	DALLAS	TX		11/14/2022	07/31/2025	641,826	0	(8,149)	0	0	(8,149)	0	641,826	633,677	0	0	0
7135271	PHILADELPHIA	PA		11/04/2022	07/22/2025	13,068	0	(89)	0	0	(89)	0	13,068	12,980	0	0	0
7135403	PUTNAM	CT		10/28/2022	08/02/2025	183,280	0	(236)	0	0	(236)	0	183,280	183,044	0	0	0
7135487	PAULSBORO	NJ		11/08/2022	07/02/2025	159,055	0	(2,152)	0	0	(2,152)	0	159,055	156,903	0	0	0
7135618	LEXINGTON PARK	MD		11/22/2022	08/09/2025	89,399	0	359	0	0	359	0	89,399	89,758	0	0	0
7135702	SOUTH HILL	VA		11/22/2022	09/01/2025	126,298	0	(3,136)	0	0	(3,136)	0	126,298	123,162	0	0	0
7135837	PHILADELPHIA	PA		11/15/2022	07/02/2025	164,706	0	2,650	0	0	2,650	0	164,706	167,356	0	0	0
7135889	COLUMBUS	OH		11/15/2022	09/01/2025	138,760	0	(2,156)	0	0	(2,156)	0	138,760	136,605	0	0	0
7135903	MADISONVILLE	LA		12/16/2022	08/28/2025	338,970	0	4,633	0	0	4,633	0	338,970	343,603	0	0	0
7135971	ALBUQUERQUE	NM		11/22/2022	07/09/2025	202,069	0	6,612	0	0	6,612	0	202,069	208,680	0	0	0
7136063	READING	PA		11/18/2022	07/02/2025	127,050	0	99	0	0	99	0	127,050	127,148	0	0	0
7136088	READING	PA		11/18/2022	07/02/2025	137,488	0	(1,520)	0	0	(1,520)	0	137,488	135,968	0	0	0
7136096	ATLANTIC CITY	NJ		11/18/2022	09/30/2025	160,299	0	(2,277)	0	0	(2,277)	0	160,299	158,021	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136305	TERRE HAUTE	IN		11/29/2022	08/09/2025	77,238	0	(2,490)	0	0	(2,490)	0	77,238	74,748	0	0	0
7136341	BACLIFF	TX		12/08/2022	07/02/2025	102,927	0	(2,645)	0	0	(2,645)	0	102,927	100,282	0	0	0
7136356	SHIRLEY	NY		12/08/2022	09/01/2025	260,969	0	(7,910)	0	0	(7,910)	0	260,969	253,059	0	0	0
7136406	GAINESVILLE	GA		11/29/2022	09/01/2025	126,554	0	(758)	0	0	(758)	0	126,554	125,796	0	0	0
7136420	RIVERDALE	GA		11/29/2022	08/04/2025	221,919	0	1	0	0	1	0	221,919	221,919	0	0	0
7136681	WARREN	MI		12/09/2022	07/02/2025	82,885	0	(2,914)	0	0	(2,914)	0	82,885	79,971	0	0	0
7136822	DURHAM	NC		12/13/2022	09/01/2025	98,528	0	(529)	0	0	(529)	0	98,528	97,999	0	0	0
7136824	UNION	SC		12/13/2022	09/01/2025	73,770	0	(2,601)	0	0	(2,601)	0	73,770	71,170	0	0	0
7136856	LOUISVILLE	KY		12/15/2022	08/06/2025	92,843	0	0	0	0	0	0	92,843	92,843	0	0	0
7136864	WATERBURY	CT		12/15/2022	09/02/2025	170,132	0	(4,469)	0	0	(4,469)	0	170,132	165,663	0	0	0
7136870	HOUSTON	TX		12/15/2022	07/02/2025	142,732	0	(4,077)	0	0	(4,077)	0	142,732	138,655	0	0	0
7136888	JACKSONVILLE	FL		12/15/2022	08/02/2025	109,861	0	(3,635)	0	0	(3,635)	0	109,861	106,226	0	0	0
7136914	FLORISSANT	MO		12/20/2022	07/02/2025	238,579	0	(4,061)	0	0	(4,061)	0	238,579	234,518	0	0	0
7136950	NEW BRITAIN	CT		12/20/2022	07/02/2025	195,221	0	(3,614)	0	0	(3,614)	0	195,221	191,607	0	0	0
7137028	WILMINGTON	DE		12/20/2022	09/01/2025	189,929	0	(7,032)	0	0	(7,032)	0	189,929	182,897	0	0	0
7137244	NEW BRITAIN	CT		12/21/2022	09/01/2025	195,853	0	(4,173)	0	0	(4,173)	0	195,853	191,680	0	0	0
7137320	APPLE VALLEY	MN		02/01/2023	07/03/2025	764,040	0	13,566	0	0	13,566	0	764,040	777,606	0	0	0
7137458	COLUMBIA	SC		12/27/2022	08/02/2025	81,964	0	(2,393)	0	0	(2,393)	0	81,964	79,571	0	0	0
7137463	FLEETWOOD	PA		12/27/2022	08/04/2025	135,324	0	(1,316)	0	0	(1,316)	0	135,324	134,008	0	0	0
7137486	MACON	GA		12/28/2022	07/02/2025	118,017	0	(4,172)	0	0	(4,172)	0	118,017	113,845	0	0	0
7137496	ALBANY	NY		12/28/2022	09/02/2025	99,802	0	(3,830)	0	0	(3,830)	0	99,802	95,972	0	0	0
7137497	CINCINNATI	OH		12/28/2022	09/01/2025	166,629	0	(1,975)	0	0	(1,975)	0	166,629	164,654	0	0	0
7137594	DAYTON	OH		01/11/2023	08/09/2025	143,622	0	(5,278)	0	0	(5,278)	0	143,622	138,344	0	0	0
7137716	WATAUGA	TX		01/18/2023	08/04/2025	184,114	0	(4,071)	0	0	(4,071)	0	184,114	180,044	0	0	0
7137721	HAMPTON	VA		01/18/2023	08/04/2025	158,829	0	(930)	0	0	(930)	0	158,829	157,898	0	0	0
7137723	ALBANY	NY		01/18/2023	09/01/2025	181,583	0	(4,917)	0	0	(4,917)	0	181,583	176,666	0	0	0
7137759	SPARTANBURG	SC		01/18/2023	07/02/2025	161,445	0	(6,090)	0	0	(6,090)	0	161,445	155,356	0	0	0
7137767	FLETCHER	NC		01/18/2023	08/04/2025	185,989	0	(7,015)	0	0	(7,015)	0	185,989	178,974	0	0	0
7137791	MILLVILLE	NJ		01/18/2023	09/01/2025	113,740	0	(1,966)	0	0	(1,966)	0	113,740	111,774	0	0	0
7137860	CHICAGO	IL		01/18/2023	09/01/2025	235,311	0	(7,043)	0	0	(7,043)	0	235,311	228,268	0	0	0
7137879	ST. AUGUSTINE	FL		01/18/2023	08/04/2025	199,027	0	(6,495)	0	0	(6,495)	0	199,027	192,532	0	0	0
7137977	LANSING	MI		01/23/2023	09/01/2025	98,189	0	(3,707)	0	0	(3,707)	0	98,189	94,481	0	0	0
7138010	WATERBURY	CT		01/23/2023	08/29/2025	194,378	0	(1)	0	0	(1)	0	194,378	194,378	0	0	0
7138225	DES MOINES	IA		02/01/2023	08/04/2025	82,282	0	(3,108)	0	0	(3,108)	0	82,282	79,174	0	0	0
7138270	BOSTON	MA		02/01/2023	09/01/2025	1,345,983	0	0	0	0	0	0	1,345,983	1,345,983	0	0	0
7138399	WATERBURY	CT		02/08/2023	09/01/2025	268,975	0	(1)	0	0	(1)	0	268,975	268,975	0	0	0
7138404	WATERBURY	CT		02/08/2023	09/01/2025	277,033	0	(8,059)	0	0	(8,059)	0	277,033	268,975	0	0	0
7138657	MILWAUKEE	WI		02/08/2023	08/04/2025	76,607	0	(2,872)	0	0	(2,872)	0	76,607	73,735	0	0	0
7138668	JACKSONVILLE	FL		02/08/2023	08/02/2025	174,010	0	(4,934)	0	0	(4,934)	0	174,010	169,076	0	0	0
7138741	GAINESVILLE	FL		02/15/2023	09/02/2025	113,112	0	(3,177)	0	0	(3,177)	0	113,112	109,935	0	0	0
7138749	PATERSON	NJ		02/15/2023	07/02/2025	429,655	0	(13,297)	0	0	(13,297)	0	429,655	416,358	0	0	0
7138896	SAN ANTONIO	TX		02/17/2023	08/02/2025	185,490	0	(961)	0	0	(961)	0	185,490	184,530	0	0	0
7139034	SANFORD	ME		03/24/2023	08/02/2025	168,090	0	25,265	0	0	25,265	0	168,090	193,354	0	0	0
7139051	DADE CITY	FL		03/24/2023	09/02/2025	191,736	0	21,673	0	0	21,673	0	191,736	213,409	0	0	0
7139078	TEMPE	AZ		03/24/2023	08/04/2025	177,143	0	19,896	0	0	19,896	0	177,143	197,038	0	0	0
7139153	SEATTLE	WA		03/24/2023	07/02/2025	433,470	0	7,976	0	0	7,976	0	433,470	441,446	0	0	0
7139171	FAYETTEVILLE	NC		03/24/2023	07/02/2025	150,790	0	5,439	0	0	5,439	0	150,790	156,230	0	0	0
7139260	LOWELL	NC		02/23/2023	07/02/2025	131,676	0	(400)	0	0	(400)	0	131,676	131,277	0	0	0
7139422	TRION	GA		03/30/2023	08/01/2025	43,133	0	3,395	0	0	3,395	0	43,133	46,528	0	0	0
7139445	LAUREL	MD		03/30/2023	09/01/2025	258,120	0	50,470	0	0	50,470	0	258,120	308,590	0	0	0
7139515	WILLIAMSPORT	IN		03/30/2023	09/01/2025	59,826	0	4,387	0	0	4,387	0	59,826	64,214	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139518	MACOMB	MI		03/30/2023	09/02/2025	240,571	0	42,020	0	0	42,020	0	240,571	282,591	0	0	0
7139564	BATAVIA	IL		03/30/2023	08/01/2025	243,684	0	46,471	0	0	46,471	0	243,684	290,155	0	0	0
7139568	DERBY	KS		03/30/2023	08/01/2025	103,202	0	11,142	0	0	11,142	0	103,202	114,344	0	0	0
7139588	GADSDEN	AL		03/30/2023	08/01/2025	67,203	0	6,013	0	0	6,013	0	67,203	73,216	0	0	0
7139733	WATERLOO	SC		03/30/2023	09/01/2025	37,598	0	567	0	0	567	0	37,598	38,165	0	0	0
7139770	SANFORD	FL		03/30/2023	09/01/2025	66,690	0	10,675	0	0	10,675	0	66,690	77,366	0	0	0
7139822	ORDWAY	CO		03/30/2023	09/01/2025	93,072	0	3,436	0	0	3,436	0	93,072	96,508	0	0	0
7139925	KISSIMMEE	FL		03/30/2023	08/01/2025	49,248	0	7,974	0	0	7,974	0	49,248	57,222	0	0	0
7140077	WATERBURY	CT		03/30/2023	09/01/2025	44,468	0	4,235	0	0	4,235	0	44,468	48,703	0	0	0
7140108	PHILADELPHIA	PA		02/27/2023	07/02/2025	140,964	0	6,546	0	0	6,546	0	140,964	147,510	0	0	0
7140123	CHESAPEAKE	VA		02/27/2023	09/01/2025	169,087	0	3,207	0	0	3,207	0	169,087	172,294	0	0	0
7140132	SAGINAW	MI		02/27/2023	08/04/2025	173,220	0	3,072	0	0	3,072	0	173,220	176,292	0	0	0
7140156	NAVARRE	FL		02/27/2023	08/02/2025	188,872	0	(2,761)	0	0	(2,761)	0	188,872	186,111	0	0	0
7140157	BURLINGTON	NC		02/27/2023	09/01/2025	112,667	0	(1,656)	0	0	(1,656)	0	112,667	111,011	0	0	0
7140183	HOUSTON	TX		02/27/2023	09/01/2025	189,528	0	(4,464)	0	0	(4,464)	0	189,528	185,064	0	0	0
7140192	FAIRCHANCE	PA		02/27/2023	08/02/2025	88,452	0	(2,276)	0	0	(2,276)	0	88,452	86,176	0	0	0
7140223	CHESAPEAKE	VA		02/27/2023	08/04/2025	137,000	0	(5,177)	0	0	(5,177)	0	137,000	131,822	0	0	0
7140225	BALTIMORE	MD		02/27/2023	08/04/2025	114,885	0	(4,340)	0	0	(4,340)	0	114,885	110,545	0	0	0
7140278	JACKSONVILLE	FL		02/24/2023	09/01/2025	178,504	0	(3,024)	0	0	(3,024)	0	178,504	175,480	0	0	0
7140523	ORLANDO	FL		03/29/2023	09/02/2025	10,662	0	254	0	0	254	0	10,662	10,916	0	0	0
7140537	FONTANA	CA		03/29/2023	08/01/2025	3,112	0	76	0	0	76	0	3,112	3,187	0	0	0
7140633	AKRON	OH		03/29/2023	09/02/2025	13,875	0	404	0	0	404	0	13,875	14,279	0	0	0
7140687	MC FARLAND	CA		03/29/2023	09/01/2025	39,304	0	2,793	0	0	2,793	0	39,304	42,097	0	0	0
7140750	WHITING	IN		03/29/2023	08/01/2025	45,619	0	2,785	0	0	2,785	0	45,619	48,405	0	0	0
7140814	WALLINGFORD	CT		03/29/2023	09/01/2025	148,152	0	15,522	0	0	15,522	0	148,152	163,674	0	0	0
7140915	KANSAS CITY	MO		03/06/2023	09/02/2025	105,876	0	949	0	0	949	0	105,876	106,825	0	0	0
7140929	HOUSTON	TX		03/06/2023	07/02/2025	106,254	0	3,356	0	0	3,356	0	106,254	109,610	0	0	0
7141160	CHESTER	PA		03/17/2023	07/02/2025	89,587	0	2,823	0	0	2,823	0	89,587	92,410	0	0	0
7141197	READING	PA		03/17/2023	09/01/2025	86,930	0	(162)	0	0	(162)	0	86,930	86,768	0	0	0
7141207	PITTSBURGH	PA		03/17/2023	09/01/2025	116,216	0	(1,038)	0	0	(1,038)	0	116,216	115,178	0	0	0
7141238	SAINT LOUIS	MO		03/17/2023	08/01/2025	80,965	0	(2,599)	0	0	(2,599)	0	80,965	78,367	0	0	0
7141244	AKRON	OH		03/17/2023	09/01/2025	75,120	0	36	0	0	36	0	75,120	75,155	0	0	0
7141260	BEACHWOOD	NJ		03/17/2023	08/01/2025	331,803	0	13	0	0	13	0	331,803	331,817	0	0	0
7141293	CAMBRIDGE	MD		03/17/2023	09/02/2025	149,902	0	(2,322)	0	0	(2,322)	0	149,902	147,580	0	0	0
7141319	ST. PETERSBURG	FL		03/17/2023	09/01/2025	110,500	0	(1,876)	0	0	(1,876)	0	110,500	108,624	0	0	0
7141373	GREENWOOD VILLAGE	CO		04/25/2023	08/02/2025	1,116,921	0	83,629	0	0	83,629	0	1,116,921	1,200,550	0	0	0
7141475	COLUMBUS	OH		03/20/2023	09/02/2025	122,375	0	(3,478)	0	0	(3,478)	0	122,375	118,896	0	0	0
7141492	BLUE SPRINGS	MO		03/20/2023	09/02/2025	151,080	0	(3,317)	0	0	(3,317)	0	151,080	147,763	0	0	0
7141594	NASHVILLE	TN		05/05/2023	09/02/2025	918,649	0	33,664	0	0	33,664	0	918,649	952,314	0	0	0
7141616	BALTIMORE	MD		03/21/2023	08/01/2025	119,696	0	613	0	0	613	0	119,696	120,310	0	0	0
7141703	MAPLETON	UT		04/20/2023	08/02/2025	547,106	0	114,022	0	0	114,022	0	547,106	661,128	0	0	0
7142068	JACKSONVILLE	FL		03/23/2023	09/01/2025	214,690	0	21,754	0	0	21,754	0	214,690	236,444	0	0	0
7142261	KANSAS CITY	MO		03/28/2023	09/01/2025	251,002	0	(3,788)	0	0	(3,788)	0	251,002	247,214	0	0	0
7142290	UNIONTOWN	PA		03/28/2023	09/02/2025	94,247	0	(2,722)	0	0	(2,722)	0	94,247	91,525	0	0	0
7142312	PHILADELPHIA	PA		03/29/2023	09/02/2025	198,716	0	0	0	0	0	0	198,716	198,716	0	0	0
7142459	DEPTFORD	NJ		03/30/2023	09/01/2025	151,966	0	0	0	0	0	0	151,966	151,966	0	0	0
7142765	HIGH POINT	NC		04/12/2023	09/01/2025	108,676	0	(128)	0	0	(128)	0	108,676	108,548	0	0	0
7142772	LUBBOCK	TX		04/12/2023	08/01/2025	122,393	0	(4,298)	0	0	(4,298)	0	122,393	118,096	0	0	0
7142796	CORNING	CA		04/12/2023	09/02/2025	183,054	0	(889)	0	0	(889)	0	183,054	182,165	0	0	0
7142850	TRENTON	NJ		04/11/2023	09/01/2025	149,988	0	(1,990)	0	0	(1,990)	0	149,988	147,998	0	0	0
7142913	NEW YORK	NY		04/12/2023	07/02/2025	439,772	0	(9,575)	0	0	(9,575)	0	439,772	430,197	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142948	HARRISBURG	PA		04/12/2023	08/02/2025	100,982	0	(920)	0	0	(920)	0	100,982	100,062	0	0	0
7142998	SAN ANTONIO	TX		04/12/2023	09/02/2025	141,292	0	(5,897)	0	0	(5,897)	0	141,292	135,394	0	0	0
7143018	DUNDALK	MD		04/12/2023	09/02/2025	159,109	0	(3,720)	0	0	(3,720)	0	159,109	155,389	0	0	0
7143093	LOS ANGELES	CA		04/19/2023	09/02/2025	234,107	0	(1)	0	0	(1)	0	234,107	234,106	0	0	0
7143228	WILLIMANTIC	CT		04/19/2023	08/09/2025	132,867	0	(2,015)	0	0	(2,015)	0	132,867	130,852	0	0	0
7143275	OSHKOSH	WI		04/19/2023	09/01/2025	98,641	0	4,352	0	0	4,352	0	98,641	102,993	0	0	0
7143403	LORTON	VA		04/19/2023	09/01/2025	137,267	0	6,002	0	0	6,002	0	137,267	143,269	0	0	0
7143464	SAINT PETERSBURG	FL		04/19/2023	07/09/2025	55,466	0	110	0	0	110	0	55,466	55,576	0	0	0
7143495	ANTIOCH	CA		04/19/2023	07/09/2025	131,590	0	3,083	0	0	3,083	0	131,590	134,673	0	0	0
7143517	NOBLESVILLE	IN		04/19/2023	07/02/2025	97,583	0	6,359	0	0	6,359	0	97,583	103,942	0	0	0
7143551	JACKSONVILLE	FL		04/19/2023	08/09/2025	78,529	0	(2,784)	0	0	(2,784)	0	78,529	75,745	0	0	0
7143584	OAKWOOD HILLS	IL		04/19/2023	07/02/2025	122,651	0	5,416	0	0	5,416	0	122,651	128,068	0	0	0
7143749	TALLAHASSEE	FL		04/14/2023	08/01/2025	209,447	0	(7,923)	0	0	(7,923)	0	209,447	201,524	0	0	0
7143781	GRANITE CITY	IL		04/18/2023	07/02/2025	112,647	0	(4,168)	0	0	(4,168)	0	112,647	108,479	0	0	0
7143947	CINCINNATI	OH		04/20/2023	09/01/2025	173,672	0	340	0	0	340	0	173,672	174,013	0	0	0
7143961	CONNELLSVILLE	PA		04/21/2023	09/02/2025	132,638	0	(1,162)	0	0	(1,162)	0	132,638	131,476	0	0	0
7144026	GASTONIA	NC		04/21/2023	09/02/2025	102,034	0	(3,579)	0	0	(3,579)	0	102,034	98,455	0	0	0
7144063	EAST ORANGE	NJ		04/21/2023	08/02/2025	466,037	0	(12,055)	0	0	(12,055)	0	466,037	453,982	0	0	0
7144073	CHICAGO	IL		04/21/2023	09/02/2025	82,483	0	(2,446)	0	0	(2,446)	0	82,483	80,038	0	0	0
7144215	COOKSVILLE	MD		05/03/2023	09/02/2025	509,888	0	(4,643)	0	0	(4,643)	0	509,888	505,245	0	0	0
7144233	KANNAPOLIS	NC		05/03/2023	09/01/2025	219,007	0	(1,510)	0	0	(1,510)	0	219,007	217,497	0	0	0
7144400	BALTIMORE	MD		05/04/2023	08/02/2025	131,574	0	(3,764)	0	0	(3,764)	0	131,574	127,810	0	0	0
7144498	BALTIMORE	MD		05/11/2023	08/04/2025	135,551	0	(4,518)	0	0	(4,518)	0	135,551	131,033	0	0	0
7144576	NEW HAVEN	CT		05/11/2023	07/02/2025	338,815	0	(6,217)	0	0	(6,217)	0	338,815	332,598	0	0	0
7144578	PLAINFIELD	CT		05/11/2023	08/02/2025	177,400	0	(7,525)	0	0	(7,525)	0	177,400	169,875	0	0	0
7144607	FLEMING ISLAND	FL		05/15/2023	08/01/2025	237,612	0	(8,274)	0	0	(8,274)	0	237,612	229,338	0	0	0
7144678	BROWNSVILLE	TX		05/15/2023	07/02/2025	118,833	0	(639)	0	0	(639)	0	118,833	118,194	0	0	0
7144680	MINNEAPOLIS	MN		05/15/2023	08/01/2025	160,727	0	(864)	0	0	(864)	0	160,727	159,863	0	0	0
7144717	BALTIMORE	MD		05/18/2023	09/01/2025	98,579	0	(3,960)	0	0	(3,960)	0	98,579	94,619	0	0	0
7144730	CLEVELAND	OH		05/18/2023	08/02/2025	71,667	0	(2,617)	0	0	(2,617)	0	71,667	69,050	0	0	0
7144859	WINTER HAVEN	FL		06/05/2023	07/02/2025	146,814	0	(5,562)	0	0	(5,562)	0	146,814	141,252	0	0	0
7144876	PHOENIX	AZ		06/05/2023	09/02/2025	119,317	0	(1,999)	0	0	(1,999)	0	119,317	117,318	0	0	0
7144905	LEHIGH ACRES	FL		06/05/2023	09/01/2025	385,302	0	(11,123)	0	0	(11,123)	0	385,302	374,179	0	0	0
7144906	LEHIGH ACRES	FL		06/05/2023	09/01/2025	385,302	0	(11,123)	0	0	(11,123)	0	385,302	374,179	0	0	0
7144980	DENNIS PORT	MA		06/01/2023	07/02/2025	381,236	0	(9,597)	0	0	(9,597)	0	381,236	371,640	0	0	0
7145015	PRINCETON	TX		06/01/2023	08/04/2025	210,283	0	(3,493)	0	0	(3,493)	0	210,283	206,790	0	0	0
7145029	WATERBURY	CT		06/01/2023	08/01/2025	275,382	0	0	0	0	0	0	275,382	275,382	0	0	0
7145076	PHILADELPHIA	PA		06/07/2023	09/01/2025	110,106	0	(1,005)	0	0	(1,005)	0	110,106	109,101	0	0	0
7145146	HARLINGEN	TX		06/09/2023	09/01/2025	119,707	0	(793)	0	0	(793)	0	119,707	118,914	0	0	0
7145151	MAYSVILLE	KY		06/09/2023	08/01/2025	166,120	0	(1,781)	0	0	(1,781)	0	166,120	164,339	0	0	0
7145211	SAINT LOUIS	MO		06/13/2023	07/02/2025	77,456	0	(1,312)	0	0	(1,312)	0	77,456	76,143	0	0	0
7145218	COLUMBIA	TN		06/13/2023	07/02/2025	129,813	0	(3,614)	0	0	(3,614)	0	129,813	126,199	0	0	0
7145323	NORRISTOWN	PA		06/23/2023	09/02/2025	120,724	0	(455)	0	0	(455)	0	120,724	120,269	0	0	0
7145324	NORRISTOWN	PA		06/23/2023	09/01/2025	126,032	0	(598)	0	0	(598)	0	126,032	125,434	0	0	0
7145387	ZION	IL		06/23/2023	09/01/2025	121,263	0	(2,125)	0	0	(2,125)	0	121,263	119,138	0	0	0
7145437	WEST PALM BEACH	FL		06/27/2023	07/02/2025	455,684	0	(4,338)	0	0	(4,338)	0	455,684	451,345	0	0	0
7145480	ALLENTOWN	PA		06/27/2023	09/01/2025	234,830	0	(8,772)	0	0	(8,772)	0	234,830	226,057	0	0	0
7145504	VENICE	FL		07/05/2023	09/01/2025	219,114	0	(1,611)	0	0	(1,611)	0	219,114	217,503	0	0	0
7145513	FAYETTEVILLE	AR		07/05/2023	09/02/2025	86,616	0	(847)	0	0	(847)	0	86,616	85,768	0	0	0
7145522	AKRON	OH		07/05/2023	09/01/2025	65,288	0	(489)	0	0	(489)	0	65,288	64,800	0	0	0
7145549	INDIANAPOLIS	IN		07/07/2023	09/02/2025	118,285	0	(2,849)	0	0	(2,849)	0	118,285	115,437	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7145566	NEW CASTLE	DE		07/07/2023	09/01/2025	270,653	0	(653)	0	0	(653)	0	270,653	270,000	0	0	0
7145661	DETROIT	MI		07/17/2023	09/02/2025	142,858	0	(2,349)	0	0	(2,349)	0	142,858	140,509	0	0	0
7145694	READING	PA		07/21/2023	08/04/2025	125,778	0	555	0	0	555	0	125,778	126,333	0	0	0
7145833	DAYTON	OH		07/26/2023	08/02/2025	109,671	0	(2,466)	0	0	(2,466)	0	109,671	107,205	0	0	0
7145891	HIGHLAND PARK	IL		07/31/2023	07/02/2025	199,315	0	1,009	0	0	1,009	0	199,315	200,324	0	0	0
7145929	BRICK	NJ		08/01/2023	07/02/2025	243,744	0	1,283	0	0	1,283	0	243,744	245,027	0	0	0
7145969	PHILADELPHIA	PA		08/03/2023	09/02/2025	385,923	0	(8,946)	0	0	(8,946)	0	385,923	376,977	0	0	0
7145973	ALLENTOWN	PA		08/03/2023	09/01/2025	156,468	0	(796)	0	0	(796)	0	156,468	155,671	0	0	0
7145983	COLLEGEVILLE	PA		08/03/2023	08/02/2025	169,131	0	(1,632)	0	0	(1,632)	0	169,131	167,498	0	0	0
7145989	SAINT LOUIS	MO		08/03/2023	07/02/2025	194,792	0	(5,137)	0	0	(5,137)	0	194,792	189,655	0	0	0
7145995	MEMPHIS	TN		08/30/2023	09/02/2025	114,666	0	(3,870)	0	0	(3,870)	0	114,666	110,796	0	0	0
7146067	READING	PA		08/08/2023	09/02/2025	317,116	0	(12,308)	0	0	(12,308)	0	317,116	304,808	0	0	0
7146169	HICKORY	NC		08/17/2023	08/04/2025	206,120	0	(4,204)	0	0	(4,204)	0	206,120	201,915	0	0	0
7146262	FLORISSANT	MO		08/23/2023	07/02/2025	152,893	0	(2,268)	0	0	(2,268)	0	152,893	150,625	0	0	0
7146274	BALTIMORE	MD		09/05/2023	07/02/2025	164,674	0	(3,389)	0	0	(3,389)	0	164,674	161,285	0	0	0
7146382	NEWARK	NJ		09/19/2023	07/02/2025	552,480	0	(10,899)	0	0	(10,899)	0	552,480	541,581	0	0	0
7146437	CLARKSVILLE	TN		09/08/2023	08/02/2025	159,342	0	3,063	0	0	3,063	0	159,342	162,405	0	0	0
7146455	SPRINGFIELD	MO		09/08/2023	07/02/2025	12,616	0	(18)	0	0	(18)	0	12,616	12,599	0	0	0
7146543	SARASOTA	FL		09/19/2023	09/02/2025	258,087	0	(2,610)	0	0	(2,610)	0	258,087	255,476	0	0	0
7146646	FORT WAYNE	IN		09/25/2023	09/01/2025	49,421	0	19,919	0	0	19,919	0	49,421	69,340	0	0	0
7146675	WESTLAKE	OH		09/25/2023	09/01/2025	28,020	0	(43)	0	0	(43)	0	28,020	27,977	0	0	0
7146694	ALPHARETTA	GA		09/25/2023	09/01/2025	65,119	0	(1,098)	0	0	(1,098)	0	65,119	64,020	0	0	0
7146762	POMPANO BEACH	FL		09/25/2023	09/02/2025	129,257	0	(2,178)	0	0	(2,178)	0	129,257	127,079	0	0	0
7146859	GLEN ROCK	NJ		09/25/2023	09/01/2025	479,852	0	380	0	0	380	0	479,852	480,232	0	0	0
7146961	PANORAMA CITY	CA		09/25/2023	08/01/2025	4,568	0	15	0	0	15	0	4,568	4,583	0	0	0
7147290	CANTUA CREEK	CA		09/25/2023	08/01/2025	3,110	0	7	0	0	7	0	3,110	3,116	0	0	0
7147325	FOLEY	AL		09/25/2023	09/02/2025	118,098	0	0	0	0	0	0	118,098	118,098	0	0	0
7147535	MEMPHIS	TN		09/25/2023	09/02/2025	127,051	0	609	0	0	609	0	127,051	127,661	0	0	0
7147571	LOUISVILLE	KY		09/25/2023	09/02/2025	235,435	0	3,661	0	0	3,661	0	235,435	239,097	0	0	0
7147579	DOWNEY	CA		09/25/2023	09/02/2025	552,184	0	30,461	0	0	30,461	0	552,184	582,645	0	0	0
7147741	COLUMBUS	GA		09/25/2023	09/01/2025	63,969	0	269	0	0	269	0	63,969	64,238	0	0	0
7147892	PITTSBURGH	PA		09/28/2023	07/02/2025	128,835	0	(1,222)	0	0	(1,222)	0	128,835	127,613	0	0	0
7147954	PANAMA CITY	FL		09/28/2023	09/01/2025	949,251	0	229,183	0	0	229,183	0	949,251	1,178,434	0	0	0
7148136	LONG BRANCH	NJ		09/28/2023	08/02/2025	326,477	0	44,904	0	0	44,904	0	326,477	371,382	0	0	0
7148239	LEHI	UT		09/28/2023	08/02/2025	261,069	0	(5,020)	0	0	(5,020)	0	261,069	256,049	0	0	0
7148244	SEATTLE	WA		09/28/2023	09/02/2025	735,137	0	(20,221)	0	0	(20,221)	0	735,137	714,916	0	0	0
7148258	MILLVILLE	DE		09/28/2023	08/02/2025	480,637	0	1,476	0	0	1,476	0	480,637	482,113	0	0	0
7148274	HAMPSTEAD	NC		09/28/2023	07/02/2025	331,035	0	6,025	0	0	6,025	0	331,035	337,060	0	0	0
7148285	FAYETTEVILLE	AR		09/28/2023	09/02/2025	237,391	0	(4,893)	0	0	(4,893)	0	237,391	232,498	0	0	0
7148330	HILLSBOROUGH	NC		09/28/2023	09/01/2025	251,319	0	(3,527)	0	0	(3,527)	0	251,319	247,792	0	0	0
7148384	BEAUFORT	SC		09/28/2023	09/01/2025	514,385	0	(8,459)	0	0	(8,459)	0	514,385	505,926	0	0	0
7148541	WEST HARTFORD	CT		10/18/2023	07/02/2025	264,433	0	(5,846)	0	0	(5,846)	0	264,433	258,587	0	0	0
7148730	SAVANNAH	GA		10/26/2023	08/04/2025	176,645	0	(4,475)	0	0	(4,475)	0	176,645	172,170	0	0	0
7148801	VALLEJO	CA		10/24/2023	08/01/2025	309,730	0	(12,841)	0	0	(12,841)	0	309,730	296,888	0	0	0
7148859	LUBBOCK	TX		11/02/2023	09/01/2025	117,195	0	(2)	0	0	(2)	0	117,195	117,193	0	0	0
7148924	BALTIMORE	MD		11/03/2023	09/01/2025	104,475	0	(2,111)	0	0	(2,111)	0	104,475	102,364	0	0	0
7148959	BALTIMORE	MD		11/06/2023	08/02/2025	144,106	0	(2,674)	0	0	(2,674)	0	144,106	141,433	0	0	0
7148989	CATONSVILLE	MD		11/09/2023	07/02/2025	188,067	0	(7,494)	0	0	(7,494)	0	188,067	180,573	0	0	0
7149072	PAPILLION	NE		11/14/2023	09/02/2025	100,629	0	(1,914)	0	0	(1,914)	0	100,629	98,715	0	0	0
7149227	MIAMI	FL		11/20/2023	08/02/2025	305,525	0	(8,539)	0	0	(8,539)	0	305,525	296,986	0	0	0
7149249	PACIFICA	CA		11/21/2023	09/02/2025	534,567	0	173,308	0	0	173,308	0	534,567	707,876	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7149326	FRANKLIN	TN		11/21/2023	09/02/2025	651,290	0	159,944	0	0	159,944	0	651,290	811,235	0	0	0
7149386	GLENDALE	CA		11/21/2023	09/01/2025	1,065,237	0	201,514	0	0	201,514	0	1,065,237	1,266,750	0	0	0
7149390	SAINT PETERS	MO		11/21/2023	09/02/2025	99,896	0	17,399	0	0	17,399	0	99,896	117,295	0	0	0
7149470	COLUMBUS	OH		11/27/2023	08/04/2025	216,592	0	(6,235)	0	0	(6,235)	0	216,592	210,357	0	0	0
7149477	NEWCASTLE	OK		11/27/2023	07/02/2025	97,313	0	(3,107)	0	0	(3,107)	0	97,313	94,206	0	0	0
7149485	INDIANAPOLIS	IN		11/28/2023	08/04/2025	473,700	0	(6,187)	0	0	(6,187)	0	473,700	467,513	0	0	0
7149486	CLEARWATER	FL		11/28/2023	08/04/2025	263,307	0	(6,352)	0	0	(6,352)	0	263,307	256,955	0	0	0
7149507	SAN BENITO	TX		11/28/2023	08/04/2025	107,911	0	(3,804)	0	0	(3,804)	0	107,911	104,107	0	0	0
7149515	BRIDGEPORT	CT		11/28/2023	07/02/2025	355,174	0	(12,399)	0	0	(12,399)	0	355,174	342,775	0	0	0
7149625	WASHINGTON	IN		01/31/2024	08/01/2025	134,672	0	(4,714)	0	0	(4,714)	0	134,672	129,958	0	0	0
7149646	WASHINGTON	NC		01/31/2024	08/01/2025	105,736	0	(2,059)	0	0	(2,059)	0	105,736	103,677	0	0	0
7149786	CHESTER	MD		01/31/2024	08/01/2025	471,498	0	(4,638)	0	0	(4,638)	0	471,498	466,860	0	0	0
7149794	DALLAS	TX		01/31/2024	08/01/2025	184,986	0	(7,910)	0	0	(7,910)	0	184,986	177,076	0	0	0
7149845	MIRAMAR BEACH	FL		01/31/2024	08/01/2025	1,925,488	0	(37,522)	0	0	(37,522)	0	1,925,488	1,887,965	0	0	0
7149882	GLEN ALLEN	VA		12/08/2023	09/02/2025	248,055	0	(5,296)	0	0	(5,296)	0	248,055	242,759	0	0	0
7149891	SANTA CLARITA	CA		12/11/2023	09/01/2025	393,229	0	84,236	0	0	84,236	0	393,229	477,465	0	0	0
7149902	WARREN	MI		12/12/2023	09/01/2025	92,115	0	(2,789)	0	0	(2,789)	0	92,115	89,327	0	0	0
7149930	ARLINGTON	TX		12/20/2023	08/01/2025	193,583	0	(584)	0	0	(584)	0	193,583	192,998	0	0	0
7149955	NORTH RICHLAND HILLS	TX		12/18/2023	08/04/2025	230,496	0	(6,843)	0	0	(6,843)	0	230,496	223,653	0	0	0
7149981	MESA	AZ		12/20/2023	07/02/2025	269,953	0	(10,317)	0	0	(10,317)	0	269,953	259,637	0	0	0
7150007	GRANBY	CO		12/20/2023	09/01/2025	147,885	0	(5,648)	0	0	(5,648)	0	147,885	142,237	0	0	0
7150014	SAN FRANCISCO	CA		12/20/2023	07/02/2025	570,969	0	(16,491)	0	0	(16,491)	0	570,969	554,478	0	0	0
7150175	LA GRANGE	CA		12/27/2023	07/02/2025	191,729	0	39,388	0	0	39,388	0	191,729	231,117	0	0	0
7150206	LOUISVILLE	CO		12/27/2023	08/02/2025	337,552	0	76,351	0	0	76,351	0	337,552	413,904	0	0	0
7150288	HALSTON MARKET	IL		12/27/2023	07/02/2025	323,298	0	(7,811)	0	0	(7,811)	0	323,298	315,487	0	0	0
7150308	SUN CITY	AZ		12/27/2023	09/01/2025	271,500	0	(5,275)	0	0	(5,275)	0	271,500	266,225	0	0	0
7150387	WINTER PARK	CO		12/27/2023	07/02/2025	296,340	0	(7,161)	0	0	(7,161)	0	296,340	289,179	0	0	0
7150397	NEWBERG	OR		12/27/2023	08/02/2025	663,718	0	(16,046)	0	0	(16,046)	0	663,718	647,672	0	0	0
7150413	ANDOVER	MN		12/27/2023	08/02/2025	260,696	0	(6,294)	0	0	(6,294)	0	260,696	254,403	0	0	0
7150426	APOLLO BEACH	FL		12/27/2023	09/01/2025	227,888	0	(5,506)	0	0	(5,506)	0	227,888	222,383	0	0	0
7150455	SEASIDE HEIGHTS	NJ		12/27/2023	09/01/2025	493,901	0	(11,935)	0	0	(11,935)	0	493,901	481,965	0	0	0
7150470	SUGAR HILL	GA		12/27/2023	07/02/2025	429,957	0	(10,399)	0	0	(10,399)	0	429,957	419,557	0	0	0
7150513	KISSIMMEE	FL		12/27/2023	08/02/2025	269,424	0	(6,053)	0	0	(6,053)	0	269,424	263,371	0	0	0
7150581	ANCHORAGE	AK		12/27/2023	07/02/2025	397,146	0	(9,596)	0	0	(9,596)	0	397,146	387,550	0	0	0
7150687	NEWARK	NJ		12/27/2023	09/01/2025	361,977	0	(8,747)	0	0	(8,747)	0	361,977	353,229	0	0	0
7150708	BAKERSFIELD	CA		12/27/2023	08/02/2025	260,424	0	(1,432)	0	0	(1,432)	0	260,424	258,992	0	0	0
7150779	LANTANA	FL		12/27/2023	08/02/2025	193,350	0	(4,676)	0	0	(4,676)	0	193,350	188,674	0	0	0
7150783	AUSTIN	TX		12/27/2023	09/01/2025	645,989	0	(15,536)	0	0	(15,536)	0	645,989	630,453	0	0	0
7150880	KNOXVILLE	TN		12/27/2023	09/01/2025	232,295	0	(5,626)	0	0	(5,626)	0	232,295	226,669	0	0	0
7150947	ASHEBORO	NC		12/27/2023	08/02/2025	256,181	0	(6,201)	0	0	(6,201)	0	256,181	249,980	0	0	0
7151057	MINNEAPOLIS	MN		12/27/2023	09/02/2025	226,063	0	(5,076)	0	0	(5,076)	0	226,063	220,987	0	0	0
7151097	SPRING VALLEY	CA		12/27/2023	07/02/2025	479,699	0	(11,597)	0	0	(11,597)	0	479,699	468,102	0	0	0
7151178	MORGANTON	GA		12/27/2023	08/02/2025	575,595	0	(12,925)	0	0	(12,925)	0	575,595	562,670	0	0	0
7151344	HILTON HEAD ISLAND	SC		12/27/2023	07/02/2025	360,090	0	(8,086)	0	0	(8,086)	0	360,090	352,004	0	0	0
7151516	CINCINNATI	OH		12/28/2023	09/02/2025	134,494	0	(3,249)	0	0	(3,249)	0	134,494	131,245	0	0	0
7151556	MADISON HTS	MI		01/11/2024	08/01/2025	83,783	0	15,391	0	0	15,391	0	83,783	99,174	0	0	0
7151603	NEW YORK	NY		01/11/2024	09/01/2025	2,575	0	348	0	0	348	0	2,575	2,923	0	0	0
7151803	HARRISBURG	PA		01/11/2024	09/02/2025	90,025	0	(1,675)	0	0	(1,675)	0	90,025	88,350	0	0	0
7151810	HAVERTOWN	PA		01/11/2024	09/02/2025	25,091	0	(417)	0	0	(417)	0	25,091	24,674	0	0	0
7151943	FREEPORT	NY		01/10/2024	07/02/2025	498,654	0	(12,741)	0	0	(12,741)	0	498,654	485,913	0	0	0
7152012	SPRINGFIELD	OR		01/12/2024	08/02/2025	232,705	0	(1,718)	0	0	(1,718)	0	232,705	230,987	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152094	PITTSBURGH	PA		01/16/2024	09/01/2025	286,510	0	(2,820)	0	0	(2,820)	0	286,510	283,690	0	0	0
7152096	CLEVELAND	OH		01/16/2024	09/02/2025	155,249	0	(4,037)	0	0	(4,037)	0	155,249	151,212	0	0	0
7152111	WARREN	MI		01/16/2024	07/02/2025	90,929	0	(3,849)	0	0	(3,849)	0	90,929	87,080	0	0	0
7152238	WARREN	MI		01/17/2024	09/02/2025	119,409	0	(3,189)	0	0	(3,189)	0	119,409	116,220	0	0	0
7152246	NEW CARROLLTON	MD		01/17/2024	08/02/2025	88,147	0	(1,897)	0	0	(1,897)	0	88,147	86,250	0	0	0
7152274	HAZEL PARK	MI		01/18/2024	09/01/2025	112,424	0	(895)	0	0	(895)	0	112,424	111,529	0	0	0
7152540	KNOXVILLE	TN		02/14/2024	09/01/2025	297,545	0	(12,732)	0	0	(12,732)	0	297,545	284,813	0	0	0
7152806	GALLOWAY	NJ		02/20/2024	09/01/2025	76,611	0	(4,641)	0	0	(4,641)	0	76,611	71,970	0	0	0
7152807	GALLOWAY	NJ		02/20/2024	09/01/2025	76,730	0	(4,651)	0	0	(4,651)	0	76,730	72,079	0	0	0
7152820	VERO BEACH	FL		02/20/2024	09/02/2025	116,617	0	(1,710)	0	0	(1,710)	0	116,617	114,907	0	0	0
7152847	NORTH CAPE MAY	NJ		02/20/2024	08/01/2025	187,070	0	(2,745)	0	0	(2,745)	0	187,070	184,325	0	0	0
7152910	LATROBE	PA		02/01/2024	08/04/2025	110,335	0	1,306	0	0	1,306	0	110,335	111,641	0	0	0
7152931	COLUMBUS	OH		02/01/2024	09/02/2025	166,930	0	(4,633)	0	0	(4,633)	0	166,930	162,297	0	0	0
7152945	BALTIMORE	MD		02/01/2024	07/02/2025	117,639	0	(4,451)	0	0	(4,451)	0	117,639	113,188	0	0	0
7153000	GRANT	MI		02/16/2024	08/01/2025	161,695	0	1,497	0	0	1,497	0	161,695	163,192	0	0	0
7153027	YORK	PA		02/16/2024	08/01/2025	136,136	0	(1,341)	0	0	(1,341)	0	136,136	134,795	0	0	0
7153202	NEWARK	NJ		02/09/2024	09/01/2025	487,633	0	(11,042)	0	0	(11,042)	0	487,633	476,591	0	0	0
7153367	KANSAS CITY	MO		02/09/2024	09/02/2025	128,494	0	(3,687)	0	0	(3,687)	0	128,494	124,808	0	0	0
7153575	ROOSEVELT	NY		02/21/2024	07/02/2025	514,520	0	(12,794)	0	0	(12,794)	0	514,520	501,726	0	0	0
7153591	MOORESVILLE	NC		02/21/2024	07/02/2025	218,616	0	(8,062)	0	0	(8,062)	0	218,616	210,554	0	0	0
7153644	WOODBRIDGE	VA		02/21/2024	08/04/2025	252,774	0	(774)	0	0	(774)	0	252,774	252,000	0	0	0
7153720	RIVERDALE	GA		02/28/2024	09/02/2025	208,527	0	(4,950)	0	0	(4,950)	0	208,527	203,577	0	0	0
7153783	ALIQUIPPA	PA		02/28/2024	09/01/2025	81,980	0	(806)	0	0	(806)	0	81,980	81,173	0	0	0
7153802	PALM BEACH GARDENS	FL		03/01/2024	08/04/2025	953,393	0	(19,127)	0	0	(19,127)	0	953,393	934,265	0	0	0
7153810	WARREN	MI		03/01/2024	09/01/2025	91,119	0	(3,166)	0	0	(3,166)	0	91,119	87,953	0	0	0
7153860	OWINGS MILLS	MD		03/08/2024	09/01/2025	210,987	0	(4,332)	0	0	(4,332)	0	210,987	206,655	0	0	0
7153924	CLEVELAND	OH		03/11/2024	08/04/2025	82,557	0	(2,566)	0	0	(2,566)	0	82,557	79,991	0	0	0
7153929	PROVIDENCE	RI		03/11/2024	09/01/2025	285,074	0	(5,504)	0	0	(5,504)	0	285,074	279,571	0	0	0
7153933	LANSING	IL		03/11/2024	07/02/2025	143,695	0	(4,851)	0	0	(4,851)	0	143,695	138,844	0	0	0
7153962	HUDSON	NY		03/11/2024	07/02/2025	301,454	0	(12,845)	0	0	(12,845)	0	301,454	288,608	0	0	0
7153972	SATELLITE BEACH	FL		03/12/2024	09/01/2025	356,976	0	(7,322)	0	0	(7,322)	0	356,976	349,654	0	0	0
7154008	BALTIMORE	MD		03/15/2024	07/02/2025	191,915	0	(8,785)	0	0	(8,785)	0	191,915	183,129	0	0	0
7154031	JASPER	TN		03/15/2024	09/02/2025	139,204	0	(4,654)	0	0	(4,654)	0	139,204	134,550	0	0	0
7154310	SARASOTA	FL		05/13/2024	09/01/2025	921,277	0	212,076	0	0	212,076	0	921,277	1,133,353	0	0	0
7154431	HOBOKEN	NJ		05/13/2024	09/02/2025	321,379	0	36,826	0	0	36,826	0	321,379	358,205	0	0	0
7154459	WAYNESBORO	PA		03/20/2024	07/02/2025	179,707	0	(747)	0	0	(747)	0	179,707	178,960	0	0	0
7154647	NORRISTOWN	PA		03/26/2024	08/01/2025	88,901	0	18,101	0	0	18,101	0	88,901	107,002	0	0	0
7154838	WARREN	MI		03/25/2024	09/02/2025	95,909	0	(2,655)	0	0	(2,655)	0	95,909	93,254	0	0	0
7154902	BEDFORD	OH		03/28/2024	09/01/2025	138,152	0	(5,323)	0	0	(5,323)	0	138,152	132,829	0	0	0
7154951	PATERSON	NJ		04/03/2024	09/02/2025	558,108	0	(10,608)	0	0	(10,608)	0	558,108	547,500	0	0	0
7155169	PETERSBURG	VA		04/11/2024	09/02/2025	91,033	0	(3,517)	0	0	(3,517)	0	91,033	87,517	0	0	0
7155182	THE BRONX	NY		04/12/2024	08/04/2025	894,028	0	(11,202)	0	0	(11,202)	0	894,028	882,825	0	0	0
7155433	PHILADELPHIA	PA		04/24/2024	08/01/2025	164,307	0	193	0	0	193	0	164,307	164,500	0	0	0
7155510	HOLLAND	MI		04/29/2024	09/01/2025	85,806	0	4,533	0	0	4,533	0	85,806	90,339	0	0	0
7155539	KANNAPOLIS	NC		04/29/2024	09/01/2025	145,341	0	5,751	0	0	5,751	0	145,341	151,092	0	0	0
7155570	VIRGINIA	MN		04/29/2024	08/01/2025	37,322	0	752	0	0	752	0	37,322	38,074	0	0	0
7155595	JACKSONVILLE	FL		04/29/2024	07/02/2025	53,424	0	4,981	0	0	4,981	0	53,424	58,404	0	0	0
7155611	BELLEVILLE	MI		04/29/2024	07/02/2025	113,025	0	27,812	0	0	27,812	0	113,025	140,837	0	0	0
7155632	NORTH LAS VEGAS	NV		04/29/2024	09/01/2025	99,858	0	37,023	0	0	37,023	0	99,858	136,882	0	0	0
7155748	ANCHOR POINT	AK		04/29/2024	09/01/2025	330,761	0	9,515	0	0	9,515	0	330,761	340,275	0	0	0
7155851	NEW LONDON	CT		04/29/2024	08/01/2025	359,380	0	79,211	0	0	79,211	0	359,380	438,591	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7155905	PAYSON	AZ		04/29/2024	08/01/2025	104,319	0	21,194	0	0	21,194	0	104,319	125,513	0	0	0
7155929	CROWN POINT	IN		05/21/2024	09/02/2025	118,125	0	9,956	0	0	9,956	0	118,125	128,082	0	0	0
7155964	POINT PLEASANT BORO	NJ		05/21/2024	09/01/2025	85,693	0	338	0	0	338	0	85,693	86,032	0	0	0
7156146	NAPERVILLE	IL		05/21/2024	09/01/2025	155,790	0	46,083	0	0	46,083	0	155,790	201,873	0	0	0
7156221	CUYAHOGA FALLS	OH		05/21/2024	08/01/2025	67,238	0	0	0	0	0	0	67,238	67,238	0	0	0
7156437	CANNON BEACH	OR		05/21/2024	09/02/2025	173,376	0	21,528	0	0	21,528	0	173,376	194,904	0	0	0
7156487	CREEDMOOR	NC		05/21/2024	09/02/2025	134,933	0	25,526	0	0	25,526	0	134,933	160,458	0	0	0
7156490	BROOKLYN PARK	MN		05/21/2024	08/01/2025	90,288	0	5,211	0	0	5,211	0	90,288	95,499	0	0	0
7156687	WARRENTON	VA		05/21/2024	08/01/2025	299,930	0	34,628	0	0	34,628	0	299,930	334,557	0	0	0
7156808	CLEVELAND	OH		05/01/2024	08/04/2025	121,698	0	(3,361)	0	0	(3,361)	0	121,698	118,336	0	0	0
7156843	YORK	PA		05/10/2024	09/02/2025	133,076	0	1,205	0	0	1,205	0	133,076	134,281	0	0	0
7156863	TRAVERSE CITY	MI		05/10/2024	09/02/2025	317,658	0	(5,327)	0	0	(5,327)	0	317,658	312,332	0	0	0
7156901	WILMINGTON	DE		05/10/2024	07/02/2025	124,743	0	(2,243)	0	0	(2,243)	0	124,743	122,500	0	0	0
7156975	COLUMBUS	GA		05/10/2024	09/02/2025	71,451	0	(2,735)	0	0	(2,735)	0	71,451	68,715	0	0	0
7157114	PLEASANTVILLE	NJ		05/15/2024	07/02/2025	173,120	0	(4,594)	0	0	(4,594)	0	173,120	168,525	0	0	0
7157122	KANSAS CITY	MO		05/15/2024	09/02/2025	166,104	0	(6,335)	0	0	(6,335)	0	166,104	159,769	0	0	0
7157243	SAN ANTONIO	TX		07/26/2024	09/02/2025	272,483	0	63,465	0	0	63,465	0	272,483	335,948	0	0	0
7157270	SCOTTSDALE	AZ		07/26/2024	09/01/2025	975,067	0	(28,298)	0	0	(28,298)	0	975,067	946,769	0	0	0
7157271	PASO ROBLES	CA		07/26/2024	08/01/2025	101,272	0	(2,938)	0	0	(2,938)	0	101,272	98,334	0	0	0
7157311	FLOWERY BRANCH	GA		07/26/2024	09/01/2025	274,443	0	(7,965)	0	0	(7,965)	0	274,443	266,478	0	0	0
7157353	BELLEVILLE	NJ		07/26/2024	08/01/2025	537,486	0	(15,594)	0	0	(15,594)	0	537,486	521,892	0	0	0
7157383	DELRAY BEACH	FL		07/26/2024	09/02/2025	367,983	0	(10,678)	0	0	(10,678)	0	367,983	357,305	0	0	0
7157390	BELTON	MO		07/26/2024	09/02/2025	251,138	0	(7,288)	0	0	(7,288)	0	251,138	243,850	0	0	0
7157391	ISELIN	NJ		07/26/2024	09/01/2025	253,350	0	(7,350)	0	0	(7,350)	0	253,350	246,000	0	0	0
7157394	BIG BEAR CITY	CA		07/26/2024	09/01/2025	225,686	0	(2,270)	0	0	(2,270)	0	225,686	223,417	0	0	0
7157485	HOLLISTER	CA		07/26/2024	08/01/2025	631,514	0	(18,327)	0	0	(18,327)	0	631,514	613,187	0	0	0
7157503	QUINCY	MA		07/26/2024	09/02/2025	450,925	0	(13,081)	0	0	(13,081)	0	450,925	437,844	0	0	0
7157505	TEMPE	AZ		07/26/2024	09/02/2025	393,051	0	(11,404)	0	0	(11,404)	0	393,051	381,647	0	0	0
7157506	PORTLAND	OR		07/26/2024	08/01/2025	410,161	0	(11,900)	0	0	(11,900)	0	410,161	398,261	0	0	0
7157562	RIVERSIDE	CA		07/26/2024	09/01/2025	493,690	0	(14,323)	0	0	(14,323)	0	493,690	479,366	0	0	0
7157711	BERKELEY	MO		06/04/2024	08/04/2025	99,063	0	(1,956)	0	0	(1,956)	0	99,063	97,106	0	0	0
7157723	SHIPPENSBURG	PA		06/04/2024	07/02/2025	169,545	0	0	0	0	0	0	169,545	169,545	0	0	0
7157823	ROCKWELL	NC		06/07/2024	08/02/2025	188,386	0	(4,421)	0	0	(4,421)	0	188,386	183,966	0	0	0
7157838	HARTSELLE	AL		06/07/2024	07/02/2025	119,257	0	(2,087)	0	0	(2,087)	0	119,257	117,170	0	0	0
7157922	WILMINGTON	NC		06/11/2024	07/02/2025	265,378	0	(11,377)	0	0	(11,377)	0	265,378	254,001	0	0	0
7157945	STEELTON	PA		06/13/2024	07/02/2025	160,520	0	0	0	0	0	0	160,520	160,520	0	0	0
7157947	HARRISBURG	PA		06/13/2024	07/02/2025	162,027	0	0	0	0	0	0	162,027	162,027	0	0	0
7158119	WEST SPRINGFIELD	MA		06/24/2024	09/02/2025	106,033	0	(4,221)	0	0	(4,221)	0	106,033	101,812	0	0	0
7158121	PITTSBURGH	PA		06/24/2024	08/02/2025	128,292	0	(1,474)	0	0	(1,474)	0	128,292	126,818	0	0	0
7158223	CLEVELAND	OH		07/02/2024	08/02/2025	112,129	0	(2,189)	0	0	(2,189)	0	112,129	109,940	0	0	0
7158241	WARREN	MI		07/02/2024	09/01/2025	142,608	0	(4,323)	0	0	(4,323)	0	142,608	138,285	0	0	0
7158267	EAST STROUDSBURG	PA		07/02/2024	09/02/2025	208,053	0	(2,053)	0	0	(2,053)	0	208,053	206,000	0	0	0
7158288	HANOVER	PA		07/02/2024	09/01/2025	116,767	0	(1,152)	0	0	(1,152)	0	116,767	115,615	0	0	0
7158298	HAMMOND	IN		07/02/2024	07/02/2025	165,035	0	(5,191)	0	0	(5,191)	0	165,035	159,844	0	0	0
7158418	SAINT PAUL	MN		07/08/2024	09/02/2025	204,594	0	(9,594)	0	0	(9,594)	0	204,594	195,000	0	0	0
7158451	EAST ORANGE	NJ		07/09/2024	08/04/2025	492,941	0	(18,680)	0	0	(18,680)	0	492,941	474,261	0	0	0
7158556	ERIE	PA		10/28/2024	08/01/2025	89,504	0	(1,736)	0	0	(1,736)	0	89,504	87,768	0	0	0
7158612	REDFORD	MI		10/28/2024	08/01/2025	136,194	0	(2,641)	0	0	(2,641)	0	136,194	133,553	0	0	0
7158695	TINLEY PARK	IL		10/28/2024	09/01/2025	187,171	0	(3,631)	0	0	(3,631)	0	187,171	183,540	0	0	0
7158771	ST. AUGUSTINE	FL		10/28/2024	08/01/2025	237,258	0	(4,600)	0	0	(4,600)	0	237,258	232,658	0	0	0
7158786	CHICAGO	IL		10/28/2024	08/01/2025	249,361	0	(4,835)	0	0	(4,835)	0	249,361	244,527	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7158840	ROTONDA WEST	FL		10/28/2024	09/01/2025	305,147	0	(9,747)	0	0	(9,747)	0	305,147	295,400	0	0	0
7158894	LA CRESCENTA	CA		10/28/2024	09/01/2025	461,774	0	(13,343)	0	0	(13,343)	0	461,774	448,431	0	0	0
7158938	DOWNEY	CA		10/28/2024	09/02/2025	1,222,002	0	(34,252)	0	0	(34,252)	0	1,222,002	1,187,750	0	0	0
7159009	ST. LOUIS	MO		07/17/2024	07/02/2025	93,003	0	(5,495)	0	0	(5,495)	0	93,003	87,508	0	0	0
7159031	WINDSOR	CO		09/26/2024	09/01/2025	475,740	0	(6,067)	0	0	(6,067)	0	475,740	469,673	0	0	0
7159035	PHOENIX	AZ		09/26/2024	09/01/2025	362,671	0	(14,627)	0	0	(14,627)	0	362,671	348,044	0	0	0
7159037	SAN MIGUEL	CA		09/26/2024	08/01/2025	452,562	0	(5,502)	0	0	(5,502)	0	452,562	447,061	0	0	0
7159055	TENAFLY	NJ		09/26/2024	09/02/2025	1,182,920	0	(39,489)	0	0	(39,489)	0	1,182,920	1,143,431	0	0	0
7159071	PUNTA GORDA	FL		09/26/2024	09/01/2025	560,061	0	11,271	0	0	11,271	0	560,061	571,332	0	0	0
7159192	LATHROP	CA		09/26/2024	09/01/2025	545,694	0	(10,593)	0	0	(10,593)	0	545,694	535,101	0	0	0
7159240	KILLEEN	TX		09/26/2024	08/01/2025	268,567	0	(4,580)	0	0	(4,580)	0	268,567	263,987	0	0	0
7159274	EVERETT	WA		09/26/2024	08/01/2025	430,467	0	(19,235)	0	0	(19,235)	0	430,467	411,233	0	0	0
7159279	HUNTINGTON BEACH	CA		09/26/2024	08/01/2025	879,725	0	18,029	0	0	18,029	0	879,725	897,755	0	0	0
7159280	COPPEROPOLIS	CA		09/26/2024	09/02/2025	741,921	0	(25,129)	0	0	(25,129)	0	741,921	716,792	0	0	0
7159333	LAUDERDALE BY THE SEA	FL		09/26/2024	09/01/2025	286,276	0	(6,864)	0	0	(6,864)	0	286,276	279,412	0	0	0
7159414	CONROE	TX		09/26/2024	09/02/2025	417,819	0	(3,285)	0	0	(3,285)	0	417,819	414,534	0	0	0
7159418	DURHAM	NC		09/26/2024	09/01/2025	270,212	0	(5,258)	0	0	(5,258)	0	270,212	264,953	0	0	0
7159444	LAS VEGAS	NV		09/26/2024	09/01/2025	181,369	0	(8,104)	0	0	(8,104)	0	181,369	173,265	0	0	0
7159490	AUSTIN	TX		09/26/2024	09/02/2025	452,047	0	(14,986)	0	0	(14,986)	0	452,047	437,060	0	0	0
7159492	LOVELAND	CO		09/26/2024	09/02/2025	487,495	0	(20,670)	0	0	(20,670)	0	487,495	466,826	0	0	0
7159526	NEWBURGH	IN		07/23/2024	08/04/2025	201,341	0	(8,557)	0	0	(8,557)	0	201,341	192,784	0	0	0
7159728	BRIDGEPORT	CT		07/25/2024	09/02/2025	513,396	0	(22,146)	0	0	(22,146)	0	513,396	491,250	0	0	0
7159909	ESCONDIDO	CA		08/19/2024	09/01/2025	488,663	0	(11,735)	0	0	(11,735)	0	488,663	476,928	0	0	0
7159923	RANCHO CORDOVA	CA		08/19/2024	09/01/2025	319,338	0	(11,417)	0	0	(11,417)	0	319,338	307,921	0	0	0
7160014	LOS ANGELES	CA		08/19/2024	08/01/2025	289,809	0	(6,504)	0	0	(6,504)	0	289,809	283,305	0	0	0
7160111	ST. LOUIS	MO		10/29/2024	09/02/2025	91,849	0	(4,053)	0	0	(4,053)	0	91,849	87,795	0	0	0
7160125	SAINT LOUIS	MO		10/29/2024	07/02/2025	122,265	0	(6,912)	0	0	(6,912)	0	122,265	115,353	0	0	0
7160138	JACKSONVILLE	FL		10/29/2024	07/02/2025	390,194	0	(16,502)	0	0	(16,502)	0	390,194	373,693	0	0	0
7160140	KENT	WA		10/29/2024	09/02/2025	913,292	0	(38,628)	0	0	(38,628)	0	913,292	874,664	0	0	0
7160230	SEDONA	AZ		09/17/2024	09/01/2025	1,860,479	0	(37,355)	0	0	(37,355)	0	1,860,479	1,823,125	0	0	0
7160256	CHICAGO	IL		09/17/2024	08/01/2025	323,640	0	(17,714)	0	0	(17,714)	0	323,640	305,926	0	0	0
7160260	PEORIA	AZ		09/17/2024	09/02/2025	1,033,570	0	(33,986)	0	0	(33,986)	0	1,033,570	999,584	0	0	0
7160286	FRESNO	CA		09/17/2024	09/01/2025	339,733	0	(12,694)	0	0	(12,694)	0	339,733	327,040	0	0	0
7160288	SAINT SIMONS ISLAND	GA		09/17/2024	08/01/2025	308,880	0	(3,229)	0	0	(3,229)	0	308,880	305,651	0	0	0
7160306	MOSELEY	VA		09/17/2024	09/01/2025	331,559	0	(15,266)	0	0	(15,266)	0	331,559	316,293	0	0	0
7160309	LAKE FREDERICK	VA		09/17/2024	08/01/2025	289,130	0	(6,533)	0	0	(6,533)	0	289,130	282,597	0	0	0
7160320	LAKEVILLE	MN		09/17/2024	08/01/2025	303,096	0	(8,288)	0	0	(8,288)	0	303,096	294,808	0	0	0
7160346	MINNEAPOLIS	MN		09/17/2024	09/02/2025	1,019,743	0	(48,104)	0	0	(48,104)	0	1,019,743	971,639	0	0	0
7160357	ROSEVILLE	CA		09/17/2024	09/02/2025	414,102	0	(16,074)	0	0	(16,074)	0	414,102	398,029	0	0	0
7160372	CASA GRANDE	AZ		09/17/2024	08/01/2025	248,463	0	(10,298)	0	0	(10,298)	0	248,463	238,165	0	0	0
7160381	MODESTO	CA		09/17/2024	09/01/2025	353,173	0	(13,191)	0	0	(13,191)	0	353,173	339,982	0	0	0
7160388	WASILLA	AK		09/17/2024	09/01/2025	340,271	0	(18,624)	0	0	(18,624)	0	340,271	321,647	0	0	0
7160410	BROOKLINE	MA		09/17/2024	08/01/2025	613,918	0	(33,602)	0	0	(33,602)	0	613,918	580,316	0	0	0
7160453	IRVINE	CA		09/17/2024	09/01/2025	1,030,620	0	(56,401)	0	0	(56,401)	0	1,030,620	974,219	0	0	0
7160454	INCLINE VILLAGE	NV		09/17/2024	09/01/2025	1,253,515	0	(53,139)	0	0	(53,139)	0	1,253,515	1,200,377	0	0	0
7160460	MURRIETA	CA		09/17/2024	09/02/2025	1,134,875	0	(59,407)	0	0	(59,407)	0	1,134,875	1,075,468	0	0	0
7160502	KISSIMMEE	FL		09/17/2024	09/02/2025	409,446	0	(12,425)	0	0	(12,425)	0	409,446	397,021	0	0	0
7160552	NAPA	CA		09/17/2024	09/02/2025	619,437	0	(11,586)	0	0	(11,586)	0	619,437	607,851	0	0	0
7160565	SARASOTA	FL		09/17/2024	08/01/2025	1,442,389	0	(28,850)	0	0	(28,850)	0	1,442,389	1,413,539	0	0	0
7160571	LAGUNA NIGUEL	CA		09/17/2024	09/01/2025	682,587	0	(6,606)	0	0	(6,606)	0	682,587	675,981	0	0	0
7160572	BAKERSFIELD	CA		09/17/2024	08/01/2025	260,640	0	(2,273)	0	0	(2,273)	0	260,640	258,367	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160592	GATLINBURG	TN		09/17/2024	09/01/2025	533,841	0	(9,501)	0	0	(9,501)	0	533,841	524,340	0	0	0
7160635	POWAY	CA		09/17/2024	09/02/2025	2,470,895	0	(81,831)	0	0	(81,831)	0	2,470,895	2,389,064	0	0	0
7160730	HAMMOND	IN		08/02/2024	08/04/2025	133,348	0	(5,717)	0	0	(5,717)	0	133,348	127,630	0	0	0
7160829	CONROE	TX		08/08/2024	08/04/2025	334,069	0	(18,847)	0	0	(18,847)	0	334,069	315,222	0	0	0
7160834	DETROIT	MI		08/08/2024	08/02/2025	96,127	0	(5,367)	0	0	(5,367)	0	96,127	90,759	0	0	0
7161078	CLEVELAND	OH		08/13/2024	08/04/2025	111,489	0	(4,018)	0	0	(4,018)	0	111,489	107,471	0	0	0
7161150	MONROE	NY		08/15/2024	09/02/2025	296,847	0	(9,493)	0	0	(9,493)	0	296,847	287,353	0	0	0
7161192	CAMDEN	NJ		08/19/2024	07/02/2025	79,624	0	(3,846)	0	0	(3,846)	0	79,624	75,778	0	0	0
7162087	CARMEL	IN		09/26/2024	09/01/2025	606,505	0	1,822	0	0	1,822	0	606,505	608,328	0	0	0
7162336	HOPE MILLS	NC		09/04/2024	08/04/2025	183,307	0	(7,057)	0	0	(7,057)	0	183,307	176,250	0	0	0
7162477	ROSELLE	IL		09/04/2024	09/02/2025	188,417	0	(5,367)	0	0	(5,367)	0	188,417	183,050	0	0	0
7162599	ROSEVILLE	CA		10/30/2024	09/01/2025	17,413	0	273	0	0	273	0	17,413	17,686	0	0	0
7162672	LOS ANGELES	CA		10/30/2024	08/01/2025	76,493	0	6,188	0	0	6,188	0	76,493	82,681	0	0	0
7163016	MAGNOLIA	DE		10/30/2024	08/01/2025	41,037	0	7,378	0	0	7,378	0	41,037	48,415	0	0	0
7163339	LAGUNA NIGUEL	CA		10/30/2024	08/01/2025	68,065	0	0	0	0	0	0	68,065	68,065	0	0	0
7163392	RICHMOND	VA		09/13/2024	08/04/2025	162,904	0	(8,593)	0	0	(8,593)	0	162,904	154,311	0	0	0
7163410	LYNWOOD	IL		09/13/2024	08/02/2025	236,262	0	(8,129)	0	0	(8,129)	0	236,262	228,133	0	0	0
7163470	CORONADO	CA		09/27/2024	09/02/2025	725,590	0	(31,486)	0	0	(31,486)	0	725,590	694,104	0	0	0
7163504	SPANISH FORK	UT		09/27/2024	07/02/2025	188,513	0	(5,790)	0	0	(5,790)	0	188,513	182,722	0	0	0
7163549	ROSEVILLE	CA		09/27/2024	08/02/2025	312,136	0	(13,764)	0	0	(13,764)	0	312,136	298,372	0	0	0
7163629	CULVER CITY	CA		09/27/2024	07/02/2025	574,031	0	(16,821)	0	0	(16,821)	0	574,031	557,209	0	0	0
7163630	SACRAMENTO	CA		09/27/2024	09/02/2025	552,557	0	(10,758)	0	0	(10,758)	0	552,557	541,799	0	0	0
7163655	APEX	NC		09/27/2024	09/01/2025	313,498	0	(10,381)	0	0	(10,381)	0	313,498	303,116	0	0	0
7163656	REDMOND	WA		09/27/2024	09/01/2025	800,808	0	(29,683)	0	0	(29,683)	0	800,808	771,125	0	0	0
7163682	LITTLETON	CO		09/27/2024	07/02/2025	580,274	0	(21,187)	0	0	(21,187)	0	580,274	559,086	0	0	0
7163719	SAN JOSE	CA		09/27/2024	09/01/2025	959,807	0	(24,741)	0	0	(24,741)	0	959,807	935,067	0	0	0
7163729	FORT LAUDERDALE	FL		09/27/2024	09/01/2025	591,056	0	(329)	0	0	(329)	0	591,056	590,726	0	0	0
7163739	SAN PEDRO	CA		09/27/2024	09/01/2025	1,092,357	0	(13,271)	0	0	(13,271)	0	1,092,357	1,079,086	0	0	0
7163764	LONGVIEW	WA		09/27/2024	09/01/2025	240,438	0	(6,428)	0	0	(6,428)	0	240,438	234,010	0	0	0
7163877	TRACY	CA		09/27/2024	09/01/2025	608,049	0	(10,924)	0	0	(10,924)	0	608,049	597,125	0	0	0
7163883	ELK GROVE	CA		09/27/2024	09/01/2025	486,476	0	(14,546)	0	0	(14,546)	0	486,476	471,929	0	0	0
7163892	FOUNTAIN HILLS	AZ		09/27/2024	09/01/2025	510,390	0	(9,511)	0	0	(9,511)	0	510,390	500,878	0	0	0
7163894	MARYSVILLE	WA		09/27/2024	09/02/2025	605,171	0	(14,680)	0	0	(14,680)	0	605,171	590,492	0	0	0
7163904	BATON ROUGE	LA		09/27/2024	08/02/2025	526,412	0	134,198	0	0	134,198	0	526,412	660,610	0	0	0
7164019	BRECKENRIDGE	CO		09/27/2024	07/02/2025	1,421,077	0	(3,933)	0	0	(3,933)	0	1,421,077	1,417,144	0	0	0
7164028	MIAMI	FL		09/27/2024	08/01/2025	1,330,981	0	(37,686)	0	0	(37,686)	0	1,330,981	1,293,295	0	0	0
7164118	LIBERTY TWP	OH		09/27/2024	08/02/2025	72,281	0	7,056	0	0	7,056	0	72,281	79,337	0	0	0
7164141	CINCINNATI	OH		09/27/2024	08/02/2025	222,130	0	31,475	0	0	31,475	0	222,130	253,605	0	0	0
7164217	NEW WINDSOR	NY		09/27/2024	08/02/2025	85,193	0	(2,412)	0	0	(2,412)	0	85,193	82,782	0	0	0
7164314	UTICA	NY		09/13/2024	09/01/2025	120,766	0	(5,417)	0	0	(5,417)	0	120,766	115,350	0	0	0
7164400	CHEWELAH	WA		10/25/2024	09/02/2025	24,452	0	3,183	0	0	3,183	0	24,452	27,636	0	0	0
7164564	MIAMI	FL		11/25/2024	09/02/2025	515,174	0	(29,134)	0	0	(29,134)	0	515,174	486,039	0	0	0
7164637	STOCKBRIDGE	GA		11/25/2024	08/01/2025	324,033	0	(6,349)	0	0	(6,349)	0	324,033	317,685	0	0	0
7164711	DECATUR	GA		11/25/2024	08/01/2025	164,426	0	(3,222)	0	0	(3,222)	0	164,426	161,204	0	0	0
7164809	RALEIGH	NC		09/20/2024	09/02/2025	512,602	0	(10,010)	0	0	(10,010)	0	512,602	502,592	0	0	0
7164810	RALEIGH	NC		09/20/2024	09/01/2025	640,839	0	(12,516)	0	0	(12,516)	0	640,839	628,323	0	0	0
7165006	JURUPA VALLEY	CA		09/23/2024	08/04/2025	418,264	0	(19,767)	0	0	(19,767)	0	418,264	398,497	0	0	0
7165011	JENSEN BEACH	FL		09/23/2024	09/01/2025	296,965	0	(14,036)	0	0	(14,036)	0	296,965	282,930	0	0	0
7165056	DENVER	CO		09/23/2024	08/04/2025	203,430	0	(1,533)	0	0	(1,533)	0	203,430	201,897	0	0	0
7165119	BALTIMORE	MD		09/23/2024	08/02/2025	104,148	0	(3,186)	0	0	(3,186)	0	104,148	100,962	0	0	0
7165128	MICHIGAN CITY	IN		09/24/2024	09/01/2025	143,434	0	(7,755)	0	0	(7,755)	0	143,434	135,679	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7165211	INDIANAPOLIS	IN		09/24/2024	08/04/2025	318,447	0	(9,643)	0	0	(9,643)	0	318,447	308,804	0	0	0
1000432755	PITTSBURGH	PA		10/09/2024	08/02/2025	149,252	0	(2,852)	0	0	(2,852)	0	149,252	146,400	0	0	0
1000432823	FOREST PARK	IL		11/12/2024	09/02/2025	221,768	0	(4,268)	0	0	(4,268)	0	221,768	217,500	0	0	0
1000432876	COLLINGSWOOD	NJ		11/12/2024	08/02/2025	166,220	0	(4,367)	0	0	(4,367)	0	166,220	161,853	0	0	0
1000433217	KALAMAZOO	MI		10/09/2024	09/01/2025	115,221	0	(3,471)	0	0	(3,471)	0	115,221	111,750	0	0	0
1000433979	LOS ANGELES	CA		12/27/2024	09/01/2025	552,403	0	(26,121)	0	0	(26,121)	0	552,403	526,282	0	0	0
1000435685	SACRAMENTO	CA		11/15/2024	08/01/2025	102,951	0	11,198	0	0	11,198	0	102,951	114,149	0	0	0
1000435689	CLAYTON	NC		11/15/2024	09/02/2025	89,177	0	17,561	0	0	17,561	0	89,177	106,738	0	0	0
1000435699	MIAMI	FL		11/15/2024	09/01/2025	121,709	0	(786)	0	0	(786)	0	121,709	120,923	0	0	0
1000435789	MONTROSE	MI		11/15/2024	08/01/2025	101,283	0	12,458	0	0	12,458	0	101,283	113,741	0	0	0
1000436515	MISSION VIEJO	CA		11/15/2024	08/01/2025	202,908	0	13,339	0	0	13,339	0	202,908	216,248	0	0	0
1000436725	BEAUFORT	SC		11/15/2024	09/02/2025	235,819	0	(3,078)	0	0	(3,078)	0	235,819	232,740	0	0	0
1000436777	CENTEREACH	NY		11/15/2024	09/02/2025	238,072	0	20,239	0	0	20,239	0	238,072	258,311	0	0	0
1000437010	SIERRA MADRE	CA		11/15/2024	09/02/2025	143,239	0	(1,849)	0	0	(1,849)	0	143,239	141,390	0	0	0
1000437196	NAPLES	FL		11/15/2024	09/01/2025	111,399	0	(1,454)	0	0	(1,454)	0	111,399	109,945	0	0	0
1000437371	NAPLES	FL		11/15/2024	09/01/2025	182,484	0	54,363	0	0	54,363	0	182,484	236,848	0	0	0
1000437819	LAKE ELSINORE	CA		10/30/2024	09/02/2025	152,781	0	(8,637)	0	0	(8,637)	0	152,781	144,145	0	0	0
1000437851	ALIQUIPPA	PA		10/30/2024	09/01/2025	115,724	0	(6,543)	0	0	(6,543)	0	115,724	109,182	0	0	0
1000437889	ALBUQUERQUE	NM		10/30/2024	09/02/2025	167,350	0	(9,462)	0	0	(9,462)	0	167,350	157,888	0	0	0
1000437953	WARREN	MI		10/30/2024	09/01/2025	104,369	0	(5,300)	0	0	(5,300)	0	104,369	99,069	0	0	0
1000438099	RACINE	WI		10/30/2024	09/02/2025	91,497	0	(5,172)	0	0	(5,172)	0	91,497	86,326	0	0	0
1000438111	TURLOCK	CA		10/30/2024	09/02/2025	188,345	0	(10,647)	0	0	(10,647)	0	188,345	177,699	0	0	0
1000438161	LINCOLN	RI		10/30/2024	09/01/2025	320,890	0	(18,139)	0	0	(18,139)	0	320,890	302,752	0	0	0
1000438163	CROWLEY	LA		10/30/2024	09/01/2025	73,937	0	(3,245)	0	0	(3,245)	0	73,937	70,692	0	0	0
1000438381	BELGIUM	WI		10/30/2024	09/02/2025	89,705	0	(5,073)	0	0	(5,073)	0	89,705	84,632	0	0	0
1000438385	VERNAL	UT		10/30/2024	09/02/2025	166,676	0	(9,421)	0	0	(9,421)	0	166,676	157,255	0	0	0
1000438409	ONTARIO	CA		10/30/2024	09/01/2025	226,096	0	(12,778)	0	0	(12,778)	0	226,096	213,318	0	0	0
1000438415	REDFORD	MI		10/30/2024	09/01/2025	93,640	0	(5,292)	0	0	(5,292)	0	93,640	88,347	0	0	0
1000438487	ALLENTOWN	PA		10/30/2024	08/01/2025	220,581	0	(11,535)	0	0	(11,535)	0	220,581	209,046	0	0	0
1000438765	CINCINNATI	OH		10/30/2024	09/02/2025	131,112	0	(7,410)	0	0	(7,410)	0	131,112	123,701	0	0	0
1000438855	KATY	TX		10/30/2024	09/02/2025	155,687	0	(6,876)	0	0	(6,876)	0	155,687	148,811	0	0	0
1000438863	POMONA	CA		10/30/2024	09/01/2025	254,209	0	(7,781)	0	0	(7,781)	0	254,209	246,428	0	0	0
1000439051	CLEVELAND	OH		10/30/2024	09/02/2025	81,869	0	(4,627)	0	0	(4,627)	0	81,869	77,242	0	0	0
1000439275	SWAN VALLEY	ID		10/30/2024	08/01/2025	298,573	0	21,828	0	0	21,828	0	298,573	320,401	0	0	0
1000439463	NORTH MIAMI BEACH	FL		10/30/2024	09/01/2025	113,863	0	(6,435)	0	0	(6,435)	0	113,863	107,428	0	0	0
1000439469	LAKE ARROWHEAD	CA		10/30/2024	09/02/2025	137,075	0	(7,747)	0	0	(7,747)	0	137,075	129,329	0	0	0
1000439659	CLARKESVILLE	GA		10/30/2024	08/01/2025	150,404	0	(8,503)	0	0	(8,503)	0	150,404	141,901	0	0	0
1000439773	IRVING	TX		10/30/2024	09/02/2025	139,339	0	(5,412)	0	0	(5,412)	0	139,339	133,927	0	0	0
1000441027	ROCHESTER	NY		10/02/2024	09/01/2025	163,441	0	(6,192)	0	0	(6,192)	0	163,441	157,249	0	0	0
1000441333	ORLANDO	FL		10/03/2024	09/01/2025	343,401	0	(15,101)	0	0	(15,101)	0	343,401	328,300	0	0	0
1000441500	NEWARK	DE		10/03/2024	08/02/2025	252,338	0	(13,015)	0	0	(13,015)	0	252,338	239,323	0	0	0
1000442151	ATLANTA	GA		10/10/2024	09/01/2025	267,896	0	(11,782)	0	0	(11,782)	0	267,896	256,114	0	0	0
1000442214	BOUND BROOK	NJ		10/10/2024	09/02/2025	431,311	0	(19,735)	0	0	(19,735)	0	431,311	411,576	0	0	0
1000443092	SAN LEANDRO	CA		12/09/2024	09/02/2025	211,087	0	(11,904)	0	0	(11,904)	0	211,087	199,183	0	0	0
1000444208	DETROIT	MI		10/10/2024	07/02/2025	172,800	0	(5,067)	0	0	(5,067)	0	172,800	167,733	0	0	0
1000445530	DANDRIDGE	TN		12/27/2024	09/01/2025	217,569	0	(10,287)	0	0	(10,287)	0	217,569	207,282	0	0	0
1000445536	FAIRBURN	GA		12/27/2024	08/01/2025	194,176	0	(9,181)	0	0	(9,181)	0	194,176	184,994	0	0	0
1000445662	BROWNSVILLE	TX		12/27/2024	09/01/2025	154,528	0	(5,773)	0	0	(5,773)	0	154,528	148,755	0	0	0
1000445770	TULSA	OK		12/27/2024	09/02/2025	145,964	0	(2,812)	0	0	(2,812)	0	145,964	143,151	0	0	0
1000446187	DAVIE	FL		12/27/2024	09/01/2025	273,998	0	(15,418)	0	0	(15,418)	0	273,998	258,580	0	0	0
1000446431	NAVARRE	FL		12/27/2024	09/01/2025	274,440	0	(9,440)	0	0	(9,440)	0	274,440	265,000	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000446477	MONT BELVIEU	TX		12/27/2024	08/04/2025	235,865	0	(11,444)	0	0	(11,444)	0	235,865	224,422	0	0	0
1000446653	LOS ANGELES	CA		12/27/2024	09/02/2025	969,986	0	(24,986)	0	0	(24,986)	0	969,986	945,000	0	0	0
1000447366	DENVER	CO		11/12/2024	08/02/2025	371,144	0	(9,222)	0	0	(9,222)	0	371,144	361,922	0	0	0
1000447517	JACKSONVILLE	FL		12/11/2024	08/02/2025	160,280	0	(5,163)	0	0	(5,163)	0	160,280	155,117	0	0	0
1000447677	LOUISVILLE	KY		10/23/2024	07/02/2025	113,092	0	(699)	0	0	(699)	0	113,092	112,393	0	0	0
1000447754	ROCHESTER	NY		10/23/2024	07/02/2025	147,445	0	(3,572)	0	0	(3,572)	0	147,445	143,873	0	0	0
1000448455	BRONX	NY		10/28/2024	09/01/2025	742,071	0	(7,282)	0	0	(7,282)	0	742,071	734,790	0	0	0
1000448487	LITTLE ROCK	AR		10/28/2024	08/01/2025	333,948	0	(4,232)	0	0	(4,232)	0	333,948	329,716	0	0	0
1000448926	PHILADELPHIA	PA		10/29/2024	09/02/2025	256,176	0	(4,809)	0	0	(4,809)	0	256,176	251,367	0	0	0
1000449372	STAMFORD	CT		10/29/2024	08/02/2025	531,273	0	(29,624)	0	0	(29,624)	0	531,273	501,649	0	0	0
1000449460	PHOENIX	AZ		10/29/2024	08/02/2025	320,490	0	(12,629)	0	0	(12,629)	0	320,490	307,861	0	0	0
1000451622	ROYERSFORD	PA		11/06/2024	09/01/2025	278,115	0	2,884	0	0	2,884	0	278,115	280,999	0	0	0
1000452556	BAY CITY	MI		12/12/2024	09/01/2025	66,912	0	240	0	0	240	0	66,912	67,153	0	0	0
1000452586	ADDISON	IL		12/12/2024	09/02/2025	371,317	0	40,876	0	0	40,876	0	371,317	412,194	0	0	0
1000452726	PENNSAUKEN	NJ		12/12/2024	09/01/2025	194,692	0	14,685	0	0	14,685	0	194,692	209,376	0	0	0
1000452764	CHULA VISTA	CA		12/12/2024	08/01/2025	540,310	0	18	0	0	18	0	540,310	540,327	0	0	0
1000452784	FILLMORE	CA		12/12/2024	08/01/2025	301,251	0	19	0	0	19	0	301,251	301,270	0	0	0
1000452786	FILLMORE	CA		12/12/2024	08/01/2025	304,239	0	19	0	0	19	0	304,239	304,259	0	0	0
1000452942	TRAFALGAR	IN		12/12/2024	08/01/2025	203,408	0	16,462	0	0	16,462	0	203,408	219,870	0	0	0
1000452986	FLUSHING	NY		12/12/2024	09/02/2025	149,071	0	1,029	0	0	1,029	0	149,071	150,100	0	0	0
1000453220	SCRANTON	PA		12/12/2024	08/01/2025	86,034	0	6,576	0	0	6,576	0	86,034	92,609	0	0	0
1000453286	NEW HAVEN	IN		12/12/2024	08/01/2025	36,662	0	20	0	0	20	0	36,662	36,682	0	0	0
1000453482	ALBRIGHTSVILLE	PA		12/12/2024	09/02/2025	118,582	0	19,476	0	0	19,476	0	118,582	138,057	0	0	0
1000453494	ONANCOCK	VA		12/12/2024	09/02/2025	141,793	0	14,421	0	0	14,421	0	141,793	156,214	0	0	0
1000456824	GARDENA	CA		11/20/2024	08/02/2025	569,239	0	(9,679)	0	0	(9,679)	0	569,239	559,560	0	0	0
1000456826	GARDENA	CA		11/20/2024	08/02/2025	569,239	0	(9,679)	0	0	(9,679)	0	569,239	559,560	0	0	0
1000457310	LEHIGH ACRES	FL		11/25/2024	09/02/2025	414,249	0	(2,096)	0	0	(2,096)	0	414,249	412,153	0	0	0
1000460244	ENID	OK		01/30/2025	08/01/2025	0	0	(3,210)	0	0	(3,210)	0	67,405	64,195	0	0	0
1000460334	CLEVELAND	OH		01/30/2025	09/01/2025	0	0	(1,870)	0	0	(1,870)	0	95,372	93,502	0	0	0
1000460367	BUTNER	NC		01/30/2025	09/01/2025	0	0	(3,173)	0	0	(3,173)	0	108,924	105,751	0	0	0
1000460668	PONTIAC	MI		01/30/2025	09/01/2025	0	0	(1,806)	0	0	(1,806)	0	92,096	90,290	0	0	0
1000460685	SAINT LOUIS	MO		01/30/2025	08/01/2025	0	0	(784)	0	0	(784)	0	78,239	77,455	0	0	0
1000460688	MADISON	MS		01/30/2025	09/01/2025	0	0	(6,167)	0	0	(6,167)	0	314,508	308,341	0	0	0
1000460693	SAINT LOUIS	MO		01/30/2025	08/01/2025	0	0	(784)	0	0	(784)	0	78,239	77,455	0	0	0
1000460695	ST. LOUIS	MO		01/30/2025	08/01/2025	0	0	(768)	0	0	(768)	0	76,704	75,936	0	0	0
1000460702	AMHERST	NY		01/30/2025	08/01/2025	0	0	(4,794)	0	0	(4,794)	0	244,510	239,716	0	0	0
1000460705	LEHIGH ACRES	FL		01/30/2025	09/01/2025	0	0	(4,231)	0	0	(4,231)	0	215,804	211,572	0	0	0
1000460794	SPRINGFIELD	MA		01/30/2025	08/01/2025	0	0	(4,596)	0	0	(4,596)	0	234,402	229,806	0	0	0
1000460891	GARLAND	TX		01/30/2025	08/01/2025	0	0	(4,194)	0	0	(4,194)	0	213,889	209,695	0	0	0
1000460921	GROTTOES	VA		01/30/2025	09/01/2025	0	0	(4,707)	0	0	(4,707)	0	161,604	156,897	0	0	0
1000460937	LAKE WORTH	FL		01/30/2025	09/01/2025	0	0	(13,073)	0	0	(13,073)	0	365,811	352,738	0	0	0
1000460939	WHITMORE LAKE	MI		01/30/2025	09/01/2025	0	0	(2,798)	0	0	(2,798)	0	142,704	139,906	0	0	0
1000461111	TORRINGTON	CT		01/30/2025	08/01/2025	0	0	(4,947)	0	0	(4,947)	0	252,301	247,354	0	0	0
1000461238	NAPLES	FL		01/30/2025	08/01/2025	0	0	(4,687)	0	0	(4,687)	0	239,025	234,339	0	0	0
1000461340	LEHIGH ACRES	FL		01/30/2025	08/01/2025	0	0	(4,047)	0	0	(4,047)	0	206,408	202,361	0	0	0
1000461469	ST. LOUIS	MO		01/30/2025	08/01/2025	0	0	(1,333)	0	0	(1,333)	0	121,234	119,901	0	0	0
1000461492	CLEVELAND	OH		01/30/2025	09/01/2025	0	0	(3,460)	0	0	(3,460)	0	133,108	129,649	0	0	0
1000462766	JOHNSON CITY	NY		11/25/2024	09/01/2025	109,550	0	(4,767)	0	0	(4,767)	0	109,550	104,782	0	0	0
1000462891	BIRMINGHAM	AL		11/25/2024	07/02/2025	77,150	0	(2,314)	0	0	(2,314)	0	77,150	74,836	0	0	0
1000462951	HERNANDO	MS		11/25/2024	08/02/2025	249,068	0	(9,618)	0	0	(9,618)	0	249,068	239,450	0	0	0
1000463107	KISSIMMEE	FL		01/30/2025	09/01/2025	0	0	(32,490)	0	0	(32,490)	0	1,115,505	1,083,014	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000463119	KISSIMMEE	FL		01/30/2025	09/01/2025	0	0	(32,490)	0	0	(32,490)	0	1,115,505	1,083,014	0	0	0
1000463223	FORT PIERCE	FL		01/30/2025	09/01/2025	0	0	(11,137)	0	0	(11,137)	0	382,384	371,246	0	0	0
1000463301	PHOENIX	AZ		01/30/2025	09/01/2025	0	0	(9,342)	0	0	(9,342)	0	476,463	467,120	0	0	0
1000463371	NAPLES	FL		01/30/2025	09/01/2025	0	0	(22,400)	0	0	(22,400)	0	1,142,400	1,120,000	0	0	0
1000463467	MIAMI	FL		01/30/2025	08/01/2025	0	0	(2,867)	0	0	(2,867)	0	168,165	165,298	0	0	0
1000464417	MARKHAM	IL		11/26/2024	07/02/2025	211,458	0	(8,208)	0	0	(8,208)	0	211,458	203,250	0	0	0
1000464473	COLUMBUS	OH		11/26/2024	08/04/2025	211,777	0	(6,277)	0	0	(6,277)	0	211,777	205,500	0	0	0
1000464533	BARBERTON	OH		11/26/2024	09/02/2025	108,588	0	(2,188)	0	0	(2,188)	0	108,588	106,400	0	0	0
1000465164	HICKSVILLE	NY		12/04/2024	08/01/2025	575,783	0	(5,783)	0	0	(5,783)	0	575,783	570,000	0	0	0
1000465887	BALTIMORE	MD		12/10/2024	07/02/2025	223,805	0	(11,905)	0	0	(11,905)	0	223,805	211,900	0	0	0
1000467777	WESTLAND	MI		12/17/2024	08/02/2025	148,183	0	(4,183)	0	0	(4,183)	0	148,183	144,000	0	0	0
1000467978	ANDERSON	SC		12/17/2024	07/02/2025	137,997	0	(2,506)	0	0	(2,506)	0	137,997	135,491	0	0	0
1000471890	CINCINNATI	OH		01/29/2025	07/02/2025	0	0	(74)	0	0	(74)	0	219,164	219,090	0	0	0
1000478517	PHILADELPHIA	PA		03/12/2025	09/01/2025	0	0	(5,025)	0	0	(5,025)	0	256,275	251,250	0	0	0
1000478862	ROCKY MOUNT	NC		04/24/2025	08/01/2025	0	0	(4,241)	0	0	(4,241)	0	90,285	86,043	0	0	0
1000478941	HICKORY	NC		04/24/2025	08/01/2025	0	0	(7,882)	0	0	(7,882)	0	213,382	205,500	0	0	0
1000489614	ALLENTOWN	PA		03/25/2025	08/02/2025	0	0	(1,791)	0	0	(1,791)	0	93,791	92,000	0	0	0
1000490298	DENVER	CO		06/16/2025	07/02/2025	0	0	(13,181)	0	0	(13,181)	0	342,702	329,521	0	0	0
1000491115	ALTAMONTE SPRINGS	FL		05/28/2025	09/01/2025	0	0	(1,709)	0	0	(1,709)	0	39,074	37,365	0	0	0
1000491960	VACAVILLE	CA		05/28/2025	08/01/2025	0	0	(7,776)	0	0	(7,776)	0	396,553	388,777	0	0	0
1000495105	CLEVELAND	OH		06/26/2025	09/01/2025	0	0	(1,948)	0	0	(1,948)	0	101,832	99,885	0	0	0
1000500398	LUSBY	MD		05/05/2025	09/01/2025	0	0	(6,304)	0	0	(6,304)	0	332,554	326,250	0	0	0
7150989	FAIRBANKS	AK		12/27/2023	01/29/2025	315,374	0	(7,622)	0	0	(7,622)	0	315,374	307,752	0	0	0
3142492	LILLIAN	AL		05/23/2023	01/14/2025	525,971	0	(10,787)	0	0	(10,787)	0	525,971	515,184	0	0	0
7149989	HUNTSVILLE	AL		12/20/2023	02/11/2025	225,885	0	(6,565)	0	0	(6,565)	0	225,885	219,319	0	0	0
7153812	CENTER POINT	AL		03/01/2024	03/19/2025	118,577	0	(5,074)	0	0	(5,074)	0	118,577	113,503	0	0	0
7160861	Birmingham	AL		08/08/2024	02/10/2025	76,114	0	(4,295)	0	0	(4,295)	0	76,114	71,819	0	0	0
7153814	CENTER POINT	AL		03/01/2024	03/19/2025	117,926	0	(4,181)	0	0	(4,181)	0	117,926	113,745	0	0	0
7153813	CENTER POINT	AL		03/01/2024	03/19/2025	117,926	0	(4,181)	0	0	(4,181)	0	117,926	113,745	0	0	0
7153815	CENTER POINT	AL		03/01/2024	03/19/2025	117,926	0	(4,181)	0	0	(4,181)	0	117,926	113,745	0	0	0
7136976	BIRMINGHAM	AL		12/20/2022	03/07/2025	75,873	0	(2,117)	0	0	(2,117)	0	75,873	73,757	0	0	0
7146457	DECATUR	AL		09/08/2023	03/19/2025	78,381	0	(1,871)	0	0	(1,871)	0	78,381	76,511	0	0	0
7164890	Birmingham	AL		09/20/2024	02/14/2025	86,673	0	(170)	0	0	(170)	0	86,673	86,503	0	0	0
7149402	MONTGOMERY	AL		11/21/2023	03/10/2025	41,232	0	6,555	0	0	6,555	0	41,232	47,787	0	0	0
7159542	Center Point	AL		07/23/2024	01/27/2025	188,000	0	9,145	0	0	9,145	0	188,000	197,145	0	0	0
7149374	MONTGOMERY	AL		11/21/2023	03/10/2025	50,495	0	10,111	0	0	10,111	0	50,495	60,606	0	0	0
7135203	ORO VALLEY	AZ		11/03/2022	03/06/2025	498,530	0	(9,676)	0	0	(9,676)	0	498,530	488,854	0	0	0
2030783	PHOENIX	AZ		04/18/2018	03/20/2025	396,618	0	(8,714)	0	0	(8,714)	0	396,618	387,904	0	0	0
7157286	Scottsdale	AZ		07/26/2024	02/10/2025	240,113	0	(6,969)	0	0	(6,969)	0	240,113	233,144	0	0	0
7157276	Peoria	AZ		07/26/2024	03/10/2025	200,575	0	(5,822)	0	0	(5,822)	0	200,575	194,754	0	0	0
7138843	BENSON	AZ		02/17/2023	02/03/2025	159,263	0	(826)	0	0	(826)	0	159,263	158,437	0	0	0
7138582	COTTONWOOD	AZ		02/09/2023	01/24/2025	332,378	0	(622)	0	0	(622)	0	332,378	331,755	0	0	0
7148257	MESA	AZ		09/28/2023	01/31/2025	312,201	0	969	0	0	969	0	312,201	313,170	0	0	0
7141068	PHOENIX	AZ		03/03/2023	02/11/2025	292,094	0	3,179	0	0	3,179	0	292,094	295,273	0	0	0
7160495	SAN DIEGO	CA		09/17/2024	02/10/2025	940,259	0	(43,605)	0	0	(43,605)	0	940,259	896,654	0	0	0
3137635	SAN FRANCISCO	CA		01/09/2023	03/12/2025	1,335,935	0	(36,831)	0	0	(36,831)	0	1,335,935	1,299,103	0	0	0
3142187	VENICE	CA		04/19/2023	03/20/2025	1,995,777	0	(33,860)	0	0	(33,860)	0	1,995,777	1,961,917	0	0	0
7148235	SOUTH SAN FRANCISCO	CA		09/28/2023	03/21/2025	994,320	0	(19,117)	0	0	(19,117)	0	994,320	975,202	0	0	0
7163594	Los Angeles	CA		09/27/2024	01/23/2025	1,504,008	0	(18,278)	0	0	(18,278)	0	1,504,008	1,485,729	0	0	0
3134047	COTO DE CAZA	CA		03/03/2022	01/16/2025	1,173,521	0	(16,848)	0	0	(16,848)	0	1,173,521	1,156,673	0	0	0
7148309	VISTA	CA		09/28/2023	03/12/2025	361,782	0	(16,605)	0	0	(16,605)	0	361,782	345,178	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3141436	FALLBROOK	CA		04/27/2023	03/13/2025	516,015	0	(16,015)	0	0	(16,015)	0	516,015	500,000	0	0	0
7157385	Oceanside	CA		07/26/2024	02/10/2025	537,715	0	(15,605)	0	0	(15,605)	0	537,715	522,109	0	0	0
3143025	EL CERRITO	CA		05/04/2023	03/24/2025	891,032	0	(15,124)	0	0	(15,124)	0	891,032	875,908	0	0	0
7163747	Fallbrook	CA		09/27/2024	03/10/2025	833,142	0	(14,288)	0	0	(14,288)	0	833,142	818,855	0	0	0
3141788	OAKLEY	CA		05/17/2023	03/21/2025	526,157	0	(14,105)	0	0	(14,105)	0	526,157	512,051	0	0	0
7157499	FRESNO	CA		07/26/2024	03/10/2025	450,144	0	(13,064)	0	0	(13,064)	0	450,144	437,080	0	0	0
3135469	LOS ANGELES	CA		12/22/2022	02/21/2025	1,222,037	0	(11,279)	0	0	(11,279)	0	1,222,037	1,210,758	0	0	0
7157492	Clovis	CA		07/26/2024	02/10/2025	257,425	0	(7,469)	0	0	(7,469)	0	257,425	249,957	0	0	0
3128387	GRANITE BAY	CA		07/16/2021	02/28/2025	639,946	0	(6,336)	0	0	(6,336)	0	639,946	633,609	0	0	0
7148983	SACRAMENTO	CA		11/09/2023	02/26/2025	205,345	0	(5,957)	0	0	(5,957)	0	205,345	199,389	0	0	0
3129313	INGLEWOOD	CA		09/15/2021	02/27/2025	762,528	0	(3,279)	0	0	(3,279)	0	762,528	759,249	0	0	0
7159980	Long Beach	CA		08/19/2024	03/10/2025	663,151	0	(3,122)	0	0	(3,122)	0	663,151	660,030	0	0	0
3133688	SANTA CLARITA	CA		04/05/2022	03/24/2025	1,037,280	0	0	0	0	0	0	1,037,280	1,037,280	0	0	0
7141385	MORAGA	CA		04/25/2023	02/04/2025	1,018,927	0	0	0	0	0	0	1,018,927	1,018,927	0	0	0
7140540	VISALIA	CA		03/29/2023	02/10/2025	4,370	0	28	0	0	28	0	4,370	4,398	0	0	0
7143213	SACRAMENTO	CA		04/19/2023	03/14/2025	1,192	0	90	0	0	90	0	1,192	1,282	0	0	0
7155812	SANTA CRUZ	CA		04/29/2024	02/10/2025	14,617	0	233	0	0	233	0	14,617	14,850	0	0	0
7162598	SOUTH GATE	CA		10/30/2024	03/10/2025	51,375	0	789	0	0	789	0	51,375	52,163	0	0	0
7136592	LOS ANGELES	CA		01/31/2023	01/28/2025	177,725	0	1,369	0	0	1,369	0	177,725	179,095	0	0	0
7134904	BAKERSFIELD	CA		10/26/2022	02/26/2025	140,296	0	3,979	0	0	3,979	0	140,296	144,275	0	0	0
7143222	TURLOCK	CA		04/19/2023	01/28/2025	172,784	0	9,430	0	0	9,430	0	172,784	182,214	0	0	0
7156043	San Diego	CA		05/21/2024	02/10/2025	189,640	0	16,735	0	0	16,735	0	189,640	206,375	0	0	0
7163315	LOS ALAMITOS	CA		10/30/2024	03/10/2025	326,460	0	57,168	0	0	57,168	0	326,460	383,628	0	0	0
7150168	BREA	CA		12/27/2023	03/11/2025	386,465	0	120,019	0	0	120,019	0	386,465	506,484	0	0	0
3134060	BOULDER	CO		03/29/2022	03/21/2025	1,248,682	0	(16,634)	0	0	(16,634)	0	1,248,682	1,232,048	0	0	0
7150595	BOULDER	CO		12/27/2023	01/08/2025	637,757	0	(15,411)	0	0	(15,411)	0	637,757	622,346	0	0	0
7137470	DENVER	CO		12/27/2022	03/27/2025	390,586	0	(8,054)	0	0	(8,054)	0	390,586	382,531	0	0	0
7159283	Littleton	CO		09/26/2024	03/29/2025	470,771	0	(6,995)	0	0	(6,995)	0	470,771	463,775	0	0	0
7148374	GOLDEN	CO		09/28/2023	03/11/2025	338,105	0	(6,507)	0	0	(6,507)	0	338,105	331,598	0	0	0
7149222	LOVELAND	CO		11/20/2023	03/21/2025	316,657	0	(6,157)	0	0	(6,157)	0	316,657	310,500	0	0	0
7136827	LAKEWOOD	CO		12/13/2022	01/22/2025	424,413	0	(4,577)	0	0	(4,577)	0	424,413	419,836	0	0	0
7135851	HENDERSON	CO		11/15/2022	01/07/2025	330,592	0	2,125	0	0	2,125	0	330,592	332,717	0	0	0
3134367	DELTA	CO		05/11/2022	02/24/2025	329,201	0	10,910	0	0	10,910	0	329,201	340,111	0	0	0
7136255	GREENWOOD VILLAGE	CO		02/07/2023	02/25/2025	706,685	0	27,780	0	0	27,780	0	706,685	734,465	0	0	0
7164055	COLORADO SPRINGS	CO		09/27/2024	01/15/2025	557,756	0	120,631	0	0	120,631	0	557,756	678,386	0	0	0
3143656	DARIEN	CT		06/08/2023	03/26/2025	1,674,438	0	(31,255)	0	0	(31,255)	0	1,674,438	1,643,183	0	0	0
7137503	WEST HARTFORD	CT		12/28/2022	01/24/2025	370,087	0	(12,773)	0	0	(12,773)	0	370,087	357,314	0	0	0
7151909	Danbury	CT		01/09/2024	03/10/2025	340,630	0	(10,732)	0	0	(10,732)	0	340,630	329,899	0	0	0
7145967	WINDHAM	CT		08/01/2023	02/25/2025	201,477	0	(8,471)	0	0	(8,471)	0	201,477	193,005	0	0	0
7153308	BRIDGEPORT	CT		02/09/2024	03/06/2025	253,269	0	(7,269)	0	0	(7,269)	0	253,269	246,001	0	0	0
7163786	North Grosvenordale	CT		09/27/2024	03/10/2025	209,453	0	(4,898)	0	0	(4,898)	0	209,453	204,556	0	0	0
7138003	NEW HAVEN	CT		01/23/2023	01/22/2025	224,712	0	(4,029)	0	0	(4,029)	0	224,712	220,683	0	0	0
7144732	WINSTEAD	CT		05/18/2023	01/31/2025	120,488	0	(3,439)	0	0	(3,439)	0	120,488	117,049	0	0	0
7146240	WATERBURY	CT		08/23/2023	02/26/2025	188,979	0	(3,319)	0	0	(3,319)	0	188,979	185,660	0	0	0
7135387	WINCHESTER	CT		10/28/2022	01/21/2025	143,352	0	386	0	0	386	0	143,352	143,738	0	0	0
7135505	HARTFORD	CT		11/08/2022	01/29/2025	104,595	0	2,653	0	0	2,653	0	104,595	107,249	0	0	0
7135821	WALLINGFORD	CT		11/15/2022	01/31/2025	118,349	0	3,546	0	0	3,546	0	118,349	121,895	0	0	0
3142171	WASHINGTON	DC		04/27/2023	03/24/2025	957,877	0	(24,738)	0	0	(24,738)	0	957,877	933,138	0	0	0
7149509	DOVER	DE		11/28/2023	01/21/2025	172,637	0	(6,862)	0	0	(6,862)	0	172,637	165,774	0	0	0
7158150	Wilmington	DE		06/24/2024	02/06/2025	147,307	0	(5,241)	0	0	(5,241)	0	147,307	142,067	0	0	0
7139162	WILMINGTON	DE		03/24/2023	01/28/2025	115,557	0	1,444	0	0	1,444	0	115,557	117,002	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149774	PORT SAINT JOE	FL		01/31/2024	03/10/2025	1,593,759	0	(50,300)	0	0	(50,300)	0	1,593,759	1,543,460	0	0	0
7155425	West Palm Beach	FL		04/24/2024	03/10/2025	1,681,694	0	(48,694)	0	0	(48,694)	0	1,681,694	1,633,000	0	0	0
3142169	PALMETTO BAY	FL		04/14/2023	02/28/2025	787,146	0	(21,572)	0	0	(21,572)	0	787,146	765,574	0	0	0
7158059	Oakland Park,	FL		06/18/2024	02/25/2025	305,267	0	(14,388)	0	0	(14,388)	0	305,267	290,878	0	0	0
7151342	DAVENPORT	FL		12/27/2023	01/30/2025	424,683	0	(10,271)	0	0	(10,271)	0	424,683	414,412	0	0	0
7150457	LEESBURG	FL		12/27/2023	02/25/2025	417,867	0	(10,107)	0	0	(10,107)	0	417,867	407,760	0	0	0
7140205	MIAMI	FL		02/27/2023	01/17/2025	309,351	0	(9,528)	0	0	(9,528)	0	309,351	299,823	0	0	0
7149993	DESTIN	FL		12/20/2023	02/11/2025	210,409	0	(8,031)	0	0	(8,031)	0	210,409	202,379	0	0	0
7145295	FORT LAUDERDALE	FL		06/14/2023	03/10/2025	459,024	0	(8,008)	0	0	(8,008)	0	459,024	451,015	0	0	0
7163474	PALM BAY	FL		09/27/2024	02/07/2025	301,261	0	(7,621)	0	0	(7,621)	0	301,261	293,640	0	0	0
7138613	ORLANDO	FL		02/08/2023	03/25/2025	203,112	0	(7,619)	0	0	(7,619)	0	203,112	195,493	0	0	0
3133778	PALM BEACH GARDENS	FL		03/09/2022	03/13/2025	647,745	0	(5,059)	0	0	(5,059)	0	647,745	642,686	0	0	0
7151013	JACKSONVILLE	FL		12/27/2023	02/18/2025	204,671	0	(3,976)	0	0	(3,976)	0	204,671	200,695	0	0	0
7144858	Winter Haven	FL		06/05/2023	03/10/2025	154,381	0	(3,782)	0	0	(3,782)	0	154,381	150,599	0	0	0
2019385	COOPER CITY	FL		05/26/2017	03/07/2025	166,019	0	(3,382)	0	0	(3,382)	0	166,019	162,637	0	0	0
7152735	PALMETTO	FL		02/20/2024	03/10/2025	208,863	0	(3,063)	0	0	(3,063)	0	208,863	205,800	0	0	0
7160766	Lehigh Acres	FL		08/07/2024	02/19/2025	272,114	0	(3,021)	0	0	(3,021)	0	272,114	269,093	0	0	0
7146550	BARTOW	FL		09/19/2023	02/12/2025	125,634	0	(2,943)	0	0	(2,943)	0	125,634	122,690	0	0	0
7152212	JACKSONVILLE	FL		01/18/2024	03/18/2025	91,873	0	(2,538)	0	0	(2,538)	0	91,873	89,335	0	0	0
7141066	NAPLES	FL		03/03/2023	03/03/2025	488,634	0	(2,451)	0	0	(2,451)	0	488,634	486,183	0	0	0
7153019	Saint Augustine	FL		02/16/2024	03/10/2025	217,094	0	(2,135)	0	0	(2,135)	0	217,094	214,958	0	0	0
7137317	MIAMI	FL		02/13/2023	01/17/2025	219,780	0	(1,071)	0	0	(1,071)	0	219,780	218,709	0	0	0
3142762	SAINT PETERSBURG	FL		06/28/2023	03/18/2025	364,631	0	(954)	0	0	(954)	0	364,631	363,678	0	0	0
7146293	PENSACOLA	FL		08/30/2023	02/05/2025	107,260	0	(644)	0	0	(644)	0	107,260	106,615	0	0	0
7146670	NEW SMYRNA BEACH	FL		09/25/2023	02/10/2025	15,723	0	(441)	0	0	(441)	0	15,723	15,282	0	0	0
7146666	STUART	FL		09/25/2023	03/10/2025	6,609	0	(216)	0	0	(216)	0	6,609	6,393	0	0	0
7141618	Eaglewood	FL		03/21/2023	02/10/2025	21,379	0	(141)	0	0	(141)	0	21,379	21,239	0	0	0
7147018	HIALEAH	FL		09/25/2023	03/10/2025	1,323	0	(14)	0	0	(14)	0	1,323	1,309	0	0	0
7143305	ORLANDO	FL		04/19/2023	01/08/2025	55,303	0	746	0	0	746	0	55,303	56,049	0	0	0
7137288	WINTER GARDEN	FL		02/09/2023	01/10/2025	309,115	0	1,018	0	0	1,018	0	309,115	310,133	0	0	0
7147521	Plantation	FL		09/25/2023	03/10/2025	277,832	0	1,529	0	0	1,529	0	277,832	279,360	0	0	0
7149720	PALMETTO BAY	FL		01/31/2024	03/10/2025	490,924	0	4,165	0	0	4,165	0	490,924	495,089	0	0	0
7135163	LIGHTHOUSE POINT	FL		12/13/2022	02/11/2025	858,181	0	7,026	0	0	7,026	0	858,181	865,208	0	0	0
7136412	MARATHON	FL		11/29/2022	03/03/2025	404,304	0	7,850	0	0	7,850	0	404,304	412,154	0	0	0
7139076	JACKSONVILLE	FL		03/24/2023	03/10/2025	104,284	0	9,838	0	0	9,838	0	104,284	114,122	0	0	0
7139095	LAND O LAKES	FL		03/24/2023	03/10/2025	189,878	0	22,049	0	0	22,049	0	189,878	211,927	0	0	0
7139471	HALLANDALE	FL		03/30/2023	02/10/2025	174,722	0	44,010	0	0	44,010	0	174,722	218,732	0	0	0
3129998	BOCA GRANDE	FL		12/23/2022	02/04/2025	559,708	0	125,224	0	0	125,224	0	559,708	684,933	0	0	0
7163905	MELBOURNE BEACH	FL		09/27/2024	02/20/2025	567,071	0	149,080	0	0	149,080	0	567,071	716,151	0	0	0
7135071	FAYETTEVILLE	GA		11/17/2022	02/06/2025	694,981	0	(20,715)	0	0	(20,715)	0	694,981	674,267	0	0	0
7150549	LAWRENCEVILLE	GA		12/27/2023	03/19/2025	277,374	0	(6,702)	0	0	(6,702)	0	277,374	270,671	0	0	0
7157060	Atlanta	GA		05/14/2024	01/16/2025	235,872	0	(5,866)	0	0	(5,866)	0	235,872	230,006	0	0	0
7136506	MONROE	GA		02/13/2023	02/10/2025	604,266	0	(3,767)	0	0	(3,767)	0	604,266	600,498	0	0	0
7148564	COLUMBUS	GA		10/23/2023	03/06/2025	162,931	0	(3,293)	0	0	(3,293)	0	162,931	159,639	0	0	0
7142279	VALDOSTA	GA		03/28/2023	03/10/2025	124,164	0	(2,671)	0	0	(2,671)	0	124,164	121,493	0	0	0
7150702	DAWSONVILLE	GA		12/27/2023	03/12/2025	94,432	0	(2,283)	0	0	(2,283)	0	94,432	92,149	0	0	0
7142252	VALDOSTA	GA		03/28/2023	03/10/2025	80,797	0	(840)	0	0	(840)	0	80,797	79,957	0	0	0
7135485	RIVERDALE	GA		11/08/2022	02/03/2025	227,994	0	(42)	0	0	(42)	0	227,994	227,952	0	0	0
7146724	DACULA	GA		09/25/2023	03/10/2025	93,527	0	0	0	0	0	0	93,527	93,527	0	0	0
7162519	Atlanta	GA		09/05/2024	01/27/2025	305,534	0	39	0	0	39	0	305,534	305,574	0	0	0
7164312	Atlanta	GA		09/13/2024	01/24/2025	257,103	0	2,394	0	0	2,394	0	257,103	259,497	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154727	GREENSBORO	GA		03/26/2024	03/10/2025	166,736	0	42,133	0	0	42,133	0	166,736	208,869	0	0	0
7159125	Kailua Kona	HI		09/26/2024	02/10/2025	891,986	0	(27,820)	0	0	(27,820)	0	891,986	864,166	0	0	0
7151093	KAPAA	HI		12/27/2023	02/05/2025	870,012	0	(21,043)	0	0	(21,043)	0	870,012	848,969	0	0	0
7157329	Aurora	IL		07/26/2024	02/10/2025	249,823	0	(7,253)	0	0	(7,253)	0	249,823	242,569	0	0	0
7152699	CHICAGO	IL		01/26/2024	02/18/2025	230,295	0	(6,930)	0	0	(6,930)	0	230,295	223,365	0	0	0
7155083	EVERGREEN PARK	IL		04/05/2024	02/20/2025	256,829	0	(6,027)	0	0	(6,027)	0	256,829	250,802	0	0	0
7137374	DOLTON	IL		12/27/2022	02/26/2025	128,728	0	(4,817)	0	0	(4,817)	0	128,728	123,911	0	0	0
7146212	CHICAGO	IL		08/21/2023	03/07/2025	152,656	0	(4,239)	0	0	(4,239)	0	152,656	148,418	0	0	0
7138012	BELLEVILLE	IL		01/23/2023	01/08/2025	107,487	0	(4,070)	0	0	(4,070)	0	107,487	103,417	0	0	0
7162355	Round Lake Beach	IL		09/04/2024	03/05/2025	131,358	0	(3,764)	0	0	(3,764)	0	131,358	127,595	0	0	0
7152746	GLEN ELLYN	IL		02/20/2024	02/10/2025	249,590	0	(3,662)	0	0	(3,662)	0	249,590	245,928	0	0	0
7148511	CHICAGO	IL		10/11/2023	02/24/2025	390,107	0	(3,536)	0	0	(3,536)	0	390,107	386,571	0	0	0
7135689	AURORA	IL		11/22/2022	01/24/2025	172,657	0	(3,449)	0	0	(3,449)	0	172,657	169,208	0	0	0
7136008	CHICAGO	IL		11/22/2022	03/18/2025	313,861	0	(1,490)	0	0	(1,490)	0	313,861	312,370	0	0	0
7147364	ORLAND PARK	IL		09/25/2023	03/03/2025	6,627	0	0	0	0	0	0	6,627	6,627	0	0	0
7146962	BLUE ISLAND	IL		09/25/2023	03/10/2025	2,983	0	6	0	0	6	0	2,983	2,989	0	0	0
7158481	Chicago	IL		07/09/2024	01/02/2025	215,697	0	25	0	0	25	0	215,697	215,722	0	0	0
7155788	NORMAL	IL		04/29/2024	03/10/2025	56,146	0	2,327	0	0	2,327	0	56,146	58,472	0	0	0
7141611	AURORA	IL		05/05/2023	02/10/2025	140,154	0	2,394	0	0	2,394	0	140,154	142,547	0	0	0
7156111	Oak Lawn	IL		05/21/2024	03/10/2025	53,509	0	2,431	0	0	2,431	0	53,509	55,940	0	0	0
7147133	CHICAGO	IL		09/25/2023	02/10/2025	28,695	0	5,175	0	0	5,175	0	28,695	33,870	0	0	0
7148917	INDIANAPOLIS	IN		11/03/2023	01/06/2025	193,812	0	(3,710)	0	0	(3,710)	0	193,812	190,102	0	0	0
7135228	CUMBERLAND	IN		11/07/2022	03/11/2025	355,472	0	(2,562)	0	0	(2,562)	0	355,472	352,911	0	0	0
7152764	INGALLS	IN		02/20/2024	03/10/2025	100,569	0	(1,478)	0	0	(1,478)	0	100,569	99,092	0	0	0
7144904	Indianapolis	IN		06/05/2023	02/10/2025	107,010	0	(798)	0	0	(798)	0	107,010	106,211	0	0	0
7137779	MISHAWAKA	IN		01/18/2023	02/28/2025	94,605	0	(325)	0	0	(325)	0	94,605	94,280	0	0	0
7157962	South Bend	IN		06/14/2024	01/17/2025	167,856	0	15	0	0	15	0	167,856	167,871	0	0	0
7143293	INDIANAPOLIS	IN		04/19/2023	01/28/2025	87,858	0	1,185	0	0	1,185	0	87,858	89,042	0	0	0
7135601	EAST CHICAGO	IN		11/22/2022	02/20/2025	316,556	0	4,059	0	0	4,059	0	316,556	320,616	0	0	0
7157029	LEAVENWORTH	KS		05/10/2024	02/25/2025	76,334	0	(3,445)	0	0	(3,445)	0	76,334	72,889	0	0	0
7153941	DAYTON	KY		03/11/2024	03/25/2025	170,881	0	(5,393)	0	0	(5,393)	0	170,881	165,488	0	0	0
7149870	OWENSBORO	KY		12/08/2023	03/17/2025	119,667	0	(4,404)	0	0	(4,404)	0	119,667	115,263	0	0	0
7153881	ERLANGER	KY		03/08/2024	01/31/2025	138,871	0	(1,995)	0	0	(1,995)	0	138,871	136,876	0	0	0
7156797	COVINGTON	KY		05/01/2024	03/25/2025	158,146	0	(1,412)	0	0	(1,412)	0	158,146	156,735	0	0	0
7151483	NEW ORLEANS	LA		12/27/2023	02/27/2025	255,351	0	(6,170)	0	0	(6,170)	0	255,351	249,180	0	0	0
7156978	DUSON	LA		05/10/2024	03/19/2025	115,086	0	(3,094)	0	0	(3,094)	0	115,086	111,992	0	0	0
7136684	BATON ROUGE	LA		12/09/2022	01/31/2025	79,581	0	(2,978)	0	0	(2,978)	0	79,581	76,603	0	0	0
7157752	Brockton	MA		06/05/2024	01/08/2025	385,593	0	(11,139)	0	0	(11,139)	0	385,593	374,454	0	0	0
7163480	SOUTH YARMOUTH	MA		09/27/2024	01/07/2025	352,372	0	(8,441)	0	0	(8,441)	0	352,372	343,932	0	0	0
7154027	NEW BEDFORD	MA		03/15/2024	03/12/2025	366,516	0	(8,269)	0	0	(8,269)	0	366,516	358,247	0	0	0
7135143	MARSHFIELD	MA		11/14/2022	01/16/2025	337,631	0	(5,595)	0	0	(5,595)	0	337,631	332,036	0	0	0
7143016	HOLYOKE	MA		04/12/2023	03/11/2025	223,898	0	0	0	0	0	0	223,898	223,898	0	0	0
7152168	BALTIMORE	MD		01/16/2024	01/16/2025	194,651	0	(7,151)	0	0	(7,151)	0	194,651	187,500	0	0	0
7152843	BALTIMORE	MD		02/20/2024	02/10/2025	142,587	0	(6,753)	0	0	(6,753)	0	142,587	135,834	0	0	0
7146134	CURTIS BAY	MD		08/15/2023	02/05/2025	257,888	0	(5,475)	0	0	(5,475)	0	257,888	252,413	0	0	0
7137456	DUNDALK	MD		12/27/2022	03/05/2025	164,787	0	(5,288)	0	0	(5,288)	0	164,787	159,499	0	0	0
7142450	BALTIMORE	MD		03/30/2023	03/10/2025	112,323	0	(4,782)	0	0	(4,782)	0	112,323	107,540	0	0	0
7142096	Gwynn Oak	MD		03/23/2023	02/10/2025	259,757	0	(4,055)	0	0	(4,055)	0	259,757	255,702	0	0	0
7140171	BALTIMORE	MD		02/27/2023	03/05/2025	173,731	0	(3,458)	0	0	(3,458)	0	173,731	170,272	0	0	0
7142092	Baltimore	MD		03/23/2023	02/10/2025	150,687	0	(1,593)	0	0	(1,593)	0	150,687	149,094	0	0	0
3143721	MARYDEL	MD		07/07/2023	01/27/2025	237,345	0	(529)	0	0	(529)	0	237,345	236,816	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7135775	BALTIMORE	MD		11/22/2022	02/25/2025	203,880	0	0	0	0	0	0	203,880	203,880	0	0	0
7158202	Baltimore	MD		07/02/2024	01/01/2025	89,391	0	14	0	0	14	0	89,391	89,405	0	0	0
7143515	ADELPHI	MD		04/19/2023	02/03/2025	64,548	0	2,507	0	0	2,507	0	64,548	67,055	0	0	0
7149006	GAITHERSBURG	MD		11/10/2023	01/31/2025	191,546	0	37,606	0	0	37,606	0	191,546	229,152	0	0	0
7160301	Detroit	MI		09/17/2024	03/10/2025	272,511	0	(9,783)	0	0	(9,783)	0	272,511	262,729	0	0	0
7145168	WARREN	MI		06/09/2023	03/10/2025	104,372	0	(4,241)	0	0	(4,241)	0	104,372	100,132	0	0	0
7157028	NILES	MI		05/10/2024	01/13/2025	127,821	0	(3,901)	0	0	(3,901)	0	127,821	123,920	0	0	0
7152571	DETROIT	MI		02/14/2024	02/10/2025	86,659	0	(3,311)	0	0	(3,311)	0	86,659	83,349	0	0	0
7138341	MUSKEGON	MI		01/30/2023	03/25/2025	141,995	0	(1,882)	0	0	(1,882)	0	141,995	140,113	0	0	0
7161352	Detroit	MI		08/23/2024	01/16/2025	97,390	0	(135)	0	0	(135)	0	97,390	97,254	0	0	0
7135493	PORT HURON	MI		11/08/2022	01/22/2025	117,314	0	34	0	0	34	0	117,314	117,348	0	0	0
7140734	FARWELL	MN		03/29/2023	02/10/2025	107,549	0	7,094	0	0	7,094	0	107,549	114,643	0	0	0
7157469	Belton	MO		07/26/2024	03/10/2025	250,586	0	(7,270)	0	0	(7,270)	0	250,586	243,316	0	0	0
7142005	KANSAS CITY	MO		03/24/2023	03/10/2025	136,392	0	(3,925)	0	0	(3,925)	0	136,392	132,467	0	0	0
7157044	FLORISSANT	MO		05/10/2024	03/13/2025	107,792	0	(3,265)	0	0	(3,265)	0	107,792	104,527	0	0	0
7144963	SAINT LOUIS	MO		05/31/2023	03/17/2025	83,234	0	(2,792)	0	0	(2,792)	0	83,234	80,442	0	0	0
7158219	St. Louis	MO		07/02/2024	03/19/2025	77,221	0	(2,475)	0	0	(2,475)	0	77,221	74,746	0	0	0
7160509	North Topsail Beach	NC		09/17/2024	02/10/2025	386,164	0	(18,063)	0	0	(18,063)	0	386,164	368,101	0	0	0
7157925	Charlotte	NC		06/11/2024	02/06/2025	249,025	0	(11,806)	0	0	(11,806)	0	249,025	237,220	0	0	0
7135901	CHARLOTTE	NC		01/11/2023	02/05/2025	330,213	0	(9,463)	0	0	(9,463)	0	330,213	320,750	0	0	0
7149521	Wilmington	NC		11/28/2023	01/16/2025	248,713	0	(8,353)	0	0	(8,353)	0	248,713	240,360	0	0	0
7150469	ASHEVILLE	NC		12/27/2023	02/28/2025	283,987	0	(6,869)	0	0	(6,869)	0	283,987	277,119	0	0	0
7150044	HAMPSTEAD	NC		12/20/2023	02/20/2025	228,894	0	(6,645)	0	0	(6,645)	0	228,894	222,249	0	0	0
7150694	CHARLOTTE	NC		12/27/2023	03/26/2025	270,269	0	(6,530)	0	0	(6,530)	0	270,269	263,739	0	0	0
7162168	Greensboro	NC		08/28/2024	02/06/2025	148,392	0	(6,378)	0	0	(6,378)	0	148,392	142,015	0	0	0
7159880	Concord	NC		08/19/2024	03/10/2025	265,413	0	(5,741)	0	0	(5,741)	0	265,413	259,672	0	0	0
7140194	BURLINGTON	NC		02/27/2023	03/06/2025	168,034	0	(4,506)	0	0	(4,506)	0	168,034	163,529	0	0	0
7150277	LOUISBURG	NC		12/27/2023	03/11/2025	256,121	0	(4,309)	0	0	(4,309)	0	256,121	251,812	0	0	0
7145893	DURHAM	NC		07/31/2023	02/26/2025	116,280	0	(698)	0	0	(698)	0	116,280	115,582	0	0	0
7164941	Graham	NC		09/23/2024	02/28/2025	244,198	0	16	0	0	16	0	244,198	244,214	0	0	0
2001701	HUNTERSVILLE	NC		12/23/2022	03/13/2025	11,677	0	694	0	0	694	0	11,677	12,371	0	0	0
3134616	MONROE	NC		11/18/2022	03/04/2025	436,381	0	1,263	0	0	1,263	0	436,381	437,644	0	0	0
7147261	MOREHEAD CITY	NC		09/25/2023	02/10/2025	44,770	0	2,440	0	0	2,440	0	44,770	47,210	0	0	0
7160707	Fayetteville	NC		08/02/2024	01/27/2025	166,500	0	7,363	0	0	7,363	0	166,500	173,863	0	0	0
7154173	Mooresville	NC		05/13/2024	03/10/2025	543,232	0	90,271	0	0	90,271	0	543,232	633,502	0	0	0
7153577	IRVINGTON	NJ		02/21/2024	01/21/2025	442,019	0	(18,374)	0	0	(18,374)	0	442,019	423,644	0	0	0
7138800	IRVINGTON	NJ		02/15/2023	02/27/2025	427,345	0	(15,803)	0	0	(15,803)	0	427,345	411,541	0	0	0
7134596	WANTAGE	NJ		12/08/2022	01/24/2025	354,470	0	(10,390)	0	0	(10,390)	0	354,470	344,081	0	0	0
7138632	NEWARK	NJ		02/08/2023	02/26/2025	249,314	0	(9,347)	0	0	(9,347)	0	249,314	239,967	0	0	0
7136969	TOMS RIVER	NJ		12/20/2022	03/12/2025	334,240	0	(8,770)	0	0	(8,770)	0	334,240	325,470	0	0	0
7162552	Toms River	NJ		09/05/2024	01/23/2025	341,921	0	(6,685)	0	0	(6,685)	0	341,921	335,236	0	0	0
7147883	HAMPTON	NJ		09/26/2023	03/27/2025	335,901	0	(6,004)	0	0	(6,004)	0	335,901	329,897	0	0	0
7147937	JACKSON TOWNSHIP	NJ		10/03/2023	03/06/2025	320,259	0	(5,423)	0	0	(5,423)	0	320,259	314,836	0	0	0
7137231	TRENTON	NJ		12/21/2022	03/05/2025	144,322	0	(4,182)	0	0	(4,182)	0	144,322	140,140	0	0	0
7145430	CHERRY HILL	NJ		06/27/2023	02/25/2025	172,515	0	(3,229)	0	0	(3,229)	0	172,515	169,285	0	0	0
7148479	SICKLERVILLE (WINSLOW	NJ		10/06/2023	03/24/2025	99,831	0	(2,545)	0	0	(2,545)	0	99,831	97,287	0	0	0
7152988	NEWARK	NJ		02/01/2024	02/26/2025	518,592	0	(2,271)	0	0	(2,271)	0	518,592	516,321	0	0	0
3142488	RIVER EDGE	NJ		06/08/2023	02/20/2025	22,313	0	(261)	0	0	(261)	0	22,313	22,053	0	0	0
7161183	Newark	NJ		08/19/2024	02/24/2025	522,285	0	41	0	0	41	0	522,285	522,326	0	0	0
7141561	MOUNT HOLLY	NJ		03/20/2023	03/10/2025	134,939	0	495	0	0	495	0	134,939	135,434	0	0	0
7145794	GLASSBORO	NJ		07/19/2023	01/16/2025	148,457	0	3,262	0	0	3,262	0	148,457	151,719	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138097	LAS VEGAS	NV		01/26/2023	03/26/2025	500,772	0	(18,709)	0	0	(18,709)	0	500,772	482,063	0	0	0
3132502	LAS VEGAS	NV		10/12/2021	01/24/2025	645,775	0	(9,909)	0	0	(9,909)	0	645,775	635,866	0	0	0
7150943	LAS VEGAS	NV		12/27/2023	02/25/2025	260,300	0	(5,064)	0	0	(5,064)	0	260,300	255,236	0	0	0
2019345	RENO	NV		12/23/2022	02/13/2025	46,973	0	7,311	0	0	7,311	0	46,973	54,284	0	0	0
7149846	BRONX	NY		01/31/2024	03/10/2025	772,128	0	(33,006)	0	0	(33,006)	0	772,128	739,122	0	0	0
7152405	Hampton Bays	NY		01/26/2024	03/10/2025	698,959	0	(23,003)	0	0	(23,003)	0	698,959	675,957	0	0	0
7158192	The Bronx	NY		07/02/2024	01/30/2025	715,222	0	(13,972)	0	0	(13,972)	0	715,222	701,250	0	0	0
7153209	ALBANY	NY		02/09/2024	02/10/2025	226,723	0	(5,395)	0	0	(5,395)	0	226,723	221,328	0	0	0
7158988	Bronx	NY		07/17/2024	03/07/2025	813,499	0	(2,372)	0	0	(2,372)	0	813,499	811,127	0	0	0
7148433	FAIRPORT	NY		10/06/2023	01/14/2025	188,018	0	(935)	0	0	(935)	0	188,018	187,083	0	0	0
7143079	OYSTER BAY	NY		04/19/2023	03/11/2025	571,690	0	(772)	0	0	(772)	0	571,690	570,918	0	0	0
7162244	Selden	NY		08/27/2024	03/07/2025	369,923	0	(222)	0	0	(222)	0	369,923	369,701	0	0	0
7147921	ROCHESTER	NY		09/28/2023	01/14/2025	166,119	0	230	0	0	230	0	166,119	166,348	0	0	0
7135739	JAY	NY		11/22/2022	03/27/2025	222,656	0	3,323	0	0	3,323	0	222,656	225,978	0	0	0
7139823	JAMAICA	NY		03/30/2023	02/10/2025	139,887	0	16,043	0	0	16,043	0	139,887	155,930	0	0	0
7156686	Briarwood	NY		05/21/2024	02/10/2025	437,112	0	56,061	0	0	56,061	0	437,112	493,173	0	0	0
7150604	SOLON	OH		12/27/2023	01/31/2025	277,499	0	(6,708)	0	0	(6,708)	0	277,499	270,790	0	0	0
7153029	STOW	OH		02/16/2024	03/10/2025	225,356	0	(6,525)	0	0	(6,525)	0	225,356	218,832	0	0	0
7152038	CLEVELAND	OH		01/16/2024	01/07/2025	177,306	0	(6,006)	0	0	(6,006)	0	177,306	171,300	0	0	0
7162553	Westerville	OH		09/05/2024	03/25/2025	258,103	0	(5,047)	0	0	(5,047)	0	258,103	253,056	0	0	0
7148977	Columbus	OH		11/06/2023	02/03/2025	230,205	0	(4,682)	0	0	(4,682)	0	230,205	225,523	0	0	0
7137818	CLEVELAND	OH		01/18/2023	03/18/2025	153,316	0	(4,535)	0	0	(4,535)	0	153,316	148,781	0	0	0
7158510	Maple Heights	OH		07/11/2024	02/06/2025	105,275	0	(4,368)	0	0	(4,368)	0	105,275	100,907	0	0	0
7149455	Cleveland	OH		11/27/2023	02/06/2025	99,606	0	(4,290)	0	0	(4,290)	0	99,606	95,316	0	0	0
7158411	Cincinnati	OH		07/08/2024	01/07/2025	119,779	0	(4,219)	0	0	(4,219)	0	119,779	115,560	0	0	0
7151896	WILLIAMSBURG	OH		01/05/2024	03/20/2025	141,874	0	(3,272)	0	0	(3,272)	0	141,874	138,601	0	0	0
7138169	CLEVELAND	OH		01/30/2023	01/24/2025	112,076	0	(2,159)	0	0	(2,159)	0	112,076	109,917	0	0	0
7152277	Tipp City	OH		01/18/2024	03/10/2025	175,993	0	(1,900)	0	0	(1,900)	0	175,993	174,093	0	0	0
7147929	CINCINNATI	OH		09/28/2023	01/10/2025	82,582	0	(1,286)	0	0	(1,286)	0	82,582	81,295	0	0	0
7145453	DAYTON	OH		06/27/2023	03/13/2025	165,320	0	(1,013)	0	0	(1,013)	0	165,320	164,307	0	0	0
7134958	MOUNT VERNON	OH		10/26/2022	01/27/2025	144,055	0	(859)	0	0	(859)	0	144,055	143,196	0	0	0
7157105	Toledo	OH		05/15/2024	01/17/2025	115,720	0	(286)	0	0	(286)	0	115,720	115,434	0	0	0
7163363	Cleveland	OH		09/13/2024	03/07/2025	142,647	0	14	0	0	14	0	142,647	142,661	0	0	0
7145454	DAYTON	OH		06/27/2023	03/03/2025	99,691	0	172	0	0	172	0	99,691	99,862	0	0	0
7135829	NEWBURGH HEIGHTS	OH		11/15/2022	01/14/2025	86,359	0	1,970	0	0	1,970	0	86,359	88,329	0	0	0
7164062	CINCINNATI	OH		09/27/2024	01/10/2025	26,898	0	2,188	0	0	2,188	0	26,898	29,086	0	0	0
7135908	MANSFIELD	OH		12/19/2022	03/17/2025	446,861	0	3,622	0	0	3,622	0	446,861	450,482	0	0	0
7160362	Yukon	OK		09/17/2024	03/10/2025	234,707	0	(12,091)	0	0	(12,091)	0	234,707	222,616	0	0	0
7158505	Tulsa	OK		07/11/2024	01/23/2025	162,319	0	(8,794)	0	0	(8,794)	0	162,319	153,525	0	0	0
3144346	PORTLAND	OR		06/16/2023	01/15/2025	981,886	0	(18,654)	0	0	(18,654)	0	981,886	963,232	0	0	0
7157397	Hood River	OR		07/26/2024	03/10/2025	466,432	0	(13,533)	0	0	(13,533)	0	466,432	452,899	0	0	0
7150682	GRESHAM	OR		12/27/2023	03/21/2025	385,477	0	(9,321)	0	0	(9,321)	0	385,477	376,155	0	0	0
7157376	Beaverton	OR		07/26/2024	03/10/2025	308,112	0	(8,938)	0	0	(8,938)	0	308,112	299,173	0	0	0
3141855	MCMINNVILLE	OR		04/18/2023	01/22/2025	19,310	0	(97)	0	0	(97)	0	19,310	19,213	0	0	0
7146897	GRESHAM	OR		09/25/2023	03/10/2025	217,522	0	44,578	0	0	44,578	0	217,522	262,100	0	0	0
7152913	NORRISTOWN	PA		02/01/2024	03/13/2025	242,906	0	(8,275)	0	0	(8,275)	0	242,906	234,632	0	0	0
7138802	SCRANTON	PA		02/15/2023	01/24/2025	191,764	0	(7,088)	0	0	(7,088)	0	191,764	184,675	0	0	0
7163476	ERIE	PA		09/27/2024	02/27/2025	248,124	0	(6,789)	0	0	(6,789)	0	248,124	241,335	0	0	0
7138397	OXFORD	PA		02/08/2023	03/20/2025	252,886	0	(4,879)	0	0	(4,879)	0	252,886	248,008	0	0	0
7137980	OXFORD	PA		01/23/2023	03/20/2025	202,413	0	(3,278)	0	0	(3,278)	0	202,413	199,135	0	0	0
7146623	HARRISBURG	PA		09/26/2023	02/12/2025	205,214	0	(3,167)	0	0	(3,167)	0	205,214	202,047	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7152468	Annville	PA		02/14/2024	02/10/2025	171,651	0	(1,686)	0	0	(1,686)	0	171,651	169,965	0	0	0
7152946	CARBONDALE	PA		02/01/2024	01/23/2025	130,193	0	(1,280)	0	0	(1,280)	0	130,193	128,913	0	0	0
7146232	York	PA		08/23/2023	03/10/2025	123,791	0	(1,215)	0	0	(1,215)	0	123,791	122,576	0	0	0
7151906	Philadelphia	PA		01/09/2024	02/10/2025	132,619	0	(1,208)	0	0	(1,208)	0	132,619	131,411	0	0	0
7151904	Philadelphia	PA		01/09/2024	03/10/2025	117,730	0	(1,073)	0	0	(1,073)	0	117,730	116,657	0	0	0
7155147	Altoona	PA		04/09/2024	03/10/2025	105,416	0	(1,038)	0	0	(1,038)	0	105,416	104,378	0	0	0
2023279	PHILADELPHIA	PA		05/26/2017	02/11/2025	9,035	0	(1)	0	0	(1)	0	9,035	9,034	0	0	0
7137505	PHILADELPHIA	PA		12/28/2022	01/08/2025	86,284	0	0	0	0	0	0	86,284	86,284	0	0	0
7156849	YORK	PA		05/10/2024	02/19/2025	130,596	0	0	0	0	0	0	130,596	130,596	0	0	0
7157731	Middletown	PA		06/04/2024	02/25/2025	392,775	0	0	0	0	0	0	392,775	392,775	0	0	0
7147277	PITTSBURGH	PA		09/25/2023	02/10/2025	1,044	0	10	0	0	10	0	1,044	1,054	0	0	0
7155322	YORK	PA		04/19/2024	01/28/2025	141,640	0	28	0	0	28	0	141,640	141,669	0	0	0
7135863	CHESTER	PA		11/15/2022	03/11/2025	73,338	0	154	0	0	154	0	73,338	73,492	0	0	0
7143406	PHILADELPHIA	PA		04/19/2023	03/10/2025	168,876	0	2,278	0	0	2,278	0	168,876	171,154	0	0	0
7160576	ISLE OF PALMS	SC		09/17/2024	02/10/2025	1,412,791	0	(70,781)	0	0	(70,781)	0	1,412,791	1,342,011	0	0	0
7135921	MOUNT PLEASANT	SC		12/21/2022	01/28/2025	575,319	0	(16,044)	0	0	(16,044)	0	575,319	559,275	0	0	0
3141850	JOHNS ISLAND	SC		06/28/2023	01/21/2025	601,188	0	(11,902)	0	0	(11,902)	0	601,188	589,286	0	0	0
3132206	CHARLESTON	SC		10/26/2021	03/27/2025	555,250	0	(10,417)	0	0	(10,417)	0	555,250	544,833	0	0	0
7139384	COLUMBIA	SC		03/30/2023	03/10/2025	21,359	0	633	0	0	633	0	21,359	21,992	0	0	0
7151808	VANCE	SC		01/11/2024	02/10/2025	49,375	0	2,392	0	0	2,392	0	49,375	51,767	0	0	0
7150676	CORDOVA	TN		12/27/2023	01/15/2025	202,975	0	(4,908)	0	0	(4,908)	0	202,975	198,067	0	0	0
7149217	KNOXVILLE	TN		11/17/2023	01/24/2025	226,657	0	(2,570)	0	0	(2,570)	0	226,657	224,087	0	0	0
7150385	NASHVILLE	TN		12/27/2023	02/27/2025	228,291	0	(1,238)	0	0	(1,238)	0	228,291	227,054	0	0	0
7135408	MEMPHIS	TN		10/28/2022	02/26/2025	79,657	0	(284)	0	0	(284)	0	79,657	79,372	0	0	0
7143401	CORDOVA	TN		04/19/2023	01/16/2025	91,581	0	2,147	0	0	2,147	0	91,581	93,728	0	0	0
7151671	MURFREESBORO	TN		01/11/2024	02/10/2025	79,485	0	8,825	0	0	8,825	0	79,485	88,311	0	0	0
3141796	LIBERTY HILL	TX		05/01/2023	03/14/2025	737,861	0	(20,325)	0	0	(20,325)	0	737,861	717,536	0	0	0
7160321	Roanoke	TX		09/17/2024	02/10/2025	370,447	0	(13,293)	0	0	(13,293)	0	370,447	357,154	0	0	0
7151302	SAN ANTONIO	TX		12/27/2023	03/27/2025	297,798	0	(6,687)	0	0	(6,687)	0	297,798	291,111	0	0	0
3122087	GALVESTON	TX		10/21/2019	03/19/2025	503,782	0	(5,634)	0	0	(5,634)	0	503,782	498,148	0	0	0
7135174	MISSOURI CITY	TX		11/16/2022	01/13/2025	738,046	0	(5,148)	0	0	(5,148)	0	738,046	732,898	0	0	0
7140298	KILLEEN	TX		02/24/2023	01/16/2025	276,322	0	(3,657)	0	0	(3,657)	0	276,322	272,665	0	0	0
7138506	LUBBOCK	TX		02/10/2023	03/28/2025	106,542	0	(2,686)	0	0	(2,686)	0	106,542	103,856	0	0	0
3130519	SPRING	TX		09/23/2021	02/28/2025	938,950	0	(1,832)	0	0	(1,832)	0	938,950	937,118	0	0	0
7135187	SAVANNAH	TX		11/16/2022	01/08/2025	11,337	0	(82)	0	0	(82)	0	11,337	11,255	0	0	0
7135136	DALLAS	TX		11/15/2022	02/21/2025	1,979,644	0	0	0	0	0	0	1,979,644	1,979,644	0	0	0
7145904	SALADO	TX		07/31/2023	03/26/2025	265,801	0	33	0	0	33	0	265,801	265,834	0	0	0
7140630	TOMBALL	TX		03/29/2023	03/10/2025	30,646	0	836	0	0	836	0	30,646	31,482	0	0	0
3133132	JACKSONS' GAP	AL		12/20/2021	03/27/2025	582,673	0	(6,281)	0	0	(6,281)	0	582,673	576,392	0	0	0
7159962	St George	UT		08/19/2024	03/10/2025	877,371	0	(14,891)	0	0	(14,891)	0	877,371	862,480	0	0	0
3133511	HOLLADAY	UT		09/01/2023	02/24/2025	885,745	0	(7,359)	0	0	(7,359)	0	885,745	878,386	0	0	0
7163506	SPANISH FORK	UT		09/27/2024	03/17/2025	182,136	0	(5,595)	0	0	(5,595)	0	182,136	176,541	0	0	0
3137691	NAPLES	UT		03/02/2023	03/18/2025	285,591	0	3,606	0	0	3,606	0	285,591	289,197	0	0	0
7137472	RICHMOND	VA		12/27/2022	03/12/2025	377,960	0	(14,448)	0	0	(14,448)	0	377,960	363,511	0	0	0
7135957	FALLS CHURCH	VA		12/02/2022	03/12/2025	442,214	0	(12,333)	0	0	(12,333)	0	442,214	429,880	0	0	0
7151109	OAKTON	VA		12/27/2023	03/28/2025	251,016	0	(6,067)	0	0	(6,067)	0	251,016	244,949	0	0	0
7144162	NORFOLK	VA		04/26/2023	02/14/2025	189,543	0	955	0	0	955	0	189,543	190,497	0	0	0
7158423	Roanoke	VA		07/08/2024	01/17/2025	155,034	0	5,293	0	0	5,293	0	155,034	160,327	0	0	0
7140604	DANBY	VT		03/29/2023	03/10/2025	5,276	0	97	0	0	97	0	5,276	5,373	0	0	0
3142869	SEATTLE	WA		05/11/2023	03/26/2025	698,365	0	(13,811)	0	0	(13,811)	0	698,365	684,554	0	0	0
7140198	TACOMA	WA		02/27/2023	01/23/2025	331,776	0	(9,321)	0	0	(9,321)	0	331,776	322,455	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7159855	Enumclaw	WA		08/19/2024	02/10/2025	599,437	0	(4,346)	0	0	(4,346)	0	599,437	595,091	0	0	0
3129087	SEATTLE	WA		07/16/2021	02/19/2025	237,967	0	(3,366)	0	0	(3,366)	0	237,967	234,602	0	0	0
7148853	MILWAUKEE	WI		11/02/2023	03/13/2025	94,591	0	(3,224)	0	0	(3,224)	0	94,591	91,367	0	0	0
7140935	MILWAUKEE	WI		03/06/2023	03/03/2025	80,000	0	341	0	0	341	0	80,000	80,341	0	0	0
7148200	WAUKESHA	WI		09/28/2023	01/09/2025	218,287	0	42,363	0	0	42,363	0	218,287	260,650	0	0	0
1000439001	SALT LAKE CITY	UT		10/30/2024	03/10/2025	240,451	0	(13,451)	0	0	(13,451)	0	240,451	227,000	0	0	0
1000441709	Virginia Beach	VA		10/04/2024	01/28/2025	238,453	0	17	0	0	17	0	238,453	238,470	0	0	0
1000443192	Spooner	WI		12/09/2024	03/10/2025	116,911	0	(5,544)	0	0	(5,544)	0	116,911	111,367	0	0	0
1000444696	West Haven	CT		10/11/2024	02/26/2025	307,426	0	(8,177)	0	0	(8,177)	0	307,426	299,249	0	0	0
1000444995	Detroit	MI		10/25/2024	01/28/2025	80,178	0	2	0	0	2	0	80,178	80,180	0	0	0
1000446309	CLEARLAKE OAKS	CA		12/27/2024	03/10/2025	73,365	0	(1,413)	0	0	(1,413)	0	73,365	71,952	0	0	0
1000447541	Biloxi	MS		12/11/2024	03/12/2025	179,303	0	(3,223)	0	0	(3,223)	0	179,303	176,079	0	0	0
1000448471	Island Heights	NJ		10/28/2024	02/10/2025	475,576	0	(7,210)	0	0	(7,210)	0	475,576	468,366	0	0	0
1000448869	Philadelphia	PA		10/29/2024	02/20/2025	350,518	0	(119)	0	0	(119)	0	350,518	350,399	0	0	0
1000449047	Westerville	OH		10/29/2024	03/21/2025	318,177	0	(6,346)	0	0	(6,346)	0	318,177	311,831	0	0	0
1000449406	Converse	TX		10/29/2024	02/28/2025	197,939	0	15	0	0	15	0	197,939	197,954	0	0	0
1000449412	Gahanna	OH		10/29/2024	03/18/2025	161,889	0	(4,709)	0	0	(4,709)	0	161,889	157,180	0	0	0
1000452024	Sumter	SC		11/01/2024	01/17/2025	242,719	0	(7,004)	0	0	(7,004)	0	242,719	235,715	0	0	0
1000453304	Mesquite	TX		12/12/2024	02/10/2025	144,836	0	30,464	0	0	30,464	0	144,836	175,300	0	0	0
1000454139	Akron	OH		11/06/2024	02/10/2025	74,084	0	(1,152)	0	0	(1,152)	0	74,084	72,932	0	0	0
1000455311	Kansas City	MO		11/12/2024	02/20/2025	232,355	0	11	0	0	11	0	232,355	232,366	0	0	0
1000455339	Saint Louis	MO		11/12/2024	02/24/2025	85,556	0	(3,018)	0	0	(3,018)	0	85,556	82,537	0	0	0
1000457723	Greenville	NC		11/20/2024	02/25/2025	266,503	0	(4,511)	0	0	(4,511)	0	266,503	261,992	0	0	0
1000457838	Chicago	IL		11/20/2024	01/23/2025	323,550	0	(8,550)	0	0	(8,550)	0	323,550	315,000	0	0	0
1000462734	Kansas City	KS		11/25/2024	03/07/2025	141,172	0	(4,672)	0	0	(4,672)	0	141,172	136,500	0	0	0
1000462736	Roseville	CA		11/25/2024	03/17/2025	276,965	0	(8,290)	0	0	(8,290)	0	276,965	268,675	0	0	0
1000462866	Pennsauken Township	NJ		11/25/2024	02/14/2025	164,998	0	(4,943)	0	0	(4,943)	0	164,998	160,055	0	0	0
1000462939	Columbia	SC		11/25/2024	02/20/2025	268,133	0	(2,483)	0	0	(2,483)	0	268,133	265,650	0	0	0
1000463199	TROY	MI		01/30/2025	02/19/2025	0	0	(6,581)	0	0	(6,581)	0	335,616	329,035	0	0	0
1000465521	Lawrence	KS		12/04/2024	03/18/2025	334,633	0	(9,633)	0	0	(9,633)	0	334,633	325,000	0	0	0
1000469807	Adams	MA		01/10/2025	02/24/2025	0	0	(4,195)	0	0	(4,195)	0	221,695	217,500	0	0	0
1000463081	GLENDALE	CA		01/30/2025	05/21/2025	0	0	0	0	0	0	0	1,750,995	1,750,995	0	0	0
7165156	Los Angeles	CA		09/24/2024	04/14/2025	887,330	0	(1,110)	0	0	(1,110)	0	887,330	886,220	0	0	0
7165157	San Bernardino	CA		09/24/2024	04/14/2025	383,515	0	(490)	0	0	(490)	0	383,515	383,025	0	0	0
7165242	Kissimmee	FL		09/24/2024	04/14/2025	262,916	0	(282)	0	0	(282)	0	262,916	262,634	0	0	0
7165129	Calumet Park	IL		09/24/2024	04/14/2025	113,147	0	(129)	0	0	(129)	0	113,147	113,019	0	0	0
7164545	Baltimore	MD		11/25/2024	04/15/2025	149,850	0	(13)	0	0	(13)	0	149,850	149,837	0	0	0
7164544	Baltimore	MD		11/25/2024	04/15/2025	149,850	0	(13)	0	0	(13)	0	149,850	149,837	0	0	0
7145681	BALTIMORE	MD		07/21/2023	06/23/2025	189,754	0	2,461	0	0	2,461	0	189,754	192,215	0	0	0
7145677	BALTIMORE	MD		07/21/2023	06/23/2025	230,681	0	2,992	0	0	2,992	0	230,681	233,673	0	0	0
7165231	Cleveland	OH		09/24/2024	04/14/2025	106,076	0	(123)	0	0	(123)	0	106,076	105,953	0	0	0
1000442117	Trenton	NJ		10/10/2024	05/27/2025	141,273	0	(4)	0	0	(4)	0	141,273	141,269	0	0	0
1000442676	Graham	NC		10/09/2024	04/30/2025	293,377	0	(14)	0	0	(14)	0	293,377	293,363	0	0	0
1000445480	BREA	CA		12/27/2024	06/20/2025	829,903	0	(99)	0	0	(99)	0	829,903	829,804	0	0	0
1000446265	MIAMI	FL		12/27/2024	06/20/2025	203,365	0	(43)	0	0	(43)	0	203,365	203,322	0	0	0
1000448924	Baltimore	MD		10/29/2024	05/13/2025	192,025	0	(79)	0	0	(79)	0	192,025	191,946	0	0	0
1000455261	Davenport	FL		11/12/2024	04/30/2025	248,467	0	(3)	0	0	(3)	0	248,467	248,465	0	0	0
1000457993	Detroit	MI		11/25/2024	05/29/2025	93,641	0	(113)	0	0	(113)	0	93,641	93,528	0	0	0
1000462981	SAGAMORE BEACH	MA		01/30/2025	05/06/2025	0	0	(12)	0	0	(12)	0	274,663	274,651	0	0	0
1000463059	SHEFFIELD	AL		01/30/2025	05/06/2025	0	0	(5)	0	0	(5)	0	141,997	141,991	0	0	0
1000463061	FORT WAYNE	IN		01/30/2025	05/06/2025	0	0	0	0	0	0	0	265,809	265,809	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000463063	VENICE	FL		01/30/2025	05/06/2025	0	0	(8)	0	0	(8)	0	229,813	229,806	0	0	0
1000463065	SAINT LOUIS	MO		01/30/2025	05/06/2025	0	0	(4)	0	0	(4)	0	109,864	109,860	0	0	0
1000463153	KANSAS CITY	MO		01/30/2025	05/06/2025	0	0	(4)	0	0	(4)	0	113,746	113,742	0	0	0
1000463191	MEMPHIS	TN		01/30/2025	05/06/2025	0	0	(18)	0	0	(18)	0	172,412	172,393	0	0	0
1000470200	Philadelphia,Philadelphia,Philadelphia,Philadelphia,Philadelphia	PA		01/16/2025	05/08/2025	0	0	(30)	0	0	(30)	0	851,107	851,076	0	0	0
1000477747	Cleveland	OH		03/11/2025	06/04/2025	0	0	(3)	0	0	(3)	0	73,438	73,435	0	0	0
1000477901	Humble,Humble,Spring,Spring	TX		03/11/2025	06/18/2025	0	0	0	0	0	0	0	1,279,727	1,279,726	0	0	0
1000489732	Cleveland	OH		03/25/2025	06/18/2025	0	0	(3)	0	0	(3)	0	102,456	102,453	0	0	0
1000500292	Columbus	OH		05/05/2025	05/20/2025	0	0	0	0	0	0	0	207,674	207,674	0	0	0
7145738	BALTIMORE	MD		07/19/2023	08/07/2025	160,979	0	246	0	0	246	0	160,979	161,225	0	0	0
7146075	BALTIMORE	MD		08/08/2023	08/07/2025	158,818	0	3,627	0	0	3,627	0	158,818	162,446	0	0	0
7146153	BALTIMORE	MD		08/15/2023	08/07/2025	360,000	0	1,166	0	0	1,166	0	360,000	361,166	0	0	0
7146241	BALTIMORE	MD		08/23/2023	08/07/2025	178,747	0	2,006	0	0	2,006	0	178,747	180,752	0	0	0
7146528	BALTIMORE	MD		09/14/2023	08/07/2025	150,030	0	(747)	0	0	(747)	0	150,030	149,283	0	0	0
7148465	BALTIMORE	MD		10/06/2023	08/07/2025	143,140	0	1,357	0	0	1,357	0	143,140	144,497	0	0	0
7148894	BALTIMORE	MD		11/02/2023	08/07/2025	171,194	0	3,907	0	0	3,907	0	171,194	175,101	0	0	0
7148895	BALTIMORE	MD		11/02/2023	08/07/2025	149,696	0	3,416	0	0	3,416	0	149,696	153,112	0	0	0
7149532	BALTIMORE	MD		11/28/2023	08/07/2025	151,376	0	5,400	0	0	5,400	0	151,376	156,776	0	0	0
7149534	BALTIMORE	MD		11/28/2023	08/07/2025	147,405	0	5,811	0	0	5,811	0	147,405	153,216	0	0	0
7150129	BALTIMORE	MD		12/19/2023	08/07/2025	147,437	0	4,489	0	0	4,489	0	147,437	151,927	0	0	0
7151875	BALTIMORE	MD		01/03/2024	08/07/2025	151,422	0	5,232	0	0	5,232	0	151,422	156,654	0	0	0
7152110	BALTIMORE	MD		01/16/2024	09/04/2025	201,627	0	(661)	0	0	(661)	0	201,627	200,965	0	0	0
7152118	BALTIMORE	MD		01/16/2024	08/07/2025	183,264	0	6,485	0	0	6,485	0	183,264	189,749	0	0	0
7152320	BALTIMORE	MD		01/19/2024	08/07/2025	151,392	0	4,516	0	0	4,516	0	151,392	155,909	0	0	0
1000445967	TRENTON	NJ		12/27/2024	09/04/2025	273,612	0	(23)	0	0	(23)	0	273,612	273,590	0	0	0
1000446263	TALLAHASSEE	FL		12/27/2024	07/28/2025	134,867	0	(8)	0	0	(8)	0	134,867	134,859	0	0	0
1000446267	LANTANA	FL		12/27/2024	07/28/2025	250,433	0	(9)	0	0	(9)	0	250,433	250,424	0	0	0
1000446507	KANSAS CITY	MO		12/27/2024	09/04/2025	166,428	0	(41)	0	0	(41)	0	166,428	166,387	0	0	0
1000460742	MABLETON	GA		01/30/2025	09/04/2025	0	0	(17)	0	0	(17)	0	173,027	173,010	0	0	0
1000476479	BURLINGTON	NJ		03/04/2025	09/26/2025	0	0	(15)	0	0	(15)	0	134,941	134,926	0	0	0
1000511084	CINCINNATI	OH		08/01/2025	08/22/2025	0	0	0	0	0	0	0	182,520	182,520	0	0	0
1000512718	CHICAGO	IL		07/11/2025	09/16/2025	0	0	(15)	0	0	(15)	0	310,531	310,517	0	0	0
1000521751	INDIANAPOLIS	IN		07/21/2025	09/16/2025	0	0	(10)	0	0	(10)	0	127,965	127,954	0	0	0
1000529549	PHILADELPHIA	PA		08/08/2025	09/16/2025	0	0	(8)	0	0	(8)	0	196,350	196,342	0	0	0
1000529776	SOUTH MIAMI	FL		08/01/2025	08/22/2025	0	0	0	0	0	0	0	732,041	732,041	0	0	0
2002486	EDMUND	OK		12/23/2022	12/02/2025	213,464	0	30,640	0	0	30,640	0	213,464	244,104	0	0	0
2005008	RENO	NV		05/23/2017	11/01/2025	599,828	0	(4,212)	0	0	(4,212)	0	599,828	595,616	0	0	0
2013883	APPLE VALLEY	MN		04/18/2018	12/01/2025	373,812	0	(3,409)	0	0	(3,409)	0	373,812	370,403	0	0	0
2020387	CANTON	MI		05/26/2017	11/01/2025	479,881	0	5,160	0	0	5,160	0	479,881	485,041	0	0	0
2020881	WASHINGTON	DC		12/23/2022	10/02/2025	457,820	0	82,389	0	0	82,389	0	457,820	540,209	0	0	0
2024333	MOORESVILLE	NC		05/26/2017	12/01/2025	595,076	0	(9,443)	0	0	(9,443)	0	595,076	585,634	0	0	0
2025051	BROOKHAVEN	GA		12/23/2022	11/03/2025	365,438	0	67,532	0	0	67,532	0	365,438	432,970	0	0	0
3113711	TAMPA	FL		04/18/2018	12/01/2025	26,817	0	(11)	0	0	(11)	0	26,817	26,806	0	0	0
3115800	BATTLE GROUND	WA		04/18/2018	11/01/2025	516,709	0	(3,361)	0	0	(3,361)	0	516,709	513,349	0	0	0
3123930	CHARLOTTE	NC		12/23/2022	12/15/2025	321,091	0	51,068	0	0	51,068	0	321,091	372,159	0	0	0
3123956	RENO	NV		08/10/2021	12/01/2025	112,599	0	(3,344)	0	0	(3,344)	0	112,599	109,255	0	0	0
3127014	LAS VEGAS	NV		03/17/2021	12/01/2025	629,828	0	(5,759)	0	0	(5,759)	0	629,828	624,068	0	0	0
3127572	LEXINGTON	MA		05/17/2021	11/01/2025	868,833	0	(13,452)	0	0	(13,452)	0	868,833	855,380	0	0	0
3128823	VESTAVIA	AL		07/23/2021	11/01/2025	966,796	0	(12,471)	0	0	(12,471)	0	966,796	954,325	0	0	0
3129059	ATLANTA	GA		08/12/2021	12/01/2025	584,758	0	(3,842)	0	0	(3,842)	0	584,758	580,916	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3130335	MYRTLE BEACH	SC		08/23/2021	12/01/2025	423,159	0	(12,689)	0	0	(12,689)	0	423,159	410,469	0	0	0
3130651	MOORESTOWN	NJ		09/01/2023	10/17/2025	563,800	0	(5,678)	0	0	(5,678)	0	563,800	558,122	0	0	0
3131056	DEDHAM	MA		10/27/2021	11/28/2025	649,025	0	0	0	0	0	0	649,025	649,025	0	0	0
3131078	CHEVY CHASE	MD		09/01/2023	10/02/2025	1,213,150	0	(17,341)	0	0	(17,341)	0	1,213,150	1,195,809	0	0	0
3132047	SANFORD	NC		11/02/2021	12/01/2025	120,705	0	(1,098)	0	0	(1,098)	0	120,705	119,608	0	0	0
3132083	OAK PARK	CA		12/03/2021	12/04/2025	780,126	0	(1,690)	0	0	(1,690)	0	780,126	778,436	0	0	0
3132175	BURIEN	WA		09/01/2023	10/31/2025	1,149,873	0	(24,366)	0	0	(24,366)	0	1,149,873	1,125,507	0	0	0
3132616	CONCORD	CA		09/01/2023	10/02/2025	652,112	0	(7,134)	0	0	(7,134)	0	652,112	644,978	0	0	0
3132635	MOUNT PLEASANT	SC		12/17/2021	10/24/2025	1,035,335	0	(11,307)	0	0	(11,307)	0	1,035,335	1,024,028	0	0	0
3133008	FAIRFIELD	CA		11/15/2021	12/01/2025	571,152	0	(13,688)	0	0	(13,688)	0	571,152	557,463	0	0	0
3133058	BOCA RATON	FL		12/20/2021	10/31/2025	538,778	0	(4,056)	0	0	(4,056)	0	538,778	534,722	0	0	0
3133849	GOLDEN	CO		09/01/2023	12/01/2025	344,270	0	(5,822)	0	0	(5,822)	0	344,270	338,448	0	0	0
3134008	SEATTLE	WA		04/20/2022	10/17/2025	1,577,600	0	(3,907)	0	0	(3,907)	0	1,577,600	1,573,693	0	0	0
3134061	MILL SPRING	NC		09/01/2023	12/17/2025	640,428	0	(1,616)	0	0	(1,616)	0	640,428	638,812	0	0	0
3134283	DANVILLE	CA		09/01/2023	11/25/2025	952,602	0	(7,310)	0	0	(7,310)	0	952,602	945,292	0	0	0
3134338	SUNRIVER	OR		04/18/2022	12/09/2025	873,268	0	(15,166)	0	0	(15,166)	0	873,268	858,102	0	0	0
3134439	BEND	OR		10/12/2022	12/11/2025	785,110	0	(9,172)	0	0	(9,172)	0	785,110	775,938	0	0	0
3135561	MERIDIAN	ID		12/06/2022	11/03/2025	396,133	0	(6,070)	0	0	(6,070)	0	396,133	390,063	0	0	0
3137925	NAMPA	ID		03/10/2023	11/26/2025	247,073	0	(2,128)	0	0	(2,128)	0	247,073	244,945	0	0	0
3138057	SANTA CLARITA	CA		03/21/2023	12/24/2025	970,825	0	(5,255)	0	0	(5,255)	0	970,825	965,570	0	0	0
3138180	CAROL STREAM	IL		03/21/2023	12/04/2025	17,161	0	(300)	0	0	(300)	0	17,161	16,861	0	0	0
3138182	HESPERIA	CA		04/10/2023	10/22/2025	498,095	0	(9,988)	0	0	(9,988)	0	498,095	488,107	0	0	0
3138452	LONG BEACH	CA		03/23/2023	12/04/2025	308,965	0	(8,106)	0	0	(8,106)	0	308,965	300,859	0	0	0
3138606	BARNEGAT LIGHT	NJ		04/03/2023	12/02/2025	401,878	0	(9,010)	0	0	(9,010)	0	401,878	392,868	0	0	0
3139001	ST AUGUSTINE	FL		03/16/2023	10/17/2025	333,274	0	(6,162)	0	0	(6,162)	0	333,274	327,112	0	0	0
3139216	WINTERS	CA		05/16/2023	10/02/2025	1,130,472	0	(31,547)	0	0	(31,547)	0	1,130,472	1,098,925	0	0	0
3139290	ATLANTIS	FL		04/06/2023	10/15/2025	647,581	0	(17,516)	0	0	(17,516)	0	647,581	630,064	0	0	0
3139293	CALISTOGA	CA		04/03/2023	11/21/2025	736,464	0	(9,743)	0	0	(9,743)	0	736,464	726,721	0	0	0
3139306	SAN DIEGO	CA		03/30/2023	10/02/2025	778,165	0	(9,167)	0	0	(9,167)	0	778,165	768,998	0	0	0
3140102	OCEANSIDE	CA		04/13/2023	10/31/2025	410,134	0	(3,849)	0	0	(3,849)	0	410,134	406,286	0	0	0
3141130	GLENMOORE	PA		04/28/2023	11/03/2025	419,616	0	(9,274)	0	0	(9,274)	0	419,616	410,342	0	0	0
3141362	CAMARILLO	CA		04/17/2023	11/24/2025	601,878	0	(3,947)	0	0	(3,947)	0	601,878	597,931	0	0	0
3141828	CEDAR CITY	UT		05/25/2023	12/31/2025	475,470	0	(2,654)	0	0	(2,654)	0	475,470	472,817	0	0	0
3141869	ENCINITAS	CA		04/24/2023	12/02/2025	1,320,995	0	(24,257)	0	0	(24,257)	0	1,320,995	1,296,738	0	0	0
3141923	BARRINGTON	IL		06/12/2023	12/30/2025	770,699	0	(13,626)	0	0	(13,626)	0	770,699	757,073	0	0	0
3141934	CAVE CREEK	AZ		07/07/2023	12/17/2025	487,055	0	(15,089)	0	0	(15,089)	0	487,055	471,965	0	0	0
3142144	SANTA FE	NM		05/22/2023	11/19/2025	420,030	0	(7,449)	0	0	(7,449)	0	420,030	412,581	0	0	0
3142162	PORTER RANCH	CA		04/27/2023	11/28/2025	1,282,160	0	(35,071)	0	0	(35,071)	0	1,282,160	1,247,089	0	0	0
3142210	WALLER	TX		04/14/2023	12/17/2025	513,969	0	(13,839)	0	0	(13,839)	0	513,969	500,130	0	0	0
3142355	SUNNY ISLES BEACH	FL		05/03/2023	11/10/2025	1,247,229	0	(11,221)	0	0	(11,221)	0	1,247,229	1,236,008	0	0	0
3142523	KILL DEVIL HILLS	NC		06/09/2023	12/19/2025	403,148	0	(9,270)	0	0	(9,270)	0	403,148	393,878	0	0	0
3142743	SUSSEX	WI		04/25/2023	11/06/2025	226,729	0	(5,680)	0	0	(5,680)	0	226,729	221,049	0	0	0
3142878	MAMMOTH LAKES	CA		05/30/2023	12/02/2025	725,690	0	(16,084)	0	0	(16,084)	0	725,690	709,606	0	0	0
3143616	COSTA MESA	CA		05/24/2023	10/01/2025	554,989	0	(12,269)	0	0	(12,269)	0	554,989	542,719	0	0	0
3144126	SCOTTSDALE	AZ		05/11/2023	10/11/2025	682,240	0	(14,656)	0	0	(14,656)	0	682,240	667,584	0	0	0
6115421	LAKE GENEVA	WI		12/23/2022	10/02/2025	260,667	0	32,833	0	0	32,833	0	260,667	293,500	0	0	0
7134475	MECHANICSBURG	PA		09/13/2022	12/01/2025	200,219	0	(2,048)	0	0	(2,048)	0	200,219	198,171	0	0	0
7134580	BOWIE	MD		11/30/2022	12/16/2025	101,384	0	(3,392)	0	0	(3,392)	0	101,384	97,992	0	0	0
7134591	BOULDER	CO		01/09/2023	12/23/2025	1,357,783	0	(13,051)	0	0	(13,051)	0	1,357,783	1,344,733	0	0	0
7134610	CARSON	CA		12/19/2022	12/18/2025	246,729	0	(1,750)	0	0	(1,750)	0	246,729	244,979	0	0	0
7134750	MERIDEN	CT		10/07/2022	12/01/2025	251,521	0	(6,812)	0	0	(6,812)	0	251,521	244,709	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7134751	MERIDEN	CT		10/07/2022	11/01/2025	259,085	0	(7,790)	0	0	(7,790)	0	259,085	251,295	0	0	0
7134752	MERIDEN	CT		10/07/2022	11/01/2025	258,290	0	(6,995)	0	0	(6,995)	0	258,290	251,295	0	0	0
7134876	WATERBURY	CT		10/18/2022	12/01/2025	240,807	0	3,514	0	0	3,514	0	240,807	244,321	0	0	0
7134901	SUFFIELD	CT		10/26/2022	12/08/2025	127,544	0	3,836	0	0	3,836	0	127,544	131,380	0	0	0
7135026	NEWARK	CA		11/16/2022	11/24/2025	1,312,518	0	(9,732)	0	0	(9,732)	0	1,312,518	1,302,786	0	0	0
7135083	MIDLOTHIAN	TX		11/08/2022	12/31/2025	592,076	0	(1,691)	0	0	(1,691)	0	592,076	590,386	0	0	0
7135131	KALAMAZOO	MI		10/24/2022	12/01/2025	106,070	0	3,047	0	0	3,047	0	106,070	109,117	0	0	0
7135240	DENTON	TX		11/07/2022	12/31/2025	244,382	0	(4,427)	0	0	(4,427)	0	244,382	239,955	0	0	0
7135274	LEXINGTON	SC		01/05/2023	10/02/2025	174,130	0	(1,631)	0	0	(1,631)	0	174,130	172,499	0	0	0
7135367	PHILADELPHIA	PA		10/28/2022	12/01/2025	164,369	0	(1)	0	0	(1)	0	164,888	164,888	0	0	0
7135394	ORLANDO	FL		10/28/2022	10/01/2025	178,295	0	316	0	0	316	0	178,295	178,610	0	0	0
7135522	BIRMINGHAM	AL		11/08/2022	12/01/2025	136,290	0	(1,444)	0	0	(1,444)	0	136,290	134,846	0	0	0
7135526	BRISTOL	CT		11/08/2022	12/01/2025	180,302	0	5,794	0	0	5,794	0	180,302	186,096	0	0	0
7135542	WILLINGBORO	NJ		11/08/2022	12/01/2025	186,702	0	5,398	0	0	5,398	0	186,702	192,100	0	0	0
7135581	PHILADELPHIA	PA		11/22/2022	12/08/2025	79,770	0	2,164	0	0	2,164	0	79,770	81,934	0	0	0
7135583	DALLAS	TX		11/22/2022	10/01/2025	142,608	0	3,763	0	0	3,763	0	142,608	146,371	0	0	0
7135626	COMMERCE	TX		11/22/2022	10/09/2025	133,195	0	(102)	0	0	(102)	0	133,195	133,093	0	0	0
7135638	KINGSTON	NY		11/22/2022	12/08/2025	189,128	0	(823)	0	0	(823)	0	189,128	188,305	0	0	0
7135651	TRENTON	NJ		11/22/2022	12/08/2025	92,543	0	(743)	0	0	(743)	0	92,543	91,799	0	0	0
7135697	MACON	GA		11/22/2022	12/08/2025	86,421	0	(1,888)	0	0	(1,888)	0	86,421	84,533	0	0	0
7135698	MACON	GA		11/22/2022	12/08/2025	86,421	0	(1,888)	0	0	(1,888)	0	86,421	84,533	0	0	0
7135709	MACON	GA		11/22/2022	12/08/2025	87,895	0	(3,167)	0	0	(3,167)	0	87,895	84,728	0	0	0
7135745	VIRGINIA BEACH	VA		11/22/2022	10/01/2025	160,053	0	628	0	0	628	0	160,053	160,681	0	0	0
7135816	WILLINGBORO	NJ		11/15/2022	12/01/2025	186,485	0	5,858	0	0	5,858	0	186,485	192,343	0	0	0
7135817	WILLINGBORO	NJ		11/15/2022	11/01/2025	174,126	0	5,449	0	0	5,449	0	174,126	179,575	0	0	0
7135823	WATERBURY	CT		11/15/2022	12/01/2025	272,348	0	8,046	0	0	8,046	0	272,348	280,395	0	0	0
7135858	WILLINGBORO	NJ		11/15/2022	12/01/2025	181,505	0	627	0	0	627	0	181,505	182,132	0	0	0
7135871	BALTIMORE	MD		11/15/2022	12/01/2025	127,011	0	(183)	0	0	(183)	0	127,011	126,828	0	0	0
7135890	WEST ORANGE	NJ		11/15/2022	10/01/2025	417,166	0	(9,646)	0	0	(9,646)	0	417,166	407,520	0	0	0
7135893	BIRMINGHAM	AL		11/15/2022	12/01/2025	143,931	0	(3,464)	0	0	(3,464)	0	143,931	140,467	0	0	0
7136006	JACKSON	MS		11/22/2022	12/01/2025	58,988	0	(263)	0	0	(263)	0	58,988	58,725	0	0	0
7136025	JAMAICA	NY		11/22/2022	12/01/2025	633,451	0	(8,116)	0	0	(8,116)	0	633,451	625,335	0	0	0
7136311	CALUMET PARK	IL		11/29/2022	12/08/2025	121,954	0	(4,525)	0	0	(4,525)	0	121,954	117,429	0	0	0
7136317	AKRON	OH		11/29/2022	12/01/2025	235,801	0	(491)	0	0	(491)	0	235,801	235,310	0	0	0
7136330	RIO LINDA	CA		12/08/2022	10/01/2025	1,043,671	0	(18,213)	0	0	(18,213)	0	1,043,671	1,025,458	0	0	0
7136336	NEWARK	NJ		12/08/2022	11/02/2025	413,093	0	(8,493)	0	0	(8,493)	0	413,093	404,600	0	0	0
7136431	ROCHESTER	MI		11/29/2022	11/01/2025	92,436	0	(1,203)	0	0	(1,203)	0	92,436	91,234	0	0	0
7136524	BARNEGAT	NJ		01/03/2023	11/03/2025	220,778	0	203	0	0	203	0	220,778	220,981	0	0	0
7136545	MERCED	CA		01/09/2023	11/06/2025	304,893	0	(3,913)	0	0	(3,913)	0	304,893	300,980	0	0	0
7136548	PASADENA	CA		01/13/2023	10/02/2025	1,002,333	0	(1,696)	0	0	(1,696)	0	1,002,333	1,000,637	0	0	0
7136624	REDFORD CHARTER TOWNSHIP	MI		12/09/2022	10/01/2025	121,172	0	(3,452)	0	0	(3,452)	0	121,172	117,720	0	0	0
7136630	BUFFALO	NY		12/09/2022	11/01/2025	122,108	0	(3,590)	0	0	(3,590)	0	122,108	118,518	0	0	0
7136642	DETROIT	MI		12/09/2022	11/02/2025	97,293	0	364	0	0	364	0	97,293	97,658	0	0	0
7136663	ENFIELD	CT		12/09/2022	12/01/2025	184,367	0	(6,016)	0	0	(6,016)	0	184,367	178,351	0	0	0
7136759	LAKELAND	FL		12/13/2022	11/01/2025	148,362	0	(1,387)	0	0	(1,387)	0	148,362	146,975	0	0	0
7136844	ATLANTA	GA		12/13/2022	10/01/2025	306,393	0	(5,859)	0	0	(5,859)	0	306,393	300,534	0	0	0
7136860	NEWARK	NJ		12/15/2022	11/02/2025	407,571	0	(10,328)	0	0	(10,328)	0	407,571	397,243	0	0	0
7136881	WAYNE	NJ		12/15/2022	12/01/2025	321,343	0	(10,632)	0	0	(10,632)	0	321,343	310,711	0	0	0
7136908	NEW LONDON	CT		12/20/2022	12/01/2025	189,046	0	(2,910)	0	0	(2,910)	0	189,046	186,136	0	0	0
7137018	VERO BEACH	FL		12/20/2022	11/01/2025	382,915	0	(14,192)	0	0	(14,192)	0	382,915	368,723	0	0	0
7137038	PAULSBORO	NJ		12/20/2022	12/01/2025	167,284	0	(6,194)	0	0	(6,194)	0	167,284	161,091	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137226	ALBANY	NY		12/21/2022	10/01/2025	117,699	0	(4,602)	0	0	(4,602)	0	117,699	113,098	0	0	0
7137311	RENTON	WA		01/06/2023	12/23/2025	830,727	0	(557)	0	0	(557)	0	830,727	830,170	0	0	0
7137409	CHESAPEAKE	VA		12/27/2022	12/01/2025	150,098	0	(4,597)	0	0	(4,597)	0	150,098	145,501	0	0	0
7137419	COLUMBUS	OH		12/27/2022	12/01/2025	155,214	0	(4,122)	0	0	(4,122)	0	155,214	151,092	0	0	0
7137420	CINCINNATI	OH		12/27/2022	12/01/2025	251,758	0	(3,712)	0	0	(3,712)	0	251,758	248,046	0	0	0
7137431	REYNOLDSBURG	OH		12/27/2022	11/01/2025	147,692	0	(4,675)	0	0	(4,675)	0	147,692	143,017	0	0	0
7137466	COLUMBUS	OH		12/27/2022	11/01/2025	156,379	0	(5,551)	0	0	(5,551)	0	156,379	150,828	0	0	0
7137548	KNOXVILLE	TN		12/28/2022	12/01/2025	94,358	0	(1,767)	0	0	(1,767)	0	94,358	92,591	0	0	0
7137766	DAVENPORT	FL		01/18/2023	10/01/2025	307,295	0	(7,420)	0	0	(7,420)	0	307,295	299,875	0	0	0
7137944	NEWARK	NJ		01/23/2023	10/01/2025	490,789	0	(12,208)	0	0	(12,208)	0	490,789	478,581	0	0	0
7137970	PONTE VEDRA	FL		01/23/2023	11/01/2025	126,968	0	(4,792)	0	0	(4,792)	0	126,968	122,177	0	0	0
7137978	RIDGEFIELD	NJ		01/23/2023	11/02/2025	534,945	0	(19,323)	0	0	(19,323)	0	534,945	515,621	0	0	0
7138171	CINCINNATI	OH		01/30/2023	12/01/2025	257,822	0	(2)	0	0	(2)	0	257,822	257,821	0	0	0
7138265	MERIDEN	CT		02/01/2023	10/01/2025	229,054	0	(8,655)	0	0	(8,655)	0	229,054	220,399	0	0	0
7138266	MERIDEN	CT		02/01/2023	10/01/2025	229,054	0	(8,655)	0	0	(8,655)	0	229,054	220,399	0	0	0
7138296	HENDERSONVILLE	NC		01/30/2023	10/01/2025	408,160	0	(3,756)	0	0	(3,756)	0	408,160	404,404	0	0	0
7138382	ELGIN	SC		01/30/2023	12/01/2025	116,948	0	(3,648)	0	0	(3,648)	0	116,948	113,299	0	0	0
7138485	INDIANAPOLIS	IN		02/10/2023	12/01/2025	173,883	0	(2,325)	0	0	(2,325)	0	173,883	171,558	0	0	0
7138643	DALLAS	TX		02/08/2023	12/01/2025	188,373	0	(4,152)	0	0	(4,152)	0	188,373	184,221	0	0	0
7138667	ROCHESTER	NY		02/08/2023	11/01/2025	163,641	0	(5,572)	0	0	(5,572)	0	163,641	158,069	0	0	0
7138715	INDIANAPOLIS	IN		02/08/2023	12/01/2025	111,766	0	0	0	0	0	0	111,766	111,766	0	0	0
7138758	JACKSONVILLE	FL		02/15/2023	12/01/2025	151,316	0	(5,042)	0	0	(5,042)	0	151,316	146,274	0	0	0
7138817	CLAIRTON	PA		02/17/2023	12/01/2025	108,100	0	2,594	0	0	2,594	0	108,100	110,694	0	0	0
7138862	CAMDEN WYOMING	DE		02/17/2023	11/01/2025	170,676	0	(887)	0	0	(887)	0	170,676	169,789	0	0	0
7139097	HARRISON	TN		03/24/2023	12/01/2025	152,709	0	20,224	0	0	20,224	0	152,709	172,933	0	0	0
7139140	MOSES LAKE	WA		03/24/2023	12/01/2025	180,719	0	7,412	0	0	7,412	0	180,719	188,131	0	0	0
7139186	SEATTLE	WA		03/24/2023	11/01/2025	514,602	0	8,271	0	0	8,271	0	514,602	522,874	0	0	0
7139576	THE VILLAGES	FL		03/30/2023	11/01/2025	89,242	0	15,642	0	0	15,642	0	89,242	104,884	0	0	0
7139660	AUGUSTA	GA		03/30/2023	11/01/2025	47,753	0	1,941	0	0	1,941	0	47,753	49,694	0	0	0
7139713	GREENVILLE	SC		03/30/2023	11/01/2025	21,379	0	1,123	0	0	1,123	0	21,379	22,501	0	0	0
7139735	LAUREL	MD		03/30/2023	11/01/2025	256,033	0	40,344	0	0	40,344	0	256,033	296,377	0	0	0
7139818	CLINTON	MD		03/30/2023	12/01/2025	215,692	0	33,107	0	0	33,107	0	215,692	248,799	0	0	0
7140076	CONCORD	CA		03/30/2023	10/01/2025	191,565	0	17,150	0	0	17,150	0	191,565	208,715	0	0	0
7140093	DALLAS	TX		03/30/2023	11/02/2025	19,293	0	1,057	0	0	1,057	0	19,293	20,350	0	0	0
7140249	WICHITA	KS		02/24/2023	12/01/2025	87,125	0	(2,268)	0	0	(2,268)	0	87,125	84,857	0	0	0
7140250	WICHITA	KS		02/24/2023	12/01/2025	87,125	0	(2,268)	0	0	(2,268)	0	87,125	84,857	0	0	0
7140296	TONAWANDA	NY		02/24/2023	11/01/2025	127,045	0	(1,714)	0	0	(1,714)	0	127,045	125,330	0	0	0
7140300	CANYON LAKE	TX		02/24/2023	12/01/2025	213,471	0	(2,600)	0	0	(2,600)	0	213,471	210,871	0	0	0
7140644	CLEVELAND	OH		03/29/2023	11/01/2025	7,726	0	109	0	0	109	0	7,726	7,835	0	0	0
7140649	PHOENIX	AZ		03/29/2023	10/01/2025	36,894	0	1,622	0	0	1,622	0	36,894	38,516	0	0	0
7140655	CORINTH	NY		03/29/2023	12/01/2025	116,754	0	7,997	0	0	7,997	0	116,754	124,751	0	0	0
7140761	TRENTON	NJ		03/29/2023	12/01/2025	43,321	0	2,103	0	0	2,103	0	43,321	45,424	0	0	0
7140783	NAPLES	TX		03/29/2023	10/01/2025	22,725	0	655	0	0	655	0	22,725	23,380	0	0	0
7140785	HOUSTON	TX		03/29/2023	11/01/2025	52,130	0	1,604	0	0	1,604	0	52,130	53,733	0	0	0
7140939	BALTIMORE	MD		03/06/2023	12/01/2025	223,040	0	948	0	0	948	0	223,040	223,988	0	0	0
7140950	SAN FRANCISCO	CA		05/12/2023	10/31/2025	799,887	0	110,440	0	0	110,440	0	799,887	910,327	0	0	0
7141284	PUEBLO	CO		03/17/2023	12/01/2025	139,545	0	582	0	0	582	0	139,545	140,127	0	0	0
7141386	BOULDER JUNCTION	WI		04/25/2023	12/17/2025	861,152	0	119,621	0	0	119,621	0	861,152	980,773	0	0	0
7141533	SAN ANTONIO	TX		03/20/2023	11/01/2025	141,000	0	(4,204)	0	0	(4,204)	0	141,000	136,796	0	0	0
7141571	HOUSTON	TX		03/20/2023	11/01/2025	160,526	0	(5,139)	0	0	(5,139)	0	160,526	155,387	0	0	0
7141588	CHICAGO	IL		05/05/2023	12/01/2025	272,758	0	10,357	0	0	10,357	0	272,758	283,114	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141664	CORDOVA	TN		03/21/2023	11/01/2025	211,444	0	3,150	0	0	3,150	0	211,444	214,594	0	0	0
7141978	ANDERSON	SC		03/24/2023	10/02/2025	198,081	0	(4,113)	0	0	(4,113)	0	198,081	193,968	0	0	0
7142244	HOUSTON	TX		03/29/2023	10/01/2025	202,566	0	(7,491)	0	0	(7,491)	0	202,566	195,075	0	0	0
7142260	CORTLAND	NY		03/28/2023	11/01/2025	121,704	0	(1,834)	0	0	(1,834)	0	121,704	119,870	0	0	0
7142304	LIMINGTON	ME		03/28/2023	12/01/2025	153,012	0	(3,669)	0	0	(3,669)	0	153,012	149,343	0	0	0
7142323	CEDAR HILL	TX		03/29/2023	10/01/2025	444,406	0	(4)	0	0	(4)	0	444,406	444,402	0	0	0
7142324	HAMBURG	NJ		03/29/2023	12/01/2025	193,657	0	(5,456)	0	0	(5,456)	0	193,657	188,201	0	0	0
7142426	DETROIT	MI		03/30/2023	12/01/2025	102,094	0	(3,357)	0	0	(3,357)	0	102,094	98,737	0	0	0
7142470	WINDHAM	CT		03/30/2023	11/01/2025	169,899	0	(7,228)	0	0	(7,228)	0	169,899	162,671	0	0	0
7142612	BRIDGEPORT	CT		04/06/2023	10/01/2025	379,176	0	(8,802)	0	0	(8,802)	0	379,176	370,374	0	0	0
7142662	FERGUSON	MO		05/05/2023	12/01/2025	82,552	0	275	0	0	275	0	82,552	82,827	0	0	0
7142773	MERRILLVILLE	IN		04/12/2023	12/01/2025	144,068	0	(1,106)	0	0	(1,106)	0	144,068	142,962	0	0	0
7142900	BERLIN	CT		04/12/2023	10/01/2025	153,812	0	(3,605)	0	0	(3,605)	0	153,812	150,207	0	0	0
7142929	LORAIN	OH		04/12/2023	11/01/2025	80,293	0	(3,358)	0	0	(3,358)	0	80,293	76,936	0	0	0
7143053	MIAMI	FL		04/19/2023	11/01/2025	6,956	0	26	0	0	26	0	6,956	6,982	0	0	0
7143149	SAINT ALBANS	WV		04/19/2023	12/01/2025	121,601	0	1,033	0	0	1,033	0	121,601	122,634	0	0	0
7143244	CHICAGO	IL		04/19/2023	12/08/2025	72,672	0	624	0	0	624	0	72,672	73,296	0	0	0
7143278	BANKS	OR		04/19/2023	12/01/2025	135,188	0	5,262	0	0	5,262	0	135,188	140,450	0	0	0
7143356	BAYVILLE	NJ		04/19/2023	12/01/2025	83,423	0	4,813	0	0	4,813	0	83,423	88,237	0	0	0
7143383	WESTMINSTER	MD		04/19/2023	11/01/2025	113,375	0	974	0	0	974	0	113,375	114,349	0	0	0
7143384	WESTMINSTER	MD		04/19/2023	12/01/2025	104,448	0	897	0	0	897	0	104,448	105,345	0	0	0
7143390	EAST POINT	GA		04/19/2023	12/08/2025	37,969	0	(290)	0	0	(290)	0	37,969	37,678	0	0	0
7143508	RICHMOND	VA		04/19/2023	12/01/2025	204,071	0	(1,256)	0	0	(1,256)	0	204,071	202,815	0	0	0
7143754	YOUNGSTOWN	OH		04/18/2023	10/01/2025	137,129	0	(5,697)	0	0	(5,697)	0	137,129	131,432	0	0	0
7143770	STEGER	IL		04/18/2023	11/01/2025	137,986	0	(2,539)	0	0	(2,539)	0	137,986	135,447	0	0	0
7143802	WEST HAVEN	CT		04/18/2023	12/01/2025	309,346	0	(305)	0	0	(305)	0	309,346	309,041	0	0	0
7143829	SANFORD	NC		04/18/2023	10/01/2025	86,262	0	(3,413)	0	0	(3,413)	0	86,262	82,849	0	0	0
7143842	CARTERSVILLE	GA		04/18/2023	10/01/2025	152,261	0	(4,780)	0	0	(4,780)	0	152,261	147,481	0	0	0
7143908	DALLAS	TX		04/20/2023	10/01/2025	144,230	0	(1,819)	0	0	(1,819)	0	144,230	142,411	0	0	0
7143918	SAINT LOUIS	MO		04/20/2023	12/01/2025	92,658	0	90	0	0	90	0	92,658	92,749	0	0	0
7144029	ERIE	PA		04/21/2023	11/01/2025	89,398	0	(957)	0	0	(957)	0	89,398	88,441	0	0	0
7144106	EAST ORANGE	NJ		04/21/2023	10/01/2025	239,045	0	(9,051)	0	0	(9,051)	0	239,045	229,994	0	0	0
7144192	COLUMBUS	OH		04/26/2023	10/01/2025	190,182	0	(4,760)	0	0	(4,760)	0	190,182	185,422	0	0	0
7144226	NEW CASTLE	DE		05/03/2023	11/01/2025	108,419	0	(2,405)	0	0	(2,405)	0	108,419	106,014	0	0	0
7144262	DOUGLASVILLE	GA		05/01/2023	11/01/2025	172,772	0	(5,213)	0	0	(5,213)	0	172,772	167,559	0	0	0
7144423	HAZEL GREEN	AL		05/04/2023	12/01/2025	138,847	0	(5,827)	0	0	(5,827)	0	138,847	133,020	0	0	0
7144562	PIKESVILLE	MD		05/11/2023	12/01/2025	167,552	0	(6,567)	0	0	(6,567)	0	167,552	160,985	0	0	0
7144563	ELSMERE	KY		05/11/2023	10/01/2025	128,613	0	(2,960)	0	0	(2,960)	0	128,613	125,653	0	0	0
7144655	JACKSONVILLE	FL		05/15/2023	11/01/2025	161,182	0	(6,069)	0	0	(6,069)	0	161,182	155,113	0	0	0
7144657	ATTLEBORO	MA		05/15/2023	10/01/2025	492,852	0	(12,203)	0	0	(12,203)	0	492,852	480,649	0	0	0
7144676	BROOKHAVEN	PA		05/15/2023	12/01/2025	86,758	0	(1,551)	0	0	(1,551)	0	86,758	85,207	0	0	0
7144743	BALTIMORE	MD		05/18/2023	11/01/2025	135,874	0	(4,855)	0	0	(4,855)	0	135,874	131,018	0	0	0
7144828	HUNTSVILLE	AL		06/05/2023	11/01/2025	236,770	0	(1,085)	0	0	(1,085)	0	236,770	235,685	0	0	0
7144869	CLEARWATER	FL		06/05/2023	10/02/2025	449,452	0	(6,513)	0	0	(6,513)	0	449,452	442,939	0	0	0
7144992	SELBYVILLE	DE		06/01/2023	11/01/2025	168,220	0	(1,453)	0	0	(1,453)	0	168,220	166,767	0	0	0
7145023	SPRING VALLEY	NY		06/01/2023	12/01/2025	551,469	0	(5,897)	0	0	(5,897)	0	551,469	545,573	0	0	0
7145089	DOUGLASVILLE	GA		06/07/2023	10/01/2025	152,518	0	(4,625)	0	0	(4,625)	0	152,518	147,892	0	0	0
7145093	SAINT LOUIS	MO		06/07/2023	12/01/2025	77,570	0	(1,426)	0	0	(1,426)	0	77,570	76,143	0	0	0
7145115	EUCLID	OH		06/07/2023	11/01/2025	87,818	0	(1,706)	0	0	(1,706)	0	87,818	86,113	0	0	0
7145381	CHATTANOOGA	TN		06/23/2023	11/01/2025	305,029	0	(5,502)	0	0	(5,502)	0	305,029	299,527	0	0	0
7145385	WESTLAND	MI		06/23/2023	12/01/2025	101,580	0	(2,864)	0	0	(2,864)	0	101,580	98,716	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145392	ESSINGTON	PA		06/27/2023	12/01/2025	275,471	0	2,614	0	0	2,614	0	275,471	278,084	0	0	0
7145419	ALAMOGORDO	NM		06/27/2023	11/01/2025	105,643	0	2,297	0	0	2,297	0	105,643	107,939	0	0	0
7145446	EUCLID	OH		06/27/2023	12/01/2025	86,266	0	(2,803)	0	0	(2,803)	0	86,266	83,463	0	0	0
7145624	NEWARK	NJ		07/13/2023	12/01/2025	501,997	0	84	0	0	84	0	501,997	502,081	0	0	0
7145659	WILLINGBORO	NJ		07/17/2023	12/01/2025	199,307	0	(1,828)	0	0	(1,828)	0	199,307	197,479	0	0	0
7145662	NANTICOKE	PA		07/17/2023	12/01/2025	91,448	0	(734)	0	0	(734)	0	91,448	90,714	0	0	0
7145663	WASHINGTON	DC		07/17/2023	10/01/2025	117,919	0	(1,783)	0	0	(1,783)	0	117,919	116,136	0	0	0
7145737	BALTIMORE	MD		07/19/2023	10/02/2025	128,423	0	(1,985)	0	0	(1,985)	0	128,423	126,438	0	0	0
7145805	BALTIMORE	MD		07/19/2023	12/01/2025	166,046	0	(1,567)	0	0	(1,567)	0	166,046	164,479	0	0	0
7145823	BRISTOL	CT		07/26/2023	12/01/2025	238,246	0	(3,143)	0	0	(3,143)	0	238,246	235,103	0	0	0
7145931	ALLENTOWN	PA		08/01/2023	12/01/2025	169,207	0	(7,113)	0	0	(7,113)	0	169,207	162,094	0	0	0
7145965	BALTIMORE	MD		08/01/2023	10/01/2025	95,632	0	(2,889)	0	0	(2,889)	0	95,632	92,743	0	0	0
7145985	HURON	OH		08/03/2023	12/01/2025	98,321	0	(1,949)	0	0	(1,949)	0	98,321	96,372	0	0	0
7146002	WILKES BARRE	PA		08/30/2023	10/01/2025	99,748	0	(1,304)	0	0	(1,304)	0	99,748	98,444	0	0	0
7146012	JOSHUA TREE	CA		08/30/2023	11/01/2025	799,727	0	(22,441)	0	0	(22,441)	0	799,727	777,286	0	0	0
7146025	CASSELBERRY	FL		08/30/2023	10/01/2025	200,370	0	(7,803)	0	0	(7,803)	0	200,370	192,567	0	0	0
7146140	READING	PA		08/15/2023	12/01/2025	92,195	0	(868)	0	0	(868)	0	92,195	91,327	0	0	0
7146228	MONTAGUE	NJ		08/23/2023	12/01/2025	343,149	0	(962)	0	0	(962)	0	343,149	342,187	0	0	0
7146237	CARLISLE	PA		08/23/2023	12/01/2025	104,310	0	(1,024)	0	0	(1,024)	0	104,310	103,286	0	0	0
7146275	DAVENPORT	FL		09/05/2023	11/01/2025	262,968	0	(5,292)	0	0	(5,292)	0	262,968	257,676	0	0	0
7146285	LOUISVILLE	KY		09/05/2023	11/01/2025	94,695	0	(4,034)	0	0	(4,034)	0	94,695	90,661	0	0	0
7146444	SPRINGFIELD	MA		09/08/2023	10/01/2025	231,541	0	(5,637)	0	0	(5,637)	0	231,541	225,903	0	0	0
7146580	INDIANAPOLIS	IN		09/22/2023	11/01/2025	146,279	0	(150)	0	0	(150)	0	146,279	146,129	0	0	0
7146610	ANDOVER	NJ		09/22/2023	12/01/2025	299,694	0	(5,671)	0	0	(5,671)	0	299,694	294,023	0	0	0
7146693	WINDER	GA		09/25/2023	12/01/2025	62,545	0	(1,561)	0	0	(1,561)	0	62,545	60,983	0	0	0
7146740	ROGERS	AR		09/25/2023	11/01/2025	101,913	0	3,413	0	0	3,413	0	101,913	105,326	0	0	0
7146768	JACKSONVILLE	FL		09/25/2023	12/01/2025	120,750	0	(294)	0	0	(294)	0	120,750	120,455	0	0	0
7146801	KATY	TX		09/25/2023	12/01/2025	175,533	0	(1,201)	0	0	(1,201)	0	175,533	174,332	0	0	0
7146819	NORTH YARMOUTH	ME		09/25/2023	12/10/2025	199,575	0	16,807	0	0	16,807	0	199,575	216,382	0	0	0
7146891	NORTH GRAFTON	MA		09/25/2023	11/01/2025	179,368	0	25,315	0	0	25,315	0	179,368	204,684	0	0	0
7146971	ST LOUIS	MO		09/25/2023	12/30/2025	38,878	0	1,576	0	0	1,576	0	38,878	40,454	0	0	0
7146975	GLENNVILLE	GA		09/25/2023	12/01/2025	58,131	0	1,119	0	0	1,119	0	58,131	59,251	0	0	0
7147045	DUNCANVILLE	TX		09/25/2023	12/01/2025	31,403	0	27	0	0	27	0	31,403	31,430	0	0	0
7147134	DELRAY BEACH	FL		09/25/2023	12/01/2025	89,149	0	3,426	0	0	3,426	0	89,149	92,575	0	0	0
7147190	NAPLES	FL		09/25/2023	10/01/2025	307,673	0	38,941	0	0	38,941	0	307,673	346,614	0	0	0
7147262	YORKTOWN HEIGHTS	NY		09/25/2023	12/01/2025	13,364	0	76	0	0	76	0	13,364	13,440	0	0	0
7147297	ENGLEWOOD	NJ		09/25/2023	12/01/2025	11,630	0	57	0	0	57	0	11,630	11,687	0	0	0
7147787	LEBANON	TN		09/25/2023	10/01/2025	292,761	0	76,386	0	0	76,386	0	292,761	369,147	0	0	0
7147846	SEVERN	MD		09/25/2023	11/01/2025	35,787	0	1,208	0	0	1,208	0	35,787	36,996	0	0	0
7147919	KANNAPOLIS	NC		09/28/2023	10/01/2025	231,296	0	(4,517)	0	0	(4,517)	0	231,296	226,778	0	0	0
7147920	PHILADELPHIA	PA		09/28/2023	12/01/2025	97,767	0	(1,032)	0	0	(1,032)	0	97,767	96,735	0	0	0
7147923	AKRON	OH		09/28/2023	12/01/2025	121,789	0	(2,093)	0	0	(2,093)	0	121,789	119,696	0	0	0
7147942	WATERBURY	CT		10/03/2023	12/01/2025	338,652	0	(4,052)	0	0	(4,052)	0	338,652	334,600	0	0	0
7148015	GULFPORT	FL		09/28/2023	11/01/2025	271,238	0	44,967	0	0	44,967	0	271,238	316,205	0	0	0
7148224	SAN FRANCISCO	CA		09/28/2023	12/01/2025	511,050	0	64,491	0	0	64,491	0	511,050	575,541	0	0	0
7148273	PLAINFIELD	NJ		09/28/2023	12/01/2025	287,975	0	(7,003)	0	0	(7,003)	0	287,975	280,972	0	0	0
7148295	MYRTLE BEACH	SC		09/28/2023	12/01/2025	375,412	0	(7,224)	0	0	(7,224)	0	375,412	368,188	0	0	0
7148305	NORTHLAKE	IL		09/28/2023	11/01/2025	249,925	0	(4,810)	0	0	(4,810)	0	249,925	245,115	0	0	0
7148338	FORT WORTH	TX		09/28/2023	12/01/2025	301,406	0	(4,226)	0	0	(4,226)	0	301,406	297,180	0	0	0
7148346	GREENSBORO	NC		09/28/2023	10/01/2025	322,757	0	(7,879)	0	0	(7,879)	0	322,757	314,878	0	0	0
7148349	SAN DIEGO	CA		09/28/2023	11/01/2025	329,628	0	(14,722)	0	0	(14,722)	0	329,628	314,906	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148350	CAMAS	WA		09/28/2023	11/01/2025	331,001	0	(5,507)	0	0	(5,507)	0	331,001	325,494	0	0	0
7148360	STATESVILLE	NC		09/28/2023	12/01/2025	392,958	0	(17,550)	0	0	(17,550)	0	392,958	375,408	0	0	0
7148366	MEMPHIS	TN		09/28/2023	12/01/2025	399,126	0	(6,635)	0	0	(6,635)	0	399,126	392,491	0	0	0
7148386	LOS ANGELES	CA		09/28/2023	11/01/2025	668,175	0	(12,858)	0	0	(12,858)	0	668,175	655,316	0	0	0
7148401	JENSEN BEACH	FL		09/28/2023	11/01/2025	422,832	0	(2,304)	0	0	(2,304)	0	422,832	420,528	0	0	0
7148419	CRANBERRY TWP	PA		10/05/2023	12/01/2025	281,250	0	(2,762)	0	0	(2,762)	0	281,250	278,488	0	0	0
7148439	COLUMBUS	OH		10/06/2023	12/01/2025	133,154	0	(654)	0	0	(654)	0	133,154	132,500	0	0	0
7148493	GLASSBORO	NJ		10/10/2023	12/01/2025	181,685	0	(1,471)	0	0	(1,471)	0	181,685	180,214	0	0	0
7148497	ALBRIGHTSVILLE	PA		10/10/2023	10/01/2025	209,630	0	1,752	0	0	1,752	0	209,630	211,382	0	0	0
7148508	FARMINGVILLE	NY		10/11/2023	11/01/2025	527,769	0	(12,538)	0	0	(12,538)	0	527,769	515,231	0	0	0
7148524	BRADENTON	FL		10/11/2023	11/02/2025	240,123	0	(2,593)	0	0	(2,593)	0	240,123	237,530	0	0	0
7148527	MCALLEN	TX		10/11/2023	11/02/2025	255,846	0	(4,333)	0	0	(4,333)	0	255,846	251,513	0	0	0
7148562	BRANFORD	CT		10/23/2023	12/01/2025	301,091	0	(3,908)	0	0	(3,908)	0	301,091	297,184	0	0	0
7148577	POMPANO BEACH	FL		10/23/2023	12/01/2025	303,121	0	(2,427)	0	0	(2,427)	0	303,121	300,694	0	0	0
7148608	CASA GRANDE	AZ		10/23/2023	12/01/2025	166,023	0	4,176	0	0	4,176	0	166,023	170,199	0	0	0
7148617	CHESAPEAKE	VA		10/23/2023	11/01/2025	251,277	0	(2,119)	0	0	(2,119)	0	251,277	249,158	0	0	0
7148657	DALLAS	GA		10/23/2023	10/01/2025	162,587	0	(3,344)	0	0	(3,344)	0	162,587	159,243	0	0	0
7148673	GREENDALE	WI		10/23/2023	11/01/2025	190,728	0	(7,621)	0	0	(7,621)	0	190,728	183,108	0	0	0
7148695	IDAHO FALLS	ID		10/23/2023	11/01/2025	322,186	0	(5,293)	0	0	(5,293)	0	322,186	316,892	0	0	0
7148743	READING	PA		10/26/2023	12/01/2025	112,940	0	(1,228)	0	0	(1,228)	0	112,940	111,712	0	0	0
7148757	ATLANTIC CITY	NJ		10/26/2023	10/01/2025	108,970	0	(4,754)	0	0	(4,754)	0	108,970	104,216	0	0	0
7148782	COLUMBIA	TN		10/24/2023	10/01/2025	491,041	0	(3)	0	0	(3)	0	491,041	491,038	0	0	0
7148796	JACKSON	MS		10/24/2023	12/01/2025	174,360	0	(3,714)	0	0	(3,714)	0	174,360	170,646	0	0	0
7148813	BIG BEAR LAKE	CA		10/24/2023	11/02/2025	730,807	0	(37,057)	0	0	(37,057)	0	730,807	693,750	0	0	0
7148854	ALDAN	PA		11/02/2023	10/01/2025	142,229	0	(1,396)	0	0	(1,396)	0	142,229	140,833	0	0	0
7148892	CAPE CORAL	FL		11/02/2023	12/01/2025	148,962	0	(352)	0	0	(352)	0	148,962	148,610	0	0	0
7148914	EASTPOINTE	MI		11/02/2023	12/01/2025	84,877	0	(1,117)	0	0	(1,117)	0	84,877	83,760	0	0	0
7148925	CHICAGO	IL		11/03/2023	12/01/2025	238,081	0	(3,884)	0	0	(3,884)	0	238,081	234,198	0	0	0
7148926	CHICAGO	IL		11/03/2023	12/01/2025	231,477	0	(3,160)	0	0	(3,160)	0	231,477	228,316	0	0	0
7148976	COLUMBUS	OH		11/06/2023	10/01/2025	80,765	0	(1,863)	0	0	(1,863)	0	80,765	78,902	0	0	0
7149132	PARKVILLE	MD		11/15/2023	10/01/2025	179,942	0	(6,417)	0	0	(6,417)	0	179,942	173,525	0	0	0
7149139	MEMPHIS	TN		11/16/2023	12/01/2025	90,060	0	(1,017)	0	0	(1,017)	0	90,060	89,043	0	0	0
7149146	CHICAGO	IL		11/16/2023	12/01/2025	217,436	0	(5,255)	0	0	(5,255)	0	217,436	212,181	0	0	0
7149169	LOUISVILLE	KY		11/16/2023	11/01/2025	90,638	0	(3,203)	0	0	(3,203)	0	90,638	87,435	0	0	0
7149201	SYRACUSE	NY		11/17/2023	10/01/2025	90,759	0	(626)	0	0	(626)	0	90,759	90,134	0	0	0
7149303	NEW ORLEANS	LA		11/21/2023	10/01/2025	120,785	0	31,623	0	0	31,623	0	120,785	152,408	0	0	0
7149322	GLEN ELLEN	CA		11/21/2023	12/01/2025	555,212	0	137,533	0	0	137,533	0	555,212	692,745	0	0	0
7149439	MICHIGAN CITY	IN		11/27/2023	11/02/2025	113,997	0	(2,892)	0	0	(2,892)	0	113,997	111,105	0	0	0
7149490	NEWARK	NJ		11/28/2023	11/01/2025	579,820	0	(4,972)	0	0	(4,972)	0	579,820	574,848	0	0	0
7149497	ORLANDO	FL		11/28/2023	12/01/2025	105,761	0	(1,624)	0	0	(1,624)	0	105,761	104,137	0	0	0
7149525	DETROIT	MI		11/28/2023	11/01/2025	80,837	0	(3,130)	0	0	(3,130)	0	80,837	77,707	0	0	0
7149539	CHICAGO	IL		11/28/2023	12/01/2025	221,336	0	(6,470)	0	0	(6,470)	0	221,336	214,866	0	0	0
7149550	PRATTVILLE	AL		12/01/2023	12/01/2025	113,370	0	(2,329)	0	0	(2,329)	0	113,370	111,041	0	0	0
7149681	DORAL	FL		01/31/2024	12/01/2025	286,741	0	(4,899)	0	0	(4,899)	0	286,741	281,843	0	0	0
7149701	SEMINOLE	FL		01/31/2024	10/01/2025	473,289	0	(14,677)	0	0	(14,677)	0	473,289	458,612	0	0	0
7149713	SALEM	OR		01/31/2024	10/02/2025	174,598	0	(1,717)	0	0	(1,717)	0	174,598	172,881	0	0	0
7149721	KIRKLAND	WA		01/31/2024	12/01/2025	270,711	0	(5,271)	0	0	(5,271)	0	270,711	265,440	0	0	0
7149823	MIDDLE RIVER	MD		01/31/2024	12/01/2025	159,659	0	2,159	0	0	2,159	0	159,659	161,817	0	0	0
7149860	TAYLORS	SC		12/01/2023	11/01/2025	151,436	0	0	0	0	0	0	151,436	151,436	0	0	0
7149878	WATERBURY	CT		12/08/2023	12/01/2025	189,677	0	(3,149)	0	0	(3,149)	0	189,677	186,529	0	0	0
7149918	MARSHVILLE	NC		12/20/2023	12/01/2025	177,586	0	1,881	0	0	1,881	0	177,586	179,466	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7149939	BALTIMORE	MD		12/18/2023	10/01/2025	98,475	0	(3,207)	0	0	(3,207)	0	98,475	95,268	0	0	0
7149940	NEWARK	NJ		12/18/2023	10/02/2025	561,432	0	(17,504)	0	0	(17,504)	0	561,432	543,929	0	0	0
7149946	PHILADELPHIA	PA		12/18/2023	12/01/2025	156,893	0	(583)	0	0	(583)	0	156,893	156,309	0	0	0
7149956	NEWARK	NJ		12/18/2023	12/01/2025	600,998	0	(13,357)	0	0	(13,357)	0	600,998	587,641	0	0	0
7149997	HAVERTOWN	PA		12/20/2023	12/01/2025	337,342	0	(3,320)	0	0	(3,320)	0	337,342	334,022	0	0	0
7150088	ROCHESTER	NY		12/20/2023	12/01/2025	144,846	0	(6,192)	0	0	(6,192)	0	144,846	138,653	0	0	0
7150344	BLAINE	MN		12/27/2023	11/01/2025	255,024	0	(6,161)	0	0	(6,161)	0	255,024	248,863	0	0	0
7150473	CHARLESTON	SC		12/27/2023	11/01/2025	445,344	0	(10,771)	0	0	(10,771)	0	445,344	434,572	0	0	0
7150485	WAKE FOREST	NC		12/27/2023	11/01/2025	298,553	0	(7,220)	0	0	(7,220)	0	298,553	291,332	0	0	0
7150489	LA VERNE	CA		12/27/2023	12/01/2025	605,464	0	(14,630)	0	0	(14,630)	0	605,464	590,834	0	0	0
7150505	BRENTWOOD	TN		12/27/2023	11/01/2025	437,221	0	(8,494)	0	0	(8,494)	0	437,221	428,727	0	0	0
7150517	CRESSKILL	NJ		12/27/2023	11/01/2025	417,451	0	(10,085)	0	0	(10,085)	0	417,451	407,365	0	0	0
7150536	ASHFORD	WA		12/27/2023	12/01/2025	451,450	0	(10,909)	0	0	(10,909)	0	451,450	440,541	0	0	0
7150544	MAMMOTH LAKES	CA		12/27/2023	12/01/2025	666,583	0	(7,432)	0	0	(7,432)	0	666,583	659,152	0	0	0
7150547	MESA	AZ		12/27/2023	12/01/2025	413,073	0	(9,969)	0	0	(9,969)	0	413,073	403,104	0	0	0
7150552	BONNEY LAKE	WA		12/27/2023	11/01/2025	633,693	0	(14,225)	0	0	(14,225)	0	633,693	619,467	0	0	0
7150606	ARLINGTON HTS	IL		12/27/2023	12/01/2025	259,569	0	(6,264)	0	0	(6,264)	0	259,569	253,305	0	0	0
7150638	AURORA	CO		12/27/2023	12/01/2025	379,582	0	(9,172)	0	0	(9,172)	0	379,582	370,410	0	0	0
7150649	AURORA	CO		12/27/2023	12/01/2025	378,670	0	(9,150)	0	0	(9,150)	0	378,670	369,520	0	0	0
7150666	MOUND	MN		12/27/2023	11/01/2025	294,296	0	(7,112)	0	0	(7,112)	0	294,296	287,184	0	0	0
7150697	SEATTLE	WA		12/27/2023	12/01/2025	410,199	0	(9,910)	0	0	(9,910)	0	410,199	400,289	0	0	0
7150711	BATON ROUGE	LA		12/27/2023	10/01/2025	224,443	0	(5,426)	0	0	(5,426)	0	224,443	219,017	0	0	0
7150712	BATON ROUGE	LA		12/27/2023	10/01/2025	224,443	0	(5,426)	0	0	(5,426)	0	224,443	219,017	0	0	0
7150715	CHARLOTTE	NC		12/27/2023	12/01/2025	280,486	0	(6,776)	0	0	(6,776)	0	280,486	273,709	0	0	0
7150734	NEW MARKET	MD		12/27/2023	12/01/2025	314,994	0	(7,617)	0	0	(7,617)	0	314,994	307,377	0	0	0
7150738	DELRAY BEACH	FL		12/27/2023	11/02/2025	479,087	0	(11,577)	0	0	(11,577)	0	479,087	467,509	0	0	0
7150740	PONDER	TX		12/27/2023	10/01/2025	236,362	0	(5,710)	0	0	(5,710)	0	236,362	230,651	0	0	0
7150793	CONROE	TX		12/27/2023	11/01/2025	379,207	0	(9,167)	0	0	(9,167)	0	379,207	370,041	0	0	0
7150878	BASTROP	TX		12/27/2023	11/01/2025	226,516	0	(5,472)	0	0	(5,472)	0	226,516	221,044	0	0	0
7150906	ALLEN	TX		12/27/2023	12/01/2025	299,248	0	(7,243)	0	0	(7,243)	0	299,248	292,004	0	0	0
7151027	COPPELL	TX		12/27/2023	10/01/2025	372,942	0	(6,275)	0	0	(6,275)	0	372,942	366,668	0	0	0
7151035	OTIS ORCHARDS	WA		12/27/2023	11/02/2025	296,580	0	(7,171)	0	0	(7,171)	0	296,580	289,408	0	0	0
7151123	CHANDLER	AZ		12/27/2023	12/01/2025	340,147	0	(8,223)	0	0	(8,223)	0	340,147	331,924	0	0	0
7151160	EL PASO	TX		12/27/2023	10/01/2025	211,115	0	(5,106)	0	0	(5,106)	0	211,115	206,009	0	0	0
7151187	EDMONDS	WA		12/27/2023	11/01/2025	646,888	0	(15,643)	0	0	(15,643)	0	646,888	631,245	0	0	0
7151197	SAN ANTONIO	TX		12/27/2023	12/01/2025	215,106	0	(4,213)	0	0	(4,213)	0	215,106	210,893	0	0	0
7151204	SURPRISE	AZ		12/27/2023	12/01/2025	308,959	0	(7,472)	0	0	(7,472)	0	308,959	301,486	0	0	0
7151210	FONTANA	CA		12/27/2023	12/01/2025	541,988	0	(13,102)	0	0	(13,102)	0	541,988	528,885	0	0	0
7151216	PANAMA CITY BEACH	FL		12/27/2023	12/01/2025	321,732	0	(3,587)	0	0	(3,587)	0	321,732	318,146	0	0	0
7151232	SPRINGFIELD	MA		12/27/2023	12/01/2025	277,422	0	(6,705)	0	0	(6,705)	0	277,422	270,717	0	0	0
7151245	OAK ISLAND	NC		12/27/2023	11/01/2025	360,215	0	(8,712)	0	0	(8,712)	0	360,215	351,503	0	0	0
7151294	ORLANDO	FL		12/27/2023	11/01/2025	349,382	0	(8,441)	0	0	(8,441)	0	349,382	340,941	0	0	0
7151310	PHILADELPHIA	PA		12/27/2023	10/01/2025	376,711	0	(9,093)	0	0	(9,093)	0	376,711	367,618	0	0	0
7151312	LEXINGTON	NC		12/27/2023	10/01/2025	321,545	0	(7,777)	0	0	(7,777)	0	321,545	313,768	0	0	0
7151474	HOUSTON	TX		12/27/2023	11/01/2025	390,100	0	(9,426)	0	0	(9,426)	0	390,100	380,674	0	0	0
7151481	ATHENS	GA		12/27/2023	12/01/2025	321,778	0	(7,225)	0	0	(7,225)	0	321,778	314,553	0	0	0
7151487	HEREFORD	AZ		12/27/2023	11/01/2025	512,747	0	(12,387)	0	0	(12,387)	0	512,747	500,361	0	0	0
7151503	DETROIT	MI		12/28/2023	12/01/2025	119,399	0	(4,640)	0	0	(4,640)	0	119,399	114,759	0	0	0
7151555	GONZALES	LA		01/11/2024	11/01/2025	176,615	0	16,283	0	0	16,283	0	176,615	192,898	0	0	0
7151560	BROWNSVILLE	CA		01/11/2024	10/01/2025	159,231	0	21,047	0	0	21,047	0	159,231	180,278	0	0	0
7151645	MOODY	AL		01/11/2024	10/01/2025	87,091	0	27,202	0	0	27,202	0	87,091	114,293	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151883	BUFFALO	NY		01/03/2024	10/01/2025	108,477	0	0	0	0	0	0	108,477	108,477	0	0	0
7151947	WEST ORANGE	NJ		01/10/2024	11/01/2025	546,553	0	(10,634)	0	0	(10,634)	0	546,553	535,920	0	0	0
7151976	HIRAM	GA		01/10/2024	12/01/2025	172,301	0	(5,532)	0	0	(5,532)	0	172,301	166,769	0	0	0
7151999	COLUMBUS	OH		01/12/2024	12/01/2025	135,437	0	(2,312)	0	0	(2,312)	0	135,437	133,125	0	0	0
7152007	PORT WENTWORTH	GA		01/12/2024	11/01/2025	175,715	0	0	0	0	0	0	175,715	175,715	0	0	0
7152015	ZEPHYRHILLS	FL		01/12/2024	11/01/2025	237,046	0	(1,749)	0	0	(1,749)	0	237,046	235,297	0	0	0
7152023	RACINE	WI		01/12/2024	10/01/2025	186,956	0	(3,197)	0	0	(3,197)	0	186,956	183,758	0	0	0
7152024	RACINE	WI		01/12/2024	11/01/2025	140,217	0	(2,398)	0	0	(2,398)	0	140,217	137,819	0	0	0
7152112	PHILADELPHIA	PA		01/16/2024	11/01/2025	140,442	0	(1,382)	0	0	(1,382)	0	140,442	139,059	0	0	0
7152144	LA PORTE	IN		01/16/2024	12/01/2025	258,180	0	(7,196)	0	0	(7,196)	0	258,180	250,984	0	0	0
7152147	BIRMINGHAM	AL		01/16/2024	12/01/2025	162,259	0	(4,564)	0	0	(4,564)	0	162,259	157,694	0	0	0
7152160	NORTH HAVEN	CT		01/16/2024	12/01/2025	237,871	0	(4,949)	0	0	(4,949)	0	237,871	232,921	0	0	0
7152174	BENTLEYVILLE	PA		01/16/2024	11/02/2025	134,855	0	(1,468)	0	0	(1,468)	0	134,855	133,387	0	0	0
7152217	POSEN	IL		01/17/2024	12/01/2025	120,839	0	(2,707)	0	0	(2,707)	0	120,839	118,132	0	0	0
7152222	WATERBURY	CT		01/17/2024	12/01/2025	319,891	0	(7,000)	0	0	(7,000)	0	319,891	312,892	0	0	0
7152351	SAVANNAH	GA		01/25/2024	12/01/2025	101,885	0	3,193	0	0	3,193	0	101,885	105,078	0	0	0
7152354	BROOKLYN	NY		01/25/2024	12/01/2025	290,080	0	22,668	0	0	22,668	0	290,080	312,748	0	0	0
7152443	APOPKA	FL		02/14/2024	11/01/2025	150,821	0	(2,821)	0	0	(2,821)	0	150,821	148,000	0	0	0
7152523	LITHONIA	GA		02/14/2024	12/01/2025	245,642	0	(10,504)	0	0	(10,504)	0	245,642	235,139	0	0	0
7152531	LAS VEGAS	NV		02/14/2024	12/01/2025	274,284	0	(8,301)	0	0	(8,301)	0	274,284	265,983	0	0	0
7152545	SPENCER	NC		02/14/2024	12/01/2025	123,601	0	(4,717)	0	0	(4,717)	0	123,601	118,883	0	0	0
7152564	HAMPSTEAD	NC		02/14/2024	12/01/2025	289,794	0	(10,727)	0	0	(10,727)	0	289,794	279,067	0	0	0
7152574	KANSAS CITY	KS		02/14/2024	12/01/2025	94,052	0	(3,599)	0	0	(3,599)	0	94,052	90,453	0	0	0
7152681	SUSSEX	NJ		01/26/2024	10/01/2025	246,062	0	(5,908)	0	0	(5,908)	0	246,062	240,154	0	0	0
7152745	NEW ORLEANS	LA		02/20/2024	11/01/2025	115,262	0	(1,691)	0	0	(1,691)	0	115,262	113,571	0	0	0
7152801	FAYETTEVILLE	NC		02/20/2024	12/01/2025	104,918	0	(1,539)	0	0	(1,539)	0	104,918	103,379	0	0	0
7152823	PHILADELPHIA	PA		02/20/2024	11/01/2025	229,481	0	(3,373)	0	0	(3,373)	0	229,481	226,107	0	0	0
7152827	INDIANAPOLIS	IN		02/20/2024	12/01/2025	103,188	0	(1,513)	0	0	(1,513)	0	103,188	101,675	0	0	0
7152834	SHERMAN	TX		02/20/2024	10/01/2025	153,164	0	(2,248)	0	0	(2,248)	0	153,164	150,916	0	0	0
7152845	GREELEY	CO		02/20/2024	12/01/2025	191,814	0	(2,815)	0	0	(2,815)	0	191,814	188,999	0	0	0
7152895	SOUTHGATE	MI		02/20/2024	11/01/2025	127,843	0	(1,880)	0	0	(1,880)	0	127,843	125,964	0	0	0
7152921	COLUMBUS	OH		02/01/2024	12/01/2025	114,705	0	(3,586)	0	0	(3,586)	0	114,705	111,118	0	0	0
7152989	NEWARK	NJ		02/01/2024	12/01/2025	480,542	0	(2,398)	0	0	(2,398)	0	480,542	478,145	0	0	0
7152990	NEWARK	NJ		02/01/2024	12/01/2025	494,848	0	(2,350)	0	0	(2,350)	0	494,848	492,498	0	0	0
7153010	GRANBURY	TX		02/16/2024	12/01/2025	484,100	0	(20,570)	0	0	(20,570)	0	484,100	463,530	0	0	0
7153025	KANSAS CITY	KS		02/16/2024	12/01/2025	139,936	0	(2,705)	0	0	(2,705)	0	139,936	137,231	0	0	0
7153033	RICHMOND HILL	GA		02/16/2024	11/02/2025	177,565	0	(3,457)	0	0	(3,457)	0	177,565	174,108	0	0	0
7153134	LOCKPORT	NY		02/02/2024	12/01/2025	92,531	0	(2,114)	0	0	(2,114)	0	92,531	90,417	0	0	0
7153137	COLUMBUS	OH		02/02/2024	12/01/2025	138,890	0	(2,890)	0	0	(2,890)	0	138,890	136,000	0	0	0
7153168	SOUTH BEND	IN		02/06/2024	10/02/2025	124,098	0	(5,244)	0	0	(5,244)	0	124,098	118,854	0	0	0
7153201	NEWARK	NJ		02/09/2024	11/02/2025	495,760	0	(11,226)	0	0	(11,226)	0	495,760	484,534	0	0	0
7153203	NEWARK	NJ		02/09/2024	12/01/2025	528,269	0	(11,963)	0	0	(11,963)	0	528,269	516,306	0	0	0
7153204	NEWARK	NJ		02/09/2024	10/01/2025	495,760	0	(11,226)	0	0	(11,226)	0	495,760	484,534	0	0	0
7153205	NEWARK	NJ		02/09/2024	12/01/2025	601,414	0	(13,619)	0	0	(13,619)	0	601,414	587,795	0	0	0
7153223	NEWARK	NJ		02/09/2024	10/01/2025	433,902	0	(12,460)	0	0	(12,460)	0	433,902	421,442	0	0	0
7153267	WHARTON	NJ		02/09/2024	10/01/2025	247,169	0	(9,905)	0	0	(9,905)	0	247,169	237,263	0	0	0
7153329	HARPER WOODS	MI		02/09/2024	12/01/2025	72,268	0	(2,742)	0	0	(2,742)	0	72,268	69,526	0	0	0
7153350	GREENVILLE	SC		02/09/2024	10/01/2025	203,961	0	(5,299)	0	0	(5,299)	0	203,961	198,662	0	0	0
7153358	HARPER WOODS	MI		02/09/2024	12/01/2025	90,557	0	(2,971)	0	0	(2,971)	0	90,557	87,587	0	0	0
7153507	HARRISBURG	PA		02/15/2024	11/01/2025	108,790	0	(1,411)	0	0	(1,411)	0	108,790	107,379	0	0	0
7153519	HARPER WOODS	MI		02/15/2024	12/01/2025	99,951	0	(2,991)	0	0	(2,991)	0	99,951	96,960	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7153542	YORK	PA		02/21/2024	10/01/2025	217,229	0	(2,527)	0	0	(2,527)	0	217,229	214,702	0	0	0
7153545	MEMPHIS	TN		02/21/2024	11/01/2025	127,855	0	(2,757)	0	0	(2,757)	0	127,855	125,098	0	0	0
7153574	LINCOLNWOOD	IL		02/21/2024	10/01/2025	390,442	0	(3,692)	0	0	(3,692)	0	390,442	386,750	0	0	0
7153675	WASHINGTON TERRACE	UT		02/27/2024	10/01/2025	287,464	0	(3,124)	0	0	(3,124)	0	287,464	284,340	0	0	0
7153738	TEMPLE TERRACE	FL		02/28/2024	11/01/2025	159,238	0	(2,943)	0	0	(2,943)	0	159,238	156,295	0	0	0
7153742	DETROIT	MI		02/28/2024	12/01/2025	150,457	0	(1,494)	0	0	(1,494)	0	150,457	148,963	0	0	0
7153828	JACKSONVILLE	FL		03/01/2024	10/01/2025	189,547	0	(6,769)	0	2,109	(4,661)	0	189,547	184,886	0	0	0
7153855	LEAVENWORTH	KS		03/08/2024	12/01/2025	113,203	0	(2,727)	0	0	(2,727)	0	113,203	110,475	0	0	0
7153865	WASHINGTON	DC		03/08/2024	12/01/2025	542,694	0	(20,461)	0	0	(20,461)	0	542,694	522,233	0	0	0
7153897	EUCLID	OH		03/08/2024	10/01/2025	98,006	0	(4,136)	0	0	(4,136)	0	98,006	93,869	0	0	0
7153909	YORK	PA		03/08/2024	11/01/2025	228,832	0	(2,252)	0	0	(2,252)	0	228,832	226,580	0	0	0
7153947	INDIANAPOLIS	IN		03/11/2024	12/01/2025	197,604	0	(3,814)	0	0	(3,814)	0	197,604	193,791	0	0	0
7153994	CLEVELAND	OH		03/15/2024	12/01/2025	120,599	0	(4,261)	0	0	(4,261)	0	120,599	116,338	0	0	0
7154007	BALTIMORE	MD		03/15/2024	11/01/2025	187,743	0	(8,594)	0	0	(8,594)	0	187,743	179,148	0	0	0
7154070	DETROIT	MI		03/15/2024	12/01/2025	233,600	0	(9,998)	0	0	(9,998)	0	233,600	223,601	0	0	0
7154200	RESTON	VA		05/13/2024	10/01/2025	259,668	0	40,684	0	0	40,684	0	259,668	300,352	0	0	0
7154278	PARADISE VLY	AZ		05/13/2024	12/01/2025	581,244	0	39,712	0	0	39,712	0	581,244	620,956	0	0	0
7154321	JASPER	GA		05/13/2024	11/01/2025	740,577	0	93,131	0	0	93,131	0	740,577	833,708	0	0	0
7154377	SEBASTOPOL	CA		05/13/2024	11/01/2025	768,126	0	59,414	0	0	59,414	0	768,126	827,540	0	0	0
7154443	CHARLOTTE	NC		05/13/2024	12/01/2025	193,501	0	20,217	0	0	20,217	0	193,501	213,718	0	0	0
7154460	HANOVER	PA		03/20/2024	11/01/2025	190,826	0	(1,407)	0	0	(1,407)	0	190,826	189,419	0	0	0
7154461	YORK	PA		03/20/2024	11/02/2025	177,302	0	(1,307)	0	0	(1,307)	0	177,302	175,995	0	0	0
7154462	STEELTON	PA		03/20/2024	11/01/2025	129,156	0	(1,026)	0	0	(1,026)	0	129,156	128,130	0	0	0
7154548	VA BEACH	VA		03/26/2024	11/01/2025	306,998	0	22,680	0	0	22,680	0	306,998	329,678	0	0	0
7154812	BALTIMORE	MD		03/25/2024	12/01/2025	155,706	0	(3,106)	0	0	(3,106)	0	155,706	152,600	0	0	0
7154825	RACINE	WI		03/25/2024	11/01/2025	129,379	0	(4,076)	0	0	(4,076)	0	129,379	125,303	0	0	0
7154949	WAUWATOSA	WI		04/03/2024	11/01/2025	123,106	0	(3,837)	0	0	(3,837)	0	123,106	119,269	0	0	0
7154968	FAYETTEVILLE	PA		04/03/2024	12/01/2025	171,339	0	113	0	0	113	0	171,339	171,452	0	0	0
7154970	HANOVER	PA		04/03/2024	12/01/2025	134,134	0	89	0	0	89	0	134,134	134,223	0	0	0
7154975	CLEVELAND	OH		04/05/2024	11/01/2025	89,749	0	0	0	0	0	0	89,749	89,749	0	0	0
7155193	CHICAGO	IL		04/12/2024	10/01/2025	152,252	0	(5,058)	0	0	(5,058)	0	152,252	147,193	0	0	0
7155209	WINSTON-SALEM	NC		04/12/2024	10/01/2025	86,867	0	(3,285)	0	0	(3,285)	0	86,867	83,582	0	0	0
7155212	HAZEL CREST	IL		04/12/2024	10/01/2025	176,654	0	(6,014)	0	0	(6,014)	0	176,654	170,640	0	0	0
7155294	SPRINGFIELD	MA		04/15/2024	12/01/2025	298,560	0	(11,793)	0	0	(11,793)	0	298,560	286,767	0	0	0
7155317	YORK	PA		04/19/2024	11/01/2025	137,913	0	27	0	0	27	0	137,913	137,940	0	0	0
7155327	YORK	PA		04/19/2024	12/01/2025	113,972	0	23	0	0	23	0	113,972	113,994	0	0	0
7155382	GLENDALE	AZ		04/19/2024	11/01/2025	319,541	0	(2,893)	0	0	(2,893)	0	319,541	316,648	0	0	0
7155415	SPRINGFIELD	MA		04/19/2024	11/01/2025	245,934	0	(5,934)	0	0	(5,934)	0	245,934	240,000	0	0	0
7155428	WEST PALM BEACH	FL		04/24/2024	10/02/2025	1,416,001	0	(41,001)	0	0	(41,001)	0	1,416,001	1,375,000	0	0	0
7155615	SOUTHBRIDGE	MA		04/29/2024	10/24/2025	164,842	0	6,308	0	0	6,308	0	164,842	171,151	0	0	0
7155692	NORTH RICHLAND HILLS	TX		04/29/2024	12/01/2025	237,322	0	47,042	0	0	47,042	0	237,322	284,363	0	0	0
7155747	GREENSBORO	MD		04/29/2024	10/01/2025	125,181	0	26,205	0	0	26,205	0	125,181	151,387	0	0	0
7155821	MELVILLE	NY		04/29/2024	10/01/2025	243,515	0	88,122	0	0	88,122	0	243,515	331,637	0	0	0
7155828	POMPANO BEACH	FL		04/29/2024	12/01/2025	210,608	0	50,439	0	0	50,439	0	210,608	261,047	0	0	0
7155996	MONROE	GA		05/21/2024	12/01/2025	204,881	0	5,467	0	0	5,467	0	204,881	210,348	0	0	0
7156002	UNIONDALE	NY		05/21/2024	11/01/2025	133,281	0	8,812	0	0	8,812	0	133,281	142,093	0	0	0
7156023	PHOENIX	AZ		05/21/2024	11/01/2025	150,777	0	11,143	0	0	11,143	0	150,777	161,920	0	0	0
7156025	SCARBOROUGH	ME		05/21/2024	10/02/2025	144,576	0	31,176	0	0	31,176	0	144,576	175,753	0	0	0
7156040	RIVERDALE	GA		05/21/2024	12/01/2025	72,128	0	20,752	0	0	20,752	0	72,128	92,880	0	0	0
7156095	JONESBORO	GA		05/21/2024	12/01/2025	95,703	0	18,045	0	0	18,045	0	95,703	113,748	0	0	0
7156131	BROOKLYN	NY		05/21/2024	10/01/2025	293,647	0	72,526	0	0	72,526	0	293,647	366,173	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7156300	EASTON	PA		05/21/2024	12/01/2025	110,546	0	19,645	0	0	19,645	0	110,546	130,191	0	0	0
7156315	OXON HILL	MD		05/21/2024	10/01/2025	174,676	0	37,220	0	0	37,220	0	174,676	211,895	0	0	0
7156329	MIDLOTHIAN	VA		05/21/2024	12/01/2025	226,151	0	34,874	0	0	34,874	0	226,151	261,025	0	0	0
7156413	JEFFERSON	GA		05/21/2024	11/01/2025	169,185	0	4,924	0	0	4,924	0	169,185	174,109	0	0	0
7156520	MARCELLUS	MI		05/21/2024	12/01/2025	116,927	0	5,224	0	0	5,224	0	116,927	122,151	0	0	0
7156747	RANDLEMAN	NC		04/26/2024	11/01/2025	140,929	0	(4,280)	0	0	(4,280)	0	140,929	136,648	0	0	0
7156783	BROOKLYN	NY		05/01/2024	10/01/2025	920,306	0	(24,118)	0	0	(24,118)	0	920,306	896,188	0	0	0
7156791	ST. LOUIS	MO		05/01/2024	12/01/2025	90,986	0	(1,407)	0	0	(1,407)	0	90,986	89,578	0	0	0
7156815	NEWARK	NJ		05/01/2024	10/02/2025	439,220	0	(5,362)	0	0	(5,362)	0	439,220	433,858	0	0	0
7156838	CHAMBERSBURG	PA		05/10/2024	12/01/2025	166,339	0	1,516	0	0	1,516	0	166,339	167,855	0	0	0
7156841	YORK	PA		05/10/2024	11/01/2025	129,250	0	1,301	0	0	1,301	0	129,250	130,551	0	0	0
7156842	YORK	PA		05/10/2024	12/01/2025	133,071	0	1,213	0	0	1,213	0	133,071	134,284	0	0	0
7156851	YORK	PA		05/10/2024	12/01/2025	115,205	0	445	0	0	445	0	115,205	115,650	0	0	0
7156950	WILKES-BARRE	PA		05/10/2024	12/01/2025	180,861	0	(1,724)	0	0	(1,724)	0	180,861	179,137	0	0	0
7156960	WEST PALM BEACH	FL		05/10/2024	10/01/2025	277,029	0	(8,261)	0	0	(8,261)	0	277,029	268,767	0	0	0
7156991	CAMDEN	NJ		05/10/2024	12/01/2025	228,633	0	(4,563)	0	0	(4,563)	0	228,633	224,070	0	0	0
7157130	CLEVELAND	OH		05/21/2024	12/01/2025	87,422	0	(4,082)	0	0	(4,082)	0	87,422	83,340	0	0	0
7157150	KYLE	TX		05/21/2024	12/01/2025	220,563	0	(10,490)	0	0	(10,490)	0	220,563	210,074	0	0	0
7157223	CHICAGO	IL		05/22/2024	11/01/2025	384,532	0	(7,976)	0	0	(7,976)	0	384,532	376,555	0	0	0
7157232	BIRMINGHAM	AL		05/23/2024	12/01/2025	88,827	0	(4,147)	0	0	(4,147)	0	88,827	84,680	0	0	0
7157264	HANOVER	MD		07/26/2024	10/01/2025	362,311	0	(9,237)	0	0	(9,237)	0	362,311	353,074	0	0	0
7157274	CHESTERFIELD	VA		07/26/2024	11/01/2025	190,762	0	(5,537)	0	0	(5,537)	0	190,762	185,225	0	0	0
7157278	YOUNGTOWN	AZ		07/26/2024	10/31/2025	284,066	0	(8,245)	0	0	(8,245)	0	284,066	275,821	0	0	0
7157279	OMAHA	NE		07/26/2024	12/01/2025	251,430	0	(7,298)	0	0	(7,298)	0	251,430	244,133	0	0	0
7157281	VERNON ROCKVILLE	CT		07/26/2024	12/01/2025	269,012	0	(7,810)	0	0	(7,810)	0	269,012	261,202	0	0	0
7157288	INDIANAPOLIS	IN		07/26/2024	10/01/2025	383,873	0	(11,142)	0	0	(11,142)	0	383,873	372,732	0	0	0
7157298	LAS VEGAS	NV		07/26/2024	12/01/2025	300,992	0	(8,733)	0	0	(8,733)	0	300,992	292,259	0	0	0
7157319	RALEIGH	NC		07/26/2024	11/01/2025	300,946	0	(8,731)	0	0	(8,731)	0	300,946	292,216	0	0	0
7157330	SEVIERVILLE	TN		07/26/2024	11/01/2025	1,802,388	0	(52,303)	0	0	(52,303)	0	1,802,388	1,750,085	0	0	0
7157418	ONTARIO	CA		07/26/2024	10/01/2025	592,376	0	(11,796)	0	0	(11,796)	0	592,376	580,580	0	0	0
7157423	LITTLE EGG HARBOR TWP	NJ		07/26/2024	11/01/2025	357,044	0	(10,359)	0	0	(10,359)	0	357,044	346,685	0	0	0
7157448	NEWARK	DE		07/26/2024	10/01/2025	267,207	0	(7,753)	0	0	(7,753)	0	267,207	259,455	0	0	0
7157493	SACRAMENTO	CA		07/26/2024	10/01/2025	424,600	0	(7,417)	0	0	(7,417)	0	424,600	417,183	0	0	0
7157544	METAIRIE	LA		07/26/2024	12/01/2025	223,939	0	4,017	0	0	4,017	0	223,939	227,957	0	0	0
7157584	PILOT POINT	TX		07/26/2024	12/01/2025	665,705	0	(14,292)	0	0	(14,292)	0	665,705	651,413	0	0	0
7157591	WOODLAND	CA		07/26/2024	10/01/2025	347,077	0	(10,069)	0	0	(10,069)	0	347,077	337,009	0	0	0
7157605	HIGHLANDS	NC		07/26/2024	11/01/2025	777,080	0	(22,543)	0	0	(22,543)	0	777,080	754,538	0	0	0
7157623	PILOT POINT	TX		07/26/2024	10/01/2025	751,398	0	(21,807)	0	0	(21,807)	0	751,398	729,591	0	0	0
7157688	LOUISVILLE	KY		06/04/2024	11/01/2025	169,993	0	(3,800)	0	0	(3,800)	0	169,993	166,193	0	0	0
7157727	YORK	PA		06/04/2024	11/01/2025	164,330	0	0	0	0	0	0	164,330	164,330	0	0	0
7157770	GAINESVILLE	GA		06/05/2024	12/01/2025	296,854	0	257	0	0	257	0	296,854	297,111	0	0	0
7157861	CHICAGO	IL		06/11/2024	11/02/2025	558,923	0	(21,025)	0	0	(21,025)	0	558,923	537,898	0	0	0
7157865	GRAND HAVEN	MI		06/11/2024	12/01/2025	301,579	0	(14,298)	0	0	(14,298)	0	301,579	287,282	0	0	0
7157881	JONESBORO	GA		06/11/2024	10/01/2025	176,639	0	(3,879)	0	0	(3,879)	0	176,639	172,760	0	0	0
7157930	CHICAGO	IL		06/11/2024	10/01/2025	255,547	0	(8,060)	0	0	(8,060)	0	255,547	247,487	0	0	0
7157941	HOUSTON	TX		06/13/2024	11/01/2025	163,473	0	(3,190)	0	0	(3,190)	0	163,473	160,283	0	0	0
7157944	YORK	PA		06/13/2024	11/01/2025	158,294	0	0	0	0	0	0	158,294	158,294	0	0	0
7158109	CHEYENNE	WY		06/24/2024	12/01/2025	494,188	0	(23,440)	0	0	(23,440)	0	494,188	470,748	0	0	0
7158125	LOGANSPORT	IN		06/24/2024	11/01/2025	100,176	0	(4,475)	0	0	(4,475)	0	100,176	95,701	0	0	0
7158126	KOKOMO	IN		06/24/2024	12/01/2025	105,521	0	(5,127)	0	0	(5,127)	0	105,521	100,394	0	0	0
7158182	YORK	PA		07/01/2024	11/01/2025	129,950	0	42	0	0	42	0	129,950	129,992	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158185	YORK	PA		07/01/2024	12/01/2025	150,112	0	49	0	0	49	0	150,112	150,161	0	0	0
7158333	WILLOW GROVE	PA		07/08/2024	10/01/2025	288,606	0	(2,708)	0	0	(2,708)	0	288,606	285,899	0	0	0
7158362	DAYTON	OH		07/08/2024	12/01/2025	105,009	0	(4,931)	0	0	(4,931)	0	105,009	100,079	0	0	0
7158373	NORFOLK	VA		07/08/2024	12/01/2025	208,183	0	(9,031)	0	0	(9,031)	0	208,183	199,151	0	0	0
7158379	GASTONIA	NC		07/08/2024	12/01/2025	189,093	0	(6,923)	0	0	(6,923)	0	189,093	182,171	0	0	0
7158398	CENTEREACH	NY		07/08/2024	11/01/2025	385,355	0	(6,417)	0	0	(6,417)	0	385,355	378,939	0	0	0
7158464	CHICAGO	IL		07/09/2024	12/01/2025	471,706	0	(15,806)	0	0	(15,806)	0	471,706	455,900	0	0	0
7158490	PUNTA GORDA	FL		07/11/2024	11/01/2025	135,454	0	(3,929)	0	0	(3,929)	0	135,454	131,525	0	0	0
7158540	NEW HAVEN	CT		07/11/2024	12/01/2025	228,487	0	(9,207)	0	0	(9,207)	0	228,487	219,280	0	0	0
7158545	JACKSON	MS		10/28/2024	11/01/2025	80,968	0	(3,304)	0	0	(3,304)	0	80,968	77,664	0	0	0
7158550	MILWAUKEE	WI		10/28/2024	10/01/2025	87,768	0	(4,078)	0	0	(4,078)	0	87,768	83,689	0	0	0
7158593	PADUCAH	KY		10/28/2024	12/01/2025	122,016	0	(2,366)	0	0	(2,366)	0	122,016	119,650	0	0	0
7158647	CHICAGO	IL		10/28/2024	10/31/2025	159,988	0	(3,103)	0	0	(3,103)	0	159,988	156,885	0	0	0
7158670	FRESNO	TX		10/28/2024	11/02/2025	172,184	0	(6,582)	0	0	(6,582)	0	172,184	165,603	0	0	0
7158686	MOUNT PLEASANT	SC		10/28/2024	12/01/2025	181,712	0	(7,487)	0	0	(7,487)	0	181,712	174,225	0	0	0
7158857	SARASOTA	FL		10/28/2024	12/01/2025	329,993	0	(9,536)	0	0	(9,536)	0	329,993	320,457	0	0	0
7158885	LOS ANGELES	CA		10/28/2024	12/01/2025	414,518	0	(15,844)	0	0	(15,844)	0	414,518	398,674	0	0	0
7158989	PORT WASHINGTON	NY		07/17/2024	11/01/2025	504,309	0	(21,876)	0	0	(21,876)	0	504,309	482,433	0	0	0
7159030	EL GRANADA	CA		09/26/2024	11/01/2025	1,411,794	0	(21,395)	0	0	(21,395)	0	1,411,794	1,390,400	0	0	0
7159054	BLYTHE	CA		09/26/2024	12/01/2025	188,628	0	(3,199)	0	0	(3,199)	0	188,628	185,429	0	0	0
7159132	CLARKSVILLE	TN		09/26/2024	10/01/2025	224,659	0	3,605	0	0	3,605	0	224,659	228,264	0	0	0
7159136	MISSION VIEJO	CA		09/26/2024	11/02/2025	428,643	0	(11,386)	0	0	(11,386)	0	428,643	417,257	0	0	0
7159150	MIDLAND	TX		09/26/2024	11/01/2025	217,096	0	(6,167)	0	0	(6,167)	0	217,096	210,930	0	0	0
7159208	BASYE	VA		09/26/2024	10/01/2025	380,129	0	(5,765)	0	0	(5,765)	0	380,129	374,364	0	0	0
7159216	HILTON HEAD ISLAND	SC		09/26/2024	11/01/2025	698,501	0	(23,193)	0	0	(23,193)	0	698,501	675,308	0	0	0
7159281	LOMITA	CA		09/26/2024	11/01/2025	678,910	0	(19,815)	0	0	(19,815)	0	678,910	659,095	0	0	0
7159286	SAN ANSELMO	CA		09/26/2024	11/01/2025	715,028	0	(19,017)	0	0	(19,017)	0	715,028	696,011	0	0	0
7159303	PHOENIX	AZ		09/26/2024	12/01/2025	730,703	0	(29,820)	0	0	(29,820)	0	730,703	700,883	0	0	0
7159306	WILDOMAR	CA		09/26/2024	11/01/2025	324,139	0	(10,979)	0	0	(10,979)	0	324,139	313,160	0	0	0
7159353	HENDERSON	NV		09/26/2024	10/01/2025	358,448	0	(9,502)	0	0	(9,502)	0	358,448	348,946	0	0	0
7159363	YORK	PA		07/23/2024	12/01/2025	145,664	0	0	0	0	0	0	145,664	145,664	0	0	0
7159393	SCOTTSDALE	AZ		09/26/2024	11/01/2025	555,281	0	(14,481)	0	0	(14,481)	0	555,281	540,800	0	0	0
7159396	SEASIDE	CA		09/26/2024	12/01/2025	614,142	0	(16,333)	0	0	(16,333)	0	614,142	597,809	0	0	0
7159458	ARLINGTON	MA		09/26/2024	10/01/2025	231,035	0	(5,540)	0	0	(5,540)	0	231,035	225,495	0	0	0
7159511	BRISTOL	CT		07/23/2024	11/01/2025	236,810	0	(12,318)	0	0	(12,318)	0	236,810	224,491	0	0	0
7159543	HAMMOND	IN		07/23/2024	10/01/2025	130,567	0	(6,162)	0	0	(6,162)	0	130,567	124,404	0	0	0
7159583	CHESTER	PA		07/23/2024	10/01/2025	120,050	0	(2,571)	0	0	(2,571)	0	120,050	117,480	0	0	0
7159732	QUEENS	NY		07/25/2024	11/01/2025	395,735	0	(16,941)	0	0	(16,941)	0	395,735	378,794	0	0	0
7159734	ORANGE	MA		07/25/2024	12/01/2025	309,472	0	(9,222)	0	0	(9,222)	0	309,472	300,251	0	0	0
7159758	FERGUSON	MO		07/29/2024	12/01/2025	95,075	0	(1,827)	0	0	(1,827)	0	95,075	93,248	0	0	0
7159805	FLORISSANT	MO		08/01/2024	11/02/2025	114,591	0	(3,273)	0	0	(3,273)	0	114,591	111,318	0	0	0
7159833	GILBERT	AZ		08/19/2024	12/01/2025	291,027	0	(12,396)	0	0	(12,396)	0	291,027	278,632	0	0	0
7159850	SEVIERVILLE	TN		08/19/2024	11/01/2025	965,717	0	(14,004)	0	0	(14,004)	0	965,717	951,714	0	0	0
7159862	TORRANCE	CA		08/19/2024	12/01/2025	608,240	0	(13,229)	0	0	(13,229)	0	608,240	595,011	0	0	0
7159878	ALHAMBRA	CA		08/19/2024	10/01/2025	1,138,173	0	(24,961)	0	0	(24,961)	0	1,138,173	1,113,212	0	0	0
7159881	HOBOKEN	NJ		08/19/2024	10/31/2025	591,344	0	(19,946)	0	0	(19,946)	0	591,344	571,398	0	0	0
7159912	MANTECA	CA		08/19/2024	11/01/2025	485,923	0	(9,346)	0	0	(9,346)	0	485,923	476,577	0	0	0
7159935	IRVINE	CA		08/19/2024	11/01/2025	1,048,784	0	(25,543)	0	0	(25,543)	0	1,048,784	1,023,241	0	0	0
7159940	LAKE ARROWHEAD	CA		08/19/2024	12/01/2025	731,526	0	13,605	0	0	13,605	0	731,526	745,131	0	0	0
7160075	BRIDGEPORT	CT		10/29/2024	12/01/2025	361,142	0	(17,175)	0	0	(17,175)	0	361,142	343,967	0	0	0
7160169	LITHONIA	GA		10/29/2024	10/01/2025	160,331	0	(6,466)	0	0	(6,466)	0	160,331	153,864	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7160189	NAPERVILLE	IL		10/29/2024	12/01/2025	288,662	0	(13,724)	0	0	(13,724)	0	288,662	274,938	0	0	0
7160234	EVERETT	WA		09/17/2024	11/01/2025	580,024	0	(22,813)	0	0	(22,813)	0	580,024	557,212	0	0	0
7160245	TOPSAIL BEACH	NC		09/17/2024	12/01/2025	474,453	0	(23,763)	0	0	(23,763)	0	474,453	450,690	0	0	0
7160246	CHINO	CA		09/17/2024	12/01/2025	424,622	0	(22,489)	0	0	(22,489)	0	424,622	402,132	0	0	0
7160250	MESA	AZ		09/17/2024	12/01/2025	699,046	0	(25,085)	0	0	(25,085)	0	699,046	673,962	0	0	0
7160251	CLARENDON HILLS	IL		09/17/2024	10/02/2025	321,538	0	(17,599)	0	0	(17,599)	0	321,538	303,940	0	0	0
7160257	PLAINFIELD	NJ		09/17/2024	12/01/2025	390,102	0	(21,351)	0	0	(21,351)	0	390,102	368,750	0	0	0
7160268	BELTON	MO		09/17/2024	11/01/2025	254,871	0	(10,704)	0	0	(10,704)	0	254,871	244,168	0	0	0
7160269	MODESTO	CA		09/17/2024	12/01/2025	287,507	0	(12,074)	0	0	(12,074)	0	287,507	275,433	0	0	0
7160271	KANNAPOLIS	NC		09/17/2024	11/02/2025	360,004	0	(12,611)	0	0	(12,611)	0	360,004	347,393	0	0	0
7160285	CHANDLER	AZ		09/17/2024	11/01/2025	372,752	0	(12,504)	0	0	(12,504)	0	372,752	360,248	0	0	0
7160292	FRESNO	CA		09/17/2024	12/01/2025	418,866	0	(9,461)	0	0	(9,461)	0	418,866	409,406	0	0	0
7160307	ARMONA	CA		09/17/2024	11/01/2025	135,522	0	(2,939)	0	0	(2,939)	0	135,522	132,583	0	0	0
7160313	ANNA	TX		09/17/2024	10/02/2025	324,553	0	(15,683)	0	0	(15,683)	0	324,553	308,870	0	0	0
7160363	CEDAR CITY	UT		09/17/2024	12/01/2025	259,334	0	(12,532)	0	0	(12,532)	0	259,334	246,802	0	0	0
7160364	PLEASANT GROVE	UT		09/17/2024	11/01/2025	724,578	0	(25,372)	0	0	(25,372)	0	724,578	699,205	0	0	0
7160393	ANNA	TX		09/17/2024	12/01/2025	319,017	0	(12,656)	0	0	(12,656)	0	319,017	306,361	0	0	0
7160415	MARYVILLE	TN		09/17/2024	12/01/2025	265,459	0	(9,915)	0	0	(9,915)	0	265,459	255,544	0	0	0
7160427	SURPRISE	AZ		09/17/2024	12/01/2025	1,174,911	0	(64,286)	0	0	(64,286)	0	1,174,911	1,110,625	0	0	0
7160474	BOCA RATON	FL		09/17/2024	10/31/2025	511,997	0	(27,127)	0	0	(27,127)	0	511,997	484,870	0	0	0
7160485	FISHERS	IN		09/17/2024	11/01/2025	244,783	0	(10,979)	0	0	(10,979)	0	244,783	233,803	0	0	0
7160514	CHARLOTTE	NC		09/17/2024	12/01/2025	302,071	0	(4,639)	0	0	(4,639)	0	302,071	297,432	0	0	0
7160521	NASHVILLE	TN		09/17/2024	10/01/2025	516,721	0	(24,716)	0	0	(24,716)	0	516,721	492,006	0	0	0
7160528	SILVERTHORNE	CO		09/17/2024	10/01/2025	437,024	0	(22,520)	0	0	(22,520)	0	437,024	414,504	0	0	0
7160529	DEEP GAP	NC		09/17/2024	12/01/2025	289,517	0	(10,146)	0	0	(10,146)	0	289,517	279,371	0	0	0
7160575	PINE MOUNTAIN	GA		09/17/2024	11/01/2025	236,985	0	(6,492)	0	0	(6,492)	0	236,985	230,493	0	0	0
7160580	CHELMSFORD	MA		09/17/2024	12/01/2025	322,375	0	(8,836)	0	0	(8,836)	0	322,375	313,540	0	0	0
7160583	COTOPAXI	CO		09/17/2024	12/01/2025	326,294	0	(6,397)	0	0	(6,397)	0	326,294	319,897	0	0	0
7160584	NAPLES	FL		09/17/2024	11/01/2025	192,698	0	(4,134)	0	0	(4,134)	0	192,698	188,564	0	0	0
7160643	SANDWICH	MA		09/17/2024	12/01/2025	1,270,032	0	(46,934)	0	0	(46,934)	0	1,270,032	1,223,098	0	0	0
7160645	MEBANE	NC		09/17/2024	11/01/2025	272,529	0	(8,758)	0	0	(8,758)	0	272,529	263,771	0	0	0
7160668	LOS GATOS	CA		09/17/2024	10/02/2025	748,371	0	(20,511)	0	0	(20,511)	0	748,371	727,860	0	0	0
7160689	PITTSBURG	CA		09/17/2024	12/01/2025	372,080	0	(11,957)	0	0	(11,957)	0	372,080	360,123	0	0	0
7160857	ASHLAND	OH		08/08/2024	10/01/2025	101,837	0	(4,588)	0	0	(4,588)	0	101,837	97,249	0	0	0
7160927	SHIPPENSBURG	PA		08/08/2024	12/01/2025	176,373	0	0	0	0	0	0	176,373	176,373	0	0	0
7160928	YORK	PA		08/08/2024	11/01/2025	130,785	0	0	0	0	0	0	130,785	130,785	0	0	0
7160930	YORK	PA		08/08/2024	11/01/2025	127,049	0	0	0	0	0	0	127,049	127,049	0	0	0
7160970	LEHIGH ACRES	FL		08/07/2024	10/01/2025	232,972	0	(13,138)	0	0	(13,138)	0	232,972	219,834	0	0	0
7161001	LACKAWANNA	NY		08/12/2024	12/01/2025	200,063	0	(5,692)	0	0	(5,692)	0	200,063	194,371	0	0	0
7161055	SYRACUSE	NY		08/13/2024	10/01/2025	141,148	0	(2,760)	0	0	(2,760)	0	141,148	138,388	0	0	0
7161067	YORK	PA		08/13/2024	11/01/2025	129,703	0	(2,536)	0	0	(2,536)	0	129,703	127,167	0	0	0
7161317	BALTIMORE	MD		08/23/2024	12/01/2025	155,554	0	(5,874)	0	0	(5,874)	0	155,554	149,680	0	0	0
7162147	ST. LOUIS	MO		08/27/2024	12/01/2025	93,037	0	(1,819)	0	0	(1,819)	0	93,037	91,219	0	0	0
7162166	POSEN	IL		08/28/2024	12/01/2025	177,908	0	(8,444)	0	0	(8,444)	0	177,908	169,465	0	0	0
7162203	SPRINGFIELD	MA		08/28/2024	10/01/2025	220,502	0	(10,588)	0	0	(10,588)	0	220,502	209,914	0	0	0
7162208	ELKHART	IN		08/28/2024	11/01/2025	91,526	0	(4,401)	0	0	(4,401)	0	91,526	87,125	0	0	0
7162554	RIVER ROUGE	MI		09/05/2024	11/01/2025	108,788	0	(5,012)	0	0	(5,012)	0	108,788	103,777	0	0	0
7162719	HAYWARD	CA		10/30/2024	10/01/2025	106,204	0	14,106	0	0	14,106	0	106,204	120,310	0	0	0
7162852	BRENTWOOD	CA		10/30/2024	11/01/2025	128,692	0	28,105	0	0	28,105	0	128,692	156,797	0	0	0
7162917	LEXINGTON	KY		10/30/2024	12/01/2025	210,415	0	29,894	0	0	29,894	0	210,415	240,309	0	0	0
7163021	CONCORD	CA		10/30/2024	10/01/2025	355,858	0	36,560	0	0	36,560	0	355,858	392,417	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7163082	INCLINE VILLAGE	NV		10/30/2024	10/02/2025	686,425	0	244,375	0	0	244,375	0	686,425	930,800	0	0	0
7163224	SNELLVILLE	GA		10/30/2024	11/01/2025	105,402	0	7,456	0	0	7,456	0	105,402	112,857	0	0	0
7163341	IRVINE	CA		10/30/2024	11/01/2025	268,852	0	108,748	0	0	108,748	0	268,852	377,600	0	0	0
7163397	CHICAGO	IL		09/13/2024	12/01/2025	559,829	0	(22,175)	0	0	(22,175)	0	559,829	537,654	0	0	0
7163475	PHENIX CITY	AL		09/27/2024	12/01/2025	304,525	0	(13,097)	0	0	(13,097)	0	304,525	291,428	0	0	0
7163494	SOUTH MIAMI	FL		09/27/2024	12/01/2025	306,368	0	(12,869)	0	0	(12,869)	0	306,368	293,499	0	0	0
7163581	NASHVILLE	TN		09/27/2024	11/01/2025	460,918	0	(18,143)	0	0	(18,143)	0	460,918	442,775	0	0	0
7163608	CLOVIS	CA		09/27/2024	11/01/2025	310,462	0	(8,900)	0	0	(8,900)	0	310,462	301,562	0	0	0
7163609	CHICAGO	IL		09/27/2024	10/01/2025	539,981	0	(17,582)	0	0	(17,582)	0	539,981	522,399	0	0	0
7163627	CHICAGO	IL		09/27/2024	11/01/2025	966,030	0	(33,616)	0	0	(33,616)	0	966,030	932,413	0	0	0
7163648	LAVEEN	AZ		09/27/2024	11/01/2025	397,663	0	(13,161)	0	0	(13,161)	0	397,663	384,501	0	0	0
7163673	BERKLEY	MI		09/27/2024	11/01/2025	232,523	0	(8,641)	0	0	(8,641)	0	232,523	223,882	0	0	0
7163678	INDIO	CA		09/27/2024	12/01/2025	502,459	0	(17,164)	0	0	(17,164)	0	502,459	485,295	0	0	0
7163679	MANASSAS	VA		09/27/2024	11/01/2025	276,898	0	(6,720)	0	0	(6,720)	0	276,898	270,178	0	0	0
7163688	CLOSTER	NJ		09/27/2024	12/01/2025	395,587	0	(17,449)	0	0	(17,449)	0	395,587	378,139	0	0	0
7163689	EVERETT	WA		09/27/2024	12/01/2025	622,620	0	(10,615)	0	0	(10,615)	0	622,620	612,005	0	0	0
7163703	ORMOND BEACH	FL		09/27/2024	12/01/2025	214,647	0	(4,177)	0	0	(4,177)	0	214,647	210,470	0	0	0
7163723	CEDAR CITY	UT		09/27/2024	12/01/2025	222,119	0	(5,725)	0	0	(5,725)	0	222,119	216,393	0	0	0
7163745	HAMDEN	CT		09/27/2024	12/01/2025	238,723	0	(729)	0	0	(729)	0	238,723	237,994	0	0	0
7163775	ORLANDO	FL		09/27/2024	12/01/2025	321,768	0	(5,518)	0	0	(5,518)	0	321,768	316,250	0	0	0
7163777	HAILEY	ID		09/27/2024	11/01/2025	752,671	0	(9,137)	0	0	(9,137)	0	752,671	743,534	0	0	0
7163783	DURHAM	NC		09/27/2024	10/01/2025	298,099	0	(7,973)	0	0	(7,973)	0	298,099	290,126	0	0	0
7163800	SOUTHPORT	NC		09/27/2024	11/01/2025	309,182	0	(4,160)	0	0	(4,160)	0	309,182	305,022	0	0	0
7163828	PUYALLUP	WA		09/27/2024	12/01/2025	326,120	0	(5,503)	0	0	(5,503)	0	326,120	320,617	0	0	0
7163835	FRESNO	CA		09/27/2024	12/01/2025	288,697	0	(1,760)	0	0	(1,760)	0	288,697	286,937	0	0	0
7163853	BISBEE	AZ		09/27/2024	12/01/2025	240,253	0	(6,204)	0	0	(6,204)	0	240,253	234,049	0	0	0
7163862	CHANDLER	AZ		09/27/2024	10/01/2025	378,025	0	(10,405)	0	0	(10,405)	0	378,025	367,620	0	0	0
7163864	ARVADA	CO		09/27/2024	10/01/2025	482,301	0	(6,968)	0	0	(6,968)	0	482,301	475,333	0	0	0
7163870	GLENDALE	AZ		09/27/2024	12/01/2025	253,105	0	(10,513)	0	0	(10,513)	0	253,105	242,592	0	0	0
7163903	SUMMIT	NJ		09/27/2024	11/02/2025	906,825	0	210,553	0	0	210,553	0	906,825	1,117,378	0	0	0
7163966	WASHINGTON	DC		09/27/2024	10/01/2025	186,272	0	35,373	0	0	35,373	0	186,272	221,645	0	0	0
7163990	FLINT	TX		09/27/2024	11/01/2025	190,088	0	25,954	0	0	25,954	0	190,088	216,041	0	0	0
7164023	FORT LUPTON	CO		09/27/2024	11/01/2025	1,025,033	0	(29,018)	0	0	(29,018)	0	1,025,033	996,016	0	0	0
7164491	ATLANTA	GA		10/25/2024	12/01/2025	196,043	0	15,658	0	0	15,658	0	196,043	211,701	0	0	0
7164522	ATLANTA	GA		10/25/2024	12/01/2025	130,695	0	10,439	0	0	10,439	0	130,695	141,134	0	0	0
7164543	GAINESVILLE	GA		11/25/2024	12/01/2025	106,363	0	(6,015)	0	0	(6,015)	0	106,363	100,348	0	0	0
7164654	CLEVELAND	OH		11/25/2024	11/01/2025	121,618	0	(5,983)	0	0	(5,983)	0	121,618	115,635	0	0	0
7164718	BRIDGEPORT	CT		11/25/2024	12/01/2025	424,290	0	(16,307)	0	0	(16,307)	0	424,290	407,982	0	0	0
7164765	LYNN	MA		11/25/2024	10/01/2025	605,782	0	(11,871)	0	0	(11,871)	0	605,782	593,911	0	0	0
7164939	SAINT GEORGE	UT		09/23/2024	10/01/2025	306,187	0	(14,468)	0	0	(14,468)	0	306,187	291,719	0	0	0
7164988	VALPARAISO	IN		09/23/2024	12/01/2025	118,324	0	(3,412)	0	0	(3,412)	0	118,324	114,912	0	0	0
7165094	OMAHA	NE		09/23/2024	12/01/2025	201,099	0	(5,633)	0	0	(5,633)	0	201,099	195,466	0	0	0
7165107	SUNRISE	FL		09/23/2024	11/01/2025	282,725	0	(11,890)	0	0	(11,890)	0	282,725	270,835	0	0	0
7165131	BALTIMORE	MD		09/24/2024	12/01/2025	151,208	0	(5,334)	0	0	(5,334)	0	151,208	145,875	0	0	0
7165189	CINCINNATI	OH		09/24/2024	10/01/2025	293,311	0	(12,777)	0	0	(12,777)	0	293,311	280,534	0	0	0
7165219	DEER PARK	NY		09/24/2024	11/01/2025	356,763	0	(10,813)	0	0	(10,813)	0	356,763	345,950	0	0	0
7165244	RANDOLPH	NJ		09/24/2024	12/01/2025	424,816	0	(12,868)	0	0	(12,868)	0	424,816	411,948	0	0	0
1000432781	BROOKLYN	NY		11/12/2024	12/01/2025	1,008,113	0	(28,982)	0	0	(28,982)	0	1,008,113	979,131	0	0	0
1000432817	DALTON	OH		11/12/2024	11/01/2025	141,110	0	(4,222)	0	0	(4,222)	0	141,110	136,888	0	0	0
1000433459	CHANDLER	AZ		01/30/2025	11/01/2025	0	0	(5,648)	0	0	(5,648)	0	288,065	282,417	0	0	0
1000433503	MERRICK	NY		12/27/2024	11/01/2025	392,773	0	(18,572)	0	0	(18,572)	0	392,773	374,201	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000433595	DUNNELLON	FL		12/27/2024	12/01/2025	187,015	0	(5,384)	0	0	(5,384)	0	187,015	181,631	0	0	0
1000433597	DUNNELLON	FL		12/27/2024	12/01/2025	183,951	0	(5,295)	0	0	(5,295)	0	183,951	178,655	0	0	0
1000433599	DUNNELLON	FL		12/27/2024	12/01/2025	184,464	0	(5,310)	0	0	(5,310)	0	184,464	179,154	0	0	0
1000433601	DUNNELLON	FL		12/27/2024	12/01/2025	184,464	0	(5,310)	0	0	(5,310)	0	184,464	179,154	0	0	0
1000433611	DUNNELLON	FL		12/27/2024	12/01/2025	181,895	0	(5,236)	0	0	(5,236)	0	181,895	176,659	0	0	0
1000435615	DISTRICT HEIGHTS	MD		11/15/2024	11/01/2025	123,528	0	(1,603)	0	0	(1,603)	0	123,528	121,925	0	0	0
1000435641	FORT COLLINS	CO		11/15/2024	11/01/2025	243,910	0	42,828	0	0	42,828	0	243,910	286,738	0	0	0
1000436091	SPRUCE PINE	NC		11/15/2024	12/01/2025	228,366	0	69,405	0	0	69,405	0	228,366	297,772	0	0	0
1000436323	OPA LOCKA	FL		11/15/2024	10/01/2025	71,669	0	(932)	0	0	(932)	0	71,669	70,738	0	0	0
1000436365	WATSONVILLE	CA		11/15/2024	10/01/2025	65,259	0	(635)	0	0	(635)	0	65,259	64,625	0	0	0
1000436727	ROSLINDALE	MA		11/15/2024	11/01/2025	121,272	0	10,964	0	0	10,964	0	121,272	132,235	0	0	0
1000437325	JOHNSTOWN	NY		11/15/2024	12/01/2025	82,697	0	(1,079)	0	0	(1,079)	0	82,697	81,618	0	0	0
1000437767	GRAYSVILLE	AL		10/30/2024	11/01/2025	81,807	0	(3,584)	0	0	(3,584)	0	81,807	78,223	0	0	0
1000437885	HARRISBURG	PA		10/30/2024	11/01/2025	99,876	0	(4,841)	0	0	(4,841)	0	99,876	95,035	0	0	0
1000437907	FORT VALLEY	GA		10/30/2024	11/01/2025	201,164	0	(11,372)	0	0	(11,372)	0	201,164	189,793	0	0	0
1000437969	CONYERS	GA		10/30/2024	12/01/2025	253,064	0	(14,304)	0	0	(14,304)	0	253,064	238,760	0	0	0
1000438009	PHOENIX	AZ		10/30/2024	12/01/2025	686,882	0	(38,820)	0	0	(38,820)	0	686,882	648,061	0	0	0
1000438039	MARGATE	FL		10/30/2024	12/01/2025	102,885	0	(5,815)	0	0	(5,815)	0	102,885	97,070	0	0	0
1000438181	NAVASOTA	TX		10/30/2024	10/02/2025	160,203	0	(7,769)	0	0	(7,769)	0	160,203	152,433	0	0	0
1000438197	YORK	PA		10/30/2024	10/01/2025	101,625	0	(5,745)	0	0	(5,745)	0	101,625	95,880	0	0	0
1000438227	SACRAMENTO	CA		10/30/2024	10/01/2025	262,817	0	(14,854)	0	0	(14,854)	0	262,817	247,963	0	0	0
1000438263	ARNOLD	MD		10/30/2024	11/01/2025	272,286	0	(15,389)	0	0	(15,389)	0	272,286	256,897	0	0	0
1000438311	COVINGTON	GA		10/30/2024	10/02/2025	206,251	0	(11,657)	0	0	(11,657)	0	206,251	194,594	0	0	0
1000438345	CLEARFIELD	UT		10/30/2024	10/01/2025	315,773	0	(17,847)	0	0	(17,847)	0	315,773	297,926	0	0	0
1000438377	ROANOKE	VA		10/30/2024	12/01/2025	91,727	0	(5,185)	0	0	(5,185)	0	91,727	86,542	0	0	0
1000438505	BELLINGHAM	WA		10/30/2024	11/01/2025	241,868	0	(13,667)	0	0	(13,667)	0	241,868	228,201	0	0	0
1000438517	ATHENS	GA		10/30/2024	11/01/2025	70,065	0	(3,961)	0	0	(3,961)	0	70,065	66,105	0	0	0
1000438645	PONTIAC	MI		10/30/2024	11/01/2025	78,010	0	(4,411)	0	0	(4,411)	0	78,010	73,599	0	0	0
1000438665	TURLOCK	CA		10/30/2024	12/01/2025	267,439	0	(12,360)	0	0	(12,360)	0	267,439	255,079	0	0	0
1000438685	PHOENIX	AZ		10/30/2024	10/01/2025	46,928	0	(1,928)	0	0	(1,928)	0	46,928	45,000	0	0	0
1000438691	WARREN	MI		10/30/2024	11/01/2025	117,408	0	(3,154)	0	0	(3,154)	0	117,408	114,254	0	0	0
1000438773	BOYNTON BEACH	FL		10/30/2024	12/01/2025	367,966	0	(20,799)	0	0	(20,799)	0	367,966	347,167	0	0	0
1000438819	FREDERICKSBURG	VA		10/30/2024	12/01/2025	278,606	0	(15,746)	0	0	(15,746)	0	278,606	262,859	0	0	0
1000438899	DETROIT	MI		10/30/2024	12/01/2025	94,800	0	(5,358)	0	0	(5,358)	0	94,800	89,442	0	0	0
1000438949	GLENDALE	CA		10/30/2024	11/01/2025	315,356	0	(17,827)	0	0	(17,827)	0	315,356	297,529	0	0	0
1000438973	PITTSBURGH	PA		10/30/2024	11/01/2025	306,225	0	(11,959)	0	0	(11,959)	0	306,225	294,266	0	0	0
1000438991	LANCASTER	CA		10/30/2024	11/01/2025	315,667	0	(17,841)	0	0	(17,841)	0	315,667	297,826	0	0	0
1000439013	MUSKEGON	MI		10/30/2024	11/02/2025	144,614	0	(8,174)	0	0	(8,174)	0	144,614	136,440	0	0	0
1000439105	HARRISBURG	PA		10/30/2024	12/01/2025	156,068	0	(8,822)	0	0	(8,822)	0	156,068	147,246	0	0	0
1000439107	HARRISBURG	PA		10/30/2024	12/01/2025	184,750	0	(10,443)	0	0	(10,443)	0	184,750	174,307	0	0	0
1000439123	PHILADELPHIA	PA		10/30/2024	12/01/2025	158,335	0	(8,949)	0	0	(8,949)	0	158,335	149,386	0	0	0
1000439131	WASHINGTON	NJ		10/30/2024	11/01/2025	230,495	0	(11,660)	0	0	(11,660)	0	230,495	218,835	0	0	0
1000439141	HOUSTON	TX		10/30/2024	12/01/2025	94,923	0	(5,365)	0	0	(5,365)	0	94,923	89,558	0	0	0
1000439279	OAKDALE	MN		10/30/2024	10/01/2025	308,018	0	(10,896)	0	0	(10,896)	0	308,018	297,123	0	0	0
1000439285	OAKDALE	MN		10/30/2024	12/01/2025	308,773	0	(11,650)	0	0	(11,650)	0	308,773	297,123	0	0	0
1000439593	PORT HURON	MI		10/30/2024	12/01/2025	125,492	0	(5,266)	0	0	(5,266)	0	125,492	120,226	0	0	0
1000439629	NEWPORT BEACH	CA		10/30/2024	12/01/2025	527,540	0	(29,819)	0	0	(29,819)	0	527,540	497,722	0	0	0
1000439707	ZANESVILLE	OH		10/30/2024	10/01/2025	91,982	0	(4,677)	0	0	(4,677)	0	91,982	87,305	0	0	0
1000439723	HICKSVILLE	NY		10/30/2024	12/01/2025	474,422	0	(26,816)	0	0	(26,816)	0	474,422	447,606	0	0	0
1000439731	COTTONWOOD HEIGHTS	UT		10/30/2024	10/02/2025	306,049	0	(17,297)	0	0	(17,297)	0	306,049	288,752	0	0	0
1000441441	BARNEGAT	NJ		10/03/2024	10/01/2025	256,700	0	(7,439)	0	0	(7,439)	0	256,700	249,261	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000441677	CLEVELAND	OH		10/04/2024	12/01/2025	158,046	0	(6,278)	0	6,494	216	0	158,046	158,262	0	0	0
1000441950	JOHNSON CITY	NY		10/10/2024	10/02/2025	126,491	0	(6,011)	0	0	(6,011)	0	126,491	120,479	0	0	0
1000442678	SPRING	TX		10/09/2024	10/01/2025	182,936	0	(6,736)	0	0	(6,736)	0	182,936	176,200	0	0	0
1000442680	QUEEN CREEK	AZ		10/09/2024	12/01/2025	800,943	0	(37,193)	0	0	(37,193)	0	800,943	763,750	0	0	0
1000442688	PLANTATION	FL		11/13/2024	12/01/2025	300,681	0	(8,681)	0	0	(8,681)	0	300,681	292,000	0	0	0
1000442804	PITTSBURGH	PA		10/09/2024	12/01/2025	296,157	0	(5,732)	0	0	(5,732)	0	296,157	290,425	0	0	0
1000442950	LINCOLN PARK	NJ		12/09/2024	10/01/2025	374,552	0	(18,302)	0	0	(18,302)	0	374,552	356,250	0	0	0
1000443040	PHILADELPHIA	PA		12/09/2024	10/02/2025	206,000	0	(4,000)	0	0	(4,000)	0	206,000	202,000	0	0	0
1000443176	NAPLES	FL		12/09/2024	11/01/2025	416,315	0	(18,603)	0	0	(18,603)	0	416,315	397,712	0	0	0
1000443310	ST. LOUIS	MO		12/09/2024	12/01/2025	106,585	0	(5,688)	0	0	(5,688)	0	106,585	100,897	0	0	0
1000443568	WEST PALM BEACH	FL		12/09/2024	10/01/2025	876,929	0	(49,460)	0	0	(49,460)	0	876,929	827,468	0	0	0
1000443921	CONYERS	GA		10/23/2024	11/01/2025	222,859	0	(4,362)	0	0	(4,362)	0	222,859	218,497	0	0	0
1000444023	SYRACUSE	NY		10/10/2024	10/01/2025	142,873	0	(8,071)	0	0	(8,071)	0	142,873	134,802	0	0	0
1000444327	READING	PA		10/10/2024	12/01/2025	150,730	0	(2,950)	0	0	(2,950)	0	150,730	147,780	0	0	0
1000444414	PARK CITY	UT		11/15/2024	11/02/2025	1,183,960	0	192,478	0	0	192,478	0	1,183,960	1,376,438	0	0	0
1000444983	JACKSON	MS		10/25/2024	12/01/2025	112,212	0	(4,389)	0	0	(4,389)	0	112,212	107,822	0	0	0
1000445440	AVON	IN		12/27/2024	10/02/2025	157,827	0	(3,041)	0	0	(3,041)	0	157,827	154,786	0	0	0
1000445541	MESA	AZ		12/27/2024	11/02/2025	253,004	0	(4,874)	0	0	(4,874)	0	253,004	248,130	0	0	0
1000445587	MYRTLE BEACH	SC		12/27/2024	11/01/2025	112,493	0	(5,312)	0	0	(5,312)	0	112,493	107,182	0	0	0
1000445634	GRAND RAPIDS	MI		12/27/2024	11/01/2025	407,020	0	(11,717)	0	0	(11,717)	0	407,020	395,303	0	0	0
1000445867	EASTPOINTE	MI		12/27/2024	12/01/2025	92,257	0	(2,409)	0	0	(2,409)	0	92,257	89,848	0	0	0
1000445975	TOLEDO	OH		12/27/2024	12/01/2025	95,025	0	(421)	0	0	(421)	0	95,025	94,604	0	0	0
1000446307	BENICIA	CA		12/27/2024	11/01/2025	917,048	0	(17,668)	0	0	(17,668)	0	917,048	899,381	0	0	0
1000446437	PINELLAS PARK	FL		12/27/2024	12/01/2025	267,391	0	(13,185)	0	0	(13,185)	0	267,391	254,206	0	0	0
1000446541	PEORIA	AZ		12/27/2024	12/01/2025	254,550	0	(7,327)	0	0	(7,327)	0	254,550	247,222	0	0	0
1000446685	LOGANSPORT	IN		12/27/2024	12/01/2025	151,915	0	(7,995)	0	0	(7,995)	0	151,915	143,920	0	0	0
1000447481	READING	PA		11/12/2024	12/01/2025	145,175	0	(2,794)	0	0	(2,794)	0	145,175	142,381	0	0	0
1000449039	BALTIMORE	MD		10/29/2024	12/01/2025	311,089	0	(6,860)	0	0	(6,860)	0	311,089	304,229	0	0	0
1000449163	VIRGINIA BEACH	VA		10/29/2024	12/01/2025	220,862	0	(4,862)	0	0	(4,862)	0	220,862	216,000	0	0	0
1000449376	SARASOTA	FL		10/29/2024	12/01/2025	367,335	0	(15,918)	0	0	(15,918)	0	367,335	351,417	0	0	0
1000451894	COHOES	NY		11/01/2024	12/01/2025	144,391	0	(3,735)	0	0	(3,735)	0	147,526	143,791	0	0	0
1000451992	BIRMINGHAM	AL		11/01/2024	12/01/2025	77,803	0	(2,977)	0	0	(2,977)	0	77,803	74,826	0	0	0
1000452166	RAHWAY	NJ		11/08/2024	10/02/2025	486,241	0	6,796	0	0	6,796	0	486,241	493,037	0	0	0
1000452500	MURRIETA	CA		12/12/2024	12/01/2025	401,521	0	38,619	0	0	38,619	0	401,521	440,140	0	0	0
1000452528	SPARTANBURG	SC		12/12/2024	11/01/2025	134,565	0	1,266	0	0	1,266	0	134,565	135,831	0	0	0
1000452634	ALBUQUERQUE	NM		12/12/2024	11/01/2025	110,129	0	19	0	0	19	0	110,129	110,148	0	0	0
1000452782	WELLINGTON	FL		12/12/2024	12/01/2025	132,970	0	19	0	0	19	0	132,970	132,989	0	0	0
1000453214	RED LION	PA		12/12/2024	12/01/2025	56,751	0	5,620	0	0	5,620	0	56,751	62,371	0	0	0
1000455269	SAINT JOHNS	MI		11/12/2024	11/01/2025	137,455	0	(1,777)	0	0	(1,777)	0	137,455	135,677	0	0	0
1000456249	DOLTON	IL		11/21/2024	10/01/2025	115,119	0	(2,711)	0	0	(2,711)	0	115,119	112,408	0	0	0
1000456353	CAMBRIDGE	MA		11/18/2024	12/01/2025	735,806	0	(17,806)	0	0	(17,806)	0	735,806	718,000	0	0	0
1000456513	BROOKLYN	NY		11/18/2024	12/01/2025	782,681	0	(14,624)	0	0	(14,624)	0	782,681	768,058	0	0	0
1000456580	CORNELIUS	NC		11/18/2024	12/01/2025	172,622	0	(5,019)	0	0	(5,019)	0	172,622	167,603	0	0	0
1000456810	CLEVELAND	OH		11/20/2024	11/01/2025	88,134	0	(1,138)	0	0	(1,138)	0	88,134	86,996	0	0	0
1000457810	CHARLOTTE	NC		11/20/2024	12/01/2025	277,513	0	(3,992)	0	0	(3,992)	0	277,513	273,521	0	0	0
1000460294	CHANDLER	AZ		01/30/2025	11/01/2025	0	0	(6,158)	0	0	(6,158)	0	314,044	307,887	0	0	0
1000460296	HOMESTEAD	FL		01/30/2025	12/01/2025	0	0	(14,369)	0	0	(14,369)	0	732,795	718,427	0	0	0
1000460306	LOMPOC	CA		01/30/2025	12/01/2025	0	0	(7,977)	0	0	(7,977)	0	406,837	398,860	0	0	0
1000460414	DETROIT	MI		01/30/2025	12/01/2025	0	0	(1,573)	0	0	(1,573)	0	80,222	78,649	0	0	0
1000460447	INDEPENDENCE	MO		01/30/2025	11/01/2025	0	0	(1,223)	0	0	(1,223)	0	62,383	61,160	0	0	0
1000460511	COTTONWOOD HEIGHTS	UT		01/30/2025	11/01/2025	0	0	(22,056)	0	0	(22,056)	0	573,454	551,398	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000460524	SAN ANGELO	TX		01/30/2025	11/01/2025	0	0	(1,004)	0	0	(1,004)	0	51,225	50,220	0	0	0
1000460679	GRAND RAPIDS	MI		01/30/2025	12/01/2025	0	0	(3,427)	0	0	(3,427)	0	174,800	171,373	0	0	0
1000460736	SALT LAKE CITY	UT		01/30/2025	12/01/2025	0	0	(7,599)	0	0	(7,599)	0	260,916	253,317	0	0	0
1000460870	JERSEY CITY	NJ		01/30/2025	12/01/2025	0	0	(13,612)	0	0	(13,612)	0	694,199	680,587	0	0	0
1000460909	HESPERIA	CA		01/30/2025	11/01/2025	0	0	(5,775)	0	0	(5,775)	0	255,565	249,790	0	0	0
1000461098	LOUISVILLE	KY		01/30/2025	11/01/2025	0	0	(4,397)	0	0	(4,397)	0	92,343	87,945	0	0	0
1000461138	LOUISVILLE	KY		01/30/2025	12/01/2025	0	0	(4,701)	0	0	(4,701)	0	161,409	156,707	0	0	0
1000461248	LAKE HAVASU CITY	AZ		01/30/2025	11/01/2025	0	0	(7,310)	0	0	(7,310)	0	250,973	243,663	0	0	0
1000461261	MIAMI	FL		01/30/2025	12/01/2025	0	0	(9,857)	0	0	(9,857)	0	206,998	197,141	0	0	0
1000461342	FORT MYERS	FL		01/30/2025	11/01/2025	0	0	(2,848)	0	0	(2,848)	0	145,252	142,404	0	0	0
1000461344	SCHAUMBURG	IL		01/30/2025	12/01/2025	0	0	(5,786)	0	0	(5,786)	0	295,097	289,311	0	0	0
1000461547	FAYETTEVILLE	NC		01/30/2025	12/01/2025	0	0	(3,537)	0	0	(3,537)	0	123,441	119,904	0	0	0
1000461550	FRESNO	CA		01/30/2025	12/01/2025	0	0	(4,065)	0	0	(4,065)	0	103,987	99,922	0	0	0
1000461568	SELLERSBURG	IN		01/30/2025	12/01/2025	0	0	(5,852)	0	0	(5,852)	0	200,907	195,055	0	0	0
1000462852	INDEPENDENCE	MO		11/25/2024	12/01/2025	223,828	0	(7,339)	0	0	(7,339)	0	223,828	216,489	0	0	0
1000462995	CENTER OSSIPEE	NH		01/30/2025	11/01/2025	0	0	(20,241)	0	0	(20,241)	0	357,583	337,343	0	0	0
1000463167	CAPE CORAL	FL		01/30/2025	12/01/2025	0	0	(18,061)	0	0	(18,061)	0	418,061	400,000	0	0	0
1000463465	PRINEVILLE	OR		01/30/2025	11/01/2025	0	0	(5,351)	0	0	(5,351)	0	122,075	116,725	0	0	0
1000464479	PALM CITY	FL		11/26/2024	11/01/2025	386,238	0	(11,238)	0	0	(11,238)	0	386,238	375,000	0	0	0
1000464527	AKRON	OH		11/26/2024	11/01/2025	119,544	0	(3,544)	0	0	(3,544)	0	119,544	116,000	0	0	0
1000464661	COATESVILLE	PA		11/26/2024	11/01/2025	96,344	0	(1,944)	0	0	(1,944)	0	96,344	94,400	0	0	0
1000464947	WEST MONROE	LA		12/20/2024	11/02/2025	96,395	0	(1,895)	0	0	(1,895)	0	96,395	94,500	0	0	0
1000465761	JACKSONVILLE	FL		12/10/2024	12/01/2025	86,655	0	(4,125)	0	0	(4,125)	0	86,655	82,530	0	0	0
1000470238	BIRMINGHAM	AL		01/16/2025	12/01/2025	0	0	(3,312)	0	0	(3,312)	0	96,998	93,687	0	0	0
1000470486	DAYTON	OH		01/16/2025	12/01/2025	0	0	(6,760)	0	0	(6,760)	0	237,760	231,000	0	0	0
1000474343	MARTINSBURG	WV		02/07/2025	12/01/2025	0	0	(10,902)	0	0	(10,902)	0	192,902	182,000	0	0	0
1000474451	WINSTED	CT		02/07/2025	11/01/2025	0	0	(8,701)	0	0	(8,701)	0	188,701	180,000	0	0	0
1000475538	NOTTINGHAM	MD		02/18/2025	12/01/2025	0	0	(6,220)	0	0	(6,220)	0	266,027	259,807	0	0	0
1000477765	WOODBRIDGE	VA		03/11/2025	12/01/2025	0	0	(12,442)	0	0	(12,442)	0	337,442	325,000	0	0	0
1000477989	CLEVELAND	OH		03/11/2025	12/01/2025	0	0	(4,152)	0	0	(4,152)	0	212,052	207,900	0	0	0
1000478569	NAPERVILLE	IL		03/12/2025	12/01/2025	0	0	(13,650)	0	0	(13,650)	0	468,650	455,000	0	0	0
1000479065	SUMMERDALE	AL		05/19/2025	11/01/2025	0	0	(25,390)	0	0	(25,390)	0	794,790	769,399	0	0	0
1000479405	BEAVER	PA		03/24/2025	12/01/2025	0	0	(5,310)	0	0	(5,310)	0	276,120	270,810	0	0	0
1000489659	NEW BEDFORD	MA		03/25/2025	12/01/2025	0	0	(11,962)	0	0	(11,962)	0	449,962	438,000	0	0	0
1000489860	MORONGO VALLEY	CA		05/19/2025	12/01/2025	0	0	(11,385)	0	0	(11,385)	0	296,000	284,615	0	0	0
1000490091	BURLINGTON	NC		04/02/2025	11/01/2025	0	0	(1,552)	0	0	(1,552)	0	85,552	84,000	0	0	0
1000490961	BRECKENRIDGE	CO		05/28/2025	12/01/2025	0	0	(23,359)	0	0	(23,359)	0	564,955	541,596	0	0	0
1000490965	LIVINGSTON	NJ		05/28/2025	11/01/2025	0	0	(34,932)	0	0	(34,932)	0	881,667	846,735	0	0	0
1000491029	MCCORDSVILLE	IN		05/28/2025	11/01/2025	0	0	(8,106)	0	0	(8,106)	0	323,106	315,000	0	0	0
1000491053	LITTLE COMPTON	RI		05/28/2025	11/01/2025	0	0	(33,541)	0	0	(33,541)	0	846,569	813,028	0	0	0
1000491129	TRUCKEE	CA		05/28/2025	12/01/2025	0	0	(18,586)	0	0	(18,586)	0	522,533	503,947	0	0	0
1000492830	DEMOREST	GA		06/03/2025	12/01/2025	0	0	(4,914)	0	0	(4,914)	0	143,898	138,984	0	0	0
1000494715	MARSHFIELD	MA		06/13/2025	12/01/2025	0	0	(53,866)	0	0	(53,866)	0	1,351,831	1,297,966	0	0	0
1000494909	VISTA	CA		06/26/2025	12/01/2025	0	0	(27,756)	0	0	(27,756)	0	867,101	839,345	0	0	0
1000501045	COVENTRY	RI		07/29/2025	12/01/2025	0	0	(3,994)	0	0	(3,994)	0	103,849	99,855	0	0	0
1000502731	ARDEN	NC		05/28/2025	11/01/2025	0	0	9,320	0	0	9,320	0	425,680	435,000	0	0	0
1000508086	FREDERICKSBURG	VA		10/20/2025	11/01/2025	0	0	(5,917)	0	0	(5,917)	0	158,148	152,231	0	0	0
1000508904	SUNNYVALE	CA		08/19/2025	12/01/2025	0	0	(68,993)	0	0	(68,993)	0	2,476,005	2,407,012	0	0	0
1000508906	BOULDER	CO		08/19/2025	12/01/2025	0	0	(62,642)	0	0	(62,642)	0	1,558,148	1,495,505	0	0	0
1000508916	HAYDEN	ID		08/19/2025	11/01/2025	0	0	(95,256)	0	0	(95,256)	0	2,369,382	2,274,125	0	0	0
1000508950	NYACK	NY		08/19/2025	12/01/2025	0	0	(4,783)	0	0	(4,783)	0	131,774	126,991	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000508992	REDDING	CA		08/19/2025	12/01/2025	0	0	(15,672)	0	0	(15,672)	0	389,810	374,139	0	0	0
1000523134	SEAL BEACH	CA		09/18/2025	11/01/2025	0	0	(50,864)	0	0	(50,864)	0	1,360,996	1,310,132	0	0	0
1000526091	MEMPHIS	TN		08/01/2025	11/01/2025	0	0	(3,941)	0	0	(3,941)	0	156,988	153,047	0	0	0
1000526093	MEMPHIS	TN		08/01/2025	11/01/2025	0	0	(2,820)	0	0	(2,820)	0	138,720	135,900	0	0	0
1000527452	ENGLEWOOD	NJ		09/12/2025	12/01/2025	0	0	(6,410)	0	0	(6,410)	0	326,912	320,502	0	0	0
1000529491	NEWARK	NJ		08/08/2025	11/01/2025	0	0	(13,965)	0	0	(13,965)	0	715,215	701,250	0	0	0
1000571366	MONROE	NY		10/16/2025	12/01/2025	0	0	(14,025)	0	0	(14,025)	0	481,525	467,500	0	0	0
1000503225	CHARLOTTE	NC		07/14/2025	11/10/2025	0	0	(15)	0	0	(15)	0	255,740	255,724	0	0	0
1000503227	CHARLOTTE	NC		07/14/2025	11/10/2025	0	0	(15)	0	0	(15)	0	255,740	255,724	0	0	0
1000543570	PHILADELPHIA	PA		09/15/2025	11/12/2025	0	0	0	0	0	0	0	593,350	593,349	0	0	0
0199999. Mortgages closed by repayment						4,284,086,190	0	4,166,744	16,484,258	(371,799)	(12,689,313)	90,218,968	4,503,195,005	4,499,705,843	6,246,490	(119,639)	6,126,851
2011530	MILLSTONE	NJ		05/26/2017		346,443	0	(4,263)	0	0	(4,263)	0	346,443	342,180	0	0	0
5550007	POWAY	CA		03/30/2012		18,570,593	0	0	0	0	0	0	2,880,559	2,880,559	0	0	0
3130300	DECATUR	GA		12/23/2022		542,238	0	165,607	0	0	165,607	0	542,238	707,845	0	0	0
5550011	AUSTIN	TX		10/01/2013		16,767,387	0	0	0	0	0	0	812,938	812,938	0	0	0
3133973	BERNARDSVILLE	NJ		09/01/2023		1,029,481	0	1,091	0	0	1,091	0	1,029,481	1,030,572	0	0	0
5550012	HANOVER	MA		10/01/2013		14,090,605	0	0	0	0	0	0	683,147	683,147	0	0	0
3134318	SOUTHLAKE	TX		09/01/2023		1,322,515	0	(25,086)	0	0	(25,086)	0	1,322,515	1,297,429	0	0	0
5550013	SPRING VALLEY	CA		10/01/2013		16,815,182	0	0	0	0	0	0	822,736	822,736	0	0	0
7134703	LANDRUM	SC		10/26/2022		180,313	0	(2,855)	0	0	(2,855)	0	180,313	177,457	0	0	0
5550014	SUNRISE	FL		10/01/2013		16,855,762	0	0	0	0	0	0	842,859	842,859	0	0	0
7134990	CALUMET CITY	IL		10/26/2022		164,000	0	(6)	0	0	(6)	0	287	281	0	0	0
5550015	BRONX	NY		10/01/2013		18,731,372	0	0	0	0	0	0	908,149	908,149	0	0	0
7135299	BEECH CREEK	PA		11/01/2022		282,373	0	(4)	0	0	(4)	0	246	242	0	0	0
5555097	COCKFOSTERS	GBR		08/29/2023		33,854,052	0	0	0	0	0	0	8,066,337	8,066,337	0	0	0
7135251	MARYSVILLE	WA		11/03/2022		294,825	0	(1)	0	0	(1)	0	523	522	0	0	0
5555098	COCKFOSTERS	GBR		02/23/2017		34,905,002	0	0	0	0	0	0	7,285,154	7,285,154	0	0	0
7135707	BALTIMORE	MD		11/22/2022		118,069	0	0	0	0	0	0	252	252	0	0	0
5555138	LONDON	GBR		04/03/2018		202,876,085	0	0	0	0	0	0	3,294,583	3,294,583	0	0	0
7135680	KILLEEN	TX		11/22/2022		74,774	0	(1,304)	0	0	(1,304)	0	74,774	73,471	0	0	0
5555139	LONDON	GBR		04/03/2018		16,422,523	0	0	0	0	0	0	409,746	409,746	0	0	0
7137976	FORT WORTH	TX		01/23/2023		190,370	0	0	0	0	0	0	169	169	0	0	0
5555140	LONDON	GBR		01/23/2020		17,329,766	0	0	0	0	0	0	1,296,000	1,296,000	0	0	0
7138633	LAKEWOOD	OH		02/08/2023		379,926	0	(24)	0	0	(24)	0	643	619	0	0	0
5555152	DUBLIN	IRL		10/11/2018		59,355,928	0	0	0	0	0	0	166,679	166,679	0	0	0
7138697	BALTIMORE	MD		02/08/2023		163,272	0	(14)	0	0	(14)	0	444	430	0	0	0
5555153	DUBLIN	IRL		10/11/2018		36,526,012	0	0	0	0	0	0	102,570	102,570	0	0	0
7138586	HENRIETTA	TX		02/09/2023		156,300	0	(9)	0	0	(9)	0	449	439	0	0	0
5555159	Various	ESP		12/19/2019		87,701,397	0	0	0	0	0	0	43,951,977	43,951,977	0	0	0
7138744	NEWARK	NJ		02/15/2023		417,132	0	(33)	0	0	(33)	0	1,142	1,109	0	0	0
5555164	CROYDON	GBR		04/04/2019		212,662,998	0	0	0	0	0	0	4,926,530	4,926,530	0	0	0
7141267	PHILADELPHIA	PA		03/17/2023		173,553	0	(3)	0	0	(3)	0	387	383	0	0	0
5555193	LONDON	GBR		01/23/2020		2,821,125	0	0	0	0	0	0	210,037	210,037	0	0	0
7141651	Spring Hill	FL		03/21/2023		230,308	0	(1,836)	0	0	(1,836)	0	230,308	228,472	0	0	0
5555196	MECHELEN	BEL		07/02/2020		79,898,454	0	0	0	0	0	0	2,229,631	2,229,631	0	0	0
7142048	GREENSBORO	NC		03/24/2023		148,054	0	(5,815)	0	0	(5,815)	0	148,054	142,239	0	0	0
5555213	Various	ESP		09/13/2023		4,202,711	0	0	0	0	0	0	2,106,116	2,106,116	0	0	0
7141960	PHILADELPHIA	PA		03/24/2023		174,124	0	(1,941)	0	0	(1,941)	0	174,124	172,183	0	0	0
5555216	DUBLIN 8	IRL		04/27/2021		121,612,192	0	0	0	0	0	0	38,368,332	38,368,332	0	0	0
7140632	BEAUMONT	TX		03/29/2023		7,824	0	294	0	0	294	0	7,824	8,118	0	0	0
5555223	DUBLIN 7	IRL		08/23/2021		71,701,435	0	0	0	0	0	0	13,159,139	13,159,139	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140488	SYLMAR	CA		03/29/2023		1,060	0	8	0	0	8	0	1,060	1,068	0	0	0
5555224	MANCHESTER	GBR		12/09/2021		4,198,873	0	0	0	0	0	0	829,493	829,493	0	0	0
7140856	NORTH BRANCH	MN		03/29/2023		33,362	0	2,433	0	0	2,433	0	33,362	35,794	0	0	0
5555227	AMSTERDAM	NLD		02/24/2022		31,633,295	0	0	0	0	0	0	349,550	349,550	0	0	0
7139566	SUTHERLAND	VA		03/30/2023		31,808	0	992	0	0	992	0	31,808	32,800	0	0	0
5555228	AMSTERDAM	NLD		02/24/2022		2,006,397	0	0	0	0	0	0	19,897	19,897	0	0	0
7139338	BALDWIN	NY		03/30/2023		257,891	0	45,983	0	0	45,983	0	257,891	303,874	0	0	0
5555238	BIRMINGHAM	GBR		03/17/2022		38,068,518	0	0	0	0	0	0	7,560,989	7,560,989	0	0	0
7142376	PHILADELPHIA	PA		03/30/2023		96,658	0	940	0	0	940	0	96,658	97,598	0	0	0
5555251	LEEDS	GBR		09/11/2023		48,766,202	0	0	0	0	0	0	6,204,030	6,204,030	0	0	0
7142596	PHILADELPHIA	PA		04/06/2023		94,534	0	1	0	0	1	0	63	64	0	0	0
5555260	NORWICH	GBR		07/10/2024		48,217,400	0	0	0	0	0	0	904,984	904,984	0	0	0
7143635	JACKSONVILLE	FL		04/11/2023		145,286	0	(5,193)	0	0	(5,193)	0	145,286	140,093	0	0	0
5555270	DUBLIN 15	IRL		11/15/2024		192,409,555	0	0	0	0	0	0	541,605	541,605	0	0	0
7143345	LITHONIA	GA		04/19/2023		145,776	0	7,956	0	0	7,956	0	145,776	153,732	0	0	0
8001376	NEW BRIGHTON	MN		09/01/2016		755,789	0	0	0	0	0	0	78,193	78,193	0	0	0
7141740	SEATTLE	WA		04/20/2023		1,184,587	0	(14,864)	0	0	(14,864)	0	1,184,587	1,169,723	0	0	0
8001500	MIAMI	FL		11/01/2013		1,912,200	0	0	0	0	0	0	400,377	400,377	0	0	0
7143894	Essex	MD		04/20/2023		160,243	0	(2,021)	0	0	(2,021)	0	160,243	158,222	0	0	0
8001764	WATCHUNG	NJ		12/12/2017		52,829,286	0	0	0	0	0	0	2,479,478	2,479,478	0	0	0
7143989	ST. PETERS	MO		04/21/2023		174,278	0	(3,197)	0	0	(3,197)	0	174,278	171,081	0	0	0
8001787	PLAINSBORO	NJ		11/01/2013		44,698,453	0	0	0	0	0	0	596,928	596,928	0	0	0
7143977	COLUMBIA	SC		04/21/2023		173,850	0	(3,684)	0	0	(3,684)	0	173,850	170,166	0	0	0
8001804	EDISON	NJ		05/01/2020		4,966,117	0	0	0	0	0	0	424,455	424,455	0	0	0
7141403	KETCHUM	ID		04/25/2023		576,613	0	60,167	0	0	60,167	0	576,613	636,780	0	0	0
8001805	HOUSTON	TX		12/12/2017		8,940,810	0	0	0	0	0	0	520,367	520,367	0	0	0
7144152	BALTIMORE	MD		04/26/2023		130,322	0	(9)	0	0	(9)	0	216	207	0	0	0
8001823	JERSEY CITY	NJ		11/01/2013		53,379,025	0	0	0	0	0	0	750,376	750,376	0	0	0
7142660	BALTIMORE	MD		05/05/2023		113,542	0	378	0	0	378	0	113,542	113,920	0	0	0
8001869	PEWAUKEE	WI		11/01/2013		2,452,909	0	0	0	0	0	0	281,754	281,754	0	0	0
3141448	ELKTON	MD		05/15/2023		623,404	0	1,505	0	0	1,505	0	623,404	624,909	0	0	0
8001870	SPARKS	MD		04/10/2007		2,384,466	0	0	0	0	0	0	131,549	131,549	0	0	0
7144618	Baltimore	MD		05/15/2023		157,637	0	(4,547)	0	0	(4,547)	0	157,637	153,089	0	0	0
8001906	HARAHAN	LA		07/09/2007		4,482,356	0	0	0	0	0	0	476,301	476,301	0	0	0
7144917	Morrisville	PA		05/25/2023		297,385	0	(2,344)	0	0	(2,344)	0	297,385	295,041	0	0	0
8001975	PHILADELPHIA	PA		09/17/2008		43,526,450	0	0	0	0	0	0	715,173	715,173	0	0	0
7144985	IRVINGTON	NJ		06/01/2023		483,280	0	(8)	0	0	(8)	0	8	0	0	0	0
8002003	GLENWILLOW	OH		08/13/2021		14,693,651	0	0	0	0	0	0	936,044	936,044	0	0	0
7145574	West Chester	PA		07/07/2023		400,622	0	(5,142)	0	0	(5,142)	0	400,622	395,480	0	0	0
8002031	ARNOLD	MO		12/29/2016		14,792,524	0	0	0	0	0	0	568,422	568,422	0	0	0
7145993	BALTIMORE	MD		08/03/2023		116,922	0	0	0	0	0	0	42	41	0	0	0
8002041	HAWTHORNE	CA		08/13/2021		26,595,032	0	0	0	0	0	0	951,865	951,865	0	0	0
7146085	CLEVELAND	OH		08/08/2023		94,399	0	(2)	0	0	(2)	0	131	128	0	0	0
8002055	BINGHAMTON	NY		03/17/2021		5,495,168	0	0	0	0	0	0	323,566	323,566	0	0	0
7146216	Fort Worth	TX		08/23/2023		243,359	0	(9)	0	0	(9)	0	357	349	0	0	0
8002068	NEW YORK	NY		11/18/2011		55,114,546	0	0	0	0	0	0	2,122,102	2,122,102	0	0	0
7146234	Steelton	PA		08/23/2023		108,812	0	(1,068)	0	0	(1,068)	0	108,812	107,744	0	0	0
8002073	NEW YORK	NY		12/12/2017		11,939,730	0	0	0	0	0	0	752,547	752,547	0	0	0
7146217	Fort Worth	TX		08/23/2023		198,743	0	(14)	0	0	(14)	0	587	573	0	0	0
8002109	DENVER	CO		11/01/2013		52,128,801	0	0	0	0	0	0	1,921,932	1,921,932	0	0	0
7146215	Fort Worth	TX		08/23/2023		196,963	0	(9)	0	0	(9)	0	606	597	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8002113	NEW YORK	NY		11/01/2013		11,576,899	0	0	0	0	0	0	188,190	188,190	0	0	0
7147759	FORT PIERCE	FL		09/25/2023		206,387	0	0	0	0	0	0	206,387	206,387	0	0	0
8002117	BROOKLYN	NY		07/27/2012		53,055,360	0	0	0	0	0	0	1,978,394	1,978,394	0	0	0
7148710	NORTH MIAMI	FL		10/25/2023		838,549	0	(42)	0	0	(42)	0	1,774	1,731	0	0	0
8002118	LOS ANGELES	CA		12/12/2017		6,741,626	0	0	0	0	0	0	1,616,646	1,616,646	0	0	0
7149109	CEDAR LAKE	IN		11/14/2023		173,977	0	(8)	0	0	(8)	0	207	200	0	0	0
8002146	CHICAGO	IL		11/01/2013		1,734,654	0	0	0	0	0	0	120,658	120,658	0	0	0
7149107	Fort Worth	TX		11/15/2023		247,085	0	(10)	0	0	(10)	0	314	303	0	0	0
8002147	CHICAGO	IL		11/01/2013		2,459,016	0	0	0	0	0	0	171,043	171,043	0	0	0
7149162	Riverdale	GA		11/16/2023		257,940	0	(38)	0	0	(38)	0	1,038	1,000	0	0	0
8002154	HUNTINGTON BEACH	CA		08/20/2013		11,962,144	0	0	0	0	0	0	371,940	371,940	0	0	0
7149393	FREMONT	CA		11/21/2023		1,039,508	0	184,846	0	0	184,846	0	1,039,508	1,224,354	0	0	0
8002157	NEW YORK	NY	R	02/11/2013		109,366,346	0	0	0	0	0	0	2,463,932	2,463,932	0	0	0
7150052	MEMPHIS	TN		12/20/2023		98,606	0	(4)	0	0	(4)	0	103	98	0	0	0
8002168	NORTH LAS VEGAS	NV		07/28/2023		3,697,171	0	0	0	0	0	0	131,014	131,014	0	0	0
7149912	JACKSONVILLE	FL		12/20/2023		105,326	0	0	0	0	0	0	(89)	(90)	0	0	0
8002177	DESTIN	FL		12/12/2017		53,998,859	0	0	0	0	0	0	1,816,398	1,816,398	0	0	0
7150983	SAN JOSE	CA		12/27/2023		1,074,307	0	459	0	0	459	0	1,074,307	1,074,766	0	0	0
8002179	SUMMIT	NJ		08/13/2021		6,295,425	0	0	0	0	0	0	409,549	409,549	0	0	0
7150214	DEPEW	NY		12/27/2023		157,697	0	0	0	0	0	0	236	236	0	0	0
8002196	AVENTURA	FL		12/12/2017		6,025,302	0	0	0	0	0	0	223,974	223,974	0	0	0
7150995	WEST NEWTON	MA		12/27/2023		723,932	0	(17,510)	0	0	(17,510)	0	723,932	706,423	0	0	0
8002199	PEARLAND	TX		12/12/2017		3,218,279	0	0	0	0	0	0	315,314	315,314	0	0	0
7151686	LOMBARD	IL		01/11/2024		13,128	0	(142)	0	0	(142)	0	13,128	12,986	0	0	0
8002207	CHICAGO	IL		02/16/2017		18,887,080	0	0	0	0	0	0	627,759	627,759	0	0	0
7151741	PHOENIX	AZ		01/11/2024		112,553	0	14,913	0	0	14,913	0	112,553	127,466	0	0	0
8002208	SIGNAL HILL	CA		10/11/2013		2,650,122	0	0	0	0	0	0	632,955	632,955	0	0	0
7152227	JERSEY CITY	NJ		01/17/2024		785,286	0	0	0	0	0	0	5,196	5,196	0	0	0
8002215	REHOBOTH BEACH	DE		12/12/2017		9,975,920	0	0	0	0	0	0	516,969	516,969	0	0	0
7152374	TRENTON	NJ		01/25/2024		147,522	0	10,160	0	0	10,160	0	147,522	157,683	0	0	0
8002232	LYNDHURST	OH		12/12/2017		48,882,253	0	0	0	0	0	0	2,069,380	2,069,380	0	0	0
7149782	LANSDOWNE	PA		01/31/2024		139,505	0	(1,373)	0	0	(1,373)	0	139,505	138,132	0	0	0
8002247	HAMPSTEAD	MD		12/12/2017		9,265,924	0	0	0	0	0	0	805,888	805,888	0	0	0
7149813	EAST CLEVELAND	OH		01/31/2024		63,378	0	(624)	0	0	(624)	0	63,378	62,753	0	0	0
8002252	CHESTNUT HILL	MA		01/17/2014		95,224,646	0	0	0	0	0	0	2,056,161	2,056,161	0	0	0
7149718	NIANTIC	CT		01/31/2024		214,888	0	(603)	0	0	(603)	0	20,603	20,000	0	0	0
8002265	MINNEAPOLIS	MN		03/05/2014		29,237,554	0	0	0	0	0	0	776,273	776,273	0	0	0
7153306	ABERDEEN	MD		02/09/2024		235,961	0	(14)	0	0	(14)	0	341	326	0	0	0
8002266	ROCKY RIVER	OH		03/14/2014		6,542,500	0	0	0	0	0	0	750,311	750,311	0	0	0
7152592	Inkster	MI		02/14/2024		96,732	0	(5)	0	0	(5)	0	122	117	0	0	0
8002271	OGDEN	UT		04/23/2014		6,023,183	0	0	0	0	0	0	515,664	515,664	0	0	0
7153531	BAYVILLE	NJ		02/15/2024		229,854	0	80	0	0	80	0	(3,483)	(3,403)	0	0	0
8002282	HONOLULU	HI		06/24/2014		58,119,860	0	0	0	0	0	0	43,178,661	43,178,661	0	0	0
7152854	MORENO VALLEY	CA		02/20/2024		322,067	0	(12,310)	0	0	(12,310)	0	322,067	309,757	0	0	0
8002289	JACKSONVILLE	FL		06/20/2014		29,819,289	0	0	0	0	0	0	407,763	407,763	0	0	0
7152903	WEATHERFORD	TX		02/20/2024		332,919	0	(4,883)	0	0	(4,883)	0	332,919	328,036	0	0	0
8002292	SANTA MONICA	CA		09/01/2016		7,993,626	0	0	0	0	0	0	255,769	255,769	0	0	0
7153831	SCRANTON	PA		03/01/2024		260,757	0	(4)	0	0	(4)	0	173	169	0	0	0
8002295	DURHAM	NC		12/12/2017		57,353,236	0	0	0	0	0	0	1,857,597	1,857,597	0	0	0
7154927	FORT LAUDERDALE	FL		04/03/2024		460,502	0	(35)	0	0	(35)	0	972	937	0	0	0
8002301	AUSTIN	TX		12/12/2017		7,081,061	0	0	0	0	0	0	335,403	335,403	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155157	Petal	MS		04/09/2024		140,186	0	(2,278)	0	0	(2,278)	0	140,186	137,908	0	0	0
8002304	HOUSTON	TX		09/23/2014		16,584,025	0	0	0	0	0	0	1,357,777	1,357,777	0	0	0
7155231	SAINT LOUIS	MO		04/15/2024		88,091	0	(1,552)	0	0	(1,552)	0	88,091	86,539	0	0	0
8002314	HOUSTON	TX		09/11/2014		25,134,650	0	0	0	0	0	0	531,339	531,339	0	0	0
7155314	SAINT LOUIS	MO		04/19/2024		123,568	0	(1)	0	0	(1)	0	99	98	0	0	0
8002325	PORTLAND	OR		10/27/2014		27,870,763	0	0	0	0	0	0	897,290	897,290	0	0	0
7155489	EUCLID	OH		04/29/2024		66,853	0	7,048	0	0	7,048	0	66,853	73,901	0	0	0
8002326	WEEHAWKEN	NJ		09/01/2016		20,814,073	0	0	0	0	0	0	384,405	384,405	0	0	0
7154400	LAKE HAVASU CITY	AZ		05/13/2024		235,870	0	29,361	0	0	29,361	0	235,870	265,231	0	0	0
8002328	THE WOODLANDS	TX		11/10/2014		16,391,289	0	0	0	0	0	0	528,773	528,773	0	0	0
7156499	Hopkinton	MA		05/21/2024		168,959	0	18,669	0	0	18,669	0	168,959	187,628	0	0	0
8002329	NEW YORK	NY		11/21/2014		39,959,873	0	0	0	0	0	0	618,333	618,333	0	0	0
7156638	Jackson	MI		05/21/2024		56,560	0	9,920	0	0	9,920	0	56,560	66,480	0	0	0
8002330	SAN DIEGO	CA		10/30/2014		106,981,098	0	0	0	0	0	0	2,996,743	2,996,743	0	0	0
7156337	Greenbelt	MD		05/21/2024		220,584	0	81,653	0	0	81,653	0	220,584	302,237	0	0	0
8002339	LOS ANGELES	CA		11/25/2014		17,111,210	0	0	0	0	0	0	808,091	808,091	0	0	0
7156563	San Diego	CA		05/21/2024		312,623	0	66,376	0	0	66,376	0	312,623	379,000	0	0	0
8002342	COLUMBUS	OH		02/16/2017		5,121,590	0	0	0	0	0	0	250,012	250,012	0	0	0
7156084	Merrimack	NH		05/21/2024		170,657	0	22,563	0	0	22,563	0	170,657	193,220	0	0	0
8002350	CHICAGO	IL		12/12/2017		39,353,094	0	0	0	0	0	0	908,826	908,826	0	0	0
7156628	Cleveland	OH		05/21/2024		140,038	0	0	0	0	0	0	140,038	140,038	0	0	0
8002358	DESTIN	FL		12/12/2017		19,440,329	0	0	0	0	0	0	630,201	630,201	0	0	0
7155981	Trenton	NJ		05/21/2024		28,306	0	3,175	0	0	3,175	0	28,306	31,482	0	0	0
8002361	MANVILLE	NJ		04/27/2015		14,888,808	0	0	0	0	0	0	490,072	490,072	0	0	0
7156344	Montgomery	AL		05/21/2024		144,472	0	19,913	0	0	19,913	0	144,472	164,386	0	0	0
8002365	CHICAGO	IL		04/01/2015		19,359,511	0	0	0	0	0	0	552,600	552,600	0	0	0
7157811	Fort Pierce	FL		06/07/2024		279,998	0	(4)	0	0	(4)	0	204	200	0	0	0
8002367	JERSEY CITY	NJ		06/29/2015		33,705,450	0	0	0	0	0	0	919,647	919,647	0	0	0
7158100	Baltimore	MD		06/24/2024		161,064	0	(13)	0	0	(13)	0	299	287	0	0	0
8002374	LAS COLINAS	TX	S	04/30/2015		21,720,827	0	0	0	0	0	0	11,892,028	11,892,028	0	0	0
7158335	Albany	NY		07/08/2024		162,078	0	(6,122)	0	0	(6,122)	0	162,078	155,956	0	0	0
8002376	STATEN ISLAND	NY		10/29/2015		12,125,924	0	0	0	0	0	0	385,383	385,383	0	0	0
7158952	Hialeah	FL		07/15/2024		362,993	0	(11,831)	0	0	(11,831)	0	362,993	351,161	0	0	0
8002379	EAST MEADOW	NY		12/12/2017		35,945,105	0	0	0	0	0	0	959,207	959,207	0	0	0
7158966	Dallas	TX		07/15/2024		149,579	0	(2)	0	0	(2)	0	45	43	0	0	0
8002384	CLEVELAND	OH		09/01/2016		20,397,034	0	0	0	0	0	0	900,863	900,863	0	0	0
7159024	CASTLE HAYNE	NC		07/19/2024		24,670,586	0	9	0	0	9	0	(9)	0	0	0	0
8002397	RALEIGH	NC		08/28/2015		60,016,899	0	0	0	0	0	0	1,393,975	1,393,975	0	0	0
7159589	Henrico	VA		07/23/2024		300,964	0	(13,896)	0	0	(13,896)	0	300,964	287,069	0	0	0
8002400	DRAPER	UT		10/01/2015		12,242,924	0	0	0	0	0	0	348,613	348,613	0	0	0
7157396	Encino	CA		07/26/2024		779,345	0	(22,611)	0	0	(22,611)	0	779,345	756,734	0	0	0
8002401	DRAPER	UT		10/01/2015		14,320,851	0	0	0	0	0	0	407,781	407,781	0	0	0
7157451	Novato	CA		07/26/2024		416,758	0	(12,091)	0	0	(12,091)	0	416,758	404,667	0	0	0
8002404	NEW YORK	NY		10/01/2015		107,906,923	0	0	0	0	0	0	63,366,277	63,366,277	0	0	0
7157460	San Diego	CA		07/26/2024		399,342	0	(11,586)	0	0	(11,586)	0	399,342	387,756	0	0	0
8002408	MAYFIELD HEIGHTS	OH		11/02/2015		10,578,176	0	0	0	0	0	0	712,153	712,153	0	0	0
7161022	Plainview	TX		08/12/2024		284,017	0	(11)	0	0	(11)	0	233	223	0	0	0
8002409	MAYFIELD HEIGHTS	OH		11/02/2015		2,745,223	0	0	0	0	0	0	184,834	184,834	0	0	0
7161062	Baker	LA		08/13/2024		226,410	0	(11,809)	0	0	(11,809)	0	226,410	214,601	0	0	0
8002418	BROOKLYN	NY		10/28/2015		63,434,652	0	0	0	0	0	0	1,332,078	1,332,078	0	0	0
7161039	Lubbock	TX		08/13/2024		109,925	0	(13)	0	0	(13)	0	226	213	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8002423	NEW YORK	NY		11/06/2015		170,192,044	0	0	0	0	0	0	5,098,710	5,098,710	0	0	0
7161041	Norwich	CT		08/13/2024		173,770	0	(8,199)	0	0	(8,199)	0	173,770	165,571	0	0	0
8002424	PATCHOGUE	NY		12/08/2015		12,532,884	0	0	0	0	0	0	364,285	364,285	0	0	0
7161253	HEMPSTEAD	NY		08/19/2024		670,123	0	(2)	0	0	(2)	0	33	31	0	0	0
8002425	SMITHFIELD	RI		12/04/2015		47,623,846	0	0	0	0	0	0	979,238	979,238	0	0	0
7162314	Concord	NC		09/04/2024		226,132	0	(5,612)	0	0	(5,612)	0	226,132	220,520	0	0	0
8002435	CHARLOTTE	NC		01/11/2016		14,618,771	0	0	0	0	0	0	414,104	414,104	0	0	0
7162518	Buffalo	NY		09/05/2024		126,831	0	(10)	0	0	(10)	0	178	168	0	0	0
8002438	WARRENVILLE	IL		01/27/2016		12,966,564	0	0	0	0	0	0	562,752	562,752	0	0	0
7160350	Houston	TX		09/17/2024		474,868	0	(25,989)	0	0	(25,989)	0	474,868	448,879	0	0	0
8002439	SOUTH PLAINFIELD	NJ		12/12/2017		10,048,844	0	0	0	0	0	0	291,125	291,125	0	0	0
7160352	Los Gatos	CA		09/17/2024		1,256,012	0	(50,799)	0	0	(50,799)	0	1,256,012	1,205,213	0	0	0
8002444	PALO ALTO	CA		02/26/2016		24,199,123	0	0	0	0	0	0	682,500	682,500	0	0	0
7160570	Hayward	CA		09/17/2024		777,999	0	(15,974)	0	0	(15,974)	0	777,999	762,024	0	0	0
8002446	BRONX	NY		03/09/2016		15,285,499	0	0	0	0	0	0	449,595	449,595	0	0	0
7160404	West Hills	CA		09/17/2024		680,081	0	(28,965)	0	0	(28,965)	0	680,081	651,116	0	0	0
8002447	LEHI	UT		03/25/2016		35,496,006	0	0	0	0	0	0	2,444,769	2,444,769	0	0	0
7160290	Mountain View	CA		09/17/2024		1,184,014	0	(60,519)	0	0	(60,519)	0	1,184,014	1,123,495	0	0	0
8002451	BETHLEHEM	PA		05/16/2016		26,606,303	0	0	0	0	0	0	768,115	768,115	0	0	0
7160468	Richmond	VA		09/17/2024		367,934	0	(20,136)	0	0	(20,136)	0	367,934	347,799	0	0	0
8002459	LITTLETON	CO		12/12/2017		27,377,100	0	0	0	0	0	0	583,853	583,853	0	0	0
7159122	Fairfield	CA		09/26/2024		61,943	0	(1,220)	0	0	(1,220)	0	61,943	60,723	0	0	0
8002461	SAN DIEGO	CA		09/19/2016		31,537,225	0	0	0	0	0	0	923,753	923,753	0	0	0
7159462	East Palo Alto	CA		09/26/2024		613,256	0	(25,991)	0	0	(25,991)	0	613,256	587,265	0	0	0
8002466	HARTFORD	CT		02/16/2017		5,232,763	0	0	0	0	0	0	137,954	137,954	0	0	0
7163701	Schaumburg	IL		09/27/2024		207,819	0	(6,258)	0	0	(6,258)	0	207,819	201,561	0	0	0
8002469	SHREWSBURY	NJ		09/01/2016		25,257,271	0	0	0	0	0	0	701,770	701,770	0	0	0
7163817	Winchester	VA		09/27/2024		276,168	0	(4,736)	0	0	(4,736)	0	276,168	271,432	0	0	0
8002471	BOSTON	MA		08/24/2016		144,843,187	0	0	0	0	0	0	3,184,373	3,184,373	0	0	0
7163735	Woodland Hills	CA		09/27/2024		775,039	0	(15,640)	0	0	(15,640)	0	775,039	759,399	0	0	0
8002473	SAN FRANCISCO	CA		08/25/2016		77,682,389	0	0	0	0	0	0	2,068,221	2,068,221	0	0	0
7163842	Lake Stevens	WA		09/27/2024		667,160	0	(17,220)	0	0	(17,220)	0	667,160	649,939	0	0	0
8002475	LOS ANGELES	CA		02/16/2017		3,385,089	0	0	0	0	0	0	77,166	77,166	0	0	0
1000438403	BLOOMINGDALE	GA		10/30/2024		62,964	0	(3,558)	0	0	(3,558)	0	62,964	59,406	0	0	0
8002476	LOS ANGELES	CA		09/29/2016		28,137,056	0	0	0	0	0	0	634,408	634,408	0	0	0
1000435999	Atlanta	GA		11/15/2024		109,597	0	1,975	0	0	1,975	0	109,597	111,571	0	0	0
8002486	MIDLOTHIAN	VA	R	09/15/2016		28,189,876	0	0	0	0	0	0	811,253	811,253	0	0	0
1000439155	SWANSBORO	NC		10/30/2024		168,554	0	(9,524)	0	0	(9,524)	0	168,554	159,030	0	0	0
8002488	NEW YORK	NY		09/21/2016		47,413,211	0	0	0	0	0	0	404,015	404,015	0	0	0
1000438051	TRENTON	NJ		10/30/2024		202,771	0	(11,465)	0	0	(11,465)	0	202,771	191,305	0	0	0
8002489	ALEXANDRIA	VA		09/27/2016		27,964,434	0	0	0	0	0	0	1,214,031	1,214,031	0	0	0
1000438843	FONTANA	CA		10/30/2024		374,733	0	(5,976)	0	0	(5,976)	0	374,733	368,756	0	0	0
8002490	DENVILLE	NJ		12/12/2017		25,106,949	0	0	0	0	0	0	545,205	545,205	0	0	0
1000438923	LAKE WORTH BEACH	FL		10/30/2024		138,948	0	(7,852)	0	0	(7,852)	0	138,948	131,096	0	0	0
8002494	JERSEY CITY	NJ		11/21/2016		34,808,197	0	0	0	0	0	0	1,033,485	1,033,485	0	0	0
1000439067	MAPLEWOOD	NJ		10/30/2024		519,336	0	(23,761)	0	0	(23,761)	0	519,336	495,575	0	0	0
8002497	SANTA BARBARA	CA		11/23/2016		88,985,948	0	0	0	0	0	0	1,821,799	1,821,799	0	0	0
1000436157	Tucson	AZ		11/15/2024		74,784	0	6,319	0	0	6,319	0	74,784	81,103	0	0	0
8002498	EASTON	PA		12/05/2016		14,621,891	0	0	0	0	0	0	378,378	378,378	0	0	0
1000438809	CHARLESTON	SC		10/30/2024		506,789	0	(19,316)	0	0	(19,316)	0	506,789	487,473	0	0	0
8002499	ANN ARBOR	MI		11/15/2016		15,554,006	0	0	0	0	0	0	485,437	485,437	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000439687	WOODSTOCK	ME		10/30/2024		561,327	0	(31,733)	0	0	(31,733)	0	561,327	529,594	0	0	0
8002500	TAMPA	FL		12/08/2016		19,634,376	0	0	0	0	0	0	497,933	497,933	0	0	0
1000439371	SAINT LOUIS	MO		10/30/2024		93,799	0	(3,878)	0	0	(3,878)	0	93,799	89,921	0	0	0
8002501	VIRGINIA BEACH	VA		12/08/2016		10,922,555	0	0	0	0	0	0	314,481	314,481	0	0	0
1000438975	GRAND RAPIDS	MI		10/30/2024		371,699	0	(21,009)	0	0	(21,009)	0	371,699	350,690	0	0	0
8002504	WHITTIER	CA		12/12/2017		22,727,928	0	0	0	0	0	0	647,002	647,002	0	0	0
1000437951	OXFORD	OH		10/30/2024		128,992	0	(7,293)	0	0	(7,293)	0	128,992	121,699	0	0	0
8002505	BREA	CA		02/14/2017		80,692,395	0	0	0	0	0	0	1,692,241	1,692,241	0	0	0
1000438837	GATLINBURG	TN		10/30/2024		142,228	0	(7,479)	0	0	(7,479)	0	142,228	134,749	0	0	0
8002511	WESTFORD	MA		12/15/2016		10,546,968	0	0	0	0	0	0	269,822	269,822	0	0	0
1000438915	NEW CASTLE	DE		10/30/2024		1	0	0	0	0	0	0	1	1	0	0	0
8002512	BETHLEHEM	PA		02/15/2017		38,854,763	0	0	0	0	0	0	837,955	837,955	0	0	0
1000438939	INDIANAPOLIS	IN		10/30/2024		133,641	0	(7,554)	0	0	(7,554)	0	133,641	126,088	0	0	0
8002513	BETHLEHEM	PA		02/15/2017		34,890,702	0	0	0	0	0	0	753,300	753,300	0	0	0
1000437833	SUMMIT	IL		10/30/2024		308,870	0	(17,464)	0	0	(17,464)	0	308,870	291,406	0	0	0
8002515	BEAVERTON	OR		12/12/2017		62,972,381	0	0	0	0	0	0	1,183,218	1,183,218	0	0	0
1000442744	Lithia Springs	GA		10/09/2024		263,632	0	(8)	0	0	(8)	0	175	167	0	0	0
8002518	LAS VEGAS	NV		02/15/2017		16,257,466	0	0	0	0	0	0	428,947	428,947	0	0	0
1000442756	Inwood	NY		10/09/2024		819,321	0	(33)	0	0	(33)	0	1,597	1,564	0	0	0
8002520	ATLANTA	GA		03/06/2017		46,343,968	0	0	0	0	0	0	882,545	882,545	0	0	0
1000444534	Los Angeles	CA		10/10/2024		522,881	0	(4,290)	0	0	(4,290)	0	522,881	518,591	0	0	0
8002529	NORTH BERGEN	NJ		03/29/2017		47,617,164	0	0	0	0	0	0	953,765	953,765	0	0	0
1000448830	Allentown	PA		10/29/2024		86,284	0	(1,724)	0	0	(1,724)	0	86,284	84,559	0	0	0
8002530	WILKES-BARRE	PA		04/05/2017		21,146,631	0	0	0	0	0	0	620,215	620,215	0	0	0
1000449199	Ashtabula	OH		10/29/2024		109,069	0	(4,848)	0	0	(4,848)	0	109,069	104,221	0	0	0
8002535	ALLENTOWN	PA		05/24/2017		28,483,768	0	0	0	0	0	0	682,813	682,813	0	0	0
7164426	Newtown	OH		10/25/2024		142,606	0	17,140	0	0	17,140	0	142,606	159,747	0	0	0
8002542	NEWBURGH	NY		06/29/2017		16,358,590	0	0	0	0	0	0	507,147	507,147	0	0	0
7158708	New Haven	CT		10/28/2024		192,333	0	(4,533)	0	0	(4,533)	0	192,333	187,800	0	0	0
8002570	BURLINGTON	MA		09/07/2017		94,581,774	0	0	0	0	0	0	2,112,060	2,112,060	0	0	0
7158660	Stone Mountain	GA		10/28/2024		165,296	0	(4,776)	0	0	(4,776)	0	165,296	160,521	0	0	0
8002593	NEW YORK	NY		11/15/2017		46,254,786	0	0	0	0	0	0	695,519	695,519	0	0	0
7158793	Fairfax	VA		10/28/2024		247,733	0	(4,803)	0	0	(4,803)	0	247,733	242,930	0	0	0
8002594	NEW YORK	NY		09/13/2018		14,011,234	0	0	0	0	0	0	186,405	186,405	0	0	0
7160198	MILWAUKEE	WI		10/29/2024		88,754	0	(3)	0	0	(3)	0	50	48	0	0	0
8002595	NEW YORK	NY		08/27/2021		21,509,570	0	0	0	0	0	0	328,769	328,769	0	0	0
7162800	SAN JOSE	CA		10/30/2024		336,675	0	19,322	0	0	19,322	0	336,675	355,997	0	0	0
8002599	LYNNFIELD	MA		12/15/2017		94,339,476	0	0	0	0	0	0	2,558,194	2,558,194	0	0	0
7160199	MILWAUKEE	WI		10/29/2024		106,227	0	(3)	0	0	(3)	0	60	57	0	0	0
8002600	LYNNFIELD	MA		12/15/2017		11,793,338	0	0	0	0	0	0	315,892	315,892	0	0	0
7160102	Tamarac	FL		10/29/2024		155,259	0	(5,962)	0	0	(5,962)	0	155,259	149,297	0	0	0
8002603	ATLANTA	GA		11/17/2017		49,967,324	0	0	0	0	0	0	1,014,529	1,014,529	0	0	0
7162755	CORONA	CA		10/30/2024		138,929	0	15,662	0	0	15,662	0	138,929	154,592	0	0	0
8002612	WASHINGTON	DC		01/12/2018		94,887,722	0	0	0	0	0	0	572,010	572,010	0	0	0
7160068	NEWARK	NJ		10/29/2024		345,990	0	(15,328)	0	0	(15,328)	0	345,990	330,662	0	0	0
8002613	HOUSTON	TX		01/22/2018		68,052,761	0	0	0	0	0	0	1,170,049	1,170,049	0	0	0
7162799	SAN JOSE	CA		10/30/2024		322,914	0	18,532	0	0	18,532	0	322,914	341,446	0	0	0
8002614	CHICAGO	IL		01/26/2018		52,864,703	0	0	0	0	0	0	710,664	710,664	0	0	0
7162644	ANZA	CA		10/30/2024		68,788	0	0	0	0	0	0	68,788	68,788	0	0	0
8002618	EVESHAM	NJ		06/14/2018		52,583,167	0	0	0	0	0	0	927,606	927,606	0	0	0
1000451650	Gwynn Oak	MD		11/06/2024		147,061	0	(254)	0	0	(254)	0	147,061	146,807	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
8002619	HOUSTON	TX		03/29/2018		111,340,399	0	0	0	0	0	0	59,887,648	59,887,648	0	0	0
1000452204	Lubbock	TX		11/08/2024		82,343	0	(6)	0	0	(6)	0	199	193	0	0	0
8002623	HADDON TOWNSHIP	NJ		04/27/2018		47,769,036	0	0	0	0	0	0	1,198,880	1,198,880	0	0	0
1000444402	Phoenix	AZ		11/15/2024		699,202	0	111,301	0	0	111,301	0	699,202	810,502	0	0	0
8002625	HOUSTON	TX		05/25/2018		41,358,903	0	0	0	0	0	0	777,130	777,130	0	0	0
1000444400	Boca Raton	FL		11/15/2024		298,597	0	36,862	0	0	36,862	0	298,597	335,459	0	0	0
8002627	LOS ANGELES	CA		06/29/2018		29,715,331	0	0	0	0	0	0	3,601,352	3,601,352	0	0	0
1000457580	Baltimore	MD		11/20/2024		339,788	0	19	0	0	19	0	339,788	339,806	0	0	0
8002630	DORAL	FL		07/16/2018		18,215,485	0	0	0	0	0	0	347,000	347,000	0	0	0
1000452646	RANCHO CUCAMONGA	CA		12/12/2024		268,443	0	19,150	0	0	19,150	0	268,443	287,593	0	0	0
8002631	MIAMI	FL		07/16/2018		18,001,346	0	0	0	0	0	0	342,024	342,024	0	0	0
1000445534	Wilmington	DE		12/27/2024		139,837	0	(4)	0	0	(4)	0	113	109	0	0	0
8002632	MIAMI	FL		07/16/2018		10,170,499	0	0	0	0	0	0	193,238	193,238	0	0	0
1000433745	GRAWN	MI		12/27/2024		6,650	0	(128)	0	0	(128)	0	6,650	6,522	0	0	0
8002633	MIAMI	FL		07/16/2018		8,770,782	0	0	0	0	0	0	166,644	166,644	0	0	0
1000445451	WAILUKU	HI		12/27/2024		998,594	0	(78)	0	0	(78)	0	1,811	1,733	0	0	0
8002634	MIAMI	FL		07/16/2018		6,538,801	0	0	0	0	0	0	124,237	124,237	0	0	0
1000445467	Winchester	VA		12/27/2024		202,041	0	(11,369)	0	0	(11,369)	0	202,041	190,672	0	0	0
8002635	MIAMI	FL		07/16/2018		6,425,311	0	0	0	0	0	0	122,080	122,080	0	0	0
1000443036	Caroga Lake	NY		12/09/2024		153,184	0	(3,705)	0	0	(3,705)	0	153,184	149,479	0	0	0
8002636	MIAMI	FL		07/16/2018		5,744,367	0	0	0	0	0	0	109,142	109,142	0	0	0
1000453526	Mcdonough	GA		12/12/2024		714,252	0	16	0	0	16	0	714,252	714,269	0	0	0
8002637	MIAMI LAKES	FL		06/21/2018		69,599,866	0	0	0	0	0	0	1,857,315	1,857,315	0	0	0
1000453478	Fort Lauderdale	FL		12/12/2024		817,622	0	140,245	0	0	140,245	0	817,622	957,868	0	0	0
8002640	NORTH BERGEN	NJ		07/12/2018		27,345,459	0	0	0	0	0	0	670,730	670,730	0	0	0
1000452672	LINDEN	NJ		12/12/2024		282,713	0	7,771	0	0	7,771	0	282,713	290,484	0	0	0
8002643	HYATTSVILLE	MD		07/12/2018		38,093,030	0	0	0	0	0	0	945,348	945,348	0	0	0
1000446465	CHERRY VALLEY	CA		12/27/2024		549,701	0	(11)	0	0	(11)	0	310	300	0	0	0
8002647	JERSEY CITY	NJ		08/10/2018		127,199,713	0	0	0	0	0	0	2,210,848	2,210,848	0	0	0
1000445436	NEWARK	DE		12/27/2024		284,032	0	(8)	0	0	(8)	0	225	216	0	0	0
8002656	ORLANDO	FL		10/12/2018		31,991,660	0	0	0	0	0	0	950,519	950,519	0	0	0
1000452526	PALMYRA	PA		12/12/2024		115,440	0	20	0	0	20	0	115,440	115,460	0	0	0
8002661	BOSTON	MA		09/05/2018		65,956,244	0	0	0	0	0	0	1,268,150	1,268,150	0	0	0
1000453254	Parkland	FL		12/12/2024		199,272	0	18,362	0	0	18,362	0	199,272	217,634	0	0	0
8002666	HARRISON	NJ		11/15/2018		68,858,369	0	0	0	0	0	0	1,132,591	1,132,591	0	0	0
1000452750	ROMA	TX		12/12/2024		47,033	0	19	0	0	19	0	47,033	47,053	0	0	0
8002670	HOUSTON	TX		12/20/2018		142,400,392	0	0	0	0	0	0	3,117,583	3,117,583	0	0	0
1000453334	Oakland	CA		12/12/2024		256,285	0	98	0	0	98	0	256,285	256,383	0	0	0
8002672	NEW YORK	NY		01/15/2019		74,013,167	0	0	0	0	0	0	1,265,575	1,265,575	0	0	0
1000453658	La Porte	TX		12/11/2024		203,297	0	(3,802)	0	0	(3,802)	0	203,297	199,496	0	0	0
8002673	BROOKLYN	NY		02/05/2019		183,961,981	0	0	0	0	0	0	3,196,095	3,196,095	0	0	0
1000433497	LAKEMONT	GA		01/30/2025		0	0	(4,488)	0	0	(4,488)	0	154,081	149,593	0	0	0
8002674	BROOKLYN	NY		02/05/2019		26,305,310	0	0	0	0	0	0	456,585	456,585	0	0	0
1000460976	CONROE	TX		01/30/2025		0	0	(3,350)	0	0	(3,350)	0	170,869	167,518	0	0	0
8002679	ABERDEEN	NJ		03/06/2019		51,381,146	0	0	0	0	0	0	882,188	882,188	0	0	0
1000463049	NEW CANEY	TX		01/30/2025		0	0	(3)	0	0	(3)	0	66	63	0	0	0
8002680	QUEENS	NY		03/13/2019		48,636,518	0	0	0	0	0	0	940,052	940,052	0	0	0
1000461145	Port Charlotte	FL		01/30/2025		0	0	0	0	0	0	0	1,647	1,647	0	0	0
8002682	JERSEY CITY	NJ		07/01/2019		139,058,854	0	0	0	0	0	0	1,948,486	1,948,486	0	0	0
1000460806	Spring Valley	NY		01/30/2025		0	0	(21,187)	0	0	(21,187)	0	800,578	779,392	0	0	0
8002685	AVENEL	NJ		04/05/2019		33,885,564	0	0	0	0	0	0	585,855	585,855	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7154182	WELLINGTON	NLD		05/13/2024		405,759	0	39,684	0	0	39,684	0	405,759	445,442	0	0	0
8002687	COLLEGE STATION	TX		04/15/2019		17,357,948	0	0	0	0	0	0	550,214	550,214	0	0	0
2024290	GILBERT	AZ		04/18/2018		576,043	0	(8,520)	0	0	(8,520)	0	576,043	567,524	0	0	0
8002688	CORONA	CA		09/05/2019		44,977,020	0	0	0	0	0	0	2,151,290	2,151,290	0	0	0
2031390	RANCHO MIRAGE	CA		04/18/2018		602,742	0	(154)	0	0	(154)	0	602,742	602,588	0	0	0
8002695	WASHINGTON	DC		08/12/2019		80,789,371	0	0	0	0	0	0	1,143,693	1,143,693	0	0	0
2022280	WASHINGTON	DC		05/26/2017		572,937	0	(4,080)	0	0	(4,080)	0	572,937	568,856	0	0	0
8002703	JERSEY CITY	NJ		09/13/2019		137,574,896	0	0	0	0	0	0	1,341,264	1,341,264	0	0	0
3128270	MOUNT PLEASANT	SC		05/20/2021		769,216	0	(7,728)	0	0	(7,728)	0	769,216	761,488	0	0	0
8002712	DURHAM	NC		10/22/2019		4,376,083	0	0	0	0	0	0	139,559	139,559	0	0	0
3128529	GREAT FALLS	VA		08/12/2021		1,397,198	0	(13,244)	0	0	(13,244)	0	1,397,198	1,383,953	0	0	0
8002715	HARRISON	NJ		10/24/2019		47,877,764	0	0	0	0	0	0	900,638	900,638	0	0	0
3129454	SEATTLE	WA		09/08/2021		851,816	0	(18,732)	0	0	(18,732)	0	851,816	833,084	0	0	0
8002724	CARSON	CA		11/22/2019		27,464,201	0	0	0	0	0	0	559,920	559,920	0	0	0
3131737	PLANO	TX		09/30/2021		688,965	0	(14,173)	0	0	(14,173)	0	688,965	674,792	0	0	0
8002728	NEW YORK	NY		11/27/2019		34,378,921	0	0	0	0	0	0	678,820	678,820	0	0	0
3131776	ALPHARETTA	GA		10/12/2021		448,384	0	(8,437)	0	0	(8,437)	0	448,384	439,947	0	0	0
8002731	KEARNY	NJ		12/20/2019		50,731,778	0	0	0	0	0	0	794,000	794,000	0	0	0
7134790	WINDSOR	PA		10/07/2022		101,615	0	2	0	0	2	0	479	481	0	0	0
8002732	KEARNY	NJ		12/20/2019		7,654,318	0	0	0	0	0	0	148,042	148,042	0	0	0
7135128	ST LOUIS	MO		10/24/2022		102,802	0	(5)	0	0	(5)	0	488	484	0	0	0
8002733	COSTA MESA	CA		12/19/2019		29,926,348	0	0	0	0	0	0	738,588	738,588	0	0	0
7134676	KANSAS CITY	MO		10/26/2022		169,329	0	(3,964)	0	0	(3,964)	0	169,329	165,364	0	0	0
8002735	WOODFIN	NC		01/24/2020		33,063,377	0	0	0	0	0	0	438,983	438,983	0	0	0
7134965	ST PETERSBURG	FL		10/26/2022		120,664	0	(849)	0	0	(849)	0	120,664	119,815	0	0	0
8002738	FARMERS BRCH/ADDISON	TX		01/14/2020		47,195,353	0	0	0	0	0	0	714,449	714,449	0	0	0
7135536	PHILADELPHIA	PA		11/08/2022		255,654	0	0	0	0	0	0	1,133	1,133	0	0	0
8002740	CHARLOTTE	NC		01/27/2020		37,364,676	0	0	0	0	0	0	793,270	793,270	0	0	0
7136080	NEW ORLEANS	LA		11/18/2022		189,100	0	(9)	0	0	(9)	0	1,121	1,112	0	0	0
8002741	CLEVELAND	OH		12/13/2019		13,155,078	0	0	0	0	0	0	548,763	548,763	0	0	0
7136116	CHICAGO	IL		11/18/2022		194,014	0	0	0	0	0	0	40,569	40,569	0	0	0
8002744	RALEIGH	NC		03/10/2020		75,879,765	0	0	0	0	0	0	1,241,813	1,241,813	0	0	0
7135634	CHICAGO	IL		11/22/2022		158,854	0	0	0	0	0	0	368	368	0	0	0
8002746	LOS ANGELES	CA		02/19/2020		60,268,285	0	0	0	0	0	0	1,552,822	1,552,822	0	0	0
7136142	INDIANAPOLIS	IN		11/29/2022		193,869	0	0	0	0	0	0	193,869	193,869	0	0	0
8002807	QUEENS	NY		03/11/2021		38,722,565	0	0	0	0	0	0	510,316	510,316	0	0	0
7136619	NORWICH	CT		12/09/2022		186,632	0	(4,848)	0	0	(4,848)	0	186,632	181,784	0	0	0
8002809	ORLANDO	FL		05/13/2021		47,390,152	0	0	0	0	0	0	501,146	501,146	0	0	0
7136661	PHILADELPHIA	PA		12/09/2022		73,968	0	0	0	0	0	0	1,314	1,314	0	0	0
8002810	CHICAGO	IL		03/23/2021		26,505,545	0	0	0	0	0	0	671,957	671,957	0	0	0
7137045	HOUSTON	TX		12/20/2022		196,206	0	(7,259)	0	0	(7,259)	0	196,206	188,947	0	0	0
8002811	NEW YORK	NY		01/01/2021		19,460,378	0	0	0	0	0	0	1,693,081	1,693,081	0	0	0
7137942	NEWARK	NJ		01/23/2023		490,320	0	(21)	0	0	(21)	0	858	838	0	0	0
8002819	NEW YORK	NY		04/30/2021		50,736,114	0	0	0	0	0	0	544,017	544,017	0	0	0
7137947	PATERSON	NJ		01/23/2023		362,407	0	(22)	0	0	(22)	0	630	608	0	0	0
8002820	RALEIGH	NC		05/25/2021		4,239,289	0	0	0	0	0	0	84,681	84,681	0	0	0
7138026	PALATKA	FL		01/23/2023		128,355	0	0	0	0	0	0	479	479	0	0	0
8002836	SEATTLE	WA		07/28/2021		62,165,691	0	0	0	0	0	0	379,064	379,064	0	0	0
7137943	NEWARK	NJ		01/23/2023		490,320	0	(21)	0	0	(21)	0	858	838	0	0	0
8002839	SUGAR LAND	TX		08/20/2021		25,572,467	0	0	0	0	0	0	1,126,233	1,126,233	0	0	0
7138320	WOODBURY	NJ		01/30/2023		150,363	0	(5,690)	0	0	(5,690)	0	150,363	144,673	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
8002841	MIAMI	FL		09/27/2021		29,253,940	0	0	0	0	0	0	349,169	349,169	0	0	0
7138400	PATERSON	NJ		02/08/2023		432,215	0	(21)	0	0	(21)	0	751	730	0	0	0
8002847	MOUNT PLEASANT	SC		09/23/2021		25,878,368	0	0	0	0	0	0	512,137	512,137	0	0	0
7138401	PATERSON	NJ		02/08/2023		432,215	0	(21)	0	0	(21)	0	751	730	0	0	0
8002851	LEXINGTON	MA		10/25/2021		52,014,527	0	0	0	0	0	0	1,629,280	1,629,280	0	0	0
7138412	JACKSONVILLE	FL		02/08/2023		122,940	0	(20)	0	0	(20)	0	627	607	0	0	0
8002857	MARKHAM	IL		12/06/2021		29,202,457	0	0	0	0	0	0	1,359,923	1,359,923	0	0	0
7138875	MEMPHIS	TN		02/17/2023		592,998	0	0	0	0	0	0	592,998	592,997	0	0	0
8002858	EDISON	NJ		12/09/2021		70,598,406	0	0	0	0	0	0	1,530,039	1,530,039	0	0	0
7140938	LANSING	IL		03/06/2023		189,689	0	9	0	0	9	0	910	919	0	0	0
8002859	LOS ANGELES	CA		12/09/2021		37,813,688	0	0	0	0	0	0	2,595,000	2,595,000	0	0	0
7141295	PALATKA	FL		03/17/2023		127,512	0	0	0	0	0	0	538	538	0	0	0
8002894	GREENVILLE	DE		03/04/2022		28,451,305	0	0	0	0	0	0	615,541	615,541	0	0	0
7141157	CLEVELAND	OH		03/17/2023		167,950	0	(10)	0	0	(10)	0	388	378	0	0	0
8002917	NEW YORK	NY		04/22/2022		220,974,763	0	0	0	0	0	0	6,065,505	6,065,505	0	0	0
7141541	COLUMBUS	OH		03/20/2023		112,919	0	(3,511)	0	0	(3,511)	0	112,919	109,408	0	0	0
8002932	OLD BRIDGE	NJ		06/15/2022		106,796,631	0	0	0	0	0	0	79,019,410	79,019,410	0	0	0
7141627	Santa Rosa Beach	FL		03/21/2023		696,608	0	(1,908)	0	0	(1,908)	0	696,608	694,700	0	0	0
8002933	OLD BRIDGE	NJ		06/15/2022		70,466,777	0	0	0	0	0	0	62,463,750	62,463,750	0	0	0
7142059	Sarasota	FL		03/23/2023		133,621	0	22,756	0	0	22,756	0	133,621	156,376	0	0	0
8002950	YORK	PA		09/29/2022		62,946,231	0	0	0	0	0	0	1,204,982	1,204,982	0	0	0
7141963	FORT PIERCE	FL		03/24/2023		211,566	0	(2,259)	0	0	(2,259)	0	213,935	211,677	0	0	0
8002955	EVESHAM	NJ		09/23/2022		9,720,782	0	0	0	0	0	0	166,407	166,407	0	0	0
7139161	SANFORD	NC		03/24/2023		176,759	0	8,876	0	0	8,876	0	176,759	185,634	0	0	0
8002956	MORRISVILLE,	NC		10/20/2022		73,658,957	0	0	0	0	0	0	102,564,450	102,564,450	0	0	0
7142021	WEIRTON	WV		03/24/2023		82,292	0	(2,997)	0	0	(2,997)	0	82,292	79,295	0	0	0
8002959	NEW YORK	NY		02/02/2023		6,620,000	0	0	0	0	0	0	61,025	61,025	0	0	0
7139143	HAMILTON	NJ		03/24/2023		229,482	0	16,672	0	0	16,672	0	229,482	246,154	0	0	0
8002961	PHILADELPHIA	PA		12/09/2022		26,943,048	0	0	0	0	0	0	47,504,266	47,504,266	0	0	0
7140566	VILLA PARK	IL		03/29/2023		15,008	0	43	0	0	43	0	4,432	4,474	0	0	0
8002996	GARDENA	CA	R	03/28/2024		71,054,670	0	0	0	0	0	0	39,251,020	39,251,020	0	0	0
7140531	SHREWSBURY	MA		03/29/2023		70,449	0	3,140	0	0	3,140	0	70,449	73,589	0	0	0
8003000	NEW YORK	NY		07/29/2024		23,377,719	0	0	0	0	0	0	149,949	149,949	0	0	0
7140775	FORT OGLETHORPE	GA		03/29/2023		146,785	0	15,707	0	0	15,707	0	146,785	162,492	0	0	0
8003003	SUFFOLK	VA		10/24/2024		62,683,120	0	0	0	0	0	0	769,096	769,096	0	0	0
7140464	WEST HARTFORD	CT		03/29/2023		4,129	0	257	0	0	257	0	4,129	4,386	0	0	0
8003013	PROVIDENCE	RI		01/08/2025		0	0	0	0	0	0	0	183,915	183,915	0	0	0
7140832	SUTHERLAND	VA		03/29/2023		22,572	0	24	0	0	24	0	156	180	0	0	0
8880009555	WILLIAMSBURG	VA		11/22/2022		60,002,000	0	0	0	0	0	0	54,454	54,454	0	0	0
7139635	BLOOMINGTON	CA		03/30/2023		160,145	0	22,479	0	0	22,479	0	160,145	182,625	0	0	0
8880010555	COLUMBIA	MD		11/21/2022		99,000,018	0	0	0	0	0	0	104,742	104,742	0	0	0
7139946	CHATTANOOGA	TN		03/30/2023		212,275	0	28,011	0	0	28,011	0	212,275	240,286	0	0	0
8880043555	QUEENS	NY		03/15/2024		99,116,076	0	0	0	0	0	0	1,250,631	1,250,631	0	0	0
7142456	IRVINGTON	NJ		03/30/2023		185,729	0	0	0	0	0	0	596	596	0	0	0
8880069555A	JEROME	ID		12/17/2024		26,508,812	0	0	0	0	0	0	690,119	690,119	0	0	0
7142421	KATY	TX		03/30/2023		154,661	0	(192)	0	0	(192)	0	6,862	6,670	0	0	0
8880070555P	AURORA	CO		12/12/2024		24,798,798	0	0	0	0	0	0	45,198,471	45,198,471	0	0	0
7139502	AURORA	IL		03/30/2023		132,395	0	204	0	0	204	0	831	1,035	0	0	0
8880083555A	TWIN FALLS	ID		03/04/2025		0	0	0	0	0	0	0	664,219	664,219	0	0	0
7142441	NORWICH	CT		03/30/2023		136,933	0	(5,212)	0	0	(5,212)	0	136,933	131,721	0	0	0
8880084555	MACUNGIE	PA		03/31/2025		0	0	0	0	0	0	0	1,032,298	1,032,298	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143629	NOBLESVILLE	IN		04/11/2023		184,148	0	(3,851)	0	0	(3,851)	0	184,148	180,297	0	0	0
8880098555	LANSING	MI		08/05/2025		0	0	0	0	0	0	0	180,433	180,433	0	0	0
7142849	Mount Holly	NJ		04/11/2023		230,517	0	(8,896)	0	0	(8,896)	0	230,517	221,621	0	0	0
8002472	CHICAGO	IL		07/28/2016		8,955,567	0	0	0	0	0	0	108,489	108,489	0	0	0
7143765	SPRINGFIELD GARDENS	NY		04/18/2023		421,322	0	(25)	0	0	(25)	0	672	647	0	0	0
8002813	NEW YORK	NY		01/01/2021		4,525,726	0	0	0	0	0	0	124,781	124,781	0	0	0
7143952	Daytona Beach	FL		04/20/2023		104,487	0	(1,229)	0	0	(1,229)	0	104,487	103,258	0	0	0
8003034	HONOLULU	HI		07/30/2025		0	0	0	0	0	0	0	601,430	601,430	0	0	0
7143954	Coleman	FL		04/20/2023		88,294	0	(869)	0	0	(869)	0	88,294	87,425	0	0	0
7143951	Daytona Beach	FL		04/20/2023		76,995	0	(1,273)	0	0	(1,273)	0	76,995	75,723	0	0	0
7144399	ELMIRA	NY		05/04/2023		85,419	0	(2,439)	0	0	(2,439)	0	85,419	82,980	0	0	0
7144604	FLEMING ISLAND	FL		05/15/2023		216,533	0	(5,658)	0	0	(5,658)	0	216,533	210,874	0	0	0
7144613	WALLED LAKE	MI		05/15/2023		180,235	0	0	0	0	0	0	12,818	12,818	0	0	0
7144762	Jacksonville	FL		05/19/2023		87,182	0	(2,986)	0	0	(2,986)	0	87,182	84,196	0	0	0
7144765	Belton	TX		05/19/2023		142,443	0	(3,349)	0	0	(3,349)	0	142,443	139,093	0	0	0
7144941	MIAMI	FL		05/31/2023		653,470	0	(50)	0	0	(50)	0	3,278	3,228	0	0	0
7145027	EAST ORANGE	NJ		06/01/2023		375,679	0	(5,964)	0	0	(5,964)	0	375,679	369,715	0	0	0
7144797	Edgewood	KY		06/05/2023		172,073	0	(1,187)	0	0	(1,187)	0	172,073	170,886	0	0	0
7144899	Liberty	MO		06/05/2023		88,482	0	(2,718)	0	0	(2,718)	0	88,482	85,764	0	0	0
7145038	Daytona Beach	FL		06/05/2023		68,429	0	(204)	0	0	(204)	0	68,429	68,225	0	0	0
7144823	Covington	KY		06/05/2023		129,208	0	(2,492)	0	0	(2,492)	0	129,208	126,716	0	0	0
7145263	MERIDEN	CT		06/13/2023		259,929	0	(4,693)	0	0	(4,693)	0	259,929	255,236	0	0	0
7145411	RACINE	WI		06/27/2023		113,704	0	14	0	0	14	0	1,031	1,045	0	0	0
7145763	BALTIMORE	MD		07/19/2023		139,742	0	(8)	0	0	(8)	0	695	687	0	0	0
7145762	BALTIMORE	MD		07/19/2023		178,947	0	(14)	0	0	(14)	0	892	879	0	0	0
7145836	BALTIMORE	MD		07/26/2023		116,777	0	(12)	0	0	(12)	0	581	569	0	0	0
7146056	SAN FRANCISCO	CA		08/30/2023		1,124,741	0	(2,741)	0	0	(2,741)	0	1,124,741	1,122,000	0	0	0
7146467	BALTIMORE	MD		09/08/2023		140,112	0	(14)	0	0	(14)	0	642	628	0	0	0
7146420	PHILADELPHIA	PA		09/08/2023		163,209	0	(20)	0	0	(20)	0	609	589	0	0	0
7146541	HOUSTON	TX		09/14/2023		103,728	0	(3,213)	0	0	(3,213)	0	103,728	100,515	0	0	0
7146545	MEMPHIS	TN		09/19/2023		124,811	0	(5)	0	0	(5)	0	169	164	0	0	0
7147870	SPRING	TX		09/25/2023		55,476	0	(8)	0	0	(8)	0	3,245	3,237	0	0	0
7147572	BLUE ISLAND	IL		09/25/2023		102,993	0	2,409	0	0	2,409	0	102,993	105,401	0	0	0
7147299	PITTSBURGH	PA		09/25/2023		16,335	0	45	0	0	45	0	16,335	16,380	0	0	0
7147735	SHINGLE SPRINGS	CA		09/25/2023		309,520	0	65	0	0	65	0	1,435	1,500	0	0	0
7146673	LOGANSPORT	IN		09/25/2023		27,940	0	(782)	0	0	(782)	0	27,940	27,158	0	0	0
7146992	FORT WORTH	TX		09/25/2023		101,975	0	84	0	0	84	0	642	726	0	0	0
7147788	SAN MARCOS	CA		09/25/2023		273,671	0	99,285	0	0	99,285	0	273,671	372,956	0	0	0
7147545	Downey	CA		09/25/2023		659,434	0	279	0	0	279	0	5,054	5,333	0	0	0
7147950	CHARLOTTE	NC		09/28/2023		35,623	0	5,228	0	0	5,228	0	35,623	40,851	0	0	0
7148293	PEORIA	AZ		09/28/2023		249,955	0	(11,164)	0	0	(11,164)	0	249,955	238,791	0	0	0
7148418	FAYETTEVILLE	AR		10/05/2023		133,074	0	(5)	0	0	(5)	0	526	521	0	0	0
7148450	BALTIMORE	MD		10/06/2023		139,719	0	(5)	0	0	(5)	0	635	630	0	0	0
7148784	PAGOSA SPRINGS	CO		10/24/2023		186,260	0	76	0	0	76	0	186,260	186,336	0	0	0
7148783	MIAMI	FL		10/24/2023		300,313	0	(3,957)	0	0	(3,957)	0	300,313	296,355	0	0	0
7148424	SCRANTON	PA		10/06/2023		88,411	0	(645)	0	0	(645)	0	88,411	87,766	0	0	0
7147368	SAN ANTONIO	TX		10/25/2023		2,921	0	764	0	0	764	0	2,921	3,686	0	0	0
7147376	MASSILLON	OH		10/25/2023		10,843	0	20	0	0	20	0	1,664	1,684	0	0	0
7148861	BALTIMORE	MD		11/02/2023		136,373	0	(7)	0	0	(7)	0	572	565	0	0	0
7148988	RIVERHEAD	NY		11/09/2023		658,327	0	0	0	0	0	0	658,327	658,327	0	0	0
7149029	VENICE	CA		11/10/2023		1,071,819	0	5	0	0	5	0	25	30	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149149	Baltimore	MD		11/16/2023		151,940	0	(20)	0	0	(20)	0	635	615	0	0	0
7149225	SANTA FE	NM		11/20/2023		290,072	0	(8)	0	0	(8)	0	851	842	0	0	0
7149856	BALTIMORE	MD		12/01/2023		177,543	0	0	0	0	0	0	47	47	0	0	0
7149919	SPOKANE	WA		12/20/2023		248,570	0	429	0	0	429	0	248,570	248,999	0	0	0
7149994	MILWAUKEE	WI		12/20/2023		413,348	0	(997)	0	0	(997)	0	25,997	25,000	0	0	0
7149967	BATON ROUGE	LA		12/20/2023		120,629	0	(319)	0	0	(319)	0	8,319	8,000	0	0	0
7150370	MIAMI	FL		12/27/2023		644,481	0	0	0	0	0	0	3,193	3,193	0	0	0
7150210	CALDWELL	ID		12/27/2023		316,164	0	0	0	0	0	0	316,164	316,164	0	0	0
7150967	PHOENIX	AZ		12/27/2023		573,299	0	(13,866)	0	0	(13,866)	0	573,299	559,433	0	0	0
7150219	EVERETT	WA		12/27/2023		93,704	0	23,179	0	0	23,179	0	93,704	116,883	0	0	0
7150690	STAMFORD	CT		12/27/2023		0	0	(1,713)	0	0	(1,713)	0	0	(1,713)	0	0	0
7151251	CHICAGO	IL		12/27/2023		233,569	0	(5,649)	0	0	(5,649)	0	233,569	227,920	0	0	0
7151888	PERTH AMBOY	NJ		01/03/2024		380,568	0	(13,795)	0	0	(13,795)	0	383,006	369,211	0	0	0
7151921	Buffalo	NY		01/09/2024		95,026	0	(6)	0	0	(6)	0	247	241	0	0	0
7151971	PERTH AMBOY	NJ		01/10/2024		431,044	0	(2,044)	0	0	(2,044)	0	433,971	431,927	0	0	0
7151840	MADISON	WI		01/11/2024		64,653	0	206	0	0	206	0	1,198	1,403	0	0	0
7152215	AKRON	OH		01/18/2024		78,711	0	(1,996)	0	0	(1,996)	0	78,711	76,714	0	0	0
7152292	AUGUSTA	GA		01/19/2024		92,023	0	(9)	0	0	(9)	0	247	238	0	0	0
7152315	WEST PALM BEACH	FL		01/19/2024		296,401	0	(8,909)	0	0	(8,909)	0	296,401	287,492	0	0	0
7152337	BALTIMORE	MD		01/19/2024		153,059	0	(23)	0	0	(23)	0	745	722	0	0	0
7152611	BALTIMORE	MD		01/26/2024		203,621	0	(37)	0	0	(37)	0	856	819	0	0	0
7149738	FORT PIERCE	FL		01/31/2024		127,070	0	(2,702)	0	0	(2,702)	0	127,070	124,368	0	0	0
7149647	DANVILLE	VA		01/31/2024		106,760	0	(4,082)	0	0	(4,082)	0	106,760	102,679	0	0	0
7153162	CHICAGO	IL		02/06/2024		218,131	0	(4,139)	0	0	(4,139)	0	218,131	213,993	0	0	0
7152555	BIRMINGHAM	AL		02/14/2024		93,268	0	(3,990)	0	0	(3,990)	0	93,268	89,279	0	0	0
7153056	Savannah	GA		02/16/2024		228,203	0	0	0	0	0	0	546	546	0	0	0
7152866	STUART	FL		02/20/2024		334,260	0	(4,898)	0	0	(4,898)	0	334,260	329,362	0	0	0
7153903	BALTIMORE	MD		03/08/2024		152,903	0	(16)	0	0	(16)	0	716	699	0	0	0
7154066	FLINT	MI		03/15/2024		101,730	0	(18)	0	0	(18)	0	392	374	0	0	0
7154810	STONY POINT	NY		03/25/2024		477,169	0	(11,856)	0	0	(11,856)	0	477,169	465,313	0	0	0
7154695	BIRMINGHAM	MI		03/26/2024		195,393	0	43,269	0	0	43,269	0	195,393	238,662	0	0	0
7154776	OAK POINT	TX		03/26/2024		264,167	0	75,822	0	0	75,822	0	264,167	339,989	0	0	0
7154935	TAYLORS	SC		04/03/2024		180,921	0	(16)	0	0	(16)	0	555	539	0	0	0
7155044	LYNCHBURG	VA		04/05/2024		145,371	0	(2,219)	0	0	(2,219)	0	145,371	143,152	0	0	0
7155019	JACKSONVILLE	FL		04/05/2024		156,598	0	(17)	0	0	(17)	0	817	800	0	0	0
7154994	MILWAUKEE	WI		04/05/2024		149,928	0	(10)	0	0	(10)	0	322	312	0	0	0
7154995	CHESAPEAKE	VA		04/05/2024		232,059	0	0	0	0	0	0	47	47	0	0	0
7155201	BROOKLYN	NY		04/12/2024		1,031,238	0	1,629	0	0	1,629	0	(1,629)	0	0	0	0
7155339	BALTIMORE	MD		04/19/2024		146,672	0	(16)	0	0	(16)	0	627	611	0	0	0
7156751	BALTIMORE	MD		04/26/2024		168,705	0	(21)	0	0	(21)	0	706	685	0	0	0
7155778	ALBUQUERQUE	NM		04/29/2024		112,829	0	26,588	0	0	26,588	0	112,829	139,417	0	0	0
7155669	Frisco	TX		04/29/2024		410,780	0	417	0	0	417	0	2,344	2,761	0	0	0
7155509	MARION CENTER	PA		04/29/2024		28,127	0	3,290	0	0	3,290	0	28,127	31,416	0	0	0
7155771	LACEY	WA		04/29/2024		225,660	0	37,685	0	0	37,685	0	225,660	263,345	0	0	0
7155622	Blackhawk	CO		04/29/2024		185,241	0	40,426	0	0	40,426	0	185,241	225,667	0	0	0
7155579	BROADALBIN	NY		04/29/2024		61,946	0	49	0	0	49	0	371	420	0	0	0
7155480	PORT CHARLOTTE	FL		04/29/2024		122,328	0	41,477	0	0	41,477	0	122,328	163,805	0	0	0
7155769	RICHMOND	KY		04/29/2024		100,677	0	11,066	0	0	11,066	0	100,677	111,743	0	0	0
7156779	BELLWOOD	IL		05/01/2024		213,630	0	(21)	0	0	(21)	0	963	942	0	0	0
7156951	North Beach	MD		05/10/2024		149,588	0	(3,093)	0	0	(3,093)	0	149,588	146,495	0	0	0
7154302	SCOTTSDALE	AZ		05/13/2024		1,293,341	0	162,488	0	0	162,488	0	1,293,341	1,455,829	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7156419	Boise	ID		05/21/2024		139,316	0	63	0	0	63	0	725	788	0	0	0
7156629	Ypsilanti	MI		05/21/2024		98,147	0	1,493	0	0	1,493	0	98,147	99,640	0	0	0
7156346	Wall Township Belmar	NJ		05/21/2024		286,950	0	53,666	0	0	53,666	0	286,950	340,616	0	0	0
7156640	Romeoville	IL		05/21/2024		170,677	0	26,619	0	0	26,619	0	170,677	197,296	0	0	0
7156036	Omaha	NE		05/21/2024		40,487	0	34	0	0	34	0	310	344	0	0	0
7157636	Baltimore	MD		05/28/2024		161,144	0	(31)	0	0	(31)	0	650	619	0	0	0
7158188	Hicksville	NY		07/02/2024		390,220	0	(47)	0	0	(47)	0	1,117	1,070	0	0	0
7158209	Elizabethport	NJ		07/02/2024		523,090	0	(34)	0	0	(34)	0	1,222	1,188	0	0	0
7158292	Lafayette	LA		07/02/2024		235,250	0	(29)	0	0	(29)	0	614	585	0	0	0
7158472	Fort Lauderdale	FL		07/09/2024		635,515	0	(123)	0	0	(123)	0	2,635	2,512	0	0	0
7158473	Fort Lauderdale	FL		07/09/2024		301,232	0	(31)	0	0	(31)	0	1,096	1,065	0	0	0
7158428	Newark	NJ		07/10/2024		564,304	0	38	0	0	38	0	(38)	0	0	0	0
7158435	Conway	SC		07/10/2024		222,275	0	49	0	0	49	0	222,275	222,324	0	0	0
7158530	Philadelphia	PA		07/11/2024		88,133	0	(7)	0	0	(7)	0	127	120	0	0	0
7159616	Colorado Springs	CO		07/26/2024		532,551	0	(6,551)	0	0	(6,551)	0	532,551	526,000	0	0	0
7157257	Oak Island	NC		07/26/2024		506,542	0	189,762	0	0	189,762	0	506,542	696,305	0	0	0
7157490	Clarksville	MI		07/26/2024		205,690	0	(2,069)	0	0	(2,069)	0	205,690	203,621	0	0	0
7157392	COSTA MESA	CA		07/26/2024		1,406,414	0	(40,396)	0	0	(40,396)	0	1,406,414	1,366,018	0	0	0
7157455	San Jose	CA		07/26/2024		1,037,684	0	(30,085)	0	0	(30,085)	0	1,037,684	1,007,599	0	0	0
7159695	Coconut Creek	FL		07/29/2024		435,802	0	(12,302)	0	0	(12,302)	0	435,802	423,500	0	0	0
7160890	St Louis	MO		08/08/2024		85,211	0	(12)	0	0	(12)	0	346	334	0	0	0
7161141	Deptford	NJ		08/15/2024		239,635	0	(22)	0	0	(22)	0	674	653	0	0	0
7159846	Nags Head	NC		08/19/2024		1,530,724	0	(40,867)	0	0	(40,867)	0	1,530,724	1,489,857	0	0	0
7159907	Santee	CA		08/19/2024		463,973	0	(9,375)	0	0	(9,375)	0	463,973	454,598	0	0	0
7164335	Newark	NJ		09/13/2024		365,060	0	(20)	0	0	(20)	0	529	509	0	0	0
7160688	Pocatello	ID		09/17/2024		436,013	0	(12,983)	0	0	(12,983)	0	436,013	423,030	0	0	0
7160669	Boyce	VA		09/17/2024		210,455	0	(11,513)	0	0	(11,513)	0	210,455	198,941	0	0	0
7160476	Tucson	AZ		09/17/2024		384,515	0	0	0	0	0	0	384,515	384,515	0	0	0
7165130	West Haven	CT		09/24/2024		282,653	0	(27)	0	0	(27)	0	791	764	0	0	0
7159133	Santa Barbara	CA		09/26/2024		1,188,684	0	(24,109)	0	0	(24,109)	0	1,188,684	1,164,576	0	0	0
7159205	Tallahassee	FL		09/26/2024		373,381	0	(10,707)	0	0	(10,707)	0	373,381	362,673	0	0	0
7159472	University Place	WA		09/26/2024		650,146	0	(23,067)	0	0	(23,067)	0	650,146	627,079	0	0	0
7163683	Kansas City	MO		09/27/2024		0	0	(16)	0	0	(16)	0	0	(16)	0	0	0
7163473	KEY WEST	FL		09/27/2024		703,612	0	(33,764)	0	0	(33,764)	0	703,612	669,847	0	0	0
7163626	MENIFEE	CA		09/27/2024		0	0	(11)	0	0	(11)	0	0	(11)	0	0	0
7163802	Watsonville	CA		09/27/2024		576,572	0	(14,700)	0	0	(14,700)	0	576,572	561,871	0	0	0
7163926	ATLANTA	GA		09/27/2024		1,050,086	0	288,637	0	0	288,637	0	1,050,086	1,338,723	0	0	0
7163720	Miami	FL		09/27/2024		675,874	0	(22,853)	0	0	(22,853)	0	675,874	653,021	0	0	0
1000437329	CHARLOTTE	MI		11/15/2024		54,701	0	(708)	0	0	(708)	0	54,701	53,993	0	0	0
1000438265	ALISO VIEJO	CA		10/30/2024		161,939	0	(9,152)	0	0	(9,152)	0	161,939	152,787	0	0	0
1000438369	WATERFORD	MI		10/30/2024		124,856	0	(7,059)	0	0	(7,059)	0	124,856	117,798	0	0	0
1000438989	LAS VEGAS	NV		10/30/2024		279,935	0	(5,391)	0	0	(5,391)	0	279,935	274,544	0	0	0
1000436405	OCEANSIDE	CA		11/15/2024		215,515	0	(42)	0	0	(42)	0	3,249	3,207	0	0	0
1000439179	GEORGETOWN	TX		10/30/2024		102,154	0	6,738	0	0	6,738	0	102,154	108,892	0	0	0
1000437040	ROSCOE	IL		11/15/2024		377,030	0	18,744	0	0	18,744	0	377,030	395,774	0	0	0
1000438223	CLEVELAND	OH		10/30/2024		85,593	0	(4,543)	0	0	(4,543)	0	85,593	81,050	0	0	0
1000438531	CLEARWATER	FL		10/30/2024		342,683	0	(13,421)	0	0	(13,421)	0	342,683	329,262	0	0	0
1000438921	PROVO	UT		10/30/2024		197,122	0	(9,851)	0	0	(9,851)	0	197,122	187,271	0	0	0
1000438191	PERRYSBURG	OH		10/30/2024		309,517	0	(17,496)	0	0	(17,496)	0	309,517	292,021	0	0	0
1000437933	LORAIN	OH		10/30/2024		116,345	0	(6,579)	0	0	(6,579)	0	116,345	109,766	0	0	0
1000437669	ELMHURST	IL		11/15/2024		179,639	0	86,039	0	0	86,039	0	179,639	265,678	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000438433	WINTER GARDEN	FL		10/30/2024		333,215	0	(18,832)	0	0	(18,832)	0	333,215	314,382	0	0	0
1000441235	Irving	TX		10/03/2024		394,796	0	(49)	0	0	(49)	0	1,683	1,634	0	0	0
1000438233	FOUNTAIN HILLS	AZ		10/30/2024		447,352	0	(25,287)	0	0	(25,287)	0	447,352	422,065	0	0	0
1000437521	PORTLAND	OR		11/15/2024		193,567	0	150	0	0	150	0	1,013	1,163	0	0	0
1000442858	Rockford	IL		10/09/2024		97,750	0	(4)	0	0	(4)	0	200	196	0	0	0
1000442149	Baltimore	MD		10/10/2024		138,097	0	(15)	0	0	(15)	0	599	584	0	0	0
1000444682	Stamford	CT		10/11/2024		458,341	0	(22)	0	0	(22)	0	2,155	2,133	0	0	0
1000443977	Kansas City	MO		10/23/2024		172,437	0	(5,013)	0	0	(5,013)	0	172,437	167,424	0	0	0
1000448473	Edison	NJ		10/28/2024		464,330	0	(5,830)	0	0	(5,830)	0	464,330	458,500	0	0	0
1000448235	Wilkes-Barre	PA		10/25/2024		130,012	0	(797)	0	0	(797)	0	130,012	129,215	0	0	0
1000448602	Baltimore	MD		10/29/2024		180,209	0	(21)	0	0	(21)	0	909	888	0	0	0
1000448630	Baltimore	MD		10/29/2024		185,354	0	(21)	0	0	(21)	0	941	920	0	0	0
7158697	DENVER	CO		10/28/2024		164,069	0	(4,741)	0	0	(4,741)	0	164,069	159,328	0	0	0
7158732	LITTLETON	CO		10/28/2024		189,705	0	(5,482)	0	0	(5,482)	0	189,705	184,223	0	0	0
7158794	PALM SPRINGS	CA		10/28/2024		254,054	0	(4,926)	0	0	(4,926)	0	254,054	249,128	0	0	0
7158889	KLAMATH FALLS	OR		10/28/2024		430,067	0	(63)	0	0	(63)	0	1,685	1,622	0	0	0
7160147	TAMPA	FL		10/29/2024		219,734	0	(10,448)	0	0	(10,448)	0	219,734	209,286	0	0	0
7163019	STAMFORD	CT		10/30/2024		134,909	0	11,209	0	0	11,209	0	134,909	146,117	0	0	0
7163056	CURWENSVILLE	PA		10/30/2024		64,400	0	12,012	0	0	12,012	0	64,400	76,412	0	0	0
1000454131	Warwick	RI		11/06/2024		353,250	0	(4,785)	0	0	(4,785)	0	353,250	348,464	0	0	0
1000455291	Louisville	KY		11/12/2024		121,213	0	(14)	0	0	(14)	0	380	367	0	0	0
7164603	Port Jervis	NY		11/25/2024		233,868	0	(33)	0	0	(33)	0	819	786	0	0	0
1000445855	Moline	IL		12/27/2024		167,428	0	(7,525)	0	0	(7,525)	0	167,428	159,903	0	0	0
1000442978	Palm Bay	FL		12/09/2024		223,004	0	(10,573)	0	0	(10,573)	0	223,004	212,430	0	0	0
1000446241	RIVIERA BEACH	FL		12/27/2024		267,184	0	(44)	0	0	(44)	0	912	869	0	0	0
1000443412	Mastic	NY		12/09/2024		446,464	0	217	0	0	217	0	(217)	0	0	0	0
1000445309	Baltimore	MD		12/27/2024		153,411	0	(4)	0	95	91	0	153,411	153,502	0	0	0
1000452732	Herriman	UT		12/12/2024		436,541	0	5	0	0	5	0	1,356	1,361	0	0	0
1000442980	Palm Bay	FL		12/09/2024		215,297	0	(10,208)	0	0	(10,208)	0	215,297	205,089	0	0	0
1000443026	South Milwaukee	WI		12/09/2024		184,580	0	(5,340)	0	0	(5,340)	0	184,580	179,240	0	0	0
1000453300	Omaha	NE		12/12/2024		122,161	0	29	0	0	29	0	1,367	1,395	0	0	0
1000453178	Holyoke	MA		12/12/2024		0	0	23,686	0	0	23,686	0	0	23,686	0	0	0
1000452680	LOS ANGELES	CA		12/12/2024		178,468	0	17,146	0	0	17,146	0	178,468	195,614	0	0	0
1000453118	Fort Worth	TX		12/12/2024		38,271	0	2,079	0	0	2,079	0	38,271	40,350	0	0	0
1000453260	Palm Beach Shores	FL		12/12/2024		50,990	0	5,980	0	0	5,980	0	50,990	56,970	0	0	0
1000446573	Los Angeles	CA		12/27/2024		613,080	0	0	0	0	0	0	172	172	0	0	0
1000461530	Miami	FL		01/30/2025		0	0	(18)	0	0	(18)	0	934	916	0	0	0
1000463367	BROOKLYN	NY		01/30/2025		0	0	(23)	0	0	(23)	0	726,735	726,712	0	0	0
1000460699	DENVER	CO		01/30/2025		0	0	(6,987)	0	0	(6,987)	0	356,327	349,340	0	0	0
1000463201	PHILADELPHIA	PA		01/30/2025		0	0	(9)	0	0	(9)	0	481	472	0	0	0
1000463399	ESCONDIDO	CA		01/30/2025		0	0	0	0	0	0	0	1,228,275	1,228,275	0	0	0
1000460263	Baltimore	MD		01/30/2025		0	0	(19)	0	0	(19)	0	153,465	153,446	0	0	0
1000461423	Victorville	CA		01/30/2025		0	0	(3,090)	0	0	(3,090)	0	178,442	175,353	0	0	0
1000460265	Baltimore	MD		01/30/2025		0	0	(19)	0	0	(19)	0	153,465	153,446	0	0	0
1000460494	LITTLE FALLS	NJ		01/30/2025		0	0	(11,013)	0	0	(11,013)	0	561,674	550,661	0	0	0
1000460267	Baltimore	MD		01/30/2025		0	0	(27)	0	0	(27)	0	153,465	153,437	0	0	0
1000460268	BALTIMORE	MD		01/30/2025		0	0	(18)	0	0	(18)	0	145,688	145,670	0	0	0
1000463037	OAKLAND PARK	FL		01/30/2025		0	0	(11)	0	0	(11)	0	107,004	106,992	0	0	0
1000460713	North Myrtle Beach	SC		01/30/2025		0	0	(412)	0	0	(412)	0	3,145,211	3,144,799	0	0	0
1000460261	Baltimore	MD		01/30/2025		0	0	(19)	0	0	(19)	0	153,465	153,446	0	0	0
1000475563	Clinton Township	MI		02/18/2025		0	0	(3,928)	0	0	(3,928)	0	137,803	133,875	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000479322	Jacksonville	FL		03/24/2025		0	0	(113)	0	0	(113)	0	4,261	4,148	0	0	0
1000490053	Rowlett	TX		04/02/2025		0	0	(88)	0	0	(88)	0	88	0	0	0	0
1000490108	Sheffield Lake	OH		04/02/2025		0	0	147	0	0	147	0	143,853	144,000	0	0	0
7151180	MORENO VALLEY	CA		12/27/2023		356,162	0	(8,612)	0	0	(8,612)	0	356,162	347,549	0	0	0
7151091	SAN DIEGO	CA		12/27/2023		901,139	0	(21,776)	0	0	(21,776)	0	901,139	879,363	0	0	0
7145251	TAMPA	FL		06/13/2023		265,428	0	(6,517)	0	0	(6,517)	0	265,428	258,911	0	0	0
7149990	POMPANO BEACH	FL		12/20/2023		293,428	0	(2,888)	0	0	(2,888)	0	293,428	290,540	0	0	0
7139182	JACKSONVILLE	FL		03/24/2023		127,285	0	954	0	0	954	0	127,285	128,239	0	0	0
7142084	Asheville	NC		03/23/2023		380,045	0	(2,056)	0	0	(2,056)	0	380,045	377,988	0	0	0
7139055	OMAHA	NE		03/24/2023		191,151	0	27,301	0	0	27,301	0	191,151	218,452	0	0	0
7144070	NEWARK	NJ		04/21/2023		508,201	0	(13,619)	0	0	(13,619)	0	508,201	494,582	0	0	0
7141041	LAS VEGAS	NV		05/12/2023		962,220	0	98,942	0	0	98,942	0	962,220	1,061,162	0	0	0
7164897	Brooklyn	NY		09/20/2024		1,288,080	0	(53,358)	0	0	(53,358)	0	1,288,080	1,234,722	0	0	0
7152952	GREENWOOD LAKE	NY		02/01/2024		108,823	0	(4,616)	0	0	(4,616)	0	108,823	104,207	0	0	0
7144698	CLEVELAND	OH		05/18/2023		249,196	0	0	0	0	0	0	249,196	249,197	0	0	0
7157728	Waynesboro	PA		06/04/2024		171,666	0	0	0	0	0	0	171,666	171,666	0	0	0
7145255	PITTSBURGH	PA		06/13/2023		113,314	0	(977)	0	0	(977)	0	113,314	112,337	0	0	0
7159354	York	PA		07/23/2024		160,615	0	0	0	0	0	0	160,615	160,615	0	0	0
7150494	GREENVILLE	SC		12/27/2023		235,553	0	(5,692)	0	0	(5,692)	0	235,553	229,860	0	0	0
7141648	Sherman	TX		03/21/2023		101,467	0	(397)	0	0	(397)	0	101,467	101,070	0	0	0
7141291	HOUSTON	TX		03/17/2023		154,416	0	4,612	0	0	4,612	0	154,416	159,027	0	0	0
7134986	BIRMINGHAM	AL		10/26/2022		288,135	0	0	0	0	0	0	3,299	3,299	0	0	0
7150748	ANNA	TX		12/27/2023		251,115	0	(6,067)	0	0	(6,067)	0	251,115	245,048	0	0	0
3128519	KIRKLAND	WA		06/07/2021		965,355	0	(179)	0	0	(179)	0	37,108	36,929	0	0	0
3137631	NAPLES	FL		01/23/2023		694,634	0	(93)	0	0	(93)	0	5,175	5,082	0	0	0
3141910	CHANDLER	AZ		04/12/2023		1,074,250	0	(52)	0	0	(52)	0	6,240	6,188	0	0	0
3142885	GALENA	OH		06/08/2023		458,208	0	(38)	0	0	(38)	0	3,312	3,274	0	0	0
7134497	WOONSOCKET	RI		09/13/2022		316,168	0	(86)	0	0	(86)	0	4,122	4,036	0	0	0
7134915	CHICAGO	IL		10/26/2022		97,018	0	8	0	0	8	0	581	589	0	0	0
7135084	MENDOTA	IL		11/16/2022		98,667	0	0	0	0	0	0	932	932	0	0	0
7135346	PHILADELPHIA	PA		11/01/2022		228,353	0	(7)	0	0	(7)	0	1,225	1,218	0	0	0
7135370	LONG POND	PA		10/28/2022		220,624	0	19	0	0	19	0	1,701	1,719	0	0	0
7135445	RIVERDALE	GA		11/02/2022		95,003	0	(11)	0	0	(11)	0	633	622	0	0	0
7135714	DOLTON	IL		11/22/2022		153,230	0	(23)	0	0	(23)	0	747	724	0	0	0
7135860	LEHIGH ACRES	FL		11/15/2022		275,474	0	3	0	0	3	0	1,301	1,304	0	0	0
7136005	PHILADELPHIA	PA		11/22/2022		93,733	0	(2)	0	0	(2)	0	748	746	0	0	0
7136784	SUMMERVILLE	SC		12/13/2022		240,812	0	(30)	0	0	(30)	0	1,803	1,773	0	0	0
7137519	CARY	IL		12/28/2022		295,813	0	(19)	0	0	(19)	0	2,310	2,291	0	0	0
7138110	INDIANAPOLIS	IN		01/30/2023		159,869	0	0	0	0	0	0	459	459	0	0	0
7138774	ELIZABETH	NJ		02/15/2023		298,829	0	(25)	0	0	(25)	0	1,364	1,339	0	0	0
7138837	LEES SUMMIT	MO		02/17/2023		170,557	0	0	0	0	0	0	5,748	5,748	0	0	0
7139274	PHILLIPSBURG	NJ		02/23/2023		125,726	0	(12)	0	0	(12)	0	943	931	0	0	0
7139275	PHILLIPSBURG	NJ		02/23/2023		125,968	0	(13)	0	0	(13)	0	944	931	0	0	0
7139508	LEVITTOWN	NY		03/30/2023		351,811	0	0	0	0	0	0	2,235	2,235	0	0	0
7140131	HOMESTEAD	FL		02/27/2023		148,082	0	9	0	0	9	0	794	804	0	0	0
7140195	DENVER	CO		02/27/2023		315,289	0	(50)	0	0	(50)	0	2,061	2,011	0	0	0
7140275	TAMPA	FL		02/24/2023		232,779	0	0	0	0	0	0	1,690	1,690	0	0	0
7140379	ATLANTA	GA		04/26/2023		907,990	0	210	0	0	210	0	7,871	8,081	0	0	0
7140866	TUCSON	AZ		03/29/2023		101,684	0	49	0	0	49	0	873	922	0	0	0
7140937	EVANSVILLE	IN		03/06/2023		81,207	0	1	0	0	1	0	350	352	0	0	0
7141183	BALTIMORE	MD		03/17/2023		80,670	0	0	0	0	0	0	762	762	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141205	TRENTON	NJ		03/17/2023		133,155	0	(5)	0	0	(5)	0	964	959	0	0	0
7142246	BELLEVUE	PA		03/28/2023		165,434	0	9	0	0	9	0	1,541	1,550	0	0	0
7142311	BESSEMER	AL		03/29/2023		93,306	0	(4)	0	0	(4)	0	809	804	0	0	0
7142330	BALTIMORE	MD		03/29/2023		123,120	0	55	0	0	55	0	(55)	0	0	0	0
7142420	SUMTER	SC		03/30/2023		113,472	0	(14)	0	0	(14)	0	902	888	0	0	0
7142446	HENRICO	VA		03/30/2023		207,457	0	(36)	0	0	(36)	0	1,444	1,408	0	0	0
7142646	INDIANAPOLIS	IN		05/05/2023		101,932	0	23	0	0	23	0	658	681	0	0	0
7142786	RUSSELLVILLE	AL		04/12/2023		105,694	0	(5)	0	0	(5)	0	852	848	0	0	0
7143297	LOS ANGELES	CA		04/19/2023		172,258	0	169	0	0	169	0	3,025	3,194	0	0	0
7143777	DETROIT	MI		04/18/2023		113,945	0	(20)	0	0	(20)	0	797	778	0	0	0
7144356	GREENVILLE	IN		05/04/2023		227,626	0	(2)	0	0	(2)	0	2,117	2,115	0	0	0
7144569	TALLAHASSEE	FL		05/11/2023		113,601	0	(18)	0	0	(18)	0	1,961	1,943	0	0	0
7145077	CLEVELAND	OH		06/07/2023		127,168	0	0	0	0	0	0	95	95	0	0	0
7145078	CLEVELAND	OH		06/07/2023		140,775	0	0	0	0	0	0	136	136	0	0	0
7145079	CLEVELAND	OH		06/07/2023		133,967	0	0	0	0	0	0	118	118	0	0	0
7145145	SOUTH CHARLESTON	WV		06/09/2023		141,917	0	(14)	0	0	(14)	0	1,034	1,020	0	0	0
7145405	CLEVELAND	OH		06/27/2023		123,033	0	0	0	0	0	0	92	92	0	0	0
7145615	HOUSTON	TX		07/13/2023		136,082	0	0	0	0	0	0	1,067	1,067	0	0	0
7145707	CLEVELAND	OH		07/19/2023		127,295	0	0	0	0	0	0	91	91	0	0	0
7145829	CLEVELAND	OH		07/26/2023		143,153	0	0	0	0	0	0	109	109	0	0	0
7145932	CLEVELAND	OH		08/01/2023		132,212	0	0	0	0	0	0	86	86	0	0	0
7146063	CLEVELAND	OH		08/08/2023		128,368	0	0	0	0	0	0	93	93	0	0	0
7146256	BALTIMORE	MD		08/23/2023		238,197	0	(22)	0	0	(22)	0	1,522	1,500	0	0	0
7147754	ROXBORO	NC		09/25/2023		112,826	0	29	0	0	29	0	2,615	2,644	0	0	0
7148484	POLAND	OH		10/10/2023		102,156	0	0	0	0	0	0	311	311	0	0	0
7148504	PHILADELPHIA	PA		10/10/2023		113,285	0	8	0	0	8	0	1,577	1,584	0	0	0
7148612	MILWAUKEE	WI		10/23/2023		104,874	0	(7)	0	0	(7)	0	729	722	0	0	0
7148709	QUEENS	NY		10/25/2023		555,864	0	0	0	0	0	0	7,743	7,743	0	0	0
7148786	CHICAGO	IL		10/24/2023		182,664	0	(20)	0	0	(20)	0	913	894	0	0	0
7148869	KANSAS CITY	MO		11/02/2023		108,914	0	(6)	0	0	(6)	0	707	701	0	0	0
7148889	DETROIT	MI		11/02/2023		101,135	0	(7)	0	0	(7)	0	510	503	0	0	0
7149063	OCALA	FL		11/15/2023		153,078	0	(15)	0	0	(15)	0	1,020	1,005	0	0	0
7149174	BALTIMORE	MD		11/16/2023		110,955	0	(13)	0	0	(13)	0	549	535	0	0	0
7149695	PETERSBURG	VA		01/31/2024		99,834	0	(8)	0	0	(8)	0	654	646	0	0	0
7149839	SOUTH LYON	MI		01/31/2024		317,457	0	0	0	0	0	0	2,062	2,062	0	0	0
7149935	PHILADELPHIA	PA		12/18/2023		110,833	0	(3)	0	0	(3)	0	588	586	0	0	0
7149974	WILMINGTON	NC		12/20/2023		218,810	0	(33)	0	0	(33)	0	1,211	1,179	0	0	0
7150012	PORTLAND	OR		12/20/2023		374,350	0	(4)	0	0	(4)	0	3	0	0	0	0
7150427	ELIZABETH	NJ		12/27/2023		234,952	0	(23)	0	0	(23)	0	1,576	1,553	0	0	0
7150602	POOLER	GA		12/27/2023		265,417	0	(31)	0	0	(31)	0	1,946	1,915	0	0	0
7151507	BALTIMORE	MD		12/28/2023		112,821	0	(21)	0	0	(21)	0	572	551	0	0	0
7151868	BALTIMORE	MD		01/03/2024		174,269	0	(26)	0	0	(26)	0	908	882	0	0	0
7151902	OAKLAND PARK	FL		01/09/2024		186,709	0	(6)	0	0	(6)	0	1,469	1,463	0	0	0
7151925	PHILADELPHIA	PA		01/09/2024		97,701	0	(4)	0	0	(4)	0	471	468	0	0	0
7151978	CINCINNATI	OH		01/10/2024		117,233	0	(25)	0	0	(25)	0	753	729	0	0	0
7152073	BALTIMORE	MD		01/16/2024		152,414	0	(28)	0	0	(28)	0	879	851	0	0	0
7152074	BALTIMORE	MD		01/16/2024		106,996	0	(18)	0	0	(18)	0	588	570	0	0	0
7152124	BALTIMORE	MD		01/16/2024		134,536	0	(18)	0	0	(18)	0	875	857	0	0	0
7152617	BALTIMORE	MD		01/26/2024		158,804	0	(26)	0	0	(26)	0	942	916	0	0	0
7152888	COCONUT CREEK	FL		02/20/2024		310,569	0	(25)	0	0	(25)	0	2,538	2,513	0	0	0
7153036	LUBBOCK	TX		02/16/2024		174,734	0	(18)	0	0	(18)	0	861	843	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153044	LUBBOCK	TX		02/16/2024		123,629	0	(7)	0	0	(7)	0	3,334	3,328	0	0	0
7153077	BALTIMORE	MD		02/02/2024		132,087	0	(24)	0	0	(24)	0	756	732	0	0	0
7153082	BALTIMORE	MD		02/02/2024		168,005	0	(27)	0	0	(27)	0	997	970	0	0	0
7153172	HAZEL CREST	IL		02/06/2024		152,855	0	(27)	0	0	(27)	0	814	787	0	0	0
7153293	ATLANTA	GA		02/09/2024		249,215	0	0	0	0	0	0	60	60	0	0	0
7153302	BALTIMORE	MD		02/09/2024		107,677	0	(16)	0	0	(16)	0	587	571	0	0	0
7153315	PHILADELPHIA	PA		02/09/2024		143,018	0	(6)	0	0	(6)	0	643	637	0	0	0
7153482	CLEVELAND	OH		02/15/2024		81,145	0	(11)	0	0	(11)	0	404	393	0	0	0
7153902	BALTIMORE	MD		03/08/2024		111,616	0	(10)	0	0	(10)	0	641	631	0	0	0
7153916	BALTIMORE	MD		03/11/2024		131,224	0	(16)	0	0	(16)	0	642	626	0	0	0
7153931	BALTIMORE	MD		03/11/2024		170,379	0	(26)	0	0	(26)	0	936	910	0	0	0
7154022	BALTIMORE	MD		03/15/2024		258,181	0	(43)	0	0	(43)	0	1,537	1,493	0	0	0
7154837	DETROIT	MI		03/25/2024		91,308	0	(17)	0	0	(17)	0	443	426	0	0	0
7154923	VERNON	CT		04/03/2024		79,610	0	(6)	0	0	(6)	0	317	311	0	0	0
7155080	LITTLE EGG HARBOR TWP	NJ		04/05/2024		217,283	0	(31)	0	0	(31)	0	1,093	1,062	0	0	0
7155086	GWYNN OAK	MD		04/05/2024		265,015	0	(38)	0	0	(38)	0	1,470	1,432	0	0	0
7155139	PHILADELPHIA	PA		04/09/2024		261,854	0	(12)	0	0	(12)	0	1,637	1,624	0	0	0
7155256	CLEVELAND	OH		04/15/2024		293,335	0	(38)	0	0	(38)	0	1,708	1,670	0	0	0
7155286	CLEVELAND	OH		04/15/2024		167,715	0	(19)	0	0	(19)	0	978	958	0	0	0
7155329	BALTIMORE	MD		04/19/2024		130,313	0	(14)	0	0	(14)	0	629	615	0	0	0
7155335	PHILADELPHIA	PA		04/19/2024		139,483	0	0	0	0	0	0	1,235	1,235	0	0	0
7155347	BALTIMORE	MD		04/19/2024		268,292	0	(29)	0	0	(29)	0	1,480	1,451	0	0	0
7155348	BALTIMORE	MD		04/19/2024		107,525	0	(12)	0	0	(12)	0	519	506	0	0	0
7155355	BALTIMORE	MD		04/19/2024		157,295	0	(18)	0	0	(18)	0	759	741	0	0	0
7155527	KISSIMMEE	FL		04/29/2024		172,558	0	422	0	0	422	0	1,824	2,245	0	0	0
7155647	CAPE MAY COURT HOUSE	NJ		04/29/2024		49,200	0	29	0	0	29	0	1,482	1,512	0	0	0
7155664	MATTESON	IL		04/29/2024		109,149	0	154	0	0	154	0	1,435	1,588	0	0	0
7156021	LOUISVILLE	KY		05/21/2024		55,988	0	15	0	0	15	0	2,400	2,415	0	0	0
7156278	KUNA	ID		05/21/2024		99,497	0	205	0	0	205	0	984	1,189	0	0	0
7156350	SHREVEPORT	LA		05/21/2024		82,903	0	25	0	0	25	0	425	450	0	0	0
7156572	DACULA	GA		05/21/2024		222,911	0	155	0	0	155	0	1,338	1,493	0	0	0
7156831	BELTON	SC		05/10/2024		136,841	0	0	0	0	0	0	264	264	0	0	0
7157017	BALTIMORE	MD		05/10/2024		126,201	0	(3)	0	0	(3)	0	328	325	0	0	0
7157177	KANSAS CITY	MO		05/21/2024		140,642	0	(21)	0	0	(21)	0	871	850	0	0	0
7157851	NEPTUNE CITY	NJ		06/11/2024		466,305	0	(64)	0	0	(64)	0	2,545	2,480	0	0	0
7157878	OMAHA	NE		06/11/2024		141,593	0	(24)	0	0	(24)	0	937	914	0	0	0
7157892	BALTIMORE	MD		06/11/2024		224,954	0	(25)	0	0	(25)	0	1,084	1,059	0	0	0
7158058	JACKSONVILLE	FL		06/18/2024		134,143	0	(22)	0	0	(22)	0	970	948	0	0	0
7158087	ENDICOTT	NY		06/18/2024		92,298	0	(16)	0	0	(16)	0	491	475	0	0	0
7158132	FAYETTEVILLE	AR		06/24/2024		353,277	0	0	0	0	0	0	327	327	0	0	0
7158189	BROOKLYN	NY		07/02/2024		1,865,991	0	(286)	0	0	(286)	0	11,160	10,874	0	0	0
7158280	HOUSTON	TX		07/02/2024		245,133	0	0	0	0	0	0	366	366	0	0	0
7158296	PHILADELPHIA	PA		07/02/2024		117,661	0	(6)	0	0	(6)	0	674	669	0	0	0
7158372	PHILADELPHIA	PA		07/08/2024		184,122	0	0	0	0	0	0	35	35	0	0	0
7158456	DETROIT	MI		07/09/2024		89,694	0	(17)	0	0	(17)	0	475	458	0	0	0
7159234	MARYSVILLE	WA		09/26/2024		309,590	0	(45)	0	0	(45)	0	3,326	3,281	0	0	0
7159532	BALTIMORE	MD		07/23/2024		127,886	0	(25)	0	0	(25)	0	637	613	0	0	0
7159537	BALTIMORE	MD		07/23/2024		168,216	0	(33)	0	0	(33)	0	856	822	0	0	0
7159538	BALTIMORE	MD		07/23/2024		130,586	0	(27)	0	0	(27)	0	664	637	0	0	0
7159539	BALTIMORE	MD		07/23/2024		152,246	0	(30)	0	0	(30)	0	774	744	0	0	0
7159705	CALUMET CITY	IL		07/25/2024		157,345	0	(23)	0	0	(23)	0	464	442	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159761	CLEVELAND	OH		07/29/2024		89,580	0	(23)	0	0	(23)	0	598	575	0	0	0
7160162	BATON ROUGE	LA		10/29/2024		231,666	0	(46)	0	0	(46)	0	662	616	0	0	0
7160716	BALTIMORE	MD		08/02/2024		131,643	0	(28)	0	0	(28)	0	705	677	0	0	0
7160734	BALTIMORE	MD		08/02/2024		125,518	0	(31)	0	0	(31)	0	690	659	0	0	0
7161279	BALTIMORE	MD		08/22/2024		252,855	0	(63)	0	0	(63)	0	1,373	1,310	0	0	0
7161305	PHILADELPHIA	PA		08/22/2024		218,837	0	(37)	0	0	(37)	0	1,301	1,264	0	0	0
7162431	JERSEY CITY	NJ		09/04/2024		658,371	0	(100)	0	0	(100)	0	5,069	4,969	0	0	0
7162508	BALTIMORE	MD		09/05/2024		274,843	0	(57)	0	0	(57)	0	1,419	1,361	0	0	0
7162509	BALTIMORE	MD		09/05/2024		156,416	0	(33)	0	0	(33)	0	921	887	0	0	0
7162536	KANSAS CITY	MO		09/05/2024		96,244	0	(23)	0	0	(23)	0	546	523	0	0	0
7162562	BALTIMORE	MD		09/05/2024		132,064	0	(32)	0	0	(32)	0	696	664	0	0	0
7162564	BALTIMORE	MD		09/05/2024		146,189	0	(38)	0	0	(38)	0	821	784	0	0	0
7164275	ATLANTA	GA		09/18/2024		426,300	0	(97)	0	0	(97)	0	3,314	3,217	0	0	0
7164299	BALTIMORE	MD		09/13/2024		159,870	0	(45)	0	0	(45)	0	929	883	0	0	0
7164300	BALTIMORE	MD		09/13/2024		161,123	0	(46)	0	0	(46)	0	936	890	0	0	0
7164302	BALTIMORE	MD		09/13/2024		134,670	0	(36)	0	0	(36)	0	756	720	0	0	0
7164305	BALTIMORE	MD		09/13/2024		204,293	0	(43)	0	0	(43)	0	1,203	1,159	0	0	0
7164555	SACRAMENTO	CA		11/25/2024		304,372	0	(31)	0	0	(31)	0	2,345	2,314	0	0	0
7164712	NEWPORT NEWS	VA		11/25/2024		104,000	0	0	0	0	0	0	847	847	0	0	0
7164879	COLUMBUS	OH		09/20/2024		193,736	0	(47)	0	0	(47)	0	1,100	1,053	0	0	0
7165194	SARASOTA	FL		09/24/2024		289,386	0	(51)	0	0	(51)	0	2,204	2,153	0	0	0
1000436387	DURHAM	NC		11/15/2024		67,237	0	(202)	0	0	(202)	0	18,108	17,906	0	0	0
1000436767	NORTHPORT	NY		11/15/2024		207,875	0	820	0	0	820	0	13,182	14,003	0	0	0
1000436968	WEEMS	VA		11/15/2024		190,378	0	324	0	0	324	0	2,318	2,642	0	0	0
1000437242	UPPER CHICHESTER	PA		11/15/2024		289,637	0	680	0	0	680	0	3,915	4,595	0	0	0
1000437709	PASADENA	MD		11/15/2024		532,977	0	(412)	0	0	(412)	0	412	0	0	0	0
1000439671	DETROIT	MI		10/30/2024		112,745	0	(32)	0	0	(32)	0	458	426	0	0	0
1000440936	JACKSONVILLE	FL		10/02/2024		116,968	0	(25)	0	0	(25)	0	770	744	0	0	0
1000441319	CONROE	TX		10/03/2024		134,036	0	0	0	0	0	0	1,108	1,108	0	0	0
1000441415	PHILADELPHIA	PA		10/03/2024		344,336	0	(86)	0	0	(86)	0	2,258	2,172	0	0	0
1000441988	SCRANTON	PA		10/10/2024		132,781	0	(6)	0	0	(6)	0	345	338	0	0	0
1000444092	BALTIMORE	MD		10/10/2024		140,892	0	(30)	0	0	(30)	0	880	851	0	0	0
1000444224	BALTIMORE	MD		10/10/2024		165,450	0	(37)	0	0	(37)	0	995	958	0	0	0
1000444466	MOORESTOWN	NJ		11/15/2024		421,765	0	0	0	0	0	0	1,000	1,000	0	0	0
1000444550	BRIDGEWATER	NJ		10/11/2024		343,692	0	(46)	0	0	(46)	0	1,601	1,556	0	0	0
1000445378	CAPITOL HEIGHTS	MD		12/27/2024		307,723	0	(71)	0	0	(71)	0	2,252	2,181	0	0	0
1000445668	NEWPORT NEWS	VA		12/27/2024		115,723	0	(27)	0	0	(27)	0	800	774	0	0	0
1000445670	NEWPORT NEWS	VA		12/27/2024		128,721	0	(30)	0	0	(30)	0	890	860	0	0	0
1000447306	TONAWANDA	NY		12/11/2024		135,865	0	(14)	0	0	(14)	0	1,203	1,189	0	0	0
1000447866	NEWARK	NJ		10/25/2024		409,791	0	(50)	0	0	(50)	0	2,139	2,088	0	0	0
1000448590	BALTIMORE	MD		10/29/2024		127,953	0	(26)	0	0	(26)	0	810	784	0	0	0
1000448614	BALTIMORE	MD		10/29/2024		148,801	0	(29)	0	0	(29)	0	943	913	0	0	0
1000448730	BALTIMORE	MD		10/29/2024		172,541	0	(20)	0	0	(20)	0	1,014	995	0	0	0
1000448838	BALTIMORE	MD		10/29/2024		317,717	0	(41)	0	0	(41)	0	2,168	2,127	0	0	0
1000449396	LAUDERHILL	FL		10/29/2024		165,799	0	(33)	0	0	(33)	0	1,234	1,201	0	0	0
1000451606	CINCINNATI	OH		11/06/2024		231,990	0	2	0	0	2	0	761	763	0	0	0
1000451656	CINCINNATI	OH		11/06/2024		235,083	0	3	0	0	3	0	1,289	1,292	0	0	0
1000452154	SHREVEPORT	LA		11/08/2024		151,946	0	(21)	0	0	(21)	0	1,029	1,008	0	0	0
1000452804	TOLUCA LAKE	CA		12/12/2024		638,401	0	133	0	0	133	0	4,420	4,553	0	0	0
1000452838	ALLIANCE	NE		12/12/2024		85,314	0	129	0	0	129	0	732	862	0	0	0
1000452856	VACAVILLE	CA		12/12/2024		182,458	0	716	0	0	716	0	5,116	5,832	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000452994	MAPLEWOOD	MN		12/12/2024		71,108	0	32	0	0	32	0	3,546	3,578	0	0	0
1000453314	LAS VEGAS	NV		12/12/2024		279,837	0	205	0	0	205	0	3,135	3,339	0	0	0
1000453462	SANTA ANA	CA		12/12/2024		203,182	0	245	0	0	245	0	2,346	2,591	0	0	0
1000457318	SENATOBIA	MS		11/25/2024		181,046	0	(10)	0	0	(10)	0	1,439	1,429	0	0	0
1000457675	BALTIMORE	MD		11/20/2024		254,681	0	(42)	0	0	(42)	0	1,604	1,562	0	0	0
1000457689	BALTIMORE	MD		11/20/2024		150,028	0	(24)	0	0	(24)	0	936	912	0	0	0
1000457727	HOUSTON	TX		11/20/2024		159,048	0	147	0	0	147	0	919	1,066	0	0	0
1000461265	LAUREL	MD		01/30/2025		0	0	(10)	0	0	(10)	0	780	770	0	0	0
1000461412	SAINT LOUIS	MO		01/30/2025		0	0	(25)	0	0	(25)	0	1,404	1,378	0	0	0
1000461493	SAINT PETERSBURG	FL		01/30/2025		0	0	(57)	0	0	(57)	0	1,831	1,774	0	0	0
1000463405	HONOLULU	HI		01/30/2025		0	0	(157)	0	0	(157)	0	9,191	9,035	0	0	0
1000463421	SAN PEDRO	CA		01/30/2025		0	0	0	0	0	0	0	2,702	2,702	0	0	0
1000463451	HAMPTON	VA		01/30/2025		0	0	(42)	0	0	(42)	0	1,493	1,451	0	0	0
1000463497	YUCCA VALLEY	CA		01/30/2025		0	0	(37)	0	0	(37)	0	1,482	1,444	0	0	0
1000464719	BALTIMORE	MD		11/26/2024		222,337	0	(21)	0	0	(21)	0	1,109	1,089	0	0	0
1000464949	COLUMBUS	OH		02/04/2025		0	0	(19)	0	0	(19)	0	1,767	1,749	0	0	0
1000476577	AKRON	OH		03/03/2025		0	0	(3)	0	0	(3)	0	280	277	0	0	0
1000489488	BROOKLYN	NY		03/26/2025		0	0	(24)	0	0	(24)	0	2,429	2,405	0	0	0
1000494853	LOS ANGELES	CA		06/13/2025		0	0	0	0	0	0	0	50,000	50,000	0	0	0
1000508434	SAVANNAH	GA		08/01/2025		0	0	0	0	0	0	0	4,526	4,526	0	0	0
1000526193	TEANECK	NJ		09/10/2025		0	0	0	0	0	0	0	1,350	1,350	0	0	0
1000529503	ALLENTOWN	PA		08/08/2025		0	0	0	0	0	0	0	369	369	0	0	0
1000530652	ALBANY	NY		09/10/2025		0	0	0	0	0	0	0	467	467	0	0	0
1000530696	ST. AUGUSTINE	FL		09/10/2025		0	0	0	0	0	0	0	346	346	0	0	0
1000533436	BIRMINGHAM	AL		08/20/2025		0	0	0	0	0	0	0	283	283	0	0	0
1000533440	GREENFIELD	IN		08/20/2025		0	0	0	0	0	0	0	261	261	0	0	0
1000533446	DOLTON	IL		08/20/2025		0	0	0	0	0	0	0	261	261	0	0	0
1000533452	ALBANY	NY		08/20/2025		0	0	0	0	0	0	0	642	642	0	0	0
1000533462	MASTIC BEACH	NY		08/20/2025		0	0	0	0	0	0	0	916	916	0	0	0
1000533464	PATCHOGUE	NY		08/20/2025		0	0	0	0	0	0	0	1,000	1,000	0	0	0
1000533474	BRONX	NY		08/20/2025		0	0	0	0	0	0	0	1,371	1,371	0	0	0
1000533484	COVINGTON	KY		08/20/2025		0	0	0	0	0	0	0	284	284	0	0	0
1000533548	HILLIARD	OH		08/20/2025		0	0	0	0	0	0	0	809	809	0	0	0
1000533563	CHICAGO	IL		08/20/2025		0	0	0	0	0	0	0	425	425	0	0	0
1000533581	ALLENTOWN	PA		08/20/2025		0	0	0	0	0	0	0	399	399	0	0	0
7145328	OAKLYN	NJ		06/23/2023		207,818	0	5,888	0	0	5,888	0	(5,200)	688	0	0	0
7155297	CAMPBELL	CA		04/16/2024		2,627,451	0	(43,836)	0	0	(43,836)	0	43,836	0	0	0	0
7165249	ROSSVILLE	GA		09/26/2024		25,138,142	0	(28,264)	0	0	(28,264)	0	28,264	0	0	0	0
7165248	Ball Ground	GA		09/24/2024		21,117,782	0	(10,161)	0	0	(10,161)	0	10,161	0	0	0	0
7135118	PHILADELPHIA	PA		10/24/2022		185,736	0	0	0	0	0	0	185,736	185,736	0	0	0
7135388	FORT WASHINGTON	MD		10/28/2022		212,568	0	1,248	0	0	1,248	0	212,568	213,816	0	0	0
7135845	FORT WALTON BEACH	FL		11/15/2022		119,540	0	866	0	0	866	0	119,540	120,406	0	0	0
7136735	INVERNESS	FL		12/13/2022		124,524	0	(1,300)	0	0	(1,300)	0	124,524	123,224	0	0	0
7138438	IRVINGTON	NJ		02/08/2023		387,412	0	(1)	0	0	(1)	0	387,412	387,410	0	0	0
7140701	CHESAPEAKE	VA		03/29/2023		46,175	0	3,435	0	0	3,435	0	46,175	49,609	0	0	0
7154728	OCEAN VIEW	HI		03/26/2024		35,273	0	7,803	0	0	7,803	0	35,273	43,076	0	0	0
7155675	HARLEYSVILLE	PA		04/29/2024		55,021	0	1,195	0	0	1,195	0	55,021	56,217	0	0	0
7157053	Freehold	NJ		05/14/2024		411,559	0	(8,791)	0	0	(8,791)	0	411,559	402,768	0	0	0
1000437092	ESCONDIDO	CA		11/15/2024		301,068	0	(3,926)	0	0	(3,926)	0	301,068	297,142	0	0	0
2000001	PLANO	TX		12/23/2022		75,912	0	325	0	0	325	0	3,840	4,165	0	0	0
2000124	CLIFTON PARK	NY		12/23/2022		239,429	0	632	0	0	632	0	9,259	9,891	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2001667	RARITAN	NJ		12/23/2022		97,599	0	236	0	0	236	0	3,971	4,208	0	0	0
2001733	MANASSAS	VA		12/23/2022		148,902	0	532	0	0	532	0	8,960	9,491	0	0	0
2001759	MAIDEN	NC		12/23/2022		127,751	0	306	0	0	306	0	4,864	5,170	0	0	0
2001780	NEW HYDE PARK	NY		12/23/2022		365,495	0	807	0	0	807	0	14,488	15,296	0	0	0
2001822	PHILADELPHIA	PA		12/23/2022		77,735	0	359	0	0	359	0	4,333	4,691	0	0	0
2001846	GRESHAM	OR		12/23/2022		158,116	0	364	0	0	364	0	5,832	6,197	0	0	0
2001894	ANNANDALE	VA		12/23/2022		334,781	0	909	0	0	909	0	14,548	15,457	0	0	0
2001895	BRIDGEWATER	NJ		12/23/2022		327,174	0	967	0	0	967	0	12,642	13,608	0	0	0
2001962	FREEPORT	NY		12/23/2022		111,683	0	307	0	0	307	0	4,219	4,527	0	0	0
2002043	THERMAL	CA		12/23/2022		110,276	0	259	0	0	259	0	4,201	4,460	0	0	0
2002107	DALLAS	TX		12/23/2022		227,011	0	515	0	0	515	0	8,224	8,739	0	0	0
2002115	INDIAN HEAD	MD		12/23/2022		110,624	0	233	0	0	233	0	3,922	4,156	0	0	0
2002126	BOISE	ID		12/23/2022		123,897	0	434	0	0	434	0	6,954	7,388	0	0	0
2002147	PRAIRIE VILLAGE	KS		12/23/2022		118,031	0	227	0	0	227	0	4,101	4,328	0	0	0
2002183	NORTH ARLINGTON	NJ		12/23/2022		200,926	0	436	0	0	436	0	7,998	8,434	0	0	0
2002278	WATERFORD	NY		12/23/2022		168,125	0	449	0	0	449	0	6,494	6,943	0	0	0
2002283	JERSEY CITY	NJ		12/23/2022		245,405	0	650	0	0	650	0	10,885	11,536	0	0	0
2002315	LONG VALLEY	NJ		12/23/2022		174,255	0	335	0	0	335	0	5,024	5,359	0	0	0
2002352	MATAWAN	NJ		12/23/2022		377,021	0	884	0	0	884	0	14,280	15,164	0	0	0
2002439	CRANFORD	NJ		12/23/2022		247,193	0	394	0	0	394	0	6,423	6,817	0	0	0
2002447	NEWARK	NJ		12/23/2022		109,769	0	217	0	0	217	0	4,192	4,409	0	0	0
2002453	BUCKEYE	AZ		12/23/2022		133,817	0	1,500	0	0	1,500	0	23,454	24,955	0	0	0
2002480	BERLIN	CT		12/23/2022		140,808	0	364	0	0	364	0	5,852	6,216	0	0	0
2002594	TUTTLE	OK		12/23/2022		100,984	0	441	0	0	441	0	6,599	7,041	0	0	0
2002611	HICKSVILLE	NY		12/23/2022		247,808	0	741	0	0	741	0	12,251	12,992	0	0	0
2002698	FORT WORTH	TX		12/23/2022		135,145	0	278	0	0	278	0	4,713	4,991	0	0	0
2002720	NEW BRAUNFELS	TX		12/23/2022		111,700	0	249	0	0	249	0	4,015	4,264	0	0	0
2002777	AUSTIN	TX		12/23/2022		131,122	0	206	0	0	206	0	4,930	5,137	0	0	0
2002792	BRISTOW	VA		12/23/2022		372,417	0	754	0	0	754	0	12,979	13,733	0	0	0
2002835	BRENTWOOD	NY		12/23/2022		122,118	0	254	0	0	254	0	4,264	4,518	0	0	0
2002866	LIVE OAK	TX		12/23/2022		129,619	0	267	0	0	267	0	4,522	4,789	0	0	0
2002985	MANASSAS	VA		12/23/2022		191,462	0	402	0	0	402	0	7,370	7,771	0	0	0
2002993	JERSEY CITY	NJ		12/23/2022		207,263	0	503	0	0	503	0	7,623	8,126	0	0	0
2003033	RICHMOND	TX		12/23/2022		167,337	0	445	0	0	445	0	6,661	7,105	0	0	0
2003060	ROLESVILLE	NC		12/23/2022		185,665	0	413	0	0	413	0	7,188	7,601	0	0	0
2003080	ALOHA	OR		12/23/2022		144,474	0	381	0	0	381	0	6,618	6,999	0	0	0
2003140	BOONTON TOWNSHIP	NJ		12/23/2022		249,137	0	509	0	0	509	0	8,688	9,197	0	0	0
2003149	FORT COLLINS	CO		12/23/2022		157,796	0	316	0	0	316	0	5,796	6,113	0	0	0
2003204	FORT WAYNE	IN		12/23/2022		47,023	0	108	0	0	108	0	1,683	1,791	0	0	0
2003260	FREDERICKSBURG	VA		12/23/2022		145,509	0	322	0	0	322	0	5,417	5,739	0	0	0
2003304	NORFOLK	VA		12/23/2022		130,526	0	567	0	0	567	0	9,618	10,185	0	0	0
2003320	CHANTILLY	VA		12/23/2022		321,572	0	594	0	0	594	0	10,943	11,537	0	0	0
2003370	WARRENTON	VA		05/26/2017		521,251	0	(357)	0	0	(357)	0	16,180	15,822	0	0	0
2003395	STERLING	VA		12/23/2022		344,217	0	752	0	0	752	0	14,061	14,813	0	0	0
2003398	ROCKAWAY	NJ		12/23/2022		152,979	0	318	0	0	318	0	5,592	5,910	0	0	0
2003401	MOODUS	CT		12/23/2022		91,771	0	418	0	0	418	0	6,340	6,759	0	0	0
2003420	TABERNACLE	NJ		12/23/2022		136,277	0	515	0	0	515	0	7,583	8,098	0	0	0
2003423	EAGAN	MN		12/23/2022		275,081	0	947	0	0	947	0	17,866	18,812	0	0	0
2003424	PARKLAND	FL		12/23/2022		469,823	0	1,313	0	0	1,313	0	17,049	18,362	0	0	0
2003430	WASHINGTON	DC		12/23/2022		329,599	0	608	0	0	608	0	11,216	11,825	0	0	0
2003450	CEDAR GROVE	NJ		12/23/2022		260,400	0	726	0	0	726	0	10,165	10,892	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2003462	STERLING	VA		12/23/2022		255,679	0	751	0	0	751	0	13,999	14,749	0	0	0
2003481	WESTMINSTER	CO		12/23/2022		90,865	0	231	0	0	231	0	3,981	4,212	0	0	0
2003492	LOS BANOS	CA		12/23/2022		112,866	0	232	0	0	232	0	3,938	4,170	0	0	0
2003500	CLARKSBURG	WV		12/23/2022		93,075	0	192	0	0	192	0	3,228	3,421	0	0	0
2003525	OLATHE	KS		12/23/2022		107,795	0	204	0	0	204	0	3,660	3,864	0	0	0
2003532	DUMFRIES	VA		12/23/2022		151,373	0	293	0	0	293	0	5,278	5,571	0	0	0
2003569	CHARLOTTE	NC		12/23/2022		238,911	0	402	0	0	402	0	8,055	8,457	0	0	0
2003617	MARIETTA	GA		12/23/2022		412,621	0	858	0	0	858	0	14,618	15,476	0	0	0
2003625	CLARKSBURG	MD		12/23/2022		190,039	0	358	0	0	358	0	6,515	6,874	0	0	0
2003685	BLOOMFIELD	NJ		12/23/2022		151,100	0	345	0	0	345	0	5,932	6,277	0	0	0
2003702	OVERLAND PARK	KS		12/23/2022		120,152	0	244	0	0	244	0	4,137	4,381	0	0	0
2003706	EDMONDS	WA		12/23/2022		478,672	0	1,157	0	0	1,157	0	16,801	17,958	0	0	0
2003712	GRANBY	CT		12/23/2022		150,746	0	479	0	0	479	0	4,991	5,470	0	0	0
2003714	PEORIA	AZ		12/23/2022		137,164	0	262	0	0	262	0	4,677	4,939	0	0	0
2003736	HERNDON	VA		12/23/2022		246,686	0	545	0	0	545	0	7,913	8,458	0	0	0
2003748	STANHOPE	NJ		12/23/2022		163,161	0	415	0	0	415	0	7,142	7,557	0	0	0
2003754	WOODBURY	MN		12/23/2022		128,715	0	1,218	0	0	1,218	0	39,473	40,691	0	0	0
2003769	COEUR D ALENE	ID		12/23/2022		378,657	0	608	0	0	608	0	11,691	12,299	0	0	0
2003789	ASHBURN	VA		12/23/2022		295,217	0	1,154	0	0	1,154	0	10,621	11,775	0	0	0
2003790	ARLINGTON	VA		12/23/2022		130,003	0	300	0	0	300	0	4,768	5,068	0	0	0
2003906	ALEXANDRIA	VA		05/23/2017		624,750	0	(151)	0	0	(151)	0	20,224	20,073	0	0	0
2003924	GLENVIEW	IL		12/23/2022		373,449	0	869	0	0	869	0	13,864	14,733	0	0	0
2004035	CLARKSBURG	MD		12/23/2022		213,628	0	690	0	0	690	0	11,671	12,361	0	0	0
2004069	ELLICOTT CITY	MD		05/26/2017		638,922	0	(111)	0	0	(111)	0	21,131	21,021	0	0	0
2004074	CHICAGO	IL		12/23/2022		429,456	0	824	0	0	824	0	14,836	15,660	0	0	0
2005217	BOCA RATON	FL		05/26/2017		450,491	0	(222)	0	0	(222)	0	206,014	205,792	0	0	0
2005304	CONROE	TX		05/26/2017		346,247	0	(62)	0	0	(62)	0	11,522	11,460	0	0	0
2005418	NORTHVILLE	MI		05/26/2017		553,801	0	0	0	0	0	0	19,494	19,494	0	0	0
2005629	HOUSTON	TX		05/26/2017		438,414	0	(158)	0	0	(158)	0	17,278	17,120	0	0	0
2005767	FAIRFAX	VA		05/26/2017		452,802	0	(235)	0	0	(235)	0	13,961	13,726	0	0	0
2005841	SUGAR LAND	TX		05/26/2017		414,098	0	(46)	0	0	(46)	0	12,374	12,328	0	0	0
2006050	WASHINGTON	DC		05/26/2017		458,176	0	(303)	0	0	(303)	0	22,144	21,841	0	0	0
2006098	LAS VEGAS	NV		05/26/2017		509,839	0	(338)	0	0	(338)	0	28,041	27,704	0	0	0
2006697	CASTLE ROCK	CO		05/26/2017		359,143	0	(134)	0	0	(134)	0	11,581	11,447	0	0	0
2006706	SEATTLE	WA		05/26/2017		427,400	0	(142)	0	0	(142)	0	13,735	13,593	0	0	0
2006846	MIAMI	FL		05/26/2017		348,783	0	(92)	0	0	(92)	0	11,124	11,032	0	0	0
2006995	DULUTH	GA		04/18/2018		415,962	0	(69)	0	0	(69)	0	21,973	21,904	0	0	0
2007084	SAN FRANCISCO	CA		05/26/2017		599,480	0	(155)	0	0	(155)	0	18,957	18,801	0	0	0
2007090	COEUR D ALENE	ID		05/26/2017		616,295	0	(166)	0	0	(166)	0	23,267	23,101	0	0	0
2007101	ARLINGTON	VA		05/26/2017		806,652	0	(236)	0	0	(236)	0	26,316	26,080	0	0	0
2007120	SAN JOSE	CA		05/26/2017		507,994	0	(180)	0	0	(180)	0	19,622	19,442	0	0	0
2007167	EDMONDS	WA		05/26/2017		408,873	0	(56)	0	0	(56)	0	14,041	13,985	0	0	0
2007178	PACIFIC GROVE	CA		05/26/2017		370,047	0	(188)	0	0	(188)	0	21,595	21,408	0	0	0
2007196	ANNAPOLIS	MD		05/26/2017		502,316	0	(75)	0	0	(75)	0	16,702	16,628	0	0	0
2007225	VISTA	CA		05/26/2017		591,547	0	(200)	0	0	(200)	0	18,775	18,575	0	0	0
2007238	WASHINGTON	DC		05/26/2017		766,129	0	(146)	0	0	(146)	0	27,570	27,424	0	0	0
2007322	MCCORDSVILLE	IN		05/26/2017		396,835	0	(137)	0	0	(137)	0	12,847	12,711	0	0	0
2007340	ALAMO	CA		05/26/2017		625,685	0	(215)	0	0	(215)	0	20,256	20,041	0	0	0
2007359	ARLINGTON	VA		05/26/2017		377,313	0	(104)	0	0	(104)	0	12,411	12,307	0	0	0
2007425	ELK GROVE	CA		05/26/2017		393,281	0	(127)	0	0	(127)	0	16,538	16,411	0	0	0
2007445	WASHINGTON	DC		05/26/2017		746,589	0	0	0	0	0	0	24,434	24,434	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2007658	WASHINGTON	DC		05/26/2017		393,191	0	(59)	0	0	(59)	0	12,102	12,043	0	0	0
2007664	UPPER MARLBORO	MD		05/26/2017		436,349	0	(166)	0	0	(166)	0	17,474	17,307	0	0	0
2007699	LUTHERVILLE TIMONIUM	MD		05/26/2017		377,081	0	(148)	0	0	(148)	0	14,420	14,272	0	0	0
2007753	DENVER	CO		05/26/2017		600,282	0	(176)	0	0	(176)	0	19,347	19,171	0	0	0
2007818	GREAT FALLS	VA		05/26/2017		589,612	0	(131)	0	0	(131)	0	19,312	19,181	0	0	0
2007820	WASHINGTON	DC		05/26/2017		473,118	0	(85)	0	0	(85)	0	15,517	15,433	0	0	0
2007829	EAST HANOVER	NJ		05/26/2017		402,894	0	(84)	0	0	(84)	0	23,804	23,720	0	0	0
2007836	OCOEE	FL		05/26/2017		421,286	0	(56)	0	0	(56)	0	12,813	12,757	0	0	0
2008055	FLEMINGTON	NJ		05/26/2017		550,472	0	0	0	0	0	0	22,252	22,251	0	0	0
2008173	FINKSBURG	MD		05/26/2017		332,233	0	(136)	0	0	(136)	0	13,271	13,135	0	0	0
2008179	ALEXANDRIA	VA		05/26/2017		545,562	0	(194)	0	0	(194)	0	22,041	21,847	0	0	0
2008187	ESTERO	FL		05/26/2017		574,121	0	(129)	0	0	(129)	0	18,658	18,529	0	0	0
2008207	LA JOLLA	CA		05/26/2017		624,116	0	(43)	0	0	(43)	0	37,621	37,578	0	0	0
2008243	SAN FRANCISCO	CA		05/26/2017		395,927	0	(227)	0	0	(227)	0	68,490	68,263	0	0	0
2008251	MERIDIAN	ID		05/26/2017		381,687	0	(111)	0	0	(111)	0	12,395	12,283	0	0	0
2008274	GRANITE BAY	CA		05/26/2017		415,502	0	(147)	0	0	(147)	0	13,676	13,529	0	0	0
2008283	SANDY SPRINGS	GA		04/18/2018		455,226	0	(51)	0	0	(51)	0	21,403	21,353	0	0	0
2008312	NEW BRAUNFELS	TX		05/26/2017		651,490	0	(108)	0	0	(108)	0	21,083	20,976	0	0	0
2008332	SAN FRANCISCO	CA		05/26/2017		581,278	0	(114)	0	0	(114)	0	18,279	18,165	0	0	0
2008425	LOS ANGELES	CA		05/26/2017		513,183	0	(150)	0	0	(150)	0	21,838	21,687	0	0	0
2008442	SNOQUALMIE	WA		05/26/2017		577,923	0	35	0	0	35	0	19,404	19,439	0	0	0
2008466	SAN DIEGO	CA		05/26/2017		524,826	0	(117)	0	0	(117)	0	17,533	17,417	0	0	0
2008479	ALISO VIEJO	CA		05/26/2017		562,411	0	(125)	0	0	(125)	0	21,505	21,380	0	0	0
2008526	LIVERMORE	CA		05/26/2017		622,394	0	(154)	0	0	(154)	0	19,858	19,704	0	0	0
2008590	PHOENIX	AZ		05/26/2017		524,706	0	(119)	0	0	(119)	0	17,090	16,971	0	0	0
2008673	LOS ANGELES	CA		05/26/2017		654,690	0	(219)	0	0	(219)	0	21,074	20,855	0	0	0
2008729	VACAVILLE	CA		05/26/2017		656,978	0	(183)	0	0	(183)	0	20,989	20,806	0	0	0
2008782	NEW BERLIN	WI		11/21/2019		490,063	0	(159)	0	0	(159)	0	13,297	13,138	0	0	0
2008791	LAUREL	MD		05/26/2017		471,729	0	(158)	0	0	(158)	0	14,766	14,608	0	0	0
2008815	OAKLAND	CA		05/26/2017		312,025	0	(273)	0	0	(273)	0	49,838	49,565	0	0	0
2008856	PARKLAND	FL		05/26/2017		438,165	0	65	0	0	65	0	12,433	12,498	0	0	0
2008981	ELMHURST	IL		05/26/2017		420,288	0	(64)	0	0	(64)	0	17,255	17,191	0	0	0
2008982	NEWTON	MA		05/26/2017		693,739	0	(329)	0	0	(329)	0	88,090	87,761	0	0	0
2009260	WOODLAND HILLS	CA		05/26/2017		894,710	0	0	0	0	0	0	17,272	17,272	0	0	0
2009299	PARKER	CO		05/26/2017		360,013	0	(122)	0	0	(122)	0	11,357	11,235	0	0	0
2009305	LYNNWOOD	WA		05/26/2017		528,750	0	(70)	0	0	(70)	0	15,432	15,362	0	0	0
2009387	SOUTHLAKE	TX		05/26/2017		338,115	0	(78)	0	0	(78)	0	12,075	11,997	0	0	0
2009474	SOUTH KINGSTOWN	RI		05/26/2017		338,858	0	(213)	0	0	(213)	0	23,327	23,114	0	0	0
2009484	COCOA	FL		05/26/2017		447,139	0	(112)	0	0	(112)	0	14,206	14,094	0	0	0
2009487	CENTREVILLE	VA		05/26/2017		386,617	0	(123)	0	0	(123)	0	12,204	12,081	0	0	0
2009591	OKLAHOMA CITY	OK		05/26/2017		449,312	0	(100)	0	0	(100)	0	14,993	14,893	0	0	0
2009604	COLBERT	WA		05/26/2017		374,224	0	(96)	0	0	(96)	0	11,310	11,214	0	0	0
2009639	LIVERMORE	CA		05/26/2017		431,137	0	(190)	0	0	(190)	0	20,869	20,679	0	0	0
2009660	LUCAS	TX		05/26/2017		475,166	0	(230)	0	0	(230)	0	16,560	16,330	0	0	0
2009662	RIVER FOREST	IL		05/26/2017		616,104	0	(208)	0	0	(208)	0	19,436	19,228	0	0	0
2009665	LAKE TAPPS	WA		05/26/2017		438,550	0	(90)	0	0	(90)	0	18,116	18,026	0	0	0
2009679	ARVADA	CO		05/26/2017		448,299	0	(133)	0	0	(133)	0	12,920	12,787	0	0	0
2009755	WASHINGTON	DC		05/26/2017		416,494	0	(155)	0	0	(155)	0	15,101	14,947	0	0	0
2009839	DENVER	NC		05/26/2017		605,672	0	(121)	0	0	(121)	0	19,345	19,224	0	0	0
2009857	EL CAJON	CA		05/26/2017		384,161	0	(139)	0	0	(139)	0	12,246	12,107	0	0	0
2009868	PORTLAND	OR		05/26/2017		438,400	0	(166)	0	0	(166)	0	15,576	15,410	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2009899	SAN DIEGO	CA		05/26/2017		393,239	0	(134)	0	0	(134)	0	12,558	12,424	0	0	0
2009905	AUSTIN	TX		05/26/2017		361,930	0	(104)	0	0	(104)	0	14,127	14,023	0	0	0
2009909	HOBE SOUND	FL		05/26/2017		218,802	0	(68)	0	0	(68)	0	37,434	37,365	0	0	0
2009913	BOTHELL	WA		05/26/2017		510,992	0	(169)	0	0	(169)	0	16,276	16,108	0	0	0
2009917	UNIVERSITY CITY	MO		05/26/2017		351,701	0	(72)	0	0	(72)	0	11,720	11,648	0	0	0
2009998	REDMOND	WA		05/26/2017		415,582	0	(141)	0	0	(141)	0	13,214	13,073	0	0	0
2010154	FRISCO	TX		05/26/2017		383,578	0	(60)	0	0	(60)	0	12,614	12,554	0	0	0
2010246	RANCHO SANTA MARGARIT	CA		05/26/2017		397,496	0	(93)	0	0	(93)	0	13,619	13,526	0	0	0
2010266	MEAD	CO		05/26/2017		371,929	0	(58)	0	0	(58)	0	12,380	12,322	0	0	0
2010405	PORTLAND	OR		05/26/2017		448,386	0	(148)	0	0	(148)	0	14,581	14,433	0	0	0
2010436	HOUSTON	TX		05/26/2017		653,277	0	(161)	0	0	(161)	0	20,545	20,385	0	0	0
2010447	MILLERSVILLE	MD		05/26/2017		620,688	0	(142)	0	0	(142)	0	19,806	19,664	0	0	0
2010451	CROWNSVILLE	MD		05/26/2017		434,440	0	(114)	0	0	(114)	0	14,335	14,221	0	0	0
2010456	ARLINGTON	VA		12/23/2022		593,132	0	1,714	0	0	1,714	0	22,570	24,284	0	0	0
2010479	CLARKSVILLE	MD		12/23/2022		454,202	0	1,630	0	0	1,630	0	17,545	19,175	0	0	0
2010541	MONTGOMERY TOWNSHIP	NJ		05/26/2017		364,447	0	(60)	0	0	(60)	0	12,076	12,016	0	0	0
2010559	MISSION VIEJO	CA		05/26/2017		426,416	0	(122)	0	0	(122)	0	13,205	13,083	0	0	0
2010582	JENKINTOWN	PA		12/23/2022		321,841	0	1,070	0	0	1,070	0	11,520	12,590	0	0	0
2010685	PETALUMA	CA		05/26/2017		381,626	0	(118)	0	0	(118)	0	15,786	15,668	0	0	0
2010693	HARRINGTON PARK	NJ		05/26/2017		348,143	0	(108)	0	0	(108)	0	11,170	11,062	0	0	0
2010749	MALVERN	PA		05/26/2017		347,324	0	(222)	0	0	(222)	0	22,480	22,258	0	0	0
2010769	LAS VEGAS	NV		12/23/2022		340,870	0	1,046	0	0	1,046	0	14,327	15,373	0	0	0
2010940	LONG BEACH	CA		05/26/2017		497,807	0	(95)	0	0	(95)	0	16,271	16,176	0	0	0
2010954	PHILADELPHIA	PA		05/26/2017		394,035	0	(11)	0	0	(11)	0	12,876	12,865	0	0	0
2010968	EDEN PRAIRIE	MN		04/18/2018		544,879	0	(37)	0	0	(37)	0	17,412	17,374	0	0	0
2011009	ALEXANDRIA	VA		05/26/2017		381,455	0	(65)	0	0	(65)	0	11,483	11,419	0	0	0
2011115	PRESCOTT	AZ		12/23/2022		540,642	0	1,352	0	0	1,352	0	18,655	20,007	0	0	0
2011235	EAGLE	ID		12/23/2022		363,025	0	853	0	0	853	0	13,213	14,066	0	0	0
2011300	PARKER	CO		05/26/2017		385,275	0	(89)	0	0	(89)	0	13,357	13,268	0	0	0
2011431	WYCKOFF	NJ		12/23/2022		486,906	0	1,279	0	0	1,279	0	17,174	18,452	0	0	0
2011445	PETALUMA	CA		05/26/2017		484,795	0	0	0	0	0	0	15,493	15,493	0	0	0
2011466	ALISO VIEJO	CA		05/26/2017		501,906	0	(100)	0	0	(100)	0	16,162	16,062	0	0	0
2011478	LIVERMORE	CA		05/26/2017		464,843	0	(102)	0	0	(102)	0	15,046	14,944	0	0	0
2011481	SAMMAMISH	WA		12/23/2022		346,178	0	960	0	0	960	0	13,363	14,323	0	0	0
2011497	LARKSPUR	CO		05/26/2017		293,108	0	(138)	0	0	(138)	0	24,338	24,200	0	0	0
2011506	PLANO	TX		05/26/2017		350,937	0	(79)	0	0	(79)	0	12,272	12,193	0	0	0
2011529	HOSCHTON	GA		04/18/2018		352,689	0	(72)	0	0	(72)	0	12,175	12,103	0	0	0
2011571	JERSEY CITY	NJ		05/26/2017		370,724	0	(82)	0	0	(82)	0	11,763	11,681	0	0	0
2011728	ALEXANDRIA CITY	VA		12/23/2022		340,348	0	889	0	0	889	0	11,934	12,823	0	0	0
2011858	BEL AIR	MD		05/26/2017		268,997	0	(109)	0	0	(109)	0	15,986	15,878	0	0	0
2011868	OAKLAND	CA		12/23/2022		546,772	0	1,258	0	0	1,258	0	18,618	19,875	0	0	0
2012226	HAPPY VALLEY	OR		05/26/2017		248,962	0	(65)	0	0	(65)	0	39,525	39,460	0	0	0
2012228	MARIETTA	GA		04/18/2018		619,384	0	(67)	0	0	(67)	0	19,551	19,484	0	0	0
2012319	FAIR OAKS RANCH	TX		05/26/2017		472,074	0	(95)	0	0	(95)	0	14,483	14,388	0	0	0
2012365	MILTON	GA		04/18/2018		410,247	0	(65)	0	0	(65)	0	12,452	12,386	0	0	0
2012473	SAN DIEGO	CA		12/23/2022		539,852	0	1,360	0	0	1,360	0	19,700	21,059	0	0	0
2012589	ALEXANDRIA	VA		05/26/2017		326,655	0	(64)	0	0	(64)	0	42,992	42,928	0	0	0
2012627	CHARLESTON	SC		05/26/2017		533,633	0	(53)	0	0	(53)	0	17,332	17,279	0	0	0
2012675	WASHINGTON	DC		05/26/2017		556,035	0	(148)	0	0	(148)	0	17,501	17,354	0	0	0
2012844	WASHINGTON	DC		05/26/2017		525,927	0	0	0	0	0	0	23,337	23,337	0	0	0
2012884	MT CRESTED BUTTE	CO		05/26/2017		516,550	0	(169)	0	0	(169)	0	15,722	15,553	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2012920	POWAY	CA		05/26/2017		444,094	0	(119)	0	0	(119)	0	16,405	16,286	0	0	0
2012978	LIVINGSTON	NJ		05/26/2017		221,033	0	(99)	0	0	(99)	0	19,235	19,136	0	0	0
2012995	VERONA	NJ		05/26/2017		334,296	0	(55)	0	0	(55)	0	14,275	14,220	0	0	0
2013036	WEST CAPE MAY	NJ		05/26/2017		400,051	0	(65)	0	0	(65)	0	12,465	12,400	0	0	0
2013060	RIDGEWOOD	NJ		12/23/2022		416,506	0	1,187	0	0	1,187	0	15,495	16,682	0	0	0
2013099	WASHINGTON	DC		05/26/2017		357,230	0	(131)	0	0	(131)	0	10,970	10,839	0	0	0
2013102	SAVANNAH	GA		04/18/2018		135,193	0	(131)	0	0	(131)	0	45,559	45,428	0	0	0
2013136	VILLANOVA	PA		05/26/2017		384,802	0	(77)	0	0	(77)	0	11,497	11,420	0	0	0
2013170	PARKLAND	FL		05/26/2017		546,268	0	(147)	0	0	(147)	0	16,960	16,813	0	0	0
2013191	WASHINGTON	DC		05/26/2017		443,869	0	(200)	0	0	(200)	0	12,756	12,556	0	0	0
2013223	DALLAS	TX		05/26/2017		272,340	0	(67)	0	0	(67)	0	22,517	22,450	0	0	0
2013229	LONG BEACH	CA		12/23/2022		486,345	0	1,273	0	0	1,273	0	16,873	18,146	0	0	0
2013261	PARKLAND	FL		05/26/2017		523,164	0	(170)	0	0	(170)	0	28,818	28,648	0	0	0
2013322	SAN FRANCISCO	CA		05/26/2017		490,783	0	(104)	0	0	(104)	0	15,392	15,288	0	0	0
2013328	ARLINGTON	VA		05/26/2017		557,396	0	(70)	0	0	(70)	0	17,779	17,708	0	0	0
2013387	POINT PLEASANT BEACH	NJ		05/26/2017		443,537	0	(2)	0	0	(2)	0	14,088	14,086	0	0	0
2013395	WEST CHESTER	PA		05/26/2017		356,962	0	(66)	0	0	(66)	0	11,110	11,044	0	0	0
2013407	DALLAS	TX		05/26/2017		215,699	0	(174)	0	0	(174)	0	48,261	48,087	0	0	0
2013420	RENTON	WA		05/26/2017		490,819	0	(175)	0	0	(175)	0	14,767	14,592	0	0	0
2013483	CONCORD	CA		12/23/2022		451,125	0	2,421	0	0	2,421	0	26,716	29,137	0	0	0
2013624	ALEXANDRIA	VA		12/23/2022		326,450	0	980	0	0	980	0	12,192	13,172	0	0	0
2013632	NAZARETH	PA		12/23/2022		323,352	0	869	0	0	869	0	12,161	13,030	0	0	0
2013889	EAST RUTHERFORD	NJ		12/23/2022		304,803	0	997	0	0	997	0	10,721	11,718	0	0	0
2013905	SALINAS	CA		12/23/2022		379,970	0	1,164	0	0	1,164	0	11,973	13,137	0	0	0
2014280	SETAUKET	NY		12/23/2022		327,476	0	1,383	0	0	1,383	0	19,928	21,312	0	0	0
2014298	ANDOVER	MA		05/26/2017		446,766	0	(90)	0	0	(90)	0	14,216	14,126	0	0	0
2014379	GIG HARBOR	WA		12/23/2022		309,557	0	841	0	0	841	0	10,674	11,515	0	0	0
2014435	APTOS	CA		05/26/2017		563,867	0	(150)	0	0	(150)	0	17,079	16,929	0	0	0
2014592	NICHOLS HILLS	OK		12/23/2022		562,090	0	1,168	0	0	1,168	0	18,305	19,473	0	0	0
2014756	OKATIE	SC		12/23/2022		566,633	0	1,862	0	0	1,862	0	19,960	21,822	0	0	0
2014775	MCALLEN	TX		05/26/2017		603,158	0	(49)	0	0	(49)	0	21,558	21,509	0	0	0
2014980	EL DORADO HILLS	CA		05/26/2017		496,351	0	(120)	0	0	(120)	0	14,809	14,689	0	0	0
2015040	AUBURN	WA		12/23/2022		567,828	0	1,909	0	0	1,909	0	22,831	24,740	0	0	0
2015153	WALNUT CREEK	CA		12/23/2022		498,268	0	1,864	0	0	1,864	0	21,804	23,668	0	0	0
2015188	SEATTLE	WA		12/23/2022		383,919	0	1,146	0	0	1,146	0	17,048	18,194	0	0	0
2015278	DENVER	CO		05/26/2017		333,653	0	(63)	0	0	(63)	0	24,905	24,842	0	0	0
2015317	CORONA	CA		05/26/2017		744,675	0	(110)	0	0	(110)	0	22,800	22,690	0	0	0
2015352	ATLANTA	GA		04/18/2018		379,318	0	(56)	0	0	(56)	0	11,780	11,724	0	0	0
2015502	KAPOLEI	HI		05/26/2017		700,494	0	(179)	0	0	(179)	0	21,362	21,183	0	0	0
2015518	SIMI VALLEY	CA		05/26/2017		778,799	0	(249)	0	0	(249)	0	23,411	23,162	0	0	0
2015595	CLARKSVILLE	MD		05/26/2017		596,803	0	(128)	0	0	(128)	0	17,971	17,843	0	0	0
2015616	LAS VEGAS	NV		05/26/2017		469,851	0	(187)	0	0	(187)	0	15,302	15,115	0	0	0
2015701	SAN JOSE	CA		05/26/2017		408,711	0	(74)	0	0	(74)	0	12,861	12,787	0	0	0
2015770	MILTON	GA		04/18/2018		575,751	0	(65)	0	0	(65)	0	19,750	19,684	0	0	0
2015772	MARIETTA	GA		04/18/2018		468,982	0	(62)	0	0	(62)	0	27,021	26,959	0	0	0
2015888	VILLAGE OF LAKEWOOD	IL		05/26/2017		778,098	0	(55)	0	0	(55)	0	24,643	24,589	0	0	0
2016096	DEERFIELD BEACH	FL		05/26/2017		381,957	0	(97)	0	0	(97)	0	11,821	11,724	0	0	0
2016099	YARDLEY	PA		05/26/2017		382,494	0	(73)	0	0	(73)	0	12,086	12,014	0	0	0
2016135	AUSTIN	TX		12/23/2022		641,027	0	1,415	0	0	1,415	0	22,965	24,380	0	0	0
2016260	GLEN ECHO	MD		12/23/2022		418,369	0	2,023	0	0	2,023	0	41,664	43,688	0	0	0
2016277	CHEVY CHASE	MD		05/26/2017		682,432	0	(180)	0	0	(180)	0	21,675	21,494	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2016332	HOUSTON	TX		12/23/2022		618,922	0	1,109	0	0	1,109	0	18,024	19,133	0	0	0
2016541	PUYALLUP	WA		05/26/2017		476,152	0	(120)	0	0	(120)	0	14,974	14,854	0	0	0
2016575	LOS GATOS	CA		05/26/2017		608,820	0	(147)	0	0	(147)	0	18,163	18,016	0	0	0
2016644	SAN FRANCISCO	CA		05/26/2017		403,942	0	(76)	0	0	(76)	0	18,909	18,833	0	0	0
2016670	WEST ROXBURY	MA		05/26/2017		438,530	0	(76)	0	0	(76)	0	14,588	14,512	0	0	0
2016682	WESTMINSTER	CO		05/26/2017		393,785	0	(6)	0	0	(6)	0	12,492	12,486	0	0	0
2016717	RUTHERFORD	NJ		05/26/2017		528,520	0	(42)	0	0	(42)	0	22,987	22,945	0	0	0
2016730	DALLAS	TX		05/26/2017		483,451	0	(114)	0	0	(114)	0	15,699	15,585	0	0	0
2016736	LOS ALTOS	CA		05/26/2017		409,838	0	(110)	0	0	(110)	0	15,421	15,311	0	0	0
2016770	VACAVILLE	CA		12/23/2022		468,829	0	0	0	0	0	0	10,345	10,345	0	0	0
2016780	CHINO	CA		05/26/2017		482,842	0	(58)	0	0	(58)	0	21,431	21,374	0	0	0
2016821	MARIETTA	GA		04/18/2018		180,883	0	(38)	0	0	(38)	0	35,348	35,310	0	0	0
2016860	PLEASANTON	CA		05/26/2017		348,345	0	(134)	0	0	(134)	0	28,433	28,298	0	0	0
2016862	DORAL	FL		05/26/2017		425,210	0	(46)	0	0	(46)	0	17,015	16,969	0	0	0
2016899	MEDINA	MN		12/23/2022		431,606	0	1,156	0	0	1,156	0	14,194	15,350	0	0	0
2016960	RALEIGH	NC		05/26/2017		256,149	0	(53)	0	0	(53)	0	16,438	16,385	0	0	0
2017031	ALPHARETTA	GA		04/18/2018		446,656	0	(90)	0	0	(90)	0	14,145	14,055	0	0	0
2017051	UNION CITY	CA		05/26/2017		487,287	0	(17)	0	0	(17)	0	15,105	15,087	0	0	0
2017053	BAINBRIDGE ISLAND	WA		05/26/2017		581,740	0	(162)	0	0	(162)	0	27,294	27,132	0	0	0
2017078	CONCORD	CA		05/26/2017		546,350	0	10	0	0	10	0	16,878	16,888	0	0	0
2017205	GAINESVILLE	VA		12/23/2022		525,159	0	3,568	0	0	3,568	0	30,408	33,976	0	0	0
2017294	SAN BRUNO	CA		12/23/2022		331,590	0	689	0	0	689	0	11,461	12,150	0	0	0
2017298	LAGUNA HILLS	CA		05/26/2017		534,367	0	(78)	0	0	(78)	0	19,285	19,207	0	0	0
2017313	EUGENE	OR		05/26/2017		544,429	0	(175)	0	0	(175)	0	22,968	22,793	0	0	0
2017428	LITTLETON	MA		05/26/2017		411,745	0	(114)	0	0	(114)	0	12,098	11,984	0	0	0
2017474	SAN RAMON	CA		05/26/2017		556,748	0	64	0	0	64	0	20,039	20,102	0	0	0
2017563	CANYON LAKE	CA		05/26/2017		346,676	0	(140)	0	0	(140)	0	22,019	21,879	0	0	0
2017607	WESTPORT	CT		04/18/2018		407,453	0	(83)	0	0	(83)	0	13,719	13,636	0	0	0
2017765	SAN FRANCISCO	CA		05/26/2017		622,115	0	(203)	0	0	(203)	0	24,763	24,561	0	0	0
2017835	PACIFICA	CA		12/23/2022		458,433	0	1,258	0	0	1,258	0	19,574	20,832	0	0	0
2017942	LOS ANGELES	CA		05/26/2017		523,290	0	(249)	0	0	(249)	0	15,040	14,791	0	0	0
2018013	ESCONDIDO	CA		05/26/2017		768,628	0	(167)	0	0	(167)	0	22,728	22,561	0	0	0
2018277	CHICAGO	IL		05/26/2017		511,467	0	(83)	0	0	(83)	0	15,691	15,608	0	0	0
2018287	FRANKLIN	TN		05/26/2017		410,231	0	(114)	0	0	(114)	0	23,138	23,024	0	0	0
2018448	GAMBRILLS	MD		05/26/2017		570,684	0	(120)	0	0	(120)	0	17,275	17,155	0	0	0
2018479	JENKINTOWN	PA		05/26/2017		365,398	0	(78)	0	0	(78)	0	11,078	10,999	0	0	0
2018482	MIDDLETOWN	DE		05/26/2017		502,895	0	(81)	0	0	(81)	0	15,161	15,079	0	0	0
2018600	PORTLAND	OR		05/26/2017		472,379	0	(128)	0	0	(128)	0	14,063	13,934	0	0	0
2018703	SANTA CLARA	CA		05/26/2017		531,290	0	(42)	0	0	(42)	0	16,628	16,585	0	0	0
2018750	LUTZ	FL		05/26/2017		503,587	0	(92)	0	0	(92)	0	22,247	22,155	0	0	0
2018829	DUBLIN	CA		05/26/2017		674,711	0	(25)	0	0	(25)	0	18,626	18,601	0	0	0
2018994	TACOMA	WA		05/26/2017		513,863	0	(33)	0	0	(33)	0	15,184	15,151	0	0	0
2019002	ALEXANDRIA	VA		05/26/2017		619,337	0	(46)	0	0	(46)	0	19,354	19,308	0	0	0
2019044	CALDWELL	NJ		12/23/2022		386,307	0	1,399	0	0	1,399	0	16,927	18,326	0	0	0
2019142	WILMINGTON	DE		05/26/2017		481,747	0	(54)	0	0	(54)	0	13,570	13,516	0	0	0
2019283	LAS VEGAS	NV		12/23/2022		346,803	0	1,154	0	0	1,154	0	12,043	13,197	0	0	0
2019437	INDIO	CA		05/26/2017		504,882	0	(12)	0	0	(12)	0	44,259	44,247	0	0	0
2019461	NASHVILLE	TN		05/26/2017		393,876	0	(49)	0	0	(49)	0	12,282	12,233	0	0	0
2019518	FOREST HILL	MD		12/23/2022		429,060	0	1,195	0	0	1,195	0	13,962	15,157	0	0	0
2019562	SOUTH PASADENA	CA		05/26/2017		790,274	0	(11)	0	0	(11)	0	24,506	24,495	0	0	0
2019564	AUSTIN	TX		05/26/2017		437,218	0	(83)	0	0	(83)	0	14,060	13,977	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2019566	CHARLOTTESVILLE	VA		05/26/2017		451,918	0	(111)	0	0	(111)	0	15,435	15,324	0	0	0
2019849	MOUNT PLEASANT	SC		05/26/2017		414,361	0	(52)	0	0	(52)	0	12,696	12,644	0	0	0
2019863	NASHVILLE	TN		12/23/2022		334,083	0	1,172	0	0	1,172	0	12,655	13,827	0	0	0
2019895	TUALATIN	OR		12/23/2022		305,559	0	1,853	0	0	1,853	0	43,896	45,749	0	0	0
2019922	CHICAGO	IL		05/26/2017		453,325	0	(54)	0	0	(54)	0	14,104	14,050	0	0	0
2020043	MAIDENS	VA		05/26/2017		471,466	0	(142)	0	0	(142)	0	14,557	14,414	0	0	0
2020183	MANTECA	CA		05/26/2017		399,753	0	(3)	0	0	(3)	0	14,906	14,903	0	0	0
2020353	RALEIGH	NC		05/26/2017		224,209	0	(16)	0	0	(16)	0	20,252	20,236	0	0	0
2020381	ELMHURST	IL		12/23/2022		478,396	0	1,702	0	0	1,702	0	18,690	20,392	0	0	0
2020417	AUSTIN	TX		12/23/2022		507,317	0	1,402	0	0	1,402	0	16,456	17,858	0	0	0
2020462	WYNNEWOOD	PA		12/23/2022		460,376	0	1,426	0	0	1,426	0	15,451	16,877	0	0	0
2020472	SAN ANTONIO	TX		12/23/2022		210,599	0	2,168	0	0	2,168	0	34,269	36,438	0	0	0
2020572	LAKE FOREST	IL		05/26/2017		551,576	0	(128)	0	0	(128)	0	17,745	17,617	0	0	0
2020642	LAS VEGAS	NV		12/23/2022		470,883	0	1,288	0	0	1,288	0	14,874	16,162	0	0	0
2020678	ATWATER	CA		12/23/2022		252,859	0	6,518	0	0	6,518	0	96,170	102,689	0	0	0
2020733	SEATTLE	WA		05/26/2017		483,053	0	(91)	0	0	(91)	0	14,593	14,502	0	0	0
2020871	BROOMFIELD	CO		05/26/2017		409,792	0	(62)	0	0	(62)	0	12,324	12,262	0	0	0
2020885	DALLAS	TX		12/23/2022		415,665	0	1,069	0	0	1,069	0	13,185	14,253	0	0	0
2020920	KING GEORGE	VA		05/26/2017		392,504	0	(75)	0	0	(75)	0	15,919	15,843	0	0	0
2020971	FALLSTON	MD		05/26/2017		399,531	0	(146)	0	0	(146)	0	31,988	31,842	0	0	0
2020977	KIRKLAND	WA		05/26/2017		470,511	0	(111)	0	0	(111)	0	15,277	15,166	0	0	0
2021026	SOUTH PASADENA	FL		05/26/2017		539,914	0	(97)	0	0	(97)	0	16,368	16,271	0	0	0
2021028	PALATINE	IL		05/26/2017		423,084	0	(132)	0	0	(132)	0	11,992	11,860	0	0	0
2021034	TALL TIMBERS	MD		05/26/2017		618,693	0	(42)	0	0	(42)	0	16,885	16,843	0	0	0
2021315	SEATTLE	WA		05/26/2017		620,977	0	(102)	0	0	(102)	0	18,861	18,759	0	0	0
2021371	TRACY	CA		05/26/2017		565,510	0	(117)	0	0	(117)	0	17,929	17,812	0	0	0
2021375	NAPLES	FL		05/26/2017		678,777	0	(178)	0	0	(178)	0	20,390	20,212	0	0	0
2021399	SAN ANTONIO	TX		05/26/2017		682,975	0	(68)	0	0	(68)	0	24,025	23,957	0	0	0
2021404	SUMMERFIELD	NC		05/26/2017		416,663	0	(137)	0	0	(137)	0	45,708	45,571	0	0	0
2021904	WEST COVINA	CA		05/26/2017		573,061	0	(147)	0	0	(147)	0	17,251	17,104	0	0	0
2022136	CASTLE ROCK	CO		12/23/2022		319,529	0	1,052	0	0	1,052	0	12,665	13,717	0	0	0
2022303	VIENNA	VA		05/26/2017		576,273	0	(47)	0	0	(47)	0	16,122	16,075	0	0	0
2022317	SEATTLE	WA		05/26/2017		579,904	0	(138)	0	0	(138)	0	19,396	19,257	0	0	0
2022399	MIAMI BEACH	FL		12/23/2022		267,672	0	3,696	0	0	3,696	0	53,490	57,186	0	0	0
2022458	PORTLAND	OR		05/26/2017		494,335	0	0	0	0	0	0	14,213	14,213	0	0	0
2022460	LEESBURG	VA		12/23/2022		565,145	0	1,472	0	0	1,472	0	18,642	20,114	0	0	0
2022465	SAN DIEGO	CA		12/23/2022		371,570	0	12,707	0	0	12,707	0	134,088	146,795	0	0	0
2022509	MORGAN HILL	CA		12/23/2022		494,708	0	1,603	0	0	1,603	0	20,684	22,287	0	0	0
2022583	BRASELTON	GA		04/18/2018		589,992	0	(76)	0	0	(76)	0	18,357	18,281	0	0	0
2022610	RANCHO CUCAMONGA	CA		05/26/2017		486,701	0	(141)	0	0	(141)	0	14,332	14,191	0	0	0
2022625	DOWNERS GROVE	IL		05/26/2017		502,980	0	(61)	0	0	(61)	0	21,914	21,853	0	0	0
2022685	CHARLOTTE	NC		05/26/2017		402,666	0	(60)	0	0	(60)	0	12,222	12,162	0	0	0
2022693	PORTLAND	OR		05/26/2017		374,513	0	(109)	0	0	(109)	0	11,994	11,885	0	0	0
2022802	BRENTWOOD	TN		05/26/2017		568,058	0	(87)	0	0	(87)	0	16,291	16,204	0	0	0
2022813	WOODINVILLE	WA		05/26/2017		479,869	0	(48)	0	0	(48)	0	14,805	14,757	0	0	0
2022827	DEVON	PA		05/26/2017		614,008	0	(48)	0	0	(48)	0	19,817	19,769	0	0	0
2022833	MAMMOTH LAKES	CA		05/26/2017		523,580	0	1,179	0	0	1,179	0	16,858	18,037	0	0	0
2022947	ASHBURN	VA		05/26/2017		456,938	0	(139)	0	0	(139)	0	18,421	18,283	0	0	0
2022951	WAKE FOREST	NC		05/26/2017		397,526	0	(33)	0	0	(33)	0	13,313	13,280	0	0	0
2022965	AMBLER	PA		05/26/2017		214,442	0	(171)	0	0	(171)	0	41,464	41,293	0	0	0
2022981	ORLANDO	FL		05/26/2017		418,446	0	(129)	0	0	(129)	0	20,495	20,367	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
2022998	SHAW ISLAND	WA		05/26/2017		627,277	0	12	0	0	12	0	32,073	32,085	0	0	0
2023063	FORT MILL	SC		05/26/2017		338,094	0	(56)	0	0	(56)	0	13,840	13,784	0	0	0
2023120	SCOTTSDALE	AZ		05/26/2017		834,723	0	(137)	0	0	(137)	0	25,180	25,043	0	0	0
2023193	JURUPA VALLEY	CA		04/18/2018		398,365	0	(22)	0	0	(22)	0	12,106	12,084	0	0	0
2023234	CHINO HILLS	CA		12/23/2022		403,481	0	796	0	0	796	0	12,368	13,164	0	0	0
2023240	PASADENA	CA		05/26/2017		678,422	0	33	0	0	33	0	21,563	21,596	0	0	0
2023294	TULSA	OK		05/26/2017		427,532	0	(101)	0	0	(101)	0	11,608	11,506	0	0	0
2023322	ALBUQUERQUE	NM		05/26/2017		586,152	0	(1)	0	0	(1)	0	18,309	18,308	0	0	0
2023447	SAN DIEGO	CA		05/26/2017		237,646	0	(24)	0	0	(24)	0	10,965	10,941	0	0	0
2023722	WASHINGTON	DC		05/26/2017		572,583	0	(121)	0	0	(121)	0	17,147	17,026	0	0	0
2023761	CHANDLER	AZ		05/26/2017		394,057	0	(16)	0	0	(16)	0	12,407	12,391	0	0	0
2023767	TROY	VA		05/26/2017		422,750	0	(170)	0	0	(170)	0	24,682	24,512	0	0	0
2023779	SAN ANTONIO	TX		05/26/2017		427,973	0	(22)	0	0	(22)	0	19,562	19,540	0	0	0
2023838	SOUTH SAN FRANCISCO	CA		04/18/2018		462,676	0	(76)	0	0	(76)	0	11,578	11,503	0	0	0
2023851	PARK CITY	UT		04/18/2018		420,111	0	(206)	0	0	(206)	0	33,790	33,584	0	0	0
2023896	MOORESVILLE	NC		05/26/2017		645,540	0	(99)	0	0	(99)	0	19,371	19,273	0	0	0
2023902	ORLANDO	FL		05/26/2017		262,272	0	(103)	0	0	(103)	0	32,689	32,586	0	0	0
2023948	CHICAGO	IL		04/18/2018		290,730	0	(67)	0	0	(67)	0	42,993	42,926	0	0	0
2023949	MIAMI	FL		05/26/2017		414,018	0	(223)	0	0	(223)	0	54,191	53,968	0	0	0
2024018	EDMOND	OK		05/26/2017		831,471	0	(259)	0	0	(259)	0	23,999	23,739	0	0	0
2024030	ROSWELL	GA		04/18/2018		462,814	0	(67)	0	0	(67)	0	15,229	15,161	0	0	0
2024080	SAN ANTONIO	TX		05/26/2017		409,754	0	(84)	0	0	(84)	0	12,726	12,641	0	0	0
2024091	WILLIAMSBURG	VA		05/26/2017		405,700	0	(47)	0	0	(47)	0	13,805	13,758	0	0	0
2024178	WHEATON	IL		05/26/2017		653,059	0	(173)	0	0	(173)	0	31,021	30,848	0	0	0
2024230	ALEXANDRIA	VA		05/26/2017		564,428	0	(109)	0	0	(109)	0	16,290	16,181	0	0	0
2024242	WESTLAKE VILLAGE	CA		12/23/2022		372,202	0	1,734	0	0	1,734	0	34,656	36,389	0	0	0
2024343	MORGAN HILL	CA		05/26/2017		583,032	0	(114)	0	0	(114)	0	17,672	17,558	0	0	0
2024378	OAKLAND	CA		05/26/2017		705,488	0	(74)	0	0	(74)	0	20,927	20,852	0	0	0
2024388	SEATTLE	WA		05/26/2017		523,182	0	(41)	0	0	(41)	0	16,555	16,514	0	0	0
2024404	ISSAQUAH	WA		05/26/2017		392,600	0	(148)	0	0	(148)	0	29,875	29,727	0	0	0
2024406	SPARKS GLENCOE	MD		04/18/2018		471,099	0	(86)	0	0	(86)	0	29,274	29,188	0	0	0
2024408	MOUNTAIN BROOK	AL		04/18/2018		317,860	0	(89)	0	0	(89)	0	35,542	35,453	0	0	0
2024417	WEXFORD	PA		04/18/2018		560,774	0	(52)	0	0	(52)	0	18,257	18,205	0	0	0
2024421	MOORESVILLE	NC		04/18/2018		385,334	0	(107)	0	0	(107)	0	21,597	21,489	0	0	0
2024439	ARVADA	CO		04/18/2018		520,959	0	(60)	0	0	(60)	0	15,887	15,828	0	0	0
2024470	ALBUQUERQUE	NM		04/18/2018		474,735	0	(86)	0	0	(86)	0	17,263	17,177	0	0	0
2024471	LITTLETON	CO		04/18/2018		489,802	0	(45)	0	0	(45)	0	15,082	15,037	0	0	0
2024473	CUMMING	GA		04/18/2018		474,917	0	33	0	0	33	0	14,788	14,820	0	0	0
2024479	TOPANGA	CA		04/18/2018		735,429	0	(89)	0	0	(89)	0	25,304	25,215	0	0	0
2024492	WEST JEFFERSON	OH		12/23/2022		432,469	0	1,209	0	0	1,209	0	14,398	15,606	0	0	0
2024616	MERCER ISLAND	WA		05/26/2017		584,281	0	(126)	0	0	(126)	0	18,638	18,512	0	0	0
2024636	PHILADELPHIA	PA		04/18/2018		423,565	0	(114)	0	0	(114)	0	13,144	13,030	0	0	0
2024642	BELLEVUE	WA		05/26/2017		730,327	0	(9)	0	0	(9)	0	22,680	22,671	0	0	0
2024662	LITTLETON	CO		05/26/2017		642,432	0	(150)	0	0	(150)	0	29,110	28,961	0	0	0
2024668	MOUNT PLEASANT	SC		04/18/2018		464,413	0	(209)	0	0	(209)	0	40,670	40,461	0	0	0
2024688	MT PLEASANT	SC		05/26/2017		560,699	0	(102)	0	0	(102)	0	13,533	13,431	0	0	0
2024691	LEESBURG	VA		04/18/2018		182,262	0	(82)	0	0	(82)	0	38,858	38,776	0	0	0
2024692	GREAT FALLS	VA		05/26/2017		806,958	0	(202)	0	0	(202)	0	46,491	46,289	0	0	0
2024707	MANTECA	CA		05/26/2017		424,081	0	24	0	0	24	0	12,817	12,842	0	0	0
2024747	MIAMI	FL		05/26/2017		456,331	0	0	0	0	0	0	14,039	14,039	0	0	0
2024754	FAIRFAX	VA		04/18/2018		600,844	0	(52)	0	0	(52)	0	18,341	18,289	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2024765	SAN FRANCISCO	CA		04/18/2018		547,254	0	(144)	0	0	(144)	0	16,606	16,461	0	0	0
2024779	ENCINITAS	CA		05/26/2017		395,378	0	(97)	0	0	(97)	0	51,723	51,626	0	0	0
2024782	CARY	NC		04/18/2018		458,267	0	(112)	0	0	(112)	0	15,123	15,011	0	0	0
2024798	WESTMONT	IL		04/18/2018		214,302	0	(139)	0	0	(139)	0	46,428	46,288	0	0	0
2024802	PALM DESERT	CA		05/26/2017		450,875	0	(126)	0	0	(126)	0	13,712	13,586	0	0	0
2024817	SAN JOSE	CA		05/26/2017		399,577	0	(180)	0	0	(180)	0	15,123	14,943	0	0	0
2024859	MAHWAH	NJ		12/23/2022		464,029	0	1,471	0	0	1,471	0	15,759	17,230	0	0	0
2024883	SAN RAMON	CA		04/18/2018		367,731	0	(129)	0	0	(129)	0	14,966	14,836	0	0	0
2024884	GILROY	CA		04/18/2018		527,633	0	(183)	0	0	(183)	0	22,870	22,687	0	0	0
2024931	GOLETA	CA		12/23/2022		556,930	0	1,925	0	0	1,925	0	18,916	20,842	0	0	0
2024989	BROOKHAVEN	GA		12/23/2022		395,290	0	2,194	0	0	2,194	0	24,205	26,399	0	0	0
2025105	STOCKBRIDGE	MA		12/23/2022		527,916	0	1,475	0	0	1,475	0	17,487	18,962	0	0	0
2025121	LARGO	FL		12/23/2022		336,294	0	1,563	0	0	1,563	0	16,412	17,976	0	0	0
2025172	MEDFIELD	MA		12/23/2022		397,940	0	1,112	0	0	1,112	0	13,248	14,360	0	0	0
2025234	SAINT JOHNS	FL		05/26/2017		373,243	0	2	0	0	2	0	11,598	11,601	0	0	0
2025245	IRVINE	CA		04/18/2018		585,708	0	(123)	0	0	(123)	0	17,735	17,612	0	0	0
2025263	WASHINGTON	DC		04/18/2018		434,929	0	(97)	0	0	(97)	0	12,661	12,564	0	0	0
2025293	WASHINGTON	DC		04/18/2018		448,323	0	(59)	0	0	(59)	0	14,480	14,421	0	0	0
2025401	WASHINGTON	DC		04/18/2018		536,069	0	(133)	0	0	(133)	0	17,561	17,428	0	0	0
2025442	ST DAVIDS	PA		05/26/2017		734,990	0	(135)	0	0	(135)	0	28,915	28,779	0	0	0
2025451	COPPELL	TX		05/26/2017		667,151	0	(124)	0	0	(124)	0	19,957	19,833	0	0	0
2025456	SAN JOSE	CA		04/18/2018		571,820	0	(114)	0	0	(114)	0	17,037	16,923	0	0	0
2025631	DENVER	CO		04/18/2018		349,511	0	(100)	0	0	(100)	0	46,465	46,365	0	0	0
2025635	ALEXANDRIA	VA		04/18/2018		892,478	0	0	0	0	0	0	18,735	18,735	0	0	0
2025643	FORT MILL	SC		04/18/2018		628,775	0	(106)	0	0	(106)	0	19,035	18,929	0	0	0
2025653	JURUPA VALLEY	CA		04/18/2018		431,705	0	(37)	0	0	(37)	0	14,216	14,179	0	0	0
2025668	SCOTTSDALE	AZ		04/18/2018		387,472	0	(59)	0	0	(59)	0	10,624	10,565	0	0	0
2025703	DOYLESTOWN	PA		12/23/2022		314,999	0	876	0	0	876	0	13,628	14,503	0	0	0
2025727	SKOKIE	IL		04/18/2018		391,484	0	(91)	0	0	(91)	0	12,219	12,127	0	0	0
2025791	SAINT AUGUSTINE	FL		05/26/2017		424,811	0	0	0	0	0	0	13,504	13,504	0	0	0
2025807	LIVERMORE	CA		04/18/2018		506,482	0	(202)	0	0	(202)	0	27,998	27,796	0	0	0
2025852	ARROYO GRANDE	CA		04/18/2018		554,530	0	(138)	0	0	(138)	0	16,540	16,402	0	0	0
2025860	SUN VALLEY AREA	CA		04/18/2018		844,765	0	(174)	0	0	(174)	0	24,857	24,682	0	0	0
2025875	MOORESTOWN	NJ		04/18/2018		444,151	0	(81)	0	0	(81)	0	14,255	14,174	0	0	0
2025878	CHEVY CHASE	MD		05/26/2017		834,581	0	(108)	0	0	(108)	0	25,082	24,974	0	0	0
2025908	PARK RIDGE	IL		05/26/2017		521,745	0	(98)	0	0	(98)	0	15,767	15,668	0	0	0
2025920	PORTLAND	OR		05/26/2017		529,929	0	(82)	0	0	(82)	0	16,050	15,969	0	0	0
2025955	TRUCKEE	CA		04/18/2018		401,539	0	(158)	0	0	(158)	0	29,450	29,292	0	0	0
2025958	ELLICOTT CITY	MD		05/26/2017		471,150	0	(11)	0	0	(11)	0	14,547	14,536	0	0	0
2025962	JUPITER	FL		04/18/2018		600,198	0	(160)	0	0	(160)	0	17,211	17,051	0	0	0
2025980	MOUNT PLEASANT	SC		04/18/2018		365,681	0	(127)	0	0	(127)	0	15,213	15,085	0	0	0
2026029	BETHANY BEACH	DE		04/18/2018		462,600	0	(119)	0	0	(119)	0	13,963	13,844	0	0	0
2026090	PLANTATION	FL		05/26/2017		358,954	0	(67)	0	0	(67)	0	11,036	10,969	0	0	0
2026091	TROY	MI		04/18/2018		514,930	0	(78)	0	0	(78)	0	20,882	20,803	0	0	0
2026125	PORTLAND	OR		05/26/2017		475,796	0	(111)	0	0	(111)	0	24,211	24,100	0	0	0
2026140	LAKEWOOD	CO		05/26/2017		436,902	0	(141)	0	0	(141)	0	20,265	20,124	0	0	0
2026145	LOVETTSVILLE	VA		04/18/2018		574,944	0	(141)	0	0	(141)	0	17,198	17,057	0	0	0
2026206	EVANSTON	IL		04/18/2018		537,735	0	(111)	0	0	(111)	0	15,927	15,816	0	0	0
2026330	NORTHBROOK	IL		04/18/2018		403,270	0	3	0	0	3	0	12,281	12,284	0	0	0
2026357	SAN DIEGO	CA		05/26/2017		746,558	0	(133)	0	0	(133)	0	22,468	22,335	0	0	0
2026361	LAS VEGAS	NV		04/18/2018		814,189	0	(172)	0	0	(172)	0	39,887	39,716	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2026370	TOMBALL	TX		05/26/2017		535,552	0	(83)	0	0	(83)	0	25,698	25,615	0	0	0
2026414	WASHINGTON	DC		05/26/2017		521,424	0	(88)	0	0	(88)	0	15,697	15,609	0	0	0
2026552	MYRTLE BEACH	SC		05/26/2017		716,415	0	(103)	0	0	(103)	0	22,722	22,619	0	0	0
2026599	OCEAN CITY	NJ		05/26/2017		475,631	0	(43)	0	0	(43)	0	14,542	14,499	0	0	0
2026642	BAKERSFIELD	CA		05/26/2017		764,638	0	(3)	0	0	(3)	0	22,896	22,893	0	0	0
2026663	CHICAGO	IL		12/23/2022		379,882	0	1,147	0	0	1,147	0	12,278	13,425	0	0	0
2026685	FRANKLIN	TN		12/23/2022		539,824	0	1,380	0	0	1,380	0	19,034	20,414	0	0	0
2026694	VACAVILLE	CA		12/23/2022		521,345	0	1,459	0	0	1,459	0	17,383	18,842	0	0	0
2026720	COLUMBIA	MD		12/23/2022		396,198	0	1,107	0	0	1,107	0	13,190	14,297	0	0	0
2026721	ROSWELL	GA		12/23/2022		334,695	0	1,183	0	0	1,183	0	11,537	12,720	0	0	0
2026747	OAK PARK	CA		12/23/2022		459,673	0	1,285	0	0	1,285	0	15,303	16,588	0	0	0
2026782	NEWTON	MA		05/26/2017		181,184	0	(317)	0	0	(317)	0	102,554	102,237	0	0	0
2026885	ALDIE	VA		05/26/2017		447,959	0	(69)	0	0	(69)	0	13,828	13,759	0	0	0
2026894	LONG BEACH	CA		05/26/2017		436,040	0	(37)	0	0	(37)	0	13,362	13,326	0	0	0
2026959	MECHANICSBURG	PA		05/26/2017		377,648	0	(4)	0	0	(4)	0	13,046	13,042	0	0	0
2027009	ORLANDO	FL		05/26/2017		325,327	0	(30)	0	0	(30)	0	15,817	15,787	0	0	0
2027013	SEATTLE	WA		05/26/2017		497,678	0	(6)	0	0	(6)	0	14,980	14,974	0	0	0
2027025	SUWANEE	GA		04/18/2018		518,242	0	69	0	0	69	0	16,148	16,218	0	0	0
2027049	KIRKLAND	WA		05/26/2017		467,497	0	(51)	0	0	(51)	0	14,103	14,051	0	0	0
2027087	DENVER	CO		05/26/2017		452,606	0	(101)	0	0	(101)	0	12,563	12,462	0	0	0
2027095	NORFOLK	MA		12/23/2022		90,148	0	2,773	0	0	2,773	0	24,539	27,312	0	0	0
2027105	WOODINVILLE	WA		05/26/2017		814,702	0	(51)	0	0	(51)	0	25,788	25,736	0	0	0
2027107	ALEXANDRIA	VA		05/26/2017		530,802	0	(91)	0	0	(91)	0	19,288	19,197	0	0	0
2027120	TARPON SPRINGS	FL		05/26/2017		399,708	0	(41)	0	0	(41)	0	19,675	19,634	0	0	0
2027161	TRACY	CA		12/23/2022		413,036	0	1,294	0	0	1,294	0	14,636	15,930	0	0	0
2027178	TUCSON	AZ		05/26/2017		652,725	0	(130)	0	0	(130)	0	18,655	18,525	0	0	0
2027227	SAMMAMISH	WA		05/26/2017		580,319	0	2	0	0	2	0	19,849	19,851	0	0	0
2027234	HAMPTON FALLS	NH		11/21/2019		130,870	0	(172)	0	0	(172)	0	43,939	43,767	0	0	0
2027264	ATLANTA	GA		04/18/2018		524,044	0	(87)	0	0	(87)	0	16,555	16,468	0	0	0
2027276	WASHINGTON	DC		05/26/2017		427,361	0	(84)	0	0	(84)	0	12,863	12,779	0	0	0
2027282	KAILUA	HI		05/26/2017		820,496	0	(90)	0	0	(90)	0	24,346	24,256	0	0	0
2027425	HAYWARD	CA		05/26/2017		554,902	0	74	0	0	74	0	17,037	17,111	0	0	0
2027469	GEORGETOWN	TX		12/23/2022		76,451	0	290	0	0	290	0	5,460	5,750	0	0	0
2027517	WASHINGTON	DC		04/18/2018		683,446	0	(43)	0	0	(43)	0	21,988	21,945	0	0	0
2027578	RALEIGH	NC		05/26/2017		448,027	0	(18)	0	0	(18)	0	12,891	12,873	0	0	0
2027929	RYDAL	PA		05/26/2017		599,244	0	(67)	0	0	(67)	0	16,064	15,997	0	0	0
2027984	NASHVILLE	TN		05/26/2017		473,660	0	(38)	0	0	(38)	0	13,313	13,275	0	0	0
2027997	WAXHAW	NC		05/26/2017		362,617	0	15	0	0	15	0	10,805	10,820	0	0	0
2028107	INVER GROVE HEIGHTS	MN		04/18/2018		431,910	0	(12)	0	0	(12)	0	13,673	13,661	0	0	0
2028245	CARY	NC		05/26/2017		639,129	0	(43)	0	0	(43)	0	17,337	17,294	0	0	0
2028299	COLLEYVILLE	TX		05/26/2017		579,828	0	299	0	0	299	0	18,104	18,403	0	0	0
2028433	REDWOOD CITY	CA		04/18/2018		363,991	0	(74)	0	0	(74)	0	12,724	12,651	0	0	0
2028558	SPRINGFIELD	VA		05/26/2017		480,479	0	(41)	0	0	(41)	0	13,941	13,900	0	0	0
2029012	PROVO	UT		05/26/2017		646,497	0	(28)	0	0	(28)	0	18,653	18,625	0	0	0
2029083	FAIR OAKS	CA		05/26/2017		552,644	0	(60)	0	0	(60)	0	14,641	14,581	0	0	0
2029474	ARROYO GRANDE	CA		05/26/2017		514,693	0	(527)	0	0	(527)	0	118,384	117,857	0	0	0
2029520	TALLAHASSEE	FL		05/26/2017		399,349	0	(30)	0	0	(30)	0	18,594	18,564	0	0	0
2029665	RANCHO CUCAMONGA	CA		05/26/2017		616,476	0	(80)	0	0	(80)	0	15,957	15,877	0	0	0
2029848	DECATUR	GA		04/18/2018		462,414	0	24	0	0	24	0	12,841	12,865	0	0	0
2029908	SOUTH BARRINGTON	IL		05/26/2017		663,415	0	(116)	0	0	(116)	0	17,530	17,414	0	0	0
2029915	ATLANTA	GA		04/18/2018		423,437	0	(10)	0	0	(10)	0	17,638	17,628	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2030111	NEWNAN	GA		04/18/2018		405,285	0	(55)	0	0	(55)	0	16,127	16,071	0	0	0
2030193	SAN DIEGO	CA		04/18/2018		716,573	0	(64)	0	0	(64)	0	19,184	19,120	0	0	0
2030920	BAKERSFIELD	CA		05/26/2017		450,600	0	0	0	0	0	0	9,482	9,482	0	0	0
2031350	ATLANTA	GA		12/23/2022		430,067	0	882	0	0	882	0	12,977	13,860	0	0	0
2031397	NASHVILLE	TN		04/18/2018		480,332	0	(507)	0	0	(507)	0	106,179	105,672	0	0	0
3113372	SUWANEE	GA		04/18/2018		423,207	0	(57)	0	0	(57)	0	11,003	10,946	0	0	0
3113524	SUWANEE	GA		04/18/2018		462,424	0	0	0	0	0	0	12,682	12,682	0	0	0
3113782	HUDDLESTON	VA		04/18/2018		380,416	0	(166)	0	0	(166)	0	37,594	37,429	0	0	0
3113795	CEDAR PARK	TX		04/18/2018		457,335	0	25	0	0	25	0	14,804	14,829	0	0	0
3113872	WASHINGTON	DC		12/23/2022		492,309	0	875	0	0	875	0	11,889	12,764	0	0	0
3113925	PORTLAND	OR		12/23/2022		361,655	0	790	0	0	790	0	10,813	11,603	0	0	0
3113937	PEMBROKE PINES	FL		04/18/2018		469,834	0	11	0	0	11	0	12,159	12,170	0	0	0
3113959	ATLANTA	GA		12/23/2022		360,294	0	1,059	0	0	1,059	0	11,319	12,378	0	0	0
3113970	SCITUATE	MA		12/23/2022		388,175	0	704	0	0	704	0	11,070	11,774	0	0	0
3114012	ONTARIO	CA		04/18/2018		431,044	0	(113)	0	0	(113)	0	14,405	14,291	0	0	0
3114051	PHOENIX	AZ		04/18/2018		425,961	0	(94)	0	0	(94)	0	11,378	11,284	0	0	0
3114208	ARLINGTON	VA		12/23/2022		394,733	0	904	0	0	904	0	11,895	12,799	0	0	0
3114526	REDONDO BEACH	CA		04/18/2018		604,498	0	(164)	0	0	(164)	0	18,288	18,123	0	0	0
3114900	SEATTLE	WA		12/23/2022		162,594	0	4,814	0	0	4,814	0	61,041	65,855	0	0	0
3114969	ARLINGTON	VA		12/23/2022		593,585	0	1,317	0	0	1,317	0	17,408	18,725	0	0	0
3115017	ATLANTA	GA		12/23/2022		438,890	0	887	0	0	887	0	13,872	14,759	0	0	0
3115040	CLIO	CA		12/23/2022		325,149	0	1,278	0	0	1,278	0	20,768	22,047	0	0	0
3115050	MOUNT PLEASANT	SC		12/23/2022		233,237	0	1,662	0	0	1,662	0	28,217	29,879	0	0	0
3115130	ATLANTA	GA		12/23/2022		407,448	0	1,075	0	0	1,075	0	12,475	13,550	0	0	0
3115280	UPLAND	CA		12/23/2022		484,522	0	1,417	0	0	1,417	0	19,046	20,463	0	0	0
3115339	MIRAMAR	FL		12/23/2022		418,781	0	836	0	0	836	0	12,008	12,845	0	0	0
3115581	FRANKLIN	TN		04/18/2018		662,421	0	(112)	0	0	(112)	0	17,815	17,703	0	0	0
3115625	AUSTIN	TX		04/18/2018		884,639	0	(223)	0	0	(223)	0	22,830	22,608	0	0	0
3115670	LOS ANGELES	CA		12/23/2022		473,406	0	947	0	0	947	0	13,548	14,495	0	0	0
3115713	NEWPORT NEWS	VA		04/18/2018		442,647	0	(183)	0	0	(183)	0	18,300	18,117	0	0	0
3115721	VANCOUVER	WA		04/18/2018		432,593	0	(84)	0	0	(84)	0	12,573	12,489	0	0	0
3115728	BRECKSVILLE	OH		04/18/2018		440,537	0	(35)	0	0	(35)	0	12,102	12,067	0	0	0
3115731	CHINO	CA		04/18/2018		527,895	0	(108)	0	0	(108)	0	12,981	12,873	0	0	0
3115768	FAIRFAX	CA		04/18/2018		615,751	0	(179)	0	0	(179)	0	17,623	17,444	0	0	0
3115795	DRAPER	UT		04/18/2018		366,506	0	(83)	0	0	(83)	0	23,346	23,264	0	0	0
3115799	MOUNT PLEASANT	SC		04/18/2018		446,910	0	(101)	0	0	(101)	0	11,923	11,822	0	0	0
3115807	RIVERSIDE	CT		04/18/2018		534,266	0	(144)	0	0	(144)	0	14,004	13,860	0	0	0
3115814	INDEPENDENCE	OH		04/18/2018		99,006	0	(12)	0	0	(12)	0	19,303	19,291	0	0	0
3115828	AUSTIN	TX		04/18/2018		436,619	0	(40)	0	0	(40)	0	11,898	11,858	0	0	0
3115830	HENDERSON	NV		04/18/2018		553,135	0	(93)	0	0	(93)	0	17,105	17,012	0	0	0
3115839	DALLAS	TX		04/18/2018		127,129	0	(36)	0	0	(36)	0	24,165	24,130	0	0	0
3115858	CARMICHAEL	CA		12/23/2022		426,776	0	803	0	0	803	0	13,174	13,977	0	0	0
3115890	SANTA FE	NM		12/23/2022		414,254	0	1,658	0	0	1,658	0	26,434	28,092	0	0	0
3115893	BROOKHAVEN	GA		12/23/2022		585,846	0	1,631	0	0	1,631	0	18,720	20,351	0	0	0
3115897	MANZANITA	OR		12/23/2022		587,394	0	1,308	0	0	1,308	0	17,231	18,539	0	0	0
3115899	DECATUR	GA		12/23/2022		314,913	0	13,374	0	0	13,374	0	104,273	117,647	0	0	0
3115904	ATLANTA	GA		04/18/2018		398,799	0	(54)	0	0	(54)	0	10,790	10,736	0	0	0
3116301	LAYTON	UT		04/18/2018		843,210	0	(157)	0	0	(157)	0	25,506	25,349	0	0	0
3116601	SALT LAKE CITY	UT		12/23/2022		327,660	0	853	0	0	853	0	9,737	10,591	0	0	0
3118234	KATY	TX		07/06/2018		784,309	0	(100)	0	0	(100)	0	19,596	19,497	0	0	0
3118316	BRENTWOOD	TN		12/23/2022		394,199	0	689	0	0	689	0	10,798	11,487	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3118360	CARTHAGE	NC		08/15/2018		374,765	0	97	0	0	97	0	85,636	85,734	0	0	0
3118418	LAS VEGAS	NV		12/23/2022		438,067	0	739	0	0	739	0	11,615	12,354	0	0	0
3118421	LOS ANGELES	CA		07/16/2018		772,003	0	(162)	0	0	(162)	0	18,346	18,184	0	0	0
3118480	BROOKLYN	NY		12/23/2022		449,753	0	697	0	0	697	0	11,678	12,375	0	0	0
3118500	EXCELSIOR	MN		08/01/2018		532,413	0	(83)	0	0	(83)	0	15,232	15,149	0	0	0
3118573	EL DORADO HILLS	CA		08/03/2018		487,832	0	29	0	0	29	0	17,762	17,792	0	0	0
3118601	MINNEAPOLIS	MN		07/31/2018		500,927	0	(82)	0	0	(82)	0	11,728	11,646	0	0	0
3119035	JERICHO	NY		07/31/2018		894,141	0	(399)	0	0	(399)	0	34,459	34,060	0	0	0
3120247	JOHNS CREEK	GA		12/23/2022		573,071	0	1,984	0	0	1,984	0	31,568	33,552	0	0	0
3120327	LOS ANGELES	CA		12/23/2022		397,485	0	1,383	0	0	1,383	0	21,749	23,132	0	0	0
3120863	BROOKLYN	NY		10/11/2019		538,611	0	(155)	0	0	(155)	0	29,984	29,829	0	0	0
3121092	LA JOLLA	CA		12/23/2022		465,041	0	729	0	0	729	0	11,406	12,134	0	0	0
3121126	OLD BETHPAGE	NY		08/27/2019		449,911	0	(235)	0	0	(235)	0	28,156	27,921	0	0	0
3121174	HOWARD BEACH	NY		08/26/2019		505,452	0	(61)	0	0	(61)	0	12,489	12,427	0	0	0
3121297	FLOWER MOUND	TX		09/10/2019		443,302	0	(17)	0	0	(17)	0	39,042	39,024	0	0	0
3121365	CARMEL	NY		09/12/2019		461,352	0	(104)	0	0	(104)	0	17,243	17,140	0	0	0
3121387	BROOKLYN	NY		12/23/2022		704,477	0	1,527	0	0	1,527	0	18,868	20,395	0	0	0
3121739	ROSLYN HEIGHTS	NY		10/24/2019		500,422	0	(68)	0	0	(68)	0	12,183	12,115	0	0	0
3121848	EARLYSVILLE	VA		10/10/2019		802,368	0	(134)	0	0	(134)	0	45,134	45,000	0	0	0
3121883	CHANDLER	AZ		10/09/2019		484,149	0	(279)	0	0	(279)	0	37,286	37,007	0	0	0
3121952	PENN VALLEY	PA		11/07/2019		475,753	0	(154)	0	0	(154)	0	44,703	44,549	0	0	0
3122043	TULSA	OK		11/07/2019		724,856	0	(294)	0	0	(294)	0	61,937	61,642	0	0	0
3122135	OLD WESTBURY	NY		08/10/2021		1,189,747	0	(155)	0	0	(155)	0	38,115	37,960	0	0	0
3122300	GLENMOORE	PA		11/12/2019		609,150	0	(91)	0	0	(91)	0	56,482	56,391	0	0	0
3122343	SANTA CRUZ	CA		12/23/2022		453,251	0	970	0	0	970	0	11,909	12,879	0	0	0
3122590	OAKLAND	CA		12/13/2019		496,000	0	(64)	0	0	(64)	0	18,423	18,359	0	0	0
3122662	FRANKLIN	TN		12/23/2022		798,078	0	1,882	0	0	1,882	0	21,516	23,398	0	0	0
3122943	SANTA ANA	CA		12/23/2022		505,310	0	973	0	0	973	0	11,149	12,122	0	0	0
3123209	TURNER	OR		12/23/2022		668,534	0	930	0	0	930	0	10,004	10,935	0	0	0
3123312	SEATTLE	WA		01/23/2020		551,854	0	26	0	0	26	0	13,778	13,804	0	0	0
3123397	ATLANTA	GA		12/23/2022		457,564	0	971	0	0	971	0	12,002	12,973	0	0	0
3123562	HOUSTON	TX		03/03/2020		679,895	0	(109)	0	0	(109)	0	18,409	18,300	0	0	0
3123698	SARASOTA	FL		12/23/2022		538,203	0	3,327	0	0	3,327	0	50,882	54,208	0	0	0
3123727	WOODLAND HILLS AREA	CA		04/09/2020		740,542	0	(119)	0	0	(119)	0	17,409	17,290	0	0	0
3123899	BIRMINGHAM	AL		12/23/2022		481,751	0	1,106	0	0	1,106	0	12,745	13,851	0	0	0
3124036	TREASURE ISLAND	FL		03/05/2020		1,079,062	0	(307)	0	0	(307)	0	88,774	88,467	0	0	0
3124202	BOULDER CREEK	CA		08/10/2021		564,026	0	(211)	0	0	(211)	0	15,546	15,335	0	0	0
3124371	HAPPY VALLEY	OR		08/10/2021		816,980	0	(266)	0	0	(266)	0	24,398	24,133	0	0	0
3124416	SEATTLE	WA		05/08/2020		577,407	0	(92)	0	0	(92)	0	52,168	52,076	0	0	0
3124507	WOODBINE	MD		12/23/2022		403,769	0	3,074	0	0	3,074	0	43,978	47,053	0	0	0
3124610	SYKESVILLE	MD		06/16/2020		574,825	0	(286)	0	0	(286)	0	48,088	47,802	0	0	0
3124619	HOUSTON	TX		05/19/2020		477,009	0	(132)	0	0	(132)	0	40,037	39,905	0	0	0
3125331	DALLAS	TX		12/23/2022		663,415	0	2,110	0	0	2,110	0	18,737	20,847	0	0	0
3125758	ROSLYN	NY		07/20/2021		886,667	0	(10)	0	0	(10)	0	22,562	22,552	0	0	0
3125862	SARASOTA	FL		12/23/2022		635,259	0	2,048	0	0	2,048	0	18,327	20,375	0	0	0
3126181	ALAMO	CA		01/26/2021		886,953	0	(203)	0	0	(203)	0	24,200	23,997	0	0	0
3126196	DELRAY BEACH	FL		05/21/2021		940,446	0	(94)	0	0	(94)	0	73,990	73,896	0	0	0
3126197	PHOENIX	AZ		12/14/2020		867,995	0	(100)	0	0	(100)	0	22,786	22,686	0	0	0
3126200	PHOENIX	AZ		12/14/2020		896,938	0	(228)	0	0	(228)	0	29,621	29,393	0	0	0
3126204	BERWYN	PA		02/24/2021		393,956	0	(102)	0	0	(102)	0	36,199	36,097	0	0	0
3126205	NEWTOWN SQUARE	PA		03/17/2021		510,523	0	(84)	0	0	(84)	0	15,631	15,547	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3126226	OAKTON	VA		02/24/2021		728,136	0	(105)	0	0	(105)	0	19,298	19,193	0	0	0
3126230	ALBUQUERQUE	NM		12/14/2020		826,328	0	(964)	0	0	(964)	0	85,077	84,113	0	0	0
3126248	PHOENIX	AZ		12/14/2020		910,546	0	(217)	0	0	(217)	0	22,443	22,227	0	0	0
3126255	COTATI	CA		01/26/2021		784,740	0	(52)	0	0	(52)	0	20,899	20,847	0	0	0
3126258	LAKE OSWEGO	OR		01/26/2021		732,485	0	(81)	0	0	(81)	0	18,863	18,782	0	0	0
3126259	LA JOLLA	CA		02/24/2021		1,165,039	0	(191)	0	0	(191)	0	29,187	28,996	0	0	0
3126263	LOS ALTOS	CA		12/14/2020		862,562	0	(195)	0	0	(195)	0	24,065	23,870	0	0	0
3126280	BRENTWOOD	TN		01/26/2021		776,031	0	(121)	0	0	(121)	0	19,891	19,770	0	0	0
3126281	GLENDORA	CA		12/14/2020		827,582	0	(117)	0	0	(117)	0	21,604	21,487	0	0	0
3126298	GARDEN CITY	NY		05/17/2021		891,682	0	(152)	0	0	(152)	0	22,333	22,180	0	0	0
3126305	ROSWELL	GA		03/17/2021		594,421	0	2	0	0	2	0	18,662	18,664	0	0	0
3126308	SAN JUAN CAPISTRANO	CA		03/17/2021		941,252	0	(165)	0	0	(165)	0	23,150	22,985	0	0	0
3126319	PACIFIC PALISADES	CA		01/26/2021		1,095,357	0	(160)	0	0	(160)	0	33,760	33,600	0	0	0
3126321	CLAYTON	CA		02/24/2021		768,888	0	(78)	0	0	(78)	0	32,907	32,829	0	0	0
3126335	SAN FRANCISCO	CA		02/24/2021		864,585	0	(184)	0	0	(184)	0	22,018	21,834	0	0	0
3126347	LOS ANGELES	CA		12/14/2020		899,322	0	(203)	0	0	(203)	0	22,987	22,783	0	0	0
3126348	SEAL BEACH	CA		02/24/2021		1,117,343	0	(165)	0	0	(165)	0	29,028	28,863	0	0	0
3126354	CALABASAS	CA		02/24/2021		843,515	0	(135)	0	0	(135)	0	24,176	24,041	0	0	0
3126361	SEATTLE	WA		03/17/2021		545,113	0	(115)	0	0	(115)	0	33,113	32,998	0	0	0
3126366	WALNUT CREEK	CA		01/26/2021		865,739	0	(134)	0	0	(134)	0	22,635	22,501	0	0	0
3126368	PHILADELPHIA	PA		05/25/2021		546,672	0	(71)	0	0	(71)	0	14,020	13,950	0	0	0
3126371	PHILADELPHIA	PA		03/17/2021		491,710	0	(33)	0	0	(33)	0	12,648	12,616	0	0	0
3126375	VIENNA	VA		02/24/2021		1,062,097	0	(175)	0	0	(175)	0	29,943	29,768	0	0	0
3126377	SEATTLE	WA		03/17/2021		970,463	0	(67)	0	0	(67)	0	25,149	25,082	0	0	0
3126396	SEVERNA PARK	MD		01/26/2021		634,282	0	(157)	0	0	(157)	0	16,228	16,071	0	0	0
3126398	ATLANTA	GA		03/30/2021		750,884	0	(82)	0	0	(82)	0	19,193	19,111	0	0	0
3126408	NOLENSVILLE	TN		12/14/2020		637,614	0	(122)	0	0	(122)	0	20,403	20,281	0	0	0
3126409	REXBURG	ID		02/24/2021		610,071	0	(195)	0	0	(195)	0	18,444	18,249	0	0	0
3126413	BOULDER	CO		01/26/2021		805,013	0	(125)	0	0	(125)	0	20,674	20,549	0	0	0
3126428	FELTON	CA		01/26/2021		1,263,103	0	(237)	0	0	(237)	0	29,549	29,312	0	0	0
3126439	OKLAHOMA CITY	OK		02/24/2021		911,448	0	(103)	0	0	(103)	0	23,712	23,609	0	0	0
3126457	PORTLAND	OR		03/17/2021		788,378	0	(66)	0	0	(66)	0	20,534	20,467	0	0	0
3126476	ALAMO	CA		01/26/2021		857,430	0	(193)	0	0	(193)	0	21,917	21,724	0	0	0
3126479	ENCINITAS	CA		03/17/2021		1,176,421	0	(51)	0	0	(51)	0	30,149	30,098	0	0	0
3126483	HADDONFIELD	NJ		04/22/2021		526,642	0	(45)	0	0	(45)	0	13,653	13,608	0	0	0
3126485	BETHESDA	MD		03/17/2021		1,390,275	0	(332)	0	0	(332)	0	39,175	38,843	0	0	0
3126513	SAN DIEGO	CA		01/26/2021		835,601	0	(158)	0	0	(158)	0	21,773	21,616	0	0	0
3126516	CARLSBAD	CA		01/26/2021		726,313	0	(185)	0	0	(185)	0	18,543	18,358	0	0	0
3126517	SAN MATEO	CA		03/17/2021		1,037,566	0	(192)	0	0	(192)	0	26,440	26,248	0	0	0
3126519	LOS ANGELES	CA		01/26/2021		704,502	0	(200)	0	0	(200)	0	21,034	20,835	0	0	0
3126520	MORAGA	CA		01/26/2021		742,863	0	(244)	0	0	(244)	0	24,029	23,784	0	0	0
3126523	QUEEN CREEK	AZ		03/25/2021		809,865	0	(89)	0	0	(89)	0	21,121	21,032	0	0	0
3126525	SAN DIEGO	CA		03/25/2021		579,608	0	(48)	0	0	(48)	0	15,028	14,980	0	0	0
3126534	CULVER CITY	CA		12/14/2020		903,075	0	(170)	0	0	(170)	0	23,118	22,948	0	0	0
3126538	LA CANADA FLINTRIDGE	CA		12/14/2020		1,133,517	0	(362)	0	0	(362)	0	34,617	34,254	0	0	0
3126541	SAN MATEO	CA		02/24/2021		975,596	0	(51)	0	0	(51)	0	26,156	26,105	0	0	0
3126547	CULVER CITY	CA		12/14/2020		1,159,447	0	(272)	0	0	(272)	0	32,826	32,554	0	0	0
3126573	WASHINGTON	DC		02/24/2021		1,195,116	0	(192)	0	0	(192)	0	31,035	30,843	0	0	0
3126592	ATLANTA	GA		03/17/2021		982,757	0	(145)	0	0	(145)	0	23,028	22,884	0	0	0
3126599	BLUE BELL	PA		02/24/2021		643,989	0	(142)	0	0	(142)	0	16,388	16,247	0	0	0
3126600	WESTPORT	CT		08/12/2021		1,012,295	0	11	0	0	11	0	24,227	24,238	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3126601	PHOENIX	AZ		12/14/2020		865,331	0	(179)	0	0	(179)	0	22,174	21,996	0	0	0
3126602	LOS ANGELES	CA		02/24/2021		730,003	0	(151)	0	0	(151)	0	18,951	18,801	0	0	0
3126603	VISTA	CA		03/17/2021		723,190	0	(132)	0	0	(132)	0	20,558	20,426	0	0	0
3126609	WOODLAND HILLS	CA		03/08/2021		1,050,687	0	(173)	0	0	(173)	0	37,639	37,466	0	0	0
3126626	TEMECULA	CA		01/26/2021		608,535	0	(129)	0	0	(129)	0	15,067	14,938	0	0	0
3126627	CORONADO	CA		04/27/2021		956,010	0	(71)	0	0	(71)	0	24,879	24,808	0	0	0
3126632	SOUTH PASADENA	CA		01/26/2021		754,159	0	(157)	0	0	(157)	0	18,888	18,731	0	0	0
3126633	SEATTLE	WA		03/17/2021		1,000,908	0	(166)	0	0	(166)	0	25,867	25,701	0	0	0
3126647	COLUMBINE VALLEY	CO		02/24/2021		704,015	0	(95)	0	0	(95)	0	18,553	18,458	0	0	0
3126654	MERION STATION	PA		02/24/2021		539,213	0	(79)	0	0	(79)	0	14,009	13,931	0	0	0
3126660	SANTA MONICA	CA		01/26/2021		847,312	0	(127)	0	0	(127)	0	24,369	24,242	0	0	0
3126665	LAFAYETTE	CA		02/24/2021		861,262	0	(218)	0	0	(218)	0	21,888	21,670	0	0	0
3126671	PORTLAND	OR		03/17/2021		808,530	0	(157)	0	0	(157)	0	23,750	23,593	0	0	0
3126675	LOS ANGELES	CA		02/24/2021		897,346	0	(204)	0	0	(204)	0	23,350	23,146	0	0	0
3126689	REDWOOD CITY	CA		02/24/2021		995,009	0	(230)	0	0	(230)	0	24,859	24,630	0	0	0
3126692	ANNAPOLIS	MD		03/17/2021		778,674	0	(137)	0	0	(137)	0	24,096	23,959	0	0	0
3126696	MEDIA	PA		02/24/2021		679,926	0	(113)	0	0	(113)	0	17,604	17,491	0	0	0
3126698	ANNAPOLIS	MD		01/26/2021		562,927	0	(368)	0	0	(368)	0	39,575	39,206	0	0	0
3126707	SAN JOSE	CA		02/10/2021		786,640	0	(104)	0	0	(104)	0	17,694	17,590	0	0	0
3126711	TAMPA	FL		01/26/2021		574,939	0	(117)	0	0	(117)	0	15,945	15,829	0	0	0
3126720	PINECREST	FL		03/17/2021		679,987	0	(127)	0	0	(127)	0	18,154	18,027	0	0	0
3126721	RANCHO CUCAMONGA	CA		03/17/2021		661,626	0	(139)	0	0	(139)	0	16,843	16,704	0	0	0
3126729	LAKE BLUFF	IL		05/17/2021		608,191	0	(34)	0	0	(34)	0	23,866	23,833	0	0	0
3126733	RIVA	MD		02/24/2021		730,145	0	(172)	0	0	(172)	0	26,424	26,252	0	0	0
3126738	CHEVY CHASE	MD		06/28/2021		982,313	0	(177)	0	0	(177)	0	26,046	25,869	0	0	0
3126751	MONTEREY	CA		03/26/2021		835,401	0	(1)	0	0	(1)	0	25,538	25,537	0	0	0
3126753	BRECKENRIDGE	CO		03/17/2021		1,028,544	0	(167)	0	0	(167)	0	27,300	27,132	0	0	0
3126754	PLEASANTON	CA		04/01/2021		1,247,437	0	(76)	0	0	(76)	0	34,524	34,448	0	0	0
3126759	MIAMI	FL		03/23/2021		625,052	0	(66)	0	0	(66)	0	16,265	16,199	0	0	0
3126765	ARLINGTON	VA		04/22/2021		1,043,357	0	(151)	0	0	(151)	0	27,750	27,600	0	0	0
3126774	HANOVER	MN		02/24/2021		675,828	0	(150)	0	0	(150)	0	16,076	15,926	0	0	0
3126776	EUGENE	OR		12/23/2022		435,315	0	7,684	0	0	7,684	0	91,477	99,161	0	0	0
3126785	MORAGA	CA		02/24/2021		565,172	0	(115)	0	0	(115)	0	21,132	21,017	0	0	0
3126786	PHILADELPHIA	PA		06/29/2021		613,163	0	71	0	0	71	0	16,239	16,310	0	0	0
3126791	PORTLAND	OR		02/24/2021		906,167	0	(150)	0	0	(150)	0	23,527	23,377	0	0	0
3126800	ALAMEDA	CA		12/14/2020		735,862	0	(144)	0	0	(144)	0	18,832	18,688	0	0	0
3126801	SAN DIEGO	CA		01/26/2021		1,071,773	0	(263)	0	0	(263)	0	37,371	37,108	0	0	0
3126816	BETHESDA	MD		03/17/2021		907,220	0	(165)	0	0	(165)	0	21,471	21,306	0	0	0
3126817	WASHINGTON	DC		02/24/2021		848,858	0	(188)	0	0	(188)	0	21,600	21,412	0	0	0
3126819	SEA ISLE CITY	NJ		03/03/2021		580,915	0	(4)	0	0	(4)	0	13,879	13,875	0	0	0
3126828	BAINBRIDGE ISLAND	WA		03/17/2021		937,496	0	(177)	0	0	(177)	0	24,317	24,140	0	0	0
3126830	MADISON	NJ		11/30/2021		823,908	0	(16)	0	0	(16)	0	21,160	21,144	0	0	0
3126873	RANCHO PALOS VERDES	CA		03/17/2021		771,048	0	(406)	0	0	(406)	0	52,901	52,496	0	0	0
3126874	EDINA	MN		03/17/2021		618,942	0	(95)	0	0	(95)	0	16,077	15,982	0	0	0
3126877	LA MESA	CA		03/17/2021		1,050,569	0	(154)	0	0	(154)	0	27,657	27,503	0	0	0
3126908	ODENTON	MD		03/23/2021		523,050	0	(122)	0	0	(122)	0	13,112	12,989	0	0	0
3126921	SOMERVILLE	MA		04/16/2021		691,931	0	(89)	0	0	(89)	0	16,979	16,890	0	0	0
3126926	SANTA CRUZ	CA		03/17/2021		789,132	0	(182)	0	0	(182)	0	20,434	20,252	0	0	0
3126929	LONG BEACH	CA		12/14/2020		796,141	0	(204)	0	0	(204)	0	20,750	20,547	0	0	0
3126930	SANTA CLARA	CA		01/26/2021		905,169	0	(255)	0	0	(255)	0	23,085	22,830	0	0	0
3126942	ALAMO	CA		03/25/2021		1,256,743	0	(189)	0	0	(189)	0	32,552	32,364	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3126948	SANTA ANA	CA		04/20/2021		797,753	0	8	0	0	8	0	18,846	18,855	0	0	0
3126954	MOUNT PLEASANT	SC		03/23/2021		676,366	0	(175)	0	0	(175)	0	18,870	18,695	0	0	0
3126961	CHEVY CHASE	MD		03/23/2021		934,210	0	(98)	0	0	(98)	0	24,310	24,212	0	0	0
3126973	WAXHAW	NC		03/17/2021		505,735	0	(53)	0	0	(53)	0	13,350	13,297	0	0	0
3126974	SCOTTSDALE	AZ		02/24/2021		622,877	0	(103)	0	0	(103)	0	20,007	19,904	0	0	0
3126981	STEVENSVILLE	MD		04/26/2021		607,402	0	(100)	0	0	(100)	0	15,626	15,526	0	0	0
3126982	ISSAQUAH	WA		04/26/2021		742,235	0	(98)	0	0	(98)	0	17,731	17,633	0	0	0
3127015	PHOENIX	AZ		03/17/2021		520,800	0	(69)	0	0	(69)	0	13,496	13,427	0	0	0
3127016	SAN CLEMENTE	CA		02/24/2021		1,366,041	0	(23)	0	0	(23)	0	31,861	31,837	0	0	0
3127020	MAPLETON	UT		04/06/2021		558,517	0	(153)	0	0	(153)	0	24,339	24,185	0	0	0
3127022	BETHESDA	MD		05/17/2021		1,292,274	0	(143)	0	0	(143)	0	33,916	33,772	0	0	0
3127024	STUDIO CITY	CA		01/26/2021		725,281	0	(290)	0	0	(290)	0	36,942	36,652	0	0	0
3127046	OCEAN CITY	NJ		03/26/2021		638,089	0	(87)	0	0	(87)	0	15,721	15,634	0	0	0
3127053	YORBA LINDA	CA		03/17/2021		861,254	0	(212)	0	0	(212)	0	22,562	22,350	0	0	0
3127059	SAN DIEGO	CA		02/24/2021		974,731	0	(210)	0	0	(210)	0	25,256	25,047	0	0	0
3127063	MOUNT PLEASANT	SC		03/17/2021		630,127	0	(156)	0	0	(156)	0	16,253	16,098	0	0	0
3127067	KENSINGTON	MD		03/17/2021		849,052	0	(150)	0	0	(150)	0	22,742	22,591	0	0	0
3127071	SAN FRANCISCO	CA		03/31/2021		921,255	0	(132)	0	0	(132)	0	24,366	24,234	0	0	0
3127073	BROOKHAVEN	GA		03/17/2021		614,069	0	(93)	0	0	(93)	0	17,111	17,019	0	0	0
3127074	LITTLETON	CO		03/17/2021		674,795	0	(178)	0	0	(178)	0	18,097	17,918	0	0	0
3127075	SEVERNA PARK	MD		06/16/2021		1,023,999	0	(66)	0	0	(66)	0	26,809	26,742	0	0	0
3127076	GREENSBORO	NC		04/16/2021		689,671	0	(120)	0	0	(120)	0	18,031	17,911	0	0	0
3127085	REDWOOD CITY	CA		05/21/2021		848,931	0	29	0	0	29	0	22,505	22,534	0	0	0
3127086	BETHESDA	MD		03/23/2021		834,869	0	(170)	0	0	(170)	0	21,930	21,760	0	0	0
3127109	DALLAS	TX		03/23/2021		577,637	0	(119)	0	0	(119)	0	14,639	14,520	0	0	0
3127110	REDWOOD CITY	CA		01/26/2021		850,380	0	(208)	0	0	(208)	0	22,110	21,903	0	0	0
3127114	RIVERSIDE	CA		01/26/2021		610,098	0	(156)	0	0	(156)	0	14,601	14,445	0	0	0
3127129	BERWYN	PA		04/28/2021		713,289	0	(64)	0	0	(64)	0	19,779	19,715	0	0	0
3127131	MINNEAPOLIS	MN		04/19/2021		611,457	0	(90)	0	0	(90)	0	16,169	16,079	0	0	0
3127134	SANTA BARBARA	CA		03/17/2021		1,121,182	0	(174)	0	0	(174)	0	29,507	29,333	0	0	0
3127210	SAN DIEGO	CA		05/04/2021		841,619	0	(156)	0	0	(156)	0	21,775	21,619	0	0	0
3127212	FREMONT	CA		01/26/2021		882,716	0	(182)	0	0	(182)	0	25,555	25,373	0	0	0
3127215	SANTA ANA	CA		04/13/2021		751,870	0	(78)	0	0	(78)	0	19,567	19,489	0	0	0
3127216	SAN FRANCISCO	CA		03/22/2021		860,812	0	(131)	0	0	(131)	0	22,067	21,936	0	0	0
3127217	GILBERT	AZ		03/17/2021		844,044	0	(143)	0	0	(143)	0	21,810	21,667	0	0	0
3127218	LAS VEGAS	NV		03/17/2021		563,895	0	(131)	0	0	(131)	0	24,951	24,820	0	0	0
3127220	MOUNT PLEASANT	SC		03/23/2021		770,568	0	(137)	0	0	(137)	0	18,583	18,446	0	0	0
3127222	BRENTWOOD	TN		03/23/2021		1,204,989	0	(277)	0	0	(277)	0	37,083	36,805	0	0	0
3127223	DAVIDSONVILLE	MD		02/24/2021		638,162	0	(166)	0	0	(166)	0	16,506	16,340	0	0	0
3127232	HIDEOUT	UT		03/23/2021		951,687	0	(446)	0	0	(446)	0	84,675	84,229	0	0	0
3127247	LOTHIAN	MD		03/17/2021		560,706	0	(73)	0	0	(73)	0	13,564	13,491	0	0	0
3127250	PARADISE VALLEY	AZ		02/24/2021		994,852	0	(286)	0	0	(286)	0	29,727	29,441	0	0	0
3127325	PLACERVILLE	CA		04/07/2021		647,041	0	(130)	0	0	(130)	0	16,686	16,556	0	0	0
3127327	ARLINGTON	VA		03/17/2021		900,025	0	(222)	0	0	(222)	0	23,186	22,964	0	0	0
3127328	MILTON	GA		03/26/2021		1,132,067	0	(204)	0	0	(204)	0	32,328	32,123	0	0	0
3127329	FALLS CHURCH	VA		03/17/2021		818,121	0	(168)	0	0	(168)	0	21,109	20,941	0	0	0
3127330	LOS ANGELES	CA		04/12/2021		668,712	0	(200)	0	0	(200)	0	37,065	36,865	0	0	0
3127333	WADMALAW ISLAND	SC		05/10/2021		818,629	0	(111)	0	0	(111)	0	21,010	20,900	0	0	0
3127335	MOUNT PLEASANT	SC		07/22/2021		546,945	0	(102)	0	0	(102)	0	13,720	13,618	0	0	0
3127342	LOS ANGELES	CA		03/18/2021		861,719	0	(196)	0	0	(196)	0	22,697	22,501	0	0	0
3127343	WASHINGTON	DC		03/23/2021		712,858	0	(185)	0	0	(185)	0	18,354	18,169	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3127345	BLUE BELL	PA		04/20/2021		561,795	0	(115)	0	0	(115)	0	17,770	17,655	0	0	0
3127347	NASHVILLE	TN		03/16/2021		567,855	0	(134)	0	0	(134)	0	14,965	14,831	0	0	0
3127356	CANTON	GA		04/01/2021		736,431	0	(246)	0	0	(246)	0	39,111	38,865	0	0	0
3127358	LOS ANGELES	CA		03/31/2021		1,128,335	0	(167)	0	0	(167)	0	27,148	26,981	0	0	0
3127361	BRENTWOOD	CA		03/24/2021		897,693	0	(193)	0	0	(193)	0	23,154	22,962	0	0	0
3127362	AUSTIN	TX		03/05/2021		833,985	0	(182)	0	0	(182)	0	20,152	19,970	0	0	0
3127364	CALABASAS	CA		03/23/2021		1,390,529	0	(271)	0	0	(271)	0	36,539	36,267	0	0	0
3127365	SCOTTSDALE	AZ		03/02/2021		688,424	0	(177)	0	0	(177)	0	17,727	17,550	0	0	0
3127366	ST PETERSBURG	FL		03/17/2021		606,069	0	(113)	0	0	(113)	0	17,071	16,959	0	0	0
3127371	ENCINITAS	CA		04/06/2021		856,472	0	(154)	0	0	(154)	0	22,519	22,365	0	0	0
3127372	SANTA BARBARA	CA		06/16/2021		659,670	0	(67)	0	0	(67)	0	16,635	16,568	0	0	0
3127376	HARRISON	TN		05/03/2021		723,692	0	(59)	0	0	(59)	0	22,457	22,398	0	0	0
3127377	SCOTTSDALE	AZ		04/29/2021		743,319	0	(109)	0	0	(109)	0	19,105	18,995	0	0	0
3127378	VIENNA	VA		04/06/2021		828,648	0	(317)	0	0	(317)	0	38,085	37,769	0	0	0
3127381	SAN FRANCISCO	CA		03/18/2021		839,260	0	(266)	0	0	(266)	0	23,266	23,001	0	0	0
3127387	PACIFIC PALISADES	CA		04/07/2021		1,208,257	0	(286)	0	0	(286)	0	24,522	24,236	0	0	0
3127388	WASHINGTON	DC		03/17/2021		793,927	0	(232)	0	0	(232)	0	20,994	20,762	0	0	0
3127392	WESTLAKE VILLAGE	CA		03/17/2021		833,557	0	(222)	0	0	(222)	0	26,814	26,593	0	0	0
3127393	CHARLESTON	SC		05/20/2021		720,598	0	12	0	0	12	0	18,671	18,683	0	0	0
3127394	SOQUEL	CA		04/15/2021		1,120,799	0	(280)	0	0	(280)	0	34,720	34,439	0	0	0
3127395	LADERA RANCH	CA		03/05/2021		868,086	0	(218)	0	0	(218)	0	24,592	24,375	0	0	0
3127396	SCOTTSDALE	AZ		09/01/2023		682,041	0	(103)	0	0	(103)	0	17,793	17,690	0	0	0
3127397	CARLSBAD	CA		04/14/2021		1,179,877	0	(254)	0	0	(254)	0	31,943	31,689	0	0	0
3127398	VIENNA	VA		05/20/2021		870,287	0	(135)	0	0	(135)	0	22,802	22,667	0	0	0
3127399	EVANSTON	IL		03/22/2021		644,524	0	(125)	0	0	(125)	0	16,267	16,142	0	0	0
3127405	GARDEN CITY	NY		08/26/2021		711,353	0	(90)	0	0	(90)	0	19,582	19,492	0	0	0
3127406	PONTE VEDRA BEACH	FL		02/26/2021		709,316	0	(183)	0	0	(183)	0	18,348	18,165	0	0	0
3127407	EL DORADO HILLS	CA		04/05/2021		671,791	0	(173)	0	0	(173)	0	17,206	17,032	0	0	0
3127411	OCEANSIDE	CA		05/28/2021		1,259,515	0	(245)	0	0	(245)	0	32,218	31,973	0	0	0
3127413	PHOENIX	AZ		02/17/2021		891,010	0	(73)	0	0	(73)	0	22,799	22,726	0	0	0
3127415	NEVADA CITY	CA		06/25/2021		610,397	0	(105)	0	0	(105)	0	16,094	15,989	0	0	0
3127416	SAN ANSELMO	CA		06/18/2021		909,898	0	(122)	0	0	(122)	0	23,331	23,210	0	0	0
3127419	ARLINGTON	VA		02/23/2021		783,442	0	(240)	0	0	(240)	0	20,134	19,894	0	0	0
3127424	LAS VEGAS	NV		03/08/2021		791,163	0	(139)	0	0	(139)	0	20,438	20,298	0	0	0
3127425	CHAMPAIGN	IL		04/06/2021		699,605	0	(124)	0	0	(124)	0	18,313	18,189	0	0	0
3127429	OAKLAND	CA		03/17/2021		799,238	0	(194)	0	0	(194)	0	20,963	20,769	0	0	0
3127432	SAN FRANCISCO	CA		03/26/2021		879,297	0	(226)	0	0	(226)	0	22,642	22,417	0	0	0
3127434	BETHLEHEM	PA		04/30/2021		569,260	0	(72)	0	0	(72)	0	14,668	14,596	0	0	0
3127438	GARDNERVILLE	NV		04/13/2021		620,747	0	(138)	0	0	(138)	0	15,649	15,511	0	0	0
3127443	CAVE CREEK	AZ		03/18/2021		609,453	0	(116)	0	0	(116)	0	15,674	15,559	0	0	0
3127449	NAPERVILLE	IL		07/02/2021		509,923	0	(99)	0	0	(99)	0	23,228	23,129	0	0	0
3127450	TAMPA	FL		09/17/2021		1,311,195	0	(104)	0	0	(104)	0	33,407	33,304	0	0	0
3127452	BETHESDA	MD		03/24/2021		848,767	0	(233)	0	0	(233)	0	22,235	22,002	0	0	0
3127455	CHARLESTON	SC		03/25/2021		619,384	0	(139)	0	0	(139)	0	15,353	15,214	0	0	0
3127456	AMARILLO	TX		04/29/2021		795,556	0	(143)	0	0	(143)	0	20,676	20,532	0	0	0
3127458	WASHINGTON	DC		04/28/2021		792,257	0	(139)	0	0	(139)	0	20,740	20,601	0	0	0
3127459	PHILADELPHIA	PA		06/25/2021		539,017	0	(76)	0	0	(76)	0	15,486	15,410	0	0	0
3127461	SNOQUALMIE	WA		03/17/2021		778,510	0	(153)	0	0	(153)	0	19,130	18,977	0	0	0
3127463	WOODBINE	MD		04/06/2021		573,675	0	(127)	0	0	(127)	0	14,530	14,403	0	0	0
3127464	AUSTIN	TX		05/24/2021		509,236	0	(70)	0	0	(70)	0	14,339	14,269	0	0	0
3127474	BETHESDA	MD		03/23/2021		1,019,869	0	(229)	0	0	(229)	0	27,248	27,019	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3127475	LAKE OSWEGO	OR		04/13/2021		1,091,572	0	(117)	0	0	(117)	0	29,788	29,671	0	0	0
3127477	CAMP SHERMAN	OR		04/13/2021		1,128,426	0	(305)	0	0	(305)	0	28,913	28,609	0	0	0
3127478	LOS ANGELES	CA		03/25/2021		528,086	0	(107)	0	0	(107)	0	14,120	14,013	0	0	0
3127480	POMPANO BEACH	FL		05/10/2021		914,198	0	(156)	0	0	(156)	0	24,474	24,317	0	0	0
3127483	CHINO	CA		02/24/2021		601,842	0	(149)	0	0	(149)	0	16,245	16,096	0	0	0
3127491	CHANDLER	AZ		04/12/2021		534,952	0	(97)	0	0	(97)	0	14,341	14,244	0	0	0
3127493	BOCA RATON	FL		03/17/2021		747,588	0	(183)	0	0	(183)	0	19,606	19,423	0	0	0
3127499	FREMONT	CA		02/10/2021		785,725	0	(207)	0	0	(207)	0	20,685	20,477	0	0	0
3127500	HAYWARD	CA		03/22/2021		929,141	0	(219)	0	0	(219)	0	23,521	23,302	0	0	0
3127501	MOUNTAIN VIEW	CA		03/16/2021		1,266,125	0	(354)	0	0	(354)	0	32,143	31,789	0	0	0
3127502	VIRGINIA BEACH	VA		04/06/2021		1,084,332	0	(326)	0	0	(326)	0	27,375	27,049	0	0	0
3127504	GILBERT	AZ		08/09/2021		605,290	0	(6)	0	0	(6)	0	22,900	22,895	0	0	0
3127505	SANTA BARBARA	CA		03/16/2021		627,506	0	(207)	0	0	(207)	0	19,806	19,600	0	0	0
3127506	DAVIDSONVILLE	MD		03/31/2021		652,797	0	(178)	0	0	(178)	0	17,102	16,925	0	0	0
3127507	JUPITER	FL		03/26/2021		848,256	0	(157)	0	0	(157)	0	22,199	22,042	0	0	0
3127508	RANCHO PALOS VERDES	CA		02/09/2021		803,163	0	(234)	0	0	(234)	0	20,748	20,515	0	0	0
3127510	SANTA CLARA	CA		02/23/2021		791,376	0	(210)	0	0	(210)	0	20,833	20,623	0	0	0
3127512	BRENTWOOD	TN		03/10/2021		709,905	0	(121)	0	0	(121)	0	19,118	18,997	0	0	0
3127513	ARLINGTON	VA		06/21/2021		765,956	0	(128)	0	0	(128)	0	20,328	20,201	0	0	0
3127514	SAN DIEGO	CA		03/05/2021		908,576	0	(237)	0	0	(237)	0	22,977	22,740	0	0	0
3127516	ST PETERSBURG	FL		04/06/2021		644,475	0	(141)	0	0	(141)	0	16,545	16,404	0	0	0
3127517	JUPITER	FL		03/05/2021		789,312	0	(174)	0	0	(174)	0	20,354	20,180	0	0	0
3127518	STUART	FL		05/11/2021		989,076	0	(215)	0	0	(215)	0	27,523	27,308	0	0	0
3127522	SANTA BARBARA	CA		03/12/2021		929,758	0	(217)	0	0	(217)	0	24,395	24,178	0	0	0
3127524	BASS LAKE	CA		04/27/2021		988,068	0	(205)	0	0	(205)	0	28,620	28,415	0	0	0
3127525	CLAREMONT	CA		02/24/2021		907,714	0	(280)	0	0	(280)	0	23,018	22,738	0	0	0
3127526	PORTLAND	OR		06/02/2021		553,115	0	(90)	0	0	(90)	0	14,422	14,332	0	0	0
3127528	LAFAYETTE	CA		03/23/2021		628,860	0	(152)	0	0	(152)	0	16,203	16,051	0	0	0
3127530	SAN MARINO	CA		04/02/2021		722,884	0	(168)	0	0	(168)	0	22,356	22,188	0	0	0
3127533	DUBLIN	CA		03/26/2021		1,304,142	0	(307)	0	0	(307)	0	34,096	33,789	0	0	0
3127534	STUDIO CITY	CA		03/26/2021		912,136	0	(183)	0	0	(183)	0	23,540	23,357	0	0	0
3127535	KEY LARGO	FL		03/04/2021		639,411	0	(145)	0	0	(145)	0	16,560	16,415	0	0	0
3127537	THE WOODLANDS	TX		03/22/2021		672,801	0	(166)	0	0	(166)	0	21,315	21,149	0	0	0
3127539	PHOENIX	AZ		07/23/2021		726,408	0	(238)	0	0	(238)	0	48,919	48,681	0	0	0
3127544	BELLAIRE	TX		12/23/2022		411,192	0	1,616	0	0	1,616	0	12,287	13,902	0	0	0
3127552	GOLETA	CA		06/04/2021		904,523	0	(172)	0	0	(172)	0	24,389	24,218	0	0	0
3127553	SAN JOSE	CA		04/19/2021		997,935	0	(425)	0	0	(425)	0	56,113	55,689	0	0	0
3127554	HALF MOON BAY	CA		03/17/2021		1,143,572	0	(295)	0	0	(295)	0	29,446	29,151	0	0	0
3127556	DRAPER	UT		04/01/2021		692,295	0	(137)	0	0	(137)	0	17,470	17,334	0	0	0
3127557	YORBA LINDA	CA		03/16/2021		888,999	0	(109)	0	0	(109)	0	23,014	22,905	0	0	0
3127561	EAST GREENWICH	RI		05/04/2021		578,603	0	(86)	0	0	(86)	0	15,163	15,077	0	0	0
3127564	IRVINE	CA		03/01/2021		777,069	0	(197)	0	0	(197)	0	20,104	19,906	0	0	0
3127565	HONOLULU	HI		04/19/2021		863,576	0	(295)	0	0	(295)	0	34,390	34,095	0	0	0
3127566	IRVINE	CA		03/17/2021		816,672	0	(1,099)	0	0	(1,099)	0	89,493	88,394	0	0	0
3127571	LOS GATOS	CA		05/25/2021		1,320,224	0	(168)	0	0	(168)	0	34,627	34,460	0	0	0
3127574	GLEN ECHO	MD		07/01/2021		663,629	0	(133)	0	0	(133)	0	18,771	18,638	0	0	0
3127575	ARLINGTON	VA		06/08/2021		584,844	0	(108)	0	0	(108)	0	15,237	15,130	0	0	0
3127576	BETHESDA	MD		04/07/2021		1,054,452	0	(209)	0	0	(209)	0	28,076	27,867	0	0	0
3127579	HOUSTON	TX		06/08/2021		677,366	0	(94)	0	0	(94)	0	17,721	17,627	0	0	0
3127581	SAN JOSE	CA		03/16/2021		902,869	0	(164)	0	0	(164)	0	23,737	23,574	0	0	0
3127583	POTOMAC	MD		04/06/2021		912,504	0	(158)	0	0	(158)	0	24,427	24,268	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3127586	WALNUT CREEK	CA		04/14/2021		763,189	0	(136)	0	0	(136)	0	19,977	19,841	0	0	0
3127588	DENVER	CO		03/17/2021		1,156,693	0	(335)	0	0	(335)	0	44,255	43,920	0	0	0
3127590	LOS ANGELES	CA		03/17/2021		1,056,075	0	(287)	0	0	(287)	0	29,454	29,166	0	0	0
3127592	WALLINGFORD	PA		04/16/2021		675,969	0	(112)	0	0	(112)	0	17,799	17,686	0	0	0
3127595	LATROBE	PA		04/05/2021		588,777	0	(158)	0	0	(158)	0	15,243	15,085	0	0	0
3127599	OAKLAND	CA		03/19/2021		1,110,794	0	(196)	0	0	(196)	0	29,210	29,014	0	0	0
3127603	HYDE PARK	MA		03/30/2021		720,605	0	(57)	0	0	(57)	0	19,201	19,144	0	0	0
3127604	ENCINITAS	CA		03/17/2021		772,329	0	(135)	0	0	(135)	0	20,048	19,913	0	0	0
3127612	MOUNTAIN VIEW	CA		03/17/2021		813,723	0	(180)	0	0	(180)	0	19,337	19,156	0	0	0
3127623	BETHESDA	MD		06/15/2021		1,086,780	0	(204)	0	0	(204)	0	27,807	27,603	0	0	0
3127624	OAK BROOK	IL		04/14/2021		928,045	0	(147)	0	0	(147)	0	23,566	23,419	0	0	0
3127625	SAN DIEGO	CA		03/17/2021		878,943	0	(130)	0	0	(130)	0	25,597	25,467	0	0	0
3127630	CORVALLIS	OR		04/02/2021		868,865	0	(119)	0	0	(119)	0	22,883	22,764	0	0	0
3127635	CAVE CREEK	AZ		03/29/2021		618,702	0	(137)	0	0	(137)	0	14,679	14,542	0	0	0
3127636	POTOMAC	MD		03/30/2021		1,122,368	0	(252)	0	0	(252)	0	29,459	29,207	0	0	0
3127642	PAYSON	AZ		05/07/2021		589,490	0	(83)	0	0	(83)	0	21,325	21,242	0	0	0
3127645	SEVERNA PARK	MD		04/06/2021		870,865	0	(192)	0	0	(192)	0	22,759	22,567	0	0	0
3127647	ARLINGTON	VA		06/18/2021		998,960	0	(157)	0	0	(157)	0	28,919	28,762	0	0	0
3127651	BETHESDA	MD		05/26/2021		1,073,256	0	(136)	0	0	(136)	0	28,908	28,772	0	0	0
3127664	WESTLAKE VILLAGE	CA		05/07/2021		752,314	0	(84)	0	0	(84)	0	19,744	19,660	0	0	0
3127667	MISSOURI CITY	TX		05/25/2021		753,173	0	(245)	0	0	(245)	0	54,181	53,936	0	0	0
3127669	DANVILLE	CA		04/13/2021		847,564	0	(203)	0	0	(203)	0	21,853	21,650	0	0	0
3127670	GILBERT	AZ		03/17/2021		1,142,058	0	(240)	0	0	(240)	0	29,463	29,223	0	0	0
3127671	REDWOOD CITY	CA		04/23/2021		1,079,184	0	(290)	0	0	(290)	0	27,155	26,865	0	0	0
3127677	ORLANDO	FL		05/20/2021		841,397	0	(201)	0	0	(201)	0	424,844	424,643	0	0	0
3127679	SAN DIEGO	CA		05/06/2021		869,061	0	(76)	0	0	(76)	0	23,237	23,161	0	0	0
3127685	CORONA	CA		04/15/2021		622,372	0	(129)	0	0	(129)	0	15,773	15,644	0	0	0
3127686	PROSPER	TX		03/23/2021		636,006	0	(180)	0	0	(180)	0	19,109	18,929	0	0	0
3127701	AUSTIN	TX		05/27/2021		685,232	0	(129)	0	0	(129)	0	17,850	17,721	0	0	0
3127702	LOS ANGELES	CA		03/17/2021		946,931	0	(246)	0	0	(246)	0	24,381	24,135	0	0	0
3127703	CHANDLER	AZ		03/23/2021		621,738	0	(180)	0	0	(180)	0	18,929	18,749	0	0	0
3127708	ENCINO	CA		05/03/2021		1,179,017	0	(230)	0	0	(230)	0	30,842	30,612	0	0	0
3127712	FORT LAUDERDALE	FL		06/15/2021		1,372,943	0	(277)	0	0	(277)	0	35,817	35,540	0	0	0
3127721	DANVILLE	CA		05/07/2021		966,300	0	(29)	0	0	(29)	0	23,424	23,395	0	0	0
3127726	HERRIMAN	UT		12/23/2022		789,196	0	3,524	0	0	3,524	0	24,466	27,989	0	0	0
3127728	SANTA FE	NM		04/27/2021		1,102,657	0	(187)	0	0	(187)	0	29,586	29,399	0	0	0
3127739	LONG BEACH	CA		04/14/2021		790,722	0	(132)	0	0	(132)	0	20,826	20,694	0	0	0
3127743	POOLESVILLE	MD		04/28/2021		808,377	0	(134)	0	0	(134)	0	19,089	18,955	0	0	0
3127746	PHOENIX	AZ		06/14/2021		615,172	0	(45)	0	0	(45)	0	16,096	16,051	0	0	0
3127749	HOUSTON	TX		03/23/2021		794,261	0	(159)	0	0	(159)	0	21,827	21,668	0	0	0
3127752	GREAT FALLS	VA		06/23/2021		1,052,367	0	(85)	0	0	(85)	0	28,912	28,827	0	0	0
3127753	ANNAPOLIS	MD		04/22/2021		1,016,943	0	(159)	0	0	(159)	0	27,120	26,960	0	0	0
3127760	HENDERSON	NV		04/02/2021		555,019	0	(70)	0	0	(70)	0	14,447	14,377	0	0	0
3127764	ISLE OF PALMS	SC		05/12/2021		554,500	0	(122)	0	0	(122)	0	24,407	24,285	0	0	0
3127766	BRENTWOOD	TN		04/13/2021		780,265	0	(36)	0	0	(36)	0	20,361	20,325	0	0	0
3127767	RICHMOND	VA		07/01/2021		741,404	0	(21)	0	0	(21)	0	19,781	19,760	0	0	0
3127769	RICHARDSON	TX		04/21/2021		638,740	0	(101)	0	0	(101)	0	16,174	16,072	0	0	0
3127773	SEMINOLE	FL		04/26/2021		772,584	0	(149)	0	0	(149)	0	19,854	19,704	0	0	0
3127774	ISSAQUAH	WA		04/08/2021		1,386,541	0	(179)	0	0	(179)	0	36,364	36,185	0	0	0
3127775	SPRING BRANCH	TX		06/09/2021		581,230	0	(58)	0	0	(58)	0	15,003	14,945	0	0	0
3127779	NEWTOWN	PA		04/13/2021		747,843	0	(149)	0	0	(149)	0	19,213	19,063	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3127781	KNOXVILLE	TN		03/23/2021		543,927	0	(108)	0	0	(108)	0	15,182	15,074	0	0	0
3127789	TUCSON	AZ		04/20/2021		989,200	0	(117)	0	0	(117)	0	26,557	26,440	0	0	0
3127794	ALAMO	CA		06/08/2021		1,203,317	0	(151)	0	0	(151)	0	28,475	28,324	0	0	0
3127825	HOUSTON	TX		05/28/2021		779,437	0	(82)	0	0	(82)	0	21,059	20,977	0	0	0
3127826	VIENNA	VA		07/14/2021		988,346	0	(185)	0	0	(185)	0	25,289	25,104	0	0	0
3127829	IDAHO FALLS	ID		04/22/2021		685,560	0	43	0	0	43	0	17,173	17,216	0	0	0
3127834	CALABASAS	CA		05/28/2021		827,017	0	(136)	0	0	(136)	0	21,563	21,426	0	0	0
3127837	TUCSON	AZ		06/18/2021		592,847	0	(69)	0	0	(69)	0	16,491	16,421	0	0	0
3127847	EVANSTON	IL		04/28/2021		595,387	0	(88)	0	0	(88)	0	15,838	15,750	0	0	0
3127853	SANDY SPRINGS	GA		06/30/2021		804,470	0	(60)	0	0	(60)	0	21,616	21,556	0	0	0
3127863	LUCAS	TX		05/11/2021		574,501	0	(66)	0	0	(66)	0	15,191	15,125	0	0	0
3127865	NOVATO	CA		06/11/2021		863,209	0	(171)	0	0	(171)	0	22,078	21,907	0	0	0
3127876	SEATTLE	WA		03/31/2021		895,444	0	(174)	0	0	(174)	0	22,600	22,426	0	0	0
3127884	MOUND	MN		05/17/2021		827,073	0	(222)	0	0	(222)	0	26,356	26,134	0	0	0
3127885	CERRITOS	CA		04/05/2021		921,244	0	(172)	0	0	(172)	0	26,302	26,130	0	0	0
3127894	WESTLAKE VILLAGE	CA		04/08/2021		757,762	0	1,539	0	0	1,539	0	21,968	23,507	0	0	0
3127897	GREAT FALLS	VA		07/01/2021		813,732	0	(14)	0	0	(14)	0	21,625	21,611	0	0	0
3127899	MCLEAN	VA		06/29/2021		958,808	0	(182)	0	0	(182)	0	23,123	22,940	0	0	0
3127907	SAN JOSE	CA		05/17/2021		784,710	0	(148)	0	0	(148)	0	20,532	20,384	0	0	0
3127909	SANTA BARBARA	CA		05/17/2021		685,427	0	(177)	0	0	(177)	0	17,805	17,628	0	0	0
3127915	SAN FRANCISCO	CA		06/07/2021		817,406	0	(162)	0	0	(162)	0	21,012	20,850	0	0	0
3127922	SOUTHAMPTON	NY		05/05/2021		1,210,553	0	(237)	0	0	(237)	0	31,525	31,288	0	0	0
3127925	SANTA MONICA	CA		06/29/2021		846,617	0	(50)	0	0	(50)	0	22,343	22,292	0	0	0
3127930	GULF BREEZE	FL		04/22/2021		656,791	0	(281)	0	0	(281)	0	27,701	27,421	0	0	0
3127938	RANCHO PALOS VERDES	CA		06/07/2021		1,023,858	0	(211)	0	0	(211)	0	32,584	32,373	0	0	0
3127952	CHEVY CHASE	MD		06/02/2021		1,081,462	0	(212)	0	0	(212)	0	30,186	29,974	0	0	0
3127956	LOS ANGELES	CA		06/24/2021		872,702	0	(158)	0	0	(158)	0	22,373	22,215	0	0	0
3127961	CORONA	CA		06/10/2021		1,120,447	0	(222)	0	0	(222)	0	29,175	28,954	0	0	0
3127977	EASTON	MD		05/06/2021		671,264	0	(167)	0	0	(167)	0	17,212	17,045	0	0	0
3127983	POTOMAC	MD		05/14/2021		1,226,167	0	(132)	0	0	(132)	0	32,760	32,628	0	0	0
3127984	BALTIMORE	MD		04/28/2021		654,611	0	(194)	0	0	(194)	0	22,004	21,810	0	0	0
3127985	WEST NEWTON	MA		05/13/2021		741,597	0	(143)	0	0	(143)	0	17,486	17,343	0	0	0
3127986	ALEXANDRIA	VA		06/07/2021		872,184	0	(77)	0	0	(77)	0	15,751	15,673	0	0	0
3127991	WINNETKA	IL		05/03/2021		827,263	0	(213)	0	0	(213)	0	25,163	24,950	0	0	0
3127993	BETHESDA	MD		06/14/2021		924,688	0	(120)	0	0	(120)	0	24,576	24,456	0	0	0
3128003	KIRKLAND	WA		05/14/2021		1,090,510	0	(229)	0	0	(229)	0	28,054	27,825	0	0	0
3128004	SAN DIEGO	CA		06/15/2021		999,523	0	(178)	0	0	(178)	0	31,678	31,500	0	0	0
3128009	HUNTSVILLE	AL		09/13/2021		1,041,737	0	139	0	0	139	0	33,637	33,776	0	0	0
3128010	SONOMA	CA		05/03/2021		1,341,036	0	(280)	0	0	(280)	0	34,444	34,164	0	0	0
3128023	HOUSTON	TX		06/04/2021		1,218,584	0	(234)	0	0	(234)	0	31,477	31,243	0	0	0
3128024	VIENNA	VA		06/10/2021		1,105,986	0	(216)	0	0	(216)	0	28,420	28,204	0	0	0
3128025	ORONO	MN		05/13/2021		935,765	0	(172)	0	0	(172)	0	26,547	26,375	0	0	0
3128046	LAFAYETTE	CA		05/18/2021		1,171,503	0	(352)	0	0	(352)	0	32,718	32,365	0	0	0
3128047	ARLINGTON	VA		05/25/2021		616,723	0	(118)	0	0	(118)	0	16,064	15,946	0	0	0
3128049	MIDLOTHIAN	VA		04/21/2021		577,903	0	(117)	0	0	(117)	0	14,845	14,728	0	0	0
3128054	SULLIVANS ISLAND	SC		05/13/2021		1,304,949	0	(221)	0	0	(221)	0	34,630	34,409	0	0	0
3128059	CANTON	GA		06/23/2021		804,581	0	(188)	0	0	(188)	0	20,181	19,993	0	0	0
3128061	SEDONA	AZ		05/25/2021		998,459	0	(161)	0	0	(161)	0	25,742	25,582	0	0	0
3128066	BALTIMORE	MD		05/11/2021		1,356,886	0	(150)	0	0	(150)	0	35,611	35,461	0	0	0
3128069	VIENNA	VA		07/20/2021		1,034,447	0	(170)	0	0	(170)	0	26,492	26,322	0	0	0
3128075	MARINA DEL REY	CA		04/27/2021		953,428	0	(178)	0	0	(178)	0	24,516	24,338	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3128076	PARADISE VLY	AZ		06/29/2021		697,544	0	(131)	0	0	(131)	0	17,448	17,317	0	0	0
3128077	LOS ANGELES	CA		04/29/2021		1,012,681	0	(216)	0	0	(216)	0	25,540	25,323	0	0	0
3128084	WINCHESTER	MA		05/17/2021		1,029,605	0	(211)	0	0	(211)	0	26,811	26,599	0	0	0
3128086	BURBANK	CA		07/12/2021		975,287	0	(93)	0	0	(93)	0	27,239	27,146	0	0	0
3128088	SCOTTSDALE	AZ		05/06/2021		976,669	0	(176)	0	0	(176)	0	26,080	25,904	0	0	0
3128095	MILLCREEK	UT		07/07/2021		608,952	0	(87)	0	0	(87)	0	15,539	15,452	0	0	0
3128098	FRANKLIN	TN		04/07/2021		744,786	0	(170)	0	0	(170)	0	19,146	18,976	0	0	0
3128106	PHOENIX	MD		08/10/2021		615,031	0	(45)	0	0	(45)	0	15,880	15,835	0	0	0
3128109	LOS GATOS	CA		05/28/2021		941,645	0	(176)	0	0	(176)	0	27,123	26,947	0	0	0
3128111	THOUSAND OAKS	CA		08/12/2021		989,434	0	12	0	0	12	0	28,643	28,655	0	0	0
3128118	WAYZATA	MN		06/03/2021		1,182,664	0	(232)	0	0	(232)	0	30,798	30,566	0	0	0
3128121	CARLSBAD	CA		05/03/2021		729,861	0	(155)	0	0	(155)	0	19,073	18,918	0	0	0
3128122	PHOENIX	AZ		06/21/2021		774,563	0	(164)	0	0	(164)	0	31,592	31,428	0	0	0
3128137	LOOMIS	CA		07/20/2021		1,193,141	0	(243)	0	0	(243)	0	37,904	37,660	0	0	0
3128138	TRUCKEE	CA		07/20/2021		760,605	0	(124)	0	0	(124)	0	25,004	24,880	0	0	0
3128140	CLOVIS	NM		08/10/2021		599,211	0	(50)	0	0	(50)	0	15,398	15,348	0	0	0
3128144	KITTY HAWK	NC		06/30/2021		522,412	0	(1,244)	0	0	(1,244)	0	121,054	119,809	0	0	0
3128145	SALINAS	CA		05/24/2021		731,550	0	(147)	0	0	(147)	0	22,573	22,426	0	0	0
3128147	SAN MARCOS	CA		06/21/2021		794,795	0	(182)	0	0	(182)	0	20,621	20,439	0	0	0
3128149	OCEAN CITY	MD		06/09/2021		579,941	0	(87)	0	0	(87)	0	14,172	14,085	0	0	0
3128159	MCLEAN	VA		12/23/2022		731,988	0	5,017	0	0	5,017	0	61,123	66,140	0	0	0
3128163	ELLICOTT CITY	MD		06/15/2021		581,223	0	(117)	0	0	(117)	0	14,862	14,745	0	0	0
3128165	CHARLOTTESVILLE	VA		09/09/2021		688,352	0	(51)	0	0	(51)	0	19,952	19,901	0	0	0
3128176	SEVERNA PARK	MD		06/23/2021		622,652	0	(126)	0	0	(126)	0	15,942	15,815	0	0	0
3128178	CARLSBAD	CA		05/24/2021		841,252	0	(170)	0	0	(170)	0	22,001	21,831	0	0	0
3128179	ATLANTA	GA		08/02/2021		610,849	0	(78)	0	0	(78)	0	26,477	26,399	0	0	0
3128182	COLLIERVILLE	TN		07/26/2021		549,777	0	(100)	0	0	(100)	0	13,571	13,471	0	0	0
3128192	FRANKLIN	TN		05/21/2021		897,380	0	(172)	0	0	(172)	0	23,550	23,377	0	0	0
3128200	DENNIS	MA		05/19/2021		1,106,878	0	(140)	0	0	(140)	0	29,552	29,411	0	0	0
3128201	NASHVILLE	TN		12/23/2022		465,931	0	1,945	0	0	1,945	0	14,144	16,089	0	0	0
3128203	ALAMEDA	CA		03/26/2021		811,609	0	(121)	0	0	(121)	0	20,893	20,773	0	0	0
3128214	AMMON	ID		05/13/2021		876,406	0	(15)	0	0	(15)	0	27,112	27,097	0	0	0
3128215	MOUNT KISCO	NY		06/18/2021		835,624	0	(93)	0	0	(93)	0	24,781	24,687	0	0	0
3128220	PARKLAND	FL		05/26/2021		605,563	0	(89)	0	0	(89)	0	16,083	15,994	0	0	0
3128221	BROOKLYN	NY		03/30/2021		799,472	0	(197)	0	0	(197)	0	20,135	19,938	0	0	0
3128225	CUPERTINO	CA		03/17/2021		771,179	0	(136)	0	0	(136)	0	20,371	20,235	0	0	0
3128226	POWAY	CA		12/23/2022		560,233	0	2,475	0	0	2,475	0	18,752	21,227	0	0	0
3128229	NAPERVILLE	IL		07/09/2021		1,032,137	0	(96)	0	0	(96)	0	28,633	28,538	0	0	0
3128235	LOS GATOS	CA		04/27/2021		814,938	0	(126)	0	0	(126)	0	21,364	21,238	0	0	0
3128245	NEWPORT COAST	CA		07/27/2021		1,360,031	0	(145)	0	0	(145)	0	44,517	44,372	0	0	0
3128252	ATLANTA	GA		09/01/2023		890,021	0	(104)	0	0	(104)	0	23,740	23,636	0	0	0
3128257	HOCKESSIN	DE		05/07/2021		597,386	0	(107)	0	0	(107)	0	14,817	14,710	0	0	0
3128258	ANNAPOLIS	MD		07/09/2021		635,028	0	(96)	0	0	(96)	0	16,272	16,176	0	0	0
3128265	RENO	NV		05/17/2021		608,551	0	(165)	0	0	(165)	0	21,278	21,112	0	0	0
3128277	CAVE CREEK	AZ		07/15/2021		622,555	0	(39)	0	0	(39)	0	16,516	16,478	0	0	0
3128286	ANNAPOLIS	MD		06/04/2021		623,101	0	(113)	0	0	(113)	0	16,019	15,906	0	0	0
3128288	LEANDER	TX		07/12/2021		640,014	0	(142)	0	0	(142)	0	23,134	22,992	0	0	0
3128298	PARADISE VALLEY	AZ		06/14/2021		1,318,252	0	(181)	0	0	(181)	0	34,408	34,227	0	0	0
3128300	MOUNT PLEASANT	SC		07/19/2021		578,947	0	(117)	0	0	(117)	0	15,005	14,888	0	0	0
3128301	SONOMA	CA		07/23/2021		1,222,617	0	(213)	0	0	(213)	0	32,574	32,361	0	0	0
3128303	ARLINGTON	VA		08/02/2021		1,194,374	0	(195)	0	0	(195)	0	31,039	30,843	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3128306	HINSDALE	IL		05/18/2021		805,145	0	(214)	0	0	(214)	0	20,630	20,417	0	0	0
3128307	KENNEWICK	WA		07/26/2021		767,910	0	(156)	0	0	(156)	0	20,339	20,184	0	0	0
3128308	JUPITER	FL		06/16/2021		754,442	0	(144)	0	0	(144)	0	20,594	20,450	0	0	0
3128311	MARTIN CITY	MT		12/21/2021		561,606	0	73	0	0	73	0	14,552	14,625	0	0	0
3128313	RIDGEWOOD	NJ		07/30/2021		782,173	0	(89)	0	0	(89)	0	22,264	22,175	0	0	0
3128327	SAN DIEGO	CA		04/30/2021		1,305,538	0	(192)	0	0	(192)	0	34,675	34,483	0	0	0
3128328	GLENELG	MD		06/10/2021		732,517	0	(183)	0	0	(183)	0	20,590	20,407	0	0	0
3128329	SEATTLE	WA		06/29/2021		635,691	0	(117)	0	0	(117)	0	18,410	18,293	0	0	0
3128334	CHARLOTTE	NC		07/07/2021		1,393,605	0	(236)	0	0	(236)	0	36,349	36,114	0	0	0
3128336	LEWISVILLE	TX		06/14/2021		675,639	0	(2,905)	0	0	(2,905)	0	205,439	202,535	0	0	0
3128348	DALLAS	TX		06/14/2021		921,384	0	(156)	0	0	(156)	0	23,677	23,521	0	0	0
3128350	CAMARILLO	CA		06/15/2021		1,108,683	0	(178)	0	0	(178)	0	29,432	29,254	0	0	0
3128351	SAN DIEGO	CA		06/25/2021		783,439	0	(205)	0	0	(205)	0	20,474	20,269	0	0	0
3128365	BELLAIRE	TX		06/29/2021		531,543	0	(124)	0	0	(124)	0	13,576	13,452	0	0	0
3128372	WESTLAKE VILLAGE	CA		06/02/2021		930,270	0	(197)	0	0	(197)	0	23,354	23,157	0	0	0
3128373	PEORIA	AZ		06/18/2021		1,011,040	0	(248)	0	0	(248)	0	31,547	31,299	0	0	0
3128385	WASHINGTON	DC		07/15/2021		1,204,360	0	(242)	0	0	(242)	0	32,933	32,691	0	0	0
3128386	HUNTINGTON BEACH	CA		07/15/2021		795,042	0	(166)	0	0	(166)	0	21,840	21,674	0	0	0
3128388	SULLIVANS ISLAND	SC		07/23/2021		793,527	0	(139)	0	0	(139)	0	20,222	20,083	0	0	0
3128393	SAMMAMISH	WA		06/14/2021		954,620	0	(176)	0	0	(176)	0	24,428	24,252	0	0	0
3128418	EXCELSIOR	MN		06/21/2021		731,007	0	(138)	0	0	(138)	0	18,709	18,571	0	0	0
3128419	VISTA	CA		06/10/2021		836,823	0	(183)	0	0	(183)	0	26,632	26,450	0	0	0
3128422	WEST PALM BCH	FL		07/01/2021		683,296	0	(126)	0	0	(126)	0	17,486	17,360	0	0	0
3128424	LAS VEGAS	NV		06/22/2021		811,169	0	(260)	0	0	(260)	0	44,180	43,920	0	0	0
3128426	COCKEYSVILLE	MD		06/29/2021		764,635	0	(120)	0	0	(120)	0	19,588	19,468	0	0	0
3128427	LOS ANGELES	CA		05/18/2021		1,292,260	0	(138)	0	0	(138)	0	34,376	34,238	0	0	0
3128429	YARMOUTH	ME		07/21/2021		591,468	0	(81)	0	0	(81)	0	16,127	16,046	0	0	0
3128430	ARNOLD	MD		06/04/2021		691,819	0	(184)	0	0	(184)	0	16,433	16,249	0	0	0
3128432	ANNAPOLIS	MD		09/02/2021		1,168,513	0	3	0	0	3	0	30,950	30,953	0	0	0
3128433	ATLANTA	GA		08/06/2021		726,439	0	(50)	0	0	(50)	0	19,267	19,217	0	0	0
3128434	SAN JUAN CAPISTRANO	CA		08/12/2021		827,333	0	(43)	0	0	(43)	0	21,570	21,527	0	0	0
3128439	SARASOTA	FL		09/22/2021		1,079,119	0	(43)	0	0	(43)	0	27,155	27,112	0	0	0
3128446	SOUTHLAKE	TX		09/01/2023		667,128	0	(103)	0	0	(103)	0	16,710	16,607	0	0	0
3128449	COLUMBIA	SC		06/18/2021		650,520	0	(120)	0	0	(120)	0	16,458	16,338	0	0	0
3128455	KIRKLAND	WA		07/15/2021		1,347,952	0	(151)	0	0	(151)	0	35,218	35,067	0	0	0
3128457	WESTLAKE VILLAGE	CA		06/18/2021		1,111,748	0	(178)	0	0	(178)	0	29,676	29,499	0	0	0
3128460	WILMINGTON	DE		06/14/2021		509,190	0	(404)	0	0	(404)	0	28,769	28,365	0	0	0
3128470	GREENWICH	CT		06/02/2021		639,999	0	(125)	0	0	(125)	0	19,505	19,380	0	0	0
3128473	SAN MATEO	CA		07/09/2021		1,146,040	0	(207)	0	0	(207)	0	28,158	27,951	0	0	0
3128477	LOS ANGELES	CA		10/07/2021		745,870	0	19	0	0	19	0	19,073	19,092	0	0	0
3128482	BELLINGHAM	WA		05/17/2021		696,912	0	(26)	0	0	(26)	0	18,432	18,406	0	0	0
3128495	YORBA LINDA	CA		05/17/2021		896,293	0	(288)	0	0	(288)	0	24,862	24,574	0	0	0
3128496	HENDERSON	NV		06/02/2021		541,507	0	(46)	0	0	(46)	0	13,465	13,419	0	0	0
3128508	CHESTER SPRINGS	PA		06/25/2021		875,243	0	(64)	0	0	(64)	0	20,695	20,631	0	0	0
3128510	SCOTTSDALE	AZ		07/30/2021		1,064,498	0	(91)	0	0	(91)	0	30,407	30,316	0	0	0
3128514	LUTHERVILLE TIMONIUM	MD		04/09/2021		638,802	0	(80)	0	0	(80)	0	16,460	16,381	0	0	0
3128516	NEW ORLEANS	LA		06/08/2021		604,320	0	(121)	0	0	(121)	0	13,851	13,730	0	0	0
3128517	MIAMI	FL		12/23/2022		447,923	0	2,017	0	0	2,017	0	14,007	16,023	0	0	0
3128523	WASHINGTON	DC		05/03/2021		1,145,145	0	(39)	0	0	(39)	0	30,144	30,106	0	0	0
3128535	SANTA MONICA	CA		06/09/2021		1,021,251	0	(25)	0	0	(25)	0	26,773	26,748	0	0	0
3128543	CAREFREE	AZ		08/20/2021		1,108,247	0	(56)	0	0	(56)	0	28,675	28,618	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3128547	NASHVILLE	TN		07/02/2021		915,935	0	(119)	0	0	(119)	0	20,334	20,215	0	0	0
3128550	FORT WORTH	TX		07/21/2021		646,991	0	(64)	0	0	(64)	0	16,837	16,773	0	0	0
3128560	SEATTLE	WA		07/09/2021		755,952	0	(150)	0	0	(150)	0	19,334	19,184	0	0	0
3128575	LAS VEGAS	NV		08/02/2021		625,766	0	(113)	0	0	(113)	0	15,376	15,263	0	0	0
3128583	LAKEWAY	TX		06/17/2021		634,571	0	(33)	0	0	(33)	0	16,915	16,882	0	0	0
3128585	GREAT FALLS	VA		12/23/2022		508,427	0	2,586	0	0	2,586	0	18,347	20,934	0	0	0
3128588	GILBERT	AZ		07/13/2021		752,459	0	(73)	0	0	(73)	0	19,235	19,161	0	0	0
3128594	DANA POINT	CA		08/09/2021		1,083,355	0	(100)	0	0	(100)	0	29,013	28,913	0	0	0
3128595	LA JOLLA	CA		06/30/2021		1,179,301	0	(258)	0	0	(258)	0	73,416	73,158	0	0	0
3128598	FRANKLIN	TN		07/27/2021		782,129	0	(93)	0	0	(93)	0	20,705	20,612	0	0	0
3128601	KERENS	TX		11/10/2021		927,307	0	(21)	0	0	(21)	0	22,827	22,806	0	0	0
3128602	ORANGE	CA		07/26/2021		1,086,823	0	(140)	0	0	(140)	0	27,873	27,733	0	0	0
3128603	NEW ORLEANS	LA		07/20/2021		1,402,606	0	(241)	0	0	(241)	0	35,108	34,867	0	0	0
3128604	CAMARILLO	CA		08/26/2021		1,107,916	0	72	0	0	72	0	42,023	42,095	0	0	0
3128605	WASHINGTON	DC		07/28/2021		938,015	0	(118)	0	0	(118)	0	24,699	24,581	0	0	0
3128610	CHARLESTON	SC		09/08/2021		577,866	0	12	0	0	12	0	15,246	15,258	0	0	0
3128611	SEATTLE	WA		08/05/2021		1,087,395	0	(220)	0	0	(220)	0	27,778	27,557	0	0	0
3128615	RICHMOND	TX		12/09/2021		731,096	0	(48)	0	0	(48)	0	21,294	21,246	0	0	0
3128616	STATELINE	NV		06/15/2021		1,072,377	0	(213)	0	0	(213)	0	25,852	25,639	0	0	0
3128621	DELRAY BEACH	FL		07/30/2021		1,020,081	0	(124)	0	0	(124)	0	25,933	25,809	0	0	0
3128623	POTOMAC	MD		06/14/2021		848,431	0	(92)	0	0	(92)	0	21,291	21,199	0	0	0
3128624	LAS VEGAS	NV		08/16/2021		524,582	0	(125)	0	0	(125)	0	17,567	17,442	0	0	0
3128642	SOLANA BEACH	CA		08/26/2021		943,346	0	40	0	0	40	0	24,146	24,186	0	0	0
3128646	BETHANY BEACH	DE		07/02/2021		1,084,946	0	(155)	0	0	(155)	0	27,188	27,033	0	0	0
3128655	CHARLESTON	SC		09/01/2023		1,099,933	0	16	0	0	16	0	29,267	29,283	0	0	0
3128663	NAPLES	FL		08/24/2021		604,651	0	(31)	0	0	(31)	0	18,118	18,086	0	0	0
3128669	LAUDERDALE BY THE SEA	FL		08/19/2021		1,169,102	0	(81)	0	0	(81)	0	30,175	30,094	0	0	0
3128670	LAS VEGAS	NV		12/23/2022		474,290	0	2,481	0	0	2,481	0	18,662	21,142	0	0	0
3128678	WEST PALM BEACH	FL		09/01/2023		1,133,601	0	(71)	0	0	(71)	0	28,758	28,687	0	0	0
3128681	ARLINGTON	VA		09/17/2021		1,144,881	0	(167)	0	0	(167)	0	29,341	29,174	0	0	0
3128689	CLOVIS	CA		12/23/2022		508,799	0	1,977	0	0	1,977	0	15,048	17,025	0	0	0
3128697	SAN DIEGO	CA		05/11/2021		868,765	0	(156)	0	0	(156)	0	24,317	24,162	0	0	0
3128707	AUSTIN	TX		07/28/2021		658,296	0	(140)	0	0	(140)	0	15,915	15,774	0	0	0
3128711	SAN JOSE	CA		06/23/2021		954,572	0	(33)	0	0	(33)	0	24,463	24,430	0	0	0
3128714	BATON ROUGE	LA		12/23/2022		996,560	0	3,832	0	0	3,832	0	30,573	34,405	0	0	0
3128715	SARATOGA	CA		07/01/2021		794,075	0	(109)	0	0	(109)	0	18,648	18,540	0	0	0
3128728	TEXAS CITY	TX		07/28/2021		695,891	0	(68)	0	0	(68)	0	17,788	17,720	0	0	0
3128731	DEL MAR	CA		07/20/2021		954,715	0	(61)	0	0	(61)	0	25,650	25,588	0	0	0
3128735	SAN CLEMENTE	CA		07/09/2021		986,807	0	(138)	0	0	(138)	0	25,183	25,044	0	0	0
3128751	MOORPARK	CA		08/03/2021		880,550	0	(124)	0	0	(124)	0	21,285	21,161	0	0	0
3128756	LOS ANGELES	CA		06/21/2021		1,065,230	0	(111)	0	0	(111)	0	27,346	27,236	0	0	0
3128760	SNOHOMISH COUNTY	WA		08/27/2021		1,004,358	0	74	0	0	74	0	27,973	28,048	0	0	0
3128761	PORTLAND	OR		07/29/2021		792,843	0	(163)	0	0	(163)	0	20,959	20,796	0	0	0
3128765	FRANKLIN	TN		07/02/2021		574,178	0	(94)	0	0	(94)	0	12,387	12,293	0	0	0
3128769	CHARLESTON	SC		09/01/2023		655,072	0	(74)	0	0	(74)	0	29,848	29,774	0	0	0
3128774	SAN CLEMENTE	CA		07/22/2021		1,361,399	0	(34)	0	0	(34)	0	34,914	34,880	0	0	0
3128785	ANNAPOLIS	MD		09/14/2021		745,953	0	(94)	0	0	(94)	0	17,304	17,210	0	0	0
3128789	SACRAMENTO	CA		06/18/2021		742,314	0	2	0	0	2	0	16,859	16,860	0	0	0
3128792	SANTA BARBARA	CA		08/23/2021		1,060,454	0	(115)	0	0	(115)	0	26,490	26,375	0	0	0
3128803	HOLLY SPRINGS	NC		08/27/2021		747,989	0	90	0	0	90	0	19,896	19,986	0	0	0
3128806	HINGHAM	MA		09/01/2023		749,392	0	(94)	0	0	(94)	0	18,037	17,944	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3128808	FALLS CHURCH	VA		08/24/2021		1,037,001	0	(160)	0	0	(160)	0	25,788	25,628	0	0	0
3128809	SEVERNA PARK	MD		07/14/2021		926,680	0	(140)	0	0	(140)	0	23,214	23,074	0	0	0
3128816	GRANITE BAY	CA		06/30/2021		629,608	0	(195)	0	0	(195)	0	26,814	26,619	0	0	0
3128821	EUNTERSVILLE	NC		08/02/2021		526,239	0	(48)	0	0	(48)	0	14,029	13,981	0	0	0
3128826	SAN CARLOS	CA		07/20/2021		1,409,363	0	(260)	0	0	(260)	0	33,996	33,736	0	0	0
3128831	SEVIERVILLE	TN		09/01/2023		758,047	0	(50)	0	0	(50)	0	20,316	20,266	0	0	0
3128839	ARCADIA	CA		07/07/2021		950,294	0	(301)	0	0	(301)	0	23,900	23,599	0	0	0
3128840	DANVILLE	CA		07/20/2021		1,286,875	0	(201)	0	0	(201)	0	32,231	32,031	0	0	0
3128847	SAN JOSE	CA		12/23/2022		625,305	0	2,168	0	0	2,168	0	21,698	23,866	0	0	0
3128853	WALNUT CREEK	CA		07/15/2021		706,107	0	(167)	0	0	(167)	0	17,445	17,278	0	0	0
3128854	HOLLY SPRINGS	NC		07/26/2021		563,623	0	(38)	0	0	(38)	0	12,229	12,192	0	0	0
3128858	PRINCETON	NJ		08/23/2021		744,859	0	(66)	0	0	(66)	0	18,877	18,811	0	0	0
3128861	WEST COVINA	CA		07/22/2021		899,215	0	(224)	0	0	(224)	0	21,237	21,013	0	0	0
3128863	SOUTHLAKE	TX		06/10/2021		661,996	0	(173)	0	0	(173)	0	15,917	15,743	0	0	0
3128864	MOUNT PLEASANT	SC		08/17/2021		791,307	0	(89)	0	0	(89)	0	20,124	20,035	0	0	0
3128867	BATTLE GROUND	WA		08/03/2021		848,804	0	(220)	0	0	(220)	0	20,707	20,487	0	0	0
3128868	MORAGA	CA		12/23/2022		883,061	0	4,405	0	0	4,405	0	36,730	41,136	0	0	0
3128871	SAMMAMISH	WA		08/03/2021		1,111,531	0	(85)	0	0	(85)	0	28,437	28,352	0	0	0
3128872	DUBLIN	CA		07/28/2021		642,693	0	(104)	0	0	(104)	0	16,705	16,601	0	0	0
3128883	EAGLEVILLE	PA		07/13/2021		732,403	0	(5)	0	0	(5)	0	19,471	19,466	0	0	0
3128885	MILTON	GA		11/09/2021		845,061	0	179	0	0	179	0	26,716	26,895	0	0	0
3128887	WESTLAKE VILLAGE	CA		06/09/2021		329,830	0	(87)	0	0	(87)	0	32,868	32,781	0	0	0
3128892	HOUSTON	TX		07/22/2021		614,344	0	(104)	0	0	(104)	0	15,964	15,860	0	0	0
3128894	PLANO	TX		07/02/2021		656,366	0	(151)	0	0	(151)	0	17,971	17,820	0	0	0
3128895	WASHOUGAL	WA		07/27/2021		682,887	0	(137)	0	0	(137)	0	17,362	17,225	0	0	0
3128897	FAIR OAKS	CA		12/23/2022		572,648	0	1,783	0	0	1,783	0	15,668	17,450	0	0	0
3128900	RANCHO CUCAMONGA	CA		07/27/2021		573,973	0	(160)	0	0	(160)	0	17,382	17,222	0	0	0
3128904	SANTA BARBARA	CA		08/02/2021		1,253,702	0	(172)	0	0	(172)	0	31,997	31,825	0	0	0
3128905	OXFORD	MS		07/27/2021		616,819	0	(176)	0	0	(176)	0	13,754	13,578	0	0	0
3128906	WINCHESTER	MA		06/24/2021		1,324,137	0	(119)	0	0	(119)	0	33,858	33,739	0	0	0
3128907	HINSDALE	IL		06/24/2021		871,549	0	(190)	0	0	(190)	0	20,994	20,804	0	0	0
3128908	GOLETA	CA		08/26/2021		589,201	0	(1)	0	0	(1)	0	18,560	18,559	0	0	0
3128909	LOUISVILLE	KY		07/30/2021		613,900	0	(91)	0	0	(91)	0	15,034	14,943	0	0	0
3128916	HERMOSA BEACH	CA		07/27/2021		1,277,265	0	(213)	0	0	(213)	0	32,707	32,494	0	0	0
3128919	PONTE VEDRA BEACH	FL		08/11/2021		638,210	0	(98)	0	0	(98)	0	17,927	17,829	0	0	0
3128920	ANNANDALE	VA		09/15/2021		191,526	0	(1)	0	0	(1)	0	4,848	4,847	0	0	0
3128922	LOS ANGELES	CA		08/17/2021		1,093,743	0	(4)	0	0	(4)	0	28,955	28,951	0	0	0
3128926	PORTLAND	OR		08/17/2021		628,772	0	(15)	0	0	(15)	0	16,633	16,618	0	0	0
3128927	PINECREST	FL		09/15/2021		901,903	0	(78)	0	0	(78)	0	22,562	22,483	0	0	0
3128936	TOOL	TX		09/14/2021		502,271	0	(4)	0	0	(4)	0	13,412	13,408	0	0	0
3128940	BLOUNTVILLE	TN		08/13/2021		102,922	0	14	0	0	14	0	4,022	4,035	0	0	0
3128944	LAKE HAVASU CITY	AZ		10/05/2021		217,708	0	(17)	0	0	(17)	0	6,039	6,022	0	0	0
3128947	EMERALD ISLE	NC		10/13/2021		478,478	0	(105)	0	0	(105)	0	10,557	10,452	0	0	0
3128949	LAKE GEORGE	NY		08/19/2021		444,636	0	(5)	0	0	(5)	0	12,031	12,026	0	0	0
3128959	HILTON HEAD ISLAND	SC		06/25/2021		403,850	0	56	0	0	56	0	17,625	17,681	0	0	0
3128960	ESTERO	FL		06/11/2021		334,119	0	(102)	0	0	(102)	0	8,511	8,409	0	0	0
3128961	ATLANTIC BEACH	FL		06/23/2021		264,217	0	(74)	0	0	(74)	0	6,532	6,458	0	0	0
3128962	COLUMBIA	MD		08/10/2021		383,892	0	0	0	0	0	0	10,436	10,436	0	0	0
3128963	ALAMO	CA		08/04/2021		1,114,183	0	(126)	0	0	(126)	0	27,954	27,828	0	0	0
3128964	NORTH CALDWELL	NJ		07/14/2021		862,036	0	(93)	0	0	(93)	0	22,027	21,935	0	0	0
3128965	RIVERHEAD	NY		07/23/2021		374,425	0	(137)	0	0	(137)	0	10,736	10,598	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3128967	KEY BISCAYNE	FL		09/27/2021		669,260	0	(43)	0	0	(43)	0	17,235	17,192	0	0	0
3128973	CHANTILLY	VA		06/24/2021		780,049	0	(85)	0	0	(85)	0	19,931	19,847	0	0	0
3128974	ELLICOTT CITY	MD		06/23/2021		525,557	0	(82)	0	0	(82)	0	16,204	16,123	0	0	0
3128980	MERCER ISLAND	WA		12/23/2022		724,680	0	2,411	0	0	2,411	0	20,223	22,633	0	0	0
3128986	AUSTIN	TX		12/23/2022		418,623	0	1,512	0	0	1,512	0	12,086	13,598	0	0	0
3128987	FRANKLIN	TN		08/02/2021		1,137,179	0	(222)	0	0	(222)	0	27,794	27,573	0	0	0
3128988	PASADENA	CA		08/05/2021		785,994	0	(107)	0	0	(107)	0	18,999	18,892	0	0	0
3128990	SUPPLY	NC		10/01/2021		242,227	0	(34)	0	0	(34)	0	6,552	6,518	0	0	0
3128992	TUCSON	AZ		08/05/2021		260,880	0	(77)	0	0	(77)	0	6,768	6,691	0	0	0
3128995	JACKSONVILLE	FL		06/23/2021		238,446	0	22	0	0	22	0	6,568	6,590	0	0	0
3128997	PEORIA	AZ		07/20/2021		261,748	0	13	0	0	13	0	15,322	15,335	0	0	0
3128998	BETHESDA	MD		08/10/2021		1,243,908	0	54	0	0	54	0	33,134	33,187	0	0	0
3128999	MANHATTAN BEACH	CA		12/23/2022		1,009,271	0	2,932	0	0	2,932	0	26,960	29,892	0	0	0
3129000	LAS VEGAS	NV		08/25/2021		361,676	0	6	0	0	6	0	9,332	9,337	0	0	0
3129003	COOPER CITY	FL		08/26/2021		725,424	0	(27)	0	0	(27)	0	20,644	20,617	0	0	0
3129007	MARGATE CITY	NJ		02/24/2022		877,972	0	0	0	0	0	0	26,687	26,687	0	0	0
3129009	OAK ISLAND	NC		09/08/2021		249,539	0	(8)	0	0	(8)	0	6,663	6,655	0	0	0
3129017	FRISCO	CO		10/18/2021		305,802	0	152	0	0	152	0	15,896	16,049	0	0	0
3129023	YORK	ME		07/28/2021		195,419	0	(63)	0	0	(63)	0	14,466	14,403	0	0	0
3129024	ALPHARETTA	GA		12/23/2022		460,519	0	1,663	0	0	1,663	0	13,296	14,959	0	0	0
3129025	WALNUT CREEK	CA		08/03/2021		849,587	0	(277)	0	0	(277)	0	30,518	30,241	0	0	0
3129026	MOUNT PLEASANT	SC		08/31/2021		654,238	0	(80)	0	0	(80)	0	16,955	16,875	0	0	0
3129032	ARLINGTON	VA		12/23/2022		716,351	0	2,779	0	0	2,779	0	19,177	21,956	0	0	0
3129033	MARIETTA	GA		07/26/2021		906,697	0	(71)	0	0	(71)	0	22,927	22,856	0	0	0
3129037	HUTTO	TX		09/02/2021		114,640	0	(51)	0	0	(51)	0	8,630	8,578	0	0	0
3129039	ROUND ROCK	TX		08/16/2021		117,157	0	(55)	0	0	(55)	0	8,817	8,762	0	0	0
3129040	CANYON LAKE	TX		06/22/2021		208,641	0	(54)	0	0	(54)	0	10,923	10,869	0	0	0
3129041	ROUND ROCK	TX		08/25/2021		128,755	0	(37)	0	0	(37)	0	9,713	9,676	0	0	0
3129045	COEUR D ALENE	ID		07/30/2021		571,523	0	(76)	0	0	(76)	0	13,124	13,048	0	0	0
3129047	GEORGETOWN	TX		10/29/2021		252,459	0	82	0	0	82	0	9,122	9,203	0	0	0
3129048	ARLINGTON	VA		12/23/2022		878,782	0	3,938	0	0	3,938	0	27,329	31,266	0	0	0
3129052	HONOLULU	HI		07/23/2021		1,003,350	0	33	0	0	33	0	26,359	26,392	0	0	0
3129055	BONITA SPRINGS	FL		09/21/2021		655,865	0	(356)	0	0	(356)	0	21,875	21,519	0	0	0
3129060	SEA ISLE CITY	NJ		07/01/2021		390,053	0	(120)	0	0	(120)	0	19,261	19,141	0	0	0
3129061	CARY	NC		09/08/2021		546,765	0	(12)	0	0	(12)	0	14,018	14,006	0	0	0
3129062	ROUND ROCK	TX		08/03/2021		313,254	0	(66)	0	0	(66)	0	7,471	7,405	0	0	0
3129063	GREAT FALLS	VA		09/20/2021		1,150,621	0	(277)	0	0	(277)	0	47,330	47,054	0	0	0
3129065	HOUSTON	TX		07/23/2021		769,698	0	(258)	0	0	(258)	0	44,410	44,152	0	0	0
3129068	POULSBO	WA		06/25/2021		678,554	0	(104)	0	0	(104)	0	18,167	18,063	0	0	0
3129074	BELLINGHAM	WA		07/27/2021		831,609	0	(25)	0	0	(25)	0	23,999	23,974	0	0	0
3129077	PAPILLION	NE		07/14/2021		145,145	0	(63)	0	0	(63)	0	10,857	10,794	0	0	0
3129080	SACRAMENTO	CA		08/05/2021		158,802	0	10	0	0	10	0	22,926	22,935	0	0	0
3129082	SACRAMENTO	CA		07/23/2021		132,906	0	(3)	0	0	(3)	0	18,479	18,476	0	0	0
3129083	AUSTIN	TX		09/15/2021		69,703	0	(85)	0	0	(85)	0	13,886	13,801	0	0	0
3129086	UNIVERSITY PLACE	WA		10/14/2021		237,045	0	23	0	0	23	0	18,099	18,122	0	0	0
3129088	QUEEN CREEK	AZ		12/23/2022		519,915	0	1,015	0	0	1,015	0	13,411	14,426	0	0	0
3129089	PORTSMOUTH	VA		09/24/2021		73,439	0	22	0	0	22	0	5,796	5,818	0	0	0
3129093	MEMPHIS	TN		07/19/2021		74,161	0	(36)	0	0	(36)	0	6,652	6,616	0	0	0
3129096	OLYMPIA	WA		07/20/2021		61,343	0	(33)	0	0	(33)	0	5,115	5,082	0	0	0
3129107	MIDLOTHIAN	VA		09/09/2021		679,249	0	(137)	0	0	(137)	0	19,188	19,051	0	0	0
3129110	SARASOTA	FL		08/04/2021		658,403	0	(55)	0	0	(55)	0	16,840	16,785	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3129114	AUSTIN	TX		08/09/2021		924,963	0	(152)	0	0	(152)	0	22,743	22,591	0	0	0
3129118	RENO	NV		12/23/2022		744,729	0	2,887	0	0	2,887	0	24,187	27,074	0	0	0
3129120	SAN JOSE	CA		07/09/2021		1,069,595	0	(103)	0	0	(103)	0	27,838	27,735	0	0	0
3129121	LOS ANGELES	CA		08/03/2021		1,057,312	0	(128)	0	0	(128)	0	26,880	26,752	0	0	0
3129123	PARK CITY	UT		08/13/2021		889,823	0	(224)	0	0	(224)	0	36,762	36,538	0	0	0
3129130	SEATTLE	WA		07/23/2021		945,285	0	(200)	0	0	(200)	0	21,952	21,752	0	0	0
3129133	SEATTLE	WA		07/21/2021		872,506	0	(217)	0	0	(217)	0	20,229	20,012	0	0	0
3129160	LAS VEGAS	NV		08/10/2021		724,539	0	97	0	0	97	0	21,604	21,701	0	0	0
3129169	MYRTLE BEACH	SC		08/10/2021		165,095	0	(52)	0	0	(52)	0	3,713	3,661	0	0	0
3129170	WARRENTON	VA		08/09/2021		298,228	0	(122)	0	0	(122)	0	6,489	6,367	0	0	0
3129172	MCLEAN	VA		08/11/2021		888,995	0	(216)	0	0	(216)	0	24,557	24,341	0	0	0
3129173	LAS VEGAS	NV		06/25/2021		445,684	0	(84)	0	0	(84)	0	12,075	11,992	0	0	0
3129175	CHARLOTTE	NC		07/13/2021		218,573	0	(7)	0	0	(7)	0	5,790	5,783	0	0	0
3129182	SAN DIEGO	CA		07/16/2021		711,311	0	(107)	0	0	(107)	0	17,819	17,712	0	0	0
3129200	COSTA MESA	CA		08/11/2021		829,907	0	(152)	0	0	(152)	0	19,562	19,410	0	0	0
3129203	SANDY SPRINGS	GA		08/12/2021		604,367	0	(90)	0	0	(90)	0	14,800	14,710	0	0	0
3129205	SHORELINE	WA		07/22/2021		997,914	0	(212)	0	0	(212)	0	31,563	31,351	0	0	0
3129209	HUNTINGTON BEACH	CA		07/16/2021		1,043,203	0	(122)	0	0	(122)	0	26,858	26,736	0	0	0
3129210	SAN JOSE	CA		07/21/2021		830,160	0	(193)	0	0	(193)	0	19,985	19,792	0	0	0
3129215	SAN DIEGO	CA		08/11/2021		868,449	0	(117)	0	0	(117)	0	21,045	20,928	0	0	0
3129217	SHORELINE	WA		08/17/2021		755,425	0	9	0	0	9	0	20,104	20,112	0	0	0
3129219	SPRING	TX		07/30/2021		649,483	0	(126)	0	0	(126)	0	15,949	15,823	0	0	0
3129220	CHARLOTTESVILLE	VA		09/16/2021		659,338	0	(72)	0	0	(72)	0	16,847	16,775	0	0	0
3129236	RANCHO SANTA MARGARIT	CA		11/03/2021		798,812	0	(19)	0	0	(19)	0	19,309	19,290	0	0	0
3129243	LAS VEGAS	NV		12/23/2022		592,771	0	2,396	0	0	2,396	0	18,099	20,495	0	0	0
3129248	ESTERO	FL		09/07/2021		295,574	0	(113)	0	0	(113)	0	6,439	6,326	0	0	0
3129249	HIGHLAND	MD		07/26/2021		553,648	0	(78)	0	0	(78)	0	15,601	15,522	0	0	0
3129251	ROCKVILLE	MD		08/11/2021		903,024	0	(153)	0	0	(153)	0	23,129	22,976	0	0	0
3129252	AUSTIN	TX		09/01/2023		1,372,316	0	(254)	0	0	(254)	0	34,380	34,126	0	0	0
3129256	ATLANTA	GA		08/31/2021		766,058	0	(79)	0	0	(79)	0	31,248	31,169	0	0	0
3129259	ROCHESTER	MI		08/20/2021		755,064	0	(40)	0	0	(40)	0	23,050	23,010	0	0	0
3129268	WOODBINE	MD		07/16/2021		535,400	0	(66)	0	0	(66)	0	13,680	13,614	0	0	0
3129269	ARNOLD	MD		07/12/2021		601,933	0	(84)	0	0	(84)	0	15,509	15,426	0	0	0
3129271	SANTA BARBARA	CA		07/14/2021		701,555	0	(126)	0	0	(126)	0	17,166	17,040	0	0	0
3129273	SEATTLE	WA		12/23/2022		628,872	0	3,616	0	0	3,616	0	20,128	23,744	0	0	0
3129274	PORTLAND	OR		09/08/2021		719,205	0	(131)	0	0	(131)	0	18,721	18,590	0	0	0
3129275	SAMMAMISH	WA		08/02/2021		751,024	0	(153)	0	0	(153)	0	19,184	19,031	0	0	0
3129276	SAN LEANDRO	CA		08/05/2021		887,260	0	(193)	0	0	(193)	0	30,178	29,985	0	0	0
3129279	CHARLESTON	SC		09/02/2021		1,352,969	0	(285)	0	0	(285)	0	56,878	56,593	0	0	0
3129284	SAMMAMISH	WA		10/21/2021		805,263	0	(57)	0	0	(57)	0	23,995	23,938	0	0	0
3129295	WILMINGTON	NC		08/12/2021		253,068	0	(176)	0	0	(176)	0	8,864	8,688	0	0	0
3129297	SAN RAMON	CA		09/13/2021		796,974	0	(7)	0	0	(7)	0	21,094	21,086	0	0	0
3129301	DALLAS	TX		09/08/2021		737,702	0	(36)	0	0	(36)	0	19,155	19,119	0	0	0
3129303	WINTER GARDEN	FL		08/25/2021		517,819	0	(269)	0	0	(269)	0	11,641	11,372	0	0	0
3129315	ALAMEDA	CA		12/23/2022		451,750	0	1,692	0	0	1,692	0	12,492	14,183	0	0	0
3129323	ALEXANDRIA	VA		10/14/2021		1,383,061	0	18	0	0	18	0	35,842	35,860	0	0	0
3129325	DIAMOND BAR	CA		07/30/2021		1,120,411	0	(244)	0	0	(244)	0	27,358	27,114	0	0	0
3129327	NEEDHAM	MA		08/05/2021		1,118,423	0	(143)	0	0	(143)	0	28,427	28,284	0	0	0
3129340	BETHANY BEACH	DE		07/26/2021		964,167	0	(166)	0	0	(166)	0	24,573	24,406	0	0	0
3129344	CORNELIUS	NC		08/17/2021		1,070,273	0	(77)	0	0	(77)	0	27,036	26,959	0	0	0
3129345	CROWLEY	TX		08/31/2021		199,474	0	(317)	0	0	(317)	0	16,511	16,194	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3129349	WASHINGTON	DC		08/23/2021		831,722	0	(275)	0	0	(275)	0	44,934	44,659	0	0	0
3129352	WALNUT CREEK	CA		07/27/2021		763,704	0	(87)	0	0	(87)	0	19,533	19,446	0	0	0
3129353	ENGLEWOOD	FL		09/01/2021		277,275	0	(150)	0	0	(150)	0	6,621	6,471	0	0	0
3129362	PHOENIX	AZ		08/24/2021		547,913	0	(13)	0	0	(13)	0	13,922	13,909	0	0	0
3129363	SAN FRANCISCO	CA		08/13/2021		830,143	0	(58)	0	0	(58)	0	21,054	20,996	0	0	0
3129365	SEATTLE	WA		08/10/2021		932,776	0	(126)	0	0	(126)	0	25,276	25,150	0	0	0
3129369	OCEAN VIEW	DE		07/26/2021		411,672	0	(244)	0	0	(244)	0	12,950	12,706	0	0	0
3129370	SELBYVILLE	DE		08/18/2021		184,756	0	(1,674)	0	0	(1,674)	0	70,153	68,478	0	0	0
3129374	RIVERSIDE	CA		09/01/2023		706,916	0	(73)	0	0	(73)	0	17,988	17,915	0	0	0
3129376	CHEVY CHASE	MD		08/02/2021		1,061,545	0	(159)	0	0	(159)	0	25,994	25,835	0	0	0
3129384	BETHESDA	MD		10/04/2021		1,084,941	0	(122)	0	0	(122)	0	26,974	26,852	0	0	0
3129388	SAN ANTONIO	TX		08/25/2021		1,351,102	0	(33)	0	0	(33)	0	30,163	30,130	0	0	0
3129389	ELLICOTT CITY	MD		09/01/2023		610,338	0	(51)	0	0	(51)	0	16,550	16,498	0	0	0
3129391	OAKLAND	CA		07/30/2021		886,186	0	(103)	0	0	(103)	0	22,130	22,027	0	0	0
3129392	LOS ANGELES	CA		08/16/2021		917,306	0	(182)	0	0	(182)	0	22,418	22,236	0	0	0
3129394	NASHVILLE	TN		12/23/2022		507,313	0	1,507	0	0	1,507	0	16,173	17,680	0	0	0
3129399	GLENDALE	CA		09/03/2021		820,170	0	(24)	0	0	(24)	0	43,769	43,745	0	0	0
3129408	JOHNS CREEK	GA		08/17/2021		893,939	0	(57)	0	0	(57)	0	22,779	22,722	0	0	0
3129418	RANCHO SANTA MARGARIT	CA		12/23/2022		689,679	0	2,516	0	0	2,516	0	19,859	22,375	0	0	0
3129423	OLD HICKORY	TN		08/18/2021		227,075	0	(103)	0	0	(103)	0	5,024	4,921	0	0	0
3129424	DALLAS	TX		12/23/2022		776,983	0	2,808	0	0	2,808	0	22,452	25,260	0	0	0
3129428	MAGNOLIA	TX		08/25/2021		202,005	0	(88)	0	0	(88)	0	4,389	4,301	0	0	0
3129437	ISSAQUAH	WA		09/01/2023		921,877	0	(106)	0	0	(106)	0	22,986	22,880	0	0	0
3129441	MARTINEZ	CA		06/30/2021		898,961	0	(73)	0	0	(73)	0	24,971	24,898	0	0	0
3129444	ALEXANDRIA	VA		09/08/2021		1,007,967	0	(394)	0	0	(394)	0	31,295	30,901	0	0	0
3129447	SANTA BARBARA	CA		08/11/2021		885,427	0	(196)	0	0	(196)	0	21,224	21,028	0	0	0
3129448	LAGUNA BEACH	CA		08/10/2021		1,193,593	0	(160)	0	0	(160)	0	30,330	30,170	0	0	0
3129450	DALLAS	TX		09/09/2021		1,198,365	0	(160)	0	0	(160)	0	31,739	31,580	0	0	0
3129451	MECHANICSVILLE	VA		09/10/2021		898,199	0	38	0	0	38	0	23,821	23,859	0	0	0
3129456	PRIOR LAKE	MN		09/03/2021		897,257	0	12	0	0	12	0	60,881	60,893	0	0	0
3129459	HOMOSASSA	FL		12/23/2022		439,070	0	1,319	0	0	1,319	0	12,942	14,261	0	0	0
3129467	OCEAN VIEW	DE		08/05/2021		266,088	0	(132)	0	0	(132)	0	7,175	7,043	0	0	0
3129468	MILFORD	DE		07/29/2021		422,826	0	(212)	0	0	(212)	0	9,887	9,675	0	0	0
3129469	PLEASANTON	CA		12/23/2022		695,344	0	2,323	0	0	2,323	0	19,493	21,816	0	0	0
3129477	SUNSET BEACH	NC		08/19/2021		302,341	0	(369)	0	0	(369)	0	20,524	20,156	0	0	0
3129481	FRANKLIN	TN		08/05/2021		1,254,615	0	(231)	0	0	(231)	0	31,816	31,584	0	0	0
3129482	PEORIA	AZ		08/06/2021		702,333	0	(135)	0	0	(135)	0	17,201	17,067	0	0	0
3129483	VALLEJO	CA		09/10/2021		597,763	0	(67)	0	0	(67)	0	14,680	14,613	0	0	0
3129487	OAKLAND	CA		08/16/2021		836,125	0	(159)	0	0	(159)	0	21,487	21,329	0	0	0
3129492	VIENNA	VA		09/09/2021		1,384,557	0	(38)	0	0	(38)	0	35,977	35,939	0	0	0
3129494	THOUSAND OAKS	CA		09/08/2021		691,207	0	(74)	0	0	(74)	0	17,189	17,115	0	0	0
3129496	MIAMI	FL		09/03/2021		525,487	0	(97)	0	0	(97)	0	12,424	12,327	0	0	0
3129502	LITHIA	FL		08/31/2021		135,967	0	(234)	0	0	(234)	0	8,271	8,036	0	0	0
3129507	NASHVILLE	TN		08/10/2021		1,206,741	0	(256)	0	0	(256)	0	29,260	29,004	0	0	0
3129512	BOULDER	CO		09/08/2021		1,126,757	0	(196)	0	0	(196)	0	27,564	27,368	0	0	0
3129513	LOS ANGELES	CA		08/31/2021		1,176,674	0	(379)	0	0	(379)	0	39,367	38,988	0	0	0
3129521	TRACY	CA		08/27/2021		676,991	0	(61)	0	0	(61)	0	17,239	17,179	0	0	0
3129527	HOUSTON	TX		08/20/2021		709,908	0	(137)	0	0	(137)	0	17,540	17,402	0	0	0
3129529	BERNARDSVILLE	NJ		09/01/2023		891,654	0	(153)	0	0	(153)	0	25,157	25,004	0	0	0
3129532	OAKLAND	CA		09/14/2021		1,193,764	0	(76)	0	0	(76)	0	30,282	30,206	0	0	0
3129541	ALPINE	UT		12/23/2022		902,448	0	3,751	0	0	3,751	0	27,274	31,025	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3129558	WOODBINE	MD		09/30/2021		651,380	0	(42)	0	0	(42)	0	16,476	16,434	0	0	0
3129560	NASHVILLE	TN		08/30/2021		470,001	0	(237)	0	0	(237)	0	10,574	10,337	0	0	0
3129561	SPOKANE	WA		08/20/2021		920,193	0	(7)	0	0	(7)	0	24,357	24,349	0	0	0
3129570	CHARLESTON	SC		09/15/2021		1,014,488	0	(170)	0	0	(170)	0	25,949	25,779	0	0	0
3129575	DALLAS	TX		07/29/2021		973,916	0	(174)	0	0	(174)	0	25,732	25,557	0	0	0
3129576	EL DORADO HILLS	CA		08/19/2021		1,347,215	0	(173)	0	0	(173)	0	36,546	36,373	0	0	0
3129578	LEWES	DE		08/20/2021		326,225	0	(147)	0	0	(147)	0	7,780	7,632	0	0	0
3129582	FORT WORTH	TX		12/23/2022		597,256	0	2,547	0	0	2,547	0	20,237	22,784	0	0	0
3129587	DAVIDSONVILLE	MD		08/06/2021		787,325	0	(70)	0	0	(70)	0	20,105	20,036	0	0	0
3129589	SAN FRANCISCO	CA		07/26/2021		847,078	0	(93)	0	0	(93)	0	22,458	22,365	0	0	0
3129597	THOMPSONS STATION	TN		09/01/2023		586,816	0	(105)	0	0	(105)	0	14,366	14,261	0	0	0
3129602	NASHVILLE	TN		09/24/2021		631,645	0	(72)	0	0	(72)	0	14,469	14,397	0	0	0
3129603	KINGSLAND	TX		08/25/2021		527,682	0	(267)	0	0	(267)	0	12,904	12,637	0	0	0
3129604	CEDAR CREEK	TX		09/01/2021		698,459	0	(96)	0	0	(96)	0	24,209	24,113	0	0	0
3129610	HOUSTON	TX		09/09/2021		1,234,503	0	12	0	0	12	0	30,069	30,081	0	0	0
3129616	MILLERSVILLE	MD		08/17/2021		427,454	0	(222)	0	0	(222)	0	9,792	9,570	0	0	0
3129617	SPARKS	NV		09/28/2021		561,875	0	(81)	0	0	(81)	0	12,648	12,567	0	0	0
3129618	CASA GRANDE	AZ		09/10/2021		209,092	0	(32)	0	0	(32)	0	4,779	4,747	0	0	0
3129620	ROSENBERG	TX		08/26/2021		196,881	0	(93)	0	0	(93)	0	5,097	5,004	0	0	0
3129623	EL DORADO HILLS	CA		12/23/2022		533,713	0	1,664	0	0	1,664	0	14,718	16,382	0	0	0
3129625	ROSENBERG	TX		08/10/2021		185,503	0	(75)	0	0	(75)	0	4,370	4,296	0	0	0
3129631	FRISCO	TX		12/23/2022		448,213	0	1,395	0	0	1,395	0	12,264	13,659	0	0	0
3129633	DENVER	CO		08/05/2021		829,857	0	(81)	0	0	(81)	0	21,118	21,037	0	0	0
3129637	SELBYVILLE	DE		09/22/2021		390,920	0	(143)	0	0	(143)	0	9,556	9,413	0	0	0
3129638	HALESITE	NY		09/15/2021		1,075,779	0	88	0	0	88	0	27,366	27,454	0	0	0
3129639	DALLAS	TX		09/02/2021		731,734	0	(120)	0	0	(120)	0	17,908	17,789	0	0	0
3129643	BEVERLY HILLS	CA		08/17/2021		917,238	0	(156)	0	0	(156)	0	21,033	20,876	0	0	0
3129646	FALLS CHURCH	VA		09/02/2021		1,152,421	0	(202)	0	0	(202)	0	27,678	27,477	0	0	0
3129650	TOMBALL	TX		08/20/2021		176,658	0	(67)	0	0	(67)	0	4,285	4,218	0	0	0
3129652	SELBYVILLE	DE		09/10/2021		298,505	0	(186)	0	0	(186)	0	9,344	9,158	0	0	0
3129653	PORTLAND	OR		08/13/2021		631,515	0	(52)	0	0	(52)	0	16,080	16,028	0	0	0
3129655	NAPLES	FL		09/10/2021		534,847	0	(83)	0	0	(83)	0	13,820	13,738	0	0	0
3129656	MINNEAPOLIS	MN		12/23/2022		472,350	0	2,109	0	0	2,109	0	14,643	16,752	0	0	0
3129660	FAYETTEVILLE	AR		08/02/2021		229,385	0	(100)	0	0	(100)	0	4,959	4,859	0	0	0
3129662	SELBYVILLE	DE		09/20/2021		283,980	0	(98)	0	0	(98)	0	6,466	6,368	0	0	0
3129666	SCOTTSDALE	AZ		12/23/2022		711,288	0	2,547	0	0	2,547	0	20,351	22,897	0	0	0
3129673	CEDAR BLUFF	AL		08/17/2021		140,169	0	(61)	0	0	(61)	0	3,078	3,017	0	0	0
3129674	JENSEN BEACH	FL		09/01/2023		590,619	0	(148)	0	0	(148)	0	21,506	21,357	0	0	0
3129675	CROWN POINT	IN		09/01/2023		578,050	0	(117)	0	0	(117)	0	16,421	16,304	0	0	0
3129680	CORAL GABLES	FL		09/23/2021		852,269	0	(184)	0	0	(184)	0	25,227	25,043	0	0	0
3129682	DANVILLE	CA		08/09/2021		1,033,677	0	(231)	0	0	(231)	0	25,805	25,575	0	0	0
3129683	CUSTER	WA		09/17/2021		931,373	0	(98)	0	0	(98)	0	22,703	22,605	0	0	0
3129685	SAN JOSE	CA		09/01/2023		1,194,549	0	(128)	0	0	(128)	0	28,505	28,377	0	0	0
3129686	SAN JOSE	CA		12/23/2022		644,550	0	2,485	0	0	2,485	0	18,913	21,398	0	0	0
3129691	FRESNO	CA		08/05/2021		598,951	0	(11)	0	0	(11)	0	15,710	15,699	0	0	0
3129693	SEATTLE	WA		09/28/2021		1,016,275	0	(214)	0	0	(214)	0	23,926	23,711	0	0	0
3129698	PORTLAND	OR		12/23/2022		595,775	0	2,170	0	0	2,170	0	14,478	16,648	0	0	0
3129702	MONTGOMERY	TX		12/23/2022		1,034,113	0	3,986	0	0	3,986	0	30,344	34,330	0	0	0
3129703	MALIBU	CA		12/23/2022		982,588	0	4,084	0	0	4,084	0	29,697	33,781	0	0	0
3129704	SEVERNA PARK	MD		07/28/2021		1,108,480	0	(97)	0	0	(97)	0	29,380	29,283	0	0	0
3129706	BRADENTON	FL		07/29/2021		833,902	0	(238)	0	0	(238)	0	20,030	19,792	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3129708	ARGYLE	TX		08/02/2021		720,783	0	(99)	0	0	(99)	0	18,396	18,297	0	0	0
3129710	HALF MOON BAY	CA		09/13/2021		696,627	0	(77)	0	0	(77)	0	17,797	17,720	0	0	0
3129711	SANTA CLARA	CA		09/03/2021		1,088,506	0	(61)	0	0	(61)	0	28,633	28,572	0	0	0
3129712	TIMNATH	CO		09/14/2021		613,990	0	(62)	0	0	(62)	0	15,273	15,211	0	0	0
3129717	LITTLE RIVER	SC		09/13/2021		126,267	0	(56)	0	0	(56)	0	2,943	2,887	0	0	0
3129719	ATLANTA	GA		08/30/2021		789,447	0	(93)	0	0	(93)	0	20,081	19,988	0	0	0
3129721	SAN JOSE	CA		09/09/2021		1,037,229	0	(69)	0	0	(69)	0	28,881	28,812	0	0	0
3129726	GLENDALE	AZ		08/27/2021		281,433	0	(98)	0	0	(98)	0	6,226	6,127	0	0	0
3129728	LEWES	DE		08/27/2021		282,691	0	(121)	0	0	(121)	0	6,779	6,658	0	0	0
3129731	NASHVILLE	TN		09/21/2021		345,560	0	(149)	0	0	(149)	0	7,761	7,612	0	0	0
3129733	SELBYVILLE	DE		08/17/2021		370,768	0	(182)	0	0	(182)	0	8,582	8,400	0	0	0
3129735	OAK RIDGE	NC		10/12/2021		656,114	0	(148)	0	0	(148)	0	15,799	15,652	0	0	0
3129746	SAN RAMON	CA		08/19/2021		889,857	0	(153)	0	0	(153)	0	24,952	24,800	0	0	0
3129747	AUSTIN	TX		09/03/2021		1,147,420	0	2,380	0	0	2,380	0	30,551	32,930	0	0	0
3129749	FREMONT	CA		12/23/2022		874,956	0	3,133	0	0	3,133	0	25,033	28,166	0	0	0
3129753	EL DORADO HILLS	CA		09/16/2021		553,984	0	(25)	0	0	(25)	0	14,637	14,612	0	0	0
3129761	MILLSBORO	DE		07/27/2021		210,810	0	(88)	0	0	(88)	0	4,523	4,435	0	0	0
3129762	MILLSBORO	DE		08/04/2021		263,773	0	(141)	0	0	(141)	0	6,194	6,053	0	0	0
3129764	WINTER GARDEN	FL		08/10/2021		205,521	0	(80)	0	0	(80)	0	5,824	5,744	0	0	0
3129765	BERLIN	MD		08/04/2021		373,257	0	(282)	0	0	(282)	0	13,097	12,814	0	0	0
3129767	LEWES	DE		08/02/2021		439,645	0	(197)	0	0	(197)	0	9,417	9,220	0	0	0
3129771	BERLIN	MD		07/29/2021		287,457	0	(141)	0	0	(141)	0	6,751	6,610	0	0	0
3129772	WINTER GARDEN	FL		08/10/2021		460,874	0	(497)	0	0	(497)	0	23,224	22,727	0	0	0
3129776	SELBYVILLE	DE		09/02/2021		355,550	0	(171)	0	0	(171)	0	8,119	7,948	0	0	0
3129777	PRINCETON JUNCTION	NJ		12/23/2022		583,637	0	2,250	0	0	2,250	0	17,126	19,375	0	0	0
3129781	WINCHESTER	MA		12/23/2022		679,464	0	2,812	0	0	2,812	0	20,445	23,258	0	0	0
3129784	SAMMAMISH	WA		12/23/2022		817,420	0	2,939	0	0	2,939	0	23,493	26,432	0	0	0
3129791	DARIEN	CT		09/01/2023		773,043	0	(146)	0	0	(146)	0	26,547	26,401	0	0	0
3129797	ROSELAND	VA		08/31/2021		379,281	0	(188)	0	0	(188)	0	8,804	8,616	0	0	0
3129799	SANTA BARBARA	CA		09/23/2021		816,460	0	(117)	0	0	(117)	0	20,827	20,710	0	0	0
3129800	LOS ANGELES	CA		07/22/2021		890,316	0	(249)	0	0	(249)	0	23,183	22,934	0	0	0
3129801	HOUSTON	TX		09/10/2021		213,169	0	(114)	0	0	(114)	0	7,268	7,154	0	0	0
3129802	BOCA RATON	FL		09/15/2021		1,271,935	0	(100)	0	0	(100)	0	32,392	32,291	0	0	0
3129816	CELINA	TX		08/02/2021		543,269	0	(55)	0	0	(55)	0	13,892	13,837	0	0	0
3129817	PORTLAND	OR		08/11/2021		689,379	0	(163)	0	0	(163)	0	16,514	16,351	0	0	0
3129819	OLD GREENWICH	CT		09/10/2021		1,396,299	0	(146)	0	0	(146)	0	35,480	35,333	0	0	0
3129820	REDMOND	WA		08/02/2021		1,101,665	0	(166)	0	0	(166)	0	27,472	27,306	0	0	0
3129826	BELLAIRE	TX		09/03/2021		893,658	0	(45)	0	0	(45)	0	23,615	23,570	0	0	0
3129827	CORTE MADERA	CA		08/18/2021		1,181,375	0	(64)	0	0	(64)	0	28,795	28,731	0	0	0
3129838	SAN JOSE	CA		08/31/2021		1,293,294	0	(224)	0	0	(224)	0	33,221	32,997	0	0	0
3129845	GOLDEN	CO		12/23/2022		487,127	0	2,163	0	0	2,163	0	17,187	19,350	0	0	0
3129847	KISSIMMEE	FL		08/16/2021		235,008	0	(126)	0	0	(126)	0	5,848	5,722	0	0	0
3129854	PORTLAND	OR		09/30/2021		709,649	0	(126)	0	0	(126)	0	16,345	16,219	0	0	0
3129857	LUCAS	TX		09/01/2021		638,701	0	(91)	0	0	(91)	0	16,911	16,820	0	0	0
3129858	EL GRANADA	CA		07/27/2021		818,192	0	(196)	0	0	(196)	0	19,597	19,402	0	0	0
3129861	LONG GROVE	IL		06/30/2021		752,050	0	(144)	0	0	(144)	0	20,427	20,283	0	0	0
3129862	YORBA LINDA	CA		08/12/2021		958,586	0	(87)	0	0	(87)	0	30,335	30,248	0	0	0
3129868	HOUSTON	TX		09/01/2023		960,089	0	12	0	0	12	0	26,518	26,529	0	0	0
3129875	NEWHALL	CA		09/01/2023		1,143,635	0	(248)	0	0	(248)	0	29,390	29,142	0	0	0
3129876	WESTON	CT		08/13/2021		563,634	0	(74)	0	0	(74)	0	16,687	16,613	0	0	0
3129877	INDIO	CA		08/23/2021		294,019	0	(58)	0	0	(58)	0	7,290	7,232	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3129878	SANTA BARBARA	CA		08/10/2021		1,310,565	0	(160)	0	0	(160)	0	30,596	30,436	0	0	0
3129880	DENVER	CO		09/03/2021		904,198	0	(194)	0	0	(194)	0	21,579	21,385	0	0	0
3129885	AUSTIN	TX		12/02/2021		671,384	0	72	0	0	72	0	17,823	17,896	0	0	0
3129899	DENVER	CO		12/23/2022		707,448	0	2,071	0	0	2,071	0	17,707	19,778	0	0	0
3129902	BROOKLINE	MA		09/10/2021		888,562	0	(27)	0	0	(27)	0	23,499	23,473	0	0	0
3129904	SANDY SPRINGS	GA		12/23/2022		531,495	0	1,713	0	0	1,713	0	16,011	17,725	0	0	0
3129911	FREMONT	CA		08/26/2021		942,874	0	(93)	0	0	(93)	0	23,993	23,900	0	0	0
3129915	ANNAPOLIS	MD		07/21/2021		1,051,831	0	(223)	0	0	(223)	0	27,524	27,301	0	0	0
3129916	DURHAM	NC		07/13/2021		213,715	0	(55)	0	0	(55)	0	5,063	5,008	0	0	0
3129921	ENCINO	CA		08/09/2021		1,050,387	0	(179)	0	0	(179)	0	25,699	25,520	0	0	0
3129928	FOLSOM	CA		08/13/2021		923,346	0	(41)	0	0	(41)	0	23,590	23,548	0	0	0
3129931	YUCAIPA	CA		08/26/2021		583,131	0	(26)	0	0	(26)	0	14,881	14,855	0	0	0
3129932	SANTA ANA	CA		08/17/2021		1,093,752	0	(93)	0	0	(93)	0	27,722	27,629	0	0	0
3129935	SAN DIEGO	CA		09/01/2023		723,112	0	21	0	0	21	0	20,335	20,357	0	0	0
3129943	SEATTLE	WA		08/20/2021		931,328	0	(110)	0	0	(110)	0	23,680	23,570	0	0	0
3129945	ROSWELL	GA		12/23/2022		402,790	0	1,667	0	0	1,667	0	12,120	13,787	0	0	0
3129946	TAMPA	FL		12/23/2022		483,946	0	1,377	0	0	1,377	0	14,157	15,534	0	0	0
3129951	ARLINGTON	VA		08/17/2021		1,376,420	0	40	0	0	40	0	36,484	36,524	0	0	0
3129954	WESTFIELD	IN		08/27/2021		569,560	0	(89)	0	0	(89)	0	16,591	16,502	0	0	0
3129958	BEND	OR		12/23/2022		896,415	0	3,195	0	0	3,195	0	26,945	30,140	0	0	0
3129959	CRESTWOOD	KY		08/23/2021		652,662	0	(144)	0	0	(144)	0	17,260	17,116	0	0	0
3129963	KIRKLAND	WA		09/01/2023		1,247,165	0	81	0	0	81	0	33,058	33,139	0	0	0
3129964	NASHVILLE	TN		09/01/2023		932,626	0	(170)	0	0	(170)	0	24,222	24,052	0	0	0
3129967	DALLAS	TX		12/23/2022		1,050,168	0	3,254	0	0	3,254	0	28,599	31,854	0	0	0
3129972	ALAMEDA	CA		08/31/2021		969,261	0	(257)	0	0	(257)	0	22,657	22,400	0	0	0
3129973	SARASOTA	FL		10/12/2021		566,676	0	(64)	0	0	(64)	0	12,579	12,515	0	0	0
3129974	BELLEVUE	WA		10/21/2021		956,342	0	(89)	0	0	(89)	0	26,411	26,322	0	0	0
3129978	BEND	OR		10/18/2021		742,373	0	(94)	0	0	(94)	0	18,900	18,807	0	0	0
3129979	KENNETT SQ	PA		09/30/2021		719,941	0	(31)	0	0	(31)	0	18,278	18,247	0	0	0
3129980	SEVERNA PARK	MD		09/15/2021		577,702	0	(64)	0	0	(64)	0	22,072	22,008	0	0	0
3129986	MOUNTAIN LAKES	NJ		09/30/2021		802,201	0	(71)	0	0	(71)	0	19,775	19,704	0	0	0
3129994	ALISO VIEJO	CA		12/23/2022		543,566	0	2,221	0	0	2,221	0	16,997	19,218	0	0	0
3130006	LA JOLLA	CA		08/05/2021		1,031,122	0	(131)	0	0	(131)	0	26,090	25,959	0	0	0
3130007	FRISCO	TX		10/06/2021		651,050	0	(106)	0	0	(106)	0	16,077	15,971	0	0	0
3130021	FORT WORTH	TX		09/01/2023		558,642	0	(95)	0	0	(95)	0	13,856	13,761	0	0	0
3130024	THOUSAND OAKS	CA		12/23/2022		765,497	0	2,383	0	0	2,383	0	20,944	23,327	0	0	0
3130033	HADDONFIELD	NJ		09/09/2021		733,245	0	(17)	0	0	(17)	0	18,886	18,869	0	0	0
3130036	ROCKVILLE	MD		09/01/2023		814,210	0	(6)	0	0	(6)	0	23,340	23,334	0	0	0
3130037	WILMINGTON	NC		09/08/2021		660,988	0	(151)	0	0	(151)	0	15,839	15,687	0	0	0
3130046	OAKTON	VA		09/22/2021		827,748	0	(146)	0	0	(146)	0	20,224	20,078	0	0	0
3130047	SANTA ROSA	CA		12/03/2021		960,085	0	(171)	0	0	(171)	0	22,452	22,281	0	0	0
3130051	EDMOND	OK		12/23/2022		730,090	0	2,818	0	0	2,818	0	21,413	24,231	0	0	0
3130053	ALTADENA	CA		09/13/2021		915,314	0	(122)	0	0	(122)	0	25,432	25,309	0	0	0
3130057	BANDERA	TX		12/23/2022		963,211	0	4,283	0	0	4,283	0	29,732	34,015	0	0	0
3130059	MIAMI	FL		12/23/2022		968,499	0	3,717	0	0	3,717	0	28,330	32,047	0	0	0
3130064	CORTE MADERA	CA		12/23/2022		736,777	0	2,638	0	0	2,638	0	21,080	23,718	0	0	0
3130066	SAN RAFAEL	CA		09/14/2021		1,122,482	0	(154)	0	0	(154)	0	25,853	25,699	0	0	0
3130076	MELBOURNE	FL		09/01/2023		530,894	0	(42)	0	0	(42)	0	13,529	13,487	0	0	0
3130078	UNION CITY	CA		12/23/2022		700,616	0	2,689	0	0	2,689	0	20,467	23,156	0	0	0
3130079	SEATTLE	WA		09/01/2023		1,070,124	0	(133)	0	0	(133)	0	27,280	27,146	0	0	0
3130082	BOTHELL	WA		09/21/2021		1,153,971	0	(224)	0	0	(224)	0	29,056	28,833	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3130087	CARMEL	IN		09/01/2023		890,063	0	(159)	0	0	(159)	0	21,174	21,015	0	0	0
3130097	REDMOND	WA		10/06/2021		1,151,310	0	(146)	0	0	(146)	0	28,477	28,331	0	0	0
3130098	BIRMINGHAM	AL		09/27/2021		706,050	0	(220)	0	0	(220)	0	21,010	20,790	0	0	0
3130110	LOS GATOS	CA		09/07/2021		1,346,286	0	(128)	0	0	(128)	0	34,847	34,720	0	0	0
3130114	MOUNTAIN GREEN	UT		12/23/2022		501,842	0	1,693	0	0	1,693	0	14,961	16,654	0	0	0
3130117	GLEN ALLEN	VA		12/23/2022		399,769	0	1,112	0	0	1,112	0	10,371	11,483	0	0	0
3130119	WALNUT CREEK	CA		08/25/2021		786,452	0	(121)	0	0	(121)	0	19,968	19,846	0	0	0
3130121	CHICAGO	IL		07/28/2021		1,236,408	0	(15)	0	0	(15)	0	32,721	32,706	0	0	0
3130123	FOLSOM	CA		09/01/2023		634,562	0	(44)	0	0	(44)	0	16,166	16,122	0	0	0
3130131	LAKE OSWEGO	OR		08/20/2021		624,573	0	(79)	0	0	(79)	0	17,818	17,739	0	0	0
3130134	WOODINVILLE	WA		09/20/2021		1,415,267	0	(293)	0	0	(293)	0	34,413	34,120	0	0	0
3130141	VACAVILLE	CA		12/23/2022		511,282	0	1,479	0	0	1,479	0	13,670	15,150	0	0	0
3130142	WEST CHESTER	PA		09/14/2021		689,822	0	(139)	0	0	(139)	0	16,015	15,876	0	0	0
3130152	SANTA BARBARA	CA		04/13/2022		1,186,263	0	(33)	0	0	(33)	0	32,233	32,200	0	0	0
3130153	TIBURON	CA		09/01/2021		942,283	0	(105)	0	0	(105)	0	24,297	24,192	0	0	0
3130154	GREENWICH	CT		09/02/2021		820,121	0	(140)	0	0	(140)	0	20,715	20,575	0	0	0
3130155	CHEVY CHASE	MD		09/03/2021		1,013,325	0	(186)	0	0	(186)	0	25,581	25,395	0	0	0
3130156	SUDBURY	MA		08/30/2021		750,699	0	(146)	0	0	(146)	0	18,695	18,549	0	0	0
3130161	WESTLAKE VILLAGE	CA		09/01/2023		1,333,724	0	(26)	0	0	(26)	0	40,737	40,710	0	0	0
3130164	LA CRESCENTA	CA		09/01/2023		485,852	0	(169)	0	0	(169)	0	42,854	42,686	0	0	0
3130167	PALO ALTO	CA		08/23/2021		1,366,972	0	(103)	0	0	(103)	0	35,136	35,033	0	0	0
3130171	SAINT PAUL	MN		12/23/2022		455,542	0	1,335	0	0	1,335	0	12,227	13,562	0	0	0
3130174	OREGON CITY	OR		12/23/2022		651,963	0	2,175	0	0	2,175	0	18,243	20,418	0	0	0
3130185	NEWTON	MA		12/23/2022		993,805	0	1,141	0	0	1,141	0	25,670	26,811	0	0	0
3130189	PASADENA	CA		09/16/2021		1,327,028	0	(206)	0	0	(206)	0	32,338	32,132	0	0	0
3130197	SAN FRANCISCO	CA		12/23/2022		689,135	0	2,785	0	0	2,785	0	21,996	24,782	0	0	0
3130203	CHICO	CA		12/23/2022		477,515	0	1,486	0	0	1,486	0	13,065	14,551	0	0	0
3130205	CARBONDALE	CO		12/23/2022		687,863	0	3,061	0	0	3,061	0	21,235	24,296	0	0	0
3130209	AUSTIN	TX		09/01/2023		586,120	0	(137)	0	0	(137)	0	14,237	14,100	0	0	0
3130221	HOLLIS	NY		10/21/2021		741,154	0	(123)	0	0	(123)	0	21,294	21,171	0	0	0
3130222	HOUSTON	TX		12/23/2022		586,292	0	2,278	0	0	2,278	0	16,033	18,311	0	0	0
3130224	MARTINEZ	CA		08/20/2021		926,867	0	(95)	0	0	(95)	0	24,444	24,349	0	0	0
3130232	WEST HOLLYWOOD	CA		12/23/2022		809,235	0	3,122	0	0	3,122	0	23,768	26,890	0	0	0
3130240	FALLS CHURCH	VA		09/01/2021		1,135,080	0	(81)	0	0	(81)	0	29,003	28,922	0	0	0
3130241	FRANKLIN	TN		09/01/2023		562,304	0	(339)	0	0	(339)	0	32,477	32,138	0	0	0
3130244	COLUMBINE VALLEY	CO		09/29/2021		872,372	0	(123)	0	0	(123)	0	22,061	21,939	0	0	0
3130245	DUBLIN	CA		09/23/2021		880,111	0	(89)	0	0	(89)	0	22,292	22,203	0	0	0
3130249	VIENNA	VA		08/19/2021		1,198,092	0	(188)	0	0	(188)	0	30,194	30,006	0	0	0
3130250	SAN FRANCISCO	CA		09/01/2023		811,635	0	(23)	0	0	(23)	0	30,370	30,348	0	0	0
3130251	EDMOND	OK		09/01/2023		1,414,757	0	(291)	0	0	(291)	0	33,936	33,645	0	0	0
3130257	EAGAN	MN		09/01/2023		568,020	0	(71)	0	0	(71)	0	14,115	14,044	0	0	0
3130259	BAINBRIDGE ISLAND	WA		12/23/2022		469,625	0	2,142	0	0	2,142	0	18,511	20,653	0	0	0
3130262	THOUSAND OAKS	CA		08/17/2021		1,394,857	0	(469)	0	0	(469)	0	42,378	41,908	0	0	0
3130268	THOUSAND OAKS	CA		12/23/2022		569,462	0	2,124	0	0	2,124	0	19,206	21,329	0	0	0
3130272	MORRISTOWN	NJ		12/23/2022		718,668	0	2,055	0	0	2,055	0	18,999	21,054	0	0	0
3130273	CORONADO	CA		12/23/2022		754,777	0	3,125	0	0	3,125	0	22,626	25,751	0	0	0
3130275	MATTHEWS	NC		09/13/2021		713,018	0	(47)	0	0	(47)	0	18,861	18,815	0	0	0
3130280	DAVIE	FL		09/01/2023		711,820	0	(55)	0	0	(55)	0	20,898	20,843	0	0	0
3130282	AUSTIN	TX		12/23/2022		850,312	0	3,044	0	0	3,044	0	24,328	27,373	0	0	0
3130292	SOUTHLAKE	TX		09/09/2021		621,392	0	(455)	0	0	(455)	0	44,873	44,418	0	0	0
3130293	AURORA	CO		09/16/2021		170,806	0	(24)	0	0	(24)	0	3,537	3,513	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3130298	SANTA ROSA	CA		09/01/2023		767,323	0	159	0	0	159	0	31,731	31,889	0	0	0
3130301	AUSTIN	TX		08/31/2021		543,788	0	28	0	0	28	0	14,426	14,454	0	0	0
3130302	SAINT AUGUSTINE	FL		09/01/2023		810,048	0	(216)	0	0	(216)	0	21,238	21,021	0	0	0
3130309	NAPLES	FL		09/16/2021		625,072	0	(61)	0	0	(61)	0	17,823	17,763	0	0	0
3130321	KANEOHE	HI		08/31/2021		1,010,487	0	(142)	0	0	(142)	0	24,945	24,803	0	0	0
3130323	FUQUAY-VARINA	NC		08/10/2021		180,822	0	(79)	0	0	(79)	0	13,927	13,848	0	0	0
3130326	GLENDALE	AZ		09/09/2021		337,727	0	(115)	0	0	(115)	0	7,654	7,539	0	0	0
3130327	GLENDALE	AZ		09/09/2021		341,327	0	(116)	0	0	(116)	0	7,736	7,620	0	0	0
3130328	LITCHFIELD PARK	AZ		08/10/2021		314,822	0	(56)	0	0	(56)	0	8,493	8,437	0	0	0
3130329	GLENDALE	AZ		09/03/2021		345,544	0	(118)	0	0	(118)	0	7,831	7,712	0	0	0
3130330	WESTBOROUGH	MA		08/17/2021		275,551	0	(56)	0	0	(56)	0	6,796	6,740	0	0	0
3130331	SARASOTA	FL		08/18/2021		432,593	0	(166)	0	0	(166)	0	11,391	11,226	0	0	0
3130332	PHOENIX	AZ		08/10/2021		484,887	0	(209)	0	0	(209)	0	23,270	23,061	0	0	0
3130334	LAS VEGAS	NV		09/28/2021		350,279	0	10	0	0	10	0	11,221	11,232	0	0	0
3130336	WALLINGFORD	PA		12/23/2022		565,748	0	2,053	0	0	2,053	0	17,076	19,128	0	0	0
3130337	SAINT CLOUD	FL		08/23/2021		409,860	0	(137)	0	0	(137)	0	9,824	9,687	0	0	0
3130338	VENICE	FL		08/17/2021		449,183	0	(159)	0	0	(159)	0	11,265	11,106	0	0	0
3130339	FUQUAY VARINA	NC		08/26/2021		225,780	0	(48)	0	0	(48)	0	5,440	5,392	0	0	0
3130340	HOSCHTON	GA		09/01/2021		326,764	0	(141)	0	0	(141)	0	7,715	7,574	0	0	0
3130341	NAPLES	FL		08/18/2021		419,731	0	(242)	0	0	(242)	0	22,939	22,697	0	0	0
3130343	REDMOND	WA		08/27/2021		377,407	0	(88)	0	0	(88)	0	9,085	8,996	0	0	0
3130344	PORT ST LUCIE	FL		08/16/2021		224,705	0	(231)	0	0	(231)	0	15,610	15,379	0	0	0
3130345	GOODYEAR	AZ		08/13/2021		302,863	0	(148)	0	0	(148)	0	18,246	18,098	0	0	0
3130352	EL DORADO HILLS	CA		12/23/2022		977,384	0	2,533	0	0	2,533	0	27,254	29,787	0	0	0
3130357	MOUNT PLEASANT	SC		09/16/2021		703,436	0	0	0	0	0	0	22,189	22,189	0	0	0
3130358	COLLEYVILLE	TX		02/17/2022		1,126,704	0	(75)	0	0	(75)	0	28,968	28,894	0	0	0
3130361	SAINT LOUIS	MO		12/23/2022		554,172	0	1,710	0	0	1,710	0	15,022	16,732	0	0	0
3130366	LEHI	UT		09/16/2021		695,547	0	(104)	0	0	(104)	0	16,341	16,237	0	0	0
3130369	KAILUA	HI		09/01/2023		868,049	0	(88)	0	0	(88)	0	25,753	25,664	0	0	0
3130371	SARASOTA	FL		12/23/2022		408,757	0	1,360	0	0	1,360	0	11,655	13,014	0	0	0
3130374	DALLAS	TX		12/23/2022		422,001	0	1,747	0	0	1,747	0	12,698	14,445	0	0	0
3130384	MARY ESTHER	FL		09/28/2021		885,515	0	(177)	0	0	(177)	0	21,047	20,870	0	0	0
3130385	LOS GATOS	CA		09/29/2021		1,024,756	0	(162)	0	0	(162)	0	22,919	22,757	0	0	0
3130390	VERO BEACH	FL		08/30/2021		1,076,964	0	(133)	0	0	(133)	0	26,844	26,711	0	0	0
3130393	POTOMAC	MD		12/23/2022		836,114	0	2,781	0	0	2,781	0	23,332	26,114	0	0	0
3130397	SAN DIEGO	CA		08/24/2021		768,521	0	(126)	0	0	(126)	0	18,380	18,253	0	0	0
3130398	BELLEVUE	WA		12/23/2022		692,744	0	2,619	0	0	2,619	0	20,998	23,617	0	0	0
3130401	SAN RAMON	CA		09/01/2023		1,050,151	0	(200)	0	0	(200)	0	27,024	26,824	0	0	0
3130415	LAS VEGAS	NV		12/23/2022		845,250	0	3,143	0	0	3,143	0	25,061	28,204	0	0	0
3130418	LAKEWAY	TX		09/23/2021		583,502	0	(97)	0	0	(97)	0	15,401	15,304	0	0	0
3130433	SAN JOSE	CA		12/23/2022		660,995	0	2,367	0	0	2,367	0	18,912	21,278	0	0	0
3130434	VIENNA	VA		09/22/2021		1,252,236	0	18	0	0	18	0	43,226	43,244	0	0	0
3130436	CREVE COEUR	MO		09/14/2021		641,500	0	(66)	0	0	(66)	0	14,255	14,189	0	0	0
3130440	SEATTLE	WA		10/06/2021		1,311,488	0	(69)	0	0	(69)	0	33,135	33,066	0	0	0
3130442	GRANITE BAY	CA		09/01/2023		989,774	0	(151)	0	0	(151)	0	23,684	23,532	0	0	0
3130455	TULSA	OK		09/01/2023		1,242,962	0	(671)	0	0	(671)	0	67,213	66,542	0	0	0
3130461	JACKSONVILLE	FL		12/23/2022		621,597	0	1,807	0	0	1,807	0	16,620	18,428	0	0	0
3130471	PUYALLUP	WA		12/23/2022		592,649	0	1,964	0	0	1,964	0	16,464	18,427	0	0	0
3130473	SNOQUALMIE	WA		09/01/2023		829,780	0	(244)	0	0	(244)	0	26,367	26,122	0	0	0
3130479	BELLINGHAM	WA		12/23/2022		434,481	0	1,563	0	0	1,563	0	15,960	17,524	0	0	0
3130480	LA CANADA	CA		09/28/2021		1,028,977	0	(186)	0	0	(186)	0	25,511	25,326	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3130481	PASADENA	CA		09/27/2021		1,018,274	0	(54)	0	0	(54)	0	26,312	26,258	0	0	0
3130483	CHARLOTTE	NC		09/14/2021		1,202,480	0	(23)	0	0	(23)	0	31,539	31,516	0	0	0
3130486	BEND	OR		09/16/2021		513,354	0	(178)	0	0	(178)	0	12,124	11,946	0	0	0
3130499	NEWBURY PARK	CA		12/23/2022		817,099	0	2,366	0	0	2,366	0	21,698	24,064	0	0	0
3130503	DANVILLE	CA		12/23/2022		1,005,291	0	3,592	0	0	3,592	0	28,869	32,461	0	0	0
3130504	SAN MARCOS	CA		10/15/2021		757,838	0	(43)	0	0	(43)	0	19,494	19,451	0	0	0
3130510	MERCER ISLAND	WA		09/01/2023		1,374,274	0	(336)	0	0	(336)	0	33,365	33,029	0	0	0
3130511	PLYMOUTH	MI		12/23/2022		453,026	0	1,378	0	0	1,378	0	12,210	13,588	0	0	0
3130513	MILTON	GA		09/01/2021		977,717	0	(44)	0	0	(44)	0	25,285	25,242	0	0	0
3130514	SANTA ANA	CA		10/01/2021		930,821	0	(86)	0	0	(86)	0	22,689	22,603	0	0	0
3130515	FAYETTEVILLE	GA		09/29/2021		764,268	0	(356)	0	0	(356)	0	30,875	30,519	0	0	0
3130516	SOLVANG	CA		09/22/2021		742,358	0	(129)	0	0	(129)	0	13,624	13,495	0	0	0
3130520	HINSDALE	IL		09/15/2021		925,209	0	(114)	0	0	(114)	0	22,576	22,463	0	0	0
3130521	LARKSPUR	CA		09/03/2021		1,392,091	0	(114)	0	0	(114)	0	33,023	32,910	0	0	0
3130522	SAMMAMISH	WA		09/20/2021		927,458	0	(205)	0	0	(205)	0	22,127	21,922	0	0	0
3130523	POTOMAC	MD		09/08/2021		942,563	0	(204)	0	0	(204)	0	25,294	25,090	0	0	0
3130526	LOS ANGELES	CA		12/23/2022		985,863	0	4,310	0	0	4,310	0	31,046	35,356	0	0	0
3130536	MCLEAN	VA		12/23/2022		723,063	0	2,839	0	0	2,839	0	21,633	24,473	0	0	0
3130539	HOUSTON	TX		09/01/2023		570,509	0	(103)	0	0	(103)	0	16,832	16,729	0	0	0
3130560	ESTERO	FL		01/07/2022		755,219	0	(11)	0	0	(11)	0	20,161	20,150	0	0	0
3130565	MERCER ISLAND	WA		12/23/2022		997,240	0	3,570	0	0	3,570	0	28,532	32,102	0	0	0
3130569	SANTA BARBARA	CA		12/23/2022		616,200	0	2,208	0	0	2,208	0	17,646	19,854	0	0	0
3130571	SEATTLE	WA		09/01/2023		1,017,943	0	(193)	0	0	(193)	0	24,435	24,242	0	0	0
3130576	FRESNO	CA		09/01/2023		623,358	0	(17)	0	0	(17)	0	16,956	16,939	0	0	0
3130577	PHOENIX	AZ		12/23/2022		635,470	0	2,630	0	0	2,630	0	19,121	21,752	0	0	0
3130580	CHARLESTON	SC		09/27/2021		931,364	0	(80)	0	0	(80)	0	23,929	23,848	0	0	0
3130582	BALDWIN	MD		10/28/2021		1,040,624	0	(14)	0	0	(14)	0	28,302	28,287	0	0	0
3130583	HALF MOON BAY	CA		12/23/2022		973,314	0	3,019	0	0	3,019	0	26,509	29,527	0	0	0
3130584	SALT LAKE CITY	UT		09/16/2021		872,342	0	(194)	0	0	(194)	0	20,429	20,236	0	0	0
3130585	LONGWOOD	FL		09/01/2023		587,704	0	(120)	0	0	(120)	0	30,607	30,487	0	0	0
3130595	ST AUGUSTINE	FL		09/22/2021		936,726	0	(128)	0	0	(128)	0	23,586	23,458	0	0	0
3130597	ENCINO	CA		11/08/2021		1,296,250	0	139	0	0	139	0	34,165	34,304	0	0	0
3130598	TRACY	CA		09/27/2021		622,131	0	4	0	0	4	0	17,553	17,558	0	0	0
3130599	WALNUT CREEK	CA		09/01/2023		1,400,362	0	(141)	0	0	(141)	0	34,834	34,693	0	0	0
3130601	ELLICOTT CITY	MD		09/01/2023		551,188	0	(26)	0	0	(26)	0	15,345	15,319	0	0	0
3130608	SEA GIRT	NJ		08/26/2021		1,207,148	0	(76)	0	0	(76)	0	30,632	30,556	0	0	0
3130609	ATLANTA	GA		12/23/2022		706,652	0	2,929	0	0	2,929	0	21,284	24,213	0	0	0
3130616	AURORA	CO		11/04/2021		622,462	0	(13)	0	0	(13)	0	16,034	16,021	0	0	0
3130618	MOUNT PLEASANT	SC		09/21/2021		635,680	0	(78)	0	0	(78)	0	15,801	15,724	0	0	0
3130620	INCLINE VILLAGE	NV		10/05/2021		708,455	0	(193)	0	0	(193)	0	18,536	18,343	0	0	0
3130625	NOLENSVILLE	TN		09/28/2021		721,337	0	(168)	0	0	(168)	0	16,885	16,716	0	0	0
3130627	SAN JOSE	CA		12/23/2022		857,535	0	3,634	0	0	3,634	0	27,562	31,196	0	0	0
3130631	FALLS CHURCH	VA		12/23/2022		958,604	0	3,680	0	0	3,680	0	28,004	31,683	0	0	0
3130634	SHERWOOD	OR		12/23/2022		527,382	0	2,055	0	0	2,055	0	15,604	17,659	0	0	0
3130636	MORAGA	CA		12/23/2022		832,612	0	2,580	0	0	2,580	0	22,675	25,255	0	0	0
3130644	RENO	NV		09/01/2023		956,612	0	(216)	0	0	(216)	0	22,927	22,710	0	0	0
3130645	VANCOUVER	WA		09/01/2023		1,018,883	0	(309)	0	0	(309)	0	23,018	22,710	0	0	0
3130647	IRVINE	CA		09/01/2023		797,107	0	(40)	0	0	(40)	0	20,141	20,101	0	0	0
3130650	SEATTLE	WA		09/17/2021		1,168,722	0	(202)	0	0	(202)	0	27,940	27,738	0	0	0
3130652	SEATTLE	WA		09/01/2023		841,024	0	(132)	0	0	(132)	0	19,933	19,801	0	0	0
3130659	EL DORADO HILLS	CA		09/03/2021		1,270,871	0	(217)	0	0	(217)	0	31,818	31,601	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3130666	ORLANDO	FL		10/01/2021		314,249	0	(417)	0	0	(417)	0	27,368	26,951	0	0	0
3130669	SEATTLE	WA		09/22/2021		891,578	0	(296)	0	0	(296)	0	34,725	34,429	0	0	0
3130673	LARGO	FL		11/16/2021		612,478	0	57	0	0	57	0	26,480	26,536	0	0	0
3130679	EL DORADO HILLS	CA		12/23/2022		823,025	0	2,551	0	0	2,551	0	22,413	24,964	0	0	0
3130687	SAN DIEGO	CA		12/23/2022		849,293	0	5,091	0	0	5,091	0	39,872	44,963	0	0	0
3130688	PLEASANTON	CA		09/20/2021		852,643	0	(10)	0	0	(10)	0	22,410	22,399	0	0	0
3130692	FRANKLIN	TN		09/01/2023		643,457	0	(88)	0	0	(88)	0	18,592	18,503	0	0	0
3130694	RANCHO MIRAGE	CA		11/19/2021		876,451	0	7	0	0	7	0	22,252	22,259	0	0	0
3130704	ORANGE BEACH	AL		11/10/2021		904,003	0	(78)	0	0	(78)	0	24,868	24,790	0	0	0
3130706	ANNAPOLIS	MD		12/23/2022		905,103	0	3,363	0	0	3,363	0	26,843	30,206	0	0	0
3130707	YAKIMA	WA		10/04/2021		577,650	0	(79)	0	0	(79)	0	15,627	15,548	0	0	0
3130710	NAPA	CA		09/10/2021		828,449	0	(132)	0	0	(132)	0	19,817	19,685	0	0	0
3130711	RANCHO CUCAMONGA	CA		09/29/2021		623,156	0	30	0	0	30	0	16,428	16,458	0	0	0
3130712	SAN DIEGO	CA		10/18/2021		569,987	0	22	0	0	22	0	15,049	15,071	0	0	0
3130732	BUDA	TX		09/17/2021		188,840	0	(27)	0	0	(27)	0	4,625	4,598	0	0	0
3130734	PORTLAND	OR		12/23/2022		695,003	0	2,172	0	0	2,172	0	20,779	22,950	0	0	0
3130735	WINCHESTER	CA		08/31/2021		359,484	0	(120)	0	0	(120)	0	8,418	8,298	0	0	0
3130736	VERO BEACH	FL		09/27/2021		350,422	0	(97)	0	0	(97)	0	8,227	8,130	0	0	0
3130739	BUDA	TX		08/23/2021		164,384	0	(119)	0	0	(119)	0	9,356	9,237	0	0	0
3130740	ESTERO	FL		09/10/2021		340,670	0	(44)	0	0	(44)	0	8,659	8,615	0	0	0
3130741	DURHAM	NC		08/25/2021		186,507	0	(63)	0	0	(63)	0	4,722	4,659	0	0	0
3130742	BRENTWOOD	CA		08/25/2021		484,883	0	(119)	0	0	(119)	0	12,266	12,146	0	0	0
3130744	FORT MYERS	FL		09/22/2021		524,451	0	(205)	0	0	(205)	0	12,760	12,555	0	0	0
3130746	BUDA	TX		08/31/2021		160,503	0	(79)	0	0	(79)	0	4,997	4,918	0	0	0
3130748	CONWAY	SC		09/02/2021		134,491	0	(32)	0	0	(32)	0	3,419	3,387	0	0	0
3130752	BUCKEYE	AZ		09/08/2021		181,868	0	(68)	0	0	(68)	0	4,008	3,940	0	0	0
3130753	NAPLES	FL		09/01/2021		217,527	0	(93)	0	0	(93)	0	5,074	4,981	0	0	0
3130755	RANCHO MIRAGE	CA		08/24/2021		221,389	0	(113)	0	0	(113)	0	6,082	5,969	0	0	0
3130756	RALEIGH	NC		08/30/2021		199,928	0	(143)	0	0	(143)	0	14,847	14,704	0	0	0
3130757	SARASOTA	FL		09/08/2021		243,889	0	(129)	0	0	(129)	0	7,866	7,737	0	0	0
3130759	HAYWARD	CA		11/02/2021		1,057,883	0	(184)	0	0	(184)	0	25,170	24,986	0	0	0
3130763	HONOLULU	HI		09/20/2021		1,013,565	0	(89)	0	0	(89)	0	26,530	26,441	0	0	0
3130766	WOODBURY	NY		12/23/2022		1,035,708	0	3,694	0	0	3,694	0	29,501	33,194	0	0	0
3130776	HASLET	TX		10/26/2021		148,346	0	(319)	0	0	(319)	0	36,571	36,252	0	0	0
3130777	KIRKLAND	WA		10/13/2021		1,022,253	0	(31)	0	0	(31)	0	26,800	26,769	0	0	0
3130779	WILMINGTON	NC		09/01/2023		1,365,168	0	(262)	0	0	(262)	0	33,279	33,017	0	0	0
3130780	BERKELEY	CA		12/23/2022		643,804	0	2,251	0	0	2,251	0	19,696	21,946	0	0	0
3130785	MARIETTA	GA		12/23/2022		724,122	0	1,828	0	0	1,828	0	31,261	33,090	0	0	0
3130791	HUNTINGTON BEACH	CA		10/06/2021		1,231,848	0	(20)	0	0	(20)	0	32,312	32,292	0	0	0
3130797	LOS ANGELES	CA		12/23/2022		755,891	0	2,332	0	0	2,332	0	20,490	22,822	0	0	0
3130802	NEWBERG	OR		10/01/2021		629,649	0	(147)	0	0	(147)	0	12,627	12,481	0	0	0
3130806	LOS ANGELES	CA		09/21/2021		895,238	0	(255)	0	0	(255)	0	30,175	29,920	0	0	0
3130808	SAINT CLOUD	FL		09/28/2021		272,717	0	(76)	0	0	(76)	0	6,578	6,501	0	0	0
3130813	MARTINEZ	CA		08/09/2021		1,020,811	0	(114)	0	0	(114)	0	25,730	25,616	0	0	0
3130820	RANCHO SANTA MARGARIT	CA		12/23/2022		778,087	0	3,911	0	0	3,911	0	27,071	30,982	0	0	0
3130823	SEATTLE	WA		12/23/2022		776,866	0	2,236	0	0	2,236	0	20,557	22,793	0	0	0
3130833	LAS VEGAS	NV		12/23/2022		476,165	0	12,950	0	0	12,950	0	101,801	114,751	0	0	0
3130842	BRENTWOOD	TN		12/23/2022		462,971	0	1,316	0	0	1,316	0	13,380	14,696	0	0	0
3130845	DAVIE	FL		10/19/2021		692,734	0	(115)	0	0	(115)	0	14,853	14,738	0	0	0
3130847	HUNTSVILLE	AL		09/15/2021		878,386	0	(175)	0	0	(175)	0	20,877	20,703	0	0	0
3130848	LAFAYETTE	CA		09/21/2021		807,071	0	(217)	0	0	(217)	0	24,244	24,027	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3130849	SUNNYVALE	CA		09/15/2021		1,201,817	0	(297)	0	0	(297)	0	28,791	28,494	0	0	0
3130853	GILBERT	AZ		09/01/2023		848,151	0	(40)	0	0	(40)	0	21,458	21,418	0	0	0
3130857	CHINO HILLS	CA		10/20/2021		604,272	0	(122)	0	0	(122)	0	17,197	17,075	0	0	0
3130858	SEAL BEACH	CA		09/16/2021		1,016,296	0	(223)	0	0	(223)	0	23,252	23,029	0	0	0
3130860	ANGEL FIRE	NM		09/28/2021		385,626	0	(185)	0	0	(185)	0	8,967	8,782	0	0	0
3130864	MCMURRAY	PA		09/01/2023		674,913	0	(28)	0	0	(28)	0	16,983	16,955	0	0	0
3130875	ASHLAND	OR		12/23/2022		450,657	0	4,496	0	0	4,496	0	43,196	47,692	0	0	0
3130879	TROY	OH		10/01/2021		932,906	0	(116)	0	0	(116)	0	20,435	20,319	0	0	0
3130887	DALLAS	TX		12/23/2022		601,170	0	2,319	0	0	2,319	0	19,362	21,681	0	0	0
3130893	EXCELSIOR	MN		11/03/2021		1,385,569	0	(28)	0	0	(28)	0	34,896	34,869	0	0	0
3130895	GOLETA	CA		09/01/2023		636,934	0	(133)	0	0	(133)	0	15,217	15,084	0	0	0
3130897	SAINT SIMONS ISLAND	GA		09/30/2021		1,184,486	0	(75)	0	0	(75)	0	29,913	29,838	0	0	0
3130899	CAROLINA SHORES	NC		09/28/2021		190,926	0	(53)	0	0	(53)	0	4,439	4,387	0	0	0
3130900	WILDWOOD	MO		10/05/2021		658,028	0	(137)	0	0	(137)	0	15,690	15,554	0	0	0
3130903	S GLASTONBURY	CT		11/22/2021		691,120	0	(34)	0	0	(34)	0	15,477	15,443	0	0	0
3130908	BANNER ELK	NC		10/01/2021		161,278	0	(70)	0	0	(70)	0	11,540	11,470	0	0	0
3130912	PARKLAND	FL		09/22/2021		1,066,981	0	(164)	0	0	(164)	0	25,529	25,365	0	0	0
3130915	DENVER	CO		09/29/2021		297,342	0	3	0	0	3	0	6,321	6,324	0	0	0
3130922	COLLEGE GROVE	TN		09/14/2021		724,261	0	(105)	0	0	(105)	0	17,575	17,470	0	0	0
3130948	MAPLEWOOD	NJ		12/27/2021		707,947	0	26	0	0	26	0	18,277	18,304	0	0	0
3130953	FORT MYERS	FL		09/08/2021		974,557	0	(146)	0	0	(146)	0	23,321	23,175	0	0	0
3130961	GEORGETOWN	TX		09/23/2021		145,211	0	(114)	0	0	(114)	0	10,142	10,029	0	0	0
3130966	PASADENA	TX		09/30/2021		148,116	0	(8)	0	0	(8)	0	10,758	10,751	0	0	0
3130969	PROSPER	TX		09/20/2021		686,141	0	(72)	0	0	(72)	0	17,299	17,227	0	0	0
3130971	GLENDORA	CA		09/23/2021		863,898	0	(292)	0	0	(292)	0	31,646	31,354	0	0	0
3130974	MOUNTAIN VIEW	CA		12/23/2022		879,058	0	3,893	0	0	3,893	0	27,017	30,910	0	0	0
3130987	KIRKLAND	WA		09/21/2021		878,015	0	(122)	0	0	(122)	0	21,805	21,683	0	0	0
3130998	PLEASANTON	CA		10/01/2021		1,403,149	0	(139)	0	0	(139)	0	34,745	34,606	0	0	0
3131022	SEATTLE	WA		12/23/2022		500,231	0	1,936	0	0	1,936	0	14,935	16,871	0	0	0
3131024	SAN JOSE	CA		08/23/2021		1,005,699	0	(133)	0	0	(133)	0	25,327	25,194	0	0	0
3131025	MILLBRAE	CA		12/23/2022		709,827	0	2,530	0	0	2,530	0	20,217	22,748	0	0	0
3131036	SANTA BARBARA	CA		11/02/2021		629,443	0	(41)	0	0	(41)	0	15,753	15,712	0	0	0
3131037	NORTH SALT LAKE	UT		12/07/2021		680,012	0	(120)	0	0	(120)	0	19,634	19,514	0	0	0
3131040	SOUTH MIAMI	FL		10/01/2021		1,388,489	0	(321)	0	0	(321)	0	33,416	33,095	0	0	0
3131061	NORTH KINGSTOWN	RI		10/27/2021		613,373	0	(90)	0	0	(90)	0	14,883	14,793	0	0	0
3131064	ALLEN	TX		11/02/2021		708,860	0	(163)	0	0	(163)	0	17,140	16,976	0	0	0
3131066	OJAI	CA		09/29/2021		834,937	0	(95)	0	0	(95)	0	21,428	21,333	0	0	0
3131077	GREAT FALLS	VA		09/01/2023		824,113	0	(161)	0	0	(161)	0	24,873	24,712	0	0	0
3131079	BLOOMFIELD HILLS	MI		09/01/2023		710,051	0	(106)	0	0	(106)	0	17,547	17,442	0	0	0
3131080	BLUFFTON	SC		09/24/2021		267,845	0	(51)	0	0	(51)	0	6,368	6,317	0	0	0
3131089	BOCA RATON	FL		09/30/2021		284,609	0	(56)	0	0	(56)	0	6,734	6,678	0	0	0
3131091	SAMMAMISH	WA		12/23/2022		851,076	0	3,266	0	0	3,266	0	24,862	28,128	0	0	0
3131094	CLARENDON HILLS	IL		09/16/2021		593,693	0	(20)	0	0	(20)	0	15,626	15,606	0	0	0
3131095	EUGENE	OR		10/28/2021		683,409	0	(156)	0	0	(156)	0	16,625	16,469	0	0	0
3131097	REDWOOD CITY	CA		09/23/2021		986,661	0	(175)	0	0	(175)	0	24,353	24,178	0	0	0
3131100	ST PETERSBURG	FL		08/23/2021		1,374,103	0	(153)	0	0	(153)	0	37,557	37,404	0	0	0
3131103	SAN DIEGO	CA		11/09/2021		811,904	0	(34)	0	0	(34)	0	20,554	20,520	0	0	0
3131104	MEQUON	WI		09/23/2021		617,119	0	(377)	0	0	(377)	0	60,730	60,353	0	0	0
3131105	SUNNYVALE	CA		10/07/2021		1,003,274	0	(159)	0	0	(159)	0	26,000	25,842	0	0	0
3131106	CARY	NC		09/28/2021		524,626	0	(50)	0	0	(50)	0	13,179	13,129	0	0	0
3131118	CLARKSVILLE	MD		09/01/2023		935,407	0	(107)	0	0	(107)	0	29,928	29,821	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3131132	WINTER GARDEN	FL		12/23/2022		746,590	0	2,330	0	0	2,330	0	23,613	25,942	0	0	0
3131134	MILTON	MA		09/29/2021		671,271	0	(180)	0	0	(180)	0	16,170	15,990	0	0	0
3131138	BURBANK	CA		09/01/2023		1,030,465	0	(119)	0	0	(119)	0	26,445	26,326	0	0	0
3131142	UPLAND	CA		09/22/2021		640,356	0	(154)	0	0	(154)	0	16,920	16,766	0	0	0
3131143	DRAPER	UT		10/01/2021		995,117	0	(150)	0	0	(150)	0	25,388	25,238	0	0	0
3131144	LOOMIS	CA		10/19/2021		713,579	0	(55)	0	0	(55)	0	16,463	16,407	0	0	0
3131149	LAFAYETTE	CA		09/08/2021		1,110,237	0	(184)	0	0	(184)	0	27,798	27,614	0	0	0
3131153	CASTRO VALLEY	CA		10/21/2021		684,349	0	(140)	0	0	(140)	0	17,160	17,020	0	0	0
3131155	HOMEWOOD	AL		09/23/2021		755,032	0	(154)	0	0	(154)	0	18,875	18,721	0	0	0
3131156	SAN DIEGO	CA		11/03/2021		767,643	0	10	0	0	10	0	20,159	20,168	0	0	0
3131158	BLUFFTON	SC		09/22/2021		595,374	0	(126)	0	0	(126)	0	15,837	15,712	0	0	0
3131160	PLEASANT HILL	CA		09/10/2021		881,506	0	(177)	0	0	(177)	0	21,737	21,560	0	0	0
3131162	AMARILLO	TX		10/05/2021		1,296,336	0	(255)	0	0	(255)	0	30,700	30,444	0	0	0
3131163	CHARLOTTE	NC		10/05/2021		1,071,673	0	(96)	0	0	(96)	0	27,920	27,824	0	0	0
3131164	NEW ORLEANS	LA		12/23/2022		1,062,994	0	5,439	0	0	5,439	0	47,852	53,291	0	0	0
3131172	MARTINEZ	CA		10/07/2021		602,653	0	(129)	0	0	(129)	0	14,581	14,452	0	0	0
3131180	SANTA BARBARA	CA		10/19/2021		919,789	0	(10)	0	0	(10)	0	23,923	23,913	0	0	0
3131181	IRVINE	CA		09/01/2023		1,147,272	0	(119)	0	0	(119)	0	29,326	29,207	0	0	0
3131183	MIRAMAR BEACH	FL		09/01/2023		768,933	0	(149)	0	0	(149)	0	16,981	16,832	0	0	0
3131186	ALEXANDRIA	VA		12/23/2022		698,646	0	2,284	0	0	2,284	0	22,337	24,621	0	0	0
3131187	RENTON	WA		12/23/2022		793,847	0	3,501	0	0	3,501	0	24,293	27,794	0	0	0
3131188	THE WOODLANDS	TX		09/01/2023		612,703	0	(88)	0	0	(88)	0	14,869	14,781	0	0	0
3131193	BREA	CA		10/14/2021		863,759	0	(216)	0	0	(216)	0	20,010	19,794	0	0	0
3131195	AUSTIN	TX		10/28/2021		798,218	0	(137)	0	0	(137)	0	18,136	17,998	0	0	0
3131199	SAN ANTONIO	TX		12/23/2022		511,509	0	704	0	0	704	0	12,807	13,512	0	0	0
3131203	HOUSTON	TX		09/27/2021		1,195,874	0	(46)	0	0	(46)	0	31,479	31,433	0	0	0
3131207	GREAT FALLS	VA		12/23/2022		959,510	0	3,921	0	0	3,921	0	29,496	33,417	0	0	0
3131208	CHARLOTTESVILLE	VA		09/01/2023		961,011	0	(111)	0	0	(111)	0	24,826	24,715	0	0	0
3131211	DENVER	CO		09/30/2021		603,249	0	(112)	0	0	(112)	0	14,817	14,706	0	0	0
3131218	SAN DIEGO	CA		11/09/2021		1,039,181	0	(22)	0	0	(22)	0	36,106	36,084	0	0	0
3131223	HARLEYSVILLE	PA		10/13/2021		819,130	0	(59)	0	0	(59)	0	21,347	21,287	0	0	0
3131225	ELK RIDGE	UT		02/25/2022		632,287	0	(32)	0	0	(32)	0	15,193	15,162	0	0	0
3131226	SAN JOSE	CA		09/01/2023		936,928	0	53	0	0	53	0	24,434	24,487	0	0	0
3131230	CLARKESVILLE	GA		10/04/2021		192,368	0	(39)	0	0	(39)	0	4,650	4,611	0	0	0
3131233	MESA	AZ		09/01/2023		898,586	0	(120)	0	0	(120)	0	25,262	25,142	0	0	0
3131240	WALNUT CREEK	CA		09/23/2021		802,914	0	(126)	0	0	(126)	0	25,154	25,028	0	0	0
3131250	WOODLAND HILLS	CA		09/01/2023		879,933	0	(67)	0	0	(67)	0	41,842	41,775	0	0	0
3131254	DAVIDSONVILLE	MD		12/23/2022		501,146	0	1,780	0	0	1,780	0	15,522	17,302	0	0	0
3131255	MANALAPAN	NJ		01/27/2022		647,590	0	(64)	0	0	(64)	0	16,258	16,194	0	0	0
3131258	SCOTTS VALLEY	CA		12/23/2022		896,637	0	1,237	0	0	1,237	0	24,167	25,404	0	0	0
3131263	AREA OF EL DORADO HL	CA		10/21/2021		793,138	0	(169)	0	0	(169)	0	19,548	19,379	0	0	0
3131264	NAPLES	FL		12/23/2022		419,323	0	1,704	0	0	1,704	0	12,924	14,627	0	0	0
3131275	SANTA BARBARA	CA		09/01/2023		1,166,681	0	(213)	0	0	(213)	0	28,792	28,579	0	0	0
3131279	FREMONT	CA		09/14/2021		1,001,901	0	(155)	0	0	(155)	0	25,096	24,940	0	0	0
3131283	SANTA BARBARA	CA		09/27/2021		1,601,703	0	(801)	0	0	(801)	0	71,016	70,215	0	0	0
3131285	WEST BOUNTIFUL	UT		09/01/2023		711,898	0	(91)	0	0	(91)	0	19,478	19,387	0	0	0
3131288	MAITLAND	FL		12/23/2022		732,817	0	3,362	0	0	3,362	0	27,990	31,352	0	0	0
3131291	SAN RAFAEL	CA		09/01/2023		1,225,747	0	(144)	0	0	(144)	0	31,315	31,170	0	0	0
3131292	ORLANDO	FL		11/19/2021		737,475	0	(130)	0	0	(130)	0	24,594	24,465	0	0	0
3131303	BUCKEYE	AZ		09/02/2021		690,776	0	(182)	0	0	(182)	0	16,071	15,889	0	0	0
3131311	MOUNT PLEASANT	SC		10/19/2021		866,778	0	(135)	0	0	(135)	0	21,613	21,478	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3131319	SAN MARCOS	CA		12/23/2022		610,779	0	2,729	0	0	2,729	0	19,741	22,470	0	0	0
3131320	WESTLAKE VILLAGE	CA		09/01/2023		1,223,668	0	(196)	0	0	(196)	0	34,928	34,732	0	0	0
3131323	LAFAYETTE	CA		09/01/2023		808,473	0	(106)	0	0	(106)	0	20,735	20,629	0	0	0
3131324	CHALFONT	PA		12/23/2022		569,078	0	2,810	0	0	2,810	0	19,419	22,229	0	0	0
3131325	SOUTHLAKE	TX		10/19/2021		645,924	0	(124)	0	0	(124)	0	15,789	15,666	0	0	0
3131329	SAN MARCOS	CA		09/21/2021		988,506	0	(156)	0	0	(156)	0	25,161	25,005	0	0	0
3131336	SAN JOSE	CA		12/23/2022		722,283	0	2,876	0	0	2,876	0	21,869	24,745	0	0	0
3131341	DANVILLE	CA		10/20/2021		1,125,763	0	(271)	0	0	(271)	0	27,588	27,317	0	0	0
3131342	HILLSBOROUGH	CA		11/24/2021		1,295,954	0	(98)	0	0	(98)	0	30,337	30,239	0	0	0
3131343	MONTE SERENO	CA		09/28/2021		1,672,972	0	(301)	0	0	(301)	0	41,862	41,561	0	0	0
3131346	PLAYA DEL REY	CA		10/14/2021		1,381,911	0	(279)	0	0	(279)	0	79,313	79,035	0	0	0
3131347	EL CAJON	CA		12/23/2022		618,900	0	1,993	0	0	1,993	0	17,507	19,500	0	0	0
3131349	MESA	AZ		12/23/2022		495,174	0	1,514	0	0	1,514	0	13,299	14,813	0	0	0
3131351	AUSTIN	TX		12/23/2022		1,052,799	0	3,473	0	0	3,473	0	29,113	32,586	0	0	0
3131356	LOS ALTOS	CA		09/13/2021		1,335,547	0	(180)	0	0	(180)	0	34,096	33,916	0	0	0
3131357	SALT LAKE CITY	UT		09/01/2023		1,407,033	0	(172)	0	0	(172)	0	35,781	35,609	0	0	0
3131358	DENVER	CO		10/01/2021		640,735	0	(127)	0	0	(127)	0	15,730	15,603	0	0	0
3131359	SARATOGA	CA		08/31/2021		1,730,741	0	(211)	0	0	(211)	0	44,208	43,996	0	0	0
3131368	NASHVILLE	TN		09/01/2023		609,963	0	(166)	0	0	(166)	0	18,786	18,619	0	0	0
3131374	BEDFORD	NH		09/22/2021		501,461	0	(135)	0	0	(135)	0	16,621	16,486	0	0	0
3131376	FREMONT	CA		09/02/2021		886,838	0	(135)	0	0	(135)	0	26,709	26,574	0	0	0
3131381	AUSTIN	TX		10/07/2021		861,770	0	(66)	0	0	(66)	0	22,052	21,986	0	0	0
3131383	TEMECULA	CA		09/30/2021		892,285	0	(54)	0	0	(54)	0	22,823	22,769	0	0	0
3131385	AUSTIN	TX		10/12/2021		677,370	0	(151)	0	0	(151)	0	15,637	15,486	0	0	0
3131386	MONTEREY	CA		12/23/2022		449,185	0	1,948	0	0	1,948	0	14,792	16,740	0	0	0
3131390	STANWOOD	WA		10/12/2021		912,230	0	(201)	0	0	(201)	0	21,560	21,359	0	0	0
3131400	SAN CARLOS	CA		10/12/2021		1,682,316	0	(389)	0	0	(389)	0	38,282	37,893	0	0	0
3131401	PARKLAND	FL		10/22/2021		715,886	0	(85)	0	0	(85)	0	16,215	16,130	0	0	0
3131406	SANTA CLARA	CA		09/01/2023		1,294,871	0	(160)	0	0	(160)	0	33,073	32,913	0	0	0
3131407	AUBURNDALE	FL		11/24/2021		1,033,042	0	(74)	0	0	(74)	0	25,848	25,774	0	0	0
3131411	JACKSONVILLE	FL		11/22/2021		671,979	0	(93)	0	0	(93)	0	23,792	23,699	0	0	0
3131418	VIENNA	VA		09/01/2023		815,170	0	(172)	0	0	(172)	0	23,348	23,176	0	0	0
3131424	AUSTIN	TX		09/13/2021		1,286,518	0	(329)	0	0	(329)	0	31,851	31,521	0	0	0
3131425	PLEASANTON	CA		11/24/2021		784,955	0	(82)	0	0	(82)	0	19,345	19,262	0	0	0
3131429	FREMONT	CA		09/28/2021		1,306,157	0	(106)	0	0	(106)	0	33,417	33,312	0	0	0
3131436	LOUISBURG	NC		10/01/2021		96,435	0	11	0	0	11	0	2,187	2,198	0	0	0
3131438	TRUCKEE	CA		09/23/2021		946,669	0	(187)	0	0	(187)	0	22,816	22,629	0	0	0
3131442	COLORADO SPRINGS	CO		12/23/2022		460,301	0	1,428	0	0	1,428	0	14,873	16,302	0	0	0
3131444	CAVE CREEK	AZ		09/23/2021		673,830	0	(144)	0	0	(144)	0	17,056	16,912	0	0	0
3131445	SANTA CLARITA	CA		09/28/2021		907,377	0	(144)	0	0	(144)	0	22,728	22,585	0	0	0
3131446	LOS GATOS	CA		09/28/2021		1,236,224	0	(97)	0	0	(97)	0	32,209	32,112	0	0	0
3131451	WEST UNIVERSITY PLACE	TX		12/03/2021		889,833	0	8	0	0	8	0	22,139	22,147	0	0	0
3131452	LAKE ELSINORE	CA		11/29/2021		792,777	0	(107)	0	0	(107)	0	18,807	18,700	0	0	0
3131454	BOCA RATON	FL		09/21/2021		969,463	0	(193)	0	0	(193)	0	24,240	24,048	0	0	0
3131460	MINERAL BLUFF	GA		11/01/2021		179,835	0	(37)	0	0	(37)	0	3,851	3,814	0	0	0
3131464	BELVEDERE	CA		10/19/2021		1,219,107	0	(145)	0	0	(145)	0	31,006	30,862	0	0	0
3131467	DUBLIN	CA		09/01/2023		1,287,795	0	(175)	0	0	(175)	0	32,282	32,107	0	0	0
3131471	PINE KNOLL SHORES	NC		11/12/2021		219,042	0	(38)	0	0	(38)	0	5,196	5,158	0	0	0
3131474	MT PLEASANT	SC		09/17/2021		925,411	0	(179)	0	0	(179)	0	22,744	22,565	0	0	0
3131475	STEVENSVILLE	MD		09/01/2023		908,859	0	(158)	0	0	(158)	0	23,374	23,216	0	0	0
3131478	SAN JOSE	CA		10/27/2021		1,086,307	0	(117)	0	0	(117)	0	29,297	29,180	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3131479	FOSTER CITY	CA		10/28/2021		1,247,033	0	(147)	0	0	(147)	0	32,440	32,294	0	0	0
3131481	KIHEI	HI		10/28/2021		1,398,625	0	(333)	0	0	(333)	0	34,278	33,945	0	0	0
3131483	GIG HARBOR	WA		12/23/2022		603,448	0	1,925	0	0	1,925	0	18,018	19,943	0	0	0
3131486	RANCHO MIRAGE	CA		12/23/2022		566,551	0	2,166	0	0	2,166	0	16,477	18,643	0	0	0
3131487	SANTA CLARA	CA		09/02/2021		949,722	0	(125)	0	0	(125)	0	24,693	24,567	0	0	0
3131489	DEXTER	MI		12/28/2021		879,481	0	2,768	0	0	2,768	0	410,481	413,249	0	0	0
3131491	LAKEWOOD	NJ		09/01/2023		793,553	0	(356)	0	0	(356)	0	53,427	53,071	0	0	0
3131496	SPRING HILL	TN		12/23/2022		428,306	0	1,959	0	0	1,959	0	14,662	16,621	0	0	0
3131505	COMMERCE	GA		10/06/2021		69,159	0	(254)	0	0	(254)	0	21,351	21,097	0	0	0
3131506	WESTLAKE VILLAGE	CA		10/28/2021		1,221,998	0	(188)	0	0	(188)	0	30,635	30,447	0	0	0
3131507	POMPANO BEACH	FL		12/08/2021		808,027	0	(72)	0	0	(72)	0	22,724	22,652	0	0	0
3131516	CONCORD	CA		10/01/2021		806,543	0	(151)	0	0	(151)	0	19,900	19,749	0	0	0
3131518	CHULA VISTA	CA		09/01/2023		1,218,279	0	(258)	0	0	(258)	0	30,446	30,188	0	0	0
3131521	CARMEL	CA		10/07/2021		1,402,058	0	(176)	0	0	(176)	0	36,462	36,285	0	0	0
3131536	CORAL GABLES	FL		10/29/2021		1,122,969	0	(269)	0	0	(269)	0	43,688	43,419	0	0	0
3131538	SPRING	TX		12/23/2022		427,957	0	1,759	0	0	1,759	0	12,767	14,526	0	0	0
3131542	CUMMING	GA		10/08/2021		603,824	0	(84)	0	0	(84)	0	15,067	14,984	0	0	0
3131545	DEL MAR	CA		09/30/2021		1,051,834	0	(257)	0	0	(257)	0	26,370	26,113	0	0	0
3131550	PRINEVILLE	OR		12/23/2022		529,184	0	2,034	0	0	2,034	0	15,475	17,509	0	0	0
3131554	SACRAMENTO	CA		10/12/2021		737,394	0	(208)	0	0	(208)	0	18,336	18,128	0	0	0
3131556	AZLE	TX		09/02/2021		770,397	0	(662)	0	0	(662)	0	60,203	59,540	0	0	0
3131557	HENRICO	VA		10/12/2021		620,521	0	(60)	0	0	(60)	0	16,182	16,122	0	0	0
3131559	WYLIE	TX		09/01/2023		936,289	0	(174)	0	0	(174)	0	22,577	22,403	0	0	0
3131566	AMBLER	PA		10/21/2021		566,840	0	(119)	0	0	(119)	0	14,103	13,984	0	0	0
3131567	SAN DIEGO	CA		10/25/2021		1,198,353	0	(225)	0	0	(225)	0	36,480	36,255	0	0	0
3131568	PORTER RANCH	CA		09/01/2023		835,527	0	(241)	0	0	(241)	0	19,784	19,543	0	0	0
3131569	TAMPA	FL		10/19/2021		631,587	0	(103)	0	0	(103)	0	15,127	15,024	0	0	0
3131574	QUEENSTOWN	MD		12/23/2022		543,599	0	2,807	0	0	2,807	0	18,428	21,235	0	0	0
3131576	ATLANTA	GA		12/23/2022		512,043	0	1,957	0	0	1,957	0	14,892	16,849	0	0	0
3131580	PALMETTO BAY	FL		11/19/2021		705,729	0	50	0	0	50	0	19,053	19,103	0	0	0
3131581	OXFORD	MS		11/12/2021		1,140,582	0	(126)	0	0	(126)	0	30,038	29,912	0	0	0
3131583	SAN DIEGO	CA		11/22/2021		833,159	0	(141)	0	0	(141)	0	20,292	20,151	0	0	0
3131588	LOS ANGELES	CA		12/23/2022		681,713	0	3,006	0	0	3,006	0	20,862	23,868	0	0	0
3131596	NEW ORLEANS	LA		10/01/2021		902,870	0	(252)	0	0	(252)	0	26,639	26,387	0	0	0
3131597	SAN JOSE	CA		12/23/2022		915,277	0	3,499	0	0	3,499	0	26,620	30,118	0	0	0
3131598	SAN DIEGO	CA		09/01/2023		1,226,734	0	(117)	0	0	(117)	0	32,155	32,038	0	0	0
3131599	WILTON	CT		09/01/2023		1,361,950	0	(266)	0	0	(266)	0	33,907	33,641	0	0	0
3131604	DENVER	CO		09/21/2021		1,276,879	0	(337)	0	0	(337)	0	30,830	30,493	0	0	0
3131605	GRAFORD	TX		09/01/2023		981,689	0	(189)	0	0	(189)	0	25,006	24,817	0	0	0
3131606	DANVILLE	CA		10/20/2021		1,259,586	0	(256)	0	0	(256)	0	32,069	31,812	0	0	0
3131608	SEATTLE	WA		10/21/2021		836,095	0	(201)	0	0	(201)	0	20,114	19,914	0	0	0
3131611	TORRANCE	CA		01/07/2022		942,089	0	(121)	0	0	(121)	0	23,763	23,642	0	0	0
3131616	CLOVIS	CA		09/01/2023		619,253	0	(145)	0	0	(145)	0	15,462	15,316	0	0	0
3131620	DAVIDSONVILLE	MD		09/28/2021		764,980	0	(196)	0	0	(196)	0	21,436	21,240	0	0	0
3131623	HENRICO	VA		10/19/2021		634,858	0	(170)	0	0	(170)	0	15,336	15,166	0	0	0
3131625	FORT LEE	NJ		09/01/2023		857,110	0	(172)	0	0	(172)	0	21,825	21,652	0	0	0
3131626	SAN RAMON	CA		10/06/2021		905,870	0	(140)	0	0	(140)	0	23,436	23,296	0	0	0
3131628	ATLANTA	GA		10/25/2021		654,577	0	(73)	0	0	(73)	0	17,068	16,996	0	0	0
3131635	SAN RAMON	CA		09/22/2021		1,154,766	0	(178)	0	0	(178)	0	29,997	29,819	0	0	0
3131639	SAN DIEGO	CA		09/20/2021		1,245,122	0	(268)	0	0	(268)	0	31,251	30,983	0	0	0
3131641	PLEASANTON	CA		11/04/2021		1,017,304	0	(252)	0	0	(252)	0	24,922	24,670	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3131647	NEWPORT BEACH	CA		10/08/2021		1,560,081	0	(240)	0	0	(240)	0	39,798	39,557	0	0	0
3131659	WALLA WALLA	WA		12/23/2022		534,844	0	1,890	0	0	1,890	0	15,097	16,987	0	0	0
3131661	WINTER GARDEN	FL		12/23/2022		540,962	0	1,380	0	0	1,380	0	13,842	15,222	0	0	0
3131662	EATONTON	GA		10/18/2021		383,670	0	(94)	0	0	(94)	0	9,160	9,065	0	0	0
3131671	BETHESDA	MD		10/13/2021		835,236	0	(170)	0	0	(170)	0	21,069	20,900	0	0	0
3131675	CUMMING	GA		10/18/2021		812,520	0	(147)	0	0	(147)	0	20,331	20,184	0	0	0
3131677	BAY HEAD	NJ		12/06/2021		648,662	0	(84)	0	0	(84)	0	16,192	16,109	0	0	0
3131678	CHARLOTTE	NC		09/22/2021		1,394,112	0	(426)	0	0	(426)	0	35,648	35,223	0	0	0
3131681	CORAL GABLES	FL		12/23/2022		529,991	0	2,052	0	0	2,052	0	15,557	17,609	0	0	0
3131685	BAINBRIDGE ISLAND	WA		09/01/2023		618,406	0	(101)	0	0	(101)	0	15,416	15,315	0	0	0
3131687	BUCKLEY	WA		11/10/2021		811,204	0	(142)	0	0	(142)	0	19,933	19,791	0	0	0
3131691	JUPITER	FL		09/29/2021		1,084,631	0	(128)	0	0	(128)	0	27,709	27,581	0	0	0
3131692	JUPITER	FL		12/23/2022		368,165	0	19,474	0	0	19,474	0	190,345	209,819	0	0	0
3131699	WALNUT CREEK	CA		12/23/2022		606,612	0	2,675	0	0	2,675	0	18,564	21,239	0	0	0
3131706	DENVER	CO		10/12/2021		257,277	0	(83)	0	0	(83)	0	6,808	6,725	0	0	0
3131710	SUNNYVALE	CA		09/17/2021		1,052,585	0	(255)	0	0	(255)	0	25,438	25,184	0	0	0
3131713	SHAVERTOWN	PA		12/23/2022		534,452	0	1,133	0	0	1,133	0	12,683	13,816	0	0	0
3131714	TERRELL	NC		12/23/2022		523,493	0	2,270	0	0	2,270	0	16,631	18,901	0	0	0
3131723	DALLAS	TX		12/23/2022		470,274	0	1,791	0	0	1,791	0	13,617	15,408	0	0	0
3131727	REDLANDS	CA		12/23/2022		468,360	0	1,716	0	0	1,716	0	13,731	15,447	0	0	0
3131729	ALEXANDRIA	VA		12/23/2022		727,825	0	2,595	0	0	2,595	0	20,730	23,325	0	0	0
3131731	VIRGINIA BEACH	VA		10/26/2021		1,059,354	0	(136)	0	0	(136)	0	26,946	26,809	0	0	0
3131736	DANVILLE	CA		10/26/2021		911,377	0	(66)	0	0	(66)	0	23,648	23,582	0	0	0
3131740	TRACY	CA		09/01/2023		661,245	0	(139)	0	0	(139)	0	22,922	22,782	0	0	0
3131741	BELLEVUE	WA		10/01/2021		1,103,002	0	(222)	0	0	(222)	0	30,979	30,758	0	0	0
3131743	BATON ROUGE	LA		09/01/2023		748,617	0	(89)	0	0	(89)	0	17,518	17,429	0	0	0
3131744	SUNNYVALE	CA		09/27/2021		1,252,159	0	(276)	0	0	(276)	0	32,276	32,000	0	0	0
3131745	GARDEN CITY	UT		10/07/2021		719,051	0	(200)	0	0	(200)	0	18,174	17,974	0	0	0
3131749	ROBBINSVILLE	NC		10/25/2021		287,747	0	(82)	0	0	(82)	0	6,625	6,543	0	0	0
3131755	SEATTLE	WA		12/23/2022		596,950	0	1,956	0	0	1,956	0	17,985	19,941	0	0	0
3131756	ISSAQUAH	WA		10/13/2021		1,058,983	0	(232)	0	0	(232)	0	25,393	25,161	0	0	0
3131759	DERWOOD	MD		11/03/2021		1,406,145	0	(431)	0	0	(431)	0	41,661	41,229	0	0	0
3131763	CARLSBAD	CA		12/23/2022		974,718	0	4,299	0	0	4,299	0	29,842	34,141	0	0	0
3131766	RENO	NV		11/03/2021		616,979	0	(95)	0	0	(95)	0	15,386	15,292	0	0	0
3131773	VENICE	FL		10/04/2021		152,557	0	(250)	0	0	(250)	0	19,987	19,738	0	0	0
3131775	FUQUAY-VARINA	NC		10/20/2021		400,922	0	(117)	0	0	(117)	0	9,536	9,419	0	0	0
3131781	FT MYERS	FL		10/05/2021		525,271	0	(194)	0	0	(194)	0	12,452	12,258	0	0	0
3131782	ATLANTA	GA		12/23/2022		558,600	0	2,283	0	0	2,283	0	16,590	18,873	0	0	0
3131783	LAS VEGAS	NV		10/07/2021		498,546	0	(174)	0	0	(174)	0	14,105	13,931	0	0	0
3131785	LOS ANGELES	CA		12/08/2021		881,045	0	(64)	0	0	(64)	0	20,652	20,588	0	0	0
3131788	HENDERSON	NV		09/01/2023		627,765	0	(88)	0	0	(88)	0	15,664	15,575	0	0	0
3131797	SAVANNAH	GA		10/08/2021		163,441	0	(51)	0	0	(51)	0	7,136	7,085	0	0	0
3131799	RANCHO PALOS VERDES	CA		10/08/2021		1,406,079	0	(391)	0	0	(391)	0	41,392	41,001	0	0	0
3131800	MINNETONKA	MN		09/01/2023		771,919	0	(91)	0	0	(91)	0	23,773	23,682	0	0	0
3131802	HOUSTON	TX		10/18/2021		894,043	0	(207)	0	0	(207)	0	21,120	20,914	0	0	0
3131804	RANCHO MIRAGE	CA		11/10/2021		669,340	0	(140)	0	0	(140)	0	17,414	17,274	0	0	0
3131808	LA JOLLA	CA		12/23/2022		597,384	0	2,283	0	0	2,283	0	17,374	19,657	0	0	0
3131810	SAN DIEGO	CA		10/15/2021		765,232	0	(147)	0	0	(147)	0	19,613	19,466	0	0	0
3131811	SAN FRANCISCO	CA		11/08/2021		1,209,894	0	(113)	0	0	(113)	0	31,275	31,161	0	0	0
3131813	PALMETTO	GA		10/19/2021		87,427	0	(10)	0	0	(10)	0	1,881	1,871	0	0	0
3131814	ALLEN	TX		09/01/2023		756,510	0	(76)	0	0	(76)	0	19,608	19,532	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3131816	ALEXANDRIA	VA		10/14/2021		755,913	0	(172)	0	0	(172)	0	18,909	18,737	0	0	0
3131820	TOPANGA	CA		12/23/2022		1,150,746	0	4,382	0	0	4,382	0	33,322	37,703	0	0	0
3131823	DALLAS	TX		03/15/2022		1,029,231	0	179	0	0	179	0	26,484	26,663	0	0	0
3131825	OAKLAND	CA		09/01/2023		1,357,230	0	(113)	0	0	(113)	0	35,665	35,551	0	0	0
3131828	SAN FRANCISCO	CA		11/19/2021		875,523	0	(128)	0	0	(128)	0	21,840	21,712	0	0	0
3131836	DANA POINT	CA		10/12/2021		907,657	0	(208)	0	0	(208)	0	22,152	21,944	0	0	0
3131847	EDGEWATER	MD		02/11/2022		764,804	0	(119)	0	0	(119)	0	19,532	19,413	0	0	0
3131848	MANHATTAN BEACH	CA		09/14/2021		1,361,114	0	(342)	0	0	(342)	0	33,647	33,305	0	0	0
3131851	LINCOLN	CA		09/01/2023		568,545	0	(63)	0	0	(63)	0	14,795	14,732	0	0	0
3131854	BOERNE	TX		10/15/2021		706,836	0	(180)	0	0	(180)	0	18,279	18,098	0	0	0
3131857	SACRAMENTO	CA		10/01/2021		694,223	0	(174)	0	0	(174)	0	16,801	16,627	0	0	0
3131860	TEMECULA	CA		12/23/2022		620,325	0	2,202	0	0	2,202	0	17,589	19,791	0	0	0
3131864	BELLAIRE	TX		12/23/2022		490,444	0	2,005	0	0	2,005	0	14,565	16,570	0	0	0
3131865	CHARLOTTE	NC		09/01/2023		755,249	0	(137)	0	0	(137)	0	18,813	18,677	0	0	0
3131872	KIRKLAND	WA		10/01/2021		767,013	0	(187)	0	0	(187)	0	19,143	18,955	0	0	0
3131879	NORTH HOLLYWOOD	CA		10/13/2021		936,490	0	(147)	0	0	(147)	0	23,350	23,203	0	0	0
3131880	SIMI VALLEY	CA		09/23/2021		734,002	0	(197)	0	0	(197)	0	17,637	17,440	0	0	0
3131881	DEVON	PA		12/23/2022		606,122	0	707	0	0	707	0	16,071	16,778	0	0	0
3131882	DEL MAR	CA		10/07/2021		1,677,767	0	(167)	0	0	(167)	0	43,743	43,576	0	0	0
3131883	SAN JOSE	CA		09/01/2023		1,058,625	0	(296)	0	0	(296)	0	31,959	31,662	0	0	0
3131884	REDMOND	WA		10/20/2021		1,017,401	0	(220)	0	0	(220)	0	25,307	25,087	0	0	0
3131885	CARLSBAD	CA		09/20/2021		981,762	0	(181)	0	0	(181)	0	24,115	23,934	0	0	0
3131887	OCEAN CITY	NJ		12/23/2022		770,837	0	941	0	0	941	0	19,949	20,890	0	0	0
3131889	STAFFORD	VA		10/27/2021		307,907	0	(40)	0	0	(40)	0	7,546	7,507	0	0	0
3131890	LOOMIS	CA		12/10/2021		672,189	0	(76)	0	0	(76)	0	17,147	17,071	0	0	0
3131895	LA HABRA HEIGHTS	CA		09/24/2021		1,317,318	0	(440)	0	0	(440)	0	37,733	37,293	0	0	0
3131898	HINSDALE	IL		12/23/2022		555,831	0	2,116	0	0	2,116	0	16,094	18,210	0	0	0
3131901	WASHINGTON	DC		12/23/2022		852,752	0	3,256	0	0	3,256	0	24,893	28,149	0	0	0
3131902	MERIDIAN	ID		09/01/2023		578,214	0	(137)	0	0	(137)	0	13,771	13,634	0	0	0
3131905	FRANKLIN	TN		11/10/2021		573,198	0	(150)	0	0	(150)	0	20,312	20,162	0	0	0
3131906	MTN HOUSE	CA		09/01/2023		661,207	0	(124)	0	0	(124)	0	16,466	16,342	0	0	0
3131910	CHARLOTTE	NC		09/30/2021		616,053	0	(121)	0	0	(121)	0	15,746	15,625	0	0	0
3131912	ST SIMONS ISLAND	GA		11/29/2021		185,698	0	(96)	0	0	(96)	0	12,854	12,758	0	0	0
3131914	BAKERSFIELD	CA		12/16/2021		1,652,885	0	155	0	0	155	0	43,915	44,069	0	0	0
3131915	SAN GABRIEL	CA		09/01/2023		1,177,085	0	(187)	0	0	(187)	0	31,644	31,458	0	0	0
3131917	PLEASANTON	CA		10/21/2021		987,095	0	(145)	0	0	(145)	0	25,538	25,392	0	0	0
3131925	SAMMAMISH	WA		10/26/2021		971,366	0	(188)	0	0	(188)	0	22,014	21,825	0	0	0
3131932	FALLS CHURCH	VA		12/23/2022		825,195	0	3,141	0	0	3,141	0	23,893	27,034	0	0	0
3131935	CHARLOTTE	NC		09/01/2023		696,181	0	(150)	0	0	(150)	0	17,682	17,532	0	0	0
3131938	ALLEN	TX		09/01/2023		531,670	0	(132)	0	0	(132)	0	13,434	13,303	0	0	0
3131942	RALEIGH	NC		10/05/2021		848,480	0	(191)	0	0	(191)	0	21,737	21,547	0	0	0
3131946	PORTLAND	OR		12/15/2021		946,202	0	(202)	0	0	(202)	0	23,215	23,013	0	0	0
3131948	AUSTIN	TX		10/12/2021		780,010	0	(155)	0	0	(155)	0	19,415	19,260	0	0	0
3131949	BELLEVUE	WA		09/01/2023		1,178,116	0	(238)	0	0	(238)	0	29,865	29,627	0	0	0
3131955	CLAYTON	GA		11/05/2021		183,624	0	(182)	0	0	(182)	0	14,524	14,342	0	0	0
3131956	WASHINGTON	DC		09/01/2023		898,642	0	(234)	0	0	(234)	0	29,800	29,566	0	0	0
3131961	SAN FRANCISCO	CA		09/01/2023		1,123,191	0	(342)	0	0	(342)	0	34,155	33,813	0	0	0
3131980	GLENDORA	CA		12/27/2021		850,620	0	(126)	0	0	(126)	0	20,885	20,759	0	0	0
3131982	LEANDER	TX		09/21/2021		832,718	0	(178)	0	0	(178)	0	21,098	20,921	0	0	0
3131983	DALLAS	TX		11/22/2021		961,306	0	(63)	0	0	(63)	0	23,694	23,630	0	0	0
3131988	CONROE	TX		10/07/2021		699,724	0	(140)	0	0	(140)	0	17,416	17,276	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3132002	NEWPORT BEACH	CA		11/23/2021		1,167,937	0	(121)	0	0	(121)	0	30,268	30,148	0	0	0
3132011	WEATHERFORD	TX		10/06/2021		289,379	0	(96)	0	0	(96)	0	6,436	6,340	0	0	0
3132013	FAIRHOPE	AL		10/20/2021		851,766	0	(448)	0	0	(448)	0	33,695	33,247	0	0	0
3132014	LAFAYETTE	CA		09/01/2023		1,187,132	0	(141)	0	0	(141)	0	30,747	30,606	0	0	0
3132016	SUNNYVALE	CA		12/23/2022		943,440	0	1,314	0	0	1,314	0	25,335	26,649	0	0	0
3132017	RANCHO SANTA FE	CA		09/29/2021		915,055	0	(167)	0	0	(167)	0	23,420	23,252	0	0	0
3132020	SONOMA	CA		10/19/2021		1,329,020	0	(335)	0	0	(335)	0	32,553	32,219	0	0	0
3132022	ALDIE	VA		12/23/2022		667,829	0	2,360	0	0	2,360	0	18,851	21,211	0	0	0
3132025	FAIRBURN	GA		10/25/2021		208,467	0	(5)	0	0	(5)	0	4,527	4,522	0	0	0
3132035	COLORADO SPRINGS	CO		11/01/2021		1,158,615	0	(259)	0	0	(259)	0	28,810	28,552	0	0	0
3132038	CLEVELAND	TN		10/27/2021		163,515	0	(21)	0	0	(21)	0	6,614	6,593	0	0	0
3132041	ELKTON	MD		10/22/2021		824,621	0	(233)	0	0	(233)	0	18,722	18,490	0	0	0
3132049	WAYNE	PA		12/23/2022		442,931	0	1,822	0	0	1,822	0	13,217	15,038	0	0	0
3132060	LOS ANGELES	CA		12/23/2022		661,206	0	2,589	0	0	2,589	0	19,679	22,268	0	0	0
3132061	MEMPHIS	TN		12/23/2022		929,235	0	3,537	0	0	3,537	0	26,906	30,443	0	0	0
3132064	METAIRIE	LA		10/12/2021		547,065	0	(122)	0	0	(122)	0	13,978	13,856	0	0	0
3132065	NEWPORT BEACH	CA		10/22/2021		1,846,061	0	(243)	0	0	(243)	0	47,344	47,101	0	0	0
3132068	BOYNTON BEACH	FL		09/01/2023		599,933	0	(121)	0	0	(121)	0	15,208	15,086	0	0	0
3132076	ORLANDO	FL		11/22/2021		620,472	0	(163)	0	0	(163)	0	15,128	14,964	0	0	0
3132077	MILWAUKIE	OR		10/28/2021		604,871	0	(149)	0	0	(149)	0	14,831	14,682	0	0	0
3132078	ALABASTAR	AL		11/24/2021		127,258	0	(12)	0	0	(12)	0	2,818	2,806	0	0	0
3132079	SAN DIEGO	CA		10/06/2021		1,682,626	0	(374)	0	0	(374)	0	40,323	39,949	0	0	0
3132081	UPLAND	CA		12/23/2022		391,586	0	8,706	0	0	8,706	0	87,717	96,422	0	0	0
3132084	PHOENIX	AZ		10/12/2021		557,549	0	(63)	0	0	(63)	0	14,184	14,120	0	0	0
3132098	WINTER PARK	CO		11/23/2021		919,175	0	(165)	0	0	(165)	0	22,377	22,212	0	0	0
3132101	MAPLEWOOD	NJ		10/29/2021		866,097	0	(127)	0	0	(127)	0	21,605	21,478	0	0	0
3132104	LEHI	UT		10/20/2021		654,181	0	(92)	0	0	(92)	0	16,322	16,230	0	0	0
3132106	MOUNTAIN BROOK	AL		10/05/2021		684,928	0	(182)	0	0	(182)	0	20,167	19,985	0	0	0
3132107	ASHLAND	VA		12/23/2022		589,041	0	719	0	0	719	0	15,445	16,163	0	0	0
3132115	OCEAN CITY	NJ		12/23/2021		1,210,538	0	(63)	0	0	(63)	0	31,179	31,117	0	0	0
3132116	PRINCETON JUNCTION	NJ		12/23/2022		489,566	0	2,001	0	0	2,001	0	14,539	16,541	0	0	0
3132118	VIRGINIA BEACH	VA		12/13/2021		677,647	0	(157)	0	0	(157)	0	18,113	17,955	0	0	0
3132119	LITTLE ELM	TX		09/01/2023		582,936	0	(78)	0	0	(78)	0	14,257	14,179	0	0	0
3132123	ARCADIA	CA		12/23/2022		770,624	0	2,552	0	0	2,552	0	21,406	23,958	0	0	0
3132124	PROSPERITY	SC		09/01/2023		614,061	0	(110)	0	0	(110)	0	15,209	15,100	0	0	0
3132126	WATSONVILLE	CA		12/23/2022		706,194	0	2,303	0	0	2,303	0	20,016	22,320	0	0	0
3132127	VIRGINIA BEACH	VA		09/01/2023		577,455	0	(138)	0	0	(138)	0	19,322	19,184	0	0	0
3132130	CAMPBELL	CA		12/23/2022		705,920	0	2,382	0	0	2,382	0	19,839	22,221	0	0	0
3132147	WESTMINSTER	CO		01/13/2022		483,359	0	100	0	0	100	0	38,108	38,209	0	0	0
3132148	HINSDALE	IL		10/14/2021		732,974	0	(81)	0	0	(81)	0	112,842	112,762	0	0	0
3132152	LOS ANGELES	CA		10/04/2021		732,252	0	(55)	0	0	(55)	0	18,403	18,348	0	0	0
3132172	SAN DIEGO	CA		09/29/2021		889,562	0	(267)	0	0	(267)	0	20,564	20,297	0	0	0
3132180	MOUNT PLEASANT	SC		12/23/2022		759,342	0	925	0	0	925	0	19,908	20,833	0	0	0
3132191	ROSWELL	GA		12/06/2021		282,493	0	(22)	0	0	(22)	0	6,374	6,353	0	0	0
3132197	AUSTIN	TX		10/04/2021		747,857	0	(167)	0	0	(167)	0	18,256	18,089	0	0	0
3132198	MORGAN HILL	CA		12/13/2021		887,912	0	(106)	0	0	(106)	0	21,770	21,664	0	0	0
3132202	TOPSAIL BEACH	NC		01/31/2022		291,716	0	(4)	0	0	(4)	0	6,250	6,247	0	0	0
3132205	ARNOLD	MD		11/03/2021		565,554	0	(73)	0	0	(73)	0	13,606	13,533	0	0	0
3132207	JONESTOWN	TX		09/01/2023		676,533	0	(111)	0	0	(111)	0	17,175	17,064	0	0	0
3132208	SAN MATEO	CA		09/01/2023		828,716	0	(101)	0	0	(101)	0	21,462	21,362	0	0	0
3132210	BRUSH PRAIRIE	WA		11/03/2021		1,002,852	0	(203)	0	0	(203)	0	25,680	25,477	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3132217	AUSTIN	TX		11/08/2021		856,291	0	(201)	0	0	(201)	0	20,519	20,318	0	0	0
3132220	LEANDER	TX		09/01/2023		973,320	0	(81)	0	0	(81)	0	24,342	24,261	0	0	0
3132221	DALLAS	TX		10/07/2021		809,887	0	(21)	0	0	(21)	0	28,591	28,569	0	0	0
3132225	BAKERSFIELD	CA		12/23/2022		262,766	0	5,324	0	0	5,324	0	28,034	33,358	0	0	0
3132227	DUNWOODY	GA		12/13/2021		213,225	0	(149)	0	0	(149)	0	15,437	15,288	0	0	0
3132230	LOUISVILLE	TN		10/29/2021		1,125,627	0	(137)	0	0	(137)	0	28,625	28,487	0	0	0
3132232	LOTHIAN	MD		10/27/2021		697,081	0	(32)	0	0	(32)	0	20,022	19,990	0	0	0
3132238	DECATUR	GA		12/23/2022		512,933	0	2,290	0	0	2,290	0	15,897	18,186	0	0	0
3132247	ISLAMORADA	FL		02/15/2022		702,473	0	(105)	0	0	(105)	0	17,799	17,694	0	0	0
3132253	TRUCKEE	CA		11/15/2021		704,888	0	(185)	0	0	(185)	0	16,866	16,681	0	0	0
3132256	SANTA ANA	CA		12/23/2022		814,114	0	2,953	0	0	2,953	0	23,613	26,566	0	0	0
3132267	NEW ORLEANS	LA		11/10/2021		536,502	0	(89)	0	0	(89)	0	13,128	13,039	0	0	0
3132270	SAVANNAH	GA		11/02/2021		185,107	0	(47)	0	0	(47)	0	6,329	6,282	0	0	0
3132271	ROSWELL	GA		12/13/2021		237,896	0	(33)	0	0	(33)	0	5,284	5,251	0	0	0
3132274	ALTADENA	CA		12/16/2021		805,213	0	(108)	0	0	(108)	0	19,991	19,882	0	0	0
3132277	CARLSBAD	CA		12/23/2022		478,786	0	2,165	0	0	2,165	0	15,183	17,348	0	0	0
3132278	SAN JOSE	CA		11/16/2021		1,246,465	0	(196)	0	0	(196)	0	31,386	31,190	0	0	0
3132279	LOS GATOS	CA		11/15/2021		880,865	0	(210)	0	0	(210)	0	21,392	21,181	0	0	0
3132283	SAN FRANCISCO	CA		11/10/2021		939,098	0	(144)	0	0	(144)	0	23,419	23,276	0	0	0
3132285	NEW ORLEANS	LA		11/15/2021		595,255	0	(97)	0	0	(97)	0	14,235	14,137	0	0	0
3132286	CHARLESTON	SC		09/01/2023		787,024	0	(83)	0	0	(83)	0	21,619	21,536	0	0	0
3132289	VIRGINIA BEACH	VA		11/03/2021		633,839	0	(80)	0	0	(80)	0	17,010	16,930	0	0	0
3132291	DALLAS	TX		09/01/2023		771,140	0	(176)	0	0	(176)	0	18,821	18,645	0	0	0
3132303	CLAYTON	NC		12/16/2021		413,391	0	(36)	0	0	(36)	0	10,121	10,085	0	0	0
3132304	NASHVILLE	TN		01/05/2022		831,987	0	(70)	0	0	(70)	0	20,336	20,265	0	0	0
3132306	BRENTWOOD	CA		09/01/2023		585,839	0	(67)	0	0	(67)	0	15,226	15,159	0	0	0
3132313	HENDERSON	NV		11/02/2021		446,237	0	(190)	0	0	(190)	0	46,764	46,574	0	0	0
3132314	LAS VEGAS	NV		09/01/2023		521,770	0	(61)	0	0	(61)	0	21,055	20,993	0	0	0
3132315	MARTINEZ	CA		10/19/2021		769,021	0	(80)	0	0	(80)	0	19,930	19,850	0	0	0
3132316	SHERRILLS FORD	NC		10/26/2021		936,284	0	(162)	0	0	(162)	0	23,410	23,248	0	0	0
3132319	NEWTON	MA		09/01/2023		1,297,131	0	(254)	0	0	(254)	0	31,014	30,760	0	0	0
3132322	MORGANTON	GA		11/12/2021		507,846	0	(274)	0	0	(274)	0	18,829	18,555	0	0	0
3132326	SELAH	WA		11/01/2021		669,536	0	(205)	0	0	(205)	0	24,032	23,827	0	0	0
3132330	MILPITAS	CA		09/01/2023		1,027,654	0	(142)	0	0	(142)	0	26,403	26,261	0	0	0
3132343	PARK CITY	UT		02/04/2022		1,377,139	0	(166)	0	0	(166)	0	1,177,808	1,177,642	0	0	0
3132344	AUSTIN	TX		09/01/2023		575,082	0	(144)	0	0	(144)	0	13,992	13,849	0	0	0
3132347	SEATTLE	WA		09/01/2023		837,249	0	(149)	0	0	(149)	0	20,859	20,710	0	0	0
3132352	VALLEY CENTER	CA		11/04/2021		691,646	0	(79)	0	0	(79)	0	17,917	17,838	0	0	0
3132357	SEATTLE	WA		11/02/2021		768,685	0	(159)	0	0	(159)	0	19,127	18,968	0	0	0
3132365	SAN RAMON	CA		10/27/2021		796,659	0	(106)	0	0	(106)	0	20,622	20,517	0	0	0
3132369	RENO	NV		10/19/2021		457,665	0	(262)	0	0	(262)	0	42,571	42,309	0	0	0
3132370	BEND	OR		09/01/2023		763,363	0	(138)	0	0	(138)	0	19,367	19,229	0	0	0
3132371	WASHINGTON	DC		12/16/2021		872,627	0	(93)	0	0	(93)	0	21,706	21,613	0	0	0
3132372	ARROYO GRANDE	CA		11/02/2021		733,304	0	(203)	0	0	(203)	0	18,884	18,682	0	0	0
3132378	LAS VEGAS	NV		10/29/2021		654,548	0	(36)	0	0	(36)	0	16,995	16,959	0	0	0
3132379	SARASOTA	FL		09/01/2023		553,387	0	(97)	0	0	(97)	0	14,053	13,956	0	0	0
3132381	TRUCKEE	CA		09/01/2023		549,519	0	(69)	0	0	(69)	0	13,457	13,388	0	0	0
3132384	DANVILLE	CA		09/01/2023		825,810	0	158	0	0	158	0	37,410	37,568	0	0	0
3132385	INDIAN ROCKS BEACH	FL		11/03/2021		638,007	0	(160)	0	0	(160)	0	30,939	30,779	0	0	0
3132387	ALAMEDA	CA		12/07/2021		1,370,829	0	(187)	0	0	(187)	0	35,327	35,139	0	0	0
3132388	HOUSTON	TX		11/15/2021		819,246	0	(148)	0	0	(148)	0	19,699	19,551	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3132389	AUSTIN	TX		10/15/2021		572,380	0	(96)	0	0	(96)	0	14,529	14,434	0	0	0
3132393	UNION CITY	CA		11/15/2021		892,754	0	38	0	0	38	0	26,567	26,606	0	0	0
3132400	CAMPBELL	CA		11/01/2021		1,139,230	0	(154)	0	0	(154)	0	34,887	34,733	0	0	0
3132404	PORTSMOUTH	NH		11/02/2021		946,952	0	(80)	0	0	(80)	0	24,117	24,036	0	0	0
3132405	SAINT LOUIS	MO		09/01/2023		871,780	0	(115)	0	0	(115)	0	23,699	23,584	0	0	0
3132412	SAN ANSELMO	CA		10/22/2021		1,666,318	0	(305)	0	0	(305)	0	41,504	41,199	0	0	0
3132414	LIVERMORE	CA		11/23/2021		966,648	0	(183)	0	0	(183)	0	23,962	23,779	0	0	0
3132416	MONROVIA	CA		10/15/2021		982,751	0	(179)	0	0	(179)	0	22,461	22,283	0	0	0
3132421	SANTA ANA	CA		09/01/2023		990,414	0	(172)	0	0	(172)	0	24,790	24,619	0	0	0
3132422	ADKINS	TX		11/04/2021		1,092,401	0	(268)	0	0	(268)	0	27,226	26,958	0	0	0
3132423	HAPPY VALLEY	OR		10/19/2021		762,418	0	(215)	0	0	(215)	0	18,069	17,854	0	0	0
3132424	LOS ANGELES	CA		09/01/2023		1,363,207	0	(246)	0	0	(246)	0	34,055	33,809	0	0	0
3132426	BENBROOK	TX		10/25/2021		552,739	0	(118)	0	0	(118)	0	15,921	15,804	0	0	0
3132429	MILPITAS	CA		09/01/2023		816,159	0	(235)	0	0	(235)	0	18,876	18,642	0	0	0
3132438	PICKENS	SC		11/22/2021		57,787	0	(6)	0	0	(6)	0	1,128	1,123	0	0	0
3132441	BOCA RATON	FL		09/01/2023		571,778	0	(50)	0	0	(50)	0	14,234	14,184	0	0	0
3132442	GREAT FALLS	VA		09/01/2023		1,014,979	0	(154)	0	0	(154)	0	25,428	25,274	0	0	0
3132443	FRANKLIN	TN		11/15/2021		538,140	0	(150)	0	0	(150)	0	18,442	18,292	0	0	0
3132448	SANTA BARBARA	CA		10/29/2021		1,062,789	0	(165)	0	0	(165)	0	26,991	26,826	0	0	0
3132451	TAMPA	FL		12/06/2021		1,081,616	0	(51)	0	0	(51)	0	27,347	27,296	0	0	0
3132453	FALLBROOK	CA		10/29/2021		640,991	0	(108)	0	0	(108)	0	15,936	15,828	0	0	0
3132454	LONGWOOD	FL		09/01/2023		540,164	0	(73)	0	0	(73)	0	13,047	12,974	0	0	0
3132457	MURPHY	NC		11/24/2021		178,972	0	(56)	0	0	(56)	0	3,802	3,746	0	0	0
3132464	RENO	NV		11/03/2021		586,848	0	(142)	0	0	(142)	0	15,160	15,018	0	0	0
3132467	SAN JOSE	CA		09/01/2023		906,388	0	(203)	0	0	(203)	0	22,126	21,923	0	0	0
3132470	BREMERTON	WA		09/01/2023		1,087,298	0	(221)	0	0	(221)	0	26,147	25,926	0	0	0
3132473	SEVIERVILLE	TN		11/16/2021		528,341	0	(139)	0	0	(139)	0	11,891	11,752	0	0	0
3132474	SAN JOSE	CA		09/01/2023		878,694	0	(180)	0	0	(180)	0	22,308	22,129	0	0	0
3132477	PALM SPRINGS	CA		01/04/2022		1,006,164	0	(39)	0	0	(39)	0	26,363	26,324	0	0	0
3132480	RINCON	GA		11/23/2021		165,891	0	1	0	0	1	0	3,750	3,750	0	0	0
3132487	SAN JOSE	CA		09/01/2023		965,909	0	(359)	0	0	(359)	0	42,415	42,056	0	0	0
3132490	CLIFTON	VA		10/26/2021		831,032	0	(142)	0	0	(142)	0	20,709	20,568	0	0	0
3132499	SOUTH LYON	MI		11/22/2021		562,310	0	(106)	0	0	(106)	0	13,433	13,327	0	0	0
3132501	CAMPBELL	CA		09/01/2023		1,100,712	0	(156)	0	0	(156)	0	28,504	28,347	0	0	0
3132504	LOS ANGELES	CA		12/27/2021		834,450	0	(170)	0	0	(170)	0	20,203	20,032	0	0	0
3132507	BUMET	TX		11/02/2021		592,644	0	(125)	0	0	(125)	0	13,592	13,467	0	0	0
3132513	CLOSTER	NJ		09/01/2023		968,081	0	(287)	0	0	(287)	0	23,128	22,841	0	0	0
3132517	MORGANTON	GA		12/10/2021		340,811	0	(88)	0	0	(88)	0	7,734	7,647	0	0	0
3132519	MINNEAPOLIS	MN		12/03/2021		744,878	0	(119)	0	0	(119)	0	19,746	19,627	0	0	0
3132520	MURRIETA	CA		01/05/2022		708,212	0	(149)	0	0	(149)	0	16,218	16,069	0	0	0
3132523	SHORELINE	WA		09/01/2023		702,288	0	(166)	0	0	(166)	0	17,377	17,211	0	0	0
3132524	OXFORD	MS		11/12/2021		811,653	0	(107)	0	0	(107)	0	19,800	19,693	0	0	0
3132529	MOORPARK	CA		11/02/2021		1,372,013	0	(336)	0	0	(336)	0	33,310	32,974	0	0	0
3132530	SAN ANTONIO	TX		09/01/2023		861,727	0	(74)	0	0	(74)	0	21,357	21,283	0	0	0
3132536	RANCHO PALOS VERDES	CA		11/04/2021		864,581	0	(288)	0	0	(288)	0	30,744	30,456	0	0	0
3132538	BREA	CA		11/24/2021		1,076,627	0	(171)	0	0	(171)	0	26,722	26,551	0	0	0
3132539	DANVILLE	CA		11/04/2021		925,501	0	(59)	0	0	(59)	0	23,206	23,148	0	0	0
3132541	TEMPLETON	CA		11/15/2021		1,018,250	0	(164)	0	0	(164)	0	25,271	25,107	0	0	0
3132544	SAN CLEMENTE	CA		09/01/2023		1,170,609	0	(218)	0	0	(218)	0	29,196	28,978	0	0	0
3132546	SEATTLE	WA		11/24/2021		1,008,236	0	(246)	0	0	(246)	0	24,591	24,345	0	0	0
3132548	SIMI VALLEY	CA		11/03/2021		733,601	0	(73)	0	0	(73)	0	19,398	19,325	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3132549	FRANKLIN	TN		11/30/2021		589,742	0	(137)	0	0	(137)	0	16,154	16,016	0	0	0
3132558	ORLANDO	FL		12/14/2021		657,501	0	(44)	0	0	(44)	0	16,757	16,713	0	0	0
3132559	TACOMA	WA		12/15/2021		1,077,441	0	(187)	0	0	(187)	0	26,357	26,170	0	0	0
3132560	OLYMPIA	WA		11/02/2021		646,907	0	(146)	0	0	(146)	0	15,600	15,454	0	0	0
3132561	CEDAR PARK	TX		09/01/2023		664,498	0	(151)	0	0	(151)	0	16,220	16,069	0	0	0
3132567	WINDSOR	CO		11/01/2021		690,281	0	10	0	0	10	0	51,934	51,944	0	0	0
3132569	COSTA MESA	CA		10/19/2021		1,322,538	0	(219)	0	0	(219)	0	33,573	33,354	0	0	0
3132574	EPWORTH	GA		01/13/2022		179,107	0	(17)	0	0	(17)	0	4,222	4,204	0	0	0
3132575	LAFAYETTE	CA		09/01/2023		1,167,737	0	(63)	0	0	(63)	0	29,694	29,631	0	0	0
3132578	CLEVELAND	TN		12/01/2021		172,642	0	(50)	0	0	(50)	0	3,974	3,924	0	0	0
3132581	CHARLOTTE	NC		11/09/2021		1,069,198	0	(206)	0	0	(206)	0	26,501	26,294	0	0	0
3132585	CORAL SPRINGS	FL		11/02/2021		590,397	0	(110)	0	0	(110)	0	14,435	14,325	0	0	0
3132592	MILL VALLEY	CA		11/12/2021		872,093	0	(86)	0	0	(86)	0	20,674	20,588	0	0	0
3132599	GREER	SC		11/24/2021		184,213	0	(5)	0	0	(5)	0	5,204	5,199	0	0	0
3132603	LAGUNA BEACH	CA		10/26/2021		1,405,386	0	(177)	0	0	(177)	0	36,232	36,055	0	0	0
3132605	CORPUS CHRISTI	TX		01/04/2022		1,239,030	0	51	0	0	51	0	32,293	32,344	0	0	0
3132609	PHOENIX	AZ		09/01/2023		729,629	0	60	0	0	60	0	19,323	19,383	0	0	0
3132615	CLARKSVILLE	MD		09/01/2023		785,655	0	(70)	0	0	(70)	0	19,918	19,848	0	0	0
3132619	MIRAMAR BEACH	FL		12/28/2021		924,255	0	(166)	0	0	(166)	0	22,819	22,653	0	0	0
3132626	NORCO	CA		11/04/2021		603,776	0	(82)	0	0	(82)	0	15,279	15,197	0	0	0
3132632	SAN JOSE	CA		09/01/2023		826,621	0	(226)	0	0	(226)	0	21,840	21,614	0	0	0
3132634	ARROYO GRANDE	CA		10/28/2021		768,562	0	(103)	0	0	(103)	0	19,896	19,793	0	0	0
3132637	COLORADO SPRINGS	CO		11/22/2021		951,740	0	(116)	0	0	(116)	0	23,122	23,006	0	0	0
3132642	ALAMO	CA		09/01/2023		1,639,588	0	(312)	0	0	(312)	0	40,644	40,331	0	0	0
3132647	HIAWASSEE	GA		11/23/2021		338,018	0	(85)	0	0	(85)	0	7,623	7,539	0	0	0
3132651	DUNWOODY	GA		11/02/2021		687,736	0	(155)	0	0	(155)	0	16,711	16,556	0	0	0
3132652	PARIS	TN		12/09/2021		66,183	0	9	0	0	9	0	1,488	1,497	0	0	0
3132654	BELLEVUE	WA		11/24/2021		905,243	0	(26)	0	0	(26)	0	22,589	22,563	0	0	0
3132657	LAKE OSWEGO	OR		01/27/2022		562,802	0	(55)	0	0	(55)	0	25,445	25,390	0	0	0
3132658	EDGEWATER	MD		11/16/2021		564,043	0	(333)	0	0	(333)	0	26,138	25,805	0	0	0
3132660	LA JOLLA	CA		11/16/2021		830,889	0	(178)	0	0	(178)	0	20,584	20,406	0	0	0
3132661	MONUMENT	CO		11/30/2021		826,797	0	(116)	0	0	(116)	0	16,688	16,572	0	0	0
3132662	SANTA BARBARA	CA		12/10/2021		802,087	0	(201)	0	0	(201)	0	21,398	21,197	0	0	0
3132670	WINDSOR	CO		09/01/2023		927,275	0	6	0	0	6	0	22,865	22,870	0	0	0
3132672	BOERNE	TX		09/01/2023		997,409	0	(230)	0	0	(230)	0	24,684	24,454	0	0	0
3132674	SAN FRANCISCO	CA		11/19/2021		905,069	0	(160)	0	0	(160)	0	24,947	24,787	0	0	0
3132675	WESTON	MA		11/17/2021		1,109,559	0	(178)	0	0	(178)	0	25,274	25,095	0	0	0
3132678	LA MESA	CA		11/03/2021		752,817	0	(141)	0	0	(141)	0	20,386	20,244	0	0	0
3132679	NEWPORT BEACH	CA		11/19/2021		1,397,701	0	(84)	0	0	(84)	0	36,295	36,211	0	0	0
3132685	ARDEN	NC		11/16/2021		172,347	0	5	0	0	5	0	4,155	4,160	0	0	0
3132688	CHESTER	MD		09/01/2023		666,493	0	(115)	0	0	(115)	0	16,534	16,419	0	0	0
3132693	SAN FRANCISCO	CA		09/01/2023		1,031,673	0	(231)	0	0	(231)	0	32,669	32,437	0	0	0
3132698	CAMAS	WA		12/29/2021		582,809	0	(83)	0	0	(83)	0	13,974	13,891	0	0	0
3132704	AUSTIN	TX		09/01/2023		649,668	0	(147)	0	0	(147)	0	16,114	15,967	0	0	0
3132705	DALLAS	TX		09/01/2023		741,942	0	(232)	0	0	(232)	0	17,631	17,399	0	0	0
3132707	MONTCLAIR	NJ		12/22/2021		740,409	0	(105)	0	0	(105)	0	18,390	18,285	0	0	0
3132709	WINTER PARK	FL		09/01/2023		1,079,682	0	(251)	0	0	(251)	0	27,470	27,219	0	0	0
3132712	MIAMI BEACH	FL		11/15/2021		814,258	0	(143)	0	0	(143)	0	20,571	20,429	0	0	0
3132715	CEDAR BLUFF	AL		11/23/2021		323,954	0	(260)	0	0	(260)	0	21,290	21,030	0	0	0
3132718	JOHNS ISLAND	SC		12/29/2021		651,258	0	(85)	0	0	(85)	0	14,795	14,710	0	0	0
3132722	SANTA FE	NM		12/28/2021		664,367	0	(61)	0	0	(61)	0	16,768	16,707	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3132726	PIEDMONT	CA		09/01/2023		1,377,663	0	(106)	0	0	(106)	0	35,433	35,327	0	0	0
3132727	SHORT HILLS	NJ		03/24/2022		981,874	0	16	0	0	16	0	26,453	26,469	0	0	0
3132733	MANHATTAN BEACH	CA		01/03/2022		1,119,173	0	(120)	0	0	(120)	0	28,353	28,233	0	0	0
3132735	KAYSVILLE	UT		10/27/2021		1,035,382	0	(285)	0	0	(285)	0	24,184	23,899	0	0	0
3132737	WESTHAMPTON BEACH	NY		12/02/2021		1,069,514	0	(308)	0	0	(308)	0	25,442	25,134	0	0	0
3132748	ALEXANDRIA	VA		09/01/2023		800,434	0	(172)	0	0	(172)	0	18,811	18,639	0	0	0
3132749	STANWOOD	WA		09/01/2023		724,242	0	(85)	0	0	(85)	0	18,678	18,593	0	0	0
3132751	ANNAPOLIS	MD		09/01/2023		672,276	0	(30)	0	0	(30)	0	16,889	16,859	0	0	0
3132755	MOUNT VERNON	WA		11/03/2021		934,723	0	(244)	0	0	(244)	0	22,363	22,119	0	0	0
3132756	BRADENTON	FL		01/11/2022		821,655	0	(84)	0	0	(84)	0	19,249	19,165	0	0	0
3132758	SEATTLE	WA		09/01/2023		814,982	0	(157)	0	0	(157)	0	20,201	20,043	0	0	0
3132759	SAN LUIS OBISPO	CA		11/02/2021		891,801	0	(199)	0	0	(199)	0	22,095	21,896	0	0	0
3132762	RANCHO PALOS VERDES	CA		11/08/2021		924,237	0	(175)	0	0	(175)	0	23,339	23,164	0	0	0
3132763	CARDIFF BY THE SEA	CA		11/30/2021		837,692	0	(85)	0	0	(85)	0	21,712	21,627	0	0	0
3132767	CEDAR GROVE	NJ		11/16/2021		644,656	0	(151)	0	0	(151)	0	15,951	15,800	0	0	0
3132769	BOSTON	MA		12/07/2021		467,678	0	(92)	0	0	(92)	0	13,585	13,494	0	0	0
3132775	POWDER SPRINGS	GA		12/02/2021		624,612	0	(294)	0	0	(294)	0	29,473	29,179	0	0	0
3132778	CHICAGO	IL		01/03/2022		1,211,720	0	(128)	0	0	(128)	0	30,565	30,437	0	0	0
3132782	CULLOWHEE	NC		01/20/2022		99,206	0	(13)	0	0	(13)	0	7,088	7,076	0	0	0
3132783	LAS VEGAS	NV		11/19/2021		731,650	0	(16)	0	0	(16)	0	18,940	18,924	0	0	0
3132784	CARMEL	IN		09/01/2023		630,201	0	(110)	0	0	(110)	0	37,005	36,895	0	0	0
3132785	ATLANTA	GA		09/01/2023		742,151	0	(163)	0	0	(163)	0	18,376	18,213	0	0	0
3132786	PORT ORCHARD	WA		11/18/2021		563,134	0	(106)	0	0	(106)	0	14,605	14,499	0	0	0
3132787	DECATUR	GA		09/01/2023		604,558	0	(14)	0	0	(14)	0	15,456	15,442	0	0	0
3132788	WOODINVILLE	WA		09/01/2023		867,807	0	(200)	0	0	(200)	0	21,083	20,884	0	0	0
3132789	ISSAQUAH	WA		12/01/2021		1,363,372	0	(242)	0	0	(242)	0	37,086	36,844	0	0	0
3132790	EAST WENATCHEE	WA		11/30/2021		816,928	0	(150)	0	0	(150)	0	19,550	19,400	0	0	0
3132792	LATHROP	CA		09/01/2023		580,088	0	(85)	0	0	(85)	0	14,406	14,321	0	0	0
3132795	LOS ANGELES	CA		11/04/2021		850,645	0	(138)	0	0	(138)	0	21,502	21,364	0	0	0
3132797	ARCADIA	CA		12/17/2021		1,076,331	0	(217)	0	0	(217)	0	27,824	27,607	0	0	0
3132802	CAMBRIDGE	MA		11/12/2021		988,863	0	(155)	0	0	(155)	0	25,001	24,846	0	0	0
3132804	OAKTON	VA		11/19/2021		919,473	0	(173)	0	0	(173)	0	23,664	23,491	0	0	0
3132807	SAN MATEO	CA		11/09/2021		932,242	0	(153)	0	0	(153)	0	23,997	23,844	0	0	0
3132813	REDWOOD CITY	CA		11/03/2021		1,107,650	0	(162)	0	0	(162)	0	28,533	28,372	0	0	0
3132815	FALLSTON	MD		11/22/2021		774,949	0	(99)	0	0	(99)	0	19,616	19,517	0	0	0
3132816	NEWPORT BEACH	CA		12/10/2021		1,149,388	0	(93)	0	0	(93)	0	30,589	30,497	0	0	0
3132821	BATON ROUGE	LA		11/05/2021		1,302,061	0	(213)	0	0	(213)	0	37,577	37,364	0	0	0
3132822	LAFAYETTE	CA		11/09/2021		839,678	0	(176)	0	0	(176)	0	20,799	20,623	0	0	0
3132824	RICHMOND	VA		09/01/2023		626,571	0	(127)	0	0	(127)	0	15,240	15,113	0	0	0
3132827	WEST PALM BEACH	FL		09/01/2023		900,145	0	(215)	0	0	(215)	0	24,245	24,030	0	0	0
3132830	SAMMAMISH	WA		01/20/2022		1,091,426	0	(101)	0	0	(101)	0	27,932	27,831	0	0	0
3132835	POTOMAC	MD		09/01/2023		597,211	0	(88)	0	0	(88)	0	15,105	15,016	0	0	0
3132838	LOS ANGELES	CA		11/18/2021		1,238,395	0	(691)	0	0	(691)	0	54,151	53,460	0	0	0
3132840	FENWICK ISLAND	DE		12/01/2021		1,425,036	0	(97)	0	0	(97)	0	36,158	36,061	0	0	0
3132844	RUMSON	NJ		09/01/2023		1,048,710	0	(65)	0	0	(65)	0	26,628	26,563	0	0	0
3132845	NEW ORLEANS	LA		01/18/2022		894,637	0	(3)	0	0	(3)	0	22,040	22,038	0	0	0
3132851	ISSAQUAH	WA		09/01/2023		839,870	0	(149)	0	0	(149)	0	20,831	20,682	0	0	0
3132855	LA CANADA FLINTRIDGE	CA		12/01/2021		1,186,578	0	(183)	0	0	(183)	0	29,458	29,276	0	0	0
3132856	KIHEI	HI		11/03/2021		1,399,709	0	(232)	0	0	(232)	0	36,948	36,716	0	0	0
3132861	CLARKSVILLE	MD		09/01/2023		554,161	0	(87)	0	0	(87)	0	13,760	13,673	0	0	0
3132871	LAFAYETTE	CA		12/09/2021		931,453	0	(159)	0	0	(159)	0	23,537	23,377	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3132872	ATLANTA	GA		02/11/2022		646,362	0	(21)	0	0	(21)	0	16,126	16,105	0	0	0
3132873	ASHEVILLE	NC		09/01/2023		761,077	0	(197)	0	0	(197)	0	15,100	14,903	0	0	0
3132874	PACIFIC GROVE	CA		11/22/2021		891,435	0	(361)	0	0	(361)	0	34,842	34,481	0	0	0
3132876	SETAUKET	NY		09/01/2023		1,011,056	0	(155)	0	0	(155)	0	44,874	44,718	0	0	0
3132879	HOUSTON	TX		09/01/2023		622,059	0	(148)	0	0	(148)	0	15,194	15,046	0	0	0
3132881	NASHVILLE	TN		11/24/2021		710,464	0	(169)	0	0	(169)	0	18,157	17,989	0	0	0
3132887	CHESTNUT HILL	MA		12/03/2021		1,106,448	0	(163)	0	0	(163)	0	27,889	27,726	0	0	0
3132888	AUSTIN	TX		12/03/2021		704,856	0	(94)	0	0	(94)	0	17,759	17,665	0	0	0
3132891	DALLAS	TX		11/09/2021		667,982	0	(176)	0	0	(176)	0	16,205	16,029	0	0	0
3132892	SAN ANTONIO	TX		11/23/2021		629,437	0	(171)	0	0	(171)	0	15,348	15,176	0	0	0
3132896	COTATI	CA		09/01/2023		826,918	0	(81)	0	0	(81)	0	28,166	28,084	0	0	0
3132897	SEATTLE	WA		11/08/2021		1,523,303	0	(380)	0	0	(380)	0	37,875	37,495	0	0	0
3132898	NOVATO	CA		12/09/2021		1,202,030	0	(283)	0	0	(283)	0	29,064	28,780	0	0	0
3132899	MELVILLE	NY		09/01/2023		989,555	0	(227)	0	0	(227)	0	24,042	23,815	0	0	0
3132904	SALINAS	CA		12/16/2021		844,223	0	(123)	0	0	(123)	0	23,015	22,892	0	0	0
3132909	CHAMBLEE	GA		11/30/2021		655,801	0	(110)	0	0	(110)	0	17,591	17,481	0	0	0
3132911	LAGUNA NIGUEL	CA		11/09/2021		937,853	0	(110)	0	0	(110)	0	22,212	22,102	0	0	0
3132913	KENSINGTON	CA		09/01/2023		923,295	0	(105)	0	0	(105)	0	23,712	23,607	0	0	0
3132918	LEESBURG	VA		09/01/2023		766,995	0	(106)	0	0	(106)	0	22,505	22,399	0	0	0
3132922	SCOTTSDALE	AZ		11/22/2021		628,147	0	(163)	0	0	(163)	0	16,158	15,995	0	0	0
3132927	ODESSA	FL		09/01/2023		513,789	0	6	0	0	6	0	14,864	14,870	0	0	0
3132934	BENICIA	CA		01/13/2022		600,322	0	(72)	0	0	(72)	0	15,575	15,503	0	0	0
3132937	BROOKHAVEN	GA		09/01/2023		1,188,280	0	200	0	0	200	0	30,336	30,536	0	0	0
3132939	GOLDEN	CO		01/03/2022		819,407	0	5	0	0	5	0	25,373	25,378	0	0	0
3132944	RENTON	WA		12/06/2021		859,100	0	(156)	0	0	(156)	0	21,304	21,147	0	0	0
3132946	HAPPY VALLEY	OR		09/01/2023		666,257	0	101	0	0	101	0	15,827	15,928	0	0	0
3132948	BAINBRIDGE ISLAND	WA		09/01/2023		1,313,604	0	(157)	0	0	(157)	0	33,875	33,719	0	0	0
3132950	SEATTLE	WA		11/23/2021		1,421,653	0	(299)	0	0	(299)	0	35,211	34,912	0	0	0
3132951	WAKE FOREST	NC		12/17/2021		578,062	0	(129)	0	0	(129)	0	13,545	13,416	0	0	0
3132958	RENO	NV		11/16/2021		938,600	0	(132)	0	0	(132)	0	24,048	23,916	0	0	0
3132959	VACAVILLE	CA		09/01/2023		663,570	0	(183)	0	0	(183)	0	15,881	15,698	0	0	0
3132973	SEATTLE	WA		12/14/2021		1,689,259	0	(172)	0	0	(172)	0	42,805	42,633	0	0	0
3132974	SAN DIEGO	CA		11/16/2021		657,610	0	(29)	0	0	(29)	0	17,009	16,980	0	0	0
3132978	NEWPORT BEACH	CA		09/01/2023		1,234,208	0	(250)	0	0	(250)	0	30,019	29,768	0	0	0
3132983	PEORIA	AZ		09/01/2023		550,365	0	23	0	0	23	0	19,036	19,059	0	0	0
3132988	LINCOLN	CA		09/01/2023		556,350	0	(22)	0	0	(22)	0	13,876	13,854	0	0	0
3132989	FRIENDSWOOD	TX		01/07/2022		586,413	0	58	0	0	58	0	15,464	15,522	0	0	0
3132994	FRANKLIN	TN		12/02/2021		708,118	0	(116)	0	0	(116)	0	17,694	17,578	0	0	0
3132996	PLANTATION	FL		12/10/2021		1,013,381	0	(58)	0	0	(58)	0	26,255	26,197	0	0	0
3132997	FRISCO	TX		09/01/2023		644,632	0	(115)	0	0	(115)	0	15,624	15,509	0	0	0
3133002	REDWOOD CITY	CA		12/16/2021		960,018	0	(95)	0	0	(95)	0	23,780	23,685	0	0	0
3133003	HOUSTON	TX		09/01/2023		1,412,818	0	(143)	0	0	(143)	0	34,994	34,850	0	0	0
3133005	LIBERTY HILL	TX		09/01/2023		608,938	0	(112)	0	0	(112)	0	14,482	14,370	0	0	0
3133013	MORGAN HILL	CA		12/01/2021		1,052,330	0	70	0	0	70	0	30,441	30,511	0	0	0
3133020	SANTA FE	NM		09/01/2023		626,980	0	(173)	0	0	(173)	0	15,543	15,370	0	0	0
3133028	MOUNT PLEASANT	SC		09/01/2023		625,168	0	(179)	0	0	(179)	0	16,174	15,995	0	0	0
3133029	SEATTLE	WA		12/10/2021		1,123,129	0	(264)	0	0	(264)	0	47,453	47,189	0	0	0
3133033	SEATTLE	WA		11/30/2021		903,282	0	(239)	0	0	(239)	0	21,207	20,968	0	0	0
3133036	BURR RIDGE	IL		01/05/2022		1,295,787	0	(20)	0	0	(20)	0	38,912	38,893	0	0	0
3133037	CHINO HILLS	CA		11/16/2021		651,211	0	(416)	0	0	(416)	0	55,931	55,515	0	0	0
3133038	WILMINGTON	NC		09/01/2023		619,327	0	(125)	0	0	(125)	0	14,719	14,595	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3133047	WINTER PARK	FL		09/01/2023		729,219	0	(76)	0	0	(76)	0	18,060	17,983	0	0	0
3133054	BELLEVUE	WA		12/17/2021		887,168	0	(157)	0	0	(157)	0	21,503	21,345	0	0	0
3133060	BRADENTON	FL		09/01/2023		636,211	0	(138)	0	0	(138)	0	16,494	16,356	0	0	0
3133061	MARIETTA	GA		01/03/2022		573,812	0	(121)	0	0	(121)	0	12,949	12,828	0	0	0
3133069	ANTIOCH	CA		12/07/2021		579,161	0	(82)	0	0	(82)	0	15,273	15,191	0	0	0
3133071	DENVER	NC		09/01/2023		683,475	0	(77)	0	0	(77)	0	17,023	16,946	0	0	0
3133073	CHARLOTTE	NC		09/01/2023		560,295	0	(141)	0	0	(141)	0	13,287	13,146	0	0	0
3133074	AUSTIN	TX		11/29/2021		911,284	0	(210)	0	0	(210)	0	21,895	21,685	0	0	0
3133075	KENMORE	WA		12/14/2021		990,937	0	(245)	0	0	(245)	0	23,505	23,260	0	0	0
3133078	SOUTHERN PINES	NC		09/01/2023		585,682	0	(126)	0	0	(126)	0	14,173	14,048	0	0	0
3133079	KENSINGTON	MD		12/16/2021		1,161,700	0	(62)	0	0	(62)	0	29,365	29,303	0	0	0
3133082	BELLEVUE	WA		12/22/2021		921,698	0	(84)	0	0	(84)	0	23,718	23,634	0	0	0
3133084	FORT LAUDERDALE	FL		09/01/2023		1,266,101	0	(179)	0	0	(179)	0	31,890	31,711	0	0	0
3133086	FAIRVIEW	TX		11/30/2021		931,378	0	(208)	0	0	(208)	0	22,530	22,322	0	0	0
3133093	LAKE SAINT LOUIS	MO		01/13/2022		657,744	0	(80)	0	0	(80)	0	16,319	16,239	0	0	0
3133094	PLEASANT HILL	CA		09/01/2023		753,585	0	(69)	0	0	(69)	0	18,788	18,719	0	0	0
3133100	KNOXVILLE	TN		11/18/2021		1,200,407	0	(157)	0	0	(157)	0	29,829	29,671	0	0	0
3133108	LINN CREEK	MO		12/10/2021		659,811	0	(95)	0	0	(95)	0	16,015	15,921	0	0	0
3133109	NASHVILLE	TN		01/04/2022		542,454	0	(76)	0	0	(76)	0	13,109	13,033	0	0	0
3133112	NICHOLASVILLE	KY		09/01/2023		644,872	0	(94)	0	0	(94)	0	15,362	15,268	0	0	0
3133115	ALLEN	TX		11/29/2021		582,158	0	(117)	0	0	(117)	0	14,096	13,979	0	0	0
3133118	FOLSOM	CA		09/01/2023		875,815	0	(26)	0	0	(26)	0	22,665	22,640	0	0	0
3133119	VIENNA	VA		12/13/2021		853,640	0	(159)	0	0	(159)	0	21,070	20,911	0	0	0
3133120	SOUTH JORDAN	UT		12/23/2021		670,320	0	(26)	0	0	(26)	0	16,628	16,602	0	0	0
3133123	AUSTIN	TX		09/01/2023		700,878	0	(163)	0	0	(163)	0	16,635	16,472	0	0	0
3133127	SAN FRANCISCO	CA		01/03/2022		1,120,316	0	(60)	0	0	(60)	0	34,028	33,969	0	0	0
3133135	SARASOTA	FL		09/01/2023		886,506	0	(116)	0	0	(116)	0	30,612	30,496	0	0	0
3133143	AUSTIN	TX		12/06/2021		811,153	0	(158)	0	0	(158)	0	20,840	20,683	0	0	0
3133144	ELLICOTT CITY	MD		02/17/2022		749,560	0	(70)	0	0	(70)	0	16,439	16,368	0	0	0
3133147	BUENA PARK	CA		09/01/2023		896,335	0	(169)	0	0	(169)	0	29,139	28,969	0	0	0
3133150	WINDERMERE	FL		09/01/2023		783,666	0	(269)	0	0	(269)	0	20,552	20,282	0	0	0
3133154	UNION CITY	CA		11/04/2021		964,972	0	(5)	0	0	(5)	0	32,743	32,738	0	0	0
3133155	CARLSBAD	CA		09/01/2023		918,090	0	(90)	0	0	(90)	0	22,743	22,653	0	0	0
3133163	POTOMAC	MD		09/01/2023		1,090,977	0	(117)	0	0	(117)	0	26,725	26,609	0	0	0
3133165	COOPER CITY	FL		11/19/2021		787,793	0	(127)	0	0	(127)	0	19,193	19,066	0	0	0
3133167	SAN MATEO	CA		12/17/2021		1,139,633	0	(185)	0	0	(185)	0	27,129	26,944	0	0	0
3133170	CASTLE ROCK	CO		12/17/2021		1,128,644	0	(187)	0	0	(187)	0	27,369	27,182	0	0	0
3133176	JOHNS ISLAND	SC		12/22/2021		594,239	0	(330)	0	0	(330)	0	39,952	39,622	0	0	0
3133180	LAKE FORREST	CA		09/01/2023		1,087,136	0	(232)	0	0	(232)	0	24,870	24,638	0	0	0
3133182	PEACHTREE CORNERS	GA		09/01/2023		550,620	0	(63)	0	0	(63)	0	13,631	13,569	0	0	0
3133183	KENNEBUNK	ME		01/06/2022		930,680	0	(130)	0	0	(130)	0	23,016	22,886	0	0	0
3133193	CHARLOTTE	NC		12/10/2021		1,046,148	0	(163)	0	0	(163)	0	27,193	27,030	0	0	0
3133195	LAKEWAY	TX		09/01/2023		864,289	0	(45)	0	0	(45)	0	21,059	21,014	0	0	0
3133196	SIMPSONVILLE	SC		01/05/2022		557,916	0	(9)	0	0	(9)	0	14,124	14,115	0	0	0
3133202	RIDGEFIELD	CT		01/14/2022		759,118	0	(259)	0	0	(259)	0	48,900	48,641	0	0	0
3133203	AUSTIN	TX		09/01/2023		598,071	0	(83)	0	0	(83)	0	14,519	14,436	0	0	0
3133205	RANCHO MIRAGE	CA		09/01/2023		581,268	0	74	0	0	74	0	15,006	15,080	0	0	0
3133210	BRADENTON	FL		09/01/2023		1,127,007	0	213	0	0	213	0	27,374	27,587	0	0	0
3133212	SAN CARLOS	CA		12/01/2021		862,993	0	(24)	0	0	(24)	0	21,933	21,909	0	0	0
3133213	TRACY	CA		12/16/2021		825,810	0	(102)	0	0	(102)	0	20,834	20,732	0	0	0
3133214	LIBERTY HILL	TX		09/01/2023		535,766	0	4	0	0	4	0	13,388	13,392	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3133224	DANVILLE	CA		09/01/2023		1,367,049	0	(161)	0	0	(161)	0	31,854	31,693	0	0	0
3133226	FRANKLIN	TN		01/03/2022		658,890	0	(49)	0	0	(49)	0	16,338	16,289	0	0	0
3133228	INLET BEACH	FL		01/03/2022		716,254	0	(166)	0	0	(166)	0	16,762	16,596	0	0	0
3133235	PROVO	UT		03/23/2022		680,911	0	(65)	0	0	(65)	0	15,955	15,890	0	0	0
3133237	WASHINGTON	DC		09/01/2023		936,539	0	(82)	0	0	(82)	0	24,948	24,866	0	0	0
3133239	DAYTON	MN		09/01/2023		556,378	0	(324)	0	0	(324)	0	88,981	88,658	0	0	0
3133246	SAN FRANCISCO	CA		12/10/2021		738,116	0	(75)	0	0	(75)	0	26,417	26,342	0	0	0
3133255	NEW ORLEANS	LA		09/01/2023		831,562	0	(244)	0	0	(244)	0	29,575	29,330	0	0	0
3133257	SAN DIEGO	CA		09/01/2023		796,793	0	4	0	0	4	0	19,909	19,913	0	0	0
3133258	BREA	CA		09/01/2023		1,313,582	0	(341)	0	0	(341)	0	28,321	27,980	0	0	0
3133259	COLLEGE GROVE	TN		09/01/2023		1,289,986	0	(150)	0	0	(150)	0	31,789	31,639	0	0	0
3133260	AUSTIN	TX		12/14/2021		709,101	0	(117)	0	0	(117)	0	16,882	16,764	0	0	0
3133271	ALEXANDER CITY	AL		02/23/2022		1,298,841	0	(189)	0	0	(189)	0	30,227	30,038	0	0	0
3133279	NEWARK	CA		09/01/2023		885,901	0	(33)	0	0	(33)	0	21,903	21,869	0	0	0
3133288	WASHINGTON	DC		09/01/2023		1,705,802	0	(363)	0	0	(363)	0	39,767	39,404	0	0	0
3133290	BAKERSFIELD	CA		01/04/2022		696,990	0	(29)	0	0	(29)	0	50,411	50,382	0	0	0
3133294	ASTORIA	NY		12/01/2021		852,447	0	(24)	0	0	(24)	0	22,061	22,037	0	0	0
3133295	WASHINGTON	DC		09/01/2023		1,319,685	0	(146)	0	0	(146)	0	32,674	32,528	0	0	0
3133298	NORTH POTOMAC	MD		01/11/2022		862,752	0	(185)	0	0	(185)	0	23,936	23,751	0	0	0
3133307	FREMONT	CA		12/10/2021		1,004,769	0	(208)	0	0	(208)	0	23,874	23,666	0	0	0
3133312	DUBLIN	CA		09/01/2023		901,504	0	(76)	0	0	(76)	0	21,936	21,859	0	0	0
3133315	AUBURN	CA		12/16/2021		998,504	0	(231)	0	0	(231)	0	22,396	22,165	0	0	0
3133316	LOS ANGELES	CA		01/21/2022		1,018,264	0	(69)	0	0	(69)	0	25,144	25,074	0	0	0
3133322	CYPRESS	TX		09/01/2023		841,512	0	(140)	0	0	(140)	0	19,566	19,426	0	0	0
3133329	MIAMI	FL		09/01/2023		1,277,557	0	(282)	0	0	(282)	0	30,337	30,056	0	0	0
3133330	SEABROOK ISLAND	SC		09/01/2023		619,936	0	(43)	0	0	(43)	0	15,381	15,338	0	0	0
3133331	YAKIMA	WA		09/01/2023		656,762	0	(121)	0	0	(121)	0	17,974	17,853	0	0	0
3133338	SAN MATEO	CA		12/23/2021		932,794	0	(127)	0	0	(127)	0	29,083	28,956	0	0	0
3133340	LIVERMORE	CA		09/01/2023		957,426	0	(136)	0	0	(136)	0	22,957	22,821	0	0	0
3133341	LAND O LAKES	FL		11/30/2021		538,430	0	(26)	0	0	(26)	0	14,429	14,403	0	0	0
3133343	MESA	AZ		09/01/2023		1,273,513	0	(121)	0	0	(121)	0	31,412	31,291	0	0	0
3133344	WASHINGTON	DC		09/01/2023		1,165,143	0	43	0	0	43	0	30,101	30,143	0	0	0
3133351	DANVILLE	CA		12/15/2021		844,017	0	25	0	0	25	0	21,892	21,917	0	0	0
3133353	DRIPPING SPRINGS	TX		09/01/2023		707,221	0	(63)	0	0	(63)	0	17,447	17,384	0	0	0
3133354	LAFAYETTE	CA		09/01/2023		945,893	0	(228)	0	0	(228)	0	23,069	22,841	0	0	0
3133359	BROOKHAVEN	GA		09/01/2023		975,221	0	(194)	0	0	(194)	0	22,643	22,449	0	0	0
3133360	MURRIETA	CA		09/01/2023		879,837	0	(293)	0	0	(293)	0	23,698	23,406	0	0	0
3133365	MURRELLS INLET	SC		09/01/2023		712,653	0	(128)	0	0	(128)	0	20,721	20,593	0	0	0
3133366	NEW ORLEANS	LA		01/28/2022		1,524,033	0	(110)	0	0	(110)	0	42,908	42,799	0	0	0
3133369	ALEXANDRIA	VA		09/01/2023		1,123,309	0	(143)	0	0	(143)	0	28,560	28,417	0	0	0
3133373	SHERMAN OAKS	CA		09/01/2023		943,734	0	(76)	0	0	(76)	0	23,291	23,216	0	0	0
3133376	AUSTIN	TX		09/01/2023		702,134	0	(70)	0	0	(70)	0	17,315	17,245	0	0	0
3133379	GRAND JUNCTION	CO		12/27/2021		646,807	0	(152)	0	0	(152)	0	15,511	15,359	0	0	0
3133388	LATHROP	CA		01/31/2022		526,247	0	(31)	0	0	(31)	0	11,945	11,914	0	0	0
3133392	MATTHEWS	NC		12/20/2021		530,066	0	23	0	0	23	0	13,698	13,721	0	0	0
3133393	ATLANTA	GA		09/01/2023		679,479	0	(148)	0	0	(148)	0	15,763	15,615	0	0	0
3133398	DANVILLE	CA		09/01/2023		1,129,664	0	(101)	0	0	(101)	0	28,226	28,125	0	0	0
3133400	LOS ANGELES	CA		12/10/2021		622,346	0	(97)	0	0	(97)	0	14,117	14,020	0	0	0
3133401	LA CANADA FLINTRIDGE	CA		09/01/2023		1,233,995	0	(162)	0	0	(162)	0	31,374	31,212	0	0	0
3133403	RICHMOND	TX		09/01/2023		1,126,227	0	(201)	0	0	(201)	0	26,172	25,971	0	0	0
3133409	REDMOND	WA		02/07/2022		917,277	0	(75)	0	0	(75)	0	22,121	22,046	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3133416	GLEN ALLEN	VA		12/29/2021		736,795	0	(92)	0	0	(92)	0	18,571	18,480	0	0	0
3133424	SACHSE	TX		12/23/2021		416,644	0	(161)	0	0	(161)	0	24,161	24,000	0	0	0
3133425	ESTERO	FL		01/03/2022		746,131	0	(141)	0	0	(141)	0	17,661	17,520	0	0	0
3133431	LUTZ	FL		09/01/2023		1,333,460	0	(354)	0	0	(354)	0	47,093	46,739	0	0	0
3133432	HOUSTON	TX		09/01/2023		706,321	0	(133)	0	0	(133)	0	17,036	16,903	0	0	0
3133435	MONKTON	MD		09/01/2023		747,141	0	(165)	0	0	(165)	0	24,861	24,695	0	0	0
3133438	SEATTLE	WA		09/01/2023		1,056,991	0	(154)	0	0	(154)	0	26,624	26,470	0	0	0
3133439	AUBURN	WA		09/01/2023		868,632	0	(114)	0	0	(114)	0	21,489	21,376	0	0	0
3133440	MOUNT PLEASANT	SC		09/01/2023		861,687	0	(196)	0	0	(196)	0	21,062	20,866	0	0	0
3133449	LADERA RANCH	CA		02/24/2022		1,390,081	0	(331)	0	0	(331)	0	32,226	31,895	0	0	0
3133452	GUNTER	TX		02/16/2022		649,548	0	(141)	0	0	(141)	0	15,107	14,966	0	0	0
3133453	ORLANDO	FL		09/01/2023		1,056,483	0	(209)	0	0	(209)	0	24,531	24,322	0	0	0
3133457	LIVERMORE	CA		05/11/2022		592,172	0	(24)	0	0	(24)	0	14,170	14,145	0	0	0
3133462	THOMPSONS STATION	TN		09/01/2023		676,862	0	(103)	0	0	(103)	0	15,602	15,498	0	0	0
3133464	PRAIRIEVILLE	LA		12/21/2021		591,948	0	(73)	0	0	(73)	0	16,003	15,931	0	0	0
3133465	HOUSTON	TX		09/01/2023		731,413	0	(125)	0	0	(125)	0	18,996	18,871	0	0	0
3133466	SAN FRANCISCO	CA		09/01/2023		1,252,817	0	(125)	0	0	(125)	0	30,464	30,339	0	0	0
3133467	SAN BRUNO	CA		01/06/2022		1,275,230	0	(82)	0	0	(82)	0	31,634	31,552	0	0	0
3133475	KNOXVILLE	TN		12/22/2021		572,129	0	(128)	0	0	(128)	0	13,369	13,241	0	0	0
3133476	PENHOOK	VA		12/23/2021		796,916	0	(149)	0	0	(149)	0	19,666	19,517	0	0	0
3133479	AUSTIN	TX		12/29/2021		881,568	0	(176)	0	0	(176)	0	21,251	21,076	0	0	0
3133486	MIRAMAR BEACH	FL		09/01/2023		1,384,056	0	(294)	0	0	(294)	0	33,822	33,529	0	0	0
3133489	BOISE	ID		12/14/2021		691,804	0	(192)	0	0	(192)	0	16,082	15,890	0	0	0
3133492	COLORADO SPRINGS	CO		09/01/2023		812,401	0	(186)	0	0	(186)	0	19,649	19,463	0	0	0
3133497	LA GRANGE	IL		09/01/2023		698,273	0	(154)	0	0	(154)	0	20,795	20,641	0	0	0
3133506	SAN FRANCISCO	CA		01/04/2022		825,527	0	(72)	0	0	(72)	0	23,114	23,042	0	0	0
3133510	JUPITER	FL		01/20/2022		734,016	0	(61)	0	0	(61)	0	18,451	18,390	0	0	0
3133512	CHARLOTTESVILLE	VA		09/01/2023		772,467	0	(56)	0	0	(56)	0	19,597	19,540	0	0	0
3133514	FREMONT	CA		12/07/2021		978,788	0	(241)	0	0	(241)	0	44,990	44,749	0	0	0
3133523	ALEXANDRIA	VA		09/01/2023		1,401,489	0	(53)	0	0	(53)	0	36,101	36,048	0	0	0
3133524	MIDLOTHIAN	VA		12/01/2021		602,423	0	(15)	0	0	(15)	0	28,830	28,814	0	0	0
3133527	LAS VEGAS	NV		01/19/2022		641,378	0	(79)	0	0	(79)	0	15,863	15,784	0	0	0
3133529	LOS ANGELES	CA		09/01/2023		939,352	0	(260)	0	0	(260)	0	22,782	22,522	0	0	0
3133531	WOODINVILLE	WA		09/01/2023		1,187,813	0	(262)	0	0	(262)	0	27,553	27,291	0	0	0
3133534	ESTERO	FL		09/01/2023		736,725	0	(191)	0	0	(191)	0	46,833	46,642	0	0	0
3133537	CASTLE ROCK	CO		09/01/2023		750,606	0	(90)	0	0	(90)	0	18,494	18,404	0	0	0
3133544	NAPLES	FL		09/01/2023		679,515	0	(129)	0	0	(129)	0	16,083	15,954	0	0	0
3133550	WALNUT CREEK	CA		01/24/2022		917,406	0	(650)	0	0	(650)	0	135,542	134,892	0	0	0
3133552	LIVERMORE	CA		09/01/2023		1,241,489	0	(298)	0	0	(298)	0	29,321	29,024	0	0	0
3133553	COLTON AREA	CA		02/15/2022		735,745	0	(175)	0	0	(175)	0	17,728	17,553	0	0	0
3133558	LEBANON	TN		09/01/2023		772,664	0	(229)	0	0	(229)	0	17,279	17,050	0	0	0
3133562	MONTE SERENO	CA		09/01/2023		1,353,952	0	(89)	0	0	(89)	0	37,164	37,074	0	0	0
3133566	INLET BEACH	FL		03/17/2022		711,604	0	(89)	0	0	(89)	0	17,140	17,051	0	0	0
3133567	BELLINGHAM	WA		01/11/2022		650,422	0	(109)	0	0	(109)	0	15,409	15,300	0	0	0
3133573	SAN FRANCISCO	CA		09/01/2023		1,356,221	0	(115)	0	0	(115)	0	34,089	33,975	0	0	0
3133574	ZIONSVILLE	IN		09/01/2023		1,121,594	0	(7)	0	0	(7)	0	27,888	27,881	0	0	0
3133576	HAYWARD	CA		09/01/2023		924,756	0	(63)	0	0	(63)	0	22,415	22,352	0	0	0
3133587	FRISCO	TX		09/01/2023		671,875	0	(120)	0	0	(120)	0	15,615	15,496	0	0	0
3133589	BELLEVUE	WA		09/01/2023		715,379	0	(353)	0	0	(353)	0	28,524	28,171	0	0	0
3133590	PEACHTREE CORNERS	GA		02/04/2022		1,238,197	0	(185)	0	0	(185)	0	29,285	29,100	0	0	0
3133593	MORRISVILLE	PA		02/22/2022		639,472	0	(108)	0	0	(108)	0	22,219	22,111	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3133594	OAKLAND	CA		01/03/2022		1,781,102	0	308	0	0	308	0	50,527	50,835	0	0	0
3133600	ROSEVILLE	CA		09/01/2023		690,826	0	(122)	0	0	(122)	0	16,056	15,934	0	0	0
3133601	TRUCKEE	CA		02/04/2022		591,388	0	(75)	0	0	(75)	0	14,119	14,044	0	0	0
3133603	PHOENIX	AZ		09/01/2023		548,707	0	7	0	0	7	0	13,847	13,855	0	0	0
3133610	BEVERLY HILLS	CA		01/20/2022		1,173,480	0	(291)	0	0	(291)	0	26,677	26,386	0	0	0
3133613	PHILADELPHIA	PA		09/01/2023		1,151,536	0	(204)	0	0	(204)	0	27,727	27,523	0	0	0
3133621	PARKER	CO		01/20/2022		618,987	0	(49)	0	0	(49)	0	15,277	15,228	0	0	0
3133623	LONG BEACH	IN		12/17/2021		1,146,136	0	(227)	0	0	(227)	0	30,368	30,141	0	0	0
3133626	MC LEAN	VA		02/22/2022		1,822,323	0	(194)	0	0	(194)	0	61,393	61,199	0	0	0
3133627	SEATTLE	WA		09/01/2023		1,309,945	0	(144)	0	0	(144)	0	32,893	32,749	0	0	0
3133630	ORLANDO	FL		09/01/2023		664,215	0	(95)	0	0	(95)	0	16,883	16,788	0	0	0
3133632	RANCHO SANTA MARGARIT	CA		09/01/2023		977,312	0	(235)	0	0	(235)	0	27,463	27,228	0	0	0
3133646	ATLANTA	GA		02/11/2022		640,593	0	69	0	0	69	0	22,031	22,100	0	0	0
3133650	CHARLESTON	SC		01/28/2022		552,931	0	(99)	0	0	(99)	0	12,876	12,777	0	0	0
3133654	FORSYTH	GA		03/24/2022		993,452	0	187	0	0	187	0	28,420	28,607	0	0	0
3133657	OCEAN CITY	NJ		09/01/2023		911,396	0	(138)	0	0	(138)	0	22,122	21,985	0	0	0
3133658	HAYWARD	CA		01/10/2022		1,044,087	0	61	0	0	61	0	27,374	27,435	0	0	0
3133662	FREMONT	CA		01/03/2022		786,845	0	(76)	0	0	(76)	0	26,898	26,822	0	0	0
3133663	MONROE	WA		01/25/2022		857,088	0	(147)	0	0	(147)	0	19,924	19,778	0	0	0
3133673	ISSAQUAH	WA		09/01/2023		941,128	0	(79)	0	0	(79)	0	23,656	23,577	0	0	0
3133677	MONTCLAIR	NJ		09/01/2023		1,282,368	0	(30)	0	0	(30)	0	30,863	30,833	0	0	0
3133679	EAST HANOVER	NJ		03/04/2022		635,641	0	(69)	0	0	(69)	0	16,809	16,740	0	0	0
3133689	CASTLE ROCK	CO		09/01/2023		947,782	0	(192)	0	0	(192)	0	21,590	21,398	0	0	0
3133692	ISSAQUAH	WA		01/19/2022		1,196,710	0	(240)	0	0	(240)	0	27,784	27,545	0	0	0
3133694	BARTONVILLE	TX		02/15/2022		776,558	0	(182)	0	0	(182)	0	18,106	17,924	0	0	0
3133700	HIGHLANDS RANCH	CO		09/01/2023		1,023,888	0	(108)	0	0	(108)	0	26,698	26,590	0	0	0
3133701	PARKER	CO		01/26/2022		786,404	0	(139)	0	0	(139)	0	17,181	17,043	0	0	0
3133704	PACIFIC PALISADES	CA		09/01/2023		1,798,835	0	(17)	0	0	(17)	0	43,337	43,319	0	0	0
3133710	WESTON	FL		09/01/2023		759,261	0	18	0	0	18	0	18,392	18,410	0	0	0
3133711	EDINA	MN		02/15/2022		1,133,914	0	(61)	0	0	(61)	0	27,378	27,317	0	0	0
3133716	HIGHLAND	UT		09/01/2023		785,180	0	(31)	0	0	(31)	0	19,240	19,209	0	0	0
3133717	SIGNAL MOUNTAIN	TN		02/18/2022		858,922	0	36	0	0	36	0	21,605	21,641	0	0	0
3133719	KENSINGTON	MD		09/01/2023		1,191,863	0	(260)	0	0	(260)	0	27,003	26,743	0	0	0
3133720	LAS VEGAS	NV		03/01/2022		665,566	0	115	0	0	115	0	22,196	22,310	0	0	0
3133724	PALM BEACH GARDENS	FL		09/01/2023		752,453	0	(47)	0	0	(47)	0	18,502	18,455	0	0	0
3133726	FRESNO	CA		09/01/2023		1,404,400	0	(318)	0	0	(318)	0	31,806	31,488	0	0	0
3133729	SANTA BARBARA	CA		03/29/2022		1,000,825	0	(37)	0	0	(37)	0	24,985	24,948	0	0	0
3133732	NEW ORLEANS	LA		01/10/2022		907,032	0	(220)	0	0	(220)	0	21,019	20,799	0	0	0
3133735	COOKSVILLE	MD		09/01/2023		704,454	0	(148)	0	0	(148)	0	16,344	16,196	0	0	0
3133736	MOUNT PLEASANT	SC		02/23/2022		949,103	0	(139)	0	0	(139)	0	22,867	22,728	0	0	0
3133744	DANVILLE	CA		09/01/2023		906,258	0	(24)	0	0	(24)	0	22,730	22,706	0	0	0
3133758	TWISP	WA		01/19/2022		697,410	0	155	0	0	155	0	17,503	17,658	0	0	0
3133760	FT MYERS	FL		03/10/2022		691,541	0	(126)	0	0	(126)	0	15,994	15,868	0	0	0
3133769	SOUTH JORDAN	UT		09/01/2023		699,256	0	(220)	0	0	(220)	0	68,149	67,930	0	0	0
3133771	COLLIERVILLE	TN		09/01/2023		1,100,566	0	(46)	0	0	(46)	0	27,517	27,470	0	0	0
3133774	EL DORADO HILLS	CA		09/01/2023		514,185	0	(6)	0	0	(6)	0	11,065	11,060	0	0	0
3133775	ZIONSVILLE	IN		09/01/2023		833,825	0	(78)	0	0	(78)	0	19,181	19,102	0	0	0
3133777	BOUNTIFUL	UT		02/23/2022		807,313	0	(172)	0	0	(172)	0	56,903	56,730	0	0	0
3133791	CAPE CORAL	FL		09/01/2023		968,928	0	(94)	0	0	(94)	0	22,389	22,295	0	0	0
3133793	MIAMI	FL		09/01/2023		453,298	0	(3,147)	0	0	(3,147)	0	172,223	169,076	0	0	0
3133794	SAN RAMON	CA		02/17/2022		1,008,728	0	(224)	0	0	(224)	0	22,819	22,595	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3133795	LAS VEGAS	NV		03/07/2022		645,470	0	(131)	0	0	(131)	0	14,289	14,158	0	0	0
3133799	WASHINGTON	DC		03/24/2022		944,212	0	(69)	0	0	(69)	0	23,538	23,469	0	0	0
3133801	HONOLULU	HI		09/01/2023		1,037,563	0	(122)	0	0	(122)	0	24,298	24,176	0	0	0
3133813	WOLFFORTH	TX		09/01/2023		776,711	0	(195)	0	0	(195)	0	16,958	16,762	0	0	0
3133818	DALLAS	TX		03/07/2022		788,720	0	(380)	0	0	(380)	0	73,231	72,851	0	0	0
3133819	SAN FRANCISCO	CA		03/14/2022		1,017,185	0	(106)	0	0	(106)	0	24,676	24,571	0	0	0
3133824	HOUSTON	TX		03/14/2022		954,445	0	(83)	0	0	(83)	0	23,341	23,258	0	0	0
3133826	LITHIA	FL		04/27/2022		712,908	0	(21)	0	0	(21)	0	24,215	24,193	0	0	0
3133828	MALIBU	CA		09/01/2023		881,973	0	(81)	0	0	(81)	0	21,165	21,084	0	0	0
3133832	COLLEGE GROVE	TN		09/01/2023		695,869	0	19	0	0	19	0	19,155	19,174	0	0	0
3133840	PLAYA DEL REY	CA		09/01/2023		1,093,046	0	(51)	0	0	(51)	0	27,653	27,603	0	0	0
3133842	SOUTHBURY	CT		03/29/2022		847,066	0	(78)	0	0	(78)	0	19,486	19,408	0	0	0
3133846	HEATH	TX		03/15/2022		1,186,403	0	(121)	0	0	(121)	0	28,460	28,339	0	0	0
3133848	KATY	TX		03/25/2022		624,595	0	(127)	0	0	(127)	0	43,679	43,553	0	0	0
3133865	NASHVILLE	TN		05/20/2022		914,990	0	(43)	0	0	(43)	0	20,208	20,164	0	0	0
3133866	CHEVY CHASE	MD		03/09/2022		1,279,545	0	(75)	0	0	(75)	0	35,879	35,804	0	0	0
3133873	NORTH BEND	WA		09/01/2023		1,401,711	0	(242)	0	0	(242)	0	32,168	31,926	0	0	0
3133882	SEAL BEACH	CA		05/10/2022		1,366,084	0	(107)	0	0	(107)	0	92,827	92,720	0	0	0
3133888	PELHAM	AL		04/18/2022		1,260,686	0	166	0	0	166	0	76,766	76,933	0	0	0
3133891	NEW ORLEANS	LA		09/01/2023		1,098,757	0	(112)	0	0	(112)	0	26,476	26,364	0	0	0
3133892	CARSON	CA		09/01/2023		657,942	0	31	0	0	31	0	14,436	14,468	0	0	0
3133893	SAN PEDRO	CA		03/10/2022		1,176,117	0	(39)	0	0	(39)	0	28,828	28,789	0	0	0
3133897	BERKELEY	CA		09/01/2023		985,008	0	50	0	0	50	0	24,361	24,411	0	0	0
3133900	MOUNTAIN VIEW	CA		09/01/2023		955,588	0	(11)	0	0	(11)	0	23,546	23,535	0	0	0
3133902	SANTA BARBARA	CA		03/24/2022		1,750,452	0	105	0	0	105	0	45,510	45,614	0	0	0
3133903	PORTLAND	OR		03/08/2022		707,132	0	(61)	0	0	(61)	0	15,796	15,735	0	0	0
3133908	PORTLAND	OR		09/01/2023		859,090	0	(41)	0	0	(41)	0	22,275	22,234	0	0	0
3133910	CASTLE ROCK	CO		05/11/2022		694,760	0	(88)	0	0	(88)	0	47,875	47,787	0	0	0
3133911	LOS GATOS	CA		09/01/2023		1,351,726	0	(153)	0	0	(153)	0	31,662	31,509	0	0	0
3133913	DALLAS	TX		05/25/2022		934,342	0	(106)	0	0	(106)	0	64,689	64,584	0	0	0
3133914	DAYTON	OH		03/24/2022		999,804	0	(296)	0	0	(296)	0	70,669	70,374	0	0	0
3133916	SEATTLE	WA		03/02/2022		1,071,427	0	(224)	0	0	(224)	0	23,259	23,035	0	0	0
3133917	FREMONT	CA		04/04/2022		572,218	0	(94)	0	0	(94)	0	42,567	42,473	0	0	0
3133923	WOODLAND HILLS	CA		09/01/2023		1,228,182	0	150	0	0	150	0	31,297	31,446	0	0	0
3133925	NEW ORLEANS	LA		04/13/2022		800,175	0	(8)	0	0	(8)	0	19,911	19,903	0	0	0
3133927	LAS VEGAS	NV		06/03/2022		689,981	0	(18)	0	0	(18)	0	15,475	15,457	0	0	0
3133929	WASHINGTON	DC		09/01/2023		1,096,388	0	(83)	0	0	(83)	0	74,255	74,172	0	0	0
3133934	FALLS CHURCH	VA		03/10/2022		631,393	0	(208)	0	0	(208)	0	32,184	31,976	0	0	0
3133935	DALLAS	TX		03/29/2022		621,607	0	(259)	0	0	(259)	0	42,348	42,089	0	0	0
3133937	YORBA LINDA	CA		09/01/2023		1,355,253	0	(303)	0	0	(303)	0	28,838	28,535	0	0	0
3133938	IRVINE	CA		04/14/2022		908,753	0	(103)	0	0	(103)	0	20,991	20,888	0	0	0
3133939	SOUTH LAKE TAHOE	CA		03/31/2022		589,758	0	(234)	0	0	(234)	0	40,190	39,956	0	0	0
3133948	INLET BEACH	FL		07/07/2022		599,019	0	178	0	0	178	0	14,631	14,808	0	0	0
3133953	NASHVILLE	TN		04/06/2022		1,214,223	0	(46)	0	0	(46)	0	27,099	27,053	0	0	0
3133954	SAN LORENZO	CA		04/11/2022		719,925	0	103	0	0	103	0	18,360	18,463	0	0	0
3133956	SAN JOSE	CA		03/03/2022		1,102,338	0	(118)	0	0	(118)	0	32,887	32,769	0	0	0
3133961	AUSTIN	TX		09/01/2023		694,685	0	44	0	0	44	0	17,095	17,140	0	0	0
3133965	CARPINTERIA	CA		04/13/2022		925,576	0	(61)	0	0	(61)	0	20,131	20,069	0	0	0
3133966	SAN RAMON	CA		03/24/2022		1,192,763	0	(17)	0	0	(17)	0	32,289	32,272	0	0	0
3133969	SNOHOMISH	WA		03/03/2022		1,070,331	0	(195)	0	0	(195)	0	22,819	22,624	0	0	0
3133978	BERKELEY	CA		04/25/2022		1,128,597	0	144	0	0	144	0	28,765	28,909	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3133979	POOLESVILLE	MD		04/07/2022		652,136	0	46	0	0	46	0	16,658	16,704	0	0	0
3133982	KAPAA	HI		03/17/2022		773,185	0	27	0	0	27	0	19,359	19,386	0	0	0
3133983	LOS ALTOS	CA		09/01/2023		1,241,916	0	(23)	0	0	(23)	0	32,312	32,289	0	0	0
3133984	ALEXANDRIA	VA		04/11/2022		1,127,736	0	(16)	0	0	(16)	0	28,180	28,163	0	0	0
3133987	PEMBROKE	MA		06/13/2022		912,285	0	(22)	0	0	(22)	0	20,169	20,148	0	0	0
3133988	TALLAHASSEE	FL		04/12/2022		875,635	0	(302)	0	0	(302)	0	58,373	58,071	0	0	0
3133989	CHARLOTTE	NC		03/31/2022		1,134,645	0	(55)	0	0	(55)	0	27,670	27,616	0	0	0
3133992	ORINDA	CA		09/01/2023		1,144,159	0	(192)	0	0	(192)	0	24,887	24,695	0	0	0
3133999	VESTAVIA	AL		03/22/2022		642,113	0	(106)	0	0	(106)	0	13,968	13,863	0	0	0
3134000	ARLINGTON	VA		03/29/2022		671,038	0	(87)	0	0	(87)	0	14,833	14,746	0	0	0
3134004	CHEVY CHASE	MD		09/01/2023		1,080,873	0	(52)	0	0	(52)	0	25,987	25,936	0	0	0
3134009	DORAL	FL		09/01/2023		792,111	0	(33)	0	0	(33)	0	17,247	17,214	0	0	0
3134012	BOCA RATON	FL		03/30/2022		816,200	0	9	0	0	9	0	20,552	20,561	0	0	0
3134017	NOVATO	CA		09/01/2023		1,345,674	0	(221)	0	0	(221)	0	29,842	29,620	0	0	0
3134020	ARLINGTON	VA		09/01/2023		1,093,478	0	(56)	0	0	(56)	0	26,781	26,724	0	0	0
3134023	GILBERT	AZ		04/19/2022		952,163	0	(81)	0	0	(81)	0	22,920	22,840	0	0	0
3134029	MISSION VIEJO	CA		03/16/2022		867,597	0	(50)	0	0	(50)	0	19,335	19,285	0	0	0
3134030	SAN DIEGO	CA		09/01/2023		658,168	0	25	0	0	25	0	15,298	15,323	0	0	0
3134034	STONEWALL	LA		09/01/2023		961,549	0	(169)	0	0	(169)	0	22,363	22,195	0	0	0
3134036	MONTE SERENO	CA		09/01/2023		688,932	0	11	0	0	11	0	18,240	18,251	0	0	0
3134037	MOUNT PLEASANT	SC		03/22/2022		721,804	0	(100)	0	0	(100)	0	16,825	16,725	0	0	0
3134038	SAN FRANCISCO	CA		03/17/2022		730,871	0	(193)	0	0	(193)	0	49,904	49,712	0	0	0
3134041	NORTHRIDGE	CA		04/06/2022		781,020	0	161	0	0	161	0	20,421	20,582	0	0	0
3134044	CHARLOTTE	NC		04/13/2022		602,785	0	124	0	0	124	0	42,384	42,508	0	0	0
3134048	NEW BRAUNFELS	TX		09/01/2023		792,124	0	(118)	0	0	(118)	0	17,161	17,043	0	0	0
3134050	NASHVILLE	TN		09/01/2023		659,874	0	13	0	0	13	0	16,430	16,444	0	0	0
3134052	DENVER	CO		09/01/2023		1,015,847	0	(159)	0	0	(159)	0	20,471	20,312	0	0	0
3134054	PALM HARBOR	FL		04/20/2022		1,606,871	0	23	0	0	23	0	37,206	37,228	0	0	0
3134057	SAN FRANCISCO	CA		09/01/2023		987,648	0	163	0	0	163	0	24,752	24,914	0	0	0
3134065	VACAVILLE	CA		03/24/2022		743,653	0	(134)	0	0	(134)	0	15,779	15,645	0	0	0
3134066	NEW ORLEANS	LA		03/10/2022		766,174	0	21	0	0	21	0	18,479	18,500	0	0	0
3134068	SPRING LAKE	NJ		07/11/2022		911,919	0	24	0	0	24	0	18,438	18,462	0	0	0
3134069	BROKEN ARROW	OK		09/01/2023		883,263	0	(74)	0	0	(74)	0	19,103	19,029	0	0	0
3134073	SCOTTSDALE	AZ		04/13/2022		1,222,132	0	(634)	0	0	(634)	0	86,836	86,202	0	0	0
3134079	METAIRIE	LA		09/01/2023		792,186	0	(39)	0	0	(39)	0	23,422	23,383	0	0	0
3134088	FLAGSTAFF	AZ		09/01/2023		681,193	0	(50)	0	0	(50)	0	13,975	13,925	0	0	0
3134090	ORLANDO	FL		05/18/2022		736,700	0	25	0	0	25	0	22,333	22,358	0	0	0
3134092	CASTLE ROCK	CO		09/01/2023		862,985	0	(42)	0	0	(42)	0	23,911	23,869	0	0	0
3134095	LIMERICK	ME		05/31/2022		248,823	0	41	0	0	41	0	4,778	4,819	0	0	0
3134099	PACKWOOD	WA		05/11/2022		552,309	0	197	0	0	197	0	10,714	10,911	0	0	0
3134100	MARINA	CA		05/19/2022		992,234	0	5	0	0	5	0	21,345	21,350	0	0	0
3134103	CASPER	WY		03/30/2022		608,128	0	(42)	0	0	(42)	0	42,072	42,030	0	0	0
3134105	OAKLAND	CA		09/01/2023		1,033,547	0	(137)	0	0	(137)	0	21,980	21,842	0	0	0
3134107	MANTOLOKING	NJ		09/01/2023		791,694	0	(385)	0	0	(385)	0	61,069	60,684	0	0	0
3134108	DANVILLE	VA		04/13/2022		39,507	0	18	0	0	18	0	2,839	2,857	0	0	0
3134112	WAKE FOREST	NC		09/01/2023		937,721	0	(49)	0	0	(49)	0	19,538	19,490	0	0	0
3134114	SEATTLE	WA		03/25/2022		1,127,377	0	(225)	0	0	(225)	0	22,534	22,308	0	0	0
3134117	PORTLAND	OR		09/01/2023		494,494	0	(844)	0	0	(844)	0	153,966	153,122	0	0	0
3134122	WYOMISSING	PA		05/10/2022		1,078,457	0	(126)	0	0	(126)	0	22,400	22,274	0	0	0
3134124	LAS VEGAS	NV		04/14/2022		1,131,675	0	(438)	0	0	(438)	0	36,915	36,476	0	0	0
3134127	CHARLOTTE	NC		05/12/2022		1,026,898	0	(194)	0	0	(194)	0	20,432	20,239	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3134128	SNOHOMISH	WA		09/01/2023		649,247	0	(79)	0	0	(79)	0	13,814	13,735	0	0	0
3134129	IVINS	UT		04/25/2022		397,706	0	157	0	0	157	0	7,685	7,842	0	0	0
3134134	POOLESVILLE	MD		04/21/2022		622,110	0	(82)	0	0	(82)	0	13,489	13,407	0	0	0
3134136	BAINBRIDGE ISLAND	WA		04/20/2022		980,166	0	(50)	0	0	(50)	0	20,525	20,475	0	0	0
3134138	IRVINE	CA		09/01/2023		1,013,847	0	(44)	0	0	(44)	0	21,969	21,925	0	0	0
3134140	SAMMAMISH	WA		04/19/2022		898,666	0	(160)	0	0	(160)	0	18,339	18,179	0	0	0
3134150	MINOT	ME		04/22/2022		318,854	0	168	0	0	168	0	6,865	7,033	0	0	0
3134151	SAN FRANCISCO	CA		09/01/2023		1,073,164	0	(3)	0	0	(3)	0	24,321	24,318	0	0	0
3134153	PARADISE VALLEY	AZ		04/01/2022		1,278,395	0	(195)	0	0	(195)	0	25,114	24,919	0	0	0
3134156	DISCOVERY BAY	CA		09/01/2023		867,439	0	(125)	0	0	(125)	0	18,082	17,956	0	0	0
3134161	COWDREY	CO		09/01/2023		310,742	0	47	0	0	47	0	5,932	5,979	0	0	0
3134166	ARCADIA	CA		04/12/2022		779,650	0	(167)	0	0	(167)	0	23,657	23,490	0	0	0
3134168	PALM CITY	FL		04/14/2022		142,656	0	6	0	0	6	0	2,722	2,728	0	0	0
3134171	INCLINE VILLAGE	NV		09/01/2023		979,740	0	(207)	0	0	(207)	0	18,810	18,603	0	0	0
3134172	DALLAS	TX		04/28/2022		642,764	0	(132)	0	0	(132)	0	12,592	12,459	0	0	0
3134178	YUMA	AZ		05/18/2022		256,371	0	105	0	0	105	0	4,987	5,092	0	0	0
3134180	STRATTON	VT		06/13/2022		466,479	0	289	0	0	289	0	8,955	9,244	0	0	0
3134181	SARASOTA	FL		07/19/2022		1,024,194	0	(144)	0	0	(144)	0	21,101	20,957	0	0	0
3134187	FULLERTON	CA		09/01/2023		777,942	0	(134)	0	0	(134)	0	16,231	16,096	0	0	0
3134189	MILTON	GA		09/01/2023		1,111,001	0	(104)	0	0	(104)	0	23,749	23,645	0	0	0
3134203	CANTON	GA		05/12/2022		715,302	0	(132)	0	0	(132)	0	15,490	15,358	0	0	0
3134205	RICHMOND	CA		09/01/2023		718,129	0	(173)	0	0	(173)	0	30,351	30,178	0	0	0
3134206	PONTE VEDRA	FL		09/01/2023		634,550	0	(25)	0	0	(25)	0	14,290	14,265	0	0	0
3134208	SAINT AUGUSTA	MN		04/22/2022		750,219	0	(147)	0	0	(147)	0	15,220	15,073	0	0	0
3134216	CHESAPEAKE	VA		04/19/2022		623,826	0	(379)	0	0	(379)	0	43,332	42,953	0	0	0
3134221	NASHVILLE	TN		09/01/2023		703,757	0	(156)	0	0	(156)	0	15,894	15,738	0	0	0
3134225	LOS ALTOS	CA		04/21/2022		679,854	0	(131)	0	0	(131)	0	13,593	13,462	0	0	0
3134232	MORAGA	CA		09/01/2023		616,654	0	(57)	0	0	(57)	0	14,186	14,129	0	0	0
3134236	SANTA BARBARA	CA		04/07/2022		710,554	0	(219)	0	0	(219)	0	37,222	37,003	0	0	0
3134237	MANDEVILLE	LA		04/13/2022		918,219	0	(607)	0	0	(607)	0	78,378	77,771	0	0	0
3134238	LOS ANGELES	CA		04/28/2022		1,137,038	0	(28)	0	0	(28)	0	26,236	26,208	0	0	0
3134242	SEATTLE	WA		04/12/2022		806,614	0	(207)	0	0	(207)	0	16,396	16,188	0	0	0
3134243	CLAYTON	CA		04/06/2022		687,357	0	(68)	0	0	(68)	0	15,115	15,047	0	0	0
3134245	ROANOKE	VA		07/22/2022		746,890	0	(26)	0	0	(26)	0	15,727	15,701	0	0	0
3134247	SANTA MONICA	CA		04/26/2022		996,677	0	(14)	0	0	(14)	0	22,576	22,561	0	0	0
3134249	PHOENIX	AZ		09/01/2023		653,238	0	(107)	0	0	(107)	0	18,629	18,521	0	0	0
3134254	SEATTLE	WA		04/19/2022		590,501	0	(302)	0	0	(302)	0	43,599	43,298	0	0	0
3134255	KENMORE	WA		04/12/2022		1,178,784	0	(200)	0	0	(200)	0	24,541	24,341	0	0	0
3134257	LOS ANGELES	CA		05/04/2022		1,191,078	0	(147)	0	0	(147)	0	23,780	23,633	0	0	0
3134258	SEATTLE	WA		04/22/2022		1,158,845	0	(199)	0	0	(199)	0	24,387	24,188	0	0	0
3134259	PALM DESERT	CA		09/01/2023		965,835	0	(215)	0	0	(215)	0	19,567	19,352	0	0	0
3134260	COLORADO SPRINGS	CO		04/25/2022		1,277,279	0	(70)	0	0	(70)	0	27,795	27,725	0	0	0
3134262	DALLAS	TX		09/01/2023		805,314	0	(151)	0	0	(151)	0	16,751	16,600	0	0	0
3134267	CARLSBAD	CA		04/11/2022		1,169,926	0	(240)	0	0	(240)	0	59,647	59,406	0	0	0
3134272	SEATTLE	WA		09/01/2023		766,274	0	(84)	0	0	(84)	0	16,128	16,044	0	0	0
3134273	WASHINGTON	DC		04/19/2022		790,028	0	(42)	0	0	(42)	0	16,865	16,824	0	0	0
3134280	SPRING	TX		05/05/2022		724,382	0	(194)	0	0	(194)	0	16,976	16,782	0	0	0
3134282	ROCKVILLE	MD		05/06/2022		752,373	0	(130)	0	0	(130)	0	15,281	15,151	0	0	0
3134284	SAN FRANCISCO	CA		09/01/2023		865,349	0	(169)	0	0	(169)	0	22,854	22,685	0	0	0
3134285	UPLAND	CA		09/01/2023		817,824	0	(137)	0	0	(137)	0	16,615	16,478	0	0	0
3134288	LOS ANGELES	CA		09/01/2023		998,600	0	(80)	0	0	(80)	0	21,600	21,520	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3134292	SAN DIEGO	CA		09/01/2023		780,625	0	(175)	0	0	(175)	0	15,278	15,102	0	0	0
3134296	WATSONVILLE	CA		04/05/2022		718,853	0	(143)	0	0	(143)	0	16,250	16,107	0	0	0
3134300	MANALAPAN	NJ		06/09/2022		1,183,804	0	(214)	0	0	(214)	0	24,034	23,819	0	0	0
3134302	MIDDLETOWN	NJ		05/17/2022		806,476	0	(95)	0	0	(95)	0	17,163	17,067	0	0	0
3134304	ORONO	MN		09/01/2023		481,996	0	(71)	0	0	(71)	0	35,750	35,679	0	0	0
3134305	TOWNSHIP OF WASHINGTO	NJ		09/01/2023		948,314	0	(118)	0	0	(118)	0	23,083	22,965	0	0	0
3134319	BROOKLYN	NY		09/01/2023		726,172	0	4	0	0	4	0	16,349	16,353	0	0	0
3134320	MORGAN HILL	CA		04/06/2022		722,274	0	84	0	0	84	0	17,486	17,570	0	0	0
3134328	TUSTIN	CA		05/10/2022		1,119,589	0	(227)	0	0	(227)	0	23,271	23,044	0	0	0
3134329	FOLLY BEACH	SC		05/11/2022		1,179,885	0	(156)	0	0	(156)	0	24,915	24,759	0	0	0
3134333	LEESBURG	VA		09/01/2023		905,392	0	33	0	0	33	0	18,669	18,702	0	0	0
3134335	LOS ANGELES	CA		05/05/2022		995,493	0	(73)	0	0	(73)	0	20,823	20,750	0	0	0
3134344	ENCINO	CA		09/01/2023		1,228,897	0	(98)	0	0	(98)	0	24,714	24,616	0	0	0
3134346	SAINT AUGUSTINE	FL		06/23/2022		1,045,067	0	(142)	0	0	(142)	0	21,158	21,016	0	0	0
3134347	ANAHEIM	CA		04/29/2022		609,111	0	(380)	0	0	(380)	0	52,409	52,029	0	0	0
3134349	NAPLES	FL		04/26/2022		715,112	0	(133)	0	0	(133)	0	14,304	14,171	0	0	0
3134350	PHILADELPHIA	PA		09/01/2023		768,219	0	(139)	0	0	(139)	0	15,019	14,880	0	0	0
3134354	FRESNO	CA		09/01/2023		684,482	0	3	0	0	3	0	14,581	14,584	0	0	0
3134361	EL DORADO HILLS	CA		09/01/2023		820,233	0	(90)	0	0	(90)	0	16,796	16,706	0	0	0
3134362	WEST LINN	OR		09/01/2023		816,005	0	134	0	0	134	0	18,025	18,158	0	0	0
3134366	CAPE CORAL	FL		09/01/2023		228,430	0	25	0	0	25	0	4,301	4,327	0	0	0
3134372	LAKE HAVASU CITY	AZ		05/04/2022		559,572	0	172	0	0	172	0	11,084	11,256	0	0	0
3134374	LAKE HAVASU	AZ		04/20/2022		522,692	0	74	0	0	74	0	9,830	9,904	0	0	0
3134378	SEASIDE	OR		09/01/2023		734,386	0	(50)	0	0	(50)	0	13,507	13,457	0	0	0
3134380	LAKE MARY	FL		05/13/2022		645,518	0	12	0	0	12	0	23,536	23,548	0	0	0
3134390	ATLANTIC BEACH	NC		05/20/2022		411,064	0	(15)	0	0	(15)	0	7,129	7,114	0	0	0
3134391	RALEIGH	NC		06/06/2022		260,443	0	(8)	0	0	(8)	0	4,153	4,145	0	0	0
3134392	LAKE HAVASU CITY	AZ		05/19/2022		184,266	0	(14)	0	0	(14)	0	3,284	3,269	0	0	0
3134393	WALLA WALLA	WA		06/14/2022		404,176	0	44	0	0	44	0	6,293	6,338	0	0	0
3134395	NORTH PORT	FL		06/17/2022		378,485	0	18	0	0	18	0	6,115	6,132	0	0	0
3134401	MONTROSE	CO		06/17/2022		258,021	0	15	0	0	15	0	5,185	5,200	0	0	0
3134402	WENATCHEE	WA		06/27/2022		563,881	0	(63)	0	0	(63)	0	23,172	23,109	0	0	0
3134403	FREEPORT	ME		06/17/2022		201,447	0	(15)	0	0	(15)	0	2,718	2,703	0	0	0
3134404	PARKLAND	FL		06/13/2022		816,152	0	6	0	0	6	0	13,624	13,630	0	0	0
3134407	GREENSBORO	NC		07/07/2022		850,071	0	(408)	0	0	(408)	0	30,049	29,641	0	0	0
3134408	GREAT BARRINGTON	MA		07/11/2022		342,982	0	(5)	0	0	(5)	0	8,038	8,033	0	0	0
3134414	HENDERSON	NV		09/13/2022		707,524	0	65	0	0	65	0	10,831	10,896	0	0	0
3134420	RICHMOND	TX		08/19/2022		736,040	0	(428)	0	0	(428)	0	332,197	331,770	0	0	0
3134431	VENTURA	CA		10/03/2022		781,911	0	(117)	0	0	(117)	0	11,362	11,246	0	0	0
3134434	CHATTAHOOCHEE HILLS	GA		10/11/2022		985,494	0	77	0	0	77	0	16,830	16,907	0	0	0
3134435	WASHINGTON	DC		09/23/2022		1,094,251	0	(69)	0	0	(69)	0	17,408	17,339	0	0	0
3134436	TAMPA	FL		10/20/2022		1,250,572	0	(56)	0	0	(56)	0	22,454	22,398	0	0	0
3134443	CIMARRON	CO		10/20/2022		492,003	0	0	0	0	0	0	9,170	9,170	0	0	0
3134445	LONG BEACH	CA		10/12/2022		923,531	0	(298)	0	0	(298)	0	18,893	18,594	0	0	0
3134446	ST GEORGE	UT		10/20/2022		239,557	0	(17)	0	0	(17)	0	3,867	3,850	0	0	0
3134450	THOUSAND OAKS	CA		10/14/2022		864,686	0	(77)	0	0	(77)	0	12,890	12,813	0	0	0
3134452	FAIR HAVEN	NJ		10/25/2022		1,534,383	0	(133)	0	0	(133)	0	22,396	22,263	0	0	0
3134454	LOS ANGELES	CA		10/17/2022		1,179,692	0	(107)	0	0	(107)	0	16,911	16,804	0	0	0
3134508	CHINO	CA		10/18/2022		660,372	0	44	0	0	44	0	10,655	10,699	0	0	0
3134513	MISSION VIEJO	CA		10/13/2022		706,987	0	(94)	0	0	(94)	0	33,027	32,933	0	0	0
3134516	ESTERO	FL		11/29/2022		968,988	0	16	0	0	16	0	14,551	14,567	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3134517	BOISE	ID		11/07/2022		392,332	0	86	0	0	86	0	5,833	5,919	0	0	0
3134520	FRISCO	TX		12/08/2022		1,173,188	0	(106)	0	0	(106)	0	15,172	15,066	0	0	0
3134521	ORLANDO	FL		10/28/2022		731,963	0	10	0	0	10	0	10,267	10,277	0	0	0
3134568	ANAHEIM	CA		11/29/2022		604,386	0	5	0	0	5	0	7,426	7,431	0	0	0
3134572	GOLDEN	CO		11/21/2022		830,768	0	(22)	0	0	(22)	0	11,426	11,404	0	0	0
3134573	SAN CLEMENTE	CA		12/08/2022		633,800	0	1	0	0	1	0	8,257	8,258	0	0	0
3134574	ENCINO	CA		10/26/2022		198,605	0	(16)	0	0	(16)	0	2,266	2,250	0	0	0
3134575	NEWPORT	OR		11/16/2022		294,072	0	(8)	0	0	(8)	0	3,846	3,838	0	0	0
3134618	SANTA ROSA BEACH	FL		11/04/2022		867,699	0	(32)	0	0	(32)	0	9,720	9,689	0	0	0
3134621	AVENEL	NJ		10/19/2022		276,553	0	(1)	0	0	(1)	0	6,388	6,386	0	0	0
3134622	NEWTOWN SQUARE	PA		11/17/2022		547,873	0	(20)	0	0	(20)	0	6,276	6,256	0	0	0
3134624	FOUNTAIN HILLS	AZ		10/19/2022		780,522	0	7	0	0	7	0	9,447	9,453	0	0	0
3134625	SAN LUIS OBISPO	CA		10/07/2022		700,511	0	(35)	0	0	(35)	0	14,993	14,958	0	0	0
3134731	SANTA CRUZ	CA		10/19/2022		1,191,753	0	590	0	0	590	0	19,721	20,311	0	0	0
3134792	WOODLAND HILLS	CA		11/23/2022		809,838	0	(95)	0	0	(95)	0	8,546	8,451	0	0	0
3134795	HIALEAH	FL		11/17/2022		426,671	0	(19)	0	0	(19)	0	4,691	4,671	0	0	0
3134848	FAYETTEVILLE	GA		11/16/2022		324,097	0	(40)	0	0	(40)	0	3,647	3,607	0	0	0
3134850	SALEM	OR		11/14/2022		698,036	0	(2,173)	0	0	(2,173)	0	264,828	262,655	0	0	0
3134886	RYDAL	PA		01/09/2023		371,999	0	(26)	0	0	(26)	0	12,605	12,580	0	0	0
3134887	SAN MARCOS	TX		12/09/2022		252,304	0	(4)	0	0	(4)	0	2,750	2,746	0	0	0
3134888	BAKERSFIELD	CA		11/15/2022		411,618	0	(31)	0	0	(31)	0	5,754	5,723	0	0	0
3134891	EDMONDS	WA		11/15/2022		690,616	0	(35)	0	0	(35)	0	8,259	8,224	0	0	0
3134893	TRACY	CA		12/02/2022		653,040	0	(73)	0	0	(73)	0	6,585	6,512	0	0	0
3135284	SOUTH SAN FRANCISCO	CA		12/02/2022		477,410	0	5	0	0	5	0	22,711	22,716	0	0	0
3135286	SACRAMENTO	CA		12/06/2022		660,396	0	64	0	0	64	0	26,407	26,471	0	0	0
3135355	MIDDLE RIVER	MD		12/06/2022		119,275	0	(24)	0	0	(24)	0	5,247	5,224	0	0	0
3135356	WASHINGTON	DC		12/20/2022		257,259	0	(50)	0	0	(50)	0	5,062	5,012	0	0	0
3135432	POWELL	OH		12/22/2022		606,101	0	(57)	0	0	(57)	0	5,715	5,659	0	0	0
3135434	LOS LUNAS	NM		12/20/2022		132,803	0	(1)	0	0	(1)	0	1,877	1,876	0	0	0
3135465	CHANDLER	AZ		12/20/2022		268,302	0	(7)	0	0	(7)	0	2,900	2,894	0	0	0
3135471	DUNDALK	MD		12/06/2022		112,291	0	1	0	0	1	0	5,139	5,140	0	0	0
3135474	HOUSTON	TX		01/26/2023		397,994	0	(38)	0	0	(38)	0	3,610	3,571	0	0	0
3135475	HOUSTON	TX		12/09/2022		467,360	0	(85)	0	0	(85)	0	6,257	6,172	0	0	0
3135559	DURHAM	NC		12/19/2022		240,416	0	(26)	0	0	(26)	0	2,579	2,553	0	0	0
3135789	TROY	MI		12/14/2022		438,887	0	(40)	0	0	(40)	0	4,395	4,356	0	0	0
3135790	ELK GROVE	CA		12/20/2022		802,071	0	(86)	0	0	(86)	0	57,378	57,291	0	0	0
3135791	PENDERGRASS	GA		12/23/2022		733,199	0	(192)	0	0	(192)	0	12,816	12,624	0	0	0
3135939	HAUPPAUGE	NY		12/28/2022		601,461	0	(73)	0	0	(73)	0	5,520	5,447	0	0	0
3135940	BUCKEYE	AZ		12/23/2022		760,748	0	(313)	0	0	(313)	0	26,553	26,240	0	0	0
3136044	MIAMI	FL		01/06/2023		1,211,699	0	(87)	0	0	(87)	0	13,864	13,777	0	0	0
3136250	SARATOGA SPRINGS	NY		02/08/2023		350,374	0	(20)	0	0	(20)	0	3,501	3,482	0	0	0
3136251	LOS ANGELES	CA		12/21/2022		505,352	0	(48)	0	0	(48)	0	5,427	5,379	0	0	0
3136288	NEW PLYMOUTH	ID		12/20/2022		276,305	0	(9)	0	0	(9)	0	3,006	2,997	0	0	0
3136323	PORTLAND	OR		01/27/2023		683,327	0	(23)	0	0	(23)	0	9,443	9,420	0	0	0
3136469	HENDERSON	NV		12/29/2022		392,751	0	(44)	0	0	(44)	0	3,340	3,296	0	0	0
3136474	BENTON HARBOR	MI		01/27/2023		164,976	0	(26)	0	0	(26)	0	3,706	3,680	0	0	0
3136475	COLORADO SPRINGS	CO		01/03/2023		316,006	0	(34)	0	0	(34)	0	3,312	3,278	0	0	0
3136606	SOUTH WEBER	UT		01/09/2023		174,341	0	(7)	0	0	(7)	0	2,612	2,605	0	0	0
3136607	NAMPA	ID		02/14/2023		225,270	0	(24)	0	0	(24)	0	6,489	6,465	0	0	0
3136612	COLORADO SPRINGS	CO		01/12/2023		242,273	0	(37)	0	0	(37)	0	4,271	4,234	0	0	0
3136618	MIDVALE	UT		03/20/2023		320,135	0	(2)	0	0	(2)	0	3,851	3,849	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3136729	PALMETTO	FL		01/30/2023		254,652	0	(149)	0	0	(149)	0	12,952	12,803	0	0	0
3136892	VERO BEACH	FL		01/06/2023		280,830	0	13	0	0	13	0	3,416	3,429	0	0	0
3137062	SALT LAKE CTY	UT		03/02/2023		469,336	0	28	0	0	28	0	5,804	5,833	0	0	0
3137063	HARLINGEN	TX		02/02/2023		100,265	0	(3)	0	0	(3)	0	2,546	2,543	0	0	0
3137064	NORTHGLENN	CO		02/13/2023		281,681	0	(32)	0	0	(32)	0	2,863	2,831	0	0	0
3137065	LA GRANGE	CA		01/09/2023		292,323	0	25	0	0	25	0	4,890	4,915	0	0	0
3137077	STONY POINT	NY		02/21/2023		504,142	0	(233)	0	0	(233)	0	20,029	19,796	0	0	0
3137080	MACHIASPORT	ME		02/14/2023		188,128	0	2	0	0	2	0	2,167	2,169	0	0	0
3137207	WASHINGTON	UT		02/09/2023		178,664	0	(29)	0	0	(29)	0	2,638	2,609	0	0	0
3137208	TUTTLE	OK		01/19/2023		288,761	0	(32)	0	0	(32)	0	3,331	3,299	0	0	0
3137209	MURRIETA	CA		02/02/2023		675,093	0	(33)	0	0	(33)	0	6,908	6,875	0	0	0
3137343	LA HABRA HEIGHTS	CA		02/16/2023		930,377	0	(119)	0	0	(119)	0	8,724	8,605	0	0	0
3137346	SALT LAKE CITY	UT		01/11/2023		509,229	0	(19)	0	0	(19)	0	5,882	5,863	0	0	0
3137347	BALTIMORE	MD		01/30/2023		156,957	0	(14)	0	0	(14)	0	1,793	1,779	0	0	0
3137349	ROWLETT	TX		01/31/2023		379,852	0	(80)	0	0	(80)	0	7,807	7,727	0	0	0
3137353	BALTIMORE	MD		02/07/2023		152,913	0	(9)	0	0	(9)	0	1,751	1,742	0	0	0
3137385	MIAMI	FL		01/20/2023		799,691	0	(103)	0	0	(103)	0	7,650	7,547	0	0	0
3137388	SIMI VALLEY	CA		01/03/2023		684,468	0	(506)	0	0	(506)	0	34,089	33,583	0	0	0
3137389	SHERMAN OAKS	CA		02/14/2023		1,302,454	0	(181)	0	0	(181)	0	13,205	13,025	0	0	0
3137475	BALTIMORE	MD		02/10/2023		191,550	0	4	0	0	4	0	2,209	2,214	0	0	0
3137481	FRESNO	CA		02/06/2023		987,621	0	(43)	0	0	(43)	0	11,842	11,799	0	0	0
3137586	POST FALLS	ID		01/27/2023		990,081	0	(50)	0	0	(50)	0	11,345	11,295	0	0	0
3137588	UPLAND	CA		04/07/2023		930,827	0	(50)	0	0	(50)	0	11,782	11,733	0	0	0
3137589	NORWALK	CT		03/01/2023		712,186	0	(74)	0	0	(74)	0	6,058	5,984	0	0	0
3137629	MIAMI	FL		03/13/2023		612,499	0	(441)	0	0	(441)	0	34,941	34,500	0	0	0
3137636	BOTHELL	WA		01/12/2023		768,207	0	(101)	0	0	(101)	0	7,498	7,397	0	0	0
3137641	BAKERSFIELD	CA		01/20/2023		349,416	0	(119)	0	0	(119)	0	8,477	8,358	0	0	0
3137646	BUTLER	PA		01/10/2023		85,611	0	(1,425)	0	0	(1,425)	0	57,969	56,544	0	0	0
3137651	WEST HILLS	CA		04/25/2023		601,621	0	(57)	0	0	(57)	0	6,195	6,138	0	0	0
3137652	OCALA	FL		03/03/2023		308,765	0	(388)	0	0	(388)	0	28,394	28,007	0	0	0
3137655	TAMPA	FL		02/08/2023		316,941	0	(62)	0	0	(62)	0	4,277	4,215	0	0	0
3137659	HAMILTON	MA		01/25/2023		465,361	0	(25)	0	0	(25)	0	4,981	4,956	0	0	0
3137666	CONROE	TX		03/08/2023		276,293	0	(701)	0	0	(701)	0	117,095	116,394	0	0	0
3137667	BULLHEAD CITY	AZ		02/17/2023		197,941	0	(10)	0	0	(10)	0	2,319	2,309	0	0	0
3137669	OAKLAND PARK	FL		02/27/2023		530,643	0	(48)	0	0	(48)	0	5,600	5,552	0	0	0
3137672	GRANDVIEW ON HUDSON	NY		02/14/2023		961,110	0	(90)	0	0	(90)	0	10,574	10,484	0	0	0
3137673	BROWNWOOD	TX		03/01/2023		365,939	0	(54)	0	0	(54)	0	9,140	9,086	0	0	0
3137676	CONWAY	SC		03/17/2023		193,478	0	(21)	0	0	(21)	0	1,909	1,888	0	0	0
3137677	WESTLAKE VILLAGE	CA		02/09/2023		1,118,224	0	(103)	0	0	(103)	0	11,266	11,163	0	0	0
3137680	BREVARD	NC		03/22/2023		339,988	0	3	0	0	3	0	3,803	3,806	0	0	0
3137687	ORANGE PARK	FL		03/30/2023		312,120	0	1	0	0	1	0	3,336	3,338	0	0	0
3137693	SPRINGTOWN	TX		02/21/2023		458,037	0	(58)	0	0	(58)	0	4,473	4,415	0	0	0
3137695	PITKIN	CO		02/14/2023		248,763	0	0	0	0	0	0	4,275	4,276	0	0	0
3137696	PORTLAND	OR		02/13/2023		211,119	0	(6)	0	0	(6)	0	2,850	2,844	0	0	0
3137922	JACKSONVILLE	FL		02/23/2023		149,094	0	(9)	0	0	(9)	0	1,680	1,671	0	0	0
3137928	PRESCOTT	AZ		04/28/2023		245,532	0	(18)	0	0	(18)	0	3,676	3,658	0	0	0
3137929	DORAL	FL		02/27/2023		991,009	0	(341)	0	0	(341)	0	21,943	21,602	0	0	0
3137931	INDEPENDENCE	MO		03/09/2023		127,099	0	3	0	0	3	0	1,466	1,469	0	0	0
3137932	INDIANAPOLIS	IN		03/20/2023		176,780	0	(63)	0	0	(63)	0	3,894	3,831	0	0	0
3137933	MURRELLS INLET	SC		03/16/2023		213,716	0	25	0	0	25	0	2,942	2,967	0	0	0
3137934	BALTIMORE	MD		02/16/2023		164,201	0	5	0	0	5	0	1,882	1,886	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3137935	ARAB	AL		02/09/2023		552,182	0	(191)	0	0	(191)	0	14,155	13,964	0	0	0
3137937	NAPLES	FL		03/16/2023		215,828	0	(13)	0	0	(13)	0	104,270	104,257	0	0	0
3137938	CHRISTIANA	TN		03/31/2023		552,782	0	(19)	0	0	(19)	0	6,589	6,570	0	0	0
3137939	DALY CITY	CA		02/21/2023		1,163,983	0	(94)	0	0	(94)	0	13,062	12,967	0	0	0
3138028	ORLANDO	FL		03/17/2023		257,352	0	(922)	0	0	(922)	0	142,346	141,424	0	0	0
3138051	FREDERICK	MD		02/17/2023		159,800	0	14	0	0	14	0	2,161	2,175	0	0	0
3138052	RANDALLSTOWN	MD		03/17/2023		149,070	0	9	0	0	9	0	2,088	2,097	0	0	0
3138056	STUART	FL		02/22/2023		792,922	0	(105)	0	0	(105)	0	8,618	8,512	0	0	0
3138060	MERIDIAN	ID		03/14/2023		310,112	0	8	0	0	8	0	4,059	4,067	0	0	0
3138061	CYPRESS	TX		03/08/2023		484,461	0	(206)	0	0	(206)	0	19,334	19,128	0	0	0
3138173	SOUTH PASADENA	FL		03/06/2023		425,836	0	(49)	0	0	(49)	0	4,604	4,555	0	0	0
3138175	MANTECA	CA		05/18/2023		579,978	0	68	0	0	68	0	7,885	7,953	0	0	0
3138178	HOUSTON	TX		03/16/2023		341,038	0	(22)	0	0	(22)	0	4,146	4,125	0	0	0
3138181	LAKE WORTH	FL		03/31/2023		150,614	0	(15)	0	0	(15)	0	1,583	1,569	0	0	0
3138185	HOUSTON	TX		03/31/2023		285,535	0	(28)	0	0	(28)	0	2,766	2,737	0	0	0
3138293	SCARBOROUGH	ME		04/07/2023		114,496	0	(473)	0	0	(473)	0	69,078	68,604	0	0	0
3138385	SHERMAN	TX		03/13/2023		217,496	0	(3)	0	0	(3)	0	2,758	2,755	0	0	0
3138387	MOORESVILLE	NC		03/30/2023		95,808	0	0	0	0	0	0	3,235	3,235	0	0	0
3138388	PORT ORCHARD	WA		03/28/2023		748,276	0	(74)	0	0	(74)	0	8,467	8,393	0	0	0
3138390	AUBURN	ME		03/16/2023		182,013	0	(12)	0	0	(12)	0	2,646	2,634	0	0	0
3138393	SMYRNA	GA		02/23/2023		444,115	0	(58)	0	0	(58)	0	4,378	4,320	0	0	0
3138453	MORGAN HILL	CA		03/07/2023		1,325,932	0	(78)	0	0	(78)	0	16,234	16,157	0	0	0
3138567	PORTLAND	OR		03/02/2023		81,255	0	9	0	0	9	0	988	997	0	0	0
3138573	SANTA ROSA BEACH	FL		03/14/2023		361,676	0	(52)	0	0	(52)	0	5,072	5,020	0	0	0
3138574	STAR	ID		03/09/2023		321,420	0	13	0	0	13	0	4,030	4,043	0	0	0
3138590	VERO BEACH	FL		03/14/2023		132,276	0	(2)	0	0	(2)	0	1,623	1,621	0	0	0
3138594	BALTIMORE	MD		03/24/2023		97,879	0	0	0	0	0	0	1,335	1,335	0	0	0
3138595	MC BAIN	MI		03/14/2023		173,812	0	(4)	0	0	(4)	0	1,844	1,839	0	0	0
3138598	SAN ANTONIO	TX		03/14/2023		279,161	0	(78)	0	0	(78)	0	6,354	6,276	0	0	0
3138600	ALPINE	CA		03/30/2023		765,148	0	(26)	0	0	(26)	0	6,881	6,855	0	0	0
3138602	LEHI	UT		02/09/2023		1,235,578	0	(168)	0	0	(168)	0	12,277	12,109	0	0	0
3138603	DALY CITY	CA		03/01/2023		920,391	0	(230)	0	0	(230)	0	16,567	16,338	0	0	0
3138607	PACIFIC BEACH	WA		03/29/2023		678,575	0	(31)	0	0	(31)	0	8,393	8,362	0	0	0
3138728	HOUSTON	TX		05/12/2023		428,136	0	(16)	0	0	(16)	0	5,303	5,287	0	0	0
3138729	VENTURA	CA		03/09/2023		656,914	0	(43)	0	0	(43)	0	8,283	8,239	0	0	0
3138730	ROANOKE RAPIDS	NC		03/29/2023		233,043	0	6	0	0	6	0	2,440	2,446	0	0	0
3138731	PARAGOULD	AR		03/01/2023		9,562	0	124	0	0	124	0	6,299	6,423	0	0	0
3138732	FLAGSTAFF	AZ		03/22/2023		323,897	0	10	0	0	10	0	4,239	4,249	0	0	0
3138735	CHARLOTTE	NC		04/12/2023		1,023,096	0	(110)	0	0	(110)	0	11,068	10,958	0	0	0
3138736	CHARLOTTE	NC		03/09/2023		298,792	0	12	0	0	12	0	3,428	3,440	0	0	0
3138907	FLAGSTAFF	AZ		04/07/2023		468,033	0	1	0	0	1	0	5,792	5,793	0	0	0
3138908	PLANO	TX		03/14/2023		397,871	0	(31)	0	0	(31)	0	4,446	4,416	0	0	0
3139014	CARBONDALE	CO		03/10/2023		405,436	0	(4)	0	0	(4)	0	5,175	5,171	0	0	0
3139016	NORCO	CA		03/29/2023		403,340	0	(8)	0	0	(8)	0	5,680	5,672	0	0	0
3139017	WASHINGTON	DC		04/10/2023		1,151,450	0	(55)	0	0	(55)	0	14,089	14,035	0	0	0
3139204	NEW RIVER	AZ		03/14/2023		448,149	0	(33)	0	0	(33)	0	4,975	4,943	0	0	0
3139211	SARASOTA	FL		03/29/2023		740,302	0	(131)	0	0	(131)	0	9,642	9,511	0	0	0
3139212	MIAMI	FL		04/13/2023		454,805	0	(64)	0	0	(64)	0	4,869	4,805	0	0	0
3139214	STOCKTON	CA		03/13/2023		444,705	0	(145)	0	0	(145)	0	10,890	10,745	0	0	0
3139218	TAYLORS	SC		03/21/2023		267,660	0	0	0	0	0	0	646	646	0	0	0
3139219	CHARLOTTE	NC		03/30/2023		288,833	0	(2)	0	0	(2)	0	5,865	5,863	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3139220	LA VERKIN	UT		04/14/2023		224,018	0	(21)	0	0	(21)	0	2,822	2,801	0	0	0
3139279	SARASOTA	FL		03/29/2023		325,122	0	(63)	0	0	(63)	0	5,153	5,090	0	0	0
3139281	BEL AIR	MD		04/05/2023		187,626	0	1	0	0	1	0	2,399	2,400	0	0	0
3139282	GULF SHORES	AL		03/16/2023		585,125	0	(21)	0	0	(21)	0	6,052	6,032	0	0	0
3139285	CHARLOTTE	NC		03/16/2023		390,306	0	(18)	0	0	(18)	0	6,944	6,926	0	0	0
3139286	EL CAJON	CA		04/28/2023		1,084,884	0	(102)	0	0	(102)	0	12,580	12,479	0	0	0
3139287	BALTIMORE	MD		07/06/2023		72,763	0	4	0	0	4	0	1,127	1,130	0	0	0
3139291	LAKE HAVASU CITY	AZ		03/20/2023		219,882	0	(7)	0	0	(7)	0	2,784	2,777	0	0	0
3139292	RIVERSIDE	CA		03/29/2023		923,467	0	(150)	0	0	(150)	0	21,746	21,596	0	0	0
3139297	CAVE CREEK	AZ		03/31/2023		748,850	0	(78)	0	0	(78)	0	11,910	11,832	0	0	0
3139300	WAKE FOREST	NC		04/17/2023		448,120	0	(47)	0	0	(47)	0	5,804	5,756	0	0	0
3139301	HINESVILLE	GA		04/04/2023		133,177	0	2	0	0	2	0	1,548	1,550	0	0	0
3139307	MIAMI	FL		05/16/2023		355,883	0	(46)	0	0	(46)	0	3,504	3,458	0	0	0
3139731	JUSTIN	TX		04/11/2023		216,780	0	(17)	0	0	(17)	0	2,444	2,427	0	0	0
3140446	PHOENIX	AZ		04/17/2023		326,191	0	28	0	0	28	0	3,489	3,517	0	0	0
3140447	SAINT PETERSBURG	FL		03/29/2023		823,760	0	(21)	0	0	(21)	0	9,191	9,170	0	0	0
3140449	YUCCA VALLEY	CA		04/06/2023		359,937	0	(28)	0	0	(28)	0	4,151	4,123	0	0	0
3140450	MIDLAND	TX		05/02/2023		519,920	0	(39)	0	0	(39)	0	5,147	5,108	0	0	0
3140451	OXNARD	CA		03/30/2023		778,538	0	(43)	0	0	(43)	0	7,667	7,624	0	0	0
3140452	CANTON	GA		04/24/2023		1,782,099	0	(84)	0	0	(84)	0	21,897	21,813	0	0	0
3140684	PHOENIX	AZ		04/21/2023		413,826	0	(39)	0	0	(39)	0	4,833	4,794	0	0	0
3140872	VENICE	FL		05/18/2023		737,604	0	(9)	0	0	(9)	0	7,243	7,234	0	0	0
3140873	FALLS CHURCH	VA		04/04/2023		1,003,298	0	(123)	0	0	(123)	0	11,788	11,665	0	0	0
3140875	LAKE HAVASU CITY	AZ		04/04/2023		268,353	0	(12)	0	0	(12)	0	3,781	3,769	0	0	0
3140878	ROSEMEAD	CA		04/28/2023		541,658	0	(49)	0	0	(49)	0	6,118	6,069	0	0	0
3140879	PENSACOLA	FL		05/19/2023		251,448	0	(28)	0	0	(28)	0	2,681	2,653	0	0	0
3140882	MONTGOMERY	TX		04/26/2023		206,454	0	(9)	0	0	(9)	0	2,136	2,127	0	0	0
3140884	SANTA BARBARA	CA		04/06/2023		1,365,754	0	(188)	0	0	(188)	0	24,831	24,643	0	0	0
3140885	SCOTTSDALE	AZ		03/30/2023		546,882	0	(78)	0	0	(78)	0	18,055	17,978	0	0	0
3140886	BERLIN	MD		04/10/2023		393,461	0	8	0	0	8	0	3,905	3,913	0	0	0
3140889	WINDCREST	TX		04/07/2023		319,927	0	(38)	0	0	(38)	0	3,355	3,316	0	0	0
3140892	THE VILLAGES	FL		04/21/2023		283,539	0	(34)	0	0	(34)	0	4,869	4,835	0	0	0
3140893	LONG BEACH	CA		03/30/2023		421,491	0	(32)	0	0	(32)	0	22,060	22,028	0	0	0
3140895	ATLANTA	GA		05/18/2023		405,489	0	(40)	0	0	(40)	0	4,737	4,697	0	0	0
3140898	LUPTON	MI		04/20/2023		228,210	0	11	0	0	11	0	2,378	2,389	0	0	0
3140899	PEORIA	AZ		03/16/2023		186,676	0	(23)	0	0	(23)	0	1,912	1,889	0	0	0
3140900	RUTLAND	VT		03/29/2023		165,441	0	3	0	0	3	0	1,881	1,884	0	0	0
3140901	BEAVERTON	OR		04/14/2023		336,944	0	(30)	0	0	(30)	0	5,171	5,142	0	0	0
3140902	AVONDALE	AZ		04/03/2023		156,911	0	(17)	0	0	(17)	0	1,610	1,593	0	0	0
3140903	ST GEORGE	UT		04/06/2023		564,605	0	(34)	0	0	(34)	0	5,955	5,921	0	0	0
3140904	WEST HAVEN	UT		03/22/2023		260,911	0	23	0	0	23	0	3,641	3,664	0	0	0
3140905	ALAMEDA	CA		06/01/2023		718,243	0	133	0	0	133	0	10,191	10,324	0	0	0
3140943	ST GEORGE	UT		03/28/2023		503,441	0	(19)	0	0	(19)	0	5,338	5,319	0	0	0
3140944	ROEBUCK	SC		05/12/2023		94,121	0	(262)	0	0	(262)	0	19,622	19,361	0	0	0
3140946	SANTA ANA	CA		04/07/2023		773,835	0	(58)	0	0	(58)	0	8,289	8,230	0	0	0
3141071	OAKLAND	CA		05/22/2023		361,892	0	(18)	0	0	(18)	0	4,227	4,209	0	0	0
3141072	INGLEWOOD	CA		04/18/2023		708,452	0	(94)	0	0	(94)	0	7,019	6,925	0	0	0
3141074	SAN MARCOS	CA		05/03/2023		905,594	0	(36)	0	0	(36)	0	11,901	11,865	0	0	0
3141075	NORTH BERGEN	NJ		06/01/2023		417,611	0	(34)	0	0	(34)	0	4,041	4,007	0	0	0
3141080	SAN MATEO	CA		04/14/2023		1,212,566	0	278	0	0	278	0	17,090	17,367	0	0	0
3141081	BOULDER	CO		04/21/2023		992,339	0	(76)	0	0	(76)	0	12,800	12,724	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3141083	CORTEZ	CO		04/14/2023		162,742	0	(3)	0	0	(3)	0	1,560	1,557	0	0	0
3141089	MANSFIELD	TX		04/17/2023		852,151	0	(193)	0	0	(193)	0	14,197	14,003	0	0	0
3141091	BRENTWOOD	TN		04/25/2023		1,387,543	0	(83)	0	0	(83)	0	17,142	17,059	0	0	0
3141092	NORTH POTOMAC	MD		05/11/2023		2,115,643	0	67	0	0	67	0	26,754	26,821	0	0	0
3141093	SPRING	TX		04/25/2023		831,229	0	(42)	0	0	(42)	0	10,278	10,236	0	0	0
3141094	CICERO	IL		05/12/2023		147,121	0	(4)	0	0	(4)	0	1,602	1,598	0	0	0
3141097	LA GRANGE	CA		05/09/2023		321,807	0	3	0	0	3	0	3,671	3,674	0	0	0
3141099	POMPANO BEACH	FL		03/24/2023		201,880	0	(60)	0	0	(60)	0	9,350	9,290	0	0	0
3141120	PLAYA DEL REY	CA		04/24/2023		1,613,181	0	(130)	0	0	(130)	0	16,593	16,464	0	0	0
3141122	SALT LAKE CITY	UT		04/05/2023		615,805	0	(15)	0	0	(15)	0	7,136	7,121	0	0	0
3141124	DALLAS	TX		04/28/2023		789,005	0	(17)	0	0	(17)	0	9,501	9,484	0	0	0
3141126	WILLCOX	AZ		04/14/2023		98,576	0	1	0	0	1	0	2,208	2,209	0	0	0
3141134	MORAGA	CA		04/24/2023		1,228,144	0	(70)	0	0	(70)	0	24,051	23,981	0	0	0
3141135	MIAMI	FL		04/28/2023		1,211,772	0	(143)	0	0	(143)	0	11,854	11,712	0	0	0
3141355	BOCA RATON	FL		05/01/2023		540,318	0	(50)	0	0	(50)	0	5,552	5,502	0	0	0
3141357	MURRIETA	CA		04/14/2023		615,430	0	(60)	0	0	(60)	0	6,033	5,973	0	0	0
3141359	WILSONVILLE	OR		05/10/2023		419,535	0	(43)	0	0	(43)	0	4,871	4,829	0	0	0
3141360	ARLINGTON	TX		04/19/2023		726,677	0	(142)	0	0	(142)	0	9,447	9,305	0	0	0
3141361	THE VILLAGES	FL		04/03/2023		238,671	0	(12)	0	0	(12)	0	2,462	2,450	0	0	0
3141435	AUSTIN	TX		04/14/2023		371,673	0	1	0	0	1	0	4,883	4,884	0	0	0
3141437	GADSDEN	AL		05/01/2023		397,509	0	(19)	0	0	(19)	0	4,521	4,502	0	0	0
3141439	MARTINEZ	CA		04/20/2023		503,363	0	(75)	0	0	(75)	0	7,835	7,759	0	0	0
3141443	GOLETA	CA		04/17/2023		941,892	0	(103)	0	0	(103)	0	14,527	14,423	0	0	0
3141450	NAPLES	FL		05/03/2023		380,255	0	(51)	0	0	(51)	0	5,799	5,748	0	0	0
3141451	ENGLEWOOD	FL		04/27/2023		299,418	0	(52)	0	0	(52)	0	4,324	4,272	0	0	0
3141456	CORTE MADERA	CA		04/20/2023		791,524	0	(17)	0	0	(17)	0	13,269	13,252	0	0	0
3141458	SANTA ANA	CA		05/03/2023		820,320	0	(65)	0	0	(65)	0	9,397	9,332	0	0	0
3141459	HOMER GLEN	IL		05/01/2023		531,024	0	(15)	0	0	(15)	0	5,206	5,191	0	0	0
3141463	FREDERICKSBURG	TX		05/17/2023		590,196	0	(70)	0	0	(70)	0	6,014	5,944	0	0	0
3141466	TRUMBULL	CT		05/24/2023		433,524	0	(41)	0	0	(41)	0	4,524	4,483	0	0	0
3141469	DENVER	CO		05/05/2023		1,613,631	0	23	0	0	23	0	16,007	16,030	0	0	0
3141572	CANYON LAKE	CA		05/05/2023		948,575	0	(30)	0	0	(30)	0	9,523	9,493	0	0	0
3141684	GARDEN CITY	UT		04/07/2023		490,729	0	(67)	0	0	(67)	0	6,319	6,252	0	0	0
3141686	SAN LEANDRO	CA		05/04/2023		853,853	0	(66)	0	0	(66)	0	11,188	11,123	0	0	0
3141744	BLUFFTON	SC		06/05/2023		377,383	0	17	0	0	17	0	4,245	4,262	0	0	0
3141746	MEMPHIS	TN		04/19/2023		342,536	0	(148)	0	0	(148)	0	13,619	13,471	0	0	0
3141750	SAINT LOUIS	MO		05/09/2023		1,112,881	0	(59)	0	0	(59)	0	14,043	13,984	0	0	0
3141752	PISMO BEACH	CA		05/23/2023		980,722	0	(3,206)	0	0	(3,206)	0	248,914	245,709	0	0	0
3141753	PALM COAST	FL		04/13/2023		1,107,050	0	(61)	0	0	(61)	0	14,622	14,561	0	0	0
3141755	CANOGA PARK	CA		04/27/2023		531,177	0	(83)	0	0	(83)	0	9,281	9,198	0	0	0
3141756	JACKSONVILLE	FL		04/25/2023		714,549	0	(31)	0	0	(31)	0	7,045	7,015	0	0	0
3141760	DALLAS	TX		05/03/2023		1,396,094	0	(157)	0	0	(157)	0	18,358	18,201	0	0	0
3141761	BALTIMORE	MD		05/11/2023		78,128	0	(1)	0	0	(1)	0	1,599	1,598	0	0	0
3141767	BOZEMAN	MT		05/08/2023		467,598	0	(85)	0	0	(85)	0	6,387	6,302	0	0	0
3141770	CHICAGO	IL		05/12/2023		691,790	0	(76)	0	0	(76)	0	8,647	8,571	0	0	0
3141773	ARVADA	CO		05/01/2023		449,267	0	(38)	0	0	(38)	0	5,884	5,846	0	0	0
3141781	CORNELIUS	NC		05/18/2023		1,203,342	0	(142)	0	0	(142)	0	14,370	14,227	0	0	0
3141783	ROHNERT PARK	CA		04/11/2023		714,759	0	(1,113)	0	0	(1,113)	0	46,364	45,251	0	0	0
3141784	GARDEN GROVE	CA		04/17/2023		712,595	0	(103)	0	0	(103)	0	8,945	8,841	0	0	0
3141785	ALPHARETTA	GA		05/02/2023		676,533	0	(96)	0	0	(96)	0	7,147	7,051	0	0	0
3141791	VIENNA	VA		04/25/2023		1,011,198	0	(73)	0	0	(73)	0	12,843	12,770	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3141793	STOCKTON	CA		04/06/2023		343,584	0	(47)	0	0	(47)	0	3,597	3,550	0	0	0
3141795	DANA POINT	CA		05/02/2023		1,444,856	0	(208)	0	0	(208)	0	18,832	18,624	0	0	0
3141801	AURORA	CO		04/04/2023		567,046	0	(74)	0	0	(74)	0	5,540	5,466	0	0	0
3141806	RANCHO CUCAMONGA	CA		06/30/2023		1,111,711	0	(102)	0	0	(102)	0	12,720	12,618	0	0	0
3141807	MANASSAS	VA		04/27/2023		881,428	0	(81)	0	0	(81)	0	18,102	18,020	0	0	0
3141809	ENCINO	CA		04/20/2023		930,007	0	(111)	0	0	(111)	0	10,856	10,745	0	0	0
3141810	CHICAGO	IL		05/12/2023		760,728	0	(81)	0	0	(81)	0	9,301	9,220	0	0	0
3141815	LONG BEACH	CA		04/24/2023		580,844	0	(50)	0	0	(50)	0	7,322	7,272	0	0	0
3141818	HAVERTOWN	PA		05/01/2023		244,029	0	(16)	0	0	(16)	0	3,531	3,515	0	0	0
3141819	WESTON	CT		05/30/2023		409,271	0	(48)	0	0	(48)	0	5,369	5,321	0	0	0
3141820	SARASOTA	FL		04/26/2023		819,694	0	(204)	0	0	(204)	0	13,400	13,196	0	0	0
3141825	BELMONT	MI		05/02/2023		495,163	0	(56)	0	0	(56)	0	7,039	6,983	0	0	0
3141826	SHIP BOTTOM	NJ		05/02/2023		1,711,416	0	(155)	0	0	(155)	0	22,401	22,246	0	0	0
3141829	MIAMI	FL		04/26/2023		1,021,395	0	(301)	0	0	(301)	0	24,754	24,453	0	0	0
3141832	SAN DIEGO	CA		06/14/2023		1,279,330	0	(131)	0	0	(131)	0	17,691	17,560	0	0	0
3141833	LITCHFIELD PARK	AZ		05/22/2023		644,109	0	(70)	0	0	(70)	0	15,383	15,313	0	0	0
3141834	DANA POINT	CA		04/24/2023		1,557,828	0	(189)	0	0	(189)	0	20,470	20,281	0	0	0
3141843	PALM SPRINGS	CA		05/02/2023		1,163,228	0	(163)	0	0	(163)	0	15,166	15,003	0	0	0
3141845	BUCKEYE	AZ		06/14/2023		1,095,670	0	(108)	0	0	(108)	0	15,076	14,968	0	0	0
3141846	LA JOLLA	CA		05/04/2023		1,003,370	0	(274)	0	0	(274)	0	19,950	19,676	0	0	0
3141847	MARYSVILLE	WA		04/25/2023		506,702	0	(39)	0	0	(39)	0	5,673	5,634	0	0	0
3141849	SAN BERNARDINO	CA		05/05/2023		463,237	0	(671)	0	0	(671)	0	36,473	35,803	0	0	0
3141851	REDDING	CA		04/25/2023		664,545	0	(89)	0	0	(89)	0	7,602	7,513	0	0	0
3141854	HENDERSON	NV		05/15/2023		433,927	0	(79)	0	0	(79)	0	5,868	5,789	0	0	0
3141856	HINSDALE	IL		04/24/2023		633,638	0	(101)	0	0	(101)	0	8,249	8,148	0	0	0
3141857	SPRINGFIELD	VA		05/01/2023		424,379	0	(67)	0	0	(67)	0	5,318	5,252	0	0	0
3141859	SAN DIEGO	CA		05/02/2023		979,589	0	(379)	0	0	(379)	0	27,719	27,340	0	0	0
3141860	WILMINGTON	VT		05/17/2023		477,657	0	(98)	0	0	(98)	0	10,647	10,549	0	0	0
3141871	BROOKHAVEN	GA		04/19/2023		273,208	0	(40)	0	0	(40)	0	2,416	2,376	0	0	0
3141874	OCEANSIDE	CA		04/28/2023		765,188	0	(146)	0	0	(146)	0	10,745	10,599	0	0	0
3141876	RANCHO CUCAMONGA	CA		06/05/2023		1,368,628	0	(181)	0	0	(181)	0	17,743	17,563	0	0	0
3141879	OAKLAND	CA		04/26/2023		735,939	0	(132)	0	0	(132)	0	11,076	10,944	0	0	0
3141883	NICEVILLE	FL		06/06/2023		788,739	0	(77)	0	0	(77)	0	9,650	9,574	0	0	0
3141884	SOUTH LAKE TAHOE	CA		05/19/2023		1,094,717	0	(160)	0	0	(160)	0	13,339	13,179	0	0	0
3141885	ACTON	MA		05/24/2023		638,297	0	(92)	0	0	(92)	0	8,306	8,214	0	0	0
3141886	SAN FRANCISCO	CA		04/21/2023		1,432,874	0	(82)	0	0	(82)	0	18,923	18,842	0	0	0
3141887	WEST ORANGE	NJ		06/23/2023		500,495	0	(51)	0	0	(51)	0	5,946	5,895	0	0	0
3141888	BAY CITY	MI		05/25/2023		51,044	0	(2)	0	0	(2)	0	524	522	0	0	0
3141890	WINNETKA	IL		04/18/2023		1,421,725	0	(156)	0	0	(156)	0	18,289	18,132	0	0	0
3141891	SANTA FE	NM		05/09/2023		875,081	0	(76)	0	0	(76)	0	11,457	11,381	0	0	0
3141892	DALLAS	TX		04/24/2023		374,959	0	(46)	0	0	(46)	0	4,818	4,772	0	0	0
3141893	CLAYTON	NC		06/01/2023		605,624	0	(67)	0	0	(67)	0	6,494	6,427	0	0	0
3141895	CHICAGO	IL		05/30/2023		805,913	0	(83)	0	0	(83)	0	10,539	10,456	0	0	0
3141896	PARKER	CO		05/24/2023		712,189	0	(82)	0	0	(82)	0	9,100	9,018	0	0	0
3141897	OCEANSIDE	CA		05/11/2023		683,971	0	(76)	0	0	(76)	0	8,548	8,472	0	0	0
3141903	FULLERTON	CA		05/09/2023		837,271	0	(1,573)	0	0	(1,573)	0	89,320	87,746	0	0	0
3141906	BRADENTON	FL		06/20/2023		1,626,186	0	(98)	0	0	(98)	0	20,410	20,312	0	0	0
3141909	BRANSON	MO		05/11/2023		192,905	0	(22)	0	0	(22)	0	1,963	1,940	0	0	0
3141911	PORTLAND	OR		05/12/2023		169,692	0	(14)	0	0	(14)	0	1,908	1,894	0	0	0
3141914	LEANDER	TX		05/09/2023		345,357	0	(31)	0	0	(31)	0	17,107	17,077	0	0	0
3141915	BULLHEAD CITY	AZ		05/19/2023		1,291,082	0	(181)	0	0	(181)	0	14,942	14,761	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3141918	VICTOR	ID		05/11/2023		550,089	0	(48)	0	0	(48)	0	5,483	5,435	0	0	0
3141919	RIVERSIDE	CA		05/15/2023		1,205,210	0	(177)	0	0	(177)	0	11,803	11,626	0	0	0
3141922	HIGHLANDS	NJ		06/12/2023		385,737	0	(44)	0	0	(44)	0	4,305	4,261	0	0	0
3141925	GEORGETOWN	TX		05/25/2023		412,955	0	(175)	0	0	(175)	0	13,062	12,887	0	0	0
3141926	WILTON MANORS	FL		05/19/2023		1,815,878	0	(258)	0	0	(258)	0	20,682	20,425	0	0	0
3141929	SAN RAMON	CA		04/26/2023		742,184	0	(118)	0	0	(118)	0	8,832	8,714	0	0	0
3141930	JONESTOWN	TX		05/02/2023		997,002	0	(98)	0	0	(98)	0	12,755	12,657	0	0	0
3141931	AUSTIN	TX		05/04/2023		787,077	0	(97)	0	0	(97)	0	10,341	10,245	0	0	0
3141933	PACIFIC BEACH	WA		05/11/2023		374,804	0	(63)	0	0	(63)	0	10,593	10,530	0	0	0
3141938	ABITA SPRINGS	LA		05/10/2023		512,530	0	(370)	0	0	(370)	0	24,136	23,766	0	0	0
3141941	ENCINITAS	CA		06/01/2023		965,542	0	(209)	0	0	(209)	0	26,275	26,066	0	0	0
3142054	DERIDDER	LA		06/14/2023		134,044	0	(20)	0	0	(20)	0	1,961	1,942	0	0	0
3142128	BRIGANTINE	NJ		05/15/2023		251,021	0	(34)	0	0	(34)	0	3,131	3,096	0	0	0
3142130	MIAMI	FL		05/09/2023		886,612	0	(131)	0	0	(131)	0	17,888	17,757	0	0	0
3142131	BARNSTEAD	NH		06/13/2023		615,876	0	(81)	0	0	(81)	0	7,297	7,215	0	0	0
3142132	MESA	AZ		05/30/2023		1,238,028	0	(452)	0	0	(452)	0	51,386	50,933	0	0	0
3142133	OGDEN	UT		05/03/2023		314,079	0	15	0	0	15	0	4,066	4,081	0	0	0
3142136	BALDWYN	MS		06/21/2023		218,979	0	(54)	0	0	(54)	0	6,321	6,267	0	0	0
3142141	SIMI VALLEY	CA		05/12/2023		665,308	0	(72)	0	0	(72)	0	8,256	8,184	0	0	0
3142145	SEVIERVILLE	TN		05/08/2023		348,482	0	(30)	0	0	(30)	0	4,365	4,335	0	0	0
3142147	CHARLESTON	SC		05/17/2023		402,831	0	(34)	0	0	(34)	0	4,824	4,790	0	0	0
3142150	THE VILLAGES	FL		06/02/2023		262,247	0	(35)	0	0	(35)	0	5,637	5,602	0	0	0
3142152	ALAMEDA	CA		05/11/2023		914,973	0	(112)	0	0	(112)	0	11,946	11,834	0	0	0
3142154	MANALAPAN	NJ		06/01/2023		702,197	0	(82)	0	0	(82)	0	8,331	8,249	0	0	0
3142157	LAKEWOOD RANCH	FL		05/25/2023		549,791	0	(75)	0	0	(75)	0	5,583	5,508	0	0	0
3142160	FOLEY	AL		07/31/2023		252,185	0	(24)	0	0	(24)	0	12,938	12,914	0	0	0
3142168	OAKLAND	CA		04/24/2023		1,856,761	0	(278)	0	0	(278)	0	21,274	20,997	0	0	0
3142173	CHICAGO	IL		06/20/2023		1,076,012	0	(99)	0	0	(99)	0	13,995	13,896	0	0	0
3142178	FORT WORTH	TX		05/18/2023		1,075,682	0	(89)	0	0	(89)	0	13,177	13,088	0	0	0
3142179	EASTVALE	CA		05/02/2023		671,054	0	(76)	0	0	(76)	0	8,200	8,124	0	0	0
3142181	DUVALL	WA		05/09/2023		759,307	0	(77)	0	0	(77)	0	9,287	9,209	0	0	0
3142183	KATY	TX		04/14/2023		806,576	0	(120)	0	0	(120)	0	9,563	9,443	0	0	0
3142188	SCOTTSDALE	AZ		05/12/2023		1,208,654	0	(142)	0	0	(142)	0	15,880	15,738	0	0	0
3142190	PORTLAND	OR		05/04/2023		430,988	0	(50)	0	0	(50)	0	6,107	6,057	0	0	0
3142191	CHICAGO	IL		05/24/2023		1,131,620	0	(2,004)	0	0	(2,004)	0	155,670	153,666	0	0	0
3142192	TAMPA	FL		05/23/2023		456,715	0	(69)	0	0	(69)	0	5,197	5,128	0	0	0
3142195	HAYWARD	CA		06/08/2023		514,057	0	(42)	0	0	(42)	0	10,726	10,684	0	0	0
3142205	SEATTLE	WA		05/04/2023		411,338	0	(47)	0	0	(47)	0	4,096	4,049	0	0	0
3142206	STRAWBERRY	AZ		05/09/2023		288,780	0	(25)	0	0	(25)	0	2,652	2,627	0	0	0
3142207	JACKSONVILLE	FL		05/11/2023		62,179	0	1	0	0	1	0	781	781	0	0	0
3142211	SHELLEY	ID		04/18/2023		892,171	0	(113)	0	0	(113)	0	8,320	8,207	0	0	0
3142354	SAN DIEGO	CA		05/22/2023		568,192	0	(397)	0	0	(397)	0	305,599	305,202	0	0	0
3142359	OAKLAND	CA		04/28/2023		1,197,528	0	(75)	0	0	(75)	0	15,365	15,290	0	0	0
3142360	SOUTHERN SHORES	NC		05/16/2023		1,048,545	0	(48)	0	0	(48)	0	12,888	12,840	0	0	0
3142361	SPOKANE	WA		05/24/2023		348,844	0	(28)	0	0	(28)	0	4,676	4,649	0	0	0
3142363	MARICOPA	AZ		05/05/2023		222,194	0	(27)	0	0	(27)	0	4,418	4,391	0	0	0
3142364	CLOVER	SC		05/19/2023		413,111	0	(41)	0	0	(41)	0	4,309	4,268	0	0	0
3142365	SANTA CRUZ	CA		05/05/2023		999,175	0	(102)	0	0	(102)	0	12,220	12,118	0	0	0
3142370	LOS ANGELES	CA		04/25/2023		801,122	0	(64)	0	0	(64)	0	9,817	9,753	0	0	0
3142372	GLENDALE	AZ		05/11/2023		288,508	0	(30)	0	0	(30)	0	3,297	3,267	0	0	0
3142478	EAGLE	ID		06/21/2023		855,006	0	(70)	0	0	(70)	0	9,474	9,404	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3142479	SOUTH MIAMI	FL		06/06/2023		1,008,824	0	(154)	0	0	(154)	0	12,010	11,856	0	0	0
3142482	HOMESTEAD	FL		05/25/2023		638,549	0	(42)	0	0	(42)	0	5,721	5,679	0	0	0
3142491	YORBA LINDA	CA		05/10/2023		890,964	0	(138)	0	0	(138)	0	10,647	10,509	0	0	0
3142493	PETALUMA	CA		05/04/2023		823,172	0	(103)	0	0	(103)	0	9,824	9,722	0	0	0
3142494	NAPLES	FL		06/30/2023		294,655	0	(32)	0	0	(32)	0	2,910	2,878	0	0	0
3142496	DENVER	CO		06/01/2023		730,566	0	(263)	0	0	(263)	0	26,555	26,291	0	0	0
3142498	FRISCO	TX		05/22/2023		1,261,170	0	(156)	0	0	(156)	0	17,091	16,935	0	0	0
3142499	HORSESHOE BAY	TX		05/30/2023		503,396	0	(3,850)	0	0	(3,850)	0	332,932	329,083	0	0	0
3142502	CEMENT CITY	MI		05/15/2023		136,753	0	(17)	0	0	(17)	0	1,524	1,507	0	0	0
3142503	SAN FRANCISCO	CA		05/09/2023		756,695	0	(96)	0	0	(96)	0	9,983	9,887	0	0	0
3142505	BRADENTON	FL		07/10/2023		394,066	0	(43)	0	0	(43)	0	3,670	3,627	0	0	0
3142506	SEATTLE	WA		05/16/2023		841,898	0	(163)	0	0	(163)	0	14,654	14,490	0	0	0
3142508	PLEASANT VIEW	TN		05/10/2023		226,282	0	(29)	0	0	(29)	0	2,639	2,610	0	0	0
3142509	PARKLAND	FL		06/16/2023		1,389,985	0	(169)	0	0	(169)	0	15,947	15,778	0	0	0
3142512	BIRMINGHAM	AL		06/09/2023		880,703	0	(128)	0	0	(128)	0	10,732	10,604	0	0	0
3142514	COTUIT	MA		05/22/2023		490,741	0	(44)	0	0	(44)	0	8,300	8,256	0	0	0
3142517	WASHINGTON	PA		05/22/2023		187,378	0	(27)	0	0	(27)	0	2,929	2,902	0	0	0
3142518	CALDWELL	ID		05/18/2023		244,153	0	24	0	0	24	0	3,388	3,412	0	0	0
3142519	SOUTHWEST RANCHES	FL		04/26/2023		1,258,116	0	(213)	0	0	(213)	0	20,395	20,181	0	0	0
3142520	ESTERO	FL		07/28/2023		1,006,340	0	(4,379)	0	0	(4,379)	0	307,396	303,017	0	0	0
3142524	CELINA	TX		05/03/2023		731,815	0	(76)	0	0	(76)	0	8,364	8,288	0	0	0
3142532	WEST COVINA	CA		05/10/2023		880,819	0	(128)	0	0	(128)	0	9,360	9,233	0	0	0
3142534	ALBANY	OR		05/10/2023		149,377	0	(12)	0	0	(12)	0	2,785	2,773	0	0	0
3142536	S LAKE TAHOE	CA		06/27/2023		982,284	0	(30)	0	0	(30)	0	12,052	12,023	0	0	0
3142537	LITTLE ELM	TX		06/27/2023		876,574	0	(56)	0	0	(56)	0	10,998	10,942	0	0	0
3142538	SEATTLE	WA		05/02/2023		756,305	0	(83)	0	0	(83)	0	9,244	9,161	0	0	0
3142539	PALM BAY	FL		05/10/2023		261,537	0	(25)	0	0	(25)	0	3,060	3,035	0	0	0
3142543	MANTECA	CA		06/02/2023		1,017,059	0	(19)	0	0	(19)	0	13,012	12,993	0	0	0
3142546	DECATUR	GA		05/18/2023		863,605	0	(108)	0	0	(108)	0	18,964	18,855	0	0	0
3142549	TEMECULA	CA		10/17/2023		981,932	0	(85)	0	0	(85)	0	12,514	12,429	0	0	0
3142550	DORAL	FL		05/23/2023		826,739	0	(411)	0	0	(411)	0	74,440	74,029	0	0	0
3142553	CORAL SPRINGS	FL		06/01/2023		884,703	0	(173)	0	0	(173)	0	13,431	13,257	0	0	0
3142554	GOLETA	CA		05/03/2023		1,038,982	0	(74)	0	0	(74)	0	16,176	16,102	0	0	0
3142561	BOISE	ID		05/08/2023		283,883	0	32	0	0	32	0	6,667	6,698	0	0	0
3142562	ROSSVILLE	GA		04/24/2023		201,877	0	(26)	0	0	(26)	0	2,089	2,063	0	0	0
3142563	SAINT SIMONS ISLAND	GA		05/25/2023		763,941	0	(49)	0	0	(49)	0	10,604	10,556	0	0	0
3142564	POMPANO BEACH	FL		05/10/2023		290,031	0	(29)	0	0	(29)	0	2,822	2,792	0	0	0
3142569	JEANNETTE	PA		05/01/2023		436,689	0	(41)	0	0	(41)	0	6,295	6,253	0	0	0
3142571	SANTA ANA	CA		05/15/2023		1,726,739	0	0	0	0	0	0	22,763	22,763	0	0	0
3142573	HENDERSON	NV		05/05/2023		849,924	0	(349)	0	0	(349)	0	115,623	115,274	0	0	0
3142579	NIPOMO	CA		06/06/2023		906,409	0	(141)	0	0	(141)	0	10,925	10,784	0	0	0
3142581	GRAND JUNCTION	CO		05/25/2023		319,257	0	17	0	0	17	0	3,643	3,660	0	0	0
3142584	HARLEYSVILLE	PA		05/03/2023		423,883	0	(39)	0	0	(39)	0	3,706	3,667	0	0	0
3142587	WAXHAW	NC		05/10/2023		671,655	0	(84)	0	0	(84)	0	7,152	7,068	0	0	0
3142590	DUNCAN	OK		05/16/2023		418,737	0	(30)	0	0	(30)	0	4,767	4,737	0	0	0
3142592	BOISE	ID		05/11/2023		876,822	0	(75)	0	0	(75)	0	10,739	10,664	0	0	0
3142644	UPPER MARLBORO	MD		06/01/2023		454,041	0	(52)	0	0	(52)	0	4,987	4,935	0	0	0
3142674	DAVIS	IL		06/02/2023		307,853	0	(27)	0	0	(27)	0	3,579	3,552	0	0	0
3142675	BIG BEAR LAKE	CA		05/04/2023		488,479	0	(39)	0	0	(39)	0	5,374	5,336	0	0	0
3142679	CINCINNATI	OH		04/24/2023		284,388	0	(10)	0	0	(10)	0	3,885	3,875	0	0	0
3142681	AUSTIN	TX		05/25/2023		999,763	0	(114)	0	0	(114)	0	12,135	12,022	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3142682	BRYAN	TX		05/03/2023		223,548	0	(28)	0	0	(28)	0	2,289	2,262	0	0	0
3142687	WAVES	NC		05/16/2023		779,275	0	(80)	0	0	(80)	0	9,496	9,416	0	0	0
3142690	JURUPA VALLEY	CA		05/12/2023		424,532	0	(39)	0	0	(39)	0	4,640	4,601	0	0	0
3142692	NEW BRAUNFELS	TX		05/16/2023		743,050	0	(110)	0	0	(110)	0	13,111	13,001	0	0	0
3142697	EDINA	MN		07/11/2023		787,407	0	(82)	0	0	(82)	0	11,540	11,458	0	0	0
3142698	CUMMING	GA		06/23/2023		470,869	0	(45)	0	0	(45)	0	6,664	6,619	0	0	0
3142706	ALAMEDA	CA		05/12/2023		848,582	0	(44)	0	0	(44)	0	10,897	10,853	0	0	0
3142707	BOISE	ID		05/25/2023		143,009	0	(1)	0	0	(1)	0	1,637	1,635	0	0	0
3142714	CHARLOTTESVILLE	VA		07/26/2023		224,425	0	(119)	0	0	(119)	0	28,931	28,812	0	0	0
3142716	BOGART	GA		04/21/2023		591,694	0	(65)	0	0	(65)	0	5,953	5,888	0	0	0
3142719	DAVIE	FL		04/20/2023		810,040	0	(106)	0	0	(106)	0	7,935	7,829	0	0	0
3142720	AVE MARIA	FL		04/18/2023		88,069	0	(1,007)	0	0	(1,007)	0	66,312	65,305	0	0	0
3142721	EL PASO	TX		04/14/2023		661,710	0	(88)	0	0	(88)	0	6,519	6,431	0	0	0
3142723	SANDY SPRINGS	GA		05/19/2023		832,626	0	(37)	0	0	(37)	0	10,699	10,662	0	0	0
3142724	FATE	TX		04/25/2023		498,975	0	(310)	0	0	(310)	0	22,967	22,658	0	0	0
3142725	ST AUGUSTINE	FL		04/25/2023		289,654	0	(37)	0	0	(37)	0	2,689	2,652	0	0	0
3142728	ORLANDO	FL		05/01/2023		302,239	0	(61)	0	0	(61)	0	4,078	4,017	0	0	0
3142730	RIVERVIEW	FL		04/14/2023		546,890	0	(114)	0	0	(114)	0	8,478	8,365	0	0	0
3142731	DENISON	TX		05/10/2023		620,814	0	(69)	0	0	(69)	0	13,110	13,041	0	0	0
3142732	JENSEN BEACH	FL		05/08/2023		341,194	0	(106)	0	0	(106)	0	7,797	7,692	0	0	0
3142735	SALINAS	CA		04/21/2023		411,433	0	(246)	0	0	(246)	0	19,844	19,598	0	0	0
3142737	CANTON	MA		05/05/2023		1,443,789	0	(152)	0	0	(152)	0	13,704	13,552	0	0	0
3142739	SAINT AUGUSTINE	FL		04/18/2023		760,084	0	(76)	0	0	(76)	0	6,222	6,146	0	0	0
3142744	WEST PALM BEACH	FL		04/27/2023		1,520,148	0	(190)	0	0	(190)	0	13,740	13,550	0	0	0
3142746	DAVIE	FL		04/12/2023		314,759	0	(56)	0	0	(56)	0	5,455	5,399	0	0	0
3142749	MCDONOUGH	GA		04/19/2023		431,379	0	(155)	0	0	(155)	0	9,551	9,397	0	0	0
3142750	VERO BEACH	FL		05/09/2023		192,841	0	(25)	0	0	(25)	0	5,660	5,634	0	0	0
3142751	CHEYENNE	WY		05/02/2023		461,907	0	(303)	0	0	(303)	0	16,676	16,373	0	0	0
3142754	BROOKSIDE	TX		04/28/2023		329,366	0	(11)	0	0	(11)	0	2,919	2,909	0	0	0
3142756	FRANKLIN	TN		05/10/2023		1,869,271	0	(255)	0	0	(255)	0	18,387	18,132	0	0	0
3142759	SOUTHERN SHORES	NC		06/01/2023		603,680	0	(1,608)	0	0	(1,608)	0	114,410	112,802	0	0	0
3142761	SAN DIEGO	CA		05/30/2023		968,350	0	(98)	0	0	(98)	0	11,504	11,407	0	0	0
3142821	ATLANTA	GA		05/15/2023		771,465	0	(277)	0	0	(277)	0	30,549	30,272	0	0	0
3142828	NEWTON	MA		06/05/2023		1,726,087	0	135	0	0	135	0	21,911	22,046	0	0	0
3142829	SOUTH JORDAN	UT		06/15/2023		1,062,588	0	(683)	0	0	(683)	0	101,225	100,542	0	0	0
3142831	FAIRHOPE	AL		06/22/2023		299,812	0	(26)	0	0	(26)	0	3,486	3,460	0	0	0
3142837	WINCHESTER	CA		05/15/2023		471,841	0	(66)	0	0	(66)	0	5,016	4,950	0	0	0
3142838	TAMPA	FL		06/23/2023		306,188	0	(92)	0	0	(92)	0	10,088	9,996	0	0	0
3142841	PHILADELPHIA	PA		05/23/2023		230,205	0	(10)	0	0	(10)	0	2,627	2,617	0	0	0
3142844	NASHVILLE	TN		05/16/2023		842,221	0	(99)	0	0	(99)	0	10,058	9,959	0	0	0
3142845	LABELLE	FL		05/15/2023		259,181	0	(32)	0	0	(32)	0	3,823	3,792	0	0	0
3142847	BRADENTON	FL		05/23/2023		364,880	0	(147)	0	0	(147)	0	13,130	12,983	0	0	0
3142862	OAKLAND	CA		05/09/2023		1,224,581	0	(68)	0	0	(68)	0	17,453	17,385	0	0	0
3142872	CAPE MAY COURT HOUSE	NJ		06/14/2023		258,929	0	(18)	0	0	(18)	0	3,016	2,998	0	0	0
3142876	HENDERSON	NV		05/04/2023		850,554	0	(118)	0	0	(118)	0	9,536	9,418	0	0	0
3142879	KENMORE	WA		05/15/2023		1,800,951	0	(108)	0	0	(108)	0	14,924	14,816	0	0	0
3142880	RATHDRUM	ID		06/12/2023		452,565	0	(35)	0	0	(35)	0	5,267	5,232	0	0	0
3142881	ALAMEDA	CA		06/09/2023		1,325,324	0	(175)	0	0	(175)	0	15,913	15,738	0	0	0
3142883	BRENTWOOD	CA		05/12/2023		577,856	0	(696)	0	0	(696)	0	162,837	162,142	0	0	0
3142886	APEX	NC		05/03/2023		1,123,427	0	(112)	0	0	(112)	0	13,743	13,631	0	0	0
3142888	MATTHEWS	NC		05/22/2023		1,458,403	0	(89)	0	0	(89)	0	18,596	18,508	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3142889	VERONA	WI		06/23/2023		1,226,911	0	(117)	0	0	(117)	0	14,916	14,800	0	0	0
3142971	PHOENIX	AZ		05/11/2023		389,344	0	(32)	0	0	(32)	0	5,133	5,101	0	0	0
3143022	INDIAN WELLS	CA		05/08/2023		884,648	0	(96)	0	0	(96)	0	8,945	8,850	0	0	0
3143023	PLANO	TX		05/12/2023		1,198,078	0	(111)	0	0	(111)	0	14,338	14,227	0	0	0
3143026	ATLANTA	GA		05/11/2023		1,222,178	0	(2,761)	0	0	(2,761)	0	239,139	236,378	0	0	0
3143027	RED FEATHER LAKES	CO		05/12/2023		299,630	0	(34)	0	0	(34)	0	3,661	3,626	0	0	0
3143032	SAN RAFAEL	CA		05/12/2023		1,933,221	0	(84)	0	0	(84)	0	24,297	24,213	0	0	0
3143034	SEATTLE	WA		05/10/2023		846,534	0	(163)	0	0	(163)	0	19,288	19,126	0	0	0
3143038	WOODBURN	OR		05/19/2023		265,641	0	(34)	0	0	(34)	0	3,078	3,044	0	0	0
3143039	TUCSON	AZ		06/06/2023		994,251	0	(70)	0	0	(70)	0	12,388	12,319	0	0	0
3143040	JACKSONVILLE	FL		06/23/2023		878,047	0	(27)	0	0	(27)	0	11,404	11,377	0	0	0
3143041	BENICIA	CA		05/23/2023		626,279	0	(53)	0	0	(53)	0	7,261	7,208	0	0	0
3143043	SAN JUAN CAPISTRANO	CA		06/20/2023		565,111	0	(140)	0	0	(140)	0	13,473	13,333	0	0	0
3143203	OAKLAND PARK	FL		06/02/2023		231,854	0	(23)	0	0	(23)	0	2,573	2,550	0	0	0
3143441	EASTVALE	CA		05/05/2023		739,095	0	(65)	0	0	(65)	0	9,742	9,677	0	0	0
3143558	ELMWOOD PARK	NJ		06/23/2023		442,061	0	(56)	0	0	(56)	0	4,256	4,200	0	0	0
3143607	JUPITER	FL		06/01/2023		774,940	0	(1,700)	0	0	(1,700)	0	186,689	184,989	0	0	0
3143609	SAN JUAN CAPISTRANO	CA		05/15/2023		1,856,879	0	(96)	0	0	(96)	0	21,943	21,847	0	0	0
3143610	KENMORE	WA		05/16/2023		868,111	0	(93)	0	0	(93)	0	12,997	12,904	0	0	0
3143612	SANDY SPRINGS	GA		05/23/2023		1,196,807	0	(65)	0	0	(65)	0	15,268	15,203	0	0	0
3143614	CROWLEY	TX		07/25/2023		351,917	0	116	0	0	116	0	4,216	4,332	0	0	0
3143615	YACHATS	OR		06/06/2023		443,304	0	(49)	0	0	(49)	0	4,513	4,464	0	0	0
3143617	CARVER	MA		06/01/2023		449,171	0	(66)	0	0	(66)	0	4,884	4,818	0	0	0
3143619	LOS ANGELES	CA		05/16/2023		692,069	0	(102)	0	0	(102)	0	7,525	7,423	0	0	0
3143620	SALINAS	CA		05/16/2023		916,696	0	(361)	0	0	(361)	0	30,596	30,235	0	0	0
3143621	CAPE MAY	NJ		06/06/2023		1,960,589	0	(134)	0	0	(134)	0	25,546	25,411	0	0	0
3143622	LAGUNA NIGUEL	CA		05/04/2023		813,593	0	(66)	0	0	(66)	0	11,466	11,400	0	0	0
3143623	MANORVILLE	NY		04/25/2023		608,734	0	(74)	0	0	(74)	0	5,506	5,432	0	0	0
3143624	ROSWELL	GA		05/25/2023		1,097,620	0	(105)	0	0	(105)	0	13,220	13,115	0	0	0
3143640	ROHNERT PARK	CA		05/15/2023		793,382	0	(126)	0	0	(126)	0	12,115	11,990	0	0	0
3143641	BOTHELL	WA		06/06/2023		1,189,420	0	(179)	0	0	(179)	0	14,194	14,015	0	0	0
3143643	SHELBY TOWNSHIP	MI		05/17/2023		498,194	0	(128)	0	0	(128)	0	16,733	16,605	0	0	0
3143644	DELRAY BEACH	FL		05/23/2023		357,725	0	(37)	0	0	(37)	0	4,154	4,117	0	0	0
3143645	NORTH PORT	FL		05/23/2023		409,847	0	(2)	0	0	(2)	0	4,315	4,313	0	0	0
3143646	ELMHURST	IL		07/06/2023		938,096	0	(521)	0	0	(521)	0	51,139	50,618	0	0	0
3143650	BREWSTER	MA		06/09/2023		662,681	0	(62)	0	0	(62)	0	8,241	8,180	0	0	0
3143652	LOS ANGELES	CA		05/10/2023		1,751,745	0	(219)	0	0	(219)	0	22,581	22,361	0	0	0
3143653	BURNSVILLE	NC		06/12/2023		308,256	0	(32)	0	0	(32)	0	3,579	3,546	0	0	0
3143655	MYAKKA CITY	FL		06/09/2023		583,532	0	(33)	0	0	(33)	0	4,838	4,804	0	0	0
3143658	MIDLAND	TX		05/16/2023		293,259	0	(15)	0	0	(15)	0	2,623	2,608	0	0	0
3143659	BOYNTON BEACH	FL		06/20/2023		567,853	0	(54)	0	0	(54)	0	6,750	6,697	0	0	0
3143663	MIRAMAR	FL		06/01/2023		528,579	0	(28)	0	0	(28)	0	6,491	6,463	0	0	0
3143665	HIGHLANDS RANCH	CO		06/01/2023		461,897	0	(41)	0	0	(41)	0	4,901	4,860	0	0	0
3143666	SAINT PETERSBURG	FL		05/18/2023		1,118,166	0	(174)	0	0	(174)	0	18,019	17,845	0	0	0
3143667	UPPER ARLINGTON	OH		05/24/2023		479,150	0	68	0	0	68	0	6,527	6,594	0	0	0
3143669	BOTHELL	WA		05/10/2023		1,009,793	0	(152)	0	0	(152)	0	11,346	11,194	0	0	0
3143670	PALM SPRINGS	CA		06/07/2023		1,104,936	0	(136)	0	0	(136)	0	11,797	11,661	0	0	0
3143671	MARIETTA	GA		06/01/2023		1,153,845	0	(75)	0	0	(75)	0	14,708	14,633	0	0	0
3143674	STAMFORD	CT		06/30/2023		723,570	0	(55)	0	0	(55)	0	7,339	7,284	0	0	0
3143676	ORINDA	CA		05/18/2023		1,568,375	0	(111)	0	0	(111)	0	20,109	19,998	0	0	0
3143677	TURLOCK	CA		06/26/2023		1,044,880	0	(118)	0	0	(118)	0	11,849	11,731	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3143680	FAYETTEVILLE	GA		06/14/2023		831,652	0	(105)	0	0	(105)	0	10,084	9,979	0	0	0
3143681	THOUSAND OAKS	CA		05/25/2023		739,485	0	(225)	0	0	(225)	0	28,833	28,608	0	0	0
3143682	LAS VEGAS	NV		05/10/2023		317,881	0	(23)	0	0	(23)	0	3,986	3,963	0	0	0
3143683	BONITA SPRINGS	FL		05/16/2023		311,844	0	(36)	0	0	(36)	0	2,801	2,765	0	0	0
3143686	COOPER CITY	FL		05/23/2023		364,576	0	(33)	0	0	(33)	0	10,092	10,059	0	0	0
3143688	SAGINAW	MI		06/01/2023		44,101	0	20	0	0	20	0	2,778	2,798	0	0	0
3143689	COSTA MESA	CA		05/10/2023		1,053,852	0	(153)	0	0	(153)	0	13,825	13,673	0	0	0
3143696	CALABASAS	CA		05/23/2023		1,821,232	0	(50)	0	0	(50)	0	8,639	8,590	0	0	0
3143706	LAS VEGAS	NV		05/25/2023		1,087,341	0	83	0	0	83	0	14,083	14,166	0	0	0
3143709	WASHINGTON	DC		05/24/2023		364,634	0	(41)	0	0	(41)	0	33,497	33,456	0	0	0
3143710	STANTON	CA		05/23/2023		582,428	0	(60)	0	0	(60)	0	6,215	6,155	0	0	0
3143712	CHULA VISTA	CA		05/09/2023		1,142,469	0	(92)	0	0	(92)	0	14,359	14,268	0	0	0
3143713	DIAMOND BAR	CA		05/19/2023		711,191	0	(59)	0	0	(59)	0	9,149	9,091	0	0	0
3143715	FARMINGDALE	NJ		05/15/2023		817,246	0	(169)	0	0	(169)	0	21,291	21,122	0	0	0
3143720	AURORA	CO		06/01/2023		498,393	0	(32)	0	0	(32)	0	5,338	5,306	0	0	0
3143750	HERNANDO	MS		05/22/2023		383,185	0	(66)	0	0	(66)	0	7,758	7,692	0	0	0
3143867	LAKE FOREST	IL		06/27/2023		1,503,038	0	27	0	0	27	0	12,391	12,418	0	0	0
3143871	BENICIA	CA		06/07/2023		727,839	0	(3)	0	0	(3)	0	9,119	9,116	0	0	0
3143872	CUMMING	GA		05/19/2023		382,853	0	39	0	0	39	0	3,954	3,992	0	0	0
3144124	POCONO LAKE	PA		06/08/2023		151,432	0	(4)	0	0	(4)	0	1,978	1,974	0	0	0
3144125	CARLSBAD	CA		05/17/2023		791,842	0	(62)	0	0	(62)	0	9,488	9,425	0	0	0
3144127	COROLLA	NC		06/14/2023		684,662	0	(15)	0	0	(15)	0	7,775	7,760	0	0	0
3144201	NAPLES	FL		06/07/2023		979,180	0	(25)	0	0	(25)	0	13,003	12,977	0	0	0
3144205	MYRTLE BEACH	SC		05/30/2023		185,970	0	12	0	0	12	0	2,306	2,318	0	0	0
3144208	SANTA CLARA	CA		06/12/2023		1,066,655	0	145	0	0	145	0	14,123	14,269	0	0	0
3144345	RIDGEFIELD	WA		07/05/2023		723,422	0	(102)	0	0	(102)	0	19,439	19,337	0	0	0
3144347	UPLAND	CA		06/26/2023		534,844	0	(34)	0	0	(34)	0	5,003	4,969	0	0	0
3144349	DALLAS	TX		07/13/2023		1,141,494	0	(2)	0	0	(2)	0	13,678	13,676	0	0	0
3144438	SAN CLEMENTE	CA		06/29/2023		1,631,389	0	141	0	0	141	0	51,973	52,114	0	0	0
3144474	DELRAY BEACH	FL		06/06/2023		542,207	0	13	0	0	13	0	6,671	6,684	0	0	0
3144476	LATHROP	CA		06/14/2023		220,264	0	(75)	0	0	(75)	0	110,357	110,282	0	0	0
3144596	BURR RIDGE	IL		06/06/2023		1,939,338	0	(66)	0	0	(66)	0	19,304	19,237	0	0	0
3144773	BOULDER	CO		07/14/2023		941,331	0	(21)	0	0	(21)	0	10,056	10,035	0	0	0
3144774	LAS VEGAS	NV		07/05/2023		1,135,477	0	30	0	0	30	0	21,645	21,676	0	0	0
3144921	ORLANDO	FL		07/10/2023		884,056	0	105	0	0	105	0	11,117	11,222	0	0	0
3145049	BOZEMAN	MT		07/06/2023		1,540,041	0	195	0	0	195	0	98,140	98,335	0	0	0
3145290	BOCA RATON	FL		09/07/2023		1,134,168	0	313	0	0	313	0	15,568	15,881	0	0	0
3145291	IOWA COLONY	TX		09/20/2023		330,507	0	7	0	0	7	0	2,993	3,000	0	0	0
3145523	NORTH PHOENIX	AZ		07/31/2023		735,946	0	191	0	0	191	0	9,719	9,910	0	0	0
3145525	MIDDLETOWN	DE		09/20/2023		844,002	0	118	0	0	118	0	9,299	9,417	0	0	0
3145821	JACKSONVILLE	FL		08/16/2023		271,139	0	21	0	0	21	0	2,250	2,271	0	0	0
6119211	TALLAHASSEE	FL		12/23/2022		596,467	0	856	0	0	856	0	15,371	16,226	0	0	0
6121405	BERMUDA DUNES	CA		11/18/2020		284,356	0	(93)	0	0	(93)	0	6,861	6,767	0	0	0
6122024	SACRAMENTO	CA		09/09/2019		159,164	0	(112)	0	0	(112)	0	13,112	13,000	0	0	0
6122971	ROUND LAKE	IL		11/18/2020		266,294	0	(65)	0	0	(65)	0	10,590	10,524	0	0	0
6122995	ONTARIO	CA		12/23/2022		304,959	0	836	0	0	836	0	8,528	9,364	0	0	0
6123058	LA PUENTE	CA		12/23/2022		286,187	0	771	0	0	771	0	7,994	8,765	0	0	0
6123123	SPRING VALLEY	NY		11/18/2020		294,753	0	(27)	0	0	(27)	0	7,075	7,048	0	0	0
6123130	NORRIDGE	IL		11/18/2020		431,151	0	(137)	0	0	(137)	0	9,661	9,523	0	0	0
6123212	BROOKLYN	NY		12/23/2022		313,693	0	312	0	0	312	0	6,677	6,989	0	0	0
6123335	WELLINGTON	FL		08/10/2021		255,471	0	(76)	0	0	(76)	0	6,103	6,027	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6123336	PALM HARBOR	FL		11/18/2020		277,649	0	(101)	0	0	(101)	0	9,796	9,695	0	0	0
6123419	WOODBRIDGE	VA		11/18/2020		193,453	0	(48)	0	0	(48)	0	4,589	4,540	0	0	0
6124443	ELK GROVE	CA		12/23/2022		174,570	0	714	0	0	714	0	6,370	7,084	0	0	0
6124447	POWAY	CA		12/23/2022		219,632	0	515	0	0	515	0	5,756	6,272	0	0	0
6124568	RIVERSIDE	CA		12/23/2022		194,803	0	1,293	0	0	1,293	0	11,328	12,621	0	0	0
6124693	RINGGOLD	GA		12/23/2022		215,208	0	732	0	0	732	0	11,663	12,395	0	0	0
6124841	SANTA FE	NM		12/23/2022		206,327	0	552	0	0	552	0	5,627	6,179	0	0	0
6124883	BOISE	ID		12/23/2022		206,975	0	544	0	0	544	0	5,634	6,178	0	0	0
6124887	CENTRAL POINT	OR		12/23/2022		204,523	0	692	0	0	692	0	6,073	6,765	0	0	0
6126461	SIMI VALLEY	CA		08/10/2021		628,752	0	(268)	0	0	(268)	0	18,831	18,563	0	0	0
6126463	CARLSBAD	CA		08/10/2021		631,518	0	(205)	0	0	(205)	0	17,116	16,911	0	0	0
6126464	SAN JOSE	CA		08/10/2021		655,274	0	(251)	0	0	(251)	0	17,720	17,469	0	0	0
6126465	SAN JOSE	CA		08/10/2021		659,461	0	(252)	0	0	(252)	0	17,833	17,580	0	0	0
6126469	FREMONT	CA		08/10/2021		591,229	0	(209)	0	0	(209)	0	17,112	16,903	0	0	0
6126470	PLAYA VISTA	CA		08/10/2021		621,395	0	(234)	0	0	(234)	0	17,313	17,079	0	0	0
6126503	PALM DESERT	CA		08/10/2021		236,309	0	(145)	0	0	(145)	0	6,090	5,945	0	0	0
6126504	INDIO	CA		08/10/2021		205,347	0	(114)	0	0	(114)	0	5,492	5,378	0	0	0
6126505	YUCCA VALLEY	CA		08/10/2021		216,685	0	(273)	0	0	(273)	0	17,396	17,123	0	0	0
6126506	CATHEDRAL CITY	CA		08/10/2021		208,179	0	(128)	0	0	(128)	0	5,532	5,404	0	0	0
6126508	VICTORVILLE	CA		08/10/2021		181,527	0	(498)	0	0	(498)	0	14,709	14,211	0	0	0
6126556	MESA	AZ		08/10/2021		347,600	0	(224)	0	0	(224)	0	9,046	8,821	0	0	0
6126558	PHOENIX	AZ		08/10/2021		290,539	0	(254)	0	0	(254)	0	9,062	8,808	0	0	0
6126559	HOUSTON	TX		08/10/2021		483,640	0	(297)	0	0	(297)	0	12,907	12,610	0	0	0
6126560	AUSTIN	TX		08/10/2021		374,908	0	(202)	0	0	(202)	0	10,387	10,186	0	0	0
6126561	DOWNERS GROVE	IL		08/10/2021		147,826	0	(92)	0	0	(92)	0	4,523	4,431	0	0	0
6126562	CHANDLER	AZ		08/10/2021		162,615	0	(119)	0	0	(119)	0	3,867	3,748	0	0	0
6126563	WOODSTOCK	GA		08/10/2021		167,707	0	(114)	0	0	(114)	0	4,155	4,041	0	0	0
6126564	AUSTIN	TX		08/10/2021		112,228	0	(68)	0	0	(68)	0	3,325	3,257	0	0	0
6126565	SAINT CLOUD	MN		08/10/2021		93,317	0	(173)	0	0	(173)	0	8,070	7,897	0	0	0
6126566	CLEARWATER	FL		08/10/2021		202,668	0	(131)	0	0	(131)	0	5,212	5,081	0	0	0
6126567	BRASELTON	GA		11/19/2020		134,773	0	(95)	0	0	(95)	0	3,583	3,488	0	0	0
7134457	NEWARK	TX		09/13/2022		140,307	0	(17)	0	0	(17)	0	1,492	1,475	0	0	0
7134458	ST. LOUIS	MO		09/13/2022		94,526	0	(7)	0	0	(7)	0	1,037	1,030	0	0	0
7134459	PHILADELPHIA	PA		09/13/2022		75,074	0	0	0	0	0	0	1,386	1,386	0	0	0
7134460	DETROIT	MI		09/13/2022		104,884	0	(9)	0	0	(9)	0	1,165	1,157	0	0	0
7134461	HOUSTON	TX		09/13/2022		175,560	0	30	0	0	30	0	2,321	2,350	0	0	0
7134462	HOUSTON	TX		09/13/2022		145,969	0	25	0	0	25	0	1,930	1,954	0	0	0
7134463	WEST COLUMBIA	SC		09/13/2022		85,641	0	13	0	0	13	0	1,155	1,168	0	0	0
7134464	TULSA	OK		09/13/2022		123,662	0	10	0	0	10	0	1,588	1,598	0	0	0
7134466	SUMTER	SC		09/13/2022		94,617	0	(6)	0	0	(6)	0	1,040	1,034	0	0	0
7134467	GASTONIA	NC		09/13/2022		147,310	0	(5)	0	0	(5)	0	1,703	1,698	0	0	0
7134469	PHILADELPHIA	PA		09/13/2022		202,906	0	0	0	0	0	0	9,502	9,502	0	0	0
7134470	KANSAS CITY	MO		09/13/2022		161,389	0	(10)	0	0	(10)	0	1,821	1,811	0	0	0
7134471	DALLAS	TX		09/13/2022		200,905	0	(10)	0	0	(10)	0	2,304	2,294	0	0	0
7134472	KANSAS CITY	MO		09/13/2022		114,175	0	14	0	0	14	0	1,556	1,569	0	0	0
7134474	SYRACUSE	NY		09/13/2022		103,983	0	6	0	0	6	0	1,316	1,322	0	0	0
7134476	TAMPA	FL		09/13/2022		272,085	0	8	0	0	8	0	3,275	3,283	0	0	0
7134477	KINGSFORD HEIGHTS	IN		09/13/2022		102,383	0	21	0	0	21	0	1,439	1,461	0	0	0
7134478	CHARLOTTE	NC		09/13/2022		186,248	0	4	0	0	4	0	2,886	2,890	0	0	0
7134479	ALLENTOWN	PA		09/13/2022		137,293	0	(16)	0	0	(16)	0	1,490	1,474	0	0	0
7134480	MARIETTA	GA		09/13/2022		118,098	0	8	0	0	8	0	1,501	1,509	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134481	NEW LONDON	CT		09/13/2022		179,729	0	(19)	0	0	(19)	0	1,930	1,911	0	0	0
7134482	ORANGE	TX		09/13/2022		101,460	0	(1)	0	0	(1)	0	1,248	1,247	0	0	0
7134484	SAINT LOUIS	MO		09/13/2022		97,065	0	15	0	0	15	0	1,318	1,333	0	0	0
7134489	HAMILTON	OH		09/13/2022		86,775	0	(9)	0	0	(9)	0	957	948	0	0	0
7134490	COLUMBIA	SC		09/13/2022		208,480	0	(17)	0	0	(17)	0	2,341	2,324	0	0	0
7134491	INDIANAPOLIS	IN		09/13/2022		125,772	0	(12)	0	0	(12)	0	1,704	1,693	0	0	0
7134492	MONROE	NJ		09/13/2022		164,738	0	8	0	0	8	0	2,083	2,091	0	0	0
7134493	JACKSONVILLE	FL		09/13/2022		132,367	0	(11)	0	0	(11)	0	1,451	1,439	0	0	0
7134494	JACKSONVILLE	FL		09/13/2022		99,291	0	(9)	0	0	(9)	0	1,073	1,065	0	0	0
7134495	FAYETTEVILLE	NC		09/13/2022		144,820	0	(3)	0	0	(3)	0	1,701	1,698	0	0	0
7134496	NEW BRITAIN	CT		09/13/2022		156,898	0	(4)	0	0	(4)	0	1,876	1,872	0	0	0
7134498	DAYTON	OH		09/13/2022		160,099	0	(18)	0	0	(18)	0	1,694	1,676	0	0	0
7134499	PHILADELPHIA	PA		09/13/2022		104,465	0	(14)	0	0	(14)	0	1,098	1,085	0	0	0
7134500	BALTIMORE	MD		09/13/2022		122,154	0	(2)	0	0	(2)	0	1,470	1,469	0	0	0
7134501	PHILADELPHIA	PA		09/13/2022		106,021	0	(24)	0	0	(24)	0	4,596	4,572	0	0	0
7134502	MANCHESTER	CT		09/13/2022		192,218	0	(22)	0	0	(22)	0	2,073	2,051	0	0	0
7134579	RESEDA	CA		12/21/2022		1,328,821	0	152	0	0	152	0	27,900	28,052	0	0	0
7134583	GAHANNA	OH		12/15/2022		126,787	0	(136)	0	0	(136)	0	9,333	9,198	0	0	0
7134586	FORT COLLINS	CO		11/15/2022		465,149	0	(34)	0	0	(34)	0	4,966	4,931	0	0	0
7134587	SAN JOSE	CA		11/30/2022		698,850	0	(20)	0	0	(20)	0	6,437	6,417	0	0	0
7134588	EDMOND	OK		01/05/2023		385,197	0	(33)	0	0	(33)	0	4,360	4,327	0	0	0
7134589	LAKELAND	FL		12/12/2022		453,654	0	(144)	0	0	(144)	0	11,902	11,758	0	0	0
7134592	MIAMI	FL		01/11/2023		823,055	0	(1,732)	0	0	(1,732)	0	76,204	74,472	0	0	0
7134600	MONTROSE	CO		12/22/2022		440,319	0	24	0	0	24	0	8,126	8,150	0	0	0
7134601	SICKLERVILLE	NJ		12/19/2022		399,683	0	0	0	0	0	0	4,784	4,784	0	0	0
7134603	COLBERT	WA		12/09/2022		607,343	0	34	0	0	34	0	8,714	8,749	0	0	0
7134604	CRESTWOOD	KY		11/04/2022		183,384	0	(21)	0	0	(21)	0	2,662	2,641	0	0	0
7134607	CROMWELL	CT		10/26/2022		257,368	0	9	0	0	9	0	3,406	3,415	0	0	0
7134608	WESTPORT	CT		11/03/2022		357,874	0	(11)	0	0	(11)	0	4,680	4,670	0	0	0
7134627	SAINT LOUIS	MO		10/26/2022		192,852	0	(12)	0	0	(12)	0	2,153	2,140	0	0	0
7134628	MIDVALE	UT		10/26/2022		585,013	0	255	0	0	255	0	9,439	9,694	0	0	0
7134631	INDIANAPOLIS	IN		10/26/2022		149,995	0	10	0	0	10	0	1,918	1,928	0	0	0
7134637	SPOKANE VALLEY	WA		10/26/2022		161,426	0	(12)	0	0	(12)	0	1,869	1,856	0	0	0
7134639	CHICAGO	IL		10/26/2022		236,883	0	(12)	0	0	(12)	0	2,629	2,618	0	0	0
7134641	RIVER OAKS	TX		10/26/2022		101,685	0	(17)	0	0	(17)	0	981	964	0	0	0
7134643	HARTFORD	CT		10/26/2022		187,175	0	2	0	0	2	0	2,232	2,234	0	0	0
7134646	PHILADELPHIA	PA		10/26/2022		311,147	0	20	0	0	20	0	4,064	4,084	0	0	0
7134651	POTTSTOWN	PA		10/26/2022		94,933	0	0	0	0	0	0	643	643	0	0	0
7134653	CLEVELAND	OH		10/26/2022		104,836	0	(11)	0	0	(11)	0	1,107	1,096	0	0	0
7134656	BLUE ISLAND	IL		10/26/2022		121,848	0	7	0	0	7	0	1,711	1,718	0	0	0
7134657	YOUNGSTOWN	OH		10/26/2022		81,914	0	(11)	0	0	(11)	0	2,130	2,119	0	0	0
7134658	PHILADELPHIA	PA		10/26/2022		188,178	0	5	0	0	5	0	2,198	2,204	0	0	0
7134659	PHILADELPHIA	PA		10/26/2022		186,880	0	6	0	0	6	0	2,232	2,238	0	0	0
7134660	CLEVELAND	OH		10/26/2022		106,277	0	0	0	0	0	0	1,266	1,265	0	0	0
7134661	PHILADELPHIA	PA		10/26/2022		201,111	0	12	0	0	12	0	2,461	2,474	0	0	0
7134662	ANDERSON	IN		10/26/2022		89,472	0	(3)	0	0	(3)	0	1,039	1,036	0	0	0
7134663	CINCINNATI	OH		10/26/2022		265,635	0	(22)	0	0	(22)	0	2,940	2,918	0	0	0
7134665	POCONO LAKE	PA		10/26/2022		270,997	0	(9)	0	0	(9)	0	3,148	3,139	0	0	0
7134668	KILLEEN	TX		10/26/2022		73,744	0	2	0	0	2	0	960	962	0	0	0
7134670	OKLAHOMA CITY	OK		10/26/2022		139,468	0	7	0	0	7	0	4,300	4,306	0	0	0
7134671	PHILADELPHIA	PA		10/26/2022		136,800	0	(5)	0	0	(5)	0	1,454	1,449	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134672	REDFORD	MI		10/26/2022		91,907	0	20	0	0	20	0	1,296	1,316	0	0	0
7134673	REDFORD	MI		10/26/2022		92,276	0	17	0	0	17	0	1,297	1,314	0	0	0
7134674	MACON	GA		10/26/2022		128,216	0	23	0	0	23	0	1,764	1,787	0	0	0
7134675	ANDERSON	IN		10/26/2022		77,878	0	(5)	0	0	(5)	0	864	859	0	0	0
7134677	TEMPE	AZ		10/26/2022		478,225	0	(45)	0	0	(45)	0	5,168	5,123	0	0	0
7134678	LANCASTER	TX		10/26/2022		154,726	0	32	0	0	32	0	5,840	5,872	0	0	0
7134679	PORT ORANGE	FL		10/26/2022		171,924	0	(7)	0	0	(7)	0	2,132	2,125	0	0	0
7134680	CHICAGO	IL		10/26/2022		221,141	0	(6)	0	0	(6)	0	2,698	2,692	0	0	0
7134681	BRADENTON	FL		10/26/2022		185,913	0	7	0	0	7	0	2,476	2,483	0	0	0
7134683	WEST SENECA	NY		10/26/2022		194,615	0	(31)	0	0	(31)	0	1,780	1,749	0	0	0
7134686	EPPING	NH		10/26/2022		306,557	0	5	0	0	5	0	3,738	3,744	0	0	0
7134688	AKRON	OH		10/26/2022		73,113	0	0	0	0	0	0	910	911	0	0	0
7134690	TRENTON	NJ		10/26/2022		73,997	0	(5)	0	0	(5)	0	2,316	2,312	0	0	0
7134691	LOUISVILLE	KY		10/26/2022		279,299	0	59	0	0	59	0	3,932	3,991	0	0	0
7134692	KILLEEN	TX		10/26/2022		97,542	0	7	0	0	7	0	1,275	1,282	0	0	0
7134693	LINDEN	NJ		10/26/2022		357,551	0	31	0	0	31	0	4,781	4,812	0	0	0
7134695	BLANCHARD	OK		10/26/2022		108,130	0	5	0	0	5	0	1,411	1,416	0	0	0
7134698	CHICAGO	IL		10/26/2022		82,357	0	(4)	0	0	(4)	0	935	931	0	0	0
7134699	MIDLAND	TX		10/26/2022		161,445	0	(1)	0	0	(1)	0	1,880	1,879	0	0	0
7134700	GLENWOOD	IL		10/26/2022		128,606	0	28	0	0	28	0	1,812	1,840	0	0	0
7134701	BALTIMORE	MD		10/26/2022		98,793	0	(20)	0	0	(20)	0	1,153	1,133	0	0	0
7134702	WILMINGTON	DE		10/26/2022		203,905	0	(22)	0	0	(22)	0	2,335	2,313	0	0	0
7134705	LUBBOCK	TX		10/26/2022		140,369	0	1	0	0	1	0	1,597	1,598	0	0	0
7134706	APPLETON	WI		10/26/2022		126,180	0	(9)	0	0	(9)	0	1,553	1,544	0	0	0
7134707	APPLETON	WI		10/26/2022		151,973	0	(10)	0	0	(10)	0	1,913	1,903	0	0	0
7134709	CHICAGO	IL		10/26/2022		170,923	0	(28)	0	0	(28)	0	1,989	1,961	0	0	0
7134710	CALUMET CITY	IL		10/26/2022		149,636	0	(28)	0	0	(28)	0	1,592	1,564	0	0	0
7134711	WESTMINSTER	MD		10/26/2022		275,166	0	(9)	0	0	(9)	0	3,197	3,189	0	0	0
7134712	CINCINNATI	OH		10/26/2022		261,839	0	(25)	0	0	(25)	0	2,766	2,741	0	0	0
7134713	AUGUSTA	GA		10/26/2022		97,047	0	(9)	0	0	(9)	0	1,049	1,041	0	0	0
7134717	JOLIET	IL		10/26/2022		123,469	0	22	0	0	22	0	1,734	1,755	0	0	0
7134718	WILMINGTON	DE		10/26/2022		134,628	0	(21)	0	0	(21)	0	1,232	1,210	0	0	0
7134719	AURORA	IL		10/26/2022		144,351	0	(8)	0	0	(8)	0	1,674	1,665	0	0	0
7134720	NEW CASTLE	DE		10/26/2022		163,379	0	28	0	0	28	0	2,294	2,322	0	0	0
7134721	WILMINGTON	DE		10/26/2022		160,271	0	(26)	0	0	(26)	0	1,466	1,441	0	0	0
7134722	TAMPA	FL		10/26/2022		300,339	0	(15)	0	0	(15)	0	3,563	3,548	0	0	0
7134723	INDEPENDENCE	MO		10/26/2022		117,233	0	(18)	0	0	(18)	0	1,232	1,214	0	0	0
7134728	DUNDALK	MD		10/26/2022		135,193	0	1	0	0	1	0	1,684	1,685	0	0	0
7134729	DOWNERS GROVE	IL		10/26/2022		209,462	0	(11)	0	0	(11)	0	3,404	3,393	0	0	0
7134730	CINCINNATI	OH		10/26/2022		126,206	0	0	0	0	0	0	1,605	1,606	0	0	0
7134732	MEMPHIS	TN		10/07/2022		141,559	0	(11)	0	0	(11)	0	1,563	1,551	0	0	0
7134733	LAKEWOOD	NJ		10/07/2022		657,490	0	(4)	0	0	(4)	0	7,877	7,873	0	0	0
7134734	UMATILLA	FL		10/07/2022		300,510	0	(34)	0	0	(34)	0	3,006	2,971	0	0	0
7134735	PARAMUS	NJ		10/07/2022		157,128	0	(5)	0	0	(5)	0	1,907	1,902	0	0	0
7134736	WEST SPRINGFIELD	MA		10/07/2022		221,976	0	(14)	0	0	(14)	0	2,513	2,499	0	0	0
7134737	LANCASTER	PA		10/07/2022		188,780	0	15	0	0	15	0	2,320	2,335	0	0	0
7134738	PAWTUCKET	RI		10/07/2022		247,785	0	(43)	0	0	(43)	0	2,483	2,440	0	0	0
7134740	ROANOKE RAPIDS	NC		10/07/2022		89,419	0	8	0	0	8	0	1,168	1,176	0	0	0
7134741	EAST CHICAGO	IN		10/07/2022		137,852	0	16	0	0	16	0	1,811	1,828	0	0	0
7134742	OBERLIN	OH		10/07/2022		80,476	0	(6)	0	0	(6)	0	936	930	0	0	0
7134743	DETROIT	MI		10/07/2022		82,794	0	(10)	0	0	(10)	0	845	835	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134744	BROOKLYN	NY		10/07/2022		846,305	0	45	0	0	45	0	10,991	11,037	0	0	0
7134745	VINELAND	NJ		10/07/2022		180,207	0	(14)	0	0	(14)	0	2,149	2,136	0	0	0
7134747	BALTIMORE	MD		10/07/2022		169,718	0	(19)	0	0	(19)	0	1,809	1,790	0	0	0
7134753	FAYETTEVILLE	NC		10/07/2022		78,674	0	(8)	0	0	(8)	0	841	833	0	0	0
7134754	HAMILTON	OH		10/07/2022		145,662	0	(22)	0	0	(22)	0	1,443	1,421	0	0	0
7134756	HUNTSVILLE	AL		10/07/2022		115,966	0	(12)	0	0	(12)	0	1,248	1,236	0	0	0
7134757	DETROIT	MI		10/07/2022		103,891	0	(10)	0	0	(10)	0	1,153	1,143	0	0	0
7134758	KANSAS CITY	MO		10/07/2022		119,862	0	(6)	0	0	(6)	0	1,383	1,377	0	0	0
7134759	KANSAS CITY	MO		10/07/2022		114,545	0	(6)	0	0	(6)	0	1,321	1,315	0	0	0
7134761	PANAMA CITY	FL		10/07/2022		223,788	0	0	0	0	0	0	3,811	3,811	0	0	0
7134762	MILWAUKEE	WI		10/07/2022		85,462	0	(9)	0	0	(9)	0	896	887	0	0	0
7134763	BALTIMORE	MD		10/07/2022		269,589	0	(27)	0	0	(27)	0	2,865	2,839	0	0	0
7134764	ATLANTIC CITY	NJ		10/07/2022		76,195	0	(6)	0	0	(6)	0	848	842	0	0	0
7134765	BELLEVILLE	IL		10/07/2022		133,256	0	2	0	0	2	0	1,825	1,828	0	0	0
7134766	CAHOKIA HEIGHTS	IL		10/07/2022		123,696	0	6	0	0	6	0	1,744	1,751	0	0	0
7134767	PHILADELPHIA	PA		10/07/2022		115,680	0	23	0	0	23	0	1,425	1,448	0	0	0
7134768	CINCINNATI	OH		10/07/2022		209,941	0	(19)	0	0	(19)	0	2,270	2,251	0	0	0
7134769	ESSEX	MD		10/07/2022		114,146	0	(4)	0	0	(4)	0	1,333	1,329	0	0	0
7134770	ESSEX	MD		10/07/2022		114,695	0	(2)	0	0	(2)	0	1,371	1,368	0	0	0
7134771	CHESTER	PA		10/07/2022		75,681	0	9	0	0	9	0	952	962	0	0	0
7134773	INDIANAPOLIS	IN		10/07/2022		118,011	0	(4)	0	0	(4)	0	1,377	1,373	0	0	0
7134774	GRAND JUNCTION	CO		10/07/2022		226,663	0	(9)	0	0	(9)	0	2,601	2,592	0	0	0
7134775	STARKVILLE	MS		10/07/2022		129,212	0	(7)	0	0	(7)	0	1,852	1,845	0	0	0
7134776	WINSTON-SALEM	NC		10/07/2022		90,479	0	2	0	0	2	0	1,100	1,102	0	0	0
7134777	PANAMA CITY	FL		10/07/2022		191,275	0	0	0	0	0	0	3,166	3,166	0	0	0
7134779	KNOXVILLE	TN		10/07/2022		278,692	0	(3)	0	0	(3)	0	3,027	3,024	0	0	0
7134780	PHILADELPHIA	PA		10/07/2022		212,918	0	55	0	0	55	0	2,907	2,962	0	0	0
7134782	CHICAGO	IL		10/07/2022		149,585	0	(12)	0	0	(12)	0	1,646	1,634	0	0	0
7134783	FOLSOM	PA		10/07/2022		211,405	0	(1)	0	0	(1)	0	2,467	2,466	0	0	0
7134784	LEHIGH ACRES	FL		10/07/2022		232,798	0	(8)	0	0	(8)	0	2,778	2,770	0	0	0
7134785	ATLANTA	GA		10/07/2022		195,103	0	19	0	0	19	0	2,461	2,480	0	0	0
7134786	SANFORD	FL		10/07/2022		162,578	0	(7)	0	0	(7)	0	1,896	1,888	0	0	0
7134787	FOREST PARK	GA		10/07/2022		177,718	0	33	0	0	33	0	2,449	2,482	0	0	0
7134788	BELMONT	NC		10/07/2022		143,502	0	18	0	0	18	0	1,938	1,955	0	0	0
7134789	CHICAGO	IL		10/07/2022		132,065	0	(10)	0	0	(10)	0	1,454	1,444	0	0	0
7134791	COLUMBUS	OH		10/07/2022		244,854	0	31	0	0	31	0	3,191	3,222	0	0	0
7134853	BREWSTER	NY		10/18/2022		195,936	0	(4)	0	0	(4)	0	2,452	2,448	0	0	0
7134855	KANSAS CITY	MO		10/18/2022		117,333	0	7	0	0	7	0	1,507	1,514	0	0	0
7134856	LAUREL	MD		10/18/2022		245,558	0	26	0	0	26	0	3,307	3,333	0	0	0
7134858	DETROIT	MI		10/18/2022		104,820	0	(14)	0	0	(14)	0	1,131	1,116	0	0	0
7134862	KANSAS CITY	MO		10/18/2022		166,093	0	(2)	0	0	(2)	0	2,045	2,043	0	0	0
7134864	PHILADELPHIA	PA		10/18/2022		186,428	0	(12)	0	0	(12)	0	2,052	2,040	0	0	0
7134866	VINELAND	NJ		10/18/2022		206,222	0	(14)	0	0	(14)	0	2,304	2,290	0	0	0
7134867	PITTSBURGH	PA		10/18/2022		290,565	0	(29)	0	0	(29)	0	3,182	3,152	0	0	0
7134868	NORWICH	CT		10/18/2022		238,522	0	(22)	0	0	(22)	0	2,599	2,577	0	0	0
7134869	NORWICH	CT		10/18/2022		190,668	0	(18)	0	0	(18)	0	2,078	2,060	0	0	0
7134870	PARKERSBURG	WV		10/18/2022		175,873	0	(11)	0	0	(11)	0	2,024	2,012	0	0	0
7134872	VIRGINIA BEACH	VA		10/18/2022		257,923	0	(25)	0	0	(25)	0	2,842	2,817	0	0	0
7134873	BALTIMORE	MD		10/18/2022		251,366	0	(12)	0	0	(12)	0	2,936	2,924	0	0	0
7134874	HENRICO	VA		10/18/2022		143,480	0	(12)	0	0	(12)	0	1,604	1,592	0	0	0
7134875	HENRICO	VA		10/18/2022		122,983	0	(10)	0	0	(10)	0	1,375	1,365	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134877	ALBANY	GA		10/18/2022		109,688	0	(6)	0	0	(6)	0	1,271	1,265	0	0	0
7134878	NEWARK	NJ		10/18/2022		404,708	0	(6)	0	0	(6)	0	4,746	4,740	0	0	0
7134879	KANSAS CITY	MO		10/18/2022		154,307	0	(8)	0	0	(8)	0	1,811	1,803	0	0	0
7134881	BALTIMORE	MD		10/18/2022		94,066	0	(2)	0	0	(2)	0	1,150	1,148	0	0	0
7134882	BALTIMORE	MD		10/18/2022		90,079	0	(3)	0	0	(3)	0	1,075	1,072	0	0	0
7134884	CINCINNATI	OH		10/18/2022		274,870	0	(24)	0	0	(24)	0	3,023	2,999	0	0	0
7134885	OXON HILL	MD		10/18/2022		270,138	0	20	0	0	20	0	3,568	3,588	0	0	0
7134896	JOLIET	IL		10/26/2022		159,154	0	37	0	0	37	0	2,230	2,267	0	0	0
7134897	CHICAGO	IL		10/26/2022		177,518	0	41	0	0	41	0	2,488	2,528	0	0	0
7134899	PHILADELPHIA	PA		10/26/2022		153,135	0	35	0	0	35	0	2,317	2,352	0	0	0
7134900	CHARLOTTE	NC		10/26/2022		234,490	0	49	0	0	49	0	3,308	3,357	0	0	0
7134902	BALTIMORE	MD		10/26/2022		114,938	0	23	0	0	23	0	1,607	1,630	0	0	0
7134903	DALLAS	TX		10/26/2022		960,014	0	204	0	0	204	0	12,548	12,752	0	0	0
7134905	CHESAPEAKE	VA		10/26/2022		149,368	0	27	0	0	27	0	2,085	2,112	0	0	0
7134906	INDIANAPOLIS	IN		10/26/2022		92,727	0	15	0	0	15	0	1,213	1,228	0	0	0
7134907	FORT WORTH	TX		10/26/2022		186,458	0	30	0	0	30	0	2,547	2,577	0	0	0
7134909	MACON	GA		10/26/2022		89,448	0	13	0	0	13	0	1,193	1,206	0	0	0
7134911	DOLTON	IL		10/26/2022		112,514	0	14	0	0	14	0	1,446	1,460	0	0	0
7134912	MACON	GA		10/26/2022		96,796	0	12	0	0	12	0	1,290	1,302	0	0	0
7134914	BALTIMORE	MD		10/26/2022		137,255	0	17	0	0	17	0	1,829	1,846	0	0	0
7134916	SPRING VALLEY	NY		10/26/2022		451,927	0	55	0	0	55	0	6,039	6,094	0	0	0
7134918	SOUTH DAYTONA	FL		10/26/2022		72,057	0	7	0	0	7	0	939	946	0	0	0
7134923	INDIANAPOLIS	IN		10/26/2022		235,641	0	14	0	0	14	0	2,928	2,942	0	0	0
7134924	ALBUQUERQUE	NM		10/26/2022		163,885	0	10	0	0	10	0	1,992	2,002	0	0	0
7134927	BALTIMORE	MD		10/26/2022		122,833	0	5	0	0	5	0	1,534	1,539	0	0	0
7134928	CHICAGO	IL		10/26/2022		101,830	0	4	0	0	4	0	1,291	1,295	0	0	0
7134930	GLEN ELLYN	IL		10/26/2022		203,275	0	10	0	0	10	0	3,021	3,031	0	0	0
7134931	MIDLAND	TX		10/26/2022		140,219	0	5	0	0	5	0	1,701	1,705	0	0	0
7134932	HOLLISTER	CA		10/26/2022		574,011	0	14	0	0	14	0	6,675	6,688	0	0	0
7134933	TUCSON	AZ		10/26/2022		261,191	0	5	0	0	5	0	3,256	3,261	0	0	0
7134934	FAIRBURN	GA		10/26/2022		311,209	0	6	0	0	6	0	3,938	3,943	0	0	0
7134936	FORT WORTH	TX		10/26/2022		216,490	0	4	0	0	4	0	2,680	2,683	0	0	0
7134937	LAKE HAVASU CITY	AZ		10/26/2022		222,041	0	4	0	0	4	0	2,749	2,752	0	0	0
7134938	MIDLAND	TX		10/26/2022		174,820	0	2	0	0	2	0	2,071	2,073	0	0	0
7134939	CHICAGO	IL		10/26/2022		126,849	0	1	0	0	1	0	1,502	1,504	0	0	0
7134940	PETERSBURG	VA		10/26/2022		101,381	0	1	0	0	1	0	1,254	1,255	0	0	0
7134944	BILOXI	MS		10/26/2022		173,204	0	0	0	0	0	0	2,109	2,108	0	0	0
7134945	BILLINGS	MT		10/26/2022		478,025	0	(1)	0	0	(1)	0	5,410	5,408	0	0	0
7134947	ST PETERSBURG	FL		10/26/2022		397,662	0	(4)	0	0	(4)	0	4,805	4,800	0	0	0
7134949	HOUMA	LA		10/26/2022		111,038	0	(2)	0	0	(2)	0	1,559	1,557	0	0	0
7134950	EDDYSTONE	PA		10/26/2022		95,714	0	(2)	0	0	(2)	0	1,082	1,080	0	0	0
7134951	PHILOMATH	OR		10/26/2022		256,964	0	(5)	0	0	(5)	0	3,021	3,017	0	0	0
7134952	MORRISVILLE	PA		10/26/2022		190,918	0	(4)	0	0	(4)	0	2,109	2,106	0	0	0
7134953	TEMPLE	TX		10/26/2022		153,110	0	(4)	0	0	(4)	0	1,965	1,960	0	0	0
7134955	AURORA	IL		10/26/2022		177,051	0	(6)	0	0	(6)	0	2,043	2,038	0	0	0
7134957	PENNSAUKEN	NJ		10/26/2022		188,117	0	(6)	0	0	(6)	0	2,171	2,165	0	0	0
7134959	LUBBOCK	TX		10/26/2022		125,963	0	(4)	0	0	(4)	0	1,453	1,449	0	0	0
7134960	TEMPLE	TX		10/26/2022		157,498	0	(6)	0	0	(6)	0	1,789	1,783	0	0	0
7134961	UPPER DARBY	PA		10/26/2022		107,760	0	(3)	0	0	(3)	0	926	923	0	0	0
7134962	PHILADELPHIA	PA		10/26/2022		76,268	0	(2)	0	0	(2)	0	613	611	0	0	0
7134966	CALUMET CITY	IL		10/26/2022		76,279	0	(3)	0	0	(3)	0	879	876	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134967	CHATTANOOGA	TN		10/26/2022		162,726	0	(7)	0	0	(7)	0	1,835	1,828	0	0	0
7134968	ROCHESTER	NY		10/26/2022		106,191	0	(12)	0	0	(12)	0	2,726	2,715	0	0	0
7134969	MIDDLETOWN	CT		10/26/2022		110,633	0	(3)	0	0	(3)	0	987	984	0	0	0
7134971	RAYTOWN	MO		10/26/2022		154,588	0	(10)	0	0	(10)	0	1,889	1,880	0	0	0
7134972	WAIANAE	HI		10/26/2022		230,851	0	(16)	0	0	(16)	0	2,869	2,853	0	0	0
7134973	CALUMET CITY	IL		10/26/2022		103,954	0	(7)	0	0	(7)	0	1,170	1,163	0	0	0
7134974	PARK FOREST	IL		10/26/2022		126,622	0	(12)	0	0	(12)	0	1,862	1,850	0	0	0
7134975	AUGUSTA	GA		10/26/2022		96,624	0	(6)	0	0	(6)	0	1,047	1,041	0	0	0
7134976	CALUMET CITY	IL		10/26/2022		126,846	0	(9)	0	0	(9)	0	1,427	1,418	0	0	0
7134979	INDIANAPOLIS	IN		10/26/2022		104,369	0	(8)	0	0	(8)	0	1,505	1,497	0	0	0
7134981	GLENWOOD	IL		10/26/2022		141,836	0	(17)	0	0	(17)	0	2,552	2,535	0	0	0
7134983	DOVER	NJ		10/26/2022		254,725	0	(22)	0	0	(22)	0	2,797	2,775	0	0	0
7134984	PETERSBURG	VA		10/26/2022		102,417	0	(10)	0	0	(10)	0	1,183	1,173	0	0	0
7134987	GAINESVILLE	FL		10/26/2022		100,673	0	(11)	0	0	(11)	0	1,104	1,093	0	0	0
7134988	COLUMBUS	OH		10/26/2022		121,625	0	(13)	0	0	(13)	0	1,274	1,262	0	0	0
7134989	ELYRIA	OH		10/26/2022		97,585	0	(10)	0	0	(10)	0	1,000	990	0	0	0
7134993	TRENTON	NJ		10/26/2022		164,833	0	(20)	0	0	(20)	0	1,724	1,704	0	0	0
7134994	OAK RIDGE	TN		10/26/2022		240,967	0	(30)	0	0	(30)	0	2,520	2,490	0	0	0
7134995	OAK RIDGE	TN		10/26/2022		240,967	0	(30)	0	0	(30)	0	2,520	2,490	0	0	0
7134998	PETERSBURG	VA		10/26/2022		91,491	0	(14)	0	0	(14)	0	863	849	0	0	0
7134999	INDIANAPOLIS	IN		10/26/2022		105,876	0	(17)	0	0	(17)	0	983	966	0	0	0
7135000	KANSAS CITY	MO		10/26/2022		80,276	0	(12)	0	0	(12)	0	696	684	0	0	0
7135001	PROCTORVILLE	OH		10/26/2022		137,069	0	(22)	0	0	(22)	0	1,273	1,251	0	0	0
7135003	SANFORD	NC		10/26/2022		206,846	0	(32)	0	0	(32)	0	1,835	1,803	0	0	0
7135004	WILMINGTON	DE		10/26/2022		117,688	0	(18)	0	0	(18)	0	1,044	1,026	0	0	0
7135005	INDIANAPOLIS	IN		10/26/2022		81,989	0	(13)	0	0	(13)	0	744	731	0	0	0
7135006	CHARLOTTE	NC		10/26/2022		241,548	0	(42)	0	0	(42)	0	2,401	2,359	0	0	0
7135010	HEMET	CA		11/23/2022		433,918	0	4	0	0	4	0	5,348	5,352	0	0	0
7135011	PORT ST LUCIE	FL		12/01/2022		529,542	0	30	0	0	30	0	6,403	6,432	0	0	0
7135014	PLYMOUTH	MN		11/15/2022		779,851	0	33	0	0	33	0	22,149	22,182	0	0	0
7135015	HARTFORD	CT		11/08/2022		224,814	0	(17)	0	0	(17)	0	2,060	2,044	0	0	0
7135018	BAKERSFIELD	CA		11/09/2022		167,178	0	(26)	0	0	(26)	0	1,656	1,630	0	0	0
7135019	BUCKEYE	AZ		11/08/2022		480,406	0	(18)	0	0	(18)	0	5,541	5,524	0	0	0
7135020	MILTON	WA		11/14/2022		794,350	0	(83)	0	0	(83)	0	7,539	7,456	0	0	0
7135023	ORANGEBURG	NY		11/10/2022		1,128,330	0	(59)	0	0	(59)	0	14,050	13,991	0	0	0
7135024	MONROE	NC		12/01/2022		352,191	0	(5)	0	0	(5)	0	4,216	4,211	0	0	0
7135027	WINTER GARDEN	FL		12/29/2022		484,457	0	(35)	0	0	(35)	0	5,351	5,316	0	0	0
7135033	PENSACOLA	FL		11/10/2022		320,291	0	(40)	0	0	(40)	0	2,513	2,473	0	0	0
7135034	MIAMI BEACH	FL		11/10/2022		669,702	0	(54)	0	0	(54)	0	6,458	6,404	0	0	0
7135035	RIO VISTA	CA		11/10/2022		461,766	0	(31)	0	0	(31)	0	4,044	4,013	0	0	0
7135036	MOOREVILLE	MS		11/09/2022		156,842	0	(34)	0	0	(34)	0	3,538	3,504	0	0	0
7135037	DEBARY	FL		11/21/2022		184,141	0	(6)	0	0	(6)	0	2,225	2,219	0	0	0
7135039	LIVERMORE	CA		11/07/2022		1,517,780	0	(223)	0	0	(223)	0	84,958	84,735	0	0	0
7135041	DIX HILLS	NY		11/18/2022		747,885	0	(146)	0	0	(146)	0	22,293	22,148	0	0	0
7135043	SAN FRANCISCO	CA		01/20/2023		697,081	0	(29)	0	0	(29)	0	7,923	7,894	0	0	0
7135044	MAMMOTH LAKES	CA		11/16/2022		225,471	0	(28)	0	0	(28)	0	6,141	6,113	0	0	0
7135046	MESA	AZ		11/28/2022		332,286	0	(23)	0	0	(23)	0	2,433	2,410	0	0	0
7135047	CANTON	MI		11/14/2022		103,011	0	(6)	0	0	(6)	0	1,101	1,095	0	0	0
7135049	ENCINO	CA		11/10/2022		476,189	0	(44)	0	0	(44)	0	9,133	9,089	0	0	0
7135050	ORO VALLEY	AZ		01/03/2023		584,339	0	(54)	0	0	(54)	0	6,744	6,690	0	0	0
7135051	ST JOHNS	FL		01/05/2023		243,337	0	(15)	0	0	(15)	0	2,566	2,550	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135055	PLEASANTVILLE	NY		11/30/2022		724,162	0	(54)	0	0	(54)	0	7,710	7,656	0	0	0
7135057	WESTCHESTER	IL		11/09/2022		333,271	0	(39)	0	0	(39)	0	2,619	2,580	0	0	0
7135062	MARANA	AZ		11/17/2022		443,024	0	(236)	0	0	(236)	0	15,787	15,551	0	0	0
7135065	PANAMA CITY BEACH	FL		11/22/2022		246,658	0	68	0	0	68	0	11,234	11,302	0	0	0
7135066	NORTH MIAMI	FL		11/15/2022		713,720	0	(29)	0	0	(29)	0	10,341	10,312	0	0	0
7135068	MESA	AZ		11/14/2022		310,951	0	2	0	0	2	0	4,260	4,262	0	0	0
7135069	MOUNT VERNON	NY		12/12/2022		612,269	0	0	0	0	0	0	10,268	10,268	0	0	0
7135070	MANCHESTER	ME		11/30/2022		1,210,801	0	1	0	0	1	0	14,228	14,228	0	0	0
7135072	CHATTANOOGA	TN		11/16/2022		158,759	0	(11)	0	0	(11)	0	1,734	1,723	0	0	0
7135075	LAKE WORTH	FL		11/14/2022		275,473	0	(26)	0	0	(26)	0	17,913	17,887	0	0	0
7135076	PITTSBURGH	PA		01/19/2023		91,752	0	(8)	0	0	(8)	0	754	745	0	0	0
7135077	RYE BROOK	NY		11/16/2022		533,599	0	(23)	0	0	(23)	0	8,147	8,124	0	0	0
7135079	PITTSBURGH	PA		12/09/2022		145,782	0	0	0	0	0	0	1,989	1,989	0	0	0
7135087	DALLAS	TX		10/24/2022		220,278	0	(15)	0	0	(15)	0	2,449	2,433	0	0	0
7135089	KANSAS CITY	KS		10/24/2022		156,444	0	(17)	0	0	(17)	0	1,790	1,773	0	0	0
7135090	CHICAGO	IL		10/24/2022		138,361	0	(16)	0	0	(16)	0	1,489	1,474	0	0	0
7135091	DAYTON	OH		10/24/2022		116,603	0	22	0	0	22	0	1,619	1,641	0	0	0
7135092	DAYTON	OH		10/24/2022		116,603	0	22	0	0	22	0	1,619	1,641	0	0	0
7135095	RICHMOND	VA		10/24/2022		195,126	0	29	0	0	29	0	2,701	2,730	0	0	0
7135097	ROCKY MOUNT	NC		10/24/2022		106,164	0	5	0	0	5	0	1,299	1,305	0	0	0
7135098	CLEVELAND	OH		10/24/2022		87,895	0	2	0	0	2	0	2,049	2,051	0	0	0
7135099	BALTIMORE	MD		10/24/2022		80,522	0	(25)	0	0	(25)	0	1,783	1,758	0	0	0
7135100	BALTIMORE	MD		10/24/2022		111,451	0	(4)	0	0	(4)	0	1,311	1,307	0	0	0
7135101	RICHMOND	VA		10/24/2022		218,093	0	(26)	0	0	(26)	0	2,342	2,316	0	0	0
7135102	JACKSONVILLE	FL		10/24/2022		232,680	0	(28)	0	0	(28)	0	2,418	2,389	0	0	0
7135103	FLOSSMOOR	IL		10/24/2022		136,921	0	23	0	0	23	0	1,898	1,921	0	0	0
7135104	TRENTON	NJ		10/24/2022		98,081	0	(6)	0	0	(6)	0	1,101	1,095	0	0	0
7135105	PITTSBURGH	PA		10/24/2022		129,917	0	(3)	0	0	(3)	0	1,457	1,453	0	0	0
7135106	BALTIMORE	MD		10/24/2022		120,308	0	(4)	0	0	(4)	0	1,415	1,411	0	0	0
7135107	TOLEDO	OH		10/24/2022		111,930	0	(12)	0	0	(12)	0	1,209	1,197	0	0	0
7135108	ABILENE	TX		10/24/2022		88,829	0	11	0	0	11	0	1,180	1,191	0	0	0
7135111	PHILADELPHIA	PA		10/24/2022		111,542	0	(7)	0	0	(7)	0	1,192	1,186	0	0	0
7135112	PHILADELPHIA	PA		10/24/2022		137,568	0	(8)	0	0	(8)	0	1,470	1,462	0	0	0
7135113	PHILADELPHIA	PA		10/24/2022		136,180	0	(8)	0	0	(8)	0	1,408	1,401	0	0	0
7135114	PHILADELPHIA	PA		10/24/2022		145,004	0	(9)	0	0	(9)	0	1,550	1,541	0	0	0
7135115	PHILADELPHIA	PA		10/24/2022		165,825	0	(10)	0	0	(10)	0	1,772	1,763	0	0	0
7135116	PHILADELPHIA	PA		10/24/2022		177,052	0	0	0	0	0	0	2,019	2,018	0	0	0
7135117	PHILADELPHIA	PA		10/24/2022		130,227	0	(7)	0	0	(7)	0	1,347	1,339	0	0	0
7135121	LITTLE ROCK	AR		10/24/2022		105,760	0	6	0	0	6	0	1,359	1,365	0	0	0
7135124	ST. LOUIS	MO		10/24/2022		177,161	0	13	0	0	13	0	2,439	2,452	0	0	0
7135125	PHILADELPHIA	PA		10/24/2022		167,660	0	1	0	0	1	0	2,185	2,186	0	0	0
7135126	BALTIMORE	MD		10/24/2022		104,792	0	10	0	0	10	0	1,378	1,388	0	0	0
7135127	PHILADELPHIA	PA		10/24/2022		211,414	0	2	0	0	2	0	2,508	2,511	0	0	0
7135129	EVERETT	MA		10/24/2022		267,920	0	24	0	0	24	0	3,554	3,578	0	0	0
7135132	PHILADELPHIA	PA		10/24/2022		224,514	0	(4)	0	0	(4)	0	2,836	2,832	0	0	0
7135135	PHILADELPHIA	PA		10/24/2022		101,284	0	0	0	0	0	0	951	951	0	0	0
7135137	GLEN HEAD	NY		11/08/2022		1,978,900	0	(180)	0	0	(180)	0	25,016	24,836	0	0	0
7135138	AUSTIN	TX		11/10/2022		1,969,761	0	(148)	0	0	(148)	0	22,300	22,152	0	0	0
7135141	PALOS VERDES ESTATES	CA		11/14/2022		1,077,347	0	71	0	0	71	0	71,214	71,285	0	0	0
7135142	SAN DIEGO	CA		01/13/2023		1,435,839	0	235	0	0	235	0	21,358	21,593	0	0	0
7135144	REDONDO BEACH	CA		11/17/2022		1,308,519	0	67	0	0	67	0	19,265	19,331	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7135146	ROCKLEDGE	FL		11/14/2022		1,174,826	0	(78)	0	0	(78)	0	14,542	14,464	0	0	0
7135147	CLIFFSIDE PARK	NJ		11/10/2022		1,177,837	0	(97)	0	0	(97)	0	13,626	13,529	0	0	0
7135149	STUDIO CITY	CA		11/14/2022		1,076,344	0	120	0	0	120	0	13,524	13,645	0	0	0
7135150	ORANGEVALE	CA		11/10/2022		1,067,333	0	7	0	0	7	0	14,191	14,198	0	0	0
7135152	FARMINGTON	UT		01/23/2023		1,046,434	0	0	0	0	0	0	15,354	15,354	0	0	0
7135153	SAN RAFAEL	CA		11/15/2022		1,045,839	0	24	0	0	24	0	14,095	14,119	0	0	0
7135154	PARAMUS	NJ		11/07/2022		1,029,175	0	(236)	0	0	(236)	0	41,044	40,808	0	0	0
7135155	BOCA RATON	FL		11/16/2022		1,057,385	0	(90)	0	0	(90)	0	11,960	11,870	0	0	0
7135156	DOYLESTOWN	PA		11/29/2022		1,009,894	0	67	0	0	67	0	16,485	16,552	0	0	0
7135157	MASSAPEQUA PARK	NY		11/14/2022		945,582	0	44	0	0	44	0	9,220	9,264	0	0	0
7135160	CYPRESS	TX		11/18/2022		866,000	0	178	0	0	178	0	11,668	11,846	0	0	0
7135162	DALLAS	TX		11/14/2022		877,546	0	(107)	0	0	(107)	0	16,013	15,906	0	0	0
7135164	DALLAS	TX		11/09/2022		805,433	0	31	0	0	31	0	9,991	10,021	0	0	0
7135165	ORLANDO	FL		12/02/2022		739,630	0	(221)	0	0	(221)	0	49,117	48,896	0	0	0
7135168	SANTA CLARITA	CA		11/09/2022		763,970	0	(10)	0	0	(10)	0	9,395	9,385	0	0	0
7135169	NAPLES	FL		11/21/2022		747,130	0	28	0	0	28	0	10,989	11,016	0	0	0
7135170	SAN DIEGO	CA		12/23/2022		730,132	0	79	0	0	79	0	9,071	9,150	0	0	0
7135171	CHANDLER	AZ		12/22/2022		732,819	0	19	0	0	19	0	10,091	10,109	0	0	0
7135172	BRADENTON	FL		01/17/2023		654,322	0	189	0	0	189	0	13,233	13,423	0	0	0
7135173	WAKE FOREST	NC		11/14/2022		720,923	0	99	0	0	99	0	7,847	7,946	0	0	0
7135175	AVENTURA	FL		11/17/2022		713,471	0	97	0	0	97	0	10,331	10,429	0	0	0
7135176	CHINO	CA		11/14/2022		713,254	0	18	0	0	18	0	9,552	9,570	0	0	0
7135177	CLIFFSIDE PARK	NJ		12/20/2022		720,526	0	(13)	0	0	(13)	0	8,775	8,763	0	0	0
7135178	HOWARD BEACH	NY		11/16/2022		681,311	0	164	0	0	164	0	20,666	20,830	0	0	0
7135179	NEW CITY	NY		11/14/2022		697,257	0	(23)	0	0	(23)	0	8,481	8,458	0	0	0
7135180	PHOENIX	AZ		11/16/2022		669,741	0	58	0	0	58	0	6,834	6,892	0	0	0
7135183	ACWORTH	GA		11/17/2022		653,761	0	(33)	0	0	(33)	0	6,151	6,118	0	0	0
7135184	LAKE WORTH	FL		12/05/2022		643,039	0	(26)	0	0	(26)	0	5,241	5,216	0	0	0
7135186	FLOWER MOUND	TX		11/17/2022		632,169	0	(12)	0	0	(12)	0	7,371	7,359	0	0	0
7135191	LAKEWOOD RANCH	FL		11/17/2022		607,190	0	(9)	0	0	(9)	0	6,039	6,031	0	0	0
7135192	HUSON	MT		11/14/2022		595,917	0	26	0	0	26	0	8,217	8,242	0	0	0
7135193	EAST NORTHPORT	NY		11/15/2022		539,633	0	49	0	0	49	0	9,592	9,642	0	0	0
7135195	SOUTH LAKE TAHOE	CA		11/16/2022		546,996	0	(44)	0	0	(44)	0	6,140	6,096	0	0	0
7135196	HEWLETT	NY		11/04/2022		528,079	0	(10)	0	0	(10)	0	6,706	6,696	0	0	0
7135197	BUFORD	GA		11/07/2022		511,315	0	14	0	0	14	0	(8,406)	(8,392)	0	0	0
7135199	PILOT POINT	TX		11/16/2022		506,595	0	1	0	0	1	0	5,214	5,215	0	0	0
7135202	NORTH HAVEN	CT		12/02/2022		448,189	0	(60)	0	0	(60)	0	17,165	17,105	0	0	0
7135207	GREENWOOD	IN		11/08/2022		457,984	0	(66)	0	0	(66)	0	12,928	12,862	0	0	0
7135208	LONE JACK	MO		12/07/2022		450,466	0	47	0	0	47	0	6,940	6,987	0	0	0
7135209	LIBERTY TWP	OH		12/12/2022		468,429	0	(49)	0	0	(49)	0	3,927	3,879	0	0	0
7135210	CARTERET	NJ		11/16/2022		433,577	0	34	0	0	34	0	5,360	5,395	0	0	0
7135211	PONTE VEDRA	FL		11/14/2022		445,918	0	(41)	0	0	(41)	0	5,318	5,276	0	0	0
7135213	FAR ROCKAWAY	NY		11/14/2022		407,100	0	33	0	0	33	0	5,713	5,746	0	0	0
7135215	SHOREHAM	NY		11/14/2022		391,658	0	(92)	0	0	(92)	0	82,097	82,005	0	0	0
7135216	DELAND	FL		12/05/2022		411,237	0	(23)	0	0	(23)	0	4,561	4,537	0	0	0
7135217	DANBURY	CT		11/14/2022		409,764	0	(11)	0	0	(11)	0	4,327	4,316	0	0	0
7135219	DRACUT	MA		11/16/2022		390,899	0	44	0	0	44	0	18,217	18,260	0	0	0
7135221	STONYBROOK	NY		11/07/2022		390,755	0	12	0	0	12	0	5,269	5,281	0	0	0
7135222	SELAH	WA		11/03/2022		392,588	0	(11)	0	0	(11)	0	4,665	4,654	0	0	0
7135223	PATCHOGUE	NY		11/22/2022		391,434	0	(12)	0	0	(12)	0	5,275	5,263	0	0	0
7135225	JULIAN	CA		11/09/2022		361,368	0	10	0	0	10	0	5,580	5,591	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135226	ELMWOOD PARK	NJ		11/07/2022		370,384	0	(14)	0	0	(14)	0	3,907	3,893	0	0	0
7135227	BRANDON	FL		11/14/2022		363,563	0	8	0	0	8	0	4,091	4,099	0	0	0
7135229	AMORY	MS		11/08/2022		358,052	0	(28)	0	0	(28)	0	4,612	4,584	0	0	0
7135230	LAKE WORTH	FL		11/23/2022		361,400	0	0	0	0	0	0	6,251	6,251	0	0	0
7135232	MENDOTA HEIGHTS	MN		11/10/2022		348,493	0	26	0	0	26	0	4,785	4,811	0	0	0
7135233	GULFPORT	FL		12/06/2022		333,681	0	13	0	0	13	0	5,599	5,612	0	0	0
7135235	MARGATE	FL		11/14/2022		341,175	0	(4)	0	0	(4)	0	3,661	3,658	0	0	0
7135241	GRANTS PASS	OR		11/07/2022		303,630	0	19	0	0	19	0	3,849	3,868	0	0	0
7135242	DELRAY BEACH	FL		12/15/2022		307,594	0	(5)	0	0	(5)	0	3,414	3,409	0	0	0
7135243	AURORA	CO		11/03/2022		304,721	0	(40)	0	0	(40)	0	7,108	7,068	0	0	0
7135244	PLYMOUTH	MA		11/10/2022		296,899	0	37	0	0	37	0	4,650	4,687	0	0	0
7135245	PHILADELPHIA	PA		11/14/2022		297,821	0	24	0	0	24	0	3,486	3,509	0	0	0
7135246	TEXAS CITY	TX		11/03/2022		306,416	0	(23)	0	0	(23)	0	3,417	3,394	0	0	0
7135247	WEST BRIDGEWATER	MA		12/15/2022		294,338	0	22	0	0	22	0	4,344	4,366	0	0	0
7135248	COLUMBUS	OH		11/21/2022		292,290	0	36	0	0	36	0	3,567	3,603	0	0	0
7135249	STUART	FL		01/23/2023		277,005	0	73	0	0	73	0	11,310	11,383	0	0	0
7135250	FULSHEAR	TX		12/01/2022		107,756	0	(83)	0	0	(83)	0	16,183	16,100	0	0	0
7135253	WALKERSVILLE	MD		11/09/2022		268,332	0	(35)	0	0	(35)	0	18,764	18,729	0	0	0
7135256	MIAMI	FL		01/19/2023		270,968	0	(5)	0	0	(5)	0	3,016	3,010	0	0	0
7135257	PAOLI	PA		11/14/2022		267,021	0	(15)	0	0	(15)	0	3,029	3,014	0	0	0
7135258	TREASURE ISLAND	FL		11/14/2022		262,673	0	(21)	0	0	(21)	0	2,993	2,972	0	0	0
7135259	SEVEN HILLS	OH		11/04/2022		248,430	0	28	0	0	28	0	4,481	4,509	0	0	0
7135260	GREENSBORO	NC		11/14/2022		252,349	0	(9)	0	0	(9)	0	3,048	3,040	0	0	0
7135261	STATESVILLE	NC		12/01/2022		188,287	0	(520)	0	0	(520)	0	51,873	51,353	0	0	0
7135262	WINTER HAVEN	FL		12/21/2022		247,589	0	(15)	0	0	(15)	0	2,760	2,745	0	0	0
7135263	BOCA RATON	FL		11/14/2022		245,549	0	(9)	0	0	(9)	0	2,830	2,821	0	0	0
7135264	KATY	TX		11/15/2022		216,530	0	(10)	0	0	(10)	0	2,531	2,520	0	0	0
7135266	HOLLYWOOD	FL		11/10/2022		203,635	0	7	0	0	7	0	2,362	2,369	0	0	0
7135267	BOCA RATON	FL		11/14/2022		183,578	0	15	0	0	15	0	5,143	5,157	0	0	0
7135268	MIRAMAR	FL		12/09/2022		193,783	0	19	0	0	19	0	5,872	5,891	0	0	0
7135269	ROYAL PLM BEACH	FL		11/15/2022		124,812	0	35	0	0	35	0	15,386	15,422	0	0	0
7135270	NEW BRITAIN	CT		01/18/2023		193,738	0	(10)	0	0	(10)	0	2,102	2,092	0	0	0
7135272	ROSLYN	NY		11/15/2022		114,970	0	18	0	0	18	0	7,485	7,503	0	0	0
7135273	GENOA	IL		11/15/2022		187,549	0	(18)	0	0	(18)	0	1,951	1,933	0	0	0
7135275	ASHEBORO	NC		11/14/2022		171,276	0	(5)	0	0	(5)	0	2,141	2,136	0	0	0
7135276	TUCSON	AZ		11/14/2022		162,267	0	38	0	0	38	0	2,366	2,404	0	0	0
7135277	JACKSONVILLE	FL		11/30/2022		142,164	0	(12)	0	0	(12)	0	1,333	1,321	0	0	0
7135278	CIRCLEVILLE	OH		11/09/2022		113,509	0	8	0	0	8	0	1,633	1,641	0	0	0
7135281	JUPITER	FL		11/30/2022		547,457	0	(27)	0	0	(27)	0	6,696	6,669	0	0	0
7135282	CAVE CREEK	AZ		11/16/2022		432,439	0	71	0	0	71	0	6,378	6,449	0	0	0
7135290	AURORA	IL		11/01/2022		158,026	0	(19)	0	0	(19)	0	1,679	1,660	0	0	0
7135292	HAZEL CREST	IL		11/01/2022		87,212	0	(6)	0	0	(6)	0	897	891	0	0	0
7135294	PEARLAND	TX		11/01/2022		192,805	0	(13)	0	0	(13)	0	1,050	1,037	0	0	0
7135297	HAZELTON	PA		11/01/2022		204,442	0	(72)	0	0	(72)	0	3,897	3,825	0	0	0
7135298	HAZELTON	PA		11/01/2022		84,271	0	(4)	0	0	(4)	0	969	965	0	0	0
7135300	HARRISBURG	PA		11/01/2022		68,753	0	(2)	0	0	(2)	0	1,088	1,086	0	0	0
7135301	DALLAS	TX		11/01/2022		282,985	0	(14)	0	0	(14)	0	3,310	3,296	0	0	0
7135302	CALUMET CITY	IL		11/01/2022		79,279	0	(5)	0	0	(5)	0	810	805	0	0	0
7135305	LUBBOCK	TX		11/01/2022		81,570	0	(15)	0	0	(15)	0	792	777	0	0	0
7135306	WASHINGTON	MO		11/01/2022		136,245	0	(24)	0	0	(24)	0	1,264	1,240	0	0	0
7135307	WASHINGTON	MO		11/01/2022		130,122	0	(23)	0	0	(23)	0	1,207	1,184	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135308	WASHINGTON	MO		11/01/2022		141,603	0	(25)	0	0	(25)	0	1,313	1,289	0	0	0
7135312	UPPER DARBY	PA		11/01/2022		117,792	0	(6)	0	0	(6)	0	1,213	1,208	0	0	0
7135317	PHILADELPHIA	PA		11/01/2022		61,675	0	(3)	0	0	(3)	0	680	676	0	0	0
7135318	DAYTON	OH		11/01/2022		96,461	0	(4)	0	0	(4)	0	1,112	1,108	0	0	0
7135319	WASHINGTON	MO		11/01/2022		121,227	0	(23)	0	0	(23)	0	1,242	1,219	0	0	0
7135320	HOUSTON	TX		11/01/2022		139,763	0	(2)	0	0	(2)	0	1,676	1,674	0	0	0
7135321	NEWARK	NJ		11/01/2022		140,306	0	(17)	0	0	(17)	0	1,525	1,508	0	0	0
7135322	DETROIT	MI		11/01/2022		102,996	0	(17)	0	0	(17)	0	1,041	1,024	0	0	0
7135324	TOMS RIVER	NJ		11/01/2022		230,417	0	(16)	0	0	(16)	0	2,592	2,575	0	0	0
7135325	CHICAGO	IL		11/01/2022		77,969	0	(5)	0	0	(5)	0	877	872	0	0	0
7135326	CHICAGO	IL		11/01/2022		122,022	0	(6)	0	0	(6)	0	1,406	1,401	0	0	0
7135329	PHILADELPHIA	PA		11/01/2022		125,866	0	6	0	0	6	0	1,560	1,565	0	0	0
7135330	PHILADELPHIA	PA		11/01/2022		174,091	0	12	0	0	12	0	2,103	2,115	0	0	0
7135331	MOUNT HOLLY	NJ		11/01/2022		93,014	0	(1)	0	0	(1)	0	1,201	1,200	0	0	0
7135332	DALLAS	TX		11/01/2022		266,610	0	(23)	0	0	(23)	0	2,973	2,951	0	0	0
7135333	JACKSONVILLE	FL		11/01/2022		121,350	0	(5)	0	0	(5)	0	1,421	1,415	0	0	0
7135334	MARKHAM	IL		11/01/2022		138,947	0	(13)	0	0	(13)	0	1,525	1,512	0	0	0
7135335	BRICK	NJ		11/01/2022		202,337	0	(3)	0	0	(3)	0	2,428	2,425	0	0	0
7135336	MARKHAM	IL		11/01/2022		132,971	0	(12)	0	0	(12)	0	1,459	1,447	0	0	0
7135337	GAINESVILLE	FL		11/01/2022		130,221	0	(7)	0	0	(7)	0	1,683	1,677	0	0	0
7135338	GREEN COVE SPRINGS	FL		11/01/2022		149,006	0	(11)	0	0	(11)	0	1,663	1,651	0	0	0
7135341	SOUTH CHESTERFIELD	VA		11/01/2022		181,207	0	(7)	0	0	(7)	0	2,306	2,299	0	0	0
7135343	JACKSONVILLE	FL		11/01/2022		109,764	0	(3)	0	0	(3)	0	1,316	1,313	0	0	0
7135344	JACKSONVILLE	FL		11/01/2022		105,344	0	(3)	0	0	(3)	0	1,263	1,260	0	0	0
7135345	INDIANAPOLIS	IN		11/01/2022		208,391	0	(8)	0	0	(8)	0	2,441	2,433	0	0	0
7135347	LONG BRANCH	NJ		11/01/2022		625,047	0	(61)	0	0	(61)	0	6,962	6,901	0	0	0
7135348	JACKSONVILLE	FL		11/01/2022		90,577	0	(12)	0	0	(12)	0	940	928	0	0	0
7135349	JACKSONVILLE	FL		11/01/2022		93,596	0	(12)	0	0	(12)	0	971	959	0	0	0
7135350	MIDLAND	MI		11/01/2022		147,516	0	(8)	0	0	(8)	0	1,687	1,679	0	0	0
7135351	UNION	SC		11/01/2022		89,020	0	(6)	0	0	(6)	0	994	988	0	0	0
7135352	FORT PIERCE	FL		11/01/2022		177,785	0	(10)	0	0	(10)	0	2,079	2,070	0	0	0
7135353	FORT PIERCE	FL		11/01/2022		158,371	0	(10)	0	0	(10)	0	1,810	1,800	0	0	0
7135354	PHILADELPHIA	PA		11/01/2022		188,345	0	2	0	0	2	0	2,167	2,169	0	0	0
7135359	COLUMBUS	OH		10/28/2022		244,486	0	52	0	0	52	0	3,276	3,328	0	0	0
7135360	COLUMBUS	OH		10/28/2022		244,733	0	50	0	0	50	0	3,278	3,328	0	0	0
7135361	WORCESTER	MA		10/28/2022		378,093	0	80	0	0	80	0	5,258	5,337	0	0	0
7135363	DAYTON	OH		10/28/2022		140,886	0	23	0	0	23	0	1,837	1,860	0	0	0
7135364	MILWAUKEE	WI		10/28/2022		73,030	0	12	0	0	12	0	965	976	0	0	0
7135365	LIBERTY	MO		10/28/2022		116,873	0	19	0	0	19	0	1,536	1,555	0	0	0
7135366	PHILADELPHIA	PA		10/28/2022		249,276	0	29	0	0	29	0	2,851	2,880	0	0	0
7135368	COLUMBUS	OH		10/28/2022		119,180	0	11	0	0	11	0	1,471	1,481	0	0	0
7135369	TAMPA	FL		10/28/2022		164,587	0	16	0	0	16	0	2,154	2,169	0	0	0
7135371	SENECA	SC		10/28/2022		120,448	0	10	0	0	10	0	1,558	1,568	0	0	0
7135374	PHILADELPHIA	PA		10/28/2022		240,745	0	13	0	0	13	0	2,756	2,769	0	0	0
7135378	VIRGINIA BEACH	VA		10/28/2022		195,861	0	9	0	0	9	0	2,400	2,408	0	0	0
7135380	BROWNS MILLS	NJ		10/28/2022		175,004	0	6	0	0	6	0	2,074	2,081	0	0	0
7135381	ORLANDO	FL		10/28/2022		199,349	0	7	0	0	7	0	2,396	2,403	0	0	0
7135382	NEW HAVEN	CT		10/28/2022		130,312	0	5	0	0	5	0	1,543	1,547	0	0	0
7135383	FRANKLIN	VA		10/28/2022		120,447	0	4	0	0	4	0	1,412	1,416	0	0	0
7135384	SOUTH ELGIN	IL		10/28/2022		161,979	0	5	0	0	5	0	1,934	1,939	0	0	0
7135389	PHILADELPHIA	PA		10/28/2022		245,764	0	3	0	0	3	0	2,653	2,656	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135390	KANSAS CITY	KS		10/28/2022		127,851	0	1	0	0	1	0	1,502	1,503	0	0	0
7135391	ORLANDO	FL		10/28/2022		176,605	0	2	0	0	2	0	2,059	2,060	0	0	0
7135392	SANFORD	FL		10/28/2022		159,738	0	2	0	0	2	0	1,862	1,864	0	0	0
7135393	SANFORD	FL		10/28/2022		177,742	0	2	0	0	2	0	2,072	2,074	0	0	0
7135395	ORLANDO	FL		10/28/2022		180,987	0	2	0	0	2	0	2,110	2,112	0	0	0
7135396	PHILADELPHIA	PA		10/28/2022		99,739	0	1	0	0	1	0	1,135	1,136	0	0	0
7135397	KANSAS CITY	MO		10/28/2022		150,152	0	0	0	0	0	0	1,758	1,758	0	0	0
7135398	FAYETTEVILLE	NC		10/28/2022		80,426	0	0	0	0	0	0	935	935	0	0	0
7135399	ROCK HILL	SC		10/28/2022		130,136	0	0	0	0	0	0	1,516	1,516	0	0	0
7135400	PHILADELPHIA	PA		10/28/2022		108,156	0	0	0	0	0	0	1,194	1,194	0	0	0
7135401	COLUMBUS	OH		10/28/2022		126,904	0	(1)	0	0	(1)	0	1,467	1,466	0	0	0
7135402	COLUMBUS	OH		10/28/2022		134,450	0	(1)	0	0	(1)	0	1,554	1,553	0	0	0
7135405	COLUMBUS	OH		10/28/2022		170,308	0	(2)	0	0	(2)	0	1,941	1,940	0	0	0
7135406	CICERO	IN		10/28/2022		133,419	0	(2)	0	0	(2)	0	1,535	1,533	0	0	0
7135407	PHILADELPHIA	PA		10/28/2022		162,320	0	(2)	0	0	(2)	0	1,752	1,750	0	0	0
7135409	SAN DIEGO	CA		10/28/2022		320,478	0	(7)	0	0	(7)	0	4,299	4,292	0	0	0
7135412	ST. LOUIS	MO		10/28/2022		279,631	0	(7)	0	0	(7)	0	3,093	3,086	0	0	0
7135413	LORAIN	OH		10/28/2022		85,994	0	(3)	0	0	(3)	0	974	971	0	0	0
7135414	BALTIMORE	MD		10/28/2022		134,012	0	(5)	0	0	(5)	0	1,515	1,510	0	0	0
7135417	PHILADELPHIA	PA		10/28/2022		170,493	0	(8)	0	0	(8)	0	1,765	1,757	0	0	0
7135418	CLEVELAND	OH		10/28/2022		90,690	0	(5)	0	0	(5)	0	965	960	0	0	0
7135419	TAMPA	FL		10/28/2022		311,908	0	(19)	0	0	(19)	0	3,303	3,285	0	0	0
7135420	BALTIMORE	MD		10/28/2022		452,283	0	(31)	0	0	(31)	0	4,786	4,755	0	0	0
7135421	SYRACUSE	NY		10/28/2022		96,090	0	(10)	0	0	(10)	0	995	985	0	0	0
7135423	WINSLOW	ME		10/28/2022		136,521	0	(15)	0	0	(15)	0	1,366	1,351	0	0	0
7135424	CLEVELAND	OH		10/28/2022		126,262	0	(16)	0	0	(16)	0	1,273	1,256	0	0	0
7135426	PENSACOLA	FL		11/07/2022		225,867	0	7	0	0	7	0	2,345	2,353	0	0	0
7135427	PASADENA	MD		11/07/2022		253,839	0	5	0	0	5	0	2,735	2,740	0	0	0
7135438	CLEVELAND	OH		11/02/2022		129,599	0	(23)	0	0	(23)	0	1,378	1,355	0	0	0
7135441	BALTIMORE	MD		11/02/2022		151,696	0	(17)	0	0	(17)	0	1,769	1,752	0	0	0
7135442	PHILADELPHIA	PA		11/02/2022		107,882	0	(6)	0	0	(6)	0	1,341	1,335	0	0	0
7135443	DARBY	PA		11/02/2022		118,719	0	(5)	0	0	(5)	0	1,257	1,252	0	0	0
7135444	CHESAPEAKE	VA		11/02/2022		188,336	0	(24)	0	0	(24)	0	2,981	2,957	0	0	0
7135446	PHILADELPHIA	PA		11/02/2022		253,861	0	16	0	0	16	0	3,247	3,263	0	0	0
7135447	DELANCO	NJ		11/02/2022		184,302	0	(24)	0	0	(24)	0	2,067	2,044	0	0	0
7135448	MARY ESTHER	FL		11/02/2022		245,001	0	(12)	0	0	(12)	0	2,972	2,960	0	0	0
7135449	LAS CRUCES	NM		11/02/2022		85,428	0	(78)	0	0	(78)	0	3,555	3,477	0	0	0
7135450	ST. PETERSBURG	FL		11/02/2022		269,935	0	(23)	0	0	(23)	0	3,506	3,483	0	0	0
7135451	HENRICO	VA		11/02/2022		154,636	0	(19)	0	0	(19)	0	1,733	1,714	0	0	0
7135452	CINCINNATI	OH		11/02/2022		222,396	0	(36)	0	0	(36)	0	2,314	2,278	0	0	0
7135453	MINNEAPOLIS	MN		11/02/2022		236,752	0	(14)	0	0	(14)	0	2,967	2,953	0	0	0
7135454	MOCKSVILLE	NC		11/02/2022		164,481	0	(21)	0	0	(21)	0	1,839	1,818	0	0	0
7135455	DUNDALK	MD		11/02/2022		168,424	0	(22)	0	0	(22)	0	1,852	1,831	0	0	0
7135456	BARTLESVILLE	OK		11/02/2022		199,700	0	9	0	0	9	0	2,568	2,577	0	0	0
7135457	ATLANTA	GA		11/02/2022		114,768	0	(10)	0	0	(10)	0	1,337	1,327	0	0	0
7135459	SAN ANTONIO	TX		11/02/2022		114,166	0	19	0	0	19	0	1,656	1,675	0	0	0
7135460	MIDDLE RIVER	MD		11/02/2022		137,154	0	(11)	0	0	(11)	0	1,526	1,514	0	0	0
7135461	PERRY HALL	MD		11/02/2022		254,163	0	(26)	0	0	(26)	0	2,853	2,826	0	0	0
7135463	CLEVELAND	OH		11/02/2022		70,075	0	(33)	0	0	(33)	0	3,830	3,798	0	0	0
7135480	TRENTON	NJ		11/08/2022		103,938	0	(6)	0	0	(6)	0	1,152	1,146	0	0	0
7135481	TRENTON	NJ		11/08/2022		143,339	0	(1)	0	0	(1)	0	1,639	1,638	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135482	PHILADELPHIA	PA		11/08/2022		88,062	0	25	0	0	25	0	1,231	1,256	0	0	0
7135486	ALLIANCE	OH		11/08/2022		72,648	0	16	0	0	16	0	1,011	1,027	0	0	0
7135488	COLUMBIA	SC		11/08/2022		122,581	0	25	0	0	25	0	1,704	1,729	0	0	0
7135489	CLEVELAND	OH		11/08/2022		85,528	0	(6)	0	0	(6)	0	931	925	0	0	0
7135490	VIRGINIA BEACH	VA		11/08/2022		200,789	0	47	0	0	47	0	2,797	2,844	0	0	0
7135491	SOMERS	CT		11/08/2022		222,224	0	(24)	0	0	(24)	0	2,371	2,347	0	0	0
7135494	OLATHE	KS		11/08/2022		161,742	0	(3)	0	0	(3)	0	1,884	1,882	0	0	0
7135495	SYRACUSE	NY		11/08/2022		125,088	0	(1)	0	0	(1)	0	1,423	1,422	0	0	0
7135496	KANSAS CITY	MO		11/08/2022		109,658	0	2	0	0	2	0	1,312	1,314	0	0	0
7135497	ALLIANCE	OH		11/08/2022		88,671	0	(4)	0	0	(4)	0	984	980	0	0	0
7135498	JACKSONVILLE	FL		11/08/2022		165,844	0	23	0	0	23	0	2,194	2,217	0	0	0
7135499	BARRINGTON	IL		11/08/2022		192,865	0	9	0	0	9	0	2,367	2,375	0	0	0
7135500	ROCHESTER	NY		11/08/2022		100,607	0	(11)	0	0	(11)	0	1,030	1,019	0	0	0
7135501	CLEVELAND	TX		11/08/2022		142,412	0	(7)	0	0	(7)	0	1,572	1,565	0	0	0
7135502	LITTLE FALLS	NY		11/08/2022		111,322	0	12	0	0	12	0	1,404	1,416	0	0	0
7135504	WILLINGBORO	NJ		11/08/2022		243,775	0	(11)	0	0	(11)	0	2,716	2,705	0	0	0
7135507	MOUNT VERNON	NY		11/08/2022		417,672	0	(5)	0	0	(5)	0	4,806	4,801	0	0	0
7135509	BRONX	NY		11/08/2022		844,701	0	(29)	0	0	(29)	0	9,687	9,658	0	0	0
7135510	DALLAS	TX		11/08/2022		346,202	0	17	0	0	17	0	4,244	4,261	0	0	0
7135511	BALTIMORE	MD		11/08/2022		154,933	0	(12)	0	0	(12)	0	1,698	1,686	0	0	0
7135512	DETROIT	MI		11/08/2022		79,998	0	(6)	0	0	(6)	0	892	886	0	0	0
7135514	SOUTH EUCLID	OH		11/08/2022		94,024	0	(1)	0	0	(1)	0	1,115	1,114	0	0	0
7135515	PHILADELPHIA	PA		11/08/2022		164,472	0	0	0	0	0	0	2,958	2,958	0	0	0
7135516	MOUNT CLEMENS	MI		11/08/2022		82,172	0	(7)	0	0	(7)	0	895	888	0	0	0
7135517	PHILADELPHIA	PA		11/08/2022		141,534	0	36	0	0	36	0	1,979	2,015	0	0	0
7135519	GARY	IN		11/08/2022		83,058	0	(5)	0	0	(5)	0	931	926	0	0	0
7135520	NORFOLK	VA		11/08/2022		221,552	0	(5)	0	0	(5)	0	4,663	4,658	0	0	0
7135521	SAINT LOUIS	MO		11/08/2022		285,681	0	(15)	0	0	(15)	0	3,181	3,165	0	0	0
7135523	RIVERDALE	MD		11/08/2022		181,961	0	0	0	0	0	0	2,171	2,171	0	0	0
7135524	HAGERSTOWN	MD		11/08/2022		86,958	0	(4)	0	0	(4)	0	943	940	0	0	0
7135525	MILLVILLE	NJ		11/08/2022		143,705	0	(5)	0	0	(5)	0	1,988	1,983	0	0	0
7135530	ROUND LAKE PARK	IL		11/08/2022		139,819	0	19	0	0	19	0	1,821	1,840	0	0	0
7135531	VICTORIA	TX		11/08/2022		102,942	0	(1)	0	0	(1)	0	1,198	1,197	0	0	0
7135532	WEST HAVEN	CT		11/08/2022		211,961	0	50	0	0	50	0	2,953	3,002	0	0	0
7135533	NEW HAVEN	CT		11/08/2022		158,971	0	37	0	0	37	0	2,214	2,252	0	0	0
7135534	BALTIMORE	MD		11/08/2022		170,822	0	27	0	0	27	0	2,354	2,381	0	0	0
7135535	PETERSBURG	VA		11/08/2022		105,886	0	(7)	0	0	(7)	0	1,167	1,160	0	0	0
7135537	DECATUR	AL		11/08/2022		106,169	0	0	0	0	0	0	101	101	0	0	0
7135538	KNOXVILLE	TN		11/08/2022		114,468	0	8	0	0	8	0	1,400	1,408	0	0	0
7135539	KNOXVILLE	TN		11/08/2022		114,468	0	8	0	0	8	0	1,400	1,408	0	0	0
7135540	KNOXVILLE	TN		11/08/2022		114,468	0	8	0	0	8	0	1,400	1,408	0	0	0
7135541	PANAMA CITY	FL		11/08/2022		295,985	0	(11)	0	0	(11)	0	3,257	3,246	0	0	0
7135543	WILLINGBORO	NJ		11/08/2022		197,064	0	26	0	0	26	0	2,508	2,534	0	0	0
7135544	PHILADELPHIA	PA		11/08/2022		139,322	0	14	0	0	14	0	1,731	1,745	0	0	0
7135547	TOPEKA	KS		11/08/2022		220,502	0	(32)	0	0	(32)	0	2,166	2,133	0	0	0
7135548	TOPEKA	KS		11/08/2022		220,502	0	(32)	0	0	(32)	0	2,166	2,133	0	0	0
7135549	CRANSTON	RI		11/08/2022		458,673	0	(49)	0	0	(49)	0	4,672	4,623	0	0	0
7135551	FRISCO	TX		11/08/2022		190,616	0	1	0	0	1	0	2,285	2,286	0	0	0
7135553	WESTLAND	MI		11/08/2022		106,331	0	(1)	0	0	(1)	0	1,247	1,247	0	0	0
7135554	HURON	OH		11/08/2022		125,022	0	20	0	0	20	0	1,696	1,716	0	0	0
7135555	RAYTOWN	MO		11/08/2022		103,259	0	(3)	0	0	(3)	0	1,143	1,140	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135565	BAKERSFIELD	CA		11/22/2022		115,387	0	37	0	0	37	0	1,697	1,734	0	0	0
7135567	PHILADELPHIA	PA		11/22/2022		93,453	0	39	0	0	39	0	1,777	1,817	0	0	0
7135571	HOMEWOOD	IL		11/22/2022		158,863	0	41	0	0	41	0	2,230	2,271	0	0	0
7135572	MERRILLVILLE	IN		11/22/2022		83,860	0	21	0	0	21	0	1,176	1,197	0	0	0
7135574	NORTH MIAMI BEACH	FL		11/22/2022		303,957	0	66	0	0	66	0	4,053	4,119	0	0	0
7135575	LUBBOCK	TX		11/22/2022		170,915	0	38	0	0	38	0	2,394	2,432	0	0	0
7135576	CINCINNATI	OH		11/22/2022		110,712	0	22	0	0	22	0	1,548	1,569	0	0	0
7135577	CARPENTERSVILLE	IL		11/22/2022		106,642	0	22	0	0	22	0	1,573	1,595	0	0	0
7135578	CHICAGO	IL		11/22/2022		177,968	0	31	0	0	31	0	2,281	2,312	0	0	0
7135579	PARKLAND	WA		11/22/2022		331,520	0	63	0	0	63	0	4,632	4,694	0	0	0
7135580	ROSEVILLE	MI		11/22/2022		116,104	0	37	0	0	37	0	2,807	2,844	0	0	0
7135582	NEW BRUNSWICK	NJ		11/22/2022		246,915	0	44	0	0	44	0	3,425	3,469	0	0	0
7135584	LAKE CITY	FL		11/22/2022		110,011	0	17	0	0	17	0	1,597	1,614	0	0	0
7135585	ADDISON	IL		11/22/2022		89,340	0	13	0	0	13	0	5,516	5,529	0	0	0
7135586	CINCINNATI	OH		11/22/2022		139,131	0	21	0	0	21	0	1,857	1,878	0	0	0
7135587	BALTIMORE	MD		11/22/2022		138,458	0	17	0	0	17	0	1,806	1,823	0	0	0
7135588	PHILADELPHIA	PA		11/22/2022		83,322	0	10	0	0	10	0	1,040	1,050	0	0	0
7135589	SEWELL	NJ		11/22/2022		132,818	0	21	0	0	21	0	1,974	1,995	0	0	0
7135590	SENECA	SC		11/22/2022		106,598	0	11	0	0	11	0	1,321	1,332	0	0	0
7135591	PEMBROKE PINES	FL		11/22/2022		165,886	0	19	0	0	19	0	2,147	2,166	0	0	0
7135592	KNOXVILLE	TN		11/22/2022		114,810	0	13	0	0	13	0	1,546	1,559	0	0	0
7135593	FORT WORTH	TX		11/22/2022		167,943	0	18	0	0	18	0	2,221	2,239	0	0	0
7135594	COLLEGE STATION	TX		11/22/2022		203,749	0	21	0	0	21	0	2,579	2,600	0	0	0
7135595	VISALIA	CA		11/22/2022		236,296	0	24	0	0	24	0	3,032	3,056	0	0	0
7135596	REDFORD	MI		11/22/2022		153,849	0	15	0	0	15	0	1,947	1,962	0	0	0
7135597	JONESBORO	GA		11/22/2022		105,334	0	11	0	0	11	0	1,419	1,430	0	0	0
7135598	FORT PIERCE	FL		11/22/2022		328,533	0	29	0	0	29	0	4,091	4,119	0	0	0
7135599	FAYETTEVILLE	NC		11/22/2022		152,825	0	14	0	0	14	0	1,987	2,001	0	0	0
7135600	BREAUX BRIDGE	LA		11/22/2022		80,829	0	7	0	0	7	0	1,013	1,020	0	0	0
7135602	PHOENIX	AZ		11/22/2022		459,151	0	34	0	0	34	0	5,837	5,871	0	0	0
7135603	RICHMOND	VA		11/22/2022		125,375	0	9	0	0	9	0	1,683	1,692	0	0	0
7135604	MONTROSE	MI		11/22/2022		120,802	0	7	0	0	7	0	1,548	1,555	0	0	0
7135605	LANSING	IL		11/22/2022		132,325	0	7	0	0	7	0	1,632	1,638	0	0	0
7135607	BREAUX BRIDGE	LA		11/22/2022		85,393	0	3	0	0	3	0	1,021	1,024	0	0	0
7135608	BREAUX BRIDGE	LA		11/22/2022		85,393	0	3	0	0	3	0	1,021	1,024	0	0	0
7135609	BREAUX BRIDGE	LA		11/22/2022		85,393	0	3	0	0	3	0	1,021	1,024	0	0	0
7135610	BREAUX BRIDGE	LA		11/22/2022		85,587	0	3	0	0	3	0	1,023	1,026	0	0	0
7135611	BREAUX BRIDGE	LA		11/22/2022		85,393	0	3	0	0	3	0	1,021	1,024	0	0	0
7135612	BREAUX BRIDGE	LA		11/22/2022		85,296	0	3	0	0	3	0	1,019	1,023	0	0	0
7135613	BREAUX BRIDGE	LA		11/22/2022		83,452	0	3	0	0	3	0	997	1,001	0	0	0
7135614	BREAUX BRIDGE	LA		11/22/2022		84,422	0	3	0	0	3	0	1,009	1,012	0	0	0
7135615	BREAUX BRIDGE	LA		11/22/2022		85,393	0	3	0	0	3	0	1,021	1,024	0	0	0
7135617	ANTIOCH	TN		11/22/2022		219,184	0	4	0	0	4	0	2,282	2,286	0	0	0
7135619	PHILADELPHIA	PA		11/22/2022		115,428	0	2	0	0	2	0	1,318	1,320	0	0	0
7135620	MACON	GA		11/22/2022		138,633	0	2	0	0	2	0	1,704	1,706	0	0	0
7135621	PHILADELPHIA	PA		11/22/2022		324,306	0	3	0	0	3	0	3,926	3,929	0	0	0
7135622	OKLAHOMA CITY	OK		11/22/2022		113,525	0	1	0	0	1	0	1,454	1,455	0	0	0
7135623	LANSING	IL		11/22/2022		158,882	0	0	0	0	0	0	1,909	1,909	0	0	0
7135625	BROOKLYN	MD		11/22/2022		117,550	0	0	0	0	0	0	1,351	1,350	0	0	0
7135628	BROOKLYN PARK	MD		11/22/2022		173,139	0	(2)	0	0	(2)	0	1,901	1,899	0	0	0
7135629	FORT WORTH	TX		11/22/2022		235,363	0	(4)	0	0	(4)	0	2,761	2,758	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135630	BROCKTON	MA		11/22/2022		429,615	0	(7)	0	0	(7)	0	4,930	4,923	0	0	0
7135631	SANDSTON	VA		11/22/2022		161,955	0	(3)	0	0	(3)	0	1,871	1,868	0	0	0
7135632	BALTIMORE	MD		11/22/2022		127,976	0	(3)	0	0	(3)	0	1,488	1,486	0	0	0
7135633	CHICAGO	IL		11/22/2022		117,895	0	(2)	0	0	(2)	0	1,353	1,350	0	0	0
7135636	CHATTANOOGA	TN		11/22/2022		162,147	0	(4)	0	0	(4)	0	1,831	1,828	0	0	0
7135641	BRISTOL	VA		11/22/2022		136,829	0	(4)	0	0	(4)	0	1,580	1,576	0	0	0
7135643	ROEBLING	NJ		11/22/2022		134,003	0	(5)	0	0	(5)	0	1,479	1,474	0	0	0
7135644	ELKO	NV		11/22/2022		213,157	0	(7)	0	0	(7)	0	2,284	2,276	0	0	0
7135645	DETROIT	MI		11/22/2022		97,600	0	(5)	0	0	(5)	0	1,176	1,171	0	0	0
7135646	YORK	PA		11/22/2022		83,025	0	(3)	0	0	(3)	0	856	853	0	0	0
7135647	MARCUS HOOK	PA		11/22/2022		117,189	0	(4)	0	0	(4)	0	1,042	1,038	0	0	0
7135649	PHILADELPHIA	PA		11/22/2022		115,790	0	(5)	0	0	(5)	0	1,158	1,154	0	0	0
7135650	PHILADELPHIA	PA		11/22/2022		112,821	0	(4)	0	0	(4)	0	1,129	1,124	0	0	0
7135652	BALTIMORE	MD		11/22/2022		184,236	0	(8)	0	0	(8)	0	2,077	2,069	0	0	0
7135653	MIDDLETOWN	CT		11/22/2022		163,004	0	(7)	0	0	(7)	0	1,757	1,750	0	0	0
7135654	BALTIMORE	MD		11/22/2022		179,427	0	(8)	0	0	(8)	0	1,963	1,955	0	0	0
7135655	LEMONT	IL		11/22/2022		190,263	0	(9)	0	0	(9)	0	2,051	2,042	0	0	0
7135657	SPENCER	OK		11/22/2022		69,191	0	(4)	0	0	(4)	0	779	775	0	0	0
7135659	CINCINNATI	OH		11/22/2022		158,292	0	(9)	0	0	(9)	0	1,770	1,761	0	0	0
7135660	LAKE GENEVA	WI		11/22/2022		192,144	0	(11)	0	0	(11)	0	2,173	2,161	0	0	0
7135661	ATLANTA	GA		11/22/2022		191,014	0	(11)	0	0	(11)	0	2,042	2,031	0	0	0
7135664	BAY SHORE	NY		11/22/2022		334,936	0	(23)	0	0	(23)	0	3,658	3,636	0	0	0
7135665	LULA	GA		11/22/2022		133,974	0	(9)	0	0	(9)	0	1,463	1,454	0	0	0
7135666	LULA	GA		11/22/2022		135,959	0	(9)	0	0	(9)	0	1,485	1,476	0	0	0
7135667	CHICAGO	IL		11/22/2022		78,152	0	(5)	0	0	(5)	0	854	848	0	0	0
7135668	HAZEL CREST	IL		11/22/2022		156,512	0	(10)	0	0	(10)	0	1,634	1,624	0	0	0
7135670	LINDALE	TX		11/22/2022		423,406	0	(30)	0	0	(30)	0	4,573	4,543	0	0	0
7135671	CHICAGO	IL		11/22/2022		81,953	0	(6)	0	0	(6)	0	895	889	0	0	0
7135672	LIBERTY	NY		11/22/2022		104,115	0	(9)	0	0	(9)	0	1,287	1,278	0	0	0
7135673	MISSOURI CITY	TX		11/22/2022		76,029	0	(6)	0	0	(6)	0	830	824	0	0	0
7135674	LANSING	IL		11/22/2022		143,183	0	(11)	0	0	(11)	0	1,505	1,494	0	0	0
7135675	CHICAGO HEIGHTS	IL		11/22/2022		134,681	0	(21)	0	0	(21)	0	2,353	2,332	0	0	0
7135676	MEMPHIS	TN		11/22/2022		135,300	0	(12)	0	0	(12)	0	1,575	1,563	0	0	0
7135677	BELLEVILLE	IL		11/22/2022		291,142	0	(26)	0	0	(26)	0	3,196	3,170	0	0	0
7135678	INDIANAPOLIS	IN		11/22/2022		97,326	0	(8)	0	0	(8)	0	991	983	0	0	0
7135681	LAKE CITY	FL		11/22/2022		105,614	0	(58)	0	0	(58)	0	6,565	6,507	0	0	0
7135682	INDIANAPOLIS	IN		11/22/2022		108,886	0	(10)	0	0	(10)	0	1,695	1,685	0	0	0
7135683	DORCHESTER	MA		11/22/2022		749,942	0	(76)	0	0	(76)	0	7,838	7,763	0	0	0
7135686	CHICAGO	IL		11/22/2022		78,822	0	(8)	0	0	(8)	0	790	782	0	0	0
7135690	FLINT	MI		11/22/2022		95,411	0	(10)	0	0	(10)	0	948	939	0	0	0
7135691	BAY CITY	MI		11/22/2022		88,395	0	(9)	0	0	(9)	0	879	870	0	0	0
7135692	DETROIT	MI		11/22/2022		184,236	0	0	0	0	0	0	1,803	1,803	0	0	0
7135695	AURORA	IL		11/22/2022		158,272	0	(18)	0	0	(18)	0	1,654	1,637	0	0	0
7135699	HENDERSON	NV		11/22/2022		1,365,994	0	(155)	0	0	(155)	0	14,114	13,959	0	0	0
7135700	YORK	SC		11/22/2022		259,211	0	(30)	0	0	(30)	0	2,652	2,623	0	0	0
7135701	KANSAS CITY	MO		11/22/2022		150,111	0	(19)	0	0	(19)	0	1,613	1,593	0	0	0
7135704	BALTIMORE	MD		11/22/2022		103,503	0	(13)	0	0	(13)	0	1,050	1,036	0	0	0
7135705	SIERRA VISTA	AZ		11/22/2022		106,053	0	(15)	0	0	(15)	0	1,058	1,042	0	0	0
7135708	MACON	GA		11/22/2022		99,359	0	(17)	0	0	(17)	0	922	906	0	0	0
7135710	PORT NORRIS	NJ		11/22/2022		85,917	0	0	0	0	0	0	831	831	0	0	0
7135711	TROY	AL		11/22/2022		247,434	0	(48)	0	0	(48)	0	2,680	2,631	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7135712	COLUMBIA	SC		11/22/2022		124,581	0	(21)	0	0	(21)	0	1,156	1,136	0	0	0
7135713	MCALLEN	TX		11/22/2022		83,527	0	(14)	0	0	(14)	0	787	773	0	0	0
7135716	PORTSMOUTH	VA		11/22/2022		139,153	0	28	0	0	28	0	1,938	1,966	0	0	0
7135717	PHILADELPHIA	PA		11/22/2022		107,015	0	203	0	0	203	0	2,433	2,636	0	0	0
7135718	PHILADELPHIA	PA		11/22/2022		131,786	0	256	0	0	256	0	3,002	3,258	0	0	0
7135719	PHILADELPHIA	PA		11/22/2022		61,529	0	118	0	0	118	0	1,400	1,518	0	0	0
7135720	ORLANDO	FL		11/22/2022		138,252	0	12	0	0	12	0	1,794	1,806	0	0	0
7135721	CORAOPOLIS	PA		11/22/2022		114,138	0	268	0	0	268	0	2,835	3,103	0	0	0
7135722	ARLINGTON	TX		11/22/2022		119,464	0	256	0	0	256	0	2,955	3,212	0	0	0
7135723	BROWNSVILLE	TX		11/22/2022		85,818	0	114	0	0	114	0	1,727	1,841	0	0	0
7135724	PENSACOLA	FL		11/22/2022		102,774	0	19	0	0	19	0	1,481	1,500	0	0	0
7135725	CHESTER	PA		11/22/2022		63,668	0	111	0	0	111	0	1,374	1,484	0	0	0
7135726	IRWIN	PA		11/22/2022		90,971	0	216	0	0	216	0	2,288	2,504	0	0	0
7135727	LAKE ISABELLA	CA		11/22/2022		101,509	0	151	0	0	151	0	2,841	2,991	0	0	0
7135728	JACKSONVILLE	FL		11/22/2022		129,813	0	213	0	0	213	0	2,953	3,166	0	0	0
7135729	HUMBLE	TX		11/22/2022		105,514	0	224	0	0	224	0	2,586	2,810	0	0	0
7135730	DUNDALK	MD		11/22/2022		131,747	0	92	0	0	92	0	2,363	2,455	0	0	0
7135731	PARKVILLE	MD		11/22/2022		159,693	0	111	0	0	111	0	2,865	2,976	0	0	0
7135732	PARKVILLE	MD		11/22/2022		134,267	0	95	0	0	95	0	2,410	2,505	0	0	0
7135733	REISTERSTOWN	MD		11/22/2022		167,678	0	117	0	0	117	0	3,008	3,124	0	0	0
7135734	SAN ANTONIO	TX		11/22/2022		132,414	0	50	0	0	50	0	2,056	2,106	0	0	0
7135735	SAN ANTONIO	TX		11/22/2022		99,310	0	37	0	0	37	0	1,542	1,579	0	0	0
7135736	PHILADELPHIA	PA		11/22/2022		102,757	0	23	0	0	23	0	(23)	0	0	0	0
7135737	TAMPA	FL		11/22/2022		218,108	0	70	0	0	70	0	3,334	3,403	0	0	0
7135738	UNION CITY	GA		11/22/2022		103,063	0	66	0	0	66	0	1,843	1,909	0	0	0
7135740	DUNDALK	MD		11/22/2022		134,617	0	78	0	0	78	0	2,307	2,385	0	0	0
7135741	COLUMBIA	SC		11/22/2022		89,317	0	36	0	0	36	0	1,397	1,433	0	0	0
7135744	SAINT GERMAIN	WI		11/22/2022		371,281	0	(17)	0	0	(17)	0	4,245	4,228	0	0	0
7135746	FAIRLAND	IN		11/22/2022		86,737	0	(14)	0	0	(14)	0	877	863	0	0	0
7135747	CABOT	AR		11/22/2022		110,184	0	16	0	0	16	0	1,509	1,525	0	0	0
7135749	KANSAS CITY	KS		11/22/2022		117,009	0	0	0	0	0	0	1,392	1,391	0	0	0
7135750	COLUMBUS	OH		11/22/2022		294,407	0	0	0	0	0	0	2,392	2,392	0	0	0
7135751	ABILENE	TX		11/22/2022		93,956	0	(17)	0	0	(17)	0	892	875	0	0	0
7135752	JACKSONVILLE	FL		11/22/2022		125,210	0	12	0	0	12	0	1,637	1,650	0	0	0
7135753	GWYNN OAK	MD		11/22/2022		192,935	0	16	0	0	16	0	2,467	2,482	0	0	0
7135755	KANSAS CITY	KS		11/22/2022		142,605	0	(1)	0	0	(1)	0	1,696	1,696	0	0	0
7135756	BETHANY BEACH	DE		11/22/2022		697,433	0	30	0	0	30	0	8,699	8,729	0	0	0
7135757	INDIANAPOLIS	IN		11/22/2022		203,642	0	7	0	0	7	0	2,504	2,511	0	0	0
7135758	SAN ANTONIO	TX		11/22/2022		124,651	0	(5)	0	0	(5)	0	1,435	1,430	0	0	0
7135759	TONGANOXIE	KS		11/22/2022		114,536	0	1	0	0	1	0	1,364	1,365	0	0	0
7135761	BALTIMORE	MD		11/22/2022		151,273	0	(14)	0	0	(14)	0	1,622	1,608	0	0	0
7135766	SUMTER	SC		11/22/2022		127,011	0	(15)	0	0	(15)	0	1,319	1,304	0	0	0
7135767	BRUCEVILLE	TX		11/22/2022		131,915	0	19	0	0	19	0	1,757	1,777	0	0	0
7135768	BALTIMORE	MD		11/22/2022		218,074	0	(34)	0	0	(34)	0	2,222	2,188	0	0	0
7135769	MARIETTA	GA		11/22/2022		293,366	0	(4)	0	0	(4)	0	6,590	6,585	0	0	0
7135773	BALTIMORE	MD		11/22/2022		83,170	0	(35)	0	0	(35)	0	2,108	2,073	0	0	0
7135774	CARTERSVILLE	GA		11/22/2022		103,901	0	(17)	0	0	(17)	0	1,257	1,240	0	0	0
7135776	CHARLOTTE	NC		11/22/2022		192,702	0	(25)	0	0	(25)	0	1,564	1,539	0	0	0
7135778	OSWEGO	NY		11/22/2022		103,314	0	(18)	0	0	(18)	0	980	962	0	0	0
7135780	MARKHAM	IL		11/22/2022		111,557	0	0	0	0	0	0	704	704	0	0	0
7135781	BESSEMER	AL		11/22/2022		125,434	0	(22)	0	0	(22)	0	1,155	1,133	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135784	WARREN	MI		11/22/2022		84,515	0	(4)	0	0	(4)	0	924	920	0	0	0
7135785	WARREN	MI		11/22/2022		78,974	0	(4)	0	0	(4)	0	864	860	0	0	0
7135786	WARREN	MI		11/22/2022		93,521	0	(5)	0	0	(5)	0	1,023	1,018	0	0	0
7135787	CENTER LINE	MI		11/22/2022		85,426	0	(6)	0	0	(6)	0	933	927	0	0	0
7135796	COLUMBIA	SC		11/15/2022		136,095	0	33	0	0	33	0	1,897	1,929	0	0	0
7135797	COLUMBIA	SC		11/15/2022		123,107	0	30	0	0	30	0	1,716	1,745	0	0	0
7135799	PRATTVILLE	AL		11/15/2022		123,004	0	29	0	0	29	0	1,713	1,742	0	0	0
7135800	IRVING	TX		11/15/2022		204,026	0	47	0	0	47	0	2,841	2,888	0	0	0
7135801	ORANGE	NJ		11/15/2022		240,892	0	51	0	0	51	0	3,249	3,300	0	0	0
7135802	COLLEGE PARK	GA		11/15/2022		134,515	0	29	0	0	29	0	1,872	1,901	0	0	0
7135803	IRVING	TX		11/15/2022		167,093	0	37	0	0	37	0	2,325	2,362	0	0	0
7135804	IRVING	TX		11/15/2022		186,915	0	40	0	0	40	0	2,596	2,636	0	0	0
7135807	PHILADELPHIA	PA		11/15/2022		72,103	0	20	0	0	20	0	1,216	1,236	0	0	0
7135808	FORT WORTH	TX		11/15/2022		218,443	0	0	0	0	0	0	4,088	4,088	0	0	0
7135809	IRVING	TX		11/15/2022		154,668	0	38	0	0	38	0	2,157	2,195	0	0	0
7135810	IRVING	TX		11/15/2022		146,112	0	36	0	0	36	0	2,037	2,073	0	0	0
7135811	IRVING	TX		11/15/2022		197,449	0	49	0	0	49	0	2,753	2,802	0	0	0
7135812	IRVING	TX		11/15/2022		197,449	0	49	0	0	49	0	2,753	2,802	0	0	0
7135813	IRVING	TX		11/15/2022		201,398	0	50	0	0	50	0	2,808	2,858	0	0	0
7135814	IRVING	TX		11/15/2022		197,449	0	49	0	0	49	0	2,753	2,802	0	0	0
7135815	DICKINSON	TX		11/15/2022		238,389	0	59	0	0	59	0	3,322	3,381	0	0	0
7135818	CALERA	AL		11/15/2022		158,992	0	32	0	0	32	0	2,161	2,193	0	0	0
7135819	MCCALLA	AL		11/15/2022		153,314	0	31	0	0	31	0	2,084	2,115	0	0	0
7135820	HUNTSVILLE	AL		11/15/2022		170,916	0	34	0	0	34	0	2,323	2,358	0	0	0
7135822	SEABROOK	TX		11/15/2022		235,050	0	62	0	0	62	0	3,423	3,486	0	0	0
7135824	DAYTON	OH		11/15/2022		106,479	0	18	0	0	18	0	1,389	1,407	0	0	0
7135825	ST. LOUIS	MO		11/15/2022		166,469	0	29	0	0	29	0	2,252	2,281	0	0	0
7135826	KANSAS CITY	MO		11/15/2022		189,377	0	28	0	0	28	0	2,515	2,543	0	0	0
7135828	EDDYSTONE	PA		11/15/2022		143,286	0	20	0	0	20	0	1,752	1,772	0	0	0
7135830	ALBUQUERQUE	NM		11/15/2022		122,811	0	19	0	0	19	0	1,701	1,719	0	0	0
7135831	COCOA	FL		11/15/2022		198,926	0	28	0	0	28	0	2,603	2,631	0	0	0
7135833	KANSAS CITY	MO		11/15/2022		196,552	0	25	0	0	25	0	2,498	2,523	0	0	0
7135834	COLUMBUS	OH		11/15/2022		200,715	0	19	0	0	19	0	2,370	2,389	0	0	0
7135835	BALTIMORE	MD		11/15/2022		168,733	0	19	0	0	19	0	2,165	2,184	0	0	0
7135836	TEXAS CITY	TX		11/15/2022		133,683	0	0	0	0	0	0	1	1	0	0	0
7135838	WILLINGBORO	NJ		11/15/2022		157,337	0	16	0	0	16	0	2,003	2,019	0	0	0
7135839	LEBANON	PA		11/15/2022		111,747	0	10	0	0	10	0	1,334	1,345	0	0	0
7135840	KANSAS CITY	MO		11/15/2022		115,702	0	10	0	0	10	0	1,437	1,446	0	0	0
7135841	FOREST PARK	GA		11/15/2022		132,840	0	10	0	0	10	0	1,654	1,664	0	0	0
7135843	DURANT	OK		11/15/2022		119,036	0	7	0	0	7	0	1,444	1,451	0	0	0
7135846	BALTIMORE	MD		11/15/2022		105,823	0	6	0	0	6	0	1,297	1,303	0	0	0
7135847	KANSAS CITY	MO		11/15/2022		208,655	0	11	0	0	11	0	2,548	2,559	0	0	0
7135849	BALTIMORE	MD		11/15/2022		109,357	0	5	0	0	5	0	1,442	1,448	0	0	0
7135850	BINGHAMTON	NY		11/15/2022		112,128	0	5	0	0	5	0	1,351	1,356	0	0	0
7135853	BALTIMORE	MD		11/15/2022		113,098	0	4	0	0	4	0	1,315	1,319	0	0	0
7135854	WILLINGBORO	NJ		11/15/2022		164,147	0	6	0	0	6	0	1,985	1,990	0	0	0
7135855	EUCLID	OH		11/15/2022		78,067	0	3	0	0	3	0	916	919	0	0	0
7135856	INDEPENDENCE	MO		11/15/2022		149,052	0	4	0	0	4	0	1,697	1,701	0	0	0
7135857	PHILADELPHIA	PA		11/15/2022		166,726	0	5	0	0	5	0	1,849	1,854	0	0	0
7135861	BALTIMORE	MD		11/15/2022		127,674	0	2	0	0	2	0	1,499	1,501	0	0	0
7135862	BALTIMORE	MD		11/15/2022		228,667	0	3	0	0	3	0	2,844	2,847	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7135864	BALTIMORE	MD		11/15/2022		144,303	0	2	0	0	2	0	1,682	1,684	0	0	0
7135865	BALTIMORE	MD		11/15/2022		297,054	0	3	0	0	3	0	3,462	3,465	0	0	0
7135866	BALTIMORE	MD		11/15/2022		161,321	0	1	0	0	1	0	1,863	1,864	0	0	0
7135867	READING	PA		11/15/2022		97,864	0	0	0	0	0	0	1,099	1,099	0	0	0
7135868	KANSAS CITY	MO		11/15/2022		147,169	0	1	0	0	1	0	1,723	1,724	0	0	0
7135869	HEMPSTEAD	NY		11/15/2022		399,389	0	1	0	0	1	0	4,491	4,492	0	0	0
7135870	RAYTOWN	MO		11/15/2022		194,594	0	8,324	0	0	8,324	0	(6,417)	1,907	0	0	0
7135873	YPSILANTI	MI		11/15/2022		146,368	0	(1)	0	0	(1)	0	1,666	1,665	0	0	0
7135874	BRIDGEPORT	CT		11/15/2022		332,994	0	0	0	0	0	0	3,053	3,053	0	0	0
7135875	CHICAGO	IL		11/15/2022		183,052	0	(7)	0	0	(7)	0	2,045	2,038	0	0	0
7135877	BALTIMORE	MD		11/15/2022		94,862	0	(4)	0	0	(4)	0	1,043	1,039	0	0	0
7135878	PHILADELPHIA	PA		11/15/2022		103,353	0	(6)	0	0	(6)	0	1,064	1,057	0	0	0
7135879	ATHENS	GA		11/15/2022		168,277	0	(9)	0	0	(9)	0	1,962	1,953	0	0	0
7135881	LOCKPORT	NY		11/15/2022		109,358	0	(6)	0	0	(6)	0	1,159	1,153	0	0	0
7135883	FLORENCE	KY		11/15/2022		198,075	0	(11)	0	0	(11)	0	2,163	2,151	0	0	0
7135884	BALTIMORE	MD		11/15/2022		119,165	0	(8)	0	0	(8)	0	1,290	1,281	0	0	0
7135885	HENRICO	VA		11/15/2022		187,129	0	(13)	0	0	(13)	0	2,059	2,045	0	0	0
7135886	WINSTON SALEM	NC		11/15/2022		77,880	0	(7)	0	0	(7)	0	936	929	0	0	0
7135887	WINCHENDON	MA		11/15/2022		179,641	0	(16)	0	0	(16)	0	1,906	1,891	0	0	0
7135891	ENDICOTT	NY		11/15/2022		84,066	0	(10)	0	0	(10)	0	869	859	0	0	0
7135892	HATTIESBURG	MS		11/15/2022		137,061	0	(16)	0	0	(16)	0	1,394	1,377	0	0	0
7135896	VANCE	AL		01/11/2023		151,498	0	(15)	0	0	(15)	0	1,253	1,237	0	0	0
7135898	NAUGATUCK	CT		01/11/2023		262,886	0	(36)	0	0	(36)	0	2,355	2,319	0	0	0
7135904	FOUNTAIN INN	SC		01/11/2023		321,451	0	(28)	0	0	(28)	0	2,625	2,597	0	0	0
7135905	ROCKWALL	TX		12/19/2022		367,541	0	41	0	0	41	0	9,881	9,922	0	0	0
7135906	OVIEDO	FL		01/17/2023		405,813	0	(34)	0	0	(34)	0	4,036	4,002	0	0	0
7135909	COLLIERVILLE	TN		12/20/2022		543,596	0	(65)	0	0	(65)	0	4,693	4,628	0	0	0
7135911	LANCASTER	PA		12/19/2022		133,007	0	22	0	0	22	0	3,060	3,082	0	0	0
7135913	RENO	NV		01/11/2023		398,119	0	7	0	0	7	0	3,264	3,271	0	0	0
7135916	MARGATE	FL		12/28/2022		454,276	0	11	0	0	11	0	4,341	4,352	0	0	0
7135919	HAILEY	ID		01/18/2023		503,264	0	(28)	0	0	(28)	0	5,255	5,226	0	0	0
7135920	HEMET	CA		12/19/2022		526,079	0	43	0	0	43	0	4,629	4,672	0	0	0
7135923	NORTH FORT MYERS	FL		12/20/2022		703,202	0	20	0	0	20	0	5,276	5,297	0	0	0
7135924	CORAL SPRINGS	FL		12/19/2022		779,653	0	37	0	0	37	0	6,312	6,349	0	0	0
7135928	MYRTLE BEACH	SC		12/20/2022		285,858	0	(16)	0	0	(16)	0	3,171	3,154	0	0	0
7135929	NAPLES	FL		12/19/2022		294,079	0	134	0	0	134	0	9,025	9,159	0	0	0
7135931	EMPIRE	CO		12/20/2022		377,874	0	76	0	0	76	0	8,653	8,729	0	0	0
7135933	CHAPIN	SC		01/20/2023		1,482,659	0	(352)	0	0	(352)	0	28,961	28,609	0	0	0
7135942	WATSEKA	IL		01/04/2023		261,722	0	(23)	0	0	(23)	0	1,932	1,909	0	0	0
7135943	MAPLE VALLEY	WA		12/08/2022		519,343	0	(37)	0	0	(37)	0	6,527	6,490	0	0	0
7135945	NEVADA	TX		01/05/2023		387,645	0	(254)	0	0	(254)	0	17,319	17,066	0	0	0
7135946	CHICO	CA		01/13/2023		811,491	0	(79)	0	0	(79)	0	5,855	5,775	0	0	0
7135947	HENDERSON	NV		12/08/2022		509,314	0	(54)	0	0	(54)	0	4,163	4,110	0	0	0
7135949	EAST STROUDSBURG	PA		12/12/2022		247,183	0	(27)	0	0	(27)	0	2,132	2,105	0	0	0
7135955	BULVERDE	TX		01/05/2023		485,886	0	(27)	0	0	(27)	0	4,436	4,409	0	0	0
7135958	NORTHRIDGE	CA		12/22/2022		1,973,328	0	(115)	0	0	(115)	0	24,065	23,950	0	0	0
7135959	MENIFEE	CA		12/14/2022		871,490	0	(61)	0	0	(61)	0	10,022	9,961	0	0	0
7135961	DAPHNE	AL		12/14/2022		367,964	0	0	0	0	0	0	4,165	4,165	0	0	0
7135962	HOUSTON	TX		12/08/2022		392,238	0	(34)	0	0	(34)	0	9,344	9,310	0	0	0
7135964	MARBLEHEAD	MA		12/12/2022		763,590	0	(92)	0	0	(92)	0	8,532	8,440	0	0	0
7135965	MESA	AZ		12/09/2022		313,787	0	(34)	0	0	(34)	0	2,548	2,514	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7135967	BRADENTON	FL		11/22/2022		290,461	0	82	0	0	82	0	4,060	4,142	0	0	0
7135968	INDIANAPOLIS	IN		11/22/2022		90,673	0	24	0	0	24	0	1,267	1,291	0	0	0
7135969	ROYAL OAK	MI		11/22/2022		307,373	0	81	0	0	81	0	4,318	4,399	0	0	0
7135970	FRANKLINTON	NC		11/22/2022		178,248	0	47	0	0	47	0	2,488	2,535	0	0	0
7135972	PHILADELPHIA	PA		11/22/2022		68,802	0	0	0	0	0	0	1,334	1,334	0	0	0
7135973	BELLEVILLE	IL		11/22/2022		93,146	0	16	0	0	16	0	1,186	1,202	0	0	0
7135974	BELLEVILLE	IL		11/22/2022		85,914	0	14	0	0	14	0	1,093	1,107	0	0	0
7135975	LYNWOOD	IL		11/22/2022		176,933	0	26	0	0	26	0	2,248	2,275	0	0	0
7135976	CARPENTERSVILLE	IL		11/22/2022		161,949	0	23	0	0	23	0	2,012	2,034	0	0	0
7135977	RAYTOWN	MO		11/22/2022		184,706	0	22	0	0	22	0	2,709	2,732	0	0	0
7135978	FORT WORTH	TX		11/22/2022		163,795	0	15	0	0	15	0	1,940	1,955	0	0	0
7135979	BREAUX BRIDGE	LA		11/22/2022		94,595	0	7	0	0	7	0	1,109	1,116	0	0	0
7135980	WOLFFORTH	TX		11/22/2022		278,976	0	20	0	0	20	0	3,372	3,392	0	0	0
7135981	DECATUR	GA		11/22/2022		177,354	0	11	0	0	11	0	2,141	2,152	0	0	0
7135982	BREAUX BRIDGE	LA		11/22/2022		85,090	0	5	0	0	5	0	1,019	1,024	0	0	0
7135983	BREAUX BRIDGE	LA		11/22/2022		85,090	0	5	0	0	5	0	1,019	1,024	0	0	0
7135984	BREAUX BRIDGE	LA		11/22/2022		84,607	0	5	0	0	5	0	1,013	1,018	0	0	0
7135985	BREAUX BRIDGE	LA		11/22/2022		84,993	0	5	0	0	5	0	1,018	1,023	0	0	0
7135986	BREAUX BRIDGE	LA		11/22/2022		84,607	0	5	0	0	5	0	1,013	1,018	0	0	0
7135987	BREAUX BRIDGE	LA		11/22/2022		87,024	0	5	0	0	5	0	1,042	1,047	0	0	0
7135988	BREAUX BRIDGE	LA		11/22/2022		85,090	0	5	0	0	5	0	1,019	1,024	0	0	0
7135989	BREAUX BRIDGE	LA		11/22/2022		85,090	0	5	0	0	5	0	1,019	1,024	0	0	0
7135990	BREAUX BRIDGE	LA		11/22/2022		84,993	0	5	0	0	5	0	1,018	1,023	0	0	0
7135991	LUBBOCK	TX		11/22/2022		104,525	0	6	0	0	6	0	1,290	1,296	0	0	0
7135992	FAYETTEVILLE	NC		11/22/2022		152,666	0	8	0	0	8	0	1,883	1,890	0	0	0
7135993	CAMDEN WYOMING	DE		11/22/2022		159,130	0	7	0	0	7	0	1,935	1,943	0	0	0
7135994	KANSAS CITY	MO		11/22/2022		128,073	0	5	0	0	5	0	1,880	1,885	0	0	0
7135995	DENTON	TX		11/22/2022		174,982	0	7	0	0	7	0	3,275	3,281	0	0	0
7135996	UNIVERSITY HEIGHTS	OH		11/22/2022		143,914	0	5	0	0	5	0	1,734	1,739	0	0	0
7135997	NEW ORLEANS	LA		11/22/2022		292,953	0	6	0	0	6	0	3,226	3,232	0	0	0
7135998	CLEVELAND	OH		11/22/2022		90,144	0	2	0	0	2	0	1,049	1,051	0	0	0
7135999	FAYETTEVILLE	NC		11/22/2022		149,777	0	2	0	0	2	0	1,742	1,744	0	0	0
7136000	HAGERSTOWN	MD		11/22/2022		164,083	0	2	0	0	2	0	2,796	2,798	0	0	0
7136001	GREEN BAY	WI		11/22/2022		125,103	0	1	0	0	1	0	1,540	1,541	0	0	0
7136002	BERWYN	IL		11/22/2022		205,771	0	0	0	0	0	0	2,262	2,262	0	0	0
7136003	SAINT LOUIS	MO		11/22/2022		131,027	0	0	0	0	0	0	1,877	1,877	0	0	0
7136004	THORNTON	IL		11/22/2022		140,886	0	(1)	0	0	(1)	0	1,547	1,546	0	0	0
7136009	WAPPINGERS FALLS	NY		11/22/2022		147,961	0	(10)	0	0	(10)	0	2,495	2,485	0	0	0
7136010	CHESTER	PA		11/22/2022		75,938	0	(2)	0	0	(2)	0	799	797	0	0	0
7136011	PLANO	TX		11/22/2022		194,130	0	(6)	0	0	(6)	0	2,175	2,169	0	0	0
7136013	DETROIT	MI		11/22/2022		181,700	0	(8)	0	0	(8)	0	1,902	1,894	0	0	0
7136014	PORTLAND	OR		11/22/2022		481,646	0	(20)	0	0	(20)	0	5,078	5,058	0	0	0
7136015	LORAIN	OH		11/22/2022		75,045	0	(4)	0	0	(4)	0	815	811	0	0	0
7136017	PHILADELPHIA	PA		11/22/2022		89,164	0	(4)	0	0	(4)	0	1,319	1,315	0	0	0
7136018	HAZEL CREST	IL		11/22/2022		159,683	0	(8)	0	0	(8)	0	1,670	1,662	0	0	0
7136019	CARROLLTON	TX		11/22/2022		215,660	0	(12)	0	0	(12)	0	2,412	2,400	0	0	0
7136020	CHICAGO	IL		11/22/2022		81,669	0	(4)	0	0	(4)	0	893	889	0	0	0
7136021	CINCINNATI	OH		11/22/2022		154,173	0	(9)	0	0	(9)	0	1,715	1,706	0	0	0
7136022	WESTMONT	IL		11/22/2022		245,948	0	(14)	0	0	(14)	0	2,571	2,557	0	0	0
7136023	MILLVILLE	NJ		11/22/2022		141,502	0	(9)	0	0	(9)	0	1,503	1,494	0	0	0
7136026	GLASTONBURY	CT		11/22/2022		260,373	0	(19)	0	0	(19)	0	2,656	2,637	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136027	CINCINNATI	OH		11/22/2022		134,313	0	(10)	0	0	(10)	0	1,433	1,423	0	0	0
7136028	MILLVILLE	NJ		11/22/2022		92,208	0	(8)	0	0	(8)	0	1,063	1,056	0	0	0
7136029	LIBERTY	NY		11/22/2022		175,836	0	(14)	0	0	(14)	0	1,792	1,777	0	0	0
7136030	BELLEVILLE	IL		11/22/2022		144,525	0	(13)	0	0	(13)	0	1,505	1,492	0	0	0
7136031	CHICAGO	IL		11/22/2022		150,033	0	(14)	0	0	(14)	0	1,493	1,480	0	0	0
7136032	INDIANAPOLIS	IN		11/22/2022		160,038	0	(15)	0	0	(15)	0	1,556	1,541	0	0	0
7136034	CALUMET CITY	IL		11/22/2022		120,891	0	(15)	0	0	(15)	0	1,199	1,184	0	0	0
7136035	BALTIMORE	MD		11/22/2022		181,450	0	(99)	0	0	(99)	0	7,806	7,707	0	0	0
7136039	INDIANAPOLIS	IN		11/22/2022		87,262	0	(11)	0	0	(11)	0	789	778	0	0	0
7136040	INDIANAPOLIS	IN		11/22/2022		83,468	0	(10)	0	0	(10)	0	754	744	0	0	0
7136041	INDEPENDENCE	MO		11/22/2022		125,463	0	(19)	0	0	(19)	0	1,213	1,194	0	0	0
7136048	RESEDA	CA		11/18/2022		514,551	0	83	0	0	83	0	7,027	7,110	0	0	0
7136049	SAN ANTONIO	TX		11/18/2022		193,198	0	29	0	0	29	0	2,657	2,686	0	0	0
7136050	COLUMBIA	SC		11/18/2022		134,500	0	20	0	0	20	0	1,862	1,881	0	0	0
7136051	LAWRENCEVILLE	GA		11/18/2022		210,572	0	26	0	0	26	0	2,907	2,933	0	0	0
7136052	KANSAS CITY	MO		11/18/2022		156,120	0	15	0	0	15	0	2,139	2,155	0	0	0
7136053	ENFIELD	CT		11/18/2022		129,608	0	13	0	0	13	0	1,776	1,789	0	0	0
7136054	INDIANAPOLIS	IN		11/18/2022		225,677	0	17	0	0	17	0	2,994	3,011	0	0	0
7136055	PITTSBURGH	PA		11/18/2022		134,117	0	9	0	0	9	0	1,671	1,680	0	0	0
7136056	PORT ORCHARD	WA		11/18/2022		194,602	0	14	0	0	14	0	2,630	2,644	0	0	0
7136057	MASON	OH		11/18/2022		181,404	0	10	0	0	10	0	2,329	2,338	0	0	0
7136058	BALTIMORE	MD		11/18/2022		152,072	0	7	0	0	7	0	1,965	1,973	0	0	0
7136059	ASHEVILLE	NC		11/18/2022		240,140	0	8	0	0	8	0	3,921	3,928	0	0	0
7136060	PHILADELPHIA	PA		11/18/2022		189,092	0	4	0	0	4	0	2,285	2,289	0	0	0
7136061	BALTIMORE	MD		11/18/2022		149,764	0	3	0	0	3	0	1,912	1,915	0	0	0
7136062	PHILADELPHIA	PA		11/18/2022		157,489	0	2	0	0	2	0	1,849	1,851	0	0	0
7136064	CONWAY	SC		11/18/2022		181,264	0	1	0	0	1	0	2,289	2,290	0	0	0
7136066	WEST PARK	FL		11/18/2022		340,133	0	0	0	0	0	0	4,200	4,200	0	0	0
7136067	LUZERNE	PA		11/18/2022		124,940	0	(1)	0	0	(1)	0	1,429	1,428	0	0	0
7136068	NEW ORLEANS	LA		11/18/2022		152,346	0	(1)	0	0	(1)	0	1,911	1,910	0	0	0
7136069	PHILADELPHIA	PA		11/18/2022		199,070	0	(1)	0	0	(1)	0	2,306	2,305	0	0	0
7136070	KANSAS CITY	MO		11/18/2022		135,682	0	(2)	0	0	(2)	0	1,718	1,716	0	0	0
7136072	KANSAS CITY	MO		11/18/2022		161,383	0	(3)	0	0	(3)	0	1,997	1,994	0	0	0
7136073	PHILADELPHIA	PA		11/18/2022		244,493	0	(6)	0	0	(6)	0	2,710	2,705	0	0	0
7136074	PHILADELPHIA	PA		11/18/2022		236,368	0	(6)	0	0	(6)	0	2,620	2,615	0	0	0
7136075	PHILADELPHIA	PA		11/18/2022		134,070	0	(3)	0	0	(3)	0	1,513	1,509	0	0	0
7136076	GLENSIDE	PA		11/18/2022		242,482	0	(7)	0	0	(7)	0	2,723	2,716	0	0	0
7136077	TRENTON	NJ		11/18/2022		110,164	0	(8)	0	0	(8)	0	2,396	2,388	0	0	0
7136078	WARRENSBURG	NY		11/18/2022		122,764	0	(5)	0	0	(5)	0	1,470	1,465	0	0	0
7136079	DALLAS	TX		11/18/2022		219,790	0	0	0	0	0	0	3,330	3,330	0	0	0
7136081	KANSAS CITY	MO		11/18/2022		167,295	0	(8)	0	0	(8)	0	1,976	1,968	0	0	0
7136082	WILMINGTON	DE		11/18/2022		193,630	0	(10)	0	0	(10)	0	2,265	2,255	0	0	0
7136083	NEW BRAUNFELS	TX		11/18/2022		186,306	0	(13)	0	0	(13)	0	2,549	2,537	0	0	0
7136084	HOUSTON	TX		11/18/2022		167,446	0	(10)	0	0	(10)	0	1,996	1,986	0	0	0
7136085	HOMESTEAD	PA		11/18/2022		108,613	0	(5)	0	0	(5)	0	1,166	1,161	0	0	0
7136086	PHILADELPHIA	PA		11/18/2022		186,015	0	(10)	0	0	(10)	0	1,952	1,942	0	0	0
7136087	BOLINGBROOK	IL		11/18/2022		225,079	0	(14)	0	0	(14)	0	2,589	2,575	0	0	0
7136089	HILLSBOROUGH	NC		11/18/2022		149,849	0	(9)	0	0	(9)	0	1,697	1,687	0	0	0
7136092	LINCOLN PARK	MI		11/18/2022		101,544	0	(8)	0	0	(8)	0	1,150	1,142	0	0	0
7136094	HARLINGEN	TX		11/18/2022		167,719	0	(13)	0	0	(13)	0	1,909	1,895	0	0	0
7136097	TRENTON	NJ		11/18/2022		76,031	0	(7)	0	0	(7)	0	807	800	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136098	KANSAS CITY	MO		11/18/2022		196,401	0	(17)	0	0	(17)	0	2,216	2,198	0	0	0
7136099	AUSTELL	GA		11/18/2022		165,985	0	(18)	0	0	(18)	0	1,739	1,721	0	0	0
7136100	BALTIMORE	MD		11/18/2022		92,589	0	(9)	0	0	(9)	0	1,093	1,084	0	0	0
7136102	VAN BUREN TOWNSHIP	MI		11/18/2022		153,592	0	(13)	0	0	(13)	0	1,731	1,718	0	0	0
7136103	MILWAUKEE	WI		11/18/2022		76,093	0	(6)	0	0	(6)	0	837	831	0	0	0
7136104	IRMO	SC		11/18/2022		142,195	0	(14)	0	0	(14)	0	1,594	1,580	0	0	0
7136105	MACON	GA		11/18/2022		118,658	0	0	0	0	0	0	106	106	0	0	0
7136106	TRENTON	NJ		11/18/2022		76,443	0	(8)	0	0	(8)	0	767	759	0	0	0
7136107	WAYCROSS	GA		11/18/2022		75,154	0	(8)	0	0	(8)	0	793	785	0	0	0
7136108	PHILADELPHIA	PA		11/18/2022		409,311	0	(47)	0	0	(47)	0	4,352	4,306	0	0	0
7136109	PAINESVILLE	OH		11/18/2022		102,982	0	(12)	0	0	(12)	0	1,129	1,117	0	0	0
7136110	NEWTOWN	CT		11/18/2022		228,644	0	(28)	0	0	(28)	0	2,512	2,484	0	0	0
7136112	WARREN	MI		11/18/2022		98,635	0	(12)	0	0	(12)	0	1,060	1,048	0	0	0
7136113	EASTPOINTE	MI		11/18/2022		139,378	0	(17)	0	0	(17)	0	1,490	1,472	0	0	0
7136114	BRISTOL	CT		11/18/2022		207,182	0	(26)	0	0	(26)	0	2,229	2,203	0	0	0
7136115	NORWICH	CT		11/18/2022		171,717	0	(18)	0	0	(18)	0	3,706	3,687	0	0	0
7136117	BALTIMORE	MD		11/18/2022		201,590	0	(29)	0	0	(29)	0	2,150	2,121	0	0	0
7136119	JERSEY CITY	NJ		11/18/2022		231,541	0	(35)	0	0	(35)	0	2,457	2,422	0	0	0
7136120	HUNTSVILLE	AL		11/18/2022		83,174	0	(12)	0	0	(12)	0	909	896	0	0	0
7136121	ATLANTIC CITY	NJ		11/18/2022		168,556	0	(28)	0	0	(28)	0	1,457	1,429	0	0	0
7136122	BREAUX BRIDGE	LA		11/29/2022		87,923	0	0	0	0	0	0	1,047	1,047	0	0	0
7136123	BREAUX BRIDGE	LA		11/29/2022		87,923	0	0	0	0	0	0	1,047	1,047	0	0	0
7136124	BREAUX BRIDGE	LA		11/29/2022		85,871	0	0	0	0	0	0	1,023	1,023	0	0	0
7136125	BREAUX BRIDGE	LA		11/29/2022		87,923	0	0	0	0	0	0	1,047	1,047	0	0	0
7136126	BREAUX BRIDGE	LA		11/29/2022		86,458	0	0	0	0	0	0	1,030	1,030	0	0	0
7136127	BREAUX BRIDGE	LA		11/29/2022		87,923	0	0	0	0	0	0	1,047	1,047	0	0	0
7136128	BREAUX BRIDGE	LA		11/29/2022		85,969	0	0	0	0	0	0	1,024	1,024	0	0	0
7136129	BREAUX BRIDGE	LA		11/29/2022		85,871	0	0	0	0	0	0	1,023	1,023	0	0	0
7136130	BREAUX BRIDGE	LA		11/29/2022		87,923	0	0	0	0	0	0	1,047	1,047	0	0	0
7136131	BREAUX BRIDGE	LA		11/29/2022		86,742	0	6	0	0	6	0	1,110	1,116	0	0	0
7136134	BREAUX BRIDGE	LA		11/29/2022		85,481	0	0	0	0	0	0	1,018	1,018	0	0	0
7136135	BREAUX BRIDGE	LA		11/29/2022		87,923	0	0	0	0	0	0	1,047	1,047	0	0	0
7136137	BREAUX BRIDGE	LA		11/29/2022		86,458	0	0	0	0	0	0	1,030	1,030	0	0	0
7136138	BREAUX BRIDGE	LA		11/29/2022		84,015	0	0	0	0	0	0	1,001	1,001	0	0	0
7136139	BREAUX BRIDGE	LA		11/29/2022		87,923	0	0	0	0	0	0	1,047	1,047	0	0	0
7136140	BREAUX BRIDGE	LA		11/29/2022		85,774	0	0	0	0	0	0	1,022	1,021	0	0	0
7136141	BREAUX BRIDGE	LA		11/29/2022		84,992	0	0	0	0	0	0	1,012	1,012	0	0	0
7136147	JEANERETTE	LA		11/29/2022		89,700	0	4	0	0	4	0	1,035	1,039	0	0	0
7136148	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136149	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136150	JEANERETTE	LA		11/29/2022		89,339	0	(1)	0	0	(1)	0	981	980	0	0	0
7136152	JEANERETTE	LA		11/29/2022		89,339	0	(1)	0	0	(1)	0	981	980	0	0	0
7136153	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136154	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136155	JEANERETTE	LA		11/29/2022		93,785	0	9	0	0	9	0	1,136	1,145	0	0	0
7136156	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136157	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136158	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136159	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136160	JEANERETTE	LA		11/29/2022		93,785	0	9	0	0	9	0	1,136	1,145	0	0	0
7136161	JEANERETTE	LA		11/29/2022		90,616	0	(1)	0	0	(1)	0	995	994	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7136162	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136163	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136164	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136165	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136166	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136167	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136168	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136169	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136170	JEANERETTE	LA		11/29/2022		94,754	0	4	0	0	4	0	1,093	1,097	0	0	0
7136198	KILLEEN	TX		11/29/2022		89,904	0	(4)	0	0	(4)	0	948	944	0	0	0
7136199	KILLEEN	TX		11/29/2022		104,812	0	(8)	0	0	(8)	0	955	946	0	0	0
7136201	PARK FOREST	IL		11/29/2022		104,244	0	0	0	0	0	0	654	654	0	0	0
7136206	DAYTON	OH		11/29/2022		90,324	0	4	0	0	4	0	1,027	1,031	0	0	0
7136209	JEANERETTE	LA		11/29/2022		88,437	0	4	0	0	4	0	1,020	1,024	0	0	0
7136219	PARK FOREST	IL		11/29/2022		106,707	0	0	0	0	0	0	1,034	1,034	0	0	0
7136241	INDIANAPOLIS	IN		11/29/2022		76,470	0	(11)	0	0	(11)	0	643	632	0	0	0
7136252	SHERMAN OAKS	CA		02/07/2023		879,036	0	641	0	0	641	0	17,475	18,116	0	0	0
7136253	MIDWAY	UT		02/07/2023		749,095	0	288	0	0	288	0	11,174	11,463	0	0	0
7136254	AURORA	CO		02/07/2023		680,305	0	794	0	0	794	0	20,083	20,877	0	0	0
7136258	ARVADA	CO		02/07/2023		605,768	0	353	0	0	353	0	9,841	10,194	0	0	0
7136259	CARROLLTON	TX		02/07/2023		347,846	0	212	0	0	212	0	5,682	5,894	0	0	0
7136260	JEFFERSON	GA		02/07/2023		193,055	0	168	0	0	168	0	3,683	3,851	0	0	0
7136261	PELHAM	AL		02/07/2023		333,865	0	167	0	0	167	0	5,270	5,438	0	0	0
7136262	FONTANA	CA		02/07/2023		426,672	0	903	0	0	903	0	48,596	49,499	0	0	0
7136263	EL DORADO HILLS	CA		02/07/2023		852,790	0	622	0	0	622	0	10,505	11,127	0	0	0
7136264	RICHMOND	KY		02/07/2023		542,794	0	0	0	0	0	0	16,406	16,406	0	0	0
7136265	NINE MILE FALLS	WA		02/07/2023		1,333,243	0	334	0	0	334	0	19,582	19,916	0	0	0
7136266	ROCKLIN	CA		02/07/2023		659,914	0	4,918	0	0	4,918	0	195,550	200,469	0	0	0
7136267	HOBBS	NM		02/07/2023		183,462	0	131	0	0	131	0	3,280	3,411	0	0	0
7136268	CHANDLER	AZ		02/07/2023		701,163	0	366	0	0	366	0	10,992	11,358	0	0	0
7136269	PEMBROKE PINES	FL		02/07/2023		641,044	0	184	0	0	184	0	9,382	9,567	0	0	0
7136270	WEBSTER	MA		02/07/2023		287,383	0	78	0	0	78	0	4,230	4,307	0	0	0
7136271	CERRITOS	CA		02/07/2023		769,388	0	417	0	0	417	0	11,628	12,045	0	0	0
7136272	LAKE HAVASU CITY	AZ		02/07/2023		290,836	0	138	0	0	138	0	5,962	6,100	0	0	0
7136273	NAPLES	FL		02/07/2023		227,387	0	94	0	0	94	0	3,575	3,670	0	0	0
7136274	BENTLEYVILLE	OH		02/07/2023		320,971	0	80	0	0	80	0	5,101	5,181	0	0	0
7136275	WILMINGTON	CA		02/07/2023		323,333	0	597	0	0	597	0	9,967	10,563	0	0	0
7136276	MARANA	AZ		02/07/2023		1,231,907	0	331	0	0	331	0	18,117	18,448	0	0	0
7136279	ACUSHNET	MA		02/07/2023		288,306	0	129	0	0	129	0	4,690	4,818	0	0	0
7136280	PHOENIX	AZ		02/07/2023		963,427	0	387	0	0	387	0	13,348	13,735	0	0	0
7136281	GILBERT	AZ		02/07/2023		360,829	0	234	0	0	234	0	7,292	7,526	0	0	0
7136282	CALABASAS	CA		02/07/2023		1,589,677	0	926	0	0	926	0	24,320	25,246	0	0	0
7136283	WILDWOOD	MO		02/07/2023		392,056	0	199	0	0	199	0	6,709	6,908	0	0	0
7136284	LAFAYETTE	LA		02/07/2023		295,152	0	0	0	0	0	0	1,790	1,790	0	0	0
7136292	BALTIMORE	MD		11/29/2022		160,275	0	(9)	0	0	(9)	0	1,929	1,920	0	0	0
7136295	BALTIMORE	MD		11/29/2022		81,392	0	(10)	0	0	(10)	0	1,247	1,237	0	0	0
7136296	LEES SUMMIT	MO		11/29/2022		179,340	0	(20)	0	0	(20)	0	1,821	1,801	0	0	0
7136297	CHICAGO HEIGHTS	IL		11/29/2022		95,114	0	(12)	0	0	(12)	0	980	968	0	0	0
7136298	BALTIMORE	MD		11/29/2022		90,442	0	(12)	0	0	(12)	0	1,058	1,046	0	0	0
7136299	GREENVILLE	MI		11/29/2022		125,347	0	(17)	0	0	(17)	0	1,360	1,343	0	0	0
7136301	BROOKLYN	MD		11/29/2022		92,736	0	(14)	0	0	(14)	0	982	968	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136303	GLOUCESTER CITY	NJ		11/29/2022		204,728	0	(31)	0	0	(31)	0	2,119	2,088	0	0	0
7136306	HENRICO	VA		11/29/2022		83,645	0	(14)	0	0	(14)	0	865	851	0	0	0
7136307	HENRICO	VA		11/29/2022		83,842	0	(15)	0	0	(15)	0	866	851	0	0	0
7136308	CHICAGO	IL		11/29/2022		311,531	0	(58)	0	0	(58)	0	3,246	3,188	0	0	0
7136312	SCHAUMBURG	IL		11/29/2022		282,413	0	14	0	0	14	0	3,536	3,551	0	0	0
7136313	MELROSE PARK	IL		11/29/2022		189,254	0	9	0	0	9	0	2,368	2,377	0	0	0
7136315	WOLFFORTH	TX		11/29/2022		282,343	0	3	0	0	3	0	3,176	3,179	0	0	0
7136318	ROCKWALL	TX		11/29/2022		135,388	0	(4)	0	0	(4)	0	1,857	1,853	0	0	0
7136319	FORT PIERCE	FL		11/29/2022		213,331	0	(8)	0	0	(8)	0	2,274	2,266	0	0	0
7136321	PHILADELPHIA	PA		11/29/2022		351,006	0	(16)	0	0	(16)	0	3,757	3,741	0	0	0
7136322	WINCHESTER	MA		03/28/2023		663,513	0	1,669	0	0	1,669	0	17,937	19,606	0	0	0
7136325	TOLEDO	OH		12/08/2022		122,607	0	(21)	0	0	(21)	0	1,120	1,099	0	0	0
7136326	GRAND RAPIDS	MI		12/08/2022		121,432	0	(20)	0	0	(20)	0	1,084	1,064	0	0	0
7136327	AKRON	OH		12/08/2022		83,441	0	(13)	0	0	(13)	0	728	714	0	0	0
7136331	GREENVILLE	SC		12/08/2022		299,208	0	(33)	0	0	(33)	0	3,660	3,627	0	0	0
7136332	TRENTON	NJ		12/08/2022		330,056	0	(33)	0	0	(33)	0	3,488	3,456	0	0	0
7136333	ORLANDO	FL		12/08/2022		103,337	0	(12)	0	0	(12)	0	1,202	1,190	0	0	0
7136334	DETROIT	MI		12/08/2022		131,184	0	(15)	0	0	(15)	0	1,459	1,444	0	0	0
7136335	NEWARK	NJ		12/08/2022		390,561	0	(43)	0	0	(43)	0	3,858	3,815	0	0	0
7136337	NEWARK CITY	NJ		12/08/2022		504,117	0	(55)	0	0	(55)	0	5,202	5,147	0	0	0
7136338	JACKSONVILLE	FL		12/08/2022		135,583	0	(17)	0	0	(17)	0	1,462	1,445	0	0	0
7136339	WASHINGTON	MO		12/08/2022		91,318	0	(12)	0	0	(12)	0	999	986	0	0	0
7136340	CHICAGO	IL		12/08/2022		134,205	0	(17)	0	0	(17)	0	1,447	1,429	0	0	0
7136342	NEWARK	NJ		12/08/2022		506,608	0	(65)	0	0	(65)	0	5,100	5,034	0	0	0
7136343	NEWARK	NJ		12/08/2022		499,047	0	(64)	0	0	(64)	0	5,023	4,959	0	0	0
7136344	NEWARK	NJ		12/08/2022		516,805	0	0	0	0	0	0	4,736	4,736	0	0	0
7136345	NEWARK	NJ		12/08/2022		483,924	0	(62)	0	0	(62)	0	4,456	4,394	0	0	0
7136346	LINDEN	NJ		12/08/2022		407,773	0	(57)	0	0	(57)	0	4,404	4,346	0	0	0
7136347	NEWARK	NJ		12/08/2022		491,955	0	(66)	0	0	(66)	0	4,950	4,884	0	0	0
7136348	BAYONNE	NJ		12/08/2022		447,835	0	(66)	0	0	(66)	0	4,819	4,753	0	0	0
7136352	JACKSONVILLE	FL		12/08/2022		86,275	0	(13)	0	0	(13)	0	907	894	0	0	0
7136353	ROUND LAKE BEACH	IL		12/08/2022		100,686	0	(15)	0	0	(15)	0	1,035	1,020	0	0	0
7136357	INGELSIDE	IL		12/08/2022		105,265	0	(17)	0	0	(17)	0	1,106	1,089	0	0	0
7136358	MILLVILLE	NJ		12/08/2022		171,104	0	(27)	0	0	(27)	0	1,717	1,691	0	0	0
7136359	HOUSTON	TX		12/08/2022		306,054	0	(53)	0	0	(53)	0	3,286	3,233	0	0	0
7136361	WASHINGTON	MO		12/08/2022		147,714	0	(27)	0	0	(27)	0	1,610	1,583	0	0	0
7136362	RICHTON PARK	IL		12/08/2022		91,226	0	(16)	0	0	(16)	0	956	940	0	0	0
7136363	WEST COLLEGE CORNER	IN		12/08/2022		92,662	0	(16)	0	0	(16)	0	928	912	0	0	0
7136365	AURORA	IL		12/08/2022		166,144	0	0	0	0	0	0	6,779	6,779	0	0	0
7136370	NEW ORLEANS	LA		12/08/2022		115,651	0	(20)	0	0	(20)	0	1,082	1,062	0	0	0
7136371	ROCK HILL	SC		12/08/2022		135,046	0	(20)	0	0	(20)	0	1,082	1,062	0	0	0
7136373	KINGSPORT	TN		12/08/2022		118,572	0	(21)	0	0	(21)	0	1,160	1,138	0	0	0
7136374	COLUMBUS	OH		12/08/2022		132,624	0	(22)	0	0	(22)	0	1,083	1,061	0	0	0
7136375	HORN LAKE	MS		12/08/2022		148,553	0	(21)	0	0	(21)	0	1,153	1,132	0	0	0
7136376	CABOT	AR		12/08/2022		95,918	0	(17)	0	0	(17)	0	938	921	0	0	0
7136377	JACKSONVILLE	FL		12/08/2022		122,607	0	(21)	0	0	(21)	0	1,120	1,099	0	0	0
7136378	CLEVELAND	OH		12/08/2022		92,067	0	(15)	0	0	(15)	0	785	770	0	0	0
7136379	TOCCOA	GA		12/08/2022		228,980	0	(41)	0	0	(41)	0	2,240	2,199	0	0	0
7136380	LANCASTER	NY		12/08/2022		207,292	0	(34)	0	0	(34)	0	1,850	1,816	0	0	0
7136381	BRIGHTON	AL		12/08/2022		71,766	0	(10)	0	0	(10)	0	531	522	0	0	0
7136382	CHICAGO	IL		12/08/2022		133,833	0	0	0	0	0	0	443	443	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136383	SPRING VALLEY	NY		12/08/2022		185,631	0	(34)	0	0	(34)	0	1,858	1,823	0	0	0
7136385	COVINGTON	KY		12/08/2022		134,987	0	(27)	0	0	(27)	0	1,454	1,427	0	0	0
7136388	CUMBERLAND	MD		12/08/2022		88,049	0	(16)	0	0	(16)	0	842	826	0	0	0
7136392	LANSING	IL		11/29/2022		145,889	0	8	0	0	8	0	1,867	1,875	0	0	0
7136393	SHERMAN	TX		11/29/2022		145,404	0	8	0	0	8	0	1,861	1,869	0	0	0
7136394	LIZELLA	GA		11/29/2022		152,909	0	15	0	0	15	0	4,268	4,283	0	0	0
7136395	CONCORD	NC		11/29/2022		112,127	0	5	0	0	5	0	1,434	1,439	0	0	0
7136396	SULPHUR SPRINGS	TX		11/29/2022		123,898	0	11	0	0	11	0	2,739	2,750	0	0	0
7136397	HOUSTON	TX		11/29/2022		145,762	0	5	0	0	5	0	1,863	1,869	0	0	0
7136398	PHILADELPHIA	PA		11/29/2022		167,515	0	5	0	0	5	0	2,036	2,040	0	0	0
7136399	PHILADELPHIA	PA		11/29/2022		172,131	0	4	0	0	4	0	2,020	2,024	0	0	0
7136400	CONCORD	NC		11/29/2022		120,824	0	1	0	0	1	0	1,495	1,496	0	0	0
7136401	COLUMBUS	OH		11/29/2022		136,919	0	1	0	0	1	0	1,656	1,656	0	0	0
7136402	CLEVELAND	OH		11/29/2022		250,501	0	(3)	0	0	(3)	0	3,018	3,015	0	0	0
7136404	CANTON	OH		11/29/2022		103,811	0	(5)	0	0	(5)	0	2,492	2,487	0	0	0
7136405	MORROW	GA		11/29/2022		203,700	0	(7)	0	0	(7)	0	2,423	2,416	0	0	0
7136407	PHENIX CITY	AL		11/29/2022		110,466	0	(5)	0	0	(5)	0	1,309	1,305	0	0	0
7136408	WESTMINSTER	MD		11/29/2022		197,599	0	(10)	0	0	(10)	0	2,364	2,354	0	0	0
7136409	STEELTON	PA		11/29/2022		126,335	0	(7)	0	0	(7)	0	1,360	1,353	0	0	0
7136410	HARRISBURG	PA		11/29/2022		103,258	0	0	0	0	0	0	100,631	100,631	0	0	0
7136411	PHILADELPHIA	PA		11/29/2022		202,345	0	41	0	0	41	0	2,794	2,835	0	0	0
7136413	STRAFFORD	MO		11/29/2022		305,267	0	39	0	0	39	0	4,192	4,231	0	0	0
7136415	ROCKFORD	IL		11/29/2022		104,993	0	11	0	0	11	0	1,402	1,412	0	0	0
7136418	HOUSTON	TX		11/29/2022		149,073	0	15	0	0	15	0	2,024	2,039	0	0	0
7136419	RALEIGH	NC		11/29/2022		142,926	0	13	0	0	13	0	1,942	1,956	0	0	0
7136421	HARRISBURG	PA		11/29/2022		119,949	0	0	0	0	0	0	959	959	0	0	0
7136422	ROCHESTER	NY		11/29/2022		117,182	0	(8)	0	0	(8)	0	1,551	1,544	0	0	0
7136423	BOLINGBROOK	IL		11/29/2022		197,223	0	(11)	0	0	(11)	0	2,285	2,274	0	0	0
7136424	ATLANTA	GA		11/29/2022		206,518	0	(12)	0	0	(12)	0	2,384	2,372	0	0	0
7136425	JONESBORO	GA		11/29/2022		129,990	0	(8)	0	0	(8)	0	1,501	1,493	0	0	0
7136426	COLUMBUS	GA		11/29/2022		95,067	0	(6)	0	0	(6)	0	1,110	1,104	0	0	0
7136427	SAINT LOUIS	MO		11/29/2022		84,747	0	(6)	0	0	(6)	0	1,008	1,002	0	0	0
7136428	DOVER	NJ		11/29/2022		327,163	0	(22)	0	0	(22)	0	3,728	3,707	0	0	0
7136429	NORTH EAST	MD		11/29/2022		198,368	0	(14)	0	0	(14)	0	2,270	2,256	0	0	0
7136432	REYNOLDSBURG	OH		11/29/2022		146,217	0	(11)	0	0	(11)	0	1,811	1,800	0	0	0
7136435	HAGERSTOWN	MD		11/29/2022		241,761	0	(19)	0	0	(19)	0	2,595	2,576	0	0	0
7136436	HAGERSTOWN	MD		11/29/2022		153,301	0	(13)	0	0	(13)	0	1,703	1,690	0	0	0
7136437	BINGHAMTON	NY		11/29/2022		121,129	0	(10)	0	0	(10)	0	1,312	1,302	0	0	0
7136438	NEW ORLEANS	LA		11/29/2022		97,082	0	(8)	0	0	(8)	0	1,081	1,073	0	0	0
7136439	BIDDEFORD	ME		11/29/2022		191,012	0	(18)	0	0	(18)	0	2,181	2,163	0	0	0
7136440	ROCKWOOD	MI		11/29/2022		109,647	0	(10)	0	0	(10)	0	1,230	1,220	0	0	0
7136441	EXETER	PA		11/29/2022		299,154	0	(30)	0	0	(30)	0	3,362	3,332	0	0	0
7136442	NEW ORLEANS	LA		11/29/2022		92,392	0	(9)	0	0	(9)	0	1,021	1,012	0	0	0
7136444	GREENSBORO	NC		11/29/2022		108,826	0	(12)	0	0	(12)	0	1,195	1,183	0	0	0
7136445	BALTIMORE	MD		11/29/2022		145,662	0	(19)	0	0	(19)	0	1,599	1,580	0	0	0
7136446	ELIZABETH	NJ		11/29/2022		469,802	0	(53)	0	0	(53)	0	5,195	5,142	0	0	0
7136447	BALTIMORE	MD		11/29/2022		139,005	0	(15)	0	0	(15)	0	1,492	1,476	0	0	0
7136448	BIDDEFORD	ME		11/29/2022		354,695	0	(39)	0	0	(39)	0	3,796	3,756	0	0	0
7136449	BALTIMORE	MD		11/29/2022		154,817	0	(18)	0	0	(18)	0	1,695	1,677	0	0	0
7136450	LEHIGH ACRES	FL		11/29/2022		232,571	0	(28)	0	0	(28)	0	2,569	2,541	0	0	0
7136451	BALTIMORE	MD		11/29/2022		161,196	0	(19)	0	0	(19)	0	1,781	1,761	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136452	PETERSBURG	VA		11/29/2022		128,676	0	(16)	0	0	(16)	0	1,401	1,385	0	0	0
7136453	OPA-LOCKA	FL		11/29/2022		258,233	0	0	0	0	0	0	2,604	2,604	0	0	0
7136454	ORLANDO	FL		11/29/2022		127,976	0	(16)	0	0	(16)	0	1,393	1,377	0	0	0
7136455	NEW HAVEN	CT		11/29/2022		317,499	0	(43)	0	0	(43)	0	3,298	3,255	0	0	0
7136456	KANSAS CITY	MO		11/29/2022		91,041	0	(13)	0	0	(13)	0	975	962	0	0	0
7136457	COLUMBUS	OH		11/29/2022		108,530	0	(123)	0	0	(123)	0	6,483	6,360	0	0	0
7136460	KALAMAZOO	MI		11/29/2022		115,397	0	(18)	0	0	(18)	0	1,196	1,178	0	0	0
7136462	COLUMBUS	OH		11/29/2022		190,362	0	(32)	0	0	(32)	0	1,953	1,922	0	0	0
7136463	KALAMAZOO	MI		11/29/2022		169,771	0	(28)	0	0	(28)	0	1,703	1,675	0	0	0
7136464	HIGHLAND PARK	IL		11/29/2022		341,435	0	(51)	0	0	(51)	0	3,335	3,284	0	0	0
7136465	BALTIMORE	MD		11/29/2022		192,567	0	(26)	0	0	(26)	0	182,186	182,160	0	0	0
7136466	GARFIELD HEIGHTS	OH		11/29/2022		91,323	0	(17)	0	0	(17)	0	914	898	0	0	0
7136467	CLEVELAND	OH		11/29/2022		165,607	0	(31)	0	0	(31)	0	1,680	1,650	0	0	0
7136468	KANSAS CITY	MO		11/29/2022		155,031	0	(30)	0	0	(30)	0	1,604	1,574	0	0	0
7136477	VALLEY VILLAGE AREA	CA		02/08/2023		574,891	0	2,866	0	0	2,866	0	19,497	22,362	0	0	0
7136478	SAN JOSE	CA		03/06/2023		903,834	0	2,734	0	0	2,734	0	26,317	29,052	0	0	0
7136479	HENDERSON	NV		01/25/2023		1,323,109	0	969	0	0	969	0	21,752	22,721	0	0	0
7136481	BROOKLYN	NY		02/08/2023		598,406	0	2,196	0	0	2,196	0	15,993	18,189	0	0	0
7136483	MOORESVILLE	NC		01/25/2023		216,121	0	112	0	0	112	0	3,286	3,397	0	0	0
7136485	COMPTON	CA		01/26/2023		306,188	0	25	0	0	25	0	3,786	3,811	0	0	0
7136489	CLOVIS	CA		02/27/2023		381,480	0	41	0	0	41	0	4,866	4,906	0	0	0
7136495	PARKLAND	FL		02/10/2023		524,165	0	51	0	0	51	0	6,974	7,026	0	0	0
7136497	GLENDALE	AZ		01/18/2023		340,059	0	0	0	0	0	0	(52,330)	(52,330)	0	0	0
7136498	VALLEY HEAD	AL		02/13/2023		623,636	0	(56)	0	0	(56)	0	5,838	5,782	0	0	0
7136499	JUPITER	FL		02/10/2023		304,988	0	13	0	0	13	0	13,942	13,955	0	0	0
7136502	VACAVILLE	CA		02/01/2023		523,969	0	12	0	0	12	0	6,257	6,269	0	0	0
7136503	TITUSVILLE	FL		01/13/2023		206,601	0	2	0	0	2	0	2,347	2,349	0	0	0
7136507	BLOOMFIELD HILLS	MI		02/03/2023		502,015	0	(4)	0	0	(4)	0	5,554	5,550	0	0	0
7136508	CLAYTON	NC		01/06/2023		256,806	0	(7)	0	0	(7)	0	2,210	2,203	0	0	0
7136512	WEST PALM BEACH	FL		01/18/2023		1,646,124	0	(16)	0	0	(16)	0	19,033	19,017	0	0	0
7136513	LAS VEGAS	NV		01/10/2023		1,025,656	0	8	0	0	8	0	12,143	12,151	0	0	0
7136517	ALHAMBRA	CA		01/27/2023		731,657	0	11	0	0	11	0	8,479	8,490	0	0	0
7136519	STONE MOUNTAIN	GA		01/06/2023		231,547	0	5	0	0	5	0	2,685	2,689	0	0	0
7136522	LOUISVILLE	TN		03/02/2023		861,181	0	(130)	0	0	(130)	0	73,678	73,548	0	0	0
7136523	SAN DIEGO	CA		02/07/2023		456,144	0	18	0	0	18	0	5,545	5,563	0	0	0
7136525	THE WOODLANDS	TX		02/17/2023		920,292	0	(69)	0	0	(69)	0	8,366	8,297	0	0	0
7136526	GILBERT	AZ		01/25/2023		611,509	0	(36)	0	0	(36)	0	6,733	6,697	0	0	0
7136529	ALBANY	OR		01/31/2023		480,672	0	(5)	0	0	(5)	0	8,719	8,714	0	0	0
7136530	GAINESVILLE	GA		12/28/2022		171,829	0	(9)	0	0	(9)	0	2,300	2,291	0	0	0
7136531	GLENCOE	IL		02/07/2023		478,703	0	(26)	0	0	(26)	0	4,102	4,076	0	0	0
7136536	BAKERSFIELD	CA		02/15/2023		470,960	0	(5)	0	0	(5)	0	5,208	5,203	0	0	0
7136537	ELK GROVE	CA		01/18/2023		540,366	0	5	0	0	5	0	6,542	6,547	0	0	0
7136538	SUNNY ISLES BEACH	FL		01/26/2023		1,786,584	0	198	0	0	198	0	97,158	97,356	0	0	0
7136539	INDIO	CA		02/02/2023		478,080	0	(52)	0	0	(52)	0	6,908	6,856	0	0	0
7136541	SELBYVILLE	DE		02/23/2023		233,164	0	30	0	0	30	0	4,083	4,114	0	0	0
7136542	PAHOA	HI		02/02/2023		345,667	0	(16)	0	0	(16)	0	3,810	3,794	0	0	0
7136543	KISSIMMEE	FL		01/25/2023		264,022	0	0	0	0	0	0	1,557	1,557	0	0	0
7136544	ERIE	CO		01/26/2023		1,629,697	0	54	0	0	54	0	20,921	20,974	0	0	0
7136546	MINERAL WELLS	TX		12/23/2022		222,035	0	64	0	0	64	0	2,826	2,890	0	0	0
7136550	NEW BRAUNFELS	TX		01/18/2023		441,263	0	(30)	0	0	(30)	0	4,854	4,823	0	0	0
7136551	SHELDON	VT		01/03/2023		244,245	0	(21)	0	0	(21)	0	3,128	3,107	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136552	PLANTATION	FL		01/25/2023		434,490	0	(21)	0	0	(21)	0	5,233	5,212	0	0	0
7136553	NEW PORT RICHEY	FL		01/23/2023		186,969	0	17	0	0	17	0	2,431	2,448	0	0	0
7136554	SAN ANTONIO	TX		12/21/2022		208,766	0	(15)	0	0	(15)	0	2,233	2,217	0	0	0
7136556	NORTH FORK	CA		01/05/2023		610,423	0	(40)	0	0	(40)	0	7,149	7,110	0	0	0
7136557	ELK CITY	OK		02/22/2023		189,139	0	11	0	0	11	0	2,454	2,465	0	0	0
7136558	MEADOW VISTA	CA		03/03/2023		452,317	0	29	0	0	29	0	5,156	5,184	0	0	0
7136559	KINGMAN	AZ		01/18/2023		336,341	0	(13)	0	0	(13)	0	3,315	3,302	0	0	0
7136560	GULF BREEZE	FL		02/06/2023		387,201	0	(27)	0	0	(27)	0	4,164	4,136	0	0	0
7136561	HENRICO	VA		01/25/2023		203,150	0	(33)	0	0	(33)	0	4,318	4,284	0	0	0
7136563	MELBOURNE BEACH	FL		01/10/2023		385,289	0	18	0	0	18	0	7,102	7,119	0	0	0
7136564	BAKERSFIELD	CA		12/21/2022		410,988	0	29	0	0	29	0	4,285	4,314	0	0	0
7136565	ODESSA	TX		02/24/2023		275,101	0	47	0	0	47	0	3,758	3,805	0	0	0
7136566	EL PASO	TX		01/09/2023		215,374	0	(3)	0	0	(3)	0	3,019	3,016	0	0	0
7136574	FLAGSTAFF	AZ		01/06/2023		627,634	0	(27)	0	0	(27)	0	5,683	5,656	0	0	0
7136575	WOODBURY	MN		01/24/2023		701,909	0	(6)	0	0	(6)	0	8,862	8,856	0	0	0
7136576	ATLANTA	GA		12/23/2022		1,921,425	0	(28)	0	0	(28)	0	20,313	20,285	0	0	0
7136577	LOS ANGELES	CA		03/08/2023		423,306	0	130	0	0	130	0	11,184	11,314	0	0	0
7136578	DALLAS	TX		02/08/2023		201,891	0	(1,054)	0	0	(1,054)	0	66,501	65,448	0	0	0
7136579	OCALA	FL		01/13/2023		144,891	0	(6)	0	0	(6)	0	4,757	4,750	0	0	0
7136580	AUBREY	TX		01/13/2023		379,403	0	(18)	0	0	(18)	0	4,691	4,674	0	0	0
7136582	GIG HARBOR	WA		01/06/2023		404,882	0	(26)	0	0	(26)	0	7,280	7,254	0	0	0
7136584	DALLAS	TX		02/14/2023		234,617	0	(30)	0	0	(30)	0	4,876	4,847	0	0	0
7136587	RALEIGH	NC		02/03/2023		1,069,380	0	(33)	0	0	(33)	0	32,963	32,930	0	0	0
7136588	ENCINITAS	CA		01/10/2023		875,685	0	7	0	0	7	0	11,739	11,746	0	0	0
7136590	RALEIGH	NC		01/06/2023		733,385	0	(14)	0	0	(14)	0	8,796	8,782	0	0	0
7136591	BEL AIR	MD		02/17/2023		349,300	0	61	0	0	61	0	4,294	4,355	0	0	0
7136594	LACKAWAXEN	PA		02/02/2023		519,728	0	(206)	0	0	(206)	0	79,267	79,061	0	0	0
7136595	ROSEVILLE	CA		02/02/2023		482,142	0	(39)	0	0	(39)	0	5,297	5,257	0	0	0
7136597	KAILUA KONA	HI		02/02/2023		1,351,946	0	(114)	0	0	(114)	0	20,146	20,032	0	0	0
7136598	PHOENIX	AZ		02/10/2023		179,049	0	(1)	0	0	(1)	0	1,978	1,977	0	0	0
7136599	FORT LAUDERDALE	FL		01/23/2023		302,397	0	(11)	0	0	(11)	0	4,361	4,350	0	0	0
7136600	ROCKY MOUNT	NC		01/10/2023		415,692	0	(132)	0	0	(132)	0	10,439	10,307	0	0	0
7136602	MIMS	FL		12/20/2022		452,142	0	(21)	0	0	(21)	0	7,176	7,155	0	0	0
7136603	DURHAM	NC		02/02/2023		228,840	0	29	0	0	29	0	3,341	3,370	0	0	0
7136621	TRENTON	NJ		12/09/2022		112,996	0	(16)	0	0	(16)	0	1,184	1,168	0	0	0
7136622	MARION	OH		12/09/2022		96,985	0	(13)	0	0	(13)	0	945	931	0	0	0
7136626	KANSAS CITY	MO		12/09/2022		186,739	0	(29)	0	0	(29)	0	2,033	2,004	0	0	0
7136627	TRENTON	NJ		12/09/2022		121,314	0	(18)	0	0	(18)	0	1,247	1,229	0	0	0
7136628	NEW HAVEN	CT		12/09/2022		250,192	0	(37)	0	0	(37)	0	2,595	2,558	0	0	0
7136629	NEW HAVEN	CT		12/09/2022		299,473	0	(45)	0	0	(45)	0	3,106	3,061	0	0	0
7136631	BALTIMORE	MD		12/09/2022		200,934	0	(44)	0	0	(44)	0	3,049	3,006	0	0	0
7136632	WALTON	KY		12/09/2022		125,110	0	(20)	0	0	(20)	0	1,328	1,309	0	0	0
7136633	ORLANDO	FL		12/09/2022		242,126	0	(41)	0	0	(41)	0	2,746	2,705	0	0	0
7136634	DETROIT	MI		12/09/2022		81,284	0	(13)	0	0	(13)	0	1,210	1,196	0	0	0
7136636	PHILADELPHIA	PA		12/09/2022		508,655	0	0	0	0	0	0	5,117	5,117	0	0	0
7136638	TRENTON	NJ		12/09/2022		89,127	0	(16)	0	0	(16)	0	979	963	0	0	0
7136641	GASTONIA	NC		12/09/2022		171,273	0	8	0	0	8	0	3,413	3,421	0	0	0
7136643	JACKSONVILLE	FL		12/09/2022		188,428	0	2	0	0	2	0	2,337	2,339	0	0	0
7136644	HURST	TX		12/09/2022		210,700	0	(4)	0	0	(4)	0	2,623	2,620	0	0	0
7136645	WATAUGA	TX		12/09/2022		208,518	0	(4)	0	0	(4)	0	2,596	2,593	0	0	0
7136646	NEW BRITAIN	CT		12/09/2022		274,840	0	(5)	0	0	(5)	0	3,303	3,298	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7136648	AUGUSTA	GA		12/09/2022		101,736	0	(3)	0	0	(3)	0	1,245	1,242	0	0	0
7136649	HARLINGEN	TX		12/09/2022		94,403	0	(3)	0	0	(3)	0	1,139	1,136	0	0	0
7136651	WINDER	GA		12/09/2022		206,555	0	(7)	0	0	(7)	0	2,525	2,519	0	0	0
7136652	HOUSTON	TX		12/09/2022		168,178	0	(5)	0	0	(5)	0	2,066	2,061	0	0	0
7136653	FRUITA	CO		12/09/2022		406,031	0	(13)	0	0	(13)	0	4,834	4,821	0	0	0
7136654	CLEVELAND	OH		12/09/2022		143,844	0	(5)	0	0	(5)	0	1,781	1,776	0	0	0
7136655	HURST	TX		12/09/2022		185,575	0	(6)	0	0	(6)	0	2,307	2,301	0	0	0
7136656	CLEVELAND	OH		12/09/2022		196,109	0	(9)	0	0	(9)	0	2,351	2,342	0	0	0
7136657	CLEVELAND	OH		12/09/2022		106,179	0	(5)	0	0	(5)	0	1,278	1,273	0	0	0
7136658	CLEVELAND HEIGHTS	OH		12/09/2022		88,865	0	(5)	0	0	(5)	0	1,065	1,060	0	0	0
7136659	LAREDO	TX		12/09/2022		160,859	0	(8)	0	0	(8)	0	1,877	1,869	0	0	0
7136660	ALLENTOWN	PA		12/09/2022		134,601	0	(7)	0	0	(7)	0	1,489	1,482	0	0	0
7136662	GLEN ROCK	PA		12/09/2022		96,617	0	(8)	0	0	(8)	0	1,766	1,758	0	0	0
7136664	RAYTOWN	MO		12/09/2022		176,459	0	0	0	0	0	0	1,859	1,859	0	0	0
7136665	LAGRANGE	GA		12/09/2022		77,663	0	(13)	0	0	(13)	0	804	791	0	0	0
7136666	BROADVIEW HEIGHTS	OH		12/09/2022		228,321	0	(42)	0	0	(42)	0	2,493	2,451	0	0	0
7136667	GLEN ROCK	PA		12/09/2022		121,112	0	(10)	0	0	(10)	0	2,070	2,060	0	0	0
7136668	PHILADELPHIA	PA		12/09/2022		109,928	0	(5)	0	0	(5)	0	1,179	1,174	0	0	0
7136669	PHILADELPHIA	PA		12/09/2022		107,352	0	(6)	0	0	(6)	0	1,204	1,198	0	0	0
7136670	COLUMBIA	PA		12/09/2022		102,690	0	(5)	0	0	(5)	0	1,152	1,147	0	0	0
7136671	COLUMBIA	PA		12/09/2022		114,064	0	(6)	0	0	(6)	0	1,284	1,278	0	0	0
7136672	KANSAS CITY	MO		12/09/2022		118,659	0	(7)	0	0	(7)	0	1,405	1,398	0	0	0
7136673	WINFIELD	IL		12/09/2022		314,537	0	(23)	0	0	(23)	0	3,691	3,668	0	0	0
7136674	CLEVELAND	OH		12/09/2022		99,333	0	(8)	0	0	(8)	0	1,151	1,143	0	0	0
7136675	ROCKY MOUNT	NC		12/09/2022		95,631	0	(17)	0	0	(17)	0	958	942	0	0	0
7136676	BIRMINGHAM	AL		12/09/2022		153,484	0	0	0	0	0	0	128	128	0	0	0
7136679	DECATUR	AL		12/09/2022		118,129	0	0	0	0	0	0	96	96	0	0	0
7136682	BALTIMORE	MD		12/09/2022		105,761	0	(20)	0	0	(20)	0	1,107	1,087	0	0	0
7136683	DETROIT	MI		12/09/2022		120,691	0	(23)	0	0	(23)	0	1,213	1,191	0	0	0
7136685	BATON ROUGE	LA		12/09/2022		91,139	0	(19)	0	0	(19)	0	1,035	1,015	0	0	0
7136686	BATON ROUGE	LA		12/09/2022		95,780	0	(17)	0	0	(17)	0	895	878	0	0	0
7136687	BATON ROUGE	LA		12/09/2022		94,245	0	(16)	0	0	(16)	0	881	864	0	0	0
7136688	BATON ROUGE	LA		12/09/2022		79,306	0	(14)	0	0	(14)	0	741	727	0	0	0
7136690	BATON ROUGE	LA		12/09/2022		98,970	0	(19)	0	0	(19)	0	1,021	1,001	0	0	0
7136691	BATON ROUGE	LA		12/09/2022		75,798	0	(15)	0	0	(15)	0	785	771	0	0	0
7136692	JACKSONVILLE	FL		12/09/2022		108,653	0	(20)	0	0	(20)	0	1,092	1,072	0	0	0
7136693	VALDOSTA	GA		12/09/2022		90,301	0	(17)	0	0	(17)	0	902	885	0	0	0
7136694	WILSON	NC		12/09/2022		78,791	0	(15)	0	0	(15)	0	817	802	0	0	0
7136695	ST. PETERSBURG	FL		12/09/2022		298,376	0	(23)	0	0	(23)	0	3,306	3,283	0	0	0
7136696	JONESBORO	GA		12/09/2022		209,555	0	(18)	0	0	(18)	0	2,416	2,398	0	0	0
7136697	BALTIMORE	MD		12/09/2022		149,950	0	(23)	0	0	(23)	0	3,062	3,039	0	0	0
7136698	WEST HARTFORD	CT		12/09/2022		390,130	0	(34)	0	0	(34)	0	4,457	4,422	0	0	0
7136699	COLUMBIA	SC		12/09/2022		149,300	0	(14)	0	0	(14)	0	1,713	1,699	0	0	0
7136701	MONROE	GA		12/09/2022		181,299	0	(17)	0	0	(17)	0	2,072	2,054	0	0	0
7136702	VERO BEACH	FL		12/09/2022		184,218	0	(18)	0	0	(18)	0	2,110	2,092	0	0	0
7136703	PARK FOREST	IL		12/09/2022		86,491	0	(9)	0	0	(9)	0	977	968	0	0	0
7136704	ROSELLE	IL		12/09/2022		293,683	0	(29)	0	0	(29)	0	3,332	3,302	0	0	0
7136705	PIKESVILLE	MD		12/09/2022		275,685	0	(37)	0	0	(37)	0	4,143	4,107	0	0	0
7136707	FRANKLIN	VA		12/09/2022		76,266	0	(8)	0	0	(8)	0	881	873	0	0	0
7136708	DAYTON	OH		12/09/2022		99,816	0	(10)	0	0	(10)	0	1,139	1,128	0	0	0
7136709	MONTGOMERY	AL		12/09/2022		153,639	0	(17)	0	0	(17)	0	1,728	1,712	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136710	HIGHLAND PARK	MI		12/09/2022		152,932	0	(17)	0	0	(17)	0	1,751	1,734	0	0	0
7136711	WINTER HAVEN	FL		12/09/2022		210,320	0	(23)	0	0	(23)	0	2,261	2,238	0	0	0
7136712	NEW BRITAIN	CT		12/09/2022		340,806	0	(40)	0	0	(40)	0	3,712	3,672	0	0	0
7136713	BALTIMORE	MD		12/09/2022		288,898	0	(35)	0	0	(35)	0	3,149	3,114	0	0	0
7136714	NEW HAVEN	CT		12/09/2022		297,705	0	(38)	0	0	(38)	0	3,181	3,144	0	0	0
7136715	BRIDGEPORT	CT		12/09/2022		339,158	0	(43)	0	0	(43)	0	3,624	3,581	0	0	0
7136716	ABERDEEN	MD		12/09/2022		184,442	0	(24)	0	0	(24)	0	1,972	1,948	0	0	0
7136717	BALTIMORE	MD		12/09/2022		282,715	0	(42)	0	0	(42)	0	4,481	4,438	0	0	0
7136720	HAMILTON TOWNSHIP	NJ		12/09/2022		148,919	0	(20)	0	0	(20)	0	1,619	1,598	0	0	0
7136722	DAYTON	OH		12/09/2022		107,900	0	(15)	0	0	(15)	0	1,194	1,179	0	0	0
7136725	MEMPHIS	TN		12/09/2022		93,308	0	(16)	0	0	(16)	0	971	955	0	0	0
7136726	HAMILTON TOWNSHIP	NJ		12/09/2022		166,325	0	(28)	0	0	(28)	0	1,738	1,710	0	0	0
7136727	TRENTON	NJ		12/09/2022		81,564	0	(16)	0	0	(16)	0	846	830	0	0	0
7136728	TRENTON	NJ		12/09/2022		162,227	0	(28)	0	0	(28)	0	1,509	1,481	0	0	0
7136731	LAWRENCEVILLE	GA		12/13/2022		198,846	0	(14)	0	0	(14)	0	7,041	7,027	0	0	0
7136732	SCRANTON	PA		12/13/2022		243,860	0	(21)	0	0	(21)	0	2,712	2,690	0	0	0
7136733	JACKSONVILLE	FL		12/13/2022		183,494	0	(12)	0	0	(12)	0	1,550	1,537	0	0	0
7136734	PLANO	TX		12/13/2022		200,238	0	51	0	0	51	0	2,986	3,037	0	0	0
7136736	SUMMERVILLE	SC		12/13/2022		174,200	0	(17)	0	0	(17)	0	1,075	1,057	0	0	0
7136737	LIVERPOOL	NY		12/13/2022		154,884	0	(17)	0	0	(17)	0	1,616	1,599	0	0	0
7136738	PHILADELPHIA	PA		12/13/2022		131,434	0	(6)	0	0	(6)	0	1,496	1,490	0	0	0
7136739	MAKAWAO	HI		12/13/2022		460,880	0	(64)	0	0	(64)	0	5,315	5,251	0	0	0
7136740	CHICKASHA	OK		12/13/2022		85,190	0	(11)	0	0	(11)	0	878	867	0	0	0
7136741	DECATUR	AL		12/13/2022		132,552	0	(27)	0	0	(27)	0	1,321	1,294	0	0	0
7136742	CARROLLTON	GA		12/13/2022		194,753	0	(10)	0	0	(10)	0	2,157	2,147	0	0	0
7136743	JACKSONVILLE	FL		12/13/2022		144,517	0	(16)	0	0	(16)	0	1,596	1,580	0	0	0
7136744	JACKSONVILLE	FL		12/13/2022		202,787	0	(17)	0	0	(17)	0	1,703	1,686	0	0	0
7136745	JACKSONVILLE	FL		12/13/2022		144,275	0	(19)	0	0	(19)	0	1,549	1,530	0	0	0
7136746	JACKSONVILLE	FL		12/13/2022		166,818	0	(22)	0	0	(22)	0	1,791	1,769	0	0	0
7136747	JACKSONVILLE	FL		12/13/2022		166,649	0	(28)	0	0	(28)	0	1,691	1,663	0	0	0
7136748	JACKSONVILLE	FL		12/13/2022		176,036	0	(16)	0	0	(16)	0	1,492	1,476	0	0	0
7136749	JACKSONVILLE	FL		12/13/2022		166,636	0	(28)	0	0	(28)	0	1,692	1,664	0	0	0
7136750	SALT LAKE CITY	UT		12/13/2022		251,910	0	(42)	0	0	(42)	0	2,686	2,645	0	0	0
7136751	MEMPHIS	TN		12/13/2022		71,080	0	4	0	0	4	0	931	936	0	0	0
7136752	COVINGTON	KY		12/13/2022		92,903	0	(14)	0	0	(14)	0	1,612	1,597	0	0	0
7136756	MEMPHIS	TN		12/13/2022		125,157	0	(18)	0	0	(18)	0	1,301	1,283	0	0	0
7136757	WINSTON-SALEM	NC		12/13/2022		82,253	0	(6)	0	0	(6)	0	890	884	0	0	0
7136758	MIDDLE RIVER	MD		12/13/2022		142,464	0	(18)	0	0	(18)	0	1,539	1,522	0	0	0
7136760	LOUISVILLE	KY		12/13/2022		294,928	0	(29)	0	0	(29)	0	3,171	3,142	0	0	0
7136761	POTTSTOWN	PA		12/13/2022		107,640	0	(6)	0	0	(6)	0	1,166	1,160	0	0	0
7136764	MUNCIE	IN		12/13/2022		140,723	0	(21)	0	0	(21)	0	1,468	1,447	0	0	0
7136766	COLUMBUS	OH		12/13/2022		105,994	0	(17)	0	0	(17)	0	1,144	1,127	0	0	0
7136767	ROCKY MOUNT	NC		12/13/2022		139,926	0	(24)	0	0	(24)	0	1,576	1,552	0	0	0
7136768	ROCKY MOUNT	NC		12/13/2022		145,310	0	(20)	0	0	(20)	0	1,692	1,672	0	0	0
7136769	CONNERSVILLE	IN		12/13/2022		137,230	0	(15)	0	0	(15)	0	1,493	1,479	0	0	0
7136770	INDIANAPOLIS	IN		12/13/2022		72,429	0	(13)	0	0	(13)	0	766	753	0	0	0
7136771	CONNERSVILLE	IN		12/13/2022		119,830	0	(14)	0	0	(14)	0	1,404	1,390	0	0	0
7136772	HOMESTEAD	FL		12/13/2022		206,438	0	(25)	0	0	(25)	0	2,313	2,289	0	0	0
7136774	GRAND RAPIDS	MI		12/13/2022		146,954	0	(18)	0	0	(18)	0	1,722	1,703	0	0	0
7136775	FLORENCE	AL		12/13/2022		230,132	0	0	0	0	0	0	781	781	0	0	0
7136776	NEWBURGH	NY		12/13/2022		215,453	0	(11)	0	0	(11)	0	2,249	2,238	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136777	NEWBURGH	NY		12/13/2022		279,015	0	(54)	0	0	(54)	0	2,871	2,817	0	0	0
7136779	DECATUR	AL		12/13/2022		139,532	0	(25)	0	0	(25)	0	1,505	1,480	0	0	0
7136780	KAILUA-KONA	HI		12/13/2022		706,743	0	(61)	0	0	(61)	0	8,562	8,501	0	0	0
7136782	JACKSONVILLE	FL		12/13/2022		122,408	0	(11)	0	0	(11)	0	1,720	1,709	0	0	0
7136783	ARLINGTON	TX		12/13/2022		165,393	0	(17)	0	0	(17)	0	1,876	1,859	0	0	0
7136785	ANDERSON	IN		12/13/2022		97,066	0	(9)	0	0	(9)	0	1,112	1,103	0	0	0
7136786	HARRISBURG	PA		12/13/2022		86,368	0	19	0	0	19	0	1,237	1,256	0	0	0
7136787	HARRISBURG	PA		12/13/2022		80,348	0	20	0	0	20	0	1,172	1,192	0	0	0
7136788	ROME	GA		12/13/2022		144,781	0	(1)	0	0	(1)	0	1,687	1,686	0	0	0
7136790	DESTIN	FL		12/13/2022		294,936	0	(27)	0	0	(27)	0	3,531	3,505	0	0	0
7136791	TWIN FALLS	ID		12/13/2022		104,765	0	(12)	0	0	(12)	0	1,220	1,208	0	0	0
7136792	COLUMBUS	OH		12/13/2022		213,389	0	(20)	0	0	(20)	0	2,484	2,464	0	0	0
7136793	COLUMBUS	OH		12/13/2022		178,443	0	(23)	0	0	(23)	0	1,931	1,908	0	0	0
7136794	MINNEAPOLIS	MN		12/13/2022		248,156	0	(29)	0	0	(29)	0	2,909	2,879	0	0	0
7136796	PHILADELPHIA	PA		12/13/2022		221,900	0	(12)	0	0	(12)	0	2,436	2,424	0	0	0
7136797	CINCINNATI	OH		12/13/2022		219,710	0	(27)	0	0	(27)	0	2,126	2,099	0	0	0
7136798	AKRON	OH		12/13/2022		70,377	0	(10)	0	0	(10)	0	781	771	0	0	0
7136799	AKRON	OH		12/13/2022		70,729	0	(10)	0	0	(10)	0	785	775	0	0	0
7136800	AKRON	OH		12/13/2022		86,297	0	(14)	0	0	(14)	0	923	909	0	0	0
7136801	EVANSVILLE	IN		12/13/2022		85,314	0	(9)	0	0	(9)	0	936	927	0	0	0
7136802	LIVERPOOL	NY		12/13/2022		99,886	0	(16)	0	0	(16)	0	1,408	1,392	0	0	0
7136803	TANNERSVILLE	PA		12/13/2022		235,721	0	(12)	0	0	(12)	0	2,514	2,502	0	0	0
7136804	MONTGOMERY	AL		12/13/2022		108,250	0	15	0	0	15	0	1,424	1,439	0	0	0
7136805	MONTGOMERY	AL		12/13/2022		75,327	0	8	0	0	8	0	972	979	0	0	0
7136806	MONTGOMERY	AL		12/13/2022		105,487	0	14	0	0	14	0	1,387	1,401	0	0	0
7136807	DECATUR	AL		12/13/2022		141,723	0	(22)	0	0	(22)	0	1,477	1,455	0	0	0
7136808	OWINGS MILLS	MD		12/13/2022		214,818	0	(22)	0	0	(22)	0	2,205	2,183	0	0	0
7136809	MILWAUKEE	WI		12/13/2022		263,714	0	(35)	0	0	(35)	0	2,801	2,766	0	0	0
7136810	ROY	UT		12/13/2022		208,009	0	(23)	0	0	(23)	0	2,230	2,207	0	0	0
7136811	DAYTON	OH		12/13/2022		162,157	0	(22)	0	0	(22)	0	1,753	1,731	0	0	0
7136813	ST. AUGUSTINE	FL		12/13/2022		173,032	0	(11)	0	0	(11)	0	1,866	1,855	0	0	0
7136814	ATLANTIC CITY	NJ		12/13/2022		121,039	0	(7)	0	0	(7)	0	1,439	1,432	0	0	0
7136815	BALTIMORE	MD		12/13/2022		146,093	0	0	0	0	0	0	1,680	1,680	0	0	0
7136816	MEMPHIS	TN		12/13/2022		80,140	0	14	0	0	14	0	1,124	1,138	0	0	0
7136817	NORFOLK	VA		12/13/2022		162,660	0	(22)	0	0	(22)	0	1,680	1,658	0	0	0
7136818	SHELBYVILLE	KY		12/13/2022		131,971	0	(17)	0	0	(17)	0	1,389	1,372	0	0	0
7136819	ANDERSON	SC		12/13/2022		113,789	0	(12)	0	0	(12)	0	1,201	1,189	0	0	0
7136820	WETUMPKA	AL		12/13/2022		135,441	0	(13)	0	0	(13)	0	1,494	1,481	0	0	0
7136821	DURHAM	NC		12/13/2022		157,789	0	(18)	0	0	(18)	0	1,698	1,680	0	0	0
7136823	WAYNE	MI		12/13/2022		123,897	0	(20)	0	0	(20)	0	1,254	1,234	0	0	0
7136826	JACKSONVILLE	FL		12/13/2022		196,897	0	(24)	0	0	(24)	0	2,151	2,126	0	0	0
7136828	ST. CLOUD	MN		12/13/2022		215,209	0	(33)	0	0	(33)	0	2,302	2,269	0	0	0
7136829	SOUTHFIELD	MI		12/13/2022		134,539	0	(21)	0	0	(21)	0	1,361	1,340	0	0	0
7136830	PHILADELPHIA	PA		12/13/2022		113,494	0	23	0	0	23	0	1,567	1,591	0	0	0
7136831	FREDERICKSBURG	VA		12/13/2022		173,408	0	(21)	0	0	(21)	0	1,756	1,735	0	0	0
7136832	TOLEDO	OH		12/13/2022		80,846	0	(54)	0	0	(54)	0	1,670	1,616	0	0	0
7136833	MANCHESTER	CT		12/13/2022		198,683	0	(25)	0	0	(25)	0	2,032	2,007	0	0	0
7136834	PITSBURGH	PA		12/13/2022		116,734	0	(5)	0	0	(5)	0	1,135	1,130	0	0	0
7136835	MARIETTA	GA		12/13/2022		206,548	0	(23)	0	0	(23)	0	2,163	2,139	0	0	0
7136836	PHILADELPHIA	PA		12/13/2022		123,178	0	(9)	0	0	(9)	0	1,559	1,550	0	0	0
7136837	KENNESAW	GA		12/13/2022		292,378	0	(37)	0	0	(37)	0	2,974	2,937	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136838	BALTIMORE	MD		12/13/2022		199,380	0	(22)	0	0	(22)	0	2,013	1,992	0	0	0
7136839	BURLINGTON	NC		12/13/2022		104,059	0	12	0	0	12	0	1,345	1,357	0	0	0
7136840	DARBY	PA		12/13/2022		92,909	0	(1)	0	0	(1)	0	1,086	1,085	0	0	0
7136841	WICHITA	KS		12/13/2022		94,964	0	(9)	0	0	(9)	0	1,864	1,855	0	0	0
7136842	FREDERICKSBURG	VA		12/13/2022		163,219	0	(13)	0	0	(13)	0	1,762	1,749	0	0	0
7136843	POTTSTOWN	PA		12/13/2022		121,718	0	(4)	0	0	(4)	0	1,284	1,280	0	0	0
7136845	GASTONIA	NC		12/13/2022		115,493	0	(14)	0	0	(14)	0	1,158	1,145	0	0	0
7136846	CORPUS CHRISTI	TX		12/13/2022		68,633	0	(8)	0	0	(8)	0	709	702	0	0	0
7136847	COLUMBUS	OH		12/13/2022		157,052	0	(7)	0	0	(7)	0	1,544	1,537	0	0	0
7136849	MEMPHIS	TN		12/13/2022		104,039	0	(13)	0	0	(13)	0	1,076	1,064	0	0	0
7136850	MEMPHIS	TN		12/13/2022		99,949	0	0	0	0	0	0	1,850	1,850	0	0	0
7136851	MEMPHIS	TN		12/13/2022		90,988	0	0	0	0	0	0	966	966	0	0	0
7136853	PHILADELPHIA	PA		12/15/2022		185,897	0	(5)	0	0	(5)	0	1,979	1,974	0	0	0
7136855	PHILADELPHIA	PA		12/15/2022		563,023	0	(74)	0	0	(74)	0	6,068	5,995	0	0	0
7136857	NEWARK	NJ		12/15/2022		392,476	0	(53)	0	0	(53)	0	4,228	4,175	0	0	0
7136858	NEWARK	NJ		12/15/2022		505,690	0	(69)	0	0	(69)	0	5,448	5,379	0	0	0
7136859	NEWARK	NJ		12/15/2022		490,595	0	(67)	0	0	(67)	0	4,835	4,769	0	0	0
7136861	NEWARK	NJ		12/15/2022		490,595	0	(67)	0	0	(67)	0	4,835	4,769	0	0	0
7136862	NEWARK	NJ		12/15/2022		499,023	0	(67)	0	0	(67)	0	5,137	5,070	0	0	0
7136863	NEWARK	NJ		12/15/2022		506,584	0	(68)	0	0	(68)	0	5,215	5,147	0	0	0
7136865	NEWARK	NJ		12/15/2022		396,628	0	(56)	0	0	(56)	0	3,908	3,852	0	0	0
7136866	HARTFORD	CT		12/15/2022		228,673	0	(33)	0	0	(33)	0	2,461	2,428	0	0	0
7136867	FARMINGVILLE	NY		12/15/2022		405,201	0	(61)	0	0	(61)	0	4,359	4,298	0	0	0
7136868	RICHMOND	VA		12/15/2022		100,781	0	(15)	0	0	(15)	0	1,084	1,068	0	0	0
7136869	ORLANDO	FL		12/15/2022		272,111	0	(42)	0	0	(42)	0	2,927	2,885	0	0	0
7136871	NEWARK	NJ		12/15/2022		454,658	0	(68)	0	0	(68)	0	4,781	4,712	0	0	0
7136872	HOUSTON	TX		12/15/2022		101,937	0	(16)	0	0	(16)	0	1,071	1,055	0	0	0
7136873	JACKSONVILLE	FL		12/15/2022		109,783	0	(17)	0	0	(17)	0	1,134	1,117	0	0	0
7136874	IRVINGTON	NJ		12/15/2022		452,087	0	(69)	0	0	(69)	0	4,154	4,085	0	0	0
7136875	BOCA RATON	FL		12/15/2022		230,548	0	(37)	0	0	(37)	0	2,367	2,330	0	0	0
7136876	CLARKSVILLE	TN		12/15/2022		105,253	0	(18)	0	0	(18)	0	1,130	1,113	0	0	0
7136877	PATERSON	NJ		12/15/2022		486,736	0	(76)	0	0	(76)	0	4,470	4,394	0	0	0
7136878	INDIANAPOLIS	IN		12/15/2022		207,769	0	(36)	0	0	(36)	0	2,230	2,195	0	0	0
7136882	CLEVELAND	OH		12/15/2022		102,497	0	(17)	0	0	(17)	0	1,021	1,004	0	0	0
7136883	SALEM	OR		12/15/2022		312,508	0	(51)	0	0	(51)	0	3,064	3,013	0	0	0
7136884	CHICAGO	IL		12/15/2022		183,389	0	(26)	0	0	(26)	0	1,566	1,540	0	0	0
7136886	WASHINGTON	DC		12/15/2022		368,519	0	(26)	0	0	(26)	0	2,367	2,341	0	0	0
7136887	COVENTRY TOWNSHIP	OH		12/15/2022		98,998	0	(17)	0	0	(17)	0	1,015	999	0	0	0
7136889	SALEM	OR		12/15/2022		388,729	0	(63)	0	0	(63)	0	3,811	3,748	0	0	0
7136898	COVINGTON	GA		12/20/2022		199,104	0	(12)	0	0	(12)	0	2,470	2,458	0	0	0
7136899	SAN ANTONIO	TX		12/20/2022		116,731	0	(7)	0	0	(7)	0	1,448	1,441	0	0	0
7136900	SAN FRANCISCO	CA		12/20/2022		977,174	0	(78)	0	0	(78)	0	14,620	14,541	0	0	0
7136901	SIMPSONVILLE	SC		12/20/2022		133,568	0	(9)	0	0	(9)	0	1,606	1,597	0	0	0
7136902	WEST COLUMBIA	SC		12/20/2022		108,210	0	(8)	0	0	(8)	0	1,305	1,297	0	0	0
7136903	FORT LAUDERDALE	FL		12/20/2022		794,047	0	(70)	0	0	(70)	0	9,901	9,831	0	0	0
7136904	DOVER	DE		12/20/2022		116,765	0	(10)	0	0	(10)	0	1,389	1,379	0	0	0
7136905	JACKSONVILLE	AR		12/20/2022		99,246	0	(8)	0	0	(8)	0	1,171	1,163	0	0	0
7136906	DOVER	DE		12/20/2022		119,661	0	(11)	0	0	(11)	0	1,423	1,412	0	0	0
7136909	OCEAN SPRINGS	MS		12/20/2022		164,931	0	(15)	0	0	(15)	0	1,893	1,878	0	0	0
7136910	FORT LAUDERDALE	FL		12/20/2022		229,373	0	(25)	0	0	(25)	0	2,776	2,751	0	0	0
7136911	WEST HAVEN	CT		12/20/2022		182,332	0	(20)	0	0	(20)	0	2,218	2,198	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136912	MERRILLVILLE	IN		12/20/2022		143,342	0	(14)	0	0	(14)	0	1,713	1,699	0	0	0
7136913	BIRMINGHAM	AL		12/20/2022		109,947	0	(11)	0	0	(11)	0	1,289	1,278	0	0	0
7136915	BALTIMORE	MD		12/20/2022		151,308	0	(22)	0	0	(22)	0	2,611	2,589	0	0	0
7136916	JACKSONVILLE	FL		12/20/2022		137,346	0	0	0	0	0	0	1	1	0	0	0
7136917	HOUSTON	TX		12/20/2022		523,826	0	(50)	0	0	(50)	0	5,322	5,272	0	0	0
7136918	PHILADELPHIA	PA		12/20/2022		105,642	0	(5)	0	0	(5)	0	1,179	1,173	0	0	0
7136919	ALLENTOWN	PA		12/20/2022		80,042	0	(5)	0	0	(5)	0	862	858	0	0	0
7136920	PHILADELPHIA	PA		12/20/2022		97,351	0	(5)	0	0	(5)	0	1,077	1,072	0	0	0
7136922	PITTSBURGH	PA		12/20/2022		126,897	0	(6)	0	0	(6)	0	1,267	1,262	0	0	0
7136923	PHILADELPHIA	PA		12/20/2022		128,689	0	(6)	0	0	(6)	0	1,216	1,210	0	0	0
7136924	ALLENTOWN	PA		12/20/2022		80,042	0	(5)	0	0	(5)	0	862	858	0	0	0
7136925	ALLENTOWN	PA		12/20/2022		161,388	0	(9)	0	0	(9)	0	1,708	1,698	0	0	0
7136927	COVINGTON	GA		12/20/2022		211,548	0	(13)	0	0	(13)	0	2,624	2,612	0	0	0
7136929	PHILADELPHIA	PA		12/20/2022		193,489	0	7	0	0	7	0	2,388	2,394	0	0	0
7136931	PHILADELPHIA	PA		12/20/2022		149,559	0	2	0	0	2	0	1,843	1,845	0	0	0
7136932	PHILADELPHIA	PA		12/20/2022		110,078	0	1	0	0	1	0	1,373	1,374	0	0	0
7136933	HOUSTON	TX		12/20/2022		121,974	0	0	0	0	0	0	1,521	1,521	0	0	0
7136934	LAKE JACKSON	TX		12/20/2022		133,724	0	(1)	0	0	(1)	0	1,644	1,643	0	0	0
7136935	PHILADELPHIA	PA		12/20/2022		148,716	0	(2)	0	0	(2)	0	1,772	1,769	0	0	0
7136936	PHILADELPHIA	PA		12/20/2022		73,687	0	(2)	0	0	(2)	0	900	898	0	0	0
7136937	DURHAM	NC		12/20/2022		173,332	0	(5)	0	0	(5)	0	2,123	2,118	0	0	0
7136938	BERLIN	CT		12/20/2022		200,235	0	(7)	0	0	(7)	0	2,490	2,483	0	0	0
7136939	MIAMI	FL		12/20/2022		285,024	0	(10)	0	0	(10)	0	3,527	3,518	0	0	0
7136940	TUSCALOOSA	AL		12/20/2022		156,080	0	(4)	0	0	(4)	0	1,950	1,946	0	0	0
7136941	SIMPSONVILLE	SC		12/20/2022		149,923	0	(5)	0	0	(5)	0	1,864	1,858	0	0	0
7136942	BRIDGEPORT	CT		12/20/2022		255,494	0	0	0	0	0	0	2,810	2,810	0	0	0
7136943	COLUMBUS	OH		12/20/2022		147,896	0	(6)	0	0	(6)	0	1,778	1,771	0	0	0
7136944	EUCLID	OH		12/20/2022		83,885	0	(4)	0	0	(4)	0	1,033	1,029	0	0	0
7136945	LYNCHBURG	VA		12/20/2022		141,306	0	(2)	0	0	(2)	0	1,765	1,763	0	0	0
7136946	PHILADELPHIA	PA		12/20/2022		93,920	0	(4)	0	0	(4)	0	971	967	0	0	0
7136947	PHILADELPHIA	PA		12/20/2022		88,981	0	(4)	0	0	(4)	0	1,015	1,010	0	0	0
7136948	MONTGOMERY	AL		12/20/2022		106,985	0	(11)	0	0	(11)	0	1,249	1,237	0	0	0
7136952	MACON	GA		12/20/2022		159,893	0	(25)	0	0	(25)	0	2,365	2,340	0	0	0
7136953	POMPANO BEACH	FL		12/20/2022		591,964	0	(72)	0	0	(72)	0	6,692	6,620	0	0	0
7136955	INDIANAPOLIS	IN		12/20/2022		140,504	0	(19)	0	0	(19)	0	1,586	1,567	0	0	0
7136956	COLUMBUS	OH		12/20/2022		103,020	0	(15)	0	0	(15)	0	1,552	1,537	0	0	0
7136957	JACKSONVILLE	FL		12/20/2022		144,455	0	(21)	0	0	(21)	0	1,708	1,688	0	0	0
7136958	KANSAS CITY	MO		12/20/2022		171,694	0	(26)	0	0	(26)	0	1,952	1,926	0	0	0
7136964	JACKSONVILLE	FL		12/20/2022		221,019	0	(30)	0	0	(30)	0	2,482	2,451	0	0	0
7136965	CHARLOTTE	NC		12/20/2022		203,215	0	(29)	0	0	(29)	0	2,290	2,261	0	0	0
7136966	HUNTSVILLE	AL		12/20/2022		124,680	0	(18)	0	0	(18)	0	1,394	1,376	0	0	0
7136968	SOUTH WINDSOR	CT		12/20/2022		165,909	0	(25)	0	0	(25)	0	1,911	1,886	0	0	0
7136970	NEW CASTLE	DE		12/20/2022		109,489	0	(16)	0	0	(16)	0	1,216	1,200	0	0	0
7136971	BEACH PARK	IL		12/20/2022		157,500	0	(24)	0	0	(24)	0	1,797	1,773	0	0	0
7136973	HAZEL CREST	IL		12/20/2022		120,949	0	(18)	0	0	(18)	0	1,328	1,310	0	0	0
7136974	BRIDGEPORT	CT		12/20/2022		285,922	0	(42)	0	0	(42)	0	3,089	3,046	0	0	0
7136975	KANSAS CITY	MO		12/20/2022		171,239	0	(27)	0	0	(27)	0	1,968	1,941	0	0	0
7136979	INDIANAPOLIS	IN		12/20/2022		106,901	0	(17)	0	0	(17)	0	1,213	1,196	0	0	0
7136980	PATERSON	NJ		12/20/2022		353,227	0	(56)	0	0	(56)	0	3,902	3,847	0	0	0
7136983	NEW BRITAIN	CT		12/20/2022		202,082	0	(32)	0	0	(32)	0	2,173	2,141	0	0	0
7136984	FULTONDALE	AL		12/20/2022		141,504	0	(23)	0	0	(23)	0	1,548	1,525	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7136985	BALTIMORE	MD		12/20/2022		166,223	0	(28)	0	0	(28)	0	1,816	1,787	0	0	0
7136986	MONTGOMERY	AL		12/20/2022		94,954	0	(16)	0	0	(16)	0	1,009	993	0	0	0
7136987	MARANA	AZ		12/20/2022		245,163	0	(45)	0	0	(45)	0	2,878	2,833	0	0	0
7136988	JACKSONVILLE	FL		12/20/2022		155,312	0	(27)	0	0	(27)	0	1,735	1,708	0	0	0
7136989	TRENTON	NJ		12/20/2022		72,970	0	(12)	0	0	(12)	0	766	754	0	0	0
7136991	PARK FOREST	IL		12/20/2022		85,113	0	(14)	0	0	(14)	0	908	894	0	0	0
7136995	OWINGS MILLS	MD		12/20/2022		205,273	0	(36)	0	0	(36)	0	2,413	2,377	0	0	0
7136997	MADISON	CT		12/20/2022		334,831	0	(59)	0	0	(59)	0	3,548	3,490	0	0	0
7136998	JOPLIN	MO		12/20/2022		79,836	0	(14)	0	0	(14)	0	853	838	0	0	0
7136999	BIRMINGHAM	AL		12/20/2022		142,067	0	(25)	0	0	(25)	0	1,517	1,492	0	0	0
7137001	MILWAUKEE	WI		12/20/2022		110,518	0	(21)	0	0	(21)	0	1,171	1,150	0	0	0
7137002	BALTIMORE	MD		12/20/2022		156,421	0	(29)	0	0	(29)	0	1,812	1,784	0	0	0
7137003	AUGUSTA	GA		12/20/2022		109,986	0	(23)	0	0	(23)	0	1,361	1,338	0	0	0
7137004	FRONT ROYAL	VA		12/20/2022		133,385	0	(24)	0	0	(24)	0	1,411	1,387	0	0	0
7137006	BRIDGEPORT	CT		12/20/2022		405,066	0	0	0	0	0	0	3,742	3,742	0	0	0
7137007	ROCKY MOUNT	NC		12/20/2022		76,305	0	(14)	0	0	(14)	0	809	794	0	0	0
7137008	TRENTON	NJ		12/20/2022		81,500	0	(16)	0	0	(16)	0	853	838	0	0	0
7137009	TRENTON	NJ		12/20/2022		81,500	0	(16)	0	0	(16)	0	853	838	0	0	0
7137010	BALTIMORE	MD		12/20/2022		124,677	0	(25)	0	0	(25)	0	1,329	1,304	0	0	0
7137011	JACKSONVILLE	FL		12/20/2022		89,546	0	(17)	0	0	(17)	0	935	918	0	0	0
7137012	WHEELING	WV		12/20/2022		130,504	0	(25)	0	0	(25)	0	1,330	1,305	0	0	0
7137014	KANSAS CITY	MO		12/20/2022		99,411	0	(19)	0	0	(19)	0	1,011	993	0	0	0
7137015	VALDOSTA	GA		12/20/2022		87,810	0	(17)	0	0	(17)	0	895	878	0	0	0
7137017	HAGERSTOWN	MD		12/20/2022		110,222	0	(20)	0	0	(20)	0	1,068	1,049	0	0	0
7137019	GULFPORT	FL		12/20/2022		554,175	0	0	0	0	0	0	1,872	1,872	0	0	0
7137020	PETERSBURG	VA		12/20/2022		111,696	0	(21)	0	0	(21)	0	1,111	1,091	0	0	0
7137022	INDEPENDENCE	MO		12/20/2022		72,367	0	(13)	0	0	(13)	0	697	684	0	0	0
7137023	BATON ROUGE	LA		12/20/2022		71,047	0	(14)	0	0	(14)	0	746	732	0	0	0
7137024	JACKSONVILLE	FL		12/20/2022		265,689	0	(45)	0	0	(45)	0	2,405	2,360	0	0	0
7137025	MILFORD	DE		12/20/2022		145,314	0	(27)	0	0	(27)	0	1,467	1,440	0	0	0
7137026	DETROIT	MI		12/20/2022		82,142	0	(15)	0	0	(15)	0	804	789	0	0	0
7137027	VERO BEACH	FL		12/20/2022		130,444	0	(25)	0	0	(25)	0	1,340	1,315	0	0	0
7137029	WILMINGTON	DE		12/20/2022		165,652	0	(31)	0	0	(31)	0	1,650	1,620	0	0	0
7137030	PHILADELPHIA	PA		12/20/2022		318,124	0	(67)	0	0	(67)	0	3,118	3,051	0	0	0
7137031	EUCLID	OH		12/20/2022		85,637	0	(16)	0	0	(16)	0	876	859	0	0	0
7137032	HIGH POINT	NC		12/20/2022		135,153	0	(25)	0	0	(25)	0	1,377	1,352	0	0	0
7137033	FAYETTEVILLE	NC		12/20/2022		76,449	0	(15)	0	0	(15)	0	788	774	0	0	0
7137034	PONTIAC	MI		12/20/2022		89,339	0	(16)	0	0	(16)	0	847	831	0	0	0
7137035	BRIDGEPORT	CT		12/20/2022		312,698	0	0	0	0	0	0	2,837	2,837	0	0	0
7137036	BRIDGEPORT	CT		12/20/2022		374,884	0	0	0	0	0	0	3,261	3,261	0	0	0
7137037	BRIDGEPORT	CT		12/20/2022		250,959	0	0	0	0	0	0	2,059	2,059	0	0	0
7137039	WAUKEGAN	IL		12/20/2022		104,364	0	(20)	0	0	(20)	0	1,083	1,063	0	0	0
7137040	FAYETTEVILLE	NC		12/20/2022		95,610	0	(18)	0	0	(18)	0	961	943	0	0	0
7137041	TRENTON	NJ		12/20/2022		135,306	0	(18)	0	0	(18)	0	975	957	0	0	0
7137042	BRIDGEPORT	CT		12/20/2022		348,636	0	0	0	0	0	0	3,033	3,033	0	0	0
7137043	NILES	OH		12/20/2022		85,870	0	(17)	0	0	(17)	0	870	853	0	0	0
7137044	KANSAS CITY	KS		12/20/2022		77,724	0	(33)	0	0	(33)	0	2,674	2,640	0	0	0
7137046	KNOXVILLE	TN		12/20/2022		124,352	0	(24)	0	0	(24)	0	1,285	1,261	0	0	0
7137047	CALIFORNIA	PA		12/20/2022		81,535	0	(16)	0	0	(16)	0	846	830	0	0	0
7137048	DUNDALK	MD		12/20/2022		171,512	0	(33)	0	0	(33)	0	1,788	1,755	0	0	0
7137049	MILWAUKEE	WI		12/20/2022		87,139	0	0	0	0	0	0	739	739	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137051	LAUREL	MD		12/20/2022		225,730	0	(45)	0	0	(45)	0	2,428	2,383	0	0	0
7137052	BALTIMORE	MD		12/20/2022		112,640	0	(21)	0	0	(21)	0	1,158	1,137	0	0	0
7137053	KANSAS CITY	KS		12/20/2022		104,070	0	(23)	0	0	(23)	0	1,229	1,206	0	0	0
7137055	COLUMBUS	OH		12/20/2022		108,551	0	(21)	0	0	(21)	0	1,122	1,102	0	0	0
7137056	COLUMBUS	OH		12/20/2022		133,864	0	(25)	0	0	(25)	0	1,341	1,316	0	0	0
7137057	COLUMBUS	OH		12/20/2022		133,864	0	(25)	0	0	(25)	0	1,341	1,316	0	0	0
7137058	COLUMBUS	OH		12/20/2022		103,200	0	(20)	0	0	(20)	0	1,067	1,047	0	0	0
7137059	COLUMBUS	OH		12/20/2022		91,735	0	(18)	0	0	(18)	0	948	930	0	0	0
7137060	HAGERSTOWN	MD		12/20/2022		102,873	0	(18)	0	0	(18)	0	997	979	0	0	0
7137076	MYAKKA CITY	FL		03/14/2023		632,221	0	(102)	0	0	(102)	0	6,310	6,208	0	0	0
7137210	PHILADELPHIA	PA		12/21/2022		237,686	0	(15)	0	0	(15)	0	2,620	2,605	0	0	0
7137211	BROOKLYN	NY		12/21/2022		453,090	0	(92)	0	0	(92)	0	4,640	4,548	0	0	0
7137213	PHILADELPHIA	PA		12/21/2022		145,873	0	(5)	0	0	(5)	0	1,753	1,748	0	0	0
7137214	COLUMBIA	SC		12/21/2022		177,218	0	(16)	0	0	(16)	0	2,120	2,104	0	0	0
7137216	FORT WASHINGTON	MD		12/21/2022		303,752	0	(21)	0	0	(21)	0	3,690	3,669	0	0	0
7137217	CAMDEN	SC		12/21/2022		201,027	0	(36)	0	0	(36)	0	2,237	2,201	0	0	0
7137218	INDIANAPOLIS	IN		12/21/2022		115,405	0	(13)	0	0	(13)	0	1,344	1,331	0	0	0
7137219	KANSAS CITY	KS		12/21/2022		146,764	0	(30)	0	0	(30)	0	1,518	1,488	0	0	0
7137220	CLEVELAND	OH		12/21/2022		82,903	0	(41)	0	0	(41)	0	2,934	2,893	0	0	0
7137221	MADISON	AL		12/21/2022		177,253	0	(12)	0	0	(12)	0	4,954	4,942	0	0	0
7137222	BALTIMORE	MD		12/21/2022		164,674	0	(30)	0	0	(30)	0	1,778	1,748	0	0	0
7137223	WILMINGTON	DE		12/21/2022		257,861	0	(52)	0	0	(52)	0	2,605	2,553	0	0	0
7137224	WILMINGTON	DE		12/21/2022		107,442	0	(22)	0	0	(22)	0	1,085	1,064	0	0	0
7137227	NEW HAVEN	CT		12/21/2022		289,283	0	(46)	0	0	(46)	0	2,908	2,862	0	0	0
7137229	RICHMOND	TX		12/21/2022		137,813	0	(21)	0	0	(21)	0	1,615	1,595	0	0	0
7137230	JACKSONVILLE	FL		12/21/2022		117,886	0	(18)	0	0	(18)	0	1,479	1,461	0	0	0
7137232	HOPEWELL	VA		12/21/2022		105,107	0	(23)	0	0	(23)	0	1,149	1,126	0	0	0
7137233	HOPEWELL	VA		12/21/2022		114,887	0	(12)	0	0	(12)	0	1,366	1,354	0	0	0
7137234	CANANDAIGUA	NY		12/21/2022		118,255	0	(10)	0	0	(10)	0	1,416	1,406	0	0	0
7137235	AKRON	OH		12/21/2022		96,248	0	(7)	0	0	(7)	0	1,172	1,165	0	0	0
7137236	AKRON	OH		12/21/2022		83,796	0	(9)	0	0	(9)	0	993	985	0	0	0
7137237	MASSILLON	OH		12/21/2022		79,744	0	(8)	0	0	(8)	0	938	930	0	0	0
7137238	PHILADELPHIA	PA		12/21/2022		196,808	0	0	0	0	0	0	2,291	2,291	0	0	0
7137239	OXON HILL	MD		12/21/2022		208,640	0	(35)	0	0	(35)	0	2,286	2,250	0	0	0
7137240	DALLAS	TX		12/21/2022		242,230	0	(40)	0	0	(40)	0	144,879	144,839	0	0	0
7137241	DECATUR	GA		12/21/2022		110,227	0	(7)	0	0	(7)	0	1,340	1,332	0	0	0
7137242	DECATUR	GA		12/21/2022		110,426	0	(7)	0	0	(7)	0	1,342	1,335	0	0	0
7137243	ATLANTA	GA		12/21/2022		193,418	0	(13)	0	0	(13)	0	2,351	2,338	0	0	0
7137245	PROVIDENCE	RI		12/21/2022		363,870	0	(73)	0	0	(73)	0	3,676	3,603	0	0	0
7137246	JACKSONVILLE	FL		12/21/2022		121,825	0	(22)	0	0	(22)	0	1,339	1,317	0	0	0
7137247	JACKSONVILLE	FL		12/21/2022		164,517	0	(13)	0	0	(13)	0	2,020	2,008	0	0	0
7137248	JACKSONVILLE	NC		12/21/2022		97,913	0	(16)	0	0	(16)	0	1,079	1,064	0	0	0
7137249	COLUMBUS	OH		12/21/2022		226,324	0	(43)	0	0	(43)	0	2,348	2,305	0	0	0
7137251	PHILADELPHIA	PA		12/21/2022		120,208	0	(7)	0	0	(7)	0	1,238	1,230	0	0	0
7137252	COLUMBUS	OH		12/21/2022		137,256	0	(25)	0	0	(25)	0	1,496	1,471	0	0	0
7137253	WACO	TX		12/21/2022		199,434	0	(13)	0	0	(13)	0	2,457	2,443	0	0	0
7137254	FORT LAUDERDALE	FL		12/21/2022		295,192	0	(60)	0	0	(60)	0	3,035	2,975	0	0	0
7137257	CANTON	OH		12/21/2022		102,327	0	(21)	0	0	(21)	0	1,055	1,035	0	0	0
7137259	ATLANTA	GA		12/21/2022		154,192	0	(17)	0	0	(17)	0	1,868	1,851	0	0	0
7137261	PRATTVILLE	AL		12/21/2022		100,433	0	(7)	0	0	(7)	0	1,311	1,304	0	0	0
7137262	PRATTVILLE	AL		12/21/2022		88,447	0	(6)	0	0	(6)	0	1,075	1,068	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137263	WEST HAVEN	CT		12/21/2022		238,301	0	(31)	0	0	(31)	0	2,757	2,727	0	0	0
7137266	DECATUR	IL		12/21/2022		94,558	0	(19)	0	0	(19)	0	951	932	0	0	0
7137267	CINCINNATI	OH		12/21/2022		94,538	0	(14)	0	0	(14)	0	1,056	1,042	0	0	0
7137268	BALTIMORE	MD		12/21/2022		108,895	0	(22)	0	0	(22)	0	1,090	1,068	0	0	0
7137269	RACINE	WI		12/21/2022		94,453	0	(9)	0	0	(9)	0	1,145	1,136	0	0	0
7137270	BALTIMORE	MD		12/21/2022		153,020	0	(30)	0	0	(30)	0	1,525	1,495	0	0	0
7137271	ATLANTIC CITY	NJ		12/21/2022		136,443	0	(22)	0	0	(22)	0	1,504	1,482	0	0	0
7137272	LANSING	IL		12/21/2022		162,679	0	(10)	0	0	(10)	0	1,979	1,969	0	0	0
7137277	WOODLAND HILLS	CA		01/30/2023		1,732,616	0	168	0	0	168	0	25,551	25,719	0	0	0
7137278	MIRAMAR	FL		01/19/2023		704,813	0	54	0	0	54	0	9,498	9,552	0	0	0
7137279	DAYTON	NV		03/09/2023		604,873	0	(11)	0	0	(11)	0	6,065	6,054	0	0	0
7137280	ANTIOCH	CA		01/26/2023		582,548	0	65	0	0	65	0	8,613	8,677	0	0	0
7137281	MINT HILL	NC		01/26/2023		226,115	0	(22)	0	0	(22)	0	1,784	1,762	0	0	0
7137289	MEMPHIS	TN		01/20/2023		202,328	0	(2)	0	0	(2)	0	7,318	7,316	0	0	0
7137291	SOUTH JORDAN	UT		01/26/2023		1,089,994	0	(26)	0	0	(26)	0	16,277	16,251	0	0	0
7137292	SARASOTA	FL		01/13/2023		294,979	0	(10)	0	0	(10)	0	3,427	3,416	0	0	0
7137293	TIPP CITY	OH		01/13/2023		438,399	0	81	0	0	81	0	5,669	5,750	0	0	0
7137294	LEXINGTON	MI		01/31/2023		320,735	0	(3)	0	0	(3)	0	3,902	3,899	0	0	0
7137295	NORTHRIDGE	CA		01/18/2023		1,438,553	0	(50)	0	0	(50)	0	17,322	17,272	0	0	0
7137297	DORAL	FL		01/24/2023		466,869	0	34	0	0	34	0	6,289	6,323	0	0	0
7137298	FORT MYERS	FL		01/18/2023		548,449	0	(8)	0	0	(8)	0	6,536	6,528	0	0	0
7137300	WILMINGTON	NC		02/14/2023		240,208	0	(23)	0	0	(23)	0	3,070	3,047	0	0	0
7137301	HIGHLAND VILLAGE	TX		01/06/2023		674,351	0	(6)	0	0	(6)	0	7,744	7,737	0	0	0
7137302	WAILUKU	HI		02/02/2023		787,154	0	21	0	0	21	0	10,341	10,363	0	0	0
7137303	LAKE HAVASU CITY	AZ		01/04/2023		304,354	0	7	0	0	7	0	4,292	4,299	0	0	0
7137306	VIRGINIA BEACH	VA		01/18/2023		315,941	0	9	0	0	9	0	4,062	4,071	0	0	0
7137309	BASTROP	TX		01/05/2023		485,792	0	(27)	0	0	(27)	0	5,808	5,781	0	0	0
7137310	NAMPA	ID		01/18/2023		204,358	0	16	0	0	16	0	2,754	2,770	0	0	0
7137312	HAPPY VALLEY	OR		01/25/2023		1,313,340	0	92	0	0	92	0	16,942	17,035	0	0	0
7137314	SPRING VALLEY	CA		01/05/2023		511,199	0	(14)	0	0	(14)	0	5,992	5,979	0	0	0
7137315	LUTZ	FL		01/06/2023		938,403	0	2	0	0	2	0	12,259	12,261	0	0	0
7137316	LAKE OSWEGO	OR		02/07/2023		1,032,160	0	(35)	0	0	(35)	0	12,638	12,603	0	0	0
7137318	CHELTENHAM	PA		02/24/2023		534,940	0	223	0	0	223	0	8,453	8,675	0	0	0
7137322	LITTLETON	NC		02/23/2023		220,433	0	(11)	0	0	(11)	0	2,340	2,329	0	0	0
7137329	ANAHEIM	CA		03/01/2023		1,434,394	0	(58)	0	0	(58)	0	18,736	18,678	0	0	0
7137331	BIG BEAR LAKE	CA		01/27/2023		422,047	0	(37)	0	0	(37)	0	6,111	6,074	0	0	0
7137336	MANASSAS	VA		02/03/2023		145,556	0	2	0	0	2	0	3,101	3,103	0	0	0
7137337	JERSEY CITY	NJ		02/23/2023		592,754	0	(27)	0	0	(27)	0	19,129	19,101	0	0	0
7137339	VICTORVILLE	CA		02/01/2023		377,614	0	(27)	0	0	(27)	0	12,249	12,222	0	0	0
7137341	YONKERS	NY		02/01/2023		537,135	0	0	0	0	0	0	6,757	6,757	0	0	0
7137342	WOONSOCKET	RI		01/20/2023		464,676	0	(12)	0	0	(12)	0	5,095	5,083	0	0	0
7137355	OLMOS PARK	TX		12/27/2022		497,659	0	(6)	0	0	(6)	0	4,487	4,482	0	0	0
7137356	PHILADELPHIA	PA		12/27/2022		208,011	0	(10)	0	0	(10)	0	2,209	2,199	0	0	0
7137357	JACKSONVILLE	FL		12/27/2022		185,201	0	(26)	0	0	(26)	0	2,213	2,187	0	0	0
7137358	JACKSONVILLE	FL		12/27/2022		185,201	0	(26)	0	0	(26)	0	2,213	2,187	0	0	0
7137359	JACKSONVILLE	FL		12/27/2022		185,201	0	(26)	0	0	(26)	0	2,213	2,187	0	0	0
7137360	JACKSONVILLE	FL		12/27/2022		185,201	0	(26)	0	0	(26)	0	2,213	2,187	0	0	0
7137362	ALBANY	NY		12/27/2022		192,997	0	(25)	0	0	(25)	0	2,080	2,055	0	0	0
7137363	DOUGLASVILLE	GA		12/27/2022		139,751	0	(21)	0	0	(21)	0	1,573	1,552	0	0	0
7137364	COLORADO SPRINGS	CO		12/27/2022		227,919	0	(55)	0	0	(55)	0	3,105	3,050	0	0	0
7137365	CHICAGO	IL		12/27/2022		159,418	0	(24)	0	0	(24)	0	1,289	1,265	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137366	WILMINGTON	DE		12/27/2022		112,072	0	0	0	0	0	0	821	821	0	0	0
7137367	INDIANAPOLIS	IN		12/27/2022		164,129	0	(30)	0	0	(30)	0	1,606	1,576	0	0	0
7137368	LOGAN	OH		12/27/2022		107,657	0	(19)	0	0	(19)	0	975	955	0	0	0
7137371	NOKOMIS	FL		12/27/2022		210,900	0	(41)	0	0	(41)	0	2,208	2,167	0	0	0
7137372	WILMINGTON	DE		12/27/2022		117,168	0	0	0	0	0	0	877	877	0	0	0
7137373	INDEPENDENCE	MO		12/27/2022		107,790	0	(18)	0	0	(18)	0	940	923	0	0	0
7137375	KENOSHA	WI		12/27/2022		130,517	0	(24)	0	0	(24)	0	1,306	1,282	0	0	0
7137376	CHICAGO HEIGHTS	IL		12/27/2022		172,097	0	(32)	0	0	(32)	0	1,631	1,599	0	0	0
7137377	INDIANAPOLIS	IN		12/27/2022		287,216	0	(51)	0	0	(51)	0	2,746	2,695	0	0	0
7137378	HENRICO	VA		12/27/2022		122,598	0	(21)	0	0	(21)	0	1,146	1,124	0	0	0
7137379	MAPLE HEIGHTS	OH		12/27/2022		79,339	0	(14)	0	0	(14)	0	725	711	0	0	0
7137380	CAPE CORAL	FL		12/27/2022		161,063	0	(32)	0	0	(32)	0	1,724	1,692	0	0	0
7137381	MIDLAND	TX		12/27/2022		218,963	0	(41)	0	0	(41)	0	2,075	2,034	0	0	0
7137382	MELBOURNE	FL		12/27/2022		199,478	0	(46)	0	0	(46)	0	2,333	2,287	0	0	0
7137392	HOMESTEAD	FL		12/27/2022		174,788	0	(28)	0	0	(28)	0	1,801	1,773	0	0	0
7137393	HOMESTEAD	FL		12/27/2022		174,788	0	(28)	0	0	(28)	0	1,801	1,773	0	0	0
7137394	HOMESTEAD	FL		12/27/2022		193,786	0	(31)	0	0	(31)	0	1,997	1,966	0	0	0
7137396	GRAND RAPIDS	MI		12/27/2022		175,547	0	(21)	0	0	(21)	0	1,901	1,880	0	0	0
7137397	TANNERSVILLE	PA		12/27/2022		225,329	0	(11)	0	0	(11)	0	2,382	2,371	0	0	0
7137398	CRESTVIEW	FL		12/27/2022		145,872	0	(13)	0	0	(13)	0	1,568	1,555	0	0	0
7137399	STATESVILLE	NC		12/27/2022		220,136	0	0	0	0	0	0	11,559	11,559	0	0	0
7137400	SCRANTON	PA		12/27/2022		147,370	0	(5)	0	0	(5)	0	1,563	1,557	0	0	0
7137401	BUFFALO	NY		12/27/2022		131,806	0	(20)	0	0	(20)	0	1,317	1,297	0	0	0
7137402	SYRACUSE	NY		12/27/2022		97,473	0	(9)	0	0	(9)	0	1,024	1,015	0	0	0
7137403	SYRACUSE	NY		12/27/2022		69,130	0	(5)	0	0	(5)	0	775	770	0	0	0
7137404	DOVER	NH		12/27/2022		196,217	0	(23)	0	0	(23)	0	2,061	2,038	0	0	0
7137406	MOUNT HOLLY	NC		12/27/2022		152,394	0	(14)	0	0	(14)	0	1,731	1,717	0	0	0
7137407	CHICAGO	IL		12/27/2022		150,180	0	(22)	0	0	(22)	0	1,564	1,543	0	0	0
7137408	PHILADELPHIA	PA		12/27/2022		133,297	0	(5)	0	0	(5)	0	1,481	1,476	0	0	0
7137410	ROME	GA		12/27/2022		145,085	0	(13)	0	0	(13)	0	1,561	1,548	0	0	0
7137411	KETTERING	OH		12/27/2022		146,812	0	(21)	0	0	(21)	0	1,522	1,500	0	0	0
7137412	GREENVILLE	SC		12/27/2022		189,398	0	(16)	0	0	(16)	0	1,981	1,964	0	0	0
7137413	COLUMBUS	OH		12/27/2022		198,612	0	(22)	0	0	(22)	0	2,103	2,081	0	0	0
7137414	TUCSON	AZ		12/27/2022		398,464	0	(21)	0	0	(21)	0	4,406	4,385	0	0	0
7137416	TUCSON	AZ		12/27/2022		350,070	0	(42)	0	0	(42)	0	3,544	3,502	0	0	0
7137417	CRESCENT TOWNSHIP	PA		12/27/2022		163,210	0	(8)	0	0	(8)	0	1,628	1,620	0	0	0
7137418	DETROIT	MI		12/27/2022		75,752	0	(11)	0	0	(11)	0	737	726	0	0	0
7137422	MONCKS CORNER	SC		12/27/2022		221,338	0	(13)	0	0	(13)	0	1,322	1,309	0	0	0
7137423	COLUMBIA STATION	OH		12/27/2022		198,762	0	(34)	0	0	(34)	0	2,179	2,145	0	0	0
7137424	POOLER	GA		12/27/2022		141,438	0	14	0	0	14	0	1,778	1,792	0	0	0
7137425	SAVANNAH	GA		12/27/2022		216,203	0	16	0	0	16	0	2,642	2,658	0	0	0
7137426	SAVANNAH	GA		12/27/2022		180,560	0	12	0	0	12	0	2,205	2,216	0	0	0
7137427	HINESVILLE	GA		12/27/2022		130,560	0	9	0	0	9	0	1,592	1,601	0	0	0
7137428	SAVANNAH	GA		12/27/2022		139,263	0	10	0	0	10	0	1,698	1,708	0	0	0
7137430	BOYNTON BEACH	FL		12/27/2022		442,945	0	(66)	0	0	(66)	0	4,429	4,364	0	0	0
7137434	EL SOBTRANTE	CA		12/27/2022		740,728	0	(107)	0	0	(107)	0	8,031	7,924	0	0	0
7137435	SAVANNAH	GA		12/27/2022		169,413	0	(20)	0	0	(20)	0	1,750	1,730	0	0	0
7137436	HINESVILLE	GA		12/27/2022		147,682	0	(17)	0	0	(17)	0	1,526	1,508	0	0	0
7137437	NEWFIELD	NJ		12/27/2022		192,186	0	(28)	0	0	(28)	0	1,944	1,915	0	0	0
7137438	GRAHAM	NC		12/27/2022		168,842	0	(25)	0	0	(25)	0	1,695	1,671	0	0	0
7137439	NORFOLK	VA		12/27/2022		192,809	0	(21)	0	0	(21)	0	2,052	2,031	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137440	RIVERDALE	IL		12/27/2022		104,134	0	(10)	0	0	(10)	0	1,064	1,054	0	0	0
7137442	WILMINGTON	DE		12/27/2022		201,903	0	(28)	0	0	(28)	0	2,070	2,042	0	0	0
7137443	MEMPHIS	TN		12/27/2022		95,441	0	0	0	0	0	0	1,122	1,122	0	0	0
7137444	MEMPHIS	TN		12/27/2022		99,236	0	0	0	0	0	0	1,206	1,206	0	0	0
7137445	JACKSONVILLE	NC		12/27/2022		126,666	0	(8)	0	0	(8)	0	1,304	1,296	0	0	0
7137446	MEMPHIS	TN		12/27/2022		89,569	0	0	0	0	0	0	1,084	1,084	0	0	0
7137447	BALTIMORE	MD		12/27/2022		99,166	0	(11)	0	0	(11)	0	993	982	0	0	0
7137449	BALTIMORE	MD		12/27/2022		114,117	0	(16)	0	0	(16)	0	1,090	1,074	0	0	0
7137450	ROME	GA		12/27/2022		135,095	0	(9)	0	0	(9)	0	1,406	1,397	0	0	0
7137451	PHILADELPHIA	PA		12/27/2022		131,762	0	(7)	0	0	(7)	0	1,416	1,409	0	0	0
7137452	CLEMENTON	NJ		12/27/2022		194,366	0	(34)	0	0	(34)	0	1,978	1,944	0	0	0
7137454	DAYTON	OH		12/27/2022		77,225	0	(9)	0	0	(9)	0	768	759	0	0	0
7137457	AUSTELL	GA		12/27/2022		245,895	0	(32)	0	0	(32)	0	2,468	2,436	0	0	0
7137459	BATTLE CREEK	MI		12/27/2022		73,115	0	(14)	0	0	(14)	0	722	708	0	0	0
7137460	STREETSBORO	OH		12/27/2022		132,463	0	(24)	0	0	(24)	0	1,357	1,333	0	0	0
7137461	DAYTON	OH		12/27/2022		83,187	0	(14)	0	0	(14)	0	894	880	0	0	0
7137462	HAMILTON TOWNSHIP	NJ		12/27/2022		189,777	0	(39)	0	0	(39)	0	2,045	2,006	0	0	0
7137464	MILWAUKEE	WI		12/27/2022		118,395	0	(29)	0	0	(29)	0	2,033	2,004	0	0	0
7137465	WEST ALLIS	WI		12/27/2022		129,131	0	(31)	0	0	(31)	0	2,145	2,114	0	0	0
7137467	SOMERDALE	NJ		12/27/2022		162,740	0	(24)	0	0	(24)	0	1,710	1,686	0	0	0
7137468	FORT WALTON BEACH	FL		12/27/2022		232,531	0	(16)	0	0	(16)	0	2,710	2,695	0	0	0
7137469	TUCSON	AZ		12/27/2022		183,311	0	(31)	0	0	(31)	0	1,894	1,863	0	0	0
7137471	BRICK TOWNSHIP	NJ		12/27/2022		261,025	0	(25)	0	0	(25)	0	3,104	3,078	0	0	0
7137473	FREEHOLD	NJ		12/27/2022		328,016	0	(47)	0	0	(47)	0	3,702	3,655	0	0	0
7137474	FREEHOLD	NJ		12/27/2022		308,438	0	(56)	0	0	(56)	0	3,437	3,382	0	0	0
7137482	HOUSTON	TX		12/28/2022		312,048	0	0	0	0	0	0	1,463	1,463	0	0	0
7137483	BALTIMORE	MD		12/28/2022		128,681	0	(25)	0	0	(25)	0	1,331	1,305	0	0	0
7137484	BRIDGEPORT	CT		12/28/2022		300,394	0	(58)	0	0	(58)	0	3,037	2,979	0	0	0
7137485	FAYETTEVILLE	NY		12/28/2022		130,503	0	(20)	0	0	(20)	0	2,608	2,589	0	0	0
7137490	WINDSOR MILL	MD		12/28/2022		254,900	0	(41)	0	0	(41)	0	2,776	2,734	0	0	0
7137491	BALTIMORE	MD		12/28/2022		134,326	0	(26)	0	0	(26)	0	1,450	1,424	0	0	0
7137492	TOMS RIVER	NJ		12/28/2022		196,873	0	(13)	0	0	(13)	0	2,342	2,329	0	0	0
7137493	FORT PIERCE	FL		12/28/2022		161,739	0	(30)	0	0	(30)	0	1,827	1,797	0	0	0
7137494	CANAL WINCHESTER	OH		12/28/2022		126,464	0	(22)	0	0	(22)	0	1,417	1,396	0	0	0
7137495	GALENA PARK	TX		12/28/2022		149,312	0	(12)	0	0	(12)	0	1,684	1,672	0	0	0
7137500	BONHAM	TX		12/28/2022		110,926	0	(21)	0	0	(21)	0	1,088	1,067	0	0	0
7137502	BALTIMORE	MD		12/28/2022		112,504	0	(22)	0	0	(22)	0	1,163	1,141	0	0	0
7137504	BALTIMORE	MD		12/28/2022		142,775	0	(27)	0	0	(27)	0	1,479	1,452	0	0	0
7137506	DETROIT	MI		12/28/2022		84,235	0	(16)	0	0	(16)	0	810	794	0	0	0
7137507	TAMPA	FL		12/28/2022		203,294	0	(20)	0	0	(20)	0	2,404	2,383	0	0	0
7137509	HARVEY	IL		12/28/2022		83,128	0	(13)	0	0	(13)	0	927	915	0	0	0
7137510	NEW ORLEANS	LA		12/28/2022		335,286	0	(18)	0	0	(18)	0	3,598	3,580	0	0	0
7137511	EL PASO	TX		12/28/2022		97,063	0	(20)	0	0	(20)	0	1,027	1,007	0	0	0
7137512	JACKSONVILLE	FL		12/28/2022		136,623	0	(24)	0	0	(24)	0	1,530	1,506	0	0	0
7137513	GRAND RAPIDS	MI		12/28/2022		132,839	0	(27)	0	0	(27)	0	1,417	1,390	0	0	0
7137516	HIALEAH	FL		12/28/2022		223,339	0	0	0	0	0	0	13,148	13,148	0	0	0
7137517	ATLANTA	GA		12/28/2022		187,546	0	(35)	0	0	(35)	0	2,227	2,192	0	0	0
7137518	BALTIMORE	MD		12/28/2022		91,119	0	(18)	0	0	(18)	0	924	906	0	0	0
7137520	LAPLACE	LA		12/28/2022		149,417	0	(29)	0	0	(29)	0	1,517	1,488	0	0	0
7137521	BAYTOWN	TX		12/28/2022		160,471	0	(41)	0	0	(41)	0	2,272	2,230	0	0	0
7137522	LEWISVILLE	TX		12/28/2022		259,320	0	(19)	0	0	(19)	0	3,143	3,123	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137523	TACOMA	WA		12/28/2022		335,401	0	(35)	0	0	(35)	0	3,901	3,866	0	0	0
7137524	LA GRANGE	KY		12/28/2022		284,046	0	(70)	0	0	(70)	0	6,360	6,290	0	0	0
7137525	SYRACUSE	NY		12/28/2022		282,004	0	(24)	0	0	(24)	0	3,423	3,399	0	0	0
7137526	PHILADELPHIA	PA		12/28/2022		149,726	0	(31)	0	0	(31)	0	6,194	6,163	0	0	0
7137527	CANAL FULTON	OH		12/28/2022		120,198	0	(23)	0	0	(23)	0	1,221	1,197	0	0	0
7137528	PITTSBURGH	PA		12/28/2022		98,655	0	(5)	0	0	(5)	0	1,030	1,025	0	0	0
7137529	CLEVELAND	OH		12/28/2022		146,839	0	(26)	0	0	(26)	0	1,374	1,347	0	0	0
7137530	WACO	TX		12/28/2022		101,654	0	(19)	0	0	(19)	0	1,110	1,091	0	0	0
7137531	FOREST PARK	GA		12/28/2022		162,698	0	(10)	0	0	(10)	0	1,979	1,969	0	0	0
7137532	PHILADELPHIA	PA		12/28/2022		444,541	0	(97)	0	0	(97)	0	4,688	4,591	0	0	0
7137533	WINTER PARK	FL		12/28/2022		463,581	0	(86)	0	0	(86)	0	4,804	4,718	0	0	0
7137535	BALTIMORE	MD		12/28/2022		146,281	0	(23)	0	0	(23)	0	1,612	1,589	0	0	0
7137536	SOMERSET	NJ		12/28/2022		288,463	0	0	0	0	0	0	4,764	4,764	0	0	0
7137538	KANSAS CITY	MO		12/28/2022		127,424	0	(21)	0	0	(21)	0	1,395	1,375	0	0	0
7137539	SAVANNAH	GA		12/28/2022		469,334	0	(57)	0	0	(57)	0	5,425	5,368	0	0	0
7137540	PHILADELPHIA	PA		12/28/2022		157,715	0	0	0	0	0	0	1,653	1,653	0	0	0
7137542	HARRISBURG	PA		12/28/2022		158,143	0	0	0	0	0	0	1,501	1,501	0	0	0
7137543	KANSAS CITY	MO		12/28/2022		148,652	0	(15)	0	0	(15)	0	1,740	1,725	0	0	0
7137545	CLEVELAND	OH		12/28/2022		114,865	0	(6)	0	0	(6)	0	1,398	1,391	0	0	0
7137546	SPARTANBURG	SC		12/28/2022		229,940	0	(44)	0	0	(44)	0	2,301	2,257	0	0	0
7137547	CLEVELAND	OH		12/28/2022		84,400	0	(15)	0	0	(15)	0	800	784	0	0	0
7137549	DAYTON	OH		12/28/2022		95,815	0	(18)	0	0	(18)	0	956	937	0	0	0
7137550	COLUMBUS	OH		12/28/2022		308,001	0	(60)	0	0	(60)	0	3,142	3,082	0	0	0
7137551	DAYTON	OH		12/28/2022		79,303	0	(13)	0	0	(13)	0	819	805	0	0	0
7137552	CHESTER	PA		12/28/2022		134,957	0	(3)	0	0	(3)	0	1,604	1,601	0	0	0
7137553	BALA CYNWYD	PA		12/28/2022		413,253	0	0	0	0	0	0	4,131	4,131	0	0	0
7137555	SAVANNAH	GA		12/28/2022		776,906	0	(148)	0	0	(148)	0	7,728	7,580	0	0	0
7137556	LINCOLN PARK	MI		12/28/2022		93,015	0	(18)	0	0	(18)	0	922	905	0	0	0
7137557	SACO	ME		12/28/2022		296,398	0	(49)	0	0	(49)	0	3,205	3,156	0	0	0
7137559	PHILADELPHIA	PA		12/28/2022		208,404	0	(11)	0	0	(11)	0	2,189	2,178	0	0	0
7137560	CHICAGO	IL		12/28/2022		85,803	0	(17)	0	0	(17)	0	880	863	0	0	0
7137561	ROCHESTER	NY		12/28/2022		107,252	0	(21)	0	0	(21)	0	1,101	1,079	0	0	0
7137562	ROCHESTER	NY		12/28/2022		99,657	0	(19)	0	0	(19)	0	995	976	0	0	0
7137563	ROCHESTER	NY		12/28/2022		84,417	0	(16)	0	0	(16)	0	843	827	0	0	0
7137564	ROCHESTER	NY		12/28/2022		78,694	0	(15)	0	0	(15)	0	786	771	0	0	0
7137565	ROCHESTER	NY		12/28/2022		105,822	0	(21)	0	0	(21)	0	1,086	1,065	0	0	0
7137566	ROCHESTER	NY		12/28/2022		101,587	0	(19)	0	0	(19)	0	1,014	995	0	0	0
7137567	DALLAS	TX		12/28/2022		179,077	0	(19)	0	0	(19)	0	2,138	2,119	0	0	0
7137568	HARKER HEIGHTS	TX		12/28/2022		165,869	0	(27)	0	0	(27)	0	1,729	1,702	0	0	0
7137570	NEW HAVEN	CT		12/28/2022		199,525	0	(36)	0	0	(36)	0	2,072	2,036	0	0	0
7137571	NEW HAVEN	CT		12/28/2022		201,886	0	(35)	0	0	(35)	0	2,141	2,106	0	0	0
7137574	PITTSBURGH	PA		12/28/2022		105,478	0	(6)	0	0	(6)	0	1,220	1,214	0	0	0
7137575	BIRMINGHAM	AL		12/28/2022		80,438	0	(15)	0	0	(15)	0	787	772	0	0	0
7137577	BASEHOR	KS		12/28/2022		143,970	0	(23)	0	0	(23)	0	1,591	1,568	0	0	0
7137578	LITHOINIA	GA		12/28/2022		149,873	0	(28)	0	0	(28)	0	1,481	1,453	0	0	0
7137580	MORRISVILLE	NC		02/10/2023		330,746	0	(14)	0	0	(14)	0	6,943	6,929	0	0	0
7137583	OAK ISLAND	NC		02/08/2023		251,698	0	(40)	0	0	(40)	0	4,276	4,236	0	0	0
7137592	MAUGANSVILLE	MD		01/11/2023		207,578	0	(34)	0	0	(34)	0	1,839	1,805	0	0	0
7137593	RICHTON PARK	IL		01/11/2023		102,940	0	(18)	0	0	(18)	0	955	937	0	0	0
7137596	TOLEDO	OH		01/11/2023		78,546	0	(13)	0	0	(13)	0	729	715	0	0	0
7137597	ELGIN	IL		01/11/2023		252,982	0	(42)	0	0	(42)	0	2,293	2,251	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137598	PHILADELPHIA	PA		01/11/2023		214,205	0	(8)	0	0	(8)	0	1,925	1,917	0	0	0
7137600	EDGEWATER	FL		01/11/2023		244,594	0	(28)	0	0	(28)	0	2,806	2,778	0	0	0
7137601	MILWAUKEE	WI		01/11/2023		127,766	0	(19)	0	0	(19)	0	1,365	1,346	0	0	0
7137602	ST LOUIS	MO		01/11/2023		78,856	0	(12)	0	0	(12)	0	842	830	0	0	0
7137603	MONTGOMERY	AL		01/11/2023		53,980	0	(58)	0	0	(58)	0	3,805	3,746	0	0	0
7137604	PETERSBURG	VA		01/11/2023		112,185	0	(19)	0	0	(19)	0	1,196	1,177	0	0	0
7137605	BARTOW	FL		01/11/2023		156,207	0	(27)	0	0	(27)	0	1,665	1,638	0	0	0
7137606	INDIANAPOLIS	IN		01/11/2023		91,405	0	(15)	0	0	(15)	0	931	916	0	0	0
7137607	WALDORF	MD		01/11/2023		142,642	0	(25)	0	0	(25)	0	1,405	1,380	0	0	0
7137608	TYLER	TX		01/11/2023		160,254	0	(28)	0	0	(28)	0	1,669	1,641	0	0	0
7137609	INDIANAPOLIS	IN		01/11/2023		102,514	0	(19)	0	0	(19)	0	1,092	1,073	0	0	0
7137610	BARBERTON	OH		01/11/2023		100,250	0	(18)	0	0	(18)	0	1,067	1,049	0	0	0
7137611	MEMPHIS	TN		01/11/2023		75,196	0	(10)	0	0	(10)	0	566	556	0	0	0
7137612	HALTOM CITY	TX		01/11/2023		287,051	0	(53)	0	0	(53)	0	3,006	2,953	0	0	0
7137614	MATTAPAN	MA		01/11/2023		587,735	0	(98)	0	0	(98)	0	5,328	5,231	0	0	0
7137615	SYRACUSE	NY		01/11/2023		123,058	0	(17)	0	0	(17)	0	904	887	0	0	0
7137616	NEW HAVEN	CT		01/11/2023		204,630	0	(33)	0	0	(33)	0	1,771	1,739	0	0	0
7137618	NEW HAVEN	CT		01/11/2023		197,046	0	(34)	0	0	(34)	0	1,870	1,836	0	0	0
7137619	MEMPHIS	TN		01/11/2023		76,834	0	(11)	0	0	(11)	0	606	594	0	0	0
7137620	MEMPHIS	TN		01/11/2023		74,631	0	(10)	0	0	(10)	0	561	551	0	0	0
7137621	FAYETTEVILLE	NC		01/11/2023		137,432	0	(25)	0	0	(25)	0	1,337	1,313	0	0	0
7137622	MONTGOMERY	AL		01/11/2023		97,328	0	(16)	0	0	(16)	0	872	856	0	0	0
7137625	LANSING	IL		01/11/2023		145,656	0	(24)	0	0	(24)	0	1,420	1,396	0	0	0
7137626	CAPE CORAL	FL		01/11/2023		164,153	0	(32)	0	0	(32)	0	1,746	1,714	0	0	0
7137627	FAIRBORN	OH		01/11/2023		88,850	0	(15)	0	0	(15)	0	805	791	0	0	0
7137681	SAN DIEGO	CA		01/12/2023		511,260	0	(41)	0	0	(41)	0	6,165	6,124	0	0	0
7137682	ATLANTA	GA		01/12/2023		195,464	0	(5)	0	0	(5)	0	2,399	2,393	0	0	0
7137683	CLARKSVILLE	TN		01/12/2023		192,481	0	3	0	0	3	0	2,421	2,425	0	0	0
7137684	ATLANTA	GA		01/12/2023		231,600	0	(11)	0	0	(11)	0	3,021	3,010	0	0	0
7137685	BULLHEAD CITY	AZ		01/12/2023		240,442	0	(4)	0	0	(4)	0	2,970	2,966	0	0	0
7137697	ROME	GA		01/18/2023		116,982	0	(10)	0	0	(10)	0	1,359	1,349	0	0	0
7137699	LA PORTE	TX		01/18/2023		138,009	0	(23)	0	0	(23)	0	1,374	1,351	0	0	0
7137700	FAYETTEVILLE	NC		01/18/2023		82,618	0	(2)	0	0	(2)	0	1,008	1,005	0	0	0
7137702	ALBUQUERQUE	NM		01/18/2023		257,831	0	(14)	0	0	(14)	0	3,137	3,124	0	0	0
7137704	INDIANAPOLIS	IN		01/18/2023		132,167	0	(25)	0	0	(25)	0	1,327	1,302	0	0	0
7137705	PHILADELPHIA	PA		01/18/2023		138,700	0	(7)	0	0	(7)	0	1,539	1,532	0	0	0
7137706	VERNON	CT		01/18/2023		157,774	0	(32)	0	0	(32)	0	1,677	1,645	0	0	0
7137707	BALTIMORE	MD		01/18/2023		286,857	0	(46)	0	0	(46)	0	3,145	3,099	0	0	0
7137709	BALTIMORE	MD		01/18/2023		329,954	0	(53)	0	0	(53)	0	3,428	3,375	0	0	0
7137710	PHOENIX	AZ		01/18/2023		195,646	0	(8)	0	0	(8)	0	2,383	2,375	0	0	0
7137711	PHOENIX	AZ		01/18/2023		169,236	0	(9)	0	0	(9)	0	2,051	2,042	0	0	0
7137712	SHAKER HEIGHTS	OH		01/18/2023		170,102	0	(24)	0	0	(24)	0	1,819	1,795	0	0	0
7137713	WATERBURY	CT		01/18/2023		180,403	0	(11)	0	0	(11)	0	2,092	2,081	0	0	0
7137714	PHILADELPHIA	PA		01/18/2023		456,887	0	(70)	0	0	(70)	0	4,760	4,690	0	0	0
7137715	TRENTON	NJ		01/18/2023		180,908	0	(29)	0	0	(29)	0	1,878	1,849	0	0	0
7137717	PHILADELPHIA	PA		01/18/2023		165,936	0	(3)	0	0	(3)	0	1,969	1,966	0	0	0
7137718	HUMBLE	TX		01/18/2023		157,296	0	(30)	0	0	(30)	0	1,598	1,568	0	0	0
7137719	GIG HARBOR	WA		01/18/2023		299,814	0	0	0	0	0	0	1,336	1,336	0	0	0
7137720	HURRICANE	WV		01/18/2023		167,018	0	(23)	0	0	(23)	0	1,889	1,866	0	0	0
7137722	PHILADELPHIA	PA		01/18/2023		138,663	0	(7)	0	0	(7)	0	1,504	1,497	0	0	0
7137726	MIDLAND	TX		01/18/2023		165,108	0	(27)	0	0	(27)	0	1,674	1,647	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137728	NEW ORLEANS	LA		01/18/2023		243,963	0	(41)	0	0	(41)	0	2,565	2,524	0	0	0
7137729	MIDDLEBOROUGH	MA		01/18/2023		420,214	0	(18)	0	0	(18)	0	5,117	5,099	0	0	0
7137730	KATY	TX		01/18/2023		170,990	0	(24)	0	0	(24)	0	4,463	4,439	0	0	0
7137731	PHILADELPHIA	PA		01/18/2023		164,619	0	(31)	0	0	(31)	0	1,661	1,630	0	0	0
7137732	BARBERTON	OH		01/18/2023		76,646	0	(6)	0	0	(6)	0	874	868	0	0	0
7137733	BARBERTON	OH		01/18/2023		93,868	0	(7)	0	0	(7)	0	1,096	1,088	0	0	0
7137734	BALTIMORE	MD		01/18/2023		207,521	0	(16)	0	0	(16)	0	2,487	2,471	0	0	0
7137736	JACKSONVILLE	FL		01/18/2023		95,037	0	(19)	0	0	(19)	0	1,026	1,006	0	0	0
7137737	SOUTH WINDSOR	CT		01/18/2023		253,004	0	(32)	0	0	(32)	0	2,785	2,753	0	0	0
7137738	COLUMBUS	OH		01/18/2023		99,025	0	(7)	0	0	(7)	0	1,204	1,197	0	0	0
7137740	HAGERSTOWN	MD		01/18/2023		163,662	0	(31)	0	0	(31)	0	1,618	1,587	0	0	0
7137741	ATLANTA	GA		01/18/2023		213,094	0	(9)	0	0	(9)	0	3,051	3,042	0	0	0
7137742	MILLVILLE	NJ		01/18/2023		127,317	0	(19)	0	0	(19)	0	1,354	1,335	0	0	0
7137743	PORT ST. LUCIE	FL		01/18/2023		92,251	0	(17)	0	0	(17)	0	912	895	0	0	0
7137744	ALTAMONTE SPRINGS	FL		01/18/2023		177,215	0	(21)	0	0	(21)	0	2,041	2,020	0	0	0
7137745	MURFREESBORO	TN		01/18/2023		197,268	0	(31)	0	0	(31)	0	2,122	2,090	0	0	0
7137746	FAYETTEVILLE	NC		01/18/2023		135,612	0	0	0	0	0	0	110	110	0	0	0
7137747	LYNDHURST	OH		01/18/2023		125,412	0	(5)	0	0	(5)	0	1,528	1,523	0	0	0
7137748	ROME	GA		01/18/2023		148,374	0	(9)	0	0	(9)	0	1,753	1,743	0	0	0
7137749	GODDARD	KS		01/18/2023		128,270	0	(9)	0	0	(9)	0	1,559	1,550	0	0	0
7137750	WARRENSVILLE HEIGHTS	OH		01/18/2023		97,276	0	(6)	0	0	(6)	0	1,151	1,146	0	0	0
7137751	BALTIMORE	MD		01/18/2023		138,323	0	(23)	0	0	(23)	0	1,458	1,436	0	0	0
7137752	BALTIMORE	MD		01/18/2023		131,229	0	(21)	0	0	(21)	0	1,384	1,362	0	0	0
7137753	BALTIMORE	MD		01/18/2023		154,638	0	(25)	0	0	(25)	0	1,631	1,605	0	0	0
7137754	ELON	NC		01/18/2023		233,387	0	(10)	0	0	(10)	0	2,842	2,832	0	0	0
7137756	DOVER	DE		01/18/2023		135,209	0	(19)	0	0	(19)	0	1,483	1,464	0	0	0
7137757	WESTLAND	MI		01/18/2023		156,025	0	(6)	0	0	(6)	0	1,976	1,970	0	0	0
7137760	LAKELAND	FL		01/18/2023		176,470	0	(25)	0	0	(25)	0	1,912	1,887	0	0	0
7137761	UVALDE	TX		01/18/2023		118,012	0	(19)	0	0	(19)	0	1,191	1,172	0	0	0
7137765	SAN ANTONIO	TX		01/18/2023		242,536	0	(44)	0	0	(44)	0	2,314	2,271	0	0	0
7137768	BALTIMORE	MD		01/18/2023		118,267	0	(19)	0	0	(19)	0	1,258	1,239	0	0	0
7137770	FREEPORT	TX		01/18/2023		122,202	0	(5)	0	0	(5)	0	1,485	1,480	0	0	0
7137771	STRATFORD	CT		01/18/2023		421,403	0	(201)	0	0	(201)	0	11,013	10,811	0	0	0
7137772	FORT WORTH	TX		01/18/2023		115,728	0	(6)	0	0	(6)	0	1,408	1,402	0	0	0
7137773	JACKSONVILLE	FL		01/18/2023		177,502	0	(32)	0	0	(32)	0	1,742	1,711	0	0	0
7137774	KANSAS CITY	MO		01/18/2023		129,718	0	(16)	0	0	(16)	0	1,466	1,450	0	0	0
7137775	KANSAS CITY	MO		01/18/2023		131,594	0	(18)	0	0	(18)	0	1,486	1,469	0	0	0
7137776	KANSAS CITY	MO		01/18/2023		137,536	0	(20)	0	0	(20)	0	1,497	1,477	0	0	0
7137777	CLEVELAND	OH		01/18/2023		99,827	0	(4)	0	0	(4)	0	1,216	1,212	0	0	0
7137778	ALLEN PARK	MI		01/18/2023		91,515	0	(16)	0	0	(16)	0	953	936	0	0	0
7137780	WESTLAND	MI		01/18/2023		94,971	0	(4)	0	0	(4)	0	1,190	1,185	0	0	0
7137782	LAURENS	SC		01/18/2023		89,416	0	(16)	0	0	(16)	0	871	855	0	0	0
7137786	LAURENS	SC		01/18/2023		106,617	0	(18)	0	0	(18)	0	1,123	1,104	0	0	0
7137787	PHILADELPHIA	PA		01/18/2023		114,793	0	(6)	0	0	(6)	0	1,183	1,178	0	0	0
7137788	PHILADELPHIA	PA		01/18/2023		185,363	0	(10)	0	0	(10)	0	1,999	1,989	0	0	0
7137789	PAHOKEE	FL		01/18/2023		262,725	0	(12)	0	0	(12)	0	3,120	3,108	0	0	0
7137790	BALTIMORE	MD		01/18/2023		102,344	0	(16)	0	0	(16)	0	1,108	1,091	0	0	0
7137792	SYRACUSE	NY		01/18/2023		156,517	0	(16)	0	0	(16)	0	1,833	1,818	0	0	0
7137793	PHILADELPHIA	PA		01/18/2023		96,534	0	(11)	0	0	(11)	0	2,341	2,330	0	0	0
7137794	CHAGRIN FALLS	OH		01/18/2023		190,209	0	(51)	0	0	(51)	0	4,582	4,531	0	0	0
7137795	PHILADELPHIA	PA		01/18/2023		74,752	0	(3)	0	0	(3)	0	881	878	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137796	PHILADELPHIA	PA		01/18/2023		76,657	0	0	0	0	0	0	937	938	0	0	0
7137797	PHILADELPHIA	PA		01/18/2023		74,792	0	4	0	0	4	0	918	922	0	0	0
7137798	PHILADELPHIA	PA		01/18/2023		74,718	0	4	0	0	4	0	918	922	0	0	0
7137799	PHILADELPHIA	PA		01/18/2023		89,347	0	(5)	0	0	(5)	0	970	966	0	0	0
7137800	PHILADELPHIA	PA		01/18/2023		88,553	0	2	0	0	2	0	1,060	1,062	0	0	0
7137801	ROCHESTER	NY		01/18/2023		123,285	0	(22)	0	0	(22)	0	1,267	1,245	0	0	0
7137802	STARKVILLE	MS		01/18/2023		92,080	0	(14)	0	0	(14)	0	979	965	0	0	0
7137803	HARPER WOODS	MI		01/18/2023		75,139	0	(13)	0	0	(13)	0	846	833	0	0	0
7137804	MAYFIELD HEIGHTS	OH		01/18/2023		91,614	0	(16)	0	0	(16)	0	865	849	0	0	0
7137805	CHICAGO	IL		01/18/2023		168,071	0	(19)	0	0	(19)	0	1,901	1,882	0	0	0
7137806	NEW HAVEN	CT		01/18/2023		240,795	0	(31)	0	0	(31)	0	2,682	2,651	0	0	0
7137807	KINGSTON	PA		01/18/2023		311,817	0	(50)	0	0	(50)	0	9,802	9,752	0	0	0
7137808	ORLANDO	FL		01/18/2023		245,603	0	(41)	0	0	(41)	0	2,595	2,555	0	0	0
7137809	BRIDGETON	NJ		01/18/2023		114,562	0	(17)	0	0	(17)	0	1,219	1,202	0	0	0
7137810	BROOKFIELD	WI		01/18/2023		196,057	0	(27)	0	0	(27)	0	2,197	2,170	0	0	0
7137811	FRANKLIN	WI		01/18/2023		188,561	0	(25)	0	0	(25)	0	2,084	2,059	0	0	0
7137812	NEW HAVEN	CT		01/18/2023		151,903	0	(25)	0	0	(25)	0	1,650	1,624	0	0	0
7137813	GRANBURY	TX		01/18/2023		203,153	0	(7)	0	0	(7)	0	2,476	2,469	0	0	0
7137815	ATLANTA	GA		01/18/2023		80,480	0	0	0	0	0	0	868	868	0	0	0
7137820	SHELBY	NC		01/18/2023		102,552	0	(6)	0	0	(6)	0	1,215	1,209	0	0	0
7137821	BALTIMORE	MD		01/18/2023		161,593	0	(25)	0	0	(25)	0	1,727	1,701	0	0	0
7137822	BROOKLYN	MD		01/18/2023		136,010	0	(17)	0	0	(17)	0	1,465	1,448	0	0	0
7137823	SOUTH BEND	IN		01/18/2023		132,687	0	(22)	0	0	(22)	0	1,402	1,380	0	0	0
7137824	ELIZABETH	NJ		01/18/2023		320,028	0	(54)	0	0	(54)	0	3,326	3,272	0	0	0
7137825	BALTIMORE	MD		01/18/2023		188,523	0	(25)	0	0	(25)	0	2,082	2,056	0	0	0
7137826	ELIZABETH	NJ		01/18/2023		318,927	0	(50)	0	0	(50)	0	3,343	3,293	0	0	0
7137827	BALTIMORE	MD		01/18/2023		222,137	0	(32)	0	0	(32)	0	2,299	2,267	0	0	0
7137828	BROOKFIELD	WI		01/18/2023		257,509	0	(39)	0	0	(39)	0	2,788	2,749	0	0	0
7137831	REDFORD	MI		01/18/2023		97,417	0	(17)	0	0	(17)	0	1,008	992	0	0	0
7137832	WICHITA	KS		01/18/2023		125,550	0	(20)	0	0	(20)	0	1,285	1,265	0	0	0
7137833	SPARTANBURG	SC		01/18/2023		166,293	0	(32)	0	0	(32)	0	1,682	1,650	0	0	0
7137834	BALTIMORE	MD		01/18/2023		108,619	0	(20)	0	0	(20)	0	1,069	1,049	0	0	0
7137835	RIVERDALE	GA		01/18/2023		147,840	0	(24)	0	0	(24)	0	1,545	1,521	0	0	0
7137836	ALEXANDRIA	VA		01/18/2023		230,410	0	(45)	0	0	(45)	0	2,379	2,335	0	0	0
7137837	PHILADELPHIA	PA		01/18/2023		85,401	0	(4)	0	0	(4)	0	893	889	0	0	0
7137838	PROVIDENCE	RI		01/18/2023		269,252	0	(39)	0	0	(39)	0	2,723	2,683	0	0	0
7137839	SILVER SPRING	MD		01/18/2023		223,334	0	(29)	0	0	(29)	0	2,523	2,494	0	0	0
7137840	PHILADELPHIA	PA		01/18/2023		153,519	0	(14)	0	0	(14)	0	2,893	2,879	0	0	0
7137841	BALTIMORE	MD		01/18/2023		110,100	0	(21)	0	0	(21)	0	1,103	1,083	0	0	0
7137843	MILWAUKEE	WI		01/18/2023		98,962	0	(16)	0	0	(16)	0	1,018	1,001	0	0	0
7137844	MILWAUKEE	WI		01/18/2023		121,192	0	(18)	0	0	(18)	0	1,295	1,277	0	0	0
7137845	EUCLID	OH		01/18/2023		120,462	0	(13)	0	0	(13)	0	1,354	1,341	0	0	0
7137846	BALTIMORE	MD		01/18/2023		164,462	0	(14)	0	0	(14)	0	1,832	1,818	0	0	0
7137847	BALTIMORE	MD		01/18/2023		100,109	0	(11)	0	0	(11)	0	1,104	1,093	0	0	0
7137848	STATESVILLE	NC		01/18/2023		142,975	0	(27)	0	0	(27)	0	1,439	1,412	0	0	0
7137850	MAPLE HEIGHTS	OH		01/18/2023		89,941	0	(11)	0	0	(11)	0	992	981	0	0	0
7137851	COWPENS	SC		01/18/2023		144,955	0	(9)	0	0	(9)	0	1,692	1,683	0	0	0
7137852	BALTIMORE	MD		01/18/2023		158,252	0	(19)	0	0	(19)	0	1,793	1,775	0	0	0
7137855	BOWIE	TX		01/18/2023		125,529	0	(23)	0	0	(23)	0	1,228	1,205	0	0	0
7137856	JACKSONVILLE	FL		01/18/2023		173,116	0	(33)	0	0	(33)	0	1,613	1,580	0	0	0
7137857	ZION	IL		01/18/2023		142,853	0	(27)	0	0	(27)	0	1,445	1,419	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137858	EUCLID	OH		01/18/2023		148,227	0	(18)	0	0	(18)	0	1,627	1,609	0	0	0
7137859	STONE MOUNTAIN	GA		01/18/2023		166,141	0	(20)	0	0	(20)	0	1,993	1,973	0	0	0
7137862	BALTIMORE	MD		01/18/2023		200,416	0	(31)	0	0	(31)	0	2,132	2,100	0	0	0
7137863	KANSAS CITY	MO		01/18/2023		123,193	0	(16)	0	0	(16)	0	1,283	1,266	0	0	0
7137864	ORLANDO	FL		01/18/2023		153,294	0	(28)	0	0	(28)	0	1,488	1,460	0	0	0
7137865	COLUMBIA	MD		01/18/2023		110,975	0	(155)	0	0	(155)	0	4,771	4,616	0	0	0
7137866	PHILADELPHIA	PA		01/18/2023		131,490	0	(14)	0	0	(14)	0	2,843	2,830	0	0	0
7137867	BALTIMORE	MD		01/18/2023		162,902	0	(11)	0	0	(11)	0	1,962	1,950	0	0	0
7137868	PHILADELPHIA	PA		01/18/2023		151,942	0	(8)	0	0	(8)	0	1,650	1,643	0	0	0
7137869	NORTH CHICAGO	IL		01/18/2023		128,480	0	(18)	0	0	(18)	0	1,393	1,375	0	0	0
7137873	NANTICOKE	PA		01/18/2023		67,045	0	(3)	0	0	(3)	0	651	648	0	0	0
7137874	WILKES BARRE	PA		01/18/2023		67,062	0	(3)	0	0	(3)	0	642	639	0	0	0
7137877	PENSACOLA	FL		01/18/2023		189,552	0	(32)	0	0	(32)	0	2,029	1,997	0	0	0
7137878	PENSACOLA	FL		01/18/2023		205,580	0	(35)	0	0	(35)	0	2,200	2,165	0	0	0
7137880	BALTIMORE	MD		01/18/2023		107,891	0	(16)	0	0	(16)	0	1,179	1,164	0	0	0
7137881	LEBANON	CT		01/18/2023		110,441	0	(9)	0	0	(9)	0	1,702	1,692	0	0	0
7137882	COLUMBUS	OH		01/18/2023		239,942	0	(8)	0	0	(8)	0	2,924	2,916	0	0	0
7137884	DUNDALK	MD		01/18/2023		169,585	0	(25)	0	0	(25)	0	1,693	1,668	0	0	0
7137946	BALTIMORE	MD		01/23/2023		123,367	0	(25)	0	0	(25)	0	1,350	1,324	0	0	0
7137948	ARDMORE	AL		01/23/2023		152,307	0	(29)	0	0	(29)	0	1,620	1,591	0	0	0
7137949	LONG BRANCH	NJ		01/23/2023		392,663	0	(76)	0	0	(76)	0	4,082	4,006	0	0	0
7137955	LYNN HAVEN	FL		01/23/2023		169,762	0	(34)	0	0	(34)	0	1,804	1,770	0	0	0
7137956	LYNN HAVEN	FL		01/23/2023		169,762	0	(34)	0	0	(34)	0	1,804	1,770	0	0	0
7137957	LYNN HAVEN	FL		01/23/2023		169,762	0	(34)	0	0	(34)	0	1,804	1,770	0	0	0
7137958	LYNN HAVEN	FL		01/23/2023		169,762	0	(34)	0	0	(34)	0	1,804	1,770	0	0	0
7137959	LYNN HAVEN	FL		01/23/2023		169,762	0	(34)	0	0	(34)	0	1,804	1,770	0	0	0
7137961	KANSAS CITY	MO		01/23/2023		262,692	0	8	0	0	8	0	3,048	3,056	0	0	0
7137963	ATLANTA	GA		01/23/2023		174,910	0	(31)	0	0	(31)	0	2,029	1,998	0	0	0
7137964	TALLAHASSEE	FL		01/23/2023		130,158	0	(16)	0	0	(16)	0	1,079	1,063	0	0	0
7137968	OAKDALE	PA		01/23/2023		154,168	0	(7)	0	0	(7)	0	1,266	1,259	0	0	0
7137971	WASHINGTON	MO		01/23/2023		154,324	0	(28)	0	0	(28)	0	1,419	1,391	0	0	0
7137974	COLUMBUS	OH		01/23/2023		75,150	0	(13)	0	0	(13)	0	713	700	0	0	0
7137975	IRVINGTON	NJ		01/23/2023		450,026	0	(80)	0	0	(80)	0	4,288	4,207	0	0	0
7137979	FT LAUDERDALE	FL		01/23/2023		1,259,588	0	0	0	0	0	0	4,767	4,767	0	0	0
7137981	OAKLAND PARK	FL		01/23/2023		503,580	0	(94)	0	0	(94)	0	5,360	5,266	0	0	0
7137982	CINCINNATI	OH		01/23/2023		191,462	0	(37)	0	0	(37)	0	1,945	1,908	0	0	0
7137983	VALDOSTA	GA		01/23/2023		62,423	0	(3)	0	0	(3)	0	673	670	0	0	0
7137984	PLAINS TOWNSHIP	PA		01/23/2023		96,988	0	(4)	0	0	(4)	0	703	700	0	0	0
7137986	CLEVELAND	OH		01/23/2023		93,125	0	(24)	0	0	(24)	0	2,068	2,044	0	0	0
7137987	COMMERCE	TX		01/23/2023		125,129	0	(30)	0	0	(30)	0	2,907	2,877	0	0	0
7137988	FORT WORTH	TX		01/23/2023		163,598	0	(27)	0	0	(27)	0	1,212	1,185	0	0	0
7137989	MANCHESTER	CT		01/23/2023		172,316	0	(33)	0	0	(33)	0	1,751	1,718	0	0	0
7137990	IRVINGTON	NJ		01/23/2023		460,457	0	(96)	0	0	(96)	0	4,720	4,624	0	0	0
7137993	NEWARK	NJ		01/23/2023		500,082	0	(36)	0	0	(36)	0	5,382	5,346	0	0	0
7137994	NEWTONVILLE	NJ		01/23/2023		263,142	0	(56)	0	0	(56)	0	2,878	2,822	0	0	0
7137995	DUNCAN	OK		01/23/2023		87,608	0	(17)	0	0	(17)	0	881	864	0	0	0
7137996	NEWARK	NJ		01/23/2023		500,082	0	(36)	0	0	(36)	0	5,382	5,346	0	0	0
7137997	DANBURY	CT		01/23/2023		279,099	0	(27)	0	0	(27)	0	2,453	2,426	0	0	0
7137998	NEWARK	NJ		01/23/2023		498,444	0	(89)	0	0	(89)	0	4,729	4,639	0	0	0
7137999	PITTSBURGH	PA		01/23/2023		133,046	0	(8)	0	0	(8)	0	1,489	1,481	0	0	0
7138000	JACKSONVILLE	FL		01/23/2023		125,937	0	(25)	0	0	(25)	0	1,339	1,314	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138001	EAST ORANGE	NJ		01/23/2023		471,605	0	(85)	0	0	(85)	0	4,474	4,390	0	0	0
7138002	EAST ORANGE	NJ		01/23/2023		460,102	0	(82)	0	0	(82)	0	4,365	4,283	0	0	0
7138004	NEWARK	NJ		01/23/2023		500,082	0	(36)	0	0	(36)	0	5,382	5,346	0	0	0
7138005	EVERETT	WA		01/23/2023		561,883	0	(68)	0	0	(68)	0	4,660	4,591	0	0	0
7138007	NEWARK	NJ		01/23/2023		501,319	0	(40)	0	0	(40)	0	5,353	5,313	0	0	0
7138008	NEWARK	NJ		01/23/2023		567,258	0	(41)	0	0	(41)	0	6,105	6,064	0	0	0
7138009	FORT WORTH	TX		01/23/2023		210,641	0	(12)	0	0	(12)	0	1,155	1,143	0	0	0
7138011	KNOXVILLE	TN		01/23/2023		150,516	0	(35)	0	0	(35)	0	1,722	1,687	0	0	0
7138013	ALBANY	NY		01/23/2023		113,510	0	(17)	0	0	(17)	0	1,240	1,223	0	0	0
7138015	LEHIGH ACRES	FL		01/23/2023		271,265	0	(55)	0	0	(55)	0	3,485	3,430	0	0	0
7138017	TUCSON	AZ		01/23/2023		149,242	0	(18)	0	0	(18)	0	1,329	1,311	0	0	0
7138018	BROOKLYN	NY		01/23/2023		697,128	0	(135)	0	0	(135)	0	7,193	7,057	0	0	0
7138019	MCKEESPORT	PA		01/23/2023		82,098	0	(5)	0	0	(5)	0	820	816	0	0	0
7138021	PORT RICHEY	FL		01/23/2023		144,180	0	(32)	0	0	(32)	0	1,648	1,616	0	0	0
7138023	NEWARK	NJ		01/23/2023		552,330	0	(40)	0	0	(40)	0	5,944	5,904	0	0	0
7138024	TROY	NY		01/23/2023		155,405	0	(26)	0	0	(26)	0	1,583	1,557	0	0	0
7138025	TROY	NY		01/23/2023		156,167	0	(26)	0	0	(26)	0	1,591	1,565	0	0	0
7138027	BROOKLYN	NY		01/23/2023		767,682	0	(152)	0	0	(152)	0	7,740	7,587	0	0	0
7138029	BEVERLY	NJ		01/25/2023		125,889	0	(4)	0	0	(4)	0	1,047	1,043	0	0	0
7138031	HOUSTON	TX		01/25/2023		225,848	0	(25)	0	0	(25)	0	2,045	2,020	0	0	0
7138032	WEST WINDSOR	NJ		01/25/2023		295,244	0	(42)	0	0	(42)	0	2,726	2,684	0	0	0
7138033	INDIANAPOLIS	IN		01/25/2023		91,452	0	(29)	0	0	(29)	0	1,690	1,661	0	0	0
7138034	SAINT LOUIS	MO		01/25/2023		80,154	0	(15)	0	0	(15)	0	847	833	0	0	0
7138035	UPPER MARLBORO	MD		01/25/2023		125,880	0	(24)	0	0	(24)	0	1,330	1,306	0	0	0
7138036	WILLINGBORO	NJ		01/25/2023		152,034	0	(31)	0	0	(31)	0	1,604	1,573	0	0	0
7138037	WILLINGBORO	NJ		01/25/2023		133,285	0	(27)	0	0	(27)	0	1,406	1,379	0	0	0
7138039	MIDLAND	TX		01/25/2023		122,630	0	(22)	0	0	(22)	0	1,135	1,113	0	0	0
7138041	BALTIMORE	MD		01/25/2023		172,029	0	(31)	0	0	(31)	0	1,619	1,588	0	0	0
7138042	DELRAN	NJ		01/25/2023		154,890	0	(27)	0	0	(27)	0	1,425	1,397	0	0	0
7138043	RIVERSIDE	NJ		01/25/2023		149,154	0	(26)	0	0	(26)	0	1,372	1,345	0	0	0
7138044	CHICAGO	IL		01/25/2023		90,520	0	(16)	0	0	(16)	0	852	836	0	0	0
7138045	JACKSONVILLE	FL		01/25/2023		141,860	0	(26)	0	0	(26)	0	1,335	1,309	0	0	0
7138048	NORMAN	OK		01/25/2023		107,563	0	(19)	0	0	(19)	0	989	970	0	0	0
7138049	FLORISSANT	MO		01/25/2023		77,566	0	(16)	0	0	(16)	0	819	803	0	0	0
7138050	CREST HILL	IL		01/25/2023		153,771	0	(31)	0	0	(31)	0	1,622	1,591	0	0	0
7138063	CHARLOTTE	NC		01/26/2023		105,033	0	104	0	0	104	0	2,167	2,271	0	0	0
7138064	CANTON	TX		01/26/2023		132,003	0	184	0	0	184	0	3,026	3,210	0	0	0
7138065	MERCHANTVILLE	NJ		01/26/2023		135,434	0	143	0	0	143	0	2,882	3,024	0	0	0
7138066	HOUSTON	TX		01/26/2023		367,212	0	692	0	0	692	0	8,948	9,641	0	0	0
7138067	HOUSTON	TX		01/26/2023		367,212	0	692	0	0	692	0	8,948	9,641	0	0	0
7138068	DURHAM	NC		01/26/2023		123,392	0	175	0	0	175	0	2,832	3,007	0	0	0
7138069	BALTIMORE	MD		01/26/2023		111,557	0	130	0	0	130	0	2,353	2,484	0	0	0
7138070	DETROIT	MI		01/26/2023		128,127	0	141	0	0	141	0	2,536	2,677	0	0	0
7138072	GARLAND	TX		01/26/2023		136,805	0	174	0	0	174	0	3,063	3,237	0	0	0
7138073	JACKSONVILLE	FL		01/26/2023		235,655	0	235	0	0	235	0	4,906	5,141	0	0	0
7138074	KANSAS CITY	MO		01/26/2023		66,142	0	19	0	0	19	0	1,205	1,224	0	0	0
7138075	KANSAS CITY	MO		01/26/2023		72,701	0	25	0	0	25	0	1,328	1,353	0	0	0
7138076	JACKSONVILLE	FL		01/26/2023		127,174	0	(14)	0	0	(14)	0	1,718	1,705	0	0	0
7138079	AIKEN	SC		01/26/2023		125,414	0	(25)	0	0	(25)	0	1,434	1,409	0	0	0
7138080	ORLANDO	FL		01/26/2023		143,950	0	(24)	0	0	(24)	0	1,285	1,261	0	0	0
7138082	PHILADELPHIA	PA		01/26/2023		262,238	0	(11)	0	0	(11)	0	2,204	2,193	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138086	ATLANTA	GA		01/26/2023		213,244	0	0	0	0	0	0	1,504	1,504	0	0	0
7138094	GAINESVILLE	FL		01/26/2023		134,615	0	(23)	0	0	(23)	0	1,220	1,197	0	0	0
7138096	KANSAS CITY	MO		01/26/2023		182,506	0	(40)	0	0	(40)	0	1,973	1,934	0	0	0
7138098	NEW ORLEANS	LA		01/26/2023		233,810	0	0	0	0	0	0	1,953	1,953	0	0	0
7138099	PLAINFIELD	IN		01/30/2023		105,434	0	77	0	0	77	0	2,083	2,160	0	0	0
7138100	DUNDALK	MD		01/30/2023		107,976	0	(22)	0	0	(22)	0	1,470	1,448	0	0	0
7138101	HOUSTON	TX		01/30/2023		148,322	0	0	0	0	0	0	980	980	0	0	0
7138103	BALTIMORE	MD		01/30/2023		157,848	0	(9)	0	0	(9)	0	1,880	1,872	0	0	0
7138104	ATLANTA	GA		01/30/2023		193,914	0	(22)	0	0	(22)	0	1,955	1,933	0	0	0
7138107	GWYNN OAK	MD		01/30/2023		166,557	0	(11)	0	0	(11)	0	1,961	1,950	0	0	0
7138108	LAREDO	TX		01/30/2023		170,696	0	(16)	0	0	(16)	0	1,976	1,961	0	0	0
7138109	LAREDO	TX		01/30/2023		170,685	0	(16)	0	0	(16)	0	1,977	1,961	0	0	0
7138111	MAHOMET	IL		01/30/2023		142,303	0	(8)	0	0	(8)	0	1,052	1,044	0	0	0
7138112	BALTIMORE	MD		01/30/2023		186,602	0	(9)	0	0	(9)	0	2,242	2,233	0	0	0
7138113	SAN ANTONIO	TX		01/30/2023		173,956	0	(9)	0	0	(9)	0	2,101	2,091	0	0	0
7138116	DUNDALK	MD		01/30/2023		129,892	0	(10)	0	0	(10)	0	1,542	1,532	0	0	0
7138120	SAVANNAH	GA		01/30/2023		132,981	0	(14)	0	0	(14)	0	1,502	1,488	0	0	0
7138121	NORFOLK	VA		01/30/2023		93,302	0	(9)	0	0	(9)	0	1,108	1,099	0	0	0
7138122	SAPULPA	OK		01/30/2023		110,040	0	(21)	0	0	(21)	0	1,099	1,078	0	0	0
7138125	FAIRFIELD	OH		01/30/2023		145,117	0	(6)	0	0	(6)	0	1,683	1,677	0	0	0
7138126	METAIRIE	LA		01/30/2023		123,768	0	(22)	0	0	(22)	0	1,147	1,126	0	0	0
7138128	SANDY	UT		01/30/2023		216,022	0	(38)	0	0	(38)	0	2,332	2,294	0	0	0
7138129	JACKSONVILLE	FL		01/30/2023		94,549	0	(10)	0	0	(10)	0	1,002	993	0	0	0
7138130	KANSAS CITY	MO		01/30/2023		117,594	0	(3)	0	0	(3)	0	1,243	1,239	0	0	0
7138131	EXCELSIOR SPRINGS	MO		01/30/2023		89,308	0	(17)	0	0	(17)	0	907	891	0	0	0
7138134	CINCINNATI	OH		01/30/2023		146,499	0	(6)	0	0	(6)	0	1,699	1,693	0	0	0
7138135	FAIRFIELD	OH		01/30/2023		234,723	0	(8)	0	0	(8)	0	2,723	2,715	0	0	0
7138139	BALTIMORE	MD		01/30/2023		193,108	0	(16)	0	0	(16)	0	2,244	2,228	0	0	0
7138140	BALTIMORE	MD		01/30/2023		168,477	0	(10)	0	0	(10)	0	2,010	2,000	0	0	0
7138141	SOUTH BEND	IN		01/30/2023		73,515	0	(8)	0	0	(8)	0	827	819	0	0	0
7138142	BALTIMORE	MD		01/30/2023		177,124	0	(15)	0	0	(15)	0	2,057	2,042	0	0	0
7138143	BALTIMORE	MD		01/30/2023		208,766	0	(17)	0	0	(17)	0	2,425	2,409	0	0	0
7138144	BALTIMORE	MD		01/30/2023		175,786	0	(17)	0	0	(17)	0	2,040	2,023	0	0	0
7138146	CHESTERFIELD	VA		01/30/2023		169,037	0	(12)	0	0	(12)	0	2,011	1,999	0	0	0
7138147	RICHMOND	VA		01/30/2023		135,694	0	(10)	0	0	(10)	0	1,619	1,609	0	0	0
7138151	RICHMOND	VA		01/30/2023		134,124	0	(7)	0	0	(7)	0	1,620	1,613	0	0	0
7138152	CINCINNATI	OH		01/30/2023		203,657	0	(7)	0	0	(7)	0	2,363	2,356	0	0	0
7138153	CINCINNATI	OH		01/30/2023		133,930	0	(5)	0	0	(5)	0	1,554	1,549	0	0	0
7138154	WEST CHESTER	OH		01/30/2023		219,749	0	(9)	0	0	(9)	0	2,548	2,539	0	0	0
7138155	JACKSONVILLE	FL		01/30/2023		137,769	0	(11)	0	0	(11)	0	1,602	1,591	0	0	0
7138156	NEWARK	DE		01/30/2023		153,211	0	(14)	0	0	(14)	0	1,790	1,776	0	0	0
7138159	LANSING	MI		01/30/2023		104,470	0	(8)	0	0	(8)	0	1,161	1,153	0	0	0
7138160	JACKSONVILLE	FL		01/30/2023		118,248	0	(6)	0	0	(6)	0	1,441	1,434	0	0	0
7138161	JACKSONVILLE	FL		01/30/2023		196,729	0	(12)	0	0	(12)	0	2,343	2,330	0	0	0
7138162	JACKSONVILLE	FL		01/30/2023		278,139	0	35	0	0	35	0	3,440	3,475	0	0	0
7138163	JACKSONVILLE	FL		01/30/2023		149,245	0	(13)	0	0	(13)	0	1,734	1,721	0	0	0
7138164	CHICOPEE	MA		01/30/2023		226,292	0	(41)	0	0	(41)	0	5,293	5,252	0	0	0
7138165	RICHMOND	VA		01/30/2023		142,159	0	(9)	0	0	(9)	0	1,393	1,384	0	0	0
7138166	BALTIMORE	MD		01/30/2023		186,758	0	(17)	0	0	(17)	0	2,168	2,151	0	0	0
7138167	BALTIMORE	MD		01/30/2023		141,355	0	21	0	0	21	0	1,753	1,775	0	0	0
7138168	TULSA	OK		01/30/2023		109,151	0	(12)	0	0	(12)	0	1,256	1,244	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138186	MEDFORD	MA		02/01/2023		404,937	0	(72)	0	0	(72)	0	4,648	4,577	0	0	0
7138187	COLUMBUS	MS		02/01/2023		89,022	0	(16)	0	0	(16)	0	862	845	0	0	0
7138188	TOMS RIVER	NJ		02/01/2023		262,654	0	(32)	0	0	(32)	0	3,134	3,103	0	0	0
7138189	PHOENIX	AZ		02/01/2023		204,487	0	(27)	0	0	(27)	0	2,435	2,408	0	0	0
7138190	TRENTON	NJ		02/01/2023		140,628	0	(28)	0	0	(28)	0	1,477	1,450	0	0	0
7138191	BEDFORD	VA		02/01/2023		178,755	0	(33)	0	0	(33)	0	1,768	1,735	0	0	0
7138192	SAINT ANN	MO		02/01/2023		101,950	0	(19)	0	0	(19)	0	1,024	1,004	0	0	0
7138193	GRIFFIN	GA		02/01/2023		235,803	0	(45)	0	0	(45)	0	2,578	2,533	0	0	0
7138195	HUTCHINS	TX		02/01/2023		150,193	0	(29)	0	0	(29)	0	1,534	1,505	0	0	0
7138196	TROY	NY		02/01/2023		111,918	0	(22)	0	0	(22)	0	1,149	1,128	0	0	0
7138197	DYERSBURG	TN		02/01/2023		115,084	0	(23)	0	0	(23)	0	1,210	1,187	0	0	0
7138200	PHILADELPHIA	PA		02/01/2023		201,021	0	(9)	0	0	(9)	0	1,982	1,972	0	0	0
7138201	BIRMINGHAM	AL		02/01/2023		78,403	0	(15)	0	0	(15)	0	853	838	0	0	0
7138203	BALTIMORE	MD		02/01/2023		204,232	0	(40)	0	0	(40)	0	2,146	2,105	0	0	0
7138204	WEST HAVEN	CT		02/01/2023		314,502	0	(62)	0	0	(62)	0	3,274	3,213	0	0	0
7138205	BALTIMORE	MD		02/01/2023		160,832	0	(32)	0	0	(32)	0	1,691	1,659	0	0	0
7138206	PHILADELPHIA	PA		02/01/2023		322,337	0	(57)	0	0	(57)	0	3,024	2,967	0	0	0
7138207	PHILADELPHIA	PA		02/01/2023		295,174	0	(55)	0	0	(55)	0	2,933	2,878	0	0	0
7138208	ANGLETON	TX		02/01/2023		162,033	0	(19)	0	0	(19)	0	1,948	1,929	0	0	0
7138209	GLENOLDEN	PA		02/01/2023		249,013	0	(13)	0	0	(13)	0	2,820	2,807	0	0	0
7138210	SAVANNAH	GA		02/01/2023		92,253	0	(19)	0	0	(19)	0	1,012	993	0	0	0
7138211	MIDDLE RIVER	MD		02/01/2023		146,622	0	(28)	0	0	(28)	0	1,495	1,466	0	0	0
7138212	SCOTTSBORO	AL		02/01/2023		142,768	0	(28)	0	0	(28)	0	1,468	1,440	0	0	0
7138213	PHILADELPHIA	PA		02/01/2023		145,265	0	(7)	0	0	(7)	0	1,466	1,459	0	0	0
7138214	RUNNEMEDE	NJ		02/01/2023		208,710	0	(42)	0	0	(42)	0	2,202	2,161	0	0	0
7138215	MILWAUKEE	WI		02/01/2023		113,754	0	(22)	0	0	(22)	0	1,142	1,120	0	0	0
7138216	FAYETTEVILLE	NC		02/01/2023		102,166	0	(21)	0	0	(21)	0	1,115	1,094	0	0	0
7138219	BALTIMORE	MD		02/01/2023		151,466	0	(27)	0	0	(27)	0	1,739	1,712	0	0	0
7138220	PHILADELPHIA	PA		02/01/2023		107,134	0	(5)	0	0	(5)	0	1,104	1,098	0	0	0
7138221	BALTIMORE	MD		02/01/2023		167,974	0	(33)	0	0	(33)	0	1,769	1,736	0	0	0
7138222	BALTIMORE	MD		02/01/2023		139,382	0	(28)	0	0	(28)	0	1,468	1,441	0	0	0
7138223	PHILADELPHIA	PA		02/01/2023		122,623	0	(6)	0	0	(6)	0	1,263	1,257	0	0	0
7138224	ROME	GA		02/01/2023		112,468	0	(19)	0	0	(19)	0	1,272	1,253	0	0	0
7138226	JACKSONVILLE	FL		02/01/2023		118,822	0	(22)	0	0	(22)	0	1,161	1,139	0	0	0
7138228	BALTIMORE	MD		02/01/2023		82,246	0	(16)	0	0	(16)	0	842	826	0	0	0
7138229	BALTIMORE	MD		02/01/2023		82,246	0	(16)	0	0	(16)	0	842	826	0	0	0
7138230	BALTIMORE	MD		02/01/2023		82,246	0	(16)	0	0	(16)	0	842	826	0	0	0
7138231	BALTIMORE	MD		02/01/2023		82,246	0	(16)	0	0	(16)	0	842	826	0	0	0
7138232	BALTIMORE	MD		02/01/2023		90,113	0	(17)	0	0	(17)	0	922	905	0	0	0
7138233	COLUMBUS	OH		02/01/2023		107,265	0	(21)	0	0	(21)	0	1,104	1,083	0	0	0
7138234	PHILADELPHIA	PA		02/01/2023		93,620	0	(5)	0	0	(5)	0	978	973	0	0	0
7138235	EUCLID	OH		02/01/2023		83,039	0	(10)	0	0	(10)	0	949	939	0	0	0
7138236	DOWAGIAC	MI		02/01/2023		82,802	0	(9)	0	0	(9)	0	996	987	0	0	0
7138237	ST. LOUIS	MO		02/01/2023		89,557	0	(42)	0	0	(42)	0	2,205	2,164	0	0	0
7138238	CINCINNATI	OH		02/01/2023		174,800	0	(27)	0	0	(27)	0	2,020	1,994	0	0	0
7138239	COLLIERS	WV		02/01/2023		109,620	0	(19)	0	0	(19)	0	1,014	995	0	0	0
7138240	PHILADELPHIA	PA		02/01/2023		97,385	0	(5)	0	0	(5)	0	958	953	0	0	0
7138243	KANSAS CITY	KS		02/01/2023		123,390	0	0	0	0	0	0	813	813	0	0	0
7138244	DAVENPORT	FL		02/01/2023		169,176	0	(35)	0	0	(35)	0	1,867	1,832	0	0	0
7138245	CHESTER	PA		02/01/2023		110,470	0	(6)	0	0	(6)	0	1,150	1,144	0	0	0
7138246	HAZEL CREST	IL		02/01/2023		114,602	0	(23)	0	0	(23)	0	1,250	1,228	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138248	DALLAS	TX		02/01/2023		167,412	0	(20)	0	0	(20)	0	2,012	1,992	0	0	0
7138249	BROOKLYN	NY		02/01/2023		1,071,002	0	(213)	0	0	(213)	0	11,832	11,619	0	0	0
7138250	BROOKLYN	NY		02/01/2023		1,017,225	0	(275)	0	0	(275)	0	12,801	12,525	0	0	0
7138251	PHILADELPHIA	PA		02/01/2023		190,274	0	(11)	0	0	(11)	0	2,299	2,288	0	0	0
7138253	BIRMINGHAM	AL		02/01/2023		88,487	0	(18)	0	0	(18)	0	930	913	0	0	0
7138254	INDIANAPOLIS	IN		02/01/2023		91,990	0	(17)	0	0	(17)	0	920	903	0	0	0
7138255	INDIANAPOLIS	IN		02/01/2023		112,695	0	(17)	0	0	(17)	0	1,317	1,300	0	0	0
7138256	INDIANAPOLIS	IN		02/01/2023		191,655	0	(36)	0	0	(36)	0	1,913	1,877	0	0	0
7138257	PITTSBURGH	PA		02/01/2023		107,973	0	(5)	0	0	(5)	0	1,115	1,109	0	0	0
7138258	BALTIMORE	MD		02/01/2023		86,455	0	(17)	0	0	(17)	0	905	888	0	0	0
7138260	GREENFIELD	IN		02/01/2023		109,909	0	(23)	0	0	(23)	0	1,233	1,209	0	0	0
7138261	EAST LYME	CT		02/01/2023		328,619	0	(76)	0	0	(76)	0	4,035	3,959	0	0	0
7138262	HAMILTON	OH		02/01/2023		142,961	0	(28)	0	0	(28)	0	1,503	1,475	0	0	0
7138263	LA PORTE	TX		02/01/2023		136,684	0	(86)	0	0	(86)	0	3,888	3,802	0	0	0
7138267	STONE MOUNTAIN	GA		02/01/2023		126,666	0	(11)	0	0	(11)	0	1,504	1,493	0	0	0
7138268	FOREST PARK	GA		02/01/2023		168,861	0	(12)	0	0	(12)	0	2,038	2,025	0	0	0
7138269	EAST CHICAGO	IN		02/01/2023		136,693	0	(23)	0	0	(23)	0	1,521	1,498	0	0	0
7138272	CLEVELAND	TX		02/01/2023		164,790	0	(31)	0	0	(31)	0	1,837	1,806	0	0	0
7138273	BALTIMORE	MD		02/01/2023		187,524	0	(30)	0	0	(30)	0	2,071	2,042	0	0	0
7138274	PHILADELPHIA	PA		02/01/2023		79,938	0	(4)	0	0	(4)	0	818	814	0	0	0
7138275	COPIAGUE	NY		02/01/2023		214,159	0	0	0	0	0	0	2,925	2,925	0	0	0
7138276	SANFORD	NC		02/01/2023		171,100	0	(75)	0	0	(75)	0	4,074	3,998	0	0	0
7138277	ROSEVILLE	MI		02/01/2023		94,432	0	(18)	0	0	(18)	0	951	933	0	0	0
7138279	STRATFORD	CT		02/01/2023		292,855	0	(58)	0	0	(58)	0	3,098	3,040	0	0	0
7138280	LENOIR CITY	TN		02/01/2023		123,524	0	(24)	0	0	(24)	0	1,263	1,239	0	0	0
7138281	DOVER	DE		02/01/2023		126,575	0	(17)	0	0	(17)	0	1,478	1,461	0	0	0
7138282	DOVER	DE		02/01/2023		130,794	0	(18)	0	0	(18)	0	1,527	1,509	0	0	0
7138284	OCALA	FL		02/01/2023		161,000	0	(30)	0	0	(30)	0	1,602	1,571	0	0	0
7138285	CALUMET PARK	IL		02/01/2023		103,412	0	(20)	0	0	(20)	0	1,077	1,056	0	0	0
7138286	CLEVELAND	OH		02/01/2023		157,114	0	(16)	0	0	(16)	0	1,891	1,875	0	0	0
7138287	CLEVELAND	OH		02/01/2023		78,708	0	(9)	0	0	(9)	0	946	937	0	0	0
7138288	KALAMAZOO	MI		02/01/2023		96,410	0	(10)	0	0	(10)	0	1,160	1,150	0	0	0
7138289	BALTIMORE	MD		02/01/2023		146,359	0	(14)	0	0	(14)	0	1,763	1,750	0	0	0
7138290	HUMBLE	TX		02/01/2023		150,551	0	(30)	0	0	(30)	0	1,687	1,657	0	0	0
7138291	INDIANAPOLIS	IN		02/01/2023		92,279	0	(16)	0	0	(16)	0	1,022	1,005	0	0	0
7138292	JACKSONVILLE	FL		02/01/2023		124,733	0	(19)	0	0	(19)	0	1,445	1,425	0	0	0
7138297	MARKHAM	IL		01/30/2023		94,203	0	(11)	0	0	(11)	0	1,091	1,081	0	0	0
7138298	ROMEOVILLE	IL		01/30/2023		126,961	0	(18)	0	0	(18)	0	1,492	1,474	0	0	0
7138299	SAVANNAH	GA		01/30/2023		124,434	0	(18)	0	0	(18)	0	1,455	1,437	0	0	0
7138300	MEMPHIS	TN		01/30/2023		134,618	0	(14)	0	0	(14)	0	1,587	1,573	0	0	0
7138301	EAST CLEVELAND	OH		01/30/2023		71,969	0	(7)	0	0	(7)	0	810	803	0	0	0
7138302	LESTER	PA		01/30/2023		175,189	0	(20)	0	0	(20)	0	2,000	1,980	0	0	0
7138303	EASTPOINTE	MI		01/30/2023		85,100	0	(8)	0	0	(8)	0	977	969	0	0	0
7138304	ST. CLAIR SHORES	MI		01/30/2023		120,238	0	(15)	0	0	(15)	0	1,401	1,386	0	0	0
7138305	MILLINGTON	TN		01/30/2023		119,704	0	(12)	0	0	(12)	0	1,445	1,433	0	0	0
7138306	PHILADELPHIA	PA		01/30/2023		181,471	0	(18)	0	0	(18)	0	2,113	2,095	0	0	0
7138307	STRASBURG	VA		01/30/2023		266,195	0	(24)	0	0	(24)	0	3,175	3,151	0	0	0
7138308	CAPE CORAL	FL		01/30/2023		208,291	0	(10)	0	0	(10)	0	2,606	2,597	0	0	0
7138311	COLUMBIA	SC		01/30/2023		129,171	0	(12)	0	0	(12)	0	1,484	1,472	0	0	0
7138312	MIDWEST CITY	OK		01/30/2023		84,049	0	(10)	0	0	(10)	0	978	968	0	0	0
7138313	YORK	PA		01/30/2023		80,821	0	(14)	0	0	(14)	0	884	870	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138314	NEW ORLEANS	LA		01/30/2023		155,005	0	(15)	0	0	(15)	0	1,790	1,775	0	0	0
7138315	CENTER LINE	MI		01/30/2023		110,113	0	(13)	0	0	(13)	0	1,284	1,271	0	0	0
7138316	SCHENECTADY	NY		01/30/2023		109,936	0	(12)	0	0	(12)	0	1,221	1,210	0	0	0
7138317	CONOVER	NC		01/30/2023		194,705	0	(30)	0	0	(30)	0	2,045	2,016	0	0	0
7138318	CONOVER	NC		01/30/2023		190,766	0	(27)	0	0	(27)	0	1,999	1,972	0	0	0
7138319	SAVANNAH	GA		01/30/2023		228,534	0	3	0	0	3	0	3,053	3,056	0	0	0
7138321	ATLANTA	GA		01/30/2023		227,938	0	(25)	0	0	(25)	0	2,489	2,463	0	0	0
7138322	OLD FORGE	PA		01/30/2023		177,310	0	(27)	0	0	(27)	0	1,825	1,798	0	0	0
7138323	SEMINOLE	FL		01/30/2023		183,645	0	(37)	0	0	(37)	0	1,948	1,912	0	0	0
7138324	ST. PETERSBURG	FL		01/30/2023		345,621	0	(47)	0	0	(47)	0	3,899	3,852	0	0	0
7138325	NEW PORT RICHEY	FL		01/30/2023		232,596	0	(41)	0	0	(41)	0	3,255	3,214	0	0	0
7138326	VIRGINIA BEACH	VA		01/30/2023		160,158	0	(18)	0	0	(18)	0	1,533	1,515	0	0	0
7138327	MATTESON	IL		01/30/2023		106,890	0	(20)	0	0	(20)	0	1,115	1,096	0	0	0
7138328	FLORIDA CITY	FL		01/30/2023		278,135	0	(34)	0	0	(34)	0	3,168	3,134	0	0	0
7138329	ATLANTA	GA		01/30/2023		184,058	0	(11)	0	0	(11)	0	2,073	2,062	0	0	0
7138330	BROOKHAVEN	PA		01/30/2023		75,296	0	(9)	0	0	(9)	0	661	653	0	0	0
7138332	GRAND RAPIDS	MI		01/30/2023		161,906	0	(20)	0	0	(20)	0	1,753	1,733	0	0	0
7138333	HICKORY	NC		01/30/2023		218,537	0	(26)	0	0	(26)	0	2,523	2,498	0	0	0
7138334	HICKORY	NC		01/30/2023		123,799	0	(35)	0	0	(35)	0	2,346	2,311	0	0	0
7138336	GULFPORT	MS		01/30/2023		99,181	0	(9)	0	0	(9)	0	1,108	1,099	0	0	0
7138337	PALM COAST	FL		01/30/2023		212,718	0	(21)	0	0	(21)	0	2,420	2,399	0	0	0
7138338	MILWAUKEE	WI		01/30/2023		105,883	0	(16)	0	0	(16)	0	1,171	1,155	0	0	0
7138339	HIGH POINT	NC		01/30/2023		211,382	0	(25)	0	0	(25)	0	2,358	2,333	0	0	0
7138343	SAN ANTONIO	TX		01/30/2023		343,433	0	(44)	0	0	(44)	0	4,192	4,148	0	0	0
7138344	CINCINNATI	OH		01/30/2023		152,855	0	(18)	0	0	(18)	0	2,492	2,474	0	0	0
7138345	CHICAGO	IL		01/30/2023		84,611	0	(13)	0	0	(13)	0	970	957	0	0	0
7138346	PENNSAUKEN TOWNSHIP	NJ		01/30/2023		181,876	0	(34)	0	0	(34)	0	1,973	1,939	0	0	0
7138347	DOVER	DE		01/30/2023		179,646	0	44	0	0	44	0	2,592	2,636	0	0	0
7138348	MILWAUKEE	WI		01/30/2023		166,077	0	(19)	0	0	(19)	0	1,859	1,839	0	0	0
7138349	MILLVILLE	NJ		01/30/2023		78,148	0	(10)	0	0	(10)	0	909	899	0	0	0
7138350	FORT WALTON BEACH	FL		01/30/2023		199,667	0	(6)	0	0	(6)	0	2,573	2,567	0	0	0
7138351	TEMECULA	CA		01/30/2023		258,799	0	(18)	0	0	(18)	0	3,278	3,261	0	0	0
7138352	OAK RIDGE	TN		01/30/2023		141,846	0	(24)	0	0	(24)	0	1,518	1,495	0	0	0
7138353	KNOXVILLE	TN		01/30/2023		98,600	0	(14)	0	0	(14)	0	1,107	1,093	0	0	0
7138354	CINCINNATI	OH		01/30/2023		164,034	0	(11)	0	0	(11)	0	1,789	1,779	0	0	0
7138355	KNOXVILLE	TN		01/30/2023		88,035	0	(12)	0	0	(12)	0	989	976	0	0	0
7138356	LILBURN	GA		01/30/2023		331,293	0	(50)	0	0	(50)	0	3,526	3,477	0	0	0
7138358	KANNAPOLIS	NC		01/30/2023		158,537	0	(25)	0	0	(25)	0	1,714	1,689	0	0	0
7138359	DEL CITY	OK		01/30/2023		113,156	0	(19)	0	0	(19)	0	1,274	1,255	0	0	0
7138360	JACKSONVILLE	FL		01/30/2023		142,054	0	(18)	0	0	(18)	0	1,722	1,704	0	0	0
7138362	JACKSONVILLE	FL		01/30/2023		162,312	0	(11)	0	0	(11)	0	1,936	1,925	0	0	0
7138363	PHILADELPHIA	PA		01/30/2023		147,009	0	(17)	0	0	(17)	0	1,715	1,698	0	0	0
7138364	FORT WALTON BEACH	FL		01/30/2023		185,582	0	(19)	0	0	(19)	0	2,226	2,207	0	0	0
7138365	SAN ANTONIO	TX		01/30/2023		165,261	0	(15)	0	0	(15)	0	2,035	2,021	0	0	0
7138366	COUNTRY CLUB HILLS	IL		01/30/2023		99,477	0	(19)	0	0	(19)	0	1,133	1,114	0	0	0
7138367	NANUET	NY		01/30/2023		213,344	0	(24)	0	0	(24)	0	2,485	2,461	0	0	0
7138368	KENT	WA		01/30/2023		501,773	0	(46)	0	0	(46)	0	6,139	6,093	0	0	0
7138369	BALTIMORE	MD		01/30/2023		150,404	0	(19)	0	0	(19)	0	1,734	1,715	0	0	0
7138370	CLEVELAND	OH		01/30/2023		208,111	0	(16)	0	0	(16)	0	2,566	2,551	0	0	0
7138371	FLORIDA CITY	FL		01/30/2023		277,351	0	(35)	0	0	(35)	0	3,393	3,359	0	0	0
7138373	PARKVILLE	MD		01/30/2023		160,776	0	(17)	0	0	(17)	0	1,877	1,860	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138374	INDIANAPOLIS	IN		01/30/2023		76,348	0	6	0	0	6	0	1,095	1,100	0	0	0
7138375	BLOOMINGTON	IN		01/30/2023		171,740	0	(8)	0	0	(8)	0	1,963	1,956	0	0	0
7138376	LANSING	IL		01/30/2023		105,003	0	(12)	0	0	(12)	0	1,167	1,154	0	0	0
7138377	WHITE OAK	PA		01/30/2023		129,891	0	(22)	0	0	(22)	0	1,489	1,467	0	0	0
7138378	JACKSONVILLE	FL		01/30/2023		183,191	0	(20)	0	0	(20)	0	2,157	2,136	0	0	0
7138379	DECATUR	AL		01/30/2023		124,191	0	(16)	0	0	(16)	0	1,386	1,371	0	0	0
7138380	HOUSTON	TX		01/30/2023		91,481	0	(6)	0	0	(6)	0	1,063	1,057	0	0	0
7138381	BURLINGTON	VT		01/30/2023		393,549	0	(37)	0	0	(37)	0	4,250	4,213	0	0	0
7138383	WILMINGTON	DE		01/30/2023		184,080	0	(20)	0	0	(20)	0	2,119	2,099	0	0	0
7138384	LANSING	MI		01/30/2023		81,282	0	(9)	0	0	(9)	0	916	907	0	0	0
7138395	SUFFOLK	VA		02/08/2023		91,470	0	(4)	0	0	(4)	0	874	870	0	0	0
7138398	BALTIMORE	MD		02/08/2023		153,833	0	(23)	0	0	(23)	0	1,669	1,646	0	0	0
7138402	BROOKLYN	NY		02/08/2023		754,520	0	(86)	0	0	(86)	0	6,065	5,979	0	0	0
7138405	WATERBURY	CT		02/08/2023		259,762	0	0	0	0	0	0	2,758	2,758	0	0	0
7138406	WATERBURY	CT		02/08/2023		260,346	0	0	0	0	0	0	2,776	2,776	0	0	0
7138408	JERSEY CITY	NJ		02/08/2023		511,224	0	(82)	0	0	(82)	0	5,541	5,459	0	0	0
7138409	AURORA	IL		02/08/2023		162,959	0	(27)	0	0	(27)	0	1,806	1,779	0	0	0
7138410	BIRMINGHAM	AL		02/08/2023		96,156	0	(16)	0	0	(16)	0	1,066	1,050	0	0	0
7138411	COLUMBUS	OH		02/08/2023		126,074	0	(21)	0	0	(21)	0	1,397	1,376	0	0	0
7138413	NEWARK	NJ		02/08/2023		517,662	0	(84)	0	0	(84)	0	5,358	5,274	0	0	0
7138423	NEWARK	NJ		02/08/2023		533,393	0	(89)	0	0	(89)	0	5,518	5,429	0	0	0
7138424	GREEN COVE SPRINGS	FL		02/08/2023		153,854	0	(28)	0	0	(28)	0	1,702	1,674	0	0	0
7138426	HONEY GROVE	TX		02/08/2023		157,276	0	(29)	0	0	(29)	0	1,701	1,672	0	0	0
7138427	TOMBALL	TX		02/08/2023		274,470	0	(56)	0	0	(56)	0	3,034	2,978	0	0	0
7138428	CINCINNATI	OH		02/08/2023		113,442	0	12	0	0	12	0	1,042	1,054	0	0	0
7138429	CAPE CORAL	FL		02/08/2023		268,041	0	(53)	0	0	(53)	0	2,349	2,295	0	0	0
7138430	LUBBOCK	TX		02/08/2023		135,982	0	(25)	0	0	(25)	0	1,340	1,315	0	0	0
7138431	DALLAS	TX		02/08/2023		220,852	0	(40)	0	0	(40)	0	2,095	2,056	0	0	0
7138432	WILMINGTON	DE		02/08/2023		95,780	0	(19)	0	0	(19)	0	1,011	992	0	0	0
7138433	SAINT LOUIS	MO		02/08/2023		60,325	0	(10)	0	0	(10)	0	531	521	0	0	0
7138434	HOULTON	ME		02/08/2023		78,750	0	(12)	0	0	(12)	0	654	642	0	0	0
7138435	HOULTON	ME		02/08/2023		76,106	0	(10)	0	0	(10)	0	604	594	0	0	0
7138436	GROVE CITY	OH		02/08/2023		166,441	0	(33)	0	0	(33)	0	1,757	1,723	0	0	0
7138437	COOPER CITY	FL		02/08/2023		536,772	0	(100)	0	0	(100)	0	5,291	5,191	0	0	0
7138439	COLUMBUS	OH		02/08/2023		154,832	0	(30)	0	0	(30)	0	1,561	1,532	0	0	0
7138440	EAST ORANGE	NJ		02/08/2023		460,465	0	(96)	0	0	(96)	0	4,720	4,624	0	0	0
7138441	EAST ORANGE	NJ		02/08/2023		468,139	0	(83)	0	0	(83)	0	4,408	4,325	0	0	0
7138442	JACKSONVILLE	FL		02/08/2023		109,514	0	(22)	0	0	(22)	0	1,156	1,134	0	0	0
7138443	NEWFIELD	NJ		02/08/2023		186,863	0	(37)	0	0	(37)	0	1,972	1,935	0	0	0
7138444	MANCHESTER	CT		02/08/2023		299,195	0	(52)	0	0	(52)	0	2,774	2,722	0	0	0
7138445	IRVINGTON	NJ		02/08/2023		422,093	0	(75)	0	0	(75)	0	3,974	3,899	0	0	0
7138446	BROOKLYN	NY		02/08/2023		612,900	0	(88)	0	0	(88)	0	5,467	5,379	0	0	0
7138447	ROSELLE	NJ		02/08/2023		390,574	0	(78)	0	0	(78)	0	3,773	3,695	0	0	0
7138450	TOMS RIVER	NJ		02/08/2023		215,523	0	(44)	0	0	(44)	0	2,313	2,269	0	0	0
7138451	LONG BRANCH	NJ		02/08/2023		357,545	0	(70)	0	0	(70)	0	3,689	3,619	0	0	0
7138454	BALTIMORE	MD		02/10/2023		157,273	0	(17)	0	0	(17)	0	1,853	1,836	0	0	0
7138455	TEMPLE HILLS	MD		02/10/2023		276,044	0	(54)	0	0	(54)	0	2,905	2,851	0	0	0
7138456	ROCKFORD	IL		02/10/2023		127,537	0	(18)	0	0	(18)	0	1,423	1,405	0	0	0
7138464	WEST ALLIS	WI		02/10/2023		139,014	0	(11)	0	0	(11)	0	1,701	1,690	0	0	0
7138465	BALTIMORE	MD		02/10/2023		167,743	0	(14)	0	0	(14)	0	2,030	2,015	0	0	0
7138466	BALTIMORE	MD		02/10/2023		250,255	0	(20)	0	0	(20)	0	3,029	3,010	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138467	CINCINNATI	OH		02/10/2023		161,608	0	(3)	0	0	(3)	0	1,818	1,816	0	0	0
7138468	CINCINNATI	OH		02/10/2023		108,209	0	(10)	0	0	(10)	0	1,132	1,122	0	0	0
7138469	BLACKWOOD	NJ		02/10/2023		151,183	0	(26)	0	0	(26)	0	1,640	1,614	0	0	0
7138470	BIRMINGHAM	AL		02/10/2023		141,217	0	(14)	0	0	(14)	0	1,687	1,673	0	0	0
7138471	BALTIMORE	MD		02/10/2023		215,010	0	(18)	0	0	(18)	0	2,601	2,583	0	0	0
7138480	BATON ROUGE	LA		02/10/2023		140,654	0	(19)	0	0	(19)	0	1,636	1,616	0	0	0
7138481	BALTIMORE	MD		02/10/2023		224,248	0	(26)	0	0	(26)	0	2,609	2,583	0	0	0
7138482	BALTIMORE	MD		02/10/2023		124,772	0	(18)	0	0	(18)	0	1,416	1,398	0	0	0
7138483	GLENN DALE	MD		02/10/2023		315,926	0	(44)	0	0	(44)	0	3,423	3,379	0	0	0
7138484	CHARLESTON	SC		02/10/2023		161,527	0	34	0	0	34	0	2,451	2,485	0	0	0
7138486	BALTIMORE	MD		02/10/2023		253,234	0	(20)	0	0	(20)	0	2,804	2,784	0	0	0
7138489	JACKSONVILLE	FL		02/10/2023		109,608	0	(10)	0	0	(10)	0	1,325	1,316	0	0	0
7138490	BILOXI	MS		02/10/2023		165,220	0	(17)	0	0	(17)	0	1,967	1,950	0	0	0
7138491	MEMPHIS	TN		02/10/2023		123,456	0	(16)	0	0	(16)	0	1,442	1,425	0	0	0
7138492	MEMPHIS	TN		02/10/2023		115,836	0	(12)	0	0	(12)	0	1,773	1,761	0	0	0
7138493	JACKSONVILLE	FL		02/10/2023		151,718	0	(21)	0	0	(21)	0	1,786	1,765	0	0	0
7138494	JACKSONVILLE	FL		02/10/2023		151,718	0	(21)	0	0	(21)	0	1,786	1,765	0	0	0
7138496	MEMPHIS	TN		02/10/2023		110,487	0	(13)	0	0	(13)	0	1,312	1,298	0	0	0
7138497	MEMPHIS	TN		02/10/2023		104,921	0	(13)	0	0	(13)	0	1,243	1,230	0	0	0
7138498	DOUGLASVILLE	GA		02/10/2023		154,448	0	(20)	0	0	(20)	0	1,800	1,780	0	0	0
7138499	DOUGLASVILLE	GA		02/10/2023		167,602	0	(16)	0	0	(16)	0	1,959	1,942	0	0	0
7138501	SHREVEPORT	LA		02/10/2023		100,500	0	(9)	0	0	(9)	0	1,218	1,209	0	0	0
7138504	DAYTONA BEACH	FL		02/10/2023		105,116	0	(16)	0	0	(16)	0	1,227	1,211	0	0	0
7138505	DELAND	FL		02/10/2023		199,222	0	(29)	0	0	(29)	0	2,379	2,350	0	0	0
7138507	ABERDEEN	MD		02/10/2023		137,731	0	(14)	0	0	(14)	0	1,641	1,626	0	0	0
7138508	ABERDEEN	MD		02/10/2023		138,932	0	(20)	0	0	(20)	0	1,579	1,559	0	0	0
7138510	JACKSONVILLE	FL		02/10/2023		86,315	0	(7)	0	0	(7)	0	1,031	1,024	0	0	0
7138511	JACKSONVILLE	FL		02/10/2023		110,063	0	(16)	0	0	(16)	0	1,238	1,222	0	0	0
7138512	PENSACOLA	FL		02/10/2023		112,885	0	(17)	0	0	(17)	0	1,270	1,253	0	0	0
7138513	FROSTPROOF	FL		02/10/2023		145,188	0	(21)	0	0	(21)	0	1,633	1,612	0	0	0
7138514	AVON PARK	FL		02/10/2023		134,674	0	(22)	0	0	(22)	0	1,513	1,492	0	0	0
7138515	PENSACOLA	FL		02/10/2023		106,535	0	(16)	0	0	(16)	0	1,199	1,183	0	0	0
7138516	SEBRING	FL		02/10/2023		126,853	0	(19)	0	0	(19)	0	1,460	1,441	0	0	0
7138517	BEVERLY HILLS	FL		02/10/2023		129,818	0	(19)	0	0	(19)	0	1,460	1,441	0	0	0
7138518	LAKE WALES	FL		02/10/2023		131,453	0	(12)	0	0	(12)	0	1,570	1,557	0	0	0
7138519	BRADENTON	FL		02/10/2023		258,387	0	(25)	0	0	(25)	0	3,019	2,994	0	0	0
7138520	ESSEX	MD		02/10/2023		152,595	0	(27)	0	0	(27)	0	1,695	1,668	0	0	0
7138521	ALBANY	GA		02/10/2023		66,675	0	(6)	0	0	(6)	0	1,003	997	0	0	0
7138522	JACKSONVILLE	FL		02/10/2023		114,061	0	(16)	0	0	(16)	0	1,324	1,309	0	0	0
7138523	JACKSONVILLE	FL		02/10/2023		115,569	0	(16)	0	0	(16)	0	1,342	1,326	0	0	0
7138524	JACKSONVILLE	FL		02/10/2023		113,797	0	(15)	0	0	(15)	0	1,322	1,308	0	0	0
7138526	LUBBOCK	TX		02/10/2023		119,215	0	(19)	0	0	(19)	0	1,328	1,309	0	0	0
7138527	BALTIMORE	MD		02/10/2023		174,506	0	(2)	0	0	(2)	0	1,939	1,937	0	0	0
7138528	JACKSONVILLE	FL		02/10/2023		95,516	0	(13)	0	0	(13)	0	1,109	1,095	0	0	0
7138530	DETROIT	MI		02/10/2023		83,522	0	(12)	0	0	(12)	0	1,275	1,263	0	0	0
7138531	GEORGETOWN	TX		02/10/2023		145,649	0	(17)	0	0	(17)	0	1,868	1,852	0	0	0
7138536	INDIANAPOLIS	IN		02/10/2023		93,248	0	(11)	0	0	(11)	0	1,085	1,073	0	0	0
7138537	RANDALLSTOWN	MD		02/10/2023		204,019	0	(29)	0	0	(29)	0	2,343	2,315	0	0	0
7138538	SHREVEPORT	LA		02/10/2023		97,918	0	(11)	0	0	(11)	0	1,153	1,143	0	0	0
7138539	SHREVEPORT	LA		02/10/2023		83,123	0	(5)	0	0	(5)	0	992	987	0	0	0
7138540	SHREVEPORT	LA		02/10/2023		96,048	0	(8)	0	0	(8)	0	1,167	1,158	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138541	SHREVEPORT	LA		02/10/2023		97,967	0	(11)	0	0	(11)	0	1,152	1,142	0	0	0
7138543	PHILADELPHIA	PA		02/10/2023		100,647	0	(5)	0	0	(5)	0	1,103	1,098	0	0	0
7138544	WAREHAM	MA		02/10/2023		316,674	0	(43)	0	0	(43)	0	3,601	3,558	0	0	0
7138545	BALTIMORE	MD		02/10/2023		144,469	0	(21)	0	0	(21)	0	1,642	1,621	0	0	0
7138546	BALTIMORE	MD		02/10/2023		127,359	0	(21)	0	0	(21)	0	1,431	1,410	0	0	0
7138547	CHANDLER	AZ		02/10/2023		285,684	0	(31)	0	0	(31)	0	3,411	3,379	0	0	0
7138575	NATIONAL CITY	CA		02/09/2023		371,030	0	(35)	0	0	(35)	0	3,999	3,964	0	0	0
7138576	GLENDALE	AZ		02/08/2023		455,071	0	(29)	0	0	(29)	0	5,461	5,432	0	0	0
7138578	MADISON	OH		02/09/2023		112,406	0	(21)	0	0	(21)	0	1,185	1,164	0	0	0
7138579	PHILADELPHIA	PA		02/09/2023		253,101	0	0	0	0	0	0	5,230	5,230	0	0	0
7138580	MOUNTAIN HOME	ID		02/09/2023		219,047	0	(15)	0	0	(15)	0	2,495	2,480	0	0	0
7138581	FRISCO	TX		02/09/2023		344,528	0	(25)	0	0	(25)	0	4,266	4,241	0	0	0
7138583	NASHVILLE	TN		02/09/2023		349,536	0	(35)	0	0	(35)	0	4,041	4,005	0	0	0
7138585	LOS ANGELES	CA		02/09/2023		314,058	0	(23)	0	0	(23)	0	3,740	3,717	0	0	0
7138587	GREENVILLE	SC		02/09/2023		171,014	0	(12)	0	0	(12)	0	2,092	2,080	0	0	0
7138588	HAMPSTEAD	NC		02/09/2023		290,965	0	(26)	0	0	(26)	0	3,497	3,471	0	0	0
7138608	IRVINGTON	NJ		02/08/2023		215,894	0	(38)	0	0	(38)	0	2,287	2,249	0	0	0
7138609	TWIN FALLS	ID		02/08/2023		211,660	0	(30)	0	0	(30)	0	2,349	2,319	0	0	0
7138612	KANSAS CITY	MO		02/08/2023		103,796	0	(19)	0	0	(19)	0	996	977	0	0	0
7138614	EAST POINT	GA		02/08/2023		212,399	0	(23)	0	0	(23)	0	2,859	2,836	0	0	0
7138615	EAST POINT	GA		02/08/2023		203,048	0	(20)	0	0	(20)	0	2,500	2,480	0	0	0
7138616	GLASSBORO	NJ		02/08/2023		300,273	0	(58)	0	0	(58)	0	3,084	3,027	0	0	0
7138617	BRIDGEPORT	CT		02/08/2023		335,449	0	0	0	0	0	0	2,895	2,895	0	0	0
7138618	CONROE	TX		02/08/2023		444,982	0	(70)	0	0	(70)	0	4,454	4,384	0	0	0
7138624	PORT JERVIS	NY		02/08/2023		80,352	0	(16)	0	0	(16)	0	868	851	0	0	0
7138625	ANGLETON	TX		02/08/2023		124,182	0	(19)	0	0	(19)	0	1,390	1,371	0	0	0
7138626	BAY CITY	TX		02/08/2023		130,239	0	(20)	0	0	(20)	0	1,458	1,438	0	0	0
7138627	LA MARQUE	TX		02/08/2023		168,420	0	(14)	0	0	(14)	0	2,050	2,037	0	0	0
7138628	CLEVELAND	OH		02/08/2023		85,489	0	(13)	0	0	(13)	0	953	940	0	0	0
7138630	DEERFIELD BEACH	FL		02/08/2023		414,265	0	(77)	0	0	(77)	0	4,505	4,428	0	0	0
7138631	GAUTIER	MS		02/08/2023		143,977	0	(4)	0	0	(4)	0	1,766	1,762	0	0	0
7138635	MISHAWAKA	IN		02/08/2023		166,625	0	(12)	0	0	(12)	0	2,011	1,999	0	0	0
7138636	ROMULUS	MI		02/08/2023		96,523	0	(19)	0	0	(19)	0	988	969	0	0	0
7138637	MONROE	MI		02/08/2023		122,277	0	1	0	0	1	0	1,460	1,461	0	0	0
7138638	MONROE	MI		02/08/2023		115,272	0	1	0	0	1	0	1,376	1,377	0	0	0
7138639	PITTSBURGH	PA		02/08/2023		116,659	0	(6)	0	0	(6)	0	1,244	1,238	0	0	0
7138640	PITTSBURGH	PA		02/08/2023		141,400	0	(2)	0	0	(2)	0	1,707	1,705	0	0	0
7138641	SOUTH EUCLID	OH		02/08/2023		101,503	0	(15)	0	0	(15)	0	1,172	1,157	0	0	0
7138642	GAINESVILLE	FL		02/08/2023		180,857	0	(24)	0	0	(24)	0	2,074	2,050	0	0	0
7138646	PLANO	TX		02/08/2023		282,463	0	(52)	0	0	(52)	0	2,798	2,745	0	0	0
7138649	WADSWORTH	OH		02/08/2023		162,298	0	(17)	0	0	(17)	0	1,914	1,897	0	0	0
7138650	READING	PA		02/08/2023		105,497	0	(5)	0	0	(5)	0	1,154	1,148	0	0	0
7138651	BALTIMORE	MD		02/08/2023		274,241	0	(50)	0	0	(50)	0	2,900	2,850	0	0	0
7138652	BRIDGEPORT	CT		02/08/2023		402,801	0	0	0	0	0	0	3,758	3,758	0	0	0
7138653	BALTIMORE	MD		02/08/2023		83,855	0	(27)	0	0	(27)	0	1,524	1,496	0	0	0
7138654	ATLANTA	GA		02/08/2023		158,495	0	(7)	0	0	(7)	0	1,917	1,910	0	0	0
7138656	DUNDALK	MD		02/08/2023		146,612	0	(28)	0	0	(28)	0	1,479	1,451	0	0	0
7138659	GREENSBORO	NC		02/08/2023		102,873	0	(20)	0	0	(20)	0	1,086	1,066	0	0	0
7138660	GREENSBORO	NC		02/08/2023		112,160	0	(22)	0	0	(22)	0	1,184	1,162	0	0	0
7138661	GREENSBORO	NC		02/08/2023		95,801	0	(18)	0	0	(18)	0	984	966	0	0	0
7138662	GREENSBORO	NC		02/08/2023		117,875	0	(20)	0	0	(20)	0	1,291	1,271	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138663	GREENSBORO	NC		02/08/2023		115,214	0	(20)	0	0	(20)	0	1,262	1,242	0	0	0
7138664	JACKSONVILLE	FL		02/08/2023		102,634	0	(16)	0	0	(16)	0	1,100	1,084	0	0	0
7138665	SCOTIA	NY		02/08/2023		134,794	0	(27)	0	0	(27)	0	1,415	1,388	0	0	0
7138666	BROOKSVILLE	FL		02/08/2023		181,046	0	(33)	0	0	(33)	0	1,769	1,736	0	0	0
7138669	MIAMI	FL		02/08/2023		139,886	0	(27)	0	0	(27)	0	1,546	1,519	0	0	0
7138670	LINCOLNTON	NC		02/08/2023		112,286	0	(22)	0	0	(22)	0	1,187	1,164	0	0	0
7138671	HACKENSACK	NJ		02/08/2023		77,279	0	(15)	0	0	(15)	0	789	775	0	0	0
7138672	DALLAS	GA		02/08/2023		115,138	0	(10)	0	0	(10)	0	1,394	1,383	0	0	0
7138673	WAUKESHA	WI		02/08/2023		225,912	0	(44)	0	0	(44)	0	2,352	2,308	0	0	0
7138674	WARNER ROBINS	GA		02/08/2023		93,103	0	(16)	0	0	(16)	0	869	852	0	0	0
7138675	TOMS RIVER	NJ		02/08/2023		303,170	0	(51)	0	0	(51)	0	3,329	3,278	0	0	0
7138676	BROOKFIELD	WI		02/08/2023		256,305	0	(45)	0	0	(45)	0	2,819	2,774	0	0	0
7138677	DALLAS	TX		02/08/2023		149,884	0	(27)	0	0	(27)	0	1,588	1,561	0	0	0
7138678	COLUMBUS	OH		02/08/2023		175,537	0	(28)	0	0	(28)	0	1,877	1,850	0	0	0
7138680	ROSENBERG	TX		02/08/2023		122,468	0	(23)	0	0	(23)	0	1,247	1,223	0	0	0
7138681	FORT MYERS	FL		02/08/2023		196,759	0	(29)	0	0	(29)	0	2,180	2,151	0	0	0
7138682	FARMINGTON HILLS	MI		02/08/2023		135,905	0	(27)	0	0	(27)	0	1,421	1,394	0	0	0
7138683	FARMINGTON HILLS	MI		02/08/2023		98,664	0	(19)	0	0	(19)	0	1,012	993	0	0	0
7138684	BALTIMORE	MD		02/08/2023		148,693	0	(28)	0	0	(28)	0	1,521	1,492	0	0	0
7138685	WHITESBORO	TX		02/08/2023		107,304	0	(20)	0	0	(20)	0	1,068	1,048	0	0	0
7138686	ROCHESTER	NY		02/08/2023		142,745	0	(25)	0	0	(25)	0	1,482	1,457	0	0	0
7138687	DECATUR	GA		02/08/2023		112,267	0	(6)	0	0	(6)	0	1,336	1,330	0	0	0
7138689	MARKHAM	IL		02/08/2023		156,528	0	(29)	0	0	(29)	0	1,677	1,647	0	0	0
7138690	MILWAUKEE	WI		02/08/2023		200,920	0	(38)	0	0	(38)	0	2,133	2,095	0	0	0
7138691	UNION CITY	NJ		02/08/2023		487,387	0	(70)	0	0	(70)	0	5,568	5,498	0	0	0
7138692	PITMAN	NJ		02/08/2023		222,290	0	(50)	0	0	(50)	0	2,490	2,440	0	0	0
7138693	BALTIMORE	MD		02/08/2023		137,353	0	(26)	0	0	(26)	0	1,505	1,479	0	0	0
7138694	PHILADELPHIA	PA		02/08/2023		88,966	0	(5)	0	0	(5)	0	1,019	1,014	0	0	0
7138695	ESSEX	MD		02/08/2023		174,760	0	(30)	0	0	(30)	0	1,923	1,893	0	0	0
7138698	HOUSTON	TX		02/08/2023		152,193	0	(65)	0	0	(65)	0	4,090	4,024	0	0	0
7138699	BALTIMORE	MD		02/08/2023		115,404	0	(21)	0	0	(21)	0	1,220	1,199	0	0	0
7138700	SEATTLE	WA		02/08/2023		364,985	0	(64)	0	0	(64)	0	4,079	4,015	0	0	0
7138701	SAN ANTONIO	TX		02/08/2023		379,010	0	(115)	0	0	(115)	0	16,149	16,034	0	0	0
7138702	WILMINGTON	DE		02/08/2023		122,187	0	(22)	0	0	(22)	0	1,332	1,311	0	0	0
7138703	WALLS	MS		02/08/2023		199,252	0	(36)	0	0	(36)	0	2,145	2,109	0	0	0
7138704	FERNDALE	WA		02/08/2023		283,289	0	(35)	0	0	(35)	0	3,343	3,308	0	0	0
7138705	INDIANAPOLIS	IN		02/08/2023		82,426	0	(15)	0	0	(15)	0	794	779	0	0	0
7138706	HOUSTON	TX		02/08/2023		158,785	0	(22)	0	0	(22)	0	1,734	1,711	0	0	0
7138710	SCRANTON	PA		02/08/2023		186,797	0	(27)	0	0	(27)	0	1,974	1,947	0	0	0
7138712	STUART	FL		02/08/2023		108,891	0	(20)	0	0	(20)	0	1,054	1,034	0	0	0
7138713	CLEVELAND HEIGHTS	OH		02/08/2023		149,477	0	(28)	0	0	(28)	0	1,478	1,450	0	0	0
7138714	PISCATAWAY	NJ		02/08/2023		349,211	0	(30)	0	0	(30)	0	4,115	4,085	0	0	0
7138716	PITTSBURGH	PA		02/08/2023		99,938	0	(5)	0	0	(5)	0	1,069	1,064	0	0	0
7138717	PHILADELPHIA	PA		02/08/2023		137,865	0	(4)	0	0	(4)	0	1,132	1,128	0	0	0
7138718	BALTIMORE	MD		02/08/2023		157,217	0	(31)	0	0	(31)	0	1,652	1,621	0	0	0
7138720	MAPLEWOOD	NJ		02/08/2023		441,957	0	(72)	0	0	(72)	0	4,842	4,770	0	0	0
7138721	BALTIMORE	MD		02/08/2023		76,549	0	(15)	0	0	(15)	0	814	799	0	0	0
7138722	BALTIMORE	MD		02/08/2023		125,030	0	(25)	0	0	(25)	0	1,325	1,301	0	0	0
7138739	BALTIMORE	MD		02/15/2023		173,828	0	(26)	0	0	(26)	0	1,806	1,781	0	0	0
7138740	JACKSONVILLE	FL		02/15/2023		148,289	0	(27)	0	0	(27)	0	1,994	1,967	0	0	0
7138742	FORT PIERCE	FL		02/15/2023		112,950	0	(19)	0	0	(19)	0	1,319	1,301	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138743	HALTOM CITY	TX		02/15/2023		100,992	0	(17)	0	0	(17)	0	1,171	1,154	0	0	0
7138745	WATERBURY	CT		02/15/2023		235,334	0	(39)	0	0	(39)	0	2,608	2,569	0	0	0
7138746	HALTOM CITY	TX		02/15/2023		108,216	0	(19)	0	0	(19)	0	1,254	1,235	0	0	0
7138747	COLUMBIA	SC		02/15/2023		69,765	0	(10)	0	0	(10)	0	727	717	0	0	0
7138748	BAYSIDE	NY		02/15/2023		453,306	0	(80)	0	0	(80)	0	4,386	4,306	0	0	0
7138750	BROOKLYN	NY		02/15/2023		1,544,098	0	0	0	0	0	0	20,221	20,221	0	0	0
7138751	GREENSBORO	NC		02/15/2023		102,980	0	(18)	0	0	(18)	0	1,140	1,122	0	0	0
7138752	ROCKFORD	MI		02/15/2023		219,353	0	(39)	0	0	(39)	0	2,428	2,389	0	0	0
7138753	PATERSON	NJ		02/15/2023		616,751	0	(109)	0	0	(109)	0	6,109	6,001	0	0	0
7138755	PATERSON	NJ		02/15/2023		442,220	0	(64)	0	0	(64)	0	3,921	3,857	0	0	0
7138757	HAZEL CREST	IL		02/15/2023		136,910	0	(28)	0	0	(28)	0	1,645	1,617	0	0	0
7138759	STROUDSBURG	PA		02/15/2023		222,119	0	(11)	0	0	(11)	0	2,489	2,478	0	0	0
7138760	READING	PA		02/15/2023		104,048	0	(5)	0	0	(5)	0	1,042	1,037	0	0	0
7138761	AUSTIN	TX		02/15/2023		217,307	0	(21)	0	0	(21)	0	2,264	2,244	0	0	0
7138762	PIGEON FORGE	TN		02/15/2023		112,297	0	(10)	0	0	(10)	0	1,093	1,083	0	0	0
7138763	JACKSONVILLE	FL		02/15/2023		160,980	0	(19)	0	0	(19)	0	1,916	1,898	0	0	0
7138764	NEWARK	NJ		02/15/2023		502,668	0	(57)	0	0	(57)	0	5,858	5,801	0	0	0
7138765	PATERSON	NJ		02/15/2023		480,160	0	(54)	0	0	(54)	0	5,119	5,065	0	0	0
7138766	PATERSON	NJ		02/15/2023		480,160	0	(54)	0	0	(54)	0	5,119	5,065	0	0	0
7138767	PATERSON	NJ		02/15/2023		480,160	0	(54)	0	0	(54)	0	5,119	5,065	0	0	0
7138768	PATERSON	NJ		02/15/2023		341,364	0	(39)	0	0	(39)	0	3,639	3,601	0	0	0
7138769	PATERSON	NJ		02/15/2023		333,861	0	(38)	0	0	(38)	0	3,559	3,522	0	0	0
7138770	WATERBURY	CT		02/15/2023		257,760	0	0	0	0	0	0	3,034	3,034	0	0	0
7138771	WILLIAMSTOWN	NJ		02/15/2023		214,027	0	(25)	0	0	(25)	0	2,493	2,468	0	0	0
7138772	PATERSON	NJ		02/15/2023		480,621	0	(57)	0	0	(57)	0	5,122	5,065	0	0	0
7138773	PATERSON	NJ		02/15/2023		480,621	0	(57)	0	0	(57)	0	5,122	5,065	0	0	0
7138775	OGDENSBURG	NJ		02/15/2023		208,500	0	(29)	0	0	(29)	0	4,401	4,371	0	0	0
7138776	BALTIMORE	MD		02/15/2023		145,563	0	(21)	0	0	(21)	0	1,692	1,671	0	0	0
7138777	CEDAR HILL	TX		02/15/2023		232,447	0	(37)	0	0	(37)	0	2,680	2,643	0	0	0
7138778	NEW HAVEN	CT		02/15/2023		297,004	0	(46)	0	0	(46)	0	3,347	3,301	0	0	0
7138779	MIAMI	FL		02/15/2023		541,281	0	(104)	0	0	(104)	0	6,269	6,165	0	0	0
7138780	IRVINGTON	NJ		02/15/2023		457,285	0	(83)	0	0	(83)	0	4,947	4,864	0	0	0
7138781	FORT WORTH	TX		02/15/2023		101,699	0	(20)	0	0	(20)	0	1,125	1,105	0	0	0
7138782	PHOENIX	AZ		02/15/2023		587,683	0	(111)	0	0	(111)	0	6,353	6,242	0	0	0
7138783	ZION	IL		02/15/2023		128,282	0	(24)	0	0	(24)	0	1,386	1,362	0	0	0
7138784	BRYN MAWR	PA		02/15/2023		366,317	0	(70)	0	0	(70)	0	3,959	3,889	0	0	0
7138785	DELAND	FL		02/15/2023		152,001	0	(30)	0	0	(30)	0	1,679	1,649	0	0	0
7138786	BELLEVILLE	NJ		02/15/2023		363,675	0	56	0	0	56	0	1,286	1,342	0	0	0
7138787	HEMPSTEAD	NY		02/15/2023		870,042	0	(121)	0	0	(121)	0	6,674	6,553	0	0	0
7138788	HENRICO	VA		02/15/2023		178,318	0	(41)	0	0	(41)	0	1,902	1,861	0	0	0
7138789	LACKAWANNA	NY		02/15/2023		146,144	0	(26)	0	0	(26)	0	1,409	1,383	0	0	0
7138790	JACKSONVILLE	FL		02/15/2023		88,073	0	(16)	0	0	(16)	0	889	872	0	0	0
7138791	LUBBOCK	TX		02/15/2023		100,071	0	(19)	0	0	(19)	0	1,010	991	0	0	0
7138795	JACKSONVILLE	FL		02/15/2023		260,278	0	(50)	0	0	(50)	0	2,686	2,637	0	0	0
7138796	CORPUS CHRISTI	TX		02/15/2023		93,557	0	(18)	0	0	(18)	0	988	969	0	0	0
7138799	WAUCONDA	IL		02/15/2023		212,825	0	(42)	0	0	(42)	0	2,247	2,205	0	0	0
7138801	EDEN	NC		02/15/2023		71,356	0	(14)	0	0	(14)	0	759	745	0	0	0
7138803	TOLEDO	OH		02/15/2023		96,497	0	(18)	0	0	(18)	0	974	956	0	0	0
7138804	BIRMINGHAM	AL		02/15/2023		117,891	0	(22)	0	0	(22)	0	1,217	1,194	0	0	0
7138805	SPARTANBURG	SC		02/15/2023		111,555	0	(20)	0	0	(20)	0	1,100	1,080	0	0	0
7138806	SOUTHOLD	NY		02/15/2023		641,463	0	(267)	0	0	(267)	0	14,570	14,303	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138807	CUMBERLAND	MD		02/15/2023		86,504	0	(17)	0	0	(17)	0	893	876	0	0	0
7138808	BIRMINGHAM	AL		02/15/2023		98,599	0	(19)	0	0	(19)	0	1,018	999	0	0	0
7138809	LANSDOWNE	PA		02/17/2023		304,696	0	329	0	0	329	0	6,198	6,527	0	0	0
7138810	NEW HAVEN	CT		02/17/2023		182,639	0	206	0	0	206	0	4,140	4,346	0	0	0
7138811	CHICAGO	IL		02/17/2023		127,579	0	0	0	0	0	0	1,666	1,666	0	0	0
7138813	PHILADELPHIA	PA		02/17/2023		422,180	0	234	0	0	234	0	7,142	7,376	0	0	0
7138815	LINCOLNTON	NC		02/17/2023		141,560	0	44	0	0	44	0	2,185	2,229	0	0	0
7138816	PHOENIX	AZ		02/17/2023		274,319	0	45	0	0	45	0	4,079	4,124	0	0	0
7138818	PHILADELPHIA	PA		02/17/2023		143,701	0	20	0	0	20	0	1,712	1,732	0	0	0
7138819	LANCASTER	PA		02/17/2023		147,421	0	19	0	0	19	0	1,617	1,636	0	0	0
7138820	PHILADELPHIA	PA		02/17/2023		137,743	0	15	0	0	15	0	1,339	1,354	0	0	0
7138821	PHILADELPHIA	PA		02/17/2023		137,022	0	15	0	0	15	0	1,332	1,347	0	0	0
7138822	PHILADELPHIA	PA		02/17/2023		224,559	0	27	0	0	27	0	2,354	2,381	0	0	0
7138824	COATESVILLE	PA		02/17/2023		157,659	0	19	0	0	19	0	1,685	1,705	0	0	0
7138825	SCRANTON	PA		02/17/2023		109,120	0	12	0	0	12	0	1,013	1,024	0	0	0
7138827	CINCINNATI	OH		02/17/2023		100,764	0	7	0	0	7	0	1,193	1,201	0	0	0
7138828	BRIDGEVIEW	IL		02/17/2023		247,889	0	13	0	0	13	0	2,905	2,919	0	0	0
7138830	INDIANAPOLIS	IN		02/17/2023		143,568	0	3	0	0	3	0	1,693	1,696	0	0	0
7138831	FARMERSVILLE	CA		02/17/2023		176,796	0	2	0	0	2	0	2,368	2,370	0	0	0
7138832	BELLEVILLE	IL		02/17/2023		103,021	0	0	0	0	0	0	1,117	1,117	0	0	0
7138833	ATLANTA	GA		02/17/2023		232,036	0	0	0	0	0	0	2,671	2,671	0	0	0
7138834	BALTIMORE	MD		02/17/2023		148,249	0	(1)	0	0	(1)	0	1,595	1,594	0	0	0
7138835	BEECH GROVE	IN		02/17/2023		118,192	0	(1)	0	0	(1)	0	1,279	1,278	0	0	0
7138836	NORTH CHARLESTON	SC		02/17/2023		114,453	0	(3)	0	0	(3)	0	1,229	1,226	0	0	0
7138838	HOUSTON	TX		02/17/2023		176,717	0	(3)	0	0	(3)	0	1,615	1,612	0	0	0
7138840	BALTIMORE	MD		02/17/2023		170,373	0	(4)	0	0	(4)	0	1,760	1,756	0	0	0
7138842	PORTLAND	OR		02/17/2023		311,311	0	(8)	0	0	(8)	0	3,332	3,324	0	0	0
7138844	JACKSON	MS		02/17/2023		82,918	0	(2)	0	0	(2)	0	831	829	0	0	0
7138845	CHARLOTTE	NC		02/17/2023		197,261	0	0	0	0	0	0	1,707	1,707	0	0	0
7138846	FORT WORTH	TX		02/17/2023		209,640	0	(3)	0	0	(3)	0	1,408	1,406	0	0	0
7138847	AURORA	IL		02/17/2023		219,047	0	(5)	0	0	(5)	0	2,050	2,045	0	0	0
7138848	COLUMBUS	OH		02/17/2023		348,178	0	(7)	0	0	(7)	0	2,931	2,924	0	0	0
7138852	BELLEVILLE	IL		02/17/2023		119,312	0	(3)	0	0	(3)	0	1,205	1,202	0	0	0
7138853	ATLANTA	GA		02/17/2023		155,491	0	(4)	0	0	(4)	0	1,643	1,639	0	0	0
7138856	PENSACOLA	FL		02/17/2023		134,072	0	(2)	0	0	(2)	0	977	975	0	0	0
7138858	SAUK VILLAGE	IL		02/17/2023		119,841	0	(2)	0	0	(2)	0	750	748	0	0	0
7138859	SAUK VILLAGE	IL		02/17/2023		109,445	0	(2)	0	0	(2)	0	652	650	0	0	0
7138860	CHICAGO HEIGHTS	IL		02/17/2023		181,784	0	(4)	0	0	(4)	0	1,714	1,710	0	0	0
7138863	CLEVELAND	MS		02/17/2023		84,298	0	(2)	0	0	(2)	0	918	915	0	0	0
7138864	TRENTON	NJ		02/17/2023		100,244	0	(2)	0	0	(2)	0	903	900	0	0	0
7138865	INDIANAPOLIS	IN		02/17/2023		73,017	0	(1)	0	0	(1)	0	520	518	0	0	0
7138867	LAKEWOOD	CO		02/17/2023		775,297	0	(16)	0	0	(16)	0	7,477	7,461	0	0	0
7138869	SAUK VILLAGE	IL		02/17/2023		109,295	0	(3)	0	0	(3)	0	890	887	0	0	0
7138870	BALTIMORE	MD		02/17/2023		149,817	0	(4)	0	0	(4)	0	1,502	1,498	0	0	0
7138872	VISALIA	CA		02/17/2023		158,782	0	(4)	0	0	(4)	0	1,497	1,493	0	0	0
7138876	HAMMOND	IN		02/17/2023		159,587	0	(4)	0	0	(4)	0	1,471	1,467	0	0	0
7138877	STREAMWOOD	IL		02/17/2023		177,779	0	(5)	0	0	(5)	0	1,908	1,903	0	0	0
7138878	ROSELLE	IL		02/17/2023		261,434	0	(7)	0	0	(7)	0	2,806	2,799	0	0	0
7138879	CHICAGO	IL		02/17/2023		204,273	0	(5)	0	0	(5)	0	1,868	1,863	0	0	0
7138881	WILMINGTON	DE		02/17/2023		110,887	0	0	0	0	0	0	679	679	0	0	0
7138884	CURTIS BAY	MD		02/17/2023		141,431	0	(3)	0	0	(3)	0	1,081	1,078	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7138885	STANTONSBURG	NC		02/17/2023		155,828	0	(3)	0	0	(3)	0	1,210	1,206	0	0	0
7138886	BEAUFORT	SC		02/17/2023		195,424	0	(5)	0	0	(5)	0	2,004	1,999	0	0	0
7138887	FAYETTEVILLE	NC		02/17/2023		108,410	0	(3)	0	0	(3)	0	1,015	1,012	0	0	0
7138888	KANSAS CITY	MO		02/17/2023		135,141	0	(3)	0	0	(3)	0	1,265	1,261	0	0	0
7138889	PORT ROYAL	SC		02/17/2023		195,504	0	(5)	0	0	(5)	0	1,960	1,955	0	0	0
7138890	TYLER	TX		02/17/2023		214,840	0	(6)	0	0	(6)	0	2,011	2,005	0	0	0
7138891	TRENTON	NJ		02/17/2023		100,372	0	(3)	0	0	(3)	0	1,006	1,004	0	0	0
7138892	ALBEMARLE	NC		02/17/2023		91,800	0	(3)	0	0	(3)	0	981	979	0	0	0
7138893	DOLTON	IL		02/17/2023		129,845	0	(3)	0	0	(3)	0	1,224	1,221	0	0	0
7138894	MILWAUKEE	WI		02/17/2023		78,051	0	(2)	0	0	(2)	0	681	680	0	0	0
7138895	HAMMOND	IN		02/17/2023		133,553	0	(3)	0	0	(3)	0	1,309	1,305	0	0	0
7138897	WICHITA	KS		02/17/2023		83,340	0	(2)	0	0	(2)	0	678	676	0	0	0
7138898	DISTRICT HEIGHTS	MD		02/17/2023		98,758	0	0	0	0	0	0	547	547	0	0	0
7138902	RICHMOND HILL	GA		02/17/2023		193,744	0	(5)	0	0	(5)	0	1,987	1,982	0	0	0
7138904	HOMEWOOD	IL		02/17/2023		147,518	0	(3)	0	0	(3)	0	1,307	1,304	0	0	0
7139018	ABILENE	TX		03/24/2023		117,436	0	155	0	0	155	0	2,625	2,779	0	0	0
7139019	ABILENE	TX		03/24/2023		66,935	0	107	0	0	107	0	1,508	1,614	0	0	0
7139020	ABILENE	TX		03/24/2023		65,492	0	104	0	0	104	0	1,475	1,580	0	0	0
7139021	FORT WAYNE	IN		03/24/2023		218,310	0	219	0	0	219	0	4,424	4,643	0	0	0
7139022	PHOENIX	AZ		03/24/2023		247,910	0	236	0	0	236	0	5,131	5,367	0	0	0
7139023	SEATTLE	WA		03/24/2023		436,755	0	564	0	0	564	0	10,013	10,577	0	0	0
7139024	PHILADELPHIA	PA		03/24/2023		122,065	0	81	0	0	81	0	2,102	2,182	0	0	0
7139025	COLUMBIA	SC		03/24/2023		79,410	0	127	0	0	127	0	1,781	1,908	0	0	0
7139026	UNIVERSAL CITY	TX		03/24/2023		165,458	0	192	0	0	192	0	3,301	3,493	0	0	0
7139027	SEATTLE	WA		03/24/2023		330,791	0	332	0	0	332	0	6,771	7,103	0	0	0
7139029	CASA GRANDE	AZ		03/24/2023		163,120	0	180	0	0	180	0	3,390	3,571	0	0	0
7139030	MILWAUKEE	WI		03/24/2023		137,440	0	191	0	0	191	0	3,002	3,193	0	0	0
7139031	PHOENIX	AZ		03/24/2023		70,799	0	50	0	0	50	0	1,342	1,391	0	0	0
7139032	PHOENIX	AZ		03/24/2023		70,799	0	50	0	0	50	0	1,342	1,391	0	0	0
7139035	COVINGTON	KY		03/24/2023		409,140	0	370	0	0	370	0	7,880	8,250	0	0	0
7139037	CHATTANOOGA	TN		03/24/2023		119,093	0	132	0	0	132	0	2,476	2,608	0	0	0
7139038	INDIANAPOLIS	IN		03/24/2023		134,944	0	144	0	0	144	0	2,743	2,888	0	0	0
7139039	LAKEWOOD	WA		03/24/2023		248,866	0	307	0	0	307	0	5,616	5,923	0	0	0
7139042	MINNEAPOLIS	MN		03/24/2023		237,889	0	207	0	0	207	0	4,573	4,780	0	0	0
7139043	ORANGE CITY	FL		03/24/2023		120,605	0	131	0	0	131	0	2,572	2,702	0	0	0
7139044	TACOMA	WA		03/24/2023		118,508	0	146	0	0	146	0	2,674	2,820	0	0	0
7139045	GILBERT	AZ		03/24/2023		317,004	0	295	0	0	295	0	6,586	6,881	0	0	0
7139046	AUSTELL	GA		03/24/2023		167,745	0	82	0	0	82	0	2,851	2,933	0	0	0
7139047	LOUISVILLE	KY		03/24/2023		130,698	0	118	0	0	118	0	2,559	2,677	0	0	0
7139048	KENT	WA		03/24/2023		386,330	0	455	0	0	455	0	8,386	8,841	0	0	0
7139049	MILWAUKEE	WI		03/24/2023		93,377	0	111	0	0	111	0	2,065	2,176	0	0	0
7139050	ABILENE	TX		03/24/2023		67,532	0	86	0	0	86	0	1,492	1,578	0	0	0
7139052	SCOTTSDALE	AZ		03/24/2023		655,062	0	594	0	0	594	0	13,319	13,913	0	0	0
7139053	NORTH HIGHLANDS	CA		03/24/2023		216,063	0	227	0	0	227	0	4,493	4,721	0	0	0
7139056	JACKSONVILLE	FL		03/24/2023		97,933	0	125	0	0	125	0	2,175	2,300	0	0	0
7139057	JACKSONVILLE	FL		03/24/2023		100,475	0	137	0	0	137	0	2,229	2,366	0	0	0
7139058	MARIETTA	GA		03/24/2023		182,742	0	69	0	0	69	0	3,024	3,093	0	0	0
7139059	MABLETON	GA		03/24/2023		175,537	0	73	0	0	73	0	2,970	3,043	0	0	0
7139060	ABILENE	TX		03/24/2023		71,407	0	114	0	0	114	0	1,617	1,731	0	0	0
7139061	ABILENE	TX		03/24/2023		70,752	0	113	0	0	113	0	1,602	1,715	0	0	0
7139062	SAN ANTONIO	TX		03/24/2023		163,243	0	150	0	0	150	0	3,098	3,248	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139063	JEFFERSONVILLE	IN		03/24/2023		103,391	0	104	0	0	104	0	2,185	2,290	0	0	0
7139064	SCOTTSDALE	AZ		03/24/2023		663,981	0	648	0	0	648	0	13,437	14,085	0	0	0
7139066	MESA	AZ		03/24/2023		434,371	0	240	0	0	240	0	6,823	7,063	0	0	0
7139067	TILLAMOOK	OR		03/24/2023		193,028	0	199	0	0	199	0	4,045	4,244	0	0	0
7139069	HIXON	TN		03/24/2023		145,387	0	168	0	0	168	0	3,095	3,263	0	0	0
7139070	MESA	AZ		03/24/2023		168,142	0	218	0	0	218	0	3,859	4,076	0	0	0
7139071	ST PETERSBURG	FL		03/24/2023		184,474	0	363	0	0	363	0	4,455	4,818	0	0	0
7139072	TUCSON	AZ		03/24/2023		183,293	0	198	0	0	198	0	3,998	4,196	0	0	0
7139073	HOLLYWOOD	FL		03/24/2023		456,561	0	386	0	0	386	0	8,648	9,034	0	0	0
7139074	SCOTTSDALE	AZ		03/24/2023		363,989	0	584	0	0	584	0	8,657	9,241	0	0	0
7139075	EMMETT	ID		03/24/2023		277,012	0	326	0	0	326	0	6,071	6,397	0	0	0
7139077	CHANDLER	AZ		03/24/2023		252,176	0	302	0	0	302	0	5,722	6,024	0	0	0
7139080	SCOTTSDALE	AZ		03/24/2023		331,586	0	222	0	0	222	0	6,151	6,373	0	0	0
7139082	TACOMA	WA		03/24/2023		338,290	0	414	0	0	414	0	7,296	7,710	0	0	0
7139083	DES MOINES	IA		03/24/2023		103,206	0	130	0	0	130	0	2,241	2,372	0	0	0
7139086	REIDSVILLE	NC		03/24/2023		49,119	0	51	0	0	51	0	1,012	1,064	0	0	0
7139087	MINNEAPOLIS	MN		03/24/2023		192,135	0	353	0	0	353	0	4,735	5,087	0	0	0
7139088	TUCSON	AZ		03/24/2023		108,885	0	116	0	0	116	0	2,247	2,362	0	0	0
7139089	TUCSON	AZ		03/24/2023		143,532	0	159	0	0	159	0	3,105	3,264	0	0	0
7139090	LAKESIDE	AZ		03/24/2023		378,840	0	178	0	0	178	0	5,918	6,096	0	0	0
7139091	ARLINGTON	WA		03/24/2023		307,926	0	331	0	0	331	0	6,562	6,893	0	0	0
7139092	FEDERAL WAY	WA		03/24/2023		481,403	0	353	0	0	353	0	9,063	9,416	0	0	0
7139093	LAKEWOOD	WA		03/24/2023		226,320	0	302	0	0	302	0	5,247	5,549	0	0	0
7139098	GILBERT	AZ		03/24/2023		308,283	0	348	0	0	348	0	6,588	6,936	0	0	0
7139099	DENVER	CO		03/24/2023		485,388	0	691	0	0	691	0	11,245	11,937	0	0	0
7139100	DECATUR	GA		03/24/2023		104,230	0	131	0	0	131	0	2,304	2,434	0	0	0
7139102	OKLAHOMA CITY	OK		03/24/2023		133,316	0	146	0	0	146	0	2,830	2,976	0	0	0
7139103	CHATTANOOGA	TN		03/24/2023		90,686	0	57	0	0	57	0	1,661	1,718	0	0	0
7139104	CANTON	MS		03/24/2023		201,354	0	252	0	0	252	0	4,465	4,717	0	0	0
7139105	PHOENIX	AZ		03/24/2023		211,026	0	195	0	0	195	0	4,124	4,319	0	0	0
7139106	ABILENE	TX		03/24/2023		67,793	0	81	0	0	81	0	1,473	1,554	0	0	0
7139108	CANBY	OR		03/24/2023		394,435	0	251	0	0	251	0	6,915	7,167	0	0	0
7139109	EVERETT	WA		03/24/2023		264,506	0	323	0	0	323	0	5,830	6,153	0	0	0
7139110	MOSES LAKE	WA		03/24/2023		145,101	0	194	0	0	194	0	3,333	3,527	0	0	0
7139111	LAKEWOOD	WA		03/24/2023		120,043	0	130	0	0	130	0	2,690	2,820	0	0	0
7139112	PHILADELPHIA	PA		03/24/2023		159,654	0	97	0	0	97	0	2,687	2,783	0	0	0
7139113	TUCSON	AZ		03/24/2023		137,780	0	157	0	0	157	0	2,970	3,127	0	0	0
7139114	TACOMA	WA		03/24/2023		241,429	0	313	0	0	313	0	5,125	5,437	0	0	0
7139115	KENTWOOD	MI		03/24/2023		201,118	0	222	0	0	222	0	4,250	4,472	0	0	0
7139116	FORT WAYNE	IN		03/24/2023		208,380	0	208	0	0	208	0	4,200	4,408	0	0	0
7139117	MIDDLETOWN	OH		03/24/2023		142,413	0	226	0	0	226	0	4,104	4,330	0	0	0
7139118	ABILENE	TX		03/24/2023		62,343	0	68	0	0	68	0	1,316	1,384	0	0	0
7139119	MATTHEWS	NC		03/24/2023		208,033	0	218	0	0	218	0	4,304	4,522	0	0	0
7139120	LAGRANGE	GA		03/24/2023		120,439	0	61	0	0	61	0	2,095	2,157	0	0	0
7139121	CLARKSVILLE	TN		03/24/2023		89,552	0	89	0	0	89	0	1,873	1,963	0	0	0
7139123	PEORIA	AZ		03/24/2023		263,571	0	247	0	0	247	0	5,297	5,544	0	0	0
7139124	TAMPA	FL		03/24/2023		291,040	0	359	0	0	359	0	6,506	6,865	0	0	0
7139125	HARRISON	TN		03/24/2023		115,934	0	70	0	0	70	0	2,121	2,192	0	0	0
7139126	CASA GRANDE	AZ		03/24/2023		259,219	0	248	0	0	248	0	5,214	5,461	0	0	0
7139127	APACHE JUNCTION	AZ		03/24/2023		388,690	0	248	0	0	248	0	6,264	6,512	0	0	0
7139128	BROKEN ARROW	OK		03/24/2023		145,521	0	149	0	0	149	0	2,978	3,127	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139131	DENVER	CO		03/24/2023		165,852	0	232	0	0	232	0	3,603	3,835	0	0	0
7139132	MIDLOTHIAN	TX		03/24/2023		161,068	0	83	0	0	83	0	2,788	2,870	0	0	0
7139133	HOUSTON	TX		03/24/2023		142,916	0	139	0	0	139	0	2,987	3,126	0	0	0
7139134	HAMILTON	OH		03/24/2023		97,261	0	104	0	0	104	0	1,995	2,098	0	0	0
7139136	PHOENIX	AZ		03/24/2023		210,113	0	265	0	0	265	0	4,192	4,456	0	0	0
7139137	FORT LAUDERDALE	FL		03/24/2023		132,518	0	111	0	0	111	0	2,503	2,614	0	0	0
7139139	APACHE JUNCTION	AZ		03/24/2023		201,799	0	163	0	0	163	0	3,734	3,897	0	0	0
7139141	CHATTANOOGA	TN		03/24/2023		121,208	0	120	0	0	120	0	2,523	2,643	0	0	0
7139142	CHATTANOOGA	TN		03/24/2023		107,805	0	28	0	0	28	0	1,437	1,465	0	0	0
7139144	COLUMBUS	OH		03/24/2023		144,580	0	99	0	0	99	0	2,592	2,690	0	0	0
7139147	FORT WAYNE	IN		03/24/2023		125,535	0	72	0	0	72	0	1,975	2,047	0	0	0
7139148	MONTGOMERY	AL		03/24/2023		93,576	0	82	0	0	82	0	1,901	1,983	0	0	0
7139150	WILMINGTON	DE		03/24/2023		146,689	0	67	0	0	67	0	2,186	2,254	0	0	0
7139151	SAN PABLO	CA		03/24/2023		417,241	0	202	0	0	202	0	6,929	7,131	0	0	0
7139154	SNOHOMISH	WA		03/24/2023		339,008	0	340	0	0	340	0	10,772	11,112	0	0	0
7139156	MONTGOMERY	AL		03/24/2023		94,028	0	76	0	0	76	0	1,721	1,798	0	0	0
7139157	MESA	AZ		03/24/2023		236,049	0	96	0	0	96	0	3,676	3,772	0	0	0
7139158	ODESSA	TX		03/24/2023		128,843	0	46	0	0	46	0	1,907	1,953	0	0	0
7139159	TACOMA	WA		03/24/2023		320,321	0	181	0	0	181	0	5,241	5,423	0	0	0
7139160	BREMERTON	WA		03/24/2023		358,275	0	167	0	0	167	0	5,563	5,730	0	0	0
7139163	EVANS	GA		03/24/2023		224,187	0	46	0	0	46	0	3,019	3,064	0	0	0
7139164	JACKSONVILLE	FL		03/24/2023		120,162	0	46	0	0	46	0	1,807	1,853	0	0	0
7139165	FORT WORTH	TX		03/24/2023		188,926	0	15	0	0	15	0	1,957	1,972	0	0	0
7139167	MEMPHIS	TN		03/24/2023		105,192	0	100	0	0	100	0	4,408	4,508	0	0	0
7139168	LEAGUE CITY	TX		03/24/2023		211,885	0	36	0	0	36	0	2,768	2,803	0	0	0
7139169	CHANDLER	AZ		03/24/2023		276,215	0	101	0	0	101	0	3,916	4,017	0	0	0
7139170	BILLINGS	MT		03/24/2023		165,454	0	36	0	0	36	0	2,138	2,174	0	0	0
7139172	MESA	AZ		03/24/2023		242,443	0	103	0	0	103	0	3,754	3,857	0	0	0
7139173	SARATOGA SPRINGS	NY		03/24/2023		287,991	0	45	0	0	45	0	3,655	3,700	0	0	0
7139174	MACON	GA		03/24/2023		110,597	0	39	0	0	39	0	1,570	1,610	0	0	0
7139175	PUYALLUP	WA		03/24/2023		342,611	0	70	0	0	70	0	4,423	4,493	0	0	0
7139176	TULSA	OK		03/24/2023		131,845	0	21	0	0	21	0	1,685	1,706	0	0	0
7139178	SCOTTSDALE	AZ		03/24/2023		419,698	0	93	0	0	93	0	5,344	5,436	0	0	0
7139180	PORT ANGELES	WA		03/24/2023		473,630	0	153	0	0	153	0	6,667	6,820	0	0	0
7139181	SCOTTSDALE	AZ		03/24/2023		202,741	0	196	0	0	196	0	26,499	26,696	0	0	0
7139183	PEORIA	AZ		03/24/2023		258,493	0	56	0	0	56	0	3,389	3,445	0	0	0
7139184	BESSEMER CITY	NC		03/24/2023		106,853	0	21	0	0	21	0	2,891	2,912	0	0	0
7139185	OKLAHOMA CITY	OK		03/24/2023		89,431	0	12	0	0	12	0	1,062	1,073	0	0	0
7139187	SEATTLE	WA		03/24/2023		387,177	0	16	0	0	16	0	4,333	4,349	0	0	0
7139188	MIDDLETOWN	OH		03/24/2023		170,605	0	43	0	0	43	0	2,136	2,178	0	0	0
7139189	COLUMBUS	OH		03/24/2023		141,128	0	21	0	0	21	0	1,726	1,747	0	0	0
7139190	PHOENIX	AZ		03/24/2023		194,426	0	7	0	0	7	0	2,005	2,012	0	0	0
7139193	MACON	GA		03/24/2023		99,717	0	11	0	0	11	0	1,156	1,166	0	0	0
7139195	CHARLOTTE	NC		03/24/2023		249,595	0	15	0	0	15	0	2,861	2,877	0	0	0
7139196	LEESBURG	GA		03/24/2023		152,829	0	16	0	0	16	0	1,721	1,736	0	0	0
7139198	ROME	GA		03/24/2023		159,019	0	13	0	0	13	0	1,710	1,723	0	0	0
7139199	CARTERSVILLE	GA		03/24/2023		170,286	0	6	0	0	6	0	1,717	1,724	0	0	0
7139200	ATLANTA	GA		03/24/2023		200,704	0	8	0	0	8	0	2,133	2,141	0	0	0
7139201	FOREST PARK	GA		03/24/2023		164,465	0	8	0	0	8	0	1,829	1,836	0	0	0
7139202	ATLANTA	GA		03/24/2023		149,672	0	17	0	0	17	0	1,749	1,766	0	0	0
7139203	ATLANTA	GA		03/24/2023		167,224	0	22	0	0	22	0	2,090	2,113	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139222	PHILLIPSBURG	NJ		02/23/2023		124,329	0	(11)	0	0	(11)	0	1,409	1,398	0	0	0
7139224	JACKSONVILLE	FL		02/23/2023		170,585	0	0	0	0	0	0	2,050	2,050	0	0	0
7139225	HOPEWELL	VA		02/23/2023		124,830	0	(7)	0	0	(7)	0	1,475	1,468	0	0	0
7139226	MARICOPA	AZ		02/23/2023		187,320	0	13	0	0	13	0	2,525	2,538	0	0	0
7139228	INDEPENDENCE	MO		02/23/2023		113,216	0	0	0	0	0	0	1,403	1,402	0	0	0
7139229	TOWSON	MD		02/23/2023		236,689	0	3	0	0	3	0	2,975	2,979	0	0	0
7139230	CITRUS SPRINGS	FL		02/23/2023		131,081	0	(7)	0	0	(7)	0	1,549	1,541	0	0	0
7139231	OCALA	FL		02/23/2023		128,871	0	(2)	0	0	(2)	0	1,595	1,592	0	0	0
7139232	PENSACOLA	FL		02/23/2023		102,924	0	0	0	0	0	0	1,275	1,275	0	0	0
7139233	RICHMOND	VA		02/23/2023		169,507	0	(8)	0	0	(8)	0	2,035	2,026	0	0	0
7139234	FORT WORTH	TX		02/23/2023		236,943	0	0	0	0	0	0	2,368	2,368	0	0	0
7139235	TOLEDO	OH		02/23/2023		79,141	0	(1)	0	0	(1)	0	1,874	1,872	0	0	0
7139236	JACKSONVILLE	FL		02/23/2023		91,992	0	(1)	0	0	(1)	0	1,129	1,128	0	0	0
7139237	JACKSONVILLE	FL		02/23/2023		119,455	0	(2)	0	0	(2)	0	1,465	1,462	0	0	0
7139238	JACKSONVILLE	FL		02/23/2023		93,152	0	(3)	0	0	(3)	0	1,116	1,113	0	0	0
7139239	SAVANNAH	GA		02/23/2023		147,501	0	(10)	0	0	(10)	0	1,715	1,705	0	0	0
7139240	SAN MARCOS	TX		02/23/2023		256,573	0	0	0	0	0	0	3,204	3,204	0	0	0
7139241	SANFORD	FL		02/23/2023		182,087	0	(6)	0	0	(6)	0	2,295	2,290	0	0	0
7139242	BALTIMORE	MD		02/23/2023		159,532	0	(9)	0	0	(9)	0	1,900	1,891	0	0	0
7139243	DETROIT	MI		02/23/2023		83,971	0	(3)	0	0	(3)	0	966	963	0	0	0
7139245	DETROIT	MI		02/23/2023		170,361	0	(7)	0	0	(7)	0	1,970	1,963	0	0	0
7139246	BALTIMORE	MD		02/23/2023		95,592	0	(1)	0	0	(1)	0	1,223	1,222	0	0	0
7139247	BALTIMORE	MD		02/23/2023		95,724	0	(2)	0	0	(2)	0	1,205	1,203	0	0	0
7139248	DAYTON	OH		02/23/2023		105,121	0	3	0	0	3	0	1,479	1,482	0	0	0
7139249	TRENTON	NJ		02/23/2023		179,656	0	(7)	0	0	(7)	0	2,352	2,346	0	0	0
7139250	INDIANAPOLIS	IN		02/23/2023		125,858	0	(12)	0	0	(12)	0	1,555	1,543	0	0	0
7139251	PHILADELPHIA	PA		02/23/2023		253,294	0	4	0	0	4	0	2,981	2,985	0	0	0
7139252	DUNDALK	MD		02/23/2023		149,050	0	(11)	0	0	(11)	0	1,758	1,748	0	0	0
7139254	NORTH MIAMI	FL		02/23/2023		354,848	0	0	0	0	0	0	3,903	3,903	0	0	0
7139256	JACKSONVILLE	FL		02/23/2023		234,814	0	(26)	0	0	(26)	0	3,894	3,868	0	0	0
7139258	BALTIMORE	MD		02/23/2023		124,599	0	(2)	0	0	(2)	0	1,552	1,550	0	0	0
7139259	EDGEWOOD	MD		02/23/2023		173,556	0	(11)	0	0	(11)	0	2,049	2,039	0	0	0
7139262	PARKVILLE	MD		02/23/2023		173,657	0	(6)	0	0	(6)	0	2,102	2,096	0	0	0
7139265	TUCSON	AZ		02/23/2023		190,962	0	(4)	0	0	(4)	0	1,948	1,944	0	0	0
7139266	PASADENA	TX		02/23/2023		144,820	0	(3)	0	0	(3)	0	1,777	1,774	0	0	0
7139267	CHICAGO	IL		02/23/2023		277,851	0	(17)	0	0	(17)	0	3,209	3,192	0	0	0
7139268	BALTIMORE	MD		02/23/2023		155,252	0	(4)	0	0	(4)	0	1,880	1,876	0	0	0
7139269	PARKVILLE	MD		02/23/2023		159,310	0	(12)	0	0	(12)	0	1,888	1,876	0	0	0
7139270	PHILADELPHIA	PA		02/23/2023		211,697	0	(2)	0	0	(2)	0	2,455	2,453	0	0	0
7139271	CAPITOL HEIGHTS	MD		02/23/2023		104,587	0	13	0	0	13	0	15,295	15,308	0	0	0
7139272	BALTIMORE	MD		02/23/2023		109,382	0	2	0	0	2	0	1,435	1,438	0	0	0
7139273	TOLEDO	OH		02/23/2023		92,113	0	(1)	0	0	(1)	0	1,145	1,144	0	0	0
7139276	MEDIA	PA		02/23/2023		436,268	0	(20)	0	0	(20)	0	5,159	5,139	0	0	0
7139311	RIVERDALE	GA		03/30/2023		72,356	0	109	0	0	109	0	1,053	1,162	0	0	0
7139312	STATEN ISLAND	NY		03/30/2023		355,308	0	155	0	0	155	0	4,200	4,355	0	0	0
7139313	COLUMBUS	GA		03/30/2023		39,087	0	45	0	0	45	0	603	647	0	0	0
7139314	GREENSBURG	IN		03/30/2023		76,862	0	107	0	0	107	0	1,310	1,417	0	0	0
7139315	BERNIE	MO		03/30/2023		49,602	0	213	0	0	213	0	4,678	4,891	0	0	0
7139316	STATEN ISLAND	NY		03/30/2023		269,333	0	189	0	0	189	0	4,467	4,655	0	0	0
7139317	MIDDLETOWN	OH		03/30/2023		104,474	0	403	0	0	403	0	7,599	8,001	0	0	0
7139319	KENT	WA		03/30/2023		175,187	0	204	0	0	204	0	18,067	18,270	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139320	BAY SHORE	NY		03/30/2023		281,128	0	258	0	0	258	0	3,942	4,200	0	0	0
7139322	POTTSTOWN	PA		03/30/2023		97,089	0	196	0	0	196	0	2,091	2,287	0	0	0
7139323	STUARTS DRAFT	VA		03/30/2023		220,356	0	280	0	0	280	0	4,567	4,847	0	0	0
7139324	CHESAPEAKE BEACH	MD		03/30/2023		186,937	0	84	0	0	84	0	1,973	2,057	0	0	0
7139325	FREEPORT	NY		03/30/2023		249,816	0	180	0	0	180	0	3,445	3,625	0	0	0
7139326	SAND SPRINGS	OK		03/30/2023		21,454	0	12	0	0	12	0	598	610	0	0	0
7139327	STONE MOUNTAIN	GA		03/30/2023		109,739	0	91	0	0	91	0	1,976	2,067	0	0	0
7139328	GREENFIELD	MA		03/30/2023		56,953	0	19	0	0	19	0	631	650	0	0	0
7139329	BRADENTON	FL		03/30/2023		176,448	0	175	0	0	175	0	1,527	1,702	0	0	0
7139330	MARIETTA	GA		03/30/2023		56,728	0	43	0	0	43	0	2,743	2,785	0	0	0
7139331	FRANKSVILLE	WI		03/30/2023		183,560	0	59	0	0	59	0	2,102	2,161	0	0	0
7139332	WEST BOYLSTON	MA		03/30/2023		74,202	0	485	0	0	485	0	9,076	9,561	0	0	0
7139334	WESTVILLE	NJ		03/30/2023		72,780	0	137	0	0	137	0	2,306	2,443	0	0	0
7139335	KATY	TX		03/30/2023		47,481	0	112	0	0	112	0	4,781	4,893	0	0	0
7139336	CHICAGO	IL		03/30/2023		60,546	0	90	0	0	90	0	1,787	1,878	0	0	0
7139337	RACINE	WI		03/30/2023		65,155	0	142	0	0	142	0	3,614	3,756	0	0	0
7139339	PINEDALE	AZ		03/30/2023		83,038	0	67	0	0	67	0	846	913	0	0	0
7139340	HENDERSON	NV		03/30/2023		120,656	0	120	0	0	120	0	1,935	2,055	0	0	0
7139341	PALM HARBOR	FL		03/30/2023		32,983	0	82	0	0	82	0	1,031	1,113	0	0	0
7139342	PLANTATION	FL		03/30/2023		338,711	0	3,480	0	0	3,480	0	37,179	40,659	0	0	0
7139343	HIALEAH	FL		03/30/2023		194,673	0	204	0	0	204	0	3,657	3,862	0	0	0
7139344	DOWNEY	CA		03/30/2023		187,954	0	185	0	0	185	0	3,390	3,575	0	0	0
7139346	MECCA	CA		03/30/2023		38,852	0	105	0	0	105	0	1,702	1,807	0	0	0
7139347	STOCKTON	CA		03/30/2023		67,906	0	110	0	0	110	0	1,294	1,405	0	0	0
7139348	BRONX	NY		03/30/2023		61,043	0	45	0	0	45	0	973	1,018	0	0	0
7139349	NEWNAN	GA		03/30/2023		210,848	0	290	0	0	290	0	4,267	4,557	0	0	0
7139350	PATERSON	NJ		03/30/2023		25,349	0	52	0	0	52	0	626	678	0	0	0
7139351	EDISON	NJ		03/30/2023		372,949	0	366	0	0	366	0	5,797	6,164	0	0	0
7139353	DEERFIELD	MI		03/30/2023		61,474	0	79	0	0	79	0	1,134	1,213	0	0	0
7139354	KANSAS CITY	KS		03/30/2023		19,444	0	36	0	0	36	0	446	483	0	0	0
7139355	WINSLOW	AR		03/30/2023		84,359	0	155	0	0	155	0	2,008	2,162	0	0	0
7139356	WEST FORK	AR		03/30/2023		39,875	0	22	0	0	22	0	534	555	0	0	0
7139357	CHICAGO	IL		03/30/2023		91,611	0	452	0	0	452	0	5,893	6,345	0	0	0
7139358	DARIEN	IL		03/30/2023		66,633	0	157	0	0	157	0	11,908	12,065	0	0	0
7139359	SAINT LOUIS	MO		03/30/2023		31,831	0	37	0	0	37	0	1,867	1,904	0	0	0
7139360	CANTON	GA		03/30/2023		360,234	0	187	0	0	187	0	5,233	5,420	0	0	0
7139361	BUFFALO	NY		03/30/2023		44,370	0	37	0	0	37	0	710	748	0	0	0
7139363	SHEPHERDSTOWN	WV		03/30/2023		174,455	0	342	0	0	342	0	3,410	3,752	0	0	0
7139365	VALENCIA	CA		03/30/2023		398,716	0	836	0	0	836	0	13,459	14,295	0	0	0
7139366	NAPLES	FL		03/30/2023		139,248	0	267	0	0	267	0	16,630	16,897	0	0	0
7139367	WEST COVINA	CA		03/30/2023		291,947	0	206	0	0	206	0	8,511	8,717	0	0	0
7139368	SUWANEE	GA		03/30/2023		136,422	0	468	0	0	468	0	7,313	7,780	0	0	0
7139369	AURORA	IL		03/30/2023		63,855	0	316	0	0	316	0	3,652	3,968	0	0	0
7139371	SEWICKLEY	PA		03/30/2023		303,199	0	403	0	0	403	0	3,317	3,720	0	0	0
7139372	JACKSONVILLE	FL		03/30/2023		32,932	0	57	0	0	57	0	1,224	1,282	0	0	0
7139373	NEWNAN	GA		03/30/2023		49,398	0	120	0	0	120	0	1,918	2,038	0	0	0
7139374	BROOKLYN	NY		03/30/2023		519,577	0	769	0	0	769	0	7,548	8,317	0	0	0
7139375	CHICAGO	IL		03/30/2023		259,994	0	149	0	0	149	0	2,920	3,069	0	0	0
7139377	JOHNSBURG	IL		03/30/2023		173,976	0	18,874	0	0	18,874	0	137,167	156,040	0	0	0
7139378	MEMPHIS	TN		03/30/2023		92,358	0	117	0	0	117	0	2,084	2,201	0	0	0
7139379	COUNTRY CLUB HILLS	IL		03/30/2023		81,617	0	110	0	0	110	0	1,418	1,528	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139380	SAGINAW	MI		03/30/2023		35,906	0	56	0	0	56	0	1,000	1,056	0	0	0
7139381	MEMPHIS	TN		03/30/2023		72,309	0	79	0	0	79	0	1,496	1,575	0	0	0
7139383	WHITE HOUSE	TN		03/30/2023		19,990	0	31	0	0	31	0	790	821	0	0	0
7139385	PEORIA	AZ		03/30/2023		146,848	0	103	0	0	103	0	2,939	3,042	0	0	0
7139386	STAMFORD	CT		03/30/2023		237,689	0	103	0	0	103	0	2,739	2,842	0	0	0
7139387	GLENDALE	AZ		03/30/2023		161,447	0	230	0	0	230	0	2,221	2,451	0	0	0
7139389	STRATHAM	NH		03/30/2023		245,140	0	350	0	0	350	0	5,572	5,922	0	0	0
7139390	BUFFALO	NY		03/30/2023		31,621	0	19	0	0	19	0	413	432	0	0	0
7139391	CHICAGO	IL		03/30/2023		20,849	0	54	0	0	54	0	2,844	2,898	0	0	0
7139392	SNELLVILLE	GA		03/30/2023		98,663	0	205	0	0	205	0	2,566	2,771	0	0	0
7139393	CHICAGO	IL		03/30/2023		88,157	0	124	0	0	124	0	3,223	3,347	0	0	0
7139394	UPPER DARBY	PA		03/30/2023		102,918	0	111	0	0	111	0	2,702	2,813	0	0	0
7139395	NEW BEDFORD	MA		03/30/2023		168,384	0	359	0	0	359	0	4,321	4,680	0	0	0
7139396	COLLEGE PARK	MD		03/30/2023		155,353	0	241	0	0	241	0	16,322	16,563	0	0	0
7139397	COLLEGE PARK	MD		03/30/2023		116,268	0	179	0	0	179	0	12,162	12,341	0	0	0
7139398	COLLEGE PARK	MD		03/30/2023		106,893	0	163	0	0	163	0	10,924	11,087	0	0	0
7139399	COLLEGE PARK	MD		03/30/2023		174,433	0	314	0	0	314	0	18,598	18,913	0	0	0
7139400	VALRICO	FL		03/30/2023		191,305	0	308	0	0	308	0	3,183	3,491	0	0	0
7139401	ROUND ROCK	TX		03/30/2023		36,473	0	90	0	0	90	0	14,126	14,215	0	0	0
7139402	HOFFMAN	IL		03/30/2023		30,583	0	53	0	0	53	0	872	925	0	0	0
7139403	OAKLAND	FL		03/30/2023		74,743	0	89	0	0	89	0	1,427	1,516	0	0	0
7139404	ARLINGTON	TX		03/30/2023		26,900	0	207	0	0	207	0	4,741	4,949	0	0	0
7139405	AMARILLO	TX		03/30/2023		55,897	0	26	0	0	26	0	725	752	0	0	0
7139406	ALBUQUERQUE	NM		03/30/2023		49,126	0	33	0	0	33	0	1,339	1,372	0	0	0
7139407	IRVINGTON	NJ		03/30/2023		27,421	0	27	0	0	27	0	476	502	0	0	0
7139408	NORTON	MA		03/30/2023		60,303	0	0	0	0	0	0	3,669	3,669	0	0	0
7139409	HAZEL CREST	IL		03/30/2023		72,125	0	143	0	0	143	0	2,362	2,505	0	0	0
7139410	BROOKLYN	NY		03/30/2023		264,657	0	344	0	0	344	0	4,751	5,095	0	0	0
7139412	JONESBORO	GA		03/30/2023		95,175	0	105	0	0	105	0	1,714	1,819	0	0	0
7139415	LAWRENCEVILLE	GA		03/30/2023		73,092	0	253	0	0	253	0	6,592	6,845	0	0	0
7139416	BEREA	KY		03/30/2023		120,237	0	165	0	0	165	0	1,578	1,742	0	0	0
7139417	OGDENSBURG	NY		03/30/2023		37,338	0	262	0	0	262	0	4,629	4,891	0	0	0
7139418	RINCON	GA		03/30/2023		48,320	0	(14)	0	0	(14)	0	401	387	0	0	0
7139419	ELLENWOOD	GA		03/30/2023		79,292	0	442	0	0	442	0	7,724	8,165	0	0	0
7139420	TITUSVILLE	FL		03/30/2023		107,767	0	211	0	0	211	0	1,740	1,951	0	0	0
7139421	MIDDLETOWN	OH		03/30/2023		57,186	0	37	0	0	37	0	769	806	0	0	0
7139424	XENIA	OH		03/30/2023		203,845	0	287	0	0	287	0	2,871	3,158	0	0	0
7139425	SPRINGDALE	AR		03/30/2023		61,260	0	89	0	0	89	0	2,996	3,085	0	0	0
7139426	NORCROSS	GA		03/30/2023		75,314	0	72	0	0	72	0	1,537	1,608	0	0	0
7139427	ATTLEBORO	MA		03/30/2023		125,808	0	265	0	0	265	0	2,767	3,032	0	0	0
7139428	REIDSVILLE	NC		03/30/2023		56,432	0	140	0	0	140	0	3,147	3,286	0	0	0
7139429	LOS ANGELES	CA		03/30/2023		297,318	0	241	0	0	241	0	2,352	2,593	0	0	0
7139430	BESSEMER CITY	NC		03/30/2023		84,115	0	108	0	0	108	0	1,388	1,496	0	0	0
7139431	QUEENS VILLAGE	NY		03/30/2023		544,925	0	485	0	0	485	0	6,887	7,372	0	0	0
7139432	BESSEMER	AL		03/30/2023		52,977	0	136	0	0	136	0	3,242	3,377	0	0	0
7139433	WAUSAU	WI		03/30/2023		59,179	0	101	0	0	101	0	1,192	1,293	0	0	0
7139434	BRICK	NJ		03/30/2023		213,597	0	678	0	0	678	0	11,681	12,360	0	0	0
7139436	RICHTON PARK	IL		03/30/2023		159,809	0	109	0	0	109	0	2,458	2,568	0	0	0
7139438	SANDY	OR		03/30/2023		565,663	0	174	0	0	174	0	6,465	6,639	0	0	0
7139439	CONWAY	AR		03/30/2023		38,969	0	98	0	0	98	0	1,133	1,231	0	0	0
7139440	PEWAUKEE	WI		03/30/2023		137,935	0	254	0	0	254	0	2,589	2,844	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139441	SAN JOSE	CA		03/30/2023		329,151	0	448	0	0	448	0	4,436	4,884	0	0	0
7139442	N ARLINGTON	NJ		03/30/2023		249,355	0	467	0	0	467	0	5,194	5,661	0	0	0
7139443	EDGEWATER	NJ		03/30/2023		267,546	0	500	0	0	500	0	6,237	6,737	0	0	0
7139444	LAGRANGE	GA		03/30/2023		114,514	0	214	0	0	214	0	2,432	2,647	0	0	0
7139446	MIAMI	FL		03/30/2023		189,916	0	321	0	0	321	0	3,053	3,374	0	0	0
7139447	HANOVER	PA		03/30/2023		143,565	0	259	0	0	259	0	3,287	3,546	0	0	0
7139449	TULSA	OK		03/30/2023		110,845	0	234	0	0	234	0	2,613	2,847	0	0	0
7139450	KALUAKOI MOLOKAI	HI		03/30/2023		79,804	0	200	0	0	200	0	2,197	2,397	0	0	0
7139451	CRESCENT CITY	CA		03/30/2023		18,663	0	360	0	0	360	0	11,767	12,127	0	0	0
7139452	NASHVILLE	TN		03/30/2023		24,442	0	64	0	0	64	0	1,007	1,071	0	0	0
7139453	WOODBRIDGE	VA		03/30/2023		24,736	0	59	0	0	59	0	1,650	1,710	0	0	0
7139455	BENICIA	CA		03/30/2023		393,668	0	1,211	0	0	1,211	0	20,304	21,516	0	0	0
7139456	CHICAGO	IL		03/30/2023		40,456	0	29	0	0	29	0	1,116	1,146	0	0	0
7139458	PEMBROKE PINES	FL		03/30/2023		279,277	0	540	0	0	540	0	5,600	6,139	0	0	0
7139459	FALLS CHURCH	VA		03/30/2023		401,618	0	871	0	0	871	0	8,062	8,934	0	0	0
7139460	WALDORF	MD		03/30/2023		129,939	0	337	0	0	337	0	3,062	3,399	0	0	0
7139461	ROSELLE PARK	NJ		03/30/2023		215,095	0	482	0	0	482	0	4,542	5,024	0	0	0
7139462	DACULA	GA		03/30/2023		168,395	0	954	0	0	954	0	12,096	13,050	0	0	0
7139463	SAINT LOUIS	MO		03/30/2023		55,190	0	50	0	0	50	0	589	638	0	0	0
7139464	WELLSVILLE	KS		03/30/2023		101,602	0	267	0	0	267	0	2,087	2,354	0	0	0
7139465	HAHIRA	GA		03/30/2023		120,258	0	66	0	0	66	0	1,978	2,044	0	0	0
7139466	BLAIRSVILLE	GA		03/30/2023		139,968	0	98	0	0	98	0	1,497	1,595	0	0	0
7139467	HANOVER PARK	IL		03/30/2023		137,413	0	264	0	0	264	0	2,670	2,934	0	0	0
7139468	CENTRAL FALLS	RI		03/30/2023		212,650	0	344	0	0	344	0	4,111	4,455	0	0	0
7139470	FORT MYERS	FL		03/30/2023		179,080	0	198	0	0	198	0	2,357	2,555	0	0	0
7139472	SOUTHAVEN	MS		03/30/2023		152,837	0	266	0	0	266	0	2,150	2,415	0	0	0
7139473	LITHONIA	GA		03/30/2023		114,013	0	148	0	0	148	0	1,565	1,713	0	0	0
7139474	ZEPHYRHILLS	FL		03/30/2023		44,691	0	87	0	0	87	0	1,019	1,106	0	0	0
7139475	RIDGEFIELD	CT		03/30/2023		129,428	0	218	0	0	218	0	5,782	6,000	0	0	0
7139476	WAIALUA	HI		03/30/2023		496,044	0	719	0	0	719	0	9,610	10,330	0	0	0
7139477	MILWAUKEE	WI		03/30/2023		50,683	0	124	0	0	124	0	2,447	2,571	0	0	0
7139478	MUSKEGON HEIGHTS	MI		03/30/2023		34,004	0	98	0	0	98	0	3,026	3,124	0	0	0
7139480	VALRICO	FL		03/30/2023		301,057	0	219	0	0	219	0	3,002	3,221	0	0	0
7139481	BIRMINGHAM	AL		03/30/2023		85,078	0	242	0	0	242	0	4,413	4,655	0	0	0
7139482	PHILADELPHIA	PA		03/30/2023		83,267	0	224	0	0	224	0	1,823	2,047	0	0	0
7139484	COLCHESTER	CT		03/30/2023		154,865	0	273	0	0	273	0	3,441	3,715	0	0	0
7139485	SAVANNAH	GA		03/30/2023		311,212	0	502	0	0	502	0	6,645	7,147	0	0	0
7139486	HARVEY	IL		03/30/2023		52,313	0	103	0	0	103	0	988	1,091	0	0	0
7139487	FULTON	NY		03/30/2023		62,986	0	23	0	0	23	0	1,091	1,114	0	0	0
7139488	SNELLVILLE	GA		03/30/2023		173,137	0	373	0	0	373	0	3,246	3,619	0	0	0
7139489	UNION CITY	CA		03/30/2023		297,144	0	541	0	0	541	0	4,704	5,245	0	0	0
7139491	LOS ANGELES	CA		03/30/2023		332,877	0	611	0	0	611	0	6,136	6,748	0	0	0
7139492	ONTARIO	CA		03/30/2023		266,593	0	516	0	0	516	0	4,716	5,232	0	0	0
7139493	CLINTON	MD		03/30/2023		191,382	0	418	0	0	418	0	3,491	3,909	0	0	0
7139494	FEDERAL WAY	WA		03/30/2023		523,617	0	711	0	0	711	0	7,091	7,802	0	0	0
7139495	PASADENA	TX		03/30/2023		85,677	0	175	0	0	175	0	1,918	2,093	0	0	0
7139496	STANWOOD	WA		03/30/2023		376,734	0	659	0	0	659	0	6,434	7,092	0	0	0
7139497	SAN LORENZO	CA		03/30/2023		189,430	0	683	0	0	683	0	13,937	14,620	0	0	0
7139498	POUGHKEEPSIE	NY		03/30/2023		163,655	0	310	0	0	310	0	3,528	3,838	0	0	0
7139499	LOS ANGELES	CA		03/30/2023		200,317	0	436	0	0	436	0	3,816	4,252	0	0	0
7139500	ALTA LOMA	CA		03/30/2023		593,792	0	1,024	0	0	1,024	0	8,812	9,837	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139501	BRIDGEPORT	CT		03/30/2023		187,683	0	275	0	0	275	0	3,215	3,491	0	0	0
7139503	PALMDALE	CA		03/30/2023		181,193	0	356	0	0	356	0	2,999	3,356	0	0	0
7139504	AURORA	IL		03/30/2023		200,460	0	254	0	0	254	0	2,478	2,732	0	0	0
7139505	CENTRAL ISLIP	NY		03/30/2023		255,337	0	457	0	0	457	0	4,206	4,662	0	0	0
7139506	ROBERTSDALE	AL		03/30/2023		139,675	0	231	0	0	231	0	1,935	2,166	0	0	0
7139507	CHICAGO	IL		03/30/2023		111,109	0	184	0	0	184	0	1,629	1,813	0	0	0
7139512	HOUSE SPRINGS	MO		03/30/2023		55,710	0	103	0	0	103	0	4,522	4,625	0	0	0
7139513	ELKRIDGE	MD		03/30/2023		174,634	0	291	0	0	291	0	3,864	4,155	0	0	0
7139516	AUBURN	GA		03/30/2023		80,509	0	137	0	0	137	0	1,727	1,864	0	0	0
7139517	GERMANTOWN	WI		03/30/2023		199,956	0	280	0	0	280	0	3,322	3,603	0	0	0
7139519	CHICAGO	IL		03/30/2023		58,164	0	44	0	0	44	0	1,679	1,723	0	0	0
7139520	RIVERSIDE	CA		03/30/2023		151,615	0	199	0	0	199	0	2,454	2,653	0	0	0
7139521	VERO BEACH	FL		03/30/2023		124,937	0	53	0	0	53	0	1,719	1,772	0	0	0
7139522	ATLANTA	GA		03/30/2023		120,133	0	204	0	0	204	0	1,799	2,003	0	0	0
7139523	GRAND BLANC	MI		03/30/2023		110,063	0	104	0	0	104	0	1,516	1,619	0	0	0
7139524	ATLANTA	GA		03/30/2023		112,961	0	0	0	0	0	0	1,733	1,733	0	0	0
7139525	TAMPA	FL		03/30/2023		109,949	0	210	0	0	210	0	1,911	2,121	0	0	0
7139526	NORCO	CA		03/30/2023		282,337	0	399	0	0	399	0	3,901	4,300	0	0	0
7139527	DOUGLASVILLE	GA		03/30/2023		239,319	0	104	0	0	104	0	2,834	2,939	0	0	0
7139528	BRAINTREE	MA		03/30/2023		279,617	0	380	0	0	380	0	4,528	4,908	0	0	0
7139529	OLATHE	KS		03/30/2023		253,463	0	270	0	0	270	0	3,901	4,170	0	0	0
7139530	HEPHZIBAH	GA		03/30/2023		138,546	0	245	0	0	245	0	9,505	9,749	0	0	0
7139531	WOODBRIDGE	VA		03/30/2023		333,461	0	438	0	0	438	0	4,260	4,698	0	0	0
7139532	MODESTO	CA		03/30/2023		104,738	0	210	0	0	210	0	2,798	3,008	0	0	0
7139533	ELLENWOOD	GA		03/30/2023		64,836	0	280	0	0	280	0	3,563	3,843	0	0	0
7139534	ISLIP TERRACE	NY		03/30/2023		47,901	0	212	0	0	212	0	5,846	6,058	0	0	0
7139535	PRINCETON	MA		03/30/2023		341,357	0	455	0	0	455	0	5,815	6,270	0	0	0
7139536	PERRY HALL	MD		03/30/2023		274,491	0	469	0	0	469	0	4,604	5,073	0	0	0
7139539	ELLICOTT CITY	MD		03/30/2023		359,317	0	433	0	0	433	0	4,400	4,833	0	0	0
7139540	GULFPORT	MS		03/30/2023		44,550	0	66	0	0	66	0	1,542	1,608	0	0	0
7139542	E FISHKI	NY		03/30/2023		221,362	0	363	0	0	363	0	5,217	5,579	0	0	0
7139543	LITHONIA	GA		03/30/2023		96,883	0	33	0	0	33	0	1,134	1,167	0	0	0
7139544	LIGONIER	PA		03/30/2023		99,539	0	262	0	0	262	0	21,762	22,024	0	0	0
7139546	TEMECULA	CA		03/30/2023		298,550	0	0	0	0	0	0	4,550	4,550	0	0	0
7139547	MOLINO	FL		03/30/2023		56,651	0	106	0	0	106	0	1,188	1,294	0	0	0
7139548	FONTANA	CA		03/30/2023		267,982	0	180	0	0	180	0	3,547	3,726	0	0	0
7139549	PRESCOTT VALLEY	AZ		03/30/2023		122,050	0	220	0	0	220	0	2,002	2,222	0	0	0
7139550	NORFOLK	VA		03/30/2023		100,406	0	63	0	0	63	0	2,567	2,630	0	0	0
7139551	HAMPTON BAYS	NY		03/30/2023		471,824	0	874	0	0	874	0	10,652	11,526	0	0	0
7139552	QUEENS VILLAGE	NY		03/30/2023		312,371	0	603	0	0	603	0	6,955	7,558	0	0	0
7139553	SPRINGVILLE	UT		03/30/2023		141,417	0	95	0	0	95	0	2,550	2,645	0	0	0
7139554	SICKLERVILLE	NJ		03/30/2023		56,916	0	163	0	0	163	0	1,856	2,019	0	0	0
7139555	PENFIELD	PA		03/30/2023		48,071	0	62	0	0	62	0	683	745	0	0	0
7139557	COLUMBIA	SC		03/30/2023		73,978	0	119	0	0	119	0	1,182	1,301	0	0	0
7139559	HOUSTON	TX		03/30/2023		43,068	0	168	0	0	168	0	5,966	6,134	0	0	0
7139560	WHISTLER	AL		03/30/2023		58,922	0	56	0	0	56	0	1,475	1,531	0	0	0
7139561	CHERRY HILL	NJ		03/30/2023		241,331	0	305	0	0	305	0	6,732	7,038	0	0	0
7139562	WINTER PARK	FL		03/30/2023		83,024	0	109	0	0	109	0	1,061	1,170	0	0	0
7139563	CLE ELUM	WA		03/30/2023		249,484	0	472	0	0	472	0	6,764	7,236	0	0	0
7139565	HOUSTON	TX		03/30/2023		143,965	0	650	0	0	650	0	7,568	8,218	0	0	0
7139567	JAMAICA	NY		03/30/2023		353,463	0	609	0	0	609	0	7,357	7,966	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139569	STREAMWOOD	IL		03/30/2023		108,584	0	341	0	0	341	0	2,908	3,249	0	0	0
7139571	EGG HARBOR CITY	NJ		03/30/2023		77,790	0	257	0	0	257	0	3,822	4,079	0	0	0
7139572	SUWANEE	GA		03/30/2023		227,187	0	1,012	0	0	1,012	0	18,932	19,944	0	0	0
7139573	WELLS	ME		03/30/2023		317,989	0	754	0	0	754	0	9,733	10,486	0	0	0
7139574	DERBY	KS		03/30/2023		180,311	0	645	0	0	645	0	8,180	8,825	0	0	0
7139575	HATTIESBURG	MS		03/30/2023		174,210	0	344	0	0	344	0	4,616	4,960	0	0	0
7139577	KENNEBUNKPORT	ME		03/30/2023		384,232	0	1,007	0	0	1,007	0	11,117	12,124	0	0	0
7139578	SANTA ROSA	CA		03/30/2023		366,519	0	832	0	0	832	0	10,060	10,892	0	0	0
7139579	GOULDSBORO	ME		03/30/2023		139,596	0	577	0	0	577	0	5,649	6,226	0	0	0
7139580	KERHONKSON	NY		03/30/2023		46,117	0	522	0	0	522	0	13,298	13,820	0	0	0
7139581	DEMING	NM		03/30/2023		115,480	0	553	0	0	553	0	10,137	10,690	0	0	0
7139582	STATEN ISLAND	NY		03/30/2023		237,372	0	1,147	0	0	1,147	0	21,204	22,351	0	0	0
7139583	DULUTH	GA		03/30/2023		81,820	0	311	0	0	311	0	6,925	7,236	0	0	0
7139584	CAPE CORAL	FL		03/30/2023		111,110	0	270	0	0	270	0	5,357	5,626	0	0	0
7139585	AXTELL	NE		03/30/2023		73,645	0	493	0	0	493	0	13,459	13,951	0	0	0
7139586	QUEENS VILLAGE	NY		03/30/2023		269,037	0	1,282	0	0	1,282	0	24,085	25,367	0	0	0
7139587	BRIARCLIFF MANOR	NY		03/30/2023		379,318	0	866	0	0	866	0	9,210	10,076	0	0	0
7139589	EL CENTRO	CA		03/30/2023		219,567	0	1,059	0	0	1,059	0	19,394	20,453	0	0	0
7139590	STATEN ISLAND	NY		03/30/2023		143,703	0	1,085	0	0	1,085	0	20,751	21,837	0	0	0
7139591	MENOMONEE FALLS	WI		03/30/2023		184,067	0	638	0	0	638	0	9,873	10,511	0	0	0
7139592	ATLANTA	GA		03/30/2023		293,490	0	646	0	0	646	0	8,302	8,948	0	0	0
7139593	KENOSHA	WI		03/30/2023		70,801	0	952	0	0	952	0	19,773	20,725	0	0	0
7139594	LANDER	WY		03/30/2023		88,974	0	580	0	0	580	0	11,819	12,399	0	0	0
7139595	STATEN ISLAND	NY		03/30/2023		400,291	0	650	0	0	650	0	8,481	9,131	0	0	0
7139596	VERNON	NJ		03/30/2023		130,515	0	275	0	0	275	0	3,024	3,299	0	0	0
7139597	CHITTENANGO	NY		03/30/2023		74,457	0	50	0	0	50	0	894	944	0	0	0
7139598	FREEPORT	NY		03/30/2023		314,808	0	0	0	0	0	0	42,795	42,795	0	0	0
7139599	BERGENFIELD	NJ		03/30/2023		314,623	0	376	0	0	376	0	4,331	4,706	0	0	0
7139600	CAPE MAY COURT HOUSE	NJ		03/30/2023		230,509	0	181	0	0	181	0	2,813	2,995	0	0	0
7139601	WESTBURY	NY		03/30/2023		291,154	0	94	0	0	94	0	3,680	3,774	0	0	0
7139602	BROOKLYN	NY		03/30/2023		537,338	0	641	0	0	641	0	6,154	6,794	0	0	0
7139604	ALBUQUERQUE	NM		03/30/2023		133,802	0	773	0	0	773	0	8,724	9,496	0	0	0
7139605	DECATUR	GA		03/30/2023		342,971	0	269	0	0	269	0	5,014	5,283	0	0	0
7139606	ELKIN	NC		03/30/2023		55,337	0	110	0	0	110	0	1,161	1,271	0	0	0
7139607	ROMOLAND AREA	CA		03/30/2023		279,269	0	389	0	0	389	0	5,932	6,321	0	0	0
7139608	COLLEGE PARK	GA		03/30/2023		148,876	0	0	0	0	0	0	1,935	1,935	0	0	0
7139609	MANCHESTER	CT		03/30/2023		162,977	0	375	0	0	375	0	4,878	5,253	0	0	0
7139611	CANTON	NC		03/30/2023		127,198	0	92	0	0	92	0	2,198	2,290	0	0	0
7139613	ST PAULS	NC		03/30/2023		36,766	0	123	0	0	123	0	3,984	4,107	0	0	0
7139616	CHARLOTTE	NC		03/30/2023		167,791	0	232	0	0	232	0	3,912	4,144	0	0	0
7139617	BELLEVUE	NE		03/30/2023		105,681	0	205	0	0	205	0	2,494	2,699	0	0	0
7139618	EMMAUS	PA		03/30/2023		216,903	0	621	0	0	621	0	9,421	10,042	0	0	0
7139620	SCOTTSBORO	AL		03/30/2023		35,924	0	264	0	0	264	0	7,672	7,936	0	0	0
7139621	ROXBORO	NC		03/30/2023		57,930	0	110	0	0	110	0	1,087	1,196	0	0	0
7139622	BENEDICT	NE		03/30/2023		74,735	0	18	0	0	18	0	353	371	0	0	0
7139623	SAINT PAUL	MN		03/30/2023		79,847	0	60	0	0	60	0	1,503	1,562	0	0	0
7139624	WICHITA	KS		03/30/2023		43,000	0	111	0	0	111	0	1,065	1,177	0	0	0
7139625	DUNMORE	PA		03/30/2023		46,517	0	54	0	0	54	0	455	509	0	0	0
7139626	WHITE HOUSE	TN		03/30/2023		44,221	0	449	0	0	449	0	16,184	16,633	0	0	0
7139627	FREDERICKSBURG	VA		03/30/2023		284,283	0	514	0	0	514	0	5,258	5,772	0	0	0
7139629	ATLANTA	GA		03/30/2023		89,615	0	106	0	0	106	0	936	1,042	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139630	MIAMI	FL		03/30/2023		221,974	0	293	0	0	293	0	2,824	3,117	0	0	0
7139631	SYLMAR	CA		03/30/2023		367,810	0	398	0	0	398	0	6,597	6,995	0	0	0
7139632	TRENTON	NJ		03/30/2023		112,612	0	0	0	0	0	0	1,742	1,742	0	0	0
7139633	BEAVER FALLS	PA		03/30/2023		91,067	0	273	0	0	273	0	3,259	3,532	0	0	0
7139634	FARMINGTON HILLS	MI		03/30/2023		141,637	0	181	0	0	181	0	4,775	4,956	0	0	0
7139636	COLUMBUS	OH		03/30/2023		44,044	0	115	0	0	115	0	1,758	1,874	0	0	0
7139637	SPARKS	NV		03/30/2023		16,463	0	63	0	0	63	0	1,348	1,411	0	0	0
7139638	WILKES BARRE	PA		03/30/2023		41,875	0	52	0	0	52	0	717	769	0	0	0
7139640	CINCINNATI	OH		03/30/2023		65,483	0	138	0	0	138	0	3,122	3,260	0	0	0
7139641	PORTSMOUTH	VA		03/30/2023		74,327	0	240	0	0	240	0	7,649	7,890	0	0	0
7139642	SANTA ANA	CA		03/30/2023		231,443	0	313	0	0	313	0	4,005	4,318	0	0	0
7139643	SANDUSKY	OH		03/30/2023		66,425	0	257	0	0	257	0	2,579	2,837	0	0	0
7139644	COVINGTON	GA		03/30/2023		68,829	0	65	0	0	65	0	1,155	1,220	0	0	0
7139645	CENTER	CO		03/30/2023		59,000	0	81	0	0	81	0	2,134	2,215	0	0	0
7139646	CLAIRTON	PA		03/30/2023		110,172	0	118	0	0	118	0	2,028	2,146	0	0	0
7139647	DECATUR	GA		03/30/2023		89,984	0	175	0	0	175	0	1,514	1,690	0	0	0
7139648	CHARLOTTE	NC		03/30/2023		70,859	0	244	0	0	244	0	3,775	4,019	0	0	0
7139649	FLORENCE	SC		03/30/2023		70,033	0	68	0	0	68	0	1,694	1,762	0	0	0
7139650	FALLS CITY	OR		03/30/2023		68,555	0	88	0	0	88	0	1,415	1,503	0	0	0
7139651	PHILADELPHIA	PA		03/30/2023		35,672	0	71	0	0	71	0	953	1,023	0	0	0
7139652	HAVANA	FL		03/30/2023		63,709	0	267	0	0	267	0	5,867	6,133	0	0	0
7139653	TAYLOR	MI		03/30/2023		97,033	0	349	0	0	349	0	4,808	5,156	0	0	0
7139654	ORANGE	NJ		03/30/2023		32,147	0	507	0	0	507	0	9,270	9,777	0	0	0
7139655	MIRAMAR	FL		03/30/2023		65,647	0	245	0	0	245	0	4,417	4,662	0	0	0
7139656	APOPKA	FL		03/30/2023		106,646	0	315	0	0	315	0	6,982	7,297	0	0	0
7139657	JACKSON	MS		03/30/2023		67,424	0	111	0	0	111	0	4,899	5,010	0	0	0
7139658	MIAMISBURG	OH		03/30/2023		78,315	0	115	0	0	115	0	3,804	3,919	0	0	0
7139659	CAPE CORAL	FL		03/30/2023		72,659	0	154	0	0	154	0	2,076	2,230	0	0	0
7139661	WEST ALLIS	WI		03/30/2023		97,502	0	230	0	0	230	0	2,102	2,332	0	0	0
7139662	CHICAGO	IL		03/30/2023		86,090	0	305	0	0	305	0	4,110	4,416	0	0	0
7139663	RANCHO CORDOVA	CA		03/30/2023		226,295	0	410	0	0	410	0	3,131	3,542	0	0	0
7139665	HIALEAH	FL		03/30/2023		128,259	0	280	0	0	280	0	2,844	3,123	0	0	0
7139666	HAMDEN	CT		03/30/2023		110,005	0	255	0	0	255	0	8,904	9,159	0	0	0
7139667	LONG BEACH	CA		03/30/2023		238,298	0	627	0	0	627	0	6,465	7,091	0	0	0
7139668	IMPERIAL	MO		03/30/2023		138,479	0	388	0	0	388	0	6,301	6,690	0	0	0
7139669	BEAR	DE		03/30/2023		293,015	0	427	0	0	427	0	8,396	8,823	0	0	0
7139670	OCALA	FL		03/30/2023		134,960	0	371	0	0	371	0	5,319	5,690	0	0	0
7139671	MOSS POINT	MS		03/30/2023		39,366	0	42	0	0	42	0	678	720	0	0	0
7139672	MARIETTA	GA		03/30/2023		147,957	0	586	0	0	586	0	8,028	8,614	0	0	0
7139673	MONTESANO	WA		03/30/2023		92,517	0	245	0	0	245	0	3,489	3,734	0	0	0
7139674	FEDERAL WAY	WA		03/30/2023		121,755	0	344	0	0	344	0	7,340	7,684	0	0	0
7139676	MISSION	TX		03/30/2023		182,800	0	83	0	0	83	0	2,550	2,633	0	0	0
7139677	ARDEN	NC		03/30/2023		77,176	0	114	0	0	114	0	1,834	1,949	0	0	0
7139678	SLATINGTON	PA		03/30/2023		73,069	0	118	0	0	118	0	6,559	6,676	0	0	0
7139679	WALLACE	CA		03/30/2023		283,634	0	564	0	0	564	0	7,733	8,298	0	0	0
7139682	FAYETTEVILLE	NC		03/30/2023		25,569	0	26	0	0	26	0	795	821	0	0	0
7139683	MASSILLON	OH		03/30/2023		80,198	0	261	0	0	261	0	6,333	6,594	0	0	0
7139684	ALOHA	OR		03/30/2023		122,741	0	128	0	0	128	0	2,624	2,752	0	0	0
7139685	TUCSON	AZ		03/30/2023		223,899	0	213	0	0	213	0	2,748	2,962	0	0	0
7139686	PARKERSBURG	WV		03/30/2023		34,658	0	100	0	0	100	0	1,373	1,473	0	0	0
7139687	MODESTO	CA		03/30/2023		108,118	0	206	0	0	206	0	3,162	3,368	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139688	JONESBORO	GA		03/30/2023		65,145	0	106	0	0	106	0	905	1,010	0	0	0
7139689	TRIMBLE	OH		03/30/2023		21,058	0	74	0	0	74	0	1,175	1,250	0	0	0
7139690	PORTER	TX		03/30/2023		80,595	0	107	0	0	107	0	2,434	2,541	0	0	0
7139692	ELIZABETH	NJ		03/30/2023		213,427	0	2,799	0	0	2,799	0	31,107	33,906	0	0	0
7139693	JOPPA	MD		03/30/2023		143,531	0	155	0	0	155	0	2,384	2,539	0	0	0
7139695	TUPELO	MS		03/30/2023		45,622	0	65	0	0	65	0	4,187	4,252	0	0	0
7139696	SCHAUMBURG	IL		03/30/2023		151,820	0	422	0	0	422	0	5,200	5,622	0	0	0
7139697	NASHVILLE	TN		03/30/2023		28,704	0	50	0	0	50	0	858	908	0	0	0
7139698	SALT LAKE CITY	UT		03/30/2023		70,763	0	416	0	0	416	0	10,312	10,728	0	0	0
7139699	OSAKIS	MN		03/30/2023		71,050	0	115	0	0	115	0	4,686	4,800	0	0	0
7139700	ORLANDO	FL		03/30/2023		65,609	0	102	0	0	102	0	2,818	2,920	0	0	0
7139701	POWDER SPRINGS	GA		03/30/2023		64,798	0	214	0	0	214	0	2,575	2,788	0	0	0
7139702	DONALDSONVILLE	LA		03/30/2023		131,699	0	0	0	0	0	0	1,648	1,648	0	0	0
7139703	MEMPHIS	TN		03/30/2023		82,885	0	319	0	0	319	0	3,677	3,996	0	0	0
7139704	GLEN ELLEN	CA		03/30/2023		342,031	0	661	0	0	661	0	5,981	6,642	0	0	0
7139706	CHARLOTTE	NC		03/30/2023		74,579	0	257	0	0	257	0	3,853	4,110	0	0	0
7139707	DELTON	MI		03/30/2023		50,024	0	109	0	0	109	0	1,253	1,362	0	0	0
7139708	SANDUSKY	OH		03/30/2023		34,944	0	116	0	0	116	0	1,640	1,756	0	0	0
7139709	LANSING	MI		03/30/2023		64,614	0	95	0	0	95	0	1,081	1,176	0	0	0
7139710	AVON	CT		03/30/2023		356,756	0	0	0	0	0	0	5,589	5,589	0	0	0
7139711	JACKSONVILLE	FL		03/30/2023		52,325	0	218	0	0	218	0	5,206	5,425	0	0	0
7139712	SILVER SPRING	MD		03/30/2023		301,147	0	816	0	0	816	0	11,304	12,120	0	0	0
7139714	SPRINGFIELD	MA		03/30/2023		57,394	0	0	0	0	0	0	1,178	1,178	0	0	0
7139716	OLIVE BRANCH	MS		03/30/2023		67,999	0	71	0	0	71	0	1,914	1,985	0	0	0
7139717	WEST PALM BEACH	FL		03/30/2023		187,260	0	210	0	0	210	0	3,254	3,464	0	0	0
7139718	BROOKLYN	NY		03/30/2023		462,551	0	640	0	0	640	0	9,474	10,114	0	0	0
7139720	SPOTSYLVANIA	VA		03/30/2023		257,040	0	544	0	0	544	0	5,619	6,163	0	0	0
7139721	SOUTH VIENNA	OH		03/30/2023		110,110	0	248	0	0	248	0	5,003	5,251	0	0	0
7139722	CHELSEA	MA		03/30/2023		209,391	0	320	0	0	320	0	4,634	4,954	0	0	0
7139723	CHICAGO	IL		03/30/2023		75,105	0	111	0	0	111	0	2,033	2,144	0	0	0
7139725	MARSHFIELD	WI		03/30/2023		51,657	0	77	0	0	77	0	1,230	1,307	0	0	0
7139726	HERMINIE	PA		03/30/2023		50,063	0	86	0	0	86	0	1,098	1,184	0	0	0
7139727	WAYNESVILLE	NC		03/30/2023		129,326	0	509	0	0	509	0	6,863	7,372	0	0	0
7139728	HAYMARKET	VA		03/30/2023		427,701	0	445	0	0	445	0	5,357	5,802	0	0	0
7139729	MISSOURI CITY	TX		03/30/2023		42,734	0	105	0	0	105	0	2,205	2,310	0	0	0
7139730	BOISE	ID		03/30/2023		98,839	0	172	0	0	172	0	3,539	3,711	0	0	0
7139732	OMAHA	NE		03/30/2023		67,940	0	82	0	0	82	0	2,663	2,745	0	0	0
7139734	KENDALL PARK	NJ		03/30/2023		253,616	0	376	0	0	376	0	3,711	4,087	0	0	0
7139736	SEATAC	WA		03/30/2023		186,883	0	428	0	0	428	0	10,324	10,752	0	0	0
7139737	RALEIGH	NC		03/30/2023		33,672	0	49	0	0	49	0	912	961	0	0	0
7139738	PIKEVILLE	TN		03/30/2023		25,720	0	101	0	0	101	0	2,722	2,823	0	0	0
7139739	MONROE	LA		03/30/2023		111,818	0	41	0	0	41	0	1,251	1,291	0	0	0
7139740	WORCESTER	MA		03/30/2023		252,644	0	119	0	0	119	0	2,624	2,743	0	0	0
7139743	PLYMOUTH	MI		03/30/2023		124,823	0	166	0	0	166	0	2,847	3,013	0	0	0
7139744	WILLIAMSBURG	VA		03/30/2023		78,667	0	221	0	0	221	0	3,320	3,541	0	0	0
7139745	CENTRAL POINT	OR		03/30/2023		147,209	0	208	0	0	208	0	2,786	2,994	0	0	0
7139746	VA BEACH	VA		03/30/2023		241,274	0	526	0	0	526	0	5,274	5,800	0	0	0
7139747	MARIANNA	FL		03/30/2023		35,491	0	147	0	0	147	0	3,324	3,471	0	0	0
7139748	SUN VALLEY	CA		03/30/2023		196,994	0	578	0	0	578	0	8,726	9,305	0	0	0
7139749	FREDERICK	MD		03/30/2023		194,157	0	459	0	0	459	0	14,944	15,404	0	0	0
7139750	DULUTH	MN		03/30/2023		162,014	0	396	0	0	396	0	5,951	6,346	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139751	WINSTON SALEM	NC		03/30/2023		35,794	0	125	0	0	125	0	2,888	3,014	0	0	0
7139752	JACKSON	NJ		03/30/2023		220,449	0	200	0	0	200	0	2,161	2,360	0	0	0
7139753	SPRINGFIELD	MA		03/30/2023		65,607	0	564	0	0	564	0	8,432	8,996	0	0	0
7139754	TACOMA	WA		03/30/2023		82,049	0	104	0	0	104	0	1,797	1,901	0	0	0
7139756	GREENSBORO	NC		03/30/2023		50,814	0	68	0	0	68	0	937	1,005	0	0	0
7139757	PASADENA	CA		03/30/2023		133,208	0	317	0	0	317	0	11,500	11,818	0	0	0
7139758	TUCSON	AZ		03/30/2023		94,941	0	97	0	0	97	0	1,519	1,616	0	0	0
7139759	MIAMI	FL		03/30/2023		147,705	0	311	0	0	311	0	11,845	12,156	0	0	0
7139760	LAURELDALE	PA		03/30/2023		110,524	0	220	0	0	220	0	2,579	2,799	0	0	0
7139761	HIALEAH	FL		03/30/2023		99,640	0	457	0	0	457	0	6,729	7,186	0	0	0
7139762	LITTLE ROCK	AR		03/30/2023		98,311	0	487	0	0	487	0	9,128	9,615	0	0	0
7139764	SANTA BARBARA	CA		03/30/2023		560,363	0	854	0	0	854	0	8,742	9,596	0	0	0
7139765	PICKERINGTON	OH		03/30/2023		159,227	0	157	0	0	157	0	3,546	3,703	0	0	0
7139766	RICHMOND HILL	NY		03/30/2023		460,733	0	678	0	0	678	0	9,666	10,343	0	0	0
7139767	COVINGTON	KY		03/30/2023		58,753	0	220	0	0	220	0	2,281	2,501	0	0	0
7139768	GIBBSBORO	NJ		03/30/2023		133,635	0	239	0	0	239	0	2,694	2,933	0	0	0
7139769	OXNARD	CA		03/30/2023		367,577	0	708	0	0	708	0	13,391	14,099	0	0	0
7139771	SILER CITY	NC		03/30/2023		99,733	0	145	0	0	145	0	2,930	3,075	0	0	0
7139772	OAKTON	VA		03/30/2023		572,337	0	916	0	0	916	0	12,280	13,197	0	0	0
7139773	ANDERSON	IN		03/30/2023		35,340	0	33	0	0	33	0	673	706	0	0	0
7139774	WHITMAN	MA		03/30/2023		140,766	0	593	0	0	593	0	7,609	8,202	0	0	0
7139775	PINE HALL	NC		03/30/2023		58,068	0	268	0	0	268	0	5,083	5,351	0	0	0
7139776	ZEPHYRHILLS	FL		03/30/2023		183,629	0	119	0	0	119	0	4,355	4,475	0	0	0
7139777	MERCED	CA		03/30/2023		221,973	0	339	0	0	339	0	4,888	5,227	0	0	0
7139778	OLATHE	KS		03/30/2023		99,128	0	168	0	0	168	0	2,686	2,854	0	0	0
7139779	LAND O LAKES	FL		03/30/2023		201,486	0	549	0	0	549	0	11,541	12,091	0	0	0
7139780	LUVERNE	MN		03/30/2023		49,930	0	137	0	0	137	0	2,927	3,064	0	0	0
7139782	MIAMI	FL		03/30/2023		172,847	0	428	0	0	428	0	3,900	4,328	0	0	0
7139784	BONNER SPRINGS	KS		03/30/2023		82,487	0	154	0	0	154	0	2,430	2,583	0	0	0
7139785	MEMPHIS	TN		03/30/2023		44,916	0	168	0	0	168	0	2,837	3,004	0	0	0
7139786	TURLOCK	CA		03/30/2023		196,695	0	346	0	0	346	0	17,056	17,403	0	0	0
7139787	WASHINGTON COURT HOUS	OH		03/30/2023		75,249	0	362	0	0	362	0	3,951	4,313	0	0	0
7139788	SOPHIA	NC		03/30/2023		87,932	0	267	0	0	267	0	8,416	8,683	0	0	0
7139789	TOLEDO	OH		03/30/2023		31,949	0	56	0	0	56	0	2,011	2,067	0	0	0
7139790	CATAWBA	OH		03/30/2023		53,427	0	94	0	0	94	0	1,379	1,473	0	0	0
7139791	ALLENTOWN	PA		03/30/2023		26,084	0	35	0	0	35	0	790	826	0	0	0
7139792	PROVIDENCE	RI		03/30/2023		162,248	0	148	0	0	148	0	2,491	2,639	0	0	0
7139793	JACKSON	TN		03/30/2023		145,956	0	203	0	0	203	0	3,130	3,333	0	0	0
7139794	KEY LARGO	FL		03/30/2023		264,646	0	338	0	0	338	0	3,873	4,211	0	0	0
7139796	ROSEDALE	MD		03/30/2023		219,518	0	138	0	0	138	0	3,506	3,644	0	0	0
7139797	VALLEJO	CA		03/30/2023		62,636	0	680	0	0	680	0	5,922	6,603	0	0	0
7139798	MANCHESTER	NH		03/30/2023		237,429	0	87	0	0	87	0	3,634	3,721	0	0	0
7139800	BIRMINGHAM	AL		03/30/2023		23,040	0	43	0	0	43	0	1,015	1,059	0	0	0
7139801	ELBERTA	AL		03/30/2023		28,194	0	160	0	0	160	0	3,794	3,954	0	0	0
7139802	CHEVERLY	MD		03/30/2023		264,927	0	492	0	0	492	0	5,988	6,480	0	0	0
7139803	SUNSET	LA		03/30/2023		91,668	0	114	0	0	114	0	1,506	1,620	0	0	0
7139804	BROOKSVILLE	FL		03/30/2023		118,427	0	65	0	0	65	0	2,418	2,483	0	0	0
7139805	EAST SYRACUSE	NY		03/30/2023		40,263	0	156	0	0	156	0	5,830	5,986	0	0	0
7139806	PRATTSBURGH	NY		03/30/2023		32,685	0	78	0	0	78	0	3,452	3,530	0	0	0
7139807	CHICAGO	IL		03/30/2023		294,511	0	530	0	0	530	0	5,753	6,282	0	0	0
7139808	NEW CASTLE	DE		03/30/2023		131,204	0	464	0	0	464	0	6,413	6,877	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139809	GILROY	CA		03/30/2023		411,193	0	531	0	0	531	0	6,774	7,305	0	0	0
7139810	BENICIA	CA		03/30/2023		534,520	0	2,861	0	0	2,861	0	30,626	33,487	0	0	0
7139811	SHAWANO	WI		03/30/2023		53,416	0	91	0	0	91	0	1,290	1,381	0	0	0
7139812	ASHEVILLE	NC		03/30/2023		74,985	0	0	0	0	0	0	6,448	6,448	0	0	0
7139813	LOXAHATCHEE	FL		03/30/2023		183,474	0	236	0	0	236	0	3,789	4,025	0	0	0
7139815	CHICAGO	IL		03/30/2023		62,680	0	154	0	0	154	0	2,290	2,444	0	0	0
7139816	HIGH POINT	NC		03/30/2023		34,395	0	66	0	0	66	0	1,117	1,182	0	0	0
7139817	EAST ORANGE	NJ		03/30/2023		116,144	0	424	0	0	424	0	7,130	7,554	0	0	0
7139819	WEST VALLEY CITY	UT		03/30/2023		71,659	0	176	0	0	176	0	4,054	4,230	0	0	0
7139820	PHILADELPHIA	PA		03/30/2023		84,237	0	190	0	0	190	0	1,808	1,998	0	0	0
7139821	DANBURY	CT		03/30/2023		351,985	0	189	0	0	189	0	6,491	6,681	0	0	0
7139824	AUBURN	WA		03/30/2023		245,625	0	465	0	0	465	0	6,725	7,190	0	0	0
7139825	WEYMOUTH	MA		03/30/2023		244,580	0	179	0	0	179	0	4,640	4,819	0	0	0
7139826	LINDEN	NJ		03/30/2023		290,517	0	1,223	0	0	1,223	0	13,568	14,791	0	0	0
7139827	RIVERBANK	CA		03/30/2023		105,347	0	186	0	0	186	0	2,327	2,513	0	0	0
7139828	GLEN ALLEN	MS		03/30/2023		63,986	0	194	0	0	194	0	6,596	6,790	0	0	0
7139829	PLANT CITY	FL		03/30/2023		51,285	0	191	0	0	191	0	3,768	3,960	0	0	0
7139830	GAITHERSBURG	MD		03/30/2023		30,922	0	41	0	0	41	0	915	956	0	0	0
7139831	SOMERVILLE	TN		03/30/2023		71,857	0	122	0	0	122	0	1,922	2,044	0	0	0
7139832	SPRINGFIELD	OR		03/30/2023		60,224	0	68	0	0	68	0	1,159	1,227	0	0	0
7139833	STREET	MD		03/30/2023		194,238	0	248	0	0	248	0	4,105	4,353	0	0	0
7139834	SAINT LOUIS	MO		03/30/2023		31,831	0	53	0	0	53	0	2,545	2,598	0	0	0
7139835	ZEPHYRHILLS	FL		03/30/2023		112,886	0	114	0	0	114	0	1,070	1,184	0	0	0
7139836	INDIANAPOLIS	IN		03/30/2023		35,660	0	64	0	0	64	0	2,722	2,786	0	0	0
7139838	DURHAM	NC		03/30/2023		122,834	0	181	0	0	181	0	2,206	2,387	0	0	0
7139844	WEST CHESTER	PA		03/30/2023		301,111	0	1,133	0	0	1,133	0	21,557	22,690	0	0	0
7139847	OASIS	ID		03/30/2023		257,840	0	364	0	0	364	0	2,966	3,330	0	0	0
7139852	NEW CASTLE	IN		03/30/2023		64,406	0	86	0	0	86	0	1,258	1,344	0	0	0
7139857	DENVER	CO		03/30/2023		174,025	0	188	0	0	188	0	3,416	3,604	0	0	0
7139862	OTHELLO	WA		03/30/2023		106,582	0	139	0	0	139	0	4,445	4,584	0	0	0
7139866	CHICAGO	IL		03/30/2023		78,690	0	186	0	0	186	0	2,820	3,006	0	0	0
7139870	ORLANDO	FL		03/30/2023		74,360	0	49	0	0	49	0	2,758	2,807	0	0	0
7139875	LAS VEGAS	NV		03/30/2023		183,288	0	90	0	0	90	0	3,523	3,613	0	0	0
7139879	GALION	OH		03/30/2023		25,565	0	50	0	0	50	0	769	820	0	0	0
7139884	GREENSBORO	NC		03/30/2023		94,600	0	149	0	0	149	0	1,564	1,713	0	0	0
7139888	WINSTON SALEM	NC		03/30/2023		32,793	0	151	0	0	151	0	4,380	4,531	0	0	0
7139895	ELMIRA	NY		03/30/2023		31,720	0	66	0	0	66	0	858	924	0	0	0
7139903	LUDLOW	MA		03/30/2023		145,988	0	275	0	0	275	0	3,443	3,718	0	0	0
7139906	PITTSBURGH	PA		03/30/2023		36,954	0	50	0	0	50	0	1,010	1,060	0	0	0
7139909	INDIANAPOLIS	IN		03/30/2023		59,288	0	174	0	0	174	0	7,263	7,437	0	0	0
7139914	PENA BLANCA	NM		03/30/2023		75,251	0	121	0	0	121	0	2,010	2,131	0	0	0
7139917	GROVETOWN	GA		03/30/2023		37,139	0	119	0	0	119	0	2,241	2,360	0	0	0
7139922	TWINSBURG	OH		03/30/2023		114,371	0	227	0	0	227	0	7,626	7,854	0	0	0
7139929	WAPPINGERS FALLS	NY		03/30/2023		243,773	0	402	0	0	402	0	5,208	5,610	0	0	0
7139932	YPSILANTI	MI		03/30/2023		120,102	0	0	0	0	0	0	10,288	10,288	0	0	0
7139936	HOLLY SPRINGS	NC		03/30/2023		109,904	0	292	0	0	292	0	11,694	11,985	0	0	0
7139939	KEY WEST	FL		03/30/2023		93,540	0	371	0	0	371	0	10,151	10,522	0	0	0
7139944	LOS ANGELES	CA		03/30/2023		126,276	0	174	0	0	174	0	2,819	2,993	0	0	0
7139947	ELKHART	IN		03/30/2023		21,625	0	55	0	0	55	0	2,551	2,606	0	0	0
7139948	TUSCUMBIA	AL		03/30/2023		23,235	0	85	0	0	85	0	1,383	1,468	0	0	0
7139949	MOUNT VERNON	NY		03/30/2023		89,154	0	99	0	0	99	0	1,999	2,098	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7139950	FOWLERVILLE	MI		03/30/2023		89,329	0	346	0	0	346	0	6,644	6,990	0	0	0
7139951	WEAVERVILLE	NC		03/30/2023		95,858	0	488	0	0	488	0	11,385	11,874	0	0	0
7139952	EL CAJON	CA		03/30/2023		153,751	0	156	0	0	156	0	2,854	3,010	0	0	0
7139953	VICTOR	NY		03/30/2023		65,744	0	46	0	0	46	0	1,138	1,184	0	0	0
7139955	EDMONDS	WA		03/30/2023		235,065	0	349	0	0	349	0	4,469	4,818	0	0	0
7139956	SAN DIEGO	CA		03/30/2023		373,051	0	430	0	0	430	0	6,988	7,418	0	0	0
7139957	AUGUSTA	GA		03/30/2023		21,953	0	16	0	0	16	0	735	751	0	0	0
7139958	NEWPORT NEWS	VA		03/30/2023		61,030	0	0	0	0	0	0	1,062	1,062	0	0	0
7139959	SOUTH BEND	IN		03/30/2023		34,344	0	68	0	0	68	0	860	929	0	0	0
7139960	BARTLESVILLE	OK		03/30/2023		13,261	0	36	0	0	36	0	2,457	2,493	0	0	0
7139961	ALBUQUERQUE	NM		03/30/2023		77,695	0	142	0	0	142	0	5,203	5,345	0	0	0
7139962	CHICAGO	IL		03/30/2023		91,533	0	92	0	0	92	0	1,394	1,486	0	0	0
7139963	FAIRBURN	GA		03/30/2023		88,223	0	303	0	0	303	0	4,193	4,496	0	0	0
7139964	FRESNO	CA		03/30/2023		126,607	0	487	0	0	487	0	10,803	11,290	0	0	0
7139966	WORCESTER	MA		03/30/2023		243,381	0	259	0	0	259	0	4,391	4,650	0	0	0
7139967	NEWARK	OH		03/30/2023		68,276	0	59	0	0	59	0	1,008	1,067	0	0	0
7139968	CLARKSVILLE	TN		03/30/2023		78,544	0	41	0	0	41	0	970	1,011	0	0	0
7139969	SWANNANOA	NC		03/30/2023		80,745	0	47	0	0	47	0	1,364	1,412	0	0	0
7139970	PROVIDENCE	RI		03/30/2023		98,527	0	181	0	0	181	0	1,573	1,754	0	0	0
7139971	UNION CITY	NJ		03/30/2023		268,324	0	536	0	0	536	0	6,088	6,624	0	0	0
7139972	ALPHA	NJ		03/30/2023		168,785	0	247	0	0	247	0	2,108	2,355	0	0	0
7139973	ELBA	NY		03/30/2023		43,134	0	27	0	0	27	0	663	690	0	0	0
7139975	PORTERVILLE	CA		03/30/2023		106,453	0	214	0	0	214	0	3,284	3,497	0	0	0
7139977	COLUMBUS	OH		03/30/2023		68,210	0	77	0	0	77	0	841	918	0	0	0
7139978	WARRENSVILLE HEIGHTS	OH		03/30/2023		77,961	0	184	0	0	184	0	1,686	1,871	0	0	0
7139979	MASHPEE	MA		03/30/2023		189,230	0	166	0	0	166	0	3,495	3,660	0	0	0
7139980	CHICAGO HEIGHTS	IL		03/30/2023		40,969	0	31	0	0	31	0	483	514	0	0	0
7139981	GAINESVILLE	VA		03/30/2023		314,626	0	217	0	0	217	0	6,979	7,196	0	0	0
7139982	CASTROVILLE	CA		03/30/2023		110,133	0	280	0	0	280	0	3,679	3,959	0	0	0
7139983	MIAMI GARDENS	FL		03/30/2023		130,945	0	452	0	0	452	0	4,127	4,579	0	0	0
7139984	LANDOVER	MD		03/30/2023		182,279	0	327	0	0	327	0	7,630	7,957	0	0	0
7139985	NEW SMYRNA BEACH	FL		03/30/2023		290,943	0	243	0	0	243	0	2,081	2,323	0	0	0
7139987	EMPORIUM	PA		03/30/2023		27,168	0	32	0	0	32	0	2,091	2,123	0	0	0
7139988	EAST HAMPTON	NY		03/30/2023		692,451	0	490	0	0	490	0	8,832	9,322	0	0	0
7139989	ROCKY POINT	NY		03/30/2023		215,313	0	126	0	0	126	0	2,963	3,088	0	0	0
7139990	WOODSIDE	NY		03/30/2023		143,594	0	29	0	0	29	0	1,535	1,564	0	0	0
7139991	ROMEOVILLE	IL		03/30/2023		232,455	0	73	0	0	73	0	2,513	2,585	0	0	0
7139993	LONGWOOD	FL		03/30/2023		192,984	0	225	0	0	225	0	8,237	8,462	0	0	0
7139994	OAKLAND	CA		03/30/2023		364,706	0	342	0	0	342	0	5,339	5,681	0	0	0
7139995	JACKSONVILLE	FL		03/30/2023		110,906	0	104	0	0	104	0	1,101	1,204	0	0	0
7139996	VENICE	FL		03/30/2023		118,456	0	192	0	0	192	0	2,078	2,270	0	0	0
7139997	VALLEJO	CA		03/30/2023		314,250	0	450	0	0	450	0	9,777	10,227	0	0	0
7139998	NEWBERRY	SC		03/30/2023		121,496	0	39	0	0	39	0	1,206	1,245	0	0	0
7140000	DEARBORN	MI		03/30/2023		27,065	0	547	0	0	547	0	18,506	19,053	0	0	0
7140002	MENIFEE	CA		03/30/2023		250,473	0	781	0	0	781	0	8,020	8,801	0	0	0
7140003	WHITE PLAINS	NY		03/30/2023		431,515	0	963	0	0	963	0	11,293	12,256	0	0	0
7140004	LAKE WORTH	FL		03/30/2023		167,218	0	347	0	0	347	0	3,729	4,076	0	0	0
7140005	FORT LAUDERDALE	FL		03/30/2023		164,324	0	812	0	0	812	0	8,172	8,984	0	0	0
7140006	ALEXANDRIA	VA		03/30/2023		219,108	0	519	0	0	519	0	5,236	5,755	0	0	0
7140007	GLENDALE	CA		03/30/2023		287,968	0	6,501	0	0	6,501	0	14,194	20,695	0	0	0
7140008	MIAMI	FL		03/30/2023		35,164	0	57	0	0	57	0	3,790	3,847	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140009	MIAMI	FL		03/30/2023		34,386	0	35	0	0	35	0	2,404	2,439	0	0	0
7140010	MIAMI	FL		03/30/2023		116,424	0	154	0	0	154	0	7,679	7,833	0	0	0
7140011	PHILADELPHIA	PA		03/30/2023		73,444	0	121	0	0	121	0	4,701	4,822	0	0	0
7140012	SCITUATE	MA		03/30/2023		289,712	0	406	0	0	406	0	6,311	6,716	0	0	0
7140013	MIAMI	FL		03/30/2023		105,945	0	102	0	0	102	0	6,628	6,730	0	0	0
7140014	QUEENS	NY		03/30/2023		460,176	0	642	0	0	642	0	11,517	12,158	0	0	0
7140015	CUMMING	GA		03/30/2023		63,147	0	282	0	0	282	0	15,054	15,337	0	0	0
7140016	GLENDALE	CA		03/30/2023		584,196	0	830	0	0	830	0	15,107	15,937	0	0	0
7140017	STATEN ISLAND	NY		03/30/2023		261,068	0	2,121	0	0	2,121	0	32,621	34,742	0	0	0
7140018	BRONX	NY		03/30/2023		251,964	0	2,297	0	0	2,297	0	30,486	32,782	0	0	0
7140019	EAST AMHERST	NY		03/30/2023		259,622	0	875	0	0	875	0	14,519	15,393	0	0	0
7140020	BROOKLYN	NY		03/30/2023		240,037	0	1,015	0	0	1,015	0	22,009	23,024	0	0	0
7140021	RICHMOND HILLS	NY		03/30/2023		211,661	0	593	0	0	593	0	9,325	9,919	0	0	0
7140022	FLUSHING	NY		03/30/2023		227,851	0	407	0	0	407	0	6,221	6,629	0	0	0
7140023	FATE	TX		03/30/2023		129,835	0	80	0	0	80	0	2,857	2,937	0	0	0
7140024	MERRICK	NY		03/30/2023		321,711	0	1,347	0	0	1,347	0	18,677	20,024	0	0	0
7140025	STATEN ISLAND	NY		03/30/2023		285,046	0	622	0	0	622	0	7,985	8,607	0	0	0
7140026	FRESH MEADOWS	NY		03/30/2023		513,950	0	927	0	0	927	0	13,642	14,568	0	0	0
7140027	NORTH MIAMI BEACH	FL		03/30/2023		99,590	0	452	0	0	452	0	8,677	9,128	0	0	0
7140028	WESLEY CHAPEL	FL		03/30/2023		243,131	0	380	0	0	380	0	6,146	6,526	0	0	0
7140029	RIDGEWOOD	NY		03/30/2023		456,364	0	804	0	0	804	0	11,909	12,713	0	0	0
7140030	SAN LEANDRO	CA		03/30/2023		384,406	0	633	0	0	633	0	9,886	10,519	0	0	0
7140031	FLUSHING	NY		03/30/2023		309,430	0	663	0	0	663	0	8,462	9,125	0	0	0
7140032	FATE	TX		03/30/2023		133,696	0	55	0	0	55	0	2,716	2,771	0	0	0
7140033	WHITE PLAINS	NY		03/30/2023		314,725	0	1,427	0	0	1,427	0	20,193	21,621	0	0	0
7140035	BIG BEAR	CA		03/30/2023		193,100	0	425	0	0	425	0	5,331	5,755	0	0	0
7140036	RANCHO CUCAMONGA	CA		03/30/2023		365,703	0	667	0	0	667	0	9,477	10,144	0	0	0
7140037	BROOKLYN	NY		03/30/2023		304,590	0	711	0	0	711	0	8,887	9,598	0	0	0
7140038	STATEN ISLAND	NY		03/30/2023		117,328	0	630	0	0	630	0	11,520	12,150	0	0	0
7140039	NEW ROCHELLE	NY		03/30/2023		268,618	0	1,431	0	0	1,431	0	23,769	25,200	0	0	0
7140040	STATEN ISLAND	NY		03/30/2023		195,090	0	450	0	0	450	0	5,465	5,915	0	0	0
7140041	NEW YORK	NY		03/30/2023		444,688	0	8,580	0	0	8,580	0	115,597	124,177	0	0	0
7140042	GLEN OAKS	NY		03/30/2023		206,752	0	551	0	0	551	0	6,107	6,658	0	0	0
7140043	ROTONDA WEST	FL		03/30/2023		117,116	0	85	0	0	85	0	2,501	2,586	0	0	0
7140044	PORT ANGELES	WA		03/30/2023		54,378	0	59	0	0	59	0	1,811	1,870	0	0	0
7140045	SEQUIM	WA		03/30/2023		201,493	0	575	0	0	575	0	12,927	13,503	0	0	0
7140046	SEQUIM	WA		03/30/2023		92,479	0	134	0	0	134	0	3,043	3,176	0	0	0
7140047	SEQUIM	WA		03/30/2023		70,818	0	161	0	0	161	0	2,362	2,523	0	0	0
7140048	PORT ANGELES	WA		03/30/2023		59,894	0	112	0	0	112	0	2,936	3,048	0	0	0
7140050	PORT ANGELES	WA		03/30/2023		92,952	0	331	0	0	331	0	8,146	8,477	0	0	0
7140051	PORT ANGELES	WA		03/30/2023		123,296	0	110	0	0	110	0	3,157	3,268	0	0	0
7140052	PORT ANGELES	WA		03/30/2023		85,917	0	122	0	0	122	0	3,635	3,757	0	0	0
7140053	PORT TOWNSEND	WA		03/30/2023		305,911	0	317	0	0	317	0	7,909	8,225	0	0	0
7140054	PORT ANGELES	WA		03/30/2023		157,665	0	118	0	0	118	0	3,753	3,871	0	0	0
7140055	PUYALLUP	WA		03/30/2023		87,567	0	160	0	0	160	0	4,070	4,230	0	0	0
7140056	PORT TOWNSEND	WA		03/30/2023		195,876	0	311	0	0	311	0	6,807	7,118	0	0	0
7140057	QUILCENE	WA		03/30/2023		188,391	0	232	0	0	232	0	5,833	6,065	0	0	0
7140058	PORT TOWNSEND	WA		03/30/2023		91,538	0	168	0	0	168	0	4,753	4,921	0	0	0
7140059	NORDLAND	WA		03/30/2023		92,338	0	218	0	0	218	0	5,299	5,516	0	0	0
7140060	PORT TOWNSEND	WA		03/30/2023		202,173	0	282	0	0	282	0	5,852	6,134	0	0	0
7140061	KINGSTON	WA		03/30/2023		43,593	0	60	0	0	60	0	1,512	1,571	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140062	PORT HADLOCK	WA		03/30/2023		198,658	0	369	0	0	369	0	7,686	8,055	0	0	0
7140063	SEQUIM	WA		03/30/2023		156,612	0	229	0	0	229	0	5,774	6,004	0	0	0
7140064	PORT LUDLOW	WA		03/30/2023		525,883	0	458	0	0	458	0	13,677	14,136	0	0	0
7140065	POULSBO	WA		03/30/2023		76,077	0	134	0	0	134	0	3,403	3,537	0	0	0
7140066	CHIMACUM	WA		03/30/2023		181,054	0	253	0	0	253	0	7,212	7,465	0	0	0
7140067	PORT TOWNSEND	WA		03/30/2023		143,853	0	522	0	0	522	0	12,011	12,533	0	0	0
7140068	SEATTLE	WA		03/30/2023		530,621	0	858	0	0	858	0	15,248	16,107	0	0	0
7140069	SACRAMENTO	CA		03/30/2023		410,282	0	725	0	0	725	0	19,668	20,393	0	0	0
7140070	SACRAMENTO	CA		03/30/2023		115,229	0	418	0	0	418	0	12,019	12,437	0	0	0
7140071	BAKERSFIELD	CA		03/30/2023		68,646	0	334	0	0	334	0	11,648	11,982	0	0	0
7140072	BANNING	CA		03/30/2023		104,758	0	188	0	0	188	0	3,904	4,091	0	0	0
7140073	BRENTWOOD	CA		03/30/2023		364,501	0	790	0	0	790	0	23,587	24,377	0	0	0
7140080	YPSILANTI	MI		03/30/2023		118,742	0	274	0	0	274	0	8,486	8,760	0	0	0
7140081	SAINT LOUIS	MO		03/30/2023		44,485	0	111	0	0	111	0	2,588	2,699	0	0	0
7140082	OCEAN SPRINGS	MS		03/30/2023		52,747	0	157	0	0	157	0	6,653	6,810	0	0	0
7140083	LAS VEGAS	NV		03/30/2023		379,790	0	737	0	0	737	0	20,675	21,412	0	0	0
7140084	AUGUSTA	GA		03/30/2023		44,384	0	82	0	0	82	0	4,010	4,092	0	0	0
7140085	LOS ANGELES	CA		03/30/2023		405,293	0	440	0	0	440	0	11,542	11,982	0	0	0
7140086	WARWICK	RI		03/30/2023		27,091	0	295	0	0	295	0	10,328	10,624	0	0	0
7140087	BOGOTA	NJ		03/30/2023		227,524	0	260	0	0	260	0	6,143	6,402	0	0	0
7140088	CHICAGO	IL		03/30/2023		125,520	0	353	0	0	353	0	4,005	4,359	0	0	0
7140089	BEACH	ND		03/30/2023		92,315	0	91	0	0	91	0	1,318	1,409	0	0	0
7140090	IRVINGTON	AL		03/30/2023		66,282	0	79	0	0	79	0	3,097	3,177	0	0	0
7140091	PALOS HILLS	IL		03/30/2023		113,660	0	209	0	0	209	0	11,539	11,748	0	0	0
7140092	MANTON	MI		03/30/2023		52,009	0	65	0	0	65	0	7,010	7,075	0	0	0
7140094	TAYLOR	TX		03/30/2023		15,886	0	85	0	0	85	0	1,777	1,863	0	0	0
7140095	RICHARDSON	TX		03/30/2023		100,296	0	74	0	0	74	0	1,726	1,801	0	0	0
7140096	CONROE	TX		03/30/2023		89,030	0	190	0	0	190	0	8,249	8,439	0	0	0
7140097	SALINAS	CA		03/30/2023		242,060	0	431	0	0	431	0	5,678	6,108	0	0	0
7140099	CORONA	NY		03/30/2023		467,104	0	781	0	0	781	0	14,393	15,174	0	0	0
7140101	DE MOSSVILLE	KY		03/30/2023		140,863	0	77	0	0	77	0	3,236	3,313	0	0	0
7140104	ALLENTOWN	PA		02/27/2023		155,108	0	72	0	0	72	0	2,124	2,196	0	0	0
7140106	LEMOORE	CA		02/27/2023		193,145	0	55	0	0	55	0	2,330	2,386	0	0	0
7140109	WARMINSTER	PA		02/27/2023		123,628	0	31	0	0	31	0	1,405	1,437	0	0	0
7140110	WEST PALM BEACH	FL		02/27/2023		314,010	0	77	0	0	77	0	3,670	3,747	0	0	0
7140111	PLANT CITY	FL		02/27/2023		95,519	0	22	0	0	22	0	1,090	1,112	0	0	0
7140112	KEENE	NH		02/27/2023		284,103	0	56	0	0	56	0	3,115	3,172	0	0	0
7140113	ROMEOVILLE	IL		02/27/2023		164,008	0	29	0	0	29	0	1,755	1,784	0	0	0
7140115	LAKE ZURICH	IL		02/27/2023		146,709	0	23	0	0	23	0	1,556	1,580	0	0	0
7140116	DOLTON	IL		02/27/2023		135,735	0	21	0	0	21	0	1,407	1,428	0	0	0
7140117	BROADVIEW	IL		02/27/2023		171,859	0	26	0	0	26	0	1,877	1,903	0	0	0
7140118	CHICAGO	IL		02/27/2023		172,106	0	25	0	0	25	0	1,878	1,903	0	0	0
7140120	KANSAS CITY	MO		02/27/2023		89,530	0	9	0	0	9	0	931	940	0	0	0
7140121	FORT WORTH	TX		02/27/2023		197,736	0	19	0	0	19	0	2,038	2,057	0	0	0
7140122	LONGS	SC		02/27/2023		165,367	0	17	0	0	17	0	1,718	1,734	0	0	0
7140124	HOLLY HILL	FL		02/27/2023		131,444	0	12	0	0	12	0	1,333	1,345	0	0	0
7140125	BROOKLYN	NY		02/27/2023		410,533	0	37	0	0	37	0	4,357	4,395	0	0	0
7140126	KANSAS CITY	KS		02/27/2023		113,963	0	9	0	0	9	0	1,079	1,088	0	0	0
7140127	MELROSE PARK	IL		02/27/2023		145,520	0	11	0	0	11	0	1,305	1,315	0	0	0
7140128	CHICAGO	IL		02/27/2023		169,855	0	14	0	0	14	0	1,749	1,763	0	0	0
7140130	EVANSVILLE	IN		02/27/2023		67,909	0	5	0	0	5	0	609	614	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140133	NEW MILFORD	CT		02/27/2023		69,315	0	5	0	0	5	0	651	656	0	0	0
7140134	WHITING	IN		02/27/2023		128,936	0	10	0	0	10	0	1,211	1,221	0	0	0
7140136	ATLANTA	GA		02/27/2023		201,549	0	25	0	0	25	0	2,765	2,791	0	0	0
7140137	FORT MYERS	FL		02/27/2023		173,700	0	20	0	0	20	0	2,423	2,443	0	0	0
7140138	YUKON	OK		02/27/2023		272,105	0	20	0	0	20	0	3,544	3,565	0	0	0
7140139	PARMA	OH		02/27/2023		149,831	0	10	0	0	10	0	2,107	2,118	0	0	0
7140141	OMAHA	NE		02/27/2023		82,544	0	1	0	0	1	0	1,081	1,082	0	0	0
7140142	CHARLOTTE	NC		02/27/2023		209,561	0	(3)	0	0	(3)	0	2,815	2,812	0	0	0
7140143	ENTERPRISE	AL		02/27/2023		120,631	0	(1)	0	0	(1)	0	1,381	1,380	0	0	0
7140144	MIAMI	FL		02/27/2023		250,510	0	(13)	0	0	(13)	0	3,486	3,472	0	0	0
7140145	LINDENHURST	NY		02/27/2023		401,389	0	(32)	0	0	(32)	0	6,957	6,926	0	0	0
7140146	TUCSON	AZ		02/27/2023		212,218	0	(13)	0	0	(13)	0	2,658	2,645	0	0	0
7140148	AUBREY	TX		02/27/2023		100,073	0	(7)	0	0	(7)	0	1,239	1,232	0	0	0
7140149	ORLANDO	FL		02/27/2023		143,983	0	(11)	0	0	(11)	0	1,786	1,775	0	0	0
7140150	CHAPEL HILL	NC		02/27/2023		237,890	0	(18)	0	0	(18)	0	2,998	2,980	0	0	0
7140151	ROME	GA		02/27/2023		133,500	0	(9)	0	0	(9)	0	1,526	1,517	0	0	0
7140152	EAST ORANGE	NJ		02/27/2023		306,920	0	(23)	0	0	(23)	0	3,575	3,552	0	0	0
7140153	PASADENA	TX		02/27/2023		112,651	0	(9)	0	0	(9)	0	1,367	1,358	0	0	0
7140154	CHESAPEAKE	VA		02/27/2023		175,165	0	(18)	0	0	(18)	0	2,990	2,971	0	0	0
7140155	CAPE CORAL	FL		02/27/2023		226,727	0	(18)	0	0	(18)	0	2,645	2,627	0	0	0
7140158	DURHAM	NC		02/27/2023		224,005	0	(21)	0	0	(21)	0	2,719	2,698	0	0	0
7140159	BLOOMFIELD	CT		02/27/2023		172,457	0	(17)	0	0	(17)	0	2,132	2,114	0	0	0
7140160	BOYNTON BEACH	FL		02/27/2023		370,908	0	(38)	0	0	(38)	0	4,568	4,530	0	0	0
7140162	NORFOLK	VA		02/27/2023		149,754	0	(18)	0	0	(18)	0	1,849	1,831	0	0	0
7140163	ROME	GA		02/27/2023		134,932	0	(14)	0	0	(14)	0	1,594	1,580	0	0	0
7140165	TAMPA	FL		02/27/2023		183,618	0	(20)	0	0	(20)	0	2,233	2,212	0	0	0
7140166	BRISTOL	CT		02/27/2023		219,631	0	(51)	0	0	(51)	0	5,780	5,729	0	0	0
7140167	NEW ORLEANS	LA		02/27/2023		163,319	0	(18)	0	0	(18)	0	1,969	1,951	0	0	0
7140168	ROYERTON	IN		02/27/2023		104,993	0	(12)	0	0	(12)	0	1,239	1,227	0	0	0
7140169	MANTUA TOWNSHIP	NJ		02/27/2023		122,931	0	(16)	0	0	(16)	0	1,617	1,601	0	0	0
7140170	MANTUA TOWNSHIP	NJ		02/27/2023		158,360	0	(20)	0	0	(20)	0	2,066	2,046	0	0	0
7140172	TUCKER	GA		02/27/2023		169,557	0	(21)	0	0	(21)	0	2,079	2,058	0	0	0
7140173	NICEVILLE	FL		02/27/2023		215,874	0	(26)	0	0	(26)	0	2,504	2,478	0	0	0
7140174	WILMINGTON	DE		02/27/2023		178,973	0	(22)	0	0	(22)	0	2,061	2,039	0	0	0
7140175	ATLANTA	GA		02/27/2023		156,869	0	(20)	0	0	(20)	0	1,852	1,832	0	0	0
7140176	COVINGTON	KY		02/27/2023		91,597	0	(17)	0	0	(17)	0	1,765	1,748	0	0	0
7140178	SUMMERFIELD	NC		02/27/2023		332,890	0	(45)	0	0	(45)	0	4,057	4,013	0	0	0
7140180	WEST READING	PA		02/27/2023		142,679	0	(18)	0	0	(18)	0	1,625	1,606	0	0	0
7140181	NEW ORLEANS	LA		02/27/2023		102,440	0	(13)	0	0	(13)	0	1,183	1,170	0	0	0
7140184	SEABROOK	TX		02/27/2023		163,386	0	(21)	0	0	(21)	0	1,810	1,789	0	0	0
7140185	MOORESVILLE	NC		02/27/2023		176,040	0	(22)	0	0	(22)	0	1,906	1,883	0	0	0
7140187	FREDERICKSBURG	VA		02/27/2023		180,797	0	(25)	0	0	(25)	0	2,086	2,061	0	0	0
7140188	CHICAGO	IL		02/27/2023		211,351	0	(28)	0	0	(28)	0	2,304	2,276	0	0	0
7140189	GULFPORT	MS		02/27/2023		95,861	0	(13)	0	0	(13)	0	1,054	1,041	0	0	0
7140190	SAN ANTONIO	TX		02/27/2023		121,198	0	(17)	0	0	(17)	0	1,369	1,352	0	0	0
7140191	VINELAND	NJ		02/27/2023		198,110	0	(28)	0	0	(28)	0	2,217	2,189	0	0	0
7140193	COLLEGE STATION	TX		02/27/2023		292,170	0	(46)	0	0	(46)	0	3,577	3,530	0	0	0
7140196	MARCUS HOOK	PA		02/27/2023		106,539	0	(19)	0	0	(19)	0	1,410	1,390	0	0	0
7140197	WICHITA	KS		02/27/2023		72,177	0	(11)	0	0	(11)	0	804	793	0	0	0
7140199	OAK RIDGE	TN		02/27/2023		138,757	0	(21)	0	0	(21)	0	1,461	1,440	0	0	0
7140200	WICHITA FALLS	TX		02/27/2023		102,885	0	(16)	0	0	(16)	0	1,149	1,133	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140201	GLOUCESTER CITY	NJ		02/27/2023		145,072	0	(23)	0	0	(23)	0	1,581	1,558	0	0	0
7140203	CHATTANOOGA	TN		02/27/2023		130,411	0	(21)	0	0	(21)	0	1,454	1,433	0	0	0
7140204	PHILADELPHIA	PA		02/27/2023		213,149	0	(35)	0	0	(35)	0	2,231	2,196	0	0	0
7140207	STEPHENS CITY	VA		02/27/2023		206,247	0	(35)	0	0	(35)	0	2,276	2,241	0	0	0
7140208	WOODBURY	NJ		02/27/2023		210,127	0	(31)	0	0	(31)	0	1,976	1,945	0	0	0
7140211	HOLLYWOOD	FL		02/27/2023		134,513	0	(28)	0	0	(28)	0	1,157	1,130	0	0	0
7140213	MIDDLE RIVER	MD		02/27/2023		144,074	0	(27)	0	0	(27)	0	1,553	1,526	0	0	0
7140214	PORT WENTWORTH	GA		02/27/2023		188,904	0	(34)	0	0	(34)	0	1,925	1,890	0	0	0
7140215	CHESAPEAKE	VA		02/27/2023		130,810	0	(15)	0	0	(15)	0	1,083	1,068	0	0	0
7140216	SAVANNAH	GA		02/27/2023		332,436	0	(64)	0	0	(64)	0	3,404	3,339	0	0	0
7140218	TUCSON	AZ		02/27/2023		188,255	0	(36)	0	0	(36)	0	1,926	1,890	0	0	0
7140219	CHESAPEAKE	VA		02/27/2023		129,660	0	(19)	0	0	(19)	0	1,153	1,134	0	0	0
7140220	NORFOLK	VA		02/27/2023		217,940	0	(30)	0	0	(30)	0	1,876	1,846	0	0	0
7140221	VIRGINIA BEACH	VA		02/27/2023		160,103	0	0	0	0	0	0	1,407	1,407	0	0	0
7140222	NORRISTOWN	PA		02/27/2023		123,680	0	(25)	0	0	(25)	0	1,305	1,280	0	0	0
7140224	WYOMISSING	PA		02/27/2023		203,347	0	(40)	0	0	(40)	0	2,095	2,055	0	0	0
7140228	SYRACUSE	NY		02/24/2023		92,094	0	(17)	0	0	(17)	0	918	900	0	0	0
7140229	DAYTON	KY		02/24/2023		79,960	0	(14)	0	0	(14)	0	719	705	0	0	0
7140231	SOUTH LYON	MI		02/24/2023		66,924	0	(12)	0	0	(12)	0	625	613	0	0	0
7140232	JACKSON	MI		02/24/2023		93,204	0	(15)	0	0	(15)	0	772	757	0	0	0
7140233	DALLAS	TX		02/24/2023		265,785	0	(48)	0	0	(48)	0	2,590	2,543	0	0	0
7140235	SYRACUSE	NY		02/24/2023		76,682	0	(13)	0	0	(13)	0	724	711	0	0	0
7140236	SYRACUSE	NY		02/24/2023		84,286	0	(15)	0	0	(15)	0	811	797	0	0	0
7140237	PHILADELPHIA	PA		02/24/2023		167,889	0	(27)	0	0	(27)	0	1,664	1,637	0	0	0
7140238	MILWAUKEE	WI		02/24/2023		87,862	0	(14)	0	0	(14)	0	878	865	0	0	0
7140239	GREENSBORO	NC		02/24/2023		96,623	0	(11)	0	0	(11)	0	687	675	0	0	0
7140240	BALTIMORE	MD		02/24/2023		135,159	0	(20)	0	0	(20)	0	1,371	1,351	0	0	0
7140241	DANBURY	CT		02/24/2023		221,865	0	(32)	0	0	(32)	0	2,213	2,181	0	0	0
7140242	KINGSTON	NY		02/24/2023		295,164	0	(42)	0	0	(42)	0	2,904	2,861	0	0	0
7140243	DANBURY	CT		02/24/2023		317,685	0	(52)	0	0	(52)	0	3,643	3,591	0	0	0
7140244	AUGUSTA	GA		02/24/2023		134,530	0	0	0	0	0	0	116	116	0	0	0
7140245	LINCOLN PARK	MI		02/24/2023		121,509	0	(16)	0	0	(16)	0	1,195	1,179	0	0	0
7140246	LISLE	IL		02/24/2023		102,925	0	(15)	0	0	(15)	0	1,066	1,051	0	0	0
7140248	TRAPPE	MD		02/24/2023		180,453	0	(24)	0	0	(24)	0	1,848	1,824	0	0	0
7140251	BALTIMORE	MD		02/24/2023		159,064	0	(21)	0	0	(21)	0	1,632	1,611	0	0	0
7140252	TALLAHASSEE	FL		02/24/2023		86,373	0	(11)	0	0	(11)	0	894	883	0	0	0
7140253	DAYTONA BEACH	FL		02/24/2023		212,032	0	(27)	0	0	(27)	0	2,159	2,131	0	0	0
7140254	HAMILTON TOWNSHIP	NJ		02/24/2023		276,419	0	(37)	0	0	(37)	0	2,920	2,883	0	0	0
7140255	PARKVILLE	MD		02/24/2023		186,598	0	(24)	0	0	(24)	0	1,936	1,912	0	0	0
7140256	FAYETTEVILLE	NC		02/24/2023		83,214	0	0	0	0	0	0	70	70	0	0	0
7140259	PONTIAC	MI		02/24/2023		104,318	0	(13)	0	0	(13)	0	1,091	1,079	0	0	0
7140260	BALTIMORE	MD		02/24/2023		140,817	0	(17)	0	0	(17)	0	1,508	1,491	0	0	0
7140261	BALTIMORE	MD		02/24/2023		133,685	0	(19)	0	0	(19)	0	1,728	1,709	0	0	0
7140262	JACKSONVILLE	FL		02/24/2023		154,767	0	(17)	0	0	(17)	0	1,628	1,611	0	0	0
7140264	ADDYSTON	OH		02/24/2023		91,863	0	(10)	0	0	(10)	0	976	966	0	0	0
7140265	EAST HARTFORD	CT		02/24/2023		180,810	0	(19)	0	0	(19)	0	1,850	1,831	0	0	0
7140266	JOHNSON CITY	TN		02/24/2023		97,964	0	(10)	0	0	(10)	0	1,029	1,019	0	0	0
7140267	WARREN	MI		02/24/2023		133,552	0	(14)	0	0	(14)	0	1,443	1,428	0	0	0
7140268	BALTIMORE	MD		02/24/2023		146,554	0	(15)	0	0	(15)	0	1,579	1,564	0	0	0
7140269	BRIDGEPORT	CT		02/24/2023		361,185	0	0	0	0	0	0	6,032	6,032	0	0	0
7140270	TRENTON	OH		02/24/2023		153,942	0	(15)	0	0	(15)	0	1,672	1,657	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140271	ABINGDON	MD		02/24/2023		166,867	0	(16)	0	0	(16)	0	1,758	1,743	0	0	0
7140272	JACKSONVILLE	FL		02/24/2023		185,688	0	(18)	0	0	(18)	0	1,993	1,975	0	0	0
7140273	WILMINGTON	NC		02/24/2023		191,293	0	(18)	0	0	(18)	0	2,053	2,035	0	0	0
7140274	WILMINGTON	NC		02/24/2023		244,197	0	(23)	0	0	(23)	0	2,621	2,598	0	0	0
7140276	FREDERICK	MD		02/24/2023		144,710	0	(14)	0	0	(14)	0	1,632	1,618	0	0	0
7140277	BALTIMORE	MD		02/24/2023		175,420	0	(16)	0	0	(16)	0	1,891	1,875	0	0	0
7140279	BRIDGEPORT	CT		02/24/2023		276,068	0	(1)	0	0	(1)	0	2,826	2,824	0	0	0
7140284	TAMPA	FL		02/24/2023		126,798	0	0	0	0	0	0	378	378	0	0	0
7140285	READING	PA		02/24/2023		302,767	0	(25)	0	0	(25)	0	3,233	3,208	0	0	0
7140286	BIRMINGHAM	AL		02/24/2023		87,436	0	(7)	0	0	(7)	0	910	903	0	0	0
7140288	RIVER ROUGE	MI		02/24/2023		91,061	0	(7)	0	0	(7)	0	861	854	0	0	0
7140291	TAMPA	FL		02/24/2023		156,612	0	(12)	0	0	(12)	0	1,710	1,698	0	0	0
7140294	LAKE WORTH	FL		02/24/2023		194,412	0	(15)	0	0	(15)	0	2,148	2,132	0	0	0
7140295	FORT THOMAS	KY		02/24/2023		213,750	0	(16)	0	0	(16)	0	2,362	2,346	0	0	0
7140297	RICHMOND	VA		02/24/2023		197,847	0	(14)	0	0	(14)	0	2,187	2,172	0	0	0
7140301	FLOURTOWN	PA		02/24/2023		395,567	0	(24)	0	0	(24)	0	4,186	4,162	0	0	0
7140302	TACOMA	WA		02/24/2023		584,005	0	(33)	0	0	(33)	0	6,435	6,402	0	0	0
7140303	CORSICANA	TX		02/24/2023		102,345	0	(6)	0	0	(6)	0	1,238	1,231	0	0	0
7140304	READING	PA		02/24/2023		95,740	0	(5)	0	0	(5)	0	919	915	0	0	0
7140305	READING	PA		02/24/2023		68,170	0	(3)	0	0	(3)	0	615	611	0	0	0
7140306	READING	PA		02/24/2023		113,756	0	(6)	0	0	(6)	0	1,010	1,005	0	0	0
7140307	READING	PA		02/24/2023		65,908	0	(3)	0	0	(3)	0	594	591	0	0	0
7140308	HERMINIE	PA		02/24/2023		84,971	0	(4)	0	0	(4)	0	855	851	0	0	0
7140309	NEW HAVEN	CT		02/24/2023		274,478	0	(15)	0	0	(15)	0	3,025	3,010	0	0	0
7140310	PHILADELPHIA	PA		02/24/2023		111,796	0	(24)	0	0	(24)	0	4,259	4,234	0	0	0
7140312	LINWOOD	PA		02/24/2023		85,680	0	(5)	0	0	(5)	0	911	906	0	0	0
7140313	PHILADELPHIA	PA		02/24/2023		225,468	0	(11)	0	0	(11)	0	2,303	2,292	0	0	0
7140314	COLUMBIA	SC		02/24/2023		121,275	0	(7)	0	0	(7)	0	1,373	1,367	0	0	0
7140315	COLUMBUS	OH		02/24/2023		283,256	0	(16)	0	0	(16)	0	3,553	3,538	0	0	0
7140317	COLUMBIA	MD		02/24/2023		152,764	0	(8)	0	0	(8)	0	1,693	1,685	0	0	0
7140318	KANSAS CITY	MO		02/24/2023		119,825	0	(6)	0	0	(6)	0	1,362	1,356	0	0	0
7140319	OWINGS MILLS	MD		02/24/2023		163,361	0	(7)	0	0	(7)	0	1,860	1,853	0	0	0
7140320	NASHVILLE	TN		02/24/2023		212,244	0	(9)	0	0	(9)	0	2,440	2,431	0	0	0
7140321	BRISTOL	CT		02/24/2023		183,580	0	(8)	0	0	(8)	0	2,072	2,065	0	0	0
7140322	BROWNS MILLS	NJ		02/24/2023		168,305	0	(7)	0	0	(7)	0	1,902	1,895	0	0	0
7140325	OCALA	FL		02/24/2023		381,425	0	(10)	0	0	(10)	0	4,249	4,239	0	0	0
7140326	HOUSTON	TX		02/24/2023		144,180	0	(3)	0	0	(3)	0	2,209	2,205	0	0	0
7140328	TEXAS CITY	TX		02/24/2023		91,165	0	(2)	0	0	(2)	0	1,041	1,039	0	0	0
7140329	INDEPENDENCE	MO		02/24/2023		157,528	0	0	0	0	0	0	1,697	1,697	0	0	0
7140330	BRIDGEPORT	CT		02/24/2023		158,114	0	1	0	0	1	0	1,908	1,908	0	0	0
7140331	TAMPA	FL		02/24/2023		172,256	0	1	0	0	1	0	2,142	2,143	0	0	0
7140332	PASADENA	TX		02/24/2023		143,691	0	1	0	0	1	0	2,371	2,372	0	0	0
7140333	SAINT CLOUD	FL		02/24/2023		251,546	0	2	0	0	2	0	3,087	3,090	0	0	0
7140334	PHILADELPHIA	PA		02/24/2023		246,575	0	2	0	0	2	0	2,731	2,733	0	0	0
7140335	DOVER	DE		02/24/2023		116,528	0	1	0	0	1	0	1,400	1,402	0	0	0
7140336	MAGNOLIA	DE		02/24/2023		102,819	0	1	0	0	1	0	1,236	1,237	0	0	0
7140337	PITTSBURGH	PA		02/24/2023		100,134	0	1	0	0	1	0	1,136	1,137	0	0	0
7140338	HOUSTON	TX		02/24/2023		143,696	0	3	0	0	3	0	1,734	1,738	0	0	0
7140340	PHILADELPHIA	PA		02/24/2023		131,421	0	3	0	0	3	0	1,499	1,503	0	0	0
7140341	PHILADELPHIA	PA		02/24/2023		154,009	0	4	0	0	4	0	1,757	1,761	0	0	0
7140342	PHILADELPHIA	PA		02/24/2023		134,159	0	3	0	0	3	0	1,530	1,534	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140343	SONORA	CA		02/24/2023		231,512	0	6	0	0	6	0	2,750	2,756	0	0	0
7140344	FALL RIVER	MA		02/24/2023		316,985	0	11	0	0	11	0	3,890	3,901	0	0	0
7140345	SHIRLEY	NY		02/24/2023		289,989	0	12	0	0	12	0	3,444	3,456	0	0	0
7140346	PHILADELPHIA	PA		02/24/2023		146,136	0	7	0	0	7	0	1,705	1,711	0	0	0
7140347	PHILADELPHIA	PA		02/24/2023		149,789	0	7	0	0	7	0	1,747	1,754	0	0	0
7140348	PHILADELPHIA	PA		02/24/2023		94,878	0	5	0	0	5	0	1,123	1,128	0	0	0
7140349	DALLAS	NC		02/24/2023		145,868	0	8	0	0	8	0	1,810	1,818	0	0	0
7140350	DECATUR	GA		02/24/2023		250,334	0	16	0	0	16	0	3,162	3,178	0	0	0
7140351	RALEIGH	NC		02/24/2023		401,276	0	27	0	0	27	0	5,115	5,142	0	0	0
7140353	HOUSTON	TX		02/24/2023		106,928	0	9	0	0	9	0	1,369	1,377	0	0	0
7140355	PHILADELPHIA	PA		02/24/2023		148,879	0	13	0	0	13	0	1,773	1,786	0	0	0
7140356	TRENTON	NJ		02/24/2023		148,649	0	14	0	0	14	0	1,870	1,885	0	0	0
7140357	TRENTON	NJ		02/24/2023		148,476	0	15	0	0	15	0	1,911	1,926	0	0	0
7140358	BONHAM	TX		02/24/2023		91,810	0	10	0	0	10	0	1,185	1,195	0	0	0
7140359	PHILADELPHIA	PA		02/24/2023		97,914	0	10	0	0	10	0	1,193	1,203	0	0	0
7140360	PHILADELPHIA	PA		02/24/2023		139,106	0	14	0	0	14	0	1,695	1,709	0	0	0
7140361	PHILADELPHIA	PA		02/24/2023		165,441	0	17	0	0	17	0	2,016	2,032	0	0	0
7140362	TRENTON	NJ		02/24/2023		101,133	0	11	0	0	11	0	1,302	1,313	0	0	0
7140364	PHILADELPHIA	PA		02/24/2023		181,308	0	25	0	0	25	0	2,269	2,293	0	0	0
7140365	PHOENIX	AZ		04/26/2023		543,914	0	7	0	0	7	0	6,622	6,629	0	0	0
7140367	EASTVALE	CA		04/26/2023		715,409	0	343	0	0	343	0	13,375	13,718	0	0	0
7140368	WILDOMAR	CA		04/26/2023		379,675	0	583	0	0	583	0	8,718	9,301	0	0	0
7140369	BOTHELL	WA		04/26/2023		484,712	0	483	0	0	483	0	8,748	9,231	0	0	0
7140370	DENVER	CO		04/26/2023		959,151	0	623	0	0	623	0	16,786	17,409	0	0	0
7140371	BURBANK	CA		04/26/2023		1,417,883	0	771	0	0	771	0	25,303	26,073	0	0	0
7140372	GLENDALE	CA		04/26/2023		1,568,123	0	2,141	0	0	2,141	0	34,880	37,021	0	0	0
7140373	FRAZEE	MN		04/26/2023		630,162	0	688	0	0	688	0	12,620	13,308	0	0	0
7140377	OCALA	FL		04/26/2023		125,140	0	122	0	0	122	0	2,481	2,603	0	0	0
7140378	MAGNOLIA	TX		04/26/2023		305,129	0	130	0	0	130	0	7,236	7,366	0	0	0
7140380	RICHMOND	TX		04/26/2023		292,363	0	394	0	0	394	0	6,428	6,822	0	0	0
7140381	MAHOMET	IL		04/26/2023		235,203	0	4	0	0	4	0	3,260	3,265	0	0	0
7140385	MONTGOMERY	TX		04/26/2023		467,067	0	516	0	0	516	0	9,166	9,682	0	0	0
7140386	NEPTUNE	NJ		04/26/2023		263,262	0	300	0	0	300	0	5,574	5,874	0	0	0
7140393	PALM BAY	FL		04/26/2023		205,515	0	(27)	0	0	(27)	0	2,606	2,579	0	0	0
7140394	FORT LAUDERDALE	FL		04/26/2023		236,587	0	307	0	0	307	0	4,974	5,281	0	0	0
7140395	ALVA	FL		04/26/2023		630,114	0	485	0	0	485	0	12,591	13,076	0	0	0
7140397	MONROE TOWNSHIP	NJ		04/26/2023		437,606	0	847	0	0	847	0	13,372	14,219	0	0	0
7140399	LAS VEGAS	NV		04/26/2023		393,451	0	194	0	0	194	0	6,483	6,678	0	0	0
7140400	POWAY	CA		04/26/2023		460,984	0	852	0	0	852	0	10,924	11,775	0	0	0
7140403	LOS ANGELES	CA		04/26/2023		854,693	0	1,137	0	0	1,137	0	18,380	19,517	0	0	0
7140404	TUSTIN	CA		04/26/2023		923,543	0	730	0	0	730	0	17,308	18,038	0	0	0
7140405	GEORGETOWN	TX		04/26/2023		585,924	0	658	0	0	658	0	10,354	11,012	0	0	0
7140406	MISSION VIEJO	CA		04/26/2023		630,790	0	507	0	0	507	0	11,446	11,954	0	0	0
7140409	PHOENIX	AZ		04/26/2023		397,081	0	190	0	0	190	0	6,169	6,359	0	0	0
7140410	CROWLEY	TX		04/26/2023		252,629	0	226	0	0	226	0	4,852	5,078	0	0	0
7140412	KALAMAZOO	MI		04/26/2023		159,798	0	155	0	0	155	0	3,098	3,252	0	0	0
7140413	MCDONOUGH	GA		04/26/2023		179,289	0	193	0	0	193	0	3,198	3,391	0	0	0
7140417	IRVINE	CA		04/26/2023		824,982	0	1,455	0	0	1,455	0	23,445	24,900	0	0	0
7140418	HESPERIA	CA		04/26/2023		366,905	0	500	0	0	500	0	8,831	9,331	0	0	0
7140420	LOS ANGELES	CA		04/26/2023		1,017,445	0	1,257	0	0	1,257	0	21,745	23,002	0	0	0
7140422	KALAHEO	HI		04/26/2023		728,142	0	667	0	0	667	0	20,395	21,063	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140423	OXNARD	CA		04/26/2023		365,456	0	653	0	0	653	0	8,452	9,106	0	0	0
7140424	WINCHESTER	CA		04/26/2023		375,630	0	85	0	0	85	0	6,135	6,219	0	0	0
7140425	SAN ANTONIO	TX		04/26/2023		507,486	0	348	0	0	348	0	9,327	9,675	0	0	0
7140426	GLENDALE	CA		04/26/2023		590,131	0	1,976	0	0	1,976	0	25,618	27,594	0	0	0
7140427	VALLEY GLEN	CA		04/26/2023		629,464	0	761	0	0	761	0	18,798	19,558	0	0	0
7140428	FONTANA	CA		04/26/2023		433,640	0	38	0	0	38	0	2,958	2,996	0	0	0
7140429	VIEW PARK	CA		04/26/2023		797,829	0	356	0	0	356	0	13,831	14,188	0	0	0
7140430	LOS ANGELES	CA		04/26/2023		418,817	0	39	0	0	39	0	6,459	6,498	0	0	0
7140431	HAMILTON	MT		04/26/2023		354,640	0	282	0	0	282	0	8,621	8,903	0	0	0
7140432	LITTLEROCK	CA		04/26/2023		312,043	0	187	0	0	187	0	5,256	5,443	0	0	0
7140433	DOWNEY	CA		04/26/2023		885,433	0	77	0	0	77	0	12,247	12,323	0	0	0
7140434	BAKERSFIELD	CA		04/26/2023		539,339	0	151	0	0	151	0	8,717	8,868	0	0	0
7140435	WHITTIER	CA		04/26/2023		652,282	0	648	0	0	648	0	10,345	10,993	0	0	0
7140442	SIMI VALLEY	CA		04/26/2023		713,944	0	548	0	0	548	0	12,967	13,515	0	0	0
7140453	YUKON	OK		03/29/2023		115,594	0	289	0	0	289	0	3,396	3,686	0	0	0
7140454	PORTLAND	OR		03/29/2023		133,162	0	101	0	0	101	0	3,549	3,650	0	0	0
7140455	YORK	PA		03/29/2023		94,951	0	92	0	0	92	0	944	1,036	0	0	0
7140459	PARAMOUNT	CA		03/29/2023		234,289	0	397	0	0	397	0	3,321	3,718	0	0	0
7140460	LANCASTER	CA		03/29/2023		89,824	0	142	0	0	142	0	4,248	4,391	0	0	0
7140461	MIAMI	FL		03/29/2023		151,693	0	275	0	0	275	0	2,294	2,570	0	0	0
7140462	COMPTON	CA		03/29/2023		113,524	0	221	0	0	221	0	4,560	4,781	0	0	0
7140465	TOBYHANNA	PA		03/29/2023		84,611	0	291	0	0	291	0	7,258	7,549	0	0	0
7140466	WATERFORD	MI		03/29/2023		29,844	0	87	0	0	87	0	2,603	2,691	0	0	0
7140467	MARLTON	NJ		03/29/2023		60,513	0	240	0	0	240	0	5,962	6,202	0	0	0
7140468	LAWRENCEBURG	KY		03/29/2023		47,173	0	83	0	0	83	0	5,433	5,516	0	0	0
7140471	BROOKLYN	CT		03/29/2023		75,327	0	406	0	0	406	0	13,545	13,951	0	0	0
7140472	HICKORY	NC		03/29/2023		56,776	0	145	0	0	145	0	4,591	4,736	0	0	0
7140473	CLAYTON	NC		03/29/2023		66,410	0	102	0	0	102	0	2,409	2,512	0	0	0
7140475	KALAMAZOO	MI		03/29/2023		14,293	0	74	0	0	74	0	6,593	6,667	0	0	0
7140478	THOMASTON	CT		03/29/2023		89,929	0	128	0	0	128	0	4,198	4,326	0	0	0
7140479	NORTH MIAMI	FL		03/29/2023		57,496	0	85	0	0	85	0	4,643	4,728	0	0	0
7140480	CHICAGO	IL		03/29/2023		99,484	0	127	0	0	127	0	1,303	1,430	0	0	0
7140481	LA VERGNE	TN		03/29/2023		15,566	0	464	0	0	464	0	9,676	10,140	0	0	0
7140482	MIAMI	FL		03/29/2023		76,685	0	780	0	0	780	0	26,412	27,192	0	0	0
7140483	BROKEN ARROW	OK		03/29/2023		117,111	0	171	0	0	171	0	3,433	3,604	0	0	0
7140484	FRAZIER PARK	CA		03/29/2023		100,979	0	119	0	0	119	0	1,346	1,465	0	0	0
7140485	MIDDLE VILLAGE	NY		03/29/2023		30,980	0	105	0	0	105	0	10,978	11,082	0	0	0
7140489	BIG OAK FLAT	CA		03/29/2023		13,874	0	145	0	0	145	0	4,679	4,824	0	0	0
7140490	BENNINGTON	VT		03/29/2023		61,187	0	90	0	0	90	0	1,006	1,096	0	0	0
7140491	DOVER	PA		03/29/2023		74,730	0	52	0	0	52	0	1,697	1,749	0	0	0
7140493	CLERMONT	FL		03/29/2023		52,964	0	120	0	0	120	0	3,445	3,565	0	0	0
7140494	DAVIE	FL		03/29/2023		91,614	0	184	0	0	184	0	5,495	5,680	0	0	0
7140495	DANBURY	CT		03/29/2023		122,617	0	215	0	0	215	0	2,580	2,795	0	0	0
7140496	CHICAGO	IL		03/29/2023		194,355	0	620	0	0	620	0	3,679	4,299	0	0	0
7140497	BRADENTON	FL		03/29/2023		114,429	0	415	0	0	415	0	11,281	11,696	0	0	0
7140498	VIRGINIA BEACH	VA		03/29/2023		135,243	0	108	0	0	108	0	1,930	2,039	0	0	0
7140499	MANHASSET	NY		03/29/2023		33,550	0	119	0	0	119	0	7,957	8,076	0	0	0
7140501	RENO	NV		03/29/2023		94,179	0	55	0	0	55	0	1,183	1,237	0	0	0
7140503	TACOMA	WA		03/29/2023		88,285	0	150	0	0	150	0	9,931	10,081	0	0	0
7140505	VALENCIA	CA		03/29/2023		104,436	0	83	0	0	83	0	3,321	3,404	0	0	0
7140506	MIAMI	FL		03/29/2023		16,919	0	86	0	0	86	0	6,237	6,324	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140507	MARIETTA	GA		03/29/2023		55,270	0	66	0	0	66	0	1,861	1,928	0	0	0
7140508	DIAMOND	MO		03/29/2023		108,487	0	45	0	0	45	0	1,246	1,291	0	0	0
7140509	NAPLES	FL		03/29/2023		73,434	0	119	0	0	119	0	4,069	4,188	0	0	0
7140510	HOLLAND	MI		03/29/2023		45,814	0	135	0	0	135	0	4,050	4,185	0	0	0
7140511	HOMESTEAD	FL		03/29/2023		191,475	0	267	0	0	267	0	4,369	4,636	0	0	0
7140512	DERRY	NH		03/29/2023		56,666	0	138	0	0	138	0	1,412	1,551	0	0	0
7140513	EUSTIS	FL		03/29/2023		75,516	0	113	0	0	113	0	3,641	3,754	0	0	0
7140514	MONTGOMERY	TX		03/29/2023		31,004	0	185	0	0	185	0	2,352	2,537	0	0	0
7140515	SAINT LOUIS	MO		03/29/2023		28,710	0	45	0	0	45	0	419	463	0	0	0
7140516	BERWICK	ME		03/29/2023		110,921	0	265	0	0	265	0	8,718	8,983	0	0	0
7140517	WOODWARD	IA		03/29/2023		61,193	0	78	0	0	78	0	1,702	1,780	0	0	0
7140518	ALEXANDRIA	LA		03/29/2023		41,760	0	64	0	0	64	0	4,564	4,628	0	0	0
7140520	BIRMINGHAM	AL		03/29/2023		37,047	0	97	0	0	97	0	3,158	3,255	0	0	0
7140521	MIAMI	FL		03/29/2023		248,143	0	548	0	0	548	0	4,127	4,675	0	0	0
7140522	STAMFORD	CT		03/29/2023		294,932	0	0	0	0	0	0	3,968	3,968	0	0	0
7140524	FORT LAUDERDALE	FL		03/29/2023		129,003	0	615	0	0	615	0	10,496	11,111	0	0	0
7140525	BRADFORD	VT		03/29/2023		120,286	0	109	0	0	109	0	2,029	2,138	0	0	0
7140526	JACKSON	TN		03/29/2023		120,935	0	142	0	0	142	0	2,505	2,647	0	0	0
7140528	VILLA PARK	IL		03/29/2023		89,167	0	105	0	0	105	0	1,253	1,358	0	0	0
7140530	CANYONVILLE	OR		03/29/2023		56,827	0	75	0	0	75	0	929	1,004	0	0	0
7140532	CHALFONT	PA		03/29/2023		69,943	0	614	0	0	614	0	22,989	23,603	0	0	0
7140533	SENECA	SC		03/29/2023		18,137	0	118	0	0	118	0	5,008	5,126	0	0	0
7140534	WINDSOR MILL	MD		03/29/2023		43,264	0	245	0	0	245	0	11,897	12,142	0	0	0
7140536	BUTLER	AL		03/29/2023		12,165	0	87	0	0	87	0	3,842	3,929	0	0	0
7140538	LINDSAY	CA		03/29/2023		66,433	0	122	0	0	122	0	1,379	1,501	0	0	0
7140541	GUNTERSVILLE	AL		03/29/2023		47,478	0	161	0	0	161	0	5,277	5,438	0	0	0
7140542	NORWALK	CA		03/29/2023		120,836	0	83	0	0	83	0	2,516	2,599	0	0	0
7140543	TAMPA	FL		03/29/2023		9,234	0	54	0	0	54	0	6,403	6,457	0	0	0
7140544	POMPANO BEACH	FL		03/29/2023		96,172	0	176	0	0	176	0	2,108	2,285	0	0	0
7140545	FOND DU LAC	WI		03/29/2023		48,406	0	76	0	0	76	0	742	818	0	0	0
7140546	MOUNT SINAI	NY		03/29/2023		95,110	0	145	0	0	145	0	1,663	1,807	0	0	0
7140547	FAIRVIEW	NJ		03/29/2023		72,890	0	303	0	0	303	0	15,773	16,077	0	0	0
7140548	JACKSONVILLE	FL		03/29/2023		139,095	0	227	0	0	227	0	5,170	5,398	0	0	0
7140549	MIAMI BEACH	FL		03/29/2023		162,652	0	0	0	0	0	0	2,023	2,023	0	0	0
7140551	LAKEWOOD	OH		03/29/2023		120,232	0	47	0	0	47	0	1,477	1,524	0	0	0
7140552	PEORIA	AZ		03/29/2023		51,908	0	300	0	0	300	0	10,708	11,007	0	0	0
7140553	MOORESVILLE	IN		03/29/2023		52,866	0	56	0	0	56	0	1,395	1,451	0	0	0
7140554	POMPANO BEACH	FL		03/29/2023		115,238	0	157	0	0	157	0	5,625	5,782	0	0	0
7140555	FAIRBURN	GA		03/29/2023		95,510	0	162	0	0	162	0	1,509	1,672	0	0	0
7140556	STONE MOUNTAIN	GA		03/29/2023		60,687	0	182	0	0	182	0	2,878	3,060	0	0	0
7140557	MIDDLEBURG	FL		03/29/2023		6,685	0	312	0	0	312	0	5,917	6,228	0	0	0
7140559	LITHONIA	GA		03/29/2023		88,355	0	92	0	0	92	0	2,144	2,235	0	0	0
7140560	CONYERS	GA		03/29/2023		116,679	0	72	0	0	72	0	2,436	2,508	0	0	0
7140561	RUNNING SPRINGS	CA		03/29/2023		107,045	0	52	0	0	52	0	1,396	1,447	0	0	0
7140562	PALMDALE	CA		03/29/2023		45,300	0	213	0	0	213	0	9,708	9,922	0	0	0
7140563	BUTLER	NJ		03/29/2023		111,275	0	129	0	0	129	0	2,176	2,305	0	0	0
7140564	WILMINGTON	DE		03/29/2023		129,347	0	137	0	0	137	0	5,111	5,249	0	0	0
7140565	GREENWOOD	MO		03/29/2023		88,530	0	246	0	0	246	0	6,286	6,533	0	0	0
7140567	DANBURY	CT		03/29/2023		46,809	0	125	0	0	125	0	3,760	3,885	0	0	0
7140568	STOCKTON	CA		03/29/2023		95,241	0	132	0	0	132	0	1,825	1,957	0	0	0
7140570	DUNEDIN	FL		03/29/2023		87,323	0	427	0	0	427	0	4,402	4,829	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140571	FORT WASHINGTON	MD		03/29/2023		60,113	0	163	0	0	163	0	1,547	1,710	0	0	0
7140572	VALLEY STREAM	NY		03/29/2023		34,564	0	139	0	0	139	0	6,538	6,677	0	0	0
7140573	LAUDERHILL	FL		03/29/2023		105,448	0	147	0	0	147	0	1,413	1,560	0	0	0
7140574	TAMPA	FL		03/29/2023		42,792	0	115	0	0	115	0	5,120	5,235	0	0	0
7140575	OGDEN	UT		03/29/2023		37,011	0	79	0	0	79	0	4,156	4,235	0	0	0
7140576	TAMPA	FL		03/29/2023		58,010	0	31	0	0	31	0	1,080	1,110	0	0	0
7140577	INGLEWOOD	CA		03/29/2023		88,582	0	250	0	0	250	0	8,718	8,968	0	0	0
7140578	STONE MOUNTAIN	GA		03/29/2023		6,495	0	41	0	0	41	0	3,005	3,047	0	0	0
7140579	SCRANTON	SC		03/29/2023		28,980	0	30	0	0	30	0	342	372	0	0	0
7140580	ORLANDO	FL		03/29/2023		45,729	0	191	0	0	191	0	1,881	2,072	0	0	0
7140581	HAMDEN	CT		03/29/2023		67,595	0	132	0	0	132	0	4,429	4,562	0	0	0
7140584	LAMPASAS	TX		03/29/2023		34,667	0	118	0	0	118	0	4,548	4,667	0	0	0
7140585	SUMMERVILLE	SC		03/29/2023		81,901	0	137	0	0	137	0	3,177	3,314	0	0	0
7140586	MAYWOOD	IL		03/29/2023		122,939	0	97	0	0	97	0	1,716	1,814	0	0	0
7140587	PEORIA	AZ		03/29/2023		135,169	0	91	0	0	91	0	1,785	1,876	0	0	0
7140588	KISSIMMEE	FL		03/29/2023		80,652	0	163	0	0	163	0	2,616	2,779	0	0	0
7140589	COLUMBUS	OH		03/29/2023		87,394	0	96	0	0	96	0	1,011	1,107	0	0	0
7140590	WILSON	NC		03/29/2023		78,087	0	75	0	0	75	0	1,457	1,531	0	0	0
7140592	SLINGER	WI		03/29/2023		320,494	0	247	0	0	247	0	7,164	7,411	0	0	0
7140593	CEDAR RAPIDS	IA		03/29/2023		41,160	0	63	0	0	63	0	3,489	3,553	0	0	0
7140594	FRESNO	TX		03/29/2023		113,765	0	112	0	0	112	0	1,997	2,109	0	0	0
7140595	POWDER SPRINGS	GA		03/29/2023		77,346	0	130	0	0	130	0	1,476	1,606	0	0	0
7140596	SOUTHOLD	NY		03/29/2023		107,651	0	448	0	0	448	0	13,755	14,202	0	0	0
7140597	READING	PA		03/29/2023		114,325	0	137	0	0	137	0	1,865	2,002	0	0	0
7140599	POMPANO BEACH	FL		03/29/2023		69,560	0	63	0	0	63	0	3,054	3,117	0	0	0
7140600	PASSAIC	NJ		03/29/2023		90,216	0	106	0	0	106	0	4,225	4,331	0	0	0
7140601	JACKSONVILLE	FL		03/29/2023		54,505	0	57	0	0	57	0	530	587	0	0	0
7140602	WEST DUNDEE	IL		03/29/2023		90,934	0	474	0	0	474	0	8,610	9,084	0	0	0
7140605	LOUISVILLE	KY		03/29/2023		32,519	0	37	0	0	37	0	332	368	0	0	0
7140606	CHICAGO	IL		03/29/2023		111,057	0	158	0	0	158	0	3,389	3,547	0	0	0
7140607	FRESNO	CA		03/29/2023		120,969	0	158	0	0	158	0	1,717	1,875	0	0	0
7140608	EL MONTE	CA		03/29/2023		72,752	0	137	0	0	137	0	1,372	1,510	0	0	0
7140609	ROGERSVILLE	MO		03/29/2023		122,837	0	65	0	0	65	0	1,847	1,912	0	0	0
7140610	RINGGOLD	GA		03/29/2023		113,316	0	261	0	0	261	0	2,707	2,967	0	0	0
7140611	ORLANDO	FL		03/29/2023		83,420	0	249	0	0	249	0	8,339	8,588	0	0	0
7140612	ORLANDO	FL		03/29/2023		89,636	0	252	0	0	252	0	5,652	5,903	0	0	0
7140613	BAKERSFIELD	CA		03/29/2023		30,644	0	107	0	0	107	0	6,570	6,677	0	0	0
7140614	GERMANTOWN	MD		03/29/2023		63,543	0	212	0	0	212	0	10,893	11,105	0	0	0
7140617	ABINGDON	MD		03/29/2023		27,337	0	172	0	0	172	0	16,397	16,569	0	0	0
7140618	HEPHZIBAH	GA		03/29/2023		64,134	0	98	0	0	98	0	732	830	0	0	0
7140619	MOUNT PROSPECT	IL		03/29/2023		155,184	0	552	0	0	552	0	3,729	4,281	0	0	0
7140620	ATCO	NJ		03/29/2023		93,173	0	350	0	0	350	0	5,087	5,437	0	0	0
7140621	ARLINGTON	MA		03/29/2023		113,019	0	184	0	0	184	0	2,037	2,220	0	0	0
7140622	CINCINNATI	OH		03/29/2023		42,060	0	112	0	0	112	0	1,348	1,460	0	0	0
7140623	PROVIDENCE	KY		03/29/2023		39,385	0	59	0	0	59	0	617	676	0	0	0
7140624	ADELANTO	CA		03/29/2023		161,266	0	197	0	0	197	0	2,819	3,015	0	0	0
7140626	MOUNT PROSPECT	IL		03/29/2023		190,629	0	584	0	0	584	0	3,455	4,039	0	0	0
7140627	SAINT CLAIR SHORES	MI		03/29/2023		47,894	0	108	0	0	108	0	6,414	6,521	0	0	0
7140628	HIALEAH	FL		03/29/2023		93,571	0	71	0	0	71	0	2,373	2,444	0	0	0
7140629	HAUGHTON	LA		03/29/2023		57,014	0	177	0	0	177	0	12,098	12,275	0	0	0
7140631	JACKSONVILLE	FL		03/29/2023		38,230	0	104	0	0	104	0	6,853	6,957	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140634	ALTADENA	CA		03/29/2023		547,210	0	169	0	0	169	0	6,478	6,647	0	0	0
7140635	SPERRY	OK		03/29/2023		61,031	0	110	0	0	110	0	4,707	4,817	0	0	0
7140636	ALEDO	TX		03/29/2023		57,550	0	249	0	0	249	0	11,467	11,715	0	0	0
7140637	BILLERICA	MA		03/29/2023		225,393	0	84	0	0	84	0	2,667	2,751	0	0	0
7140638	WARRENSBURG	NY		03/29/2023		101,951	0	197	0	0	197	0	6,079	6,275	0	0	0
7140639	PALMER	MA		03/29/2023		121,403	0	96	0	0	96	0	2,506	2,602	0	0	0
7140640	NEWPORT	OR		03/29/2023		66,151	0	59	0	0	59	0	1,808	1,867	0	0	0
7140641	MIAMI	FL		03/29/2023		57,326	0	175	0	0	175	0	9,128	9,303	0	0	0
7140642	TAMARAC	FL		03/29/2023		113,019	0	153	0	0	153	0	1,941	2,094	0	0	0
7140643	CHICAGO	IL		03/29/2023		105,385	0	157	0	0	157	0	4,963	5,120	0	0	0
7140645	WINTER PARK	FL		03/29/2023		63,102	0	432	0	0	432	0	4,310	4,742	0	0	0
7140648	SANDY	UT		03/29/2023		95,541	0	117	0	0	117	0	2,930	3,048	0	0	0
7140650	RIVERDALE	IL		03/29/2023		69,312	0	72	0	0	72	0	1,210	1,282	0	0	0
7140651	NORTH PORT	FL		03/29/2023		76,769	0	131	0	0	131	0	1,278	1,409	0	0	0
7140653	HOLBROOK	MA		03/29/2023		100,926	0	112	0	0	112	0	2,087	2,199	0	0	0
7140656	MARIETTA	GA		03/29/2023		86,070	0	192	0	0	192	0	11,905	12,097	0	0	0
7140657	VICKSBURG	MS		03/29/2023		82,503	0	264	0	0	264	0	6,032	6,296	0	0	0
7140658	PORTSMOUTH	VA		03/29/2023		77,807	0	193	0	0	193	0	3,987	4,180	0	0	0
7140659	HOME	PA		03/29/2023		40,121	0	135	0	0	135	0	4,829	4,963	0	0	0
7140660	SHRUB OAK	NY		03/29/2023		270,317	0	464	0	0	464	0	5,388	5,852	0	0	0
7140661	GREELEY	CO		03/29/2023		98,636	0	58	0	0	58	0	1,518	1,576	0	0	0
7140662	FREEPORT	NY		03/29/2023		338,999	0	605	0	0	605	0	4,509	5,114	0	0	0
7140663	HEMPSTEAD	NY		03/29/2023		209,561	0	326	0	0	326	0	2,720	3,046	0	0	0
7140665	CLERMONT	FL		03/29/2023		132,712	0	72	0	0	72	0	2,324	2,395	0	0	0
7140666	VILLA RICA	GA		03/29/2023		206,721	0	377	0	0	377	0	2,709	3,085	0	0	0
7140667	HUNTINGTON STATION	NY		03/29/2023		123,656	0	204	0	0	204	0	7,199	7,403	0	0	0
7140669	TAMPA	FL		03/29/2023		12,748	0	123	0	0	123	0	3,296	3,419	0	0	0
7140670	CADDO MILLS	TX		03/29/2023		20,991	0	180	0	0	180	0	8,458	8,638	0	0	0
7140671	SAHUARITA	AZ		03/29/2023		47,093	0	104	0	0	104	0	5,750	5,854	0	0	0
7140672	SANFORD	NC		03/29/2023		23,157	0	89	0	0	89	0	3,423	3,512	0	0	0
7140673	NAPLES	FL		03/29/2023		115,089	0	62	0	0	62	0	1,607	1,669	0	0	0
7140675	BATON ROUGE	LA		03/29/2023		53,576	0	90	0	0	90	0	815	904	0	0	0
7140676	NORWOOD	CO		03/29/2023		106,857	0	215	0	0	215	0	9,490	9,705	0	0	0
7140678	CHARLOTTE	NC		03/29/2023		48,361	0	192	0	0	192	0	3,723	3,915	0	0	0
7140679	NORTH RIVERSIDE	IL		03/29/2023		99,959	0	310	0	0	310	0	1,826	2,136	0	0	0
7140680	SAN BERNARDINO	CA		03/29/2023		62,201	0	4,359	0	0	4,359	0	48,502	52,860	0	0	0
7140681	HOLLYWOOD	FL		03/29/2023		165,641	0	269	0	0	269	0	3,017	3,287	0	0	0
7140683	QUEEN CREEK	AZ		03/29/2023		123,605	0	117	0	0	117	0	3,774	3,891	0	0	0
7140685	SARASOTA	FL		03/29/2023		82,055	0	114	0	0	114	0	1,188	1,302	0	0	0
7140686	WHITE CITY	OR		03/29/2023		117,998	0	149	0	0	149	0	4,476	4,624	0	0	0
7140689	MIAMI	FL		03/29/2023		77,954	0	131	0	0	131	0	1,792	1,923	0	0	0
7140690	LANGHORNE	PA		03/29/2023		165,547	0	287	0	0	287	0	2,559	2,846	0	0	0
7140692	DAYTON	OH		03/29/2023		76,700	0	118	0	0	118	0	6,096	6,215	0	0	0
7140693	HOUSTON	TX		03/29/2023		82,246	0	196	0	0	196	0	7,882	8,078	0	0	0
7140695	PITTSBURGH	PA		03/29/2023		43,967	0	176	0	0	176	0	6,392	6,568	0	0	0
7140696	OWENSBORO	KY		03/29/2023		90,166	0	161	0	0	161	0	1,872	2,033	0	0	0
7140697	PHILADELPHIA	PA		03/29/2023		134,981	0	176	0	0	176	0	2,950	3,127	0	0	0
7140698	MONETT	MO		03/29/2023		83,889	0	74	0	0	74	0	2,525	2,599	0	0	0
7140699	BROOKLYN	NY		03/29/2023		437,847	0	768	0	0	768	0	6,096	6,864	0	0	0
7140700	PALM HARBOR	FL		03/29/2023		84,025	0	245	0	0	245	0	2,746	2,991	0	0	0
7140702	ROCKY MOUNT	NC		03/29/2023		76,511	0	85	0	0	85	0	1,172	1,258	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140703	BAKERSFIELD	CA		03/29/2023		232,055	0	281	0	0	281	0	4,974	5,254	0	0	0
7140704	STONE MOUNTAIN	GA		03/29/2023		88,931	0	474	0	0	474	0	4,979	5,452	0	0	0
7140705	PHOENIX	AZ		03/29/2023		79,986	0	72	0	0	72	0	1,676	1,748	0	0	0
7140706	KALAMAZOO	MI		03/29/2023		70,369	0	45	0	0	45	0	927	972	0	0	0
7140709	JACKSONVILLE	NC		03/29/2023		121,154	0	71	0	0	71	0	1,613	1,684	0	0	0
7140710	CHICAGO	IL		03/29/2023		103,839	0	322	0	0	322	0	5,717	6,039	0	0	0
7140712	EAST HARTFORD	CT		03/29/2023		39,880	0	283	0	0	283	0	10,611	10,894	0	0	0
7140713	PLAINFIELD	CT		03/29/2023		45,640	0	35	0	0	35	0	608	643	0	0	0
7140714	FAIRFIELD	CT		03/29/2023		45,337	0	286	0	0	286	0	12,729	13,015	0	0	0
7140715	SPRING VALLEY	CA		03/29/2023		14,549	0	71	0	0	71	0	3,294	3,365	0	0	0
7140716	MILWAUKEE	WI		03/29/2023		66,603	0	76	0	0	76	0	766	841	0	0	0
7140717	ALBUQUERQUE	NM		03/29/2023		54,375	0	105	0	0	105	0	2,446	2,551	0	0	0
7140718	CHICAGO	IL		03/29/2023		60,139	0	126	0	0	126	0	4,943	5,069	0	0	0
7140719	FREEPORT	IL		03/29/2023		80,519	0	131	0	0	131	0	1,481	1,612	0	0	0
7140720	EMILY	MN		03/29/2023		41,953	0	84	0	0	84	0	8,150	8,234	0	0	0
7140721	BAKERSFIELD	CA		03/29/2023		57,880	0	73	0	0	73	0	769	842	0	0	0
7140722	MAYWOOD	IL		03/29/2023		33,651	0	136	0	0	136	0	1,291	1,427	0	0	0
7140723	BARBERTON	OH		03/29/2023		29,126	0	150	0	0	150	0	9,400	9,549	0	0	0
7140724	SAN LORENZO	CA		03/29/2023		77,850	0	293	0	0	293	0	16,225	16,518	0	0	0
7140725	GREEN BAY	WI		03/29/2023		38,361	0	171	0	0	171	0	9,836	10,006	0	0	0
7140726	COLUMBIAVILLE	MI		03/29/2023		18,944	0	69	0	0	69	0	4,663	4,732	0	0	0
7140727	INDIANAPOLIS	IN		03/29/2023		53,694	0	65	0	0	65	0	762	827	0	0	0
7140729	PLANO	TX		03/29/2023		62,002	0	433	0	0	433	0	13,943	14,376	0	0	0
7140730	CLIFFSIDE PARK	NJ		03/29/2023		79,073	0	139	0	0	139	0	2,609	2,748	0	0	0
7140731	GOOSE CREEK	SC		03/29/2023		99,204	0	194	0	0	194	0	5,684	5,878	0	0	0
7140733	TALLAHASSEE	FL		03/29/2023		130,078	0	110	0	0	110	0	1,860	1,970	0	0	0
7140735	MORRISVILLE	PA		03/29/2023		106,926	0	23	0	0	23	0	1,231	1,254	0	0	0
7140736	MIAMI	FL		03/29/2023		136,088	0	272	0	0	272	0	5,674	5,946	0	0	0
7140737	WAYCROSS	GA		03/29/2023		80,342	0	109	0	0	109	0	987	1,097	0	0	0
7140738	CALDWELL	ID		03/29/2023		91,622	0	96	0	0	96	0	5,647	5,743	0	0	0
7140739	TAMPA	FL		03/29/2023		226,129	0	841	0	0	841	0	4,898	5,739	0	0	0
7140740	ALTOONA	IA		03/29/2023		129,889	0	113	0	0	113	0	1,804	1,917	0	0	0
7140741	TULSA	OK		03/29/2023		115,066	0	295	0	0	295	0	3,021	3,316	0	0	0
7140742	TONEY	AL		03/29/2023		80,977	0	61	0	0	61	0	1,318	1,379	0	0	0
7140743	RALEIGH	NC		03/29/2023		87,422	0	77	0	0	77	0	2,854	2,931	0	0	0
7140744	OAK RIDGE	MO		03/29/2023		85,072	0	145	0	0	145	0	1,786	1,931	0	0	0
7140745	MEMPHIS	TN		03/29/2023		94,528	0	103	0	0	103	0	1,918	2,022	0	0	0
7140746	FORT PIERCE	FL		03/29/2023		42,399	0	41	0	0	41	0	1,536	1,577	0	0	0
7140747	MORROW	OH		03/29/2023		110,797	0	163	0	0	163	0	4,662	4,826	0	0	0
7140748	HOLLYWOOD	SC		03/29/2023		118,048	0	186	0	0	186	0	4,787	4,974	0	0	0
7140749	TONEY	AL		03/29/2023		73,269	0	108	0	0	108	0	3,307	3,415	0	0	0
7140751	OAK HILL	WV		03/29/2023		81,096	0	166	0	0	166	0	3,381	3,547	0	0	0
7140755	WINTER HAVEN	FL		03/29/2023		114,587	0	96	0	0	96	0	1,577	1,673	0	0	0
7140757	POMONA	CA		03/29/2023		123,950	0	143	0	0	143	0	2,631	2,774	0	0	0
7140758	DANIA BEACH	FL		03/29/2023		70,664	0	421	0	0	421	0	16,269	16,690	0	0	0
7140759	ROANOKE	VA		03/29/2023		36,583	0	79	0	0	79	0	3,284	3,363	0	0	0
7140760	DAVENPORT	FL		03/29/2023		101,785	0	221	0	0	221	0	9,663	9,884	0	0	0
7140762	FLOVILLA	GA		03/29/2023		44,737	0	64	0	0	64	0	730	794	0	0	0
7140764	ORLANDO	FL		03/29/2023		96,121	0	141	0	0	141	0	1,396	1,537	0	0	0
7140765	LORAIN	OH		03/29/2023		54,346	0	59	0	0	59	0	709	768	0	0	0
7140766	PEORIA	AZ		03/29/2023		74,354	0	843	0	0	843	0	5,157	6,000	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140767	OCONOMOWOC	WI		03/29/2023		71,061	0	206	0	0	206	0	9,251	9,456	0	0	0
7140768	LITHONIA	GA		03/29/2023		78,567	0	69	0	0	69	0	1,300	1,369	0	0	0
7140770	SALEM	WI		03/29/2023		107,138	0	314	0	0	314	0	5,253	5,567	0	0	0
7140771	SLIDELL	LA		03/29/2023		100,318	0	143	0	0	143	0	1,428	1,571	0	0	0
7140772	GADSDEN	AL		03/29/2023		118,700	0	71	0	0	71	0	1,382	1,452	0	0	0
7140773	POMPANO BEACH	FL		03/29/2023		81,884	0	353	0	0	353	0	16,448	16,801	0	0	0
7140774	EL MONTE	CA		03/29/2023		121,171	0	142	0	0	142	0	5,264	5,407	0	0	0
7140776	ADDISON	IL		03/29/2023		65,788	0	243	0	0	243	0	4,921	5,164	0	0	0
7140777	SAINT LOUIS	MO		03/29/2023		131,090	0	65	0	0	65	0	1,737	1,802	0	0	0
7140778	KISSIMMEE	FL		03/29/2023		58,233	0	89	0	0	89	0	947	1,036	0	0	0
7140779	WATERFORD	PA		03/29/2023		129,853	0	231	0	0	231	0	2,672	2,903	0	0	0
7140780	BEAVERTON	OR		03/29/2023		103,139	0	94	0	0	94	0	1,904	1,998	0	0	0
7140781	BENTON	PA		03/29/2023		101,202	0	0	0	0	0	0	1,276	1,276	0	0	0
7140782	MCALLEN	TX		03/29/2023		99,460	0	73	0	0	73	0	2,193	2,266	0	0	0
7140784	EVANSTON	IL		03/29/2023		92,956	0	131	0	0	131	0	1,975	2,106	0	0	0
7140788	CULVER	OR		03/29/2023		75,027	0	366	0	0	366	0	12,256	12,623	0	0	0
7140789	SPRINGFIELD	VA		03/29/2023		114,087	0	123	0	0	123	0	5,746	5,869	0	0	0
7140791	ANDERSON	SC		03/29/2023		64,183	0	123	0	0	123	0	3,710	3,833	0	0	0
7140792	DREXEL HILL	PA		03/29/2023		109,658	0	61	0	0	61	0	2,146	2,207	0	0	0
7140793	LELAND	NC		03/29/2023		89,756	0	313	0	0	313	0	2,804	3,117	0	0	0
7140794	GOLD CANYON	AZ		03/29/2023		90,973	0	123	0	0	123	0	2,580	2,704	0	0	0
7140795	DELTONA	FL		03/29/2023		97,053	0	138	0	0	138	0	1,430	1,568	0	0	0
7140796	INGLEWOOD	CA		03/29/2023		137,323	0	292	0	0	292	0	4,880	5,173	0	0	0
7140797	GARDEN VALLEY	CA		03/29/2023		91,179	0	139	0	0	139	0	5,513	5,653	0	0	0
7140798	FRASER	MI		03/29/2023		104,333	0	65	0	0	65	0	1,567	1,633	0	0	0
7140799	BALTIMORE	MD		03/29/2023		31,065	0	33	0	0	33	0	1,244	1,277	0	0	0
7140800	BALTIMORE	MD		03/29/2023		45,222	0	48	0	0	48	0	1,727	1,776	0	0	0
7140801	BALTIMORE	MD		03/29/2023		40,747	0	43	0	0	43	0	1,471	1,514	0	0	0
7140803	ROGERSVILLE	TN		03/29/2023		97,249	0	77	0	0	77	0	2,515	2,592	0	0	0
7140804	LILBURN	GA		03/29/2023		87,286	0	260	0	0	260	0	9,391	9,651	0	0	0
7140805	RICHMOND	VA		03/29/2023		53,113	0	38	0	0	38	0	724	762	0	0	0
7140806	POWDER SPRINGS	GA		03/29/2023		77,458	0	37	0	0	37	0	1,251	1,288	0	0	0
7140807	MANHEIM	PA		03/29/2023		63,664	0	115	0	0	115	0	1,711	1,826	0	0	0
7140808	DURHAM	NC		03/29/2023		57,201	0	103	0	0	103	0	7,438	7,541	0	0	0
7140809	CORTLANDT MANOR	NY		03/29/2023		204,060	0	834	0	0	834	0	6,984	7,818	0	0	0
7140810	ARVIN	CA		03/29/2023		90,456	0	85	0	0	85	0	1,434	1,518	0	0	0
7140811	PAINESVILLE	OH		03/29/2023		95,415	0	105	0	0	105	0	1,664	1,769	0	0	0
7140812	BUFFALO	NY		03/29/2023		103,326	0	86	0	0	86	0	1,345	1,431	0	0	0
7140813	NASHUA	NH		03/29/2023		114,369	0	146	0	0	146	0	1,864	2,009	0	0	0
7140815	ROCKPORT	TX		03/29/2023		67,983	0	109	0	0	109	0	4,398	4,507	0	0	0
7140816	BRANDON	MN		03/29/2023		47,154	0	47	0	0	47	0	1,100	1,147	0	0	0
7140818	PALM CITY	FL		03/29/2023		107,347	0	80	0	0	80	0	1,594	1,674	0	0	0
7140819	ATHENS	GA		03/29/2023		118,808	0	116	0	0	116	0	3,953	4,070	0	0	0
7140820	BARTLETT	IL		03/29/2023		101,542	0	149	0	0	149	0	3,839	3,989	0	0	0
7140821	BEVERLY	MA		03/29/2023		57,492	0	403	0	0	403	0	26,358	26,761	0	0	0
7140822	LITHONIA	GA		03/29/2023		78,100	0	103	0	0	103	0	1,165	1,268	0	0	0
7140823	DURHAM	NC		03/29/2023		103,187	0	143	0	0	143	0	2,454	2,597	0	0	0
7140824	SAINT PETERSBURG	FL		03/29/2023		68,847	0	175	0	0	175	0	1,587	1,762	0	0	0
7140825	PHOENIX	AZ		03/29/2023		91,660	0	141	0	0	141	0	1,631	1,773	0	0	0
7140827	FOREST PARK	GA		03/29/2023		48,352	0	1,453	0	0	1,453	0	47,642	49,096	0	0	0
7140829	WESTMINSTER	CO		03/29/2023		109,810	0	76	0	0	76	0	2,436	2,512	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7140830	SAN BERNARDINO	CA		03/29/2023		14,367	0	189	0	0	189	0	9,460	9,649	0	0	0
7140831	TAMPA	FL		03/29/2023		63,442	0	116	0	0	116	0	3,768	3,884	0	0	0
7140835	BELL	CA		03/29/2023		91,007	0	66	0	0	66	0	2,966	3,033	0	0	0
7140836	LEHIGH ACRES	FL		03/29/2023		87,858	0	82	0	0	82	0	2,699	2,781	0	0	0
7140837	BUFFALO	NY		03/29/2023		67,466	0	171	0	0	171	0	8,734	8,905	0	0	0
7140838	HOUSTON	TX		03/29/2023		124,450	0	227	0	0	227	0	2,687	2,913	0	0	0
7140839	COMMERCE TOWNSHIP	MI		03/29/2023		100,570	0	316	0	0	316	0	12,179	12,494	0	0	0
7140840	NEW ROCHELLE	NY		03/29/2023		91,958	0	865	0	0	865	0	24,217	25,081	0	0	0
7140843	CHICAGO	IL		03/29/2023		9,760	0	254	0	0	254	0	3,857	4,111	0	0	0
7140844	NEWNAN	GA		03/29/2023		107,151	0	79	0	0	79	0	1,447	1,526	0	0	0
7140845	CERES	CA		03/29/2023		200,348	0	337	0	0	337	0	2,317	2,654	0	0	0
7140846	BELLPORT	NY		03/29/2023		200,351	0	400	0	0	400	0	3,422	3,822	0	0	0
7140847	GREENWOOD	IN		03/29/2023		94,789	0	89	0	0	89	0	1,461	1,550	0	0	0
7140848	TRENTON	NJ		03/29/2023		135,314	0	100	0	0	100	0	2,567	2,667	0	0	0
7140849	WESTLAND	MI		03/29/2023		81,280	0	122	0	0	122	0	6,006	6,128	0	0	0
7140850	LOVELAND	CO		03/29/2023		61,420	0	19	0	0	19	0	725	745	0	0	0
7140851	PLANTATION	FL		03/29/2023		55,495	0	99	0	0	99	0	1,898	1,997	0	0	0
7140852	MARIETTA	GA		03/29/2023		85,277	0	141	0	0	141	0	2,216	2,356	0	0	0
7140853	MORROW	GA		03/29/2023		78,324	0	134	0	0	134	0	1,201	1,334	0	0	0
7140854	UPPER MARLBORO	MD		03/29/2023		124,138	0	78	0	0	78	0	2,335	2,413	0	0	0
7140855	DECATUR	GA		03/29/2023		96,031	0	156	0	0	156	0	1,457	1,613	0	0	0
7140857	ROXBURY	CT		03/29/2023		314,393	0	178	0	0	178	0	4,066	4,245	0	0	0
7140858	PICO RIVERA	CA		03/29/2023		30,340	0	179	0	0	179	0	14,842	15,021	0	0	0
7140859	CHICAGO	IL		03/29/2023		142,505	0	133	0	0	133	0	1,854	1,987	0	0	0
7140861	MORGANTON	NC		03/29/2023		11,060	0	48	0	0	48	0	5,974	6,021	0	0	0
7140862	DALLAS	TX		03/29/2023		24,352	0	31	0	0	31	0	1,085	1,116	0	0	0
7140863	TUSCALOOSA	AL		03/29/2023		30,782	0	27	0	0	27	0	2,460	2,487	0	0	0
7140865	DAHLONEGA	GA		03/29/2023		124,054	0	178	0	0	178	0	3,976	4,155	0	0	0
7140867	LEMOORE	CA		03/29/2023		42,984	0	336	0	0	336	0	11,239	11,575	0	0	0
7140868	LAS VEGAS	NV		03/29/2023		81,753	0	301	0	0	301	0	5,191	5,492	0	0	0
7140869	CHICAGO	IL		03/29/2023		14,260	0	93	0	0	93	0	2,645	2,738	0	0	0
7140871	OPA LOCKA	FL		03/29/2023		61,464	0	142	0	0	142	0	2,542	2,683	0	0	0
7140908	PORTLAND	OR		03/06/2023		405,528	0	55	0	0	55	0	4,489	4,544	0	0	0
7140910	PORTLAND	OR		03/06/2023		409,507	0	55	0	0	55	0	4,533	4,588	0	0	0
7140911	OLEAN	NY		03/06/2023		80,363	0	4	0	0	4	0	770	775	0	0	0
7140914	OCEAN SPRINGS	MS		03/06/2023		169,767	0	18	0	0	18	0	1,752	1,771	0	0	0
7140916	WAUKEGAN	IL		03/06/2023		154,924	0	2	0	0	2	0	1,116	1,118	0	0	0
7140917	CHICAGO	IL		03/06/2023		90,987	0	12	0	0	12	0	1,036	1,049	0	0	0
7140918	BALTIMORE	MD		03/06/2023		137,209	0	3	0	0	3	0	1,251	1,254	0	0	0
7140919	NEW MILFORD	CT		03/06/2023		66,962	0	1	0	0	1	0	639	641	0	0	0
7140920	NEW MILFORD	CT		03/06/2023		66,962	0	1	0	0	1	0	639	641	0	0	0
7140921	DANBURY	CT		03/06/2023		70,125	0	1	0	0	1	0	685	687	0	0	0
7140922	NEW MILFORD	CT		03/06/2023		67,575	0	1	0	0	1	0	660	662	0	0	0
7140923	HOUSTON	TX		03/06/2023		127,619	0	26	0	0	26	0	1,300	1,326	0	0	0
7140924	CHICAGO	IL		03/06/2023		141,265	0	13	0	0	13	0	1,489	1,503	0	0	0
7140925	CHARLOTTE	NC		03/06/2023		146,460	0	2	0	0	2	0	1,139	1,141	0	0	0
7140926	TRENTON	NJ		03/06/2023		104,802	0	10	0	0	10	0	1,105	1,115	0	0	0
7140927	PHILADELPHIA	PA		03/06/2023		86,682	0	14	0	0	14	0	880	894	0	0	0
7140931	OKLAHOMA CITY	OK		03/06/2023		138,829	0	14	0	0	14	0	1,497	1,511	0	0	0
7140932	OSWEGO	IL		03/06/2023		288,602	0	4	0	0	4	0	1,754	1,758	0	0	0
7140933	GLASTONBURY	CT		03/06/2023		212,779	0	21	0	0	21	0	2,244	2,266	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7140934	MILWAUKEE	WI		03/06/2023		144,520	0	2	0	0	2	0	1,200	1,203	0	0	0
7140947	CHARLOTTE	NC		05/12/2023		495,510	0	699	0	0	699	0	11,611	12,310	0	0	0
7140948	RICHMOND	TX		05/12/2023		553,011	0	1,746	0	0	1,746	0	14,908	16,653	0	0	0
7140949	FORT WORTH	TX		05/12/2023		1,094,643	0	2,404	0	0	2,404	0	25,890	28,295	0	0	0
7140951	NASHVILLE	TN		05/12/2023		140,262	0	150	0	0	150	0	2,776	2,925	0	0	0
7140952	ATLANTA	GA		05/12/2023		1,438,870	0	1,813	0	0	1,813	0	50,052	51,864	0	0	0
7140953	BELLEVUE	WA		05/12/2023		518,747	0	616	0	0	616	0	10,274	10,889	0	0	0
7140954	PLANO	TX		05/12/2023		326,296	0	395	0	0	395	0	6,727	7,122	0	0	0
7140955	MACOMB	MI		05/12/2023		99,075	0	195	0	0	195	0	2,604	2,799	0	0	0
7140956	HOLLYWOOD	FL		05/12/2023		98,915	0	130	0	0	130	0	2,150	2,280	0	0	0
7140957	MURFREESBORO	TN		05/12/2023		354,515	0	414	0	0	414	0	7,257	7,670	0	0	0
7140958	NORCO	CA		05/12/2023		969,262	0	2,373	0	0	2,373	0	26,201	28,574	0	0	0
7140959	SOUTHFIELD	MI		05/12/2023		217,019	0	257	0	0	257	0	4,379	4,636	0	0	0
7140962	TRACY	CA		05/12/2023		718,930	0	889	0	0	889	0	14,644	15,533	0	0	0
7140963	CHICAGO	IL		05/12/2023		339,644	0	548	0	0	548	0	8,367	8,915	0	0	0
7140964	LOS ANGELES	CA		05/12/2023		257,166	0	335	0	0	335	0	5,290	5,625	0	0	0
7140965	ASTORIA	OR		05/12/2023		395,568	0	465	0	0	465	0	8,023	8,489	0	0	0
7140966	DOWNEY	CA		05/12/2023		415,308	0	395	0	0	395	0	7,852	8,246	0	0	0
7140967	OVERLAND PARK	KS		05/12/2023		761,977	0	1,379	0	0	1,379	0	18,703	20,082	0	0	0
7140968	ELK GROVE VILLAGE	IL		05/12/2023		160,361	0	293	0	0	293	0	4,590	4,883	0	0	0
7140969	SOUTH JORDAN	UT		05/12/2023		112,336	0	363	0	0	363	0	3,482	3,845	0	0	0
7140970	DEER PARK	IL		05/12/2023		167,535	0	297	0	0	297	0	4,777	5,074	0	0	0
7140971	WESTON	FL		05/12/2023		668,958	0	0	0	0	0	0	9,590	9,590	0	0	0
7140972	DESTIN	FL		05/12/2023		280,948	0	389	0	0	389	0	6,854	7,243	0	0	0
7140973	SHASTA LAKE	CA		05/12/2023		193,477	0	177	0	0	177	0	3,678	3,854	0	0	0
7140974	BIRMINGHAM	AL		05/12/2023		100,277	0	2,442	0	0	2,442	0	17,499	19,942	0	0	0
7140975	HUMBLE	TX		05/12/2023		185,608	0	435	0	0	435	0	7,490	7,926	0	0	0
7140976	BOYNTON BEACH	FL		05/12/2023		477,629	0	646	0	0	646	0	9,997	10,643	0	0	0
7140977	CONROE	TX		05/12/2023		482,292	0	1,037	0	0	1,037	0	11,554	12,591	0	0	0
7140978	HOLMES BEACH	FL		05/12/2023		513,400	0	1,153	0	0	1,153	0	12,223	13,376	0	0	0
7140979	GLEN HEAD	NY		05/12/2023		1,123,978	0	1,569	0	0	1,569	0	23,154	24,723	0	0	0
7140980	MONROE	GA		05/12/2023		208,444	0	447	0	0	447	0	5,005	5,452	0	0	0
7140982	FORT MYERS	FL		05/12/2023		493,848	0	636	0	0	636	0	10,339	10,975	0	0	0
7140983	MIAMI	FL		05/12/2023		1,031,422	0	1,706	0	0	1,706	0	21,271	22,976	0	0	0
7140984	BONITA SPRINGS	FL		05/12/2023		374,375	0	492	0	0	492	0	7,992	8,484	0	0	0
7140986	YUCAIPA	CA		05/12/2023		326,707	0	523	0	0	523	0	7,242	7,764	0	0	0
7140987	SEVIERVILLE	TN		05/12/2023		671,394	0	1,162	0	0	1,162	0	14,532	15,694	0	0	0
7140988	WESTON	FL		05/12/2023		587,076	0	1,479	0	0	1,479	0	15,492	16,971	0	0	0
7140989	OLATHE	KS		05/12/2023		191,580	0	315	0	0	315	0	4,325	4,640	0	0	0
7140990	GOODYEAR	AZ		05/12/2023		414,350	0	815	0	0	815	0	9,666	10,481	0	0	0
7140991	BOCA RATON	FL		05/12/2023		579,705	0	2,005	0	0	2,005	0	16,762	18,767	0	0	0
7140992	FRANKTOWN	CO		05/12/2023		822,322	0	1,861	0	0	1,861	0	19,505	21,366	0	0	0
7140993	KINGWOOD	TX		05/12/2023		464,523	0	3,350	0	0	3,350	0	46,021	49,371	0	0	0
7140994	SEVIERVILLE	TN		05/12/2023		573,111	0	1,178	0	0	1,178	0	13,291	14,469	0	0	0
7140995	LOS ANGELES	CA		05/12/2023		318,200	0	378	0	0	378	0	6,360	6,738	0	0	0
7140996	NAPLES	FL		05/12/2023		366,338	0	1,011	0	0	1,011	0	10,026	11,038	0	0	0
7140997	STUDIO CITY	CA		05/12/2023		905,913	0	1,183	0	0	1,183	0	18,545	19,728	0	0	0
7141000	SPRING	TX		05/12/2023		749,801	0	1,145	0	0	1,145	0	16,924	18,069	0	0	0
7141002	CLIFFSIDE PARK	NJ		05/12/2023		164,737	0	372	0	0	372	0	4,525	4,897	0	0	0
7141003	HAMMONTON	NJ		05/12/2023		183,654	0	344	0	0	344	0	4,212	4,556	0	0	0
7141004	SOUTHFIELD	MI		05/12/2023		200,727	0	191	0	0	191	0	3,835	4,027	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141006	PEARLAND	TX		05/12/2023		249,834	0	660	0	0	660	0	11,024	11,684	0	0	0
7141007	OVERLAND PARK	KS		05/12/2023		435,127	0	6,583	0	0	6,583	0	56,321	62,905	0	0	0
7141008	MONROE	NJ		05/12/2023		137,639	0	216	0	0	216	0	3,390	3,606	0	0	0
7141009	STROUDSBURG	PA		05/12/2023		266,206	0	420	0	0	420	0	6,664	7,084	0	0	0
7141010	GRANADA HILLS	CA		05/12/2023		552,481	0	1,492	0	0	1,492	0	21,699	23,191	0	0	0
7141011	PANORAMA VILLAGE	TX		05/12/2023		207,154	0	195	0	0	195	0	3,915	4,110	0	0	0
7141012	LAGUNA NIGUEL	CA		05/12/2023		403,270	0	432	0	0	432	0	8,957	9,389	0	0	0
7141013	FAYETTEVILLE	TN		05/12/2023		257,527	0	227	0	0	227	0	5,187	5,414	0	0	0
7141014	NAPLES	FL		05/12/2023		126,900	0	145	0	0	145	0	2,537	2,681	0	0	0
7141015	MAHWAH	NJ		05/12/2023		312,076	0	703	0	0	703	0	8,332	9,035	0	0	0
7141017	AUBURN	CA		05/12/2023		509,479	0	1,097	0	0	1,097	0	12,779	13,876	0	0	0
7141018	SCOTTSDALE	AZ		05/12/2023		621,761	0	1,251	0	0	1,251	0	14,428	15,679	0	0	0
7141019	STATEN ISLAND	NY		05/12/2023		271,484	0	386	0	0	386	0	5,646	6,032	0	0	0
7141020	LOS ANGELES	CA		05/12/2023		328,288	0	402	0	0	402	0	6,639	7,042	0	0	0
7141021	PALM DESERT	CA		05/12/2023		513,823	0	659	0	0	659	0	10,315	10,974	0	0	0
7141022	RANCHO PALOS VERDES	CA		05/12/2023		855,608	0	1,398	0	0	1,398	0	18,128	19,527	0	0	0
7141023	HUNTINGTON PARK	CA		05/12/2023		417,051	0	511	0	0	511	0	7,633	8,144	0	0	0
7141024	PORTOLA	CA		05/12/2023		180,893	0	275	0	0	275	0	3,951	4,226	0	0	0
7141025	PACOIMA	CA		05/12/2023		338,663	0	657	0	0	657	0	8,883	9,539	0	0	0
7141026	HESPERIA	CA		05/12/2023		343,321	0	512	0	0	512	0	7,224	7,736	0	0	0
7141027	LA PUENTE	CA		05/12/2023		181,959	0	287	0	0	287	0	4,021	4,308	0	0	0
7141028	FULLERTON	CA		05/12/2023		648,755	0	1,307	0	0	1,307	0	15,093	16,400	0	0	0
7141029	SANBORNTON	NH		05/12/2023		211,402	0	258	0	0	258	0	4,230	4,488	0	0	0
7141030	HEBER CITY	UT		05/12/2023		726,114	0	1,167	0	0	1,167	0	15,644	16,812	0	0	0
7141031	GALVESTON	TX		05/12/2023		119,569	0	267	0	0	267	0	3,986	4,253	0	0	0
7141032	BRADENTON BEACH	FL		05/12/2023		405,246	0	642	0	0	642	0	9,820	10,461	0	0	0
7141034	BEVERLY HILLS	CA		05/12/2023		817,030	0	4,414	0	0	4,414	0	55,304	59,718	0	0	0
7141035	NORTH HILLS	CA		05/12/2023		566,518	0	745	0	0	745	0	11,705	12,450	0	0	0
7141036	SACRAMENTO	CA		05/12/2023		331,859	0	539	0	0	539	0	7,886	8,425	0	0	0
7141037	PINOLE	CA		05/12/2023		303,794	0	402	0	0	402	0	5,754	6,156	0	0	0
7141038	LAS VEGAS	NV		05/12/2023		925,922	0	2,993	0	0	2,993	0	51,103	54,097	0	0	0
7141039	NEW RIVER	AZ		05/12/2023		339,963	0	727	0	0	727	0	9,490	10,217	0	0	0
7141040	LAUREL	MD		05/12/2023		284,638	0	332	0	0	332	0	5,575	5,907	0	0	0
7141042	LOS ANGELES	CA		05/12/2023		337,377	0	495	0	0	495	0	7,539	8,033	0	0	0
7141043	NORTH LAS VEGAS	NV		05/12/2023		265,583	0	377	0	0	377	0	5,596	5,973	0	0	0
7141044	CARSON	CA		05/12/2023		490,714	0	459	0	0	459	0	9,871	10,330	0	0	0
7141045	LAKEWOOD	CA		05/12/2023		335,412	0	367	0	0	367	0	6,512	6,880	0	0	0
7141048	BEND	OR		05/12/2023		1,212,738	0	1,891	0	0	1,891	0	25,479	27,370	0	0	0
7141049	SARASOTA	FL		05/12/2023		127,403	0	1,051	0	0	1,051	0	15,224	16,276	0	0	0
7141050	PORTLAND	OR		05/12/2023		409,710	0	461	0	0	461	0	8,444	8,905	0	0	0
7141051	DENVER	CO		05/12/2023		541,335	0	792	0	0	792	0	17,051	17,842	0	0	0
7141052	HEBER	UT		05/12/2023		383,921	0	428	0	0	428	0	7,603	8,030	0	0	0
7141053	VIEW PARK	CA		05/12/2023		1,043,475	0	1,042	0	0	1,042	0	19,779	20,822	0	0	0
7141054	LANDING	NJ		05/12/2023		92,580	0	120	0	0	120	0	1,859	1,979	0	0	0
7141055	LA JOLLA	CA		05/12/2023		1,689,109	0	1,768	0	0	1,768	0	31,768	33,536	0	0	0
7141056	BROKEN ARROW	OK		05/12/2023		612,262	0	1,765	0	0	1,765	0	15,283	17,048	0	0	0
7141057	SAN ANTONIO	TX		03/03/2023		165,893	0	13	0	0	13	0	1,983	1,996	0	0	0
7141058	HARKER HEIGHTS	TX		03/03/2023		282,124	0	21	0	0	21	0	6,358	6,379	0	0	0
7141059	ORLANDO	FL		03/03/2023		248,898	0	(17)	0	0	(17)	0	2,890	2,873	0	0	0
7141060	SARASOTA	FL		03/03/2023		318,616	0	25	0	0	25	0	3,934	3,958	0	0	0
7141061	MARTINSVILLE	VA		03/03/2023		168,599	0	3	0	0	3	0	1,981	1,984	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141062	PHOENIX	AZ		03/03/2023		358,683	0	49	0	0	49	0	4,440	4,489	0	0	0
7141063	COLUMBUS	OH		03/03/2023		252,701	0	0	0	0	0	0	2,886	2,886	0	0	0
7141064	CUYAHOGA FALLS	OH		03/03/2023		165,568	0	1	0	0	1	0	1,902	1,903	0	0	0
7141065	NORMAN	OK		03/03/2023		175,393	0	11	0	0	11	0	2,163	2,175	0	0	0
7141067	PEORIA	AZ		03/03/2023		215,493	0	(13)	0	0	(13)	0	2,528	2,515	0	0	0
7141069	GLENDALE	AZ		03/03/2023		232,774	0	(8)	0	0	(8)	0	2,718	2,711	0	0	0
7141103	JACKSONVILLE	FL		03/09/2023		107,384	0	11	0	0	11	0	1,340	1,351	0	0	0
7141104	JACKSONVILLE	FL		03/09/2023		155,239	0	16	0	0	16	0	1,920	1,936	0	0	0
7141105	JACKSONVILLE	FL		03/09/2023		139,206	0	14	0	0	14	0	1,722	1,736	0	0	0
7141106	JACKSONVILLE	FL		03/09/2023		157,644	0	16	0	0	16	0	1,958	1,975	0	0	0
7141107	JACKSONVILLE	FL		03/09/2023		139,869	0	14	0	0	14	0	1,745	1,759	0	0	0
7141108	JACKSONVILLE	FL		03/09/2023		144,174	0	15	0	0	15	0	1,799	1,814	0	0	0
7141109	JACKSONVILLE	FL		03/09/2023		134,809	0	14	0	0	14	0	1,682	1,695	0	0	0
7141110	JACKSONVILLE	FL		03/09/2023		134,878	0	12	0	0	12	0	1,666	1,679	0	0	0
7141111	DEL MAR	CA		03/09/2023		1,986,920	0	(111)	0	0	(111)	0	21,113	21,002	0	0	0
7141112	NAPLES	FL		03/09/2023		306,650	0	(15)	0	0	(15)	0	3,238	3,224	0	0	0
7141113	CHARLOTTE	NC		03/09/2023		399,903	0	(23)	0	0	(23)	0	7,464	7,441	0	0	0
7141114	LAWNDALE	CA		03/09/2023		546,331	0	(5)	0	0	(5)	0	112,982	112,977	0	0	0
7141115	TUCSON	AZ		03/09/2023		334,392	0	(14)	0	0	(14)	0	3,604	3,591	0	0	0
7141139	MASTIC	NY		03/17/2023		246,969	0	43	0	0	43	0	3,203	3,246	0	0	0
7141140	MILWAUKEE	WI		03/17/2023		86,769	0	(6)	0	0	(6)	0	904	898	0	0	0
7141141	WEST PALM BEACH	FL		03/17/2023		471,069	0	57	0	0	57	0	5,816	5,873	0	0	0
7141142	PHILADELPHIA	PA		03/17/2023		114,143	0	21	0	0	21	0	1,413	1,434	0	0	0
7141143	PHILADELPHIA	PA		03/17/2023		103,442	0	19	0	0	19	0	1,280	1,300	0	0	0
7141144	NEWARK	NJ		03/17/2023		354,950	0	(22)	0	0	(22)	0	3,650	3,628	0	0	0
7141145	ROCKFORD	IL		03/17/2023		110,981	0	(2)	0	0	(2)	0	1,200	1,198	0	0	0
7141146	ROCKFORD	IL		03/17/2023		110,981	0	(2)	0	0	(2)	0	1,200	1,198	0	0	0
7141147	TRENTON	NJ		03/17/2023		113,136	0	2	0	0	2	0	1,284	1,286	0	0	0
7141148	PITTSBURGH	PA		03/17/2023		230,269	0	58	0	0	58	0	2,968	3,026	0	0	0
7141149	PITTSBURGH	PA		03/17/2023		208,343	0	47	0	0	47	0	2,680	2,727	0	0	0
7141150	COLUMBUS	OH		03/17/2023		137,330	0	(15)	0	0	(15)	0	1,386	1,371	0	0	0
7141151	BALTIMORE	MD		03/17/2023		192,548	0	(3)	0	0	(3)	0	2,130	2,126	0	0	0
7141152	BALTIMORE	MD		03/17/2023		105,110	0	(13)	0	0	(13)	0	1,036	1,023	0	0	0
7141153	BALTIMORE	MD		03/17/2023		105,107	0	(13)	0	0	(13)	0	1,037	1,023	0	0	0
7141154	FAYETTEVILLE	NC		03/17/2023		117,355	0	3	0	0	3	0	1,363	1,365	0	0	0
7141155	CHICAGO	IL		03/17/2023		237,218	0	27	0	0	27	0	2,927	2,954	0	0	0
7141156	BALTIMORE	MD		03/17/2023		137,855	0	0	0	0	0	0	1,554	1,554	0	0	0
7141158	KANSAS CITY	MO		03/17/2023		202,819	0	19	0	0	19	0	2,492	2,511	0	0	0
7141159	KANSAS CITY	MO		03/17/2023		163,032	0	(27)	0	0	(27)	0	1,476	1,448	0	0	0
7141161	TRENTON	NJ		03/17/2023		87,353	0	6	0	0	6	0	1,046	1,051	0	0	0
7141162	KANSAS CITY	KS		03/17/2023		99,555	0	5	0	0	5	0	1,200	1,204	0	0	0
7141163	KANSAS CITY	KS		03/17/2023		98,271	0	4	0	0	4	0	1,154	1,158	0	0	0
7141164	OCALA	FL		03/17/2023		173,008	0	21	0	0	21	0	2,180	2,201	0	0	0
7141165	OCALA	FL		03/17/2023		173,008	0	21	0	0	21	0	2,180	2,201	0	0	0
7141166	BRIDGEPORT	CT		03/17/2023		305,349	0	59	0	0	59	0	3,347	3,406	0	0	0
7141167	HUNTINGDON VALLEY	PA		03/17/2023		180,498	0	(8)	0	0	(8)	0	1,874	1,867	0	0	0
7141168	PITCAIRN	PA		03/17/2023		78,221	0	(22)	0	0	(22)	0	3,992	3,970	0	0	0
7141169	PITCAIRN	PA		03/17/2023		98,405	0	(4)	0	0	(4)	0	944	939	0	0	0
7141170	KANSAS CITY	KS		03/17/2023		154,981	0	(1)	0	0	(1)	0	1,708	1,707	0	0	0
7141171	ATLANTA	GA		03/17/2023		150,677	0	32	0	0	32	0	1,962	1,994	0	0	0
7141172	FOREST PARK	GA		03/17/2023		159,368	0	33	0	0	33	0	2,074	2,107	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141173	DUNDALK	MD		03/17/2023		188,324	0	(16)	0	0	(16)	0	1,859	1,844	0	0	0
7141174	WAUKEE	IA		03/17/2023		108,763	0	(4)	0	0	(4)	0	1,212	1,208	0	0	0
7141175	WAUKEE	IA		03/17/2023		108,767	0	(4)	0	0	(4)	0	1,212	1,208	0	0	0
7141176	WAUKEE	IA		03/17/2023		108,763	0	(4)	0	0	(4)	0	1,212	1,208	0	0	0
7141177	ANKENY	IA		03/17/2023		108,583	0	(3)	0	0	(3)	0	1,192	1,189	0	0	0
7141179	PAULSBORO	NJ		03/17/2023		104,671	0	(2)	0	0	(2)	0	1,207	1,205	0	0	0
7141180	WILMINGTON	DE		03/17/2023		110,476	0	(18)	0	0	(18)	0	1,168	1,150	0	0	0
7141181	WILMINGTON	DE		03/17/2023		119,098	0	(18)	0	0	(18)	0	1,157	1,139	0	0	0
7141182	TAMPA	FL		03/17/2023		364,621	0	(30)	0	0	(30)	0	3,552	3,523	0	0	0
7141184	PIKESVILLE	MD		03/17/2023		162,800	0	(21)	0	0	(21)	0	1,598	1,577	0	0	0
7141185	BROWNSVILLE	TX		03/17/2023		152,143	0	(4)	0	0	(4)	0	1,644	1,640	0	0	0
7141186	BALTIMORE	MD		03/17/2023		187,690	0	(8)	0	0	(8)	0	2,056	2,048	0	0	0
7141188	HUEYTOWN	AL		03/17/2023		89,139	0	7	0	0	7	0	1,078	1,085	0	0	0
7141189	HOUSTON	TX		03/17/2023		135,811	0	1	0	0	1	0	1,552	1,553	0	0	0
7141190	ELIZABETH CITY	NC		03/17/2023		161,879	0	(1)	0	0	(1)	0	1,807	1,806	0	0	0
7141191	OLIVE BRANCH	MS		03/17/2023		153,129	0	1	0	0	1	0	1,736	1,737	0	0	0
7141192	BALTIMORE	MD		03/17/2023		182,696	0	8	0	0	8	0	2,082	2,090	0	0	0
7141193	BALTIMORE	MD		03/17/2023		176,304	0	10	0	0	10	0	2,035	2,044	0	0	0
7141194	AKRON	OH		03/17/2023		92,029	0	4	0	0	4	0	1,088	1,093	0	0	0
7141195	ROSEVILLE	MI		03/17/2023		77,597	0	(8)	0	0	(8)	0	738	730	0	0	0
7141196	BALTIMORE	MD		03/17/2023		208,358	0	(17)	0	0	(17)	0	2,057	2,040	0	0	0
7141198	BARBERTON	OH		03/17/2023		95,547	0	4	0	0	4	0	1,131	1,135	0	0	0
7141200	READING	PA		03/17/2023		101,128	0	0	0	0	0	0	1,079	1,080	0	0	0
7141201	LAKE CHARLES	LA		03/17/2023		77,152	0	7	0	0	7	0	933	940	0	0	0
7141202	SIDNEY	NY		03/17/2023		95,940	0	(1)	0	0	(1)	0	1,038	1,036	0	0	0
7141203	REEDLEY	CA		03/17/2023		185,146	0	2	0	0	2	0	2,053	2,055	0	0	0
7141204	CORAOPOLIS	PA		03/17/2023		121,148	0	3	0	0	3	0	1,340	1,343	0	0	0
7141206	JACKSONVILLE	FL		03/17/2023		119,495	0	20	0	0	20	0	1,550	1,570	0	0	0
7141208	MIDDLE RIVER	MD		03/17/2023		195,451	0	(4)	0	0	(4)	0	2,131	2,127	0	0	0
7141209	PORTSMOUTH	VA		03/17/2023		180,632	0	(9)	0	0	(9)	0	1,932	1,924	0	0	0
7141210	S CHESTERFIELD	VA		03/17/2023		157,011	0	(8)	0	0	(8)	0	1,680	1,672	0	0	0
7141211	BALTIMORE	MD		03/17/2023		229,902	0	4	0	0	4	0	2,540	2,544	0	0	0
7141214	BALTIMORE	MD		03/17/2023		139,483	0	4	0	0	4	0	1,627	1,631	0	0	0
7141215	BALTIMORE	MD		03/17/2023		133,239	0	3	0	0	3	0	1,554	1,558	0	0	0
7141216	TAMPA	FL		03/17/2023		218,118	0	(7)	0	0	(7)	0	2,373	2,365	0	0	0
7141217	HICKORY	NC		03/17/2023		141,718	0	(3)	0	0	(3)	0	1,491	1,488	0	0	0
7141218	CONROE	TX		03/17/2023		129,975	0	19	0	0	19	0	1,683	1,702	0	0	0
7141219	ODESSA	TX		03/17/2023		123,368	0	(1)	0	0	(1)	0	1,329	1,328	0	0	0
7141220	JOHNSON CITY	NY		03/17/2023		85,589	0	(4)	0	0	(4)	0	914	910	0	0	0
7141221	OZONE PARK	NY		03/17/2023		619,580	0	(34)	0	0	(34)	0	6,432	6,398	0	0	0
7141222	BALTIMORE	MD		03/17/2023		98,707	0	(2)	0	0	(2)	0	1,083	1,081	0	0	0
7141223	JACKSONVILLE	FL		03/17/2023		186,904	0	(6)	0	0	(6)	0	2,018	2,012	0	0	0
7141224	LITTLE FERRY	NJ		03/17/2023		302,792	0	(12)	0	0	(12)	0	3,867	3,855	0	0	0
7141227	BALTIMORE	MD		03/17/2023		119,229	0	(19)	0	0	(19)	0	1,104	1,085	0	0	0
7141228	GRIFFITH	IN		03/17/2023		175,865	0	26	0	0	26	0	2,237	2,263	0	0	0
7141229	PHILADELPHIA	PA		03/17/2023		386,175	0	7	0	0	7	0	4,182	4,190	0	0	0
7141230	PHILADELPHIA	PA		03/17/2023		145,504	0	2	0	0	2	0	1,571	1,573	0	0	0
7141231	WATERBURY	CT		03/17/2023		203,948	0	(27)	0	0	(27)	0	2,001	1,974	0	0	0
7141232	MIDDLE RIVER	MD		03/17/2023		181,709	0	(22)	0	0	(22)	0	1,771	1,749	0	0	0
7141233	LITTLE ROCK	AR		03/17/2023		108,546	0	(3)	0	0	(3)	0	1,222	1,219	0	0	0
7141234	DOLTON	IL		03/17/2023		107,503	0	(1)	0	0	(1)	0	1,190	1,189	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141235	LAKE WORTH	FL		03/17/2023		293,702	0	34	0	0	34	0	3,624	3,658	0	0	0
7141236	KANSAS CITY	MO		03/17/2023		145,761	0	3	0	0	3	0	1,697	1,700	0	0	0
7141239	DUNDALK	MD		03/17/2023		126,210	0	(11)	0	0	(11)	0	1,294	1,283	0	0	0
7141240	JACKSONVILLE	FL		03/17/2023		69,946	0	(5)	0	0	(5)	0	722	716	0	0	0
7141241	GARDNER	KS		03/17/2023		118,138	0	(16)	0	0	(16)	0	1,448	1,432	0	0	0
7141242	WEST HAVEN	CT		03/17/2023		228,684	0	6	0	0	6	0	2,659	2,665	0	0	0
7141243	BALTIMORE	MD		03/17/2023		178,251	0	(23)	0	0	(23)	0	1,689	1,666	0	0	0
7141245	MEMPHIS	TN		03/17/2023		103,180	0	(14)	0	0	(14)	0	932	918	0	0	0
7141246	PUYALLUP	WA		03/17/2023		206,206	0	1	0	0	1	0	2,439	2,441	0	0	0
7141251	ALBANY	NY		03/17/2023		91,880	0	(5)	0	0	(5)	0	932	927	0	0	0
7141252	NISKAYUNA	NY		03/17/2023		111,496	0	15	0	0	15	0	1,380	1,395	0	0	0
7141253	WESTMINSTER	MD		03/17/2023		133,226	0	(3)	0	0	(3)	0	1,513	1,511	0	0	0
7141254	PHILADELPHIA	PA		03/17/2023		125,264	0	3	0	0	3	0	1,390	1,392	0	0	0
7141255	INDIANAPOLIS	IN		03/17/2023		110,176	0	19	0	0	19	0	1,430	1,449	0	0	0
7141256	STATEN ISLAND	NY		03/17/2023		509,306	0	(66)	0	0	(66)	0	5,551	5,485	0	0	0
7141257	METAIRIE	LA		03/17/2023		195,432	0	4	0	0	4	0	2,394	2,398	0	0	0
7141258	HOUSTON	TX		03/17/2023		114,154	0	(9)	0	0	(9)	0	1,196	1,187	0	0	0
7141259	NEW LONDON	CT		03/17/2023		227,340	0	(5)	0	0	(5)	0	2,365	2,360	0	0	0
7141262	OLATHE	KS		03/17/2023		236,286	0	39	0	0	39	0	3,254	3,293	0	0	0
7141264	NEW PORT RICHEY	FL		03/17/2023		128,356	0	(3)	0	0	(3)	0	1,409	1,406	0	0	0
7141265	PAULSBORO	NJ		03/17/2023		181,961	0	(25)	0	0	(25)	0	1,897	1,872	0	0	0
7141266	HANOVER TOWNSHIP	PA		03/17/2023		94,811	0	3	0	0	3	0	1,842	1,846	0	0	0
7141268	BRISTOL	CT		03/17/2023		232,351	0	(1)	0	0	(1)	0	2,573	2,572	0	0	0
7141269	WAUKESHA	WI		03/17/2023		216,848	0	34	0	0	34	0	2,811	2,845	0	0	0
7141270	GREENDALE	WI		03/17/2023		240,414	0	14	0	0	14	0	2,885	2,899	0	0	0
7141271	BALTIMORE	MD		03/17/2023		131,399	0	15	0	0	15	0	1,504	1,519	0	0	0
7141272	MAYS LANDING (HAMILTON TOWNSHIP)	NJ		03/17/2023		112,396	0	(9)	0	0	(9)	0	1,150	1,142	0	0	0
7141273	WEST HARTFORD	CT		03/17/2023		290,831	0	39	0	0	39	0	3,600	3,639	0	0	0
7141275	WESTLAND	MI		03/17/2023		92,627	0	1	0	0	1	0	957	958	0	0	0
7141276	ARLINGTON	TX		03/17/2023		234,159	0	11	0	0	11	0	2,802	2,813	0	0	0
7141277	BAY CITY	TX		03/17/2023		130,483	0	21	0	0	21	0	1,683	1,704	0	0	0
7141278	SHERMAN	TX		03/17/2023		135,321	0	9	0	0	9	0	1,610	1,620	0	0	0
7141280	BALTIMORE	MD		03/17/2023		136,887	0	3	0	0	3	0	1,591	1,594	0	0	0
7141281	BALTIMORE	MD		03/17/2023		248,154	0	(11)	0	0	(11)	0	2,684	2,673	0	0	0
7141282	KINGS MOUNTAIN	NC		03/17/2023		102,217	0	(4)	0	0	(4)	0	1,114	1,110	0	0	0
7141283	PUEBLO	CO		03/17/2023		199,783	0	10	0	0	10	0	2,322	2,332	0	0	0
7141286	BALTIMORE	MD		03/17/2023		237,562	0	(25)	0	0	(25)	0	2,362	2,338	0	0	0
7141287	COLUMBUS	OH		03/17/2023		85,831	0	(4)	0	0	(4)	0	2,302	2,298	0	0	0
7141288	HAMPTON	VA		03/17/2023		145,219	0	(5)	0	0	(5)	0	1,578	1,573	0	0	0
7141289	WATERTOWN	NY		03/17/2023		80,309	0	(7)	0	0	(7)	0	768	761	0	0	0
7141290	BABYLON	NY		03/17/2023		378,924	0	23	0	0	23	0	4,493	4,516	0	0	0
7141292	COLUMBIA	SC		03/17/2023		109,702	0	4	0	0	4	0	1,245	1,249	0	0	0
7141294	DECATUR	GA		03/17/2023		87,188	0	12	0	0	12	0	1,075	1,088	0	0	0
7141296	JOPPA	MD		03/17/2023		255,702	0	(21)	0	0	(21)	0	2,637	2,616	0	0	0
7141299	BALTIMORE	MD		03/17/2023		171,821	0	0	0	0	0	0	1,982	1,982	0	0	0
7141300	WEST HAVEN	CT		03/17/2023		185,845	0	4	0	0	4	0	2,172	2,175	0	0	0
7141301	CORNELIUS	NC		03/17/2023		140,106	0	0	0	0	0	0	1,642	1,642	0	0	0
7141302	CLEVELAND	OH		03/17/2023		76,841	0	14	0	0	14	0	989	1,002	0	0	0
7141305	DUNDALK	MD		03/17/2023		164,548	0	7	0	0	7	0	1,868	1,875	0	0	0
7141306	JONESBORO	GA		03/17/2023		146,410	0	28	0	0	28	0	1,870	1,898	0	0	0
7141307	COLUMBUS	GA		03/17/2023		103,694	0	(2)	0	0	(2)	0	1,150	1,148	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141308	DUNDALK	MD		03/17/2023		184,081	0	(15)	0	0	(15)	0	1,891	1,876	0	0	0
7141309	GOLDSBORO	NC		03/17/2023		135,407	0	(14)	0	0	(14)	0	1,391	1,376	0	0	0
7141310	BROWNS MILLS (PEMBERTON TOWNSHIP)	NJ		03/17/2023		121,482	0	1	0	0	1	0	1,458	1,458	0	0	0
7141311	COLUMBUS	OH		03/17/2023		83,068	0	(7)	0	0	(7)	0	805	797	0	0	0
7141312	COLUMBUS	OH		03/17/2023		90,227	0	0	0	0	0	0	969	969	0	0	0
7141313	CLEVELAND	OH		03/17/2023		82,619	0	0	0	0	0	0	915	914	0	0	0
7141314	ZEBULON	NC		03/17/2023		166,799	0	4	0	0	4	0	4,081	4,086	0	0	0
7141316	INDEPENDENCE	MO		03/17/2023		105,100	0	(2)	0	0	(2)	0	1,167	1,165	0	0	0
7141317	BRISTOL	PA		03/17/2023		130,089	0	1	0	0	1	0	1,442	1,442	0	0	0
7141318	PHILADELPHIA	PA		03/17/2023		452,325	0	(24)	0	0	(24)	0	4,705	4,681	0	0	0
7141320	KANSAS CITY	KS		03/17/2023		166,753	0	(5)	0	0	(5)	0	1,839	1,834	0	0	0
7141321	DAYTON	OH		03/17/2023		92,611	0	15	0	0	15	0	1,201	1,216	0	0	0
7141322	FORT PIERCE	FL		03/17/2023		200,088	0	(20)	0	0	(20)	0	2,361	2,341	0	0	0
7141323	PHILADELPHIA	PA		03/17/2023		75,098	0	(3)	0	0	(3)	0	748	745	0	0	0
7141324	ELIZABETH	NJ		03/17/2023		299,830	0	(6)	0	0	(6)	0	3,293	3,287	0	0	0
7141325	BALTIMORE	MD		03/17/2023		90,964	0	(8)	0	0	(8)	0	959	952	0	0	0
7141326	PONTIAC	MI		03/17/2023		72,387	0	(10)	0	0	(10)	0	719	709	0	0	0
7141327	BROOKLYN	NY		03/17/2023		982,524	0	(18)	0	0	(18)	0	12,028	12,010	0	0	0
7141328	PERRY HALL	MD		03/17/2023		325,742	0	32	0	0	32	0	3,887	3,919	0	0	0
7141329	LIBERTY	MO		03/17/2023		177,129	0	(19)	0	0	(19)	0	1,765	1,746	0	0	0
7141330	DALLAS	TX		03/17/2023		160,126	0	(8)	0	0	(8)	0	1,895	1,887	0	0	0
7141331	MIDDLE RIVER	MD		03/17/2023		115,458	0	(10)	0	0	(10)	0	1,212	1,203	0	0	0
7141332	BROWNS MILLS (PEMBERTON TOWNSHIP)	NJ		03/17/2023		195,685	0	(18)	0	0	(18)	0	1,953	1,935	0	0	0
7141333	DOVER	DE		03/17/2023		157,903	0	21	0	0	21	0	1,989	2,010	0	0	0
7141334	NEW HAVEN	CT		03/17/2023		287,874	0	(33)	0	0	(33)	0	2,729	2,695	0	0	0
7141335	RIVERDALE	GA		03/17/2023		243,344	0	(1)	0	0	(1)	0	2,710	2,710	0	0	0
7141336	BALTIMORE	MD		03/17/2023		135,137	0	(8)	0	0	(8)	0	1,427	1,418	0	0	0
7141337	BALTIMORE	MD		03/17/2023		125,586	0	1	0	0	1	0	1,428	1,430	0	0	0
7141338	BALTIMORE	MD		03/17/2023		166,202	0	(17)	0	0	(17)	0	1,584	1,567	0	0	0
7141339	PALESTINE	TX		03/17/2023		126,740	0	4	0	0	4	0	1,474	1,477	0	0	0
7141340	MACON	GA		03/17/2023		97,156	0	13	0	0	13	0	1,252	1,265	0	0	0
7141341	MACON	GA		03/17/2023		111,437	0	16	0	0	16	0	1,312	1,328	0	0	0
7141342	BALTIMORE	MD		03/17/2023		143,081	0	18	0	0	18	0	1,653	1,671	0	0	0
7141343	ROCHESTER	NY		03/17/2023		187,421	0	(14)	0	0	(14)	0	1,875	1,861	0	0	0
7141344	PHILADELPHIA	PA		03/17/2023		151,548	0	10	0	0	10	0	1,752	1,762	0	0	0
7141345	CASA GRANDE	AZ		03/17/2023		192,173	0	29	0	0	29	0	2,547	2,575	0	0	0
7141346	PHILADELPHIA	PA		03/17/2023		244,641	0	66	0	0	66	0	3,204	3,270	0	0	0
7141347	ELIZABETH	NJ		03/17/2023		280,296	0	(1)	0	0	(1)	0	3,104	3,103	0	0	0
7141348	MILLVILLE	NJ		03/17/2023		108,823	0	(4)	0	0	(4)	0	1,196	1,192	0	0	0
7141349	MILLVILLE	NJ		03/17/2023		108,823	0	(4)	0	0	(4)	0	1,196	1,192	0	0	0
7141350	WILMINGTON	DE		03/17/2023		116,917	0	20	0	0	20	0	1,513	1,533	0	0	0
7141365	SPRING VALLEY	NY		04/25/2023		285,966	0	874	0	0	874	0	8,569	9,443	0	0	0
7141366	EAST GRANBY	CT		04/25/2023		214,572	0	1,750	0	0	1,750	0	12,826	14,576	0	0	0
7141367	SAN MARCOS	TX		04/25/2023		367,687	0	996	0	0	996	0	10,833	11,829	0	0	0
7141368	AUSTIN	TX		04/25/2023		245,045	0	1,266	0	0	1,266	0	13,308	14,574	0	0	0
7141369	INDIO	CA		04/25/2023		86,472	0	442	0	0	442	0	5,135	5,577	0	0	0
7141370	CHICAGO	IL		04/25/2023		656,256	0	1,227	0	0	1,227	0	16,053	17,280	0	0	0
7141371	DALLAS	TX		04/25/2023		699,222	0	1,069	0	0	1,069	0	16,271	17,340	0	0	0
7141372	MOUNTAIN HOUSE	CA		04/25/2023		651,806	0	989	0	0	989	0	15,228	16,217	0	0	0
7141374	WOODSIDE	CA		04/25/2023		1,227,329	0	841	0	0	841	0	23,977	24,818	0	0	0
7141375	APTOS	CA		04/25/2023		1,161,892	0	615	0	0	615	0	21,096	21,711	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141376	SAINT MARIES	ID		04/25/2023		1,028,558	0	520	0	0	520	0	20,454	20,974	0	0	0
7141377	INLET BEACH	FL		04/25/2023		1,004,062	0	613	0	0	613	0	20,154	20,767	0	0	0
7141378	REDWOOD CITY	CA		04/25/2023		915,524	0	850	0	0	850	0	18,297	19,147	0	0	0
7141379	DRIGGS	ID		04/25/2023		622,338	0	439	0	0	439	0	12,532	12,971	0	0	0
7141380	WHITEFISH	MT		04/25/2023		593,347	0	516	0	0	516	0	13,597	14,114	0	0	0
7141381	GILBERT	AZ		04/25/2023		568,484	0	1,341	0	0	1,341	0	47,398	48,739	0	0	0
7141382	ROSEVILLE	CA		04/25/2023		577,800	0	444	0	0	444	0	10,571	11,015	0	0	0
7141383	BONNEY LAKE	WA		04/25/2023		653,011	0	660	0	0	660	0	16,419	17,080	0	0	0
7141384	ASHEVILLE	NC		04/25/2023		622,572	0	1,316	0	0	1,316	0	35,017	36,333	0	0	0
7141388	HILTON HEAD ISLAND	SC		04/25/2023		621,521	0	620	0	0	620	0	13,558	14,179	0	0	0
7141389	REHOBOTH BEACH	DE		04/25/2023		565,884	0	615	0	0	615	0	12,220	12,835	0	0	0
7141390	SPRING HILL	TN		04/25/2023		562,475	0	524	0	0	524	0	12,593	13,117	0	0	0
7141393	BOSTON	MA		04/25/2023		604,725	0	756	0	0	756	0	13,403	14,160	0	0	0
7141394	UKIAH	CA		04/25/2023		607,031	0	718	0	0	718	0	13,992	14,710	0	0	0
7141395	CHICAGO	IL		04/25/2023		596,198	0	766	0	0	766	0	13,235	14,001	0	0	0
7141396	CHAPEL HILL	TN		04/25/2023		533,183	0	574	0	0	574	0	12,135	12,709	0	0	0
7141397	OLD HICKORY	TN		04/25/2023		531,969	0	580	0	0	580	0	12,252	12,832	0	0	0
7141400	EDGEWATER	CO		04/25/2023		623,760	0	1,810	0	0	1,810	0	29,872	31,682	0	0	0
7141401	INCLINE VLG	NV		04/25/2023		615,154	0	835	0	0	835	0	13,952	14,786	0	0	0
7141404	MESA	AZ		04/25/2023		539,402	0	666	0	0	666	0	12,573	13,239	0	0	0
7141405	SUWANEE	GA		04/25/2023		522,423	0	658	0	0	658	0	12,184	12,842	0	0	0
7141406	DEDHAM	MA		04/25/2023		642,094	0	987	0	0	987	0	14,774	15,761	0	0	0
7141408	LEESVILLE	SC		04/25/2023		627,279	0	858	0	0	858	0	14,758	15,617	0	0	0
7141409	PORTSMOUTH	NH		04/25/2023		599,011	0	945	0	0	945	0	18,144	19,088	0	0	0
7141411	NASHVILLE	TN		04/25/2023		557,527	0	837	0	0	837	0	12,957	13,794	0	0	0
7141412	EAGLE CREEK	OR		04/25/2023		544,254	0	754	0	0	754	0	12,991	13,745	0	0	0
7141413	PLAINVIEW	NY		04/25/2023		456,596	0	764	0	0	764	0	13,015	13,779	0	0	0
7141414	MIDDLETOWN	RI		04/25/2023		284,976	0	365	0	0	365	0	7,525	7,890	0	0	0
7141415	KINGSTON	NH		04/25/2023		267,801	0	338	0	0	338	0	6,506	6,844	0	0	0
7141416	AUSTIN	TX		04/25/2023		726,813	0	700	0	0	700	0	19,002	19,702	0	0	0
7141417	MERIDIAN	ID		04/25/2023		654,548	0	950	0	0	950	0	15,872	16,822	0	0	0
7141418	MERIDIAN	ID		04/25/2023		585,561	0	1,784	0	0	1,784	0	25,564	27,348	0	0	0
7141419	GENEVA	IL		04/25/2023		604,301	0	1,066	0	0	1,066	0	14,651	15,717	0	0	0
7141420	KILL DEVIL HILLS	NC		04/25/2023		615,352	0	839	0	0	839	0	17,526	18,365	0	0	0
7141422	PORTLAND	OR		04/25/2023		573,784	0	895	0	0	895	0	14,041	14,936	0	0	0
7141423	CHICO	CA		04/25/2023		534,954	0	847	0	0	847	0	13,221	14,067	0	0	0
7141424	LINDON	UT		04/25/2023		526,009	0	776	0	0	776	0	14,367	15,143	0	0	0
7141425	WARRINGTON	PA		04/25/2023		499,882	0	1,017	0	0	1,017	0	16,156	17,173	0	0	0
7141426	SIMSBURY	CT		04/25/2023		560,759	0	1,016	0	0	1,016	0	13,540	14,556	0	0	0
7141428	AMMON	ID		04/25/2023		637,230	0	1,163	0	0	1,163	0	17,550	18,712	0	0	0
7141430	WEST CHESTER	PA		04/25/2023		584,465	0	1,107	0	0	1,107	0	14,560	15,668	0	0	0
7141431	MIAMI	FL		04/25/2023		578,801	0	1,006	0	0	1,006	0	14,464	15,470	0	0	0
7141433	OLD ORCHARD BEACH	ME		04/25/2023		518,993	0	957	0	0	957	0	13,129	14,086	0	0	0
7141471	FORT VALLEY	GA		03/20/2023		88,682	0	(12)	0	0	(12)	0	881	868	0	0	0
7141472	ALAMOGORDO	NM		03/20/2023		218,485	0	(36)	0	0	(36)	0	2,688	2,652	0	0	0
7141476	KENNER	LA		03/20/2023		139,202	0	(15)	0	0	(15)	0	1,638	1,623	0	0	0
7141477	SCRANTON	PA		03/20/2023		99,797	0	(19)	0	0	(19)	0	1,145	1,125	0	0	0
7141478	CORPUS CHRISTI	TX		03/20/2023		100,182	0	(11)	0	0	(11)	0	1,162	1,151	0	0	0
7141479	ATLANTIC CITY	NJ		03/20/2023		173,595	0	(22)	0	0	(22)	0	2,003	1,981	0	0	0
7141481	WESTVILLE	NJ		03/20/2023		227,450	0	(36)	0	0	(36)	0	2,671	2,635	0	0	0
7141482	BAYTOWN	TX		03/20/2023		156,485	0	(13)	0	0	(13)	0	1,782	1,769	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141483	MIAMI	FL		03/20/2023		242,712	0	(25)	0	0	(25)	0	2,934	2,909	0	0	0
7141484	MENOMONEE FALLS	WI		03/20/2023		173,662	0	(35)	0	0	(35)	0	1,894	1,859	0	0	0
7141485	SARASOTA	FL		03/20/2023		143,626	0	(19)	0	0	(19)	0	1,686	1,667	0	0	0
7141486	NORRISTOWN	PA		03/20/2023		117,626	0	(94)	0	0	(94)	0	5,179	5,085	0	0	0
7141487	NORRISTOWN	PA		03/20/2023		118,548	0	(87)	0	0	(87)	0	4,591	4,505	0	0	0
7141488	HARVEST	AL		03/20/2023		239,865	0	(41)	0	0	(41)	0	2,653	2,613	0	0	0
7141489	PHILADELPHIA	PA		03/20/2023		98,647	0	(13)	0	0	(13)	0	1,093	1,080	0	0	0
7141491	CLEVELAND	OH		03/20/2023		168,212	0	(43)	0	0	(43)	0	2,253	2,209	0	0	0
7141493	ALBUQUERQUE	NM		03/20/2023		410,781	0	(89)	0	0	(89)	0	5,349	5,260	0	0	0
7141494	PITTSBURGH	PA		03/20/2023		161,215	0	(19)	0	0	(19)	0	1,931	1,912	0	0	0
7141495	SUGAR LAND	TX		03/20/2023		158,067	0	(18)	0	0	(18)	0	1,917	1,899	0	0	0
7141496	ALLENTOWN	PA		03/20/2023		154,625	0	(22)	0	0	(22)	0	1,805	1,783	0	0	0
7141497	JACKSONVILLE	FL		03/20/2023		146,581	0	(19)	0	0	(19)	0	1,760	1,741	0	0	0
7141498	NORTON	OH		03/20/2023		162,515	0	(14)	0	0	(14)	0	1,984	1,970	0	0	0
7141500	ROME	GA		03/20/2023		134,861	0	(17)	0	0	(17)	0	1,565	1,548	0	0	0
7141502	HAMPTON	VA		03/20/2023		119,978	0	(13)	0	0	(13)	0	1,422	1,409	0	0	0
7141503	GASTONIA	NC		03/20/2023		154,979	0	(13)	0	0	(13)	0	2,033	2,020	0	0	0
7141504	WOODBURY HEIGHTS	NJ		03/20/2023		358,842	0	(47)	0	0	(47)	0	4,102	4,055	0	0	0
7141505	GLOUCESTER CITY	NJ		03/20/2023		97,370	0	(12)	0	0	(12)	0	1,255	1,243	0	0	0
7141508	ANSONIA	CT		03/20/2023		245,527	0	(29)	0	0	(29)	0	2,560	2,532	0	0	0
7141510	PALM COAST	FL		03/20/2023		316,343	0	(26)	0	0	(26)	0	3,805	3,779	0	0	0
7141511	CINCINNATI	OH		03/20/2023		184,691	0	(23)	0	0	(23)	0	2,155	2,132	0	0	0
7141512	SAVANNAH	GA		03/20/2023		170,365	0	(29)	0	0	(29)	0	1,854	1,826	0	0	0
7141513	CLEVELAND HEIGHTS	OH		03/20/2023		85,273	0	(15)	0	0	(15)	0	943	928	0	0	0
7141514	DECATUR	AL		03/20/2023		159,598	0	(22)	0	0	(22)	0	1,742	1,720	0	0	0
7141515	KINGMAN	AZ		03/20/2023		144,456	0	(25)	0	0	(25)	0	2,061	2,036	0	0	0
7141516	BEVERLY HILLS	FL		03/20/2023		104,049	0	(13)	0	0	(13)	0	1,337	1,324	0	0	0
7141517	MILWAUKEE	WI		03/20/2023		68,398	0	(51)	0	0	(51)	0	3,606	3,555	0	0	0
7141518	SAUKVILLE	WI		03/20/2023		213,766	0	(32)	0	0	(32)	0	2,676	2,643	0	0	0
7141519	MEQUON	WI		03/20/2023		235,335	0	(24)	0	0	(24)	0	3,011	2,987	0	0	0
7141520	EXCELSIOR SPRINGS	MO		03/20/2023		341,060	0	(32)	0	0	(32)	0	4,019	3,988	0	0	0
7141521	WEST PALM BEACH	FL		03/20/2023		442,478	0	40	0	0	40	0	6,419	6,460	0	0	0
7141522	HAMPTON	VA		03/20/2023		158,281	0	(20)	0	0	(20)	0	1,803	1,783	0	0	0
7141523	PENSACOLA	FL		03/20/2023		199,057	0	(11)	0	0	(11)	0	2,358	2,348	0	0	0
7141524	DURHAM	NC		03/20/2023		245,646	0	(37)	0	0	(37)	0	2,793	2,756	0	0	0
7141525	ROCK HILL	SC		03/20/2023		176,588	0	(18)	0	0	(18)	0	2,105	2,087	0	0	0
7141526	ROCK HILL	SC		03/20/2023		113,614	0	(12)	0	0	(12)	0	1,355	1,343	0	0	0
7141527	ROCK HILL	SC		03/20/2023		129,844	0	(14)	0	0	(14)	0	1,548	1,534	0	0	0
7141528	OCALA	FL		03/20/2023		296,717	0	(51)	0	0	(51)	0	3,252	3,201	0	0	0
7141529	BRUNSWICK	GA		03/20/2023		116,359	0	(24)	0	0	(24)	0	1,340	1,316	0	0	0
7141530	BRUNSWICK	GA		03/20/2023		94,920	0	(13)	0	0	(13)	0	1,074	1,061	0	0	0
7141531	JACKSONVILLE	FL		03/20/2023		148,965	0	(14)	0	0	(14)	0	1,797	1,783	0	0	0
7141532	ST. LOUIS	MO		03/20/2023		83,043	0	0	0	0	0	0	920	920	0	0	0
7141534	FAYETTEVILLE	NC		03/20/2023		155,848	0	(28)	0	0	(28)	0	1,675	1,647	0	0	0
7141535	FAYETTEVILLE	NC		03/20/2023		113,905	0	(15)	0	0	(15)	0	1,324	1,309	0	0	0
7141536	HUNTSVILLE	AL		03/20/2023		142,691	0	(14)	0	0	(14)	0	1,702	1,688	0	0	0
7141537	MILLVILLE	NJ		03/20/2023		123,288	0	(69)	0	0	(69)	0	3,796	3,727	0	0	0
7141538	ROCKY MOUNT	NC		03/20/2023		142,790	0	(13)	0	0	(13)	0	1,620	1,607	0	0	0
7141539	TUSCALOOSA	AL		03/20/2023		154,071	0	(17)	0	0	(17)	0	1,826	1,808	0	0	0
7141540	HUNTSVILLE	AL		03/20/2023		109,905	0	(17)	0	0	(17)	0	1,233	1,216	0	0	0
7141542	NASHVILLE	TN		03/20/2023		271,736	0	(5)	0	0	(5)	0	3,394	3,390	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141543	ANDERSON	SC		03/20/2023		103,149	0	(14)	0	0	(14)	0	1,252	1,239	0	0	0
7141544	CINCINNATI	OH		03/20/2023		110,910	0	(19)	0	0	(19)	0	1,518	1,498	0	0	0
7141545	PHILADELPHIA	PA		03/20/2023		146,618	0	(18)	0	0	(18)	0	1,705	1,687	0	0	0
7141546	GLENWOOD	IL		03/20/2023		136,385	0	(17)	0	0	(17)	0	1,549	1,532	0	0	0
7141547	PORT RICHEY	FL		03/20/2023		157,619	0	(20)	0	0	(20)	0	1,945	1,925	0	0	0
7141548	TUCSON	AZ		03/20/2023		174,661	0	(7)	0	0	(7)	0	2,226	2,220	0	0	0
7141549	BEACHWOOD	NJ		03/20/2023		189,691	0	(10)	0	0	(10)	0	2,225	2,215	0	0	0
7141550	BILLINGS	MT		03/20/2023		226,983	0	(4)	0	0	(4)	0	2,785	2,781	0	0	0
7141551	WILMINGTON	NC		03/20/2023		223,548	0	2	0	0	2	0	2,663	2,666	0	0	0
7141552	HOUSTON	TX		03/20/2023		310,136	0	0	0	0	0	0	3,151	3,151	0	0	0
7141553	TEXAS CITY	TX		03/20/2023		147,417	0	(10)	0	0	(10)	0	2,170	2,160	0	0	0
7141554	DUNDALK	MD		03/20/2023		121,457	0	(11)	0	0	(11)	0	1,409	1,398	0	0	0
7141555	TOWSON	MD		03/20/2023		200,384	0	(8)	0	0	(8)	0	2,578	2,570	0	0	0
7141556	LINDENWOLD	NJ		03/20/2023		116,110	0	(4)	0	0	(4)	0	1,519	1,514	0	0	0
7141557	GERMANTOWN	MD		03/20/2023		282,466	0	(21)	0	0	(21)	0	3,317	3,295	0	0	0
7141558	HOPATCONG	NJ		03/20/2023		239,268	0	(17)	0	0	(17)	0	2,754	2,737	0	0	0
7141559	LAWRENCEVILLE	GA		03/20/2023		247,408	0	(24)	0	0	(24)	0	2,811	2,786	0	0	0
7141560	FITCHBURG	MA		03/20/2023		209,653	0	(20)	0	0	(20)	0	2,665	2,645	0	0	0
7141562	CONCORD	NC		03/20/2023		196,735	0	(28)	0	0	(28)	0	2,211	2,184	0	0	0
7141563	DECATUR	AL		03/20/2023		144,608	0	(21)	0	0	(21)	0	1,577	1,557	0	0	0
7141564	MARIETTA	GA		03/20/2023		397,010	0	(39)	0	0	(39)	0	4,318	4,279	0	0	0
7141565	SYRACUSE	NY		03/20/2023		171,394	0	(25)	0	0	(25)	0	5,592	5,567	0	0	0
7141566	SYRACUSE	NY		03/20/2023		113,143	0	(32)	0	0	(32)	0	2,820	2,788	0	0	0
7141567	COLUMBUS	OH		03/20/2023		84,799	0	(9)	0	0	(9)	0	965	956	0	0	0
7141569	MARIETTA	GA		03/20/2023		295,070	0	(16)	0	0	(16)	0	3,336	3,320	0	0	0
7141570	ANTIOCH	IL		03/20/2023		120,855	0	(11)	0	0	(11)	0	1,323	1,312	0	0	0
7141573	OGDEN	UT		05/05/2023		254,525	0	245	0	0	245	0	4,398	4,642	0	0	0
7141574	CHARLOTTE	NC		05/05/2023		202,801	0	79	0	0	79	0	2,452	2,531	0	0	0
7141576	WILMINGTON	DE		05/05/2023		71,265	0	33	0	0	33	0	1,047	1,080	0	0	0
7141577	PHILADELPHIA	PA		05/05/2023		84,649	0	19	0	0	19	0	865	884	0	0	0
7141578	WARNER ROBINS	GA		05/05/2023		162,420	0	34	0	0	34	0	1,720	1,754	0	0	0
7141579	KANSAS CITY	MO		05/05/2023		187,954	0	39	0	0	39	0	1,990	2,029	0	0	0
7141580	MIDLAND	TX		05/05/2023		194,986	0	43	0	0	43	0	2,176	2,218	0	0	0
7141582	GLENWOOD	IL		05/05/2023		149,048	0	30	0	0	30	0	1,553	1,582	0	0	0
7141583	CHICAGO	IL		05/05/2023		230,595	0	48	0	0	48	0	2,584	2,632	0	0	0
7141584	WESTBURY	NY		05/05/2023		355,212	0	71	0	0	71	0	3,784	3,855	0	0	0
7141585	MARKHAM	IL		05/05/2023		163,402	0	32	0	0	32	0	1,701	1,733	0	0	0
7141586	NEW BUFFALO	MI		05/05/2023		75,977	0	128	0	0	128	0	6,899	7,027	0	0	0
7141590	MEMPHIS	TN		05/05/2023		75,646	0	11	0	0	11	0	569	580	0	0	0
7141591	BALTIMORE	MD		05/05/2023		120,493	0	19	0	0	19	0	1,067	1,086	0	0	0
7141592	POSEN	IL		05/05/2023		114,871	0	22	0	0	22	0	1,222	1,244	0	0	0
7141593	PORT CHARLOTTE	FL		05/05/2023		319,070	0	57	0	0	57	0	3,243	3,301	0	0	0
7141595	PARK FOREST	IL		05/05/2023		90,221	0	16	0	0	16	0	920	936	0	0	0
7141597	PORTSMOUTH	VA		05/05/2023		113,937	0	34	0	0	34	0	1,967	2,000	0	0	0
7141599	DOLTON	IL		05/05/2023		140,243	0	18	0	0	18	0	1,355	1,373	0	0	0
7141600	CHICAGO	IL		05/05/2023		259,419	0	31	0	0	31	0	2,447	2,478	0	0	0
7141601	MILWAUKEE	WI		05/05/2023		77,193	0	9	0	0	9	0	757	766	0	0	0
7141604	CHICAGO	IL		05/05/2023		159,741	0	11	0	0	11	0	1,304	1,315	0	0	0
7141605	ELLENVILLE	NY		05/05/2023		123,520	0	9	0	0	9	0	1,057	1,066	0	0	0
7141606	PARK FOREST	IL		05/05/2023		114,058	0	8	0	0	8	0	976	984	0	0	0
7141607	CHICAGO	IL		05/05/2023		100,786	0	6	0	0	6	0	674	679	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141608	FORT WASHINGTON	MD		05/05/2023		277,643	0	27	0	0	27	0	3,212	3,238	0	0	0
7141612	PRATTVILLE	AL		03/21/2023		127,528	0	(4)	0	0	(4)	0	1,423	1,418	0	0	0
7141613	JACKSONVILLE	FL		03/21/2023		76,400	0	(4)	0	0	(4)	0	820	817	0	0	0
7141614	PENSACOLA	FL		03/21/2023		69,318	0	4	0	0	4	0	842	846	0	0	0
7141615	FORT MYERS	FL		03/21/2023		159,372	0	(1)	0	0	(1)	0	1,836	1,835	0	0	0
7141619	RICHMOND	VA		03/21/2023		113,065	0	2	0	0	2	0	1,306	1,308	0	0	0
7141620	BALTIMORE	MD		03/21/2023		125,516	0	(5)	0	0	(5)	0	1,385	1,380	0	0	0
7141621	MOBILE	AL		03/21/2023		395,074	0	20	0	0	20	0	4,679	4,699	0	0	0
7141624	BALTIMORE	MD		03/21/2023		108,122	0	20	0	0	20	0	5,367	5,386	0	0	0
7141625	WEST COLUMBIA	SC		03/21/2023		120,774	0	(5)	0	0	(5)	0	1,399	1,393	0	0	0
7141626	DECATUR	AL		03/21/2023		160,142	0	(3)	0	0	(3)	0	1,777	1,774	0	0	0
7141628	SAINT PETERSBURG	FL		03/21/2023		657,113	0	(18)	0	0	(18)	0	7,123	7,105	0	0	0
7141630	BALTIMORE	MD		03/21/2023		132,497	0	(6)	0	0	(6)	0	1,453	1,447	0	0	0
7141631	BALTIMORE	MD		03/21/2023		133,640	0	7	0	0	7	0	1,581	1,588	0	0	0
7141633	ROME	GA		03/21/2023		180,014	0	(6)	0	0	(6)	0	1,942	1,936	0	0	0
7141637	WINCHESTER	VA		03/21/2023		131,085	0	1	0	0	1	0	2,140	2,142	0	0	0
7141638	DETROIT	MI		03/21/2023		76,944	0	2	0	0	2	0	800	803	0	0	0
7141639	HOUSTON	TX		03/21/2023		136,232	0	7	0	0	7	0	1,613	1,620	0	0	0
7141640	BALTIMORE	MD		03/21/2023		123,989	0	5	0	0	5	0	1,446	1,451	0	0	0
7141641	DAYTON	OH		03/21/2023		112,537	0	3	0	0	3	0	1,258	1,260	0	0	0
7141643	BRADENTON	FL		03/21/2023		177,774	0	(12)	0	0	(12)	0	1,877	1,866	0	0	0
7141645	NEW ORLEANS	LA		03/21/2023		173,650	0	(6)	0	0	(6)	0	1,915	1,909	0	0	0
7141647	ROSELLE	NJ		03/21/2023		319,893	0	5	0	0	5	0	3,678	3,683	0	0	0
7141649	ELMER	NJ		03/21/2023		158,248	0	(9)	0	0	(9)	0	1,701	1,692	0	0	0
7141650	ELMER	NJ		03/21/2023		118,231	0	0	0	0	0	0	1,278	1,278	0	0	0
7141652	WHITESTOWN	IN		03/21/2023		177,371	0	(13)	0	0	(13)	0	1,857	1,844	0	0	0
7141653	COVINGTON	TN		03/21/2023		194,528	0	8	0	0	8	0	2,291	2,299	0	0	0
7141655	BALTIMORE	MD		03/21/2023		166,099	0	(5)	0	0	(5)	0	1,827	1,822	0	0	0
7141656	SAN ANTONIO	TX		03/21/2023		182,743	0	6	0	0	6	0	2,168	2,174	0	0	0
7141657	BALTIMORE	MD		03/21/2023		216,095	0	3	0	0	3	0	2,483	2,486	0	0	0
7141658	BALTIMORE	MD		03/21/2023		216,494	0	1	0	0	1	0	2,386	2,387	0	0	0
7141659	BALTIMORE	MD		03/21/2023		193,005	0	(2)	0	0	(2)	0	2,096	2,094	0	0	0
7141660	GREENSBORO	NC		03/21/2023		119,210	0	6	0	0	6	0	1,344	1,351	0	0	0
7141661	BALTIMORE	MD		03/21/2023		123,563	0	(3)	0	0	(3)	0	1,380	1,377	0	0	0
7141662	MACON	GA		03/21/2023		66,190	0	1	0	0	1	0	674	675	0	0	0
7141663	SOUTHFIELD	MI		03/21/2023		93,754	0	5	0	0	5	0	1,076	1,081	0	0	0
7141665	JACKSONVILLE	FL		03/21/2023		158,143	0	5	0	0	5	0	1,876	1,881	0	0	0
7141667	DAYTON	OH		03/21/2023		206,442	0	18	0	0	18	0	2,399	2,418	0	0	0
7141668	DAYTON	OH		03/21/2023		153,626	0	16	0	0	16	0	2,125	2,140	0	0	0
7141669	CENTERVILLE	OH		03/21/2023		161,060	0	19	0	0	19	0	2,077	2,095	0	0	0
7141670	TULSA	OK		03/21/2023		126,774	0	(5)	0	0	(5)	0	1,394	1,389	0	0	0
7141671	MARICOPA	AZ		03/21/2023		211,123	0	16	0	0	16	0	2,592	2,608	0	0	0
7141672	BLACK JACK	MO		03/21/2023		113,002	0	(6)	0	0	(6)	0	1,232	1,226	0	0	0
7141674	CINCINNATI	OH		03/21/2023		115,993	0	5	0	0	5	0	1,313	1,318	0	0	0
7141675	CINCINNATI	OH		03/21/2023		115,993	0	5	0	0	5	0	1,313	1,318	0	0	0
7141676	LAKE WALES	FL		03/21/2023		187,596	0	(2)	0	0	(2)	0	2,070	2,068	0	0	0
7141677	LAKELAND	FL		03/21/2023		191,677	0	(2)	0	0	(2)	0	2,111	2,109	0	0	0
7141678	INDIANAPOLIS	IN		03/21/2023		122,161	0	(2)	0	0	(2)	0	1,477	1,475	0	0	0
7141679	CINCINNATI	OH		03/21/2023		142,411	0	15	0	0	15	0	1,593	1,608	0	0	0
7141680	RANDALLSTOWN	MD		03/21/2023		207,337	0	(5)	0	0	(5)	0	2,287	2,281	0	0	0
7141681	SAVANNAH	GA		03/21/2023		364,059	0	5	0	0	5	0	3,633	3,638	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141682	PHILADELPHIA	PA		03/21/2023		75,534	0	2	0	0	2	0	842	844	0	0	0
7141691	LOS ANGELES	CA		04/20/2023		683,858	0	1,993	0	0	1,993	0	18,952	20,945	0	0	0
7141692	LOS ANGELES	CA		04/20/2023		771,820	0	2,297	0	0	2,297	0	21,351	23,648	0	0	0
7141693	COSTA MESA	CA		04/20/2023		776,226	0	2,297	0	0	2,297	0	21,544	23,842	0	0	0
7141694	DENVER	CO		04/20/2023		630,890	0	1,936	0	0	1,936	0	19,026	20,962	0	0	0
7141695	SALT LAKE CITY	UT		04/20/2023		644,582	0	1,694	0	0	1,694	0	17,814	19,508	0	0	0
7141696	SYOSSET	NY		04/20/2023		977,651	0	3,025	0	0	3,025	0	26,947	29,972	0	0	0
7141697	WAYNE	IL		04/20/2023		660,350	0	1,755	0	0	1,755	0	17,611	19,366	0	0	0
7141698	SAN JOSE	CA		04/20/2023		1,134,811	0	3,232	0	0	3,232	0	31,116	34,348	0	0	0
7141701	CHASKA	MN		04/20/2023		995,841	0	2,334	0	0	2,334	0	25,263	27,597	0	0	0
7141702	DELRAY BEACH	FL		04/20/2023		845,337	0	2,620	0	0	2,620	0	25,158	27,778	0	0	0
7141704	ALEXANDRIA	VA		04/20/2023		821,821	0	2,496	0	0	2,496	0	22,604	25,101	0	0	0
7141705	CENTENNIAL	CO		04/20/2023		506,735	0	1,398	0	0	1,398	0	13,794	15,192	0	0	0
7141706	TUCSON	AZ		04/20/2023		986,593	0	2,514	0	0	2,514	0	25,988	28,502	0	0	0
7141707	HOUSTON	TX		04/20/2023		590,769	0	1,827	0	0	1,827	0	17,298	19,124	0	0	0
7141709	AUSTIN	TX		04/20/2023		824,704	0	2,340	0	0	2,340	0	22,515	24,855	0	0	0
7141711	DRAPER	UT		04/20/2023		551,799	0	1,475	0	0	1,475	0	14,973	16,448	0	0	0
7141712	LAS VEGAS	NV		04/20/2023		934,816	0	2,555	0	0	2,555	0	25,558	28,113	0	0	0
7141713	CALDWELL	ID		04/20/2023		659,739	0	1,645	0	0	1,645	0	17,485	19,130	0	0	0
7141714	OVERLAND PARK	KS		04/20/2023		558,173	0	1,436	0	0	1,436	0	14,778	16,214	0	0	0
7141717	PITTSBORO	NC		04/20/2023		594,061	0	2,324	0	0	2,324	0	22,012	24,336	0	0	0
7141718	MIAMI SHORES	FL		04/20/2023		623,688	0	1,417	0	0	1,417	0	15,917	17,334	0	0	0
7141720	FARMINGTON	UT		04/20/2023		582,113	0	1,717	0	0	1,717	0	15,832	17,548	0	0	0
7141721	SANTA PAULA	CA		04/20/2023		761,279	0	2,176	0	0	2,176	0	21,582	23,758	0	0	0
7141722	CAMARILLO	CA		04/20/2023		647,361	0	1,915	0	0	1,915	0	17,751	19,667	0	0	0
7141725	PENNGROVE	CA		04/20/2023		896,618	0	2,677	0	0	2,677	0	24,614	27,290	0	0	0
7141726	KIHEI	HI		04/20/2023		841,761	0	2,145	0	0	2,145	0	22,356	24,501	0	0	0
7141727	ARDMORE	PA		04/20/2023		487,269	0	2,422	0	0	2,422	0	24,544	26,965	0	0	0
7141729	ROCKVILLE	MD		04/20/2023		927,551	0	2,887	0	0	2,887	0	25,702	28,590	0	0	0
7141731	BRIGHTON	CO		04/20/2023		849,560	0	1,660	0	0	1,660	0	22,724	24,384	0	0	0
7141732	SAN DIEGO	CA		04/20/2023		752,160	0	2,006	0	0	2,006	0	19,985	21,992	0	0	0
7141733	LEXINGTON	MA		04/20/2023		713,939	0	2,084	0	0	2,084	0	19,473	21,557	0	0	0
7141734	INLET BEACH	FL		04/20/2023		678,292	0	908	0	0	908	0	15,366	16,275	0	0	0
7141735	BAYFIELD	CO		04/20/2023		783,286	0	737	0	0	737	0	15,507	16,244	0	0	0
7141736	PRIOR LAKE	MN		04/20/2023		767,506	0	943	0	0	943	0	16,082	17,024	0	0	0
7141737	POMPANO BEACH	FL		04/20/2023		717,873	0	1,544	0	0	1,544	0	21,227	22,771	0	0	0
7141739	BREMEN	AL		04/20/2023		894,008	0	333	0	0	333	0	17,331	17,664	0	0	0
7141741	ANNANDALE	VA		04/20/2023		1,176,978	0	(138)	0	0	(138)	0	14,992	14,854	0	0	0
7141742	PHOENIX	AZ		04/20/2023		1,245,337	0	(174)	0	0	(174)	0	124,855	124,681	0	0	0
7141943	SAINT LOUIS	MO		03/24/2023		102,259	0	8	0	0	8	0	1,223	1,231	0	0	0
7141944	PHILADELPHIA	PA		03/24/2023		205,989	0	7	0	0	7	0	1,761	1,768	0	0	0
7141945	PHILADELPHIA	PA		03/24/2023		102,597	0	5	0	0	5	0	844	849	0	0	0
7141947	GARLAND	TX		03/24/2023		173,232	0	0	0	0	0	0	2,203	2,203	0	0	0
7141948	ERLANGER	KY		03/24/2023		178,682	0	0	0	0	0	0	1,870	1,870	0	0	0
7141949	MILTON	FL		03/24/2023		187,366	0	(4)	0	0	(4)	0	2,364	2,361	0	0	0
7141950	WEST PALM BEACH	FL		03/24/2023		189,316	0	(4)	0	0	(4)	0	2,361	2,358	0	0	0
7141951	PANAMA CITY BEACH	FL		03/24/2023		249,008	0	(9)	0	0	(9)	0	3,128	3,119	0	0	0
7141952	TAMPA	FL		03/24/2023		189,943	0	(9)	0	0	(9)	0	2,878	2,869	0	0	0
7141953	ATLANTA	GA		03/24/2023		186,909	0	(6)	0	0	(6)	0	2,386	2,379	0	0	0
7141955	PHILADELPHIA	PA		03/24/2023		242,845	0	(13)	0	0	(13)	0	2,354	2,341	0	0	0
7141956	PHILADELPHIA	PA		03/24/2023		206,907	0	0	0	0	0	0	2,059	2,059	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7141957	PHILADELPHIA	PA		03/24/2023		242,512	0	(14)	0	0	(14)	0	2,615	2,601	0	0	0
7141959	PHILADELPHIA	PA		03/24/2023		96,236	0	(5)	0	0	(5)	0	964	959	0	0	0
7141961	PHILADELPHIA	PA		03/24/2023		96,347	0	(5)	0	0	(5)	0	901	896	0	0	0
7141964	CLEVELAND	OH		03/24/2023		87,490	0	(6)	0	0	(6)	0	1,043	1,037	0	0	0
7141967	BALTIMORE	MD		03/24/2023		145,397	0	(12)	0	0	(12)	0	1,625	1,612	0	0	0
7141968	BRECKSVILLE	OH		03/24/2023		527,015	0	(77)	0	0	(77)	0	7,154	7,077	0	0	0
7141969	TRENTON	NJ		03/24/2023		234,202	0	(22)	0	0	(22)	0	2,147	2,125	0	0	0
7141970	TRENTON	NJ		03/24/2023		158,581	0	(15)	0	0	(15)	0	1,495	1,480	0	0	0
7141971	TRENTON	NJ		03/24/2023		226,647	0	(21)	0	0	(21)	0	2,078	2,057	0	0	0
7141973	BALTIMORE	MD		03/24/2023		147,133	0	(15)	0	0	(15)	0	1,457	1,442	0	0	0
7141974	ESSEX	MD		03/24/2023		135,840	0	(14)	0	0	(14)	0	1,331	1,317	0	0	0
7141976	BALTIMORE	MD		03/24/2023		169,898	0	(17)	0	0	(17)	0	1,608	1,592	0	0	0
7141977	HAVRE DE GRACE	MD		03/24/2023		317,522	0	(24)	0	0	(24)	0	2,543	2,519	0	0	0
7141980	NORTH CHICAGO	IL		03/24/2023		104,327	0	(10)	0	0	(10)	0	974	964	0	0	0
7141981	CHICAGO	IL		03/24/2023		403,714	0	(41)	0	0	(41)	0	3,973	3,933	0	0	0
7141982	DUNDALK	MD		03/24/2023		163,568	0	(19)	0	0	(19)	0	1,863	1,844	0	0	0
7141983	SEAGOVILLE	TX		03/24/2023		174,577	0	(20)	0	0	(20)	0	7,121	7,101	0	0	0
7141984	PHILADELPHIA	PA		03/24/2023		372,031	0	(47)	0	0	(47)	0	4,331	4,284	0	0	0
7141985	BALTIMORE	MD		03/24/2023		159,588	0	(20)	0	0	(20)	0	1,697	1,677	0	0	0
7141986	ENDICOTT	NY		03/24/2023		122,025	0	(16)	0	0	(16)	0	1,358	1,342	0	0	0
7141987	BALTIMORE	MD		03/24/2023		247,241	0	(32)	0	0	(32)	0	2,609	2,577	0	0	0
7141988	WEST SENECA	NY		03/24/2023		126,437	0	(17)	0	0	(17)	0	1,373	1,356	0	0	0
7141989	NEWBURGH	NY		03/24/2023		228,634	0	(31)	0	0	(31)	0	2,427	2,396	0	0	0
7141990	WEST HARTFORD	CT		03/24/2023		400,377	0	(57)	0	0	(57)	0	4,346	4,290	0	0	0
7141991	BELLEVILLE	IL		03/24/2023		100,429	0	(14)	0	0	(14)	0	1,086	1,072	0	0	0
7141992	HOUSTON	TX		03/24/2023		159,212	0	(22)	0	0	(22)	0	1,691	1,669	0	0	0
7141993	BONAIRE	GA		03/24/2023		156,426	0	(22)	0	0	(22)	0	1,652	1,630	0	0	0
7141994	WARNER ROBINS	GA		03/24/2023		142,977	0	(20)	0	0	(20)	0	1,510	1,490	0	0	0
7141995	WARNER ROBINS	GA		03/24/2023		121,860	0	(18)	0	0	(18)	0	1,286	1,269	0	0	0
7141996	WARNER ROBINS	GA		03/24/2023		126,820	0	(18)	0	0	(18)	0	1,339	1,320	0	0	0
7141997	KILLEEN	TX		03/24/2023		242,911	0	(35)	0	0	(35)	0	2,564	2,529	0	0	0
7141998	SUITLAND	MD		03/24/2023		201,130	0	(31)	0	0	(31)	0	2,214	2,184	0	0	0
7141999	CONOVER	NC		03/24/2023		140,393	0	(22)	0	0	(22)	0	1,547	1,525	0	0	0
7142001	CLEVELAND	OH		03/24/2023		85,039	0	(13)	0	0	(13)	0	920	907	0	0	0
7142002	BALTIMORE	MD		03/24/2023		120,482	0	(19)	0	0	(19)	0	1,306	1,288	0	0	0
7142003	BALTIMORE	MD		03/24/2023		109,851	0	(17)	0	0	(17)	0	1,191	1,174	0	0	0
7142004	BALTIMORE	MD		03/24/2023		230,333	0	(35)	0	0	(35)	0	2,497	2,462	0	0	0
7142006	BRIDGEPORT	CT		03/24/2023		195,201	0	(29)	0	0	(29)	0	2,009	1,980	0	0	0
7142007	AUSTIN	IN		03/24/2023		117,759	0	(19)	0	0	(19)	0	1,276	1,257	0	0	0
7142008	EDGEWOOD	MD		03/24/2023		187,611	0	(30)	0	0	(30)	0	2,017	1,987	0	0	0
7142009	MISHAWAKA	IN		03/24/2023		138,130	0	(20)	0	0	(20)	0	1,366	1,345	0	0	0
7142010	ALBANY	NY		03/24/2023		84,502	0	(11)	0	0	(11)	0	757	745	0	0	0
7142011	ABERDEEN	WA		03/24/2023		177,895	0	(29)	0	0	(29)	0	1,930	1,900	0	0	0
7142012	OVERLAND PARK	KS		03/24/2023		203,317	0	(36)	0	0	(36)	0	2,216	2,180	0	0	0
7142013	INDEPENDENCE	MO		03/24/2023		79,432	0	(13)	0	0	(13)	0	810	796	0	0	0
7142014	CLAREMORE	OK		03/24/2023		137,327	0	(22)	0	0	(22)	0	1,413	1,391	0	0	0
7142016	DAYTON	OH		03/24/2023		133,774	0	(24)	0	0	(24)	0	1,396	1,372	0	0	0
7142017	JACKSONVILLE	FL		03/24/2023		132,598	0	(24)	0	0	(24)	0	1,363	1,339	0	0	0
7142019	SAINT PETERSBURG	FL		03/24/2023		233,308	0	(42)	0	0	(42)	0	2,359	2,317	0	0	0
7142020	DUNDALK	MD		03/24/2023		151,398	0	(29)	0	0	(29)	0	1,670	1,641	0	0	0
7142022	SAINT PETERSBURG	FL		03/24/2023		324,769	0	(63)	0	0	(63)	0	3,428	3,365	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142023	LEHIGH ACRES	FL		03/24/2023		356,938	0	(65)	0	0	(65)	0	3,683	3,618	0	0	0
7142024	LEHIGH ACRES	FL		03/24/2023		367,646	0	(67)	0	0	(67)	0	3,793	3,726	0	0	0
7142025	OLATHE	KS		03/24/2023		219,837	0	(43)	0	0	(43)	0	2,291	2,248	0	0	0
7142026	BEDFORD	VA		03/24/2023		89,374	0	(16)	0	0	(16)	0	887	871	0	0	0
7142027	JACKSONVILLE	FL		03/24/2023		161,337	0	(32)	0	0	(32)	0	1,647	1,615	0	0	0
7142029	BALTIMORE	MD		03/24/2023		135,386	0	(17)	0	0	(17)	0	1,189	1,172	0	0	0
7142030	BALTIMORE	MD		03/24/2023		116,480	0	(22)	0	0	(22)	0	1,132	1,110	0	0	0
7142031	PITTSFIELD	MA		03/24/2023		169,220	0	(54)	0	0	(54)	0	2,251	2,196	0	0	0
7142033	LINDENWOLD	NJ		03/24/2023		100,778	0	(19)	0	0	(19)	0	965	946	0	0	0
7142034	LINDENWOLD	NJ		03/24/2023		109,336	0	(21)	0	0	(21)	0	1,056	1,036	0	0	0
7142035	LINDENWOLD	NJ		03/24/2023		107,660	0	(21)	0	0	(21)	0	1,059	1,039	0	0	0
7142036	LINDENWOLD	NJ		03/24/2023		91,360	0	(18)	0	0	(18)	0	898	880	0	0	0
7142037	RUTHER GLEN	VA		03/24/2023		143,633	0	(27)	0	0	(27)	0	1,362	1,336	0	0	0
7142038	PHILADELPHIA	PA		03/24/2023		498,552	0	(96)	0	0	(96)	0	4,836	4,740	0	0	0
7142040	BURTON	MI		03/24/2023		100,448	0	(13)	0	0	(13)	0	668	654	0	0	0
7142042	MOUNT MORRIS	MI		03/24/2023		86,606	0	(11)	0	0	(11)	0	578	566	0	0	0
7142043	GENESEE	MI		03/24/2023		78,956	0	(10)	0	0	(10)	0	513	503	0	0	0
7142044	SAN ANTONIO	TX		03/24/2023		110,754	0	(21)	0	0	(21)	0	1,080	1,059	0	0	0
7142045	BALTIMORE	MD		03/24/2023		146,502	0	(30)	0	0	(30)	0	1,509	1,480	0	0	0
7142047	MEMPHIS	TN		03/24/2023		78,488	0	(15)	0	0	(15)	0	767	752	0	0	0
7142049	INDIANAPOLIS	IN		03/24/2023		128,368	0	(21)	0	0	(21)	0	1,288	1,267	0	0	0
7142050	SLIDELL	LA		03/24/2023		142,083	0	(28)	0	0	(28)	0	1,424	1,396	0	0	0
7142051	BALTIMORE	MD		03/24/2023		149,943	0	(29)	0	0	(29)	0	1,232	1,203	0	0	0
7142052	WARREN	MI		03/24/2023		79,049	0	(14)	0	0	(14)	0	723	709	0	0	0
7142055	ELIZABETHTOWN	KY		03/23/2023		64,785	0	126	0	0	126	0	1,575	1,701	0	0	0
7142056	RADCLIFF	KY		03/23/2023		112,862	0	216	0	0	216	0	2,742	2,958	0	0	0
7142057	ELIZABETHTOWN	KY		03/23/2023		116,218	0	221	0	0	221	0	2,821	3,042	0	0	0
7142058	CHULA VISTA	CA		03/23/2023		409,920	0	775	0	0	775	0	9,905	10,680	0	0	0
7142061	PHILADELPHIA	PA		03/23/2023		82,160	0	142	0	0	142	0	1,995	2,137	0	0	0
7142062	PHILADELPHIA	PA		03/23/2023		83,691	0	143	0	0	143	0	2,028	2,170	0	0	0
7142063	PHILADELPHIA	PA		03/23/2023		156,565	0	233	0	0	233	0	3,494	3,727	0	0	0
7142064	PALM BEACH	FL		03/23/2023		814,261	0	1,227	0	0	1,227	0	18,762	19,989	0	0	0
7142065	SAINT JOHNS	FL		03/23/2023		261,952	0	351	0	0	351	0	5,545	5,896	0	0	0
7142066	SAINT JOHNS	FL		03/23/2023		234,353	0	260	0	0	260	0	4,906	5,166	0	0	0
7142067	PHILADELPHIA	PA		03/23/2023		319,463	0	322	0	0	322	0	6,174	6,496	0	0	0
7142069	JACKSONVILLE	FL		03/23/2023		212,699	0	211	0	0	211	0	4,427	4,638	0	0	0
7142070	ATLANTA	GA		03/23/2023		101,074	0	95	0	0	95	0	2,059	2,154	0	0	0
7142071	CANTON	TX		03/23/2023		120,406	0	104	0	0	104	0	2,411	2,515	0	0	0
7142072	KANSAS CITY	MO		03/23/2023		95,226	0	80	0	0	80	0	1,868	1,948	0	0	0
7142073	SAN ANTONIO	TX		03/23/2023		93,957	0	74	0	0	74	0	1,761	1,835	0	0	0
7142074	BALTIMORE	MD		03/23/2023		165,128	0	129	0	0	129	0	3,093	3,221	0	0	0
7142075	CONROE	TX		03/23/2023		255,599	0	200	0	0	200	0	4,907	5,107	0	0	0
7142076	EAST ORANGE	NJ		03/23/2023		174,222	0	123	0	0	123	0	3,313	3,437	0	0	0
7142077	PHILADELPHIA	PA		03/23/2023		252,302	0	31	0	0	31	0	2,916	2,947	0	0	0
7142078	PHILADELPHIA	PA		03/23/2023		147,278	0	2	0	0	2	0	2,694	2,696	0	0	0
7142080	SAN ANTONIO	TX		03/23/2023		122,420	0	(1)	0	0	(1)	0	1,496	1,495	0	0	0
7142081	PHILADELPHIA	PA		03/23/2023		182,671	0	(4)	0	0	(4)	0	2,038	2,035	0	0	0
7142082	TIETON	WA		03/23/2023		251,962	0	(8)	0	0	(8)	0	2,852	2,844	0	0	0
7142083	PASADENA	TX		03/23/2023		154,218	0	(6)	0	0	(6)	0	1,825	1,820	0	0	0
7142087	BIRMINGHAM	AL		03/23/2023		104,611	0	(5)	0	0	(5)	0	1,164	1,160	0	0	0
7142088	FITCHBURG	MA		03/23/2023		242,561	0	(12)	0	0	(12)	0	2,823	2,810	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142089	COLUMBUS	OH		03/23/2023		197,847	0	(11)	0	0	(11)	0	2,251	2,240	0	0	0
7142093	GRAND PRAIRIE	TX		03/23/2023		141,208	0	(10)	0	0	(10)	0	1,641	1,631	0	0	0
7142094	ARLINGTON	TX		03/23/2023		119,475	0	(8)	0	0	(8)	0	1,388	1,380	0	0	0
7142097	PORTSMOUTH	VA		03/23/2023		131,283	0	(11)	0	0	(11)	0	1,456	1,445	0	0	0
7142098	WILMINGTON	DE		03/23/2023		121,644	0	(9)	0	0	(9)	0	1,278	1,269	0	0	0
7142099	WASHINGTON	DC		03/23/2023		612,772	0	(55)	0	0	(55)	0	6,389	6,333	0	0	0
7142100	HUNTSVILLE	AL		03/23/2023		105,045	0	(22)	0	0	(22)	0	3,026	3,004	0	0	0
7142101	ROSWELL	NM		03/23/2023		105,382	0	(11)	0	0	(11)	0	1,107	1,096	0	0	0
7142102	WILMINGTON	DE		03/23/2023		98,495	0	(9)	0	0	(9)	0	1,057	1,048	0	0	0
7142103	BALTIMORE	MD		03/23/2023		130,956	0	(16)	0	0	(16)	0	1,404	1,388	0	0	0
7142104	CINCINNATI	OH		03/23/2023		198,977	0	(20)	0	0	(20)	0	1,789	1,769	0	0	0
7142105	HAGERSTOWN	MD		03/23/2023		190,788	0	(18)	0	0	(18)	0	1,638	1,619	0	0	0
7142106	HAGERSTOWN	MD		03/23/2023		163,358	0	(21)	0	0	(21)	0	1,723	1,702	0	0	0
7142108	KNOXVILLE	TN		03/23/2023		140,336	0	(22)	0	0	(22)	0	1,378	1,356	0	0	0
7142110	NEWARK	NJ		03/23/2023		250,928	0	(38)	0	0	(38)	0	2,704	2,665	0	0	0
7142112	JACKSONVILLE	FL		03/23/2023		166,557	0	(33)	0	0	(33)	0	1,677	1,644	0	0	0
7142113	JACKSONVILLE	FL		03/23/2023		136,321	0	(27)	0	0	(27)	0	1,373	1,346	0	0	0
7142114	DORCHESTER	MA		03/23/2023		916,439	0	(164)	0	0	(164)	0	9,621	9,456	0	0	0
7142115	COLUMBIA	SC		03/23/2023		86,872	0	(17)	0	0	(17)	0	843	827	0	0	0
7142116	MIAMI BEACH	FL		03/23/2023		414,204	0	(78)	0	0	(78)	0	4,147	4,069	0	0	0
7142117	MIAMI	FL		03/23/2023		541,348	0	(83)	0	0	(83)	0	5,830	5,748	0	0	0
7142119	ROSELLE	NJ		03/23/2023		347,948	0	(63)	0	0	(63)	0	3,358	3,295	0	0	0
7142122	JERSEY CITY	NJ		03/23/2023		583,516	0	(95)	0	0	(95)	0	6,234	6,140	0	0	0
7142123	LONG BRANCH	NJ		03/23/2023		212,533	0	(43)	0	0	(43)	0	2,261	2,218	0	0	0
7142124	JACKSONVILLE	FL		03/23/2023		283,589	0	(54)	0	0	(54)	0	2,753	2,699	0	0	0
7142125	JACKSONVILLE	FL		03/23/2023		213,351	0	(31)	0	0	(31)	0	2,081	2,050	0	0	0
7142217	PHILADELPHIA	PA		03/29/2023		228,536	0	(6)	0	0	(6)	0	2,374	2,369	0	0	0
7142218	COLORADO SPRINGS	CO		03/29/2023		680,361	0	(32)	0	0	(32)	0	7,274	7,242	0	0	0
7142219	NEW CASTLE	DE		03/29/2023		80,710	0	(4)	0	0	(4)	0	1,445	1,441	0	0	0
7142220	AKRON	OH		03/29/2023		98,283	0	(9)	0	0	(9)	0	1,025	1,016	0	0	0
7142221	CINCINNATI	OH		03/29/2023		154,436	0	(12)	0	0	(12)	0	1,613	1,601	0	0	0
7142222	CINCINNATI	OH		03/29/2023		126,189	0	(8)	0	0	(8)	0	1,244	1,236	0	0	0
7142223	CINCINNATI	OH		03/29/2023		133,377	0	(11)	0	0	(11)	0	1,393	1,383	0	0	0
7142224	DAYTON	OH		03/29/2023		168,399	0	(14)	0	0	(14)	0	1,806	1,792	0	0	0
7142226	BALTIMORE	MD		03/29/2023		200,122	0	(31)	0	0	(31)	0	2,099	2,069	0	0	0
7142227	JACKSONVILLE	FL		03/29/2023		91,450	0	(16)	0	0	(16)	0	986	971	0	0	0
7142228	BALTIMORE	MD		03/29/2023		135,357	0	(24)	0	0	(24)	0	1,485	1,461	0	0	0
7142229	AIKEN	SC		03/29/2023		91,444	0	(16)	0	0	(16)	0	980	964	0	0	0
7142230	CABOT	AR		03/29/2023		253,956	0	(44)	0	0	(44)	0	2,726	2,682	0	0	0
7142231	MILWAUKEE	WI		03/29/2023		146,079	0	(25)	0	0	(25)	0	1,530	1,505	0	0	0
7142232	BALTIMORE	MD		03/29/2023		156,860	0	(27)	0	0	(27)	0	1,606	1,579	0	0	0
7142233	AIKEN	SC		03/29/2023		122,178	0	(23)	0	0	(23)	0	1,310	1,288	0	0	0
7142234	SALT LAKE CITY	UT		03/29/2023		284,789	0	(54)	0	0	(54)	0	3,126	3,072	0	0	0
7142235	PALM BAY	FL		03/29/2023		168,415	0	(32)	0	0	(32)	0	1,794	1,762	0	0	0
7142236	PALM BAY	FL		03/29/2023		141,034	0	(28)	0	0	(28)	0	1,495	1,468	0	0	0
7142237	MILWAUKEE	WI		03/29/2023		79,756	0	(15)	0	0	(15)	0	810	795	0	0	0
7142238	AURORA	IL		03/29/2023		126,240	0	(24)	0	0	(24)	0	1,305	1,280	0	0	0
7142239	CHESAPEAKE	VA		03/29/2023		136,862	0	(33)	0	0	(33)	0	1,776	1,743	0	0	0
7142240	BALTIMORE	MD		03/29/2023		129,640	0	(26)	0	0	(26)	0	1,387	1,361	0	0	0
7142241	EDGEWOOD	MD		03/29/2023		139,403	0	(27)	0	0	(27)	0	1,332	1,305	0	0	0
7142242	PALM BAY	FL		03/29/2023		196,045	0	(38)	0	0	(38)	0	2,032	1,994	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7142243	ESSEX	MD		03/29/2023		146,165	0	(28)	0	0	(28)	0	1,515	1,487	0	0	0
7142245	MENTOR-ON-THE-LAKE	OH		03/28/2023		118,388	0	21	0	0	21	0	1,728	1,749	0	0	0
7142247	SAINT FRANCIS	WI		03/28/2023		149,970	0	(1)	0	0	(1)	0	1,973	1,972	0	0	0
7142248	ATLANTA	GA		03/28/2023		228,629	0	(6)	0	0	(6)	0	3,018	3,012	0	0	0
7142249	FRONT ROYAL	VA		03/28/2023		165,541	0	(4)	0	0	(4)	0	1,671	1,667	0	0	0
7142250	FORT WORTH	TX		03/28/2023		240,491	0	(8)	0	0	(8)	0	2,665	2,657	0	0	0
7142251	MEMPHIS	TN		03/28/2023		89,297	0	(4)	0	0	(4)	0	1,059	1,055	0	0	0
7142253	VALDOSTA	GA		03/28/2023		84,267	0	(5)	0	0	(5)	0	968	963	0	0	0
7142254	FORT MILL	SC		03/28/2023		161,637	0	(11)	0	0	(11)	0	1,805	1,794	0	0	0
7142256	ENTERPRISE	AL		03/28/2023		172,865	0	(12)	0	0	(12)	0	1,889	1,876	0	0	0
7142257	FORNEY	TX		03/28/2023		182,197	0	(17)	0	0	(17)	0	2,465	2,448	0	0	0
7142258	FAIRBORN	OH		03/28/2023		91,314	0	(7)	0	0	(7)	0	979	973	0	0	0
7142259	WILMINGTON	DE		03/28/2023		122,966	0	(10)	0	0	(10)	0	1,336	1,326	0	0	0
7142262	OXFORD	OH		03/28/2023		265,916	0	(22)	0	0	(22)	0	2,865	2,843	0	0	0
7142263	MIAMI GARDENS	FL		03/28/2023		151,415	0	(129)	0	0	(129)	0	16,197	16,068	0	0	0
7142264	DAYTON	OH		03/28/2023		195,177	0	(17)	0	0	(17)	0	2,072	2,054	0	0	0
7142265	MISSION	TX		03/28/2023		135,069	0	(14)	0	0	(14)	0	1,611	1,598	0	0	0
7142266	MIAMI	FL		03/28/2023		228,237	0	(21)	0	0	(21)	0	2,453	2,432	0	0	0
7142267	FOLEY	AL		03/28/2023		156,247	0	(14)	0	0	(14)	0	1,652	1,638	0	0	0
7142268	JACKSONVILLE	FL		03/28/2023		155,735	0	(15)	0	0	(15)	0	1,838	1,822	0	0	0
7142269	PALM BAY	FL		03/28/2023		222,467	0	(24)	0	0	(24)	0	2,740	2,716	0	0	0
7142271	ORLANDO	FL		03/28/2023		184,317	0	(21)	0	0	(21)	0	2,196	2,175	0	0	0
7142272	MYRTLE BEACH	SC		03/28/2023		171,908	0	(19)	0	0	(19)	0	1,959	1,940	0	0	0
7142273	WAYNESVILLE	NC		03/28/2023		214,677	0	(25)	0	0	(25)	0	2,567	2,542	0	0	0
7142274	HUNTSVILLE	AL		03/28/2023		144,574	0	(15)	0	0	(15)	0	1,538	1,523	0	0	0
7142275	PHILADELPHIA	PA		03/28/2023		119,795	0	(12)	0	0	(12)	0	1,295	1,283	0	0	0
7142276	PEMBERTON TOWNSHIP	NJ		03/28/2023		204,109	0	(23)	0	0	(23)	0	2,300	2,277	0	0	0
7142277	BATON ROUGE	LA		03/28/2023		221,871	0	(26)	0	0	(26)	0	2,544	2,517	0	0	0
7142278	SUTTON	MA		03/28/2023		344,674	0	(42)	0	0	(42)	0	3,909	3,868	0	0	0
7142280	MIAMI	FL		03/28/2023		358,642	0	(42)	0	0	(42)	0	3,741	3,699	0	0	0
7142281	ERIE	PA		03/28/2023		124,380	0	(17)	0	0	(17)	0	1,520	1,502	0	0	0
7142282	WICHITA	KS		03/28/2023		160,768	0	(21)	0	0	(21)	0	1,802	1,781	0	0	0
7142283	CENTRAL ISLIP	NY		03/28/2023		202,791	0	(67)	0	0	(67)	0	5,593	5,525	0	0	0
7142285	MARCUS HOOK	PA		03/28/2023		121,232	0	(20)	0	0	(20)	0	1,568	1,547	0	0	0
7142286	TONEY	AL		03/28/2023		128,721	0	(19)	0	0	(19)	0	1,446	1,427	0	0	0
7142287	HUNTSVILLE	AL		03/28/2023		98,480	0	(15)	0	0	(15)	0	1,106	1,091	0	0	0
7142288	NORRISTOWN	PA		03/28/2023		79,574	0	(66)	0	0	(66)	0	4,841	4,776	0	0	0
7142292	WEST PALM BEACH	FL		03/28/2023		412,109	0	(71)	0	0	(71)	0	4,618	4,547	0	0	0
7142293	TERRE HAUTE	IN		03/28/2023		76,416	0	(54)	0	0	(54)	0	22,406	22,352	0	0	0
7142295	FAYETTEVILLE	NC		03/28/2023		144,617	0	(26)	0	0	(26)	0	1,570	1,544	0	0	0
7142296	NORRISTOWN	PA		03/28/2023		122,149	0	(26)	0	0	(26)	0	1,408	1,382	0	0	0
7142299	CLEVELAND	OH		03/28/2023		70,855	0	(4)	0	0	(4)	0	733	730	0	0	0
7142300	CLEVELAND	OH		03/28/2023		65,737	0	(7)	0	0	(7)	0	698	692	0	0	0
7142301	CLEVELAND	OH		03/28/2023		66,692	0	(6)	0	0	(6)	0	683	677	0	0	0
7142302	SAN DIEGO	CA		03/28/2023		525,353	0	(53)	0	0	(53)	0	5,443	5,391	0	0	0
7142303	SAN DIEGO	CA		03/28/2023		1,254,797	0	0	0	0	0	0	7,991	7,990	0	0	0
7142305	CLARKSVILLE	TN		03/28/2023		217,002	0	(30)	0	0	(30)	0	2,397	2,367	0	0	0
7142306	LA PUENTE	CA		03/28/2023		181,733	0	(33)	0	0	(33)	0	2,327	2,295	0	0	0
7142308	LOS ANGELES	CA		03/28/2023		511,200	0	(100)	0	0	(100)	0	5,367	5,267	0	0	0
7142309	BRISTOL	CT		03/28/2023		184,132	0	(43)	0	0	(43)	0	2,257	2,214	0	0	0
7142310	PHILADELPHIA	PA		03/29/2023		155,292	0	0	0	0	0	0	1,492	1,493	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142313	PHILADELPHIA	PA		03/29/2023		184,701	0	(8)	0	0	(8)	0	1,766	1,758	0	0	0
7142314	BUTLER	PA		03/29/2023		99,916	0	(5)	0	0	(5)	0	1,008	1,003	0	0	0
7142315	JEANNETTE	PA		03/29/2023		90,188	0	(4)	0	0	(4)	0	931	927	0	0	0
7142316	BIRMINGHAM	AL		03/29/2023		165,897	0	(13)	0	0	(13)	0	1,883	1,870	0	0	0
7142318	BIRMINGHAM	AL		03/29/2023		115,844	0	(14)	0	0	(14)	0	1,340	1,326	0	0	0
7142319	EAST ORANGE	NJ		03/29/2023		383,513	0	(55)	0	0	(55)	0	4,297	4,242	0	0	0
7142320	LANSING	IL		03/29/2023		125,471	0	(17)	0	0	(17)	0	1,121	1,103	0	0	0
7142321	MARKHAM	IL		03/29/2023		121,669	0	(17)	0	0	(17)	0	1,188	1,171	0	0	0
7142322	COUNCIL BLUFFS	IA		03/29/2023		108,823	0	(14)	0	0	(14)	0	1,014	1,000	0	0	0
7142325	TRUMBULL	CT		03/29/2023		410,301	0	(37)	0	0	(37)	0	2,992	2,955	0	0	0
7142326	MILWAUKEE	WI		03/29/2023		125,032	0	(20)	0	0	(20)	0	1,377	1,357	0	0	0
7142327	NEWARK	NJ		03/29/2023		488,542	0	(84)	0	0	(84)	0	5,096	5,012	0	0	0
7142329	JERSEY CITY	NJ		03/29/2023		372,114	0	(72)	0	0	(72)	0	4,057	3,985	0	0	0
7142331	OCALA	FL		03/29/2023		134,903	0	(22)	0	0	(22)	0	1,195	1,172	0	0	0
7142332	DOUGLASVILLE	GA		03/29/2023		133,058	0	(19)	0	0	(19)	0	1,012	993	0	0	0
7142333	HYATTSVILLE	MD		03/29/2023		232,765	0	(40)	0	0	(40)	0	2,176	2,136	0	0	0
7142334	STONECREST	GA		03/29/2023		126,362	0	(24)	0	0	(24)	0	1,325	1,300	0	0	0
7142335	HAMMOND	IN		03/29/2023		138,276	0	(24)	0	0	(24)	0	1,323	1,299	0	0	0
7142336	KANSAS CITY	KS		03/29/2023		114,458	0	(21)	0	0	(21)	0	1,146	1,125	0	0	0
7142337	BELOIT	WI		03/29/2023		77,349	0	(15)	0	0	(15)	0	811	796	0	0	0
7142338	KANSAS CITY	KS		03/29/2023		183,408	0	(34)	0	0	(34)	0	1,823	1,789	0	0	0
7142339	HICKSVILLE	NY		03/29/2023		432,468	0	(100)	0	0	(100)	0	6,152	6,052	0	0	0
7142340	ATLANTA	GA		03/29/2023		115,001	0	(22)	0	0	(22)	0	1,154	1,133	0	0	0
7142341	BIRMINGHAM	AL		03/29/2023		103,481	0	(20)	0	0	(20)	0	1,053	1,033	0	0	0
7142342	HAMPTON	VA		03/29/2023		124,986	0	(24)	0	0	(24)	0	1,301	1,277	0	0	0
7142344	JACKSONVILLE	FL		03/29/2023		230,220	0	(43)	0	0	(43)	0	2,289	2,246	0	0	0
7142345	KINGSPORT	TN		03/29/2023		266,544	0	(48)	0	0	(48)	0	2,590	2,541	0	0	0
7142348	WOODRUFF	SC		03/29/2023		114,598	0	(21)	0	0	(21)	0	1,139	1,118	0	0	0
7142349	BALTIMORE	MD		03/29/2023		156,488	0	(30)	0	0	(30)	0	1,592	1,562	0	0	0
7142374	CHESTER	PA		03/30/2023		157,230	0	8	0	0	8	0	1,645	1,653	0	0	0
7142375	CHESTER	PA		03/30/2023		131,634	0	7	0	0	7	0	1,378	1,384	0	0	0
7142377	MISHAWAKA	IN		03/30/2023		87,625	0	(2)	0	0	(2)	0	1,112	1,110	0	0	0
7142378	GLOUCESTER POINT	VA		03/30/2023		192,172	0	(5)	0	0	(5)	0	2,439	2,434	0	0	0
7142379	ANGLETON	TX		03/30/2023		151,892	0	0	0	0	0	0	1,887	1,887	0	0	0
7142380	ORLANDO	FL		03/30/2023		177,030	0	(10)	0	0	(10)	0	2,095	2,085	0	0	0
7142381	LANSING	IL		03/30/2023		167,300	0	(10)	0	0	(10)	0	2,035	2,025	0	0	0
7142382	LANSING	IL		03/30/2023		162,095	0	(10)	0	0	(10)	0	1,972	1,962	0	0	0
7142383	DUQUESNE	PA		03/30/2023		82,052	0	0	0	0	0	0	530	530	0	0	0
7142384	PHILADELPHIA	PA		03/30/2023		224,748	0	(14)	0	0	(14)	0	2,391	2,377	0	0	0
7142386	PHILADELPHIA	PA		03/30/2023		173,094	0	(9)	0	0	(9)	0	1,938	1,928	0	0	0
7142387	WEST POTTSGROVE TOWNSHIP	PA		03/30/2023		114,365	0	(6)	0	0	(6)	0	1,213	1,207	0	0	0
7142388	GARLAND	TX		03/30/2023		181,247	0	(13)	0	0	(13)	0	2,204	2,191	0	0	0
7142389	DECATUR	GA		03/30/2023		100,395	0	(9)	0	0	(9)	0	1,206	1,198	0	0	0
7142390	PHILADELPHIA	PA		03/30/2023		210,374	0	(14)	0	0	(14)	0	1,852	1,839	0	0	0
7142391	CLEVELAND	OH		03/30/2023		78,575	0	(7)	0	0	(7)	0	916	909	0	0	0
7142392	BALTIMORE	MD		03/30/2023		133,461	0	(12)	0	0	(12)	0	1,502	1,489	0	0	0
7142393	SAINT CHARLES	IL		03/30/2023		271,274	0	(29)	0	0	(29)	0	3,215	3,186	0	0	0
7142394	PITMAN	NJ		03/30/2023		166,899	0	(17)	0	0	(17)	0	1,899	1,881	0	0	0
7142395	WHEAT RIDGE	CO		03/30/2023		657,375	0	(71)	0	0	(71)	0	7,549	7,478	0	0	0
7142396	TRENTON	NJ		03/30/2023		112,571	0	(11)	0	0	(11)	0	1,094	1,083	0	0	0
7142397	TRENTON	NJ		03/30/2023		135,752	0	(12)	0	0	(12)	0	1,281	1,268	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142398	SAN ANTONIO	TX		03/30/2023		129,787	0	(11)	0	0	(11)	0	1,180	1,169	0	0	0
7142401	RIVERDALE	GA		03/30/2023		106,928	0	(13)	0	0	(13)	0	1,219	1,205	0	0	0
7142402	GARNER	NC		03/30/2023		165,801	0	(21)	0	0	(21)	0	1,924	1,902	0	0	0
7142403	MANTUA	NJ		03/30/2023		298,584	0	(34)	0	0	(34)	0	2,990	2,957	0	0	0
7142404	MEMPHIS	TN		03/30/2023		116,118	0	(17)	0	0	(17)	0	1,418	1,401	0	0	0
7142405	BALTIMORE	MD		03/30/2023		157,823	0	(16)	0	0	(16)	0	1,366	1,349	0	0	0
7142406	ROCHESTER	NY		03/30/2023		144,136	0	(17)	0	0	(17)	0	1,448	1,431	0	0	0
7142407	BALTIMORE	MD		03/30/2023		101,056	0	(11)	0	0	(11)	0	942	931	0	0	0
7142408	WATERVLIET	NY		03/30/2023		140,221	0	(16)	0	0	(16)	0	1,304	1,289	0	0	0
7142409	PHILADELPHIA	PA		03/30/2023		210,449	0	(22)	0	0	(22)	0	1,810	1,788	0	0	0
7142410	BARNEGAT	NJ		03/30/2023		234,953	0	(26)	0	0	(26)	0	2,193	2,166	0	0	0
7142411	EASTLAKE	OH		03/30/2023		142,435	0	(16)	0	0	(16)	0	1,361	1,345	0	0	0
7142412	NEW ORLEANS	LA		03/30/2023		254,276	0	(26)	0	0	(26)	0	2,146	2,120	0	0	0
7142414	BALTIMORE	MD		03/30/2023		146,608	0	(20)	0	0	(20)	0	1,507	1,487	0	0	0
7142415	TRENTON	NJ		03/30/2023		106,024	0	(15)	0	0	(15)	0	1,177	1,162	0	0	0
7142416	FAWNSKIN	CA		03/30/2023		587,909	0	(84)	0	0	(84)	0	6,429	6,345	0	0	0
7142417	BALTIMORE	MD		03/30/2023		156,081	0	(23)	0	0	(23)	0	1,746	1,723	0	0	0
7142418	TRENTON	NJ		03/30/2023		131,737	0	(20)	0	0	(20)	0	1,429	1,409	0	0	0
7142422	NEW ORLEANS	LA		03/30/2023		152,383	0	(27)	0	0	(27)	0	1,825	1,798	0	0	0
7142423	BALTIMORE	MD		03/30/2023		140,783	0	(20)	0	0	(20)	0	1,373	1,353	0	0	0
7142427	KANSAS CITY	MO		03/30/2023		147,772	0	(25)	0	0	(25)	0	1,470	1,445	0	0	0
7142428	BALTIMORE	MD		03/30/2023		137,447	0	(25)	0	0	(25)	0	1,473	1,448	0	0	0
7142429	BALTIMORE	MD		03/30/2023		135,493	0	(24)	0	0	(24)	0	1,413	1,389	0	0	0
7142430	ANDERSON	IN		03/30/2023		107,065	0	(20)	0	0	(20)	0	1,147	1,127	0	0	0
7142431	BRIDGEPORT	PA		03/30/2023		306,448	0	(57)	0	0	(57)	0	3,206	3,149	0	0	0
7142432	COPIAGUE	NY		03/30/2023		321,813	0	(58)	0	0	(58)	0	3,241	3,183	0	0	0
7142433	BALTIMORE	MD		03/30/2023		118,789	0	(22)	0	0	(22)	0	1,219	1,197	0	0	0
7142435	LAUREL	MD		03/30/2023		284,532	0	(56)	0	0	(56)	0	3,245	3,189	0	0	0
7142436	WINTERVILLE	NC		03/30/2023		113,760	0	(22)	0	0	(22)	0	1,189	1,167	0	0	0
7142437	BALTIMORE	MD		03/30/2023		193,322	0	(38)	0	0	(38)	0	2,022	1,984	0	0	0
7142438	HAGERSTOWN	MD		03/30/2023		179,796	0	(33)	0	0	(33)	0	1,730	1,697	0	0	0
7142439	DETROIT	MI		03/30/2023		98,979	0	(18)	0	0	(18)	0	953	935	0	0	0
7142440	CLEVELAND	OH		03/30/2023		77,821	0	(15)	0	0	(15)	0	772	757	0	0	0
7142442	BALTIMORE	MD		03/30/2023		116,972	0	(27)	0	0	(27)	0	1,327	1,300	0	0	0
7142443	ABINGDON	MD		03/30/2023		142,307	0	(30)	0	0	(30)	0	1,543	1,513	0	0	0
7142444	HAGERSTOWN	MD		03/30/2023		168,511	0	(34)	0	0	(34)	0	1,749	1,715	0	0	0
7142447	BALTIMORE	MD		03/30/2023		118,623	0	(21)	0	0	(21)	0	1,205	1,185	0	0	0
7142448	NEW HAVEN	CT		03/30/2023		269,753	0	(56)	0	0	(56)	0	2,688	2,632	0	0	0
7142449	SOUTH FULTON	GA		03/30/2023		609,362	0	(134)	0	0	(134)	0	6,296	6,162	0	0	0
7142451	REDFORD	MI		03/30/2023		118,234	0	(25)	0	0	(25)	0	1,192	1,167	0	0	0
7142452	NEWARK	NJ		03/30/2023		524,765	0	(110)	0	0	(110)	0	5,148	5,038	0	0	0
7142453	BALTIMORE	MD		03/30/2023		158,543	0	(32)	0	0	(32)	0	1,506	1,474	0	0	0
7142454	KANSAS CITY	MO		03/30/2023		154,983	0	(33)	0	0	(33)	0	1,570	1,536	0	0	0
7142455	ESSEX	MD		03/30/2023		133,307	0	(27)	0	0	(27)	0	1,274	1,247	0	0	0
7142457	ORLANDO	FL		03/30/2023		213,375	0	(47)	0	0	(47)	0	2,340	2,293	0	0	0
7142458	SAN ANTONIO	TX		03/30/2023		107,436	0	(22)	0	0	(22)	0	1,046	1,024	0	0	0
7142460	GARY	IN		03/30/2023		72,090	0	(14)	0	0	(14)	0	670	656	0	0	0
7142461	NORCROSS	GA		03/30/2023		192,484	0	(41)	0	0	(41)	0	1,929	1,888	0	0	0
7142462	CHICAGO	IL		03/30/2023		169,192	0	(36)	0	0	(36)	0	1,701	1,664	0	0	0
7142463	HUFFMAN	TX		03/30/2023		136,674	0	(29)	0	0	(29)	0	1,368	1,338	0	0	0
7142465	BALTIMORE	MD		03/30/2023		104,428	0	(22)	0	0	(22)	0	1,031	1,009	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142466	BALTIMORE	MD		03/30/2023		237,664	0	(50)	0	0	(50)	0	2,346	2,296	0	0	0
7142467	WORCESTER	MA		03/30/2023		539,712	0	(85)	0	0	(85)	0	4,803	4,718	0	0	0
7142468	GARLAND	TX		03/30/2023		153,024	0	(30)	0	0	(30)	0	1,425	1,394	0	0	0
7142469	DUNDALK	MD		03/30/2023		161,073	0	(34)	0	0	(34)	0	1,616	1,581	0	0	0
7142595	KANSAS CITY	KS		04/06/2023		166,315	0	(21)	0	0	(21)	0	1,844	1,822	0	0	0
7142597	BIRMINGHAM	AL		04/06/2023		101,087	0	(8)	0	0	(8)	0	869	861	0	0	0
7142600	CHESTER	PA		04/06/2023		124,507	0	6	0	0	6	0	1,097	1,103	0	0	0
7142601	JACKSONVILLE	FL		04/06/2023		186,372	0	(39)	0	0	(39)	0	1,929	1,890	0	0	0
7142602	PARKERSBURG	WV		04/06/2023		153,565	0	(16)	0	0	(16)	0	1,355	1,339	0	0	0
7142603	BALTIMORE	MD		04/06/2023		186,880	0	(20)	0	0	(20)	0	1,729	1,709	0	0	0
7142604	IRVINGTON	NJ		04/06/2023		211,090	0	(37)	0	0	(37)	0	2,023	1,986	0	0	0
7142605	RICHARDSON	TX		04/06/2023		236,552	0	(39)	0	0	(39)	0	2,504	2,465	0	0	0
7142606	FREEPORT	TX		04/06/2023		122,219	0	0	0	0	0	0	1,032	1,031	0	0	0
7142607	DOVER	DE		04/06/2023		142,048	0	(25)	0	0	(25)	0	1,447	1,421	0	0	0
7142608	PITTSBURGH	PA		04/06/2023		121,208	0	5	0	0	5	0	991	996	0	0	0
7142609	BALTIMORE	MD		04/06/2023		99,298	0	(65)	0	0	(65)	0	3,114	3,049	0	0	0
7142610	DAYTON	OH		04/06/2023		113,158	0	(9)	0	0	(9)	0	973	964	0	0	0
7142614	BALTIMORE	MD		04/06/2023		150,716	0	(16)	0	0	(16)	0	1,406	1,390	0	0	0
7142615	HICKORY	NC		04/06/2023		196,403	0	(22)	0	0	(22)	0	2,258	2,237	0	0	0
7142616	PHILADELPHIA	PA		04/06/2023		190,996	0	9	0	0	9	0	1,785	1,795	0	0	0
7142617	INDIANAPOLIS	IN		04/06/2023		111,005	0	(22)	0	0	(22)	0	1,153	1,131	0	0	0
7142618	HAMILTON	OH		04/06/2023		120,415	0	(1)	0	0	(1)	0	1,492	1,491	0	0	0
7142619	INDIANAPOLIS	IN		04/06/2023		152,905	0	(28)	0	0	(28)	0	1,601	1,573	0	0	0
7142620	SOUTHAVEN	MS		04/06/2023		144,961	0	(26)	0	0	(26)	0	1,504	1,478	0	0	0
7142621	BALTIMORE	MD		04/06/2023		170,591	0	(23)	0	0	(23)	0	1,745	1,722	0	0	0
7142622	BALTIMORE	MD		04/06/2023		181,963	0	(24)	0	0	(24)	0	1,861	1,837	0	0	0
7142623	DORAVILLE	GA		04/06/2023		244,229	0	(52)	0	0	(52)	0	2,483	2,431	0	0	0
7142624	BALTIMORE	MD		04/06/2023		170,062	0	(23)	0	0	(23)	0	1,802	1,778	0	0	0
7142625	PHILADELPHIA	PA		04/06/2023		141,003	0	2	0	0	2	0	1,784	1,785	0	0	0
7142626	PHILADELPHIA	PA		04/06/2023		92,209	0	(4)	0	0	(4)	0	941	937	0	0	0
7142628	CLEVELAND	OH		04/06/2023		108,307	0	(3)	0	0	(3)	0	1,352	1,349	0	0	0
7142631	DARBY	PA		04/06/2023		109,219	0	(4)	0	0	(4)	0	1,289	1,285	0	0	0
7142632	KNIGHTDALE	NC		04/06/2023		198,794	0	(61)	0	0	(61)	0	4,362	4,301	0	0	0
7142634	OWINGS MILLS	MD		04/06/2023		305,171	0	(54)	0	0	(54)	0	2,941	2,887	0	0	0
7142637	RAYTOWN	MO		04/06/2023		137,534	0	(29)	0	0	(29)	0	1,392	1,363	0	0	0
7142639	CORDOVA	TN		04/06/2023		146,520	0	(28)	0	0	(28)	0	1,558	1,530	0	0	0
7142640	KANSAS CITY	KS		04/06/2023		127,390	0	(27)	0	0	(27)	0	1,288	1,261	0	0	0
7142641	KANSAS CITY	MO		04/06/2023		90,025	0	(16)	0	0	(16)	0	887	871	0	0	0
7142645	INDIANAPOLIS	IN		05/05/2023		76,280	0	20	0	0	20	0	916	936	0	0	0
7142647	MEMPHIS	TN		05/05/2023		159,625	0	31	0	0	31	0	1,844	1,875	0	0	0
7142648	PHILADELPHIA	PA		05/05/2023		109,408	0	18	0	0	18	0	1,153	1,172	0	0	0
7142651	DETROIT	MI		05/05/2023		95,673	0	15	0	0	15	0	1,077	1,092	0	0	0
7142652	BRONX	NY		05/05/2023		395,256	0	56	0	0	56	0	4,348	4,404	0	0	0
7142653	BRANFORD	CT		05/05/2023		316,116	0	33	0	0	33	0	2,866	2,899	0	0	0
7142654	SAINT LOUIS	MO		05/05/2023		86,637	0	10	0	0	10	0	868	878	0	0	0
7142656	DETROIT	MI		05/05/2023		92,808	0	8	0	0	8	0	669	677	0	0	0
7142657	LACONIA	NH		05/05/2023		216,183	0	20	0	0	20	0	2,312	2,333	0	0	0
7142658	LAWNDALE	NC		05/05/2023		116,685	0	7	0	0	7	0	1,303	1,310	0	0	0
7142661	BALTIMORE	MD		05/05/2023		152,923	0	2	0	0	2	0	1,320	1,322	0	0	0
7142664	CHICAGO	IL		05/05/2023		189,606	0	2	0	0	2	0	1,525	1,527	0	0	0
7142665	BALTIMORE	MD		05/05/2023		197,957	0	3	0	0	3	0	1,919	1,923	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142666	DOLTON	IL		05/05/2023		138,902	0	(5)	0	0	(5)	0	5	0	0	0	0
7142667	NEW MILFORD	CT		05/05/2023		73,383	0	1	0	0	1	0	745	746	0	0	0
7142668	INDIANAPOLIS	IN		05/05/2023		118,154	0	2	0	0	2	0	1,227	1,229	0	0	0
7142670	NORTH MYRTLE BEACH	SC		05/05/2023		254,720	0	4	0	0	4	0	2,367	2,371	0	0	0
7142671	CHICAGO	IL		05/05/2023		220,885	0	4	0	0	4	0	2,243	2,246	0	0	0
7142672	TRENTON	NJ		05/05/2023		103,041	0	2	0	0	2	0	1,070	1,072	0	0	0
7142763	MIAMI	FL		04/12/2023		284,382	0	(15)	0	0	(15)	0	3,392	3,377	0	0	0
7142764	BIRMINGHAM	AL		04/12/2023		97,341	0	(6)	0	0	(6)	0	1,140	1,134	0	0	0
7142766	DETROIT	MI		04/12/2023		196,115	0	1	0	0	1	0	2,068	2,069	0	0	0
7142767	ELIZABETHTOWN	PA		04/12/2023		185,143	0	(5)	0	0	(5)	0	2,117	2,112	0	0	0
7142768	CHARLOTTE	NC		04/12/2023		225,524	0	(13)	0	0	(13)	0	2,713	2,701	0	0	0
7142769	ALBANY	GA		04/12/2023		68,026	0	(4)	0	0	(4)	0	830	826	0	0	0
7142770	CINCINNATI	OH		04/12/2023		157,170	0	5	0	0	5	0	1,906	1,911	0	0	0
7142771	BALTIMORE	MD		04/12/2023		100,559	0	(5)	0	0	(5)	0	1,205	1,200	0	0	0
7142774	OVERLAND PARK	KS		04/12/2023		191,412	0	(9)	0	0	(9)	0	2,248	2,238	0	0	0
7142775	PHILADELPHIA	PA		04/12/2023		236,026	0	1	0	0	1	0	2,915	2,916	0	0	0
7142777	WEST CHESTER	PA		04/12/2023		193,913	0	(10)	0	0	(10)	0	2,282	2,272	0	0	0
7142778	ATLANTA	GA		04/12/2023		303,193	0	(49)	0	0	(49)	0	3,277	3,228	0	0	0
7142779	RAPID CITY	SD		04/12/2023		146,196	0	(11)	0	0	(11)	0	1,742	1,731	0	0	0
7142780	FARMINGTON	UT		04/12/2023		217,902	0	(16)	0	0	(16)	0	2,597	2,581	0	0	0
7142781	MCDONOUGH	GA		04/12/2023		171,246	0	(11)	0	0	(11)	0	2,041	2,031	0	0	0
7142782	NEW ORLEANS	LA		04/12/2023		70,658	0	(4)	0	0	(4)	0	949	945	0	0	0
7142783	NEW ORLEANS	LA		04/12/2023		66,145	0	(4)	0	0	(4)	0	905	901	0	0	0
7142784	PHILADELPHIA	PA		04/12/2023		202,162	0	(5)	0	0	(5)	0	2,322	2,317	0	0	0
7142785	SAINT PETERSBURG	FL		04/12/2023		228,394	0	(39)	0	0	(39)	0	4,869	4,831	0	0	0
7142787	ALBANY	GA		04/12/2023		65,352	0	(3)	0	0	(3)	0	798	794	0	0	0
7142788	ALBANY	GA		04/12/2023		142,180	0	(7)	0	0	(7)	0	1,697	1,689	0	0	0
7142789	CAPE CORAL	FL		04/12/2023		416,204	0	(21)	0	0	(21)	0	4,899	4,878	0	0	0
7142790	DES MOINES	IA		04/12/2023		119,443	0	(8)	0	0	(8)	0	1,423	1,415	0	0	0
7142791	MISSION	KS		04/12/2023		216,053	0	(11)	0	0	(11)	0	2,400	2,389	0	0	0
7142792	BALTIMORE	MD		04/12/2023		101,062	0	(8)	0	0	(8)	0	1,182	1,174	0	0	0
7142793	IVANHOE	CA		04/12/2023		164,311	0	(13)	0	0	(13)	0	1,912	1,899	0	0	0
7142794	OBERLIN	OH		04/12/2023		122,749	0	(6)	0	0	(6)	0	1,427	1,421	0	0	0
7142795	CINCINNATI	OH		04/12/2023		111,060	0	(5)	0	0	(5)	0	1,267	1,261	0	0	0
7142797	BAYTOWN	TX		04/12/2023		89,395	0	(6)	0	0	(6)	0	1,055	1,049	0	0	0
7142798	SEMINOLE	FL		04/12/2023		536,956	0	(25)	0	0	(25)	0	6,440	6,415	0	0	0
7142799	COLUMBUS	OH		04/12/2023		139,741	0	(13)	0	0	(13)	0	1,393	1,380	0	0	0
7142800	COLUMBUS	OH		04/12/2023		163,940	0	(16)	0	0	(16)	0	1,710	1,694	0	0	0
7142801	COLUMBUS	OH		04/12/2023		110,845	0	(11)	0	0	(11)	0	1,156	1,146	0	0	0
7142802	COLUMBUS	OH		04/12/2023		156,487	0	(15)	0	0	(15)	0	1,632	1,617	0	0	0
7142803	COLUMBUS	OH		04/12/2023		123,885	0	(12)	0	0	(12)	0	1,292	1,280	0	0	0
7142804	COLUMBUS	OH		04/12/2023		96,722	0	(3)	0	0	(3)	0	1,132	1,129	0	0	0
7142805	COLUMBUS	OH		04/12/2023		114,105	0	(11)	0	0	(11)	0	1,190	1,179	0	0	0
7142806	COLUMBUS	OH		04/12/2023		137,457	0	(13)	0	0	(13)	0	1,434	1,421	0	0	0
7142807	COLUMBUS	OH		04/12/2023		138,862	0	(13)	0	0	(13)	0	1,449	1,435	0	0	0
7142808	COLUMBUS	OH		04/12/2023		81,315	0	(8)	0	0	(8)	0	810	803	0	0	0
7142809	COLUMBUS	OH		04/12/2023		110,845	0	(11)	0	0	(11)	0	1,156	1,146	0	0	0
7142810	COLUMBUS	OH		04/12/2023		149,966	0	(14)	0	0	(14)	0	1,564	1,550	0	0	0
7142811	COLUMBUS	OH		04/12/2023		102,894	0	(4)	0	0	(4)	0	1,202	1,198	0	0	0
7142812	COLUMBUS	OH		04/12/2023		161,260	0	(9)	0	0	(9)	0	1,840	1,832	0	0	0
7142813	COLUMBUS	OH		04/12/2023		99,776	0	(5)	0	0	(5)	0	1,165	1,161	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142814	COLUMBUS	OH		04/12/2023		220,949	0	(15)	0	0	(15)	0	2,518	2,502	0	0	0
7142815	FROSTPROOF	FL		04/12/2023		92,860	0	(10)	0	0	(10)	0	1,687	1,677	0	0	0
7142816	WINTER GARDEN	FL		04/12/2023		213,101	0	(21)	0	0	(21)	0	2,382	2,361	0	0	0
7142817	COLUMBUS	OH		04/12/2023		142,998	0	3	0	0	3	0	1,756	1,759	0	0	0
7142818	SACRAMENTO	CA		04/12/2023		163,478	0	(21)	0	0	(21)	0	1,868	1,846	0	0	0
7142819	HOUSTON	TX		04/12/2023		182,025	0	(12)	0	0	(12)	0	2,158	2,146	0	0	0
7142820	BRISTOL	CT		04/12/2023		242,668	0	(42)	0	0	(42)	0	2,467	2,424	0	0	0
7142848	PHILADELPHIA	PA		04/11/2023		139,079	0	(7)	0	0	(7)	0	1,502	1,495	0	0	0
7142851	GLASTONBURY	CT		04/11/2023		244,684	0	(27)	0	0	(27)	0	2,688	2,661	0	0	0
7142852	PATERSON	NJ		04/11/2023		408,013	0	(62)	0	0	(62)	0	4,265	4,203	0	0	0
7142853	PRINGLE	PA		04/11/2023		135,138	0	(6)	0	0	(6)	0	1,539	1,533	0	0	0
7142854	PATERSON	NJ		04/11/2023		260,977	0	(32)	0	0	(32)	0	2,202	2,170	0	0	0
7142855	JERSEY CITY	NJ		04/11/2023		197,919	0	(10)	0	0	(10)	0	2,408	2,398	0	0	0
7142856	JERSEY CITY	NJ		04/11/2023		372,823	0	(18)	0	0	(18)	0	3,847	3,829	0	0	0
7142857	COLUMBIA	SC		04/11/2023		244,956	0	(43)	0	0	(43)	0	2,554	2,511	0	0	0
7142860	RIDGE	NY		04/11/2023		125,606	0	(11)	0	0	(11)	0	1,457	1,446	0	0	0
7142891	FAYETTEVILLE	NC		04/12/2023		104,112	0	(21)	0	0	(21)	0	1,010	989	0	0	0
7142892	VINELAND	NJ		04/12/2023		102,563	0	(18)	0	0	(18)	0	943	925	0	0	0
7142893	PHILADELPHIA	PA		04/12/2023		79,695	0	0	0	0	0	0	864	864	0	0	0
7142894	PHILADELPHIA	PA		04/12/2023		164,323	0	0	0	0	0	0	1,993	1,993	0	0	0
7142895	BALTIMORE	MD		04/12/2023		135,088	0	(26)	0	0	(26)	0	1,266	1,239	0	0	0
7142896	TAMPA	FL		04/12/2023		85,123	0	(17)	0	0	(17)	0	837	819	0	0	0
7142897	SAINT LOUIS	MO		04/12/2023		77,071	0	0	0	0	0	0	711	711	0	0	0
7142899	WINSTON SALEM	NC		04/12/2023		70,837	0	(15)	0	0	(15)	0	694	680	0	0	0
7142901	PHILADELPHIA	PA		04/12/2023		148,734	0	(6)	0	0	(6)	0	1,360	1,354	0	0	0
7142902	PHILADELPHIA	PA		04/12/2023		89,611	0	(4)	0	0	(4)	0	812	808	0	0	0
7142903	JACKSONVILLE	FL		04/12/2023		82,539	0	(14)	0	0	(14)	0	773	758	0	0	0
7142904	JACKSONVILLE	FL		04/12/2023		178,854	0	(24)	0	0	(24)	0	1,730	1,706	0	0	0
7142905	JACKSONVILLE	FL		04/12/2023		134,804	0	(23)	0	0	(23)	0	1,239	1,216	0	0	0
7142906	KANSAS CITY	MO		04/12/2023		130,095	0	(24)	0	0	(24)	0	1,372	1,347	0	0	0
7142908	MENASHA	WI		04/12/2023		127,914	0	(22)	0	0	(22)	0	1,143	1,121	0	0	0
7142909	SAN ANTONIO	TX		04/12/2023		106,910	0	(22)	0	0	(22)	0	1,056	1,034	0	0	0
7142910	CREST HILL	IL		04/12/2023		129,724	0	(20)	0	0	(20)	0	1,406	1,386	0	0	0
7142911	BEAUMONT	TX		04/12/2023		117,599	0	(32)	0	0	(32)	0	1,496	1,465	0	0	0
7142912	JACKSONVILLE	FL		04/12/2023		155,489	0	(31)	0	0	(31)	0	1,500	1,469	0	0	0
7142914	TOLEDO	OH		04/12/2023		65,026	0	(13)	0	0	(13)	0	632	619	0	0	0
7142915	FARMVILLE	VA		04/12/2023		127,536	0	(15)	0	0	(15)	0	1,385	1,370	0	0	0
7142916	DUNDALK	MD		04/12/2023		125,911	0	(26)	0	0	(26)	0	1,253	1,227	0	0	0
7142917	JACKSONVILLE	FL		04/12/2023		113,969	0	(20)	0	0	(20)	0	1,072	1,052	0	0	0
7142918	JACKSONVILLE	FL		04/12/2023		119,747	0	(20)	0	0	(20)	0	1,101	1,080	0	0	0
7142919	RIDGE	NY		04/12/2023		325,908	0	(31)	0	0	(31)	0	3,801	3,770	0	0	0
7142920	JACKSONVILLE	FL		04/12/2023		124,782	0	0	0	0	0	0	1,222	1,222	0	0	0
7142921	CALUMET CITY	IL		04/12/2023		172,625	0	(28)	0	0	(28)	0	1,824	1,796	0	0	0
7142922	DAYTON	OH		04/12/2023		122,739	0	(10)	0	0	(10)	0	1,055	1,046	0	0	0
7142923	ARLINGTON	TX		04/12/2023		174,962	0	(42)	0	0	(42)	0	2,074	2,032	0	0	0
7142924	DAYTON	OH		04/12/2023		144,173	0	(11)	0	0	(11)	0	1,205	1,194	0	0	0
7142925	DUNDALK	MD		04/12/2023		151,151	0	(31)	0	0	(31)	0	1,470	1,439	0	0	0
7142926	SPRINGFIELD	OH		04/12/2023		132,694	0	(22)	0	0	(22)	0	1,195	1,173	0	0	0
7142927	SOUTHAVEN	MS		04/12/2023		153,147	0	(30)	0	0	(30)	0	1,591	1,562	0	0	0
7142928	BALTIMORE	MD		04/12/2023		154,610	0	(13)	0	0	(13)	0	1,373	1,360	0	0	0
7142930	TORRINGTON	CT		04/12/2023		138,830	0	(28)	0	0	(28)	0	1,340	1,312	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142931	CHESTER	SC		04/12/2023		57,733	0	(14)	0	0	(14)	0	566	552	0	0	0
7142932	OLIVE BRANCH	MS		04/12/2023		154,122	0	(14)	0	0	(14)	0	1,611	1,597	0	0	0
7142933	SOUTHAVEN	MS		04/12/2023		188,618	0	(38)	0	0	(38)	0	1,811	1,773	0	0	0
7142934	BALTIMORE	MD		04/12/2023		128,892	0	(13)	0	0	(13)	0	1,106	1,093	0	0	0
7142935	BALTIMORE	MD		04/12/2023		128,841	0	(13)	0	0	(13)	0	1,137	1,123	0	0	0
7142936	CHICAGO	IL		04/12/2023		255,850	0	(42)	0	0	(42)	0	2,573	2,531	0	0	0
7142937	BALTIMORE	MD		04/12/2023		159,061	0	(27)	0	0	(27)	0	1,600	1,573	0	0	0
7142939	WILKES-BARRE	PA		04/12/2023		198,605	0	(41)	0	0	(41)	0	1,961	1,920	0	0	0
7142940	PEMBERTON	NJ		04/12/2023		195,269	0	(30)	0	0	(30)	0	2,030	2,000	0	0	0
7142941	PEMBERTON	NJ		04/12/2023		202,181	0	(36)	0	0	(36)	0	2,046	2,010	0	0	0
7142942	BROWNS MILLS	NJ		04/12/2023		167,730	0	(29)	0	0	(29)	0	1,698	1,669	0	0	0
7142943	MOUNT HOLLY	NJ		04/12/2023		197,707	0	(34)	0	0	(34)	0	2,001	1,967	0	0	0
7142944	JACKSONVILLE	FL		04/12/2023		127,634	0	(22)	0	0	(22)	0	1,173	1,152	0	0	0
7142945	BALTIMORE	MD		04/12/2023		153,079	0	(27)	0	0	(27)	0	1,539	1,512	0	0	0
7142946	EAST PATCHOGUE	NY		04/12/2023		268,977	0	(38)	0	0	(38)	0	2,983	2,945	0	0	0
7142947	DAYTON	OH		04/12/2023		128,221	0	(10)	0	0	(10)	0	1,134	1,123	0	0	0
7142949	TAMPA	FL		04/12/2023		169,184	0	(30)	0	0	(30)	0	1,609	1,579	0	0	0
7142951	PHENIX CITY	AL		04/12/2023		100,788	0	(20)	0	0	(20)	0	968	948	0	0	0
7142954	JACKSONVILLE	FL		04/12/2023		82,466	0	(14)	0	0	(14)	0	755	740	0	0	0
7142955	JACKSONVILLE	FL		04/12/2023		129,068	0	(22)	0	0	(22)	0	1,186	1,164	0	0	0
7142956	BALTIMORE	MD		04/12/2023		205,266	0	(40)	0	0	(40)	0	1,918	1,878	0	0	0
7142957	VERNON	CT		04/12/2023		181,605	0	(114)	0	0	(114)	0	5,429	5,316	0	0	0
7142958	LULING	TX		04/12/2023		122,888	0	(23)	0	0	(23)	0	1,262	1,239	0	0	0
7142959	CEDAR CITY	UT		04/12/2023		119,891	0	(13)	0	0	(13)	0	1,432	1,419	0	0	0
7142960	GULFPORT	MS		04/12/2023		187,305	0	(35)	0	0	(35)	0	1,994	1,959	0	0	0
7142961	BALTIMORE	MD		04/12/2023		176,945	0	(15)	0	0	(15)	0	1,596	1,581	0	0	0
7142962	PHOENIX	AZ		04/12/2023		227,277	0	(34)	0	0	(34)	0	2,534	2,500	0	0	0
7142963	GREENSBORO	NC		04/12/2023		96,277	0	(19)	0	0	(19)	0	916	897	0	0	0
7142964	MADISON	AL		04/12/2023		167,422	0	(30)	0	0	(30)	0	1,612	1,582	0	0	0
7142965	GREENSBORO	NC		04/12/2023		96,277	0	(19)	0	0	(19)	0	916	897	0	0	0
7142966	WILMINGTON	DE		04/12/2023		142,300	0	(11)	0	0	(11)	0	1,714	1,702	0	0	0
7142967	WILMINGTON	DE		04/12/2023		137,772	0	(11)	0	0	(11)	0	1,659	1,648	0	0	0
7142968	WILMINGTON	DE		04/12/2023		150,062	0	(12)	0	0	(12)	0	1,807	1,795	0	0	0
7142969	WILMINGTON	DE		04/12/2023		159,063	0	(14)	0	0	(14)	0	1,889	1,875	0	0	0
7142970	BALTIMORE	MD		04/12/2023		143,364	0	(29)	0	0	(29)	0	1,377	1,348	0	0	0
7142972	BALTIMORE	MD		04/12/2023		266,422	0	(23)	0	0	(23)	0	2,810	2,788	0	0	0
7142973	BALTIMORE	MD		04/12/2023		144,804	0	(35)	0	0	(35)	0	1,552	1,517	0	0	0
7142975	ANTIOCH	TN		04/12/2023		304,169	0	(59)	0	0	(59)	0	3,160	3,101	0	0	0
7142976	WILMINGTON	DE		04/12/2023		137,340	0	(10)	0	0	(10)	0	1,655	1,645	0	0	0
7142977	WILMINGTON	DE		04/12/2023		151,855	0	(11)	0	0	(11)	0	1,830	1,819	0	0	0
7142978	WILMINGTON	DE		04/12/2023		135,700	0	(10)	0	0	(10)	0	1,635	1,625	0	0	0
7142979	TEMPLE	TX		04/12/2023		186,270	0	(33)	0	0	(33)	0	1,752	1,720	0	0	0
7142980	MADISON	AL		04/12/2023		167,283	0	(31)	0	0	(31)	0	1,656	1,625	0	0	0
7142981	AUGUSTA	GA		04/12/2023		82,459	0	(18)	0	0	(18)	0	1,076	1,058	0	0	0
7142982	OSHKOSH	WI		04/12/2023		121,694	0	(25)	0	0	(25)	0	1,180	1,155	0	0	0
7142983	BALTIMORE	MD		04/12/2023		158,346	0	(13)	0	0	(13)	0	1,428	1,415	0	0	0
7142984	TAMPA	FL		04/12/2023		218,382	0	(34)	0	0	(34)	0	1,836	1,802	0	0	0
7142985	LAKE SAINT LOUIS	MO		04/12/2023		310,837	0	(23)	0	0	(23)	0	3,860	3,837	0	0	0
7142987	BALTIMORE	MD		04/12/2023		77,004	0	(16)	0	0	(16)	0	795	778	0	0	0
7142988	ATHENS	AL		04/12/2023		155,773	0	(29)	0	0	(29)	0	1,542	1,513	0	0	0
7142989	NEW HAVEN	CT		04/12/2023		169,704	0	(14)	0	0	(14)	0	1,501	1,487	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7142990	CHESTER	PA		04/12/2023		69,595	0	(3)	0	0	(3)	0	694	691	0	0	0
7142992	ATLANTIC CITY	NJ		04/12/2023		123,016	0	(25)	0	0	(25)	0	1,263	1,238	0	0	0
7142993	FORT WORTH	TX		04/12/2023		166,963	0	(12)	0	0	(12)	0	2,002	1,990	0	0	0
7142995	FAYETTEVILLE	NC		04/12/2023		102,942	0	(22)	0	0	(22)	0	1,053	1,031	0	0	0
7142996	PICAYUNE	MS		04/12/2023		81,906	0	(14)	0	0	(14)	0	747	733	0	0	0
7142997	MEMPHIS	TN		04/12/2023		83,277	0	(14)	0	0	(14)	0	736	723	0	0	0
7143000	HARRISBURG	PA		04/12/2023		124,505	0	7	0	0	7	0	1,424	1,432	0	0	0
7143001	BALTIMORE	MD		04/12/2023		169,684	0	(33)	0	0	(33)	0	1,759	1,726	0	0	0
7143002	FAIRFIELD	OH		04/12/2023		115,594	0	(25)	0	0	(25)	0	1,173	1,149	0	0	0
7143003	DOVER	DE		04/12/2023		143,221	0	(28)	0	0	(28)	0	1,483	1,455	0	0	0
7143004	GLASSBORO	NJ		04/12/2023		123,327	0	(32)	0	0	(32)	0	1,403	1,372	0	0	0
7143005	ARLINGTON	TX		04/12/2023		226,282	0	(41)	0	0	(41)	0	2,343	2,302	0	0	0
7143006	CHICAGO	IL		04/12/2023		202,135	0	(33)	0	0	(33)	0	2,091	2,058	0	0	0
7143011	HOLIDAY	FL		04/12/2023		141,919	0	(29)	0	0	(29)	0	1,548	1,519	0	0	0
7143012	GREENSBORO	NC		04/12/2023		229,633	0	(42)	0	0	(42)	0	2,249	2,207	0	0	0
7143013	BALTIMORE	MD		04/12/2023		329,754	0	(33)	0	0	(33)	0	2,864	2,831	0	0	0
7143014	PHILADELPHIA	PA		04/12/2023		146,650	0	(7)	0	0	(7)	0	1,491	1,484	0	0	0
7143015	PHILADELPHIA	PA		04/12/2023		163,498	0	(7)	0	0	(7)	0	1,661	1,654	0	0	0
7143017	NORTH CHESTERFIELD	VA		04/12/2023		201,710	0	(22)	0	0	(22)	0	2,359	2,337	0	0	0
7143046	DELRAY BEACH	FL		04/19/2023		93,954	0	57	0	0	57	0	2,219	2,277	0	0	0
7143047	PHOENIX	AZ		04/19/2023		66,842	0	(23)	0	0	(23)	0	1,233	1,210	0	0	0
7143048	WARREN	MI		04/19/2023		69,887	0	(5)	0	0	(5)	0	1,420	1,414	0	0	0
7143050	METAIRIE	LA		04/19/2023		80,008	0	16	0	0	16	0	1,923	1,939	0	0	0
7143051	CRAFTON	PA		04/19/2023		70,912	0	(1)	0	0	(1)	0	1,382	1,381	0	0	0
7143052	NEW ORLEANS	LA		04/19/2023		104,178	0	(24)	0	0	(24)	0	1,907	1,884	0	0	0
7143054	SAN ANTONIO	TX		04/19/2023		62,038	0	10	0	0	10	0	1,492	1,502	0	0	0
7143055	FREEHOLD	NJ		04/19/2023		161,249	0	87	0	0	87	0	3,708	3,795	0	0	0
7143056	WHITE BEAR LAKE	MN		04/19/2023		103,012	0	(18)	0	0	(18)	0	1,771	1,753	0	0	0
7143057	HOBBS	NM		04/19/2023		72,561	0	(22)	0	0	(22)	0	1,251	1,229	0	0	0
7143058	LANDIS	NC		04/19/2023		90,450	0	3	0	0	3	0	1,805	1,808	0	0	0
7143059	SAINT PAUL	MN		04/19/2023		75,925	0	(21)	0	0	(21)	0	1,211	1,190	0	0	0
7143060	ORANGE	NJ		04/19/2023		123,793	0	(7)	0	0	(7)	0	2,242	2,235	0	0	0
7143061	DELRAY BEACH	FL		04/19/2023		129,562	0	77	0	0	77	0	2,964	3,041	0	0	0
7143062	NEWBURGH	NY		04/19/2023		145,670	0	5	0	0	5	0	2,650	2,654	0	0	0
7143063	OLIVE BRANCH	MS		04/19/2023		133,476	0	79	0	0	79	0	3,035	3,113	0	0	0
7143064	ORANGE	NJ		04/19/2023		156,021	0	5	0	0	5	0	2,940	2,946	0	0	0
7143065	AUBURN	WA		04/19/2023		93,337	0	(16)	0	0	(16)	0	1,615	1,598	0	0	0
7143067	ORANGE PARK	FL		04/19/2023		90,664	0	11	0	0	11	0	1,728	1,739	0	0	0
7143068	PENSACOLA	FL		04/19/2023		99,297	0	(31)	0	0	(31)	0	1,577	1,546	0	0	0
7143069	CHICAGO	IL		04/19/2023		88,637	0	52	0	0	52	0	2,015	2,067	0	0	0
7143070	HOMESTEAD	FL		04/19/2023		130,068	0	(8)	0	0	(8)	0	2,770	2,762	0	0	0
7143071	BALTIMORE	MD		04/19/2023		87,979	0	(30)	0	0	(30)	0	1,269	1,239	0	0	0
7143073	EGG HARBOR CITY	NJ		04/19/2023		75,539	0	42	0	0	42	0	2,220	2,262	0	0	0
7143074	CUMMING	GA		04/19/2023		109,073	0	59	0	0	59	0	2,257	2,316	0	0	0
7143075	ST PETERSBURG	FL		04/19/2023		94,527	0	20	0	0	20	0	1,741	1,761	0	0	0
7143076	MISSOURI CITY	TX		04/19/2023		127,931	0	(24)	0	0	(24)	0	1,897	1,873	0	0	0
7143077	GRAY	ME		04/19/2023		120,425	0	14	0	0	14	0	2,128	2,142	0	0	0
7143082	PALM COAST	FL		04/19/2023		114,786	0	49	0	0	49	0	2,295	2,344	0	0	0
7143084	SALEM	OR		04/19/2023		132,651	0	442	0	0	442	0	12,348	12,791	0	0	0
7143085	NEWPORT	OR		04/19/2023		245,991	0	134	0	0	134	0	5,122	5,257	0	0	0
7143086	JACKSONVILLE	FL		04/19/2023		67,018	0	41	0	0	41	0	1,418	1,459	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143088	MIDVALE	UT		04/19/2023		235,437	0	262	0	0	262	0	6,443	6,705	0	0	0
7143089	CAMPBELL	CA		04/19/2023		115,257	0	77	0	0	77	0	2,484	2,561	0	0	0
7143090	NORWICH	CT		04/19/2023		28,465	0	347	0	0	347	0	10,340	10,687	0	0	0
7143091	LAS VEGAS	NV		04/19/2023		169,292	0	37	0	0	37	0	2,933	2,970	0	0	0
7143092	BRIDGEWATER	NJ		04/19/2023		54,689	0	254	0	0	254	0	13,494	13,748	0	0	0
7143094	AROMAS	CA		04/19/2023		368,170	0	274	0	0	274	0	8,146	8,420	0	0	0
7143095	WAYNE	PA		04/19/2023		92,050	0	351	0	0	351	0	11,262	11,613	0	0	0
7143096	SPARKS	NV		04/19/2023		185,099	0	218	0	0	218	0	5,653	5,871	0	0	0
7143098	SACRAMENTO	CA		04/19/2023		116,177	0	56	0	0	56	0	2,371	2,427	0	0	0
7143099	WYANDANCH	NY		04/19/2023		88,584	0	(15)	0	0	(15)	0	5,436	5,421	0	0	0
7143101	MANASSAS	VA		04/19/2023		93,125	0	36	0	0	36	0	2,712	2,748	0	0	0
7143102	LAGO VISTA	TX		04/19/2023		80,302	0	150	0	0	150	0	13,286	13,436	0	0	0
7143103	WOODBRIDGE	VA		04/19/2023		131,443	0	51	0	0	51	0	3,167	3,217	0	0	0
7143104	LA MARQUE	TX		04/19/2023		61,051	0	9	0	0	9	0	1,419	1,428	0	0	0
7143106	PORT ORANGE	FL		04/19/2023		112,422	0	(1)	0	0	(1)	0	2,122	2,121	0	0	0
7143107	EGG HARBOR TOWNSHIP	NJ		04/19/2023		151,852	0	(16)	0	0	(16)	0	2,792	2,776	0	0	0
7143108	CARY	NC		04/19/2023		82,664	0	(12)	0	0	(12)	0	1,528	1,516	0	0	0
7143109	LANCASTER	PA		04/19/2023		44,907	0	(3)	0	0	(3)	0	902	899	0	0	0
7143110	CENTEREACH	NY		04/19/2023		84,315	0	65	0	0	65	0	5,481	5,546	0	0	0
7143111	LITTLETON	CO		04/19/2023		83,696	0	33	0	0	33	0	2,030	2,063	0	0	0
7143112	STATEN ISLAND	NY		04/19/2023		163,302	0	97	0	0	97	0	4,496	4,594	0	0	0
7143113	WARM MINERAL SPRINGS	FL		04/19/2023		121,901	0	6	0	0	6	0	3,066	3,072	0	0	0
7143115	CHICAGO	IL		04/19/2023		69,405	0	(9)	0	0	(9)	0	1,235	1,226	0	0	0
7143116	ALHAMBRA	CA		04/19/2023		615,367	0	328	0	0	328	0	13,991	14,319	0	0	0
7143117	DESERT HOT SPRINGS	CA		04/19/2023		147,995	0	89	0	0	89	0	3,430	3,518	0	0	0
7143118	GRANTS PASS	OR		04/19/2023		225,899	0	133	0	0	133	0	5,136	5,269	0	0	0
7143119	OLIVE BRANCH	MS		04/19/2023		133,465	0	79	0	0	79	0	3,035	3,114	0	0	0
7143120	SAINT PAUL	MN		04/19/2023		69,341	0	(7)	0	0	(7)	0	1,222	1,216	0	0	0
7143121	EL PASO	TX		04/19/2023		67,464	0	81	0	0	81	0	3,446	3,527	0	0	0
7143122	FORT LAUDERDALE	FL		04/19/2023		190,292	0	114	0	0	114	0	4,373	4,486	0	0	0
7143124	PHOENIX	AZ		04/19/2023		69,397	0	(33)	0	0	(33)	0	3,125	3,092	0	0	0
7143126	MONTEREY	CA		04/19/2023		153,890	0	89	0	0	89	0	3,433	3,522	0	0	0
7143129	ATLANTA	GA		04/19/2023		104,895	0	(20)	0	0	(20)	0	8,933	8,913	0	0	0
7143131	DURHAM	NC		04/19/2023		82,122	0	6	0	0	6	0	1,411	1,417	0	0	0
7143132	WEST COVINA	CA		04/19/2023		321,968	0	156	0	0	156	0	6,571	6,727	0	0	0
7143133	ROHNERT PARK	CA		04/19/2023		108,677	0	112	0	0	112	0	2,693	2,805	0	0	0
7143134	SURPRISE	AZ		04/19/2023		112,771	0	40	0	0	40	0	2,248	2,288	0	0	0
7143135	SAN DIMAS	CA		04/19/2023		108,033	0	59	0	0	59	0	2,250	2,309	0	0	0
7143136	PORTLAND	OR		04/19/2023		236,576	0	273	0	0	273	0	5,957	6,230	0	0	0
7143138	LAS VEGAS	NV		04/19/2023		144,602	0	88	0	0	88	0	3,092	3,180	0	0	0
7143139	PUYALLUP	WA		04/19/2023		150,057	0	132	0	0	132	0	3,436	3,568	0	0	0
7143140	NORMAN	OK		04/19/2023		39,622	0	85	0	0	85	0	3,507	3,592	0	0	0
7143141	MINNEAPOLIS	MN		04/19/2023		131,479	0	88	0	0	88	0	2,834	2,922	0	0	0
7143142	GRETNA	LA		04/19/2023		75,841	0	45	0	0	45	0	1,735	1,780	0	0	0
7143143	ST PETERSBURG	FL		04/19/2023		88,593	0	3	0	0	3	0	1,634	1,637	0	0	0
7143144	BALTIMORE	MD		04/19/2023		87,346	0	(1)	0	0	(1)	0	1,557	1,556	0	0	0
7143145	HICKSVILLE	NY		04/19/2023		206,011	0	16	0	0	16	0	3,795	3,811	0	0	0
7143148	MASTIC	NY		04/19/2023		93,470	0	51	0	0	51	0	1,946	1,997	0	0	0
7143151	DECATUR	GA		04/19/2023		152,730	0	258	0	0	258	0	8,346	8,604	0	0	0
7143152	TAMPA	FL		04/19/2023		137,847	0	(12)	0	0	(12)	0	2,194	2,182	0	0	0
7143153	CHARLESTOWN	MA		04/19/2023		118,913	0	462	0	0	462	0	15,228	15,690	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143154	MASTIC BEACH	NY		04/19/2023		154,674	0	(3)	0	0	(3)	0	4,520	4,517	0	0	0
7143155	HAMPTON BAYS	NY		04/19/2023		585,886	0	68	0	0	68	0	10,352	10,420	0	0	0
7143160	AURORA	CO		04/19/2023		68,463	0	48	0	0	48	0	1,810	1,858	0	0	0
7143161	LOS ANGELES	CA		04/19/2023		527,096	0	505	0	0	505	0	12,313	12,818	0	0	0
7143162	RIVERSIDE	CA		04/19/2023		308,336	0	252	0	0	252	0	7,001	7,254	0	0	0
7143163	HANFORD	CA		04/19/2023		183,135	0	219	0	0	219	0	4,516	4,735	0	0	0
7143164	GONZALES	CA		04/19/2023		188,094	0	166	0	0	166	0	4,307	4,473	0	0	0
7143166	LOS ANGELES	CA		04/19/2023		256,227	0	141	0	0	141	0	6,643	6,784	0	0	0
7143167	LAS VEGAS	NV		04/19/2023		152,563	0	93	0	0	93	0	3,242	3,335	0	0	0
7143168	AUBURN	CA		04/19/2023		95,586	0	40	0	0	40	0	1,887	1,927	0	0	0
7143169	MILLINGTON	TN		04/19/2023		73,150	0	60	0	0	60	0	2,081	2,141	0	0	0
7143170	SAN DIEGO	CA		04/19/2023		134,334	0	35	0	0	35	0	2,509	2,544	0	0	0
7143171	KISSIMMEE	FL		04/19/2023		105,124	0	162	0	0	162	0	6,297	6,459	0	0	0
7143173	WINDHAM	CT		04/19/2023		63,635	0	(4)	0	0	(4)	0	1,316	1,313	0	0	0
7143174	LANCASTER	PA		04/19/2023		55,104	0	8	0	0	8	0	1,253	1,261	0	0	0
7143175	LAUREL	MD		04/19/2023		70,923	0	(3)	0	0	(3)	0	3,289	3,286	0	0	0
7143176	NEWARK	NJ		04/19/2023		105,537	0	60	0	0	60	0	2,513	2,573	0	0	0
7143177	SUNRISE	FL		04/19/2023		88,856	0	36	0	0	36	0	2,232	2,267	0	0	0
7143178	CARRIERE	MS		04/19/2023		106,669	0	4	0	0	4	0	2,175	2,179	0	0	0
7143179	HUNTINGTON	NY		04/19/2023		159,043	0	41	0	0	41	0	7,186	7,226	0	0	0
7143180	SAN ANTONIO	TX		04/19/2023		65,388	0	10	0	0	10	0	1,709	1,719	0	0	0
7143181	SALUNGA	PA		04/19/2023		60,847	0	14	0	0	14	0	1,384	1,399	0	0	0
7143182	WOLCOTT	CT		04/19/2023		69,708	0	9	0	0	9	0	1,752	1,761	0	0	0
7143185	FERNDALE	MI		04/19/2023		99,824	0	29	0	0	29	0	2,404	2,433	0	0	0
7143186	KANNAPOLIS	NC		04/19/2023		153,414	0	105	0	0	105	0	4,131	4,235	0	0	0
7143187	CHICAGO	IL		04/19/2023		65,418	0	16	0	0	16	0	1,381	1,397	0	0	0
7143188	CHICAGO	IL		04/19/2023		65,592	0	9	0	0	9	0	1,400	1,409	0	0	0
7143189	CAMBRIDGE	MD		04/19/2023		74,682	0	(1)	0	0	(1)	0	1,420	1,419	0	0	0
7143190	BAY SHORE	NY		04/19/2023		144,966	0	(4)	0	0	(4)	0	6,657	6,653	0	0	0
7143191	BRICK	NJ		04/19/2023		77,652	0	12	0	0	12	0	1,751	1,763	0	0	0
7143194	LAUREL	MD		04/19/2023		74,231	0	(10)	0	0	(10)	0	2,980	2,971	0	0	0
7143195	LINDENWOLD	NJ		04/19/2023		115,758	0	(1)	0	0	(1)	0	2,354	2,353	0	0	0
7143196	LITTLE EGG HARBOR TWP	NJ		04/19/2023		106,026	0	4	0	0	4	0	1,980	1,984	0	0	0
7143197	MIAMI	FL		04/19/2023		190,601	0	111	0	0	111	0	4,279	4,390	0	0	0
7143198	SUITLAND	MD		04/19/2023		101,125	0	13	0	0	13	0	1,954	1,967	0	0	0
7143199	SOUTH HOLLAND	IL		04/19/2023		88,336	0	(26)	0	0	(26)	0	2,569	2,543	0	0	0
7143200	GARLAND	TX		04/19/2023		102,440	0	32	0	0	32	0	3,548	3,580	0	0	0
7143201	BALTIMORE	MD		04/19/2023		72,551	0	6	0	0	6	0	1,346	1,352	0	0	0
7143204	EAST HAVEN	CT		04/19/2023		113,617	0	62	0	0	62	0	2,351	2,413	0	0	0
7143206	FORT MYERS	FL		04/19/2023		79,120	0	(1)	0	0	(1)	0	1,322	1,322	0	0	0
7143207	HOUSTON	TX		04/19/2023		65,527	0	22	0	0	22	0	2,073	2,094	0	0	0
7143209	WOODBRIDGE	VA		04/19/2023		118,483	0	28	0	0	28	0	6,613	6,640	0	0	0
7143210	ATLANTA	GA		04/19/2023		75,674	0	(33)	0	0	(33)	0	9,103	9,070	0	0	0
7143211	NORFOLK	VA		04/19/2023		99,086	0	23	0	0	23	0	2,648	2,671	0	0	0
7143212	BRIDGEPORT	CT		04/19/2023		98,064	0	(54)	0	0	(54)	0	3,163	3,109	0	0	0
7143214	LA CRESCENTA	CA		04/19/2023		269,310	0	279	0	0	279	0	6,418	6,697	0	0	0
7143215	BELLEVUE	WA		04/19/2023		480,686	0	424	0	0	424	0	11,006	11,430	0	0	0
7143216	JUNCTION CITY	OR		04/19/2023		172,620	0	45	0	0	45	0	3,224	3,269	0	0	0
7143217	SAN DIEGO	CA		04/19/2023		283,166	0	232	0	0	232	0	6,430	6,662	0	0	0
7143218	FORT MYERS	FL		04/19/2023		142,477	0	52	0	0	52	0	2,773	2,825	0	0	0
7143220	NEW ORLEANS	LA		04/19/2023		282,959	0	209	0	0	209	0	6,223	6,432	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143221	HOUSTON	TX		04/19/2023		122,203	0	177	0	0	177	0	6,176	6,353	0	0	0
7143223	COTTONWOOD	AZ		04/19/2023		90,519	0	49	0	0	49	0	1,862	1,911	0	0	0
7143224	BRIDGEWATER	NJ		04/19/2023		36,183	0	248	0	0	248	0	13,184	13,432	0	0	0
7143225	GRAND RAPIDS	MI		04/19/2023		105,311	0	44	0	0	44	0	2,092	2,137	0	0	0
7143226	WILDWOOD CREST	NJ		04/19/2023		194,721	0	65	0	0	65	0	3,876	3,940	0	0	0
7143227	BALTIMORE	MD		04/19/2023		72,510	0	(4)	0	0	(4)	0	1,257	1,253	0	0	0
7143229	BRENTWOOD	NY		04/19/2023		112,256	0	85	0	0	85	0	6,935	7,020	0	0	0
7143232	CHESTERFIELD	VA		04/19/2023		68,743	0	1	0	0	1	0	1,486	1,488	0	0	0
7143233	ALEXANDRIA	VA		04/19/2023		63,085	0	32	0	0	32	0	1,625	1,657	0	0	0
7143234	NORTH SYRACUSE	NY		04/19/2023		46,697	0	47	0	0	47	0	3,370	3,417	0	0	0
7143235	WOODBRIDGE	VA		04/19/2023		96,875	0	162	0	0	162	0	6,385	6,547	0	0	0
7143237	HOLLIDAYSBURG	PA		04/19/2023		78,237	0	6	0	0	6	0	1,535	1,542	0	0	0
7143238	LAKE WORTH	FL		04/19/2023		95,624	0	58	0	0	58	0	2,259	2,317	0	0	0
7143239	LANCASTER	PA		04/19/2023		78,888	0	(23)	0	0	(23)	0	1,369	1,345	0	0	0
7143240	LANDISVILLE	PA		04/19/2023		98,328	0	13	0	0	13	0	2,038	2,051	0	0	0
7143241	CHICAGO	IL		04/19/2023		92,504	0	(2)	0	0	(2)	0	2,007	2,006	0	0	0
7143242	TAMPA	FL		04/19/2023		87,952	0	35	0	0	35	0	2,394	2,429	0	0	0
7143243	GARLAND	TX		04/19/2023		110,266	0	53	0	0	53	0	3,880	3,934	0	0	0
7143245	WINDSOR	CA		04/19/2023		280,826	0	176	0	0	176	0	6,970	7,146	0	0	0
7143246	WILLIAMSPORT	MD		04/19/2023		94,816	0	(5)	0	0	(5)	0	1,848	1,843	0	0	0
7143247	SAN ANTONIO	TX		04/19/2023		81,080	0	(11)	0	0	(11)	0	1,692	1,681	0	0	0
7143248	SAN ANTONIO	TX		04/19/2023		76,043	0	45	0	0	45	0	1,751	1,796	0	0	0
7143249	FRISCO	TX		04/19/2023		145,793	0	12	0	0	12	0	2,841	2,853	0	0	0
7143250	BROOKLYN	NY		04/19/2023		185,229	0	110	0	0	110	0	4,265	4,375	0	0	0
7143251	PROVIDENCE VILLAGE	TX		04/19/2023		105,316	0	9	0	0	9	0	2,052	2,061	0	0	0
7143253	MEMPHIS	TN		04/19/2023		102,093	0	61	0	0	61	0	2,341	2,402	0	0	0
7143254	MIAMI GARDENS	FL		04/19/2023		191,048	0	101	0	0	101	0	4,283	4,383	0	0	0
7143256	DANBURY	CT		04/19/2023		121,517	0	(861)	0	0	(861)	0	23,768	22,907	0	0	0
7143257	MEMPHIS	TN		04/19/2023		118,532	0	69	0	0	69	0	2,666	2,735	0	0	0
7143258	OAKLAND	CA		04/19/2023		700,059	0	(92)	0	0	(92)	0	11,916	11,824	0	0	0
7143259	BALTIMORE	MD		04/19/2023		107,738	0	(10)	0	0	(10)	0	1,876	1,866	0	0	0
7143260	ORLANDO	FL		04/19/2023		81,227	0	10	0	0	10	0	1,533	1,543	0	0	0
7143261	CLERMONT	FL		04/19/2023		85,796	0	(20)	0	0	(20)	0	1,364	1,344	0	0	0
7143263	ST PETERSBURG	FL		04/19/2023		110,892	0	23	0	0	23	0	2,029	2,052	0	0	0
7143264	GROVE CITY	OH		04/19/2023		104,686	0	3	0	0	3	0	1,774	1,777	0	0	0
7143265	ST PETERSBURG	FL		04/19/2023		90,567	0	38	0	0	38	0	1,799	1,838	0	0	0
7143266	FAIRFIELD	ME		04/19/2023		102,448	0	(13)	0	0	(13)	0	1,597	1,584	0	0	0
7143267	CAMBRIDGE	MA		04/19/2023		235,909	0	242	0	0	242	0	7,447	7,689	0	0	0
7143268	ORLANDO	FL		04/19/2023		109,050	0	(32)	0	0	(32)	0	1,656	1,624	0	0	0
7143271	DESERT HOT SPRINGS	CA		04/19/2023		257,902	0	320	0	0	320	0	9,458	9,778	0	0	0
7143272	RUNNING SPRINGS	CA		04/19/2023		189,303	0	192	0	0	192	0	6,174	6,366	0	0	0
7143273	KATY	TX		04/19/2023		133,737	0	201	0	0	201	0	6,462	6,663	0	0	0
7143274	PALM BAY	FL		04/19/2023		128,095	0	96	0	0	96	0	3,088	3,184	0	0	0
7143276	WASHINGTON	UT		04/19/2023		267,512	0	223	0	0	223	0	6,196	6,419	0	0	0
7143277	HAPPY VALLEY	OR		04/19/2023		126,239	0	421	0	0	421	0	11,752	12,174	0	0	0
7143279	RIALTO	CA		04/19/2023		113,793	0	96	0	0	96	0	5,097	5,193	0	0	0
7143281	GRAND RAPIDS	MI		04/19/2023		91,966	0	180	0	0	180	0	7,897	8,077	0	0	0
7143283	NEWBURGH	NY		04/19/2023		142,436	0	5	0	0	5	0	2,597	2,601	0	0	0
7143284	SOUTHFIELD	MI		04/19/2023		157,402	0	(20)	0	0	(20)	0	2,526	2,506	0	0	0
7143285	STATEN ISLAND	NY		04/19/2023		240,594	0	69	0	0	69	0	4,967	5,035	0	0	0
7143287	PORT ORANGE	FL		04/19/2023		100,408	0	8	0	0	8	0	1,916	1,924	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143288	EUGENE	OR		04/19/2023		100,947	0	59	0	0	59	0	2,868	2,927	0	0	0
7143289	ATLANTA	GA		04/19/2023		109,566	0	(1)	0	0	(1)	0	1,806	1,805	0	0	0
7143290	ATLANTA	GA		04/19/2023		123,574	0	4	0	0	4	0	2,080	2,084	0	0	0
7143292	VIRGINIA BEACH	VA		04/19/2023		80,069	0	(4)	0	0	(4)	0	1,301	1,297	0	0	0
7143295	JACKSONVILLE	FL		04/19/2023		105,009	0	57	0	0	57	0	2,187	2,244	0	0	0
7143296	GRAND RAPIDS	MI		04/19/2023		115,026	0	36	0	0	36	0	2,207	2,244	0	0	0
7143298	SAN JOSE	CA		04/19/2023		344,585	0	280	0	0	280	0	7,779	8,059	0	0	0
7143299	CHICAGO	IL		04/19/2023		71,681	0	35	0	0	35	0	1,472	1,507	0	0	0
7143300	HELLERTOWN	PA		04/19/2023		107,388	0	158	0	0	158	0	6,499	6,657	0	0	0
7143302	WILLIMANTIC	CT		04/19/2023		89,931	0	(22)	0	0	(22)	0	1,689	1,667	0	0	0
7143303	PORTLAND	OR		04/19/2023		90,540	0	15	0	0	15	0	2,030	2,045	0	0	0
7143306	ARVERNE	NY		04/19/2023		223,834	0	15	0	0	15	0	5,383	5,399	0	0	0
7143307	RALEIGH	NC		04/19/2023		67,931	0	17	0	0	17	0	1,601	1,618	0	0	0
7143308	PHILADELPHIA	PA		04/19/2023		193,133	0	(2)	0	0	(2)	0	3,684	3,682	0	0	0
7143309	CHICAGO	IL		04/19/2023		94,628	0	(7)	0	0	(7)	0	2,276	2,269	0	0	0
7143310	SHERMAN	TX		04/19/2023		53,712	0	(4)	0	0	(4)	0	1,078	1,074	0	0	0
7143312	KANNAPOLIS	NC		04/19/2023		43,381	0	(3)	0	0	(3)	0	904	901	0	0	0
7143313	VERO BEACH	FL		04/19/2023		21,824	0	70	0	0	70	0	5,706	5,776	0	0	0
7143314	NEW BEDFORD	MA		04/19/2023		96,813	0	20	0	0	20	0	4,853	4,873	0	0	0
7143316	FEDERAL WAY	WA		04/19/2023		108,761	0	16	0	0	16	0	2,487	2,504	0	0	0
7143318	BROOKLYN	NY		04/19/2023		123,318	0	74	0	0	74	0	2,840	2,913	0	0	0
7143319	SAYVILLE	NY		04/19/2023		185,152	0	111	0	0	111	0	4,290	4,401	0	0	0
7143320	LAKE WORTH	FL		04/19/2023		113,559	0	68	0	0	68	0	2,615	2,683	0	0	0
7143321	LAWRENCEVILLE	GA		04/19/2023		109,530	0	65	0	0	65	0	2,490	2,555	0	0	0
7143322	PHILADELPHIA	PA		04/19/2023		110,469	0	16	0	0	16	0	2,285	2,301	0	0	0
7143324	MANCHESTER	NJ		04/19/2023		91,478	0	7	0	0	7	0	1,712	1,719	0	0	0
7143326	CUMMING	GA		04/19/2023		122,706	0	67	0	0	67	0	2,539	2,606	0	0	0
7143327	FORT MYERS	FL		04/19/2023		95,375	0	7	0	0	7	0	1,662	1,669	0	0	0
7143328	FORT MYERS	FL		04/19/2023		64,240	0	(12)	0	0	(12)	0	967	954	0	0	0
7143330	LOS BANOS	CA		04/19/2023		122,737	0	75	0	0	75	0	2,608	2,683	0	0	0
7143331	PORTLAND	OR		04/19/2023		101,841	0	79	0	0	79	0	3,021	3,100	0	0	0
7143332	GRAYSVILLE	AL		04/19/2023		83,948	0	26	0	0	26	0	1,924	1,950	0	0	0
7143333	CITRUS HEIGHTS	CA		04/19/2023		244,786	0	64	0	0	64	0	4,603	4,667	0	0	0
7143334	SAN FERNANDO	CA		04/19/2023		200,632	0	135	0	0	135	0	4,324	4,459	0	0	0
7143335	PHILLIPSBURG	NJ		04/19/2023		83,395	0	26	0	0	26	0	1,590	1,616	0	0	0
7143337	ATLANTA	GA		04/19/2023		112,723	0	(5)	0	0	(5)	0	2,293	2,288	0	0	0
7143338	SYRACUSE	NY		04/19/2023		84,499	0	0	0	0	0	0	1,408	1,408	0	0	0
7143339	BRIDGEPORT	NY		04/19/2023		78,124	0	(4)	0	0	(4)	0	1,317	1,313	0	0	0
7143340	OLIVE BRANCH	MS		04/19/2023		110,953	0	65	0	0	65	0	2,492	2,557	0	0	0
7143341	STANLEY	NC		04/19/2023		79,918	0	(10)	0	0	(10)	0	1,350	1,340	0	0	0
7143342	NEWBURGH	NY		04/19/2023		287,791	0	0	0	0	0	0	8,199	8,199	0	0	0
7143344	BALTIMORE	MD		04/19/2023		88,984	0	19	0	0	19	0	1,628	1,647	0	0	0
7143346	WASHINGTON	DC		04/19/2023		264,100	0	143	0	0	143	0	5,477	5,620	0	0	0
7143347	CHICAGO	IL		04/19/2023		117,534	0	4	0	0	4	0	2,020	2,024	0	0	0
7143348	NEW BRUNSWICK	NJ		04/19/2023		184,140	0	101	0	0	101	0	3,882	3,984	0	0	0
7143349	NEW BRITAIN	CT		04/19/2023		133,925	0	(26)	0	0	(26)	0	2,031	2,005	0	0	0
7143350	FORNEY	TX		04/19/2023		100,870	0	361	0	0	361	0	10,125	10,486	0	0	0
7143351	SACRAMENTO	CA		04/19/2023		167,826	0	148	0	0	148	0	6,446	6,594	0	0	0
7143352	MCKINNEY	TX		04/19/2023		108,380	0	58	0	0	58	0	2,229	2,288	0	0	0
7143354	PALM BAY	FL		04/19/2023		113,452	0	121	0	0	121	0	3,901	4,023	0	0	0
7143355	CANYON COUNTRY	CA		04/19/2023		124,619	0	112	0	0	112	0	5,230	5,342	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143357	CHARLOTTE	NC		04/19/2023		85,292	0	206	0	0	206	0	5,712	5,918	0	0	0
7143358	BRICK	NJ		04/19/2023		84,643	0	75	0	0	75	0	1,938	2,013	0	0	0
7143360	GLASSBORO	NJ		04/19/2023		135,441	0	87	0	0	87	0	4,645	4,733	0	0	0
7143364	MANASSAS	VA		04/19/2023		102,218	0	24	0	0	24	0	2,769	2,793	0	0	0
7143365	TUCSON	AZ		04/19/2023		132,970	0	18	0	0	18	0	2,679	2,697	0	0	0
7143366	AURORA	CO		04/19/2023		199,689	0	(28)	0	0	(28)	0	3,635	3,608	0	0	0
7143367	ORANGE PARK	FL		04/19/2023		72,817	0	(10)	0	0	(10)	0	1,356	1,346	0	0	0
7143368	MEMPHIS	TN		04/19/2023		55,574	0	(9)	0	0	(9)	0	1,117	1,108	0	0	0
7143371	WEST PALM BEACH	FL		04/19/2023		87,690	0	53	0	0	53	0	2,071	2,125	0	0	0
7143373	OPA LOCKA	FL		04/19/2023		114,015	0	9	0	0	9	0	4,969	4,978	0	0	0
7143374	CHARLOTTE	NC		04/19/2023		115,032	0	16	0	0	16	0	2,453	2,469	0	0	0
7143375	HUNTINGTON STATION	NY		04/19/2023		139,359	0	49	0	0	49	0	8,744	8,793	0	0	0
7143376	MORTON	PA		04/19/2023		77,620	0	14	0	0	14	0	2,095	2,109	0	0	0
7143377	HOLLAND	MI		04/19/2023		53,529	0	27	0	0	27	0	1,354	1,381	0	0	0
7143378	CHICAGO	IL		04/19/2023		79,163	0	15	0	0	15	0	2,224	2,238	0	0	0
7143379	WASHINGTON	DC		04/19/2023		154,891	0	(3)	0	0	(3)	0	3,830	3,827	0	0	0
7143380	MERIDEN	CT		04/19/2023		62,383	0	(29)	0	0	(29)	0	2,364	2,334	0	0	0
7143381	EL PASO	TX		04/19/2023		58,260	0	87	0	0	87	0	3,382	3,470	0	0	0
7143385	EAST PETERSBURG	PA		04/19/2023		89,806	0	37	0	0	37	0	1,991	2,028	0	0	0
7143386	SAUSALITO	CA		04/19/2023		589,047	0	359	0	0	359	0	13,927	14,286	0	0	0
7143387	CHARLOTTE	NC		04/19/2023		109,516	0	15	0	0	15	0	2,335	2,351	0	0	0
7143388	EGG HARBOR TWP	NJ		04/19/2023		70,478	0	2	0	0	2	0	1,502	1,503	0	0	0
7143389	LANCASTER	PA		04/19/2023		88,765	0	15	0	0	15	0	1,948	1,963	0	0	0
7143391	MONSEY	NY		04/19/2023		208,153	0	137	0	0	137	0	5,386	5,524	0	0	0
7143393	NEW WINDSOR	MD		04/19/2023		89,649	0	54	0	0	54	0	2,104	2,159	0	0	0
7143394	MCDONOUGH	GA		04/19/2023		53,941	0	(11)	0	0	(11)	0	3,728	3,717	0	0	0
7143395	APOPKA	FL		04/19/2023		112,201	0	(12)	0	0	(12)	0	2,409	2,397	0	0	0
7143396	BAYONNE	NJ		04/19/2023		266,082	0	(14)	0	0	(14)	0	4,854	4,840	0	0	0
7143397	BELMAR	NJ		04/19/2023		99,574	0	53	0	0	53	0	5,846	5,898	0	0	0
7143398	MIAMI GARDENS	FL		04/19/2023		147,113	0	69	0	0	69	0	12,318	12,387	0	0	0
7143399	LAKE GROVE	NY		04/19/2023		134,108	0	18	0	0	18	0	2,665	2,682	0	0	0
7143400	SAN ANTONIO	TX		04/19/2023		74,152	0	8	0	0	8	0	1,338	1,346	0	0	0
7143402	OLIVE BRANCH	MS		04/19/2023		113,991	0	67	0	0	67	0	2,566	2,633	0	0	0
7143404	KANNAPOLIS	NC		04/19/2023		67,116	0	(4)	0	0	(4)	0	1,365	1,361	0	0	0
7143405	ST PETERSBURG	FL		04/19/2023		90,749	0	11	0	0	11	0	1,741	1,753	0	0	0
7143407	NEWPORT NEWS	VA		04/19/2023		104,835	0	12	0	0	12	0	1,840	1,852	0	0	0
7143408	IRVING	TX		04/19/2023		81,646	0	92	0	0	92	0	8,027	8,119	0	0	0
7143409	ST PETERSBURG	FL		04/19/2023		84,964	0	14	0	0	14	0	1,533	1,547	0	0	0
7143411	ATLANTA	GA		04/19/2023		87,951	0	(1)	0	0	(1)	0	1,450	1,449	0	0	0
7143412	BALTIMORE	MD		04/19/2023		126,425	0	(6)	0	0	(6)	0	2,055	2,049	0	0	0
7143413	TOMS RIVER	NJ		04/19/2023		120,700	0	9	0	0	9	0	2,074	2,083	0	0	0
7143414	WINSLOW	ME		04/19/2023		81,984	0	(18)	0	0	(18)	0	1,199	1,181	0	0	0
7143417	SACRAMENTO	CA		04/19/2023		335,338	0	88	0	0	88	0	6,304	6,392	0	0	0
7143420	JACKSONVILLE	FL		04/19/2023		114,097	0	69	0	0	69	0	2,415	2,485	0	0	0
7143422	THOUSAND OAKS	CA		04/19/2023		249,865	0	189	0	0	189	0	5,976	6,165	0	0	0
7143423	REDLANDS	CA		04/19/2023		207,668	0	93	0	0	93	0	4,363	4,455	0	0	0
7143424	LANCASTER	CA		04/19/2023		189,647	0	128	0	0	128	0	4,112	4,240	0	0	0
7143425	PHILADELPHIA	PA		04/19/2023		144,465	0	55	0	0	55	0	4,476	4,531	0	0	0
7143426	LINCOLN	CA		04/19/2023		130,884	0	38	0	0	38	0	2,732	2,769	0	0	0
7143427	MESQUITE	TX		04/19/2023		74,463	0	6	0	0	6	0	1,518	1,525	0	0	0
7143429	OLIVE BRANCH	MS		04/19/2023		127,533	0	74	0	0	74	0	2,863	2,937	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143430	WEST PARK	FL		04/19/2023		209,687	0	25	0	0	25	0	10,264	10,288	0	0	0
7143431	WEST PALM BEACH	FL		04/19/2023		146,569	0	84	0	0	84	0	3,249	3,333	0	0	0
7143432	GRIFFIN	GA		04/19/2023		100,714	0	46	0	0	46	0	2,161	2,206	0	0	0
7143433	ATLANTA	GA		04/19/2023		175,313	0	22	0	0	22	0	3,318	3,340	0	0	0
7143434	CAMBRIDGE	MA		04/19/2023		292,294	0	211	0	0	211	0	7,444	7,655	0	0	0
7143438	BALTIMORE CITY	MD		04/19/2023		65,598	0	(10)	0	0	(10)	0	1,328	1,318	0	0	0
7143439	MEMPHIS	TN		04/19/2023		66,657	0	2	0	0	2	0	1,576	1,577	0	0	0
7143440	ANTELOPE	CA		04/19/2023		200,963	0	134	0	0	134	0	4,305	4,439	0	0	0
7143442	RANCHO CORDOVA	CA		04/19/2023		167,538	0	71	0	0	71	0	3,350	3,421	0	0	0
7143444	SAN DIEGO	CA		04/19/2023		339,799	0	278	0	0	278	0	7,716	7,994	0	0	0
7143445	BRIDGEWATER	NJ		04/19/2023		53,171	0	253	0	0	253	0	13,480	13,734	0	0	0
7143446	CANTON	NC		04/19/2023		87,095	0	32	0	0	32	0	1,970	2,002	0	0	0
7143447	ATLANTA	GA		04/19/2023		125,075	0	111	0	0	111	0	2,888	3,000	0	0	0
7143448	TRAPPE	PA		04/19/2023		93,219	0	24	0	0	24	0	2,136	2,160	0	0	0
7143449	ABSECON	NJ		04/19/2023		63,160	0	10	0	0	10	0	1,586	1,596	0	0	0
7143450	MARGATE	FL		04/19/2023		66,829	0	26	0	0	26	0	1,632	1,659	0	0	0
7143451	DELTONA	FL		04/19/2023		93,437	0	22	0	0	22	0	3,303	3,325	0	0	0
7143452	SALUNGA	PA		04/19/2023		69,165	0	17	0	0	17	0	1,619	1,635	0	0	0
7143453	SPRING VALLEY	NY		04/19/2023		106,358	0	21	0	0	21	0	2,471	2,492	0	0	0
7143454	CHAMBERSBURG	PA		04/19/2023		69,020	0	9	0	0	9	0	1,878	1,887	0	0	0
7143455	COLUMBIA	MO		04/19/2023		68,261	0	10	0	0	10	0	1,511	1,521	0	0	0
7143456	OXON HILL	MD		04/19/2023		158,840	0	13	0	0	13	0	3,185	3,198	0	0	0
7143457	PHOENIX	AZ		04/19/2023		72,214	0	76	0	0	76	0	2,941	3,017	0	0	0
7143458	TERRYTOWN	LA		04/19/2023		79,158	0	(4)	0	0	(4)	0	1,554	1,550	0	0	0
7143459	BROCKTON	MA		04/19/2023		191,882	0	32	0	0	32	0	4,782	4,814	0	0	0
7143461	WILLIMANTIC	CT		04/19/2023		92,244	0	(5)	0	0	(5)	0	1,908	1,903	0	0	0
7143462	MERIDEN	CT		04/19/2023		82,271	0	(6)	0	0	(6)	0	1,702	1,696	0	0	0
7143465	EGG HARBOR TOWNSHIP	NJ		04/19/2023		123,761	0	58	0	0	58	0	2,802	2,859	0	0	0
7143466	CINCINNATI	OH		04/19/2023		124,980	0	10	0	0	10	0	2,470	2,481	0	0	0
7143467	PORT ORANGE	FL		04/19/2023		114,518	0	27	0	0	27	0	2,415	2,442	0	0	0
7143470	JACKSONVILLE	FL		04/19/2023		74,621	0	(6)	0	0	(6)	0	1,476	1,470	0	0	0
7143472	MERIDEN	CT		04/19/2023		37,241	0	(99)	0	0	(99)	0	5,594	5,495	0	0	0
7143473	JACKSONVILLE	FL		04/19/2023		87,542	0	(14)	0	0	(14)	0	1,719	1,705	0	0	0
7143474	EGG HARBOR TOWNSHIP	NJ		04/19/2023		88,470	0	26	0	0	26	0	2,063	2,089	0	0	0
7143476	EAST WINDSOR	NJ		04/19/2023		53,657	0	10	0	0	10	0	3,488	3,498	0	0	0
7143477	BRIDGEPORT	CT		04/19/2023		78,109	0	(54)	0	0	(54)	0	4,359	4,305	0	0	0
7143478	PORTLAND	OR		04/19/2023		109,939	0	67	0	0	67	0	2,580	2,647	0	0	0
7143479	CICERO	IL		04/19/2023		64,192	0	6	0	0	6	0	1,513	1,519	0	0	0
7143480	GREAT FALLS	MT		04/19/2023		59,235	0	(14)	0	0	(14)	0	1,837	1,823	0	0	0
7143481	TERRYTOWN	LA		04/19/2023		84,039	0	(19)	0	0	(19)	0	1,541	1,522	0	0	0
7143482	PORTSMOUTH	VA		04/19/2023		45,889	0	(14)	0	0	(14)	0	1,109	1,095	0	0	0
7143484	NEW PROVIDENCE	PA		04/19/2023		74,479	0	2	0	0	2	0	1,680	1,682	0	0	0
7143486	JERSEY CITY	NJ		04/19/2023		138,317	0	57	0	0	57	0	3,088	3,145	0	0	0
7143487	CHICAGO	IL		04/19/2023		99,852	0	(6)	0	0	(6)	0	1,932	1,926	0	0	0
7143488	BALTIMORE	MD		04/19/2023		118,540	0	(13)	0	0	(13)	0	2,244	2,231	0	0	0
7143489	NORFOLK	VA		04/19/2023		118,379	0	162	0	0	162	0	6,264	6,426	0	0	0
7143492	NEW BRUNSWICK	NJ		04/19/2023		229,936	0	(70)	0	0	(70)	0	3,563	3,493	0	0	0
7143493	LANCASTER	PA		04/19/2023		99,575	0	58	0	0	58	0	2,249	2,308	0	0	0
7143494	MANHEIM	PA		04/19/2023		107,901	0	43	0	0	43	0	2,300	2,343	0	0	0
7143496	EGG HARBOR TOWNSHIP	NJ		04/19/2023		141,014	0	21	0	0	21	0	2,677	2,698	0	0	0
7143497	PHILADELPHIA	PA		04/19/2023		112,561	0	56	0	0	56	0	8,952	9,007	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7143498	ST PETERSBURG	FL		04/19/2023		77,726	0	(13)	0	0	(13)	0	1,278	1,265	0	0	0
7143499	LOS ANGELES	CA		04/19/2023		356,047	0	63	0	0	63	0	6,969	7,032	0	0	0
7143501	PORT CHARLOTTE	FL		04/19/2023		115,113	0	29	0	0	29	0	5,078	5,108	0	0	0
7143502	HAMPTON	VA		04/19/2023		161,526	0	5	0	0	5	0	2,719	2,723	0	0	0
7143503	RYDAL	GA		04/19/2023		105,102	0	22	0	0	22	0	1,947	1,969	0	0	0
7143505	MESQUITE	TX		04/19/2023		150,531	0	18	0	0	18	0	2,660	2,677	0	0	0
7143507	EDGEWOOD	NM		04/19/2023		146,409	0	26	0	0	26	0	2,905	2,932	0	0	0
7143509	BAKERSFIELD	CA		04/19/2023		120,943	0	435	0	0	435	0	16,611	17,045	0	0	0
7143510	MORENO VALLEY	CA		04/19/2023		215,835	0	177	0	0	177	0	4,901	5,078	0	0	0
7143513	PALM BAY	FL		04/19/2023		127,420	0	81	0	0	81	0	3,142	3,222	0	0	0
7143514	SANTA ROSA	CA		04/19/2023		184,009	0	78	0	0	78	0	3,679	3,757	0	0	0
7143516	CHICAGO	IL		04/19/2023		93,838	0	51	0	0	51	0	1,966	2,018	0	0	0
7143518	FEDERAL WAY	WA		04/19/2023		98,077	0	14	0	0	14	0	2,136	2,150	0	0	0
7143519	PORTSMOUTH	VA		04/19/2023		49,356	0	(7)	0	0	(7)	0	993	986	0	0	0
7143520	KANNAPOLIS	NC		04/19/2023		47,271	0	2	0	0	2	0	1,029	1,031	0	0	0
7143521	SYRACUSE	NY		04/19/2023		67,764	0	(11)	0	0	(11)	0	2,407	2,396	0	0	0
7143522	TEMPE	AZ		04/19/2023		96,911	0	68	0	0	68	0	2,666	2,734	0	0	0
7143523	COPIAGUE	NY		04/19/2023		96,994	0	44	0	0	44	0	4,437	4,481	0	0	0
7143524	CHICAGO	IL		04/19/2023		97,906	0	(5)	0	0	(5)	0	1,812	1,807	0	0	0
7143526	COLLEGEVILLE	PA		04/19/2023		71,642	0	(10)	0	0	(10)	0	1,324	1,314	0	0	0
7143527	EGG HARBOR TOWNSHIP	NJ		04/19/2023		93,789	0	15	0	0	15	0	2,004	2,019	0	0	0
7143528	SOMERS POINT	NJ		04/19/2023		69,833	0	2	0	0	2	0	1,488	1,489	0	0	0
7143529	BRIDGEPORT	CT		04/19/2023		90,335	0	(48)	0	0	(48)	0	3,950	3,902	0	0	0
7143530	WILLIS	TX		04/19/2023		51,741	0	2	0	0	2	0	1,102	1,104	0	0	0
7143531	SAN ANTONIO	TX		04/19/2023		68,468	0	(5)	0	0	(5)	0	1,439	1,434	0	0	0
7143533	WEST PALM BEACH	FL		04/19/2023		51,351	0	42	0	0	42	0	2,139	2,182	0	0	0
7143534	DELTONA	FL		04/19/2023		117,893	0	72	0	0	72	0	2,780	2,852	0	0	0
7143535	SACRAMENTO	CA		04/19/2023		163,853	0	(35)	0	0	(35)	0	2,873	2,837	0	0	0
7143536	STOUGHTON	MA		04/19/2023		45,069	0	27	0	0	27	0	6,311	6,338	0	0	0
7143537	MONTGOMERY	IL		04/19/2023		84,285	0	(15)	0	0	(15)	0	1,516	1,501	0	0	0
7143538	CHICAGO	IL		04/19/2023		85,532	0	51	0	0	51	0	1,957	2,008	0	0	0
7143539	BROOKLYN	NY		04/19/2023		451,137	0	15	0	0	15	0	8,600	8,616	0	0	0
7143541	EAST HARTFORD	CT		04/19/2023		109,064	0	13	0	0	13	0	1,980	1,993	0	0	0
7143542	BROOKLYN	NY		04/19/2023		358,464	0	60	0	0	60	0	7,942	8,001	0	0	0
7143545	NORTH SAINT PAUL	MN		04/19/2023		72,925	0	3	0	0	3	0	1,404	1,407	0	0	0
7143547	JACKSON	NJ		04/19/2023		119,811	0	73	0	0	73	0	2,839	2,913	0	0	0
7143548	CHICAGO	IL		04/19/2023		134,374	0	0	0	0	0	0	2,500	2,500	0	0	0
7143550	VIRGINIA BEACH	VA		04/19/2023		80,771	0	11	0	0	11	0	5,787	5,798	0	0	0
7143552	PORTLAND	OR		04/19/2023		86,962	0	34	0	0	34	0	2,124	2,158	0	0	0
7143553	BORDENTOWN	NJ		04/19/2023		87,127	0	13	0	0	13	0	2,354	2,366	0	0	0
7143555	CORDOVA	TN		04/19/2023		87,634	0	52	0	0	52	0	1,995	2,047	0	0	0
7143556	HANOVER	PA		04/19/2023		160,788	0	(21)	0	0	(21)	0	2,757	2,736	0	0	0
7143557	MESQUITE	TX		04/19/2023		78,503	0	85	0	0	85	0	3,271	3,356	0	0	0
7143561	MIAMI	FL		04/19/2023		127,068	0	74	0	0	74	0	2,852	2,926	0	0	0
7143562	MEMPHIS	TN		04/19/2023		117,348	0	69	0	0	69	0	2,667	2,736	0	0	0
7143563	BRICK	NJ		04/19/2023		107,989	0	14	0	0	14	0	2,058	2,072	0	0	0
7143564	ORANGE PARK	FL		04/19/2023		89,614	0	7	0	0	7	0	1,662	1,669	0	0	0
7143565	MESQUITE	TX		04/19/2023		120,022	0	15	0	0	15	0	2,271	2,286	0	0	0
7143566	AMBLER	PA		04/19/2023		171,703	0	(32)	0	0	(32)	0	2,546	2,514	0	0	0
7143567	HOUSTON	TX		04/19/2023		181,577	0	21	0	0	21	0	3,187	3,208	0	0	0
7143571	MEDFORD	OR		04/19/2023		64,057	0	64	0	0	64	0	1,891	1,954	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143572	LODI	CA		04/19/2023		196,948	0	175	0	0	175	0	4,536	4,710	0	0	0
7143573	FONTANA	CA		04/19/2023		250,385	0	65	0	0	65	0	4,707	4,773	0	0	0
7143575	ANTIOCH	CA		04/19/2023		201,576	0	206	0	0	206	0	5,347	5,553	0	0	0
7143576	MEMPHIS	TN		04/19/2023		72,230	0	44	0	0	44	0	2,063	2,107	0	0	0
7143577	RENTON	WA		04/19/2023		648,387	0	316	0	0	316	0	13,314	13,629	0	0	0
7143579	TIGARD	OR		04/19/2023		95,427	0	35	0	0	35	0	1,857	1,892	0	0	0
7143580	JACKSONVILLE	FL		04/19/2023		104,079	0	92	0	0	92	0	2,383	2,475	0	0	0
7143582	CAPE CORAL	FL		04/19/2023		106,401	0	185	0	0	185	0	5,957	6,142	0	0	0
7143583	BARRON	WI		04/19/2023		53,960	0	17	0	0	17	0	1,036	1,053	0	0	0
7143585	BROCKTON	MA		04/19/2023		186,451	0	28	0	0	28	0	4,294	4,322	0	0	0
7143586	NORWALK	CT		04/19/2023		30,522	0	(34)	0	0	(34)	0	4,594	4,560	0	0	0
7143587	MANASSAS	VA		04/19/2023		100,920	0	25	0	0	25	0	2,861	2,886	0	0	0
7143588	KINGSTON	NY		04/19/2023		39,203	0	2	0	0	2	0	871	873	0	0	0
7143589	SALUNGA	PA		04/19/2023		91,489	0	27	0	0	27	0	2,172	2,199	0	0	0
7143591	NORFOLK	VA		04/19/2023		71,845	0	36	0	0	36	0	1,793	1,829	0	0	0
7143592	GALLOWAY	NJ		04/19/2023		75,096	0	45	0	0	45	0	1,930	1,975	0	0	0
7143593	KATY	TX		04/19/2023		66,914	0	25	0	0	25	0	2,425	2,450	0	0	0
7143594	BAKERSFIELD	CA		04/19/2023		123,195	0	16	0	0	16	0	2,465	2,481	0	0	0
7143595	LANCASTER	PA		04/19/2023		84,713	0	51	0	0	51	0	1,988	2,040	0	0	0
7143596	LOCUST GROVE	GA		04/19/2023		50,632	0	12	0	0	12	0	2,922	2,934	0	0	0
7143597	BRIDGEPORT	CT		04/19/2023		57,897	0	(74)	0	0	(74)	0	6,112	6,038	0	0	0
7143598	IRVING	TX		04/19/2023		44,275	0	(27)	0	0	(27)	0	3,283	3,255	0	0	0
7143599	DELTONA	FL		04/19/2023		96,593	0	60	0	0	60	0	2,332	2,392	0	0	0
7143600	BRIDGEPORT	CT		04/19/2023		89,513	0	(49)	0	0	(49)	0	5,158	5,109	0	0	0
7143601	HIALEAH	FL		04/19/2023		131,863	0	19	0	0	19	0	2,832	2,850	0	0	0
7143603	LANCASTER	PA		04/19/2023		124,803	0	11	0	0	11	0	2,502	2,513	0	0	0
7143604	BROOKLYN	NY		04/19/2023		159,572	0	95	0	0	95	0	3,674	3,769	0	0	0
7143605	KANNAPOLIS	NC		04/19/2023		68,567	0	(4)	0	0	(4)	0	1,398	1,394	0	0	0
7143606	CUMMING	GA		04/19/2023		109,971	0	65	0	0	65	0	2,516	2,581	0	0	0
7143627	TUSCON	AZ		04/11/2023		98,235	0	(14)	0	0	(14)	0	1,123	1,110	0	0	0
7143628	MCALLEN	TX		04/11/2023		333,670	0	(23)	0	0	(23)	0	4,066	4,043	0	0	0
7143630	ALBUQUERQUE	NM		04/11/2023		321,221	0	(62)	0	0	(62)	0	3,434	3,372	0	0	0
7143631	BOCA RATON	FL		04/11/2023		503,855	0	(60)	0	0	(60)	0	6,393	6,334	0	0	0
7143632	WEST PALM BEACH	FL		04/11/2023		212,451	0	(32)	0	0	(32)	0	2,397	2,365	0	0	0
7143633	MONTGOMERY	TX		04/11/2023		136,497	0	(54)	0	0	(54)	0	2,234	2,180	0	0	0
7143634	AKRON	OH		04/11/2023		80,238	0	(36)	0	0	(36)	0	1,967	1,930	0	0	0
7143636	KILEEN	TX		04/11/2023		118,263	0	(9)	0	0	(9)	0	1,448	1,439	0	0	0
7143637	MONTGOMERY	TX		04/11/2023		135,139	0	(32)	0	0	(32)	0	1,676	1,643	0	0	0
7143638	AKRON	OH		04/11/2023		80,354	0	(38)	0	0	(38)	0	1,959	1,922	0	0	0
7143723	RADCLIFF	KY		04/14/2023		82,093	0	151	0	0	151	0	1,988	2,139	0	0	0
7143724	RADCLIFF	KY		04/14/2023		100,769	0	183	0	0	183	0	2,437	2,620	0	0	0
7143725	RADCLIFF	KY		04/14/2023		62,610	0	113	0	0	113	0	1,514	1,627	0	0	0
7143726	RADCLIFF	KY		04/14/2023		88,476	0	159	0	0	159	0	2,139	2,298	0	0	0
7143727	JACKSONVILLE	FL		04/14/2023		398,614	0	(8)	0	0	(8)	0	5,052	5,044	0	0	0
7143728	PHILADELPHIA	PA		04/14/2023		121,660	0	(6)	0	0	(6)	0	1,344	1,337	0	0	0
7143729	TIETON	WA		04/14/2023		219,815	0	(17)	0	0	(17)	0	2,593	2,576	0	0	0
7143730	TIETON	WA		04/14/2023		254,572	0	(28)	0	0	(28)	0	2,862	2,834	0	0	0
7143731	TIETON	WA		04/14/2023		247,194	0	(27)	0	0	(27)	0	2,779	2,752	0	0	0
7143732	PHILADELPHIA	PA		04/14/2023		289,861	0	(29)	0	0	(29)	0	3,044	3,015	0	0	0
7143733	SUMMERFIELD	FL		04/14/2023		177,250	0	(28)	0	0	(28)	0	1,939	1,911	0	0	0
7143734	SUMMERFIELD	FL		04/14/2023		177,250	0	(28)	0	0	(28)	0	1,939	1,911	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143735	SUMMERFIELD	FL		04/14/2023		177,250	0	(28)	0	0	(28)	0	1,939	1,911	0	0	0
7143736	SUMMERFIELD	FL		04/14/2023		177,250	0	(28)	0	0	(28)	0	1,939	1,911	0	0	0
7143737	NORWOOD	OH		04/14/2023		170,012	0	(32)	0	0	(32)	0	1,799	1,767	0	0	0
7143739	NEW ORLEANS	LA		04/14/2023		200,877	0	(35)	0	0	(35)	0	1,863	1,828	0	0	0
7143741	HAGERSTOWN	MD		04/14/2023		172,877	0	(34)	0	0	(34)	0	1,799	1,765	0	0	0
7143742	KANSAS CITY	MO		04/14/2023		96,488	0	(18)	0	0	(18)	0	959	941	0	0	0
7143743	PORT CHARLOTTE	FL		04/14/2023		429,971	0	(81)	0	0	(81)	0	4,274	4,193	0	0	0
7143744	PORT CHARLOTTE	FL		04/14/2023		429,971	0	(81)	0	0	(81)	0	4,274	4,193	0	0	0
7143745	PORT CHARLOTTE	FL		04/14/2023		429,971	0	(81)	0	0	(81)	0	4,274	4,193	0	0	0
7143746	CLEVELAND	OH		04/14/2023		130,523	0	(23)	0	0	(23)	0	1,239	1,216	0	0	0
7143747	WOODSTOWN	NJ		04/14/2023		232,719	0	(46)	0	0	(46)	0	2,421	2,375	0	0	0
7143748	BLACK MOUNTAIN	NC		04/14/2023		281,808	0	(57)	0	0	(57)	0	2,999	2,943	0	0	0
7143751	PHILADELPHIA	PA		04/18/2023		169,427	0	(5)	0	0	(5)	0	3,177	3,172	0	0	0
7143752	BALTIMORE	MD		04/18/2023		122,525	0	(23)	0	0	(23)	0	1,304	1,280	0	0	0
7143753	KANSAS CITY	MO		04/18/2023		137,676	0	(157)	0	0	(157)	0	5,443	5,287	0	0	0
7143755	PHILADELPHIA	PA		04/18/2023		265,540	0	16	0	0	16	0	2,993	3,009	0	0	0
7143756	NEW PORT RICHEY	FL		04/18/2023		226,071	0	(46)	0	0	(46)	0	2,378	2,332	0	0	0
7143757	SPRING HILL	FL		04/18/2023		147,094	0	(35)	0	0	(35)	0	3,170	3,134	0	0	0
7143759	CLAREMORE	OK		04/18/2023		133,033	0	(28)	0	0	(28)	0	1,346	1,318	0	0	0
7143760	CHICAGO	IL		04/18/2023		125,870	0	(25)	0	0	(25)	0	1,105	1,080	0	0	0
7143761	MIDDLETOWN	CT		04/18/2023		202,604	0	(32)	0	0	(32)	0	2,075	2,043	0	0	0
7143763	PHILADELPHIA	PA		04/18/2023		111,192	0	(5)	0	0	(5)	0	1,187	1,182	0	0	0
7143766	ALBANY	GA		04/18/2023		114,858	0	(23)	0	0	(23)	0	1,181	1,158	0	0	0
7143767	WESTVILLE (DEPTFORD TOWNSHIP)	NJ		04/18/2023		177,475	0	(36)	0	0	(36)	0	1,817	1,781	0	0	0
7143768	COLLEGE PARK	MD		04/18/2023		337,429	0	(78)	0	0	(78)	0	3,548	3,470	0	0	0
7143769	BRIDGEPORT	CT		04/18/2023		435,194	0	(47)	0	0	(47)	0	4,124	4,077	0	0	0
7143771	FAYETTEVILLE	NC		04/18/2023		107,427	0	(21)	0	0	(21)	0	1,134	1,113	0	0	0
7143772	BALTIMORE	MD		04/18/2023		182,528	0	(28)	0	0	(28)	0	1,751	1,723	0	0	0
7143773	BALTIMORE	MD		04/18/2023		146,569	0	(24)	0	0	(24)	0	1,469	1,446	0	0	0
7143774	BALTIMORE	MD		04/18/2023		175,437	0	(22)	0	0	(22)	0	1,900	1,878	0	0	0
7143775	BALTIMORE	MD		04/18/2023		182,829	0	(29)	0	0	(29)	0	1,903	1,874	0	0	0
7143776	HORN LAKE	MS		04/18/2023		109,797	0	(11)	0	0	(11)	0	988	977	0	0	0
7143779	SAN ANTONIO	TX		04/18/2023		140,957	0	(26)	0	0	(26)	0	1,391	1,365	0	0	0
7143780	BALTIMORE	MD		04/18/2023		185,522	0	(20)	0	0	(20)	0	1,715	1,695	0	0	0
7143782	TUCSON	AZ		04/18/2023		157,748	0	(28)	0	0	(28)	0	1,680	1,653	0	0	0
7143784	HIGH POINT	NC		04/18/2023		83,821	0	(18)	0	0	(18)	0	802	784	0	0	0
7143785	HIGH POINT	NC		04/18/2023		91,198	0	(19)	0	0	(19)	0	873	853	0	0	0
7143786	COLUMBUS	OH		04/18/2023		110,757	0	(17)	0	0	(17)	0	1,183	1,166	0	0	0
7143787	GASTONIA	NC		04/18/2023		157,324	0	(24)	0	0	(24)	0	1,676	1,652	0	0	0
7143789	DUNDALK	MD		04/18/2023		139,135	0	(18)	0	0	(18)	0	1,599	1,581	0	0	0
7143790	DUNDALK	MD		04/18/2023		157,698	0	(14)	0	0	(14)	0	1,880	1,865	0	0	0
7143791	KANSAS CITY	MO		04/18/2023		78,771	0	(14)	0	0	(14)	0	773	759	0	0	0
7143792	SPRINGFIELD	MA		04/18/2023		228,774	0	(37)	0	0	(37)	0	2,422	2,385	0	0	0
7143793	SPRINGFIELD	MA		04/18/2023		162,478	0	(26)	0	0	(26)	0	1,761	1,735	0	0	0
7143794	RAEFORD	NC		04/18/2023		133,198	0	(26)	0	0	(26)	0	1,380	1,353	0	0	0
7143795	TAMPA	FL		04/18/2023		256,873	0	(54)	0	0	(54)	0	2,462	2,407	0	0	0
7143796	ESSEX	MD		04/18/2023		174,082	0	(25)	0	0	(25)	0	1,948	1,923	0	0	0
7143798	GREENSBORO	NC		04/18/2023		122,235	0	(25)	0	0	(25)	0	1,213	1,187	0	0	0
7143799	ROCKY MOUNT	VA		04/18/2023		133,391	0	(28)	0	0	(28)	0	1,367	1,339	0	0	0
7143800	APPLETON	WI		04/18/2023		123,931	0	(27)	0	0	(27)	0	1,281	1,255	0	0	0
7143801	NEW HAVEN	CT		04/18/2023		240,629	0	(1)	0	0	(1)	0	3,018	3,017	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143805	MAGNOLIA	TX		04/18/2023		261,284	0	(33)	0	0	(33)	0	3,038	3,006	0	0	0
7143806	MARLOW	OK		04/18/2023		84,164	0	(15)	0	0	(15)	0	742	727	0	0	0
7143807	PROVIDENCE	RI		04/18/2023		171,395	0	(32)	0	0	(32)	0	1,639	1,607	0	0	0
7143809	BIRMINGHAM	AL		04/18/2023		127,001	0	(25)	0	0	(25)	0	1,255	1,230	0	0	0
7143810	LAKE JACKSON	TX		04/18/2023		110,154	0	(9)	0	0	(9)	0	1,008	999	0	0	0
7143811	JACKSONVILLE	FL		04/18/2023		181,431	0	(32)	0	0	(32)	0	1,836	1,804	0	0	0
7143812	MEMPHIS	TN		04/18/2023		108,848	0	(21)	0	0	(21)	0	1,128	1,107	0	0	0
7143814	PHILADELPHIA	PA		04/18/2023		208,831	0	(12)	0	0	(12)	0	2,024	2,012	0	0	0
7143815	PHILADELPHIA	PA		04/18/2023		238,714	0	9	0	0	9	0	2,190	2,199	0	0	0
7143817	BIRMINGHAM	AL		04/18/2023		86,089	0	(16)	0	0	(16)	0	771	755	0	0	0
7143818	BALTIMORE	MD		04/18/2023		369,198	0	(74)	0	0	(74)	0	3,793	3,719	0	0	0
7143819	JACKSONVILLE	FL		04/18/2023		90,150	0	(19)	0	0	(19)	0	908	889	0	0	0
7143820	TAMPA	FL		04/18/2023		140,131	0	(21)	0	0	(21)	0	1,670	1,649	0	0	0
7143821	JACKSONVILLE	FL		04/18/2023		137,316	0	(14)	0	0	(14)	0	1,258	1,243	0	0	0
7143822	STATESVILLE	NC		04/18/2023		220,491	0	(45)	0	0	(45)	0	2,148	2,103	0	0	0
7143823	BALTIMORE	MD		04/18/2023		106,262	0	(20)	0	0	(20)	0	1,115	1,095	0	0	0
7143824	DETROIT	MI		04/18/2023		97,088	0	(16)	0	0	(16)	0	888	872	0	0	0
7143825	RAYTOWN	MO		04/18/2023		123,792	0	(25)	0	0	(25)	0	1,145	1,119	0	0	0
7143827	PHILADELPHIA	PA		04/18/2023		162,027	0	(7)	0	0	(7)	0	1,665	1,658	0	0	0
7143830	NEW BRAUNFELS	TX		04/18/2023		436,573	0	(69)	0	0	(69)	0	4,900	4,831	0	0	0
7143832	CLARKSVILLE	TN		04/18/2023		170,894	0	(33)	0	0	(33)	0	1,677	1,644	0	0	0
7143833	DUNDALK	MD		04/18/2023		180,244	0	(19)	0	0	(19)	0	1,640	1,622	0	0	0
7143836	PHILADELPHIA	PA		04/18/2023		145,250	0	(7)	0	0	(7)	0	1,516	1,509	0	0	0
7143837	WAXAHACHIE	TX		04/18/2023		205,024	0	(46)	0	0	(46)	0	2,084	2,038	0	0	0
7143838	WASHINGTON	NJ		04/18/2023		184,391	0	(36)	0	0	(36)	0	1,866	1,830	0	0	0
7143839	VERNON	CT		04/18/2023		205,025	0	(42)	0	0	(42)	0	2,025	1,983	0	0	0
7143840	MEMPHIS	TN		04/18/2023		98,773	0	(19)	0	0	(19)	0	863	844	0	0	0
7143841	ATHENS	AL		04/18/2023		176,645	0	0	0	0	0	0	165	165	0	0	0
7143843	BALTIMORE	MD		04/18/2023		191,439	0	(36)	0	0	(36)	0	2,040	2,004	0	0	0
7143844	SUMTER	SC		04/18/2023		133,627	0	(21)	0	0	(21)	0	1,472	1,451	0	0	0
7143845	FORT WAYNE	IN		04/18/2023		105,227	0	(23)	0	0	(23)	0	1,036	1,013	0	0	0
7143848	ORLANDO	FL		04/18/2023		196,933	0	(27)	0	0	(27)	0	2,218	2,190	0	0	0
7143850	ROCHESTER	NY		04/18/2023		116,741	0	(26)	0	0	(26)	0	1,194	1,168	0	0	0
7143851	NEW HAVEN	CT		04/18/2023		256,802	0	(43)	0	0	(43)	0	2,607	2,564	0	0	0
7143852	KANSAS CITY	MO		04/18/2023		91,614	0	(16)	0	0	(16)	0	879	863	0	0	0
7143853	PASADENA	MD		04/18/2023		463,774	0	(53)	0	0	(53)	0	4,100	4,047	0	0	0
7143854	BALTIMORE	MD		04/18/2023		120,732	0	(53)	0	0	(53)	0	2,385	2,332	0	0	0
7143855	ROCHESTER	NY		04/18/2023		97,845	0	(12)	0	0	(12)	0	1,099	1,087	0	0	0
7143856	ROCHESTER	NY		04/18/2023		92,800	0	(11)	0	0	(11)	0	1,042	1,031	0	0	0
7143857	ROCHESTER	NY		04/18/2023		99,631	0	(1)	0	0	(1)	0	1,133	1,132	0	0	0
7143858	DAYTON	OH		04/18/2023		90,874	0	(5)	0	0	(5)	0	1,198	1,193	0	0	0
7143859	BROOKLYN	CT		04/18/2023		288,353	0	(61)	0	0	(61)	0	2,754	2,693	0	0	0
7143860	MEMPHIS	TN		04/18/2023		73,839	0	(16)	0	0	(16)	0	722	706	0	0	0
7143861	MEMPHIS	TN		04/18/2023		98,773	0	(19)	0	0	(19)	0	863	844	0	0	0
7143862	MEMPHIS	TN		04/18/2023		72,592	0	(16)	0	0	(16)	0	715	699	0	0	0
7143863	NEW BRITAIN	CT		04/18/2023		228,323	0	(44)	0	0	(44)	0	2,222	2,178	0	0	0
7143864	ANGLETON	TX		04/18/2023		141,087	0	(21)	0	0	(21)	0	1,554	1,533	0	0	0
7143866	BALTIMORE	MD		04/18/2023		152,391	0	(24)	0	0	(24)	0	1,624	1,600	0	0	0
7143881	JACKSONVILLE	FL		04/20/2023		73,267	0	(2)	0	0	(2)	0	873	871	0	0	0
7143882	SAVANNAH	GA		04/20/2023		222,020	0	(10)	0	0	(10)	0	2,614	2,604	0	0	0
7143883	KENNER	LA		04/20/2023		173,173	0	(5)	0	0	(5)	0	2,088	2,083	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143884	ROME	GA		04/20/2023		193,153	0	0	0	0	0	0	2,390	2,390	0	0	0
7143885	COLUMBUS	OH		04/20/2023		137,573	0	(2)	0	0	(2)	0	1,612	1,610	0	0	0
7143886	ELMER	NJ		04/20/2023		143,930	0	(5)	0	0	(5)	0	1,752	1,747	0	0	0
7143887	WILMINGTON	NC		04/20/2023		199,403	0	(21)	0	0	(21)	0	2,164	2,144	0	0	0
7143889	BALTIMORE	MD		04/20/2023		120,840	0	(1)	0	0	(1)	0	1,494	1,494	0	0	0
7143890	JEFFERSONVILLE	IN		04/20/2023		141,753	0	(4)	0	0	(4)	0	1,692	1,688	0	0	0
7143891	NOBLESVILLE	IN		04/20/2023		148,375	0	(2)	0	0	(2)	0	1,691	1,689	0	0	0
7143895	CINCINNATI	OH		04/20/2023		154,234	0	3	0	0	3	0	1,685	1,688	0	0	0
7143896	BEDFORD HEIGHTS	OH		04/20/2023		144,779	0	(6)	0	0	(6)	0	1,681	1,675	0	0	0
7143897	WICKLIFFE	OH		04/20/2023		121,681	0	(6)	0	0	(6)	0	1,496	1,490	0	0	0
7143898	LAKEWOOD	OH		04/20/2023		204,870	0	(8)	0	0	(8)	0	2,283	2,276	0	0	0
7143899	CLEVELAND	OH		04/20/2023		69,789	0	(3)	0	0	(3)	0	777	774	0	0	0
7143900	NAPLES	FL		04/20/2023		278,883	0	(15)	0	0	(15)	0	2,976	2,962	0	0	0
7143901	WINSTON-SALEM	NC		04/20/2023		127,537	0	(1)	0	0	(1)	0	1,488	1,486	0	0	0
7143902	GRAND RAPIDS	MI		04/20/2023		87,013	0	15	0	0	15	0	1,946	1,961	0	0	0
7143903	GLOVERSVILLE	NY		04/20/2023		68,798	0	0	0	0	0	0	792	792	0	0	0
7143904	BALTIMORE	MD		04/20/2023		124,322	0	(3)	0	0	(3)	0	1,498	1,495	0	0	0
7143906	LUBBOCK	TX		04/20/2023		119,864	0	(7)	0	0	(7)	0	1,426	1,419	0	0	0
7143907	OWASSO	OK		04/20/2023		110,077	0	(1)	0	0	(1)	0	1,504	1,503	0	0	0
7143911	PHILADELPHIA	PA		04/20/2023		270,222	0	10	0	0	10	0	3,062	3,073	0	0	0
7143912	TEXAS CITY	TX		04/20/2023		98,076	0	(9)	0	0	(9)	0	1,085	1,076	0	0	0
7143913	RICHMOND	VA		04/20/2023		152,953	0	(9)	0	0	(9)	0	1,774	1,765	0	0	0
7143914	EFFINGHAM	IL		04/20/2023		92,959	0	1	0	0	1	0	1,151	1,152	0	0	0
7143915	NAPLES	FL		04/20/2023		464,081	0	(36)	0	0	(36)	0	4,932	4,896	0	0	0
7143916	CINCINNATI	OH		04/20/2023		126,815	0	2	0	0	2	0	1,516	1,519	0	0	0
7143917	BALTIMORE	MD		04/20/2023		91,024	0	2	0	0	2	0	1,355	1,357	0	0	0
7143919	HOLBROOK	NY		04/20/2023		388,195	0	(17)	0	0	(17)	0	4,514	4,497	0	0	0
7143920	JOHNSTOWN	OH		04/20/2023		162,935	0	5	0	0	5	0	1,972	1,977	0	0	0
7143921	BALTIMORE	MD		04/20/2023		125,942	0	(9)	0	0	(9)	0	1,491	1,482	0	0	0
7143922	WINTER GARDEN	FL		04/20/2023		202,177	0	(14)	0	0	(14)	0	2,228	2,214	0	0	0
7143923	SHREVEPORT	LA		04/20/2023		76,668	0	1	0	0	1	0	976	977	0	0	0
7143924	MIAMISBURG	OH		04/20/2023		120,255	0	(2)	0	0	(2)	0	1,403	1,400	0	0	0
7143926	VIRGINIA BEACH	VA		04/20/2023		148,351	0	(3)	0	0	(3)	0	1,789	1,786	0	0	0
7143927	BALTIMORE	MD		04/20/2023		163,936	0	7	0	0	7	0	2,013	2,020	0	0	0
7143928	BALTIMORE	MD		04/20/2023		189,291	0	0	0	0	0	0	2,215	2,215	0	0	0
7143929	STREETSBORO	OH		04/20/2023		142,146	0	4	0	0	4	0	3,101	3,106	0	0	0
7143930	PIKESVILLE	MD		04/20/2023		172,174	0	(3)	0	0	(3)	0	1,912	1,910	0	0	0
7143932	INDIANAPOLIS	IN		04/20/2023		335,226	0	10	0	0	10	0	4,012	4,022	0	0	0
7143933	INDIANAPOLIS	IN		04/20/2023		335,226	0	10	0	0	10	0	4,012	4,022	0	0	0
7143934	WARNER ROBINS	GA		04/20/2023		105,207	0	(4)	0	0	(4)	0	1,255	1,251	0	0	0
7143936	HALETHORPE	MD		04/20/2023		180,276	0	11	0	0	11	0	2,141	2,152	0	0	0
7143937	PHILADELPHIA	PA		04/20/2023		191,869	0	(6)	0	0	(6)	0	2,145	2,139	0	0	0
7143938	BALTIMORE	MD		04/20/2023		148,582	0	(10)	0	0	(10)	0	1,751	1,741	0	0	0
7143939	CINCINNATI	OH		04/20/2023		123,926	0	(1)	0	0	(1)	0	1,446	1,445	0	0	0
7143940	ALBANY	GA		04/20/2023		58,402	0	(3)	0	0	(3)	0	695	692	0	0	0
7143941	KENNER	LA		04/20/2023		173,003	0	(4)	0	0	(4)	0	2,087	2,083	0	0	0
7143942	GRETNA	LA		04/20/2023		182,793	0	(5)	0	0	(5)	0	2,204	2,199	0	0	0
7143943	GRETNA	LA		04/20/2023		160,188	0	(4)	0	0	(4)	0	2,099	2,096	0	0	0
7143944	KENNER	LA		04/20/2023		197,993	0	(5)	0	0	(5)	0	2,389	2,384	0	0	0
7143945	CINCINNATI	OH		04/20/2023		133,670	0	2	0	0	2	0	1,461	1,463	0	0	0
7143946	CINCINNATI	OH		04/20/2023		137,097	0	2	0	0	2	0	1,498	1,501	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7143948	CINCINNATI	OH		04/20/2023		157,662	0	3	0	0	3	0	1,723	1,726	0	0	0
7143949	CINCINNATI	OH		04/20/2023		124,073	0	2	0	0	2	0	1,356	1,358	0	0	0
7143950	AUBURNDALE	FL		04/20/2023		126,504	0	(10)	0	0	(10)	0	1,463	1,453	0	0	0
7143953	BALDWIN	FL		04/20/2023		78,233	0	(3)	0	0	(3)	0	922	919	0	0	0
7143955	KALAMAZOO	MI		04/20/2023		100,372	0	17	0	0	17	0	2,050	2,067	0	0	0
7143959	DUNDALK	MD		04/21/2023		147,857	0	(18)	0	0	(18)	0	1,611	1,593	0	0	0
7143960	CHERRYVILLE	NC		04/21/2023		102,419	0	(15)	0	0	(15)	0	1,153	1,138	0	0	0
7143962	UMATILLA	FL		04/21/2023		179,230	0	(25)	0	0	(25)	0	1,777	1,752	0	0	0
7143963	FRANKLIN	VA		04/21/2023		121,667	0	(22)	0	0	(22)	0	1,205	1,183	0	0	0
7143964	SPOKANE	WA		04/21/2023		204,543	0	(41)	0	0	(41)	0	2,155	2,115	0	0	0
7143965	JACKSONVILLE	FL		04/21/2023		149,348	0	(14)	0	0	(14)	0	1,799	1,785	0	0	0
7143967	CONROE	TX		04/21/2023		335,713	0	(43)	0	0	(43)	0	3,465	3,422	0	0	0
7143968	CONROE	TX		04/21/2023		335,713	0	(43)	0	0	(43)	0	3,465	3,422	0	0	0
7143969	BALTIMORE	MD		04/21/2023		231,515	0	(23)	0	0	(23)	0	2,491	2,469	0	0	0
7143970	HARRISBURG	NC		04/21/2023		182,040	0	(41)	0	0	(41)	0	4,317	4,276	0	0	0
7143972	PHILADELPHIA	PA		04/21/2023		161,610	0	(16)	0	0	(16)	0	1,777	1,761	0	0	0
7143973	HUNTSVILLE	AL		04/21/2023		109,959	0	(16)	0	0	(16)	0	1,165	1,150	0	0	0
7143974	HUNTSVILLE	AL		04/21/2023		151,233	0	(19)	0	0	(19)	0	1,605	1,586	0	0	0
7143975	NORRISTOWN	PA		04/21/2023		106,616	0	(9)	0	0	(9)	0	1,201	1,192	0	0	0
7143976	BRADENTON	FL		04/21/2023		263,582	0	(24)	0	0	(24)	0	2,838	2,813	0	0	0
7143978	PUYALLUP	WA		04/21/2023		288,163	0	(37)	0	0	(37)	0	2,561	2,525	0	0	0
7143979	PASADENA	TX		04/21/2023		111,392	0	(9)	0	0	(9)	0	1,163	1,154	0	0	0
7143981	KANNAPOLIS	NC		04/21/2023		173,199	0	(23)	0	0	(23)	0	2,953	2,929	0	0	0
7143982	CHATTANOOGA	TN		04/21/2023		497,264	0	(83)	0	0	(83)	0	5,019	4,936	0	0	0
7143983	BALTIMORE	MD		04/21/2023		203,904	0	(5)	0	0	(5)	0	2,217	2,212	0	0	0
7143985	FOLEY	AL		04/21/2023		153,960	0	(18)	0	0	(18)	0	1,579	1,561	0	0	0
7143986	FOLEY	AL		04/21/2023		158,737	0	(19)	0	0	(19)	0	1,628	1,609	0	0	0
7143987	BALTIMORE	MD		04/21/2023		107,950	0	(10)	0	0	(10)	0	1,154	1,144	0	0	0
7143990	MINNEAPOLIS	MN		04/21/2023		275,938	0	(25)	0	0	(25)	0	3,060	3,035	0	0	0
7143991	OMAHA	NE		04/21/2023		109,414	0	6	0	0	6	0	1,308	1,315	0	0	0
7143993	CONYERS	GA		04/21/2023		173,574	0	(18)	0	0	(18)	0	1,750	1,731	0	0	0
7143994	ATLANTA	GA		04/21/2023		206,223	0	(23)	0	0	(23)	0	2,078	2,055	0	0	0
7143995	SAN ANTONIO	TX		04/21/2023		92,003	0	(23)	0	0	(23)	0	1,537	1,514	0	0	0
7143996	ANSONIA	CT		04/21/2023		193,814	0	(20)	0	0	(20)	0	1,883	1,864	0	0	0
7143998	ST. PETERSBURG	FL		04/21/2023		370,058	0	(54)	0	0	(54)	0	3,647	3,593	0	0	0
7143999	HARVEST	AL		04/21/2023		258,910	0	(21)	0	0	(21)	0	2,695	2,675	0	0	0
7144000	ESSEX	MD		04/21/2023		143,186	0	(24)	0	0	(24)	0	1,345	1,321	0	0	0
7144001	BETHLEHEM	PA		04/21/2023		227,787	0	(25)	0	0	(25)	0	2,456	2,431	0	0	0
7144003	WICHITA	KS		04/21/2023		132,715	0	(20)	0	0	(20)	0	1,477	1,457	0	0	0
7144004	SAN ANTONIO	TX		04/21/2023		128,722	0	(16)	0	0	(16)	0	1,274	1,258	0	0	0
7144005	DETROIT	MI		04/21/2023		74,847	0	(13)	0	0	(13)	0	843	830	0	0	0
7144006	DETROIT	MI		04/21/2023		90,985	0	(10)	0	0	(10)	0	1,067	1,057	0	0	0
7144007	LAS CRUCES	NM		04/21/2023		197,494	0	(16)	0	0	(16)	0	2,014	1,998	0	0	0
7144010	ACWORTH	GA		04/21/2023		242,698	0	(23)	0	0	(23)	0	2,387	2,364	0	0	0
7144011	WICHITA	KS		04/21/2023		119,501	0	(22)	0	0	(22)	0	1,760	1,738	0	0	0
7144012	NEW HOPE	AL		04/21/2023		116,425	0	(14)	0	0	(14)	0	1,183	1,170	0	0	0
7144013	DECATUR	AL		04/21/2023		102,424	0	(13)	0	0	(13)	0	1,011	997	0	0	0
7144014	BROKEN ARROW	OK		04/21/2023		116,713	0	(11)	0	0	(11)	0	1,199	1,188	0	0	0
7144015	WILKES-BARRE	PA		04/21/2023		126,289	0	(5)	0	0	(5)	0	1,377	1,372	0	0	0
7144016	TYLER	TX		04/21/2023		202,945	0	(49)	0	0	(49)	0	5,730	5,681	0	0	0
7144017	HOUSTON	TX		04/21/2023		130,703	0	(10)	0	0	(10)	0	1,431	1,420	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7144018	DEL CITY	OK		04/21/2023		95,069	0	(8)	0	0	(8)	0	1,068	1,060	0	0	0
7144019	ATLANTA	GA		04/21/2023		249,942	0	(36)	0	0	(36)	0	2,721	2,685	0	0	0
7144020	MOORE	OK		04/21/2023		82,099	0	(5)	0	0	(5)	0	965	960	0	0	0
7144021	JACKSONVILLE	FL		04/21/2023		142,970	0	(28)	0	0	(28)	0	1,479	1,451	0	0	0
7144022	QUAKERTOWN	PA		04/21/2023		181,960	0	(34)	0	0	(34)	0	1,815	1,781	0	0	0
7144024	ATLANTA	GA		04/21/2023		151,775	0	3	0	0	3	0	1,974	1,977	0	0	0
7144025	NOTTINGHAM	MD		04/21/2023		144,106	0	(111)	0	0	(111)	0	5,851	5,741	0	0	0
7144027	CUTLER BAY	FL		04/21/2023		246,041	0	(44)	0	0	(44)	0	2,796	2,753	0	0	0
7144028	PHILADELPHIA	PA		04/21/2023		106,852	0	(16)	0	0	(16)	0	1,309	1,293	0	0	0
7144030	GASTONIA	NC		04/21/2023		104,857	0	(14)	0	0	(14)	0	1,235	1,221	0	0	0
7144031	DEER PARK	TX		04/21/2023		175,117	0	(27)	0	0	(27)	0	1,878	1,851	0	0	0
7144032	READING	PA		04/21/2023		95,053	0	(12)	0	0	(12)	0	1,089	1,077	0	0	0
7144033	JACKSONVILLE	FL		04/21/2023		160,197	0	(30)	0	0	(30)	0	1,732	1,702	0	0	0
7144034	MOORE	OK		04/21/2023		95,819	0	(15)	0	0	(15)	0	1,166	1,151	0	0	0
7144036	TAMPA	FL		04/21/2023		236,164	0	(45)	0	0	(45)	0	2,386	2,341	0	0	0
7144037	PHILADELPHIA	PA		04/21/2023		156,726	0	0	0	0	0	0	1,517	1,517	0	0	0
7144038	SHARON HILL	PA		04/21/2023		183,811	0	0	0	0	0	0	1,942	1,942	0	0	0
7144039	PHILADELPHIA	PA		04/21/2023		140,596	0	(7)	0	0	(7)	0	1,451	1,444	0	0	0
7144040	PHILADELPHIA	PA		04/21/2023		112,227	0	(7)	0	0	(7)	0	1,122	1,116	0	0	0
7144041	NEW PARK	PA		04/21/2023		191,183	0	(12)	0	0	(12)	0	2,002	1,990	0	0	0
7144042	HARRISBURG	PA		04/21/2023		80,557	0	(5)	0	0	(5)	0	863	858	0	0	0
7144043	MONTGOMERY	AL		04/21/2023		135,783	0	(9)	0	0	(9)	0	1,526	1,517	0	0	0
7144044	PLEASANTVILLE	NJ		04/21/2023		118,211	0	(13)	0	0	(13)	0	1,260	1,247	0	0	0
7144045	PINELLAS PARK	FL		04/21/2023		258,216	0	(24)	0	0	(24)	0	2,475	2,451	0	0	0
7144046	SAINT LOUIS	MO		04/21/2023		143,193	0	(12)	0	0	(12)	0	1,510	1,498	0	0	0
7144047	DAYTON	OH		04/21/2023		165,745	0	(21)	0	0	(21)	0	1,806	1,785	0	0	0
7144050	CANTON	OH		04/21/2023		82,006	0	(11)	0	0	(11)	0	873	862	0	0	0
7144051	NEWARK	NJ		04/21/2023		300,740	0	(41)	0	0	(41)	0	3,198	3,157	0	0	0
7144052	JACKSONVILLE	FL		04/21/2023		143,380	0	(19)	0	0	(19)	0	1,536	1,517	0	0	0
7144053	INDIANAPOLIS	IN		04/21/2023		106,245	0	(15)	0	0	(15)	0	1,129	1,114	0	0	0
7144054	PINE BUSH	NY		04/21/2023		374,332	0	0	0	0	0	0	5,213	5,213	0	0	0
7144055	NEWARK	NJ		04/21/2023		514,800	0	(67)	0	0	(67)	0	5,392	5,325	0	0	0
7144056	WATERBURY	CT		04/21/2023		228,369	0	(32)	0	0	(32)	0	2,373	2,341	0	0	0
7144057	PLEASANTVILLE	NJ		04/21/2023		122,889	0	(18)	0	0	(18)	0	1,336	1,318	0	0	0
7144058	FAYETTEVILLE	NC		04/21/2023		174,221	0	(24)	0	0	(24)	0	1,866	1,842	0	0	0
7144059	NEWARK	NJ		04/21/2023		530,448	0	(71)	0	0	(71)	0	5,553	5,482	0	0	0
7144060	MOUNT HOLLY	NJ		04/21/2023		170,501	0	(23)	0	0	(23)	0	1,785	1,762	0	0	0
7144061	NEWARK	NJ		04/21/2023		492,559	0	(66)	0	0	(66)	0	5,157	5,090	0	0	0
7144062	NEWARK	NJ		04/21/2023		522,871	0	(70)	0	0	(70)	0	5,474	5,404	0	0	0
7144064	NEWARK	NJ		04/21/2023		492,559	0	(66)	0	0	(66)	0	5,157	5,090	0	0	0
7144065	NEWARK	NJ		04/21/2023		545,604	0	(73)	0	0	(73)	0	5,712	5,639	0	0	0
7144066	OCALA	FL		04/21/2023		181,894	0	(26)	0	0	(26)	0	1,947	1,921	0	0	0
7144067	NEWARK	NJ		04/21/2023		523,371	0	(73)	0	0	(73)	0	5,477	5,404	0	0	0
7144068	NEWARK	NJ		04/21/2023		606,807	0	(85)	0	0	(85)	0	6,350	6,265	0	0	0
7144069	NEWARK	NJ		04/21/2023		493,031	0	(69)	0	0	(69)	0	5,159	5,090	0	0	0
7144071	MILLVILLE	NJ		04/21/2023		132,739	0	(19)	0	0	(19)	0	1,389	1,370	0	0	0
7144074	BOURBONNAIS	IL		04/21/2023		166,247	0	(28)	0	0	(28)	0	2,058	2,029	0	0	0
7144075	PLEASANTVILLE	NJ		04/21/2023		137,123	0	(22)	0	0	(22)	0	1,455	1,433	0	0	0
7144076	MARKHAM	IL		04/21/2023		105,273	0	(17)	0	0	(17)	0	1,092	1,075	0	0	0
7144078	BRADLEY	IL		04/21/2023		128,427	0	(24)	0	0	(24)	0	1,652	1,628	0	0	0
7144080	BRONX	NY		04/21/2023		482,040	0	(66)	0	0	(66)	0	4,598	4,532	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144081	LAKEWOOD	NJ		04/21/2023		155,971	0	(22)	0	0	(22)	0	1,522	1,500	0	0	0
7144082	LAKEWOOD	NJ		04/21/2023		163,580	0	(23)	0	0	(23)	0	1,596	1,574	0	0	0
7144083	NEWARK	NJ		04/21/2023		314,650	0	(88)	0	0	(88)	0	6,146	6,059	0	0	0
7144084	BECKLEY	WV		04/21/2023		76,302	0	(11)	0	0	(11)	0	738	727	0	0	0
7144085	MEMPHIS	TN		04/21/2023		79,796	0	(12)	0	0	(12)	0	834	822	0	0	0
7144086	ORANGE PARK	FL		04/21/2023		144,776	0	(23)	0	0	(23)	0	1,547	1,525	0	0	0
7144087	NEWARK	NJ		04/21/2023		511,180	0	(79)	0	0	(79)	0	5,341	5,263	0	0	0
7144088	NEWARK	NJ		04/21/2023		457,025	0	(71)	0	0	(71)	0	4,665	4,595	0	0	0
7144089	NEWARK	NJ		04/21/2023		457,025	0	(71)	0	0	(71)	0	4,665	4,595	0	0	0
7144090	LAKE HOPATCONG	NJ		04/21/2023		224,369	0	(37)	0	0	(37)	0	2,288	2,251	0	0	0
7144091	LINDEN	NJ		04/21/2023		275,000	0	(47)	0	0	(47)	0	2,803	2,757	0	0	0
7144092	LINDEN	NJ		04/21/2023		277,290	0	(47)	0	0	(47)	0	2,827	2,780	0	0	0
7144093	MANSFIELD	OH		04/21/2023		94,377	0	(17)	0	0	(17)	0	954	937	0	0	0
7144094	LOXLEY	AL		04/21/2023		137,889	0	(25)	0	0	(25)	0	1,394	1,370	0	0	0
7144095	STATEN ISLAND	NY		04/21/2023		490,468	0	(85)	0	0	(85)	0	4,846	4,761	0	0	0
7144096	CINCINNATI	OH		04/21/2023		119,617	0	(22)	0	0	(22)	0	1,209	1,187	0	0	0
7144097	MONROE	NY		04/21/2023		271,747	0	(52)	0	0	(52)	0	2,876	2,824	0	0	0
7144098	INDIANAPOLIS	IN		04/21/2023		85,913	0	(15)	0	0	(15)	0	849	833	0	0	0
7144099	COLLEGE STATION	TX		04/21/2023		152,960	0	(33)	0	0	(33)	0	1,845	1,811	0	0	0
7144102	COVINGTON	KY		04/21/2023		84,505	0	(16)	0	0	(16)	0	853	837	0	0	0
7144103	PORT JERVIS	NY		04/21/2023		168,808	0	(35)	0	0	(35)	0	1,684	1,649	0	0	0
7144104	MOBILE	AL		04/21/2023		89,663	0	(17)	0	0	(17)	0	885	868	0	0	0
7144105	MIDLAND	TX		04/21/2023		122,686	0	(23)	0	0	(23)	0	1,248	1,225	0	0	0
7144107	CHICAGO	IL		04/21/2023		95,052	0	(30)	0	0	(30)	0	1,388	1,359	0	0	0
7144108	BRIDGEPORT	CT		04/21/2023		185,803	0	(140)	0	0	(140)	0	8,023	7,883	0	0	0
7144109	RICHTON PARK	IL		04/21/2023		108,808	0	(20)	0	0	(20)	0	1,071	1,051	0	0	0
7144110	HAMILTON	OH		04/21/2023		90,670	0	(16)	0	0	(16)	0	861	844	0	0	0
7144111	SALEM	OR		04/21/2023		214,987	0	(40)	0	0	(40)	0	2,137	2,096	0	0	0
7144112	KETTERING	OH		04/21/2023		211,307	0	(38)	0	0	(38)	0	2,006	1,968	0	0	0
7144113	KETTERING	OH		04/21/2023		211,307	0	(38)	0	0	(38)	0	2,006	1,968	0	0	0
7144114	FAIRFIELD	CT		04/21/2023		308,965	0	(64)	0	0	(64)	0	3,261	3,197	0	0	0
7144116	NEWARK	NJ		04/21/2023		606,800	0	(112)	0	0	(112)	0	5,894	5,783	0	0	0
7144117	LONG BRANCH	NJ		04/21/2023		384,051	0	(71)	0	0	(71)	0	3,731	3,660	0	0	0
7144118	STAFFORD	VA		04/21/2023		180,571	0	(32)	0	0	(32)	0	1,714	1,682	0	0	0
7144119	CALDWELL	ID		04/21/2023		179,224	0	(33)	0	0	(33)	0	1,741	1,708	0	0	0
7144120	FARMINGTON HILLS	MI		04/21/2023		86,306	0	(16)	0	0	(16)	0	812	796	0	0	0
7144122	OSCEOLA	IN		04/21/2023		167,088	0	(33)	0	0	(33)	0	1,647	1,614	0	0	0
7144123	GRIMESLAND	NC		04/21/2023		115,453	0	(22)	0	0	(22)	0	1,120	1,098	0	0	0
7144134	FORT WORTH	TX		04/26/2023		167,061	0	(25)	0	0	(25)	0	1,806	1,782	0	0	0
7144135	FAYETTEVILLE	NC		04/26/2023		148,366	0	(14)	0	0	(14)	0	1,716	1,702	0	0	0
7144136	KANSAS CITY	MO		04/26/2023		153,662	0	(25)	0	0	(25)	0	1,674	1,649	0	0	0
7144137	RIVER OAKS	TX		04/26/2023		138,084	0	(26)	0	0	(26)	0	1,431	1,404	0	0	0
7144138	CHATTANOOGA	TN		04/26/2023		139,843	0	(25)	0	0	(25)	0	1,330	1,305	0	0	0
7144140	MADISON	TN		04/26/2023		334,128	0	(13)	0	0	(13)	0	3,906	3,893	0	0	0
7144141	NASHVILLE	TN		04/26/2023		333,634	0	27	0	0	27	0	4,201	4,227	0	0	0
7144142	BALTIMORE	MD		04/26/2023		102,908	0	1	0	0	1	0	1,302	1,303	0	0	0
7144143	BALTIMORE	MD		04/26/2023		101,535	0	1	0	0	1	0	1,285	1,286	0	0	0
7144144	BALTIMORE	MD		04/26/2023		126,919	0	1	0	0	1	0	1,606	1,607	0	0	0
7144145	BALTIMORE	MD		04/26/2023		140,502	0	2	0	0	2	0	1,779	1,781	0	0	0
7144146	MIAMI	FL		04/26/2023		499,035	0	(120)	0	0	(120)	0	5,828	5,708	0	0	0
7144148	DUNDALK	MD		04/26/2023		137,334	0	(22)	0	0	(22)	0	1,374	1,352	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144149	ESSEX	MD		04/26/2023		169,944	0	(20)	0	0	(20)	0	2,315	2,295	0	0	0
7144151	MUSKEGON HEIGHTS	MI		04/26/2023		99,310	0	(11)	0	0	(11)	0	850	839	0	0	0
7144153	CLAYMONT	DE		04/26/2023		348,521	0	(22)	0	0	(22)	0	3,860	3,838	0	0	0
7144154	PARKVILLE	MD		04/26/2023		139,066	0	(25)	0	0	(25)	0	1,388	1,362	0	0	0
7144155	BALTIMORE	MD		04/26/2023		157,152	0	(15)	0	0	(15)	0	1,454	1,440	0	0	0
7144156	BALTIMORE	MD		04/26/2023		159,697	0	(10)	0	0	(10)	0	1,633	1,622	0	0	0
7144159	PRATTVILLE	AL		04/26/2023		125,204	0	(23)	0	0	(23)	0	1,284	1,261	0	0	0
7144160	MONTGOMERY	AL		04/26/2023		118,049	0	(22)	0	0	(22)	0	1,210	1,189	0	0	0
7144161	CUYAHOGA FALLS	OH		04/26/2023		154,842	0	(25)	0	0	(25)	0	1,610	1,585	0	0	0
7144163	WILMINGTON	DE		04/26/2023		146,618	0	(3)	0	0	(3)	0	1,823	1,821	0	0	0
7144164	WILMINGTON	DE		04/26/2023		147,403	0	(3)	0	0	(3)	0	1,832	1,829	0	0	0
7144165	DELAND	FL		04/26/2023		172,991	0	(36)	0	0	(36)	0	1,682	1,646	0	0	0
7144167	SOUTH BOSTON	MA		04/26/2023		309,010	0	(68)	0	0	(68)	0	3,117	3,049	0	0	0
7144168	DUNDALK	MD		04/26/2023		132,178	0	(15)	0	0	(15)	0	1,403	1,388	0	0	0
7144169	HALETHORPE	MD		04/26/2023		120,965	0	(15)	0	0	(15)	0	1,283	1,269	0	0	0
7144170	MIDDLE RIVER	MD		04/26/2023		173,720	0	(20)	0	0	(20)	0	1,844	1,824	0	0	0
7144171	BALTIMORE	MD		04/26/2023		220,847	0	(26)	0	0	(26)	0	2,855	2,829	0	0	0
7144172	OLD FORGE	PA		04/26/2023		119,683	0	(7)	0	0	(7)	0	1,291	1,284	0	0	0
7144173	PHILADELPHIA	PA		04/26/2023		101,583	0	3	0	0	3	0	2,089	2,092	0	0	0
7144174	KANSAS CITY	KS		04/26/2023		137,641	0	(18)	0	0	(18)	0	1,514	1,496	0	0	0
7144176	GARY	IN		04/26/2023		121,417	0	(14)	0	0	(14)	0	1,153	1,138	0	0	0
7144177	LEES SUMMIT	MO		04/26/2023		185,599	0	(38)	0	0	(38)	0	1,758	1,720	0	0	0
7144180	MONUMENT	CO		04/26/2023		658,168	0	(72)	0	0	(72)	0	7,497	7,425	0	0	0
7144181	BALTIMORE	MD		04/26/2023		198,059	0	(32)	0	0	(32)	0	2,104	2,072	0	0	0
7144182	INDIANAPOLIS	IN		04/26/2023		86,701	0	(18)	0	0	(18)	0	824	806	0	0	0
7144183	ATLANTA	GA		04/26/2023		167,046	0	(34)	0	0	(34)	0	1,656	1,621	0	0	0
7144184	PHILADELPHIA	PA		04/26/2023		277,433	0	(12)	0	0	(12)	0	3,266	3,253	0	0	0
7144186	DOVER	DE		04/26/2023		120,626	0	(18)	0	0	(18)	0	1,289	1,271	0	0	0
7144187	DOVER	DE		04/26/2023		149,008	0	(23)	0	0	(23)	0	1,593	1,570	0	0	0
7144188	DOVER	DE		04/26/2023		117,078	0	(18)	0	0	(18)	0	1,251	1,233	0	0	0
7144189	DOVER	DE		04/26/2023		124,174	0	(19)	0	0	(19)	0	1,327	1,308	0	0	0
7144190	CAMBRIDGE	MD		04/26/2023		123,038	0	(19)	0	0	(19)	0	1,315	1,296	0	0	0
7144191	INDIANAPOLIS	IN		04/26/2023		139,696	0	(12)	0	0	(12)	0	1,618	1,607	0	0	0
7144193	BATON ROUGE	LA		04/26/2023		148,750	0	(14)	0	0	(14)	0	1,699	1,685	0	0	0
7144194	DUNDALK	MD		04/26/2023		165,194	0	(28)	0	0	(28)	0	1,953	1,925	0	0	0
7144195	JACKSONVILLE BEACH	FL		04/26/2023		258,363	0	(37)	0	0	(37)	0	2,907	2,869	0	0	0
7144196	URBANCREST	OH		04/26/2023		129,366	0	(11)	0	0	(11)	0	1,329	1,317	0	0	0
7144197	COLUMBUS	OH		04/26/2023		128,614	0	(11)	0	0	(11)	0	1,321	1,309	0	0	0
7144198	COLUMBUS	OH		04/26/2023		123,349	0	(11)	0	0	(11)	0	1,267	1,256	0	0	0
7144199	COLUMBUS	OH		04/26/2023		167,306	0	(23)	0	0	(23)	0	1,833	1,810	0	0	0
7144211	KANSAS CITY	MO		05/03/2023		100,710	0	(5)	0	0	(5)	0	1,144	1,139	0	0	0
7144212	SUFFOLK	VA		05/03/2023		116,361	0	(4)	0	0	(4)	0	1,359	1,355	0	0	0
7144213	NEWPORT NEWS	VA		05/03/2023		115,881	0	(5)	0	0	(5)	0	1,352	1,347	0	0	0
7144214	ELYRIA	OH		05/03/2023		84,909	0	(3)	0	0	(3)	0	841	838	0	0	0
7144216	HAMPTON	VA		05/03/2023		144,716	0	(5)	0	0	(5)	0	1,690	1,684	0	0	0
7144217	FREDERICKSBURG	VA		05/03/2023		186,606	0	(13)	0	0	(13)	0	2,119	2,106	0	0	0
7144218	MENTOR	OH		05/03/2023		98,233	0	(5)	0	0	(5)	0	1,042	1,036	0	0	0
7144219	PAINESVILLE	OH		05/03/2023		90,360	0	3	0	0	3	0	1,046	1,049	0	0	0
7144220	COLUMBUS	GA		05/03/2023		99,394	0	(5)	0	0	(5)	0	1,023	1,018	0	0	0
7144221	COLUMBUS	GA		05/03/2023		91,580	0	(5)	0	0	(5)	0	858	853	0	0	0
7144222	GASTONIA	NC		05/03/2023		120,176	0	(5)	0	0	(5)	0	1,304	1,299	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144223	GWYNN OAK	MD		05/03/2023		182,352	0	(9)	0	0	(9)	0	2,079	2,070	0	0	0
7144224	MIDLOTHIAN	IL		05/03/2023		130,298	0	(8)	0	0	(8)	0	1,446	1,438	0	0	0
7144227	NAPLES	FL		05/03/2023		430,984	0	(29)	0	0	(29)	0	4,787	4,758	0	0	0
7144228	COLUMBUS	OH		05/03/2023		281,763	0	(48)	0	0	(48)	0	5,556	5,508	0	0	0
7144229	PORTSMOUTH	VA		05/03/2023		96,779	0	(6)	0	0	(6)	0	1,074	1,068	0	0	0
7144230	RICHMOND	VA		05/03/2023		98,818	0	(6)	0	0	(6)	0	1,096	1,091	0	0	0
7144231	SULPHUR	LA		05/03/2023		84,342	0	(5)	0	0	(5)	0	930	925	0	0	0
7144232	HOUSTON	TX		05/03/2023		96,729	0	(5)	0	0	(5)	0	1,107	1,102	0	0	0
7144234	NORFOLK	VA		05/03/2023		289,464	0	2	0	0	2	0	3,419	3,421	0	0	0
7144235	GASTONIA	NC		05/03/2023		83,400	0	(1)	0	0	(1)	0	929	928	0	0	0
7144236	BALTIMORE	MD		05/03/2023		181,765	0	(8)	0	0	(8)	0	2,073	2,065	0	0	0
7144237	DUNDALK	MD		05/03/2023		130,274	0	(7)	0	0	(7)	0	1,490	1,484	0	0	0
7144238	ESSEX	MD		05/03/2023		94,264	0	(7)	0	0	(7)	0	1,072	1,065	0	0	0
7144239	SCRANTON	PA		05/03/2023		174,685	0	(5)	0	0	(5)	0	1,870	1,865	0	0	0
7144240	COLUMBUS	OH		05/03/2023		133,140	0	(2)	0	0	(2)	0	1,504	1,502	0	0	0
7144241	COLUMBUS	OH		05/03/2023		126,483	0	(2)	0	0	(2)	0	1,429	1,427	0	0	0
7144242	COLUMBUS	OH		05/03/2023		107,992	0	(1)	0	0	(1)	0	1,220	1,218	0	0	0
7144243	COLUMBUS	OH		05/03/2023		98,192	0	0	0	0	0	0	1,110	1,110	0	0	0
7144244	COLUMBUS	OH		05/03/2023		113,909	0	(1)	0	0	(1)	0	1,287	1,285	0	0	0
7144245	COLUMBUS	OH		05/03/2023		149,231	0	0	0	0	0	0	1,687	1,687	0	0	0
7144246	AUGUSTA	GA		05/03/2023		77,403	0	0	0	0	0	0	1,088	1,088	0	0	0
7144247	AUGUSTA	GA		05/03/2023		82,932	0	0	0	0	0	0	1,896	1,896	0	0	0
7144248	AUGUSTA	GA		05/03/2023		76,021	0	0	0	0	0	0	1,069	1,069	0	0	0
7144249	AUGUSTA	GA		05/03/2023		76,021	0	0	0	0	0	0	1,069	1,069	0	0	0
7144250	TITUSVILLE	FL		05/01/2023		165,216	0	(20)	0	0	(20)	0	1,692	1,672	0	0	0
7144253	NEWARK	NJ		05/01/2023		389,254	0	(46)	0	0	(46)	0	3,897	3,850	0	0	0
7144254	HOUSTON	TX		05/01/2023		122,093	0	(49)	0	0	(49)	0	4,018	3,969	0	0	0
7144255	MELBOURNE	FL		05/01/2023		88,214	0	(10)	0	0	(10)	0	904	893	0	0	0
7144256	MELBOURNE	FL		05/01/2023		90,950	0	(10)	0	0	(10)	0	932	922	0	0	0
7144257	MELBOURNE	FL		05/01/2023		90,331	0	(11)	0	0	(11)	0	925	915	0	0	0
7144258	MELBOURNE	FL		05/01/2023		88,214	0	(10)	0	0	(10)	0	904	893	0	0	0
7144259	COCOA	FL		05/01/2023		122,903	0	(17)	0	0	(17)	0	1,257	1,241	0	0	0
7144260	SEAFORD	NY		05/01/2023		291,740	0	(51)	0	0	(51)	0	2,770	2,719	0	0	0
7144261	DOUGLASVILLE	GA		05/01/2023		153,079	0	(20)	0	0	(20)	0	1,534	1,513	0	0	0
7144263	DOUGLASVILLE	GA		05/01/2023		155,494	0	(18)	0	0	(18)	0	1,657	1,640	0	0	0
7144264	SEBRING	FL		05/01/2023		161,151	0	(28)	0	0	(28)	0	1,555	1,527	0	0	0
7144265	SEBRING	FL		05/01/2023		161,151	0	(28)	0	0	(28)	0	1,555	1,527	0	0	0
7144266	NORTH MIAMI BEACH	FL		05/01/2023		281,553	0	(30)	0	0	(30)	0	2,935	2,905	0	0	0
7144267	NORTH MIAMI BEACH	FL		05/01/2023		341,055	0	(34)	0	0	(34)	0	3,557	3,523	0	0	0
7144268	NORTH MIAMI BEACH	FL		05/01/2023		351,603	0	(35)	0	0	(35)	0	3,667	3,632	0	0	0
7144269	NORTH MIAMI BEACH	FL		05/01/2023		342,871	0	(41)	0	0	(41)	0	3,569	3,528	0	0	0
7144270	MIAMI	FL		05/01/2023		316,442	0	(32)	0	0	(32)	0	3,300	3,269	0	0	0
7144271	NORTH MIAMI BEACH	FL		05/01/2023		353,294	0	(44)	0	0	(44)	0	3,676	3,632	0	0	0
7144272	KANSAS CITY	MO		05/01/2023		112,126	0	(18)	0	0	(18)	0	1,089	1,071	0	0	0
7144273	KANSAS CITY	MO		05/01/2023		112,126	0	(18)	0	0	(18)	0	1,089	1,071	0	0	0
7144274	KANSAS CITY	MO		05/01/2023		112,126	0	(18)	0	0	(18)	0	1,089	1,071	0	0	0
7144275	DECATUR	GA		05/01/2023		225,679	0	(36)	0	0	(36)	0	1,938	1,902	0	0	0
7144352	EUCLID	OH		05/04/2023		94,640	0	7	0	0	7	0	1,268	1,275	0	0	0
7144354	SOLEBURY TOWNSHIP	PA		05/04/2023		599,266	0	27	0	0	27	0	11,644	11,670	0	0	0
7144355	INDIANAPOLIS	IN		05/04/2023		142,550	0	2	0	0	2	0	1,803	1,805	0	0	0
7144357	BURR RIDGE	IL		05/04/2023		245,822	0	(3)	0	0	(3)	0	3,130	3,127	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144358	CLIFTON HEIGHTS	PA		05/04/2023		114,978	0	(5)	0	0	(5)	0	3,242	3,237	0	0	0
7144359	SAN ANTONIO	TX		05/04/2023		113,365	0	(4)	0	0	(4)	0	1,476	1,472	0	0	0
7144360	CHICAGO	IL		05/04/2023		237,914	0	(8)	0	0	(8)	0	2,558	2,550	0	0	0
7144361	WEST WARWICK	RI		05/04/2023		273,670	0	0	0	0	0	0	3,658	3,658	0	0	0
7144362	BRADENTON	FL		05/04/2023		215,886	0	(11)	0	0	(11)	0	2,325	2,314	0	0	0
7144364	PITTSBURGH	PA		05/04/2023		106,596	0	(5)	0	0	(5)	0	1,162	1,157	0	0	0
7144365	ST. LOUIS	MO		05/04/2023		111,345	0	(7)	0	0	(7)	0	1,295	1,288	0	0	0
7144366	HEMPSTEAD	NY		05/04/2023		253,975	0	(17)	0	0	(17)	0	3,079	3,062	0	0	0
7144367	HOUSTON	TX		05/04/2023		134,138	0	(13)	0	0	(13)	0	2,102	2,089	0	0	0
7144368	BALTIMORE	MD		05/04/2023		183,475	0	(11)	0	0	(11)	0	1,877	1,866	0	0	0
7144369	BALTIMORE	MD		05/04/2023		185,071	0	(11)	0	0	(11)	0	1,893	1,882	0	0	0
7144370	VALDOSTA	GA		05/04/2023		148,143	0	(10)	0	0	(10)	0	1,553	1,544	0	0	0
7144371	INDEPENDENCE	MO		05/04/2023		160,862	0	(10)	0	0	(10)	0	1,687	1,676	0	0	0
7144372	BRUNSWICK	GA		05/04/2023		106,244	0	(7)	0	0	(7)	0	1,114	1,107	0	0	0
7144373	BALTIMORE	MD		05/04/2023		179,661	0	(12)	0	0	(12)	0	1,837	1,825	0	0	0
7144374	BRIDGEPORT	CT		05/04/2023		280,169	0	(21)	0	0	(21)	0	2,829	2,808	0	0	0
7144376	ELKTON	MD		05/04/2023		165,973	0	(15)	0	0	(15)	0	1,691	1,676	0	0	0
7144378	BATON ROUGE	LA		05/04/2023		121,251	0	(11)	0	0	(11)	0	1,229	1,218	0	0	0
7144379	ABERDEEN	MD		05/04/2023		301,350	0	(28)	0	0	(28)	0	2,496	2,468	0	0	0
7144380	HAVRE DE GRACE	MD		05/04/2023		244,847	0	(23)	0	0	(23)	0	2,236	2,213	0	0	0
7144381	MIDDLE RIVER	MD		05/04/2023		181,090	0	(16)	0	0	(16)	0	1,677	1,661	0	0	0
7144383	LEHIGH ACRES	FL		05/04/2023		203,568	0	(22)	0	0	(22)	0	2,291	2,269	0	0	0
7144385	PHILADELPHIA	PA		05/04/2023		196,343	0	(24)	0	0	(24)	0	2,128	2,104	0	0	0
7144386	JACKSON	MS		05/04/2023		132,014	0	(16)	0	0	(16)	0	1,409	1,393	0	0	0
7144387	TEMPLE	TX		05/04/2023		164,034	0	(21)	0	0	(21)	0	1,790	1,769	0	0	0
7144388	BALTIMORE	MD		05/04/2023		192,038	0	(21)	0	0	(21)	0	1,797	1,776	0	0	0
7144389	BALTIMORE	MD		05/04/2023		134,427	0	(15)	0	0	(15)	0	1,258	1,243	0	0	0
7144390	SOUTH HOLLAND	IL		05/04/2023		210,218	0	(28)	0	0	(28)	0	2,190	2,162	0	0	0
7144391	BALTIMORE	MD		05/04/2023		153,962	0	(16)	0	0	(16)	0	1,390	1,374	0	0	0
7144393	LORAIN	OH		05/04/2023		102,637	0	(12)	0	0	(12)	0	994	982	0	0	0
7144394	KIRKSVILLE	MO		05/04/2023		101,000	0	(13)	0	0	(13)	0	1,079	1,066	0	0	0
7144395	BALTIMORE	MD		05/04/2023		136,389	0	(19)	0	0	(19)	0	1,495	1,476	0	0	0
7144396	KANSAS CITY	MO		05/04/2023		148,838	0	(22)	0	0	(22)	0	1,592	1,570	0	0	0
7144397	KANSAS CITY	MO		05/04/2023		138,207	0	(20)	0	0	(20)	0	1,478	1,458	0	0	0
7144398	KANSAS CITY	MO		05/04/2023		87,358	0	(13)	0	0	(13)	0	929	916	0	0	0
7144402	MURRELLS INLET	SC		05/04/2023		180,340	0	(33)	0	0	(33)	0	3,546	3,513	0	0	0
7144403	LEANDER	TX		05/04/2023		166,681	0	(27)	0	0	(27)	0	1,798	1,771	0	0	0
7144404	BARRINGTON	IL		05/04/2023		275,940	0	(44)	0	0	(44)	0	2,880	2,836	0	0	0
7144405	MORTON GROVE	IL		05/04/2023		274,464	0	(45)	0	0	(45)	0	2,971	2,926	0	0	0
7144406	HAZEL CREST	IL		05/04/2023		192,146	0	(31)	0	0	(31)	0	1,998	1,967	0	0	0
7144407	KIRKSVILLE	MO		05/04/2023		89,573	0	(15)	0	0	(15)	0	920	905	0	0	0
7144408	SAINT LOUIS	MO		05/04/2023		109,283	0	(19)	0	0	(19)	0	1,138	1,119	0	0	0
7144409	HUNTSVILLE	AL		05/04/2023		102,434	0	(19)	0	0	(19)	0	1,102	1,083	0	0	0
7144410	UTICA	IL		05/04/2023		76,505	0	(13)	0	0	(13)	0	762	749	0	0	0
7144412	CINCINNATI	OH		05/04/2023		140,926	0	(25)	0	0	(25)	0	1,429	1,404	0	0	0
7144413	JONESBORO	GA		05/04/2023		217,912	0	(39)	0	0	(39)	0	2,185	2,146	0	0	0
7144414	DETROIT	MI		05/04/2023		119,863	0	(22)	0	0	(22)	0	1,174	1,152	0	0	0
7144415	CHATTANOOGA	TN		05/04/2023		164,844	0	(30)	0	0	(30)	0	1,604	1,574	0	0	0
7144417	SHREVEPORT	LA		05/04/2023		87,199	0	(15)	0	0	(15)	0	780	765	0	0	0
7144418	SHREVEPORT	LA		05/04/2023		87,199	0	(15)	0	0	(15)	0	780	765	0	0	0
7144419	DETROIT	MI		05/04/2023		110,438	0	(20)	0	0	(20)	0	1,082	1,061	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144420	DETROIT	MI		05/04/2023		110,438	0	(20)	0	0	(20)	0	1,082	1,061	0	0	0
7144421	BALTIMORE	MD		05/04/2023		134,417	0	(26)	0	0	(26)	0	1,385	1,359	0	0	0
7144424	TRENTON	OH		05/04/2023		90,433	0	(17)	0	0	(17)	0	815	798	0	0	0
7144425	BALTIMORE	MD		05/04/2023		117,276	0	(25)	0	0	(25)	0	1,187	1,162	0	0	0
7144426	BALTIMORE	MD		05/04/2023		107,009	0	0	0	0	0	0	1,075	1,075	0	0	0
7144427	FALLING WATERS	WV		05/04/2023		162,009	0	(34)	0	0	(34)	0	1,605	1,571	0	0	0
7144428	CLEVELAND	OH		05/04/2023		100,387	0	(20)	0	0	(20)	0	963	943	0	0	0
7144430	GREER	SC		05/04/2023		226,529	0	(35)	0	0	(35)	0	2,769	2,734	0	0	0
7144431	SAN ANTONIO	TX		05/04/2023		196,680	0	(23)	0	0	(23)	0	2,455	2,432	0	0	0
7144432	SEBRING	FL		05/04/2023		113,822	0	(12)	0	0	(12)	0	1,355	1,343	0	0	0
7144433	STEPHENVILLE	TX		05/04/2023		78,065	0	(6)	0	0	(6)	0	1,060	1,055	0	0	0
7144434	LYNCHBURG	VA		05/04/2023		193,909	0	(11)	0	0	(11)	0	2,265	2,255	0	0	0
7144435	FOR WORTH	TX		05/04/2023		120,053	0	(10)	0	0	(10)	0	1,352	1,343	0	0	0
7144436	GURNEE	IL		05/04/2023		151,959	0	(9)	0	0	(9)	0	2,011	2,002	0	0	0
7144439	DUNDALK	MD		05/08/2023		146,481	0	(54)	0	0	(54)	0	6,339	6,285	0	0	0
7144440	BALTIMORE	MD		05/08/2023		150,903	0	(15)	0	0	(15)	0	1,627	1,613	0	0	0
7144442	BALTIMORE	MD		05/08/2023		132,449	0	(14)	0	0	(14)	0	1,446	1,432	0	0	0
7144443	CHATTANOOGA	TN		05/08/2023		134,936	0	(19)	0	0	(19)	0	1,402	1,383	0	0	0
7144444	MILWAUKEE	WI		05/08/2023		86,544	0	(9)	0	0	(9)	0	915	906	0	0	0
7144445	CASA GRANDE	AZ		05/08/2023		192,956	0	(22)	0	0	(22)	0	2,057	2,035	0	0	0
7144446	BALTIMORE	MD		05/08/2023		96,539	0	(1)	0	0	(1)	0	1,131	1,130	0	0	0
7144447	BALTIMORE	MD		05/08/2023		152,488	0	(15)	0	0	(15)	0	1,627	1,612	0	0	0
7144448	BALTIMORE	MD		05/08/2023		159,403	0	(6)	0	0	(6)	0	1,833	1,827	0	0	0
7144449	NOTTINGHAM	MD		05/08/2023		211,630	0	(8)	0	0	(8)	0	2,433	2,425	0	0	0
7144450	PARKVILLE	MD		05/08/2023		148,862	0	(5)	0	0	(5)	0	1,712	1,707	0	0	0
7144451	PARKVILLE	MD		05/08/2023		169,965	0	(7)	0	0	(7)	0	1,953	1,946	0	0	0
7144452	PARKVILLE	MD		05/08/2023		131,681	0	(4)	0	0	(4)	0	3,950	3,946	0	0	0
7144453	PARKVILLE	MD		05/08/2023		162,869	0	(6)	0	0	(6)	0	1,872	1,866	0	0	0
7144454	BALTIMORE	MD		05/08/2023		189,688	0	(19)	0	0	(19)	0	2,045	2,026	0	0	0
7144455	NORTH LITTLE ROCK	AR		05/08/2023		80,749	0	(8)	0	0	(8)	0	882	875	0	0	0
7144456	CAHOKIA HEIGHTS	IL		05/08/2023		98,255	0	(12)	0	0	(12)	0	1,047	1,035	0	0	0
7144458	BALTIMORE	MD		05/08/2023		187,080	0	(16)	0	0	(16)	0	1,999	1,983	0	0	0
7144459	BALTIMORE	MD		05/08/2023		140,542	0	(14)	0	0	(14)	0	1,500	1,486	0	0	0
7144460	DUNDALK	MD		05/08/2023		125,249	0	(7)	0	0	(7)	0	1,405	1,398	0	0	0
7144461	BALTIMORE	MD		05/08/2023		123,092	0	(13)	0	0	(13)	0	1,313	1,300	0	0	0
7144462	DAYTON	OH		05/08/2023		89,026	0	(4)	0	0	(4)	0	934	930	0	0	0
7144463	BIRMINGHAM	AL		05/08/2023		112,725	0	(11)	0	0	(11)	0	1,120	1,109	0	0	0
7144464	TOWSON	MD		05/08/2023		170,714	0	(11)	0	0	(11)	0	1,902	1,891	0	0	0
7144465	MIDDLETOWN	OH		05/08/2023		125,126	0	(5)	0	0	(5)	0	1,370	1,365	0	0	0
7144466	LIBERTY TOWNSHIP	OH		05/08/2023		202,187	0	(6)	0	0	(6)	0	2,083	2,077	0	0	0
7144467	BALTIMORE	MD		05/08/2023		129,666	0	(12)	0	0	(12)	0	1,415	1,403	0	0	0
7144468	CINCINNATI	OH		05/08/2023		260,595	0	(9)	0	0	(9)	0	2,795	2,786	0	0	0
7144469	RANDALLSTOWN	MD		05/08/2023		185,181	0	(13)	0	0	(13)	0	1,902	1,889	0	0	0
7144478	STEPHENVILLE	TX		05/11/2023		80,371	0	(17)	0	0	(17)	0	784	767	0	0	0
7144480	ST. BERNARD	OH		05/11/2023		93,707	0	(19)	0	0	(19)	0	904	885	0	0	0
7144481	OCALA	FL		05/11/2023		187,456	0	(11)	0	0	(11)	0	2,277	2,265	0	0	0
7144482	OCALA	FL		05/11/2023		187,456	0	(11)	0	0	(11)	0	2,277	2,265	0	0	0
7144483	ROCHESTER	NY		05/11/2023		103,599	0	(22)	0	0	(22)	0	1,057	1,035	0	0	0
7144484	ROCHESTER	NY		05/11/2023		106,184	0	(20)	0	0	(20)	0	1,124	1,104	0	0	0
7144485	ROCHESTER	NY		05/11/2023		118,017	0	(22)	0	0	(22)	0	1,250	1,229	0	0	0
7144486	ROCHESTER	NY		05/11/2023		111,183	0	(20)	0	0	(20)	0	1,178	1,157	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144487	ROCHESTER	NY		05/11/2023		86,610	0	(17)	0	0	(17)	0	891	874	0	0	0
7144488	SAVANNAH	GA		05/11/2023		429,887	0	(33)	0	0	(33)	0	3,455	3,422	0	0	0
7144489	ROCHESTER	NY		05/11/2023		111,493	0	(21)	0	0	(21)	0	1,181	1,160	0	0	0
7144490	ROCHESTER	NY		05/11/2023		99,935	0	(20)	0	0	(20)	0	1,028	1,008	0	0	0
7144491	HOPE MILLS	NC		05/11/2023		189,727	0	(21)	0	0	(21)	0	1,781	1,760	0	0	0
7144492	READING	PA		05/11/2023		143,867	0	(17)	0	0	(17)	0	3,417	3,400	0	0	0
7144494	BALTIMORE	MD		05/11/2023		136,184	0	(19)	0	0	(19)	0	1,523	1,505	0	0	0
7144495	MONTGOMERY	AL		05/11/2023		124,596	0	(21)	0	0	(21)	0	1,327	1,306	0	0	0
7144496	PHILADELPHIA	PA		05/11/2023		135,402	0	7	0	0	7	0	1,387	1,393	0	0	0
7144497	BALTIMORE	MD		05/11/2023		328,008	0	(70)	0	0	(70)	0	3,304	3,234	0	0	0
7144500	BALTIMORE	MD		05/11/2023		182,422	0	(25)	0	0	(25)	0	1,940	1,916	0	0	0
7144501	DOVER	DE		05/11/2023		202,510	0	(37)	0	0	(37)	0	1,965	1,928	0	0	0
7144502	CHICAGO	IL		05/11/2023		140,576	0	(29)	0	0	(29)	0	1,347	1,318	0	0	0
7144503	JACKSONVILLE	FL		05/11/2023		119,472	0	(19)	0	0	(19)	0	1,241	1,222	0	0	0
7144504	JACKSONVILLE	FL		05/11/2023		96,425	0	(17)	0	0	(17)	0	973	956	0	0	0
7144505	KALAMAZOO	MI		05/11/2023		125,198	0	(20)	0	0	(20)	0	1,381	1,361	0	0	0
7144506	BALTIMORE	MD		05/11/2023		144,825	0	(24)	0	0	(24)	0	1,539	1,515	0	0	0
7144507	SUMTER	SC		05/11/2023		130,286	0	(23)	0	0	(23)	0	1,398	1,376	0	0	0
7144511	BALTIMORE	MD		05/11/2023		88,754	0	(19)	0	0	(19)	0	920	901	0	0	0
7144512	BALTIMORE	MD		05/11/2023		111,139	0	(24)	0	0	(24)	0	1,118	1,094	0	0	0
7144513	WETUMPKA	AL		05/11/2023		132,412	0	(24)	0	0	(24)	0	1,330	1,306	0	0	0
7144514	BALTIMORE	MD		05/11/2023		120,107	0	(14)	0	0	(14)	0	1,140	1,126	0	0	0
7144515	WESTLAND	MI		05/11/2023		85,984	0	(2)	0	0	(2)	0	1,050	1,048	0	0	0
7144516	TERRE HAUTE	IN		05/11/2023		107,818	0	(22)	0	0	(22)	0	1,086	1,064	0	0	0
7144517	WESTLAND	MI		05/11/2023		78,118	0	(2)	0	0	(2)	0	953	951	0	0	0
7144518	WESTLAND	MI		05/11/2023		77,426	0	(2)	0	0	(2)	0	945	942	0	0	0
7144519	WESTLAND	MI		05/11/2023		79,500	0	(2)	0	0	(2)	0	970	968	0	0	0
7144520	WESTLAND	MI		05/11/2023		76,044	0	(2)	0	0	(2)	0	928	926	0	0	0
7144521	BALTIMORE	MD		05/11/2023		153,966	0	(32)	0	0	(32)	0	1,575	1,544	0	0	0
7144522	WASHINGTON	DC		05/11/2023		101,260	0	(44)	0	0	(44)	0	2,349	2,304	0	0	0
7144523	MARKHAM	IL		05/11/2023		129,392	0	(15)	0	0	(15)	0	1,217	1,203	0	0	0
7144524	BALTIMORE	MD		05/11/2023		129,614	0	(22)	0	0	(22)	0	1,394	1,372	0	0	0
7144525	BALTIMORE	MD		05/11/2023		163,924	0	(28)	0	0	(28)	0	1,763	1,735	0	0	0
7144526	PIKESVILLE	MD		05/11/2023		200,785	0	(34)	0	0	(34)	0	2,160	2,126	0	0	0
7144527	PHILADELPHIA	PA		05/11/2023		124,454	0	6	0	0	6	0	1,254	1,260	0	0	0
7144528	GREENVILLE	SC		05/11/2023		123,397	0	(27)	0	0	(27)	0	1,284	1,257	0	0	0
7144532	ABERDEEN	MD		05/11/2023		187,404	0	(34)	0	0	(34)	0	1,981	1,947	0	0	0
7144533	DETROIT	MI		05/11/2023		75,688	0	(16)	0	0	(16)	0	730	714	0	0	0
7144534	SAINT LOUIS	MO		05/11/2023		116,997	0	(25)	0	0	(25)	0	1,197	1,172	0	0	0
7144536	JACKSONVILLE	FL		05/11/2023		131,948	0	(22)	0	0	(22)	0	1,338	1,316	0	0	0
7144537	JACKSONVILLE	FL		05/11/2023		131,948	0	(22)	0	0	(22)	0	1,338	1,316	0	0	0
7144539	SCHAUMBURG	IL		05/11/2023		314,628	0	(58)	0	0	(58)	0	3,353	3,295	0	0	0
7144540	DYERSBURG	TN		05/11/2023		91,601	0	(16)	0	0	(16)	0	968	953	0	0	0
7144541	DYERSBURG	TN		05/11/2023		91,601	0	(16)	0	0	(16)	0	968	953	0	0	0
7144542	NORWALK	CT		05/11/2023		376,358	0	(43)	0	0	(43)	0	4,310	4,267	0	0	0
7144543	BALTIMORE	MD		05/11/2023		184,354	0	(15)	0	0	(15)	0	1,881	1,866	0	0	0
7144544	MILLVILLE	NJ		05/11/2023		216,788	0	(22)	0	0	(22)	0	1,874	1,852	0	0	0
7144545	MIAMISBURG	OH		05/11/2023		260,894	0	(55)	0	0	(55)	0	2,609	2,553	0	0	0
7144546	KNOXVILLE	TN		05/11/2023		251,149	0	(8)	0	0	(8)	0	2,719	2,711	0	0	0
7144547	KNOXVILLE	TN		05/11/2023		247,221	0	0	0	0	0	0	2,747	2,747	0	0	0
7144548	PHILADELPHIA	PA		05/11/2023		109,343	0	(5)	0	0	(5)	0	1,134	1,128	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144549	WILMINGTON	DE		05/11/2023		158,024	0	(15)	0	0	(15)	0	1,652	1,637	0	0	0
7144550	INDIANAPOLIS	IN		05/11/2023		139,526	0	5	0	0	5	0	1,864	1,869	0	0	0
7144551	CLIFTON PARK	NY		05/11/2023		151,269	0	0	0	0	0	0	1,726	1,726	0	0	0
7144552	BALTIMORE	MD		05/11/2023		163,037	0	(24)	0	0	(24)	0	1,746	1,722	0	0	0
7144553	BALTIMORE	MD		05/11/2023		161,903	0	(15)	0	0	(15)	0	1,624	1,609	0	0	0
7144554	HOUSTON	TX		05/11/2023		139,423	0	(24)	0	0	(24)	0	1,506	1,483	0	0	0
7144555	BALTIMORE	MD		05/11/2023		163,041	0	(23)	0	0	(23)	0	1,744	1,721	0	0	0
7144556	SAINT LOUIS	MO		05/11/2023		79,348	0	(16)	0	0	(16)	0	730	715	0	0	0
7144557	CLEVELAND	OH		05/11/2023		204,078	0	0	0	0	0	0	326	326	0	0	0
7144558	JACKSONVILLE	FL		05/11/2023		122,554	0	(24)	0	0	(24)	0	1,264	1,240	0	0	0
7144559	BALTIMORE	MD		05/11/2023		310,696	0	(36)	0	0	(36)	0	3,026	2,990	0	0	0
7144560	DUNDALK	MD		05/11/2023		141,956	0	(23)	0	0	(23)	0	1,546	1,524	0	0	0
7144561	DUNDALK	MD		05/11/2023		145,367	0	(22)	0	0	(22)	0	1,584	1,562	0	0	0
7144564	PORTSMOUTH	VA		05/11/2023		95,123	0	(17)	0	0	(17)	0	1,034	1,018	0	0	0
7144565	NORTH HAVEN	CT		05/11/2023		463,022	0	(41)	0	0	(41)	0	4,430	4,389	0	0	0
7144566	COLUMBIA	SC		05/11/2023		125,058	0	(15)	0	0	(15)	0	1,276	1,262	0	0	0
7144568	BRISTOL	CT		05/11/2023		269,044	0	(40)	0	0	(40)	0	3,077	3,037	0	0	0
7144570	TALLAHASSEE	FL		05/11/2023		112,045	0	(8)	0	0	(8)	0	1,114	1,106	0	0	0
7144571	VILLA PARK	IL		05/11/2023		266,144	0	(53)	0	0	(53)	0	2,780	2,727	0	0	0
7144572	OAK LAWN	IL		05/11/2023		243,164	0	(46)	0	0	(46)	0	2,542	2,496	0	0	0
7144573	MOUNT HOLLY	NJ		05/11/2023		158,417	0	(24)	0	0	(24)	0	1,651	1,627	0	0	0
7144574	PETERSBURG	VA		05/11/2023		99,951	0	(18)	0	0	(18)	0	952	934	0	0	0
7144575	COVINGTON	KY		05/11/2023		122,374	0	(23)	0	0	(23)	0	1,323	1,300	0	0	0
7144577	FAYETTEVILLE	NC		05/11/2023		158,998	0	(29)	0	0	(29)	0	1,687	1,658	0	0	0
7144579	WESTFIELD	MA		05/11/2023		270,739	0	(25)	0	0	(25)	0	2,638	2,612	0	0	0
7144580	KANSAS CITY	MO		05/11/2023		111,324	0	(21)	0	0	(21)	0	836	814	0	0	0
7144581	PHILADELPHIA	PA		05/11/2023		104,728	0	(5)	0	0	(5)	0	1,111	1,106	0	0	0
7144583	TAMPA	FL		05/11/2023		253,399	0	11	0	0	11	0	3,368	3,379	0	0	0
7144584	SAINT PAUL	MN		05/11/2023		157,574	0	(20)	0	0	(20)	0	1,792	1,772	0	0	0
7144585	PASADENA	TX		05/11/2023		217,488	0	(45)	0	0	(45)	0	2,128	2,083	0	0	0
7144586	PHILADELPHIA	PA		05/11/2023		143,961	0	0	0	0	0	0	1,587	1,587	0	0	0
7144587	FAYETTEVILLE	NC		05/11/2023		108,788	0	(26)	0	0	(26)	0	3,158	3,133	0	0	0
7144588	PHILADELPHIA	PA		05/11/2023		258,229	0	(9)	0	0	(9)	0	2,996	2,987	0	0	0
7144589	DETROIT	MI		05/11/2023		193,084	0	(15)	0	0	(15)	0	5,108	5,093	0	0	0
7144590	DUNDALK	MD		05/11/2023		197,257	0	(35)	0	0	(35)	0	2,055	2,020	0	0	0
7144591	COLUMBUS	OH		05/11/2023		257,119	0	(28)	0	0	(28)	0	2,562	2,534	0	0	0
7144592	COLUMBUS	OH		05/11/2023		125,112	0	(12)	0	0	(12)	0	1,249	1,237	0	0	0
7144593	COLUMBUS	OH		05/11/2023		116,899	0	(11)	0	0	(11)	0	1,135	1,124	0	0	0
7144594	COLUMBUS	OH		05/11/2023		106,843	0	(19)	0	0	(19)	0	1,027	1,008	0	0	0
7144595	PHILADELPHIA	PA		05/11/2023		118,439	0	(6)	0	0	(6)	0	1,201	1,195	0	0	0
7144597	CLARKSVILLE	TN		05/15/2023		141,044	0	(16)	0	0	(16)	0	1,453	1,437	0	0	0
7144598	MILLVILLE	NJ		05/15/2023		85,258	0	(5)	0	0	(5)	0	1,001	996	0	0	0
7144600	SAVANNAH	GA		05/15/2023		162,768	0	(17)	0	0	(17)	0	1,847	1,830	0	0	0
7144601	WEST PALM BEACH	FL		05/15/2023		170,439	0	(10)	0	0	(10)	0	2,088	2,078	0	0	0
7144603	DURHAM	NC		05/15/2023		134,430	0	(15)	0	0	(15)	0	1,370	1,355	0	0	0
7144605	GREENVILLE	SC		05/15/2023		133,629	0	(14)	0	0	(14)	0	1,427	1,414	0	0	0
7144606	CLEARWATER	FL		05/15/2023		214,903	0	(26)	0	0	(26)	0	2,228	2,202	0	0	0
7144608	BRYAN	TX		05/15/2023		291,930	0	(35)	0	0	(35)	0	2,826	2,790	0	0	0
7144609	BRYAN	TX		05/15/2023		297,237	0	(36)	0	0	(36)	0	2,877	2,841	0	0	0
7144610	INDIANAPOLIS	IN		05/15/2023		173,704	0	30	0	0	30	0	2,273	2,302	0	0	0
7144611	PHILADELPHIA	PA		05/15/2023		118,582	0	(16)	0	0	(16)	0	1,153	1,137	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144612	HOUSTON	TX		05/15/2023		152,725	0	(28)	0	0	(28)	0	1,489	1,462	0	0	0
7144616	BALTIMORE	MD		05/15/2023		157,754	0	(32)	0	0	(32)	0	1,650	1,618	0	0	0
7144617	GREENVILLE	SC		05/15/2023		212,359	0	(20)	0	0	(20)	0	2,270	2,250	0	0	0
7144619	OPA-LOCKA	FL		05/15/2023		198,330	0	(39)	0	0	(39)	0	12,124	12,085	0	0	0
7144620	TONEY	AL		05/15/2023		148,093	0	(17)	0	0	(17)	0	1,517	1,499	0	0	0
7144621	JACKSONVILLE	FL		05/15/2023		151,859	0	(30)	0	0	(30)	0	1,560	1,530	0	0	0
7144622	MEMPHIS	TN		05/15/2023		104,430	0	(29)	0	0	(29)	0	1,364	1,335	0	0	0
7144623	LEHIGH ACRES	FL		05/15/2023		163,832	0	(9)	0	0	(9)	0	1,867	1,858	0	0	0
7144624	MEMPHIS	TN		05/15/2023		127,659	0	5	0	0	5	0	1,685	1,690	0	0	0
7144625	MIAMI	FL		05/15/2023		486,844	0	(157)	0	0	(157)	0	8,749	8,592	0	0	0
7144626	DALLAS	TX		05/15/2023		238,408	0	(39)	0	0	(39)	0	2,759	2,720	0	0	0
7144628	MESQUITE	TX		05/15/2023		210,037	0	(38)	0	0	(38)	0	2,360	2,322	0	0	0
7144629	SYRACUSE	NY		05/15/2023		166,775	0	(33)	0	0	(33)	0	2,148	2,115	0	0	0
7144630	MACON	GA		05/15/2023		97,609	0	(19)	0	0	(19)	0	966	948	0	0	0
7144631	COLUMBUS	OH		05/15/2023		148,674	0	(89)	0	0	(89)	0	6,406	6,317	0	0	0
7144632	COLUMBUS	OH		05/15/2023		105,939	0	(23)	0	0	(23)	0	4,424	4,401	0	0	0
7144634	MONTGOMERY	AL		05/15/2023		99,442	0	(14)	0	0	(14)	0	1,131	1,117	0	0	0
7144635	DETROIT	MI		05/15/2023		101,846	0	(10)	0	0	(10)	0	1,018	1,008	0	0	0
7144636	MUSKEGON	MI		05/15/2023		126,281	0	(20)	0	0	(20)	0	1,740	1,720	0	0	0
7144637	TIETON	WA		05/15/2023		227,080	0	(34)	0	0	(34)	0	2,630	2,595	0	0	0
7144638	MESQUITE	TX		05/15/2023		198,212	0	(43)	0	0	(43)	0	2,314	2,271	0	0	0
7144639	SIMPSONVILLE	SC		05/15/2023		137,674	0	(22)	0	0	(22)	0	1,500	1,478	0	0	0
7144640	HARVEST	AL		05/15/2023		227,918	0	(42)	0	0	(42)	0	2,547	2,505	0	0	0
7144641	CORPUS CHRISTI	TX		05/15/2023		117,688	0	(21)	0	0	(21)	0	1,268	1,247	0	0	0
7144642	DENVER	CO		05/15/2023		197,267	0	(33)	0	0	(33)	0	2,161	2,128	0	0	0
7144643	SAVANNAH	GA		05/15/2023		213,097	0	(44)	0	0	(44)	0	2,257	2,212	0	0	0
7144644	CHARLOTTE	NC		05/15/2023		209,812	0	(42)	0	0	(42)	0	2,151	2,109	0	0	0
7144645	MEMPHIS	TN		05/15/2023		87,436	0	(13)	0	0	(13)	0	980	967	0	0	0
7144646	PETERSBURG	VA		05/15/2023		112,691	0	(22)	0	0	(22)	0	1,184	1,163	0	0	0
7144647	TUCSON	AZ		05/15/2023		179,638	0	(19)	0	0	(19)	0	1,901	1,882	0	0	0
7144648	PASADENA	TX		05/15/2023		164,357	0	(30)	0	0	(30)	0	1,562	1,532	0	0	0
7144649	YPSILANTI	MI		05/15/2023		122,036	0	(25)	0	0	(25)	0	1,241	1,216	0	0	0
7144650	DECATUR	AL		05/15/2023		141,490	0	(27)	0	0	(27)	0	1,538	1,511	0	0	0
7144652	OVERLAND	MO		05/15/2023		72,642	0	(13)	0	0	(13)	0	689	676	0	0	0
7144653	GULFPORT	MS		05/15/2023		84,993	0	(13)	0	0	(13)	0	931	918	0	0	0
7144654	JACKSONVILLE	FL		05/15/2023		302,904	0	(62)	0	0	(62)	0	3,203	3,141	0	0	0
7144656	AKRON	OH		05/15/2023		271,538	0	(57)	0	0	(57)	0	2,623	2,567	0	0	0
7144658	KNOXVILLE	TN		05/15/2023		210,815	0	(20)	0	0	(20)	0	2,200	2,179	0	0	0
7144659	OVERLAND	MO		05/15/2023		97,413	0	(25)	0	0	(25)	0	1,393	1,369	0	0	0
7144660	PORT RICHEY	FL		05/15/2023		183,865	0	(17)	0	0	(17)	0	1,736	1,719	0	0	0
7144661	TAMPA	FL		05/15/2023		182,474	0	(74)	0	0	(74)	0	4,994	4,920	0	0	0
7144662	FREEHOLD	NJ		05/15/2023		344,413	0	(65)	0	0	(65)	0	3,742	3,677	0	0	0
7144663	FREEHOLD	NJ		05/15/2023		371,662	0	(71)	0	0	(71)	0	3,927	3,856	0	0	0
7144664	SANFORD	FL		05/15/2023		133,246	0	(22)	0	0	(22)	0	1,457	1,435	0	0	0
7144665	HANOVER	PA		05/15/2023		139,580	0	(24)	0	0	(24)	0	1,486	1,463	0	0	0
7144667	HOUSTON	TX		05/15/2023		147,781	0	(32)	0	0	(32)	0	1,482	1,450	0	0	0
7144668	CARROLLTON	GA		05/15/2023		135,109	0	(19)	0	0	(19)	0	1,567	1,547	0	0	0
7144669	WILLINGBORO	NJ		05/15/2023		239,181	0	(51)	0	0	(51)	0	2,398	2,347	0	0	0
7144670	WINSLOW TOWNSHIP	NJ		05/15/2023		211,819	0	(54)	0	0	(54)	0	2,514	2,459	0	0	0
7144671	WINSTON-SALEM	NC		05/15/2023		92,884	0	(15)	0	0	(15)	0	1,034	1,019	0	0	0
7144672	INDIANAPOLIS	IN		05/15/2023		165,901	0	15	0	0	15	0	2,300	2,315	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144673	MILWAUKEE	WI		05/15/2023		99,051	0	(14)	0	0	(14)	0	1,056	1,043	0	0	0
7144674	FRANKLIN	WI		05/15/2023		245,058	0	(23)	0	0	(23)	0	2,854	2,830	0	0	0
7144675	MESQUITE	TX		05/15/2023		240,301	0	(16)	0	0	(16)	0	2,780	2,764	0	0	0
7144677	ELLENWOOD	GA		05/15/2023		193,256	0	(18)	0	0	(18)	0	3,172	3,154	0	0	0
7144679	MISSION	TX		05/15/2023		122,845	0	(6)	0	0	(6)	0	1,447	1,441	0	0	0
7144681	TONAWANDA	NY		05/15/2023		153,722	0	(14)	0	0	(14)	0	1,755	1,741	0	0	0
7144682	BUFFALO	NY		05/15/2023		164,808	0	(16)	0	0	(16)	0	1,830	1,814	0	0	0
7144683	HUNTSVILLE	AL		05/15/2023		138,692	0	(25)	0	0	(25)	0	4,089	4,064	0	0	0
7144684	FREDERICK	MD		05/15/2023		255,844	0	(25)	0	0	(25)	0	2,867	2,843	0	0	0
7144686	DELAND	FL		05/15/2023		73,685	0	(4)	0	0	(4)	0	943	939	0	0	0
7144687	TONAWANDA	NY		05/15/2023		140,874	0	(16)	0	0	(16)	0	1,517	1,500	0	0	0
7144688	CHARLOTTE	NC		05/15/2023		240,265	0	48	0	0	48	0	3,464	3,512	0	0	0
7144690	EASTPOINTE	MI		05/15/2023		91,017	0	(7)	0	0	(7)	0	1,060	1,053	0	0	0
7144691	YPSILANTI CHARTER TOWNSHIP	MI		05/15/2023		120,937	0	(55)	0	0	(55)	0	2,424	2,369	0	0	0
7144692	BALTIMORE	MD		05/15/2023		85,943	0	(7)	0	0	(7)	0	1,002	996	0	0	0
7144693	ATLANTA	GA		05/15/2023		356,211	0	(30)	0	0	(30)	0	4,174	4,144	0	0	0
7144694	ATLANTA	GA		05/15/2023		135,607	0	(14)	0	0	(14)	0	1,601	1,587	0	0	0
7144697	BALTIMORE	MD		05/18/2023		179,059	0	(21)	0	0	(21)	0	1,827	1,807	0	0	0
7144699	DECATUR	GA		05/18/2023		173,666	0	(24)	0	0	(24)	0	1,952	1,928	0	0	0
7144700	PONTIAC	MI		05/18/2023		75,222	0	(12)	0	0	(12)	0	815	803	0	0	0
7144701	SANTA ROSA BEACH	FL		05/18/2023		397,863	0	(53)	0	0	(53)	0	4,188	4,135	0	0	0
7144702	CAPITOL HEIGHTS	MD		05/18/2023		131,086	0	(28)	0	0	(28)	0	1,426	1,398	0	0	0
7144703	EUSTIS	FL		05/18/2023		171,619	0	(17)	0	0	(17)	0	2,005	1,989	0	0	0
7144704	STAFFORD	VA		05/18/2023		147,024	0	(18)	0	0	(18)	0	1,666	1,648	0	0	0
7144705	LANSING	IL		05/18/2023		130,896	0	(28)	0	0	(28)	0	1,165	1,136	0	0	0
7144707	LEES SUMMIT	MO		05/18/2023		104,778	0	(8)	0	0	(8)	0	1,267	1,259	0	0	0
7144708	LEES SUMMIT	MO		05/18/2023		110,435	0	(10)	0	0	(10)	0	1,302	1,292	0	0	0
7144709	BALTIMORE	MD		05/18/2023		115,942	0	(25)	0	0	(25)	0	1,176	1,150	0	0	0
7144710	WILMINGTON	DE		05/18/2023		162,614	0	(33)	0	0	(33)	0	1,674	1,641	0	0	0
7144711	BRISTOL	CT		05/18/2023		213,883	0	(37)	0	0	(37)	0	2,230	2,193	0	0	0
7144712	DYERSBURG	TN		05/18/2023		91,573	0	(16)	0	0	(16)	0	968	953	0	0	0
7144713	ELIZABETH	PA		05/18/2023		87,890	0	4	0	0	4	0	840	844	0	0	0
7144714	WARE	MA		05/18/2023		307,652	0	(63)	0	0	(63)	0	2,806	2,743	0	0	0
7144715	DAYTON	OH		05/18/2023		86,369	0	(32)	0	0	(32)	0	1,492	1,460	0	0	0
7144716	HOUSTON	TX		05/18/2023		78,521	0	(13)	0	0	(13)	0	850	837	0	0	0
7144718	READING	PA		05/18/2023		83,344	0	(4)	0	0	(4)	0	803	799	0	0	0
7144719	ROCHESTER HILLS	MI		05/18/2023		133,949	0	(23)	0	0	(23)	0	1,241	1,218	0	0	0
7144720	KANSAS CITY	KS		05/18/2023		93,177	0	(15)	0	0	(15)	0	1,000	985	0	0	0
7144721	NORTH SYRACUSE	NY		05/18/2023		87,906	0	(8)	0	0	(8)	0	1,032	1,024	0	0	0
7144722	WHITEHALL	PA		05/18/2023		203,727	0	7	0	0	7	0	2,014	2,021	0	0	0
7144723	GARY	IN		05/18/2023		120,439	0	(25)	0	0	(25)	0	1,165	1,140	0	0	0
7144724	BALTIMORE	MD		05/18/2023		192,162	0	(18)	0	0	(18)	0	1,927	1,909	0	0	0
7144725	ESSEX	MD		05/18/2023		189,898	0	(22)	0	0	(22)	0	1,842	1,820	0	0	0
7144727	BALTIMORE	MD		05/18/2023		156,204	0	(25)	0	0	(25)	0	1,690	1,665	0	0	0
7144728	PHILADELPHIA	PA		05/18/2023		134,788	0	(8)	0	0	(8)	0	1,419	1,410	0	0	0
7144729	HICKORY	NC		05/18/2023		130,716	0	(5)	0	0	(5)	0	1,613	1,608	0	0	0
7144731	NEW CASTLE	DE		05/18/2023		123,409	0	(26)	0	0	(26)	0	1,270	1,244	0	0	0
7144734	ASHEVILLE	NC		05/18/2023		437,334	0	(43)	0	0	(43)	0	5,079	5,037	0	0	0
7144735	DICKINSON	TX		05/18/2023		249,590	0	(92)	0	0	(92)	0	5,362	5,270	0	0	0
7144736	DUNDALK	MD		05/18/2023		114,445	0	(23)	0	0	(23)	0	1,194	1,171	0	0	0
7144737	DUNDALK	MD		05/18/2023		160,945	0	(16)	0	0	(16)	0	1,632	1,616	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144738	BALTIMORE	MD		05/18/2023		208,095	0	(24)	0	0	(24)	0	2,124	2,100	0	0	0
7144740	KANSAS CITY	MO		05/18/2023		120,245	0	(11)	0	0	(11)	0	1,258	1,247	0	0	0
7144741	HEBRON	CT		05/18/2023		224,663	0	(21)	0	0	(21)	0	2,607	2,586	0	0	0
7144742	CEDAR CITY	UT		05/18/2023		316,881	0	(18)	0	0	(18)	0	3,775	3,757	0	0	0
7144744	BALTIMORE	MD		05/18/2023		160,705	0	(17)	0	0	(17)	0	1,839	1,822	0	0	0
7144745	HOPEWELL	VA		05/18/2023		146,740	0	(16)	0	0	(16)	0	1,479	1,463	0	0	0
7144746	DENTON	MD		05/18/2023		179,886	0	(35)	0	0	(35)	0	1,747	1,712	0	0	0
7144747	PHILADELPHIA	PA		05/18/2023		132,693	0	(8)	0	0	(8)	0	1,397	1,389	0	0	0
7144748	BALTIMORE	MD		05/18/2023		110,588	0	9	0	0	9	0	1,510	1,519	0	0	0
7144749	HAGERSTOWN	MD		05/18/2023		99,284	0	(19)	0	0	(19)	0	983	963	0	0	0
7144753	AKRON	OH		05/19/2023		94,554	0	(4)	0	0	(4)	0	980	976	0	0	0
7144754	NEWPORT NEWS	VA		05/19/2023		118,998	0	(14)	0	0	(14)	0	1,349	1,334	0	0	0
7144756	SEABROOK	SC		05/19/2023		211,285	0	(29)	0	0	(29)	0	2,355	2,326	0	0	0
7144757	COLUMBUS	GA		05/19/2023		86,277	0	(8)	0	0	(8)	0	987	978	0	0	0
7144758	WARNER ROBINS	GA		05/19/2023		83,776	0	(8)	0	0	(8)	0	958	950	0	0	0
7144759	NEW ORLEANS	LA		05/19/2023		105,689	0	(102)	0	0	(102)	0	3,922	3,821	0	0	0
7144760	CONROE	TX		05/19/2023		140,369	0	(14)	0	0	(14)	0	1,558	1,544	0	0	0
7144764	WEST CHESTER	OH		05/19/2023		144,971	0	(2)	0	0	(2)	0	1,707	1,705	0	0	0
7144766	COLORADO SPRINGS	CO		05/19/2023		433,289	0	(57)	0	0	(57)	0	4,685	4,628	0	0	0
7144767	ROME	GA		05/19/2023		172,233	0	(19)	0	0	(19)	0	1,922	1,903	0	0	0
7144768	ROME	GA		05/19/2023		178,383	0	(16)	0	0	(16)	0	2,041	2,025	0	0	0
7144769	OCALA	FL		05/19/2023		163,898	0	(18)	0	0	(18)	0	1,829	1,811	0	0	0
7144771	JONESBORO	GA		05/19/2023		179,463	0	(26)	0	0	(26)	0	1,983	1,957	0	0	0
7144775	LOCUST	NC		06/05/2023		199,646	0	27	0	0	27	0	3,071	3,098	0	0	0
7144776	HARRAH	OK		06/05/2023		147,425	0	36	0	0	36	0	2,340	2,376	0	0	0
7144777	JASPER	GA		06/05/2023		105,905	0	(6)	0	0	(6)	0	1,594	1,588	0	0	0
7144778	LOUISBURG	NC		06/05/2023		190,894	0	41	0	0	41	0	3,007	3,048	0	0	0
7144779	RICHMOND	VA		06/05/2023		341,251	0	(31)	0	0	(31)	0	4,274	4,243	0	0	0
7144780	BALTIMORE	MD		06/05/2023		112,202	0	0	0	0	0	0	1,797	1,797	0	0	0
7144782	RACINE	WI		06/05/2023		162,150	0	(20)	0	0	(20)	0	2,050	2,030	0	0	0
7144783	RACINE	WI		06/05/2023		191,338	0	(11)	0	0	(11)	0	2,476	2,466	0	0	0
7144784	STURTEVANT	WI		06/05/2023		185,651	0	(9)	0	0	(9)	0	2,404	2,395	0	0	0
7144785	RACINE	WI		06/05/2023		183,120	0	(2)	0	0	(2)	0	2,407	2,405	0	0	0
7144786	RACINE	WI		06/05/2023		103,112	0	(8)	0	0	(8)	0	1,357	1,350	0	0	0
7144787	COLUMBUS	OH		06/05/2023		99,902	0	7	0	0	7	0	1,467	1,474	0	0	0
7144788	TAMPA	FL		06/05/2023		231,070	0	15	0	0	15	0	3,309	3,324	0	0	0
7144789	MONTGOMERY	AL		06/05/2023		125,377	0	19	0	0	19	0	1,879	1,899	0	0	0
7144790	HUMBLE	TX		06/05/2023		283,282	0	84	0	0	84	0	9,766	9,850	0	0	0
7144791	INDIANAPOLIS	IN		06/05/2023		184,849	0	(11)	0	0	(11)	0	2,392	2,382	0	0	0
7144792	LADSON	SC		06/05/2023		230,731	0	(3)	0	0	(3)	0	3,033	3,030	0	0	0
7144793	JACKSONVILLE	FL		06/05/2023		240,865	0	30	0	0	30	0	3,320	3,350	0	0	0
7144795	BETHLEHEM	PA		06/05/2023		114,657	0	7	0	0	7	0	1,641	1,648	0	0	0
7144796	CINCINNATI	OH		06/05/2023		244,010	0	(34)	0	0	(34)	0	2,949	2,915	0	0	0
7144798	PHILADELPHIA	PA		06/05/2023		147,417	0	(5)	0	0	(5)	0	1,971	1,965	0	0	0
7144799	LOUISVILLE	KY		06/05/2023		102,110	0	(44)	0	0	(44)	0	4,048	4,004	0	0	0
7144800	PHILADELPHIA	PA		06/05/2023		129,449	0	23	0	0	23	0	1,962	1,985	0	0	0
7144802	BALTIMORE	MD		06/05/2023		140,155	0	(5)	0	0	(5)	0	1,572	1,567	0	0	0
7144803	WESTVILLE	NJ		06/05/2023		129,961	0	16	0	0	16	0	1,858	1,874	0	0	0
7144804	AUSTELL	GA		06/05/2023		106,774	0	(14)	0	0	(14)	0	1,365	1,351	0	0	0
7144808	BALTIMORE	MD		06/05/2023		212,907	0	(29)	0	0	(29)	0	2,574	2,545	0	0	0
7144809	BALTIMORE	MD		06/05/2023		165,959	0	(29)	0	0	(29)	0	2,000	1,971	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144810	PHILADELPHIA	PA		06/05/2023		100,637	0	1	0	0	1	0	1,350	1,352	0	0	0
7144811	HORN LAKE	MS		06/05/2023		121,487	0	(14)	0	0	(14)	0	1,614	1,600	0	0	0
7144812	AUSTELL	GA		06/05/2023		110,557	0	(22)	0	0	(22)	0	1,330	1,308	0	0	0
7144813	AUSTELL	GA		06/05/2023		110,557	0	(22)	0	0	(22)	0	1,330	1,308	0	0	0
7144814	AUSTELL	GA		06/05/2023		110,557	0	(22)	0	0	(22)	0	1,330	1,308	0	0	0
7144815	MELBOURNE	FL		06/05/2023		132,443	0	(6)	0	0	(6)	0	1,791	1,786	0	0	0
7144818	PHILADELPHIA	PA		06/05/2023		126,525	0	(2)	0	0	(2)	0	1,261	1,259	0	0	0
7144820	DAYTON	OH		06/05/2023		126,150	0	(9)	0	0	(9)	0	1,571	1,561	0	0	0
7144821	AUGUSTA	GA		06/05/2023		126,967	0	(23)	0	0	(23)	0	1,566	1,543	0	0	0
7144822	GLOVERSVILLE	NY		06/05/2023		102,008	0	(21)	0	0	(21)	0	1,095	1,074	0	0	0
7144825	WOODLYNNE	NJ		06/05/2023		84,885	0	27	0	0	27	0	2,477	2,504	0	0	0
7144826	BALTIMORE	MD		06/05/2023		83,264	0	10	0	0	10	0	1,342	1,353	0	0	0
7144827	FRANKLIN	IN		06/05/2023		191,063	0	40	0	0	40	0	2,843	2,884	0	0	0
7144830	MARYVILLE	MO		06/05/2023		113,424	0	(4)	0	0	(4)	0	1,487	1,483	0	0	0
7144831	KANSAS CITY	MO		06/05/2023		152,674	0	3	0	0	3	0	2,047	2,050	0	0	0
7144832	ROCKFORD	IL		06/05/2023		94,867	0	(18)	0	0	(18)	0	1,027	1,010	0	0	0
7144833	BALTIMORE	MD		06/05/2023		154,832	0	(10)	0	0	(10)	0	1,962	1,952	0	0	0
7144835	LAS VEGAS	NV		06/05/2023		195,497	0	(9)	0	0	(9)	0	2,638	2,629	0	0	0
7144836	CLEVELAND	OH		06/05/2023		102,955	0	14	0	0	14	0	1,416	1,429	0	0	0
7144837	KANSAS CITY	MO		06/05/2023		99,584	0	10	0	0	10	0	1,372	1,382	0	0	0
7144838	ROSSVILLE	GA		06/05/2023		124,913	0	18	0	0	18	0	1,826	1,844	0	0	0
7144839	PROVIDENCE	RI		06/05/2023		229,177	0	(13)	0	0	(13)	0	2,929	2,916	0	0	0
7144840	CLEVELAND	OH		06/05/2023		81,096	0	(2)	0	0	(2)	0	875	873	0	0	0
7144841	BALTIMORE	MD		06/05/2023		127,184	0	3	0	0	3	0	1,707	1,711	0	0	0
7144843	ELIZABETH	NJ		06/05/2023		412,867	0	64	0	0	64	0	5,741	5,805	0	0	0
7144844	LIBERTY	MO		06/05/2023		94,300	0	3	0	0	3	0	1,274	1,277	0	0	0
7144847	BIRMINGHAM	AL		06/05/2023		101,738	0	0	0	0	0	0	1,146	1,146	0	0	0
7144848	PETERSBURG	VA		06/05/2023		185,858	0	(13)	0	0	(13)	0	1,934	1,921	0	0	0
7144849	DESTIN	FL		06/05/2023		1,465,405	0	(152)	0	0	(152)	0	17,641	17,489	0	0	0
7144850	FREDERICK	MD		06/05/2023		382,699	0	(34)	0	0	(34)	0	4,627	4,593	0	0	0
7144851	BALTIMORE	MD		06/05/2023		152,619	0	5	0	0	5	0	2,046	2,051	0	0	0
7144853	BALTIMORE	MD		06/05/2023		95,357	0	(2)	0	0	(2)	0	1,215	1,213	0	0	0
7144854	PHILADELPHIA	PA		06/05/2023		119,339	0	(3)	0	0	(3)	0	1,335	1,332	0	0	0
7144855	BALTIMORE	MD		06/05/2023		126,990	0	(15)	0	0	(15)	0	1,507	1,492	0	0	0
7144856	PATERSON	NJ		06/05/2023		382,295	0	(32)	0	0	(32)	0	4,552	4,521	0	0	0
7144857	SAN ANTONIO	TX		06/05/2023		131,536	0	(27)	0	0	(27)	0	1,424	1,397	0	0	0
7144860	SLIDELL	LA		06/05/2023		101,583	0	(14)	0	0	(14)	0	1,214	1,200	0	0	0
7144861	ATLANTA	GA		06/05/2023		187,593	0	(24)	0	0	(24)	0	2,169	2,145	0	0	0
7144862	BALTIMORE	MD		06/05/2023		223,518	0	(18)	0	0	(18)	0	2,249	2,231	0	0	0
7144863	BALTIMORE	MD		06/05/2023		223,355	0	(18)	0	0	(18)	0	2,472	2,454	0	0	0
7144864	NEW ORLEANS	LA		06/05/2023		123,064	0	(1)	0	0	(1)	0	1,701	1,701	0	0	0
7144865	RICHMOND	VA		06/05/2023		227,480	0	(43)	0	0	(43)	0	2,421	2,378	0	0	0
7144866	NORTH CHARLESTON	SC		06/05/2023		174,328	0	(21)	0	0	(21)	0	2,282	2,261	0	0	0
7144867	HOBART	IN		06/05/2023		89,682	0	(17)	0	0	(17)	0	972	955	0	0	0
7144868	KANSAS CITY	MO		06/05/2023		169,141	0	(8)	0	0	(8)	0	2,157	2,149	0	0	0
7144870	WASHINGTON	DC		06/05/2023		792,115	0	37	0	0	37	0	10,490	10,527	0	0	0
7144871	BALTIMORE	MD		06/05/2023		112,568	0	(16)	0	0	(16)	0	1,338	1,322	0	0	0
7144872	KATY	TX		06/05/2023		183,148	0	12	0	0	12	0	2,445	2,457	0	0	0
7144873	GRAND PRAIRIE	TX		06/05/2023		211,542	0	2	0	0	2	0	2,710	2,712	0	0	0
7144874	FORT WORTH	TX		06/05/2023		474,446	0	78	0	0	78	0	6,699	6,776	0	0	0
7144875	CLEVELAND	OH		06/05/2023		124,495	0	0	0	0	0	0	1,676	1,675	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144877	LITHONIA	GA		06/05/2023		159,447	0	(7)	0	0	(7)	0	2,034	2,026	0	0	0
7144878	JACKSONVILLE	FL		06/05/2023		110,390	0	16	0	0	16	0	1,580	1,596	0	0	0
7144879	CHARLOTTE	NC		06/05/2023		161,055	0	7	0	0	7	0	2,160	2,166	0	0	0
7144880	THORNTON	IL		06/05/2023		149,920	0	(15)	0	0	(15)	0	1,962	1,947	0	0	0
7144881	KANSAS CITY	MO		06/05/2023		172,014	0	(17)	0	0	(17)	0	2,002	1,985	0	0	0
7144883	SMYRNA	GA		06/05/2023		238,278	0	(7)	0	0	(7)	0	3,111	3,104	0	0	0
7144884	CHICAGO	IL		06/05/2023		300,975	0	35	0	0	35	0	4,226	4,261	0	0	0
7144885	SALEM	NH		06/05/2023		130,140	0	(19)	0	0	(19)	0	1,508	1,489	0	0	0
7144886	WILMINGTON	DE		06/05/2023		124,341	0	(20)	0	0	(20)	0	1,191	1,171	0	0	0
7144887	PETERSBURG	VA		06/05/2023		106,026	0	(10)	0	0	(10)	0	1,290	1,280	0	0	0
7144888	ALLENTOWN	PA		06/05/2023		116,175	0	3	0	0	3	0	1,538	1,541	0	0	0
7144889	HENRICO	VA		06/05/2023		157,652	0	(3)	0	0	(3)	0	1,972	1,969	0	0	0
7144890	CHICAGO	IL		06/05/2023		109,346	0	11	0	0	11	0	1,533	1,543	0	0	0
7144891	AUSTELL	GA		06/05/2023		147,558	0	(9)	0	0	(9)	0	1,917	1,908	0	0	0
7144892	HAMMOND	IN		06/05/2023		125,745	0	17	0	0	17	0	1,768	1,786	0	0	0
7144893	SAINT PETERSBURG	FL		06/05/2023		137,145	0	10	0	0	10	0	1,843	1,853	0	0	0
7144894	HARVEY	IL		06/05/2023		109,939	0	(9)	0	0	(9)	0	1,303	1,294	0	0	0
7144896	LAPORTE	IN		06/05/2023		98,187	0	7	0	0	7	0	1,374	1,381	0	0	0
7144897	CALUMET CITY	IL		06/05/2023		105,986	0	(6)	0	0	(6)	0	1,354	1,348	0	0	0
7144901	LOUISVILLE	KY		06/05/2023		94,527	0	2	0	0	2	0	1,263	1,265	0	0	0
7144910	PITTSBURGH	PA		05/25/2023		201,235	0	(8)	0	0	(8)	0	1,927	1,918	0	0	0
7144911	BRIDGEPORT	CT		05/25/2023		128,315	0	(9)	0	0	(9)	0	1,405	1,397	0	0	0
7144912	BRONX	NY		05/25/2023		683,288	0	(60)	0	0	(60)	0	7,805	7,745	0	0	0
7144913	MASTIC BEACH	NY		05/25/2023		248,034	0	(1)	0	0	(1)	0	2,860	2,859	0	0	0
7144914	PRINGLE	PA		05/25/2023		124,395	0	(2)	0	0	(2)	0	1,348	1,345	0	0	0
7144915	MILLVILLE	NJ		05/25/2023		108,722	0	(9)	0	0	(9)	0	1,154	1,144	0	0	0
7144918	PHILADELPHIA	PA		05/25/2023		82,006	0	(4)	0	0	(4)	0	860	856	0	0	0
7144919	SAVANNAH	GA		05/25/2023		86,619	0	(6)	0	0	(6)	0	959	953	0	0	0
7144923	JACKSONVILLE	FL		05/31/2023		105,661	0	(9)	0	0	(9)	0	1,000	990	0	0	0
7144924	SAN ANGELO	TX		05/31/2023		99,988	0	(18)	0	0	(18)	0	952	934	0	0	0
7144925	EUCLID	OH		05/31/2023		91,956	0	(19)	0	0	(19)	0	967	948	0	0	0
7144926	CLEVELAND	OH		05/31/2023		135,961	0	(6)	0	0	(6)	0	1,692	1,686	0	0	0
7144927	CHARLOTTE	NC		05/31/2023		257,376	0	(54)	0	0	(54)	0	2,628	2,574	0	0	0
7144928	TEMPLE	TX		05/31/2023		203,673	0	(38)	0	0	(38)	0	2,036	1,998	0	0	0
7144929	TEMPLE	TX		05/31/2023		203,673	0	(38)	0	0	(38)	0	2,036	1,998	0	0	0
7144931	TROY	NY		05/31/2023		324,628	0	(55)	0	0	(55)	0	3,329	3,275	0	0	0
7144933	COLUMBIA	SC		05/31/2023		102,130	0	(20)	0	0	(20)	0	1,091	1,071	0	0	0
7144934	NORTH CHICAGO	IL		05/31/2023		97,028	0	(21)	0	0	(21)	0	977	956	0	0	0
7144935	CORAM	NY		05/31/2023		218,112	0	2	0	0	2	0	2,860	2,862	0	0	0
7144936	BIG RAPIDS	MI		05/31/2023		97,074	0	(25)	0	0	(25)	0	1,364	1,339	0	0	0
7144938	MILWAUKEE	WI		05/31/2023		220,486	0	(38)	0	0	(38)	0	2,349	2,311	0	0	0
7144939	FREDERICKSBURG	VA		05/31/2023		284,411	0	(54)	0	0	(54)	0	3,008	2,954	0	0	0
7144940	CLARKSVILLE	TN		05/31/2023		202,531	0	(31)	0	0	(31)	0	2,266	2,235	0	0	0
7144942	KNOXVILLE	TN		05/31/2023		183,010	0	(12)	0	0	(12)	0	2,017	2,005	0	0	0
7144943	BROWNS MILLS	NJ		05/31/2023		114,695	0	(17)	0	0	(17)	0	1,238	1,221	0	0	0
7144944	EAST CLEVELAND	OH		05/31/2023		100,480	0	(20)	0	0	(20)	0	942	923	0	0	0
7144945	KANSAS CITY	KS		05/31/2023		121,724	0	(18)	0	0	(18)	0	1,373	1,355	0	0	0
7144946	NEWPORT NEWS	VA		05/31/2023		204,624	0	(24)	0	0	(24)	0	2,023	1,999	0	0	0
7144947	PORT ARTHUR	TX		05/31/2023		102,002	0	(11)	0	0	(11)	0	1,057	1,046	0	0	0
7144948	ATTLEBORO	MA		05/31/2023		267,436	0	(50)	0	0	(50)	0	2,983	2,933	0	0	0
7144949	BALTIMORE	MD		05/31/2023		214,699	0	(41)	0	0	(41)	0	2,270	2,229	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7144950	SPARROWS POINT	MD		05/31/2023		186,263	0	(36)	0	0	(36)	0	1,959	1,922	0	0	0
7144951	LINCOLN	NE		05/31/2023		255,459	0	(29)	0	0	(29)	0	2,487	2,458	0	0	0
7144953	BALTIMORE	MD		05/31/2023		149,746	0	(17)	0	0	(17)	0	1,551	1,534	0	0	0
7144954	CHESAPEAKE	VA		05/31/2023		94,187	0	(19)	0	0	(19)	0	877	859	0	0	0
7144955	BAKERSFIELD	CA		05/31/2023		148,435	0	(25)	0	0	(25)	0	1,655	1,631	0	0	0
7144957	PLANTATION	FL		05/31/2023		696,119	0	(74)	0	0	(74)	0	7,908	7,834	0	0	0
7144958	CAMDEN	NJ		05/31/2023		101,741	0	(21)	0	0	(21)	0	1,006	984	0	0	0
7144959	MCKINNEY	TX		05/31/2023		163,681	0	8	0	0	8	0	2,269	2,277	0	0	0
7144960	NEWPORT NEWS	VA		05/31/2023		118,840	0	1	0	0	1	0	1,551	1,552	0	0	0
7144961	NEWPORT NEWS	VA		05/31/2023		192,153	0	2	0	0	2	0	2,509	2,512	0	0	0
7144962	NEWPORT NEWS	VA		05/31/2023		199,898	0	1	0	0	1	0	2,609	2,610	0	0	0
7144964	FAYETTEVILLE	NC		05/31/2023		137,141	0	(16)	0	0	(16)	0	1,378	1,362	0	0	0
7144966	MONTGOMERY	AL		05/31/2023		101,430	0	(16)	0	0	(16)	0	1,122	1,106	0	0	0
7144967	CASSELBERRY	FL		05/31/2023		209,847	0	(31)	0	0	(31)	0	3,749	3,718	0	0	0
7144968	TAMPA	FL		05/31/2023		198,261	0	(12)	0	0	(12)	0	2,240	2,229	0	0	0
7144969	GREENWICH	CT		05/31/2023		1,256,203	0	(122)	0	0	(122)	0	13,017	12,894	0	0	0
7144970	BALTIMORE	MD		05/31/2023		140,352	0	(24)	0	0	(24)	0	1,480	1,456	0	0	0
7144971	COLUMBUS	OH		05/31/2023		154,678	0	(14)	0	0	(14)	0	1,491	1,477	0	0	0
7144972	COLUMBUS	OH		05/31/2023		116,552	0	3	0	0	3	0	1,558	1,562	0	0	0
7144973	EAST HAVEN	CT		05/31/2023		203,197	0	(43)	0	0	(43)	0	2,144	2,102	0	0	0
7144974	WEST HAVEN	CT		05/31/2023		168,842	0	(34)	0	0	(34)	0	1,817	1,783	0	0	0
7144975	HAMILTON	OH		05/31/2023		92,067	0	(11)	0	0	(11)	0	920	909	0	0	0
7144976	CINCINNATI	OH		05/31/2023		214,900	0	(23)	0	0	(23)	0	2,230	2,206	0	0	0
7144977	BALTIMORE	MD		05/31/2023		168,718	0	(18)	0	0	(18)	0	1,981	1,963	0	0	0
7144979	FREDERICA	DE		06/01/2023		147,975	0	(22)	0	0	(22)	0	1,477	1,455	0	0	0
7144981	DETROIT	MI		06/01/2023		76,893	0	(12)	0	0	(12)	0	676	663	0	0	0
7144982	DAYTON	OH		06/01/2023		95,037	0	(11)	0	0	(11)	0	973	962	0	0	0
7144986	ORLANDO	FL		06/01/2023		149,901	0	(12)	0	0	(12)	0	1,640	1,628	0	0	0
7144987	GALLOWAY	NJ		06/01/2023		187,890	0	(10)	0	0	(10)	0	2,127	2,117	0	0	0
7144988	FORT LAUDERDALE	FL		06/01/2023		262,132	0	(31)	0	0	(31)	0	2,729	2,698	0	0	0
7144989	NEWARK	NJ		06/01/2023		473,802	0	(41)	0	0	(41)	0	4,913	4,873	0	0	0
7144990	JACKSONVILLE	FL		06/01/2023		157,607	0	(20)	0	0	(20)	0	1,425	1,405	0	0	0
7144991	GLENVILLE	NY		06/01/2023		164,292	0	(6)	0	0	(6)	0	1,500	1,494	0	0	0
7144993	COLUMBUS	OH		06/01/2023		151,559	0	(13)	0	0	(13)	0	1,620	1,608	0	0	0
7144994	PENNSAUKEN	NJ		06/01/2023		155,153	0	(7)	0	0	(7)	0	1,691	1,684	0	0	0
7144995	NEWARK	NJ		06/01/2023		392,027	0	(65)	0	0	(65)	0	3,528	3,463	0	0	0
7144996	PHILADELPHIA	PA		06/01/2023		157,021	0	1	0	0	1	0	1,408	1,408	0	0	0
7144997	JACKSONVILLE	NC		06/01/2023		73,488	0	1	0	0	1	0	870	871	0	0	0
7144998	FORT WORTH	TX		06/01/2023		195,076	0	(16)	0	0	(16)	0	2,525	2,509	0	0	0
7144999	OZONE PARK	NY		06/01/2023		549,135	0	(155)	0	0	(155)	0	8,414	8,259	0	0	0
7145000	ALABASTER	AL		06/01/2023		164,405	0	(13)	0	0	(13)	0	1,758	1,746	0	0	0
7145001	OCALA	FL		06/01/2023		158,601	0	11	0	0	11	0	1,720	1,731	0	0	0
7145002	COLUMBUS	OH		06/01/2023		119,218	0	(16)	0	0	(16)	0	1,922	1,906	0	0	0
7145003	INDIANAPOLIS	IN		06/01/2023		164,144	0	(25)	0	0	(25)	0	1,377	1,351	0	0	0
7145006	PATERSON	NJ		06/01/2023		432,073	0	(38)	0	0	(38)	0	4,512	4,475	0	0	0
7145007	ANDERSON	SC		06/01/2023		89,145	0	(15)	0	0	(15)	0	841	825	0	0	0
7145008	HAMILTON	NJ		06/01/2023		148,714	0	(7)	0	0	(7)	0	1,708	1,702	0	0	0
7145010	BIRMINGHAM	AL		06/01/2023		71,505	0	(9)	0	0	(9)	0	750	741	0	0	0
7145011	PHOENIX	AZ		06/01/2023		227,794	0	(8)	0	0	(8)	0	2,602	2,594	0	0	0
7145012	EAST CHICAGO	IN		06/01/2023		113,524	0	(13)	0	0	(13)	0	1,147	1,134	0	0	0
7145013	NEWARK	NJ		06/01/2023		196,958	0	(19)	0	0	(19)	0	2,008	1,989	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145014	TRENTON	NJ		06/01/2023		113,510	0	(8)	0	0	(8)	0	1,243	1,234	0	0	0
7145016	TRENTON	NJ		06/01/2023		188,665	0	(16)	0	0	(16)	0	2,016	2,000	0	0	0
7145017	CONOVER	NC		06/01/2023		218,326	0	0	0	0	0	0	2,181	2,180	0	0	0
7145018	NEWARK	NJ		06/01/2023		524,984	0	(40)	0	0	(40)	0	5,488	5,448	0	0	0
7145019	INDIANAPOLIS	IN		06/01/2023		86,155	0	(14)	0	0	(14)	0	769	755	0	0	0
7145020	BATON ROUGE	LA		06/01/2023		243,306	0	(34)	0	0	(34)	0	2,339	2,305	0	0	0
7145021	TRENTON	NJ		06/01/2023		198,423	0	(17)	0	0	(17)	0	2,121	2,104	0	0	0
7145022	OLD HICKORY	TN		06/01/2023		397,507	0	(50)	0	0	(50)	0	3,651	3,601	0	0	0
7145024	PHOENIX	AZ		06/01/2023		259,334	0	(28)	0	0	(28)	0	2,684	2,655	0	0	0
7145025	MANSFIELD	TX		06/01/2023		184,107	0	4	0	0	4	0	1,886	1,890	0	0	0
7145026	NORTH VERSAILLES	PA		06/01/2023		110,919	0	0	0	0	0	0	1,214	1,214	0	0	0
7145028	GARY	IN		06/01/2023		87,911	0	(8)	0	0	(8)	0	911	902	0	0	0
7145030	NEWARK	NJ		06/01/2023		450,266	0	(65)	0	0	(65)	0	5,256	5,191	0	0	0
7145031	BROOKLYN	NY		06/01/2023		496,173	0	(22)	0	0	(22)	0	5,662	5,640	0	0	0
7145032	DAYTON	OH		06/01/2023		91,339	0	(8)	0	0	(8)	0	947	938	0	0	0
7145033	HAMILTON	OH		06/05/2023		108,033	0	5	0	0	5	0	1,243	1,247	0	0	0
7145034	MIDDLETOWN	OH		06/05/2023		124,515	0	7	0	0	7	0	1,467	1,474	0	0	0
7145035	HARRISBURG	PA		06/05/2023		71,137	0	(3)	0	0	(3)	0	741	737	0	0	0
7145036	CHICAGO	IL		06/05/2023		173,970	0	0	0	0	0	0	2,099	2,099	0	0	0
7145037	WESTLAND	MI		06/05/2023		118,301	0	6	0	0	6	0	1,345	1,351	0	0	0
7145039	WINTER HAVEN	FL		06/05/2023		127,626	0	(4)	0	0	(4)	0	1,425	1,421	0	0	0
7145040	WACO	TX		06/05/2023		162,702	0	(9)	0	0	(9)	0	1,813	1,804	0	0	0
7145041	ATLANTA	GA		06/05/2023		623,547	0	7	0	0	7	0	7,480	7,486	0	0	0
7145042	GREENFIELD	WI		06/05/2023		249,839	0	(1)	0	0	(1)	0	2,797	2,796	0	0	0
7145043	BENTON	AR		06/05/2023		124,158	0	(4)	0	0	(4)	0	1,386	1,382	0	0	0
7145044	BROOKLYN	NY		06/05/2023		419,156	0	7	0	0	7	0	4,809	4,816	0	0	0
7145045	MARRERO	LA		06/05/2023		154,780	0	(8)	0	0	(8)	0	1,750	1,743	0	0	0
7145046	BALTIMORE	MD		06/05/2023		112,343	0	(5)	0	0	(5)	0	1,253	1,248	0	0	0
7145047	PALM BAY	FL		06/05/2023		175,557	0	5	0	0	5	0	2,110	2,115	0	0	0
7145048	PIKESVILLE	MD		06/05/2023		136,998	0	(12)	0	0	(12)	0	1,420	1,408	0	0	0
7145052	CHICAGO	IL		06/07/2023		107,186	0	1	0	0	1	0	1,306	1,307	0	0	0
7145054	BRIDGEPORT	CT		06/07/2023		289,608	0	(6)	0	0	(6)	0	3,001	2,995	0	0	0
7145055	GRIFFIN	GA		06/07/2023		159,932	0	33	0	0	33	0	2,167	2,200	0	0	0
7145056	JACKSONVILLE	FL		06/07/2023		108,800	0	(16)	0	0	(16)	0	1,093	1,077	0	0	0
7145057	CHICAGO	IL		06/07/2023		152,742	0	(27)	0	0	(27)	0	1,465	1,438	0	0	0
7145058	HALETHORPE	MD		06/07/2023		154,755	0	(18)	0	0	(18)	0	1,660	1,642	0	0	0
7145059	IRMO	SC		06/07/2023		124,034	0	(15)	0	0	(15)	0	1,285	1,270	0	0	0
7145060	PETERSBURG	VA		06/07/2023		134,108	0	(8)	0	0	(8)	0	1,297	1,290	0	0	0
7145061	PITTSBURGH	PA		06/07/2023		108,601	0	(5)	0	0	(5)	0	1,166	1,161	0	0	0
7145063	WHITESTOWN	NY		06/07/2023		123,658	0	(13)	0	0	(13)	0	1,114	1,101	0	0	0
7145064	GROTON	CT		06/07/2023		156,551	0	0	0	0	0	0	1,917	1,917	0	0	0
7145065	DALLAS	TX		06/07/2023		197,769	0	(3)	0	0	(3)	0	2,018	2,014	0	0	0
7145066	BETHLEHEM	PA		06/07/2023		188,108	0	(9)	0	0	(9)	0	1,920	1,912	0	0	0
7145067	COLUMBUS	IN		06/07/2023		87,724	0	(17)	0	0	(17)	0	789	772	0	0	0
7145069	BALTIMORE	MD		06/07/2023		153,600	0	(11)	0	0	(11)	0	1,667	1,656	0	0	0
7145070	PHILADELPHIA	PA		06/07/2023		147,084	0	0	0	0	0	0	1,472	1,472	0	0	0
7145071	PHILADELPHIA	PA		06/07/2023		121,418	0	0	0	0	0	0	1,135	1,135	0	0	0
7145072	PHILADELPHIA	PA		06/07/2023		102,571	0	5	0	0	5	0	1,018	1,023	0	0	0
7145073	PHILADELPHIA	PA		06/07/2023		148,394	0	0	0	0	0	0	1,542	1,542	0	0	0
7145074	PHILADELPHIA	PA		06/07/2023		122,013	0	0	0	0	0	0	1,268	1,268	0	0	0
7145080	CANONSBURG	PA		06/07/2023		128,921	0	6	0	0	6	0	1,251	1,258	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7145081	NAUGATUCK	CT		06/07/2023		233,336	0	(40)	0	0	(40)	0	2,157	2,116	0	0	0
7145082	JACKSONVILLE	FL		06/07/2023		210,991	0	(23)	0	0	(23)	0	2,156	2,133	0	0	0
7145084	COVINGTON	GA		06/07/2023		144,475	0	0	0	0	0	0	1,507	1,507	0	0	0
7145085	BALTIMORE	MD		06/07/2023		171,830	0	(16)	0	0	(16)	0	1,891	1,875	0	0	0
7145086	CAMBRIDGE	MD		06/07/2023		131,630	0	(20)	0	0	(20)	0	1,345	1,325	0	0	0
7145087	PHILADELPHIA	PA		06/07/2023		121,187	0	(6)	0	0	(6)	0	1,188	1,182	0	0	0
7145088	SAINT LOUIS	MO		06/07/2023		73,648	0	(15)	0	0	(15)	0	702	687	0	0	0
7145092	INDIANAPOLIS	IN		06/07/2023		144,492	0	(4)	0	0	(4)	0	1,718	1,715	0	0	0
7145094	GLENS FALLS	NY		06/07/2023		158,706	0	5	0	0	5	0	1,735	1,740	0	0	0
7145096	TOBYHANNA	PA		06/07/2023		175,753	0	9	0	0	9	0	1,740	1,749	0	0	0
7145097	BLUE SPRINGS	MO		06/07/2023		169,363	0	(32)	0	0	(32)	0	1,720	1,689	0	0	0
7145098	BALTIMORE	MD		06/07/2023		169,224	0	(13)	0	0	(13)	0	1,697	1,684	0	0	0
7145099	PORTSMOUTH	VA		06/07/2023		133,305	0	25	0	0	25	0	1,796	1,820	0	0	0
7145100	BALTIMORE	MD		06/07/2023		142,735	0	(11)	0	0	(11)	0	1,428	1,418	0	0	0
7145101	LAKE CITY	FL		06/07/2023		139,126	0	(15)	0	0	(15)	0	1,574	1,560	0	0	0
7145102	BALTIMORE	MD		06/07/2023		262,756	0	(23)	0	0	(23)	0	2,932	2,908	0	0	0
7145103	DECATUR	GA		06/07/2023		223,378	0	10	0	0	10	0	2,544	2,554	0	0	0
7145104	COLUMBUS	OH		06/07/2023		81,838	0	(7)	0	0	(7)	0	911	903	0	0	0
7145105	BALTIMORE	MD		06/07/2023		77,013	0	(15)	0	0	(15)	0	722	707	0	0	0
7145106	BROOKLYN	NY		06/07/2023		1,495,121	0	(101)	0	0	(101)	0	16,470	16,369	0	0	0
7145107	HOUSTON	TX		06/07/2023		128,455	0	6	0	0	6	0	1,318	1,324	0	0	0
7145109	COLUMBIA	SC		06/07/2023		131,952	0	(2)	0	0	(2)	0	1,414	1,412	0	0	0
7145110	ATLANTA	GA		06/07/2023		306,901	0	14	0	0	14	0	3,495	3,509	0	0	0
7145111	CHATTANOOGA	TN		06/07/2023		156,140	0	(4)	0	0	(4)	0	1,611	1,607	0	0	0
7145112	RICHMOND	VA		06/07/2023		166,625	0	4	0	0	4	0	2,081	2,085	0	0	0
7145113	NEEDLES	CA		06/07/2023		172,579	0	(18)	0	0	(18)	0	1,774	1,755	0	0	0
7145114	SHELBYVILLE	IN		06/07/2023		117,775	0	(3)	0	0	(3)	0	1,332	1,328	0	0	0
7145116	ROSSVILLE	GA		06/07/2023		108,912	0	(6)	0	0	(6)	0	1,210	1,204	0	0	0
7145117	DALLAS	TX		06/07/2023		206,005	0	(10)	0	0	(10)	0	2,197	2,187	0	0	0
7145118	SIMPSONVILLE	SC		06/07/2023		241,619	0	(12)	0	0	(12)	0	2,657	2,645	0	0	0
7145119	SPRING	TX		06/07/2023		124,733	0	(12)	0	0	(12)	0	35,438	35,426	0	0	0
7145120	WILLIS	TX		06/07/2023		258,264	0	(16)	0	0	(16)	0	2,657	2,641	0	0	0
7145121	HYPOLUXO	FL		06/09/2023		496,804	0	(48)	0	0	(48)	0	5,500	5,452	0	0	0
7145122	COUNTRY CLUB HILLS	IL		06/09/2023		134,205	0	(16)	0	0	(16)	0	1,382	1,367	0	0	0
7145123	KINGS MOUNTAIN	NC		06/09/2023		101,341	0	(6)	0	0	(6)	0	991	985	0	0	0
7145124	ROTONDA WEST	FL		06/09/2023		236,555	0	(35)	0	0	(35)	0	2,644	2,609	0	0	0
7145126	SAVANNAH	GA		06/09/2023		341,624	0	(67)	0	0	(67)	0	3,617	3,550	0	0	0
7145127	PALATKA	FL		06/09/2023		179,142	0	(34)	0	0	(34)	0	1,835	1,801	0	0	0
7145128	MARKHAM	IL		06/09/2023		101,502	0	(22)	0	0	(22)	0	2,381	2,360	0	0	0
7145129	OLD TOWN	ME		06/09/2023		171,712	0	(31)	0	0	(31)	0	1,773	1,742	0	0	0
7145130	HOUSTON	TX		06/09/2023		143,011	0	(56)	0	0	(56)	0	2,475	2,419	0	0	0
7145131	TAMPA	FL		06/09/2023		310,138	0	(40)	0	0	(40)	0	3,882	3,842	0	0	0
7145132	LEHIGH ACRES	FL		06/09/2023		291,342	0	(44)	0	0	(44)	0	3,133	3,089	0	0	0
7145133	PHILADELPHIA	PA		06/09/2023		203,123	0	(10)	0	0	(10)	0	2,398	2,389	0	0	0
7145134	SPRINGFIELD	MA		06/09/2023		84,633	0	(484)	0	0	(484)	0	20,349	19,865	0	0	0
7145135	ST. PETERSBURG	FL		06/09/2023		296,006	0	(3)	0	0	(3)	0	3,268	3,265	0	0	0
7145136	MEMPHIS	TN		06/09/2023		285,397	0	(54)	0	0	(54)	0	3,063	3,010	0	0	0
7145137	NORTH CHICAGO	IL		06/09/2023		106,380	0	(16)	0	0	(16)	0	1,413	1,397	0	0	0
7145138	OSSINING	NY		06/09/2023		470,204	0	(76)	0	0	(76)	0	5,004	4,928	0	0	0
7145139	ATLANTIC CITY	NJ		06/09/2023		142,523	0	(23)	0	0	(23)	0	1,448	1,426	0	0	0
7145140	KANNAPOLIS	NC		06/09/2023		200,111	0	(25)	0	0	(25)	0	2,165	2,141	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145141	LITHONIA	GA		06/09/2023		97,724	0	(67)	0	0	(67)	0	8,452	8,385	0	0	0
7145142	DECATUR	GA		06/09/2023		218,579	0	(20)	0	0	(20)	0	2,452	2,433	0	0	0
7145143	ATLANTA	GA		06/09/2023		209,799	0	(26)	0	0	(26)	0	2,282	2,256	0	0	0
7145144	HARLINGEN	TX		06/09/2023		94,263	0	(3)	0	0	(3)	0	1,104	1,101	0	0	0
7145147	VASS	NC		06/09/2023		191,958	0	(4)	0	0	(4)	0	2,334	2,330	0	0	0
7145148	CHICAGO	IL		06/09/2023		158,147	0	(16)	0	0	(16)	0	1,718	1,702	0	0	0
7145149	KNOXVILLE	TN		06/09/2023		201,271	0	(26)	0	0	(26)	0	2,122	2,097	0	0	0
7145150	NEW HOPE	AL		06/09/2023		174,107	0	(11)	0	0	(11)	0	2,031	2,020	0	0	0
7145153	MESQUITE	TX		06/09/2023		202,817	0	(21)	0	0	(21)	0	2,297	2,276	0	0	0
7145154	DECATUR	AL		06/09/2023		138,701	0	(12)	0	0	(12)	0	1,566	1,554	0	0	0
7145155	PHILADELPHIA	PA		06/09/2023		161,709	0	(25)	0	0	(25)	0	1,688	1,663	0	0	0
7145156	NEWPORT NEWS	VA		06/09/2023		144,682	0	(3)	0	0	(3)	0	1,530	1,527	0	0	0
7145157	OCEAN GATE	NJ		06/09/2023		245,393	0	(47)	0	0	(47)	0	2,717	2,670	0	0	0
7145158	MOORESVILLE	NC		06/09/2023		94,141	0	(10)	0	0	(10)	0	1,034	1,024	0	0	0
7145159	MEMPHIS	TN		06/09/2023		110,928	0	11	0	0	11	0	1,512	1,523	0	0	0
7145160	QUEENS	NY		06/09/2023		149,112	0	(10)	0	0	(10)	0	1,809	1,800	0	0	0
7145161	JUPITER	FL		06/09/2023		331,617	0	1	0	0	1	0	4,171	4,172	0	0	0
7145162	PARKVILLE	MD		06/09/2023		155,841	0	(19)	0	0	(19)	0	2,317	2,298	0	0	0
7145163	FAYETTEVILLE	NC		06/09/2023		196,136	0	(28)	0	0	(28)	0	2,106	2,078	0	0	0
7145164	JACKSONVILLE	FL		06/09/2023		171,398	0	(18)	0	0	(18)	0	1,952	1,934	0	0	0
7145165	SANFORD	FL		06/09/2023		174,400	0	(13)	0	0	(13)	0	2,159	2,145	0	0	0
7145166	OCEAN GATE	NJ		06/09/2023		176,920	0	(24)	0	0	(24)	0	1,878	1,854	0	0	0
7145167	PHILADELPHIA	PA		06/09/2023		93,676	0	13	0	0	13	0	1,296	1,310	0	0	0
7145169	KANSAS CITY	MO		06/09/2023		143,737	0	(23)	0	0	(23)	0	1,499	1,477	0	0	0
7145170	MARIETTA	GA		06/09/2023		252,128	0	(27)	0	0	(27)	0	2,897	2,870	0	0	0
7145171	LAKE PLACID	FL		06/13/2023		160,842	0	(17)	0	0	(17)	0	1,655	1,638	0	0	0
7145172	INDIANAPOLIS	IN		06/13/2023		111,205	0	(28)	0	0	(28)	0	1,821	1,793	0	0	0
7145174	BRIDGEPORT	CT		06/13/2023		260,912	0	(11)	0	0	(11)	0	2,710	2,700	0	0	0
7145175	BALTIMORE	MD		06/13/2023		186,554	0	(8)	0	0	(8)	0	1,893	1,885	0	0	0
7145176	GASTONIA	NC		06/13/2023		198,277	0	12	0	0	12	0	2,558	2,571	0	0	0
7145178	GREENSBORO	NC		06/13/2023		268,316	0	(27)	0	0	(27)	0	2,978	2,951	0	0	0
7145180	CHESTER	PA		06/13/2023		146,417	0	8	0	0	8	0	1,427	1,434	0	0	0
7145181	GARY	IN		06/13/2023		94,235	0	(8)	0	0	(8)	0	915	907	0	0	0
7145182	TROY	NY		06/13/2023		186,574	0	(11)	0	0	(11)	0	2,098	2,087	0	0	0
7145183	EAST WENATCHEE	WA		06/13/2023		337,518	0	(20)	0	0	(20)	0	3,259	3,238	0	0	0
7145184	MONROE	MI		06/13/2023		87,740	0	(3)	0	0	(3)	0	919	917	0	0	0
7145186	BATON ROUGE	LA		06/13/2023		135,423	0	19	0	0	19	0	1,826	1,845	0	0	0
7145187	BALTIMORE	MD		06/13/2023		126,222	0	(11)	0	0	(11)	0	1,360	1,349	0	0	0
7145189	ROSENBERG	TX		06/13/2023		199,245	0	(22)	0	0	(22)	0	2,159	2,136	0	0	0
7145190	BOISE	ID		06/13/2023		435,538	0	(16)	0	0	(16)	0	5,220	5,204	0	0	0
7145191	DUNDALK	MD		06/13/2023		187,834	0	(12)	0	0	(12)	0	1,913	1,900	0	0	0
7145192	HICKORY	NC		06/13/2023		129,425	0	(13)	0	0	(13)	0	1,382	1,368	0	0	0
7145194	NORRISTOWN	PA		06/13/2023		153,100	0	(29)	0	0	(29)	0	7,464	7,434	0	0	0
7145195	ALBANY	NY		06/13/2023		136,790	0	(12)	0	0	(12)	0	1,499	1,487	0	0	0
7145196	INDEPENDENCE	MO		06/13/2023		110,238	0	(65)	0	0	(65)	0	16,494	16,429	0	0	0
7145197	INDEPENDENCE	MO		06/13/2023		110,346	0	(78)	0	0	(78)	0	16,507	16,429	0	0	0
7145198	INDEPENDENCE	MO		06/13/2023		110,346	0	(78)	0	0	(78)	0	26,587	26,508	0	0	0
7145199	SAN ANTONIO	TX		06/13/2023		228,298	0	(16)	0	0	(16)	0	2,247	2,231	0	0	0
7145200	BINGHAMTON	NY		06/13/2023		111,012	0	(19)	0	0	(19)	0	1,091	1,071	0	0	0
7145201	FORT WORTH	TX		06/13/2023		149,277	0	4	0	0	4	0	1,607	1,611	0	0	0
7145202	FOREST PARK	GA		06/13/2023		123,376	0	(22)	0	0	(22)	0	1,860	1,838	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145203	BALTIMORE	MD		06/13/2023		158,879	0	(25)	0	0	(25)	0	1,621	1,595	0	0	0
7145204	GLASSBORO	NJ		06/13/2023		235,795	0	(26)	0	0	(26)	0	2,542	2,516	0	0	0
7145206	CLEVELAND	OH		06/13/2023		121,259	0	(7)	0	0	(7)	0	1,217	1,210	0	0	0
7145207	NASHUA	NH		06/13/2023		549,789	0	(58)	0	0	(58)	0	5,080	5,022	0	0	0
7145209	INDIANAPOLIS	IN		06/13/2023		94,512	0	14	0	0	14	0	1,280	1,294	0	0	0
7145210	WARNER ROBINS	GA		06/13/2023		71,988	0	(15)	0	0	(15)	0	728	713	0	0	0
7145214	MILWAUKEE	WI		06/13/2023		94,300	0	(9)	0	0	(9)	0	893	884	0	0	0
7145215	PHILADELPHIA	PA		06/13/2023		132,325	0	(6)	0	0	(6)	0	1,337	1,331	0	0	0
7145216	GAHANNA	OH		06/13/2023		192,090	0	(21)	0	0	(21)	0	2,163	2,142	0	0	0
7145217	COLUMBUS	MS		06/13/2023		100,853	0	(10)	0	0	(10)	0	1,101	1,090	0	0	0
7145219	BIRMINGHAM	AL		06/13/2023		100,285	0	(10)	0	0	(10)	0	1,108	1,098	0	0	0
7145221	GASTONIA	NC		06/13/2023		148,874	0	(2)	0	0	(2)	0	1,598	1,597	0	0	0
7145222	BALTIMORE	MD		06/13/2023		352,548	0	(24)	0	0	(24)	0	3,547	3,523	0	0	0
7145223	UPLAND	PA		06/13/2023		79,559	0	(4)	0	0	(4)	0	828	824	0	0	0
7145224	UNIVERSITY PARK	IL		06/13/2023		97,475	0	37	0	0	37	0	4,194	4,231	0	0	0
7145225	BALTIMORE	MD		06/13/2023		155,473	0	(14)	0	0	(14)	0	1,734	1,720	0	0	0
7145226	FLORISSANT	MO		06/13/2023		213,239	0	(31)	0	0	(31)	0	2,223	2,192	0	0	0
7145227	RAHWAY	NJ		06/13/2023		443,788	0	0	0	0	0	0	5,185	5,185	0	0	0
7145228	GREENVILLE	SC		06/13/2023		106,452	0	(12)	0	0	(12)	0	1,160	1,148	0	0	0
7145229	READING	PA		06/13/2023		215,978	0	11	0	0	11	0	2,095	2,106	0	0	0
7145230	EASTON	PA		06/13/2023		133,105	0	6	0	0	6	0	1,213	1,219	0	0	0
7145231	BALTIMORE	MD		06/13/2023		176,994	0	(16)	0	0	(16)	0	1,742	1,726	0	0	0
7145232	BIRMINGHAM	AL		06/13/2023		81,785	0	(16)	0	0	(16)	0	752	736	0	0	0
7145233	GAFFNEY	SC		06/13/2023		245,607	0	(7)	0	0	(7)	0	2,842	2,835	0	0	0
7145234	GAFFNEY	SC		06/13/2023		208,618	0	(4)	0	0	(4)	0	2,504	2,500	0	0	0
7145235	ERLANGER	KY		06/13/2023		129,029	0	(18)	0	0	(18)	0	1,371	1,352	0	0	0
7145236	GAFFNEY	SC		06/13/2023		208,618	0	(4)	0	0	(4)	0	2,504	2,500	0	0	0
7145237	GAFFNEY	SC		06/13/2023		209,215	0	(4)	0	0	(4)	0	2,511	2,507	0	0	0
7145238	GAFFNEY	SC		06/13/2023		208,618	0	(4)	0	0	(4)	0	2,504	2,500	0	0	0
7145239	GAFFNEY	SC		06/13/2023		209,215	0	(4)	0	0	(4)	0	2,511	2,507	0	0	0
7145240	GAFFNEY	SC		06/13/2023		245,658	0	(7)	0	0	(7)	0	2,842	2,836	0	0	0
7145241	GAFFNEY	SC		06/13/2023		208,021	0	(4)	0	0	(4)	0	2,497	2,493	0	0	0
7145242	BALTIMORE	MD		06/13/2023		190,966	0	(14)	0	0	(14)	0	2,073	2,059	0	0	0
7145243	BALTIMORE	MD		06/13/2023		164,539	0	5	0	0	5	0	1,863	1,868	0	0	0
7145244	DOLTON	IL		06/13/2023		107,747	0	(6)	0	0	(6)	0	1,098	1,092	0	0	0
7145245	COLUMBIA	SC		06/13/2023		103,503	0	0	0	0	0	0	1,036	1,037	0	0	0
7145246	CALUMET PARK	IL		06/13/2023		129,739	0	(25)	0	0	(25)	0	1,223	1,198	0	0	0
7145247	BALTIMORE	MD		06/13/2023		79,163	0	(7)	0	0	(7)	0	763	756	0	0	0
7145249	CHARLOTTE	NC		06/13/2023		224,545	0	(19)	0	0	(19)	0	2,523	2,505	0	0	0
7145250	JACKSONVILLE	FL		06/13/2023		114,448	0	(17)	0	0	(17)	0	1,193	1,176	0	0	0
7145252	ESSEX	MD		06/13/2023		156,897	0	(11)	0	0	(11)	0	1,735	1,724	0	0	0
7145253	CHESTER	PA		06/13/2023		80,819	0	(4)	0	0	(4)	0	829	826	0	0	0
7145254	PHILADELPHIA	PA		06/13/2023		143,269	0	(6)	0	0	(6)	0	1,447	1,441	0	0	0
7145256	MCKEES ROCKS	PA		06/13/2023		145,269	0	(21)	0	0	(21)	0	1,439	1,418	0	0	0
7145257	NORWICH	CT		06/13/2023		226,258	0	(68)	0	0	(68)	0	3,987	3,919	0	0	0
7145258	BALTIMORE	MD		06/13/2023		161,284	0	(14)	0	0	(14)	0	1,737	1,723	0	0	0
7145259	NORTH MYRTLE BEACH	SC		06/13/2023		132,428	0	(22)	0	0	(22)	0	1,365	1,343	0	0	0
7145260	CAMBRIDGE	MD		06/13/2023		130,350	0	(8)	0	0	(8)	0	1,500	1,492	0	0	0
7145261	LORAIN	OH		06/13/2023		96,428	0	(13)	0	0	(13)	0	983	970	0	0	0
7145262	LORAIN	OH		06/13/2023		98,634	0	(10)	0	0	(10)	0	914	904	0	0	0
7145264	BUFFALO	NY		06/13/2023		179,516	0	(6)	0	0	(6)	0	1,910	1,903	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145265	BALTIMORE	MD		06/13/2023		116,660	0	(9)	0	0	(9)	0	1,307	1,299	0	0	0
7145266	BALTIMORE	MD		06/13/2023		119,976	0	(15)	0	0	(15)	0	1,320	1,305	0	0	0
7145267	BALTIMORE	MD		06/13/2023		165,521	0	(16)	0	0	(16)	0	1,814	1,798	0	0	0
7145268	BALTIMORE	MD		06/13/2023		170,878	0	(17)	0	0	(17)	0	1,873	1,856	0	0	0
7145269	MONTGOMERY	AL		06/13/2023		100,129	0	(7)	0	0	(7)	0	979	972	0	0	0
7145270	FAYETTEVILLE	NC		06/13/2023		136,425	0	(15)	0	0	(15)	0	1,488	1,473	0	0	0
7145271	ARANSAS PASS	TX		06/13/2023		327,705	0	(46)	0	0	(46)	0	3,200	3,154	0	0	0
7145272	DETROIT	MI		06/13/2023		124,891	0	(18)	0	0	(18)	0	1,243	1,225	0	0	0
7145273	MAYS LANDING (HAMILTON TOWNSHIP)	NJ		06/13/2023		124,466	0	(10)	0	0	(10)	0	1,201	1,191	0	0	0
7145274	NEW ALBANY	IN		06/13/2023		102,905	0	(11)	0	0	(11)	0	1,065	1,054	0	0	0
7145275	BALTIMORE	MD		06/13/2023		78,280	0	(12)	0	0	(12)	0	796	784	0	0	0
7145276	REISTERSTOWN	MD		06/13/2023		199,492	0	(13)	0	0	(13)	0	2,031	2,018	0	0	0
7145277	WARNER ROBINS	GA		06/13/2023		229,845	0	(18)	0	0	(18)	0	2,341	2,323	0	0	0
7145278	CLEVELAND	OH		06/13/2023		119,624	0	(6)	0	0	(6)	0	1,210	1,204	0	0	0
7145279	MIDDLE RIVER	MD		06/13/2023		179,877	0	(12)	0	0	(12)	0	1,830	1,818	0	0	0
7145280	PATERSON	NJ		06/13/2023		269,548	0	(24)	0	0	(24)	0	2,574	2,550	0	0	0
7145281	SALISBURY	MD		06/13/2023		191,743	0	(32)	0	0	(32)	0	2,048	2,015	0	0	0
7145282	KANSAS CITY	MO		06/13/2023		81,435	0	(16)	0	0	(16)	0	776	760	0	0	0
7145283	SAINT LOUIS	MO		06/13/2023		73,528	0	7	0	0	7	0	948	955	0	0	0
7145284	PENNS GROVE	NJ		06/13/2023		76,638	0	(13)	0	0	(13)	0	758	745	0	0	0
7145285	STONE MOUNTAIN	GA		06/13/2023		170,744	0	(6)	0	0	(6)	0	2,006	1,999	0	0	0
7145286	GARDEN CITY	GA		06/13/2023		117,085	0	6	0	0	6	0	1,298	1,304	0	0	0
7145287	EAST HARTFORD	CT		06/13/2023		197,689	0	(8)	0	0	(8)	0	1,964	1,956	0	0	0
7145288	SPRING GROVE	IL		06/13/2023		131,469	0	(15)	0	0	(15)	0	1,400	1,385	0	0	0
7145289	KANSAS CITY	MO		06/13/2023		204,829	0	26	0	0	26	0	2,380	2,407	0	0	0
7145293	AKRON	OH		06/14/2023		99,620	0	0	0	0	0	0	1,137	1,137	0	0	0
7145294	PORTLAND	OR		06/14/2023		818,786	0	(14)	0	0	(14)	0	8,756	8,742	0	0	0
7145297	STATESVILLE	NC		06/20/2023		168,009	0	(8)	0	0	(8)	0	1,709	1,701	0	0	0
7145298	BEAUMONT	TX		06/20/2023		107,807	0	(8)	0	0	(8)	0	1,138	1,130	0	0	0
7145299	JACKSONVILLE	FL		06/20/2023		93,639	0	(6)	0	0	(6)	0	973	967	0	0	0
7145300	JACKSONVILLE	FL		06/20/2023		78,004	0	3	0	0	3	0	897	900	0	0	0
7145301	TOLEDO	OH		06/20/2023		84,388	0	(4)	0	0	(4)	0	839	835	0	0	0
7145302	BALTIMORE	MD		06/20/2023		142,942	0	(8)	0	0	(8)	0	1,546	1,539	0	0	0
7145303	BALTIMORE	MD		06/20/2023		126,549	0	(12)	0	0	(12)	0	1,311	1,299	0	0	0
7145304	CORPUS CHRISTI	TX		06/20/2023		170,983	0	(18)	0	0	(18)	0	1,650	1,632	0	0	0
7145305	TUCSON	AZ		06/20/2023		207,775	0	(22)	0	0	(22)	0	2,236	2,214	0	0	0
7145306	PHILADELPHIA	PA		06/20/2023		201,478	0	(12)	0	0	(12)	0	1,986	1,974	0	0	0
7145307	DAYTON	OH		06/20/2023		176,598	0	(4)	0	0	(4)	0	1,896	1,891	0	0	0
7145309	MILWAUKEE	WI		06/23/2023		260,716	0	(42)	0	0	(42)	0	2,854	2,812	0	0	0
7145310	BAKERSFIELD	CA		06/23/2023		179,338	0	(34)	0	0	(34)	0	1,816	1,782	0	0	0
7145311	CHARLESTON	WV		06/23/2023		206,633	0	(43)	0	0	(43)	0	2,189	2,146	0	0	0
7145312	PHILADELPHIA	PA		06/23/2023		149,607	0	(29)	0	0	(29)	0	1,576	1,547	0	0	0
7145313	MIDLAND	MI		06/23/2023		169,812	0	(24)	0	0	(24)	0	1,886	1,861	0	0	0
7145314	TOMS RIVER	NJ		06/23/2023		249,246	0	(42)	0	0	(42)	0	2,661	2,619	0	0	0
7145315	BARNEGAT TOWNSHIP	NJ		06/23/2023		236,266	0	(44)	0	0	(44)	0	2,435	2,390	0	0	0
7145316	HARVEST	AL		06/23/2023		231,875	0	(41)	0	0	(41)	0	2,502	2,461	0	0	0
7145317	PENSACOLA	FL		06/23/2023		184,230	0	(9)	0	0	(9)	0	2,120	2,111	0	0	0
7145318	KAILUA-KONA	HI		06/23/2023		251,600	0	(30)	0	0	(30)	0	2,872	2,842	0	0	0
7145319	AUGUSTA	GA		06/23/2023		177,615	0	(4)	0	0	(4)	0	2,167	2,164	0	0	0
7145320	MOBILE	AL		06/23/2023		172,081	0	(13)	0	0	(13)	0	1,927	1,914	0	0	0
7145321	MOBILE	AL		06/23/2023		126,129	0	(10)	0	0	(10)	0	1,386	1,375	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145322	DAVIDSON	NC		06/23/2023		244,453	0	39	0	0	39	0	3,387	3,425	0	0	0
7145325	AUGUSTA	GA		06/23/2023		129,638	0	(6)	0	0	(6)	0	1,370	1,364	0	0	0
7145326	AUGUSTA	GA		06/23/2023		133,025	0	(9)	0	0	(9)	0	1,526	1,517	0	0	0
7145327	ATLANTA	GA		06/23/2023		318,728	0	5,351	0	0	5,351	0	(2,089)	3,262	0	0	0
7145329	GETTYSBURG	PA		06/23/2023		143,750	0	(13)	0	0	(13)	0	1,614	1,601	0	0	0
7145330	GLOUCESTER CITY	NJ		06/23/2023		128,629	0	(21)	0	0	(21)	0	1,294	1,273	0	0	0
7145331	MARIETTA	GA		06/23/2023		271,847	0	(27)	0	0	(27)	0	2,681	2,655	0	0	0
7145332	CONCORD	NC		06/23/2023		157,302	0	(30)	0	0	(30)	0	1,688	1,658	0	0	0
7145333	AKRON	OH		06/23/2023		84,073	0	(13)	0	0	(13)	0	886	873	0	0	0
7145334	ATHENS	AL		06/23/2023		108,758	0	(18)	0	0	(18)	0	1,190	1,172	0	0	0
7145335	MADISON	AL		06/23/2023		151,030	0	(20)	0	0	(20)	0	1,707	1,687	0	0	0
7145336	WINSTON-SALEM	NC		06/23/2023		116,764	0	(13)	0	0	(13)	0	1,342	1,329	0	0	0
7145338	MEMPHIS	TN		06/23/2023		121,223	0	(13)	0	0	(13)	0	1,348	1,335	0	0	0
7145339	WESTVILLE	NJ		06/23/2023		200,540	0	(22)	0	0	(22)	0	2,201	2,179	0	0	0
7145340	PHILADELPHIA	PA		06/23/2023		168,018	0	(14)	0	0	(14)	0	1,893	1,878	0	0	0
7145342	PATERSON	NJ		06/23/2023		246,375	0	0	0	0	0	0	2,649	2,649	0	0	0
7145343	READING	PA		06/23/2023		165,939	0	(28)	0	0	(28)	0	1,675	1,648	0	0	0
7145345	HIGH POINT	NC		06/23/2023		110,120	0	(14)	0	0	(14)	0	1,202	1,189	0	0	0
7145347	JONESBORO	GA		06/23/2023		168,745	0	7	0	0	7	0	2,160	2,167	0	0	0
7145348	PITTSFIELD	MA		06/23/2023		169,164	0	(13)	0	0	(13)	0	1,698	1,685	0	0	0
7145349	DECATUR	AL		06/23/2023		124,183	0	(13)	0	0	(13)	0	1,396	1,383	0	0	0
7145350	MEMPHIS	TN		06/23/2023		95,883	0	(6)	0	0	(6)	0	994	988	0	0	0
7145351	MEMPHIS	TN		06/23/2023		81,168	0	(10)	0	0	(10)	0	893	882	0	0	0
7145352	MEMPHIS	TN		06/23/2023		104,125	0	(8)	0	0	(8)	0	1,079	1,071	0	0	0
7145353	DAYTONA BEACH	FL		06/23/2023		142,010	0	(23)	0	0	(23)	0	1,501	1,478	0	0	0
7145355	DETROIT	MI		06/23/2023		89,826	0	(13)	0	0	(13)	0	1,131	1,118	0	0	0
7145356	NEWPORT NEWS	VA		06/23/2023		121,125	0	(18)	0	0	(18)	0	1,332	1,314	0	0	0
7145357	YORK	PA		06/23/2023		139,451	0	(19)	0	0	(19)	0	1,507	1,489	0	0	0
7145358	ROWLETT	TX		06/23/2023		221,232	0	(25)	0	0	(25)	0	2,535	2,510	0	0	0
7145359	FORNEY	TX		06/23/2023		219,720	0	(31)	0	0	(31)	0	2,517	2,487	0	0	0
7145360	KINGS MOUNTAIN	NC		06/23/2023		152,170	0	(15)	0	0	(15)	0	1,388	1,373	0	0	0
7145363	HOUSTON	TX		06/23/2023		169,893	0	(19)	0	0	(19)	0	1,899	1,879	0	0	0
7145364	LILBURN	GA		06/23/2023		303,074	0	(42)	0	0	(42)	0	3,371	3,329	0	0	0
7145365	ERIE	PA		06/23/2023		90,202	0	(9)	0	0	(9)	0	1,046	1,037	0	0	0
7145366	ROCHESTER	NY		06/23/2023		123,659	0	(20)	0	0	(20)	0	1,294	1,273	0	0	0
7145367	CHARLOTTE	NC		06/23/2023		167,141	0	(27)	0	0	(27)	0	1,792	1,765	0	0	0
7145368	MONTGOMERY	AL		06/23/2023		108,176	0	(16)	0	0	(16)	0	1,206	1,191	0	0	0
7145369	MONTGOMERY	AL		06/23/2023		78,054	0	(10)	0	0	(10)	0	887	877	0	0	0
7145370	MONTGOMERY	AL		06/23/2023		106,126	0	(18)	0	0	(18)	0	1,137	1,118	0	0	0
7145371	MONTGOMERY	AL		06/23/2023		106,890	0	(18)	0	0	(18)	0	1,145	1,127	0	0	0
7145372	MASTIC BEACH	NY		06/23/2023		231,866	0	13	0	0	13	0	3,168	3,181	0	0	0
7145373	GETTYSBURG	PA		06/23/2023		91,164	0	(5)	0	0	(5)	0	1,098	1,093	0	0	0
7145374	GETTYSBURG	PA		06/23/2023		100,997	0	(8)	0	0	(8)	0	1,192	1,185	0	0	0
7145375	OCEAN GATE	NJ		06/23/2023		409,711	0	(201)	0	0	(201)	0	10,023	9,821	0	0	0
7145376	VASS	NC		06/23/2023		176,823	0	(15)	0	0	(15)	0	2,263	2,248	0	0	0
7145377	WETUMPKA	AL		06/23/2023		124,105	0	(20)	0	0	(20)	0	1,361	1,341	0	0	0
7145378	DETROIT	MI		06/23/2023		109,499	0	(21)	0	0	(21)	0	1,192	1,171	0	0	0
7145379	DUNDALK	MD		06/23/2023		130,288	0	(14)	0	0	(14)	0	1,514	1,500	0	0	0
7145380	CHATTANOOGA	TN		06/23/2023		305,029	0	(28)	0	0	(28)	0	3,121	3,093	0	0	0
7145382	HARPER WOODS	MI		06/23/2023		117,589	0	(20)	0	0	(20)	0	1,128	1,107	0	0	0
7145383	HOMESTEAD	FL		06/23/2023		201,680	0	(15)	0	0	(15)	0	2,478	2,464	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145384	HOMESTEAD	FL		06/23/2023		240,086	0	(19)	0	0	(19)	0	3,143	3,124	0	0	0
7145386	ROCKY MOUNT	NC		06/23/2023		225,450	0	(22)	0	0	(22)	0	2,618	2,596	0	0	0
7145388	HINESVILLE	GA		06/23/2023		129,003	0	(13)	0	0	(13)	0	1,266	1,253	0	0	0
7145390	HUDSON	OH		06/23/2023		165,252	0	(22)	0	0	(22)	0	1,794	1,772	0	0	0
7145394	EWING	NJ		06/27/2023		90,808	0	(10)	0	0	(10)	0	944	934	0	0	0
7145395	TRENTON	NJ		06/27/2023		75,987	0	(10)	0	0	(10)	0	773	763	0	0	0
7145396	DETROIT	MI		06/27/2023		95,573	0	3	0	0	3	0	1,116	1,118	0	0	0
7145397	CHESTER	PA		06/27/2023		164,429	0	7	0	0	7	0	1,552	1,560	0	0	0
7145398	BALTIMORE	MD		06/27/2023		101,328	0	(14)	0	0	(14)	0	1,057	1,044	0	0	0
7145399	WATERBURY	CT		06/27/2023		178,052	0	7	0	0	7	0	2,155	2,161	0	0	0
7145400	NEW HAVEN	CT		06/27/2023		114,675	0	(12)	0	0	(12)	0	1,173	1,161	0	0	0
7145401	NEWPORT NEWS	VA		06/27/2023		87,779	0	(16)	0	0	(16)	0	835	819	0	0	0
7145402	BALTIMORE	MD		06/27/2023		167,526	0	(7)	0	0	(7)	0	1,840	1,833	0	0	0
7145403	EWING	NJ		06/27/2023		117,920	0	(4)	0	0	(4)	0	1,345	1,341	0	0	0
7145406	SYRACUSE	NY		06/27/2023		104,374	0	(15)	0	0	(15)	0	1,038	1,023	0	0	0
7145408	BALTIMORE	MD		06/27/2023		187,009	0	(18)	0	0	(18)	0	1,792	1,774	0	0	0
7145409	BALTIMORE	MD		06/27/2023		174,314	0	(16)	0	0	(16)	0	1,670	1,654	0	0	0
7145410	BALTIMORE	MD		06/27/2023		190,222	0	(21)	0	0	(21)	0	1,782	1,762	0	0	0
7145412	COLUMBIA	SC		06/27/2023		99,670	0	(4)	0	0	(4)	0	977	972	0	0	0
7145413	HARRISBURG	PA		06/27/2023		97,299	0	(5)	0	0	(5)	0	931	926	0	0	0
7145414	BALTIMORE	MD		06/27/2023		176,566	0	(5)	0	0	(5)	0	1,772	1,767	0	0	0
7145415	POCOMOKE CITY	MD		06/27/2023		136,834	0	(2)	0	0	(2)	0	1,619	1,617	0	0	0
7145416	PAWTUCKET	RI		06/27/2023		503,622	0	(75)	0	0	(75)	0	4,962	4,887	0	0	0
7145417	PHILADELPHIA	PA		06/27/2023		182,688	0	(9)	0	0	(9)	0	2,030	2,022	0	0	0
7145418	NEW PORT RICHEY	FL		06/27/2023		248,372	0	(2)	0	0	(2)	0	2,574	2,572	0	0	0
7145420	PORTSMOUTH	VA		06/27/2023		86,726	0	(2)	0	0	(2)	0	874	872	0	0	0
7145422	PALM COAST	FL		06/27/2023		276,787	0	62	0	0	62	0	6,029	6,091	0	0	0
7145423	FITZGERALD	GA		06/27/2023		109,483	0	(19)	0	0	(19)	0	1,048	1,028	0	0	0
7145424	ANDERSON	SC		06/27/2023		81,903	0	(2)	0	0	(2)	0	834	832	0	0	0
7145426	MILWAUKEE	WI		06/27/2023		70,584	0	(13)	0	0	(13)	0	679	666	0	0	0
7145427	BALTIMORE	MD		06/27/2023		149,408	0	(6)	0	0	(6)	0	1,449	1,443	0	0	0
7145428	BALTIMORE	MD		06/27/2023		116,359	0	(9)	0	0	(9)	0	1,141	1,132	0	0	0
7145429	BALTIMORE	MD		06/27/2023		124,102	0	(12)	0	0	(12)	0	1,191	1,179	0	0	0
7145432	POCOMOKE CITY	MD		06/27/2023		141,121	0	(6)	0	0	(6)	0	1,359	1,353	0	0	0
7145434	RAMSEY	NJ		06/27/2023		703,426	0	(110)	0	0	(110)	0	6,875	6,765	0	0	0
7145435	CLINTON TOWNSHIP	MI		06/27/2023		127,862	0	(12)	0	0	(12)	0	1,387	1,376	0	0	0
7145436	BRIDGEPORT	CT		06/27/2023		359,340	0	(18)	0	0	(18)	0	3,502	3,483	0	0	0
7145438	KANSAS CITY	KS		06/27/2023		141,346	0	(15)	0	0	(15)	0	1,517	1,501	0	0	0
7145439	BALTIMORE	MD		06/27/2023		151,053	0	(15)	0	0	(15)	0	1,544	1,528	0	0	0
7145444	EUCLID	OH		06/27/2023		78,177	0	(12)	0	0	(12)	0	748	736	0	0	0
7145445	PORT CHARLOTTE	FL		06/27/2023		127,380	0	(18)	0	0	(18)	0	1,276	1,258	0	0	0
7145447	PHILADELPHIA	PA		06/27/2023		283,259	0	13	0	0	13	0	2,739	2,752	0	0	0
7145448	NORWICH	CT		06/27/2023		229,410	0	(19)	0	0	(19)	0	2,831	2,812	0	0	0
7145451	DAYTONA BEACH	FL		06/27/2023		155,448	0	0	0	0	0	0	1,588	1,588	0	0	0
7145455	NASHVILLE	TN		06/27/2023		462,966	0	53	0	0	53	0	6,066	6,119	0	0	0
7145456	BATON ROUGE	LA		06/27/2023		99,865	0	(10)	0	0	(10)	0	936	926	0	0	0
7145457	MILWAUKEE	WI		06/27/2023		77,516	0	(2)	0	0	(2)	0	740	738	0	0	0
7145458	INDIANAPOLIS	IN		06/27/2023		128,635	0	(10)	0	0	(10)	0	1,274	1,264	0	0	0
7145459	FORT WORTH	TX		06/27/2023		148,044	0	(23)	0	0	(23)	0	1,482	1,459	0	0	0
7145460	VENICE	FL		06/27/2023		269,530	0	(14)	0	0	(14)	0	2,726	2,713	0	0	0
7145461	OAK PARK	MI		06/27/2023		108,728	0	(9)	0	0	(9)	0	1,145	1,136	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145462	OAK PARK	MI		06/27/2023		109,774	0	(8)	0	0	(8)	0	1,156	1,148	0	0	0
7145463	IRVING	TX		06/27/2023		214,543	0	(13)	0	0	(13)	0	2,338	2,325	0	0	0
7145464	WARREN	MI		06/27/2023		72,091	0	(30)	0	0	(30)	0	1,381	1,351	0	0	0
7145465	HINESVILLE	GA		06/27/2023		194,692	0	(19)	0	0	(19)	0	2,008	1,988	0	0	0
7145466	VERO BEACH	FL		06/27/2023		212,581	0	(15)	0	0	(15)	0	2,087	2,073	0	0	0
7145467	BALTIMORE	MD		06/27/2023		105,614	0	(11)	0	0	(11)	0	1,133	1,122	0	0	0
7145468	CHICAGO	IL		06/27/2023		205,527	0	8	0	0	8	0	2,256	2,265	0	0	0
7145469	CUMMING	GA		06/27/2023		217,863	0	(13)	0	0	(13)	0	2,327	2,314	0	0	0
7145471	PATERSON	NJ		06/27/2023		274,153	0	(23)	0	0	(23)	0	2,594	2,572	0	0	0
7145474	ENFIELD	CT		06/27/2023		127,882	0	24	0	0	24	0	1,798	1,822	0	0	0
7145475	BIRMINGHAM	AL		06/27/2023		239,885	0	23	0	0	23	0	3,131	3,154	0	0	0
7145476	NASHVILLE	TN		06/27/2023		423,853	0	68	0	0	68	0	5,509	5,578	0	0	0
7145481	BALTIMORE	MD		06/27/2023		220,628	0	22	0	0	22	0	2,509	2,531	0	0	0
7145482	BALTIMORE	MD		06/27/2023		172,769	0	(12)	0	0	(12)	0	1,696	1,684	0	0	0
7145483	ESSEX	MD		06/27/2023		172,769	0	(12)	0	0	(12)	0	1,696	1,684	0	0	0
7145484	DAYTON	OH		06/27/2023		154,143	0	(11)	0	0	(11)	0	1,478	1,467	0	0	0
7145487	BALTIMORE	MD		06/27/2023		116,995	0	(1)	0	0	(1)	0	1,246	1,245	0	0	0
7145488	SEWELL	NJ		06/27/2023		316,884	0	(35)	0	0	(35)	0	2,839	2,805	0	0	0
7145489	LAKE PLACID	FL		06/27/2023		151,662	0	11	0	0	11	0	1,926	1,937	0	0	0
7145491	PHILADELPHIA	PA		06/27/2023		279,332	0	(14)	0	0	(14)	0	2,735	2,722	0	0	0
7145493	GAFFNEY	SC		06/27/2023		142,617	0	(30)	0	0	(30)	0	1,636	1,606	0	0	0
7145494	PHILADELPHIA	PA		06/27/2023		146,793	0	41	0	0	41	0	8,734	8,774	0	0	0
7145496	YOUNG HARRIS	GA		06/27/2023		231,260	0	(12)	0	0	(12)	0	2,616	2,604	0	0	0
7145499	PEORIA	AZ		07/05/2023		324,558	0	(27)	0	0	(27)	0	9,860	9,833	0	0	0
7145500	COLUMBUS	GA		07/05/2023		107,924	0	(5)	0	0	(5)	0	1,142	1,137	0	0	0
7145501	RICHMOND	VA		07/05/2023		135,343	0	(18)	0	0	(18)	0	1,293	1,275	0	0	0
7145502	RICHMOND	VA		07/05/2023		101,435	0	(7)	0	0	(7)	0	1,071	1,064	0	0	0
7145503	HAZEL CREST	IL		07/05/2023		129,667	0	(5)	0	0	(5)	0	1,373	1,369	0	0	0
7145505	CHERRYVILLE	NC		07/05/2023		112,555	0	(3)	0	0	(3)	0	1,139	1,136	0	0	0
7145506	ALLEN	TX		07/05/2023		177,684	0	(5)	0	0	(5)	0	1,927	1,922	0	0	0
7145507	SPRINGFIELD	OH		07/05/2023		126,667	0	(5)	0	0	(5)	0	1,281	1,276	0	0	0
7145508	FRUITLAND PARK	FL		07/05/2023		175,189	0	(12)	0	0	(12)	0	1,725	1,714	0	0	0
7145509	KEANSBURG	NJ		07/05/2023		132,320	0	(12)	0	0	(12)	0	1,315	1,303	0	0	0
7145510	DUNDALK	MD		07/05/2023		125,423	0	(9)	0	0	(9)	0	1,340	1,331	0	0	0
7145511	ROSWELL	NM		07/05/2023		53,148	0	66	0	0	66	0	29,227	29,293	0	0	0
7145512	DAYTON	OH		07/05/2023		150,750	0	0	0	0	0	0	1,602	1,601	0	0	0
7145514	DOLTON	IL		07/05/2023		149,423	0	(8)	0	0	(8)	0	1,580	1,572	0	0	0
7145515	KNOXVILLE	TN		07/05/2023		75,142	0	(20)	0	0	(20)	0	4,097	4,077	0	0	0
7145516	PEARL	MS		07/05/2023		141,203	0	(9)	0	0	(9)	0	1,458	1,449	0	0	0
7145517	DUNDALK	MD		07/05/2023		161,340	0	(11)	0	0	(11)	0	1,664	1,653	0	0	0
7145518	WESTLAND	MI		07/05/2023		81,148	0	(2)	0	0	(2)	0	872	870	0	0	0
7145520	LONGVIEW	WA		07/05/2023		237,668	0	(14)	0	0	(14)	0	2,453	2,439	0	0	0
7145521	SAINT JOSEPH	MO		07/05/2023		70,553	0	(7)	0	0	(7)	0	692	685	0	0	0
7145527	CLEVELAND	OH		07/07/2023		137,109	0	42	0	0	42	0	1,965	2,007	0	0	0
7145530	PROVIDENCE	RI		07/07/2023		149,552	0	5	0	0	5	0	2,423	2,427	0	0	0
7145531	PULASKI	VA		07/07/2023		169,292	0	28	0	0	28	0	2,197	2,225	0	0	0
7145532	CHARLESTON	SC		07/07/2023		100,306	0	8	0	0	8	0	1,301	1,310	0	0	0
7145533	CORPUS CHRISTI	TX		07/07/2023		128,777	0	3	0	0	3	0	1,653	1,656	0	0	0
7145535	TYLER	TX		07/07/2023		140,555	0	22	0	0	22	0	1,902	1,924	0	0	0
7145536	BRIDGEPORT	CT		07/07/2023		268,800	0	0	0	0	0	0	986	986	0	0	0
7145538	INDEPENDENCE	MO		07/07/2023		111,478	0	6	0	0	6	0	1,498	1,505	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145539	INDEPENDENCE	MO		07/07/2023		123,127	0	10	0	0	10	0	1,660	1,670	0	0	0
7145540	CINCINNATI	OH		07/07/2023		121,508	0	0	0	0	0	0	1,288	1,288	0	0	0
7145541	TRENTON	NJ		07/07/2023		116,428	0	(20)	0	0	(20)	0	1,294	1,275	0	0	0
7145543	HARRISBURG	PA		07/07/2023		98,150	0	(11)	0	0	(11)	0	1,020	1,009	0	0	0
7145544	BRONX	NY		07/07/2023		638,588	0	(34)	0	0	(34)	0	7,135	7,101	0	0	0
7145545	SOUTH FALLSBURG	NY		07/07/2023		230,255	0	(51)	0	0	(51)	0	2,385	2,335	0	0	0
7145546	GRETNA	LA		07/07/2023		156,791	0	11	0	0	11	0	2,022	2,032	0	0	0
7145547	MARRERO	LA		07/07/2023		151,491	0	(20)	0	0	(20)	0	4,185	4,164	0	0	0
7145548	VINELAND	NJ		07/07/2023		176,467	0	(29)	0	0	(29)	0	1,938	1,909	0	0	0
7145550	OKLAHOMA CITY	OK		07/07/2023		97,168	0	3	0	0	3	0	1,171	1,174	0	0	0
7145552	ROCKY POINT	NY		07/07/2023		242,027	0	(21)	0	0	(21)	0	4,811	4,790	0	0	0
7145553	KANSAS CITY	MO		07/07/2023		178,944	0	(3)	0	0	(3)	0	2,003	2,000	0	0	0
7145554	TULSA	OK		07/07/2023		136,002	0	19	0	0	19	0	1,776	1,795	0	0	0
7145555	EAST CHICAGO	IN		07/07/2023		153,795	0	5	0	0	5	0	1,825	1,830	0	0	0
7145557	WINSTED	CT		07/07/2023		143,503	0	13	0	0	13	0	2,054	2,067	0	0	0
7145558	WINSTED	CT		07/07/2023		147,111	0	3	0	0	3	0	1,996	1,999	0	0	0
7145559	WINSTED	CT		07/07/2023		155,913	0	4	0	0	4	0	2,115	2,119	0	0	0
7145560	BRISTOL	CT		07/07/2023		179,672	0	10	0	0	10	0	2,460	2,470	0	0	0
7145561	WINSTED	CT		07/07/2023		143,419	0	(18)	0	0	(18)	0	1,627	1,609	0	0	0
7145562	LUBBOCK	TX		07/07/2023		120,392	0	(7)	0	0	(7)	0	1,396	1,389	0	0	0
7145563	ZACHARY	LA		07/07/2023		199,380	0	(34)	0	0	(34)	0	1,846	1,813	0	0	0
7145569	WILMINGTON	DE		07/07/2023		126,168	0	(11)	0	0	(11)	0	1,145	1,134	0	0	0
7145571	TYLER	TX		07/07/2023		162,490	0	(18)	0	0	(18)	0	1,529	1,511	0	0	0
7145572	FORT WORTH	TX		07/07/2023		127,841	0	(29)	0	0	(29)	0	1,641	1,612	0	0	0
7145575	SAN ANTONIO	TX		07/07/2023		120,638	0	(13)	0	0	(13)	0	1,197	1,184	0	0	0
7145579	COVINGTON	GA		07/13/2023		177,793	0	33	0	0	33	0	2,133	2,166	0	0	0
7145580	HOUSTON	TX		07/13/2023		320,461	0	(23)	0	0	(23)	0	2,973	2,950	0	0	0
7145581	DALLAS	TX		07/13/2023		149,132	0	(4)	0	0	(4)	0	1,660	1,656	0	0	0
7145582	DUNDALK	MD		07/13/2023		151,580	0	(16)	0	0	(16)	0	1,566	1,550	0	0	0
7145583	MACON	GA		07/13/2023		117,444	0	3	0	0	3	0	1,223	1,226	0	0	0
7145584	MEMPHIS	TN		07/13/2023		85,528	0	6	0	0	6	0	958	964	0	0	0
7145585	JACKSONVILLE	FL		07/13/2023		251,969	0	(25)	0	0	(25)	0	2,530	2,505	0	0	0
7145586	RICHMOND	VA		07/13/2023		339,271	0	25	0	0	25	0	3,638	3,663	0	0	0
7145587	MEMPHIS	TN		07/13/2023		72,128	0	(11)	0	0	(11)	0	601	590	0	0	0
7145588	CLEVELAND	OH		07/13/2023		91,242	0	(7)	0	0	(7)	0	952	945	0	0	0
7145589	CLAY	NY		07/13/2023		150,880	0	(28)	0	0	(28)	0	1,324	1,296	0	0	0
7145590	MCKEESPORT	PA		07/13/2023		81,781	0	(38)	0	0	(38)	0	2,102	2,065	0	0	0
7145591	BALTIMORE	MD		07/13/2023		164,730	0	(9)	0	0	(9)	0	1,600	1,591	0	0	0
7145592	PHOENIX	AZ		07/13/2023		220,566	0	(2)	0	0	(2)	0	2,532	2,530	0	0	0
7145593	ARCADIA	FL		07/13/2023		219,607	0	1	0	0	1	0	3,800	3,801	0	0	0
7145594	BIRMINGHAM	AL		07/13/2023		78,614	0	(13)	0	0	(13)	0	725	712	0	0	0
7145595	BALTIMORE	MD		07/13/2023		151,025	0	21	0	0	21	0	1,964	1,986	0	0	0
7145596	DYER	IN		07/13/2023		239,987	0	25	0	0	25	0	3,037	3,062	0	0	0
7145597	HOMESTEAD	FL		07/13/2023		251,828	0	36	0	0	36	0	3,282	3,318	0	0	0
7145598	CURTIS BAY	MD		07/13/2023		141,211	0	(44)	0	0	(44)	0	7,130	7,086	0	0	0
7145599	DANIELSON	CT		07/13/2023		267,010	0	(22)	0	0	(22)	0	2,645	2,624	0	0	0
7145600	BALTIMORE	MD		07/13/2023		179,720	0	(9)	0	0	(9)	0	1,697	1,688	0	0	0
7145601	BALTIMORE	MD		07/13/2023		208,175	0	(10)	0	0	(10)	0	1,966	1,955	0	0	0
7145602	DUNDALK	MD		07/13/2023		174,820	0	(4)	0	0	(4)	0	1,756	1,752	0	0	0
7145603	BALTIMORE	MD		07/13/2023		159,069	0	0	0	0	0	0	1,502	1,502	0	0	0
7145604	BALTIMORE	MD		07/13/2023		203,452	0	(19)	0	0	(19)	0	2,138	2,119	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145606	SAINT LOUIS	MO		07/13/2023		174,546	0	(15)	0	0	(15)	0	1,784	1,770	0	0	0
7145607	WILSON	NC		07/13/2023		104,801	0	(8)	0	0	(8)	0	948	940	0	0	0
7145608	LONGVIEW	TX		07/13/2023		106,257	0	(17)	0	0	(17)	0	1,016	999	0	0	0
7145609	DURHAM	NC		07/13/2023		180,895	0	(20)	0	0	(20)	0	1,785	1,765	0	0	0
7145610	POCOMOKE CITY	MD		07/13/2023		144,915	0	(21)	0	0	(21)	0	1,423	1,402	0	0	0
7145611	BALTIMORE	MD		07/13/2023		154,871	0	23	0	0	23	0	2,016	2,038	0	0	0
7145612	PHILADELPHIA	PA		07/13/2023		118,533	0	(5)	0	0	(5)	0	1,185	1,180	0	0	0
7145613	DALLAS	TX		07/13/2023		154,440	0	(12)	0	0	(12)	0	1,452	1,441	0	0	0
7145614	SADDLE RIVER	NJ		07/13/2023		574,112	0	(88)	0	0	(88)	0	5,719	5,631	0	0	0
7145617	ESSEX	MD		07/13/2023		165,314	0	10	0	0	10	0	1,828	1,838	0	0	0
7145618	LITTLE ROCK	AR		07/13/2023		166,406	0	10	0	0	10	0	2,016	2,027	0	0	0
7145619	NEW BRUNSWICK	NJ		07/13/2023		110,284	0	(10)	0	0	(10)	0	1,099	1,088	0	0	0
7145620	SENECA FALLS	NY		07/13/2023		107,553	0	(11)	0	0	(11)	0	939	929	0	0	0
7145621	RIVERDALE	GA		07/13/2023		125,487	0	(13)	0	0	(13)	0	1,126	1,113	0	0	0
7145622	PROSPECT	CT		07/13/2023		151,463	0	(18)	0	0	(18)	0	1,586	1,568	0	0	0
7145623	ATLANTIC CITY	NJ		07/13/2023		99,364	0	(17)	0	0	(17)	0	927	910	0	0	0
7145625	THREE RIVERS	MI		07/13/2023		75,948	0	(13)	0	0	(13)	0	714	701	0	0	0
7145628	MILWAUKEE	WI		07/13/2023		105,374	0	(13)	0	0	(13)	0	1,040	1,026	0	0	0
7145629	MARICOPA	AZ		07/13/2023		190,052	0	5	0	0	5	0	2,470	2,476	0	0	0
7145630	WEST WARWICK	RI		07/13/2023		385,187	0	0	0	0	0	0	3,739	3,739	0	0	0
7145631	MABLETON	GA		07/13/2023		211,232	0	(33)	0	0	(33)	0	2,046	2,013	0	0	0
7145632	SAVANNAH	GA		07/13/2023		171,021	0	(14)	0	0	(14)	0	1,829	1,815	0	0	0
7145634	BAYTOWN	TX		07/13/2023		138,352	0	30	0	0	30	0	2,840	2,871	0	0	0
7145635	CHICAGO HEIGHTS	IL		07/13/2023		103,403	0	(17)	0	0	(17)	0	1,009	992	0	0	0
7145636	KANSAS CITY	MO		07/13/2023		98,725	0	(4)	0	0	(4)	0	975	971	0	0	0
7145637	LOMBARD	IL		07/13/2023		291,091	0	(32)	0	0	(32)	0	2,926	2,894	0	0	0
7145638	CHICAGO	IL		07/13/2023		243,709	0	(14)	0	0	(14)	0	2,300	2,287	0	0	0
7145639	BROADVIEW	IL		07/13/2023		315,333	0	(17)	0	0	(17)	0	2,991	2,974	0	0	0
7145640	HAMMOND	IN		07/17/2023		107,970	0	(6)	0	0	(6)	0	1,064	1,058	0	0	0
7145641	SHELBY	NC		07/17/2023		110,247	0	(5)	0	0	(5)	0	1,088	1,083	0	0	0
7145642	SAVANNAH	GA		07/17/2023		494,180	0	(32)	0	0	(32)	0	5,151	5,119	0	0	0
7145643	BALTIMORE	MD		07/17/2023		124,980	0	(3)	0	0	(3)	0	1,295	1,291	0	0	0
7145650	PORT SAINT LUCIE	FL		07/17/2023		291,776	0	(13)	0	0	(13)	0	2,948	2,935	0	0	0
7145652	JACKSON	MS		07/17/2023		110,378	0	(7)	0	0	(7)	0	1,173	1,167	0	0	0
7145653	NEWTON	NC		07/17/2023		257,723	0	(11)	0	0	(11)	0	2,896	2,885	0	0	0
7145654	GRAHAM	NC		07/17/2023		160,373	0	(11)	0	0	(11)	0	1,906	1,895	0	0	0
7145655	CINCINNATI	OH		07/17/2023		122,480	0	3	0	0	3	0	1,335	1,338	0	0	0
7145656	PASADENA	MD		07/17/2023		127,564	0	(20)	0	0	(20)	0	2,128	2,108	0	0	0
7145657	BALTIMORE	MD		07/17/2023		251,478	0	8	0	0	8	0	2,983	2,991	0	0	0
7145658	DAYTON	OH		07/17/2023		71,289	0	(3)	0	0	(3)	0	703	700	0	0	0
7145660	PARKVILLE	MD		07/17/2023		160,047	0	(6)	0	0	(6)	0	1,694	1,688	0	0	0
7145664	BRANDYWINE	MD		07/17/2023		224,607	0	(17)	0	0	(17)	0	2,104	2,087	0	0	0
7145665	PHILADELPHIA	PA		07/17/2023		163,895	0	(7)	0	0	(7)	0	1,618	1,611	0	0	0
7145666	PHILADELPHIA	PA		07/17/2023		142,833	0	(6)	0	0	(6)	0	1,411	1,405	0	0	0
7145667	WESTLAND	MI		07/17/2023		118,242	0	(4)	0	0	(4)	0	1,241	1,237	0	0	0
7145668	DALLAS	TX		07/17/2023		184,278	0	(15)	0	0	(15)	0	1,864	1,849	0	0	0
7145669	EDGEWOOD	MD		07/17/2023		99,634	0	(9)	0	0	(9)	0	2,110	2,101	0	0	0
7145670	COLUMBUS	GA		07/17/2023		85,739	0	(3)	0	0	(3)	0	908	904	0	0	0
7145671	MILLVILLE	NJ		07/21/2023		129,331	0	1	0	0	1	0	1,323	1,323	0	0	0
7145672	ATLANTA	GA		07/21/2023		149,428	0	(5)	0	0	(5)	0	1,535	1,530	0	0	0
7145673	SHIRLEY	NY		07/21/2023		320,507	0	1	0	0	1	0	3,330	3,331	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145674	MIDDLETOWN	NY		07/21/2023		203,312	0	25	0	0	25	0	2,566	2,590	0	0	0
7145676	BALTIMORE	MD		07/21/2023		118,932	0	(1)	0	0	(1)	0	1,215	1,214	0	0	0
7145678	MARIETTA	GA		07/21/2023		225,379	0	(5)	0	0	(5)	0	2,329	2,325	0	0	0
7145679	WILKES-BARRE	PA		07/21/2023		120,002	0	4	0	0	4	0	1,251	1,255	0	0	0
7145680	WOODBURY	NJ		07/21/2023		137,126	0	0	0	0	0	0	723	723	0	0	0
7145682	ELMSFORD	NY		07/21/2023		340,800	0	33	0	0	33	0	3,938	3,970	0	0	0
7145683	ATLANTA	GA		07/21/2023		156,351	0	(5)	0	0	(5)	0	1,557	1,552	0	0	0
7145684	TORRINGTON	CT		07/21/2023		189,740	0	7	0	0	7	0	1,992	2,000	0	0	0
7145685	RIVERDALE	GA		07/21/2023		230,378	0	(7)	0	0	(7)	0	1,867	1,860	0	0	0
7145689	FAYETTEVILLE	NC		07/21/2023		115,019	0	1	0	0	1	0	1,108	1,109	0	0	0
7145693	TAMPA	FL		07/21/2023		515,420	0	12	0	0	12	0	5,162	5,174	0	0	0
7145695	ATLANTA	GA		07/21/2023		186,048	0	3	0	0	3	0	1,925	1,928	0	0	0
7145696	FAYETTEVILLE	NC		07/21/2023		112,251	0	(5)	0	0	(5)	0	1,219	1,214	0	0	0
7145697	INDIANAPOLIS	IN		07/21/2023		90,408	0	(3)	0	0	(3)	0	324	321	0	0	0
7145698	WOODBURY	NJ		07/21/2023		152,312	0	0	0	0	0	0	865	865	0	0	0
7145699	CLEVELAND HEIGHTS	OH		07/19/2023		102,635	0	(1)	0	0	(1)	0	1,077	1,076	0	0	0
7145701	PORT RICHEY	FL		07/19/2023		141,355	0	(16)	0	0	(16)	0	1,377	1,360	0	0	0
7145702	CHATTANOOGA	TN		07/19/2023		311,792	0	(14)	0	0	(14)	0	3,215	3,200	0	0	0
7145703	GREENFIELD	IN		07/19/2023		138,412	0	11	0	0	11	0	1,664	1,675	0	0	0
7145704	CINCINNATI	OH		07/19/2023		127,544	0	(5)	0	0	(5)	0	1,347	1,342	0	0	0
7145705	DURHAM	NC		07/19/2023		232,114	0	(41)	0	0	(41)	0	2,072	2,032	0	0	0
7145708	BRIDGEPORT	CT		07/19/2023		456,346	0	(25)	0	0	(25)	0	4,111	4,086	0	0	0
7145709	WESTLAND	MI		07/19/2023		82,471	0	(13)	0	0	(13)	0	736	724	0	0	0
7145710	LOUISVILLE	KY		07/19/2023		124,078	0	(5)	0	0	(5)	0	1,322	1,317	0	0	0
7145711	GASTONIA	NC		07/19/2023		164,704	0	(8)	0	0	(8)	0	5,316	5,308	0	0	0
7145712	PITTSBURGH	PA		07/19/2023		73,375	0	(3)	0	0	(3)	0	659	656	0	0	0
7145713	PALM BAY	FL		07/19/2023		168,250	0	7	0	0	7	0	1,808	1,815	0	0	0
7145714	FORT MYERS	FL		07/19/2023		117,162	0	(17)	0	0	(17)	0	1,106	1,089	0	0	0
7145715	EUCLID	OH		07/19/2023		94,892	0	(10)	0	0	(10)	0	876	865	0	0	0
7145716	LAKEMORE	OH		07/19/2023		158,152	0	10	0	0	10	0	1,665	1,675	0	0	0
7145717	DALLAS	TX		07/19/2023		450,614	0	7	0	0	7	0	4,447	4,454	0	0	0
7145718	DUNDALK	MD		07/19/2023		163,319	0	(13)	0	0	(13)	0	1,647	1,633	0	0	0
7145719	KANSAS CITY	KS		07/19/2023		144,399	0	(20)	0	0	(20)	0	1,349	1,329	0	0	0
7145720	BOCA RATON	FL		07/19/2023		200,783	0	(18)	0	0	(18)	0	1,982	1,963	0	0	0
7145721	CURTIS BAY	MD		07/19/2023		106,772	0	(9)	0	0	(9)	0	1,077	1,068	0	0	0
7145724	HAMDEN	CT		07/19/2023		340,827	0	(35)	0	0	(35)	0	3,256	3,221	0	0	0
7145725	HAMMOND	IN		07/19/2023		198,322	0	(9)	0	0	(9)	0	1,857	1,848	0	0	0
7145726	MEMPHIS	TN		07/19/2023		83,058	0	(7)	0	0	(7)	0	833	826	0	0	0
7145727	SPRINGFIELD	IL		07/19/2023		87,870	0	(6)	0	0	(6)	0	906	899	0	0	0
7145728	INDIANAPOLIS	IN		07/19/2023		113,868	0	8	0	0	8	0	1,348	1,355	0	0	0
7145729	APPLETON	WI		07/19/2023		157,760	0	(11)	0	0	(11)	0	1,620	1,609	0	0	0
7145730	BESSEMER	AL		07/19/2023		167,376	0	(22)	0	0	(22)	0	1,547	1,525	0	0	0
7145731	MUNDELEIN	IL		07/19/2023		394,638	0	(9)	0	0	(9)	0	3,716	3,707	0	0	0
7145732	PENSACOLA	FL		07/19/2023		314,621	0	(30)	0	0	(30)	0	2,994	2,964	0	0	0
7145733	WESTWEGO	LA		07/19/2023		148,574	0	(5)	0	0	(5)	0	1,421	1,416	0	0	0
7145734	CHARLOTTE	NC		07/19/2023		233,907	0	7	0	0	7	0	2,855	2,862	0	0	0
7145735	BALTIMORE	MD		07/19/2023		148,625	0	(15)	0	0	(15)	0	1,468	1,453	0	0	0
7145736	PORT SAINT LUCIE	FL		07/19/2023		235,017	0	(11)	0	0	(11)	0	2,268	2,257	0	0	0
7145739	BEDFORD	OH		07/19/2023		69,074	0	(12)	0	0	(12)	0	614	603	0	0	0
7145740	OKLAHOMA CITY	OK		07/19/2023		207,566	0	(1)	0	0	(1)	0	2,052	2,051	0	0	0
7145741	OKLAHOMA CITY	OK		07/19/2023		207,566	0	(1)	0	0	(1)	0	2,052	2,051	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7145742	BALTIMORE	MD		07/19/2023		198,033	0	(2)	0	0	(2)	0	1,878	1,876	0	0	0
7145743	BALTIMORE	MD		07/19/2023		181,843	0	0	0	0	0	0	1,757	1,757	0	0	0
7145744	CLINTON	OH		07/19/2023		232,163	0	(30)	0	0	(30)	0	2,156	2,126	0	0	0
7145745	WILLOUGHBY	OH		07/19/2023		115,462	0	0	0	0	0	0	1,145	1,146	0	0	0
7145746	POUGHKEEPSIE	NY		07/19/2023		345,337	0	0	0	0	0	0	2,382	2,382	0	0	0
7145747	SAN ANTONIO	TX		07/19/2023		113,783	0	(2)	0	0	(2)	0	1,245	1,243	0	0	0
7145748	SAN ANTONIO	TX		07/19/2023		120,703	0	(2)	0	0	(2)	0	1,359	1,357	0	0	0
7145749	SLIDELL	LA		07/19/2023		126,524	0	(11)	0	0	(11)	0	1,266	1,255	0	0	0
7145751	WILMINGTON	DE		07/19/2023		145,580	0	12	0	0	12	0	1,572	1,585	0	0	0
7145752	NEW CASTLE	DE		07/19/2023		116,464	0	10	0	0	10	0	1,258	1,268	0	0	0
7145753	KENOSHA	WI		07/19/2023		129,843	0	(10)	0	0	(10)	0	1,291	1,281	0	0	0
7145754	AMSTERDAM	NY		07/19/2023		167,722	0	(6)	0	0	(6)	0	1,749	1,743	0	0	0
7145756	FORT WORTH	TX		07/19/2023		67,704	0	(8)	0	0	(8)	0	582	574	0	0	0
7145757	BENTON	AR		07/19/2023		91,242	0	(4)	0	0	(4)	0	849	846	0	0	0
7145758	NEW PORT RICHEY	FL		07/19/2023		145,114	0	(14)	0	0	(14)	0	6,416	6,402	0	0	0
7145760	KALAMAZOO	MI		07/19/2023		180,766	0	(19)	0	0	(19)	0	1,571	1,552	0	0	0
7145761	NEW ORLEANS	LA		07/19/2023		85,683	0	(7)	0	0	(7)	0	840	833	0	0	0
7145764	MIDDLE RIVER	MD		07/19/2023		159,301	0	(7)	0	0	(7)	0	1,504	1,497	0	0	0
7145765	INDIANAPOLIS	IN		07/19/2023		120,781	0	(10)	0	0	(10)	0	1,218	1,208	0	0	0
7145766	JACKSONVILLE	NC		07/19/2023		85,572	0	7	0	0	7	0	936	943	0	0	0
7145767	APPLETON	WI		07/19/2023		118,322	0	22	0	0	22	0	1,406	1,428	0	0	0
7145768	PENSACOLA	FL		07/19/2023		85,667	0	(6)	0	0	(6)	0	845	838	0	0	0
7145770	EUCLID	OH		07/19/2023		86,765	0	(11)	0	0	(11)	0	793	783	0	0	0
7145771	AKRON	OH		07/19/2023		130,593	0	(6)	0	0	(6)	0	1,662	1,656	0	0	0
7145772	EUCLID	OH		07/19/2023		99,470	0	(12)	0	0	(12)	0	910	898	0	0	0
7145774	HUNTSVILLE	AL		07/19/2023		162,088	0	3	0	0	3	0	1,606	1,608	0	0	0
7145775	KANSAS CITY	MO		07/19/2023		121,075	0	(4)	0	0	(4)	0	1,233	1,229	0	0	0
7145776	MIDDLETOWN	CT		07/19/2023		141,254	0	4	0	0	4	0	1,412	1,417	0	0	0
7145777	CAMBRIDGE	MD		07/19/2023		126,395	0	(2)	0	0	(2)	0	1,225	1,222	0	0	0
7145778	BONAIRE	GA		07/19/2023		129,255	0	2	0	0	2	0	1,258	1,260	0	0	0
7145779	BALTIMORE	MD		07/19/2023		163,697	0	(3)	0	0	(3)	0	1,712	1,708	0	0	0
7145780	KINGSVILLE	TX		07/19/2023		83,971	0	(12)	0	0	(12)	0	820	808	0	0	0
7145783	GREENSBORO	NC		07/19/2023		121,616	0	(11)	0	0	(11)	0	1,219	1,208	0	0	0
7145784	GREENSBORO	NC		07/19/2023		159,782	0	(15)	0	0	(15)	0	1,602	1,587	0	0	0
7145785	BALTIMORE	MD		07/19/2023		163,546	0	(17)	0	0	(17)	0	1,417	1,400	0	0	0
7145787	OKLAHOMA CITY	OK		07/19/2023		174,208	0	(1)	0	0	(1)	0	1,722	1,721	0	0	0
7145788	GREENVILLE	TX		07/19/2023		151,561	0	30	0	0	30	0	1,814	1,844	0	0	0
7145789	STOCKBRIDGE	GA		07/19/2023		136,523	0	(16)	0	0	(16)	0	1,359	1,343	0	0	0
7145790	BALTIMORE	MD		07/19/2023		109,185	0	0	0	0	0	0	1,023	1,023	0	0	0
7145791	MILWAUKEE	WI		07/19/2023		105,236	0	(11)	0	0	(11)	0	1,028	1,017	0	0	0
7145792	MILWAUKEE	WI		07/19/2023		83,571	0	(9)	0	0	(9)	0	773	764	0	0	0
7145795	INDIANAPOLIS	IN		07/19/2023		122,386	0	(3)	0	0	(3)	0	1,141	1,138	0	0	0
7145796	BAKERSFIELD	CA		07/19/2023		198,451	0	36	0	0	36	0	2,297	2,333	0	0	0
7145797	PHILADELPHIA	PA		07/19/2023		199,590	0	9	0	0	9	0	1,869	1,878	0	0	0
7145799	TAMPA	FL		07/19/2023		215,157	0	3	0	0	3	0	2,478	2,481	0	0	0
7145801	SAINT LOUIS	MO		07/19/2023		97,112	0	3	0	0	3	0	993	996	0	0	0
7145802	BARBERTON	OH		07/19/2023		108,916	0	4	0	0	4	0	1,131	1,135	0	0	0
7145803	DETROIT	MI		07/19/2023		117,304	0	(5)	0	0	(5)	0	1,108	1,103	0	0	0
7145804	BALTIMORE	MD		07/19/2023		171,718	0	(8)	0	0	(8)	0	1,813	1,805	0	0	0
7145806	GLENDALE HEIGHTS	IL		07/19/2023		239,546	0	(16)	0	0	(16)	0	2,476	2,459	0	0	0
7145807	BALTIMORE	MD		07/19/2023		255,499	0	0	0	0	0	0	2,527	2,527	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145809	PHOENIX	MD		07/19/2023		464,305	0	(22)	0	0	(22)	0	4,727	4,705	0	0	0
7145810	LORAIN	OH		07/19/2023		86,007	0	(4)	0	0	(4)	0	801	797	0	0	0
7145811	PRATTVILLE	AL		07/19/2023		133,137	0	13	0	0	13	0	1,628	1,641	0	0	0
7145816	JACKSON	MI		07/19/2023		79,080	0	(10)	0	0	(10)	0	706	696	0	0	0
7145817	WILSON	NC		07/19/2023		88,191	0	(9)	0	0	(9)	0	863	854	0	0	0
7145818	SEVERNA PARK	MD		07/19/2023		366,993	0	(14)	0	0	(14)	0	3,938	3,924	0	0	0
7145819	BALTIMORE	MD		07/19/2023		190,153	0	(6)	0	0	(6)	0	1,789	1,784	0	0	0
7145820	MACON	GA		07/19/2023		131,799	0	0	0	0	0	0	1,260	1,261	0	0	0
7145824	MARKHAM	IL		07/26/2023		131,231	0	(11)	0	0	(11)	0	1,196	1,185	0	0	0
7145827	CHICAGO	IL		07/26/2023		331,340	0	(57)	0	0	(57)	0	3,031	2,974	0	0	0
7145830	BATON ROUGE	LA		07/26/2023		121,663	0	(16)	0	0	(16)	0	1,225	1,210	0	0	0
7145831	LARGO	FL		07/26/2023		200,073	0	0	0	0	0	0	2,432	2,432	0	0	0
7145832	MIAMI	FL		07/26/2023		87,005	0	(15)	0	0	(15)	0	678	664	0	0	0
7145834	TULARE	CA		07/26/2023		176,479	0	2	0	0	2	0	1,978	1,979	0	0	0
7145835	LAKEWOOD	OH		07/26/2023		195,165	0	(11)	0	0	(11)	0	1,853	1,842	0	0	0
7145837	BRISTOL	CT		07/26/2023		250,033	0	8	0	0	8	0	2,903	2,911	0	0	0
7145838	EUCLID	OH		07/26/2023		86,759	0	(14)	0	0	(14)	0	790	776	0	0	0
7145839	WINSTON SALEM	NC		07/26/2023		88,208	0	(16)	0	0	(16)	0	893	877	0	0	0
7145840	BIRMINGHAM	AL		07/26/2023		94,890	0	(15)	0	0	(15)	0	767	751	0	0	0
7145841	BALTIMORE	MD		07/26/2023		174,765	0	(15)	0	0	(15)	0	1,778	1,764	0	0	0
7145842	PHILADELPHIA	PA		07/26/2023		132,554	0	(7)	0	0	(7)	0	1,229	1,223	0	0	0
7145843	SUGAR CREEK	MO		07/26/2023		80,768	0	(1)	0	0	(1)	0	811	810	0	0	0
7145844	BALTIMORE	MD		07/26/2023		170,114	0	(19)	0	0	(19)	0	1,587	1,569	0	0	0
7145845	BALTIMORE	MD		07/26/2023		181,813	0	(25)	0	0	(25)	0	1,743	1,718	0	0	0
7145846	BALTIMORE	MD		07/26/2023		97,655	0	(15)	0	0	(15)	0	908	893	0	0	0
7145847	BIRMINGHAM	AL		07/26/2023		79,675	0	(15)	0	0	(15)	0	677	662	0	0	0
7145848	MESA	AZ		07/26/2023		288,359	0	(42)	0	0	(42)	0	2,736	2,694	0	0	0
7145849	FAYETTEVILLE	GA		07/26/2023		570,941	0	(83)	0	0	(83)	0	5,519	5,436	0	0	0
7145850	BALTIMORE	MD		07/26/2023		166,174	0	(17)	0	0	(17)	0	1,733	1,716	0	0	0
7145851	CURTIS BAY	MD		07/26/2023		137,882	0	(8)	0	0	(8)	0	1,347	1,339	0	0	0
7145852	EASTLAKE	OH		07/26/2023		124,722	0	18	0	0	18	0	1,481	1,500	0	0	0
7145855	LAFAYETTE	IN		07/26/2023		132,540	0	(5)	0	0	(5)	0	1,498	1,493	0	0	0
7145857	WHEATON	IL		07/26/2023		324,203	0	(32)	0	0	(32)	0	3,332	3,300	0	0	0
7145858	CARROLLTON	GA		07/26/2023		101,825	0	(15)	0	0	(15)	0	1,019	1,003	0	0	0
7145859	NEWARK	DE		07/31/2023		224,537	0	(43)	0	0	(43)	0	2,003	1,960	0	0	0
7145861	YPSILANTI	MI		07/31/2023		107,770	0	(20)	0	0	(20)	0	1,044	1,024	0	0	0
7145862	TUCSON	AZ		07/31/2023		210,377	0	(35)	0	0	(35)	0	2,137	2,102	0	0	0
7145863	NEW PORT RICHEY	FL		07/31/2023		143,182	0	(25)	0	0	(25)	0	1,390	1,365	0	0	0
7145864	COLUMBIA	SC		07/31/2023		130,287	0	(23)	0	0	(23)	0	1,342	1,319	0	0	0
7145865	SAVANNAH	GA		07/31/2023		226,246	0	(26)	0	0	(26)	0	2,567	2,541	0	0	0
7145866	CORAOPOLIS	PA		07/31/2023		229,300	0	(17)	0	0	(17)	0	2,747	2,730	0	0	0
7145868	MABANK	TX		07/31/2023		216,950	0	(25)	0	0	(25)	0	2,305	2,281	0	0	0
7145870	CRESTVIEW	FL		07/31/2023		143,489	0	(14)	0	0	(14)	0	1,675	1,661	0	0	0
7145871	FAYETTEVILLE	NC		07/31/2023		161,499	0	(13)	0	0	(13)	0	1,917	1,904	0	0	0
7145872	ROME	GA		07/31/2023		157,062	0	(21)	0	0	(21)	0	1,677	1,656	0	0	0
7145873	EVANSVILLE	IN		07/31/2023		95,673	0	(8)	0	0	(8)	0	1,129	1,121	0	0	0
7145874	JACKSONVILLE	FL		07/31/2023		109,385	0	(7)	0	0	(7)	0	1,265	1,258	0	0	0
7145875	BRANDON	FL		07/31/2023		176,728	0	(17)	0	0	(17)	0	2,060	2,043	0	0	0
7145876	JACKSONVILLE	FL		07/31/2023		189,339	0	(19)	0	0	(19)	0	2,069	2,050	0	0	0
7145877	BALTIMORE	MD		07/31/2023		118,669	0	(82)	0	0	(82)	0	3,358	3,276	0	0	0
7145878	ROME	GA		07/31/2023		101,346	0	(15)	0	0	(15)	0	1,024	1,009	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145879	FALLSTON	MD		07/31/2023		722,074	0	(146)	0	0	(146)	0	6,839	6,693	0	0	0
7145880	HUNTSVILLE	AL		07/31/2023		109,225	0	(10)	0	0	(10)	0	1,099	1,090	0	0	0
7145881	D'IBERVILLE	MS		07/31/2023		121,130	0	(13)	0	0	(13)	0	1,309	1,296	0	0	0
7145882	SAINT JOSEPH	MO		07/31/2023		80,662	0	(6)	0	0	(6)	0	932	926	0	0	0
7145884	MARIETTA	GA		07/31/2023		223,242	0	(27)	0	0	(27)	0	2,386	2,359	0	0	0
7145885	ATLANTA	GA		07/31/2023		232,601	0	1	0	0	1	0	2,797	2,798	0	0	0
7145886	SANFORD	ME		07/31/2023		284,756	0	(28)	0	0	(28)	0	3,068	3,040	0	0	0
7145887	CHARLOTTE	NC		07/31/2023		115,461	0	(13)	0	0	(13)	0	1,286	1,273	0	0	0
7145888	CHARLOTTE	NC		07/31/2023		85,322	0	(9)	0	0	(9)	0	951	942	0	0	0
7145889	MEMPHIS	TN		07/31/2023		133,697	0	(16)	0	0	(16)	0	1,314	1,298	0	0	0
7145890	CASSELBERRY	FL		07/31/2023		121,051	0	(11)	0	0	(11)	0	1,234	1,223	0	0	0
7145892	HUNTSVILLE	AL		07/31/2023		136,201	0	(5)	0	0	(5)	0	1,528	1,524	0	0	0
7145894	GLOUCESTER TOWNSHIP	NJ		07/31/2023		393,489	0	(33)	0	0	(33)	0	4,047	4,014	0	0	0
7145895	COLUMBUS	OH		07/31/2023		101,504	0	(4)	0	0	(4)	0	1,141	1,137	0	0	0
7145896	LAKEWOOD	OH		07/31/2023		181,852	0	(29)	0	0	(29)	0	1,691	1,662	0	0	0
7145897	ST. PETERSBURG	FL		07/31/2023		242,315	0	(34)	0	0	(34)	0	2,350	2,315	0	0	0
7145898	ROME	GA		07/31/2023		118,577	0	(7)	0	0	(7)	0	1,270	1,262	0	0	0
7145899	ROME	GA		07/31/2023		93,726	0	(6)	0	0	(6)	0	987	981	0	0	0
7145900	CUYAHOGA FALLS	OH		07/31/2023		100,902	0	(5)	0	0	(5)	0	1,104	1,099	0	0	0
7145901	DELRAY BEACH	FL		07/31/2023		659,135	0	(45)	0	0	(45)	0	7,134	7,089	0	0	0
7145902	MOORESVILLE	NC		07/31/2023		169,216	0	(8)	0	0	(8)	0	1,835	1,827	0	0	0
7145903	INDIANAPOLIS	IN		07/31/2023		222,552	0	(18)	0	0	(18)	0	2,306	2,287	0	0	0
7145905	SORRENTO	FL		07/31/2023		150,142	0	(19)	0	0	(19)	0	1,452	1,432	0	0	0
7145906	CAPE CORAL	FL		07/31/2023		323,339	0	(45)	0	0	(45)	0	3,288	3,244	0	0	0
7145907	PARK FOREST	IL		07/31/2023		114,759	0	(19)	0	0	(19)	0	1,050	1,031	0	0	0
7145908	MONTGOMERY	AL		07/31/2023		115,469	0	(19)	0	0	(19)	0	1,078	1,059	0	0	0
7145909	MILWAUKEE	WI		07/31/2023		105,556	0	(14)	0	0	(14)	0	946	932	0	0	0
7145910	FORT WORTH	TX		07/31/2023		237,183	0	(30)	0	0	(30)	0	1,965	1,935	0	0	0
7145911	WEST GROVE	PA		08/03/2023		242,761	0	(19)	0	0	(19)	0	4,318	4,299	0	0	0
7145912	ROSEDALE	MD		08/03/2023		206,500	0	(15)	0	0	(15)	0	2,036	2,021	0	0	0
7145913	WYANDANCH	NY		08/03/2023		393,800	0	(57)	0	0	(57)	0	4,170	4,114	0	0	0
7145914	DEER PARK	NY		08/03/2023		357,069	0	(195)	0	0	(195)	0	8,242	8,046	0	0	0
7145915	GLASSBORO	NJ		08/03/2023		237,341	0	(78)	0	0	(78)	0	3,914	3,835	0	0	0
7145917	JACKSONVILLE	FL		08/01/2023		121,429	0	3	0	0	3	0	1,287	1,290	0	0	0
7145918	NEW BRUNSWICK	NJ		08/01/2023		226,041	0	(20)	0	0	(20)	0	2,315	2,296	0	0	0
7145919	PHILADELPHIA	PA		08/01/2023		164,893	0	(6)	0	0	(6)	0	1,360	1,354	0	0	0
7145921	GASTONIA	NC		08/01/2023		99,251	0	(14)	0	0	(14)	0	966	952	0	0	0
7145922	BALTIMORE	MD		08/01/2023		172,050	0	(24)	0	0	(24)	0	1,600	1,576	0	0	0
7145923	LEHIGH ACRES	FL		08/01/2023		196,364	0	(35)	0	0	(35)	0	1,798	1,762	0	0	0
7145924	SYRACUSE	NY		08/01/2023		127,551	0	(23)	0	0	(23)	0	1,105	1,082	0	0	0
7145925	INDIANAPOLIS	IN		08/01/2023		122,044	0	(21)	0	0	(21)	0	1,149	1,128	0	0	0
7145926	SYRACUSE	NY		08/01/2023		86,371	0	(13)	0	0	(13)	0	712	699	0	0	0
7145927	ROCHESTER	NY		08/01/2023		121,139	0	(12)	0	0	(12)	0	1,128	1,117	0	0	0
7145928	TAMPA	FL		08/01/2023		387,868	0	(34)	0	0	(34)	0	3,679	3,645	0	0	0
7145933	CANTON	OH		08/01/2023		156,905	0	(12)	0	0	(12)	0	1,466	1,454	0	0	0
7145934	DALLAS	TX		08/01/2023		201,912	0	(32)	0	0	(32)	0	1,904	1,872	0	0	0
7145935	BLUE ISLAND	IL		08/01/2023		165,067	0	(23)	0	0	(23)	0	1,389	1,366	0	0	0
7145936	MIAMI	FL		08/01/2023		504,048	0	(49)	0	0	(49)	0	4,469	4,420	0	0	0
7145937	EUCLID	OH		08/01/2023		95,013	0	(15)	0	0	(15)	0	801	786	0	0	0
7145939	EUCLID	OH		08/01/2023		143,978	0	0	0	0	0	0	1,870	1,870	0	0	0
7145940	MISHAWAKA	IN		08/01/2023		104,784	0	(12)	0	0	(12)	0	1,090	1,079	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7145941	MISHAWAKA	IN		08/01/2023		85,718	0	(8)	0	0	(8)	0	902	893	0	0	0
7145942	BALTIMORE	MD		08/01/2023		278,350	0	(19)	0	0	(19)	0	2,633	2,614	0	0	0
7145943	HAMPTON	VA		08/01/2023		142,858	0	0	0	0	0	0	1,630	1,631	0	0	0
7145944	NEWPORT NEWS	VA		08/01/2023		136,794	0	2	0	0	2	0	1,591	1,593	0	0	0
7145945	HAMPTON	VA		08/01/2023		111,175	0	2	0	0	2	0	1,299	1,301	0	0	0
7145946	WILMINGTON	DE		08/01/2023		132,122	0	(18)	0	0	(18)	0	1,303	1,285	0	0	0
7145947	BALTIMORE	MD		08/01/2023		147,381	0	(20)	0	0	(20)	0	1,430	1,410	0	0	0
7145948	TRENTON	NJ		08/01/2023		161,081	0	(30)	0	0	(30)	0	1,423	1,393	0	0	0
7145951	WILSON	NC		08/01/2023		183,166	0	0	0	0	0	0	1,716	1,716	0	0	0
7145952	SALT LAKE CITY	UT		08/01/2023		282,189	0	23	0	0	23	0	3,473	3,495	0	0	0
7145953	KANSAS CITY	MO		08/01/2023		109,851	0	(20)	0	0	(20)	0	786	766	0	0	0
7145954	AZLE	TX		08/01/2023		136,644	0	2	0	0	2	0	1,597	1,600	0	0	0
7145955	HOUSTON	TX		08/01/2023		196,192	0	7	0	0	7	0	2,413	2,420	0	0	0
7145956	EASTLAKE	OH		08/01/2023		116,090	0	(22)	0	0	(22)	0	1,041	1,020	0	0	0
7145957	BALTIMORE	MD		08/01/2023		173,095	0	(12)	0	0	(12)	0	1,634	1,622	0	0	0
7145958	WYLIE	TX		08/01/2023		176,033	0	18	0	0	18	0	2,217	2,235	0	0	0
7145959	OAK PARK	MI		08/01/2023		110,085	0	(17)	0	0	(17)	0	1,039	1,022	0	0	0
7145960	CANTON	OH		08/01/2023		140,155	0	(22)	0	0	(22)	0	1,111	1,089	0	0	0
7145961	OSHKOSH	WI		08/01/2023		152,422	0	(22)	0	0	(22)	0	1,291	1,269	0	0	0
7145962	PHILADELPHIA	PA		08/01/2023		79,369	0	0	0	0	0	0	754	754	0	0	0
7145963	BALTIMORE	MD		08/01/2023		171,416	0	(25)	0	0	(25)	0	1,595	1,570	0	0	0
7145966	BALTIMORE	MD		08/01/2023		128,620	0	(16)	0	0	(16)	0	1,224	1,208	0	0	0
7145970	HOUSTON	TX		08/03/2023		186,566	0	(16)	0	0	(16)	0	1,820	1,805	0	0	0
7145974	YORK	PA		08/03/2023		85,608	0	(4)	0	0	(4)	0	800	797	0	0	0
7145975	ATLANTA	GA		08/03/2023		212,086	0	(29)	0	0	(29)	0	2,058	2,030	0	0	0
7145976	AMARILLO	TX		08/03/2023		117,433	0	(14)	0	0	(14)	0	1,142	1,128	0	0	0
7145977	BIRMINGHAM	AL		08/03/2023		92,636	0	(19)	0	0	(19)	0	2,073	2,054	0	0	0
7145978	BIRMINGHAM	AL		08/03/2023		93,718	0	(16)	0	0	(16)	0	1,570	1,554	0	0	0
7145979	GREENBELT	MD		08/03/2023		103,708	0	(7)	0	0	(7)	0	1,010	1,003	0	0	0
7145981	BALTIMORE	MD		08/03/2023		78,802	0	(9)	0	0	(9)	0	725	717	0	0	0
7145982	SALT LAKE CITY	UT		08/03/2023		368,162	0	(30)	0	0	(30)	0	4,036	4,006	0	0	0
7145984	DEQUINCY	LA		08/03/2023		69,241	0	(9)	0	0	(9)	0	673	664	0	0	0
7145986	PHILADELPHIA	PA		08/03/2023		118,769	0	(5)	0	0	(5)	0	1,137	1,131	0	0	0
7145987	HOLLADAY	UT		08/03/2023		219,263	0	(19)	0	0	(19)	0	2,040	2,021	0	0	0
7145988	FORT MYERS BEACH	FL		08/03/2023		375,866	0	(51)	0	0	(51)	0	3,647	3,596	0	0	0
7145990	BALTIMORE	MD		08/03/2023		118,777	0	(5)	0	0	(5)	0	1,137	1,131	0	0	0
7145991	CINCINNATI	OH		08/03/2023		168,260	0	(14)	0	0	(14)	0	1,642	1,628	0	0	0
7145992	WYOMING	MI		08/03/2023		310,788	0	(40)	0	0	(40)	0	2,948	2,908	0	0	0
7145994	PUNTA GORDA	FL		08/30/2023		207,727	0	(36)	0	0	(36)	0	2,005	1,968	0	0	0
7145997	SCRANTON	PA		08/30/2023		106,497	0	(6)	0	0	(6)	0	1,009	1,003	0	0	0
7145998	SUMTER	SC		08/30/2023		125,211	0	(6)	0	0	(6)	0	983	977	0	0	0
7145999	NASHVILLE	TN		08/30/2023		163,902	0	(23)	0	0	(23)	0	2,107	2,084	0	0	0
7146000	HENDERSONVILLE	TN		08/30/2023		161,360	0	(27)	0	0	(27)	0	1,373	1,346	0	0	0
7146001	HUNTSVILLE	AL		08/30/2023		256,747	0	(29)	0	0	(29)	0	1,902	1,873	0	0	0
7146003	INDIANAPOLIS	IN		08/30/2023		104,833	0	(20)	0	0	(20)	0	989	969	0	0	0
7146004	CHICAGO	IL		08/30/2023		146,478	0	(22)	0	0	(22)	0	1,441	1,419	0	0	0
7146005	LAGUNA NIGUEL	CA		08/30/2023		312,966	0	(38)	0	0	(38)	0	3,234	3,197	0	0	0
7146008	WARRENSVILLE HEIGHTS	OH		08/30/2023		123,522	0	(22)	0	0	(22)	0	1,101	1,079	0	0	0
7146009	NORTH RICHLAND HILLS	TX		08/30/2023		273,190	0	(33)	0	0	(33)	0	3,396	3,362	0	0	0
7146011	SAINT CLOUD	FL		08/30/2023		303,636	0	(37)	0	0	(37)	0	2,790	2,753	0	0	0
7146013	LOUISVILLE	KY		08/30/2023		186,990	0	(26)	0	0	(26)	0	1,884	1,858	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146014	MIDWEST CITY	OK		08/30/2023		121,267	0	(14)	0	0	(14)	0	1,176	1,162	0	0	0
7146016	SENECA	SC		08/30/2023		139,324	0	(8)	0	0	(8)	0	1,552	1,543	0	0	0
7146017	SILVER SPRING	MD		08/30/2023		301,957	0	(51)	0	0	(51)	0	2,695	2,643	0	0	0
7146018	BRENTWOOD	MD		08/30/2023		302,231	0	(36)	0	0	(36)	0	2,349	2,313	0	0	0
7146019	RIDGEFIELD	WA		08/30/2023		260,191	0	(24)	0	0	(24)	0	2,759	2,735	0	0	0
7146020	KISSIMMEE	FL		08/30/2023		100,542	0	(10)	0	0	(10)	0	1,041	1,031	0	0	0
7146021	CYPRESS	TX		08/30/2023		152,169	0	(11)	0	0	(11)	0	1,693	1,682	0	0	0
7146022	ISLAND LAKE	IL		08/30/2023		129,617	0	(24)	0	0	(24)	0	1,212	1,187	0	0	0
7146023	ROCKFORD	IL		08/30/2023		110,006	0	(9)	0	0	(9)	0	1,040	1,031	0	0	0
7146026	EASTON	CT		08/30/2023		400,575	0	(8)	0	0	(8)	0	4,551	4,542	0	0	0
7146027	SOCORRO	TX		08/30/2023		304,523	0	(39)	0	0	(39)	0	2,365	2,326	0	0	0
7146028	UNION CITY	NJ		08/30/2023		607,041	0	(81)	0	0	(81)	0	5,408	5,327	0	0	0
7146029	CLIFTON	NJ		08/30/2023		486,749	0	(65)	0	0	(65)	0	4,336	4,271	0	0	0
7146031	KISSIMMEE	FL		08/30/2023		172,928	0	(15)	0	0	(15)	0	1,835	1,819	0	0	0
7146032	PHILADELPHIA	PA		08/30/2023		205,488	0	(3)	0	0	(3)	0	1,258	1,255	0	0	0
7146034	INDEPENDENCE	MO		08/30/2023		119,428	0	(38)	0	0	(38)	0	2,843	2,805	0	0	0
7146035	HOMESTEAD	FL		08/30/2023		269,910	0	(31)	0	0	(31)	0	2,257	2,226	0	0	0
7146036	INDIANAPOLIS	IN		08/30/2023		170,648	0	(7)	0	0	(7)	0	1,918	1,911	0	0	0
7146037	NEWNAN	GA		08/30/2023		316,500	0	20	0	0	20	0	3,162	3,182	0	0	0
7146039	TARPON SPRINGS	FL		08/30/2023		190,417	0	(14)	0	0	(14)	0	1,847	1,832	0	0	0
7146042	CAPTAIN COOK	HI		08/30/2023		350,225	0	(35)	0	0	(35)	0	16,342	16,307	0	0	0
7146043	BEREA	OH		08/30/2023		204,655	0	(24)	0	0	(24)	0	1,711	1,687	0	0	0
7146044	WASHINGTON	DC		08/30/2023		182,719	0	(42)	0	0	(42)	0	20,947	20,905	0	0	0
7146045	ROWLETT	TX		08/30/2023		243,276	0	(18)	0	0	(18)	0	2,468	2,450	0	0	0
7146046	PROVIDENCE	RI		08/30/2023		312,504	0	(33)	0	0	(33)	0	4,656	4,623	0	0	0
7146047	WARWICK	RI		08/30/2023		152,256	0	(7)	0	0	(7)	0	1,585	1,578	0	0	0
7146048	ORANGE BEACH	AL		08/30/2023		394,122	0	(4)	0	0	(4)	0	4,511	4,507	0	0	0
7146049	MELBOURNE	FL		08/30/2023		165,803	0	(2)	0	0	(2)	0	1,897	1,895	0	0	0
7146050	PHILADELPHIA	PA		08/30/2023		290,462	0	(6)	0	0	(6)	0	2,576	2,570	0	0	0
7146051	COLUMBUS	OH		08/30/2023		139,983	0	(18)	0	0	(18)	0	1,299	1,281	0	0	0
7146052	SAN ANTONIO	TX		08/30/2023		160,394	0	(12)	0	0	(12)	0	1,589	1,577	0	0	0
7146054	SUFFOLK	VA		08/30/2023		165,047	0	(12)	0	0	(12)	0	1,819	1,808	0	0	0
7146057	ESSEX	MD		08/08/2023		140,447	0	(16)	0	0	(16)	0	1,348	1,332	0	0	0
7146058	HALETHORPE	MD		08/08/2023		124,505	0	(14)	0	0	(14)	0	1,195	1,181	0	0	0
7146060	PHILADELPHIA	PA		08/08/2023		127,975	0	(6)	0	0	(6)	0	1,221	1,215	0	0	0
7146065	FLORIDA CITY	FL		08/08/2023		306,061	0	(43)	0	0	(43)	0	2,810	2,767	0	0	0
7146066	TAMPA	FL		08/08/2023		376,963	0	0	0	0	0	0	3,932	3,932	0	0	0
7146068	HOMESTEAD	FL		08/08/2023		306,061	0	(43)	0	0	(43)	0	2,810	2,767	0	0	0
7146069	BALTIMORE	MD		08/08/2023		99,660	0	(4)	0	0	(4)	0	948	945	0	0	0
7146070	OSWEGO	NY		08/08/2023		84,176	0	(11)	0	0	(11)	0	696	686	0	0	0
7146071	FORT WORTH	TX		08/08/2023		192,676	0	(29)	0	0	(29)	0	1,784	1,754	0	0	0
7146072	NEWPORT NEWS	VA		08/08/2023		199,474	0	10	0	0	10	0	2,287	2,297	0	0	0
7146073	NEWPORT NEWS	VA		08/08/2023		180,070	0	8	0	0	8	0	2,063	2,072	0	0	0
7146074	WICHITA	KS		08/08/2023		286,388	0	(21)	0	0	(21)	0	2,940	2,919	0	0	0
7146076	MILLIKEN	CO		08/08/2023		146,369	0	(1)	0	0	(1)	0	1,577	1,576	0	0	0
7146078	WATERBURY	CT		08/08/2023		226,172	0	(35)	0	0	(35)	0	1,998	1,962	0	0	0
7146079	WEST WARWICK	RI		08/08/2023		304,768	0	(38)	0	0	(38)	0	2,803	2,766	0	0	0
7146081	CORPUS CHRISTI	TX		08/08/2023		131,420	0	(12)	0	0	(12)	0	1,296	1,284	0	0	0
7146082	BELTON	SC		08/08/2023		83,311	0	(7)	0	0	(7)	0	697	690	0	0	0
7146083	WILMINGTON	DE		08/08/2023		97,675	0	(12)	0	0	(12)	0	924	912	0	0	0
7146084	MILLBROOK	AL		08/08/2023		102,795	0	(8)	0	0	(8)	0	1,004	996	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146086	BALTIMORE	MD		08/08/2023		175,999	0	(15)	0	0	(15)	0	1,696	1,681	0	0	0
7146087	OCALA	FL		08/08/2023		129,645	0	3	0	0	3	0	1,462	1,465	0	0	0
7146088	CLEVELAND	OH		08/08/2023		104,770	0	(19)	0	0	(19)	0	902	883	0	0	0
7146089	DALZELL	SC		08/08/2023		122,463	0	(9)	0	0	(9)	0	1,251	1,241	0	0	0
7146090	LA MARQUE	TX		08/08/2023		108,328	0	17	0	0	17	0	1,102	1,120	0	0	0
7146091	LANSING	MI		08/08/2023		99,950	0	(5)	0	0	(5)	0	904	900	0	0	0
7146092	SLIDELL	LA		08/08/2023		125,095	0	20	0	0	20	0	1,463	1,483	0	0	0
7146093	MORROW	GA		08/08/2023		260,872	0	(11)	0	0	(11)	0	2,507	2,496	0	0	0
7146094	BOCA RATON	FL		08/08/2023		159,508	0	(20)	0	0	(20)	0	1,485	1,465	0	0	0
7146095	CLEVELAND	OH		08/08/2023		262,570	0	(40)	0	0	(40)	0	2,233	2,192	0	0	0
7146096	COLUMBIA	SC		08/08/2023		102,151	0	(13)	0	0	(13)	0	1,011	998	0	0	0
7146097	GREAT MILLS	MD		08/08/2023		229,882	0	(26)	0	0	(26)	0	3,307	3,281	0	0	0
7146098	BEDFORD	OH		08/08/2023		158,458	0	(14)	0	0	(14)	0	1,563	1,549	0	0	0
7146099	BALTIMORE	MD		08/08/2023		158,034	0	(10)	0	0	(10)	0	1,430	1,420	0	0	0
7146100	OXON HILL	MD		08/08/2023		221,379	0	(30)	0	0	(30)	0	1,967	1,937	0	0	0
7146101	PARIS	TX		08/08/2023		89,279	0	(7)	0	0	(7)	0	784	776	0	0	0
7146102	PHILADELPHIA	PA		08/08/2023		126,497	0	(6)	0	0	(6)	0	1,209	1,204	0	0	0
7146103	BALTIMORE	MD		08/08/2023		88,928	0	(16)	0	0	(16)	0	756	740	0	0	0
7146104	BALTIMORE	MD		08/08/2023		126,578	0	(9)	0	0	(9)	0	1,157	1,148	0	0	0
7146105	PORTSMOUTH	VA		08/08/2023		177,561	0	(16)	0	0	(16)	0	1,723	1,707	0	0	0
7146106	PORTSMOUTH	VA		08/08/2023		105,883	0	(10)	0	0	(10)	0	1,027	1,017	0	0	0
7146107	PORTSMOUTH	VA		08/08/2023		152,018	0	(15)	0	0	(15)	0	1,475	1,460	0	0	0
7146109	OKLAHOMA CITY	OK		08/08/2023		204,029	0	(5)	0	0	(5)	0	2,094	2,089	0	0	0
7146110	BALTIMORE	MD		08/08/2023		137,235	0	(11)	0	0	(11)	0	1,312	1,301	0	0	0
7146112	DALLAS	GA		08/08/2023		157,708	0	(17)	0	0	(17)	0	1,545	1,528	0	0	0
7146113	BALTIMORE	MD		08/08/2023		193,238	0	(14)	0	0	(14)	0	1,665	1,651	0	0	0
7146114	ODESSA	TX		08/15/2023		134,788	0	(17)	0	0	(17)	0	1,183	1,167	0	0	0
7146115	SAINT LOUIS	MO		08/15/2023		125,317	0	(13)	0	0	(13)	0	1,103	1,090	0	0	0
7146117	HOUSTON	TX		08/15/2023		178,743	0	(26)	0	0	(26)	0	1,679	1,654	0	0	0
7146118	DAYTONA BEACH	FL		08/15/2023		175,692	0	(18)	0	0	(18)	0	1,718	1,701	0	0	0
7146119	ENTERPRISE	AL		08/15/2023		140,519	0	1	0	0	1	0	1,368	1,370	0	0	0
7146120	WICKLIFFE	OH		08/15/2023		91,301	0	(4)	0	0	(4)	0	929	925	0	0	0
7146121	BALTIMORE	MD		08/15/2023		87,160	0	(12)	0	0	(12)	0	676	663	0	0	0
7146123	CHESTER	PA		08/15/2023		216,347	0	(11)	0	0	(11)	0	2,300	2,289	0	0	0
7146124	GAINESVILLE	TX		08/15/2023		120,595	0	(23)	0	0	(23)	0	1,543	1,520	0	0	0
7146125	ATLANTA	GA		08/15/2023		341,885	0	(56)	0	0	(56)	0	3,100	3,044	0	0	0
7146126	SALISBURY	NC		08/15/2023		110,375	0	(10)	0	0	(10)	0	1,031	1,021	0	0	0
7146127	INDIANAPOLIS	IN		08/15/2023		169,646	0	(21)	0	0	(21)	0	1,538	1,517	0	0	0
7146129	BATON ROUGE	LA		08/15/2023		76,659	0	(7)	0	0	(7)	0	699	692	0	0	0
7146130	BALTIMORE	MD		08/15/2023		212,692	0	(17)	0	0	(17)	0	1,926	1,909	0	0	0
7146131	LANSING	MI		08/15/2023		106,003	0	(15)	0	0	(15)	0	877	863	0	0	0
7146132	EXTON	PA		08/15/2023		451,477	0	(46)	0	0	(46)	0	2,410	2,364	0	0	0
7146133	DALLAS	TX		08/15/2023		238,447	0	(29)	0	0	(29)	0	2,104	2,075	0	0	0
7146135	HOUSTON	TX		08/15/2023		99,323	0	(2)	0	0	(2)	0	940	938	0	0	0
7146136	PATERSON	NJ		08/15/2023		291,659	0	(45)	0	0	(45)	0	2,734	2,689	0	0	0
7146137	PHILADELPHIA	PA		08/15/2023		202,194	0	(8)	0	0	(8)	0	1,587	1,579	0	0	0
7146138	SALISBURY	MD		08/15/2023		143,758	0	(12)	0	0	(12)	0	1,246	1,235	0	0	0
7146139	EUCLID	OH		08/15/2023		90,720	0	(12)	0	0	(12)	0	772	760	0	0	0
7146141	COLUMBUS	OH		08/15/2023		124,266	0	(14)	0	0	(14)	0	1,236	1,222	0	0	0
7146143	DENTON	TX		08/15/2023		214,617	0	(28)	0	0	(28)	0	2,099	2,071	0	0	0
7146147	COLUMBUS	OH		08/15/2023		143,480	0	(13)	0	0	(13)	0	1,403	1,390	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146148	MANCHESTER	TN		08/15/2023		142,793	0	(22)	0	0	(22)	0	1,367	1,345	0	0	0
7146149	SAINT LOUIS	MO		08/15/2023		132,912	0	(13)	0	0	(13)	0	1,170	1,156	0	0	0
7146150	SAINT LOUIS	MO		08/15/2023		129,874	0	(13)	0	0	(13)	0	1,143	1,130	0	0	0
7146151	TERRE HAUTE	IN		08/15/2023		71,845	0	(29)	0	0	(29)	0	1,746	1,717	0	0	0
7146152	MONTGOMERY	AL		08/15/2023		106,847	0	(1)	0	0	(1)	0	1,054	1,054	0	0	0
7146155	PITTSBURGH	PA		08/15/2023		183,839	0	(7)	0	0	(7)	0	1,545	1,538	0	0	0
7146156	KNOXVILLE	TN		08/15/2023		259,284	0	0	0	0	0	0	2,634	2,634	0	0	0
7146158	ALAMO	TX		08/17/2023		101,247	0	(5)	0	0	(5)	0	881	876	0	0	0
7146159	BECKLEY	WV		08/17/2023		105,868	0	(12)	0	0	(12)	0	1,054	1,042	0	0	0
7146160	SAINT LOUIS	MO		08/17/2023		87,103	0	(10)	0	0	(10)	0	847	838	0	0	0
7146161	SOUTH BEND	IN		08/17/2023		115,328	0	(15)	0	0	(15)	0	1,093	1,078	0	0	0
7146162	XENIA	OH		08/17/2023		94,257	0	(4)	0	0	(4)	0	882	878	0	0	0
7146163	AVOCA	PA		08/17/2023		97,221	0	(4)	0	0	(4)	0	931	927	0	0	0
7146164	RICHMOND	VA		08/17/2023		140,607	0	(12)	0	0	(12)	0	1,438	1,426	0	0	0
7146165	EDINBURG	TX		08/17/2023		126,300	0	(9)	0	0	(9)	0	1,293	1,283	0	0	0
7146166	WADING RIVER	NY		08/17/2023		301,281	0	(20)	0	0	(20)	0	3,086	3,066	0	0	0
7146167	MACON	GA		08/17/2023		96,287	0	(10)	0	0	(10)	0	960	951	0	0	0
7146168	BALTIMORE	MD		08/17/2023		131,929	0	(14)	0	0	(14)	0	1,179	1,165	0	0	0
7146170	BRIDGEPORT	CT		08/17/2023		158,592	0	(31)	0	0	(31)	0	1,372	1,341	0	0	0
7146171	CHICAGO	IL		08/17/2023		129,919	0	(21)	0	0	(21)	0	1,211	1,190	0	0	0
7146172	ST. LOUIS	MO		08/17/2023		213,946	0	(29)	0	0	(29)	0	1,986	1,957	0	0	0
7146173	BALTIMORE	MD		08/17/2023		144,290	0	(15)	0	0	(15)	0	1,434	1,419	0	0	0
7146175	TYLER	TX		08/17/2023		154,880	0	(23)	0	0	(23)	0	1,107	1,084	0	0	0
7146176	MACON	GA		08/17/2023		86,767	0	(11)	0	0	(11)	0	827	816	0	0	0
7146177	THE BRONX	NY		08/17/2023		619,477	0	(102)	0	0	(102)	0	5,050	4,948	0	0	0
7146179	JACKSONVILLE	FL		08/17/2023		164,245	0	(31)	0	0	(31)	0	1,457	1,427	0	0	0
7146180	LANSING	IL		08/17/2023		174,561	0	(20)	0	0	(20)	0	1,718	1,698	0	0	0
7146181	OCALA	FL		08/22/2023		142,543	0	16	0	0	16	0	1,736	1,751	0	0	0
7146182	NEWBURGH	NY		08/22/2023		371,652	0	(10)	0	0	(10)	0	3,877	3,867	0	0	0
7146184	MEMPHIS	TN		08/22/2023		113,387	0	2	0	0	2	0	1,272	1,274	0	0	0
7146186	CHESTERTON	IN		08/22/2023		213,475	0	40	0	0	40	0	2,853	2,892	0	0	0
7146187	JACKSONVILLE	FL		08/22/2023		117,496	0	(4)	0	0	(4)	0	1,245	1,241	0	0	0
7146188	MAGNOLIA	NJ		08/22/2023		185,031	0	1	0	0	1	0	1,823	1,824	0	0	0
7146189	NEW WINDSOR	NY		08/22/2023		192,779	0	7	0	0	7	0	2,152	2,159	0	0	0
7146190	COOLEEMEE	NC		08/22/2023		96,989	0	(14)	0	0	(14)	0	876	862	0	0	0
7146191	CONROE	TX		08/22/2023		186,492	0	0	0	0	0	0	1,836	1,836	0	0	0
7146192	SPRINGFIELD	OH		08/22/2023		79,354	0	(12)	0	0	(12)	0	682	669	0	0	0
7146193	SANTA FE	NM		08/22/2023		148,963	0	(7)	0	0	(7)	0	1,831	1,824	0	0	0
7146195	CLEVELAND	TX		08/22/2023		146,637	0	(14)	0	0	(14)	0	1,429	1,416	0	0	0
7146196	COLUMBUS	OH		08/22/2023		132,276	0	(12)	0	0	(12)	0	1,289	1,277	0	0	0
7146197	GARY	IN		08/22/2023		95,191	0	(11)	0	0	(11)	0	897	886	0	0	0
7146198	INDIANAPOLIS	IN		08/22/2023		164,680	0	(8)	0	0	(8)	0	1,613	1,605	0	0	0
7146199	AKRON	OH		08/22/2023		105,166	0	(10)	0	0	(10)	0	1,025	1,014	0	0	0
7146200	JACKSONVILLE	FL		08/22/2023		177,244	0	(18)	0	0	(18)	0	1,727	1,709	0	0	0
7146201	JACKSONVILLE	FL		08/22/2023		129,470	0	(42)	0	0	(42)	0	2,974	2,932	0	0	0
7146202	FORT WORTH	TX		08/22/2023		209,797	0	(11)	0	0	(11)	0	2,054	2,043	0	0	0
7146203	DALLAS	TX		08/22/2023		291,709	0	(11)	0	0	(11)	0	2,774	2,763	0	0	0
7146204	READING	PA		08/21/2023		130,044	0	(20)	0	0	(20)	0	1,083	1,063	0	0	0
7146206	ROSSVILLE	GA		08/21/2023		155,554	0	(14)	0	0	(14)	0	1,406	1,392	0	0	0
7146207	VAUXHALL	NJ		08/21/2023		163,004	0	(23)	0	0	(23)	0	1,393	1,370	0	0	0
7146209	SOUTHOLD	NY		08/21/2023		1,015,865	0	(171)	0	0	(171)	0	8,505	8,333	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146210	LITHONIA	GA		08/21/2023		91,092	0	(33)	0	0	(33)	0	1,301	1,269	0	0	0
7146211	NASHUA	NH		08/21/2023		424,656	0	(65)	0	0	(65)	0	3,395	3,330	0	0	0
7146213	POINT PLEASANT BEACH	NJ		08/21/2023		402,983	0	(35)	0	0	(35)	0	3,111	3,076	0	0	0
7146214	JACKSONVILLE	FL		08/23/2023		79,327	0	0	0	0	0	0	869	869	0	0	0
7146218	MESQUITE	TX		08/23/2023		96,113	0	(8)	0	0	(8)	0	867	859	0	0	0
7146219	MESQUITE	TX		08/23/2023		96,487	0	(10)	0	0	(10)	0	869	859	0	0	0
7146220	GRAND PRAIRIE	TX		08/23/2023		96,113	0	(8)	0	0	(8)	0	867	859	0	0	0
7146221	FENTON	MO		08/23/2023		219,852	0	11	0	0	11	0	2,497	2,508	0	0	0
7146222	BRIDGETON	MO		08/23/2023		144,335	0	0	0	0	0	0	1,559	1,559	0	0	0
7146223	BRIDGETON	MO		08/23/2023		153,894	0	2	0	0	2	0	1,664	1,667	0	0	0
7146224	HILLSBORO	MO		08/23/2023		199,887	0	6	0	0	6	0	2,215	2,221	0	0	0
7146225	TOBYHANNA	PA		08/23/2023		127,943	0	(6)	0	0	(6)	0	1,169	1,163	0	0	0
7146226	MEMPHIS	TN		08/23/2023		113,369	0	(11)	0	0	(11)	0	987	977	0	0	0
7146227	LEBANON	PA		08/23/2023		62,090	0	(3)	0	0	(3)	0	599	596	0	0	0
7146229	WYANDOTTE	MI		08/23/2023		134,619	0	(15)	0	0	(15)	0	958	943	0	0	0
7146230	HARRISBURG	PA		08/23/2023		58,318	0	(2)	0	0	(2)	0	559	556	0	0	0
7146233	LAKEWOOD	OH		08/23/2023		224,161	0	(1)	0	0	(1)	0	2,258	2,258	0	0	0
7146238	WESTMINSTER	MD		08/23/2023		293,928	0	(29)	0	0	(29)	0	2,839	2,810	0	0	0
7146242	PHILADELPHIA	PA		08/23/2023		175,122	0	(9)	0	0	(9)	0	1,598	1,589	0	0	0
7146243	TOWNSEND	DE		08/23/2023		337,403	0	0	0	0	0	0	4,576	4,576	0	0	0
7146245	BRIDGEPORT	CT		08/23/2023		470,389	0	(27)	0	0	(27)	0	4,087	4,060	0	0	0
7146246	BRIDGEPORT	CT		08/23/2023		242,962	0	(36)	0	0	(36)	0	7,606	7,570	0	0	0
7146248	LAKEWOOD	NY		08/23/2023		104,298	0	(3)	0	0	(3)	0	1,002	999	0	0	0
7146251	RICHMOND	VA		08/23/2023		135,517	0	21	0	0	21	0	1,703	1,724	0	0	0
7146252	SAINT LOUIS	MO		08/23/2023		128,873	0	4	0	0	4	0	1,380	1,385	0	0	0
7146253	PHILADELPHIA	PA		08/23/2023		222,413	0	0	0	0	0	0	2,552	2,552	0	0	0
7146255	JACKSONVILLE	NC		08/23/2023		107,176	0	(10)	0	0	(10)	0	1,039	1,029	0	0	0
7146257	DUNDALK	MD		08/23/2023		148,957	0	(11)	0	0	(11)	0	1,342	1,331	0	0	0
7146258	HAMDEN	CT		08/23/2023		244,007	0	(19)	0	0	(19)	0	2,488	2,468	0	0	0
7146259	ATLANTA	GA		08/23/2023		283,683	0	(31)	0	0	(31)	0	2,652	2,621	0	0	0
7146260	KANSAS CITY	MO		08/23/2023		99,818	0	(4)	0	0	(4)	0	973	968	0	0	0
7146261	PHILADELPHIA	PA		08/23/2023		238,608	0	(11)	0	0	(11)	0	1,931	1,920	0	0	0
7146263	READING	PA		08/23/2023		100,863	0	(5)	0	0	(5)	0	924	919	0	0	0
7146264	ATLANTA	GA		08/23/2023		201,191	0	12	0	0	12	0	2,314	2,326	0	0	0
7146265	EAST POINT	GA		08/23/2023		153,309	0	14	0	0	14	0	1,836	1,850	0	0	0
7146266	MASSILLON	OH		08/23/2023		167,741	0	(21)	0	0	(21)	0	1,352	1,331	0	0	0
7146267	NEWPORT NEWS	VA		08/23/2023		109,147	0	(3)	0	0	(3)	0	1,152	1,148	0	0	0
7146268	PHILADELPHIA	PA		08/23/2023		103,590	0	(5)	0	0	(5)	0	2,235	2,229	0	0	0
7146269	DOVER	NJ		08/23/2023		431,150	0	(30)	0	0	(30)	0	4,215	4,185	0	0	0
7146270	DETROIT	MI		09/05/2023		105,084	0	(12)	0	0	(12)	0	693	681	0	0	0
7146272	LARGO	FL		09/05/2023		276,367	0	2	0	0	2	0	2,599	2,601	0	0	0
7146277	SPRING HILL	FL		09/05/2023		261,005	0	16	0	0	16	0	2,527	2,543	0	0	0
7146279	CAPE CORAL	FL		09/05/2023		366,154	0	(50)	0	0	(50)	0	3,444	3,393	0	0	0
7146281	GONZALES	LA		09/05/2023		103,787	0	(14)	0	0	(14)	0	939	925	0	0	0
7146282	DUBLIN	PA		09/05/2023		277,468	0	(11)	0	0	(11)	0	2,361	2,349	0	0	0
7146283	CHARLOTTE	NC		09/05/2023		162,202	0	(23)	0	0	(23)	0	1,207	1,184	0	0	0
7146287	NORTH WILDWOOD	NJ		09/05/2023		188,106	0	(34)	0	0	(34)	0	1,611	1,577	0	0	0
7146288	WILDWOOD	NJ		09/05/2023		194,890	0	(86)	0	0	(86)	0	5,118	5,032	0	0	0
7146289	BALTIMORE	MD		09/05/2023		135,349	0	(21)	0	0	(21)	0	1,073	1,052	0	0	0
7146290	JACKSON	MS		09/05/2023		148,694	0	(16)	0	0	(16)	0	950	934	0	0	0
7146291	SAVANNAH	GA		08/30/2023		329,871	0	(15)	0	0	(15)	0	3,285	3,270	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146294	WHITEWRIGHT	TX		08/30/2023		174,067	0	(5)	0	0	(5)	0	1,765	1,760	0	0	0
7146295	FLORENCE	SC		08/30/2023		94,612	0	(2)	0	0	(2)	0	944	942	0	0	0
7146296	DARLINGTON	SC		08/30/2023		93,221	0	(2)	0	0	(2)	0	930	928	0	0	0
7146297	NEW CARLISLE	OH		08/30/2023		83,701	0	(3)	0	0	(3)	0	783	780	0	0	0
7146298	DOLTON	IL		08/30/2023		60,710	0	(7)	0	0	(7)	0	577	570	0	0	0
7146299	TULSA	OK		08/30/2023		80,825	0	(2)	0	0	(2)	0	853	851	0	0	0
7146300	CROWLEY	TX		08/30/2023		199,974	0	1	0	0	1	0	2,096	2,097	0	0	0
7146301	SARASOTA	FL		08/30/2023		198,376	0	11	0	0	11	0	1,997	2,008	0	0	0
7146303	CHICOPEE	MA		08/30/2023		142,062	0	(26)	0	0	(26)	0	2,583	2,557	0	0	0
7146305	CINCINNATI	OH		08/30/2023		168,138	0	(12)	0	0	(12)	0	1,593	1,580	0	0	0
7146307	DALLAS	TX		08/30/2023		158,289	0	(12)	0	0	(12)	0	1,499	1,488	0	0	0
7146308	JACKSON	MI		08/30/2023		80,586	0	(4)	0	0	(4)	0	747	743	0	0	0
7146309	MACON	GA		08/30/2023		89,664	0	(3)	0	0	(3)	0	894	890	0	0	0
7146310	DAYTON	OH		08/30/2023		112,467	0	1	0	0	1	0	1,180	1,181	0	0	0
7146312	COLUMBUS	GA		08/30/2023		89,159	0	1	0	0	1	0	935	936	0	0	0
7146313	FAYETTEVILLE	NC		08/30/2023		134,897	0	(11)	0	0	(11)	0	1,276	1,265	0	0	0
7146314	LAKE WORTH	FL		09/05/2023		287,184	0	(8)	0	0	(8)	0	2,895	2,887	0	0	0
7146315	YUKON	OK		09/05/2023		281,840	0	(21)	0	0	(21)	0	2,912	2,891	0	0	0
7146316	DENTON	TX		09/05/2023		265,028	0	1	0	0	1	0	2,842	2,843	0	0	0
7146317	TEMPLE HILLS	MD		09/05/2023		259,408	0	(37)	0	0	(37)	0	2,559	2,522	0	0	0
7146318	CHARLOTTE	NC		09/05/2023		244,438	0	(13)	0	0	(13)	0	2,470	2,457	0	0	0
7146319	POOLER	GA		09/05/2023		218,491	0	(3)	0	0	(3)	0	2,335	2,332	0	0	0
7146320	LAKELAND	FL		09/05/2023		218,492	0	(10)	0	0	(10)	0	2,310	2,300	0	0	0
7146321	METUCHEN	NJ		09/05/2023		209,745	0	(3)	0	0	(3)	0	2,250	2,247	0	0	0
7146322	CYPRESS	TX		09/05/2023		197,563	0	(7)	0	0	(7)	0	2,092	2,085	0	0	0
7146323	DURHAM	NC		09/05/2023		193,573	0	(21)	0	0	(21)	0	1,981	1,960	0	0	0
7146324	ROCKY MOUNT	NC		09/05/2023		194,560	0	(29)	0	0	(29)	0	1,805	1,775	0	0	0
7146325	ARLINGTON	TX		09/05/2023		188,479	0	(5)	0	0	(5)	0	2,045	2,040	0	0	0
7146326	PITMAN	NJ		09/05/2023		185,009	0	(9)	0	0	(9)	0	1,881	1,872	0	0	0
7146327	PHILADELPHIA	PA		09/05/2023		180,085	0	(4)	0	0	(4)	0	1,803	1,798	0	0	0
7146328	SAVANNAH	GA		09/05/2023		174,926	0	(8)	0	0	(8)	0	1,929	1,921	0	0	0
7146329	DALLAS	TX		09/05/2023		172,902	0	1	0	0	1	0	1,854	1,855	0	0	0
7146330	CONVERSE	TX		09/05/2023		171,574	0	0	0	0	0	0	1,961	1,961	0	0	0
7146331	PHILLIPSBURG	NJ		09/05/2023		164,586	0	(7)	0	0	(7)	0	1,656	1,649	0	0	0
7146334	CHARLOTTE	NC		09/05/2023		148,782	0	(3)	0	0	(3)	0	1,604	1,601	0	0	0
7146335	SHELBY	NC		09/05/2023		144,647	0	(4)	0	0	(4)	0	1,501	1,497	0	0	0
7146336	WINSTON-SALEM	NC		09/05/2023		139,410	0	(6)	0	0	(6)	0	1,482	1,476	0	0	0
7146337	SHELBY	NC		09/05/2023		138,785	0	(2)	0	0	(2)	0	1,365	1,363	0	0	0
7146338	AUGUSTA	GA		09/05/2023		136,882	0	(4)	0	0	(4)	0	1,430	1,426	0	0	0
7146340	HUNTSVILLE	AL		09/05/2023		135,574	0	(12)	0	0	(12)	0	1,428	1,415	0	0	0
7146341	HUNTSVILLE	AL		09/05/2023		132,030	0	(5)	0	0	(5)	0	1,471	1,467	0	0	0
7146342	DECATUR	AL		09/05/2023		128,306	0	(18)	0	0	(18)	0	1,224	1,206	0	0	0
7146343	AUGUSTA	GA		09/05/2023		123,277	0	(15)	0	0	(15)	0	1,141	1,126	0	0	0
7146344	CLEVELAND	OH		09/05/2023		116,827	0	(6)	0	0	(6)	0	1,170	1,164	0	0	0
7146345	HAMMOND	IN		09/05/2023		115,698	0	(5)	0	0	(5)	0	1,222	1,217	0	0	0
7146346	MEMPHIS	TN		09/05/2023		113,712	0	(14)	0	0	(14)	0	1,052	1,039	0	0	0
7146347	DAYTON	OH		09/05/2023		110,882	0	(14)	0	0	(14)	0	963	949	0	0	0
7146348	NORRISTOWN	PA		09/05/2023		108,187	0	(11)	0	0	(11)	0	984	973	0	0	0
7146349	HUNTSVILLE	AL		09/05/2023		101,586	0	(8)	0	0	(8)	0	1,030	1,022	0	0	0
7146350	JACKSONVILLE	FL		09/05/2023		100,089	0	(5)	0	0	(5)	0	1,145	1,141	0	0	0
7146353	SHIRLEY	NY		09/05/2023		369,887	0	(29)	0	0	(29)	0	3,894	3,866	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146354	CHICAGO	IL		09/05/2023		109,127	0	0	0	0	0	0	1,839	1,839	0	0	0
7146356	MEMPHIS	TN		09/05/2023		77,992	0	0	0	0	0	0	662	661	0	0	0
7146357	NORTH PROVIDENCE	RI		09/05/2023		86,801	0	(11)	0	0	(11)	0	765	754	0	0	0
7146358	NEWBURGH	NY		09/05/2023		174,206	0	(20)	0	0	(20)	0	1,608	1,589	0	0	0
7146359	LITHONIA	GA		09/05/2023		82,243	0	(12)	0	0	(12)	0	666	654	0	0	0
7146360	CHICAGO	IL		09/05/2023		238,359	0	(35)	0	0	(35)	0	2,037	2,003	0	0	0
7146361	TOLEDO	OH		09/05/2023		92,639	0	(16)	0	0	(16)	0	763	747	0	0	0
7146362	INGLESIDE	IL		09/05/2023		158,528	0	(15)	0	0	(15)	0	1,479	1,464	0	0	0
7146365	CHICAGO	IL		09/05/2023		253,635	0	(41)	0	0	(41)	0	1,916	1,876	0	0	0
7146366	BRIDGEPORT	CT		09/07/2023		104,736	0	(12)	0	0	(12)	0	919	907	0	0	0
7146368	FAYETTEVILLE	NC		09/07/2023		116,752	0	(20)	0	0	(20)	0	1,018	999	0	0	0
7146369	FAYETTEVILLE	NC		09/07/2023		125,579	0	(22)	0	0	(22)	0	1,095	1,073	0	0	0
7146370	PALM BAY	FL		09/07/2023		181,183	0	(36)	0	0	(36)	0	1,361	1,324	0	0	0
7146373	STUART	FL		09/07/2023		77,565	0	(13)	0	0	(13)	0	629	616	0	0	0
7146374	WILSON	NC		09/07/2023		109,292	0	(15)	0	0	(15)	0	758	742	0	0	0
7146375	CHARLOTTE	NC		09/07/2023		202,773	0	2	0	0	2	0	2,031	2,034	0	0	0
7146376	MILWAUKEE	WI		09/07/2023		174,491	0	0	0	0	0	0	1,431	1,431	0	0	0
7146377	SPRING VALLEY	NY		09/19/2023		909,066	0	(88)	0	0	(88)	0	8,589	8,501	0	0	0
7146378	BRUNSWICK	OH		09/19/2023		292,943	0	(30)	0	0	(30)	0	2,832	2,802	0	0	0
7146379	READING	PA		09/19/2023		213,313	0	4	0	0	4	0	1,993	1,997	0	0	0
7146381	MOUNT VERNON	NY		09/19/2023		462,109	0	(45)	0	0	(45)	0	4,366	4,321	0	0	0
7146384	SPRING VALLEY	NY		09/19/2023		310,034	0	(55)	0	0	(55)	0	2,636	2,581	0	0	0
7146386	COLUMBUS	OH		09/19/2023		123,692	0	1	0	0	1	0	1,155	1,156	0	0	0
7146387	CLARKSVILLE	IN		09/19/2023		395,275	0	(9)	0	0	(9)	0	3,678	3,669	0	0	0
7146388	BATAVIA	IL		09/19/2023		185,816	0	(2)	0	0	(2)	0	1,773	1,771	0	0	0
7146389	JACKSON	NJ		09/19/2023		141,958	0	(16)	0	0	(16)	0	1,339	1,322	0	0	0
7146390	TUCKERTON	NJ		09/19/2023		156,204	0	(18)	0	0	(18)	0	1,473	1,455	0	0	0
7146392	BALTIMORE	MD		09/19/2023		170,605	0	(29)	0	0	(29)	0	1,383	1,354	0	0	0
7146393	WESTOVER	WV		09/19/2023		55,010	0	(2)	0	0	(2)	0	487	484	0	0	0
7146394	WESTOVER	WV		09/19/2023		55,010	0	(2)	0	0	(2)	0	487	484	0	0	0
7146395	LITTLE EGG HARBOR	NJ		09/19/2023		124,687	0	(15)	0	0	(15)	0	1,175	1,160	0	0	0
7146396	LITTLE EGG HARBOR	NJ		09/19/2023		103,477	0	(12)	0	0	(12)	0	976	964	0	0	0
7146397	PATERSON	NJ		09/19/2023		290,328	0	(25)	0	0	(25)	0	2,496	2,471	0	0	0
7146398	SELLERSBURG	IN		09/19/2023		175,264	0	(4)	0	0	(4)	0	1,631	1,627	0	0	0
7146399	WINTER HAVEN	FL		09/19/2023		112,055	0	0	0	0	0	0	1,045	1,045	0	0	0
7146400	PHILADELPHIA	PA		09/19/2023		256,472	0	11	0	0	11	0	2,461	2,472	0	0	0
7146402	COLUMBUS	OH		09/19/2023		151,731	0	(16)	0	0	(16)	0	1,432	1,417	0	0	0
7146403	COLUMBUS	OH		09/19/2023		193,573	0	(4)	0	0	(4)	0	1,815	1,812	0	0	0
7146404	LIBERTY	NY		09/19/2023		114,179	0	(13)	0	0	(13)	0	1,051	1,038	0	0	0
7146405	COVINGTON	KY		09/19/2023		71,318	0	(9)	0	0	(9)	0	655	646	0	0	0
7146408	SCRANTON	PA		09/19/2023		131,128	0	(5)	0	0	(5)	0	1,107	1,103	0	0	0
7146410	BALTIMORE	MD		09/19/2023		69,316	0	(10)	0	0	(10)	0	652	642	0	0	0
7146411	HOUSTON	TX		09/19/2023		147,380	0	(18)	0	0	(18)	0	1,388	1,370	0	0	0
7146412	MOUNT HOLLY	NJ		09/19/2023		125,356	0	(11)	0	0	(11)	0	1,104	1,092	0	0	0
7146414	REIDSVILLE	NC		09/19/2023		108,802	0	(13)	0	0	(13)	0	1,026	1,013	0	0	0
7146415	REDFORD CHARTER TOWNSHIP	MI		09/19/2023		112,847	0	(9)	0	0	(9)	0	1,019	1,010	0	0	0
7146416	REIDSVILLE	NC		09/19/2023		112,745	0	(6)	0	0	(6)	0	1,021	1,014	0	0	0
7146419	MEMPHIS	TN		09/08/2023		148,275	0	(14)	0	0	(14)	0	1,435	1,421	0	0	0
7146421	STATESVILLE	NC		09/08/2023		110,382	0	(12)	0	0	(12)	0	1,081	1,068	0	0	0
7146422	BALTIMORE	MD		09/08/2023		274,562	0	(20)	0	0	(20)	0	2,361	2,340	0	0	0
7146423	EUCLID	OH		09/08/2023		104,141	0	(13)	0	0	(13)	0	922	909	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146425	ENDICOTT	NY		09/08/2023		120,847	0	(10)	0	0	(10)	0	1,167	1,157	0	0	0
7146426	SAINT LOUIS	MO		09/08/2023		74,608	0	(2)	0	0	(2)	0	700	698	0	0	0
7146428	READING	PA		09/08/2023		238,203	0	(28)	0	0	(28)	0	2,186	2,158	0	0	0
7146429	READING	PA		09/08/2023		191,984	0	(23)	0	0	(23)	0	1,762	1,739	0	0	0
7146430	ABILENE	TX		09/08/2023		116,022	0	3	0	0	3	0	1,246	1,248	0	0	0
7146431	WINSTON SALEM	NC		09/08/2023		150,559	0	(20)	0	0	(20)	0	1,422	1,402	0	0	0
7146432	DULUTH	GA		09/08/2023		240,611	0	(27)	0	0	(27)	0	2,222	2,194	0	0	0
7146433	PHILADELPHIA	PA		09/08/2023		134,877	0	(12)	0	0	(12)	0	2,542	2,530	0	0	0
7146434	INDIANAPOLIS	IN		09/08/2023		61,391	0	(8)	0	0	(8)	0	579	570	0	0	0
7146436	DETROIT	MI		09/08/2023		160,636	0	(9)	0	0	(9)	0	1,664	1,655	0	0	0
7146438	CLIFTON	NJ		09/08/2023		303,876	0	(96)	0	0	(96)	0	10,234	10,137	0	0	0
7146439	DUNDALK	MD		09/08/2023		152,369	0	(17)	0	0	(17)	0	1,468	1,451	0	0	0
7146440	MONTGOMERY	AL		09/08/2023		142,498	0	(9)	0	0	(9)	0	1,252	1,243	0	0	0
7146442	EDGEWATER	NJ		09/08/2023		608,516	0	(71)	0	0	(71)	0	5,470	5,399	0	0	0
7146443	LITTLE ROCK	AR		09/08/2023		80,305	0	(3)	0	0	(3)	0	1,580	1,577	0	0	0
7146445	PHOENIX	AZ		09/08/2023		285,010	0	(82)	0	0	(82)	0	4,665	4,583	0	0	0
7146446	NEWARK	OH		09/08/2023		138,523	0	(16)	0	0	(16)	0	1,284	1,268	0	0	0
7146447	MAPLE HEIGHTS	OH		09/08/2023		87,648	0	(13)	0	0	(13)	0	714	700	0	0	0
7146448	KENT	OH		09/08/2023		122,488	0	(5)	0	0	(5)	0	1,017	1,012	0	0	0
7146449	SAINT LOUIS	MO		09/08/2023		122,732	0	(4)	0	0	(4)	0	1,283	1,279	0	0	0
7146450	RIVERDALE	GA		09/08/2023		96,555	0	13	0	0	13	0	1,174	1,187	0	0	0
7146451	COLUMBIA	SC		09/08/2023		146,883	0	(10)	0	0	(10)	0	1,332	1,322	0	0	0
7146452	COLGATE	WI		09/08/2023		165,907	0	(19)	0	0	(19)	0	1,683	1,664	0	0	0
7146453	NEW ORLEANS	LA		09/08/2023		143,197	0	(21)	0	0	(21)	0	1,239	1,218	0	0	0
7146454	DUNMORE	PA		09/08/2023		193,488	0	(19)	0	0	(19)	0	1,760	1,741	0	0	0
7146456	BALTIMORE	MD		09/08/2023		205,290	0	(20)	0	0	(20)	0	1,715	1,696	0	0	0
7146458	HOBART	IN		09/08/2023		196,362	0	1	0	0	1	0	1,920	1,921	0	0	0
7146459	HIALEAH	FL		09/08/2023		100,042	0	(17)	0	0	(17)	0	828	811	0	0	0
7146460	WILMINGTON	DE		09/08/2023		203,012	0	4	0	0	4	0	2,024	2,028	0	0	0
7146461	RIVERDALE	GA		09/08/2023		145,187	0	16	0	0	16	0	1,524	1,540	0	0	0
7146462	GAINESVILLE	TX		09/08/2023		117,730	0	(11)	0	0	(11)	0	1,009	997	0	0	0
7146463	ALLENTOWN	PA		09/08/2023		84,469	0	(2)	0	0	(2)	0	755	753	0	0	0
7146464	KALAMAZOO	MI		09/08/2023		126,946	0	(11)	0	0	(11)	0	1,017	1,006	0	0	0
7146466	GATLINBURG	TN		09/08/2023		214,029	0	(32)	0	0	(32)	0	1,920	1,888	0	0	0
7146468	INDIANAPOLIS	IN		09/08/2023		256,363	0	(32)	0	0	(32)	0	2,340	2,308	0	0	0
7146469	COLUMBIA	SC		09/08/2023		143,509	0	(13)	0	0	(13)	0	1,231	1,218	0	0	0
7146470	INDIANAPOLIS	IN		09/08/2023		111,117	0	1	0	0	1	0	1,101	1,101	0	0	0
7146472	MONTGOMERY	AL		09/08/2023		104,919	0	(8)	0	0	(8)	0	909	901	0	0	0
7146473	JACKSONVILLE	FL		09/08/2023		83,424	0	3	0	0	3	0	955	958	0	0	0
7146474	BALTIMORE	MD		09/08/2023		169,368	0	(11)	0	0	(11)	0	1,647	1,637	0	0	0
7146476	LAKE MARY	FL		09/08/2023		470,718	0	(170)	0	0	(170)	0	12,111	11,940	0	0	0
7146478	MAPLE HEIGHTS	OH		09/08/2023		73,518	0	6	0	0	6	0	852	858	0	0	0
7146479	BALTIMORE	MD		09/08/2023		155,680	0	(15)	0	0	(15)	0	1,439	1,424	0	0	0
7146481	BALTIMORE	MD		09/08/2023		84,028	0	(9)	0	0	(9)	0	691	682	0	0	0
7146482	BALTIMORE	MD		09/08/2023		90,139	0	(10)	0	0	(10)	0	741	731	0	0	0
7146483	CLEVELAND	OH		09/08/2023		121,792	0	(12)	0	0	(12)	0	1,122	1,110	0	0	0
7146484	BALTIMORE	MD		09/08/2023		148,309	0	(14)	0	0	(14)	0	1,435	1,421	0	0	0
7146485	THE COLONY	TX		09/08/2023		129,798	0	(5)	0	0	(5)	0	1,372	1,367	0	0	0
7146486	HAMILTON	OH		09/08/2023		137,665	0	(15)	0	0	(15)	0	1,074	1,059	0	0	0
7146487	FOND DU LAC	WI		09/08/2023		119,107	0	(9)	0	0	(9)	0	1,073	1,065	0	0	0
7146488	BALDWINSVILLE	NY		09/08/2023		102,941	0	(11)	0	0	(11)	0	841	830	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146490	BALTIMORE	MD		09/08/2023		101,463	0	(7)	0	0	(7)	0	890	883	0	0	0
7146491	PATERSON	NJ		09/08/2023		373,855	0	(34)	0	0	(34)	0	3,112	3,078	0	0	0
7146492	BRIGANTINE	NJ		09/08/2023		370,574	0	(11)	0	0	(11)	0	4,044	4,033	0	0	0
7146493	BALTIMORE	MD		09/08/2023		164,384	0	(13)	0	0	(13)	0	1,572	1,559	0	0	0
7146494	GREENSBORO	NC		09/08/2023		112,678	0	(9)	0	0	(9)	0	1,069	1,060	0	0	0
7146495	GREENSBORO	NC		09/08/2023		161,779	0	(2)	0	0	(2)	0	5,130	5,127	0	0	0
7146497	BRIDGEPORT	CT		09/14/2023		346,863	0	(23)	0	0	(23)	0	3,011	2,988	0	0	0
7146500	FORT WORTH	TX		09/14/2023		90,899	0	(9)	0	0	(9)	0	897	888	0	0	0
7146501	SYLACAUGA	AL		09/14/2023		124,697	0	(3)	0	0	(3)	0	1,333	1,330	0	0	0
7146503	LAUDERHILL	FL		09/14/2023		98,360	0	(12)	0	0	(12)	0	942	929	0	0	0
7146504	WEST HAVEN	CT		09/14/2023		109,966	0	(14)	0	0	(14)	0	975	961	0	0	0
7146505	DETROIT	MI		09/14/2023		115,471	0	(13)	0	0	(13)	0	1,053	1,040	0	0	0
7146506	WACO	TX		09/14/2023		113,474	0	(9)	0	0	(9)	0	993	984	0	0	0
7146507	BALTIMORE	MD		09/14/2023		110,843	0	(7)	0	0	(7)	0	953	946	0	0	0
7146508	BALTIMORE	MD		09/14/2023		290,280	0	(24)	0	0	(24)	0	2,468	2,444	0	0	0
7146509	CONWAY	SC		09/14/2023		147,266	0	4	0	0	4	0	1,460	1,463	0	0	0
7146510	HOUSTON	TX		09/14/2023		152,071	0	(20)	0	0	(20)	0	1,341	1,321	0	0	0
7146511	BALTIMORE	MD		09/14/2023		123,453	0	(21)	0	0	(21)	0	1,098	1,077	0	0	0
7146512	BALTIMORE	MD		09/14/2023		154,953	0	(12)	0	0	(12)	0	1,482	1,470	0	0	0
7146514	COLUMBUS	GA		09/14/2023		122,039	0	(13)	0	0	(13)	0	985	973	0	0	0
7146516	WAKE FOREST	NC		09/14/2023		176,856	0	(23)	0	0	(23)	0	1,692	1,668	0	0	0
7146517	SOUTH EUCLID	OH		09/14/2023		89,628	0	(13)	0	0	(13)	0	769	757	0	0	0
7146518	SCRANTON	PA		09/14/2023		220,801	0	(22)	0	0	(22)	0	2,009	1,987	0	0	0
7146519	MASTIC BEACH	NY		09/14/2023		213,445	0	29	0	0	29	0	2,667	2,696	0	0	0
7146520	HAMPTON	VA		09/14/2023		144,680	0	9	0	0	9	0	1,687	1,696	0	0	0
7146521	LISLE	IL		09/14/2023		214,831	0	(17)	0	0	(17)	0	2,314	2,297	0	0	0
7146523	CLEVELAND	OH		09/14/2023		84,435	0	(9)	0	0	(9)	0	809	800	0	0	0
7146525	SAINT LOUIS	MO		09/14/2023		224,861	0	22	0	0	22	0	2,715	2,737	0	0	0
7146529	PAULSBORO	NJ		09/14/2023		163,236	0	(18)	0	0	(18)	0	1,246	1,229	0	0	0
7146530	PHILADELPHIA	PA		09/14/2023		146,175	0	(6)	0	0	(6)	0	1,263	1,257	0	0	0
7146531	DALLAS	TX		09/14/2023		105,200	0	11	0	0	11	0	1,289	1,300	0	0	0
7146532	BALTIMORE	MD		09/14/2023		110,455	0	(14)	0	0	(14)	0	988	975	0	0	0
7146534	MIAMI	FL		09/14/2023		234,706	0	(41)	0	0	(41)	0	3,368	3,326	0	0	0
7146536	ST. PETERSBURG	FL		09/14/2023		248,499	0	(26)	0	0	(26)	0	2,179	2,153	0	0	0
7146539	PHILADELPHIA	PA		09/14/2023		173,220	0	(10)	0	0	(10)	0	1,880	1,870	0	0	0
7146540	YONKERS	NY		09/14/2023		465,543	0	(80)	0	0	(80)	0	3,779	3,699	0	0	0
7146544	FAYETTEVILLE	NC		09/19/2023		85,788	0	(10)	0	0	(10)	0	683	673	0	0	0
7146546	SARALAND	AL		09/19/2023		117,777	0	(14)	0	0	(14)	0	797	784	0	0	0
7146547	BALTIMORE	MD		09/19/2023		167,628	0	(15)	0	0	(15)	0	1,276	1,261	0	0	0
7146549	AUGUSTA	GA		09/19/2023		101,277	0	(64)	0	0	(64)	0	6,783	6,719	0	0	0
7146551	CLEVELAND	OH		09/19/2023		112,054	0	(10)	0	0	(10)	0	951	941	0	0	0
7146552	KILLEEN	TX		09/19/2023		89,225	0	(5)	0	0	(5)	0	470	466	0	0	0
7146553	CLEVELAND	GA		09/19/2023		159,816	0	21	0	0	21	0	1,497	1,518	0	0	0
7146554	BIRMINGHAM	AL		09/19/2023		227,883	0	(4)	0	0	(4)	0	2,327	2,323	0	0	0
7146556	BALTIMORE	MD		09/19/2023		128,208	0	(20)	0	0	(20)	0	921	901	0	0	0
7146557	ELKINS PARK	PA		09/19/2023		229,028	0	(11)	0	0	(11)	0	2,009	1,998	0	0	0
7146558	HIGHLAND	CA		09/22/2023		493,474	0	(16)	0	0	(16)	0	5,122	5,107	0	0	0
7146559	LA MESA	CA		09/22/2023		454,887	0	(53)	0	0	(53)	0	4,654	4,602	0	0	0
7146560	DURHAM	NC		09/22/2023		355,707	0	(1)	0	0	(1)	0	3,849	3,849	0	0	0
7146561	SPRINGFIELD	MA		09/22/2023		337,243	0	(26)	0	0	(26)	0	3,155	3,129	0	0	0
7146562	HELENA	MT		09/22/2023		288,713	0	(24)	0	0	(24)	0	2,917	2,893	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146563	PHILADELPHIA	PA		09/22/2023		270,436	0	(39)	0	0	(39)	0	2,510	2,471	0	0	0
7146564	TAMPA	FL		09/22/2023		256,636	0	(26)	0	0	(26)	0	2,467	2,441	0	0	0
7146565	SILVER SPRING	MD		09/22/2023		247,388	0	(11)	0	0	(11)	0	2,499	2,488	0	0	0
7146566	PHILADELPHIA	PA		09/22/2023		247,807	0	(14)	0	0	(14)	0	2,457	2,443	0	0	0
7146567	MESQUITE	TX		09/22/2023		221,381	0	(15)	0	0	(15)	0	2,239	2,225	0	0	0
7146568	GREAT MILLS	MD		09/22/2023		213,436	0	0	0	0	0	0	2,372	2,372	0	0	0
7146569	GERMANTOWN	WI		09/22/2023		215,518	0	(37)	0	0	(37)	0	2,041	2,004	0	0	0
7146570	TUCSON	AZ		09/22/2023		209,657	0	(24)	0	0	(24)	0	2,029	2,005	0	0	0
7146571	PHILADELPHIA	PA		09/22/2023		196,786	0	(14)	0	0	(14)	0	1,927	1,912	0	0	0
7146572	TUCSON	AZ		09/22/2023		193,772	0	(12)	0	0	(12)	0	1,896	1,884	0	0	0
7146573	CULPEPER	VA		09/22/2023		179,489	0	(10)	0	0	(10)	0	1,851	1,841	0	0	0
7146574	SIERRA VISTA	AZ		09/22/2023		182,623	0	(27)	0	0	(27)	0	1,686	1,659	0	0	0
7146575	RICHLANDS	NC		09/22/2023		166,311	0	(11)	0	0	(11)	0	1,654	1,644	0	0	0
7146576	MEMPHIS	TN		09/22/2023		160,702	0	(17)	0	0	(17)	0	1,650	1,633	0	0	0
7146577	HOMEWOOD	IL		09/22/2023		153,321	0	(123)	0	0	(123)	0	5,500	5,376	0	0	0
7146578	JACKSONVILLE	FL		09/22/2023		155,300	0	(7)	0	0	(7)	0	1,201	1,193	0	0	0
7146579	WESLACO	TX		09/22/2023		149,948	0	(9)	0	0	(9)	0	1,532	1,524	0	0	0
7146581	JACKSONVILLE	FL		09/22/2023		146,044	0	(6)	0	0	(6)	0	1,180	1,174	0	0	0
7146582	DECATUR	AL		09/22/2023		145,042	0	(12)	0	0	(12)	0	1,376	1,364	0	0	0
7146583	JACKSONVILLE	FL		09/22/2023		143,786	0	(7)	0	0	(7)	0	1,130	1,122	0	0	0
7146584	CINCINNATI	OH		09/22/2023		146,962	0	(25)	0	0	(25)	0	1,340	1,315	0	0	0
7146585	JACKSONVILLE	FL		09/22/2023		140,117	0	(11)	0	0	(11)	0	1,451	1,441	0	0	0
7146586	JACKSONVILLE	FL		09/22/2023		139,171	0	(7)	0	0	(7)	0	1,165	1,158	0	0	0
7146587	TRENTON	OH		09/22/2023		138,098	0	(11)	0	0	(11)	0	1,416	1,405	0	0	0
7146588	PHILADELPHIA	PA		09/22/2023		136,795	0	(16)	0	0	(16)	0	1,333	1,317	0	0	0
7146589	BALTIMORE	MD		09/22/2023		133,792	0	(6)	0	0	(6)	0	1,314	1,307	0	0	0
7146590	WILLIAMSTON	SC		09/22/2023		126,654	0	(15)	0	0	(15)	0	1,217	1,202	0	0	0
7146591	BRUNSWICK	GA		09/22/2023		122,203	0	(12)	0	0	(12)	0	1,220	1,208	0	0	0
7146592	KING GEORGE	VA		09/22/2023		121,945	0	(15)	0	0	(15)	0	1,148	1,132	0	0	0
7146593	FINDLAY	OH		09/22/2023		110,922	0	(20)	0	0	(20)	0	947	927	0	0	0
7146594	SALINA	NY		09/22/2023		105,604	0	(7)	0	0	(7)	0	1,072	1,066	0	0	0
7146595	EASTPOINTE	MI		09/22/2023		73,087	0	(5)	0	0	(5)	0	720	714	0	0	0
7146596	SOUTHAVEN	MS		09/22/2023		183,778	0	(19)	0	0	(19)	0	1,557	1,538	0	0	0
7146597	CHICAGO	IL		09/22/2023		248,270	0	(38)	0	0	(38)	0	9,500	9,462	0	0	0
7146598	HOUSTON	TX		09/22/2023		118,119	0	(19)	0	0	(19)	0	967	948	0	0	0
7146599	RICHTON PARK	IL		09/22/2023		112,155	0	(9)	0	0	(9)	0	851	842	0	0	0
7146600	RICHTON PARK	IL		09/22/2023		109,745	0	(8)	0	0	(8)	0	767	758	0	0	0
7146601	BROOKLYN	NY		09/22/2023		760,437	0	(42)	0	0	(42)	0	6,146	6,105	0	0	0
7146602	NEWARK	NJ		09/22/2023		409,946	0	(42)	0	0	(42)	0	3,837	3,796	0	0	0
7146603	SAINT ANN	MO		09/22/2023		128,066	0	(14)	0	0	(14)	0	1,147	1,133	0	0	0
7146604	LINCOLNSHIRE	IL		09/22/2023		307,848	0	(24)	0	0	(24)	0	3,054	3,030	0	0	0
7146605	TRENTON	NJ		09/22/2023		158,537	0	(25)	0	0	(25)	0	1,335	1,310	0	0	0
7146606	TRENTON	NJ		09/22/2023		150,967	0	(22)	0	0	(22)	0	1,248	1,227	0	0	0
7146607	MACON	GA		09/22/2023		86,802	0	(10)	0	0	(10)	0	795	784	0	0	0
7146609	CHICAGO	IL		09/22/2023		187,343	0	(30)	0	0	(30)	0	1,593	1,563	0	0	0
7146611	INDEPENDENCE	MO		09/26/2023		135,710	0	(9)	0	0	(9)	0	2,638	2,629	0	0	0
7146612	DAYTON	OH		09/26/2023		120,211	0	(8)	0	0	(8)	0	1,167	1,159	0	0	0
7146613	SHELBY	NC		09/26/2023		121,940	0	(11)	0	0	(11)	0	1,153	1,142	0	0	0
7146614	PHILADELPHIA	PA		09/26/2023		128,937	0	(6)	0	0	(6)	0	1,169	1,163	0	0	0
7146616	FAYETTEVILLE	NC		09/26/2023		164,536	0	(11)	0	0	(11)	0	2,105	2,095	0	0	0
7146617	RICHMOND	VA		09/26/2023		139,571	0	(11)	0	0	(11)	0	1,312	1,301	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146618	WINDSOR MILL	MD		09/26/2023		176,512	0	(11)	0	0	(11)	0	1,726	1,715	0	0	0
7146619	WINSTON SALEM	NC		09/26/2023		111,286	0	(10)	0	0	(10)	0	1,533	1,524	0	0	0
7146620	TULSA	OK		09/26/2023		118,268	0	(6)	0	0	(6)	0	1,169	1,163	0	0	0
7146622	MONTGOMERY	AL		09/26/2023		73,727	0	(4)	0	0	(4)	0	694	690	0	0	0
7146624	MACON	GA		09/26/2023		97,633	0	(5)	0	0	(5)	0	866	861	0	0	0
7146625	SUMMERVILLE	SC		09/26/2023		151,524	0	(9)	0	0	(9)	0	1,461	1,452	0	0	0
7146626	EWING	NJ		09/26/2023		228,344	0	(15)	0	0	(15)	0	2,164	2,149	0	0	0
7146627	WINSTON SALEM	NC		09/26/2023		119,732	0	(9)	0	0	(9)	0	1,133	1,124	0	0	0
7146628	BALTIMORE	MD		09/26/2023		150,493	0	(10)	0	0	(10)	0	1,165	1,155	0	0	0
7146629	DELTONA	FL		09/26/2023		95,697	0	(17)	0	0	(17)	0	1,365	1,348	0	0	0
7146630	PETERSBURG	VA		09/26/2023		73,414	0	(6)	0	0	(6)	0	695	690	0	0	0
7146631	OKLAHOMA CITY	OK		09/26/2023		118,268	0	(6)	0	0	(6)	0	1,169	1,163	0	0	0
7146633	BELLEVUE	NE		09/25/2023		40,276	0	(14)	0	0	(14)	0	1,557	1,543	0	0	0
7146634	PHILADELPHIA	PA		09/25/2023		40,110	0	(2)	0	0	(2)	0	325	322	0	0	0
7146635	GATLINBURG	TN		09/25/2023		40,717	0	(4)	0	0	(4)	0	345	341	0	0	0
7146636	ROCK ISLAND	IL		09/25/2023		41,293	0	(5)	0	0	(5)	0	503	498	0	0	0
7146638	MOUNT AIRY	NC		09/25/2023		43,645	0	133	0	0	133	0	1,165	1,298	0	0	0
7146639	GREENSBORO	NC		09/25/2023		42,509	0	(3)	0	0	(3)	0	330	327	0	0	0
7146640	NEWFOLDEN	MN		09/25/2023		43,107	0	(4)	0	0	(4)	0	365	361	0	0	0
7146641	HOUSTON	TX		09/25/2023		43,240	0	118	0	0	118	0	1,488	1,605	0	0	0
7146642	SAN ANTONIO	TX		10/25/2023		53,284	0	1,902	0	0	1,902	0	6,743	8,645	0	0	0
7146643	NEWARK	DE		09/25/2023		46,642	0	4	0	0	4	0	454	458	0	0	0
7146644	SUMTER	SC		09/25/2023		47,026	0	6	0	0	6	0	536	542	0	0	0
7146645	SPRINGFIELD	TN		09/25/2023		46,405	0	(5)	0	0	(5)	0	441	435	0	0	0
7146648	PORTERVILLE	CA		09/25/2023		51,308	0	(78)	0	0	(78)	0	7,076	6,999	0	0	0
7146649	PHENIX CITY	AL		09/25/2023		51,151	0	10	0	0	10	0	578	587	0	0	0
7146650	PILOT MOUNTAIN	NC		09/25/2023		53,910	0	3	0	0	3	0	476	480	0	0	0
7146651	PUEBLO	CO		09/25/2023		55,264	0	3	0	0	3	0	440	444	0	0	0
7146653	BUFFALO	NY		09/25/2023		55,867	0	0	0	0	0	0	516	516	0	0	0
7146654	BOAZ	AL		09/25/2023		49,352	0	(379)	0	0	(379)	0	17,429	17,050	0	0	0
7146655	INDIANAPOLIS	IN		09/25/2023		56,678	0	(5)	0	0	(5)	0	371	366	0	0	0
7146656	HOUSTON	TX		09/25/2023		56,087	0	(12)	0	0	(12)	0	1,185	1,173	0	0	0
7146657	SAINT LOUIS	MO		09/25/2023		58,256	0	77	0	0	77	0	598	675	0	0	0
7146658	LAWRENCE	KS		09/25/2023		58,172	0	(2)	0	0	(2)	0	483	480	0	0	0
7146659	WAUPACA	WI		09/25/2023		62,367	0	280	0	0	280	0	1,659	1,939	0	0	0
7146660	DALLAS	TX		09/25/2023		62,696	0	152	0	0	152	0	2,019	2,172	0	0	0
7146661	BARRINGTON	NJ		09/25/2023		95,083	0	533	0	0	533	0	3,057	3,590	0	0	0
7146662	MARYSVILLE	WA		09/25/2023		200,364	0	286	0	0	286	0	3,090	3,376	0	0	0
7146663	BILLINGS	MT		09/25/2023		130,428	0	512	0	0	512	0	4,703	5,215	0	0	0
7146664	MEDIA	PA		10/25/2023		9,903	0	50	0	0	50	0	461	511	0	0	0
7146667	SAN ANTONIO	TX		09/25/2023		13,720	0	3	0	0	3	0	181	184	0	0	0
7146669	NAPOLEONVILLE	LA		09/25/2023		14,507	0	(11)	0	0	(11)	0	2,464	2,453	0	0	0
7146671	MEMPHIS	TN		09/25/2023		16,592	0	(2)	0	0	(2)	0	362	360	0	0	0
7146672	HOUSTON	TX		09/25/2023		19,845	0	173	0	0	173	0	2,300	2,473	0	0	0
7146676	BIRMINGHAM	AL		09/25/2023		25,720	0	(2)	0	0	(2)	0	1,947	1,945	0	0	0
7146677	VIRGINIA BEACH	VA		09/25/2023		24,803	0	0	0	0	0	0	11,094	11,094	0	0	0
7146678	CLEVELAND	OK		09/25/2023		32,328	0	(1)	0	0	(1)	0	280	278	0	0	0
7146679	MIDDLEPORT	NY		09/25/2023		32,474	0	(11)	0	0	(11)	0	715	703	0	0	0
7146681	FLINT	MI		09/25/2023		34,212	0	(6)	0	0	(6)	0	440	434	0	0	0
7146682	PENNSAUKEN	NJ		09/25/2023		36,651	0	3	0	0	3	0	398	401	0	0	0
7146683	RACINE	WI		09/25/2023		37,385	0	60	0	0	60	0	625	686	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146684	ONTARIO	OR		09/25/2023		40,469	0	123	0	0	123	0	1,200	1,323	0	0	0
7146685	PAW PAW	MI		09/25/2023		62,276	0	154	0	0	154	0	1,590	1,744	0	0	0
7146688	YOUNGSTOWN	OH		09/25/2023		60,725	0	(4)	0	0	(4)	0	586	582	0	0	0
7146691	PITTSFIELD	ME		09/25/2023		66,081	0	(21)	0	0	(21)	0	530	509	0	0	0
7146692	MUNCIE	IN		09/25/2023		64,081	0	(5)	0	0	(5)	0	496	490	0	0	0
7146695	PENSACOLA	FL		09/25/2023		66,118	0	2	0	0	2	0	506	509	0	0	0
7146696	NEWPORT NEWS	VA		09/25/2023		67,764	0	(4)	0	0	(4)	0	574	570	0	0	0
7146697	ATLANTA	GA		09/25/2023		69,649	0	(3)	0	0	(3)	0	521	518	0	0	0
7146698	STEGER	IL		09/25/2023		67,835	0	142	0	0	142	0	931	1,073	0	0	0
7146699	MADERA	CA		09/25/2023		70,085	0	(3)	0	0	(3)	0	610	607	0	0	0
7146700	DOUGLAS	AZ		09/25/2023		69,862	0	2	0	0	2	0	924	926	0	0	0
7146701	PEA RIDGE	AR		09/25/2023		69,072	0	38	0	0	38	0	734	772	0	0	0
7146702	DAYTON	OH		09/25/2023		70,816	0	50	0	0	50	0	876	926	0	0	0
7146703	STEWARTVILLE	MN		09/25/2023		73,588	0	(9)	0	0	(9)	0	523	515	0	0	0
7146704	PLANTATION	FL		09/25/2023		76,958	0	219	0	0	219	0	1,697	1,916	0	0	0
7146705	BESSEMER	AL		09/25/2023		74,998	0	(4)	0	0	(4)	0	1,385	1,381	0	0	0
7146706	DIX HILLS	NY		09/25/2023		77,323	0	(10)	0	0	(10)	0	720	710	0	0	0
7146708	PARK FALLS	WI		09/25/2023		75,464	0	188	0	0	188	0	1,414	1,602	0	0	0
7146710	OLIVE BRANCH	MS		09/25/2023		70,390	0	770	0	0	770	0	10,916	11,686	0	0	0
7146711	MECHANICSBURG	PA		09/25/2023		81,660	0	8	0	0	8	0	783	790	0	0	0
7146712	ALBUQUERQUE	NM		09/25/2023		85,805	0	116	0	0	116	0	1,291	1,407	0	0	0
7146713	BLYTHE	CA		09/25/2023		81,061	0	11	0	0	11	0	713	724	0	0	0
7146715	STANTON	MI		09/25/2023		86,443	0	(3)	0	0	(3)	0	553	550	0	0	0
7146716	MIAMI	FL		09/25/2023		85,972	0	13	0	0	13	0	1,345	1,358	0	0	0
7146717	HARVEY	LA		09/25/2023		80,980	0	207	0	0	207	0	2,154	2,361	0	0	0
7146718	ALAMOGORDO	NM		09/25/2023		87,669	0	0	0	0	0	0	1,183	1,183	0	0	0
7146720	NASHPORT	OH		09/25/2023		87,590	0	6	0	0	6	0	797	803	0	0	0
7146721	HATTIESBURG	MS		09/25/2023		88,220	0	0	0	0	0	0	647	647	0	0	0
7146723	BAKERSFIELD	CA		09/25/2023		90,418	0	(10)	0	0	(10)	0	599	589	0	0	0
7146725	WESTON	WV		09/25/2023		92,415	0	(2)	0	0	(2)	0	519	518	0	0	0
7146726	GOOSE CREEK	SC		09/25/2023		91,631	0	(10)	0	0	(10)	0	802	792	0	0	0
7146727	SILVIS	IL		09/25/2023		88,570	0	13	0	0	13	0	2,145	2,158	0	0	0
7146728	PENSACOLA	FL		09/25/2023		94,630	0	134	0	0	134	0	1,265	1,399	0	0	0
7146729	ALPHARETTA	GA		09/25/2023		95,926	0	(1)	0	0	(1)	0	1,201	1,200	0	0	0
7146731	DIXON	CA		09/25/2023		95,829	0	0	0	0	0	0	1,594	1,594	0	0	0
7146733	ALBANY	OH		09/25/2023		99,063	0	134	0	0	134	0	1,425	1,559	0	0	0
7146734	HUNTERSVILLE	NC		09/25/2023		97,445	0	(4)	0	0	(4)	0	664	660	0	0	0
7146735	HAMPTON	VA		09/25/2023		99,503	0	40	0	0	40	0	1,203	1,243	0	0	0
7146736	JACKSONVILLE	FL		09/25/2023		97,936	0	12	0	0	12	0	855	868	0	0	0
7146739	HUMBLE	TX		09/25/2023		100,368	0	8	0	0	8	0	751	759	0	0	0
7146741	EMMITSBURG	MD		09/25/2023		100,811	0	17	0	0	17	0	1,136	1,153	0	0	0
7146742	BURLINGTON	NJ		09/25/2023		102,177	0	(11)	0	0	(11)	0	1,117	1,106	0	0	0
7146743	SPRING	TX		09/25/2023		102,383	0	(41)	0	0	(41)	0	3,119	3,078	0	0	0
7146744	CASTALIA	OH		09/25/2023		116,128	0	173	0	0	173	0	1,781	1,954	0	0	0
7146745	BERGEN	NY		09/25/2023		107,603	0	5	0	0	5	0	1,422	1,427	0	0	0
7146746	FERGUSON	MO		09/25/2023		112,720	0	(3)	0	0	(3)	0	812	809	0	0	0
7146748	WAKE FOREST	NC		09/25/2023		112,699	0	12	0	0	12	0	1,210	1,223	0	0	0
7146749	SAVANNAH	GA		09/25/2023		110,097	0	572	0	0	572	0	5,301	5,873	0	0	0
7146750	CORDOVA	TN		09/25/2023		115,622	0	(5)	0	0	(5)	0	819	815	0	0	0
7146751	KNOXVILLE	TN		09/25/2023		115,333	0	(3)	0	0	(3)	0	1,026	1,024	0	0	0
7146752	MUSKEGON	MI		09/25/2023		114,684	0	8	0	0	8	0	1,141	1,148	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146753	AURORA	IL		09/25/2023		125,625	0	489	0	0	489	0	3,025	3,513	0	0	0
7146754	COLLINSVILLE	MS		09/25/2023		115,750	0	7	0	0	7	0	1,822	1,828	0	0	0
7146755	NORTH ATTLEBORO	MA		09/25/2023		119,062	0	(2)	0	0	(2)	0	933	931	0	0	0
7146756	ALTAMONTE SPRINGS	FL		09/25/2023		122,638	0	2	0	0	2	0	966	968	0	0	0
7146757	EULESS	TX		09/25/2023		121,906	0	22	0	0	22	0	1,051	1,073	0	0	0
7146758	NEWARK	NJ		09/25/2023		127,004	0	158	0	0	158	0	1,511	1,669	0	0	0
7146759	BALTIMORE	MD		09/25/2023		121,440	0	(3)	0	0	(3)	0	972	970	0	0	0
7146760	EDWARDS	MS		09/25/2023		121,487	0	47	0	0	47	0	1,205	1,252	0	0	0
7146761	GUYTON	GA		09/25/2023		125,521	0	5	0	0	5	0	1,228	1,233	0	0	0
7146763	WOODLAND HILLS	CA		09/25/2023		129,652	0	162	0	0	162	0	2,289	2,452	0	0	0
7146764	DAVIE	FL		09/25/2023		116,204	0	1,132	0	0	1,132	0	11,679	12,811	0	0	0
7146765	LIBERTY	MO		09/25/2023		130,541	0	47	0	0	47	0	1,637	1,684	0	0	0
7146766	PLANO	TX		09/25/2023		128,275	0	11	0	0	11	0	1,798	1,809	0	0	0
7146769	NEW LONDON	CT		09/25/2023		129,698	0	254	0	0	254	0	3,087	3,342	0	0	0
7146770	MONTGOMERY VILLAGE	MD		09/25/2023		132,585	0	(6)	0	0	(6)	0	978	972	0	0	0
7146771	CAMARILLO	CA		09/25/2023		134,741	0	0	0	0	0	0	1,178	1,178	0	0	0
7146772	LAKE WALES	FL		09/25/2023		144,672	0	347	0	0	347	0	2,395	2,742	0	0	0
7146773	FAIRHOPE	AL		09/25/2023		140,756	0	225	0	0	225	0	1,686	1,911	0	0	0
7146774	NORTH HAMPTON	NH		09/25/2023		130,671	0	(1)	0	0	(1)	0	2,265	2,264	0	0	0
7146775	RIVERVIEW	FL		09/25/2023		149,636	0	695	0	0	695	0	4,377	5,072	0	0	0
7146776	VICTORVILLE	CA		09/25/2023		139,749	0	9	0	0	9	0	1,096	1,106	0	0	0
7146777	MONROE	NC		09/25/2023		138,983	0	31	0	0	31	0	1,534	1,565	0	0	0
7146778	VALPARAISO	IN		09/25/2023		140,103	0	7	0	0	7	0	1,754	1,762	0	0	0
7146780	PHILADELPHIA	PA		09/25/2023		147,934	0	207	0	0	207	0	1,893	2,100	0	0	0
7146781	SHELTON	WA		09/25/2023		144,825	0	10	0	0	10	0	2,686	2,696	0	0	0
7146782	PHOENIX	AZ		09/25/2023		146,292	0	288	0	0	288	0	2,501	2,789	0	0	0
7146783	MIDDLETON	WI		09/25/2023		146,127	0	(3)	0	0	(3)	0	1,243	1,240	0	0	0
7146784	LAWRENCEVILLE	GA		09/25/2023		146,803	0	2	0	0	2	0	1,103	1,105	0	0	0
7146785	ORLANDO	FL		09/25/2023		162,315	0	158	0	0	158	0	2,301	2,459	0	0	0
7146786	SAVANNAH	GA		09/25/2023		165,087	0	29	0	0	29	0	1,014	1,042	0	0	0
7146787	GRESHAM	OR		09/25/2023		157,296	0	181	0	0	181	0	3,205	3,386	0	0	0
7146788	COLUMBIA	SC		09/25/2023		158,731	0	276	0	0	276	0	2,906	3,182	0	0	0
7146789	TAMPA	FL		09/25/2023		158,079	0	(1)	0	0	(1)	0	1,148	1,146	0	0	0
7146790	TALLAHASSEE	FL		09/25/2023		143,599	0	26	0	0	26	0	21,025	21,051	0	0	0
7146791	MILLSBORO	DE		09/25/2023		166,896	0	244	0	0	244	0	2,272	2,517	0	0	0
7146792	GRAND PRAIRIE	TX		09/25/2023		162,271	0	3	0	0	3	0	1,430	1,433	0	0	0
7146793	BRIDGEPORT	CT		09/25/2023		160,770	0	23	0	0	23	0	2,451	2,474	0	0	0
7146794	ROCK HILL	SC		09/25/2023		168,006	0	(11)	0	0	(11)	0	1,162	1,151	0	0	0
7146795	CHICAGO	IL		09/25/2023		159,285	0	200	0	0	200	0	2,505	2,705	0	0	0
7146796	LOS ANGELES	CA		09/25/2023		157,359	0	207	0	0	207	0	2,857	3,064	0	0	0
7146798	FORT LAUDERDALE	FL		09/25/2023		169,076	0	20	0	0	20	0	2,105	2,125	0	0	0
7146799	LYNN	AL		09/25/2023		178,012	0	273	0	0	273	0	2,409	2,683	0	0	0
7146803	ALBUQUERQUE	NM		09/25/2023		179,512	0	448	0	0	448	0	7,579	8,027	0	0	0
7146804	FULLERTON	CA		09/25/2023		180,560	0	(1)	0	0	(1)	0	2,044	2,042	0	0	0
7146805	LARGO	FL		09/25/2023		182,223	0	90	0	0	90	0	2,446	2,536	0	0	0
7146806	SPOTSYLVANIA	VA		09/25/2023		178,605	0	12	0	0	12	0	1,561	1,573	0	0	0
7146807	MARRIOTTSVILLE	MD		09/25/2023		182,098	0	5	0	0	5	0	1,551	1,556	0	0	0
7146808	LEHIGH ACRES	FL		09/25/2023		179,801	0	41	0	0	41	0	1,288	1,330	0	0	0
7146809	BLOOMFIELD	NJ		09/25/2023		191,193	0	713	0	0	713	0	3,753	4,466	0	0	0
7146810	NEWARK	NJ		09/25/2023		189,319	0	417	0	0	417	0	2,848	3,266	0	0	0
7146811	SUMMERVILLE	SC		09/25/2023		193,010	0	294	0	0	294	0	2,589	2,883	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146812	WASHINGTON	DC		09/25/2023		185,390	0	(20)	0	0	(20)	0	2,568	2,548	0	0	0
7146813	RIVERSIDE	CA		09/25/2023		183,591	0	412	0	0	412	0	3,496	3,909	0	0	0
7146815	HANFORD	CA		09/25/2023		189,827	0	(12)	0	0	(12)	0	1,261	1,250	0	0	0
7146816	BOISE	ID		09/25/2023		188,387	0	(18)	0	0	(18)	0	1,281	1,263	0	0	0
7146818	SACRAMENTO	CA		09/25/2023		185,708	0	(6)	0	0	(6)	0	3,362	3,356	0	0	0
7146820	JACKSONVILLE	FL		09/25/2023		206,560	0	437	0	0	437	0	3,152	3,589	0	0	0
7146821	CHESTER	NY		09/25/2023		196,916	0	233	0	0	233	0	2,891	3,124	0	0	0
7146822	SAINT ALBANS	NY		09/25/2023		197,329	0	180	0	0	180	0	3,039	3,218	0	0	0
7146823	HALLANDALE	FL		09/25/2023		208,018	0	322	0	0	322	0	3,316	3,638	0	0	0
7146824	STAFFORD	VA		09/25/2023		202,320	0	(20)	0	0	(20)	0	2,133	2,113	0	0	0
7146825	NEW SMYRNA BEACH	FL		09/25/2023		204,827	0	(12)	0	0	(12)	0	3,250	3,238	0	0	0
7146826	BAY SHORE	NY		09/25/2023		223,658	0	852	0	0	852	0	4,588	5,440	0	0	0
7146827	SCOTCH PLAINS	NJ		09/25/2023		205,810	0	17	0	0	17	0	2,169	2,186	0	0	0
7146828	VERNON	NJ		09/25/2023		218,786	0	430	0	0	430	0	4,718	5,148	0	0	0
7146829	WEST JORDAN	UT		09/25/2023		211,983	0	232	0	0	232	0	2,754	2,986	0	0	0
7146831	TACOMA	WA		10/25/2023		207,393	0	6	0	0	6	0	2,212	2,217	0	0	0
7146832	WINTER GARDEN	FL		09/25/2023		218,718	0	841	0	0	841	0	6,677	7,518	0	0	0
7146833	WILLS POINT	TX		09/25/2023		219,624	0	(7)	0	0	(7)	0	1,807	1,800	0	0	0
7146834	LA MIRADA	CA		09/25/2023		222,982	0	25	0	0	25	0	3,110	3,135	0	0	0
7146835	BALTIMORE	MD		09/25/2023		220,532	0	11	0	0	11	0	1,952	1,963	0	0	0
7146836	FORT MITCHELL	KY		09/25/2023		236,493	0	(1)	0	0	(1)	0	1,338	1,337	0	0	0
7146838	MONROE	WA		09/25/2023		247,489	0	249	0	0	249	0	2,767	3,016	0	0	0
7146839	DUMONT	NJ		09/25/2023		244,279	0	432	0	0	432	0	5,154	5,585	0	0	0
7146840	FORT MOHAVE	AZ		09/25/2023		233,449	0	(4)	0	0	(4)	0	2,870	2,865	0	0	0
7146842	MILLER PLACE	NY		09/25/2023		274,509	0	279	0	0	279	0	4,310	4,589	0	0	0
7146844	HEMPSTEAD	NY		09/25/2023		279,415	0	612	0	0	612	0	4,184	4,796	0	0	0
7146845	ACTON	CA		09/25/2023		273,942	0	25	0	0	25	0	3,868	3,893	0	0	0
7146846	EL PASO	TX		09/25/2023		274,241	0	215	0	0	215	0	6,869	7,084	0	0	0
7146847	SHAMONG TWP	NJ		09/25/2023		286,191	0	267	0	0	267	0	3,047	3,314	0	0	0
7146849	WEST COVINA	CA		09/25/2023		294,400	0	9	0	0	9	0	2,394	2,403	0	0	0
7146850	YONKERS	NY		09/25/2023		296,508	0	355	0	0	355	0	3,316	3,670	0	0	0
7146851	BROOKLYN	NY		09/25/2023		294,141	0	48	0	0	48	0	2,528	2,577	0	0	0
7146852	WAIKOLOA	HI		09/25/2023		293,752	0	103	0	0	103	0	2,920	3,023	0	0	0
7146853	HALESITE	NY		09/25/2023		332,817	0	379	0	0	379	0	3,681	4,060	0	0	0
7146854	BAYONNE	NJ		09/25/2023		368,674	0	762	0	0	762	0	5,308	6,070	0	0	0
7146855	PASSAIC	NJ		09/25/2023		395,961	0	1,156	0	0	1,156	0	6,522	7,678	0	0	0
7146856	TRACY	CA		09/25/2023		403,859	0	555	0	0	555	0	5,770	6,325	0	0	0
7146857	CORONA	CA		09/25/2023		444,831	0	912	0	0	912	0	7,943	8,856	0	0	0
7146860	CHINO HILLS	CA		09/25/2023		573,257	0	1,120	0	0	1,120	0	11,497	12,616	0	0	0
7146862	MIAMI BEACH	FL		09/25/2023		640,417	0	1,074	0	0	1,074	0	8,114	9,188	0	0	0
7146863	STAMFORD	CT		09/25/2023		628,943	0	1,103	0	0	1,103	0	10,529	11,632	0	0	0
7146864	LAONA	WI		09/25/2023		67,431	0	63	0	0	63	0	1,236	1,299	0	0	0
7146865	WASHINGTON	DC		09/25/2023		273,644	0	458	0	0	458	0	4,377	4,835	0	0	0
7146868	LAKEWOOD	NJ		09/25/2023		426,324	0	577	0	0	577	0	4,691	5,269	0	0	0
7146869	JACKSONVILLE	TX		09/25/2023		63,598	0	153	0	0	153	0	1,411	1,564	0	0	0
7146870	BAYSHORE	NY		09/25/2023		258,597	0	1,209	0	0	1,209	0	7,979	9,188	0	0	0
7146871	MARICOPA	AZ		09/25/2023		99,960	0	245	0	0	245	0	2,818	3,063	0	0	0
7146873	NORTH SMITHFIELD	RI		09/25/2023		161,995	0	284	0	0	284	0	3,900	4,185	0	0	0
7146874	BERGENFIELD	NJ		09/25/2023		200,644	0	(21)	0	0	(21)	0	1,806	1,785	0	0	0
7146875	BROWNSVILLE	WI		09/25/2023		109,863	0	97	0	0	97	0	1,760	1,856	0	0	0
7146877	WEST MILTON	OH		10/25/2023		68,288	0	24	0	0	24	0	889	912	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146878	PHOENIX	AZ		09/25/2023		141,221	0	(2)	0	0	(2)	0	2,080	2,078	0	0	0
7146879	MELBOURNE	FL		09/25/2023		60,181	0	77	0	0	77	0	1,288	1,365	0	0	0
7146881	BRIDGEPORT	CT		09/25/2023		188,145	0	387	0	0	387	0	4,036	4,422	0	0	0
7146882	MESA	AZ		09/25/2023		100,303	0	319	0	0	319	0	2,939	3,258	0	0	0
7146883	MILTON	FL		09/25/2023		66,771	0	224	0	0	224	0	1,549	1,773	0	0	0
7146885	LARGO	MD		09/25/2023		97,374	0	290	0	0	290	0	3,195	3,485	0	0	0
7146886	ASHLEY	PA		09/25/2023		46,318	0	72	0	0	72	0	1,291	1,362	0	0	0
7146888	SOUTH MIAMI	FL		09/25/2023		161,061	0	382	0	0	382	0	5,340	5,722	0	0	0
7146889	MEMPHIS	TN		09/25/2023		33,493	0	172	0	0	172	0	1,189	1,360	0	0	0
7146890	NOBLESVILLE	IN		09/25/2023		136,913	0	231	0	0	231	0	2,403	2,634	0	0	0
7146892	FRANKLIN	GA		10/25/2023		35,088	0	47	0	0	47	0	623	670	0	0	0
7146894	FORT WAYNE	IN		09/25/2023		60,138	0	(4)	0	0	(4)	0	1,502	1,498	0	0	0
7146895	PHOENIX	AZ		09/25/2023		144,578	0	746	0	0	746	0	5,139	5,885	0	0	0
7146896	MICO	TX		10/25/2023		123,365	0	249	0	0	249	0	2,760	3,009	0	0	0
7146899	SANDWICH	IL		09/25/2023		112,908	0	284	0	0	284	0	2,398	2,682	0	0	0
7146900	BALTIMORE	MD		09/25/2023		7,870	0	43	0	0	43	0	320	364	0	0	0
7146901	LOGANSPORT	IN		10/25/2023		18,560	0	23	0	0	23	0	432	455	0	0	0
7146906	DALLAS	TX		09/25/2023		31,869	0	0	0	0	0	0	1,060	1,060	0	0	0
7146907	SAVANNAH	GA		09/25/2023		22,410	0	164	0	0	164	0	6,014	6,179	0	0	0
7146908	MILLEDGEVILLE	GA		09/25/2023		27,978	0	185	0	0	185	0	1,652	1,837	0	0	0
7146909	PENNS GROVE	NJ		09/25/2023		30,444	0	36	0	0	36	0	235	271	0	0	0
7146916	CHEEKTOWAGA	NY		09/25/2023		53,650	0	110	0	0	110	0	1,193	1,303	0	0	0
7146917	UNADILLA	GA		09/25/2023		54,747	0	76	0	0	76	0	1,778	1,854	0	0	0
7146918	JACKSONVILLE	FL		09/25/2023		57,540	0	306	0	0	306	0	2,282	2,588	0	0	0
7146920	ITALY	TX		10/25/2023		58,729	0	213	0	0	213	0	3,031	3,244	0	0	0
7146923	BERGER	MO		10/25/2023		65,157	0	39	0	0	39	0	2,107	2,146	0	0	0
7146924	FORT PIERCE	FL		09/25/2023		69,103	0	54	0	0	54	0	3,508	3,562	0	0	0
7146927	JANESVILLE	WI		09/25/2023		76,280	0	172	0	0	172	0	3,099	3,271	0	0	0
7146935	ST LOUIS	MO		09/25/2023		93,530	0	49	0	0	49	0	747	796	0	0	0
7146937	SCHENECTADY	NY		09/25/2023		98,103	0	326	0	0	326	0	3,037	3,363	0	0	0
7146941	ORLANDO	FL		09/25/2023		119,484	0	511	0	0	511	0	4,755	5,265	0	0	0
7146946	MC INTOSH	AL		10/25/2023		121,123	0	65	0	0	65	0	6,479	6,544	0	0	0
7146949	MIAMI	FL		09/25/2023		141,429	0	445	0	0	445	0	3,730	4,175	0	0	0
7146950	WEST PALM BEACH	FL		09/25/2023		159,772	0	56	0	0	56	0	3,615	3,671	0	0	0
7146954	FERNLEY	NV		09/25/2023		185,878	0	42	0	0	42	0	1,959	2,001	0	0	0
7146955	RICHMOND	VA		09/25/2023		189,861	0	12	0	0	12	0	3,925	3,937	0	0	0
7146956	FORKED RIVER	NJ		09/25/2023		235,772	0	287	0	0	287	0	2,674	2,961	0	0	0
7146957	DISTRICT HEIGHTS	MD		09/25/2023		258,754	0	0	0	0	0	0	4,817	4,817	0	0	0
7146964	COTTONWOOD	AZ		09/25/2023		26,876	0	33	0	0	33	0	1,185	1,219	0	0	0
7146966	FLORENCE	CO		09/25/2023		30,394	0	20	0	0	20	0	1,504	1,524	0	0	0
7146967	KATY	TX		09/25/2023		28,838	0	6	0	0	6	0	4,879	4,885	0	0	0
7146968	PHOENIX	AZ		09/25/2023		31,572	0	4	0	0	4	0	4,659	4,664	0	0	0
7146969	WAKEFIELD	MI		09/25/2023		39,982	0	64	0	0	64	0	2,011	2,075	0	0	0
7146970	CALDWELL	OH		09/25/2023		47,462	0	89	0	0	89	0	2,021	2,109	0	0	0
7146973	CINCINNATI	OH		09/25/2023		50,439	0	29	0	0	29	0	3,773	3,802	0	0	0
7146974	HIAWASSEE	GA		09/25/2023		58,923	0	20	0	0	20	0	(1,883)	(1,863)	0	0	0
7146976	SAINT LOUIS	MO		09/25/2023		62,278	0	66	0	0	66	0	4,306	4,372	0	0	0
7146977	HOUSTON	TX		09/25/2023		63,681	0	39	0	0	39	0	1,557	1,596	0	0	0
7146979	EAST POINT	GA		09/25/2023		69,750	0	206	0	0	206	0	4,931	5,137	0	0	0
7146980	HEPHZIBAH	GA		09/25/2023		82,361	0	203	0	0	203	0	3,748	3,951	0	0	0
7146981	RIO RANCHO	NM		09/25/2023		82,909	0	316	0	0	316	0	4,308	4,624	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7146983	TONAWANDA	NY		09/25/2023		86,201	0	212	0	0	212	0	4,026	4,238	0	0	0
7146984	MARSHALL	IL		09/25/2023		89,242	0	86	0	0	86	0	1,566	1,652	0	0	0
7146986	HOUSTON	TX		09/25/2023		95,817	0	95	0	0	95	0	1,245	1,340	0	0	0
7146987	PASADENA	TX		09/25/2023		97,146	0	267	0	0	267	0	3,949	4,216	0	0	0
7146988	CHAMPAIGN	IL		09/25/2023		96,387	0	262	0	0	262	0	3,426	3,688	0	0	0
7146989	CINCINNATI	OH		09/25/2023		97,686	0	252	0	0	252	0	4,212	4,463	0	0	0
7146990	GREENFIELD	IN		09/25/2023		98,465	0	102	0	0	102	0	4,693	4,795	0	0	0
7146994	LEMOORE	CA		09/25/2023		122,804	0	68	0	0	68	0	7,968	8,035	0	0	0
7146995	MIAMI	FL		09/25/2023		131,367	0	14	0	0	14	0	1,749	1,763	0	0	0
7146996	ENFIELD	CT		09/25/2023		182,649	0	0	0	0	0	0	1,599	1,599	0	0	0
7146997	LOS LUNAS	NM		09/25/2023		153,570	0	521	0	0	521	0	5,387	5,909	0	0	0
7146998	WORCESTER	MA		09/25/2023		177,960	0	413	0	0	413	0	7,550	7,964	0	0	0
7146999	DALLAS	TX		09/25/2023		176,397	0	101	0	0	101	0	3,632	3,733	0	0	0
7147000	HAMPSTEAD	MD		09/25/2023		181,844	0	354	0	0	354	0	11,658	12,012	0	0	0
7147001	NORTH HOLLYWOOD	CA		09/25/2023		191,307	0	519	0	0	519	0	8,528	9,047	0	0	0
7147002	LAUREL	MD		09/25/2023		196,217	0	421	0	0	421	0	5,669	6,090	0	0	0
7147003	ORLANDO	FL		09/25/2023		226,588	0	502	0	0	502	0	6,965	7,467	0	0	0
7147004	NORTH MIAMI	FL		09/25/2023		264,007	0	869	0	0	869	0	9,672	10,541	0	0	0
7147005	CHINO VALLEY	AZ		09/25/2023		259,968	0	138	0	0	138	0	3,068	3,206	0	0	0
7147006	WASHINGTON	DC		09/25/2023		263,597	0	197	0	0	197	0	3,091	3,288	0	0	0
7147008	BLOOMFIELD	NJ		09/25/2023		334,885	0	1,184	0	0	1,184	0	13,116	14,299	0	0	0
7147011	PHILADELPHIA	PA		09/25/2023		5,152	0	7	0	0	7	0	3,442	3,449	0	0	0
7147012	PHILADELPHIA	PA		09/25/2023		9,595	0	0	0	0	0	0	776	776	0	0	0
7147013	AUSTIN	IN		09/25/2023		10,554	0	(3)	0	0	(3)	0	1,389	1,386	0	0	0
7147014	LANCASTER	PA		09/25/2023		7,815	0	37	0	0	37	0	4,371	4,408	0	0	0
7147015	MARGATE	FL		09/25/2023		12,666	0	(4)	0	0	(4)	0	1,131	1,127	0	0	0
7147019	FREMONT	NE		09/25/2023		12,239	0	0	0	0	0	0	2,640	2,640	0	0	0
7147020	DIAMOND BAR	CA		09/25/2023		10,028	0	5	0	0	5	0	4,345	4,350	0	0	0
7147021	FREMONT	NE		09/25/2023		12,737	0	5	0	0	5	0	3,131	3,135	0	0	0
7147022	CITRUS HEIGHTS	CA		09/25/2023		12,640	0	1	0	0	1	0	3,517	3,518	0	0	0
7147023	WATERBURY	CT		09/25/2023		9,792	0	12	0	0	12	0	5,179	5,191	0	0	0
7147024	SUNRISE	FL		09/25/2023		14,746	0	9	0	0	9	0	1,924	1,934	0	0	0
7147026	FORT LAUDERDALE	FL		09/25/2023		15,326	0	(2)	0	0	(2)	0	1,782	1,780	0	0	0
7147027	POMONA	CA		09/25/2023		8,051	0	8	0	0	8	0	6,266	6,274	0	0	0
7147029	POMPANO BEACH	FL		09/25/2023		21,177	0	0	0	0	0	0	2,814	2,815	0	0	0
7147030	FORT WORTH	TX		09/25/2023		14,090	0	(34)	0	0	(34)	0	6,539	6,505	0	0	0
7147033	PINCONNING	MI		09/25/2023		25,943	0	(7)	0	0	(7)	0	2,633	2,626	0	0	0
7147035	FOXWORTH	MS		09/25/2023		27,474	0	(5)	0	0	(5)	0	2,364	2,358	0	0	0
7147036	JACKSONVILLE	FL		09/25/2023		27,606	0	23	0	0	23	0	2,723	2,746	0	0	0
7147037	KINGSBURG	CA		09/25/2023		28,981	0	(9)	0	0	(9)	0	2,420	2,412	0	0	0
7147038	HIALEAH	FL		09/25/2023		28,607	0	21	0	0	21	0	3,305	3,326	0	0	0
7147040	LONG BEACH	CA		09/25/2023		30,734	0	16	0	0	16	0	3,577	3,594	0	0	0
7147041	BEVERLY HILLS	FL		09/25/2023		33,881	0	10	0	0	10	0	1,828	1,838	0	0	0
7147042	OKLAHOMA CITY	OK		09/25/2023		32,300	0	20	0	0	20	0	3,000	3,020	0	0	0
7147043	RUSSELLVILLE	KY		09/25/2023		34,586	0	(2)	0	0	(2)	0	2,769	2,767	0	0	0
7147044	HOUSTON	TX		09/25/2023		34,282	0	13	0	0	13	0	3,117	3,130	0	0	0
7147046	HOUSTON	TX		09/25/2023		35,840	0	(26)	0	0	(26)	0	4,458	4,432	0	0	0
7147047	HARRODSBURG	KY		09/25/2023		36,040	0	36	0	0	36	0	3,966	4,002	0	0	0
7147048	HOPKINS	SC		09/25/2023		35,384	0	(3)	0	0	(3)	0	3,615	3,612	0	0	0
7147049	WINNIE	TX		09/25/2023		36,092	0	14	0	0	14	0	3,647	3,662	0	0	0
7147050	LYNCHBURG	VA		09/25/2023		40,466	0	24	0	0	24	0	2,615	2,639	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147051	RED LION	PA		09/25/2023		30,846	0	534	0	0	534	0	8,603	9,137	0	0	0
7147052	LAFAYETTE	IN		09/25/2023		37,768	0	46	0	0	46	0	4,315	4,361	0	0	0
7147053	CHATTANOOGA	TN		09/25/2023		40,091	0	7	0	0	7	0	3,627	3,633	0	0	0
7147054	BLUE SPRINGS	MO		09/25/2023		40,488	0	26	0	0	26	0	3,977	4,004	0	0	0
7147055	VIRGINIA CITY	NV		09/25/2023		40,348	0	(5)	0	0	(5)	0	4,163	4,158	0	0	0
7147056	GRAND PRAIRIE	TX		09/25/2023		41,684	0	22	0	0	22	0	4,327	4,349	0	0	0
7147057	SUQUAMISH	WA		09/25/2023		39,999	0	68	0	0	68	0	6,034	6,102	0	0	0
7147058	SANFORD	FL		09/25/2023		42,767	0	35	0	0	35	0	4,159	4,194	0	0	0
7147059	TRENTON	NJ		09/25/2023		21,935	0	21	0	0	21	0	13,249	13,270	0	0	0
7147060	KATY	TX		09/25/2023		44,515	0	(11)	0	0	(11)	0	3,329	3,318	0	0	0
7147062	EASTON	PA		09/25/2023		48,530	0	(21)	0	0	(21)	0	3,190	3,169	0	0	0
7147063	DALLAS	TX		09/25/2023		46,989	0	54	0	0	54	0	4,290	4,344	0	0	0
7147064	BRADENTON	FL		09/25/2023		49,413	0	13	0	0	13	0	2,531	2,544	0	0	0
7147065	NILES	OH		09/25/2023		44,568	0	19	0	0	19	0	5,603	5,622	0	0	0
7147066	SUFFOLK	VA		09/25/2023		51,310	0	124	0	0	124	0	2,829	2,953	0	0	0
7147067	SPRINGDALE	AR		09/25/2023		48,562	0	4	0	0	4	0	4,210	4,214	0	0	0
7147068	TULSA	OK		09/25/2023		52,143	0	14	0	0	14	0	2,442	2,456	0	0	0
7147070	UNION CITY	GA		09/25/2023		51,574	0	2	0	0	2	0	3,140	3,142	0	0	0
7147072	KNIGHTDALE	NC		09/25/2023		52,805	0	28	0	0	28	0	3,286	3,314	0	0	0
7147073	CEDAR RAPIDS	IA		09/25/2023		48,824	0	19	0	0	19	0	6,156	6,176	0	0	0
7147075	NORTH MIAMI	FL		09/25/2023		50,022	0	(6)	0	0	(6)	0	6,149	6,143	0	0	0
7147076	WATERLOO	IA		09/25/2023		53,723	0	1	0	0	1	0	3,377	3,378	0	0	0
7147077	MCCORDSVILLE	IN		09/25/2023		51,785	0	43	0	0	43	0	5,042	5,085	0	0	0
7147078	GREENBELT	MD		09/25/2023		49,781	0	34	0	0	34	0	5,936	5,970	0	0	0
7147079	WARNER ROBINS	GA		09/25/2023		55,446	0	239	0	0	239	0	6,372	6,611	0	0	0
7147080	JACKSONVILLE	FL		09/25/2023		54,158	0	(11)	0	0	(11)	0	4,101	4,090	0	0	0
7147081	TAMPA	FL		09/25/2023		56,089	0	(17)	0	0	(17)	0	3,237	3,220	0	0	0
7147083	NEW ORLEANS	LA		09/25/2023		58,442	0	269	0	0	269	0	2,901	3,170	0	0	0
7147084	WARREN	MI		09/25/2023		59,992	0	104	0	0	104	0	1,689	1,793	0	0	0
7147085	RIDGELAND	SC		09/25/2023		54,234	0	109	0	0	109	0	34,036	34,145	0	0	0
7147086	DALLAS	TX		09/25/2023		59,426	0	91	0	0	91	0	4,422	4,513	0	0	0
7147087	ALBUQUERQUE	NM		09/25/2023		59,180	0	4	0	0	4	0	4,394	4,398	0	0	0
7147091	PARKER	CO		09/25/2023		60,436	0	(7)	0	0	(7)	0	3,590	3,583	0	0	0
7147092	GREENWOOD	IN		09/25/2023		63,118	0	55	0	0	55	0	3,369	3,424	0	0	0
7147093	MULBERRY	FL		09/25/2023		61,725	0	29	0	0	29	0	2,973	3,002	0	0	0
7147094	SACRAMENTO	CA		09/25/2023		57,539	0	120	0	0	120	0	6,504	6,623	0	0	0
7147095	SAN JOSE	CA		09/25/2023		48,103	0	13	0	0	13	0	13,102	13,116	0	0	0
7147096	MT PLEASANT	IA		09/25/2023		66,058	0	256	0	0	256	0	2,320	2,576	0	0	0
7147097	EDWARDS	MO		09/25/2023		65,407	0	88	0	0	88	0	1,868	1,956	0	0	0
7147098	MESQUITE	TX		09/25/2023		65,358	0	(18)	0	0	(18)	0	4,627	4,609	0	0	0
7147099	MORENO VALLEY	CA		09/25/2023		52,986	0	2	0	0	2	0	12,135	12,137	0	0	0
7147101	SLATE HILL	NY		09/25/2023		65,788	0	(15)	0	0	(15)	0	5,054	5,039	0	0	0
7147102	LAURINBURG	NC		09/25/2023		66,011	0	(38)	0	0	(38)	0	6,439	6,402	0	0	0
7147103	FALLS CHURCH	VA		09/25/2023		65,269	0	59	0	0	59	0	5,608	5,667	0	0	0
7147105	LANSING	IL		09/25/2023		68,004	0	229	0	0	229	0	3,373	3,602	0	0	0
7147106	INDIANAPOLIS	IN		09/25/2023		70,683	0	85	0	0	85	0	3,421	3,506	0	0	0
7147107	NEW ORLEANS	LA		09/25/2023		48,532	0	50	0	0	50	0	9,090	9,141	0	0	0
7147108	RUSSELLVILLE	AL		09/25/2023		76,739	0	168	0	0	168	0	2,887	3,055	0	0	0
7147110	MABELVALE	AR		09/25/2023		73,510	0	33	0	0	33	0	4,278	4,311	0	0	0
7147111	COPPELL	TX		09/25/2023		67,620	0	77	0	0	77	0	9,115	9,193	0	0	0
7147112	SANFORD	NC		09/25/2023		76,411	0	139	0	0	139	0	3,695	3,834	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147114	CEDARTOWN	GA		09/25/2023		77,196	0	(8)	0	0	(8)	0	4,578	4,570	0	0	0
7147115	KENNER	LA		09/25/2023		77,941	0	(4)	0	0	(4)	0	4,114	4,111	0	0	0
7147116	SUGAR LAND	TX		09/25/2023		79,378	0	77	0	0	77	0	3,993	4,070	0	0	0
7147117	TECUMESEH	MI		10/25/2023		74,097	0	46	0	0	46	0	5,986	6,033	0	0	0
7147118	PARKER	CO		09/25/2023		78,251	0	(9)	0	0	(9)	0	4,624	4,616	0	0	0
7147119	FLORENCE	SC		09/25/2023		83,414	0	240	0	0	240	0	3,442	3,682	0	0	0
7147120	ROBBINSDALE	MN		09/25/2023		67,207	0	58	0	0	58	0	15,334	15,392	0	0	0
7147123	SYRACUSE	NY		09/25/2023		87,240	0	435	0	0	435	0	3,937	4,371	0	0	0
7147124	COLUMBUS	OH		09/25/2023		94,333	0	0	0	0	0	0	(5,614)	(5,614)	0	0	0
7147125	PFLUGERVILLE	TX		09/25/2023		31,586	0	90	0	0	90	0	14,375	14,465	0	0	0
7147126	MILWAUKEE	WI		09/25/2023		80,516	0	56	0	0	56	0	5,331	5,386	0	0	0
7147127	INGLEWOOD	CA		09/25/2023		77,202	0	73	0	0	73	0	8,901	8,974	0	0	0
7147128	UPPER SANDUSKY	OH		09/25/2023		84,040	0	24	0	0	24	0	4,614	4,638	0	0	0
7147129	MONTGOMERY CITY	MO		09/25/2023		86,694	0	21	0	0	21	0	4,508	4,529	0	0	0
7147130	CHESTERBROOK	PA		09/25/2023		78,550	0	337	0	0	337	0	11,068	11,405	0	0	0
7147131	GAYLORD	MN		09/25/2023		90,506	0	151	0	0	151	0	2,483	2,634	0	0	0
7147135	APPLETON	WI		09/25/2023		90,506	0	179	0	0	179	0	3,260	3,439	0	0	0
7147136	NORTH ROYALTON	OH		09/25/2023		90,468	0	15	0	0	15	0	5,188	5,203	0	0	0
7147137	THORNDIKE	MA		09/25/2023		87,031	0	(36)	0	0	(36)	0	11,333	11,297	0	0	0
7147138	LYNN	MA		09/25/2023		92,116	0	682	0	0	682	0	8,793	9,475	0	0	0
7147139	TAMPA	FL		09/25/2023		102,750	0	407	0	0	407	0	5,344	5,751	0	0	0
7147140	COACHELLA	CA		09/25/2023		102,716	0	(18)	0	0	(18)	0	5,381	5,363	0	0	0
7147141	PLAINFIELD	IL		09/25/2023		102,221	0	14	0	0	14	0	5,414	5,427	0	0	0
7147142	RICHMOND	VA		09/25/2023		98,353	0	59	0	0	59	0	7,085	7,144	0	0	0
7147143	VANCOUVER	WA		09/25/2023		107,696	0	275	0	0	275	0	5,387	5,662	0	0	0
7147145	HOUSTON	TX		09/25/2023		111,595	0	240	0	0	240	0	3,277	3,517	0	0	0
7147146	SAN ANTONIO	TX		09/25/2023		104,223	0	(28)	0	0	(28)	0	6,813	6,785	0	0	0
7147147	PHOENIX	AZ		09/25/2023		113,417	0	375	0	0	375	0	3,367	3,742	0	0	0
7147148	AURORA	CO		09/25/2023		109,561	0	(12)	0	0	(12)	0	5,766	5,754	0	0	0
7147149	FESTUS	MO		09/25/2023		115,877	0	19	0	0	19	0	6,740	6,759	0	0	0
7147150	SHIRLEY	NY		09/25/2023		119,637	0	0	0	0	0	0	7,741	7,741	0	0	0
7147151	GEORGETOWN	CA		09/25/2023		116,634	0	52	0	0	52	0	6,583	6,635	0	0	0
7147152	PORTLAND	TX		09/25/2023		126,548	0	326	0	0	326	0	3,649	3,974	0	0	0
7147154	LOUISVILLE	KY		09/25/2023		128,918	0	342	0	0	342	0	4,793	5,135	0	0	0
7147155	NEW YORK	NY		09/25/2023		128,113	0	77	0	0	77	0	7,320	7,397	0	0	0
7147156	BOHEMIA	NY		09/25/2023		132,161	0	(13)	0	0	(13)	0	6,246	6,234	0	0	0
7147157	CLARKSTOWN	NY		09/25/2023		128,310	0	18	0	0	18	0	7,018	7,036	0	0	0
7147158	JACKSONVILLE BEACH	FL		09/25/2023		133,025	0	29	0	0	29	0	8,757	8,785	0	0	0
7147159	BALDWIN PARK	CA		09/25/2023		132,784	0	(11)	0	0	(11)	0	10,126	10,115	0	0	0
7147160	INVER GROVE HEIGHTS	MN		09/25/2023		133,312	0	29	0	0	29	0	9,115	9,144	0	0	0
7147161	AVONDALE	AZ		09/25/2023		135,732	0	319	0	0	319	0	4,419	4,738	0	0	0
7147162	BALTIMORE	MD		09/25/2023		151,998	0	453	0	0	453	0	4,262	4,715	0	0	0
7147163	ASTOR	FL		09/25/2023		145,195	0	73	0	0	73	0	6,031	6,104	0	0	0
7147164	BLACHLY	OR		09/25/2023		144,801	0	(23)	0	0	(23)	0	6,680	6,656	0	0	0
7147165	HANOVER	MA		09/25/2023		137,585	0	11	0	0	11	0	14,260	14,271	0	0	0
7147167	VIRGINIA BEACH	VA		09/25/2023		151,507	0	111	0	0	111	0	8,426	8,538	0	0	0
7147168	BROWNSBURG	IN		09/25/2023		160,166	0	463	0	0	463	0	6,538	7,001	0	0	0
7147170	SWAMPSCOTT	MA		09/25/2023		159,600	0	67	0	0	67	0	11,445	11,512	0	0	0
7147171	TACOMA	WA		09/25/2023		169,465	0	178	0	0	178	0	3,778	3,955	0	0	0
7147172	PORT SAINT LUCIE	FL		09/25/2023		176,445	0	517	0	0	517	0	8,202	8,719	0	0	0
7147173	BUXTON	ME		09/25/2023		180,199	0	461	0	0	461	0	7,781	8,241	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147174	TIGARD	OR		09/25/2023		184,188	0	356	0	0	356	0	6,582	6,939	0	0	0
7147175	DELANO	CA		09/25/2023		182,025	0	15	0	0	15	0	8,959	8,974	0	0	0
7147177	STAMFORD	CT		09/25/2023		181,259	0	(70)	0	0	(70)	0	9,711	9,641	0	0	0
7147178	TULARE	CA		09/25/2023		181,337	0	(47)	0	0	(47)	0	10,215	10,168	0	0	0
7147179	ANDALUSIA	AL		09/25/2023		193,121	0	96	0	0	96	0	12,184	12,280	0	0	0
7147180	PATERSON	NJ		09/25/2023		213,462	0	562	0	0	562	0	8,412	8,974	0	0	0
7147181	NEW YORK	NY		09/25/2023		215,387	0	253	0	0	253	0	11,355	11,608	0	0	0
7147184	GRAND LAKE	CO		09/25/2023		236,392	0	571	0	0	571	0	6,980	7,551	0	0	0
7147185	REEDLEY	CA		09/25/2023		246,396	0	142	0	0	142	0	11,687	11,829	0	0	0
7147186	ARGYLE	TX		09/25/2023		254,817	0	(34)	0	0	(34)	0	13,013	12,979	0	0	0
7147187	NEWARK	NJ		09/25/2023		273,715	0	725	0	0	725	0	8,770	9,495	0	0	0
7147189	WELLSVILLE	PA		09/25/2023		275,904	0	60	0	0	60	0	13,887	13,947	0	0	0
7147191	SACRAMENTO	CA		09/25/2023		334,613	0	888	0	0	888	0	9,660	10,548	0	0	0
7147192	HILTON HEAD ISLAND	SC		09/25/2023		356,215	0	1,206	0	0	1,206	0	10,529	11,735	0	0	0
7147193	WASHINGTON	DC		09/25/2023		327,627	0	(51)	0	0	(51)	0	18,380	18,330	0	0	0
7147194	HAVRE DE GRACE	MD		09/25/2023		350,051	0	1,615	0	0	1,615	0	24,249	25,864	0	0	0
7147195	HASLET	TX		09/25/2023		345,889	0	0	0	0	0	0	18,789	18,789	0	0	0
7147199	RONKONKOMA	NY		09/25/2023		331,991	0	378	0	0	378	0	8,096	8,474	0	0	0
7147201	DUNCANVILLE	TX		09/25/2023		50,067	0	89	0	0	89	0	2,881	2,970	0	0	0
7147205	OMER	MI		09/25/2023		61,770	0	23	0	0	23	0	1,222	1,245	0	0	0
7147209	EL PASO	TX		10/25/2023		40,204	0	65	0	0	65	0	2,116	2,180	0	0	0
7147210	LOCUST	NC		09/25/2023		66,765	0	158	0	0	158	0	2,275	2,432	0	0	0
7147211	MAGNA	UT		09/25/2023		81,740	0	355	0	0	355	0	3,172	3,527	0	0	0
7147212	CLOVER	SC		09/25/2023		93,039	0	461	0	0	461	0	4,826	5,287	0	0	0
7147215	LOOKOUT	KY		10/25/2023		32,115	0	159	0	0	159	0	2,040	2,198	0	0	0
7147216	CONTINENTAL	OH		09/25/2023		65,635	0	54	0	0	54	0	2,892	2,946	0	0	0
7147217	BALTIMORE	MD		09/25/2023		125,705	0	617	0	0	617	0	6,439	7,056	0	0	0
7147218	CHULA VISTA	CA		09/25/2023		323,140	0	986	0	0	986	0	15,226	16,213	0	0	0
7147220	LARGO	FL		09/25/2023		79,437	0	204	0	0	204	0	3,650	3,853	0	0	0
7147221	PARKERSBURG	WV		09/25/2023		40,443	0	107	0	0	107	0	2,680	2,787	0	0	0
7147222	EUSTIS	FL		09/25/2023		87,257	0	67	0	0	67	0	4,621	4,688	0	0	0
7147224	ALBUQUERQUE	NM		09/25/2023		82,517	0	372	0	0	372	0	5,180	5,552	0	0	0
7147226	ST ALBANS	NY		09/25/2023		248,572	0	578	0	0	578	0	6,480	7,058	0	0	0
7147228	PLEASANT GROVE	UT		09/25/2023		244,395	0	416	0	0	416	0	8,084	8,499	0	0	0
7147229	MACHESNEY PARK	IL		09/25/2023		36,748	0	(9)	0	0	(9)	0	2,678	2,669	0	0	0
7147230	HENDERSON	NV		09/25/2023		119,221	0	68	0	0	68	0	7,945	8,013	0	0	0
7147231	ZANESVILLE	OH		10/25/2023		27,013	0	159	0	0	159	0	4,762	4,921	0	0	0
7147232	LAS VEGAS	NV		09/25/2023		218,122	0	1,160	0	0	1,160	0	9,070	10,229	0	0	0
7147235	IRVING	TX		09/25/2023		20,612	0	17	0	0	17	0	5,140	5,157	0	0	0
7147237	MANSFIELD	OH		09/25/2023		60,571	0	77	0	0	77	0	8,368	8,446	0	0	0
7147238	NEW CASTLE	DE		09/25/2023		121,643	0	149	0	0	149	0	1,519	1,668	0	0	0
7147239	LANHAM	MD		09/25/2023		7,384	0	12	0	0	12	0	2,072	2,084	0	0	0
7147240	HOUSTON	TX		10/25/2023		40,531	0	174	0	0	174	0	1,945	2,118	0	0	0
7147243	BENTON	LA		09/25/2023		91,701	0	177	0	0	177	0	10,769	10,946	0	0	0
7147245	AKRON	OH		09/25/2023		51,004	0	62	0	0	62	0	4,533	4,595	0	0	0
7147246	CLEVELAND	OH		09/25/2023		19,456	0	51	0	0	51	0	1,263	1,314	0	0	0
7147249	PLANT CITY	FL		09/25/2023		156,008	0	(3)	0	0	(3)	0	5,521	5,518	0	0	0
7147250	ALBANY	NY		09/25/2023		52,861	0	664	0	0	664	0	7,398	8,063	0	0	0
7147253	ATLANTA	GA		09/25/2023		44,505	0	220	0	0	220	0	3,630	3,850	0	0	0
7147254	BLUEFIELD	WV		10/25/2023		48,681	0	55	0	0	55	0	746	800	0	0	0
7147257	SOUTH RIVER	NJ		09/25/2023		165,818	0	779	0	0	779	0	7,222	8,001	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147258	DINUBA	CA		09/25/2023		169,447	0	70	0	0	70	0	5,363	5,433	0	0	0
7147259	PEMBROKE	NH		09/25/2023		81,340	0	326	0	0	326	0	7,076	7,402	0	0	0
7147260	CAMPHILL	AL		10/25/2023		37,763	0	60	0	0	60	0	827	887	0	0	0
7147263	SPANISH FORK	UT		09/25/2023		41,149	0	17	0	0	17	0	4,719	4,736	0	0	0
7147266	WILLIAMSBURG	IN		09/25/2023		26,441	0	26	0	0	26	0	2,933	2,959	0	0	0
7147269	GAINESBORO	TN		09/25/2023		48,125	0	150	0	0	150	0	2,836	2,986	0	0	0
7147270	MANCHESTER	NH		09/25/2023		177,750	0	54	0	0	54	0	10,096	10,150	0	0	0
7147271	SPRINGFIELD	MO		10/25/2023		78,280	0	75	0	0	75	0	1,010	1,086	0	0	0
7147272	PEARLAND	TX		10/25/2023		139,961	0	709	0	0	709	0	9,105	9,814	0	0	0
7147273	TICONDEROGA	NY		09/25/2023		56,486	0	150	0	0	150	0	1,633	1,783	0	0	0
7147275	TERRYVILLE	CT		09/25/2023		151,490	0	496	0	0	496	0	6,867	7,363	0	0	0
7147276	SPRINGBORO	OH		09/25/2023		66,147	0	11	0	0	11	0	4,771	4,781	0	0	0
7147278	READING	PA		09/25/2023		27,193	0	90	0	0	90	0	4,984	5,074	0	0	0
7147279	HUBERTUS	WI		11/15/2024		265,250	0	(17)	0	0	(17)	0	2,241	2,224	0	0	0
7147280	MISHAWAKA	IN		09/25/2023		74,264	0	90	0	0	90	0	3,009	3,099	0	0	0
7147281	MODESTO	CA		09/25/2023		217,982	0	41	0	0	41	0	9,237	9,278	0	0	0
7147282	HOUSTON	TX		09/25/2023		83,208	0	80	0	0	80	0	3,179	3,259	0	0	0
7147283	RESEDA	CA		09/25/2023		158,118	0	67	0	0	67	0	6,495	6,562	0	0	0
7147284	PORT SAINT LUCIE	FL		09/25/2023		92,589	0	135	0	0	135	0	3,170	3,306	0	0	0
7147285	VIRGINIA BEACH	VA		09/25/2023		17,984	0	(2)	0	0	(2)	0	1,219	1,217	0	0	0
7147286	PITTSBURGH	PA		09/25/2023		24,081	0	(3)	0	0	(3)	0	995	992	0	0	0
7147287	EAST STROUDSBURG	PA		09/25/2023		30,415	0	(7)	0	0	(7)	0	2,068	2,060	0	0	0
7147288	JOLIET	IL		09/25/2023		151,085	0	458	0	0	458	0	7,531	7,989	0	0	0
7147294	WOOSTER	OH		09/25/2023		6,146	0	28	0	0	28	0	4,557	4,585	0	0	0
7147298	CINCINNATI	OH		09/25/2023		29,768	0	111	0	0	111	0	4,636	4,747	0	0	0
7147300	HEPHZIBAH	GA		09/25/2023		33,496	0	48	0	0	48	0	10,240	10,287	0	0	0
7147301	JACKSONVILLE	FL		09/25/2023		59,890	0	345	0	0	345	0	12,687	13,033	0	0	0
7147302	HARKER HEIGHTS	TX		09/25/2023		105,676	0	429	0	0	429	0	7,172	7,601	0	0	0
7147303	HOUSTON	TX		09/25/2023		61,124	0	(23)	0	0	(23)	0	2,877	2,854	0	0	0
7147304	QUEENS VILLAGE	NY		09/25/2023		438,966	0	263	0	0	263	0	3,140	3,403	0	0	0
7147305	NOGALES	AZ		10/25/2023		48,936	0	131	0	0	131	0	3,897	4,028	0	0	0
7147306	MASSILLON	OH		10/25/2023		46,487	0	130	0	0	130	0	1,858	1,988	0	0	0
7147308	RICHMOND	TX		10/25/2023		98,330	0	382	0	0	382	0	8,513	8,895	0	0	0
7147309	DULUTH	MN		09/25/2023		89,325	0	140	0	0	140	0	2,869	3,008	0	0	0
7147310	CHESHIRE	CT		09/25/2023		249,983	0	1,055	0	0	1,055	0	12,767	13,822	0	0	0
7147311	DIAMONDHEAD	MS		09/25/2023		92,892	0	135	0	0	135	0	1,611	1,746	0	0	0
7147313	URBANA	IL		09/25/2023		86,418	0	136	0	0	136	0	2,166	2,302	0	0	0
7147318	HOUSTON	TX		10/25/2023		54,433	0	221	0	0	221	0	3,695	3,916	0	0	0
7147320	STAYTON	OR		09/25/2023		129,756	0	36	0	0	36	0	5,750	5,785	0	0	0
7147323	HOUSTON	TX		09/25/2023		105,237	0	312	0	0	312	0	2,175	2,487	0	0	0
7147328	ROUND ROCK	TX		09/25/2023		147,800	0	63	0	0	63	0	7,743	7,806	0	0	0
7147330	HUNTSVILLE	AL		09/25/2023		27,294	0	186	0	0	186	0	1,454	1,640	0	0	0
7147331	GEORGETOWN	TX		10/25/2023		64,111	0	52	0	0	52	0	1,138	1,190	0	0	0
7147332	FORT WORTH	TX		09/25/2023		89,430	0	(23)	0	0	(23)	0	4,603	4,579	0	0	0
7147334	UNION	SC		09/25/2023		82,227	0	25	0	0	25	0	4,649	4,674	0	0	0
7147335	MCLEAN	VA		09/25/2023		119,381	0	20	0	0	20	0	7,036	7,056	0	0	0
7147336	SPRINGFIELD GARDENS	NY		09/25/2023		122,193	0	24	0	0	24	0	7,229	7,253	0	0	0
7147338	BURGAW	NC		09/25/2023		130,829	0	785	0	0	785	0	9,991	10,776	0	0	0
7147339	SOUTH GATE	CA		09/25/2023		69,720	0	40	0	0	40	0	4,884	4,925	0	0	0
7147341	EUSTIS	FL		09/25/2023		38,470	0	118	0	0	118	0	2,365	2,483	0	0	0
7147343	PINE BROOK	NJ		09/25/2023		366,969	0	114	0	0	114	0	24,068	24,182	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147344	NORTH HIGHLANDS	CA		09/25/2023		7,393	0	40	0	0	40	0	3,934	3,974	0	0	0
7147345	EL PASO	TX		09/25/2023		13,426	0	68	0	0	68	0	2,679	2,747	0	0	0
7147346	NEW BRAUNFELS	TX		09/25/2023		31,251	0	272	0	0	272	0	10,457	10,729	0	0	0
7147350	GOTHA	FL		09/25/2023		26,985	0	185	0	0	185	0	2,660	2,845	0	0	0
7147352	PHILADELPHIA	PA		10/25/2023		73,174	0	11	0	0	11	0	1,321	1,332	0	0	0
7147353	NEW ORLEANS	LA		09/25/2023		37,181	0	4	0	0	4	0	2,752	2,756	0	0	0
7147354	ORLANDO	FL		09/25/2023		60,356	0	27	0	0	27	0	9,176	9,203	0	0	0
7147359	RIDGEFIELD	CT		09/25/2023		160,176	0	277	0	0	277	0	7,858	8,134	0	0	0
7147360	PORT HURON	MI		10/25/2023		10,802	0	0	0	0	0	0	4,813	4,813	0	0	0
7147363	PETERSBURG	NY		09/25/2023		7,524	0	8	0	0	8	0	6,433	6,441	0	0	0
7147370	JOHNSTOWN	PA		10/25/2023		38,753	0	3	0	0	3	0	529	532	0	0	0
7147371	SOUTH OZONE PARK	NY		09/25/2023		26,554	0	77	0	0	77	0	14,912	14,989	0	0	0
7147373	BUFFALO	NY		09/25/2023		5,596	0	23	0	0	23	0	3,503	3,526	0	0	0
7147378	EAST AURORA	NY		10/25/2023		8,059	0	9	0	0	9	0	2,727	2,736	0	0	0
7147507	WILMETTE	IL		09/25/2023		943,778	0	70	0	0	70	0	15,679	15,749	0	0	0
7147508	MIAMI BEACH	FL		09/25/2023		988,576	0	1,318	0	0	1,318	0	24,800	26,117	0	0	0
7147509	ATLANTA	GA		09/25/2023		1,094,418	0	650	0	0	650	0	21,877	22,527	0	0	0
7147510	BOYNTON BEACH	FL		09/25/2023		290,957	0	363	0	0	363	0	6,981	7,344	0	0	0
7147512	NORTH WALES	PA		09/25/2023		264,334	0	426	0	0	426	0	12,788	13,214	0	0	0
7147513	FOLSOM	PA		10/25/2023		152,703	0	148	0	0	148	0	3,975	4,123	0	0	0
7147514	TUSTIN	CA		09/25/2023		806,025	0	28	0	0	28	0	13,448	13,476	0	0	0
7147515	SICKLERVILLE	NJ		09/25/2023		165,487	0	(49)	0	0	(49)	0	13,050	13,001	0	0	0
7147516	RALEIGH	NC		09/25/2023		516,622	0	342	0	0	342	0	10,439	10,781	0	0	0
7147517	DELRAY BEACH	FL		09/25/2023		284,963	0	41	0	0	41	0	4,920	4,960	0	0	0
7147518	TEANECK	NJ		09/25/2023		269,335	0	(69)	0	0	(69)	0	13,496	13,426	0	0	0
7147519	ATLANTA	GA		09/25/2023		243,938	0	(16)	0	0	(16)	0	3,923	3,907	0	0	0
7147520	LAS VEGAS	NV		09/25/2023		304,344	0	6,193	0	0	6,193	0	172,257	178,450	0	0	0
7147522	FLANDERS	NJ		09/25/2023		493,790	0	428	0	0	428	0	11,954	12,382	0	0	0
7147523	MIAMI	FL		09/25/2023		218,530	0	149	0	0	149	0	4,472	4,621	0	0	0
7147524	HEBBRONVILLE	TX		09/25/2023		174,798	0	36	0	0	36	0	3,134	3,170	0	0	0
7147525	FORT WORTH	TX		09/25/2023		149,051	0	69	0	0	69	0	5,383	5,453	0	0	0
7147527	BALTIMORE	MD		09/25/2023		115,488	0	2	0	0	2	0	26,063	26,065	0	0	0
7147528	SYRACUSE	NY		09/25/2023		137,591	0	27	0	0	27	0	1,841	1,868	0	0	0
7147529	MOUNT PLEASANT	SC		09/25/2023		249,524	0	(87)	0	0	(87)	0	11,337	11,250	0	0	0
7147530	MATTHEWS	NC		09/25/2023		551,476	0	96	0	0	96	0	12,990	13,086	0	0	0
7147531	ALPHARETTA	GA		09/25/2023		301,437	0	296	0	0	296	0	7,826	8,121	0	0	0
7147532	GRANADA HILLS	CA		09/25/2023		458,525	0	365	0	0	365	0	9,825	10,190	0	0	0
7147533	LAWRENCEVILLE	GA		09/25/2023		164,390	0	840	0	0	840	0	8,873	9,713	0	0	0
7147534	FREDERICK	MD		09/25/2023		323,508	0	3	0	0	3	0	2,417	2,420	0	0	0
7147536	MYRTLE BEACH	SC		09/25/2023		115,443	0	(47)	0	0	(47)	0	9,029	8,981	0	0	0
7147537	WARWICK	NY		09/25/2023		62,557	0	55	0	0	55	0	21,706	21,761	0	0	0
7147538	TOMBALL	TX		09/25/2023		160,976	0	96	0	0	96	0	4,279	4,374	0	0	0
7147539	ALPHARETTA	GA		09/25/2023		289,072	0	147	0	0	147	0	5,562	5,709	0	0	0
7147540	BALTIMORE	MD		09/25/2023		262,767	0	20	0	0	20	0	4,366	4,386	0	0	0
7147541	HOUSTON	TX		10/25/2023		68,720	0	193	0	0	193	0	4,004	4,198	0	0	0
7147542	UNION	NJ		09/25/2023		235,042	0	1,121	0	0	1,121	0	9,244	10,365	0	0	0
7147543	WAUKESHA	WI		09/25/2023		196,222	0	(3)	0	0	(3)	0	3,364	3,360	0	0	0
7147544	CUMMING	GA		09/25/2023		297,892	0	228	0	0	228	0	6,228	6,456	0	0	0
7147546	LOUISVILLE	KY		09/25/2023		107,369	0	179	0	0	179	0	8,978	9,158	0	0	0
7147547	HOW MU	TX		09/25/2023		131,069	0	74	0	0	74	0	2,980	3,054	0	0	0
7147548	EUSTIS	FL		09/25/2023		364,865	0	251	0	0	251	0	7,512	7,763	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147549	CHICAGO	IL		09/25/2023		61,985	0	178	0	0	178	0	851	1,029	0	0	0
7147552	TERRYVILLE	CT		09/25/2023		88,157	0	37	0	0	37	0	1,718	1,755	0	0	0
7147553	LOS ANGELES	CA		09/25/2023		235,036	0	11,926	0	0	11,926	0	16,766	28,693	0	0	0
7147554	RANCHO CUCAMONGA	CA		09/25/2023		279,399	0	440	0	0	440	0	7,418	7,858	0	0	0
7147555	HOUSTON	TX		09/25/2023		86,126	0	(22)	0	0	(22)	0	6,020	5,998	0	0	0
7147556	HULL	TX		09/25/2023		199,372	0	40	0	0	40	0	3,505	3,545	0	0	0
7147557	SOUTH PLAINFIELD	NJ		09/25/2023		215,249	0	646	0	0	646	0	4,375	5,021	0	0	0
7147558	ANAHEIM	CA		09/25/2023		822,112	0	220	0	0	220	0	15,214	15,434	0	0	0
7147560	EL PASO	TX		09/25/2023		111,540	0	(6)	0	0	(6)	0	779	773	0	0	0
7147561	MOUNT AIRY	MD		09/25/2023		330,364	0	635	0	0	635	0	16,395	17,030	0	0	0
7147562	LITHONIA	GA		09/25/2023		292,979	0	53	0	0	53	0	2,635	2,688	0	0	0
7147563	NEWPORT BEACH	CA		09/25/2023		1,058,720	0	875	0	0	875	0	22,333	23,207	0	0	0
7147565	SOUDERTON	PA		09/25/2023		90,110	0	10	0	0	10	0	773	783	0	0	0
7147566	MIDDLETOWN	NY		09/25/2023		148,918	0	974	0	0	974	0	3,917	4,891	0	0	0
7147567	POINT PLEASANT BEAC	NJ		09/25/2023		273,004	0	556	0	0	556	0	3,524	4,080	0	0	0
7147569	GULF BREEZE	FL		09/25/2023		115,497	0	(12)	0	0	(12)	0	1,825	1,813	0	0	0
7147574	JOHNSTOWN	OH		09/25/2023		193,628	0	124	0	0	124	0	4,118	4,242	0	0	0
7147576	PLANTATION	FL		09/25/2023		159,954	0	61	0	0	61	0	3,346	3,407	0	0	0
7147578	EDINBURG	TX		09/25/2023		60,540	0	38	0	0	38	0	860	899	0	0	0
7147580	HOPATCONG	NJ		09/25/2023		271,351	0	(7)	0	0	(7)	0	4,253	4,246	0	0	0
7147581	DORAL	FL		09/25/2023		50,934	0	24	0	0	24	0	4,918	4,942	0	0	0
7147582	HOUSTON	TX		09/25/2023		46,857	0	17	0	0	17	0	3,781	3,799	0	0	0
7147583	PANORAMA CITY	CA		09/25/2023		259,042	0	1,227	0	0	1,227	0	33,549	34,776	0	0	0
7147585	SEATTLE	WA		09/25/2023		85,719	0	276	0	0	276	0	30,398	30,675	0	0	0
7147587	MIAMI	FL		10/25/2023		83,200	0	(46)	0	0	(46)	0	6,423	6,377	0	0	0
7147588	ARLINGTON	TX		09/25/2023		152,839	0	84	0	0	84	0	3,034	3,118	0	0	0
7147589	WILLISTON	FL		09/25/2023		69,476	0	54	0	0	54	0	1,207	1,261	0	0	0
7147591	OKLAHOMA CITY	OK		09/25/2023		111,593	0	(5)	0	0	(5)	0	2,803	2,798	0	0	0
7147592	BELLEVUE	WA		09/25/2023		281,683	0	(10)	0	0	(10)	0	4,672	4,662	0	0	0
7147593	EL PASO	TX		09/25/2023		118,251	0	36	0	0	36	0	1,300	1,336	0	0	0
7147594	NEWVILLE	PA		10/25/2023		50,343	0	(2)	0	0	(2)	0	4,550	4,547	0	0	0
7147595	RESEDA	CA		09/25/2023		340,599	0	71	0	0	71	0	7,142	7,213	0	0	0
7147597	RESEDA	CA		09/25/2023		126,129	0	9	0	0	9	0	2,230	2,238	0	0	0
7147598	TARPON SPRINGS	FL		09/25/2023		130,112	0	52	0	0	52	0	4,039	4,091	0	0	0
7147599	BARNEVELD	NY		10/25/2023		113,817	0	378	0	0	378	0	5,091	5,469	0	0	0
7147600	BREWSTER	MA		09/25/2023		114,462	0	(37)	0	0	(37)	0	7,071	7,034	0	0	0
7147601	HIRAM	GA		09/25/2023		64,044	0	40	0	0	40	0	5,996	6,035	0	0	0
7147602	ROSEBURG	OR		09/25/2023		108,957	0	26	0	0	26	0	1,990	2,015	0	0	0
7147603	THREE OAKS	MI		09/25/2023		94,464	0	124	0	0	124	0	1,270	1,394	0	0	0
7147604	COMPTON	CA		09/25/2023		285,324	0	137	0	0	137	0	5,591	5,728	0	0	0
7147605	BROKEN ARROW	OK		09/25/2023		129,487	0	56	0	0	56	0	7,436	7,493	0	0	0
7147606	HOUSTON	TX		09/25/2023		61,290	0	705	0	0	705	0	17,490	18,195	0	0	0
7147607	PINEHURST	NC		09/25/2023		182,525	0	210	0	0	210	0	4,422	4,632	0	0	0
7147608	BUNKER HILL	IL		09/25/2023		129,700	0	(4)	0	0	(4)	0	2,177	2,173	0	0	0
7147609	OCEAN CITY	MD		09/25/2023		134,747	0	(4)	0	0	(4)	0	2,127	2,123	0	0	0
7147610	FORT WORTH	TX		09/25/2023		159,419	0	108	0	0	108	0	3,144	3,252	0	0	0
7147611	BLOOMINGTON	IL		09/25/2023		113,817	0	67	0	0	67	0	9,491	9,558	0	0	0
7147613	SILVER SPRING	MD		09/25/2023		143,745	0	42	0	0	42	0	2,668	2,710	0	0	0
7147614	CHICAGO	IL		09/25/2023		146,416	0	23	0	0	23	0	11,144	11,167	0	0	0
7147615	WASHINGTON	DC		09/25/2023		448,355	0	580	0	0	580	0	10,177	10,757	0	0	0
7147617	NANJEMOY	MD		09/25/2023		110,148	0	38	0	0	38	0	5,737	5,776	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147618	MARIETTA	GA		09/25/2023		76,179	0	2	0	0	2	0	2,035	2,036	0	0	0
7147619	RONKONKOMA	NY		09/25/2023		131,918	0	66	0	0	66	0	9,883	9,949	0	0	0
7147620	PELHAM	AL		09/25/2023		108,013	0	(4)	0	0	(4)	0	929	925	0	0	0
7147622	MESA	AZ		09/25/2023		1,244,459	0	1,535	0	0	1,535	0	39,694	41,229	0	0	0
7147623	RANSON	WV		09/25/2023		106,974	0	293	0	0	293	0	2,295	2,588	0	0	0
7147624	TAMARAC	FL		09/25/2023		132,171	0	112	0	0	112	0	2,914	3,026	0	0	0
7147626	UNIVERSAL CITY	TX		09/25/2023		47,593	0	23	0	0	23	0	3,411	3,434	0	0	0
7147627	DALY CITY	CA		09/25/2023		348,719	0	231	0	0	231	0	7,046	7,277	0	0	0
7147629	HARVEST	AL		09/25/2023		151,146	0	(9)	0	0	(9)	0	1,296	1,287	0	0	0
7147630	NEW CASTLE	DE		09/25/2023		159,936	0	0	0	0	0	0	2,904	2,904	0	0	0
7147631	DIAMOND SPRINGS	CA		09/25/2023		166,888	0	9	0	0	9	0	2,837	2,846	0	0	0
7147632	MACON	GA		09/25/2023		94,530	0	99	0	0	99	0	1,282	1,381	0	0	0
7147633	TULSA	OK		09/25/2023		56,773	0	19	0	0	19	0	3,842	3,861	0	0	0
7147634	PLANO	TX		09/25/2023		133,008	0	94	0	0	94	0	12,431	12,525	0	0	0
7147635	THOMASVILLE	GA		09/25/2023		131,150	0	2	0	0	2	0	896	898	0	0	0
7147636	HIGH POINT	NC		09/25/2023		61,970	0	10	0	0	10	0	713	723	0	0	0
7147637	NORTH LAS VEGAS	NV		09/25/2023		300,744	0	47	0	0	47	0	5,273	5,320	0	0	0
7147638	VAN NUYS	CA		09/25/2023		91,591	0	10	0	0	10	0	1,184	1,194	0	0	0
7147639	ERIE	PA		10/25/2023		128,884	0	11	0	0	11	0	2,168	2,179	0	0	0
7147640	SUMMERVILLE	SC		09/25/2023		135,797	0	149	0	0	149	0	3,014	3,163	0	0	0
7147641	ALPINE	NJ		09/25/2023		940,466	0	744	0	0	744	0	20,034	20,778	0	0	0
7147642	HUDSON	FL		09/25/2023		115,427	0	(6)	0	0	(6)	0	836	830	0	0	0
7147643	CHARLOTTE	NC		09/25/2023		254,442	0	47	0	0	47	0	4,752	4,799	0	0	0
7147644	CANTON	GA		09/25/2023		67,498	0	(10)	0	0	(10)	0	810	800	0	0	0
7147645	ATLANTA	GA		09/25/2023		174,359	0	(23)	0	0	(23)	0	6,821	6,797	0	0	0
7147646	TICKFAW	LA		09/25/2023		59,381	0	50	0	0	50	0	4,926	4,976	0	0	0
7147647	MILWAUKEE	WI		09/25/2023		105,627	0	(33)	0	0	(33)	0	5,872	5,839	0	0	0
7147648	ROMEOVILLE	IL		09/25/2023		73,552	0	(21)	0	0	(21)	0	3,057	3,036	0	0	0
7147649	TANNERSVILLE	PA		10/25/2023		54,363	0	(21)	0	0	(21)	0	4,619	4,598	0	0	0
7147650	KANSAS CITY	MO		09/25/2023		50,299	0	8	0	0	8	0	3,563	3,571	0	0	0
7147651	DOWNINGTOWN	PA		10/25/2023		55,491	0	623	0	0	623	0	18,285	18,909	0	0	0
7147652	MILWAUKIE	OR		09/25/2023		72,713	0	(27)	0	0	(27)	0	3,986	3,959	0	0	0
7147654	STONE MOUNTAIN	GA		09/25/2023		82,079	0	(15)	0	0	(15)	0	1,144	1,129	0	0	0
7147655	CHAPTICO	MD		09/25/2023		84,704	0	(8)	0	0	(8)	0	608	600	0	0	0
7147656	NORHTBEND	OR		09/25/2023		88,473	0	157	0	0	157	0	1,424	1,581	0	0	0
7147657	BROWNSVILLE	TX		09/25/2023		63,359	0	(9)	0	0	(9)	0	673	665	0	0	0
7147658	GREENSBORO	NC		09/25/2023		91,925	0	311	0	0	311	0	2,648	2,959	0	0	0
7147661	PORT ST LUCIE	FL		09/25/2023		183,370	0	173	0	0	173	0	2,027	2,200	0	0	0
7147662	BATON ROUGE	LA		09/25/2023		106,973	0	288	0	0	288	0	4,521	4,809	0	0	0
7147663	DEERBROOK	WI		09/25/2023		142,091	0	(2)	0	0	(2)	0	867	864	0	0	0
7147664	THIENSVILLE	WI		09/25/2023		287,975	0	(2)	0	0	(2)	0	2,180	2,178	0	0	0
7147665	SAN ANTONIO	TX		09/25/2023		59,267	0	17	0	0	17	0	631	647	0	0	0
7147666	MORENO VALLEY	CA		09/25/2023		208,965	0	110	0	0	110	0	5,126	5,235	0	0	0
7147667	TACOMA	WA		09/25/2023		227,418	0	134	0	0	134	0	5,745	5,878	0	0	0
7147668	HOUSTON	TX		09/25/2023		53,651	0	(15)	0	0	(15)	0	2,415	2,400	0	0	0
7147669	CHANDLER	AZ		09/25/2023		250,351	0	11	0	0	11	0	4,230	4,241	0	0	0
7147670	HOMESTEAD	FL		09/25/2023		134,818	0	82	0	0	82	0	2,733	2,816	0	0	0
7147671	PUYALLUP	WA		09/25/2023		87,864	0	(11)	0	0	(11)	0	5,590	5,579	0	0	0
7147672	HACIENDA HEIGHTS	CA		09/25/2023		466,223	0	93	0	0	93	0	8,245	8,339	0	0	0
7147673	HOUSTON	TX		09/25/2023		55,274	0	(1)	0	0	(1)	0	4,413	4,412	0	0	0
7147675	OCALA	FL		09/25/2023		57,792	0	0	0	0	0	0	3,351	3,351	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147676	SANTA ROSA	CA		09/25/2023		367,858	0	359	0	0	359	0	9,214	9,573	0	0	0
7147677	MEMPHIS	TN		09/25/2023		50,430	0	(21)	0	0	(21)	0	4,900	4,879	0	0	0
7147678	CHICAGO	IL		09/25/2023		79,481	0	109	0	0	109	0	3,734	3,844	0	0	0
7147679	MIRAMAR BEACH	FL		09/25/2023		208,469	0	156	0	0	156	0	6,244	6,400	0	0	0
7147680	ROSEVILLE	CA		09/25/2023		212,500	0	(20)	0	0	(20)	0	3,463	3,442	0	0	0
7147681	LITHIA SPRINGS	GA		09/25/2023		166,913	0	12	0	0	12	0	2,735	2,747	0	0	0
7147682	LUTZ	FL		09/25/2023		83,086	0	86	0	0	86	0	1,885	1,971	0	0	0
7147685	MOBILE	AL		09/25/2023		55,629	0	(5)	0	0	(5)	0	660	656	0	0	0
7147686	NORTH CHARLESTON	SC		09/25/2023		85,108	0	66	0	0	66	0	1,967	2,033	0	0	0
7147687	WAVERLY	TN		09/25/2023		54,931	0	(15)	0	0	(15)	0	3,554	3,539	0	0	0
7147688	PUNTA GORDA	FL		09/25/2023		70,373	0	10	0	0	10	0	9,085	9,095	0	0	0
7147690	ANDOVER	CT		09/25/2023		62,082	0	10	0	0	10	0	953	963	0	0	0
7147691	TEMPE	AZ		09/25/2023		70,786	0	(30)	0	0	(30)	0	5,800	5,770	0	0	0
7147692	OKLAHOMA CI	OK		09/25/2023		56,972	0	96	0	0	96	0	1,290	1,386	0	0	0
7147693	LONG BEACH	CA		09/25/2023		285,158	0	355	0	0	355	0	6,600	6,954	0	0	0
7147694	LOS ANGELES	CA		09/25/2023		112,057	0	72	0	0	72	0	9,046	9,118	0	0	0
7147695	MARIETTA	GA		09/25/2023		58,716	0	0	0	0	0	0	3,576	3,576	0	0	0
7147696	PHILADELPHIA	PA		09/25/2023		57,467	0	(15)	0	0	(15)	0	3,236	3,221	0	0	0
7147698	WYANDANCH	NY		09/25/2023		144,519	0	(17)	0	0	(17)	0	9,194	9,177	0	0	0
7147699	SAN ANTONIO	TX		10/25/2023		63,722	0	60	0	0	60	0	917	977	0	0	0
7147700	GADSDEN	AL		09/25/2023		50,086	0	(17)	0	0	(17)	0	4,097	4,080	0	0	0
7147701	ELMHURST	NY		09/25/2023		263,820	0	37	0	0	37	0	3,541	3,578	0	0	0
7147702	AUSTIN	TX		09/25/2023		227,661	0	330	0	0	330	0	6,911	7,241	0	0	0
7147704	REIDSVILLE	NC		09/25/2023		64,510	0	111	0	0	111	0	13,198	13,309	0	0	0
7147705	PHOENIX	AZ		09/25/2023		409,020	0	254	0	0	254	0	8,435	8,689	0	0	0
7147706	AUTRYVILLE	NC		09/25/2023		72,396	0	152	0	0	152	0	2,831	2,984	0	0	0
7147707	GALAX	VA		09/25/2023		60,344	0	12	0	0	12	0	800	812	0	0	0
7147708	VICTORVILLE	CA		09/25/2023		85,026	0	(36)	0	0	(36)	0	4,714	4,678	0	0	0
7147709	VAN NUYS	CA		09/25/2023		86,875	0	3	0	0	3	0	861	865	0	0	0
7147710	GOOSE CREEK	SC		09/25/2023		97,475	0	0	0	0	0	0	658	658	0	0	0
7147713	KENNER	LA		09/25/2023		42,878	0	40	0	0	40	0	4,527	4,567	0	0	0
7147714	ARVADA	CO		10/25/2023		61,817	0	54	0	0	54	0	939	993	0	0	0
7147715	GANSEVOORT	NY		09/25/2023		94,717	0	309	0	0	309	0	2,457	2,766	0	0	0
7147716	AURORA	CO		09/25/2023		143,301	0	304	0	0	304	0	21,329	21,633	0	0	0
7147717	DOWNERS GROVE	IL		09/25/2023		82,627	0	108	0	0	108	0	4,631	4,739	0	0	0
7147718	LOS ANGELES	CA		09/25/2023		331,339	0	490	0	0	490	0	8,049	8,539	0	0	0
7147719	HAMPTON	NH		09/25/2023		377,876	0	84	0	0	84	0	6,730	6,814	0	0	0
7147720	SALEM	VA		09/25/2023		268,786	0	14	0	0	14	0	2,554	2,568	0	0	0
7147721	TONOPAH	AZ		09/25/2023		130,831	0	208	0	0	208	0	3,594	3,802	0	0	0
7147722	SAN JOSE	CA		09/25/2023		226,842	0	304	0	0	304	0	5,478	5,782	0	0	0
7147723	ALTON	NH		09/25/2023		66,979	0	(26)	0	0	(26)	0	4,682	4,657	0	0	0
7147725	TROY	MI		09/25/2023		47,734	0	7	0	0	7	0	3,431	3,437	0	0	0
7147726	TRENTON	NJ		09/25/2023		124,435	0	308	0	0	308	0	5,624	5,932	0	0	0
7147727	JACKSONVILLE BEACH	FL		09/25/2023		102,754	0	(151)	0	0	(151)	0	20,262	20,111	0	0	0
7147728	MORENO VALLEY	CA		09/25/2023		209,236	0	217	0	0	217	0	11,064	11,281	0	0	0
7147729	TULSA	OK		09/25/2023		53,597	0	(8)	0	0	(8)	0	4,310	4,302	0	0	0
7147730	LEANDER	TX		09/25/2023		270,067	0	38	0	0	38	0	4,614	4,652	0	0	0
7147731	WHITTIER	CA		09/25/2023		330,828	0	(6)	0	0	(6)	0	5,400	5,394	0	0	0
7147732	RICHMOND	VA		09/25/2023		101,235	0	136	0	0	136	0	1,117	1,253	0	0	0
7147733	CLERMONT	FL		09/25/2023		171,396	0	570	0	0	570	0	18,928	19,498	0	0	0
7147734	PHOENIX	AZ		09/25/2023		148,455	0	326	0	0	326	0	2,172	2,498	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147736	LAKEWOOD	CO		09/25/2023		349,648	0	112	0	0	112	0	6,380	6,492	0	0	0
7147737	ROCK HILL	SC		09/25/2023		57,960	0	(2)	0	0	(2)	0	767	765	0	0	0
7147738	SAN DIEGO	CA		09/25/2023		305,047	0	81	0	0	81	0	5,626	5,708	0	0	0
7147739	CHICAGO	IL		09/25/2023		69,491	0	166	0	0	166	0	1,202	1,368	0	0	0
7147740	COCONUT CREEK	FL		09/25/2023		101,697	0	2	0	0	2	0	1,833	1,836	0	0	0
7147743	CHESAPEAKE	VA		10/25/2023		143,836	0	329	0	0	329	0	2,451	2,780	0	0	0
7147746	BETHESDA	MD		09/25/2023		835,663	0	1,262	0	0	1,262	0	37,319	38,581	0	0	0
7147747	CHICAGO	IL		10/25/2023		44,735	0	29	0	0	29	0	4,047	4,076	0	0	0
7147748	RICHMOND HILL	NY		09/25/2023		203,814	0	(60)	0	0	(60)	0	6,356	6,296	0	0	0
7147749	ROYAL PALM BEACH	FL		09/25/2023		128,867	0	47	0	0	47	0	1,138	1,185	0	0	0
7147750	SACRAMENTO	CA		09/25/2023		125,791	0	85	0	0	85	0	2,640	2,726	0	0	0
7147751	MOBILE	AL		10/25/2023		84,714	0	(1)	0	0	(1)	0	4,471	4,470	0	0	0
7147752	CARROLL	IA		09/25/2023		48,648	0	49	0	0	49	0	3,606	3,655	0	0	0
7147753	EUGENE	OR		09/25/2023		54,882	0	4	0	0	4	0	850	853	0	0	0
7147755	WARNER ROBINS	GA		09/25/2023		70,095	0	(4)	0	0	(4)	0	939	936	0	0	0
7147756	COMMERCE	TX		09/25/2023		126,903	0	(6)	0	0	(6)	0	2,081	2,075	0	0	0
7147758	VALDOSTA	GA		09/25/2023		119,831	0	149	0	0	149	0	4,943	5,092	0	0	0
7147762	BLOOMINGTON	IN		09/25/2023		52,480	0	21	0	0	21	0	3,008	3,029	0	0	0
7147763	HOLLYWOOD	FL		09/25/2023		129,232	0	18,069	0	0	18,069	0	(4,926)	13,143	0	0	0
7147765	RALEIGH	NC		09/25/2023		80,489	0	(5)	0	0	(5)	0	571	565	0	0	0
7147766	DENVER	CO		09/25/2023		165,143	0	184	0	0	184	0	3,800	3,984	0	0	0
7147769	FORT MILL	SC		09/25/2023		187,250	0	98	0	0	98	0	3,712	3,810	0	0	0
7147770	INDIANAPOLIS	IN		09/25/2023		56,327	0	2	0	0	2	0	513	514	0	0	0
7147771	BALDWIN PARK	CA		09/25/2023		84,512	0	(21)	0	0	(21)	0	7,378	7,357	0	0	0
7147773	COCONUT GROVE	FL		09/25/2023		730,529	0	928	0	0	928	0	17,590	18,518	0	0	0
7147774	RANCHO MIRAGE	CA		09/25/2023		769,533	0	403	0	0	403	0	15,278	15,681	0	0	0
7147776	BROOKLYN	NY		09/25/2023		600,690	0	394	0	0	394	0	8,262	8,657	0	0	0
7147777	CULVER CITY	CA		09/25/2023		592,081	0	503	0	0	503	0	12,648	13,150	0	0	0
7147778	GRANITE BAY	CA		09/25/2023		585,932	0	312	0	0	312	0	12,430	12,742	0	0	0
7147779	VISTA	CA		09/25/2023		536,489	0	367	0	0	367	0	11,941	12,309	0	0	0
7147780	PARKLAND	FL		09/25/2023		482,243	0	262	0	0	262	0	9,702	9,964	0	0	0
7147782	LUTHERVILLE TIMONIUM	MD		09/25/2023		416,326	0	457	0	0	457	0	9,218	9,675	0	0	0
7147783	TARZANA	CA		09/25/2023		423,057	0	283	0	0	283	0	7,611	7,894	0	0	0
7147785	LAKE ELSINORE	CA		09/25/2023		293,035	0	1,269	0	0	1,269	0	9,023	10,292	0	0	0
7147786	GRAYSLAKE	IL		09/25/2023		291,645	0	989	0	0	989	0	9,745	10,734	0	0	0
7147789	SHAVER LAKE	CA		09/25/2023		272,669	0	923	0	0	923	0	7,567	8,489	0	0	0
7147790	MCKINNEY	TX		10/25/2023		283,952	0	606	0	0	606	0	6,839	7,445	0	0	0
7147791	DENVER	CO		09/25/2023		332,973	0	(7)	0	0	(7)	0	5,774	5,767	0	0	0
7147792	NEWARK	NJ		09/25/2023		296,297	0	395	0	0	395	0	11,140	11,536	0	0	0
7147793	SAN GABRIEL	CA		09/25/2023		275,613	0	459	0	0	459	0	8,279	8,738	0	0	0
7147794	NORTH BERGEN	NJ		09/25/2023		237,513	0	329	0	0	329	0	2,361	2,690	0	0	0
7147796	BEAUMONT	TX		09/25/2023		268,246	0	322	0	0	322	0	15,001	15,324	0	0	0
7147797	HOLLYWOOD	FL		09/25/2023		242,074	0	277	0	0	277	0	3,222	3,500	0	0	0
7147798	HYATTSVILLE	MD		09/25/2023		228,824	0	373	0	0	373	0	3,616	3,989	0	0	0
7147799	PLANO	TX		09/25/2023		256,179	0	160	0	0	160	0	5,197	5,357	0	0	0
7147800	FORT WORTH	TX		09/25/2023		234,446	0	537	0	0	537	0	9,013	9,551	0	0	0
7147801	HANSON	MA		09/25/2023		216,551	0	717	0	0	717	0	7,677	8,395	0	0	0
7147803	GROVELAND	CA		09/25/2023		238,922	0	283	0	0	283	0	5,545	5,828	0	0	0
7147804	LONG BRANCH	NJ		09/25/2023		233,248	0	151	0	0	151	0	4,905	5,056	0	0	0
7147805	ROYAL PALM BEACH	FL		09/25/2023		203,625	0	492	0	0	492	0	5,241	5,734	0	0	0
7147806	PAPILLION	NE		09/25/2023		167,292	0	1,087	0	0	1,087	0	7,908	8,995	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147807	LONG BEACH	CA		09/25/2023		216,864	0	(4)	0	0	(4)	0	14,595	14,592	0	0	0
7147808	SOUTH PORTLAND	ME		10/25/2023		170,128	0	675	0	0	675	0	5,085	5,759	0	0	0
7147809	WEST PALM BEACH	FL		09/25/2023		162,336	0	474	0	0	474	0	3,083	3,557	0	0	0
7147810	STAYTON	OR		09/25/2023		208,435	0	88	0	0	88	0	4,066	4,154	0	0	0
7147811	LAWRENCEVILLE	GA		09/25/2023		155,669	0	915	0	0	915	0	6,218	7,133	0	0	0
7147812	MIDDLE RIVER	MD		09/25/2023		206,280	0	27	0	0	27	0	3,527	3,554	0	0	0
7147813	HOLLISTER	CA		09/25/2023		173,512	0	365	0	0	365	0	5,082	5,447	0	0	0
7147814	WEST PALM BEACH	FL		10/25/2023		163,012	0	498	0	0	498	0	5,541	6,039	0	0	0
7147815	RALEIGH	NC		09/25/2023		147,239	0	528	0	0	528	0	4,290	4,817	0	0	0
7147816	LANCASTER	TX		09/25/2023		158,524	0	359	0	0	359	0	4,104	4,464	0	0	0
7147817	LAWRENCEVILLE	GA		09/25/2023		183,349	0	39	0	0	39	0	3,267	3,306	0	0	0
7147818	CONCORD	NC		09/25/2023		182,526	0	9	0	0	9	0	4,395	4,404	0	0	0
7147820	GLENDALE	AZ		09/25/2023		159,306	0	252	0	0	252	0	4,078	4,330	0	0	0
7147821	HILLSIDE	NJ		10/25/2023		185,991	0	(9)	0	0	(9)	0	1,240	1,231	0	0	0
7147822	MILFORD	PA		10/25/2023		157,252	0	372	0	0	372	0	7,788	8,160	0	0	0
7147823	PEMBROKE PINES	FL		09/25/2023		126,869	0	691	0	0	691	0	3,496	4,187	0	0	0
7147824	LEWIS CENTER	OH		09/25/2023		153,098	0	247	0	0	247	0	7,413	7,660	0	0	0
7147825	LAS VEGAS	NV		09/25/2023		137,695	0	244	0	0	244	0	3,681	3,926	0	0	0
7147826	BATAVIA	OH		09/25/2023		118,114	0	377	0	0	377	0	3,216	3,593	0	0	0
7147827	SPRING HILL	FL		09/25/2023		147,062	0	6	0	0	6	0	2,923	2,929	0	0	0
7147829	CHARLOTTE	NC		09/25/2023		105,888	0	328	0	0	328	0	1,856	2,184	0	0	0
7147830	ORLANDO	FL		09/25/2023		123,223	0	221	0	0	221	0	2,712	2,932	0	0	0
7147833	BURBANK	CA		09/25/2023		136,867	0	14	0	0	14	0	3,352	3,367	0	0	0
7147836	METAIRIE	LA		09/25/2023		130,354	0	6	0	0	6	0	1,102	1,108	0	0	0
7147837	RENO	NV		10/25/2023		118,801	0	135	0	0	135	0	4,073	4,208	0	0	0
7147838	RICHMOND	TX		09/25/2023		128,685	0	(6)	0	0	(6)	0	1,384	1,378	0	0	0
7147839	NEW CASTLE	PA		10/25/2023		121,623	0	16	0	0	16	0	2,052	2,067	0	0	0
7147840	PHILADELPHIA	PA		09/25/2023		126,097	0	(13)	0	0	(13)	0	1,009	996	0	0	0
7147842	NEW BERN	NC		09/25/2023		108,029	0	104	0	0	104	0	2,252	2,356	0	0	0
7147843	CRAWFORD	GA		09/25/2023		107,042	0	81	0	0	81	0	4,605	4,687	0	0	0
7147845	LAKEWOOD	CO		09/25/2023		98,768	0	142	0	0	142	0	2,196	2,338	0	0	0
7147847	ELLINGTON	CT		09/25/2023		82,713	0	336	0	0	336	0	2,483	2,819	0	0	0
7147848	CLEARWATER	FL		09/25/2023		80,993	0	230	0	0	230	0	1,522	1,751	0	0	0
7147849	REYNOLDSBURG	OH		09/25/2023		77,498	0	340	0	0	340	0	2,496	2,836	0	0	0
7147850	ELIOT	ME		09/25/2023		104,668	0	(9)	0	0	(9)	0	1,176	1,167	0	0	0
7147851	TUCSON	AZ		09/25/2023		87,259	0	110	0	0	110	0	1,427	1,537	0	0	0
7147852	MERRILLVILLE	IN		09/25/2023		99,918	0	(2)	0	0	(2)	0	1,730	1,728	0	0	0
7147853	LAKE WORTH	FL		09/25/2023		92,107	0	65	0	0	65	0	2,300	2,365	0	0	0
7147855	OLYMPIA	WA		09/25/2023		87,604	0	60	0	0	60	0	6,774	6,834	0	0	0
7147858	SPARTA	TN		09/25/2023		75,684	0	140	0	0	140	0	2,094	2,234	0	0	0
7147860	CINCINNATI	OH		09/25/2023		81,864	0	7	0	0	7	0	3,740	3,747	0	0	0
7147862	HUMBLE	TX		09/25/2023		70,995	0	159	0	0	159	0	4,033	4,192	0	0	0
7147863	BALTIMORE	MD		09/25/2023		77,145	0	15	0	0	15	0	1,109	1,124	0	0	0
7147864	SUMMERVILLE	SC		09/25/2023		76,096	0	(24)	0	0	(24)	0	1,820	1,796	0	0	0
7147865	DUBUQUE	IA		09/25/2023		55,370	0	237	0	0	237	0	1,687	1,923	0	0	0
7147866	MORROW	GA		10/25/2023		68,203	0	45	0	0	45	0	4,379	4,424	0	0	0
7147867	WAUCHULA	FL		09/25/2023		70,268	0	(4)	0	0	(4)	0	459	455	0	0	0
7147868	CYPRESS	TX		09/25/2023		60,601	0	42	0	0	42	0	4,013	4,056	0	0	0
7147869	GREENWOOD	MS		09/25/2023		50,043	0	90	0	0	90	0	779	868	0	0	0
7147871	DALLAS	TX		09/25/2023		54,915	0	6	0	0	6	0	5,094	5,100	0	0	0
7147872	VICKSBURG	MS		09/25/2023		42,889	0	100	0	0	100	0	12,084	12,184	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147873	CROMWELL	IN		09/25/2023		51,476	0	(5)	0	0	(5)	0	1,776	1,771	0	0	0
7147874	PHILADELPHIA	PA		09/25/2023		53,704	0	(5)	0	0	(5)	0	537	532	0	0	0
7147875	HOUSTON	TX		09/25/2023		45,374	0	36	0	0	36	0	662	698	0	0	0
7147876	THE BRONX	NY		09/26/2023		487,986	0	(70)	0	0	(70)	0	3,843	3,774	0	0	0
7147877	THE BRONX	NY		09/26/2023		674,650	0	(90)	0	0	(90)	0	5,479	5,389	0	0	0
7147878	GARNERVILLE	NY		09/26/2023		243,754	0	(28)	0	0	(28)	0	2,227	2,199	0	0	0
7147879	MEMPHIS	TN		09/26/2023		170,098	0	(22)	0	0	(22)	0	1,501	1,479	0	0	0
7147880	MONTICELLO	NY		09/26/2023		211,166	0	(31)	0	0	(31)	0	1,749	1,718	0	0	0
7147881	BROOKLYN	NY		09/26/2023		938,509	0	(37)	0	0	(37)	0	7,713	7,676	0	0	0
7147882	FLOSSMOOR	IL		09/26/2023		277,562	0	(30)	0	0	(30)	0	2,381	2,351	0	0	0
7147884	NEWBURGH	NY		09/26/2023		241,619	0	(27)	0	0	(27)	0	2,124	2,097	0	0	0
7147885	BROOKLYN	NY		09/26/2023		971,235	0	(28)	0	0	(28)	0	9,128	9,100	0	0	0
7147886	BIRMINGHAM	AL		09/28/2023		99,815	0	5	0	0	5	0	969	974	0	0	0
7147887	DARBY	PA		09/28/2023		108,393	0	4	0	0	4	0	1,091	1,095	0	0	0
7147889	ORANGE CITY	FL		09/28/2023		157,024	0	(11)	0	0	(11)	0	1,404	1,394	0	0	0
7147890	BALTIMORE	MD		09/28/2023		171,155	0	(3)	0	0	(3)	0	1,648	1,645	0	0	0
7147893	TURTLE CREEK	PA		09/28/2023		71,474	0	(3)	0	0	(3)	0	640	637	0	0	0
7147894	ALIQUIPPA	PA		09/28/2023		77,937	0	(4)	0	0	(4)	0	726	723	0	0	0
7147895	FLINT	MI		09/28/2023		77,732	0	(13)	0	0	(13)	0	611	598	0	0	0
7147896	PHILADELPHIA	PA		09/28/2023		136,384	0	(5)	0	0	(5)	0	1,274	1,269	0	0	0
7147897	WARNER ROBINS	GA		09/28/2023		83,394	0	(9)	0	0	(9)	0	724	715	0	0	0
7147898	BINGHAMTON	NY		09/28/2023		84,922	0	(6)	0	0	(6)	0	676	670	0	0	0
7147899	BINGHAMTON	NY		09/28/2023		126,498	0	1	0	0	1	0	1,153	1,154	0	0	0
7147900	BALTIMORE	MD		09/28/2023		202,233	0	(9)	0	0	(9)	0	1,957	1,949	0	0	0
7147901	SYRACUSE	NY		09/28/2023		136,125	0	(13)	0	0	(13)	0	988	975	0	0	0
7147902	PHILADELPHIA	PA		09/28/2023		129,577	0	(6)	0	0	(6)	0	1,103	1,097	0	0	0
7147903	ANDERSON	SC		09/28/2023		266,323	0	(4)	0	0	(4)	0	2,726	2,722	0	0	0
7147904	BEDFORD HEIGHTS	OH		09/28/2023		119,853	0	(9)	0	0	(9)	0	1,060	1,051	0	0	0
7147905	EUCLID	OH		09/28/2023		92,136	0	(8)	0	0	(8)	0	790	781	0	0	0
7147906	APOPKA	FL		09/28/2023		191,622	0	10	0	0	10	0	1,845	1,855	0	0	0
7147907	MONTGOMERY	AL		09/28/2023		117,572	0	(10)	0	0	(10)	0	840	830	0	0	0
7147908	MAPLE HEIGHTS	OH		09/28/2023		91,922	0	(8)	0	0	(8)	0	795	787	0	0	0
7147909	BALTIMORE	MD		09/28/2023		111,725	0	(4)	0	0	(4)	0	948	944	0	0	0
7147910	PHILADELPHIA	PA		09/28/2023		113,859	0	0	0	0	0	0	1,200	1,200	0	0	0
7147911	BALTIMORE	MD		09/28/2023		166,822	0	(3)	0	0	(3)	0	1,607	1,604	0	0	0
7147912	NEWPORT NEWS	VA		09/28/2023		123,696	0	12	0	0	12	0	1,230	1,242	0	0	0
7147913	TULSA	OK		09/28/2023		78,908	0	(3)	0	0	(3)	0	669	666	0	0	0
7147914	WATERBURY	CT		09/28/2023		181,201	0	5	0	0	5	0	1,623	1,628	0	0	0
7147915	MAPLE HEIGHTS	OH		09/28/2023		78,161	0	(7)	0	0	(7)	0	708	701	0	0	0
7147916	WARNER ROBINS	GA		09/28/2023		81,424	0	(8)	0	0	(8)	0	701	693	0	0	0
7147917	WARNER ROBINS	GA		09/28/2023		75,956	0	(8)	0	0	(8)	0	655	646	0	0	0
7147918	BALTIMORE	MD		09/28/2023		197,404	0	(13)	0	0	(13)	0	1,636	1,623	0	0	0
7147922	TULSA	OK		09/28/2023		98,939	0	(11)	0	0	(11)	0	999	987	0	0	0
7147924	EASTON	MD		09/28/2023		141,634	0	(11)	0	0	(11)	0	1,248	1,236	0	0	0
7147925	HOUSTON	TX		09/28/2023		183,454	0	33	0	0	33	0	2,004	2,038	0	0	0
7147926	COLUMBUS	GA		09/28/2023		92,057	0	11	0	0	11	0	874	885	0	0	0
7147927	SAINT LOUIS	MO		09/28/2023		82,779	0	(3)	0	0	(3)	0	723	720	0	0	0
7147928	WILMINGTON	DE		09/28/2023		83,767	0	(8)	0	0	(8)	0	659	652	0	0	0
7147930	BALTIMORE	MD		09/28/2023		186,907	0	(6)	0	0	(6)	0	1,755	1,749	0	0	0
7147932	DETROIT	MI		09/28/2023		95,468	0	(5)	0	0	(5)	0	870	865	0	0	0
7147933	LAKELAND	FL		09/28/2023		150,494	0	(7)	0	0	(7)	0	1,433	1,426	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147935	HOMESTEAD	FL		09/28/2023		189,140	0	47	0	0	47	0	2,124	2,171	0	0	0
7147936	TORRINGTON	CT		09/28/2023		48,037	0	4	0	0	4	0	593	597	0	0	0
7147938	CALUMET CITY	IL		10/03/2023		159,774	0	0	0	0	0	0	1,356	1,356	0	0	0
7147939	KANSAS CITY	MO		10/03/2023		176,289	0	10,343	0	0	10,343	0	(8,771)	1,572	0	0	0
7147940	HANOVER TOWNSHIP	PA		10/03/2023		95,438	0	(29)	0	0	(29)	0	1,515	1,486	0	0	0
7147941	SPRINGFIELD	MA		10/03/2023		245,124	0	(36)	0	0	(36)	0	1,946	1,910	0	0	0
7147943	TRENTON	NJ		10/03/2023		148,583	0	(11)	0	0	(11)	0	1,062	1,051	0	0	0
7147944	SAINT ALBANS	NY		10/03/2023		421,098	0	(32)	0	0	(32)	0	5,580	5,548	0	0	0
7147946	PATERSON	NJ		10/03/2023		389,141	0	(16)	0	0	(16)	0	3,591	3,575	0	0	0
7147947	MILFORD	DE		09/28/2023		118,130	0	290	0	0	290	0	3,050	3,340	0	0	0
7147949	PHILADELPHIA	PA		09/28/2023		272,354	0	610	0	0	610	0	6,671	7,281	0	0	0
7147951	WEST CHESTER	PA		09/28/2023		177,267	0	321	0	0	321	0	4,032	4,353	0	0	0
7147952	FERNANDINA BEACH	FL		09/28/2023		245,557	0	845	0	0	845	0	7,557	8,402	0	0	0
7147953	REHOBOTH BEACH	DE		09/28/2023		1,355,602	0	4,219	0	0	4,219	0	37,732	41,951	0	0	0
7147956	NEW BRAUNFELS	TX		09/28/2023		197,976	0	385	0	0	385	0	4,611	4,996	0	0	0
7147957	LONGMONT	CO		09/28/2023		333,442	0	696	0	0	696	0	7,951	8,647	0	0	0
7147958	MONROE	NY		09/28/2023		212,137	0	509	0	0	509	0	5,326	5,834	0	0	0
7147959	TEMPE	AZ		09/28/2023		174,771	0	233	0	0	233	0	3,673	3,906	0	0	0
7147960	CARY	NC		09/28/2023		277,163	0	661	0	0	661	0	7,569	8,231	0	0	0
7147961	PHILADELPHIA	PA		09/28/2023		233,043	0	428	0	0	428	0	5,372	5,800	0	0	0
7147962	SEATTLE	WA		09/28/2023		333,643	0	957	0	0	957	0	8,861	9,818	0	0	0
7147963	SAN ANTONIO	TX		09/28/2023		192,964	0	375	0	0	375	0	4,488	4,863	0	0	0
7147964	SANFORD	FL		09/28/2023		211,250	0	514	0	0	514	0	6,167	6,681	0	0	0
7147965	LAKE HELEN	FL		09/28/2023		205,242	0	425	0	0	425	0	4,847	5,272	0	0	0
7147966	JARRELL	TX		09/28/2023		235,963	0	455	0	0	455	0	5,442	5,898	0	0	0
7147967	LUBBOCK	TX		09/28/2023		210,282	0	468	0	0	468	0	5,113	5,582	0	0	0
7147968	MURRIETA	CA		09/28/2023		401,696	0	775	0	0	775	0	9,265	10,040	0	0	0
7147969	LITTLE ROCK	AR		09/28/2023		201,317	0	337	0	0	337	0	4,044	4,380	0	0	0
7147970	KELLER	TX		09/28/2023		163,505	0	363	0	0	363	0	3,954	4,317	0	0	0
7147972	DALLAS	TX		09/28/2023		383,668	0	688	0	0	688	0	8,641	9,330	0	0	0
7147973	PALM COAST	FL		09/28/2023		206,835	0	399	0	0	399	0	4,770	5,170	0	0	0
7147974	RALEIGH	NC		09/28/2023		193,165	0	574	0	0	574	0	6,054	6,628	0	0	0
7147975	ORLANDO	FL		09/28/2023		186,893	0	306	0	0	306	0	6,381	6,687	0	0	0
7147976	LAVEEN	AZ		09/28/2023		280,204	0	436	0	0	436	0	6,097	6,533	0	0	0
7147977	DENTON	TX		09/28/2023		220,577	0	367	0	0	367	0	4,851	5,218	0	0	0
7147978	KINGWOOD	TX		09/28/2023		175,302	0	343	0	0	343	0	4,101	4,445	0	0	0
7147979	RAMONA	CA		09/28/2023		202,823	0	512	0	0	512	0	5,227	5,739	0	0	0
7147980	GARNER	NC		09/28/2023		290,519	0	523	0	0	523	0	6,576	7,099	0	0	0
7147981	RALEIGH	NC		09/28/2023		170,115	0	294	0	0	294	0	3,831	4,125	0	0	0
7147982	LAKE STEVENS	WA		09/28/2023		502,318	0	1,082	0	0	1,082	0	12,334	13,416	0	0	0
7147983	OAK CREEK	CO		09/28/2023		355,175	0	504	0	0	504	0	7,447	7,950	0	0	0
7147984	NEWNAN	GA		09/28/2023		251,249	0	418	0	0	418	0	5,526	5,944	0	0	0
7147985	FREDERICK	MD		09/28/2023		236,577	0	382	0	0	382	0	5,060	5,442	0	0	0
7147986	CINCINNATI	OH		09/28/2023		297,016	0	573	0	0	573	0	6,850	7,424	0	0	0
7147987	TOMBALL	TX		09/28/2023		188,389	0	574	0	0	574	0	5,121	5,695	0	0	0
7147988	GEORGETOWN	TX		09/28/2023		317,600	0	630	0	0	630	0	7,562	8,192	0	0	0
7147989	GILBERT	AZ		09/28/2023		316,247	0	610	0	0	610	0	7,294	7,904	0	0	0
7147990	BRENTWOOD	CA		09/28/2023		459,095	0	824	0	0	824	0	10,340	11,164	0	0	0
7147991	WILMETTE	IL		09/28/2023		202,767	0	390	0	0	390	0	4,654	5,044	0	0	0
7147992	MANOR	TX		09/28/2023		211,223	0	436	0	0	436	0	5,233	5,669	0	0	0
7147993	WEST PALM BEACH	FL		09/28/2023		281,271	0	652	0	0	652	0	7,196	7,848	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7147994	CASA GRANDE	AZ		09/28/2023		209,491	0	347	0	0	347	0	4,584	4,931	0	0	0
7147995	COOLIDGE	AZ		09/28/2023		179,237	0	297	0	0	297	0	3,922	4,219	0	0	0
7147996	BLACK DIAMOND	WA		09/28/2023		346,368	0	574	0	0	574	0	7,580	8,153	0	0	0
7147997	HOUSTON	TX		09/28/2023		193,760	0	556	0	0	556	0	5,146	5,702	0	0	0
7147998	MOSES LAKE	WA		09/28/2023		176,459	0	339	0	0	339	0	4,050	4,389	0	0	0
7147999	CONCORD	NC		09/28/2023		215,601	0	414	0	0	414	0	4,949	5,363	0	0	0
7148000	RALEIGH	NC		09/28/2023		387,047	0	915	0	0	915	0	9,538	10,452	0	0	0
7148001	GREENVILLE	NC		09/28/2023		200,104	0	359	0	0	359	0	4,507	4,866	0	0	0
7148002	NORTH YARMOUTH	ME		09/28/2023		247,043	0	475	0	0	475	0	5,670	6,145	0	0	0
7148003	TAMPA	FL		09/28/2023		183,686	0	218	0	0	218	0	3,651	3,869	0	0	0
7148004	SCOTTSDALE	AZ		09/28/2023		438,684	0	869	0	0	869	0	10,390	11,259	0	0	0
7148005	MINNEAPOLIS	MN		09/28/2023		170,165	0	308	0	0	308	0	4,299	4,607	0	0	0
7148006	GAINESVILLE	FL		09/28/2023		222,105	0	372	0	0	372	0	4,916	5,288	0	0	0
7148007	BROOKHAVEN	GA		09/28/2023		433,355	0	614	0	0	614	0	9,086	9,700	0	0	0
7148008	FRESNO	CA		09/28/2023		207,182	0	398	0	0	398	0	4,755	5,154	0	0	0
7148009	COROLLA	NC		09/28/2023		373,930	0	655	0	0	655	0	8,635	9,290	0	0	0
7148010	SUPERIOR	CO		09/28/2023		440,147	0	1,007	0	0	1,007	0	11,412	12,419	0	0	0
7148011	SUGAR HILL	GA		09/28/2023		265,571	0	389	0	0	389	0	5,698	6,087	0	0	0
7148012	KENT	WA		09/28/2023		441,971	0	1,145	0	0	1,145	0	10,528	11,673	0	0	0
7148013	COLLEGE STATION	TX		09/28/2023		471,521	0	853	0	0	853	0	10,711	11,563	0	0	0
7148014	ARLINGTON	TX		09/28/2023		199,859	0	470	0	0	470	0	5,512	5,982	0	0	0
7148016	SAN DIEGO	CA		09/28/2023		452,377	0	870	0	0	870	0	10,383	11,253	0	0	0
7148017	HOUSTON	TX		09/28/2023		210,042	0	249	0	0	249	0	4,175	4,424	0	0	0
7148018	DURHAM	NC		09/28/2023		310,454	0	514	0	0	514	0	6,794	7,308	0	0	0
7148019	MARTINSBURG	WV		09/28/2023		168,481	0	279	0	0	279	0	3,416	3,696	0	0	0
7148020	PHOENIX	AZ		09/28/2023		432,281	0	772	0	0	772	0	9,688	10,461	0	0	0
7148021	BAKERSFIELD	CA		09/28/2023		270,030	0	545	0	0	545	0	8,485	9,031	0	0	0
7148022	PALM COAST	FL		09/28/2023		189,636	0	400	0	0	400	0	5,974	6,374	0	0	0
7148023	CHANDLER	AZ		09/28/2023		313,307	0	440	0	0	440	0	6,501	6,942	0	0	0
7148024	CEDAR PARK	TX		09/28/2023		295,977	0	382	0	0	382	0	5,995	6,377	0	0	0
7148025	SAN ANTONIO	TX		09/28/2023		477,474	0	728	0	0	728	0	10,149	10,878	0	0	0
7148026	SARASOTA	FL		09/28/2023		350,290	0	734	0	0	734	0	9,648	10,382	0	0	0
7148027	GILBERT	AZ		09/28/2023		533,447	0	817	0	0	817	0	11,397	12,214	0	0	0
7148028	ATLANTA	GA		09/28/2023		428,830	0	554	0	0	554	0	8,686	9,240	0	0	0
7148030	HONOLULU	HI		09/28/2023		698,704	0	1,446	0	0	1,446	0	16,500	17,946	0	0	0
7148031	BRENTWOOD	NY		09/28/2023		259,332	0	399	0	0	399	0	5,569	5,968	0	0	0
7148032	SANTA CRUZ	CA		09/28/2023		506,413	0	1,248	0	0	1,248	0	16,087	17,335	0	0	0
7148033	BRIDGEPORT	CT		09/28/2023		225,809	0	316	0	0	316	0	4,570	4,886	0	0	0
7148034	LAKEHURST	NJ		09/28/2023		228,059	0	381	0	0	381	0	5,041	5,422	0	0	0
7148035	JERSEY CITY	NJ		09/28/2023		444,588	0	739	0	0	739	0	9,778	10,517	0	0	0
7148036	DEL VALLE	TX		09/28/2023		271,206	0	419	0	0	419	0	5,854	6,272	0	0	0
7148037	HOUSTON	TX		09/28/2023		274,201	0	424	0	0	424	0	5,920	6,344	0	0	0
7148038	WEST PALM BEACH	FL		09/28/2023		187,878	0	251	0	0	251	0	3,953	4,203	0	0	0
7148040	INGLEWOOD	CA		09/28/2023		466,112	0	766	0	0	766	0	10,432	11,198	0	0	0
7148041	TACOMA	WA		09/28/2023		390,686	0	606	0	0	606	0	8,476	9,082	0	0	0
7148042	TUCSON	AZ		09/28/2023		226,703	0	460	0	0	460	0	7,229	7,689	0	0	0
7148043	TULSA	OK		09/28/2023		181,120	0	279	0	0	279	0	3,889	4,168	0	0	0
7148044	MCCALL	ID		09/28/2023		490,184	0	945	0	0	945	0	12,347	13,292	0	0	0
7148045	SANTA ANA	CA		09/28/2023		731,132	0	1,036	0	0	1,036	0	15,329	16,365	0	0	0
7148046	FOUNTAIN HILLS	AZ		09/28/2023		376,515	0	494	0	0	494	0	7,721	8,215	0	0	0
7148047	STAFFORD	TX		09/28/2023		180,915	0	278	0	0	278	0	3,885	4,163	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148048	LAFAYETTE	IN		09/28/2023		156,251	0	259	0	0	259	0	3,419	3,678	0	0	0
7148049	AURORA	CO		09/28/2023		472,104	0	978	0	0	978	0	11,149	12,127	0	0	0
7148050	PROVIDENCE VILLAGE	TX		09/28/2023		231,067	0	357	0	0	357	0	4,992	5,349	0	0	0
7148051	SALT LAKE CITY	UT		09/28/2023		339,085	0	524	0	0	524	0	7,319	7,842	0	0	0
7148052	DECATUR	TX		09/28/2023		440,509	0	733	0	0	733	0	9,688	10,421	0	0	0
7148053	SAN ANTONIO	TX		09/28/2023		195,717	0	326	0	0	326	0	4,304	4,630	0	0	0
7148054	HEMET	CA		09/28/2023		426,840	0	605	0	0	605	0	8,949	9,554	0	0	0
7148055	GEORGETOWN	TX		09/28/2023		243,994	0	339	0	0	339	0	6,103	6,442	0	0	0
7148056	AUSTIN	TX		09/28/2023		414,894	0	1,155	0	0	1,155	0	16,845	18,000	0	0	0
7148057	LAS VEGAS	NV		09/28/2023		424,984	0	777	0	0	777	0	10,767	11,544	0	0	0
7148058	MCDONOUGH	GA		09/28/2023		231,197	0	344	0	0	344	0	5,414	5,759	0	0	0
7148059	LAS VEGAS	NV		09/28/2023		170,534	0	962	0	0	962	0	12,460	13,422	0	0	0
7148060	FAIRFIELD	CA		09/28/2023		335,371	0	437	0	0	437	0	6,865	7,301	0	0	0
7148062	LITTLE ELM	TX		09/28/2023		168,199	0	8,883	0	0	8,883	0	12,283	21,167	0	0	0
7148063	ORANGE	CA		09/28/2023		978,668	0	1,505	0	0	1,505	0	21,016	22,521	0	0	0
7148064	PFLUGERVILLE	TX		09/28/2023		280,360	0	398	0	0	398	0	5,881	6,279	0	0	0
7148065	HIGHLAND	CA		09/28/2023		466,838	0	3,891	0	0	3,891	0	87,951	91,842	0	0	0
7148066	ALPHARETTA	GA		09/28/2023		282,483	0	400	0	0	400	0	5,922	6,323	0	0	0
7148067	TAMPA	FL		09/28/2023		258,460	0	466	0	0	466	0	5,832	6,299	0	0	0
7148068	LEHI	UT		09/28/2023		271,385	0	524	0	0	524	0	6,268	6,792	0	0	0
7148069	ATASCADERO	CA		09/28/2023		290,386	0	411	0	0	411	0	6,542	6,953	0	0	0
7148070	AUBREY	TX		09/28/2023		339,888	0	441	0	0	441	0	6,921	7,361	0	0	0
7148071	LONG BEACH	CA		09/28/2023		800,484	0	990	0	0	990	0	16,250	17,239	0	0	0
7148072	PORTLAND	OR		09/28/2023		285,545	0	340	0	0	340	0	5,706	6,046	0	0	0
7148074	WORCESTER	MA		09/28/2023		202,855	0	493	0	0	493	0	4,745	5,238	0	0	0
7148075	PHOENIX	AZ		09/28/2023		218,803	0	424	0	0	424	0	5,071	5,495	0	0	0
7148077	WORCESTER	MA		09/28/2023		297,367	0	457	0	0	457	0	6,386	6,843	0	0	0
7148079	SAN DIEGO	CA		09/28/2023		373,848	0	479	0	0	479	0	7,930	8,410	0	0	0
7148080	KINGWOOD	TX		09/28/2023		220,581	0	479	0	0	479	0	7,548	8,027	0	0	0
7148081	LEANDER	TX		09/28/2023		213,225	0	411	0	0	411	0	4,918	5,329	0	0	0
7148082	EL PASO	TX		09/28/2023		151,180	0	233	0	0	233	0	3,253	3,486	0	0	0
7148083	SAINT CLOUD	FL		09/28/2023		274,007	0	492	0	0	492	0	6,171	6,663	0	0	0
7148084	MCKINNEY	TX		09/28/2023		276,003	0	424	0	0	424	0	6,468	6,893	0	0	0
7148085	MINNEAPOLIS	MN		09/28/2023		188,038	0	290	0	0	290	0	4,059	4,349	0	0	0
7148086	GALLATIN	TN		09/28/2023		189,976	0	252	0	0	252	0	3,969	4,221	0	0	0
7148087	IRVINE	CA		09/28/2023		418,286	0	877	0	0	877	0	9,294	10,171	0	0	0
7148088	YUCCA VALLEY	CA		09/28/2023		232,215	0	252	0	0	252	0	4,529	4,782	0	0	0
7148090	SACRAMENTO	CA		09/28/2023		329,580	0	915	0	0	915	0	12,315	13,229	0	0	0
7148091	CHINO	CA		09/28/2023		468,495	0	904	0	0	904	0	10,805	11,709	0	0	0
7148092	PHOENIXVILLE	PA		09/28/2023		274,215	0	422	0	0	422	0	5,895	6,317	0	0	0
7148093	CASA GRANDE	AZ		09/28/2023		202,180	0	361	0	0	361	0	4,531	4,892	0	0	0
7148095	CENTENNIAL	CO		09/28/2023		432,108	0	513	0	0	513	0	8,588	9,101	0	0	0
7148097	CARY	NC		09/28/2023		198,439	0	256	0	0	256	0	4,020	4,276	0	0	0
7148098	HUTTO	TX		09/28/2023		241,784	0	399	0	0	399	0	5,265	5,663	0	0	0
7148099	PFLUGERVILLE	TX		09/28/2023		343,500	0	524	0	0	524	0	7,302	7,826	0	0	0
7148100	CHULA VISTA	CA		09/28/2023		495,433	0	756	0	0	756	0	10,531	11,287	0	0	0
7148101	PETERSBURG	VA		09/28/2023		239,704	0	311	0	0	311	0	4,887	5,198	0	0	0
7148102	FOLSOM	CA		09/28/2023		426,311	0	710	0	0	710	0	89,915	90,624	0	0	0
7148103	REXBURG	ID		09/28/2023		366,082	0	319	0	0	319	0	6,654	6,972	0	0	0
7148104	MODESTO	CA		09/28/2023		430,906	0	377	0	0	377	0	7,875	8,252	0	0	0
7148106	STOCKTON	CA		09/28/2023		162,388	0	617	0	0	617	0	4,796	5,413	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148113	HOUSTON	TX		09/28/2023		59,434	0	74	0	0	74	0	1,248	1,322	0	0	0
7148114	WEST PALM BEACH	FL		09/28/2023		233,934	0	533	0	0	533	0	5,847	6,380	0	0	0
7148115	ENGLEWOOD	FL		09/28/2023		146,405	0	272	0	0	272	0	3,421	3,692	0	0	0
7148118	MIAMI	FL		09/28/2023		301,839	0	408	0	0	408	0	6,422	6,830	0	0	0
7148120	MANALAPAN	NJ		09/28/2023		196,725	0	311	0	0	311	0	4,378	4,690	0	0	0
7148121	LOS ANGELES	CA		09/28/2023		548,549	0	1,296	0	0	1,296	0	14,070	15,366	0	0	0
7148123	ALEDO	TX		09/28/2023		145,586	0	255	0	0	255	0	3,411	3,666	0	0	0
7148124	STATEN ISLAND	NY		09/28/2023		176,525	0	461	0	0	461	0	6,181	6,642	0	0	0
7148125	HILLSBORO	OR		09/28/2023		262,544	0	617	0	0	617	0	6,693	7,310	0	0	0
7148126	DALLAS	TX		09/28/2023		379,396	0	861	0	0	861	0	9,439	10,300	0	0	0
7148128	MODESTO	CA		09/28/2023		260,243	0	444	0	0	444	0	7,105	7,548	0	0	0
7148129	CORONA	CA		09/28/2023		362,560	0	882	0	0	882	0	9,273	10,155	0	0	0
7148130	RALEIGH	NC		09/28/2023		201,309	0	402	0	0	402	0	4,852	5,254	0	0	0
7148131	LOS ANGELES	CA		09/28/2023		258,561	0	235	0	0	235	0	5,097	5,331	0	0	0
7148132	PASADENA	CA		09/28/2023		304,754	0	331	0	0	331	0	6,163	6,494	0	0	0
7148133	OXFORD	FL		09/28/2023		224,615	0	145	0	0	145	0	4,041	4,186	0	0	0
7148134	PHOENIX	AZ		09/28/2023		178,129	0	240	0	0	240	0	4,007	4,247	0	0	0
7148135	DES PLAINES	IL		09/28/2023		322,647	0	1,118	0	0	1,118	0	14,321	15,440	0	0	0
7148137	NEWARK	NJ		09/28/2023		299,072	0	558	0	0	558	0	7,022	7,580	0	0	0
7148138	SAN DIEGO	CA		09/28/2023		325,016	0	832	0	0	832	0	8,528	9,360	0	0	0
7148139	PATTERSON	CA		09/28/2023		264,525	0	842	0	0	842	0	7,493	8,335	0	0	0
7148140	AUSTIN	TX		09/28/2023		250,540	0	730	0	0	730	0	6,802	7,533	0	0	0
7148141	LITTLE ELM	TX		09/28/2023		168,670	0	525	0	0	525	0	4,945	5,470	0	0	0
7148142	TOMBALL	TX		09/28/2023		147,802	0	410	0	0	410	0	4,480	4,891	0	0	0
7148143	CHARLOTTE	NC		09/28/2023		233,605	0	682	0	0	682	0	6,343	7,025	0	0	0
7148145	ROSEVILLE	CA		09/28/2023		337,742	0	985	0	0	985	0	9,171	10,157	0	0	0
7148146	MIDWAY CITY	CA		09/28/2023		382,974	0	890	0	0	890	0	9,627	10,516	0	0	0
7148147	LARGO	FL		09/28/2023		277,939	0	399	0	0	399	0	5,918	6,317	0	0	0
7148148	FORT WORTH	TX		09/28/2023		199,392	0	364	0	0	364	0	4,566	4,930	0	0	0
7148149	BOUNTIFUL	UT		09/28/2023		380,363	0	593	0	0	593	0	8,294	8,886	0	0	0
7148150	CENTRALIA	WA		09/28/2023		733,198	0	807	0	0	807	0	14,536	15,343	0	0	0
7148151	BOISE	ID		09/28/2023		228,004	0	359	0	0	359	0	21,977	22,336	0	0	0
7148152	SAN ANTONIO	TX		09/28/2023		153,406	0	418	0	0	418	0	4,034	4,452	0	0	0
7148153	LOWELL	MA		09/28/2023		424,449	0	1,610	0	0	1,610	0	17,000	18,610	0	0	0
7148154	PHOENIX	AZ		09/28/2023		173,525	0	292	0	0	292	0	3,878	4,170	0	0	0
7148155	RENO	NV		09/28/2023		277,639	0	767	0	0	767	0	7,425	8,192	0	0	0
7148156	ALPHARETTA	GA		09/28/2023		293,018	0	573	0	0	573	0	6,881	7,455	0	0	0
7148157	SAINT PETERSBURG	FL		09/28/2023		184,295	0	567	0	0	567	0	6,027	6,594	0	0	0
7148158	SACRAMENTO	CA		09/28/2023		258,275	0	504	0	0	504	0	6,044	6,548	0	0	0
7148159	KEENESBURG	CO		09/28/2023		415,547	0	997	0	0	997	0	10,432	11,429	0	0	0
7148160	COEUR D ALENE	ID		09/28/2023		302,529	0	457	0	0	457	0	7,008	7,464	0	0	0
7148162	FORT LAUDERDALE	FL		09/28/2023		200,630	0	340	0	0	340	0	4,503	4,842	0	0	0
7148163	TUCSON	AZ		09/28/2023		407,551	0	583	0	0	583	0	8,634	9,216	0	0	0
7148164	NASHUA	NH		09/28/2023		234,807	0	338	0	0	338	0	5,008	5,346	0	0	0
7148165	WALLA WALLA	WA		09/28/2023		225,563	0	421	0	0	421	0	5,431	5,851	0	0	0
7148166	MIAMI	FL		09/28/2023		463,246	0	1,390	0	0	1,390	0	16,324	17,714	0	0	0
7148167	JARRELL	TX		09/28/2023		198,877	0	447	0	0	447	0	4,887	5,334	0	0	0
7148168	RANCHO CUCAMONGA	CA		09/28/2023		441,056	0	666	0	0	666	0	9,294	9,960	0	0	0
7148169	BUCKEYE	AZ		09/28/2023		280,599	0	403	0	0	403	0	5,975	6,378	0	0	0
7148170	BOISE	ID		09/28/2023		217,113	0	540	0	0	540	0	8,469	9,010	0	0	0
7148171	SCHILLER PARK	IL		09/28/2023		288,292	0	1,723	0	0	1,723	0	19,112	20,835	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148172	BARTLETT	IL		09/28/2023		173,098	0	388	0	0	388	0	4,245	4,633	0	0	0
7148173	RIALTO	CA		09/28/2023		197,228	0	425	0	0	425	0	4,903	5,328	0	0	0
7148174	ATLANTA	GA		09/28/2023		315,797	0	814	0	0	814	0	8,190	9,003	0	0	0
7148176	LUBBOCK	TX		09/28/2023		229,789	0	311	0	0	311	0	4,914	5,225	0	0	0
7148177	SAINT GEORGE	UT		09/28/2023		268,304	0	487	0	0	487	0	6,133	6,621	0	0	0
7148178	LIGHTHOUSE POINT	FL		09/28/2023		512,146	0	799	0	0	799	0	11,168	11,967	0	0	0
7148179	KINGMAN	AZ		09/28/2023		144,823	0	325	0	0	325	0	3,560	3,885	0	0	0
7148180	AUSTIN	TX		09/28/2023		517,647	0	1,008	0	0	1,008	0	12,077	13,084	0	0	0
7148181	MCKINNEY	TX		09/28/2023		276,569	0	672	0	0	672	0	9,041	9,713	0	0	0
7148182	MADERA	CA		09/28/2023		204,884	0	681	0	0	681	0	5,915	6,596	0	0	0
7148183	SPRINGFIELD	OR		09/28/2023		213,274	0	344	0	0	344	0	5,525	5,869	0	0	0
7148184	BARSTOW	CA		09/28/2023		143,486	0	280	0	0	280	0	3,358	3,638	0	0	0
7148185	MEADOWLAKES	TX		09/28/2023		312,187	0	447	0	0	447	0	6,624	7,071	0	0	0
7148186	ARVADA	CO		09/28/2023		276,194	0	617	0	0	617	0	6,742	7,359	0	0	0
7148187	ERIE	CO		09/28/2023		222,914	0	347	0	0	347	0	4,861	5,208	0	0	0
7148188	AUSTIN	TX		09/28/2023		453,295	0	819	0	0	819	0	10,310	11,129	0	0	0
7148192	ARGYLE	TX		09/28/2023		211,038	0	471	0	0	471	0	5,263	5,734	0	0	0
7148194	RIO RANCHO	NM		09/28/2023		183,544	0	249	0	0	249	0	3,522	3,771	0	0	0
7148195	OAKHAM	MA		09/28/2023		284,180	0	374	0	0	374	0	5,882	6,255	0	0	0
7148197	MT JULIET	TN		09/28/2023		203,023	0	342	0	0	342	0	4,533	4,874	0	0	0
7148198	HOOKSETT	NH		09/28/2023		284,413	0	560	0	0	560	0	8,842	9,401	0	0	0
7148199	NEVADA CITY	CA		09/28/2023		373,448	0	744	0	0	744	0	9,043	9,787	0	0	0
7148201	DENVER	CO		09/28/2023		204,103	0	279	0	0	279	0	4,311	4,590	0	0	0
7148203	ANAHEIM	CA		09/28/2023		516,663	0	1,005	0	0	1,005	0	12,033	13,038	0	0	0
7148204	COLORADO SPRINGS	CO		09/28/2023		509,489	0	728	0	0	728	0	10,792	11,520	0	0	0
7148205	LOCKPORT	IL		09/28/2023		130,689	0	300	0	0	300	0	3,298	3,598	0	0	0
7148206	BENNETT	CO		09/28/2023		428,290	0	898	0	0	898	0	10,262	11,159	0	0	0
7148207	LITTLE ELM	TX		09/28/2023		191,420	0	464	0	0	464	0	4,859	5,324	0	0	0
7148208	LAGUNA NIGUEL	CA		09/28/2023		247,088	0	679	0	0	679	0	6,565	7,244	0	0	0
7148210	THORNTON	CO		09/28/2023		278,266	0	426	0	0	426	0	5,945	6,371	0	0	0
7148211	GEORGETOWN	TX		09/28/2023		305,422	0	89	0	0	89	0	4,566	4,655	0	0	0
7148212	KILLEEN	TX		09/28/2023		164,074	0	75	0	0	75	0	2,432	2,507	0	0	0
7148213	GREENCASTLE	IN		09/28/2023		267,598	0	4	0	0	4	0	3,423	3,427	0	0	0
7148214	LAKEWOOD RANCH	FL		09/28/2023		489,710	0	(49)	0	0	(49)	0	5,145	5,096	0	0	0
7148215	HERMITAGE	TN		09/28/2023		315,900	0	(15)	0	0	(15)	0	3,491	3,476	0	0	0
7148216	AMHERST	NY		09/28/2023		71,015	0	162	0	0	162	0	1,780	1,941	0	0	0
7148219	CORNELIUS	NC		09/28/2023		313,801	0	(15)	0	0	(15)	0	3,444	3,429	0	0	0
7148220	TIGARD	OR		09/28/2023		562,950	0	(56)	0	0	(56)	0	5,872	5,816	0	0	0
7148221	EL CENTRO	CA		09/28/2023		225,122	0	268	0	0	268	0	4,498	4,765	0	0	0
7148222	PLYMOUTH	MI		09/28/2023		229,867	0	(27)	0	0	(27)	0	2,665	2,638	0	0	0
7148223	TEMPE	AZ		09/28/2023		217,253	0	501	0	0	501	0	5,509	6,010	0	0	0
7148225	FORT LAUDERDALE	FL		09/28/2023		233,106	0	433	0	0	433	0	5,490	5,924	0	0	0
7148226	DENVER	CO		09/28/2023		277,147	0	516	0	0	516	0	6,844	7,360	0	0	0
7148229	ALEXANDRIA	VA		09/28/2023		159,259	0	112	0	0	112	0	2,819	2,931	0	0	0
7148230	FALLING WATERS	WV		09/28/2023		163,559	0	88	0	0	88	0	2,741	2,829	0	0	0
7148231	FAYETTEVILLE	NC		09/28/2023		244,507	0	(12)	0	0	(12)	0	2,665	2,654	0	0	0
7148232	ATLANTA	GA		09/28/2023		372,124	0	(18)	0	0	(18)	0	4,056	4,039	0	0	0
7148233	CAPE CORAL	FL		09/28/2023		397,493	0	(19)	0	0	(19)	0	4,333	4,314	0	0	0
7148234	BURLINGTON	KY		09/28/2023		227,939	0	(24)	0	0	(24)	0	2,471	2,447	0	0	0
7148236	DAYTONA BEACH SHORES	FL		09/28/2023		436,705	0	5	0	0	5	0	4,972	4,976	0	0	0
7148237	DAYTONA BEACH SHORES	FL		09/28/2023		448,508	0	5	0	0	5	0	5,109	5,114	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148238	MANAHAWKIN	NJ		09/28/2023		221,687	0	(7)	0	0	(7)	0	2,692	2,685	0	0	0
7148240	GRAND JUNCTION	CO		09/28/2023		267,608	0	(51)	0	0	(51)	0	6,307	6,256	0	0	0
7148241	BEVERLY HILLS	FL		09/28/2023		314,910	0	(56)	0	0	(56)	0	6,906	6,850	0	0	0
7148242	BROKEN BOW	OK		09/28/2023		667,477	0	(66)	0	0	(66)	0	6,913	6,847	0	0	0
7148243	LAS VEGAS	NV		09/28/2023		281,176	0	(55)	0	0	(55)	0	4,911	4,856	0	0	0
7148245	PORT ANGELES	WA		09/28/2023		327,739	0	(24)	0	0	(24)	0	3,493	3,468	0	0	0
7148246	NELLYSFORD	VA		09/28/2023		448,833	0	(55)	0	0	(55)	0	4,531	4,476	0	0	0
7148247	MINERAL BLUFF	GA		09/28/2023		256,462	0	(35)	0	0	(35)	0	3,379	3,344	0	0	0
7148248	LITCHFIELD PARK	AZ		09/28/2023		278,331	0	69	0	0	69	0	4,079	4,148	0	0	0
7148249	WHITEFISH	MT		09/28/2023		583,359	0	10	0	0	10	0	7,708	7,718	0	0	0
7148250	DULUTH	GA		09/28/2023		433,354	0	372	0	0	372	0	14,897	15,269	0	0	0
7148251	COLORADO SPRINGS	CO		09/28/2023		389,909	0	(50)	0	0	(50)	0	4,110	4,060	0	0	0
7148253	FOLSOM	CA		09/28/2023		241,562	0	(31)	0	0	(31)	0	2,493	2,461	0	0	0
7148259	GRAND RAPIDS	MI		09/28/2023		318,593	0	(10)	0	0	(10)	0	3,971	3,961	0	0	0
7148260	BATTLE GROUND	WA		09/28/2023		367,711	0	(43)	0	0	(43)	0	6,484	6,441	0	0	0
7148261	SCOTTSDALE	AZ		09/28/2023		301,399	0	(56)	0	0	(56)	0	3,719	3,663	0	0	0
7148262	THE WOODLANDS	TX		09/28/2023		281,292	0	(28)	0	0	(28)	0	2,741	2,713	0	0	0
7148263	OAK ISLAND	NC		09/28/2023		514,814	0	41	0	0	41	0	9,389	9,429	0	0	0
7148264	CHICAGO	IL		09/28/2023		397,133	0	6	0	0	6	0	5,090	5,097	0	0	0
7148266	SAINT LOUIS	MO		09/28/2023		268,236	0	(42)	0	0	(42)	0	3,077	3,035	0	0	0
7148267	ATLANTIC BEACH	NC		09/28/2023		229,390	0	(7)	0	0	(7)	0	2,840	2,833	0	0	0
7148268	RICHMOND	VA		09/28/2023		362,338	0	108	0	0	108	0	5,260	5,368	0	0	0
7148269	EMIGRANT	MT		09/28/2023		260,907	0	(26)	0	0	(26)	0	2,741	2,715	0	0	0
7148270	CRYSTAL	MN		09/28/2023		262,768	0	(43)	0	0	(43)	0	3,533	3,490	0	0	0
7148276	RICHARDSON	TX		09/28/2023		306,904	0	(92)	0	0	(92)	0	8,386	8,294	0	0	0
7148277	PORTLAND	OR		09/28/2023		699,521	0	(3)	0	0	(3)	0	8,799	8,796	0	0	0
7148279	CAPE CORAL	FL		09/28/2023		306,242	0	(38)	0	0	(38)	0	3,114	3,076	0	0	0
7148280	LAVON	TX		09/28/2023		328,484	0	(24)	0	0	(24)	0	3,540	3,515	0	0	0
7148281	HERNDON	VA		09/28/2023		262,960	0	(9)	0	0	(9)	0	3,235	3,227	0	0	0
7148282	CENTRAL POINT	OR		09/28/2023		300,091	0	(77)	0	0	(77)	0	6,133	6,056	0	0	0
7148284	MACOMB	MI		09/28/2023		274,273	0	(16)	0	0	(16)	0	6,126	6,110	0	0	0
7148286	SPRING	TX		09/28/2023		436,503	0	(523)	0	0	(523)	0	51,249	50,726	0	0	0
7148288	PINETOP LAKESIDE	AZ		09/28/2023		276,203	0	66	0	0	66	0	3,872	3,938	0	0	0
7148289	LAKE OSWEGO	OR		09/28/2023		531,878	0	(65)	0	0	(65)	0	5,379	5,314	0	0	0
7148291	REDDING	CA		09/28/2023		163,408	0	(87)	0	0	(87)	0	16,003	15,916	0	0	0
7148292	SAN FRANCISCO	CA		09/28/2023		546,260	0	(53)	0	0	(53)	0	5,578	5,525	0	0	0
7148296	COLUMBUS	OH		09/28/2023		360,179	0	(35)	0	0	(35)	0	3,678	3,643	0	0	0
7148298	TUKWILA	WA		09/28/2023		438,015	0	(43)	0	0	(43)	0	4,473	4,430	0	0	0
7148300	DESTIN	FL		09/28/2023		403,758	0	52	0	0	52	0	328,350	328,402	0	0	0
7148301	STERLING	CO		09/28/2023		322,158	0	(45)	0	0	(45)	0	3,724	3,679	0	0	0
7148302	HOUSTON	TX		09/28/2023		278,249	0	(8)	0	0	(8)	0	3,386	3,378	0	0	0
7148303	BONITA SPRINGS	FL		09/28/2023		575,403	0	(255)	0	0	(255)	0	12,889	12,634	0	0	0
7148304	MESA	AZ		09/28/2023		361,044	0	(28)	0	0	(28)	0	4,242	4,214	0	0	0
7148311	BOISE	ID		09/28/2023		382,338	0	(69)	0	0	(69)	0	3,501	3,433	0	0	0
7148312	REDDING	CA		09/28/2023		252,613	0	3	0	0	3	0	2,850	2,853	0	0	0
7148314	NASHVILLE	TN		09/28/2023		303,760	0	(37)	0	0	(37)	0	3,023	2,986	0	0	0
7148315	WEAVERVILLE	CA		09/28/2023		276,359	0	(20)	0	0	(20)	0	2,896	2,876	0	0	0
7148316	SAN JUAN	TX		09/28/2023		404,109	0	(81)	0	0	(81)	0	3,598	3,517	0	0	0
7148318	HORIZON CITY	TX		09/28/2023		219,725	0	(22)	0	0	(22)	0	2,275	2,253	0	0	0
7148319	VALLEJO	CA		09/28/2023		279,831	0	(8,929)	0	0	(8,929)	0	16,819	7,890	0	0	0
7148321	AUSTIN	TX		09/28/2023		367,978	0	(27)	0	0	(27)	0	5,379	5,352	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148323	FAIR OAKS	CA		09/28/2023		278,806	0	(18)	0	0	(18)	0	4,043	4,025	0	0	0
7148324	SALINAS	CA		09/28/2023		390,689	0	(38)	0	0	(38)	0	3,990	3,952	0	0	0
7148326	NAMPA	ID		09/28/2023		233,801	0	(23)	0	0	(23)	0	2,371	2,348	0	0	0
7148329	MONTEREY	CA		09/28/2023		396,479	0	(39)	0	0	(39)	0	4,049	4,010	0	0	0
7148331	SWEET HOME	OR		09/28/2023		280,364	0	(20)	0	0	(20)	0	2,938	2,917	0	0	0
7148332	OLYMPIA	WA		09/28/2023		291,156	0	(82)	0	0	(82)	0	3,163	3,081	0	0	0
7148333	WASILLA	AK		09/28/2023		288,582	0	(35)	0	0	(35)	0	2,872	2,837	0	0	0
7148334	NEW ORLEANS	LA		09/28/2023		291,811	0	(6)	0	0	(6)	0	3,240	3,235	0	0	0
7148335	KNOXVILLE	TN		09/28/2023		298,681	0	(22)	0	0	(22)	0	11,648	11,626	0	0	0
7148336	WINTER HAVEN	FL		09/28/2023		284,509	0	(30)	0	0	(30)	0	4,351	4,320	0	0	0
7148337	JUNEAU	AK		09/28/2023		301,142	0	(30)	0	0	(30)	0	3,690	3,660	0	0	0
7148339	ORLANDO	FL		09/28/2023		310,251	0	(37)	0	0	(37)	0	3,088	3,050	0	0	0
7148340	PROVIDENCE	RI		09/28/2023		308,506	0	(27)	0	0	(27)	0	3,257	3,230	0	0	0
7148341	ALBUQUERQUE	NM		09/28/2023		324,542	0	(65)	0	0	(65)	0	2,911	2,846	0	0	0
7148342	BREVARD	NC		09/28/2023		322,258	0	(141)	0	0	(141)	0	6,294	6,153	0	0	0
7148344	NAZARETH	PA		09/28/2023		322,521	0	(53)	0	0	(53)	0	3,048	2,995	0	0	0
7148345	FORT COLLINS	CO		09/28/2023		316,160	0	(23)	0	0	(23)	0	3,313	3,290	0	0	0
7148347	LAS VEGAS	NV		09/28/2023		328,343	0	(69)	0	0	(69)	0	3,094	3,025	0	0	0
7148348	SALEM	OR		09/28/2023		328,338	0	(28)	0	0	(28)	0	3,397	3,369	0	0	0
7148351	WEXFORD	PA		09/28/2023		340,783	0	(37)	0	0	(37)	0	3,436	3,399	0	0	0
7148352	PORTLAND	OR		09/28/2023		341,109	0	(29)	0	0	(29)	0	3,250	3,221	0	0	0
7148353	MILFORD	MA		09/28/2023		350,696	0	(203)	0	0	(203)	0	9,076	8,873	0	0	0
7148354	ATLANTA	GA		09/28/2023		368,789	0	(74)	0	0	(74)	0	3,308	3,234	0	0	0
7148355	EVERGREEN	CO		09/28/2023		360,843	0	(26)	0	0	(26)	0	3,781	3,755	0	0	0
7148356	BOISE	ID		09/28/2023		367,288	0	(40)	0	0	(40)	0	3,703	3,663	0	0	0
7148357	FITCHBURG	MA		09/28/2023		377,786	0	(81)	0	0	(81)	0	3,631	3,550	0	0	0
7148359	BREMERTON	WA		09/28/2023		378,979	0	(54)	0	0	(54)	0	3,521	3,467	0	0	0
7148361	TACOMA	WA		09/28/2023		387,308	0	(47)	0	0	(47)	0	3,854	3,808	0	0	0
7148365	OCEAN CITY	MD		09/28/2023		405,788	0	(71)	0	0	(71)	0	3,809	3,739	0	0	0
7148370	CHARLOTTE	NC		09/28/2023		425,001	0	(65)	0	0	(65)	0	4,069	4,004	0	0	0
7148371	ASHEVILLE	NC		09/28/2023		393,676	0	(51)	0	0	(51)	0	7,284	7,233	0	0	0
7148372	OLYMPIA	WA		09/28/2023		448,829	0	(45)	0	0	(45)	0	5,049	5,004	0	0	0
7148376	LAKEWOOD	CO		09/28/2023		498,976	0	(100)	0	0	(100)	0	4,476	4,376	0	0	0
7148378	RIVERVIEW	FL		09/28/2023		532,315	0	(45)	0	0	(45)	0	5,507	5,462	0	0	0
7148379	SALEM	MA		09/28/2023		553,709	0	(87)	0	0	(87)	0	6,840	6,753	0	0	0
7148380	BELLINGHAM	WA		09/28/2023		548,083	0	(148)	0	0	(148)	0	13,719	13,570	0	0	0
7148381	BEAUFORT	SC		09/28/2023		533,958	0	(513)	0	0	(513)	0	46,995	46,482	0	0	0
7148383	SAVANNAH	GA		09/28/2023		624,768	0	(68)	0	0	(68)	0	6,299	6,231	0	0	0
7148385	GULF SHORES	AL		09/28/2023		642,538	0	(55)	0	0	(55)	0	6,647	6,593	0	0	0
7148387	OXFORD	CT		09/28/2023		279,710	0	(3)	0	0	(3)	0	3,420	3,417	0	0	0
7148388	CLAYTON	NC		09/28/2023		256,879	0	(3)	0	0	(3)	0	8,018	8,015	0	0	0
7148389	OVERGAARD	AZ		09/28/2023		291,718	0	(2)	0	0	(2)	0	4,350	4,349	0	0	0
7148391	SCIO	OR		09/28/2023		285,061	0	67	0	0	67	0	3,930	3,997	0	0	0
7148392	KENNEWICK	WA		09/28/2023		311,607	0	(48)	0	0	(48)	0	3,503	3,454	0	0	0
7148393	MADISON	AL		09/28/2023		319,066	0	(268)	0	0	(268)	0	11,427	11,159	0	0	0
7148394	CINCINNATI	OH		09/28/2023		325,585	0	(50)	0	0	(50)	0	3,635	3,585	0	0	0
7148397	FALL RIVER	MA		09/28/2023		407,240	0	(2)	0	0	(2)	0	4,550	4,548	0	0	0
7148400	MACON	NC		09/28/2023		437,409	0	(67)	0	0	(67)	0	4,884	4,817	0	0	0
7148402	MYRTLE BEACH	SC		09/28/2023		371,407	0	(8,991)	0	0	(8,991)	0	86,315	77,324	0	0	0
7148403	PITTSBURGH	PA		09/28/2023		409,395	0	(7)	0	0	(7)	0	49,261	49,254	0	0	0
7148404	SPARTA	NC		09/28/2023		444,262	0	(2)	0	0	(2)	0	4,964	4,961	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148405	ARLINGTON	VA		09/28/2023		470,423	0	(73)	0	0	(73)	0	5,288	5,215	0	0	0
7148406	HIGHLAND PARK	NJ		09/28/2023		475,043	0	(16)	0	0	(16)	0	10,193	10,178	0	0	0
7148407	SHAPLEIGH	ME		09/28/2023		490,864	0	44	0	0	44	0	6,366	6,410	0	0	0
7148408	ORANGE BEACH	AL		09/28/2023		500,715	0	(5)	0	0	(5)	0	6,122	6,117	0	0	0
7148409	RUIDOSO	NM		09/28/2023		521,088	0	(80)	0	0	(80)	0	5,818	5,738	0	0	0
7148410	WOODLAND HILLS	CA		09/28/2023		686,799	0	(3)	0	0	(3)	0	7,700	7,697	0	0	0
7148411	INDIANAPOLIS	IN		10/05/2023		105,216	0	(6)	0	0	(6)	0	991	985	0	0	0
7148412	BALTIMORE	MD		10/05/2023		160,372	0	(13)	0	0	(13)	0	2,645	2,632	0	0	0
7148415	TEXARKANA	TX		10/05/2023		159,618	0	(7)	0	0	(7)	0	1,542	1,534	0	0	0
7148416	MACON	GA		10/05/2023		130,119	0	(1)	0	0	(1)	0	1,291	1,290	0	0	0
7148417	AIKEN	SC		10/05/2023		164,765	0	(6)	0	0	(6)	0	1,519	1,513	0	0	0
7148420	BRANSON	MO		10/05/2023		183,691	0	9	0	0	9	0	1,966	1,974	0	0	0
7148422	BALTIMORE	MD		10/06/2023		155,022	0	(13)	0	0	(13)	0	1,425	1,412	0	0	0
7148423	CHICAGO	IL		10/06/2023		306,692	0	(40)	0	0	(40)	0	2,620	2,580	0	0	0
7148425	BALTIMORE	MD		10/06/2023		173,930	0	(17)	0	0	(17)	0	1,543	1,525	0	0	0
7148427	BALTIMORE	MD		10/06/2023		164,427	0	(8)	0	0	(8)	0	1,583	1,576	0	0	0
7148428	CINCINNATI	OH		10/06/2023		153,851	0	(24)	0	0	(24)	0	1,279	1,256	0	0	0
7148429	LATROBE	PA		10/06/2023		160,579	0	(3)	0	0	(3)	0	1,295	1,292	0	0	0
7148431	BALTIMORE	MD		10/06/2023		139,897	0	(6)	0	0	(6)	0	1,330	1,324	0	0	0
7148432	KANSAS CITY	MO		10/06/2023		133,002	0	(6)	0	0	(6)	0	1,263	1,256	0	0	0
7148434	KANSAS CITY	MO		10/06/2023		133,762	0	(9)	0	0	(9)	0	1,186	1,177	0	0	0
7148435	EDEN	NC		10/06/2023		171,678	0	(8)	0	0	(8)	0	1,621	1,613	0	0	0
7148436	ABERDEEN	MD		10/06/2023		225,337	0	(7)	0	0	(7)	0	2,173	2,166	0	0	0
7148438	GETTYSBURG	PA		10/06/2023		106,958	0	(4)	0	0	(4)	0	969	965	0	0	0
7148440	MILWAUKEE	WI		10/06/2023		80,340	0	3	0	0	3	0	840	843	0	0	0
7148441	MONTROSE	MI		10/06/2023		146,712	0	(12)	0	0	(12)	0	1,287	1,275	0	0	0
7148442	BINGHAMTON	NY		10/06/2023		164,398	0	(20)	0	0	(20)	0	1,402	1,382	0	0	0
7148445	DETROIT	MI		10/06/2023		80,446	0	(5)	0	0	(5)	0	677	672	0	0	0
7148446	SAN MARCOS	TX		10/06/2023		197,846	0	(5)	0	0	(5)	0	1,892	1,887	0	0	0
7148447	WASHINGTON	PA		10/06/2023		120,383	0	(4)	0	0	(4)	0	857	853	0	0	0
7148448	HARPER WOODS	MI		10/06/2023		86,062	0	(2)	0	0	(2)	0	792	789	0	0	0
7148449	LA PLACE	LA		10/06/2023		255,512	0	(14)	0	0	(14)	0	3,112	3,098	0	0	0
7148451	CLEVELAND	OH		10/06/2023		122,251	0	(18)	0	0	(18)	0	1,037	1,019	0	0	0
7148452	CLEVELAND	OH		10/06/2023		166,919	0	(25)	0	0	(25)	0	1,416	1,391	0	0	0
7148453	HOUSTON	TX		10/06/2023		335,060	0	(2)	0	0	(2)	0	2,797	2,795	0	0	0
7148454	BALTIMORE	MD		10/06/2023		175,829	0	(7)	0	0	(7)	0	1,703	1,696	0	0	0
7148455	WEST SENECA	NY		10/06/2023		170,793	0	5	0	0	5	0	1,726	1,731	0	0	0
7148456	SAINT ANN	MO		10/06/2023		84,793	0	(6)	0	0	(6)	0	699	692	0	0	0
7148457	NORFOLK	VA		10/06/2023		98,083	0	(5)	0	0	(5)	0	925	921	0	0	0
7148459	WEST NEW YORK	NJ		10/06/2023		375,197	0	(19)	0	0	(19)	0	3,594	3,575	0	0	0
7148460	DETROIT	MI		10/06/2023		224,881	0	(16)	0	0	(16)	0	2,002	1,986	0	0	0
7148461	CUMBERLAND	MD		10/06/2023		116,437	0	(6)	0	0	(6)	0	977	971	0	0	0
7148462	PHILADELPHIA	PA		10/06/2023		101,937	0	(3)	0	0	(3)	0	844	841	0	0	0
7148463	LA PLACE	LA		10/06/2023		190,410	0	(12)	0	0	(12)	0	1,563	1,550	0	0	0
7148466	HARPER WOODS	MI		10/06/2023		133,347	0	(10)	0	0	(10)	0	1,315	1,304	0	0	0
7148467	SCRANTON	PA		10/06/2023		128,117	0	(5)	0	0	(5)	0	1,025	1,020	0	0	0
7148468	HARVEY	LA		10/06/2023		94,782	0	(3)	0	0	(3)	0	885	882	0	0	0
7148469	BIRMINGHAM	AL		10/06/2023		87,429	0	(3)	0	0	(3)	0	728	725	0	0	0
7148470	KANSAS CITY	KS		10/06/2023		85,420	0	(12)	0	0	(12)	0	732	720	0	0	0
7148471	POTTSTOWN	PA		10/06/2023		161,463	0	(9)	0	0	(9)	0	1,481	1,472	0	0	0
7148472	ORANGE PARK	FL		10/06/2023		173,582	0	(13)	0	0	(13)	0	1,590	1,577	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148473	MONTGOMERY	AL		10/06/2023		96,107	0	(4)	0	0	(4)	0	799	795	0	0	0
7148476	PORT SAINT LUCIE	FL		10/06/2023		199,768	0	(17)	0	0	(17)	0	1,838	1,822	0	0	0
7148477	SAINT LOUIS	MO		10/06/2023		122,586	0	(13)	0	0	(13)	0	918	905	0	0	0
7148478	FALLING WATERS	WV		10/06/2023		193,837	0	(4)	0	0	(4)	0	1,745	1,741	0	0	0
7148480	INDIANAPOLIS	IN		10/10/2023		115,498	0	(5)	0	0	(5)	0	1,037	1,032	0	0	0
7148481	MACON	GA		10/10/2023		103,575	0	(5)	0	0	(5)	0	956	952	0	0	0
7148482	PORT RICHEY	FL		10/10/2023		145,319	0	0	0	0	0	0	1,547	1,547	0	0	0
7148485	EASTPOINTE	MI		10/10/2023		129,106	0	(11)	0	0	(11)	0	1,113	1,102	0	0	0
7148487	BALTIMORE	MD		10/10/2023		370,802	0	(35)	0	0	(35)	0	3,197	3,162	0	0	0
7148488	BIRMINGHAM	AL		10/10/2023		88,421	0	(10)	0	0	(10)	0	717	707	0	0	0
7148489	GOLDSBORO	NC		10/10/2023		130,733	0	(12)	0	0	(12)	0	1,177	1,165	0	0	0
7148490	WILKES-BARRE	PA		10/10/2023		82,467	0	(3)	0	0	(3)	0	725	723	0	0	0
7148491	RIDGELAND	SC		10/10/2023		148,293	0	(13)	0	0	(13)	0	3,544	3,531	0	0	0
7148492	GLENS FALLS	NY		10/10/2023		168,883	0	(3)	0	0	(3)	0	1,598	1,595	0	0	0
7148494	GLOUCESTER CITY	NJ		10/10/2023		117,986	0	(4)	0	0	(4)	0	1,114	1,110	0	0	0
7148495	DAYTON	OH		10/10/2023		104,262	0	(4)	0	0	(4)	0	843	839	0	0	0
7148496	GLOUCESTER CITY	NJ		10/10/2023		152,988	0	(2)	0	0	(2)	0	1,448	1,445	0	0	0
7148498	HANOVER TOWNSHIP	PA		10/10/2023		105,581	0	(4)	0	0	(4)	0	928	925	0	0	0
7148499	BRAZORIA	TX		10/10/2023		430,406	0	(12)	0	0	(12)	0	3,973	3,961	0	0	0
7148500	OCALA	FL		10/10/2023		117,238	0	(9)	0	0	(9)	0	1,050	1,041	0	0	0
7148501	RICHWOOD	OH		10/10/2023		152,564	0	0	0	0	0	0	1,535	1,535	0	0	0
7148502	MILWAUKEE	WI		10/10/2023		76,180	0	(2)	0	0	(2)	0	703	701	0	0	0
7148503	MILWAUKEE	WI		10/10/2023		75,284	0	(2)	0	0	(2)	0	695	693	0	0	0
7148505	GLOUCESTER CITY	NJ		10/10/2023		121,793	0	(3)	0	0	(3)	0	1,285	1,281	0	0	0
7148506	GLOUCESTER CITY	NJ		10/10/2023		118,451	0	(3)	0	0	(3)	0	1,120	1,117	0	0	0
7148509	HOUSTON	TX		10/11/2023		252,343	0	(18)	0	0	(18)	0	1,990	1,971	0	0	0
7148512	JERSEY CITY	NJ		10/11/2023		609,691	0	(23)	0	0	(23)	0	5,149	5,126	0	0	0
7148513	CHICAGO	IL		10/11/2023		133,692	0	(5)	0	0	(5)	0	1,119	1,114	0	0	0
7148520	WEST ALLIS	WI		10/11/2023		173,806	0	(17)	0	0	(17)	0	1,381	1,363	0	0	0
7148521	BRADENTON	FL		10/11/2023		240,123	0	(12)	0	0	(12)	0	2,176	2,164	0	0	0
7148522	BRADENTON	FL		10/11/2023		240,123	0	(12)	0	0	(12)	0	2,176	2,164	0	0	0
7148523	BRADENTON	FL		10/11/2023		240,123	0	(12)	0	0	(12)	0	2,176	2,164	0	0	0
7148525	PHOENIX	AZ		10/11/2023		600,729	0	(67)	0	0	(67)	0	5,720	5,652	0	0	0
7148526	WINCHESTER	VA		10/11/2023		153,768	0	(16)	0	0	(16)	0	1,308	1,292	0	0	0
7148529	CAROLINA SHORES	NC		10/11/2023		346,882	0	(5)	0	0	(5)	0	3,285	3,279	0	0	0
7148530	OCALA	FL		10/11/2023		145,001	0	(10)	0	0	(10)	0	10,112	10,102	0	0	0
7148531	MIAMI	FL		10/11/2023		253,393	0	(12)	0	0	(12)	0	2,351	2,340	0	0	0
7148532	LAS VEGAS	NV		10/11/2023		454,400	0	(34)	0	0	(34)	0	3,640	3,607	0	0	0
7148534	CLARKSVILLE	TN		10/11/2023		181,474	0	(11)	0	0	(11)	0	1,716	1,705	0	0	0
7148535	PITTSBURGH	PA		10/11/2023		338,941	0	(38)	0	0	(38)	0	2,709	2,671	0	0	0
7148537	SNELLVILLE	GA		10/11/2023		196,644	0	(1)	0	0	(1)	0	1,907	1,907	0	0	0
7148538	SHIRLEY	NY		10/18/2023		398,831	0	(43)	0	0	(43)	0	3,410	3,367	0	0	0
7148539	ROWLAND HEIGHTS	CA		10/18/2023		547,858	0	0	0	0	0	0	8,083	8,083	0	0	0
7148540	WASHINGTON	DC		10/18/2023		526,952	0	(24)	0	0	(24)	0	1,993	1,969	0	0	0
7148543	WOODBOURNE	NY		10/18/2023		333,918	0	(27)	0	0	(27)	0	2,532	2,506	0	0	0
7148544	ROSLYN HEIGHTS	NY		10/18/2023		1,292,766	0	(176)	0	0	(176)	0	9,912	9,735	0	0	0
7148545	ROSLYN HEIGHTS	NY		10/18/2023		1,297,648	0	(190)	0	0	(190)	0	9,740	9,550	0	0	0
7148546	WINSTON SALEM	NC		10/23/2023		149,036	0	23	0	0	23	0	1,727	1,750	0	0	0
7148547	MASSAPEQUA	NY		10/23/2023		430,846	0	15	0	0	15	0	4,623	4,638	0	0	0
7148548	GWYNN OAK	MD		10/23/2023		216,944	0	14	0	0	14	0	2,058	2,072	0	0	0
7148550	LOUISVILLE	KY		10/23/2023		220,416	0	44	0	0	44	0	2,650	2,694	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148551	MIAMI	FL		10/23/2023		184,000	0	0	0	0	0	0	1,885	1,885	0	0	0
7148553	WHEELING	WV		10/23/2023		203,085	0	(5)	0	0	(5)	0	1,826	1,822	0	0	0
7148554	DUNDALK	MD		10/23/2023		147,396	0	(2)	0	0	(2)	0	1,409	1,407	0	0	0
7148556	NEWPORT NEWS	VA		10/23/2023		123,798	0	8	0	0	8	0	1,331	1,339	0	0	0
7148557	BALTIMORE	MD		10/23/2023		189,628	0	(5)	0	0	(5)	0	1,766	1,762	0	0	0
7148559	PHILLIPSBURG	NJ		10/23/2023		135,239	0	(1)	0	0	(1)	0	1,290	1,289	0	0	0
7148560	WEST PALM BEACH	FL		10/23/2023		277,174	0	(3)	0	0	(3)	0	2,743	2,741	0	0	0
7148561	LABELLE	FL		10/23/2023		104,499	0	(6)	0	0	(6)	0	982	976	0	0	0
7148565	CLEVELAND	OH		10/23/2023		78,429	0	0	0	0	0	0	279	279	0	0	0
7148567	BINGHAMTON	NY		10/23/2023		157,972	0	(13)	0	0	(13)	0	1,255	1,242	0	0	0
7148568	COVINA	CA		10/23/2023		353,186	0	1	0	0	1	0	3,717	3,718	0	0	0
7148569	TROY	NY		10/23/2023		225,093	0	(22)	0	0	(22)	0	5,174	5,152	0	0	0
7148570	VILLA RICA	GA		10/23/2023		171,286	0	10	0	0	10	0	3,294	3,304	0	0	0
7148572	OCALA	FL		10/23/2023		343,366	0	(22)	0	0	(22)	0	2,972	2,949	0	0	0
7148573	BALTIMORE	MD		10/23/2023		289,159	0	(12)	0	0	(12)	0	2,462	2,449	0	0	0
7148574	KILLINGLY	CT		10/23/2023		184,591	0	(23)	0	0	(23)	0	1,431	1,408	0	0	0
7148575	BALTIMORE	MD		10/23/2023		160,216	0	(3)	0	0	(3)	0	1,585	1,582	0	0	0
7148576	TUSCALOOSA	AL		10/23/2023		154,258	0	0	0	0	0	0	3,997	3,997	0	0	0
7148578	DAYVILLE	CT		10/23/2023		284,984	0	(30)	0	0	(30)	0	2,118	2,088	0	0	0
7148579	MADISON	WI		10/23/2023		698,118	0	140	0	0	140	0	8,334	8,474	0	0	0
7148580	BALTIMORE	MD		10/23/2023		138,840	0	(3)	0	0	(3)	0	1,394	1,391	0	0	0
7148581	SEVERNA PARK	MD		10/23/2023		291,451	0	(10)	0	0	(10)	0	2,908	2,898	0	0	0
7148582	EUCLID	OH		10/23/2023		158,461	0	(11)	0	0	(11)	0	1,402	1,391	0	0	0
7148583	EUCLID	OH		10/23/2023		157,757	0	(11)	0	0	(11)	0	1,396	1,385	0	0	0
7148585	MOBILE	AL		10/23/2023		78,749	0	2	0	0	2	0	743	745	0	0	0
7148586	CHICAGO	IL		10/23/2023		206,670	0	6	0	0	6	0	1,911	1,917	0	0	0
7148588	GAFFNEY	SC		10/23/2023		85,439	0	(5)	0	0	(5)	0	717	712	0	0	0
7148589	COLONIAL HEIGHTS	VA		10/23/2023		131,659	0	(4)	0	0	(4)	0	1,178	1,174	0	0	0
7148590	WEST SPRINGFIELD	MA		10/23/2023		322,645	0	75	0	0	75	0	3,460	3,535	0	0	0
7148591	OAK PARK	MI		10/23/2023		117,016	0	(11)	0	0	(11)	0	1,033	1,022	0	0	0
7148592	DUNDALK	MD		10/23/2023		125,880	0	(11)	0	0	(11)	0	1,076	1,065	0	0	0
7148594	CRANSTON	RI		10/23/2023		339,130	0	25	0	0	25	0	3,349	3,375	0	0	0
7148595	ATLANTA	GA		10/23/2023		112,217	0	0	0	0	0	0	1,109	1,109	0	0	0
7148596	CURTIS BAY	MD		10/23/2023		80,969	0	(6)	0	0	(6)	0	1,149	1,143	0	0	0
7148597	LA PUENTE	CA		10/23/2023		580,377	0	23	0	0	23	0	6,188	6,212	0	0	0
7148598	NEW HAVEN	CT		10/23/2023		340,820	0	(6)	0	0	(6)	0	3,171	3,165	0	0	0
7148600	BROAD BROOK	CT		10/23/2023		235,852	0	(7)	0	0	(7)	0	2,020	2,013	0	0	0
7148601	BALTIMORE	MD		10/23/2023		169,029	0	(4)	0	0	(4)	0	1,686	1,682	0	0	0
7148602	DETROIT	MI		10/23/2023		96,161	0	21	0	0	21	0	1,088	1,109	0	0	0
7148603	JACKSONVILLE	FL		10/23/2023		100,141	0	(5)	0	0	(5)	0	902	897	0	0	0
7148604	JACKSONVILLE	FL		10/23/2023		154,351	0	7	0	0	7	0	1,487	1,495	0	0	0
7148605	MOBILE	AL		10/23/2023		78,440	0	4	0	0	4	0	756	759	0	0	0
7148609	SAN ANTONIO	TX		10/23/2023		224,968	0	30	0	0	30	0	2,568	2,598	0	0	0
7148610	SAN ANTONIO	TX		10/23/2023		125,680	0	19	0	0	19	0	1,474	1,494	0	0	0
7148611	BALTIMORE	MD		10/23/2023		153,624	0	(5)	0	0	(5)	0	1,443	1,438	0	0	0
7148614	SANFORD	FL		10/23/2023		197,878	0	0	0	0	0	0	1,969	1,969	0	0	0
7148615	MERRILLVILLE	IN		10/23/2023		94,870	0	4	0	0	4	0	891	895	0	0	0
7148616	MIAMI	FL		10/23/2023		577,982	0	(28)	0	0	(28)	0	5,374	5,346	0	0	0
7148619	DAYTON	OH		10/23/2023		134,040	0	(14)	0	0	(14)	0	988	974	0	0	0
7148621	DAYTON	OH		10/23/2023		68,860	0	(7)	0	0	(7)	0	518	511	0	0	0
7148622	GWYNN OAK	MD		10/23/2023		193,559	0	(3)	0	0	(3)	0	1,916	1,913	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148624	JOSHUA	TX		10/23/2023		279,052	0	(27)	0	0	(27)	0	2,481	2,453	0	0	0
7148625	MIDLAND	MI		10/23/2023		236,754	0	52	0	0	52	0	2,439	2,490	0	0	0
7148626	MESQUITE	TX		10/23/2023		130,548	0	17	0	0	17	0	1,478	1,495	0	0	0
7148627	FREDERICK	MD		10/23/2023		106,961	0	(9)	0	0	(9)	0	974	965	0	0	0
7148628	COUNTRY CLUB HILLS	IL		10/23/2023		103,922	0	(1)	0	0	(1)	0	987	986	0	0	0
7148629	GUILFORD	CT		10/23/2023		304,827	0	0	0	0	0	0	2,958	2,958	0	0	0
7148630	DAYTON	OH		10/23/2023		131,193	0	(2)	0	0	(2)	0	1,121	1,119	0	0	0
7148631	ABINGDON	MD		10/23/2023		208,043	0	(8)	0	0	(8)	0	1,999	1,991	0	0	0
7148632	SANFORD	NC		10/23/2023		117,019	0	(17)	0	0	(17)	0	962	944	0	0	0
7148633	MEMPHIS	TN		10/23/2023		91,717	0	(1)	0	0	(1)	0	893	892	0	0	0
7148634	MILLINGTON	TN		10/23/2023		110,223	0	(4)	0	0	(4)	0	1,066	1,062	0	0	0
7148635	HAMILTON	OH		10/23/2023		199,797	0	(8)	0	0	(8)	0	1,760	1,752	0	0	0
7148637	AUGUSTA	GA		10/23/2023		116,850	0	3	0	0	3	0	1,120	1,124	0	0	0
7148638	HUNTSVILLE	AL		10/23/2023		99,960	0	7	0	0	7	0	997	1,004	0	0	0
7148640	GRAND PRAIRIE	TX		10/23/2023		212,943	0	4	0	0	4	0	2,176	2,180	0	0	0
7148641	CLEVELAND	OH		10/23/2023		79,838	0	(11)	0	0	(11)	0	627	617	0	0	0
7148642	CLEVELAND	OH		10/23/2023		82,403	0	(10)	0	0	(10)	0	658	648	0	0	0
7148643	MAPLE HEIGHTS	OH		10/23/2023		83,426	0	(7)	0	0	(7)	0	720	713	0	0	0
7148644	FLORISSANT	MO		10/23/2023		81,037	0	3	0	0	3	0	847	850	0	0	0
7148645	CAMBRIDGE	MD		10/23/2023		116,651	0	(9)	0	0	(9)	0	1,028	1,019	0	0	0
7148646	CLEVELAND	OH		10/23/2023		100,050	0	(14)	0	0	(14)	0	814	800	0	0	0
7148647	PARKVILLE	MD		10/23/2023		255,992	0	(14)	0	0	(14)	0	2,287	2,273	0	0	0
7148648	MOBILE	AL		10/23/2023		78,826	0	2	0	0	2	0	740	742	0	0	0
7148649	FREDERICK	MD		10/23/2023		104,904	0	(8)	0	0	(8)	0	955	947	0	0	0
7148651	EDGEWOOD	MD		10/23/2023		95,579	0	(16)	0	0	(16)	0	736	721	0	0	0
7148652	LAWRENCEVILLE	GA		10/23/2023		150,235	0	(8)	0	0	(8)	0	1,445	1,437	0	0	0
7148653	FORT WORTH	TX		10/23/2023		203,098	0	(2)	0	0	(2)	0	1,958	1,956	0	0	0
7148654	KANSAS CITY	MO		10/23/2023		93,443	0	(14)	0	0	(14)	0	747	733	0	0	0
7148655	GOSHEN	IN		10/23/2023		159,526	0	(4)	0	0	(4)	0	1,348	1,344	0	0	0
7148656	SAN ANTONIO	TX		10/23/2023		134,991	0	31	0	0	31	0	1,545	1,576	0	0	0
7148658	GASTONIA	NC		10/23/2023		122,137	0	(8)	0	0	(8)	0	1,075	1,067	0	0	0
7148659	GLENS FALLS	NY		10/23/2023		213,789	0	(8)	0	0	(8)	0	1,778	1,770	0	0	0
7148661	COLUMBUS	MS		10/23/2023		97,079	0	(14)	0	0	(14)	0	806	792	0	0	0
7148663	REYNOLDSBURG	OH		10/23/2023		153,898	0	(12)	0	0	(12)	0	1,417	1,405	0	0	0
7148665	TULSA	OK		10/23/2023		198,588	0	(26)	0	0	(26)	0	1,499	1,473	0	0	0
7148666	ATLANTA	GA		10/23/2023		240,524	0	(29)	0	0	(29)	0	2,101	2,072	0	0	0
7148667	OAK CREEK	WI		10/23/2023		232,395	0	(14)	0	0	(14)	0	2,223	2,209	0	0	0
7148668	VERO BEACH	FL		10/23/2023		234,210	0	(25)	0	0	(25)	0	2,070	2,045	0	0	0
7148669	QUINCY	MI		10/23/2023		231,175	0	(18)	0	0	(18)	0	2,146	2,129	0	0	0
7148670	JACKSONVILLE	FL		10/23/2023		214,512	0	(38)	0	0	(38)	0	3,835	3,797	0	0	0
7148671	CLEVELAND	TN		10/23/2023		198,408	0	(10)	0	0	(10)	0	1,975	1,965	0	0	0
7148672	TUCSON	AZ		10/23/2023		186,670	0	(9)	0	0	(9)	0	1,861	1,852	0	0	0
7148674	ST. PETERSBURG	FL		10/23/2023		177,799	0	(22)	0	0	(22)	0	1,696	1,675	0	0	0
7148675	KATY	TX		10/23/2023		170,201	0	(9)	0	0	(9)	0	1,582	1,573	0	0	0
7148676	LIVONIA	MI		10/23/2023		158,645	0	(8)	0	0	(8)	0	1,343	1,336	0	0	0
7148677	EAST POINT	GA		10/23/2023		158,047	0	(10)	0	0	(10)	0	1,489	1,479	0	0	0
7148678	FORT MYERS	FL		10/23/2023		152,936	0	14	0	0	14	0	1,748	1,762	0	0	0
7148679	FORT MYERS	FL		10/23/2023		149,124	0	6	0	0	6	0	1,697	1,704	0	0	0
7148680	CHARLOTTE	NC		10/23/2023		153,634	0	(21)	0	0	(21)	0	1,595	1,574	0	0	0
7148682	PITTSBURGH	PA		10/23/2023		146,674	0	(9)	0	0	(9)	0	1,401	1,392	0	0	0
7148683	SAVANNAH	GA		10/23/2023		140,395	0	(14)	0	0	(14)	0	1,276	1,262	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148684	YUKON	OK		10/23/2023		133,125	0	(13)	0	0	(13)	0	1,284	1,271	0	0	0
7148685	MILTON	FL		10/23/2023		132,016	0	(10)	0	0	(10)	0	1,261	1,252	0	0	0
7148686	WILLIAMSTON	SC		10/23/2023		129,244	0	(8)	0	0	(8)	0	1,207	1,199	0	0	0
7148687	FORT MYERS	FL		10/23/2023		124,393	0	5	0	0	5	0	1,415	1,420	0	0	0
7148688	MILWAUKEE	WI		10/23/2023		120,485	0	(6)	0	0	(6)	0	1,012	1,005	0	0	0
7148689	MILWAUKEE	WI		10/23/2023		112,024	0	(6)	0	0	(6)	0	970	965	0	0	0
7148690	PHILADELPHIA	PA		10/23/2023		107,278	0	11	0	0	11	0	1,409	1,420	0	0	0
7148691	MENTOR	OH		10/23/2023		97,416	0	(7)	0	0	(7)	0	933	927	0	0	0
7148692	LANSING	MI		10/23/2023		84,459	0	(5)	0	0	(5)	0	730	725	0	0	0
7148693	ROSWELL	GA		10/23/2023		359,574	0	(34)	0	0	(34)	0	3,345	3,311	0	0	0
7148694	MARIETTA	GA		10/23/2023		343,158	0	(36)	0	0	(36)	0	3,795	3,759	0	0	0
7148696	CHATTANOOGA	TN		10/23/2023		306,171	0	(7)	0	0	(7)	0	3,043	3,036	0	0	0
7148697	ARLINGTON	TX		10/23/2023		294,333	0	(22)	0	0	(22)	0	2,728	2,707	0	0	0
7148698	BAKERSFIELD	CA		10/23/2023		294,239	0	(32)	0	0	(32)	0	2,827	2,795	0	0	0
7148699	CONYERS	GA		10/23/2023		259,818	0	(26)	0	0	(26)	0	2,571	2,545	0	0	0
7148701	DETROIT	MI		10/20/2023		88,155	0	6	0	0	6	0	902	908	0	0	0
7148702	PHILADELPHIA	PA		10/20/2023		313,814	0	25	0	0	25	0	3,391	3,417	0	0	0
7148703	MEDINA	OH		10/20/2023		156,708	0	17	0	0	17	0	1,539	1,556	0	0	0
7148705	BALTIMORE	MD		10/20/2023		181,148	0	(13)	0	0	(13)	0	1,664	1,650	0	0	0
7148706	BALTIMORE	MD		10/20/2023		139,645	0	(11)	0	0	(11)	0	1,101	1,090	0	0	0
7148707	SHREVEPORT	LA		10/20/2023		138,505	0	(7)	0	0	(7)	0	1,170	1,163	0	0	0
7148708	CLEVELAND	OH		10/25/2023		78,458	0	(9)	0	0	(9)	0	662	653	0	0	0
7148712	DOLTON	IL		10/25/2023		129,110	0	(17)	0	0	(17)	0	1,045	1,028	0	0	0
7148713	ROSLYN HEIGHTS	NY		10/25/2023		1,296,317	0	(190)	0	0	(190)	0	9,925	9,735	0	0	0
7148714	LINDENHURST	NY		10/25/2023		380,153	0	(37)	0	0	(37)	0	3,363	3,326	0	0	0
7148715	PORT CHARLOTTE	FL		10/25/2023		387,665	0	(49)	0	0	(49)	0	3,035	2,986	0	0	0
7148717	CHESTER	PA		10/26/2023		84,230	0	(4)	0	0	(4)	0	687	683	0	0	0
7148718	PALM BEACH GARDENS	FL		10/26/2023		510,368	0	0	0	0	0	0	4,812	4,812	0	0	0
7148720	WALDORF	MD		10/26/2023		202,593	0	(18)	0	0	(18)	0	1,743	1,725	0	0	0
7148721	ODESSA	TX		10/26/2023		137,622	0	(14)	0	0	(14)	0	1,037	1,023	0	0	0
7148722	MARTINSBURG	WV		10/26/2023		198,597	0	13	0	0	13	0	1,940	1,954	0	0	0
7148723	EUCLID	OH		10/26/2023		162,479	0	(17)	0	0	(17)	0	1,321	1,304	0	0	0
7148725	CHICAGO	IL		10/26/2023		216,622	0	(30)	0	0	(30)	0	1,631	1,601	0	0	0
7148726	WILMINGTON	DE		10/26/2023		100,498	0	(5)	0	0	(5)	0	832	826	0	0	0
7148727	EASTON	MD		10/26/2023		145,881	0	4	0	0	4	0	8,834	8,839	0	0	0
7148728	DETROIT	MI		10/26/2023		165,515	0	(20)	0	0	(20)	0	1,351	1,331	0	0	0
7148733	CLEVELAND	OH		10/26/2023		103,454	0	(10)	0	0	(10)	0	895	885	0	0	0
7148735	BALTIMORE	MD		10/26/2023		171,976	0	(27)	0	0	(27)	0	1,593	1,566	0	0	0
7148736	BALTIMORE	MD		10/26/2023		219,169	0	(17)	0	0	(17)	0	1,870	1,854	0	0	0
7148737	MIDDLETOWN	NY		10/26/2023		301,412	0	(14)	0	0	(14)	0	2,310	2,296	0	0	0
7148738	BALTIMORE	MD		10/26/2023		168,837	0	8	0	0	8	0	1,516	1,524	0	0	0
7148739	MENOMONEE FALLS	WI		10/26/2023		269,328	0	(18)	0	0	(18)	0	2,450	2,432	0	0	0
7148740	PORT ARTHUR	TX		10/26/2023		102,553	0	(2)	0	0	(2)	0	834	832	0	0	0
7148744	SHREVEPORT	LA		10/26/2023		178,832	0	(41)	0	0	(41)	0	3,219	3,178	0	0	0
7148745	BALTIMORE	MD		10/26/2023		161,987	0	(10)	0	0	(10)	0	1,476	1,466	0	0	0
7148746	SPLENDORA	TX		10/26/2023		197,617	0	(5)	0	0	(5)	0	2,935	2,930	0	0	0
7148747	NASHVILLE	TN		10/26/2023		150,616	0	(9)	0	0	(9)	0	1,385	1,376	0	0	0
7148748	PONTIAC	MI		10/26/2023		75,495	0	(4)	0	0	(4)	0	721	717	0	0	0
7148751	MCDONOUGH	GA		10/26/2023		172,106	0	6	0	0	6	0	1,815	1,821	0	0	0
7148752	EDGEWOOD	MD		10/26/2023		86,931	0	(12)	0	0	(12)	0	686	674	0	0	0
7148753	COLUMBUS	OH		10/26/2023		147,959	0	18	0	0	18	0	1,429	1,447	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148755	BALTIMORE	MD		10/26/2023		162,500	0	(11)	0	0	(11)	0	2,047	2,036	0	0	0
7148758	NEW HAVEN	CT		10/26/2023		258,266	0	8	0	0	8	0	2,230	2,238	0	0	0
7148760	NEW HAVEN	CT		10/26/2023		261,693	0	10	0	0	10	0	2,260	2,270	0	0	0
7148761	CHESTERFIELD	MI		10/26/2023		116,043	0	(9)	0	0	(9)	0	1,010	1,001	0	0	0
7148762	BALTIMORE	MD		10/26/2023		190,000	0	(14)	0	0	(14)	0	1,427	1,412	0	0	0
7148763	PEACHTREE CITY	GA		10/24/2023		208,464	0	(16)	0	0	(16)	0	2,004	1,988	0	0	0
7148765	FORT WORTH	TX		10/24/2023		140,911	0	0	0	0	0	0	1,463	1,463	0	0	0
7148766	FRANKLIN	NH		10/24/2023		210,611	0	0	0	0	0	0	2,187	2,187	0	0	0
7148767	DERBY	CT		10/24/2023		236,087	0	(40)	0	0	(40)	0	16,372	16,332	0	0	0
7148768	FORT MYERS	FL		10/24/2023		275,598	0	(31)	0	0	(31)	0	2,638	2,608	0	0	0
7148769	MAYFIELD HEIGHTS	OH		10/24/2023		114,324	0	(4)	0	0	(4)	0	1,104	1,101	0	0	0
7148770	LUFKIN	TX		10/24/2023		168,503	0	(12)	0	0	(12)	0	1,620	1,608	0	0	0
7148771	SPRINGFIELD	MA		10/24/2023		256,469	0	(52)	0	0	(52)	0	2,053	2,001	0	0	0
7148774	SURPRISE	AZ		10/24/2023		137,301	0	(21)	0	0	(21)	0	1,614	1,593	0	0	0
7148775	STEINHATCHEE	FL		10/24/2023		113,486	0	(24)	0	0	(24)	0	1,291	1,267	0	0	0
7148776	FARRAGUT	TN		10/24/2023		325,200	0	(56)	0	0	(56)	0	2,292	2,236	0	0	0
7148777	LONG BEACH	CA		10/24/2023		588,568	0	(49)	0	0	(49)	0	5,611	5,562	0	0	0
7148778	WACO	TX		10/24/2023		135,289	0	(31)	0	0	(31)	0	1,731	1,700	0	0	0
7148779	WACO	TX		10/24/2023		241,449	0	(42)	0	0	(42)	0	1,878	1,836	0	0	0
7148785	NASHVILLE	TN		10/24/2023		714,072	0	(52)	0	0	(52)	0	6,916	6,864	0	0	0
7148789	JONESBORO	AR		10/24/2023		133,272	0	16	0	0	16	0	1,534	1,550	0	0	0
7148790	BRANSON	MO		10/24/2023		193,837	0	(10)	0	0	(10)	0	1,912	1,902	0	0	0
7148791	HIAWASSEE	GA		10/24/2023		179,769	0	(9)	0	0	(9)	0	1,773	1,764	0	0	0
7148795	VENICE	FL		10/24/2023		388,333	0	(3)	0	0	(3)	0	4,002	4,000	0	0	0
7148797	PORT CHARLOTTE	FL		10/24/2023		168,446	0	(4)	0	0	(4)	0	1,705	1,701	0	0	0
7148798	PITTSFIELD	MA		10/24/2023		125,584	0	0	0	0	0	0	1,325	1,324	0	0	0
7148799	COLUMBUS	OH		10/24/2023		120,541	0	(9)	0	0	(9)	0	1,113	1,104	0	0	0
7148800	MEMPHIS	TN		10/24/2023		143,628	0	(7)	0	0	(7)	0	1,406	1,399	0	0	0
7148802	LUBBOCK	TX		10/24/2023		137,301	0	0	0	0	0	0	1,418	1,418	0	0	0
7148803	YORK	PA		10/24/2023		145,329	0	(13)	0	0	(13)	0	1,179	1,167	0	0	0
7148804	JACKSONVILLE	FL		10/24/2023		262,549	0	(17)	0	0	(17)	0	2,647	2,630	0	0	0
7148805	HIALEAH	FL		10/24/2023		299,039	0	8	0	0	8	0	3,164	3,173	0	0	0
7148806	OCEAN SHORES	WA		10/24/2023		138,728	0	0	0	0	0	0	1,220	1,220	0	0	0
7148807	DACULA	GA		10/24/2023		160,126	0	(5,650)	0	0	(5,650)	0	57,886	52,236	0	0	0
7148808	LEHIGH ACRES	FL		10/24/2023		300,467	0	(131)	0	0	(131)	0	3,557	3,426	0	0	0
7148810	SUWANEE	GA		10/24/2023		155,467	0	(7,009)	0	0	(7,009)	0	67,194	60,185	0	0	0
7148814	FREEHOLD	NJ		10/24/2023		143,887	0	(25)	0	0	(25)	0	1,348	1,322	0	0	0
7148815	MOUNT CLEMENS	MI		10/24/2023		180,918	0	(38)	0	0	(38)	0	1,300	1,262	0	0	0
7148818	CLEVELAND	OH		10/27/2023		88,833	0	(5)	0	0	(5)	0	772	767	0	0	0
7148820	ROUND LAKE BEACH	IL		10/27/2023		129,093	0	(13)	0	0	(13)	0	895	882	0	0	0
7148821	PHILADELPHIA	PA		10/27/2023		204,752	0	(1)	0	0	(1)	0	1,692	1,691	0	0	0
7148822	WOODRIDGE	IL		10/27/2023		102,031	0	(6)	0	0	(6)	0	850	844	0	0	0
7148823	CHICAGO	IL		10/27/2023		208,485	0	(9)	0	0	(9)	0	1,764	1,755	0	0	0
7148824	PEMBERTON	NJ		10/27/2023		105,822	0	(6)	0	0	(6)	0	638	632	0	0	0
7148826	MEMPHIS	TN		10/27/2023		116,936	0	(13)	0	0	(13)	0	718	705	0	0	0
7148827	KANSAS CITY	MO		10/27/2023		169,800	0	(9)	0	0	(9)	0	1,310	1,302	0	0	0
7148828	NANUET	NY		10/27/2023		434,544	0	0	0	0	0	0	5,352	5,352	0	0	0
7148829	TRUMBULL	CT		10/27/2023		449,275	0	(32)	0	0	(32)	0	32	0	0	0	0
7148830	FRASER	MI		10/27/2023		190,615	0	(8)	0	0	(8)	0	1,256	1,248	0	0	0
7148831	WILMINGTON	DE		10/27/2023		155,170	0	(28)	0	0	(28)	0	2,082	2,055	0	0	0
7148836	CLEVELAND	OH		11/01/2023		66,796	0	0	0	0	0	0	648	648	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148837	INDIANAPOLIS	IN		11/01/2023		95,674	0	4	0	0	4	0	963	967	0	0	0
7148838	PITTSBURGH	PA		11/01/2023		128,693	0	6	0	0	6	0	1,233	1,239	0	0	0
7148839	COLUMBUS	OH		11/01/2023		243,014	0	10	0	0	10	0	2,314	2,325	0	0	0
7148840	NEW CASTLE	IN		11/01/2023		88,711	0	2	0	0	2	0	858	860	0	0	0
7148841	CASA GRANDE	AZ		11/01/2023		151,307	0	8	0	0	8	0	2,353	2,360	0	0	0
7148842	LOUISVILLE	KY		11/02/2023		80,961	0	(9)	0	0	(9)	0	605	596	0	0	0
7148843	WEST CARROLLTON	OH		11/02/2023		99,139	0	(4)	0	0	(4)	0	844	840	0	0	0
7148844	BALTIMORE	MD		11/02/2023		141,946	0	3	0	0	3	0	1,403	1,406	0	0	0
7148846	MILWAUKEE	WI		11/02/2023		131,521	0	(13)	0	0	(13)	0	1,086	1,073	0	0	0
7148847	FORT MYERS	FL		11/02/2023		130,272	0	(5)	0	0	(5)	0	1,136	1,131	0	0	0
7148848	COLUMBUS	GA		11/02/2023		104,620	0	(3)	0	0	(3)	0	982	979	0	0	0
7148849	CAYCE	SC		11/02/2023		117,649	0	(7)	0	0	(7)	0	1,048	1,041	0	0	0
7148850	DETROIT	MI		11/02/2023		258,781	0	(25)	0	0	(25)	0	2,368	2,343	0	0	0
7148851	EL PASO	TX		11/02/2023		293,897	0	(3)	0	0	(3)	0	1,828	1,825	0	0	0
7148852	JACKSON	MS		11/02/2023		113,107	0	(9)	0	0	(9)	0	982	973	0	0	0
7148855	BALTIMORE	MD		11/02/2023		150,156	0	(8)	0	0	(8)	0	1,187	1,179	0	0	0
7148856	GLOVERSVILLE	NY		11/02/2023		82,539	0	(8)	0	0	(8)	0	665	657	0	0	0
7148857	BAY CITY	TX		11/02/2023		123,082	0	6	0	0	6	0	1,243	1,249	0	0	0
7148858	PORTSMOUTH	VA		11/02/2023		172,363	0	11	0	0	11	0	1,736	1,748	0	0	0
7148860	FLINT	MI		11/02/2023		110,384	0	(5)	0	0	(5)	0	988	982	0	0	0
7148862	PITTSFIELD	MA		11/02/2023		133,624	0	1	0	0	1	0	1,033	1,034	0	0	0
7148863	BALTIMORE	MD		11/02/2023		165,032	0	(16)	0	0	(16)	0	1,366	1,349	0	0	0
7148864	DUNDALK	MD		11/02/2023		214,633	0	(20)	0	0	(20)	0	1,846	1,827	0	0	0
7148865	KANSAS CITY	KS		11/02/2023		102,483	0	(8)	0	0	(8)	0	790	782	0	0	0
7148866	DUNDALK	MD		11/02/2023		158,576	0	(2)	0	0	(2)	0	1,491	1,488	0	0	0
7148867	NORTH TONAWANDA	NY		11/02/2023		97,896	0	(8)	0	0	(8)	0	803	794	0	0	0
7148870	LOUISVILLE	KY		11/02/2023		137,245	0	(10)	0	0	(10)	0	1,129	1,119	0	0	0
7148871	CLAY	NY		11/02/2023		115,053	0	(14)	0	0	(14)	0	926	912	0	0	0
7148872	TRENTON	NJ		11/02/2023		89,802	0	(4)	0	0	(4)	0	766	762	0	0	0
7148873	LIVERPOOL	NY		11/02/2023		98,220	0	9	0	0	9	0	1,049	1,058	0	0	0
7148874	ATLANTA	GA		11/02/2023		204,998	0	(12)	0	0	(12)	0	2,367	2,355	0	0	0
7148877	NASHVILLE	TN		11/02/2023		661,293	0	34	0	0	34	0	6,649	6,683	0	0	0
7148879	BEREA	OH		11/02/2023		131,365	0	(9)	0	0	(9)	0	1,060	1,051	0	0	0
7148880	CHICAGO	IL		11/02/2023		168,571	0	(14)	0	0	(14)	0	1,254	1,241	0	0	0
7148881	ATLANTA	GA		11/02/2023		351,476	0	(32)	0	0	(32)	0	4,125	4,092	0	0	0
7148882	CHICAGO	IL		11/02/2023		119,147	0	(5)	0	0	(5)	0	1,062	1,057	0	0	0
7148883	OAK PARK	MI		11/02/2023		89,157	0	(6)	0	0	(6)	0	744	737	0	0	0
7148884	OAK PARK	MI		11/02/2023		108,412	0	(6)	0	0	(6)	0	932	926	0	0	0
7148885	BALTIMORE	MD		11/02/2023		84,093	0	(9)	0	0	(9)	0	688	678	0	0	0
7148886	BALTIMORE	MD		11/02/2023		91,738	0	(10)	0	0	(10)	0	750	740	0	0	0
7148887	SPARROWS POINT	MD		11/02/2023		294,573	0	10	0	0	10	0	2,693	2,703	0	0	0
7148888	BALTIMORE	MD		11/02/2023		148,793	0	21	0	0	21	0	1,589	1,610	0	0	0
7148890	BRIDGETON	NJ		11/02/2023		183,146	0	(3)	0	0	(3)	0	1,560	1,557	0	0	0
7148891	COLUMBIA	SC		11/02/2023		106,930	0	1	0	0	1	0	944	945	0	0	0
7148896	BALTIMORE	MD		11/02/2023		157,751	0	(6)	0	0	(6)	0	1,289	1,283	0	0	0
7148897	NORWICH	CT		11/02/2023		175,007	0	26	0	0	26	0	1,862	1,888	0	0	0
7148898	CRESTVIEW	FL		11/02/2023		195,572	0	(10)	0	0	(10)	0	1,756	1,746	0	0	0
7148901	BALTIMORE	MD		11/02/2023		163,128	0	(12)	0	0	(12)	0	1,246	1,234	0	0	0
7148902	NEWPORT NEWS	VA		11/02/2023		147,256	0	16	0	0	16	0	1,567	1,583	0	0	0
7148903	HAMPTON	VA		11/02/2023		153,286	0	(12)	0	0	(12)	0	1,364	1,352	0	0	0
7148904	PHILADELPHIA	PA		11/02/2023		153,891	0	(6)	0	0	(6)	0	1,204	1,198	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148905	ALTOONA	IA		11/02/2023		103,197	0	(9)	0	0	(9)	0	976	967	0	0	0
7148906	CINCINNATI	OH		11/02/2023		284,475	0	(24)	0	0	(24)	0	2,126	2,102	0	0	0
7148907	GREENWOOD	IN		11/02/2023		158,216	0	(9)	0	0	(9)	0	1,355	1,346	0	0	0
7148908	BALTIMORE	MD		11/02/2023		150,941	0	(8)	0	0	(8)	0	1,356	1,348	0	0	0
7148909	MOBILE	AL		11/02/2023		75,221	0	(3)	0	0	(3)	0	597	594	0	0	0
7148910	NEW BRAUNFELS	TX		11/02/2023		136,375	0	22	0	0	22	0	2,527	2,549	0	0	0
7148911	CINCINNATI	OH		11/02/2023		163,877	0	(12)	0	0	(12)	0	1,423	1,411	0	0	0
7148912	CINCINNATI	OH		11/02/2023		180,265	0	(14)	0	0	(14)	0	1,566	1,552	0	0	0
7148913	GEORGETOWN	DE		11/02/2023		311,317	0	(10)	0	0	(10)	0	2,505	2,495	0	0	0
7148915	KANSAS CITY	MO		11/03/2023		149,853	0	(15)	0	0	(15)	0	1,249	1,234	0	0	0
7148916	PHILADELPHIA	PA		11/03/2023		227,958	0	(9)	0	0	(9)	0	1,782	1,774	0	0	0
7148918	JACKSONVILLE	FL		11/03/2023		149,620	0	(54)	0	0	(54)	0	2,378	2,324	0	0	0
7148919	JACKSONVILLE	FL		11/03/2023		171,149	0	(57)	0	0	(57)	0	2,681	2,623	0	0	0
7148920	SYRACUSE	NY		11/03/2023		104,365	0	(9)	0	0	(9)	0	895	886	0	0	0
7148921	BINGHAMTON	NY		11/03/2023		270,131	0	(3)	0	0	(3)	0	2,410	2,407	0	0	0
7148922	DOLTON	IL		11/03/2023		135,422	0	(14)	0	0	(14)	0	1,106	1,092	0	0	0
7148923	FREEHOLD	NJ		11/03/2023		444,915	0	(26)	0	0	(26)	0	26	0	0	0	0
7148927	NEW ROADS	LA		11/03/2023		80,459	0	(5)	0	0	(5)	0	557	552	0	0	0
7148928	BROOKLYN	NY		11/06/2023		1,382,452	0	(117)	0	0	(117)	0	11,428	11,311	0	0	0
7148929	HARTFORD	CT		11/06/2023		249,859	0	(33)	0	0	(33)	0	1,971	1,938	0	0	0
7148930	NEW HAVEN	CT		11/06/2023		288,178	0	(15)	0	0	(15)	0	2,571	2,555	0	0	0
7148931	BRIDGEPORT	CT		11/06/2023		228,118	0	(21)	0	0	(21)	0	1,930	1,909	0	0	0
7148932	FAR ROCKAWAY	NY		11/06/2023		569,190	0	(48)	0	0	(48)	0	4,821	4,773	0	0	0
7148933	BINGHAMTON	NY		11/06/2023		137,250	0	(14)	0	0	(14)	0	1,169	1,154	0	0	0
7148934	BRISTOL	CT		11/06/2023		234,745	0	(29)	0	0	(29)	0	1,558	1,529	0	0	0
7148935	NORTH BELLMORE	NY		11/06/2023		867,018	0	0	0	0	0	0	5,682	5,682	0	0	0
7148936	WELLINGTON	FL		11/06/2023		261,275	0	(32)	0	0	(32)	0	2,149	2,117	0	0	0
7148937	CHICAGO	IL		11/06/2023		334,100	0	(48)	0	0	(48)	0	2,741	2,693	0	0	0
7148938	JAMAICA	NY		11/06/2023		511,787	0	(37)	0	0	(37)	0	3,970	3,933	0	0	0
7148939	SAINT LOUIS	MO		11/06/2023		175,989	0	(13)	0	0	(13)	0	1,045	1,033	0	0	0
7148940	COPIAGUE	NY		11/06/2023		280,804	0	(31)	0	0	(31)	0	2,262	2,231	0	0	0
7148942	FRESNO	CA		11/06/2023		145,059	0	(23)	0	0	(23)	0	1,103	1,080	0	0	0
7148944	KANSAS CITY	MO		11/06/2023		198,889	0	(12)	0	0	(12)	0	1,754	1,742	0	0	0
7148945	PHILADELPHIA	PA		11/06/2023		244,123	0	(6)	0	0	(6)	0	1,546	1,540	0	0	0
7148946	BALTIMORE	MD		11/06/2023		134,606	0	(18)	0	0	(18)	0	1,097	1,079	0	0	0
7148947	COVINGTON	KY		11/06/2023		99,718	0	(10)	0	0	(10)	0	697	687	0	0	0
7148948	AKRON	OH		11/06/2023		72,042	0	(5)	0	0	(5)	0	654	648	0	0	0
7148949	CHARLOTTE	NC		11/06/2023		146,175	0	(9)	0	0	(9)	0	1,388	1,379	0	0	0
7148950	BALTIMORE	MD		11/06/2023		100,777	0	(32)	0	0	(32)	0	3,649	3,617	0	0	0
7148951	LITTLE ROCK	AR		11/06/2023		85,491	0	(3)	0	0	(3)	0	711	708	0	0	0
7148952	TEMPE	AZ		11/06/2023		591,877	0	(81)	0	0	(81)	0	4,858	4,777	0	0	0
7148953	FAIRVIEW	NJ		11/06/2023		407,472	0	(8)	0	0	(8)	0	4,839	4,831	0	0	0
7148954	VINELAND	NJ		11/06/2023		211,811	0	(23)	0	0	(23)	0	1,792	1,768	0	0	0
7148956	HOUSTON	TX		11/06/2023		382,288	0	(39)	0	0	(39)	0	3,364	3,325	0	0	0
7148957	BALTIMORE	MD		11/06/2023		127,790	0	(5)	0	0	(5)	0	1,055	1,049	0	0	0
7148961	WILMINGTON	DE		11/06/2023		89,991	0	0	0	0	0	0	637	637	0	0	0
7148962	BALTIMORE	MD		11/06/2023		152,176	0	(15)	0	0	(15)	0	1,333	1,318	0	0	0
7148963	CHARLOTTE	NC		11/06/2023		139,618	0	(4)	0	0	(4)	0	1,216	1,213	0	0	0
7148964	COLUMBUS	OH		11/06/2023		108,955	0	(7)	0	0	(7)	0	891	884	0	0	0
7148965	BINGHAMTON	NY		11/06/2023		134,722	0	(7)	0	0	(7)	0	1,211	1,204	0	0	0
7148967	NEW HAVEN	CT		11/06/2023		314,966	0	(13)	0	0	(13)	0	2,873	2,861	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7148968	KANSAS CITY	KS		11/06/2023		83,365	0	(9)	0	0	(9)	0	666	657	0	0	0
7148969	BRIDGEPORT	CT		11/06/2023		135,230	0	(57)	0	0	(57)	0	22,394	22,337	0	0	0
7148970	FORT EDWARD	NY		11/06/2023		153,939	0	(15)	0	0	(15)	0	1,120	1,105	0	0	0
7148971	NASHVILLE	TN		11/06/2023		150,548	0	(9)	0	0	(9)	0	1,385	1,376	0	0	0
7148972	BALTIMORE	MD		11/06/2023		283,095	0	(24)	0	0	(24)	0	2,473	2,449	0	0	0
7148973	FAYETTEVILLE	NC		11/06/2023		88,334	0	9	0	0	9	0	931	940	0	0	0
7148975	MOBILE	AL		11/06/2023		138,115	0	(17)	0	0	(17)	0	1,125	1,108	0	0	0
7148978	COLUMBUS	OH		11/06/2023		95,675	0	(8)	0	0	(8)	0	726	717	0	0	0
7148979	CHICAGO	IL		11/06/2023		99,083	0	(15)	0	0	(15)	0	756	741	0	0	0
7148980	KANSAS CITY	MO		11/06/2023		111,144	0	(8)	0	0	(8)	0	956	948	0	0	0
7148982	ELMONT	NY		11/09/2023		357,220	0	(39)	0	0	(39)	0	2,973	2,934	0	0	0
7148984	NEWARK	NJ		11/09/2023		570,398	0	(50)	0	0	(50)	0	4,620	4,570	0	0	0
7148985	CHICAGO	IL		11/09/2023		288,827	0	(42)	0	0	(42)	0	2,216	2,174	0	0	0
7148987	ELIZABETHPORT	NJ		11/09/2023		352,135	0	(44)	0	0	(44)	0	2,662	2,618	0	0	0
7148990	DETROIT	MI		11/09/2023		216,924	0	(23)	0	0	(23)	0	23	0	0	0	0
7148991	HAZEL CREST	IL		11/09/2023		135,689	0	(16)	0	0	(16)	0	1,033	1,017	0	0	0
7148992	EAST STROUDSBURG	PA		11/09/2023		394,339	0	(41)	0	0	(41)	0	41	0	0	0	0
7148993	CHICAGO	IL		11/09/2023		184,220	0	(15)	0	0	(15)	0	1,515	1,499	0	0	0
7148994	HAMILTON	OH		11/09/2023		82,819	0	(8)	0	0	(8)	0	607	599	0	0	0
7148995	BALTIMORE	MD		11/09/2023		266,715	0	(25)	0	0	(25)	0	2,299	2,274	0	0	0
7148998	CHANDLER	AZ		11/10/2023		341,762	0	842	0	0	842	0	8,177	9,019	0	0	0
7148999	SARASOTA	FL		11/10/2023		181,145	0	445	0	0	445	0	4,330	4,775	0	0	0
7149000	SARASOTA	FL		11/10/2023		111,673	0	281	0	0	281	0	2,665	2,946	0	0	0
7149002	BALTIMORE	MD		11/10/2023		132,494	0	309	0	0	309	0	3,136	3,445	0	0	0
7149003	OAKLAND	CA		11/10/2023		474,888	0	978	0	0	978	0	11,312	12,290	0	0	0
7149004	OAKLAND	CA		11/10/2023		538,625	0	910	0	0	910	0	13,121	14,032	0	0	0
7149007	AUSTIN	TX		11/10/2023		345,829	0	698	0	0	698	0	8,182	8,880	0	0	0
7149008	CORNELIUS	NC		11/10/2023		230,261	0	457	0	0	457	0	5,230	5,686	0	0	0
7149009	HARRISBURG	NC		11/10/2023		252,682	0	501	0	0	501	0	5,739	6,240	0	0	0
7149011	OAKLAND	CA		11/10/2023		385,011	0	659	0	0	659	0	8,475	9,134	0	0	0
7149014	FORT MYERS BEACH	FL		11/10/2023		978,548	0	1,538	0	0	1,538	0	20,299	21,837	0	0	0
7149016	CHARLOTTE	NC		11/10/2023		287,823	0	688	0	0	688	0	6,655	7,343	0	0	0
7149018	DALLAS	TX		11/10/2023		106,237	0	220	0	0	220	0	2,270	2,490	0	0	0
7149019	OXNARD	CA		11/10/2023		141,884	0	273	0	0	273	0	3,215	3,488	0	0	0
7149021	LAKE ELSINORE	CA		11/10/2023		220,464	0	406	0	0	406	0	4,975	5,380	0	0	0
7149022	LAGUNA NIGUEL	CA		11/10/2023		250,195	0	487	0	0	487	0	5,801	6,287	0	0	0
7149024	MOUNT PLEASANT	MI		11/10/2023		125,697	0	340	0	0	340	0	3,515	3,855	0	0	0
7149025	BALTIMORE	MD		11/10/2023		109,825	0	266	0	0	266	0	2,587	2,852	0	0	0
7149030	ST CLOUD	FL		11/10/2023		239,448	0	468	0	0	468	0	5,432	5,900	0	0	0
7149031	VICTORIA	TX		11/10/2023		69,879	0	164	0	0	164	0	1,613	1,777	0	0	0
7149032	WASHINGTON	DC		11/10/2023		415,422	0	786	0	0	786	0	9,353	10,139	0	0	0
7149033	MESA	AZ		11/10/2023		380,288	0	579	0	0	579	0	7,410	7,988	0	0	0
7149034	BELEN	NM		11/10/2023		62,310	0	115	0	0	115	0	1,312	1,427	0	0	0
7149041	PANAMA CITY BEACH	FL		11/10/2023		230,249	0	481	0	0	481	0	6,657	7,137	0	0	0
7149047	REDFORD	MI		11/10/2023		97,738	0	151	0	0	151	0	1,863	2,014	0	0	0
7149053	MILWAUKEE	WI		11/15/2023		116,279	0	(9)	0	0	(9)	0	985	976	0	0	0
7149054	HUNTINGTON STATION	NY		11/15/2023		291,153	0	(33)	0	0	(33)	0	2,284	2,251	0	0	0
7149056	ST. PETERSBURG	FL		11/15/2023		378,178	0	(44)	0	0	(44)	0	3,269	3,225	0	0	0
7149057	SHIRLEY	NY		11/15/2023		289,248	0	(7)	0	0	(7)	0	2,779	2,772	0	0	0
7149058	HUNTINGTON STATION	NY		11/15/2023		381,195	0	(37)	0	0	(37)	0	3,071	3,034	0	0	0
7149059	WILMINGTON	DE		11/15/2023		347,851	0	(40)	0	0	(40)	0	2,935	2,896	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149060	WEST WARWICK	RI		11/15/2023		316,762	0	11	0	0	11	0	2,722	2,732	0	0	0
7149061	JACKSONVILLE	FL		11/15/2023		132,422	0	6	0	0	6	0	1,252	1,259	0	0	0
7149062	COLUMBUS	OH		11/15/2023		180,189	0	0	0	0	0	0	261	261	0	0	0
7149065	WEST WARWICK	RI		11/15/2023		324,632	0	11	0	0	11	0	2,789	2,800	0	0	0
7149067	WEST WARWICK	RI		11/15/2023		331,518	0	11	0	0	11	0	2,848	2,859	0	0	0
7149068	WILKES-BARRE	PA		11/15/2023		152,064	0	(6)	0	0	(6)	0	1,326	1,320	0	0	0
7149069	SOMERS POINT	NJ		11/15/2023		459,904	0	21	0	0	21	0	4,052	4,073	0	0	0
7149071	WOODBOURNE	NY		11/14/2023		427,953	0	(29)	0	0	(29)	0	3,546	3,517	0	0	0
7149073	CLEVELAND	TX		11/14/2023		152,974	0	(3)	0	0	(3)	0	1,406	1,403	0	0	0
7149074	FORKED RIVER	NJ		11/14/2023		340,089	0	(30)	0	0	(30)	0	3,259	3,229	0	0	0
7149075	OCALA	FL		11/14/2023		145,685	0	(14)	0	0	(14)	0	1,356	1,342	0	0	0
7149077	WATERBURY	CT		11/14/2023		269,852	0	(35)	0	0	(35)	0	1,648	1,613	0	0	0
7149078	KISSIMMEE	FL		11/14/2023		294,629	0	(502)	0	0	(502)	0	161,038	160,536	0	0	0
7149080	MOBILE	AL		11/14/2023		108,261	0	(16)	0	0	(16)	0	845	830	0	0	0
7149081	BRONX	NY		11/14/2023		502,721	0	(69)	0	0	(69)	0	4,129	4,060	0	0	0
7149087	YORK	PA		11/15/2023		55,745	0	(2)	0	0	(2)	0	424	422	0	0	0
7149088	LAKEWOOD	OH		11/15/2023		248,670	0	(33)	0	0	(33)	0	2,094	2,061	0	0	0
7149089	CLEVELAND HEIGHTS	OH		11/15/2023		359,307	0	(21)	0	0	(21)	0	2,980	2,958	0	0	0
7149091	CLEVELAND	OH		11/15/2023		319,963	0	(37)	0	0	(37)	0	2,833	2,796	0	0	0
7149101	BEAUMONT	TX		11/15/2023		113,195	0	(13)	0	0	(13)	0	804	791	0	0	0
7149103	MERCERSBURG	PA		11/15/2023		228,554	0	(8)	0	0	(8)	0	1,725	1,717	0	0	0
7149104	LEESBURG	FL		11/15/2023		444,705	0	(26)	0	0	(26)	0	3,823	3,796	0	0	0
7149105	DOUGLASVILLE	GA		11/15/2023		148,344	0	(21)	0	0	(21)	0	1,114	1,093	0	0	0
7149108	MEDFORD	MA		11/14/2023		782,416	0	(72)	0	0	(72)	0	6,297	6,225	0	0	0
7149110	STAFFORD	NJ		11/14/2023		329,765	0	(59)	0	0	(59)	0	3,393	3,334	0	0	0
7149111	HOUSTON	TX		11/14/2023		140,138	0	(23)	0	0	(23)	0	1,068	1,046	0	0	0
7149112	GAINESVILLE	GA		11/14/2023		248,436	0	(53)	0	0	(53)	0	3,147	3,094	0	0	0
7149113	MEMPHIS	TN		11/14/2023		330,623	0	(33)	0	0	(33)	0	2,476	2,443	0	0	0
7149115	INDIANAPOLIS	IN		11/14/2023		257,555	0	(40)	0	0	(40)	0	1,930	1,890	0	0	0
7149117	ABERDEEN	MD		11/14/2023		452,056	0	(62)	0	0	(62)	0	3,841	3,779	0	0	0
7149119	WILMINGTON	DE		11/14/2023		165,820	0	(23)	0	0	(23)	0	1,398	1,375	0	0	0
7149121	NEWARK	NJ		11/14/2023		603,156	0	(32)	0	0	(32)	0	2,500	2,469	0	0	0
7149122	NEWARK	NJ		11/14/2023		603,156	0	(41)	0	0	(41)	0	3,062	3,021	0	0	0
7149123	GREER	SC		11/15/2023		449,686	0	(52)	0	0	(52)	0	3,357	3,305	0	0	0
7149124	BALTIMORE	MD		11/15/2023		120,979	0	(13)	0	0	(13)	0	1,072	1,059	0	0	0
7149125	NORTH AUGUSTA	SC		11/15/2023		114,674	0	(19)	0	0	(19)	0	962	943	0	0	0
7149126	CLINTON	SC		11/15/2023		118,972	0	(16)	0	0	(16)	0	1,026	1,010	0	0	0
7149127	ROCKFORD	IL		11/15/2023		81,680	0	(10)	0	0	(10)	0	706	696	0	0	0
7149128	ESSEX	MD		11/15/2023		187,346	0	(24)	0	0	(24)	0	1,568	1,544	0	0	0
7149130	PHILADELPHIA	PA		11/15/2023		136,369	0	5	0	0	5	0	1,172	1,177	0	0	0
7149131	INDIANAPOLIS	IN		11/15/2023		137,800	0	(19)	0	0	(19)	0	1,159	1,140	0	0	0
7149133	AKRON	OH		11/15/2023		98,038	0	(5)	0	0	(5)	0	788	783	0	0	0
7149134	OLATHE	KS		11/15/2023		251,332	0	(39)	0	0	(39)	0	2,059	2,020	0	0	0
7149136	GARY	IN		11/15/2023		96,127	0	(13)	0	0	(13)	0	809	796	0	0	0
7149141	WASHINGTON	NJ		11/16/2023		289,703	0	(44)	0	0	(44)	0	2,089	2,045	0	0	0
7149142	CHICAGO	IL		11/16/2023		185,668	0	(43)	0	0	(43)	0	2,157	2,114	0	0	0
7149144	KALAMAZOO	MI		11/16/2023		194,231	0	(16)	0	0	(16)	0	1,513	1,496	0	0	0
7149145	CHICAGO	IL		11/16/2023		185,464	0	(24)	0	0	(24)	0	1,311	1,287	0	0	0
7149148	ELWOOD	IN		11/16/2023		106,691	0	7	0	0	7	0	1,164	1,172	0	0	0
7149150	DETROIT	MI		11/16/2023		114,805	0	(16)	0	0	(16)	0	839	823	0	0	0
7149151	DETROIT	MI		11/16/2023		215,806	0	(31)	0	0	(31)	0	1,656	1,625	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149152	DETROIT	MI		11/16/2023		224,013	0	(32)	0	0	(32)	0	1,719	1,687	0	0	0
7149153	BALTIMORE	MD		11/16/2023		153,815	0	(20)	0	0	(20)	0	1,225	1,206	0	0	0
7149155	LINCOLN PARK	MI		11/16/2023		107,175	0	(9)	0	0	(9)	0	958	949	0	0	0
7149157	BROOKFIELD	IL		11/16/2023		201,714	0	(8)	0	0	(8)	0	1,672	1,665	0	0	0
7149160	KALAMAZOO	MI		11/16/2023		91,977	0	(9)	0	0	(9)	0	650	641	0	0	0
7149161	HAGERSTOWN	MD		11/16/2023		195,165	0	(32)	0	0	(32)	0	1,509	1,477	0	0	0
7149163	AVONDALE	MO		11/16/2023		140,474	0	(8)	0	0	(8)	0	1,317	1,309	0	0	0
7149165	NEW BRITAIN	CT		11/16/2023		255,164	0	(12)	0	0	(12)	0	2,479	2,467	0	0	0
7149166	KANSAS CITY	MO		11/16/2023		141,266	0	(12)	0	0	(12)	0	1,224	1,212	0	0	0
7149170	DUNDALK	MD		11/16/2023		156,827	0	(15)	0	0	(15)	0	1,195	1,180	0	0	0
7149171	BALTIMORE	MD		11/16/2023		161,988	0	2	0	0	2	0	1,459	1,462	0	0	0
7149172	WILKES BARRE	PA		11/16/2023		74,047	0	1	0	0	1	0	723	724	0	0	0
7149173	DECATUR	AL		11/16/2023		138,758	0	(11)	0	0	(11)	0	1,131	1,121	0	0	0
7149175	DELRAY BEACH	FL		11/16/2023		122,083	0	(5)	0	0	(5)	0	1,094	1,090	0	0	0
7149176	BALTIMORE	MD		11/16/2023		164,813	0	(22)	0	0	(22)	0	1,382	1,360	0	0	0
7149178	DETROIT	MI		11/17/2023		191,553	0	(18)	0	0	(18)	0	1,632	1,614	0	0	0
7149179	LEHIGH ACRES	FL		11/17/2023		187,584	0	(12)	0	0	(12)	0	1,645	1,633	0	0	0
7149180	ROCKY MOUNT	NC		11/17/2023		175,403	0	(16)	0	0	(16)	0	1,592	1,576	0	0	0
7149181	PITTSBURGH	PA		11/17/2023		172,209	0	(10)	0	0	(10)	0	1,590	1,580	0	0	0
7149182	COLUMBUS	OH		11/17/2023		172,359	0	(11)	0	0	(11)	0	1,588	1,577	0	0	0
7149183	HAZEL CREST	IL		11/17/2023		162,896	0	(9)	0	0	(9)	0	1,540	1,531	0	0	0
7149184	BALTIMORE	MD		11/17/2023		160,546	0	(5)	0	0	(5)	0	1,482	1,477	0	0	0
7149185	OKLAHOMA CITY	OK		11/17/2023		160,042	0	(17)	0	0	(17)	0	1,374	1,356	0	0	0
7149186	PASADENA	TX		11/17/2023		156,158	0	(9)	0	0	(9)	0	1,429	1,420	0	0	0
7149187	DECATUR	AL		11/17/2023		153,523	0	(9)	0	0	(9)	0	1,196	1,187	0	0	0
7149188	BOWIE	TX		11/17/2023		150,037	0	(9)	0	0	(9)	0	1,409	1,400	0	0	0
7149189	PHILADELPHIA	PA		11/17/2023		140,830	0	(10)	0	0	(10)	0	984	974	0	0	0
7149190	SPRINGFIELD	IL		11/17/2023		133,581	0	(5)	0	0	(5)	0	1,130	1,125	0	0	0
7149191	WILKES-BARRE	PA		11/17/2023		130,680	0	(11)	0	0	(11)	0	1,201	1,191	0	0	0
7149192	HUNTSVILLE	AL		11/17/2023		125,703	0	(10)	0	0	(10)	0	2,792	2,781	0	0	0
7149193	ANDERSON	SC		11/17/2023		126,522	0	(15)	0	0	(15)	0	1,137	1,122	0	0	0
7149194	MOBILE	AL		11/17/2023		112,221	0	(6)	0	0	(6)	0	1,071	1,065	0	0	0
7149195	HIGHLAND PARK	MI		11/17/2023		113,093	0	(13)	0	0	(13)	0	955	941	0	0	0
7149196	CLEVELAND	TN		11/17/2023		104,920	0	(5)	0	0	(5)	0	1,048	1,044	0	0	0
7149197	CLEVELAND	OH		11/17/2023		105,935	0	(8)	0	0	(8)	0	934	926	0	0	0
7149198	NORRISTOWN	PA		11/17/2023		105,118	0	(7)	0	0	(7)	0	1,016	1,009	0	0	0
7149199	JACKSONVILLE	FL		11/17/2023		100,643	0	(8)	0	0	(8)	0	1,224	1,216	0	0	0
7149200	INDIANAPOLIS	IN		11/17/2023		98,509	0	(5)	0	0	(5)	0	865	860	0	0	0
7149202	MILWAUKEE	WI		11/17/2023		92,829	0	(11)	0	0	(11)	0	765	754	0	0	0
7149204	HOT SPRINGS	AR		11/17/2023		72,566	0	(4)	0	0	(4)	0	704	700	0	0	0
7149205	DENVER	CO		11/17/2023		433,784	0	(47)	0	0	(47)	0	3,789	3,742	0	0	0
7149206	NORTH MYRTLE BEACH	SC		11/17/2023		318,043	0	(28)	0	0	(28)	0	2,978	2,950	0	0	0
7149207	WINTER PARK	FL		11/17/2023		298,457	0	(18)	0	0	(18)	0	2,895	2,877	0	0	0
7149208	DUNNELLON	FL		11/17/2023		299,814	0	(14)	0	0	(14)	0	567	553	0	0	0
7149209	SAINT PETERSBURG	FL		11/17/2023		287,271	0	(43)	0	0	(43)	0	2,383	2,341	0	0	0
7149210	LOGAN TOWNSHIP	NJ		11/17/2023		279,273	0	(13)	0	0	(13)	0	2,388	2,375	0	0	0
7149211	CUMMING	GA		11/17/2023		268,253	0	(27)	0	0	(27)	0	2,437	2,410	0	0	0
7149212	CALIFORNIA	MD		11/17/2023		256,571	0	(31)	0	0	(31)	0	2,136	2,104	0	0	0
7149213	TRAVERSE CITY	MI		11/17/2023		251,837	0	(34)	0	0	(34)	0	2,236	2,202	0	0	0
7149214	CONCORD	NC		11/17/2023		239,736	0	(14)	0	0	(14)	0	2,139	2,125	0	0	0
7149216	LAWRENCEVILLE	GA		11/17/2023		234,898	0	(18)	0	0	(18)	0	2,133	2,115	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149218	ROCKY MOUNT	NC		11/17/2023		216,714	0	(17)	0	0	(17)	0	1,952	1,935	0	0	0
7149220	SALISBURY	NC		11/17/2023		192,064	0	(11)	0	0	(11)	0	1,794	1,783	0	0	0
7149221	ATLANTA	GA		11/20/2023		152,509	0	(14)	0	0	(14)	0	1,401	1,387	0	0	0
7149224	LITTLE ROCK	AR		11/20/2023		111,864	0	(18)	0	0	(18)	0	857	839	0	0	0
7149226	MONROE	NJ		11/20/2023		378,094	0	(25)	0	0	(25)	0	5,276	5,252	0	0	0
7149228	AMARILLO	TX		11/20/2023		128,010	0	(18)	0	0	(18)	0	1,112	1,093	0	0	0
7149229	SAINT CLOUD	FL		11/20/2023		354,507	0	(32)	0	0	(32)	0	3,256	3,224	0	0	0
7149230	OCALA	FL		11/20/2023		212,118	0	(22)	0	0	(22)	0	1,931	1,909	0	0	0
7149233	FORT PIERCE	FL		11/20/2023		103,110	0	(16)	0	0	(16)	0	845	829	0	0	0
7149234	LOS ANGELES	CA		11/20/2023		497,371	0	(50)	0	0	(50)	0	4,562	4,512	0	0	0
7149235	CORTLAND	NY		11/20/2023		128,427	0	(18)	0	0	(18)	0	940	922	0	0	0
7149236	YOUNGSVILLE	LA		11/20/2023		201,066	0	(29)	0	0	(29)	0	1,544	1,515	0	0	0
7149237	PISMO BEACH	CA		11/21/2023		197,939	0	883	0	0	883	0	5,952	6,835	0	0	0
7149239	MADERA	CA		11/21/2023		145,133	0	596	0	0	596	0	4,138	4,734	0	0	0
7149240	BROOKLYN	NY		11/21/2023		618,641	0	2,567	0	0	2,567	0	17,923	20,490	0	0	0
7149241	MEMPHIS	TN		11/21/2023		97,123	0	384	0	0	384	0	2,686	3,070	0	0	0
7149243	SALT LAKE CITY	UT		11/21/2023		286,440	0	1,137	0	0	1,137	0	7,962	9,099	0	0	0
7149244	FLUSHING	NY		11/21/2023		636,418	0	2,565	0	0	2,565	0	19,822	22,387	0	0	0
7149245	MADERA	CA		11/21/2023		235,904	0	890	0	0	890	0	6,327	7,217	0	0	0
7149246	WEST HILLS	CA		11/21/2023		464,143	0	1,909	0	0	1,909	0	13,695	15,604	0	0	0
7149247	MCKINNEY	TX		11/21/2023		267,211	0	1,022	0	0	1,022	0	7,297	8,319	0	0	0
7149248	AUSTIN	TX		11/21/2023		368,834	0	1,353	0	0	1,353	0	9,697	11,050	0	0	0
7149250	WHITE CITY	OR		11/21/2023		67,971	0	286	0	0	286	0	2,073	2,359	0	0	0
7149252	SUFFERN	NY		11/21/2023		241,926	0	901	0	0	901	0	7,217	8,118	0	0	0
7149253	CLEMSON	SC		11/21/2023		82,302	0	314	0	0	314	0	2,310	2,624	0	0	0
7149254	FLUSHING	NY		11/21/2023		744,701	0	2,774	0	0	2,774	0	20,587	23,361	0	0	0
7149255	MCCALL	ID		11/21/2023		537,324	0	1,919	0	0	1,919	0	14,808	16,726	0	0	0
7149256	BRONX	NY		11/21/2023		464,137	0	1,688	0	0	1,688	0	12,640	14,328	0	0	0
7149257	SPRING VALLEY	NY		11/21/2023		229,782	0	845	0	0	845	0	6,344	7,189	0	0	0
7149258	LOS ANGELES	CA		11/21/2023		458,104	0	1,768	0	0	1,768	0	13,290	15,058	0	0	0
7149259	AUSTIN	TX		11/21/2023		437,934	0	2,009	0	0	2,009	0	15,133	17,142	0	0	0
7149260	CHICAGO	IL		11/21/2023		396,443	0	1,393	0	0	1,393	0	10,529	11,922	0	0	0
7149261	PHILADELPHIA	PA		11/21/2023		69,828	0	251	0	0	251	0	1,906	2,158	0	0	0
7149262	ANTELOPE	CA		11/21/2023		257,749	0	846	0	0	846	0	6,460	7,307	0	0	0
7149263	ELDORADO HILLS	CA		11/21/2023		547,820	0	1,959	0	0	1,959	0	15,061	17,020	0	0	0
7149265	LONG BEACH	CA		11/21/2023		211,918	0	781	0	0	781	0	6,066	6,847	0	0	0
7149266	SAN DIEGO	CA		11/21/2023		350,742	0	1,175	0	0	1,175	0	9,119	10,294	0	0	0
7149267	LUVERNE	MN		11/21/2023		106,859	0	383	0	0	383	0	3,000	3,383	0	0	0
7149268	GLENDALE	CA		11/21/2023		247,698	0	815	0	0	815	0	6,399	7,214	0	0	0
7149269	DUBLIN	OH		11/21/2023		158,173	0	528	0	0	528	0	4,177	4,705	0	0	0
7149270	FAIRFIELD	CA		11/21/2023		513,938	0	2,251	0	0	2,251	0	20,626	22,877	0	0	0
7149271	FLUSHING	NY		11/21/2023		659,265	0	2,154	0	0	2,154	0	17,202	19,356	0	0	0
7149272	SAN ANTONIO	TX		11/21/2023		120,736	0	376	0	0	376	0	3,018	3,395	0	0	0
7149273	LOS ANGELES	CA		11/21/2023		256,613	0	906	0	0	906	0	7,302	8,207	0	0	0
7149274	ROSEMEAD	CA		11/21/2023		398,620	0	1,392	0	0	1,392	0	11,393	12,785	0	0	0
7149275	KING WILLIAM	VA		11/21/2023		116,201	0	393	0	0	393	0	3,199	3,591	0	0	0
7149276	SEATTLE	WA		11/21/2023		220,081	0	745	0	0	745	0	6,133	6,878	0	0	0
7149277	MONSEY	NY		11/21/2023		555,290	0	1,719	0	0	1,719	0	14,215	15,934	0	0	0
7149278	SANTA MONICA	CA		11/21/2023		214,699	0	705	0	0	705	0	5,842	6,547	0	0	0
7149279	OCEANSIDE	NY		11/21/2023		184,313	0	573	0	0	573	0	4,740	5,313	0	0	0
7149280	MADISON	AL		11/21/2023		147,843	0	489	0	0	489	0	4,057	4,546	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149281	BELL GARDENS	CA		11/21/2023		402,327	0	1,179	0	0	1,179	0	9,778	10,957	0	0	0
7149282	ANN ARBOR	MI		11/21/2023		574,311	0	1,708	0	0	1,708	0	14,213	15,920	0	0	0
7149283	MARTINEZ	CA		11/21/2023		396,746	0	1,180	0	0	1,180	0	14,333	15,512	0	0	0
7149284	NORTH CANTON	OH		11/21/2023		123,421	0	1,323	0	0	1,323	0	11,311	12,633	0	0	0
7149285	SAN FRANCISCO	CA		11/21/2023		232,918	0	744	0	0	744	0	6,216	6,960	0	0	0
7149286	LOS ANGELES	CA		11/21/2023		377,875	0	1,211	0	0	1,211	0	10,133	11,344	0	0	0
7149287	HOUSTON	TX		11/21/2023		135,920	0	416	0	0	416	0	3,495	3,911	0	0	0
7149289	OSWEGO	IL		11/21/2023		110,350	0	363	0	0	363	0	3,066	3,429	0	0	0
7149290	WHITESTONE	NY		11/21/2023		760,303	0	3,119	0	0	3,119	0	29,539	32,658	0	0	0
7149291	SUGAR LAND	TX		11/21/2023		183,385	0	538	0	0	538	0	4,532	5,070	0	0	0
7149292	FORT COLLINS	CO		11/21/2023		133,959	0	398	0	0	398	0	3,373	3,771	0	0	0
7149293	WALDWICK	NJ		11/21/2023		182,170	0	583	0	0	583	0	4,962	5,545	0	0	0
7149294	SEATTLE	WA		11/21/2023		195,905	0	614	0	0	614	0	5,237	5,851	0	0	0
7149295	OMAHA	NE		11/21/2023		48,225	0	151	0	0	151	0	1,298	1,449	0	0	0
7149296	NORWALK	CT		11/21/2023		134,544	0	366	0	0	366	0	3,132	3,497	0	0	0
7149297	ORANGE BEACH	AL		11/21/2023		512,852	0	1,466	0	0	1,466	0	14,920	16,386	0	0	0
7149298	KANSAS CITY	MO		11/21/2023		184,903	0	560	0	0	560	0	4,847	5,407	0	0	0
7149299	AUBURN	WA		11/21/2023		593,752	0	1,689	0	0	1,689	0	14,616	16,305	0	0	0
7149300	LANCASTER	CA		11/21/2023		183,169	0	496	0	0	496	0	4,315	4,812	0	0	0
7149301	OSAGE BEACH	MO		11/21/2023		137,917	0	671	0	0	671	0	5,843	6,514	0	0	0
7149302	LOS ANGELES	CA		11/21/2023		1,119,849	0	3,279	0	0	3,279	0	28,597	31,876	0	0	0
7149304	SAN JOSE	CA		11/21/2023		786,843	0	2,173	0	0	2,173	0	18,980	21,153	0	0	0
7149305	LOS ANGELES	CA		11/21/2023		494,744	0	820	0	0	820	0	7,230	8,050	0	0	0
7149306	ALHAMBRA	CA		11/21/2023		709,087	0	2,016	0	0	2,016	0	17,748	19,765	0	0	0
7149307	SEATTLE	WA		11/21/2023		1,015,216	0	2,928	0	0	2,928	0	25,880	28,808	0	0	0
7149309	CHICAGO	IL		11/21/2023		705,886	0	1,995	0	0	1,995	0	17,656	19,651	0	0	0
7149310	LOS ANGELES	CA		11/21/2023		999,517	0	2,759	0	0	2,759	0	24,518	27,278	0	0	0
7149311	SOMERSET	NJ		11/21/2023		148,520	0	416	0	0	416	0	3,718	4,134	0	0	0
7149312	NEW ORLEANS	LA		11/21/2023		75,891	0	237	0	0	237	0	1,786	2,023	0	0	0
7149313	PISMO BEACH	CA		11/21/2023		233,754	0	626	0	0	626	0	5,619	6,245	0	0	0
7149314	WHITEFISH	MT		11/21/2023		1,476,687	0	3,971	0	0	3,971	0	35,650	39,621	0	0	0
7149315	MINNEAPOLIS	MN		11/21/2023		285,883	0	769	0	0	769	0	6,905	7,674	0	0	0
7149316	PORTLAND	OR		11/21/2023		138,653	0	387	0	0	387	0	3,488	3,874	0	0	0
7149317	AUSTELL	GA		11/21/2023		77,983	0	227	0	0	227	0	2,050	2,277	0	0	0
7149318	MANALAPAN	NJ		11/21/2023		72,188	0	212	0	0	212	0	1,915	2,127	0	0	0
7149319	LOS ANGELES	CA		11/21/2023		369,152	0	2,209	0	0	2,209	0	20,519	22,728	0	0	0
7149320	BAYSIDE	NY		11/21/2023		568,768	0	1,534	0	0	1,534	0	14,030	15,564	0	0	0
7149321	BRADENTON BEACH	FL		11/21/2023		1,338,320	0	3,671	0	0	3,671	0	33,557	37,228	0	0	0
7149323	VISTA	CA		11/21/2023		664,466	0	1,839	0	0	1,839	0	16,882	18,722	0	0	0
7149324	LAFAYETTE	CA		11/21/2023		585,920	0	1,609	0	0	1,609	0	14,791	16,399	0	0	0
7149325	MIAMI	FL		11/21/2023		275,411	0	745	0	0	745	0	6,880	7,625	0	0	0
7149327	CHATHAM	MA		11/21/2023		688,310	0	1,837	0	0	1,837	0	17,028	18,866	0	0	0
7149328	INDIO	CA		11/21/2023		958,583	0	2,486	0	0	2,486	0	23,050	25,536	0	0	0
7149330	WEST COVINA	CA		11/21/2023		842,529	0	2,138	0	0	2,138	0	19,970	22,109	0	0	0
7149331	IRVINE	CA		11/21/2023		760,957	0	1,814	0	0	1,814	0	16,998	18,812	0	0	0
7149332	NUTRIOSO	AZ		11/21/2023		109,853	0	254	0	0	254	0	2,661	2,916	0	0	0
7149333	BROOKLYN	NY		11/21/2023		372,816	0	1,608	0	0	1,608	0	15,463	17,070	0	0	0
7149334	SAINT GEORGE ISLAND	FL		11/21/2023		1,032,135	0	2,588	0	0	2,588	0	24,521	27,109	0	0	0
7149335	SACRAMENTO	CA		11/21/2023		825,702	0	2,070	0	0	2,070	0	19,617	21,687	0	0	0
7149336	NORTH WILDWOOD	NJ		11/21/2023		285,707	0	768	0	0	768	0	7,303	8,071	0	0	0
7149337	PORTLAND	OR		11/21/2023		220,517	0	567	0	0	567	0	5,385	5,952	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149338	FLUSHING	NY		11/21/2023		401,283	0	1,154	0	0	1,154	0	11,003	12,157	0	0	0
7149339	BRAWLEY	CA		11/21/2023		241,446	0	571	0	0	571	0	5,439	6,010	0	0	0
7149340	LOS ANGELES	CA		11/21/2023		280,094	0	726	0	0	726	0	7,674	8,400	0	0	0
7149341	BERKELEY	CA		11/21/2023		1,154,692	0	2,781	0	0	2,781	0	26,566	29,346	0	0	0
7149342	ONTARIO	CA		11/21/2023		88,364	0	341	0	0	341	0	3,587	3,928	0	0	0
7149343	ROANOKE	VA		11/21/2023		64,251	0	160	0	0	160	0	1,544	1,704	0	0	0
7149344	NORTH MYRTLE BEACH	SC		11/21/2023		578,085	0	1,448	0	0	1,448	0	13,968	15,416	0	0	0
7149346	SAUSALITO	CA		11/21/2023		822,360	0	2,259	0	0	2,259	0	21,239	23,499	0	0	0
7149347	AUBURN	ME		11/21/2023		119,172	0	277	0	0	277	0	2,798	3,076	0	0	0
7149348	MIAMI	FL		11/21/2023		513,398	0	1,162	0	0	1,162	0	11,352	12,514	0	0	0
7149349	LYNN	MA		11/21/2023		232,617	0	534	0	0	534	0	5,242	5,776	0	0	0
7149350	PORTER RANCH	CA		11/21/2023		990,123	0	2,295	0	0	2,295	0	22,539	24,834	0	0	0
7149351	ISLE OF PALMS	SC		11/21/2023		624,703	0	1,363	0	0	1,363	0	13,459	14,821	0	0	0
7149352	SALT LAKE CITY	UT		11/21/2023		547,450	0	1,303	0	0	1,303	0	12,888	14,192	0	0	0
7149353	BURNSVILLE	NC		11/21/2023		541,423	0	1,295	0	0	1,295	0	12,812	14,107	0	0	0
7149354	BETHESDA	MD		11/21/2023		708,569	0	1,724	0	0	1,724	0	17,145	18,869	0	0	0
7149355	SEATTLE	WA		11/21/2023		863,541	0	1,822	0	0	1,822	0	18,215	20,037	0	0	0
7149356	SANTA CLARA	CA		11/21/2023		996,670	0	2,127	0	0	2,127	0	21,298	23,425	0	0	0
7149357	AUSTELL	GA		11/21/2023		88,194	0	220	0	0	220	0	2,207	2,427	0	0	0
7149358	AUSTELL	GA		11/21/2023		87,748	0	219	0	0	219	0	2,196	2,414	0	0	0
7149359	NASHVILLE	TN		11/21/2023		64,530	0	850	0	0	850	0	9,473	10,323	0	0	0
7149360	EMPORIA	VA		11/21/2023		34,761	0	82	0	0	82	0	820	901	0	0	0
7149361	IMPERIAL	CA		11/21/2023		155,873	0	346	0	0	346	0	3,488	3,833	0	0	0
7149362	RICHMOND HILL	GA		11/21/2023		83,136	0	198	0	0	198	0	2,008	2,206	0	0	0
7149363	PORTLAND	OR		11/21/2023		111,940	0	404	0	0	404	0	4,127	4,531	0	0	0
7149365	LORIS	SC		11/21/2023		94,396	0	222	0	0	222	0	2,305	2,527	0	0	0
7149366	CYPRESS	CA		11/21/2023		692,971	0	808	0	0	808	0	8,433	9,241	0	0	0
7149367	ROSEMARY BEACH	FL		11/21/2023		634,889	0	1,029	0	0	1,029	0	11,887	12,915	0	0	0
7149368	AUSTELL	GA		11/21/2023		60,146	0	137	0	0	137	0	1,444	1,582	0	0	0
7149369	RALEIGH	NC		11/21/2023		213,689	0	404	0	0	404	0	4,253	4,657	0	0	0
7149370	RENTON	WA		11/21/2023		877,992	0	1,908	0	0	1,908	0	20,115	22,023	0	0	0
7149371	BROOKLYN	NY		11/21/2023		672,284	0	1,648	0	0	1,648	0	17,476	19,124	0	0	0
7149372	RALEIGH	NC		11/21/2023		216,246	0	422	0	0	422	0	4,459	4,881	0	0	0
7149373	MANHATTAN BEACH	CA		11/21/2023		2,087,799	0	4,434	0	0	4,434	0	46,898	51,331	0	0	0
7149376	PARK CITY	UT		11/21/2023		1,194,633	0	2,224	0	0	2,224	0	22,920	25,145	0	0	0
7149377	MIRAMAR BEACH	FL		11/21/2023		493,951	0	790	0	0	790	0	11,027	11,817	0	0	0
7149378	SAN FRANCISCO	CA		11/21/2023		1,603,342	0	2,811	0	0	2,811	0	32,209	35,020	0	0	0
7149379	BIG BEAR LAKE	CA		11/21/2023		616,761	0	1,118	0	0	1,118	0	12,884	14,002	0	0	0
7149380	SEVIERVILLE	TN		11/21/2023		938,799	0	1,730	0	0	1,730	0	19,995	21,726	0	0	0
7149381	WASHINGTON	DC		11/21/2023		591,377	0	1,712	0	0	1,712	0	19,856	21,569	0	0	0
7149382	PHILADELPHIA	PA		11/21/2023		72,714	0	176	0	0	176	0	2,079	2,256	0	0	0
7149383	THEODORE	AL		11/21/2023		98,190	0	199	0	0	199	0	2,520	2,718	0	0	0
7149384	POMPANO BEACH	FL		11/21/2023		689,958	0	1,209	0	0	1,209	0	14,447	15,656	0	0	0
7149385	SONOMA	CA		11/21/2023		383,100	0	793	0	0	793	0	9,272	10,065	0	0	0
7149387	TEMPLE	TX		11/21/2023		64,446	0	441	0	0	441	0	5,476	5,917	0	0	0
7149388	WEST UNIVERSITY PLACE	TX		11/21/2023		555,891	0	2,073	0	0	2,073	0	24,446	26,520	0	0	0
7149389	WINNETKA	IL		11/21/2023		557,661	0	950	0	0	950	0	11,268	12,219	0	0	0
7149392	RALEIGH	NC		11/21/2023		242,250	0	367	0	0	367	0	4,530	4,897	0	0	0
7149395	RALEIGH	NC		11/21/2023		236,143	0	332	0	0	332	0	4,318	4,650	0	0	0
7149396	NEW ORLEANS	LA		11/21/2023		207,695	0	333	0	0	333	0	4,377	4,711	0	0	0
7149397	ALAMO	CA		11/21/2023		547,983	0	842	0	0	842	0	11,143	11,984	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149398	LEHIGH ACRES	FL		11/21/2023		142,347	0	185	0	0	185	0	2,730	2,915	0	0	0
7149399	JERSEY CITY	NJ		11/21/2023		274,783	0	219	0	0	219	0	2,939	3,158	0	0	0
7149400	COLUMBUS	GA		11/21/2023		50,825	0	127	0	0	127	0	1,399	1,526	0	0	0
7149401	INLET BEACH	FL		11/21/2023		929,808	0	1,838	0	0	1,838	0	24,970	26,808	0	0	0
7149403	BROOKLYN	NY		11/21/2023		1,657,436	0	2,303	0	0	2,303	0	31,917	34,220	0	0	0
7149404	FLAGLER BEACH	FL		11/21/2023		383,090	0	652	0	0	652	0	8,992	9,645	0	0	0
7149405	SAN CLEMENTE	CA		11/21/2023		1,659,186	0	2,446	0	0	2,446	0	34,647	37,094	0	0	0
7149406	LAS VEGAS	NV		11/21/2023		164,631	0	268	0	0	268	0	4,182	4,450	0	0	0
7149407	GARNER	NC		11/21/2023		288,484	0	332	0	0	332	0	5,037	5,369	0	0	0
7149409	TRUCKEE	CA		11/21/2023		721,723	0	826	0	0	826	0	12,890	13,716	0	0	0
7149410	JERSEY CITY	NJ		11/21/2023		253,906	0	357	0	0	357	0	5,640	5,997	0	0	0
7149411	ST GEORGE ISLAND	FL		11/21/2023		1,704,630	0	1,870	0	0	1,870	0	29,721	31,591	0	0	0
7149412	RALEIGH	NC		11/21/2023		250,029	0	250	0	0	250	0	4,034	4,284	0	0	0
7149413	NORFOLK	VA		11/21/2023		70,962	0	85	0	0	85	0	1,407	1,492	0	0	0
7149414	LOS ANGELES	CA		11/21/2023		1,313,486	0	1,354	0	0	1,354	0	22,550	23,905	0	0	0
7149415	TEMPLE	TX		11/21/2023		254,982	0	269	0	0	269	0	4,604	4,873	0	0	0
7149416	EL DORADO HILLS	CA		11/21/2023		693,046	0	818	0	0	818	0	13,290	14,109	0	0	0
7149417	MARATHON	FL		11/21/2023		698,567	0	822	0	0	822	0	12,944	13,766	0	0	0
7149418	GARNER	NC		11/21/2023		275,813	0	251	0	0	251	0	4,563	4,814	0	0	0
7149419	OCEAN ISLE BEACH	NC		11/21/2023		691,206	0	650	0	0	650	0	11,902	12,552	0	0	0
7149420	JUPITER	FL		11/21/2023		670,174	0	506	0	0	506	0	10,496	11,002	0	0	0
7149421	RALEIGH	NC		11/21/2023		207,093	0	403	0	0	403	0	73,673	74,076	0	0	0
7149422	GARNER	NC		11/21/2023		202,674	0	135	0	0	135	0	3,291	3,426	0	0	0
7149423	VIRGINIA BEACH	VA		11/21/2023		1,005,357	0	1,049	0	0	1,049	0	25,557	26,606	0	0	0
7149424	NEW BRAUNFELS	TX		11/21/2023		787,474	0	616	0	0	616	0	13,244	13,860	0	0	0
7149425	BALTIMORE	MD		11/27/2023		167,024	0	(20)	0	0	(20)	0	1,353	1,333	0	0	0
7149426	BALTIMORE	MD		11/27/2023		167,024	0	(20)	0	0	(20)	0	1,353	1,333	0	0	0
7149427	MASSILLON	OH		11/27/2023		88,009	0	(13)	0	0	(13)	0	650	638	0	0	0
7149428	WILMINGTON	DE		11/27/2023		154,189	0	(19)	0	0	(19)	0	1,126	1,107	0	0	0
7149429	EUCLID	OH		11/27/2023		97,450	0	(14)	0	0	(14)	0	739	725	0	0	0
7149431	SAINT LOUIS	MO		11/27/2023		104,363	0	(5)	0	0	(5)	0	863	859	0	0	0
7149432	SPRINGFIELD	OH		11/27/2023		100,787	0	(13)	0	0	(13)	0	773	760	0	0	0
7149433	COLUMBIA	SC		11/27/2023		119,576	0	(14)	0	0	(14)	0	983	969	0	0	0
7149434	COLUMBIA	SC		11/27/2023		96,074	0	(14)	0	0	(14)	0	788	774	0	0	0
7149435	KANSAS CITY	MO		11/27/2023		170,473	0	(17)	0	0	(17)	0	1,497	1,480	0	0	0
7149436	DAYTON	OH		11/27/2023		145,042	0	(10)	0	0	(10)	0	1,563	1,554	0	0	0
7149437	ELKTON	MD		11/27/2023		204,143	0	(20)	0	0	(20)	0	1,498	1,478	0	0	0
7149438	BURLINGTON	NC		11/27/2023		121,003	0	(8)	0	0	(8)	0	1,145	1,137	0	0	0
7149440	FROSTBURG	MD		11/27/2023		90,518	0	(11)	0	0	(11)	0	645	634	0	0	0
7149441	FORT WORTH	TX		11/27/2023		175,672	0	(20)	0	0	(20)	0	1,460	1,439	0	0	0
7149442	BALTIMORE	MD		11/27/2023		153,046	0	(5)	0	0	(5)	0	1,358	1,353	0	0	0
7149444	MONTGOMERY	AL		11/27/2023		104,408	0	(10)	0	0	(10)	0	790	780	0	0	0
7149448	CLEVELAND	OH		11/27/2023		87,719	0	(1)	0	0	(1)	0	861	860	0	0	0
7149449	BRAZORIA	TX		11/27/2023		117,521	0	(14)	0	0	(14)	0	995	981	0	0	0
7149450	WATERBURY	CT		11/27/2023		167,698	0	(27)	0	0	(27)	0	1,331	1,304	0	0	0
7149451	NORTH FORT MYERS	FL		11/27/2023		170,164	0	(26)	0	0	(26)	0	1,372	1,346	0	0	0
7149452	BALTIMORE	MD		11/27/2023		164,461	0	(10)	0	0	(10)	0	1,485	1,474	0	0	0
7149453	MILWAUKEE	WI		11/27/2023		72,539	0	(5)	0	0	(5)	0	633	628	0	0	0
7149454	SAINT LOUIS	MO		11/27/2023		104,363	0	(5)	0	0	(5)	0	863	859	0	0	0
7149456	BALTIMORE	MD		11/27/2023		167,024	0	(20)	0	0	(20)	0	1,353	1,333	0	0	0
7149457	BALTIMORE	MD		11/27/2023		200,832	0	(9)	0	0	(9)	0	3,654	3,645	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149458	PROVIDENCE	RI		11/27/2023		355,901	0	(41)	0	0	(41)	0	2,885	2,845	0	0	0
7149459	NORTH CHICAGO	IL		11/27/2023		200,284	0	0	0	0	0	0	1,942	1,942	0	0	0
7149463	MUSKEGON	MI		11/27/2023		83,817	0	(13)	0	0	(13)	0	675	662	0	0	0
7149464	TROY	NY		11/27/2023		166,968	0	(16)	0	0	(16)	0	1,206	1,190	0	0	0
7149465	WASHINGTONVILLE	NY		11/27/2023		451,566	0	(46)	0	0	(46)	0	3,761	3,715	0	0	0
7149466	CAPE CORAL	FL		11/27/2023		259,325	0	(43)	0	0	(43)	0	2,019	1,976	0	0	0
7149467	GULFPORT	MS		11/27/2023		158,822	0	(14)	0	0	(14)	0	1,099	1,086	0	0	0
7149468	GULFPORT	MS		11/27/2023		209,447	0	0	0	0	0	0	360	360	0	0	0
7149471	BOWIE	TX		11/27/2023		139,396	0	(14)	0	0	(14)	0	1,246	1,231	0	0	0
7149474	BALTIMORE	MD		11/27/2023		168,122	0	(10)	0	0	(10)	0	1,523	1,513	0	0	0
7149475	ATHENS	TX		11/27/2023		132,232	0	(12)	0	0	(12)	0	1,069	1,057	0	0	0
7149476	HENRICO	VA		11/27/2023		154,562	0	(19)	0	0	(19)	0	1,324	1,305	0	0	0
7149478	YORK	PA		11/27/2023		123,576	0	(5)	0	0	(5)	0	971	966	0	0	0
7149479	AMHERST	NY		11/27/2023		156,263	0	(16)	0	0	(16)	0	1,458	1,442	0	0	0
7149480	CHESTER	PA		11/28/2023		106,586	0	(1)	0	0	(1)	0	911	910	0	0	0
7149481	NEWARK	NJ		11/28/2023		455,088	0	(50)	0	0	(50)	0	3,235	3,185	0	0	0
7149482	BURKBURNETT	TX		11/28/2023		105,839	0	(5)	0	0	(5)	0	907	901	0	0	0
7149483	BATAVIA	IL		11/28/2023		299,298	0	(35)	0	0	(35)	0	2,607	2,572	0	0	0
7149484	IRVINGTON	NJ		11/28/2023		414,604	0	(24)	0	0	(24)	0	3,466	3,442	0	0	0
7149487	COLUMBUS	OH		11/28/2023		260,847	0	(27)	0	0	(27)	0	3,038	3,012	0	0	0
7149488	MASTIC	NY		11/28/2023		344,105	0	(8)	0	0	(8)	0	2,867	2,859	0	0	0
7149491	ROSELLE	NJ		11/28/2023		555,905	0	(54)	0	0	(54)	0	4,370	4,316	0	0	0
7149492	CAMDEN	NJ		11/28/2023		127,262	0	(10)	0	0	(10)	0	1,061	1,051	0	0	0
7149493	LAWTON	OK		11/28/2023		95,269	0	(8)	0	0	(8)	0	714	706	0	0	0
7149494	SATELLITE BEACH	FL		11/28/2023		127,555	0	(21)	0	0	(21)	0	1,044	1,023	0	0	0
7149495	MIDLAND	MI		11/28/2023		108,992	0	(4)	0	0	(4)	0	884	880	0	0	0
7149496	LUZERNE	PA		11/28/2023		148,271	0	(6)	0	0	(6)	0	1,203	1,197	0	0	0
7149498	XENIA	OH		11/28/2023		97,669	0	(9)	0	0	(9)	0	714	706	0	0	0
7149499	CHARLOTTE	NC		11/28/2023		135,747	0	(23)	0	0	(23)	0	1,083	1,060	0	0	0
7149500	PALM BAY	FL		11/28/2023		323,693	0	(49)	0	0	(49)	0	2,653	2,604	0	0	0
7149501	CHATTANOOGA	TN		11/28/2023		125,398	0	(9)	0	0	(9)	0	942	934	0	0	0
7149502	CHARLOTTE	NC		11/28/2023		164,840	0	(23)	0	0	(23)	0	1,320	1,297	0	0	0
7149503	SUGAR NOTCH	PA		11/28/2023		113,157	0	(19)	0	0	(19)	0	903	884	0	0	0
7149504	REIDSVILLE	NC		11/28/2023		87,091	0	(11)	0	0	(11)	0	752	741	0	0	0
7149505	CREST HILL	IL		11/28/2023		93,478	0	(13)	0	0	(13)	0	613	600	0	0	0
7149506	BROWNSVILLE	TX		11/28/2023		122,902	0	(20)	0	0	(20)	0	1,026	1,006	0	0	0
7149508	SICKLERVILLE	NJ		11/28/2023		87,702	0	(25)	0	0	(25)	0	2,620	2,595	0	0	0
7149511	BEDFORD	OH		11/28/2023		83,195	0	(11)	0	0	(11)	0	563	552	0	0	0
7149512	JACKSONVILLE	FL		11/28/2023		105,211	0	(15)	0	0	(15)	0	900	886	0	0	0
7149513	WATERBURY	CT		11/28/2023		170,484	0	(29)	0	0	(29)	0	1,352	1,323	0	0	0
7149514	PHOENIX	AZ		11/28/2023		153,508	0	(20)	0	0	(20)	0	1,338	1,318	0	0	0
7149517	ERIE	PA		11/28/2023		118,124	0	(20)	0	0	(20)	0	1,525	1,505	0	0	0
7149518	LORAIN	OH		11/28/2023		79,508	0	(12)	0	0	(12)	0	604	592	0	0	0
7149519	LORAIN	OH		11/28/2023		83,138	0	(12)	0	0	(12)	0	616	604	0	0	0
7149520	HOUSTON	TX		11/28/2023		88,214	0	(4)	0	0	(4)	0	726	722	0	0	0
7149522	LYONS	NY		11/28/2023		110,743	0	(15)	0	0	(15)	0	791	776	0	0	0
7149523	BALTIMORE	MD		11/28/2023		434,676	0	(53)	0	0	(53)	0	3,507	3,454	0	0	0
7149524	ERIE	PA		11/28/2023		75,259	0	(2)	0	0	(2)	0	476	474	0	0	0
7149527	FLORISSANT	MO		11/28/2023		166,587	0	(21)	0	0	(21)	0	1,241	1,220	0	0	0
7149528	PORT RICHEY	FL		11/28/2023		159,671	0	(18)	0	0	(18)	0	1,353	1,335	0	0	0
7149529	BALTIMORE	MD		11/28/2023		263,834	0	(27)	0	0	(27)	0	2,062	2,035	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149531	PEARL	MS		11/28/2023		178,653	0	(24)	0	0	(24)	0	1,302	1,278	0	0	0
7149533	WARNER ROBINS	GA		11/28/2023		94,053	0	(16)	0	0	(16)	0	732	716	0	0	0
7149536	ACWORTH	GA		11/28/2023		143,724	0	(17)	0	0	(17)	0	1,070	1,053	0	0	0
7149537	BALTIMORE	MD		11/28/2023		264,601	0	(14)	0	0	(14)	0	1,767	1,754	0	0	0
7149540	BALTIMORE	MD		12/01/2023		156,916	0	(18)	0	0	(18)	0	1,379	1,361	0	0	0
7149541	TERRE HAUTE	IN		12/01/2023		116,194	0	(11)	0	0	(11)	0	952	941	0	0	0
7149543	HOUSTON	TX		12/01/2023		127,498	0	(8)	0	0	(8)	0	1,240	1,232	0	0	0
7149545	NORTH CHARLESTON	SC		12/01/2023		210,515	0	(21)	0	0	(21)	0	1,992	1,972	0	0	0
7149546	RICHMOND	VA		12/01/2023		136,625	0	(18)	0	0	(18)	0	1,199	1,181	0	0	0
7149547	GARDEN CITY	MI		12/01/2023		107,059	0	(12)	0	0	(12)	0	942	930	0	0	0
7149548	WILMINGTON	NC		12/01/2023		195,007	0	(18)	0	0	(18)	0	1,654	1,636	0	0	0
7149549	BALTIMORE	MD		12/01/2023		203,918	0	(4)	0	0	(4)	0	1,856	1,852	0	0	0
7149552	BRADENTON	FL		12/01/2023		118,387	0	(19)	0	0	(19)	0	978	960	0	0	0
7149553	BONHAM	TX		12/01/2023		144,902	0	4	0	0	4	0	1,512	1,515	0	0	0
7149554	KERRVILLE	TX		12/01/2023		228,739	0	18	0	0	18	0	2,464	2,482	0	0	0
7149556	BRICK	NJ		12/01/2023		147,837	0	(21)	0	0	(21)	0	1,088	1,067	0	0	0
7149557	LAKE PLACID	FL		12/01/2023		147,739	0	(9)	0	0	(9)	0	1,354	1,345	0	0	0
7149558	BALTIMORE	MD		12/01/2023		226,251	0	(25)	0	0	(25)	0	2,023	1,998	0	0	0
7149559	WILMINGTON	DE		12/01/2023		103,685	0	(13)	0	0	(13)	0	898	885	0	0	0
7149560	WILMINGTON	NC		12/01/2023		392,460	0	(43)	0	0	(43)	0	3,395	3,352	0	0	0
7149561	LOGAN	OH		12/01/2023		117,102	0	(16)	0	0	(16)	0	956	940	0	0	0
7149562	PONTIAC	MI		12/01/2023		74,560	0	(11)	0	0	(11)	0	624	614	0	0	0
7149564	SCRANTON	PA		12/01/2023		90,175	0	(3)	0	0	(3)	0	596	593	0	0	0
7149565	CLEVELAND	OH		12/01/2023		144,185	0	(19)	0	0	(19)	0	1,069	1,050	0	0	0
7149566	OLATHE	KS		12/01/2023		278,063	0	(41)	0	0	(41)	0	2,281	2,240	0	0	0
7149567	SELMA	NC		12/01/2023		219,813	0	(28)	0	0	(28)	0	1,874	1,846	0	0	0
7149568	MOBILE	AL		12/01/2023		70,970	0	(11)	0	0	(11)	0	551	540	0	0	0
7149570	LA PORTE	IN		12/01/2023		134,398	0	(14)	0	0	(14)	0	1,181	1,167	0	0	0
7149571	MOBILE	AL		12/01/2023		77,862	0	(13)	0	0	(13)	0	601	588	0	0	0
7149572	BALTIMORE	MD		12/01/2023		145,913	0	(17)	0	0	(17)	0	1,115	1,098	0	0	0
7149576	LILBURN	GA		01/31/2024		215,184	0	521	0	0	521	0	4,991	5,511	0	0	0
7149579	ATLANTA	GA		01/31/2024		132,325	0	188	0	0	188	0	2,426	2,615	0	0	0
7149580	ATLANTA	GA		01/31/2024		131,248	0	185	0	0	185	0	2,405	2,590	0	0	0
7149581	ATLANTA	GA		01/31/2024		143,403	0	204	0	0	204	0	2,630	2,834	0	0	0
7149582	AURORA	IL		01/31/2024		71,922	0	175	0	0	175	0	1,674	1,849	0	0	0
7149583	PHILADELPHIA	PA		01/31/2024		68,139	0	187	0	0	187	0	1,608	1,795	0	0	0
7149584	PHILADELPHIA	PA		01/31/2024		87,589	0	239	0	0	239	0	2,066	2,305	0	0	0
7149585	PHILADELPHIA	PA		01/31/2024		86,650	0	235	0	0	235	0	2,042	2,278	0	0	0
7149586	PHILADELPHIA	PA		01/31/2024		89,276	0	243	0	0	243	0	2,104	2,347	0	0	0
7149588	PHILADELPHIA	PA		01/31/2024		99,779	0	271	0	0	271	0	2,352	2,623	0	0	0
7149590	PHILADELPHIA	PA		01/31/2024		94,407	0	258	0	0	258	0	2,227	2,485	0	0	0
7149591	PHILADELPHIA	PA		01/31/2024		99,652	0	272	0	0	272	0	2,350	2,623	0	0	0
7149592	PHILADELPHIA	PA		01/31/2024		86,650	0	235	0	0	235	0	2,042	2,278	0	0	0
7149594	HARTFORD	CT		01/31/2024		102,929	0	(13)	0	0	(13)	0	930	916	0	0	0
7149599	KANSAS CITY	MO		01/31/2024		159,704	0	(26)	0	0	(26)	0	1,340	1,315	0	0	0
7149601	MILWAUKEE	WI		01/31/2024		75,562	0	(16)	0	0	(16)	0	1,146	1,130	0	0	0
7149603	PHILADELPHIA	PA		01/31/2024		197,018	0	(6)	0	0	(6)	0	1,749	1,743	0	0	0
7149605	BRONX	NY		01/31/2024		869,685	0	(70)	0	0	(70)	0	7,303	7,233	0	0	0
7149606	ATHENS	AL		01/31/2024		250,313	0	426	0	0	426	0	22,719	23,145	0	0	0
7149607	NEW ORLEANS	LA		01/31/2024		164,562	0	(10)	0	0	(10)	0	1,723	1,712	0	0	0
7149608	CLINTON	MI		01/31/2024		161,965	0	(7)	0	0	(7)	0	1,502	1,494	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149610	AKRON	OH		01/31/2024		171,558	0	24	0	0	24	0	1,855	1,879	0	0	0
7149612	RENSSELAER	NY		01/31/2024		129,473	0	(20)	0	0	(20)	0	1,060	1,040	0	0	0
7149613	HOUSTON	TX		01/31/2024		125,354	0	(4)	0	0	(4)	0	2,194	2,190	0	0	0
7149614	PORTLAND	OR		01/31/2024		390,543	0	0	0	0	0	0	3,983	3,983	0	0	0
7149615	SILT	CO		01/31/2024		104,420	0	15	0	0	15	0	1,174	1,189	0	0	0
7149616	YORK	PA		01/31/2024		60,768	0	(2)	0	0	(2)	0	517	514	0	0	0
7149617	GALENA PARK	TX		01/31/2024		156,750	0	(17)	0	0	(17)	0	1,849	1,832	0	0	0
7149621	LEXINGTON	SC		01/31/2024		190,486	0	(32)	0	0	(32)	0	1,625	1,593	0	0	0
7149624	PEORIA	AZ		01/31/2024		295,337	0	(45)	0	0	(45)	0	2,386	2,341	0	0	0
7149627	LAKE HAVASU CITY	AZ		01/31/2024		164,178	0	(23)	0	0	(23)	0	1,577	1,554	0	0	0
7149628	EDEN	NC		01/31/2024		84,087	0	(11)	0	0	(11)	0	1,137	1,127	0	0	0
7149629	PHOENIX	AZ		01/31/2024		265,937	0	(46)	0	0	(46)	0	2,428	2,382	0	0	0
7149630	PORT RICHEY	FL		01/31/2024		142,130	0	(7)	0	0	(7)	0	1,371	1,364	0	0	0
7149631	GATLINBURG	TN		01/31/2024		563,511	0	(45)	0	0	(45)	0	5,005	4,959	0	0	0
7149632	CARSON CITY	NV		01/31/2024		236,706	0	(1)	0	0	(1)	0	4,602	4,601	0	0	0
7149633	RAPID CITY	SD		01/31/2024		245,562	0	4	0	0	4	0	2,633	2,637	0	0	0
7149635	GILBERT	AZ		01/31/2024		208,544	0	6	0	0	6	0	5,401	5,407	0	0	0
7149636	CRESCENT CITY	CA		01/31/2024		159,041	0	(7)	0	0	(7)	0	1,722	1,716	0	0	0
7149637	JENSEN BEACH	FL		01/31/2024		590,158	0	50	0	0	50	0	6,324	6,374	0	0	0
7149640	CLINTON	MD		01/31/2024		267,098	0	(22)	0	0	(22)	0	4,637	4,615	0	0	0
7149641	KANSAS CITY	KS		01/31/2024		83,011	0	3	0	0	3	0	911	914	0	0	0
7149642	TEXARKANA	AR		01/31/2024		72,921	0	5	0	0	5	0	804	809	0	0	0
7149645	LUDOWICI	GA		01/31/2024		205,234	0	23	0	0	23	0	2,286	2,310	0	0	0
7149649	GARLAND	TX		01/31/2024		207,041	0	23	0	0	23	0	2,224	2,248	0	0	0
7149650	BROOKLYN	NY		01/31/2024		600,323	0	(32)	0	0	(32)	0	5,400	5,368	0	0	0
7149651	OCEAN SPRINGS	MS		01/31/2024		172,177	0	(7)	0	0	(7)	0	1,460	1,453	0	0	0
7149652	PHILADELPHIA	PA		01/31/2024		79,612	0	(4)	0	0	(4)	0	898	894	0	0	0
7149653	MILWAUKEE	WI		01/31/2024		264,475	0	19	0	0	19	0	2,786	2,805	0	0	0
7149656	ANDERSON	IN		01/31/2024		93,280	0	(6)	0	0	(6)	0	856	850	0	0	0
7149657	LAURELTON	NY		01/31/2024		767,289	0	(49)	0	0	(49)	0	6,880	6,831	0	0	0
7149658	MEMPHIS	TN		01/31/2024		72,069	0	(8)	0	0	(8)	0	706	698	0	0	0
7149660	FLORISSANT	MO		01/31/2024		84,270	0	(13)	0	0	(13)	0	784	772	0	0	0
7149661	SAINT LOUIS	MO		01/31/2024		70,571	0	(8)	0	0	(8)	0	713	706	0	0	0
7149665	OKLAHOMA CITY	OK		01/31/2024		102,959	0	(4)	0	0	(4)	0	876	872	0	0	0
7149666	DELRAY BEACH	FL		01/31/2024		102,285	0	(22)	0	0	(22)	0	1,130	1,108	0	0	0
7149667	MATTHEWS	NC		01/31/2024		211,980	0	(17)	0	0	(17)	0	1,795	1,777	0	0	0
7149668	MANASSAS	VA		01/31/2024		179,445	0	10	0	0	10	0	1,670	1,679	0	0	0
7149670	WOODSTOCK	GA		01/31/2024		171,291	0	13	0	0	13	0	1,724	1,737	0	0	0
7149671	NORTH CHESTERFIELD	VA		01/31/2024		153,125	0	(20)	0	0	(20)	0	1,257	1,237	0	0	0
7149672	GARFIELD HEIGHTS	OH		01/31/2024		96,503	0	(1)	0	0	(1)	0	919	918	0	0	0
7149673	EAST CLEVELAND	OH		01/31/2024		139,267	0	(6)	0	0	(6)	0	1,385	1,380	0	0	0
7149675	DESTIN	FL		01/31/2024		770,227	0	(42)	0	0	(42)	0	8,323	8,281	0	0	0
7149676	LOS ANGELES	CA		01/31/2024		1,612,156	0	(275)	0	0	(275)	0	15,004	14,729	0	0	0
7149678	MONROE	NY		01/31/2024		299,251	0	(10)	0	0	(10)	0	2,936	2,927	0	0	0
7149679	LOS ANGELES	CA		01/31/2024		1,268,551	0	(73)	0	0	(73)	0	13,007	12,934	0	0	0
7149680	ORLANDO	FL		01/31/2024		301,233	0	11	0	0	11	0	3,140	3,151	0	0	0
7149682	BRIDGEPORT	CT		01/31/2024		266,308	0	0	0	0	0	0	15	15	0	0	0
7149683	TALLAHASSEE	FL		01/31/2024		161,640	0	(6)	0	0	(6)	0	2,084	2,078	0	0	0
7149684	CORPUS CHRISTI	TX		01/31/2024		606,478	0	(81)	0	0	(81)	0	4,262	4,181	0	0	0
7149686	ESCONDIDO	CA		01/31/2024		303,876	0	(5)	0	0	(5)	0	1,005	1,000	0	0	0
7149687	PORT SAINT LUCIE	FL		01/31/2024		342,566	0	(40)	0	0	(40)	0	3,006	2,966	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149688	OCEAN CITY	MD		01/31/2024		1,082,166	0	(30)	0	0	(30)	0	10,302	10,272	0	0	0
7149689	CHARLOTTE	NC		01/31/2024		254,199	0	15	0	0	15	0	2,670	2,685	0	0	0
7149690	CHARLOTTE	NC		01/31/2024		263,173	0	(15)	0	0	(15)	0	2,636	2,621	0	0	0
7149691	TOOELE	UT		01/31/2024		248,943	0	28	0	0	28	0	7,135	7,164	0	0	0
7149692	PHILADELPHIA	PA		01/31/2024		212,283	0	5	0	0	5	0	2,015	2,020	0	0	0
7149693	SMITHFIELD	NC		01/31/2024		186,313	0	(5)	0	0	(5)	0	2,021	2,016	0	0	0
7149694	ST. LOUIS	MO		01/31/2024		298,844	0	7	0	0	7	0	2,837	2,844	0	0	0
7149696	BRUNSWICK	GA		01/31/2024		139,205	0	(19)	0	0	(19)	0	1,143	1,124	0	0	0
7149698	SHREVEPORT	LA		01/31/2024		78,851	0	(3)	0	0	(3)	0	567	564	0	0	0
7149700	CONROE	TX		01/31/2024		162,221	0	(6)	0	0	(6)	0	1,348	1,341	0	0	0
7149702	DOLTON	IL		01/31/2024		141,805	0	0	0	0	0	0	1,748	1,748	0	0	0
7149703	LOUISVILLE	KY		01/31/2024		190,904	0	(16)	0	0	(16)	0	1,479	1,462	0	0	0
7149704	READING	PA		01/31/2024		126,688	0	(17)	0	0	(17)	0	2,868	2,851	0	0	0
7149705	CARMEL	IN		01/31/2024		342,160	0	(2)	0	0	(2)	0	2,615	2,613	0	0	0
7149706	VISALIA	CA		01/31/2024		148,307	0	(2)	0	0	(2)	0	1,448	1,446	0	0	0
7149708	FORT LAUDERDALE	FL		01/31/2024		251,192	0	(7)	0	0	(7)	0	3,487	3,480	0	0	0
7149714	SAINT PETERSBURG	FL		01/31/2024		420,844	0	(33)	0	0	(33)	0	4,337	4,304	0	0	0
7149716	CHICAGO	IL		01/31/2024		225,051	0	(8)	0	0	(8)	0	1,713	1,704	0	0	0
7149722	PHOENIX	AZ		01/31/2024		248,527	0	(4)	0	0	(4)	0	2,264	2,260	0	0	0
7149723	KISSIMMEE	FL		01/31/2024		243,769	0	(5)	0	0	(5)	0	1,990	1,985	0	0	0
7149724	DAVENPORT	FL		01/31/2024		768,021	0	(82)	0	0	(82)	0	7,229	7,147	0	0	0
7149729	LEHIGH ACRES	FL		01/31/2024		254,010	0	(20)	0	0	(20)	0	4,520	4,500	0	0	0
7149731	ROUND ROCK	TX		01/31/2024		217,887	0	0	0	0	0	0	10,000	10,000	0	0	0
7149733	ORANGE	TX		01/31/2024		61,026	0	(4)	0	0	(4)	0	543	539	0	0	0
7149734	SAINT LOUIS	MO		01/31/2024		75,827	0	(14)	0	0	(14)	0	666	652	0	0	0
7149735	HARRIMAN	TN		01/31/2024		68,765	0	(7)	0	0	(7)	0	686	679	0	0	0
7149736	MEMPHIS	TN		01/31/2024		82,391	0	(10)	0	0	(10)	0	807	797	0	0	0
7149737	ROMEOVILLE	IL		01/31/2024		175,635	0	(27)	0	0	(27)	0	1,684	1,657	0	0	0
7149740	CAMDEN	NJ		01/31/2024		113,435	0	(76)	0	0	(76)	0	3,524	3,448	0	0	0
7149741	SPRINGFIELD	MO		01/31/2024		83,622	0	(10)	0	0	(10)	0	819	808	0	0	0
7149743	NEW CITY	NY		01/31/2024		774,358	0	(53)	0	0	(53)	0	6,993	6,940	0	0	0
7149744	WURTSBORO	NY		01/31/2024		315,368	0	(25)	0	0	(25)	0	3,273	3,248	0	0	0
7149745	BECKLEY	WV		01/31/2024		83,201	0	(15)	0	0	(15)	0	872	857	0	0	0
7149746	PHILADELPHIA	PA		01/31/2024		83,761	0	(4)	0	0	(4)	0	827	823	0	0	0
7149747	HARVEY	LA		01/31/2024		195,533	0	7	0	0	7	0	1,946	1,953	0	0	0
7149749	LEWISVILLE	NC		01/31/2024		182,891	0	7	0	0	7	0	1,834	1,840	0	0	0
7149750	LAKE PARK	GA		01/31/2024		100,933	0	(18)	0	0	(18)	0	893	875	0	0	0
7149751	PORT JERVIS	NY		01/31/2024		125,653	0	(103)	0	0	(103)	0	6,776	6,673	0	0	0
7149753	JACKSONVILLE	FL		01/31/2024		136,060	0	(17)	0	0	(17)	0	1,332	1,315	0	0	0
7149754	LANDING	NJ		01/31/2024		307,452	0	(2)	0	0	(2)	0	3,069	3,067	0	0	0
7149755	AKRON	OH		01/31/2024		86,101	0	(4)	0	0	(4)	0	816	812	0	0	0
7149757	COLUMBUS	OH		01/31/2024		380,575	0	2	0	0	2	0	3,804	3,807	0	0	0
7149758	EAST CHICAGO	IN		01/31/2024		132,616	0	(15)	0	0	(15)	0	1,136	1,120	0	0	0
7149759	SOUTH RICHMOND HILL	NY		01/31/2024		408,184	0	(62)	0	0	(62)	0	3,890	3,828	0	0	0
7149760	MILLVILLE	NJ		01/31/2024		105,539	0	(6)	0	0	(6)	0	1,008	1,002	0	0	0
7149763	JACKSON	NJ		01/31/2024		230,352	0	(21)	0	0	(21)	0	2,230	2,209	0	0	0
7149764	FREEHOLD	NJ		01/31/2024		433,998	0	(27)	0	0	(27)	0	3,683	3,656	0	0	0
7149766	OCALA	FL		01/31/2024		150,640	0	(23)	0	0	(23)	0	1,224	1,200	0	0	0
7149767	OCALA	FL		01/31/2024		237,220	0	0	0	0	0	0	2,234	2,234	0	0	0
7149768	LEHIGH ACRES	FL		01/31/2024		269,163	0	(95)	0	0	(95)	0	4,271	4,177	0	0	0
7149769	SARASOTA	FL		01/31/2024		260,442	0	(119)	0	0	(119)	0	6,119	6,000	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149770	CORAL GABLES	FL		01/31/2024		185,196	0	(22)	0	0	(22)	0	5,232	5,210	0	0	0
7149771	SPRING HILL	FL		01/31/2024		158,942	0	15	0	0	15	0	1,704	1,719	0	0	0
7149773	SPRINGFIELD	MA		01/31/2024		181,529	0	(20)	0	0	(20)	0	2,125	2,105	0	0	0
7149776	EMPORIA	VA		01/31/2024		93,022	0	(1)	0	0	(1)	0	833	831	0	0	0
7149777	BANGOR	PA		01/31/2024		182,637	0	1	0	0	1	0	1,987	1,989	0	0	0
7149780	ERATH	LA		01/31/2024		116,580	0	(11)	0	0	(11)	0	859	849	0	0	0
7149781	LOS ANGELES	CA		01/31/2024		555,317	0	31	0	0	31	0	5,460	5,491	0	0	0
7149783	LOS ANGELES	CA		01/31/2024		1,929,460	0	(31)	0	0	(31)	0	17,678	17,647	0	0	0
7149784	CARROLLTON	GA		01/31/2024		203,336	0	(24)	0	0	(24)	0	2,504	2,480	0	0	0
7149785	KISSIMMEE	FL		01/31/2024		178,255	0	(7)	0	0	(7)	0	1,529	1,522	0	0	0
7149787	GAINESVILLE	FL		01/31/2024		295,721	0	(43)	0	0	(43)	0	2,464	2,420	0	0	0
7149788	HOMESTEAD	FL		01/31/2024		173,935	0	(25)	0	0	(25)	0	1,317	1,292	0	0	0
7149789	DALLAS	TX		01/31/2024		134,598	0	(25)	0	0	(25)	0	1,181	1,156	0	0	0
7149791	JOLIET	IL		01/31/2024		139,570	0	6	0	0	6	0	1,445	1,451	0	0	0
7149792	VILLAGE OF LAKEWOOD	IL		01/31/2024		226,349	0	(9)	0	0	(9)	0	1,778	1,770	0	0	0
7149793	JACKSONVILLE	FL		01/31/2024		311,334	0	(14)	0	0	(14)	0	2,895	2,881	0	0	0
7149795	NORTH LAUDERDALE	FL		01/31/2024		414,790	0	32	0	0	32	0	4,339	4,372	0	0	0
7149796	ROCKFORD	IL		01/31/2024		70,800	0	(5)	0	0	(5)	0	1,059	1,054	0	0	0
7149797	MARTINSBURG	WV		01/31/2024		173,814	0	(27)	0	0	(27)	0	1,435	1,407	0	0	0
7149799	MASSAPEQUA	NY		01/31/2024		429,372	0	(36)	0	0	(36)	0	3,435	3,398	0	0	0
7149800	ORLANDO	FL		01/31/2024		72,407	0	(118)	0	0	(118)	0	13,581	13,463	0	0	0
7149801	MONTICELLO	NY		01/31/2024		114,112	0	(12)	0	0	(12)	0	846	834	0	0	0
7149803	ATLANTIC BEACH	FL		01/31/2024		345,973	0	57	0	0	57	0	3,796	3,853	0	0	0
7149806	RICHMOND HILL	GA		01/31/2024		130,623	0	(53)	0	0	(53)	0	10,020	9,968	0	0	0
7149807	SAN ANTONIO	TX		01/31/2024		152,465	0	(11)	0	0	(11)	0	3,575	3,564	0	0	0
7149808	LIGHTHOUSE POINT	FL		01/31/2024		567,791	0	(50)	0	0	(50)	0	4,432	4,382	0	0	0
7149809	PENSACOLA	FL		01/31/2024		100,382	0	(27)	0	0	(27)	0	3,755	3,727	0	0	0
7149810	OMAHA	NE		01/31/2024		147,098	0	(20)	0	0	(20)	0	4,340	4,320	0	0	0
7149811	CHARLOTTE	NC		01/31/2024		142,608	0	(6)	0	0	(6)	0	1,148	1,142	0	0	0
7149812	RANCHO CORDOVA	CA		01/31/2024		155,000	0	(19)	0	0	(19)	0	1,204	1,186	0	0	0
7149814	TARPON SPRINGS	FL		01/31/2024		384,602	0	(91)	0	0	(91)	0	5,330	5,239	0	0	0
7149815	BALTIMORE	MD		01/31/2024		51,684	0	(2)	0	0	(2)	0	403	401	0	0	0
7149816	UPPER MARLBORO	MD		01/31/2024		217,887	0	39	0	0	39	0	2,308	2,347	0	0	0
7149818	CLEVELAND	OH		01/31/2024		99,700	0	4	0	0	4	0	864	868	0	0	0
7149819	AKRON	OH		01/31/2024		63,609	0	(8)	0	0	(8)	0	545	537	0	0	0
7149820	BALTIMORE	MD		01/31/2024		74,290	0	(4)	0	0	(4)	0	689	685	0	0	0
7149822	PORT WENTWORTH	GA		01/31/2024		169,536	0	(1)	0	0	(1)	0	1,507	1,506	0	0	0
7149824	CUMBERLAND	MD		01/31/2024		56,281	0	(3)	0	0	(3)	0	522	519	0	0	0
7149825	JACKSONVILLE	FL		01/31/2024		190,129	0	(5)	0	0	(5)	0	1,854	1,849	0	0	0
7149826	CHICAGO	IL		01/31/2024		204,892	0	(31)	0	0	(31)	0	1,834	1,803	0	0	0
7149827	WOODBURY	NJ		01/31/2024		232,732	0	5	0	0	5	0	2,227	2,232	0	0	0
7149828	ELIZABETH	NJ		01/31/2024		335,146	0	33	0	0	33	0	3,235	3,268	0	0	0
7149830	WILLIAMSTOWN	NJ		01/31/2024		289,218	0	(11)	0	0	(11)	0	2,254	2,243	0	0	0
7149831	LEXINGTON	SC		01/31/2024		308,359	0	0	0	0	0	0	2,830	2,830	0	0	0
7149832	LORAIN	OH		01/31/2024		62,599	0	0	0	0	0	0	7,445	7,445	0	0	0
7149833	GOTHA	FL		01/31/2024		232,384	0	(75)	0	0	(75)	0	10,434	10,359	0	0	0
7149834	HUMBLE	TX		01/31/2024		185,124	0	(3)	0	0	(3)	0	2,164	2,161	0	0	0
7149835	INDIANAPOLIS	IN		01/31/2024		57,977	0	(6)	0	0	(6)	0	509	503	0	0	0
7149837	SAN MARCOS	TX		01/31/2024		209,778	0	(1)	0	0	(1)	0	2,002	2,001	0	0	0
7149838	BELLWOOD	IL		01/31/2024		135,808	0	(10)	0	0	(10)	0	1,227	1,217	0	0	0
7149840	COLUMBUS	OH		01/31/2024		168,143	0	(23)	0	0	(23)	0	1,582	1,558	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149841	RINGGOLD	GA		01/31/2024		194,327	0	(98)	0	0	(98)	0	9,682	9,584	0	0	0
7149843	WARREN	MI		01/31/2024		62,178	0	(5)	0	0	(5)	0	506	501	0	0	0
7149844	MEMPHIS	TN		01/31/2024		157,910	0	2	0	0	2	0	1,407	1,409	0	0	0
7149847	HAZLETON	PA		01/31/2024		206,605	0	(37)	0	0	(37)	0	7,197	7,160	0	0	0
7149848	BRONX	NY		01/31/2024		658,938	0	(18)	0	0	(18)	0	5,616	5,599	0	0	0
7149849	GARY	IN		12/01/2023		76,733	0	(9)	0	0	(9)	0	600	592	0	0	0
7149850	GARY	IN		12/01/2023		100,562	0	(11)	0	0	(11)	0	756	745	0	0	0
7149851	ST. LOUIS	MO		12/01/2023		88,159	0	(8)	0	0	(8)	0	599	590	0	0	0
7149852	BALTIMORE	MD		12/01/2023		124,351	0	(16)	0	0	(16)	0	740	724	0	0	0
7149853	EAST ORANGE	NJ		12/01/2023		470,504	0	(56)	0	0	(56)	0	3,911	3,855	0	0	0
7149854	MONTICELLO	NY		12/01/2023		165,773	0	(22)	0	0	(22)	0	1,416	1,393	0	0	0
7149858	PARK FOREST	IL		12/01/2023		110,669	0	(17)	0	0	(17)	0	890	873	0	0	0
7149859	FAR ROCKAWAY	NY		12/01/2023		696,890	0	(100)	0	0	(100)	0	5,243	5,143	0	0	0
7149861	WILMINGTON	DE		12/01/2023		117,895	0	(17)	0	0	(17)	0	1,013	996	0	0	0
7149862	THE BRONX	NY		12/01/2023		1,022,650	0	(143)	0	0	(143)	0	8,167	8,023	0	0	0
7149863	ROCK HILL	SC		12/01/2023		106,229	0	(10)	0	0	(10)	0	987	977	0	0	0
7149864	GARY	IN		12/01/2023		100,195	0	(13)	0	0	(13)	0	771	758	0	0	0
7149865	CHICAGO	IL		12/01/2023		158,344	0	(20)	0	0	(20)	0	20	0	0	0	0
7149866	WEST BABYLON	NY		12/01/2023		774,171	0	(79)	0	0	(79)	0	5,939	5,859	0	0	0
7149867	EUCLID	OH		12/08/2023		72,756	0	(12)	0	0	(12)	0	552	540	0	0	0
7149868	OAK PARK	MI		12/08/2023		89,622	0	(15)	0	0	(15)	0	704	689	0	0	0
7149869	CORTLAND	NY		12/08/2023		99,095	0	(11)	0	0	(11)	0	721	711	0	0	0
7149871	BALTIMORE	MD		12/08/2023		120,478	0	(22)	0	0	(22)	0	1,013	992	0	0	0
7149872	PARKVILLE	MD		12/08/2023		139,251	0	(23)	0	0	(23)	0	1,073	1,050	0	0	0
7149873	BALTIMORE	MD		12/08/2023		159,741	0	(25)	0	0	(25)	0	1,167	1,142	0	0	0
7149874	FLORENCE	KY		12/08/2023		161,444	0	(25)	0	0	(25)	0	1,368	1,343	0	0	0
7149875	KALAMAZOO	MI		12/08/2023		179,727	0	(31)	0	0	(31)	0	1,580	1,549	0	0	0
7149876	PARKVILLE	MD		12/08/2023		181,052	0	(32)	0	0	(32)	0	1,529	1,497	0	0	0
7149877	PARKVILLE	MD		12/08/2023		186,647	0	(30)	0	0	(30)	0	1,424	1,394	0	0	0
7149879	TUSCALOOSA	AL		12/08/2023		205,879	0	(1)	0	0	(1)	0	2,243	2,242	0	0	0
7149880	BALTIMORE	MD		12/08/2023		216,086	0	(28)	0	0	(28)	0	1,608	1,580	0	0	0
7149881	DALLAS	TX		12/08/2023		232,777	0	(33)	0	0	(33)	0	2,138	2,104	0	0	0
7149883	DOWNINGTOWN	PA		12/08/2023		291,658	0	(12)	0	0	(12)	0	2,464	2,452	0	0	0
7149884	HAPEVILLE	GA		12/08/2023		367,409	0	(47)	0	0	(47)	0	3,298	3,251	0	0	0
7149885	MERIDIAN	ID		12/11/2023		170,686	0	499	0	0	499	0	4,712	5,211	0	0	0
7149886	BROOKLYN	NY		12/11/2023		321,165	0	458	0	0	458	0	7,120	7,578	0	0	0
7149887	BALTIMORE	MD		12/11/2023		341,385	0	545	0	0	545	0	7,640	8,185	0	0	0
7149888	NEW BRUNSWICK	NJ		12/11/2023		300,748	0	519	0	0	519	0	6,889	7,408	0	0	0
7149889	SAN MARCOS	TX		12/11/2023		164,060	0	323	0	0	323	0	4,068	4,391	0	0	0
7149890	SCOTTSDALE	AZ		12/11/2023		309,656	0	458	0	0	458	0	6,805	7,264	0	0	0
7149892	BEND	OR		12/11/2023		430,908	0	906	0	0	906	0	10,327	11,233	0	0	0
7149893	VALRICO	FL		12/11/2023		224,432	0	688	0	0	688	0	6,130	6,818	0	0	0
7149894	SAN BERNARDINO	CA		12/11/2023		271,433	0	580	0	0	580	0	6,776	7,356	0	0	0
7149895	LAKEWOOD	CO		12/11/2023		413,042	0	605	0	0	605	0	8,982	9,588	0	0	0
7149897	TUCSON	AZ		12/11/2023		228,344	0	(77)	0	0	(77)	0	3,623	3,546	0	0	0
7149898	SALINAS	CA		12/11/2023		377,614	0	(37)	0	0	(37)	0	3,856	3,819	0	0	0
7149899	HOUSTON	TX		12/11/2023		304,160	0	0	0	0	0	0	1,340	1,340	0	0	0
7149900	CONVERSE	TX		12/12/2023		141,415	0	(13)	0	0	(13)	0	1,352	1,338	0	0	0
7149901	ANDERSON	SC		12/12/2023		151,542	0	(25)	0	0	(25)	0	1,205	1,180	0	0	0
7149903	DANIA BEACH	FL		12/12/2023		503,112	0	(45)	0	0	(45)	0	3,757	3,712	0	0	0
7149904	GARY	IN		12/12/2023		80,819	0	(12)	0	0	(12)	0	5,168	5,157	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149905	JOLIET	IL		12/12/2023		150,875	0	(22)	0	0	(22)	0	1,302	1,280	0	0	0
7149907	LONG BEACH	NY		12/12/2023		607,836	0	(78)	0	0	(78)	0	4,411	4,334	0	0	0
7149908	CINCINNATI	OH		12/14/2023		234,966	0	(7)	0	0	(7)	0	2,102	2,095	0	0	0
7149909	GREENVILLE	SC		12/20/2023		105,018	0	2	0	0	2	0	1,150	1,152	0	0	0
7149910	CHARLOTTE	NC		12/20/2023		356,570	0	17	0	0	17	0	4,003	4,020	0	0	0
7149911	SPRING	TX		12/20/2023		137,189	0	5	0	0	5	0	1,494	1,499	0	0	0
7149913	PITTSBURGH	PA		12/20/2023		107,253	0	(3)	0	0	(3)	0	921	918	0	0	0
7149914	ATLANTA	GA		12/20/2023		132,469	0	3	0	0	3	0	1,421	1,424	0	0	0
7149917	MACON	GA		12/20/2023		92,455	0	(10)	0	0	(10)	0	755	746	0	0	0
7149921	ST. CLAIR SHORES	MI		12/20/2023		155,092	0	3	0	0	3	0	1,591	1,594	0	0	0
7149922	DECATUR	GA		12/20/2023		181,094	0	(18)	0	0	(18)	0	1,580	1,562	0	0	0
7149923	FORT WALTON BEACH	FL		12/20/2023		281,591	0	6	0	0	6	0	2,937	2,944	0	0	0
7149925	CINCINNATI	OH		12/20/2023		114,174	0	4	0	0	4	0	1,192	1,196	0	0	0
7149926	CINCINNATI	OH		12/20/2023		113,808	0	(7)	0	0	(7)	0	795	788	0	0	0
7149927	GARY	IN		12/20/2023		86,430	0	(11)	0	0	(11)	0	628	617	0	0	0
7149929	CHICKASAW	AL		12/20/2023		84,849	0	(9)	0	0	(9)	0	716	707	0	0	0
7149932	GREENVILLE	NC		12/18/2023		129,870	0	(7)	0	0	(7)	0	1,069	1,061	0	0	0
7149933	CHICAGO	IL		12/18/2023		309,925	0	(48)	0	0	(48)	0	2,499	2,451	0	0	0
7149934	IMPERIAL	MO		12/18/2023		189,167	0	(27)	0	0	(27)	0	1,361	1,335	0	0	0
7149936	CROSBY	TX		12/18/2023		194,761	0	(1)	0	0	(1)	0	1,618	1,617	0	0	0
7149937	LAWTON	OK		12/18/2023		78,850	0	(11)	0	0	(11)	0	601	590	0	0	0
7149938	SAINT LOUIS	MO		12/18/2023		159,836	0	(24)	0	0	(24)	0	1,120	1,096	0	0	0
7149941	SAVANNAH	GA		12/18/2023		173,539	0	(19)	0	0	(19)	0	1,255	1,236	0	0	0
7149942	LOWELL	MA		12/18/2023		451,277	0	(72)	0	0	(72)	0	3,367	3,295	0	0	0
7149943	LOWELL	MA		12/18/2023		462,515	0	(73)	0	0	(73)	0	3,417	3,344	0	0	0
7149944	KANSAS CITY	MO		12/18/2023		111,373	0	(15)	0	0	(15)	0	802	788	0	0	0
7149945	CHICAGO	IL		12/18/2023		110,203	0	(16)	0	0	(16)	0	919	904	0	0	0
7149947	MATAWAN	NJ		12/18/2023		371,277	0	(55)	0	0	(55)	0	3,021	2,966	0	0	0
7149949	COLUMBUS	GA		12/18/2023		94,566	0	(12)	0	0	(12)	0	643	631	0	0	0
7149950	COLUMBUS	GA		12/18/2023		68,413	0	(9)	0	0	(9)	0	622	614	0	0	0
7149951	PHILADELPHIA	PA		12/18/2023		132,823	0	1	0	0	1	0	1,102	1,102	0	0	0
7149952	BARBERTON	OH		12/18/2023		154,732	0	(27)	0	0	(27)	0	1,255	1,228	0	0	0
7149953	CINCINNATI	OH		12/18/2023		114,940	0	(22)	0	0	(22)	0	946	925	0	0	0
7149954	GAINESVILLE	FL		12/18/2023		181,903	0	(27)	0	0	(27)	0	1,025	998	0	0	0
7149957	TOLEDO	OH		12/18/2023		89,753	0	(7)	0	0	(7)	0	769	763	0	0	0
7149958	MENOMONEE FALLS	WI		12/18/2023		291,460	0	(16)	0	0	(16)	0	2,106	2,090	0	0	0
7149959	ALEXANDRIA	IN		12/18/2023		122,815	0	(17)	0	0	(17)	0	953	936	0	0	0
7149960	SPRINGFIELD	MO		12/18/2023		149,926	0	(37)	0	0	(37)	0	2,242	2,205	0	0	0
7149964	LEWISVILLE	TX		12/20/2023		211,595	0	(62)	0	0	(62)	0	2,345	2,283	0	0	0
7149965	PIGEON FORGE	TN		12/20/2023		290,412	0	(39)	0	0	(39)	0	2,238	2,199	0	0	0
7149969	TAMPA	FL		12/20/2023		287,780	0	(52)	0	0	(52)	0	2,426	2,374	0	0	0
7149971	GATLINBURG	TN		12/20/2023		968,027	0	(61)	0	0	(61)	0	10,665	10,604	0	0	0
7149972	GEORGETOWN	DE		12/20/2023		268,128	0	(43)	0	0	(43)	0	2,015	1,971	0	0	0
7149973	INDEPENDENCE	MO		12/20/2023		132,015	0	(19)	0	0	(19)	0	1,444	1,425	0	0	0
7149975	WILMINGTON	NC		12/20/2023		239,380	0	(43)	0	0	(43)	0	2,126	2,083	0	0	0
7149976	MANNING	SC		12/20/2023		103,946	0	(17)	0	0	(17)	0	725	708	0	0	0
7149978	HURRICANE	UT		12/20/2023		370,038	0	(62)	0	0	(62)	0	3,276	3,213	0	0	0
7149979	CLEVELAND	OH		12/20/2023		75,919	0	(3)	0	0	(3)	0	524	522	0	0	0
7149982	CINCINNATI	OH		12/20/2023		186,695	0	(7)	0	0	(7)	0	1,523	1,516	0	0	0
7149983	JACKSON	MS		12/20/2023		106,418	0	(15)	0	0	(15)	0	799	784	0	0	0
7149984	TRENTON	NJ		12/20/2023		110,982	0	(3)	0	0	(3)	0	660	656	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7149985	MIAMI	FL		12/20/2023		213,365	0	(25)	0	0	(25)	0	1,756	1,731	0	0	0
7149986	RALEIGH	NC		12/20/2023		231,401	0	(40)	0	0	(40)	0	1,891	1,850	0	0	0
7149995	FRANKLIN	TX		12/20/2023		70,931	0	(9)	0	0	(9)	0	931	922	0	0	0
7149996	PITTSBURGH	PA		12/20/2023		362,923	0	(27)	0	0	(27)	0	2,802	2,775	0	0	0
7149998	DULUTH	GA		12/20/2023		448,555	0	(155)	0	0	(155)	0	8,250	8,094	0	0	0
7149999	ROBERSONVILLE	NC		12/20/2023		83,868	0	(4)	0	0	(4)	0	740	736	0	0	0
7150001	BONAIRE	GA		12/20/2023		184,802	0	(6)	0	0	(6)	0	1,321	1,315	0	0	0
7150003	HOUSTON	TX		12/20/2023		98,025	0	(3)	0	0	(3)	0	621	618	0	0	0
7150006	CINCINNATI	OH		12/20/2023		112,898	0	(3)	0	0	(3)	0	328	325	0	0	0
7150016	CLEVELAND	OH		12/20/2023		76,606	0	(3)	0	0	(3)	0	641	638	0	0	0
7150017	MONETA	VA		12/20/2023		669,265	0	424	0	0	424	0	11,502	11,926	0	0	0
7150018	EASTPOINTE	MI		12/20/2023		82,293	0	42	0	0	42	0	1,616	1,659	0	0	0
7150019	SPRING	TX		12/20/2023		163,513	0	115	0	0	115	0	2,806	2,921	0	0	0
7150020	KATY	TX		12/20/2023		234,967	0	66	0	0	66	0	3,647	3,712	0	0	0
7150021	JERSEY CITY	NJ		12/20/2023		1,154,195	0	722	0	0	722	0	19,609	20,331	0	0	0
7150022	SEAL ROCK	OR		12/20/2023		533,437	0	46	0	0	46	0	4,280	4,326	0	0	0
7150023	INDIANAPOLIS	IN		12/20/2023		183,165	0	42	0	0	42	0	2,561	2,602	0	0	0
7150024	SAFFORD	AZ		12/20/2023		167,925	0	38	0	0	38	0	2,250	2,288	0	0	0
7150027	ORLANDO	FL		12/20/2023		201,729	0	18	0	0	18	0	3,358	3,377	0	0	0
7150028	PIGEON FORGE	TN		12/20/2023		298,882	0	66	0	0	66	0	5,419	5,485	0	0	0
7150030	KANSAS CITY	MO		12/20/2023		111,141	0	23	0	0	23	0	1,468	1,491	0	0	0
7150032	VALDOSTA	GA		12/20/2023		146,443	0	(83)	0	0	(83)	0	33,733	33,650	0	0	0
7150038	OCALA	FL		12/20/2023		137,156	0	(4)	0	0	(4)	0	2,029	2,025	0	0	0
7150042	ODESSA	TX		12/20/2023		113,611	0	(848)	0	0	(848)	0	40,191	39,343	0	0	0
7150045	BARNEGAT	NJ		12/20/2023		177,549	0	(6)	0	0	(6)	0	1,287	1,280	0	0	0
7150046	MEMPHIS	TN		12/20/2023		100,788	0	(19)	0	0	(19)	0	911	891	0	0	0
7150048	HUNTSVILLE	AL		12/20/2023		103,445	0	(18)	0	0	(18)	0	859	840	0	0	0
7150050	ROCKFORD	IL		12/20/2023		73,693	0	(3)	0	0	(3)	0	677	674	0	0	0
7150054	ATLANTA	GA		12/20/2023		90,153	0	(3)	0	0	(3)	0	534	532	0	0	0
7150056	MYRTLE BEACH	SC		12/20/2023		96,469	0	(13)	0	0	(13)	0	701	688	0	0	0
7150057	DAVENPORT	IA		12/20/2023		81,518	0	(8)	0	0	(8)	0	511	503	0	0	0
7150059	MYRTLE BEACH	SC		12/20/2023		88,926	0	(6)	0	0	(6)	0	1,030	1,024	0	0	0
7150060	LORAIN	OH		12/20/2023		79,414	0	(2)	0	0	(2)	0	514	512	0	0	0
7150063	GATLINBURG	TN		12/20/2023		1,310,820	0	(174)	0	0	(174)	0	13,488	13,315	0	0	0
7150064	LA MARQUE	TX		12/20/2023		185,729	0	(78)	0	0	(78)	0	4,116	4,038	0	0	0
7150065	TAMPA	FL		12/20/2023		225,134	0	(24)	0	0	(24)	0	2,418	2,394	0	0	0
7150067	PANAMA CITY BEACH	FL		12/20/2023		298,718	0	(34)	0	0	(34)	0	3,357	3,324	0	0	0
7150069	DETROIT	MI		12/20/2023		94,795	0	(13)	0	0	(13)	0	589	576	0	0	0
7150070	MILWAUKEE	WI		12/20/2023		100,183	0	(25)	0	0	(25)	0	1,002	977	0	0	0
7150076	LOCK HAVEN	PA		12/20/2023		195,272	0	(6)	0	0	(6)	0	1,317	1,310	0	0	0
7150077	SAN ANGELO	TX		12/20/2023		99,216	0	(40)	0	0	(40)	0	1,342	1,303	0	0	0
7150079	ELLENWOOD	GA		12/20/2023		174,387	0	(28)	0	0	(28)	0	1,416	1,388	0	0	0
7150080	AUGUSTA	GA		12/20/2023		108,606	0	(18)	0	0	(18)	0	832	814	0	0	0
7150082	DAVENPORT	FL		12/20/2023		363,240	0	(29)	0	0	(29)	0	3,026	2,997	0	0	0
7150086	TAMPA	FL		12/20/2023		300,838	0	(45)	0	0	(45)	0	3,248	3,202	0	0	0
7150090	BALTIMORE	MD		12/20/2023		239,086	0	(38)	0	0	(38)	0	2,020	1,982	0	0	0
7150091	WILMINGTON	NC		12/20/2023		236,282	0	(23)	0	0	(23)	0	2,319	2,296	0	0	0
7150092	CHAMPAIGN	IL		12/20/2023		80,266	0	(14)	0	0	(14)	0	608	594	0	0	0
7150094	PHILADELPHIA	PA		12/20/2023		99,577	0	(3)	0	0	(3)	0	758	754	0	0	0
7150095	DETROIT	MI		12/20/2023		93,288	0	(12)	0	0	(12)	0	574	562	0	0	0
7150096	BIRMINGHAM	AL		12/20/2023		103,293	0	(19)	0	0	(19)	0	891	872	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150097	DETROIT	MI		12/20/2023		91,919	0	(9)	0	0	(9)	0	599	590	0	0	0
7150098	WEST PALM BEACH	FL		12/20/2023		82,333	0	(12)	0	0	(12)	0	648	636	0	0	0
7150099	MIAMI	FL		12/20/2023		130,229	0	(18)	0	0	(18)	0	1,296	1,278	0	0	0
7150102	CHARLESTON	WV		12/20/2023		96,133	0	(17)	0	0	(17)	0	868	851	0	0	0
7150103	HOUSTON	TX		12/20/2023		115,312	0	(18)	0	0	(18)	0	922	904	0	0	0
7150105	LUBBOCK	TX		12/20/2023		94,009	0	0	0	0	0	0	800	800	0	0	0
7150106	CHARLOTTE	NC		12/20/2023		172,604	0	(27)	0	0	(27)	0	1,413	1,386	0	0	0
7150110	TRENTON	NJ		12/20/2023		155,260	0	(25)	0	0	(25)	0	1,152	1,128	0	0	0
7150112	CHARLOTTE	NC		12/20/2023		177,246	0	(28)	0	0	(28)	0	1,451	1,423	0	0	0
7150113	PENSACOLA	FL		12/20/2023		128,324	0	(18)	0	0	(18)	0	836	818	0	0	0
7150114	HOLLYWOOD	FL		12/20/2023		185,730	0	(27)	0	0	(27)	0	1,325	1,299	0	0	0
7150115	PICAYUNE	MS		12/20/2023		78,271	0	(10)	0	0	(10)	0	469	459	0	0	0
7150116	LAKELAND	FL		12/20/2023		306,995	0	(52)	0	0	(52)	0	2,359	2,307	0	0	0
7150118	CRP CHRISTI	TX		12/19/2023		114,433	0	0	0	0	0	0	1,245	1,245	0	0	0
7150119	JACKSONVILLE	FL		12/19/2023		182,503	0	(27)	0	0	(27)	0	1,550	1,523	0	0	0
7150120	FORTY FORT	PA		12/19/2023		206,071	0	(10)	0	0	(10)	0	1,531	1,522	0	0	0
7150121	BALTIMORE	MD		12/19/2023		100,851	0	(14)	0	0	(14)	0	718	704	0	0	0
7150123	WACO	TX		12/19/2023		97,893	0	(19)	0	0	(19)	0	964	945	0	0	0
7150124	DETROIT	MI		12/19/2023		79,803	0	(11)	0	0	(11)	0	559	548	0	0	0
7150125	LEESBURG	FL		12/19/2023		94,035	0	(16)	0	0	(16)	0	794	778	0	0	0
7150126	OAK PARK	MI		12/19/2023		107,486	0	(18)	0	0	(18)	0	898	880	0	0	0
7150127	FAIRFIELD	AL		12/19/2023		70,803	0	(11)	0	0	(11)	0	522	511	0	0	0
7150128	JONESBORO	GA		12/19/2023		138,553	0	(20)	0	0	(20)	0	1,236	1,216	0	0	0
7150130	BEVERLY HILLS	FL		12/19/2023		145,159	0	(23)	0	0	(23)	0	1,239	1,217	0	0	0
7150131	PITTSBURGH	PA		12/19/2023		214,755	0	(27)	0	0	(27)	0	1,870	1,843	0	0	0
7150132	TULSA	OK		12/19/2023		120,262	0	(14)	0	0	(14)	0	1,136	1,122	0	0	0
7150133	WILMINGTON	DE		12/19/2023		102,084	0	(11)	0	0	(11)	0	891	881	0	0	0
7150134	COLUMBUS	OH		12/19/2023		113,053	0	(6)	0	0	(6)	0	977	971	0	0	0
7150135	KNOXVILLE	TN		12/19/2023		211,191	0	(21)	0	0	(21)	0	1,859	1,838	0	0	0
7150136	HUNTSVILLE	AL		12/19/2023		252,962	0	(6)	0	0	(6)	0	6	0	0	0	0
7150137	BALTIMORE	MD		12/19/2023		156,554	0	(18)	0	0	(18)	0	1,478	1,460	0	0	0
7150138	NORTH CHESTERFIELD	VA		12/21/2023		238,804	0	(12)	0	0	(12)	0	2,141	2,129	0	0	0
7150139	PHILADELPHIA	PA		12/21/2023		224,295	0	(9)	0	0	(9)	0	1,979	1,970	0	0	0
7150140	ROTONDA WEST	FL		12/21/2023		228,441	0	(29)	0	0	(29)	0	1,961	1,932	0	0	0
7150141	FORT VALLEY	GA		12/21/2023		197,119	0	(26)	0	0	(26)	0	1,659	1,633	0	0	0
7150142	MENOMONEE FALLS	WI		12/21/2023		193,068	0	(24)	0	0	(24)	0	1,651	1,628	0	0	0
7150143	INDIANAPOLIS	IN		12/21/2023		169,861	0	(20)	0	0	(20)	0	1,165	1,145	0	0	0
7150144	HOUSTON	TX		12/21/2023		164,578	0	(16)	0	0	(16)	0	1,474	1,458	0	0	0
7150145	HUNTSVILLE	AL		12/21/2023		132,532	0	(9)	0	0	(9)	0	1,038	1,029	0	0	0
7150146	OWENSBORO	KY		12/21/2023		117,199	0	(11)	0	0	(11)	0	1,027	1,016	0	0	0
7150147	OTTAWA	IL		12/21/2023		115,246	0	(7)	0	0	(7)	0	957	950	0	0	0
7150148	KNOXVILLE	TN		12/21/2023		107,951	0	(15)	0	0	(15)	0	908	893	0	0	0
7150149	MILWAUKEE	WI		12/21/2023		103,335	0	(11)	0	0	(11)	0	805	794	0	0	0
7150150	OLD FORGE	PA		12/21/2023		95,361	0	(4)	0	0	(4)	0	805	801	0	0	0
7150151	UTICA	NY		12/21/2023		95,597	0	(11)	0	0	(11)	0	822	811	0	0	0
7150154	CENTRAL FALLS	RI		12/27/2023		211,248	0	361	0	0	361	0	4,646	5,008	0	0	0
7150155	ALBUQUERQUE	NM		12/27/2023		135,588	0	215	0	0	215	0	3,521	3,736	0	0	0
7150156	NASHVILLE	TN		12/27/2023		194,079	0	403	0	0	403	0	4,396	4,799	0	0	0
7150157	SURPRISE	AZ		12/27/2023		206,175	0	648	0	0	648	0	5,442	6,090	0	0	0
7150158	LAKEWOOD	NJ		12/27/2023		221,663	0	1,279	0	0	1,279	0	10,366	11,645	0	0	0
7150159	MADISON	AL		12/27/2023		153,527	0	370	0	0	370	0	3,698	4,068	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150160	ROWLAND HEIGHTS	CA		12/27/2023		239,886	0	806	0	0	806	0	6,516	7,322	0	0	0
7150161	YORBA LINDA	CA		12/27/2023		293,079	0	972	0	0	972	0	8,182	9,154	0	0	0
7150162	OGDEN	UT		12/27/2023		172,145	0	474	0	0	474	0	4,330	4,805	0	0	0
7150163	WEST VALLEY CITY	UT		12/27/2023		212,472	0	786	0	0	786	0	6,527	7,312	0	0	0
7150164	LAKEWOOD	CO		12/27/2023		290,564	0	1,053	0	0	1,053	0	7,907	8,960	0	0	0
7150165	LOGAN TOWNSHIP	NJ		12/27/2023		267,826	0	1,294	0	0	1,294	0	12,741	14,034	0	0	0
7150166	CANYON	TX		12/27/2023		169,991	0	375	0	0	375	0	3,886	4,261	0	0	0
7150167	FORT COLLINS	CO		12/27/2023		336,710	0	971	0	0	971	0	7,910	8,882	0	0	0
7150169	ONTARIO	CA		12/27/2023		251,025	0	1,741	0	0	1,741	0	10,971	12,712	0	0	0
7150171	HANOVER	MD		12/27/2023		238,307	0	807	0	0	807	0	6,572	7,380	0	0	0
7150172	BROOKLYN	NY		12/27/2023		575,773	0	2,345	0	0	2,345	0	16,440	18,784	0	0	0
7150173	OTSEGO	MN		12/27/2023		193,004	0	646	0	0	646	0	5,218	5,864	0	0	0
7150174	BUCKEYE	AZ		12/27/2023		189,677	0	985	0	0	985	0	7,831	8,816	0	0	0
7150176	NAPLES	FL		12/27/2023		383,745	0	1,224	0	0	1,224	0	10,338	11,562	0	0	0
7150177	TAMPA	FL		12/27/2023		246,111	0	457	0	0	457	0	5,582	6,038	0	0	0
7150178	PORT SAINT LUCIE	FL		12/27/2023		209,107	0	446	0	0	446	0	4,918	5,364	0	0	0
7150179	SAN DIEGO	CA		12/27/2023		516,359	0	1,096	0	0	1,096	0	11,966	13,062	0	0	0
7150180	COEUR D ALENE	ID		12/27/2023		212,005	0	753	0	0	753	0	5,935	6,688	0	0	0
7150181	KATY	TX		12/27/2023		153,044	0	654	0	0	654	0	4,601	5,256	0	0	0
7150182	BAKERSFIELD	CA		12/27/2023		238,354	0	813	0	0	813	0	6,332	7,145	0	0	0
7150183	CAMBRIDGE	MA		12/27/2023		375,552	0	890	0	0	890	0	8,802	9,692	0	0	0
7150184	MECHANICSBURG	PA		12/27/2023		134,576	0	498	0	0	498	0	3,793	4,290	0	0	0
7150185	CHINO	CA		12/27/2023		306,992	0	862	0	0	862	0	7,977	8,838	0	0	0
7150186	MELISSA	TX		12/27/2023		214,758	0	924	0	0	924	0	6,279	7,203	0	0	0
7150188	MIAMI	FL		12/27/2023		200,408	0	596	0	0	596	0	5,242	5,838	0	0	0
7150190	EL CERRITO	CA		12/27/2023		412,483	0	1,255	0	0	1,255	0	11,226	12,480	0	0	0
7150191	SAN FRANCISCO	CA		12/27/2023		469,712	0	1,333	0	0	1,333	0	14,130	15,463	0	0	0
7150193	MONTGOMERY VILLAGE	MD		12/27/2023		154,044	0	363	0	0	363	0	3,607	3,970	0	0	0
7150194	VISALIA	CA		12/27/2023		177,561	0	642	0	0	642	0	4,831	5,473	0	0	0
7150195	NORTH HILLS	CA		12/27/2023		531,156	0	1,661	0	0	1,661	0	13,955	15,616	0	0	0
7150196	SPRINGFIELD	OR		12/27/2023		153,251	0	343	0	0	343	0	3,574	3,916	0	0	0
7150197	PRATTVILLE	AL		12/27/2023		133,568	0	392	0	0	392	0	3,433	3,825	0	0	0
7150198	ROSEVILLE	CA		12/27/2023		228,704	0	585	0	0	585	0	5,587	6,172	0	0	0
7150199	WENATCHEE	WA		12/27/2023		277,461	0	583	0	0	583	0	6,336	6,918	0	0	0
7150200	FREDERICK	MD		12/27/2023		211,448	0	645	0	0	645	0	6,562	7,208	0	0	0
7150201	FAIRPLAY	CO		12/27/2023		219,502	0	458	0	0	458	0	4,964	5,422	0	0	0
7150202	COLLEGE STATION	TX		12/27/2023		462,381	0	965	0	0	965	0	10,457	11,422	0	0	0
7150203	YUCCA VALLEY	CA		12/27/2023		247,913	0	347	0	0	347	0	4,553	4,900	0	0	0
7150204	MOUNT PLEASANT	SC		12/27/2023		192,513	0	456	0	0	456	0	4,532	4,988	0	0	0
7150205	LEANDER	TX		12/27/2023		194,010	0	504	0	0	504	0	5,005	5,508	0	0	0
7150207	OAKLAND	CA		12/27/2023		404,259	0	729	0	0	729	0	8,792	9,521	0	0	0
7150208	COLLEGE STATION	TX		12/27/2023		200,505	0	395	0	0	395	0	4,522	4,917	0	0	0
7150209	SCOTTSDALE	AZ		12/27/2023		376,346	0	628	0	0	628	0	8,026	8,654	0	0	0
7150211	KISSIMMEE	FL		12/27/2023		151,403	0	0	0	0	0	0	4,583	4,583	0	0	0
7150213	DENVER	CO		12/27/2023		239,269	0	378	0	0	378	0	5,191	5,569	0	0	0
7150215	INDIANAPOLIS	IN		12/27/2023		128,111	0	238	0	0	238	0	2,915	3,154	0	0	0
7150216	LEVITTOWN	PA		12/27/2023		220,000	0	377	0	0	377	0	4,864	5,241	0	0	0
7150217	LAS VEGAS	NV		12/27/2023		138,055	0	338	0	0	338	0	3,075	3,413	0	0	0
7150218	LA PUENTE	CA		12/27/2023		285,519	0	553	0	0	553	0	6,378	6,931	0	0	0
7150220	BOYNTON BEACH	FL		12/27/2023		370,575	0	1,100	0	0	1,100	0	9,681	10,781	0	0	0
7150221	WOODBRIDGE	NJ		12/27/2023		345,467	0	697	0	0	697	0	8,030	8,728	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150222	BEND	OR		12/27/2023		324,606	0	1,038	0	0	1,038	0	8,805	9,843	0	0	0
7150224	GALVESTON	TX		12/27/2023		171,715	0	282	0	0	282	0	3,579	3,861	0	0	0
7150225	AUSTIN	TX		12/27/2023		157,442	0	304	0	0	304	0	3,516	3,820	0	0	0
7150226	LAKEWOOD	OH		12/27/2023		132,022	0	435	0	0	435	0	3,756	4,191	0	0	0
7150227	SILVER SPRING	MD		12/27/2023		88,737	0	367	0	0	367	0	2,572	2,938	0	0	0
7150228	SACRAMENTO	CA		12/27/2023		264,281	0	507	0	0	507	0	5,811	6,318	0	0	0
7150229	SEATTLE	WA		12/27/2023		401,900	0	1,273	0	0	1,273	0	10,752	12,025	0	0	0
7150231	EMMETT	ID		12/27/2023		240,067	0	495	0	0	495	0	5,388	5,884	0	0	0
7150232	SEATTLE	WA		12/27/2023		337,723	0	1,388	0	0	1,388	0	9,705	11,092	0	0	0
7150233	ATLANTA	GA		12/27/2023		177,803	0	301	0	0	301	0	3,841	4,141	0	0	0
7150234	MERIDIAN	ID		12/27/2023		267,078	0	412	0	0	412	0	5,588	6,001	0	0	0
7150235	BATON ROUGE	LA		12/27/2023		214,339	0	390	0	0	390	0	4,708	5,098	0	0	0
7150236	PAWTUCKET	RI		12/27/2023		235,065	0	642	0	0	642	0	5,852	6,494	0	0	0
7150237	SACRAMENTO	CA		12/27/2023		213,635	0	809	0	0	809	0	6,572	7,381	0	0	0
7150238	LOVELAND	CO		12/27/2023		375,868	0	931	0	0	931	0	8,819	9,750	0	0	0
7150239	LITTLETON	CO		12/27/2023		427,211	0	720	0	0	720	0	9,206	9,927	0	0	0
7150240	GILBERT	AZ		12/27/2023		242,733	0	409	0	0	409	0	5,231	5,640	0	0	0
7150241	BOYNTON BEACH	FL		12/27/2023		223,458	0	440	0	0	440	0	5,035	5,475	0	0	0
7150242	SAN DIEGO	CA		12/27/2023		559,166	0	1,656	0	0	1,656	0	14,447	16,103	0	0	0
7150243	HILLSBORO	OR		12/27/2023		303,601	0	728	0	0	728	0	7,273	8,001	0	0	0
7150244	FORT COLLINS	CO		12/27/2023		269,891	0	474	0	0	474	0	5,705	6,179	0	0	0
7150245	DENVER	CO		12/27/2023		551,654	0	1,168	0	0	1,168	0	12,722	13,890	0	0	0
7150246	RIVERSIDE	CA		12/27/2023		182,083	0	389	0	0	389	0	4,287	4,676	0	0	0
7150247	IDAHO FALLS	ID		12/27/2023		146,240	0	365	0	0	365	0	3,465	3,830	0	0	0
7150248	LONG BEACH	CA		12/27/2023		465,422	0	1,588	0	0	1,588	0	10,486	12,073	0	0	0
7150249	SAN JOSE	CA		12/27/2023		487,327	0	1,429	0	0	1,429	0	12,447	13,877	0	0	0
7150250	LOS ANGELES	CA		12/27/2023		418,183	0	1,000	0	0	1,000	0	9,929	10,929	0	0	0
7150251	DENVER	CO		12/27/2023		414,654	0	986	0	0	986	0	9,797	10,783	0	0	0
7150253	ATASCADERO	CA		12/27/2023		469,354	0	1,229	0	0	1,229	0	10,104	11,334	0	0	0
7150254	PITTSBURGH	PA		12/27/2023		167,996	0	307	0	0	307	0	3,728	4,035	0	0	0
7150255	DENVER	CO		12/27/2023		392,366	0	1,148	0	0	1,148	0	9,976	11,124	0	0	0
7150258	GRASS VALLEY	CA		12/27/2023		98,084	0	515	0	0	515	0	9,542	10,058	0	0	0
7150259	SAN LUIS OBISPO	CA		12/27/2023		415,726	0	1,631	0	0	1,631	0	34,184	35,814	0	0	0
7150260	GALVESTON	TX		12/27/2023		40,060	0	200	0	0	200	0	3,243	3,443	0	0	0
7150261	HEPHZIBAH	GA		12/27/2023		29,006	0	286	0	0	286	0	13,926	14,213	0	0	0
7150262	SAN DIEGO	CA		12/27/2023		293,143	0	2,358	0	0	2,358	0	26,735	29,093	0	0	0
7150263	PISMO BEACH	CA		12/27/2023		229,008	0	2,094	0	0	2,094	0	46,316	48,410	0	0	0
7150264	DURHAM	NC		12/27/2023		161,366	0	999	0	0	999	0	16,541	17,540	0	0	0
7150265	VANCOUVER	WA		12/27/2023		115,875	0	617	0	0	617	0	10,018	10,635	0	0	0
7150266	SAN ANTONIO	TX		12/27/2023		220,679	0	687	0	0	687	0	6,010	6,697	0	0	0
7150267	ELON	NC		12/27/2023		233,604	0	(7)	0	0	(7)	0	2,669	2,662	0	0	0
7150268	AHWAHNEE	CA		12/27/2023		408,507	0	(50)	0	0	(50)	0	4,332	4,282	0	0	0
7150269	SAN JOSE	CA		12/27/2023		1,006,276	0	(100)	0	0	(100)	0	10,348	10,248	0	0	0
7150270	WILMINGTON	DE		12/27/2023		306,527	0	104	0	0	104	0	10,633	10,737	0	0	0
7150271	SHERMAN	TX		12/27/2023		250,528	0	(30)	0	0	(30)	0	2,490	2,460	0	0	0
7150272	BELL BUCKLE	TN		12/27/2023		280,462	0	(35)	0	0	(35)	0	2,897	2,863	0	0	0
7150273	RESTON	VA		12/27/2023		360,272	0	(44)	0	0	(44)	0	3,670	3,626	0	0	0
7150274	BOONE	NC		12/27/2023		299,604	0	1	0	0	1	0	3,465	3,466	0	0	0
7150275	CHARLOTTE	NC		12/27/2023		331,936	0	(34)	0	0	(34)	0	3,374	3,341	0	0	0
7150276	SOUTHERN PINES	NC		12/27/2023		347,652	0	(60)	0	0	(60)	0	4,080	4,020	0	0	0
7150281	NASHVILLE	TN		12/27/2023		709,587	0	(80)	0	0	(80)	0	17,910	17,830	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150282	SEVIERVILLE	TN		12/27/2023		681,235	0	(85)	0	0	(85)	0	7,062	6,977	0	0	0
7150283	ST SIMONS ISLAND	GA		12/27/2023		250,247	0	(40)	0	0	(40)	0	3,362	3,322	0	0	0
7150286	NORTH MYRTLE BEACH	SC		12/27/2023		326,816	0	(37)	0	0	(37)	0	3,082	3,045	0	0	0
7150287	PERTH AMBOY	NJ		12/27/2023		348,313	0	(43)	0	0	(43)	0	3,605	3,562	0	0	0
7150289	AURORA	IL		12/27/2023		324,546	0	(38)	0	0	(38)	0	3,133	3,096	0	0	0
7150290	PALM SPRINGS	CA		12/27/2023		250,905	0	(25)	0	0	(25)	0	2,711	2,687	0	0	0
7150291	MAPLETON	UT		12/27/2023		290,992	0	(35)	0	0	(35)	0	2,952	2,917	0	0	0
7150292	FREDERICKSBURG	VA		12/27/2023		249,908	0	(29)	0	0	(29)	0	2,396	2,367	0	0	0
7150293	HILTON HEAD ISLAND	SC		12/27/2023		342,055	0	(37)	0	0	(37)	0	2,836	2,799	0	0	0
7150294	YUCAIPA	CA		12/27/2023		606,573	0	(61)	0	0	(61)	0	6,357	6,296	0	0	0
7150295	DURHAM	NC		12/27/2023		311,887	0	(36)	0	0	(36)	0	3,033	2,997	0	0	0
7150296	HILMAR	CA		12/27/2023		346,786	0	(40)	0	0	(40)	0	3,568	3,528	0	0	0
7150297	ORLANDO	FL		12/27/2023		324,302	0	(704)	0	0	(704)	0	46,316	45,612	0	0	0
7150299	MYRTLE BEACH	SC		12/27/2023		319,136	0	(38)	0	0	(38)	0	3,154	3,116	0	0	0
7150300	PFLUGERVILLE	TX		12/27/2023		205,170	0	(29)	0	0	(29)	0	2,561	2,532	0	0	0
7150301	CENTRAL POINT	OR		12/27/2023		304,109	0	(34)	0	0	(34)	0	2,868	2,834	0	0	0
7150302	NASHUA	NH		12/27/2023		340,537	0	(168)	0	0	(168)	0	12,720	12,552	0	0	0
7150303	DUDLEY	MA		12/27/2023		273,741	0	1	0	0	1	0	3,145	3,146	0	0	0
7150304	SEATAC	WA		12/27/2023		291,943	0	(31)	0	0	(31)	0	3,252	3,220	0	0	0
7150305	SOUTH KINGSTOWN	RI		12/27/2023		655,721	0	(80)	0	0	(80)	0	6,679	6,599	0	0	0
7150306	CALEXICO	CA		12/27/2023		204,378	0	(30)	0	0	(30)	0	3,048	3,018	0	0	0
7150307	ALBUQUERQUE	NM		12/27/2023		305,405	0	(37)	0	0	(37)	0	3,927	3,890	0	0	0
7150309	MESA	AZ		12/27/2023		217,389	0	(24)	0	0	(24)	0	2,013	1,988	0	0	0
7150310	WARNER ROBINS	GA		12/27/2023		202,408	0	(64)	0	0	(64)	0	3,847	3,783	0	0	0
7150311	MIDDLETOWN	DE		12/27/2023		240,667	0	(23)	0	0	(23)	0	2,384	2,361	0	0	0
7150312	HENDERSON	NV		12/27/2023		291,733	0	24	0	0	24	0	3,577	3,600	0	0	0
7150313	BELLINGHAM	WA		12/27/2023		326,387	0	(40)	0	0	(40)	0	3,362	3,322	0	0	0
7150314	HOUSTON	TX		12/27/2023		271,305	0	(11)	0	0	(11)	0	3,292	3,281	0	0	0
7150315	AURORA	CO		12/27/2023		283,988	0	(38)	0	0	(38)	0	3,198	3,159	0	0	0
7150317	DURHAM	NC		12/27/2023		334,850	0	27	0	0	27	0	4,131	4,158	0	0	0
7150318	SUN VALLEY	NV		12/27/2023		312,295	0	(38)	0	0	(38)	0	3,153	3,115	0	0	0
7150319	APOLLO BEACH	FL		12/27/2023		242,279	0	(1)	0	0	(1)	0	3,036	3,035	0	0	0
7150320	KISSIMMEE	FL		12/27/2023		455,468	0	(71)	0	0	(71)	0	5,177	5,106	0	0	0
7150321	NATIONAL CITY	CA		12/27/2023		576,424	0	(77)	0	0	(77)	0	6,435	6,358	0	0	0
7150322	CAMARILLO	CA		12/27/2023		777,547	0	(47)	0	0	(47)	0	8,601	8,553	0	0	0
7150324	BERKLEY	MI		12/27/2023		246,418	0	(41)	0	0	(41)	0	3,143	3,102	0	0	0
7150325	NEWPORT NEWS	VA		12/27/2023		242,559	0	(29)	0	0	(29)	0	2,449	2,420	0	0	0
7150326	CAMBRIDGE	MA		12/27/2023		800,483	0	65	0	0	65	0	9,878	9,943	0	0	0
7150327	ARANSAS PASS	TX		12/27/2023		230,074	0	(21)	0	0	(21)	0	2,498	2,477	0	0	0
7150328	BISBEE	AZ		12/27/2023		277,534	0	(37)	0	0	(37)	0	2,809	2,772	0	0	0
7150329	KENNEWICK	WA		12/27/2023		287,355	0	(34)	0	0	(34)	0	2,815	2,781	0	0	0
7150330	MIRAMAR BEACH	FL		12/27/2023		549,441	0	(76)	0	0	(76)	0	5,517	5,442	0	0	0
7150331	LEESBURG	VA		12/27/2023		400,285	0	(10)	0	0	(10)	0	4,907	4,897	0	0	0
7150332	ANDERSONVILLE	TN		12/27/2023		422,530	0	(52)	0	0	(52)	0	4,304	4,252	0	0	0
7150333	IRVING	TX		12/27/2023		225,441	0	1	0	0	1	0	2,607	2,608	0	0	0
7150334	WOODBURY	MN		12/27/2023		238,594	0	10	0	0	10	0	2,832	2,842	0	0	0
7150335	CASA GRANDE	AZ		12/27/2023		366,264	0	(44)	0	0	(44)	0	3,698	3,654	0	0	0
7150336	SAINT LOUIS	MO		12/27/2023		212,013	0	(28)	0	0	(28)	0	2,293	2,265	0	0	0
7150338	PORTLAND	OR		12/27/2023		504,756	0	(17)	0	0	(17)	0	6,156	6,140	0	0	0
7150339	LEHI	UT		12/27/2023		325,005	0	1	0	0	1	0	3,564	3,565	0	0	0
7150340	PRESCOTT	AZ		12/27/2023		374,346	0	32	0	0	32	0	4,950	4,982	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150341	CONCRETE	WA		12/27/2023		505,927	0	(45)	0	0	(45)	0	5,417	5,372	0	0	0
7150342	LARGO	FL		12/27/2023		372,023	0	(51)	0	0	(51)	0	4,733	4,681	0	0	0
7150343	APPLE VALLEY	MN		12/27/2023		367,417	0	(11)	0	0	(11)	0	4,142	4,131	0	0	0
7150345	GRAND RAPIDS	MI		12/27/2023		411,580	0	(42)	0	0	(42)	0	4,361	4,319	0	0	0
7150347	FRANKSTON	TX		12/27/2023		207,302	0	(5,426)	0	0	(5,426)	0	34,476	29,051	0	0	0
7150348	HENDERSON	NV		12/27/2023		372,380	0	(50)	0	0	(50)	0	4,162	4,112	0	0	0
7150349	FORT WORTH	TX		12/27/2023		227,387	0	(57)	0	0	(57)	0	4,752	4,695	0	0	0
7150350	DALLAS	TX		12/27/2023		268,242	0	(32)	0	0	(32)	0	2,679	2,647	0	0	0
7150352	BROOKLYN CENTER	MN		12/27/2023		266,490	0	(2)	0	0	(2)	0	12,462	12,459	0	0	0
7150353	TUCSON	AZ		12/27/2023		288,960	0	(35)	0	0	(35)	0	2,949	2,914	0	0	0
7150354	RIVERVIEW	FL		12/27/2023		203,548	0	(1)	0	0	(1)	0	2,404	2,403	0	0	0
7150355	BROOKLYN PARK	MN		12/27/2023		199,102	0	(113)	0	0	(113)	0	11,787	11,674	0	0	0
7150356	PRINCETON	TX		12/27/2023		257,005	0	(83)	0	0	(83)	0	6,954	6,871	0	0	0
7150360	VACAVILLE	CA		12/27/2023		259,286	0	(31)	0	0	(31)	0	2,623	2,591	0	0	0
7150361	ALBANY	OR		12/27/2023		389,375	0	(45)	0	0	(45)	0	3,732	3,687	0	0	0
7150362	PLANO	TX		12/27/2023		236,522	0	(27)	0	0	(27)	0	2,450	2,423	0	0	0
7150363	WILLISTON PARK	NY		12/27/2023		687,911	0	(75)	0	0	(75)	0	6,236	6,162	0	0	0
7150364	RICHARDSON	TX		12/27/2023		272,055	0	(66)	0	0	(66)	0	5,499	5,433	0	0	0
7150365	LEHIGH ACRES	FL		12/27/2023		312,676	0	(9)	0	0	(9)	0	3,507	3,498	0	0	0
7150366	NAPLES	FL		12/27/2023		335,010	0	(10)	0	0	(10)	0	3,758	3,748	0	0	0
7150367	KISSIMMEE	FL		12/27/2023		373,800	0	218	0	0	218	0	25,304	25,521	0	0	0
7150368	WILLISTON	ND		12/27/2023		317,674	0	(38)	0	0	(38)	0	3,463	3,425	0	0	0
7150371	JONESBOROUGH	TN		12/27/2023		231,444	0	(27)	0	0	(27)	0	2,251	2,224	0	0	0
7150372	ARLINGTON	TX		12/27/2023		291,934	0	5	0	0	5	0	23,783	23,788	0	0	0
7150373	BUCKEYE	AZ		12/27/2023		523,670	0	(68)	0	0	(68)	0	5,676	5,608	0	0	0
7150374	LOS LUNAS	NM		12/27/2023		234,175	0	(28)	0	0	(28)	0	2,314	2,286	0	0	0
7150375	LOS LUNAS	NM		12/27/2023		230,005	0	(27)	0	0	(27)	0	2,273	2,246	0	0	0
7150376	COLORADO SPRINGS	CO		12/27/2023		436,683	0	(57)	0	0	(57)	0	4,766	4,708	0	0	0
7150377	ENGLEWOOD	FL		12/27/2023		353,024	0	(52)	0	0	(52)	0	3,747	3,695	0	0	0
7150378	HELOTES	TX		12/27/2023		266,475	0	(33)	0	0	(33)	0	2,758	2,725	0	0	0
7150379	FORNEY	TX		12/27/2023		246,641	0	(33)	0	0	(33)	0	5,295	5,262	0	0	0
7150380	SHERMAN OAKS	CA		12/27/2023		986,756	0	(120)	0	0	(120)	0	9,981	9,861	0	0	0
7150381	HENDERSONVILLE	NC		12/27/2023		425,981	0	(46)	0	0	(46)	0	3,833	3,787	0	0	0
7150386	COLUMBIA	MD		12/27/2023		304,109	0	(34)	0	0	(34)	0	2,868	2,834	0	0	0
7150388	SPRING	TX		12/27/2023		227,009	0	(320)	0	0	(320)	0	22,023	21,703	0	0	0
7150389	GRESHAM	OR		12/27/2023		466,427	0	(52)	0	0	(52)	0	4,297	4,245	0	0	0
7150390	COOS BAY	OR		12/27/2023		275,027	0	(26)	0	0	(26)	0	2,744	2,718	0	0	0
7150391	WAIANAE	HI		12/27/2023		535,198	0	(167)	0	0	(167)	0	18,539	18,371	0	0	0
7150392	JUNO BEACH	FL		12/27/2023		570,672	0	(59)	0	0	(59)	0	6,102	6,043	0	0	0
7150393	LAKE FOREST PARK	WA		12/27/2023		657,331	0	(80)	0	0	(80)	0	6,649	6,569	0	0	0
7150394	MERRIMACK	NH		12/27/2023		559,560	0	(63)	0	0	(63)	0	5,277	5,214	0	0	0
7150395	SUN VALLEY	NV		12/27/2023		332,492	0	(38)	0	0	(38)	0	3,136	3,098	0	0	0
7150396	LAS VEGAS	NV		12/27/2023		181,290	0	(177)	0	0	(177)	0	14,074	13,897	0	0	0
7150398	TAMWORTH	NH		12/27/2023		271,954	0	(31)	0	0	(31)	0	2,565	2,534	0	0	0
7150399	ORLANDO	FL		12/27/2023		256,691	0	0	0	0	0	0	5,333	5,333	0	0	0
7150400	PHOENIX	AZ		12/27/2023		207,377	0	(20)	0	0	(20)	0	7,472	7,452	0	0	0
7150401	WAIALUA	HI		12/27/2023		330,438	0	(49)	0	0	(49)	0	3,742	3,692	0	0	0
7150402	WEST ROXBURY	MA		12/27/2023		353,174	0	(31)	0	0	(31)	0	3,262	3,230	0	0	0
7150403	MESA	AZ		12/27/2023		529,270	0	(103)	0	0	(103)	0	12,327	12,224	0	0	0
7150404	KISSIMMEE	FL		12/27/2023		246,732	0	(31)	0	0	(31)	0	2,614	2,582	0	0	0
7150405	LOWELL	MA		12/27/2023		648,933	0	(154)	0	0	(154)	0	12,267	12,114	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150406	SAINT LOUIS PARK	MN		12/27/2023		459,439	0	(57)	0	0	(57)	0	4,756	4,699	0	0	0
7150407	HARRISON	NJ		12/27/2023		623,230	0	(77)	0	0	(77)	0	6,407	6,330	0	0	0
7150409	LAKE ARROWHEAD	CA		12/27/2023		420,018	0	(56)	0	0	(56)	0	4,658	4,602	0	0	0
7150410	LITTLE ELM	TX		12/27/2023		436,786	0	(53)	0	0	(53)	0	4,418	4,365	0	0	0
7150412	NAPLES	FL		12/27/2023		483,553	0	(99)	0	0	(99)	0	8,079	7,980	0	0	0
7150415	PHOENIX	AZ		12/27/2023		258,291	0	(35)	0	0	(35)	0	2,273	2,238	0	0	0
7150416	BEAUFORT	SC		12/27/2023		430,588	0	1	0	0	1	0	4,947	4,948	0	0	0
7150417	FRASER	CO		12/27/2023		735,522	0	(89)	0	0	(89)	0	7,440	7,350	0	0	0
7150418	BOCA RATON	FL		12/27/2023		421,276	0	(97)	0	0	(97)	0	9,299	9,201	0	0	0
7150420	WALL	NJ		12/27/2023		422,692	0	(50)	0	0	(50)	0	4,177	4,127	0	0	0
7150421	CROSSROADS	TX		12/27/2023		258,838	0	(8)	0	0	(8)	0	3,040	3,032	0	0	0
7150422	INDIANAPOLIS	IN		12/27/2023		308,391	0	(33)	0	0	(33)	0	3,448	3,415	0	0	0
7150423	RENO	NV		12/27/2023		360,823	0	(44)	0	0	(44)	0	3,650	3,606	0	0	0
7150424	LOUISVILLE	KY		12/27/2023		243,081	0	(30)	0	0	(30)	0	2,867	2,838	0	0	0
7150425	OAK ISLAND	NC		12/27/2023		481,300	0	(58)	0	0	(58)	0	4,868	4,810	0	0	0
7150428	PROSPERITY	SC		12/27/2023		277,264	0	(34)	0	0	(34)	0	2,804	2,771	0	0	0
7150430	YAKIMA	WA		12/27/2023		280,005	0	(8)	0	0	(8)	0	3,135	3,127	0	0	0
7150431	SPRING VALLEY	NY		12/27/2023		360,608	0	(46)	0	0	(46)	0	3,820	3,774	0	0	0
7150432	BROOKLYN	NY		12/27/2023		1,480,391	0	(188)	0	0	(188)	0	15,682	15,493	0	0	0
7150433	NEW CITY	NY		12/27/2023		889,656	0	(144)	0	0	(144)	0	21,199	21,055	0	0	0
7150434	DANBURY	WI		12/27/2023		322,743	0	(125)	0	0	(125)	0	9,702	9,577	0	0	0
7150435	EVANSTON	IL		12/27/2023		339,001	0	(65)	0	0	(65)	0	5,441	5,376	0	0	0
7150436	SUNLAND PARK	NM		12/27/2023		352,467	0	(50)	0	0	(50)	0	3,572	3,522	0	0	0
7150437	SUNLAND PARK	NM		12/27/2023		258,476	0	(37)	0	0	(37)	0	2,620	2,583	0	0	0
7150438	VINEYARD	UT		12/27/2023		364,160	0	(44)	0	0	(44)	0	3,657	3,614	0	0	0
7150439	PORTLAND	OR		12/27/2023		391,208	0	(47)	0	0	(47)	0	3,957	3,909	0	0	0
7150440	FOREST GROVE	OR		12/27/2023		526,815	0	(67)	0	0	(67)	0	5,542	5,476	0	0	0
7150441	BUFFALO	NY		12/27/2023		237,563	0	(21)	0	0	(21)	0	2,509	2,488	0	0	0
7150442	CANTON	GA		12/27/2023		261,948	0	(8)	0	0	(8)	0	2,938	2,930	0	0	0
7150443	WINTER PARK	FL		12/27/2023		347,792	0	(46)	0	0	(46)	0	4,136	4,090	0	0	0
7150444	TACOMA	WA		12/27/2023		556,909	0	(73)	0	0	(73)	0	5,388	5,315	0	0	0
7150445	ORANGE BEACH	AL		12/27/2023		291,041	0	(43)	0	0	(43)	0	3,586	3,543	0	0	0
7150446	BLUFFTON	SC		12/27/2023		259,401	0	(612)	0	0	(612)	0	51,020	50,408	0	0	0
7150447	PLYMOUTH	MN		12/27/2023		284,245	0	(56)	0	0	(56)	0	4,702	4,645	0	0	0
7150448	KINGSTON	TN		12/27/2023		281,021	0	(35)	0	0	(35)	0	2,876	2,841	0	0	0
7150449	GREENSBORO	NC		12/27/2023		364,567	0	(45)	0	0	(45)	0	3,731	3,686	0	0	0
7150451	GRAPELAND	TX		12/27/2023		395,645	0	(100)	0	0	(100)	0	3,820	3,720	0	0	0
7150452	PANAMA CITY BEACH	FL		12/27/2023		493,453	0	(62)	0	0	(62)	0	5,168	5,106	0	0	0
7150453	JERSEY CITY	NJ		12/27/2023		568,563	0	(66)	0	0	(66)	0	5,891	5,825	0	0	0
7150454	SAINT PETERSBURG	FL		12/27/2023		270,194	0	(29)	0	0	(29)	0	2,431	2,402	0	0	0
7150456	SEASIDE HEIGHTS	NJ		12/27/2023		372,325	0	(44)	0	0	(44)	0	3,679	3,635	0	0	0
7150458	SARASOTA	FL		12/27/2023		608,544	0	(66)	0	0	(66)	0	5,476	5,410	0	0	0
7150460	RENTON	WA		12/27/2023		341,782	0	(42)	0	0	(42)	0	3,498	3,456	0	0	0
7150462	NORTH MYRTLE BEACH	SC		12/27/2023		697,022	0	(421)	0	0	(421)	0	25,899	25,478	0	0	0
7150463	EASTON	PA		12/27/2023		404,968	0	(47)	0	0	(47)	0	4,196	4,149	0	0	0
7150464	BELLEVUE	PA		12/27/2023		349,677	0	(40)	0	0	(40)	0	3,337	3,297	0	0	0
7150465	GULF SHORES	AL		12/27/2023		411,933	0	(25)	0	0	(25)	0	4,495	4,470	0	0	0
7150466	HOLMES BEACH	FL		12/27/2023		408,232	0	(44)	0	0	(44)	0	8,673	8,629	0	0	0
7150467	LEBANON	TN		12/27/2023		269,364	0	27	0	0	27	0	3,303	3,330	0	0	0
7150468	CHARLOTTE	NC		12/27/2023		283,098	0	(38)	0	0	(38)	0	3,839	3,802	0	0	0
7150471	CLAYTON	NC		12/27/2023		334,333	0	(40)	0	0	(40)	0	3,304	3,264	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150474	SUDBURY	MA		12/27/2023		626,861	0	(76)	0	0	(76)	0	6,258	6,182	0	0	0
7150475	NORTH KINGSTOWN	RI		12/27/2023		324,007	0	(35)	0	0	(35)	0	2,698	2,663	0	0	0
7150476	PANAMA CITY BEACH	FL		12/27/2023		499,374	0	865	0	0	865	0	32,263	33,128	0	0	0
7150478	SPARKS	NV		12/27/2023		424,527	0	(49)	0	0	(49)	0	4,398	4,349	0	0	0
7150479	CALABASH	NC		12/27/2023		289,182	0	(71)	0	0	(71)	0	6,978	6,907	0	0	0
7150482	GIG HARBOR	WA		12/27/2023		482,904	0	(53)	0	0	(53)	0	4,449	4,395	0	0	0
7150483	NAPERVILLE	IL		12/27/2023		283,435	0	(37)	0	0	(37)	0	2,607	2,570	0	0	0
7150484	CHARLOTTE	NC		12/27/2023		344,736	0	(126)	0	0	(126)	0	10,538	10,411	0	0	0
7150487	MANCHESTER	NJ		12/27/2023		330,326	0	(68)	0	0	(68)	0	5,765	5,697	0	0	0
7150488	SPRINGFIELD	MO		12/27/2023		333,427	0	(38)	0	0	(38)	0	3,951	3,913	0	0	0
7150490	GARY	IN		12/27/2023		345,396	0	(19,850)	0	0	(19,850)	0	219,736	199,886	0	0	0
7150491	DAYTONA BEACH	FL		12/27/2023		312,818	0	(37)	0	0	(37)	0	176,631	176,594	0	0	0
7150492	CYPRESS	TX		12/27/2023		246,950	0	(29)	0	0	(29)	0	2,440	2,411	0	0	0
7150493	WASHINGTONVILLE	NY		12/27/2023		379,468	0	(45)	0	0	(45)	0	3,723	3,679	0	0	0
7150495	WEST MELBOURNE	FL		12/27/2023		292,068	0	(23)	0	0	(23)	0	2,666	2,643	0	0	0
7150496	LAKE HARMONY	PA		12/27/2023		313,561	0	(25)	0	0	(25)	0	3,662	3,637	0	0	0
7150498	AUSTIN	TX		12/27/2023		318,284	0	(44)	0	0	(44)	0	4,243	4,199	0	0	0
7150499	LAKE OZARK	MO		12/27/2023		239,159	0	(29)	0	0	(29)	0	2,380	2,352	0	0	0
7150500	CARLISLE	IA		12/27/2023		291,781	0	(35)	0	0	(35)	0	2,883	2,849	0	0	0
7150501	CHICAGO	IL		12/27/2023		683,862	0	(81)	0	0	(81)	0	6,758	6,677	0	0	0
7150503	NASHVILLE	TN		12/27/2023		347,766	0	(33)	0	0	(33)	0	3,445	3,412	0	0	0
7150504	PANAMA CITY BEACH	FL		12/27/2023		368,934	0	(166)	0	0	(166)	0	15,794	15,627	0	0	0
7150506	CAPE CORAL	FL		12/27/2023		503,485	0	(63)	0	0	(63)	0	5,212	5,149	0	0	0
7150507	ROSEBURG	OR		12/27/2023		381,390	0	(46)	0	0	(46)	0	3,823	3,777	0	0	0
7150508	MCALLEN	TX		12/27/2023		406,275	0	(56)	0	0	(56)	0	5,002	4,946	0	0	0
7150509	HOSCHTON	GA		12/27/2023		280,077	0	(34)	0	0	(34)	0	2,853	2,819	0	0	0
7150510	JACKSONVILLE BEACH	FL		12/27/2023		315,152	0	(39)	0	0	(39)	0	3,262	3,223	0	0	0
7150511	DULUTH	MN		12/27/2023		235,553	0	(28)	0	0	(28)	0	2,328	2,300	0	0	0
7150514	DAVENPORT	FL		12/27/2023		244,604	0	(51)	0	0	(51)	0	5,602	5,551	0	0	0
7150515	SAN TAN VALLEY	AZ		12/27/2023		248,016	0	(30)	0	0	(30)	0	2,468	2,439	0	0	0
7150518	NORTH LAS VEGAS	NV		12/27/2023		302,471	0	(29)	0	0	(29)	0	2,996	2,968	0	0	0
7150519	HOUSTON	TX		12/27/2023		343,375	0	(77)	0	0	(77)	0	6,394	6,318	0	0	0
7150520	HOUSTON	TX		12/27/2023		400,355	0	(54)	0	0	(54)	0	4,497	4,443	0	0	0
7150521	PHILADELPHIA	PA		12/27/2023		319,676	0	(84)	0	0	(84)	0	6,968	6,884	0	0	0
7150523	SAFETY HARBOR	FL		12/27/2023		436,912	0	(61)	0	0	(61)	0	4,327	4,266	0	0	0
7150524	AUSTIN	TX		12/27/2023		281,813	0	(29)	0	0	(29)	0	3,013	2,984	0	0	0
7150526	HOUSTON	TX		12/27/2023		325,039	0	(71)	0	0	(71)	0	4,877	4,806	0	0	0
7150532	APACHE JUNCTION	AZ		12/27/2023		321,868	0	(66)	0	0	(66)	0	5,493	5,427	0	0	0
7150533	JACKSONVILLE	FL		12/27/2023		309,241	0	(34)	0	0	(34)	0	3,540	3,506	0	0	0
7150534	CLOVIS	CA		12/27/2023		505,868	0	(65)	0	0	(65)	0	5,560	5,495	0	0	0
7150535	COLLEGE STATION	TX		12/27/2023		287,634	0	25	0	0	25	0	3,823	3,848	0	0	0
7150537	PALM SPRINGS	CA		12/27/2023		698,071	0	(28)	0	0	(28)	0	8,362	8,334	0	0	0
7150538	BAKERSFIELD	CA		12/27/2023		569,011	0	69	0	0	69	0	7,067	7,136	0	0	0
7150539	LAS VEGAS	NV		12/27/2023		430,319	0	126	0	0	126	0	6,044	6,170	0	0	0
7150540	LONG BEACH	CA		12/27/2023		928,918	0	(71)	0	0	(71)	0	10,914	10,842	0	0	0
7150541	LAWRENCEVILLE	GA		12/27/2023		429,544	0	(14)	0	0	(14)	0	5,045	5,031	0	0	0
7150542	SALT LAKE CITY	UT		12/27/2023		276,874	0	(17)	0	0	(17)	0	3,042	3,025	0	0	0
7150543	EAST STROUDSBURG	PA		12/27/2023		307,567	0	(38)	0	0	(38)	0	3,133	3,095	0	0	0
7150545	SAINT PAUL	MN		12/27/2023		324,486	0	(29)	0	0	(29)	0	3,474	3,445	0	0	0
7150548	CHICAGO	IL		12/27/2023		253,161	0	1	0	0	1	0	2,928	2,929	0	0	0
7150551	CHESTER SPRINGS	PA		12/27/2023		266,227	0	(1)	0	0	(1)	0	3,336	3,335	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150553	BALD HEAD ISLAND	NC		12/27/2023		716,696	0	(90)	0	0	(90)	0	8,710	8,620	0	0	0
7150554	BARING	WA		12/27/2023		370,554	0	(51)	0	0	(51)	0	4,406	4,355	0	0	0
7150555	SAN ANTONIO	TX		12/27/2023		280,000	0	(33)	0	0	(33)	0	3,352	3,320	0	0	0
7150556	RIVERSIDE	CA		12/27/2023		599,599	0	(73)	0	0	(73)	0	6,065	5,992	0	0	0
7150558	CIBOLO	TX		12/27/2023		218,330	0	(21)	0	0	(21)	0	6,325	6,304	0	0	0
7150561	PORT CHARLOTTE	FL		12/27/2023		235,485	0	(29)	0	0	(29)	0	2,382	2,353	0	0	0
7150562	JACKSONVILLE	NC		12/27/2023		214,478	0	(363)	0	0	(363)	0	25,281	24,918	0	0	0
7150563	BROOKFIELD	IL		12/27/2023		402,004	0	(145)	0	0	(145)	0	50,132	49,986	0	0	0
7150564	EVANSTON	IL		12/27/2023		413,540	0	(159)	0	0	(159)	0	4,745	4,587	0	0	0
7150565	WARRENVILLE	IL		12/27/2023		348,563	0	(21)	0	0	(21)	0	3,803	3,782	0	0	0
7150566	BOISE	ID		12/27/2023		439,686	0	(51)	0	0	(51)	0	4,555	4,505	0	0	0
7150567	E GREENWICH	RI		12/27/2023		546,134	0	(59)	0	0	(59)	0	6,083	6,024	0	0	0
7150568	PHILADELPHIA	PA		12/27/2023		242,881	0	(25)	0	0	(25)	0	2,258	2,234	0	0	0
7150569	NEW BUFFALO	MI		12/27/2023		311,954	0	(48)	0	0	(48)	0	3,586	3,538	0	0	0
7150570	TROY	NY		12/27/2023		237,575	0	(10)	0	0	(10)	0	2,846	2,836	0	0	0
7150571	POMPANO BEACH	FL		12/27/2023		256,738	0	(25)	0	0	(25)	0	2,575	2,550	0	0	0
7150573	WALPOLE	MA		12/27/2023		550,004	0	(234)	0	0	(234)	0	19,482	19,248	0	0	0
7150574	SAVANNAH	GA		12/27/2023		364,719	0	(43)	0	0	(43)	0	3,605	3,562	0	0	0
7150575	CAPE CORAL	FL		12/27/2023		307,078	0	(18)	0	0	(18)	0	3,351	3,332	0	0	0
7150576	DORCHESTER	MA		12/27/2023		823,829	0	(25)	0	0	(25)	0	9,233	9,209	0	0	0
7150578	SAN DIEGO	CA		12/27/2023		460,840	0	(56)	0	0	(56)	0	4,661	4,605	0	0	0
7150579	GLASTONBURY	CT		12/27/2023		239,670	0	(14)	0	0	(14)	0	2,615	2,601	0	0	0
7150580	HECTOR	NY		12/27/2023		364,540	0	(44)	0	0	(44)	0	3,687	3,643	0	0	0
7150582	MCKINNEY	TX		12/27/2023		322,550	0	(42)	0	0	(42)	0	3,496	3,454	0	0	0
7150583	SAN ANTONIO	TX		12/27/2023		235,123	0	(28)	0	0	(28)	0	2,317	2,289	0	0	0
7150584	FORT WORTH	TX		12/27/2023		353,793	0	(41)	0	0	(41)	0	4,003	3,961	0	0	0
7150585	OCEAN PARK	WA		12/27/2023		265,715	0	(33)	0	0	(33)	0	4,159	4,125	0	0	0
7150586	CREST HILL	IL		12/27/2023		424,925	0	(50)	0	0	(50)	0	4,199	4,149	0	0	0
7150587	MESA	AZ		12/27/2023		439,191	0	(52)	0	0	(52)	0	4,340	4,288	0	0	0
7150588	SANTA CRUZ	CA		12/27/2023		943,339	0	(38)	0	0	(38)	0	225,976	225,938	0	0	0
7150590	NORTH TOPSAIL BEACH	NC		12/27/2023		429,860	0	(60)	0	0	(60)	0	4,963	4,904	0	0	0
7150591	ANGEL FIRE	NM		12/27/2023		432,095	0	(53)	0	0	(53)	0	4,448	4,394	0	0	0
7150592	WORCESTER	MA		12/27/2023		411,933	0	(25)	0	0	(25)	0	4,495	4,470	0	0	0
7150593	IPSWICH	MA		12/27/2023		561,652	0	(34)	0	0	(34)	0	6,129	6,095	0	0	0
7150594	WINFIELD	IL		12/27/2023		295,495	0	(36)	0	0	(36)	0	2,989	2,953	0	0	0
7150596	BRONX	NY		12/27/2023		506,259	0	(18)	0	0	(18)	0	5,679	5,662	0	0	0
7150597	CHATTANOOGA	TN		12/27/2023		284,603	0	(37)	0	0	(37)	0	3,085	3,048	0	0	0
7150598	BAKERSFIELD	CA		12/27/2023		210,842	0	(25)	0	0	(25)	0	2,118	2,092	0	0	0
7150600	MARLBOROUGH	MA		12/27/2023		725,653	0	(86)	0	0	(86)	0	7,171	7,085	0	0	0
7150601	PHILADELPHIA	PA		12/27/2023		255,862	0	(31)	0	0	(31)	0	2,547	2,516	0	0	0
7150603	STATEN ISLAND	NY		12/27/2023		507,533	0	1	0	0	1	0	5,831	5,832	0	0	0
7150605	GREAT FALLS	MT		12/27/2023		245,177	0	(29)	0	0	(29)	0	2,423	2,394	0	0	0
7150607	AURORA	IL		12/27/2023		300,541	0	(39)	0	0	(39)	0	3,258	3,218	0	0	0
7150608	ELGIN	IL		12/27/2023		292,098	0	(18)	0	0	(18)	0	3,187	3,170	0	0	0
7150609	POOLER	GA		12/27/2023		247,710	0	(29)	0	0	(29)	0	2,448	2,419	0	0	0
7150610	SNEADS FERRY	NC		12/27/2023		213,405	0	(18)	0	0	(18)	0	6,574	6,556	0	0	0
7150613	LEXINGTON	KY		12/27/2023		238,013	0	(6)	0	0	(6)	0	2,456	2,450	0	0	0
7150631	LAWRENCEVILLE	GA		12/27/2023		399,967	0	(98)	0	0	(98)	0	14,779	14,681	0	0	0
7150632	HENDERSON	NV		12/27/2023		344,748	0	(42)	0	0	(42)	0	3,487	3,445	0	0	0
7150633	LONGMONT	CO		12/27/2023		424,485	0	(47)	0	0	(47)	0	4,828	4,781	0	0	0
7150635	LA GRANGE	IL		12/27/2023		246,806	0	(31)	0	0	(31)	0	2,555	2,524	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150636	HILLSBORO	OR		12/27/2023		508,095	0	(68)	0	0	(68)	0	5,663	5,595	0	0	0
7150637	KANAB	UT		12/27/2023		328,664	0	(202)	0	0	(202)	0	16,812	16,611	0	0	0
7150639	JACKSONVILLE	FL		12/27/2023		239,736	0	(32)	0	0	(32)	0	2,664	2,632	0	0	0
7150641	WILMINGTON	DE		12/27/2023		225,367	0	(7)	0	0	(7)	0	2,545	2,538	0	0	0
7150642	OREM	UT		12/27/2023		347,662	0	(40)	0	0	(40)	0	3,627	3,587	0	0	0
7150643	FRESNO	CA		12/27/2023		239,327	0	(76)	0	0	(76)	0	14,969	14,893	0	0	0
7150644	COPPER MOUNTAIN	CO		12/27/2023		493,571	0	(30)	0	0	(30)	0	5,386	5,356	0	0	0
7150645	JACKSONVILLE	FL		12/27/2023		237,535	0	(34)	0	0	(34)	0	2,820	2,787	0	0	0
7150646	TAYLORSVILLE	UT		12/27/2023		461,482	0	(118)	0	0	(118)	0	9,654	9,536	0	0	0
7150647	WOODSTOCK	GA		12/27/2023		253,407	0	(20,740)	0	0	(20,740)	0	26,969	6,229	0	0	0
7150648	JACKSONVILLE	FL		12/27/2023		230,286	0	(7)	0	0	(7)	0	2,583	2,576	0	0	0
7150650	SCOTTSDALE	AZ		12/27/2023		254,400	0	(32)	0	0	(32)	0	2,633	2,602	0	0	0
7150651	AURORA	CO		12/27/2023		359,905	0	(49)	0	0	(49)	0	4,006	3,958	0	0	0
7150652	SKYKOMISH	WA		12/27/2023		479,140	0	(9)	0	0	(9)	0	5,420	5,410	0	0	0
7150653	PFLUGERVILLE	TX		12/27/2023		300,723	0	(37)	0	0	(37)	0	3,113	3,076	0	0	0
7150654	DENVER	CO		12/27/2023		387,841	0	(9)	0	0	(9)	0	3,681	3,672	0	0	0
7150655	GLADE PARK	CO		12/27/2023		384,540	0	(58)	0	0	(58)	0	4,873	4,814	0	0	0
7150656	WENATCHEE	WA		12/27/2023		494,669	0	(54)	0	0	(54)	0	4,524	4,469	0	0	0
7150658	KILL DEVIL HILLS	NC		12/27/2023		308,471	0	(49)	0	0	(49)	0	5,882	5,832	0	0	0
7150659	GULF SHORES	AL		12/27/2023		452,471	0	(53)	0	0	(53)	0	4,440	4,386	0	0	0
7150660	WEST ALLIS	WI		12/27/2023		214,897	0	(26)	0	0	(26)	0	2,158	2,132	0	0	0
7150661	ANTHEM	AZ		12/27/2023		323,106	0	(39)	0	0	(39)	0	3,245	3,206	0	0	0
7150663	DURHAM	NC		12/27/2023		374,043	0	(53)	0	0	(53)	0	3,764	3,712	0	0	0
7150665	NAPLES	FL		12/27/2023		372,411	0	(331)	0	0	(331)	0	27,764	27,433	0	0	0
7150667	CHICOPEE	MA		12/27/2023		404,845	0	(281)	0	0	(281)	0	14,993	14,712	0	0	0
7150668	AUBURN	WA		12/27/2023		435,829	0	(53)	0	0	(53)	0	4,418	4,365	0	0	0
7150669	PITTSBURG	CA		12/27/2023		478,951	0	(53)	0	0	(53)	0	4,380	4,327	0	0	0
7150670	CENTRALIA	WA		12/27/2023		248,545	0	(28)	0	0	(28)	0	2,327	2,299	0	0	0
7150672	LANCASTER	PA		12/27/2023		274,452	0	(42)	0	0	(42)	0	2,788	2,746	0	0	0
7150673	LOWELL	MA		12/27/2023		513,575	0	(58)	0	0	(58)	0	4,808	4,751	0	0	0
7150674	TUCSON	AZ		12/27/2023		243,473	0	(27)	0	0	(27)	0	2,280	2,252	0	0	0
7150675	LONG POND	PA		12/27/2023		246,655	0	(28)	0	0	(28)	0	2,364	2,336	0	0	0
7150677	SEATTLE	WA		12/27/2023		893,294	0	(108)	0	0	(108)	0	8,972	8,864	0	0	0
7150678	PULLMAN	WA		12/27/2023		305,964	0	(34)	0	0	(34)	0	2,865	2,830	0	0	0
7150679	FRESNO	CA		12/27/2023		320,222	0	(37)	0	0	(37)	0	3,093	3,056	0	0	0
7150680	TUCSON	AZ		12/27/2023		218,013	0	(26)	0	0	(26)	0	2,205	2,179	0	0	0
7150681	TUCSON	AZ		12/27/2023		394,676	0	(46)	0	0	(46)	0	3,873	3,826	0	0	0
7150684	GAINESVILLE	FL		12/27/2023		313,484	0	(60)	0	0	(60)	0	4,488	4,428	0	0	0
7150685	TEMPE	AZ		12/27/2023		255,359	0	(29)	0	0	(29)	0	2,506	2,477	0	0	0
7150686	HUDSON	FL		12/27/2023		57,582	0	(6)	0	0	(6)	0	2,691	2,685	0	0	0
7150688	ELMWOOD PARK	NJ		12/27/2023		343,641	0	(832)	0	0	(832)	0	59,357	58,525	0	0	0
7150689	BROOKLYN	NY		12/27/2023		1,204,236	0	(145)	0	0	(145)	0	12,095	11,950	0	0	0
7150691	MOUNTLAKE TERRACE	WA		12/27/2023		632,680	0	(75)	0	0	(75)	0	6,210	6,135	0	0	0
7150692	YONKERS	NY		12/27/2023		641,294	0	(70)	0	0	(70)	0	5,876	5,805	0	0	0
7150693	CLEARLAKE	CA		12/27/2023		148,524	0	(19)	0	0	(19)	0	1,613	1,594	0	0	0
7150695	BEAUFORT	SC		12/27/2023		340,941	0	(37)	0	0	(37)	0	3,124	3,086	0	0	0
7150696	DEERFIELD BEACH	FL		12/27/2023		202,987	0	(20)	0	0	(20)	0	2,035	2,014	0	0	0
7150699	AURORA	CO		12/27/2023		370,564	0	(49)	0	0	(49)	0	4,090	4,041	0	0	0
7150700	AURORA	CO		12/27/2023		360,693	0	(48)	0	0	(48)	0	3,981	3,933	0	0	0
7150701	RALEIGH	NC		12/27/2023		284,444	0	(33)	0	0	(33)	0	2,927	2,894	0	0	0
7150703	BLAINE	MN		12/27/2023		215,118	0	(24)	0	0	(24)	0	1,971	1,947	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150704	ANCHORAGE	AK		12/27/2023		305,910	0	(139)	0	0	(139)	0	11,571	11,432	0	0	0
7150705	FORT PIERCE	FL		12/27/2023		261,693	0	(29)	0	0	(29)	0	2,398	2,369	0	0	0
7150706	ANNA	TX		12/27/2023		263,111	0	(30)	0	0	(30)	0	2,522	2,492	0	0	0
7150707	FLEMING ISLAND	FL		12/27/2023		395,330	0	(48)	0	0	(48)	0	3,971	3,923	0	0	0
7150709	DAWSONVILLE	GA		12/27/2023		292,227	0	(32)	0	0	(32)	0	2,677	2,645	0	0	0
7150710	TOMS RIVER	NJ		12/27/2023		236,717	0	(181)	0	0	(181)	0	12,311	12,130	0	0	0
7150716	ANNAPOLIS	MD		12/27/2023		242,794	0	(8)	0	0	(8)	0	2,789	2,782	0	0	0
7150718	HOUSTON	TX		12/27/2023		268,824	0	(51)	0	0	(51)	0	4,219	4,168	0	0	0
7150719	PATERSON	NJ		12/27/2023		418,566	0	(46)	0	0	(46)	0	3,835	3,789	0	0	0
7150720	PALM COAST	FL		12/27/2023		239,217	0	(29)	0	0	(29)	0	2,403	2,374	0	0	0
7150722	TARRYTOWN	NY		12/27/2023		472,187	0	(52)	0	0	(52)	0	4,294	4,243	0	0	0
7150723	ZEBULON	NC		12/27/2023		235,083	0	(216)	0	0	(216)	0	17,971	17,755	0	0	0
7150725	CHARLOTTE	NC		12/27/2023		268,175	0	(74)	0	0	(74)	0	4,695	4,622	0	0	0
7150726	VALLEY COTTAGE	NY		12/27/2023		449,777	0	(27)	0	0	(27)	0	4,875	4,848	0	0	0
7150727	ANNA	TX		12/27/2023		221,078	0	(1,093)	0	0	(1,093)	0	49,830	48,736	0	0	0
7150728	DAWSONVILLE	GA		12/27/2023		209,381	0	(610)	0	0	(610)	0	29,961	29,352	0	0	0
7150730	PRINCETON	TX		12/27/2023		172,688	0	(8,933)	0	0	(8,933)	0	38,476	29,542	0	0	0
7150732	DAHLONEGA	GA		12/27/2023		324,019	0	(47)	0	0	(47)	0	3,361	3,314	0	0	0
7150736	SANTA MARIA	CA		12/27/2023		523,371	0	(68)	0	0	(68)	0	5,634	5,567	0	0	0
7150744	HERMITAGE	TN		12/27/2023		516,163	0	(16)	0	0	(16)	0	5,790	5,774	0	0	0
7150750	FREDERICK	CO		12/27/2023		401,631	0	(53)	0	0	(53)	0	4,433	4,379	0	0	0
7150752	WAHIAWA	HI		12/27/2023		636,348	0	(25)	0	0	(25)	0	8,119	8,095	0	0	0
7150754	MELISSA	TX		12/27/2023		343,556	0	(807)	0	0	(807)	0	37,273	36,466	0	0	0
7150756	VANCOUVER	WA		12/27/2023		400,787	0	(118)	0	0	(118)	0	9,796	9,679	0	0	0
7150758	SAN PEDRO	CA		12/27/2023		364,401	0	(98)	0	0	(98)	0	24,491	24,392	0	0	0
7150760	WAKE FOREST	NC		12/27/2023		220,946	0	(13)	0	0	(13)	0	2,411	2,398	0	0	0
7150762	ALMOND	NC		12/27/2023		184,648	0	(8,338)	0	0	(8,338)	0	61,749	53,411	0	0	0
7150766	WOODSTOCK	GA		12/27/2023		337,615	0	(120)	0	0	(120)	0	13,038	12,919	0	0	0
7150768	PORT CHARLOTTE	FL		12/27/2023		408,115	0	(45)	0	0	(45)	0	3,767	3,722	0	0	0
7150771	MYRTLE BEACH	SC		12/27/2023		270,180	0	(64)	0	0	(64)	0	5,080	5,016	0	0	0
7150773	NAPLES	FL		12/27/2023		340,750	0	(41)	0	0	(41)	0	3,422	3,381	0	0	0
7150775	GLENDALE	AZ		12/27/2023		385,498	0	(43)	0	0	(43)	0	3,609	3,566	0	0	0
7150777	NEW SMYRNA BEACH	FL		12/27/2023		302,729	0	(35)	0	0	(35)	0	3,115	3,080	0	0	0
7150781	JACKSONVILLE	FL		12/27/2023		213,091	0	(40)	0	0	(40)	0	3,359	3,319	0	0	0
7150787	NAPERVILLE	IL		12/27/2023		281,059	0	(126)	0	0	(126)	0	12,759	12,633	0	0	0
7150791	HOUSTON	TX		12/27/2023		237,877	0	(23)	0	0	(23)	0	2,412	2,388	0	0	0
7150795	BURLEY	ID		12/27/2023		217,721	0	(26)	0	0	(26)	0	2,152	2,126	0	0	0
7150797	VALRICO	FL		12/27/2023		271,975	0	(8)	0	0	(8)	0	3,030	3,022	0	0	0
7150799	GASTONIA	NC		12/27/2023		206,040	0	(22)	0	0	(22)	0	1,840	1,818	0	0	0
7150801	MESQUITE	TX		12/27/2023		226,725	0	(25)	0	0	(25)	0	2,123	2,097	0	0	0
7150803	GREEN BAY	WI		12/27/2023		382,787	0	(43)	0	0	(43)	0	4,273	4,230	0	0	0
7150805	MUKWONAGO	WI		12/27/2023		588,255	0	(88)	0	0	(88)	0	7,346	7,258	0	0	0
7150807	WINTER PARK	CO		12/27/2023		585,242	0	(64)	0	0	(64)	0	5,352	5,288	0	0	0
7150809	NAPLES	FL		12/27/2023		531,600	0	(63)	0	0	(63)	0	5,279	5,216	0	0	0
7150811	PUYALLUP	WA		12/27/2023		552,147	0	(59)	0	0	(59)	0	4,931	4,872	0	0	0
7150813	MESQUITE	TX		12/27/2023		223,353	0	(21)	0	0	(21)	0	2,330	2,309	0	0	0
7150815	RICHMOND	TX		12/27/2023		261,892	0	(208)	0	0	(208)	0	18,486	18,279	0	0	0
7150817	DALLAS	TX		12/27/2023		329,448	0	(37)	0	0	(37)	0	3,084	3,047	0	0	0
7150819	BLAIRSVILLE	GA		12/27/2023		568,386	0	(61)	0	0	(61)	0	5,076	5,015	0	0	0
7150824	PALM BAY	FL		12/27/2023		257,465	0	(47)	0	0	(47)	0	14,366	14,319	0	0	0
7150828	DOWNERS GROVE	IL		12/27/2023		210,646	0	(25)	0	0	(25)	0	2,067	2,042	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7150830	TAMPA	FL		12/27/2023		351,014	0	(125)	0	0	(125)	0	10,376	10,252	0	0	0
7150832	PALM BAY	FL		12/27/2023		292,080	0	(28)	0	0	(28)	0	2,371	2,343	0	0	0
7150834	TOMS RIVER	NJ		12/27/2023		273,615	0	(16)	0	0	(16)	0	2,965	2,949	0	0	0
7150836	SCHAUMBURG	IL		12/27/2023		182,860	0	(147)	0	0	(147)	0	9,968	9,821	0	0	0
7150838	WOODBRIDGE	NJ		12/27/2023		423,417	0	(81)	0	0	(81)	0	6,777	6,695	0	0	0
7150840	PHOENIX	AZ		12/27/2023		300,299	0	(36)	0	0	(36)	0	3,016	2,980	0	0	0
7150842	PHOENIX	AZ		12/27/2023		277,491	0	(33)	0	0	(33)	0	2,787	2,754	0	0	0
7150845	BACLIFF	TX		12/27/2023		256,584	0	(31)	0	0	(31)	0	2,577	2,546	0	0	0
7150846	RINGWOOD	NJ		12/27/2023		346,018	0	(38)	0	0	(38)	0	2,916	2,877	0	0	0
7150849	BACLIFF	TX		12/27/2023		256,584	0	(31)	0	0	(31)	0	2,577	2,546	0	0	0
7150851	NORTH OGDEN	UT		12/27/2023		424,220	0	(51)	0	0	(51)	0	4,261	4,209	0	0	0
7150855	CAPE CORAL	FL		12/27/2023		262,283	0	0	0	0	0	0	3,372	3,372	0	0	0
7150857	HYDE PARK / BOSTON	MA		12/27/2023		785,199	0	(88)	0	0	(88)	0	7,352	7,263	0	0	0
7150859	TOMS RIVER	NJ		12/27/2023		304,100	0	(37)	0	0	(37)	0	3,054	3,018	0	0	0
7150861	MONSEY	NY		12/27/2023		909,672	0	(97)	0	0	(97)	0	8,124	8,027	0	0	0
7150863	CICERO	IL		12/27/2023		338,641	0	(11,706)	0	0	(11,706)	0	16,096	4,390	0	0	0
7150872	ORACLE	AZ		12/27/2023		444,050	0	(51)	0	0	(51)	0	4,502	4,452	0	0	0
7150876	NEWARK	NJ		12/27/2023		287,680	0	(34)	0	0	(34)	0	2,803	2,769	0	0	0
7150888	THORNTON	CO		12/27/2023		324,705	0	(36)	0	0	(36)	0	2,975	2,939	0	0	0
7150890	WEST HAVEN	CT		12/27/2023		229,947	0	(29)	0	0	(29)	0	2,380	2,352	0	0	0
7150892	LACEY	WA		12/27/2023		231,014	0	(21)	0	0	(21)	0	2,184	2,163	0	0	0
7150894	PALM COAST	FL		12/27/2023		230,885	0	(26)	0	0	(26)	0	2,162	2,136	0	0	0
7150900	LIBERTY HILL	TX		12/27/2023		533,102	0	(63)	0	0	(63)	0	4,903	4,840	0	0	0
7150904	EATONTON	GA		12/27/2023		360,510	0	(51)	0	0	(51)	0	4,564	4,513	0	0	0
7150912	EL CAJON	CA		12/27/2023		465,082	0	(51)	0	0	(51)	0	4,222	4,171	0	0	0
7150923	LAWRENCEVILLE	GA		12/27/2023		518,524	0	(54)	0	0	(54)	0	4,522	4,468	0	0	0
7150925	DAMASCUS	OR		12/27/2023		333,865	0	(33)	0	0	(33)	0	2,771	2,738	0	0	0
7150931	TUCSON	AZ		12/27/2023		245,716	0	(52)	0	0	(52)	0	4,330	4,278	0	0	0
7150936	BELLMORE	NY		12/27/2023		487,677	0	(47)	0	0	(47)	0	4,528	4,481	0	0	0
7150941	LAS VEGAS	NV		12/27/2023		353,774	0	(38)	0	0	(38)	0	3,013	2,975	0	0	0
7150945	CHARLOTTE	NC		12/27/2023		296,111	0	(35)	0	0	(35)	0	2,926	2,891	0	0	0
7150953	AURORA	CO		12/27/2023		316,208	0	(31)	0	0	(31)	0	2,567	2,536	0	0	0
7150959	COACHELLA	CA		12/27/2023		430,209	0	(97)	0	0	(97)	0	8,047	7,951	0	0	0
7150961	SAN DIEGO	CA		12/27/2023		636,624	0	(38)	0	0	(38)	0	6,947	6,908	0	0	0
7150963	LEHI	UT		12/27/2023		284,442	0	(17)	0	0	(17)	0	3,119	3,102	0	0	0
7150965	BAYTOWN	TX		12/27/2023		234,904	0	(31)	0	0	(31)	0	2,709	2,678	0	0	0
7150971	SIMPSONVILLE	SC		12/27/2023		304,108	0	(34)	0	0	(34)	0	2,868	2,834	0	0	0
7150973	BROOKLYN	NY		12/27/2023		1,123,961	0	(124)	0	0	(124)	0	10,374	10,250	0	0	0
7150975	ARKDALE	WI		12/27/2023		281,111	0	(17)	0	0	(17)	0	3,047	3,030	0	0	0
7150979	MCKINLEYVILLE	CA		12/27/2023		363,671	0	(39)	0	0	(39)	0	3,740	3,701	0	0	0
7150981	DAWSONVILLE	GA		12/27/2023		290,774	0	(32)	0	0	(32)	0	2,684	2,652	0	0	0
7150985	CAPE CORAL	FL		12/27/2023		393,840	0	(35)	0	0	(35)	0	4,188	4,153	0	0	0
7150987	SHAFTER	CA		12/27/2023		315,541	0	(36)	0	0	(36)	0	2,996	2,960	0	0	0
7150991	BROOKLYN	NY		12/27/2023		668,471	0	(81)	0	0	(81)	0	6,761	6,680	0	0	0
7150993	ANNA	TX		12/27/2023		262,805	0	(23)	0	0	(23)	0	2,794	2,771	0	0	0
7150997	VALLEJO	CA		12/27/2023		453,568	0	(55)	0	0	(55)	0	5,239	5,184	0	0	0
7150999	GRANBY	CO		12/27/2023		395,330	0	(48)	0	0	(48)	0	3,970	3,923	0	0	0
7151001	GALLATIN	TN		12/27/2023		255,859	0	(24)	0	0	(24)	0	2,458	2,435	0	0	0
7151003	BOISE	ID		12/27/2023		298,697	0	(51)	0	0	(51)	0	4,222	4,171	0	0	0
7151005	FORT WORTH	TX		12/27/2023		501,809	0	(30)	0	0	(30)	0	5,476	5,445	0	0	0
7151007	WEATHERFORD	TX		12/27/2023		266,095	0	(30)	0	0	(30)	0	2,510	2,480	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151009	CLOVERDALE	CA		12/27/2023		663,880	0	(87)	0	0	(87)	0	8,224	8,138	0	0	0
7151015	CARTERSVILLE	GA		12/27/2023		233,675	0	(34)	0	0	(34)	0	2,703	2,669	0	0	0
7151017	LINCOLN	NE		12/27/2023		269,667	0	(33)	0	0	(33)	0	2,728	2,695	0	0	0
7151019	LAWRENCEVILLE	GA		12/27/2023		219,459	0	(49)	0	0	(49)	0	15,992	15,943	0	0	0
7151021	ROSEVILLE	CA		12/27/2023		276,079	0	1	0	0	1	0	3,183	3,183	0	0	0
7151023	OCEAN SHORES	WA		12/27/2023		273,698	0	(31)	0	0	(31)	0	2,581	2,550	0	0	0
7151025	CHARLOTTE	NC		12/27/2023		212,119	0	(30)	0	0	(30)	0	2,165	2,135	0	0	0
7151029	SAN ANTONIO	TX		12/27/2023		226,754	0	(49)	0	0	(49)	0	6,887	6,838	0	0	0
7151031	ROCKVILLE	MD		12/27/2023		551,197	0	(62)	0	0	(62)	0	5,199	5,136	0	0	0
7151033	VIRGINIA BEACH	VA		12/27/2023		273,264	0	1	0	0	1	0	4,304	4,305	0	0	0
7151037	SURPRISE	AZ		12/27/2023		300,053	0	(36)	0	0	(36)	0	3,035	2,999	0	0	0
7151039	GLENDALE	CA		12/27/2023		459,647	0	(41)	0	0	(41)	0	4,887	4,847	0	0	0
7151043	MELBOURNE	FL		12/27/2023		311,801	0	(33)	0	0	(33)	0	2,785	2,751	0	0	0
7151045	TANNERSVILLE	PA		12/27/2023		404,319	0	(53)	0	0	(53)	0	4,122	4,070	0	0	0
7151047	DAWSONVILLE	GA		12/27/2023		276,134	0	(36)	0	0	(36)	0	4,294	4,259	0	0	0
7151051	CAZADERO	CA		12/27/2023		468,033	0	(51)	0	0	(51)	0	4,288	4,237	0	0	0
7151053	EDISON	NJ		12/27/2023		290,016	0	(101)	0	0	(101)	0	8,456	8,355	0	0	0
7151055	MESQUITE	TX		12/27/2023		260,188	0	(27)	0	0	(27)	0	2,988	2,961	0	0	0
7151059	SAINT PETERSBURG	FL		12/27/2023		388,835	0	(43)	0	0	(43)	0	3,764	3,721	0	0	0
7151061	KENT	WA		12/27/2023		594,488	0	(12)	0	0	(12)	0	5,583	5,571	0	0	0
7151063	GREENVILLE	SC		12/27/2023		243,344	0	(46)	0	0	(46)	0	4,005	3,958	0	0	0
7151067	COLTON	CA		12/27/2023		286,796	0	(37)	0	0	(37)	0	3,116	3,078	0	0	0
7151069	ROYSE CITY	TX		12/27/2023		228,522	0	(77)	0	0	(77)	0	9,241	9,164	0	0	0
7151071	PHOENIX	AZ		12/27/2023		485,611	0	(55)	0	0	(55)	0	4,581	4,526	0	0	0
7151075	OCEANPORT	NJ		12/27/2023		581,893	0	(67)	0	0	(67)	0	5,578	5,511	0	0	0
7151077	FORT WORTH	TX		12/27/2023		326,335	0	(52)	0	0	(52)	0	4,333	4,281	0	0	0
7151079	PALM SPRINGS	CA		12/27/2023		234,372	0	(41)	0	0	(41)	0	3,402	3,361	0	0	0
7151083	SACRAMENTO	CA		12/27/2023		429,062	0	(53)	0	0	(53)	0	4,441	4,388	0	0	0
7151087	ALLEN	TX		12/27/2023		348,669	0	(42)	0	0	(42)	0	3,527	3,484	0	0	0
7151089	HEMET	CA		12/27/2023		272,621	0	(8)	0	0	(8)	0	3,038	3,029	0	0	0
7151095	NAMPA	ID		12/27/2023		257,302	0	(53)	0	0	(53)	0	4,500	4,447	0	0	0
7151099	SHERMAN	TX		12/27/2023		509,556	0	(51)	0	0	(51)	0	5,097	5,045	0	0	0
7151101	TUCSON	AZ		12/27/2023		238,611	0	(141)	0	0	(141)	0	7,828	7,687	0	0	0
7151103	MATTHEWS	NC		12/27/2023		258,631	0	(33)	0	0	(33)	0	2,532	2,499	0	0	0
7151105	AUBREY	TX		12/27/2023		420,367	0	(88)	0	0	(88)	0	6,844	6,756	0	0	0
7151107	WEST VALLEY CITY	UT		12/27/2023		326,734	0	(39)	0	0	(39)	0	3,229	3,190	0	0	0
7151111	AUBURN	GA		12/27/2023		271,035	0	(38)	0	0	(38)	0	3,205	3,166	0	0	0
7151113	LAMPASAS	TX		12/27/2023		229,791	0	(25)	0	0	(25)	0	2,052	2,028	0	0	0
7151117	CUMMING	GA		12/27/2023		267,865	0	(71)	0	0	(71)	0	5,883	5,813	0	0	0
7151119	PANORAMA CITY	CA		12/27/2023		504,524	0	(45)	0	0	(45)	0	4,668	4,623	0	0	0
7151121	LANDERS	CA		12/27/2023		478,583	0	(53)	0	0	(53)	0	4,797	4,744	0	0	0
7151125	CARMEL	IN		12/27/2023		334,620	0	(451)	0	0	(451)	0	37,084	36,633	0	0	0
7151127	DALLAS	TX		12/27/2023		330,326	0	(44)	0	0	(44)	0	3,646	3,602	0	0	0
7151129	GARLAND	TX		12/27/2023		252,073	0	(53)	0	0	(53)	0	4,930	4,877	0	0	0
7151133	VIRGINIA BEACH	VA		12/27/2023		218,087	0	(25)	0	0	(25)	0	2,106	2,080	0	0	0
7151137	WILDWOOD	FL		12/27/2023		529,416	0	(61)	0	0	(61)	0	5,075	5,014	0	0	0
7151139	BLUE RIDGE	GA		12/27/2023		466,300	0	(53)	0	0	(53)	0	4,398	4,345	0	0	0
7151143	BIG BEAR LAKE	CA		12/27/2023		645,734	0	(61)	0	0	(61)	0	5,599	5,538	0	0	0
7151145	WEST VALLEY CITY	UT		12/27/2023		378,536	0	(42)	0	0	(42)	0	3,468	3,427	0	0	0
7151148	EL SOBRANTE	CA		12/27/2023		536,162	0	(61)	0	0	(61)	0	205,157	205,096	0	0	0
7151150	MELISSA	TX		12/27/2023		227,420	0	(76,058)	0	0	(76,058)	0	85,229	9,171	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151152	TUSTIN	CA		12/27/2023		456,743	0	(31)	0	0	(31)	0	11,428	11,397	0	0	0
7151154	CLOVIS	CA		12/27/2023		464,287	0	(42)	0	0	(42)	0	4,368	4,326	0	0	0
7151156	COLORADO SPRINGS	CO		12/27/2023		320,733	0	(34)	0	0	(34)	0	2,865	2,830	0	0	0
7151158	RENTON	WA		12/27/2023		634,261	0	(81)	0	0	(81)	0	6,711	6,630	0	0	0
7151168	RANCHO CORDOVA	CA		12/27/2023		431,292	0	(50)	0	0	(50)	0	4,134	4,084	0	0	0
7151170	TOWSON	MD		12/27/2023		216,671	0	(26)	0	0	(26)	0	2,176	2,150	0	0	0
7151172	RHOME	TX		12/27/2023		282,085	0	(197)	0	0	(197)	0	26,570	26,373	0	0	0
7151174	CLOVIS	CA		12/27/2023		318,562	0	(38)	0	0	(38)	0	3,199	3,160	0	0	0
7151176	PIGEON FORGE	TN		12/27/2023		442,194	0	(51)	0	0	(51)	0	4,239	4,188	0	0	0
7151183	SOUTH SALT LAKE	UT		12/27/2023		510,768	0	(71)	0	0	(71)	0	5,290	5,220	0	0	0
7151185	RENO	NV		12/27/2023		304,418	0	(33)	0	0	(33)	0	2,784	2,750	0	0	0
7151189	AMES	IA		12/27/2023		209,146	0	(12)	0	0	(12)	0	2,267	2,254	0	0	0
7151191	TUCSON	AZ		12/27/2023		208,698	0	(21)	0	0	(21)	0	2,107	2,086	0	0	0
7151195	RENO	NV		12/27/2023		611,137	0	(69)	0	0	(69)	0	5,722	5,653	0	0	0
7151199	JOHNSTON	RI		12/27/2023		365,809	0	(40)	0	0	(40)	0	3,345	3,305	0	0	0
7151201	POCONO LAKE	PA		12/27/2023		261,850	0	(34)	0	0	(34)	0	2,856	2,822	0	0	0
7151203	WARRENVILLE	IL		12/27/2023		337,972	0	(44)	0	0	(44)	0	3,639	3,595	0	0	0
7151206	POSEN	IL		12/27/2023		311,878	0	(34)	0	0	(34)	0	2,806	2,773	0	0	0
7151212	WALNUT CREEK	CA		12/27/2023		526,589	0	(121)	0	0	(121)	0	10,337	10,216	0	0	0
7151214	READING	PA		12/27/2023		220,312	0	(546)	0	0	(546)	0	71,938	71,392	0	0	0
7151218	GREENSBORO	NC		12/27/2023		239,465	0	(29)	0	0	(29)	0	2,416	2,387	0	0	0
7151220	BLUE ISLAND	IL		12/27/2023		280,290	0	(34)	0	0	(34)	0	2,935	2,901	0	0	0
7151224	ESSINGTON	PA		12/27/2023		212,235	0	(82)	0	0	(82)	0	4,873	4,790	0	0	0
7151226	ESSINGTON	PA		12/27/2023		208,271	0	(6)	0	0	(6)	0	3,000	2,993	0	0	0
7151228	MABANK	TX		12/27/2023		511,160	0	(59)	0	0	(59)	0	4,900	4,841	0	0	0
7151230	VALATIE	NY		12/27/2023		301,939	0	(41)	0	0	(41)	0	3,619	3,578	0	0	0
7151234	SOUTH BEND	IN		12/27/2023		230,490	0	(26)	0	0	(26)	0	2,162	2,136	0	0	0
7151236	ALBANY	NY		12/27/2023		277,476	0	(34)	0	0	(34)	0	2,800	2,766	0	0	0
7151237	BAKERSFIELD	CA		12/27/2023		287,891	0	(28)	0	0	(28)	0	4,439	4,411	0	0	0
7151241	PHILADELPHIA	PA		12/27/2023		210,317	0	(24)	0	0	(24)	0	2,164	2,140	0	0	0
7151243	WYNNEWOOD	PA		12/27/2023		286,998	0	(232)	0	0	(232)	0	19,392	19,160	0	0	0
7151247	HELEN	GA		12/27/2023		307,895	0	(40)	0	0	(40)	0	3,315	3,275	0	0	0
7151249	MUSKEGON	MI		12/27/2023		231,838	0	(28)	0	0	(28)	0	3,656	3,628	0	0	0
7151253	LAS VEGAS	NV		12/27/2023		365,391	0	(39)	0	0	(39)	0	3,263	3,224	0	0	0
7151255	JULIAN	CA		12/27/2023		555,790	0	(63)	0	0	(63)	0	5,216	5,154	0	0	0
7151257	KILLEEN	TX		12/27/2023		227,858	0	(29)	0	0	(29)	0	2,395	2,366	0	0	0
7151261	SALISBURY	MD		12/27/2023		227,330	0	(37)	0	0	(37)	0	2,665	2,629	0	0	0
7151263	WILMINGTON	DE		12/27/2023		220,217	0	(19)	0	0	(19)	0	2,326	2,306	0	0	0
7151265	INGLEWOOD	CA		12/27/2023		650,940	0	(75)	0	0	(75)	0	6,744	6,669	0	0	0
7151267	INGLEWOOD	CA		12/27/2023		478,565	0	(58)	0	0	(58)	0	4,840	4,782	0	0	0
7151269	BOULDER	CO		12/27/2023		771,862	0	(91)	0	0	(91)	0	7,574	7,483	0	0	0
7151271	BREWSTER	MA		12/27/2023		323,106	0	(39)	0	0	(39)	0	3,245	3,206	0	0	0
7151274	MANCHESTER	NH		12/27/2023		410,544	0	(49)	0	0	(49)	0	4,123	4,074	0	0	0
7151276	SALT LAKE CITY	UT		12/27/2023		255,631	0	(28)	0	0	(28)	0	2,338	2,310	0	0	0
7151278	UPPER MARLBORO	MD		12/27/2023		371,304	0	(69)	0	0	(69)	0	4,766	4,697	0	0	0
7151280	LAS CRUCES	NM		12/27/2023		486,691	0	(57)	0	0	(57)	0	4,775	4,718	0	0	0
7151282	SEFFNER	FL		12/27/2023		268,060	0	(32)	0	0	(32)	0	2,630	2,599	0	0	0
7151284	NEWARK	NJ		12/27/2023		645,870	0	(77)	0	0	(77)	0	6,383	6,306	0	0	0
7151290	AMHERST	NY		12/27/2023		300,045	0	(36)	0	0	(36)	0	3,013	2,977	0	0	0
7151292	SAN DIEGO	CA		12/27/2023		300,999	0	(36)	0	0	(36)	0	2,966	2,930	0	0	0
7151296	WALL	NJ		12/27/2023		382,837	0	(45)	0	0	(45)	0	3,756	3,711	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151298	COROLLA	NC		12/27/2023		720,630	0	(77)	0	0	(77)	0	5,930	5,852	0	0	0
7151300	PIGEON FORGE	TN		12/27/2023		735,414	0	(90)	0	0	(90)	0	7,526	7,435	0	0	0
7151304	JACKSONVILLE	FL		12/27/2023		575,277	0	(64)	0	0	(64)	0	5,324	5,260	0	0	0
7151306	CANTON	GA		12/27/2023		316,554	0	(35)	0	0	(35)	0	2,929	2,894	0	0	0
7151308	CANTON	GA		12/27/2023		282,358	0	(36)	0	0	(36)	0	3,040	3,003	0	0	0
7151314	CANTON	GA		12/27/2023		302,166	0	(36)	0	0	(36)	0	3,000	2,964	0	0	0
7151316	CHARLESTON	SC		12/27/2023		539,703	0	(66)	0	0	(66)	0	4,553	4,487	0	0	0
7151320	HILTON HEAD ISLAND	SC		12/27/2023		398,796	0	(76)	0	0	(76)	0	5,948	5,873	0	0	0
7151322	EAST PROVIDENCE	RI		12/27/2023		521,460	0	(64)	0	0	(64)	0	5,299	5,235	0	0	0
7151324	OCEAN CITY	MD		12/27/2023		326,952	0	(39)	0	0	(39)	0	3,246	3,207	0	0	0
7151326	RENTON	WA		12/27/2023		448,988	0	(53)	0	0	(53)	0	4,458	4,404	0	0	0
7151328	GRAND MARAIS	MN		12/27/2023		440,445	0	(48)	0	0	(48)	0	3,981	3,933	0	0	0
7151330	PORT ORCHARD	WA		12/27/2023		423,135	0	(41)	0	0	(41)	0	4,211	4,171	0	0	0
7151332	NASHVILLE	TN		12/27/2023		285,319	0	(64)	0	0	(64)	0	4,032	3,969	0	0	0
7151334	IRON STATION	NC		12/27/2023		601,275	0	(73)	0	0	(73)	0	6,110	6,037	0	0	0
7151336	JACKSONVILLE BEACH	FL		12/27/2023		289,529	0	(40)	0	0	(40)	0	3,341	3,301	0	0	0
7151338	BOLIVIA	NC		12/27/2023		268,831	0	(11,745)	0	0	(11,745)	0	39,677	27,931	0	0	0
7151340	OWINGS MILLS	MD		12/27/2023		338,874	0	(32)	0	0	(32)	0	3,879	3,847	0	0	0
7151346	BURRILLVILLE	RI		12/27/2023		321,572	0	(41)	0	0	(41)	0	3,396	3,355	0	0	0
7151348	LOS ANGELES	CA		12/27/2023		251,284	0	(29)	0	0	(29)	0	2,382	2,353	0	0	0
7151350	ROCHESTER	NH		12/27/2023		298,403	0	(32)	0	0	(32)	0	2,665	2,633	0	0	0
7151352	KNOXVILLE	TN		12/27/2023		323,524	0	(35)	0	0	(35)	0	2,889	2,855	0	0	0
7151354	PHILADELPHIA	PA		12/27/2023		532,443	0	(116)	0	0	(116)	0	9,666	9,550	0	0	0
7151356	SAINT JOHNS	FL		12/27/2023		324,630	0	(36)	0	0	(36)	0	3,039	3,003	0	0	0
7151358	FRANKLIN SQUARE	NY		12/27/2023		560,267	0	(60)	0	0	(60)	0	5,004	4,944	0	0	0
7151360	TACOMA	WA		12/27/2023		338,622	0	(38)	0	0	(38)	0	3,134	3,096	0	0	0
7151368	DAVENPORT	FL		12/27/2023		251,706	0	(1,113)	0	0	(1,113)	0	52,179	51,066	0	0	0
7151370	EVERETT	WA		12/27/2023		506,872	0	(59)	0	0	(59)	0	5,046	4,986	0	0	0
7151372	PISGAH FOREST	NC		12/27/2023		319,713	0	(39)	0	0	(39)	0	3,286	3,247	0	0	0
7151374	MINNEAPOLIS	MN		12/27/2023		334,495	0	(33)	0	0	(33)	0	2,716	2,683	0	0	0
7151378	MIAMIVILLE	OH		12/27/2023		220,965	0	(22)	0	0	(22)	0	1,794	1,772	0	0	0
7151476	NORFOLK	VA		12/27/2023		324,140	0	(39)	0	0	(39)	0	3,253	3,213	0	0	0
7151477	PORT ORANGE	FL		12/27/2023		153,649	0	(5,212)	0	0	(5,212)	0	6,841	1,629	0	0	0
7151478	FAIRHAVEN	MA		12/27/2023		283,696	0	(32)	0	0	(32)	0	2,688	2,656	0	0	0
7151479	SALEM	MA		12/27/2023		346,009	0	(20,740)	0	0	(20,740)	0	52,212	31,472	0	0	0
7151480	OCEANSIDE	CA		12/27/2023		684,110	0	(74)	0	0	(74)	0	5,672	5,598	0	0	0
7151482	PANAMA CITY BEACH	FL		12/27/2023		425,007	0	(65)	0	0	(65)	0	5,010	4,946	0	0	0
7151484	CHICAGO	IL		12/27/2023		485,910	0	(58)	0	0	(58)	0	4,836	4,778	0	0	0
7151486	MERCED	CA		12/27/2023		253,964	0	(19)	0	0	(19)	0	3,189	3,170	0	0	0
7151488	HOLLYWOOD	FL		12/27/2023		457,934	0	(54)	0	0	(54)	0	4,525	4,471	0	0	0
7151489	CINNAMINSON	NJ		12/27/2023		322,975	0	(53)	0	0	(53)	0	4,451	4,398	0	0	0
7151490	DENVER	CO		12/27/2023		382,642	0	34	0	0	34	0	4,655	4,688	0	0	0
7151491	NAVARRE	FL		12/27/2023		257,236	0	(15)	0	0	(15)	0	2,807	2,791	0	0	0
7151492	BROOKLYN	NY		12/21/2023		332,718	0	(56)	0	0	(56)	0	2,831	2,775	0	0	0
7151493	DELTONA	FL		12/21/2023		161,161	0	(26)	0	0	(26)	0	1,444	1,418	0	0	0
7151494	BLUE ISLAND	IL		12/21/2023		136,324	0	(19)	0	0	(19)	0	1,180	1,162	0	0	0
7151495	BROOKLYN	NY		12/21/2023		934,259	0	(177)	0	0	(177)	0	8,038	7,861	0	0	0
7151496	WEST CHICAGO	IL		12/21/2023		225,373	0	(28)	0	0	(28)	0	2,091	2,062	0	0	0
7151497	BALTIMORE	MD		12/21/2023		145,312	0	(20)	0	0	(20)	0	1,331	1,311	0	0	0
7151498	WATERBURY	CT		12/21/2023		305,007	0	(33)	0	0	(33)	0	2,736	2,703	0	0	0
7151499	HAMILTON	NJ		12/21/2023		192,715	0	(24)	0	0	(24)	0	1,789	1,765	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151500	FAR ROCKAWAY	NY		12/21/2023		595,814	0	(92)	0	0	(92)	0	4,901	4,809	0	0	0
7151501	FORT MYERS	FL		12/27/2023		502,511	0	(60)	0	0	(60)	0	4,966	4,906	0	0	0
7151502	TAMPA	FL		12/28/2023		273,236	0	(39)	0	0	(39)	0	2,336	2,297	0	0	0
7151504	ROCHESTER	NY		12/28/2023		122,965	0	(19)	0	0	(19)	0	976	957	0	0	0
7151505	NEW ORLEANS	LA		12/28/2023		181,617	0	(31)	0	0	(31)	0	1,600	1,569	0	0	0
7151506	BILLINGS	MT		12/28/2023		194,870	0	(29)	0	0	(29)	0	1,343	1,314	0	0	0
7151508	INDIANAPOLIS	IN		12/28/2023		130,297	0	(18)	0	0	(18)	0	1,186	1,168	0	0	0
7151511	SILVER SPRING	MD		12/28/2023		414,950	0	(79)	0	0	(79)	0	3,635	3,556	0	0	0
7151512	FALLING WATERS	WV		12/28/2023		187,628	0	(32)	0	0	(32)	0	1,498	1,466	0	0	0
7151513	READING	PA		12/28/2023		120,614	0	(4)	0	0	(4)	0	801	797	0	0	0
7151515	BAYTOWN	TX		12/28/2023		187,862	0	(28)	0	0	(28)	0	1,668	1,640	0	0	0
7151517	COLUMBUS	OH		12/28/2023		226,639	0	(34)	0	0	(34)	0	1,960	1,926	0	0	0
7151518	MEMPHIS	TN		12/28/2023		156,880	0	(19)	0	0	(19)	0	1,272	1,253	0	0	0
7151519	WINNEMUCCA	NV		01/11/2024		150,053	0	831	0	0	831	0	9,194	10,025	0	0	0
7151521	MENIFEE	CA		01/11/2024		212,744	0	870	0	0	870	0	8,158	9,029	0	0	0
7151522	CLARKSTON	MI		01/11/2024		55,837	0	80	0	0	80	0	2,788	2,869	0	0	0
7151523	PINELLAS PARK	FL		01/11/2024		45,505	0	223	0	0	223	0	2,277	2,500	0	0	0
7151525	HENDERSON	NV		01/11/2024		271,841	0	214	0	0	214	0	5,639	5,852	0	0	0
7151526	NEW BEDFORD	MA		01/11/2024		140,708	0	295	0	0	295	0	3,998	4,293	0	0	0
7151527	ADRIAN	MO		01/11/2024		80,442	0	256	0	0	256	0	2,391	2,647	0	0	0
7151528	PHILADELPHIA	PA		01/11/2024		61,771	0	136	0	0	136	0	2,447	2,583	0	0	0
7151530	PLAINVIEW	IL		01/11/2024		26,778	0	272	0	0	272	0	6,620	6,892	0	0	0
7151531	CENTRE	AL		01/11/2024		69,267	0	255	0	0	255	0	2,135	2,390	0	0	0
7151532	NEWTON	NJ		01/11/2024		130,352	0	339	0	0	339	0	3,532	3,871	0	0	0
7151533	MECHANICSVILLE	VA		01/11/2024		170,819	0	678	0	0	678	0	5,979	6,657	0	0	0
7151534	RIVERSIDE	CA		01/11/2024		226,102	0	270	0	0	270	0	5,391	5,661	0	0	0
7151535	EL CAJON	CA		01/11/2024		282,755	0	653	0	0	653	0	7,910	8,563	0	0	0
7151536	MONTVERDE	FL		01/11/2024		109,919	0	191	0	0	191	0	2,714	2,905	0	0	0
7151539	KAYSVILLE	UT		01/11/2024		195,900	0	454	0	0	454	0	5,594	6,047	0	0	0
7151541	LAWSON	MO		01/11/2024		101,687	0	137	0	0	137	0	2,499	2,636	0	0	0
7151542	DOUGLASVILLE	GA		01/11/2024		80,536	0	143	0	0	143	0	2,508	2,651	0	0	0
7151543	PHILADELPHIA	PA		01/11/2024		146,579	0	381	0	0	381	0	3,969	4,350	0	0	0
7151544	GILBERTSVILLE	PA		01/11/2024		124,647	0	1,997	0	0	1,997	0	23,170	25,167	0	0	0
7151545	DUCOR	CA		01/11/2024		277,926	0	745	0	0	745	0	7,924	8,669	0	0	0
7151547	MOUNTAIN CITY	TN		01/11/2024		52,265	0	80	0	0	80	0	2,516	2,596	0	0	0
7151548	GREENEVILLE	TN		01/11/2024		59,877	0	127	0	0	127	0	1,778	1,905	0	0	0
7151550	LINCOLN PARK	MI		01/11/2024		48,050	0	206	0	0	206	0	1,997	2,203	0	0	0
7151551	ANTIOCH	IL		01/11/2024		87,818	0	198	0	0	198	0	2,980	3,178	0	0	0
7151553	STEWART	TN		01/11/2024		137,312	0	350	0	0	350	0	5,361	5,711	0	0	0
7151554	PORT ORCHARD	WA		01/11/2024		150,736	0	205	0	0	205	0	3,964	4,169	0	0	0
7151557	DAHLONEGA	GA		01/11/2024		259,248	0	1,085	0	0	1,085	0	8,475	9,560	0	0	0
7151558	FORT MORGAN	CO		01/11/2024		125,175	0	383	0	0	383	0	4,124	4,507	0	0	0
7151559	SHELBY	IN		01/11/2024		65,434	0	73	0	0	73	0	1,392	1,464	0	0	0
7151561	CHICAGO	IL		01/11/2024		102,394	0	494	0	0	494	0	6,557	7,051	0	0	0
7151563	ORANGE PARK	FL		01/11/2024		90,874	0	324	0	0	324	0	3,438	3,762	0	0	0
7151565	NEHALEM	OR		01/11/2024		147,239	0	1,155	0	0	1,155	0	19,936	21,090	0	0	0
7151566	BARTONVILLE	IL		01/11/2024		58,819	0	59	0	0	59	0	1,446	1,505	0	0	0
7151568	ADDISON	IL		01/11/2024		84,874	0	702	0	0	702	0	25,565	26,267	0	0	0
7151570	MCHENRY	IL		01/11/2024		107,939	0	419	0	0	419	0	3,275	3,694	0	0	0
7151571	GARRETTSVILLE	OH		01/11/2024		138,313	0	354	0	0	354	0	3,964	4,318	0	0	0
7151572	WEST VALLEY CITY	UT		01/11/2024		178,762	0	380	0	0	380	0	4,584	4,964	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151573	FRESNO	CA		01/11/2024		194,314	0	838	0	0	838	0	6,750	7,588	0	0	0
7151574	SARASOTA	FL		01/11/2024		219,846	0	536	0	0	536	0	5,813	6,349	0	0	0
7151575	EL MIRAGE	AZ		01/11/2024		156,227	0	235	0	0	235	0	4,287	4,522	0	0	0
7151576	ELGIN	IL		01/11/2024		119,232	0	475	0	0	475	0	5,061	5,535	0	0	0
7151577	PLEASANTVILLE	OH		01/11/2024		86,501	0	332	0	0	332	0	2,589	2,921	0	0	0
7151578	HOPEDALE	MA		01/11/2024		220,409	0	1,680	0	0	1,680	0	9,885	11,565	0	0	0
7151581	MADISON	TN		01/11/2024		94,395	0	282	0	0	282	0	2,588	2,870	0	0	0
7151582	CLAYTON	NC		01/11/2024		122,925	0	310	0	0	310	0	3,199	3,508	0	0	0
7151583	PROSPECT HEIGHTS	IL		01/11/2024		139,466	0	512	0	0	512	0	4,131	4,643	0	0	0
7151592	LAKE BUTLER	FL		01/11/2024		156,729	0	2,179	0	0	2,179	0	30,618	32,797	0	0	0
7151594	CONYERS	GA		01/11/2024		144,620	0	628	0	0	628	0	4,568	5,196	0	0	0
7151595	CHICAGO	IL		01/11/2024		123,787	0	627	0	0	627	0	10,672	11,299	0	0	0
7151599	COLUMBUS	OH		01/11/2024		60,466	0	256	0	0	256	0	3,608	3,864	0	0	0
7151601	TRACY	CA		01/11/2024		185,016	0	1,526	0	0	1,526	0	12,516	14,042	0	0	0
7151602	VALLEJO	CA		01/11/2024		384,895	0	631	0	0	631	0	7,979	8,610	0	0	0
7151604	BELLEVILLE	IL		01/11/2024		76,603	0	309	0	0	309	0	2,350	2,659	0	0	0
7151605	HUNTSVILLE	AL		01/11/2024		129,538	0	436	0	0	436	0	3,599	4,035	0	0	0
7151607	TITUSVILLE	FL		01/11/2024		80,682	0	303	0	0	303	0	1,934	2,237	0	0	0
7151608	CONCORD	CA		01/11/2024		160,201	0	571	0	0	571	0	4,564	5,135	0	0	0
7151609	ZIONSVILLE	IN		01/11/2024		178,582	0	2,325	0	0	2,325	0	30,523	32,849	0	0	0
7151610	FRIANT	CA		01/11/2024		591,414	0	3,114	0	0	3,114	0	28,083	31,198	0	0	0
7151611	HATTIESBURG	MS		01/11/2024		172,109	0	576	0	0	576	0	5,964	6,540	0	0	0
7151612	COLUMBUS	OH		01/11/2024		164,014	0	437	0	0	437	0	4,168	4,605	0	0	0
7151613	PACOIMA	CA		01/11/2024		175,445	0	752	0	0	752	0	6,748	7,500	0	0	0
7151614	LANCASTER	CA		01/11/2024		217,743	0	926	0	0	926	0	6,679	7,605	0	0	0
7151615	GREELEY	CO		01/11/2024		262,861	0	787	0	0	787	0	6,962	7,749	0	0	0
7151616	LOVELAND	CO		01/11/2024		98,593	0	918	0	0	918	0	6,032	6,950	0	0	0
7151617	DERIDDER	LA		01/11/2024		134,183	0	494	0	0	494	0	4,396	4,890	0	0	0
7151618	INDIANAPOLIS	IN		01/11/2024		57,146	0	575	0	0	575	0	5,972	6,547	0	0	0
7151619	PANAMA CITY BEACH	FL		01/11/2024		167,169	0	241	0	0	241	0	4,031	4,273	0	0	0
7151621	BROOKLYN	MD		01/11/2024		189,116	0	292	0	0	292	0	4,316	4,608	0	0	0
7151622	FORT LAUDERDALE	FL		01/11/2024		118,888	0	194	0	0	194	0	2,847	3,041	0	0	0
7151623	EUREKA	CA		01/11/2024		192,246	0	472	0	0	472	0	5,142	5,615	0	0	0
7151624	ELIZABETHTOWN	KY		01/11/2024		117,507	0	327	0	0	327	0	3,217	3,543	0	0	0
7151625	WILMINGTON	NC		01/11/2024		148,949	0	433	0	0	433	0	4,089	4,522	0	0	0
7151626	DORCHESTER	MA		01/11/2024		295,268	0	958	0	0	958	0	8,394	9,352	0	0	0
7151627	ORLANDO	FL		01/11/2024		141,901	0	525	0	0	525	0	4,257	4,782	0	0	0
7151628	INDIANAPOLIS	IN		01/11/2024		68,654	0	709	0	0	709	0	6,389	7,098	0	0	0
7151629	DENVER	CO		01/11/2024		273,033	0	1,203	0	0	1,203	0	8,806	10,009	0	0	0
7151633	BROOKSVILLE	FL		01/11/2024		62,914	0	251	0	0	251	0	1,975	2,226	0	0	0
7151634	ROCKAWAY BEACH	OR		01/11/2024		124,913	0	460	0	0	460	0	3,637	4,097	0	0	0
7151636	LONG VALLEY	NJ		01/11/2024		280,544	0	1,159	0	0	1,159	0	8,673	9,832	0	0	0
7151638	MASON	OH		01/11/2024		82,627	0	228	0	0	228	0	2,036	2,265	0	0	0
7151639	THOMPSONVILLE	MI		01/11/2024		101,824	0	191	0	0	191	0	2,246	2,438	0	0	0
7151640	GUYTON	GA		01/11/2024		95,096	0	385	0	0	385	0	2,999	3,383	0	0	0
7151642	RED OAK	TX		01/11/2024		158,053	0	980	0	0	980	0	7,227	8,207	0	0	0
7151643	HIALEAH	FL		01/11/2024		91,549	0	368	0	0	368	0	3,440	3,808	0	0	0
7151644	FLORESVILLE	TX		01/11/2024		69,243	0	204	0	0	204	0	1,793	1,997	0	0	0
7151646	RENO	NV		01/11/2024		119,429	0	679	0	0	679	0	9,682	10,361	0	0	0
7151649	DAYTON	OH		01/11/2024		95,461	0	312	0	0	312	0	2,837	3,149	0	0	0
7151653	VERONA	VA		01/11/2024		92,788	0	112	0	0	112	0	1,585	1,697	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151654	WILLINGBORO	NJ		01/11/2024		133,911	0	331	0	0	331	0	3,458	3,789	0	0	0
7151658	WHITING	IN		01/11/2024		37,473	0	26	0	0	26	0	613	639	0	0	0
7151659	ROSE CREEK	MN		01/11/2024		136,250	0	177	0	0	177	0	2,921	3,098	0	0	0
7151660	LONG POND	PA		01/11/2024		187,507	0	619	0	0	619	0	6,299	6,918	0	0	0
7151661	TAMAQUA	PA		01/11/2024		57,910	0	174	0	0	174	0	2,094	2,268	0	0	0
7151662	BRONX	NY		01/11/2024		184,140	0	975	0	0	975	0	13,444	14,419	0	0	0
7151664	LOVELAND	CO		01/11/2024		154,279	0	510	0	0	510	0	4,267	4,778	0	0	0
7151665	VANDERBILT	MI		01/11/2024		66,829	0	512	0	0	512	0	5,133	5,645	0	0	0
7151666	FISHKILL	NY		01/11/2024		81,602	0	226	0	0	226	0	1,248	1,474	0	0	0
7151668	BALTIMORE	MD		01/11/2024		66,901	0	53	0	0	53	0	1,462	1,515	0	0	0
7151669	DOUGLAS	MA		01/11/2024		184,433	0	202	0	0	202	0	3,589	3,792	0	0	0
7151670	GLENDALE	CA		01/11/2024		303,587	0	650	0	0	650	0	7,802	8,452	0	0	0
7151672	MIAMI	FL		01/11/2024		162,321	0	454	0	0	454	0	3,630	4,085	0	0	0
7151673	MILTON	NY		01/11/2024		360,527	0	697	0	0	697	0	7,609	8,306	0	0	0
7151675	SANDWICH	MA		01/11/2024		248,673	0	596	0	0	596	0	4,758	5,354	0	0	0
7151679	SKOKIE	IL		01/11/2024		204,349	0	467	0	0	467	0	4,044	4,510	0	0	0
7151680	IRVINE	CA		01/11/2024		778,707	0	1,484	0	0	1,484	0	10,984	12,469	0	0	0
7151681	IRVINGTON	NY		01/11/2024		50,952	0	328	0	0	328	0	5,937	6,265	0	0	0
7151682	GARDEN VALLEY	CA		01/11/2024		177,046	0	398	0	0	398	0	5,150	5,548	0	0	0
7151685	RENSSELAERVILLE	NY		01/11/2024		78,248	0	315	0	0	315	0	1,586	1,901	0	0	0
7151687	PORT WASHINGTON	OH		01/11/2024		63,007	0	(3)	0	0	(3)	0	366	363	0	0	0
7151689	CARMEL	NY		01/11/2024		233,046	0	734	0	0	734	0	9,217	9,950	0	0	0
7151704	ANDERSON	SC		01/11/2024		183,593	0	415	0	0	415	0	8,008	8,423	0	0	0
7151705	EASTVILLE	VA		01/11/2024		112,344	0	185	0	0	185	0	1,699	1,884	0	0	0
7151706	PAINTER	VA		01/11/2024		255,946	0	629	0	0	629	0	11,856	12,485	0	0	0
7151713	COLLINGDALE	PA		01/11/2024		95,236	0	13	0	0	13	0	687	699	0	0	0
7151714	HIGHLAND PARK	MI		01/11/2024		86,111	0	1	0	0	1	0	421	422	0	0	0
7151716	BELLEAIR BEACH	FL		01/11/2024		276,219	0	427	0	0	427	0	4,127	4,554	0	0	0
7151719	VERONA	PA		01/11/2024		61,097	0	51	0	0	51	0	1,594	1,644	0	0	0
7151720	RICHMOND	VA		01/11/2024		93,273	0	204	0	0	204	0	3,187	3,391	0	0	0
7151721	VAN NUYS	CA		01/11/2024		455,845	0	1,592	0	0	1,592	0	13,294	14,887	0	0	0
7151722	CRESTVIEW	FL		01/11/2024		125,856	0	704	0	0	704	0	5,370	6,074	0	0	0
7151723	KILLEEN	TX		01/11/2024		101,967	0	133	0	0	133	0	2,251	2,385	0	0	0
7151724	EL PASO	TX		01/11/2024		99,728	0	385	0	0	385	0	2,990	3,375	0	0	0
7151725	ADDISON	IL		01/11/2024		134,613	0	533	0	0	533	0	4,434	4,968	0	0	0
7151726	MC LEANSVILLE	NC		01/11/2024		113,840	0	263	0	0	263	0	2,783	3,046	0	0	0
7151727	SCAPPOOSE	OR		01/11/2024		186,027	0	500	0	0	500	0	4,940	5,440	0	0	0
7151728	GAITHERSBURG	MD		01/11/2024		199,820	0	511	0	0	511	0	6,387	6,898	0	0	0
7151729	GULFPORT	FL		01/11/2024		118,160	0	109	0	0	109	0	1,336	1,445	0	0	0
7151731	MIAMI	FL		01/11/2024		55,207	0	103	0	0	103	0	5,419	5,521	0	0	0
7151735	TAYLORSVILLE	NC		01/11/2024		20,935	0	24	0	0	24	0	248	272	0	0	0
7151736	ESCONDIDO	CA		01/11/2024		137,807	0	732	0	0	732	0	11,061	11,793	0	0	0
7151737	HERCULES	CA		01/11/2024		268,026	0	749	0	0	749	0	9,489	10,238	0	0	0
7151739	NEWARK	NJ		01/11/2024		259,532	0	985	0	0	985	0	9,260	10,245	0	0	0
7151742	PAYETTE	ID		01/11/2024		63,524	0	(12)	0	0	(12)	0	2,417	2,404	0	0	0
7151743	PERRIS	CA		01/11/2024		207,442	0	602	0	0	602	0	6,109	6,711	0	0	0
7151744	ROME	PA		01/11/2024		58,841	0	91	0	0	91	0	3,360	3,451	0	0	0
7151745	HARRISON	MI		01/11/2024		18,090	0	143	0	0	143	0	1,039	1,182	0	0	0
7151746	ATLANTA	GA		01/11/2024		159,809	0	367	0	0	367	0	4,439	4,807	0	0	0
7151747	SAINT LOUIS	MO		01/11/2024		52,088	0	125	0	0	125	0	1,849	1,974	0	0	0
7151748	MIAMI	FL		01/11/2024		242,948	0	1,110	0	0	1,110	0	4,887	5,997	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151749	NEW GRETNA	NJ		01/11/2024		94,136	0	86	0	0	86	0	1,194	1,280	0	0	0
7151750	WINTER SPRINGS	FL		01/11/2024		101,886	0	581	0	0	581	0	2,689	3,270	0	0	0
7151752	CHICAGO	IL		01/11/2024		66,923	0	290	0	0	290	0	5,344	5,634	0	0	0
7151753	JOLIET	IL		01/11/2024		164,668	0	211	0	0	211	0	2,448	2,659	0	0	0
7151754	FARMINGTON	MN		01/11/2024		129,017	0	1,831	0	0	1,831	0	10,470	12,302	0	0	0
7151756	CEDAR RAPIDS	IA		01/11/2024		39,061	0	202	0	0	202	0	5,076	5,278	0	0	0
7151758	WEST PALM BEACH	FL		01/11/2024		261,992	0	649	0	0	649	0	4,897	5,547	0	0	0
7151759	VESTAL	NY		01/11/2024		25,472	0	(3)	0	0	(3)	0	945	943	0	0	0
7151760	COLUMBUS	OH		01/11/2024		21,475	0	(36)	0	0	(36)	0	4,243	4,207	0	0	0
7151762	RIVERDALE	GA		01/11/2024		109,982	0	181	0	0	181	0	1,861	2,042	0	0	0
7151763	JAMAICA	NY		01/11/2024		512,912	0	267	0	0	267	0	9,464	9,730	0	0	0
7151764	WINNETKA	CA		01/11/2024		534,752	0	1,535	0	0	1,535	0	12,905	14,440	0	0	0
7151765	CHICAGO	IL		01/11/2024		118,021	0	34	0	0	34	0	5,019	5,053	0	0	0
7151770	FORT WASHINGTON	MD		01/11/2024		109,151	0	108	0	0	108	0	2,341	2,450	0	0	0
7151772	FRANKLIN PARK	IL		01/11/2024		94,295	0	432	0	0	432	0	2,363	2,795	0	0	0
7151773	VEVAY	IN		01/11/2024		76,228	0	100	0	0	100	0	807	907	0	0	0
7151776	STAFFORD	VA		01/11/2024		188,672	0	710	0	0	710	0	6,941	7,651	0	0	0
7151779	FLAGSTAFF	AZ		01/11/2024		172,931	0	1,204	0	0	1,204	0	16,369	17,573	0	0	0
7151780	LOS ANGELES	CA		01/11/2024		442,384	0	833	0	0	833	0	11,530	12,363	0	0	0
7151781	SAN JOSE	CA		01/11/2024		404,895	0	1,347	0	0	1,347	0	11,661	13,008	0	0	0
7151782	LOS ANGELES	CA		01/11/2024		281,062	0	761	0	0	761	0	7,743	8,503	0	0	0
7151785	MONTEREY PARK	CA		01/11/2024		182,520	0	539	0	0	539	0	5,219	5,758	0	0	0
7151786	FARMINGTON	CT		01/11/2024		70,731	0	164	0	0	164	0	1,885	2,050	0	0	0
7151788	NEW BERN	NC		01/11/2024		136,597	0	308	0	0	308	0	5,333	5,641	0	0	0
7151790	WELCHES	OR		01/11/2024		166,700	0	371	0	0	371	0	4,472	4,843	0	0	0
7151791	CHICAGO	IL		01/11/2024		158,952	0	471	0	0	471	0	4,898	5,369	0	0	0
7151792	MIDDLEBORO	MA		01/11/2024		196,470	0	595	0	0	595	0	6,794	7,389	0	0	0
7151793	BILLERICA	MA		01/11/2024		200,002	0	563	0	0	563	0	9,197	9,760	0	0	0
7151794	TUJUNGA	CA		01/11/2024		350,393	0	799	0	0	799	0	22,681	23,480	0	0	0
7151795	CHICAGO RIDGE	IL		01/11/2024		88,988	0	214	0	0	214	0	2,141	2,355	0	0	0
7151796	AURORA	CO		01/11/2024		217,147	0	553	0	0	553	0	6,750	7,303	0	0	0
7151797	QUINCY	FL		01/11/2024		81,894	0	235	0	0	235	0	1,618	1,853	0	0	0
7151798	MONROE	NY		01/11/2024		72,576	0	75	0	0	75	0	930	1,006	0	0	0
7151799	SNOW CAMP	NC		01/11/2024		84,950	0	46	0	0	46	0	1,837	1,883	0	0	0
7151800	CONCORD	NC		01/11/2024		32,173	0	17	0	0	17	0	694	711	0	0	0
7151804	JACKSON HEIGHTS	NY		01/11/2024		235,026	0	1,001	0	0	1,001	0	5,339	6,340	0	0	0
7151805	KINGSTON	NY		01/11/2024		181,311	0	12	0	0	12	0	1,033	1,045	0	0	0
7151806	ROEBLING	NJ		01/11/2024		113,964	0	704	0	0	704	0	4,006	4,709	0	0	0
7151813	BEXLEY	OH		01/11/2024		47,745	0	20	0	0	20	0	855	875	0	0	0
7151814	NEWBURGH	NY		01/11/2024		189,568	0	396	0	0	396	0	2,669	3,065	0	0	0
7151815	BAITING HOLLOW	NY		01/11/2024		342,293	0	327	0	0	327	0	4,190	4,517	0	0	0
7151816	BENSENVILLE	IL		01/11/2024		160,441	0	150	0	0	150	0	3,230	3,380	0	0	0
7151817	CHARLESTON	SC		01/11/2024		126,951	0	(59)	0	0	(59)	0	6,366	6,307	0	0	0
7151818	MCKINNEY	TX		01/11/2024		332,634	0	452	0	0	452	0	8,061	8,514	0	0	0
7151820	PORTSMOUTH	VA		01/11/2024		59,743	0	310	0	0	310	0	2,964	3,274	0	0	0
7151821	HARWICH	MA		01/10/2024		152,597	0	221	0	0	221	0	3,506	3,727	0	0	0
7151822	FREEPORT	NY		01/11/2024		380,993	0	54	0	0	54	0	6,360	6,414	0	0	0
7151823	MYRTLE BEACH	SC		01/11/2024		105,348	0	149	0	0	149	0	2,438	2,587	0	0	0
7151824	MYRTLE BEACH	SC		01/11/2024		55,095	0	110	0	0	110	0	1,566	1,676	0	0	0
7151827	SUGAR CITY	ID		01/11/2024		99,489	0	311	0	0	311	0	3,008	3,319	0	0	0
7151828	WHITE PLAINS	NY		01/11/2024		203,739	0	1,028	0	0	1,028	0	9,449	10,477	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151829	TAPPAHANNOCK	VA		01/11/2024		67,636	0	107	0	0	107	0	1,589	1,696	0	0	0
7151830	BAKERSFIELD	CA		01/11/2024		183,141	0	536	0	0	536	0	5,246	5,782	0	0	0
7151832	BRIDGEPORT	CT		01/11/2024		143,568	0	229	0	0	229	0	3,791	4,020	0	0	0
7151834	REISTERSTOWN	MD		01/11/2024		62,797	0	128	0	0	128	0	1,923	2,051	0	0	0
7151835	SARASOTA	FL		01/11/2024		192,865	0	0	0	0	0	0	6,319	6,319	0	0	0
7151836	TROY	IL		01/11/2024		60,367	0	218	0	0	218	0	4,740	4,958	0	0	0
7151841	NILES	IL		01/11/2024		93,035	0	666	0	0	666	0	5,469	6,135	0	0	0
7151842	NILES	IL		01/11/2024		53,945	0	50	0	0	50	0	2,230	2,279	0	0	0
7151843	CHICAGO	IL		01/10/2024		158,052	0	647	0	0	647	0	5,116	5,763	0	0	0
7151844	GLENDALE HTS	IL		01/11/2024		80,896	0	521	0	0	521	0	3,168	3,689	0	0	0
7151845	MINNEAPOLIS	MN		01/11/2024		52,404	0	184	0	0	184	0	3,226	3,410	0	0	0
7151846	CRYSTAL	MN		01/11/2024		109,364	0	65	0	0	65	0	4,491	4,556	0	0	0
7151847	BROOKLYN PARK	MN		01/11/2024		59,900	0	16	0	0	16	0	2,336	2,352	0	0	0
7151848	MINNEAPOLIS	MN		01/11/2024		48,032	0	637	0	0	637	0	6,697	7,333	0	0	0
7151849	BAD AXE	MI		01/11/2024		14,497	0	15	0	0	15	0	10,112	10,128	0	0	0
7151852	COLDWATER	MI		01/10/2024		30,419	0	(4)	0	0	(4)	0	1,302	1,298	0	0	0
7151854	ROCKY RIVER	OH		01/10/2024		159,660	0	676	0	0	676	0	7,554	8,230	0	0	0
7151855	SANFORD	MI		01/11/2024		5,874	0	15	0	0	15	0	1,891	1,906	0	0	0
7151856	STERLING	MI		01/11/2024		40,038	0	82	0	0	82	0	6,585	6,668	0	0	0
7151859	CASEVILLE	MI		01/11/2024		15,277	0	(7)	0	0	(7)	0	2,815	2,808	0	0	0
7151861	GARY	IN		01/11/2024		41,823	0	232	0	0	232	0	2,481	2,713	0	0	0
7151862	PEPPER PIKE	OH		01/10/2024		296,255	0	468	0	0	468	0	4,602	5,071	0	0	0
7151864	CANFIELD	OH		01/11/2024		22,241	0	(92)	0	0	(92)	0	10,684	10,592	0	0	0
7151867	MAPLE HEIGHTS	OH		01/03/2024		81,037	0	(13)	0	0	(13)	0	664	651	0	0	0
7151869	MIRAMAR	FL		01/03/2024		394,512	0	(46)	0	0	(46)	0	3,065	3,020	0	0	0
7151870	MIDDLEBURG	FL		01/03/2024		164,180	0	(30)	0	0	(30)	0	1,396	1,366	0	0	0
7151872	EUCLID	OH		01/03/2024		83,099	0	(13)	0	0	(13)	0	684	671	0	0	0
7151874	MOSCOW	PA		01/03/2024		162,657	0	(7)	0	0	(7)	0	1,428	1,421	0	0	0
7151876	BALTIMORE	MD		01/03/2024		172,436	0	(30)	0	0	(30)	0	1,424	1,394	0	0	0
7151877	NEW ORLEANS	LA		01/03/2024		224,007	0	(42)	0	0	(42)	0	1,954	1,912	0	0	0
7151878	PLAINFIELD	CT		01/03/2024		205,423	0	(24)	0	0	(24)	0	1,280	1,256	0	0	0
7151879	PHILADELPHIA	PA		01/03/2024		289,941	0	(11)	0	0	(11)	0	2,366	2,355	0	0	0
7151880	BALTIMORE	MD		01/03/2024		159,023	0	(24)	0	0	(24)	0	1,253	1,229	0	0	0
7151881	DUNDALK	MD		01/03/2024		149,633	0	(42)	0	0	(42)	0	3,032	2,990	0	0	0
7151882	MASTIC BEACH	NY		01/03/2024		229,087	0	(40)	0	0	(40)	0	2,093	2,052	0	0	0
7151884	VINELAND	NJ		01/03/2024		203,974	0	(26)	0	0	(26)	0	1,966	1,940	0	0	0
7151885	ASHLAND CITY	TN		01/03/2024		131,874	0	(12)	0	0	(12)	0	1,180	1,168	0	0	0
7151886	BLOOMFIELD	NJ		01/03/2024		434,623	0	(46)	0	0	(46)	0	4,361	4,315	0	0	0
7151887	THE BRONX	NY		01/03/2024		847,235	0	(107)	0	0	(107)	0	7,203	7,096	0	0	0
7151889	BROOKLYN	NY		01/03/2024		490,247	0	(38)	0	0	(38)	0	4,040	4,002	0	0	0
7151890	DETROIT	MI		01/03/2024		93,268	0	(20)	0	0	(20)	0	899	878	0	0	0
7151891	INDIANAPOLIS	IN		01/05/2024		82,612	0	(10)	0	0	(10)	0	812	802	0	0	0
7151892	ROME	GA		01/05/2024		196,171	0	(23)	0	0	(23)	0	1,975	1,952	0	0	0
7151894	BALTIMORE	MD		01/05/2024		172,351	0	(27)	0	0	(27)	0	1,609	1,583	0	0	0
7151895	CINCINNATI	OH		01/05/2024		219,594	0	(14)	0	0	(14)	0	2,071	2,058	0	0	0
7151897	PHILADELPHIA	PA		01/05/2024		142,281	0	(1)	0	0	(1)	0	1,350	1,350	0	0	0
7151898	AKRON	OH		01/05/2024		95,090	0	(9)	0	0	(9)	0	832	823	0	0	0
7151899	WALDORF	MD		01/09/2024		213,243	0	(23)	0	0	(23)	0	2,006	1,983	0	0	0
7151900	MASSAPEQUA PARK	NY		01/09/2024		657,358	0	(26)	0	0	(26)	0	5,786	5,760	0	0	0
7151901	PHILADELPHIA	PA		01/09/2024		129,750	0	(4)	0	0	(4)	0	1,333	1,328	0	0	0
7151903	HALETHORPE	MD		01/09/2024		125,112	0	(18)	0	0	(18)	0	1,087	1,069	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151908	MILLVILLE	NJ		01/09/2024		152,723	0	(27)	0	0	(27)	0	2,018	1,991	0	0	0
7151910	BRIDGEPORT	CT		01/09/2024		280,175	0	(39)	0	0	(39)	0	2,558	2,519	0	0	0
7151911	MILLVILLE	NJ		01/09/2024		131,849	0	(21)	0	0	(21)	0	1,172	1,151	0	0	0
7151912	OKLAHOMA CITY	OK		01/09/2024		130,884	0	(19)	0	0	(19)	0	1,233	1,214	0	0	0
7151913	CANTON	OH		01/09/2024		96,113	0	(3)	0	0	(3)	0	786	783	0	0	0
7151914	WINSLOW	ME		01/09/2024		156,450	0	(13)	0	0	(13)	0	1,622	1,609	0	0	0
7151915	OXFORD	CT		01/09/2024		269,386	0	(49)	0	0	(49)	0	2,331	2,282	0	0	0
7151917	MALDEN	MA		01/09/2024		762,294	0	(91)	0	0	(91)	0	7,495	7,404	0	0	0
7151918	WILKES-BARRE	PA		01/09/2024		129,643	0	(6)	0	0	(6)	0	1,225	1,220	0	0	0
7151919	ST. PETERSBURG	FL		01/09/2024		356,416	0	(61)	0	0	(61)	0	3,089	3,028	0	0	0
7151920	MILLVILLE	NJ		01/09/2024		123,199	0	(19)	0	0	(19)	0	1,096	1,078	0	0	0
7151922	MILLVILLE	NJ		01/09/2024		124,316	0	(13)	0	0	(13)	0	1,195	1,181	0	0	0
7151923	BALTIMORE	MD		01/09/2024		121,407	0	(9)	0	0	(9)	0	1,069	1,060	0	0	0
7151924	EAST MORICHES	NY		01/09/2024		656,472	0	(79)	0	0	(79)	0	5,062	4,983	0	0	0
7151928	SYRACUSE	NY		01/09/2024		81,468	0	(8)	0	0	(8)	0	630	623	0	0	0
7151929	MILLVILLE	NJ		01/09/2024		148,413	0	(16)	0	0	(16)	0	1,379	1,363	0	0	0
7151930	MILLVILLE	NJ		01/09/2024		108,898	0	(5)	0	0	(5)	0	2,153	2,149	0	0	0
7151931	FAYETTEVILLE	NC		01/09/2024		180,809	0	(30)	0	0	(30)	0	1,347	1,317	0	0	0
7151932	RIVERHEAD	NY		01/09/2024		480,769	0	(46)	0	0	(46)	0	3,907	3,860	0	0	0
7151933	JACKSONVILLE	FL		01/09/2024		114,488	0	(2)	0	0	(2)	0	1,278	1,276	0	0	0
7151934	MILLVILLE	NJ		01/09/2024		140,499	0	(22)	0	0	(22)	0	1,249	1,227	0	0	0
7151935	HAMPTON BAYS	NY		01/09/2024		595,835	0	(90)	0	0	(90)	0	5,432	5,342	0	0	0
7151937	ELMONT	NY		01/10/2024		456,292	0	(51)	0	0	(51)	0	4,628	4,577	0	0	0
7151939	CLEVELAND	OH		01/10/2024		110,233	0	(21)	0	0	(21)	0	979	958	0	0	0
7151940	CLEVELAND	OH		01/10/2024		111,774	0	(16)	0	0	(16)	0	930	914	0	0	0
7151941	LITHONIA	GA		01/10/2024		251,465	0	(39)	0	0	(39)	0	2,097	2,057	0	0	0
7151942	HARVEY	IL		01/10/2024		108,820	0	(20)	0	0	(20)	0	926	906	0	0	0
7151944	KANSAS CITY	MO		01/10/2024		79,164	0	(14)	0	0	(14)	0	716	702	0	0	0
7151945	TRENTON	NJ		01/10/2024		161,817	0	(24)	0	0	(24)	0	1,435	1,410	0	0	0
7151946	TITUSVILLE	FL		01/10/2024		98,680	0	(8)	0	0	(8)	0	817	809	0	0	0
7151948	WEST ORANGE	NJ		01/10/2024		546,553	0	(47)	0	0	(47)	0	4,854	4,807	0	0	0
7151949	WEST ORANGE	NJ		01/10/2024		546,553	0	(47)	0	0	(47)	0	4,854	4,807	0	0	0
7151950	FORT WORTH	TX		01/10/2024		169,809	0	(11)	0	0	(11)	0	1,589	1,578	0	0	0
7151953	CLINTON TOWNSHIP	MI		01/10/2024		124,244	0	(16)	0	0	(16)	0	1,036	1,020	0	0	0
7151954	GRAND RAPIDS	MI		01/10/2024		134,186	0	(20)	0	0	(20)	0	1,290	1,270	0	0	0
7151955	PEMBERTON	NJ		01/10/2024		227,446	0	(12)	0	0	(12)	0	2,057	2,045	0	0	0
7151956	FONTANA	CA		01/10/2024		303,226	0	(31)	0	0	(31)	0	3,174	3,143	0	0	0
7151957	WINTHROP HARBOR	IL		01/10/2024		140,760	0	(15)	0	0	(15)	0	1,337	1,322	0	0	0
7151958	TUNNEL HILL	GA		01/10/2024		219,748	0	(32)	0	0	(32)	0	2,054	2,022	0	0	0
7151959	TUNNEL HILL	GA		01/10/2024		219,748	0	(32)	0	0	(32)	0	2,054	2,022	0	0	0
7151961	DOLTON	IL		01/10/2024		136,242	0	(19)	0	0	(19)	0	1,240	1,220	0	0	0
7151962	COVINGTON	KY		01/10/2024		128,081	0	(12)	0	0	(12)	0	1,256	1,244	0	0	0
7151963	NEWPORT NEWS	VA		01/10/2024		177,702	0	(33)	0	0	(33)	0	1,552	1,519	0	0	0
7151964	CHICAGO	IL		01/10/2024		136,575	0	(11)	0	0	(11)	0	1,194	1,183	0	0	0
7151965	AIKEN	SC		01/10/2024		78,460	0	(8)	0	0	(8)	0	673	665	0	0	0
7151966	KILLEEN	TX		01/10/2024		115,387	0	(22)	0	0	(22)	0	1,024	1,003	0	0	0
7151967	TOLEDO	OH		01/10/2024		107,450	0	(13)	0	0	(13)	0	1,055	1,042	0	0	0
7151968	VINELAND	NJ		01/10/2024		199,647	0	(25)	0	0	(25)	0	1,924	1,899	0	0	0
7151969	CHICAGO	IL		01/10/2024		213,613	0	(21)	0	0	(21)	0	1,776	1,755	0	0	0
7151970	ST. LOUIS	MO		01/10/2024		81,756	0	(14)	0	0	(14)	0	744	730	0	0	0
7151972	BURLINGTON	NJ		01/10/2024		240,923	0	(28)	0	0	(28)	0	2,080	2,052	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151973	KANSAS CITY	MO		01/10/2024		83,234	0	(12)	0	0	(12)	0	785	773	0	0	0
7151974	GRANBURY	TX		01/10/2024		119,122	0	(9)	0	0	(9)	0	1,202	1,193	0	0	0
7151975	BALTIMORE	MD		01/10/2024		100,924	0	(16)	0	0	(16)	0	883	867	0	0	0
7151980	BRENTWOOD	NY		01/10/2024		445,460	0	(61)	0	0	(61)	0	61	0	0	0	0
7151981	BRENTWOOD	NY		01/10/2024		434,796	0	(68)	0	0	(68)	0	3,560	3,491	0	0	0
7151982	CHICAGO	IL		01/10/2024		247,420	0	(26)	0	0	(26)	0	2,322	2,296	0	0	0
7151983	TRENTON	NJ		01/10/2024		95,952	0	(9)	0	0	(9)	0	966	957	0	0	0
7151984	HAMILTON	NJ		01/10/2024		295,688	0	(26)	0	0	(26)	0	2,834	2,808	0	0	0
7151985	IRVINGTON	NJ		01/10/2024		633,064	0	(64)	0	0	(64)	0	5,442	5,377	0	0	0
7151986	MARKHAM	IL		01/10/2024		143,303	0	(14)	0	0	(14)	0	1,215	1,201	0	0	0
7151987	MARKHAM	IL		01/10/2024		163,482	0	(18)	0	0	(18)	0	1,547	1,529	0	0	0
7151988	BRIDGEPORT	CT		01/10/2024		303,812	0	(36)	0	0	(36)	0	3,387	3,351	0	0	0
7151989	BROOKLYN	NY		01/10/2024		1,085,180	0	(85)	0	0	(85)	0	10,514	10,428	0	0	0
7151991	ORLANDO	FL		01/10/2024		270,823	0	(29)	0	0	(29)	0	2,738	2,709	0	0	0
7151994	LAKEWOOD RCH	FL		01/12/2024		326,678	0	(47)	0	0	(47)	0	2,616	2,569	0	0	0
7151995	SAN ANTONIO	TX		01/12/2024		181,189	0	(26)	0	0	(26)	0	1,370	1,344	0	0	0
7151997	FORT LAUDERDALE	FL		01/12/2024		200,726	0	(29)	0	0	(29)	0	1,634	1,604	0	0	0
7151998	HOUSTON	TX		01/12/2024		227,178	0	(7)	0	0	(7)	0	2,585	2,578	0	0	0
7152001	TAMPA	FL		01/12/2024		210,154	0	(16)	0	0	(16)	0	1,684	1,668	0	0	0
7152005	KISSIMMEE	FL		01/12/2024		263,699	0	(18)	0	0	(18)	0	2,150	2,132	0	0	0
7152006	ARLINGTON	TX		01/12/2024		295,300	0	(22)	0	0	(22)	0	2,656	2,634	0	0	0
7152008	WINNSBORO	TX		01/12/2024		226,396	0	(15)	0	0	(15)	0	1,759	1,744	0	0	0
7152009	BOYNTON BEACH	FL		01/12/2024		201,883	0	(14)	0	0	(14)	0	1,712	1,698	0	0	0
7152013	HIALEAH	FL		01/12/2024		365,454	0	(3)	0	0	(3)	0	706	703	0	0	0
7152014	WILMINGTON	DE		01/12/2024		209,058	0	(28)	0	0	(28)	0	1,355	1,326	0	0	0
7152016	WEST SAYVILLE	NY		01/12/2024		484,466	0	(65)	0	0	(65)	0	3,403	3,339	0	0	0
7152017	WEST SAYVILLE	NY		01/12/2024		430,235	0	(58)	0	0	(58)	0	3,022	2,965	0	0	0
7152018	CORAL SPRINGS	FL		01/12/2024		396,722	0	(67)	0	0	(67)	0	3,491	3,425	0	0	0
7152019	VILLA RICA	GA		01/12/2024		137,101	0	(15)	0	0	(15)	0	859	844	0	0	0
7152021	FORT WORTH	TX		01/12/2024		419,315	0	(15)	0	0	(15)	0	4,091	4,076	0	0	0
7152022	PUEBLO	CO		01/12/2024		252,573	0	(40)	0	0	(40)	0	2,119	2,079	0	0	0
7152025	BRIDGEPORT	CT		01/12/2024		312,507	0	(24)	0	0	(24)	0	2,504	2,480	0	0	0
7152026	ORANGE CITY	FL		01/12/2024		147,003	0	(4)	0	0	(4)	0	1,185	1,181	0	0	0
7152027	HIXSON	TN		01/12/2024		238,009	0	(30)	0	0	(30)	0	1,566	1,536	0	0	0
7152029	YORKTOWN HEIGHTS	NY		01/12/2024		354,622	0	(49)	0	0	(49)	0	2,754	2,705	0	0	0
7152031	NORFOLK	NE		01/12/2024		110,776	0	(16)	0	0	(16)	0	851	835	0	0	0
7152032	CHESTER	PA		01/16/2024		122,745	0	(6)	0	0	(6)	0	1,136	1,131	0	0	0
7152033	PHILLIPSBURG	NJ		01/16/2024		187,676	0	(30)	0	0	(30)	0	1,620	1,590	0	0	0
7152034	UPPER SADDLE RIVER	NJ		01/16/2024		454,063	0	(81)	0	0	(81)	0	3,805	3,724	0	0	0
7152035	BALTIMORE	MD		01/16/2024		281,404	0	(33)	0	0	(33)	0	1,989	1,957	0	0	0
7152036	DUNDALK	MD		01/16/2024		155,026	0	(28)	0	0	(28)	0	1,418	1,389	0	0	0
7152037	JACKSON	MS		01/16/2024		108,976	0	(12)	0	0	(12)	0	1,051	1,038	0	0	0
7152039	LOUISVILLE	KY		01/16/2024		218,200	0	(26)	0	0	(26)	0	1,669	1,643	0	0	0
7152040	MIAMI	FL		01/16/2024		404,460	0	(71)	0	0	(71)	0	3,921	3,850	0	0	0
7152041	BALTIMORE	MD		01/16/2024		84,236	0	(9)	0	0	(9)	0	643	634	0	0	0
7152042	PORT JERVIS	NY		01/16/2024		324,995	0	(49)	0	0	(49)	0	2,602	2,554	0	0	0
7152043	BALTIMORE	MD		01/16/2024		168,913	0	(25)	0	0	(25)	0	1,294	1,269	0	0	0
7152044	BALTIMORE	MD		01/16/2024		151,595	0	(21)	0	0	(21)	0	1,423	1,402	0	0	0
7152045	BALTIMORE	MD		01/16/2024		124,153	0	(22)	0	0	(22)	0	1,136	1,114	0	0	0
7152046	BALTIMORE	MD		01/16/2024		81,051	0	(11)	0	0	(11)	0	628	617	0	0	0
7152048	SAINT LOUIS	MO		01/16/2024		133,293	0	(17)	0	0	(17)	0	1,142	1,125	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152049	CHICAGO	IL		01/16/2024		158,206	0	(26)	0	0	(26)	0	1,254	1,228	0	0	0
7152050	ALBUQUERQUE	NM		01/16/2024		218,777	0	(6)	0	0	(6)	0	2,437	2,431	0	0	0
7152051	EDGEWOOD	MD		01/16/2024		175,664	0	(26)	0	0	(26)	0	1,660	1,634	0	0	0
7152052	MASSILLON	OH		01/16/2024		104,766	0	(18)	0	0	(18)	0	860	842	0	0	0
7152054	PORT RICHEY	FL		01/16/2024		158,112	0	(26)	0	0	(26)	0	1,386	1,360	0	0	0
7152055	DETROIT	MI		01/16/2024		164,820	0	(24)	0	0	(24)	0	1,331	1,308	0	0	0
7152056	BALTIMORE	MD		01/16/2024		214,712	0	(33)	0	0	(33)	0	1,736	1,703	0	0	0
7152057	HIGH POINT	NC		01/16/2024		112,553	0	(20)	0	0	(20)	0	916	897	0	0	0
7152058	ROCHESTER	NY		01/16/2024		145,646	0	(23)	0	0	(23)	0	1,845	1,822	0	0	0
7152059	RALEIGH	NC		01/16/2024		264,470	0	(43)	0	0	(43)	0	2,542	2,500	0	0	0
7152060	ESSEX	MD		01/16/2024		161,083	0	(22)	0	0	(22)	0	1,502	1,480	0	0	0
7152061	ALBANY	NY		01/16/2024		231,707	0	(30)	0	0	(30)	0	1,727	1,697	0	0	0
7152062	NORTH SALEM	NY		01/16/2024		195,531	0	(34)	0	0	(34)	0	1,603	1,568	0	0	0
7152063	RANDALLSTOWN	MD		01/16/2024		321,012	0	(53)	0	0	(53)	0	2,740	2,687	0	0	0
7152064	GREENSBORO	NC		01/16/2024		124,975	0	(21)	0	0	(21)	0	1,075	1,055	0	0	0
7152065	MASTIC BEACH	NY		01/16/2024		253,692	0	(31)	0	0	(31)	0	1,989	1,959	0	0	0
7152066	PHILLIPSBURG	NJ		01/16/2024		255,390	0	(33)	0	0	(33)	0	2,323	2,290	0	0	0
7152067	DAYTON	OH		01/16/2024		99,585	0	(10)	0	0	(10)	0	724	714	0	0	0
7152068	ATLANTA	GA		01/16/2024		277,500	0	(37)	0	0	(37)	0	2,264	2,226	0	0	0
7152069	NEWTON	NC		01/16/2024		297,295	0	(27)	0	0	(27)	0	2,846	2,819	0	0	0
7152070	NEWTON	NC		01/16/2024		297,295	0	(27)	0	0	(27)	0	2,846	2,819	0	0	0
7152071	NEWTON	NC		01/16/2024		303,362	0	(28)	0	0	(28)	0	2,904	2,876	0	0	0
7152072	NEWTON	NC		01/16/2024		303,362	0	(28)	0	0	(28)	0	2,904	2,876	0	0	0
7152075	NORTH PORT	FL		01/16/2024		281,356	0	(17)	0	0	(17)	0	3,053	3,036	0	0	0
7152077	EUCLID	OH		01/16/2024		116,955	0	(13)	0	0	(13)	0	982	970	0	0	0
7152078	CHARLOTTE	NC		01/16/2024		410,361	0	(32)	0	0	(32)	0	3,802	3,770	0	0	0
7152079	GARY	IN		01/16/2024		72,997	0	(9)	0	0	(9)	0	615	607	0	0	0
7152080	HAMMOND	IN		01/16/2024		75,139	0	(9)	0	0	(9)	0	639	630	0	0	0
7152081	HAMMOND	IN		01/16/2024		69,304	0	(9)	0	0	(9)	0	603	595	0	0	0
7152082	SILSBEE	TX		01/16/2024		80,297	0	(15)	0	0	(15)	0	1,076	1,061	0	0	0
7152083	HAMMOND	IN		01/16/2024		97,450	0	(11)	0	0	(11)	0	883	871	0	0	0
7152084	BALTIMORE	MD		01/16/2024		178,152	0	(21)	0	0	(21)	0	1,699	1,677	0	0	0
7152085	BALTIMORE	MD		01/16/2024		126,076	0	(109)	0	0	(109)	0	7,189	7,081	0	0	0
7152086	VERNON	CT		01/16/2024		78,892	0	(1)	0	0	(1)	0	831	831	0	0	0
7152087	BOLIVIA	NC		01/16/2024		179,874	0	(31)	0	0	(31)	0	1,721	1,690	0	0	0
7152088	BALTIMORE	MD		01/16/2024		168,119	0	(32)	0	0	(32)	0	1,495	1,463	0	0	0
7152089	NEW ORLEANS	LA		01/16/2024		345,552	0	(53)	0	0	(53)	0	3,050	2,997	0	0	0
7152090	CHARLOTTE	NC		01/16/2024		412,937	0	(38)	0	0	(38)	0	3,788	3,750	0	0	0
7152091	RIVERDALE	GA		01/16/2024		162,519	0	10	0	0	10	0	1,880	1,890	0	0	0
7152092	TEHACHAPI	CA		01/16/2024		229,345	0	(31)	0	0	(31)	0	2,123	2,093	0	0	0
7152093	MIDDLE RIVER	MD		01/16/2024		230,142	0	(44)	0	0	(44)	0	2,033	1,989	0	0	0
7152095	SOUTH BEND	IN		01/16/2024		57,619	0	(9)	0	0	(9)	0	421	412	0	0	0
7152097	SPRINGFIELD	MA		01/16/2024		252,537	0	(17)	0	0	(17)	0	2,166	2,149	0	0	0
7152098	EAST WAREHAM	MA		01/16/2024		327,957	0	(53)	0	0	(53)	0	2,976	2,923	0	0	0
7152099	PORTSMOUTH	VA		01/16/2024		215,842	0	(15)	0	0	(15)	0	1,780	1,765	0	0	0
7152100	HOUSTON	TX		01/16/2024		163,730	0	(27)	0	0	(27)	0	1,444	1,417	0	0	0
7152101	NEWARK	OH		01/16/2024		134,891	0	(19)	0	0	(19)	0	1,141	1,122	0	0	0
7152102	HOUSTON	TX		01/16/2024		163,148	0	2	0	0	2	0	2,439	2,441	0	0	0
7152103	DOLTON	IL		01/16/2024		100,117	0	(11)	0	0	(11)	0	722	711	0	0	0
7152104	YORK	PA		01/16/2024		106,880	0	(4)	0	0	(4)	0	803	799	0	0	0
7152105	GARY	IN		01/16/2024		100,479	0	(13)	0	0	(13)	0	741	728	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152106	BROWNS MILLS (DENNIS TOWNSHIP)	NJ		01/16/2024		215,802	0	(34)	0	0	(34)	0	1,989	1,954	0	0	0
7152107	MERIDEN	CT		01/16/2024		300,826	0	(40)	0	0	(40)	0	2,355	2,315	0	0	0
7152108	BALTIMORE	MD		01/16/2024		151,885	0	(24)	0	0	(24)	0	1,434	1,410	0	0	0
7152109	BALTIMORE	MD		01/16/2024		193,331	0	(83)	0	0	(83)	0	4,002	3,919	0	0	0
7152113	STAFFORD	VA		01/16/2024		287,641	0	(47)	0	0	(47)	0	2,604	2,557	0	0	0
7152114	ATLANTIC CITY	NJ		01/16/2024		74,840	0	(12)	0	0	(12)	0	623	611	0	0	0
7152115	MILTON	GA		01/16/2024		215,693	0	1	0	0	1	0	2,540	2,541	0	0	0
7152116	LIBERTY TOWNSHIP	OH		01/16/2024		142,191	0	(23)	0	0	(23)	0	1,188	1,166	0	0	0
7152119	WEST PITTSTON	PA		01/16/2024		99,021	0	(4)	0	0	(4)	0	779	775	0	0	0
7152120	HARVEY	LA		01/16/2024		229,143	0	(27)	0	0	(27)	0	1,879	1,851	0	0	0
7152121	HAGERSTOWN	MD		01/16/2024		131,648	0	(17)	0	0	(17)	0	1,032	1,015	0	0	0
7152122	ALBANY	NY		01/16/2024		163,683	0	(12)	0	0	(12)	0	1,418	1,406	0	0	0
7152123	SMYRNA	GA		01/16/2024		404,525	0	(70)	0	0	(70)	0	3,633	3,563	0	0	0
7152125	PITTSBURGH	PA		01/16/2024		79,504	0	(3)	0	0	(3)	0	686	682	0	0	0
7152130	GARFIELD HEIGHTS	OH		01/16/2024		85,465	0	(9)	0	0	(9)	0	776	767	0	0	0
7152131	TAKOMA PARK	MD		01/16/2024		296,775	0	(50)	0	0	(50)	0	2,628	2,578	0	0	0
7152132	COLUMBUS	OH		01/16/2024		333,206	0	(44)	0	0	(44)	0	2,839	2,795	0	0	0
7152133	BALTIMORE	MD		01/16/2024		194,233	0	(35)	0	0	(35)	0	1,680	1,645	0	0	0
7152135	BALTIMORE	MD		01/16/2024		187,367	0	(32)	0	0	(32)	0	1,503	1,471	0	0	0
7152136	BALTIMORE	MD		01/16/2024		152,508	0	(26)	0	0	(26)	0	1,224	1,198	0	0	0
7152137	READING	PA		01/16/2024		127,971	0	(5)	0	0	(5)	0	943	938	0	0	0
7152138	HAGERSTOWN	MD		01/16/2024		153,974	0	(19)	0	0	(19)	0	1,207	1,187	0	0	0
7152139	ALTO	GA		01/16/2024		150,854	0	(21)	0	0	(21)	0	1,412	1,391	0	0	0
7152140	GREAT MILLS	MD		01/16/2024		181,571	0	(29)	0	0	(29)	0	1,526	1,497	0	0	0
7152141	PUTNAM	CT		01/16/2024		224,342	0	(39)	0	0	(39)	0	1,648	1,609	0	0	0
7152142	KANSAS CITY	MO		01/16/2024		165,809	0	(20)	0	0	(20)	0	1,412	1,393	0	0	0
7152143	BALTIMORE	MD		01/16/2024		131,584	0	(17)	0	0	(17)	0	945	928	0	0	0
7152145	NEW ORLEANS	LA		01/16/2024		101,580	0	(12)	0	0	(12)	0	1,015	1,003	0	0	0
7152146	GROVETOWN	GA		01/16/2024		75,738	0	(10)	0	0	(10)	0	580	570	0	0	0
7152148	SAINT LOUIS	MO		01/16/2024		105,130	0	(13)	0	0	(13)	0	901	887	0	0	0
7152149	CLEVELAND	OH		01/16/2024		79,474	0	(10)	0	0	(10)	0	639	630	0	0	0
7152150	SANFORD	FL		01/16/2024		249,283	0	(42)	0	0	(42)	0	2,180	2,139	0	0	0
7152151	MIDDLE RIVER	MD		01/16/2024		163,754	0	(27)	0	0	(27)	0	1,533	1,506	0	0	0
7152152	COLUMBUS	OH		01/16/2024		114,475	0	(14)	0	0	(14)	0	883	870	0	0	0
7152153	NORMAN	OK		01/16/2024		77,338	0	(8)	0	0	(8)	0	586	578	0	0	0
7152154	BALTIMORE	MD		01/16/2024		147,541	0	(27)	0	0	(27)	0	1,317	1,289	0	0	0
7152155	BALTIMORE	MD		01/16/2024		132,966	0	(19)	0	0	(19)	0	1,282	1,262	0	0	0
7152156	JACKSON	MS		01/16/2024		135,619	0	(19)	0	0	(19)	0	1,052	1,033	0	0	0
7152157	SAINT LOUIS	MO		01/16/2024		118,704	0	(15)	0	0	(15)	0	1,006	991	0	0	0
7152158	DAYTON	OH		01/16/2024		176,032	0	(19)	0	0	(19)	0	1,438	1,419	0	0	0
7152159	JACKSON	NJ		01/16/2024		331,564	0	(51)	0	0	(51)	0	2,953	2,902	0	0	0
7152164	YONKERS	NY		01/16/2024		330,807	0	(58)	0	0	(58)	0	3,026	2,968	0	0	0
7152165	YONKERS	NY		01/16/2024		250,493	0	(44)	0	0	(44)	0	2,291	2,247	0	0	0
7152167	GARLAND	TX		01/16/2024		153,832	0	(12)	0	0	(12)	0	1,591	1,579	0	0	0
7152169	CINCINNATI	OH		01/16/2024		143,058	0	(18)	0	0	(18)	0	1,284	1,266	0	0	0
7152170	BALTIMORE	MD		01/16/2024		131,871	0	(20)	0	0	(20)	0	1,131	1,111	0	0	0
7152171	BALTIMORE	MD		01/16/2024		179,199	0	(25)	0	0	(25)	0	1,644	1,618	0	0	0
7152172	KNOXVILLE	TN		01/16/2024		211,334	0	(27)	0	0	(27)	0	1,740	1,713	0	0	0
7152173	BALTIMORE	MD		01/16/2024		158,170	0	(21)	0	0	(21)	0	1,241	1,220	0	0	0
7152175	ATLANTIC CITY	NJ		01/18/2024		463,399	0	0	0	0	0	0	5,325	5,324	0	0	0
7152176	ST. SIMONS ISLAND	GA		01/18/2024		443,067	0	(72)	0	0	(72)	0	4,157	4,086	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152177	LAPLACE	LA		01/18/2024		372,094	0	(36)	0	0	(36)	0	3,530	3,495	0	0	0
7152178	GRIFFIN	GA		01/18/2024		358,950	0	(35)	0	0	(35)	0	2,871	2,836	0	0	0
7152179	COVINGTON	KY		01/18/2024		355,441	0	(40)	0	0	(40)	0	3,732	3,691	0	0	0
7152180	HOOVER	AL		01/18/2024		272,602	0	(2)	0	0	(2)	0	2,753	2,751	0	0	0
7152181	TUCSON	AZ		01/18/2024		268,011	0	(35)	0	0	(35)	0	2,500	2,465	0	0	0
7152182	MINNEAPOLIS	MN		01/18/2024		264,689	0	(37)	0	0	(37)	0	2,533	2,496	0	0	0
7152183	GLENDALE	AZ		01/18/2024		257,242	0	(35)	0	0	(35)	0	2,370	2,335	0	0	0
7152185	KNOXVILLE	TN		01/18/2024		236,197	0	(19)	0	0	(19)	0	2,079	2,060	0	0	0
7152186	KINGS MILLS	OH		01/18/2024		225,641	0	(28)	0	0	(28)	0	1,868	1,840	0	0	0
7152187	GRAND RAPIDS	MI		01/18/2024		222,390	0	(19)	0	0	(19)	0	2,092	2,073	0	0	0
7152188	HUMBLE	TX		01/18/2024		218,032	0	(27)	0	0	(27)	0	2,110	2,083	0	0	0
7152189	LYNCHBURG	VA		01/18/2024		215,386	0	(33)	0	0	(33)	0	2,030	1,997	0	0	0
7152190	TONEY	AL		01/18/2024		212,521	0	(22)	0	0	(22)	0	2,186	2,164	0	0	0
7152191	PALM COAST	FL		01/18/2024		214,513	0	(38)	0	0	(38)	0	1,956	1,918	0	0	0
7152192	LYNCHBURG	VA		01/18/2024		207,321	0	(21)	0	0	(21)	0	2,122	2,101	0	0	0
7152193	JACKSONVILLE	FL		01/18/2024		207,112	0	(30)	0	0	(30)	0	1,992	1,962	0	0	0
7152194	JACKSONVILLE	FL		01/18/2024		195,415	0	(14)	0	0	(14)	0	1,404	1,390	0	0	0
7152195	MIDLAND	MI		01/18/2024		177,521	0	(17)	0	0	(17)	0	1,713	1,695	0	0	0
7152196	HUNTSVILLE	AL		01/18/2024		170,808	0	(16)	0	0	(16)	0	1,365	1,349	0	0	0
7152198	GASTONIA	NC		01/18/2024		149,703	0	(19)	0	0	(19)	0	1,402	1,384	0	0	0
7152199	FERNDALE	MI		01/18/2024		147,461	0	(19)	0	0	(19)	0	1,238	1,219	0	0	0
7152200	KANSAS CITY	MO		01/18/2024		138,241	0	(20)	0	0	(20)	0	1,154	1,134	0	0	0
7152201	AKRON	OH		01/18/2024		134,984	0	(16)	0	0	(16)	0	905	889	0	0	0
7152202	KNOXVILLE	TN		01/18/2024		130,721	0	(16)	0	0	(16)	0	1,162	1,146	0	0	0
7152203	HUNTSVILLE	AL		01/18/2024		128,896	0	(16)	0	0	(16)	0	994	978	0	0	0
7152204	ALAMOGORDO	NM		01/18/2024		115,908	0	(3)	0	0	(3)	0	1,071	1,068	0	0	0
7152205	WETUMPKA	AL		01/18/2024		105,626	0	(11)	0	0	(11)	0	945	935	0	0	0
7152206	WETUMPKA	AL		01/18/2024		102,937	0	(10)	0	0	(10)	0	916	906	0	0	0
7152207	NORTHFIELD	OH		01/18/2024		103,291	0	(13)	0	0	(13)	0	869	856	0	0	0
7152208	MILWAUKEE	WI		01/18/2024		97,819	0	(5)	0	0	(5)	0	881	876	0	0	0
7152209	PHOENIX	IL		01/18/2024		97,939	0	(14)	0	0	(14)	0	797	783	0	0	0
7152210	MIDLAND	MI		01/18/2024		97,296	0	(10)	0	0	(10)	0	861	850	0	0	0
7152211	CANTON	OH		01/18/2024		94,170	0	(15)	0	0	(15)	0	740	725	0	0	0
7152213	OAK PARK	MI		01/18/2024		93,306	0	(18)	0	0	(18)	0	819	801	0	0	0
7152214	MARTINSVILLE	VA		01/18/2024		86,406	0	(10)	0	0	(10)	0	828	818	0	0	0
7152216	BATON ROUGE	LA		01/18/2024		59,269	0	(10)	0	0	(10)	0	732	722	0	0	0
7152218	CLEVELAND	OH		01/17/2024		293,808	0	(18)	0	0	(18)	0	2,670	2,651	0	0	0
7152219	TRENTON	NJ		01/17/2024		222,453	0	(25)	0	0	(25)	0	1,605	1,580	0	0	0
7152220	EAST CHICAGO	IN		01/17/2024		94,787	0	(7)	0	0	(7)	0	820	813	0	0	0
7152221	NEW ROCHELLE	NY		01/17/2024		642,325	0	(120)	0	0	(120)	0	5,670	5,551	0	0	0
7152223	BROOKLYN	NY		01/17/2024		475,637	0	(89)	0	0	(89)	0	10,401	10,312	0	0	0
7152224	INDIANAPOLIS	IN		01/17/2024		96,113	0	(12)	0	0	(12)	0	920	907	0	0	0
7152225	BUFFALO	NY		01/17/2024		123,662	0	(10)	0	0	(10)	0	1,226	1,216	0	0	0
7152226	BUFFALO	NY		01/17/2024		217,967	0	(22)	0	0	(22)	0	2,107	2,085	0	0	0
7152228	SPOKANE	WA		01/17/2024		194,340	0	(17)	0	0	(17)	0	1,959	1,942	0	0	0
7152229	WAUKEGAN	IL		01/17/2024		168,206	0	(31)	0	0	(31)	0	1,429	1,398	0	0	0
7152230	ORANGEBURG	SC		01/17/2024		104,362	0	(10)	0	0	(10)	0	988	978	0	0	0
7152232	MASTIC	NY		01/17/2024		413,201	0	(80)	0	0	(80)	0	3,549	3,469	0	0	0
7152233	WOODHAVEN	NY		01/17/2024		496,542	0	(67)	0	0	(67)	0	4,702	4,636	0	0	0
7152234	WOODHAVEN	NY		01/17/2024		496,415	0	(63)	0	0	(63)	0	4,750	4,687	0	0	0
7152235	HOPE MILLS	NC		01/17/2024		176,050	0	(25)	0	0	(25)	0	1,662	1,638	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152236	LAURELTON	NY		01/17/2024		482,300	0	(89)	0	0	(89)	0	4,201	4,112	0	0	0
7152239	BROOKLYN	NY		01/17/2024		739,156	0	(72)	0	0	(72)	0	6,583	6,512	0	0	0
7152240	CHARLOTTE	NC		01/17/2024		247,137	0	(20)	0	0	(20)	0	2,388	2,368	0	0	0
7152241	CHARLOTTE	NC		01/17/2024		190,972	0	(13)	0	0	(13)	0	1,896	1,883	0	0	0
7152242	MILWAUKEE	WI		01/17/2024		75,842	0	(5)	0	0	(5)	0	751	746	0	0	0
7152243	PATCHOGUE	NY		01/17/2024		406,322	0	(51)	0	0	(51)	0	3,613	3,562	0	0	0
7152244	CHARLOTTE	NC		01/17/2024		216,193	0	(17)	0	0	(17)	0	2,106	2,088	0	0	0
7152245	FORT MOHAVE	AZ		01/17/2024		163,309	0	(14)	0	0	(14)	0	1,585	1,572	0	0	0
7152247	SHELBYVILLE	IN		01/17/2024		141,885	0	(17)	0	0	(17)	0	1,145	1,128	0	0	0
7152248	BURBANK	IL		01/17/2024		269,228	0	(24)	0	0	(24)	0	2,594	2,569	0	0	0
7152249	LORAIN	OH		01/17/2024		126,422	0	(24)	0	0	(24)	0	1,046	1,022	0	0	0
7152250	ORANGEBURG	SC		01/17/2024		219,183	0	(15)	0	0	(15)	0	2,114	2,099	0	0	0
7152251	FORT WORTH	TX		01/17/2024		129,110	0	(11)	0	0	(11)	0	1,352	1,340	0	0	0
7152252	PORTSMOUTH	VA		01/17/2024		89,267	0	(16)	0	0	(16)	0	789	773	0	0	0
7152253	NEWARK	NJ		01/17/2024		591,618	0	(50)	0	0	(50)	0	5,526	5,476	0	0	0
7152254	PORT CHESTER	NY		01/17/2024		571,036	0	(52)	0	0	(52)	0	4,905	4,852	0	0	0
7152255	DETROIT	MI		01/17/2024		205,203	0	(28)	0	0	(28)	0	1,753	1,725	0	0	0
7152256	GLEN BURNIE	MD		01/18/2024		188,291	0	(8)	0	0	(8)	0	2,267	2,259	0	0	0
7152257	PHILADELPHIA	PA		01/18/2024		112,449	0	(4)	0	0	(4)	0	1,134	1,130	0	0	0
7152258	INDIANAPOLIS	IN		01/18/2024		71,038	0	(5)	0	0	(5)	0	731	727	0	0	0
7152259	DAPHNE	AL		01/18/2024		232,936	0	(29)	0	0	(29)	0	2,235	2,206	0	0	0
7152260	MARYLAND HEIGHTS	MO		01/18/2024		150,929	0	(9)	0	0	(9)	0	1,565	1,556	0	0	0
7152261	KISSIMMEE	FL		01/18/2024		162,435	0	(8)	0	0	(8)	0	1,647	1,639	0	0	0
7152263	BALTIMORE	MD		01/18/2024		117,293	0	(5)	0	0	(5)	0	919	914	0	0	0
7152264	BALTIMORE	MD		01/18/2024		164,767	0	(6)	0	0	(6)	0	1,673	1,667	0	0	0
7152265	EASLEY	SC		01/18/2024		196,761	0	(9)	0	0	(9)	0	1,996	1,988	0	0	0
7152266	BALTIMORE	MD		01/18/2024		118,434	0	(26)	0	0	(26)	0	26	0	0	0	0
7152267	LAKE WALES	FL		01/18/2024		127,561	0	(3)	0	0	(3)	0	1,209	1,206	0	0	0
7152269	CHICAGO	IL		01/18/2024		189,261	0	(10)	0	0	(10)	0	1,964	1,955	0	0	0
7152270	BALTIMORE	MD		01/18/2024		127,703	0	(7)	0	0	(7)	0	1,347	1,340	0	0	0
7152271	ETNA	OH		01/18/2024		209,463	0	(5)	0	0	(5)	0	1,937	1,932	0	0	0
7152272	WESTLAND	MI		01/18/2024		116,706	0	(4)	0	0	(4)	0	1,229	1,224	0	0	0
7152273	DANVILLE	VA		01/18/2024		92,490	0	(6)	0	0	(6)	0	952	946	0	0	0
7152275	BALTIMORE	MD		01/18/2024		157,657	0	(7)	0	0	(7)	0	1,490	1,484	0	0	0
7152276	PHILADELPHIA	PA		01/18/2024		523,115	0	(22)	0	0	(22)	0	4,603	4,581	0	0	0
7152279	MERRILLVILLE	IN		01/18/2024		86,341	0	(8)	0	0	(8)	0	779	770	0	0	0
7152280	DETROIT	MI		01/18/2024		75,003	0	(2)	0	0	(2)	0	645	643	0	0	0
7152281	WILMINGTON	DE		01/18/2024		99,380	0	(10)	0	0	(10)	0	3,441	3,431	0	0	0
7152282	OAK RIDGE	TN		01/18/2024		130,737	0	(11)	0	0	(11)	0	1,290	1,278	0	0	0
7152284	INDEPENDENCE	MO		01/18/2024		222,924	0	(19)	0	0	(19)	0	2,291	2,272	0	0	0
7152285	WARNER ROBINS	GA		01/18/2024		84,625	0	(6)	0	0	(6)	0	792	786	0	0	0
7152286	AKRON	OH		01/18/2024		103,068	0	(4)	0	0	(4)	0	921	917	0	0	0
7152287	BALTIMORE	MD		01/18/2024		129,348	0	(15)	0	0	(15)	0	2,559	2,544	0	0	0
7152288	ELMORE	AL		01/18/2024		116,221	0	(9)	0	0	(9)	0	1,043	1,034	0	0	0
7152289	SHREVEPORT	LA		01/18/2024		86,789	0	(6)	0	0	(6)	0	893	887	0	0	0
7152290	PITTSBURGH	PA		01/18/2024		116,628	0	(7)	0	0	(7)	0	1,182	1,175	0	0	0
7152293	HIGH POINT	NC		01/19/2024		92,650	0	(11)	0	0	(11)	0	904	893	0	0	0
7152294	CASSELBERRY	FL		01/19/2024		110,349	0	(20)	0	0	(20)	0	966	945	0	0	0
7152295	JACKSONVILLE	FL		01/19/2024		83,135	0	(10)	0	0	(10)	0	824	814	0	0	0
7152296	JACKSON	MS		01/19/2024		102,274	0	(14)	0	0	(14)	0	959	945	0	0	0
7152297	CHICAGO	IL		01/19/2024		161,702	0	(19)	0	0	(19)	0	1,227	1,208	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152298	BALTIMORE	MD		01/19/2024		193,368	0	(32)	0	0	(32)	0	1,717	1,685	0	0	0
7152300	CRP CHRISTI	TX		01/19/2024		163,674	0	(21)	0	0	(21)	0	1,473	1,452	0	0	0
7152301	BALTIMORE	MD		01/19/2024		176,501	0	(24)	0	0	(24)	0	1,483	1,460	0	0	0
7152302	CLEVELAND	OH		01/19/2024		91,939	0	(12)	0	0	(12)	0	732	721	0	0	0
7152303	BAY HARBOR ISLANDS	FL		01/19/2024		564,971	0	(69)	0	0	(69)	0	5,507	5,438	0	0	0
7152304	GRANDVIEW	MO		01/19/2024		187,696	0	(28)	0	0	(28)	0	1,440	1,412	0	0	0
7152305	BALTIMORE	MD		01/19/2024		153,317	0	(17)	0	0	(17)	0	1,228	1,210	0	0	0
7152306	DETROIT	MI		01/19/2024		74,584	0	(12)	0	0	(12)	0	575	563	0	0	0
7152307	PHILADELPHIA	PA		01/19/2024		130,312	0	(6)	0	0	(6)	0	1,022	1,016	0	0	0
7152308	HICKORY	NC		01/19/2024		116,163	0	(17)	0	0	(17)	0	890	873	0	0	0
7152309	PHILADELPHIA	PA		01/19/2024		146,799	0	(5)	0	0	(5)	0	1,175	1,170	0	0	0
7152310	DUNDALK	MD		01/19/2024		173,323	0	(30)	0	0	(30)	0	1,533	1,503	0	0	0
7152311	POTTSVILLE	PA		01/19/2024		119,764	0	(6)	0	0	(6)	0	923	917	0	0	0
7152313	CHARLOTTE	NC		01/19/2024		411,438	0	(35)	0	0	(35)	0	3,780	3,745	0	0	0
7152314	CHELSEA	OK		01/19/2024		107,012	0	(13)	0	0	(13)	0	762	749	0	0	0
7152317	HUNTSVILLE	AL		01/19/2024		84,035	0	(133)	0	0	(133)	0	3,875	3,742	0	0	0
7152319	CHELSEA	OK		01/19/2024		97,999	0	(17)	0	0	(17)	0	789	772	0	0	0
7152322	BALTIMORE	MD		01/19/2024		209,631	0	(26)	0	0	(26)	0	1,787	1,761	0	0	0
7152324	HOUSTON	TX		01/19/2024		141,442	0	8	0	0	8	0	1,473	1,481	0	0	0
7152325	FAYETTEVILLE	NC		01/19/2024		122,680	0	(16)	0	0	(16)	0	1,092	1,076	0	0	0
7152328	MERIDEN	CT		01/19/2024		199,329	0	(34)	0	0	(34)	0	1,803	1,769	0	0	0
7152329	KANSAS CITY	MO		01/19/2024		99,728	0	(19)	0	0	(19)	0	912	892	0	0	0
7152331	DAYTON	OH		01/19/2024		138,155	0	(16)	0	0	(16)	0	1,119	1,103	0	0	0
7152333	CALIFORNIA	MD		01/19/2024		275,172	0	4	0	0	4	0	5,192	5,196	0	0	0
7152338	EDDYSTONE	PA		01/19/2024		158,350	0	(8)	0	0	(8)	0	1,377	1,369	0	0	0
7152339	GRANBURY	TX		01/19/2024		214,686	0	(43)	0	0	(43)	0	1,972	1,930	0	0	0
7152340	GRANDVIEW	MO		01/19/2024		216,646	0	(37)	0	0	(37)	0	1,915	1,878	0	0	0
7152341	HAGERSTOWN	MD		01/19/2024		154,126	0	(14)	0	0	(14)	0	1,384	1,370	0	0	0
7152342	MABLETON	GA		01/19/2024		239,530	0	(46)	0	0	(46)	0	2,160	2,114	0	0	0
7152344	ANCHORAGE	AK		01/25/2024		134,657	0	48	0	0	48	0	1,979	2,027	0	0	0
7152345	BREMERTON	WA		01/25/2024		215,439	0	166	0	0	166	0	3,813	3,979	0	0	0
7152346	FAYETTEVILLE	NC		01/25/2024		186,946	0	46	0	0	46	0	2,308	2,354	0	0	0
7152347	FRESH MEADOWS	NY		01/25/2024		582,465	0	430	0	0	430	0	15,376	15,806	0	0	0
7152348	NEWARK	NJ		01/25/2024		342,890	0	219	0	0	219	0	5,677	5,896	0	0	0
7152349	PAWTUCKET	RI		01/25/2024		294,572	0	230	0	0	230	0	4,639	4,869	0	0	0
7152350	PROVIDENCE	RI		01/25/2024		244,452	0	173	0	0	173	0	3,831	4,004	0	0	0
7152352	FARMERSVILLE	TX		01/25/2024		129,175	0	119	0	0	119	0	2,253	2,372	0	0	0
7152353	PHOENIX	AZ		01/25/2024		264,167	0	302	0	0	302	0	4,625	4,927	0	0	0
7152355	ALBUQUERQUE	NM		01/25/2024		195,124	0	85	0	0	85	0	4,128	4,213	0	0	0
7152356	LAWRENCE	NY		01/25/2024		459,687	0	433	0	0	433	0	8,215	8,648	0	0	0
7152357	ANCHORAGE	AK		01/25/2024		134,657	0	48	0	0	48	0	1,979	2,027	0	0	0
7152358	TRENTON	NJ		01/25/2024		178,748	0	42	0	0	42	0	2,113	2,156	0	0	0
7152359	LAKE HAVASU CITY	AZ		01/25/2024		225,467	0	38	0	0	38	0	892	930	0	0	0
7152360	IRVING	TX		01/25/2024		160,523	0	245	0	0	245	0	3,788	4,033	0	0	0
7152361	HENDERSON	NV		01/25/2024		237,395	0	98	0	0	98	0	3,681	3,779	0	0	0
7152363	INWOOD	NY		01/25/2024		278,331	0	232	0	0	232	0	4,944	5,176	0	0	0
7152364	BROOKLYN	NY		01/25/2024		528,648	0	398	0	0	398	0	9,352	9,749	0	0	0
7152365	HACKENSACK	NJ		01/25/2024		325,565	0	150	0	0	150	0	4,816	4,966	0	0	0
7152366	ANCHORAGE	AK		01/25/2024		134,518	0	49	0	0	49	0	1,978	2,027	0	0	0
7152367	NEWARK	NJ		01/25/2024		336,655	0	215	0	0	215	0	5,574	5,789	0	0	0
7152368	MONROE	GA		01/25/2024		99,346	0	71	0	0	71	0	1,686	1,757	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152370	PAULSBORO	NJ		01/25/2024		98,399	0	160	0	0	160	0	2,764	2,924	0	0	0
7152371	ANCHORAGE	AK		01/25/2024		134,518	0	49	0	0	49	0	1,978	2,027	0	0	0
7152376	SOUTHERN SHORES	NC		01/25/2024		1,059,821	0	100	0	0	100	0	13,227	13,327	0	0	0
7152377	SOUTH AMBOY	NJ		01/25/2024		261,447	0	9	0	0	9	0	2,970	2,980	0	0	0
7152378	ANCHORAGE	AK		01/25/2024		130,120	0	85	0	0	85	0	2,199	2,284	0	0	0
7152379	BATON ROUGE	LA		01/25/2024		91,210	0	18	0	0	18	0	1,128	1,146	0	0	0
7152380	ALBUQUERQUE	NM		01/26/2024		230,854	0	0	0	0	0	0	2,077	2,078	0	0	0
7152381	HANFORD	CA		01/26/2024		263,821	0	(8)	0	0	(8)	0	2,791	2,782	0	0	0
7152382	SAINT LOUIS	MO		01/26/2024		153,212	0	0	0	0	0	0	1,652	1,652	0	0	0
7152383	JACKSONVILLE	FL		01/26/2024		146,278	0	20	0	0	20	0	1,803	1,823	0	0	0
7152384	SOUTH DAYTONA	FL		01/26/2024		166,101	0	(9)	0	0	(9)	0	1,706	1,697	0	0	0
7152385	MEMPHIS	TN		01/26/2024		122,802	0	(6)	0	0	(6)	0	1,147	1,141	0	0	0
7152386	PHILADELPHIA	PA		01/26/2024		181,100	0	(1)	0	0	(1)	0	1,403	1,401	0	0	0
7152387	GRIFFITH	IN		01/26/2024		149,951	0	(3)	0	0	(3)	0	1,504	1,501	0	0	0
7152388	MEMPHIS	TN		01/26/2024		104,014	0	(4)	0	0	(4)	0	894	889	0	0	0
7152389	SUNRISE	FL		01/26/2024		112,849	0	4	0	0	4	0	1,135	1,139	0	0	0
7152391	PHILADELPHIA	PA		01/26/2024		185,856	0	1	0	0	1	0	1,894	1,895	0	0	0
7152392	MEMPHIS	TN		01/26/2024		112,390	0	(7)	0	0	(7)	0	2,611	2,604	0	0	0
7152393	DAYTONA BEACH	FL		01/26/2024		139,874	0	(4)	0	0	(4)	0	1,245	1,242	0	0	0
7152394	PHILADELPHIA	PA		01/26/2024		105,147	0	(5)	0	0	(5)	0	994	989	0	0	0
7152395	PHILADELPHIA	PA		01/26/2024		112,680	0	(5)	0	0	(5)	0	1,040	1,035	0	0	0
7152396	PHILADELPHIA	PA		01/26/2024		112,680	0	(5)	0	0	(5)	0	1,040	1,035	0	0	0
7152397	PHILADELPHIA	PA		01/26/2024		104,226	0	(4)	0	0	(4)	0	895	891	0	0	0
7152398	DETROIT	MI		01/26/2024		95,232	0	0	0	0	0	0	950	949	0	0	0
7152399	PORTSMOUTH	VA		01/26/2024		189,616	0	(17)	0	0	(17)	0	1,234	1,217	0	0	0
7152400	ALIQUIPPA	PA		01/26/2024		77,819	0	(5)	0	0	(5)	0	2,210	2,205	0	0	0
7152401	ALVIN	TX		01/26/2024		235,182	0	(42)	0	0	(42)	0	2,087	2,045	0	0	0
7152402	BAYPORT	MN		01/26/2024		198,210	0	(25)	0	0	(25)	0	2,308	2,283	0	0	0
7152403	BUFFALO	NY		01/26/2024		127,801	0	(5)	0	0	(5)	0	1,198	1,193	0	0	0
7152404	BUFFALO	NY		01/26/2024		123,897	0	(5)	0	0	(5)	0	1,163	1,158	0	0	0
7152406	ELGIN	IL		01/26/2024		154,820	0	(6)	0	0	(6)	0	1,353	1,347	0	0	0
7152407	MARIETTA	GA		01/26/2024		152,236	0	(16)	0	0	(16)	0	1,488	1,472	0	0	0
7152411	EAST ORANGE	NJ		01/26/2024		456,993	0	(17)	0	0	(17)	0	4,608	4,591	0	0	0
7152412	JEFFERSON	WI		01/26/2024		207,825	0	(72)	0	0	(72)	0	19,192	19,121	0	0	0
7152413	PETERSBURG	VA		01/26/2024		184,619	0	(4)	0	0	(4)	0	4,182	4,178	0	0	0
7152415	SALISBURY	NC		01/26/2024		143,840	0	(8)	0	0	(8)	0	1,458	1,450	0	0	0
7152417	FORT PIERCE	FL		02/09/2024		360,813	0	(58)	0	0	(58)	0	3,051	2,993	0	0	0
7152418	BALTIMORE	MD		02/09/2024		192,350	0	0	0	0	0	0	2,044	2,044	0	0	0
7152419	BALTIMORE	MD		02/09/2024		174,102	0	(11)	0	0	(11)	0	1,784	1,772	0	0	0
7152420	BRICK	NJ		02/09/2024		276,664	0	(62)	0	0	(62)	0	2,744	2,682	0	0	0
7152421	WESTVILLE	NJ		02/09/2024		310,703	0	(33)	0	0	(33)	0	3,119	3,085	0	0	0
7152422	WHEATON	IL		02/09/2024		242,536	0	(54)	0	0	(54)	0	1,906	1,852	0	0	0
7152423	BOGOTA	NJ		02/09/2024		641,582	0	(382)	0	0	(382)	0	14,461	14,079	0	0	0
7152424	ATLANTIC BEACH	FL		02/09/2024		232,785	0	(44)	0	0	(44)	0	2,429	2,385	0	0	0
7152425	JACKSONVILLE	FL		02/09/2024		160,435	0	(29)	0	0	(29)	0	1,502	1,474	0	0	0
7152427	WILMINGTON	DE		02/09/2024		173,567	0	(27)	0	0	(27)	0	1,286	1,259	0	0	0
7152428	LEHIGH ACRES	FL		02/09/2024		353,091	0	(45)	0	0	(45)	0	3,118	3,073	0	0	0
7152429	LEHIGH ACRES	FL		02/09/2024		348,505	0	(45)	0	0	(45)	0	3,078	3,033	0	0	0
7152430	LEHIGH ACRES	FL		02/09/2024		355,384	0	(46)	0	0	(46)	0	3,139	3,093	0	0	0
7152431	PHILADELPHIA	PA		02/09/2024		665,590	0	(117)	0	0	(117)	0	6,133	6,016	0	0	0
7152432	ALBANY	NY		02/09/2024		106,105	0	(21)	0	0	(21)	0	885	864	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7152433	ATLANTA	GA		02/09/2024		204,782	0	(31)	0	0	(31)	0	1,846	1,815	0	0	0
7152434	OAKLAND PARK	FL		02/09/2024		400,924	0	(98)	0	0	(98)	0	3,638	3,539	0	0	0
7152435	SALISBURY	MD		02/09/2024		167,643	0	(40)	0	0	(40)	0	1,426	1,385	0	0	0
7152436	OAKLAND	NJ		02/09/2024		450,822	0	(109)	0	0	(109)	0	3,834	3,726	0	0	0
7152437	LAFAYETTE	TN		02/09/2024		453,214	0	(70)	0	0	(70)	0	3,681	3,611	0	0	0
7152438	COCOA	FL		02/09/2024		235,885	0	0	0	0	0	0	2,584	2,584	0	0	0
7152441	ORLANDO	FL		02/14/2024		154,735	0	(16)	0	0	(16)	0	1,827	1,811	0	0	0
7152448	LAS VEGAS	NV		02/14/2024		231,350	0	(24)	0	0	(24)	0	2,561	2,537	0	0	0
7152450	KANNAPOLIS	NC		02/14/2024		161,766	0	(22)	0	0	(22)	0	1,708	1,687	0	0	0
7152451	CHARLOTTE	NC		02/14/2024		204,786	0	(17)	0	0	(17)	0	2,276	2,259	0	0	0
7152452	LINCOLN	CA		02/14/2024		302,000	0	(35)	0	0	(35)	0	3,271	3,236	0	0	0
7152453	CINCINNATI	OH		02/14/2024		137,824	0	(6)	0	0	(6)	0	2,002	1,996	0	0	0
7152454	CHARLOTTE	NC		02/14/2024		204,786	0	(17)	0	0	(17)	0	2,276	2,259	0	0	0
7152455	RICHMOND	VA		02/14/2024		118,761	0	(2)	0	0	(2)	0	6,245	6,243	0	0	0
7152456	CANUTILLO	TX		02/14/2024		129,613	0	(9)	0	0	(9)	0	1,500	1,491	0	0	0
7152457	CANDLER	NC		02/14/2024		274,989	0	(21)	0	0	(21)	0	3,179	3,158	0	0	0
7152458	JAMESTOWN	NC		02/14/2024		88,841	0	(14)	0	0	(14)	0	757	742	0	0	0
7152459	PORT CHARLOTTE	FL		02/14/2024		312,580	0	(19)	0	0	(19)	0	3,643	3,624	0	0	0
7152461	NEW BRAUNFELS	TX		02/14/2024		187,640	0	(3)	0	0	(3)	0	2,231	2,228	0	0	0
7152462	APOPKA	FL		02/14/2024		77,061	0	(13)	0	0	(13)	0	699	685	0	0	0
7152463	NEW BRAUNFELS	TX		02/14/2024		187,640	0	(3)	0	0	(3)	0	2,231	2,228	0	0	0
7152464	ATLANTA	GA		02/14/2024		205,734	0	(4)	0	0	(4)	0	3,927	3,924	0	0	0
7152465	INDEPENDENCE	MO		02/14/2024		101,837	0	(16)	0	0	(16)	0	840	824	0	0	0
7152466	FLORISSANT	MO		02/14/2024		102,977	0	(14)	0	0	(14)	0	965	950	0	0	0
7152467	NAPLES	FL		02/14/2024		198,785	0	(107)	0	0	(107)	0	7,929	7,822	0	0	0
7152469	DISTRICT HEIGHTS	MD		02/14/2024		291,222	0	(13)	0	0	(13)	0	3,377	3,364	0	0	0
7152470	DEARBORN	MI		02/14/2024		122,581	0	(21)	0	0	(21)	0	1,223	1,202	0	0	0
7152471	POMPANO BEACH	FL		02/14/2024		149,554	0	(35)	0	0	(35)	0	3,824	3,790	0	0	0
7152474	PORT CHARLOTTE	FL		02/14/2024		262,812	0	(30)	0	0	(30)	0	2,960	2,930	0	0	0
7152475	DEARBORN HEIGHTS	MI		02/14/2024		131,902	0	(7)	0	0	(7)	0	1,518	1,511	0	0	0
7152477	UNIVERSITY PARK	IL		02/14/2024		99,024	0	(15)	0	0	(15)	0	811	795	0	0	0
7152479	TOOL	TX		02/14/2024		107,747	0	(16)	0	0	(16)	0	1,069	1,052	0	0	0
7152480	UNIVERSITY PARK	IL		02/14/2024		83,635	0	(13)	0	0	(13)	0	685	672	0	0	0
7152481	SAVANNAH	GA		02/14/2024		142,375	0	(25)	0	0	(25)	0	1,366	1,341	0	0	0
7152482	INDIANAPOLIS	IN		02/14/2024		100,404	0	(16)	0	0	(16)	0	835	819	0	0	0
7152483	LEBANON	TN		02/14/2024		135,800	0	(14)	0	0	(14)	0	1,481	1,467	0	0	0
7152485	JACKSONVILLE	FL		02/14/2024		104,598	0	(15)	0	0	(15)	0	810	794	0	0	0
7152487	CHARLOTTE	NC		02/14/2024		209,392	0	(34)	0	0	(34)	0	2,060	2,025	0	0	0
7152488	CHARLOTTE	NC		02/14/2024		239,305	0	(39)	0	0	(39)	0	2,354	2,315	0	0	0
7152489	DECATUR	GA		02/14/2024		179,489	0	(32)	0	0	(32)	0	1,721	1,689	0	0	0
7152490	MILLBRAE	CA		02/14/2024		462,667	0	(85)	0	0	(85)	0	4,435	4,350	0	0	0
7152493	NORTH LAS VEGAS	NV		02/14/2024		156,678	0	(14)	0	0	(14)	0	1,705	1,690	0	0	0
7152495	CLEVELAND	OH		02/14/2024		79,580	0	(3)	0	0	(3)	0	583	580	0	0	0
7152496	ROYAL OAK	MI		02/14/2024		120,985	0	(13)	0	0	(13)	0	1,305	1,293	0	0	0
7152497	BIRMINGHAM	AL		02/14/2024		83,963	0	(13)	0	0	(13)	0	732	718	0	0	0
7152498	MORROW	GA		02/14/2024		212,029	0	(50)	0	0	(50)	0	2,318	2,268	0	0	0
7152500	COLUMBUS	OH		02/14/2024		196,685	0	(23)	0	0	(23)	0	2,120	2,097	0	0	0
7152501	KOKOMO	IN		02/14/2024		74,896	0	(38)	0	0	(38)	0	1,996	1,958	0	0	0
7152502	OCALA	FL		02/14/2024		262,662	0	(43)	0	0	(43)	0	2,626	2,582	0	0	0
7152503	ROCKY MOUNT	NC		02/14/2024		113,200	0	(11)	0	0	(11)	0	1,223	1,212	0	0	0
7152504	AUBREY	TX		02/14/2024		181,835	0	(21)	0	0	(21)	0	1,960	1,939	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152505	TAMPA	FL		02/14/2024		298,135	0	(46)	0	0	(46)	0	2,448	2,402	0	0	0
7152506	NORFOLK	VA		02/14/2024		181,339	0	(31)	0	0	(31)	0	1,812	1,780	0	0	0
7152507	CLEVELAND	OH		02/14/2024		75,037	0	(3)	0	0	(3)	0	695	692	0	0	0
7152508	MARIETTA	GA		02/14/2024		245,018	0	(42)	0	0	(42)	0	2,224	2,182	0	0	0
7152509	UTICA	NY		02/14/2024		114,072	0	(16)	0	0	(16)	0	855	839	0	0	0
7152510	TYBEE ISLAND	GA		02/14/2024		372,286	0	(74)	0	0	(74)	0	3,452	3,378	0	0	0
7152511	SAINT LOUIS	MO		02/14/2024		92,722	0	(15)	0	0	(15)	0	784	769	0	0	0
7152512	GARDEN CITY	MI		02/14/2024		96,815	0	(15)	0	0	(15)	0	1,016	1,000	0	0	0
7152513	DEARBORN	MI		02/14/2024		91,139	0	(11)	0	0	(11)	0	959	948	0	0	0
7152514	JACKSONVILLE	NC		02/14/2024		83,827	0	(16)	0	0	(16)	0	724	709	0	0	0
7152515	LABELLE	FL		02/14/2024		197,711	0	(28)	0	0	(28)	0	1,599	1,571	0	0	0
7152516	THOMASVILLE	GA		02/14/2024		96,651	0	(14)	0	0	(14)	0	760	746	0	0	0
7152519	GROVETOWN	GA		02/14/2024		80,414	0	(12)	0	0	(12)	0	633	621	0	0	0
7152520	TEMPLE	TX		02/14/2024		108,427	0	(18)	0	0	(18)	0	831	813	0	0	0
7152521	MEMPHIS	TN		02/14/2024		79,567	0	(13)	0	0	(13)	0	689	676	0	0	0
7152522	NEDERLAND	TX		02/14/2024		101,010	0	(16)	0	0	(16)	0	814	799	0	0	0
7152524	DETROIT	MI		02/14/2024		108,362	0	(15)	0	0	(15)	0	806	790	0	0	0
7152525	BUFFALO	NY		02/14/2024		121,919	0	(20)	0	0	(20)	0	1,073	1,052	0	0	0
7152526	LITTLE ROCK	AR		02/14/2024		99,787	0	(15)	0	0	(15)	0	798	783	0	0	0
7152527	FAYETTEVILLE	NC		02/14/2024		91,684	0	(14)	0	0	(14)	0	925	911	0	0	0
7152528	ROCK HILL	SC		02/14/2024		152,644	0	(29)	0	0	(29)	0	1,822	1,793	0	0	0
7152532	SENECA	SC		02/14/2024		140,596	0	(25)	0	0	(25)	0	1,297	1,273	0	0	0
7152534	MIAMI	FL		02/14/2024		286,805	0	(46)	0	0	(46)	0	2,781	2,735	0	0	0
7152535	AUGUSTA	GA		02/14/2024		100,880	0	(20)	0	0	(20)	0	951	930	0	0	0
7152536	CLOVIS	CA		02/14/2024		201,122	0	(31)	0	0	(31)	0	1,608	1,578	0	0	0
7152537	DETROIT	MI		02/14/2024		94,039	0	(17)	0	0	(17)	0	868	851	0	0	0
7152538	SANTA MARIA	CA		02/14/2024		365,050	0	(61)	0	0	(61)	0	3,213	3,151	0	0	0
7152539	PLANTATION	FL		02/14/2024		202,153	0	(31)	0	0	(31)	0	1,617	1,586	0	0	0
7152541	NORTH LAUDERDALE	FL		02/14/2024		232,112	0	(35)	0	0	(35)	0	1,812	1,777	0	0	0
7152542	SANFORD	FL		02/14/2024		107,604	0	(18)	0	0	(18)	0	1,043	1,026	0	0	0
7152543	LOUISVILLE	KY		02/14/2024		132,676	0	(22)	0	0	(22)	0	1,033	1,011	0	0	0
7152544	CLOVIS	CA		02/14/2024		184,437	0	(27)	0	0	(27)	0	1,405	1,379	0	0	0
7152547	SAINT JOSEPH	MO		02/14/2024		85,035	0	(14)	0	0	(14)	0	731	717	0	0	0
7152548	PHENIX CITY	AL		02/14/2024		90,434	0	(11)	0	0	(11)	0	440	429	0	0	0
7152549	MANSFIELD	TX		02/14/2024		268,326	0	(38)	0	0	(38)	0	1,996	1,958	0	0	0
7152550	CUERO	TX		02/14/2024		80,514	0	(11)	0	0	(11)	0	584	573	0	0	0
7152551	MEMPHIS	TN		02/14/2024		85,072	0	(13)	0	0	(13)	0	697	684	0	0	0
7152552	MONROE	NC		02/14/2024		177,633	0	(32)	0	0	(32)	0	6,141	6,109	0	0	0
7152553	INKSTER	MI		02/14/2024		78,832	0	(12)	0	0	(12)	0	651	638	0	0	0
7152556	BARBERTON	OH		02/14/2024		90,129	0	(4)	0	0	(4)	0	767	764	0	0	0
7152557	DETROIT	MI		02/14/2024		91,543	0	(15)	0	0	(15)	0	778	763	0	0	0
7152558	BALTIMORE	MD		02/14/2024		154,698	0	(23)	0	0	(23)	0	1,067	1,044	0	0	0
7152559	GREENVILLE	NC		02/14/2024		95,981	0	(15)	0	0	(15)	0	805	790	0	0	0
7152560	CHARLOTTE	NC		02/14/2024		227,595	0	(60)	0	0	(60)	0	3,367	3,307	0	0	0
7152561	WINSTON-SALEM	NC		02/14/2024		173,707	0	(81)	0	0	(81)	0	4,995	4,914	0	0	0
7152562	CHARLOTTE	NC		02/14/2024		164,189	0	(28)	0	0	(28)	0	6,473	6,445	0	0	0
7152563	CHARLOTTE	NC		02/14/2024		251,171	0	(41)	0	0	(41)	0	5,983	5,941	0	0	0
7152565	CHARLOTTE	NC		02/14/2024		251,197	0	(45)	0	0	(45)	0	6,750	6,705	0	0	0
7152566	CHARLOTTE	NC		02/14/2024		225,541	0	(37)	0	0	(37)	0	2,223	2,185	0	0	0
7152567	CHARLOTTE	NC		02/14/2024		184,541	0	(96)	0	0	(96)	0	5,848	5,752	0	0	0
7152568	CHARLOTTE	NC		02/14/2024		185,187	0	(111)	0	0	(111)	0	6,834	6,722	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152569	BALTIMORE	MD		02/14/2024		92,331	0	(2,333)	0	0	(2,333)	0	89,742	87,410	0	0	0
7152570	CLEVELAND	OH		02/14/2024		96,057	0	(4)	0	0	(4)	0	737	733	0	0	0
7152572	MONTGOMERY	AL		02/14/2024		89,403	0	(14)	0	0	(14)	0	709	696	0	0	0
7152575	CHARLOTTE	NC		02/14/2024		210,831	0	(100)	0	0	(100)	0	6,200	6,101	0	0	0
7152576	CROSBY	MN		02/14/2024		131,385	0	(24)	0	0	(24)	0	1,257	1,233	0	0	0
7152577	JACKSONVILLE	FL		02/14/2024		133,448	0	(25)	0	0	(25)	0	1,298	1,273	0	0	0
7152578	COLUMBIA	SC		02/14/2024		81,658	0	(13)	0	0	(13)	0	695	682	0	0	0
7152579	JACKSONVILLE	FL		02/14/2024		163,626	0	(28)	0	0	(28)	0	1,484	1,455	0	0	0
7152580	ERWIN	NC		02/14/2024		223,348	0	(26)	0	0	(26)	0	1,352	1,327	0	0	0
7152582	TOLEDO	OH		02/14/2024		87,378	0	(3)	0	0	(3)	0	537	534	0	0	0
7152583	OVERLAND	MO		02/14/2024		79,405	0	(13)	0	0	(13)	0	694	680	0	0	0
7152584	MAPLE HEIGHTS	OH		02/14/2024		91,382	0	(3)	0	0	(3)	0	576	573	0	0	0
7152585	LOS ANGELES	CA		02/14/2024		901,732	0	(161)	0	0	(161)	0	8,458	8,297	0	0	0
7152586	ENDICOTT	NY		02/14/2024		81,932	0	(11)	0	0	(11)	0	562	551	0	0	0
7152587	ST. LOUIS	MO		02/14/2024		80,881	0	(11)	0	0	(11)	0	579	568	0	0	0
7152589	ATLANTA	GA		02/14/2024		126,184	0	(18)	0	0	(18)	0	863	844	0	0	0
7152590	PHILADELPHIA	PA		02/14/2024		159,153	0	(5)	0	0	(5)	0	1,089	1,084	0	0	0
7152591	ATLANTA	GA		02/14/2024		101,677	0	(17)	0	0	(17)	0	1,229	1,212	0	0	0
7152593	ROCKWOOD	TN		02/14/2024		143,108	0	(16)	0	0	(16)	0	867	850	0	0	0
7152594	DOUGLASVILLE	GA		02/14/2024		472,363	0	0	0	0	0	0	2,663	2,663	0	0	0
7152595	DETROIT	MI		02/14/2024		77,448	0	(11)	0	0	(11)	0	571	560	0	0	0
7152596	MEMPHIS	TN		02/14/2024		79,595	0	(10)	0	0	(10)	0	507	497	0	0	0
7152597	CAMPBELL	OH		02/14/2024		90,258	0	(3)	0	0	(3)	0	692	689	0	0	0
7152598	WARNER ROBINS	GA		02/14/2024		85,552	0	(14)	0	0	(14)	0	677	663	0	0	0
7152600	DETROIT	MI		02/14/2024		85,094	0	(14)	0	0	(14)	0	726	712	0	0	0
7152601	MEMPHIS	TN		02/14/2024		88,861	0	(13)	0	0	(13)	0	705	692	0	0	0
7152602	UTICA	NY		02/14/2024		101,355	0	(12)	0	0	(12)	0	639	627	0	0	0
7152603	BIRMINGHAM	AL		02/14/2024		114,195	0	(16)	0	0	(16)	0	815	800	0	0	0
7152604	GOLDSBORO	NC		02/14/2024		92,929	0	(14)	0	0	(14)	0	750	735	0	0	0
7152605	WARNER ROBINS	GA		02/14/2024		85,552	0	(14)	0	0	(14)	0	677	663	0	0	0
7152606	AKRON	OH		02/14/2024		75,173	0	(3)	0	0	(3)	0	620	617	0	0	0
7152607	BIRMINGHAM	AL		02/14/2024		89,909	0	(12)	0	0	(12)	0	642	630	0	0	0
7152609	ALBANY	NY		01/26/2024		96,520	0	(13)	0	0	(13)	0	750	737	0	0	0
7152610	SAINT LOUIS	MO		01/26/2024		89,377	0	(12)	0	0	(12)	0	730	718	0	0	0
7152613	ROSEDALE	MD		01/26/2024		252,256	0	(45)	0	0	(45)	0	2,229	2,184	0	0	0
7152614	COLUMBUS	OH		01/26/2024		136,491	0	(19)	0	0	(19)	0	1,207	1,188	0	0	0
7152615	GRIFFIN	GA		01/26/2024		276,753	0	(30)	0	0	(30)	0	2,368	2,338	0	0	0
7152618	UTICA	NY		01/26/2024		98,208	0	(17)	0	0	(17)	0	789	772	0	0	0
7152619	FLINT	MI		01/26/2024		112,272	0	(20)	0	0	(20)	0	986	966	0	0	0
7152620	FRUITLAND	MD		01/26/2024		153,240	0	(18)	0	0	(18)	0	1,422	1,403	0	0	0
7152621	CAMDEN	AR		01/26/2024		137,138	0	(25)	0	0	(25)	0	1,145	1,120	0	0	0
7152622	MEMPHIS	TN		01/26/2024		108,165	0	(18)	0	0	(18)	0	981	963	0	0	0
7152623	BALTIMORE	MD		01/26/2024		152,704	0	(15)	0	0	(15)	0	1,424	1,409	0	0	0
7152624	SAINT LOUIS	MO		01/26/2024		107,739	0	(16)	0	0	(16)	0	853	838	0	0	0
7152625	WILMINGTON	DE		01/26/2024		131,282	0	(11)	0	0	(11)	0	1,322	1,310	0	0	0
7152626	WICKLIFFE	OH		01/26/2024		129,431	0	(19)	0	0	(19)	0	1,144	1,125	0	0	0
7152627	WICKLIFFE	OH		01/26/2024		129,431	0	(19)	0	0	(19)	0	1,144	1,125	0	0	0
7152628	JERSEY CITY	NJ		01/26/2024		439,654	0	(59)	0	0	(59)	0	3,534	3,475	0	0	0
7152629	BALTIMORE	MD		01/26/2024		153,314	0	(29)	0	0	(29)	0	1,314	1,285	0	0	0
7152630	CHELSEA	OK		01/26/2024		85,118	0	(15)	0	0	(15)	0	680	665	0	0	0
7152631	TRENTON	NJ		01/26/2024		124,218	0	(11)	0	0	(11)	0	1,073	1,062	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152632	BALTIMORE	MD		01/26/2024		129,301	0	(10)	0	0	(10)	0	1,047	1,036	0	0	0
7152633	BALTIMORE	MD		01/26/2024		109,108	0	(20)	0	0	(20)	0	890	870	0	0	0
7152634	PONTIAC	MI		01/26/2024		100,724	0	(16)	0	0	(16)	0	916	899	0	0	0
7152635	EUCLID	OH		01/26/2024		100,752	0	(7)	0	0	(7)	0	999	992	0	0	0
7152636	COLUMBIA	SC		01/26/2024		100,656	0	(17)	0	0	(17)	0	911	893	0	0	0
7152637	PHILADELPHIA	PA		01/26/2024		171,136	0	(7)	0	0	(7)	0	1,309	1,302	0	0	0
7152638	PHILLIPSBURG	NJ		01/26/2024		182,461	0	(29)	0	0	(29)	0	1,460	1,432	0	0	0
7152639	BALTIMORE	MD		01/26/2024		196,865	0	(28)	0	0	(28)	0	1,618	1,590	0	0	0
7152640	BALTIMORE	MD		01/26/2024		196,865	0	(28)	0	0	(28)	0	1,618	1,590	0	0	0
7152641	BALTIMORE	MD		01/26/2024		193,005	0	(27)	0	0	(27)	0	1,586	1,559	0	0	0
7152642	BALTIMORE	MD		01/26/2024		193,269	0	(30)	0	0	(30)	0	1,676	1,645	0	0	0
7152643	BALTIMORE	MD		01/26/2024		174,875	0	(17)	0	0	(17)	0	1,507	1,489	0	0	0
7152644	MIAMISBURG	OH		01/26/2024		154,460	0	(22)	0	0	(22)	0	1,346	1,324	0	0	0
7152645	BRANDYWINE	MD		01/26/2024		213,535	0	(27)	0	0	(27)	0	1,796	1,770	0	0	0
7152646	BALTIMORE	MD		01/26/2024		199,650	0	(33)	0	0	(33)	0	1,610	1,577	0	0	0
7152647	DUNDALK	MD		01/26/2024		191,243	0	(28)	0	0	(28)	0	1,527	1,498	0	0	0
7152648	FERNANDINA BEACH	FL		01/26/2024		179,868	0	(27)	0	0	(27)	0	1,687	1,660	0	0	0
7152649	BALTIMORE	MD		01/26/2024		138,650	0	(21)	0	0	(21)	0	1,247	1,226	0	0	0
7152651	ELIZABETH	NJ		01/26/2024		526,584	0	(100)	0	0	(100)	0	4,558	4,458	0	0	0
7152653	BALTIMORE	MD		01/26/2024		96,041	0	(10)	0	0	(10)	0	691	681	0	0	0
7152656	BALTIMORE	MD		01/26/2024		174,859	0	(22)	0	0	(22)	0	1,435	1,413	0	0	0
7152657	POUGHKEEPSIE	NY		01/26/2024		300,160	0	(37)	0	0	(37)	0	2,712	2,675	0	0	0
7152658	NORFOLK	VA		01/26/2024		236,816	0	(19)	0	0	(19)	0	2,277	2,258	0	0	0
7152660	HIGHLAND FALLS	NY		01/26/2024		303,787	0	(24)	0	0	(24)	0	2,535	2,512	0	0	0
7152662	EGG HARBOR CITY	NJ		01/26/2024		242,898	0	(31)	0	0	(31)	0	2,001	1,970	0	0	0
7152663	MONTICELLO	NY		01/26/2024		230,574	0	(22)	0	0	(22)	0	1,958	1,936	0	0	0
7152665	RENSSELAER	NY		01/26/2024		124,491	0	(23)	0	0	(23)	0	1,065	1,042	0	0	0
7152666	NASHVILLE	NC		01/26/2024		129,249	0	(19)	0	0	(19)	0	1,194	1,175	0	0	0
7152667	WATERBURY	CT		01/26/2024		326,796	0	(28)	0	0	(28)	0	2,833	2,805	0	0	0
7152668	EAST POINT	GA		01/26/2024		263,905	0	(42)	0	0	(42)	0	2,398	2,356	0	0	0
7152669	COLUMBUS	OH		01/26/2024		247,258	0	(45)	0	0	(45)	0	2,071	2,026	0	0	0
7152670	LOUISVILLE	KY		01/26/2024		106,397	0	(10)	0	0	(10)	0	1,009	999	0	0	0
7152671	JACKSON	MS		01/26/2024		169,031	0	(31)	0	0	(31)	0	1,467	1,437	0	0	0
7152673	BESSEMER	AL		01/26/2024		120,394	0	(16)	0	0	(16)	0	1,147	1,131	0	0	0
7152674	CHICAGO	IL		01/26/2024		97,100	0	(2)	0	0	(2)	0	934	933	0	0	0
7152675	INDIANAPOLIS	IN		01/26/2024		170,670	0	(12)	0	0	(12)	0	1,531	1,519	0	0	0
7152676	LITHIA SPRINGS	GA		01/26/2024		142,554	0	(17)	0	0	(17)	0	1,365	1,348	0	0	0
7152677	CHATTANOOGA	TN		01/26/2024		158,189	0	(17)	0	0	(17)	0	1,564	1,548	0	0	0
7152678	DECATUR	GA		01/26/2024		197,670	0	1	0	0	1	0	2,191	2,192	0	0	0
7152680	SUFFOLK	VA		01/26/2024		142,653	0	(11)	0	0	(11)	0	1,257	1,245	0	0	0
7152682	KANSAS CITY	KS		01/26/2024		195,383	0	(18)	0	0	(18)	0	1,982	1,964	0	0	0
7152683	MOUNDSVILLE	WV		01/26/2024		88,917	0	(9)	0	0	(9)	0	843	835	0	0	0
7152685	TAMPA	FL		01/26/2024		86,634	0	(15)	0	0	(15)	0	801	786	0	0	0
7152686	TAMPA	FL		01/26/2024		85,049	0	(9)	0	0	(9)	0	871	862	0	0	0
7152687	JOLIET	IL		01/26/2024		174,821	0	(15)	0	0	(15)	0	1,488	1,474	0	0	0
7152688	BAY SHORE	NY		01/26/2024		434,638	0	(42)	0	0	(42)	0	3,680	3,639	0	0	0
7152689	COLUMBIA	SC		01/26/2024		204,069	0	(30)	0	0	(30)	0	1,969	1,939	0	0	0
7152690	JACKSONVILLE	FL		01/26/2024		168,048	0	(18)	0	0	(18)	0	1,308	1,290	0	0	0
7152691	CAPE CORAL	FL		01/26/2024		261,592	0	(23)	0	0	(23)	0	2,528	2,505	0	0	0
7152692	WILMINGTON	DE		01/26/2024		100,596	0	(15)	0	0	(15)	0	919	904	0	0	0
7152693	WICHITA	KS		01/26/2024		140,917	0	(13)	0	0	(13)	0	1,171	1,159	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152694	HOUSTON	TX		01/26/2024		126,281	0	(2)	0	0	(2)	0	1,387	1,385	0	0	0
7152695	DUNKIRK	NY		01/26/2024		98,745	0	(8)	0	0	(8)	0	823	816	0	0	0
7152696	NEWARK	NJ		01/26/2024		592,121	0	(52)	0	0	(52)	0	5,476	5,424	0	0	0
7152697	PORTSMOUTH	VA		01/26/2024		96,688	0	(9)	0	0	(9)	0	844	835	0	0	0
7152698	CHESTER	VA		01/26/2024		199,750	0	(19)	0	0	(19)	0	1,899	1,880	0	0	0
7152700	SPRINGFIELD GARDENS	NY		01/26/2024		949,851	0	(139)	0	0	(139)	0	7,460	7,321	0	0	0
7152701	WATERBURY	CT		01/26/2024		276,495	0	(22)	0	0	(22)	0	2,612	2,590	0	0	0
7152702	PORT JEFFERSON	NY		01/26/2024		610,646	0	(72)	0	0	(72)	0	5,235	5,163	0	0	0
7152703	CHICAGO	IL		01/26/2024		212,936	0	(31)	0	0	(31)	0	2,935	2,904	0	0	0
7152704	FLUSHING	NY		02/20/2024		675,807	0	(49)	0	0	(49)	0	6,749	6,700	0	0	0
7152705	NASHVILLE	TN		02/20/2024		250,370	0	(17)	0	0	(17)	0	2,333	2,316	0	0	0
7152706	JACKSONVILLE	FL		02/20/2024		165,100	0	(33)	0	0	(33)	0	3,322	3,289	0	0	0
7152707	SOAP LAKE	WA		02/20/2024		128,338	0	(11)	0	0	(11)	0	1,459	1,449	0	0	0
7152708	MAULDIN	SC		02/20/2024		116,296	0	(9)	0	0	(9)	0	1,284	1,275	0	0	0
7152709	OVIEDO	FL		02/20/2024		150,472	0	(9)	0	0	(9)	0	1,297	1,288	0	0	0
7152710	GULF SHORES	AL		02/20/2024		275,476	0	(53)	0	0	(53)	0	2,466	2,413	0	0	0
7152711	LINDA	CA		02/20/2024		266,154	0	(20)	0	0	(20)	0	2,763	2,743	0	0	0
7152712	MIAMI	FL		02/20/2024		202,936	0	(17)	0	0	(17)	0	2,345	2,328	0	0	0
7152713	NORFOLK	VA		02/20/2024		160,919	0	(13)	0	0	(13)	0	1,789	1,776	0	0	0
7152715	DETROIT	MI		02/20/2024		89,085	0	(7)	0	0	(7)	0	984	977	0	0	0
7152716	SHOW LOW	AZ		02/20/2024		199,684	0	(15)	0	0	(15)	0	2,026	2,011	0	0	0
7152717	FORT MYERS	FL		02/20/2024		248,895	0	(17)	0	0	(17)	0	2,411	2,394	0	0	0
7152718	FORT PIERCE	FL		02/20/2024		146,661	0	(25)	0	0	(25)	0	1,309	1,284	0	0	0
7152720	FAIRBURN	GA		02/20/2024		223,957	0	(47)	0	0	(47)	0	1,989	1,942	0	0	0
7152721	SAN ANTONIO	TX		02/20/2024		181,836	0	(47)	0	0	(47)	0	1,988	1,941	0	0	0
7152722	NAPLES	FL		02/20/2024		535,949	0	(98)	0	0	(98)	0	4,131	4,034	0	0	0
7152723	EPHRATA	PA		02/20/2024		257,723	0	(235)	0	0	(235)	0	18,076	17,841	0	0	0
7152726	BREWSTER	MA		02/20/2024		379,633	0	(3)	0	0	(3)	0	585	582	0	0	0
7152727	JACKSONVILLE BEACH	FL		02/20/2024		362,893	0	(28)	0	0	(28)	0	4,157	4,130	0	0	0
7152730	NEW ORLEANS	LA		02/20/2024		200,387	0	(15)	0	0	(15)	0	2,099	2,084	0	0	0
7152731	HOUSTON	TX		02/20/2024		209,594	0	(126)	0	0	(126)	0	5,309	5,183	0	0	0
7152733	KANSAS CITY	MO		02/20/2024		79,079	0	0	0	0	0	0	1,379	1,379	0	0	0
7152736	SPOKANE VALLEY	WA		02/20/2024		353,401	0	(26)	0	0	(26)	0	3,535	3,509	0	0	0
7152737	SAN ANTONIO	TX		02/20/2024		129,596	0	(10)	0	0	(10)	0	1,399	1,389	0	0	0
7152738	BROOKHAVEN	GA		02/20/2024		1,106,713	0	170	0	0	170	0	(170)	0	0	0	0
7152740	NEW BRITAIN	CT		02/20/2024		92,188	0	(18)	0	0	(18)	0	2,482	2,464	0	0	0
7152741	LIVONIA	MI		02/20/2024		119,312	0	(8)	0	0	(8)	0	1,135	1,127	0	0	0
7152742	BULLHEAD CITY	AZ		02/20/2024		175,178	0	(29)	0	0	(29)	0	1,515	1,487	0	0	0
7152743	WARREN	MI		02/20/2024		94,174	0	(6)	0	0	(6)	0	799	793	0	0	0
7152744	NEWPORT NEWS	VA		02/20/2024		112,172	0	(25)	0	0	(25)	0	1,005	980	0	0	0
7152747	SAN MARCOS	TX		02/20/2024		268,274	0	(39)	0	0	(39)	0	5,401	5,361	0	0	0
7152748	LAUDERHILL	FL		02/20/2024		350,244	0	14	0	0	14	0	4,447	4,461	0	0	0
7152749	LA PLATA	MD		02/20/2024		462,324	0	(33)	0	0	(33)	0	4,611	4,578	0	0	0
7152750	MILWAUKEE	WI		02/20/2024		80,313	0	(6)	0	0	(6)	0	761	756	0	0	0
7152751	PORT ORANGE	FL		02/20/2024		135,573	0	(10)	0	0	(10)	0	1,432	1,422	0	0	0
7152752	COLUMBUS	OH		02/20/2024		135,084	0	(11)	0	0	(11)	0	1,550	1,539	0	0	0
7152753	PALMDALE	CA		02/20/2024		242,822	0	(18)	0	0	(18)	0	2,446	2,428	0	0	0
7152754	FLINT	MI		02/20/2024		74,284	0	(5)	0	0	(5)	0	635	631	0	0	0
7152755	GREEN BAY	WI		02/20/2024		127,722	0	(9)	0	0	(9)	0	1,287	1,277	0	0	0
7152756	WICHITA	KS		02/20/2024		80,105	0	(6)	0	0	(6)	0	839	833	0	0	0
7152759	HOMESTEAD	FL		02/20/2024		284,228	0	(50)	0	0	(50)	0	2,619	2,569	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152760	MIDLAND	TX		02/20/2024		152,688	0	(9)	0	0	(9)	0	1,184	1,175	0	0	0
7152761	GRAND LEDGE	MI		02/20/2024		226,900	0	(19)	0	0	(19)	0	2,339	2,320	0	0	0
7152762	PALM BEACH GARDENS	FL		02/20/2024		290,875	0	(23)	0	0	(23)	0	3,190	3,167	0	0	0
7152763	NIAGARA FALLS	NY		02/20/2024		117,864	0	(9)	0	0	(9)	0	1,207	1,198	0	0	0
7152765	GREENVILLE	SC		02/20/2024		185,177	0	(15)	0	0	(15)	0	2,078	2,063	0	0	0
7152766	EASTPOINTE	MI		02/20/2024		110,144	0	(7)	0	0	(7)	0	950	943	0	0	0
7152770	LEAGUE CITY	TX		02/20/2024		231,640	0	(17)	0	0	(17)	0	2,354	2,337	0	0	0
7152771	LA JOLLA	CA		02/20/2024		310,954	0	(23)	0	0	(23)	0	3,160	3,138	0	0	0
7152772	CLINTON	MD		02/20/2024		130,740	0	(8)	0	0	(8)	0	1,050	1,042	0	0	0
7152773	CYPRESS	TX		02/20/2024		195,144	0	(15)	0	0	(15)	0	2,109	2,093	0	0	0
7152774	WILMINGTON	NC		02/20/2024		217,539	0	(17)	0	0	(17)	0	2,316	2,299	0	0	0
7152775	EASTPOINTE	MI		02/20/2024		67,670	0	(19)	0	0	(19)	0	2,272	2,253	0	0	0
7152776	DAYTONA BEACH	FL		02/20/2024		126,622	0	(32)	0	0	(32)	0	1,125	1,093	0	0	0
7152778	VENTURA	CA		02/20/2024		657,893	0	(43)	0	0	(43)	0	5,904	5,862	0	0	0
7152779	KETTERING	OH		02/20/2024		132,300	0	(15)	0	0	(15)	0	1,952	1,937	0	0	0
7152783	METAIRIE	LA		02/20/2024		378,369	0	(18)	0	0	(18)	0	4,513	4,495	0	0	0
7152784	NEW ORLEANS	LA		02/20/2024		233,511	0	(15)	0	0	(15)	0	3,543	3,529	0	0	0
7152787	HAGERSTOWN	MD		02/20/2024		146,950	0	(31)	0	0	(31)	0	1,847	1,817	0	0	0
7152790	CARTERET	NJ		02/20/2024		228,497	0	(7)	0	0	(7)	0	3,118	3,111	0	0	0
7152794	BOCA RATON	FL		02/20/2024		318,788	0	(78)	0	0	(78)	0	3,273	3,195	0	0	0
7152796	ATHENS	GA		02/20/2024		146,876	0	(28)	0	0	(28)	0	1,171	1,143	0	0	0
7152797	STATEN ISLAND	NY		02/20/2024		110,043	0	(35)	0	0	(35)	0	4,347	4,312	0	0	0
7152799	OZONE PARK	NY		02/20/2024		617,413	0	(133)	0	0	(133)	0	5,627	5,494	0	0	0
7152800	PROVO	UT		10/30/2024		396,851	0	(83)	0	0	(83)	0	2,904	2,822	0	0	0
7152804	ALLENTOWN	PA		02/20/2024		258,283	0	(65)	0	0	(65)	0	2,124	2,059	0	0	0
7152805	ALLENTOWN	PA		02/20/2024		185,388	0	(49)	0	0	(49)	0	1,597	1,548	0	0	0
7152808	AURORA	IL		02/20/2024		132,188	0	(25)	0	0	(25)	0	1,302	1,277	0	0	0
7152810	EDINBURG	TX		02/20/2024		221,432	0	(55)	0	0	(55)	0	2,306	2,252	0	0	0
7152814	GREENVILLE	TX		02/20/2024		197,488	0	(64)	0	0	(64)	0	2,074	2,011	0	0	0
7152815	NEW ORLEANS	LA		02/20/2024		248,520	0	(15)	0	0	(15)	0	2,071	2,056	0	0	0
7152816	VIRGINIA BEACH	VA		02/20/2024		194,313	0	(56)	0	0	(56)	0	6,870	6,814	0	0	0
7152817	CAVETOWN	MD		02/20/2024		156,301	0	(25)	0	0	(25)	0	1,070	1,045	0	0	0
7152818	WEST CHESTER	PA		02/20/2024		335,199	0	(34)	0	0	(34)	0	4,682	4,648	0	0	0
7152822	EAST ORANGE	NJ		02/20/2024		349,857	0	(25)	0	0	(25)	0	3,387	3,362	0	0	0
7152824	PALM SPRINGS	CA		02/20/2024		282,955	0	(19)	0	0	(19)	0	2,656	2,637	0	0	0
7152825	MONTGOMERY	AL		02/20/2024		111,556	0	(9)	0	0	(9)	0	1,266	1,257	0	0	0
7152826	LARGO	FL		02/20/2024		316,055	0	(34)	0	0	(34)	0	4,995	4,961	0	0	0
7152828	COOPER CITY	FL		02/20/2024		374,298	0	(28)	0	0	(28)	0	3,890	3,862	0	0	0
7152829	KISSIMMEE	FL		02/20/2024		144,724	0	(12)	0	0	(12)	0	1,595	1,583	0	0	0
7152830	CAPE CORAL	FL		02/20/2024		189,260	0	(12)	0	0	(12)	0	1,631	1,619	0	0	0
7152831	NORTH FORT MYERS	FL		02/20/2024		188,119	0	(77)	0	0	(77)	0	4,057	3,980	0	0	0
7152835	LAKE WALES	FL		02/20/2024		57,542	0	(6)	0	0	(6)	0	873	867	0	0	0
7152838	RENTON	WA		02/20/2024		322,130	0	(82)	0	0	(82)	0	3,439	3,357	0	0	0
7152844	PORTERVILLE	CA		02/20/2024		136,521	0	(27)	0	0	(27)	0	1,131	1,104	0	0	0
7152848	NEWARK	NJ		02/20/2024		400,200	0	(125)	0	0	(125)	0	4,080	3,955	0	0	0
7152849	NEWARK	NJ		02/20/2024		268,232	0	(52)	0	0	(52)	0	2,186	2,134	0	0	0
7152850	ZEPHYRHILLS	FL		02/20/2024		156,752	0	(25)	0	0	(25)	0	1,317	1,292	0	0	0
7152852	SUISUN CITY	CA		02/20/2024		205,072	0	(38)	0	0	(38)	0	1,764	1,726	0	0	0
7152858	WARNER ROBINS	GA		02/20/2024		145,673	0	(17)	0	0	(17)	0	2,423	2,406	0	0	0
7152861	WINDERMERE	FL		02/20/2024		420,482	0	(29)	0	0	(29)	0	17,272	17,243	0	0	0
7152863	DALLAS	TX		02/20/2024		166,061	0	(6,340)	0	0	(6,340)	0	7,725	1,384	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152864	COLUMBIA	SC		02/20/2024		131,263	0	(10)	0	0	(10)	0	1,341	1,332	0	0	0
7152865	LAKE WORTH	FL		02/20/2024		499,867	0	(38)	0	0	(38)	0	5,226	5,188	0	0	0
7152867	BULLHEAD CITY	AZ		02/20/2024		143,120	0	(33)	0	0	(33)	0	4,573	4,540	0	0	0
7152869	HALLANDALE BEACH	FL		02/20/2024		121,639	0	(12)	0	0	(12)	0	1,592	1,581	0	0	0
7152870	ELGIN	IL		02/20/2024		157,400	0	(12)	0	0	(12)	0	1,684	1,671	0	0	0
7152871	ATLANTIC BEACH	FL		02/20/2024		266,830	0	(21)	0	0	(21)	0	2,854	2,833	0	0	0
7152872	BEND	OR		02/20/2024		159,446	0	(261)	0	0	(261)	0	35,949	35,689	0	0	0
7152873	DEERFIELD BEACH	FL		02/20/2024		332,519	0	(149)	0	0	(149)	0	12,729	12,580	0	0	0
7152874	N LAS VEGAS	NV		02/20/2024		150,452	0	(9)	0	0	(9)	0	1,218	1,209	0	0	0
7152877	READING	PA		02/20/2024		77,280	0	(4)	0	0	(4)	0	611	606	0	0	0
7152878	TROY	NY		02/20/2024		113,067	0	(18)	0	0	(18)	0	761	743	0	0	0
7152879	CHANDLER	AZ		02/20/2024		307,030	0	(23)	0	0	(23)	0	3,138	3,115	0	0	0
7152880	CRESCO	PA		02/20/2024		199,988	0	(15)	0	0	(15)	0	1,890	1,875	0	0	0
7152881	WARREN	MI		02/20/2024		97,322	0	(7)	0	0	(7)	0	1,034	1,026	0	0	0
7152882	ELK GROVE	CA		02/20/2024		151,528	0	(32)	0	0	(32)	0	1,911	1,879	0	0	0
7152883	CAPE CORAL	FL		02/20/2024		244,865	0	(19)	0	0	(19)	0	2,560	2,542	0	0	0
7152885	PORT CHARLOTTE	FL		02/20/2024		263,877	0	(13)	0	0	(13)	0	1,495	1,482	0	0	0
7152886	CARTERET	NJ		02/20/2024		350,830	0	(24)	0	0	(24)	0	3,374	3,350	0	0	0
7152887	AUBURN	AL		02/20/2024		100,080	0	(7)	0	0	(7)	0	977	970	0	0	0
7152890	DANIA BEACH	FL		02/20/2024		500,461	0	(37)	0	0	(37)	0	5,078	5,041	0	0	0
7152891	ALLENTOWN	PA		02/20/2024		184,170	0	(14)	0	0	(14)	0	1,869	1,855	0	0	0
7152893	PALM BEACH GARDENS	FL		02/20/2024		292,844	0	(135)	0	0	(135)	0	5,694	5,558	0	0	0
7152894	LOS ANGELES	CA		02/20/2024		304,827	0	(30)	0	0	(30)	0	3,880	3,850	0	0	0
7152896	BRADENTON	FL		02/20/2024		476,712	0	(107)	0	0	(107)	0	5,352	5,246	0	0	0
7152897	MISSION	TX		02/20/2024		238,808	0	(19)	0	0	(19)	0	2,989	2,970	0	0	0
7152898	SPOKANE	WA		02/20/2024		303,959	0	(24)	0	0	(24)	0	3,587	3,563	0	0	0
7152899	ENFIELD	CT		02/20/2024		161,185	0	(11)	0	0	(11)	0	1,537	1,526	0	0	0
7152900	NAPLES	FL		02/20/2024		463,731	0	(32)	0	0	(32)	0	4,882	4,850	0	0	0
7152902	DELTONA	FL		02/20/2024		148,619	0	(11)	0	0	(11)	0	1,450	1,440	0	0	0
7152904	JACKSONVILLE	FL		02/20/2024		105,419	0	(7)	0	0	(7)	0	938	931	0	0	0
7152905	AIKEN	SC		02/20/2024		282,064	0	(22)	0	0	(22)	0	2,996	2,974	0	0	0
7152906	RICHTON PARK	IL		02/01/2024		125,563	0	(19)	0	0	(19)	0	1,166	1,148	0	0	0
7152907	LAWTON	OK		02/01/2024		65,333	0	(12)	0	0	(12)	0	554	542	0	0	0
7152908	TROY	NY		02/01/2024		212,237	0	(26)	0	0	(26)	0	1,526	1,500	0	0	0
7152909	CHICAGO	IL		02/01/2024		148,565	0	(22)	0	0	(22)	0	1,406	1,384	0	0	0
7152911	EAST PITTSBURGH	PA		02/01/2024		101,474	0	(5)	0	0	(5)	0	998	993	0	0	0
7152912	CHICAGO	IL		02/01/2024		324,198	0	(31)	0	0	(31)	0	2,650	2,619	0	0	0
7152914	MONTGOMERY	AL		02/01/2024		124,354	0	(10)	0	0	(10)	0	1,116	1,106	0	0	0
7152915	MONTGOMERY	AL		02/01/2024		102,044	0	(4)	0	0	(4)	0	927	924	0	0	0
7152917	DAYTON	OH		02/01/2024		96,499	0	(14)	0	0	(14)	0	783	769	0	0	0
7152918	SPRING VALLEY	NY		02/01/2024		697,438	0	(114)	0	0	(114)	0	5,326	5,212	0	0	0
7152919	INDIANAPOLIS	IN		02/01/2024		179,788	0	(23)	0	0	(23)	0	1,476	1,453	0	0	0
7152920	NEWARK	NJ		02/01/2024		558,238	0	(82)	0	0	(82)	0	5,025	4,943	0	0	0
7152922	WESTLAND	MI		02/01/2024		57,032	0	(10)	0	0	(10)	0	488	478	0	0	0
7152924	COLUMBUS	OH		02/01/2024		115,281	0	(17)	0	0	(17)	0	1,075	1,058	0	0	0
7152925	MILWAUKEE	WI		02/01/2024		76,330	0	(10)	0	0	(10)	0	643	633	0	0	0
7152926	PHILADELPHIA	PA		02/01/2024		172,610	0	(6)	0	0	(6)	0	1,300	1,293	0	0	0
7152927	MUNFORD	TN		02/01/2024		139,578	0	(21)	0	0	(21)	0	1,072	1,051	0	0	0
7152928	DAYTON	OH		02/01/2024		97,761	0	(13)	0	0	(13)	0	941	928	0	0	0
7152929	PHILADELPHIA	PA		02/01/2024		112,841	0	(4)	0	0	(4)	0	915	910	0	0	0
7152930	PHILADELPHIA	PA		02/01/2024		101,531	0	(4)	0	0	(4)	0	852	848	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152932	LAWTON	OK		02/01/2024		139,476	0	(20)	0	0	(20)	0	1,080	1,060	0	0	0
7152933	PHILADELPHIA	PA		02/01/2024		219,614	0	(9)	0	0	(9)	0	1,836	1,827	0	0	0
7152934	TORRINGTON	CT		02/01/2024		301,809	0	(37)	0	0	(37)	0	2,542	2,506	0	0	0
7152935	DETROIT	MI		02/01/2024		102,259	0	(15)	0	0	(15)	0	786	771	0	0	0
7152937	CINCINNATI	OH		02/01/2024		130,087	0	(15)	0	0	(15)	0	1,114	1,099	0	0	0
7152938	CORPUS CHRISTI	TX		02/01/2024		114,529	0	(16)	0	0	(16)	0	1,075	1,059	0	0	0
7152940	TORRINGTON	CT		02/01/2024		260,844	0	(29)	0	0	(29)	0	2,239	2,211	0	0	0
7152941	BETHANY	OK		02/01/2024		203,789	0	(31)	0	0	(31)	0	1,609	1,578	0	0	0
7152942	MIDDLETOWN	OH		02/01/2024		112,756	0	(21)	0	0	(21)	0	978	957	0	0	0
7152943	GREENSBORO	NC		02/01/2024		100,797	0	(13)	0	0	(13)	0	770	757	0	0	0
7152944	SCRANTON	PA		02/01/2024		136,444	0	(5)	0	0	(5)	0	1,070	1,065	0	0	0
7152947	TAYLOR	PA		02/01/2024		179,872	0	(22)	0	0	(22)	0	1,518	1,497	0	0	0
7152948	LANSING	MI		02/01/2024		97,428	0	(12)	0	0	(12)	0	811	800	0	0	0
7152949	WILMINGTON	DE		02/01/2024		176,238	0	(23)	0	0	(23)	0	1,477	1,454	0	0	0
7152950	SPRING VALLEY	NY		02/01/2024		1,392,360	0	(214)	0	0	(214)	0	8,687	8,473	0	0	0
7152951	SOUTH BEND	IN		02/01/2024		165,156	0	(21)	0	0	(21)	0	1,535	1,515	0	0	0
7152953	CLEVELAND	OH		02/01/2024		100,805	0	(8)	0	0	(8)	0	898	891	0	0	0
7152954	JACKSONVILLE	FL		02/01/2024		118,085	0	(16)	0	0	(16)	0	960	944	0	0	0
7152955	FAIRFIELD	OH		02/01/2024		118,289	0	(22)	0	0	(22)	0	1,013	991	0	0	0
7152956	SANFORD	NC		02/01/2024		152,881	0	(24)	0	0	(24)	0	1,389	1,365	0	0	0
7152957	JACKSONVILLE	FL		02/01/2024		86,841	0	(10)	0	0	(10)	0	832	822	0	0	0
7152958	PHILADELPHIA	PA		02/01/2024		574,187	0	(75)	0	0	(75)	0	4,655	4,580	0	0	0
7152959	JACKSONVILLE	FL		02/01/2024		84,566	0	(16)	0	0	(16)	0	675	659	0	0	0
7152960	ELIZABETH	NJ		02/01/2024		391,189	0	(37)	0	0	(37)	0	3,967	3,931	0	0	0
7152961	PHILADELPHIA	PA		02/01/2024		88,340	0	(3)	0	0	(3)	0	691	688	0	0	0
7152963	LAUDERHILL	FL		02/01/2024		328,470	0	(115)	0	0	(115)	0	4,132	4,017	0	0	0
7152964	LYNDHURST	NJ		02/01/2024		377,460	0	(65)	0	0	(65)	0	4,195	4,130	0	0	0
7152965	WILKES BARRE	PA		02/01/2024		131,770	0	(5)	0	0	(5)	0	932	927	0	0	0
7152966	GEORGETOWN	DE		02/01/2024		266,035	0	(29)	0	0	(29)	0	2,551	2,523	0	0	0
7152967	PHILADELPHIA	PA		02/01/2024		172,447	0	(7)	0	0	(7)	0	1,481	1,474	0	0	0
7152968	HAMILTON	OH		02/01/2024		127,833	0	(23)	0	0	(23)	0	1,096	1,073	0	0	0
7152969	COVINGTON	TN		02/01/2024		125,017	0	(10)	0	0	(10)	0	1,127	1,117	0	0	0
7152970	BRONX	NY		02/01/2024		751,236	0	(110)	0	0	(110)	0	5,982	5,872	0	0	0
7152971	ABERDEEN	MD		02/01/2024		118,280	0	(14)	0	0	(14)	0	1,155	1,141	0	0	0
7152973	LAWTON	OK		02/01/2024		76,287	0	(8)	0	0	(8)	0	658	650	0	0	0
7152974	AKRON	OH		02/01/2024		76,141	0	(9)	0	0	(9)	0	619	610	0	0	0
7152976	NEWARK	NJ		02/01/2024		563,188	0	(24)	0	0	(24)	0	5,543	5,519	0	0	0
7152977	MILWAUKEE	WI		02/01/2024		133,256	0	(21)	0	0	(21)	0	1,283	1,262	0	0	0
7152978	PHILADELPHIA	PA		02/01/2024		341,663	0	(28)	0	0	(28)	0	2,978	2,951	0	0	0
7152980	WICHITA FALLS	TX		02/01/2024		72,299	0	(9)	0	0	(9)	0	698	689	0	0	0
7152981	IRVINGTON	NJ		02/01/2024		597,088	0	(48)	0	0	(48)	0	5,968	5,921	0	0	0
7152982	DOLTON	IL		02/01/2024		238,904	0	(19)	0	0	(19)	0	2,103	2,083	0	0	0
7152983	PALMYRA	PA		02/01/2024		139,139	0	(6)	0	0	(6)	0	1,269	1,262	0	0	0
7152984	MUNCIE	IN		02/01/2024		130,807	0	(16)	0	0	(16)	0	1,016	1,000	0	0	0
7152985	NEWARK	NJ		02/01/2024		491,673	0	(32)	0	0	(32)	0	4,476	4,444	0	0	0
7152986	PHILADELPHIA	PA		02/01/2024		140,366	0	(6)	0	0	(6)	0	1,312	1,305	0	0	0
7152987	HARRISBURG	PA		02/01/2024		156,422	0	(7)	0	0	(7)	0	1,418	1,411	0	0	0
7152991	MAPLE HEIGHTS	OH		02/01/2024		76,233	0	(10)	0	0	(10)	0	746	737	0	0	0
7152992	CLEVELAND	OH		02/01/2024		71,559	0	(11)	0	0	(11)	0	681	670	0	0	0
7152994	HAMBURG	PA		02/01/2024		144,779	0	(7)	0	0	(7)	0	1,473	1,466	0	0	0
7152995	NEWARK	NJ		02/01/2024		515,790	0	(10)	0	0	(10)	0	5,330	5,320	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7152996	PITTSBURGH	PA		02/01/2024		120,167	0	(5)	0	0	(5)	0	1,191	1,186	0	0	0
7152997	PHILADELPHIA	PA		02/01/2024		213,529	0	(2)	0	0	(2)	0	1,932	1,930	0	0	0
7152998	SPRINGFIELD	IL		02/01/2024		220,602	0	(7)	0	0	(7)	0	2,077	2,071	0	0	0
7153001	NEWAYGO	MI		02/16/2024		134,315	0	(3)	0	0	(3)	0	1,270	1,267	0	0	0
7153002	FENTON	MI		02/16/2024		241,717	0	(15)	0	0	(15)	0	2,614	2,599	0	0	0
7153003	BALTIMORE	MD		02/16/2024		159,961	0	(13)	0	0	(13)	0	1,333	1,321	0	0	0
7153004	BALTIMORE	MD		02/16/2024		190,460	0	(14)	0	0	(14)	0	1,667	1,653	0	0	0
7153005	HOPATCONG	NJ		02/16/2024		243,574	0	(11)	0	0	(11)	0	2,261	2,250	0	0	0
7153006	SAN ANTONIO	TX		02/16/2024		173,651	0	(15)	0	0	(15)	0	1,399	1,384	0	0	0
7153007	OCEAN ISLE BEACH	NC		02/16/2024		790,504	0	(129)	0	0	(129)	0	6,751	6,622	0	0	0
7153009	PALM COAST	FL		02/16/2024		359,706	0	(65)	0	0	(65)	0	3,020	2,956	0	0	0
7153011	GROSSE POINTE WOODS	MI		02/16/2024		239,133	0	(10)	0	0	(10)	0	2,028	2,019	0	0	0
7153012	FALLBROOK	CA		02/16/2024		554,702	0	(51)	0	0	(51)	0	5,258	5,207	0	0	0
7153013	GREENVILLE	TX		02/16/2024		142,079	0	(37)	0	0	(37)	0	1,344	1,307	0	0	0
7153014	GRANBURY	TX		02/16/2024		224,215	0	(41)	0	0	(41)	0	1,906	1,865	0	0	0
7153015	POMPANO BEACH	FL		02/16/2024		414,962	0	(77)	0	0	(77)	0	3,612	3,534	0	0	0
7153016	DELTONA	FL		02/16/2024		265,507	0	(44)	0	0	(44)	0	2,490	2,446	0	0	0
7153018	JOLIET	IL		02/16/2024		185,324	0	(22)	0	0	(22)	0	1,832	1,810	0	0	0
7153020	ATLANTA	GA		02/16/2024		297,915	0	(34)	0	0	(34)	0	2,618	2,584	0	0	0
7153021	SPARTANBURG	SC		02/16/2024		207,631	0	(17)	0	0	(17)	0	1,950	1,933	0	0	0
7153022	EL RENO	OK		02/16/2024		167,533	0	(22,651)	0	0	(22,651)	0	72,770	50,119	0	0	0
7153024	CAMDEN	NJ		02/16/2024		144,492	0	(23)	0	0	(23)	0	1,222	1,198	0	0	0
7153028	KANSAS CITY	MO		02/16/2024		153,795	0	(6)	0	0	(6)	0	1,298	1,292	0	0	0
7153030	MAITLAND	FL		02/16/2024		164,895	0	(27)	0	0	(27)	0	1,165	1,138	0	0	0
7153031	SAN ANTONIO	TX		02/16/2024		226,187	0	(34)	0	0	(34)	0	1,184	1,150	0	0	0
7153034	KISSIMMEE	FL		02/16/2024		237,137	0	(14)	0	0	(14)	0	2,130	2,116	0	0	0
7153035	PHOENIX	AZ		02/16/2024		190,121	0	(8)	0	0	(8)	0	1,631	1,623	0	0	0
7153037	LOUISVILLE	KY		02/16/2024		124,484	0	(43)	0	0	(43)	0	1,619	1,575	0	0	0
7153038	MULBERRY	FL		02/16/2024		221,862	0	(34)	0	0	(34)	0	1,788	1,754	0	0	0
7153039	LAS CRUCES	NM		02/16/2024		221,255	0	(12)	0	0	(12)	0	2,217	2,205	0	0	0
7153040	KANSAS CITY	MO		02/16/2024		135,969	0	(6)	0	0	(6)	0	1,282	1,276	0	0	0
7153042	PUEBLO	CO		02/16/2024		119,290	0	(13)	0	0	(13)	0	921	908	0	0	0
7153043	SAN BERNARDINO	CA		02/16/2024		322,502	0	(48)	0	0	(48)	0	2,937	2,888	0	0	0
7153045	UPPER MARLBORO	MD		02/16/2024		298,826	0	(47)	0	0	(47)	0	2,467	2,420	0	0	0
7153047	HUNTSVILLE	AL		02/16/2024		162,897	0	(21)	0	0	(21)	0	1,317	1,296	0	0	0
7153049	CLEVELAND	OH		02/16/2024		124,358	0	(20)	0	0	(20)	0	773	753	0	0	0
7153050	CHARLOTTE	NC		02/16/2024		172,928	0	(25)	0	0	(25)	0	1,328	1,303	0	0	0
7153051	CHARLOTTE	NC		02/16/2024		172,942	0	(30)	0	0	(30)	0	1,365	1,335	0	0	0
7153052	CHARLOTTE	NC		02/16/2024		184,065	0	(27)	0	0	(27)	0	1,414	1,387	0	0	0
7153053	CHARLOTTE	NC		02/16/2024		155,192	0	(23)	0	0	(23)	0	1,192	1,169	0	0	0
7153054	CHARLOTTE	NC		02/16/2024		183,509	0	(28)	0	0	(28)	0	1,444	1,416	0	0	0
7153055	OKLAHOMA CITY	OK		02/16/2024		125,650	0	(17)	0	0	(17)	0	1,065	1,048	0	0	0
7153057	KNOXVILLE	TN		02/16/2024		300,602	0	(46)	0	0	(46)	0	2,870	2,824	0	0	0
7153058	SCOTTSBORO	AL		02/16/2024		135,110	0	(25)	0	0	(25)	0	1,167	1,142	0	0	0
7153059	DETROIT	MI		02/16/2024		114,131	0	(16)	0	0	(16)	0	737	721	0	0	0
7153060	FAYETTEVILLE	TN		02/16/2024		166,958	0	(29)	0	0	(29)	0	1,375	1,346	0	0	0
7153061	COLUMBUS	OH		02/16/2024		189,015	0	(15)	0	0	(15)	0	1,694	1,679	0	0	0
7153062	SHEPPTON	PA		02/16/2024		105,455	0	(3)	0	0	(3)	0	568	565	0	0	0
7153063	PLEASANT GARDEN	NC		02/16/2024		110,269	0	(4)	0	0	(4)	0	780	776	0	0	0
7153065	DAYTONA BEACH	FL		02/16/2024		297,145	0	(51)	0	0	(51)	0	2,284	2,232	0	0	0
7153066	KANSAS CITY	MO		02/16/2024		220,414	0	(34)	0	0	(34)	0	1,806	1,771	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7153067	BAYONNE	NJ		02/16/2024		606,851	0	(92)	0	0	(92)	0	4,288	4,196	0	0	0
7153068	BAYONNE	NJ		02/16/2024		428,290	0	(57)	0	0	(57)	0	2,675	2,618	0	0	0
7153069	MIAMI	FL		02/16/2024		494,356	0	(28)	0	0	(28)	0	2,900	2,872	0	0	0
7153070	TERRE HAUTE	IN		02/16/2024		161,228	0	(19)	0	0	(19)	0	985	966	0	0	0
7153071	WAYNESVILLE	NC		02/16/2024		157,853	0	(23)	0	0	(23)	0	1,203	1,180	0	0	0
7153073	FOREST PARK	GA		02/02/2024		119,296	0	(15)	0	0	(15)	0	1,147	1,132	0	0	0
7153074	BROOKLYN	NY		02/02/2024		147,430	0	(17)	0	0	(17)	0	1,194	1,176	0	0	0
7153075	ALBANY	NY		02/02/2024		110,572	0	(13)	0	0	(13)	0	895	882	0	0	0
7153076	BRIDGEPORT	CT		02/02/2024		327,221	0	(38)	0	0	(38)	0	2,681	2,643	0	0	0
7153078	LELAND	NC		02/02/2024		153,717	0	(17)	0	0	(17)	0	1,452	1,435	0	0	0
7153079	BRIDGEPORT	CT		02/02/2024		467,986	0	(53)	0	0	(53)	0	3,742	3,689	0	0	0
7153080	BRIDGEPORT	CT		02/02/2024		402,513	0	(46)	0	0	(46)	0	3,243	3,197	0	0	0
7153081	BRIDGEPORT	CT		02/02/2024		476,116	0	(56)	0	0	(56)	0	3,805	3,749	0	0	0
7153083	WHITE CITY	OR		02/02/2024		181,115	0	4	0	0	4	0	2,011	2,015	0	0	0
7153084	DOUGLASVILLE	GA		02/02/2024		173,834	0	(26)	0	0	(26)	0	1,379	1,353	0	0	0
7153085	GLENVIEW	IL		02/02/2024		305,357	0	(34)	0	0	(34)	0	34,827	34,793	0	0	0
7153086	ROLLING MEADOWS	IL		02/02/2024		222,617	0	(23)	0	0	(23)	0	1,754	1,731	0	0	0
7153087	BALTIMORE	MD		02/02/2024		121,492	0	(15)	0	0	(15)	0	1,095	1,080	0	0	0
7153088	SPRING	TX		02/02/2024		324,503	0	(46)	0	0	(46)	0	2,594	2,548	0	0	0
7153089	BROOKLYN	MD		02/02/2024		72,940	0	(4)	0	0	(4)	0	575	572	0	0	0
7153090	SAINT PETERSBURG	FL		02/02/2024		195,835	0	(17)	0	0	(17)	0	1,880	1,862	0	0	0
7153091	BALTIMORE	MD		02/02/2024		159,713	0	15	0	0	15	0	1,719	1,734	0	0	0
7153093	BALTIMORE	MD		02/02/2024		145,917	0	(14)	0	0	(14)	0	1,384	1,370	0	0	0
7153095	WARREN	MI		02/02/2024		119,141	0	(15)	0	0	(15)	0	981	966	0	0	0
7153096	DURHAM	NC		02/02/2024		151,305	0	(6)	0	0	(6)	0	1,388	1,382	0	0	0
7153097	BALTIMORE	MD		02/02/2024		84,269	0	(10)	0	0	(10)	0	679	670	0	0	0
7153099	BRICE	OH		02/02/2024		174,923	0	(23)	0	0	(23)	0	1,549	1,525	0	0	0
7153101	PORTSMOUTH	VA		02/02/2024		110,015	0	(16)	0	0	(16)	0	1,626	1,609	0	0	0
7153102	MIDDLE RIVER	MD		02/02/2024		149,547	0	(12)	0	0	(12)	0	21,041	21,029	0	0	0
7153105	BALTIMORE	MD		02/02/2024		168,233	0	(29)	0	0	(29)	0	1,373	1,344	0	0	0
7153106	SAINT PETERSBURG	FL		02/02/2024		600,694	0	(65)	0	0	(65)	0	4,971	4,907	0	0	0
7153107	BILLINGS	MT		02/02/2024		252,534	0	(39)	0	0	(39)	0	1,845	1,806	0	0	0
7153108	SALEM	NJ		02/02/2024		91,852	0	(8)	0	0	(8)	0	609	602	0	0	0
7153109	MINNEAPOLIS	MN		02/02/2024		188,039	0	(18)	0	0	(18)	0	1,741	1,723	0	0	0
7153110	SOUTH BEND	IN		02/02/2024		180,974	0	0	0	0	0	0	2,046	2,045	0	0	0
7153112	CLEVELAND	OH		02/02/2024		83,226	0	(12)	0	0	(12)	0	759	747	0	0	0
7153113	PHILADELPHIA	PA		02/02/2024		144,500	0	2	0	0	2	0	22,934	22,936	0	0	0
7153114	THOMASVILLE	NC		02/02/2024		152,089	0	(13)	0	0	(13)	0	1,265	1,253	0	0	0
7153116	KANSAS CITY	MO		02/02/2024		151,685	0	(11)	0	0	(11)	0	1,481	1,470	0	0	0
7153117	ABILENE	TX		02/02/2024		131,516	0	(14)	0	0	(14)	0	1,220	1,206	0	0	0
7153118	KANSAS CITY	KS		02/02/2024		145,051	0	(10)	0	0	(10)	0	1,421	1,411	0	0	0
7153119	BALTIMORE	MD		02/02/2024		205,353	0	(21)	0	0	(21)	0	1,732	1,711	0	0	0
7153120	MEMPHIS	TN		02/02/2024		107,461	0	(19)	0	0	(19)	0	883	864	0	0	0
7153121	KEYSTONE HEIGHTS	FL		02/02/2024		123,703	0	(17)	0	0	(17)	0	952	935	0	0	0
7153123	KILLEEN	TX		02/02/2024		122,123	0	(3)	0	0	(3)	0	1,292	1,289	0	0	0
7153124	BALTIMORE	MD		02/02/2024		152,454	0	(7)	0	0	(7)	0	1,453	1,446	0	0	0
7153125	BALTIMORE	MD		02/02/2024		137,295	0	(16)	0	0	(16)	0	1,320	1,304	0	0	0
7153128	PORT NORRIS (COMMERCIAL TOWNSHIP)	NJ		02/02/2024		116,991	0	(19)	0	0	(19)	0	1,029	1,010	0	0	0
7153130	TITUSVILLE	FL		02/02/2024		202,042	0	(26)	0	0	(26)	0	1,930	1,904	0	0	0
7153133	DUNDALK	MD		02/02/2024		198,319	0	(19)	0	0	(19)	0	1,883	1,864	0	0	0
7153135	LANSING	KS		02/02/2024		112,342	0	(4)	0	0	(4)	0	902	898	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153136	BALTIMORE	MD		02/02/2024		129,072	0	(12)	0	0	(12)	0	1,225	1,213	0	0	0
7153139	MYRTLE BEACH	SC		02/02/2024		130,086	0	(20)	0	0	(20)	0	1,059	1,039	0	0	0
7153142	LOS ANGELES	CA		02/06/2024		451,627	0	(121)	0	0	(121)	0	6,600	6,479	0	0	0
7153143	THE BRONX	NY		02/06/2024		462,315	0	(80)	0	0	(80)	0	4,231	4,151	0	0	0
7153145	WESTVILLE	NJ		02/06/2024		209,084	0	(32)	0	0	(32)	0	1,972	1,939	0	0	0
7153146	WEST PALM BEACH	FL		02/06/2024		131,131	0	(18)	0	0	(18)	0	1,165	1,147	0	0	0
7153147	MASTIC	NY		02/06/2024		260,834	0	(35)	0	0	(35)	0	2,547	2,511	0	0	0
7153148	MASTIC BEACH	NY		02/06/2024		271,554	0	(37)	0	0	(37)	0	2,651	2,615	0	0	0
7153149	ST. LOUIS	MO		02/06/2024		170,074	0	(29)	0	0	(29)	0	1,268	1,239	0	0	0
7153150	ANDERSON	SC		02/06/2024		107,006	0	(18)	0	0	(18)	0	1,015	997	0	0	0
7153152	KANSAS CITY	MO		02/06/2024		165,815	0	(30)	0	0	(30)	0	1,527	1,497	0	0	0
7153153	HIGH POINT	NC		02/06/2024		109,351	0	(17)	0	0	(17)	0	1,027	1,010	0	0	0
7153154	BALTIMORE	MD		02/06/2024		202,471	0	(26)	0	0	(26)	0	2,024	1,998	0	0	0
7153155	INDIANAPOLIS	IN		02/06/2024		166,146	0	(29)	0	0	(29)	0	1,517	1,488	0	0	0
7153156	NEWARK	NJ		02/06/2024		453,301	0	(40)	0	0	(40)	0	4,289	4,249	0	0	0
7153157	BROOKLYN	NY		02/06/2024		544,411	0	(101)	0	0	(101)	0	4,752	4,651	0	0	0
7153158	LANTANA	FL		02/06/2024		319,596	0	(36)	0	0	(36)	0	3,513	3,477	0	0	0
7153159	RED BANK	NJ		02/06/2024		397,993	0	(56)	0	0	(56)	0	3,659	3,602	0	0	0
7153160	PORTSMOUTH	VA		02/06/2024		285,490	0	(31)	0	0	(31)	0	2,358	2,327	0	0	0
7153161	CHICAGO	IL		02/06/2024		248,124	0	(45)	0	0	(45)	0	2,133	2,088	0	0	0
7153163	STATEN ISLAND	NY		02/06/2024		602,727	0	(52)	0	0	(52)	0	4,632	4,580	0	0	0
7153164	WEST PALM BEACH	FL		02/06/2024		383,136	0	(66)	0	0	(66)	0	3,480	3,414	0	0	0
7153165	MIRAMAR	FL		02/06/2024		170,094	0	(14)	0	0	(14)	0	1,483	1,469	0	0	0
7153166	PORT CHARLOTTE	FL		02/06/2024		255,374	0	(40)	0	0	(40)	0	4,022	3,982	0	0	0
7153167	DOLTON	IL		02/06/2024		185,903	0	(33)	0	0	(33)	0	1,558	1,525	0	0	0
7153170	CINCINNATI	OH		02/06/2024		246,927	0	(19)	0	0	(19)	0	1,984	1,965	0	0	0
7153171	ELGIN	IL		02/06/2024		211,573	0	(30)	0	0	(30)	0	1,921	1,891	0	0	0
7153173	DURHAM	NC		02/06/2024		191,390	0	(25)	0	0	(25)	0	1,817	1,792	0	0	0
7153175	TARBORO	NC		02/06/2024		144,848	0	(19)	0	0	(19)	0	1,455	1,436	0	0	0
7153176	JACKSONVILLE	FL		02/06/2024		123,891	0	(18)	0	0	(18)	0	1,199	1,181	0	0	0
7153177	MARKHAM	IL		02/06/2024		172,361	0	(23)	0	0	(23)	0	1,453	1,430	0	0	0
7153178	THE BRONX	NY		02/06/2024		517,878	0	(148)	0	0	(148)	0	6,995	6,847	0	0	0
7153179	THE BRONX	NY		02/06/2024		486,702	0	(75)	0	0	(75)	0	3,526	3,451	0	0	0
7153180	IRVINGTON	NJ		02/06/2024		496,911	0	(60)	0	0	(60)	0	4,629	4,569	0	0	0
7153181	LYNCHBURG	VA		02/06/2024		108,136	0	(16)	0	0	(16)	0	1,046	1,030	0	0	0
7153184	PHILADELPHIA	PA		02/09/2024		210,574	0	(9)	0	0	(9)	0	1,837	1,829	0	0	0
7153185	GLASSPORT	PA		02/09/2024		104,699	0	(5)	0	0	(5)	0	1,020	1,016	0	0	0
7153186	PITTSBURGH	PA		02/09/2024		106,707	0	(5)	0	0	(5)	0	1,034	1,029	0	0	0
7153187	PHILADELPHIA	PA		02/09/2024		223,093	0	(10)	0	0	(10)	0	2,089	2,080	0	0	0
7153188	CLAIRTON	PA		02/09/2024		87,181	0	(4)	0	0	(4)	0	831	827	0	0	0
7153189	MC KEES ROCKS	PA		02/09/2024		95,420	0	(4)	0	0	(4)	0	944	940	0	0	0
7153190	PHILADELPHIA	PA		02/09/2024		263,178	0	(11)	0	0	(11)	0	2,345	2,335	0	0	0
7153191	PHILADELPHIA	PA		02/09/2024		148,422	0	(6)	0	0	(6)	0	1,273	1,267	0	0	0
7153192	PHILADELPHIA	PA		02/09/2024		156,288	0	0	0	0	0	0	1,415	1,415	0	0	0
7153193	CATASAUQUA	PA		02/09/2024		174,289	0	(8)	0	0	(8)	0	1,751	1,743	0	0	0
7153194	PHILADELPHIA	PA		02/09/2024		180,641	0	(7)	0	0	(7)	0	1,532	1,525	0	0	0
7153195	NEW HAVEN	CT		02/09/2024		174,334	0	(13)	0	0	(13)	0	1,524	1,511	0	0	0
7153196	UNION	NJ		02/09/2024		553,848	0	(43)	0	0	(43)	0	4,816	4,773	0	0	0
7153198	WATERBURY	CT		02/09/2024		265,820	0	(23)	0	0	(23)	0	2,425	2,402	0	0	0
7153199	PHILADELPHIA	PA		02/09/2024		342,357	0	(30)	0	0	(30)	0	2,936	2,906	0	0	0
7153200	WEST HAVEN	CT		02/09/2024		269,995	0	(26)	0	0	(26)	0	2,481	2,455	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153206	NEW HAVEN	CT		02/09/2024		247,646	0	(25)	0	0	(25)	0	2,252	2,226	0	0	0
7153207	NEWARK	NJ		02/09/2024		601,527	0	(62)	0	0	(62)	0	5,479	5,417	0	0	0
7153208	UPPER MARLBORO	MD		02/09/2024		308,918	0	(31)	0	0	(31)	0	2,679	2,648	0	0	0
7153210	WEST HAVEN	CT		02/09/2024		267,099	0	(29)	0	0	(29)	0	2,408	2,379	0	0	0
7153211	FINDLAY	OH		02/09/2024		113,039	0	(11)	0	0	(11)	0	938	927	0	0	0
7153213	NEWARK	NJ		02/09/2024		512,840	0	(65)	0	0	(65)	0	5,242	5,176	0	0	0
7153214	KANSAS CITY	MO		02/09/2024		172,229	0	(16)	0	0	(16)	0	1,258	1,242	0	0	0
7153216	NEWARK	NJ		02/09/2024		595,987	0	(77)	0	0	(77)	0	5,908	5,831	0	0	0
7153217	CINCINNATI	OH		02/09/2024		218,233	0	(26)	0	0	(26)	0	1,931	1,905	0	0	0
7153218	KANSAS CITY	MO		02/09/2024		123,115	0	(17)	0	0	(17)	0	1,271	1,254	0	0	0
7153219	NEWARK	NJ		02/09/2024		604,935	0	(75)	0	0	(75)	0	5,340	5,265	0	0	0
7153220	NEWARK	NJ		02/09/2024		604,935	0	(75)	0	0	(75)	0	5,340	5,265	0	0	0
7153221	LEXINGTON	NC		02/09/2024		61,346	0	(8)	0	0	(8)	0	531	523	0	0	0
7153222	NEWARK	NJ		02/09/2024		486,675	0	(61)	0	0	(61)	0	4,282	4,221	0	0	0
7153224	NEWARK	NJ		02/09/2024		499,037	0	(63)	0	0	(63)	0	4,387	4,324	0	0	0
7153225	COVINGTON	TN		02/09/2024		109,675	0	(14)	0	0	(14)	0	981	967	0	0	0
7153226	SPRING VALLEY	NY		02/09/2024		756,663	0	(100)	0	0	(100)	0	6,903	6,803	0	0	0
7153227	CLEVELAND	OH		02/09/2024		99,028	0	(13)	0	0	(13)	0	952	939	0	0	0
7153228	NEWARK	NJ		02/09/2024		388,947	0	(51)	0	0	(51)	0	3,444	3,393	0	0	0
7153229	ROANOKE	VA		02/09/2024		172,825	0	(23)	0	0	(23)	0	1,533	1,509	0	0	0
7153230	NEWARK	NJ		02/09/2024		526,513	0	(69)	0	0	(69)	0	4,584	4,515	0	0	0
7153231	NEWARK	NJ		02/09/2024		482,978	0	(64)	0	0	(64)	0	4,205	4,142	0	0	0
7153232	NEWARK	NJ		02/09/2024		485,641	0	(64)	0	0	(64)	0	4,229	4,165	0	0	0
7153233	NEWARK	NJ		02/09/2024		450,711	0	(59)	0	0	(59)	0	3,924	3,865	0	0	0
7153234	DAVENPORT	FL		02/09/2024		162,811	0	(24)	0	0	(24)	0	1,569	1,545	0	0	0
7153235	BALTIMORE	MD		02/09/2024		102,658	0	(61)	0	0	(61)	0	5,135	5,074	0	0	0
7153236	PINE BLUFF	AR		02/09/2024		90,102	0	(14)	0	0	(14)	0	890	876	0	0	0
7153237	NEWARK	NJ		02/09/2024		606,526	0	(84)	0	0	(84)	0	4,903	4,819	0	0	0
7153238	BALTIMORE	MD		02/09/2024		172,189	0	(27)	0	0	(27)	0	1,687	1,661	0	0	0
7153239	IRVINGTON	NJ		02/09/2024		533,540	0	(74)	0	0	(74)	0	4,660	4,585	0	0	0
7153240	PHILADELPHIA	PA		02/09/2024		750,036	0	(115)	0	0	(115)	0	7,212	7,096	0	0	0
7153241	CAMDEN	NJ		02/09/2024		126,622	0	(20)	0	0	(20)	0	1,253	1,233	0	0	0
7153242	CAMDEN	NJ		02/09/2024		126,622	0	(20)	0	0	(20)	0	1,253	1,233	0	0	0
7153243	BALTIMORE	MD		02/09/2024		135,469	0	(19)	0	0	(19)	0	1,193	1,174	0	0	0
7153244	CLEVELAND	OH		02/09/2024		78,452	0	(12)	0	0	(12)	0	766	754	0	0	0
7153245	PATERSON	NJ		02/09/2024		484,644	0	(75)	0	0	(75)	0	4,629	4,554	0	0	0
7153246	LANSING	MI		02/09/2024		90,904	0	(13)	0	0	(13)	0	785	772	0	0	0
7153247	COLUMBUS	OH		02/09/2024		148,689	0	(21)	0	0	(21)	0	1,297	1,275	0	0	0
7153248	CLEVELAND HEIGHTS	OH		02/09/2024		219,854	0	(31)	0	0	(31)	0	1,897	1,865	0	0	0
7153249	HUNTSVILLE	AL		02/09/2024		97,002	0	(16)	0	0	(16)	0	943	927	0	0	0
7153250	CLEVELAND	OH		02/09/2024		118,560	0	(19)	0	0	(19)	0	1,158	1,139	0	0	0
7153251	KALAMAZOO	MI		02/09/2024		90,190	0	(13)	0	0	(13)	0	757	744	0	0	0
7153252	AUGUSTA	GA		02/09/2024		154,305	0	(20)	0	0	(20)	0	1,179	1,159	0	0	0
7153253	COLUMBUS	OH		02/09/2024		142,686	0	(21)	0	0	(21)	0	1,236	1,215	0	0	0
7153255	MEMPHIS	TN		02/09/2024		189,298	0	(29)	0	0	(29)	0	1,681	1,652	0	0	0
7153256	MILLVILLE	NJ		02/09/2024		164,811	0	(25)	0	0	(25)	0	1,408	1,383	0	0	0
7153257	BALTIMORE	MD		02/09/2024		97,407	0	(17)	0	0	(17)	0	918	901	0	0	0
7153258	EVANSVILLE	IN		02/09/2024		114,385	0	(19)	0	0	(19)	0	1,033	1,014	0	0	0
7153259	BAYTOWN	TX		02/09/2024		196,649	0	(32)	0	0	(32)	0	1,693	1,661	0	0	0
7153260	AKRON	OH		02/09/2024		84,175	0	(14)	0	0	(14)	0	730	716	0	0	0
7153261	TULSA	OK		02/09/2024		82,582	0	(13)	0	0	(13)	0	711	697	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153262	JACKSONVILLE	FL		02/09/2024		102,544	0	(16)	0	0	(16)	0	808	792	0	0	0
7153263	EAST ORANGE	NJ		02/09/2024		666,054	0	(119)	0	0	(119)	0	6,157	6,038	0	0	0
7153264	SAINT STEPHEN	SC		02/09/2024		221,097	0	(40)	0	0	(40)	0	1,994	1,954	0	0	0
7153265	NEWARK	NJ		02/09/2024		628,380	0	(114)	0	0	(114)	0	5,667	5,554	0	0	0
7153266	RICHMOND	VA		02/09/2024		194,014	0	(33)	0	0	(33)	0	1,668	1,634	0	0	0
7153268	LIBERTY	TX		02/09/2024		178,907	0	(31)	0	0	(31)	0	1,538	1,507	0	0	0
7153269	SAINT LOUIS	MO		02/09/2024		79,351	0	(12)	0	0	(12)	0	575	564	0	0	0
7153270	SAINT LOUIS	MO		02/09/2024		97,398	0	(16)	0	0	(16)	0	779	763	0	0	0
7153271	SAINT LOUIS	MO		02/09/2024		74,563	0	(11)	0	0	(11)	0	568	556	0	0	0
7153272	SAINT LOUIS	MO		02/09/2024		76,137	0	(12)	0	0	(12)	0	580	568	0	0	0
7153273	SPRING	TX		02/09/2024		121,191	0	(23)	0	0	(23)	0	1,139	1,115	0	0	0
7153274	MEMPHIS	TN		02/09/2024		78,483	0	(15)	0	0	(15)	0	724	709	0	0	0
7153275	LANETT	AL		02/09/2024		69,251	0	(28)	0	0	(28)	0	1,329	1,301	0	0	0
7153276	JACKSON	MS		02/09/2024		114,689	0	(18)	0	0	(18)	0	845	827	0	0	0
7153277	JACKSONVILLE	FL		02/09/2024		126,894	0	(25)	0	0	(25)	0	1,160	1,135	0	0	0
7153279	PASSAIC	NJ		02/09/2024		311,010	0	(60)	0	0	(60)	0	2,848	2,787	0	0	0
7153280	BRONX	NY		02/09/2024		600,941	0	(109)	0	0	(109)	0	5,147	5,038	0	0	0
7153281	CHICAGO	IL		02/09/2024		103,773	0	(18)	0	0	(18)	0	829	811	0	0	0
7153283	BATON ROUGE	LA		02/09/2024		67,362	0	(13)	0	0	(13)	0	605	592	0	0	0
7153284	TOMBALL	TX		02/09/2024		132,467	0	(26)	0	0	(26)	0	1,227	1,201	0	0	0
7153285	NEWARK	NJ		02/09/2024		476,849	0	(95)	0	0	(95)	0	5,023	4,928	0	0	0
7153286	SAINT LOUIS	MO		02/09/2024		93,509	0	(13)	0	0	(13)	0	613	601	0	0	0
7153287	PITTSBURGH	PA		02/09/2024		131,683	0	(5)	0	0	(5)	0	1,082	1,077	0	0	0
7153288	BALTIMORE	MD		02/09/2024		171,972	0	(21)	0	0	(21)	0	1,447	1,426	0	0	0
7153289	BALTIMORE	MD		02/09/2024		160,913	0	(22)	0	0	(22)	0	1,550	1,528	0	0	0
7153290	RUSKIN	FL		02/09/2024		212,231	0	(5)	0	0	(5)	0	2,318	2,313	0	0	0
7153291	DERBY	KS		02/09/2024		133,689	0	(14)	0	0	(14)	0	1,168	1,154	0	0	0
7153292	ENDICOTT	NY		02/09/2024		109,373	0	(18)	0	0	(18)	0	867	848	0	0	0
7153294	BALTIMORE	MD		02/09/2024		189,726	0	(16)	0	0	(16)	0	1,293	1,277	0	0	0
7153296	INDIANAPOLIS	IN		02/09/2024		219,634	0	(30)	0	0	(30)	0	1,827	1,797	0	0	0
7153298	ALBANY	NY		02/09/2024		106,860	0	(15)	0	0	(15)	0	885	870	0	0	0
7153299	CLEARWATER BEACH	FL		02/09/2024		160,394	0	(26)	0	0	(26)	0	1,510	1,484	0	0	0
7153300	BALTIMORE	MD		02/09/2024		168,470	0	(31)	0	0	(31)	0	1,442	1,412	0	0	0
7153301	WADING RIVER	NY		02/09/2024		343,579	0	(46)	0	0	(46)	0	2,818	2,772	0	0	0
7153303	BALTIMORE	MD		02/09/2024		185,828	0	(31)	0	0	(31)	0	1,610	1,580	0	0	0
7153304	COLUMBUS	GA		02/09/2024		115,863	0	(17)	0	0	(17)	0	951	935	0	0	0
7153305	BALTIMORE	MD		02/09/2024		79,869	0	(15)	0	0	(15)	0	694	679	0	0	0
7153307	PORT JERVIS	NY		02/09/2024		141,151	0	(24)	0	0	(24)	0	1,129	1,105	0	0	0
7153309	COLUMBUS	GA		02/09/2024		323,957	0	(41)	0	0	(41)	0	2,974	2,933	0	0	0
7153310	COLUMBUS	GA		02/09/2024		260,391	0	(33)	0	0	(33)	0	2,391	2,358	0	0	0
7153311	PETERSBURG	VA		02/09/2024		106,538	0	(16)	0	0	(16)	0	1,029	1,013	0	0	0
7153312	DAYTON	OH		02/09/2024		122,493	0	(13)	0	0	(13)	0	993	980	0	0	0
7153313	DANVILLE	PA		02/09/2024		122,179	0	(5)	0	0	(5)	0	971	966	0	0	0
7153314	NEW HAVEN	CT		02/09/2024		258,793	0	(34)	0	0	(34)	0	2,122	2,088	0	0	0
7153318	BALTIMORE	MD		02/09/2024		274,043	0	(34)	0	0	(34)	0	2,331	2,296	0	0	0
7153319	PITTSBURGH	PA		02/09/2024		117,148	0	(1)	0	0	(1)	0	1,043	1,042	0	0	0
7153320	FOLLANSBEE	WV		02/09/2024		228,950	0	(18)	0	0	(18)	0	1,630	1,612	0	0	0
7153321	JACKSONVILLE	FL		02/09/2024		93,547	0	(13)	0	0	(13)	0	755	742	0	0	0
7153322	PONTIAC	MI		02/09/2024		94,111	0	(3)	0	0	(3)	0	709	706	0	0	0
7153323	KANSAS CITY	MO		02/09/2024		162,353	0	(18)	0	0	(18)	0	1,395	1,377	0	0	0
7153324	CLEVELAND	OH		02/09/2024		94,009	0	(14)	0	0	(14)	0	741	727	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153325	HESPERIA	CA		02/09/2024		204,381	0	(34)	0	0	(34)	0	1,805	1,771	0	0	0
7153326	HICKORY	NC		02/09/2024		306,436	0	(41)	0	0	(41)	0	2,899	2,858	0	0	0
7153327	HICKORY	NC		02/09/2024		306,436	0	(41)	0	0	(41)	0	2,899	2,858	0	0	0
7153330	CLEVELAND	OH		02/09/2024		90,562	0	(13)	0	0	(13)	0	704	691	0	0	0
7153333	BALTIMORE	MD		02/09/2024		172,710	0	(25)	0	0	(25)	0	1,648	1,623	0	0	0
7153334	HAGERSTOWN	MD		02/09/2024		279,406	0	(29)	0	0	(29)	0	2,647	2,619	0	0	0
7153335	PITTSBURGH	PA		02/09/2024		163,656	0	(8)	0	0	(8)	0	1,675	1,668	0	0	0
7153336	CHICAGO	IL		02/09/2024		241,498	0	(1,484)	0	0	(1,484)	0	241,498	240,015	0	0	0
7153338	BRACKENRIDGE	PA		02/09/2024		103,102	0	(4)	0	0	(4)	0	831	827	0	0	0
7153339	BALTIMORE	MD		02/09/2024		168,644	0	(19)	0	0	(19)	0	1,451	1,432	0	0	0
7153340	YORK	PA		02/09/2024		90,342	0	(3)	0	0	(3)	0	687	684	0	0	0
7153341	NEW ORLEANS	LA		02/09/2024		120,563	0	(7)	0	0	(7)	0	1,191	1,184	0	0	0
7153342	EASTON	PA		02/09/2024		497,075	0	(65)	0	0	(65)	0	4,864	4,799	0	0	0
7153344	FALLING WATERS	WV		02/09/2024		195,715	0	(65)	0	0	(65)	0	4,571	4,506	0	0	0
7153345	ADRIAN	MI		02/09/2024		127,452	0	(7)	0	0	(7)	0	898	891	0	0	0
7153347	STRONGSVILLE	OH		02/09/2024		244,233	0	(3)	0	0	(3)	0	2,439	2,437	0	0	0
7153348	BALTIMORE	MD		02/09/2024		143,074	0	(19)	0	0	(19)	0	1,321	1,302	0	0	0
7153351	BLUE SPRINGS	MO		02/09/2024		153,939	0	(28)	0	0	(28)	0	1,326	1,298	0	0	0
7153353	SPRING VALLEY	NY		02/09/2024		688,389	0	(72)	0	0	(72)	0	5,920	5,848	0	0	0
7153354	NEW ORLEANS	LA		02/09/2024		138,421	0	(16)	0	0	(16)	0	1,060	1,044	0	0	0
7153355	LEBANON	PA		02/09/2024		75,204	0	(3)	0	0	(3)	0	671	668	0	0	0
7153356	BALTIMORE	MD		02/09/2024		183,965	0	(7)	0	0	(7)	0	1,846	1,839	0	0	0
7153357	MIDDLE RIVER	MD		02/09/2024		261,751	0	(36)	0	0	(36)	0	2,217	2,182	0	0	0
7153362	NORTH LITTLE ROCK	AR		02/09/2024		134,929	0	(5)	0	0	(5)	0	1,456	1,451	0	0	0
7153363	WILMINGTON	DE		02/09/2024		120,745	0	(14)	0	0	(14)	0	983	968	0	0	0
7153365	SAINT LOUIS	MO		02/09/2024		85,395	0	(10)	0	0	(10)	0	660	650	0	0	0
7153366	PENNS GROVE	NJ		02/09/2024		218,619	0	(30)	0	0	(30)	0	2,073	2,043	0	0	0
7153368	EASTLAKE	OH		02/09/2024		173,484	0	(22)	0	0	(22)	0	1,475	1,454	0	0	0
7153369	MILLVILLE	NJ		02/09/2024		156,205	0	(26)	0	0	(26)	0	1,244	1,217	0	0	0
7153370	MOBILE	AL		02/09/2024		85,589	0	(15)	0	0	(15)	0	726	710	0	0	0
7153371	PORT CHARLOTTE	FL		02/09/2024		393,812	0	(50)	0	0	(50)	0	3,461	3,411	0	0	0
7153373	PORT CHARLOTTE	FL		02/09/2024		393,812	0	(50)	0	0	(50)	0	3,461	3,411	0	0	0
7153374	TERRELL	TX		02/09/2024		138,824	0	(23)	0	0	(23)	0	1,190	1,167	0	0	0
7153375	BALTIMORE	MD		02/09/2024		90,364	0	(11)	0	0	(11)	0	713	702	0	0	0
7153377	BALTIMORE	MD		02/09/2024		130,179	0	(19)	0	0	(19)	0	1,011	992	0	0	0
7153378	AUBURN	IL		02/09/2024		92,120	0	(12)	0	0	(12)	0	837	824	0	0	0
7153381	MARCUS HOOK	PA		02/09/2024		147,101	0	(4)	0	0	(4)	0	1,236	1,232	0	0	0
7153471	WILMINGTON	DE		02/15/2024		116,557	0	(12)	0	0	(12)	0	865	853	0	0	0
7153472	MILWAUKEE	WI		02/15/2024		124,233	0	(14)	0	0	(14)	0	1,148	1,133	0	0	0
7153473	GARY	IN		02/15/2024		95,726	0	(9)	0	0	(9)	0	725	716	0	0	0
7153474	BROCKTON	MA		02/15/2024		213,492	0	(38)	0	0	(38)	0	1,776	1,738	0	0	0
7153475	MIDDLE RIVER	MD		02/15/2024		177,257	0	(27)	0	0	(27)	0	1,607	1,580	0	0	0
7153476	BALTIMORE	MD		02/15/2024		137,384	0	(20)	0	0	(20)	0	1,065	1,045	0	0	0
7153477	PHILADELPHIA	PA		02/15/2024		244,138	0	0	0	0	0	0	2,490	2,490	0	0	0
7153478	MORGANTOWN	WV		02/15/2024		89,832	0	(58)	0	0	(58)	0	2,580	2,521	0	0	0
7153480	BALTIMORE	MD		02/15/2024		135,934	0	(23)	0	0	(23)	0	1,158	1,135	0	0	0
7153481	BALTIMORE	MD		02/15/2024		96,640	0	(12)	0	0	(12)	0	813	801	0	0	0
7153483	CLARKSVILLE	TN		02/15/2024		178,115	0	42	0	0	42	0	5,328	5,370	0	0	0
7153484	CARNEGIE	PA		02/15/2024		163,052	0	(4)	0	0	(4)	0	1,659	1,655	0	0	0
7153485	INDIANAPOLIS	IN		02/15/2024		146,370	0	(18)	0	0	(18)	0	1,129	1,111	0	0	0
7153486	DETROIT	MI		02/15/2024		83,752	0	(6)	0	0	(6)	0	609	603	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153487	DETROIT	MI		02/15/2024		88,081	0	(9)	0	0	(9)	0	682	673	0	0	0
7153488	RISING SUN	MD		02/15/2024		217,447	0	(38)	0	0	(38)	0	1,588	1,549	0	0	0
7153489	STROUDSBURG	PA		02/15/2024		215,110	0	(11)	0	0	(11)	0	1,726	1,715	0	0	0
7153490	CONGERS	NY		02/15/2024		638,706	0	(15)	0	0	(15)	0	6,223	6,209	0	0	0
7153492	BALTIMORE	MD		02/15/2024		167,299	0	(29)	0	0	(29)	0	1,365	1,336	0	0	0
7153495	GARY	IN		02/15/2024		110,324	0	(10)	0	0	(10)	0	13,663	13,653	0	0	0
7153496	DETROIT	MI		02/15/2024		89,038	0	(13)	0	0	(13)	0	834	821	0	0	0
7153497	KNOX	IN		02/15/2024		121,451	0	(14)	0	0	(14)	0	1,139	1,126	0	0	0
7153498	PHILADELPHIA	PA		02/15/2024		177,178	0	(7)	0	0	(7)	0	1,389	1,382	0	0	0
7153499	HICKORY	NC		02/15/2024		299,012	0	(39)	0	0	(39)	0	2,809	2,770	0	0	0
7153500	HICKORY	NC		02/15/2024		299,012	0	(39)	0	0	(39)	0	2,809	2,770	0	0	0
7153501	SOUTH BEND	IN		02/15/2024		76,599	0	(1,904)	0	0	(1,904)	0	76,599	74,695	0	0	0
7153502	BALTIMORE	MD		02/15/2024		162,465	0	(21)	0	0	(21)	0	1,278	1,258	0	0	0
7153503	MIDDLE RIVER	MD		02/15/2024		254,551	0	(34)	0	0	(34)	0	2,141	2,107	0	0	0
7153505	CLEVELAND	OH		02/15/2024		100,326	0	(12)	0	0	(12)	0	844	832	0	0	0
7153506	MONTGOMERY	AL		02/15/2024		103,136	0	(14)	0	0	(14)	0	805	790	0	0	0
7153509	COLUMBIA	SC		02/15/2024		179,942	0	(26)	0	0	(26)	0	1,558	1,532	0	0	0
7153510	BALTIMORE	MD		02/15/2024		198,007	0	(36)	0	0	(36)	0	1,549	1,514	0	0	0
7153511	PERRY	GA		02/15/2024		120,327	0	(23)	0	0	(23)	0	1,613	1,591	0	0	0
7153514	BALTIMORE	MD		02/15/2024		221,694	0	(11)	0	0	(11)	0	1,744	1,733	0	0	0
7153515	NEW EGYPT	NJ		02/15/2024		223,052	0	(28)	0	0	(28)	0	1,844	1,816	0	0	0
7153516	PORT CHARLOTTE	FL		02/15/2024		393,847	0	(50)	0	0	(50)	0	3,461	3,411	0	0	0
7153517	PORT CHARLOTTE	FL		02/15/2024		393,131	0	(50)	0	0	(50)	0	3,455	3,405	0	0	0
7153518	ATLANTA	GA		02/15/2024		162,305	0	(18)	0	0	(18)	0	1,611	1,593	0	0	0
7153520	CENTER POINT	AL		02/15/2024		195,131	0	0	0	0	0	0	148	148	0	0	0
7153521	JACKSONVILLE BEACH	FL		02/15/2024		372,195	0	(50)	0	0	(50)	0	3,574	3,524	0	0	0
7153522	CHARLESTON	WV		02/15/2024		92,690	0	(13)	0	0	(13)	0	750	737	0	0	0
7153523	JACKSONVILLE BEACH	FL		02/15/2024		372,195	0	(50)	0	0	(50)	0	3,574	3,524	0	0	0
7153524	MONTGOMERY	AL		02/15/2024		123,785	0	(18)	0	0	(18)	0	988	970	0	0	0
7153525	JACKSONVILLE	FL		02/15/2024		153,330	0	(29)	0	0	(29)	0	1,740	1,711	0	0	0
7153526	BALTIMORE	MD		02/15/2024		169,070	0	(26)	0	0	(26)	0	1,349	1,323	0	0	0
7153528	DELRAN	NJ		02/15/2024		264,916	0	0	0	0	0	0	10,000	10,000	0	0	0
7153529	BRIDGEPORT	CT		02/15/2024		381,936	0	(36)	0	0	(36)	0	3,077	3,041	0	0	0
7153530	WILMINGTON	DE		02/15/2024		126,361	0	(13)	0	0	(13)	0	1,080	1,067	0	0	0
7153532	SAINT PAUL	MN		02/16/2024		97,009	0	(18)	0	0	(18)	0	21,997	21,978	0	0	0
7153533	NEW HAVEN	CT		02/16/2024		394,403	0	(45)	0	0	(45)	0	3,118	3,074	0	0	0
7153534	WEST JORDAN	UT		02/16/2024		255,249	0	(10)	0	0	(10)	0	692	682	0	0	0
7153535	TERRE HAUTE	IN		02/16/2024		161,228	0	(19)	0	0	(19)	0	985	966	0	0	0
7153536	JACKSONVILLE	FL		02/21/2024		136,202	0	28	0	0	28	0	1,654	1,682	0	0	0
7153537	CAMBRIDGE	MD		02/21/2024		216,259	0	(21)	0	0	(21)	0	1,928	1,907	0	0	0
7153538	DENISON	TX		02/21/2024		147,973	0	(3)	0	0	(3)	0	1,359	1,356	0	0	0
7153539	ORLANDO	FL		02/21/2024		216,532	0	(18)	0	0	(18)	0	2,031	2,013	0	0	0
7153540	MILWAUKEE	WI		02/21/2024		146,478	0	(22)	0	0	(22)	0	1,296	1,274	0	0	0
7153541	YORK	PA		02/21/2024		219,793	0	(9)	0	0	(9)	0	1,925	1,916	0	0	0
7153544	NEW HAVEN	CT		02/21/2024		341,016	0	(32)	0	0	(32)	0	3,032	3,000	0	0	0
7153547	BRENTWOOD	NY		02/21/2024		310,407	0	(1,578)	0	0	(1,578)	0	49,818	48,240	0	0	0
7153548	BROOKLYN	NY		02/21/2024		763,918	0	(69)	0	0	(69)	0	6,680	6,610	0	0	0
7153550	CHICAGO	IL		02/21/2024		184,716	0	(25)	0	0	(25)	0	1,594	1,569	0	0	0
7153552	ASTORIA	NY		02/21/2024		882,373	0	(125)	0	0	(125)	0	7,505	7,380	0	0	0
7153553	WATERBURY	CT		02/21/2024		315,505	0	(43)	0	0	(43)	0	2,739	2,696	0	0	0
7153556	DOLTON	IL		02/21/2024		136,114	0	(16)	0	0	(16)	0	1,282	1,265	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153557	VENTNOR CITY	NJ		02/21/2024		105,478	0	(14)	0	0	(14)	0	967	953	0	0	0
7153558	TRENTON	NJ		02/21/2024		222,736	0	(19)	0	0	(19)	0	1,975	1,956	0	0	0
7153559	ENTERPRISE	AL		02/21/2024		96,426	0	(13)	0	0	(13)	0	781	768	0	0	0
7153561	LACKAWANNA	NY		02/21/2024		229,049	0	(29)	0	0	(29)	0	1,953	1,923	0	0	0
7153562	BRIDGEVIEW	IL		02/21/2024		285,179	0	(25)	0	0	(25)	0	2,524	2,499	0	0	0
7153563	CALUMET PARK	IL		02/21/2024		194,355	0	0	0	0	0	0	2,198	2,198	0	0	0
7153564	NEWARK	NJ		02/21/2024		483,550	0	(43)	0	0	(43)	0	4,147	4,104	0	0	0
7153565	FREEHOLD	NJ		02/21/2024		361,667	0	(33)	0	0	(33)	0	3,150	3,117	0	0	0
7153566	HAMILTON	OH		02/21/2024		145,137	0	(13)	0	0	(13)	0	1,439	1,426	0	0	0
7153568	TERRE HAUTE	IN		02/21/2024		80,052	0	(5)	0	0	(5)	0	776	771	0	0	0
7153569	NEWARK	NJ		02/21/2024		598,432	0	(46)	0	0	(46)	0	5,641	5,595	0	0	0
7153570	WOODRIDGE	NY		02/21/2024		209,367	0	0	0	0	0	0	2,874	2,874	0	0	0
7153571	CHICAGO	IL		02/21/2024		176,077	0	(20)	0	0	(20)	0	1,509	1,489	0	0	0
7153572	COHOES	NY		02/21/2024		145,451	0	(22)	0	0	(22)	0	1,195	1,173	0	0	0
7153576	MORICHES	NY		02/21/2024		871,132	0	(153)	0	0	(153)	0	7,350	7,197	0	0	0
7153578	NEWARK	NJ		02/21/2024		606,007	0	(47)	0	0	(47)	0	5,712	5,665	0	0	0
7153579	NEWARK	NJ		02/21/2024		570,058	0	(52)	0	0	(52)	0	5,300	5,248	0	0	0
7153585	MAYFIELD HEIGHTS	OH		02/21/2024		179,544	0	(26)	0	0	(26)	0	1,540	1,515	0	0	0
7153586	GARFIELD HEIGHTS	OH		02/21/2024		89,961	0	(13)	0	0	(13)	0	767	754	0	0	0
7153587	CURTIS BAY	MD		02/21/2024		104,746	0	(17)	0	0	(17)	0	858	841	0	0	0
7153588	PARKVILLE	MD		02/21/2024		186,409	0	(25)	0	0	(25)	0	1,571	1,546	0	0	0
7153589	BROOKLYN	MD		02/21/2024		159,191	0	(19)	0	0	(19)	0	1,429	1,411	0	0	0
7153590	ESSEX	MD		02/21/2024		155,397	0	(18)	0	0	(18)	0	1,453	1,435	0	0	0
7153592	FORT MYERS	FL		02/21/2024		232,789	0	(34)	0	0	(34)	0	1,767	1,733	0	0	0
7153593	GARY	IN		02/21/2024		104,554	0	(1)	0	0	(1)	0	1,045	1,044	0	0	0
7153594	FARMINGTON	NM		02/21/2024		206,289	0	(8)	0	0	(8)	0	1,666	1,659	0	0	0
7153595	WINSTON SALEM	NC		02/21/2024		121,282	0	(18)	0	0	(18)	0	881	864	0	0	0
7153596	REYNOLDSBURG	OH		02/21/2024		168,999	0	(15)	0	0	(15)	0	1,634	1,620	0	0	0
7153597	NEW MARKET	AL		02/21/2024		178,195	0	(20)	0	0	(20)	0	1,739	1,720	0	0	0
7153599	ANDERSON	IN		02/21/2024		110,736	0	(13)	0	0	(13)	0	1,013	1,000	0	0	0
7153600	ANDERSON	IN		02/21/2024		93,984	0	(13)	0	0	(13)	0	834	821	0	0	0
7153601	BEACHWOOD	NJ		02/21/2024		353,017	0	3	0	0	3	0	3,675	3,677	0	0	0
7153602	BALTIMORE	MD		02/21/2024		163,448	0	(16)	0	0	(16)	0	1,506	1,490	0	0	0
7153603	MAPLE HEIGHTS	OH		02/21/2024		100,314	0	(14)	0	0	(14)	0	801	787	0	0	0
7153604	SAINT PETERSBURG	FL		02/21/2024		190,839	0	(14)	0	0	(14)	0	1,858	1,844	0	0	0
7153605	BOSTON	MA		02/21/2024		407,568	0	(65)	0	0	(65)	0	3,560	3,496	0	0	0
7153606	DENISON	TX		02/21/2024		130,946	0	(9)	0	0	(9)	0	1,260	1,250	0	0	0
7153607	CHICAGO	IL		02/21/2024		149,933	0	(19)	0	0	(19)	0	1,267	1,248	0	0	0
7153608	EUCLID	OH		02/21/2024		125,297	0	(16)	0	0	(16)	0	1,102	1,087	0	0	0
7153609	ALBANY	NY		02/21/2024		154,881	0	(19)	0	0	(19)	0	1,318	1,298	0	0	0
7153610	BALTIMORE	MD		02/21/2024		180,392	0	(21)	0	0	(21)	0	1,494	1,473	0	0	0
7153611	WILKES BARRE	PA		02/21/2024		104,905	0	(5)	0	0	(5)	0	906	901	0	0	0
7153613	HAMPTON	VA		02/21/2024		189,589	0	(2)	0	0	(2)	0	1,878	1,876	0	0	0
7153614	NEWPORT NEWS	VA		02/21/2024		141,818	0	(1)	0	0	(1)	0	1,404	1,403	0	0	0
7153615	PORTSMOUTH	VA		02/21/2024		133,640	0	11	0	0	11	0	1,567	1,577	0	0	0
7153616	BALTIMORE	MD		02/21/2024		194,761	0	(31)	0	0	(31)	0	1,541	1,510	0	0	0
7153617	BALTIMORE	MD		02/21/2024		168,820	0	(20)	0	0	(20)	0	1,440	1,419	0	0	0
7153619	LAKEWOOD	NJ		02/21/2024		100,879	0	(16)	0	0	(16)	0	832	816	0	0	0
7153620	JACKSONVILLE	FL		02/21/2024		175,530	0	(48)	0	0	(48)	0	3,735	3,687	0	0	0
7153621	GASTON	SC		02/21/2024		119,429	0	(14)	0	0	(14)	0	1,063	1,048	0	0	0
7153622	OVERLAND PARK	KS		02/21/2024		202,089	0	(16)	0	0	(16)	0	1,925	1,909	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153623	GREENSBORO	NC		02/21/2024		114,410	0	(25)	0	0	(25)	0	1,630	1,606	0	0	0
7153624	CHAMPAIGN	IL		02/21/2024		121,051	0	(15)	0	0	(15)	0	1,075	1,061	0	0	0
7153625	WILMINGTON	DE		02/21/2024		101,517	0	(17)	0	0	(17)	0	771	753	0	0	0
7153626	BARTOW	FL		02/21/2024		138,501	0	6	0	0	6	0	1,561	1,567	0	0	0
7153627	BALTIMORE	MD		02/21/2024		173,603	0	(21)	0	0	(21)	0	1,152	1,131	0	0	0
7153628	FALLING WATERS	WV		02/21/2024		197,904	0	(20)	0	0	(20)	0	1,900	1,879	0	0	0
7153629	BALTIMORE	MD		02/21/2024		135,715	0	(16)	0	0	(16)	0	1,216	1,200	0	0	0
7153630	BALTIMORE	MD		02/21/2024		252,339	0	(20)	0	0	(20)	0	2,382	2,362	0	0	0
7153631	MIDDLE RIVER	MD		02/21/2024		149,856	0	(17)	0	0	(17)	0	1,343	1,326	0	0	0
7153632	VERONA	PA		02/21/2024		114,213	0	(5)	0	0	(5)	0	1,041	1,036	0	0	0
7153633	MANITOWOC	WI		02/21/2024		111,115	0	(17)	0	0	(17)	0	920	902	0	0	0
7153634	KALAMAZOO	MI		02/21/2024		206,825	0	(35)	0	0	(35)	0	1,586	1,551	0	0	0
7153636	PHILADELPHIA	PA		02/21/2024		121,816	0	0	0	0	0	0	1,014	1,014	0	0	0
7153637	BALTIMORE	MD		02/21/2024		297,594	0	(11)	0	0	(11)	0	3,066	3,055	0	0	0
7153638	EAST HAVEN	CT		02/21/2024		215,310	0	(10)	0	0	(10)	0	2,258	2,249	0	0	0
7153639	COLUMBUS	OH		02/21/2024		116,797	0	(13)	0	0	(13)	0	997	984	0	0	0
7153640	KANSAS CITY	MO		02/21/2024		135,316	0	(22)	0	0	(22)	0	1,193	1,171	0	0	0
7153641	WILMINGTON	DE		02/21/2024		114,037	0	(2)	0	0	(2)	0	873	871	0	0	0
7153642	PHILADELPHIA	PA		02/21/2024		203,864	0	(9)	0	0	(9)	0	1,551	1,542	0	0	0
7153643	SAINT LOUIS	MO		02/21/2024		123,269	0	(17)	0	0	(17)	0	1,038	1,021	0	0	0
7153645	BIRMINGHAM	AL		02/21/2024		88,468	0	(15)	0	0	(15)	0	711	696	0	0	0
7153646	CHICAGO HEIGHTS	IL		02/21/2024		160,988	0	(20)	0	0	(20)	0	1,418	1,399	0	0	0
7153647	KINGSTON	PA		02/21/2024		290,305	0	(29)	0	0	(29)	0	2,416	2,387	0	0	0
7153648	KINGSTON	PA		02/21/2024		294,125	0	(29)	0	0	(29)	0	2,447	2,418	0	0	0
7153649	KINGSTON	PA		02/21/2024		301,764	0	(30)	0	0	(30)	0	2,511	2,481	0	0	0
7153650	SAN LEON	TX		02/21/2024		142,277	0	(1)	0	0	(1)	0	1,103	1,103	0	0	0
7153652	PALM BAY	FL		02/21/2024		90,227	0	(19)	0	0	(19)	0	959	940	0	0	0
7153653	BALTIMORE	MD		02/21/2024		140,839	0	(22)	0	0	(22)	0	1,212	1,190	0	0	0
7153654	DOLTON	IL		02/21/2024		152,711	0	(23)	0	0	(23)	0	1,279	1,256	0	0	0
7153657	CYPRESS	TX		02/21/2024		196,834	0	(11)	0	0	(11)	0	2,024	2,013	0	0	0
7153659	BALTIMORE	MD		02/21/2024		164,644	0	(24)	0	0	(24)	0	1,428	1,404	0	0	0
7153660	BALTIMORE	MD		02/21/2024		166,940	0	(14)	0	0	(14)	0	1,575	1,561	0	0	0
7153661	URBANA	IL		02/21/2024		116,218	0	(18)	0	0	(18)	0	953	935	0	0	0
7153662	ROCKFORD	IL		02/21/2024		81,624	0	(3)	0	0	(3)	0	792	789	0	0	0
7153663	KANSAS CITY	MO		02/21/2024		147,153	0	(10)	0	0	(10)	0	1,418	1,408	0	0	0
7153664	WAXAHACHIE	TX		02/21/2024		209,871	0	(36)	0	0	(36)	0	1,839	1,804	0	0	0
7153665	BALTIMORE	MD		02/21/2024		194,756	0	(26)	0	0	(26)	0	1,624	1,598	0	0	0
7153666	MOBILE	AL		02/21/2024		85,794	0	(16)	0	0	(16)	0	716	700	0	0	0
7153667	MOBILE	AL		02/21/2024		84,177	0	(15)	0	0	(15)	0	702	687	0	0	0
7153672	HINESVILLE	GA		02/27/2024		141,888	0	(8)	0	0	(8)	0	1,422	1,414	0	0	0
7153673	LAKELAND	FL		02/27/2024		381,901	0	(39)	0	0	(39)	0	3,286	3,247	0	0	0
7153674	VIRGINIA BEACH	VA		02/27/2024		169,294	0	(2)	0	0	(2)	0	1,781	1,779	0	0	0
7153676	MILWAUKEE	WI		02/27/2024		84,409	0	(5)	0	0	(5)	0	843	838	0	0	0
7153677	CHARLOTTE	NC		02/27/2024		235,733	0	(2)	0	0	(2)	0	2,424	2,422	0	0	0
7153679	MEMPHIS	TN		02/27/2024		139,979	0	(8)	0	0	(8)	0	1,399	1,390	0	0	0
7153680	FAYETTEVILLE	NC		02/27/2024		124,734	0	(8)	0	0	(8)	0	1,060	1,052	0	0	0
7153681	LINCOLN	NE		02/27/2024		165,365	0	(13)	0	0	(13)	0	1,572	1,560	0	0	0
7153682	CINCINNATI	OH		02/27/2024		182,574	0	(8)	0	0	(8)	0	1,742	1,733	0	0	0
7153683	NORTH CHESTERFIELD	VA		02/27/2024		269,536	0	(10)	0	0	(10)	0	2,636	2,627	0	0	0
7153684	UPPER MARLBORO	MD		02/27/2024		243,066	0	0	0	0	0	0	12,277	12,277	0	0	0
7153686	HOUSTON	TX		02/27/2024		110,436	0	(6)	0	0	(6)	0	1,103	1,097	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7153687	SPOKANE VALLEY	WA		02/27/2024		179,297	0	174	0	0	174	0	87,782	87,956	0	0	0
7153689	PELHAM	NH		02/28/2024		600,679	0	(45)	0	0	(45)	0	5,806	5,761	0	0	0
7153690	DERRY	NH		02/28/2024		582,322	0	(33)	0	0	(33)	0	4,813	4,780	0	0	0
7153692	KEARNY	NJ		02/28/2024		536,806	0	(57)	0	0	(57)	0	5,251	5,194	0	0	0
7153693	COLUMBUS	OH		02/28/2024		513,884	0	(79)	0	0	(79)	0	4,040	3,961	0	0	0
7153694	SCOTTSDALE	AZ		02/28/2024		457,038	0	(43)	0	0	(43)	0	4,727	4,684	0	0	0
7153695	NASHVILLE	TN		02/28/2024		446,099	0	(59)	0	0	(59)	0	4,333	4,275	0	0	0
7153696	EVANSTON	IL		02/28/2024		444,804	0	(64)	0	0	(64)	0	4,159	4,095	0	0	0
7153697	NASHVILLE	TN		02/28/2024		438,015	0	(57)	0	0	(57)	0	4,255	4,197	0	0	0
7153698	CAPE CORAL	FL		02/28/2024		409,321	0	(51)	0	0	(51)	0	3,970	3,919	0	0	0
7153699	PITTSBURGH	PA		02/28/2024		372,770	0	(45)	0	0	(45)	0	3,570	3,525	0	0	0
7153700	TAMPA	FL		02/28/2024		370,428	0	(34)	0	0	(34)	0	3,545	3,511	0	0	0
7153701	SUITLAND	MD		02/28/2024		326,697	0	(32)	0	0	(32)	0	3,252	3,220	0	0	0
7153702	CHATTANOOGA	TN		02/28/2024		312,963	0	(34)	0	0	(34)	0	3,054	3,020	0	0	0
7153703	WEST HAVEN	CT		02/28/2024		269,876	0	(24)	0	0	(24)	0	2,410	2,386	0	0	0
7153704	PENNSAUKEN	NJ		02/28/2024		266,954	0	(26)	0	0	(26)	0	2,295	2,269	0	0	0
7153705	COLUMBUS	OH		02/28/2024		266,730	0	(29)	0	0	(29)	0	2,603	2,574	0	0	0
7153706	OLDSMAR	FL		02/28/2024		267,121	0	(34)	0	0	(34)	0	2,580	2,546	0	0	0
7153707	BUFFALO	NY		02/28/2024		261,081	0	(64)	0	0	(64)	0	2,827	2,763	0	0	0
7153708	KEANSBURG	NJ		02/28/2024		252,435	0	(28)	0	0	(28)	0	2,473	2,446	0	0	0
7153709	SPRINGFIELD	MA		02/28/2024		243,470	0	(24)	0	0	(24)	0	2,374	2,350	0	0	0
7153710	BUFFALO	NY		02/28/2024		248,835	0	(54)	0	0	(54)	0	2,833	2,779	0	0	0
7153712	FORT PIERCE	FL		02/28/2024		242,558	0	(124)	0	0	(124)	0	5,518	5,394	0	0	0
7153713	TALLAHASSEE	FL		02/28/2024		234,316	0	(25)	0	0	(25)	0	2,330	2,305	0	0	0
7153714	ASTON	PA		02/28/2024		227,624	0	(11)	0	0	(11)	0	2,239	2,228	0	0	0
7153715	WILDWOOD	NJ		02/28/2024		228,171	0	(25)	0	0	(25)	0	2,338	2,313	0	0	0
7153716	NEW HAVEN	CT		02/28/2024		212,488	0	(20)	0	0	(20)	0	2,096	2,076	0	0	0
7153717	CHARLOTTE	NC		02/28/2024		209,892	0	(17)	0	0	(17)	0	2,121	2,103	0	0	0
7153718	GREENACRES	FL		02/28/2024		209,623	0	(23)	0	0	(23)	0	2,076	2,053	0	0	0
7153719	WATERBURY	CT		02/28/2024		209,433	0	(20)	0	0	(20)	0	1,816	1,796	0	0	0
7153721	PARKVILLE	MD		02/28/2024		206,588	0	(28)	0	0	(28)	0	1,797	1,769	0	0	0
7153722	LONG BEACH	NY		02/28/2024		203,906	0	(27)	0	0	(27)	0	2,049	2,022	0	0	0
7153723	SPRING LAKE	NC		02/28/2024		200,520	0	(43)	0	0	(43)	0	3,742	3,699	0	0	0
7153724	MARRERO	LA		02/28/2024		201,399	0	(25)	0	0	(25)	0	1,720	1,695	0	0	0
7153725	CHATTANOOGA	TN		02/28/2024		197,029	0	(16)	0	0	(16)	0	1,953	1,937	0	0	0
7153726	WILLINGBORO	NJ		02/28/2024		191,936	0	(18)	0	0	(18)	0	1,937	1,919	0	0	0
7153727	CALVERTON	NY		02/28/2024		188,974	0	(17)	0	0	(17)	0	1,840	1,823	0	0	0
7153728	WESTVILLE	NJ		02/28/2024		184,063	0	(17)	0	0	(17)	0	1,847	1,830	0	0	0
7153729	STURGEON BAY	WI		02/28/2024		184,913	0	(26)	0	0	(26)	0	1,677	1,651	0	0	0
7153730	KNOXVILLE	TN		02/28/2024		179,887	0	(12)	0	0	(12)	0	1,701	1,689	0	0	0
7153731	ALBUQUERQUE	NM		02/28/2024		178,560	0	(8)	0	0	(8)	0	1,707	1,699	0	0	0
7153732	ALAMOGORDO	NM		02/28/2024		175,807	0	(6)	0	0	(6)	0	1,785	1,780	0	0	0
7153733	ST. LOUIS	MO		02/28/2024		176,051	0	(20)	0	0	(20)	0	1,502	1,482	0	0	0
7153734	INDIANAPOLIS	IN		02/28/2024		169,944	0	(11)	0	0	(11)	0	1,729	1,718	0	0	0
7153735	AUBURN	NY		02/28/2024		167,664	0	(23)	0	0	(23)	0	1,567	1,544	0	0	0
7153736	COLUMBUS	NE		02/28/2024		163,480	0	(16)	0	0	(16)	0	1,649	1,634	0	0	0
7153737	DUNDALK	MD		02/28/2024		160,074	0	(17)	0	0	(17)	0	1,542	1,524	0	0	0
7153739	NEW ORLEANS	LA		02/28/2024		159,700	0	(17)	0	0	(17)	0	1,591	1,574	0	0	0
7153740	BUFFALO	NY		02/28/2024		153,802	0	(18)	0	0	(18)	0	1,503	1,485	0	0	0
7153741	HANOVER	PA		02/28/2024		150,378	0	(7)	0	0	(7)	0	1,424	1,417	0	0	0
7153743	CLEVELAND	TN		02/28/2024		150,995	0	(11)	0	0	(11)	0	1,524	1,514	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153744	DUNMORE	PA		02/28/2024		148,776	0	(7)	0	0	(7)	0	1,406	1,400	0	0	0
7153745	LOGANVILLE	GA		02/28/2024		150,871	0	(20)	0	0	(20)	0	1,504	1,484	0	0	0
7153746	GRAND RAPIDS	MI		02/28/2024		150,807	0	(23)	0	0	(23)	0	1,409	1,386	0	0	0
7153747	ROANOKE	VA		02/28/2024		150,194	0	(20)	0	0	(20)	0	1,432	1,412	0	0	0
7153749	PHILADELPHIA	PA		02/28/2024		143,868	0	(7)	0	0	(7)	0	1,355	1,348	0	0	0
7153750	PHILADELPHIA	PA		02/28/2024		144,063	0	(7)	0	0	(7)	0	1,352	1,345	0	0	0
7153751	HAMILTON	OH		02/28/2024		138,408	0	(13)	0	0	(13)	0	1,258	1,246	0	0	0
7153752	GULFPORT	MS		02/28/2024		135,616	0	(15)	0	0	(15)	0	1,325	1,310	0	0	0
7153754	MILWAUKEE	WI		02/28/2024		128,029	0	(6)	0	0	(6)	0	1,141	1,135	0	0	0
7153755	MONTGOMERY	AL		02/28/2024		123,877	0	(11)	0	0	(11)	0	1,154	1,144	0	0	0
7153756	TRENTON	NJ		02/28/2024		124,913	0	(22)	0	0	(22)	0	1,158	1,136	0	0	0
7153757	MCKINNEY	TX		02/28/2024		123,000	0	(17)	0	0	(17)	0	1,223	1,206	0	0	0
7153758	TRENTON	NJ		02/28/2024		123,468	0	(22)	0	0	(22)	0	1,144	1,123	0	0	0
7153759	MONTGOMERY	AL		02/28/2024		118,839	0	(12)	0	0	(12)	0	1,165	1,153	0	0	0
7153760	POTTERVILLE	MI		02/28/2024		118,005	0	(11)	0	0	(11)	0	1,053	1,042	0	0	0
7153761	LANSING	MI		02/28/2024		117,908	0	(13)	0	0	(13)	0	1,008	995	0	0	0
7153762	BILOXI	MS		02/28/2024		116,471	0	(13)	0	0	(13)	0	1,171	1,158	0	0	0
7153763	FOLEY	AL		02/28/2024		116,295	0	(15)	0	0	(15)	0	1,174	1,159	0	0	0
7153764	KING	NC		02/28/2024		114,552	0	(12)	0	0	(12)	0	1,157	1,144	0	0	0
7153765	JACKSONVILLE	FL		02/28/2024		113,112	0	(13)	0	0	(13)	0	1,113	1,100	0	0	0
7153766	SCRANTON	PA		02/28/2024		106,400	0	(5)	0	0	(5)	0	998	993	0	0	0
7153767	MONTGOMERY	AL		02/28/2024		106,754	0	(11)	0	0	(11)	0	1,046	1,035	0	0	0
7153768	MILWAUKEE	WI		02/28/2024		104,827	0	(5)	0	0	(5)	0	946	941	0	0	0
7153769	HUNTSVILLE	AL		02/28/2024		107,532	0	(17)	0	0	(17)	0	889	872	0	0	0
7153770	MONTGOMERY	AL		02/28/2024		105,254	0	(9)	0	0	(9)	0	981	972	0	0	0
7153771	KANSAS CITY	MO		02/28/2024		104,051	0	(15)	0	0	(15)	0	976	961	0	0	0
7153772	KILLEEN	TX		02/28/2024		103,183	0	(12)	0	0	(12)	0	972	960	0	0	0
7153773	PRATTVILLE	AL		02/28/2024		100,258	0	(8)	0	0	(8)	0	857	849	0	0	0
7153775	MONTGOMERY	AL		02/28/2024		98,349	0	(9)	0	0	(9)	0	959	950	0	0	0
7153776	MILWAUKEE	WI		02/28/2024		94,041	0	(4)	0	0	(4)	0	849	845	0	0	0
7153777	MONTGOMERY	AL		02/28/2024		92,285	0	0	0	0	0	0	906	906	0	0	0
7153778	BENTON	AR		02/28/2024		91,020	0	(9)	0	0	(9)	0	913	905	0	0	0
7153780	OKLAHOMA CITY	OK		02/28/2024		87,125	0	(30)	0	0	(30)	0	1,759	1,729	0	0	0
7153781	SENECA	SC		02/28/2024		86,664	0	(9)	0	0	(9)	0	854	844	0	0	0
7153782	MONTGOMERY	AL		02/28/2024		83,511	0	(8)	0	0	(8)	0	844	836	0	0	0
7153784	DETROIT	MI		02/28/2024		82,441	0	(14)	0	0	(14)	0	739	725	0	0	0
7153785	MIDWEST CITY	OK		02/28/2024		80,733	0	(9)	0	0	(9)	0	798	789	0	0	0
7153786	MONTGOMERY	AL		02/28/2024		80,741	0	(11)	0	0	(11)	0	770	759	0	0	0
7153787	KANSAS CITY	MO		02/28/2024		70,065	0	(7)	0	0	(7)	0	668	661	0	0	0
7153789	SCRANTON	PA		02/28/2024		297,275	0	(13)	0	0	(13)	0	2,515	2,502	0	0	0
7153793	COVINGTON	KY		02/28/2024		271,276	0	(19)	0	0	(19)	0	2,644	2,625	0	0	0
7153794	WOONSOCKET	RI		02/28/2024		346,975	0	(15)	0	0	(15)	0	3,080	3,065	0	0	0
7153795	PAWTUCKET	RI		02/28/2024		377,496	0	(17)	0	0	(17)	0	3,351	3,334	0	0	0
7153796	WOONSOCKET	RI		02/28/2024		389,357	0	(17)	0	0	(17)	0	3,374	3,357	0	0	0
7153797	EAST ORANGE	NJ		02/28/2024		212,019	0	(17)	0	0	(17)	0	2,113	2,096	0	0	0
7153798	JAMAICA	NY		03/01/2024		744,637	0	(103)	0	0	(103)	0	6,151	6,048	0	0	0
7153799	NEW WINDSOR	NY		03/01/2024		226,478	0	(33)	0	0	(33)	0	1,730	1,697	0	0	0
7153800	AKRON	OH		03/01/2024		96,463	0	(13)	0	0	(13)	0	739	725	0	0	0
7153801	TOLEDO	OH		03/01/2024		94,028	0	(8)	0	0	(8)	0	584	577	0	0	0
7153803	BROOKLYN	NY		03/01/2024		670,235	0	(109)	0	0	(109)	0	6,007	5,898	0	0	0
7153804	BROOKLYN	NY		03/01/2024		996,796	0	(128)	0	0	(128)	0	9,146	9,017	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153805	NEWARK	NJ		03/01/2024		571,235	0	(47)	0	0	(47)	0	4,903	4,856	0	0	0
7153806	BALTIMORE	MD		03/01/2024		117,314	0	(8)	0	0	(8)	0	8	0	0	0	0
7153808	BURNHAM	IL		03/01/2024		152,491	0	(15)	0	0	(15)	0	1,348	1,333	0	0	0
7153809	TARBORO	NC		03/01/2024		149,607	0	(22)	0	0	(22)	0	1,291	1,269	0	0	0
7153811	LORAIN	OH		03/01/2024		144,510	0	(19)	0	0	(19)	0	1,108	1,089	0	0	0
7153816	GREENSBORO	NC		03/01/2024		113,463	0	(11)	0	0	(11)	0	1,084	1,074	0	0	0
7153817	COLUMBIA	MO		03/01/2024		211,636	0	(15)	0	0	(15)	0	2,102	2,086	0	0	0
7153818	DOLTON	IL		03/01/2024		173,812	0	(9)	0	0	(9)	0	1,350	1,341	0	0	0
7153819	WILMINGTON	DE		03/01/2024		120,004	0	(12)	0	0	(12)	0	1,061	1,049	0	0	0
7153820	CHICAGO	IL		03/01/2024		216,374	0	(13)	0	0	(13)	0	13	0	0	0	0
7153821	CHICAGO	IL		03/01/2024		341,653	0	(26)	0	0	(26)	0	2,657	2,631	0	0	0
7153822	MACON	GA		03/01/2024		90,163	0	(10)	0	0	(10)	0	785	776	0	0	0
7153823	BALTIMORE	MD		03/01/2024		90,864	0	(7)	0	0	(7)	0	891	884	0	0	0
7153824	TRENTON	NJ		03/01/2024		141,531	0	(12)	0	0	(12)	0	1,369	1,356	0	0	0
7153825	COLUMBUS	OH		03/01/2024		142,718	0	(9)	0	0	(9)	0	1,282	1,273	0	0	0
7153826	BRONX	NY		03/01/2024		669,237	0	(42)	0	0	(42)	0	6,489	6,447	0	0	0
7153827	HAVERSTRAW	NY		03/01/2024		288,205	0	(21)	0	0	(21)	0	2,870	2,849	0	0	0
7153830	BROOKLYN	NY		03/01/2024		338,422	0	(25)	0	0	(25)	0	2,580	2,555	0	0	0
7153833	NEWARK	NJ		03/01/2024		592,473	0	(45)	0	0	(45)	0	5,074	5,029	0	0	0
7153834	NEWARK	NJ		03/01/2024		581,079	0	(49)	0	0	(49)	0	5,245	5,196	0	0	0
7153835	WILLIAMSBURG	VA		03/01/2024		180,198	0	0	0	0	0	0	4,362	4,362	0	0	0
7153836	NEWARK	NJ		03/01/2024		708,282	0	(75)	0	0	(75)	0	5,772	5,698	0	0	0
7153837	FREEPORT	NY		03/01/2024		505,448	0	(54)	0	0	(54)	0	4,694	4,640	0	0	0
7153838	NEWARK	NJ		03/01/2024		578,714	0	(40)	0	0	(40)	0	5,369	5,329	0	0	0
7153842	SPRING	TX		03/08/2024		330,563	0	(51)	0	0	(51)	0	2,736	2,684	0	0	0
7153844	GRASONVILLE	MD		03/08/2024		215,732	0	(31)	0	0	(31)	0	1,903	1,872	0	0	0
7153846	CLEVELAND	OH		03/08/2024		86,473	0	0	0	0	0	0	881	881	0	0	0
7153847	EUCLID	OH		03/08/2024		92,235	0	(13)	0	0	(13)	0	767	754	0	0	0
7153848	SOUTH BEND	IN		03/08/2024		147,303	0	(23)	0	0	(23)	0	1,254	1,231	0	0	0
7153849	HIGH POINT	NC		03/08/2024		77,266	0	(11)	0	0	(11)	0	583	572	0	0	0
7153850	PORT CHARLOTTE	FL		03/08/2024		415,088	0	(36)	0	0	(36)	0	3,738	3,702	0	0	0
7153852	HICKORY	NC		03/08/2024		308,138	0	(16)	0	0	(16)	0	3,024	3,008	0	0	0
7153853	HICKORY	NC		03/08/2024		308,138	0	(16)	0	0	(16)	0	3,024	3,008	0	0	0
7153854	CINCINNATI	OH		03/08/2024		230,996	0	(17)	0	0	(17)	0	2,124	2,107	0	0	0
7153856	EUCLID	OH		03/08/2024		111,625	0	(15)	0	0	(15)	0	911	896	0	0	0
7153857	EUCLID	OH		03/08/2024		114,820	0	(15)	0	0	(15)	0	990	975	0	0	0
7153858	MOOSIC	PA		03/08/2024		92,351	0	(3)	0	0	(3)	0	732	729	0	0	0
7153859	BALTIMORE	MD		03/08/2024		159,452	0	(14)	0	0	(14)	0	1,467	1,454	0	0	0
7153863	ELMWOOD PARK	IL		03/08/2024		314,257	0	(30)	0	0	(30)	0	2,819	2,789	0	0	0
7153864	LINDENHURST	IL		03/08/2024		255,282	0	(35)	0	0	(35)	0	1,985	1,950	0	0	0
7153866	SAINT CHARLES	IL		03/08/2024		318,760	0	(31)	0	0	(31)	0	2,832	2,801	0	0	0
7153867	LORAIN	OH		03/08/2024		98,721	0	(14)	0	0	(14)	0	821	807	0	0	0
7153868	BRADENTON	FL		03/08/2024		174,605	0	(27)	0	0	(27)	0	1,424	1,397	0	0	0
7153869	NORTHPORT	AL		03/08/2024		124,112	0	1	0	0	1	0	1,350	1,351	0	0	0
7153871	JACKSONVILLE	FL		03/08/2024		144,922	0	(12)	0	0	(12)	0	1,380	1,368	0	0	0
7153872	JACKSONVILLE	FL		03/08/2024		109,040	0	(8)	0	0	(8)	0	1,039	1,030	0	0	0
7153873	DETROIT	MI		03/08/2024		156,232	0	(21)	0	0	(21)	0	1,282	1,261	0	0	0
7153874	BESSEMER	AL		03/08/2024		124,263	0	(18)	0	0	(18)	0	981	963	0	0	0
7153876	BALTIMORE	MD		03/08/2024		131,598	0	(22)	0	0	(22)	0	1,047	1,025	0	0	0
7153877	DANVILLE	VA		03/08/2024		109,855	0	(12)	0	0	(12)	0	897	885	0	0	0
7153878	SPRING	TX		03/08/2024		331,448	0	(36)	0	0	(36)	0	3,027	2,990	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153879	WALLINGFORD	CT		03/08/2024		328,553	0	(43)	0	0	(43)	0	2,482	2,439	0	0	0
7153880	JACKSONVILLE	FL		03/08/2024		110,231	0	(11)	0	0	(11)	0	1,032	1,021	0	0	0
7153882	CLEVELAND	OH		03/08/2024		114,137	0	(14)	0	0	(14)	0	921	906	0	0	0
7153884	LINCOLN PARK	MI		03/08/2024		120,471	0	(19)	0	0	(19)	0	914	895	0	0	0
7153885	FAYETTEVILLE	NC		03/08/2024		239,530	0	(41)	0	0	(41)	0	1,969	1,928	0	0	0
7153886	TRENTON	TX		03/08/2024		421,508	0	(61)	0	0	(61)	0	3,136	3,075	0	0	0
7153887	CHICAGO HEIGHTS	IL		03/08/2024		165,832	0	(11)	0	0	(11)	0	1,566	1,555	0	0	0
7153888	CHATTANOOGA	TN		03/08/2024		201,498	0	(30)	0	0	(30)	0	1,604	1,574	0	0	0
7153889	BALTIMORE	MD		03/08/2024		111,565	0	(17)	0	0	(17)	0	923	906	0	0	0
7153890	BALTIMORE	MD		03/08/2024		139,914	0	(24)	0	0	(24)	0	1,379	1,355	0	0	0
7153891	BALTIMORE	MD		03/08/2024		128,595	0	(9)	0	0	(9)	0	1,214	1,205	0	0	0
7153892	NORTH EAST	MD		03/08/2024		102,538	0	(13)	0	0	(13)	0	842	830	0	0	0
7153893	MISSOURI CITY	TX		03/08/2024		160,180	0	(13)	0	0	(13)	0	1,569	1,556	0	0	0
7153895	MIAMI	FL		03/08/2024		426,331	0	(43)	0	0	(43)	0	4,070	4,026	0	0	0
7153896	BALTIMORE	MD		03/08/2024		202,554	0	(34)	0	0	(34)	0	1,588	1,554	0	0	0
7153898	NEW HAVEN	CT		03/08/2024		183,419	0	(13)	0	0	(13)	0	1,791	1,778	0	0	0
7153899	INDIANAPOLIS	IN		03/08/2024		84,372	0	(14)	0	0	(14)	0	652	638	0	0	0
7153900	ORLANDO	FL		03/08/2024		167,858	0	(5)	0	0	(5)	0	1,693	1,687	0	0	0
7153901	BALTIMORE	MD		03/08/2024		169,993	0	(19)	0	0	(19)	0	1,590	1,571	0	0	0
7153904	TOMS RIVER	NJ		03/08/2024		330,271	0	(48)	0	0	(48)	0	2,626	2,579	0	0	0
7153905	RAEFORD	NC		03/08/2024		91,342	0	(16)	0	0	(16)	0	757	741	0	0	0
7153907	FOREST PARK	GA		03/08/2024		146,434	0	(9)	0	0	(9)	0	1,044	1,034	0	0	0
7153908	DESTIN	FL		03/08/2024		230,696	0	(20)	0	0	(20)	0	1,817	1,797	0	0	0
7153910	GOSHEN	NY		03/08/2024		228,628	0	(22)	0	0	(22)	0	2,223	2,201	0	0	0
7153911	YORK	PA		03/08/2024		248,459	0	(10)	0	0	(10)	0	2,140	2,130	0	0	0
7153912	CHAMBERSBURG	PA		03/08/2024		141,510	0	(6)	0	0	(6)	0	1,268	1,262	0	0	0
7153913	BROCKTON	MA		03/11/2024		386,294	0	(62)	0	0	(62)	0	3,383	3,322	0	0	0
7153914	HAZEL CREST	IL		03/11/2024		182,930	0	(36)	0	0	(36)	0	1,554	1,519	0	0	0
7153918	KIRYAS JOEL	NY		03/11/2024		354,921	0	(374)	0	0	(374)	0	23,952	23,579	0	0	0
7153919	WATERBURY	CT		03/11/2024		300,478	0	(37)	0	0	(37)	0	2,427	2,390	0	0	0
7153920	POUGHKEEPSIE	NY		03/11/2024		300,538	0	(29)	0	0	(29)	0	3,811	3,782	0	0	0
7153921	CLEVELAND	OH		03/11/2024		95,677	0	(31)	0	0	(31)	0	1,403	1,372	0	0	0
7153922	PETERSBURG	VA		03/11/2024		122,849	0	(11)	0	0	(11)	0	1,012	1,001	0	0	0
7153926	IRVINGTON	NJ		03/11/2024		321,774	0	(35)	0	0	(35)	0	35	0	0	0	0
7153927	CHATTANOOGA	TN		03/11/2024		154,506	0	(24)	0	0	(24)	0	1,274	1,249	0	0	0
7153930	DALLAS	TX		03/11/2024		186,749	0	(13)	0	0	(13)	0	1,840	1,828	0	0	0
7153935	NEWARK	NJ		03/11/2024		509,534	0	(39)	0	0	(39)	0	4,071	4,032	0	0	0
7153936	DETROIT	MI		03/11/2024		113,742	0	(11)	0	0	(11)	0	1,060	1,048	0	0	0
7153937	YONKERS	NY		03/11/2024		440,244	0	(64)	0	0	(64)	0	4,054	3,990	0	0	0
7153938	CINCINNATI	OH		03/11/2024		179,477	0	(18)	0	0	(18)	0	1,549	1,530	0	0	0
7153939	WARREN	OH		03/11/2024		117,805	0	(13)	0	0	(13)	0	1,128	1,115	0	0	0
7153940	MEMPHIS	TN		03/11/2024		124,273	0	(17)	0	0	(17)	0	1,087	1,070	0	0	0
7153942	CINCINNATI	OH		03/11/2024		171,813	0	(13)	0	0	(13)	0	1,657	1,644	0	0	0
7153943	CINCINNATI	OH		03/11/2024		151,733	0	(11)	0	0	(11)	0	1,464	1,454	0	0	0
7153944	BROOKLYN	NY		03/11/2024		1,344,822	0	(234)	0	0	(234)	0	11,181	10,947	0	0	0
7153945	CHICAGO HEIGHTS	IL		03/11/2024		181,010	0	(39)	0	0	(39)	0	2,311	2,272	0	0	0
7153950	LOUISVILLE	KY		03/11/2024		113,531	0	(11)	0	0	(11)	0	1,103	1,092	0	0	0
7153951	WATERBURY	CT		03/11/2024		309,652	0	(33)	0	0	(33)	0	2,755	2,722	0	0	0
7153952	WATERBURY	CT		03/11/2024		293,355	0	(32)	0	0	(32)	0	2,610	2,579	0	0	0
7153953	BRIDGEVIEW	IL		03/11/2024		279,653	0	(34)	0	0	(34)	0	2,094	2,059	0	0	0
7153954	VILLA PARK	IL		03/11/2024		168,950	0	(23)	0	0	(23)	0	2,310	2,287	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7153955	FAIRFIELD	OH		03/11/2024		104,562	0	(16)	0	0	(16)	0	895	879	0	0	0
7153956	WILMINGTON	DE		03/11/2024		75,112	0	(35)	0	0	(35)	0	1,896	1,861	0	0	0
7153957	MERIDEN	CT		03/11/2024		236,154	0	(23)	0	0	(23)	0	2,151	2,127	0	0	0
7153958	BAY SHORE	NY		03/11/2024		665,743	0	(100)	0	0	(100)	0	5,257	5,158	0	0	0
7153959	TRENTON	NJ		03/11/2024		143,853	0	(22)	0	0	(22)	0	1,312	1,291	0	0	0
7153960	FLORENCE	NJ		03/11/2024		190,845	0	(29)	0	0	(29)	0	1,695	1,666	0	0	0
7153961	BRENTWOOD	NY		03/11/2024		377,472	0	(44)	0	0	(44)	0	3,549	3,505	0	0	0
7153963	WEST ORANGE	NJ		03/11/2024		456,028	0	(64)	0	0	(64)	0	4,074	4,010	0	0	0
7153964	OAK PARK	MI		03/11/2024		100,341	0	(18)	0	0	(18)	0	841	823	0	0	0
7153965	NEWARK	NJ		03/11/2024		610,302	0	(63)	0	0	(63)	0	5,486	5,423	0	0	0
7153966	NEWARK	NJ		03/11/2024		626,166	0	(67)	0	0	(67)	0	5,626	5,559	0	0	0
7153967	GLEN ELLYN	IL		03/11/2024		642,681	0	(74)	0	0	(74)	0	5,769	5,695	0	0	0
7153968	TURNERSVILLE	NJ		03/11/2024		193,670	0	(21)	0	0	(21)	0	1,833	1,811	0	0	0
7153969	PHILADELPHIA	PA		03/12/2024		130,541	0	13	0	0	13	0	1,495	1,507	0	0	0
7153970	FORT WALTON BEACH	FL		03/12/2024		233,688	0	(13)	0	0	(13)	0	2,255	2,242	0	0	0
7153971	CHICAGO	IL		03/12/2024		360,012	0	(23)	0	0	(23)	0	3,584	3,560	0	0	0
7153973	HAGERSTOWN	MD		03/13/2024		250,407	0	(20)	0	0	(20)	0	2,496	2,476	0	0	0
7153974	DETROIT	MI		03/13/2024		98,629	0	(6)	0	0	(6)	0	962	955	0	0	0
7153975	MIDLAND	TX		03/13/2024		317,325	0	(34)	0	0	(34)	0	2,729	2,695	0	0	0
7153976	MILWAUKEE	WI		03/13/2024		128,672	0	(14)	0	0	(14)	0	1,190	1,176	0	0	0
7153977	KANSAS CITY	MO		03/13/2024		152,601	0	(16)	0	0	(16)	0	1,378	1,362	0	0	0
7153978	BALTIMORE	MD		03/13/2024		213,264	0	(18)	0	0	(18)	0	2,125	2,107	0	0	0
7153979	PETERSBURG	VA		03/13/2024		204,883	0	(1)	0	0	(1)	0	2,108	2,107	0	0	0
7153980	CINCINNATI	OH		03/13/2024		229,314	0	(25)	0	0	(25)	0	2,020	1,995	0	0	0
7153981	PENNSVILLE	NJ		03/13/2024		157,045	0	(20)	0	0	(20)	0	1,450	1,430	0	0	0
7153982	WEST PITTSTON	PA		03/15/2024		117,833	0	(6)	0	0	(6)	0	1,037	1,031	0	0	0
7153983	NORFOLK	VA		03/15/2024		218,333	0	(23)	0	0	(23)	0	2,020	1,998	0	0	0
7153984	TULSA	OK		03/15/2024		152,970	0	(20)	0	0	(20)	0	1,367	1,347	0	0	0
7153985	LEXINGTON	NC		03/15/2024		174,029	0	(15)	0	0	(15)	0	1,692	1,677	0	0	0
7153986	COLOMBUS	OH		03/15/2024		146,978	0	(17)	0	0	(17)	0	1,450	1,433	0	0	0
7153987	REISTERSTOWN	MD		03/15/2024		232,617	0	(31)	0	0	(31)	0	2,198	2,166	0	0	0
7153988	DAYTONA BEACH	FL		03/15/2024		262,009	0	(33)	0	0	(33)	0	2,643	2,610	0	0	0
7153989	ROCHESTER	NY		03/15/2024		126,383	0	(16)	0	0	(16)	0	1,215	1,199	0	0	0
7153990	ESSEX	MD		03/15/2024		196,899	0	(27)	0	0	(27)	0	1,802	1,774	0	0	0
7153991	BLADENSBURG	MD		03/15/2024		310,559	0	(37)	0	0	(37)	0	2,869	2,832	0	0	0
7153992	SAINT LOUIS	MO		03/15/2024		130,227	0	(8)	0	0	(8)	0	2,019	2,011	0	0	0
7153995	AIKEN	SC		03/15/2024		98,852	0	(16)	0	0	(16)	0	849	833	0	0	0
7153996	BINGHAMTON	NY		03/15/2024		87,603	0	(15)	0	0	(15)	0	667	652	0	0	0
7153997	NEW ORLEANS	LA		03/15/2024		155,263	0	(22)	0	0	(22)	0	1,171	1,149	0	0	0
7153998	LIVERPOOL	NY		03/15/2024		132,154	0	(14)	0	0	(14)	0	1,625	1,611	0	0	0
7153999	PHILADELPHIA	PA		03/15/2024		117,164	0	(6)	0	0	(6)	0	962	955	0	0	0
7154001	DETROIT	MI		03/15/2024		177,299	0	(32)	0	0	(32)	0	1,573	1,541	0	0	0
7154002	DETROIT	MI		03/15/2024		72,732	0	(14)	0	0	(14)	0	613	599	0	0	0
7154003	PUNTA GORDA	FL		03/15/2024		173,020	0	4	0	0	4	0	1,951	1,956	0	0	0
7154004	ACWORTH	GA		03/15/2024		318,073	0	(48)	0	0	(48)	0	2,524	2,476	0	0	0
7154005	MEMPHIS	TN		03/15/2024		251,692	0	(40)	0	0	(40)	0	2,160	2,120	0	0	0
7154006	BALTIMORE	MD		03/15/2024		116,837	0	(19)	0	0	(19)	0	908	889	0	0	0
7154009	WILLIAMSPORT	MD		03/15/2024		328,675	0	(57)	0	0	(57)	0	2,606	2,549	0	0	0
7154010	BRIDGEPORT	CT		03/15/2024		457,527	0	(72)	0	0	(72)	0	3,736	3,665	0	0	0
7154011	KANSAS CITY	MO		03/15/2024		99,080	0	(18)	0	0	(18)	0	1,243	1,224	0	0	0
7154012	REDFORD	MI		03/15/2024		87,433	0	(13)	0	0	(13)	0	678	665	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154013	PAWTUCKET	RI		03/15/2024		415,226	0	(38)	0	0	(38)	0	3,404	3,366	0	0	0
7154014	MASSILLON	OH		03/15/2024		94,434	0	(17)	0	0	(17)	0	810	793	0	0	0
7154017	MEMPHIS	TN		03/15/2024		108,045	0	(17)	0	0	(17)	0	826	809	0	0	0
7154018	CHICAGO	IL		03/15/2024		272,184	0	(50)	0	0	(50)	0	2,419	2,369	0	0	0
7154019	MEMPHIS	TN		03/15/2024		100,886	0	(16)	0	0	(16)	0	742	726	0	0	0
7154020	MEMPHIS	TN		03/15/2024		99,593	0	(15)	0	0	(15)	0	732	717	0	0	0
7154021	WARNER ROBINS	GA		03/15/2024		122,088	0	(12)	0	0	(12)	0	1,073	1,061	0	0	0
7154024	TRENTON	NJ		03/15/2024		220,770	0	(34)	0	0	(34)	0	1,850	1,816	0	0	0
7154025	TRENTON	NJ		03/15/2024		162,383	0	(25)	0	0	(25)	0	1,402	1,377	0	0	0
7154029	BALTIMORE	MD		03/15/2024		145,275	0	(25)	0	0	(25)	0	1,342	1,317	0	0	0
7154030	BALTIMORE	MD		03/15/2024		124,231	0	(21)	0	0	(21)	0	1,164	1,142	0	0	0
7154032	MOBILE	AL		03/15/2024		82,242	0	(15)	0	0	(15)	0	681	665	0	0	0
7154033	TOMS RIVER	NJ		03/15/2024		448,200	0	(74)	0	0	(74)	0	3,622	3,547	0	0	0
7154034	DAYTON	OH		03/15/2024		105,589	0	(9)	0	0	(9)	0	951	942	0	0	0
7154035	TRENTON	NJ		03/15/2024		166,090	0	(25)	0	0	(25)	0	1,434	1,410	0	0	0
7154036	BALTIMORE	MD		03/15/2024		151,154	0	(25)	0	0	(25)	0	1,322	1,297	0	0	0
7154037	BALTIMORE	MD		03/15/2024		171,123	0	(30)	0	0	(30)	0	1,451	1,421	0	0	0
7154038	NORTH BABYLON	NY		03/15/2024		458,500	0	(51)	0	0	(51)	0	3,984	3,933	0	0	0
7154039	BROOKLYN	NY		03/15/2024		178,804	0	(25)	0	0	(25)	0	16,998	16,974	0	0	0
7154040	PETERSBURG	VA		03/15/2024		140,380	0	(9)	0	0	(9)	0	1,297	1,288	0	0	0
7154042	MEMPHIS	TN		03/15/2024		134,916	0	(14)	0	0	(14)	0	940	926	0	0	0
7154043	MEMPHIS	TN		03/15/2024		111,071	0	(16)	0	0	(16)	0	960	944	0	0	0
7154044	VILLA PARK	IL		03/15/2024		250,122	0	(25)	0	0	(25)	0	2,440	2,415	0	0	0
7154045	THE BRONX	NY		03/15/2024		382,153	0	(100)	0	0	(100)	0	5,934	5,834	0	0	0
7154046	EAST ORANGE	NJ		03/15/2024		599,323	0	(64)	0	0	(64)	0	5,478	5,415	0	0	0
7154050	HAMILTON	OH		03/15/2024		109,908	0	(17)	0	0	(17)	0	962	945	0	0	0
7154051	DETROIT	MI		03/15/2024		84,281	0	(10)	0	0	(10)	0	756	746	0	0	0
7154052	MONROE	NY		03/15/2024		353,490	0	(43)	0	0	(43)	0	3,247	3,205	0	0	0
7154053	CHICAGO HEIGHTS	IL		03/15/2024		162,414	0	(24)	0	0	(24)	0	1,372	1,348	0	0	0
7154054	NEW HAVEN	CT		03/15/2024		323,178	0	(23)	0	0	(23)	0	2,550	2,526	0	0	0
7154055	DETROIT	MI		03/15/2024		141,211	0	(20)	0	0	(20)	0	1,008	988	0	0	0
7154056	KANSAS CITY	MO		03/15/2024		302,779	0	(34)	0	0	(34)	0	2,933	2,899	0	0	0
7154057	KANSAS CITY	MO		03/15/2024		241,354	0	(29)	0	0	(29)	0	2,165	2,136	0	0	0
7154058	KANSAS CITY	MO		03/15/2024		203,055	0	(24)	0	0	(24)	0	1,812	1,788	0	0	0
7154059	EAST CHICAGO	IN		03/15/2024		111,435	0	(15)	0	0	(15)	0	1,012	997	0	0	0
7154060	EAST HARTFORD	CT		03/15/2024		280,518	0	(30)	0	0	(30)	0	2,483	2,453	0	0	0
7154061	CHICAGO	IL		03/15/2024		185,599	0	(19)	0	0	(19)	0	1,582	1,564	0	0	0
7154062	WOODBOURNE	NY		03/15/2024		359,237	0	(40)	0	0	(40)	0	3,454	3,413	0	0	0
7154063	MARKHAM	IL		03/15/2024		106,886	0	(12)	0	0	(12)	0	995	983	0	0	0
7154064	CHICAGO	IL		03/15/2024		204,374	0	(39)	0	0	(39)	0	1,707	1,668	0	0	0
7154065	CALUMET PARK	IL		03/15/2024		171,791	0	(19)	0	0	(19)	0	1,591	1,572	0	0	0
7154067	HAMILTON	NJ		03/15/2024		194,996	0	(18)	0	0	(18)	0	1,744	1,726	0	0	0
7154068	EAST ORANGE	NJ		03/15/2024		547,801	0	(64)	0	0	(64)	0	4,880	4,815	0	0	0
7154069	BAY SHORE	NY		03/15/2024		395,248	0	(58)	0	0	(58)	0	3,591	3,533	0	0	0
7154071	WOODBURY	NJ		03/15/2024		214,662	0	(27)	0	0	(27)	0	1,986	1,959	0	0	0
7154072	NEWARK	NJ		03/15/2024		467,867	0	(68)	0	0	(68)	0	3,878	3,810	0	0	0
7154073	STATEN ISLAND	NY		03/15/2024		655,696	0	(84)	0	0	(84)	0	5,733	5,649	0	0	0
7154074	TRENTON	NJ		03/15/2024		192,293	0	(21)	0	0	(21)	0	1,853	1,831	0	0	0
7154075	HAMILTON	NJ		03/15/2024		178,049	0	(20)	0	0	(20)	0	1,715	1,696	0	0	0
7154076	FREMONT	CA		05/13/2024		499,882	0	1,184	0	0	1,184	0	13,768	14,952	0	0	0
7154077	LOS ANGELES	CA		05/13/2024		408,369	0	1,376	0	0	1,376	0	12,348	13,725	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154078	BIG BEAR LAKE	CA		05/13/2024		339,734	0	744	0	0	744	0	8,905	9,649	0	0	0
7154079	FORTUNA	CA		05/13/2024		188,745	0	399	0	0	399	0	4,873	5,273	0	0	0
7154080	LAS VEGAS	NV		05/13/2024		122,896	0	2,463	0	0	2,463	0	49,151	51,614	0	0	0
7154081	LONG BEACH	CA		05/13/2024		275,868	0	677	0	0	677	0	6,928	7,606	0	0	0
7154082	LOS ANGELES	CA		05/13/2024		297,075	0	603	0	0	603	0	7,484	8,088	0	0	0
7154083	EATON	CO		05/13/2024		186,428	0	520	0	0	520	0	5,000	5,520	0	0	0
7154084	IRVINE	CA		05/13/2024		400,792	0	1,046	0	0	1,046	0	10,677	11,723	0	0	0
7154085	PRIOR LAKE	MN		05/13/2024		202,860	0	470	0	0	470	0	5,747	6,217	0	0	0
7154086	INCLINE VILLAGE	NV		05/13/2024		410,051	0	890	0	0	890	0	10,563	11,453	0	0	0
7154087	CATHEDRAL CITY	CA		05/13/2024		266,330	0	767	0	0	767	0	7,374	8,141	0	0	0
7154088	LYNNWOOD	WA		05/13/2024		411,282	0	868	0	0	868	0	10,395	11,263	0	0	0
7154089	LARKSPUR	CA		05/13/2024		833,368	0	1,660	0	0	1,660	0	20,962	22,622	0	0	0
7154090	ARVADA	CO		05/13/2024		277,303	0	701	0	0	701	0	7,609	8,310	0	0	0
7154091	BROOKLYN	NY		05/13/2024		891,570	0	2,117	0	0	2,117	0	23,934	26,051	0	0	0
7154092	FORT LAUDERDALE	FL		05/13/2024		196,094	0	398	0	0	398	0	5,023	5,421	0	0	0
7154093	VANCOUVER	WA		05/13/2024		160,145	0	411	0	0	411	0	5,428	5,839	0	0	0
7154094	WASHINGTON	DC		05/13/2024		234,214	0	608	0	0	608	0	6,296	6,904	0	0	0
7154095	FRANKLIN SQUARE	NY		05/13/2024		434,051	0	1,255	0	0	1,255	0	17,410	18,665	0	0	0
7154096	MODESTO	CA		05/13/2024		288,129	0	749	0	0	749	0	7,516	8,266	0	0	0
7154098	DENVER	CO		05/13/2024		811,739	0	2,567	0	0	2,567	0	24,611	27,178	0	0	0
7154099	SILT	CO		05/13/2024		138,774	0	593	0	0	593	0	9,280	9,873	0	0	0
7154100	PHILADELPHIA	PA		05/13/2024		119,231	0	320	0	0	320	0	3,217	3,537	0	0	0
7154101	HOUSTON	TX		05/13/2024		58,332	0	1,187	0	0	1,187	0	15,667	16,854	0	0	0
7154102	PEACHTREE CITY	GA		05/13/2024		139,291	0	236	0	0	236	0	3,262	3,498	0	0	0
7154103	RIVERVIEW	FL		05/13/2024		118,158	0	386	0	0	386	0	4,618	5,004	0	0	0
7154104	EDMOND	OK		05/13/2024		128,748	0	325	0	0	325	0	5,961	6,286	0	0	0
7154105	COOKE CITY	MT		05/13/2024		1,017,345	0	1,776	0	0	1,776	0	23,487	25,262	0	0	0
7154106	CORONA	CA		05/13/2024		157,864	0	221	0	0	221	0	3,598	3,819	0	0	0
7154107	FREMONT	CA		05/13/2024		239,267	0	459	0	0	459	0	6,048	6,506	0	0	0
7154109	MISSION VIEJO	CA		05/13/2024		181,904	0	441	0	0	441	0	4,770	5,211	0	0	0
7154110	COOLIDGE	AZ		05/13/2024		146,648	0	270	0	0	270	0	3,645	3,915	0	0	0
7154111	COOLIDGE	AZ		05/13/2024		147,701	0	300	0	0	300	0	3,701	4,001	0	0	0
7154114	BEND	OR		05/13/2024		473,035	0	646	0	0	646	0	10,423	11,069	0	0	0
7154115	JERSEY CITY	NJ		05/13/2024		353,028	0	1,289	0	0	1,289	0	17,196	18,486	0	0	0
7154116	MINNEAPOLIS	MN		05/13/2024		242,846	0	524	0	0	524	0	6,041	6,565	0	0	0
7154119	ROWLETT	TX		05/13/2024		212,285	0	454	0	0	454	0	6,369	6,823	0	0	0
7154121	LAWRENCEVILLE	GA		05/13/2024		140,303	0	192	0	0	192	0	3,203	3,395	0	0	0
7154122	BILLINGS	MT		05/13/2024		154,252	0	193	0	0	193	0	4,677	4,870	0	0	0
7154123	SEBAGO	ME		05/13/2024		529,815	0	1,466	0	0	1,466	0	14,309	15,775	0	0	0
7154125	REDONDO BEACH	CA		05/13/2024		881,338	0	2,109	0	0	2,109	0	23,074	25,184	0	0	0
7154126	HERMOSA BEACH	CA		05/13/2024		876,953	0	2,249	0	0	2,249	0	23,112	25,361	0	0	0
7154127	NASHVILLE	TN		05/13/2024		634,890	0	4,758	0	0	4,758	0	33,599	38,357	0	0	0
7154128	SEVIERVILLE	TN		05/13/2024		675,498	0	1,223	0	0	1,223	0	16,208	17,431	0	0	0
7154129	DELRAY BEACH	FL		05/13/2024		435,020	0	1,003	0	0	1,003	0	10,975	11,978	0	0	0
7154130	LAGUNA BEACH	CA		05/13/2024		961,966	0	2,722	0	0	2,722	0	25,929	28,652	0	0	0
7154131	RUSKIN	FL		05/13/2024		154,337	0	288	0	0	288	0	4,036	4,324	0	0	0
7154132	AURORA	CO		05/13/2024		182,432	0	400	0	0	400	0	5,040	5,441	0	0	0
7154133	THORNTON	CO		05/13/2024		257,795	0	615	0	0	615	0	7,407	8,022	0	0	0
7154134	THORNTON	CO		05/13/2024		136,913	0	615	0	0	615	0	6,404	7,019	0	0	0
7154136	GATLINBURG	TN		05/13/2024		884,741	0	2,331	0	0	2,331	0	22,899	25,230	0	0	0
7154137	LA HABRA	CA		05/13/2024		354,064	0	598	0	0	598	0	9,043	9,641	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7154138	FREMONT	CA		05/13/2024		661,104	0	2,007	0	0	2,007	0	18,939	20,946	0	0	0
7154139	SANTA CRUZ	CA		05/13/2024		470,098	0	1,093	0	0	1,093	0	12,379	13,472	0	0	0
7154140	BETHESDA	MD		05/13/2024		694,630	0	1,744	0	0	1,744	0	18,423	20,167	0	0	0
7154142	SAVANNAH	GA		05/13/2024		302,515	0	673	0	0	673	0	7,607	8,280	0	0	0
7154143	ACWORTH	GA		05/13/2024		159,103	0	357	0	0	357	0	4,127	4,484	0	0	0
7154144	VENTURA	CA		05/13/2024		342,521	0	680	0	0	680	0	8,677	9,357	0	0	0
7154145	LINCOLN CITY	OR		05/13/2024		821,226	0	2,026	0	0	2,026	0	21,115	23,142	0	0	0
7154146	PHILADELPHIA	PA		05/13/2024		582,608	0	1,410	0	0	1,410	0	15,141	16,552	0	0	0
7154147	STINSON BEACH	CA		05/13/2024		1,075,347	0	2,392	0	0	2,392	0	27,041	29,433	0	0	0
7154149	NASHVILLE	TN		05/13/2024		512,936	0	705	0	0	705	0	11,089	11,794	0	0	0
7154151	BROOKLYN	NY		05/13/2024		681,987	0	1,640	0	0	1,640	0	17,566	19,206	0	0	0
7154152	BOZEMAN	MT		05/13/2024		790,803	0	1,892	0	0	1,892	0	20,342	22,235	0	0	0
7154153	JACKSONS GAP	AL		05/13/2024		630,882	0	1,241	0	0	1,241	0	15,494	16,735	0	0	0
7154154	SANTA MONICA	CA		05/13/2024		656,944	0	1,294	0	0	1,294	0	16,136	17,430	0	0	0
7154156	YACHATS	OR		05/13/2024		457,534	0	845	0	0	845	0	11,263	12,108	0	0	0
7154157	SEDONA	AZ		05/13/2024		538,425	0	1,092	0	0	1,092	0	12,916	14,008	0	0	0
7154158	BLUFFTON	SC		05/13/2024		1,028,037	0	2,790	0	0	2,790	0	27,253	30,043	0	0	0
7154159	PORT ST JOE	FL		05/13/2024		1,629,612	0	3,510	0	0	3,510	0	41,713	45,222	0	0	0
7154160	CARLSBAD	CA		05/13/2024		994,259	0	2,064	0	0	2,064	0	24,422	26,486	0	0	0
7154161	BONITA	CA		05/13/2024		563,274	0	1,269	0	0	1,269	0	17,776	19,045	0	0	0
7154163	SEVIERVILLE	TN		05/13/2024		1,020,183	0	3,094	0	0	3,094	0	28,243	31,338	0	0	0
7154164	BROOKLYN	NY		05/13/2024		1,346,650	0	3,182	0	0	3,182	0	33,509	36,691	0	0	0
7154165	BEND	OR		05/13/2024		636,126	0	1,355	0	0	1,355	0	15,528	16,884	0	0	0
7154166	HILTON HEAD ISLAND	SC		05/13/2024		620,429	0	1,409	0	0	1,409	0	73,696	75,105	0	0	0
7154169	OCEAN CITY	NJ		05/13/2024		746,730	0	1,578	0	0	1,578	0	18,055	19,633	0	0	0
7154170	WOODSIDE	CA		05/13/2024		579,480	0	1,743	0	0	1,743	0	16,382	18,125	0	0	0
7154172	RYE	NY		05/13/2024		667,397	0	795	0	0	795	0	20,398	21,192	0	0	0
7154174	SEVIERVILLE	TN		05/13/2024		617,327	0	786	0	0	786	0	13,320	14,106	0	0	0
7154175	SOMERVILLE	MA		05/13/2024		824,609	0	1,518	0	0	1,518	0	19,367	20,885	0	0	0
7154177	SEVIERVILLE	TN		05/13/2024		882,168	0	1,476	0	0	1,476	0	26,809	28,286	0	0	0
7154178	VIRGINIA BEACH	VA		05/13/2024		722,718	0	1,227	0	0	1,227	0	16,497	17,724	0	0	0
7154179	GATLINBURG	TN		05/13/2024		896,013	0	1,168	0	0	1,168	0	19,342	20,511	0	0	0
7154180	DUCK	NC		05/13/2024		1,150,576	0	2,083	0	0	2,083	0	26,517	28,600	0	0	0
7154181	SAN DIEGO	CA		05/13/2024		1,039,791	0	2,310	0	0	2,310	0	25,520	27,830	0	0	0
7154183	SURFSIDE	FL		05/13/2024		893,479	0	1,821	0	0	1,821	0	21,911	23,732	0	0	0
7154184	NEW YORK	NY		05/13/2024		1,166,052	0	2,787	0	0	2,787	0	29,387	32,174	0	0	0
7154185	BROOKLYN	NY		05/13/2024		1,610,231	0	2,404	0	0	2,404	0	34,670	37,073	0	0	0
7154187	GALLATIN GATEWAY	MT		05/13/2024		606,885	0	10,704	0	0	10,704	0	58,206	68,910	0	0	0
7154188	IMPERIAL BEACH	CA		05/13/2024		829,157	0	1,412	0	0	1,412	0	19,492	20,904	0	0	0
7154189	MOUNTAIN HOUSE	CA		05/13/2024		605,091	0	855	0	0	855	0	13,153	14,009	0	0	0
7154190	LIVERMORE	CA		05/13/2024		659,063	0	1,304	0	0	1,304	0	15,704	17,009	0	0	0
7154191	WIRTZ	VA		05/13/2024		905,943	0	2,008	0	0	2,008	0	22,663	24,671	0	0	0
7154192	SCOTTSDALE	AZ		05/13/2024		531,125	0	844	0	0	844	0	11,980	12,824	0	0	0
7154193	BURLINGTON	VT		05/13/2024		349,182	0	508	0	0	508	0	7,828	8,337	0	0	0
7154194	LITTLETON	MA		05/13/2024		304,809	0	918	0	0	918	0	13,464	14,382	0	0	0
7154195	CONCORD	CA		05/13/2024		458,527	0	748	0	0	748	0	10,720	11,469	0	0	0
7154196	CAPE CHARLES	VA		05/13/2024		393,518	0	810	0	0	810	0	9,493	10,303	0	0	0
7154197	OXON HILL	MD		05/13/2024		326,410	0	603	0	0	603	0	7,703	8,306	0	0	0
7154198	CHARLOTTE	NC		05/13/2024		251,815	0	333	0	0	333	0	5,611	5,944	0	0	0
7154199	FREDERICK	MD		05/13/2024		196,109	0	462	0	0	462	0	4,957	5,419	0	0	0
7154202	WASHINGTON	DC		05/13/2024		189,495	0	401	0	0	401	0	4,743	5,144	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154203	CHANDLER	AZ		05/13/2024		325,898	0	485	0	0	485	0	7,317	7,802	0	0	0
7154204	CHANDLER	AZ		05/13/2024		210,558	0	320	0	0	320	0	4,735	5,055	0	0	0
7154205	DERRY	NH		05/13/2024		273,184	0	519	0	0	519	0	7,000	7,519	0	0	0
7154206	EAST BOSTON	MA		05/13/2024		682,264	0	1,507	0	0	1,507	0	16,874	18,381	0	0	0
7154208	ORLANDO	FL		05/13/2024		321,861	0	495	0	0	495	0	7,362	7,857	0	0	0
7154209	WORCESTER	MA		05/13/2024		218,190	0	265	0	0	265	0	4,658	4,922	0	0	0
7154210	MONTCLAIR	NJ		05/13/2024		311,061	0	535	0	0	535	0	7,206	7,741	0	0	0
7154211	CLEBURNE	TX		05/13/2024		190,880	0	588	0	0	588	0	8,338	8,925	0	0	0
7154213	NEWARK	NJ		05/13/2024		369,241	0	587	0	0	587	0	9,212	9,800	0	0	0
7154214	NEWARK	NJ		05/13/2024		528,626	0	804	0	0	804	0	11,887	12,691	0	0	0
7154215	MORENO VALLEY	CA		05/13/2024		190,366	0	404	0	0	404	0	4,787	5,191	0	0	0
7154216	LIVERMORE	CA		05/13/2024		298,022	0	702	0	0	702	0	7,661	8,363	0	0	0
7154217	PORT ORCHARD	WA		05/13/2024		259,093	0	613	0	0	613	0	6,579	7,191	0	0	0
7154218	LEES SUMMIT	MO		05/13/2024		254,679	0	379	0	0	379	0	5,890	6,269	0	0	0
7154219	NORTH ANDOVER	MA		05/13/2024		313,225	0	647	0	0	647	0	7,749	8,395	0	0	0
7154220	BOISE	ID		05/13/2024		192,496	0	315	0	0	315	0	5,036	5,351	0	0	0
7154221	KUNA	ID		05/13/2024		282,167	0	631	0	0	631	0	7,053	7,684	0	0	0
7154222	STEVENSVILLE	MD		05/13/2024		211,985	0	617	0	0	617	0	6,685	7,301	0	0	0
7154223	SOMERVILLE	MA		05/13/2024		799,529	0	1,251	0	0	1,251	0	18,227	19,478	0	0	0
7154224	HIGHLANDS RANCH	CO		05/13/2024		218,711	0	326	0	0	326	0	4,825	5,150	0	0	0
7154225	DIAMOND BAR	CA		05/13/2024		268,091	0	492	0	0	492	0	6,711	7,204	0	0	0
7154226	PFLUGERVILLE	TX		05/13/2024		268,834	0	636	0	0	636	0	6,826	7,462	0	0	0
7154227	MANOR	TX		05/13/2024		197,244	0	405	0	0	405	0	4,847	5,252	0	0	0
7154228	COLLEGE STATION	TX		05/13/2024		381,100	0	623	0	0	623	0	8,715	9,337	0	0	0
7154229	AUSTIN	TX		05/13/2024		393,948	0	961	0	0	961	0	9,990	10,951	0	0	0
7154231	LITTLETON	CO		05/13/2024		522,124	0	1,039	0	0	1,039	0	13,775	14,815	0	0	0
7154232	COLORADO SPRINGS	CO		05/13/2024		381,916	0	692	0	0	692	0	8,999	9,691	0	0	0
7154233	AUSTIN	TX		05/13/2024		240,003	0	328	0	0	328	0	5,448	5,777	0	0	0
7154234	COLUMBUS	OH		05/13/2024		376,209	0	816	0	0	816	0	9,289	10,106	0	0	0
7154235	STAFFORD	VA		05/13/2024		190,005	0	317	0	0	317	0	4,352	4,669	0	0	0
7154236	PITTSBURG	CA		05/13/2024		406,589	0	1,043	0	0	1,043	0	11,637	12,680	0	0	0
7154237	LATHROP	CA		05/13/2024		331,837	0	812	0	0	812	0	8,597	9,409	0	0	0
7154238	NORTH RICHLAND HILLS	TX		05/13/2024		253,790	0	386	0	0	386	0	5,707	6,093	0	0	0
7154239	BROOKLYN	NY		05/13/2024		604,177	0	625	0	0	625	0	12,098	12,723	0	0	0
7154240	FORT WORTH	TX		05/13/2024		278,051	0	411	0	0	411	0	6,770	7,181	0	0	0
7154241	NEW BRAUNFELS	TX		05/13/2024		228,473	0	620	0	0	620	0	6,240	6,860	0	0	0
7154242	SPRING	TX		05/13/2024		218,211	0	403	0	0	403	0	5,150	5,553	0	0	0
7154243	BROOKLYN	NY		05/13/2024		566,258	0	969	0	0	969	0	13,053	14,021	0	0	0
7154244	LOS ANGELES	CA		05/13/2024		489,160	0	802	0	0	802	0	11,240	12,043	0	0	0
7154247	ENCINO	CA		05/13/2024		483,772	0	1,247	0	0	1,247	0	13,594	14,841	0	0	0
7154248	VANCOUVER	WA		05/13/2024		266,496	0	736	0	0	736	0	7,288	8,024	0	0	0
7154249	YORBA LINDA	CA		05/13/2024		588,379	0	1,297	0	0	1,297	0	17,461	18,758	0	0	0
7154250	SPRINGFIELD GARDENS	NY		05/13/2024		491,726	0	616	0	0	616	0	11,011	11,628	0	0	0
7154251	EL CAJON	CA		05/13/2024		304,999	0	769	0	0	769	0	8,026	8,795	0	0	0
7154252	SCOTTSDALE	AZ		05/13/2024		576,339	0	810	0	0	810	0	12,752	13,562	0	0	0
7154253	GALVESTON	TX		05/13/2024		640,080	0	1,087	0	0	1,087	0	14,883	15,970	0	0	0
7154254	LOS ANGELES	CA		05/13/2024		786,689	0	1,492	0	0	1,492	0	19,352	20,844	0	0	0
7154255	SAN DIEGO	CA		05/13/2024		1,031,116	0	2,182	0	0	2,182	0	25,349	27,531	0	0	0
7154256	COROLLA	NC		05/13/2024		572,970	0	770	0	0	770	0	12,355	13,125	0	0	0
7154257	BURLINGAME	CA		05/13/2024		592,587	0	1,070	0	0	1,070	0	14,080	15,149	0	0	0
7154258	TYBEE ISLAND	GA		05/13/2024		536,726	0	926	0	0	926	0	12,212	13,138	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154259	COSBY	TN		05/13/2024		690,725	0	692	0	0	692	0	13,856	14,548	0	0	0
7154260	ORANGE BEACH	AL		05/13/2024		662,643	0	937	0	0	937	0	14,405	15,342	0	0	0
7154261	LOS ANGELES	CA		05/13/2024		619,623	0	909	0	0	909	0	14,084	14,994	0	0	0
7154262	LOS ANGELES	CA		05/13/2024		916,809	0	1,375	0	0	1,375	0	20,743	22,118	0	0	0
7154263	BEND	OR		05/13/2024		668,404	0	1,714	0	0	1,714	0	23,823	25,536	0	0	0
7154264	SCOTTSDALE	AZ		05/13/2024		658,790	0	1,035	0	0	1,035	0	14,688	15,724	0	0	0
7154265	AUSTIN	TX		05/13/2024		1,039,329	0	1,036	0	0	1,036	0	20,585	21,620	0	0	0
7154267	HILTON HEAD ISLAND	SC		05/13/2024		711,663	0	874	0	0	874	0	14,984	15,858	0	0	0
7154268	SAN DIEGO	CA		05/13/2024		623,154	0	692	0	0	692	0	13,109	13,801	0	0	0
7154269	FREMONT	CA		05/13/2024		721,626	0	879	0	0	879	0	15,468	16,347	0	0	0
7154270	BUTLER	TN		05/13/2024		537,508	0	1,004	0	0	1,004	0	12,313	13,318	0	0	0
7154271	PARKER	AZ		05/13/2024		1,383,731	0	1,628	0	0	1,628	0	28,529	30,156	0	0	0
7154272	BOCA RATON	FL		05/13/2024		604,838	0	926	0	0	926	0	13,398	14,325	0	0	0
7154273	LAKEWOOD	NJ		05/13/2024		583,325	0	756	0	0	756	0	12,390	13,147	0	0	0
7154274	CANBY	OR		05/13/2024		777,159	0	1,369	0	0	1,369	0	17,710	19,079	0	0	0
7154275	SAN DIEGO	CA		05/13/2024		597,584	0	917	0	0	917	0	13,589	14,505	0	0	0
7154277	SEAL BEACH	CA		05/13/2024		924,367	0	1,399	0	0	1,399	0	20,736	22,135	0	0	0
7154279	LOS ANGELES	CA		05/13/2024		906,368	0	2,097	0	0	2,097	0	22,482	24,579	0	0	0
7154280	SEVIERVILLE	TN		05/13/2024		659,589	0	1,604	0	0	1,604	0	16,866	18,469	0	0	0
7154281	BROOKLYN	NY		05/13/2024		1,357,854	0	2,531	0	0	2,531	0	31,498	34,029	0	0	0
7154282	BENICIA	CA		05/13/2024		763,971	0	722	0	0	722	0	15,281	16,003	0	0	0
7154285	LITTLETON	NC		05/13/2024		1,060,729	0	988	0	0	988	0	20,700	21,688	0	0	0
7154286	SAN DIEGO	CA		05/13/2024		592,903	0	1,618	0	0	1,618	0	15,595	17,214	0	0	0
7154287	GATLINBURG	TN		05/13/2024		949,591	0	1,145	0	0	1,145	0	19,607	20,753	0	0	0
7154288	FOREST HILLS	NY		05/13/2024		1,118,258	0	1,497	0	0	1,497	0	23,993	25,490	0	0	0
7154289	LONG BRANCH	NJ		05/13/2024		1,068,437	0	1,643	0	0	1,643	0	23,785	25,428	0	0	0
7154290	BOSTON	MA		05/13/2024		1,080,326	0	1,492	0	0	1,492	0	25,719	27,210	0	0	0
7154291	SANTA MONICA	CA		05/13/2024		727,773	0	1,425	0	0	1,425	0	17,180	18,605	0	0	0
7154292	CUMMING	GA		05/13/2024		688,905	0	1,782	0	0	1,782	0	23,603	25,385	0	0	0
7154293	SAN DIEGO	CA		05/13/2024		549,353	0	741	0	0	741	0	18,261	19,002	0	0	0
7154294	APOLLO BEACH	FL		05/13/2024		583,286	0	858	0	0	858	0	12,175	13,033	0	0	0
7154295	DESTIN	FL		05/13/2024		758,078	0	670	0	0	670	0	15,754	16,425	0	0	0
7154296	BOSTON	MA		05/13/2024		1,250,749	0	2,336	0	0	2,336	0	28,638	30,975	0	0	0
7154297	ORANGE	CA		05/13/2024		558,072	0	1,053	0	0	1,053	0	13,482	14,535	0	0	0
7154298	SOUTH SAN FRANCISCO	CA		05/13/2024		802,839	0	1,491	0	0	1,491	0	19,455	20,946	0	0	0
7154299	SUNOL	CA		05/13/2024		664,435	0	582	0	0	582	0	13,919	14,501	0	0	0
7154300	CLEARWATER	FL		05/13/2024		606,936	0	588	0	0	588	0	12,094	12,682	0	0	0
7154301	FT LAUDERDALE	FL		05/13/2024		1,052,229	0	2,202	0	0	2,202	0	28,895	31,096	0	0	0
7154303	VALLEJO	CA		05/13/2024		248,853	0	178	0	0	178	0	4,967	5,145	0	0	0
7154304	LOS ANGELES	CA		05/13/2024		903,552	0	956	0	0	956	0	18,429	19,385	0	0	0
7154305	LONG BEACH TOWNSHIP	NJ		05/13/2024		977,437	0	1,343	0	0	1,343	0	20,582	21,925	0	0	0
7154306	GATLINBURG	TN		05/13/2024		666,571	0	784	0	0	784	0	13,743	14,527	0	0	0
7154307	MIAMI BEACH	FL		05/13/2024		669,886	0	931	0	0	931	0	15,082	16,013	0	0	0
7154308	MIAMI BEACH	FL		05/13/2024		549,562	0	764	0	0	764	0	12,373	13,137	0	0	0
7154309	PALM SPRINGS	CA		05/13/2024		713,573	0	1,387	0	0	1,387	0	16,075	17,462	0	0	0
7154311	SANTA ROSA BEACH	FL		05/13/2024		990,319	0	2,499	0	0	2,499	0	25,521	28,020	0	0	0
7154312	PORT SAINT JOE	FL		05/13/2024		672,602	0	1,813	0	0	1,813	0	17,451	19,264	0	0	0
7154313	CAPITOLA	CA		05/13/2024		765,182	0	1,235	0	0	1,235	0	18,965	20,200	0	0	0
7154314	LAKE FOREST	CA		05/13/2024		619,302	0	630	0	0	630	0	12,906	13,536	0	0	0
7154315	ANTIOCH	CA		05/13/2024		329,722	0	462	0	0	462	0	7,496	7,957	0	0	0
7154316	ANTIOCH	CA		05/13/2024		288,041	0	433	0	0	433	0	6,578	7,011	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154319	KAMUELA	HI		05/13/2024		1,045,733	0	1,478	0	0	1,478	0	31,936	33,414	0	0	0
7154320	GATLINBURG	TN		05/13/2024		619,846	0	639	0	0	639	0	12,456	13,096	0	0	0
7154322	LOS ANGELES	CA		05/13/2024		906,862	0	917	0	0	917	0	16,979	17,896	0	0	0
7154323	DENVER	CO		05/13/2024		784,060	0	531	0	0	531	0	14,526	15,057	0	0	0
7154324	LAS VEGAS	NV		05/13/2024		154,412	0	75	0	0	75	0	2,902	2,977	0	0	0
7154325	TONEY	AL		05/13/2024		220,605	0	424	0	0	424	0	7,680	8,104	0	0	0
7154326	PASADENA	CA		05/13/2024		628,047	0	557	0	0	557	0	12,699	13,256	0	0	0
7154327	TRUCKEE	CA		05/13/2024		893,668	0	700	0	0	700	0	16,889	17,589	0	0	0
7154328	LOS ANGELES	CA		05/13/2024		1,149,204	0	665	0	0	665	0	21,062	21,727	0	0	0
7154329	SOUTH SAN FRANCISCO	CA		05/13/2024		779,406	0	3,926	0	0	3,926	0	68,846	72,771	0	0	0
7154330	BIG SKY	MT		05/13/2024		1,241,503	0	1,485	0	0	1,485	0	25,372	26,856	0	0	0
7154331	PHOENIX	AZ		05/13/2024		240,273	0	219	0	0	219	0	4,706	4,925	0	0	0
7154332	MONROE	NY		05/13/2024		616,802	0	385	0	0	385	0	11,114	11,499	0	0	0
7154333	EDGARTOWN	MA		05/13/2024		538,438	0	777	0	0	777	0	11,749	12,526	0	0	0
7154334	SEA ISLE CITY	NJ		05/13/2024		716,097	0	966	0	0	966	0	21,558	22,524	0	0	0
7154335	HERMOSA BEACH	CA		05/13/2024		772,385	0	465	0	0	465	0	14,250	14,715	0	0	0
7154336	COLUMBIA	SC		05/13/2024		192,609	0	176	0	0	176	0	3,847	4,023	0	0	0
7154337	JERSEY CITY	NJ		05/13/2024		307,916	0	470	0	0	470	0	6,765	7,235	0	0	0
7154338	COOS BAY	OR		05/13/2024		278,779	0	841	0	0	841	0	12,662	13,503	0	0	0
7154340	DENVER	CO		05/13/2024		1,012,716	0	1,406	0	0	1,406	0	23,234	24,640	0	0	0
7154341	FOLLY BEACH	SC		05/13/2024		712,523	0	1,050	0	0	1,050	0	15,459	16,508	0	0	0
7154342	ANNA MARIA	FL		05/13/2024		915,368	0	2,218	0	0	2,218	0	23,003	25,221	0	0	0
7154343	KEY COLONY BEACH	FL		05/13/2024		571,735	0	1,758	0	0	1,758	0	15,930	17,688	0	0	0
7154344	MIAMI BEACH	FL		05/13/2024		727,118	0	1,007	0	0	1,007	0	16,291	17,298	0	0	0
7154345	KEY WEST	FL		05/13/2024		652,093	0	1,689	0	0	1,689	0	16,498	18,187	0	0	0
7154346	GATLINBURG	TN		05/13/2024		719,694	0	1,199	0	0	1,199	0	16,065	17,264	0	0	0
7154347	DESTIN	FL		05/13/2024		622,844	0	1,944	0	0	1,944	0	22,995	24,940	0	0	0
7154348	PALM CITY	FL		05/13/2024		861,220	0	2,191	0	0	2,191	0	22,474	24,665	0	0	0
7154349	BRIDGEHAMPTON	NY		05/13/2024		874,460	0	1,714	0	0	1,714	0	21,008	22,722	0	0	0
7154351	SANTA ROSA BEACH	FL		05/13/2024		830,327	0	2,196	0	0	2,196	0	21,705	23,902	0	0	0
7154352	FOUNTAIN HILLS	AZ		05/13/2024		489,263	0	908	0	0	908	0	11,856	12,765	0	0	0
7154353	FORT LAUDERDALE	FL		05/13/2024		1,193,040	0	908	0	0	908	0	22,640	23,548	0	0	0
7154354	STONE HARBOR	NJ		05/13/2024		1,112,289	0	914	0	0	914	0	21,582	22,496	0	0	0
7154355	PIGEON FORGE	TN		05/13/2024		1,018,789	0	738	0	0	738	0	18,825	19,563	0	0	0
7154356	SEVIERVILLE	TN		05/13/2024		809,437	0	485	0	0	485	0	14,852	15,337	0	0	0
7154357	NEWPORT	RI		05/13/2024		1,135,640	0	770	0	0	770	0	21,175	21,944	0	0	0
7154358	EAGLE POINT	OR		05/13/2024		246,047	0	161	0	0	161	0	4,493	4,655	0	0	0
7154359	TENAFLY	NJ		05/13/2024		446,895	0	394	0	0	394	0	8,743	9,137	0	0	0
7154360	PERTH AMBOY	NJ		05/13/2024		313,756	0	191	0	0	191	0	5,822	6,013	0	0	0
7154361	LIVERMORE	CA		05/13/2024		371,439	0	649	0	0	649	0	9,565	10,214	0	0	0
7154362	COLUMBIA FALLS	MT		05/13/2024		484,025	0	444	0	0	444	0	9,667	10,111	0	0	0
7154363	KRUM	TX		05/13/2024		555,469	0	426	0	0	426	0	10,598	11,024	0	0	0
7154365	LODI	NJ		05/13/2024		376,944	0	182	0	0	182	0	6,812	6,994	0	0	0
7154366	BROOKLYN	NY		05/13/2024		1,240,480	0	921	0	0	921	0	25,166	26,087	0	0	0
7154367	NASHVILLE	TN		05/13/2024		665,681	0	469	0	0	469	0	13,324	13,793	0	0	0
7154368	NASHVILLE	TN		05/13/2024		667,606	0	429	0	0	429	0	17,603	18,031	0	0	0
7154369	ANTIOCH	CA		05/13/2024		413,560	0	356	0	0	356	0	8,236	8,592	0	0	0
7154370	SAN JUAN CAPISTRANO	CA		05/13/2024		1,037,052	0	845	0	0	845	0	19,745	20,590	0	0	0
7154371	INLET BEACH	FL		05/13/2024		610,660	0	1,292	0	0	1,292	0	15,024	16,316	0	0	0
7154373	PARADISE VALLEY	AZ		05/13/2024		855,458	0	978	0	0	978	0	18,611	19,589	0	0	0
7154375	SAN FRANCISCO	CA		05/13/2024		618,571	0	479	0	0	479	0	12,203	12,682	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154376	WATSONVILLE	CA		05/13/2024		652,350	0	716	0	0	716	0	13,516	14,231	0	0	0
7154378	NEWPORT BEACH	CA		05/13/2024		716,316	0	757	0	0	757	0	15,084	15,841	0	0	0
7154379	OAKLAND	CA		05/13/2024		592,456	0	784	0	0	784	0	12,998	13,781	0	0	0
7154380	BOSTON	MA		05/13/2024		599,228	0	333	0	0	333	0	11,028	11,361	0	0	0
7154381	FREMONT	CA		05/13/2024		963,987	0	924	0	0	924	0	20,031	20,955	0	0	0
7154382	TRACY	CA		05/13/2024		667,444	0	290	0	0	290	0	11,962	12,252	0	0	0
7154383	BROOKLYN	NY		05/13/2024		788,701	0	492	0	0	492	0	14,212	14,704	0	0	0
7154384	SAN FRANCISCO	CA		05/13/2024		687,435	0	948	0	0	948	0	20,360	21,308	0	0	0
7154385	CUDJOE KEY	FL		05/13/2024		889,288	0	1,119	0	0	1,119	0	19,707	20,827	0	0	0
7154388	DELRAY BEACH	FL		05/13/2024		842,337	0	627	0	0	627	0	16,361	16,989	0	0	0
7154389	MOUNTLAKE TERRACE	WA		05/13/2024		198,006	0	401	0	0	401	0	5,005	5,406	0	0	0
7154390	LOS ANGELES	CA		05/13/2024		303,986	0	588	0	0	588	0	7,820	8,408	0	0	0
7154391	CELEBRATION	FL		05/13/2024		482,510	0	433	0	0	433	0	20,564	20,997	0	0	0
7154392	KISSIMMEE	FL		05/13/2024		153,944	0	228	0	0	228	0	4,182	4,410	0	0	0
7154393	RYE	NY		05/13/2024		443,939	0	1,131	0	0	1,131	0	16,441	17,572	0	0	0
7154394	ASBURY PARK	NJ		05/13/2024		778,105	0	467	0	0	467	0	14,483	14,950	0	0	0
7154395	SANTA ANA	CA		05/13/2024		550,143	0	764	0	0	764	0	14,940	15,705	0	0	0
7154396	NORCROSS	GA		05/13/2024		263,749	0	122	0	0	122	0	5,193	5,316	0	0	0
7154398	TUCSON	AZ		05/13/2024		215,820	0	159	0	0	159	0	3,887	4,046	0	0	0
7154399	NORCROSS	GA		05/13/2024		342,906	0	285	0	0	285	0	6,126	6,411	0	0	0
7154401	POMONA	CA		05/13/2024		225,874	0	357	0	0	357	0	5,685	6,042	0	0	0
7154403	BELTSVILLE	MD		05/13/2024		127,713	0	192	0	0	192	0	3,163	3,355	0	0	0
7154404	FORT PIERCE	FL		05/13/2024		314,015	0	409	0	0	409	0	7,587	7,996	0	0	0
7154405	MONROE	NY		05/13/2024		228,360	0	250	0	0	250	0	6,248	6,498	0	0	0
7154406	ANN ARBOR	MI		05/13/2024		253,076	0	439	0	0	439	0	6,441	6,880	0	0	0
7154407	LAS VEGAS	NV		05/13/2024		98,763	0	1,808	0	0	1,808	0	26,806	28,614	0	0	0
7154409	ENCINO	CA		05/13/2024		393,811	0	543	0	0	543	0	9,781	10,325	0	0	0
7154410	YORKTOWN HEIGHTS	NY		05/13/2024		212,280	0	172	0	0	172	0	4,633	4,804	0	0	0
7154411	BUENA PARK	CA		05/13/2024		316,358	0	359	0	0	359	0	7,571	7,930	0	0	0
7154412	FOUNTAIN HILLS	AZ		05/13/2024		259,278	0	461	0	0	461	0	6,643	7,105	0	0	0
7154413	JERSEY CITY	NJ		05/13/2024		348,052	0	377	0	0	377	0	8,259	8,635	0	0	0
7154414	SCOTTSDALE	AZ		05/13/2024		224,500	0	553	0	0	553	0	7,891	8,443	0	0	0
7154416	POMPANO BEACH	FL		05/13/2024		334,573	0	422	0	0	422	0	8,288	8,710	0	0	0
7154417	POMPANO BEACH	FL		05/13/2024		335,176	0	446	0	0	446	0	8,327	8,774	0	0	0
7154418	ROSCOE	IL		05/13/2024		197,189	0	310	0	0	310	0	5,036	5,346	0	0	0
7154419	CHULA VISTA	CA		05/13/2024		275,722	0	465	0	0	465	0	7,073	7,539	0	0	0
7154420	WEST HILLS	CA		05/13/2024		329,122	0	543	0	0	543	0	8,739	9,282	0	0	0
7154421	DENVER	CO		05/13/2024		212,255	0	318	0	0	318	0	5,408	5,727	0	0	0
7154422	DULUTH	GA		05/13/2024		132,621	0	117	0	0	117	0	3,027	3,144	0	0	0
7154423	LOS ANGELES	CA		05/13/2024		318,620	0	474	0	0	474	0	8,234	8,707	0	0	0
7154426	HOLLY SPRINGS	NC		05/13/2024		251,791	0	270	0	0	270	0	6,384	6,654	0	0	0
7154427	CUMMING	GA		05/13/2024		173,732	0	253	0	0	253	0	4,434	4,688	0	0	0
7154429	MONSEY	NY		05/13/2024		522,925	0	445	0	0	445	0	11,900	12,345	0	0	0
7154430	AURORA	CO		05/13/2024		141,300	0	240	0	0	240	0	3,802	4,042	0	0	0
7154433	FLOWER MOUND	TX		05/13/2024		172,499	0	398	0	0	398	0	5,175	5,573	0	0	0
7154434	CONSHOHOCKEN	PA		05/13/2024		137,680	0	165	0	0	165	0	3,721	3,886	0	0	0
7154435	GARLAND	TX		05/13/2024		91,092	0	129	0	0	129	0	2,405	2,534	0	0	0
7154436	GARLAND	TX		05/13/2024		107,607	0	255	0	0	255	0	3,416	3,671	0	0	0
7154437	ANAHEIM	CA		05/13/2024		366,034	0	554	0	0	554	0	9,172	9,726	0	0	0
7154438	PALMDALE	CA		05/13/2024		154,863	0	95	0	0	95	0	3,387	3,482	0	0	0
7154439	SAN PEDRO	CA		05/13/2024		478,137	0	739	0	0	739	0	12,281	13,020	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154440	DIAMOND BAR	CA		05/13/2024		151,142	0	298	0	0	298	0	4,194	4,492	0	0	0
7154441	VISTA	CA		05/13/2024		291,462	0	296	0	0	296	0	6,984	7,280	0	0	0
7154442	CARROLLTON	TX		05/13/2024		95,440	0	201	0	0	201	0	2,868	3,069	0	0	0
7154444	ELIZABETH	NJ		05/13/2024		225,650	0	851	0	0	851	0	16,547	17,398	0	0	0
7154445	PIGEON FORGE	TN		05/13/2024		1,064,728	0	897	0	0	897	0	21,186	22,083	0	0	0
7154447	BOSTON	MA		05/13/2024		1,059,693	0	1,842	0	0	1,842	0	25,218	27,060	0	0	0
7154448	REDONDO BEACH	CA		05/13/2024		948,398	0	1,587	0	0	1,587	0	22,214	23,801	0	0	0
7154449	EVERETT	WA		05/13/2024		645,079	0	401	0	0	401	0	11,727	12,128	0	0	0
7154450	MIAMI	FL		05/13/2024		658,410	0	425	0	0	425	0	12,049	12,474	0	0	0
7154451	SAN LUIS OBISPO	CA		05/13/2024		563,946	0	2,069	0	0	2,069	0	38,358	40,427	0	0	0
7154452	MADISON	TN		05/13/2024		556,550	0	525	0	0	525	0	10,544	11,068	0	0	0
7154453	DELRAY BEACH	FL		05/13/2024		456,788	0	353	0	0	353	0	12,937	13,290	0	0	0
7154454	CAMARILLO	CA		05/13/2024		633,603	0	510	0	0	510	0	12,583	13,093	0	0	0
7154455	WASHINGTON	DC		05/13/2024		1,000,847	0	1,123	0	0	1,123	0	20,681	21,805	0	0	0
7154457	BOCA RATON	FL		03/20/2024		457,314	0	(50)	0	0	(50)	0	3,953	3,902	0	0	0
7154458	BOCA RATON	FL		03/20/2024		518,561	0	(57)	0	0	(57)	0	4,482	4,425	0	0	0
7154532	WILLIAMSBURG	VA		03/26/2024		369,403	0	961	0	0	961	0	6,632	7,593	0	0	0
7154534	JOLIET	IL		03/26/2024		86,989	0	148	0	0	148	0	1,540	1,687	0	0	0
7154535	CONYERS	GA		03/26/2024		238,605	0	786	0	0	786	0	5,193	5,979	0	0	0
7154536	MURPHY	TX		03/26/2024		215,344	0	181	0	0	181	0	2,959	3,141	0	0	0
7154537	TERRY	MS		03/26/2024		144,321	0	79	0	0	79	0	2,129	2,208	0	0	0
7154538	CHARLOTTE HALL	MD		03/26/2024		330,800	0	645	0	0	645	0	5,536	6,181	0	0	0
7154539	MILWAUKEE	WI		03/26/2024		56,766	0	115	0	0	115	0	970	1,085	0	0	0
7154541	STONE MOUNTAIN	GA		03/26/2024		138,984	0	394	0	0	394	0	2,666	3,060	0	0	0
7154542	FULLERTON	CA		03/26/2024		250,777	0	819	0	0	819	0	191	1,010	0	0	0
7154543	DOWNEY	CA		03/26/2024		268,710	0	1,938	0	0	1,938	0	6,900	8,838	0	0	0
7154544	N LAS VEGAS	NV		03/26/2024		129,505	0	67	0	0	67	0	1,660	1,727	0	0	0
7154545	MIDDLE RIVER	MD		03/26/2024		188,919	0	257	0	0	257	0	2,750	3,007	0	0	0
7154547	RIO RICO	AZ		03/26/2024		181,597	0	121	0	0	121	0	2,112	2,233	0	0	0
7154549	OLIVEHURST	CA		03/26/2024		31,168	0	385	0	0	385	0	3,646	4,030	0	0	0
7154550	VIRGINIA BEACH	VA		03/26/2024		187,389	0	689	0	0	689	0	6,865	7,554	0	0	0
7154551	BROOKLYN	NY		03/26/2024		306,118	0	546	0	0	546	0	4,732	5,278	0	0	0
7154552	WOODBRIDGE	NJ		03/26/2024		225,556	0	325	0	0	325	0	2,681	3,006	0	0	0
7154553	SWANSEA	MA		03/26/2024		210,722	0	428	0	0	428	0	8,987	9,416	0	0	0
7154554	SARASOTA	FL		03/26/2024		128,102	0	369	0	0	369	0	4,648	5,017	0	0	0
7154555	SYRACUSE	NY		03/26/2024		124,257	0	53	0	0	53	0	789	842	0	0	0
7154556	TALLAHASSEE	FL		03/26/2024		170,076	0	444	0	0	444	0	6,728	7,173	0	0	0
7154557	MEMPHIS	TN		03/26/2024		92,227	0	332	0	0	332	0	3,347	3,679	0	0	0
7154558	CHESAPEAKE	VA		03/26/2024		215,373	0	162	0	0	162	0	2,663	2,825	0	0	0
7154559	BAKER	LA		03/26/2024		101,474	0	240	0	0	240	0	2,578	2,817	0	0	0
7154561	NANTUCKET	MA		03/26/2024		366,969	0	415	0	0	415	0	18,204	18,619	0	0	0
7154562	LUGOFF	SC		03/26/2024		119,451	0	241	0	0	241	0	2,034	2,275	0	0	0
7154563	SANTA ROSA	CA		03/26/2024		565,512	0	1,077	0	0	1,077	0	13,145	14,222	0	0	0
7154564	HASTINGS	MN		03/26/2024		161,569	0	528	0	0	528	0	2,981	3,509	0	0	0
7154566	LAURELTON	NY		03/26/2024		140,488	0	3,671	0	0	3,671	0	8,029	11,700	0	0	0
7154567	SPRINGFIELD	IL		03/26/2024		64,013	0	141	0	0	141	0	3,171	3,312	0	0	0
7154568	ROCHESTER	NY		03/26/2024		67,569	0	114	0	0	114	0	2,320	2,434	0	0	0
7154569	LUSBY	MD		03/26/2024		177,718	0	431	0	0	431	0	6,977	7,408	0	0	0
7154570	HIALEAH	FL		03/26/2024		303,451	0	1,075	0	0	1,075	0	8,834	9,909	0	0	0
7154571	ORCHARD LAKE	MI		03/26/2024		336,926	0	982	0	0	982	0	9,171	10,153	0	0	0
7154572	BATON ROUGE	LA		03/26/2024		237,289	0	850	0	0	850	0	6,872	7,722	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154574	YONKERS	NY		03/26/2024		492,361	0	133	0	0	133	0	5,878	6,011	0	0	0
7154575	OAKLAND PARK	FL		03/26/2024		400,488	0	846	0	0	846	0	9,459	10,306	0	0	0
7154577	REIDSVILLE	NC		03/26/2024		166,303	0	215	0	0	215	0	12,634	12,849	0	0	0
7154578	LAS VEGAS	NV		03/26/2024		2,147,093	0	932	0	0	932	0	44,949	45,881	0	0	0
7154579	PHILADELPHIA	PA		03/26/2024		246,160	0	139	0	0	139	0	6,803	6,941	0	0	0
7154580	DECATUR	GA		03/26/2024		322,283	0	193	0	0	193	0	7,251	7,444	0	0	0
7154581	FAIR OAKS	CA		03/26/2024		595,124	0	376	0	0	376	0	12,751	13,127	0	0	0
7154583	RIVERSIDE	CA		03/26/2024		271,881	0	231	0	0	231	0	6,940	7,171	0	0	0
7154584	PASADENA	TX		03/26/2024		44,520	0	87	0	0	87	0	2,370	2,457	0	0	0
7154585	SAN CLEMENTE	CA		03/26/2024		1,321,175	0	22	0	0	22	0	275	297	0	0	0
7154587	CHICAGO	IL		03/26/2024		268,119	0	232	0	0	232	0	5,662	5,894	0	0	0
7154588	NEW ORLEANS	LA		03/26/2024		184,437	0	173	0	0	173	0	3,841	4,014	0	0	0
7154589	HIGHLAND VILLAGE	TX		03/26/2024		105,466	0	743	0	0	743	0	17,914	18,657	0	0	0
7154590	VAN NUYS	CA		03/26/2024		331,786	0	186	0	0	186	0	4,018	4,204	0	0	0
7154591	GRANADA HILLS	CA		03/26/2024		38,013	0	360	0	0	360	0	7,644	8,004	0	0	0
7154592	KALAMAZOO	MI		03/26/2024		41,089	0	275	0	0	275	0	6,599	6,874	0	0	0
7154593	EUGENE	OR		03/26/2024		285,649	0	715	0	0	715	0	13,132	13,847	0	0	0
7154595	CHEHALIS	WA		03/26/2024		376,950	0	520	0	0	520	0	8,419	8,938	0	0	0
7154596	MIAMI	FL		03/26/2024		223,022	0	569	0	0	569	0	10,218	10,787	0	0	0
7154597	CHARLOTTE	NC		03/26/2024		128,049	0	182	0	0	182	0	2,903	3,085	0	0	0
7154598	BROOKLYN	NY		03/26/2024		1,286,902	0	2,154	0	0	2,154	0	32,155	34,309	0	0	0
7154599	RANCHO CUCAMONGA	CA		03/26/2024		120,408	0	755	0	0	755	0	11,624	12,378	0	0	0
7154600	RALEIGH	NC		03/26/2024		168,270	0	274	0	0	274	0	4,011	4,285	0	0	0
7154601	ANDERSON	IN		03/26/2024		72,378	0	118	0	0	118	0	1,722	1,840	0	0	0
7154602	EL PASO	TX		03/26/2024		110,050	0	593	0	0	593	0	8,975	9,568	0	0	0
7154603	TEMPLETON	MA		03/26/2024		188,222	0	319	0	0	319	0	4,480	4,798	0	0	0
7154604	AVONDALE	AZ		03/26/2024		189,384	0	1,046	0	0	1,046	0	14,835	15,881	0	0	0
7154605	SAN PEDRO	CA		03/26/2024		301,115	0	545	0	0	545	0	7,451	7,996	0	0	0
7154606	MARIETTA	GA		03/26/2024		132,160	0	497	0	0	497	0	6,987	7,484	0	0	0
7154608	FRANKLIN	TN		03/26/2024		468,033	0	883	0	0	883	0	11,617	12,501	0	0	0
7154609	KALAMAZOO	MI		03/26/2024		88,487	0	593	0	0	593	0	7,910	8,502	0	0	0
7154610	ALPHARETTA	GA		03/26/2024		102,170	0	640	0	0	640	0	8,533	9,173	0	0	0
7154611	NASHVILLE	TN		03/26/2024		490,726	0	3,075	0	0	3,075	0	40,987	44,062	0	0	0
7154612	LOGANVILLE	GA		03/26/2024		196,221	0	386	0	0	386	0	4,964	5,350	0	0	0
7154613	CLEAR LAKE	IA		03/26/2024		110,864	0	226	0	0	226	0	3,177	3,403	0	0	0
7154616	SANTA MARIA	CA		03/26/2024		254,780	0	497	0	0	497	0	6,288	6,785	0	0	0
7154617	FAIRFIELD	CT		03/26/2024		228,613	0	543	0	0	543	0	6,854	7,397	0	0	0
7154618	MONROE	NY		03/26/2024		257,263	0	500	0	0	500	0	6,315	6,815	0	0	0
7154619	CHESTNUT RIDGE	NY		03/26/2024		320,083	0	622	0	0	622	0	7,857	8,479	0	0	0
7154620	AKRON	OH		03/26/2024		59,228	0	396	0	0	396	0	4,933	5,329	0	0	0
7154621	ONTARIO	CA		11/15/2024		205,033	0	387	0	0	387	0	6,110	6,497	0	0	0
7154622	KATY	TX		03/26/2024		238,073	0	1,637	0	0	1,637	0	21,284	22,920	0	0	0
7154623	BAYVILLE	NJ		03/26/2024		216,736	0	586	0	0	586	0	6,126	6,711	0	0	0
7154624	AUSTIN	TX		03/26/2024		231,141	0	471	0	0	471	0	5,750	6,221	0	0	0
7154625	ORANGE	CA		03/26/2024		190,655	0	417	0	0	417	0	5,093	5,510	0	0	0
7154626	MONSEY	NY		03/26/2024		413,383	0	835	0	0	835	0	10,179	11,015	0	0	0
7154627	NAPLES	FL		03/26/2024		251,263	0	2,017	0	0	2,017	0	18,536	20,554	0	0	0
7154628	NEW BOSTON	MI		03/26/2024		281,489	0	2,326	0	0	2,326	0	29,307	31,633	0	0	0
7154629	TRUCKEE	CA		03/26/2024		289,290	0	3,034	0	0	3,034	0	38,147	41,180	0	0	0
7154630	MODESTO	CA		03/26/2024		187,452	0	604	0	0	604	0	7,324	7,928	0	0	0
7154631	LAKEWOOD	NJ		03/26/2024		413,204	0	871	0	0	871	0	10,492	11,363	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154632	CRANFORD	NJ		03/26/2024		353,519	0	733	0	0	733	0	8,796	9,529	0	0	0
7154633	JEFFERSONVILLE	IN		03/26/2024		221,792	0	512	0	0	512	0	5,989	6,501	0	0	0
7154634	MILWAUKEE	WI		03/26/2024		146,034	0	323	0	0	323	0	3,765	4,088	0	0	0
7154635	CATHEDRAL CITY	CA		03/26/2024		356,415	0	782	0	0	782	0	9,104	9,886	0	0	0
7154636	SEATTLE	WA		03/26/2024		254,859	0	552	0	0	552	0	6,422	6,974	0	0	0
7154637	PALM SPRINGS	CA		03/26/2024		112,747	0	251	0	0	251	0	2,896	3,148	0	0	0
7154638	MILLSBORO	DE		03/26/2024		178,547	0	1,671	0	0	1,671	0	19,935	21,606	0	0	0
7154639	SAN DIEGO	CA		03/26/2024		213,837	0	473	0	0	473	0	5,443	5,917	0	0	0
7154640	LENOIR	NC		03/26/2024		83,033	0	227	0	0	227	0	2,587	2,814	0	0	0
7154641	SEATTLE	WA		03/26/2024		312,832	0	2,276	0	0	2,276	0	26,419	28,695	0	0	0
7154642	HENDERSON	NV		03/26/2024		156,887	0	559	0	0	559	0	5,413	5,972	0	0	0
7154643	LUBBOCK	TX		03/26/2024		97,393	0	468	0	0	468	0	5,277	5,744	0	0	0
7154644	CORAL SPRINGS	FL		03/26/2024		297,280	0	697	0	0	697	0	7,699	8,396	0	0	0
7154645	RICHMOND	TX		03/26/2024		135,310	0	874	0	0	874	0	11,074	11,948	0	0	0
7154646	POWDER SPRINGS	GA		03/26/2024		332,741	0	835	0	0	835	0	8,310	9,145	0	0	0
7154648	FAIRFIELD	CA		03/26/2024		366,539	0	942	0	0	942	0	10,280	11,222	0	0	0
7154649	MORRISTOWN	NJ		03/26/2024		128,110	0	332	0	0	332	0	4,006	4,338	0	0	0
7154651	HALTOM CITY	TX		03/26/2024		109,658	0	272	0	0	272	0	2,684	2,956	0	0	0
7154652	DALLAS	TX		03/26/2024		123,275	0	247	0	0	247	0	2,959	3,206	0	0	0
7154653	RED BANK	NJ		03/26/2024		285,663	0	684	0	0	684	0	7,387	8,071	0	0	0
7154654	JACKSON	GA		03/26/2024		92,993	0	270	0	0	270	0	2,883	3,153	0	0	0
7154655	CHANDLER	AZ		03/26/2024		141,592	0	354	0	0	354	0	3,786	4,140	0	0	0
7154656	THREE MILE BAY	NY		03/26/2024		204,907	0	1,532	0	0	1,532	0	16,959	18,492	0	0	0
7154657	CORONA	CA		03/26/2024		268,924	0	770	0	0	770	0	8,243	9,013	0	0	0
7154658	ANDERSON	SC		03/26/2024		112,513	0	280	0	0	280	0	2,995	3,275	0	0	0
7154659	AUSTIN	TX		03/26/2024		230,777	0	574	0	0	574	0	6,126	6,700	0	0	0
7154660	GREENWICH	CT		03/26/2024		416,927	0	1,045	0	0	1,045	0	11,152	12,197	0	0	0
7154661	PALM BAY	FL		03/26/2024		107,336	0	346	0	0	346	0	3,810	4,156	0	0	0
7154662	PLANO	TX		03/26/2024		97,827	0	394	0	0	394	0	4,101	4,495	0	0	0
7154663	LAGUNA NIGUEL	CA		03/26/2024		440,512	0	1,320	0	0	1,320	0	12,821	14,141	0	0	0
7154664	MERRITT ISLAND	FL		03/26/2024		169,448	0	1,351	0	0	1,351	0	14,738	16,089	0	0	0
7154665	OAKWOOD	GA		03/26/2024		161,321	0	408	0	0	408	0	4,286	4,693	0	0	0
7154666	VISALIA	CA		03/26/2024		184,061	0	459	0	0	459	0	4,820	5,279	0	0	0
7154667	OSTRANDER	OH		03/26/2024		243,773	0	1,528	0	0	1,528	0	16,452	17,980	0	0	0
7154669	WEST SACRAMENTO	CA		03/26/2024		258,710	0	647	0	0	647	0	6,779	7,426	0	0	0
7154670	SAN DIEGO	CA		03/26/2024		425,183	0	1,058	0	0	1,058	0	11,084	12,141	0	0	0
7154671	CHARLESTON	SC		03/26/2024		134,143	0	384	0	0	384	0	3,916	4,300	0	0	0
7154674	AVON	OH		03/26/2024		207,856	0	1,382	0	0	1,382	0	15,022	16,405	0	0	0
7154675	FARMERS BRANCH	TX		03/26/2024		237,794	0	2,431	0	0	2,431	0	25,964	28,395	0	0	0
7154676	FRESNO	CA		03/26/2024		162,912	0	421	0	0	421	0	4,339	4,760	0	0	0
7154677	NEWTOWN SQUARE	PA		03/26/2024		405,890	0	864	0	0	864	0	10,868	11,732	0	0	0
7154678	PHOENIX	AZ		03/26/2024		599,933	0	1,592	0	0	1,592	0	16,264	17,857	0	0	0
7154679	HOLLYWOOD	FL		03/26/2024		173,532	0	952	0	0	952	0	9,684	10,635	0	0	0
7154680	SILVER SPRING	MD		03/26/2024		235,989	0	2,007	0	0	2,007	0	20,995	23,002	0	0	0
7154681	SAN JOSE	CA		03/26/2024		513,026	0	1,414	0	0	1,414	0	14,308	15,722	0	0	0
7154682	MARGATE	FL		03/26/2024		261,248	0	708	0	0	708	0	7,139	7,847	0	0	0
7154683	KEEGO HARBOR	MI		03/26/2024		348,069	0	934	0	0	934	0	9,411	10,346	0	0	0
7154684	LANSDOWNE	PA		03/26/2024		106,506	0	286	0	0	286	0	2,873	3,159	0	0	0
7154685	TAOS	NM		03/26/2024		250,327	0	669	0	0	669	0	6,722	7,391	0	0	0
7154686	LITHONIA	GA		03/26/2024		74,877	0	202	0	0	202	0	2,024	2,226	0	0	0
7154687	CHANDLER	AZ		03/26/2024		298,407	0	660	0	0	660	0	7,352	8,012	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154689	SAN DIEGO	CA		03/26/2024		353,966	0	942	0	0	942	0	9,443	10,385	0	0	0
7154691	ELLIJAY	GA		03/26/2024		219,056	0	579	0	0	579	0	5,252	5,832	0	0	0
7154692	BURLINGTON	NJ		03/26/2024		117,767	0	335	0	0	335	0	3,353	3,688	0	0	0
7154693	MESQUITE	NV		03/26/2024		105,698	0	292	0	0	292	0	2,901	3,193	0	0	0
7154694	SAN DIEGO	CA		03/26/2024		255,301	0	748	0	0	748	0	7,435	8,183	0	0	0
7154696	FREMONT	CA		03/26/2024		376,828	0	2,177	0	0	2,177	0	21,552	23,729	0	0	0
7154697	ARVADA	CO		03/26/2024		252,317	0	1,230	0	0	1,230	0	9,922	11,152	0	0	0
7154698	DALLAS	TX		03/26/2024		175,529	0	509	0	0	509	0	4,944	5,453	0	0	0
7154699	LONG BEACH	CA		03/26/2024		339,940	0	1,818	0	0	1,818	0	17,892	19,710	0	0	0
7154700	CELINA	OH		03/26/2024		140,334	0	431	0	0	431	0	4,142	4,573	0	0	0
7154701	LEANDER	TX		03/26/2024		197,322	0	561	0	0	561	0	5,410	5,971	0	0	0
7154702	LANESVILLE	IN		03/26/2024		256,616	0	2,525	0	0	2,525	0	16,497	19,022	0	0	0
7154703	WOODSTOCK	GA		03/26/2024		261,697	0	745	0	0	745	0	7,179	7,924	0	0	0
7154704	BIRMINGHAM	AL		03/26/2024		276,271	0	669	0	0	669	0	7,880	8,549	0	0	0
7154705	HENDERSONVILLE	TN		03/26/2024		287,526	0	818	0	0	818	0	7,883	8,701	0	0	0
7154706	LAKEWOOD	NJ		03/26/2024		89,383	0	253	0	0	253	0	2,440	2,693	0	0	0
7154707	LEDGEWOOD	NJ		03/26/2024		233,342	0	662	0	0	662	0	6,375	7,037	0	0	0
7154708	HOLLISTER	CA		03/26/2024		380,869	0	1,077	0	0	1,077	0	10,353	11,430	0	0	0
7154709	EAST BRUNSWICK	NJ		03/26/2024		178,237	0	419	0	0	419	0	4,459	4,878	0	0	0
7154710	AVOCA	IA		03/26/2024		202,633	0	580	0	0	580	0	5,566	6,146	0	0	0
7154711	DENVER	CO		03/26/2024		220,848	0	1,279	0	0	1,279	0	12,415	13,695	0	0	0
7154712	FEDERAL WAY	WA		03/26/2024		167,041	0	757	0	0	757	0	6,293	7,051	0	0	0
7154714	TOOELE	UT		03/26/2024		192,554	0	563	0	0	563	0	5,359	5,922	0	0	0
7154715	CHARLESTON	SC		03/26/2024		427,441	0	1,302	0	0	1,302	0	12,357	13,659	0	0	0
7154716	MIAMI	FL		03/26/2024		84,612	0	327	0	0	327	0	3,126	3,453	0	0	0
7154717	MISSOURI CITY	TX		03/26/2024		167,194	0	1,450	0	0	1,450	0	12,833	14,283	0	0	0
7154718	SANTA CLARA	CA		03/26/2024		373,044	0	1,115	0	0	1,115	0	10,378	11,492	0	0	0
7154719	BLYTHEWOOD	SC		03/26/2024		219,156	0	664	0	0	664	0	6,148	6,811	0	0	0
7154720	ROLLA	MO		03/26/2024		200,126	0	883	0	0	883	0	6,868	7,751	0	0	0
7154721	CHICAGO	IL		03/26/2024		642,240	0	1,933	0	0	1,933	0	17,858	19,791	0	0	0
7154722	WOODRUFF	SC		03/26/2024		163,186	0	490	0	0	490	0	4,523	5,013	0	0	0
7154723	NORFOLK	VA		03/26/2024		183,374	0	613	0	0	613	0	5,647	6,260	0	0	0
7154725	BILLINGS	MT		03/26/2024		241,308	0	722	0	0	722	0	6,652	7,373	0	0	0
7154726	NAPA	CA		03/26/2024		253,528	0	815	0	0	815	0	7,345	8,159	0	0	0
7154729	SANTA TERESA	NM		03/26/2024		61,330	0	215	0	0	215	0	1,919	2,134	0	0	0
7154730	PLAINFIELD	IN		03/26/2024		171,032	0	1,082	0	0	1,082	0	9,707	10,789	0	0	0
7154731	BEND	OR		03/26/2024		217,306	0	699	0	0	699	0	6,183	6,882	0	0	0
7154732	RENTON	WA		03/26/2024		214,555	0	680	0	0	680	0	5,988	6,668	0	0	0
7154733	SAINT PETERS	MO		03/26/2024		138,247	0	480	0	0	480	0	4,188	4,668	0	0	0
7154734	TAMARAC	FL		03/26/2024		190,639	0	634	0	0	634	0	5,477	6,111	0	0	0
7154735	TALLAHASSEE	FL		03/26/2024		123,093	0	444	0	0	444	0	4,019	4,463	0	0	0
7154737	METHUEN	MA		03/26/2024		205,923	0	704	0	0	704	0	6,022	6,726	0	0	0
7154738	SAN JOSE	CA		03/26/2024		271,419	0	969	0	0	969	0	8,269	9,238	0	0	0
7154739	PEARL CITY	HI		03/26/2024		148,380	0	612	0	0	612	0	4,708	5,319	0	0	0
7154740	PALMDALE	CA		03/26/2024		311,358	0	1,083	0	0	1,083	0	9,214	10,297	0	0	0
7154742	CLINTON	MA		03/26/2024		174,220	0	694	0	0	694	0	6,580	7,274	0	0	0
7154743	CORPUS CHRISTI	TX		03/26/2024		215,207	0	893	0	0	893	0	6,684	7,577	0	0	0
7154744	BEAUMONT	CA		03/26/2024		166,128	0	588	0	0	588	0	4,942	5,530	0	0	0
7154745	MARICOPA	AZ		03/26/2024		164,871	0	621	0	0	621	0	5,119	5,740	0	0	0
7154746	PRATT	KS		03/26/2024		174,161	0	593	0	0	593	0	4,980	5,573	0	0	0
7154747	HOUSTON	TX		03/26/2024		116,485	0	462	0	0	462	0	3,566	4,028	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154748	EUSTIS	FL		03/26/2024		395,225	0	1,377	0	0	1,377	0	11,540	12,917	0	0	0
7154749	FRESNO	CA		03/26/2024		221,991	0	785	0	0	785	0	6,666	7,452	0	0	0
7154750	COMMERCE	CA		03/26/2024		325,994	0	1,106	0	0	1,106	0	9,255	10,360	0	0	0
7154751	CLEARWATER	FL		03/26/2024		258,689	0	873	0	0	873	0	7,298	8,172	0	0	0
7154752	PACOIMA	CA		03/26/2024		280,291	0	1,013	0	0	1,013	0	8,474	9,488	0	0	0
7154753	AUSTIN	TX		03/26/2024		348,818	0	1,241	0	0	1,241	0	10,365	11,606	0	0	0
7154754	SAN ANTONIO	TX		03/26/2024		190,744	0	642	0	0	642	0	5,353	5,995	0	0	0
7154755	MARLBOROUGH	MA		03/26/2024		126,600	0	460	0	0	460	0	3,832	4,292	0	0	0
7154756	CARY	NC		03/26/2024		202,785	0	706	0	0	706	0	5,850	6,556	0	0	0
7154758	BELLFLOWER	CA		03/26/2024		330,285	0	1,140	0	0	1,140	0	9,408	10,548	0	0	0
7154759	STORM LAKE	IA		03/26/2024		266,335	0	982	0	0	982	0	8,051	9,033	0	0	0
7154760	LAS VEGAS	NV		03/26/2024		349,855	0	1,291	0	0	1,291	0	10,581	11,872	0	0	0
7154761	FORT LEE	NJ		03/26/2024		201,426	0	732	0	0	732	0	5,971	6,703	0	0	0
7154762	CLEVELAND	OH		03/26/2024		74,044	0	264	0	0	264	0	2,152	2,416	0	0	0
7154763	LEEDS	UT		03/26/2024		350,362	0	1,069	0	0	1,069	0	10,591	11,660	0	0	0
7154764	FONTANA	CA		03/26/2024		288,343	0	908	0	0	908	0	9,050	9,958	0	0	0
7154765	ST. LOUIS	MO		03/26/2024		303,694	0	1,098	0	0	1,098	0	8,907	10,005	0	0	0
7154766	JEFFERSON	GA		03/26/2024		268,700	0	980	0	0	980	0	8,641	9,621	0	0	0
7154767	DANBURY	CT		03/26/2024		306,392	0	1,098	0	0	1,098	0	8,871	9,970	0	0	0
7154768	NORTH MIAMI	FL		03/26/2024		150,610	0	575	0	0	575	0	4,199	4,774	0	0	0
7154769	VERO BEACH	FL		03/26/2024		140,343	0	504	0	0	504	0	4,065	4,569	0	0	0
7154770	PITTSFORD	NY		03/26/2024		184,489	0	551	0	0	551	0	4,947	5,498	0	0	0
7154771	FARMINGDALE	NY		03/26/2024		281,279	0	1,005	0	0	1,005	0	8,110	9,115	0	0	0
7154772	BEND	OR		03/26/2024		249,161	0	893	0	0	893	0	7,202	8,095	0	0	0
7154773	PITTSBURGH	PA		03/26/2024		178,782	0	666	0	0	666	0	4,860	5,526	0	0	0
7154774	GRAHAM	WA		03/26/2024		426,701	0	0	0	0	0	0	13,255	13,255	0	0	0
7154775	JACKSON HEIGHTS	NY		03/26/2024		181,435	0	685	0	0	685	0	5,519	6,204	0	0	0
7154777	LA CANADA FLINTRIDGE	CA		03/26/2024		804,450	0	6,589	0	0	6,589	0	65,132	71,721	0	0	0
7154778	GLENDALE	CA		03/26/2024		242,690	0	1,179	0	0	1,179	0	8,680	9,859	0	0	0
7154779	GOLD CANYON	AZ		03/26/2024		165,636	0	650	0	0	650	0	5,201	5,851	0	0	0
7154780	MAPLE HEIGHTS	OH		03/26/2024		45,849	0	173	0	0	173	0	1,367	1,540	0	0	0
7154781	MANSFIELD	TX		03/26/2024		147,255	0	584	0	0	584	0	4,650	5,234	0	0	0
7154782	JACKSONVILLE BEACH	FL		03/26/2024		187,222	0	687	0	0	687	0	5,460	6,148	0	0	0
7154783	BEAUMONT	CA		03/26/2024		167,100	0	652	0	0	652	0	5,672	6,325	0	0	0
7154784	LOS ALTOS	CA		03/26/2024		1,131,118	0	4,369	0	0	4,369	0	34,638	39,007	0	0	0
7154785	MIAMI	FL		03/26/2024		255,886	0	1,011	0	0	1,011	0	7,956	8,967	0	0	0
7154786	CLINTON	MS		03/26/2024		134,353	0	534	0	0	534	0	4,177	4,711	0	0	0
7154787	KANNAPOLIS	NC		03/26/2024		190,895	0	775	0	0	775	0	6,288	7,063	0	0	0
7154788	BROWNSVILLE	TX		03/26/2024		161,769	0	664	0	0	664	0	5,149	5,813	0	0	0
7154789	CHICAGO	IL		03/26/2024		121,632	0	459	0	0	459	0	3,560	4,020	0	0	0
7154790	MURRIETA	CA		03/26/2024		269,351	0	1,368	0	0	1,368	0	10,931	12,300	0	0	0
7154791	BRENTWOOD	CA		03/26/2024		357,494	0	1,426	0	0	1,426	0	11,056	12,482	0	0	0
7154792	CARY	NC		03/26/2024		306,865	0	1,244	0	0	1,244	0	9,350	10,593	0	0	0
7154793	TAMPA	FL		03/26/2024		160,509	0	685	0	0	685	0	5,153	5,837	0	0	0
7154794	CHICAGO	IL		03/26/2024		254,246	0	1,028	0	0	1,028	0	7,715	8,742	0	0	0
7154795	GENOA CITY	WI		03/26/2024		147,633	0	601	0	0	601	0	4,501	5,103	0	0	0
7154796	CHARLOTTE	NC		03/26/2024		352,911	0	1,752	0	0	1,752	0	11,712	13,464	0	0	0
7154797	SAN ANTONIO	TX		03/26/2024		175,803	0	676	0	0	676	0	6,380	7,056	0	0	0
7154798	EAST PEORIA	IL		03/26/2024		275,438	0	1,202	0	0	1,202	0	8,802	10,004	0	0	0
7154799	WHEAT RIDGE	CO		03/26/2024		258,827	0	1,471	0	0	1,471	0	10,146	11,617	0	0	0
7154800	ORLANDO	FL		03/26/2024		374,850	0	1,761	0	0	1,761	0	13,226	14,987	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154801	FERNDALE	MI		03/25/2024		137,294	0	(17)	0	0	(17)	0	1,326	1,309	0	0	0
7154802	THE BRONX	NY		03/25/2024		937,684	0	(142)	0	0	(142)	0	7,766	7,623	0	0	0
7154803	THE BRONX	NY		03/25/2024		937,684	0	(142)	0	0	(142)	0	7,766	7,623	0	0	0
7154804	BOSTON	MA		03/25/2024		693,082	0	(59)	0	0	(59)	0	6,696	6,637	0	0	0
7154805	HALLANDALE BEACH	FL		03/25/2024		753,845	0	(96)	0	0	(96)	0	6,947	6,850	0	0	0
7154806	BARNEGAT TOWNSHIP	NJ		03/25/2024		267,690	0	(30)	0	0	(30)	0	2,422	2,392	0	0	0
7154807	ST. LOUIS	MO		03/25/2024		106,044	0	(12)	0	0	(12)	0	974	962	0	0	0
7154808	BRENTWOOD	NY		03/25/2024		225,662	0	(30)	0	0	(30)	0	1,991	1,961	0	0	0
7154809	STATEN ISLAND	NY		03/25/2024		630,141	0	(67)	0	0	(67)	0	5,912	5,846	0	0	0
7154811	DELRAY BEACH	FL		03/25/2024		428,812	0	(45)	0	0	(45)	0	4,031	3,986	0	0	0
7154813	WEST HARTFORD	CT		03/25/2024		438,048	0	(17)	0	0	(17)	0	4,069	4,052	0	0	0
7154814	MILWAUKEE	WI		03/25/2024		146,091	0	(14)	0	0	(14)	0	1,408	1,394	0	0	0
7154815	BRIDGEVIEW	IL		03/25/2024		222,144	0	(28)	0	0	(28)	0	1,977	1,949	0	0	0
7154816	ELGIN	IL		03/25/2024		234,185	0	(14)	0	0	(14)	0	2,225	2,211	0	0	0
7154817	MARKHAM	IL		03/25/2024		137,415	0	(15)	0	0	(15)	0	1,316	1,301	0	0	0
7154818	AURORA	IL		03/25/2024		151,233	0	(9)	0	0	(9)	0	1,378	1,368	0	0	0
7154819	FRANKFORT	IL		03/25/2024		165,062	0	(21)	0	0	(21)	0	1,469	1,448	0	0	0
7154820	WATERBURY	CT		03/25/2024		278,104	0	(24)	0	0	(24)	0	2,322	2,298	0	0	0
7154821	LOUISVILLE	KY		03/25/2024		78,277	0	(13)	0	0	(13)	0	691	678	0	0	0
7154822	BROWNSBURG	IN		03/25/2024		187,723	0	(82)	0	0	(82)	0	10,319	10,236	0	0	0
7154823	CLEVELAND	OH		03/25/2024		99,631	0	(12)	0	0	(12)	0	872	860	0	0	0
7154824	WINSTON-SALEM	NC		03/25/2024		130,431	0	(17)	0	0	(17)	0	1,218	1,201	0	0	0
7154826	BELLEVUE	NE		03/25/2024		202,923	0	(10)	0	0	(10)	0	2,064	2,054	0	0	0
7154827	TRENTON	NJ		03/25/2024		142,043	0	(14)	0	0	(14)	0	1,378	1,364	0	0	0
7154828	NAUGATUCK	CT		03/25/2024		131,600	0	(19)	0	0	(19)	0	1,185	1,167	0	0	0
7154829	HAMMOND	IN		03/25/2024		134,564	0	(17)	0	0	(17)	0	1,167	1,150	0	0	0
7154830	BRADENTON	FL		03/25/2024		368,501	0	(31)	0	0	(31)	0	3,367	3,336	0	0	0
7154831	MERIDEN	CT		03/25/2024		254,141	0	(62)	0	0	(62)	0	3,292	3,230	0	0	0
7154832	HAMPTON	VA		03/25/2024		141,016	0	(13)	0	0	(13)	0	1,338	1,325	0	0	0
7154833	SCHERERVILLE	IN		03/25/2024		188,184	0	(76)	0	0	(76)	0	2,808	2,732	0	0	0
7154834	DES PLAINES	IL		03/25/2024		302,179	0	(44)	0	0	(44)	0	2,715	2,671	0	0	0
7154835	STATEN ISLAND	NY		03/25/2024		390,587	0	(57)	0	0	(57)	0	4,513	4,456	0	0	0
7154836	PALM BAY	FL		03/25/2024		341,821	0	(19)	0	0	(19)	0	3,340	3,320	0	0	0
7154839	CHICAGO	IL		03/25/2024		206,992	0	(25)	0	0	(25)	0	1,821	1,797	0	0	0
7154840	TRENTON	NJ		03/25/2024		174,598	0	(9)	0	0	(9)	0	1,423	1,414	0	0	0
7154841	TRENTON	NJ		03/25/2024		185,985	0	(12)	0	0	(12)	0	1,518	1,506	0	0	0
7154843	NEW WINDSOR	NY		03/25/2024		329,356	0	(30)	0	0	(30)	0	2,883	2,853	0	0	0
7154844	BLOOMINGDALE	NJ		03/27/2024		234,712	0	(27)	0	0	(27)	0	2,067	2,040	0	0	0
7154845	BUFFALO	NY		03/27/2024		330,477	0	(26)	0	0	(26)	0	2,629	2,604	0	0	0
7154846	NEWTON	NC		03/27/2024		396,604	0	(34)	0	0	(34)	0	3,270	3,236	0	0	0
7154847	NEWTON	NC		03/27/2024		396,604	0	(34)	0	0	(34)	0	3,576	3,542	0	0	0
7154848	WOONSOCKET	RI		03/27/2024		343,687	0	(15)	0	0	(15)	0	3,279	3,264	0	0	0
7154849	KANSAS CITY	MO		03/27/2024		231,029	0	(33)	0	0	(33)	0	2,077	2,044	0	0	0
7154850	BUFFALO	NY		03/27/2024		170,119	0	(22)	0	0	(22)	0	1,423	1,401	0	0	0
7154853	TALLAHASSEE	FL		03/27/2024		200,250	0	(20)	0	0	(20)	0	5,156	5,136	0	0	0
7154854	SAVANNAH	GA		03/27/2024		107,805	0	(16)	0	0	(16)	0	1,010	994	0	0	0
7154856	GRAND RAPIDS	MI		03/27/2024		158,885	0	(8)	0	0	(8)	0	1,696	1,689	0	0	0
7154857	DENNIS	NJ		03/27/2024		340,050	0	(42)	0	0	(42)	0	2,991	2,949	0	0	0
7154861	LODI	NJ		03/27/2024		660,656	0	(24)	0	0	(24)	0	6,728	6,703	0	0	0
7154863	LORAIN	OH		03/28/2024		137,620	0	(14)	0	0	(14)	0	1,147	1,133	0	0	0
7154864	BALTIMORE	MD		03/28/2024		163,850	0	(18)	0	0	(18)	0	1,541	1,524	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154865	CHARLOTTE	NC		03/28/2024		303,577	0	(26)	0	0	(26)	0	2,933	2,907	0	0	0
7154866	HUNTSVILLE	AL		03/28/2024		126,134	0	(11)	0	0	(11)	0	1,248	1,236	0	0	0
7154867	HALETHORPE	MD		03/28/2024		125,832	0	3	0	0	3	0	1,338	1,341	0	0	0
7154869	SMYRNA	DE		03/28/2024		193,885	0	(28)	0	0	(28)	0	1,492	1,464	0	0	0
7154870	ONEIDA	NY		03/28/2024		113,911	0	(12)	0	0	(12)	0	1,047	1,035	0	0	0
7154871	CLANTON	AL		03/28/2024		127,051	0	(16)	0	0	(16)	0	1,242	1,226	0	0	0
7154873	CINCINNATI	OH		03/28/2024		183,837	0	(15)	0	0	(15)	0	1,820	1,806	0	0	0
7154874	ROCKMART	GA		03/28/2024		149,271	0	(18)	0	0	(18)	0	1,402	1,384	0	0	0
7154875	COLUMBUS	OH		03/28/2024		152,549	0	(17)	0	0	(17)	0	1,505	1,488	0	0	0
7154876	FAIRFIELD	OH		03/28/2024		137,830	0	(12)	0	0	(12)	0	1,239	1,227	0	0	0
7154877	MACON	GA		03/28/2024		129,306	0	(15)	0	0	(15)	0	1,215	1,199	0	0	0
7154878	MEMPHIS	TN		03/28/2024		90,503	0	0	0	0	0	0	715	715	0	0	0
7154879	BALDWINSVILLE	NY		03/28/2024		140,783	0	(18)	0	0	(18)	0	1,493	1,475	0	0	0
7154880	BROWNS MILLS	NJ		03/28/2024		208,144	0	(28)	0	0	(28)	0	1,731	1,703	0	0	0
7154881	WILMINGTON	DE		03/28/2024		213,616	0	(35)	0	0	(35)	0	1,753	1,718	0	0	0
7154882	LITTLE RIVER	SC		03/28/2024		205,133	0	(27)	0	0	(27)	0	1,788	1,761	0	0	0
7154883	HAMMONTON	NJ		03/28/2024		130,989	0	(24)	0	0	(24)	0	1,110	1,086	0	0	0
7154884	PENSACOLA	FL		03/28/2024		192,556	0	(25)	0	0	(25)	0	1,582	1,557	0	0	0
7154885	DETROIT	MI		03/28/2024		114,921	0	(8)	0	0	(8)	0	1,064	1,057	0	0	0
7154886	HARRISBURG	PA		03/28/2024		121,488	0	(6)	0	0	(6)	0	1,080	1,074	0	0	0
7154887	HAMILTON	OH		03/28/2024		157,253	0	(27)	0	0	(27)	0	1,251	1,224	0	0	0
7154889	HOUSTON	TX		03/28/2024		217,206	0	(36)	0	0	(36)	0	1,986	1,950	0	0	0
7154890	BESSEMER	AL		03/28/2024		160,342	0	(20)	0	0	(20)	0	1,250	1,230	0	0	0
7154891	MINNEAPOLIS	MN		03/28/2024		182,055	0	(28)	0	0	(28)	0	1,540	1,511	0	0	0
7154892	MINNEAPOLIS	MN		03/28/2024		187,030	0	(27)	0	0	(27)	0	1,584	1,557	0	0	0
7154893	KINGSTON	NY		03/28/2024		290,594	0	(32)	0	0	(32)	0	2,184	2,152	0	0	0
7154894	MACON	GA		03/28/2024		152,881	0	(22)	0	0	(22)	0	1,387	1,365	0	0	0
7154896	ENGLEWOOD	NJ		03/28/2024		429,414	0	(33)	0	0	(33)	0	3,592	3,559	0	0	0
7154898	SCRANTON	PA		03/28/2024		175,915	0	(9)	0	0	(9)	0	1,603	1,594	0	0	0
7154899	NEW ORLEANS	LA		03/28/2024		526,736	0	(81)	0	0	(81)	0	4,200	4,119	0	0	0
7154900	BAYTOWN	TX		03/28/2024		164,331	0	(29)	0	0	(29)	0	1,414	1,385	0	0	0
7154901	PITTSBURGH	PA		03/28/2024		116,610	0	(5)	0	0	(5)	0	971	966	0	0	0
7154903	CALUMET CITY	IL		03/28/2024		158,037	0	(22)	0	0	(22)	0	1,405	1,383	0	0	0
7154904	MOUNT HOLLY	NJ		03/28/2024		208,144	0	(28)	0	0	(28)	0	1,731	1,703	0	0	0
7154907	LAKE WORTH	FL		03/28/2024		106,993	0	(16)	0	0	(16)	0	949	933	0	0	0
7154908	PHILADELPHIA	PA		03/28/2024		267,430	0	(11)	0	0	(11)	0	2,185	2,174	0	0	0
7154909	NEW ORLEANS	LA		03/28/2024		384,204	0	(54)	0	0	(54)	0	2,813	2,759	0	0	0
7154910	COLUMBUS	OH		03/28/2024		133,936	0	(20)	0	0	(20)	0	1,192	1,172	0	0	0
7154911	JACKSON	WI		03/28/2024		226,422	0	(33)	0	0	(33)	0	2,224	2,190	0	0	0
7154912	WATERBURY	CT		04/03/2024		313,885	0	(43)	0	0	(43)	0	2,709	2,666	0	0	0
7154913	UTICA	NY		04/03/2024		149,849	0	(21)	0	0	(21)	0	1,401	1,380	0	0	0
7154914	CHICAGO HEIGHTS	IL		04/03/2024		199,933	0	(27)	0	0	(27)	0	1,812	1,785	0	0	0
7154915	CHICAGO HEIGHTS	IL		04/03/2024		189,644	0	(24)	0	0	(24)	0	1,721	1,698	0	0	0
7154916	CENTRAL ISLIP	NY		04/03/2024		506,351	0	(89)	0	0	(89)	0	4,222	4,133	0	0	0
7154918	WATERBURY	CT		04/03/2024		322,848	0	(41)	0	0	(41)	0	2,763	2,722	0	0	0
7154919	JACKSONVILLE	FL		04/03/2024		180,089	0	(22)	0	0	(22)	0	1,620	1,598	0	0	0
7154920	CAPE CORAL	FL		04/03/2024		241,435	0	(32)	0	0	(32)	0	2,293	2,261	0	0	0
7154921	BROOKLYN	NY		04/03/2024		612,738	0	(68)	0	0	(68)	0	5,857	5,789	0	0	0
7154922	SNELLVILLE	GA		04/03/2024		280,639	0	(49)	0	0	(49)	0	2,440	2,391	0	0	0
7154925	PALM BAY	FL		04/03/2024		151,926	0	(25)	0	0	(25)	0	1,317	1,292	0	0	0
7154926	BELLEVILLE	NJ		04/03/2024		400,350	0	(43)	0	0	(43)	0	3,979	3,936	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154928	OZARK	AL		04/03/2024		166,839	0	(16)	0	0	(16)	0	1,478	1,462	0	0	0
7154929	ROMEOVILLE	IL		04/03/2024		196,242	0	(22)	0	0	(22)	0	1,801	1,779	0	0	0
7154930	COLORADO SPRINGS	CO		04/03/2024		161,442	0	(21)	0	0	(21)	0	1,491	1,470	0	0	0
7154931	PHILADELPHIA	PA		04/03/2024		826,284	0	(89)	0	0	(89)	0	7,736	7,648	0	0	0
7154932	PHILADELPHIA	PA		04/03/2024		897,496	0	(130)	0	0	(130)	0	7,308	7,178	0	0	0
7154934	RIALTO	CA		04/03/2024		345,706	0	(45)	0	0	(45)	0	3,190	3,144	0	0	0
7154936	ASBURY PARK	NJ		04/03/2024		458,181	0	(48)	0	0	(48)	0	4,151	4,103	0	0	0
7154937	KENOSHA	WI		04/03/2024		180,835	0	(16)	0	0	(16)	0	1,696	1,680	0	0	0
7154939	BROOKLYN	NY		04/03/2024		474,424	0	(39)	0	0	(39)	0	4,179	4,140	0	0	0
7154940	DAVENPORT	IA		04/03/2024		107,041	0	(18)	0	0	(18)	0	942	924	0	0	0
7154941	DELAND	FL		04/03/2024		133,912	0	(581)	0	0	(581)	0	101,147	100,565	0	0	0
7154942	BEACH PARK	IL		04/03/2024		170,995	0	(16)	0	0	(16)	0	1,100	1,084	0	0	0
7154943	WICKLIFFE	OH		04/03/2024		148,103	0	(16)	0	0	(16)	0	1,489	1,473	0	0	0
7154945	CLEVELAND	OH		04/03/2024		147,137	0	(22)	0	0	(22)	0	1,222	1,200	0	0	0
7154946	DAYTON	OH		04/03/2024		170,853	0	(30)	0	0	(30)	0	1,560	1,530	0	0	0
7154948	CHESAPEAKE	VA		04/03/2024		131,077	0	(18)	0	0	(18)	0	1,133	1,115	0	0	0
7154950	NAVASOTA	TX		04/03/2024		126,520	0	(9)	0	0	(9)	0	1,178	1,168	0	0	0
7154952	BELLPORT	NY		04/03/2024		428,475	0	(75)	0	0	(75)	0	3,538	3,463	0	0	0
7154953	MIAMI	FL		04/03/2024		479,937	0	(72)	0	0	(72)	0	3,976	3,904	0	0	0
7154954	COVINGTON	KY		04/03/2024		158,801	0	(10)	0	0	(10)	0	1,457	1,447	0	0	0
7154955	LOUISVILLE	KY		04/03/2024		127,959	0	(19)	0	0	(19)	0	1,019	1,000	0	0	0
7154956	WILMINGTON	DE		04/03/2024		268,641	0	(33)	0	0	(33)	0	2,560	2,526	0	0	0
7154957	JOLIET	IL		04/03/2024		134,499	0	(18)	0	0	(18)	0	1,232	1,214	0	0	0
7154958	MARKHAM	IL		04/03/2024		169,648	0	(23)	0	0	(23)	0	1,471	1,448	0	0	0
7154959	MIAMI	FL		04/03/2024		486,745	0	(63)	0	0	(63)	0	4,296	4,233	0	0	0
7154960	YAPHANK	NY		04/03/2024		349,031	0	(60)	0	0	(60)	0	3,096	3,037	0	0	0
7154961	LINDENWOLD	NJ		04/03/2024		192,358	0	(21)	0	0	(21)	0	1,821	1,800	0	0	0
7154962	SCHERERVILLE	IN		04/03/2024		126,694	0	(11)	0	0	(11)	0	1,561	1,550	0	0	0
7154963	JACKSONVILLE	FL		04/03/2024		165,967	0	15	0	0	15	0	2,060	2,074	0	0	0
7154964	YORK	PA		04/03/2024		226,520	0	1	0	0	1	0	2,127	2,127	0	0	0
7154965	HEMPSTEAD	TX		04/03/2024		171,004	0	(28)	0	0	(28)	0	1,389	1,361	0	0	0
7154966	HOUSTON	TX		04/03/2024		233,470	0	(18)	0	0	(18)	0	2,098	2,080	0	0	0
7154967	ATLANTA	GA		04/03/2024		337,619	0	(29)	0	0	(29)	0	2,862	2,833	0	0	0
7154969	HARRISBURG	PA		04/03/2024		279,447	0	1	0	0	1	0	2,590	2,591	0	0	0
7154971	HAGERSTOWN	MD		04/03/2024		136,323	0	0	0	0	0	0	1,336	1,336	0	0	0
7154973	JACKSONVILLE	FL		04/05/2024		186,634	0	0	0	0	0	0	6,043	6,043	0	0	0
7154974	SAVANNAH	GA		04/05/2024		213,191	0	(23)	0	0	(23)	0	2,105	2,082	0	0	0
7154976	ASBURY PARK	NJ		04/05/2024		553,061	0	(53)	0	0	(53)	0	5,478	5,425	0	0	0
7154977	CAMERON	NC		04/05/2024		212,764	0	(14)	0	0	(14)	0	4,015	4,001	0	0	0
7154978	SPRINGFIELD	MA		04/05/2024		271,217	0	(32)	0	0	(32)	0	2,584	2,552	0	0	0
7154979	WATERBURY	CT		04/05/2024		283,220	0	(31)	0	0	(31)	0	2,386	2,355	0	0	0
7154980	TAMPA	FL		04/05/2024		284,657	0	(22)	0	0	(22)	0	2,704	2,682	0	0	0
7154981	COVINGTON	KY		04/05/2024		214,106	0	(25)	0	0	(25)	0	2,222	2,197	0	0	0
7154982	FORT WRIGHT	KY		04/05/2024		242,950	0	(20)	0	0	(20)	0	2,189	2,169	0	0	0
7154983	DALLAS	TX		04/05/2024		170,385	0	(21)	0	0	(21)	0	1,690	1,669	0	0	0
7154984	ROCHESTER	NY		04/05/2024		94,356	0	(6)	0	0	(6)	0	909	903	0	0	0
7154985	SAVANNAH	GA		04/05/2024		260,535	0	(24)	0	0	(24)	0	2,264	2,240	0	0	0
7154986	BUFFALO	NY		04/05/2024		108,739	0	(13)	0	0	(13)	0	1,069	1,056	0	0	0
7154987	BUFFALO	NY		04/05/2024		153,713	0	(17)	0	0	(17)	0	1,503	1,485	0	0	0
7154988	LOCKPORT	IL		04/05/2024		108,312	0	(9)	0	0	(9)	0	1,140	1,131	0	0	0
7154989	LOCKPORT	IL		04/05/2024		126,901	0	(10)	0	0	(10)	0	1,129	1,118	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7154990	GRAND RAPIDS	MI		04/05/2024		213,254	0	(8)	0	0	(8)	0	2,086	2,077	0	0	0
7154991	GULFPORT	MS		04/05/2024		75,874	0	(6)	0	0	(6)	0	695	688	0	0	0
7154992	PENSACOLA	FL		04/05/2024		134,588	0	(5)	0	0	(5)	0	1,365	1,360	0	0	0
7154993	TROY	MI		04/05/2024		197,440	0	(26)	0	0	(26)	0	1,912	1,886	0	0	0
7154996	MILWAUKEE	WI		04/05/2024		76,618	0	(8)	0	0	(8)	0	639	631	0	0	0
7154997	LOVES PARK	IL		04/05/2024		116,454	0	(17)	0	0	(17)	0	1,066	1,049	0	0	0
7154998	SHARON HILL	PA		04/05/2024		247,937	0	(10)	0	0	(10)	0	2,164	2,153	0	0	0
7154999	GOSHEN	NY		04/05/2024		484,011	0	(37)	0	0	(37)	0	4,633	4,596	0	0	0
7155000	LILBURN	GA		04/05/2024		304,356	0	(34)	0	0	(34)	0	2,904	2,870	0	0	0
7155001	SCOTTSDALE	AZ		04/05/2024		521,649	0	(69)	0	0	(69)	0	5,247	5,178	0	0	0
7155002	SCOTTSDALE	AZ		04/05/2024		492,386	0	(70)	0	0	(70)	0	4,913	4,842	0	0	0
7155003	CHARLOTTE	NC		04/05/2024		207,541	0	(22)	0	0	(22)	0	1,931	1,909	0	0	0
7155004	CHARLOTTE	NC		04/05/2024		231,520	0	(23)	0	0	(23)	0	2,176	2,153	0	0	0
7155005	CHARLOTTE	NC		04/05/2024		161,487	0	(13)	0	0	(13)	0	1,596	1,584	0	0	0
7155006	CHARLOTTE	NC		04/05/2024		168,608	0	(13)	0	0	(13)	0	1,667	1,654	0	0	0
7155007	WICHITA FALLS	TX		04/05/2024		103,047	0	(7)	0	0	(7)	0	1,007	1,000	0	0	0
7155008	GADSDEN	AL		04/05/2024		121,383	0	(10)	0	0	(10)	0	1,165	1,155	0	0	0
7155009	MESQUITE	TX		04/05/2024		195,709	0	(11)	0	0	(11)	0	2,033	2,022	0	0	0
7155010	WATERBURY	CT		04/05/2024		181,870	0	(14)	0	0	(14)	0	1,653	1,639	0	0	0
7155011	BAY ST. LOUIS	MS		04/05/2024		169,848	0	(10)	0	0	(10)	0	1,710	1,700	0	0	0
7155012	COLUMBIA	SC		04/05/2024		134,434	0	(4)	0	0	(4)	0	1,372	1,368	0	0	0
7155014	KILLEEN	TX		04/05/2024		137,579	0	(16)	0	0	(16)	0	1,162	1,146	0	0	0
7155015	TUCSON	AZ		04/05/2024		239,902	0	(5)	0	0	(5)	0	2,855	2,849	0	0	0
7155016	NORFOLK	VA		04/05/2024		209,845	0	(9)	0	0	(9)	0	2,352	2,342	0	0	0
7155017	PEMBROKE PINES	FL		04/05/2024		626,813	0	86	0	0	86	0	7,569	7,655	0	0	0
7155018	JONESBORO	GA		04/05/2024		160,929	0	(22)	0	0	(22)	0	1,493	1,471	0	0	0
7155020	GADSDEN	AL		04/05/2024		101,665	0	(9)	0	0	(9)	0	976	967	0	0	0
7155021	COLUMBUS	OH		04/05/2024		186,776	0	(12)	0	0	(12)	0	1,818	1,806	0	0	0
7155022	BATON ROUGE	LA		04/05/2024		125,296	0	(11)	0	0	(11)	0	1,196	1,186	0	0	0
7155023	BRUNSWICK	GA		04/05/2024		139,303	0	(11)	0	0	(11)	0	1,351	1,340	0	0	0
7155024	DECATUR	AL		04/05/2024		130,707	0	(14)	0	0	(14)	0	1,099	1,085	0	0	0
7155025	MADISON	AL		04/05/2024		253,452	0	(29)	0	0	(29)	0	2,129	2,101	0	0	0
7155026	FAYETTEVILLE	NC		04/05/2024		149,551	0	18	0	0	18	0	1,792	1,810	0	0	0
7155027	SHELBY	NC		04/05/2024		144,457	0	(18)	0	0	(18)	0	1,224	1,206	0	0	0
7155028	CHICAGO	IL		04/05/2024		327,573	0	(35)	0	0	(35)	0	3,120	3,085	0	0	0
7155029	MIAMISBURG	OH		04/05/2024		91,874	0	11	0	0	11	0	1,084	1,095	0	0	0
7155030	WILMINGTON	DE		04/05/2024		145,404	0	(16)	0	0	(16)	0	1,345	1,330	0	0	0
7155031	ERLANGER	KY		04/05/2024		189,029	0	(22)	0	0	(22)	0	1,427	1,405	0	0	0
7155032	CHAPEL HILL	NC		04/05/2024		84,424	0	(11)	0	0	(11)	0	820	809	0	0	0
7155033	CHAPEL HILL	NC		04/05/2024		86,183	0	(12)	0	0	(12)	0	838	826	0	0	0
7155034	NORFOLK	VA		04/05/2024		162,464	0	(15)	0	0	(15)	0	1,619	1,604	0	0	0
7155035	NORFOLK	VA		04/05/2024		162,464	0	(16)	0	0	(16)	0	1,706	1,690	0	0	0
7155036	DUNMORE	PA		04/05/2024		176,235	0	(15)	0	0	(15)	0	1,703	1,688	0	0	0
7155037	DANVILLE	VA		04/05/2024		137,554	0	(10)	0	0	(10)	0	1,076	1,067	0	0	0
7155038	DANVILLE	VA		04/05/2024		104,618	0	(13)	0	0	(13)	0	910	897	0	0	0
7155039	AKRON	OH		04/05/2024		93,342	0	(9)	0	0	(9)	0	738	729	0	0	0
7155041	GARY	IN		04/05/2024		113,657	0	(11)	0	0	(11)	0	1,072	1,061	0	0	0
7155043	LAPLACE	LA		04/05/2024		404,672	0	(43)	0	0	(43)	0	3,717	3,674	0	0	0
7155046	LYNCHBURG	VA		04/05/2024		162,907	0	(27)	0	0	(27)	0	1,501	1,474	0	0	0
7155047	LYNCHBURG	VA		04/05/2024		157,236	0	(26)	0	0	(26)	0	1,449	1,423	0	0	0
7155048	DECATUR	AL		04/05/2024		174,698	0	(28)	0	0	(28)	0	1,295	1,267	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155049	EVANSVILLE	IN		04/05/2024		90,070	0	(10)	0	0	(10)	0	844	834	0	0	0
7155050	COLLINGSWOOD	NJ		04/05/2024		312,217	0	(35)	0	0	(35)	0	2,665	2,630	0	0	0
7155051	ALAMOGORDO	NM		04/05/2024		270,029	0	(11)	0	0	(11)	0	2,307	2,296	0	0	0
7155052	DERRY	NH		04/05/2024		436,113	0	(53)	0	0	(53)	0	4,014	3,961	0	0	0
7155053	MONTGOMERY	AL		04/05/2024		144,122	0	(11)	0	0	(11)	0	1,123	1,112	0	0	0
7155054	MEMPHIS	TN		04/05/2024		96,025	0	(13)	0	0	(13)	0	905	891	0	0	0
7155056	SCOTTSDALE	AZ		04/05/2024		553,086	0	(94)	0	0	(94)	0	5,212	5,118	0	0	0
7155059	LINDEN	NJ		04/05/2024		557,621	0	(75)	0	0	(75)	0	4,723	4,649	0	0	0
7155060	MEMPHIS	TN		04/05/2024		80,871	0	(3)	0	0	(3)	0	601	598	0	0	0
7155061	BRIDGEPORT	CT		04/05/2024		413,207	0	(62)	0	0	(62)	0	3,384	3,322	0	0	0
7155062	EUCLID	OH		04/05/2024		98,457	0	(15)	0	0	(15)	0	811	796	0	0	0
7155063	BALTIMORE	MD		04/05/2024		194,875	0	(33)	0	0	(33)	0	1,553	1,520	0	0	0
7155064	INDIANAPOLIS	IN		04/05/2024		90,535	0	(13)	0	0	(13)	0	685	672	0	0	0
7155065	BALTIMORE	MD		04/05/2024		108,928	0	(12)	0	0	(12)	0	900	888	0	0	0
7155066	BUFFALO	NY		04/05/2024		118,424	0	(18)	0	0	(18)	0	1,028	1,010	0	0	0
7155067	SAINT LOUIS	MO		04/05/2024		115,416	0	(17)	0	0	(17)	0	1,070	1,053	0	0	0
7155068	BALTIMORE	MD		04/05/2024		201,217	0	(26)	0	0	(26)	0	1,699	1,673	0	0	0
7155069	BRIDGEPORT	CT		04/05/2024		401,620	0	(57)	0	0	(57)	0	3,286	3,230	0	0	0
7155070	TAMPA	FL		04/05/2024		190,844	0	(8)	0	0	(8)	0	1,983	1,974	0	0	0
7155071	TOLEDO	OH		04/05/2024		90,498	0	(14)	0	0	(14)	0	740	725	0	0	0
7155072	NORTH CHARLESTON	SC		04/05/2024		199,368	0	(22)	0	0	(22)	0	1,901	1,879	0	0	0
7155073	BALTIMORE	MD		04/05/2024		279,773	0	(31)	0	0	(31)	0	2,311	2,281	0	0	0
7155074	GLENS FALLS	NY		04/05/2024		101,753	0	(14)	0	0	(14)	0	908	894	0	0	0
7155075	BROCKTON	MA		04/05/2024		414,531	0	(64)	0	0	(64)	0	3,387	3,323	0	0	0
7155077	BINGHAMTON	NY		04/05/2024		147,875	0	(24)	0	0	(24)	0	1,168	1,144	0	0	0
7155078	GLEN RIDGE	NJ		04/05/2024		504,287	0	(138)	0	0	(138)	0	7,270	7,132	0	0	0
7155079	BALTIMORE	MD		04/05/2024		193,277	0	(29)	0	0	(29)	0	1,390	1,362	0	0	0
7155081	SAVANNAH	GA		04/05/2024		155,635	0	(27)	0	0	(27)	0	1,314	1,288	0	0	0
7155082	DORAVILLE	GA		04/05/2024		220,683	0	(40)	0	0	(40)	0	1,861	1,822	0	0	0
7155084	BALTIMORE	MD		04/05/2024		173,812	0	(25)	0	0	(25)	0	1,455	1,430	0	0	0
7155085	BRADENTON	FL		04/05/2024		104,341	0	(15)	0	0	(15)	0	933	918	0	0	0
7155087	JACKSON	MS		04/05/2024		108,360	0	(15)	0	0	(15)	0	864	848	0	0	0
7155088	FORT SMITH	AR		04/05/2024		171,080	0	(26)	0	0	(26)	0	1,505	1,479	0	0	0
7155089	EUCLID	OH		04/05/2024		144,333	0	(22)	0	0	(22)	0	1,226	1,204	0	0	0
7155090	AMITYVILLE	NY		04/05/2024		366,564	0	(23)	0	0	(23)	0	3,486	3,463	0	0	0
7155091	WACO	TX		04/05/2024		110,929	0	(12)	0	0	(12)	0	945	934	0	0	0
7155092	CLEVELAND	TX		04/05/2024		95,195	0	2	0	0	2	0	996	997	0	0	0
7155094	HOLYOKE	MA		04/05/2024		231,530	0	(33)	0	0	(33)	0	1,800	1,766	0	0	0
7155095	KNOXVILLE	TN		04/05/2024		252,459	0	(27)	0	0	(27)	0	2,151	2,125	0	0	0
7155096	BLUE SPRINGS	MO		04/05/2024		410,706	0	(51)	0	0	(51)	0	3,598	3,547	0	0	0
7155097	SYRACUSE	NY		04/05/2024		77,983	0	(12)	0	0	(12)	0	574	561	0	0	0
7155098	GARY	IN		04/05/2024		96,037	0	(11)	0	0	(11)	0	786	775	0	0	0
7155101	PHILADELPHIA	PA		04/05/2024		205,517	0	(8)	0	0	(8)	0	1,607	1,600	0	0	0
7155102	PITTSBURGH	PA		04/05/2024		121,311	0	(2)	0	0	(2)	0	1,153	1,151	0	0	0
7155103	BROWNSBURG	IN		04/05/2024		170,872	0	(7)	0	0	(7)	0	1,782	1,775	0	0	0
7155105	BALTIMORE	MD		04/05/2024		130,319	0	(14)	0	0	(14)	0	1,044	1,030	0	0	0
7155106	CHICAGO	IL		04/05/2024		277,938	0	(51)	0	0	(51)	0	2,519	2,468	0	0	0
7155107	BAKERSFIELD	CA		04/05/2024		326,224	0	(34)	0	0	(34)	0	2,796	2,762	0	0	0
7155108	BALTIMORE	MD		04/05/2024		188,127	0	(23)	0	0	(23)	0	1,630	1,606	0	0	0
7155109	PHILADELPHIA	PA		04/05/2024		170,141	0	0	0	0	0	0	1,544	1,543	0	0	0
7155110	PHILADELPHIA	PA		04/05/2024		158,591	0	(6)	0	0	(6)	0	1,294	1,288	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155112	KANSAS CITY	KS		04/05/2024		90,769	0	(14)	0	0	(14)	0	724	710	0	0	0
7155113	OCALA	FL		04/05/2024		185,549	0	(26)	0	0	(26)	0	1,717	1,691	0	0	0
7155114	OCALA	FL		04/05/2024		177,047	0	6	0	0	6	0	2,007	2,013	0	0	0
7155115	BALTIMORE	MD		04/05/2024		149,643	0	(19)	0	0	(19)	0	1,350	1,331	0	0	0
7155118	HOUSTON	TX		04/05/2024		198,670	0	(26)	0	0	(26)	0	1,823	1,797	0	0	0
7155119	DOVER	NJ		04/05/2024		417,662	0	(3)	0	0	(3)	0	4,537	4,534	0	0	0
7155120	BALTIMORE	MD		04/05/2024		166,525	0	(26)	0	0	(26)	0	1,348	1,322	0	0	0
7155122	BALTIMORE	MD		04/05/2024		170,305	0	(27)	0	0	(27)	0	1,499	1,472	0	0	0
7155123	HAMMOND	IN		04/05/2024		160,186	0	(16)	0	0	(16)	0	1,458	1,442	0	0	0
7155124	MERIDEN	CT		04/05/2024		283,686	0	(50)	0	0	(50)	0	2,335	2,285	0	0	0
7155126	WILSON	NC		04/05/2024		101,543	0	(18)	0	0	(18)	0	883	865	0	0	0
7155127	EDGEWOOD	MD		04/05/2024		172,447	0	(15)	0	0	(15)	0	1,635	1,620	0	0	0
7155128	MILLVILLE	NJ		04/05/2024		267,176	0	(40)	0	0	(40)	0	3,937	3,897	0	0	0
7155129	OAK LAWN	IL		04/05/2024		213,937	0	(21)	0	0	(21)	0	1,822	1,801	0	0	0
7155132	HENRICO	VA		04/09/2024		141,251	0	(23)	0	0	(23)	0	1,387	1,364	0	0	0
7155133	OGDEN	UT		04/09/2024		356,836	0	(46)	0	0	(46)	0	3,600	3,555	0	0	0
7155134	HAGERSTOWN	MD		04/09/2024		133,363	0	(16)	0	0	(16)	0	1,193	1,177	0	0	0
7155135	PORT HURON	MI		04/09/2024		128,489	0	(9)	0	0	(9)	0	1,012	1,003	0	0	0
7155136	BALTIMORE	MD		04/09/2024		181,290	0	(38)	0	0	(38)	0	2,241	2,203	0	0	0
7155137	KNOXVILLE	TN		04/09/2024		164,462	0	(19)	0	0	(19)	0	1,509	1,490	0	0	0
7155140	HAMPTON	VA		04/09/2024		195,296	0	(16)	0	0	(16)	0	2,291	2,276	0	0	0
7155141	FORT WAYNE	IN		04/09/2024		55,474	0	(5)	0	0	(5)	0	604	599	0	0	0
7155142	REDFORD	MI		04/09/2024		102,366	0	(10)	0	0	(10)	0	1,012	1,002	0	0	0
7155143	BALTIMORE	MD		04/09/2024		170,791	0	(18)	0	0	(18)	0	1,607	1,590	0	0	0
7155144	CINCINNATI	OH		04/09/2024		189,290	0	(13)	0	0	(13)	0	1,746	1,733	0	0	0
7155145	ATHENS	TX		04/09/2024		222,352	0	(24)	0	0	(24)	0	2,091	2,067	0	0	0
7155146	HIGH POINT	NC		04/09/2024		101,666	0	(5)	0	0	(5)	0	940	936	0	0	0
7155148	MEMPHIS	TN		04/09/2024		87,248	0	(13)	0	0	(13)	0	760	747	0	0	0
7155150	BALTIMORE	MD		04/09/2024		142,831	0	(18)	0	0	(18)	0	1,374	1,357	0	0	0
7155151	ATHENS	TX		04/09/2024		153,722	0	(23)	0	0	(23)	0	1,511	1,488	0	0	0
7155152	COLUMBIA	SC		04/09/2024		118,680	0	(14)	0	0	(14)	0	1,088	1,074	0	0	0
7155153	BALTIMORE	MD		04/09/2024		146,916	0	(17)	0	0	(17)	0	1,316	1,299	0	0	0
7155154	BALTIMORE	MD		04/09/2024		150,045	0	(19)	0	0	(19)	0	1,443	1,424	0	0	0
7155155	ODESSA	MO		04/09/2024		164,909	0	(22)	0	0	(22)	0	1,585	1,562	0	0	0
7155156	CINCINNATI	OH		04/09/2024		168,937	0	(19)	0	0	(19)	0	1,543	1,525	0	0	0
7155158	WARNER ROBINS	GA		04/09/2024		101,578	0	(10)	0	0	(10)	0	979	969	0	0	0
7155159	LINCOLN	NE		04/09/2024		168,659	0	(22)	0	0	(22)	0	1,435	1,413	0	0	0
7155160	BALTIMORE	MD		04/09/2024		198,181	0	(13)	0	0	(13)	0	1,829	1,816	0	0	0
7155161	JACKSONVILLE	FL		04/11/2024		124,580	0	(14)	0	0	(14)	0	1,229	1,215	0	0	0
7155163	BALTIMORE	MD		04/11/2024		108,894	0	(5)	0	0	(5)	0	1,056	1,051	0	0	0
7155165	BUFFALO	NY		04/11/2024		124,369	0	(6)	0	0	(6)	0	1,178	1,172	0	0	0
7155166	PATERSON	NJ		04/11/2024		507,116	0	(61)	0	0	(61)	0	4,539	4,478	0	0	0
7155167	JEFFERSON CITY	MO		04/11/2024		113,372	0	(8)	0	0	(8)	0	1,630	1,622	0	0	0
7155168	BROCKTON	MA		04/11/2024		310,065	0	(54)	0	0	(54)	0	2,826	2,772	0	0	0
7155170	PHILADELPHIA	PA		04/11/2024		180,734	0	(8)	0	0	(8)	0	1,632	1,624	0	0	0
7155171	GAINESVILLE	FL		04/11/2024		152,832	0	(17)	0	0	(17)	0	1,508	1,491	0	0	0
7155172	DAYTON	OH		04/11/2024		116,523	0	(4)	0	0	(4)	0	900	896	0	0	0
7155173	DAYTON	OH		04/11/2024		80,267	0	(3)	0	0	(3)	0	667	664	0	0	0
7155176	CHICAGO	IL		04/12/2024		218,709	0	(26)	0	0	(26)	0	1,933	1,907	0	0	0
7155177	BROOKLYN	NY		04/12/2024		611,014	0	(115)	0	0	(115)	0	115	0	0	0	0
7155179	THE BRONX	NY		04/12/2024		934,068	0	(80)	0	0	(80)	0	8,147	8,067	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155181	THE BRONX	NY		04/12/2024		934,068	0	(80)	0	0	(80)	0	8,147	8,067	0	0	0
7155184	WATERBURY	CT		04/12/2024		320,397	0	(45)	0	0	(45)	0	2,710	2,666	0	0	0
7155185	PROVIDENCE	RI		04/12/2024		440,722	0	(55)	0	0	(55)	0	3,932	3,878	0	0	0
7155186	LAWRENCE	NJ		04/12/2024		217,382	0	(29)	0	0	(29)	0	2,029	2,000	0	0	0
7155188	BALTIMORE	MD		04/12/2024		215,108	0	(30)	0	0	(30)	0	2,006	1,976	0	0	0
7155190	BROOKLYN	NY		04/12/2024		774,943	0	(108)	0	0	(108)	0	5,866	5,758	0	0	0
7155191	JACKSON	MS		04/12/2024		95,811	0	(17)	0	0	(17)	0	842	825	0	0	0
7155192	CYPRESS	TX		04/12/2024		182,541	0	(24)	0	0	(24)	0	1,724	1,700	0	0	0
7155194	ROCKY MOUNT	NC		04/12/2024		156,892	0	(22)	0	0	(22)	0	1,226	1,204	0	0	0
7155195	BROOKLYN	NY		04/12/2024		575,288	0	(46)	0	0	(46)	0	4,761	4,715	0	0	0
7155196	OGLESBY	IL		04/12/2024		144,540	0	(19)	0	0	(19)	0	1,139	1,120	0	0	0
7155197	GREENVILLE	SC		04/12/2024		108,137	0	(15)	0	0	(15)	0	899	884	0	0	0
7155198	CYPRESS	TX		04/12/2024		191,505	0	(23)	0	0	(23)	0	2,715	2,692	0	0	0
7155199	WINTHROP HARBOR	IL		04/12/2024		230,041	0	(18)	0	0	(18)	0	2,181	2,163	0	0	0
7155202	SHIRLEY	NY		04/12/2024		491,697	0	(101)	0	0	(101)	0	3,966	3,865	0	0	0
7155203	CLEVELAND	OH		04/12/2024		86,166	0	(9)	0	0	(9)	0	820	810	0	0	0
7155204	JACKSON	MS		04/12/2024		90,653	0	(11)	0	0	(11)	0	800	789	0	0	0
7155205	LORAIN	OH		04/12/2024		89,424	0	(20)	0	0	(20)	0	1,069	1,050	0	0	0
7155206	DETROIT	MI		04/12/2024		100,056	0	(12)	0	0	(12)	0	793	781	0	0	0
7155207	WEST PALM BEACH	FL		04/12/2024		336,158	0	(36)	0	0	(36)	0	3,092	3,056	0	0	0
7155208	FORT WORTH	TX		04/12/2024		195,761	0	(22)	0	0	(22)	0	1,854	1,831	0	0	0
7155211	VERNON	CT		04/12/2024		84,436	0	(10)	0	0	(10)	0	651	641	0	0	0
7155214	INDIANAPOLIS	IN		04/12/2024		183,348	0	(15)	0	0	(15)	0	1,583	1,568	0	0	0
7155215	ROSLYN HEIGHTS	NY		04/12/2024		1,339,710	0	(205)	0	0	(205)	0	10,725	10,521	0	0	0
7155216	TRENTON	NJ		04/12/2024		130,700	0	(17)	0	0	(17)	0	1,142	1,125	0	0	0
7155217	SPRING VALLEY	NY		04/12/2024		754,921	0	(72)	0	0	(72)	0	7,191	7,119	0	0	0
7155218	SPRING VALLEY	NY		04/12/2024		1,303,474	0	(213)	0	0	(213)	0	11,210	10,998	0	0	0
7155219	ROCHESTER	NY		04/12/2024		131,382	0	(24)	0	0	(24)	0	983	959	0	0	0
7155220	CLEVELAND	OH		04/12/2024		106,670	0	(16)	0	0	(16)	0	923	907	0	0	0
7155221	CHICAGO	IL		04/12/2024		100,472	0	(13)	0	0	(13)	0	896	883	0	0	0
7155222	JACKSONVILLE	FL		04/12/2024		134,583	0	(18)	0	0	(18)	0	1,193	1,175	0	0	0
7155223	FRANKLIN PARK	IL		04/12/2024		307,407	0	(38)	0	0	(38)	0	2,669	2,630	0	0	0
7155225	PORT JERVIS	NY		04/12/2024		244,907	0	(27)	0	0	(27)	0	2,182	2,155	0	0	0
7155226	BROWN MILLS	NJ		04/12/2024		286,872	0	(38)	0	0	(38)	0	2,664	2,625	0	0	0
7155227	LAWRENCEVILLE	GA		04/12/2024		269,958	0	(36)	0	0	(36)	0	2,480	2,444	0	0	0
7155228	DETROIT	MI		04/15/2024		76,373	0	(11)	0	0	(11)	0	575	564	0	0	0
7155229	DETROIT	MI		04/15/2024		76,063	0	(11)	0	0	(11)	0	573	562	0	0	0
7155230	SAINT LOUIS	MO		04/15/2024		104,041	0	(19)	0	0	(19)	0	856	837	0	0	0
7155232	QUEENS	NY		04/15/2024		704,322	0	(145)	0	0	(145)	0	6,141	5,996	0	0	0
7155233	CINCINNATI	OH		04/15/2024		107,200	0	(16)	0	0	(16)	0	820	804	0	0	0
7155234	BALTIMORE	MD		04/15/2024		140,706	0	(21)	0	0	(21)	0	1,111	1,090	0	0	0
7155235	ATLANTA	GA		04/15/2024		156,416	0	(24)	0	0	(24)	0	1,260	1,235	0	0	0
7155236	ATLANTA	GA		04/15/2024		332,268	0	(73)	0	0	(73)	0	3,677	3,605	0	0	0
7155237	SPRINGFIELD	MO		04/15/2024		105,314	0	(4)	0	0	(4)	0	1,070	1,066	0	0	0
7155240	COUNCIL BLUFFS	IA		04/15/2024		391,357	0	(50)	0	0	(50)	0	3,039	2,989	0	0	0
7155241	BALTIMORE	MD		04/15/2024		242,246	0	(27)	0	0	(27)	0	1,839	1,812	0	0	0
7155242	BRIDGEPORT	CT		04/15/2024		468,024	0	(80)	0	0	(80)	0	3,756	3,675	0	0	0
7155243	EASTPOINTE	MI		04/15/2024		88,760	0	(14)	0	0	(14)	0	715	701	0	0	0
7155244	THOMASVILLE	NC		04/15/2024		83,920	0	(277)	0	0	(277)	0	11,983	11,706	0	0	0
7155245	CLEVELAND	OH		04/15/2024		156,031	0	(23)	0	0	(23)	0	1,214	1,191	0	0	0
7155246	BALTIMORE	MD		04/15/2024		196,577	0	(28)	0	0	(28)	0	1,693	1,665	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155247	ALBANY	NY		04/15/2024		83,080	0	(14)	0	0	(14)	0	661	647	0	0	0
7155248	GREENSBORO	NC		04/15/2024		133,112	0	(19)	0	0	(19)	0	1,180	1,161	0	0	0
7155249	HUNTINGTON STATION	NY		04/15/2024		414,877	0	(41)	0	0	(41)	0	3,991	3,950	0	0	0
7155250	DUNDALK	MD		04/15/2024		185,765	0	(30)	0	0	(30)	0	1,658	1,627	0	0	0
7155251	ROCHESTER	NY		04/15/2024		109,732	0	(15)	0	0	(15)	0	963	947	0	0	0
7155253	EUCLID	OH		04/15/2024		80,758	0	(36)	0	0	(36)	0	4,783	4,747	0	0	0
7155254	SYRACUSE	NY		04/15/2024		175,593	0	(29)	0	0	(29)	0	1,349	1,320	0	0	0
7155255	NEWARK	NJ		04/15/2024		419,311	0	(46)	0	0	(46)	0	3,885	3,838	0	0	0
7155257	KINGSPORT	TN		04/15/2024		107,243	0	(18)	0	0	(18)	0	924	906	0	0	0
7155259	MAPLE HEIGHTS	OH		04/15/2024		106,751	0	(18)	0	0	(18)	0	856	838	0	0	0
7155261	GAUTIER	MS		04/15/2024		158,059	0	(23)	0	0	(23)	0	1,261	1,238	0	0	0
7155263	EAST GRANBY	CT		04/15/2024		300,780	0	(24)	0	0	(24)	0	2,449	2,425	0	0	0
7155264	PETERSBURG	VA		04/15/2024		125,157	0	(20)	0	0	(20)	0	1,013	993	0	0	0
7155265	CLEVELAND	OH		04/15/2024		87,439	0	(15)	0	0	(15)	0	692	676	0	0	0
7155266	CHESTER	PA		04/15/2024		116,808	0	(5)	0	0	(5)	0	959	954	0	0	0
7155268	JONESBORO	GA		04/15/2024		199,524	0	(23)	0	0	(23)	0	3,357	3,334	0	0	0
7155269	SAVANNAH	GA		04/15/2024		111,998	0	(22)	0	0	(22)	0	915	893	0	0	0
7155270	KANSAS CITY	MO		04/15/2024		150,686	0	(12)	0	0	(12)	0	1,406	1,394	0	0	0
7155271	CROWN POINT	IN		04/15/2024		175,451	0	(17)	0	0	(17)	0	1,544	1,527	0	0	0
7155272	BALTIMORE	MD		04/15/2024		187,869	0	(27)	0	0	(27)	0	1,413	1,386	0	0	0
7155274	TAMPA	FL		04/15/2024		333,851	0	(48)	0	0	(48)	0	3,006	2,958	0	0	0
7155275	KANSAS CITY	MO		04/15/2024		137,827	0	(10)	0	0	(10)	0	1,297	1,287	0	0	0
7155276	CLINTON	MD		04/15/2024		337,997	0	(48)	0	0	(48)	0	2,899	2,851	0	0	0
7155277	SHIRLEY	NY		04/15/2024		308,742	0	(31)	0	0	(31)	0	2,972	2,940	0	0	0
7155278	HANOVER	MD		04/15/2024		360,639	0	(35)	0	0	(35)	0	2,536	2,502	0	0	0
7155279	CAMDEN	NJ		04/15/2024		143,585	0	(14)	0	0	(14)	0	1,223	1,209	0	0	0
7155281	DETROIT	MI		04/15/2024		83,198	0	(10)	0	0	(10)	0	666	656	0	0	0
7155282	MACON	GA		04/15/2024		85,762	0	(14)	0	0	(14)	0	662	649	0	0	0
7155283	AKRON	OH		04/15/2024		100,315	0	(16)	0	0	(16)	0	815	798	0	0	0
7155284	PARKVILLE	MD		04/15/2024		174,414	0	(30)	0	0	(30)	0	1,453	1,422	0	0	0
7155285	MABLETON	GA		04/15/2024		134,858	0	(24)	0	0	(24)	0	1,186	1,162	0	0	0
7155287	BALTIMORE	MD		04/15/2024		138,020	0	(18)	0	0	(18)	0	1,279	1,262	0	0	0
7155288	NEWPORT NEWS	VA		04/15/2024		142,550	0	(4)	0	0	(4)	0	1,436	1,432	0	0	0
7155289	NEWPORT NEWS	VA		04/15/2024		172,731	0	(6)	0	0	(6)	0	1,740	1,734	0	0	0
7155290	NEWPORT NEWS	VA		04/15/2024		172,499	0	(7)	0	0	(7)	0	1,761	1,753	0	0	0
7155291	NEWPORT NEWS	VA		04/15/2024		150,201	0	(5)	0	0	(5)	0	1,513	1,508	0	0	0
7155292	KNOXVILLE	TN		04/15/2024		231,136	0	(30)	0	0	(30)	0	1,947	1,917	0	0	0
7155293	KNOXVILLE	TN		04/15/2024		250,156	0	(32)	0	0	(32)	0	2,108	2,076	0	0	0
7155295	GARY	IN		04/15/2024		103,137	0	(10)	0	0	(10)	0	879	869	0	0	0
7155296	NORTH CANTON	OH		04/15/2024		310,289	0	(59)	0	0	(59)	0	2,349	2,290	0	0	0
7155298	TUSCALOOSA	AL		04/17/2024		156,871	0	(17)	0	0	(17)	0	1,430	1,414	0	0	0
7155299	CINCINNATI	OH		04/17/2024		273,439	0	(5)	0	0	(5)	0	2,518	2,513	0	0	0
7155300	ROCHESTER	NY		04/17/2024		195,397	0	(9)	0	0	(9)	0	1,928	1,919	0	0	0
7155301	WEBSTER	MA		04/17/2024		313,791	0	(19)	0	0	(19)	0	3,223	3,204	0	0	0
7155304	FORT WORTH	TX		04/17/2024		208,896	0	(1)	0	0	(1)	0	2,223	2,222	0	0	0
7155305	GREAT FALLS	MT		04/17/2024		204,243	0	(1)	0	0	(1)	0	2,086	2,085	0	0	0
7155306	SALISBURY	NC		04/17/2024		152,982	0	10	0	0	10	0	1,574	1,584	0	0	0
7155307	EL PASO	TX		04/17/2024		159,384	0	(16)	0	0	(16)	0	1,363	1,347	0	0	0
7155308	JONESBORO	GA		04/17/2024		136,989	0	(8)	0	0	(8)	0	1,306	1,298	0	0	0
7155309	BALTIMORE	MD		04/17/2024		282,336	0	(1)	0	0	(1)	0	2,604	2,603	0	0	0
7155310	LUBBOCK	TX		04/17/2024		87,242	0	(7)	0	0	(7)	0	837	830	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7155311	LINCOLN	NE		04/17/2024		194,406	0	(10)	0	0	(10)	0	1,741	1,731	0	0	0
7155312	FOREST PARK	GA		04/19/2024		139,616	0	(2)	0	0	(2)	0	1,498	1,496	0	0	0
7155313	NORCROSS	GA		04/19/2024		131,822	0	(6)	0	0	(6)	0	1,260	1,254	0	0	0
7155315	BELLEVILLE	IL		04/19/2024		161,793	0	(6)	0	0	(6)	0	1,115	1,109	0	0	0
7155316	JACKSONVILLE	FL		04/19/2024		133,495	0	2	0	0	2	0	1,451	1,453	0	0	0
7155318	DESTIN	FL		04/19/2024		194,456	0	(22)	0	0	(22)	0	1,973	1,951	0	0	0
7155319	ATLANTA	GA		04/19/2024		127,848	0	(8)	0	0	(8)	0	1,358	1,351	0	0	0
7155320	INDEPENDENCE	MO		04/19/2024		176,139	0	(11)	0	0	(11)	0	1,770	1,759	0	0	0
7155321	HAMILTON	OH		04/19/2024		190,291	0	(7)	0	0	(7)	0	1,663	1,656	0	0	0
7155324	STEELTON	PA		04/19/2024		115,549	0	0	0	0	0	0	1,085	1,085	0	0	0
7155325	GETTYSBURG	PA		04/19/2024		249,734	0	0	0	0	0	0	2,344	2,344	0	0	0
7155328	INDIANAPOLIS	IN		04/19/2024		104,463	0	(9)	0	0	(9)	0	820	812	0	0	0
7155330	GARDENDALE	AL		04/19/2024		141,474	0	(14)	0	0	(14)	0	1,219	1,205	0	0	0
7155331	WASHINGTON	PA		04/19/2024		105,662	0	(5)	0	0	(5)	0	1,017	1,012	0	0	0
7155332	PAINESVILLE	OH		04/19/2024		100,890	0	(15)	0	0	(15)	0	774	759	0	0	0
7155333	NORTHPORT	AL		04/19/2024		282,248	0	(54)	0	0	(54)	0	2,199	2,145	0	0	0
7155334	PLAINFIELD	NJ		04/19/2024		488,098	0	(53)	0	0	(53)	0	3,770	3,717	0	0	0
7155336	SAVANNAH	GA		04/19/2024		541,831	0	(102)	0	0	(102)	0	4,506	4,404	0	0	0
7155337	NEWPORT NEWS	VA		04/19/2024		154,429	0	(20)	0	0	(20)	0	1,343	1,323	0	0	0
7155338	EDGEWOOD	MD		04/19/2024		232,046	0	(17)	0	0	(17)	0	2,208	2,191	0	0	0
7155340	CHICAGO	IL		04/19/2024		149,362	0	(14)	0	0	(14)	0	1,397	1,382	0	0	0
7155341	BALTIMORE	MD		04/19/2024		101,672	0	(12)	0	0	(12)	0	853	841	0	0	0
7155342	SAINT LOUIS	MO		04/19/2024		99,465	0	(15)	0	0	(15)	0	767	752	0	0	0
7155343	DAYTON	OH		04/19/2024		103,284	0	(14)	0	0	(14)	0	961	946	0	0	0
7155344	AUSTELL	GA		04/19/2024		107,181	0	(17)	0	0	(17)	0	946	929	0	0	0
7155346	WILLIMANTIC	CT		04/19/2024		190,360	0	(9)	0	0	(9)	0	1,860	1,851	0	0	0
7155349	BALTIMORE	MD		04/19/2024		167,275	0	(17)	0	0	(17)	0	1,407	1,390	0	0	0
7155350	BALTIMORE	MD		04/19/2024		150,956	0	(15)	0	0	(15)	0	1,270	1,255	0	0	0
7155351	ENDICOTT	NY		04/19/2024		147,248	0	(25)	0	0	(25)	0	1,157	1,132	0	0	0
7155352	HOUSTON	TX		04/19/2024		160,504	0	3	0	0	3	0	2,691	2,695	0	0	0
7155353	BALTIMORE	MD		04/19/2024		70,379	0	(14)	0	0	(14)	0	547	534	0	0	0
7155354	PONTIAC	MI		04/19/2024		78,831	0	(13)	0	0	(13)	0	657	645	0	0	0
7155357	PIQUA	OH		04/19/2024		97,386	0	(14)	0	0	(14)	0	787	774	0	0	0
7155358	BALTIMORE	MD		04/19/2024		149,936	0	(15)	0	0	(15)	0	1,261	1,246	0	0	0
7155359	WEST GROVE	PA		04/19/2024		269,324	0	(22)	0	0	(22)	0	3,892	3,870	0	0	0
7155360	PHILADELPHIA	PA		04/19/2024		159,066	0	(8)	0	0	(8)	0	1,402	1,394	0	0	0
7155361	MUSKEGON	MI		04/19/2024		92,349	0	(15)	0	0	(15)	0	711	696	0	0	0
7155362	HARRISBURG	PA		04/19/2024		100,702	0	(5)	0	0	(5)	0	784	780	0	0	0
7155363	SCRANTON	PA		04/19/2024		298,671	0	(33)	0	0	(33)	0	2,473	2,440	0	0	0
7155364	SCRANTON	PA		04/19/2024		298,671	0	(33)	0	0	(33)	0	2,473	2,440	0	0	0
7155365	EAST ELMHURST	NY		04/19/2024		737,539	0	(56)	0	0	(56)	0	7,222	7,166	0	0	0
7155366	BALTIMORE	MD		04/19/2024		179,846	0	(15)	0	0	(15)	0	1,500	1,485	0	0	0
7155367	SUMMERVILLE	SC		04/19/2024		220,553	0	(21)	0	0	(21)	0	2,689	2,667	0	0	0
7155368	INDIANAPOLIS	IN		04/19/2024		155,295	0	(16)	0	0	(16)	0	1,509	1,493	0	0	0
7155369	BIRMINGHAM	AL		04/19/2024		172,866	0	0	0	0	0	0	8	8	0	0	0
7155371	ROCHESTER	NY		04/19/2024		141,486	0	124	0	0	124	0	1,237	1,361	0	0	0
7155373	HOUSTON	TX		04/19/2024		269,831	0	(1)	0	0	(1)	0	2,685	2,684	0	0	0
7155374	WILMINGTON	DE		04/19/2024		150,984	0	(12)	0	0	(12)	0	1,421	1,409	0	0	0
7155375	JACKSONVILLE	FL		04/19/2024		204,513	0	(24)	0	0	(24)	0	1,774	1,750	0	0	0
7155376	DAYTON	OH		04/19/2024		100,490	0	(15)	0	0	(15)	0	764	748	0	0	0
7155377	BALTIMORE	MD		04/19/2024		102,796	0	(9)	0	0	(9)	0	901	892	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155378	TUPELO	MS		04/19/2024		160,228	0	(14)	0	0	(14)	0	1,347	1,333	0	0	0
7155379	NEWARK	OH		04/19/2024		144,468	0	(11)	0	0	(11)	0	1,239	1,228	0	0	0
7155380	BALTIMORE	MD		04/19/2024		260,471	0	(22)	0	0	(22)	0	2,252	2,230	0	0	0
7155381	CHICAGO	IL		04/19/2024		129,220	0	(10)	0	0	(10)	0	1,099	1,089	0	0	0
7155384	GARY	IN		04/19/2024		94,032	0	(11)	0	0	(11)	0	719	708	0	0	0
7155385	GARY	IN		04/19/2024		86,325	0	(10)	0	0	(10)	0	660	650	0	0	0
7155386	CHICAGO	IL		04/19/2024		154,837	0	(21)	0	0	(21)	0	1,284	1,264	0	0	0
7155387	WARREN	MI		04/19/2024		127,687	0	(10)	0	0	(10)	0	1,114	1,104	0	0	0
7155388	PHILADELPHIA	PA		04/19/2024		137,576	0	(6)	0	0	(6)	0	1,061	1,055	0	0	0
7155389	PLYMOUTH	PA		04/19/2024		103,441	0	(4)	0	0	(4)	0	639	635	0	0	0
7155390	FORT MYERS	FL		04/19/2024		179,721	0	(21)	0	0	(21)	0	1,459	1,438	0	0	0
7155391	HAMPTON	VA		04/19/2024		133,679	0	3	0	0	3	0	1,354	1,357	0	0	0
7155392	DOVER	DE		04/19/2024		136,333	0	(7)	0	0	(7)	0	1,165	1,158	0	0	0
7155393	WARNER ROBINS	GA		04/19/2024		89,444	0	0	0	0	0	0	854	855	0	0	0
7155394	ANSONIA	CT		04/19/2024		234,908	0	(24)	0	0	(24)	0	1,953	1,930	0	0	0
7155395	WYLIE	TX		04/19/2024		173,768	0	(22)	0	0	(22)	0	1,639	1,617	0	0	0
7155396	DALLAS	TX		04/19/2024		245,025	0	(35)	0	0	(35)	0	2,341	2,306	0	0	0
7155397	INDIANAPOLIS	IN		04/19/2024		124,507	0	(19)	0	0	(19)	0	951	932	0	0	0
7155398	INDIANAPOLIS	IN		04/19/2024		124,258	0	(19)	0	0	(19)	0	949	930	0	0	0
7155399	INDIANAPOLIS	IN		04/19/2024		107,906	0	(17)	0	0	(17)	0	824	808	0	0	0
7155400	INDIANAPOLIS	IN		04/19/2024		98,036	0	(15)	0	0	(15)	0	766	751	0	0	0
7155401	KATY	TX		04/19/2024		176,581	0	50	0	0	50	0	4,348	4,398	0	0	0
7155402	LA PORTE	TX		04/19/2024		153,758	0	3	0	0	3	0	2,417	2,420	0	0	0
7155403	CLIFTON	SC		04/19/2024		119,567	0	(15)	0	0	(15)	0	949	934	0	0	0
7155404	EDGEWOOD	MD		04/19/2024		197,004	0	(7)	0	0	(7)	0	1,914	1,908	0	0	0
7155405	MOBILE	AL		04/19/2024		195,845	0	(28)	0	0	(28)	0	1,583	1,555	0	0	0
7155406	KANSAS CITY	MO		04/19/2024		110,830	0	(11)	0	0	(11)	0	1,058	1,047	0	0	0
7155407	HUNTSVILLE	AL		04/19/2024		90,958	0	(13)	0	0	(13)	0	820	807	0	0	0
7155408	LANSING	MI		04/19/2024		82,818	0	(12)	0	0	(12)	0	722	710	0	0	0
7155409	WARREN	MI		04/19/2024		103,602	0	(16)	0	0	(16)	0	828	811	0	0	0
7155411	COOLBAUGH	PA		04/19/2024		221,721	0	(10)	0	0	(10)	0	1,727	1,717	0	0	0
7155412	SALEM	NJ		04/19/2024		126,145	0	(20)	0	0	(20)	0	1,077	1,057	0	0	0
7155413	BALTIMORE	MD		04/19/2024		159,685	0	(12)	0	0	(12)	0	1,355	1,343	0	0	0
7155414	BALTIMORE	MD		04/19/2024		170,924	0	(12)	0	0	(12)	0	1,451	1,439	0	0	0
7155416	MARKHAM	IL		04/19/2024		188,495	0	(28)	0	0	(28)	0	1,483	1,455	0	0	0
7155417	HAZELWOOD	MO		04/19/2024		109,024	0	(14)	0	0	(14)	0	951	937	0	0	0
7155418	MEMPHIS	TN		04/19/2024		102,939	0	(10)	0	0	(10)	0	974	965	0	0	0
7155419	CINCINNATI	OH		04/19/2024		230,300	0	(27)	0	0	(27)	0	1,982	1,955	0	0	0
7155420	NEWARK	NJ		04/19/2024		565,340	0	(57)	0	0	(57)	0	4,571	4,514	0	0	0
7155421	HAMDEN	CT		04/19/2024		218,202	0	(21)	0	0	(21)	0	2,151	2,130	0	0	0
7155422	DETROIT	MI		04/19/2024		90,223	0	(14)	0	0	(14)	0	688	674	0	0	0
7155424	BALTIMORE	MD		04/24/2024		110,544	0	(3)	0	0	(3)	0	1,074	1,071	0	0	0
7155427	BALTIMORE	MD		04/24/2024		105,327	0	(3)	0	0	(3)	0	1,017	1,014	0	0	0
7155429	MILLEDGEVILLE	GA		04/24/2024		177,509	0	(16)	0	0	(16)	0	1,701	1,685	0	0	0
7155431	PRESQUE ISLE	ME		04/24/2024		127,933	0	(11)	0	0	(11)	0	1,141	1,129	0	0	0
7155432	WILKES-BARRE	PA		04/24/2024		99,593	0	(2)	0	0	(2)	0	902	900	0	0	0
7155434	MILWAUKEE	WI		04/24/2024		145,982	0	(64)	0	0	(64)	0	4,648	4,584	0	0	0
7155435	NAUGATUCK	CT		04/24/2024		136,648	0	(11)	0	0	(11)	0	1,280	1,269	0	0	0
7155436	CALUMET CITY	IL		04/24/2024		124,445	0	(6)	0	0	(6)	0	1,142	1,136	0	0	0
7155437	CHARLEROI	PA		04/24/2024		114,367	0	(3)	0	0	(3)	0	1,025	1,022	0	0	0
7155438	PORT JERVIS	NY		04/24/2024		238,173	0	(37)	0	0	(37)	0	2,086	2,049	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155439	VINELAND	NJ		04/24/2024		234,558	0	(21)	0	0	(21)	0	2,094	2,073	0	0	0
7155440	NEWARK	NJ		04/24/2024		591,500	0	(41)	0	0	(41)	0	5,260	5,219	0	0	0
7155441	MORRISTOWN	NJ		04/24/2024		420,046	0	(27)	0	0	(27)	0	3,982	3,955	0	0	0
7155443	BAL HARBOUR	FL		04/24/2024		499,345	0	(39)	0	0	(39)	0	4,933	4,894	0	0	0
7155444	BAL HARBOUR	FL		04/24/2024		1,339,038	0	(99)	0	0	(99)	0	13,235	13,136	0	0	0
7155445	BROOKLYN	NY		04/24/2024		747,262	0	(32)	0	0	(32)	0	6,863	6,831	0	0	0
7155446	NEWARK	NJ		04/24/2024		479,543	0	(45)	0	0	(45)	0	4,395	4,350	0	0	0
7155447	MONROE	NY		04/24/2024		471,006	0	(23)	0	0	(23)	0	4,556	4,533	0	0	0
7155448	CINCINNATI	OH		04/24/2024		114,740	0	(12)	0	0	(12)	0	1,027	1,015	0	0	0
7155450	HAMILTON	OH		04/24/2024		120,541	0	(17)	0	0	(17)	0	871	854	0	0	0
7155451	DETROIT	MI		04/24/2024		102,565	0	(13)	0	0	(13)	0	1,190	1,177	0	0	0
7155452	TOMS RIVER	NJ		04/24/2024		331,068	0	(10)	0	0	(10)	0	2,007	1,997	0	0	0
7155453	ISLIP	NY		04/24/2024		392,325	0	(27)	0	0	(27)	0	2,870	2,843	0	0	0
7155454	TUCKERTON	NJ		04/24/2024		414,701	0	(41)	0	0	(41)	0	3,747	3,706	0	0	0
7155455	TERRE HAUTE	IN		04/24/2024		113,991	0	(12)	0	0	(12)	0	1,055	1,043	0	0	0
7155456	DETROIT	MI		04/24/2024		82,524	0	(17)	0	0	(17)	0	1,622	1,605	0	0	0
7155457	HAMILTON	NJ		04/24/2024		304,492	0	(27)	0	0	(27)	0	2,744	2,718	0	0	0
7155458	SICKLERVILLE	NJ		04/24/2024		129,609	0	4	0	0	4	0	1,253	1,257	0	0	0
7155459	MIAMI GARDENS	FL		04/24/2024		548,172	0	(6)	0	0	(6)	0	5,611	5,605	0	0	0
7155460	GRAND RAPIDS	MI		04/24/2024		200,861	0	(14)	0	0	(14)	0	1,400	1,386	0	0	0
7155461	DETROIT	MI		04/24/2024		143,069	0	(10)	0	0	(10)	0	1,411	1,401	0	0	0
7155462	DOVER	DE		04/24/2024		235,465	0	(26)	0	0	(26)	0	2,151	2,125	0	0	0
7155464	FREEPORT	NY		04/24/2024		397,998	0	(49)	0	0	(49)	0	3,456	3,406	0	0	0
7155465	FAR ROCKAWAY	NY		04/24/2024		631,015	0	(36)	0	0	(36)	0	6,368	6,332	0	0	0
7155466	INDIANAPOLIS	IN		04/24/2024		139,062	0	(15)	0	0	(15)	0	1,287	1,272	0	0	0
7155467	NEWNAN	GA		04/24/2024		193,143	0	0	0	0	0	0	875	875	0	0	0
7155468	INDIANAPOLIS	IN		04/24/2024		129,958	0	(14)	0	0	(14)	0	1,196	1,182	0	0	0
7155470	GLASTONBURY	CT		04/24/2024		102,032	0	(19)	0	0	(19)	0	780	761	0	0	0
7155471	NEWARK	NJ		04/24/2024		600,564	0	(17)	0	0	(17)	0	5,621	5,604	0	0	0
7155472	AKRON	OH		04/24/2024		83,868	0	(8)	0	0	(8)	0	725	718	0	0	0
7155474	MIDDLE ISLAND	NY		04/24/2024		412,122	0	(50)	0	0	(50)	0	3,607	3,556	0	0	0
7155475	JENKS	OK		04/29/2024		184,285	0	237	0	0	237	0	2,055	2,292	0	0	0
7155476	IRVINGTON	NJ		04/29/2024		193,214	0	366	0	0	366	0	2,629	2,995	0	0	0
7155477	NEWARK	NJ		04/29/2024		216,973	0	569	0	0	569	0	4,152	4,721	0	0	0
7155478	LIBERTY	MO		04/29/2024		133,424	0	15	0	0	15	0	3,112	3,127	0	0	0
7155479	DENVER	CO		04/29/2024		105,218	0	230	0	0	230	0	6,118	6,349	0	0	0
7155481	ARDEN	NC		04/29/2024		238,251	0	758	0	0	758	0	8,422	9,180	0	0	0
7155482	PHILADELPHIA	PA		04/29/2024		48,414	0	398	0	0	398	0	5,275	5,674	0	0	0
7155483	BOYNTON BEACH	FL		04/29/2024		216,716	0	228	0	0	228	0	5,966	6,194	0	0	0
7155484	TAKOMA PARK	MD		04/29/2024		304,196	0	472	0	0	472	0	5,567	6,038	0	0	0
7155485	ZEBULON	NC		04/29/2024		595,208	0	393	0	0	393	0	14,956	15,349	0	0	0
7155486	MIAMI	FL		04/29/2024		211,766	0	390	0	0	390	0	4,433	4,823	0	0	0
7155487	FULLERTON	CA		04/29/2024		227,667	0	507	0	0	507	0	4,860	5,367	0	0	0
7155488	BRADENTON	FL		04/29/2024		290,803	0	532	0	0	532	0	9,639	10,171	0	0	0
7155490	METAIRIE	LA		04/29/2024		258,734	0	478	0	0	478	0	4,731	5,210	0	0	0
7155491	JACKSONVILLE	FL		04/29/2024		56,052	0	212	0	0	212	0	1,354	1,567	0	0	0
7155492	NORTHWOOD	NH		04/29/2024		226,383	0	312	0	0	312	0	3,147	3,459	0	0	0
7155493	COEUR D ALENE	ID		04/29/2024		160,844	0	410	0	0	410	0	3,681	4,091	0	0	0
7155494	SAINT PETERSBURG	FL		04/29/2024		119,516	0	296	0	0	296	0	2,010	2,306	0	0	0
7155495	BRICK	NJ		04/29/2024		230,200	0	124	0	0	124	0	2,604	2,728	0	0	0
7155496	ELMHURST	NY		04/29/2024		441,648	0	792	0	0	792	0	7,639	8,430	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155497	GREAT NECK	NY		04/29/2024		624,157	0	3,545	0	0	3,545	0	28,239	31,784	0	0	0
7155498	MERRICK	NY		04/29/2024		377,289	0	434	0	0	434	0	4,995	5,428	0	0	0
7155499	WEST HATFIELD	MA		04/29/2024		143,298	0	312	0	0	312	0	7,218	7,530	0	0	0
7155500	SECAUCUS	NJ		04/29/2024		223,592	0	1,183	0	0	1,183	0	11,921	13,105	0	0	0
7155501	LAUDERHILL	FL		04/29/2024		279,340	0	657	0	0	657	0	7,597	8,254	0	0	0
7155502	NASHVILLE	TN		04/29/2024		99,202	0	56	0	0	56	0	1,135	1,191	0	0	0
7155503	EUCLID	OH		04/29/2024		42,026	0	173	0	0	173	0	7,432	7,605	0	0	0
7155504	SEYMOUR	CT		04/29/2024		102,864	0	239	0	0	239	0	4,336	4,575	0	0	0
7155505	POUGHKEEPSIE	NY		04/29/2024		51,551	0	186	0	0	186	0	1,641	1,827	0	0	0
7155506	COLLEGE POINT	NY		04/29/2024		269,345	0	820	0	0	820	0	9,119	9,939	0	0	0
7155507	DURHAM	NC		04/29/2024		76,677	0	121	0	0	121	0	3,353	3,474	0	0	0
7155508	STANFIELD	OR		04/29/2024		27,983	0	64	0	0	64	0	404	468	0	0	0
7155511	PORT HUENEME	CA		04/29/2024		71,252	0	300	0	0	300	0	2,511	2,810	0	0	0
7155512	DEFOREST	WI		04/29/2024		149,175	0	715	0	0	715	0	6,045	6,760	0	0	0
7155513	WINDSOR	NY		04/29/2024		78,713	0	257	0	0	257	0	2,369	2,626	0	0	0
7155514	NORTH BABYLON	NY		04/29/2024		190,692	0	700	0	0	700	0	6,298	6,998	0	0	0
7155515	CHARLOTTE	NC		04/29/2024		62,135	0	347	0	0	347	0	2,599	2,945	0	0	0
7155516	PINETOP	AZ		04/29/2024		263,408	0	333	0	0	333	0	11,440	11,773	0	0	0
7155517	FRANKLIN LAKES	NJ		04/29/2024		417,256	0	707	0	0	707	0	14,939	15,646	0	0	0
7155518	NORTH SYRACUSE	NY		04/29/2024		46,150	0	147	0	0	147	0	1,027	1,174	0	0	0
7155519	FRANKFORT	NY		04/29/2024		44,956	0	185	0	0	185	0	1,611	1,797	0	0	0
7155520	BATESVILLE	IN		04/29/2024		57,350	0	186	0	0	186	0	1,934	2,120	0	0	0
7155521	ORLANDO	FL		04/29/2024		55,988	0	130	0	0	130	0	2,890	3,020	0	0	0
7155522	CHICAGO	IL		04/29/2024		37,252	0	316	0	0	316	0	3,004	3,320	0	0	0
7155523	WANTAGH	NY		04/29/2024		325,337	0	575	0	0	575	0	6,237	6,812	0	0	0
7155524	TOLEDO	OH		04/29/2024		62,412	0	160	0	0	160	0	1,309	1,469	0	0	0
7155525	UPPER MARLBORO	MD		04/29/2024		59,366	0	282	0	0	282	0	2,486	2,768	0	0	0
7155526	SAN DIEGO	CA		04/29/2024		130,418	0	401	0	0	401	0	3,171	3,572	0	0	0
7155528	MONTCLAIR	CA		04/29/2024		287,964	0	586	0	0	586	0	4,881	5,467	0	0	0
7155529	MANTENO	IL		04/29/2024		179,144	0	356	0	0	356	0	3,056	3,412	0	0	0
7155530	GURNEE	IL		04/29/2024		119,068	0	282	0	0	282	0	2,072	2,354	0	0	0
7155531	NORTH LAS VEGAS	NV		04/29/2024		258,070	0	734	0	0	734	0	6,853	7,587	0	0	0
7155532	MESA	AZ		04/29/2024		347,192	0	290	0	0	290	0	4,775	5,064	0	0	0
7155533	ANAHEIM	CA		04/29/2024		363,648	0	373	0	0	373	0	8,762	9,136	0	0	0
7155534	VENTNOR CITY	NJ		04/29/2024		135,239	0	344	0	0	344	0	2,888	3,232	0	0	0
7155535	HAMBURG	NY		04/29/2024		110,547	0	0	0	0	0	0	2,057	2,057	0	0	0
7155538	CLAY	NY		04/29/2024		170,115	0	374	0	0	374	0	5,651	6,025	0	0	0
7155540	DAVENPORT	FL		04/29/2024		168,221	0	124	0	0	124	0	4,120	4,243	0	0	0
7155541	BROOKLYN	NY		04/29/2024		708,833	0	1,234	0	0	1,234	0	16,695	17,929	0	0	0
7155542	GOFFSTOWN	NH		04/29/2024		72,142	0	339	0	0	339	0	4,177	4,516	0	0	0
7155543	LANTANA	FL		04/29/2024		35,153	0	140	0	0	140	0	1,126	1,266	0	0	0
7155544	GALT	CA		04/29/2024		174,525	0	89	0	0	89	0	2,325	2,414	0	0	0
7155545	LINDEN	NJ		04/29/2024		281,492	0	296	0	0	296	0	6,353	6,649	0	0	0
7155548	BOZEMAN	MT		04/29/2024		179,076	0	390	0	0	390	0	5,897	6,286	0	0	0
7155549	RENO	NV		04/29/2024		204,828	0	487	0	0	487	0	5,326	5,814	0	0	0
7155550	PROSPER	TX		04/29/2024		482,719	0	145	0	0	145	0	2,592	2,737	0	0	0
7155551	JURUPA VALLEY	CA		04/29/2024		466,420	0	408	0	0	408	0	9,288	9,697	0	0	0
7155552	LOUISVILLE	KY		04/29/2024		54,054	0	121	0	0	121	0	4,339	4,460	0	0	0
7155553	BELLMAWR	NJ		04/29/2024		150,628	0	718	0	0	718	0	6,594	7,312	0	0	0
7155554	DOWNEY	CA		04/29/2024		392,193	0	933	0	0	933	0	6,352	7,286	0	0	0
7155555	NEVADA	IA		04/29/2024		59,049	0	198	0	0	198	0	2,876	3,074	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155556	PORT ORANGE	FL		04/29/2024		208,120	0	474	0	0	474	0	5,199	5,673	0	0	0
7155557	RENO	NV		04/29/2024		250,568	0	2,132	0	0	2,132	0	20,915	23,046	0	0	0
7155558	MAURICE	LA		04/29/2024		40,474	0	231	0	0	231	0	5,477	5,707	0	0	0
7155559	ROARING BROOK TWP	PA		04/29/2024		129,886	0	669	0	0	669	0	10,232	10,900	0	0	0
7155560	MOUNT AIRY	NC		04/29/2024		103,331	0	593	0	0	593	0	8,349	8,943	0	0	0
7155561	SILVER SPRING	MD		04/29/2024		252,060	0	1,119	0	0	1,119	0	6,816	7,935	0	0	0
7155562	PROSPECT PARK	PA		04/29/2024		52,380	0	0	0	0	0	0	10,302	10,302	0	0	0
7155563	RIVERDALE	NY		04/29/2024		662,573	0	483	0	0	483	0	7,622	8,105	0	0	0
7155564	BRONX	NY		04/29/2024		473,455	0	559	0	0	559	0	6,792	7,351	0	0	0
7155565	LOUISBURG	NC		04/29/2024		188,361	0	131	0	0	131	0	3,957	4,089	0	0	0
7155566	CHICAGO	IL		04/29/2024		189,443	0	249	0	0	249	0	2,724	2,973	0	0	0
7155567	NEW ORLEANS	LA		04/29/2024		88,165	0	160	0	0	160	0	1,301	1,461	0	0	0
7155568	BABYLON	NY		04/29/2024		127,308	0	124	0	0	124	0	9,871	9,994	0	0	0
7155569	WEST BABYLON	NY		04/29/2024		250,495	0	292	0	0	292	0	6,450	6,741	0	0	0
7155571	MIAMI	FL		04/29/2024		361,593	0	866	0	0	866	0	4,662	5,528	0	0	0
7155572	EWING	NJ		04/29/2024		183,975	0	324	0	0	324	0	2,103	2,427	0	0	0
7155573	SAN FRANCISCO	CA		04/29/2024		507,205	0	567	0	0	567	0	10,789	11,356	0	0	0
7155574	ORMOND BEACH	FL		04/29/2024		155,841	0	256	0	0	256	0	2,657	2,913	0	0	0
7155575	DOLTON	IL		04/29/2024		69,623	0	36	0	0	36	0	805	840	0	0	0
7155576	HEMET	CA		04/29/2024		429,538	0	1,097	0	0	1,097	0	13,560	14,657	0	0	0
7155577	CHAPIN	SC		04/29/2024		146,776	0	242	0	0	242	0	2,183	2,426	0	0	0
7155580	WOOSTER	OH		04/29/2024		135,603	0	148	0	0	148	0	4,150	4,297	0	0	0
7155581	CHINO	CA		04/29/2024		297,812	0	693	0	0	693	0	9,257	9,949	0	0	0
7155582	LAS VEGAS	NV		04/29/2024		246,145	0	0	0	0	0	0	17,545	17,545	0	0	0
7155583	HERALD	CA		04/29/2024		453,103	0	1,055	0	0	1,055	0	7,148	8,203	0	0	0
7155584	LA PUENTE	CA		04/29/2024		344,037	0	882	0	0	882	0	5,021	5,904	0	0	0
7155585	SOUTH HOLLAND	IL		04/29/2024		101,942	0	443	0	0	443	0	2,008	2,451	0	0	0
7155586	MIAMI	FL		04/29/2024		192,329	0	468	0	0	468	0	3,013	3,481	0	0	0
7155587	PHOENIX	AZ		04/29/2024		103,730	0	537	0	0	537	0	2,290	2,827	0	0	0
7155588	CRESTWOOD	IL		04/29/2024		91,961	0	385	0	0	385	0	1,606	1,991	0	0	0
7155589	HILLIARD	FL		04/29/2024		34,241	0	60	0	0	60	0	2,231	2,290	0	0	0
7155590	BRONX	NY		04/29/2024		315,277	0	798	0	0	798	0	5,824	6,622	0	0	0
7155591	NORTH CHARLESTON	SC		04/29/2024		128,355	0	32	0	0	32	0	1,535	1,567	0	0	0
7155592	STROUDSBURG	PA		04/29/2024		145,250	0	257	0	0	257	0	2,555	2,812	0	0	0
7155593	EAST ELMHURST	NY		04/29/2024		149,280	0	0	0	0	0	0	17,418	17,418	0	0	0
7155596	RANDLEMAN	NC		04/29/2024		47,406	0	187	0	0	187	0	1,540	1,728	0	0	0
7155597	MIAMI	FL		04/29/2024		140,187	0	366	0	0	366	0	1,925	2,291	0	0	0
7155598	TROY	MI		04/29/2024		172,592	0	138	0	0	138	0	3,039	3,176	0	0	0
7155599	BELTON	TX		04/29/2024		105,754	0	144	0	0	144	0	1,217	1,361	0	0	0
7155600	SALISBURY	MD		04/29/2024		75,644	0	129	0	0	129	0	1,193	1,323	0	0	0
7155601	TEXARKANA	AR		04/29/2024		41,935	0	45	0	0	45	0	3,171	3,217	0	0	0
7155602	CHESTER	VA		04/29/2024		147,803	0	491	0	0	491	0	3,072	3,563	0	0	0
7155603	BALTIMORE	MD		04/29/2024		98,313	0	272	0	0	272	0	2,415	2,687	0	0	0
7155605	ALLEN PARK	MI		04/29/2024		69,557	0	178	0	0	178	0	1,145	1,323	0	0	0
7155606	VISTA	CA		04/29/2024		220,273	0	645	0	0	645	0	7,566	8,211	0	0	0
7155607	ROCKAWAY PARK	NY		04/29/2024		122,111	0	180	0	0	180	0	1,610	1,790	0	0	0
7155608	RICHARDSON	TX		04/29/2024		107,596	0	830	0	0	830	0	11,947	12,778	0	0	0
7155609	CALUMET CITY	IL		04/29/2024		85,349	0	182	0	0	182	0	1,267	1,449	0	0	0
7155610	DALLAS	TX		04/29/2024		87,436	0	280	0	0	280	0	3,175	3,455	0	0	0
7155612	BOISE	ID		04/29/2024		225,149	0	466	0	0	466	0	5,853	6,319	0	0	0
7155613	SEFFNER	FL		04/29/2024		121,570	0	87	0	0	87	0	1,488	1,575	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155614	LANSDALE	PA		04/29/2024		218,922	0	507	0	0	507	0	4,154	4,662	0	0	0
7155616	WALDEN	NY		04/29/2024		153,550	0	380	0	0	380	0	4,704	5,084	0	0	0
7155617	PHILADELPHIA	PA		04/29/2024		60,014	0	156	0	0	156	0	1,055	1,211	0	0	0
7155618	MIAMI	FL		04/29/2024		51,616	0	95	0	0	95	0	19,464	19,558	0	0	0
7155619	BOLINGBROOK	IL		04/29/2024		337,778	0	278	0	0	278	0	3,970	4,249	0	0	0
7155620	CHICAGO	IL		04/29/2024		692,214	0	835	0	0	835	0	9,336	10,171	0	0	0
7155621	HENDERSON	CO		04/29/2024		149,744	0	180	0	0	180	0	7,254	7,435	0	0	0
7155623	EGG HARBOR TOWNSHIP	NJ		04/29/2024		199,262	0	297	0	0	297	0	2,388	2,684	0	0	0
7155624	HENDERSON	NC		04/29/2024		162,136	0	41	0	0	41	0	1,454	1,495	0	0	0
7155625	JOLIET	IL		04/29/2024		137,642	0	170	0	0	170	0	2,042	2,212	0	0	0
7155626	CORTLANDT MANOR	NY		04/29/2024		263,303	0	489	0	0	489	0	4,140	4,629	0	0	0
7155627	NORRISTOWN	PA		04/29/2024		236,980	0	797	0	0	797	0	8,373	9,169	0	0	0
7155628	ZION	IL		04/29/2024		126,089	0	59	0	0	59	0	1,337	1,396	0	0	0
7155629	TEMECULA	CA		04/29/2024		239,179	0	623	0	0	623	0	4,031	4,654	0	0	0
7155631	SCHENECTADY	NY		04/29/2024		252,299	0	417	0	0	417	0	5,330	5,747	0	0	0
7155633	NORTH LAS VEGAS	NV		04/29/2024		27,895	0	218	0	0	218	0	3,289	3,508	0	0	0
7155634	RENO	NV		04/29/2024		266,626	0	316	0	0	316	0	9,204	9,519	0	0	0
7155635	SALT LAKE CITY	UT		04/29/2024		559,172	0	2,647	0	0	2,647	0	50,126	52,773	0	0	0
7155636	TUCSON	AZ		04/29/2024		44,909	0	208	0	0	208	0	1,671	1,879	0	0	0
7155637	LOUISBURG	NC		04/29/2024		71,226	0	128	0	0	128	0	2,203	2,330	0	0	0
7155638	SAN DIEGO	CA		04/29/2024		304,891	0	308	0	0	308	0	6,282	6,590	0	0	0
7155639	BOWIE	MD		04/29/2024		125,509	0	113	0	0	113	0	2,931	3,043	0	0	0
7155640	MADISON	TN		04/29/2024		56,474	0	264	0	0	264	0	1,472	1,736	0	0	0
7155641	BOCA RATON	FL		04/29/2024		217,153	0	208	0	0	208	0	5,216	5,424	0	0	0
7155642	BARBERTON	OH		04/29/2024		126,015	0	120	0	0	120	0	3,264	3,383	0	0	0
7155643	BOILING SPRINGS	SC		04/29/2024		95,631	0	119	0	0	119	0	1,439	1,557	0	0	0
7155644	FAYETTEVILLE	NC		04/29/2024		27,838	0	108	0	0	108	0	1,001	1,109	0	0	0
7155646	NORTH SALT LAKE	UT		04/29/2024		211,006	0	590	0	0	590	0	4,608	5,197	0	0	0
7155648	CAPE CORAL	FL		04/29/2024		305,401	0	375	0	0	375	0	20,840	21,215	0	0	0
7155649	RONKONKOMA	NY		04/29/2024		135,872	0	395	0	0	395	0	3,166	3,561	0	0	0
7155650	CINCINNATI	OH		04/29/2024		28,521	0	221	0	0	221	0	3,657	3,878	0	0	0
7155651	HIALEAH	FL		04/29/2024		119,973	0	832	0	0	832	0	6,181	7,012	0	0	0
7155652	MARSHALL	MI		04/29/2024		53,461	0	132	0	0	132	0	4,202	4,334	0	0	0
7155653	CALABASAS	CA		04/29/2024		517,604	0	90	0	0	90	0	6,494	6,584	0	0	0
7155656	PENNSAUKEN	NJ		04/29/2024		78,588	0	49	0	0	49	0	1,200	1,249	0	0	0
7155657	BRONX	NY		04/29/2024		184,118	0	426	0	0	426	0	4,049	4,475	0	0	0
7155659	RICHMOND	VA		04/29/2024		99,916	0	383	0	0	383	0	3,362	3,744	0	0	0
7155660	POMONA	CA		04/29/2024		66,703	0	154	0	0	154	0	7,146	7,301	0	0	0
7155661	CARY	IL		04/29/2024		113,540	0	177	0	0	177	0	2,042	2,219	0	0	0
7155662	MONTEBELLO	CA		04/29/2024		107,188	0	32	0	0	32	0	8,972	9,004	0	0	0
7155663	MORGAN HILL	CA		04/29/2024		294,683	0	2,192	0	0	2,192	0	32,718	34,910	0	0	0
7155666	YORKTOWN HEIGHTS	NY		04/29/2024		296,201	0	255	0	0	255	0	3,799	4,054	0	0	0
7155667	AKRON	OH		04/29/2024		208,529	0	141	0	0	141	0	4,342	4,483	0	0	0
7155670	BARRETT	MN		04/29/2024		64,827	0	41	0	0	41	0	698	739	0	0	0
7155671	RARITAN	NJ		04/29/2024		173,851	0	321	0	0	321	0	2,982	3,304	0	0	0
7155672	TAMARAC	FL		04/29/2024		181,515	0	358	0	0	358	0	2,577	2,935	0	0	0
7155673	LINTHICUM HEIGHTS	MD		04/29/2024		195,810	0	348	0	0	348	0	2,614	2,962	0	0	0
7155674	STUART	FL		04/29/2024		87,037	0	161	0	0	161	0	1,521	1,682	0	0	0
7155676	LADERA RANCH	CA		04/29/2024		325,386	0	198	0	0	198	0	4,211	4,409	0	0	0
7155677	HAMILTON	OH		04/29/2024		35,405	0	47	0	0	47	0	1,304	1,351	0	0	0
7155678	GLENSIDE	PA		04/29/2024		124,151	0	160	0	0	160	0	2,226	2,387	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155679	SAN JOSE	CA		04/29/2024		630,506	0	1,850	0	0	1,850	0	21,100	22,950	0	0	0
7155680	LEANDER	TX		04/29/2024		179,202	0	408	0	0	408	0	4,845	5,253	0	0	0
7155681	JAMAICA	NY		04/29/2024		118,448	0	822	0	0	822	0	9,231	10,052	0	0	0
7155682	WEST COLUMBIA	SC		04/29/2024		64,103	0	181	0	0	181	0	3,358	3,539	0	0	0
7155683	FORT MYERS	FL		04/29/2024		181,573	0	220	0	0	220	0	1,919	2,139	0	0	0
7155684	CORAL GABLES	FL		04/29/2024		283,567	0	536	0	0	536	0	3,807	4,342	0	0	0
7155685	FRANKLIN	IN		04/29/2024		70,644	0	86	0	0	86	0	578	664	0	0	0
7155686	CHICAGO	IL		04/29/2024		142,735	0	214	0	0	214	0	3,977	4,191	0	0	0
7155687	FLUSHING	NY		04/29/2024		214,833	0	9,967	0	0	9,967	0	8,274	18,241	0	0	0
7155688	WASHINGTONVILLE	NY		04/29/2024		136,493	0	429	0	0	429	0	4,029	4,458	0	0	0
7155689	TEANECK	NJ		04/29/2024		200,482	0	502	0	0	502	0	3,318	3,820	0	0	0
7155691	GARFIELD	NJ		04/29/2024		270,397	0	426	0	0	426	0	4,737	5,163	0	0	0
7155693	MALVERNE	NY		04/29/2024		368,796	0	306	0	0	306	0	4,495	4,801	0	0	0
7155694	PORT CHARLOTTE	FL		04/29/2024		58,687	0	53	0	0	53	0	661	713	0	0	0
7155695	SOUTH YARMOUTH	MA		04/29/2024		316,582	0	173	0	0	173	0	3,685	3,858	0	0	0
7155696	COCOA	FL		04/29/2024		93,280	0	189	0	0	189	0	1,897	2,086	0	0	0
7155697	NAPLES	FL		04/29/2024		191,430	0	13,490	0	0	13,490	0	(5,099)	8,391	0	0	0
7155698	EAST ELMHURST	NY		04/29/2024		568,163	0	823	0	0	823	0	7,171	7,994	0	0	0
7155699	EAST GREENWICH	RI		04/29/2024		506,914	0	243	0	0	243	0	5,382	5,625	0	0	0
7155700	PHILADELPHIA	PA		04/29/2024		64,907	0	40	0	0	40	0	1,282	1,322	0	0	0
7155701	CARROLLTON	TX		04/29/2024		139,530	0	35	0	0	35	0	2,141	2,176	0	0	0
7155702	CICERO	IL		04/29/2024		118,265	0	132	0	0	132	0	1,204	1,336	0	0	0
7155703	HOWELL	NJ		04/29/2024		260,991	0	723	0	0	723	0	4,476	5,199	0	0	0
7155704	SAN JOSE	CA		04/29/2024		857,961	0	120	0	0	120	0	15,861	15,981	0	0	0
7155705	BAKERSFIELD	CA		04/29/2024		319,314	0	396	0	0	396	0	6,310	6,706	0	0	0
7155706	MYAKKA	FL		04/29/2024		306,252	0	285	0	0	285	0	3,773	4,057	0	0	0
7155707	RIVERDALE	NY		04/29/2024		446,712	0	219	0	0	219	0	4,529	4,748	0	0	0
7155708	BLOOMINGTON	CA		04/29/2024		123,986	0	720	0	0	720	0	5,666	6,386	0	0	0
7155709	LAKE ARROWHEAD	CA		04/29/2024		676,168	0	508	0	0	508	0	8,098	8,606	0	0	0
7155710	MEMPHIS	TN		04/29/2024		144,195	0	172	0	0	172	0	1,920	2,092	0	0	0
7155711	BROOKLYN	NY		04/29/2024		512,835	0	438	0	0	438	0	9,478	9,917	0	0	0
7155712	WOODSIDE	NY		04/29/2024		245,912	0	916	0	0	916	0	20,465	21,381	0	0	0
7155713	GLENDORA	CA		04/29/2024		265,454	0	392	0	0	392	0	4,198	4,591	0	0	0
7155714	SAN DIEGO	CA		04/29/2024		369,721	0	1,482	0	0	1,482	0	12,877	14,359	0	0	0
7155715	FORT LAUDERDALE	FL		04/29/2024		807,106	0	2,909	0	0	2,909	0	22,218	25,127	0	0	0
7155716	HILLSBORO	OR		04/29/2024		415,388	0	677	0	0	677	0	9,222	9,900	0	0	0
7155717	MIAMI	FL		04/29/2024		48,855	0	24	0	0	24	0	3,307	3,330	0	0	0
7155718	WOODSIDE	NY		04/29/2024		369,801	0	933	0	0	933	0	7,465	8,399	0	0	0
7155719	BROOKLYN	NY		04/29/2024		334,045	0	1,242	0	0	1,242	0	17,883	19,125	0	0	0
7155720	HUNTINGTON BEACH	CA		04/29/2024		693,504	0	1,710	0	0	1,710	0	29,035	30,745	0	0	0
7155721	BRENTWOOD	NY		04/29/2024		113,949	0	251	0	0	251	0	2,040	2,291	0	0	0
7155722	BRONX	NY		04/29/2024		95,570	0	264	0	0	264	0	4,219	4,484	0	0	0
7155723	PLANTATION	FL		04/29/2024		195,001	0	1,068	0	0	1,068	0	212,061	213,128	0	0	0
7155724	BROOKLYN	NY		04/29/2024		861,671	0	2,504	0	0	2,504	0	29,832	32,337	0	0	0
7155725	SEATTLE	WA		04/29/2024		357,105	0	721	0	0	721	0	9,091	9,811	0	0	0
7155726	GARDEN CITY	NY		04/29/2024		253,284	0	1,606	0	0	1,606	0	22,150	23,756	0	0	0
7155727	UNIONDALE	NY		04/29/2024		160,154	0	457	0	0	457	0	4,482	4,939	0	0	0
7155728	BLOOMFIELD HILLS	MI		04/29/2024		391,324	0	877	0	0	877	0	24,206	25,083	0	0	0
7155729	AMHERST	NY		04/29/2024		114,671	0	0	0	0	0	0	1,457	1,457	0	0	0
7155730	MILLIS	MA		04/29/2024		83,772	0	77	0	0	77	0	1,757	1,834	0	0	0
7155731	CLIFTON	NJ		04/29/2024		153,047	0	160	0	0	160	0	1,983	2,143	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155732	HAMILTON	OH		04/29/2024		57,684	0	63	0	0	63	0	716	778	0	0	0
7155733	FRIENDSWOOD	TX		04/29/2024		121,316	0	114	0	0	114	0	3,115	3,228	0	0	0
7155734	PALM SPRINGS	FL		04/29/2024		74,656	0	15	0	0	15	0	5,410	5,425	0	0	0
7155735	NEW ROCHELLE	NY		04/29/2024		162,908	0	1,052	0	0	1,052	0	12,924	13,976	0	0	0
7155736	MIDDLETOWN	CT		04/29/2024		68,349	0	17,167	0	0	17,167	0	18,230	35,396	0	0	0
7155737	PETERSBURG	VA		04/29/2024		44,142	0	47	0	0	47	0	2,216	2,263	0	0	0
7155738	LAKE FOREST	CA		04/29/2024		228,324	0	422	0	0	422	0	4,608	5,030	0	0	0
7155739	NORTH BALDWIN	NY		04/29/2024		301,119	0	360	0	0	360	0	3,639	3,999	0	0	0
7155740	WINDERMERE	FL		04/29/2024		765,362	0	474	0	0	474	0	8,334	8,808	0	0	0
7155741	CHELSEA	MA		04/29/2024		436,183	0	181	0	0	181	0	4,569	4,750	0	0	0
7155742	PORTLAND	OR		04/29/2024		325,007	0	281	0	0	281	0	6,285	6,566	0	0	0
7155743	PENSACOLA	FL		04/29/2024		133,329	0	102	0	0	102	0	1,679	1,780	0	0	0
7155745	ST. JOHNS	FL		04/29/2024		311,150	0	111	0	0	111	0	6,330	6,441	0	0	0
7155749	RICHMOND	VA		04/29/2024		103,217	0	28	0	0	28	0	2,369	2,397	0	0	0
7155750	CARBONDALE	CO		04/29/2024		314,311	0	1,712	0	0	1,712	0	28,037	29,750	0	0	0
7155751	THATCHER	AZ		04/29/2024		115,757	0	250	0	0	250	0	3,310	3,559	0	0	0
7155752	HAGERSTOWN	MD		04/29/2024		44,579	0	106	0	0	106	0	1,225	1,331	0	0	0
7155753	WIMAUMA	FL		04/29/2024		166,197	0	607	0	0	607	0	4,863	5,470	0	0	0
7155754	TEXARKANA	TX		04/29/2024		62,437	0	106	0	0	106	0	2,513	2,618	0	0	0
7155756	RUSSELLS POINT	OH		04/29/2024		86,316	0	204	0	0	204	0	3,879	4,083	0	0	0
7155757	TRENTON	NJ		04/29/2024		103,739	0	186	0	0	186	0	2,365	2,551	0	0	0
7155758	BURLINGTON	NJ		04/29/2024		167,578	0	197	0	0	197	0	6,686	6,883	0	0	0
7155759	WINCHESTER	CA		04/29/2024		313,437	0	504	0	0	504	0	4,639	5,143	0	0	0
7155760	CHICAGO	IL		04/29/2024		229,922	0	691	0	0	691	0	6,659	7,350	0	0	0
7155762	ANTIOCH	TN		04/29/2024		77,355	0	301	0	0	301	0	5,218	5,520	0	0	0
7155763	MERRIMAC	MA		04/29/2024		303,813	0	224	0	0	224	0	4,371	4,596	0	0	0
7155764	STILLWATER	MN		04/29/2024		166,673	0	308	0	0	308	0	12,201	12,509	0	0	0
7155765	WASHINGTON	DC		04/29/2024		224,739	0	167	0	0	167	0	4,943	5,110	0	0	0
7155766	BLYTHEWOOD	SC		04/29/2024		142,792	0	235	0	0	235	0	3,913	4,148	0	0	0
7155767	FORT WORTH	TX		04/29/2024		221,183	0	478	0	0	478	0	5,991	6,469	0	0	0
7155768	SYLMAR	CA		04/29/2024		515,134	0	547	0	0	547	0	11,846	12,393	0	0	0
7155770	PHOENIX	AZ		04/29/2024		169,584	0	272	0	0	272	0	4,231	4,503	0	0	0
7155772	HARTFORD	CT		04/29/2024		135,782	0	262	0	0	262	0	4,449	4,711	0	0	0
7155773	CLAYTON	NC		04/29/2024		166,109	0	209	0	0	209	0	3,918	4,127	0	0	0
7155774	ALOHA	OR		04/29/2024		310,220	0	856	0	0	856	0	8,855	9,711	0	0	0
7155775	LEXINGTON	NC		04/29/2024		103,695	0	292	0	0	292	0	2,654	2,946	0	0	0
7155776	SALINAS	CA		04/29/2024		201,768	0	1,515	0	0	1,515	0	18,319	19,834	0	0	0
7155777	BALTIMORE	MD		04/29/2024		69,465	0	224	0	0	224	0	1,338	1,562	0	0	0
7155779	ROME	NY		04/29/2024		50,051	0	0	0	0	0	0	893	893	0	0	0
7155780	WATERBURY	CT		04/29/2024		140,357	0	378	0	0	378	0	3,657	4,035	0	0	0
7155781	LAKE GEORGE	NY		04/29/2024		99,078	0	0	0	0	0	0	6,362	6,362	0	0	0
7155782	CHARLESTON	SC		04/29/2024		208,760	0	259	0	0	259	0	7,295	7,553	0	0	0
7155783	SEFFNER	FL		04/29/2024		127,200	0	285	0	0	285	0	4,523	4,808	0	0	0
7155784	MORENO VALLEY	CA		04/29/2024		218,346	0	394	0	0	394	0	5,880	6,275	0	0	0
7155785	PHOENIX	AZ		04/29/2024		158,628	0	422	0	0	422	0	5,663	6,086	0	0	0
7155786	COTTONTOWN	TN		04/29/2024		104,587	0	302	0	0	302	0	4,517	4,819	0	0	0
7155787	GAYLORD	MI		04/29/2024		79,393	0	739	0	0	739	0	25,505	26,244	0	0	0
7155789	PEPEEKEO	HI		04/29/2024		139,032	0	60	0	0	60	0	3,052	3,113	0	0	0
7155790	NEW HAVEN	CT		04/29/2024		65,071	0	109	0	0	109	0	1,668	1,777	0	0	0
7155791	LOMPOC	CA		04/29/2024		71,190	0	11	0	0	11	0	1,352	1,362	0	0	0
7155792	SANTA ANA	CA		04/29/2024		402,332	0	1,280	0	0	1,280	0	12,920	14,200	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155793	AURORA	IL		04/29/2024		106,743	0	108	0	0	108	0	1,056	1,164	0	0	0
7155794	WEST OLIVE	MI		04/29/2024		97,816	0	136	0	0	136	0	2,002	2,138	0	0	0
7155795	MT PLEASANT	MI		04/29/2024		110,654	0	20	0	0	20	0	1,857	1,877	0	0	0
7155796	HOUSTON	TX		04/29/2024		73,819	0	249	0	0	249	0	5,389	5,637	0	0	0
7155797	FORKED RIVER	NJ		04/29/2024		198,292	0	209	0	0	209	0	4,000	4,209	0	0	0
7155798	DANIA BEACH	FL		04/29/2024		190,265	0	53	0	0	53	0	3,563	3,616	0	0	0
7155799	FT LAUDERDALE	FL		04/29/2024		74,429	0	164	0	0	164	0	3,678	3,842	0	0	0
7155800	NORWALK	CA		04/29/2024		221,822	0	470	0	0	470	0	5,034	5,504	0	0	0
7155801	VINEYARD	UT		04/29/2024		280,134	0	600	0	0	600	0	3,719	4,319	0	0	0
7155802	CHICAGO	IL		04/29/2024		147,381	0	117	0	0	117	0	2,892	3,009	0	0	0
7155803	BRYANS ROAD	MD		04/29/2024		272,866	0	0	0	0	0	0	2,331	2,331	0	0	0
7155804	LONGMEADOW	MA		04/29/2024		75,600	0	16	0	0	16	0	1,196	1,212	0	0	0
7155805	BRONX	NY		04/29/2024		115,817	0	524	0	0	524	0	19,028	19,552	0	0	0
7155806	MESQUITE	TX		04/29/2024		32,581	0	78	0	0	78	0	3,021	3,098	0	0	0
7155807	INDIANAPOLIS	IN		04/29/2024		94,297	0	312	0	0	312	0	2,497	2,809	0	0	0
7155808	BROOKLYN	NY		04/29/2024		388,538	0	2,215	0	0	2,215	0	18,998	21,213	0	0	0
7155809	CHICAGO	IL		04/29/2024		51,025	0	504	0	0	504	0	5,268	5,772	0	0	0
7155810	SAN ANTONIO	TX		04/29/2024		56,913	0	437	0	0	437	0	4,561	4,998	0	0	0
7155813	UPPER CHICHESTER	PA		04/29/2024		91,596	0	93	0	0	93	0	2,651	2,744	0	0	0
7155814	SUGAR LAND	TX		04/29/2024		80,834	0	639	0	0	639	0	8,482	9,121	0	0	0
7155815	JACKSONVILLE	FL		04/29/2024		95,263	0	144	0	0	144	0	3,052	3,196	0	0	0
7155816	LEXINGTON	KY		04/29/2024		107,862	0	419	0	0	419	0	4,048	4,467	0	0	0
7155817	FENTON	MI		04/29/2024		141,632	0	587	0	0	587	0	11,948	12,535	0	0	0
7155818	HOMESTEAD	FL		04/29/2024		37,677	0	175	0	0	175	0	1,401	1,576	0	0	0
7155819	HOUSTON	TX		04/29/2024		71,493	0	167	0	0	167	0	1,505	1,672	0	0	0
7155822	WEST NEW YORK	NJ		04/29/2024		152,164	0	121	0	0	121	0	2,612	2,733	0	0	0
7155825	SUNRISE	FL		04/29/2024		217,228	0	286	0	0	286	0	4,035	4,321	0	0	0
7155827	LEESBURG	VA		04/29/2024		302,236	0	862	0	0	862	0	8,460	9,322	0	0	0
7155830	BALTIMORE	MD		04/29/2024		235,192	0	701	0	0	701	0	6,350	7,051	0	0	0
7155831	PANAMA CITY	FL		04/29/2024		168,582	0	502	0	0	502	0	4,880	5,382	0	0	0
7155832	RICHMOND	TX		04/29/2024		202,898	0	592	0	0	592	0	6,672	7,264	0	0	0
7155833	FREDERICK	MD		04/29/2024		204,928	0	459	0	0	459	0	5,862	6,321	0	0	0
7155835	WHITTIER	CA		04/29/2024		468,766	0	1,579	0	0	1,579	0	13,847	15,426	0	0	0
7155836	BELFRY	MT		04/29/2024		198,907	0	650	0	0	650	0	5,855	6,505	0	0	0
7155837	KISSIMMEE	FL		04/29/2024		208,376	0	986	0	0	986	0	11,490	12,475	0	0	0
7155838	PORT ORANGE	FL		04/29/2024		123,980	0	709	0	0	709	0	10,656	11,365	0	0	0
7155839	ORLANDO	FL		04/29/2024		200,734	0	519	0	0	519	0	5,443	5,962	0	0	0
7155841	FOSTER CITY	CA		04/29/2024		602,211	0	2,083	0	0	2,083	0	17,023	19,106	0	0	0
7155842	BELLINGHAM	WA		04/29/2024		285,234	0	879	0	0	879	0	8,949	9,828	0	0	0
7155843	EPSOM	NH		04/29/2024		205,318	0	473	0	0	473	0	5,411	5,883	0	0	0
7155844	MEDFORD	MA		04/29/2024		380,973	0	1,191	0	0	1,191	0	10,820	12,012	0	0	0
7155846	SAN DIEGO	CA		04/29/2024		396,851	0	1,405	0	0	1,405	0	11,750	13,155	0	0	0
7155848	NORWALK	IA		04/29/2024		290,096	0	758	0	0	758	0	7,628	8,387	0	0	0
7155849	FORT WASHINGTON	MD		04/29/2024		201,051	0	490	0	0	490	0	5,169	5,659	0	0	0
7155850	MARTINEZ	CA		04/29/2024		408,280	0	1,802	0	0	1,802	0	23,920	25,722	0	0	0
7155852	LAS VEGAS	NV		04/29/2024		154,300	0	417	0	0	417	0	4,328	4,745	0	0	0
7155853	NORTH PORT	FL		04/29/2024		110,962	0	185	0	0	185	0	2,623	2,809	0	0	0
7155854	DALLAS	TX		04/29/2024		192,421	0	491	0	0	491	0	5,288	5,780	0	0	0
7155855	NEW ORLEANS	LA		04/29/2024		77,180	0	121	0	0	121	0	2,191	2,312	0	0	0
7155857	BRIELLE	NJ		04/29/2024		478,337	0	1,594	0	0	1,594	0	13,898	15,493	0	0	0
7155858	REDLANDS	CA		04/29/2024		319,758	0	1,912	0	0	1,912	0	26,408	28,319	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155860	WOLF CREEK	OR		04/29/2024		295,643	0	564	0	0	564	0	7,087	7,651	0	0	0
7155861	DAVIE	FL		04/29/2024		276,093	0	783	0	0	783	0	7,607	8,390	0	0	0
7155862	ALEXANDRIA	VA		04/29/2024		256,143	0	1,013	0	0	1,013	0	8,143	9,156	0	0	0
7155863	ORLANDO	FL		04/29/2024		252,715	0	1,090	0	0	1,090	0	9,165	10,255	0	0	0
7155864	OKEECHOBEE	FL		04/29/2024		232,216	0	587	0	0	587	0	6,262	6,849	0	0	0
7155865	DENVER	CO		04/29/2024		209,131	0	591	0	0	591	0	5,737	6,329	0	0	0
7155866	CAPE CORAL	FL		04/29/2024		201,079	0	497	0	0	497	0	4,853	5,350	0	0	0
7155867	SCHERTZ	TX		04/29/2024		192,425	0	583	0	0	583	0	5,362	5,945	0	0	0
7155868	OKLAHOMA CITY	OK		04/29/2024		194,048	0	460	0	0	460	0	5,034	5,494	0	0	0
7155869	NEW PORT RICHEY	FL		04/29/2024		194,788	0	413	0	0	413	0	4,884	5,297	0	0	0
7155870	GLENNIE	MI		04/29/2024		187,968	0	379	0	0	379	0	4,575	4,954	0	0	0
7155871	AVON	MN		04/29/2024		159,677	0	391	0	0	391	0	4,305	4,696	0	0	0
7155872	LONG POND	PA		04/29/2024		157,728	0	446	0	0	446	0	4,317	4,763	0	0	0
7155873	DORAL	FL		04/29/2024		160,758	0	1,070	0	0	1,070	0	12,319	13,389	0	0	0
7155874	OAK FOREST	IL		04/29/2024		149,872	0	244	0	0	244	0	3,443	3,687	0	0	0
7155875	BAKERSFIELD	CA		04/29/2024		125,969	0	349	0	0	349	0	3,594	3,944	0	0	0
7155876	EL PASO	TX		04/29/2024		116,711	0	254	0	0	254	0	2,800	3,054	0	0	0
7155877	SUNRISE	FL		04/29/2024		113,565	0	268	0	0	268	0	2,880	3,147	0	0	0
7155878	FISHKILL	NY		04/29/2024		184,570	0	224	0	0	224	0	4,102	4,326	0	0	0
7155879	NICHOLASVILLE	KY		04/29/2024		183,846	0	485	0	0	485	0	4,840	5,325	0	0	0
7155880	ROCHESTER	NY		04/29/2024		115,542	0	413	0	0	413	0	3,255	3,668	0	0	0
7155881	GALES FERRY	CT		04/29/2024		296,616	0	1,611	0	0	1,611	0	24,644	26,255	0	0	0
7155883	JERSEY SHORE	PA		04/29/2024		41,566	0	85	0	0	85	0	1,106	1,191	0	0	0
7155884	FORT WORTH	TX		04/29/2024		121,483	0	480	0	0	480	0	6,126	6,606	0	0	0
7155885	TAMARACK	ID		04/29/2024		328,612	0	975	0	0	975	0	9,489	10,464	0	0	0
7155886	ORINDA	CA		04/29/2024		1,186,579	0	4,326	0	0	4,326	0	35,259	39,585	0	0	0
7155887	FRISCO	TX		04/29/2024		271,170	0	888	0	0	888	0	8,682	9,571	0	0	0
7155888	KENT	WA		04/29/2024		318,188	0	1,501	0	0	1,501	0	13,862	15,364	0	0	0
7155889	DALLAS	TX		04/29/2024		961,046	0	3,370	0	0	3,370	0	31,070	34,440	0	0	0
7155890	COLUMBUS	OH		04/29/2024		114,610	0	341	0	0	341	0	3,094	3,435	0	0	0
7155891	TOLEDO	OH		04/29/2024		64,841	0	211	0	0	211	0	2,285	2,496	0	0	0
7155892	LIGONIER	IN		04/29/2024		90,980	0	499	0	0	499	0	13,197	13,696	0	0	0
7155893	NEWBERG	OR		04/29/2024		240,083	0	439	0	0	439	0	5,906	6,345	0	0	0
7155894	BURNS HARBOR	IN		04/29/2024		170,304	0	481	0	0	481	0	4,683	5,164	0	0	0
7155895	CHERRY VALLEY	CA		04/29/2024		140,179	0	723	0	0	723	0	11,331	12,054	0	0	0
7155896	FRISCO	TX		04/29/2024		1,029,732	0	3,312	0	0	3,312	0	29,155	32,467	0	0	0
7155897	GRAY	TN		04/29/2024		82,903	0	172	0	0	172	0	1,417	1,589	0	0	0
7155898	LOUISVILLE	KY		04/29/2024		136,102	0	93	0	0	93	0	2,569	2,662	0	0	0
7155899	FONTANA	CA		04/29/2024		331,601	0	137	0	0	137	0	6,734	6,871	0	0	0
7155900	CHICAGO	IL		04/29/2024		194,737	0	39	0	0	39	0	3,910	3,949	0	0	0
7155901	CORCORAN	CA		04/29/2024		121,297	0	384	0	0	384	0	11,816	12,200	0	0	0
7155902	NORTH LAS VEGAS	NV		04/29/2024		105,374	0	284	0	0	284	0	2,899	3,183	0	0	0
7155903	LABELLE	FL		04/29/2024		168,832	0	1,358	0	0	1,358	0	12,423	13,781	0	0	0
7155904	HAWLEY	PA		04/29/2024		127,816	0	180	0	0	180	0	3,078	3,257	0	0	0
7155906	ALEXANDRIA	MN		04/29/2024		162,592	0	496	0	0	496	0	4,548	5,044	0	0	0
7155907	NEW ORLEANS	LA		04/29/2024		810,749	0	2,680	0	0	2,680	0	21,496	24,176	0	0	0
7155908	SURPRISE	AZ		04/29/2024		187,621	0	472	0	0	472	0	4,998	5,469	0	0	0
7155909	BAINBRIDGE ISLAND	WA		04/29/2024		711,327	0	1,903	0	0	1,903	0	20,495	22,398	0	0	0
7155911	MARYSVILLE	CA		04/29/2024		105,246	0	249	0	0	249	0	2,859	3,107	0	0	0
7155912	PALMDALE	CA		04/29/2024		128,547	0	447	0	0	447	0	3,872	4,319	0	0	0
7155913	NORTH CHESTERFIELD	VA		04/29/2024		192,492	0	631	0	0	631	0	5,493	6,123	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155914	PHOENIX	AZ		04/29/2024		132,098	0	363	0	0	363	0	3,610	3,973	0	0	0
7155915	COMPTON	CA		04/29/2024		317,973	0	283	0	0	283	0	6,851	7,134	0	0	0
7155916	IRA	MI		04/29/2024		121,891	0	275	0	0	275	0	3,184	3,460	0	0	0
7155917	MIAMI	FL		04/29/2024		278,477	0	682	0	0	682	0	7,306	7,988	0	0	0
7155918	WESTFIELD	MA		05/21/2024		116,822	0	91	0	0	91	0	3,106	3,197	0	0	0
7155919	CRANFORD	NJ		05/21/2024		156,710	0	1,008	0	0	1,008	0	18,713	19,721	0	0	0
7155920	LAWRENCE TOWNSHIP	NJ		05/21/2024		39,742	0	39	0	0	39	0	4,315	4,354	0	0	0
7155921	NEWBURGH	NY		05/21/2024		75,223	0	(54)	0	0	(54)	0	4,402	4,348	0	0	0
7155922	LEVITTOWN	PA		05/21/2024		88,940	0	74	0	0	74	0	6,295	6,369	0	0	0
7155925	BALTIMORE	MD		05/21/2024		73,439	0	84	0	0	84	0	2,255	2,338	0	0	0
7155926	PORTSMOUTH	VA		05/21/2024		72,216	0	50	0	0	50	0	3,467	3,517	0	0	0
7155927	CLOVER	SC		05/21/2024		206,696	0	427	0	0	427	0	8,577	9,004	0	0	0
7155928	ORLANDO	FL		05/21/2024		174,749	0	497	0	0	497	0	7,554	8,052	0	0	0
7155930	FLINT	MI		05/21/2024		36,486	0	125	0	0	125	0	2,702	2,827	0	0	0
7155931	ADRIAN	MI		05/21/2024		42,672	0	13	0	0	13	0	3,977	3,990	0	0	0
7155932	ROSEVILLE	MN		05/21/2024		104,885	0	282	0	0	282	0	8,804	9,086	0	0	0
7155933	FLOSSMOOR	IL		05/21/2024		32,313	0	45	0	0	45	0	4,400	4,445	0	0	0
7155934	CHICAGO	IL		05/21/2024		118,194	0	58	0	0	58	0	5,104	5,162	0	0	0
7155935	BENTON	AR		05/21/2024		59,794	0	11	0	0	11	0	5,952	5,964	0	0	0
7155936	BOISE	ID		05/21/2024		92,442	0	23	0	0	23	0	7,864	7,887	0	0	0
7155938	SCOTTSDALE	AZ		05/21/2024		204,045	0	1,519	0	0	1,519	0	25,055	26,574	0	0	0
7155939	TUCSON	AZ		05/21/2024		30,949	0	56	0	0	56	0	6,518	6,574	0	0	0
7155940	LOS ANGELES	CA		05/21/2024		157,566	0	216	0	0	216	0	4,045	4,261	0	0	0
7155941	COMPTON	CA		05/21/2024		207,944	0	367	0	0	367	0	6,120	6,488	0	0	0
7155942	PICO RIVERA	CA		05/21/2024		291,046	0	507	0	0	507	0	7,521	8,029	0	0	0
7155943	LONG BEACH	CA		05/21/2024		265,464	0	370	0	0	370	0	6,686	7,056	0	0	0
7155944	TUJUNGA	CA		05/21/2024		337,899	0	563	0	0	563	0	8,915	9,478	0	0	0
7155945	RAMONA	CA		05/21/2024		322,456	0	298	0	0	298	0	8,564	8,862	0	0	0
7155946	MISSION VIEJO	CA		05/21/2024		157,133	0	11	0	0	11	0	9,038	9,049	0	0	0
7155947	ANAHEIM	CA		05/21/2024		287,303	0	616	0	0	616	0	9,122	9,738	0	0	0
7155948	EASTVALE	CA		05/21/2024		166,254	0	1,150	0	0	1,150	0	23,005	24,155	0	0	0
7155949	CORONA	CA		05/21/2024		139,878	0	142	0	0	142	0	4,476	4,618	0	0	0
7155950	LOS BANOS	CA		05/21/2024		106,100	0	406	0	0	406	0	8,249	8,655	0	0	0
7155951	HERCULES	CA		05/21/2024		136,582	0	683	0	0	683	0	15,204	15,887	0	0	0
7155952	VALLEJO	CA		05/21/2024		44,320	0	280	0	0	280	0	6,982	7,262	0	0	0
7155953	VALLEJO	CA		05/21/2024		102,760	0	268	0	0	268	0	6,084	6,352	0	0	0
7155955	ABERDEEN	WA		05/21/2024		33,382	0	174	0	0	174	0	8,213	8,386	0	0	0
7155956	NEWPORT NEWS	VA		05/21/2024		45,117	0	4	0	0	4	0	1,910	1,914	0	0	0
7155957	ALLENTOWN	PA		05/21/2024		43,590	0	5	0	0	5	0	2,327	2,332	0	0	0
7155958	BRICK	NJ		05/21/2024		247,278	0	490	0	0	490	0	9,129	9,619	0	0	0
7155959	SAINT LOUIS	MO		05/21/2024		41,993	0	99	0	0	99	0	1,674	1,772	0	0	0
7155960	ORLANDO	FL		05/21/2024		89,651	0	1	0	0	1	0	506	507	0	0	0
7155962	PARKERSBURG	IA		05/21/2024		44,945	0	6	0	0	6	0	3,081	3,087	0	0	0
7155963	BLOOMFIELD	CT		05/21/2024		143,547	0	21	0	0	21	0	10,732	10,753	0	0	0
7155965	MASSAPEQUA	NY		05/21/2024		144,528	0	330	0	0	330	0	20,994	21,323	0	0	0
7155966	LONG BEACH	CA		05/21/2024		282,757	0	7,550	0	0	7,550	0	9,103	16,654	0	0	0
7155967	EMERYVILLE	CA		05/21/2024		168,516	0	61	0	0	61	0	8,787	8,849	0	0	0
7155968	NIAGARA FALLS	NY		05/21/2024		140,196	0	248	0	0	248	0	6,000	6,249	0	0	0
7155969	FORT MYERS	FL		05/21/2024		132,010	0	832	0	0	832	0	13,383	14,215	0	0	0
7155971	PHILADELPHIA	PA		05/21/2024		41,157	0	8	0	0	8	0	3,619	3,626	0	0	0
7155972	SHERRILLS FORD	NC		05/21/2024		148,740	0	208	0	0	208	0	5,151	5,359	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7155973	CONVERSE	TX		05/21/2024		47,989	0	6	0	0	6	0	3,342	3,348	0	0	0
7155974	RAVENSDALE	WA		05/21/2024		137,013	0	209	0	0	209	0	5,200	5,409	0	0	0
7155976	THERMAL	CA		05/21/2024		73,835	0	141	0	0	141	0	3,292	3,433	0	0	0
7155978	LAS VEGAS	NV		05/21/2024		31,409	0	354	0	0	354	0	9,073	9,428	0	0	0
7155979	SAN JOSE	CA		05/21/2024		181,427	0	222	0	0	222	0	7,227	7,449	0	0	0
7155980	IRVINE	CA		05/21/2024		34,273	0	19	0	0	19	0	11,692	11,711	0	0	0
7155982	PHILADELPHIA	PA		05/21/2024		35,574	0	3	0	0	3	0	1,645	1,648	0	0	0
7155984	LOGANVILLE	GA		05/21/2024		134,695	0	283	0	0	283	0	4,449	4,732	0	0	0
7155985	LA PLACE	LA		05/21/2024		93,693	0	7	0	0	7	0	4,141	4,148	0	0	0
7155986	DENVER	CO		05/21/2024		159,000	0	194	0	0	194	0	3,515	3,709	0	0	0
7155987	ALBUQUERQUE	NM		05/21/2024		39,113	0	44	0	0	44	0	3,347	3,391	0	0	0
7155988	RIVERSIDE	CA		05/21/2024		95,068	0	32	0	0	32	0	8,888	8,920	0	0	0
7155989	BAKERSFIELD	CA		05/21/2024		83,196	0	93	0	0	93	0	2,656	2,749	0	0	0
7155990	SEATTLE	WA		05/21/2024		49,553	0	9	0	0	9	0	4,925	4,934	0	0	0
7155991	OTSEGO	MN		05/21/2024		55,993	0	22	0	0	22	0	3,072	3,093	0	0	0
7155992	REDFORD	MI		05/21/2024		70,022	0	19	0	0	19	0	1,475	1,494	0	0	0
7155993	TAMPA	FL		05/21/2024		116,464	0	97	0	0	97	0	2,575	2,672	0	0	0
7155995	DISTRICT HEIGHTS	MD		05/21/2024		149,014	0	259	0	0	259	0	3,226	3,486	0	0	0
7155997	DETROIT	MI		05/21/2024		48,617	0	97	0	0	97	0	6,341	6,438	0	0	0
7155998	WATERFORD	CT		05/21/2024		175,164	0	143	0	0	143	0	3,922	4,066	0	0	0
7155999	PATERSON	NJ		05/21/2024		158,495	0	226	0	0	226	0	4,246	4,472	0	0	0
7156000	REX	GA		05/21/2024		38,121	0	69	0	0	69	0	3,005	3,074	0	0	0
7156004	CENTER SQUARE	PA		05/21/2024		177,833	0	306	0	0	306	0	4,662	4,967	0	0	0
7156005	BIRDSBORO	PA		05/21/2024		38,717	0	65	0	0	65	0	2,772	2,836	0	0	0
7156006	BOWLING GREEN	OH		05/21/2024		120,570	0	182	0	0	182	0	3,605	3,786	0	0	0
7156007	LAS VEGAS	NV		05/21/2024		225,368	0	373	0	0	373	0	9,681	10,054	0	0	0
7156008	SOUTH OZONE PARK	NY		05/21/2024		242,710	0	442	0	0	442	0	14,656	15,097	0	0	0
7156009	WHITMORE LAKE	MI		05/21/2024		92,837	0	132	0	0	132	0	4,183	4,315	0	0	0
7156010	LOS ANGELES	CA		05/21/2024		259,074	0	351	0	0	351	0	5,718	6,070	0	0	0
7156011	RIVERSIDE	CA		05/21/2024		160,856	0	145	0	0	145	0	4,429	4,575	0	0	0
7156012	LYNN	MA		05/21/2024		210,410	0	299	0	0	299	0	3,542	3,841	0	0	0
7156013	ERSKINE LAKES	NJ		05/21/2024		137,293	0	145	0	0	145	0	4,287	4,432	0	0	0
7156014	DAMASCUS	MD		05/21/2024		186,999	0	186	0	0	186	0	3,514	3,700	0	0	0
7156015	DULUTH	GA		05/21/2024		108,689	0	589	0	0	589	0	17,775	18,365	0	0	0
7156016	MIAMI	FL		05/21/2024		154,201	0	344	0	0	344	0	3,800	4,144	0	0	0
7156017	EDGEWOOD	KY		05/21/2024		98,387	0	147	0	0	147	0	2,663	2,810	0	0	0
7156018	YUMA	AZ		05/21/2024		140,127	0	355	0	0	355	0	6,930	7,285	0	0	0
7156019	OCEANSIDE	CA		05/21/2024		206,251	0	198	0	0	198	0	13,764	13,962	0	0	0
7156020	SAN JOSE	CA		05/21/2024		187,929	0	247	0	0	247	0	13,729	13,975	0	0	0
7156022	PORT SAINT LUCIE	FL		05/21/2024		113,319	0	209	0	0	209	0	2,892	3,101	0	0	0
7156024	TUCSON	AZ		05/21/2024		157,892	0	239	0	0	239	0	2,840	3,079	0	0	0
7156026	EAST MEADOW	NY		05/21/2024		258,910	0	230	0	0	230	0	5,245	5,475	0	0	0
7156027	TEMPLE	PA		05/21/2024		99,327	0	119	0	0	119	0	2,348	2,467	0	0	0
7156028	WILMINGTON	DE		05/21/2024		90,151	0	25	0	0	25	0	5,339	5,364	0	0	0
7156029	LANCASTER	SC		05/21/2024		76,882	0	85	0	0	85	0	3,581	3,665	0	0	0
7156030	OCOEE	FL		05/21/2024		189,819	0	391	0	0	391	0	3,572	3,963	0	0	0
7156031	PHOENIX	AZ		05/21/2024		128,331	0	186	0	0	186	0	2,346	2,533	0	0	0
7156032	LOS ANGELES	CA		05/21/2024		189,196	0	258	0	0	258	0	4,410	4,668	0	0	0
7156033	GIG HARBOR	WA		05/21/2024		238,929	0	279	0	0	279	0	4,281	4,560	0	0	0
7156034	LAWRENCEVILLE	GA		05/21/2024		114,821	0	153	0	0	153	0	2,003	2,155	0	0	0
7156035	MCHENRY	IL		05/21/2024		53,964	0	37	0	0	37	0	2,818	2,855	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156037	OKLAHOMA CITY	OK		05/21/2024		65,413	0	46	0	0	46	0	1,441	1,487	0	0	0
7156039	FREDERICKSBURG	VA		05/21/2024		98,687	0	151	0	0	151	0	6,354	6,505	0	0	0
7156041	COOPER CITY	FL		05/21/2024		93,905	0	205	0	0	205	0	3,053	3,257	0	0	0
7156042	PHOENIX	AZ		05/21/2024		125,985	0	528	0	0	528	0	4,480	5,008	0	0	0
7156044	WYNDMOOR	PA		05/21/2024		189,894	0	345	0	0	345	0	5,841	6,186	0	0	0
7156045	DAWSONVILLE	GA		05/21/2024		81,165	0	609	0	0	609	0	3,776	4,385	0	0	0
7156046	MIAMI	FL		05/21/2024		79,945	0	398	0	0	398	0	5,658	6,056	0	0	0
7156047	SAINT PAUL	MN		05/21/2024		111,819	0	176	0	0	176	0	1,856	2,033	0	0	0
7156048	LEES SUMMIT	MO		05/21/2024		114,648	0	123	0	0	123	0	2,360	2,484	0	0	0
7156049	SOUTH GATE	CA		05/21/2024		169,050	0	1,077	0	0	1,077	0	9,276	10,354	0	0	0
7156050	EL CAJON	CA		05/21/2024		257,883	0	456	0	0	456	0	4,613	5,069	0	0	0
7156051	BRONX	NY		05/21/2024		275,228	0	539	0	0	539	0	13,856	14,395	0	0	0
7156052	SAINT ALBANS	NY		05/21/2024		173,741	0	329	0	0	329	0	9,643	9,973	0	0	0
7156053	LEVITTOWN	NY		05/21/2024		226,530	0	373	0	0	373	0	5,902	6,276	0	0	0
7156054	ALEXANDRIA	VA		05/21/2024		139,944	0	329	0	0	329	0	11,324	11,652	0	0	0
7156055	ORLANDO	FL		05/21/2024		123,609	0	370	0	0	370	0	6,328	6,697	0	0	0
7156056	MIAMI	FL		05/21/2024		204,037	0	379	0	0	379	0	4,030	4,409	0	0	0
7156057	MIAMI	FL		05/21/2024		105,634	0	164	0	0	164	0	3,490	3,654	0	0	0
7156058	NEW HOPE	MN		05/21/2024		178,521	0	373	0	0	373	0	3,311	3,684	0	0	0
7156059	NAPERVILLE	IL		05/21/2024		161,659	0	231	0	0	231	0	3,842	4,074	0	0	0
7156060	CICERO	IL		05/21/2024		105,085	0	487	0	0	487	0	4,734	5,221	0	0	0
7156061	FENTON	MO		05/21/2024		135,994	0	287	0	0	287	0	2,788	3,075	0	0	0
7156062	LOS ANGELES	CA		05/21/2024		246,134	0	356	0	0	356	0	5,066	5,422	0	0	0
7156063	MODESTO	CA		05/21/2024		164,855	0	236	0	0	236	0	4,377	4,613	0	0	0
7156064	WOBURN	MA		05/21/2024		137,833	0	333	0	0	333	0	6,705	7,038	0	0	0
7156065	CLOVER	SC		05/21/2024		79,845	0	183	0	0	183	0	5,348	5,531	0	0	0
7156066	PEMBROKE	MA		05/21/2024		195,816	0	619	0	0	619	0	5,300	5,919	0	0	0
7156067	PLYMOUTH	CT		05/21/2024		123,005	0	161	0	0	161	0	2,766	2,928	0	0	0
7156068	BAYONNE	NJ		05/21/2024		241,392	0	505	0	0	505	0	4,913	5,419	0	0	0
7156069	WEST NEW YORK	NJ		05/21/2024		142,551	0	206	0	0	206	0	3,227	3,433	0	0	0
7156070	SOUTH OZONE PARK	NY		05/21/2024		384,844	0	750	0	0	750	0	7,333	8,083	0	0	0
7156071	WOODBRIDGE	VA		05/21/2024		139,557	0	888	0	0	888	0	8,798	9,685	0	0	0
7156072	RIVERDALE	GA		05/21/2024		123,885	0	225	0	0	225	0	2,777	3,003	0	0	0
7156073	JACKSONVILLE	FL		05/21/2024		57,061	0	313	0	0	313	0	7,522	7,835	0	0	0
7156074	ORLANDO	FL		05/21/2024		86,484	0	137	0	0	137	0	2,119	2,255	0	0	0
7156075	BIRMINGHAM	AL		05/21/2024		66,783	0	143	0	0	143	0	4,137	4,281	0	0	0
7156076	FLINT	MI		05/21/2024		133,605	0	327	0	0	327	0	2,793	3,120	0	0	0
7156077	LYNDON STATION	WI		05/21/2024		69,255	0	115	0	0	115	0	1,456	1,570	0	0	0
7156078	KANSAS CITY	KS		05/21/2024		58,156	0	103	0	0	103	0	1,165	1,269	0	0	0
7156079	FORT COLLINS	CO		05/21/2024		120,651	0	177	0	0	177	0	3,023	3,200	0	0	0
7156080	WILMINGTON	CA		05/21/2024		277,400	0	650	0	0	650	0	5,981	6,632	0	0	0
7156081	CHULA VISTA	CA		05/21/2024		169,833	0	771	0	0	771	0	19,052	19,823	0	0	0
7156082	RIALTO	CA		05/21/2024		119,107	0	304	0	0	304	0	10,440	10,744	0	0	0
7156083	BLACHLY	OR		05/21/2024		171,386	0	288	0	0	288	0	3,312	3,600	0	0	0
7156085	LUMBERTON	NJ		05/21/2024		112,846	0	208	0	0	208	0	3,837	4,046	0	0	0
7156087	FONTANA	CA		05/21/2024		123,790	0	1,249	0	0	1,249	0	14,016	15,266	0	0	0
7156088	NATIONAL PARK	NJ		05/21/2024		45,684	0	297	0	0	297	0	5,933	6,230	0	0	0
7156089	HOFFMAN ESTATES	IL		05/21/2024		95,705	0	167	0	0	167	0	2,027	2,193	0	0	0
7156090	LOS ANGELES	CA		05/21/2024		186,387	0	312	0	0	312	0	3,712	4,024	0	0	0
7156091	HYATTSVILLE	MD		05/21/2024		190,475	0	1,491	0	0	1,491	0	9,760	11,251	0	0	0
7156092	FREDERICKSBURG	VA		05/21/2024		227,299	0	239	0	0	239	0	4,535	4,774	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156093	MODESTO	CA		05/21/2024		113,875	0	140	0	0	140	0	2,769	2,909	0	0	0
7156094	LAUREL	MD		05/21/2024		241,636	0	1,021	0	0	1,021	0	9,713	10,734	0	0	0
7156097	EVERGREEN PARK	IL		05/21/2024		161,218	0	380	0	0	380	0	3,408	3,788	0	0	0
7156098	LINDENHURST	NY		05/21/2024		180,541	0	217	0	0	217	0	3,160	3,377	0	0	0
7156099	WASHINGTON	DC		05/21/2024		172,598	0	339	0	0	339	0	3,469	3,808	0	0	0
7156100	SPRINGFIELD	VA		05/21/2024		158,806	0	192	0	0	192	0	5,908	6,099	0	0	0
7156101	CHARLOTTE	NC		05/21/2024		71,217	0	102	0	0	102	0	1,063	1,165	0	0	0
7156102	AUSTELL	GA		05/21/2024		95,453	0	162	0	0	162	0	5,199	5,360	0	0	0
7156103	RIVIERA BEACH	FL		05/21/2024		101,413	0	9	0	0	9	0	6,535	6,543	0	0	0
7156104	WOODRIDGE	IL		05/21/2024		248,544	0	365	0	0	365	0	5,629	5,993	0	0	0
7156105	SLIDELL	LA		05/21/2024		70,365	0	175	0	0	175	0	6,923	7,098	0	0	0
7156106	LOS ANGELES	CA		05/21/2024		241,284	0	370	0	0	370	0	4,415	4,785	0	0	0
7156107	SPRINGFIELD	MA		05/21/2024		53,488	0	133	0	0	133	0	4,952	5,085	0	0	0
7156108	MASTIC BEACH	NY		05/21/2024		171,888	0	99	0	0	99	0	3,316	3,415	0	0	0
7156109	LAKE PARK	FL		05/21/2024		52,332	0	123	0	0	123	0	2,004	2,127	0	0	0
7156110	OCOEE	FL		05/21/2024		95,569	0	150	0	0	150	0	5,091	5,241	0	0	0
7156112	TEMECULA	CA		05/21/2024		205,819	0	367	0	0	367	0	8,981	9,348	0	0	0
7156113	COLUMBIA	SC		05/21/2024		47,113	0	187	0	0	187	0	1,870	2,057	0	0	0
7156114	RIO GRANDE	NJ		05/21/2024		93,478	0	357	0	0	357	0	4,147	4,504	0	0	0
7156115	JACKSONVILLE	FL		05/21/2024		128,670	0	175	0	0	175	0	2,725	2,899	0	0	0
7156116	BAKERSFIELD	CA		05/21/2024		64,779	0	234	0	0	234	0	7,519	7,754	0	0	0
7156118	MAYESVILLE	SC		05/21/2024		44,193	0	33	0	0	33	0	2,445	2,478	0	0	0
7156119	OCALA	FL		05/21/2024		68,111	0	214	0	0	214	0	4,731	4,945	0	0	0
7156120	ROSEVILLE	MI		05/21/2024		48,556	0	57	0	0	57	0	667	724	0	0	0
7156121	TOWN OF WATERTOWN	WI		05/21/2024		147,715	0	311	0	0	311	0	3,363	3,674	0	0	0
7156122	NAPERVILLE	IL		05/21/2024		176,655	0	362	0	0	362	0	3,494	3,855	0	0	0
7156123	PEYTON	CO		05/21/2024		126,052	0	238	0	0	238	0	10,890	11,129	0	0	0
7156124	SPRING VALLEY	CA		05/21/2024		246,735	0	434	0	0	434	0	4,221	4,656	0	0	0
7156125	SANTA PAULA	CA		05/21/2024		313,064	0	790	0	0	790	0	5,508	6,297	0	0	0
7156126	RAYNHAM	MA		05/21/2024		177,589	0	321	0	0	321	0	5,864	6,185	0	0	0
7156127	JACKSON	MI		05/21/2024		85,988	0	110	0	0	110	0	1,813	1,922	0	0	0
7156128	WILDOMAR	CA		05/21/2024		320,262	0	407	0	0	407	0	4,260	4,667	0	0	0
7156129	DINUBA	CA		05/21/2024		114,627	0	103	0	0	103	0	1,949	2,052	0	0	0
7156130	MESA	AZ		05/21/2024		106,894	0	280	0	0	280	0	2,261	2,541	0	0	0
7156132	PIKESVILLE	MD		05/21/2024		117,190	0	314	0	0	314	0	6,096	6,410	0	0	0
7156133	CONYERS	GA		05/21/2024		86,093	0	99	0	0	99	0	1,044	1,144	0	0	0
7156134	DELTONA	FL		05/21/2024		66,539	0	77	0	0	77	0	1,239	1,316	0	0	0
7156135	PORT RICHEY	FL		05/21/2024		81,766	0	256	0	0	256	0	1,994	2,250	0	0	0
7156136	PAGOSA SPRINGS	CO		05/21/2024		179,939	0	357	0	0	357	0	3,961	4,317	0	0	0
7156137	SCOTTSDALE	AZ		05/21/2024		71,856	0	92	0	0	92	0	993	1,084	0	0	0
7156138	BOYNTON BEACH	FL		05/21/2024		123,680	0	10,420	0	0	10,420	0	34,917	45,337	0	0	0
7156139	CARTERET	NJ		05/21/2024		257,244	0	296	0	0	296	0	4,240	4,536	0	0	0
7156140	ORLANDO	FL		05/21/2024		126,167	0	144	0	0	144	0	2,416	2,561	0	0	0
7156141	STOCKTON	CA		05/21/2024		117,343	0	440	0	0	440	0	2,776	3,216	0	0	0
7156142	MOUNTLAKE TERRACE	WA		05/21/2024		273,215	0	303	0	0	303	0	4,003	4,306	0	0	0
7156143	ALLENTOWN	PA		05/21/2024		127,851	0	244	0	0	244	0	2,648	2,892	0	0	0
7156144	BLUFFTON	SC		05/21/2024		129,582	0	137	0	0	137	0	2,243	2,379	0	0	0
7156145	PACE	FL		05/21/2024		72,807	0	246	0	0	246	0	3,159	3,404	0	0	0
7156147	BURLINGTON	WA		05/21/2024		74,682	0	254	0	0	254	0	1,940	2,194	0	0	0
7156148	EVANS	GA		05/21/2024		209,284	0	482	0	0	482	0	4,057	4,539	0	0	0
7156149	JACKSONVILLE	FL		05/21/2024		142,629	0	201	0	0	201	0	2,017	2,218	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156150	MIRAMAR	FL		05/21/2024		151,832	0	178	0	0	178	0	2,037	2,215	0	0	0
7156151	CANTON	MI		05/21/2024		137,603	0	238	0	0	238	0	3,196	3,433	0	0	0
7156152	MUSKEGON	MI		05/21/2024		49,204	0	62	0	0	62	0	736	798	0	0	0
7156153	OAKDALE	MN		05/21/2024		155,625	0	101	0	0	101	0	3,178	3,279	0	0	0
7156154	PHOENIX	AZ		05/21/2024		295,800	0	330	0	0	330	0	4,238	4,568	0	0	0
7156155	PHOENIX	AZ		05/21/2024		134,904	0	70	0	0	70	0	1,422	1,492	0	0	0
7156156	PEORIA	AZ		05/21/2024		97,578	0	256	0	0	256	0	2,589	2,845	0	0	0
7156158	SANTEE	CA		05/21/2024		109,960	0	303	0	0	303	0	2,312	2,615	0	0	0
7156159	SAN FRANCISCO	CA		05/21/2024		313,349	0	566	0	0	566	0	7,452	8,018	0	0	0
7156160	HYATTSVILLE	MD		05/21/2024		197,210	0	237	0	0	237	0	3,092	3,329	0	0	0
7156161	KENNESAW	GA		05/21/2024		117,668	0	191	0	0	191	0	2,108	2,299	0	0	0
7156162	CHULA VISTA	CA		05/21/2024		188,801	0	463	0	0	463	0	3,736	4,199	0	0	0
7156163	EVERETT	WA		05/21/2024		254,311	0	587	0	0	587	0	5,085	5,672	0	0	0
7156164	MONROE TOWNSHIP	NJ		05/21/2024		137,345	0	307	0	0	307	0	3,479	3,786	0	0	0
7156165	WYANDANCH	NY		05/21/2024		199,096	0	424	0	0	424	0	3,633	4,057	0	0	0
7156166	PERKASIE	PA		05/21/2024		88,947	0	79	0	0	79	0	1,788	1,867	0	0	0
7156167	JACKSONVILLE	FL		05/21/2024		64,790	0	229	0	0	229	0	1,962	2,191	0	0	0
7156168	BARTOW	FL		05/21/2024		102,703	0	157	0	0	157	0	1,450	1,607	0	0	0
7156169	HAINES CITY	FL		05/21/2024		165,473	0	258	0	0	258	0	2,353	2,610	0	0	0
7156171	CHICAGO	IL		05/21/2024		116,484	0	184	0	0	184	0	1,742	1,926	0	0	0
7156172	SALT LAKE CITY	UT		05/21/2024		194,704	0	227	0	0	227	0	3,705	3,931	0	0	0
7156173	HENDERSON	NV		05/21/2024		154,760	0	226	0	0	226	0	2,084	2,310	0	0	0
7156174	BLOOMINGTON	CA		05/21/2024		200,230	0	268	0	0	268	0	3,234	3,501	0	0	0
7156175	CHELSEA	MA		05/21/2024		225,722	0	394	0	0	394	0	3,828	4,222	0	0	0
7156176	UNION CITY	NJ		05/21/2024		335,725	0	869	0	0	869	0	10,643	11,512	0	0	0
7156177	TOMS RIVER	NJ		05/21/2024		202,471	0	282	0	0	282	0	3,292	3,574	0	0	0
7156178	LAURENCE HARBOR	NJ		05/21/2024		84,139	0	99	0	0	99	0	2,102	2,201	0	0	0
7156179	HAGERSTOWN	MD		05/21/2024		106,805	0	289	0	0	289	0	3,534	3,823	0	0	0
7156180	ORLANDO	FL		05/21/2024		121,319	0	391	0	0	391	0	2,624	3,015	0	0	0
7156181	MIAMI	FL		05/21/2024		204,429	0	286	0	0	286	0	3,262	3,548	0	0	0
7156182	ALBERTVILLE	MN		05/21/2024		200,700	0	348	0	0	348	0	3,090	3,438	0	0	0
7156183	CHAMPLIN	MN		05/21/2024		165,336	0	277	0	0	277	0	2,559	2,837	0	0	0
7156184	BERWYN	IL		05/21/2024		162,068	0	475	0	0	475	0	3,652	4,127	0	0	0
7156185	LAS VEGAS	NV		05/21/2024		91,496	0	113	0	0	113	0	1,343	1,455	0	0	0
7156186	HESPERIA	CA		05/21/2024		133,752	0	219	0	0	219	0	2,030	2,249	0	0	0
7156187	NEW BRUNSWICK	NJ		05/21/2024		200,637	0	3,003	0	0	3,003	0	17,448	20,452	0	0	0
7156188	WINDSOR MILL	MD		05/21/2024		143,065	0	364	0	0	364	0	3,216	3,581	0	0	0
7156189	LOUISVILLE	KY		05/21/2024		81,868	0	125	0	0	125	0	1,931	2,056	0	0	0
7156190	SOUTHFIELD	MI		05/21/2024		77,330	0	190	0	0	190	0	1,915	2,106	0	0	0
7156191	ELLENWOOD	GA		05/21/2024		116,111	0	260	0	0	260	0	2,218	2,478	0	0	0
7156192	LORAIN	OH		05/21/2024		62,729	0	113	0	0	113	0	1,027	1,140	0	0	0
7156193	BONNE TERRE	MO		05/21/2024		49,083	0	347	0	0	347	0	5,093	5,440	0	0	0
7156194	SAN JACINTO	CA		05/21/2024		225,869	0	322	0	0	322	0	3,055	3,378	0	0	0
7156195	HIRAM	GA		05/21/2024		162,251	0	172	0	0	172	0	2,909	3,081	0	0	0
7156196	SANGER	CA		05/21/2024		157,305	0	366	0	0	366	0	2,940	3,306	0	0	0
7156197	JACKSONVILLE	FL		05/21/2024		93,985	0	136	0	0	136	0	1,306	1,441	0	0	0
7156198	MIRAMAR	FL		05/21/2024		59,373	0	514	0	0	514	0	5,540	6,054	0	0	0
7156199	MARION	IN		05/21/2024		78,806	0	240	0	0	240	0	5,711	5,951	0	0	0
7156200	TUCSON	AZ		05/21/2024		77,977	0	102	0	0	102	0	1,188	1,290	0	0	0
7156201	SAN DIEGO	CA		05/21/2024		158,842	0	550	0	0	550	0	3,077	3,627	0	0	0
7156202	SAN JACINTO	CA		05/21/2024		79,488	0	95	0	0	95	0	1,299	1,394	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156203	ANDERSON	SC		05/21/2024		61,748	0	95	0	0	95	0	811	906	0	0	0
7156204	BEACHWOOD	NJ		05/21/2024		211,773	0	277	0	0	277	0	3,627	3,904	0	0	0
7156205	BETHLEHEM	PA		05/21/2024		34,478	0	141	0	0	141	0	3,174	3,315	0	0	0
7156206	GREENE TOWNSHIP	PA		05/21/2024		45,082	0	119	0	0	119	0	1,348	1,468	0	0	0
7156207	RALEIGH	NC		05/21/2024		77,256	0	207	0	0	207	0	2,563	2,771	0	0	0
7156208	EDEN PRAIRIE	MN		05/21/2024		134,108	0	220	0	0	220	0	1,976	2,196	0	0	0
7156209	TUCKERTON BORO	NJ		05/21/2024		159,143	0	253	0	0	253	0	2,609	2,861	0	0	0
7156210	CENTEREACH	NY		05/21/2024		276,570	0	357	0	0	357	0	4,356	4,713	0	0	0
7156211	SUNRISE	FL		05/21/2024		155,541	0	380	0	0	380	0	3,971	4,352	0	0	0
7156212	HOFFMAN ESTATES	IL		05/21/2024		162,371	0	578	0	0	578	0	4,041	4,619	0	0	0
7156213	BLUE RIDGE	TX		05/21/2024		52,085	0	213	0	0	213	0	1,770	1,983	0	0	0
7156214	BOISE	ID		05/21/2024		101,976	0	295	0	0	295	0	3,036	3,331	0	0	0
7156215	BEAUMONT	CA		05/21/2024		218,407	0	279	0	0	279	0	2,786	3,065	0	0	0
7156216	RANCHO CUCAMONGA	CA		05/21/2024		216,538	0	606	0	0	606	0	4,171	4,778	0	0	0
7156217	PATERSON	NJ		05/21/2024		124,923	0	290	0	0	290	0	2,148	2,439	0	0	0
7156222	SANFORD	FL		05/21/2024		125,956	0	(85)	0	0	(85)	0	7,957	7,872	0	0	0
7156223	GEORGETOWN	FL		05/21/2024		63,589	0	87	0	0	87	0	1,329	1,416	0	0	0
7156224	JACKSONVILLE	FL		05/21/2024		102,207	0	91	0	0	91	0	2,029	2,120	0	0	0
7156225	ODESSA	FL		05/21/2024		165,950	0	224	0	0	224	0	2,297	2,521	0	0	0
7156226	TAMPA	FL		05/21/2024		54,689	0	144	0	0	144	0	1,439	1,583	0	0	0
7156227	ARVADA	CO		05/21/2024		115,028	0	121	0	0	121	0	2,662	2,783	0	0	0
7156228	PHOENIX	AZ		05/21/2024		118,987	0	187	0	0	187	0	1,666	1,853	0	0	0
7156229	CHANDLER	AZ		05/21/2024		145,615	0	238	0	0	238	0	2,486	2,725	0	0	0
7156230	HENDERSON	NV		05/21/2024		93,649	0	141	0	0	141	0	1,291	1,432	0	0	0
7156231	CHINO HILLS	CA		05/21/2024		197,852	0	536	0	0	536	0	4,711	5,247	0	0	0
7156232	WILLITS	CA		05/21/2024		168,376	0	264	0	0	264	0	2,306	2,570	0	0	0
7156234	WEST PALM BEACH	FL		05/21/2024		117,050	0	205	0	0	205	0	2,374	2,579	0	0	0
7156235	LANSING	MI		05/21/2024		83,653	0	152	0	0	152	0	1,459	1,610	0	0	0
7156236	MILWAUKEE	WI		05/21/2024		62,994	0	264	0	0	264	0	2,040	2,304	0	0	0
7156237	LITTLE FALLS	MN		05/21/2024		71,659	0	219	0	0	219	0	5,829	6,047	0	0	0
7156238	CHICAGO	IL		05/21/2024		148,117	0	219	0	0	219	0	1,970	2,189	0	0	0
7156239	WEST VALLEY CITY	UT		05/21/2024		168,265	0	167	0	0	167	0	2,993	3,160	0	0	0
7156240	LAS VEGAS	NV		05/21/2024		171,299	0	623	0	0	623	0	3,533	4,156	0	0	0
7156241	WESTHAMPTON BEACH	NY		05/21/2024		141,611	0	503	0	0	503	0	3,158	3,662	0	0	0
7156242	CORAL SPRINGS	FL		05/21/2024		234,024	0	313	0	0	313	0	3,646	3,959	0	0	0
7156243	LARGO	FL		05/21/2024		95,645	0	334	0	0	334	0	1,828	2,162	0	0	0
7156244	LEBANON	IN		05/21/2024		32,747	0	70	0	0	70	0	3,626	3,696	0	0	0
7156245	NEW HAMPTON	NY		05/21/2024		182,614	0	628	0	0	628	0	4,351	4,979	0	0	0
7156246	FRESNO	CA		05/21/2024		127,478	0	237	0	0	237	0	1,802	2,039	0	0	0
7156247	PATERSON	NJ		05/21/2024		70,661	0	211	0	0	211	0	1,693	1,904	0	0	0
7156248	SAINT PETERSBURG	FL		05/21/2024		91,009	0	157	0	0	157	0	1,348	1,505	0	0	0
7156249	JERICHO	NY		05/21/2024		308,516	0	945	0	0	945	0	7,085	8,030	0	0	0
7156250	ROCKY POINT	NY		05/21/2024		175,829	0	11	0	0	11	0	6,252	6,263	0	0	0
7156252	SEEKONK	MA		05/21/2024		157,975	0	435	0	0	435	0	3,307	3,742	0	0	0
7156253	JACKSONVILLE	FL		05/21/2024		75,473	0	159	0	0	159	0	1,342	1,501	0	0	0
7156254	SAUGUS	MA		05/21/2024		245,609	0	599	0	0	599	0	2,378	2,977	0	0	0
7156255	MIDDLETOWN	NY		05/21/2024		167,028	0	1,226	0	0	1,226	0	13,198	14,424	0	0	0
7156257	YUMA	AZ		05/21/2024		70,806	0	105	0	0	105	0	1,408	1,513	0	0	0
7156258	MOUNT VERNON	WA		05/21/2024		260,788	0	945	0	0	945	0	5,353	6,297	0	0	0
7156259	ORLANDO	FL		05/21/2024		130,167	0	503	0	0	503	0	8,600	9,102	0	0	0
7156260	JASPER	GA		05/21/2024		120,329	0	210	0	0	210	0	2,054	2,264	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156261	OCALA	FL		05/21/2024		123,411	0	272	0	0	272	0	2,345	2,617	0	0	0
7156262	FORT WORTH	TX		05/21/2024		47,167	0	149	0	0	149	0	1,048	1,197	0	0	0
7156264	TUCSON	AZ		05/21/2024		64,930	0	115	0	0	115	0	1,713	1,828	0	0	0
7156265	ALLENTON	MI		05/21/2024		125,509	0	265	0	0	265	0	2,513	2,778	0	0	0
7156266	UTICA	MI		05/21/2024		54,864	0	293	0	0	293	0	7,370	7,663	0	0	0
7156267	JOLIET	IL		05/21/2024		37,095	0	153	0	0	153	0	4,125	4,278	0	0	0
7156268	HIALEAH	FL		05/21/2024		128,733	0	192	0	0	192	0	3,442	3,633	0	0	0
7156269	EAST ORANGE	NJ		05/21/2024		114,428	0	408	0	0	408	0	3,447	3,855	0	0	0
7156270	TOWNSHIP OF HILLSIDE	NJ		05/21/2024		213,436	0	379	0	0	379	0	3,056	3,435	0	0	0
7156271	LAUREL	MD		05/21/2024		236,781	0	465	0	0	465	0	3,954	4,419	0	0	0
7156272	BALTIMORE	MD		05/21/2024		66,400	0	131	0	0	131	0	1,425	1,556	0	0	0
7156273	DAYTONA BEACH	FL		05/21/2024		126,251	0	465	0	0	465	0	3,602	4,066	0	0	0
7156274	NORTH LAS VEGAS	NV		05/21/2024		149,555	0	272	0	0	272	0	2,115	2,387	0	0	0
7156275	LAS VEGAS	NV		05/21/2024		220,766	0	411	0	0	411	0	3,058	3,468	0	0	0
7156276	SAN DIEGO	CA		05/21/2024		131,321	0	28	0	0	28	0	1,560	1,588	0	0	0
7156277	WINTER GARDEN	FL		05/21/2024		278,908	0	649	0	0	649	0	5,085	5,733	0	0	0
7156279	FONTANA	CA		05/21/2024		122,830	0	380	0	0	380	0	7,452	7,832	0	0	0
7156280	MIAMI	FL		05/21/2024		125,214	0	216	0	0	216	0	5,712	5,927	0	0	0
7156281	TAMPA	FL		05/21/2024		106,582	0	156	0	0	156	0	1,436	1,592	0	0	0
7156282	HERNANDO	FL		05/21/2024		60,238	0	106	0	0	106	0	1,536	1,642	0	0	0
7156283	OCALA	FL		05/21/2024		88,172	0	143	0	0	143	0	1,484	1,627	0	0	0
7156284	COLORADO SPRINGS	CO		05/21/2024		101,518	0	135	0	0	135	0	1,533	1,667	0	0	0
7156285	RIVERSIDE	CA		05/21/2024		46,535	0	197	0	0	197	0	4,540	4,737	0	0	0
7156286	NORCO	CA		05/21/2024		111,452	0	951	0	0	951	0	20,073	21,023	0	0	0
7156287	PEMBROKE PINES	FL		05/21/2024		171,851	0	302	0	0	302	0	4,216	4,518	0	0	0
7156288	ABSECON	NJ		05/21/2024		182,703	0	264	0	0	264	0	2,376	2,640	0	0	0
7156289	DECATUR	GA		05/21/2024		116,820	0	393	0	0	393	0	2,629	3,022	0	0	0
7156290	CORAL SPRINGS	FL		05/21/2024		170,498	0	317	0	0	317	0	2,807	3,124	0	0	0
7156291	LOS ANGELES	CA		05/21/2024		63,658	0	222	0	0	222	0	1,758	1,980	0	0	0
7156292	BAKERSFIELD	CA		05/21/2024		95,371	0	145	0	0	145	0	1,232	1,378	0	0	0
7156293	STOCKTON	CA		05/21/2024		128,709	0	302	0	0	302	0	2,115	2,416	0	0	0
7156294	HOMEWOOD	IL		05/21/2024		103,145	0	336	0	0	336	0	5,380	5,715	0	0	0
7156295	DECATUR	GA		05/21/2024		110,007	0	377	0	0	377	0	3,369	3,746	0	0	0
7156296	PEEKSKILL	NY		05/21/2024		175,035	0	502	0	0	502	0	3,326	3,829	0	0	0
7156297	MELVILLE	NY		05/21/2024		279,124	0	68	0	0	68	0	5,659	5,728	0	0	0
7156298	STATEN ISLAND	NY		05/21/2024		225,024	0	1,097	0	0	1,097	0	16,502	17,599	0	0	0
7156299	EL CENTRO	CA		05/21/2024		125,416	0	148	0	0	148	0	1,981	2,129	0	0	0
7156301	EVERETT	WA		05/21/2024		218,487	0	150	0	0	150	0	3,618	3,768	0	0	0
7156302	PATERSON	NJ		05/21/2024		286,811	0	1,316	0	0	1,316	0	65,118	66,434	0	0	0
7156303	DRUMS	PA		05/21/2024		116,897	0	341	0	0	341	0	5,086	5,427	0	0	0
7156305	MANTECA	CA		05/21/2024		170,015	0	511	0	0	511	0	9,920	10,431	0	0	0
7156306	NORTH MIAMI BEACH	FL		05/21/2024		87,078	0	140	0	0	140	0	1,597	1,738	0	0	0
7156307	HOLLYWOOD	FL		05/21/2024		98,224	0	130	0	0	130	0	1,224	1,354	0	0	0
7156308	CHANDLER	AZ		05/21/2024		81,171	0	63	0	0	63	0	2,607	2,670	0	0	0
7156309	HAMILTON	NJ		05/21/2024		172,539	0	235	0	0	235	0	3,635	3,870	0	0	0
7156310	KAYSVILLE	UT		05/21/2024		133,997	0	3	0	0	3	0	1,616	1,619	0	0	0
7156311	AKRON	OH		05/21/2024		34,453	0	248	0	0	248	0	4,099	4,347	0	0	0
7156312	MEDFORD	OR		05/21/2024		227,161	0	489	0	0	489	0	4,030	4,519	0	0	0
7156314	TORRANCE	CA		05/21/2024		264,116	0	538	0	0	538	0	4,484	5,022	0	0	0
7156316	DACULA	GA		05/21/2024		112,519	0	552	0	0	552	0	4,271	4,822	0	0	0
7156317	SCHAUMBURG	IL		05/21/2024		225,777	0	539	0	0	539	0	5,387	5,926	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156318	LA PUENTE	CA		05/21/2024		74,358	0	152	0	0	152	0	1,390	1,542	0	0	0
7156319	HOUMA	LA		05/21/2024		77,414	0	(41)	0	0	(41)	0	(836)	(877)	0	0	0
7156321	BRENTWOOD	NY		05/21/2024		169,160	0	377	0	0	377	0	3,862	4,240	0	0	0
7156322	LAKE ELSINORE	CA		05/21/2024		216,918	0	189	0	0	189	0	3,801	3,989	0	0	0
7156323	PROVO	UT		05/21/2024		169,771	0	165	0	0	165	0	6,770	6,935	0	0	0
7156324	AUGUSTA	NJ		05/21/2024		236,789	0	593	0	0	593	0	6,718	7,310	0	0	0
7156325	CHICAGO	IL		05/21/2024		101,101	0	438	0	0	438	0	1,971	2,409	0	0	0
7156326	THIBODAUX	LA		05/21/2024		104,583	0	98	0	0	98	0	1,513	1,611	0	0	0
7156328	MANVILLE	NJ		05/21/2024		121,122	0	347	0	0	347	0	7,277	7,624	0	0	0
7156330	MACOMB	MI		05/21/2024		93,275	0	199	0	0	199	0	1,801	2,001	0	0	0
7156331	CYPRESS	TX		05/21/2024		203,458	0	116	0	0	116	0	2,493	2,609	0	0	0
7156332	EAST STROUDSBURG	PA		05/21/2024		77,195	0	92	0	0	92	0	1,415	1,507	0	0	0
7156333	COLUMBUS	OH		05/21/2024		63,264	0	305	0	0	305	0	1,394	1,699	0	0	0
7156334	FORT WASHINGTON	MD		05/21/2024		162,634	0	61	0	0	61	0	1,830	1,890	0	0	0
7156335	OAKLAND	CA		05/21/2024		188,362	0	570	0	0	570	0	3,854	4,424	0	0	0
7156336	LAKEWOOD	CA		05/21/2024		201,300	0	405	0	0	405	0	4,173	4,578	0	0	0
7156338	TACOMA	WA		05/21/2024		240,875	0	231	0	0	231	0	3,789	4,020	0	0	0
7156339	RIVERSIDE	CA		05/21/2024		126,277	0	64	0	0	64	0	1,581	1,645	0	0	0
7156340	PRESCOTT VALLEY	AZ		05/21/2024		181,170	0	284	0	0	284	0	2,858	3,142	0	0	0
7156341	LOS ANGELES	CA		05/21/2024		270,751	0	417	0	0	417	0	4,817	5,235	0	0	0
7156342	COLLEGE PARK	GA		05/21/2024		250,118	0	753	0	0	753	0	10,203	10,956	0	0	0
7156343	ALEXANDRIA	VA		05/21/2024		71,335	0	32	0	0	32	0	628	660	0	0	0
7156345	EAST WEYMOUTH	MA		05/21/2024		170,682	0	187	0	0	187	0	2,537	2,724	0	0	0
7156347	DUNBAR	WV		05/21/2024		62,122	0	87	0	0	87	0	829	915	0	0	0
7156348	CHARLESTON	WV		05/21/2024		63,191	0	77	0	0	77	0	972	1,050	0	0	0
7156349	LEESBURG	FL		05/21/2024		59,349	0	84	0	0	84	0	1,031	1,116	0	0	0
7156352	PITTSBURGH	PA		05/21/2024		125,697	0	147	0	0	147	0	1,886	2,033	0	0	0
7156353	LEHI	UT		05/21/2024		145,171	0	354	0	0	354	0	3,581	3,934	0	0	0
7156354	HEBRON	IN		05/21/2024		82,592	0	97	0	0	97	0	1,408	1,505	0	0	0
7156355	MARLTON	NJ		05/21/2024		129,569	0	176	0	0	176	0	2,072	2,249	0	0	0
7156356	MC KEES ROCKS	PA		05/21/2024		182,863	0	188	0	0	188	0	2,862	3,049	0	0	0
7156357	LAKE WORTH	FL		05/21/2024		166,640	0	184	0	0	184	0	4,125	4,310	0	0	0
7156360	SEATAC	WA		05/21/2024		258,663	0	373	0	0	373	0	3,339	3,712	0	0	0
7156362	FISHKILL	NY		05/21/2024		187,852	0	232	0	0	232	0	2,833	3,064	0	0	0
7156363	LONG BEACH	CA		05/21/2024		199,425	0	236	0	0	236	0	2,911	3,146	0	0	0
7156366	SPRINGFIELD	NJ		05/21/2024		318,659	0	462	0	0	462	0	4,273	4,734	0	0	0
7156367	FORT MYERS	FL		05/21/2024		137,518	0	1,366	0	0	1,366	0	9,537	10,903	0	0	0
7156368	CASSELBERRY	FL		05/21/2024		131,757	0	75	0	0	75	0	1,771	1,846	0	0	0
7156369	BULLHEAD CITY	AZ		05/21/2024		118,952	0	155	0	0	155	0	1,600	1,755	0	0	0
7156370	REEDERS	PA		05/21/2024		143,041	0	234	0	0	234	0	1,702	1,937	0	0	0
7156371	EASTON	MD		05/21/2024		108,003	0	122	0	0	122	0	1,652	1,774	0	0	0
7156372	NORWALK	CT		05/21/2024		190,662	0	274	0	0	274	0	2,269	2,542	0	0	0
7156373	ORLANDO	FL		05/21/2024		100,772	0	191	0	0	191	0	1,879	2,070	0	0	0
7156374	VERO BEACH	FL		05/21/2024		62,849	0	140	0	0	140	0	1,928	2,068	0	0	0
7156375	MIAMI	FL		05/21/2024		168,925	0	199	0	0	199	0	1,741	1,940	0	0	0
7156376	SARASOTA	FL		05/21/2024		102,290	0	268	0	0	268	0	2,141	2,409	0	0	0
7156378	PORTLAND	TX		05/21/2024		89,094	0	8	0	0	8	0	3,887	3,895	0	0	0
7156379	HOUSTON	TX		05/21/2024		35,527	0	7	0	0	7	0	3,361	3,368	0	0	0
7156380	KATY	TX		05/21/2024		48,458	0	183	0	0	183	0	6,024	6,208	0	0	0
7156381	BALTIMORE	MD		05/21/2024		67,330	0	12	0	0	12	0	593	605	0	0	0
7156382	JACKSONVILLE	FL		05/21/2024		117,347	0	53	0	0	53	0	1,688	1,741	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7156383	ORLANDO	FL		05/21/2024		182,868	0	317	0	0	317	0	2,842	3,159	0	0	0
7156384	RIVERVIEW	FL		05/21/2024		133,659	0	21	0	0	21	0	7,504	7,525	0	0	0
7156385	FORT MYERS	FL		05/21/2024		72,955	0	224	0	0	224	0	5,344	5,568	0	0	0
7156386	HIALEAH	FL		05/21/2024		85,272	0	311	0	0	311	0	5,500	5,810	0	0	0
7156387	KATY	TX		05/21/2024		101,458	0	1	0	0	1	0	898	899	0	0	0
7156388	MAYS LANDING	NJ		05/21/2024		119,079	0	127	0	0	127	0	1,529	1,656	0	0	0
7156389	ALTOONA	PA		05/21/2024		97,849	0	158	0	0	158	0	1,475	1,633	0	0	0
7156390	WEST PARK	FL		05/21/2024		120,377	0	200	0	0	200	0	3,377	3,576	0	0	0
7156391	JUPITER	FL		05/21/2024		74,413	0	214	0	0	214	0	2,618	2,832	0	0	0
7156392	ST PETERSBURG BEACH	FL		05/21/2024		86,833	0	117	0	0	117	0	6,462	6,579	0	0	0
7156393	ROSELLE	IL		05/21/2024		161,277	0	40	0	0	40	0	1,835	1,875	0	0	0
7156394	HOUSTON	TX		05/21/2024		75,904	0	123	0	0	123	0	4,337	4,459	0	0	0
7156395	HOUSTON	TX		05/21/2024		96,149	0	2	0	0	2	0	1,014	1,016	0	0	0
7156396	RICHMOND	TX		05/21/2024		119,473	0	204	0	0	204	0	6,008	6,212	0	0	0
7156397	VINCENTOWN	NJ		05/21/2024		132,362	0	51	0	0	51	0	1,455	1,506	0	0	0
7156398	APOPKA	FL		05/21/2024		177,828	0	351	0	0	351	0	2,640	2,991	0	0	0
7156399	PALM BAY	FL		05/21/2024		70,639	0	26	0	0	26	0	858	884	0	0	0
7156400	PEMBROKE PINES	FL		05/21/2024		135,290	0	226	0	0	226	0	1,962	2,188	0	0	0
7156401	PLAINFIELD	IL		05/21/2024		182,832	0	229	0	0	229	0	2,016	2,245	0	0	0
7156403	HILLIARD	FL		05/21/2024		80,995	0	78	0	0	78	0	1,126	1,204	0	0	0
7156404	HOUSTON	TX		05/21/2024		89,428	0	4	0	0	4	0	1,351	1,355	0	0	0
7156405	LAKE ARROWHEAD	CA		05/21/2024		249,078	0	13	0	0	13	0	2,274	2,287	0	0	0
7156406	HAMPSTEAD	NC		05/21/2024		94,509	0	51	0	0	51	0	1,252	1,303	0	0	0
7156407	PEORIA	AZ		05/21/2024		181,592	0	139	0	0	139	0	2,517	2,656	0	0	0
7156409	COTTAGE GROVE	MN		05/21/2024		201,817	0	263	0	0	263	0	2,776	3,038	0	0	0
7156410	ATHENS	TN		05/21/2024		139,504	0	95	0	0	95	0	1,718	1,813	0	0	0
7156411	DUARTE	CA		05/21/2024		251,168	0	166	0	0	166	0	2,976	3,142	0	0	0
7156412	OAKLAND	CA		05/21/2024		225,195	0	766	0	0	766	0	12,160	12,926	0	0	0
7156414	SAN DIEGO	CA		05/21/2024		103,398	0	(82)	0	0	(82)	0	(202)	(284)	0	0	0
7156415	MOUNT LAUREL	NJ		05/21/2024		41,618	0	1	0	0	1	0	286	287	0	0	0
7156417	TOLEDO	OH		05/21/2024		34,593	0	59	0	0	59	0	603	661	0	0	0
7156418	LINCOLN	NE		05/21/2024		169,198	0	110	0	0	110	0	2,098	2,209	0	0	0
7156420	KILLEEN	TX		05/21/2024		64,402	0	14	0	0	14	0	482	496	0	0	0
7156421	COVINGTON	GA		05/21/2024		112,156	0	82	0	0	82	0	1,225	1,307	0	0	0
7156422	GILBERT	AZ		05/21/2024		63,707	0	1	0	0	1	0	578	579	0	0	0
7156423	RIALTO	CA		05/21/2024		230,729	0	290	0	0	290	0	3,345	3,635	0	0	0
7156424	VOORHEES	NJ		05/21/2024		99,080	0	430	0	0	430	0	2,283	2,712	0	0	0
7156425	FULLERTON	CA		05/21/2024		204,566	0	51	0	0	51	0	1,894	1,944	0	0	0
7156426	BRIDGEWATER	MA		05/21/2024		271,468	0	197	0	0	197	0	3,302	3,499	0	0	0
7156428	BATON ROUGE	LA		05/21/2024		106,981	0	1	0	0	1	0	750	752	0	0	0
7156429	PLYMOUTH	CT		05/21/2024		115,312	0	115	0	0	115	0	1,361	1,475	0	0	0
7156430	SEWELL	NJ		05/21/2024		267,438	0	317	0	0	317	0	2,557	2,874	0	0	0
7156431	POINT PLEASANT BORO	NJ		05/21/2024		118,378	0	154	0	0	154	0	1,872	2,026	0	0	0
7156433	MINOT	ND		05/21/2024		119,241	0	81	0	0	81	0	1,579	1,660	0	0	0
7156434	OKLAHOMA CITY	OK		05/21/2024		76,026	0	88	0	0	88	0	1,021	1,109	0	0	0
7156435	VIRGINIA BEACH	VA		05/21/2024		99,310	0	78	0	0	78	0	1,384	1,462	0	0	0
7156436	GREAT MEADOWS	NJ		05/21/2024		87,636	0	209	0	0	209	0	1,666	1,875	0	0	0
7156438	MYRTLE BEACH	SC		05/21/2024		94,831	0	1	0	0	1	0	518	519	0	0	0
7156439	PRESTON	MD		05/21/2024		123,606	0	158	0	0	158	0	1,911	2,069	0	0	0
7156440	FLOSSMOOR	IL		05/21/2024		215,076	0	252	0	0	252	0	2,418	2,671	0	0	0
7156441	PALMDALE	CA		05/21/2024		123,286	0	307	0	0	307	0	3,130	3,437	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156442	BOLTON	MS		05/21/2024		198,033	0	13	0	0	13	0	1,285	1,297	0	0	0
7156443	WILLOW GROVE	PA		05/21/2024		122,768	0	352	0	0	352	0	4,955	5,306	0	0	0
7156444	GONZALES	LA		05/21/2024		225,275	0	337	0	0	337	0	3,610	3,947	0	0	0
7156445	CRYSTAL LAKE	IL		05/21/2024		88,856	0	126	0	0	126	0	1,562	1,688	0	0	0
7156446	DALLAS	PA		05/21/2024		165,526	0	115	0	0	115	0	1,797	1,912	0	0	0
7156447	MAPLE VALLEY	WA		05/21/2024		154,751	0	59	0	0	59	0	1,683	1,742	0	0	0
7156448	SEATTLE	WA		05/21/2024		170,056	0	109	0	0	109	0	2,314	2,423	0	0	0
7156449	JACKSONVILLE	FL		05/21/2024		113,364	0	266	0	0	266	0	1,597	1,863	0	0	0
7156451	SMYRNA	GA		05/21/2024		116,311	0	9	0	0	9	0	986	995	0	0	0
7156452	WEST BEND	WI		05/21/2024		114,148	0	79	0	0	79	0	1,376	1,456	0	0	0
7156453	WINTER HAVEN	FL		05/21/2024		134,568	0	123	0	0	123	0	1,368	1,491	0	0	0
7156454	HILLSIDE	NJ		05/21/2024		197,428	0	504	0	0	504	0	3,167	3,671	0	0	0
7156455	FRANKLIN TOWNSHIP	NJ		05/21/2024		184,282	0	464	0	0	464	0	3,249	3,713	0	0	0
7156456	COON RAPIDS	MN		05/21/2024		127,873	0	151	0	0	151	0	3,764	3,914	0	0	0
7156457	CHICAGO	IL		05/21/2024		138,141	0	329	0	0	329	0	2,267	2,596	0	0	0
7156458	TRENTON	NJ		05/21/2024		127,358	0	160	0	0	160	0	5,909	6,068	0	0	0
7156459	HARDYSTON STOCKHOLM	NJ		05/21/2024		205,715	0	974	0	0	974	0	7,671	8,644	0	0	0
7156460	STONY POINT	NC		05/21/2024		50,990	0	119	0	0	119	0	914	1,033	0	0	0
7156461	SAN DIEGO	CA		05/21/2024		179,878	0	167	0	0	167	0	2,433	2,600	0	0	0
7156462	RICHMOND	VA		05/21/2024		110,203	0	276	0	0	276	0	2,118	2,395	0	0	0
7156463	EAST NORTHPORT	NY		05/21/2024		305,940	0	167	0	0	167	0	3,660	3,826	0	0	0
7156464	CONYERS	GA		05/21/2024		240,008	0	618	0	0	618	0	3,175	3,793	0	0	0
7156466	PATERSON	NJ		05/21/2024		226,290	0	304	0	0	304	0	3,952	4,257	0	0	0
7156467	GARDENA	CA		05/21/2024		164,931	0	159	0	0	159	0	1,658	1,817	0	0	0
7156468	NOBLESVILLE	IN		05/21/2024		143,839	0	397	0	0	397	0	2,730	3,127	0	0	0
7156470	EAST NORTHPORT	NY		05/21/2024		252,452	0	189	0	0	189	0	3,147	3,336	0	0	0
7156473	APOPKA	FL		05/21/2024		221,633	0	718	0	0	718	0	4,272	4,990	0	0	0
7156474	ORION TWP	MI		05/21/2024		72,948	0	41	0	0	41	0	1,597	1,638	0	0	0
7156475	MANDEVILLE	LA		05/21/2024		90,346	0	5	0	0	5	0	1,405	1,410	0	0	0
7156476	WOODLAND PARK	NJ		05/21/2024		165,977	0	462	0	0	462	0	3,056	3,518	0	0	0
7156478	HOUSTON	TX		05/21/2024		74,418	0	56	0	0	56	0	975	1,031	0	0	0
7156479	BERKELEY HEIGHTS	NJ		05/21/2024		155,795	0	62	0	0	62	0	1,662	1,725	0	0	0
7156480	WETHERSFIELD	CT		05/21/2024		114,922	0	288	0	0	288	0	2,114	2,402	0	0	0
7156481	GILBERT	SC		05/21/2024		299,146	0	383	0	0	383	0	9,259	9,642	0	0	0
7156482	BLACKWOOD	NJ		05/21/2024		65,989	0	8	0	0	8	0	568	576	0	0	0
7156483	SANDWICH	MA		05/21/2024		100,532	0	91	0	0	91	0	1,298	1,389	0	0	0
7156484	BRIDGEPORT	CT		05/21/2024		130,935	0	286	0	0	286	0	2,353	2,639	0	0	0
7156485	POMPTON LAKES	NJ		05/21/2024		219,845	0	343	0	0	343	0	3,233	3,576	0	0	0
7156486	HYATTSVILLE	MD		05/21/2024		90,017	0	332	0	0	332	0	4,934	5,266	0	0	0
7156488	LEXINGTON	SC		05/21/2024		123,421	0	69	0	0	69	0	1,525	1,594	0	0	0
7156489	NORTH MIAMI	FL		05/21/2024		227,050	0	542	0	0	542	0	3,785	4,328	0	0	0
7156491	WHITTIER	CA		05/21/2024		208,353	0	302	0	0	302	0	3,398	3,699	0	0	0
7156493	INDIO	CA		05/21/2024		146,081	0	354	0	0	354	0	2,208	2,561	0	0	0
7156494	JACKSON	TN		05/21/2024		94,871	0	36	0	0	36	0	797	833	0	0	0
7156495	PACOIMA	CA		05/21/2024		247,569	0	434	0	0	434	0	3,971	4,405	0	0	0
7156496	RALEIGH	NC		05/21/2024		115,308	0	111	0	0	111	0	1,607	1,717	0	0	0
7156497	BERGENFIELD	NJ		05/21/2024		169,855	0	117	0	0	117	0	2,257	2,374	0	0	0
7156498	PAXTON	MA		05/21/2024		280,940	0	322	0	0	322	0	3,673	3,995	0	0	0
7156500	METHUEN	MA		05/21/2024		102,056	0	1,167	0	0	1,167	0	5,302	6,469	0	0	0
7156501	YARMOUTH	MA		05/21/2024		204,012	0	293	0	0	293	0	3,398	3,691	0	0	0
7156502	SOUTH WINDSOR	CT		05/21/2024		138,003	0	205	0	0	205	0	2,286	2,491	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156503	WATERTOWN	CT		05/21/2024		205,237	0	288	0	0	288	0	2,154	2,442	0	0	0
7156504	WILLINGBORO	NJ		05/21/2024		114,939	0	62	0	0	62	0	1,344	1,406	0	0	0
7156506	HICKSVILLE	NY		05/21/2024		218,553	0	90	0	0	90	0	9,559	9,649	0	0	0
7156507	MASTIC	NY		05/21/2024		184,931	0	272	0	0	272	0	2,942	3,214	0	0	0
7156508	PRESTON	MD		05/21/2024		146,614	0	109	0	0	109	0	1,441	1,550	0	0	0
7156509	KENLY	NC		05/21/2024		62,042	0	18	0	0	18	0	673	691	0	0	0
7156510	KINGSLAND	GA		05/21/2024		62,200	0	10	0	0	10	0	497	507	0	0	0
7156511	JACKSONVILLE	FL		05/21/2024		169,086	0	176	0	0	176	0	1,546	1,723	0	0	0
7156512	MIAMI	FL		05/21/2024		111,313	0	124	0	0	124	0	1,731	1,855	0	0	0
7156513	WEST PALM BEACH	FL		05/21/2024		109,081	0	92	0	0	92	0	1,254	1,346	0	0	0
7156514	BOYNTON BEACH	FL		05/21/2024		96,772	0	70	0	0	70	0	1,250	1,320	0	0	0
7156515	INVERNESS	FL		05/21/2024		61,503	0	112	0	0	112	0	972	1,084	0	0	0
7156516	JACKSON	MS		05/21/2024		170,998	0	50	0	0	50	0	3,945	3,994	0	0	0
7156517	BEACHWOOD	OH		05/21/2024		162,156	0	279	0	0	279	0	2,288	2,567	0	0	0
7156518	DETROIT	MI		05/21/2024		117,652	0	126	0	0	126	0	1,401	1,527	0	0	0
7156519	MIKADO	MI		05/21/2024		62,299	0	68	0	0	68	0	809	877	0	0	0
7156522	KANSAS CITY	MO		05/21/2024		74,665	0	11	0	0	11	0	1,764	1,775	0	0	0
7156523	LAKEWOOD	CO		05/21/2024		186,505	0	227	0	0	227	0	6,241	6,468	0	0	0
7156524	LAS VEGAS	NV		05/21/2024		187,537	0	211	0	0	211	0	2,617	2,828	0	0	0
7156525	POMONA	CA		05/21/2024		186,587	0	272	0	0	272	0	4,284	4,556	0	0	0
7156526	MURRIETA	CA		05/21/2024		315,812	0	171	0	0	171	0	2,554	2,725	0	0	0
7156528	OAKLEY	CA		05/21/2024		267,226	0	467	0	0	467	0	6,089	6,556	0	0	0
7156529	LEESPORT	PA		05/21/2024		178,142	0	36	0	0	36	0	1,617	1,653	0	0	0
7156530	OKLAHOMA CITY	OK		05/21/2024		194,780	0	369	0	0	369	0	3,142	3,511	0	0	0
7156531	RICHMOND	TX		05/21/2024		102,043	0	2	0	0	2	0	878	880	0	0	0
7156532	SEMINOLE	FL		05/21/2024		137,541	0	131	0	0	131	0	1,885	2,016	0	0	0
7156533	NORTONVILLE	KY		05/21/2024		67,702	0	1	0	0	1	0	420	421	0	0	0
7156534	WARWICK	RI		05/21/2024		160,946	0	44	0	0	44	0	1,585	1,628	0	0	0
7156535	BELLEVILLE	NJ		05/21/2024		264,061	0	137	0	0	137	0	3,008	3,145	0	0	0
7156536	CITY OF HACKENSACK	NJ		05/21/2024		200,197	0	100	0	0	100	0	2,196	2,297	0	0	0
7156537	EWING	NJ		05/21/2024		190,261	0	405	0	0	405	0	3,135	3,541	0	0	0
7156538	NEWBURGH	NY		05/21/2024		190,637	0	222	0	0	222	0	1,748	1,971	0	0	0
7156539	HATBORO	PA		05/21/2024		106,393	0	20	0	0	20	0	955	974	0	0	0
7156540	HYATTSVILLE	MD		05/21/2024		195,242	0	358	0	0	358	0	4,216	4,573	0	0	0
7156541	SILVER SPRING	MD		05/21/2024		178,932	0	183	0	0	183	0	5,544	5,727	0	0	0
7156542	FALLS CHURCH	VA		05/21/2024		264,040	0	27	0	0	27	0	2,195	2,222	0	0	0
7156543	PORTSMOUTH	VA		05/21/2024		152,302	0	46	0	0	46	0	910	956	0	0	0
7156544	LITHONIA	GA		05/21/2024		218,335	0	335	0	0	335	0	3,103	3,439	0	0	0
7156545	LAWRENCEVILLE	GA		05/21/2024		178,163	0	353	0	0	353	0	3,309	3,662	0	0	0
7156546	LAKE WORTH	FL		05/21/2024		96,918	0	109	0	0	109	0	1,334	1,443	0	0	0
7156547	SARASOTA	FL		05/21/2024		122,294	0	134	0	0	134	0	3,825	3,959	0	0	0
7156548	COLUMBUS	OH		05/21/2024		67,082	0	108	0	0	108	0	2,247	2,355	0	0	0
7156549	MILFORD	OH		05/21/2024		116,226	0	60	0	0	60	0	2,017	2,076	0	0	0
7156550	NEWAYGO	MI		05/21/2024		84,975	0	180	0	0	180	0	6,611	6,792	0	0	0
7156551	EDINA	MN		05/21/2024		241,051	0	259	0	0	259	0	3,479	3,738	0	0	0
7156552	SAINT CHARLES	MO		05/21/2024		88,164	0	30	0	0	30	0	960	989	0	0	0
7156553	BLUE SPRINGS	MO		05/21/2024		94,966	0	138	0	0	138	0	1,367	1,505	0	0	0
7156554	DENHAM SPRINGS	LA		05/21/2024		74,079	0	139	0	0	139	0	1,087	1,226	0	0	0
7156555	MISSION	TX		05/21/2024		103,018	0	37	0	0	37	0	907	944	0	0	0
7156556	LITTLETON	CO		05/21/2024		172,175	0	1,183	0	0	1,183	0	10,319	11,501	0	0	0
7156557	CHANDLER	AZ		05/21/2024		312,469	0	333	0	0	333	0	3,569	3,902	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156558	TOLLESON	AZ		05/21/2024		141,283	0	197	0	0	197	0	3,945	4,141	0	0	0
7156559	LOS ANGELES	CA		05/21/2024		324,053	0	323	0	0	323	0	2,639	2,962	0	0	0
7156560	SANTA CLARITA	CA		05/21/2024		213,275	0	377	0	0	377	0	2,316	2,693	0	0	0
7156561	AZUSA	CA		05/21/2024		194,030	0	749	0	0	749	0	8,087	8,836	0	0	0
7156562	LA VERNE	CA		05/21/2024		346,396	0	483	0	0	483	0	7,481	7,964	0	0	0
7156564	COLTON	CA		05/21/2024		189,857	0	444	0	0	444	0	2,755	3,198	0	0	0
7156565	TUSTIN	CA		05/21/2024		201,066	0	247	0	0	247	0	2,105	2,352	0	0	0
7156566	PORTERVILLE	CA		05/21/2024		164,724	0	327	0	0	327	0	2,150	2,477	0	0	0
7156567	MODESTO	CA		05/21/2024		296,391	0	270	0	0	270	0	3,172	3,443	0	0	0
7156568	GRANITE FALLS	WA		05/21/2024		100,850	0	23	0	0	23	0	1,235	1,258	0	0	0
7156569	HENRICO	VA		05/21/2024		161,371	0	418	0	0	418	0	2,144	2,562	0	0	0
7156570	WESTAMPTON	NJ		05/21/2024		185,155	0	318	0	0	318	0	2,919	3,237	0	0	0
7156571	FORT WASHINGTON	MD		05/21/2024		264,387	0	225	0	0	225	0	5,351	5,577	0	0	0
7156573	PORT ST LUCIE	FL		05/21/2024		121,571	0	2	0	0	2	0	1,300	1,301	0	0	0
7156574	CANTON	MA		05/21/2024		130,691	0	631	0	0	631	0	8,797	9,429	0	0	0
7156575	ROSELLE PARK	NJ		05/21/2024		168,311	0	176	0	0	176	0	13,495	13,671	0	0	0
7156576	UPPER PITTSGROVE	NJ		05/21/2024		171,377	0	340	0	0	340	0	2,920	3,260	0	0	0
7156577	TRENTON	NJ		05/21/2024		90,055	0	115	0	0	115	0	950	1,064	0	0	0
7156578	HERNDON	VA		05/21/2024		210,639	0	562	0	0	562	0	4,602	5,164	0	0	0
7156579	CHESAPEAKE	VA		05/21/2024		52,698	0	79	0	0	79	0	3,510	3,589	0	0	0
7156580	WALHALLA	SC		05/21/2024		63,557	0	25	0	0	25	0	650	676	0	0	0
7156581	MIAMI	FL		05/21/2024		199,555	0	253	0	0	253	0	3,851	4,104	0	0	0
7156582	WESTON	FL		05/21/2024		170,720	0	108	0	0	108	0	2,195	2,302	0	0	0
7156583	DAVENPORT	FL		05/21/2024		120,037	0	259	0	0	259	0	2,063	2,322	0	0	0
7156584	KISSIMMEE	FL		05/21/2024		80,311	0	126	0	0	126	0	1,021	1,147	0	0	0
7156585	WYANDOTTE	MI		05/21/2024		84,858	0	81	0	0	81	0	2,174	2,256	0	0	0
7156586	SCHOOLCRAFT	MI		05/21/2024		114,620	0	84	0	0	84	0	1,355	1,439	0	0	0
7156587	HAZEL CREST	IL		05/21/2024		75,648	0	279	0	0	279	0	3,639	3,918	0	0	0
7156588	SAINT JOSEPH	MO		05/21/2024		48,953	0	26	0	0	26	0	569	596	0	0	0
7156589	HURRICANE	UT		05/21/2024		176,648	0	85	0	0	85	0	2,053	2,138	0	0	0
7156590	RESEDA	CA		05/21/2024		275,173	0	366	0	0	366	0	4,142	4,508	0	0	0
7156591	SANTA CLARITA AREA	CA		05/21/2024		226,084	0	219	0	0	219	0	2,935	3,155	0	0	0
7156592	NORTH HOLLYWOOD	CA		05/21/2024		233,865	0	515	0	0	515	0	4,147	4,663	0	0	0
7156593	CHINO HILLS	CA		05/21/2024		213,832	0	78	0	0	78	0	2,413	2,492	0	0	0
7156594	HAYWARD	CA		05/21/2024		197,265	0	274	0	0	274	0	2,029	2,303	0	0	0
7156595	CITRUS HEIGHTS	CA		05/21/2024		175,903	0	105	0	0	105	0	2,702	2,807	0	0	0
7156596	CINCINNATI	OH		05/21/2024		42,103	0	96	0	0	96	0	741	837	0	0	0
7156597	AIEA	HI		05/21/2024		180,644	0	443	0	0	443	0	2,947	3,390	0	0	0
7156598	LEVITTOWN	PA		05/21/2024		166,844	0	262	0	0	262	0	2,545	2,807	0	0	0
7156599	JAMAICA PLAIN	MA		05/21/2024		256,250	0	524	0	0	524	0	7,153	7,677	0	0	0
7156600	BRIDGEWATER	NJ		05/21/2024		181,224	0	264	0	0	264	0	2,891	3,156	0	0	0
7156601	BROOKLYN	NY		05/21/2024		354,505	0	134	0	0	134	0	3,836	3,970	0	0	0
7156602	HOLLYWOOD	MD		05/21/2024		205,787	0	246	0	0	246	0	2,197	2,443	0	0	0
7156604	LUTHERVILLE	MD		05/21/2024		226,371	0	196	0	0	196	0	7,235	7,432	0	0	0
7156605	PANAMA CITY	FL		05/21/2024		102,853	0	153	0	0	153	0	1,528	1,680	0	0	0
7156606	WELLINGTON	FL		05/21/2024		25,445	0	241	0	0	241	0	11,626	11,867	0	0	0
7156607	WESLEY CHAPEL	FL		05/21/2024		113,252	0	154	0	0	154	0	1,523	1,677	0	0	0
7156608	KISSIMMEE	FL		05/21/2024		202,248	0	87	0	0	87	0	3,122	3,209	0	0	0
7156609	OCOEE	FL		05/21/2024		193,120	0	141	0	0	141	0	3,550	3,691	0	0	0
7156610	MOBILE	AL		05/21/2024		90,064	0	49	0	0	49	0	1,073	1,123	0	0	0
7156611	WALLS	MS		05/21/2024		206,767	0	279	0	0	279	0	2,960	3,239	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7156612	PAINESVILLE	OH		05/21/2024		132,547	0	87	0	0	87	0	1,118	1,205	0	0	0
7156613	CHESTERFIELD TWP	MI		05/21/2024		147,497	0	273	0	0	273	0	2,314	2,587	0	0	0
7156614	LIVONIA	MI		05/21/2024		74,047	0	38	0	0	38	0	838	876	0	0	0
7156615	ORLAND PARK	IL		05/21/2024		212,522	0	539	0	0	539	0	3,729	4,268	0	0	0
7156616	COVINGTON	LA		05/21/2024		135,038	0	73	0	0	73	0	2,495	2,568	0	0	0
7156617	BATON ROUGE	LA		05/21/2024		181,678	0	198	0	0	198	0	2,433	2,631	0	0	0
7156618	CARROLLTON	TX		05/21/2024		88,659	0	6	0	0	6	0	3,090	3,096	0	0	0
7156619	LAS VEGAS	NV		05/21/2024		187,409	0	156	0	0	156	0	2,275	2,432	0	0	0
7156620	LAS VEGAS	NV		05/21/2024		179,653	0	429	0	0	429	0	7,301	7,730	0	0	0
7156621	ESCONDIDO	CA		05/21/2024		272,683	0	378	0	0	378	0	4,023	4,401	0	0	0
7156622	TRACY	CA		05/21/2024		244,780	0	364	0	0	364	0	3,340	3,704	0	0	0
7156623	TACOMA	WA		05/21/2024		143,788	0	125	0	0	125	0	1,845	1,970	0	0	0
7156624	KENNEWICK	WA		05/21/2024		48,764	0	88	0	0	88	0	965	1,053	0	0	0
7156625	MELBOURNE BEACH	FL		05/21/2024		271,483	0	896	0	0	896	0	4,194	5,090	0	0	0
7156626	BROOKLYN	NY		05/21/2024		242,107	0	12	0	0	12	0	1,890	1,902	0	0	0
7156627	MILLER PLACE	NY		05/21/2024		342,543	0	367	0	0	367	0	4,638	5,005	0	0	0
7156630	NEW ORLEANS	LA		05/21/2024		68,149	0	34	0	0	34	0	744	778	0	0	0
7156631	PASADENA	TX		05/21/2024		55,921	0	(4)	0	0	(4)	0	443	438	0	0	0
7156632	WOODHAVEN	NY		05/21/2024		197,518	0	165	0	0	165	0	11,552	11,717	0	0	0
7156633	CHURCHVILLE	NY		05/21/2024		88,102	0	171	0	0	171	0	1,411	1,582	0	0	0
7156634	TUNKHANNOCK	PA		05/21/2024		52,575	0	46	0	0	46	0	2,367	2,413	0	0	0
7156635	ROYAL PALM BEACH	FL		05/21/2024		124,157	0	9	0	0	9	0	996	1,006	0	0	0
7156636	KISSIMMEE	FL		05/21/2024		161,292	0	224	0	0	224	0	2,383	2,607	0	0	0
7156637	CLEVELAND	OH		05/21/2024		100,982	0	175	0	0	175	0	1,247	1,421	0	0	0
7156639	MILWAUKEE	WI		05/21/2024		101,324	0	261	0	0	261	0	1,436	1,696	0	0	0
7156641	ST LOUIS	MO		05/21/2024		54,270	0	83	0	0	83	0	714	797	0	0	0
7156642	HOUSTON	TX		05/21/2024		38,824	0	291	0	0	291	0	6,773	7,064	0	0	0
7156643	KATY	TX		05/21/2024		58,569	0	43	0	0	43	0	687	730	0	0	0
7156644	BULLHEAD CITY	AZ		05/21/2024		166,396	0	18	0	0	18	0	1,443	1,461	0	0	0
7156645	FREMONT	CA		05/21/2024		254,701	0	161	0	0	161	0	2,930	3,091	0	0	0
7156646	LAS VEGAS	NV		05/21/2024		185,015	0	448	0	0	448	0	3,270	3,718	0	0	0
7156648	EAST ELMHURST	NY		05/21/2024		363,204	0	91	0	0	91	0	3,442	3,532	0	0	0
7156649	WESTON	FL		05/21/2024		211,177	0	141	0	0	141	0	2,462	2,603	0	0	0
7156650	WOLVERINE LAKE	MI		05/21/2024		145,642	0	2	0	0	2	0	880	881	0	0	0
7156651	CHICAGO	IL		05/21/2024		407,786	0	115	0	0	115	0	3,878	3,993	0	0	0
7156652	KATY	TX		05/21/2024		98,965	0	408	0	0	408	0	2,471	2,880	0	0	0
7156653	FONTANA	CA		05/21/2024		146,002	0	339	0	0	339	0	7,760	8,100	0	0	0
7156654	LYNN	MA		05/21/2024		215,864	0	359	0	0	359	0	4,660	5,019	0	0	0
7156655	PLAINVILLE	CT		05/21/2024		73,187	0	63	0	0	63	0	3,550	3,613	0	0	0
7156656	BROOKLYN	NY		05/21/2024		158,557	0	140	0	0	140	0	15,447	15,587	0	0	0
7156657	BROOKLYN	NY		05/21/2024		242,042	0	420	0	0	420	0	4,436	4,857	0	0	0
7156658	COPIAGUE	NY		05/21/2024		204,052	0	285	0	0	285	0	3,035	3,320	0	0	0
7156659	CORAL SPRINGS	FL		05/21/2024		148,889	0	231	0	0	231	0	2,693	2,924	0	0	0
7156660	MIAMI	FL		05/21/2024		154,941	0	244	0	0	244	0	2,139	2,383	0	0	0
7156661	COOPER CITY	FL		05/21/2024		211,553	0	140	0	0	140	0	2,417	2,557	0	0	0
7156663	SAINT PETERSBURG	FL		05/21/2024		107,958	0	156	0	0	156	0	1,612	1,768	0	0	0
7156664	OCALA	FL		05/21/2024		215,726	0	369	0	0	369	0	6,528	6,896	0	0	0
7156665	KISSIMMEE	FL		05/21/2024		153,765	0	130	0	0	130	0	2,780	2,909	0	0	0
7156666	WINCHESTER	KY		05/21/2024		55,739	0	57	0	0	57	0	557	614	0	0	0
7156667	EDMONTON	KY		05/21/2024		157,497	0	274	0	0	274	0	6,816	7,090	0	0	0
7156668	LAPEER	MI		05/21/2024		78,226	0	10	0	0	10	0	5,455	5,465	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156669	BURLINGTON	WI		05/21/2024		70,297	0	59	0	0	59	0	982	1,041	0	0	0
7156670	ROMEOVILLE	IL		05/21/2024		155,009	0	83	0	0	83	0	1,843	1,926	0	0	0
7156671	ORLAND PARK	IL		05/21/2024		243,299	0	206	0	0	206	0	4,156	4,362	0	0	0
7156672	THE WOODLANDS	TX		05/21/2024		54,834	0	40	0	0	40	0	2,650	2,690	0	0	0
7156673	DENVER	CO		05/21/2024		160,485	0	88	0	0	88	0	1,783	1,871	0	0	0
7156674	LOS ANGELES	CA		05/21/2024		163,978	0	254	0	0	254	0	2,304	2,559	0	0	0
7156675	SAN GABRIEL	CA		05/21/2024		188,633	0	238	0	0	238	0	9,205	9,443	0	0	0
7156676	VENTURA	CA		05/21/2024		329,765	0	183	0	0	183	0	3,572	3,755	0	0	0
7156677	UNION CITY	CA		05/21/2024		228,574	0	197	0	0	197	0	2,022	2,219	0	0	0
7156678	LOOMIS	CA		05/21/2024		296,512	0	504	0	0	504	0	3,763	4,267	0	0	0
7156679	ORLAND	CA		05/21/2024		187,723	0	248	0	0	248	0	2,619	2,867	0	0	0
7156680	OMAHA	NE		05/21/2024		61,094	0	1	0	0	1	0	358	358	0	0	0
7156681	BELLMORE	NY		05/21/2024		305,020	0	668	0	0	668	0	5,192	5,860	0	0	0
7156682	OXON HILL	MD		05/21/2024		153,301	0	241	0	0	241	0	2,152	2,393	0	0	0
7156683	TOWNSEND	MA		05/21/2024		163,808	0	209	0	0	209	0	3,035	3,244	0	0	0
7156685	BROOKLYN	NY		05/21/2024		157,554	0	6,314	0	0	6,314	0	7,065	13,379	0	0	0
7156689	CUMMING	GA		05/21/2024		193,171	0	115	0	0	115	0	2,237	2,352	0	0	0
7156690	THE COLONY	TX		05/21/2024		72,315	0	1	0	0	1	0	499	500	0	0	0
7156691	EL PASO	TX		05/21/2024		40,155	0	2	0	0	2	0	275	276	0	0	0
7156692	CRESTLINE	CA		05/21/2024		87,494	0	23	0	0	23	0	805	829	0	0	0
7156693	GRANBY	CT		05/21/2024		151,378	0	239	0	0	239	0	1,803	2,042	0	0	0
7156694	GALLOWAY	NJ		05/21/2024		211,748	0	1,434	0	0	1,434	0	34,340	35,774	0	0	0
7156695	BRICK	NJ		05/21/2024		178,863	0	352	0	0	352	0	3,134	3,486	0	0	0
7156696	NORTH BRUNSWICK	NJ		05/21/2024		80,235	0	163	0	0	163	0	1,319	1,481	0	0	0
7156697	LITTLE RIVER	SC		05/21/2024		52,572	0	1	0	0	1	0	305	306	0	0	0
7156698	SOLOMON	AZ		05/21/2024		60,880	0	127	0	0	127	0	1,000	1,127	0	0	0
7156699	NORWALK	CA		05/21/2024		225,726	0	111	0	0	111	0	2,353	2,464	0	0	0
7156720	VARIOUS	US		05/01/2024		5,495,128	0	(826)	0	0	(826)	0	108,989	108,163	0	0	0
7156722	CLEVELAND	OH		04/26/2024		110,754	0	(10)	0	0	(10)	0	985	975	0	0	0
7156723	CHICOPEE	MA		04/26/2024		238,738	0	(44)	0	0	(44)	0	1,804	1,761	0	0	0
7156724	UTICA	NY		04/26/2024		79,107	0	(13)	0	0	(13)	0	600	587	0	0	0
7156727	BALTIMORE	MD		04/26/2024		139,705	0	(16)	0	0	(16)	0	1,057	1,041	0	0	0
7156728	VERNON ROCKVILLE	CT		04/26/2024		198,861	0	(17)	0	0	(17)	0	1,743	1,727	0	0	0
7156729	AUBURN	NY		04/26/2024		75,490	0	(10)	0	0	(10)	0	652	642	0	0	0
7156730	GLASSBORO	NJ		04/26/2024		265,286	0	(27)	0	0	(27)	0	2,202	2,176	0	0	0
7156731	PISGAH FOREST	NC		04/26/2024		239,250	0	(35)	0	0	(35)	0	2,031	1,995	0	0	0
7156732	COLUMBUS	OH		04/26/2024		180,224	0	22	0	0	22	0	2,149	2,171	0	0	0
7156734	ROCKFORD	IL		04/26/2024		79,102	0	(14)	0	0	(14)	0	581	567	0	0	0
7156735	NORTH TONAWANDA	NY		04/26/2024		96,147	0	(17)	0	0	(17)	0	705	688	0	0	0
7156736	NORTH TONAWANDA	NY		04/26/2024		127,551	0	4,373	0	0	4,373	0	974	5,347	0	0	0
7156737	ROSEDALE	MD		04/26/2024		201,098	0	(23)	0	0	(23)	0	1,754	1,731	0	0	0
7156738	MONROE	NC		04/26/2024		262,889	0	(32)	0	0	(32)	0	2,120	2,088	0	0	0
7156739	KATY	TX		04/26/2024		180,750	0	(21)	0	0	(21)	0	1,447	1,426	0	0	0
7156740	TERRYTOWN	LA		04/26/2024		312,490	0	(39)	0	0	(39)	0	2,505	2,466	0	0	0
7156741	EGG HARBOR CITY	NJ		04/26/2024		146,846	0	(23)	0	0	(23)	0	1,064	1,041	0	0	0
7156743	FAYETTEVILLE	NC		04/26/2024		123,462	0	(29)	0	0	(29)	0	1,647	1,618	0	0	0
7156744	PHILADELPHIA	PA		04/26/2024		381,848	0	(31)	0	0	(31)	0	3,570	3,538	0	0	0
7156745	BALTIMORE	MD		04/26/2024		185,272	0	(19)	0	0	(19)	0	1,551	1,532	0	0	0
7156746	MADISON	WI		04/26/2024		497,193	0	(46)	0	0	(46)	0	4,642	4,596	0	0	0
7156748	SAINT LOUIS	MO		04/26/2024		82,157	0	(10)	0	0	(10)	0	671	660	0	0	0
7156750	BALTIMORE	MD		04/26/2024		182,046	0	(13)	0	0	(13)	0	1,653	1,640	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156752	MEMPHIS	TN		04/26/2024		108,519	0	(25)	0	0	(25)	0	958	932	0	0	0
7156753	KEANSBURG	NJ		05/01/2024		186,064	0	(21)	0	0	(21)	0	1,580	1,559	0	0	0
7156754	AUBURN	ME		05/01/2024		239,248	0	(29)	0	0	(29)	0	1,930	1,902	0	0	0
7156755	OCALA	FL		05/01/2024		161,379	0	(7)	0	0	(7)	0	1,637	1,629	0	0	0
7156756	OCALA	FL		05/01/2024		152,197	0	(6)	0	0	(6)	0	1,545	1,538	0	0	0
7156757	UNIONDALE	NY		05/01/2024		546,200	0	(46)	0	0	(46)	0	5,061	5,015	0	0	0
7156758	HOUSTON	TX		05/01/2024		152,518	0	(14)	0	0	(14)	0	14	0	0	0	0
7156759	CLEVELAND	OH		05/01/2024		148,658	0	(58)	0	0	(58)	0	3,590	3,532	0	0	0
7156760	MEMPHIS	TN		05/01/2024		100,215	0	(13)	0	0	(13)	0	817	804	0	0	0
7156761	SOUTH AMBOY	NJ		05/01/2024		386,722	0	(14)	0	0	(14)	0	3,554	3,539	0	0	0
7156762	POUGHKEEPSIE	NY		05/01/2024		324,876	0	(17)	0	0	(17)	0	2,845	2,828	0	0	0
7156763	CHICAGO	IL		05/01/2024		213,770	0	13	0	0	13	0	2,191	2,204	0	0	0
7156764	WESTVILLE	NJ		05/01/2024		230,715	0	(19)	0	0	(19)	0	2,082	2,062	0	0	0
7156765	HAINES CITY	FL		05/01/2024		130,553	0	(10)	0	0	(10)	0	1,275	1,266	0	0	0
7156766	ALBEMARLE	NC		05/01/2024		108,329	0	(17)	0	0	(17)	0	939	922	0	0	0
7156767	CLEVELAND	OH		05/01/2024		87,276	0	(6)	0	0	(6)	0	785	779	0	0	0
7156768	BROWNS MILLS	NJ		05/01/2024		143,629	0	(12)	0	0	(12)	0	1,328	1,316	0	0	0
7156769	MEMPHIS	TN		05/01/2024		90,250	0	2	0	0	2	0	862	864	0	0	0
7156770	PENSACOLA	FL		05/01/2024		76,120	0	(1)	0	0	(1)	0	725	724	0	0	0
7156771	MEMPHIS	TN		05/01/2024		77,614	0	(7)	0	0	(7)	0	725	718	0	0	0
7156772	DETROIT	MI		05/01/2024		100,478	0	(15)	0	0	(15)	0	821	805	0	0	0
7156773	CHICAGO HEIGHTS	IL		05/01/2024		142,368	0	(13)	0	0	(13)	0	1,206	1,193	0	0	0
7156774	MANCHESTER	CT		05/01/2024		81,710	0	(9)	0	0	(9)	0	723	713	0	0	0
7156775	BUFFALO	NY		05/01/2024		124,951	0	(10)	0	0	(10)	0	1,046	1,036	0	0	0
7156778	MIDLAND	TX		05/01/2024		153,059	0	(15)	0	0	(15)	0	1,259	1,244	0	0	0
7156780	BROOKLYN	NY		05/01/2024		639,599	0	(30)	0	0	(30)	0	6,044	6,014	0	0	0
7156781	MIAMI GARDENS	FL		05/01/2024		306,206	0	(25)	0	0	(25)	0	2,905	2,880	0	0	0
7156782	RALEIGH	NC		05/01/2024		144,673	0	(2)	0	0	(2)	0	1,486	1,483	0	0	0
7156784	CALUMET CITY	IL		05/01/2024		200,049	0	(9)	0	0	(9)	0	1,699	1,690	0	0	0
7156785	INDIANAPOLIS	IN		05/01/2024		161,304	0	(13)	0	0	(13)	0	1,424	1,410	0	0	0
7156787	ST. LOUIS	MO		05/01/2024		199,543	0	(9)	0	0	(9)	0	1,931	1,923	0	0	0
7156788	BRONX	NY		05/01/2024		777,044	0	(132)	0	0	(132)	0	6,709	6,576	0	0	0
7156790	CHICAGO	IL		05/01/2024		279,478	0	(15)	0	0	(15)	0	2,407	2,391	0	0	0
7156792	COVINGTON	KY		05/01/2024		112,072	0	(8)	0	0	(8)	0	906	898	0	0	0
7156793	OAK LAWN	IL		05/01/2024		254,811	0	(21)	0	0	(21)	0	2,279	2,257	0	0	0
7156794	CLEVELAND	OH		05/01/2024		95,059	0	(10)	0	0	(10)	0	671	661	0	0	0
7156795	AKRON	OH		05/01/2024		95,043	0	(8)	0	0	(8)	0	892	883	0	0	0
7156799	KANSAS CITY	MO		05/01/2024		137,373	0	(14)	0	0	(14)	0	1,265	1,251	0	0	0
7156800	BRENTWOOD	NY		05/01/2024		295,398	0	(44)	0	0	(44)	0	2,675	2,630	0	0	0
7156802	INGLESIDE	IL		05/01/2024		181,906	0	(4)	0	0	(4)	0	1,784	1,779	0	0	0
7156804	CYPRESS	TX		05/01/2024		180,018	0	(33)	0	0	(33)	0	2,613	2,580	0	0	0
7156805	TOMBALL	TX		05/01/2024		166,723	0	(24)	0	0	(24)	0	2,671	2,647	0	0	0
7156806	JOLIET	IL		05/01/2024		182,792	0	(16)	0	0	(16)	0	1,600	1,584	0	0	0
7156807	MERRILLVILLE	IN		05/01/2024		185,479	0	(29)	0	0	(29)	0	1,524	1,495	0	0	0
7156809	TRENTON	NJ		05/01/2024		154,867	0	(9)	0	0	(9)	0	1,419	1,411	0	0	0
7156810	TROY	NY		05/01/2024		110,794	0	(11)	0	0	(11)	0	933	923	0	0	0
7156814	NEW HAVEN	CT		05/01/2024		340,137	0	(27)	0	0	(27)	0	3,194	3,166	0	0	0
7156816	NEWARK	NJ		05/01/2024		426,461	0	(33)	0	0	(33)	0	3,441	3,408	0	0	0
7156817	CALUMET CITY	IL		05/01/2024		133,251	0	(11)	0	0	(11)	0	1,106	1,095	0	0	0
7156818	PHILLIPSBURG	NJ		05/01/2024		295,552	0	(45)	0	0	(45)	0	2,248	2,203	0	0	0
7156820	BALTIMORE	MD		05/02/2024		181,349	0	7	0	0	7	0	1,763	1,769	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156821	NEW CASTLE	IN		05/02/2024		94,915	0	(7)	0	0	(7)	0	827	820	0	0	0
7156823	KENOSHA	WI		05/02/2024		186,286	0	(8)	0	0	(8)	0	1,795	1,786	0	0	0
7156824	SANTA FE	NM		05/02/2024		320,006	0	(15)	0	0	(15)	0	3,009	2,995	0	0	0
7156825	SAVANNAH	GA		05/02/2024		183,311	0	(11)	0	0	(11)	0	1,763	1,753	0	0	0
7156826	CINCINNATI	OH		05/02/2024		238,457	0	(24)	0	0	(24)	0	2,061	2,037	0	0	0
7156827	GASTONIA	NC		05/02/2024		118,819	0	(15)	0	0	(15)	0	1,030	1,015	0	0	0
7156829	PARKVILLE	MD		05/02/2024		266,544	0	(17)	0	0	(17)	0	2,383	2,366	0	0	0
7156830	CHARLOTTE	NC		05/02/2024		174,230	0	(8)	0	0	(8)	0	1,719	1,711	0	0	0
7156832	JACKSONVILLE	FL		05/10/2024		162,286	0	8	0	0	8	0	1,852	1,860	0	0	0
7156833	YORK	PA		05/10/2024		165,791	0	0	0	0	0	0	1,520	1,520	0	0	0
7156835	JACKSONVILLE	FL		05/10/2024		119,232	0	9	0	0	9	0	1,391	1,400	0	0	0
7156836	JACKSONVILLE	FL		05/10/2024		126,591	0	19	0	0	19	0	1,574	1,593	0	0	0
7156837	JACKSONVILLE	FL		05/10/2024		126,591	0	19	0	0	19	0	1,574	1,593	0	0	0
7156839	YORK	PA		05/10/2024		254,747	0	0	0	0	0	0	2,286	2,286	0	0	0
7156840	YORK	PA		05/10/2024		118,290	0	5	0	0	5	0	1,158	1,163	0	0	0
7156844	PHILADELPHIA	PA		05/10/2024		277,952	0	9	0	0	9	0	2,592	2,600	0	0	0
7156846	CHAMBERSBURG	PA		05/10/2024		170,042	0	7	0	0	7	0	1,664	1,672	0	0	0
7156847	STEELTON	PA		05/10/2024		116,990	0	0	0	0	0	0	1,110	1,110	0	0	0
7156848	MEMPHIS	TN		05/10/2024		123,310	0	(1)	0	0	(1)	0	1,227	1,226	0	0	0
7156850	YORK	PA		05/10/2024		130,600	0	0	0	0	0	0	1,186	1,186	0	0	0
7156852	HAGERSTOWN	MD		05/10/2024		144,796	0	0	0	0	0	0	1,285	1,285	0	0	0
7156853	HAGERSTOWN	MD		05/10/2024		160,463	0	0	0	0	0	0	1,437	1,437	0	0	0
7156854	SHIPPENSBURG	PA		05/10/2024		131,342	0	0	0	0	0	0	1,199	1,199	0	0	0
7156855	CHAMBERSBURG	PA		05/10/2024		145,522	0	0	0	0	0	0	1,328	1,328	0	0	0
7156857	YORK	PA		05/10/2024		121,639	0	0	0	0	0	0	1,114	1,114	0	0	0
7156858	TULSA	OK		05/10/2024		148,492	0	(15)	0	0	(15)	0	1,405	1,390	0	0	0
7156859	BUFFALO	NY		05/10/2024		280,926	0	(12)	0	0	(12)	0	2,749	2,737	0	0	0
7156860	INDIANAPOLIS	IN		05/10/2024		156,497	0	(17)	0	0	(17)	0	1,532	1,515	0	0	0
7156861	ROCHESTER	PA		05/10/2024		91,484	0	(4)	0	0	(4)	0	1,210	1,207	0	0	0
7156864	MILWAUKEE	WI		05/10/2024		86,901	0	(4)	0	0	(4)	0	733	729	0	0	0
7156865	CHAPEL HILL	NC		05/10/2024		158,458	0	(13)	0	0	(13)	0	1,529	1,516	0	0	0
7156866	PITTSBURGH	PA		05/10/2024		130,158	0	(6)	0	0	(6)	0	1,139	1,133	0	0	0
7156867	HAZLETON	PA		05/10/2024		105,571	0	(4)	0	0	(4)	0	858	854	0	0	0
7156871	ST. PETERSBURG	FL		05/10/2024		261,438	0	(19)	0	0	(19)	0	2,524	2,505	0	0	0
7156874	DOLTON	IL		05/10/2024		158,626	0	(9)	0	0	(9)	0	1,426	1,417	0	0	0
7156875	SOUTH MILWAUKEE	WI		05/10/2024		173,984	0	(16)	0	0	(16)	0	1,707	1,691	0	0	0
7156876	AUGUSTA	GA		05/10/2024		142,615	0	(10)	0	0	(10)	0	1,273	1,263	0	0	0
7156877	ROCKY MOUNT	VA		05/10/2024		129,169	0	(10)	0	0	(10)	0	1,815	1,804	0	0	0
7156878	LUDINGTON	MI		05/10/2024		194,325	0	(10)	0	0	(10)	0	1,885	1,875	0	0	0
7156879	CHARLOTTE	NC		05/10/2024		174,448	0	(22)	0	0	(22)	0	1,656	1,635	0	0	0
7156880	CHARLOTTE	NC		05/10/2024		185,070	0	(23)	0	0	(23)	0	1,757	1,734	0	0	0
7156881	FORT MYERS	FL		05/10/2024		183,914	0	(14)	0	0	(14)	0	1,740	1,726	0	0	0
7156882	DETROIT	MI		05/10/2024		145,176	0	(9)	0	0	(9)	0	1,388	1,379	0	0	0
7156883	OMAHA	NE		05/10/2024		132,745	0	(10)	0	0	(10)	0	1,207	1,197	0	0	0
7156884	SARASOTA	FL		05/10/2024		344,949	0	(18)	0	0	(18)	0	3,283	3,265	0	0	0
7156886	NORTH BERGEN	NJ		05/10/2024		584,025	0	(50)	0	0	(50)	0	5,817	5,767	0	0	0
7156887	MILWAUKEE	WI		05/10/2024		378,997	0	(34)	0	0	(34)	0	3,659	3,625	0	0	0
7156889	LOVES PARK	IL		05/10/2024		96,922	0	(4)	0	0	(4)	0	855	852	0	0	0
7156890	STURGEON BAY	WI		05/10/2024		169,870	0	(7)	0	0	(7)	0	1,466	1,459	0	0	0
7156891	SEBRING	FL		05/10/2024		177,333	0	(11)	0	0	(11)	0	1,747	1,736	0	0	0
7156892	PASADENA	TX		05/10/2024		203,876	0	(11)	0	0	(11)	0	1,895	1,884	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156893	PHILADELPHIA	PA		05/10/2024		169,990	0	(7)	0	0	(7)	0	1,504	1,497	0	0	0
7156894	LEHIGH ACRES	FL		05/10/2024		232,668	0	(23)	0	0	(23)	0	2,144	2,122	0	0	0
7156895	ST. PETERSBURG	FL		05/10/2024		339,516	0	(18)	0	0	(18)	0	3,149	3,131	0	0	0
7156896	DOVER	DE		05/10/2024		93,483	0	(3)	0	0	(3)	0	506	503	0	0	0
7156897	TAMPA	FL		05/10/2024		282,532	0	(18)	0	0	(18)	0	2,614	2,595	0	0	0
7156898	PANAMA CITY	FL		05/10/2024		200,500	0	(10)	0	0	(10)	0	1,968	1,958	0	0	0
7156899	ORLANDO	FL		05/10/2024		115,504	0	(5)	0	0	(5)	0	1,128	1,123	0	0	0
7156900	BATON ROUGE	LA		05/10/2024		108,995	0	(7)	0	0	(7)	0	1,045	1,038	0	0	0
7156902	FINDLAY	OH		05/10/2024		133,941	0	(8)	0	0	(8)	0	1,293	1,286	0	0	0
7156904	FAYETTEVILLE	NC		05/10/2024		138,435	0	(12)	0	0	(12)	0	1,231	1,219	0	0	0
7156906	COLDWATER	MI		05/10/2024		98,267	0	(6)	0	0	(6)	0	940	934	0	0	0
7156907	LAKEWOOD	CO		05/10/2024		202,082	0	(18)	0	0	(18)	0	2,010	1,991	0	0	0
7156908	WILKES-BARRE	PA		05/10/2024		127,329	0	(6)	0	0	(6)	0	1,140	1,135	0	0	0
7156909	CHARLOTTE	NC		05/10/2024		293,406	0	(11)	0	0	(11)	0	2,791	2,779	0	0	0
7156910	PANAMA CITY	FL		05/10/2024		158,240	0	(8)	0	0	(8)	0	1,553	1,545	0	0	0
7156911	STURGEON BAY	WI		05/10/2024		136,693	0	(6)	0	0	(6)	0	1,191	1,186	0	0	0
7156912	READING	PA		05/10/2024		477,326	0	(12)	0	0	(12)	0	4,292	4,280	0	0	0
7156914	ORLANDO	FL		05/10/2024		234,376	0	(16)	0	0	(16)	0	2,121	2,105	0	0	0
7156915	WINSTON-SALEM	NC		05/10/2024		151,334	0	(18)	0	0	(18)	0	1,264	1,246	0	0	0
7156917	JACKSONVILLE	FL		05/10/2024		172,841	0	(13)	0	0	(13)	0	1,672	1,659	0	0	0
7156918	KENNER	LA		05/10/2024		377,114	0	(17)	0	0	(17)	0	3,299	3,282	0	0	0
7156919	ATLANTA	GA		05/10/2024		260,614	0	(3)	0	0	(3)	0	2,558	2,555	0	0	0
7156920	CLEVELAND	OH		05/10/2024		113,097	0	(5)	0	0	(5)	0	1,095	1,090	0	0	0
7156921	KILLEEN	TX		05/10/2024		127,008	0	(6)	0	0	(6)	0	1,079	1,073	0	0	0
7156922	MARIETTA	GA		05/10/2024		166,166	0	(9)	0	0	(9)	0	1,639	1,630	0	0	0
7156923	HANCOCK	MD		05/10/2024		174,816	0	(17)	0	0	(17)	0	1,707	1,690	0	0	0
7156924	SPRINGFIELD	OH		05/10/2024		95,434	0	(4)	0	0	(4)	0	952	949	0	0	0
7156925	PRATTVILLE	AL		05/10/2024		205,409	0	(9)	0	0	(9)	0	2,041	2,032	0	0	0
7156926	VALRICO	FL		05/10/2024		266,650	0	43	0	0	43	0	3,306	3,349	0	0	0
7156927	RICHMOND	VA		05/10/2024		259,805	0	(11)	0	0	(11)	0	2,577	2,566	0	0	0
7156930	SYRACUSE	NY		05/10/2024		122,917	0	(5)	0	0	(5)	0	1,235	1,230	0	0	0
7156931	ATCO	NJ		05/10/2024		237,899	0	(6)	0	0	(6)	0	2,106	2,099	0	0	0
7156932	PHILADELPHIA	PA		05/10/2024		147,716	0	(7)	0	0	(7)	0	1,346	1,339	0	0	0
7156933	ATLANTA	GA		05/10/2024		178,474	0	3	0	0	3	0	1,849	1,852	0	0	0
7156934	SAUK VILLAGE	IL		05/10/2024		127,865	0	(6)	0	0	(6)	0	1,131	1,124	0	0	0
7156936	DOVER	DE		05/10/2024		241,604	0	(13)	0	0	(13)	0	2,496	2,483	0	0	0
7156937	CORAM	NY		05/10/2024		379,954	0	(46)	0	0	(46)	0	3,293	3,247	0	0	0
7156938	DECATUR	GA		05/10/2024		295,129	0	(18)	0	0	(18)	0	2,640	2,622	0	0	0
7156939	ADAMS	MA		05/10/2024		209,271	0	(2)	0	0	(2)	0	2,122	2,120	0	0	0
7156940	NANTICOKE	PA		05/10/2024		108,283	0	(3)	0	0	(3)	0	949	945	0	0	0
7156941	DURHAM	NC		05/10/2024		152,318	0	(4)	0	0	(4)	0	1,882	1,878	0	0	0
7156942	LYNCHBURG	VA		05/10/2024		176,661	0	(8)	0	0	(8)	0	1,324	1,316	0	0	0
7156944	SANDUSKY	OH		05/10/2024		140,617	0	(4)	0	0	(4)	0	1,232	1,227	0	0	0
7156946	DENVER	CO		05/10/2024		911,253	0	(42)	0	0	(42)	0	9,294	9,251	0	0	0
7156947	LYNCHBURG	VA		05/10/2024		160,102	0	(21)	0	0	(21)	0	1,420	1,398	0	0	0
7156948	HIGH POINT	NC		05/10/2024		144,324	0	(5)	0	0	(5)	0	1,407	1,402	0	0	0
7156954	SOUTH BEND	IN		05/10/2024		85,257	0	(16)	0	0	(16)	0	2,026	2,010	0	0	0
7156955	CLEVELAND	OH		05/10/2024		90,533	0	(13)	0	0	(13)	0	680	667	0	0	0
7156956	KANSAS CITY	MO		05/10/2024		104,064	0	(17)	0	0	(17)	0	794	777	0	0	0
7156957	SAINT PAUL	MN		05/10/2024		216,163	0	(14)	0	0	(14)	0	2,112	2,098	0	0	0
7156958	ELKHART	IN		05/10/2024		111,139	0	(12)	0	0	(12)	0	1,091	1,079	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7156959	UTICA	NY		05/10/2024		108,688	0	(17)	0	0	(17)	0	880	863	0	0	0
7156961	WALLINGFORD	CT		05/10/2024		273,280	0	7	0	0	7	0	2,963	2,970	0	0	0
7156962	DEARBORN HEIGHTS	MI		05/10/2024		77,092	0	(13)	0	0	(13)	0	585	573	0	0	0
7156963	MENTOR	OH		05/10/2024		127,313	0	(17)	0	0	(17)	0	1,102	1,086	0	0	0
7156965	BROOKLYN	MD		05/10/2024		148,492	0	(14)	0	0	(14)	0	1,410	1,396	0	0	0
7156966	HIGH POINT	NC		05/10/2024		124,738	0	(22)	0	0	(22)	0	1,045	1,023	0	0	0
7156967	BALTIMORE	MD		05/10/2024		138,326	0	(25)	0	0	(25)	0	1,158	1,133	0	0	0
7156969	MONTGOMERY	AL		05/10/2024		106,749	0	(16)	0	0	(16)	0	853	836	0	0	0
7156972	COVINGTON	KY		05/10/2024		151,410	0	(21)	0	0	(21)	0	1,325	1,303	0	0	0
7156973	BIRMINGHAM	AL		05/10/2024		128,711	0	(9)	0	0	(9)	0	1,108	1,099	0	0	0
7156974	SYRACUSE	NY		05/10/2024		218,533	0	(36)	0	0	(36)	0	1,667	1,631	0	0	0
7156976	MISSOURI CITY	TX		05/10/2024		112,093	0	(14)	0	0	(14)	0	845	831	0	0	0
7156977	TRENTON	NJ		05/10/2024		156,384	0	(28)	0	0	(28)	0	1,260	1,231	0	0	0
7156981	BALTIMORE	MD		05/10/2024		133,251	0	(14)	0	0	(14)	0	1,104	1,090	0	0	0
7156982	ROCHESTER	NY		05/10/2024		105,994	0	(11)	0	0	(11)	0	931	920	0	0	0
7156983	CLEVELAND	OH		05/10/2024		82,576	0	5	0	0	5	0	902	907	0	0	0
7156984	TAYLOR	MI		05/10/2024		131,849	0	(12)	0	0	(12)	0	1,245	1,233	0	0	0
7156985	CIRCLEVILLE	OH		05/10/2024		134,155	0	8	0	0	8	0	1,521	1,529	0	0	0
7156986	NOTTINGHAM	MD		05/10/2024		328,113	0	(51)	0	0	(51)	0	2,506	2,454	0	0	0
7156987	FAYETTEVILLE	NC		05/10/2024		149,300	0	(18)	0	0	(18)	0	1,220	1,202	0	0	0
7156988	FAYETTEVILLE	NC		05/10/2024		97,201	0	(12)	0	0	(12)	0	762	750	0	0	0
7156989	FAYETTEVILLE	NC		05/10/2024		180,729	0	(21)	0	0	(21)	0	1,476	1,455	0	0	0
7156990	FAYETTEVILLE	NC		05/10/2024		159,964	0	(19)	0	0	(19)	0	1,307	1,288	0	0	0
7156992	WOODLYN (RIDLEY TOWNSHIP)	PA		05/10/2024		162,792	0	(3)	0	0	(3)	0	1,650	1,647	0	0	0
7156993	PROSPECT PARK	PA		05/10/2024		180,550	0	(3)	0	0	(3)	0	1,830	1,826	0	0	0
7156994	NORTH ADAMS	MA		05/10/2024		145,544	0	3,558	0	0	3,558	0	1,149	4,707	0	0	0
7156995	DETROIT	MI		05/10/2024		164,825	0	(26)	0	0	(26)	0	1,366	1,340	0	0	0
7156996	RANDOLPH	NJ		05/10/2024		446,229	0	(21)	0	0	(21)	0	4,217	4,196	0	0	0
7156997	READING	PA		05/10/2024		144,721	0	(6)	0	0	(6)	0	1,293	1,287	0	0	0
7156998	LINCOLN PARK	MI		05/10/2024		108,872	0	0	0	0	0	0	1,081	1,081	0	0	0
7156999	CAPITOL HEIGHTS	MD		05/10/2024		266,821	0	(48)	0	0	(48)	0	2,511	2,463	0	0	0
7157000	CHICAGO	IL		05/10/2024		308,199	0	(35)	0	0	(35)	0	2,297	2,262	0	0	0
7157001	MILWAUKEE	WI		05/10/2024		99,798	0	(10)	0	0	(10)	0	721	711	0	0	0
7157002	CHESTER	PA		05/10/2024		147,049	0	(6)	0	0	(6)	0	1,198	1,193	0	0	0
7157003	CHESTER	PA		05/10/2024		116,885	0	(5)	0	0	(5)	0	952	948	0	0	0
7157004	CHESTER	PA		05/10/2024		113,114	0	(4)	0	0	(4)	0	922	917	0	0	0
7157005	YPSILANTI	MI		05/10/2024		217,986	0	(40)	0	0	(40)	0	1,947	1,907	0	0	0
7157006	HAMILTON	OH		05/10/2024		153,933	0	(29)	0	0	(29)	0	1,316	1,287	0	0	0
7157007	MIAMI	FL		05/10/2024		390,909	0	(57)	0	0	(57)	0	3,493	3,436	0	0	0
7157008	MACON	GA		05/10/2024		74,359	0	1	0	0	1	0	808	809	0	0	0
7157009	EUCLID	OH		05/10/2024		98,446	0	(14)	0	0	(14)	0	759	745	0	0	0
7157010	CLEVELAND	OH		05/10/2024		124,860	0	(11)	0	0	(11)	0	1,119	1,108	0	0	0
7157011	DETROIT	MI		05/10/2024		90,423	0	(9)	0	0	(9)	0	735	726	0	0	0
7157012	GARY	IN		05/10/2024		97,489	0	(16)	0	0	(16)	0	735	720	0	0	0
7157013	WYANDOTTE	MI		05/10/2024		164,473	0	(30)	0	0	(30)	0	1,304	1,274	0	0	0
7157014	NORTH CHICAGO	IL		05/10/2024		204,901	0	(24)	0	0	(24)	0	1,730	1,705	0	0	0
7157015	KANSAS CITY	MO		05/10/2024		170,161	0	(14)	0	0	(14)	0	1,587	1,573	0	0	0
7157016	KANSAS CITY	MO		05/10/2024		105,717	0	(11)	0	0	(11)	0	1,018	1,007	0	0	0
7157018	HUNTINGTON STATION	NY		05/10/2024		523,044	0	(19)	0	0	(19)	0	5,105	5,085	0	0	0
7157019	HONESDALE	PA		05/10/2024		125,948	0	0	0	0	0	0	1,012	1,012	0	0	0
7157020	BALTIMORE	MD		05/10/2024		154,756	0	(24)	0	0	(24)	0	1,245	1,221	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157021	MEMPHIS	TN		05/10/2024		105,599	0	(18)	0	0	(18)	0	863	845	0	0	0
7157022	ZEPHYRHILLS	FL		05/10/2024		134,282	0	(9)	0	0	(9)	0	1,271	1,262	0	0	0
7157023	ARLINGTON	TX		05/10/2024		235,996	0	(29)	0	0	(29)	0	2,257	2,228	0	0	0
7157024	MEMPHIS	TN		05/10/2024		86,904	0	(16)	0	0	(16)	0	681	665	0	0	0
7157025	MONTGOMERY	AL		05/10/2024		107,661	0	(16)	0	0	(16)	0	859	843	0	0	0
7157026	GARY	IN		05/10/2024		90,384	0	2,897	0	0	2,897	0	682	3,579	0	0	0
7157027	MUSKEGON	MI		05/10/2024		107,662	0	(17)	0	0	(17)	0	874	857	0	0	0
7157030	STRATFORD	CT		05/10/2024		326,300	0	(53)	0	0	(53)	0	3,557	3,503	0	0	0
7157031	INDIANAPOLIS	IN		05/10/2024		95,786	0	(16)	0	0	(16)	0	746	730	0	0	0
7157032	SAINT LOUIS	MO		05/10/2024		101,016	0	(15)	0	0	(15)	0	791	776	0	0	0
7157033	BALTIMORE	MD		05/10/2024		175,658	0	(20)	0	0	(20)	0	1,551	1,531	0	0	0
7157034	BALTIMORE	MD		05/10/2024		175,275	0	(15)	0	0	(15)	0	1,486	1,471	0	0	0
7157036	GRIFFITH	IN		05/10/2024		127,245	0	(14)	0	0	(14)	0	1,164	1,150	0	0	0
7157037	STAMFORD	CT		05/10/2024		496,798	0	(53)	0	0	(53)	0	4,499	4,446	0	0	0
7157039	CLEVELAND	OH		05/10/2024		80,566	0	(11)	0	0	(11)	0	608	597	0	0	0
7157042	GARFIELD HEIGHTS	OH		05/10/2024		110,682	0	(17)	0	0	(17)	0	907	890	0	0	0
7157043	KANSAS CITY	MO		05/10/2024		178,540	0	(30)	0	0	(30)	0	1,537	1,507	0	0	0
7157045	PHILADELPHIA	PA		05/10/2024		130,524	0	(5)	0	0	(5)	0	950	945	0	0	0
7157046	KANSAS CITY	MO		05/10/2024		111,073	0	(9)	0	0	(9)	0	975	966	0	0	0
7157047	MASTIC BEACH	NY		05/14/2024		358,012	0	(44)	0	0	(44)	0	3,264	3,220	0	0	0
7157048	CHICAGO	IL		05/14/2024		99,680	0	(11)	0	0	(11)	0	830	819	0	0	0
7157049	WORTH	IL		05/14/2024		212,385	0	(30)	0	0	(30)	0	1,872	1,842	0	0	0
7157050	AUBREY	TX		05/14/2024		308,923	0	(33)	0	0	(33)	0	3,105	3,072	0	0	0
7157051	CLARKSTOWN	NY		05/14/2024		490,903	0	(44)	0	0	(44)	0	5,104	5,061	0	0	0
7157052	DETROIT	MI		05/14/2024		100,238	0	(9)	0	0	(9)	0	1,024	1,015	0	0	0
7157054	BROOKLYN	NY		05/14/2024		849,766	0	(523)	0	0	(523)	0	18,613	18,090	0	0	0
7157055	MILWAUKEE	WI		05/14/2024		122,991	0	(15)	0	0	(15)	0	1,113	1,097	0	0	0
7157056	MEMPHIS	TN		05/14/2024		118,859	0	(14)	0	0	(14)	0	1,054	1,040	0	0	0
7157057	DALLAS	TX		05/14/2024		173,126	0	(16)	0	0	(16)	0	1,713	1,698	0	0	0
7157058	HAMMOND	IN		05/14/2024		208,085	0	(33)	0	0	(33)	0	1,542	1,509	0	0	0
7157059	PATERSON	NJ		05/14/2024		257,504	0	(43)	0	0	(43)	0	2,511	2,467	0	0	0
7157061	CHICAGO	IL		05/14/2024		253,151	0	(16)	0	0	(16)	0	1,481	1,465	0	0	0
7157062	NEW BRITAIN	CT		05/14/2024		399,680	0	(49)	0	0	(49)	0	3,430	3,380	0	0	0
7157063	FAR ROCKAWAY	NY		05/14/2024		564,353	0	(159)	0	0	(159)	0	5,041	4,883	0	0	0
7157064	FORT MYERS	FL		05/14/2024		229,672	0	(36)	0	0	(36)	0	2,113	2,076	0	0	0
7157065	HOPKINSVILLE	KY		05/14/2024		83,549	0	(14)	0	0	(14)	0	754	740	0	0	0
7157066	ATLANTA	GA		05/14/2024		278,810	0	(31)	0	0	(31)	0	2,519	2,488	0	0	0
7157068	TRENTON	NJ		05/14/2024		167,482	0	(28)	0	0	(28)	0	1,401	1,373	0	0	0
7157069	LORAIN	OH		05/14/2024		80,682	0	(10)	0	0	(10)	0	683	673	0	0	0
7157070	COLUMBUS	OH		05/14/2024		479,774	0	(84)	0	0	(84)	0	3,377	3,293	0	0	0
7157071	TROY	NY		05/14/2024		164,534	0	(23)	0	0	(23)	0	1,583	1,560	0	0	0
7157072	THE VILLAGES	FL		05/14/2024		283,583	0	(15)	0	0	(15)	0	2,890	2,875	0	0	0
7157073	WAUKEGAN	IL		05/14/2024		206,062	0	(33)	0	0	(33)	0	1,679	1,646	0	0	0
7157074	WARRENSVILLE HEIGHTS	OH		05/14/2024		94,875	0	(12)	0	0	(12)	0	798	786	0	0	0
7157075	MIDLAND	TX		05/14/2024		225,833	0	(35)	0	0	(35)	0	1,734	1,699	0	0	0
7157076	COLUMBIA	SC		05/14/2024		458,031	0	(87)	0	0	(87)	0	3,679	3,592	0	0	0
7157077	ISLIP TERRACE	NY		05/14/2024		347,080	0	(43)	0	0	(43)	0	3,261	3,218	0	0	0
7157078	ZANESVILLE	OH		05/14/2024		97,336	0	(10)	0	0	(10)	0	809	799	0	0	0
7157079	BRENTWOOD	NY		05/14/2024		417,302	0	(66)	0	0	(66)	0	3,827	3,761	0	0	0
7157080	NEW ORLEANS	LA		05/14/2024		357,359	0	(59)	0	0	(59)	0	3,699	3,640	0	0	0
7157081	WINTER GARDEN	FL		05/14/2024		261,086	0	(17)	0	0	(17)	0	2,538	2,522	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157082	CHICAGO	IL		05/14/2024		261,429	0	(30)	0	0	(30)	0	2,080	2,050	0	0	0
7157083	CHICAGO HEIGHTS	IL		05/14/2024		134,784	0	(30)	0	0	(30)	0	1,843	1,813	0	0	0
7157084	ST. LOUIS	MO		05/14/2024		80,538	0	(9)	0	0	(9)	0	677	668	0	0	0
7157085	BOLINGBROOK	IL		05/14/2024		220,590	0	(34)	0	0	(34)	0	1,932	1,897	0	0	0
7157086	WASHINGTON	DC		05/14/2024		90,954	0	(11)	0	0	(11)	0	855	844	0	0	0
7157087	ROCHESTER	NH		05/14/2024		357,425	0	(66)	0	0	(66)	0	2,952	2,886	0	0	0
7157088	HAMMOND	IN		05/14/2024		165,522	0	(22)	0	0	(22)	0	1,436	1,414	0	0	0
7157089	AURORA	IL		05/14/2024		193,849	0	(28)	0	0	(28)	0	1,517	1,489	0	0	0
7157090	JACKSONVILLE	FL		05/14/2024		157,314	0	(20)	0	0	(20)	0	1,424	1,404	0	0	0
7157092	FREEPORT	NY		05/14/2024		375,308	0	(56)	0	0	(56)	0	3,224	3,168	0	0	0
7157093	MASTIC BEACH	NY		05/14/2024		220,726	0	(24)	0	0	(24)	0	1,906	1,881	0	0	0
7157094	CLEVELAND	OH		05/14/2024		172,745	0	(19)	0	0	(19)	0	1,630	1,611	0	0	0
7157096	AKRON	OH		05/14/2024		88,127	0	(10)	0	0	(10)	0	647	637	0	0	0
7157097	MEMPHIS	TN		05/14/2024		85,895	0	(10)	0	0	(10)	0	757	747	0	0	0
7157098	BINGHAMTON	NY		05/14/2024		101,385	0	(17)	0	0	(17)	0	757	740	0	0	0
7157099	DETROIT	MI		05/14/2024		166,304	0	(26)	0	0	(26)	0	1,346	1,320	0	0	0
7157100	YOUNGSTOWN	OH		05/14/2024		80,721	0	(15)	0	0	(15)	0	606	591	0	0	0
7157101	YAKIMA	WA		05/14/2024		373,847	0	(33)	0	0	(33)	0	3,104	3,071	0	0	0
7157102	SHELTON	WA		05/15/2024		149,813	0	(18)	0	0	(18)	0	1,506	1,488	0	0	0
7157103	HENRICO	VA		05/15/2024		196,402	0	(15)	0	0	(15)	0	1,841	1,827	0	0	0
7157104	ERLANGER	KY		05/15/2024		143,123	0	(16)	0	0	(16)	0	1,369	1,353	0	0	0
7157106	BALTIMORE	MD		05/15/2024		176,515	0	(24)	0	0	(24)	0	1,672	1,648	0	0	0
7157108	ROME	GA		05/15/2024		357,340	0	(43)	0	0	(43)	0	3,075	3,032	0	0	0
7157109	CINCINNATI	OH		05/15/2024		184,941	0	(8)	0	0	(8)	0	1,618	1,610	0	0	0
7157111	AKRON	OH		05/15/2024		93,553	0	(4)	0	0	(4)	0	859	855	0	0	0
7157112	WARRENSVILLE HEIGHTS	OH		05/15/2024		104,807	0	(5)	0	0	(5)	0	962	958	0	0	0
7157113	HAMMOND	IN		05/15/2024		195,216	0	(28)	0	0	(28)	0	1,675	1,647	0	0	0
7157115	DAYTON	OH		05/15/2024		149,446	0	(12)	0	0	(12)	0	1,239	1,227	0	0	0
7157116	BALTIMORE	MD		05/15/2024		110,236	0	(61)	0	0	(61)	0	1,152	1,091	0	0	0
7157117	FAIRFIELD TOWNSHIP	OH		05/15/2024		316,039	0	(68)	0	0	(68)	0	2,938	2,870	0	0	0
7157118	SOUTH BEND	IN		05/15/2024		163,801	0	(21)	0	0	(21)	0	1,490	1,469	0	0	0
7157119	MACON	GA		05/15/2024		109,049	0	(14)	0	0	(14)	0	1,016	1,001	0	0	0
7157120	BALTIMORE	MD		05/15/2024		140,916	0	(27)	0	0	(27)	0	1,152	1,126	0	0	0
7157121	CINCINNATI	OH		05/15/2024		165,266	0	(17)	0	0	(17)	0	1,428	1,411	0	0	0
7157123	HUNTSVILLE	AL		05/15/2024		105,621	0	(17)	0	0	(17)	0	933	916	0	0	0
7157124	DETROIT	MI		05/21/2024		101,403	0	(14)	0	0	(14)	0	762	748	0	0	0
7157125	BALTIMORE	MD		05/21/2024		217,376	0	(26)	0	0	(26)	0	1,846	1,820	0	0	0
7157126	CLEVELAND	OH		05/21/2024		76,535	0	(12)	0	0	(12)	0	672	660	0	0	0
7157127	REYNOLDSBURG	OH		05/21/2024		145,635	0	(12)	0	0	(12)	0	1,423	1,411	0	0	0
7157128	COLUMBUS	OH		05/21/2024		133,499	0	(11)	0	0	(11)	0	1,304	1,294	0	0	0
7157129	CLEVELAND	OH		05/21/2024		102,119	0	(15)	0	0	(15)	0	783	768	0	0	0
7157131	GARFIELD HEIGHTS	OH		05/21/2024		94,123	0	(14)	0	0	(14)	0	770	755	0	0	0
7157132	LORAIN	OH		05/21/2024		78,415	0	(12)	0	0	(12)	0	621	608	0	0	0
7157133	PINSON	AL		05/21/2024		130,256	0	(15)	0	0	(15)	0	971	957	0	0	0
7157134	DOYLESTOWN	OH		05/21/2024		191,697	0	(26)	0	0	(26)	0	1,585	1,558	0	0	0
7157135	ROSEDALE	MD		05/21/2024		191,065	0	(37)	0	0	(37)	0	1,596	1,559	0	0	0
7157137	DETROIT	MI		05/21/2024		90,636	0	(12)	0	0	(12)	0	741	729	0	0	0
7157138	DAYTON	OH		05/21/2024		100,634	0	(14)	0	0	(14)	0	796	782	0	0	0
7157139	HARTFORD	CT		05/21/2024		215,796	0	(36)	0	0	(36)	0	1,608	1,573	0	0	0
7157140	SAINT LOUIS	MO		05/21/2024		95,462	0	(13)	0	0	(13)	0	714	701	0	0	0
7157141	BALTIMORE	MD		05/21/2024		205,357	0	(28)	0	0	(28)	0	1,807	1,779	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157142	MONTGOMERY	AL		05/21/2024		89,634	0	(14)	0	0	(14)	0	684	670	0	0	0
7157143	HOUSTON	TX		05/21/2024		119,473	0	(15)	0	0	(15)	0	999	983	0	0	0
7157144	OAK PARK	MI		05/21/2024		107,162	0	(18)	0	0	(18)	0	901	883	0	0	0
7157145	OAK PARK	MI		05/21/2024		111,206	0	(18)	0	0	(18)	0	935	917	0	0	0
7157146	PITTSTON	PA		05/21/2024		150,695	0	(6)	0	0	(6)	0	1,103	1,097	0	0	0
7157147	HAMILTON	OH		05/21/2024		130,879	0	(22)	0	0	(22)	0	1,196	1,174	0	0	0
7157148	DAYTON	OH		05/21/2024		155,322	0	3,151	0	0	3,151	0	1,273	4,424	0	0	0
7157149	WILSON	NC		05/21/2024		80,601	0	(13)	0	0	(13)	0	724	711	0	0	0
7157151	BARNEGAT	NJ		05/21/2024		233,399	0	(27)	0	0	(27)	0	1,986	1,959	0	0	0
7157152	KEYSTONE HEIGHTS	FL		05/21/2024		138,838	0	(23)	0	0	(23)	0	1,240	1,217	0	0	0
7157153	TOLEDO	OH		05/21/2024		85,664	0	(14)	0	0	(14)	0	754	740	0	0	0
7157154	HOLLYWOOD	MD		05/21/2024		257,477	0	(30)	0	0	(30)	0	2,119	2,089	0	0	0
7157155	PHILADELPHIA	PA		05/21/2024		143,573	0	(6)	0	0	(6)	0	1,150	1,144	0	0	0
7157156	KENOSHA	WI		05/21/2024		274,283	0	(38)	0	0	(38)	0	2,279	2,242	0	0	0
7157157	FLORISSANT	MO		05/21/2024		152,046	0	(20)	0	0	(20)	0	1,246	1,226	0	0	0
7157159	PONTIAC	MI		05/21/2024		106,521	0	(13)	0	0	(13)	0	925	912	0	0	0
7157160	JACKSONVILLE	FL		05/21/2024		261,909	0	(32)	0	0	(32)	0	2,127	2,095	0	0	0
7157161	WESTCHESTER	IL		05/21/2024		195,255	0	(31)	0	0	(31)	0	1,730	1,699	0	0	0
7157162	MINNEAPOLIS	MN		05/21/2024		189,331	0	(27)	0	0	(27)	0	1,620	1,593	0	0	0
7157164	PARKVILLE	MD		05/21/2024		242,458	0	(39)	0	0	(39)	0	2,101	2,062	0	0	0
7157165	YPSILANTI	MI		05/21/2024		99,374	0	(19)	0	0	(19)	0	782	762	0	0	0
7157166	CLEVELAND	OH		05/21/2024		103,448	0	(17)	0	0	(17)	0	889	873	0	0	0
7157167	BOLINGBROOK	IL		05/21/2024		233,921	0	(30)	0	0	(30)	0	1,961	1,932	0	0	0
7157168	WARNER ROBINS	GA		05/21/2024		76,265	0	(14)	0	0	(14)	0	630	616	0	0	0
7157171	NORRISTOWN	PA		05/21/2024		168,576	0	(7)	0	0	(7)	0	1,296	1,289	0	0	0
7157172	FORT WORTH	TX		05/21/2024		135,226	0	(31)	0	0	(31)	0	1,541	1,510	0	0	0
7157173	WATERBURY	CT		05/21/2024		278,974	0	(47)	0	0	(47)	0	2,537	2,490	0	0	0
7157174	DETROIT	MI		05/21/2024		88,774	0	(11)	0	0	(11)	0	706	695	0	0	0
7157175	ROSEDALE	MD		05/21/2024		154,409	0	(26)	0	0	(26)	0	1,273	1,246	0	0	0
7157176	WARNER ROBINS	GA		05/21/2024		153,694	0	(20)	0	0	(20)	0	1,315	1,294	0	0	0
7157178	BALTIMORE	MD		05/21/2024		199,488	0	(22)	0	0	(22)	0	1,657	1,635	0	0	0
7157179	CROOKSVILLE	OH		05/21/2024		109,463	0	(18)	0	0	(18)	0	815	797	0	0	0
7157180	SAINT LOUIS	MO		05/21/2024		95,211	0	(15)	0	0	(15)	0	776	762	0	0	0
7157181	CHICAGO	IL		05/21/2024		743,826	0	13	0	0	13	0	7,293	7,306	0	0	0
7157182	BALTIMORE	MD		05/21/2024		171,099	0	(19)	0	0	(19)	0	1,421	1,403	0	0	0
7157183	MILWAUKEE	WI		05/21/2024		147,196	0	(20)	0	0	(20)	0	1,121	1,101	0	0	0
7157184	GLENDALE	AZ		05/21/2024		168,243	0	(23)	0	0	(23)	0	1,244	1,221	0	0	0
7157185	CLEVELAND	OH		05/21/2024		95,728	0	(15)	0	0	(15)	0	721	706	0	0	0
7157186	SANFORD	NC		05/21/2024		106,710	0	(14)	0	0	(14)	0	961	947	0	0	0
7157187	BALTIMORE	MD		05/21/2024		172,801	0	(19)	0	0	(19)	0	1,435	1,415	0	0	0
7157188	BALTIMORE	MD		05/21/2024		190,401	0	(30)	0	0	(30)	0	1,582	1,552	0	0	0
7157189	SLIDELL	LA		05/21/2024		155,581	0	(24)	0	0	(24)	0	1,237	1,213	0	0	0
7157190	BALTIMORE	MD		05/21/2024		130,504	0	(19)	0	0	(19)	0	1,084	1,065	0	0	0
7157191	CINCINNATI	OH		05/21/2024		274,276	0	(50)	0	0	(50)	0	2,123	2,073	0	0	0
7157192	BIRMINGHAM	AL		05/21/2024		96,545	0	(14)	0	0	(14)	0	689	675	0	0	0
7157193	WARNER ROBINS	GA		05/21/2024		119,959	0	(18)	0	0	(18)	0	995	977	0	0	0
7157194	BIRMINGHAM	AL		05/21/2024		90,806	0	(13)	0	0	(13)	0	648	635	0	0	0
7157195	GREENVILLE	SC		05/21/2024		263,351	0	(56)	0	0	(56)	0	2,348	2,292	0	0	0
7157196	BALTIMORE	MD		05/22/2024		156,209	0	(19)	0	0	(19)	0	1,440	1,421	0	0	0
7157197	MEMPHIS	TN		05/22/2024		137,781	0	(18)	0	0	(18)	0	1,202	1,184	0	0	0
7157198	THE BRONX	NY		05/22/2024		802,807	0	(79)	0	0	(79)	0	6,939	6,859	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157199	CHICAGO	IL		05/22/2024		184,241	0	(28)	0	0	(28)	0	1,620	1,591	0	0	0
7157200	VINELAND	NJ		05/22/2024		193,407	0	(24)	0	0	(24)	0	1,799	1,774	0	0	0
7157201	MUNCIE	IN		05/22/2024		127,382	0	(19)	0	0	(19)	0	1,064	1,045	0	0	0
7157202	CHARLOTTE	NC		05/22/2024		164,109	0	(12)	0	0	(12)	0	1,700	1,687	0	0	0
7157203	CHARLOTTE	NC		05/22/2024		95,569	0	(19)	0	0	(19)	0	760	742	0	0	0
7157204	THE BRONX	NY		05/22/2024		616,894	0	(98)	0	0	(98)	0	5,605	5,508	0	0	0
7157205	LORAIN	OH		05/22/2024		107,549	0	(13)	0	0	(13)	0	925	913	0	0	0
7157206	LITTLE FERRY	NJ		05/22/2024		345,399	0	(54)	0	0	(54)	0	2,995	2,942	0	0	0
7157207	FREEHOLD	NJ		05/22/2024		460,082	0	(54)	0	0	(54)	0	4,143	4,089	0	0	0
7157208	TOLEDO	OH		05/22/2024		94,032	0	(16)	0	0	(16)	0	872	856	0	0	0
7157209	GRAND RAPIDS	MI		05/22/2024		141,670	0	(20)	0	0	(20)	0	1,299	1,279	0	0	0
7157211	BARNEGAT TOWNSHIP	NJ		05/22/2024		185,058	0	(17)	0	0	(17)	0	1,630	1,613	0	0	0
7157212	VALLEY	AL		05/22/2024		148,978	0	(16)	0	0	(16)	0	1,435	1,419	0	0	0
7157213	MARIETTA	GA		05/22/2024		216,387	0	(40)	0	0	(40)	0	4,171	4,131	0	0	0
7157214	LYONS	IL		05/22/2024		173,250	0	(22)	0	0	(22)	0	1,552	1,530	0	0	0
7157215	AMITYVILLE	NY		05/22/2024		302,834	0	(45)	0	0	(45)	0	2,727	2,682	0	0	0
7157216	BALTIMORE	MD		05/22/2024		146,250	0	(7)	0	0	(7)	0	1,399	1,392	0	0	0
7157217	COLUMBUS	GA		05/22/2024		90,048	0	(16)	0	0	(16)	0	782	767	0	0	0
7157218	HARTFORD	CT		05/22/2024		317,250	0	(33)	0	0	(33)	0	2,878	2,845	0	0	0
7157219	COLUMBUS	GA		05/22/2024		106,977	0	(22)	0	0	(22)	0	889	867	0	0	0
7157220	NEWARK	NJ		05/22/2024		589,737	0	(49)	0	0	(49)	0	5,341	5,292	0	0	0
7157221	INDIANAPOLIS	IN		05/22/2024		119,408	0	(15)	0	0	(15)	0	974	959	0	0	0
7157224	CASA GRANDE	AZ		05/22/2024		118,058	0	(13)	0	0	(13)	0	1,152	1,139	0	0	0
7157225	CLEVELAND	OH		05/22/2024		112,196	0	(13)	0	0	(13)	0	959	946	0	0	0
7157226	DETROIT	MI		05/22/2024		121,126	0	(18)	0	0	(18)	0	966	947	0	0	0
7157227	PHILADELPHIA	PA		05/23/2024		289,134	0	(15)	0	0	(15)	0	2,571	2,556	0	0	0
7157231	GREENSBORO	NC		05/23/2024		94,027	0	(11)	0	0	(11)	0	856	845	0	0	0
7157233	BLOOMFIELD	NJ		05/23/2024		367,640	0	(79)	0	0	(79)	0	3,311	3,232	0	0	0
7157234	GREENSBORO	NC		05/23/2024		102,203	0	(12)	0	0	(12)	0	930	918	0	0	0
7157235	PATERSON	NJ		05/23/2024		460,008	0	(81)	0	0	(81)	0	4,029	3,948	0	0	0
7157236	BALTIMORE	MD		05/23/2024		150,785	0	(6)	0	0	(6)	0	1,288	1,281	0	0	0
7157237	PHILADELPHIA	PA		05/23/2024		170,050	0	(8)	0	0	(8)	0	1,440	1,432	0	0	0
7157238	CAMDEN	NJ		05/23/2024		113,695	0	(9)	0	0	(9)	0	966	957	0	0	0
7157239	CAPITOL HEIGHTS	MD		05/23/2024		263,073	0	(12)	0	0	(12)	0	2,415	2,404	0	0	0
7157240	TEANECK	NJ		05/23/2024		426,416	0	(17)	0	0	(17)	0	4,110	4,092	0	0	0
7157241	ELMHURST	IL		07/26/2024		156,513	0	570	0	0	570	0	5,539	6,108	0	0	0
7157242	NEWARK	DE		07/26/2024		119,615	0	559	0	0	559	0	3,651	4,210	0	0	0
7157246	KELSEYVILLE	CA		07/26/2024		384,222	0	1,701	0	0	1,701	0	11,863	13,564	0	0	0
7157248	MCLEAN	VA		07/26/2024		857,961	0	49,728	0	0	49,728	0	71,342	121,070	0	0	0
7157249	SAN DIEGO	CA		07/26/2024		865,372	0	4,369	0	0	4,369	0	26,351	30,721	0	0	0
7157251	LOS ANGELES	CA		07/26/2024		745,202	0	3,654	0	0	3,654	0	21,997	25,652	0	0	0
7157252	LOS ANGELES	CA		07/26/2024		519,623	0	2,143	0	0	2,143	0	15,052	17,195	0	0	0
7157253	SPANISH FORT	AL		07/26/2024		192,317	0	976	0	0	976	0	5,929	6,904	0	0	0
7157254	HUNTINGTON BEACH	CA		07/26/2024		1,020,298	0	2,410	0	0	2,410	0	23,363	25,773	0	0	0
7157255	LOS ANGELES	CA		07/26/2024		999,664	0	2,593	0	0	2,593	0	23,732	26,325	0	0	0
7157256	NAGS HEAD	NC		07/26/2024		655,713	0	3,498	0	0	3,498	0	20,579	24,077	0	0	0
7157261	ENCINITAS	CA		07/26/2024		565,346	0	2,546	0	0	2,546	0	16,904	19,450	0	0	0
7157262	LONG BEACH	CA		07/26/2024		1,234,316	0	(170)	0	0	(170)	0	11,742	11,572	0	0	0
7157263	KILLEEN	TX		07/26/2024		307,868	0	(20)	0	0	(20)	0	3,586	3,566	0	0	0
7157265	KANKAKEE	IL		07/26/2024		223,553	0	(31)	0	0	(31)	0	2,115	2,085	0	0	0
7157266	BALTIMORE	MD		07/26/2024		198,702	0	(41)	0	0	(41)	0	2,746	2,705	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157267	JUPITER	FL		07/26/2024		1,074,972	0	(146)	0	0	(146)	0	10,082	9,936	0	0	0
7157268	BULLHEAD CITY	AZ		07/26/2024		445,331	0	(117)	0	0	(117)	0	6,258	6,141	0	0	0
7157269	LAKEWOOD	WA		07/26/2024		209,335	0	18	0	0	18	0	1,278	1,296	0	0	0
7157273	SACRAMENTO	CA		07/26/2024		417,521	0	(55)	0	0	(55)	0	3,854	3,799	0	0	0
7157275	PITTSBORO	NC		07/26/2024		232,623	0	(29)	0	0	(29)	0	2,421	2,392	0	0	0
7157280	DENVER	CO		07/26/2024		298,861	0	(37)	0	0	(37)	0	2,546	2,509	0	0	0
7157283	PORTLAND	OR		07/26/2024		203,756	0	(8,549)	0	0	(8,549)	0	117,023	108,474	0	0	0
7157284	ELLIJAY	GA		07/26/2024		237,880	0	(35)	0	0	(35)	0	2,453	2,417	0	0	0
7157285	HOLLYWOOD	FL		07/26/2024		235,011	0	(650)	0	0	(650)	0	161,421	160,770	0	0	0
7157289	GRAPVINE	TX		07/26/2024		554,307	0	(58)	0	0	(58)	0	5,529	5,471	0	0	0
7157291	KISSIMMEE	FL		07/26/2024		360,009	0	(46)	0	0	(46)	0	3,195	3,149	0	0	0
7157294	CONCORD	NC		07/26/2024		324,969	0	(11)	0	0	(11)	0	3,698	3,687	0	0	0
7157295	SOUTHPORT	NC		07/26/2024		284,464	0	(687)	0	0	(687)	0	43,105	42,418	0	0	0
7157296	CHICAGO	IL		07/26/2024		364,355	0	(47)	0	0	(47)	0	3,233	3,186	0	0	0
7157297	CLERMONT	FL		07/26/2024		327,750	0	(41)	0	0	(41)	0	2,866	2,825	0	0	0
7157304	DAVENPORT	FL		07/26/2024		347,495	0	(40)	0	0	(40)	0	2,969	2,929	0	0	0
7157306	WATERBURY	CT		07/26/2024		272,550	0	(34)	0	0	(34)	0	2,339	2,305	0	0	0
7157308	LACEY	WA		07/26/2024		336,566	0	(54)	0	0	(54)	0	3,187	3,133	0	0	0
7157310	TUCSON	AZ		07/26/2024		231,205	0	(34)	0	0	(34)	0	2,368	2,334	0	0	0
7157312	LOVELAND	CO		07/26/2024		315,975	0	(20)	0	0	(20)	0	3,633	3,613	0	0	0
7157313	AUBREY	TX		07/26/2024		264,958	0	(23)	0	0	(23)	0	2,768	2,745	0	0	0
7157314	GODLEY	TX		07/26/2024		288,024	0	(39)	0	0	(39)	0	2,633	2,594	0	0	0
7157315	WASHINGTONVILLE	NY		07/26/2024		395,065	0	(55)	0	0	(55)	0	3,821	3,766	0	0	0
7157316	SANTA MARIA	CA		07/26/2024		398,392	0	(10)	0	0	(10)	0	4,704	4,694	0	0	0
7157317	JERSEY CITY	NJ		07/26/2024		989,891	0	7	0	0	7	0	11,782	11,789	0	0	0
7157320	MENIFEE	CA		07/26/2024		257,881	0	(34)	0	0	(34)	0	2,322	2,289	0	0	0
7157322	RICHMOND	VA		07/26/2024		326,379	0	(43)	0	0	(43)	0	3,429	3,386	0	0	0
7157323	PALO ALTO	CA		07/26/2024		1,434,197	0	(198)	0	0	(198)	0	13,679	13,481	0	0	0
7157324	SUWANEE	GA		07/26/2024		339,955	0	(45)	0	0	(45)	0	3,595	3,550	0	0	0
7157325	GRANITEVILLE	SC		07/26/2024		206,294	0	(48)	0	0	(48)	0	2,712	2,664	0	0	0
7157327	KISSIMMEE	FL		07/26/2024		249,061	0	(12)	0	0	(12)	0	2,719	2,707	0	0	0
7157328	SEVIERVILLE	TN		07/26/2024		1,104,698	0	(153)	0	0	(153)	0	10,610	10,457	0	0	0
7157331	FAIRBURN	GA		07/26/2024		236,317	0	12	0	0	12	0	3,230	3,242	0	0	0
7157332	MOUNT DORA	FL		07/26/2024		676,356	0	0	0	0	0	0	2,905	2,905	0	0	0
7157335	DENVER	CO		07/26/2024		314,813	0	(43)	0	0	(43)	0	2,953	2,910	0	0	0
7157336	CORONA DEL MAR	CA		07/26/2024		1,165,875	0	(125)	0	0	(125)	0	12,365	12,240	0	0	0
7157337	CITRUS HEIGHTS	CA		07/26/2024		347,503	0	(40)	0	0	(40)	0	3,218	3,179	0	0	0
7157338	LAGUNA HILLS	CA		07/26/2024		670,164	0	(99)	0	0	(99)	0	10,711	10,611	0	0	0
7157339	WINTER PARK	FL		07/26/2024		388,442	0	(48)	0	0	(48)	0	2,474	2,427	0	0	0
7157340	BOISE	ID		07/26/2024		314,988	0	(39)	0	0	(39)	0	2,694	2,655	0	0	0
7157341	ESTES PARK	CO		07/26/2024		486,162	0	(56)	0	0	(56)	0	4,177	4,122	0	0	0
7157342	DAVENPORT	FL		07/26/2024		334,070	0	(42)	0	0	(42)	0	2,938	2,895	0	0	0
7157343	DAYTONA BEACH	FL		07/26/2024		422,215	0	(53)	0	0	(53)	0	3,695	3,641	0	0	0
7157345	SANTA CLARA	CA		07/26/2024		870,644	0	(123)	0	0	(123)	0	8,504	8,381	0	0	0
7157346	SAN ANTONIO	TX		07/26/2024		487,817	0	(69)	0	0	(69)	0	4,765	4,696	0	0	0
7157347	MINERAL BLUFF	GA		07/26/2024		480,835	0	(149)	0	0	(149)	0	10,311	10,162	0	0	0
7157348	SCOTTSDALE	AZ		07/26/2024		621,544	0	(93)	0	0	(93)	0	6,452	6,359	0	0	0
7157349	MEDFORD	MA		07/26/2024		595,160	0	(97)	0	0	(97)	0	6,686	6,589	0	0	0
7157350	LIGHTHOUSE POINT	FL		07/26/2024		504,084	0	(79)	0	0	(79)	0	5,183	5,104	0	0	0
7157351	HOLLYWOOD	FL		07/26/2024		719,606	0	(88)	0	0	(88)	0	6,085	5,997	0	0	0
7157352	PRAIRIE VLG	KS		07/26/2024		314,995	0	(39)	0	0	(39)	0	2,683	2,645	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157354	MILFORD	CT		07/26/2024		395,255	0	(42)	0	0	(42)	0	4,200	4,158	0	0	0
7157355	NORTH MYRTLE BEACH	SC		07/26/2024		648,326	0	(73)	0	0	(73)	0	6,109	6,035	0	0	0
7157356	STOCKTON	CA		07/26/2024		441,371	0	(63)	0	0	(63)	0	4,341	4,278	0	0	0
7157358	WOODLAND HILLS	CA		07/26/2024		541,145	0	(83)	0	0	(83)	0	5,723	5,640	0	0	0
7157359	KISSIMMEE	FL		07/26/2024		335,071	0	(7)	0	0	(7)	0	3,300	3,292	0	0	0
7157360	CEDAR PARK	TX		07/26/2024		260,901	0	(39)	0	0	(39)	0	2,690	2,651	0	0	0
7157361	POCATELLO	ID		07/26/2024		237,158	0	(45)	0	0	(45)	0	5,177	5,132	0	0	0
7157362	SEMINOLE	FL		07/26/2024		441,439	0	(61)	0	0	(61)	0	4,240	4,179	0	0	0
7157363	CHANDLER	AZ		07/26/2024		283,013	0	(14,020)	0	0	(14,020)	0	268,283	254,263	0	0	0
7157364	OAKLAND	CA		07/26/2024		446,718	0	29	0	0	29	0	5,282	5,310	0	0	0
7157365	RICHMOND	VA		07/26/2024		252,054	0	(34)	0	0	(34)	0	3,069	3,035	0	0	0
7157366	TORRANCE	CA		07/26/2024		1,031,801	0	22	0	0	22	0	13,394	13,416	0	0	0
7157367	CUMMING	GA		07/26/2024		314,630	0	(25)	0	0	(25)	0	3,639	3,614	0	0	0
7157368	ATLANTIC BEACH	NC		07/26/2024		285,485	0	(5)	0	0	(5)	0	3,273	3,268	0	0	0
7157369	SAN TAN VALLEY	AZ		07/26/2024		324,619	0	(46)	0	0	(46)	0	3,193	3,147	0	0	0
7157370	MCKINNEY	TX		07/26/2024		233,651	0	(57)	0	0	(57)	0	4,083	4,026	0	0	0
7157371	SAN JOSE	CA		07/26/2024		477,478	0	156	0	0	156	0	14,086	14,241	0	0	0
7157373	TOOELE	UT		07/26/2024		274,078	0	(32)	0	0	(32)	0	5,559	5,528	0	0	0
7157374	PHILADELPHIA	PA		07/26/2024		367,556	0	(203)	0	0	(203)	0	9,003	8,800	0	0	0
7157375	PEARLAND	TX		07/26/2024		214,752	0	189	0	0	189	0	24,942	25,131	0	0	0
7157377	CHARLOTTE	NC		07/26/2024		268,473	0	(23)	0	0	(23)	0	2,631	2,608	0	0	0
7157378	SANTA CLARA	CA		07/26/2024		781,946	0	(122)	0	0	(122)	0	8,449	8,327	0	0	0
7157379	ATLANTA	GA		07/26/2024		231,680	0	(24)	0	0	(24)	0	2,462	2,437	0	0	0
7157381	HENDERSON	NV		07/26/2024		310,930	0	(67)	0	0	(67)	0	4,499	4,432	0	0	0
7157382	CASA GRANDE	AZ		07/26/2024		225,372	0	(56)	0	0	(56)	0	3,987	3,930	0	0	0
7157384	BELTON	MO		07/26/2024		237,682	0	(14)	0	0	(14)	0	2,796	2,783	0	0	0
7157386	CAMBRIDGE	MA		07/26/2024		613,969	0	(172)	0	0	(172)	0	32,850	32,677	0	0	0
7157387	ATLANTA	GA		07/26/2024		229,343	0	(28)	0	0	(28)	0	13,312	13,284	0	0	0
7157388	REDMOND	WA		07/26/2024		249,458	0	(35)	0	0	(35)	0	2,396	2,361	0	0	0
7157389	CHANDLER	AZ		07/26/2024		286,013	0	(30)	0	0	(30)	0	5,462	5,432	0	0	0
7157393	HAYWARD	CA		07/26/2024		558,103	0	(78)	0	0	(78)	0	5,826	5,749	0	0	0
7157395	CROWLEY	TX		07/26/2024		317,324	0	(46)	0	0	(46)	0	3,158	3,112	0	0	0
7157398	MODESTO	CA		07/26/2024		364,667	0	(51)	0	0	(51)	0	3,503	3,452	0	0	0
7157399	LAWRENCEVILLE	GA		07/26/2024		287,464	0	(143)	0	0	(143)	0	59,704	59,561	0	0	0
7157401	FRESNO	CA		07/26/2024		306,879	0	(47)	0	0	(47)	0	3,290	3,243	0	0	0
7157403	ASHEVILLE	NC		07/26/2024		419,461	0	(58)	0	0	(58)	0	8,375	8,317	0	0	0
7157404	COLORADO SPRINGS	CO		07/26/2024		482,295	0	(30)	0	0	(30)	0	5,258	5,228	0	0	0
7157405	CENTREVILLE	VA		07/26/2024		341,636	0	(47)	0	0	(47)	0	3,281	3,234	0	0	0
7157406	BELLEVUE	WA		07/26/2024		91,133	0	(310)	0	0	(310)	0	21,476	21,166	0	0	0
7157407	ANNAPOLIS	MD		07/26/2024		286,403	0	(39)	0	0	(39)	0	2,686	2,647	0	0	0
7157408	POMPANO BEACH	FL		07/26/2024		425,738	0	(544)	0	0	(544)	0	90,442	89,898	0	0	0
7157409	RICHMOND	VA		07/26/2024		212,160	0	(28)	0	0	(28)	0	3,823	3,795	0	0	0
7157410	LONG BEACH	CA		07/26/2024		416,032	0	(68)	0	0	(68)	0	4,316	4,248	0	0	0
7157411	MURRIETA	CA		07/26/2024		785,115	0	(66)	0	0	(66)	0	6,247	6,181	0	0	0
7157412	FAYETTEVILLE	NC		07/26/2024		240,182	0	(20)	0	0	(20)	0	2,492	2,472	0	0	0
7157413	QUEEN CREEK	AZ		07/26/2024		207,808	0	(1,716)	0	0	(1,716)	0	115,758	114,041	0	0	0
7157414	SHERMAN OAKS	CA		07/26/2024		878,250	0	(93)	0	0	(93)	0	7,662	7,569	0	0	0
7157415	MESA	AZ		07/26/2024		223,440	0	(9,010)	0	0	(9,010)	0	176,579	167,569	0	0	0
7157416	TUCSON	AZ		07/26/2024		518,885	0	(12)	0	0	(12)	0	6,779	6,767	0	0	0
7157417	LONGBOAT KEY	FL		07/26/2024		731,500	0	(88)	0	0	(88)	0	9,332	9,244	0	0	0
7157419	HALETHORPE	MD		07/26/2024		309,514	0	(19)	0	0	(19)	0	3,392	3,372	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157420	MERCED	CA		07/26/2024		332,765	0	(39)	0	0	(39)	0	3,531	3,492	0	0	0
7157421	CLEARWATER	FL		07/26/2024		342,800	0	(42)	0	0	(42)	0	3,444	3,402	0	0	0
7157422	AZUSA	CA		07/26/2024		652,461	0	(93)	0	0	(93)	0	6,417	6,324	0	0	0
7157424	LAWRENCEVILLE	GA		07/26/2024		368,719	0	(47)	0	0	(47)	0	3,224	3,178	0	0	0
7157425	RIVERSIDE	CA		07/26/2024		393,300	0	(50)	0	0	(50)	0	3,439	3,389	0	0	0
7157426	SACRAMENTO	CA		07/26/2024		408,414	0	(32)	0	0	(32)	0	4,350	4,318	0	0	0
7157427	VIRGINIA BEACH	VA		07/26/2024		460,632	0	(64)	0	0	(64)	0	4,424	4,360	0	0	0
7157428	RALEIGH	NC		07/26/2024		207,248	0	(29)	0	0	(29)	0	2,038	2,009	0	0	0
7157429	LAWRENCEVILLE	GA		07/26/2024		265,391	0	(30)	0	0	(30)	0	2,501	2,471	0	0	0
7157430	MIAMI	FL		07/26/2024		216,038	0	(3)	0	0	(3)	0	2,422	2,419	0	0	0
7157431	SCOTTSDALE	AZ		07/26/2024		581,680	0	(75)	0	0	(75)	0	5,200	5,125	0	0	0
7157433	OCEANSIDE	CA		07/26/2024		402,178	0	(46)	0	0	(46)	0	4,778	4,733	0	0	0
7157434	LAKE FOREST	CA		07/26/2024		436,207	0	(95)	0	0	(95)	0	6,199	6,104	0	0	0
7157435	CHANDLER	AZ		07/26/2024		320,983	0	16	0	0	16	0	3,705	3,721	0	0	0
7157437	MERCED	CA		07/26/2024		317,884	0	(43)	0	0	(43)	0	2,981	2,938	0	0	0
7157438	BAKERSFIELD	CA		07/26/2024		227,280	0	(31)	0	0	(31)	0	2,132	2,101	0	0	0
7157439	DURHAM	NC		07/26/2024		280,212	0	(56)	0	0	(56)	0	4,550	4,494	0	0	0
7157440	STOCKTON	CA		07/26/2024		408,681	0	(53)	0	0	(53)	0	4,332	4,278	0	0	0
7157441	ASHFORD	WA		07/26/2024		336,478	0	17	0	0	17	0	3,884	3,901	0	0	0
7157442	WOODLAND HILLS	CA		07/26/2024		825,668	0	(107)	0	0	(107)	0	7,381	7,275	0	0	0
7157444	ROCKLIN	CA		07/26/2024		456,863	0	(62)	0	0	(62)	0	4,285	4,223	0	0	0
7157445	LA CRESCENTA	CA		07/26/2024		1,791,619	0	(243)	0	0	(243)	0	16,803	16,560	0	0	0
7157446	HIALEAH	FL		07/26/2024		532,367	0	(84)	0	0	(84)	0	5,432	5,348	0	0	0
7157449	SURPRISE	AZ		07/26/2024		331,760	0	(40)	0	0	(40)	0	3,558	3,519	0	0	0
7157450	LEBANON	TN		07/26/2024		230,305	0	(32)	0	0	(32)	0	2,213	2,181	0	0	0
7157452	HASLET	TX		07/26/2024		247,994	0	(62)	0	0	(62)	0	4,742	4,680	0	0	0
7157453	BAKERSFIELD	CA		07/26/2024		459,844	0	(36)	0	0	(36)	0	4,898	4,862	0	0	0
7157454	DURHAM	NC		07/26/2024		405,387	0	(58)	0	0	(58)	0	3,987	3,930	0	0	0
7157457	HIALEAH	FL		07/26/2024		272,479	0	(6)	0	0	(6)	0	2,963	2,957	0	0	0
7157461	HUGHSON	CA		07/26/2024		307,135	0	(42)	0	0	(42)	0	2,881	2,839	0	0	0
7157462	APPLE VALLEY	CA		07/26/2024		290,754	0	(39)	0	0	(39)	0	2,727	2,688	0	0	0
7157463	FRESNO	TX		07/26/2024		238,349	0	(475)	0	0	(475)	0	23,471	22,996	0	0	0
7157464	FORT WORTH	TX		07/26/2024		228,268	0	15	0	0	15	0	2,699	2,713	0	0	0
7157465	PILOT POINT	TX		07/26/2024		265,241	0	(37)	0	0	(37)	0	2,548	2,511	0	0	0
7157466	RENO	NV		07/26/2024		357,044	0	(48)	0	0	(48)	0	3,349	3,300	0	0	0
7157468	LAS VEGAS	NV		07/26/2024		294,991	0	(54)	0	0	(54)	0	3,716	3,662	0	0	0
7157471	EUGENE	OR		07/26/2024		441,439	0	(61)	0	0	(61)	0	4,240	4,179	0	0	0
7157474	COUPEVILLE	WA		07/26/2024		304,189	0	(42)	0	0	(42)	0	2,922	2,880	0	0	0
7157475	ROYAL OAK	MI		07/26/2024		217,862	0	(37)	0	0	(37)	0	5,035	4,998	0	0	0
7157476	WASHINGTON	DC		07/26/2024		705,625	0	(101)	0	0	(101)	0	7,393	7,292	0	0	0
7157477	ARNOLD	MD		07/26/2024		276,539	0	(35)	0	0	(35)	0	2,418	2,383	0	0	0
7157478	MAMMOTH LAKES	CA		07/26/2024		605,649	0	(77)	0	0	(77)	0	5,335	5,258	0	0	0
7157479	PALM SPRINGS	CA		07/26/2024		315,803	0	(45)	0	0	(45)	0	3,383	3,338	0	0	0
7157480	MIAMI	FL		07/26/2024		346,580	0	(32)	0	0	(32)	0	3,712	3,680	0	0	0
7157481	KISSIMMEE	FL		07/26/2024		238,300	0	(28)	0	0	(28)	0	2,239	2,211	0	0	0
7157482	MIAMI	FL		07/26/2024		435,356	0	22	0	0	22	0	5,025	5,047	0	0	0
7157484	LEWISVILLE	TX		07/26/2024		318,604	0	(44)	0	0	(44)	0	3,284	3,240	0	0	0
7157486	DACULA	GA		07/26/2024		382,025	0	(53)	0	0	(53)	0	3,695	3,642	0	0	0
7157488	PORTLAND	ME		07/26/2024		453,633	0	(44)	0	0	(44)	0	4,701	4,657	0	0	0
7157489	JOSHUA TREE	CA		07/26/2024		360,607	0	(49)	0	0	(49)	0	3,406	3,357	0	0	0
7157491	SANTA MONICA	CA		07/26/2024		1,307,683	0	(181)	0	0	(181)	0	12,560	12,378	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157494	SANDY	OR		07/26/2024		477,334	0	(41)	0	0	(41)	0	4,953	4,913	0	0	0
7157495	CHICAGO	IL		07/26/2024		330,170	0	(45)	0	0	(45)	0	3,097	3,052	0	0	0
7157497	MARLBORO	NJ		07/26/2024		342,111	0	(921)	0	0	(921)	0	258,401	257,480	0	0	0
7157500	SOUTH GATE	CA		07/26/2024		578,795	0	(41)	0	0	(41)	0	8,250	8,209	0	0	0
7157501	CINCINNATI	OH		07/26/2024		357,113	0	(48)	0	0	(48)	0	3,687	3,639	0	0	0
7157502	BONITA	CA		07/26/2024		843,284	0	(130)	0	0	(130)	0	8,698	8,567	0	0	0
7157504	TERRE HAUTE	IN		07/26/2024		240,182	0	(42)	0	0	(42)	0	2,694	2,652	0	0	0
7157507	LONGMONT	CO		07/26/2024		403,293	0	(58)	0	0	(58)	0	3,994	3,936	0	0	0
7157508	CITRUS HEIGHTS	CA		07/26/2024		396,056	0	(54)	0	0	(54)	0	4,117	4,063	0	0	0
7157509	SURPRISE	AZ		07/26/2024		318,769	0	19	0	0	19	0	3,996	4,015	0	0	0
7157510	NOTTINGHAM	MD		07/26/2024		214,829	0	(29)	0	0	(29)	0	5,574	5,545	0	0	0
7157511	LONGMONT	CO		07/26/2024		378,123	0	(54)	0	0	(54)	0	3,745	3,691	0	0	0
7157512	LEBANON	OR		07/26/2024		256,336	0	(52)	0	0	(52)	0	3,583	3,531	0	0	0
7157513	WINSTON SALEM	NC		07/26/2024		345,005	0	(66)	0	0	(66)	0	4,542	4,477	0	0	0
7157514	MARS	PA		07/26/2024		272,498	0	(39)	0	0	(39)	0	2,680	2,641	0	0	0
7157515	PUYALLUP	WA		07/26/2024		393,018	0	37	0	0	37	0	4,689	4,726	0	0	0
7157516	LAS VEGAS	NV		07/26/2024		258,856	0	(36)	0	0	(36)	0	725	690	0	0	0
7157517	KALAHEO	HI		07/26/2024		729,445	0	(99)	0	0	(99)	0	6,841	6,742	0	0	0
7157518	HAYWARD	CA		07/26/2024		767,589	0	(41)	0	0	(41)	0	8,197	8,156	0	0	0
7157519	FONTANA	CA		07/26/2024		569,482	0	(158)	0	0	(158)	0	10,825	10,667	0	0	0
7157520	WILDWOOD	MO		07/26/2024		229,167	0	(30)	0	0	(30)	0	2,429	2,399	0	0	0
7157521	ELK GROVE	CA		07/26/2024		445,278	0	(62)	0	0	(62)	0	4,277	4,215	0	0	0
7157523	POCATELLO	ID		07/26/2024		350,626	0	(91)	0	0	(91)	0	6,320	6,229	0	0	0
7157524	FOUNTAIN VALLEY	CA		07/26/2024		1,151,108	0	(615)	0	0	(615)	0	42,554	41,940	0	0	0
7157525	ANTIOCH	CA		07/26/2024		424,805	0	(59)	0	0	(59)	0	4,080	4,021	0	0	0
7157526	RIDGECREST	CA		07/26/2024		211,090	0	(150)	0	0	(150)	0	10,354	10,204	0	0	0
7157527	FRESNO	CA		07/26/2024		336,607	0	(56)	0	0	(56)	0	5,631	5,576	0	0	0
7157528	BAKERSFIELD	CA		07/26/2024		474,377	0	(67)	0	0	(67)	0	4,666	4,598	0	0	0
7157529	MILFORD	CT		07/26/2024		206,597	0	(35)	0	0	(35)	0	3,521	3,487	0	0	0
7157532	MASHPEE	MA		07/26/2024		298,637	0	(42)	0	0	(42)	0	2,872	2,830	0	0	0
7157533	CELINA	TX		07/26/2024		407,539	0	(49)	0	0	(49)	0	3,829	3,780	0	0	0
7157534	ALDIE	VA		07/26/2024		379,342	0	(30)	0	0	(30)	0	4,068	4,038	0	0	0
7157535	ORANGE	CA		07/26/2024		602,783	0	(32)	0	0	(32)	0	6,437	6,405	0	0	0
7157536	SOUTH OGDEN	UT		07/26/2024		378,532	0	(45)	0	0	(45)	0	3,758	3,713	0	0	0
7157539	HARWICH	MA		07/26/2024		541,828	0	(29)	0	0	(29)	0	5,786	5,757	0	0	0
7157540	MESA	AZ		07/26/2024		314,518	0	(44)	0	0	(44)	0	3,042	2,998	0	0	0
7157541	PROSPER	TX		07/26/2024		307,807	0	(28)	0	0	(28)	0	3,430	3,402	0	0	0
7157543	FREDERICKSBURG	VA		07/26/2024		295,920	0	(99)	0	0	(99)	0	6,841	6,742	0	0	0
7157545	EDISON	NJ		07/26/2024		258,674	0	(29)	0	0	(29)	0	2,696	2,667	0	0	0
7157546	LAS VEGAS	NV		07/26/2024		308,416	0	(45)	0	0	(45)	0	3,138	3,093	0	0	0
7157547	ZEBULON	NC		07/26/2024		205,978	0	(19)	0	0	(19)	0	2,206	2,187	0	0	0
7157548	MACOMB	MI		07/26/2024		306,775	0	(40)	0	0	(40)	0	2,783	2,743	0	0	0
7157549	LOS ANGELES	CA		07/26/2024		603,773	0	(48)	0	0	(48)	0	6,474	6,426	0	0	0
7157550	CUMMING	GA		07/26/2024		257,484	0	17	0	0	17	0	3,898	3,915	0	0	0
7157552	SEATTLE	WA		07/26/2024		842,562	0	(67)	0	0	(67)	0	9,035	8,968	0	0	0
7157554	PALM DESERT	CA		07/26/2024		437,259	0	(60)	0	0	(60)	0	4,136	4,077	0	0	0
7157555	FONTANA	CA		07/26/2024		376,588	0	(49)	0	0	(49)	0	3,391	3,342	0	0	0
7157556	BRAWLEY	CA		07/26/2024		213,419	0	(8)	0	0	(8)	0	2,224	2,216	0	0	0
7157557	ARLINGTON	TX		07/26/2024		236,174	0	(952)	0	0	(952)	0	35,768	34,815	0	0	0
7157558	ARLINGTON	TX		07/26/2024		235,929	0	(2,365)	0	0	(2,365)	0	85,675	83,310	0	0	0
7157559	SUNLAND	CA		07/26/2024		639,098	0	(34)	0	0	(34)	0	6,871	6,837	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157561	SAINT CLOUD	FL		07/26/2024		250,379	0	(31)	0	0	(31)	0	2,588	2,558	0	0	0
7157563	MIAMI	FL		07/26/2024		204,100	0	1	0	0	1	0	2,377	2,379	0	0	0
7157564	TRENTON	NJ		07/26/2024		226,739	0	(3)	0	0	(3)	0	4,255	4,252	0	0	0
7157565	YAKIMA	WA		07/26/2024		260,494	0	(40)	0	0	(40)	0	2,784	2,744	0	0	0
7157566	TALLAHASSEE	FL		07/26/2024		264,201	0	(28)	0	0	(28)	0	2,848	2,820	0	0	0
7157570	PALMDALE	CA		07/26/2024		322,807	0	(17)	0	0	(17)	0	3,769	3,752	0	0	0
7157571	FRESNO	CA		07/26/2024		440,650	0	(64)	0	0	(64)	0	4,785	4,722	0	0	0
7157574	CAROLINA BEACH	NC		07/26/2024		367,512	0	(50)	0	0	(50)	0	4,308	4,257	0	0	0
7157575	LOS ANGELES	CA		07/26/2024		737,857	0	(46)	0	0	(46)	0	8,098	8,051	0	0	0
7157576	SARATOGA SPRINGS	UT		07/26/2024		244,285	0	(38)	0	0	(38)	0	2,601	2,563	0	0	0
7157577	SARATOGA SPRINGS	UT		07/26/2024		237,249	0	(37)	0	0	(37)	0	2,543	2,506	0	0	0
7157578	GREELEY	CO		07/26/2024		340,452	0	78	0	0	78	0	4,528	4,607	0	0	0
7157579	TULARE	CA		07/26/2024		206,470	0	(17)	0	0	(17)	0	2,221	2,204	0	0	0
7157580	POOLER	GA		07/26/2024		249,368	0	(20)	0	0	(20)	0	2,674	2,654	0	0	0
7157581	RIPON	CA		07/26/2024		406,572	0	(57)	0	0	(57)	0	3,932	3,876	0	0	0
7157582	CHICO	CA		07/26/2024		361,051	0	(38)	0	0	(38)	0	3,836	3,798	0	0	0
7157583	OAKLAND	CA		07/26/2024		359,402	0	(10)	0	0	(10)	0	3,848	3,838	0	0	0
7157586	GULF BREEZE	FL		07/26/2024		458,303	0	(63)	0	0	(63)	0	4,329	4,266	0	0	0
7157588	NAPLES	FL		07/26/2024		298,939	0	(35)	0	0	(35)	0	2,879	2,844	0	0	0
7157589	VICTORVILLE	CA		07/26/2024		350,878	0	(19)	0	0	(19)	0	3,772	3,753	0	0	0
7157590	WASHINGTON	MI		07/26/2024		368,290	0	(50)	0	0	(50)	0	3,479	3,428	0	0	0
7157592	MERIDIAN	ID		07/26/2024		291,058	0	(25)	0	0	(25)	0	3,020	2,996	0	0	0
7157593	LONG BEACH	CA		07/26/2024		635,853	0	(71)	0	0	(71)	0	7,047	6,976	0	0	0
7157596	ONTARIO	CA		07/26/2024		425,833	0	(37)	0	0	(37)	0	4,449	4,412	0	0	0
7157597	WHITMAN	MA		07/26/2024		563,914	0	(30)	0	0	(30)	0	6,062	6,032	0	0	0
7157598	HOLLISTER	CA		07/26/2024		356,502	0	(48)	0	0	(48)	0	3,296	3,248	0	0	0
7157600	LOUISVILLE	KY		07/26/2024		280,932	0	(33)	0	0	(33)	0	3,001	2,968	0	0	0
7157601	KNOXVILLE	TN		07/26/2024		335,974	0	(43)	0	0	(43)	0	2,981	2,938	0	0	0
7157602	CEDAR BLUFF	AL		07/26/2024		613,587	0	(88)	0	0	(88)	0	6,077	5,989	0	0	0
7157606	GROVELAND	CA		07/26/2024		314,406	0	30	0	0	30	0	3,775	3,805	0	0	0
7157607	HAYWARD	CA		07/26/2024		691,595	0	36	0	0	36	0	8,086	8,122	0	0	0
7157608	OGDEN	UT		07/26/2024		264,429	0	(14)	0	0	(14)	0	2,862	2,848	0	0	0
7157609	LAS VEGAS	NV		07/26/2024		302,878	0	(99)	0	0	(99)	0	6,674	6,575	0	0	0
7157610	PORT CHARLOTTE	FL		07/26/2024		271,949	0	(300)	0	0	(300)	0	37,473	37,173	0	0	0
7157611	ATLANTA	GA		07/26/2024		202,496	0	13	0	0	13	0	2,394	2,407	0	0	0
7157612	LOS ANGELES	CA		07/26/2024		554,881	0	(78)	0	0	(78)	0	5,367	5,289	0	0	0
7157613	FORT WORTH	TX		07/26/2024		207,701	0	(3,070)	0	0	(3,070)	0	152,888	149,817	0	0	0
7157614	LEHIGH ACRES	FL		07/26/2024		388,860	0	144	0	0	144	0	20,151	20,296	0	0	0
7157615	LINDEN	NJ		07/26/2024		654,607	0	(91)	0	0	(91)	0	6,332	6,240	0	0	0
7157616	LONG BEACH	CA		07/26/2024		291,042	0	(111)	0	0	(111)	0	6,185	6,074	0	0	0
7157617	VALLEY VILLAGE	CA		07/26/2024		1,125,297	0	(154)	0	0	(154)	0	10,629	10,475	0	0	0
7157618	SAN TAN VALLEY	AZ		07/26/2024		487,436	0	(62)	0	0	(62)	0	4,294	4,232	0	0	0
7157620	ELON	NC		07/26/2024		380,500	0	(42)	0	0	(42)	0	2,940	2,898	0	0	0
7157622	LAWRENCEVILLE	GA		07/26/2024		384,032	0	(47)	0	0	(47)	0	23,347	23,300	0	0	0
7157624	DAVENPORT	FL		07/26/2024		368,365	0	(45)	0	0	(45)	0	3,138	3,093	0	0	0
7157625	NEWBERG	OR		07/26/2024		374,643	0	(52)	0	0	(52)	0	3,625	3,573	0	0	0
7157626	FRIDLEY	MN		07/26/2024		310,344	0	(91)	0	0	(91)	0	6,312	6,221	0	0	0
7157627	BALTIMORE	MD		05/28/2024		196,441	0	(26)	0	0	(26)	0	1,708	1,682	0	0	0
7157628	SHREVEPORT	LA		05/28/2024		139,149	0	(24)	0	0	(24)	0	1,100	1,076	0	0	0
7157629	ROCHESTER	NY		05/28/2024		80,867	0	(12)	0	0	(12)	0	615	603	0	0	0
7157631	BALTIMORE	MD		05/28/2024		171,900	0	(30)	0	0	(30)	0	1,359	1,330	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157632	BALTIMORE	MD		05/28/2024		176,380	0	(21)	0	0	(21)	0	1,498	1,477	0	0	0
7157633	AURORA	CO		05/28/2024		237,324	0	(31)	0	0	(31)	0	1,790	1,759	0	0	0
7157634	DETROIT	MI		05/28/2024		82,275	0	(12)	0	0	(12)	0	632	621	0	0	0
7157635	CANTON	OH		05/28/2024		166,727	0	(28)	0	0	(28)	0	1,472	1,444	0	0	0
7157637	GARY	IN		05/28/2024		173,490	0	(22)	0	0	(22)	0	1,408	1,387	0	0	0
7157638	BALTIMORE	MD		05/28/2024		243,823	0	(40)	0	0	(40)	0	2,074	2,034	0	0	0
7157639	BALTIMORE	MD		05/28/2024		144,399	0	(28)	0	0	(28)	0	1,164	1,136	0	0	0
7157640	GLASTONBURY	CT		05/28/2024		455,482	0	(72)	0	0	(72)	0	3,806	3,734	0	0	0
7157644	CLEVELAND	OH		05/28/2024		95,770	0	(13)	0	0	(13)	0	774	761	0	0	0
7157645	SAVANNAH	GA		05/28/2024		117,438	0	(21)	0	0	(21)	0	886	865	0	0	0
7157646	HARRISBURG	PA		05/28/2024		193,099	0	(12)	0	0	(12)	0	1,738	1,726	0	0	0
7157647	FORT PIERCE	FL		05/28/2024		204,003	0	(23)	0	0	(23)	0	1,439	1,415	0	0	0
7157648	KENOSHA	WI		05/28/2024		132,707	0	(21)	0	0	(21)	0	1,085	1,064	0	0	0
7157649	WARRENVILLE	IL		05/28/2024		217,096	0	(33)	0	0	(33)	0	1,832	1,798	0	0	0
7157650	NEWPORT NEWS	VA		05/28/2024		180,488	0	(6)	0	0	(6)	0	1,696	1,690	0	0	0
7157651	PHILADELPHIA	PA		05/28/2024		136,919	0	(6)	0	0	(6)	0	1,118	1,112	0	0	0
7157652	FEDERAL WAY	WA		05/28/2024		398,193	0	(51)	0	0	(51)	0	3,436	3,385	0	0	0
7157653	MACON	GA		05/28/2024		122,778	0	(10)	0	0	(10)	0	1,210	1,199	0	0	0
7157654	DAYTON	OH		05/28/2024		93,135	0	(13)	0	0	(13)	0	697	684	0	0	0
7157655	SHELBY	NC		05/28/2024		105,729	0	(59)	0	0	(59)	0	1,981	1,922	0	0	0
7157656	MAPLE HEIGHTS	OH		05/28/2024		110,132	0	(12)	0	0	(12)	0	835	823	0	0	0
7157657	AVON PARK	FL		05/28/2024		131,094	0	(21)	0	0	(21)	0	1,095	1,074	0	0	0
7157658	MILWAUKEE	WI		05/28/2024		96,282	0	(18)	0	0	(18)	0	749	731	0	0	0
7157659	NORTH CANTON	OH		05/28/2024		235,350	0	(28)	0	0	(28)	0	1,617	1,590	0	0	0
7157660	PORT ORCHARD	WA		05/28/2024		295,821	0	(58)	0	0	(58)	0	2,397	2,339	0	0	0
7157661	MEMPHIS	TN		05/28/2024		119,536	0	(14)	0	0	(14)	0	884	870	0	0	0
7157662	BREVARD	NC		05/28/2024		198,422	0	(11)	0	0	(11)	0	2,261	2,251	0	0	0
7157663	DAYTON	OH		05/28/2024		127,222	0	(16)	0	0	(16)	0	1,054	1,038	0	0	0
7157664	WILMINGTON	DE		05/28/2024		108,215	0	(19)	0	0	(19)	0	877	859	0	0	0
7157665	BALTIMORE	MD		05/28/2024		158,222	0	(18)	0	0	(18)	0	1,314	1,296	0	0	0
7157667	KANSAS CITY	MO		05/28/2024		144,484	0	(18)	0	0	(18)	0	1,293	1,274	0	0	0
7157668	BALTIMORE	MD		05/28/2024		142,557	0	(22)	0	0	(22)	0	1,119	1,097	0	0	0
7157670	TAYLOR	MI		05/28/2024		89,182	0	(13)	0	0	(13)	0	720	708	0	0	0
7157671	AKRON	OH		06/04/2024		149,370	0	(14)	0	0	(14)	0	1,393	1,379	0	0	0
7157672	CLEVELAND	OH		06/04/2024		194,962	0	(15)	0	0	(15)	0	1,560	1,546	0	0	0
7157673	BROOKLYN	NY		06/04/2024		2,211,982	0	(303)	0	0	(303)	0	19,030	18,727	0	0	0
7157674	WESTVILLE	NJ		06/04/2024		182,509	0	(16)	0	0	(16)	0	1,775	1,759	0	0	0
7157675	WEST PALM BEACH	FL		06/04/2024		289,795	0	(4)	0	0	(4)	0	3,016	3,012	0	0	0
7157676	LOUISBURG	NC		06/04/2024		129,467	0	(10)	0	0	(10)	0	1,255	1,244	0	0	0
7157677	WARREN	OH		06/04/2024		100,661	0	(8)	0	0	(8)	0	1,017	1,009	0	0	0
7157678	GURNEE	IL		06/04/2024		269,116	0	(20)	0	0	(20)	0	2,484	2,464	0	0	0
7157679	GRAYSLAKE	IL		06/04/2024		200,292	0	(22)	0	0	(22)	0	1,729	1,707	0	0	0
7157680	ST. LOUIS	MO		06/04/2024		98,892	0	(8)	0	0	(8)	0	847	839	0	0	0
7157681	LORAIN	OH		06/04/2024		97,997	0	(9)	0	0	(9)	0	846	838	0	0	0
7157682	LORAIN	OH		06/04/2024		95,730	0	(8)	0	0	(8)	0	809	801	0	0	0
7157686	PORT JERVIS	NY		06/04/2024		275,429	0	(37)	0	0	(37)	0	2,042	2,005	0	0	0
7157687	INDIANAPOLIS	IN		06/04/2024		221,170	0	(25)	0	0	(25)	0	1,831	1,806	0	0	0
7157689	ATLANTA	GA		06/04/2024		590,313	0	(35)	0	0	(35)	0	5,351	5,316	0	0	0
7157690	CLEVELAND	OH		06/04/2024		111,655	0	(16)	0	0	(16)	0	867	852	0	0	0
7157691	BALTIMORE	MD		06/04/2024		366,636	0	(34)	0	0	(34)	0	3,157	3,122	0	0	0
7157692	COMSTOCK PARK	MI		06/04/2024		164,863	0	(25)	0	0	(25)	0	1,512	1,487	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157693	AUSTIN	TX		06/04/2024		163,158	0	(17)	0	0	(17)	0	1,724	1,707	0	0	0
7157694	MEDFORD	NY		06/04/2024		259,377	0	(26)	0	0	(26)	0	2,316	2,290	0	0	0
7157697	INDEPENDENCE	MO		06/04/2024		83,061	0	(10)	0	0	(10)	0	699	689	0	0	0
7157698	SEAGOVILLE	TX		06/04/2024		173,634	0	3	0	0	3	0	1,879	1,881	0	0	0
7157701	LAWTON	OK		06/04/2024		129,440	0	(11)	0	0	(11)	0	1,150	1,139	0	0	0
7157702	HOUSTON	TX		06/04/2024		157,888	0	(20)	0	0	(20)	0	1,446	1,425	0	0	0
7157703	HOUSTON	TX		06/04/2024		136,386	0	(13)	0	0	(13)	0	1,055	1,042	0	0	0
7157704	CALUMET CITY	IL		06/04/2024		130,188	0	(14)	0	0	(14)	0	1,127	1,113	0	0	0
7157705	CALUMET CITY	IL		06/04/2024		146,860	0	(17)	0	0	(17)	0	1,287	1,270	0	0	0
7157706	MIDLAND	TX		06/04/2024		236,673	0	(34)	0	0	(34)	0	1,817	1,783	0	0	0
7157707	LAKE ELSINORE	CA		06/04/2024		220,046	0	(35)	0	0	(35)	0	1,884	1,848	0	0	0
7157708	DAYTON	KY		06/04/2024		182,419	0	(10)	0	0	(10)	0	1,310	1,300	0	0	0
7157709	PARK FOREST	IL		06/04/2024		134,106	0	(11)	0	0	(11)	0	1,161	1,150	0	0	0
7157710	PARK FOREST	IL		06/04/2024		134,106	0	(11)	0	0	(11)	0	1,161	1,150	0	0	0
7157712	CLEVELAND	OH		06/04/2024		77,057	0	(10)	0	0	(10)	0	627	618	0	0	0
7157713	WILMINGTON	DE		06/04/2024		123,045	0	(11)	0	0	(11)	0	1,148	1,136	0	0	0
7157714	COLUMBIA	MD		06/04/2024		236,474	0	(23)	0	0	(23)	0	42,449	42,426	0	0	0
7157716	FREEPORT	NY		06/04/2024		493,876	0	(57)	0	0	(57)	0	4,379	4,322	0	0	0
7157717	IRVINGTON	NJ		06/04/2024		271,857	0	(29)	0	0	(29)	0	2,583	2,554	0	0	0
7157718	IRVINGTON	NJ		06/04/2024		274,377	0	(27)	0	0	(27)	0	2,635	2,608	0	0	0
7157719	HACKETTSTOWN	NJ		06/04/2024		245,176	0	(29)	0	0	(29)	0	2,407	2,378	0	0	0
7157720	COLUMBUS	OH		06/04/2024		154,152	0	(9)	0	0	(9)	0	1,438	1,429	0	0	0
7157721	FORT WALTON BEACH	FL		06/04/2024		269,301	0	(22)	0	0	(22)	0	2,622	2,600	0	0	0
7157722	YUKON	OK		06/04/2024		197,020	0	(5)	0	0	(5)	0	2,623	2,617	0	0	0
7157724	YORK	PA		06/04/2024		246,493	0	0	0	0	0	0	2,140	2,140	0	0	0
7157725	HARRISBURG	PA		06/04/2024		137,405	0	0	0	0	0	0	1,261	1,261	0	0	0
7157726	HARRISBURG	PA		06/04/2024		137,405	0	0	0	0	0	0	1,261	1,261	0	0	0
7157729	YORK	PA		06/04/2024		121,723	0	0	0	0	0	0	1,117	1,117	0	0	0
7157730	LAFAYETTE	IN		06/04/2024		234,325	0	(15)	0	0	(15)	0	2,071	2,056	0	0	0
7157732	PROVO	UT		06/04/2024		641,134	0	(48)	0	0	(48)	0	6,414	6,366	0	0	0
7157733	GARDEN CITY	MI		06/04/2024		106,575	0	(10)	0	0	(10)	0	1,014	1,005	0	0	0
7157734	CHEEKTOWAGA	NY		06/04/2024		143,276	0	(18)	0	0	(18)	0	1,326	1,308	0	0	0
7157736	KANSAS CITY	MO		06/04/2024		158,657	0	(23)	0	0	(23)	0	1,361	1,339	0	0	0
7157737	NORFOLK	VA		06/04/2024		208,816	0	(4)	0	0	(4)	0	2,203	2,198	0	0	0
7157738	TOLEDO	OH		06/04/2024		87,834	0	(4)	0	0	(4)	0	782	778	0	0	0
7157739	SALISBURY	MD		06/04/2024		172,315	0	(18)	0	0	(18)	0	1,450	1,432	0	0	0
7157741	NORRISTOWN	PA		06/04/2024		132,443	0	(5)	0	0	(5)	0	1,238	1,233	0	0	0
7157742	LINCOLN	NE		06/04/2024		172,388	0	(27)	0	0	(27)	0	1,440	1,413	0	0	0
7157745	MILWAUKEE	WI		06/04/2024		200,180	0	(21)	0	0	(21)	0	1,725	1,704	0	0	0
7157747	FAIRFIELD	AL		06/05/2024		82,865	0	(12)	0	0	(12)	0	603	591	0	0	0
7157748	TUSCALOOSA	AL		06/05/2024		198,692	0	(20)	0	0	(20)	0	1,652	1,632	0	0	0
7157749	CHICAGO	IL		06/05/2024		202,407	0	(17)	0	0	(17)	0	1,843	1,826	0	0	0
7157750	CHICAGO	IL		06/05/2024		211,639	0	(18)	0	0	(18)	0	1,927	1,910	0	0	0
7157751	CHICAGO	IL		06/05/2024		223,713	0	(19)	0	0	(19)	0	2,037	2,019	0	0	0
7157753	PITTSBURGH	PA		06/05/2024		95,103	0	(3)	0	0	(3)	0	696	693	0	0	0
7157755	FLORISSANT	MO		06/05/2024		142,286	0	(18)	0	0	(18)	0	1,184	1,165	0	0	0
7157756	BALTIMORE	MD		06/05/2024		213,806	0	(19)	0	0	(19)	0	1,779	1,760	0	0	0
7157757	CHICAGO	IL		06/05/2024		166,962	0	5	0	0	5	0	1,721	1,726	0	0	0
7157759	OBERLIN	OH		06/05/2024		98,464	0	(15)	0	0	(15)	0	860	844	0	0	0
7157761	DUNDALK	MD		06/05/2024		230,336	0	(29)	0	0	(29)	0	2,149	2,120	0	0	0
7157762	BALTIMORE	MD		06/05/2024		213,649	0	(21)	0	0	(21)	0	1,820	1,799	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157763	SAINT LOUIS	MO		06/05/2024		120,780	0	(5)	0	0	(5)	0	1,212	1,207	0	0	0
7157764	LANCASTER	PA		06/05/2024		150,970	0	(5)	0	0	(5)	0	1,079	1,074	0	0	0
7157765	CHESTER	PA		06/05/2024		147,166	0	(5)	0	0	(5)	0	1,111	1,106	0	0	0
7157766	CHESTER	PA		06/05/2024		128,299	0	(5)	0	0	(5)	0	969	964	0	0	0
7157767	WATERBURY	CT		06/05/2024		314,811	0	(30)	0	0	(30)	0	2,264	2,235	0	0	0
7157768	BROWNS MILLS	NJ		06/05/2024		209,452	0	(14)	0	0	(14)	0	1,782	1,768	0	0	0
7157769	DAYTON	OH		06/05/2024		135,645	0	(19)	0	0	(19)	0	1,056	1,037	0	0	0
7157771	BALTIMORE	MD		06/05/2024		422,615	0	(48)	0	0	(48)	0	3,385	3,336	0	0	0
7157772	HAMPTON	VA		06/05/2024		134,956	0	(6)	0	0	(6)	0	1,361	1,355	0	0	0
7157773	FLOSSMOOR	IL		06/05/2024		142,678	0	(14)	0	0	(14)	0	1,217	1,203	0	0	0
7157774	BALTIMORE	MD		06/05/2024		103,020	0	(18)	0	0	(18)	0	835	818	0	0	0
7157775	BALTIMORE	MD		06/05/2024		299,523	0	(34)	0	0	(34)	0	2,399	2,365	0	0	0
7157776	MIDDLETOWN	CT		06/05/2024		193,797	0	(30)	0	0	(30)	0	1,653	1,623	0	0	0
7157778	BANTAM	CT		06/05/2024		207,607	0	(4)	0	0	(4)	0	2,060	2,056	0	0	0
7157780	INDIANAPOLIS	IN		06/05/2024		144,618	0	(21)	0	0	(21)	0	1,194	1,173	0	0	0
7157781	INKSTER	MI		06/05/2024		76,557	0	(14)	0	0	(14)	0	578	564	0	0	0
7157782	PERRY	GA		06/05/2024		135,688	0	6	0	0	6	0	135,688	135,694	0	0	0
7157783	BRUNSWICK	GA		06/05/2024		158,471	0	(24)	0	0	(24)	0	1,257	1,233	0	0	0
7157784	NORFOLK	VA		06/05/2024		194,702	0	(17)	0	0	(17)	0	1,625	1,607	0	0	0
7157785	NORFOLK	VA		06/05/2024		269,662	0	(35)	0	0	(35)	0	2,299	2,264	0	0	0
7157786	EDGEWOOD	MD		06/05/2024		191,116	0	(15)	0	0	(15)	0	1,753	1,739	0	0	0
7157787	EDGEWOOD	MD		06/05/2024		192,838	0	(15)	0	0	(15)	0	1,769	1,754	0	0	0
7157788	CLEVELAND	OH		06/05/2024		115,147	0	(17)	0	0	(17)	0	869	853	0	0	0
7157789	WILMINGTON	DE		06/05/2024		179,811	0	(21)	0	0	(21)	0	1,491	1,471	0	0	0
7157790	ROMEOVILLE	IL		06/05/2024		243,729	0	(25)	0	0	(25)	0	1,985	1,960	0	0	0
7157791	BALTIMORE	MD		06/05/2024		179,400	0	(17)	0	0	(17)	0	1,528	1,511	0	0	0
7157792	BALTIMORE	MD		06/05/2024		175,423	0	(15)	0	0	(15)	0	1,462	1,447	0	0	0
7157793	COLUMBIA	SC		06/05/2024		88,271	0	(14)	0	0	(14)	0	753	739	0	0	0
7157795	CLEVELAND	OH		06/05/2024		67,357	0	(9)	0	0	(9)	0	471	462	0	0	0
7157797	KOKOMO	IN		06/05/2024		159,509	0	(26)	0	0	(26)	0	1,268	1,242	0	0	0
7157798	BALTIMORE	MD		06/05/2024		260,843	0	(36)	0	0	(36)	0	1,913	1,877	0	0	0
7157799	WARNER ROBINS	GA		06/05/2024		112,030	0	(9)	0	0	(9)	0	1,004	995	0	0	0
7157800	PAWTUCKET	RI		06/07/2024		443,865	0	(42)	0	0	(42)	0	4,238	4,197	0	0	0
7157801	LAPLACE	LA		06/07/2024		429,654	0	(53)	0	0	(53)	0	3,974	3,921	0	0	0
7157802	SAVANNAH	GA		06/07/2024		389,788	0	39	0	0	39	0	4,696	4,735	0	0	0
7157803	SHOREWOOD	WI		06/07/2024		400,447	0	(3)	0	0	(3)	0	199	196	0	0	0
7157804	NEW BRUNSWICK	NJ		06/07/2024		394,225	0	(48)	0	0	(48)	0	3,696	3,648	0	0	0
7157805	MEDFORD	NY		06/07/2024		357,710	0	(43)	0	0	(43)	0	11,073	11,029	0	0	0
7157806	POTTSTOWN	PA		06/07/2024		342,223	0	(108)	0	0	(108)	0	15,657	15,549	0	0	0
7157807	CINCINNATI	OH		06/07/2024		329,549	0	(40)	0	0	(40)	0	3,071	3,031	0	0	0
7157808	FORT PIERCE	FL		06/07/2024		317,052	0	(55)	0	0	(55)	0	4,654	4,599	0	0	0
7157809	ATLANTA	GA		06/07/2024		294,752	0	48	0	0	48	0	3,694	3,742	0	0	0
7157810	NEW BRUNSWICK	NJ		06/07/2024		285,538	0	(26)	0	0	(26)	0	2,777	2,751	0	0	0
7157812	OLNEY	MD		06/07/2024		269,513	0	(25)	0	0	(25)	0	2,477	2,453	0	0	0
7157813	CLIFFWOOD	NJ		06/07/2024		260,208	0	(23)	0	0	(23)	0	2,600	2,576	0	0	0
7157814	SPRINGFIELD	MA		06/07/2024		247,432	0	(23)	0	0	(23)	0	2,396	2,373	0	0	0
7157817	KNOXVILLE	TN		06/07/2024		225,558	0	(26)	0	0	(26)	0	2,000	1,973	0	0	0
7157818	DAPHNE	AL		06/07/2024		226,306	0	(43)	0	0	(43)	0	3,897	3,854	0	0	0
7157819	MESQUITE	TX		06/07/2024		218,179	0	(28)	0	0	(28)	0	2,154	2,126	0	0	0
7157820	ROWLETT	TX		06/07/2024		215,043	0	(25)	0	0	(25)	0	2,097	2,072	0	0	0
7157821	HUNTSVILLE	AL		06/07/2024		201,399	0	(20)	0	0	(20)	0	2,023	2,003	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157822	WENONAH	NJ		06/07/2024		189,747	0	(20)	0	0	(20)	0	1,748	1,728	0	0	0
7157824	GOOSE CREEK	SC		06/07/2024		175,370	0	(14)	0	0	(14)	0	1,742	1,728	0	0	0
7157825	SUMMERVILLE	SC		06/07/2024		173,454	0	(17)	0	0	(17)	0	1,750	1,733	0	0	0
7157827	KINGS MOUNTAIN	NC		06/07/2024		164,316	0	(11)	0	0	(11)	0	1,434	1,423	0	0	0
7157828	SAVANNAH	GA		06/07/2024		164,870	0	(21)	0	0	(21)	0	1,395	1,374	0	0	0
7157829	FAYETTEVILLE	NC		06/07/2024		149,705	0	(19)	0	0	(19)	0	1,282	1,262	0	0	0
7157830	SAVANNAH	GA		06/07/2024		143,637	0	(15)	0	0	(15)	0	1,149	1,134	0	0	0
7157831	MICHIGAN CITY	IN		06/07/2024		139,032	0	(16)	0	0	(16)	0	1,272	1,255	0	0	0
7157832	PHILADELPHIA	PA		06/07/2024		129,765	0	(5)	0	0	(5)	0	1,099	1,093	0	0	0
7157833	INDIANAPOLIS	IN		06/07/2024		130,621	0	(13)	0	0	(13)	0	1,278	1,265	0	0	0
7157835	NEW CASTLE	DE		06/07/2024		128,316	0	(13)	0	0	(13)	0	1,170	1,157	0	0	0
7157836	BINGHAMTON	NY		06/07/2024		127,799	0	(16)	0	0	(16)	0	1,077	1,062	0	0	0
7157837	MONTGOMERY	AL		06/07/2024		122,739	0	(14)	0	0	(14)	0	1,086	1,072	0	0	0
7157839	TUCSON	AZ		06/07/2024		116,195	0	(21)	0	0	(21)	0	1,043	1,022	0	0	0
7157840	MIDDLETOWN	OH		06/07/2024		112,915	0	(11)	0	0	(11)	0	1,076	1,065	0	0	0
7157841	COLUMBUS	GA		06/07/2024		113,147	0	(11)	0	0	(11)	0	978	967	0	0	0
7157842	PENSACOLA	FL		06/07/2024		99,473	0	(10)	0	0	(10)	0	880	869	0	0	0
7157843	NEW CASTLE	IN		06/07/2024		98,429	0	(13)	0	0	(13)	0	900	887	0	0	0
7157844	TAYLOR	MI		06/07/2024		88,382	0	(8)	0	0	(8)	0	676	668	0	0	0
7157845	TALLAHASSEE	FL		06/07/2024		87,836	0	(10)	0	0	(10)	0	836	826	0	0	0
7157846	JACKSON	MI		06/07/2024		72,430	0	(9)	0	0	(9)	0	669	660	0	0	0
7157847	DETROIT	MI		06/07/2024		68,233	0	(9)	0	0	(9)	0	616	607	0	0	0
7157848	BALTIMORE	MD		06/06/2024		2,591,143	0	(199)	0	0	(199)	0	28,319	28,120	0	0	0
7157849	BRONX	NY		06/11/2024		629,729	0	(53)	0	0	(53)	0	5,495	5,442	0	0	0
7157850	POUGHKEEPSIE	NY		06/11/2024		307,750	0	(38)	0	0	(38)	0	5,055	5,016	0	0	0
7157852	OAKBROOK TERRACE	IL		06/11/2024		380,252	0	(33)	0	0	(33)	0	3,614	3,582	0	0	0
7157853	ENDICOTT	NY		06/11/2024		227,427	0	(21)	0	0	(21)	0	2,006	1,985	0	0	0
7157854	MOONACHIE	NJ		06/11/2024		378,998	0	(79)	0	0	(79)	0	3,725	3,647	0	0	0
7157855	FORT MYERS	FL		06/11/2024		369,704	0	(69)	0	0	(69)	0	3,093	3,024	0	0	0
7157856	METAIRIE	LA		06/11/2024		138,337	0	(26)	0	0	(26)	0	1,155	1,129	0	0	0
7157857	PECULIAR	MO		06/11/2024		182,809	0	(13)	0	0	(13)	0	2,144	2,130	0	0	0
7157858	FORT PIERCE	FL		06/11/2024		359,665	0	(52)	0	0	(52)	0	3,367	3,314	0	0	0
7157859	ELIZABETH	NJ		06/11/2024		452,476	0	(62)	0	0	(62)	0	3,962	3,900	0	0	0
7157860	BRONX	NY		06/11/2024		847,061	0	(81)	0	0	(81)	0	6,429	6,348	0	0	0
7157862	NEW ORLEANS	LA		06/11/2024		609,167	0	(56)	0	0	(56)	0	5,809	5,753	0	0	0
7157863	KANSAS CITY	MO		06/11/2024		243,421	0	(36)	0	0	(36)	0	2,156	2,120	0	0	0
7157866	MOORE	OK		06/11/2024		108,208	0	(20)	0	0	(20)	0	939	918	0	0	0
7157867	ELMHURST	IL		06/11/2024		339,082	0	(39)	0	0	(39)	0	3,313	3,274	0	0	0
7157868	DETROIT	MI		06/11/2024		104,810	0	(10)	0	0	(10)	0	683	673	0	0	0
7157871	BLOOMFIELD HILLS	MI		06/11/2024		598,535	0	(105)	0	0	(105)	0	5,126	5,021	0	0	0
7157872	FAIRFIELD	AL		06/11/2024		93,282	0	(16)	0	0	(16)	0	795	779	0	0	0
7157873	INDIANAPOLIS	IN		06/11/2024		115,998	0	(17)	0	0	(17)	0	985	969	0	0	0
7157874	AKRON	OH		06/11/2024		179,979	0	(34)	0	0	(34)	0	1,546	1,512	0	0	0
7157875	MARIETTA	GA		06/11/2024		230,481	0	(127)	0	0	(127)	0	5,066	4,939	0	0	0
7157876	MILLVILLE	NJ		06/11/2024		323,604	0	(61)	0	0	(61)	0	2,842	2,781	0	0	0
7157877	BAY SHORE	NY		06/11/2024		398,061	0	(70)	0	0	(70)	0	3,754	3,684	0	0	0
7157879	DETROIT	MI		06/11/2024		92,611	0	(9)	0	0	(9)	0	9	0	0	0	0
7157880	PLAINFIELD	IL		06/11/2024		247,630	0	(40)	0	0	(40)	0	2,271	2,231	0	0	0
7157882	FOX LAKE	IL		06/11/2024		86,649	0	(14)	0	0	(14)	0	773	759	0	0	0
7157883	INDIANAPOLIS	IN		06/11/2024		150,630	0	(22)	0	0	(22)	0	1,342	1,320	0	0	0
7157884	GARY	IN		06/11/2024		107,435	0	(19)	0	0	(19)	0	824	804	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7157885	FORT LAUDERDALE	FL		06/11/2024		449,725	0	(47)	0	0	(47)	0	4,512	4,466	0	0	0
7157886	CHESTER	NY		06/11/2024		369,668	0	(27)	0	0	(27)	0	2,807	2,780	0	0	0
7157888	SUFFOLK	VA		06/11/2024		201,998	0	(39)	0	0	(39)	0	1,735	1,696	0	0	0
7157889	WINSTON SALEM	NC		06/11/2024		269,460	0	(54)	0	0	(54)	0	2,285	2,231	0	0	0
7157890	PHILADELPHIA	PA		06/11/2024		237,765	0	(9)	0	0	(9)	0	1,783	1,774	0	0	0
7157891	CLEVELAND	OH		06/11/2024		125,768	0	(25)	0	0	(25)	0	1,039	1,014	0	0	0
7157893	MILWAUKEE	WI		06/11/2024		95,648	0	(13)	0	0	(13)	0	691	677	0	0	0
7157895	COLUMBUS	OH		06/11/2024		127,661	0	(21)	0	0	(21)	0	1,171	1,150	0	0	0
7157896	HOLIDAY	FL		06/11/2024		209,667	0	(6)	0	0	(6)	0	1,752	1,746	0	0	0
7157897	INDIANAPOLIS	IN		06/11/2024		354,457	0	(59)	0	0	(59)	0	2,891	2,832	0	0	0
7157899	PLEASANTVILLE	NJ		06/11/2024		186,707	0	(48)	0	0	(48)	0	2,169	2,121	0	0	0
7157900	NORTH PORT	FL		06/11/2024		223,237	0	(26)	0	0	(26)	0	2,193	2,167	0	0	0
7157901	NORTH SYRACUSE	NY		06/11/2024		155,274	0	(23)	0	0	(23)	0	1,236	1,213	0	0	0
7157902	PITTSBURGH	PA		06/11/2024		261,537	0	(11)	0	0	(11)	0	2,226	2,215	0	0	0
7157903	BALA CYNWYD	PA		06/11/2024		683,575	0	(108)	0	0	(108)	0	5,638	5,530	0	0	0
7157904	NEW ORLEANS	LA		06/11/2024		197,625	0	(39)	0	0	(39)	0	1,824	1,784	0	0	0
7157906	COLUMBUS	OH		06/11/2024		124,641	0	(19)	0	0	(19)	0	915	897	0	0	0
7157907	HANOVER PARK	IL		06/11/2024		247,112	0	(38)	0	0	(38)	0	2,147	2,109	0	0	0
7157908	COLUMBUS	OH		06/11/2024		180,474	0	(25)	0	0	(25)	0	1,723	1,698	0	0	0
7157909	SAINT LOUIS	MO		06/11/2024		236,211	0	(35)	0	0	(35)	0	1,819	1,784	0	0	0
7157910	DETROIT	MI		06/11/2024		119,278	0	(23)	0	0	(23)	0	982	959	0	0	0
7157911	BALTIMORE	MD		06/11/2024		99,940	0	(18)	0	0	(18)	0	828	810	0	0	0
7157912	SYRACUSE	NY		06/11/2024		116,455	0	(17)	0	0	(17)	0	927	910	0	0	0
7157913	TRENTON	NJ		06/11/2024		142,912	0	(23)	0	0	(23)	0	1,211	1,188	0	0	0
7157914	PHILADELPHIA	PA		06/11/2024		191,031	0	(7)	0	0	(7)	0	1,430	1,423	0	0	0
7157915	BROOKLYN	MD		06/11/2024		122,959	0	(24)	0	0	(24)	0	1,022	998	0	0	0
7157917	ALVIN	TX		06/11/2024		157,362	0	(31)	0	0	(31)	0	1,302	1,271	0	0	0
7157918	BALTIMORE	MD		06/11/2024		183,077	0	(27)	0	0	(27)	0	1,424	1,396	0	0	0
7157920	BALTIMORE	MD		06/11/2024		141,510	0	(26)	0	0	(26)	0	1,197	1,171	0	0	0
7157921	WILMINGTON	DE		06/11/2024		213,840	0	(35)	0	0	(35)	0	1,763	1,728	0	0	0
7157923	MONTGOMERY	AL		06/11/2024		113,561	0	(16)	0	0	(16)	0	848	831	0	0	0
7157924	KATY	TX		06/11/2024		318,357	0	(21)	0	0	(21)	0	2,836	2,815	0	0	0
7157926	DETROIT	MI		06/11/2024		122,406	0	(21)	0	0	(21)	0	893	872	0	0	0
7157927	GARY	IN		06/11/2024		78,301	0	(12)	0	0	(12)	0	645	632	0	0	0
7157928	ANOKA	MN		06/11/2024		233,865	0	(28)	0	0	(28)	0	1,976	1,948	0	0	0
7157929	DETROIT	MI		06/11/2024		104,961	0	(17)	0	0	(17)	0	884	867	0	0	0
7157931	BALTIMORE	MD		06/11/2024		329,341	0	(66)	0	0	(66)	0	2,765	2,699	0	0	0
7157932	KANSAS CITY	MO		06/11/2024		156,130	0	(26)	0	0	(26)	0	1,391	1,365	0	0	0
7157934	SAINT LOUIS	MO		06/11/2024		100,318	0	(16)	0	0	(16)	0	749	733	0	0	0
7157936	POUGHKEEPSIE	NY		06/11/2024		288,893	0	(41)	0	0	(41)	0	2,364	2,323	0	0	0
7157937	SAN ANTONIO	TX		06/11/2024		623,625	0	(62)	0	0	(62)	0	5,030	4,968	0	0	0
7157938	BALTIMORE	MD		06/11/2024		167,751	0	(30)	0	0	(30)	0	1,385	1,355	0	0	0
7157939	SAINT LOUIS	MO		06/11/2024		197,930	0	0	0	0	0	0	2,212	2,212	0	0	0
7157940	HARTFORD	CT		06/13/2024		380,809	0	(35)	0	0	(35)	0	3,621	3,586	0	0	0
7157942	CASTROVILLE	CA		06/13/2024		771,497	0	(69)	0	0	(69)	0	7,182	7,113	0	0	0
7157943	SALINAS	CA		06/13/2024		586,451	0	(52)	0	0	(52)	0	5,339	5,287	0	0	0
7157946	CLEVELAND	OH		06/13/2024		166,564	0	(15)	0	0	(15)	0	1,501	1,487	0	0	0
7157948	CLEVELAND HEIGHTS	OH		06/14/2024		258,550	0	(33)	0	0	(33)	0	2,511	2,478	0	0	0
7157950	CHARLOTTE	NC		06/14/2024		178,339	0	(20)	0	0	(20)	0	1,735	1,715	0	0	0
7157951	GARY	IN		06/14/2024		92,249	0	(8)	0	0	(8)	0	836	828	0	0	0
7157952	BALTIMORE	MD		06/14/2024		169,887	0	(18)	0	0	(18)	0	1,654	1,636	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7157954	PALM BAY	FL		06/14/2024		161,932	0	(18)	0	0	(18)	0	1,575	1,557	0	0	0
7157956	ROME	GA		06/14/2024		167,638	0	(19)	0	0	(19)	0	1,631	1,612	0	0	0
7157957	BALTIMORE	MD		06/14/2024		154,128	0	(5)	0	0	(5)	0	1,625	1,620	0	0	0
7157958	CHARLOTTE	NC		06/14/2024		198,112	0	2	0	0	2	0	1,398	1,400	0	0	0
7157959	ROCKLEDGE	FL		06/14/2024		254,237	0	(34)	0	0	(34)	0	2,238	2,204	0	0	0
7157960	FLORISSANT	MO		06/14/2024		205,343	0	(17)	0	0	(17)	0	1,864	1,847	0	0	0
7157961	BALTIMORE	MD		06/14/2024		172,590	0	(14)	0	0	(14)	0	1,605	1,591	0	0	0
7157963	BALTIMORE	MD		06/14/2024		199,515	0	(20)	0	0	(20)	0	2,091	2,071	0	0	0
7158050	CHELSEA	MA		06/18/2024		795,989	0	(133)	0	0	(133)	0	7,344	7,211	0	0	0
7158051	BOSTON	MA		06/18/2024		441,580	0	(69)	0	0	(69)	0	4,461	4,391	0	0	0
7158052	POUGHKEEPSIE	NY		06/18/2024		284,431	0	(39)	0	0	(39)	0	2,517	2,477	0	0	0
7158053	WACO	TX		06/18/2024		94,044	0	(16)	0	0	(16)	0	878	862	0	0	0
7158054	MANSFIELD	OH		06/18/2024		88,053	0	(13)	0	0	(13)	0	788	775	0	0	0
7158057	EUCLID	OH		06/18/2024		98,379	0	(20)	0	0	(20)	0	783	764	0	0	0
7158060	SAVANNAH	GA		06/18/2024		84,486	0	(11)	0	0	(11)	0	834	823	0	0	0
7158061	BROOKLYN	NY		06/18/2024		641,720	0	(68)	0	0	(68)	0	6,198	6,130	0	0	0
7158062	SELDEN	NY		06/18/2024		376,801	0	(69)	0	0	(69)	0	3,349	3,280	0	0	0
7158063	MIDDLETOWN	NY		06/18/2024		271,310	0	(35)	0	0	(35)	0	2,325	2,290	0	0	0
7158064	CHICAGO	IL		06/18/2024		157,568	0	(30)	0	0	(30)	0	1,797	1,767	0	0	0
7158065	SANFORD	FL		06/18/2024		320,940	0	(24)	0	0	(24)	0	2,466	2,442	0	0	0
7158066	WILLINGBORO	NJ		06/18/2024		151,301	0	(26)	0	0	(26)	0	1,414	1,388	0	0	0
7158067	DETROIT	MI		06/18/2024		91,160	0	(13)	0	0	(13)	0	774	761	0	0	0
7158068	BALTIMORE	MD		06/18/2024		173,609	0	(24)	0	0	(24)	0	1,539	1,515	0	0	0
7158069	GRAND RAPIDS	MI		06/18/2024		242,441	0	(43)	0	0	(43)	0	2,225	2,182	0	0	0
7158070	MEMPHIS	TN		06/18/2024		79,801	0	(12)	0	0	(12)	0	698	686	0	0	0
7158071	MEMPHIS	TN		06/18/2024		148,392	0	(27)	0	0	(27)	0	1,246	1,219	0	0	0
7158072	COVINGTON	KY		06/18/2024		128,615	0	(22)	0	0	(22)	0	1,055	1,034	0	0	0
7158073	INDIANAPOLIS	IN		06/18/2024		171,458	0	(30)	0	0	(30)	0	1,452	1,422	0	0	0
7158075	GARLAND	TX		06/18/2024		257,275	0	(43)	0	0	(43)	0	2,295	2,252	0	0	0
7158076	BALTIMORE	MD		06/18/2024		188,650	0	(25)	0	0	(25)	0	1,684	1,659	0	0	0
7158077	LINDENWOLD	NJ		06/18/2024		208,515	0	(30)	0	0	(30)	0	1,975	1,945	0	0	0
7158078	LITHONIA	GA		06/18/2024		143,321	0	(24)	0	0	(24)	0	1,351	1,326	0	0	0
7158079	DARIEN	IL		06/18/2024		261,853	0	(15)	0	0	(15)	0	2,889	2,873	0	0	0
7158080	LOMBARD	IL		06/18/2024		265,389	0	(32)	0	0	(32)	0	4,155	4,123	0	0	0
7158081	MACON	GA		06/18/2024		108,682	0	(14)	0	0	(14)	0	1,091	1,078	0	0	0
7158082	MEMPHIS	TN		06/18/2024		106,915	0	(11)	0	0	(11)	0	1,162	1,150	0	0	0
7158083	MASSILLON	OH		06/18/2024		118,193	0	(22)	0	0	(22)	0	979	957	0	0	0
7158084	OWEGO	NY		06/18/2024		94,422	0	(20)	0	0	(20)	0	719	699	0	0	0
7158085	ENDICOTT	NY		06/18/2024		102,291	0	(21)	0	0	(21)	0	849	828	0	0	0
7158086	BINGHAMTON	NY		06/18/2024		78,702	0	(16)	0	0	(16)	0	628	612	0	0	0
7158089	SHIRLEY	NY		06/18/2024		400,035	0	(73)	0	0	(73)	0	3,549	3,476	0	0	0
7158090	EAST HARTFORD	CT		06/18/2024		199,150	0	(38)	0	0	(38)	0	1,642	1,604	0	0	0
7158091	HACKETTSTOWN	NJ		06/18/2024		267,299	0	(50)	0	0	(50)	0	2,475	2,425	0	0	0
7158093	CLEVELAND	OH		06/24/2024		91,445	0	(13)	0	0	(13)	0	646	633	0	0	0
7158094	HAMILTON	OH		06/24/2024		186,471	0	(28)	0	0	(28)	0	1,462	1,434	0	0	0
7158095	BALTIMORE	MD		06/24/2024		116,293	0	(21)	0	0	(21)	0	1,009	988	0	0	0
7158097	NOBLESVILLE	IN		06/24/2024		73,329	0	(16)	0	0	(16)	0	642	627	0	0	0
7158099	SYRACUSE	NY		06/24/2024		84,259	0	(13)	0	0	(13)	0	621	608	0	0	0
7158102	MARION	NC		06/24/2024		218,017	0	(34)	0	0	(34)	0	1,715	1,681	0	0	0
7158103	AKRON	OH		06/24/2024		78,348	0	(11)	0	0	(11)	0	556	545	0	0	0
7158105	GARY	IN		06/24/2024		91,255	0	(19)	0	0	(19)	0	775	756	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158106	BALTIMORE	MD		06/24/2024		336,598	0	(50)	0	0	(50)	0	2,656	2,606	0	0	0
7158107	NEW HAVEN	CT		06/24/2024		289,961	0	(55)	0	0	(55)	0	2,740	2,685	0	0	0
7158108	DETROIT	MI		06/24/2024		97,628	0	(13)	0	0	(13)	0	749	735	0	0	0
7158110	LANCASTER	OH		06/24/2024		239,744	0	(33)	0	0	(33)	0	1,925	1,892	0	0	0
7158111	WARREN	MI		06/24/2024		112,414	0	(13)	0	0	(13)	0	910	897	0	0	0
7158112	ROCHESTER	NY		06/24/2024		125,257	0	(18)	0	0	(18)	0	817	799	0	0	0
7158113	MIRAMAR	FL		06/24/2024		334,417	0	(59)	0	0	(59)	0	2,972	2,913	0	0	0
7158114	FUQUAY VARINA	NC		06/24/2024		165,574	0	(33)	0	0	(33)	0	1,551	1,518	0	0	0
7158117	WEST SPRINGFIELD	MA		06/24/2024		105,379	0	(16)	0	0	(16)	0	821	805	0	0	0
7158118	WEST SPRINGFIELD	MA		06/24/2024		108,940	0	(17)	0	0	(17)	0	849	832	0	0	0
7158120	EUCLID	OH		06/24/2024		85,035	0	(11)	0	0	(11)	0	652	641	0	0	0
7158122	CLEVELAND	OH		06/24/2024		83,615	0	(21)	0	0	(21)	0	788	767	0	0	0
7158123	TERRE HAUTE	IN		06/24/2024		132,711	0	(31)	0	0	(31)	0	1,264	1,233	0	0	0
7158124	GREENSBORO	NC		06/24/2024		163,531	0	(25)	0	0	(25)	0	1,253	1,228	0	0	0
7158127	PHILADELPHIA	PA		06/24/2024		118,036	0	(5)	0	0	(5)	0	843	838	0	0	0
7158128	LAUREL	DE		06/24/2024		177,578	0	(91)	0	0	(91)	0	2,996	2,906	0	0	0
7158129	CENTERVILLE	GA		06/24/2024		142,810	0	(24)	0	0	(24)	0	1,201	1,177	0	0	0
7158130	BURLINGTON	NC		06/24/2024		108,263	0	(18)	0	0	(18)	0	951	933	0	0	0
7158131	FLORISSANT	MO		06/24/2024		98,076	0	(20)	0	0	(20)	0	814	794	0	0	0
7158133	BALTIMORE	MD		06/24/2024		117,316	0	(24)	0	0	(24)	0	924	900	0	0	0
7158134	PHILADELPHIA	PA		06/24/2024		287,700	0	(10)	0	0	(10)	0	2,285	2,274	0	0	0
7158135	KANSAS CITY	MO		06/24/2024		113,087	0	(20)	0	0	(20)	0	1,025	1,005	0	0	0
7158136	OCALA	FL		06/24/2024		81,556	0	(31)	0	0	(31)	0	1,256	1,225	0	0	0
7158137	MEMPHIS	TN		06/24/2024		194,702	0	(33)	0	0	(33)	0	1,640	1,608	0	0	0
7158138	DUNDALK	MD		06/24/2024		160,969	0	(32)	0	0	(32)	0	1,293	1,262	0	0	0
7158139	MICHIGAN CITY	IN		06/24/2024		110,748	0	(15)	0	0	(15)	0	1,031	1,016	0	0	0
7158140	WILMINGTON	DE		06/24/2024		137,516	0	(23)	0	0	(23)	0	1,080	1,056	0	0	0
7158142	BALTIMORE	MD		06/24/2024		186,450	0	(29)	0	0	(29)	0	1,528	1,499	0	0	0
7158143	PHILADELPHIA	PA		06/24/2024		100,811	0	(5)	0	0	(5)	0	860	855	0	0	0
7158145	CLEVELAND	OH		06/24/2024		93,864	0	(14)	0	0	(14)	0	723	709	0	0	0
7158147	HOMEWOOD	IL		06/24/2024		267,803	0	(60)	0	0	(60)	0	2,246	2,186	0	0	0
7158148	SOUTH BEND	IN		06/24/2024		114,469	0	(18)	0	0	(18)	0	883	865	0	0	0
7158149	NORTHAMPTON	MA		06/24/2024		334,684	0	(57)	0	0	(57)	0	2,865	2,809	0	0	0
7158151	BALTIMORE	MD		06/24/2024		200,126	0	(33)	0	0	(33)	0	1,637	1,605	0	0	0
7158152	DRAYTON	SC		06/24/2024		128,103	0	(24)	0	0	(24)	0	959	936	0	0	0
7158154	TRENTON	NJ		06/24/2024		145,371	0	(22)	0	0	(22)	0	1,096	1,074	0	0	0
7158155	WILMINGTON	DE		06/24/2024		148,144	0	(31)	0	0	(31)	0	1,262	1,231	0	0	0
7158156	HARRISBURG	PA		06/24/2024		130,984	0	(5)	0	0	(5)	0	966	960	0	0	0
7158157	MOBILE	AL		06/24/2024		102,163	0	(16)	0	0	(16)	0	792	776	0	0	0
7158158	KANSAS CITY	MO		06/24/2024		158,757	0	(28)	0	0	(28)	0	1,402	1,374	0	0	0
7158159	BOSSIER CITY	LA		06/24/2024		161,860	0	(30)	0	0	(30)	0	1,208	1,178	0	0	0
7158160	KANSAS CITY	MO		06/24/2024		162,907	0	(29)	0	0	(29)	0	1,438	1,410	0	0	0
7158162	MOBILE	AL		06/24/2024		93,027	0	(14)	0	0	(14)	0	721	707	0	0	0
7158163	WILMINGTON	DE		06/24/2024		221,343	0	(28)	0	0	(28)	0	2,018	1,989	0	0	0
7158165	INDIANAPOLIS	IN		06/26/2024		244,977	0	(38)	0	0	(38)	0	2,356	2,318	0	0	0
7158166	CINCINNATI	OH		06/26/2024		430,629	0	(71)	0	0	(71)	0	4,683	4,612	0	0	0
7158167	DELMAR	MD		06/26/2024		218,814	0	(38)	0	0	(38)	0	2,049	2,010	0	0	0
7158168	BALTIMORE	MD		06/26/2024		111,810	0	(18)	0	0	(18)	0	950	933	0	0	0
7158169	BALTIMORE	MD		06/26/2024		188,443	0	(27)	0	0	(27)	0	1,859	1,833	0	0	0
7158170	COLUMBUS	OH		06/26/2024		244,585	0	(24)	0	0	(24)	0	2,366	2,342	0	0	0
7158171	BALTIMORE	MD		06/26/2024		161,132	0	(21)	0	0	(21)	0	1,592	1,571	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158172	GREENVILLE	SC		06/26/2024		182,279	0	(31)	0	0	(31)	0	1,626	1,595	0	0	0
7158174	EMMAUS	PA		06/26/2024		178,252	0	(9)	0	0	(9)	0	1,733	1,724	0	0	0
7158175	CHICAGO	IL		07/01/2024		231,743	0	(25)	0	0	(25)	0	2,244	2,220	0	0	0
7158176	MONTGOMERY	AL		07/01/2024		102,924	0	(6)	0	0	(6)	0	973	967	0	0	0
7158177	COATESVILLE	PA		07/01/2024		154,549	0	(4)	0	0	(4)	0	1,668	1,664	0	0	0
7158178	PHILADELPHIA	PA		07/01/2024		130,740	0	(6)	0	0	(6)	0	1,285	1,279	0	0	0
7158179	CHAMBERSBURG	PA		07/01/2024		156,837	0	0	0	0	0	0	1,548	1,549	0	0	0
7158180	YORK	PA		07/01/2024		251,000	0	0	0	0	0	0	2,327	2,328	0	0	0
7158183	CLEVELAND	OH		07/01/2024		86,920	0	(6)	0	0	(6)	0	749	743	0	0	0
7158184	PORTLAND	OR		07/01/2024		283,361	0	2	0	0	2	0	3,215	3,217	0	0	0
7158186	YORK	PA		07/01/2024		145,634	0	0	0	0	0	0	1,438	1,438	0	0	0
7158187	YORK	PA		07/01/2024		138,166	0	0	0	0	0	0	1,364	1,364	0	0	0
7158191	DUBUQUE	IA		07/02/2024		76,144	0	(7)	0	0	(7)	0	730	723	0	0	0
7158193	DETROIT	MI		07/02/2024		84,130	0	(12)	0	0	(12)	0	786	774	0	0	0
7158194	SOUTH OZONE PARK	NY		07/02/2024		886,574	0	(143)	0	0	(143)	0	6,815	6,672	0	0	0
7158195	TRENTON	NJ		07/02/2024		157,513	0	(26)	0	0	(26)	0	1,346	1,320	0	0	0
7158196	TRENTON	NJ		07/02/2024		155,472	0	(24)	0	0	(24)	0	1,255	1,231	0	0	0
7158197	BINGHAMTON	NY		07/02/2024		86,084	0	(7)	0	0	(7)	0	761	754	0	0	0
7158198	SOUTH RICHMOND HILL	NY		07/02/2024		709,202	0	(116)	0	0	(116)	0	6,206	6,090	0	0	0
7158199	CHICAGO	IL		07/02/2024		302,592	0	(44)	0	0	(44)	0	2,761	2,717	0	0	0
7158200	LYNWOOD	IL		07/02/2024		162,393	0	(24)	0	0	(24)	0	1,441	1,417	0	0	0
7158201	SELDEN	NY		07/02/2024		473,214	0	(91)	0	0	(91)	0	4,044	3,952	0	0	0
7158203	HARVARD	IL		07/02/2024		99,625	0	(17)	0	0	(17)	0	911	894	0	0	0
7158204	MADERA	CA		07/02/2024		258,445	0	(35)	0	0	(35)	0	2,473	2,438	0	0	0
7158205	RICHMOND	VA		07/02/2024		218,562	0	(32)	0	0	(32)	0	2,167	2,135	0	0	0
7158206	FLOSSMOOR	IL		07/02/2024		270,168	0	(32)	0	0	(32)	0	2,415	2,384	0	0	0
7158207	TOLEDO	OH		07/02/2024		134,093	0	(23)	0	0	(23)	0	1,206	1,183	0	0	0
7158208	HUNTSVILLE	AL		07/02/2024		228,847	0	(16)	0	0	(16)	0	2,249	2,234	0	0	0
7158210	BLUE ISLAND	IL		07/02/2024		176,389	0	(18)	0	0	(18)	0	1,457	1,438	0	0	0
7158211	CHICAGO	IL		07/02/2024		176,002	0	(18)	0	0	(18)	0	1,561	1,543	0	0	0
7158212	CHICAGO	IL		07/02/2024		183,749	0	(19)	0	0	(19)	0	1,616	1,597	0	0	0
7158213	LAFAYETTE	IN		07/02/2024		188,656	0	(16)	0	0	(16)	0	1,612	1,596	0	0	0
7158214	ROSELLE	NJ		07/02/2024		436,626	0	(51)	0	0	(51)	0	3,981	3,930	0	0	0
7158215	HAMILTON	NJ		07/02/2024		174,719	0	(18)	0	0	(18)	0	1,668	1,650	0	0	0
7158216	THE BRONX	NY		07/02/2024		702,896	0	(101)	0	0	(101)	0	5,891	5,790	0	0	0
7158217	SICKLERVILLE	NJ		07/02/2024		177,959	0	(20)	0	0	(20)	0	1,537	1,517	0	0	0
7158218	HOUSTON	TX		07/02/2024		327,282	0	(9)	0	0	(9)	0	3,595	3,586	0	0	0
7158220	BIRMINGHAM	AL		07/02/2024		107,534	0	(9)	0	0	(9)	0	1,049	1,039	0	0	0
7158221	NORTH LAUDERDALE	FL		07/02/2024		283,034	0	(84)	0	0	(84)	0	12,367	12,282	0	0	0
7158222	DAYTON	OH		07/02/2024		98,920	0	(7)	0	0	(7)	0	997	991	0	0	0
7158224	HAMMOND	IN		07/02/2024		94,207	0	(10)	0	0	(10)	0	889	879	0	0	0
7158225	LITTLE FERRY	NJ		07/02/2024		485,451	0	(67)	0	0	(67)	0	4,432	4,365	0	0	0
7158226	POMPANO BEACH	FL		07/02/2024		293,226	0	(97)	0	0	(97)	0	5,811	5,714	0	0	0
7158227	THE BRONX	NY		07/02/2024		832,474	0	(107)	0	0	(107)	0	7,116	7,009	0	0	0
7158228	JACKSONVILLE	FL		07/02/2024		159,922	0	(28)	0	0	(28)	0	1,412	1,385	0	0	0
7158229	CALUMET CITY	IL		07/02/2024		132,092	0	(19)	0	0	(19)	0	1,221	1,202	0	0	0
7158230	LAKE IN THE HILLS	IL		07/02/2024		222,071	0	(13)	0	0	(13)	0	2,323	2,310	0	0	0
7158231	SPRING VALLEY	NY		07/02/2024		439,077	0	(40)	0	0	(40)	0	4,102	4,061	0	0	0
7158232	MIDLAND	TX		07/02/2024		260,092	0	(38)	0	0	(38)	0	2,069	2,030	0	0	0
7158233	SOUTH BEND	IN		07/02/2024		82,722	0	(11)	0	0	(11)	0	694	683	0	0	0
7158235	BURBANK	IL		07/02/2024		272,126	0	(32)	0	0	(32)	0	2,727	2,695	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158237	CHICAGO	IL		07/02/2024		250,254	0	(34)	0	0	(34)	0	2,321	2,287	0	0	0
7158238	CLEVELAND	OH		07/02/2024		86,533	0	(14)	0	0	(14)	0	849	835	0	0	0
7158239	THE COLONY	TX		07/02/2024		215,240	0	(24)	0	0	(24)	0	2,180	2,156	0	0	0
7158240	WARNER ROBINS	GA		07/02/2024		95,884	0	(14)	0	0	(14)	0	862	847	0	0	0
7158242	NEWARK	NJ		07/02/2024		392,282	0	(61)	0	0	(61)	0	3,783	3,722	0	0	0
7158243	THE BRONX	NY		07/02/2024		971,840	0	(84)	0	0	(84)	0	8,668	8,584	0	0	0
7158244	INDIANAPOLIS	IN		07/02/2024		99,445	0	(15)	0	0	(15)	0	793	777	0	0	0
7158245	CAMDEN	NJ		07/02/2024		170,096	0	(16)	0	0	(16)	0	1,355	1,339	0	0	0
7158246	INDIANAPOLIS	IN		07/02/2024		78,464	0	(16)	0	0	(16)	0	668	652	0	0	0
7158247	EUCLID	OH		07/02/2024		107,071	0	(11)	0	0	(11)	0	996	985	0	0	0
7158249	DALLAS	TX		07/02/2024		225,925	0	(30)	0	0	(30)	0	1,849	1,818	0	0	0
7158250	COLUMBUS	OH		07/02/2024		325,103	0	(16)	0	0	(16)	0	3,627	3,610	0	0	0
7158251	COLUMBUS	OH		07/02/2024		117,185	0	(23)	0	0	(23)	0	969	946	0	0	0
7158253	CHICAGO	IL		07/02/2024		163,450	0	(27)	0	0	(27)	0	1,367	1,340	0	0	0
7158254	SAINT LOUIS	MO		07/02/2024		101,179	0	(15)	0	0	(15)	0	773	758	0	0	0
7158255	DUNDALK	MD		07/02/2024		141,070	0	(25)	0	0	(25)	0	1,295	1,270	0	0	0
7158259	COLUMBUS	OH		07/02/2024		148,047	0	(8)	0	0	(8)	0	1,517	1,509	0	0	0
7158260	DETROIT	MI		07/02/2024		101,606	0	(14)	0	0	(14)	0	750	736	0	0	0
7158261	CLEVELAND	OH		07/02/2024		128,169	0	(25)	0	0	(25)	0	1,065	1,040	0	0	0
7158262	BALTIMORE	MD		07/02/2024		138,571	0	(23)	0	0	(23)	0	1,134	1,111	0	0	0
7158263	BALTIMORE	MD		07/02/2024		192,053	0	(9)	0	0	(9)	0	1,167	1,158	0	0	0
7158264	RANDOLPH	MA		07/02/2024		371,480	0	(57)	0	0	(57)	0	5,802	5,745	0	0	0
7158265	COLUMBUS	OH		07/02/2024		110,723	0	(17)	0	0	(17)	0	989	972	0	0	0
7158268	CHICAGO	IL		07/02/2024		202,231	0	(30)	0	0	(30)	0	1,560	1,530	0	0	0
7158269	JACKSON	NJ		07/02/2024		517,987	0	(91)	0	0	(91)	0	4,765	4,674	0	0	0
7158270	BALTIMORE	MD		07/02/2024		148,109	0	(11)	0	0	(11)	0	1,150	1,139	0	0	0
7158271	MUSKEGON	MI		07/02/2024		121,392	0	(23)	0	0	(23)	0	956	933	0	0	0
7158272	ESSEX	MD		07/02/2024		263,154	0	(39)	0	0	(39)	0	2,263	2,224	0	0	0
7158277	HAZELWOOD	MO		07/02/2024		131,850	0	(25)	0	0	(25)	0	1,052	1,027	0	0	0
7158278	BALTIMORE	MD		07/02/2024		188,997	0	(26)	0	0	(26)	0	1,417	1,390	0	0	0
7158279	BALTIMORE	MD		07/02/2024		165,556	0	(26)	0	0	(26)	0	1,391	1,366	0	0	0
7158281	BIRMINGHAM	AL		07/02/2024		326,406	0	(54)	0	0	(54)	0	2,833	2,779	0	0	0
7158282	IRMO	SC		07/02/2024		179,908	0	(29)	0	0	(29)	0	1,509	1,480	0	0	0
7158283	HAMMOND	IN		07/02/2024		92,046	0	(14)	0	0	(14)	0	728	714	0	0	0
7158284	DAYTON	OH		07/02/2024		82,026	0	(16)	0	0	(16)	0	655	640	0	0	0
7158285	MIDDLEBURG	FL		07/02/2024		141,342	0	(5)	0	0	(5)	0	1,327	1,323	0	0	0
7158287	BRIDGETON	NJ		07/02/2024		273,504	0	(42)	0	0	(42)	0	2,049	2,007	0	0	0
7158289	BEAUMONT	TX		07/02/2024		140,217	0	(24)	0	0	(24)	0	1,191	1,167	0	0	0
7158290	WILLIMANTIC	CT		07/02/2024		153,028	0	(30)	0	0	(30)	0	1,402	1,372	0	0	0
7158291	PITTSBURGH	PA		07/02/2024		173,685	0	(7)	0	0	(7)	0	1,353	1,347	0	0	0
7158293	BURLINGTON	NC		07/02/2024		133,024	0	(23)	0	0	(23)	0	1,243	1,219	0	0	0
7158294	WESTCHESTER	IL		07/02/2024		296,114	0	(41)	0	0	(41)	0	2,466	2,426	0	0	0
7158295	MABLETON	GA		07/02/2024		237,139	0	(46)	0	0	(46)	0	2,141	2,095	0	0	0
7158297	HAMTRAMCK	MI		07/02/2024		232,178	0	(36)	0	0	(36)	0	1,861	1,825	0	0	0
7158299	BALTIMORE	MD		07/02/2024		164,496	0	(33)	0	0	(33)	0	1,417	1,384	0	0	0
7158300	CINCINNATI	OH		07/02/2024		448,255	0	(70)	0	0	(70)	0	3,652	3,582	0	0	0
7158301	BALTIMORE	MD		07/02/2024		155,150	0	(23)	0	0	(23)	0	1,247	1,224	0	0	0
7158302	THOMASVILLE	NC		07/02/2024		167,957	0	(25)	0	0	(25)	0	1,303	1,278	0	0	0
7158304	CROYDON	PA		07/02/2024		284,582	0	(9)	0	0	(9)	0	2,414	2,405	0	0	0
7158305	DUNDALK	MD		07/02/2024		198,522	0	(30)	0	0	(30)	0	1,675	1,645	0	0	0
7158308	BALTIMORE	MD		07/02/2024		187,351	0	(29)	0	0	(29)	0	1,496	1,468	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158309	MIDDLE RIVER	MD		07/02/2024		188,382	0	(34)	0	0	(34)	0	1,447	1,412	0	0	0
7158312	PORT ARTHUR	TX		07/02/2024		90,488	0	(15)	0	0	(15)	0	840	824	0	0	0
7158313	PORT ARTHUR	TX		07/02/2024		90,488	0	(15)	0	0	(15)	0	840	824	0	0	0
7158314	KNOXVILLE	TN		07/02/2024		263,795	0	(42)	0	0	(42)	0	2,283	2,241	0	0	0
7158315	INDEPENDENCE	MO		07/02/2024		134,719	0	(22)	0	0	(22)	0	1,141	1,119	0	0	0
7158316	BROWNS MILLS (PEMBERTON TOWNSHIP)	NJ		07/02/2024		220,596	0	(32)	0	0	(32)	0	1,873	1,841	0	0	0
7158317	MILWAUKEE	WI		07/02/2024		97,049	0	(13)	0	0	(13)	0	664	651	0	0	0
7158318	PHILADELPHIA	PA		07/02/2024		96,824	0	(5)	0	0	(5)	0	965	960	0	0	0
7158320	MERAUX	LA		07/02/2024		253,203	0	(41)	0	0	(41)	0	2,306	2,265	0	0	0
7158321	BALTIMORE	MD		07/02/2024		217,098	0	(24)	0	0	(24)	0	1,841	1,817	0	0	0
7158322	BALTIMORE	MD		07/02/2024		213,529	0	(25)	0	0	(25)	0	1,719	1,695	0	0	0
7158323	WILMINGTON	DE		07/02/2024		141,210	0	(22)	0	0	(22)	0	1,197	1,175	0	0	0
7158324	INDIANAPOLIS	IN		07/02/2024		179,282	0	(10)	0	0	(10)	0	1,927	1,918	0	0	0
7158325	DOWNINGTOWN	PA		07/08/2024		323,006	0	(57)	0	0	(57)	0	2,999	2,942	0	0	0
7158326	HOUSTON	TX		07/08/2024		267,511	0	(49)	0	0	(49)	0	2,521	2,472	0	0	0
7158327	WILMINGTON	DE		07/08/2024		260,169	0	(44)	0	0	(44)	0	2,389	2,344	0	0	0
7158328	BELMONT	NC		07/08/2024		192,180	0	(30)	0	0	(30)	0	1,949	1,919	0	0	0
7158329	PHILADELPHIA	PA		07/08/2024		73,972	0	(5)	0	0	(5)	0	1,780	1,775	0	0	0
7158330	DECATUR	GA		07/08/2024		428,060	0	(67)	0	0	(67)	0	3,928	3,861	0	0	0
7158331	BATON ROUGE	LA		07/08/2024		113,432	0	(19)	0	0	(19)	0	1,122	1,104	0	0	0
7158334	MENOMONEE FALLS	WI		07/08/2024		249,651	0	(44)	0	0	(44)	0	2,377	2,333	0	0	0
7158336	NORRISTOWN	PA		07/08/2024		104,577	0	(4)	0	0	(4)	0	864	860	0	0	0
7158337	ALBANY	GA		07/08/2024		109,069	0	(21)	0	0	(21)	0	936	915	0	0	0
7158338	NASHVILLE	NC		07/08/2024		133,129	0	(27)	0	0	(27)	0	1,170	1,143	0	0	0
7158339	FREDERICKSBURG	VA		07/08/2024		213,960	0	(43)	0	0	(43)	0	1,931	1,888	0	0	0
7158341	GREENVILLE	SC		07/08/2024		247,330	0	(33)	0	0	(33)	0	2,428	2,395	0	0	0
7158343	EAST CHICAGO	IN		07/08/2024		109,731	0	(22)	0	0	(22)	0	919	897	0	0	0
7158345	GRAMBLING	LA		07/08/2024		84,099	0	(11)	0	0	(11)	0	807	796	0	0	0
7158346	HICKORY	NC		07/08/2024		139,660	0	(24)	0	0	(24)	0	1,292	1,267	0	0	0
7158347	CLARKSTON	GA		07/08/2024		72,229	0	(19)	0	0	(19)	0	683	664	0	0	0
7158348	AUSTIN	TX		07/08/2024		316,477	0	(23)	0	0	(23)	0	2,793	2,770	0	0	0
7158349	MASTIC BEACH	NY		07/08/2024		232,453	0	13	0	0	13	0	2,814	2,827	0	0	0
7158350	MESQUITE	TX		07/08/2024		215,981	0	(37)	0	0	(37)	0	2,098	2,061	0	0	0
7158351	NEW ORLEANS	LA		07/08/2024		169,928	0	(27)	0	0	(27)	0	1,637	1,609	0	0	0
7158352	NEW ORLEANS	LA		07/08/2024		196,960	0	(33)	0	0	(33)	0	1,799	1,766	0	0	0
7158353	PARMA HEIGHTS	OH		07/08/2024		129,302	0	(27)	0	0	(27)	0	1,128	1,101	0	0	0
7158354	ELYRIA	OH		07/08/2024		109,278	0	(6)	0	0	(6)	0	1,251	1,245	0	0	0
7158355	ELYRIA	OH		07/08/2024		96,549	0	(6)	0	0	(6)	0	1,075	1,069	0	0	0
7158356	NAPLES	FL		07/08/2024		257,744	0	(67)	0	0	(67)	0	2,342	2,274	0	0	0
7158357	FORT MYERS	FL		07/08/2024		202,565	0	(53)	0	0	(53)	0	1,840	1,787	0	0	0
7158358	FORT MYERS	FL		07/08/2024		202,548	0	(36)	0	0	(36)	0	1,823	1,787	0	0	0
7158359	CHESTER	PA		07/08/2024		150,870	0	(5)	0	0	(5)	0	1,170	1,165	0	0	0
7158360	CHESTER	PA		07/08/2024		80,925	0	(3)	0	0	(3)	0	711	708	0	0	0
7158361	CHESTER	PA		07/08/2024		83,238	0	(3)	0	0	(3)	0	914	911	0	0	0
7158363	BARTLESVILLE	OK		07/08/2024		143,408	0	(29)	0	0	(29)	0	1,251	1,221	0	0	0
7158364	MILLVILLE	NJ		07/08/2024		128,105	0	(19)	0	0	(19)	0	1,248	1,229	0	0	0
7158365	EVANSVILLE	IN		07/08/2024		169,913	0	(26)	0	0	(26)	0	1,674	1,648	0	0	0
7158366	SHELBY	NC		07/08/2024		137,260	0	(21)	0	0	(21)	0	1,377	1,356	0	0	0
7158367	PARKVILLE	MD		07/08/2024		190,854	0	(34)	0	0	(34)	0	1,890	1,856	0	0	0
7158368	PALM BEACH GARDENS	FL		07/08/2024		772,313	0	(121)	0	0	(121)	0	7,046	6,925	0	0	0
7158370	SELMA	NC		07/08/2024		167,342	0	(35)	0	0	(35)	0	1,560	1,524	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158371	WAYNESBORO	PA		07/08/2024		152,951	0	(30)	0	0	(30)	0	1,256	1,227	0	0	0
7158374	PINEVILLE	NC		07/08/2024		341,907	0	(59)	0	0	(59)	0	3,460	3,401	0	0	0
7158375	LITTLE ELM	TX		07/08/2024		164,002	0	(18)	0	0	(18)	0	1,072	1,054	0	0	0
7158376	BOWIE	MD		07/08/2024		118,724	0	(18)	0	0	(18)	0	1,179	1,161	0	0	0
7158380	RIVIERA BEACH	FL		07/08/2024		240,682	0	(35)	0	0	(35)	0	2,340	2,305	0	0	0
7158381	JACKSON	MS		07/08/2024		101,203	0	(19)	0	0	(19)	0	911	893	0	0	0
7158382	WILKES-BARRE	PA		07/08/2024		268,259	0	(46)	0	0	(46)	0	2,492	2,446	0	0	0
7158383	COLUMBIA	SC		07/08/2024		108,745	0	(18)	0	0	(18)	0	955	937	0	0	0
7158384	ATHENS	AL		07/08/2024		173,094	0	(28)	0	0	(28)	0	1,680	1,651	0	0	0
7158385	ATLANTA	GA		07/08/2024		120,476	0	(19)	0	0	(19)	0	1,141	1,122	0	0	0
7158386	COLUMBUS	OH		07/08/2024		91,679	0	(12)	0	0	(12)	0	910	898	0	0	0
7158387	MONTGOMERY	AL		07/08/2024		93,795	0	(18)	0	0	(18)	0	825	807	0	0	0
7158388	EDINBURG	VA		07/08/2024		149,394	0	(19)	0	0	(19)	0	1,434	1,415	0	0	0
7158389	CARTERET	NJ		07/08/2024		237,554	0	(39)	0	0	(39)	0	2,256	2,217	0	0	0
7158390	HAMMOND	IN		07/08/2024		182,003	0	(30)	0	0	(30)	0	1,696	1,667	0	0	0
7158391	ROANOKE	VA		07/08/2024		165,636	0	(25)	0	0	(25)	0	1,619	1,594	0	0	0
7158394	ROCKFORD	IL		07/08/2024		117,490	0	(23)	0	0	(23)	0	1,008	985	0	0	0
7158395	TACOMA	WA		07/08/2024		226,968	0	(19)	0	0	(19)	0	2,339	2,319	0	0	0
7158396	SEATTLE	WA		07/08/2024		227,221	0	(20)	0	0	(20)	0	2,341	2,322	0	0	0
7158399	EWING	NJ		07/08/2024		284,569	0	(64)	0	0	(64)	0	2,718	2,655	0	0	0
7158402	ALBANY	GA		07/08/2024		88,868	0	(14)	0	0	(14)	0	828	814	0	0	0
7158404	KETTERING	OH		07/08/2024		199,096	0	(30)	0	0	(30)	0	1,857	1,827	0	0	0
7158405	FAYETTEVILLE	NC		07/08/2024		119,994	0	(17)	0	0	(17)	0	1,186	1,169	0	0	0
7158406	CINCINNATI	OH		07/08/2024		232,336	0	(38)	0	0	(38)	0	2,170	2,132	0	0	0
7158407	MIDDLETOWN	OH		07/08/2024		136,815	0	(25)	0	0	(25)	0	1,210	1,185	0	0	0
7158409	NORRISTOWN	PA		07/08/2024		140,736	0	(6)	0	0	(6)	0	1,244	1,238	0	0	0
7158410	DETROIT	MI		07/08/2024		155,742	0	(28)	0	0	(28)	0	1,382	1,354	0	0	0
7158412	NEWARK	DE		07/08/2024		240,161	0	(32)	0	0	(32)	0	2,358	2,326	0	0	0
7158413	MACON	GA		07/08/2024		149,865	0	(22)	0	0	(22)	0	1,540	1,518	0	0	0
7158414	DECATUR	AL		07/08/2024		83,100	0	(12)	0	0	(12)	0	806	794	0	0	0
7158415	PHILADELPHIA	PA		07/08/2024		188,640	0	(7)	0	0	(7)	0	1,663	1,655	0	0	0
7158416	MILWAUKEE	WI		07/08/2024		77,453	0	(13)	0	0	(13)	0	711	698	0	0	0
7158417	TAMPA	FL		07/08/2024		538,516	0	(89)	0	0	(89)	0	5,389	5,301	0	0	0
7158420	TAMARAC	FL		07/08/2024		296,796	0	(40)	0	0	(40)	0	2,914	2,874	0	0	0
7158421	HEPHZIBAH	GA		07/08/2024		146,168	0	(21)	0	0	(21)	0	1,437	1,416	0	0	0
7158422	EAST CHICAGO	IN		07/08/2024		134,125	0	(22)	0	0	(22)	0	1,263	1,241	0	0	0
7158424	ROANOKE	VA		07/08/2024		134,117	0	(19)	0	0	(19)	0	1,421	1,402	0	0	0
7158429	CORTLAND	NY		07/10/2024		152,773	0	(14)	0	0	(14)	0	1,523	1,509	0	0	0
7158431	PATERSON	NJ		07/10/2024		478,533	0	(74)	0	0	(74)	0	4,308	4,234	0	0	0
7158432	PATERSON	NJ		07/10/2024		517,753	0	(78)	0	0	(78)	0	4,429	4,351	0	0	0
7158433	KISSIMMEE	FL		07/10/2024		293,788	0	(33)	0	0	(33)	0	2,838	2,805	0	0	0
7158436	JACKSONVILLE	NC		07/10/2024		110,276	0	(4)	0	0	(4)	0	1,127	1,123	0	0	0
7158437	ELIZABETH	NJ		07/10/2024		276,421	0	(30)	0	0	(30)	0	2,484	2,454	0	0	0
7158439	TRENTON	NJ		07/09/2024		108,485	0	(17)	0	0	(17)	0	941	924	0	0	0
7158441	AUGUSTA	GA		07/09/2024		97,493	0	(19)	0	0	(19)	0	903	884	0	0	0
7158443	BERLIN	CT		07/09/2024		316,203	0	(86)	0	0	(86)	0	4,655	4,568	0	0	0
7158444	CINCINNATI	OH		07/09/2024		199,248	0	(31)	0	0	(31)	0	1,870	1,838	0	0	0
7158445	AKRON	OH		07/09/2024		103,490	0	(18)	0	0	(18)	0	1,000	982	0	0	0
7158446	WATERBURY	CT		07/09/2024		241,579	0	(44)	0	0	(44)	0	2,143	2,099	0	0	0
7158447	AKRON	OH		07/09/2024		109,784	0	(51)	0	0	(51)	0	2,334	2,283	0	0	0
7158448	CINCINNATI	OH		07/09/2024		177,426	0	(23)	0	0	(23)	0	1,696	1,673	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158449	ANDERSON	IN		07/09/2024		187,284	0	(35)	0	0	(35)	0	1,494	1,459	0	0	0
7158450	OMAHA	NE		07/09/2024		234,409	0	(47)	0	0	(47)	0	2,006	1,959	0	0	0
7158452	KANSAS CITY	KS		07/09/2024		139,725	0	(26)	0	0	(26)	0	1,380	1,354	0	0	0
7158454	ROUND LAKE BEACH	IL		07/09/2024		83,480	0	(17)	0	0	(17)	0	744	727	0	0	0
7158455	HOWARD BEACH	NY		07/09/2024		803,868	0	(96)	0	0	(96)	0	7,951	7,855	0	0	0
7158457	BROOKLYN	NY		07/09/2024		960,545	0	(129)	0	0	(129)	0	129	0	0	0	0
7158458	COPIAGUE	NY		07/09/2024		399,628	0	(75)	0	0	(75)	0	3,377	3,302	0	0	0
7158459	GLASTONBURY	CT		07/09/2024		309,687	0	(50)	0	0	(50)	0	2,881	2,831	0	0	0
7158460	CRESSKILL	NJ		07/09/2024		322,595	0	(61)	0	0	(61)	0	2,966	2,905	0	0	0
7158461	POUGHKEEPSIE	NY		07/09/2024		253,840	0	(42)	0	0	(42)	0	3,227	3,185	0	0	0
7158462	CLIFTON	NJ		07/09/2024		409,882	0	(30)	0	0	(30)	0	2,990	2,960	0	0	0
7158463	NEWARK	NJ		07/09/2024		633,661	0	(88)	0	0	(88)	0	4,950	4,862	0	0	0
7158465	LAUREL	DE		07/09/2024		250,444	0	(17)	0	0	(17)	0	2,509	2,492	0	0	0
7158466	WATERBURY	CT		07/09/2024		310,945	0	(38)	0	0	(38)	0	2,929	2,891	0	0	0
7158467	OAK LAWN	IL		07/09/2024		287,733	0	(42)	0	0	(42)	0	2,315	2,272	0	0	0
7158468	CLEVELAND	OH		07/09/2024		113,332	0	(21)	0	0	(21)	0	1,028	1,007	0	0	0
7158469	HAMILTON TOWNSHIP	NJ		07/09/2024		253,797	0	(30)	0	0	(30)	0	2,460	2,429	0	0	0
7158471	PARK FOREST	IL		07/09/2024		127,468	0	(20)	0	0	(20)	0	1,317	1,297	0	0	0
7158474	HOUSTON	TX		07/09/2024		167,451	0	(30)	0	0	(30)	0	1,634	1,604	0	0	0
7158475	JACKSON	MS		07/09/2024		86,724	0	(15)	0	0	(15)	0	829	814	0	0	0
7158476	DETROIT	MI		07/09/2024		181,230	0	(32)	0	0	(32)	0	1,676	1,645	0	0	0
7158477	WILMINGTON	NC		07/09/2024		281,852	0	(58)	0	0	(58)	0	2,553	2,495	0	0	0
7158478	DETROIT	MI		07/09/2024		138,139	0	(21)	0	0	(21)	0	1,252	1,231	0	0	0
7158479	AKRON	OH		07/09/2024		78,054	0	(15)	0	0	(15)	0	693	678	0	0	0
7158480	ATLANTA	GA		07/09/2024		322,145	0	(41)	0	0	(41)	0	3,153	3,112	0	0	0
7158484	MIDDLE ISLAND	NY		07/09/2024		465,152	0	(75)	0	0	(75)	0	4,178	4,102	0	0	0
7158485	CAMDEN	SC		07/11/2024		116,497	0	(21)	0	0	(21)	0	923	902	0	0	0
7158487	LAWTON	OK		07/11/2024		167,951	0	(32)	0	0	(32)	0	1,358	1,326	0	0	0
7158488	CHESTER	PA		07/11/2024		144,569	0	(9)	0	0	(9)	0	1,057	1,049	0	0	0
7158489	MONTGOMERY	AL		07/11/2024		137,616	0	(23)	0	0	(23)	0	1,052	1,030	0	0	0
7158491	WILMINGTON	DE		07/11/2024		108,987	0	(25)	0	0	(25)	0	934	909	0	0	0
7158492	CLEVELAND HEIGHTS	OH		07/11/2024		87,083	0	(16)	0	0	(16)	0	652	637	0	0	0
7158493	BALTIMORE	MD		07/11/2024		181,907	0	(33)	0	0	(33)	0	1,578	1,545	0	0	0
7158494	BALTIMORE	MD		07/11/2024		135,454	0	(26)	0	0	(26)	0	1,174	1,148	0	0	0
7158495	COLUMBUS	OH		07/11/2024		190,191	0	(40)	0	0	(40)	0	1,411	1,371	0	0	0
7158496	MILWAUKEE	WI		07/11/2024		106,323	0	(22)	0	0	(22)	0	782	760	0	0	0
7158497	MILWAUKEE	WI		07/11/2024		98,592	0	(19)	0	0	(19)	0	725	706	0	0	0
7158498	MIAMI	FL		07/11/2024		421,071	0	(73)	0	0	(73)	0	3,091	3,019	0	0	0
7158499	GROVE CITY	OH		07/11/2024		240,669	0	(47)	0	0	(47)	0	2,134	2,088	0	0	0
7158500	GROVE CITY	OH		07/11/2024		200,736	0	(43)	0	0	(43)	0	1,812	1,769	0	0	0
7158501	COLUMBUS	OH		07/11/2024		180,762	0	(35)	0	0	(35)	0	1,603	1,568	0	0	0
7158503	SPRINGFIELD	OH		07/11/2024		131,845	0	(25)	0	0	(25)	0	1,041	1,017	0	0	0
7158504	BALTIMORE	MD		07/11/2024		284,089	0	(48)	0	0	(48)	0	2,405	2,357	0	0	0
7158506	DETROIT	MI		07/11/2024		116,749	0	(20)	0	0	(20)	0	988	969	0	0	0
7158508	CORAL SPRINGS	FL		07/11/2024		364,029	0	(58)	0	0	(58)	0	2,755	2,697	0	0	0
7158509	WINFIELD	IN		07/11/2024		119,688	0	(23)	0	0	(23)	0	1,038	1,015	0	0	0
7158511	KANNAPOLIS	NC		07/11/2024		178,932	0	(35)	0	0	(35)	0	1,451	1,416	0	0	0
7158512	CHICAGO	IL		07/11/2024		100,306	0	(26)	0	0	(26)	0	905	879	0	0	0
7158513	MARIETTA	GA		07/11/2024		273,614	0	(54)	0	0	(54)	0	2,641	2,587	0	0	0
7158514	WATERBURY	CT		07/11/2024		363,757	0	(24)	0	0	(24)	0	4,691	4,666	0	0	0
7158516	HOPEWELL	VA		07/11/2024		230,181	0	(42)	0	0	(42)	0	1,868	1,826	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158517	BALTIMORE	MD		07/11/2024		174,202	0	(18)	0	0	(18)	0	1,143	1,125	0	0	0
7158518	KNOXVILLE	TN		07/11/2024		314,192	0	(46)	0	0	(46)	0	3,083	3,037	0	0	0
7158520	BARBERTON	OH		07/11/2024		109,991	0	(18)	0	0	(18)	0	873	855	0	0	0
7158521	BALTIMORE	MD		07/11/2024		192,439	0	(39)	0	0	(39)	0	1,474	1,436	0	0	0
7158523	HOMESTEAD	PA		07/11/2024		86,175	0	(6)	0	0	(6)	0	608	602	0	0	0
7158524	CHICAGO	IL		07/11/2024		156,899	0	(32)	0	0	(32)	0	1,331	1,300	0	0	0
7158525	READING	PA		07/11/2024		238,407	0	(19)	0	0	(19)	0	1,932	1,914	0	0	0
7158526	BALTIMORE	MD		07/11/2024		161,806	0	(37)	0	0	(37)	0	1,424	1,387	0	0	0
7158527	WILSON	NC		07/11/2024		99,366	0	(25)	0	0	(25)	0	885	860	0	0	0
7158528	BURLINGTON	NC		07/11/2024		118,059	0	(21)	0	0	(21)	0	896	875	0	0	0
7158529	KANSAS CITY	MO		07/11/2024		166,189	0	(31)	0	0	(31)	0	1,469	1,438	0	0	0
7158531	BIRMINGHAM	AL		07/11/2024		76,938	0	(13)	0	0	(13)	0	558	545	0	0	0
7158532	KANSAS CITY	MO		07/11/2024		171,906	0	(30)	0	0	(30)	0	1,559	1,529	0	0	0
7158533	MOBILE	AL		07/11/2024		122,155	0	(28)	0	0	(28)	0	1,002	973	0	0	0
7158534	BALTIMORE	MD		07/11/2024		182,644	0	(29)	0	0	(29)	0	1,522	1,493	0	0	0
7158536	CROSSVILLE	TN		07/11/2024		126,332	0	(29)	0	0	(29)	0	1,088	1,059	0	0	0
7158537	NEW HAVEN	CT		07/11/2024		480,195	0	(104)	0	0	(104)	0	3,727	3,623	0	0	0
7158539	BALTIMORE	MD		07/11/2024		613,874	0	(91)	0	0	(91)	0	4,705	4,615	0	0	0
7158541	LAFAYETTE	IN		07/11/2024		154,750	0	(13)	0	0	(13)	0	1,748	1,735	0	0	0
7158542	INKSTER	MI		10/28/2024		76,976	0	(9)	0	0	(9)	0	641	632	0	0	0
7158543	CLEVELAND	OH		10/28/2024		77,176	0	(6)	0	0	(6)	0	595	589	0	0	0
7158544	HUNTSVILLE	AL		10/28/2024		78,965	0	(10)	0	0	(10)	0	683	673	0	0	0
7158546	PONTIAC	MI		10/28/2024		80,032	0	(6)	0	0	(6)	0	582	577	0	0	0
7158547	MILWAUKEE	WI		10/28/2024		82,336	0	(16)	0	0	(16)	0	683	667	0	0	0
7158548	SAINT LOUIS	MO		10/28/2024		84,372	0	(20)	0	0	(20)	0	721	702	0	0	0
7158549	MEMPHIS	TN		10/28/2024		88,234	0	(21)	0	0	(21)	0	695	674	0	0	0
7158551	DETROIT	MI		10/28/2024		86,211	0	(6)	0	0	(6)	0	671	664	0	0	0
7158552	EUCLID	OH		10/28/2024		86,580	0	(6)	0	0	(6)	0	646	640	0	0	0
7158553	DETROIT	MI		10/28/2024		89,276	0	(11)	0	0	(11)	0	781	770	0	0	0
7158554	JACKSON	MS		10/28/2024		91,513	0	(21)	0	0	(21)	0	777	756	0	0	0
7158555	YOUNGSTOWN	OH		10/28/2024		88,595	0	(7)	0	0	(7)	0	635	628	0	0	0
7158558	HINESVILLE	GA		10/28/2024		90,326	0	(11)	0	0	(11)	0	734	724	0	0	0
7158559	SAINT LOUIS	MO		10/28/2024		92,435	0	(19)	0	0	(19)	0	725	706	0	0	0
7158560	MILWAUKEE	WI		10/28/2024		92,880	0	(19)	0	0	(19)	0	839	820	0	0	0
7158561	PONTIAC	MI		10/28/2024		91,465	0	(6)	0	0	(6)	0	666	659	0	0	0
7158562	CLEVELAND	OH		10/28/2024		92,408	0	(10)	0	0	(10)	0	681	671	0	0	0
7158563	MILWAUKEE	WI		10/28/2024		92,452	0	(12)	0	0	(12)	0	841	828	0	0	0
7158564	HUNTSVILLE	AL		10/28/2024		98,236	0	(23)	0	0	(23)	0	823	800	0	0	0
7158566	YOUNGSTOWN	OH		10/28/2024		97,464	0	(7)	0	0	(7)	0	681	674	0	0	0
7158567	SAINT LOUIS	MO		10/28/2024		100,907	0	(20)	0	0	(20)	0	784	764	0	0	0
7158568	PONTIAC	MI		10/28/2024		99,088	0	(7)	0	0	(7)	0	721	714	0	0	0
7158569	WARREN	MI		10/28/2024		103,945	0	(55)	0	0	(55)	0	1,635	1,579	0	0	0
7158570	INDEPENDENCE	MO		10/28/2024		103,048	0	(17)	0	0	(17)	0	943	926	0	0	0
7158571	TRENTON	NJ		10/28/2024		83,281	0	(23)	0	0	(23)	0	2,389	2,366	0	0	0
7158572	ALTON	TX		10/28/2024		100,840	0	(54)	0	0	(54)	0	4,116	4,062	0	0	0
7158573	NEW KENSINGTON	PA		10/28/2024		102,908	0	(7)	0	0	(7)	0	730	723	0	0	0
7158576	PELHAM	GA		10/28/2024		105,095	0	(18)	0	0	(18)	0	1,622	1,604	0	0	0
7158577	JACKSON	MS		10/28/2024		109,311	0	(20)	0	0	(20)	0	881	861	0	0	0
7158578	DANDRIDGE	TN		10/28/2024		107,628	0	(9)	0	0	(9)	0	810	801	0	0	0
7158581	PHILADELPHIA	PA		10/28/2024		109,739	0	(8)	0	0	(8)	0	839	831	0	0	0
7158582	SAINT LOUIS	MO		10/28/2024		114,634	0	(21)	0	0	(21)	0	915	894	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158584	PHILADELPHIA	PA		10/28/2024		113,890	0	(8)	0	0	(8)	0	822	814	0	0	0
7158585	HUNTSVILLE	AL		10/28/2024		118,758	0	(28)	0	0	(28)	0	1,006	978	0	0	0
7158589	HUBER HEIGHTS	OH		10/28/2024		120,036	0	(13)	0	0	(13)	0	936	923	0	0	0
7158590	MARION	OH		10/28/2024		121,708	0	(11)	0	0	(11)	0	1,195	1,183	0	0	0
7158591	SYRACUSE	NY		10/28/2024		125,796	0	(28)	0	0	(28)	0	1,096	1,069	0	0	0
7158592	LAS CRUCES	NM		10/28/2024		117,891	0	(10)	0	0	(10)	0	1,012	1,002	0	0	0
7158594	ORALNDO	FL		10/28/2024		123,161	0	(15)	0	0	(15)	0	1,026	1,011	0	0	0
7158595	HOUSTON	TX		10/28/2024		123,027	0	(17)	0	0	(17)	0	1,193	1,176	0	0	0
7158596	JACKSON	MS		10/28/2024		126,251	0	(27)	0	0	(27)	0	1,021	994	0	0	0
7158597	GARLAND	TX		10/28/2024		118,614	0	(14)	0	0	(14)	0	1,005	991	0	0	0
7158599	SAINT LOUIS	MO		10/28/2024		130,560	0	(21)	0	0	(21)	0	1,064	1,044	0	0	0
7158601	AKRON	OH		10/28/2024		115,946	0	(24)	0	0	(24)	0	1,502	1,477	0	0	0
7158605	FAYETTEVILLE	NC		10/28/2024		130,120	0	(10)	0	0	(10)	0	1,037	1,027	0	0	0
7158609	SAINT AUGUSTINE	FL		10/28/2024		133,262	0	(18)	0	0	(18)	0	1,262	1,244	0	0	0
7158610	COLUMBIA	MO		10/28/2024		136,323	0	(27)	0	0	(27)	0	1,105	1,078	0	0	0
7158611	HOUSTON	TX		10/28/2024		137,516	0	(14)	0	0	(14)	0	996	981	0	0	0
7158613	WILKES BARRE	PA		10/28/2024		136,242	0	(10)	0	0	(10)	0	967	957	0	0	0
7158615	MADISON	TN		10/28/2024		138,715	0	(23)	0	0	(23)	0	970	947	0	0	0
7158616	BURLINGTON	NC		10/28/2024		137,213	0	(11)	0	0	(11)	0	1,149	1,138	0	0	0
7158617	FRESNO	CA		10/28/2024		145,492	0	(31)	0	0	(31)	0	1,301	1,270	0	0	0
7158619	JACKSONVILLE	FL		10/28/2024		144,901	0	(26)	0	0	(26)	0	1,359	1,333	0	0	0
7158620	NORTH CHESTERFIELD	VA		10/28/2024		158,144	0	(16)	0	0	(16)	0	1,141	1,125	0	0	0
7158621	RACINE	WI		10/28/2024		150,452	0	(33)	0	0	(33)	0	1,216	1,183	0	0	0
7158622	HENRICO	VA		10/28/2024		150,709	0	(36)	0	0	(36)	0	1,270	1,234	0	0	0
7158624	TUCSON	AZ		10/28/2024		200,047	0	(31)	0	0	(31)	0	1,647	1,616	0	0	0
7158626	SAINT JO	TX		10/28/2024		149,513	0	(10)	0	0	(10)	0	1,001	992	0	0	0
7158627	PHILADELPHIA	PA		10/28/2024		145,113	0	(11)	0	0	(11)	0	1,565	1,554	0	0	0
7158628	EAST HARTFORD	CT		10/28/2024		155,175	0	(27)	0	0	(27)	0	1,285	1,258	0	0	0
7158629	BAKERSFIELD	CA		10/28/2024		153,952	0	(18)	0	0	(18)	0	1,283	1,264	0	0	0
7158631	DAYTON	TN		10/28/2024		119,353	0	(18)	0	0	(18)	0	1,033	1,015	0	0	0
7158632	FREEPORT	FL		10/28/2024		154,067	0	(24)	0	0	(24)	0	1,593	1,569	0	0	0
7158634	POWELL	OH		10/28/2024		153,831	0	(19)	0	0	(19)	0	6,492	6,473	0	0	0
7158635	FRESNO	CA		10/28/2024		156,121	0	(30)	0	0	(30)	0	1,389	1,360	0	0	0
7158636	JACKSON	MS		10/28/2024		152,508	0	(13)	0	0	(13)	0	1,259	1,246	0	0	0
7158637	ROSHARON	TX		10/28/2024		155,806	0	(28)	0	0	(28)	0	1,553	1,525	0	0	0
7158638	DEARBORN HEIGHTS	MI		10/28/2024		154,422	0	(14)	0	0	(14)	0	1,460	1,446	0	0	0
7158639	KNOXVILLE	TN		10/28/2024		155,034	0	(17)	0	0	(17)	0	1,535	1,519	0	0	0
7158641	BALTIMORE	MD		10/28/2024		158,941	0	(28)	0	0	(28)	0	1,488	1,461	0	0	0
7158642	WARNER ROBINS	GA		10/28/2024		159,032	0	(59)	0	0	(59)	0	2,185	2,126	0	0	0
7158643	JACKSONVILLE	FL		10/28/2024		157,582	0	(23)	0	0	(23)	0	1,653	1,630	0	0	0
7158644	DOWNINGTOWN	PA		10/28/2024		156,316	0	(16)	0	0	(16)	0	1,709	1,692	0	0	0
7158646	CLIFTON	AZ		10/28/2024		159,838	0	(16)	0	0	(16)	0	1,422	1,407	0	0	0
7158650	RED WING	MN		10/28/2024		161,752	0	(14)	0	0	(14)	0	1,492	1,478	0	0	0
7158651	MACEDONIA	OH		10/28/2024		162,366	0	(11)	0	0	(11)	0	1,152	1,141	0	0	0
7158652	COLUMBUS	GA		10/28/2024		166,089	0	(33)	0	0	(33)	0	1,532	1,499	0	0	0
7158653	OAKLAND PARK	FL		10/28/2024		162,287	0	(12)	0	0	(12)	0	1,445	1,433	0	0	0
7158654	SAINT CLOUD	FL		10/28/2024		164,052	0	(25)	0	0	(25)	0	2,273	2,248	0	0	0
7158656	CROWN POINT	IN		10/28/2024		162,302	0	(17)	0	0	(17)	0	1,452	1,434	0	0	0
7158657	LEEDS	AL		10/28/2024		169,124	0	(39)	0	0	(39)	0	1,471	1,432	0	0	0
7158658	TRENTON	NJ		10/28/2024		169,094	0	(38)	0	0	(38)	0	1,472	1,434	0	0	0
7158659	LONGVIEW	TX		10/28/2024		169,180	0	(34)	0	0	(34)	0	1,201	1,167	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158661	LAREDO	TX		10/28/2024		166,533	0	(26)	0	0	(26)	0	1,711	1,685	0	0	0
7158662	GRANT	FL		10/28/2024		170,420	0	(41)	0	0	(41)	0	1,610	1,569	0	0	0
7158663	ASHVILLE	NY		10/28/2024		165,728	0	(12)	0	0	(12)	0	1,340	1,328	0	0	0
7158665	RIVERDALE	GA		10/28/2024		168,636	0	(25)	0	0	(25)	0	1,585	1,560	0	0	0
7158666	INDEPENDENCE	MO		10/28/2024		171,484	0	(477)	0	0	(477)	0	13,623	13,146	0	0	0
7158667	HEMET	CA		10/28/2024		225,672	0	(31)	0	0	(31)	0	2,174	2,143	0	0	0
7158668	DETROIT	MI		10/28/2024		149,344	0	(17)	0	0	(17)	0	1,205	1,189	0	0	0
7158671	DOVER	DE		10/28/2024		176,782	0	(36)	0	0	(36)	0	1,362	1,325	0	0	0
7158672	GALLOWAY	NJ		10/28/2024		173,603	0	(37)	0	0	(37)	0	1,538	1,502	0	0	0
7158673	HALLANDALE BEACH	FL		10/28/2024		172,101	0	(24)	0	0	(24)	0	1,681	1,656	0	0	0
7158674	MELBOURNE	FL		10/28/2024		175,668	0	(34)	0	0	(34)	0	1,305	1,271	0	0	0
7158675	SPRING	TX		10/28/2024		175,548	0	(37)	0	0	(37)	0	1,648	1,611	0	0	0
7158676	BOILING SPRINGS	SC		10/28/2024		176,274	0	(25)	0	0	(25)	0	1,616	1,591	0	0	0
7158677	PANAMA CITY	FL		10/28/2024		173,801	0	(27)	0	0	(27)	0	2,285	2,257	0	0	0
7158678	HIALEAH	FL		10/28/2024		176,284	0	(28)	0	0	(28)	0	1,749	1,721	0	0	0
7158679	JONESBORO	GA		10/28/2024		175,578	0	(23)	0	0	(23)	0	1,740	1,716	0	0	0
7158680	MELBOURNE	FL		10/28/2024		179,580	0	(36)	0	0	(36)	0	1,557	1,522	0	0	0
7158681	MIAMI	FL		10/28/2024		175,889	0	(21)	0	0	(21)	0	1,794	1,772	0	0	0
7158682	CHICAGO	IL		10/28/2024		60,602	0	(573)	0	0	(573)	0	46,198	45,625	0	0	0
7158684	JONESBORO	GA		10/28/2024		179,329	0	(22)	0	0	(22)	0	1,747	1,725	0	0	0
7158685	LINDENWALD	NJ		10/28/2024		176,867	0	(15)	0	0	(15)	0	1,899	1,884	0	0	0
7158687	ROSENBERG	TX		10/28/2024		180,472	0	(24)	0	0	(24)	0	1,886	1,862	0	0	0
7158690	POMPANO BEACH	FL		10/28/2024		184,363	0	(19)	0	0	(19)	0	1,433	1,414	0	0	0
7158692	WINTER HAVEN	FL		10/28/2024		183,620	0	(36)	0	0	(36)	0	2,803	2,767	0	0	0
7158694	ATLANTA	GA		10/28/2024		181,368	0	(34)	0	0	(34)	0	1,609	1,575	0	0	0
7158696	NORCROSS	GA		10/28/2024		193,195	0	(35)	0	0	(35)	0	1,775	1,740	0	0	0
7158698	MCDONOUGH	GA		10/28/2024		188,237	0	(11)	0	0	(11)	0	1,545	1,534	0	0	0
7158699	LITHONIA	GA		10/28/2024		187,831	0	(46)	0	0	(46)	0	5,966	5,920	0	0	0
7158700	TITUSVILLE	FL		10/28/2024		192,909	0	(38)	0	0	(38)	0	1,860	1,823	0	0	0
7158707	DECATUR	GA		10/28/2024		194,360	0	(31)	0	0	(31)	0	1,766	1,734	0	0	0
7158709	MILWAUKEE	WI		10/28/2024		197,565	0	(34)	0	0	(34)	0	1,572	1,538	0	0	0
7158710	MIAMI BEACH	FL		10/28/2024		198,546	0	(38)	0	0	(38)	0	1,837	1,798	0	0	0
7158712	ATLANTA	GA		10/28/2024		198,495	0	(32)	0	0	(32)	0	1,803	1,771	0	0	0
7158713	MESQUITE	TX		10/28/2024		243,829	0	(60)	0	0	(60)	0	6,087	6,026	0	0	0
7158714	HUMBLE	TX		10/28/2024		196,330	0	(24)	0	0	(24)	0	1,894	1,870	0	0	0
7158715	POOLER	GA		10/28/2024		201,767	0	(41)	0	0	(41)	0	1,719	1,678	0	0	0
7158716	SAHUARITA	AZ		10/28/2024		201,820	0	(38)	0	0	(38)	0	1,796	1,758	0	0	0
7158717	NEWINGTON	CT		10/28/2024		200,137	0	(24)	0	0	(24)	0	1,667	1,644	0	0	0
7158718	WARNER ROBINS	GA		10/28/2024		202,693	0	(72)	0	0	(72)	0	2,563	2,492	0	0	0
7158722	AMBOY	IL		10/28/2024		202,025	0	(16)	0	0	(16)	0	1,650	1,635	0	0	0
7158723	MEMPHIS	TN		10/28/2024		207,031	0	(45)	0	0	(45)	0	1,909	1,864	0	0	0
7158726	CUTLER BAY	FL		10/28/2024		203,225	0	(18)	0	0	(18)	0	1,830	1,813	0	0	0
7158727	PORT HURON	MI		10/28/2024		205,168	0	(17)	0	0	(17)	0	1,422	1,405	0	0	0
7158728	GREEN BAY	WI		10/28/2024		206,809	0	(35)	0	0	(35)	0	1,837	1,802	0	0	0
7158729	UPPER DARBY	PA		10/28/2024		207,820	0	(35)	0	0	(35)	0	1,662	1,628	0	0	0
7158733	ORLANDO	FL		10/28/2024		207,294	0	(31)	0	0	(31)	0	1,638	1,606	0	0	0
7158735	ELK GROVE	CA		10/28/2024		209,143	0	(28)	0	0	(28)	0	12,227	12,199	0	0	0
7158738	KISSIMMEE	FL		10/28/2024		214,618	0	(40)	0	0	(40)	0	1,911	1,872	0	0	0
7158739	EULESS	TX		10/28/2024		213,417	0	(25)	0	0	(25)	0	1,742	1,717	0	0	0
7158740	TRENTON	NJ		10/28/2024		211,373	0	(22)	0	0	(22)	0	2,123	2,101	0	0	0
7158741	OCALA	FL		10/28/2024		212,693	0	(27)	0	0	(27)	0	2,132	2,105	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158743	MESQUITE	TX		10/28/2024		215,186	0	(27)	0	0	(27)	0	1,910	1,883	0	0	0
7158744	TAMPA	FL		10/28/2024		180,034	0	(2,145)	0	0	(2,145)	0	71,848	69,702	0	0	0
7158745	CANTON	MI		10/28/2024		213,460	0	(17)	0	0	(17)	0	1,744	1,727	0	0	0
7158747	MESQUITE	TX		10/28/2024		218,260	0	(28)	0	0	(28)	0	1,937	1,909	0	0	0
7158750	HOUSTON	TX		10/28/2024		221,192	0	(56)	0	0	(56)	0	5,719	5,664	0	0	0
7158752	EDMOND	OK		10/28/2024		225,949	0	(47)	0	0	(47)	0	1,958	1,911	0	0	0
7158753	PALMETTO	FL		10/28/2024		221,042	0	(15)	0	0	(15)	0	1,609	1,593	0	0	0
7158756	ZEPHYRHILLS	FL		10/28/2024		228,710	0	(48)	0	0	(48)	0	2,356	2,309	0	0	0
7158757	WILMINGTON	NC		10/28/2024		231,371	0	(53)	0	0	(53)	0	2,124	2,072	0	0	0
7158758	PINELLAS PARK	FL		10/28/2024		230,050	0	(19)	0	0	(19)	0	2,196	2,177	0	0	0
7158759	ATLANTA	GA		10/28/2024		230,332	0	(34)	0	0	(34)	0	2,164	2,131	0	0	0
7158760	LAS VEGAS	NV		10/28/2024		232,475	0	(80)	0	0	(80)	0	3,356	3,276	0	0	0
7158761	APPLE VALLEY	CA		10/28/2024		228,051	0	(21)	0	0	(21)	0	2,180	2,159	0	0	0
7158763	DESOTO	TX		10/28/2024		228,628	0	(20)	0	0	(20)	0	2,059	2,039	0	0	0
7158764	MESQUITE	TX		10/28/2024		232,868	0	(43)	0	0	(43)	0	3,070	3,026	0	0	0
7158765	HAMILTON	NJ		10/28/2024		235,644	0	(42)	0	0	(42)	0	4,013	3,971	0	0	0
7158766	RICHMOND	TX		10/28/2024		238,720	0	(351)	0	0	(351)	0	46,710	46,359	0	0	0
7158767	TUCSON	AZ		10/28/2024		247,496	0	(28)	0	0	(28)	0	2,510	2,482	0	0	0
7158768	THOUSAND OAKS	CA		10/28/2024		235,975	0	(31)	0	0	(31)	0	2,167	2,136	0	0	0
7158769	LAWTON	OK		10/28/2024		230,125	0	(9)	0	0	(9)	0	2,742	2,733	0	0	0
7158770	DREXEL HILL	PA		10/28/2024		236,289	0	(320)	0	0	(320)	0	32,949	32,629	0	0	0
7158773	W. HARTFORD	CT		10/28/2024		240,931	0	(162)	0	0	(162)	0	8,496	8,334	0	0	0
7158774	LEWISVILLE	TX		10/28/2024		246,431	0	(54)	0	0	(54)	0	2,257	2,203	0	0	0
7158776	BIRMINGHAM	AL		10/28/2024		212,269	0	(55)	0	0	(55)	0	4,771	4,716	0	0	0
7158777	LEHIGH ACRES	FL		10/28/2024		241,512	0	(23)	0	0	(23)	0	4,076	4,053	0	0	0
7158778	WHITESTOWN	IN		10/28/2024		234,668	0	(46)	0	0	(46)	0	2,192	2,146	0	0	0
7158781	CLERMONT	FL		10/28/2024		249,206	0	(31)	0	0	(31)	0	2,143	2,113	0	0	0
7158782	BLUE RIDGE	VA		10/28/2024		248,399	0	(27)	0	0	(27)	0	2,401	2,374	0	0	0
7158785	CHICAGO	IL		10/28/2024		251,436	0	(119)	0	0	(119)	0	6,270	6,151	0	0	0
7158787	MIDDLETOWN	NY		10/28/2024		258,880	0	(75)	0	0	(75)	0	2,736	2,661	0	0	0
7158788	MC KEAN	PA		10/28/2024		250,810	0	(19)	0	0	(19)	0	1,934	1,915	0	0	0
7158789	SPRINGFIELD	MO		10/28/2024		248,174	0	(9)	0	0	(9)	0	2,722	2,713	0	0	0
7158791	PENSACOLA	FL		10/28/2024		260,478	0	(55)	0	0	(55)	0	2,882	2,828	0	0	0
7158792	OAKBROOK TERRACE	IL		10/28/2024		262,148	0	(52)	0	0	(52)	0	2,037	1,986	0	0	0
7158795	SACRAMENTO	CA		10/28/2024		261,698	0	(49)	0	0	(49)	0	2,272	2,223	0	0	0
7158798	CATONSVILLE	MD		10/28/2024		263,561	0	(36)	0	0	(36)	0	1,908	1,872	0	0	0
7158800	CHARLOTTE	NC		10/28/2024		270,502	0	(57)	0	0	(57)	0	2,401	2,344	0	0	0
7158801	SACRAMENTO	CA		10/28/2024		262,637	0	(55)	0	0	(55)	0	4,071	4,015	0	0	0
7158803	COLONIE	NY		10/28/2024		267,549	0	(174)	0	0	(174)	0	8,873	8,698	0	0	0
7158804	GREENVILLE	SC		10/28/2024		263,797	0	(20)	0	0	(20)	0	1,923	1,902	0	0	0
7158806	NEW ORLEANS	LA		10/28/2024		284,788	0	(45)	0	0	(45)	0	2,379	2,333	0	0	0
7158807	ATLANTA	GA		10/28/2024		269,568	0	(46)	0	0	(46)	0	2,573	2,527	0	0	0
7158808	KERHONKSON	NY		10/28/2024		271,662	0	(39)	0	0	(39)	0	2,110	2,070	0	0	0
7158809	CLEVELAND	OH		10/28/2024		263,279	0	(31)	0	0	(31)	0	2,140	2,110	0	0	0
7158811	WESTERVILLE	OH		10/28/2024		249,057	0	(19)	0	0	(19)	0	1,985	1,966	0	0	0
7158812	SACRAMENTO	CA		10/28/2024		269,958	0	(59)	0	0	(59)	0	3,948	3,889	0	0	0
7158813	BOWIE	MD		10/28/2024		274,869	0	(59)	0	0	(59)	0	2,485	2,426	0	0	0
7158814	NEWARK	DE		10/28/2024		277,062	0	(52)	0	0	(52)	0	2,406	2,353	0	0	0
7158815	BALTIMORE	MD		10/28/2024		272,463	0	(34)	0	0	(34)	0	2,566	2,532	0	0	0
7158816	COLUMBUS	OH		10/28/2024		280,699	0	(57)	0	0	(57)	0	2,163	2,106	0	0	0
7158817	BALTIMORE	MD		10/28/2024		247,355	0	(24)	0	0	(24)	0	2,573	2,550	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158818	NOTTINGHAM	MD		10/28/2024		252,175	0	(24)	0	0	(24)	0	2,624	2,599	0	0	0
7158819	CLEVELAND	OH		10/28/2024		265,114	0	(53)	0	0	(53)	0	2,537	2,484	0	0	0
7158821	ATLANTA	GA		10/28/2024		298,432	0	(37)	0	0	(37)	0	2,567	2,530	0	0	0
7158822	HENDERSON	NV		10/28/2024		290,815	0	(251)	0	0	(251)	0	15,492	15,242	0	0	0
7158824	SALISBURY	NC		10/28/2024		287,669	0	(45)	0	0	(45)	0	2,806	2,761	0	0	0
7158825	BARTLETT	TN		10/28/2024		288,595	0	(97)	0	0	(97)	0	4,103	4,006	0	0	0
7158826	SUWANEE	GA		10/28/2024		284,125	0	(27)	0	0	(27)	0	2,955	2,928	0	0	0
7158827	GONZALES	LA		10/28/2024		292,695	0	(55)	0	0	(55)	0	2,358	2,303	0	0	0
7158828	FORT WORTH	TX		10/28/2024		289,676	0	(55)	0	0	(55)	0	2,598	2,543	0	0	0
7158831	LITHIA	FL		10/28/2024		294,160	0	(42)	0	0	(42)	0	1,702	1,661	0	0	0
7158834	FORT WORTH	TX		10/28/2024		290,389	0	0	0	0	0	0	339	339	0	0	0
7158835	DEERFIELD BEACH	FL		10/28/2024		292,926	0	(27)	0	0	(27)	0	2,837	2,810	0	0	0
7158836	ST PETERSBURG	FL		10/28/2024		296,381	0	(37)	0	0	(37)	0	2,549	2,512	0	0	0
7158837	ROSWELL	GA		10/28/2024		300,362	0	(36)	0	0	(36)	0	2,786	2,750	0	0	0
7158839	CLARKSVILLE	TN		10/28/2024		303,334	0	(1,169)	0	0	(1,169)	0	43,155	41,986	0	0	0
7158841	FRESNO	CA		10/28/2024		309,860	0	(68)	0	0	(68)	0	2,839	2,771	0	0	0
7158843	LEWISVILLE	TX		10/28/2024		267,504	0	0	0	0	0	0	13	12	0	0	0
7158844	WEST PARK	FL		10/28/2024		310,812	0	(66)	0	0	(66)	0	3,331	3,265	0	0	0
7158845	RICHMOND	VA		10/28/2024		311,383	0	(60)	0	0	(60)	0	2,931	2,871	0	0	0
7158846	SACRAMENTO	CA		10/28/2024		305,788	0	(46)	0	0	(46)	0	3,551	3,506	0	0	0
7158847	ROCKY POINT	NY		10/28/2024		310,857	0	(76)	0	0	(76)	0	3,845	3,768	0	0	0
7158849	PAWTUCKET	RI		10/28/2024		293,623	0	(20)	0	0	(20)	0	2,120	2,099	0	0	0
7158850	MIAMI	FL		10/28/2024		318,709	0	(56)	0	0	(56)	0	2,933	2,878	0	0	0
7158851	AURORA	IL		10/28/2024		322,073	0	(68)	0	0	(68)	0	2,840	2,772	0	0	0
7158852	LAWRENCEVILLE	GA		10/28/2024		315,767	0	(149)	0	0	(149)	0	21,510	21,361	0	0	0
7158855	LEHIGH ACRES	FL		10/28/2024		324,368	0	(23)	0	0	(23)	0	2,420	2,397	0	0	0
7158856	DANBURY	CT		10/28/2024		332,102	0	(59)	0	0	(59)	0	2,960	2,900	0	0	0
7158860	SELDEN	NY		10/28/2024		339,799	0	(56)	0	0	(56)	0	2,814	2,758	0	0	0
7158861	TOMS RIVER	NJ		10/28/2024		334,192	0	(28)	0	0	(28)	0	2,883	2,855	0	0	0
7158863	NEW ORLEANS	LA		10/28/2024		345,050	0	(78)	0	0	(78)	0	3,347	3,269	0	0	0
7158864	WEST HAVEN	CT		10/28/2024		354,774	0	(1,056)	0	0	(1,056)	0	22,275	21,219	0	0	0
7158865	VALLEJO	CA		10/28/2024		318,134	0	(38)	0	0	(38)	0	3,302	3,263	0	0	0
7158866	SAN ANTONIO	FL		10/28/2024		344,777	0	(31)	0	0	(31)	0	3,031	3,000	0	0	0
7158868	RICHARDSON	TX		10/28/2024		348,499	0	(31)	0	0	(31)	0	3,216	3,185	0	0	0
7158869	HENDERSON	CO		10/28/2024		359,471	0	(57)	0	0	(57)	0	3,397	3,340	0	0	0
7158872	SACRAMENTO	CA		10/28/2024		370,712	0	0	0	0	0	0	317	317	0	0	0
7158873	ZIONSVILLE	IN		10/28/2024		371,893	0	(37)	0	0	(37)	0	3,063	3,026	0	0	0
7158874	BRIGHTON	CO		10/28/2024		383,237	0	(88)	0	0	(88)	0	3,593	3,504	0	0	0
7158877	HURLEYVILLE	NY		10/28/2024		386,971	0	(73)	0	0	(73)	0	3,221	3,148	0	0	0
7158878	STOCKTON	CA		10/28/2024		381,384	0	(25)	0	0	(25)	0	2,619	2,594	0	0	0
7158879	ALBUQUERQUE	NM		10/28/2024		393,560	0	(27)	0	0	(27)	0	2,771	2,745	0	0	0
7158880	PALM SPRINGS	FL		10/28/2024		405,170	0	(74)	0	0	(74)	0	3,210	3,136	0	0	0
7158882	WARWICK	RI		10/28/2024		402,394	0	(46)	0	0	(46)	0	3,192	3,146	0	0	0
7158883	SAN JOSE	CA		10/28/2024		412,809	0	(75)	0	0	(75)	0	3,766	3,691	0	0	0
7158887	HYDE PARK	NY		10/28/2024		434,793	0	(92)	0	0	(92)	0	3,581	3,489	0	0	0
7158888	LEHIGH ACRES	FL		10/28/2024		433,941	0	(84)	0	0	(84)	0	3,521	3,437	0	0	0
7158890	LAS VEGAS	NV		10/28/2024		446,789	0	(77)	0	0	(77)	0	4,186	4,109	0	0	0
7158891	WESTBROOK	CT		10/28/2024		459,414	0	(69)	0	0	(69)	0	3,627	3,558	0	0	0
7158892	MATTAPOISETT	MA		10/28/2024		450,610	0	(40)	0	0	(40)	0	4,158	4,118	0	0	0
7158893	BOCA RATON	FL		10/28/2024		457,489	0	(34)	0	0	(34)	0	3,558	3,524	0	0	0
7158897	BOYNTON BEACH	FL		10/28/2024		474,435	0	(68)	0	0	(68)	0	4,351	4,283	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158902	JERSEY CITY	NJ		10/28/2024		495,761	0	(34)	0	0	(34)	0	3,692	3,658	0	0	0
7158904	FULSHEAR	TX		10/28/2024		515,397	0	(81)	0	0	(81)	0	4,836	4,755	0	0	0
7158905	FULSHEAR	TX		10/28/2024		515,397	0	(81)	0	0	(81)	0	4,836	4,755	0	0	0
7158907	CARLSBAD	CA		10/28/2024		524,965	0	(68)	0	0	(68)	0	4,739	4,671	0	0	0
7158909	WILMINGTON	CA		10/28/2024		540,836	0	(66)	0	0	(66)	0	4,618	4,552	0	0	0
7158911	BROKEN BOW	OK		10/28/2024		555,863	0	(130)	0	0	(130)	0	4,848	4,718	0	0	0
7158912	SAN JOSE	CA		10/28/2024		579,617	0	(104)	0	0	(104)	0	5,463	5,359	0	0	0
7158913	JAMAICA	NY		10/28/2024		612,078	0	(96)	0	0	(96)	0	5,927	5,831	0	0	0
7158914	HAUULA	HI		10/28/2024		615,450	0	(72)	0	0	(72)	0	5,041	4,969	0	0	0
7158917	LOS ANGELES	CA		10/28/2024		624,832	0	(79)	0	0	(79)	0	5,466	5,387	0	0	0
7158918	WEST WILDWOOD	NJ		10/28/2024		627,440	0	(46)	0	0	(46)	0	4,798	4,752	0	0	0
7158920	LOS ANGELES	CA		10/28/2024		666,109	0	(70)	0	0	(70)	0	4,906	4,836	0	0	0
7158921	FLAGLER BEACH	FL		10/28/2024		696,414	0	(84)	0	0	(84)	0	5,846	5,762	0	0	0
7158922	ALBANY	OR		10/28/2024		706,453	0	(131)	0	0	(131)	0	6,645	6,514	0	0	0
7158926	CUTLER BAY	FL		10/28/2024		544,062	0	(44)	0	0	(44)	0	5,706	5,661	0	0	0
7158929	PALM BEACH GARDENS	FL		10/28/2024		910,486	0	(144)	0	0	(144)	0	7,549	7,405	0	0	0
7158931	SAN FERNANDO	CA		10/28/2024		944,236	0	(113)	0	0	(113)	0	7,867	7,754	0	0	0
7158935	PACIFIC PALISADES	CA		10/28/2024		1,115,555	0	(110)	0	0	(110)	0	12,167	12,057	0	0	0
7158936	ANAHEIM	CA		10/28/2024		1,147,989	0	(220)	0	0	(220)	0	9,721	9,501	0	0	0
7158937	STUDIO CITY	CA		10/28/2024		1,230,542	0	(178)	0	0	(178)	0	12,435	12,256	0	0	0
7158944	BROOKLYN	NY		10/28/2024		1,657,099	0	(269)	0	0	(269)	0	14,079	13,810	0	0	0
7158946	MEMPHIS	TN		07/15/2024		146,963	0	(21)	0	0	(21)	0	1,450	1,428	0	0	0
7158948	LOUISVILLE	KY		07/15/2024		92,348	0	(15)	0	0	(15)	0	1,001	986	0	0	0
7158949	DALZELL	SC		07/15/2024		155,673	0	(33)	0	0	(33)	0	1,537	1,504	0	0	0
7158950	OWINGS MILLS	MD		07/15/2024		233,025	0	(29)	0	0	(29)	0	2,178	2,149	0	0	0
7158951	DALZELL	SC		07/15/2024		141,530	0	(27)	0	0	(27)	0	1,250	1,223	0	0	0
7158953	MAINEVILLE	OH		07/15/2024		299,088	0	(39)	0	0	(39)	0	3,027	2,988	0	0	0
7158954	CHARLOTTE	NC		07/15/2024		170,986	0	(34)	0	0	(34)	0	1,559	1,525	0	0	0
7158955	SHELBY	NC		07/15/2024		133,352	0	(19)	0	0	(19)	0	1,381	1,362	0	0	0
7158956	JACKSONVILLE	FL		07/15/2024		344,570	0	(59)	0	0	(59)	0	4,206	4,147	0	0	0
7158957	BALTIMORE	MD		07/15/2024		312,359	0	(46)	0	0	(46)	0	3,185	3,139	0	0	0
7158958	BALTIMORE	MD		07/15/2024		151,753	0	(25)	0	0	(25)	0	1,423	1,398	0	0	0
7158960	GREENFIELD	IN		07/15/2024		114,369	0	(29)	0	0	(29)	0	1,061	1,032	0	0	0
7158961	ROCHESTER	NY		07/15/2024		140,691	0	(25)	0	0	(25)	0	1,350	1,325	0	0	0
7158962	MUNCIE	IN		07/15/2024		180,674	0	(33)	0	0	(33)	0	1,732	1,699	0	0	0
7158964	WARNER ROBINS	GA		07/15/2024		81,606	0	(15)	0	0	(15)	0	764	749	0	0	0
7158967	ODESSA	TX		07/15/2024		159,850	0	(31)	0	0	(31)	0	1,531	1,500	0	0	0
7158968	SALEM	NJ		07/15/2024		91,217	0	(16)	0	0	(16)	0	833	817	0	0	0
7158969	GREENVILLE	NC		07/15/2024		187,153	0	(25)	0	0	(25)	0	1,718	1,694	0	0	0
7158970	FAYETTEVILLE	NC		07/15/2024		166,938	0	(30)	0	0	(30)	0	1,563	1,533	0	0	0
7158971	OKEMOS	MI		07/15/2024		258,567	0	(34)	0	0	(34)	0	2,374	2,340	0	0	0
7158973	PARKVILLE	MD		07/15/2024		181,318	0	(28)	0	0	(28)	0	1,786	1,758	0	0	0
7158975	PUEBLO	CO		07/15/2024		333,248	0	(6)	0	0	(6)	0	3,929	3,922	0	0	0
7158976	SCHENECTADY	NY		07/17/2024		206,721	0	(36)	0	0	(36)	0	1,721	1,686	0	0	0
7158977	PORT CHARLOTTE	FL		07/17/2024		263,276	0	(21)	0	0	(21)	0	3,140	3,118	0	0	0
7158978	BROOKLYN	NY		07/17/2024		690,015	0	(147)	0	0	(147)	0	147	0	0	0	0
7158979	BOCA RATON	FL		07/17/2024		1,010,554	0	(218)	0	0	(218)	0	8,637	8,419	0	0	0
7158981	AKRON	OH		07/17/2024		118,908	0	(19)	0	0	(19)	0	1,193	1,174	0	0	0
7158982	ATLANTA	GA		07/17/2024		309,709	0	(57)	0	0	(57)	0	3,160	3,103	0	0	0
7158983	GLEN BURNIE	MD		07/17/2024		224,680	0	(47)	0	0	(47)	0	2,148	2,102	0	0	0
7158984	ANDERSON	IN		07/17/2024		97,411	0	(20)	0	0	(20)	0	967	948	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7158985	GRAND RAPIDS	MI		07/17/2024		210,574	0	(50)	0	0	(50)	0	1,977	1,927	0	0	0
7158986	PHILADELPHIA	PA		07/17/2024		137,670	0	(14)	0	0	(14)	0	1,281	1,267	0	0	0
7158987	THE BRONX	NY		07/17/2024		473,786	0	(66)	0	0	(66)	0	4,169	4,103	0	0	0
7158990	THE BRONX	NY		07/17/2024		899,486	0	(166)	0	0	(166)	0	7,580	7,414	0	0	0
7158991	NORFOLK	VA		07/17/2024		159,120	0	(24)	0	0	(24)	0	1,706	1,683	0	0	0
7158992	DETROIT	MI		07/17/2024		213,833	0	(40)	0	0	(40)	0	1,765	1,725	0	0	0
7158993	TALLAHASSEE	FL		07/17/2024		148,872	0	(35)	0	0	(35)	0	1,380	1,345	0	0	0
7158994	PASSAIC	NJ		07/17/2024		401,542	0	(60)	0	0	(60)	0	3,796	3,736	0	0	0
7158995	GASTONIA	NC		07/17/2024		130,632	0	(28)	0	0	(28)	0	1,209	1,181	0	0	0
7158996	DETROIT	MI		07/17/2024		134,624	0	(27)	0	0	(27)	0	1,082	1,055	0	0	0
7158997	DETROIT	MI		07/17/2024		87,521	0	(15)	0	0	(15)	0	820	805	0	0	0
7158998	HAZEL CREST	IL		07/17/2024		178,072	0	(31)	0	0	(31)	0	1,734	1,703	0	0	0
7158999	KANSAS CITY	MO		07/17/2024		275,239	0	(58)	0	0	(58)	0	2,329	2,271	0	0	0
7159000	TROY	NY		07/17/2024		198,206	0	(39)	0	0	(39)	0	1,589	1,550	0	0	0
7159001	CHICAGO	IL		07/17/2024		141,234	0	(35)	0	0	(35)	0	1,265	1,230	0	0	0
7159002	STREAMWOOD	IL		07/17/2024		170,678	0	(36)	0	0	(36)	0	1,588	1,553	0	0	0
7159003	FREEHOLD	NJ		07/17/2024		478,257	0	(107)	0	0	(107)	0	4,293	4,187	0	0	0
7159004	MEDINA	OH		07/17/2024		101,633	0	(19)	0	0	(19)	0	857	838	0	0	0
7159005	WATERBURY	CT		07/17/2024		328,237	0	(48)	0	0	(48)	0	3,006	2,958	0	0	0
7159007	BURBANK	IL		07/17/2024		229,877	0	(42)	0	0	(42)	0	2,077	2,035	0	0	0
7159010	CLEVELAND	OH		07/17/2024		111,251	0	(15)	0	0	(15)	0	1,024	1,009	0	0	0
7159011	BOLINGBROOK	IL		07/17/2024		174,648	0	(32)	0	0	(32)	0	1,806	1,774	0	0	0
7159012	PORT CHESTER	NY		07/17/2024		858,207	0	(174)	0	0	(174)	0	7,570	7,396	0	0	0
7159013	CINCINNATI	OH		07/17/2024		401,557	0	(95)	0	0	(95)	0	3,183	3,088	0	0	0
7159014	EWING TOWNSHIP	NJ		07/17/2024		255,030	0	(53)	0	0	(53)	0	2,482	2,429	0	0	0
7159015	GRAND RAPIDS	MI		07/17/2024		180,889	0	(41)	0	0	(41)	0	1,543	1,501	0	0	0
7159016	CINCINNATI	OH		07/17/2024		248,214	0	(53)	0	0	(53)	0	53	0	0	0	0
7159017	CINCINNATI	OH		07/17/2024		253,140	0	(55)	0	0	(55)	0	55	0	0	0	0
7159018	CHICAGO	IL		07/17/2024		336,808	0	(70)	0	0	(70)	0	2,934	2,864	0	0	0
7159019	NORFOLK	VA		07/17/2024		106,747	0	(25)	0	0	(25)	0	1,056	1,031	0	0	0
7159020	LITTLE EGG HARBOR	NJ		07/17/2024		239,418	0	(87)	0	0	(87)	0	4,468	4,381	0	0	0
7159021	LITTLE EGG HARBOR TOWNSHIP	NJ		07/17/2024		239,434	0	(84)	0	0	(84)	0	4,276	4,193	0	0	0
7159023	NEWARK	NJ		07/17/2024		617,927	0	(95)	0	0	(95)	0	5,931	5,836	0	0	0
7159025	MELISSA	TX		09/26/2024		364,385	0	(33)	0	0	(33)	0	3,870	3,836	0	0	0
7159026	PRINCETON	TX		09/26/2024		332,674	0	(28)	0	0	(28)	0	4,277	4,248	0	0	0
7159027	PUYALLUP	WA		09/26/2024		415,785	0	(44)	0	0	(44)	0	4,146	4,102	0	0	0
7159028	MCKINNEY	TX		09/26/2024		280,796	0	(7)	0	0	(7)	0	2,872	2,865	0	0	0
7159029	SEATTLE	WA		09/26/2024		851,353	0	(95)	0	0	(95)	0	9,458	9,363	0	0	0
7159032	COMMERCE CITY	CO		09/26/2024		306,368	0	(23)	0	0	(23)	0	3,182	3,159	0	0	0
7159033	MAGNOLIA	TX		09/26/2024		199,226	0	(25)	0	0	(25)	0	6,491	6,465	0	0	0
7159034	FORNEY	TX		09/26/2024		271,967	0	(32)	0	0	(32)	0	2,682	2,651	0	0	0
7159036	MELISSA	TX		09/26/2024		307,601	0	(42)	0	0	(42)	0	3,764	3,722	0	0	0
7159038	BOZEMAN	MT		09/26/2024		341,344	0	(33)	0	0	(33)	0	3,724	3,691	0	0	0
7159039	CRYSTAL BAY	NV		09/26/2024		1,011,676	0	(92)	0	0	(92)	0	10,672	10,580	0	0	0
7159040	LAWRENCEVILLE	GA		09/26/2024		265,301	0	(386)	0	0	(386)	0	54,503	54,117	0	0	0
7159041	FORT WORTH	TX		09/26/2024		230,695	0	(45)	0	0	(45)	0	2,696	2,651	0	0	0
7159042	KULA	HI		09/26/2024		1,217,085	0	(157)	0	0	(157)	0	12,863	12,707	0	0	0
7159043	APOPKA	FL		09/26/2024		230,975	0	(38)	0	0	(38)	0	2,419	2,381	0	0	0
7159044	GREENACRES	FL		09/26/2024		125,641	0	(20)	0	0	(20)	0	1,291	1,271	0	0	0
7159045	FORT WORTH	TX		09/26/2024		274,857	0	(24)	0	0	(24)	0	2,813	2,789	0	0	0
7159046	CONSHOHOCKEN	PA		09/26/2024		444,293	0	17	0	0	17	0	5,698	5,716	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159047	CANDLER	NC		09/26/2024		343,416	0	(44)	0	0	(44)	0	3,359	3,316	0	0	0
7159048	FORT LAUDERDALE	FL		09/26/2024		790,255	0	(155)	0	0	(155)	0	8,109	7,954	0	0	0
7159049	SHAFTER	CA		09/26/2024		295,425	0	(16)	0	0	(16)	0	3,202	3,185	0	0	0
7159057	STOWE	VT		09/26/2024		622,065	0	(70)	0	0	(70)	0	6,438	6,368	0	0	0
7159058	BROOKLYN	NY		09/26/2024		1,178,609	0	27	0	0	27	0	13,656	13,683	0	0	0
7159059	LONG BRANCH	NJ		09/26/2024		217,618	0	(27)	0	0	(27)	0	2,249	2,222	0	0	0
7159061	JERSEY CITY	NJ		09/26/2024		546,092	0	(34)	0	0	(34)	0	5,680	5,645	0	0	0
7159062	WORCESTER	MA		09/26/2024		560,680	0	(77)	0	0	(77)	0	5,788	5,712	0	0	0
7159063	LOMBARD	IL		09/26/2024		352,071	0	(51)	0	0	(51)	0	8,871	8,820	0	0	0
7159064	KISSIMMEE	FL		09/26/2024		429,166	0	(31)	0	0	(31)	0	4,094	4,062	0	0	0
7159065	SAN ANTONIO	TX		09/26/2024		220,558	0	(309)	0	0	(309)	0	30,340	30,031	0	0	0
7159066	SANFORD	NC		09/26/2024		227,907	0	(19)	0	0	(19)	0	2,480	2,462	0	0	0
7159068	NAPERVILLE	IL		09/26/2024		177,540	0	(49)	0	0	(49)	0	3,054	3,005	0	0	0
7159070	ROSEVILLE	MI		09/26/2024		121,951	0	5	0	0	5	0	1,415	1,419	0	0	0
7159072	JACKSONVILLE	FL		09/26/2024		261,007	0	(82)	0	0	(82)	0	4,866	4,784	0	0	0
7159073	COROLLA	NC		09/26/2024		126,098	0	(63)	0	0	(63)	0	3,513	3,449	0	0	0
7159074	DEL RIO	TX		09/26/2024		158,920	0	(22)	0	0	(22)	0	1,574	1,552	0	0	0
7159075	CAPE GIRARDEAU	MO		09/26/2024		135,921	0	(11)	0	0	(11)	0	1,542	1,531	0	0	0
7159076	HAYDEN	ID		09/26/2024		564,275	0	(52)	0	0	(52)	0	6,033	5,981	0	0	0
7159077	STAR	ID		09/26/2024		155,080	0	(12)	0	0	(12)	0	2,371	2,359	0	0	0
7159080	BOCA RATON	FL		09/26/2024		783,500	0	(117)	0	0	(117)	0	8,134	8,016	0	0	0
7159081	GILBERTS	IL		09/26/2024		193,272	0	(24)	0	0	(24)	0	2,011	1,987	0	0	0
7159082	MCKINNEY	TX		09/26/2024		178,958	0	66	0	0	66	0	13,230	13,296	0	0	0
7159083	MANOR	TX		09/26/2024		240,206	0	9	0	0	9	0	2,787	2,796	0	0	0
7159084	IRONDALE	AL		09/26/2024		165,455	0	(1,302)	0	0	(1,302)	0	44,221	42,920	0	0	0
7159085	YOUNGSTOWN	OH		09/26/2024		160,032	0	(20)	0	0	(20)	0	1,681	1,660	0	0	0
7159086	MIAMI	FL		09/26/2024		170,772	0	11	0	0	11	0	2,066	2,077	0	0	0
7159088	KATY	TX		09/26/2024		151,600	0	(23)	0	0	(23)	0	2,529	2,507	0	0	0
7159089	MONTGOMERY	TX		09/26/2024		177,987	0	(20)	0	0	(20)	0	1,842	1,822	0	0	0
7159090	OVIEDO	FL		09/26/2024		288,631	0	(36)	0	0	(36)	0	2,983	2,947	0	0	0
7159091	ASTORIA	NY		09/26/2024		297,590	0	(398)	0	0	(398)	0	33,116	32,718	0	0	0
7159092	CLEWISTON	FL		09/26/2024		183,477	0	(25)	0	0	(25)	0	1,913	1,888	0	0	0
7159093	SWEENY	TX		09/26/2024		174,432	0	(20)	0	0	(20)	0	1,805	1,786	0	0	0
7159094	PENSACOLA	FL		09/26/2024		221,416	0	(28)	0	0	(28)	0	2,181	2,153	0	0	0
7159095	SAINT CLOUD	FL		09/26/2024		312,924	0	(37)	0	0	(37)	0	3,310	3,273	0	0	0
7159096	LAS VEGAS	NV		09/26/2024		291,477	0	(40)	0	0	(40)	0	3,009	2,969	0	0	0
7159098	SAVANNAH	GA		09/26/2024		269,145	0	(41)	0	0	(41)	0	2,645	2,604	0	0	0
7159099	FLAGSTAFF	AZ		09/26/2024		245,149	0	16	0	0	16	0	3,131	3,147	0	0	0
7159100	CYPRESS	TX		09/26/2024		224,194	0	(121)	0	0	(121)	0	8,327	8,206	0	0	0
7159101	WOODSTOCK	GA		09/26/2024		380,906	0	(24)	0	0	(24)	0	3,962	3,938	0	0	0
7159102	PHILADELPHIA	PA		09/26/2024		270,266	0	(11)	0	0	(11)	0	2,952	2,941	0	0	0
7159103	SALEM	OR		09/26/2024		323,321	0	(68)	0	0	(68)	0	3,685	3,617	0	0	0
7159104	ROWLETT	TX		09/26/2024		451,941	0	(14,307)	0	0	(14,307)	0	188,617	174,311	0	0	0
7159105	RALEIGH	NC		09/26/2024		295,343	0	(41)	0	0	(41)	0	2,906	2,865	0	0	0
7159106	STILLWATER	MN		09/26/2024		244,982	0	(14)	0	0	(14)	0	2,684	2,670	0	0	0
7159107	LACONIA	NH		09/26/2024		146,107	0	(22)	0	0	(22)	0	1,436	1,414	0	0	0
7159108	PROVIDENCE	RI		09/26/2024		395,992	0	(25)	0	0	(25)	0	4,119	4,094	0	0	0
7159109	WAIPAHU	HI		09/26/2024		274,817	0	(10)	0	0	(10)	0	3,176	3,166	0	0	0
7159110	STONEHAM	MA		09/26/2024		253,947	0	(48)	0	0	(48)	0	4,354	4,306	0	0	0
7159111	WOODSTOCK	CT		09/26/2024		164,253	0	(44)	0	0	(44)	0	2,001	1,957	0	0	0
7159113	FALLON	NV		09/26/2024		194,064	0	(10)	0	0	(10)	0	2,098	2,088	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159114	WOODSTOCK	CT		09/26/2024		164,253	0	(44)	0	0	(44)	0	2,179	2,134	0	0	0
7159115	WOODSTOCK	CT		09/26/2024		164,257	0	(44)	0	0	(44)	0	1,911	1,866	0	0	0
7159116	LAS VEGAS	NV		09/26/2024		238,105	0	(47)	0	0	(47)	0	2,328	2,282	0	0	0
7159117	BELLPORT	NY		09/26/2024		431,940	0	(3)	0	0	(3)	0	5,123	5,120	0	0	0
7159118	HELENA	MT		09/26/2024		197,499	0	(147)	0	0	(147)	0	9,624	9,476	0	0	0
7159119	GULFPORT	FL		09/26/2024		458,373	0	(55)	0	0	(55)	0	5,065	5,010	0	0	0
7159120	HARWICH PORT	MA		09/26/2024		609,210	0	(70)	0	0	(70)	0	6,467	6,397	0	0	0
7159121	FELTON	CA		09/26/2024		491,787	0	(37)	0	0	(37)	0	5,205	5,168	0	0	0
7159123	SEATTLE	WA		09/26/2024		640,592	0	(46)	0	0	(46)	0	6,862	6,816	0	0	0
7159124	WAIPAHU	HI		09/26/2024		707,822	0	(35)	0	0	(35)	0	7,325	7,290	0	0	0
7159127	VASHON	WA		09/26/2024		633,511	0	(88)	0	0	(88)	0	6,708	6,620	0	0	0
7159128	KISSIMMEE	FL		09/26/2024		372,327	0	(37)	0	0	(37)	0	3,858	3,821	0	0	0
7159130	MARGATE	FL		09/26/2024		250,552	0	(40)	0	0	(40)	0	2,592	2,552	0	0	0
7159131	HONOLULU	HI		09/26/2024		205,054	0	(34)	0	0	(34)	0	2,166	2,132	0	0	0
7159134	WAYMART	PA		09/26/2024		128,975	0	(4)	0	0	(4)	0	1,381	1,378	0	0	0
7159135	VONORE	TN		09/26/2024		312,147	0	(12)	0	0	(12)	0	3,338	3,326	0	0	0
7159137	PRESCOTT VALLEY	AZ		09/26/2024		225,979	0	(30)	0	0	(30)	0	2,506	2,476	0	0	0
7159138	FRIANT	CA		09/26/2024		774,915	0	(87)	0	0	(87)	0	8,020	7,933	0	0	0
7159139	NEW PROVIDENCE	NJ		09/26/2024		81,862	0	(121)	0	0	(121)	0	17,264	17,143	0	0	0
7159140	PHILADELPHIA	PA		09/26/2024		117,938	0	(554)	0	0	(554)	0	100,389	99,834	0	0	0
7159142	CLARKSVILLE	TN		09/26/2024		142,915	0	(21)	0	0	(21)	0	1,546	1,525	0	0	0
7159143	KEY WEST	FL		09/26/2024		365,016	0	(947)	0	0	(947)	0	81,003	80,056	0	0	0
7159144	PORT SAINT LUCIE	FL		09/26/2024		194,802	0	(32)	0	0	(32)	0	2,058	2,026	0	0	0
7159145	WAIPAHU	HI		09/26/2024		405,680	0	(55)	0	0	(55)	0	4,188	4,133	0	0	0
7159147	GREENVILLE	MI		09/26/2024		167,539	0	(17)	0	0	(17)	0	1,654	1,637	0	0	0
7159148	ANACONDA	MT		09/26/2024		142,556	0	(14)	0	0	(14)	0	1,586	1,572	0	0	0
7159149	PLACENTIA	CA		09/26/2024		216,169	0	(258)	0	0	(258)	0	21,215	20,957	0	0	0
7159151	LITTLE ROCK	AR		09/26/2024		200,844	0	(17)	0	0	(17)	0	2,036	2,019	0	0	0
7159153	TOMS RIVER	NJ		09/26/2024		397,929	0	(1,838)	0	0	(1,838)	0	213,584	211,747	0	0	0
7159154	QUEEN CREEK	AZ		09/26/2024		201,720	0	(39)	0	0	(39)	0	5,408	5,369	0	0	0
7159155	NEW MILFORD	NJ		09/26/2024		290,690	0	(1,359)	0	0	(1,359)	0	33,408	32,049	0	0	0
7159156	ABILENE	TX		09/26/2024		122,680	0	(19)	0	0	(19)	0	1,332	1,313	0	0	0
7159157	ABILENE	TX		09/26/2024		122,680	0	(19)	0	0	(19)	0	1,332	1,313	0	0	0
7159159	SN LUIS OBISP	CA		09/26/2024		599,600	0	(23)	0	0	(23)	0	6,929	6,907	0	0	0
7159160	LITTLE ROCK	AR		09/26/2024		200,844	0	(17)	0	0	(17)	0	2,036	2,019	0	0	0
7159161	MANCHESTER	NH		09/26/2024		389,221	0	(67)	0	0	(67)	0	4,004	3,936	0	0	0
7159162	FAYETTEVILLE	NC		09/26/2024		149,324	0	(13)	0	0	(13)	0	2,055	2,042	0	0	0
7159163	GALLATIN	TN		09/26/2024		494,296	0	(42)	0	0	(42)	0	5,428	5,386	0	0	0
7159164	KNOXVILLE	TN		09/26/2024		175,174	0	(19)	0	0	(19)	0	1,771	1,752	0	0	0
7159165	OCEAN CITY	NJ		09/26/2024		706,138	0	(55)	0	0	(55)	0	12,817	12,762	0	0	0
7159166	WILLOW SPGS	IL		09/26/2024		197,834	0	(35)	0	0	(35)	0	1,985	1,950	0	0	0
7159167	TAHOE CITY	CA		09/26/2024		271,708	0	(65)	0	0	(65)	0	3,404	3,339	0	0	0
7159168	CLARKSVILLE	TN		09/26/2024		254,627	0	(21)	0	0	(21)	0	2,521	2,500	0	0	0
7159169	SOUTH EUCLID	OH		09/26/2024		126,922	0	(14)	0	0	(14)	0	1,367	1,354	0	0	0
7159170	FORT WORTH	TX		09/26/2024		281,834	0	(32)	0	0	(32)	0	2,917	2,885	0	0	0
7159171	LOWELL	MA		09/26/2024		120,184	0	(1,172)	0	0	(1,172)	0	105,053	103,881	0	0	0
7159172	LOS BANOS	CA		09/26/2024		354,023	0	(53)	0	0	(53)	0	3,455	3,402	0	0	0
7159173	ENGLEWOOD	CO		09/26/2024		300,939	0	(62)	0	0	(62)	0	2,939	2,877	0	0	0
7159174	SOUTHAVEN	MS		09/26/2024		173,615	0	(22)	0	0	(22)	0	1,834	1,812	0	0	0
7159175	ELGIN	IL		09/26/2024		425,524	0	(35)	0	0	(35)	0	4,402	4,367	0	0	0
7159177	WARREN	MA		09/26/2024		275,477	0	(37)	0	0	(37)	0	3,544	3,507	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159179	EDMOND	OK		09/26/2024		190,385	0	(20)	0	0	(20)	0	1,880	1,860	0	0	0
7159180	BRIDGEPORT	PA		09/26/2024		272,778	0	(37)	0	0	(37)	0	3,782	3,746	0	0	0
7159181	KATY	TX		09/26/2024		248,234	0	(20)	0	0	(20)	0	2,581	2,562	0	0	0
7159182	ORLANDO	FL		09/26/2024		495,136	0	(38)	0	0	(38)	0	5,275	5,238	0	0	0
7159183	VIENNA	VA		09/26/2024		473,416	0	(59)	0	0	(59)	0	4,893	4,834	0	0	0
7159184	TUCSON	AZ		09/26/2024		158,781	0	(44)	0	0	(44)	0	6,769	6,725	0	0	0
7159185	GLENDALE	AZ		09/26/2024		325,928	0	(37)	0	0	(37)	0	3,460	3,422	0	0	0
7159186	LYNCHBURG	VA		09/26/2024		178,382	0	(179)	0	0	(179)	0	16,357	16,178	0	0	0
7159187	PALMETTO	FL		09/26/2024		301,232	0	(268)	0	0	(268)	0	24,870	24,602	0	0	0
7159188	HENDERSON	NV		09/26/2024		320,442	0	(29)	0	0	(29)	0	3,410	3,381	0	0	0
7159189	MARYSVILLE	WA		09/26/2024		484,647	0	(16)	0	0	(16)	0	5,349	5,333	0	0	0
7159190	RIVERSIDE	CA		09/26/2024		500,084	0	(52)	0	0	(52)	0	5,304	5,252	0	0	0
7159193	SPENCER	MA		09/26/2024		219,941	0	1	0	0	1	0	2,663	2,664	0	0	0
7159194	FORNEY	TX		09/26/2024		219,594	0	(15)	0	0	(15)	0	5,393	5,378	0	0	0
7159195	LOS ANGELES	CA		09/26/2024		572,112	0	(125)	0	0	(125)	0	231,040	230,915	0	0	0
7159197	ELOY	AZ		09/26/2024		614,604	0	4	0	0	4	0	7,185	7,189	0	0	0
7159198	SEATTLE	WA		09/26/2024		691,171	0	(82)	0	0	(82)	0	6,898	6,816	0	0	0
7159199	SHERWOOD	OR		09/26/2024		288,157	0	(90)	0	0	(90)	0	7,292	7,202	0	0	0
7159200	HILTON HEAD ISLAND	SC		09/26/2024		411,217	0	(47)	0	0	(47)	0	4,365	4,318	0	0	0
7159201	NOLENSVILLE	TN		09/26/2024		305,887	0	(31)	0	0	(31)	0	3,251	3,220	0	0	0
7159202	COROLLA	NC		09/26/2024		643,808	0	(69)	0	0	(69)	0	11,947	11,877	0	0	0
7159204	YARDLEY	PA		09/26/2024		398,195	0	(108)	0	0	(108)	0	6,998	6,890	0	0	0
7159206	KENILWORTH	NJ		09/26/2024		383,964	0	(63)	0	0	(63)	0	4,056	3,993	0	0	0
7159209	CLERMONT	FL		09/26/2024		412,263	0	27	0	0	27	0	4,875	4,902	0	0	0
7159210	PHILADELPHIA	PA		09/26/2024		379,620	0	(46)	0	0	(46)	0	4,547	4,501	0	0	0
7159211	CANTON	GA		09/26/2024		302,021	0	(419)	0	0	(419)	0	69,659	69,240	0	0	0
7159212	SARASOTA	FL		09/26/2024		615,298	0	(23)	0	0	(23)	0	6,580	6,557	0	0	0
7159213	ORANGE BEACH	AL		09/26/2024		628,130	0	(95)	0	0	(95)	0	7,571	7,477	0	0	0
7159214	NORTH TOPSAIL BEACH	NC		09/26/2024		607,401	0	(108)	0	0	(108)	0	6,067	5,959	0	0	0
7159215	REDDING	CA		09/26/2024		416,248	0	(32)	0	0	(32)	0	4,524	4,492	0	0	0
7159217	SEATTLE	WA		09/26/2024		515,353	0	(62)	0	0	(62)	0	5,204	5,142	0	0	0
7159219	HOLDEN BEACH	NC		09/26/2024		313,277	0	(52)	0	0	(52)	0	7,473	7,421	0	0	0
7159220	SANDY SPRINGS	GA		09/26/2024		309,906	0	(62)	0	0	(62)	0	3,218	3,156	0	0	0
7159221	CRYSTAL BEACH	TX		09/26/2024		550,382	0	(2,630)	0	0	(2,630)	0	147,517	144,887	0	0	0
7159223	ARLINGTON	VA		09/26/2024		785,048	0	(108)	0	0	(108)	0	7,619	7,511	0	0	0
7159224	CORONA	CA		09/26/2024		792,967	0	(169)	0	0	(169)	0	8,336	8,167	0	0	0
7159225	HILTON HEAD ISLAND	SC		09/26/2024		379,759	0	(106)	0	0	(106)	0	9,171	9,065	0	0	0
7159226	CHARLOTTE	NC		09/26/2024		336,707	0	(47)	0	0	(47)	0	3,611	3,563	0	0	0
7159227	WORCESTER	MA		09/26/2024		241,489	0	(47)	0	0	(47)	0	3,772	3,725	0	0	0
7159228	MIDLOTHIAN	VA		09/26/2024		259,545	0	(51)	0	0	(51)	0	2,521	2,470	0	0	0
7159229	GRAND JUNCTION	CO		09/26/2024		358,462	0	(66)	0	0	(66)	0	3,658	3,592	0	0	0
7159230	GRAND JUNCTION	CO		09/26/2024		365,321	0	(67)	0	0	(67)	0	3,728	3,661	0	0	0
7159231	COLORADO SPRINGS	CO		09/26/2024		316,277	0	(44)	0	0	(44)	0	13,324	13,281	0	0	0
7159232	FOUNTAIN HILLS	AZ		09/26/2024		236,591	0	(31)	0	0	(31)	0	2,436	2,406	0	0	0
7159235	HENDERSON	NV		09/26/2024		218,577	0	(36)	0	0	(36)	0	2,293	2,258	0	0	0
7159236	CHANTILLY	VA		09/26/2024		235,584	0	(46)	0	0	(46)	0	2,299	2,253	0	0	0
7159238	CHARLOTTE	NC		09/26/2024		176,200	0	(12)	0	0	(12)	0	1,907	1,895	0	0	0
7159239	STROUDSBURG	PA		09/26/2024		241,548	0	(44)	0	0	(44)	0	3,451	3,407	0	0	0
7159241	AUBURN	AL		09/26/2024		301,488	0	(49)	0	0	(49)	0	3,107	3,059	0	0	0
7159242	PALM BEACH	FL		09/26/2024		325,710	0	(15)	0	0	(15)	0	3,702	3,687	0	0	0
7159243	ARLINGTON	VA		09/26/2024		375,359	0	(60)	0	0	(60)	0	6,910	6,850	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159244	HEBER CITY	UT		09/26/2024		480,715	0	(83)	0	0	(83)	0	4,911	4,829	0	0	0
7159245	LOS ANGELES	CA		09/26/2024		533,735	0	(111)	0	0	(111)	0	5,433	5,323	0	0	0
7159246	PUYALLUP	WA		09/26/2024		536,796	0	(137)	0	0	(137)	0	8,099	7,962	0	0	0
7159247	HOUSTON	TX		09/26/2024		359,694	0	(61)	0	0	(61)	0	3,650	3,589	0	0	0
7159249	AURORA	CO		09/26/2024		492,521	0	(61)	0	0	(61)	0	5,091	5,029	0	0	0
7159250	JAMESTOWN	CA		09/26/2024		280,908	0	(38)	0	0	(38)	0	2,880	2,842	0	0	0
7159251	ALHAMBRA	CA		09/26/2024		708,686	0	(113)	0	0	(113)	0	7,249	7,136	0	0	0
7159252	TACOMA	WA		09/26/2024		330,240	0	(67)	0	0	(67)	0	3,604	3,537	0	0	0
7159253	ANTHEM	AZ		09/26/2024		293,040	0	(287)	0	0	(287)	0	69,534	69,247	0	0	0
7159256	SEBRING	FL		09/26/2024		266,836	0	(30)	0	0	(30)	0	2,743	2,713	0	0	0
7159257	BRIDGEPORT	CT		09/26/2024		250,810	0	(11,337)	0	0	(11,337)	0	181,297	169,960	0	0	0
7159258	LOWELL	MA		09/26/2024		304,881	0	(35)	0	0	(35)	0	3,215	3,180	0	0	0
7159259	DENVER	CO		09/26/2024		474,364	0	(64)	0	0	(64)	0	4,831	4,767	0	0	0
7159260	CAVE CREEK	AZ		09/26/2024		490,954	0	(55)	0	0	(55)	0	5,047	4,992	0	0	0
7159261	CORONA	CA		09/26/2024		228,923	0	14	0	0	14	0	2,880	2,895	0	0	0
7159262	SCOTTSDALE	AZ		09/26/2024		328,897	0	(54)	0	0	(54)	0	3,451	3,397	0	0	0
7159263	BROOKLYN	NY		09/26/2024		1,500,201	0	(186)	0	0	(186)	0	15,402	15,216	0	0	0
7159264	CORVALLIS	OR		09/26/2024		633,695	0	(45)	0	0	(45)	0	28,417	28,372	0	0	0
7159265	FREEPORT	FL		09/26/2024		446,110	0	4	0	0	4	0	5,129	5,133	0	0	0
7159266	VANCOUVER	WA		09/26/2024		320,324	0	(348)	0	0	(348)	0	42,453	42,106	0	0	0
7159267	CHICAGO	IL		09/26/2024		180,196	0	(39)	0	0	(39)	0	54,412	54,373	0	0	0
7159269	YAKIMA	WA		09/26/2024		316,123	0	(44)	0	0	(44)	0	3,344	3,300	0	0	0
7159270	WIMAUMA	FL		09/26/2024		297,457	0	(30)	0	0	(30)	0	3,079	3,049	0	0	0
7159271	COSTA MESA	CA		09/26/2024		747,129	0	(83)	0	0	(83)	0	8,338	8,254	0	0	0
7159273	NANTUCKET	MA		09/26/2024		2,065,458	0	(365)	0	0	(365)	0	20,821	20,455	0	0	0
7159275	LAKEWOOD	NJ		09/26/2024		693,254	0	6	0	0	6	0	7,971	7,976	0	0	0
7159276	LA JOLLA	CA		09/26/2024		455,011	0	(42)	0	0	(42)	0	4,299	4,257	0	0	0
7159277	WINTERGREEN RESORT	VA		09/26/2024		408,406	0	(67)	0	0	(67)	0	103,671	103,604	0	0	0
7159278	CARPINTERIA	CA		09/26/2024		758,652	0	(66)	0	0	(66)	0	7,818	7,752	0	0	0
7159282	DIXON	CA		09/26/2024		442,489	0	(56)	0	0	(56)	0	4,329	4,272	0	0	0
7159287	EDISON	NJ		09/26/2024		354,686	0	(105)	0	0	(105)	0	8,807	8,702	0	0	0
7159289	WASHINGTON	DC		09/26/2024		392,347	0	(50)	0	0	(50)	0	4,124	4,074	0	0	0
7159290	LOVELAND	CO		09/26/2024		538,312	0	4	0	0	4	0	6,150	6,154	0	0	0
7159292	GRANADA HILLS	CA		09/26/2024		508,301	0	(59)	0	0	(59)	0	5,350	5,291	0	0	0
7159293	TUCSON	AZ		09/26/2024		586,852	0	(67)	0	0	(67)	0	5,530	5,464	0	0	0
7159294	DENVER	CO		09/26/2024		425,936	0	(59)	0	0	(59)	0	4,222	4,163	0	0	0
7159298	MONTGOMERY VILLAGE	MD		09/26/2024		394,709	0	(59)	0	0	(59)	0	8,636	8,577	0	0	0
7159299	LAKE ARROWHEAD	CA		09/26/2024		361,885	0	(6)	0	0	(6)	0	3,937	3,931	0	0	0
7159300	PLANO	TX		09/26/2024		369,847	0	14	0	0	14	0	4,327	4,340	0	0	0
7159301	GILBERT	AZ		09/26/2024		360,878	0	(106)	0	0	(106)	0	7,903	7,798	0	0	0
7159302	ALMA	CO		09/26/2024		317,383	0	(37)	0	0	(37)	0	3,340	3,304	0	0	0
7159304	LAWRENCEVILLE	GA		09/26/2024		329,699	0	(27)	0	0	(27)	0	3,415	3,388	0	0	0
7159305	RAYMORE	MO		09/26/2024		353,770	0	(65)	0	0	(65)	0	3,610	3,545	0	0	0
7159307	SACRAMENTO	CA		09/26/2024		417,407	0	(18)	0	0	(18)	0	5,472	5,454	0	0	0
7159308	LA QUINTA	CA		09/26/2024		549,884	0	(88)	0	0	(88)	0	7,368	7,280	0	0	0
7159309	BELLFLOWER	CA		09/26/2024		362,760	0	(77)	0	0	(77)	0	40,503	40,426	0	0	0
7159310	HOCKLEY	TX		09/26/2024		540,673	0	(16)	0	0	(16)	0	5,790	5,774	0	0	0
7159311	MILLCREEK	UT		09/26/2024		350,161	0	(43)	0	0	(43)	0	3,596	3,552	0	0	0
7159312	MILLCREEK	UT		09/26/2024		317,708	0	(39)	0	0	(39)	0	3,262	3,223	0	0	0
7159313	ROSEVILLE	CA		09/26/2024		447,145	0	(386)	0	0	(386)	0	134,015	133,629	0	0	0
7159314	MOORESVILLE	NC		09/26/2024		260,516	0	(106)	0	0	(106)	0	4,882	4,776	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159316	FRANKLIN	TN		09/26/2024		350,714	0	(355)	0	0	(355)	0	13,536	13,181	0	0	0
7159317	EASTON	PA		09/26/2024		219,815	0	(28)	0	0	(28)	0	2,150	2,122	0	0	0
7159318	MERCED	CA		09/26/2024		234,998	0	(637)	0	0	(637)	0	22,417	21,781	0	0	0
7159319	HAMILTON	OH		09/26/2024		191,476	0	(41)	0	0	(41)	0	3,501	3,460	0	0	0
7159320	SUGAR HILL	GA		09/26/2024		335,408	0	(58)	0	0	(58)	0	3,265	3,207	0	0	0
7159321	CHICAGO	IL		09/26/2024		279,114	0	(14)	0	0	(14)	0	3,280	3,265	0	0	0
7159322	SUGAR HILL	GA		09/26/2024		333,722	0	(58)	0	0	(58)	0	3,249	3,191	0	0	0
7159323	CHICAGO	IL		09/26/2024		791,435	0	(100)	0	0	(100)	0	7,742	7,641	0	0	0
7159324	WEST PALM BEACH	FL		09/26/2024		257,156	0	(42)	0	0	(42)	0	2,693	2,650	0	0	0
7159325	RALEIGH	NC		09/26/2024		406,025	0	(79)	0	0	(79)	0	3,943	3,864	0	0	0
7159326	SUMMERVILLE	SC		09/26/2024		424,865	0	(104)	0	0	(104)	0	10,758	10,654	0	0	0
7159328	ALLENTOWN	PA		09/26/2024		240,189	0	(38)	0	0	(38)	0	2,457	2,418	0	0	0
7159329	SUGAR HILL	GA		09/26/2024		322,585	0	(44)	0	0	(44)	0	3,308	3,264	0	0	0
7159330	JUPITER	FL		09/26/2024		478,118	0	(67)	0	0	(67)	0	5,019	4,952	0	0	0
7159331	MISSION	TX		09/26/2024		196,264	0	7	0	0	7	0	2,300	2,307	0	0	0
7159332	AMESBURY	MA		09/26/2024		443,662	0	(48)	0	0	(48)	0	4,785	4,737	0	0	0
7159334	ROHNERT PARK	CA		09/26/2024		454,602	0	(36)	0	0	(36)	0	4,926	4,890	0	0	0
7159335	SAN GABRIEL	CA		09/26/2024		708,107	0	(134)	0	0	(134)	0	7,050	6,915	0	0	0
7159336	SAN CLEMENTE	CA		09/26/2024		797,370	0	(128)	0	0	(128)	0	36,981	36,853	0	0	0
7159337	STILLWATER	OK		09/26/2024		190,747	0	(37)	0	0	(37)	0	1,852	1,815	0	0	0
7159338	WINDSOR	CO		09/26/2024		158,618	0	(19)	0	0	(19)	0	1,710	1,691	0	0	0
7159339	ROUND LAKE	IL		09/26/2024		182,835	0	(16)	0	0	(16)	0	1,884	1,868	0	0	0
7159340	CHARLOTTE	NC		09/26/2024		181,420	0	7	0	0	7	0	2,078	2,084	0	0	0
7159341	FREEDOM	CA		09/26/2024		633,447	0	(27)	0	0	(27)	0	6,921	6,895	0	0	0
7159342	BRADENTON	FL		09/26/2024		306,328	0	(12)	0	0	(12)	0	3,276	3,264	0	0	0
7159344	RICHMOND	VA		09/26/2024		251,419	0	(10)	0	0	(10)	0	2,683	2,673	0	0	0
7159345	DICKSON	TN		09/26/2024		183,771	0	(8)	0	0	(8)	0	1,848	1,840	0	0	0
7159346	DES MOINES	IA		09/26/2024		396,744	0	(55)	0	0	(55)	0	4,173	4,118	0	0	0
7159347	JOHNSON CITY	TN		09/26/2024		306,395	0	(32)	0	0	(32)	0	3,047	3,015	0	0	0
7159348	PONTE VEDRA BEACH	FL		09/26/2024		189,201	0	(17)	0	0	(17)	0	2,039	2,021	0	0	0
7159349	MONROE	NY		09/26/2024		252,551	0	(49)	0	0	(49)	0	2,453	2,403	0	0	0
7159350	SPRING VALLEY	NY		09/26/2024		586,594	0	(46)	0	0	(46)	0	6,195	6,150	0	0	0
7159351	NOKESVILLE	VA		09/26/2024		334,474	0	(52)	0	0	(52)	0	3,489	3,437	0	0	0
7159352	DETROIT	MI		07/23/2024		110,115	0	(17)	0	0	(17)	0	1,146	1,129	0	0	0
7159355	BALTIMORE	MD		09/26/2024		283,098	0	(18)	0	0	(18)	0	2,924	2,907	0	0	0
7159356	SAINT LOUIS	MO		07/23/2024		520,624	0	(73)	0	0	(73)	0	5,073	5,000	0	0	0
7159357	YORK	PA		07/23/2024		138,194	0	0	0	0	0	0	1,404	1,404	0	0	0
7159358	WASHINGTON	DC		09/26/2024		1,365,574	0	(119)	0	0	(119)	0	14,072	13,953	0	0	0
7159359	YORK	PA		07/23/2024		138,190	0	0	0	0	0	0	1,413	1,413	0	0	0
7159360	NORTON	OH		09/26/2024		151,233	0	(16)	0	0	(16)	0	1,604	1,588	0	0	0
7159361	YORK	PA		07/23/2024		110,572	0	0	0	0	0	0	1,083	1,083	0	0	0
7159362	LANCASTER	PA		09/26/2024		185,826	0	(49)	0	0	(49)	0	4,219	4,169	0	0	0
7159364	GERMANTOWN	TN		09/26/2024		228,713	0	(26)	0	0	(26)	0	2,552	2,527	0	0	0
7159365	YORK	PA		07/23/2024		147,158	0	0	0	0	0	0	1,495	1,495	0	0	0
7159367	ST. LOUIS	MO		07/23/2024		87,574	0	(18)	0	0	(18)	0	802	784	0	0	0
7159368	YORK	PA		07/23/2024		324,981	0	0	0	0	0	0	3,207	3,207	0	0	0
7159369	LUBBOCK	TX		09/26/2024		198,074	0	(55)	0	0	(55)	0	6,689	6,634	0	0	0
7159371	SUGAR HILL	GA		09/26/2024		319,197	0	(37)	0	0	(37)	0	3,359	3,322	0	0	0
7159372	TAMPA	FL		09/26/2024		323,369	0	(53)	0	0	(53)	0	3,386	3,333	0	0	0
7159373	PRESCOTT	AZ		09/26/2024		335,132	0	(15)	0	0	(15)	0	3,697	3,683	0	0	0
7159374	POOLER	GA		09/26/2024		198,197	0	(36)	0	0	(36)	0	1,927	1,891	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159375	TUCSON	AZ		09/26/2024		261,415	0	(32)	0	0	(32)	0	2,926	2,894	0	0	0
7159376	RALEIGH	NC		09/26/2024		306,715	0	(38)	0	0	(38)	0	3,149	3,111	0	0	0
7159377	MEDFORD	OR		09/26/2024		245,185	0	(34)	0	0	(34)	0	2,574	2,539	0	0	0
7159379	PHOENIX	AZ		09/26/2024		266,723	0	(43)	0	0	(43)	0	2,618	2,574	0	0	0
7159380	PALATINE	IL		09/26/2024		171,187	0	(75)	0	0	(75)	0	5,989	5,915	0	0	0
7159381	BLACK MOUNTAIN	NC		09/26/2024		376,876	0	(42)	0	0	(42)	0	3,874	3,832	0	0	0
7159382	COEUR D ALENE	ID		09/26/2024		461,387	0	(64)	0	0	(64)	0	4,853	4,789	0	0	0
7159383	DALLAS	TX		09/26/2024		157,958	0	20	0	0	20	0	2,090	2,110	0	0	0
7159384	SPOKANE	WA		09/26/2024		288,479	0	(41)	0	0	(41)	0	4,264	4,223	0	0	0
7159386	ATTLEBORO	MA		09/26/2024		186,707	0	(32)	0	0	(32)	0	1,819	1,787	0	0	0
7159388	PRESCOTT VALLEY	AZ		09/26/2024		198,655	0	(26)	0	0	(26)	0	2,137	2,111	0	0	0
7159389	PRESCOTT	AZ		09/26/2024		235,352	0	(30)	0	0	(30)	0	2,267	2,237	0	0	0
7159390	HUTTO	TX		09/26/2024		669,132	0	(58)	0	0	(58)	0	6,895	6,837	0	0	0
7159392	SMYRNA	GA		09/26/2024		318,775	0	(36)	0	0	(36)	0	3,277	3,241	0	0	0
7159394	TUCSON	AZ		09/26/2024		179,851	0	(17)	0	0	(17)	0	1,942	1,925	0	0	0
7159395	AURORA	CO		09/26/2024		245,550	0	(47)	0	0	(47)	0	3,589	3,542	0	0	0
7159397	PORT SAINT LUCIE	FL		09/26/2024		190,718	0	(46)	0	0	(46)	0	1,856	1,810	0	0	0
7159398	TUBAC	AZ		09/26/2024		216,747	0	(42)	0	0	(42)	0	3,306	3,264	0	0	0
7159399	FREDERICK	MD		09/26/2024		278,148	0	(158)	0	0	(158)	0	10,620	10,462	0	0	0
7159400	TRUMBULL	CT		09/26/2024		351,084	0	(43)	0	0	(43)	0	3,580	3,537	0	0	0
7159401	DELRAY BEACH	FL		09/26/2024		376,253	0	(134)	0	0	(134)	0	12,845	12,711	0	0	0
7159402	DURHAM	NC		09/26/2024		291,524	0	(29)	0	0	(29)	0	2,980	2,951	0	0	0
7159403	HENDERSON	NV		09/26/2024		305,007	0	(49)	0	0	(49)	0	3,226	3,177	0	0	0
7159404	KEARNY	NJ		09/26/2024		536,951	0	(66)	0	0	(66)	0	5,476	5,410	0	0	0
7159405	FORT WORTH	TX		09/26/2024		229,555	0	(32)	0	0	(32)	0	2,243	2,211	0	0	0
7159406	ELKO	NV		09/26/2024		229,830	0	(37)	0	0	(37)	0	2,563	2,527	0	0	0
7159407	LAS VEGAS	NV		09/26/2024		324,047	0	(88)	0	0	(88)	0	10,878	10,790	0	0	0
7159408	LAS VEGAS	NV		09/26/2024		285,246	0	(36)	0	0	(36)	0	3,004	2,968	0	0	0
7159409	MUSKEGON	MI		09/26/2024		241,418	0	(21)	0	0	(21)	0	2,176	2,155	0	0	0
7159410	CADILLAC	MI		09/26/2024		277,973	0	(24)	0	0	(24)	0	2,506	2,482	0	0	0
7159413	PAYETTE	ID		09/26/2024		265,464	0	(24)	0	0	(24)	0	2,806	2,783	0	0	0
7159415	HIALEAH	FL		09/26/2024		244,917	0	(60)	0	0	(60)	0	2,529	2,469	0	0	0
7159416	DEPTFORD	NJ		09/26/2024		230,713	0	(287)	0	0	(287)	0	13,133	12,846	0	0	0
7159419	ARVERNE	NY		09/26/2024		685,527	0	(102)	0	0	(102)	0	6,643	6,541	0	0	0
7159420	RALEIGH	NC		09/26/2024		279,716	0	(79)	0	0	(79)	0	9,202	9,123	0	0	0
7159422	HOUSTON	TX		09/26/2024		301,227	0	(213)	0	0	(213)	0	11,308	11,096	0	0	0
7159423	CHICOPEE	MA		09/26/2024		212,637	0	(19)	0	0	(19)	0	2,228	2,209	0	0	0
7159424	SURPRISE	AZ		09/26/2024		396,660	0	(32)	0	0	(32)	0	3,872	3,841	0	0	0
7159425	NASHVILLE	TN		09/26/2024		221,936	0	(50)	0	0	(50)	0	2,133	2,082	0	0	0
7159426	GARDEN CITY	UT		09/26/2024		346,023	0	(55)	0	0	(55)	0	14,736	14,681	0	0	0
7159427	TRUCKEE	CA		09/26/2024		450,084	0	(53)	0	0	(53)	0	4,831	4,778	0	0	0
7159428	TEMPE	AZ		09/26/2024		189,430	0	(46)	0	0	(46)	0	1,862	1,816	0	0	0
7159429	OTHELLO	WA		09/26/2024		260,054	0	13	0	0	13	0	22,986	22,999	0	0	0
7159431	MURRELLS INLET	SC		09/26/2024		604,372	0	(116)	0	0	(116)	0	8,781	8,665	0	0	0
7159432	WARNER ROBINS	GA		09/26/2024		156,267	0	(17)	0	0	(17)	0	1,595	1,578	0	0	0
7159433	ALLENTOWN	PA		09/26/2024		240,395	0	9	0	0	9	0	10,032	10,041	0	0	0
7159434	LOCKHART	TX		09/26/2024		158,542	0	(25)	0	0	(25)	0	1,535	1,509	0	0	0
7159435	DAWSONVILLE	GA		09/26/2024		293,957	0	(12)	0	0	(12)	0	3,197	3,186	0	0	0
7159437	RICHMOND	VA		09/26/2024		499,518	0	(59)	0	0	(59)	0	4,951	4,892	0	0	0
7159438	EUGENE	OR		09/26/2024		477,575	0	(55)	0	0	(55)	0	4,992	4,937	0	0	0
7159439	SOMERVILLE	MA		09/26/2024		414,110	0	(58)	0	0	(58)	0	4,318	4,260	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159440	COLLEGEVILLE	PA		09/26/2024		190,164	0	(790)	0	0	(790)	0	39,079	38,289	0	0	0
7159441	TULARE	CA		09/26/2024		169,251	0	(12)	0	0	(12)	0	1,914	1,902	0	0	0
7159442	ENUMCLAW	WA		09/26/2024		377,315	0	(77)	0	0	(77)	0	5,391	5,314	0	0	0
7159443	SYLMAR	CA		09/26/2024		460,033	0	(79)	0	0	(79)	0	4,692	4,613	0	0	0
7159445	LANCASTER	PA		09/26/2024		160,602	0	(19)	0	0	(19)	0	1,600	1,580	0	0	0
7159448	ALBUQUERQUE	NM		09/26/2024		208,967	0	(76)	0	0	(76)	0	5,049	4,972	0	0	0
7159449	COLUMBIA	SC		09/26/2024		138,015	0	(19)	0	0	(19)	0	1,406	1,387	0	0	0
7159450	SMYRNA	DE		09/26/2024		160,343	0	(26)	0	0	(26)	0	1,552	1,526	0	0	0
7159451	GASTONIA	NC		09/26/2024		204,139	0	(25)	0	0	(25)	0	2,068	2,043	0	0	0
7159452	OLYMPIA	WA		09/26/2024		414,178	0	(77)	0	0	(77)	0	4,067	3,990	0	0	0
7159453	ROUND LAKE	IL		09/26/2024		166,423	0	(26)	0	0	(26)	0	1,691	1,664	0	0	0
7159454	SAMMAMISH	WA		09/26/2024		293,075	0	(93)	0	0	(93)	0	12,795	12,702	0	0	0
7159456	MAPLE VALLEY	WA		09/26/2024		303,444	0	(54)	0	0	(54)	0	3,004	2,950	0	0	0
7159457	DRIGGS	ID		09/26/2024		402,930	0	(98)	0	0	(98)	0	158,548	158,450	0	0	0
7159460	CHARLOTTE	NC		09/26/2024		211,395	0	(244)	0	0	(244)	0	9,171	8,927	0	0	0
7159461	PEORIA	AZ		09/26/2024		449,867	0	(126)	0	0	(126)	0	7,619	7,494	0	0	0
7159463	LINDEN	NJ		09/26/2024		473,042	0	(41)	0	0	(41)	0	4,842	4,801	0	0	0
7159464	GLASTONBURY	CT		09/26/2024		649,246	0	(40)	0	0	(40)	0	6,706	6,666	0	0	0
7159465	BOISE	ID		09/26/2024		387,246	0	(15)	0	0	(15)	0	4,079	4,064	0	0	0
7159466	SUWANEE	GA		09/26/2024		444,267	0	(66)	0	0	(66)	0	4,306	4,240	0	0	0
7159467	TEMECULA	CA		09/26/2024		430,462	0	(181)	0	0	(181)	0	13,946	13,765	0	0	0
7159468	WESTMINSTER	CA		09/26/2024		747,543	0	(77)	0	0	(77)	0	7,280	7,203	0	0	0
7159469	CANYON LAKE	TX		09/26/2024		379,045	0	(61)	0	0	(61)	0	3,718	3,656	0	0	0
7159470	TUCSON	AZ		09/26/2024		377,585	0	(39)	0	0	(39)	0	3,677	3,638	0	0	0
7159471	SOUTH PASADENA	CA		09/26/2024		559,189	0	(36)	0	0	(36)	0	5,875	5,839	0	0	0
7159473	WESTMINSTER	CO		09/26/2024		288,275	0	(61)	0	0	(61)	0	2,843	2,783	0	0	0
7159474	SEASIDE HEIGHTS	NJ		09/26/2024		671,961	0	(127)	0	0	(127)	0	7,243	7,116	0	0	0
7159475	PLANO	TX		09/26/2024		268,285	0	(2,747)	0	0	(2,747)	0	110,343	107,596	0	0	0
7159476	WEBSTER	WI		09/26/2024		598,066	0	(81)	0	0	(81)	0	6,091	6,010	0	0	0
7159477	KATY	TX		09/26/2024		309,788	0	(49)	0	0	(49)	0	3,126	3,077	0	0	0
7159478	ALISO VIEJO	CA		09/26/2024		312,660	0	(171)	0	0	(171)	0	6,933	6,762	0	0	0
7159479	SALT LAKE CITY	UT		09/26/2024		970,418	0	(160)	0	0	(160)	0	9,618	9,458	0	0	0
7159482	OSCEOLA	WI		09/26/2024		215,230	0	(147)	0	0	(147)	0	7,831	7,684	0	0	0
7159483	ROUND LAKE BEACH	IL		09/26/2024		174,636	0	(15)	0	0	(15)	0	1,787	1,772	0	0	0
7159484	NORWOOD	MA		09/26/2024		207,784	0	(44)	0	0	(44)	0	2,060	2,016	0	0	0
7159486	NAPA	CA		09/26/2024		476,211	0	(71)	0	0	(71)	0	4,374	4,303	0	0	0
7159487	SNOHOMISH	WA		09/26/2024		448,544	0	(74)	0	0	(74)	0	4,414	4,340	0	0	0
7159488	MORRISTOWN	NJ		09/26/2024		294,934	0	(10,359)	0	0	(10,359)	0	158,495	148,136	0	0	0
7159491	NORTH RICHLAND HILLS	TX		09/26/2024		300,989	0	(20)	0	0	(20)	0	3,319	3,298	0	0	0
7159494	CAMERON PARK	CA		09/26/2024		423,975	0	(63)	0	0	(63)	0	4,080	4,018	0	0	0
7159495	RESTON	VA		09/26/2024		965,292	0	(206)	0	0	(206)	0	9,160	8,954	0	0	0
7159496	BALTIMORE	MD		07/23/2024		152,405	0	(23)	0	0	(23)	0	1,081	1,058	0	0	0
7159497	CHICAGO	IL		07/23/2024		250,678	0	(61)	0	0	(61)	0	2,254	2,193	0	0	0
7159498	EUCLID	OH		07/23/2024		95,423	0	(18)	0	0	(18)	0	744	726	0	0	0
7159499	CURTIS BAY	MD		07/23/2024		226,104	0	(37)	0	0	(37)	0	1,844	1,807	0	0	0
7159500	PORTSMOUTH	VA		07/23/2024		144,104	0	(26)	0	0	(26)	0	1,313	1,287	0	0	0
7159501	AKRON	OH		07/23/2024		216,608	0	(36)	0	0	(36)	0	1,457	1,421	0	0	0
7159502	HIGHLAND PARK	MI		07/23/2024		93,931	0	(14)	0	0	(14)	0	678	664	0	0	0
7159504	NEW HAVEN	CT		07/23/2024		924,770	0	(179)	0	0	(179)	0	7,036	6,856	0	0	0
7159505	BALTIMORE	MD		07/23/2024		221,501	0	(43)	0	0	(43)	0	1,892	1,849	0	0	0
7159506	DETROIT	MI		07/23/2024		91,399	0	(15)	0	0	(15)	0	739	724	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159507	DAYTON	OH		07/23/2024		160,557	0	(30)	0	0	(30)	0	1,347	1,316	0	0	0
7159508	DAYTON	OH		07/23/2024		129,896	0	(23)	0	0	(23)	0	1,059	1,035	0	0	0
7159509	CLEVELAND	OH		07/23/2024		144,747	0	(29)	0	0	(29)	0	1,164	1,135	0	0	0
7159510	WILKESBORO	NC		07/23/2024		96,929	0	(19)	0	0	(19)	0	757	738	0	0	0
7159513	DETROIT	MI		07/23/2024		485,786	0	(92)	0	0	(92)	0	4,363	4,271	0	0	0
7159514	CLEVELAND	OH		07/23/2024		99,410	0	(15)	0	0	(15)	0	755	739	0	0	0
7159515	ORLANDO	FL		07/23/2024		151,324	0	(28)	0	0	(28)	0	1,244	1,216	0	0	0
7159516	BRUNSWICK	GA		07/23/2024		351,204	0	(65)	0	0	(65)	0	2,648	2,582	0	0	0
7159517	DETROIT	MI		07/23/2024		90,287	0	(17)	0	0	(17)	0	728	711	0	0	0
7159518	TOMS RIVER	NJ		07/23/2024		416,594	0	(74)	0	0	(74)	0	3,496	3,421	0	0	0
7159519	BALTIMORE	MD		07/23/2024		204,784	0	(40)	0	0	(40)	0	1,749	1,709	0	0	0
7159520	DUNDALK	MD		07/23/2024		183,095	0	(41)	0	0	(41)	0	1,559	1,518	0	0	0
7159521	PENSACOLA	FL		07/23/2024		185,171	0	(38)	0	0	(38)	0	1,597	1,559	0	0	0
7159522	DUNDALK	MD		07/23/2024		161,506	0	(36)	0	0	(36)	0	1,456	1,420	0	0	0
7159523	DAYTON	OH		07/23/2024		94,697	0	(19)	0	0	(19)	0	719	700	0	0	0
7159524	NEWPORT NEWS	VA		07/23/2024		124,750	0	(23)	0	0	(23)	0	1,136	1,113	0	0	0
7159525	TRENTON	NJ		07/23/2024		145,188	0	(26)	0	0	(26)	0	1,107	1,081	0	0	0
7159527	CAMDEN	NJ		07/23/2024		105,893	0	(19)	0	0	(19)	0	804	785	0	0	0
7159528	VAN WERT	OH		07/23/2024		87,852	0	(18)	0	0	(18)	0	638	620	0	0	0
7159529	CAMBRIDGE	MD		07/23/2024		107,986	0	(26)	0	0	(26)	0	894	868	0	0	0
7159530	CHICAGO	IL		07/23/2024		196,014	0	(34)	0	0	(34)	0	1,495	1,461	0	0	0
7159531	TERRE HAUTE	IN		07/23/2024		129,609	0	(32)	0	0	(32)	0	1,118	1,086	0	0	0
7159533	KANSAS CITY	KS		07/23/2024		133,414	0	(30)	0	0	(30)	0	1,137	1,107	0	0	0
7159534	BIRMINGHAM	AL		07/23/2024		135,871	0	(25)	0	0	(25)	0	1,013	988	0	0	0
7159535	CHARLOTTE	NC		07/23/2024		233,036	0	(52)	0	0	(52)	0	2,078	2,026	0	0	0
7159540	BURLINGTON	NC		07/23/2024		129,113	0	(33)	0	0	(33)	0	1,162	1,129	0	0	0
7159544	DETROIT	MI		07/23/2024		97,921	0	(16)	0	0	(16)	0	844	828	0	0	0
7159545	CLEVELAND	OH		07/23/2024		120,220	0	(20)	0	0	(20)	0	977	956	0	0	0
7159546	BALTIMORE	MD		07/23/2024		92,431	0	(20)	0	0	(20)	0	708	688	0	0	0
7159547	MUSKEGON	MI		07/23/2024		117,358	0	(23)	0	0	(23)	0	1,149	1,125	0	0	0
7159548	DETROIT	MI		07/23/2024		101,379	0	(16)	0	0	(16)	0	806	790	0	0	0
7159549	MACON	GA		07/23/2024		201,650	0	(35)	0	0	(35)	0	1,951	1,916	0	0	0
7159550	MACON	GA		07/23/2024		201,650	0	(35)	0	0	(35)	0	1,951	1,916	0	0	0
7159551	GARY	IN		07/23/2024		109,195	0	(16)	0	0	(16)	0	792	776	0	0	0
7159552	MELBOURNE	FL		07/23/2024		225,314	0	(48)	0	0	(48)	0	2,176	2,128	0	0	0
7159553	CHICAGO	IL		07/23/2024		167,189	0	(32)	0	0	(32)	0	1,412	1,379	0	0	0
7159554	WINDSOR	CT		07/23/2024		341,769	0	(71)	0	0	(71)	0	2,950	2,879	0	0	0
7159555	SPRINGFIELD	MA		07/23/2024		232,083	0	(198)	0	0	(198)	0	5,063	4,865	0	0	0
7159556	BALTIMORE	MD		07/23/2024		157,907	0	(29)	0	0	(29)	0	1,326	1,297	0	0	0
7159557	BALTIMORE	MD		07/23/2024		168,848	0	(35)	0	0	(35)	0	1,406	1,372	0	0	0
7159558	BILOXI	MS		07/23/2024		128,677	0	(24)	0	0	(24)	0	1,043	1,018	0	0	0
7159559	KANSAS CITY	MO		07/23/2024		172,081	0	(29)	0	0	(29)	0	1,517	1,488	0	0	0
7159560	KANSAS CITY	MO		07/23/2024		185,557	0	(31)	0	0	(31)	0	1,636	1,605	0	0	0
7159561	DETROIT	MI		07/23/2024		116,761	0	(22)	0	0	(22)	0	900	878	0	0	0
7159562	BALTIMORE	MD		07/23/2024		172,542	0	(35)	0	0	(35)	0	1,379	1,344	0	0	0
7159563	KANSAS CITY	MO		07/23/2024		148,893	0	(32)	0	0	(32)	0	1,300	1,268	0	0	0
7159564	BALTIMORE	MD		07/23/2024		172,311	0	(35)	0	0	(35)	0	1,377	1,342	0	0	0
7159565	KANSAS CITY	MO		07/23/2024		135,752	0	(31)	0	0	(31)	0	1,257	1,226	0	0	0
7159566	PATERSON	NJ		07/23/2024		522,803	0	(107)	0	0	(107)	0	3,640	3,534	0	0	0
7159567	WILKES-BARRE	PA		07/23/2024		122,557	0	(10)	0	0	(10)	0	976	965	0	0	0
7159568	MECHANICSBURG	PA		07/23/2024		187,544	0	(15)	0	0	(15)	0	1,463	1,448	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159569	DAYTON	OH		07/23/2024		140,785	0	(35)	0	0	(35)	0	1,196	1,161	0	0	0
7159570	BALTIMORE	MD		07/23/2024		156,480	0	(29)	0	0	(29)	0	1,299	1,271	0	0	0
7159571	MILLVILLE	NJ		07/23/2024		192,674	0	(37)	0	0	(37)	0	1,494	1,458	0	0	0
7159572	NEWPORT	KY		07/23/2024		132,897	0	(34)	0	0	(34)	0	1,215	1,182	0	0	0
7159577	NEPTUNE	NJ		07/23/2024		519,041	0	(79)	0	0	(79)	0	4,026	3,947	0	0	0
7159579	EDGEWOOD	MD		07/23/2024		219,109	0	(46)	0	0	(46)	0	2,070	2,024	0	0	0
7159580	CHARLOTTE	NC		07/23/2024		149,694	0	(28)	0	0	(28)	0	1,357	1,329	0	0	0
7159581	BALTIMORE	MD		07/23/2024		369,304	0	(74)	0	0	(74)	0	3,063	2,989	0	0	0
7159582	BIRMINGHAM	AL		07/23/2024		102,348	0	(22)	0	0	(22)	0	886	864	0	0	0
7159584	OREFIELD	PA		07/23/2024		388,240	0	(65)	0	0	(65)	0	3,072	3,007	0	0	0
7159585	HAGERSTOWN	MD		07/23/2024		133,351	0	(35)	0	0	(35)	0	1,192	1,157	0	0	0
7159586	BRIDGEPORT	CT		07/23/2024		369,247	0	(72)	0	0	(72)	0	2,909	2,837	0	0	0
7159587	BROWNS MILLS (PEMBERTON TOWNSHIP)	NJ		07/23/2024		202,383	0	(47)	0	0	(47)	0	1,721	1,674	0	0	0
7159588	BALTIMORE	MD		07/23/2024		175,973	0	(36)	0	0	(36)	0	1,466	1,430	0	0	0
7159590	JACKSON	MS		07/23/2024		88,105	0	(14)	0	0	(14)	0	669	655	0	0	0
7159591	KANKAKEE	IL		07/23/2024		121,270	0	(21)	0	0	(21)	0	952	931	0	0	0
7159592	CHICAGO	IL		07/23/2024		201,153	0	(45)	0	0	(45)	0	1,842	1,797	0	0	0
7159593	WINSTON-SALEM	NC		07/23/2024		103,146	0	(52)	0	0	(52)	0	2,789	2,737	0	0	0
7159594	NORTH CHARLESTON	SC		07/23/2024		214,090	0	(48)	0	0	(48)	0	1,692	1,644	0	0	0
7159595	NORTH CHARLESTON	SC		07/23/2024		373,495	0	(71)	0	0	(71)	0	2,886	2,815	0	0	0
7159596	LADSON	SC		07/23/2024		261,800	0	(58)	0	0	(58)	0	2,070	2,012	0	0	0
7159598	NEW LONDON	CT		07/23/2024		296,929	0	(51)	0	0	(51)	0	2,382	2,331	0	0	0
7159600	KILLEEN	TX		07/23/2024		300,874	0	(70)	0	0	(70)	0	2,836	2,766	0	0	0
7159601	PITTSBURGH	PA		07/23/2024		107,795	0	(9)	0	0	(9)	0	825	816	0	0	0
7159604	TOMS RIVER	NJ		07/23/2024		349,935	0	(60)	0	0	(60)	0	2,937	2,877	0	0	0
7159605	LIVONIA	MI		07/26/2024		179,480	0	(26)	0	0	(26)	0	1,814	1,787	0	0	0
7159606	CINCINNATI	OH		07/26/2024		310,155	0	(26)	0	0	(26)	0	3,286	3,260	0	0	0
7159607	BALTIMORE	MD		07/26/2024		285,495	0	(57)	0	0	(57)	0	2,583	2,526	0	0	0
7159608	BALTIMORE	MD		07/26/2024		230,131	0	(44)	0	0	(44)	0	2,135	2,091	0	0	0
7159609	DAYTON	OH		07/26/2024		176,156	0	(35)	0	0	(35)	0	1,845	1,810	0	0	0
7159610	SAN ANTONIO	TX		07/26/2024		562,183	0	(80)	0	0	(80)	0	5,644	5,564	0	0	0
7159611	SAINT LOUIS	MO		07/26/2024		140,102	0	(40)	0	0	(40)	0	2,646	2,606	0	0	0
7159612	COLONIAL HEIGHTS	VA		07/26/2024		158,136	0	(30)	0	0	(30)	0	1,580	1,550	0	0	0
7159613	LACKAWANNA	NY		07/26/2024		164,373	0	(40)	0	0	(40)	0	1,687	1,647	0	0	0
7159614	NEW ALBANY	IN		07/26/2024		152,973	0	(30)	0	0	(30)	0	1,419	1,389	0	0	0
7159615	WEST CHESTER	OH		07/26/2024		290,028	0	(43)	0	0	(43)	0	2,706	2,663	0	0	0
7159617	NOTTINGHAM	MD		07/26/2024		181,130	0	(34)	0	0	(34)	0	3,205	3,171	0	0	0
7159618	DAYTON	OH		07/26/2024		145,280	0	(21)	0	0	(21)	0	1,459	1,438	0	0	0
7159619	WATERVLIET	NY		07/26/2024		255,141	0	(43)	0	0	(43)	0	2,493	2,451	0	0	0
7159620	AKRON	OH		07/26/2024		209,588	0	(35)	0	0	(35)	0	1,870	1,834	0	0	0
7159621	ROSEDALE	MD		07/26/2024		177,048	0	(37)	0	0	(37)	0	2,669	2,631	0	0	0
7159622	BLACKWOOD	NJ		07/26/2024		224,580	0	(20)	0	0	(20)	0	2,023	2,003	0	0	0
7159623	EDGEWOOD	MD		07/26/2024		216,864	0	(40)	0	0	(40)	0	2,891	2,851	0	0	0
7159624	COVINGTON	KY		07/26/2024		375,776	0	(80)	0	0	(80)	0	3,565	3,485	0	0	0
7159625	LEAVENWORTH	KS		07/26/2024		126,630	0	(26)	0	0	(26)	0	1,241	1,215	0	0	0
7159626	EDGEWOOD	MD		07/26/2024		182,169	0	(40)	0	0	(40)	0	1,859	1,820	0	0	0
7159627	TOMS RIVER	NJ		07/26/2024		442,169	0	(184)	0	0	(184)	0	7,152	6,967	0	0	0
7159628	MONROE	NY		07/26/2024		649,530	0	(162)	0	0	(162)	0	5,868	5,706	0	0	0
7159629	PHILADELPHIA	PA		07/26/2024		300,231	0	(25)	0	0	(25)	0	2,698	2,673	0	0	0
7159630	DALLAS	TX		07/26/2024		321,585	0	(65)	0	0	(65)	0	2,259	2,194	0	0	0
7159631	WAUSAU	WI		07/26/2024		92,351	0	(20)	0	0	(20)	0	780	760	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159632	SAVANNAH	GA		07/26/2024		152,697	0	(30)	0	0	(30)	0	1,219	1,189	0	0	0
7159633	JACKSON	MS		07/26/2024		77,342	0	(15)	0	0	(15)	0	607	591	0	0	0
7159634	PRATTVILLE	AL		07/26/2024		210,365	0	(48)	0	0	(48)	0	1,818	1,770	0	0	0
7159635	NORTH LITTLE ROCK	AR		07/26/2024		76,002	0	(13)	0	0	(13)	0	640	627	0	0	0
7159636	ST LOUIS	MO		07/26/2024		94,997	0	(15)	0	0	(15)	0	768	753	0	0	0
7159637	ROCHESTER	NY		07/26/2024		110,826	0	(24)	0	0	(24)	0	1,108	1,084	0	0	0
7159638	LAFAYETTE	IN		07/26/2024		186,123	0	(40)	0	0	(40)	0	1,948	1,908	0	0	0
7159639	SAINT LOUIS	MO		07/26/2024		90,856	0	(19)	0	0	(19)	0	848	829	0	0	0
7159640	FLORISSANT	MO		07/26/2024		83,214	0	(17)	0	0	(17)	0	590	573	0	0	0
7159641	LAFAYETTE	IN		07/26/2024		187,419	0	(37)	0	0	(37)	0	1,835	1,798	0	0	0
7159642	MINERAL WELLS	TX		07/26/2024		153,449	0	(28)	0	0	(28)	0	1,391	1,363	0	0	0
7159643	LAFAYETTE	IN		07/26/2024		170,820	0	(34)	0	0	(34)	0	1,644	1,610	0	0	0
7159644	ST LOUIS	MO		07/26/2024		74,865	0	(12)	0	0	(12)	0	590	578	0	0	0
7159645	MACON	GA		07/26/2024		100,379	0	(19)	0	0	(19)	0	712	692	0	0	0
7159646	AUGUSTA	GA		07/26/2024		100,024	0	(21)	0	0	(21)	0	934	913	0	0	0
7159647	MILWAUKEE	WI		07/26/2024		78,559	0	(16)	0	0	(16)	0	664	648	0	0	0
7159648	SAINT LOUIS	MO		07/26/2024		83,564	0	(16)	0	0	(16)	0	640	623	0	0	0
7159649	SAINT LOUIS	MO		07/26/2024		79,141	0	(14)	0	0	(14)	0	666	652	0	0	0
7159650	BRADENTON	FL		07/26/2024		260,937	0	(51)	0	0	(51)	0	2,032	1,981	0	0	0
7159651	MILWAUKEE	WI		07/26/2024		129,308	0	(29)	0	0	(29)	0	1,037	1,008	0	0	0
7159652	MILWAUKEE	WI		07/26/2024		74,355	0	(15)	0	0	(15)	0	583	567	0	0	0
7159653	LAREDO	TX		07/26/2024		145,364	0	(29)	0	0	(29)	0	1,315	1,285	0	0	0
7159654	BUFFALO	NY		07/26/2024		123,379	0	(23)	0	0	(23)	0	1,082	1,059	0	0	0
7159655	WINSTON SALEM	NC		07/26/2024		110,892	0	(23)	0	0	(23)	0	841	818	0	0	0
7159656	SAN ANTONIO	TX		07/26/2024		116,033	0	(27)	0	0	(27)	0	1,000	974	0	0	0
7159657	BRUNSWICK	GA		07/26/2024		183,694	0	(40)	0	0	(40)	0	1,578	1,538	0	0	0
7159658	JAMESTOWN	NY		07/26/2024		96,640	0	(14)	0	0	(14)	0	838	824	0	0	0
7159659	NEW ORLEANS	LA		07/26/2024		261,458	0	(54)	0	0	(54)	0	2,422	2,367	0	0	0
7159660	HOUSTON	TX		07/26/2024		393,273	0	(66)	0	0	(66)	0	2,955	2,889	0	0	0
7159661	COLUMBUS	OH		07/26/2024		397,486	0	(84)	0	0	(84)	0	3,590	3,506	0	0	0
7159662	SEWICKLEY	PA		07/26/2024		154,607	0	(14)	0	0	(14)	0	1,451	1,437	0	0	0
7159663	ATLANTA	GA		07/26/2024		217,559	0	(32)	0	0	(32)	0	2,047	2,015	0	0	0
7159664	CUDAHY	WI		07/26/2024		242,097	0	(34)	0	0	(34)	0	2,490	2,456	0	0	0
7159665	PHILADELPHIA	PA		07/26/2024		137,512	0	(10)	0	0	(10)	0	1,424	1,414	0	0	0
7159666	MACON	GA		07/26/2024		83,736	0	(40)	0	0	(40)	0	1,723	1,683	0	0	0
7159667	SAN ANTONIO	TX		07/26/2024		68,003	0	(10)	0	0	(10)	0	533	523	0	0	0
7159668	NEWARK	NJ		07/26/2024		648,004	0	(88)	0	0	(88)	0	6,354	6,266	0	0	0
7159669	ANSONIA	CT		07/26/2024		460,102	0	(88)	0	0	(88)	0	4,270	4,182	0	0	0
7159670	DENVER	CO		07/26/2024		364,511	0	(101)	0	0	(101)	0	3,521	3,421	0	0	0
7159671	SAN ANTONIO	TX		07/26/2024		205,071	0	(42)	0	0	(42)	0	2,011	1,969	0	0	0
7159672	FLORENCE	SC		07/26/2024		109,311	0	(21)	0	0	(21)	0	990	969	0	0	0
7159673	PAWTUCKET	RI		07/26/2024		493,116	0	(97)	0	0	(97)	0	4,353	4,255	0	0	0
7159674	DETROIT	MI		07/26/2024		85,367	0	(15)	0	0	(15)	0	650	634	0	0	0
7159675	HOWELL	NJ		07/26/2024		472,108	0	(64)	0	0	(64)	0	4,743	4,679	0	0	0
7159676	TRENTON	NJ		07/26/2024		182,849	0	(18)	0	0	(18)	0	1,889	1,871	0	0	0
7159677	DARBY	PA		07/26/2024		287,507	0	(41)	0	0	(41)	0	2,817	2,776	0	0	0
7159678	PHILADELPHIA	PA		07/26/2024		242,590	0	(22)	0	0	(22)	0	2,276	2,254	0	0	0
7159679	TRENTON	NJ		07/26/2024		186,294	0	(16)	0	0	(16)	0	1,927	1,910	0	0	0
7159680	MERIDEN	CT		07/26/2024		312,380	0	(62)	0	0	(62)	0	2,897	2,835	0	0	0
7159681	CAMDEN	NJ		07/26/2024		145,546	0	(30)	0	0	(30)	0	1,383	1,353	0	0	0
7159682	MILLVILLE	NJ		07/26/2024		163,363	0	(34)	0	0	(34)	0	1,405	1,371	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159683	TRENTON	NJ		07/26/2024		176,819	0	(24)	0	0	(24)	0	1,776	1,751	0	0	0
7159684	HAGERSTOWN	MD		07/29/2024		129,239	0	(18)	0	0	(18)	0	1,267	1,249	0	0	0
7159685	HOUSTON	TX		07/29/2024		405,769	0	(82)	0	0	(82)	0	3,952	3,870	0	0	0
7159686	DUNDALK	MD		07/29/2024		170,807	0	(25)	0	0	(25)	0	1,673	1,647	0	0	0
7159688	NEW ORLEANS	LA		07/29/2024		289,282	0	(94)	0	0	(94)	0	5,246	5,151	0	0	0
7159689	BALTIMORE	MD		07/29/2024		228,096	0	(36)	0	0	(36)	0	2,178	2,142	0	0	0
7159690	BALTIMORE	MD		07/29/2024		293,535	0	(45)	0	0	(45)	0	2,804	2,759	0	0	0
7159691	PALMER	MA		07/29/2024		275,213	0	(49)	0	0	(49)	0	2,686	2,637	0	0	0
7159692	SAGINAW	MI		07/29/2024		102,994	0	(9)	0	0	(9)	0	943	934	0	0	0
7159693	COVINGTON	KY		07/29/2024		132,078	0	(24)	0	0	(24)	0	1,258	1,234	0	0	0
7159694	SAINT JOSEPH	MO		07/29/2024		102,048	0	(19)	0	0	(19)	0	948	929	0	0	0
7159696	INDIANAPOLIS	IN		07/29/2024		136,777	0	(22)	0	0	(22)	0	1,346	1,324	0	0	0
7159697	GREENVILLE	SC		07/29/2024		197,532	0	(29)	0	0	(29)	0	2,031	2,001	0	0	0
7159698	HAMILTON	OH		07/29/2024		184,554	0	(26)	0	0	(26)	0	1,754	1,728	0	0	0
7159699	COVINGTON	KY		07/29/2024		168,750	0	(17)	0	0	(17)	0	1,653	1,636	0	0	0
7159700	WEST CHESTER	OH		07/29/2024		369,789	0	(44)	0	0	(44)	0	3,613	3,569	0	0	0
7159701	CINCINNATI	OH		07/29/2024		259,635	0	(35)	0	0	(35)	0	2,471	2,436	0	0	0
7159702	CINCINNATI	OH		07/29/2024		383,826	0	(74)	0	0	(74)	0	4,989	4,916	0	0	0
7159703	CINCINNATI	OH		07/29/2024		347,558	0	(35)	0	0	(35)	0	3,406	3,371	0	0	0
7159704	HAGERSTOWN	MD		07/29/2024		129,472	0	(26)	0	0	(26)	0	1,356	1,331	0	0	0
7159706	BROWNS MILLS	NJ		07/25/2024		236,354	0	(30)	0	0	(30)	0	2,342	2,312	0	0	0
7159707	BROWNS MILLS	NJ		07/25/2024		242,654	0	(32)	0	0	(32)	0	2,489	2,457	0	0	0
7159708	PILESGROVE	NJ		07/25/2024		320,459	0	221	0	0	221	0	(221)	0	0	0	0
7159709	CINCINNATI	OH		07/25/2024		207,575	0	(40)	0	0	(40)	0	2,120	2,081	0	0	0
7159710	QUEENS	NY		07/25/2024		889,492	0	(156)	0	0	(156)	0	8,029	7,873	0	0	0
7159711	MEMPHIS	TN		07/25/2024		170,102	0	(30)	0	0	(30)	0	1,613	1,583	0	0	0
7159712	TERRELL	TX		07/25/2024		162,426	0	(24)	0	0	(24)	0	1,696	1,672	0	0	0
7159713	TRENTON	NJ		07/25/2024		139,902	0	(7)	0	0	(7)	0	1,326	1,320	0	0	0
7159714	PONTIAC	MI		07/25/2024		130,074	0	(22)	0	0	(22)	0	1,288	1,266	0	0	0
7159715	KANSAS CITY	MO		07/25/2024		153,248	0	(28)	0	0	(28)	0	1,488	1,460	0	0	0
7159716	KANSAS CITY	MO		07/25/2024		149,107	0	(27)	0	0	(27)	0	1,448	1,421	0	0	0
7159717	TROY	NY		07/25/2024		157,800	0	(21)	0	0	(21)	0	1,744	1,723	0	0	0
7159718	GARFIELD HEIGHTS	OH		07/25/2024		116,170	0	(24)	0	0	(24)	0	1,021	997	0	0	0
7159719	JONESBORO	GA		07/25/2024		272,438	0	(49)	0	0	(49)	0	1,939	1,890	0	0	0
7159720	WATERBURY	CT		07/25/2024		301,380	0	(32)	0	0	(32)	0	3,025	2,993	0	0	0
7159721	BOYNTON BEACH	FL		07/25/2024		292,429	0	(62)	0	0	(62)	0	2,703	2,641	0	0	0
7159722	MILL NECK	NY		07/25/2024		1,432,546	0	(173)	0	0	(173)	0	13,992	13,819	0	0	0
7159723	INDIANAPOLIS	IN		07/25/2024		319,657	0	(57)	0	0	(57)	0	2,800	2,743	0	0	0
7159724	WAUKEGAN	IL		07/25/2024		246,622	0	(36)	0	0	(36)	0	2,397	2,361	0	0	0
7159725	AUSTELL	GA		07/25/2024		290,933	0	(55)	0	0	(55)	0	2,701	2,646	0	0	0
7159726	VINELAND	NJ		07/25/2024		130,262	0	(23)	0	0	(23)	0	1,289	1,266	0	0	0
7159727	VINELAND	NJ		07/25/2024		141,117	0	(25)	0	0	(25)	0	1,397	1,372	0	0	0
7159729	HARVEST	AL		07/25/2024		208,345	0	(31)	0	0	(31)	0	2,154	2,123	0	0	0
7159730	ST. CHARLES	IL		07/25/2024		323,909	0	(32)	0	0	(32)	0	3,352	3,320	0	0	0
7159731	BROWNS MILLS	NJ		07/25/2024		239,703	0	(29)	0	0	(29)	0	2,377	2,347	0	0	0
7159733	DETROIT	MI		07/25/2024		139,095	0	(30)	0	0	(30)	0	1,263	1,233	0	0	0
7159735	BALTIMORE	MD		07/25/2024		154,047	0	(22)	0	0	(22)	0	2,484	2,462	0	0	0
7159736	WINSLOW TOWNSHIP	NJ		07/25/2024		178,186	0	(28)	0	0	(28)	0	1,615	1,587	0	0	0
7159737	WINSLOW	NJ		07/25/2024		172,684	0	(29)	0	0	(29)	0	1,529	1,500	0	0	0
7159740	BALTIMORE	MD		07/25/2024		199,037	0	(36)	0	0	(36)	0	1,868	1,832	0	0	0
7159741	CINCINNATI	OH		07/25/2024		212,701	0	(39)	0	0	(39)	0	2,026	1,987	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159742	CHICAGO	IL		07/25/2024		159,898	0	(43)	0	0	(43)	0	1,483	1,440	0	0	0
7159743	AKRON	OH		07/25/2024		107,341	0	(20)	0	0	(20)	0	849	830	0	0	0
7159744	AKRON	OH		07/25/2024		97,279	0	(18)	0	0	(18)	0	913	895	0	0	0
7159745	BRONX	NY		07/25/2024		717,344	0	(104)	0	0	(104)	0	6,785	6,681	0	0	0
7159746	EGG HARBOR CITY	NJ		07/25/2024		197,982	0	(73)	0	0	(73)	0	3,856	3,783	0	0	0
7159747	TRENTON	NJ		07/25/2024		140,473	0	(23)	0	0	(23)	0	1,434	1,411	0	0	0
7159749	ASBURY PARK	NJ		07/25/2024		572,643	0	(105)	0	0	(105)	0	4,581	4,477	0	0	0
7159750	TRENTON	NJ		07/25/2024		217,655	0	(38)	0	0	(38)	0	2,019	1,981	0	0	0
7159752	HOUSTON	TX		07/29/2024		205,635	0	(12)	0	0	(12)	0	1,322	1,310	0	0	0
7159753	DURHAM	NC		07/29/2024		170,386	0	(140)	0	0	(140)	0	5,403	5,264	0	0	0
7159754	CONWAY	SC		07/29/2024		177,028	0	(31)	0	0	(31)	0	1,783	1,753	0	0	0
7159755	CONWAY	SC		07/29/2024		172,334	0	(30)	0	0	(30)	0	1,736	1,706	0	0	0
7159759	PHILADELPHIA	PA		07/29/2024		564,391	0	(111)	0	0	(111)	0	4,775	4,663	0	0	0
7159760	LORAIN	OH		07/29/2024		134,248	0	(12)	0	0	(12)	0	1,230	1,218	0	0	0
7159762	RADCLIFF	KY		07/29/2024		173,075	0	(16)	0	0	(16)	0	2,816	2,800	0	0	0
7159763	PATERSON	NJ		07/29/2024		423,694	0	19,635	0	0	19,635	0	(15,494)	4,141	0	0	0
7159764	PHILADELPHIA	PA		07/29/2024		571,687	0	(111)	0	0	(111)	0	4,839	4,728	0	0	0
7159765	ENNIS	TX		07/29/2024		288,831	0	(38)	0	0	(38)	0	2,633	2,595	0	0	0
7159766	WAXAHACHIE	TX		07/29/2024		184,678	0	(25)	0	0	(25)	0	1,767	1,743	0	0	0
7159767	DANVILLE	VA		07/29/2024		191,419	0	0	0	0	0	0	100	100	0	0	0
7159769	LINDEN	NJ		08/01/2024		366,962	0	(58)	0	0	(58)	0	3,797	3,738	0	0	0
7159770	ROCKMART	GA		08/01/2024		166,998	0	(21)	0	0	(21)	0	1,734	1,713	0	0	0
7159771	SOUTH CHICAGO HEIGHTS	IL		08/01/2024		132,504	0	(5)	0	0	(5)	0	711	706	0	0	0
7159772	NORTH LAS VEGAS	NV		08/01/2024		275,469	0	(45)	0	0	(45)	0	2,490	2,445	0	0	0
7159773	STATEN ISLAND	NY		08/01/2024		561,628	0	(121)	0	0	(121)	0	4,986	4,865	0	0	0
7159774	TRENTON	NJ		08/01/2024		183,988	0	(30)	0	0	(30)	0	1,810	1,780	0	0	0
7159775	CHICAGO	IL		08/01/2024		267,035	0	(27)	0	0	(27)	0	2,705	2,678	0	0	0
7159776	VILLA PARK	IL		08/01/2024		291,158	0	(51)	0	0	(51)	0	4,049	3,998	0	0	0
7159777	EDINBURG	TX		08/01/2024		381,889	0	(70)	0	0	(70)	0	3,748	3,679	0	0	0
7159778	NEW CARROLLTON	MD		08/01/2024		101,812	0	(20)	0	0	(20)	0	904	883	0	0	0
7159779	ST. LOUIS	MO		08/01/2024		236,172	0	(49)	0	0	(49)	0	2,082	2,033	0	0	0
7159780	FORKED RIVER	NJ		08/01/2024		338,419	0	(35)	0	0	(35)	0	3,815	3,780	0	0	0
7159781	LYNDHURST	NJ		08/01/2024		390,225	0	(55)	0	0	(55)	0	4,383	4,327	0	0	0
7159782	BOGOTA	NJ		08/01/2024		386,264	0	(50)	0	0	(50)	0	4,040	3,990	0	0	0
7159783	VINELAND	NJ		08/01/2024		181,346	0	(35)	0	0	(35)	0	1,810	1,775	0	0	0
7159784	BRIDGETON	NJ		08/01/2024		242,751	0	(45)	0	0	(45)	0	2,401	2,356	0	0	0
7159785	WATERBURY	CT		08/01/2024		297,995	0	(35)	0	0	(35)	0	2,987	2,953	0	0	0
7159786	WATERBURY	CT		08/01/2024		310,242	0	(36)	0	0	(36)	0	3,110	3,074	0	0	0
7159787	WATERBURY	CT		08/01/2024		306,159	0	(35)	0	0	(35)	0	3,069	3,033	0	0	0
7159788	WATERBURY	CT		08/01/2024		314,324	0	(36)	0	0	(36)	0	3,151	3,114	0	0	0
7159789	WATERBURY	CT		08/01/2024		310,242	0	(36)	0	0	(36)	0	3,110	3,074	0	0	0
7159790	DUNDALK	MD		08/01/2024		199,032	0	(36)	0	0	(36)	0	1,977	1,942	0	0	0
7159791	DALLAS	TX		08/01/2024		125,113	0	(17)	0	0	(17)	0	959	941	0	0	0
7159792	GARY	IN		08/01/2024		80,436	0	(10)	0	0	(10)	0	802	793	0	0	0
7159793	EAST CHICAGO	IN		08/01/2024		76,918	0	(10)	0	0	(10)	0	750	739	0	0	0
7159796	NEW BRITAIN	CT		08/01/2024		233,819	0	(45)	0	0	(45)	0	2,200	2,155	0	0	0
7159798	ALTOONA	PA		08/01/2024		103,162	0	(9)	0	0	(9)	0	978	969	0	0	0
7159799	POUGHKEEPSIE	NY		08/01/2024		298,161	0	(51)	0	0	(51)	0	2,768	2,717	0	0	0
7159800	TOLEDO	OH		08/01/2024		145,134	0	(28)	0	0	(28)	0	1,434	1,407	0	0	0
7159801	MIDDLE ISLAND	NY		08/01/2024		483,967	0	(93)	0	0	(93)	0	4,412	4,319	0	0	0
7159802	KANSAS CITY	MO		08/01/2024		290,970	0	(51)	0	0	(51)	0	2,781	2,730	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159803	ROLLING MEADOWS	IL		08/01/2024		268,502	0	(33)	0	0	(33)	0	2,611	2,578	0	0	0
7159804	FAR ROCKAWAY	NY		08/01/2024		413,088	0	(68)	0	0	(68)	0	3,929	3,861	0	0	0
7159806	TRENTON	NJ		08/01/2024		205,048	0	(32)	0	0	(32)	0	1,903	1,871	0	0	0
7159807	PROVIDENCE	RI		08/01/2024		274,532	0	(63)	0	0	(63)	0	2,300	2,237	0	0	0
7159808	WILLOWBROOK	IL		08/01/2024		608,409	0	(67)	0	0	(67)	0	6,585	6,518	0	0	0
7159809	OAKLAND	CA		08/01/2024		723,889	0	(99)	0	0	(99)	0	6,270	6,171	0	0	0
7159810	RACINE	WI		08/01/2024		164,920	0	(27)	0	0	(27)	0	1,622	1,595	0	0	0
7159811	NORTH PROVIDENCE	RI		08/01/2024		178,473	0	(21)	0	0	(21)	0	1,823	1,802	0	0	0
7159812	CHICAGO	IL		08/01/2024		209,489	0	(35)	0	0	(35)	0	1,985	1,950	0	0	0
7159813	MATTESON	IL		08/01/2024		172,134	0	(33)	0	0	(33)	0	1,613	1,580	0	0	0
7159814	OSSINING	NY		08/01/2024		492,727	0	(62)	0	0	(62)	0	4,343	4,281	0	0	0
7159815	BALTIMORE	MD		08/01/2024		155,317	0	(19)	0	0	(19)	0	1,270	1,251	0	0	0
7159816	BURLINGTON	KY		08/01/2024		252,474	0	(27)	0	0	(27)	0	2,630	2,603	0	0	0
7159817	NEWARK	NJ		08/01/2024		457,801	0	(108)	0	0	(108)	0	4,153	4,045	0	0	0
7159818	BALTIMORE	MD		08/01/2024		167,151	0	(30)	0	0	(30)	0	1,572	1,542	0	0	0
7159819	DIXMOOR	IL		08/01/2024		114,728	0	(16)	0	0	(16)	0	1,159	1,143	0	0	0
7159820	YONKERS	NY		08/01/2024		922,445	0	(123)	0	0	(123)	0	9,047	8,923	0	0	0
7159821	NEWARK	NJ		08/01/2024		518,703	0	(118)	0	0	(118)	0	4,654	4,536	0	0	0
7159822	AKRON	OH		08/01/2024		100,930	0	(18)	0	0	(18)	0	809	791	0	0	0
7159823	HACKETTSTOWN	NJ		08/01/2024		314,590	0	(50)	0	0	(50)	0	3,224	3,173	0	0	0
7159824	HUNTINGTON STATION	NY		08/01/2024		506,582	0	(79)	0	0	(79)	0	4,976	4,897	0	0	0
7159825	HACKETTSTOWN	NJ		08/01/2024		299,390	0	(41)	0	0	(41)	0	3,147	3,106	0	0	0
7159826	WHITEFISH	MT		08/19/2024		1,727,221	0	2	0	0	2	0	20,629	20,631	0	0	0
7159828	FRUITA	CO		08/19/2024		287,961	0	(24)	0	0	(24)	0	3,261	3,238	0	0	0
7159829	MONTGOMERY	TX		08/19/2024		407,892	0	(106)	0	0	(106)	0	5,618	5,512	0	0	0
7159830	BAYPORT	MN		08/19/2024		388,924	0	(5)	0	0	(5)	0	4,927	4,921	0	0	0
7159831	COLUMBIA	SC		08/19/2024		195,732	0	0	0	0	0	0	3,606	3,606	0	0	0
7159832	WASHINGTON	DC		08/19/2024		562,738	0	(105)	0	0	(105)	0	10,999	10,894	0	0	0
7159836	ALPINE	WY		08/19/2024		278,398	0	(206)	0	0	(206)	0	6,461	6,255	0	0	0
7159837	HURST	TX		08/19/2024		195,998	0	(11)	0	0	(11)	0	2,316	2,305	0	0	0
7159838	PHOENIX	AZ		08/19/2024		215,686	0	(76)	0	0	(76)	0	9,719	9,644	0	0	0
7159839	WAXHAW	NC		08/19/2024		326,376	0	(37)	0	0	(37)	0	3,403	3,366	0	0	0
7159840	HILLSBORO	OR		08/19/2024		329,104	0	22	0	0	22	0	4,254	4,275	0	0	0
7159842	MT CRESTED BUTTE	CO		08/19/2024		716,714	0	(104)	0	0	(104)	0	7,996	7,892	0	0	0
7159843	EVERETT	WA		08/19/2024		365,365	0	(47)	0	0	(47)	0	4,343	4,296	0	0	0
7159844	MILWAUKEE	WI		08/19/2024		165,983	0	0	0	0	0	0	2,135	2,135	0	0	0
7159845	LA QUINTA	CA		08/19/2024		923,567	0	(75)	0	0	(75)	0	10,254	10,180	0	0	0
7159849	PARADISE VALLEY	AZ		08/19/2024		2,018,062	0	(195)	0	0	(195)	0	23,134	22,939	0	0	0
7159851	BOCA RATON	FL		08/19/2024		1,234,660	0	(1,709)	0	0	(1,709)	0	174,204	172,495	0	0	0
7159852	BONITA SPRINGS	FL		08/19/2024		306,631	0	(36)	0	0	(36)	0	3,277	3,241	0	0	0
7159854	ELLABELL	GA		08/19/2024		239,638	0	(27)	0	0	(27)	0	2,561	2,533	0	0	0
7159856	GEORGETOWN	TX		08/19/2024		93,437	0	(28)	0	0	(28)	0	3,931	3,903	0	0	0
7159857	YELM	WA		08/19/2024		262,890	0	(57)	0	0	(57)	0	7,947	7,889	0	0	0
7159858	OCEAN CITY	NJ		08/19/2024		288,288	0	(205)	0	0	(205)	0	19,012	18,807	0	0	0
7159859	LITTLETON	CO		08/19/2024		247,542	0	(21)	0	0	(21)	0	2,907	2,886	0	0	0
7159860	WALNUT	IA		08/19/2024		208,495	0	(16)	0	0	(16)	0	2,322	2,306	0	0	0
7159861	PORTLAND	OR		08/19/2024		288,615	0	(51)	0	0	(51)	0	4,265	4,214	0	0	0
7159863	AURORA	IL		08/19/2024		192,168	0	(1,163)	0	0	(1,163)	0	53,761	52,598	0	0	0
7159864	PORTLAND	OR		08/19/2024		402,542	0	(5)	0	0	(5)	0	4,758	4,752	0	0	0
7159865	LAYTON	UT		08/19/2024		318,668	0	38	0	0	38	0	5,054	5,092	0	0	0
7159866	SAN ANTONIO	TX		08/19/2024		520,402	0	(43)	0	0	(43)	0	6,012	5,968	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159867	IRVINE	CA		08/19/2024		594,422	0	(77)	0	0	(77)	0	6,332	6,255	0	0	0
7159868	ORANGEVALE	CA		08/19/2024		225,654	0	(31)	0	0	(31)	0	2,577	2,546	0	0	0
7159869	KENT	WA		08/19/2024		423,555	0	2	0	0	2	0	5,442	5,444	0	0	0
7159870	CENTENNIAL	CO		08/19/2024		216,120	0	(6)	0	0	(6)	0	2,671	2,665	0	0	0
7159871	CANTON	GA		08/19/2024		295,848	0	(16)	0	0	(16)	0	3,250	3,234	0	0	0
7159872	POOLER	GA		08/19/2024		231,645	0	(6)	0	0	(6)	0	2,672	2,666	0	0	0
7159873	RALEIGH	NC		08/19/2024		256,230	0	(25)	0	0	(25)	0	2,918	2,894	0	0	0
7159874	LAS VEGAS	NV		08/19/2024		265,604	0	(7,331)	0	0	(7,331)	0	50,561	43,230	0	0	0
7159875	AUBURN	CA		08/19/2024		282,392	0	(73)	0	0	(73)	0	4,913	4,841	0	0	0
7159876	FORT COLLINS	CO		08/19/2024		313,326	0	(11)	0	0	(11)	0	3,299	3,288	0	0	0
7159877	LOS ANGELES	CA		08/19/2024		592,625	0	(8,901)	0	0	(8,901)	0	15,600	6,699	0	0	0
7159879	ARCHER LODGE	NC		08/19/2024		218,048	0	(38)	0	0	(38)	0	2,285	2,247	0	0	0
7159882	BOSTON	MA		08/19/2024		348,560	0	(24)	0	0	(24)	0	3,954	3,931	0	0	0
7159883	SEASIDE HEIGHTS	NJ		08/19/2024		382,383	0	(49)	0	0	(49)	0	4,087	4,038	0	0	0
7159884	OAKLAND	CA		08/19/2024		992,269	0	(126)	0	0	(126)	0	10,521	10,395	0	0	0
7159886	MABLETON	GA		08/19/2024		304,094	0	(43)	0	0	(43)	0	3,247	3,203	0	0	0
7159887	WEATHERFORD	TX		08/19/2024		238,164	0	(45)	0	0	(45)	0	2,283	2,238	0	0	0
7159889	KANNAPOLIS	NC		08/19/2024		252,633	0	(7)	0	0	(7)	0	3,021	3,014	0	0	0
7159890	KANSAS CITY	MO		08/19/2024		184,792	0	6	0	0	6	0	2,215	2,221	0	0	0
7159891	SMYRNA	GA		08/19/2024		339,627	0	32	0	0	32	0	4,188	4,220	0	0	0
7159892	VERNON	CT		08/19/2024		272,730	0	(34)	0	0	(34)	0	2,872	2,838	0	0	0
7159893	LOS ANGELES	CA		08/19/2024		304,762	0	(37)	0	0	(37)	0	3,440	3,403	0	0	0
7159894	GARFIELD	NJ		08/19/2024		458,547	0	(36)	0	0	(36)	0	9,336	9,300	0	0	0
7159895	LAHAINA	HI		08/19/2024		881,342	0	(185)	0	0	(185)	0	9,143	8,958	0	0	0
7159896	ASTORIA	NY		08/19/2024		409,862	0	(63)	0	0	(63)	0	4,371	4,307	0	0	0
7159897	AURORA	CO		08/19/2024		374,460	0	(28)	0	0	(28)	0	3,963	3,935	0	0	0
7159898	ELK GROVE	CA		08/19/2024		489,252	0	(74)	0	0	(74)	0	5,140	5,067	0	0	0
7159899	FALLING WATERS	WV		08/19/2024		194,001	0	(36)	0	0	(36)	0	5,452	5,416	0	0	0
7159900	ONTARIO	CA		08/19/2024		535,074	0	(76)	0	0	(76)	0	5,898	5,822	0	0	0
7159901	SCOTTSDALE	AZ		08/19/2024		364,109	0	(15)	0	0	(15)	0	4,141	4,126	0	0	0
7159902	KIRKLAND	WA		08/19/2024		370,048	0	(5)	0	0	(5)	0	4,291	4,286	0	0	0
7159903	MYRTLE BEACH	SC		08/19/2024		62,362	0	(46,201)	0	0	(46,201)	0	54,511	8,310	0	0	0
7159904	GREENSBORO	NC		08/19/2024		216,921	0	(32)	0	0	(32)	0	5,287	5,255	0	0	0
7159905	TENSED	ID		08/19/2024		158,083	0	(18)	0	0	(18)	0	2,201	2,184	0	0	0
7159906	LAS VEGAS	NV		08/19/2024		327,520	0	(17)	0	0	(17)	0	3,550	3,533	0	0	0
7159908	HUTTO	TX		08/19/2024		301,076	0	(23)	0	0	(23)	0	3,187	3,164	0	0	0
7159910	HOBOKEN	NJ		08/19/2024		441,671	0	(74)	0	0	(74)	0	4,704	4,630	0	0	0
7159911	HAYWARD	WI		08/19/2024		299,607	0	(28)	0	0	(28)	0	3,567	3,538	0	0	0
7159913	OXNARD	CA		08/19/2024		204,295	0	(6,278)	0	0	(6,278)	0	39,183	32,904	0	0	0
7159914	MURFREESBORO	TN		08/19/2024		198,907	0	(42)	0	0	(42)	0	2,077	2,035	0	0	0
7159915	SEVERANCE	CO		08/19/2024		363,053	0	(55)	0	0	(55)	0	3,840	3,785	0	0	0
7159917	SPRINGFIELD	OR		08/19/2024		179,277	0	(27)	0	0	(27)	0	1,871	1,844	0	0	0
7159918	LAWRENCEVILLE	GA		08/19/2024		182,411	0	(20)	0	0	(20)	0	2,062	2,042	0	0	0
7159919	FAIRFIELD	CA		08/19/2024		438,258	0	(85)	0	0	(85)	0	4,687	4,603	0	0	0
7159920	CHARLOTTE	NC		08/19/2024		193,587	0	(31)	0	0	(31)	0	2,358	2,328	0	0	0
7159921	FAIRBURN	GA		08/19/2024		297,797	0	19	0	0	19	0	3,748	3,767	0	0	0
7159922	MANTECA	CA		08/19/2024		582,624	0	(81)	0	0	(81)	0	26,581	26,500	0	0	0
7159924	STATEN ISLAND	NY		08/19/2024		387,301	0	(5)	0	0	(5)	0	4,625	4,620	0	0	0
7159925	SEASIDE PARK	NJ		08/19/2024		283,774	0	(53)	0	0	(53)	0	2,951	2,898	0	0	0
7159926	FERRIS	TX		08/19/2024		241,492	0	(27)	0	0	(27)	0	3,846	3,819	0	0	0
7159927	CHARLOTTE	NC		08/19/2024		272,457	0	(27)	0	0	(27)	0	4,561	4,534	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7159928	GEORGETOWN	KY		08/19/2024		201,937	0	(25)	0	0	(25)	0	2,307	2,282	0	0	0
7159929	FERRIS	TX		08/19/2024		256,622	0	(29)	0	0	(29)	0	4,006	3,978	0	0	0
7159930	WINCHESTER	CA		08/19/2024		449,328	0	(12)	0	0	(12)	0	5,117	5,105	0	0	0
7159931	HOBOKEN	NJ		08/19/2024		377,234	0	(43)	0	0	(43)	0	3,978	3,935	0	0	0
7159932	AVE MARIA	FL		08/19/2024		309,034	0	(58)	0	0	(58)	0	2,982	2,923	0	0	0
7159933	MAPLE VALLEY	WA		08/19/2024		499,753	0	(610)	0	0	(610)	0	79,363	78,753	0	0	0
7159934	STRATHMERE	NJ		08/19/2024		760,206	0	1	0	0	1	0	10,794	10,795	0	0	0
7159936	AUSTIN	TX		08/19/2024		909,314	0	(25)	0	0	(25)	0	10,531	10,506	0	0	0
7159937	LOS ANGELES	CA		08/19/2024		880,601	0	0	0	0	0	0	14,757	14,757	0	0	0
7159938	WESTLAKE VILLAGE	CA		08/19/2024		972,058	0	70	0	0	70	0	13,806	13,875	0	0	0
7159941	NAPLES	FL		08/19/2024		648,470	0	35	0	0	35	0	9,198	9,233	0	0	0
7159942	SEATTLE	WA		08/19/2024		1,120,283	0	2	0	0	2	0	16,279	16,281	0	0	0
7159943	NEWPORT BEACH	CA		08/19/2024		2,750,772	0	502	0	0	502	0	39,962	40,463	0	0	0
7159945	SEVIERVILLE	TN		08/19/2024		1,296,590	0	93	0	0	93	0	18,298	18,391	0	0	0
7159946	VALPARAISO	IN		08/19/2024		137,979	0	10	0	0	10	0	1,935	1,945	0	0	0
7159947	ISLE OF PALMS	SC		08/19/2024		989,094	0	(139)	0	0	(139)	0	14,449	14,311	0	0	0
7159950	JAMAICA	NY		08/19/2024		1,262,148	0	(112)	0	0	(112)	0	15,591	15,479	0	0	0
7159951	CARMEL	CA		08/19/2024		878,374	0	(13)	0	0	(13)	0	11,728	11,715	0	0	0
7159952	LIGHTHOUSE POINT	FL		08/19/2024		887,694	0	(106)	0	0	(106)	0	11,012	10,907	0	0	0
7159954	HILTON HEAD ISLAND	SC		08/19/2024		969,920	0	(115)	0	0	(115)	0	11,952	11,837	0	0	0
7159955	BERKELEY	CA		08/19/2024		1,468,194	0	44	0	0	44	0	18,502	18,545	0	0	0
7159956	BREMERTON	WA		08/19/2024		704,435	0	(23)	0	0	(23)	0	9,742	9,719	0	0	0
7159957	PINE	CO		08/19/2024		304,946	0	(9,020)	0	0	(9,020)	0	247,875	238,855	0	0	0
7159958	BANDON	OR		08/19/2024		827,667	0	(69)	0	0	(69)	0	11,732	11,663	0	0	0
7159959	CROSSROADS	TX		08/19/2024		1,266,727	0	(236)	0	0	(236)	0	46,143	45,907	0	0	0
7159960	SANTA BARBARA	CA		08/19/2024		1,267,068	0	(187)	0	0	(187)	0	15,575	15,388	0	0	0
7159961	BAY HARBOR ISLANDS	FL		08/19/2024		795,761	0	1	0	0	1	0	12,165	12,166	0	0	0
7159963	FOREST HILLS	NY		08/19/2024		272,296	0	(49)	0	0	(49)	0	3,375	3,326	0	0	0
7159964	PARKVILLE	MD		08/19/2024		212,826	0	15	0	0	15	0	2,919	2,934	0	0	0
7159965	NOKOMIS	FL		08/19/2024		192,831	0	(34)	0	0	(34)	0	4,289	4,255	0	0	0
7159966	FUQUAY VARINA	NC		08/19/2024		250,425	0	(8)	0	0	(8)	0	3,430	3,422	0	0	0
7159967	VANCOUVER	WA		08/19/2024		272,811	0	(21)	0	0	(21)	0	4,579	4,558	0	0	0
7159968	GARNER	NC		08/19/2024		299,557	0	(20)	0	0	(20)	0	4,201	4,181	0	0	0
7159969	SAINT PAUL	MN		08/19/2024		287,270	0	(13)	0	0	(13)	0	3,600	3,588	0	0	0
7159973	CHARLOTTE	NC		08/19/2024		315,815	0	(22)	0	0	(22)	0	4,451	4,429	0	0	0
7159974	NEW HOPE	MN		08/19/2024		229,668	0	(7)	0	0	(7)	0	2,882	2,875	0	0	0
7159975	MADISON	MS		08/19/2024		192,825	0	(8)	0	0	(8)	0	5,077	5,068	0	0	0
7159977	PRINCETON	TX		08/19/2024		249,732	0	(7)	0	0	(7)	0	3,114	3,106	0	0	0
7159978	MANTECA	CA		08/19/2024		382,891	0	(6)	0	0	(6)	0	5,669	5,663	0	0	0
7159981	HUTTO	TX		08/19/2024		124,432	0	(266)	0	0	(266)	0	21,550	21,284	0	0	0
7159982	LAKE LURE	NC		08/19/2024		319,521	0	(10)	0	0	(10)	0	4,349	4,339	0	0	0
7159983	PEORIA	AZ		08/19/2024		261,790	0	(27)	0	0	(27)	0	3,244	3,216	0	0	0
7159984	COLLEGEVILLE	PA		08/19/2024		252,184	0	(7)	0	0	(7)	0	3,124	3,116	0	0	0
7159985	SMYRNA	GA		08/19/2024		329,652	0	(39)	0	0	(39)	0	4,054	4,015	0	0	0
7159986	NEW YORK	NY		08/19/2024		1,395,826	0	(165)	0	0	(165)	0	17,161	16,996	0	0	0
7159987	KANNAPOLIS	NC		08/19/2024		221,751	0	(33)	0	0	(33)	0	2,545	2,512	0	0	0
7159988	JENSEN BEACH	FL		08/19/2024		334,149	0	(35)	0	0	(35)	0	4,760	4,726	0	0	0
7159989	DRIPPING SPRINGS	TX		08/19/2024		276,377	0	19	0	0	19	0	4,119	4,138	0	0	0
7159990	MAMARONECK	NY		08/19/2024		109,582	0	(82)	0	0	(82)	0	27,398	27,316	0	0	0
7159992	KANNAPOLIS	NC		08/19/2024		246,766	0	13	0	0	13	0	3,359	3,372	0	0	0
7159993	ROSEVILLE	CA		08/19/2024		462,314	0	40	0	0	40	0	6,349	6,389	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7159994	ROYSE CITY	TX		08/19/2024		218,622	0	52	0	0	52	0	9,668	9,720	0	0	0
7159995	CHARLOTTE	NC		08/19/2024		291,203	0	2	0	0	2	0	12,392	12,394	0	0	0
7159996	KANNAPOLIS	NC		08/19/2024		232,736	0	(44)	0	0	(44)	0	2,644	2,600	0	0	0
7159997	CHARLOTTE	NC		08/19/2024		291,939	0	(4)	0	0	(4)	0	3,678	3,674	0	0	0
7159998	CHARLOTTE	NC		08/19/2024		282,441	0	0	0	0	0	0	3,586	3,586	0	0	0
7159999	GARNER	NC		08/19/2024		305,748	0	16	0	0	16	0	4,188	4,204	0	0	0
7160000	HUGO	MN		08/19/2024		221,426	0	(24)	0	0	(24)	0	2,568	2,544	0	0	0
7160001	PONDER	TX		08/19/2024		216,313	0	(5,449)	0	0	(5,449)	0	35,290	29,841	0	0	0
7160002	ASHLAND	OR		08/19/2024		255,660	0	(42)	0	0	(42)	0	2,911	2,870	0	0	0
7160004	VANCOUVER	WA		08/19/2024		561,115	0	(112)	0	0	(112)	0	6,670	6,558	0	0	0
7160005	SCOTTSDALE	AZ		08/19/2024		824,169	0	(520)	0	0	(520)	0	62,300	61,780	0	0	0
7160006	SURF CITY	NC		08/19/2024		767,633	0	(57)	0	0	(57)	0	9,576	9,518	0	0	0
7160009	SCOTTSDALE	AZ		08/19/2024		651,534	0	(110)	0	0	(110)	0	7,726	7,616	0	0	0
7160011	SAN CLEMENTE	CA		08/19/2024		1,587,761	0	(141)	0	0	(141)	0	19,651	19,509	0	0	0
7160012	PETALUMA	CA		08/19/2024		987,801	0	(186)	0	0	(186)	0	11,937	11,751	0	0	0
7160013	TRUCKEE	CA		08/19/2024		1,143,530	0	(147)	0	0	(147)	0	13,584	13,437	0	0	0
7160015	SIMI VALLEY	CA		08/19/2024		1,223,482	0	(146)	0	0	(146)	0	15,205	15,059	0	0	0
7160016	ARLINGTON	VA		08/19/2024		689,498	0	(29,086)	0	0	(29,086)	0	113,083	83,997	0	0	0
7160017	INDIAN ROCKS BEACH	FL		08/19/2024		1,032,720	0	(88)	0	0	(88)	0	12,421	12,333	0	0	0
7160018	SAN BRUNO	CA		08/19/2024		791,096	0	(25)	0	0	(25)	0	10,972	10,947	0	0	0
7160020	LOS ANGELES	CA		08/19/2024		1,772,859	0	119	0	0	119	0	23,516	23,635	0	0	0
7160021	PHOENIX	AZ		08/19/2024		1,011,654	0	(129)	0	0	(129)	0	11,911	11,782	0	0	0
7160029	BROOKLYN	NY		10/29/2024		1,252,154	0	(247)	0	0	(247)	0	10,391	10,144	0	0	0
7160030	LEXINGTON	SC		10/29/2024		191,689	0	(35)	0	0	(35)	0	1,500	1,466	0	0	0
7160031	WEST HAVEN	CT		10/29/2024		340,995	0	(57)	0	0	(57)	0	2,660	2,603	0	0	0
7160034	ROME	NY		10/29/2024		96,947	0	(20)	0	0	(20)	0	1,298	1,279	0	0	0
7160035	MIAMI	FL		10/29/2024		619,312	0	(141)	0	0	(141)	0	4,902	4,761	0	0	0
7160036	CLARK	NV		10/29/2024		411,255	0	(85)	0	0	(85)	0	3,003	2,917	0	0	0
7160038	BALTIMORE	MD		10/29/2024		168,266	0	(36)	0	0	(36)	0	1,504	1,469	0	0	0
7160039	DETROIT	MI		10/29/2024		108,505	0	(20)	0	0	(20)	0	845	825	0	0	0
7160040	MILWAUKEE	WI		10/29/2024		251,185	0	(43)	0	0	(43)	0	1,801	1,758	0	0	0
7160041	MILWAUKEE	WI		10/29/2024		251,185	0	(43)	0	0	(43)	0	1,801	1,758	0	0	0
7160042	NEENAH	WI		10/29/2024		134,771	0	(28)	0	0	(28)	0	1,189	1,161	0	0	0
7160044	WEST HARTFORD	CT		10/29/2024		216,311	0	(38)	0	0	(38)	0	1,590	1,552	0	0	0
7160046	HOUSTON	TX		10/29/2024		160,757	0	(37)	0	0	(37)	0	1,532	1,495	0	0	0
7160047	ROSENBERG	TX		10/29/2024		193,385	0	(42)	0	0	(42)	0	2,446	2,404	0	0	0
7160048	KANSAS CITY	MO		10/29/2024		156,730	0	(26)	0	0	(26)	0	144,615	144,588	0	0	0
7160049	BOONVILLE	MO		10/29/2024		251,121	0	(43)	0	0	(43)	0	1,801	1,758	0	0	0
7160052	PORT CHARLOTTE	FL		10/29/2024		129,767	0	(23)	0	0	(23)	0	954	931	0	0	0
7160054	DEERFIELD BEACH	FL		10/29/2024		422,128	0	(90)	0	0	(90)	0	3,747	3,657	0	0	0
7160055	STRATFORD	CT		10/29/2024		209,370	0	(45)	0	0	(45)	0	1,890	1,845	0	0	0
7160056	MILFORD	CT		10/29/2024		319,499	0	(69)	0	0	(69)	0	2,885	2,816	0	0	0
7160058	WHITE PLAINS	NY		10/29/2024		198,626	0	(211)	0	0	(211)	0	5,444	5,233	0	0	0
7160059	OCALA	FL		10/29/2024		169,983	0	(34)	0	0	(34)	0	1,290	1,256	0	0	0
7160060	DAVENPORT	FL		10/29/2024		200,014	0	(43)	0	0	(43)	0	1,788	1,745	0	0	0
7160061	DELAND	FL		10/29/2024		222,297	0	(40)	0	0	(40)	0	2,020	1,981	0	0	0
7160062	JUPITER	FL		10/29/2024		484,957	0	(109)	0	0	(109)	0	4,549	4,440	0	0	0
7160063	LOUISVILLE	KY		10/29/2024		109,244	0	(110)	0	0	(110)	0	4,454	4,344	0	0	0
7160064	WILDWOOD	NJ		10/29/2024		396,292	0	(81)	0	0	(81)	0	3,375	3,295	0	0	0
7160065	EAST POINT	GA		10/29/2024		105,013	0	0	0	0	0	0	52	52	0	0	0
7160066	RIVERHEAD	NY		10/29/2024		631,934	0	(105)	0	0	(105)	0	4,652	4,547	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160067	REX	GA		10/29/2024		241,695	0	(37)	0	0	(37)	0	1,813	1,776	0	0	0
7160069	TALLAHASSEE	FL		10/29/2024		235,614	0	(67)	0	0	(67)	0	2,289	2,223	0	0	0
7160070	LEHIGH ACRES	FL		10/29/2024		339,077	0	(65)	0	0	(65)	0	2,730	2,665	0	0	0
7160071	LAKELAND	FL		10/29/2024		172,387	0	(32)	0	0	(32)	0	1,389	1,357	0	0	0
7160072	NEW HAVEN	CT		10/29/2024		314,744	0	(81)	0	0	(81)	0	3,017	2,937	0	0	0
7160073	KANSAS CITY	MO		10/29/2024		113,775	0	(18)	0	0	(18)	0	1,017	999	0	0	0
7160074	KNOXVILLE	TN		10/29/2024		235,241	0	(49)	0	0	(49)	0	1,880	1,831	0	0	0
7160076	FAIRPORT	NY		10/29/2024		193,558	0	(57)	0	0	(57)	0	2,407	2,350	0	0	0
7160077	NEW HAVEN	CT		10/29/2024		329,999	0	(61)	0	0	(61)	0	2,687	2,626	0	0	0
7160078	FORT WORTH	TX		10/29/2024		153,906	0	(30)	0	0	(30)	0	1,099	1,069	0	0	0
7160079	MEMPHIS	TN		10/29/2024		192,869	0	(44)	0	0	(44)	0	1,734	1,690	0	0	0
7160080	NEW HAVEN	CT		10/29/2024		218,584	0	(36)	0	0	(36)	0	1,722	1,685	0	0	0
7160081	NEW HAVEN	CT		10/29/2024		218,810	0	(36)	0	0	(36)	0	1,681	1,645	0	0	0
7160082	BRIDGEPORT	CT		10/29/2024		374,038	0	(77)	0	0	(77)	0	3,240	3,163	0	0	0
7160083	FREDERICKSBURG	TX		10/29/2024		209,305	0	(44)	0	0	(44)	0	1,813	1,770	0	0	0
7160084	ROCK HILL	SC		10/29/2024		142,416	0	(22)	0	0	(22)	0	940	917	0	0	0
7160085	WENDELL	NC		10/29/2024		263,470	0	(55)	0	0	(55)	0	4,461	4,406	0	0	0
7160086	TAMPA	FL		10/29/2024		257,960	0	(50)	0	0	(50)	0	2,312	2,262	0	0	0
7160087	SALISBURY	MD		10/29/2024		82,736	0	(15)	0	0	(15)	0	645	630	0	0	0
7160088	SALISBURY	MD		10/29/2024		87,973	0	(16)	0	0	(16)	0	686	669	0	0	0
7160089	TOWSON	MD		10/29/2024		180,700	0	(39)	0	0	(39)	0	1,644	1,605	0	0	0
7160090	HUNTERTOWN	IN		10/29/2024		175,984	0	(5,274)	0	0	(5,274)	0	121,801	116,527	0	0	0
7160091	LOUISVILLE	KY		10/29/2024		213,856	0	(44)	0	0	(44)	0	1,853	1,808	0	0	0
7160092	SAHUARITA	AZ		10/29/2024		248,703	0	(54)	0	0	(54)	0	2,261	2,207	0	0	0
7160093	GREENTOWN	PA		10/29/2024		392,348	0	(81)	0	0	(81)	0	3,399	3,318	0	0	0
7160094	JAMESTOWN	NY		10/29/2024		250,104	0	(40)	0	0	(40)	0	1,860	1,820	0	0	0
7160096	PORTSMOUTH	VA		10/29/2024		282,587	0	(53)	0	0	(53)	0	2,220	2,167	0	0	0
7160097	LEXINGTON	SC		10/29/2024		159,520	0	(24)	0	0	(24)	0	1,495	1,471	0	0	0
7160098	D'IBERVLLE	MS		10/29/2024		125,260	0	(266)	0	0	(266)	0	6,517	6,251	0	0	0
7160099	LORTON	VA		10/29/2024		93,716	0	(18)	0	0	(18)	0	19,170	19,153	0	0	0
7160100	LEXINGTON	SC		10/29/2024		186,186	0	(40)	0	0	(40)	0	1,664	1,625	0	0	0
7160101	BUCKEYE	AZ		10/29/2024		297,586	0	(88)	0	0	(88)	0	2,864	2,776	0	0	0
7160103	MARION	IL		10/29/2024		103,548	0	(20)	0	0	(20)	0	820	800	0	0	0
7160104	SALT LAKE CITY	UT		10/29/2024		258,819	0	(53)	0	0	(53)	0	2,226	2,173	0	0	0
7160105	KENNER	LA		10/29/2024		430,240	0	(113)	0	0	(113)	0	4,653	4,539	0	0	0
7160106	HOMESTEAD	FL		10/29/2024		177,028	0	(38)	0	0	(38)	0	1,764	1,726	0	0	0
7160107	MISSION	TX		10/29/2024		191,209	0	(39)	0	0	(39)	0	1,645	1,605	0	0	0
7160108	TAMPA	FL		10/29/2024		175,611	0	(29)	0	0	(29)	0	1,646	1,618	0	0	0
7160109	KEENE	NH		10/29/2024		799,209	0	(164)	0	0	(164)	0	5,952	5,788	0	0	0
7160110	HILL	NH		10/29/2024		203,166	0	(21)	0	0	(21)	0	2,112	2,091	0	0	0
7160112	TULSA	OK		10/29/2024		291,876	0	(57)	0	0	(57)	0	2,595	2,538	0	0	0
7160113	HOUSTON	TX		10/29/2024		222,766	0	(52)	0	0	(52)	0	7,154	7,103	0	0	0
7160114	MIAMI	FL		10/29/2024		260,635	0	(404)	0	0	(404)	0	13,097	12,693	0	0	0
7160115	TALLAHASSEE	FL		10/29/2024		149,864	0	(29)	0	0	(29)	0	1,309	1,280	0	0	0
7160116	MIAMI	FL		10/29/2024		358,105	0	(56)	0	0	(56)	0	2,874	2,818	0	0	0
7160117	ODESSA	TX		10/29/2024		193,883	0	(43)	0	0	(43)	0	1,758	1,715	0	0	0
7160118	MIAMI	FL		10/29/2024		359,996	0	(64)	0	0	(64)	0	2,882	2,818	0	0	0
7160119	BIRMINGHAM	AL		10/29/2024		125,326	0	(22)	0	0	(22)	0	945	923	0	0	0
7160120	SAINT LOUIS	MO		10/29/2024		101,413	0	(20)	0	0	(20)	0	706	686	0	0	0
7160121	SAINT LOUIS	MO		10/29/2024		299,888	0	(58)	0	0	(58)	0	2,172	2,115	0	0	0
7160122	MILWAUKEE	WI		10/29/2024		82,828	0	(136)	0	0	(136)	0	2,695	2,559	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160123	MILWAUKEE	WI		10/29/2024		86,508	0	(17)	0	0	(17)	0	651	634	0	0	0
7160124	KANSAS CITY	MO		10/29/2024		247,623	0	(47)	0	0	(47)	0	1,881	1,834	0	0	0
7160126	JACKSON	MS		10/29/2024		82,791	0	(16)	0	0	(16)	0	612	596	0	0	0
7160127	FLORISSANT	MO		10/29/2024		104,649	0	(21)	0	0	(21)	0	766	745	0	0	0
7160128	CHESTER	PA		10/29/2024		149,829	0	(16)	0	0	(16)	0	1,139	1,122	0	0	0
7160129	COCKEYSVILLE	MD		10/29/2024		257,530	0	(43)	0	0	(43)	0	2,642	2,599	0	0	0
7160130	MIAMI	FL		10/29/2024		544,426	0	(98)	0	0	(98)	0	3,988	3,890	0	0	0
7160131	WINTER HAVEN	FL		10/29/2024		162,904	0	(332)	0	0	(332)	0	17,313	16,981	0	0	0
7160132	BARTLETT	TN		10/29/2024		256,528	0	(38)	0	0	(38)	0	1,878	1,839	0	0	0
7160134	SARASOTA	FL		10/29/2024		284,426	0	(60)	0	0	(60)	0	23,179	23,119	0	0	0
7160136	KINGSTON	GA		10/29/2024		255,825	0	(52)	0	0	(52)	0	2,163	2,111	0	0	0
7160137	ATLANTA	GA		10/29/2024		275,160	0	(57)	0	0	(57)	0	2,487	2,430	0	0	0
7160139	LAFAYETTE	LA		10/29/2024		85,421	0	(12)	0	0	(12)	0	803	792	0	0	0
7160141	MIAMI	FL		10/29/2024		432,412	0	(89)	0	0	(89)	0	3,719	3,630	0	0	0
7160143	KISSIMMEE	FL		10/29/2024		204,054	0	(43)	0	0	(43)	0	1,811	1,767	0	0	0
7160144	HARTFORD	WI		10/29/2024		221,865	0	(43)	0	0	(43)	0	1,786	1,744	0	0	0
7160145	ORLANDO	FL		10/29/2024		234,362	0	(49)	0	0	(49)	0	2,030	1,982	0	0	0
7160146	CHATTANOOGA	TN		10/29/2024		215,261	0	(48)	0	0	(48)	0	2,005	1,957	0	0	0
7160148	TAMPA	FL		10/29/2024		186,653	0	(71)	0	0	(71)	0	2,920	2,849	0	0	0
7160149	PLANTATION	FL		10/29/2024		468,394	0	(78)	0	0	(78)	0	3,690	3,612	0	0	0
7160150	INDEPENDENCE	MO		10/29/2024		109,919	0	(24)	0	0	(24)	0	992	969	0	0	0
7160151	LANSING	MI		10/29/2024		104,566	0	(21)	0	0	(21)	0	922	901	0	0	0
7160152	LANSING	MI		10/29/2024		133,027	0	(26)	0	0	(26)	0	1,117	1,091	0	0	0
7160153	LONGBOAT KEY	FL		10/29/2024		198,270	0	(37)	0	0	(37)	0	1,888	1,851	0	0	0
7160154	PLANT CITY	FL		10/29/2024		156,219	0	(30)	0	0	(30)	0	1,205	1,175	0	0	0
7160155	PLANT CITY	FL		10/29/2024		156,210	0	(30)	0	0	(30)	0	1,205	1,175	0	0	0
7160156	TAMPA	FL		10/29/2024		202,696	0	(37)	0	0	(37)	0	1,564	1,527	0	0	0
7160158	CLARKDALE	GA		10/29/2024		214,865	0	(68)	0	0	(68)	0	12,933	12,865	0	0	0
7160159	BATON ROUGE	LA		10/29/2024		216,222	0	(71)	0	0	(71)	0	2,411	2,340	0	0	0
7160160	PALM COAST	FL		10/29/2024		213,688	0	(32)	0	0	(32)	0	2,107	2,075	0	0	0
7160161	STONE MOUNTAIN	GA		10/29/2024		244,807	0	(52)	0	0	(52)	0	2,161	2,109	0	0	0
7160163	BATON ROUGE	LA		10/29/2024		216,222	0	(36)	0	0	(36)	0	1,596	1,560	0	0	0
7160164	BATON ROUGE	LA		10/29/2024		216,222	0	(36)	0	0	(36)	0	2,059	2,023	0	0	0
7160165	JACKSONVILLE	FL		10/29/2024		184,971	0	(38)	0	0	(38)	0	1,890	1,852	0	0	0
7160166	SPRINGFIELD	MO		10/29/2024		97,830	0	(6)	0	0	(6)	0	788	782	0	0	0
7160167	DALLAS	TX		10/29/2024		230,246	0	(50)	0	0	(50)	0	2,294	2,244	0	0	0
7160168	JACKSONVILLE	FL		10/29/2024		172,144	0	(36)	0	0	(36)	0	1,759	1,723	0	0	0
7160170	CORDOVA	TN		10/29/2024		217,800	0	(34)	0	0	(34)	0	2,418	2,384	0	0	0
7160172	PETERSBURG	VA		10/29/2024		146,057	0	(30)	0	0	(30)	0	1,256	1,226	0	0	0
7160173	FORT LAUDERDALE	FL		10/29/2024		101,050	0	(26)	0	0	(26)	0	1,238	1,212	0	0	0
7160174	STONECREST	GA		10/29/2024		185,646	0	(38)	0	0	(38)	0	1,897	1,859	0	0	0
7160175	OCALA	FL		10/29/2024		208,219	0	(41)	0	0	(41)	0	1,898	1,857	0	0	0
7160176	BELLEVUE	WA		10/29/2024		228,301	0	(51)	0	0	(51)	0	2,288	2,237	0	0	0
7160177	PALM BAY	FL		10/29/2024		180,018	0	(2,847)	0	0	(2,847)	0	60,213	57,366	0	0	0
7160178	TAMPA	FL		10/29/2024		231,600	0	(50)	0	0	(50)	0	2,307	2,257	0	0	0
7160179	TUCSON	AZ		10/29/2024		241,295	0	(33)	0	0	(33)	0	2,308	2,275	0	0	0
7160180	SUNRISE	FL		10/29/2024		401,779	0	(67)	0	0	(67)	0	3,739	3,672	0	0	0
7160182	GRANITE FALLS	NC		10/29/2024		243,256	0	(50)	0	0	(50)	0	2,287	2,236	0	0	0
7160183	SAN ANTONIO	TX		10/29/2024		257,410	0	(50)	0	0	(50)	0	2,330	2,279	0	0	0
7160184	LITCHFIELD PARK	AZ		10/29/2024		176,090	0	(33)	0	0	(33)	0	1,729	1,696	0	0	0
7160185	BRISTOL	CT		10/29/2024		177,557	0	(32)	0	0	(32)	0	1,745	1,713	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160186	VANCOUVER	WA		10/29/2024		321,919	0	(65)	0	0	(65)	0	3,156	3,091	0	0	0
7160187	DAVENPORT	FL		10/29/2024		266,287	0	(46)	0	0	(46)	0	2,315	2,269	0	0	0
7160188	GREENBELT	MD		10/29/2024		289,924	0	(72)	0	0	(72)	0	2,991	2,919	0	0	0
7160190	GRAYSON	GA		10/29/2024		350,219	0	(867)	0	0	(867)	0	154,049	153,182	0	0	0
7160191	STAFFORD	TX		10/29/2024		174,286	0	(47)	0	0	(47)	0	1,958	1,911	0	0	0
7160192	ODESSA	TX		10/29/2024		148,287	0	(33)	0	0	(33)	0	1,291	1,257	0	0	0
7160193	POMPANO BEACH	FL		10/29/2024		229,724	0	(38)	0	0	(38)	0	1,696	1,657	0	0	0
7160194	SUNNY ISLES BEACH	FL		10/29/2024		124,611	0	(23)	0	0	(23)	0	1,130	1,107	0	0	0
7160195	WOONSOCKET	RI		10/29/2024		362,068	0	(80)	0	0	(80)	0	3,132	3,052	0	0	0
7160196	PHILADELPHIA	PA		10/29/2024		205,359	0	(23)	0	0	(23)	0	1,589	1,566	0	0	0
7160197	BLOOMFIELD	NJ		10/29/2024		484,008	0	(119)	0	0	(119)	0	3,823	3,704	0	0	0
7160200	LAREDO	TX		10/29/2024		228,791	0	(54)	0	0	(54)	0	1,969	1,914	0	0	0
7160201	SCOTTSBLUFF	NE		10/29/2024		98,671	0	(20)	0	0	(20)	0	736	716	0	0	0
7160202	SANFORD	NC		10/29/2024		130,782	0	(30)	0	0	(30)	0	1,112	1,082	0	0	0
7160203	CONOVER	NC		10/29/2024		123,094	0	(137)	0	0	(137)	0	4,173	4,036	0	0	0
7160204	NASHVILLE	TN		10/29/2024		331,624	0	(103)	0	0	(103)	0	3,603	3,500	0	0	0
7160206	TUCSON	AZ		10/29/2024		209,370	0	(45)	0	0	(45)	0	1,890	1,845	0	0	0
7160209	HOUSTON	TX		10/29/2024		109,336	0	(60)	0	0	(60)	0	5,144	5,084	0	0	0
7160210	LAS VEGAS	NV		10/29/2024		237,828	0	(81)	0	0	(81)	0	3,400	3,319	0	0	0
7160211	CLEARWATER	FL		10/29/2024		212,075	0	(39)	0	0	(39)	0	1,653	1,614	0	0	0
7160212	NAPLES	FL		10/29/2024		333,597	0	(205)	0	0	(205)	0	7,636	7,431	0	0	0
7160213	MASON	OH		10/29/2024		441,137	0	(1,327)	0	0	(1,327)	0	67,672	66,346	0	0	0
7160214	DENTON	TX		10/29/2024		365,323	0	(81)	0	0	(81)	0	3,379	3,298	0	0	0
7160215	TAMPA	FL		10/29/2024		303,892	0	(53)	0	0	(53)	0	2,968	2,915	0	0	0
7160216	BROKEN ARROW	OK		10/29/2024		311,444	0	(57)	0	0	(57)	0	34,488	34,431	0	0	0
7160220	MEMPHIS	TN		10/29/2024		126,586	0	(196)	0	0	(196)	0	9,130	8,934	0	0	0
7160221	STONY BROOK	NY		10/29/2024		502,123	0	(94)	0	0	(94)	0	4,812	4,718	0	0	0
7160222	OKLAHOMA CITY	OK		10/29/2024		198,902	0	(43)	0	0	(43)	0	1,796	1,753	0	0	0
7160223	OKLAHOMA CITY	OK		10/29/2024		210,235	0	(39)	0	0	(39)	0	1,786	1,747	0	0	0
7160224	GULF SHORES	AL		09/17/2024		649,703	0	166	0	0	166	0	10,791	10,957	0	0	0
7160225	SEVIERVILLE	TN		09/17/2024		1,760,722	0	197	0	0	197	0	23,791	23,988	0	0	0
7160226	DURHAM	NC		09/17/2024		333,259	0	(44)	0	0	(44)	0	3,510	3,466	0	0	0
7160228	PIGEON FORGE	TN		09/17/2024		1,025,326	0	(22)	0	0	(22)	0	13,116	13,094	0	0	0
7160231	MARATHON	FL		09/17/2024		1,138,392	0	(260)	0	0	(260)	0	9,919	9,659	0	0	0
7160233	EVERGREEN	CO		09/17/2024		1,216,343	0	(161)	0	0	(161)	0	11,532	11,371	0	0	0
7160235	MURFREESBORO	TN		09/17/2024		400,125	0	(83)	0	0	(83)	0	4,214	4,131	0	0	0
7160236	LILBURN	GA		09/17/2024		249,825	0	(53)	0	0	(53)	0	1,935	1,882	0	0	0
7160237	PEORIA	AZ		09/17/2024		319,917	0	(34)	0	0	(34)	0	3,736	3,702	0	0	0
7160238	UNION	NJ		09/17/2024		402,849	0	(58)	0	0	(58)	0	3,858	3,800	0	0	0
7160239	SARASOTA	FL		09/17/2024		1,060,616	0	(504)	0	0	(504)	0	18,574	18,070	0	0	0
7160240	LACEY	WA		09/17/2024		309,186	0	(51)	0	0	(51)	0	2,747	2,696	0	0	0
7160241	FREEPORT	TX		09/17/2024		956,723	0	(97)	0	0	(97)	0	9,358	9,261	0	0	0
7160242	KENSINGTON	CA		09/17/2024		866,077	0	(217)	0	0	(217)	0	7,622	7,405	0	0	0
7160243	KINGS BEACH	CA		09/17/2024		533,700	0	(81)	0	0	(81)	0	4,866	4,785	0	0	0
7160244	LAS VEGAS	NV		09/17/2024		2,534,126	0	(337)	0	0	(337)	0	27,777	27,440	0	0	0
7160247	EASTON	MD		09/17/2024		1,575,579	0	(534)	0	0	(534)	0	16,262	15,728	0	0	0
7160248	BROOKLYN	NY		09/17/2024		905,369	0	(121)	0	0	(121)	0	8,283	8,162	0	0	0
7160249	BROOKLYN	NY		09/17/2024		1,950,898	0	(175)	0	0	(175)	0	19,241	19,066	0	0	0
7160252	GLEN BURNIE	MD		09/17/2024		274,496	0	(51)	0	0	(51)	0	2,680	2,629	0	0	0
7160253	SAINT HELENA	CA		09/17/2024		662,309	0	(119)	0	0	(119)	0	6,121	6,002	0	0	0
7160254	FORT LAUDERDALE	FL		09/17/2024		213,884	0	(45)	0	0	(45)	0	1,700	1,655	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160255	CHAPEL HILL	TN		09/17/2024		1,007,206	0	(138)	0	0	(138)	0	9,582	9,445	0	0	0
7160258	BEECH MOUNTAIN	NC		09/17/2024		414,282	0	(85)	0	0	(85)	0	4,039	3,954	0	0	0
7160261	FREDERICK	MD		09/17/2024		306,195	0	(50)	0	0	(50)	0	3,255	3,205	0	0	0
7160263	SANTA ROSA BEACH	FL		09/17/2024		1,126,570	0	87	0	0	87	0	14,131	14,219	0	0	0
7160264	MARCO ISLAND	FL		09/17/2024		1,029,104	0	(391)	0	0	(391)	0	20,597	20,206	0	0	0
7160265	KATY	TX		09/17/2024		413,799	0	1	0	0	1	0	6,422	6,423	0	0	0
7160266	CLOVIS	CA		09/17/2024		263,121	0	(28)	0	0	(28)	0	2,833	2,805	0	0	0
7160267	TEMPE	AZ		09/17/2024		313,975	0	(52)	0	0	(52)	0	2,978	2,925	0	0	0
7160272	MANASSAS	VA		09/17/2024		260,160	0	(45)	0	0	(45)	0	2,525	2,480	0	0	0
7160273	CROSS ROADS	TX		09/17/2024		271,098	0	(21)	0	0	(21)	0	3,025	3,004	0	0	0
7160275	WOODLAND	CA		09/17/2024		344,019	0	(117)	0	0	(117)	0	6,531	6,414	0	0	0
7160276	VAN ALSTYNE	TX		09/17/2024		462,991	0	(50)	0	0	(50)	0	4,985	4,935	0	0	0
7160277	VISTA	CA		09/17/2024		505,179	0	(81)	0	0	(81)	0	4,182	4,101	0	0	0
7160279	PHOENIX	AZ		09/17/2024		251,403	0	(40)	0	0	(40)	0	2,693	2,654	0	0	0
7160280	CHARLOTTE	NC		09/17/2024		281,013	0	(35)	0	0	(35)	0	3,527	3,492	0	0	0
7160282	SAN ANTONIO	TX		09/17/2024		235,456	0	(41)	0	0	(41)	0	2,285	2,244	0	0	0
7160284	FIFE	WA		09/17/2024		363,142	0	(47)	0	0	(47)	0	3,542	3,495	0	0	0
7160287	DALLAS	TX		09/17/2024		460,283	0	(35)	0	0	(35)	0	4,866	4,831	0	0	0
7160291	ASHBURN	VA		09/17/2024		294,649	0	(23)	0	0	(23)	0	3,359	3,336	0	0	0
7160293	ROYSE CITY	TX		09/17/2024		272,891	0	(47)	0	0	(47)	0	2,733	2,686	0	0	0
7160294	BONITA SPRINGS	FL		09/17/2024		427,104	0	(13)	0	0	(13)	0	4,664	4,652	0	0	0
7160295	TEMPE	AZ		09/17/2024		224,912	0	(27)	0	0	(27)	0	1,973	1,946	0	0	0
7160296	OAKWOOD	GA		09/17/2024		257,968	0	2	0	0	2	0	3,024	3,026	0	0	0
7160297	NORTH MYRTLE BEACH	SC		09/17/2024		567,369	0	(50)	0	0	(50)	0	6,573	6,523	0	0	0
7160298	CLEARFIELD	UT		09/17/2024		295,379	0	(397)	0	0	(397)	0	16,172	15,774	0	0	0
7160300	SACRAMENTO	CA		09/17/2024		449,376	0	(13)	0	0	(13)	0	4,875	4,861	0	0	0
7160302	SACRAMENTO	CA		09/17/2024		328,244	0	(27)	0	0	(27)	0	4,067	4,040	0	0	0
7160303	ROSEVILLE	CA		09/17/2024		444,016	0	(40)	0	0	(40)	0	4,772	4,733	0	0	0
7160304	GARDEN GROVE	CA		09/17/2024		580,120	0	(51)	0	0	(51)	0	7,242	7,192	0	0	0
7160308	SAN DIEGO	CA		09/17/2024		358,773	0	(57)	0	0	(57)	0	3,572	3,515	0	0	0
7160310	ANNA	TX		09/17/2024		315,688	0	(36)	0	0	(36)	0	3,181	3,145	0	0	0
7160311	ANNA	TX		09/17/2024		309,376	0	(40)	0	0	(40)	0	3,039	2,999	0	0	0
7160312	PHOENIX	AZ		09/17/2024		444,477	0	(223)	0	0	(223)	0	10,161	9,938	0	0	0
7160314	MONTEBELLO	CA		09/17/2024		702,059	0	(39)	0	0	(39)	0	7,647	7,608	0	0	0
7160315	ANNA	TX		09/17/2024		315,493	0	(2,565)	0	0	(2,565)	0	80,768	78,203	0	0	0
7160316	TORRANCE	CA		09/17/2024		1,019,954	0	(223)	0	0	(223)	0	9,852	9,629	0	0	0
7160318	SAINT AUGUSTINE	FL		09/17/2024		286,886	0	(22)	0	0	(22)	0	3,020	2,998	0	0	0
7160319	COROLLA	NC		09/17/2024		755,892	0	(177)	0	0	(177)	0	27,517	27,340	0	0	0
7160322	BRIDGEPORT	CT		09/17/2024		283,585	0	(63)	0	0	(63)	0	2,488	2,425	0	0	0
7160323	HELOTES	TX		09/17/2024		191,872	0	(83)	0	0	(83)	0	10,092	10,009	0	0	0
7160324	ATLANTA	GA		09/17/2024		261,221	0	(41)	0	0	(41)	0	2,839	2,798	0	0	0
7160325	EL CAJON	CA		09/17/2024		600,692	0	(34)	0	0	(34)	0	6,543	6,510	0	0	0
7160328	DEER PARK	NY		09/17/2024		376,734	0	(8)	0	0	(8)	0	4,376	4,368	0	0	0
7160329	SACRAMENTO	CA		09/17/2024		400,925	0	(38)	0	0	(38)	0	4,351	4,313	0	0	0
7160330	SAINT AUGUSTINE	FL		09/17/2024		379,270	0	(143)	0	0	(143)	0	6,774	6,631	0	0	0
7160331	WINCHESTER	VA		09/17/2024		289,130	0	(35)	0	0	(35)	0	28,095	28,060	0	0	0
7160332	NORTH MYRTLE BEACH	SC		09/17/2024		331,268	0	(27)	0	0	(27)	0	3,599	3,572	0	0	0
7160333	MESQUITE	TX		09/17/2024		212,070	0	(32)	0	0	(32)	0	2,078	2,046	0	0	0
7160334	BRASELTON	GA		09/17/2024		331,651	0	(42)	0	0	(42)	0	3,474	3,432	0	0	0
7160335	HUGHSON	CA		09/17/2024		546,721	0	(94)	0	0	(94)	0	5,475	5,381	0	0	0
7160337	MIAMI	FL		09/17/2024		755,199	0	(143)	0	0	(143)	0	7,195	7,053	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160338	EDGEWATER	FL		09/17/2024		389,005	0	(46)	0	0	(46)	0	46	0	0	0	0
7160339	STOCKTON	CA		09/17/2024		257,264	0	(97)	0	0	(97)	0	5,156	5,059	0	0	0
7160340	MISSOURI CITY	TX		09/17/2024		207,511	0	(17)	0	0	(17)	0	2,257	2,240	0	0	0
7160341	MINT HILL	NC		09/17/2024		260,907	0	(33)	0	0	(33)	0	2,752	2,719	0	0	0
7160342	MIAMI	FL		09/17/2024		284,940	0	(119)	0	0	(119)	0	5,191	5,072	0	0	0
7160343	GRANADA HILLS	CA		09/17/2024		419,380	0	(57)	0	0	(57)	0	3,745	3,687	0	0	0
7160344	BURLESON	TX		09/17/2024		247,435	0	(41)	0	0	(41)	0	2,363	2,322	0	0	0
7160345	OREM	UT		09/17/2024		418,382	0	(47)	0	0	(47)	0	4,215	4,168	0	0	0
7160347	COLORADO SPRINGS	CO		09/17/2024		366,364	0	(69)	0	0	(69)	0	4,327	4,257	0	0	0
7160348	COLLEGE STATION	TX		09/17/2024		238,537	0	(30)	0	0	(30)	0	2,331	2,301	0	0	0
7160349	ANNA	TX		09/17/2024		318,639	0	(62)	0	0	(62)	0	2,896	2,834	0	0	0
7160351	MIAMI	FL		09/17/2024		488,819	0	(109)	0	0	(109)	0	4,496	4,388	0	0	0
7160354	PASADENA	CA		09/17/2024		1,223,073	0	(272)	0	0	(272)	0	10,406	10,134	0	0	0
7160355	PALM SPRINGS	CA		09/17/2024		344,833	0	(43)	0	0	(43)	0	3,453	3,410	0	0	0
7160356	FORT WORTH	TX		09/17/2024		282,974	0	(55)	0	0	(55)	0	2,843	2,788	0	0	0
7160358	CYPRESS	TX		09/17/2024		231,290	0	(25)	0	0	(25)	0	2,507	2,482	0	0	0
7160359	EDMOND	OK		09/17/2024		222,180	0	(39)	0	0	(39)	0	2,073	2,034	0	0	0
7160360	EVERETT	WA		09/17/2024		223,834	0	(51)	0	0	(51)	0	1,926	1,876	0	0	0
7160361	GILBERT	AZ		09/17/2024		346,080	0	(31)	0	0	(31)	0	5,936	5,906	0	0	0
7160365	WINNETKA	CA		09/17/2024		660,236	0	(86)	0	0	(86)	0	6,531	6,445	0	0	0
7160366	DEARBORN HEIGHTS	MI		09/17/2024		212,491	0	(38)	0	0	(38)	0	2,027	1,989	0	0	0
7160367	ZEBULON	NC		09/17/2024		237,964	0	(36)	0	0	(36)	0	2,332	2,295	0	0	0
7160368	ROCKVILLE	MD		09/17/2024		356,930	0	(56)	0	0	(56)	0	3,438	3,381	0	0	0
7160369	DAYTONA BEACH	FL		09/17/2024		256,654	0	(53)	0	0	(53)	0	2,419	2,366	0	0	0
7160370	MAITLAND	FL		09/17/2024		268,889	0	(35)	0	0	(35)	0	2,641	2,606	0	0	0
7160371	CAROLINA BEACH	NC		09/17/2024		491,024	0	(97)	0	0	(97)	0	4,788	4,691	0	0	0
7160373	LARGO	FL		09/17/2024		369,886	0	(78)	0	0	(78)	0	2,962	2,884	0	0	0
7160374	BROOKHAVEN	GA		09/17/2024		295,446	0	(89)	0	0	(89)	0	4,335	4,246	0	0	0
7160375	ANNA	TX		09/17/2024		321,216	0	(42)	0	0	(42)	0	3,155	3,113	0	0	0
7160376	WESTWOOD	CA		09/17/2024		280,528	0	(66)	0	0	(66)	0	2,477	2,411	0	0	0
7160377	LAKE ARROWHEAD	CA		09/17/2024		554,805	0	(536)	0	0	(536)	0	18,646	18,110	0	0	0
7160378	PHILADELPHIA	PA		09/17/2024		206,730	0	(35)	0	0	(35)	0	2,270	2,234	0	0	0
7160379	COLORADO SPRINGS	CO		09/17/2024		326,895	0	(83)	0	0	(83)	0	4,249	4,166	0	0	0
7160380	LONGMONT	CO		09/17/2024		343,751	0	(44)	0	0	(44)	0	3,376	3,332	0	0	0
7160382	LAS VEGAS	NV		09/17/2024		265,314	0	(27)	0	0	(27)	0	2,805	2,778	0	0	0
7160383	AKRON	OH		09/17/2024		286,095	0	(53)	0	0	(53)	0	2,793	2,740	0	0	0
7160384	AKRON	OH		09/17/2024		286,095	0	(53)	0	0	(53)	0	2,793	2,740	0	0	0
7160385	WATERTOWN	MA		09/17/2024		787,509	0	(187)	0	0	(187)	0	6,769	6,582	0	0	0
7160386	CHATHAM	MA		09/17/2024		344,927	0	(78)	0	0	(78)	0	3,049	2,971	0	0	0
7160387	FAYETTEVILLE	AR		09/17/2024		217,668	0	(52)	0	0	(52)	0	1,871	1,819	0	0	0
7160389	NOVI	MI		09/17/2024		274,313	0	(97)	0	0	(97)	0	3,453	3,356	0	0	0
7160390	DENVER	CO		09/17/2024		570,514	0	(91)	0	0	(91)	0	6,153	6,062	0	0	0
7160391	ANNA	TX		09/17/2024		254,001	0	(958)	0	0	(958)	0	78,039	77,081	0	0	0
7160392	CARMICHAEL	CA		09/17/2024		325,444	0	(79)	0	0	(79)	0	2,838	2,759	0	0	0
7160394	SACRAMENTO	CA		09/17/2024		479,334	0	(113)	0	0	(113)	0	4,232	4,119	0	0	0
7160396	CHICAGO	IL		09/17/2024		493,521	0	(61)	0	0	(61)	0	4,770	4,710	0	0	0
7160397	SPARKS	NV		09/17/2024		452,122	0	(277)	0	0	(277)	0	11,675	11,398	0	0	0
7160398	GROSSE POINTE	MI		09/17/2024		369,215	0	(97)	0	0	(97)	0	6,543	6,446	0	0	0
7160399	SPRINGFIELD	TN		09/17/2024		270,801	0	(42)	0	0	(42)	0	8,796	8,754	0	0	0
7160400	CLAREMONT	CA		09/17/2024		497,595	0	(79)	0	0	(79)	0	4,742	4,663	0	0	0
7160401	PALM BAY	FL		09/17/2024		275,680	0	(64)	0	0	(64)	0	2,314	2,250	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160402	BAY POINT	CA		09/17/2024		254,313	0	(62)	0	0	(62)	0	2,243	2,181	0	0	0
7160403	SEVIERVILLE	TN		09/17/2024		333,521	0	(152)	0	0	(152)	0	5,800	5,648	0	0	0
7160405	OAKLAND	CA		09/17/2024		417,083	0	(117)	0	0	(117)	0	3,629	3,512	0	0	0
7160407	ARLINGTON HEIGHTS	IL		09/17/2024		304,726	0	(66)	0	0	(66)	0	2,379	2,313	0	0	0
7160408	BRASELTON	GA		09/17/2024		245,314	0	(645)	0	0	(645)	0	23,888	23,243	0	0	0
7160409	ANNA	TX		09/17/2024		330,705	0	(78)	0	0	(78)	0	2,843	2,765	0	0	0
7160411	BOYNTON BEACH	FL		09/17/2024		204,990	0	(29)	0	0	(29)	0	2,014	1,985	0	0	0
7160412	EDMOND	OK		09/17/2024		246,804	0	(135)	0	0	(135)	0	5,462	5,327	0	0	0
7160413	ALDIE	VA		09/17/2024		789,707	0	(129)	0	0	(129)	0	7,031	6,902	0	0	0
7160414	CLEARWATER	FL		09/17/2024		269,874	0	(298)	0	0	(298)	0	23,242	22,944	0	0	0
7160416	BIG BEAR LAKE	CA		09/17/2024		377,407	0	(58)	0	0	(58)	0	3,466	3,409	0	0	0
7160417	BONITA SPRINGS	FL		09/17/2024		302,264	0	(65)	0	0	(65)	0	2,675	2,610	0	0	0
7160418	EDISON	NJ		09/17/2024		261,743	0	(62)	0	0	(62)	0	2,258	2,196	0	0	0
7160419	SACRAMENTO	CA		09/17/2024		275,320	0	(66)	0	0	(66)	0	2,193	2,127	0	0	0
7160420	CAPE MAY COURT HOUSE	NJ		09/17/2024		314,507	0	(45)	0	0	(45)	0	3,011	2,966	0	0	0
7160421	LANCASTER	CA		09/17/2024		464,931	0	(48)	0	0	(48)	0	4,916	4,868	0	0	0
7160422	WESTON	FL		09/17/2024		227,545	0	(92)	0	0	(92)	0	5,180	5,088	0	0	0
7160424	CANBY	OR		09/17/2024		425,165	0	(76)	0	0	(76)	0	4,085	4,008	0	0	0
7160425	PANAMA CITY BEACH	FL		09/17/2024		500,321	0	(113)	0	0	(113)	0	4,099	3,986	0	0	0
7160428	YOUNGSVILLE	NC		09/17/2024		279,229	0	(57)	0	0	(57)	0	2,474	2,417	0	0	0
7160429	ONTARIO	CA		09/17/2024		628,389	0	(125)	0	0	(125)	0	5,468	5,343	0	0	0
7160430	OXNARD	CA		09/17/2024		501,585	0	(92)	0	0	(92)	0	5,030	4,937	0	0	0
7160432	SAN DIEGO	CA		09/17/2024		862,121	0	(61)	0	0	(61)	0	9,678	9,618	0	0	0
7160433	SARASOTA	FL		09/17/2024		1,047,387	0	(245)	0	0	(245)	0	9,403	9,158	0	0	0
7160435	LOS ALAMITOS	CA		09/17/2024		1,505,071	0	(265)	0	0	(265)	0	19,482	19,217	0	0	0
7160436	WESTMINSTER	CA		09/17/2024		744,145	0	(184)	0	0	(184)	0	12,763	12,578	0	0	0
7160437	ZEPHYRHILLS	FL		09/17/2024		281,564	0	(44)	0	0	(44)	0	2,446	2,403	0	0	0
7160438	SAN DIEGO	CA		09/17/2024		1,297,459	0	(260)	0	0	(260)	0	13,086	12,827	0	0	0
7160441	FRESNO	CA		09/17/2024		299,714	0	(11)	0	0	(11)	0	3,297	3,286	0	0	0
7160442	MINERAL	VA		09/17/2024		321,829	0	(63)	0	0	(63)	0	2,605	2,542	0	0	0
7160443	COLLEGE GROVE	TN		09/17/2024		466,047	0	(82)	0	0	(82)	0	4,414	4,332	0	0	0
7160444	TURLOCK	CA		09/17/2024		775,114	0	(74)	0	0	(74)	0	8,170	8,096	0	0	0
7160445	RIVERSIDE AREA	CA		09/17/2024		524,626	0	(138)	0	0	(138)	0	5,043	4,905	0	0	0
7160446	GOODLETTSVILLE	TN		09/17/2024		266,750	0	(13)	0	0	(13)	0	4,301	4,288	0	0	0
7160448	MOUNTAIN HOUSE	CA		09/17/2024		416,444	0	(62)	0	0	(62)	0	4,151	4,090	0	0	0
7160449	GILROY	CA		09/17/2024		839,948	0	(82)	0	0	(82)	0	7,945	7,863	0	0	0
7160450	LOS ANGELES	CA		09/17/2024		1,132,533	0	(225)	0	0	(225)	0	12,883	12,658	0	0	0
7160451	CALABASAS	CA		09/17/2024		1,186,763	0	(148)	0	0	(148)	0	10,202	10,055	0	0	0
7160452	PHOENIX	AZ		09/17/2024		442,002	0	(72)	0	0	(72)	0	4,582	4,510	0	0	0
7160455	CHINO	CA		09/17/2024		393,890	0	16	0	0	16	0	4,785	4,802	0	0	0
7160456	PETERSBURG	VA		09/17/2024		176,566	0	(25)	0	0	(25)	0	1,550	1,525	0	0	0
7160457	BELMAR	NJ		09/17/2024		1,377,811	0	(295)	0	0	(295)	0	11,579	11,284	0	0	0
7160458	SYLMAR	CA		09/17/2024		167,519	0	(33)	0	0	(33)	0	1,634	1,601	0	0	0
7160459	ONTARIO	CA		09/17/2024		390,222	0	(60)	0	0	(60)	0	3,679	3,619	0	0	0
7160461	AUSTIN	TX		09/17/2024		360,822	0	(71)	0	0	(71)	0	3,256	3,185	0	0	0
7160462	MURRIETA	CA		09/17/2024		465,238	0	(76)	0	0	(76)	0	4,350	4,273	0	0	0
7160463	PALMDALE	CA		09/17/2024		256,730	0	(38)	0	0	(38)	0	2,857	2,819	0	0	0
7160464	GREENWOOD	IN		09/17/2024		277,280	0	(33)	0	0	(33)	0	2,624	2,590	0	0	0
7160465	ZEBULON	NC		09/17/2024		272,020	0	10	0	0	10	0	3,156	3,166	0	0	0
7160466	OCALA	FL		09/17/2024		220,131	0	(11)	0	0	(11)	0	2,534	2,523	0	0	0
7160467	ELKRIDGE	MD		09/17/2024		260,686	0	(20)	0	0	(20)	0	2,726	2,706	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160469	EL PASO	TX		09/17/2024		219,935	0	(11)	0	0	(11)	0	2,290	2,279	0	0	0
7160470	MARYVILLE	TN		09/17/2024		223,904	0	(25)	0	0	(25)	0	5,723	5,698	0	0	0
7160471	KURE BEACH	NC		09/17/2024		692,738	0	(74)	0	0	(74)	0	7,295	7,221	0	0	0
7160472	GREEN VALLEY LAKE	CA		09/17/2024		217,127	0	(46)	0	0	(46)	0	1,874	1,829	0	0	0
7160473	DALLAS	TX		09/17/2024		210,530	0	(43)	0	0	(43)	0	2,491	2,448	0	0	0
7160475	TUCSON	AZ		09/17/2024		242,923	0	(51)	0	0	(51)	0	1,836	1,786	0	0	0
7160477	SAINT LOUIS	MO		09/17/2024		402,228	0	(62)	0	0	(62)	0	3,819	3,757	0	0	0
7160478	GALVESTON	TX		09/17/2024		413,013	0	(2,175)	0	0	(2,175)	0	73,586	71,411	0	0	0
7160480	BRIDGEPORT	CT		09/17/2024		331,109	0	(68)	0	0	(68)	0	2,462	2,394	0	0	0
7160481	MISHAWAKA	IN		09/17/2024		279,926	0	(60)	0	0	(60)	0	2,168	2,108	0	0	0
7160484	HUMBLE	TX		09/17/2024		251,055	0	(82)	0	0	(82)	0	3,065	2,983	0	0	0
7160486	CAMAS	WA		09/17/2024		294,380	0	(44)	0	0	(44)	0	2,811	2,766	0	0	0
7160488	CENTERTON	AR		09/17/2024		248,720	0	(33)	0	0	(33)	0	2,495	2,462	0	0	0
7160489	PLANO	TX		09/17/2024		344,872	0	(46)	0	0	(46)	0	3,509	3,463	0	0	0
7160491	EVANSTON	IL		09/17/2024		482,525	0	(95)	0	0	(95)	0	4,495	4,400	0	0	0
7160492	CORONA	CA		09/17/2024		383,148	0	(54)	0	0	(54)	0	4,478	4,424	0	0	0
7160493	COLUMBUS	OH		09/17/2024		341,921	0	(47)	0	0	(47)	0	6,419	6,372	0	0	0
7160494	VALENCIA	CA		09/17/2024		302,139	0	(28)	0	0	(28)	0	3,629	3,601	0	0	0
7160496	OCEAN CITY	MD		09/17/2024		637,652	0	(117)	0	0	(117)	0	5,987	5,870	0	0	0
7160497	MIDDLETOWN	RI		09/17/2024		366,493	0	(44)	0	0	(44)	0	3,596	3,552	0	0	0
7160498	CANTON	GA		09/17/2024		296,026	0	(24)	0	0	(24)	0	3,174	3,150	0	0	0
7160499	JUPITER	FL		09/17/2024		403,700	0	(67)	0	0	(67)	0	3,941	3,874	0	0	0
7160500	DAYTONA BEACH	FL		09/17/2024		368,948	0	(83)	0	0	(83)	0	3,494	3,411	0	0	0
7160501	BOSTON	MA		09/17/2024		340,179	0	(68)	0	0	(68)	0	4,064	3,996	0	0	0
7160503	OCEAN CITY	MD		09/17/2024		301,617	0	(25)	0	0	(25)	0	3,234	3,209	0	0	0
7160504	WAKE FOREST	NC		09/17/2024		308,728	0	(3,846)	0	0	(3,846)	0	113,890	110,044	0	0	0
7160506	NAPLES	FL		09/17/2024		510,799	0	(61)	0	0	(61)	0	5,011	4,950	0	0	0
7160507	SAVANNAH	GA		09/17/2024		318,057	0	(38)	0	0	(38)	0	3,010	2,971	0	0	0
7160508	MCGAHEYSVILLE	VA		09/17/2024		284,446	0	(94)	0	0	(94)	0	5,310	5,216	0	0	0
7160510	PORT ANGELES	WA		09/17/2024		524,682	0	(118)	0	0	(118)	0	4,957	4,840	0	0	0
7160511	SALEM	OR		09/17/2024		324,023	0	(66)	0	0	(66)	0	2,850	2,784	0	0	0
7160512	NORTH WILDWOOD	NJ		09/17/2024		303,121	0	(29)	0	0	(29)	0	3,246	3,217	0	0	0
7160513	EASTON	WA		09/17/2024		374,816	0	(1,626)	0	0	(1,626)	0	102,644	101,018	0	0	0
7160515	SEASIDE HEIGHTS	NJ		09/17/2024		545,599	0	(124)	0	0	(124)	0	4,682	4,557	0	0	0
7160516	NORTH TOPSAIL BEACH	NC		09/17/2024		295,924	0	(28)	0	0	(28)	0	3,017	2,989	0	0	0
7160517	CRANSTON	RI		09/17/2024		568,787	0	(123)	0	0	(123)	0	4,888	4,765	0	0	0
7160518	ORANGE BEACH	AL		09/17/2024		445,247	0	(53)	0	0	(53)	0	4,377	4,324	0	0	0
7160519	WARRINGTON	PA		09/17/2024		311,144	0	(111)	0	0	(111)	0	6,308	6,197	0	0	0
7160520	RALEIGH	NC		09/17/2024		307,460	0	(27)	0	0	(27)	0	4,010	3,984	0	0	0
7160522	SAINT HELENA ISLAND	SC		09/17/2024		324,016	0	(91)	0	0	(91)	0	3,593	3,502	0	0	0
7160524	ARVADA	CO		09/17/2024		515,915	0	(55)	0	0	(55)	0	6,189	6,134	0	0	0
7160525	SEATTLE	WA		09/17/2024		647,476	0	(141)	0	0	(141)	0	6,210	6,069	0	0	0
7160526	BLACK MOUNTAIN	NC		09/17/2024		328,640	0	(52)	0	0	(52)	0	3,152	3,100	0	0	0
7160527	ATLANTA	GA		09/17/2024		661,801	0	(151)	0	0	(151)	0	5,679	5,528	0	0	0
7160530	SEVIERVILLE	TN		09/17/2024		425,626	0	(40)	0	0	(40)	0	4,280	4,240	0	0	0
7160531	N TOPSAIL BEACH	NC		09/17/2024		506,385	0	(105)	0	0	(105)	0	4,728	4,622	0	0	0
7160532	SAN DIEGO	CA		09/17/2024		1,514,666	0	(478)	0	0	(478)	0	22,390	21,913	0	0	0
7160533	QUINCY	MA		09/17/2024		245,537	0	(60)	0	0	(60)	0	3,900	3,841	0	0	0
7160535	MILTON	WA		09/17/2024		627,731	0	(127)	0	0	(127)	0	5,126	4,999	0	0	0
7160536	LODI	CA		09/17/2024		474,528	0	(79)	0	0	(79)	0	16,807	16,728	0	0	0
7160537	EAGLE	ID		09/17/2024		418,766	0	(26)	0	0	(26)	0	4,753	4,727	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7160538	LIVERMORE	CA		09/17/2024		428,686	0	(64)	0	0	(64)	0	4,746	4,682	0	0	0
7160539	OLYMPIA	WA		09/17/2024		319,067	0	(57)	0	0	(57)	0	3,104	3,047	0	0	0
7160540	OLYMPIA	WA		09/17/2024		319,067	0	(57)	0	0	(57)	0	3,104	3,047	0	0	0
7160541	GLEN ALLEN	VA		09/17/2024		254,051	0	(44)	0	0	(44)	0	2,431	2,388	0	0	0
7160542	MORGANTOWN	WV		09/17/2024		269,495	0	(58)	0	0	(58)	0	2,717	2,659	0	0	0
7160543	MOUNT LAUREL	NJ		09/17/2024		254,442	0	(38)	0	0	(38)	0	2,441	2,403	0	0	0
7160544	JARRELL	TX		09/17/2024		221,738	0	(211)	0	0	(211)	0	6,043	5,832	0	0	0
7160545	VIRGINIA BEACH	VA		09/17/2024		331,982	0	(65)	0	0	(65)	0	13,409	13,344	0	0	0
7160546	PEORIA	AZ		09/17/2024		297,885	0	(27)	0	0	(27)	0	3,533	3,506	0	0	0
7160547	DUMFRIES	VA		09/17/2024		453,011	0	(7)	0	0	(7)	0	5,045	5,038	0	0	0
7160548	KNOXVILLE	TN		09/17/2024		251,404	0	(20)	0	0	(20)	0	3,204	3,184	0	0	0
7160549	HOUSTON	TX		09/17/2024		237,390	0	(10)	0	0	(10)	0	2,637	2,627	0	0	0
7160550	MAMMOTH LAKES	CA		09/17/2024		1,535,074	0	(204)	0	0	(204)	0	14,648	14,444	0	0	0
7160551	REDWOOD CITY	CA		09/17/2024		482,509	0	(55)	0	0	(55)	0	5,200	5,144	0	0	0
7160553	SIMPSONVILLE	SC		09/17/2024		190,360	0	(30)	0	0	(30)	0	1,856	1,827	0	0	0
7160554	SAN DIEGO	CA		09/17/2024		221,899	0	(36)	0	0	(36)	0	4,105	4,070	0	0	0
7160555	DURHAM	NC		09/17/2024		287,049	0	(145)	0	0	(145)	0	9,476	9,332	0	0	0
7160556	SEATTLE	WA		09/17/2024		335,217	0	(1,029)	0	0	(1,029)	0	51,350	50,321	0	0	0
7160557	CANTON	MS		09/17/2024		234,310	0	(35)	0	0	(35)	0	3,532	3,497	0	0	0
7160558	RUIDOSO	NM		09/17/2024		677,189	0	(44)	0	0	(44)	0	9,498	9,454	0	0	0
7160559	WINNABOW	NC		09/17/2024		292,991	0	(106)	0	0	(106)	0	4,243	4,137	0	0	0
7160560	MILLCREEK	UT		09/17/2024		404,611	0	(63)	0	0	(63)	0	3,946	3,882	0	0	0
7160561	FLAGSTAFF	AZ		09/17/2024		270,864	0	(38)	0	0	(38)	0	2,521	2,482	0	0	0
7160563	CHESTERFIELD	VA		09/17/2024		163,208	0	(18)	0	0	(18)	0	1,503	1,485	0	0	0
7160564	HOUSTON	TX		09/17/2024		271,733	0	(30)	0	0	(30)	0	4,228	4,198	0	0	0
7160566	TUSCALOOSA	AL		09/17/2024		1,031,323	0	(184)	0	0	(184)	0	10,279	10,095	0	0	0
7160567	SUMMERVILLE	SC		09/17/2024		217,313	0	(30)	0	0	(30)	0	2,058	2,029	0	0	0
7160568	TUCSON	AZ		09/17/2024		224,080	0	14	0	0	14	0	2,883	2,898	0	0	0
7160569	MANTECA	CA		09/17/2024		474,123	0	(45)	0	0	(45)	0	5,033	4,988	0	0	0
7160573	SAINT GEORGE	UT		09/17/2024		375,473	0	(89)	0	0	(89)	0	6,326	6,237	0	0	0
7160574	ISLE OF PALMS	SC		09/17/2024		1,377,436	0	(179)	0	0	(179)	0	14,132	13,953	0	0	0
7160577	GREENVILLE	NC		09/17/2024		209,014	0	(36)	0	0	(36)	0	2,156	2,120	0	0	0
7160578	TACOMA	WA		09/17/2024		230,979	0	346	0	0	346	0	145,902	146,248	0	0	0
7160582	NORTH BAY VILLAGE	FL		09/17/2024		399,706	0	(37)	0	0	(37)	0	3,651	3,614	0	0	0
7160586	COROLLA	NC		09/17/2024		1,777,600	0	(233)	0	0	(233)	0	18,402	18,170	0	0	0
7160587	ANAHOLA	HI		09/17/2024		1,975,719	0	(168)	0	0	(168)	0	19,278	19,110	0	0	0
7160589	LIBERTY	MO		09/17/2024		155,653	0	(46)	0	0	(46)	0	2,895	2,849	0	0	0
7160593	GEORGETOWN	SC		09/17/2024		937,473	0	42	0	0	42	0	11,442	11,484	0	0	0
7160594	MARTINSBURG	WV		09/17/2024		199,448	0	(22)	0	0	(22)	0	1,954	1,933	0	0	0
7160595	AUSTIN	TX		09/17/2024		353,368	0	(17)	0	0	(17)	0	4,016	3,999	0	0	0
7160596	SEATTLE	WA		09/17/2024		999,087	0	(163)	0	0	(163)	0	13,450	13,286	0	0	0
7160597	WELLINGTON	FL		09/17/2024		1,980,226	0	(228)	0	0	(228)	0	21,386	21,158	0	0	0
7160598	MANTECA	CA		09/17/2024		488,618	0	(86)	0	0	(86)	0	4,420	4,334	0	0	0
7160599	LAKE HAVASU CITY	AZ		09/17/2024		383,769	0	(54)	0	0	(54)	0	3,840	3,786	0	0	0
7160600	LA JOLLA	CA		09/17/2024		544,734	0	(134)	0	0	(134)	0	5,261	5,127	0	0	0
7160601	IRVINE	CA		09/17/2024		667,874	0	(104)	0	0	(104)	0	6,518	6,413	0	0	0
7160602	MIAMI BEACH	FL		09/17/2024		2,276,308	0	(172)	0	0	(172)	0	21,703	21,531	0	0	0
7160603	CHICAGO	IL		09/17/2024		170,567	0	(37)	0	0	(37)	0	1,722	1,685	0	0	0
7160604	LONG BEACH	CA		09/17/2024		732,082	0	(67)	0	0	(67)	0	6,595	6,527	0	0	0
7160605	IRVING	TX		09/17/2024		337,784	0	(12)	0	0	(12)	0	3,667	3,655	0	0	0
7160606	WEST LAKE HILLS	TX		09/17/2024		372,096	0	(35)	0	0	(35)	0	3,924	3,888	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160607	N TOPSAIL BEACH	NC		09/17/2024		344,618	0	(10)	0	0	(10)	0	4,007	3,997	0	0	0
7160608	CROZET	VA		09/17/2024		307,316	0	(25)	0	0	(25)	0	3,401	3,376	0	0	0
7160610	SAN DIEGO	CA		09/17/2024		1,098,661	0	(118)	0	0	(118)	0	11,728	11,610	0	0	0
7160611	ROHNERT PARK	CA		09/17/2024		609,463	0	(81)	0	0	(81)	0	5,958	5,877	0	0	0
7160612	INCLINE VILLAGE	NV		09/17/2024		800,199	0	(114)	0	0	(114)	0	8,200	8,086	0	0	0
7160614	VERO BEACH	FL		09/17/2024		206,743	0	(29)	0	0	(29)	0	1,986	1,957	0	0	0
7160615	PARKER	CO		09/17/2024		546,977	0	(54)	0	0	(54)	0	5,188	5,135	0	0	0
7160616	POTTSTOWN	PA		09/17/2024		207,729	0	(37)	0	0	(37)	0	1,788	1,750	0	0	0
7160617	LOS ANGELES	CA		09/17/2024		800,388	0	(77)	0	0	(77)	0	22,257	22,180	0	0	0
7160618	BEAUMONT	CA		09/17/2024		371,280	0	(8,214)	0	0	(8,214)	0	71,648	63,433	0	0	0
7160619	DANIA BEACH	FL		09/17/2024		454,840	0	(47)	0	0	(47)	0	5,143	5,096	0	0	0
7160620	CORONA	CA		09/17/2024		591,949	0	(83)	0	0	(83)	0	6,321	6,239	0	0	0
7160621	ONTARIO	CA		09/17/2024		510,116	0	(58)	0	0	(58)	0	5,642	5,584	0	0	0
7160622	GATLINBURG	TN		09/17/2024		1,413,590	0	(276)	0	0	(276)	0	12,143	11,867	0	0	0
7160623	SEVIERVILLE	TN		09/17/2024		1,270,813	0	(964)	0	0	(964)	0	40,007	39,043	0	0	0
7160624	LOUISVILLE	KY		09/17/2024		260,597	0	8	0	0	8	0	3,270	3,278	0	0	0
7160625	HACIENDA HEIGHTS	CA		09/17/2024		541,148	0	(85)	0	0	(85)	0	5,633	5,549	0	0	0
7160626	WESTON	FL		09/17/2024		598,909	0	(53)	0	0	(53)	0	6,470	6,417	0	0	0
7160627	HILTON HEAD ISLAND	SC		09/17/2024		2,048,446	0	(241)	0	0	(241)	0	24,745	24,505	0	0	0
7160628	PHOENIX	AZ		09/17/2024		652,003	0	6	0	0	6	0	56,513	56,520	0	0	0
7160629	IRVINE	CA		09/17/2024		108,303	0	0	0	0	0	0	(1,025,103)	(1,025,103)	0	0	0
7160630	ST GEORGE	UT		09/17/2024		280,689	0	(12)	0	0	(12)	0	3,098	3,086	0	0	0
7160632	STOCKTON	CA		09/17/2024		238,648	0	(46)	0	0	(46)	0	2,247	2,201	0	0	0
7160634	INLET BEACH	FL		09/17/2024		640,525	0	11	0	0	11	0	9,968	9,979	0	0	0
7160636	MONTEBELLO	CA		09/17/2024		492,143	0	(41)	0	0	(41)	0	5,664	5,623	0	0	0
7160637	ORLANDO	FL		09/17/2024		316,998	0	(48)	0	0	(48)	0	3,168	3,119	0	0	0
7160638	CAPE CORAL	FL		09/17/2024		326,617	0	(39)	0	0	(39)	0	3,435	3,396	0	0	0
7160639	WOODLAND	CA		09/17/2024		484,765	0	(53)	0	0	(53)	0	4,718	4,665	0	0	0
7160640	EASTVALE	CA		09/17/2024		408,015	0	(2,370)	0	0	(2,370)	0	95,916	93,547	0	0	0
7160641	ANTELOPE	CA		09/17/2024		340,187	0	(61)	0	0	(61)	0	3,533	3,471	0	0	0
7160642	NASHVILLE	TN		09/17/2024		564,741	0	(63)	0	0	(63)	0	5,765	5,702	0	0	0
7160644	DEBARY	FL		09/17/2024		275,396	0	(43)	0	0	(43)	0	2,686	2,642	0	0	0
7160646	CARLSBAD	CA		09/17/2024		576,390	0	(29)	0	0	(29)	0	6,261	6,232	0	0	0
7160647	LONE TREE	CO		09/17/2024		275,938	0	(46)	0	0	(46)	0	2,959	2,913	0	0	0
7160649	RIVERVIEW	FL		09/17/2024		281,278	0	12	0	0	12	0	9,417	9,429	0	0	0
7160650	HERRIMAN	UT		09/17/2024		778,635	0	(120)	0	0	(120)	0	8,107	7,987	0	0	0
7160651	UPLAND	CA		09/17/2024		513,976	0	(32)	0	0	(32)	0	5,566	5,534	0	0	0
7160652	PORTLAND	OR		09/17/2024		302,134	0	(45)	0	0	(45)	0	3,094	3,049	0	0	0
7160653	POOLER	GA		09/17/2024		207,353	0	(14)	0	0	(14)	0	2,283	2,268	0	0	0
7160654	POOLER	GA		09/17/2024		207,353	0	(14)	0	0	(14)	0	2,283	2,268	0	0	0
7160655	POOLER	GA		09/17/2024		203,827	0	(14)	0	0	(14)	0	2,244	2,230	0	0	0
7160656	AURORA	CO		09/17/2024		308,243	0	(13)	0	0	(13)	0	3,588	3,575	0	0	0
7160657	CRESTLINE	CA		09/17/2024		398,655	0	(17)	0	0	(17)	0	4,428	4,412	0	0	0
7160658	TUCSON	AZ		09/17/2024		258,717	0	(11)	0	0	(11)	0	2,563	2,552	0	0	0
7160659	SEVIERVILLE	TN		09/17/2024		1,547,953	0	(171)	0	0	(171)	0	14,807	14,636	0	0	0
7160660	TEMECULA	CA		09/17/2024		408,320	0	(57)	0	0	(57)	0	4,389	4,332	0	0	0
7160661	SOUTHERN PINES	NC		09/17/2024		490,249	0	(82)	0	0	(82)	0	4,299	4,218	0	0	0
7160662	PFLUGERVILLE	TX		09/17/2024		271,278	0	995	0	0	995	0	99,022	100,018	0	0	0
7160663	OCEAN CITY	MD		09/17/2024		255,330	0	(52)	0	0	(52)	0	4,506	4,454	0	0	0
7160664	RIVIERA BEACH	FL		09/17/2024		507,863	0	(73)	0	0	(73)	0	6,310	6,236	0	0	0
7160665	COTTLEVILLE	MO		09/17/2024		261,177	0	(41)	0	0	(41)	0	2,644	2,604	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160666	COTTLEVILLE	MO		09/17/2024		260,370	0	(40)	0	0	(40)	0	2,521	2,481	0	0	0
7160667	PINE MOUNTAIN CLUB	CA		09/17/2024		454,034	0	(66)	0	0	(66)	0	4,684	4,617	0	0	0
7160670	LEESBURG	VA		09/17/2024		612,553	0	(7,660)	0	0	(7,660)	0	38,121	30,461	0	0	0
7160672	BOTHELL	WA		09/17/2024		772,697	0	(88)	0	0	(88)	0	8,272	8,184	0	0	0
7160673	PUYALLUP	WA		09/17/2024		322,671	0	(59)	0	0	(59)	0	3,270	3,211	0	0	0
7160674	AUSTIN	TX		09/17/2024		368,852	0	(56)	0	0	(56)	0	3,661	3,605	0	0	0
7160675	EVERETT	WA		09/17/2024		399,018	0	(38)	0	0	(38)	0	4,179	4,142	0	0	0
7160676	SNOQUALMIE	WA		09/17/2024		481,212	0	(91)	0	0	(91)	0	6,074	5,983	0	0	0
7160677	PLANO	TX		09/17/2024		210,094	0	(71)	0	0	(71)	0	2,992	2,922	0	0	0
7160678	GEORGETOWN	TX		09/17/2024		378,671	0	13	0	0	13	0	4,337	4,350	0	0	0
7160679	KISSIMMEE	FL		09/17/2024		751,020	0	(100)	0	0	(100)	0	6,777	6,678	0	0	0
7160680	MIAMI BEACH	FL		09/17/2024		347,237	0	(7)	0	0	(7)	0	4,171	4,164	0	0	0
7160681	ROUND LAKE	IL		09/17/2024		252,773	0	(44)	0	0	(44)	0	2,503	2,458	0	0	0
7160682	FRISCO	TX		09/17/2024		287,959	0	(85)	0	0	(85)	0	5,958	5,872	0	0	0
7160683	BLOOMINGDALE	GA		09/17/2024		264,154	0	(21)	0	0	(21)	0	4,066	4,045	0	0	0
7160684	TWINSBURG	OH		09/17/2024		231,430	0	(41)	0	0	(41)	0	2,773	2,731	0	0	0
7160685	SPRING VALLEY	NY		09/17/2024		1,188,340	0	(206)	0	0	(206)	0	11,018	10,812	0	0	0
7160686	SOUTHERN PINES	NC		09/17/2024		618,598	0	(121)	0	0	(121)	0	6,893	6,772	0	0	0
7160687	LAS VEGAS	NV		09/17/2024		318,791	0	(52)	0	0	(52)	0	3,160	3,108	0	0	0
7160692	FREEPORT	NY		08/02/2024		491,087	0	(90)	0	0	(90)	0	4,143	4,052	0	0	0
7160693	HOUSTON	TX		08/02/2024		146,268	0	(27)	0	0	(27)	0	1,143	1,116	0	0	0
7160694	PORT DEPOSIT	MD		08/02/2024		128,897	0	(29)	0	0	(29)	0	1,079	1,050	0	0	0
7160695	HAVRE DE GRACE	MD		08/02/2024		236,690	0	(52)	0	0	(52)	0	1,822	1,770	0	0	0
7160696	MOUNT CARMEL	PA		08/02/2024		71,187	0	(5)	0	0	(5)	0	540	535	0	0	0
7160698	BALTIMORE	MD		08/02/2024		147,033	0	(31)	0	0	(31)	0	1,229	1,197	0	0	0
7160699	HOLIDAY	FL		08/02/2024		193,849	0	(26)	0	0	(26)	0	1,233	1,206	0	0	0
7160700	BALTIMORE	MD		08/02/2024		204,557	0	(39)	0	0	(39)	0	1,748	1,709	0	0	0
7160701	EUCLID	OH		08/02/2024		96,700	0	(18)	0	0	(18)	0	785	766	0	0	0
7160702	DAYTON	OH		08/02/2024		177,805	0	(37)	0	0	(37)	0	1,362	1,326	0	0	0
7160703	MILWAUKEE	WI		08/02/2024		265,822	0	(62)	0	0	(62)	0	2,245	2,184	0	0	0
7160704	DUNDALK	MD		08/02/2024		184,820	0	(44)	0	0	(44)	0	1,578	1,534	0	0	0
7160705	SPARROWS POINT	MD		08/02/2024		168,834	0	(44)	0	0	(44)	0	1,571	1,527	0	0	0
7160706	PONTIAC	MI		08/02/2024		122,378	0	(25)	0	0	(25)	0	1,062	1,037	0	0	0
7160708	BALTIMORE	MD		08/02/2024		126,028	0	(27)	0	0	(27)	0	1,053	1,026	0	0	0
7160709	DETROIT	MI		08/02/2024		243,817	0	(37)	0	0	(37)	0	1,726	1,689	0	0	0
7160710	DAYTON	OH		08/02/2024		107,739	0	(20)	0	0	(20)	0	867	847	0	0	0
7160711	MILWAUKEE	WI		08/02/2024		119,332	0	(21)	0	0	(21)	0	892	871	0	0	0
7160713	BIRMINGHAM	AL		08/02/2024		76,699	0	(17)	0	0	(17)	0	621	603	0	0	0
7160714	PHILADELPHIA	PA		08/02/2024		360,211	0	(85)	0	0	(85)	0	3,031	2,945	0	0	0
7160715	DAYTON	OH		08/02/2024		234,975	0	(42)	0	0	(42)	0	1,856	1,815	0	0	0
7160719	BALTIMORE	MD		08/02/2024		137,298	0	(35)	0	0	(35)	0	1,227	1,193	0	0	0
7160720	WATERBURY	CT		08/02/2024		209,151	0	(50)	0	0	(50)	0	1,768	1,719	0	0	0
7160721	KISSIMMEE	FL		08/02/2024		146,944	0	(27)	0	0	(27)	0	1,162	1,135	0	0	0
7160722	LORAIN	OH		08/02/2024		87,583	0	(15)	0	0	(15)	0	691	676	0	0	0
7160723	SHEFFIELD	AL		08/02/2024		105,343	0	(25)	0	0	(25)	0	941	916	0	0	0
7160724	PHILADELPHIA	PA		08/02/2024		131,190	0	(9)	0	0	(9)	0	990	981	0	0	0
7160725	BALTIMORE	MD		08/02/2024		168,620	0	(38)	0	0	(38)	0	1,340	1,302	0	0	0
7160726	BALTIMORE	MD		08/02/2024		155,330	0	(33)	0	0	(33)	0	1,298	1,265	0	0	0
7160727	BALTIMORE	MD		08/02/2024		181,572	0	(38)	0	0	(38)	0	1,427	1,389	0	0	0
7160728	MONTGOMERY	AL		08/02/2024		79,300	0	(13)	0	0	(13)	0	595	581	0	0	0
7160729	CLEVELAND	TX		08/02/2024		128,687	0	(22)	0	0	(22)	0	3,087	3,065	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160731	DADE CITY	FL		08/02/2024		193,572	0	(27)	0	0	(27)	0	1,584	1,557	0	0	0
7160732	UPPER DARBY	PA		08/02/2024		129,935	0	(11)	0	0	(11)	0	1,152	1,141	0	0	0
7160733	FOLEY	AL		08/02/2024		270,910	0	(36)	0	0	(36)	0	2,037	2,002	0	0	0
7160735	WARREN	MI		08/02/2024		91,371	0	(18)	0	0	(18)	0	746	728	0	0	0
7160736	EASTLAKE	OH		08/02/2024		122,652	0	(26)	0	0	(26)	0	1,116	1,090	0	0	0
7160737	MARKHAM	IL		08/02/2024		151,912	0	(22)	0	0	(22)	0	1,187	1,165	0	0	0
7160738	SUMTER	SC		08/02/2024		116,656	0	(20)	0	0	(20)	0	946	926	0	0	0
7160739	THEODORE	AL		08/02/2024		140,690	0	(32)	0	0	(32)	0	1,189	1,157	0	0	0
7160740	CLAYTON	NC		08/02/2024		245,908	0	(47)	0	0	(47)	0	2,446	2,399	0	0	0
7160741	BALTIMORE	MD		08/02/2024		198,692	0	(39)	0	0	(39)	0	1,392	1,353	0	0	0
7160742	NEW ORLEANS	LA		08/02/2024		159,315	0	(29)	0	0	(29)	0	1,307	1,278	0	0	0
7160743	JACKSONVILLE	FL		08/02/2024		208,209	0	(46)	0	0	(46)	0	1,830	1,785	0	0	0
7160744	FAYETTEVILLE	NC		08/02/2024		136,579	0	(24)	0	0	(24)	0	1,304	1,280	0	0	0
7160745	MEMPHIS	TN		08/02/2024		96,282	0	(18)	0	0	(18)	0	779	760	0	0	0
7160746	KANSAS CITY	KS		08/02/2024		109,855	0	(26)	0	0	(26)	0	936	910	0	0	0
7160747	WARNER ROBINS	GA		08/02/2024		107,135	0	(23)	0	0	(23)	0	955	933	0	0	0
7160748	ATLANTA	GA		08/02/2024		112,197	0	(445)	0	0	(445)	0	11,285	10,841	0	0	0
7160749	SAN ANTONIO	TX		08/02/2024		154,122	0	(33)	0	0	(33)	0	1,409	1,376	0	0	0
7160750	PLAINFIELD	CT		08/02/2024		256,433	0	(47)	0	0	(47)	0	1,822	1,776	0	0	0
7160751	MERIDEN	CT		08/02/2024		211,192	0	(56)	0	0	(56)	0	1,987	1,931	0	0	0
7160752	SAINT LOUIS	MO		08/02/2024		82,319	0	(15)	0	0	(15)	0	650	635	0	0	0
7160754	MARIETTA	GA		08/07/2024		201,819	0	(23)	0	0	(23)	0	1,990	1,968	0	0	0
7160756	CULLMAN	AL		08/07/2024		117,913	0	(11)	0	0	(11)	0	1,223	1,212	0	0	0
7160757	SOUTH HOLLAND	IL		08/07/2024		189,173	0	(22)	0	0	(22)	0	1,912	1,889	0	0	0
7160758	SYRACUSE	NY		08/07/2024		116,951	0	(10)	0	0	(10)	0	1,216	1,206	0	0	0
7160759	BALTIMORE	MD		08/07/2024		193,712	0	(68)	0	0	(68)	0	8,362	8,294	0	0	0
7160761	AURORA	CO		08/07/2024		224,881	0	9	0	0	9	0	2,855	2,864	0	0	0
7160762	AURORA	CO		08/07/2024		265,913	0	11	0	0	11	0	3,376	3,387	0	0	0
7160763	ANDERSON	SC		08/07/2024		159,815	0	(24)	0	0	(24)	0	1,498	1,474	0	0	0
7160764	NEWPORT	KY		08/07/2024		76,480	0	(9)	0	0	(9)	0	817	808	0	0	0
7160765	GREAT MILLS	MD		08/07/2024		164,375	0	(15)	0	0	(15)	0	1,722	1,707	0	0	0
7160767	MYRTLE BEACH	SC		08/07/2024		216,798	0	(22)	0	0	(22)	0	2,123	2,100	0	0	0
7160768	BALTIMORE	MD		08/07/2024		242,396	0	(29)	0	0	(29)	0	2,475	2,447	0	0	0
7160770	DETROIT	MI		08/07/2024		104,389	0	(12)	0	0	(12)	0	1,035	1,023	0	0	0
7160771	WINCHESTER	VA		08/07/2024		339,666	0	(49)	0	0	(49)	0	3,499	3,450	0	0	0
7160772	HANOVER PARK	IL		08/07/2024		180,404	0	(21)	0	0	(21)	0	1,608	1,587	0	0	0
7160773	FAIRFIELD	CT		08/07/2024		788,097	0	(100)	0	0	(100)	0	7,734	7,634	0	0	0
7160774	HUNTSVILLE	AL		08/07/2024		126,122	0	(36)	0	0	(36)	0	2,998	2,962	0	0	0
7160775	HUNTSVILLE	AL		08/07/2024		101,119	0	(71)	0	0	(71)	0	7,435	7,364	0	0	0
7160777	CHARLOTTE	NC		08/07/2024		674,456	0	(88)	0	0	(88)	0	6,912	6,824	0	0	0
7160778	ST. LOUIS	MO		08/07/2024		91,439	0	(17)	0	0	(17)	0	829	812	0	0	0
7160779	HOUSTON	TX		08/07/2024		153,343	0	(141)	0	0	(141)	0	9,469	9,329	0	0	0
7160780	JUPITER	FL		08/07/2024		451,429	0	7	0	0	7	0	5,499	5,506	0	0	0
7160782	EAST NORRITON	PA		08/07/2024		226,752	0	(10)	0	0	(10)	0	1,873	1,863	0	0	0
7160783	MONTGOMERY	AL		08/07/2024		109,289	0	(10)	0	0	(10)	0	1,035	1,025	0	0	0
7160784	ROCKFORD	IL		08/07/2024		80,956	0	(15)	0	0	(15)	0	785	770	0	0	0
7160785	RIVIERA BEACH	FL		08/07/2024		225,682	0	(36)	0	0	(36)	0	2,388	2,352	0	0	0
7160786	PHILADELPHIA	PA		08/07/2024		169,191	0	(26)	0	0	(26)	0	2,420	2,394	0	0	0
7160787	GRAND RAPIDS	MI		08/07/2024		207,493	0	(42)	0	0	(42)	0	1,762	1,719	0	0	0
7160788	SAVANNAH	GA		08/07/2024		155,634	0	(28)	0	0	(28)	0	1,422	1,394	0	0	0
7160789	ATLANTA	GA		08/07/2024		127,651	0	(21)	0	0	(21)	0	1,228	1,206	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160790	JACKSON	MS		08/07/2024		169,944	0	(7)	0	0	(7)	0	1,431	1,424	0	0	0
7160791	AKRON	OH		08/07/2024		98,252	0	(14)	0	0	(14)	0	938	923	0	0	0
7160792	PENSACOLA	FL		08/07/2024		133,163	0	(21)	0	0	(21)	0	1,250	1,229	0	0	0
7160793	MINNEAPOLIS	MN		08/07/2024		112,023	0	(11)	0	0	(11)	0	1,266	1,255	0	0	0
7160795	ENDICOTT	NY		08/07/2024		220,595	0	(39)	0	0	(39)	0	1,991	1,952	0	0	0
7160797	MADISON HEIGHTS	MI		08/07/2024		158,116	0	(23)	0	0	(23)	0	1,553	1,530	0	0	0
7160800	COLUMBIA	SC		08/07/2024		167,135	0	(17)	0	0	(17)	0	2,590	2,573	0	0	0
7160801	WOODBURY	NJ		08/07/2024		204,074	0	(34)	0	0	(34)	0	1,832	1,798	0	0	0
7160802	HIXSON	TN		08/07/2024		153,740	0	(18)	0	0	(18)	0	1,531	1,513	0	0	0
7160804	MAPLE HEIGHTS	OH		08/07/2024		104,948	0	(16)	0	0	(16)	0	1,030	1,013	0	0	0
7160805	INDIANAPOLIS	IN		08/07/2024		164,352	0	(12)	0	0	(12)	0	1,711	1,699	0	0	0
7160806	STOCKBRIDGE	GA		08/07/2024		171,653	0	(17)	0	0	(17)	0	1,736	1,718	0	0	0
7160808	NORFOLK	VA		08/07/2024		213,082	0	(20)	0	0	(20)	0	2,262	2,242	0	0	0
7160809	NORFOLK	VA		08/07/2024		207,785	0	(20)	0	0	(20)	0	2,264	2,244	0	0	0
7160810	BEREA	OH		08/07/2024		160,503	0	(16)	0	0	(16)	0	1,505	1,488	0	0	0
7160811	PARMA	OH		08/07/2024		111,457	0	(11)	0	0	(11)	0	1,131	1,120	0	0	0
7160812	MENOMONEE FALLS	WI		08/07/2024		279,492	0	(31)	0	0	(31)	0	2,933	2,902	0	0	0
7160813	TUCSON	AZ		08/07/2024		226,973	0	(20)	0	0	(20)	0	2,310	2,290	0	0	0
7160814	AVON LAKE	OH		08/07/2024		155,330	0	(19)	0	0	(19)	0	1,573	1,554	0	0	0
7160815	LOUDON	NH		08/07/2024		538,011	0	(32)	0	0	(32)	0	5,453	5,421	0	0	0
7160816	LOUDON	NH		08/07/2024		516,829	0	(30)	0	0	(30)	0	5,238	5,208	0	0	0
7160817	ALICE	TX		08/07/2024		119,192	0	2	0	0	2	0	1,439	1,441	0	0	0
7160818	TYLER	TX		08/07/2024		275,839	0	(31)	0	0	(31)	0	2,531	2,500	0	0	0
7160819	CLEVELAND HEIGHTS	OH		08/07/2024		180,527	0	(25)	0	0	(25)	0	1,777	1,752	0	0	0
7160820	PENSACOLA	FL		08/07/2024		152,006	0	(17)	0	0	(17)	0	1,549	1,532	0	0	0
7160821	TRENTON	NJ		08/07/2024		171,228	0	(28)	0	0	(28)	0	1,449	1,421	0	0	0
7160822	NORFOLK	VA		08/07/2024		228,655	0	(27)	0	0	(27)	0	2,396	2,370	0	0	0
7160823	CHESAPEAKE	VA		08/07/2024		158,633	0	(10)	0	0	(10)	0	1,684	1,674	0	0	0
7160824	TULSA	OK		08/07/2024		191,663	0	(25)	0	0	(25)	0	1,981	1,957	0	0	0
7160825	NORRISTOWN	PA		08/07/2024		120,394	0	(11)	0	0	(11)	0	1,141	1,130	0	0	0
7160826	PARK FOREST	IL		08/07/2024		119,839	0	(20)	0	0	(20)	0	1,118	1,098	0	0	0
7160827	HUNTSVILLE	AL		08/07/2024		106,189	0	(11)	0	0	(11)	0	1,130	1,120	0	0	0
7160830	SLIDELL	LA		08/08/2024		78,317	0	(19)	0	0	(19)	0	654	636	0	0	0
7160831	SLIDELL	LA		08/08/2024		77,642	0	(18)	0	0	(18)	0	618	600	0	0	0
7160832	EAST CHICAGO	IN		08/08/2024		181,454	0	(34)	0	0	(34)	0	1,310	1,276	0	0	0
7160833	SLIDELL	LA		08/08/2024		76,896	0	(16)	0	0	(16)	0	661	646	0	0	0
7160835	SHEBOYGAN	WI		08/08/2024		126,094	0	(30)	0	0	(30)	0	1,164	1,134	0	0	0
7160836	THE WOODLANDS	TX		08/08/2024		208,790	0	(47)	0	0	(47)	0	1,712	1,666	0	0	0
7160837	SHEFFIELD	AL		08/08/2024		118,912	0	(28)	0	0	(28)	0	969	942	0	0	0
7160838	WARRENSVILLE HEIGHTS	OH		08/08/2024		92,367	0	(15)	0	0	(15)	0	686	671	0	0	0
7160839	OKLAHOMA CITY	OK		08/08/2024		108,590	0	(26)	0	0	(26)	0	930	903	0	0	0
7160840	CHICAGO	IL		08/08/2024		283,383	0	(66)	0	0	(66)	0	2,430	2,364	0	0	0
7160841	STUART	FL		08/08/2024		58,126	0	(14)	0	0	(14)	0	498	483	0	0	0
7160842	BROOKLYN	NY		08/08/2024		871,617	0	(234)	0	0	(234)	0	8,221	7,986	0	0	0
7160843	OKLAHOMA CITY	OK		08/08/2024		116,234	0	(30)	0	0	(30)	0	1,045	1,015	0	0	0
7160844	KANKAKEE	IL		08/08/2024		86,596	0	(19)	0	0	(19)	0	762	743	0	0	0
7160845	DURHAM	NC		08/08/2024		174,400	0	(41)	0	0	(41)	0	1,432	1,391	0	0	0
7160846	BRONX	NY		08/08/2024		1,029,615	0	(197)	0	0	(197)	0	7,242	7,044	0	0	0
7160847	PATERSON	NJ		08/08/2024		346,059	0	(81)	0	0	(81)	0	3,118	3,038	0	0	0
7160848	TULSA	OK		08/08/2024		94,582	0	(23)	0	0	(23)	0	830	807	0	0	0
7160849	MILWAUKEE	WI		08/08/2024		105,052	0	(26)	0	0	(26)	0	994	968	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160850	DOLTON	IL		08/08/2024		111,809	0	(23)	0	0	(23)	0	986	963	0	0	0
7160851	MARYVILLE	MO		08/08/2024		93,974	0	(24)	0	0	(24)	0	851	826	0	0	0
7160852	NORTH BRANCH	MN		08/08/2024		171,154	0	(46)	0	0	(46)	0	1,614	1,568	0	0	0
7160853	GARY	IN		08/08/2024		99,343	0	(24)	0	0	(24)	0	851	826	0	0	0
7160854	SPRING VALLEY	NY		08/08/2024		665,519	0	(83)	0	0	(83)	0	5,779	5,696	0	0	0
7160855	CHICAGO	IL		08/08/2024		85,435	0	(21)	0	0	(21)	0	808	786	0	0	0
7160856	LAFAYETTE	IN		08/08/2024		129,097	0	(23)	0	0	(23)	0	1,365	1,342	0	0	0
7160858	COLUMBUS	OH		08/08/2024		126,425	0	(27)	0	0	(27)	0	1,260	1,234	0	0	0
7160859	SPRINGFIELD	OH		08/08/2024		145,328	0	(33)	0	0	(33)	0	1,310	1,277	0	0	0
7160862	GREENVILLE	NC		08/08/2024		158,526	0	(39)	0	0	(39)	0	1,357	1,318	0	0	0
7160863	SAN ANTONIO	TX		08/08/2024		141,536	0	(51)	0	0	(51)	0	2,546	2,494	0	0	0
7160864	WHITING	IN		08/08/2024		326,069	0	(68)	0	0	(68)	0	2,947	2,879	0	0	0
7160865	WILMINGTON	DE		08/08/2024		238,219	0	(32)	0	0	(32)	0	2,225	2,193	0	0	0
7160866	LAKE CHARLES	LA		08/08/2024		84,368	0	(17)	0	0	(17)	0	801	784	0	0	0
7160867	MOUNT CLEMENS	MI		08/08/2024		121,155	0	(23)	0	0	(23)	0	1,070	1,047	0	0	0
7160868	PLEASANTON	TX		08/08/2024		193,025	0	(49)	0	0	(49)	0	1,735	1,686	0	0	0
7160869	SAINT LOUIS	MO		08/08/2024		90,140	0	(22)	0	0	(22)	0	811	790	0	0	0
7160870	SPRINGFIELD	OH		08/08/2024		100,651	0	(34)	0	0	(34)	0	1,054	1,020	0	0	0
7160871	NYACK	NY		08/08/2024		683,400	0	(113)	0	0	(113)	0	7,012	6,900	0	0	0
7160872	FLORISSANT	MO		08/08/2024		181,762	0	(45)	0	0	(45)	0	1,594	1,549	0	0	0
7160873	CHICAGO	IL		08/08/2024		139,043	0	(30)	0	0	(30)	0	1,135	1,105	0	0	0
7160874	FAYETTEVILLE	NC		08/08/2024		132,605	0	(28)	0	0	(28)	0	1,322	1,295	0	0	0
7160875	BUFFALO	NY		08/08/2024		169,533	0	(36)	0	0	(36)	0	1,386	1,350	0	0	0
7160876	DETROIT	MI		08/08/2024		138,673	0	(32)	0	0	(32)	0	1,250	1,218	0	0	0
7160877	IRVINGTON	NJ		08/08/2024		498,041	0	(64)	0	0	(64)	0	5,254	5,190	0	0	0
7160878	SHELBY	OH		08/08/2024		162,363	0	(41)	0	0	(41)	0	1,460	1,418	0	0	0
7160879	TRENTON	NJ		08/08/2024		231,043	0	(35)	0	0	(35)	0	2,374	2,339	0	0	0
7160880	ORLANDO	FL		08/08/2024		87,235	0	(22)	0	0	(22)	0	765	743	0	0	0
7160881	BIRMINGHAM	AL		08/08/2024		83,542	0	(17)	0	0	(17)	0	720	703	0	0	0
7160882	TRENTON	NJ		08/08/2024		202,344	0	(34)	0	0	(34)	0	1,977	1,943	0	0	0
7160883	BALTIMORE	MD		08/08/2024		178,410	0	(37)	0	0	(37)	0	1,653	1,616	0	0	0
7160884	LINDEN	NJ		08/08/2024		450,001	0	(63)	0	0	(63)	0	4,518	4,455	0	0	0
7160885	COLUMBUS	OH		08/08/2024		173,404	0	(27)	0	0	(27)	0	1,824	1,797	0	0	0
7160886	VERNON	NJ		08/08/2024		222,461	0	(28)	0	0	(28)	0	2,292	2,265	0	0	0
7160887	KINSTON	NC		08/08/2024		111,946	0	(17)	0	0	(17)	0	1,096	1,078	0	0	0
7160888	ROCKFORD	IL		08/08/2024		111,437	0	(19)	0	0	(19)	0	1,526	1,506	0	0	0
7160889	MILWAUKEE	WI		08/08/2024		79,797	0	(16)	0	0	(16)	0	810	794	0	0	0
7160891	NEW HAVEN	CT		08/08/2024		448,751	0	(90)	0	0	(90)	0	4,264	4,175	0	0	0
7160892	EUCLID	OH		08/08/2024		80,477	0	(13)	0	0	(13)	0	807	794	0	0	0
7160893	VIRGINIA BEACH	VA		08/08/2024		250,322	0	(32)	0	0	(32)	0	2,227	2,195	0	0	0
7160894	ABILENE	TX		08/08/2024		131,038	0	(33)	0	0	(33)	0	1,149	1,117	0	0	0
7160895	SAINT LOUIS	MO		08/08/2024		102,934	0	(17)	0	0	(17)	0	1,056	1,040	0	0	0
7160896	NANTICOKE	PA		08/08/2024		133,955	0	(36)	0	0	(36)	0	1,382	1,346	0	0	0
7160897	KANNAPOLIS	NC		08/08/2024		406,646	0	(54)	0	0	(54)	0	4,126	4,072	0	0	0
7160898	SPRINGFIELD	OH		08/08/2024		121,838	0	(27)	0	0	(27)	0	1,099	1,073	0	0	0
7160899	DOWAGIAC	MI		08/08/2024		133,453	0	(29)	0	0	(29)	0	1,232	1,203	0	0	0
7160900	PEKIN	IL		08/08/2024		113,485	0	(27)	0	0	(27)	0	1,048	1,021	0	0	0
7160901	PEKIN	IL		08/08/2024		113,401	0	(27)	0	0	(27)	0	1,047	1,020	0	0	0
7160902	MONROE	NC		08/08/2024		137,459	0	(31)	0	0	(31)	0	1,271	1,240	0	0	0
7160903	AUGUSTA	GA		08/08/2024		60,744	0	(17)	0	0	(17)	0	587	570	0	0	0
7160904	CLEVELAND	OH		08/08/2024		88,634	0	(17)	0	0	(17)	0	744	727	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160905	CHICAGO	IL		08/08/2024		133,339	0	(26)	0	0	(26)	0	1,129	1,102	0	0	0
7160906	SUSSEX	NJ		08/08/2024		304,565	0	(28)	0	0	(28)	0	3,074	3,046	0	0	0
7160907	NEW CASTLE	DE		08/08/2024		275,950	0	(52)	0	0	(52)	0	2,561	2,509	0	0	0
7160908	LYNCHBURG	VA		08/08/2024		104,771	0	(26)	0	0	(26)	0	1,066	1,040	0	0	0
7160909	RIVERDALE	GA		08/08/2024		178,402	0	(33)	0	0	(33)	0	1,701	1,668	0	0	0
7160910	SPRINGFIELD	IL		08/08/2024		95,439	0	(22)	0	0	(22)	0	789	768	0	0	0
7160911	MARION	AR		08/08/2024		121,595	0	(30)	0	0	(30)	0	1,122	1,092	0	0	0
7160912	DORCHESTER	MA		08/08/2024		263,071	0	(72)	0	0	(72)	0	2,513	2,442	0	0	0
7160913	CLEVELAND	OH		08/08/2024		71,069	0	(23)	0	0	(23)	0	838	815	0	0	0
7160914	LITTLE ROCK	AR		08/08/2024		135,107	0	(34)	0	0	(34)	0	1,215	1,181	0	0	0
7160915	EAST ORANGE	NJ		08/08/2024		596,574	0	(88)	0	0	(88)	0	6,132	6,043	0	0	0
7160916	SPRING VALLEY	NY		08/08/2024		705,913	0	(132)	0	0	(132)	0	7,228	7,096	0	0	0
7160917	TOMS RIVER	NJ		08/08/2024		443,490	0	(63)	0	0	(63)	0	4,342	4,279	0	0	0
7160918	HOUSTON	TX		08/08/2024		109,520	0	(19)	0	0	(19)	0	1,023	1,004	0	0	0
7160919	NEWARK	NJ		08/08/2024		628,909	0	(84)	0	0	(84)	0	6,631	6,547	0	0	0
7160920	NEWARK	NJ		08/08/2024		612,974	0	(79)	0	0	(79)	0	6,466	6,387	0	0	0
7160921	GLOUCESTER CITY	NJ		08/08/2024		142,180	0	(33)	0	0	(33)	0	1,250	1,218	0	0	0
7160922	WILMINGTON	DE		08/08/2024		138,878	0	(29)	0	0	(29)	0	1,224	1,196	0	0	0
7160923	MIAMI GARDENS	FL		08/08/2024		230,987	0	(5)	0	0	(5)	0	2,816	2,810	0	0	0
7160924	NEW HAVEN	CT		08/08/2024		429,946	0	(40)	0	0	(40)	0	4,575	4,535	0	0	0
7160925	JACKSONVILLE	FL		08/08/2024		158,439	0	14	0	0	14	0	2,035	2,049	0	0	0
7160926	STEELTON	PA		08/08/2024		119,575	0	0	0	0	0	0	1,332	1,332	0	0	0
7160929	DAYTON	OH		08/08/2024		110,251	0	(10)	0	0	(10)	0	1,378	1,368	0	0	0
7160931	WESTBURY	NY		08/07/2024		650,074	0	(164)	0	0	(164)	0	5,874	5,711	0	0	0
7160932	CLEVELAND	OH		08/07/2024		101,628	0	(18)	0	0	(18)	0	983	965	0	0	0
7160933	HYDE PARK	NY		08/07/2024		168,133	0	(41)	0	0	(41)	0	1,588	1,547	0	0	0
7160934	MASTIC BEACH	NY		08/07/2024		438,989	0	(79)	0	0	(79)	0	4,585	4,506	0	0	0
7160935	BALTIMORE	MD		08/07/2024		151,369	0	(94)	0	0	(94)	0	4,908	4,814	0	0	0
7160936	FAYETTEVILLE	NC		08/07/2024		103,694	0	(25)	0	0	(25)	0	1,065	1,040	0	0	0
7160937	EDINBURG	TX		08/07/2024		423,107	0	(110)	0	0	(110)	0	4,094	3,984	0	0	0
7160938	DETROIT	MI		08/07/2024		152,461	0	(28)	0	0	(28)	0	1,095	1,067	0	0	0
7160939	EUCLID	OH		08/07/2024		114,998	0	(28)	0	0	(28)	0	1,085	1,057	0	0	0
7160940	PHILADELPHIA	PA		08/07/2024		548,110	0	(110)	0	0	(110)	0	4,884	4,774	0	0	0
7160941	CHICAGO	IL		08/07/2024		292,221	0	(56)	0	0	(56)	0	2,745	2,689	0	0	0
7160942	SOUTH BEND	IN		08/07/2024		90,177	0	(19)	0	0	(19)	0	814	795	0	0	0
7160943	NORTH CHESTERFIELD	VA		08/07/2024		198,832	0	(38)	0	0	(38)	0	2,164	2,126	0	0	0
7160944	PATERSON	NJ		08/07/2024		609,928	0	(123)	0	0	(123)	0	5,609	5,486	0	0	0
7160946	EDGEWOOD	MD		08/07/2024		208,952	0	(44)	0	0	(44)	0	1,935	1,890	0	0	0
7160947	INDIANAPOLIS	IN		08/07/2024		170,057	0	(46)	0	0	(46)	0	1,792	1,746	0	0	0
7160948	INDIANAPOLIS	IN		08/07/2024		127,210	0	(34)	0	0	(34)	0	1,316	1,282	0	0	0
7160950	SHERWOOD	AR		08/07/2024		114,491	0	(31)	0	0	(31)	0	1,102	1,070	0	0	0
7160951	TUCSON	AZ		08/07/2024		355,218	0	(76)	0	0	(76)	0	3,289	3,213	0	0	0
7160952	CHICAGO	IL		08/07/2024		215,848	0	(52)	0	0	(52)	0	2,207	2,155	0	0	0
7160953	BLOOMINGBURG	NY		08/07/2024		316,893	0	(75)	0	0	(75)	0	3,148	3,072	0	0	0
7160954	NANUET	NY		08/07/2024		342,805	0	(31)	0	0	(31)	0	31	0	0	0	0
7160955	VERNON	CT		08/07/2024		107,694	0	(27)	0	0	(27)	0	1,171	1,144	0	0	0
7160956	GARFIELD HEIGHTS	OH		08/07/2024		89,409	0	(18)	0	0	(18)	0	937	919	0	0	0
7160957	MESA	AZ		08/07/2024		165,592	0	(35)	0	0	(35)	0	1,775	1,739	0	0	0
7160958	LA SALLE	IL		08/07/2024		188,050	0	(34)	0	0	(34)	0	1,592	1,558	0	0	0
7160960	BRICK	NJ		08/07/2024		319,462	0	(65)	0	0	(65)	0	3,202	3,137	0	0	0
7160961	FORT WORTH	TX		08/07/2024		345,920	0	(73)	0	0	(73)	0	3,492	3,418	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7160962	WARRENSVILLE HEIGHTS	OH		08/07/2024		122,542	0	(22)	0	0	(22)	0	1,236	1,214	0	0	0
7160963	PATERSON	NJ		08/07/2024		503,605	0	(124)	0	0	(124)	0	4,833	4,709	0	0	0
7160964	BOSSIER CITY	LA		08/07/2024		144,053	0	(40)	0	0	(40)	0	1,293	1,253	0	0	0
7160965	LONG BRANCH	NJ		08/07/2024		415,920	0	(96)	0	0	(96)	0	4,022	3,926	0	0	0
7160966	OAKHURST	NJ		08/07/2024		468,359	0	(99)	0	0	(99)	0	5,034	4,936	0	0	0
7160967	CHICAGO	IL		08/07/2024		248,892	0	(46)	0	0	(46)	0	2,395	2,349	0	0	0
7160968	ADAMSVILLE	AL		08/07/2024		108,359	0	(22)	0	0	(22)	0	908	886	0	0	0
7160971	WADSWORTH	OH		08/07/2024		141,675	0	(29)	0	0	(29)	0	1,630	1,601	0	0	0
7160972	SUSSEX	NJ		08/07/2024		211,049	0	(37)	0	0	(37)	0	2,240	2,202	0	0	0
7160973	NEWARK	NJ		08/07/2024		520,408	0	(124)	0	0	(124)	0	4,617	4,492	0	0	0
7160974	WEST HAVERSTRAW	NY		08/07/2024		288,628	0	(55)	0	0	(55)	0	3,130	3,075	0	0	0
7160975	HAZEL CREST	IL		08/07/2024		146,319	0	(20)	0	0	(20)	0	1,366	1,347	0	0	0
7160976	CAMDEN	NJ		08/07/2024		82,356	0	(21)	0	0	(21)	0	812	791	0	0	0
7160977	BALTIMORE	MD		08/07/2024		179,984	0	(45)	0	0	(45)	0	1,785	1,740	0	0	0
7160978	WESTHAMPTON BEACH	NY		08/07/2024		494,690	0	(128)	0	0	(128)	0	4,788	4,660	0	0	0
7160979	HOMEWOOD	IL		08/07/2024		195,233	0	(40)	0	0	(40)	0	1,864	1,824	0	0	0
7160980	OAK LAWN	IL		08/07/2024		221,854	0	(52)	0	0	(52)	0	2,330	2,278	0	0	0
7160981	ORANGE PARK	FL		08/07/2024		169,305	0	(41)	0	0	(41)	0	1,908	1,867	0	0	0
7160982	SOUTH BEND	IN		08/07/2024		87,926	0	(19)	0	0	(19)	0	796	777	0	0	0
7160983	HACKETTSTOWN	NJ		08/07/2024		277,668	0	(64)	0	0	(64)	0	2,809	2,745	0	0	0
7160984	ELYRIA	OH		08/07/2024		164,578	0	(37)	0	0	(37)	0	1,608	1,570	0	0	0
7160985	LORAIN	OH		08/07/2024		112,854	0	(26)	0	0	(26)	0	1,102	1,077	0	0	0
7160986	HOLLYWOOD	FL		08/07/2024		600,174	0	(81)	0	0	(81)	0	5,584	5,503	0	0	0
7160987	DETROIT	MI		08/07/2024		115,087	0	(29)	0	0	(29)	0	1,046	1,017	0	0	0
7160988	WARNER ROBINS	GA		08/07/2024		164,086	0	(27)	0	0	(27)	0	1,767	1,739	0	0	0
7160989	EAST ORANGE	NJ		08/07/2024		404,469	0	(86)	0	0	(86)	0	4,239	4,154	0	0	0
7160990	BAY SHORE	NY		08/07/2024		383,045	0	(104)	0	0	(104)	0	4,082	3,978	0	0	0
7160991	LAWNSIDE	NJ		08/07/2024		282,302	0	(57)	0	0	(57)	0	2,613	2,556	0	0	0
7160992	ELYRIA	OH		08/07/2024		99,862	0	(24)	0	0	(24)	0	974	950	0	0	0
7160993	HACKETTSTOWN	NJ		08/07/2024		293,956	0	(67)	0	0	(67)	0	2,962	2,895	0	0	0
7160994	MACON	GA		08/07/2024		83,667	0	(18)	0	0	(18)	0	879	861	0	0	0
7160995	WEBSTER	MA		08/12/2024		196,943	0	(28)	0	0	(28)	0	1,981	1,952	0	0	0
7160996	JACKSONVILLE	FL		08/12/2024		181,089	0	(47)	0	0	(47)	0	1,796	1,748	0	0	0
7160997	SPRINGVILLE	UT		08/12/2024		164,658	0	(38)	0	0	(38)	0	1,720	1,682	0	0	0
7160998	BALTIMORE	MD		08/12/2024		161,042	0	(38)	0	0	(38)	0	1,562	1,524	0	0	0
7160999	BALTIMORE	MD		08/12/2024		161,042	0	(38)	0	0	(38)	0	1,562	1,524	0	0	0
7161002	WARREN	MI		08/12/2024		111,792	0	(18)	0	0	(18)	0	1,234	1,216	0	0	0
7161003	CINCINNATI	OH		08/12/2024		209,784	0	(32)	0	0	(32)	0	2,040	2,008	0	0	0
7161004	TALLAHASSEE	FL		08/12/2024		137,296	0	(31)	0	0	(31)	0	1,505	1,474	0	0	0
7161005	PARKVILLE	MD		08/12/2024		203,731	0	(43)	0	0	(43)	0	2,081	2,038	0	0	0
7161006	XENIA	OH		08/12/2024		126,569	0	(24)	0	0	(24)	0	1,328	1,304	0	0	0
7161007	HAMILTON	OH		08/12/2024		144,529	0	(26)	0	0	(26)	0	1,376	1,350	0	0	0
7161008	HUNTSVILLE	AL		08/12/2024		120,547	0	(29)	0	0	(29)	0	1,258	1,230	0	0	0
7161009	ROANOKE	VA		08/12/2024		145,858	0	(37)	0	0	(37)	0	1,437	1,400	0	0	0
7161010	SOLON	OH		08/12/2024		216,815	0	(26)	0	0	(26)	0	2,597	2,571	0	0	0
7161011	SHREVEPORT	LA		08/12/2024		99,124	0	(13)	0	0	(13)	0	949	935	0	0	0
7161012	DUNDALK	MD		08/12/2024		195,181	0	(31)	0	0	(31)	0	2,053	2,023	0	0	0
7161014	JACKSONVILLE	FL		08/12/2024		299,114	0	(95)	0	0	(95)	0	3,231	3,136	0	0	0
7161015	FORT WASHINGTON	MD		08/12/2024		311,350	0	(70)	0	0	(70)	0	3,497	3,426	0	0	0
7161016	PORTSMOUTH	VA		08/12/2024		223,102	0	(53)	0	0	(53)	0	2,164	2,112	0	0	0
7161018	DAYTON	OH		08/12/2024		163,165	0	(25)	0	0	(25)	0	1,587	1,562	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7161019	CINCINNATI	OH		08/12/2024		252,777	0	(39)	0	0	(39)	0	3,231	3,193	0	0	0
7161020	ATLANTA	GA		08/12/2024		235,935	0	(41)	0	0	(41)	0	2,478	2,437	0	0	0
7161021	VALDOSTA	GA		08/12/2024		116,442	0	(25)	0	0	(25)	0	1,218	1,192	0	0	0
7161023	PARKVILLE	MD		08/12/2024		211,080	0	(48)	0	0	(48)	0	3,644	3,596	0	0	0
7161024	BALTIMORE	MD		08/12/2024		196,502	0	(46)	0	0	(46)	0	1,861	1,815	0	0	0
7161025	HUNTSVILLE	AL		08/12/2024		161,643	0	(82)	0	0	(82)	0	3,922	3,840	0	0	0
7161028	BALTIMORE	MD		08/12/2024		212,316	0	(49)	0	0	(49)	0	2,061	2,013	0	0	0
7161029	BOLINGBROOK	IL		08/12/2024		181,279	0	(38)	0	0	(38)	0	1,852	1,813	0	0	0
7161030	PHILADELPHIA	PA		08/13/2024		75,075	0	(5)	0	0	(5)	0	541	536	0	0	0
7161032	MEMPHIS	TN		08/13/2024		110,980	0	(26)	0	0	(26)	0	920	894	0	0	0
7161033	INDIANAPOLIS	IN		08/13/2024		116,366	0	(30)	0	0	(30)	0	1,096	1,066	0	0	0
7161034	MIAMI	FL		08/13/2024		992,406	0	(20)	0	0	(20)	0	8,017	7,998	0	0	0
7161036	BIRMINGHAM	AL		08/13/2024		152,422	0	(28)	0	0	(28)	0	1,240	1,212	0	0	0
7161037	MANTECA	CA		08/13/2024		279,549	0	(71)	0	0	(71)	0	2,586	2,515	0	0	0
7161038	EUCLID	OH		08/13/2024		109,025	0	(18)	0	0	(18)	0	883	865	0	0	0
7161042	BALTIMORE	MD		08/13/2024		153,651	0	(37)	0	0	(37)	0	1,305	1,268	0	0	0
7161043	CHICAGO	IL		08/13/2024		425,631	0	(65)	0	0	(65)	0	3,323	3,258	0	0	0
7161045	DETROIT	MI		08/13/2024		89,396	0	(18)	0	0	(18)	0	657	639	0	0	0
7161046	NORWICH	CT		08/13/2024		282,953	0	(69)	0	0	(69)	0	2,447	2,378	0	0	0
7161047	KANSAS CITY	MO		08/13/2024		161,170	0	(37)	0	0	(37)	0	1,540	1,504	0	0	0
7161048	KANSAS CITY	MO		08/13/2024		118,784	0	(27)	0	0	(27)	0	1,135	1,108	0	0	0
7161049	CINCINNATI	OH		08/13/2024		197,463	0	(53)	0	0	(53)	0	1,862	1,809	0	0	0
7161050	BALTIMORE	MD		08/13/2024		229,296	0	(37)	0	0	(37)	0	2,056	2,019	0	0	0
7161051	BALTIMORE	MD		08/13/2024		173,893	0	(39)	0	0	(39)	0	1,372	1,333	0	0	0
7161052	UNIONTOWN	PA		08/13/2024		197,762	0	(60)	0	0	(60)	0	3,605	3,544	0	0	0
7161054	SYRACUSE	NY		08/13/2024		135,991	0	(5)	0	0	(5)	0	131,531	131,525	0	0	0
7161056	PHILADELPHIA	PA		08/13/2024		144,974	0	(11)	0	0	(11)	0	1,155	1,144	0	0	0
7161057	GRANDVIEW	MO		08/13/2024		114,125	0	(21)	0	0	(21)	0	964	943	0	0	0
7161058	MASTIC BEACH	NY		08/13/2024		376,515	0	(71)	0	0	(71)	0	3,071	3,000	0	0	0
7161059	CHICAGO	IL		08/13/2024		149,688	0	(31)	0	0	(31)	0	1,318	1,286	0	0	0
7161060	DETROIT	MI		08/13/2024		209,874	0	(45)	0	0	(45)	0	1,790	1,745	0	0	0
7161061	PARIS	TX		08/13/2024		113,945	0	(29)	0	0	(29)	0	1,071	1,042	0	0	0
7161063	BALTIMORE	MD		08/13/2024		170,669	0	(43)	0	0	(43)	0	1,493	1,450	0	0	0
7161064	BALTIMORE	MD		08/13/2024		187,072	0	(45)	0	0	(45)	0	1,667	1,622	0	0	0
7161066	TRENTON	NJ		08/13/2024		148,671	0	(28)	0	0	(28)	0	1,275	1,247	0	0	0
7161068	HAGERSTOWN	MD		08/13/2024		136,755	0	(31)	0	0	(31)	0	1,101	1,069	0	0	0
7161069	STATESVILLE	NC		08/13/2024		133,633	0	(32)	0	0	(32)	0	1,167	1,135	0	0	0
7161070	SAINT CLAIR SHORES	MI		08/13/2024		117,110	0	(21)	0	0	(21)	0	994	973	0	0	0
7161071	BALTIMORE	MD		08/13/2024		113,724	0	(27)	0	0	(27)	0	953	926	0	0	0
7161072	SAINT LOUIS	MO		08/13/2024		105,844	0	(24)	0	0	(24)	0	904	879	0	0	0
7161073	ORLANDO	FL		08/13/2024		212,101	0	(39)	0	0	(39)	0	1,740	1,701	0	0	0
7161074	BEDFORD	TX		08/13/2024		265,463	0	(73)	0	0	(73)	0	2,681	2,608	0	0	0
7161075	HAMMOND	IN		08/13/2024		112,806	0	(22)	0	0	(22)	0	977	955	0	0	0
7161076	CINCINNATI	OH		08/13/2024		107,861	0	(13)	0	0	(13)	0	872	859	0	0	0
7161077	WEST PARK	FL		08/13/2024		255,737	0	(64)	0	0	(64)	0	2,244	2,180	0	0	0
7161079	BRYAN	TX		08/13/2024		166,373	0	(40)	0	0	(40)	0	1,403	1,363	0	0	0
7161080	CLEVELAND	OH		08/13/2024		86,649	0	(19)	0	0	(19)	0	757	738	0	0	0
7161081	COLUMBUS	OH		08/13/2024		121,516	0	(9)	0	0	(9)	0	956	946	0	0	0
7161082	KANSAS CITY	MO		08/13/2024		153,965	0	(27)	0	0	(27)	0	1,406	1,379	0	0	0
7161083	FAYETTEVILLE	NC		08/13/2024		98,272	0	(21)	0	0	(21)	0	866	844	0	0	0
7161084	INDIANAPOLIS	IN		08/13/2024		126,424	0	(29)	0	0	(29)	0	1,063	1,035	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7161085	WEST COLUMBIA	SC		08/13/2024		263,853	0	(52)	0	0	(52)	0	2,182	2,130	0	0	0
7161086	DETROIT	MI		08/13/2024		73,865	0	(10)	0	0	(10)	0	545	535	0	0	0
7161087	BALTIMORE	MD		08/13/2024		134,687	0	(26)	0	0	(26)	0	1,081	1,055	0	0	0
7161088	GARY	IN		08/13/2024		149,959	0	(27)	0	0	(27)	0	1,283	1,256	0	0	0
7161090	INDIANAPOLIS	IN		08/13/2024		148,534	0	(59)	0	0	(59)	0	1,942	1,882	0	0	0
7161092	CHESAPEAKE	VA		08/13/2024		195,305	0	(46)	0	0	(46)	0	2,104	2,058	0	0	0
7161093	MOBILE	AL		08/13/2024		101,483	0	(23)	0	0	(23)	0	797	774	0	0	0
7161094	NEW ORLEANS	LA		08/13/2024		251,094	0	(31)	0	0	(31)	0	1,994	1,963	0	0	0
7161095	MONTGOMERY	AL		08/13/2024		79,581	0	(15)	0	0	(15)	0	641	625	0	0	0
7161096	SAINT LOUIS	MO		08/13/2024		84,565	0	(19)	0	0	(19)	0	675	656	0	0	0
7161097	BALTIMORE	MD		08/13/2024		171,097	0	(33)	0	0	(33)	0	1,508	1,474	0	0	0
7161098	BALTIMORE	MD		08/13/2024		373,067	0	(62)	0	0	(62)	0	3,263	3,201	0	0	0
7161099	DETROIT	MI		08/13/2024		135,231	0	(23)	0	0	(23)	0	1,123	1,099	0	0	0
7161100	CHESTER	PA		08/13/2024		114,470	0	(8)	0	0	(8)	0	863	855	0	0	0
7161101	SAINT JOSEPH	MO		08/13/2024		178,894	0	(29)	0	0	(29)	0	1,502	1,473	0	0	0
7161102	MONTGOMERY	AL		08/13/2024		134,016	0	(27)	0	0	(27)	0	1,120	1,093	0	0	0
7161103	COLUMBUS	OH		08/13/2024		130,420	0	(32)	0	0	(32)	0	1,185	1,153	0	0	0
7161104	DUDLEY	NC		08/13/2024		115,020	0	(25)	0	0	(25)	0	886	860	0	0	0
7161105	CHICAGO	IL		08/13/2024		260,979	0	(43)	0	0	(43)	0	2,138	2,096	0	0	0
7161106	TRENTON	NJ		08/13/2024		215,018	0	(52)	0	0	(52)	0	1,926	1,874	0	0	0
7161107	JEWETT CITY	CT		08/13/2024		271,824	0	(44)	0	0	(44)	0	2,355	2,312	0	0	0
7161109	KANSAS CITY	MO		08/13/2024		98,386	0	(22)	0	0	(22)	0	914	892	0	0	0
7161110	NEWPORT NEWS	VA		08/13/2024		212,582	0	(34)	0	0	(34)	0	2,090	2,055	0	0	0
7161111	PORTSMOUTH	VA		08/13/2024		124,220	0	(23)	0	0	(23)	0	1,218	1,196	0	0	0
7161112	BALTIMORE	MD		08/13/2024		100,757	0	(22)	0	0	(22)	0	867	845	0	0	0
7161113	MOBILE	AL		08/13/2024		95,428	0	(20)	0	0	(20)	0	845	825	0	0	0
7161114	MCDONOUGH	GA		08/13/2024		147,573	0	(37)	0	0	(37)	0	1,370	1,332	0	0	0
7161115	BALTIMORE	MD		08/13/2024		197,704	0	(26)	0	0	(26)	0	1,636	1,610	0	0	0
7161116	PHILADELPHIA	PA		08/13/2024		111,873	0	(11)	0	0	(11)	0	1,007	995	0	0	0
7161117	COVINGTON	KY		08/13/2024		315,735	0	(38)	0	0	(38)	0	2,673	2,634	0	0	0
7161118	BALTIMORE	MD		08/13/2024		207,039	0	(32)	0	0	(32)	0	1,765	1,733	0	0	0
7161119	MOBILE	AL		08/13/2024		119,569	0	(28)	0	0	(28)	0	972	944	0	0	0
7161120	PLAINFIELD	CT		08/13/2024		174,756	0	(31)	0	0	(31)	0	1,262	1,231	0	0	0
7161121	BALTIMORE	MD		08/13/2024		185,498	0	(45)	0	0	(45)	0	1,654	1,609	0	0	0
7161122	DAYTON	OH		08/13/2024		125,388	0	(21)	0	0	(21)	0	919	899	0	0	0
7161123	DAYTON	OH		08/13/2024		216,180	0	(38)	0	0	(38)	0	1,583	1,546	0	0	0
7161124	CLINTON	MS		08/13/2024		166,049	0	(38)	0	0	(38)	0	1,398	1,360	0	0	0
7161125	BALTIMORE	MD		08/13/2024		182,264	0	(43)	0	0	(43)	0	1,675	1,632	0	0	0
7161126	FORT PIERCE	FL		08/13/2024		212,036	0	(41)	0	0	(41)	0	1,720	1,679	0	0	0
7161128	PUEBLO	CO		08/12/2024		208,012	0	(23)	0	0	(23)	0	2,533	2,510	0	0	0
7161129	CHARLESTON	SC		08/12/2024		320,782	0	(71)	0	0	(71)	0	3,353	3,282	0	0	0
7161130	COVINGTON	GA		08/15/2024		142,479	0	(146)	0	0	(146)	0	9,204	9,058	0	0	0
7161131	INDIANAPOLIS	IN		08/15/2024		86,397	0	(9)	0	0	(9)	0	1,010	1,001	0	0	0
7161132	MARION	IL		08/15/2024		112,383	0	(15)	0	0	(15)	0	1,076	1,061	0	0	0
7161134	ANDERSON	IN		08/15/2024		104,685	0	(20)	0	0	(20)	0	1,120	1,099	0	0	0
7161135	JACKSONVILLE	FL		08/15/2024		162,047	0	4	0	0	4	0	2,113	2,118	0	0	0
7161136	CLEVELAND	OH		08/15/2024		199,254	0	(27)	0	0	(27)	0	2,183	2,156	0	0	0
7161137	MONTGOMERY	AL		08/15/2024		97,410	0	(12)	0	0	(12)	0	653	641	0	0	0
7161138	BROOKLYN	NY		08/15/2024		1,018,379	0	(252)	0	0	(252)	0	9,467	9,215	0	0	0
7161139	TALLAHASSEE	FL		08/15/2024		236,061	0	(65)	0	0	(65)	0	2,185	2,119	0	0	0
7161142	PATCHOGUE	NY		08/15/2024		250,525	0	(66)	0	0	(66)	0	2,613	2,547	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7161143	KANSAS CITY	KS		08/15/2024		137,831	0	(33)	0	0	(33)	0	1,294	1,262	0	0	0
7161144	CHICAGO	IL		08/15/2024		524,847	0	(150)	0	0	(150)	0	5,029	4,878	0	0	0
7161145	NEW HAVEN	CT		08/15/2024		250,646	0	(55)	0	0	(55)	0	2,546	2,491	0	0	0
7161146	BALTIMORE	MD		08/15/2024		180,336	0	(35)	0	0	(35)	0	1,921	1,885	0	0	0
7161148	WACO	TX		08/15/2024		98,880	0	(23)	0	0	(23)	0	960	937	0	0	0
7161149	WACO	TX		08/15/2024		86,246	0	(19)	0	0	(19)	0	838	819	0	0	0
7161151	SLEEPY HOLLOW	NY		08/15/2024		657,995	0	(164)	0	0	(164)	0	6,527	6,363	0	0	0
7161152	WILMINGTON	DE		08/15/2024		99,983	0	(21)	0	0	(21)	0	966	945	0	0	0
7161153	BRONX	NY		08/15/2024		719,974	0	(126)	0	0	(126)	0	6,517	6,391	0	0	0
7161154	BRONX	NY		08/15/2024		576,926	0	(134)	0	0	(134)	0	5,955	5,821	0	0	0
7161155	PALM DESERT	CA		08/15/2024		412,048	0	(91)	0	0	(91)	0	4,303	4,212	0	0	0
7161157	LAKEWOOD	NJ		08/15/2024		626,841	0	(161)	0	0	(161)	0	6,497	6,336	0	0	0
7161158	TOLEDO	OH		08/15/2024		102,899	0	(18)	0	0	(18)	0	1,065	1,047	0	0	0
7161159	LAKEWOOD	OH		08/15/2024		340,172	0	(64)	0	0	(64)	0	3,372	3,307	0	0	0
7161160	BRENTWOOD	NY		08/15/2024		424,328	0	(113)	0	0	(113)	0	4,239	4,126	0	0	0
7161161	DETROIT	MI		08/15/2024		129,152	0	(26)	0	0	(26)	0	1,396	1,370	0	0	0
7161162	PHOENIX	AZ		08/15/2024		268,829	0	(69)	0	0	(69)	0	2,731	2,662	0	0	0
7161163	MARIETTA	GA		08/15/2024		255,537	0	(46)	0	0	(46)	0	2,773	2,727	0	0	0
7161164	RAYTOWN	MO		08/15/2024		172,505	0	(43)	0	0	(43)	0	1,666	1,622	0	0	0
7161165	MOUNT VERNON	NY		08/15/2024		432,104	0	(102)	0	0	(102)	0	4,288	4,186	0	0	0
7161166	NOBLESVILLE	IN		08/15/2024		204,871	0	(38)	0	0	(38)	0	2,104	2,066	0	0	0
7161167	CHICAGO	IL		08/15/2024		199,366	0	(34)	0	0	(34)	0	1,991	1,957	0	0	0
7161168	JACKSON	MS		08/15/2024		78,811	0	(18)	0	0	(18)	0	802	785	0	0	0
7161169	CLEVELAND	OH		08/15/2024		198,239	0	(27)	0	0	(27)	0	2,122	2,094	0	0	0
7161170	DOWNERS GROVE	IL		08/15/2024		244,358	0	(45)	0	0	(45)	0	2,515	2,470	0	0	0
7161172	AKRON	OH		08/15/2024		102,195	0	(24)	0	0	(24)	0	985	961	0	0	0
7161173	DES PLAINES	IL		08/15/2024		246,670	0	(70)	0	0	(70)	0	2,510	2,440	0	0	0
7161174	CHICAGO	IL		08/19/2024		231,905	0	(53)	0	0	(53)	0	2,369	2,315	0	0	0
7161175	ROCHESTER	NY		08/19/2024		116,604	0	(30)	0	0	(30)	0	1,014	984	0	0	0
7161176	WESTLAND	MI		08/19/2024		59,431	0	(16)	0	0	(16)	0	547	532	0	0	0
7161177	WARREN	OH		08/19/2024		93,423	0	(24)	0	0	(24)	0	867	842	0	0	0
7161178	TROY	NY		08/19/2024		97,182	0	(20)	0	0	(20)	0	731	710	0	0	0
7161179	DAYTON	OH		08/19/2024		93,187	0	(24)	0	0	(24)	0	858	834	0	0	0
7161180	AKRON	OH		08/19/2024		77,549	0	(18)	0	0	(18)	0	653	636	0	0	0
7161181	SYRACUSE	NY		08/19/2024		267,173	0	(59)	0	0	(59)	0	2,294	2,235	0	0	0
7161182	NEW HAVEN	CT		08/19/2024		318,047	0	(73)	0	0	(73)	0	2,796	2,723	0	0	0
7161184	NEWARK	NJ		08/19/2024		664,204	0	(128)	0	0	(128)	0	6,473	6,345	0	0	0
7161185	JACKSONVILLE	FL		08/19/2024		99,503	0	(25)	0	0	(25)	0	1,397	1,372	0	0	0
7161186	COLUMBIA	SC		08/19/2024		108,135	0	(23)	0	0	(23)	0	1,104	1,081	0	0	0
7161187	MILWAUKEE	WI		08/19/2024		242,359	0	(60)	0	0	(60)	0	2,140	2,080	0	0	0
7161188	CALUMET CITY	IL		08/19/2024		145,513	0	(35)	0	0	(35)	0	1,411	1,376	0	0	0
7161189	NEWARK	NJ		08/19/2024		643,448	0	(124)	0	0	(124)	0	6,271	6,147	0	0	0
7161190	NEWARK	NJ		08/19/2024		643,448	0	(124)	0	0	(124)	0	6,271	6,147	0	0	0
7161191	LUBBOCK	TX		08/19/2024		163,648	0	(33)	0	0	(33)	0	1,633	1,599	0	0	0
7161193	BROOKLYN	MD		08/19/2024		154,071	0	(35)	0	0	(35)	0	1,424	1,389	0	0	0
7161194	TOLEDO	OH		08/19/2024		90,594	0	(17)	0	0	(17)	0	801	784	0	0	0
7161195	TELFORD	PA		08/19/2024		470,320	0	(106)	0	0	(106)	0	4,212	4,105	0	0	0
7161196	NEWARK	NJ		08/19/2024		661,050	0	(116)	0	0	(116)	0	6,620	6,504	0	0	0
7161197	COLUMBUS	OH		08/19/2024		193,059	0	(47)	0	0	(47)	0	1,871	1,824	0	0	0
7161198	COLUMBUS	OH		08/19/2024		139,764	0	(27)	0	0	(27)	0	1,430	1,404	0	0	0
7161199	GREENSBORO	NC		08/19/2024		201,688	0	(38)	0	0	(38)	0	2,065	2,027	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7161200	EDINBORO	PA		08/19/2024		172,874	0	(39)	0	0	(39)	0	1,445	1,406	0	0	0
7161201	CLEVELAND	OH		08/19/2024		70,258	0	(14)	0	0	(14)	0	561	547	0	0	0
7161202	INDIANAPOLIS	IN		08/19/2024		80,860	0	(18)	0	0	(18)	0	806	788	0	0	0
7161203	BALTIMORE	MD		08/19/2024		199,408	0	(40)	0	0	(40)	0	1,999	1,959	0	0	0
7161204	MEMPHIS	TN		08/19/2024		105,725	0	(25)	0	0	(25)	0	877	852	0	0	0
7161205	CLEVELAND	OH		08/19/2024		79,262	0	(17)	0	0	(17)	0	596	579	0	0	0
7161206	COLUMBUS	OH		08/19/2024		148,049	0	(23)	0	0	(23)	0	1,485	1,462	0	0	0
7161207	KANSAS CITY	MO		08/19/2024		110,622	0	(24)	0	0	(24)	0	881	858	0	0	0
7161208	KALAMAZOO	MI		08/19/2024		131,762	0	(34)	0	0	(34)	0	1,218	1,184	0	0	0
7161209	KALAMAZOO	MI		08/19/2024		132,511	0	(34)	0	0	(34)	0	1,230	1,196	0	0	0
7161210	PATERSON	NJ		08/19/2024		773,418	0	(82)	0	0	(82)	0	8,014	7,932	0	0	0
7161211	INDIANAPOLIS	IN		08/19/2024		87,067	0	(17)	0	0	(17)	0	894	877	0	0	0
7161212	WARREN	OH		08/19/2024		98,034	0	(21)	0	0	(21)	0	886	865	0	0	0
7161213	CAMDEN	NJ		08/19/2024		161,724	0	(38)	0	0	(38)	0	1,358	1,320	0	0	0
7161214	NEWARK	NJ		08/19/2024		644,760	0	(114)	0	0	(114)	0	6,444	6,330	0	0	0
7161215	BRONX	NY		08/19/2024		796,144	0	(155)	0	0	(155)	0	6,518	6,363	0	0	0
7161216	WELLFORD	SC		08/19/2024		206,235	0	(55)	0	0	(55)	0	2,062	2,007	0	0	0
7161217	CAMDEN	NJ		08/19/2024		133,580	0	(29)	0	0	(29)	0	1,206	1,176	0	0	0
7161218	TRENTON	NJ		08/19/2024		146,056	0	(35)	0	0	(35)	0	1,315	1,280	0	0	0
7161219	EAST HAVEN	CT		08/19/2024		260,489	0	(60)	0	0	(60)	0	2,774	2,715	0	0	0
7161220	SPRING VALLEY	NY		08/19/2024		480,344	0	(84)	0	0	(84)	0	4,891	4,807	0	0	0
7161221	EL RENO	OK		08/19/2024		95,162	0	(19)	0	0	(19)	0	834	816	0	0	0
7161222	AKRON	OH		08/19/2024		78,002	0	(16)	0	0	(16)	0	778	762	0	0	0
7161223	MORAINE	OH		08/19/2024		122,684	0	(31)	0	0	(31)	0	1,123	1,092	0	0	0
7161224	MILWAUKEE	WI		08/19/2024		82,345	0	(19)	0	0	(19)	0	799	780	0	0	0
7161225	MILWAUKEE	WI		08/19/2024		89,856	0	(20)	0	0	(20)	0	921	900	0	0	0
7161226	NEWARK	NJ		08/19/2024		586,205	0	(92)	0	0	(92)	0	5,419	5,327	0	0	0
7161227	NEWARK	NJ		08/19/2024		577,948	0	(91)	0	0	(91)	0	5,342	5,252	0	0	0
7161228	NEWARK	NJ		08/19/2024		582,076	0	(91)	0	0	(91)	0	5,381	5,289	0	0	0
7161229	SANDSTON	VA		08/19/2024		162,766	0	(39)	0	0	(39)	0	1,646	1,606	0	0	0
7161230	AURORA	CO		08/19/2024		365,273	0	(86)	0	0	(86)	0	3,809	3,723	0	0	0
7161231	ATLANTA	GA		08/19/2024		203,353	0	(50)	0	0	(50)	0	1,727	1,677	0	0	0
7161232	SAINT LOUIS	MO		08/19/2024		111,536	0	(23)	0	0	(23)	0	1,131	1,108	0	0	0
7161233	SAINT LOUIS	MO		08/19/2024		94,263	0	(20)	0	0	(20)	0	933	912	0	0	0
7161234	MILWAUKEE	WI		08/19/2024		91,317	0	(21)	0	0	(21)	0	936	915	0	0	0
7161235	WILMINGTON	DE		08/19/2024		391,544	0	(76)	0	0	(76)	0	3,432	3,356	0	0	0
7161236	IRVINGTON	NJ		08/19/2024		586,950	0	(121)	0	0	(121)	0	5,497	5,376	0	0	0
7161237	CHICAGO	IL		08/19/2024		181,721	0	(47)	0	0	(47)	0	1,747	1,700	0	0	0
7161238	NEWARK	NJ		08/19/2024		641,459	0	(109)	0	0	(109)	0	6,805	6,696	0	0	0
7161239	CHICAGO	IL		08/19/2024		151,514	0	(37)	0	0	(37)	0	1,408	1,371	0	0	0
7161240	MACON	GA		08/19/2024		100,959	0	(27)	0	0	(27)	0	825	798	0	0	0
7161241	SAINT LOUIS	MO		08/19/2024		96,765	0	(21)	0	0	(21)	0	957	937	0	0	0
7161242	TOMS RIVER	NJ		08/19/2024		312,349	0	(72)	0	0	(72)	0	3,407	3,335	0	0	0
7161243	ANDERSON	IN		08/19/2024		100,998	0	(25)	0	0	(25)	0	952	927	0	0	0
7161244	BRONX	NY		08/19/2024		211,174	0	(52)	0	0	(52)	0	1,821	1,770	0	0	0
7161245	BEACHWOOD	NJ		08/19/2024		375,462	0	(79)	0	0	(79)	0	3,565	3,486	0	0	0
7161246	BROOKLYN	NY		08/19/2024		649,963	0	(158)	0	0	(158)	0	7,209	7,051	0	0	0
7161247	BROOKLYN	NY		08/19/2024		649,963	0	(158)	0	0	(158)	0	7,209	7,051	0	0	0
7161248	BROOKLYN	NY		08/19/2024		649,963	0	(158)	0	0	(158)	0	7,209	7,051	0	0	0
7161249	BROOKLYN	NY		08/19/2024		649,963	0	(158)	0	0	(158)	0	7,209	7,051	0	0	0
7161250	NEWBURGH	NY		08/19/2024		362,577	0	(74)	0	0	(74)	0	2,893	2,819	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7161251	SPRING VALLEY	NY		08/19/2024		272,173	0	(69)	0	0	(69)	0	2,837	2,768	0	0	0
7161252	LINDEN	NJ		08/19/2024		471,883	0	(84)	0	0	(84)	0	4,955	4,871	0	0	0
7161254	PLAINFIELD	NJ		08/19/2024		384,371	0	(73)	0	0	(73)	0	3,151	3,077	0	0	0
7161255	PATERSON	NJ		08/19/2024		331,840	0	(83)	0	0	(83)	0	3,060	2,978	0	0	0
7161256	HOWELL	NJ		08/19/2024		379,777	0	(53)	0	0	(53)	0	3,723	3,669	0	0	0
7161257	TOMS RIVER	NJ		08/19/2024		350,292	0	(71)	0	0	(71)	0	3,247	3,176	0	0	0
7161258	PORT ST. LUCIE	FL		08/19/2024		269,352	0	(61)	0	0	(61)	0	2,329	2,267	0	0	0
7161259	BRONX	NY		08/19/2024		522,977	0	(93)	0	0	(93)	0	4,744	4,651	0	0	0
7161260	SEFFNER	FL		08/19/2024		258,839	0	(57)	0	0	(57)	0	2,010	1,953	0	0	0
7161261	CHICO	CA		08/19/2024		428,761	0	(88)	0	0	(88)	0	4,383	4,295	0	0	0
7161263	BURBANK	CA		08/19/2024		528,582	0	(96)	0	0	(96)	0	5,034	4,938	0	0	0
7161264	GREENVILLE	SC		08/19/2024		297,107	0	(65)	0	0	(65)	0	2,749	2,684	0	0	0
7161265	FORT PIERCE	FL		08/19/2024		182,055	0	(40)	0	0	(40)	0	1,413	1,373	0	0	0
7161266	EAST HAVEN	CT		08/19/2024		253,384	0	(59)	0	0	(59)	0	2,118	2,059	0	0	0
7161267	SPRING VALLEY	NY		08/19/2024		792,634	0	(163)	0	0	(163)	0	11,377	11,214	0	0	0
7161268	PATERSON	NJ		08/19/2024		333,575	0	(73)	0	0	(73)	0	3,086	3,013	0	0	0
7161269	BRIDGEPORT	CT		08/22/2024		331,193	0	(71)	0	0	(71)	0	2,768	2,697	0	0	0
7161270	BRIDGEPORT	CT		08/22/2024		370,971	0	(81)	0	0	(81)	0	3,099	3,018	0	0	0
7161271	BRIDGEPORT	CT		08/22/2024		346,964	0	(74)	0	0	(74)	0	2,900	2,825	0	0	0
7161272	EUCLID	OH		08/22/2024		124,903	0	(26)	0	0	(26)	0	1,067	1,040	0	0	0
7161273	PETERSBURG	VA		08/22/2024		169,837	0	(37)	0	0	(37)	0	1,389	1,352	0	0	0
7161274	PETERSBURG	VA		08/22/2024		169,837	0	(37)	0	0	(37)	0	1,389	1,352	0	0	0
7161275	HAMDEN	CT		08/22/2024		279,265	0	(55)	0	0	(55)	0	2,213	2,158	0	0	0
7161276	DUNDALK	MD		08/22/2024		157,527	0	(38)	0	0	(38)	0	1,520	1,482	0	0	0
7161280	NEW KENSINGTON	PA		08/22/2024		102,506	0	(9)	0	0	(9)	0	839	830	0	0	0
7161281	CLEVELAND HEIGHTS	OH		08/22/2024		79,234	0	(22)	0	0	(22)	0	762	740	0	0	0
7161282	HIGH POINT	NC		08/22/2024		366,207	0	(75)	0	0	(75)	0	3,254	3,179	0	0	0
7161284	SHEBOYGAN	WI		08/22/2024		141,494	0	0	0	0	0	0	285	285	0	0	0
7161285	MEMPHIS	TN		08/22/2024		104,948	0	(23)	0	0	(23)	0	925	902	0	0	0
7161286	ALLENTOWN	PA		08/22/2024		225,654	0	(20)	0	0	(20)	0	1,878	1,858	0	0	0
7161287	GARFIELD HEIGHTS	OH		08/22/2024		216,839	0	(21)	0	0	(21)	0	2,456	2,436	0	0	0
7161288	NORTH VERSAILLES	PA		08/22/2024		127,994	0	(11)	0	0	(11)	0	1,076	1,064	0	0	0
7161289	TRENTON	NJ		08/22/2024		103,466	0	(40)	0	0	(40)	0	1,904	1,864	0	0	0
7161290	TRENTON	NJ		08/22/2024		105,331	0	(43)	0	0	(43)	0	2,014	1,971	0	0	0
7161291	TRENTON	NJ		08/22/2024		159,877	0	(57)	0	0	(57)	0	2,781	2,724	0	0	0
7161292	TRENTON	NJ		08/22/2024		119,124	0	(58)	0	0	(58)	0	2,856	2,798	0	0	0
7161293	HAMILTON	OH		08/22/2024		166,565	0	(42)	0	0	(42)	0	1,486	1,444	0	0	0
7161294	HARVEY	IL		08/22/2024		117,206	0	(21)	0	0	(21)	0	1,009	987	0	0	0
7161295	PARK FOREST	IL		08/22/2024		142,697	0	(25)	0	0	(25)	0	1,413	1,389	0	0	0
7161296	BALTIMORE	MD		08/22/2024		195,844	0	(36)	0	0	(36)	0	1,598	1,563	0	0	0
7161297	BALTIMORE	MD		08/22/2024		129,708	0	(24)	0	0	(24)	0	1,116	1,092	0	0	0
7161298	BALTIMORE	MD		08/22/2024		189,502	0	(41)	0	0	(41)	0	1,567	1,526	0	0	0
7161299	CHARLOTTE	NC		08/22/2024		153,462	0	(65)	0	0	(65)	0	2,040	1,975	0	0	0
7161300	BALTIMORE	MD		08/22/2024		189,072	0	(43)	0	0	(43)	0	1,707	1,664	0	0	0
7161302	KNOXVILLE	TN		08/22/2024		259,521	0	(57)	0	0	(57)	0	2,326	2,269	0	0	0
7161303	SMYRNA	GA		08/22/2024		205,815	0	(49)	0	0	(49)	0	2,106	2,057	0	0	0
7161304	KANSAS CITY	MO		08/22/2024		158,107	0	(32)	0	0	(32)	0	1,611	1,579	0	0	0
7161306	DETROIT	MI		08/22/2024		147,085	0	(32)	0	0	(32)	0	1,279	1,247	0	0	0
7161307	GRANDVIEW	MO		08/22/2024		166,090	0	(36)	0	0	(36)	0	1,472	1,436	0	0	0
7161308	BALTIMORE	MD		08/22/2024		214,461	0	(38)	0	0	(38)	0	1,862	1,824	0	0	0
7161309	BALTIMORE	MD		08/22/2024		222,195	0	(38)	0	0	(38)	0	1,882	1,844	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7161311	BALTIMORE	MD		08/22/2024		196,491	0	(39)	0	0	(39)	0	1,717	1,678	0	0	0
7161312	EUCLID	OH		08/22/2024		123,643	0	(23)	0	0	(23)	0	1,048	1,025	0	0	0
7161313	CLEVELAND	OH		08/22/2024		140,331	0	(105)	0	0	(105)	0	4,228	4,124	0	0	0
7161314	SAINT PETERSBURG	FL		08/23/2024		693,969	0	(111)	0	0	(111)	0	7,427	7,316	0	0	0
7161315	SCHAUMBURG	IL		08/23/2024		301,887	0	(47)	0	0	(47)	0	3,310	3,262	0	0	0
7161316	GRAHAM	NC		08/23/2024		151,218	0	(25)	0	0	(25)	0	1,618	1,593	0	0	0
7161318	SAINT LOUIS	MO		08/23/2024		123,169	0	(34)	0	0	(34)	0	1,272	1,238	0	0	0
7161319	MILWAUKEE	WI		08/23/2024		184,384	0	(42)	0	0	(42)	0	1,960	1,918	0	0	0
7161320	DAYTON	OH		08/23/2024		142,345	0	(17)	0	0	(17)	0	1,604	1,588	0	0	0
7161321	PORTAGE	IN		08/23/2024		180,444	0	(43)	0	0	(43)	0	7,098	7,055	0	0	0
7161322	SALINA	NY		08/23/2024		285,574	0	(47)	0	0	(47)	0	3,055	3,008	0	0	0
7161323	CORPUS CHRISTI	TX		08/23/2024		208,136	0	(30)	0	0	(30)	0	2,396	2,366	0	0	0
7161324	INDIANAPOLIS	IN		08/23/2024		108,971	0	(22)	0	0	(22)	0	1,134	1,111	0	0	0
7161325	CINCINNATI	OH		08/23/2024		122,418	0	(15)	0	0	(15)	0	1,446	1,431	0	0	0
7161326	BALTIMORE	MD		08/23/2024		214,117	0	(67)	0	0	(67)	0	3,303	3,236	0	0	0
7161327	CINCINNATI	OH		08/23/2024		225,964	0	(29)	0	0	(29)	0	2,413	2,384	0	0	0
7161328	RICHMOND	VA		08/23/2024		231,601	0	(28)	0	0	(28)	0	2,736	2,708	0	0	0
7161329	MILFORD	DE		08/23/2024		185,232	0	(27)	0	0	(27)	0	1,801	1,774	0	0	0
7161330	BUFFALO	NY		08/23/2024		116,316	0	(25)	0	0	(25)	0	1,238	1,214	0	0	0
7161331	MILWAUKEE	WI		08/23/2024		129,782	0	(23)	0	0	(23)	0	1,455	1,431	0	0	0
7161332	BALTIMORE	MD		08/23/2024		190,050	0	(44)	0	0	(44)	0	1,832	1,789	0	0	0
7161333	HOUSTON	TX		08/23/2024		186,964	0	0	0	0	0	0	2,338	2,339	0	0	0
7161334	CINCINNATI	OH		08/23/2024		159,687	0	(22)	0	0	(22)	0	1,713	1,691	0	0	0
7161335	GRAND RAPIDS	MI		08/23/2024		141,479	0	(22)	0	0	(22)	0	1,478	1,456	0	0	0
7161336	ROCHESTER	NY		08/23/2024		116,800	0	(25)	0	0	(25)	0	1,156	1,130	0	0	0
7161337	KANSAS CITY	MO		08/23/2024		213,314	0	(33)	0	0	(33)	0	2,396	2,363	0	0	0
7161338	REDFORD	MI		08/23/2024		102,850	0	(17)	0	0	(17)	0	1,154	1,136	0	0	0
7161339	ORANGEBURG	SC		08/23/2024		296,031	0	(46)	0	0	(46)	0	3,094	3,048	0	0	0
7161340	COLUMBUS	GA		08/23/2024		96,240	0	(18)	0	0	(18)	0	1,002	984	0	0	0
7161341	COLUMBUS	OH		08/23/2024		356,595	0	(68)	0	0	(68)	0	3,624	3,556	0	0	0
7161342	FAYETTEVILLE	NC		08/23/2024		156,390	0	(24)	0	0	(24)	0	1,595	1,571	0	0	0
7161343	ENTERPRISE	AL		08/23/2024		111,212	0	(15)	0	0	(15)	0	1,193	1,179	0	0	0
7161344	PHILADELPHIA	PA		08/23/2024		128,387	0	(14)	0	0	(14)	0	1,316	1,302	0	0	0
7161345	DAYTON	OH		08/23/2024		119,113	0	(14)	0	0	(14)	0	1,274	1,260	0	0	0
7161346	GREENSBORO	NC		08/23/2024		164,052	0	(13)	0	0	(13)	0	914	900	0	0	0
7161347	MONTGOMERY	AL		08/23/2024		171,831	0	(26)	0	0	(26)	0	1,796	1,770	0	0	0
7161348	RICHMOND	VA		08/23/2024		224,475	0	(27)	0	0	(27)	0	2,652	2,624	0	0	0
7161350	HENRICO	VA		08/23/2024		222,876	0	(33)	0	0	(33)	0	2,565	2,531	0	0	0
7161351	PARK FOREST	IL		08/23/2024		124,241	0	(24)	0	0	(24)	0	1,294	1,270	0	0	0
7161353	INDIANAPOLIS	IN		08/23/2024		177,993	0	(34)	0	0	(34)	0	1,854	1,821	0	0	0
7161354	PARKVILLE	MD		08/23/2024		202,076	0	(26)	0	0	(26)	0	2,275	2,249	0	0	0
7161355	LINCOLN	NE		08/23/2024		143,201	0	(26)	0	0	(26)	0	1,530	1,504	0	0	0
7162088	CARMEL	IN		09/26/2024		509,375	0	177	0	0	177	0	14,638	14,815	0	0	0
7162089	INDIANAPOLIS	IN		09/26/2024		333,026	0	182	0	0	182	0	9,788	9,970	0	0	0
7162090	RESTON	VA		09/26/2024		187,310	0	0	0	0	0	0	6,011	6,011	0	0	0
7162091	BEL AIR	MD		09/26/2024		97,874	0	19	0	0	19	0	2,885	2,904	0	0	0
7162093	UNION CITY	NJ		09/26/2024		90,057	0	0	0	0	0	0	15,020	15,020	0	0	0
7162094	INDIANAPOLIS	IN		09/26/2024		166,760	0	51	0	0	51	0	4,534	4,585	0	0	0
7162095	PHOENIX	AZ		09/26/2024		1,215,927	0	875	0	0	875	0	24,718	25,593	0	0	0
7162097	LOS ANGELES	CA		09/26/2024		903,517	0	992	0	0	992	0	19,499	20,491	0	0	0
7162098	OXNARD	CA		09/26/2024		916,084	0	1,147	0	0	1,147	0	20,400	21,548	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7162099	CLIFTON	VA		09/26/2024		162,851	0	389	0	0	389	0	6,583	6,973	0	0	0
7162101	NEWPORT	RI		09/26/2024		1,162,611	0	1,377	0	0	1,377	0	27,152	28,529	0	0	0
7162102	GREENWOOD VILLAGE	CO		09/26/2024		846,237	0	1,003	0	0	1,003	0	23,435	24,438	0	0	0
7162104	TAHOMA	CA		09/26/2024		719,364	0	1,747	0	0	1,747	0	28,184	29,931	0	0	0
7162108	NEWPORT	NC		09/26/2024		687,470	0	1,202	0	0	1,202	0	16,363	17,565	0	0	0
7162109	BROOKLYN	NY		09/26/2024		510,837	0	30,350	0	0	30,350	0	172,699	203,049	0	0	0
7162110	ARLINGTON	VA		09/26/2024		1,393,002	0	2,600	0	0	2,600	0	33,009	35,609	0	0	0
7162111	BOZEMAN	MT		09/26/2024		858,411	0	1,514	0	0	1,514	0	20,540	22,055	0	0	0
7162112	CORONADO	CA		09/26/2024		697,068	0	1,167	0	0	1,167	0	16,911	18,079	0	0	0
7162113	STUDIO CITY	CA		09/26/2024		805,294	0	1,621	0	0	1,621	0	20,158	21,779	0	0	0
7162116	GLADSTONE	MO		09/26/2024		35,432	0	371	0	0	371	0	5,156	5,527	0	0	0
7162117	HUDSON	NH		09/26/2024		142,196	0	266	0	0	266	0	3,759	4,025	0	0	0
7162118	WILSONVILLE	OR		09/26/2024		175,926	0	556	0	0	556	0	6,180	6,736	0	0	0
7162119	TUMWATER	WA		09/26/2024		97,839	0	199	0	0	199	0	2,647	2,846	0	0	0
7162120	LINCOLN CITY	OR		09/26/2024		412,117	0	1,114	0	0	1,114	0	11,457	12,571	0	0	0
7162121	NARRAGANSETT	RI		09/26/2024		488,837	0	1,486	0	0	1,486	0	14,782	16,268	0	0	0
7162122	OCEAN PARK	WA		09/26/2024		102,485	0	226	0	0	226	0	2,842	3,068	0	0	0
7162123	SAN MATEO	CA		09/26/2024		262,874	0	1,109	0	0	1,109	0	15,914	17,023	0	0	0
7162126	FAR ROCKAWAY	NY		09/26/2024		332,948	0	1,030	0	0	1,030	0	9,628	10,658	0	0	0
7162127	MAPLE VALLEY	WA		09/26/2024		154,381	0	492	0	0	492	0	5,579	6,071	0	0	0
7162128	ORLAND PARK	IL		09/26/2024		141,735	0	395	0	0	395	0	4,099	4,493	0	0	0
7162129	FOREST	VA		09/26/2024		92,562	0	306	0	0	306	0	2,822	3,128	0	0	0
7162144	CHICAGO	IL		08/27/2024		358,766	0	(54)	0	0	(54)	0	3,161	3,107	0	0	0
7162145	ORANGEBURG	SC		08/27/2024		173,279	0	(46)	0	0	(46)	0	1,803	1,757	0	0	0
7162146	MILLVILLE	NJ		08/27/2024		209,752	0	(21)	0	0	(21)	0	2,367	2,346	0	0	0
7162148	WINTHROP	MA		08/27/2024		956,109	0	(181)	0	0	(181)	0	8,876	8,695	0	0	0
7162150	MINNEAPOLIS	MN		08/27/2024		125,250	0	(12)	0	0	(12)	0	1,263	1,251	0	0	0
7162151	OCEAN SHORES	WA		08/27/2024		360,710	0	(82)	0	0	(82)	0	3,503	3,421	0	0	0
7162154	HALETHORPE	MD		08/27/2024		132,986	0	(22)	0	0	(22)	0	1,422	1,400	0	0	0
7162155	WEST BUECHEL	KY		08/27/2024		94,640	0	(26)	0	0	(26)	0	1,001	975	0	0	0
7162156	NEWARK	NJ		08/27/2024		586,285	0	(128)	0	0	(128)	0	12,197	12,069	0	0	0
7162157	FORT LEE	NJ		08/27/2024		235,780	0	(62)	0	0	(62)	0	2,515	2,452	0	0	0
7162158	POTTSTOWN	PA		08/27/2024		211,495	0	(20)	0	0	(20)	0	2,033	2,013	0	0	0
7162159	ERIE	PA		08/27/2024		97,486	0	(10)	0	0	(10)	0	1,021	1,011	0	0	0
7162160	WINTER HAVEN	FL		08/27/2024		181,642	0	(98)	0	0	(98)	0	3,752	3,654	0	0	0
7162161	SAN ANTONIO	TX		08/28/2024		232,222	0	(48)	0	0	(48)	0	2,012	1,964	0	0	0
7162162	RENO	NV		08/28/2024		783,094	0	(187)	0	0	(187)	0	8,171	7,984	0	0	0
7162163	GALLATIN	TN		08/28/2024		270,752	0	(60)	0	0	(60)	0	2,504	2,445	0	0	0
7162164	FAIRFAX	VA		08/28/2024		414,702	0	(74)	0	0	(74)	0	3,854	3,780	0	0	0
7162165	MIDLOTHIAN	VA		08/28/2024		273,942	0	(64)	0	0	(64)	0	2,531	2,467	0	0	0
7162167	HIALEAH	FL		08/28/2024		622,832	0	(138)	0	0	(138)	0	5,761	5,624	0	0	0
7162169	PHOENIX	AZ		08/28/2024		293,026	0	(68)	0	0	(68)	0	2,844	2,776	0	0	0
7162170	FORTVILLE	IN		08/28/2024		159,008	0	(27)	0	0	(27)	0	1,256	1,229	0	0	0
7162171	CENTRAL ISLIP	NY		08/28/2024		496,718	0	(114)	0	0	(114)	0	5,073	4,958	0	0	0
7162172	PUEBLO	CO		08/28/2024		296,270	0	(32)	0	0	(32)	0	2,219	2,187	0	0	0
7162173	LEWES	DE		08/28/2024		325,795	0	(72)	0	0	(72)	0	3,035	2,962	0	0	0
7162174	CINCINNATI	OH		08/28/2024		588,106	0	(100)	0	0	(100)	0	5,887	5,788	0	0	0
7162176	VINEYARD	UT		08/28/2024		247,607	0	(57)	0	0	(57)	0	2,403	2,346	0	0	0
7162177	MORENO VALLEY	CA		08/28/2024		374,161	0	(85)	0	0	(85)	0	3,545	3,461	0	0	0
7162179	EDINBURG	TX		08/28/2024		249,072	0	(65)	0	0	(65)	0	2,530	2,465	0	0	0
7162180	DETROIT	MI		08/28/2024		89,452	0	(14)	0	0	(14)	0	748	734	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162181	DETROIT	MI		08/28/2024		86,044	0	(16)	0	0	(16)	0	753	737	0	0	0
7162182	DETROIT	MI		08/28/2024		121,421	0	(24)	0	0	(24)	0	1,071	1,047	0	0	0
7162183	VALPARAISO	IN		08/28/2024		245,845	0	(56)	0	0	(56)	0	2,251	2,196	0	0	0
7162184	BALTIMORE	MD		08/28/2024		222,010	0	(47)	0	0	(47)	0	2,000	1,953	0	0	0
7162185	CLEVELAND HEIGHTS	OH		08/28/2024		113,303	0	(19)	0	0	(19)	0	997	977	0	0	0
7162186	DUNDALK	MD		08/28/2024		352,934	0	(67)	0	0	(67)	0	2,943	2,876	0	0	0
7162187	DUNDALK	MD		08/28/2024		415,532	0	(67)	0	0	(67)	0	3,392	3,326	0	0	0
7162188	ATLANTA	GA		08/28/2024		215,323	0	(38)	0	0	(38)	0	1,929	1,891	0	0	0
7162189	KANSAS CITY	MO		08/28/2024		465,591	0	(116)	0	0	(116)	0	4,456	4,340	0	0	0
7162190	OREFIELD	PA		08/28/2024		385,727	0	(73)	0	0	(73)	0	3,299	3,227	0	0	0
7162191	NEW ORLEANS	LA		08/28/2024		169,506	0	(35)	0	0	(35)	0	1,468	1,433	0	0	0
7162192	LAKE PLACID	FL		08/28/2024		157,002	0	(33)	0	0	(33)	0	1,434	1,401	0	0	0
7162193	WILMINGTON	DE		08/28/2024		180,849	0	(40)	0	0	(40)	0	1,661	1,620	0	0	0
7162194	MONROE	MI		08/28/2024		135,325	0	(30)	0	0	(30)	0	1,448	1,418	0	0	0
7162195	KINGS MOUNTAIN	NC		08/28/2024		158,959	0	(74)	0	0	(74)	0	2,680	2,606	0	0	0
7162196	ELKTON	MD		08/28/2024		153,585	0	(30)	0	0	(30)	0	1,360	1,330	0	0	0
7162197	ELKTON	MD		08/28/2024		148,036	0	(26)	0	0	(26)	0	1,307	1,281	0	0	0
7162198	TOLEDO	OH		08/28/2024		79,343	0	(22)	0	0	(22)	0	757	735	0	0	0
7162199	BALTIMORE	MD		08/28/2024		148,463	0	(39)	0	0	(39)	0	1,455	1,416	0	0	0
7162200	CLEVELAND	OH		08/28/2024		106,766	0	(22)	0	0	(22)	0	930	908	0	0	0
7162201	PIQUA	OH		08/28/2024		149,039	0	(31)	0	0	(31)	0	1,324	1,294	0	0	0
7162202	SAINT CLAIR SHORES	MI		08/28/2024		205,864	0	(45)	0	0	(45)	0	2,014	1,969	0	0	0
7162204	EASTPOINTE	MI		08/28/2024		152,256	0	(30)	0	0	(30)	0	1,319	1,289	0	0	0
7162205	NEW SMYRNA BEACH	FL		08/28/2024		490,057	0	(133)	0	0	(133)	0	4,797	4,665	0	0	0
7162206	MILWAUKEE	WI		08/28/2024		87,198	0	(22)	0	0	(22)	0	748	726	0	0	0
7162207	WILSON	NC		08/28/2024		113,876	0	(27)	0	0	(27)	0	1,013	985	0	0	0
7162209	WINDER	GA		08/28/2024		284,119	0	(65)	0	0	(65)	0	2,492	2,427	0	0	0
7162210	BALTIMORE	MD		08/28/2024		145,041	0	(31)	0	0	(31)	0	1,366	1,335	0	0	0
7162211	FORT WORTH	TX		08/28/2024		168,906	0	(41)	0	0	(41)	0	1,494	1,452	0	0	0
7162212	KANSAS CITY	MO		08/28/2024		174,148	0	(26)	0	0	(26)	0	1,732	1,705	0	0	0
7162213	PORTLAND	CT		08/28/2024		268,565	0	(46)	0	0	(46)	0	2,396	2,349	0	0	0
7162214	FORT WORTH	TX		08/28/2024		215,588	0	(50)	0	0	(50)	0	2,140	2,089	0	0	0
7162215	BALTIMORE	MD		08/28/2024		208,062	0	(54)	0	0	(54)	0	2,163	2,108	0	0	0
7162217	BALTIMORE	MD		08/28/2024		211,656	0	(45)	0	0	(45)	0	1,969	1,924	0	0	0
7162218	OKLAHOMA CITY	OK		08/27/2024		149,624	0	(31)	0	0	(31)	0	1,689	1,658	0	0	0
7162219	ELMIRA	NY		08/27/2024		83,891	0	(15)	0	0	(15)	0	915	900	0	0	0
7162220	TUCSON	AZ		08/27/2024		481,195	0	(130)	0	0	(130)	0	4,528	4,399	0	0	0
7162221	BENSENVILLE	IL		08/27/2024		280,137	0	(43)	0	0	(43)	0	3,052	3,009	0	0	0
7162222	BOXBOROUGH	MA		08/27/2024		147,750	0	(29)	0	0	(29)	0	1,659	1,631	0	0	0
7162223	FORT VALLEY	GA		08/27/2024		239,336	0	(30)	0	0	(30)	0	2,609	2,579	0	0	0
7162224	WORTH	IL		08/27/2024		257,598	0	(38)	0	0	(38)	0	2,813	2,775	0	0	0
7162225	BINGHAMTON	NY		08/27/2024		118,937	0	(27)	0	0	(27)	0	1,091	1,063	0	0	0
7162226	RALEIGH	NC		08/27/2024		225,427	0	(47)	0	0	(47)	0	2,337	2,290	0	0	0
7162227	BALTIMORE	MD		08/27/2024		121,058	0	(32)	0	0	(32)	0	1,307	1,276	0	0	0
7162228	BALTIMORE	MD		08/27/2024		121,058	0	(32)	0	0	(32)	0	1,307	1,276	0	0	0
7162229	LAS VEGAS	NV		08/27/2024		125,898	0	(34)	0	0	(34)	0	1,191	1,157	0	0	0
7162230	WINSTON-SALEM	NC		08/27/2024		146,148	0	(34)	0	0	(34)	0	1,514	1,481	0	0	0
7162231	RIVERHEAD	NY		08/27/2024		610,149	0	(65)	0	0	(65)	0	6,754	6,689	0	0	0
7162233	CARTERET	NJ		08/27/2024		463,949	0	(71)	0	0	(71)	0	4,868	4,797	0	0	0
7162235	DUNDALK	MD		08/27/2024		135,295	0	(31)	0	0	(31)	0	1,404	1,373	0	0	0
7162236	ENFIELD	CT		08/27/2024		252,816	0	(47)	0	0	(47)	0	2,804	2,757	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162237	WEATHERFORD	TX		08/27/2024		192,743	0	(29)	0	0	(29)	0	1,960	1,931	0	0	0
7162238	THE BRONX	NY		08/27/2024		700,487	0	(134)	0	0	(134)	0	6,915	6,781	0	0	0
7162239	NORTH CHARLESTON	SC		08/27/2024		212,862	0	(44)	0	0	(44)	0	2,181	2,137	0	0	0
7162240	DAYTON	OH		08/27/2024		146,183	0	(30)	0	0	(30)	0	1,355	1,325	0	0	0
7162241	DETROIT	MI		08/27/2024		208,207	0	(29)	0	0	(29)	0	1,976	1,947	0	0	0
7162242	KANSAS CITY	KS		08/27/2024		375,792	0	(67)	0	0	(67)	0	4,171	4,104	0	0	0
7162243	TAMPA	FL		08/27/2024		178,401	0	(32)	0	0	(32)	0	1,805	1,773	0	0	0
7162246	MEMPHIS	TN		08/27/2024		237,247	0	(51)	0	0	(51)	0	2,467	2,416	0	0	0
7162247	ROLLING MEADOWS	IL		08/27/2024		268,513	0	(50)	0	0	(50)	0	2,900	2,850	0	0	0
7162248	WOONSOCKET	RI		08/27/2024		442,366	0	(97)	0	0	(97)	0	4,397	4,300	0	0	0
7162249	HENRICO	VA		08/27/2024		162,673	0	(40)	0	0	(40)	0	1,648	1,608	0	0	0
7162250	HUNTINGTON	WV		08/27/2024		124,873	0	(27)	0	0	(27)	0	1,279	1,252	0	0	0
7162251	JOLIET	IL		08/27/2024		142,512	0	(16)	0	0	(16)	0	1,478	1,462	0	0	0
7162253	BRUNSWICK	OH		08/27/2024		186,348	0	(35)	0	0	(35)	0	1,755	1,720	0	0	0
7162254	JOLIET	IL		08/27/2024		171,015	0	(20)	0	0	(20)	0	1,939	1,919	0	0	0
7162255	MAUMELLE	AR		08/27/2024		206,443	0	(51)	0	0	(51)	0	2,533	2,482	0	0	0
7162256	NEW ORLEANS	LA		08/27/2024		146,718	0	(34)	0	0	(34)	0	1,293	1,258	0	0	0
7162257	FOX LAKE	IL		08/27/2024		166,728	0	(63)	0	0	(63)	0	4,065	4,002	0	0	0
7162258	ELGIN	IL		08/27/2024		166,452	0	(30)	0	0	(30)	0	1,730	1,699	0	0	0
7162259	BRONX	NY		08/27/2024		623,873	0	(137)	0	0	(137)	0	6,678	6,541	0	0	0
7162260	NEPTUNE CITY	NJ		08/27/2024		395,568	0	(101)	0	0	(101)	0	3,598	3,497	0	0	0
7162261	CALLAWAY	MD		08/27/2024		295,121	0	(49)	0	0	(49)	0	4,102	4,052	0	0	0
7162262	COLUMBUS	OH		08/27/2024		178,984	0	(62)	0	0	(62)	0	3,782	3,720	0	0	0
7162263	RONKONKOMA	NY		08/27/2024		445,348	0	(108)	0	0	(108)	0	4,459	4,352	0	0	0
7162264	LORAIN	OH		08/27/2024		97,247	0	(19)	0	0	(19)	0	984	965	0	0	0
7162265	HAMILTON	NJ		08/27/2024		257,336	0	(35)	0	0	(35)	0	3,011	2,975	0	0	0
7162266	JACKSONVILLE	FL		08/27/2024		177,126	0	(28)	0	0	(28)	0	1,966	1,938	0	0	0
7162267	PATCHOGUE	NY		08/27/2024		346,286	0	(69)	0	0	(69)	0	3,918	3,849	0	0	0
7162268	TRENTON	NJ		08/27/2024		165,235	0	(28)	0	0	(28)	0	1,794	1,766	0	0	0
7162269	CLEVELAND	OH		08/27/2024		84,317	0	(18)	0	0	(18)	0	841	823	0	0	0
7162270	AKRON	OH		08/27/2024		86,124	0	(19)	0	0	(19)	0	857	838	0	0	0
7162271	CHICAGO	IL		08/27/2024		272,060	0	(45)	0	0	(45)	0	2,816	2,771	0	0	0
7162272	DOLTON	IL		08/27/2024		127,031	0	(25)	0	0	(25)	0	1,311	1,286	0	0	0
7162273	BRONX	NY		08/28/2024		738,829	0	(152)	0	0	(152)	0	5,568	5,416	0	0	0
7162274	CLEVELAND	OH		08/28/2024		120,034	0	(25)	0	0	(25)	0	1,077	1,052	0	0	0
7162275	COOKEVILLE	TN		08/28/2024		255,911	0	(68)	0	0	(68)	0	2,348	2,280	0	0	0
7162276	LANSING	MI		08/28/2024		84,105	0	(20)	0	0	(20)	0	858	838	0	0	0
7162277	IRVINGTON	NJ		08/28/2024		511,551	0	(112)	0	0	(112)	0	4,937	4,825	0	0	0
7162278	DETROIT	MI		08/28/2024		86,245	0	(16)	0	0	(16)	0	685	669	0	0	0
7162279	NEW MILFORD	NJ		08/28/2024		785,964	0	(183)	0	0	(183)	0	7,574	7,391	0	0	0
7162280	SAINT LOUIS	MO		08/28/2024		92,272	0	(22)	0	0	(22)	0	910	888	0	0	0
7162281	NEW HAVEN	CT		08/28/2024		342,722	0	(74)	0	0	(74)	0	3,254	3,180	0	0	0
7162282	NEWARK	NJ		08/28/2024		644,191	0	(133)	0	0	(133)	0	6,331	6,198	0	0	0
7162283	IRVINGTON	NJ		08/28/2024		549,889	0	(63)	0	0	(63)	0	6,140	6,077	0	0	0
7162284	AURORA	CO		08/28/2024		362,549	0	(85)	0	0	(85)	0	3,823	3,738	0	0	0
7162285	SPRINGFIELD	OH		08/28/2024		160,998	0	(37)	0	0	(37)	0	1,371	1,334	0	0	0
7162286	EAST ORANGE	NJ		08/28/2024		540,990	0	(88)	0	0	(88)	0	4,932	4,844	0	0	0
7162287	NEWARK	NJ		08/28/2024		612,886	0	(82)	0	0	(82)	0	6,962	6,880	0	0	0
7162288	HARTFORD	CT		08/28/2024		296,027	0	(63)	0	0	(63)	0	3,146	3,083	0	0	0
7162289	ORANGE	NJ		08/28/2024		577,469	0	(98)	0	0	(98)	0	6,009	5,911	0	0	0
7162290	BALTIMORE	MD		08/28/2024		187,801	0	(42)	0	0	(42)	0	1,888	1,846	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162291	IRVINGTON	NJ		08/28/2024		587,676	0	(91)	0	0	(91)	0	6,244	6,153	0	0	0
7162293	FORT WORTH	TX		08/28/2024		214,669	0	(47)	0	0	(47)	0	2,266	2,219	0	0	0
7162294	GALION	OH		08/28/2024		100,882	0	(21)	0	0	(21)	0	841	820	0	0	0
7162295	TITUSVILLE	FL		08/28/2024		208,614	0	(59)	0	0	(59)	0	2,101	2,043	0	0	0
7162296	LAS VEGAS	NV		08/28/2024		292,400	0	(66)	0	0	(66)	0	2,751	2,684	0	0	0
7162297	WILMINGTON	DE		08/28/2024		189,569	0	(43)	0	0	(43)	0	1,764	1,721	0	0	0
7162298	NEWARK	NJ		08/28/2024		649,448	0	(42)	0	0	(42)	0	7,651	7,608	0	0	0
7162299	TRENTON	NJ		08/28/2024		167,461	0	(17)	0	0	(17)	0	1,966	1,949	0	0	0
7162300	KENNESAW	GA		08/28/2024		189,606	0	(52)	0	0	(52)	0	1,924	1,871	0	0	0
7162301	CINCINNATI	OH		08/28/2024		166,128	0	(36)	0	0	(36)	0	1,346	1,310	0	0	0
7162302	BALTIMORE	MD		08/28/2024		173,418	0	(29)	0	0	(29)	0	2,067	2,038	0	0	0
7162303	ST LOUIS	MO		08/28/2024		272,471	0	(68)	0	0	(68)	0	2,574	2,506	0	0	0
7162304	TAMPA	FL		08/28/2024		428,838	0	(99)	0	0	(99)	0	4,081	3,983	0	0	0
7162305	HOPEWELL	VA		08/28/2024		126,184	0	(32)	0	0	(32)	0	1,243	1,211	0	0	0
7162306	RIVERDALE	GA		08/28/2024		136,854	0	(37)	0	0	(37)	0	1,347	1,310	0	0	0
7162307	EAST ORANGE	NJ		08/28/2024		633,535	0	(63)	0	0	(63)	0	7,192	7,128	0	0	0
7162308	DOLTON	IL		08/28/2024		160,094	0	(34)	0	0	(34)	0	1,664	1,630	0	0	0
7162309	EAST ORANGE	NJ		08/28/2024		521,589	0	(59)	0	0	(59)	0	5,836	5,777	0	0	0
7162310	SAUK VILLAGE	IL		09/04/2024		102,492	0	(17)	0	0	(17)	0	1,059	1,042	0	0	0
7162311	TALLAHASSEE	FL		09/04/2024		131,823	0	(18)	0	0	(18)	0	1,128	1,110	0	0	0
7162312	COLUMBUS	OH		09/04/2024		134,854	0	(19)	0	0	(19)	0	1,311	1,291	0	0	0
7162313	CLEVELAND	OH		09/04/2024		94,752	0	(13)	0	0	(13)	0	948	935	0	0	0
7162315	WHITING	IN		09/04/2024		234,847	0	(33)	0	0	(33)	0	2,284	2,251	0	0	0
7162316	MARIETTA	GA		09/04/2024		575,359	0	(66)	0	0	(66)	0	5,899	5,833	0	0	0
7162317	KNOXVILLE	TN		09/04/2024		247,181	0	(31)	0	0	(31)	0	2,428	2,397	0	0	0
7162318	SPINDALE	NC		09/04/2024		90,788	0	(12)	0	0	(12)	0	876	864	0	0	0
7162319	FRUITLAND	MD		09/04/2024		176,255	0	(32)	0	0	(32)	0	1,420	1,388	0	0	0
7162320	CHISHOLM	MN		09/04/2024		77,051	0	(11)	0	0	(11)	0	733	722	0	0	0
7162321	COLUMBUS	OH		09/04/2024		371,848	0	(35)	0	0	(35)	0	3,769	3,734	0	0	0
7162322	TUCSON	AZ		09/04/2024		207,312	0	(20)	0	0	(20)	0	2,153	2,133	0	0	0
7162323	BOISE	ID		09/04/2024		528,581	0	(42)	0	0	(42)	0	5,892	5,851	0	0	0
7162324	MAYS LANDING	NJ		09/04/2024		133,267	0	(21)	0	0	(21)	0	1,335	1,314	0	0	0
7162325	PHILADELPHIA	PA		09/04/2024		128,091	0	(11)	0	0	(11)	0	1,161	1,150	0	0	0
7162326	RICHMOND	VA		09/04/2024		154,974	0	(21)	0	0	(21)	0	1,409	1,388	0	0	0
7162327	SENECA	SC		09/04/2024		143,520	0	0	0	0	0	0	14	14	0	0	0
7162328	BALTIMORE	MD		09/04/2024		157,888	0	(6)	0	0	(6)	0	2,303	2,297	0	0	0
7162329	SAUK VILLAGE	IL		09/04/2024		139,869	0	(22)	0	0	(22)	0	1,006	983	0	0	0
7162330	SAN ANTONIO	TX		09/04/2024		127,800	0	(21)	0	0	(21)	0	1,220	1,199	0	0	0
7162331	EASTPOINTE	MI		09/04/2024		112,355	0	(20)	0	0	(20)	0	1,134	1,114	0	0	0
7162332	JACKSONVILLE	FL		09/04/2024		166,377	0	(23)	0	0	(23)	0	1,735	1,711	0	0	0
7162333	AKRON	OH		09/04/2024		93,888	0	(19)	0	0	(19)	0	850	831	0	0	0
7162335	CONVERSE	TX		09/04/2024		145,682	0	(21)	0	0	(21)	0	1,519	1,498	0	0	0
7162338	JACKSON	MS		09/04/2024		191,501	0	(29)	0	0	(29)	0	1,827	1,798	0	0	0
7162339	EL RENO	OK		09/04/2024		267,772	0	(48)	0	0	(48)	0	2,623	2,575	0	0	0
7162341	WARREN	MI		09/04/2024		107,032	0	(13)	0	0	(13)	0	1,170	1,157	0	0	0
7162342	CENTER LINE	MI		09/04/2024		182,015	0	(17)	0	0	(17)	0	1,996	1,979	0	0	0
7162343	ATLANTA	GA		09/04/2024		130,189	0	(25)	0	0	(25)	0	1,299	1,274	0	0	0
7162344	KENNER	LA		09/04/2024		351,549	0	(63)	0	0	(63)	0	3,592	3,528	0	0	0
7162345	NORTH LITTLE ROCK	AR		09/04/2024		137,671	0	(15)	0	0	(15)	0	1,497	1,482	0	0	0
7162346	LEEDS	AL		09/04/2024		177,949	0	(29)	0	0	(29)	0	1,710	1,681	0	0	0
7162347	KINGSPORT	TN		09/04/2024		166,142	0	(22)	0	0	(22)	0	1,772	1,750	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162348	BLYTHEVILLE	AR		09/04/2024		93,620	0	(23)	0	0	(23)	0	865	842	0	0	0
7162350	COLUMBIA	SC		09/04/2024		140,938	0	(14)	0	0	(14)	0	1,488	1,474	0	0	0
7162351	TUCSON	AZ		09/04/2024		162,042	0	(26)	0	0	(26)	0	1,682	1,656	0	0	0
7162352	NORTH CHARLESTON	SC		09/04/2024		316,887	0	(63)	0	0	(63)	0	3,269	3,206	0	0	0
7162353	GRAIN VALLEY	MO		09/04/2024		223,079	0	(16)	0	0	(16)	0	2,550	2,533	0	0	0
7162354	CULLMAN	AL		09/04/2024		126,545	0	(16)	0	0	(16)	0	1,291	1,274	0	0	0
7162356	GARY	IN		09/04/2024		114,742	0	(16)	0	0	(16)	0	1,191	1,175	0	0	0
7162357	WESTFIELD	MA		09/04/2024		313,353	0	(37)	0	0	(37)	0	3,382	3,345	0	0	0
7162358	PITTSBURGH	PA		09/04/2024		102,454	0	(9)	0	0	(9)	0	909	901	0	0	0
7162359	GRIFFITH	IN		09/04/2024		184,178	0	(24)	0	0	(24)	0	1,935	1,911	0	0	0
7162360	LANSING	MI		09/04/2024		111,241	0	(17)	0	0	(17)	0	1,059	1,042	0	0	0
7162361	JACKSON	MS		09/04/2024		91,493	0	(10)	0	0	(10)	0	1,190	1,179	0	0	0
7162362	CALUMET CITY	IL		09/04/2024		114,363	0	(15)	0	0	(15)	0	1,259	1,244	0	0	0
7162364	MILWAUKEE	WI		09/04/2024		125,004	0	(28)	0	0	(28)	0	1,140	1,112	0	0	0
7162365	MILWAUKEE	WI		09/04/2024		186,809	0	(26)	0	0	(26)	0	1,660	1,635	0	0	0
7162366	MILWAUKEE	WI		09/04/2024		124,336	0	(28)	0	0	(28)	0	1,133	1,105	0	0	0
7162367	WINSTON-SALEM	NC		09/04/2024		89,730	0	(9)	0	0	(9)	0	1,048	1,039	0	0	0
7162368	BUCKEYE	AZ		09/04/2024		283,468	0	(41)	0	0	(41)	0	2,881	2,840	0	0	0
7162370	CLEARWATER	FL		09/04/2024		307,579	0	(42)	0	0	(42)	0	3,068	3,026	0	0	0
7162371	LANCASTER	PA		09/04/2024		176,101	0	(16)	0	0	(16)	0	1,666	1,650	0	0	0
7162372	ROTONDA WEST	FL		09/04/2024		313,437	0	(39)	0	0	(39)	0	3,196	3,157	0	0	0
7162373	NEWARK	DE		09/04/2024		239,096	0	(32)	0	0	(32)	0	2,568	2,536	0	0	0
7162374	EGG HARBOR CITY	NJ		09/04/2024		163,261	0	(16)	0	0	(16)	0	1,850	1,833	0	0	0
7162375	WINCHESTER	VA		09/04/2024		318,441	0	(44)	0	0	(44)	0	3,475	3,431	0	0	0
7162376	PITTSBURGH	PA		09/04/2024		229,799	0	(17)	0	0	(17)	0	2,572	2,555	0	0	0
7162377	COLUMBUS	OH		09/04/2024		156,873	0	(17)	0	0	(17)	0	1,526	1,509	0	0	0
7162378	WARNER ROBINS	GA		09/04/2024		127,688	0	(15)	0	0	(15)	0	1,394	1,380	0	0	0
7162379	SAVANNAH	GA		09/04/2024		195,515	0	(24)	0	0	(24)	0	1,993	1,969	0	0	0
7162380	MILWAUKEE	WI		09/04/2024		150,695	0	(23)	0	0	(23)	0	1,686	1,664	0	0	0
7162381	MILWAUKEE	WI		09/04/2024		190,901	0	(28)	0	0	(28)	0	2,057	2,030	0	0	0
7162382	HOWE	TX		09/04/2024		181,778	0	(21)	0	0	(21)	0	1,880	1,859	0	0	0
7162383	SHERMAN	TX		09/04/2024		169,296	0	(19)	0	0	(19)	0	1,705	1,686	0	0	0
7162384	EUCLID	OH		09/04/2024		142,158	0	(10)	0	0	(10)	0	1,603	1,592	0	0	0
7162385	LEETSDALE	PA		09/04/2024		110,625	0	(10)	0	0	(10)	0	1,037	1,027	0	0	0
7162386	WAUKESHA	WI		09/04/2024		307,625	0	(30)	0	0	(30)	0	3,493	3,463	0	0	0
7162387	LAKE CHARLES	LA		09/04/2024		93,165	0	(11)	0	0	(11)	0	954	943	0	0	0
7162388	ROCK ISLAND	IL		09/04/2024		76,570	0	(9)	0	0	(9)	0	783	774	0	0	0
7162389	SODDY-DAISY	TN		09/04/2024		194,091	0	(19)	0	0	(19)	0	2,167	2,148	0	0	0
7162390	PHILADELPHIA	PA		09/04/2024		305,148	0	(28)	0	0	(28)	0	2,453	2,425	0	0	0
7162391	MEMPHIS	TN		09/04/2024		80,188	0	(9)	0	0	(9)	0	879	870	0	0	0
7162392	VALRICO	FL		09/04/2024		261,661	0	22	0	0	22	0	3,314	3,335	0	0	0
7162393	SALEM	NH		09/04/2024		545,874	0	(53)	0	0	(53)	0	5,327	5,275	0	0	0
7162394	CHICAGO	IL		09/04/2024		137,623	0	(15)	0	0	(15)	0	1,482	1,467	0	0	0
7162395	LYNN HAVEN	FL		09/04/2024		261,579	0	(34)	0	0	(34)	0	2,519	2,484	0	0	0
7162396	MEMPHIS	TN		09/04/2024		136,865	0	(13)	0	0	(13)	0	1,552	1,539	0	0	0
7162397	WILLIAMSPORT	MD		09/04/2024		173,708	0	(29)	0	0	(29)	0	1,844	1,815	0	0	0
7162398	GREENSBORO	NC		09/04/2024		171,252	0	(19)	0	0	(19)	0	1,806	1,787	0	0	0
7162399	LOVELAND	OH		09/04/2024		172,350	0	(35)	0	0	(35)	0	1,692	1,657	0	0	0
7162400	MEMPHIS	TN		09/04/2024		111,385	0	(26)	0	0	(26)	0	1,767	1,741	0	0	0
7162401	OMAHA	NE		09/04/2024		139,366	0	(15)	0	0	(15)	0	1,456	1,441	0	0	0
7162402	INDEPENDENCE	MO		09/04/2024		116,783	0	(22)	0	0	(22)	0	1,197	1,175	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162403	ATLANTIC CITY	NJ		09/04/2024		194,601	0	(17)	0	0	(17)	0	2,129	2,113	0	0	0
7162404	PHILADELPHIA	PA		09/04/2024		305,148	0	(28)	0	0	(28)	0	2,956	2,928	0	0	0
7162406	BROOKHAVEN	PA		09/04/2024		165,159	0	(16)	0	0	(16)	0	1,708	1,691	0	0	0
7162407	COVINGTON	KY		09/04/2024		181,173	0	(28)	0	0	(28)	0	1,895	1,867	0	0	0
7162408	CLEVELAND	OH		09/04/2024		112,161	0	(15)	0	0	(15)	0	1,073	1,058	0	0	0
7162409	BELTON	MO		09/04/2024		236,222	0	(34)	0	0	(34)	0	2,635	2,601	0	0	0
7162410	CRESTVIEW	FL		09/04/2024		129,555	0	(20)	0	0	(20)	0	1,340	1,320	0	0	0
7162411	COLUMBUS	OH		09/04/2024		94,498	0	(16)	0	0	(16)	0	1,044	1,027	0	0	0
7162412	FORT MYERS	FL		09/04/2024		150,350	0	(3)	0	0	(3)	0	1,888	1,885	0	0	0
7162413	SAVANNAH	GA		09/04/2024		192,808	0	(30)	0	0	(30)	0	2,013	1,983	0	0	0
7162414	DUNDALK	MD		09/04/2024		137,885	0	(17)	0	0	(17)	0	1,512	1,495	0	0	0
7162415	REX	GA		09/04/2024		133,587	0	(13)	0	0	(13)	0	1,618	1,606	0	0	0
7162416	SELMA	TX		09/04/2024		191,771	0	(19)	0	0	(19)	0	2,190	2,171	0	0	0
7162418	MOUNT HOLLY	NC		09/04/2024		180,155	0	(24)	0	0	(24)	0	2,019	1,995	0	0	0
7162419	GLENWOOD	IL		09/04/2024		128,342	0	(23)	0	0	(23)	0	1,229	1,206	0	0	0
7162420	HAMILTON TOWNSHIP	NJ		09/04/2024		305,222	0	(29)	0	0	(29)	0	3,506	3,477	0	0	0
7162421	PENSACOLA	FL		09/04/2024		217,670	0	(27)	0	0	(27)	0	2,457	2,430	0	0	0
7162422	RALEIGH	NC		09/04/2024		202,091	0	(22)	0	0	(22)	0	2,284	2,263	0	0	0
7162423	RALEIGH	NC		09/04/2024		200,241	0	(21)	0	0	(21)	0	2,263	2,242	0	0	0
7162425	DUNDALK	MD		09/04/2024		112,991	0	(16)	0	0	(16)	0	1,314	1,298	0	0	0
7162426	TULSA	OK		09/04/2024		180,403	0	(27)	0	0	(27)	0	1,951	1,925	0	0	0
7162427	HUNTSVILLE	AL		09/04/2024		151,737	0	(12)	0	0	(12)	0	1,756	1,744	0	0	0
7162428	SAN ANTONIO	TX		09/04/2024		76,578	0	(9)	0	0	(9)	0	824	814	0	0	0
7162429	PATERSON	NJ		09/04/2024		401,524	0	(59)	0	0	(59)	0	4,018	3,959	0	0	0
7162430	SHIRLEY	NY		09/04/2024		362,841	0	(75)	0	0	(75)	0	3,926	3,851	0	0	0
7162432	FORT PIERCE	FL		09/04/2024		198,372	0	(39)	0	0	(39)	0	2,016	1,977	0	0	0
7162433	THE BRONX	NY		09/04/2024		951,362	0	(119)	0	0	(119)	0	8,365	8,246	0	0	0
7162434	BRONX	NY		09/04/2024		647,079	0	(111)	0	0	(111)	0	5,859	5,749	0	0	0
7162435	DOLTON	IL		09/04/2024		86,819	0	(16)	0	0	(16)	0	909	893	0	0	0
7162437	VERNON	CT		09/04/2024		398,029	0	(84)	0	0	(84)	0	4,030	3,946	0	0	0
7162438	THE BRONX	NY		09/04/2024		570,957	0	(79)	0	0	(79)	0	5,558	5,479	0	0	0
7162439	CALUMET PARK	IL		09/04/2024		108,777	0	(21)	0	0	(21)	0	1,119	1,098	0	0	0
7162440	MILLVILLE	NJ		09/04/2024		193,815	0	(36)	0	0	(36)	0	2,034	1,998	0	0	0
7162441	DALTON	GA		09/04/2024		129,144	0	(26)	0	0	(26)	0	1,489	1,463	0	0	0
7162442	BROOKLYN	NY		09/04/2024		698,282	0	(97)	0	0	(97)	0	6,837	6,740	0	0	0
7162443	SCRANTON	PA		09/04/2024		386,813	0	(67)	0	0	(67)	0	3,863	3,796	0	0	0
7162444	MONROE	NY		09/04/2024		257,466	0	(62)	0	0	(62)	0	2,633	2,571	0	0	0
7162446	STATEN ISLAND	NY		09/04/2024		727,045	0	(154)	0	0	(154)	0	8,248	8,095	0	0	0
7162447	DERBY	KS		09/04/2024		96,332	0	(17)	0	0	(17)	0	1,019	1,003	0	0	0
7162448	KANSAS CITY	MO		09/04/2024		150,381	0	(34)	0	0	(34)	0	1,526	1,491	0	0	0
7162449	KANSAS CITY	MO		09/04/2024		152,293	0	(37)	0	0	(37)	0	1,507	1,470	0	0	0
7162450	KANSAS CITY	MO		09/04/2024		137,652	0	(24)	0	0	(24)	0	1,644	1,620	0	0	0
7162451	KANSAS CITY	MO		09/04/2024		137,456	0	(23)	0	0	(23)	0	1,158	1,135	0	0	0
7162452	KANSAS CITY	MO		09/04/2024		98,946	0	(27)	0	0	(27)	0	1,006	979	0	0	0
7162453	KANSAS CITY	MO		09/04/2024		140,935	0	(17)	0	0	(17)	0	1,063	1,046	0	0	0
7162454	CALUMET PARK	IL		09/04/2024		139,381	0	(25)	0	0	(25)	0	1,458	1,433	0	0	0
7162455	SELDEN	NY		09/04/2024		467,603	0	(105)	0	0	(105)	0	4,706	4,602	0	0	0
7162456	PHILADELPHIA	PA		09/04/2024		552,395	0	(81)	0	0	(81)	0	4,750	4,669	0	0	0
7162457	HOWELL TOWNSHIP	NJ		09/04/2024		252,031	0	(26)	0	0	(26)	0	3,119	3,094	0	0	0
7162458	BALTIMORE	MD		09/04/2024		162,417	0	(21)	0	0	(21)	0	1,700	1,679	0	0	0
7162459	TALLAHASSEE	FL		09/04/2024		167,078	0	(39)	0	0	(39)	0	1,707	1,668	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162460	DOLTON	IL		09/04/2024		86,652	0	(15)	0	0	(15)	0	908	893	0	0	0
7162461	WATERBURY	CT		09/04/2024		319,580	0	(47)	0	0	(47)	0	3,969	3,923	0	0	0
7162462	CLEARWATER	FL		09/04/2024		211,764	0	(42)	0	0	(42)	0	2,152	2,110	0	0	0
7162463	BLOOMINGTON	IL		09/04/2024		122,033	0	(32)	0	0	(32)	0	2,625	2,594	0	0	0
7162464	CLEVELAND	OH		09/04/2024		111,532	0	(22)	0	0	(22)	0	1,007	985	0	0	0
7162465	HERKIMER	NY		09/04/2024		128,455	0	(32)	0	0	(32)	0	1,190	1,158	0	0	0
7162466	ILION	NY		09/04/2024		129,509	0	(28)	0	0	(28)	0	1,204	1,176	0	0	0
7162467	NORWALK	CT		09/04/2024		623,743	0	(82)	0	0	(82)	0	3,208	3,126	0	0	0
7162468	LINDEN	NJ		09/04/2024		437,568	0	(100)	0	0	(100)	0	4,660	4,560	0	0	0
7162469	PENSACOLA	FL		09/04/2024		204,852	0	(25)	0	0	(25)	0	2,350	2,325	0	0	0
7162470	WESTWORTH VILLAGE	TX		09/04/2024		144,139	0	(31)	0	0	(31)	0	1,543	1,512	0	0	0
7162471	LEHIGH ACRES	FL		09/04/2024		258,507	0	(43)	0	0	(43)	0	2,792	2,749	0	0	0
7162472	ROMEOVILLE	IL		09/04/2024		222,838	0	(45)	0	0	(45)	0	2,522	2,476	0	0	0
7162473	NEWTON	NJ		09/04/2024		348,673	0	(58)	0	0	(58)	0	3,358	3,301	0	0	0
7162474	WEST WARWICK	RI		09/04/2024		383,497	0	(129)	0	0	(129)	0	7,457	7,328	0	0	0
7162475	WOODSTOCK	GA		09/04/2024		256,041	0	(65)	0	0	(65)	0	2,540	2,475	0	0	0
7162476	SALISBURY	MD		09/04/2024		91,111	0	(61)	0	0	(61)	0	2,150	2,090	0	0	0
7162478	MIDLOTHIAN	IL		09/04/2024		213,820	0	(38)	0	0	(38)	0	2,337	2,299	0	0	0
7162479	NEWTON	NC		09/04/2024		179,813	0	(45)	0	0	(45)	0	1,853	1,808	0	0	0
7162480	AKRON	OH		09/04/2024		105,377	0	(22)	0	0	(22)	0	1,077	1,054	0	0	0
7162481	EAST ORANGE	NJ		09/04/2024		464,703	0	(80)	0	0	(80)	0	4,687	4,608	0	0	0
7162482	ROCKMART	GA		09/04/2024		168,408	0	(29)	0	0	(29)	0	1,807	1,779	0	0	0
7162483	PALMER	MA		09/04/2024		330,421	0	(49)	0	0	(49)	0	2,046	1,997	0	0	0
7162484	IRVINGTON	NJ		09/04/2024		707,471	0	(98)	0	0	(98)	0	7,230	7,132	0	0	0
7162485	CLEVELAND	OH		09/04/2024		88,128	0	(13)	0	0	(13)	0	994	982	0	0	0
7162486	PENNSAUKEN TOWNSHIP	NJ		09/04/2024		243,183	0	(33)	0	0	(33)	0	2,778	2,744	0	0	0
7162488	VINELAND	NJ		09/04/2024		222,372	0	(34)	0	0	(34)	0	2,536	2,502	0	0	0
7162489	NASHVILLE	TN		09/04/2024		753,770	0	(174)	0	0	(174)	0	7,352	7,178	0	0	0
7162490	DOLTON	IL		09/04/2024		105,595	0	(14)	0	0	(14)	0	1,131	1,116	0	0	0
7162491	CLEVELAND	OH		09/04/2024		309,105	0	(49)	0	0	(49)	0	3,080	3,031	0	0	0
7162492	WHEELING	IL		09/04/2024		148,706	0	(23)	0	0	(23)	0	1,673	1,650	0	0	0
7162494	WEST HAVERSTRAW	NY		09/04/2024		320,953	0	(32)	0	0	(32)	0	3,555	3,523	0	0	0
7162495	ELYRIA	OH		09/04/2024		248,370	0	(46)	0	0	(46)	0	2,531	2,486	0	0	0
7162496	MASTIC	NY		09/04/2024		436,150	0	(84)	0	0	(84)	0	4,260	4,176	0	0	0
7162497	AURORA	CO		09/04/2024		267,033	0	(112)	0	0	(112)	0	15,747	15,635	0	0	0
7162498	BOLINGBROOK	IL		09/04/2024		212,683	0	(30)	0	0	(30)	0	2,437	2,407	0	0	0
7162499	KILLEEN	TX		09/04/2024		221,136	0	(38)	0	0	(38)	0	2,404	2,366	0	0	0
7162500	FORT WASHINGTON	MD		09/04/2024		241,383	0	(13)	0	0	(13)	0	3,021	3,008	0	0	0
7162501	MERIDEN	CT		09/05/2024		202,786	0	(44)	0	0	(44)	0	1,532	1,489	0	0	0
7162502	CHICAGO	IL		09/05/2024		392,398	0	(82)	0	0	(82)	0	3,528	3,446	0	0	0
7162503	HOUSTON	TX		09/05/2024		117,656	0	(32)	0	0	(32)	0	1,216	1,184	0	0	0
7162504	DUNDALK	MD		09/05/2024		205,696	0	(49)	0	0	(49)	0	1,978	1,929	0	0	0
7162505	YORKVILLE	OH		09/05/2024		124,638	0	(29)	0	0	(29)	0	1,196	1,167	0	0	0
7162506	PHILADELPHIA	PA		09/05/2024		217,549	0	(19)	0	0	(19)	0	1,931	1,913	0	0	0
7162507	JAMESTOWN	NY		09/05/2024		115,634	0	(23)	0	0	(23)	0	1,062	1,039	0	0	0
7162510	DETROIT	MI		09/05/2024		121,862	0	(26)	0	0	(26)	0	1,154	1,129	0	0	0
7162511	BALTIMORE	MD		09/05/2024		187,296	0	(32)	0	0	(32)	0	1,558	1,526	0	0	0
7162512	PHILADELPHIA	PA		09/05/2024		129,784	0	(10)	0	0	(10)	0	1,081	1,070	0	0	0
7162513	ROCHESTER	NY		09/05/2024		113,365	0	(21)	0	0	(21)	0	978	958	0	0	0
7162514	JACKSONVILLE	FL		09/05/2024		106,868	0	(19)	0	0	(19)	0	920	902	0	0	0
7162515	JACKSONVILLE	FL		09/05/2024		149,384	0	(36)	0	0	(36)	0	1,460	1,425	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162516	BALTIMORE	MD		09/05/2024		198,954	0	(45)	0	0	(45)	0	1,967	1,922	0	0	0
7162517	BALTIMORE	MD		09/05/2024		143,339	0	(48)	0	0	(48)	0	1,903	1,855	0	0	0
7162520	HAMMOND	IN		09/05/2024		372,556	0	(67)	0	0	(67)	0	3,513	3,447	0	0	0
7162521	THEODORE	AL		09/05/2024		120,927	0	(21)	0	0	(21)	0	1,047	1,026	0	0	0
7162522	KNOXVILLE	TN		09/05/2024		246,727	0	(53)	0	0	(53)	0	2,348	2,295	0	0	0
7162523	BRIDGEPORT	CT		09/05/2024		360,316	0	(81)	0	0	(81)	0	3,391	3,310	0	0	0
7162524	BALTIMORE	MD		09/05/2024		148,954	0	(39)	0	0	(39)	0	1,472	1,433	0	0	0
7162525	BALTIMORE	MD		09/05/2024		189,037	0	(29)	0	0	(29)	0	1,929	1,899	0	0	0
7162526	COLUMBUS	OH		09/05/2024		166,215	0	(38)	0	0	(38)	0	1,635	1,597	0	0	0
7162530	HAMMOND	IN		09/05/2024		155,716	0	(39)	0	0	(39)	0	1,846	1,807	0	0	0
7162531	GAINESVILLE	FL		09/05/2024		217,725	0	(43)	0	0	(43)	0	1,912	1,868	0	0	0
7162532	MILLINGTON	TN		09/05/2024		276,708	0	(40)	0	0	(40)	0	40	0	0	0	0
7162533	CLEVELAND	OH		09/05/2024		99,519	0	(16)	0	0	(16)	0	838	822	0	0	0
7162534	HENRICO	VA		09/05/2024		158,693	0	(24)	0	0	(24)	0	1,797	1,774	0	0	0
7162535	WARSAW	IN		09/05/2024		108,194	0	(22)	0	0	(22)	0	966	944	0	0	0
7162537	CHICAGO	IL		09/05/2024		246,011	0	(49)	0	0	(49)	0	2,333	2,284	0	0	0
7162538	XENIA	OH		09/05/2024		154,288	0	(33)	0	0	(33)	0	1,454	1,421	0	0	0
7162539	MOBILE	AL		09/05/2024		91,784	0	(19)	0	0	(19)	0	832	812	0	0	0
7162541	MARKHAM	IL		09/05/2024		210,778	0	(40)	0	0	(40)	0	1,749	1,709	0	0	0
7162542	BONAIRE	GA		09/05/2024		172,143	0	(39)	0	0	(39)	0	1,701	1,662	0	0	0
7162543	INDIANAPOLIS	IN		09/05/2024		190,286	0	(52)	0	0	(52)	0	1,826	1,774	0	0	0
7162544	CLEVELAND	OH		09/05/2024		284,569	0	(66)	0	0	(66)	0	2,743	2,678	0	0	0
7162545	SHERWOOD	AR		09/05/2024		111,615	0	(24)	0	0	(24)	0	1,139	1,115	0	0	0
7162546	BALTIMORE	MD		09/05/2024		140,420	0	(13)	0	0	(13)	0	1,373	1,360	0	0	0
7162547	WOONSOCKET	RI		09/05/2024		365,069	0	(74)	0	0	(74)	0	3,382	3,308	0	0	0
7162548	MOBILE	AL		09/05/2024		107,233	0	(24)	0	0	(24)	0	969	945	0	0	0
7162549	DUNDALK	MD		09/05/2024		110,052	0	(26)	0	0	(26)	0	1,055	1,030	0	0	0
7162550	BALTIMORE	MD		09/05/2024		150,377	0	(32)	0	0	(32)	0	1,421	1,389	0	0	0
7162551	DAYTON	OH		09/05/2024		93,981	0	(19)	0	0	(19)	0	787	768	0	0	0
7162555	GARFIELD HEIGHTS	OH		09/05/2024		89,213	0	(15)	0	0	(15)	0	1,117	1,102	0	0	0
7162556	CHARLOTTE	NC		09/05/2024		264,677	0	(16)	0	0	(16)	0	3,288	3,272	0	0	0
7162557	JACKSON	MS		09/05/2024		96,096	0	(20)	0	0	(20)	0	875	856	0	0	0
7162558	MINNEAPOLIS	MN		09/05/2024		211,854	0	(51)	0	0	(51)	0	2,153	2,102	0	0	0
7162559	BALTIMORE	MD		09/05/2024		189,852	0	(36)	0	0	(36)	0	1,741	1,706	0	0	0
7162560	KILLINGLY	CT		09/05/2024		227,877	0	(46)	0	0	(46)	0	1,753	1,708	0	0	0
7162561	BALTIMORE	MD		09/05/2024		125,951	0	(17)	0	0	(17)	0	1,399	1,382	0	0	0
7162563	RIVERVIEW	FL		09/05/2024		394,774	0	(74)	0	0	(74)	0	4,106	4,032	0	0	0
7162566	MERRILLVILLE	IN		09/06/2024		146,171	0	(21)	0	0	(21)	0	1,723	1,702	0	0	0
7162567	CLEVELAND	TN		09/06/2024		126,825	0	(45)	0	0	(45)	0	2,578	2,532	0	0	0
7162568	SARASOTA	FL		09/06/2024		353,259	0	(50)	0	0	(50)	0	3,878	3,828	0	0	0
7162569	TRAINER	PA		09/06/2024		95,825	0	(10)	0	0	(10)	0	1,081	1,071	0	0	0
7162570	GARFIELD HEIGHTS	OH		09/06/2024		109,826	0	(11)	0	0	(11)	0	2,057	2,046	0	0	0
7162571	INWOOD	WV		09/06/2024		153,889	0	(23)	0	0	(23)	0	1,688	1,665	0	0	0
7162572	LAKE WALES	FL		09/06/2024		204,807	0	(38)	0	0	(38)	0	2,134	2,096	0	0	0
7162575	GOODYEAR	AZ		09/06/2024		332,674	0	(37)	0	0	(37)	0	4,452	4,414	0	0	0
7162576	INDIANAPOLIS	IN		09/06/2024		170,221	0	(30)	0	0	(30)	0	1,819	1,788	0	0	0
7162577	INDEPENDENCE	MO		09/06/2024		120,478	0	(24)	0	0	(24)	0	1,254	1,231	0	0	0
7162578	GREENSBORO	NC		09/06/2024		129,944	0	(30)	0	0	(30)	0	1,316	1,286	0	0	0
7162579	LEESBURG	FL		09/06/2024		223,896	0	(27)	0	0	(27)	0	2,645	2,618	0	0	0
7162580	BROOKHAVEN	PA		09/06/2024		167,768	0	(18)	0	0	(18)	0	1,848	1,831	0	0	0
7162581	VIRGINIA BEACH	VA		09/06/2024		189,517	0	(29)	0	0	(29)	0	2,180	2,151	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162582	DETROIT	MI		09/06/2024		224,325	0	(30)	0	0	(30)	0	3,474	3,444	0	0	0
7162583	GEORGETOWN	DE		09/06/2024		307,403	0	(46)	0	0	(46)	0	3,454	3,408	0	0	0
7162584	GREAT FALLS	MT		09/06/2024		297,155	0	(72)	0	0	(72)	0	4,296	4,224	0	0	0
7162585	NORRISTOWN	PA		09/06/2024		154,560	0	(16)	0	0	(16)	0	1,663	1,647	0	0	0
7162586	MILWAUKEE	WI		09/06/2024		201,003	0	(10)	0	0	(10)	0	2,561	2,551	0	0	0
7162587	FORT WORTH	TX		09/06/2024		235,766	0	(25)	0	0	(25)	0	2,660	2,636	0	0	0
7162588	BALTIMORE	MD		09/06/2024		163,441	0	(19)	0	0	(19)	0	2,068	2,049	0	0	0
7162589	BALTIMORE	MD		09/06/2024		168,639	0	(8)	0	0	(8)	0	1,824	1,815	0	0	0
7162590	SPRING	TX		09/06/2024		228,874	0	(28)	0	0	(28)	0	2,489	2,461	0	0	0
7162591	RIVERDALE	MD		09/06/2024		330,920	0	(81)	0	0	(81)	0	3,185	3,104	0	0	0
7162592	CLEVELAND	OH		09/06/2024		98,231	0	3	0	0	3	0	1,175	1,178	0	0	0
7162593	TOWSON	MD		09/06/2024		173,249	0	(34)	0	0	(34)	0	3,374	3,340	0	0	0
7162594	PARKVILLE	MD		09/06/2024		204,141	0	(31)	0	0	(31)	0	3,726	3,695	0	0	0
7162595	PORTSMOUTH	VA		09/06/2024		194,484	0	(23)	0	0	(23)	0	2,298	2,275	0	0	0
7162596	CINCINNATI	OH		09/06/2024		286,078	0	(36)	0	0	(36)	0	3,071	3,035	0	0	0
7162597	PHILADELPHIA	PA		09/06/2024		602,993	0	(127)	0	0	(127)	0	5,205	5,078	0	0	0
7162600	GLENDALE	CA		10/30/2024		37,604	0	70	0	0	70	0	14,257	14,326	0	0	0
7162603	YORK	SC		10/30/2024		32,318	0	0	0	0	0	0	7,340	7,340	0	0	0
7162604	BONNEY LAKE	WA		10/30/2024		93,116	0	1,041	0	0	1,041	0	45,107	46,148	0	0	0
7162605	SANTA CLARITA	CA		10/30/2024		62,727	0	83	0	0	83	0	13,324	13,407	0	0	0
7162606	ORLANDO	FL		10/30/2024		98,695	0	207	0	0	207	0	20,464	20,671	0	0	0
7162607	RIALTO	CA		10/30/2024		51,350	0	3	0	0	3	0	8,925	8,927	0	0	0
7162608	BLOOMINGTON	MN		10/30/2024		35,844	0	807	0	0	807	0	27,569	28,376	0	0	0
7162609	PLANO	TX		10/30/2024		40,180	0	138	0	0	138	0	7,981	8,119	0	0	0
7162610	WOODBRIDGE	CA		10/30/2024		57,056	0	83	0	0	83	0	11,425	11,508	0	0	0
7162611	ESCONDIDO	CA		10/30/2024		36,253	0	182	0	0	182	0	7,226	7,409	0	0	0
7162612	LAS VEGAS	NV		10/30/2024		43,133	0	83	0	0	83	0	7,326	7,409	0	0	0
7162613	MODESTO	CA		10/30/2024		35,113	0	28	0	0	28	0	6,523	6,550	0	0	0
7162614	KATY	TX		10/30/2024		34,049	0	0	0	0	0	0	5,244	5,244	0	0	0
7162615	BROOKEVILLE	MD		10/30/2024		107,329	0	314	0	0	314	0	18,855	19,169	0	0	0
7162616	BELL CANYON	CA		10/30/2024		100,894	0	382	0	0	382	0	19,950	20,332	0	0	0
7162617	SAN LEANDRO	CA		10/30/2024		61,300	0	276	0	0	276	0	13,719	13,995	0	0	0
7162618	SAN JOSE	CA		10/30/2024		96,776	0	1,967	0	0	1,967	0	47,888	49,855	0	0	0
7162619	RIVERSIDE	CA		10/30/2024		84,418	0	0	0	0	0	0	18,138	18,138	0	0	0
7162620	BELLFLOWER	CA		10/30/2024		118,413	0	619	0	0	619	0	21,570	22,189	0	0	0
7162621	COMPTON	CA		10/30/2024		50,474	0	78	0	0	78	0	7,985	8,063	0	0	0
7162622	GARLAND	TX		10/30/2024		33,536	0	187	0	0	187	0	5,057	5,244	0	0	0
7162623	WAYNE	MI		10/30/2024		48,598	0	43	0	0	43	0	9,612	9,655	0	0	0
7162624	MIAMI	FL		10/30/2024		88,086	0	112	0	0	112	0	12,549	12,660	0	0	0
7162625	GOTHA	FL		10/30/2024		58,520	0	91	0	0	91	0	7,482	7,573	0	0	0
7162626	RENO	NV		10/30/2024		67,427	0	84	0	0	84	0	9,612	9,696	0	0	0
7162627	HENDERSON	NV		10/30/2024		87,159	0	230	0	0	230	0	19,126	19,356	0	0	0
7162628	SAN BERNARDINO	CA		10/30/2024		56,779	0	257	0	0	257	0	6,845	7,102	0	0	0
7162629	OCEANSIDE	CA		10/30/2024		57,017	0	143	0	0	143	0	11,771	11,914	0	0	0
7162630	EUCLID	OH		10/30/2024		40,041	0	0	0	0	0	0	4,426	4,426	0	0	0
7162631	DOUGLASVILLE	GA		10/30/2024		53,806	0	84	0	0	84	0	5,779	5,864	0	0	0
7162632	OXNARD	CA		10/30/2024		115,749	0	669	0	0	669	0	52,170	52,840	0	0	0
7162633	VALLEJO	CA		10/30/2024		54,659	0	583	0	0	583	0	10,048	10,631	0	0	0
7162634	CEDAR PARK	TX		10/30/2024		45,794	0	177	0	0	177	0	5,229	5,406	0	0	0
7162635	PASADENA	CA		10/30/2024		100,906	0	451	0	0	451	0	9,135	9,587	0	0	0
7162636	SACRAMENTO	CA		10/30/2024		44,776	0	60	0	0	60	0	3,785	3,844	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162637	ELK GROVE V	IL		10/30/2024		49,509	0	327	0	0	327	0	11,719	12,046	0	0	0
7162638	EL CERRITO	CA		10/30/2024		105,693	0	222	0	0	222	0	11,262	11,484	0	0	0
7162639	PARMA HEIGHTS	OH		10/30/2024		38,689	0	118	0	0	118	0	4,225	4,343	0	0	0
7162640	PHOENIX	AZ		10/30/2024		51,863	0	29	0	0	29	0	5,294	5,322	0	0	0
7162641	OAKLAND	CA		10/30/2024		46,927	0	144	0	0	144	0	5,026	5,170	0	0	0
7162642	LAWRENCEVILLE	GA		10/30/2024		60,036	0	123	0	0	123	0	6,707	6,829	0	0	0
7162643	SAINT LOUIS	MO		10/30/2024		92,318	0	415	0	0	415	0	8,370	8,785	0	0	0
7162645	SAINT PETERSBURG	FL		10/30/2024		77,126	0	0	0	0	0	0	6,601	6,601	0	0	0
7162646	BAKERSFIELD	CA		10/30/2024		114,765	0	0	0	0	0	0	10,533	10,533	0	0	0
7162647	MACEDONIA	OH		10/30/2024		79,423	0	73	0	0	73	0	7,092	7,165	0	0	0
7162648	VALLEY CENTER	CA		10/30/2024		98,844	0	404	0	0	404	0	8,166	8,570	0	0	0
7162650	LEESBURG	FL		10/30/2024		174,405	0	323	0	0	323	0	20,201	20,524	0	0	0
7162651	SALT LAKE CITY	UT		10/30/2024		46,067	0	108	0	0	108	0	4,633	4,740	0	0	0
7162652	LOS ANGELES	CA		10/30/2024		120,695	0	570	0	0	570	0	14,339	14,909	0	0	0
7162653	HOUSTON	TX		10/30/2024		38,488	0	89	0	0	89	0	3,530	3,619	0	0	0
7162654	PACIFIC GROVE	CA		10/30/2024		212,736	0	420	0	0	420	0	26,496	26,916	0	0	0
7162655	AUBURN	MA		10/30/2024		65,020	0	0	0	0	0	0	5,508	5,508	0	0	0
7162656	MIDLAND	MI		10/30/2024		53,661	0	28	0	0	28	0	4,876	4,904	0	0	0
7162658	DELTONA	FL		10/30/2024		40,054	0	68	0	0	68	0	4,148	4,216	0	0	0
7162659	SAINT PETERSBURG	FL		10/30/2024		78,280	0	41	0	0	41	0	7,124	7,165	0	0	0
7162660	KENNER	LA		10/30/2024		59,373	0	0	0	0	0	0	5,090	5,090	0	0	0
7162661	MILFORD	CT		10/30/2024		63,165	0	0	0	0	0	0	5,469	5,469	0	0	0
7162662	INGLEWOOD	CA		10/30/2024		129,053	0	217	0	0	217	0	6,098	6,315	0	0	0
7162663	DELRAY BEAC	FL		10/30/2024		60,632	0	43	0	0	43	0	5,368	5,410	0	0	0
7162664	BELLEVILLE	WI		10/30/2024		55,472	0	356	0	0	356	0	5,285	5,641	0	0	0
7162665	PLANTSVILLE	CT		10/30/2024		94,315	0	0	0	0	0	0	7,306	7,306	0	0	0
7162666	LOS ANGELES	CA		10/30/2024		119,992	0	0	0	0	0	0	9,595	9,595	0	0	0
7162667	GOODRICH	MI		10/30/2024		71,379	0	39	0	0	39	0	7,070	7,109	0	0	0
7162668	RIO RICO	AZ		10/30/2024		53,977	0	169	0	0	169	0	5,044	5,213	0	0	0
7162669	COARSEGOLD	CA		10/30/2024		70,982	0	315	0	0	315	0	5,729	6,043	0	0	0
7162670	HESPERIA	CA		10/30/2024		81,232	0	66	0	0	66	0	11,238	11,304	0	0	0
7162673	TORRANCE	CA		10/30/2024		96,204	0	49	0	0	49	0	8,148	8,197	0	0	0
7162674	HEMET	CA		10/30/2024		101,132	0	99	0	0	99	0	8,573	8,672	0	0	0
7162676	PORTERVILLE	CA		10/30/2024		77,081	0	0	0	0	0	0	6,267	6,267	0	0	0
7162677	ELKTON	MD		10/30/2024		67,270	0	0	0	0	0	0	5,095	5,095	0	0	0
7162678	PLEASANTON	CA		10/30/2024		217,063	0	744	0	0	744	0	17,292	18,036	0	0	0
7162679	RACINE	WI		10/30/2024		105,744	0	0	0	0	0	0	7,594	7,594	0	0	0
7162680	SNELLVILLE	GA		10/30/2024		94,202	0	286	0	0	286	0	7,128	7,415	0	0	0
7162681	WEST PALM B	FL		10/30/2024		89,212	0	0	0	0	0	0	6,529	6,529	0	0	0
7162682	BIRMINGHAM	AL		10/30/2024		37,923	0	0	0	0	0	0	2,675	2,675	0	0	0
7162683	STOCKTON	CA		10/30/2024		35,660	0	60	0	0	60	0	2,884	2,944	0	0	0
7162684	CHULA VISTA	CA		10/30/2024		218,461	0	642	0	0	642	0	17,546	18,188	0	0	0
7162685	LAS VEGAS	NV		10/30/2024		73,830	0	46	0	0	46	0	4,930	4,976	0	0	0
7162686	IRVINE	CA		10/30/2024		356,965	0	762	0	0	762	0	23,196	23,958	0	0	0
7162687	MOUNTAIN VIEW	CA		10/30/2024		129,999	0	531	0	0	531	0	11,499	12,030	0	0	0
7162688	PHOENIX	AZ		10/30/2024		107,541	0	266	0	0	266	0	9,141	9,407	0	0	0
7162689	BAKERSFIELD	CA		10/30/2024		100,138	0	117	0	0	117	0	7,830	7,947	0	0	0
7162690	BRONX	NY		10/30/2024		228,667	0	949	0	0	949	0	19,117	20,066	0	0	0
7162691	IRVINE	CA		10/30/2024		371,103	0	811	0	0	811	0	23,907	24,718	0	0	0
7162692	SANTA BARBARA	CA		10/30/2024		298,778	0	841	0	0	841	0	23,351	24,192	0	0	0
7162693	SAN DIEGO	CA		10/30/2024		88,783	0	42	0	0	42	0	6,549	6,591	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162695	LOS ANGELES	CA		10/30/2024		266,592	0	651	0	0	651	0	21,315	21,966	0	0	0
7162696	SUNRISE	FL		10/30/2024		93,672	0	163	0	0	163	0	7,215	7,379	0	0	0
7162697	SAN CARLOS	CA		10/30/2024		69,711	0	125	0	0	125	0	5,042	5,167	0	0	0
7162698	MIAMI	FL		10/30/2024		215,595	0	0	0	0	0	0	13,632	13,632	0	0	0
7162699	FORT BRAGG	CA		10/30/2024		235,401	0	328	0	0	328	0	15,259	15,587	0	0	0
7162700	LAS VEGAS	NV		10/30/2024		134,108	0	142	0	0	142	0	9,049	9,191	0	0	0
7162701	FOUNTAIN HILLS	AZ		10/30/2024		93,846	0	187	0	0	187	0	6,328	6,515	0	0	0
7162702	GAINESVILLE	FL		10/30/2024		310,746	0	614	0	0	614	0	19,135	19,749	0	0	0
7162703	LOS BANOS	CA		10/30/2024		121,569	0	288	0	0	288	0	9,108	9,396	0	0	0
7162705	CHICAGO	IL		10/30/2024		123,141	0	271	0	0	271	0	8,981	9,252	0	0	0
7162707	REDWOOD CITY	CA		10/30/2024		379,171	0	1,379	0	0	1,379	0	25,928	27,307	0	0	0
7162709	HULL	MA		10/30/2024		157,107	0	928	0	0	928	0	10,492	11,421	0	0	0
7162710	BAKERSFIELD	CA		10/30/2024		67,286	0	36	0	0	36	0	4,458	4,493	0	0	0
7162711	LOS ANGELES	CA		10/30/2024		78,451	0	168	0	0	168	0	5,642	5,810	0	0	0
7162712	SOUTH PORTLAND	ME		10/30/2024		166,116	0	479	0	0	479	0	13,092	13,570	0	0	0
7162713	MOREHEAD	KY		10/30/2024		84,257	0	236	0	0	236	0	4,625	4,861	0	0	0
7162714	MORENO VALLEY	CA		10/30/2024		166,183	0	140	0	0	140	0	10,832	10,972	0	0	0
7162715	PALM SPRINGS	CA		10/30/2024		63,475	0	215	0	0	215	0	3,884	4,098	0	0	0
7162717	GERBER	CA		10/30/2024		175,279	0	138	0	0	138	0	11,325	11,463	0	0	0
7162720	NAPLES	FL		10/30/2024		294,061	0	373	0	0	373	0	17,361	17,733	0	0	0
7162722	ORANGE	CA		10/30/2024		305,583	0	684	0	0	684	0	20,428	21,112	0	0	0
7162723	WOODLAND HILLS	CA		10/30/2024		233,746	0	166	0	0	166	0	14,205	14,371	0	0	0
7162724	ORLANDO	FL		10/30/2024		107,008	0	38	0	0	38	0	5,743	5,782	0	0	0
7162725	LAS VEGAS	NV		10/30/2024		82,393	0	34	0	0	34	0	4,741	4,774	0	0	0
7162726	FLAGSTAFF	AZ		10/30/2024		97,201	0	46	0	0	46	0	5,961	6,007	0	0	0
7162727	MODESTO	CA		10/30/2024		161,932	0	66	0	0	66	0	9,250	9,316	0	0	0
7162728	SACRAMENTO	CA		10/30/2024		347,001	0	496	0	0	496	0	17,306	17,802	0	0	0
7162729	MOUNTAIN VIEW	CA		10/30/2024		406,406	0	1,023	0	0	1,023	0	25,598	26,621	0	0	0
7162730	MIRA LOMA	CA		10/30/2024		132,998	0	225	0	0	225	0	7,942	8,167	0	0	0
7162731	CAPITOLA	CA		10/30/2024		212,199	0	533	0	0	533	0	14,071	14,604	0	0	0
7162733	SALINAS	CA		10/30/2024		166,487	0	192	0	0	192	0	9,370	9,561	0	0	0
7162734	RODEO	CA		10/30/2024		193,322	0	190	0	0	190	0	10,175	10,365	0	0	0
7162735	OCEANSIDE	CA		10/30/2024		133,238	0	389	0	0	389	0	7,951	8,340	0	0	0
7162737	LAS VEGAS	NV		10/30/2024		56,590	0	222	0	0	222	0	2,926	3,148	0	0	0
7162738	WOODSTOCK	GA		10/30/2024		94,910	0	410	0	0	410	0	4,927	5,337	0	0	0
7162739	ANAHEIM	CA		10/30/2024		176,498	0	423	0	0	423	0	10,704	11,127	0	0	0
7162740	ALBUQUERQUE	NM		10/30/2024		101,002	0	335	0	0	335	0	5,973	6,307	0	0	0
7162741	PASADENA	CA		10/30/2024		308,167	0	626	0	0	626	0	16,866	17,492	0	0	0
7162742	SUN VALLEY	ID		10/30/2024		372,006	0	400	0	0	400	0	19,118	19,519	0	0	0
7162743	OCEANSIDE	CA		10/30/2024		224,292	0	82	0	0	82	0	10,689	10,771	0	0	0
7162744	UPPER MARLB	MD		10/30/2024		104,577	0	438	0	0	438	0	6,260	6,698	0	0	0
7162745	RIVERSIDE	CA		10/30/2024		68,314	0	138	0	0	138	0	3,673	3,811	0	0	0
7162746	BROOKLYN	NY		10/30/2024		262,208	0	663	0	0	663	0	14,261	14,924	0	0	0
7162747	SEASIDE	CA		10/30/2024		214,963	0	288	0	0	288	0	9,601	9,889	0	0	0
7162748	MARICOPA	AZ		10/30/2024		67,926	0	24	0	0	24	0	3,167	3,191	0	0	0
7162749	SOUTH SAN FRANCISCO	CA		10/30/2024		341,806	0	104	0	0	104	0	16,593	16,698	0	0	0
7162750	DOWNEY	CA		10/30/2024		507,954	0	1,568	0	0	1,568	0	27,906	29,473	0	0	0
7162751	INGLEWOOD	CA		10/30/2024		213,574	0	221	0	0	221	0	8,620	8,841	0	0	0
7162752	MELBOURNE	FL		10/30/2024		38,149	0	90	0	0	90	0	1,979	2,068	0	0	0
7162753	ADDISON	IL		10/30/2024		93,018	0	273	0	0	273	0	3,571	3,844	0	0	0
7162754	CAREYWOOD	ID		10/30/2024		170,684	0	103	0	0	103	0	7,694	7,797	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162756	PICO RIVERA	CA		10/30/2024		169,168	0	347	0	0	347	0	8,826	9,173	0	0	0
7162757	NORTH LAS VEGAS	NV		10/30/2024		147,967	0	239	0	0	239	0	7,149	7,389	0	0	0
7162758	PARAMOUNT	CA		10/30/2024		164,412	0	296	0	0	296	0	7,518	7,814	0	0	0
7162759	MYRTLE BEACH	SC		10/30/2024		99,135	0	87	0	0	87	0	4,380	4,467	0	0	0
7162760	CARLSBAD	CA		10/30/2024		179,467	0	67	0	0	67	0	8,153	8,220	0	0	0
7162761	STUART	FL		10/30/2024		276,011	0	110	0	0	110	0	11,692	11,802	0	0	0
7162763	RENO	NV		10/30/2024		199,473	0	68	0	0	68	0	8,341	8,409	0	0	0
7162764	PHOENIX	AZ		10/30/2024		94,031	0	149	0	0	149	0	4,215	4,364	0	0	0
7162765	SEBASTIAN	FL		10/30/2024		73,391	0	185	0	0	185	0	3,960	4,145	0	0	0
7162766	ESCONDIDO	CA		10/30/2024		260,447	0	398	0	0	398	0	9,637	10,035	0	0	0
7162767	TEMPE	AZ		10/30/2024		78,186	0	81	0	0	81	0	3,090	3,170	0	0	0
7162768	WATSEKA	IL		10/30/2024		45,842	0	64	0	0	64	0	1,848	1,912	0	0	0
7162769	FRAMINGHAM	MA		10/30/2024		102,569	0	466	0	0	466	0	7,931	8,397	0	0	0
7162770	LONGMONT	CO		10/30/2024		451,329	0	844	0	0	844	0	21,002	21,847	0	0	0
7162771	SAN JOSE	CA		10/30/2024		174,930	0	326	0	0	326	0	8,073	8,398	0	0	0
7162772	TEMPE	AZ		10/30/2024		78,548	0	77	0	0	77	0	3,046	3,123	0	0	0
7162773	LOS ANGELES	CA		10/30/2024		251,388	0	314	0	0	314	0	12,010	12,324	0	0	0
7162774	BURIEN	WA		10/30/2024		107,179	0	605	0	0	605	0	12,900	13,505	0	0	0
7162775	LA QUINTA	CA		10/30/2024		158,232	0	286	0	0	286	0	13,162	13,449	0	0	0
7162776	BERKELEY	CA		10/30/2024		98,635	0	28	0	0	28	0	3,117	3,145	0	0	0
7162777	POMONA	CA		10/30/2024		85,253	0	227	0	0	227	0	2,970	3,197	0	0	0
7162778	LAS VEGAS	NV		10/30/2024		314,492	0	672	0	0	672	0	14,562	15,234	0	0	0
7162779	RENO	NV		10/30/2024		120,840	0	54	0	0	54	0	4,662	4,716	0	0	0
7162780	PHOENIX	AZ		10/30/2024		78,927	0	148	0	0	148	0	2,445	2,593	0	0	0
7162781	AVONDALE	AZ		10/30/2024		110,638	0	200	0	0	200	0	4,843	5,043	0	0	0
7162782	ALBANY	CA		10/30/2024		354,896	0	835	0	0	835	0	16,092	16,926	0	0	0
7162783	SANTA ANA	CA		10/30/2024		143,109	0	292	0	0	292	0	11,395	11,687	0	0	0
7162784	NORCROSS	GA		10/30/2024		73,509	0	172	0	0	172	0	3,285	3,457	0	0	0
7162785	ARCATA	CA		10/30/2024		199,435	0	342	0	0	342	0	7,278	7,620	0	0	0
7162786	SAN JOSE	CA		10/30/2024		356,944	0	212	0	0	212	0	13,437	13,649	0	0	0
7162787	CASTROVILLE	CA		10/30/2024		265,975	0	348	0	0	348	0	11,688	12,036	0	0	0
7162788	SAN DIEGO	CA		10/30/2024		235,417	0	75	0	0	75	0	8,511	8,586	0	0	0
7162789	SALINAS	CA		10/30/2024		363,512	0	157	0	0	157	0	13,356	13,513	0	0	0
7162790	FREMONT	CA		10/30/2024		323,651	0	347	0	0	347	0	12,801	13,149	0	0	0
7162791	FOSTER CITY	CA		10/30/2024		449,312	0	1,015	0	0	1,015	0	19,364	20,379	0	0	0
7162792	RANCHO CUCAMONGA	CA		10/30/2024		359,614	0	427	0	0	427	0	15,667	16,094	0	0	0
7162793	ACWORTH	GA		10/30/2024		56,508	0	13	0	0	13	0	2,502	2,515	0	0	0
7162794	FREMONT	CA		10/30/2024		485,737	0	623	0	0	623	0	19,188	19,811	0	0	0
7162795	ANAHEIM	CA		10/30/2024		184,796	0	198	0	0	198	0	7,260	7,457	0	0	0
7162796	HENDERSON	NV		10/30/2024		149,155	0	114	0	0	114	0	5,651	5,765	0	0	0
7162797	EL CERRITO	CA		10/30/2024		464,075	0	506	0	0	506	0	21,638	22,144	0	0	0
7162798	GOLETA	CA		10/30/2024		117,452	0	401	0	0	401	0	5,666	6,067	0	0	0
7162801	WAIPAHU	HI		10/30/2024		301,730	0	1,019	0	0	1,019	0	13,087	14,106	0	0	0
7162802	WILDOMAR	CA		10/30/2024		99,681	0	69	0	0	69	0	3,444	3,514	0	0	0
7162803	BROOKLYN	NY		10/30/2024		187,023	0	308	0	0	308	0	7,080	7,388	0	0	0
7162804	MADERA	CA		10/30/2024		75,755	0	96	0	0	96	0	2,846	2,942	0	0	0
7162805	CAPE CORAL	FL		10/30/2024		76,762	0	111	0	0	111	0	2,982	3,093	0	0	0
7162806	LINDSAY	CA		10/30/2024		68,760	0	100	0	0	100	0	2,728	2,828	0	0	0
7162807	CYNTHIANA	KY		10/30/2024		81,148	0	101	0	0	101	0	2,723	2,824	0	0	0
7162808	HAZELWOOD	MO		10/30/2024		72,489	0	369	0	0	369	0	2,671	3,040	0	0	0
7162809	DELTONA	FL		10/30/2024		37,531	0	59	0	0	59	0	1,394	1,453	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162810	SACRAMENTO	CA		10/30/2024		81,674	0	205	0	0	205	0	3,095	3,300	0	0	0
7162811	BRENTWOOD	CA		10/30/2024		543,331	0	267	0	0	267	0	17,981	18,248	0	0	0
7162813	FAIR OAKS	CA		10/30/2024		260,138	0	625	0	0	625	0	10,143	10,768	0	0	0
7162814	EL CAJON	CA		10/30/2024		252,743	0	678	0	0	678	0	23,773	24,451	0	0	0
7162815	CHICO	CA		10/30/2024		300,833	0	100	0	0	100	0	9,461	9,561	0	0	0
7162816	HYATTSVILLE	MD		10/30/2024		72,957	0	277	0	0	277	0	1,913	2,190	0	0	0
7162817	LAS VEGAS	NV		10/30/2024		77,347	0	80	0	0	80	0	2,907	2,987	0	0	0
7162818	MANTECA	CA		10/30/2024		212,906	0	103	0	0	103	0	6,860	6,963	0	0	0
7162819	NAPERVILLE	IL		10/30/2024		179,481	0	0	0	0	0	0	4,188	4,188	0	0	0
7162820	CHICAGO	IL		10/30/2024		129,649	0	306	0	0	306	0	7,547	7,852	0	0	0
7162821	FREMONT	CA		10/30/2024		390,470	0	1,537	0	0	1,537	0	27,245	28,782	0	0	0
7162822	SAN MARCOS	CA		10/30/2024		428,808	0	243	0	0	243	0	12,868	13,112	0	0	0
7162823	SAINT LOUIS	MO		10/30/2024		107,430	0	88	0	0	88	0	3,315	3,403	0	0	0
7162824	COLUMBUS	OH		10/30/2024		35,750	0	92	0	0	92	0	1,388	1,480	0	0	0
7162825	SANTA CLARITA	CA		10/30/2024		243,932	0	1,312	0	0	1,312	0	16,138	17,449	0	0	0
7162827	STOCKTON	CA		10/30/2024		118,603	0	66	0	0	66	0	3,327	3,393	0	0	0
7162828	SAN DIEGO	CA		10/30/2024		393,844	0	371	0	0	371	0	12,671	13,042	0	0	0
7162829	CASTROVILLE	CA		10/30/2024		237,011	0	222	0	0	222	0	7,568	7,790	0	0	0
7162830	COLTON	CA		10/30/2024		103,813	0	74	0	0	74	0	3,205	3,279	0	0	0
7162831	LAUDERDALE LAKES	FL		10/30/2024		91,515	0	164	0	0	164	0	3,195	3,359	0	0	0
7162832	MIRA LOMA	CA		10/30/2024		143,756	0	100	0	0	100	0	4,173	4,273	0	0	0
7162833	LAS VEGAS	NV		10/30/2024		109,425	0	113	0	0	113	0	3,453	3,565	0	0	0
7162834	LOS ANGELES	CA		10/30/2024		181,278	0	83	0	0	83	0	5,318	5,400	0	0	0
7162835	HOUSTON	TX		10/30/2024		248,537	0	384	0	0	384	0	8,344	8,727	0	0	0
7162836	LOS ANGELES	CA		10/30/2024		139,881	0	249	0	0	249	0	5,549	5,798	0	0	0
7162837	VENTURA	CA		10/30/2024		226,093	0	339	0	0	339	0	7,322	7,661	0	0	0
7162838	EL MONTE	CA		10/30/2024		267,394	0	241	0	0	241	0	8,583	8,825	0	0	0
7162839	MAPLE GROVE	MN		10/30/2024		71,476	0	166	0	0	166	0	2,437	2,603	0	0	0
7162841	SIMI VALLEY	CA		10/30/2024		209,307	0	433	0	0	433	0	7,310	7,742	0	0	0
7162842	NORTHGLENN	CO		10/30/2024		97,024	0	378	0	0	378	0	2,210	2,588	0	0	0
7162843	SUISUN CITY	CA		10/30/2024		137,650	0	264	0	0	264	0	3,012	3,276	0	0	0
7162844	WAIPAHU	HI		10/30/2024		442,279	0	1,247	0	0	1,247	0	8,445	9,692	0	0	0
7162845	OKLAHOMA CITY	OK		10/30/2024		142,467	0	234	0	0	234	0	3,701	3,935	0	0	0
7162846	HEMET	CA		10/30/2024		44,547	0	0	0	0	0	0	787	787	0	0	0
7162847	BIG LAKE	MN		10/30/2024		146,061	0	61	0	0	61	0	3,892	3,953	0	0	0
7162849	FONTANA	CA		10/30/2024		117,923	0	51	0	0	51	0	3,233	3,284	0	0	0
7162850	GREENFIELD	CA		10/30/2024		203,641	0	88	0	0	88	0	5,533	5,620	0	0	0
7162851	MIAMI	FL		10/30/2024		192,105	0	259	0	0	259	0	4,148	4,407	0	0	0
7162853	ORANGE	CA		10/30/2024		301,953	0	583	0	0	583	0	8,492	9,074	0	0	0
7162854	SAN JOSE	CA		10/30/2024		335,629	0	293	0	0	293	0	9,665	9,958	0	0	0
7162856	SANTA ANA	CA		10/30/2024		217,650	0	121	0	0	121	0	5,777	5,898	0	0	0
7162857	LOS ANGELES	CA		10/30/2024		213,981	0	174	0	0	174	0	5,311	5,485	0	0	0
7162858	YUCAIPA	CA		10/30/2024		207,118	0	438	0	0	438	0	9,076	9,514	0	0	0
7162859	SAN FRANCISCO	CA		10/30/2024		397,067	0	387	0	0	387	0	9,693	10,080	0	0	0
7162860	PIONEER	CA		10/30/2024		157,477	0	225	0	0	225	0	4,705	4,930	0	0	0
7162861	NORTH LAS VEGAS	NV		10/30/2024		102,535	0	250	0	0	250	0	3,096	3,345	0	0	0
7162862	RICHMOND	CA		10/30/2024		232,478	0	97	0	0	97	0	5,959	6,056	0	0	0
7162863	MURRIETA	CA		10/30/2024		215,642	0	162	0	0	162	0	6,145	6,307	0	0	0
7162865	SAN JUAN CAPISTRANO	CA		10/30/2024		229,356	0	94	0	0	94	0	5,772	5,866	0	0	0
7162866	SAN JOSE	CA		10/30/2024		232,433	0	563	0	0	563	0	3,793	4,355	0	0	0
7162867	MERIDIANVILLE	AL		10/30/2024		93,381	0	198	0	0	198	0	1,986	2,184	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162868	SAN DIEGO	CA		10/30/2024		192,127	0	558	0	0	558	0	13,089	13,648	0	0	0
7162869	RICHMOND	CA		10/30/2024		75,654	0	114	0	0	114	0	2,241	2,355	0	0	0
7162870	HIALEAH	FL		10/30/2024		139,807	0	125	0	0	125	0	3,715	3,840	0	0	0
7162871	OXNARD	CA		10/30/2024		240,922	0	177	0	0	177	0	6,885	7,062	0	0	0
7162872	RESEDA	CA		10/30/2024		365,092	0	138	0	0	138	0	8,585	8,723	0	0	0
7162873	NEWARK	NJ		10/30/2024		171,556	0	228	0	0	228	0	4,404	4,632	0	0	0
7162874	CORONA	CA		10/30/2024		324,474	0	134	0	0	134	0	7,658	7,793	0	0	0
7162875	UPLAND	CA		10/30/2024		286,909	0	47	0	0	47	0	2,505	2,552	0	0	0
7162876	BOUNTIFUL	UT		10/30/2024		89,047	0	186	0	0	186	0	5,378	5,564	0	0	0
7162877	RANCHO CUCAMONGA	CA		10/30/2024		363,232	0	145	0	0	145	0	8,805	8,950	0	0	0
7162879	SANTA ANA	CA		10/30/2024		201,716	0	247	0	0	247	0	5,179	5,426	0	0	0
7162880	SAN LUIS OBISPO	CA		10/30/2024		348,741	0	283	0	0	283	0	9,061	9,344	0	0	0
7162881	WATSONVILLE	CA		10/30/2024		346,242	0	814	0	0	814	0	10,923	11,738	0	0	0
7162882	CAMARILLO	CA		10/30/2024		337,548	0	271	0	0	271	0	8,650	8,921	0	0	0
7162883	SAN FRANCISCO	CA		10/30/2024		429,394	0	347	0	0	347	0	11,091	11,439	0	0	0
7162884	LONG BEACH	CA		10/30/2024		229,830	0	306	0	0	306	0	5,089	5,395	0	0	0
7162885	WAIKOLOA	HI		10/30/2024		260,087	0	210	0	0	210	0	6,678	6,888	0	0	0
7162886	GRANITE FAL	WA		10/30/2024		217,822	0	331	0	0	331	0	4,290	4,621	0	0	0
7162887	VALLEY CENTER	CA		10/30/2024		475,605	0	382	0	0	382	0	12,189	12,571	0	0	0
7162888	HAYWARD	CA		10/30/2024		244,446	0	274	0	0	274	0	6,539	6,813	0	0	0
7162889	SPRINGDALE	AR		10/30/2024		80,650	0	108	0	0	108	0	1,927	2,035	0	0	0
7162890	HOWELL	NJ		10/30/2024		272,406	0	648	0	0	648	0	5,373	6,021	0	0	0
7162891	AZUSA	CA		10/30/2024		272,165	0	274	0	0	274	0	7,046	7,321	0	0	0
7162892	PALOS VERDES ESTATES	CA		10/30/2024		1,122,739	0	1,983	0	0	1,983	0	30,486	32,469	0	0	0
7162893	PARK RIDGE	IL		10/30/2024		243,100	0	493	0	0	493	0	7,189	7,682	0	0	0
7162894	BROOKLYN	NY		10/30/2024		212,995	0	310	0	0	310	0	4,920	5,230	0	0	0
7162895	PLAYA VISTA	CA		10/30/2024		381,563	0	701	0	0	701	0	11,148	11,849	0	0	0
7162896	SUN VALLEY	CA		10/30/2024		223,032	0	208	0	0	208	0	5,624	5,832	0	0	0
7162897	WESTLAKE VILLAGE	CA		10/30/2024		366,137	0	592	0	0	592	0	8,770	9,362	0	0	0
7162898	LIVERMORE	CA		10/30/2024		369,243	0	185	0	0	185	0	8,486	8,671	0	0	0
7162899	SAN MARCOS	CA		10/30/2024		289,068	0	276	0	0	276	0	7,238	7,514	0	0	0
7162900	HENDERSON	NV		10/30/2024		282,177	0	247	0	0	247	0	9,086	9,333	0	0	0
7162901	COMPTON	CA		10/30/2024		119,214	0	0	0	0	0	0	2,422	2,422	0	0	0
7162902	MILILANI	HI		10/30/2024		311,727	0	671	0	0	671	0	7,820	8,491	0	0	0
7162903	ROUNDLAKE BCH	IL		10/30/2024		29,791	0	77	0	0	77	0	921	998	0	0	0
7162904	SNOHOMISH	WA		10/30/2024		648,999	0	335	0	0	335	0	14,818	15,153	0	0	0
7162905	SAN LORENZO	CA		10/30/2024		286,065	0	194	0	0	194	0	6,801	6,995	0	0	0
7162906	LAWRENCEVILLE	GA		10/30/2024		144,126	0	153	0	0	153	0	2,774	2,927	0	0	0
7162907	STOCKTON	CA		10/30/2024		78,963	0	42	0	0	42	0	1,805	1,847	0	0	0
7162909	WILLITS	CA		10/30/2024		171,397	0	64	0	0	64	0	3,820	3,884	0	0	0
7162910	CORONA	CA		10/30/2024		341,003	0	278	0	0	278	0	7,297	7,576	0	0	0
7162911	HAWTHORNE	CA		10/30/2024		487,388	0	300	0	0	300	0	11,300	11,600	0	0	0
7162913	CHARDON	OH		10/30/2024		159,955	0	79	0	0	79	0	3,607	3,686	0	0	0
7162914	MAYWOOD	CA		10/30/2024		153,508	0	40	0	0	40	0	3,296	3,336	0	0	0
7162915	SAN LEANDRO	CA		10/30/2024		345,671	0	172	0	0	172	0	7,798	7,970	0	0	0
7162916	LOS ANGELES	CA		10/30/2024		295,020	0	850	0	0	850	0	6,334	7,184	0	0	0
7162918	FEDERAL WAY	WA		10/30/2024		206,913	0	112	0	0	112	0	4,542	4,655	0	0	0
7162919	LOS ANGELES	CA		10/30/2024		210,762	0	436	0	0	436	0	4,694	5,130	0	0	0
7162920	LOS ANGELES	CA		10/30/2024		229,179	0	111	0	0	111	0	5,014	5,125	0	0	0
7162922	SAN PABLO	CA		10/30/2024		246,406	0	490	0	0	490	0	5,259	5,749	0	0	0
7162923	SAN JOSE	CA		10/30/2024		353,848	0	232	0	0	232	0	7,360	7,593	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162924	MOUNT VERNON	NY		10/30/2024		234,174	0	695	0	0	695	0	5,462	6,157	0	0	0
7162925	HIGHLAND HEIGHTS	OH		10/30/2024		151,262	0	383	0	0	383	0	3,014	3,397	0	0	0
7162926	NEWARK	CA		10/30/2024		286,944	0	(2,318)	0	0	(2,318)	0	9,397	7,079	0	0	0
7162927	LOS ANGELES	CA		10/30/2024		232,535	0	335	0	0	335	0	4,252	4,587	0	0	0
7162929	SAN JOSE	CA		10/30/2024		333,656	0	187	0	0	187	0	6,494	6,681	0	0	0
7162930	HAYWARD	CA		10/30/2024		246,444	0	376	0	0	376	0	6,207	6,583	0	0	0
7162931	LAGUNA NIGUEL	CA		10/30/2024		2,174,491	0	4,133	0	0	4,133	0	57,262	61,395	0	0	0
7162932	MOUNT VERNON	NY		10/30/2024		280,695	0	276	0	0	276	0	6,516	6,791	0	0	0
7162933	MORENO VALLEY	CA		10/30/2024		156,050	0	226	0	0	226	0	2,307	2,533	0	0	0
7162934	EL CERRITO	CA		10/30/2024		404,478	0	894	0	0	894	0	6,262	7,156	0	0	0
7162935	RANCHO MIRAGE	CA		10/30/2024		399,186	0	295	0	0	295	0	9,135	9,431	0	0	0
7162936	LOS ANGELES	CA		10/30/2024		180,431	0	303	0	0	303	0	3,347	3,651	0	0	0
7162938	DAVIE	FL		10/30/2024		277,251	0	445	0	0	445	0	7,512	7,957	0	0	0
7162939	PALMDALE	CA		10/30/2024		291,314	0	(10,331)	0	0	(10,331)	0	14,051	3,721	0	0	0
7162940	COSTA MESA	CA		10/30/2024		335,817	0	252	0	0	252	0	7,776	8,028	0	0	0
7162941	ANTIOCH	CA		10/30/2024		363,178	0	267	0	0	267	0	8,230	8,496	0	0	0
7162942	UKIAH	CA		10/30/2024		155,811	0	383	0	0	383	0	3,057	3,441	0	0	0
7162943	STOCKTON	CA		10/30/2024		97,002	0	61	0	0	61	0	1,869	1,931	0	0	0
7162944	BELL	CA		10/30/2024		311,358	0	362	0	0	362	0	5,222	5,584	0	0	0
7162945	SALINAS	CA		10/30/2024		177,225	0	244	0	0	244	0	4,458	4,702	0	0	0
7162946	RENO	NV		10/30/2024		129,576	0	344	0	0	344	0	4,047	4,391	0	0	0
7162947	MANTECA	CA		10/30/2024		289,589	0	314	0	0	314	0	3,895	4,209	0	0	0
7162948	COVINA	CA		10/30/2024		211,006	0	62	0	0	62	0	4,421	4,483	0	0	0
7162949	LA PUENTE	CA		10/30/2024		240,768	0	68	0	0	68	0	4,856	4,924	0	0	0
7162950	COMPTON	CA		10/30/2024		185,941	0	136	0	0	136	0	4,194	4,330	0	0	0
7162951	OXNARD	CA		10/30/2024		377,401	0	475	0	0	475	0	9,338	9,814	0	0	0
7162952	CLINTON TOWNSHIP	MI		10/30/2024		75,159	0	119	0	0	119	0	1,399	1,518	0	0	0
7162953	ESCONDIDO	CA		10/30/2024		97,865	0	34	0	0	34	0	2,007	2,041	0	0	0
7162954	POMONA	CA		10/30/2024		239,560	0	97	0	0	97	0	4,926	5,023	0	0	0
7162955	UNION CITY	CA		10/30/2024		259,338	0	63	0	0	63	0	4,583	4,647	0	0	0
7162957	SAN ANTONIO	TX		10/30/2024		39,701	0	117	0	0	117	0	860	977	0	0	0
7162958	LAS VEGAS	NV		10/30/2024		78,840	0	32	0	0	32	0	1,742	1,775	0	0	0
7162959	PARK FOREST	IL		10/30/2024		75,268	0	86	0	0	86	0	1,058	1,144	0	0	0
7162960	LOS ANGELES	CA		10/30/2024		885,509	0	(571)	0	0	(571)	0	6,995	6,424	0	0	0
7162961	CORONA	CA		10/30/2024		352,324	0	869	0	0	869	0	7,014	7,883	0	0	0
7162962	BRENTWOOD	CA		10/30/2024		314,345	0	368	0	0	368	0	6,251	6,619	0	0	0
7162963	NAPA	CA		10/30/2024		59,453	0	81	0	0	81	0	1,915	1,995	0	0	0
7162964	PACOIMA	CA		10/30/2024		232,401	0	1,133	0	0	1,133	0	8,013	9,146	0	0	0
7162965	WINDSOR	CA		10/30/2024		196,864	0	810	0	0	810	0	6,528	7,338	0	0	0
7162966	NORTH HOLLYWOOD	CA		10/30/2024		284,145	0	422	0	0	422	0	6,524	6,946	0	0	0
7162967	EDMONDS	WA		10/30/2024		316,279	0	173	0	0	173	0	6,675	6,848	0	0	0
7162968	WEST HILLS	CA		10/30/2024		228,278	0	387	0	0	387	0	3,796	4,182	0	0	0
7162969	LOS ANGELES	CA		10/30/2024		431,427	0	1,467	0	0	1,467	0	13,386	14,853	0	0	0
7162970	CUPERTINO	CA		10/30/2024		589,936	0	2,110	0	0	2,110	0	16,516	18,626	0	0	0
7162971	MORRO BAY	CA		10/30/2024		382,659	0	796	0	0	796	0	10,416	11,212	0	0	0
7162973	VANCOUVER	WA		10/30/2024		61,956	0	154	0	0	154	0	2,069	2,223	0	0	0
7162974	SANTA ANA	CA		10/30/2024		634,479	0	689	0	0	689	0	13,600	14,289	0	0	0
7162975	LOS ANGELES	CA		10/30/2024		357,483	0	835	0	0	835	0	5,320	6,155	0	0	0
7162976	BEVERLY HILLS	CA		10/30/2024		897,321	0	1,939	0	0	1,939	0	23,525	25,464	0	0	0
7162977	MENLO PARK	CA		10/30/2024		959,811	0	3,160	0	0	3,160	0	26,177	29,336	0	0	0
7162979	CHICAGO	IL		10/30/2024		94,984	0	196	0	0	196	0	2,388	2,584	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7162980	TEMPE	AZ		10/30/2024		92,532	0	61	0	0	61	0	2,068	2,129	0	0	0
7162981	TRUCKEE	CA		10/30/2024		620,288	0	947	0	0	947	0	13,773	14,720	0	0	0
7162982	CENTREVILLE	VA		10/30/2024		209,352	0	342	0	0	342	0	4,009	4,351	0	0	0
7162983	GARDEN GROVE	CA		10/30/2024		386,023	0	276	0	0	276	0	8,420	8,696	0	0	0
7162984	DALY CITY	CA		10/30/2024		411,141	0	520	0	0	520	0	8,628	9,148	0	0	0
7162986	GARDENA	CA		10/30/2024		318,239	0	261	0	0	261	0	6,900	7,161	0	0	0
7162987	RANCHO CUCAMONGA	CA		10/30/2024		339,274	0	243	0	0	243	0	7,412	7,655	0	0	0
7162988	VAN NUYS	CA		10/30/2024		201,781	0	867	0	0	867	0	4,081	4,948	0	0	0
7162989	MOBILE	AL		10/30/2024		36,593	0	87	0	0	87	0	1,021	1,107	0	0	0
7162990	SARATOGA	CA		10/30/2024		2,160,748	0	4,666	0	0	4,666	0	26,912	31,578	0	0	0
7162991	SAN DIEGO	CA		10/30/2024		220,448	0	220	0	0	220	0	4,983	5,202	0	0	0
7162992	HEALDSBURG	CA		10/30/2024		220,634	0	1,021	0	0	1,021	0	5,330	6,350	0	0	0
7162993	CONCORD	CA		10/30/2024		209,721	0	148	0	0	148	0	4,167	4,315	0	0	0
7162994	NEW MARKET	MD		10/30/2024		136,661	0	331	0	0	331	0	4,225	4,556	0	0	0
7162995	BOWIE	MD		10/30/2024		250,156	0	134	0	0	134	0	5,148	5,282	0	0	0
7162996	CORONA	CA		10/30/2024		199,624	0	760	0	0	760	0	6,329	7,089	0	0	0
7162997	PHOENIX	AZ		10/30/2024		118,181	0	149	0	0	149	0	2,882	3,031	0	0	0
7162998	NORTHRIDGE	CA		10/30/2024		340,475	0	460	0	0	460	0	6,472	6,932	0	0	0
7162999	SANTA ANA	CA		10/30/2024		160,186	0	121	0	0	121	0	2,980	3,101	0	0	0
7163000	WHITTIER	CA		10/30/2024		286,907	0	637	0	0	637	0	4,808	5,445	0	0	0
7163001	MOSS POINT	MS		10/30/2024		43,296	0	0	0	0	0	0	228	228	0	0	0
7163002	SHREWSBURY	MA		10/30/2024		357,985	0	319	0	0	319	0	7,780	8,100	0	0	0
7163003	VALENCIA	CA		10/30/2024		198,387	0	145	0	0	145	0	4,742	4,887	0	0	0
7163004	SAN JOSE	CA		10/30/2024		358,217	0	274	0	0	274	0	6,653	6,926	0	0	0
7163005	SANTA BARBARA	CA		10/30/2024		669,482	0	590	0	0	590	0	14,540	15,131	0	0	0
7163006	LA PUENTE	CA		10/30/2024		210,278	0	260	0	0	260	0	4,938	5,198	0	0	0
7163007	CHINO HILLS	CA		10/30/2024		385,520	0	626	0	0	626	0	10,971	11,596	0	0	0
7163008	OXNARD	CA		10/30/2024		311,731	0	304	0	0	304	0	4,736	5,040	0	0	0
7163009	KIRKLAND	WA		10/30/2024		524,813	0	210	0	0	210	0	10,108	10,318	0	0	0
7163010	FONTANA	CA		10/30/2024		221,305	0	461	0	0	461	0	5,796	6,258	0	0	0
7163011	RIVERSIDE	CA		10/30/2024		151,259	0	113	0	0	113	0	3,158	3,271	0	0	0
7163012	OXNARD	CA		10/30/2024		258,824	0	156	0	0	156	0	5,264	5,421	0	0	0
7163013	EL CAJON	CA		10/30/2024		272,006	0	1,446	0	0	1,446	0	8,453	9,898	0	0	0
7163014	LA PUENTE	CA		10/30/2024		178,267	0	211	0	0	211	0	4,056	4,267	0	0	0
7163015	PALMDALE	CA		10/30/2024		150,940	0	104	0	0	104	0	3,134	3,238	0	0	0
7163017	KENT	WA		10/30/2024		271,797	0	197	0	0	197	0	5,630	5,827	0	0	0
7163020	CASA GRANDE	AZ		10/30/2024		173,366	0	407	0	0	407	0	3,154	3,561	0	0	0
7163022	REDWOOD CITY	CA		10/30/2024		336,367	0	915	0	0	915	0	5,938	6,853	0	0	0
7163023	WATSONVILLE	CA		10/30/2024		286,814	0	704	0	0	704	0	5,385	6,089	0	0	0
7163026	FALLBROOK	CA		10/30/2024		298,901	0	179	0	0	179	0	6,013	6,193	0	0	0
7163027	SIMI VALLEY	CA		10/30/2024		328,308	0	22	0	0	22	0	5,606	5,628	0	0	0
7163029	LORAIN	OH		10/30/2024		39,318	0	36	0	0	36	0	831	868	0	0	0
7163030	OAK PARK	CA		10/30/2024		611,589	0	1,464	0	0	1,464	0	18,263	19,727	0	0	0
7163031	FT LAUDERDALE	FL		10/30/2024		232,388	0	658	0	0	658	0	3,990	4,648	0	0	0
7163032	WESTMINSTER	CA		10/30/2024		350,770	0	664	0	0	664	0	7,266	7,929	0	0	0
7163033	OMAHA	NE		10/30/2024		62,002	0	106	0	0	106	0	1,414	1,521	0	0	0
7163034	FRESNO	CA		10/30/2024		59,162	0	87	0	0	87	0	1,139	1,226	0	0	0
7163035	ELGIN	IL		10/30/2024		136,934	0	239	0	0	239	0	2,685	2,923	0	0	0
7163036	SAN MATEO	CA		10/30/2024		530,742	0	540	0	0	540	0	9,906	10,446	0	0	0
7163037	LAGUNA HILLS	CA		10/30/2024		354,336	0	533	0	0	533	0	7,149	7,682	0	0	0
7163038	CHANDLER	AZ		10/30/2024		113,755	0	265	0	0	265	0	1,895	2,160	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163039	LOS ANGELES	CA		10/30/2024		278,226	0	285	0	0	285	0	5,809	6,095	0	0	0
7163040	FEDERAL WAY	WA		10/30/2024		299,466	0	475	0	0	475	0	6,912	7,387	0	0	0
7163041	MIDLOTHIAN	VA		10/30/2024		200,564	0	279	0	0	279	0	3,670	3,948	0	0	0
7163042	SANTA CLARA	CA		10/30/2024		328,876	0	384	0	0	384	0	7,415	7,799	0	0	0
7163043	REVERE	MA		10/30/2024		194,663	0	605	0	0	605	0	8,292	8,897	0	0	0
7163044	UNION CITY	CA		10/30/2024		476,176	0	500	0	0	500	0	9,629	10,129	0	0	0
7163045	LOS ANGELES	CA		10/30/2024		533,705	0	523	0	0	523	0	11,229	11,752	0	0	0
7163046	SHELLSBURG	IA		10/30/2024		45,472	0	100	0	0	100	0	1,167	1,267	0	0	0
7163047	BLACK JACK	MO		10/30/2024		133,570	0	266	0	0	266	0	3,333	3,598	0	0	0
7163048	SAN RAFAEL	CA		10/30/2024		751,399	0	1,858	0	0	1,858	0	13,107	14,965	0	0	0
7163049	SALEM	OR		10/30/2024		120,629	0	101	0	0	101	0	2,474	2,575	0	0	0
7163050	CAPITOLA	CA		10/30/2024		394,439	0	263	0	0	263	0	7,885	8,148	0	0	0
7163051	PHILADELPHI	PA		10/30/2024		213,717	0	759	0	0	759	0	5,978	6,737	0	0	0
7163052	CALUMET CITY	IL		10/30/2024		45,779	0	106	0	0	106	0	1,197	1,302	0	0	0
7163053	CORONA	CA		10/30/2024		869,602	0	1,687	0	0	1,687	0	17,175	18,861	0	0	0
7163054	COVINA	CA		10/30/2024		274,707	0	405	0	0	405	0	6,424	6,829	0	0	0
7163055	MYRTLE CREE	OR		10/30/2024		54,241	0	153	0	0	153	0	1,454	1,608	0	0	0
7163057	CHULA VISTA	CA		10/30/2024		236,828	0	410	0	0	410	0	4,629	5,039	0	0	0
7163058	SAN FRANCISCO	CA		10/30/2024		380,979	0	261	0	0	261	0	7,860	8,121	0	0	0
7163059	ESCONDIDO	CA		10/30/2024		270,642	0	580	0	0	580	0	5,585	6,165	0	0	0
7163060	LA PUENTE	CA		10/30/2024		188,744	0	380	0	0	380	0	4,363	4,744	0	0	0
7163061	SAN FRANCISCO	CA		10/30/2024		1,082,798	0	297	0	0	297	0	19,615	19,912	0	0	0
7163062	COMPTON	CA		10/30/2024		198,129	0	166	0	0	166	0	4,020	4,186	0	0	0
7163063	VICTORVILLE	CA		10/30/2024		91,010	0	191	0	0	191	0	2,311	2,502	0	0	0
7163064	STAMFORD	CT		10/30/2024		304,409	0	720	0	0	720	0	5,617	6,336	0	0	0
7163065	WEST SACRAMENTO	CA		10/30/2024		145,206	0	96	0	0	96	0	3,039	3,135	0	0	0
7163066	LOMITA	CA		10/30/2024		465,921	0	624	0	0	624	0	9,039	9,663	0	0	0
7163067	SAN LEANDRO	CA		10/30/2024		198,362	0	464	0	0	464	0	2,687	3,151	0	0	0
7163068	ARLETA AREA	CA		10/30/2024		293,264	0	359	0	0	359	0	3,764	4,123	0	0	0
7163069	DAYTON	OH		10/30/2024		112,306	0	122	0	0	122	0	2,195	2,316	0	0	0
7163070	LAKE ELSINORE	CA		10/30/2024		189,100	0	295	0	0	295	0	4,367	4,661	0	0	0
7163071	TORRANCE	CA		10/30/2024		392,313	0	815	0	0	815	0	6,159	6,974	0	0	0
7163072	WOODLAND HILLS	CA		10/30/2024		515,745	0	2,155	0	0	2,155	0	13,052	15,207	0	0	0
7163073	BREMERTON	WA		10/30/2024		217,233	0	341	0	0	341	0	7,622	7,964	0	0	0
7163074	GARDEN GROVE	CA		10/30/2024		282,384	0	403	0	0	403	0	4,714	5,117	0	0	0
7163075	SAN DIEGO	CA		10/30/2024		176,457	0	338	0	0	338	0	4,275	4,613	0	0	0
7163076	CHICO	CA		10/30/2024		147,900	0	269	0	0	269	0	2,772	3,041	0	0	0
7163077	LOCUST VALLEY	NY		10/30/2024		274,294	0	625	0	0	625	0	4,180	4,805	0	0	0
7163078	SAN DIEGO	CA		10/30/2024		244,002	0	340	0	0	340	0	3,740	4,080	0	0	0
7163079	OMAHA	NE		10/30/2024		75,497	0	0	0	0	0	0	902	902	0	0	0
7163080	BUCKLEY	WA		10/30/2024		158,982	0	307	0	0	307	0	3,808	4,115	0	0	0
7163081	VIRGINIA BEACH	VA		10/30/2024		46,870	0	209	0	0	209	0	1,023	1,232	0	0	0
7163083	ALISO VIEJO	CA		10/30/2024		664,285	0	1,351	0	0	1,351	0	15,812	17,163	0	0	0
7163084	SALINAS	CA		10/30/2024		205,807	0	389	0	0	389	0	4,876	5,265	0	0	0
7163085	SOUTH SAN FRANCIS	CA		10/30/2024		544,751	0	10,851	0	0	10,851	0	25,394	36,245	0	0	0
7163086	LOS ANGELES	CA		10/30/2024		175,576	0	376	0	0	376	0	2,857	3,233	0	0	0
7163087	HOUSTON	TX		10/30/2024		70,748	0	129	0	0	129	0	982	1,111	0	0	0
7163088	SUISUN	CA		10/30/2024		157,483	0	274	0	0	274	0	2,432	2,706	0	0	0
7163089	SOUTH SAN FRANCISCO	CA		10/30/2024		268,859	0	500	0	0	500	0	6,264	6,764	0	0	0
7163090	ELK GROVE	CA		10/30/2024		358,549	0	535	0	0	535	0	7,387	7,922	0	0	0
7163091	SAN DIEGO	CA		10/30/2024		306,182	0	834	0	0	834	0	5,761	6,595	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163092	PHILLIPSBURG	NJ		10/30/2024		60,175	0	144	0	0	144	0	1,380	1,524	0	0	0
7163094	DUBLIN	CA		10/30/2024		493,492	0	521	0	0	521	0	9,611	10,132	0	0	0
7163095	SUN VALLEY	CA		10/30/2024		248,670	0	466	0	0	466	0	3,074	3,539	0	0	0
7163096	TRUCKEE	CA		10/30/2024		263,903	0	596	0	0	596	0	4,236	4,833	0	0	0
7163097	SANTEE	CA		10/30/2024		206,779	0	391	0	0	391	0	4,794	5,185	0	0	0
7163098	CHICAGO	IL		10/30/2024		172,169	0	762	0	0	762	0	3,751	4,513	0	0	0
7163099	INGLEWOOD	CA		10/30/2024		221,843	0	421	0	0	421	0	3,196	3,617	0	0	0
7163100	LOS ANGELES	CA		10/30/2024		551,567	0	834	0	0	834	0	8,999	9,833	0	0	0
7163101	SOUTH SAN FRANCISCO	CA		10/30/2024		442,607	0	633	0	0	633	0	6,533	7,166	0	0	0
7163102	REYNOLDSBURG	OH		10/30/2024		69,250	0	129	0	0	129	0	1,562	1,691	0	0	0
7163103	FOREST HILLS	NY		10/30/2024		284,018	0	150	0	0	150	0	4,824	4,974	0	0	0
7163104	ANDALUSIA	AL		10/30/2024		75,704	0	162	0	0	162	0	1,795	1,957	0	0	0
7163105	LOS ANGELES	CA		10/30/2024		207,951	0	242	0	0	242	0	4,350	4,592	0	0	0
7163106	RIVERSIDE	CA		10/30/2024		287,517	0	635	0	0	635	0	4,139	4,774	0	0	0
7163107	FREMONT	CA		10/30/2024		431,953	0	997	0	0	997	0	7,480	8,477	0	0	0
7163108	GOLETA	CA		10/30/2024		463,262	0	1,317	0	0	1,317	0	11,895	13,212	0	0	0
7163109	IRVINE	CA		10/30/2024		1,438,681	0	2,232	0	0	2,232	0	25,277	27,509	0	0	0
7163110	NEW BALTIMORE	MI		10/30/2024		62,889	0	275	0	0	275	0	1,555	1,829	0	0	0
7163111	LOS ANGELES	CA		10/30/2024		699,267	0	1,604	0	0	1,604	0	8,722	10,326	0	0	0
7163112	EL CAJON	CA		10/30/2024		332,025	0	293	0	0	293	0	6,362	6,655	0	0	0
7163113	LONG BEACH	CA		10/30/2024		195,801	0	346	0	0	346	0	2,055	2,402	0	0	0
7163114	SAN JOSE	CA		10/30/2024		156,585	0	171	0	0	171	0	3,085	3,256	0	0	0
7163115	BRONX	NY		10/30/2024		103,045	0	188	0	0	188	0	2,341	2,529	0	0	0
7163116	COMMACK	NY		10/30/2024		275,918	0	314	0	0	314	0	4,650	4,963	0	0	0
7163117	BELLINGHAM	WA		10/30/2024		226,579	0	133	0	0	133	0	3,980	4,113	0	0	0
7163118	SEATTLE	WA		10/30/2024		3,323,265	0	6,158	0	0	6,158	0	61,909	68,067	0	0	0
7163119	LOS ANGELES	CA		10/30/2024		445,084	0	556	0	0	556	0	7,444	8,001	0	0	0
7163120	ANAHEIM	CA		10/30/2024		336,891	0	514	0	0	514	0	4,931	5,445	0	0	0
7163121	CENTREVILLE	VA		10/30/2024		266,128	0	459	0	0	459	0	3,584	4,043	0	0	0
7163122	SAN JOSE	CA		10/30/2024		624,171	0	714	0	0	714	0	11,582	12,296	0	0	0
7163123	LOS ANGELES	CA		10/30/2024		176,404	0	268	0	0	268	0	2,570	2,838	0	0	0
7163124	EAST HARTFORD	CT		10/30/2024		59,838	0	127	0	0	127	0	863	990	0	0	0
7163125	SAINT PAUL	MN		10/30/2024		158,774	0	127	0	0	127	0	2,320	2,447	0	0	0
7163126	HERCULES	CA		10/30/2024		346,188	0	220	0	0	220	0	5,889	6,108	0	0	0
7163127	WHITTIER	CA		10/30/2024		225,239	0	175	0	0	175	0	4,114	4,289	0	0	0
7163128	TUCSON	AZ		10/30/2024		176,783	0	141	0	0	141	0	3,210	3,351	0	0	0
7163129	FRESNO	CA		10/30/2024		152,137	0	321	0	0	321	0	3,795	4,116	0	0	0
7163130	LOS ANGELES	CA		10/30/2024		159,223	0	289	0	0	289	0	2,092	2,380	0	0	0
7163131	LOS ANGELES	CA		10/30/2024		246,015	0	(143)	0	0	(143)	0	143	0	0	0	0
7163132	RESEDA	CA		10/30/2024		342,564	0	502	0	0	502	0	4,620	5,122	0	0	0
7163133	LEHIGHTON	PA		10/30/2024		67,593	0	64	0	0	64	0	1,272	1,336	0	0	0
7163134	SAN DIEGO	CA		10/30/2024		465,835	0	726	0	0	726	0	7,337	8,063	0	0	0
7163135	CHEVY CHASE	MD		10/30/2024		854,337	0	1,312	0	0	1,312	0	12,342	13,654	0	0	0
7163136	WALNUT CREEK	CA		10/30/2024		1,130,968	0	1,671	0	0	1,671	0	18,668	20,340	0	0	0
7163137	PALMDALE	CA		10/30/2024		77,336	0	133	0	0	133	0	1,442	1,576	0	0	0
7163138	TACOMA	WA		10/30/2024		178,782	0	342	0	0	342	0	3,923	4,265	0	0	0
7163140	ALAMEDA	CA		10/30/2024		550,834	0	934	0	0	934	0	11,357	12,291	0	0	0
7163141	MARIPOSA	CA		10/30/2024		116,490	0	222	0	0	222	0	2,591	2,814	0	0	0
7163143	BONNEY LAKE	WA		10/30/2024		125,113	0	421	0	0	421	0	1,447	1,869	0	0	0
7163144	CONCORD	CA		10/30/2024		305,832	0	453	0	0	453	0	4,547	5,001	0	0	0
7163146	LOS ANGELES	CA		10/30/2024		987,286	0	1,894	0	0	1,894	0	13,640	15,535	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163147	UNION CITY	CA		10/30/2024		231,195	0	412	0	0	412	0	3,322	3,734	0	0	0
7163148	ORANGE	CA		10/30/2024		316,467	0	414	0	0	414	0	5,721	6,135	0	0	0
7163149	ROLLING HILLS ESTATES	CA		10/30/2024		192,229	0	242	0	0	242	0	4,254	4,496	0	0	0
7163150	MORENO VALLEY	CA		10/30/2024		243,162	0	503	0	0	503	0	3,495	3,998	0	0	0
7163151	COVINGTON	GA		10/30/2024		136,224	0	255	0	0	255	0	1,693	1,949	0	0	0
7163152	SIMI VALLEY	CA		10/30/2024		219,533	0	392	0	0	392	0	3,370	3,762	0	0	0
7163153	SACRAMENTO	CA		10/30/2024		251,161	0	569	0	0	569	0	3,907	4,476	0	0	0
7163154	BROOKLYN	NY		10/30/2024		379,567	0	816	0	0	816	0	6,188	7,004	0	0	0
7163155	LOCUST GROVE	GA		10/30/2024		82,246	0	114	0	0	114	0	2,710	2,824	0	0	0
7163156	NORTH LAS VEGAS	NV		10/30/2024		97,356	0	74	0	0	74	0	1,711	1,785	0	0	0
7163157	CHICO	CA		10/30/2024		174,554	0	326	0	0	326	0	3,774	4,100	0	0	0
7163158	SAN JOSE	CA		10/30/2024		481,843	0	1,015	0	0	1,015	0	6,805	7,820	0	0	0
7163159	SAN CLEMENTE	CA		10/30/2024		947,161	0	1,749	0	0	1,749	0	12,673	14,422	0	0	0
7163160	PISMO BEACH	CA		10/30/2024		1,504,045	0	3,664	0	0	3,664	0	21,858	25,521	0	0	0
7163162	ANTIOCH	CA		10/30/2024		195,573	0	718	0	0	718	0	5,261	5,978	0	0	0
7163164	GLENDALE	CA		10/30/2024		473,091	0	1,231	0	0	1,231	0	7,150	8,382	0	0	0
7163165	VISALIA	CA		10/30/2024		160,900	0	69	0	0	69	0	2,472	2,541	0	0	0
7163166	CORAL GABLES	FL		10/30/2024		270,251	0	554	0	0	554	0	3,572	4,126	0	0	0
7163167	FULLERTON	CA		10/30/2024		257,227	0	524	0	0	524	0	3,855	4,379	0	0	0
7163168	IRVINGTON	NJ		10/30/2024		81,948	0	189	0	0	189	0	1,159	1,348	0	0	0
7163169	VALLEY CENTER	CA		10/30/2024		532,757	0	1,037	0	0	1,037	0	7,494	8,530	0	0	0
7163170	LA PUENTE	CA		10/30/2024		216,632	0	330	0	0	330	0	3,123	3,454	0	0	0
7163171	LOS ANGELES	CA		10/30/2024		305,560	0	387	0	0	387	0	5,717	6,104	0	0	0
7163172	CHICAGO	IL		10/30/2024		36,559	0	45	0	0	45	0	1,004	1,050	0	0	0
7163174	AMERICAN CANYON	CA		10/30/2024		309,559	0	577	0	0	577	0	4,130	4,707	0	0	0
7163175	WALKER VALL	NY		10/30/2024		265,896	0	660	0	0	660	0	8,359	9,019	0	0	0
7163176	SACRAMENTO	CA		10/30/2024		169,613	0	357	0	0	357	0	2,234	2,591	0	0	0
7163177	HINGHAM	MA		10/30/2024		214,519	0	280	0	0	280	0	3,789	4,069	0	0	0
7163178	RIVERSIDE	CA		10/30/2024		242,542	0	340	0	0	340	0	3,901	4,241	0	0	0
7163179	SANTA CLARITA	CA		10/30/2024		370,083	0	1,468	0	0	1,468	0	7,187	8,654	0	0	0
7163180	SANTA CRUZ	CA		10/30/2024		506,462	0	1,061	0	0	1,061	0	7,143	8,204	0	0	0
7163181	GLENDALE	AZ		10/30/2024		317,510	0	625	0	0	625	0	6,831	7,456	0	0	0
7163183	PHOENIX	AZ		10/30/2024		109,579	0	251	0	0	251	0	2,346	2,597	0	0	0
7163184	GREENACRES	WA		10/30/2024		282,098	0	732	0	0	732	0	6,019	6,751	0	0	0
7163185	JAMUL	CA		10/30/2024		291,631	0	540	0	0	540	0	3,751	4,290	0	0	0
7163186	HERMITAGE	TN		10/30/2024		214,420	0	359	0	0	359	0	3,979	4,338	0	0	0
7163187	PHOENIX	AZ		10/30/2024		64,968	0	133	0	0	133	0	1,012	1,146	0	0	0
7163188	TUCKAHOE	NY		10/30/2024		358,444	0	482	0	0	482	0	6,797	7,279	0	0	0
7163189	TUCSON	AZ		10/30/2024		102,798	0	47	0	0	47	0	1,568	1,615	0	0	0
7163190	HAWTHORNE	CA		10/30/2024		264,122	0	618	0	0	618	0	3,779	4,397	0	0	0
7163191	CLEAR SPRING	MD		10/30/2024		138,211	0	112	0	0	112	0	2,276	2,388	0	0	0
7163192	QUARTZ HILL	CA		10/30/2024		292,548	0	507	0	0	507	0	4,494	5,001	0	0	0
7163193	DALY CITY	CA		10/30/2024		428,836	0	842	0	0	842	0	11,178	12,020	0	0	0
7163194	ENDICOTT	NY		10/30/2024		44,591	0	52	0	0	52	0	791	842	0	0	0
7163195	PEARL CITY	HI		10/30/2024		412,021	0	550	0	0	550	0	9,882	10,432	0	0	0
7163196	MESA	AZ		10/30/2024		197,477	0	301	0	0	301	0	3,994	4,294	0	0	0
7163197	CHAMPLIN	MN		10/30/2024		167,916	0	396	0	0	396	0	2,511	2,907	0	0	0
7163198	COACHELLA	CA		10/30/2024		68,704	0	81	0	0	81	0	1,386	1,467	0	0	0
7163199	MERIDEN	CT		10/30/2024		95,987	0	220	0	0	220	0	1,202	1,422	0	0	0
7163200	AROMAS	CA		10/30/2024		275,649	0	725	0	0	725	0	5,663	6,388	0	0	0
7163201	LAS VEGAS	NV		10/30/2024		142,711	0	218	0	0	218	0	2,662	2,880	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163202	WOODLAND HILLS	CA		10/30/2024		470,899	0	426	0	0	426	0	6,962	7,389	0	0	0
7163203	POTTSTOWN	PA		10/30/2024		580,807	0	571	0	0	571	0	9,544	10,115	0	0	0
7163204	MONROE	CT		10/30/2024		171,913	0	191	0	0	191	0	3,037	3,228	0	0	0
7163206	GLENDALE	CA		10/30/2024		865,235	0	967	0	0	967	0	12,956	13,923	0	0	0
7163207	BARNESVILLE	GA		10/30/2024		103,505	0	141	0	0	141	0	1,921	2,062	0	0	0
7163208	MONETA	VA		10/30/2024		126,839	0	115	0	0	115	0	2,042	2,157	0	0	0
7163209	VALENCIA	CA		10/30/2024		284,604	0	468	0	0	468	0	4,439	4,907	0	0	0
7163210	LOUISVILLE	KY		10/30/2024		56,110	0	0	0	0	0	0	526	526	0	0	0
7163211	MIDLAND	MI		10/30/2024		92,587	0	67	0	0	67	0	1,179	1,246	0	0	0
7163212	JERSEY CITY	NJ		10/30/2024		78,627	0	41	0	0	41	0	1,108	1,149	0	0	0
7163213	LOS BANOS	CA		10/30/2024		55,484	0	41	0	0	41	0	788	829	0	0	0
7163214	SAINT PETERS	MO		10/30/2024		125,779	0	63	0	0	63	0	1,966	2,028	0	0	0
7163215	SEWARD	AK		10/30/2024		191,480	0	382	0	0	382	0	2,818	3,200	0	0	0
7163216	FAYETTEVILLE	GA		10/30/2024		270,245	0	54	0	0	54	0	2,658	2,712	0	0	0
7163217	OCEANSIDE	CA		10/30/2024		359,227	0	385	0	0	385	0	5,925	6,310	0	0	0
7163218	TUCSON	AZ		10/30/2024		72,377	0	29	0	0	29	0	1,000	1,029	0	0	0
7163219	CHICAGO	IL		10/30/2024		91,038	0	67	0	0	67	0	1,158	1,225	0	0	0
7163220	PHOENIXVILL	PA		10/30/2024		42,042	0	56	0	0	56	0	845	901	0	0	0
7163221	JEFFERSONVILLE	IN		10/30/2024		38,196	0	19	0	0	19	0	552	571	0	0	0
7163222	MEMPHIS	TN		10/30/2024		61,160	0	31	0	0	31	0	817	848	0	0	0
7163223	VACAVILLE	CA		10/30/2024		391,043	0	424	0	0	424	0	6,570	6,994	0	0	0
7163225	AUBURN	GA		10/30/2024		46,075	0	69	0	0	69	0	801	871	0	0	0
7163226	SAN DIEGO	CA		10/30/2024		280,042	0	178	0	0	178	0	3,492	3,670	0	0	0
7163231	LINDON	UT		10/30/2024		243,105	0	119	0	0	119	0	3,296	3,415	0	0	0
7163232	ENGLEWOOD	NJ		10/30/2024		372,687	0	171	0	0	171	0	4,873	5,045	0	0	0
7163233	CHICAGO	IL		10/30/2024		55,579	0	25	0	0	25	0	1,120	1,145	0	0	0
7163234	PALM DESERT	CA		10/30/2024		150,866	0	96	0	0	96	0	1,955	2,052	0	0	0
7163235	GARDENA	CA		10/30/2024		192,585	0	77	0	0	77	0	2,342	2,419	0	0	0
7163236	OCEANSIDE	CA		10/30/2024		156,753	0	82	0	0	82	0	2,012	2,094	0	0	0
7163237	WINFIELD	IL		10/30/2024		196,316	0	170	0	0	170	0	2,213	2,383	0	0	0
7163238	ORLANDO	FL		10/30/2024		174,912	0	173	0	0	173	0	2,409	2,582	0	0	0
7163239	LAKE OSWEGO	OR		10/30/2024		138,587	0	121	0	0	121	0	1,472	1,593	0	0	0
7163240	SACRAMENTO	CA		10/30/2024		120,813	0	121	0	0	121	0	1,667	1,788	0	0	0
7163241	LAKELAND	FL		10/30/2024		183,766	0	122	0	0	122	0	2,134	2,257	0	0	0
7163242	CORDOVA	TN		10/30/2024		177,250	0	138	0	0	138	0	1,847	1,985	0	0	0
7163243	GOLETA	CA		10/30/2024		217,399	0	115	0	0	115	0	2,426	2,541	0	0	0
7163244	MILLMONT	PA		10/30/2024		39,743	0	75	0	0	75	0	755	830	0	0	0
7163245	BEVERLY HILLS AREA	CA		10/30/2024		1,081,514	0	457	0	0	457	0	13,299	13,756	0	0	0
7163246	LOLO	MT		10/30/2024		84,902	0	109	0	0	109	0	1,407	1,517	0	0	0
7163247	POTOMAC	MD		10/30/2024		389,452	0	259	0	0	259	0	8,087	8,346	0	0	0
7163248	SAN FRANCISCO	CA		10/30/2024		578,675	0	237	0	0	237	0	7,898	8,135	0	0	0
7163249	MARSHALLVILLE	OH		10/30/2024		201,747	0	289	0	0	289	0	3,125	3,415	0	0	0
7163250	ROCHESTER	MN		10/30/2024		126,902	0	85	0	0	85	0	1,527	1,613	0	0	0
7163252	TEMPE	AZ		10/30/2024		116,179	0	234	0	0	234	0	2,300	2,533	0	0	0
7163253	MAPLE VALLEY	WA		10/30/2024		81,676	0	106	0	0	106	0	1,199	1,305	0	0	0
7163254	WALLINGFORD	CT		10/30/2024		124,875	0	231	0	0	231	0	2,353	2,585	0	0	0
7163255	NORTH HILLS	CA		10/30/2024		225,398	0	499	0	0	499	0	4,700	5,200	0	0	0
7163256	WASHINGTON	CT		10/30/2024		1,285,515	0	1,070	0	0	1,070	0	18,072	19,142	0	0	0
7163257	ALPHARETTA	GA		10/30/2024		85,815	0	95	0	0	95	0	1,317	1,413	0	0	0
7163258	TORRANCE	CA		10/30/2024		59,592	0	52	0	0	52	0	802	854	0	0	0
7163259	DOWNEY	CA		10/30/2024		261,018	0	296	0	0	296	0	4,296	4,592	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163261	SCHAUMBURG	IL		10/30/2024		198,923	0	301	0	0	301	0	4,184	4,485	0	0	0
7163262	RALEIGH	NC		10/30/2024		58,677	0	62	0	0	62	0	894	956	0	0	0
7163263	SOUTH SAN FRANCISCO	CA		10/30/2024		697,927	0	520	0	0	520	0	9,672	10,192	0	0	0
7163264	SAN JOSE	CA		10/30/2024		534,182	0	655	0	0	655	0	8,098	8,753	0	0	0
7163265	LACEYVILLE	PA		10/30/2024		91,511	0	0	0	0	0	0	856	856	0	0	0
7163266	VISALIA	CA		10/30/2024		86,517	0	108	0	0	108	0	1,358	1,467	0	0	0
7163267	LAS VEGAS	NV		10/30/2024		39,844	0	95	0	0	95	0	700	795	0	0	0
7163268	TACOMA	WA		10/30/2024		89,865	0	122	0	0	122	0	1,450	1,571	0	0	0
7163269	VALLEY CENTER	CA		10/30/2024		543,919	0	986	0	0	986	0	8,785	9,771	0	0	0
7163270	WESTLAKE VILLAGE	CA		10/30/2024		1,007,190	0	1,402	0	0	1,402	0	14,529	15,931	0	0	0
7163271	COPPEROPOLIS	CA		10/30/2024		103,836	0	108	0	0	108	0	1,555	1,663	0	0	0
7163273	LATHAM	NY		10/30/2024		431,487	0	479	0	0	479	0	6,368	6,847	0	0	0
7163276	NEW PORT RICHEY	FL		10/30/2024		64,199	0	105	0	0	105	0	1,133	1,238	0	0	0
7163277	GLENDORA	CA		10/30/2024		213,114	0	202	0	0	202	0	3,318	3,520	0	0	0
7163278	SAN JOSE	CA		10/30/2024		350,602	0	415	0	0	415	0	5,386	5,801	0	0	0
7163279	SCOTTSDALE	AZ		10/30/2024		65,901	0	101	0	0	101	0	1,103	1,205	0	0	0
7163280	ELMONT	NY		10/30/2024		216,716	0	421	0	0	421	0	4,028	4,449	0	0	0
7163281	RANCHO PALOS VERDES	CA		10/30/2024		543,729	0	823	0	0	823	0	8,814	9,637	0	0	0
7163282	SEBASTOPOL	CA		10/30/2024		475,425	0	755	0	0	755	0	8,610	9,365	0	0	0
7163284	SAN RAMON	CA		10/30/2024		729,227	0	1,282	0	0	1,282	0	12,485	13,767	0	0	0
7163285	BELL	CA		10/30/2024		213,554	0	379	0	0	379	0	3,465	3,844	0	0	0
7163287	KANEOHE	HI		10/30/2024		462,426	0	822	0	0	822	0	8,109	8,931	0	0	0
7163288	BEVERLY HILLS	CA		10/30/2024		485,842	0	999	0	0	999	0	8,578	9,577	0	0	0
7163289	LADERA RANCH	CA		10/30/2024		289,777	0	690	0	0	690	0	5,480	6,169	0	0	0
7163290	SANTA ANA	CA		10/30/2024		380,514	0	1,237	0	0	1,237	0	8,702	9,939	0	0	0
7163291	SANTA CLARITA	CA		10/30/2024		130,183	0	156	0	0	156	0	1,963	2,118	0	0	0
7163292	FREEPORT	NY		10/30/2024		318,963	0	798	0	0	798	0	4,658	5,456	0	0	0
7163293	ARCADIA	CA		10/30/2024		198,511	0	447	0	0	447	0	3,553	3,999	0	0	0
7163294	LAKE CHARLES	LA		10/30/2024		32,633	0	54	0	0	54	0	541	595	0	0	0
7163295	EL MONTE	CA		10/30/2024		203,394	0	489	0	0	489	0	4,656	5,145	0	0	0
7163297	APACHE JUNCTION	AZ		10/30/2024		213,209	0	327	0	0	327	0	3,562	3,890	0	0	0
7163299	TEMPE	AZ		10/30/2024		122,390	0	219	0	0	219	0	2,084	2,303	0	0	0
7163300	FRIDLEY	MN		10/30/2024		79,474	0	110	0	0	110	0	1,227	1,337	0	0	0
7163301	PAYSON	AZ		10/30/2024		73,156	0	0	0	0	0	0	387	387	0	0	0
7163302	NO BRUNSWICK	NJ		10/30/2024		67,871	0	131	0	0	131	0	1,071	1,202	0	0	0
7163304	CUDAHY	CA		10/30/2024		284,901	0	418	0	0	418	0	4,572	4,990	0	0	0
7163305	ALAMEDA	CA		10/30/2024		433,239	0	478	0	0	478	0	6,114	6,591	0	0	0
7163306	MANTECA	CA		10/30/2024		219,478	0	174	0	0	174	0	2,810	2,983	0	0	0
7163307	OAKLAND	CA		10/30/2024		217,593	0	308	0	0	308	0	2,827	3,135	0	0	0
7163308	PHOENIX	AZ		10/30/2024		120,640	0	140	0	0	140	0	1,756	1,896	0	0	0
7163309	LOS ANGELES	CA		10/30/2024		427,371	0	492	0	0	492	0	6,072	6,565	0	0	0
7163310	FREMONT	CA		10/30/2024		585,904	0	1,564	0	0	1,564	0	8,340	9,904	0	0	0
7163311	SANTA MONICA	CA		10/30/2024		544,430	0	683	0	0	683	0	7,989	8,673	0	0	0
7163312	BEVERLY HILLS	CA		10/30/2024		342,988	0	460	0	0	460	0	5,190	5,649	0	0	0
7163313	MONROE	MI		10/30/2024		122,352	0	84	0	0	84	0	1,514	1,599	0	0	0
7163314	CONVERS	TX		10/30/2024		84,715	0	92	0	0	92	0	1,193	1,285	0	0	0
7163316	SEAL BEACH	CA		10/30/2024		453,512	0	500	0	0	500	0	6,397	6,898	0	0	0
7163317	AURORA	IL		10/30/2024		102,140	0	145	0	0	145	0	2,665	2,810	0	0	0
7163318	SARATOGA	CA		10/30/2024		330,573	0	196	0	0	196	0	3,670	3,865	0	0	0
7163319	QUAKER HILL	CT		10/30/2024		113,494	0	173	0	0	173	0	1,391	1,564	0	0	0
7163320	PLACENTIA	CA		10/30/2024		535,219	0	814	0	0	814	0	6,236	7,051	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163321	FONTANA	CA		10/30/2024		135,717	0	143	0	0	143	0	1,901	2,044	0	0	0
7163322	SAN FRANCISCO	CA		10/30/2024		299,394	0	263	0	0	263	0	3,864	4,127	0	0	0
7163323	SAN RAMON	CA		10/30/2024		531,544	0	611	0	0	611	0	7,212	7,823	0	0	0
7163324	NEWPORT BEACH	CA		10/30/2024		894,332	0	852	0	0	852	0	12,780	13,632	0	0	0
7163325	KENWOOD	CA		10/30/2024		302,745	0	374	0	0	374	0	4,186	4,559	0	0	0
7163326	HOUSTON	TX		10/30/2024		40,714	0	49	0	0	49	0	591	640	0	0	0
7163327	SEATTLE	WA		10/30/2024		101,701	0	68	0	0	68	0	1,239	1,307	0	0	0
7163328	MANTOLOKING	NJ		10/30/2024		156,703	0	241	0	0	241	0	2,264	2,505	0	0	0
7163329	GRANBY	CT		10/30/2024		163,764	0	335	0	0	335	0	1,863	2,198	0	0	0
7163331	WEST BLOOMFIELD	MI		10/30/2024		289,668	0	365	0	0	365	0	3,914	4,279	0	0	0
7163332	LOS ANGELES	CA		10/30/2024		173,599	0	142	0	0	142	0	2,195	2,337	0	0	0
7163333	SUNNY ISLES	FL		10/30/2024		296,007	0	138	0	0	138	0	3,241	3,379	0	0	0
7163335	SUN VALLEY	ID		10/30/2024		1,137,284	0	835	0	0	835	0	13,772	14,607	0	0	0
7163336	RENTON	WA		10/30/2024		131,633	0	2	0	0	2	0	1,130	1,132	0	0	0
7163337	MIAMI	FL		10/30/2024		123,046	0	0	0	0	0	0	843	843	0	0	0
7163338	PITTSBURGH	PA		10/30/2024		43,907	0	0	0	0	0	0	331	331	0	0	0
7163342	PLEASANTON	CA		10/30/2024		387,713	0	222	0	0	222	0	1,974	2,197	0	0	0
7163343	BELLEVUE	WA		10/30/2024		695,087	0	323	0	0	323	0	3,127	3,450	0	0	0
7163344	SNOHOMISH	WA		10/30/2024		430,688	0	241	0	0	241	0	2,219	2,460	0	0	0
7163345	RANCHO SANTA MARGARI	CA		10/30/2024		426,917	0	24	0	0	24	0	908	932	0	0	0
7163346	KANSAS CITY	KS		09/12/2024		164,322	0	(33)	0	0	(33)	0	1,586	1,553	0	0	0
7163347	ST. LOUIS	MO		09/12/2024		107,701	0	(1)	0	0	(1)	0	1,312	1,311	0	0	0
7163348	KANSAS CITY	MO		09/12/2024		121,214	0	(10)	0	0	(10)	0	1,376	1,367	0	0	0
7163349	CINCINNATI	OH		09/12/2024		190,479	0	(8)	0	0	(8)	0	1,416	1,408	0	0	0
7163350	GRAND PRARIE	TX		09/12/2024		383,329	0	(79)	0	0	(79)	0	4,206	4,127	0	0	0
7163351	CHICAGO	IL		09/12/2024		253,917	0	(37)	0	0	(37)	0	2,647	2,610	0	0	0
7163352	SANTA MARIA	CA		09/12/2024		1,039,320	0	(155)	0	0	(155)	0	10,962	10,807	0	0	0
7163353	JACKSONVILLE	FL		09/12/2024		160,014	0	(4)	0	0	(4)	0	2,086	2,082	0	0	0
7163354	BAKERSFIELD	CA		09/12/2024		184,997	0	(16)	0	0	(16)	0	2,331	2,315	0	0	0
7163355	SHERMAN	TX		09/12/2024		141,946	0	(19)	0	0	(19)	0	1,541	1,522	0	0	0
7163356	COLUMBIA	SC		09/12/2024		241,556	0	(41)	0	0	(41)	0	2,661	2,620	0	0	0
7163357	PORT CHARLOTTE	FL		09/12/2024		203,875	0	(34)	0	0	(34)	0	2,155	2,122	0	0	0
7163358	ROYERSFORD	PA		09/12/2024		262,896	0	(7)	0	0	(7)	0	3,228	3,221	0	0	0
7163359	GREELEY	CO		09/12/2024		300,343	0	(29)	0	0	(29)	0	3,575	3,546	0	0	0
7163360	HICKORY	NC		09/12/2024		254,416	0	(38)	0	0	(38)	0	2,662	2,623	0	0	0
7163361	KINGSTON	PA		09/12/2024		162,758	0	(17)	0	0	(17)	0	1,712	1,695	0	0	0
7163362	ABSECON	NJ		09/13/2024		318,142	0	(65)	0	0	(65)	0	3,140	3,075	0	0	0
7163364	CAPE CORAL	FL		09/13/2024		235,898	0	(61)	0	0	(61)	0	2,609	2,547	0	0	0
7163365	DURHAM	NC		09/13/2024		218,904	0	(53)	0	0	(53)	0	2,248	2,195	0	0	0
7163366	BAY SHORE	NY		09/13/2024		295,177	0	(68)	0	0	(68)	0	3,223	3,155	0	0	0
7163367	MOLINE	IL		09/13/2024		115,612	0	(22)	0	0	(22)	0	1,319	1,296	0	0	0
7163368	LAUREL	MD		09/13/2024		105,046	0	(20)	0	0	(20)	0	1,259	1,239	0	0	0
7163369	DETROIT	MI		09/13/2024		93,554	0	(56)	0	0	(56)	0	3,925	3,869	0	0	0
7163371	BALTIMORE	MD		09/13/2024		179,158	0	(24)	0	0	(24)	0	1,675	1,651	0	0	0
7163372	CHESTER	NY		09/13/2024		318,918	0	(46)	0	0	(46)	0	3,189	3,143	0	0	0
7163373	OKLAHOMA CITY	OK		09/13/2024		201,078	0	(28)	0	0	(28)	0	1,931	1,903	0	0	0
7163374	MAPLE HEIGHTS	OH		09/13/2024		91,154	0	(14)	0	0	(14)	0	1,022	1,008	0	0	0
7163375	BROOKLYN	NY		09/13/2024		739,498	0	(107)	0	0	(107)	0	7,479	7,372	0	0	0
7163376	PAYETTE	ID		09/13/2024		423,905	0	(82)	0	0	(82)	0	4,275	4,193	0	0	0
7163377	AURORA	IL		09/13/2024		179,179	0	(37)	0	0	(37)	0	1,868	1,831	0	0	0
7163378	UNIVERSITY HEIGHTS CITY	OH		09/13/2024		309,506	0	(53)	0	0	(53)	0	3,183	3,131	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163379	SICKLERVILLE	NJ		09/13/2024		161,600	0	(26)	0	0	(26)	0	1,856	1,830	0	0	0
7163380	ROCKLAND	MA		09/13/2024		506,277	0	(112)	0	0	(112)	0	5,232	5,120	0	0	0
7163381	MILWAUKEE	WI		09/13/2024		204,607	0	(51)	0	0	(51)	0	2,429	2,378	0	0	0
7163383	BALTIMORE	MD		09/13/2024		178,773	0	(21)	0	0	(21)	0	2,015	1,994	0	0	0
7163384	MILWAUKEE	WI		09/13/2024		93,624	0	(21)	0	0	(21)	0	1,000	979	0	0	0
7163386	KINGSTON	NY		09/13/2024		534,940	0	(128)	0	0	(128)	0	5,203	5,074	0	0	0
7163387	PENSACOLA	FL		09/13/2024		195,741	0	(36)	0	0	(36)	0	2,338	2,302	0	0	0
7163388	INDIANAPOLIS	IN		09/13/2024		243,846	0	(45)	0	0	(45)	0	2,649	2,604	0	0	0
7163389	MEMPHIS	TN		09/13/2024		143,286	0	(20)	0	0	(20)	0	1,416	1,396	0	0	0
7163390	GLENDALE	NY		09/13/2024		613,637	0	(136)	0	0	(136)	0	5,909	5,773	0	0	0
7163391	NEWARK	NJ		09/13/2024		525,190	0	(103)	0	0	(103)	0	5,366	5,263	0	0	0
7163393	HOUSTON	TX		09/13/2024		177,993	0	(39)	0	0	(39)	0	1,979	1,940	0	0	0
7163394	HOLLYWOOD	FL		09/13/2024		155,379	0	(35)	0	0	(35)	0	1,843	1,809	0	0	0
7163395	PLAINFIELD	IL		09/13/2024		190,187	0	(44)	0	0	(44)	0	2,191	2,147	0	0	0
7163396	JERSEY CITY	NJ		09/13/2024		655,860	0	(135)	0	0	(135)	0	6,464	6,329	0	0	0
7163398	FREEHOLD	NJ		09/13/2024		408,779	0	(82)	0	0	(82)	0	4,159	4,078	0	0	0
7163399	MARKHAM	IL		09/13/2024		185,008	0	(30)	0	0	(30)	0	1,674	1,644	0	0	0
7163400	ST. PETERSBURG	FL		09/13/2024		587,115	0	(149)	0	0	(149)	0	6,071	5,922	0	0	0
7163401	LAKE IN THE HILLS	IL		09/13/2024		118,730	0	(28)	0	0	(28)	0	1,247	1,219	0	0	0
7163402	AKRON	OH		09/13/2024		78,011	0	(18)	0	0	(18)	0	850	833	0	0	0
7163403	ROSELLE	NJ		09/13/2024		168,460	0	(23)	0	0	(23)	0	1,629	1,606	0	0	0
7163404	TOMS RIVER	NJ		09/13/2024		369,730	0	(55)	0	0	(55)	0	3,811	3,757	0	0	0
7163405	MAYS LANDING	NJ		09/13/2024		235,560	0	(52)	0	0	(52)	0	2,472	2,419	0	0	0
7163406	TRENTON	NJ		09/13/2024		201,359	0	(37)	0	0	(37)	0	1,779	1,743	0	0	0
7163407	MILWAUKEE	WI		09/13/2024		144,322	0	(30)	0	0	(30)	0	1,344	1,313	0	0	0
7163408	LAS VEGAS	NV		09/13/2024		508,605	0	(113)	0	0	(113)	0	15,953	15,839	0	0	0
7163409	BROOKLYN	NY		09/13/2024		1,094,897	0	(191)	0	0	(191)	0	9,647	9,457	0	0	0
7163411	AURORA	IL		09/13/2024		202,792	0	(41)	0	0	(41)	0	2,023	1,981	0	0	0
7163412	INDEPENDENCE	MO		09/13/2024		180,064	0	(44)	0	0	(44)	0	1,789	1,745	0	0	0
7163413	HILLSIDE	NJ		09/13/2024		485,978	0	(96)	0	0	(96)	0	5,034	4,938	0	0	0
7163414	OAK PARK	IL		09/13/2024		590,685	0	(36)	0	0	(36)	0	6,783	6,747	0	0	0
7163415	COVINGTON	KY		09/13/2024		189,523	0	(34)	0	0	(34)	0	2,052	2,018	0	0	0
7163416	OAKLAND PARK	FL		09/13/2024		129,791	0	(28)	0	0	(28)	0	1,422	1,394	0	0	0
7163417	WILLOWBROOK	IL		09/13/2024		260,825	0	(46)	0	0	(46)	0	2,986	2,940	0	0	0
7163418	DALLAS	TX		09/13/2024		139,220	0	(35)	0	0	(35)	0	1,491	1,455	0	0	0
7163419	RALEIGH	NC		09/13/2024		479,133	0	(119)	0	0	(119)	0	5,406	5,286	0	0	0
7163420	BETHPAGE	NY		09/13/2024		546,073	0	(94)	0	0	(94)	0	5,364	5,271	0	0	0
7163421	MESQUITE	TX		09/13/2024		146,889	0	(27)	0	0	(27)	0	1,494	1,466	0	0	0
7163422	CONCORD	NC		09/13/2024		258,412	0	(51)	0	0	(51)	0	2,918	2,867	0	0	0
7163423	DOVER	NJ		09/13/2024		489,412	0	(108)	0	0	(108)	0	5,421	5,313	0	0	0
7163424	BOLINGBROOK	IL		09/13/2024		216,318	0	(30)	0	0	(30)	0	2,083	2,053	0	0	0
7163425	HOUSTON	TX		09/13/2024		151,667	0	(42)	0	0	(42)	0	1,574	1,531	0	0	0
7163426	COWPENS	SC		09/13/2024		341,950	0	(67)	0	0	(67)	0	3,024	2,956	0	0	0
7163427	COWPENS	SC		09/13/2024		342,075	0	(68)	0	0	(68)	0	2,987	2,919	0	0	0
7163428	TINLEY PARK	IL		09/13/2024		226,926	0	(40)	0	0	(40)	0	2,402	2,362	0	0	0
7163429	JACKSONVILLE	FL		09/13/2024		191,528	0	(41)	0	0	(41)	0	1,973	1,932	0	0	0
7163430	ROOSEVELT	NY		09/13/2024		554,749	0	(121)	0	0	(121)	0	5,903	5,781	0	0	0
7163431	SOUTH EUCLID	OH		09/13/2024		125,323	0	(17)	0	0	(17)	0	1,194	1,177	0	0	0
7163432	NEWARK	NJ		09/13/2024		597,905	0	(79)	0	0	(79)	0	5,762	5,683	0	0	0
7163433	BROOKLYN	NY		09/13/2024		1,283,795	0	(192)	0	0	(192)	0	14,439	14,247	0	0	0
7163434	NEWARK	NJ		09/13/2024		641,500	0	(78)	0	0	(78)	0	7,590	7,512	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163436	BRENTWOOD	NY		09/16/2024		417,719	0	(86)	0	0	(86)	0	3,657	3,571	0	0	0
7163437	PARRISH	FL		09/16/2024		304,337	0	(46)	0	0	(46)	0	3,182	3,136	0	0	0
7163438	HOLTSVILLE	NY		09/16/2024		567,672	0	(400)	0	0	(400)	0	15,171	14,771	0	0	0
7163439	BAYONNE	NJ		09/16/2024		513,997	0	(112)	0	0	(112)	0	5,086	4,975	0	0	0
7163440	SAVANNAH	GA		09/16/2024		472,867	0	(57)	0	0	(57)	0	4,286	4,229	0	0	0
7163441	RIVERHEAD	NY		09/16/2024		354,691	0	(73)	0	0	(73)	0	3,601	3,528	0	0	0
7163442	TAMARAC	FL		09/16/2024		388,543	0	(109)	0	0	(109)	0	3,819	3,710	0	0	0
7163444	FORT LAUDERDALE	FL		09/16/2024		535,067	0	(145)	0	0	(145)	0	5,136	4,992	0	0	0
7163445	LOS ANGELES	CA		09/16/2024		836,066	0	(209)	0	0	(209)	0	9,088	8,879	0	0	0
7163446	SANTA MONICA	CA		09/16/2024		862,237	0	(221)	0	0	(221)	0	9,428	9,207	0	0	0
7163447	TALLAHASSEE	FL		09/16/2024		244,759	0	(48)	0	0	(48)	0	2,092	2,044	0	0	0
7163448	FORT WORTH	TX		09/16/2024		231,442	0	(56)	0	0	(56)	0	2,340	2,284	0	0	0
7163449	LINDEN	NJ		09/16/2024		408,479	0	(94)	0	0	(94)	0	3,938	3,844	0	0	0
7163450	ROSELLE	NJ		09/16/2024		407,577	0	(87)	0	0	(87)	0	3,476	3,389	0	0	0
7163451	BRONX	NY		09/16/2024		703,588	0	(143)	0	0	(143)	0	5,028	4,885	0	0	0
7163452	SPRING HILL	FL		09/27/2024		166,139	0	161	0	0	161	0	3,504	3,665	0	0	0
7163453	TUSTIN	CA		09/27/2024		151,459	0	203	0	0	203	0	3,447	3,650	0	0	0
7163454	SOUTH JORDAN	UT		09/27/2024		321,779	0	638	0	0	638	0	7,421	8,059	0	0	0
7163455	HIGHLAND MILLS	NY		09/27/2024		363,021	0	498	0	0	498	0	6,877	7,375	0	0	0
7163456	ALBANY	OR		09/27/2024		234,262	0	273	0	0	273	0	5,433	5,707	0	0	0
7163457	ELLIJAY	GA		09/27/2024		471,848	0	587	0	0	587	0	9,582	10,169	0	0	0
7163458	PINETOP	AZ		09/27/2024		206,842	0	(24)	0	0	(24)	0	2,245	2,220	0	0	0
7163459	PORT WASHINGTON	NY		09/27/2024		493,860	0	(57)	0	0	(57)	0	5,216	5,159	0	0	0
7163460	REVERE	MA		09/27/2024		678,523	0	(120)	0	0	(120)	0	7,466	7,346	0	0	0
7163461	JACKSON	NJ		09/27/2024		486,028	0	(31)	0	0	(31)	0	4,738	4,707	0	0	0
7163462	CARPINTERIA	CA		09/27/2024		728,331	0	(56)	0	0	(56)	0	8,513	8,457	0	0	0
7163463	DOUGLASVILLE	GA		09/27/2024		156,731	0	(29)	0	0	(29)	0	1,693	1,663	0	0	0
7163464	SPRING VALLEY	NY		09/27/2024		429,247	0	187	0	0	187	0	6,589	6,776	0	0	0
7163465	BROOKLYN	NY		09/27/2024		378,025	0	(39)	0	0	(39)	0	4,352	4,312	0	0	0
7163466	MIAMI BEACH	FL		09/27/2024		596,006	0	(111)	0	0	(111)	0	6,357	6,246	0	0	0
7163467	HURLEYVILLE	NY		09/27/2024		430,837	0	(41)	0	0	(41)	0	4,971	4,930	0	0	0
7163468	SEATTLE	WA		09/27/2024		700,067	0	(41)	0	0	(41)	0	7,170	7,130	0	0	0
7163469	SAVANNAH	GA		09/27/2024		590,035	0	(96)	0	0	(96)	0	6,351	6,255	0	0	0
7163471	SAN ANTONIO	TX		09/27/2024		359,783	0	(73)	0	0	(73)	0	4,157	4,084	0	0	0
7163472	LEANDER	TX		09/27/2024		303,033	0	(49)	0	0	(49)	0	3,262	3,212	0	0	0
7163477	MOUNTAIN DALE	NY		09/27/2024		494,289	0	(56)	0	0	(56)	0	5,185	5,129	0	0	0
7163478	SAN LEANDRO	CA		09/27/2024		464,885	0	(81)	0	0	(81)	0	4,965	4,883	0	0	0
7163479	ISLE OF PALMS	SC		09/27/2024		594,024	0	(119)	0	0	(119)	0	6,587	6,468	0	0	0
7163483	SANFORD	NC		09/27/2024		307,865	0	(30)	0	0	(30)	0	3,390	3,360	0	0	0
7163484	THORNTON	CO		09/27/2024		295,686	0	(63)	0	0	(63)	0	3,072	3,009	0	0	0
7163485	KATY	TX		09/27/2024		267,971	0	(51)	0	0	(51)	0	2,612	2,561	0	0	0
7163486	LAS VEGAS	NV		09/27/2024		305,506	0	(58)	0	0	(58)	0	3,203	3,145	0	0	0
7163487	LAS VEGAS	NV		09/27/2024		302,588	0	(57)	0	0	(57)	0	3,172	3,115	0	0	0
7163488	LAS VEGAS	NV		09/27/2024		304,670	0	(58)	0	0	(58)	0	3,194	3,137	0	0	0
7163489	BLOOMFIELD	NJ		09/27/2024		296,078	0	(22)	0	0	(22)	0	4,737	4,715	0	0	0
7163490	INLET BEACH	FL		09/27/2024		758,214	0	(184)	0	0	(184)	0	7,651	7,467	0	0	0
7163491	WILMINGTON	NC		09/27/2024		245,735	0	(40)	0	0	(40)	0	2,565	2,525	0	0	0
7163492	PIGEON FORGE	TN		09/27/2024		784,357	0	(173)	0	0	(173)	0	12,879	12,707	0	0	0
7163493	REDMOND	OR		09/27/2024		310,864	0	(59)	0	0	(59)	0	3,259	3,200	0	0	0
7163495	FAIRFAX	VA		09/27/2024		331,202	0	(56)	0	0	(56)	0	3,586	3,530	0	0	0
7163496	ALGONA	WA		09/27/2024		712,985	0	(78)	0	0	(78)	0	7,727	7,649	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163497	MURRIETA	CA		09/27/2024		422,718	0	(54)	0	0	(54)	0	4,459	4,405	0	0	0
7163498	SAN DIEGO	CA		09/27/2024		514,497	0	(97)	0	0	(97)	0	5,021	4,924	0	0	0
7163500	SAN CLEMENTE	CA		09/27/2024		1,168,989	0	3,577	0	0	3,577	0	31,019	34,596	0	0	0
7163502	NORTH AURORA	IL		09/27/2024		97,445	0	223	0	0	223	0	2,597	2,820	0	0	0
7163503	LUBBOCK	TX		09/27/2024		201,851	0	(49)	0	0	(49)	0	2,081	2,032	0	0	0
7163507	MEMPHIS	TN		09/27/2024		163,604	0	(18)	0	0	(18)	0	1,764	1,746	0	0	0
7163508	ARLINGTON	TX		09/27/2024		297,853	0	(18)	0	0	(18)	0	3,228	3,209	0	0	0
7163509	SANTA ROSA BEACH	FL		09/27/2024		474,142	0	(83)	0	0	(83)	0	4,568	4,485	0	0	0
7163510	BURLINGTON	NC		09/27/2024		382,714	0	(80)	0	0	(80)	0	5,379	5,299	0	0	0
7163511	STILLWATER	MN		09/27/2024		262,056	0	(42)	0	0	(42)	0	2,699	2,656	0	0	0
7163512	LINDEN	CA		09/27/2024		342,094	0	(41)	0	0	(41)	0	3,728	3,688	0	0	0
7163513	FAYETTEVILLE	NC		09/27/2024		241,597	0	(21)	0	0	(21)	0	2,523	2,502	0	0	0
7163514	NEW BEDFORD	MA		09/27/2024		391,588	0	(62)	0	0	(62)	0	4,004	3,942	0	0	0
7163515	CLACKAMAS	OR		09/27/2024		478,027	0	(66)	0	0	(66)	0	4,968	4,902	0	0	0
7163516	KEARNY	NJ		09/27/2024		526,212	0	(98)	0	0	(98)	0	5,442	5,344	0	0	0
7163517	LAWRENCEVILLE	GA		09/27/2024		254,546	0	(28)	0	0	(28)	0	2,490	2,463	0	0	0
7163518	NASHVILLE	TN		09/27/2024		213,865	0	(27)	0	0	(27)	0	2,122	2,095	0	0	0
7163519	PLEASANTON	TX		09/27/2024		198,000	0	(20)	0	0	(20)	0	2,239	2,219	0	0	0
7163520	PLYMOUTH MEETING	PA		09/27/2024		262,507	0	(42)	0	0	(42)	0	4,117	4,076	0	0	0
7163521	BELLAIRE	TX		09/27/2024		205,157	0	(22)	0	0	(22)	0	2,194	2,172	0	0	0
7163522	AUBURNDALE	FL		09/27/2024		230,127	0	24	0	0	24	0	2,941	2,965	0	0	0
7163523	CHATTANOOGA	TN		09/27/2024		231,747	0	69	0	0	69	0	6,584	6,654	0	0	0
7163524	PACIFIC CITY	OR		09/27/2024		806,482	0	(3,201)	0	0	(3,201)	0	124,520	121,319	0	0	0
7163525	STAR	ID		09/27/2024		577,299	0	(105)	0	0	(105)	0	6,146	6,041	0	0	0
7163526	SAINT PETERSBURG	FL		09/27/2024		332,260	0	(56)	0	0	(56)	0	3,281	3,225	0	0	0
7163527	STOCKTON	CA		09/27/2024		343,620	0	(14)	0	0	(14)	0	3,667	3,652	0	0	0
7163528	JACKSONVILLE	FL		09/27/2024		482,296	0	(30)	0	0	(30)	0	5,051	5,021	0	0	0
7163529	HAZEL PARK	MI		09/27/2024		287,110	0	(44)	0	0	(44)	0	2,779	2,735	0	0	0
7163530	CELINA	OH		09/27/2024		103,130	0	145	0	0	145	0	2,503	2,648	0	0	0
7163531	CINCINNATI	OH		09/27/2024		124,085	0	198	0	0	198	0	2,731	2,929	0	0	0
7163532	PALM SPRINGS	FL		09/27/2024		252,100	0	(28)	0	0	(28)	0	2,591	2,563	0	0	0
7163533	PAWLEYS ISLAND	SC		09/27/2024		284,734	0	(25)	0	0	(25)	0	2,914	2,890	0	0	0
7163534	PLAINFIELD	IN		09/27/2024		299,973	0	(88)	0	0	(88)	0	7,120	7,033	0	0	0
7163535	CLEARWATER	FL		09/27/2024		207,754	0	(32)	0	0	(32)	0	1,912	1,880	0	0	0
7163536	LAGUNA NIGUEL	CA		09/27/2024		270,020	0	354	0	0	354	0	6,179	6,534	0	0	0
7163537	LOMA LINDA	CA		09/27/2024		228,816	0	454	0	0	454	0	5,091	5,545	0	0	0
7163538	BALTIMORE	MD		09/27/2024		352,955	0	678	0	0	678	0	7,888	8,566	0	0	0
7163539	TYLER	TX		09/27/2024		162,185	0	(90)	0	0	(90)	0	6,063	5,974	0	0	0
7163540	PAWLEYS ISLAND	SC		09/27/2024		474,146	0	(81)	0	0	(81)	0	4,779	4,698	0	0	0
7163541	PRIOR LAKE	MN		09/27/2024		318,385	0	(39)	0	0	(39)	0	3,225	3,186	0	0	0
7163542	BLUFFTON	SC		09/27/2024		251,805	0	(26)	0	0	(26)	0	2,494	2,468	0	0	0
7163543	NORTH RICHLAND HILLS	TX		09/27/2024		349,711	0	(170)	0	0	(170)	0	7,310	7,139	0	0	0
7163544	DALLAS	TX		09/27/2024		392,091	0	(69)	0	0	(69)	0	3,882	3,813	0	0	0
7163545	LOGAN	UT		09/27/2024		282,989	0	(853)	0	0	(853)	0	65,924	65,072	0	0	0
7163546	SHIPPENSBURG	PA		09/27/2024		244,233	0	(226)	0	0	(226)	0	6,719	6,492	0	0	0
7163547	JACKSONVILLE	FL		09/27/2024		216,406	0	(31)	0	0	(31)	0	2,529	2,498	0	0	0
7163548	DALLAS	TX		09/27/2024		320,208	0	(36)	0	0	(36)	0	3,291	3,256	0	0	0
7163550	FRANKFORT	KY		09/27/2024		167,068	0	(27)	0	0	(27)	0	1,709	1,682	0	0	0
7163551	RUNNING SPRINGS	CA		09/27/2024		258,679	0	(3)	0	0	(3)	0	3,310	3,306	0	0	0
7163552	HOUSTON	TX		09/27/2024		180,442	0	(19)	0	0	(19)	0	1,894	1,875	0	0	0
7163554	SANTA CLARA	UT		09/27/2024		396,929	0	11	0	0	11	0	8,824	8,835	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163555	VIRGINIA BEACH	VA		09/27/2024		222,052	0	(144)	0	0	(144)	0	12,717	12,573	0	0	0
7163557	TYLER	TX		09/27/2024		194,213	0	(23)	0	0	(23)	0	2,043	2,020	0	0	0
7163560	CHICO	CA		09/27/2024		232,410	0	(42)	0	0	(42)	0	2,260	2,218	0	0	0
7163561	MECHANICSBURG	PA		09/27/2024		231,425	0	(40)	0	0	(40)	0	2,204	2,164	0	0	0
7163562	CHARLOTTE	NC		09/27/2024		290,593	0	(43)	0	0	(43)	0	2,976	2,933	0	0	0
7163563	SAINT CLOUD	FL		09/27/2024		171,197	0	(21)	0	0	(21)	0	1,758	1,736	0	0	0
7163564	FORT WORTH	TX		09/27/2024		253,052	0	(37)	0	0	(37)	0	2,504	2,467	0	0	0
7163565	ORLANDO	FL		09/27/2024		263,133	0	(48)	0	0	(48)	0	2,756	2,708	0	0	0
7163566	GLENDALE	AZ		09/27/2024		178,531	0	(31)	0	0	(31)	0	2,022	1,990	0	0	0
7163568	JACKSONVILLE	FL		09/27/2024		170,158	0	(29)	0	0	(29)	0	1,646	1,617	0	0	0
7163569	BROWNSVILLE	TX		09/27/2024		159,865	0	(35)	0	0	(35)	0	1,767	1,732	0	0	0
7163570	PHOENIX	AZ		09/27/2024		175,081	0	(242)	0	0	(242)	0	11,217	10,975	0	0	0
7163571	STOCKTON	CA		09/27/2024		200,432	0	(45)	0	0	(45)	0	2,580	2,534	0	0	0
7163572	RENO	NV		09/27/2024		389,823	0	(132)	0	0	(132)	0	11,024	10,892	0	0	0
7163573	SAINT PETERS	MO		09/27/2024		274,988	0	(518)	0	0	(518)	0	19,513	18,994	0	0	0
7163574	FERNLEY	NV		09/27/2024		291,549	0	(31)	0	0	(31)	0	3,056	3,025	0	0	0
7163575	LAWRENCE	MA		09/27/2024		181,398	0	(20)	0	0	(20)	0	1,852	1,832	0	0	0
7163576	BENTONVILLE	AR		09/27/2024		285,217	0	(69)	0	0	(69)	0	5,750	5,680	0	0	0
7163577	FORT WORTH	TX		09/27/2024		182,255	0	(18)	0	0	(18)	0	1,763	1,745	0	0	0
7163578	RALEIGH	NC		09/27/2024		365,827	0	(80)	0	0	(80)	0	6,949	6,870	0	0	0
7163579	ONTARIO	CA		09/27/2024		413,106	0	(75)	0	0	(75)	0	4,298	4,224	0	0	0
7163580	NORTH MYRTLE BEACH	SC		09/27/2024		506,324	0	(82)	0	0	(82)	0	4,783	4,701	0	0	0
7163582	HILTON HEAD ISLAND	SC		09/27/2024		565,717	0	(82)	0	0	(82)	0	5,484	5,402	0	0	0
7163583	BALD HEAD ISLAND	NC		09/27/2024		532,981	0	(77)	0	0	(77)	0	5,823	5,746	0	0	0
7163584	CLARKESVILLE	GA		09/27/2024		559,218	0	(86)	0	0	(86)	0	5,352	5,266	0	0	0
7163585	TOLEDO	OH		09/27/2024		309,208	0	(51)	0	0	(51)	0	2,956	2,905	0	0	0
7163586	LARGO	FL		09/27/2024		661,414	0	(103)	0	0	(103)	0	6,899	6,795	0	0	0
7163587	HILTON HEAD ISLAND	SC		09/27/2024		643,164	0	(118)	0	0	(118)	0	6,060	5,943	0	0	0
7163588	RALEIGH	NC		09/27/2024		329,192	0	(67)	0	0	(67)	0	3,417	3,349	0	0	0
7163589	CHARLESTON	SC		09/27/2024		796,190	0	(182)	0	0	(182)	0	8,244	8,062	0	0	0
7163590	HARRISBURG	NC		09/27/2024		321,672	0	(54)	0	0	(54)	0	3,111	3,057	0	0	0
7163591	SAINT HELENA ISLAND	SC		09/27/2024		465,403	0	(213)	0	0	(213)	0	7,773	7,560	0	0	0
7163592	LOS ANGELES	CA		09/27/2024		578,609	0	(88)	0	0	(88)	0	5,743	5,655	0	0	0
7163593	RALEIGH	NC		09/27/2024		302,344	0	(69)	0	0	(69)	0	3,131	3,061	0	0	0
7163595	SOUTH AMBOY	NJ		09/27/2024		465,868	0	(94)	0	0	(94)	0	5,243	5,150	0	0	0
7163596	OVIEDO	FL		09/27/2024		517,133	0	8	0	0	8	0	6,294	6,301	0	0	0
7163598	WORCESTER	MA		09/27/2024		517,631	0	(115)	0	0	(115)	0	4,913	4,798	0	0	0
7163599	KNOXVILLE	TN		09/27/2024		249,681	0	(41)	0	0	(41)	0	2,487	2,446	0	0	0
7163600	GARDEN CITY	ID		09/27/2024		715,413	0	(142)	0	0	(142)	0	9,150	9,007	0	0	0
7163601	LAWRENCE	MA		09/27/2024		449,858	0	(71)	0	0	(71)	0	4,591	4,521	0	0	0
7163602	SCHAUMBURG	IL		09/27/2024		228,853	0	(32)	0	0	(32)	0	2,596	2,564	0	0	0
7163603	MIDLAND	TX		09/27/2024		244,651	0	(53)	0	0	(53)	0	2,346	2,293	0	0	0
7163604	LAKEWOOD	OH		09/27/2024		272,294	0	(39)	0	0	(39)	0	2,652	2,613	0	0	0
7163605	CHATTANOOGA	TN		09/27/2024		185,561	0	97	0	0	97	0	2,729	2,827	0	0	0
7163611	SANTA CLARITA	CA		09/27/2024		667,737	0	(541)	0	0	(541)	0	26,016	25,475	0	0	0
7163612	PULASKI	TN		09/27/2024		172,685	0	(48)	0	0	(48)	0	2,334	2,287	0	0	0
7163613	SAN FRANCISCO	CA		09/27/2024		736,878	0	6	0	0	6	0	7,874	7,879	0	0	0
7163614	OCKLAWAHA	FL		09/27/2024		191,321	0	(29)	0	0	(29)	0	2,004	1,975	0	0	0
7163615	DALLAS	TX		09/27/2024		790,093	0	(148)	0	0	(148)	0	7,483	7,335	0	0	0
7163616	DENVER	CO		09/27/2024		371,638	0	(73)	0	0	(73)	0	3,534	3,461	0	0	0
7163617	PORTSMOUTH	NH		09/27/2024		403,950	0	(83)	0	0	(83)	0	4,193	4,110	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163618	NEW YORK	NY		09/27/2024		606,275	0	(99)	0	0	(99)	0	7,341	7,242	0	0	0
7163619	SEASIDE PARK	NJ		09/27/2024		541,124	0	(101)	0	0	(101)	0	5,561	5,460	0	0	0
7163620	PHILADELPHIA	PA		09/27/2024		202,948	0	(23)	0	0	(23)	0	2,108	2,084	0	0	0
7163621	VALENCIA	CA		09/27/2024		610,037	0	(111)	0	0	(111)	0	5,922	5,811	0	0	0
7163622	LA VERNE	CA		09/27/2024		1,051,226	0	(150)	0	0	(150)	0	10,740	10,590	0	0	0
7163623	PUYALLUP	WA		09/27/2024		514,238	0	(63)	0	0	(63)	0	5,399	5,335	0	0	0
7163624	LILLINGTON	NC		09/27/2024		284,303	0	24	0	0	24	0	4,454	4,478	0	0	0
7163625	RALEIGH	NC		09/27/2024		203,811	0	(136)	0	0	(136)	0	8,534	8,398	0	0	0
7163628	HAINES CITY	FL		09/27/2024		235,795	0	(773)	0	0	(773)	0	64,013	63,241	0	0	0
7163631	PALM BAY	FL		09/27/2024		345,936	0	(54)	0	0	(54)	0	3,327	3,273	0	0	0
7163632	KNOXVILLE	TN		09/27/2024		233,542	0	(29)	0	0	(29)	0	2,367	2,338	0	0	0
7163633	HOUSTON	TX		09/27/2024		293,119	0	(30)	0	0	(30)	0	2,618	2,588	0	0	0
7163634	MODESTO	CA		09/27/2024		301,657	0	(78)	0	0	(78)	0	2,667	2,588	0	0	0
7163635	ORLANDO	FL		09/27/2024		290,784	0	(128)	0	0	(128)	0	9,688	9,560	0	0	0
7163636	RALEIGH	NC		09/27/2024		288,221	0	(40)	0	0	(40)	0	3,608	3,568	0	0	0
7163638	SARASOTA	FL		09/27/2024		477,308	0	(65)	0	0	(65)	0	4,571	4,507	0	0	0
7163639	KATY	TX		09/27/2024		219,016	0	(39)	0	0	(39)	0	3,160	3,121	0	0	0
7163640	MISSOURI CITY	TX		09/27/2024		264,776	0	(44)	0	0	(44)	0	2,771	2,727	0	0	0
7163642	ROTONDA WEST	FL		09/27/2024		262,504	0	(48)	0	0	(48)	0	2,674	2,625	0	0	0
7163644	PITTSBURG	CA		09/27/2024		346,558	0	(61)	0	0	(61)	0	3,448	3,387	0	0	0
7163645	UHLAND	TX		09/27/2024		236,809	0	(35)	0	0	(35)	0	2,361	2,326	0	0	0
7163646	LAS VEGAS	NV		09/27/2024		455,878	0	(37)	0	0	(37)	0	5,497	5,461	0	0	0
7163647	LOS ALAMOS	NM		09/27/2024		268,286	0	(36)	0	0	(36)	0	2,608	2,572	0	0	0
7163650	OAKWOOD	GA		09/27/2024		370,696	0	(193)	0	0	(193)	0	10,526	10,333	0	0	0
7163651	AUGUSTA	GA		09/27/2024		218,993	0	(56)	0	0	(56)	0	2,590	2,534	0	0	0
7163652	HAINES CITY	FL		09/27/2024		296,912	0	(36)	0	0	(36)	0	2,966	2,930	0	0	0
7163653	CHATTANOOGA	TN		09/27/2024		251,458	0	(39)	0	0	(39)	0	2,823	2,784	0	0	0
7163654	SAN ANTONIO	FL		09/27/2024		348,073	0	(47)	0	0	(47)	0	3,379	3,332	0	0	0
7163657	ENOCH	UT		09/27/2024		500,231	0	(125)	0	0	(125)	0	4,714	4,589	0	0	0
7163659	DEER PARK	TX		09/27/2024		228,375	0	(5)	0	0	(5)	0	2,646	2,641	0	0	0
7163660	HAINES CITY	FL		09/27/2024		260,567	0	(39)	0	0	(39)	0	2,598	2,559	0	0	0
7163661	HAINES CITY	FL		09/27/2024		260,567	0	(39)	0	0	(39)	0	2,598	2,559	0	0	0
7163662	MERIDIAN	ID		09/27/2024		355,468	0	(66)	0	0	(66)	0	3,889	3,823	0	0	0
7163663	MERIDIAN	ID		09/27/2024		360,079	0	(67)	0	0	(67)	0	3,940	3,873	0	0	0
7163664	MADERA	CA		09/27/2024		229,379	0	(23)	0	0	(23)	0	2,719	2,696	0	0	0
7163665	ELK GROVE	CA		09/27/2024		389,394	0	(107)	0	0	(107)	0	9,387	9,280	0	0	0
7163666	FORT WAYNE	IN		09/27/2024		221,298	0	(122)	0	0	(122)	0	7,466	7,343	0	0	0
7163668	TAVARES	FL		09/27/2024		317,249	0	(39)	0	0	(39)	0	3,170	3,131	0	0	0
7163669	LYNCHBURG	VA		09/27/2024		210,786	0	(63)	0	0	(63)	0	3,365	3,302	0	0	0
7163670	WEST LAFAYETTE	IN		09/27/2024		218,916	0	(36)	0	0	(36)	0	2,276	2,240	0	0	0
7163672	DALLAS	TX		09/27/2024		249,071	0	(37)	0	0	(37)	0	2,983	2,946	0	0	0
7163674	CAPE CHARLES	VA		09/27/2024		326,609	0	(75)	0	0	(75)	0	3,236	3,161	0	0	0
7163675	FLOWERY BRANCH	GA		09/27/2024		356,868	0	(36)	0	0	(36)	0	3,658	3,622	0	0	0
7163676	ROYAL PALM BEACH	FL		09/27/2024		241,750	0	(29)	0	0	(29)	0	2,415	2,386	0	0	0
7163677	FOUNTAIN VALLEY	CA		09/27/2024		957,017	0	(191)	0	0	(191)	0	9,055	8,864	0	0	0
7163680	ARLINGTON	TX		09/27/2024		249,201	0	(46)	0	0	(46)	0	2,663	2,617	0	0	0
7163681	BROOKLYN	NY		09/27/2024		505,466	0	(116)	0	0	(116)	0	5,008	4,892	0	0	0
7163684	EAST FARMINGDALE	NY		09/27/2024		503,566	0	(281)	0	0	(281)	0	10,112	9,831	0	0	0
7163685	EUSTIS	FL		09/27/2024		242,020	0	(81)	0	0	(81)	0	5,352	5,271	0	0	0
7163686	EAST LANSING	MI		09/27/2024		429,781	0	(72)	0	0	(72)	0	4,498	4,426	0	0	0
7163687	RUSTBURG	VA		09/27/2024		295,162	0	(27)	0	0	(27)	0	2,948	2,920	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163690	LOS ANGELES	CA		09/27/2024		812,035	0	(137)	0	0	(137)	0	7,891	7,754	0	0	0
7163692	LOS ANGELES	CA		09/27/2024		519,837	0	(92)	0	0	(92)	0	5,172	5,080	0	0	0
7163693	BAKERSFIELD	CA		09/27/2024		415,632	0	14	0	0	14	0	5,064	5,077	0	0	0
7163694	LIVERMORE	CA		09/27/2024		727,203	0	(298)	0	0	(298)	0	12,324	12,026	0	0	0
7163695	HONOLULU	HI		09/27/2024		288,623	0	(60)	0	0	(60)	0	3,011	2,951	0	0	0
7163696	KILL DEVIL HILLS	NC		09/27/2024		388,593	0	(98)	0	0	(98)	0	7,425	7,327	0	0	0
7163697	LAGUNA NIGUEL	CA		09/27/2024		540,902	0	(67)	0	0	(67)	0	5,679	5,612	0	0	0
7163698	TREASURE ISLAND	FL		09/27/2024		289,293	0	(30)	0	0	(30)	0	3,177	3,147	0	0	0
7163699	WINDSOR MILL	MD		09/27/2024		203,490	0	(20)	0	0	(20)	0	2,086	2,065	0	0	0
7163700	STERLING HEIGHTS	MI		09/27/2024		211,991	0	(52)	0	0	(52)	0	3,482	3,430	0	0	0
7163702	MAXWELL	TX		09/27/2024		217,330	0	(8)	0	0	(8)	0	2,473	2,465	0	0	0
7163704	CAPITOL HEIGHTS	MD		09/27/2024		222,136	0	549	0	0	549	0	127,266	127,816	0	0	0
7163705	LAWRENCEVILLE	GA		09/27/2024		267,408	0	(1)	0	0	(1)	0	3,163	3,162	0	0	0
7163706	FORT WORTH	TX		09/27/2024		234,854	0	(11)	0	0	(11)	0	2,704	2,692	0	0	0
7163707	DOWNEY	CA		09/27/2024		684,919	0	18	0	0	18	0	8,123	8,141	0	0	0
7163708	SUGAR LAND	TX		09/27/2024		230,553	0	(39)	0	0	(39)	0	2,451	2,413	0	0	0
7163709	HILTON HEAD ISLAND	SC		09/27/2024		488,265	0	(63)	0	0	(63)	0	5,211	5,147	0	0	0
7163710	SPOKANE	WA		09/27/2024		238,043	0	(37)	0	0	(37)	0	2,534	2,497	0	0	0
7163711	STILLWATER	MN		09/27/2024		245,325	0	(42)	0	0	(42)	0	2,912	2,870	0	0	0
7163712	BAKERSFIELD	CA		09/27/2024		476,417	0	(56)	0	0	(56)	0	5,091	5,035	0	0	0
7163713	YUCCA VALLEY	CA		09/27/2024		219,551	0	(8)	0	0	(8)	0	2,531	2,523	0	0	0
7163714	MIAMI	FL		09/27/2024		259,596	0	(1)	0	0	(1)	0	3,139	3,138	0	0	0
7163715	LAWRENCEVILLE	GA		09/27/2024		265,501	0	(26)	0	0	(26)	0	2,771	2,745	0	0	0
7163717	MINNEAPOLIS	MN		09/27/2024		231,910	0	(36)	0	0	(36)	0	2,469	2,433	0	0	0
7163718	NASHVILLE	TN		09/27/2024		361,482	0	(62)	0	0	(62)	0	153,090	153,028	0	0	0
7163721	LAKE WORTH BEACH	FL		09/27/2024		213,094	0	(25)	0	0	(25)	0	2,277	2,252	0	0	0
7163722	NORTH HOLLYWOOD	CA		09/27/2024		528,273	0	(3)	0	0	(3)	0	6,145	6,141	0	0	0
7163724	WOODLAND	CA		09/27/2024		222,069	0	(1)	0	0	(1)	0	2,826	2,825	0	0	0
7163725	LEMON GROVE	CA		09/27/2024		650,377	0	(397)	0	0	(397)	0	124,570	124,173	0	0	0
7163726	COTTONWOOD	AZ		09/27/2024		316,407	0	(21)	0	0	(21)	0	3,471	3,451	0	0	0
7163727	PANAMA CITY BEACH	FL		09/27/2024		493,073	0	(47)	0	0	(47)	0	5,146	5,099	0	0	0
7163728	LEHIGH ACRES	FL		09/27/2024		407,237	0	(47)	0	0	(47)	0	9,489	9,443	0	0	0
7163730	KETCHUM	ID		09/27/2024		300,353	0	(29)	0	0	(29)	0	2,950	2,921	0	0	0
7163731	COROLLA	NC		09/27/2024		446,886	0	(70)	0	0	(70)	0	4,875	4,805	0	0	0
7163732	STRONGSVILLE	OH		09/27/2024		208,734	0	(27)	0	0	(27)	0	2,809	2,782	0	0	0
7163733	ROSEVILLE	CA		09/27/2024		453,276	0	(402)	0	0	(402)	0	15,658	15,255	0	0	0
7163734	SAN DIEGO	CA		09/27/2024		502,815	0	(85)	0	0	(85)	0	5,391	5,307	0	0	0
7163736	FORT WORTH	TX		09/27/2024		330,967	0	(21)	0	0	(21)	0	3,806	3,785	0	0	0
7163738	MOUNT LAUREL	NJ		09/27/2024		283,904	0	(26)	0	0	(26)	0	3,107	3,081	0	0	0
7163740	WATAUGA	TX		09/27/2024		280,820	0	(18)	0	0	(18)	0	3,229	3,212	0	0	0
7163741	LAKE ELSINORE	CA		09/27/2024		303,013	0	(54)	0	0	(54)	0	3,218	3,164	0	0	0
7163742	GREENVILLE	NC		09/27/2024		228,315	0	(27)	0	0	(27)	0	2,440	2,413	0	0	0
7163743	SAVANNAH	GA		09/27/2024		322,913	0	(65)	0	0	(65)	0	3,523	3,458	0	0	0
7163744	ORANGE	CA		09/27/2024		1,219,292	0	(59)	0	0	(59)	0	14,037	13,978	0	0	0
7163746	LAUREL	MD		09/27/2024		346,415	0	(31)	0	0	(31)	0	3,973	3,942	0	0	0
7163748	MINT HILL	NC		09/27/2024		255,354	0	(13)	0	0	(13)	0	3,535	3,522	0	0	0
7163749	ASHBURN	VA		09/27/2024		372,883	0	(53)	0	0	(53)	0	4,001	3,948	0	0	0
7163750	ARLINGTON	TX		09/27/2024		299,625	0	(31)	0	0	(31)	0	3,205	3,174	0	0	0
7163751	PALM DESERT	CA		09/27/2024		314,643	0	8	0	0	8	0	3,732	3,740	0	0	0
7163752	PALM COAST	FL		09/27/2024		255,052	0	(30)	0	0	(30)	0	2,987	2,957	0	0	0
7163753	PALM COAST	FL		09/27/2024		292,500	0	(34)	0	0	(34)	0	3,704	3,669	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163754	PHOENIX	AZ		09/27/2024		424,679	0	(50)	0	0	(50)	0	5,005	4,955	0	0	0
7163755	SAN JOSE	CA		09/27/2024		670,221	0	(104)	0	0	(104)	0	7,183	7,079	0	0	0
7163756	LOCUST GROVE	VA		09/27/2024		258,628	0	(33)	0	0	(33)	0	2,760	2,727	0	0	0
7163757	LARAMIE	WY		09/27/2024		306,379	0	(51)	0	0	(51)	0	3,258	3,206	0	0	0
7163758	TARZANA	CA		09/27/2024		510,411	0	(60)	0	0	(60)	0	5,454	5,394	0	0	0
7163759	EL CAJON	CA		09/27/2024		413,969	0	(27)	0	0	(27)	0	4,572	4,545	0	0	0
7163760	LONGVIEW	WA		09/27/2024		261,054	0	(44)	0	0	(44)	0	2,559	2,515	0	0	0
7163761	EL CAJON	CA		09/27/2024		251,775	0	(175)	0	0	(175)	0	11,133	10,958	0	0	0
7163762	SUGAR LAND	TX		09/27/2024		123,238	0	(72)	0	0	(72)	0	7,731	7,658	0	0	0
7163763	WAIPAHU	HI		09/27/2024		875,661	0	(104)	0	0	(104)	0	9,623	9,519	0	0	0
7163765	CYPRESS	TX		09/27/2024		232,468	0	(4)	0	0	(4)	0	2,764	2,760	0	0	0
7163766	DELAWARE	OH		09/27/2024		662,348	0	(65)	0	0	(65)	0	7,633	7,568	0	0	0
7163767	WILMINGTON	DE		09/27/2024		224,137	0	(32)	0	0	(32)	0	2,405	2,373	0	0	0
7163768	SUWANEE	GA		09/27/2024		247,040	0	(29)	0	0	(29)	0	2,715	2,685	0	0	0
7163769	SUN CITY	AZ		09/27/2024		210,058	0	(31)	0	0	(31)	0	2,303	2,272	0	0	0
7163770	SALT LAKE CITY	UT		09/27/2024		524,551	0	(3)	0	0	(3)	0	6,101	6,098	0	0	0
7163771	COLLEGE PARK	MD		09/27/2024		345,719	0	(2)	0	0	(2)	0	6,403	6,401	0	0	0
7163772	MURFREESBORO	TN		09/27/2024		289,916	0	(50)	0	0	(50)	0	3,246	3,196	0	0	0
7163773	IRVINE	CA		09/27/2024		619,461	0	(115)	0	0	(115)	0	6,192	6,077	0	0	0
7163774	BLUFFDALE	UT		09/27/2024		229,408	0	(33)	0	0	(33)	0	2,635	2,602	0	0	0
7163778	SAN ANTONIO	TX		09/27/2024		199,799	0	(123)	0	0	(123)	0	15,094	14,971	0	0	0
7163779	LAWRENCEVILLE	GA		09/27/2024		277,561	0	(1)	0	0	(1)	0	3,304	3,303	0	0	0
7163780	FRISCO	TX		09/27/2024		312,533	0	(30)	0	0	(30)	0	3,262	3,232	0	0	0
7163781	HAYWARD	CA		09/27/2024		655,413	0	17	0	0	17	0	7,822	7,840	0	0	0
7163782	CLEARWATER	FL		09/27/2024		586,153	0	(45)	0	0	(45)	0	6,312	6,268	0	0	0
7163784	CALDWELL	ID		09/27/2024		264,188	0	(19)	0	0	(19)	0	2,764	2,745	0	0	0
7163785	CALDWELL	ID		09/27/2024		233,800	0	(17)	0	0	(17)	0	2,463	2,446	0	0	0
7163787	LAKE WORTH BEACH	FL		09/27/2024		452,516	0	(32)	0	0	(32)	0	4,767	4,734	0	0	0
7163788	MILL CREEK	WA		09/27/2024		287,528	0	(26)	0	0	(26)	0	3,100	3,074	0	0	0
7163789	ORLANDO	FL		09/27/2024		362,403	0	(33)	0	0	(33)	0	3,882	3,849	0	0	0
7163790	MESA	AZ		09/27/2024		398,628	0	(47)	0	0	(47)	0	4,335	4,288	0	0	0
7163791	GREENWOOD VILLAGE	CO		09/27/2024		391,409	0	(61)	0	0	(61)	0	4,195	4,134	0	0	0
7163792	MESA	AZ		09/27/2024		269,159	0	(13)	0	0	(13)	0	3,192	3,180	0	0	0
7163793	HUMBLE	TX		09/27/2024		208,473	0	(27)	0	0	(27)	0	2,240	2,213	0	0	0
7163794	MIDDLETOWN	CT		09/27/2024		265,925	0	(29)	0	0	(29)	0	2,791	2,762	0	0	0
7163795	MANASSAS PARK	VA		09/27/2024		228,807	0	(14)	0	0	(14)	0	2,742	2,728	0	0	0
7163796	CARROLLTON	GA		09/27/2024		272,183	0	(1)	0	0	(1)	0	5,149	5,148	0	0	0
7163797	NEW ALBANY	OH		09/27/2024		213,871	0	(21)	0	0	(21)	0	2,278	2,257	0	0	0
7163798	PALM DESERT	CA		09/27/2024		406,859	0	11	0	0	11	0	4,856	4,867	0	0	0
7163799	ALPHARETTA	GA		09/27/2024		292,746	0	(34)	0	0	(34)	0	3,149	3,115	0	0	0
7163801	NEVADA CITY	CA		09/27/2024		314,549	0	(22)	0	0	(22)	0	3,313	3,291	0	0	0
7163803	LA JOLLA	CA		09/27/2024		1,019,831	0	(122)	0	0	(122)	0	11,207	11,086	0	0	0
7163804	MANASSAS	VA		09/27/2024		224,902	0	(21)	0	0	(21)	0	4,517	4,496	0	0	0
7163805	CITRUS HEIGHTS	CA		09/27/2024		297,618	0	(2)	0	0	(2)	0	5,467	5,465	0	0	0
7163806	ORLANDO	FL		09/27/2024		253,085	0	(36)	0	0	(36)	0	2,720	2,684	0	0	0
7163807	NORCROSS	GA		09/27/2024		309,184	0	(42)	0	0	(42)	0	3,237	3,195	0	0	0
7163808	PHOENIX	AZ		09/27/2024		317,916	0	(65,685)	0	0	(65,685)	0	169,072	103,387	0	0	0
7163809	KISSIMMEE	FL		09/27/2024		331,317	0	(40)	0	0	(40)	0	3,473	3,432	0	0	0
7163810	BOONE	NC		09/27/2024		362,631	0	(70)	0	0	(70)	0	3,872	3,802	0	0	0
7163811	CLARKSTON	MI		09/27/2024		236,199	0	(37)	0	0	(37)	0	3,333	3,296	0	0	0
7163812	PUEBLO	CO		09/27/2024		640,793	0	(82)	0	0	(82)	0	12,061	11,979	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163813	MCALLEN	TX		09/27/2024		410,793	0	(40)	0	0	(40)	0	4,316	4,277	0	0	0
7163814	HONOLULU	HI		09/27/2024		307,349	0	(89)	0	0	(89)	0	7,407	7,318	0	0	0
7163815	LAS VEGAS	NV		09/27/2024		710,804	0	(122)	0	0	(122)	0	7,464	7,342	0	0	0
7163816	PANAMA CITY	FL		09/27/2024		291,555	0	(29)	0	0	(29)	0	3,400	3,371	0	0	0
7163818	TEMECULA	CA		09/27/2024		428,941	0	(67)	0	0	(67)	0	4,597	4,530	0	0	0
7163819	SAINT PAUL	MN		09/27/2024		210,634	0	(41)	0	0	(41)	0	2,249	2,209	0	0	0
7163820	SURF CITY	NC		09/27/2024		598,359	0	(78)	0	0	(78)	0	6,428	6,350	0	0	0
7163821	TALLAHASSEE	FL		09/27/2024		355,036	0	(56)	0	0	(56)	0	5,359	5,303	0	0	0
7163822	ORLANDO	FL		09/27/2024		221,025	0	(17)	0	0	(17)	0	2,747	2,730	0	0	0
7163824	HARRISONBURG	VA		09/27/2024		591,021	0	(70)	0	0	(70)	0	6,029	5,959	0	0	0
7163825	LA CRESCENTA	CA		09/27/2024		973,335	0	(146)	0	0	(146)	0	10,139	9,993	0	0	0
7163826	BORREGO SPGS	CA		09/27/2024		428,195	0	(32)	0	0	(32)	0	4,938	4,907	0	0	0
7163827	HYATTSVILLE	MD		09/27/2024		348,187	0	(48)	0	0	(48)	0	3,485	3,437	0	0	0
7163829	LOS ANGELES	CA		09/27/2024		559,483	0	(85)	0	0	(85)	0	6,324	6,239	0	0	0
7163830	RIVERVIEW	FL		09/27/2024		175,994	0	(20)	0	0	(20)	0	1,770	1,749	0	0	0
7163831	SACRAMENTO	CA		09/27/2024		385,229	0	10	0	0	10	0	4,482	4,492	0	0	0
7163832	JUNO BEACH	FL		09/27/2024		410,456	0	(170)	0	0	(170)	0	6,588	6,419	0	0	0
7163833	EDGEWOOD	WA		09/27/2024		301,006	0	(23)	0	0	(23)	0	3,180	3,157	0	0	0
7163834	VADER	WA		09/27/2024		361,389	0	(66)	0	0	(66)	0	3,600	3,533	0	0	0
7163836	BLUE RIDGE	GA		09/27/2024		356,354	0	(43)	0	0	(43)	0	3,660	3,617	0	0	0
7163837	INMAN	SC		09/27/2024		213,351	0	(31)	0	0	(31)	0	2,201	2,170	0	0	0
7163838	VISALIA	CA		09/27/2024		317,295	0	(24)	0	0	(24)	0	104,714	104,690	0	0	0
7163839	DENISON	TX		09/27/2024		209,075	0	(29)	0	0	(29)	0	2,218	2,188	0	0	0
7163840	OSWEGO	IL		09/27/2024		282,986	0	(27)	0	0	(27)	0	2,894	2,867	0	0	0
7163841	PANAMA CITY	FL		09/27/2024		213,793	0	(14)	0	0	(14)	0	2,141	2,127	0	0	0
7163843	SAN ANTONIO	TX		09/27/2024		182,202	0	(52)	0	0	(52)	0	4,463	4,411	0	0	0
7163844	FULLERTON	CA		09/27/2024		1,192,113	0	(247)	0	0	(247)	0	11,846	11,600	0	0	0
7163845	LAS VEGAS	NV		09/27/2024		318,628	0	(61)	0	0	(61)	0	3,408	3,346	0	0	0
7163847	CHANDLER	AZ		09/27/2024		419,341	0	(62)	0	0	(62)	0	4,164	4,102	0	0	0
7163848	WHITTIER	CA		09/27/2024		588,553	0	(85)	0	0	(85)	0	6,030	5,945	0	0	0
7163849	OAK CREEK	CO		09/27/2024		348,460	0	(51)	0	0	(51)	0	3,820	3,769	0	0	0
7163850	CELINA	TX		09/27/2024		350,377	0	(26)	0	0	(26)	0	3,677	3,651	0	0	0
7163851	JACKSONVILLE	NC		09/27/2024		141,605	0	(16)	0	0	(16)	0	1,506	1,489	0	0	0
7163852	KATY	TX		09/27/2024		207,596	0	(35)	0	0	(35)	0	2,108	2,073	0	0	0
7163854	FORT COLLINS	CO		09/27/2024		559,427	0	(41)	0	0	(41)	0	5,103	5,062	0	0	0
7163855	CITRUS SPRINGS	FL		09/27/2024		195,339	0	(28)	0	0	(28)	0	2,136	2,108	0	0	0
7163857	ORLANDO	FL		09/27/2024		444,012	0	(31)	0	0	(31)	0	4,575	4,544	0	0	0
7163859	SEVIERVILLE	TN		09/27/2024		584,993	0	(51)	0	0	(51)	0	6,131	6,080	0	0	0
7163860	BATON ROUGE	LA		09/27/2024		229,470	0	(79)	0	0	(79)	0	9,935	9,855	0	0	0
7163861	RONKONKOMA	NY		09/27/2024		343,544	0	(40)	0	0	(40)	0	3,765	3,725	0	0	0
7163863	CHANDLER	AZ		09/27/2024		365,871	0	(41)	0	0	(41)	0	3,959	3,917	0	0	0
7163865	GOODYEAR	AZ		09/27/2024		264,432	0	(17)	0	0	(17)	0	2,630	2,613	0	0	0
7163866	VISALIA	CA		09/27/2024		202,100	0	(18)	0	0	(18)	0	2,235	2,217	0	0	0
7163868	CHARLOTTE	NC		09/27/2024		330,323	0	(45)	0	0	(45)	0	3,261	3,217	0	0	0
7163869	OAKWOOD	GA		09/27/2024		269,010	0	(30)	0	0	(30)	0	2,663	2,632	0	0	0
7163872	HOSCHTON	GA		09/27/2024		240,576	0	(23)	0	0	(23)	0	2,460	2,438	0	0	0
7163873	WINCHESTER	VA		09/27/2024		234,010	0	(42)	0	0	(42)	0	2,299	2,257	0	0	0
7163874	WARRENTON	VA		09/27/2024		252,885	0	(42)	0	0	(42)	0	2,676	2,634	0	0	0
7163875	RIVERSIDE	CA		09/27/2024		410,838	0	(69)	0	0	(69)	0	4,376	4,307	0	0	0
7163876	EDEN	UT		09/27/2024		785,145	0	(106)	0	0	(106)	0	7,752	7,646	0	0	0
7163878	ANDOVER	KS		09/27/2024		199,304	0	11	0	0	11	0	2,325	2,336	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163879	PEORIA	AZ		09/27/2024		295,556	0	(73)	0	0	(73)	0	7,652	7,579	0	0	0
7163880	BAY POINT	CA		09/27/2024		330,957	0	(60)	0	0	(60)	0	3,252	3,192	0	0	0
7163881	LEESBURG	AL		09/27/2024		210,771	0	(42)	0	0	(42)	0	2,174	2,132	0	0	0
7163882	LEXINGTON	NC		09/27/2024		176,121	0	(65)	0	0	(65)	0	5,789	5,724	0	0	0
7163884	MONROE	WA		09/27/2024		452,829	0	(61)	0	0	(61)	0	4,441	4,380	0	0	0
7163885	GLENDALE	AZ		09/27/2024		312,838	0	(35)	0	0	(35)	0	3,530	3,495	0	0	0
7163886	WESTBROOK	ME		09/27/2024		186,565	0	(14)	0	0	(14)	0	2,138	2,124	0	0	0
7163887	PALM RIVER-CLAIR MEL	FL		09/27/2024		284,483	0	(42)	0	0	(42)	0	2,944	2,901	0	0	0
7163888	SAN LUIS OBISPO	CA		09/27/2024		558,066	0	(65)	0	0	(65)	0	5,617	5,551	0	0	0
7163889	CAPE CORAL	FL		09/27/2024		330,103	0	(31)	0	0	(31)	0	3,331	3,300	0	0	0
7163890	PINEVILLE	NC		09/27/2024		285,613	0	(38)	0	0	(38)	0	2,801	2,762	0	0	0
7163891	BRIARCLIFF MANOR	NY		09/27/2024		283,369	0	(1,956)	0	0	(1,956)	0	117,102	115,145	0	0	0
7163893	LOS ANGELES	CA		09/27/2024		862,837	0	(120)	0	0	(120)	0	8,621	8,501	0	0	0
7163895	BUFORD	GA		09/27/2024		190,114	0	466	0	0	466	0	5,206	5,672	0	0	0
7163896	NORTH BELLMORE	NY		09/27/2024		223,510	0	1,295	0	0	1,295	0	19,593	20,888	0	0	0
7163897	FREDERICKSBURG	VA		09/27/2024		104,783	0	(1)	0	0	(1)	0	8,171	8,170	0	0	0
7163898	BURKE	VA		09/27/2024		169,666	0	924	0	0	924	0	14,604	15,528	0	0	0
7163899	HAGERSTOWN	MD		09/27/2024		239,740	0	881	0	0	881	0	7,587	8,469	0	0	0
7163900	OAK LAWN	IL		09/27/2024		44,350	0	84	0	0	84	0	1,175	1,260	0	0	0
7163901	SELAH	WA		09/27/2024		47,022	0	231	0	0	231	0	3,901	4,132	0	0	0
7163902	GRIMES	IA		09/27/2024		179,264	0	707	0	0	707	0	9,299	10,005	0	0	0
7163906	QUEEN CREEK	AZ		09/27/2024		547,164	0	1,266	0	0	1,266	0	14,358	15,625	0	0	0
7163907	NORTH BAY VILLAGE	FL		09/27/2024		629,750	0	2,018	0	0	2,018	0	17,518	19,536	0	0	0
7163908	MIAMI	FL		09/27/2024		523,047	0	1,442	0	0	1,442	0	14,627	16,069	0	0	0
7163909	ORANGE BEACH	AL		09/27/2024		449,374	0	1,591	0	0	1,591	0	13,949	15,540	0	0	0
7163910	PASADENA	CA		09/27/2024		946,029	0	2,760	0	0	2,760	0	26,041	28,800	0	0	0
7163911	CONROE	TX		09/27/2024		982,178	0	187	0	0	187	0	15,737	15,924	0	0	0
7163912	RAYNHAM	MA		09/27/2024		414,769	0	832	0	0	832	0	20,143	20,975	0	0	0
7163913	CHELSEA	AL		09/27/2024		131,393	0	529	0	0	529	0	3,951	4,480	0	0	0
7163914	CORONA	CA		09/27/2024		796,158	0	164	0	0	164	0	12,407	12,571	0	0	0
7163915	ALPINE	UT		09/27/2024		408,071	0	2,397	0	0	2,397	0	32,198	34,595	0	0	0
7163916	SANTA BARBARA	CA		09/27/2024		683,273	0	767	0	0	767	0	14,978	15,745	0	0	0
7163917	LAGUNA NIGUEL	CA		09/27/2024		767,595	0	1,472	0	0	1,472	0	19,403	20,875	0	0	0
7163918	CLOVIS	CA		09/27/2024		591,730	0	1,297	0	0	1,297	0	15,379	16,676	0	0	0
7163919	SARATOGA	CA		09/27/2024		1,245,731	0	3,163	0	0	3,163	0	35,052	38,215	0	0	0
7163920	DUCK	NC		09/27/2024		654,402	0	3,405	0	0	3,405	0	50,089	53,493	0	0	0
7163921	SAN DIEGO	CA		09/27/2024		2,295,208	0	(105)	0	0	(105)	0	33,954	33,849	0	0	0
7163922	CHULA VISTA	CA		09/27/2024		860,941	0	2,582	0	0	2,582	0	23,930	26,511	0	0	0
7163924	DUBLIN	CA		09/27/2024		667,572	0	2,198	0	0	2,198	0	18,760	20,957	0	0	0
7163925	FREMONT	CA		09/27/2024		855,091	0	2,934	0	0	2,934	0	24,730	27,664	0	0	0
7163927	FREMONT	CA		09/27/2024		647,958	0	2,257	0	0	2,257	0	18,774	21,030	0	0	0
7163928	CARLSBAD	CA		09/27/2024		742,979	0	2,704	0	0	2,704	0	21,645	24,348	0	0	0
7163929	MOUNTAIN HOUSE	CA		09/27/2024		773,240	0	2,773	0	0	2,773	0	22,485	25,258	0	0	0
7163930	SAN JOSE	CA		09/27/2024		933,905	0	3,350	0	0	3,350	0	27,157	30,507	0	0	0
7163931	SAN RAFAEL	CA		09/27/2024		832,394	0	2,986	0	0	2,986	0	24,205	27,191	0	0	0
7163932	CUPERTINO	CA		09/27/2024		943,084	0	3,016	0	0	3,016	0	27,264	30,280	0	0	0
7163933	AURORA	CO		09/27/2024		629,689	0	1,859	0	0	1,859	0	17,507	19,365	0	0	0
7163934	SAN JOSE	CA		09/27/2024		811,665	0	2,328	0	0	2,328	0	24,121	26,449	0	0	0
7163935	BREA	CA		09/27/2024		747,799	0	2,036	0	0	2,036	0	19,911	21,947	0	0	0
7163936	DALLAS	TX		09/27/2024		684,223	0	1,563	0	0	1,563	0	17,472	19,035	0	0	0
7163937	WILTON	CA		09/27/2024		725,402	0	2,473	0	0	2,473	0	20,631	23,104	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163938	NIPOMO	CA		09/27/2024		1,034,350	0	2,832	0	0	2,832	0	27,784	30,616	0	0	0
7163939	CASTLE PINES	CO		09/27/2024		509,240	0	1,393	0	0	1,393	0	13,621	15,014	0	0	0
7163940	SCARSDALE	NY		09/27/2024		870,532	0	2,168	0	0	2,168	0	22,592	24,760	0	0	0
7163941	CHARLESTON	SC		09/27/2024		1,031,952	0	2,287	0	0	2,287	0	25,825	28,112	0	0	0
7163942	ALPHARETTA	GA		09/27/2024		693,333	0	2,050	0	0	2,050	0	18,859	20,910	0	0	0
7163943	DANA POINT	CA		09/27/2024		808,571	0	2,056	0	0	2,056	0	21,122	23,178	0	0	0
7163944	SAN MARCOS	CA		09/27/2024		713,775	0	1,940	0	0	1,940	0	19,635	21,575	0	0	0
7163945	CHELAN	WA		09/27/2024		588,441	0	1,964	0	0	1,964	0	17,028	18,992	0	0	0
7163946	LOS ANGELES	CA		09/27/2024		126,856	0	299	0	0	299	0	3,601	3,900	0	0	0
7163947	MONTROSE	MN		09/27/2024		126,283	0	680	0	0	680	0	11,135	11,815	0	0	0
7163948	SAN DIEGO	CA		09/27/2024		588,372	0	1,341	0	0	1,341	0	15,793	17,134	0	0	0
7163949	DESOTO	TX		09/27/2024		121,952	0	58	0	0	58	0	2,388	2,446	0	0	0
7163950	CATHEDRAL CITY	CA		09/27/2024		49,114	0	407	0	0	407	0	18,985	19,393	0	0	0
7163951	MERRIAM	KS		09/27/2024		105,789	0	275	0	0	275	0	3,278	3,553	0	0	0
7163952	RICHMOND	VA		09/27/2024		62,732	0	435	0	0	435	0	4,961	5,397	0	0	0
7163953	NEW YORK	NY		09/27/2024		79,645	0	515	0	0	515	0	7,517	8,033	0	0	0
7163954	BRYAN	TX		09/27/2024		83,634	0	267	0	0	267	0	4,042	4,309	0	0	0
7163955	MANORVILLE	NY		09/27/2024		87,507	0	695	0	0	695	0	13,110	13,804	0	0	0
7163956	BLACK BUTTE RANCH	OR		09/27/2024		312,240	0	736	0	0	736	0	9,300	10,037	0	0	0
7163957	LONGMONT	CO		09/27/2024		292,185	0	563	0	0	563	0	7,104	7,667	0	0	0
7163958	CHEVY CHASE	MD		09/27/2024		371,788	0	1,698	0	0	1,698	0	19,148	20,846	0	0	0
7163959	ANNAPOLIS	MD		09/27/2024		212,579	0	477	0	0	477	0	5,417	5,894	0	0	0
7163960	SANDYSTON	NJ		09/27/2024		153,347	0	341	0	0	341	0	3,598	3,940	0	0	0
7163961	RANDALLSTOWN	MD		09/27/2024		155,945	0	288	0	0	288	0	4,326	4,615	0	0	0
7163962	NEW YORK	NY		09/27/2024		233,313	0	950	0	0	950	0	7,880	8,830	0	0	0
7163963	BROOKLYN	NY		09/27/2024		282,250	0	824	0	0	824	0	7,887	8,710	0	0	0
7163964	WHITE PLAINS	NY		09/27/2024		78,601	0	615	0	0	615	0	11,015	11,630	0	0	0
7163965	OCEANSIDE	NY		09/27/2024		261,433	0	739	0	0	739	0	9,839	10,578	0	0	0
7163967	ASHEBORO	NC		09/27/2024		63,004	0	340	0	0	340	0	5,683	6,023	0	0	0
7163968	NEW PALTZ	NY		09/27/2024		165,188	0	1,296	0	0	1,296	0	24,008	25,304	0	0	0
7163969	HAWTHORNE	CA		09/27/2024		280,276	0	608	0	0	608	0	7,165	7,773	0	0	0
7163970	NEW ROCHELLE	NY		09/27/2024		156,300	0	1,513	0	0	1,513	0	19,621	21,133	0	0	0
7163971	FRISCO	TX		09/27/2024		217,120	0	672	0	0	672	0	6,669	7,341	0	0	0
7163972	AUBURN	CA		09/27/2024		156,304	0	474	0	0	474	0	7,409	7,883	0	0	0
7163973	SPRING BRANCH	TX		09/27/2024		312,281	0	729	0	0	729	0	8,123	8,851	0	0	0
7163974	SAINT PETERSBURG	FL		09/27/2024		367,899	0	617	0	0	617	0	8,848	9,465	0	0	0
7163976	MARCO ISLAND	FL		09/27/2024		289,064	0	1,477	0	0	1,477	0	22,434	23,910	0	0	0
7163977	PLAINVIEW	NY		09/27/2024		315,271	0	793	0	0	793	0	8,503	9,297	0	0	0
7163978	GREENSBORO	NC		09/27/2024		86,190	0	992	0	0	992	0	10,332	11,324	0	0	0
7163979	FOUNTAIN VALLEY	CA		09/27/2024		345,092	0	8,336	0	0	8,336	0	35,399	43,736	0	0	0
7163980	OVIEDO	FL		09/27/2024		150,808	0	840	0	0	840	0	11,686	12,525	0	0	0
7163981	SAINT PAUL	MN		09/27/2024		254,551	0	637	0	0	637	0	7,165	7,802	0	0	0
7163982	WASHINGTON	DC		09/27/2024		369,063	0	765	0	0	765	0	9,583	10,348	0	0	0
7163983	AUSTIN	TX		09/27/2024		159,236	0	501	0	0	501	0	4,848	5,348	0	0	0
7163984	BROOKLYN	NY		09/27/2024		499,254	0	874	0	0	874	0	12,532	13,406	0	0	0
7163985	MOUNT VERNON	WA		09/27/2024		160,550	0	259	0	0	259	0	3,800	4,059	0	0	0
7163986	KERHONKSON	NY		09/27/2024		217,567	0	874	0	0	874	0	11,490	12,364	0	0	0
7163987	OAKDALE	NY		09/27/2024		261,302	0	1,200	0	0	1,200	0	20,336	21,536	0	0	0
7163988	LONG BEACH	NY		09/27/2024		109,375	0	604	0	0	604	0	8,284	8,888	0	0	0
7163989	BRONX	NY		09/27/2024		122,994	0	789	0	0	789	0	10,518	11,306	0	0	0
7163991	COLLEGE POINT	NY		09/27/2024		324,318	0	1,141	0	0	1,141	0	15,416	16,557	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7163992	WARWICK	NY		09/27/2024		145,257	0	713	0	0	713	0	10,918	11,631	0	0	0
7163993	HUNTINGTON BEACH	CA		09/27/2024		350,318	0	2,045	0	0	2,045	0	27,377	29,422	0	0	0
7163994	FORT COLLINS	CO		09/27/2024		135,053	0	310	0	0	310	0	4,555	4,866	0	0	0
7163995	OCEANSIDE	CA		09/27/2024		520,970	0	729	0	0	729	0	12,218	12,947	0	0	0
7163996	RANDLEMAN	NC		09/27/2024		119,153	0	552	0	0	552	0	5,877	6,429	0	0	0
7163997	MIDVALE	UT		09/27/2024		237,825	0	1,235	0	0	1,235	0	18,065	19,300	0	0	0
7163998	VILLA RICA	GA		09/27/2024		151,894	0	785	0	0	785	0	11,365	12,150	0	0	0
7163999	WARRENTON	VA		09/27/2024		242,080	0	83	0	0	83	0	4,616	4,698	0	0	0
7164000	HERCULES	CA		09/27/2024		125,062	0	564	0	0	564	0	6,729	7,293	0	0	0
7164001	ELKO	NV		09/27/2024		273,662	0	418	0	0	418	0	6,255	6,673	0	0	0
7164003	BURNSVILLE	MN		09/27/2024		83,880	0	205	0	0	205	0	4,800	5,005	0	0	0
7164004	CONCORD	NC		09/27/2024		259,503	0	388	0	0	388	0	5,817	6,205	0	0	0
7164005	SAN DIEGO	CA		09/27/2024		399,331	0	609	0	0	609	0	9,084	9,692	0	0	0
7164006	HAYWARD	CA		09/27/2024		440,774	0	727	0	0	727	0	9,340	10,067	0	0	0
7164007	LOS RANCHOS DE AL	NM		09/27/2024		359,746	0	310	0	0	310	0	7,403	7,713	0	0	0
7164008	KERNERSVILLE	NC		09/27/2024		120,118	0	176	0	0	176	0	2,750	2,926	0	0	0
7164009	CHESTER	NY		09/27/2024		250,633	0	366	0	0	366	0	5,711	6,077	0	0	0
7164010	CHITTENANGO	NY		09/27/2024		115,096	0	405	0	0	405	0	9,286	9,691	0	0	0
7164011	NEVADA CITY	CA		09/27/2024		240,550	0	232	0	0	232	0	5,517	5,748	0	0	0
7164012	NORTH CHESTERFIEL	VA		09/27/2024		147,212	0	150	0	0	150	0	3,169	3,319	0	0	0
7164013	PALM DESERT	CA		09/27/2024		242,566	0	206	0	0	206	0	5,084	5,290	0	0	0
7164015	WESTERVILLE	OH		09/27/2024		132,782	0	79	0	0	79	0	2,494	2,573	0	0	0
7164017	POTOMAC	MD		09/27/2024		333,364	0	2,168	0	0	2,168	0	38,842	41,010	0	0	0
7164018	MANHASSET	NY		09/27/2024		319,722	0	(516)	0	0	(516)	0	59,392	58,876	0	0	0
7164020	HONOLULU	HI		09/27/2024		1,000,339	0	1,455	0	0	1,455	0	22,284	23,739	0	0	0
7164021	FLORENCE	AZ		09/27/2024		122,119	0	270	0	0	270	0	3,297	3,567	0	0	0
7164022	FRISCO	TX		09/27/2024		244,749	0	496	0	0	496	0	6,319	6,816	0	0	0
7164024	SEATTLE	WA		09/27/2024		1,090,178	0	(220)	0	0	(220)	0	15,395	15,175	0	0	0
7164025	RALEIGH	NC		09/27/2024		956,507	0	(160)	0	0	(160)	0	11,315	11,156	0	0	0
7164026	QUEEN CREEK	AZ		09/27/2024		1,921,914	0	(88)	0	0	(88)	0	23,842	23,754	0	0	0
7164027	CUMMING	GA		09/27/2024		905,752	0	(134)	0	0	(134)	0	10,645	10,511	0	0	0
7164029	CORAL GABLES	FL		09/27/2024		840,314	0	(228)	0	0	(228)	0	18,586	18,358	0	0	0
7164030	MOUNTAIN HOUSE	CA		09/27/2024		957,871	0	(154)	0	0	(154)	0	10,917	10,763	0	0	0
7164032	SCOTTSDALE	AZ		09/27/2024		1,065,276	0	(144)	0	0	(144)	0	13,760	13,616	0	0	0
7164034	BRIGHTON	CO		09/27/2024		387,644	0	929	0	0	929	0	10,237	11,166	0	0	0
7164035	REDMOND	WA		09/27/2024		1,406,418	0	3,974	0	0	3,974	0	39,161	43,135	0	0	0
7164036	COTATI	CA		09/27/2024		522,664	0	1,337	0	0	1,337	0	14,393	15,731	0	0	0
7164037	EL DORADO HILLS	CA		09/27/2024		573,821	0	1,379	0	0	1,379	0	15,410	16,789	0	0	0
7164038	DURHAM	NC		09/27/2024		486,037	0	1,281	0	0	1,281	0	14,054	15,335	0	0	0
7164039	DUXBURY	MA		09/27/2024		620,803	0	1,688	0	0	1,688	0	16,826	18,514	0	0	0
7164041	EAST ISLIP	NY		09/27/2024		227,756	0	799	0	0	799	0	11,363	12,161	0	0	0
7164042	JUNCTION CITY	OR		09/27/2024		293,023	0	458	0	0	458	0	6,828	7,286	0	0	0
7164043	NEW YORK	NY		09/27/2024		137,066	0	1,253	0	0	1,253	0	14,433	15,687	0	0	0
7164044	BROOKLYN	NY		09/27/2024		628,454	0	1,620	0	0	1,620	0	16,526	18,146	0	0	0
7164046	LONG BEACH	NY		09/27/2024		167,388	0	968	0	0	968	0	13,308	14,276	0	0	0
7164047	BRONXVILLE	NY		09/27/2024		356,873	0	718	0	0	718	0	16,001	16,720	0	0	0
7164048	NEW YORK	NY		09/27/2024		585,160	0	(42)	0	0	(42)	0	15,251	15,209	0	0	0
7164049	MARIPOSA	CA		09/27/2024		192,690	0	340	0	0	340	0	4,295	4,635	0	0	0
7164050	JACKSON HEIGHTS	NY		09/27/2024		260,350	0	255	0	0	255	0	5,389	5,643	0	0	0
7164051	LOS ANGELES	CA		09/27/2024		402,373	0	561	0	0	561	0	23,524	24,085	0	0	0
7164052	WARWICK	GA		09/27/2024		132,170	0	(40)	0	0	(40)	0	15,142	15,102	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164053	BRIDGEWATER	VA		09/27/2024		96,289	0	(17)	0	0	(17)	0	1,175	1,158	0	0	0
7164057	CLACKAMAS	OR		09/27/2024		210,498	0	(33)	0	0	(33)	0	2,493	2,460	0	0	0
7164058	CINCINNATI	OH		09/27/2024		94,365	0	149	0	0	149	0	4,482	4,631	0	0	0
7164059	CINCINNATI	OH		09/27/2024		105,453	0	148	0	0	148	0	4,254	4,402	0	0	0
7164060	OXFORD	OH		09/27/2024		67,755	0	98	0	0	98	0	2,917	3,015	0	0	0
7164061	CINCINNATI	OH		09/27/2024		424,831	0	320	0	0	320	0	17,608	17,927	0	0	0
7164063	CINCINNATI	OH		09/27/2024		135,534	0	476	0	0	476	0	16,850	17,326	0	0	0
7164064	CINCINNATI	OH		09/27/2024		43,272	0	70	0	0	70	0	1,791	1,861	0	0	0
7164065	CINCINNATI	OH		09/27/2024		71,267	0	163	0	0	163	0	3,100	3,263	0	0	0
7164066	CINCINNATI	OH		09/27/2024		155,353	0	399	0	0	399	0	7,750	8,149	0	0	0
7164068	CINCINNATI	OH		09/27/2024		30,564	0	155	0	0	155	0	8,306	8,461	0	0	0
7164069	OKEANA	OH		09/27/2024		26,447	0	101	0	0	101	0	6,763	6,865	0	0	0
7164070	CINCINNATI	OH		09/27/2024		116,591	0	258	0	0	258	0	3,175	3,434	0	0	0
7164071	CRESTVIEW HILLS	KY		09/27/2024		281,375	0	565	0	0	565	0	7,538	8,103	0	0	0
7164072	CINCINNATI	OH		09/27/2024		135,317	0	346	0	0	346	0	4,005	4,350	0	0	0
7164073	CINCINNATI	OH		09/27/2024		168,151	0	399	0	0	399	0	4,679	5,078	0	0	0
7164074	CINCINNATI	OH		09/27/2024		121,096	0	379	0	0	379	0	3,458	3,837	0	0	0
7164075	CINCINNATI	OH		09/27/2024		71,156	0	222	0	0	222	0	4,116	4,338	0	0	0
7164076	CINCINNATI	OH		09/27/2024		81,648	0	231	0	0	231	0	2,419	2,649	0	0	0
7164077	CLEVES	OH		09/27/2024		162,165	0	393	0	0	393	0	4,674	5,067	0	0	0
7164078	CINCINNATI	OH		09/27/2024		191,592	0	812	0	0	812	0	9,212	10,025	0	0	0
7164079	CINCINNATI	OH		09/27/2024		216,876	0	499	0	0	499	0	6,013	6,513	0	0	0
7164080	CINCINNATI	OH		09/27/2024		97,052	0	291	0	0	291	0	3,812	4,102	0	0	0
7164081	WEST CHESTER	OH		09/27/2024		171,345	0	263	0	0	263	0	4,257	4,519	0	0	0
7164082	FORT THOMAS	KY		09/27/2024		235,912	0	617	0	0	617	0	6,780	7,396	0	0	0
7164083	CINCINNATI	OH		09/27/2024		107,709	0	272	0	0	272	0	2,961	3,233	0	0	0
7164084	CINCINNATI	OH		09/27/2024		245,089	0	608	0	0	608	0	6,836	7,443	0	0	0
7164085	HARRISON	OH		09/27/2024		167,300	0	187	0	0	187	0	4,088	4,275	0	0	0
7164086	FOSTER	KY		09/27/2024		191,289	0	585	0	0	585	0	5,619	6,204	0	0	0
7164087	HARRISON	OH		09/27/2024		199,155	0	835	0	0	835	0	8,459	9,294	0	0	0
7164088	CLEVES	OH		09/27/2024		234,502	0	809	0	0	809	0	8,982	9,791	0	0	0
7164089	CINCINNATI	OH		09/27/2024		89,598	0	236	0	0	236	0	2,597	2,833	0	0	0
7164090	CINCINNATI	OH		09/27/2024		287,161	0	1,475	0	0	1,475	0	13,115	14,590	0	0	0
7164091	MILFORD	OH		09/27/2024		175,320	0	466	0	0	466	0	4,965	5,431	0	0	0
7164092	CLEVES	OH		09/27/2024		283,756	0	766	0	0	766	0	8,036	8,802	0	0	0
7164094	COLUMBUS	OH		09/27/2024		532,860	0	1,041	0	0	1,041	0	13,856	14,898	0	0	0
7164095	CINCINNATI	OH		09/27/2024		120,216	0	977	0	0	977	0	18,728	19,705	0	0	0
7164096	CINCINNATI	OH		09/27/2024		56,430	0	263	0	0	263	0	4,570	4,833	0	0	0
7164097	CINCINNATI	OH		09/27/2024		75,356	0	598	0	0	598	0	12,041	12,639	0	0	0
7164098	CINCINNATI	OH		09/27/2024		95,176	0	736	0	0	736	0	15,200	15,936	0	0	0
7164099	CINCINNATI	OH		09/27/2024		118,936	0	916	0	0	916	0	18,723	19,639	0	0	0
7164100	LOVELAND	OH		09/27/2024		29,745	0	238	0	0	238	0	4,793	5,031	0	0	0
7164101	FAYETTEVILLE	OH		09/27/2024		29,574	0	241	0	0	241	0	4,669	4,910	0	0	0
7164102	LAWRENCEBURG	IN		09/27/2024		566,018	0	837	0	0	837	0	13,009	13,846	0	0	0
7164103	MILFORD	OH		09/27/2024		109,587	0	739	0	0	739	0	13,772	14,511	0	0	0
7164104	CINCINNATI	OH		09/27/2024		75,641	0	476	0	0	476	0	14,752	15,229	0	0	0
7164105	OAKWOOD	OH		09/27/2024		180,742	0	1,469	0	0	1,469	0	28,157	29,626	0	0	0
7164106	WILMINGTON	OH		09/27/2024		81,785	0	649	0	0	649	0	12,904	13,552	0	0	0
7164107	CLEVES	OH		09/27/2024		93,433	0	724	0	0	724	0	14,803	15,527	0	0	0
7164108	CINCINNATI	OH		09/27/2024		31,741	0	409	0	0	409	0	8,740	9,149	0	0	0
7164110	CINCINNATI	OH		09/27/2024		86,005	0	720	0	0	720	0	13,597	14,317	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164111	HARRISON	OH		09/27/2024		82,095	0	721	0	0	721	0	6,953	7,674	0	0	0
7164112	OREGONIA	OH		09/27/2024		316,790	0	869	0	0	869	0	9,317	10,186	0	0	0
7164113	CINCINNATI	OH		09/27/2024		68,437	0	429	0	0	429	0	6,124	6,552	0	0	0
7164115	CINCINNATI	OH		09/27/2024		126,960	0	921	0	0	921	0	19,666	20,587	0	0	0
7164116	SOUTH CHARLESTON	OH		09/27/2024		218,127	0	369	0	0	369	0	5,629	5,998	0	0	0
7164117	LOVELAND	OH		09/27/2024		181,601	0	1,396	0	0	1,396	0	28,210	29,606	0	0	0
7164119	CINCINNATI	OH		09/27/2024		222,567	0	1,529	0	0	1,529	0	32,382	33,910	0	0	0
7164120	MASON	OH		09/27/2024		628,357	0	1,121	0	0	1,121	0	15,148	16,269	0	0	0
7164122	CINCINNATI	OH		09/27/2024		244,750	0	1,878	0	0	1,878	0	38,361	40,240	0	0	0
7164123	CINCINNATI	OH		09/27/2024		223,651	0	1,293	0	0	1,293	0	19,716	21,009	0	0	0
7164124	BETHEL	OH		09/27/2024		295,100	0	808	0	0	808	0	7,907	8,715	0	0	0
7164126	CINCINNATI	OH		09/27/2024		333,005	0	2,816	0	0	2,816	0	50,700	53,516	0	0	0
7164128	BELLEVUE	KY		09/27/2024		138,529	0	340	0	0	340	0	3,697	4,037	0	0	0
7164129	MAINEVILLE	OH		09/27/2024		186,123	0	536	0	0	536	0	5,214	5,750	0	0	0
7164130	AMELIA	OH		09/27/2024		110,792	0	788	0	0	788	0	16,749	17,537	0	0	0
7164132	CINCINNATI	OH		09/27/2024		120,455	0	358	0	0	358	0	3,386	3,745	0	0	0
7164133	CINCINNATI	OH		09/27/2024		121,337	0	348	0	0	348	0	3,421	3,770	0	0	0
7164134	HARRISON	OH		09/27/2024		68,257	0	435	0	0	435	0	6,454	6,889	0	0	0
7164135	READING	OH		09/27/2024		177,704	0	484	0	0	484	0	4,850	5,334	0	0	0
7164136	CINCINNATI	OH		09/27/2024		47,974	0	307	0	0	307	0	4,701	5,009	0	0	0
7164137	CINCINNATI	OH		09/27/2024		171,656	0	413	0	0	413	0	4,553	4,966	0	0	0
7164138	CLEVES	OH		09/27/2024		104,919	0	268	0	0	268	0	3,191	3,458	0	0	0
7164140	MAINEVILLE	OH		09/27/2024		173,377	0	590	0	0	590	0	5,666	6,256	0	0	0
7164142	CINCINNATI	OH		09/27/2024		134,549	0	402	0	0	402	0	4,582	4,984	0	0	0
7164143	LAWRENCEBURG	IN		09/27/2024		102,503	0	9,366	0	0	9,366	0	26,148	35,514	0	0	0
7164144	WEST HARRISON	IN		09/27/2024		243,152	0	381	0	0	381	0	5,654	6,034	0	0	0
7164145	FT WRIGHT	KY		09/27/2024		176,385	0	514	0	0	514	0	4,909	5,423	0	0	0
7164146	COVINGTON	KY		09/27/2024		144,908	0	736	0	0	736	0	7,042	7,778	0	0	0
7164147	CINCINNATI	OH		09/27/2024		149,474	0	454	0	0	454	0	4,412	4,866	0	0	0
7164148	COVINGTON	KY		09/27/2024		124,954	0	329	0	0	329	0	3,566	3,895	0	0	0
7164149	MORROW	OH		09/27/2024		331,659	0	747	0	0	747	0	8,349	9,096	0	0	0
7164150	MADEIRA	OH		09/27/2024		469,908	0	730	0	0	730	0	10,655	11,385	0	0	0
7164151	OREGONIA	OH		09/27/2024		146,535	0	438	0	0	438	0	5,111	5,548	0	0	0
7164152	LAKE WAYNOKA	OH		09/27/2024		263,040	0	567	0	0	567	0	6,539	7,106	0	0	0
7164153	FARMERSVILLE	OH		09/27/2024		42,686	0	140	0	0	140	0	1,731	1,871	0	0	0
7164156	CLARKSVILLE	OH		09/27/2024		278,082	0	1,419	0	0	1,419	0	13,763	15,182	0	0	0
7164157	CINCINNATI	OH		09/27/2024		235,389	0	1,632	0	0	1,632	0	31,642	33,274	0	0	0
7164158	FAIRFIELD TWP	OH		09/27/2024		68,374	0	460	0	0	460	0	9,068	9,528	0	0	0
7164159	OXFORD	OH		09/27/2024		138,085	0	1,071	0	0	1,071	0	15,075	16,146	0	0	0
7164160	LIBERTY TWP	OH		09/27/2024		416,598	0	258	0	0	258	0	7,446	7,705	0	0	0
7164161	CINCINNATI	OH		09/27/2024		693,286	0	1,230	0	0	1,230	0	15,811	17,041	0	0	0
7164162	HAMILTON	OH		09/27/2024		101,363	0	243	0	0	243	0	2,611	2,854	0	0	0
7164163	MADEIRA	OH		09/27/2024		94,701	0	1,107	0	0	1,107	0	39,541	40,648	0	0	0
7164165	WEST HARRISON	IN		09/27/2024		201,758	0	575	0	0	575	0	5,703	6,279	0	0	0
7164166	WEST HARRISON	IN		09/27/2024		180,730	0	551	0	0	551	0	5,449	5,999	0	0	0
7164167	ERLANGER	KY		09/27/2024		41,568	0	86	0	0	86	0	1,546	1,631	0	0	0
7164168	BURLINGTON	KY		09/27/2024		66,412	0	227	0	0	227	0	4,116	4,342	0	0	0
7164169	EDGEWOOD	KY		09/27/2024		64,727	0	239	0	0	239	0	7,802	8,041	0	0	0
7164170	PETERSBURG	KY		09/27/2024		120,604	0	244	0	0	244	0	7,469	7,713	0	0	0
7164171	HOUSTON	TX		09/27/2024		773,216	0	(123)	0	0	(123)	0	9,291	9,168	0	0	0
7164172	AUSTIN	TX		09/27/2024		767,594	0	(179)	0	0	(179)	0	13,460	13,281	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164173	AUSTIN	TX		09/27/2024		1,002,754	0	(172)	0	0	(172)	0	15,473	15,301	0	0	0
7164174	AUSTIN	TX		09/27/2024		1,495,778	0	(198)	0	0	(198)	0	18,622	18,424	0	0	0
7164175	AUSTIN	TX		09/27/2024		860,123	0	(180)	0	0	(180)	0	14,953	14,773	0	0	0
7164176	FREDERICKSBURG	TX		09/27/2024		1,133,442	0	(143)	0	0	(143)	0	14,904	14,761	0	0	0
7164177	AUSTIN	TX		09/27/2024		1,119,979	0	(125)	0	0	(125)	0	14,312	14,187	0	0	0
7164178	BELLAIRE	TX		09/27/2024		1,143,551	0	(165)	0	0	(165)	0	14,856	14,691	0	0	0
7164179	AUSTIN	TX		09/27/2024		1,227,977	0	(137)	0	0	(137)	0	18,733	18,596	0	0	0
7164180	DRIPPING SPRINGS	TX		09/27/2024		820,587	0	(70)	0	0	(70)	0	12,736	12,666	0	0	0
7164181	AUSTIN	TX		09/27/2024		749,634	0	(72)	0	0	(72)	0	11,099	11,027	0	0	0
7164182	PHOENIX	AZ		09/27/2024		162,779	0	483	0	0	483	0	4,687	5,169	0	0	0
7164183	CARY	NC		09/27/2024		187,311	0	345	0	0	345	0	5,184	5,529	0	0	0
7164184	VANCOUVER	WA		09/27/2024		169,875	0	326	0	0	326	0	4,785	5,111	0	0	0
7164185	GRANTS PASS	OR		09/27/2024		169,762	0	190	0	0	190	0	4,314	4,503	0	0	0
7164186	PHOENIX	AZ		09/27/2024		250,652	0	492	0	0	492	0	6,588	7,080	0	0	0
7164187	BROOKLYN	MI		09/27/2024		212,972	0	575	0	0	575	0	6,283	6,858	0	0	0
7164189	GAITHERSBURG	MD		09/27/2024		281,797	0	431	0	0	431	0	6,650	7,080	0	0	0
7164190	BUFFALO	NY		09/27/2024		84,755	0	687	0	0	687	0	10,984	11,671	0	0	0
7164191	ISLIP TERRACE	NY		09/27/2024		183,150	0	972	0	0	972	0	13,934	14,906	0	0	0
7164192	BRADENTON	FL		09/27/2024		429,200	0	2,489	0	0	2,489	0	29,233	31,722	0	0	0
7164194	HOT SPRINGS NATIO	AR		09/27/2024		75,051	0	500	0	0	500	0	9,181	9,681	0	0	0
7164195	TOMS RIVER	NJ		09/27/2024		319,257	0	1,084	0	0	1,084	0	8,863	9,947	0	0	0
7164196	JACKSON HEIGHTS	NY		09/27/2024		284,086	0	425	0	0	425	0	6,282	6,706	0	0	0
7164198	SILVERTHORNE	CO		09/27/2024		319,520	0	171	0	0	171	0	9,746	9,917	0	0	0
7164199	MILLTOWN	NJ		09/27/2024		272,844	0	496	0	0	496	0	6,043	6,538	0	0	0
7164200	LONG ISLAND CITY	NY		09/27/2024		337,349	0	339	0	0	339	0	8,959	9,299	0	0	0
7164201	RIVERHEAD	NY		09/27/2024		311,866	0	458	0	0	458	0	37,169	37,626	0	0	0
7164203	MENDHAM	NJ		09/27/2024		324,553	0	576	0	0	576	0	7,143	7,719	0	0	0
7164204	SAN DIEGO	CA		09/27/2024		557,010	0	605	0	0	605	0	12,046	12,651	0	0	0
7164205	KEW GARDENS	NY		09/27/2024		140,304	0	(85)	0	0	(85)	0	4,905	4,820	0	0	0
7164207	KEW GARDENS	NY		09/27/2024		40,535	0	(564)	0	0	(564)	0	33,852	33,287	0	0	0
7164208	DISTRICT HEIGHTS	MD		09/27/2024		151,568	0	342	0	0	342	0	6,647	6,989	0	0	0
7164210	LAWRENCEVILLE	GA		09/27/2024		115,213	0	359	0	0	359	0	4,830	5,189	0	0	0
7164211	NORFOLK	VA		09/27/2024		105,731	0	185	0	0	185	0	3,081	3,266	0	0	0
7164212	SAN MARCOS	CA		09/27/2024		342,760	0	(65)	0	0	(65)	0	4,581	4,516	0	0	0
7164213	CHICAGO	IL		09/27/2024		239,818	0	(63)	0	0	(63)	0	8,857	8,794	0	0	0
7164214	TINTON FALLS	NJ		09/27/2024		293,749	0	489	0	0	489	0	6,990	7,480	0	0	0
7164216	LONG BEACH	WA		09/27/2024		93,050	0	(16)	0	0	(16)	0	1,106	1,091	0	0	0
7164218	MIAMI	FL		09/27/2024		570,943	0	7	0	0	7	0	8,449	8,456	0	0	0
7164219	WOODSIDE	NY		09/27/2024		314,721	0	211	0	0	211	0	16,541	16,752	0	0	0
7164220	STATEN ISLAND	NY		09/27/2024		70,357	0	192	0	0	192	0	7,176	7,367	0	0	0
7164221	MEDFORD	NY		09/27/2024		491,185	0	984	0	0	984	0	11,782	12,767	0	0	0
7164222	HOUSTON	TX		09/27/2024		126,337	0	178	0	0	178	0	2,733	2,911	0	0	0
7164223	HOLLIS	NY		09/27/2024		326,484	0	534	0	0	534	0	7,299	7,833	0	0	0
7164224	ARVERNE	NY		09/27/2024		158,033	0	421	0	0	421	0	14,962	15,383	0	0	0
7164225	SARASOTA	FL		09/27/2024		346,194	0	(33)	0	0	(33)	0	4,631	4,599	0	0	0
7164226	WASHINGTON	DC		09/27/2024		419,807	0	1,199	0	0	1,199	0	10,802	12,001	0	0	0
7164227	TUCSON	AZ		09/27/2024		82,838	0	258	0	0	258	0	5,593	5,850	0	0	0
7164228	CHICAGO	IL		09/27/2024		52,681	0	258	0	0	258	0	6,446	6,704	0	0	0
7164229	MINEOLA	NY		09/27/2024		460,327	0	14	0	0	14	0	6,702	6,717	0	0	0
7164230	GLEN ALLEN	VA		09/27/2024		80,731	0	190	0	0	190	0	3,873	4,064	0	0	0
7164231	MIAMI SHORES	FL		09/27/2024		108,169	0	394	0	0	394	0	11,555	11,949	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164232	LOS ANGELES	CA		09/27/2024		105,262	0	242	0	0	242	0	6,370	6,611	0	0	0
7164233	RALEIGH	NC		09/27/2024		64,440	0	221	0	0	221	0	3,625	3,847	0	0	0
7164234	SNELLVILLE	GA		09/27/2024		41,305	0	87	0	0	87	0	1,986	2,073	0	0	0
7164235	GRAYSON	GA		09/27/2024		93,356	0	183	0	0	183	0	2,711	2,893	0	0	0
7164236	CLARKSVILLE	TN		09/27/2024		430,695	0	614	0	0	614	0	24,155	24,769	0	0	0
7164237	HOUSTON	TX		09/27/2024		150,036	0	587	0	0	587	0	17,677	18,263	0	0	0
7164238	PHILADELPHIA	PA		09/27/2024		31,723	0	127	0	0	127	0	3,607	3,734	0	0	0
7164239	JEFFERSON	GA		09/27/2024		145,195	0	406	0	0	406	0	9,660	10,067	0	0	0
7164240	PHILADELPHIA	PA		09/27/2024		120,169	0	286	0	0	286	0	3,473	3,759	0	0	0
7164241	SOUTH RIVER	NJ		09/27/2024		86,182	0	282	0	0	282	0	8,867	9,150	0	0	0
7164242	NEW YORK	NY		09/27/2024		468,673	0	81	0	0	81	0	23,761	23,843	0	0	0
7164243	MYRTLE BEACH	SC		09/27/2024		121,252	0	(32)	0	0	(32)	0	5,717	5,684	0	0	0
7164244	DOWNINGTOWN	PA		09/27/2024		119,671	0	359	0	0	359	0	10,041	10,401	0	0	0
7164245	GILBERT	AZ		09/27/2024		428,373	0	325	0	0	325	0	22,751	23,076	0	0	0
7164246	UNION CITY	CA		09/27/2024		439,364	0	(69)	0	0	(69)	0	4,862	4,794	0	0	0
7164247	MINNEAPOLIS	MN		09/27/2024		207,256	0	(271)	0	0	(271)	0	46,373	46,102	0	0	0
7164248	CHIEFLAND	FL		09/27/2024		126,757	0	40	0	0	40	0	6,330	6,370	0	0	0
7164249	LAKE FOREST	CA		09/27/2024		450,584	0	12,990	0	0	12,990	0	33,040	46,030	0	0	0
7164250	SAN DIEGO	CA		09/27/2024		426,876	0	961	0	0	961	0	11,403	12,364	0	0	0
7164251	WOODBURY	NJ		09/27/2024		223,778	0	975	0	0	975	0	9,345	10,320	0	0	0
7164253	BRANDON	MS		09/18/2024		111,454	0	(24)	0	0	(24)	0	1,186	1,162	0	0	0
7164254	OKEECHOBEE	FL		09/18/2024		133,902	0	(33)	0	0	(33)	0	1,320	1,287	0	0	0
7164255	BETHLEHEM	PA		09/18/2024		237,927	0	(26)	0	0	(26)	0	2,684	2,658	0	0	0
7164256	EDGEWOOD	MD		09/18/2024		156,917	0	(26)	0	0	(26)	0	1,890	1,865	0	0	0
7164257	MACON	GA		09/18/2024		128,733	0	(34)	0	0	(34)	0	1,331	1,297	0	0	0
7164258	CLINTON	TN		09/18/2024		215,105	0	(49)	0	0	(49)	0	2,232	2,183	0	0	0
7164259	BUFFALO	NY		09/18/2024		219,442	0	(39)	0	0	(39)	0	2,459	2,420	0	0	0
7164260	TITUSVILLE	FL		09/18/2024		192,457	0	(39)	0	0	(39)	0	2,152	2,113	0	0	0
7164261	INDEPENDENCE	MO		09/18/2024		168,735	0	(27)	0	0	(27)	0	1,974	1,948	0	0	0
7164262	GRANDVIEW	MO		10/02/2024		217,833	0	(46)	0	0	(46)	0	2,418	2,373	0	0	0
7164263	CINCINNATI	OH		09/18/2024		173,999	0	(36)	0	0	(36)	0	1,945	1,908	0	0	0
7164264	BALTIMORE	MD		09/18/2024		293,555	0	(59)	0	0	(59)	0	2,996	2,937	0	0	0
7164265	CINCINNATI	OH		09/18/2024		270,838	0	(51)	0	0	(51)	0	2,869	2,818	0	0	0
7164266	WASHINGTON	DC		09/18/2024		513,488	0	(96)	0	0	(96)	0	6,378	6,282	0	0	0
7164267	TEMPLE HILLS	MD		09/18/2024		367,681	0	(61)	0	0	(61)	0	4,125	4,064	0	0	0
7164268	BALTIMORE	MD		09/18/2024		188,961	0	(36)	0	0	(36)	0	2,168	2,132	0	0	0
7164269	JACKSONVILLE	NC		09/18/2024		182,684	0	(30)	0	0	(30)	0	2,050	2,019	0	0	0
7164270	JACKSONVILLE	FL		09/18/2024		141,074	0	(25)	0	0	(25)	0	1,658	1,633	0	0	0
7164271	KANSAS CITY	MO		09/18/2024		220,887	0	(34)	0	0	(34)	0	2,541	2,507	0	0	0
7164272	PHILADELPHIA	PA		09/18/2024		274,602	0	(27)	0	0	(27)	0	2,818	2,791	0	0	0
7164273	PHILADELPHIA	PA		09/18/2024		259,347	0	(25)	0	0	(25)	0	2,661	2,636	0	0	0
7164274	NOTTINGHAM	MD		09/18/2024		186,507	0	(35)	0	0	(35)	0	3,474	3,438	0	0	0
7164276	MIAMI	FL		09/18/2024		539,197	0	(109)	0	0	(109)	0	5,746	5,637	0	0	0
7164277	MILWAUKEE	WI		09/18/2024		173,099	0	(27)	0	0	(27)	0	1,944	1,917	0	0	0
7164279	HUNTSVILLE	AL		09/18/2024		135,012	0	(28)	0	0	(28)	0	1,473	1,445	0	0	0
7164280	PITTSBURGH	PA		09/18/2024		412,396	0	(38)	0	0	(38)	0	4,377	4,339	0	0	0
7164282	PARKVILLE	MO		09/18/2024		250,553	0	(38)	0	0	(38)	0	2,683	2,645	0	0	0
7164283	HYATTSVILLE	MD		09/18/2024		267,156	0	(50)	0	0	(50)	0	2,921	2,871	0	0	0
7164284	HYATTSVILLE	MD		09/18/2024		266,382	0	(50)	0	0	(50)	0	2,912	2,863	0	0	0
7164285	BALTIMORE	MD		09/13/2024		320,178	0	(34)	0	0	(34)	0	3,003	2,969	0	0	0
7164286	BROOKLYN	NY		09/13/2024		1,104,623	0	(102)	0	0	(102)	0	10,495	10,394	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164287	COLUMBUS	GA		09/13/2024		100,603	0	(18)	0	0	(18)	0	765	746	0	0	0
7164288	PHILADELPHIA	PA		09/13/2024		210,238	0	(35)	0	0	(35)	0	1,812	1,777	0	0	0
7164290	BALTIMORE	MD		09/13/2024		160,680	0	(36)	0	0	(36)	0	1,430	1,394	0	0	0
7164291	BALTIMORE	MD		09/13/2024		182,488	0	(39)	0	0	(39)	0	1,381	1,341	0	0	0
7164292	WARE	MA		09/13/2024		242,190	0	(44)	0	0	(44)	0	2,074	2,030	0	0	0
7164293	NEWARK	NJ		09/13/2024		678,348	0	(109)	0	0	(109)	0	6,428	6,318	0	0	0
7164294	BIRMINGHAM	AL		09/13/2024		109,960	0	(25)	0	0	(25)	0	1,059	1,033	0	0	0
7164295	WILSON	NC		09/13/2024		124,302	0	(22)	0	0	(22)	0	1,047	1,025	0	0	0
7164296	PITTSBURGH	PA		09/13/2024		85,091	0	(5)	0	0	(5)	0	696	691	0	0	0
7164298	PHILADELPHIA	PA		09/13/2024		236,105	0	(16)	0	0	(16)	0	1,902	1,886	0	0	0
7164301	NOBLESVILLE	IN		09/13/2024		156,594	0	(31)	0	0	(31)	0	1,388	1,357	0	0	0
7164303	BALTIMORE	MD		09/13/2024		172,086	0	(35)	0	0	(35)	0	1,480	1,445	0	0	0
7164304	JACKSONVILLE	FL		09/13/2024		133,718	0	(29)	0	0	(29)	0	1,180	1,151	0	0	0
7164306	HAMMOND	IN		09/13/2024		149,625	0	(32)	0	0	(32)	0	1,570	1,539	0	0	0
7164307	PHILADELPHIA	PA		09/13/2024		281,064	0	(44)	0	0	(44)	0	2,426	2,382	0	0	0
7164308	NEW CASTLE	DE		09/13/2024		227,897	0	(53)	0	0	(53)	0	2,349	2,296	0	0	0
7164309	WILMINGTON	DE		09/13/2024		156,969	0	(36)	0	0	(36)	0	1,536	1,500	0	0	0
7164310	WILMINGTON	DE		09/13/2024		169,365	0	(38)	0	0	(38)	0	1,658	1,620	0	0	0
7164311	OCEAN CITY	MD		09/13/2024		267,122	0	(58)	0	0	(58)	0	2,018	1,960	0	0	0
7164313	BALTIMORE	MD		09/13/2024		130,452	0	(33)	0	0	(33)	0	1,253	1,220	0	0	0
7164315	ABINGDON	MD		09/13/2024		192,981	0	(49)	0	0	(49)	0	1,978	1,929	0	0	0
7164316	NORWICH	CT		09/13/2024		212,159	0	(51)	0	0	(51)	0	2,300	2,249	0	0	0
7164317	CHICAGO	IL		09/13/2024		193,121	0	(46)	0	0	(46)	0	1,922	1,876	0	0	0
7164318	DETROIT	MI		09/13/2024		91,930	0	(19)	0	0	(19)	0	800	781	0	0	0
7164319	BIRMINGHAM	AL		09/13/2024		90,272	0	(23)	0	0	(23)	0	846	823	0	0	0
7164320	CHATTANOOGA	TN		09/13/2024		147,959	0	(39)	0	0	(39)	0	1,386	1,347	0	0	0
7164322	CLEARWATER	FL		09/13/2024		262,554	0	(53)	0	0	(53)	0	2,345	2,292	0	0	0
7164323	DETROIT	MI		09/13/2024		104,810	0	(23)	0	0	(23)	0	984	960	0	0	0
7164328	HENRICO	VA		09/13/2024		326,398	0	(65)	0	0	(65)	0	3,491	3,427	0	0	0
7164329	HENRICO	VA		09/13/2024		325,710	0	(77)	0	0	(77)	0	3,231	3,154	0	0	0
7164330	PHILADELPHIA	PA		09/13/2024		190,420	0	(13)	0	0	(13)	0	1,482	1,469	0	0	0
7164331	FAIRVIEW	NJ		09/13/2024		624,166	0	(114)	0	0	(114)	0	5,560	5,447	0	0	0
7164332	NANTICOKE	PA		09/13/2024		212,280	0	(42)	0	0	(42)	0	1,926	1,885	0	0	0
7164333	BALTIMORE	MD		09/13/2024		147,724	0	(36)	0	0	(36)	0	1,311	1,276	0	0	0
7164334	HERMITAGE	TN		09/13/2024		228,978	0	(56)	0	0	(56)	0	2,134	2,077	0	0	0
7164336	SAINT LOUIS	MO		09/13/2024		130,747	0	(27)	0	0	(27)	0	1,133	1,106	0	0	0
7164337	CINCINNATI	OH		09/13/2024		173,828	0	(41)	0	0	(41)	0	1,710	1,669	0	0	0
7164339	BALTIMORE	MD		09/13/2024		191,737	0	(51)	0	0	(51)	0	1,805	1,754	0	0	0
7164341	MILWAUKEE	WI		09/13/2024		96,110	0	(21)	0	0	(21)	0	853	832	0	0	0
7164342	NORTH LITTLE ROCK	AR		09/13/2024		102,343	0	(23)	0	0	(23)	0	1,083	1,060	0	0	0
7164343	HAMMOND	IN		09/13/2024		83,151	0	(39)	0	0	(39)	0	1,695	1,657	0	0	0
7164344	WATERBURY	CT		09/13/2024		178,678	0	(50)	0	0	(50)	0	1,748	1,698	0	0	0
7164346	CHESTER	PA		09/13/2024		164,138	0	(13)	0	0	(13)	0	1,374	1,361	0	0	0
7164347	CHESTER	PA		09/13/2024		137,409	0	(11)	0	0	(11)	0	1,185	1,173	0	0	0
7164348	NEW HAVEN	CT		09/13/2024		247,130	0	(70)	0	0	(70)	0	2,440	2,371	0	0	0
7164349	ANDERSON	SC		09/13/2024		215,238	0	(42)	0	0	(42)	0	1,941	1,899	0	0	0
7164350	CHESTER	PA		09/13/2024		145,019	0	(13)	0	0	(13)	0	1,345	1,332	0	0	0
7164352	OKLAHOMA CITY	OK		09/13/2024		112,076	0	(24)	0	0	(24)	0	1,036	1,012	0	0	0
7164353	DALLAS	TX		09/13/2024		240,683	0	(51)	0	0	(51)	0	2,251	2,199	0	0	0
7164355	KOKOMO	IN		09/13/2024		141,638	0	(34)	0	0	(34)	0	1,232	1,198	0	0	0
7164357	DUNDALK	MD		09/13/2024		176,582	0	(40)	0	0	(40)	0	1,719	1,679	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164358	WINSTON-SALEM	NC		09/13/2024		100,825	0	(20)	0	0	(20)	0	915	896	0	0	0
7164359	BALTIMORE	MD		09/13/2024		173,859	0	(42)	0	0	(42)	0	1,488	1,446	0	0	0
7164360	JACKSON	MS		09/13/2024		108,314	0	(29)	0	0	(29)	0	1,061	1,032	0	0	0
7164361	BALTIMORE	MD		09/13/2024		147,599	0	(37)	0	0	(37)	0	1,352	1,316	0	0	0
7164362	NEW BRITAIN	CT		09/13/2024		322,639	0	(70)	0	0	(70)	0	2,938	2,868	0	0	0
7164363	CLEVELAND	OH		09/13/2024		234,090	0	(44)	0	0	(44)	0	2,142	2,098	0	0	0
7164364	BRIDGEPORT	CT		09/13/2024		308,113	0	(71)	0	0	(71)	0	2,763	2,692	0	0	0
7164365	BRIDGEPORT	CT		09/13/2024		346,088	0	(70)	0	0	(70)	0	2,896	2,825	0	0	0
7164366	CATONSVILLE	MD		09/13/2024		475,765	0	(133)	0	0	(133)	0	4,674	4,541	0	0	0
7164367	EUCLID	OH		09/13/2024		108,283	0	(22)	0	0	(22)	0	907	885	0	0	0
7164368	BALTIMORE	MD		09/13/2024		273,303	0	(77)	0	0	(77)	0	2,780	2,703	0	0	0
7164369	BRIDGETON	NJ		09/13/2024		113,826	0	(23)	0	0	(23)	0	1,006	983	0	0	0
7164370	BALTIMORE	MD		09/13/2024		180,581	0	(44)	0	0	(44)	0	1,755	1,711	0	0	0
7164371	KANSAS CITY	MO		09/13/2024		115,469	0	(27)	0	0	(27)	0	1,129	1,102	0	0	0
7164372	BALTIMORE	MD		09/13/2024		151,186	0	(43)	0	0	(43)	0	1,491	1,448	0	0	0
7164373	MIDDLE RIVER	MD		09/13/2024		152,085	0	(21)	0	0	(21)	0	1,417	1,397	0	0	0
7164375	TURTLE CREEK	PA		09/13/2024		95,433	0	(8)	0	0	(8)	0	783	776	0	0	0
7164376	KANSAS CITY	MO		09/13/2024		88,562	0	(22)	0	0	(22)	0	822	799	0	0	0
7164377	HARVEY	LA		09/13/2024		107,093	0	(20)	0	0	(20)	0	953	933	0	0	0
7164379	BROOKFIELD	WI		09/13/2024		323,088	0	(48)	0	0	(48)	0	3,918	3,870	0	0	0
7164380	BALTIMORE	MD		09/13/2024		195,464	0	(49)	0	0	(49)	0	1,899	1,851	0	0	0
7164381	CHICAGO	IL		09/13/2024		199,938	0	(48)	0	0	(48)	0	2,072	2,024	0	0	0
7164382	UNIVERSITY HEIGHTS	OH		09/13/2024		309,170	0	(62)	0	0	(62)	0	2,762	2,700	0	0	0
7164383	BALTIMORE	MD		09/13/2024		112,183	0	(26)	0	0	(26)	0	1,125	1,099	0	0	0
7164385	EDGEWOOD	MD		09/13/2024		204,453	0	(52)	0	0	(52)	0	2,014	1,962	0	0	0
7164386	BALTIMORE	MD		09/13/2024		275,117	0	(62)	0	0	(62)	0	2,551	2,489	0	0	0
7164387	GARDENDALE	AL		09/13/2024		117,028	0	(28)	0	0	(28)	0	1,191	1,162	0	0	0
7164388	ALTAMONTE SPRINGS	FL		09/13/2024		310,607	0	(109)	0	0	(109)	0	3,759	3,650	0	0	0
7164389	CHICAGO	IL		09/13/2024		267,223	0	(49)	0	0	(49)	0	2,045	1,996	0	0	0
7164390	BALTIMORE	MD		09/13/2024		126,524	0	(32)	0	0	(32)	0	1,186	1,154	0	0	0
7164391	LAKEWOOD	OH		10/25/2024		183,734	0	171	0	0	171	0	3,864	4,035	0	0	0
7164392	GRAND RAPIDS	MI		10/25/2024		186,380	0	278	0	0	278	0	4,467	4,745	0	0	0
7164393	READING	PA		10/25/2024		105,889	0	221	0	0	221	0	3,392	3,613	0	0	0
7164394	PRAIRIE VILLAGE	KS		10/25/2024		143,918	0	155	0	0	155	0	3,136	3,291	0	0	0
7164395	EDEN PRAIRIE	MN		10/25/2024		169,274	0	560	0	0	560	0	6,992	7,552	0	0	0
7164396	HOUSTON	TX		10/25/2024		165,763	0	293	0	0	293	0	4,021	4,314	0	0	0
7164397	NORTH KINGSTOWN	RI		10/25/2024		101,880	0	146	0	0	146	0	2,832	2,978	0	0	0
7164398	BEAUFORT	SC		10/25/2024		250,629	0	292	0	0	292	0	5,724	6,016	0	0	0
7164399	GERMANTOWN	MD		10/25/2024		136,899	0	249	0	0	249	0	3,490	3,739	0	0	0
7164401	PITTSBURGH	PA		10/25/2024		68,985	0	99	0	0	99	0	1,621	1,720	0	0	0
7164402	MONCKS CORNER	SC		10/25/2024		116,880	0	192	0	0	192	0	3,083	3,275	0	0	0
7164403	RALEIGH	NC		10/25/2024		186,249	0	302	0	0	302	0	4,455	4,757	0	0	0
7164404	LA MESA	CA		10/25/2024		170,865	0	472	0	0	472	0	4,999	5,471	0	0	0
7164405	KISSIMMEE	FL		10/25/2024		140,534	0	486	0	0	486	0	5,530	6,016	0	0	0
7164406	MIAMI BEACH	FL		10/25/2024		214,270	0	579	0	0	579	0	5,598	6,177	0	0	0
7164407	MURFREESBORO	TN		10/25/2024		139,750	0	242	0	0	242	0	4,900	5,142	0	0	0
7164408	NAPLES	FL		10/25/2024		240,708	0	365	0	0	365	0	5,897	6,262	0	0	0
7164409	COLORADO SPRINGS	CO		10/25/2024		233,009	0	266	0	0	266	0	5,266	5,532	0	0	0
7164410	CHAMPAIGN	IL		10/25/2024		69,771	0	91	0	0	91	0	1,527	1,617	0	0	0
7164411	COLORADO SPRINGS	CO		10/25/2024		210,248	0	306	0	0	306	0	5,659	5,965	0	0	0
7164412	KANNAPOLIS	NC		10/25/2024		137,970	0	467	0	0	467	0	4,445	4,913	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164413	ATLANTA	GA		10/25/2024		263,960	0	327	0	0	327	0	5,616	5,943	0	0	0
7164414	CARVER	MA		10/25/2024		167,312	0	218	0	0	218	0	3,877	4,094	0	0	0
7164415	WILKESBORO	NC		10/25/2024		243,552	0	336	0	0	336	0	5,440	5,777	0	0	0
7164416	GALVESTON	TX		10/25/2024		163,358	0	371	0	0	371	0	3,979	4,350	0	0	0
7164417	OCKLAWAHA	FL		10/25/2024		93,674	0	213	0	0	213	0	2,442	2,654	0	0	0
7164418	STONE MOUNTAIN	GA		10/25/2024		114,695	0	173	0	0	173	0	2,988	3,161	0	0	0
7164419	MEDFORD	OR		10/25/2024		189,614	0	198	0	0	198	0	5,099	5,297	0	0	0
7164420	WASHINGTON	DC		10/25/2024		144,463	0	246	0	0	246	0	3,527	3,773	0	0	0
7164421	VASS	NC		10/25/2024		87,466	0	426	0	0	426	0	7,653	8,079	0	0	0
7164423	HUNTSVILLE	AL		10/25/2024		85,839	0	133	0	0	133	0	2,030	2,164	0	0	0
7164427	SPRINGBORO	OH		10/25/2024		167,013	0	359	0	0	359	0	4,241	4,600	0	0	0
7164428	RICHMOND HILL	GA		10/25/2024		152,952	0	267	0	0	267	0	3,607	3,874	0	0	0
7164429	FLORISSANT	MO		10/25/2024		53,029	0	86	0	0	86	0	1,528	1,614	0	0	0
7164430	ESTES PARK	CO		10/25/2024		235,925	0	591	0	0	591	0	6,130	6,720	0	0	0
7164431	NEWARK	DE		10/25/2024		144,753	0	213	0	0	213	0	4,894	5,107	0	0	0
7164432	LONGVIEW	TX		10/25/2024		91,522	0	167	0	0	167	0	2,308	2,476	0	0	0
7164434	LAKEWOOD RANCH	FL		10/25/2024		119,353	0	231	0	0	231	0	3,021	3,252	0	0	0
7164435	PHILADELPHIA	PA		10/25/2024		414,112	0	2,081	0	0	2,081	0	23,668	25,749	0	0	0
7164436	OCEANSIDE	CA		10/25/2024		447,658	0	870	0	0	870	0	10,788	11,657	0	0	0
7164437	VINEYARD	UT		10/25/2024		266,392	0	548	0	0	548	0	6,775	7,323	0	0	0
7164438	DELRAY BEACH	FL		10/25/2024		154,191	0	171	0	0	171	0	3,180	3,351	0	0	0
7164439	NOLENSVILLE	TN		10/25/2024		216,128	0	500	0	0	500	0	5,617	6,117	0	0	0
7164440	COLORADO SPRINGS	CO		10/25/2024		176,653	0	286	0	0	286	0	4,372	4,657	0	0	0
7164441	SAN ANTONIO	TX		10/25/2024		101,974	0	246	0	0	246	0	2,997	3,243	0	0	0
7164443	LOVELAND	CO		10/25/2024		422,323	0	749	0	0	749	0	10,257	11,005	0	0	0
7164444	RICHMOND HEIGHTS	MO		10/25/2024		167,310	0	165	0	0	165	0	3,629	3,794	0	0	0
7164445	SACRAMENTO	CA		10/25/2024		126,769	0	183	0	0	183	0	2,994	3,177	0	0	0
7164446	MEMPHIS	TN		10/25/2024		98,911	0	363	0	0	363	0	4,566	4,929	0	0	0
7164448	CASA GRANDE	AZ		10/25/2024		177,198	0	278	0	0	278	0	4,396	4,674	0	0	0
7164449	COLUMBUS	OH		10/25/2024		177,685	0	480	0	0	480	0	4,977	5,457	0	0	0
7164450	IDAHO SPRINGS	CO		10/25/2024		187,133	0	472	0	0	472	0	5,145	5,617	0	0	0
7164451	SPRINGFIELD	VA		10/25/2024		144,894	0	162	0	0	162	0	4,011	4,173	0	0	0
7164453	GRANBURY	TX		10/25/2024		121,592	0	249	0	0	249	0	3,076	3,325	0	0	0
7164454	OCALA	FL		10/25/2024		123,419	0	313	0	0	313	0	3,251	3,564	0	0	0
7164455	BOCA RATON	FL		10/25/2024		234,275	0	514	0	0	514	0	6,087	6,601	0	0	0
7164456	GRAND RAPIDS	MI		10/25/2024		128,499	0	95	0	0	95	0	2,594	2,688	0	0	0
7164458	CHARLOTTE	NC		10/25/2024		138,517	0	218	0	0	218	0	3,367	3,585	0	0	0
7164459	PRAIRIE VILLAGE	KS		10/25/2024		143,923	0	155	0	0	155	0	3,135	3,290	0	0	0
7164460	HARRISONBURG	VA		10/25/2024		111,802	0	212	0	0	212	0	2,764	2,976	0	0	0
7164461	LEHIGH ACRES	FL		10/25/2024		242,227	0	449	0	0	449	0	5,971	6,419	0	0	0
7164462	KENT	WA		10/25/2024		253,793	0	345	0	0	345	0	5,710	6,055	0	0	0
7164464	MURFREESBORO	TN		10/25/2024		169,530	0	200	0	0	200	0	3,734	3,934	0	0	0
7164465	CHANDLER	AZ		10/25/2024		121,672	0	116	0	0	116	0	2,624	2,741	0	0	0
7164466	SEATTLE	WA		10/25/2024		213,909	0	52,523	0	0	52,523	0	195,746	248,269	0	0	0
7164467	ORANGE PARK	FL		10/25/2024		107,092	0	156	0	0	156	0	2,569	2,726	0	0	0
7164468	SAN DIEGO	CA		10/25/2024		473,280	0	886	0	0	886	0	11,480	12,366	0	0	0
7164469	ANGIER	NC		10/25/2024		111,135	0	293	0	0	293	0	2,937	3,229	0	0	0
7164470	CHANHASSEN	MN		10/25/2024		140,877	0	271	0	0	271	0	3,567	3,838	0	0	0
7164471	HARTFORD	CT		10/25/2024		113,441	0	133	0	0	133	0	2,572	2,705	0	0	0
7164472	HOLLYWOOD	FL		10/25/2024		153,773	0	288	0	0	288	0	5,462	5,750	0	0	0
7164473	GRAND BLANC	MI		10/25/2024		133,304	0	224	0	0	224	0	3,471	3,695	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164474	RINCON	GA		10/25/2024		113,819	0	129	0	0	129	0	2,561	2,690	0	0	0
7164475	BIRMINGHAM	AL		10/25/2024		64,380	0	116	0	0	116	0	1,592	1,708	0	0	0
7164477	SARASOTA	FL		10/25/2024		84,437	0	120	0	0	120	0	1,997	2,117	0	0	0
7164479	PUNTA GORDA	FL		10/25/2024		98,660	0	77	0	0	77	0	2,289	2,366	0	0	0
7164480	SHOEMAKERSVILLE	PA		10/25/2024		70,345	0	108	0	0	108	0	1,722	1,830	0	0	0
7164481	MECHANICSBURG	PA		10/25/2024		133,242	0	229	0	0	229	0	3,300	3,529	0	0	0
7164482	KATY	TX		10/25/2024		167,186	0	261	0	0	261	0	4,333	4,594	0	0	0
7164483	COLUMBUS	OH		10/25/2024		149,901	0	176	0	0	176	0	3,273	3,449	0	0	0
7164484	FRANKLIN	TN		10/25/2024		264,047	0	408	0	0	408	0	6,184	6,592	0	0	0
7164485	MURFREESBORO	TN		10/25/2024		190,945	0	371	0	0	371	0	5,438	5,809	0	0	0
7164486	BOCA RATON	FL		10/25/2024		92,645	0	128	0	0	128	0	2,283	2,411	0	0	0
7164487	HISTORIC NEW CASTLE	DE		10/25/2024		133,672	0	205	0	0	205	0	3,288	3,493	0	0	0
7164488	NASHVILLE	TN		10/25/2024		302,001	0	386	0	0	386	0	6,682	7,067	0	0	0
7164489	GAINESVILLE	FL		10/25/2024		109,431	0	435	0	0	435	0	8,212	8,647	0	0	0
7164492	OVERLAND PARK	KS		10/25/2024		143,909	0	155	0	0	155	0	3,136	3,291	0	0	0
7164493	OROVILLE	CA		10/25/2024		162,173	0	129	0	0	129	0	3,297	3,427	0	0	0
7164494	HOUSTON	TX		10/25/2024		155,456	0	304	0	0	304	0	3,938	4,242	0	0	0
7164495	FERNLEY	NV		10/25/2024		91,164	0	98	0	0	98	0	2,054	2,153	0	0	0
7164496	CHARLOTTE	NC		10/25/2024		284,660	0	498	0	0	498	0	8,594	9,092	0	0	0
7164497	DENVER	CO		10/25/2024		506,384	0	580	0	0	580	0	11,081	11,660	0	0	0
7164498	CLARKSVILLE	TN		10/25/2024		113,018	0	247	0	0	247	0	3,177	3,423	0	0	0
7164499	JACKSONVILLE	FL		10/25/2024		143,966	0	147	0	0	147	0	3,153	3,300	0	0	0
7164500	SPOKANE	WA		10/25/2024		261,480	0	211	0	0	211	0	5,410	5,621	0	0	0
7164501	BRADENTON	FL		10/25/2024		251,743	0	209	0	0	209	0	5,161	5,370	0	0	0
7164502	CORAL SPRINGS	FL		10/25/2024		79,850	0	134	0	0	134	0	2,231	2,366	0	0	0
7164503	LAUREL	DE		10/25/2024		80,118	0	291	0	0	291	0	4,422	4,713	0	0	0
7164504	RED RIVER	NM		10/25/2024		176,343	0	131	0	0	131	0	3,366	3,497	0	0	0
7164505	WHITE SALMON	WA		10/25/2024		274,645	0	659	0	0	659	0	10,214	10,873	0	0	0
7164506	LA MIRADA	CA		10/25/2024		419,631	0	532	0	0	532	0	9,493	10,025	0	0	0
7164507	CENTRAL FALLS	RI		10/25/2024		242,550	0	175	0	0	175	0	5,101	5,276	0	0	0
7164508	COLLEGE STATION	TX		10/25/2024		397,810	0	505	0	0	505	0	8,999	9,504	0	0	0
7164509	SHAKER HTS	OH		10/25/2024		120,452	0	493	0	0	493	0	4,544	5,036	0	0	0
7164510	COLORADO SPRINGS	CO		10/25/2024		293,587	0	393	0	0	393	0	6,847	7,240	0	0	0
7164511	PEORIA	AZ		10/25/2024		96,001	0	147	0	0	147	0	2,348	2,495	0	0	0
7164512	NORTH LITTLE ROCK	AR		10/25/2024		71,018	0	71	0	0	71	0	1,506	1,577	0	0	0
7164513	BURKE	VA		10/25/2024		337,629	0	1,082	0	0	1,082	0	11,474	12,557	0	0	0
7164514	VASS	NC		10/25/2024		184,629	0	260	0	0	260	0	4,319	4,579	0	0	0
7164515	ENGLEWOOD	CO		10/25/2024		335,462	0	1,203	0	0	1,203	0	10,767	11,970	0	0	0
7164516	VESTAVIA HILLS	AL		10/25/2024		64,867	0	83	0	0	83	0	1,479	1,562	0	0	0
7164517	CHICAGO	IL		10/25/2024		136,366	0	105	0	0	105	0	2,913	3,018	0	0	0
7164519	DUNCAN	SC		10/25/2024		163,272	0	216	0	0	216	0	3,655	3,870	0	0	0
7164520	CATHEDRAL CITY	CA		10/25/2024		231,593	0	709	0	0	709	0	6,572	7,281	0	0	0
7164524	TONGANOXIE	KS		10/25/2024		96,294	0	138	0	0	138	0	2,294	2,432	0	0	0
7164536	KANSAS CITY	MO		11/25/2024		99,238	0	35	0	0	35	0	1,906	1,941	0	0	0
7164537	FAYETTEVILLE	NC		11/25/2024		140,201	0	(25)	0	0	(25)	0	1,031	1,006	0	0	0
7164538	LILBURN	GA		11/25/2024		188,632	0	(56)	0	0	(56)	0	1,787	1,732	0	0	0
7164539	INDIANAPOLIS	IN		11/25/2024		107,899	0	(22)	0	0	(22)	0	856	834	0	0	0
7164540	QUANTICO	MD		11/25/2024		194,610	0	(55)	0	0	(55)	0	1,925	1,870	0	0	0
7164541	CAPE CORAL	FL		11/25/2024		239,718	0	(24)	0	0	(24)	0	2,492	2,468	0	0	0
7164542	HOUSTON	TX		11/25/2024		296,771	0	46	0	0	46	0	2,827	2,873	0	0	0
7164546	ALHAMBRA	CA		11/25/2024		349,482	0	(101)	0	0	(101)	0	3,599	3,498	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164547	SAN LUIS	AZ		11/25/2024		192,143	0	(64)	0	0	(64)	0	2,296	2,233	0	0	0
7164548	CLAY	NY		11/25/2024		242,892	0	176	0	0	176	0	2,060	2,236	0	0	0
7164549	GOOSE CREEK	SC		11/25/2024		209,197	0	(24)	0	0	(24)	0	1,675	1,651	0	0	0
7164550	YUCCA VALLEY	CA		11/25/2024		262,091	0	(76)	0	0	(76)	0	2,450	2,373	0	0	0
7164551	COLORADO SPRINGS	CO		11/25/2024		221,826	0	(13)	0	0	(13)	0	1,536	1,523	0	0	0
7164553	NEW HAVEN	CT		11/25/2024		408,164	0	(128)	0	0	(128)	0	8,561	8,433	0	0	0
7164554	ORLANDO	FL		11/25/2024		284,549	0	(25)	0	0	(25)	0	2,625	2,600	0	0	0
7164556	FORT LAUDERDALE	FL		11/25/2024		274,694	0	(58)	0	0	(58)	0	2,464	2,407	0	0	0
7164557	DETROIT	MI		11/25/2024		77,059	0	(9)	0	0	(9)	0	592	583	0	0	0
7164558	COVINGTON	KY		11/25/2024		198,015	0	(52)	0	0	(52)	0	1,824	1,772	0	0	0
7164559	AUGUSTA	GA		11/25/2024		178,962	0	(43)	0	0	(43)	0	1,779	1,736	0	0	0
7164560	LITTLE ROCK	AR		11/25/2024		276,715	0	(51)	0	0	(51)	0	1,875	1,824	0	0	0
7164561	ST. LOUIS	MO		11/25/2024		163,920	0	(36)	0	0	(36)	0	1,502	1,466	0	0	0
7164562	NEW HAVEN	CT		11/25/2024		425,755	0	(97)	0	0	(97)	0	3,744	3,647	0	0	0
7164563	NEW HAVEN	CT		11/25/2024		287,779	0	(66)	0	0	(66)	0	2,531	2,465	0	0	0
7164565	LEHIGH ACRES	FL		11/25/2024		228,740	0	(53)	0	0	(53)	0	2,201	2,148	0	0	0
7164566	MIRAMAR	FL		11/25/2024		207,304	0	(41)	0	0	(41)	0	2,120	2,079	0	0	0
7164567	GRANDVIEW	MO		11/25/2024		92,649	0	(20)	0	0	(20)	0	837	817	0	0	0
7164568	NORFOLK	VA		11/25/2024		379,163	0	(79)	0	0	(79)	0	3,343	3,264	0	0	0
7164569	SHIRLEY	NY		11/25/2024		435,013	0	(98)	0	0	(98)	0	3,614	3,516	0	0	0
7164570	SPRING	TX		11/25/2024		196,007	0	(33)	0	0	(33)	0	1,694	1,661	0	0	0
7164571	RIVERVIEW	FL		11/25/2024		199,806	0	(60)	0	0	(60)	0	2,460	2,400	0	0	0
7164572	WILMINGTON	DE		11/25/2024		174,993	0	(43)	0	0	(43)	0	1,655	1,612	0	0	0
7164573	FREEHOLD	NJ		11/25/2024		288,116	0	(68)	0	0	(68)	0	2,747	2,679	0	0	0
7164574	FREEHOLD	NJ		11/25/2024		288,390	0	(69)	0	0	(69)	0	2,748	2,679	0	0	0
7164575	TRENTON	NJ		11/25/2024		236,853	0	(61)	0	0	(61)	0	2,253	2,191	0	0	0
7164576	MILWAUKEE	WI		11/25/2024		110,882	0	(29)	0	0	(29)	0	1,012	983	0	0	0
7164577	BALTIMORE	MD		11/25/2024		208,544	0	(45)	0	0	(45)	0	1,964	1,919	0	0	0
7164578	CROWN POINT	IN		11/25/2024		193,990	0	(39)	0	0	(39)	0	1,669	1,630	0	0	0
7164579	BONHAM	TX		11/25/2024		138,094	0	(33)	0	0	(33)	0	1,373	1,340	0	0	0
7164580	CLERMONT	FL		11/25/2024		298,238	0	(86)	0	0	(86)	0	2,991	2,905	0	0	0
7164581	ST. CLOUD	FL		11/25/2024		288,811	0	(92)	0	0	(92)	0	2,987	2,895	0	0	0
7164583	TAMPA	FL		11/25/2024		243,364	0	(55)	0	0	(55)	0	2,306	2,251	0	0	0
7164584	WEST PALM BEACH	FL		11/25/2024		217,784	0	(45)	0	0	(45)	0	1,873	1,828	0	0	0
7164585	ST. LOUIS	MO		11/25/2024		106,448	0	(22)	0	0	(22)	0	931	909	0	0	0
7164586	HAVERTOWN	PA		11/25/2024		403,061	0	(114)	0	0	(114)	0	3,988	3,874	0	0	0
7164588	LEBANON	PA		11/25/2024		88,397	0	(12)	0	0	(12)	0	1,270	1,259	0	0	0
7164591	OCALA	FL		11/25/2024		130,919	0	(32)	0	0	(32)	0	1,324	1,292	0	0	0
7164592	NEW CANEY	TX		11/25/2024		192,336	0	(44)	0	0	(44)	0	1,822	1,779	0	0	0
7164593	DENVER	CO		11/25/2024		921,889	0	(203)	0	0	(203)	0	8,468	8,265	0	0	0
7164594	MILWAUKEE	WI		11/25/2024		85,001	0	(23)	0	0	(23)	0	797	774	0	0	0
7164595	LAWRENCEVILLE	GA		11/25/2024		120,218	0	(39)	0	0	(39)	0	1,347	1,309	0	0	0
7164596	COOKEVILLE	TN		11/25/2024		327,520	0	(93)	0	0	(93)	0	3,240	3,148	0	0	0
7164597	OAKLAND PARK	FL		11/25/2024		219,443	0	(46)	0	0	(46)	0	1,934	1,888	0	0	0
7164599	VICTORVILLE	CA		11/25/2024		256,460	0	(53)	0	0	(53)	0	2,211	2,159	0	0	0
7164600	VIRGINIA BEACH	VA		11/25/2024		209,471	0	(43)	0	0	(43)	0	1,789	1,746	0	0	0
7164601	OCALA	FL		11/25/2024		186,445	0	(43)	0	0	(43)	0	1,797	1,754	0	0	0
7164602	SCHENECTADY	NY		11/25/2024		298,616	0	(61)	0	0	(61)	0	2,550	2,489	0	0	0
7164604	BROWNSVILLE	TX		11/25/2024		167,607	0	(38)	0	0	(38)	0	1,577	1,539	0	0	0
7164608	EXETER	CA		11/25/2024		317,043	0	(97)	0	0	(97)	0	2,688	2,591	0	0	0
7164609	CHEEKTOWAGA	NY		11/25/2024		293,094	0	(77)	0	0	(77)	0	2,788	2,710	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164610	GREENWOOD	ME		11/25/2024		392,828	0	(88)	0	0	(88)	0	3,696	3,608	0	0	0
7164611	BRONX	NY		11/25/2024		721,524	0	(193)	0	0	(193)	0	5,837	5,645	0	0	0
7164612	COLUMBUS	GA		11/25/2024		162,661	0	(37)	0	0	(37)	0	1,541	1,504	0	0	0
7164613	PEARLAND	TX		11/25/2024		157,009	0	(36)	0	0	(36)	0	1,488	1,452	0	0	0
7164614	HIALEAH	FL		11/25/2024		207,057	0	(56)	0	0	(56)	0	1,957	1,901	0	0	0
7164615	UNION	NJ		11/25/2024		362,188	0	(35)	0	0	(35)	0	3,591	3,556	0	0	0
7164616	LEHIGH ACRES	FL		11/25/2024		161,208	0	(36)	0	0	(36)	0	1,491	1,455	0	0	0
7164617	NORTH CHARLESTON	SC		11/25/2024		159,008	0	(35)	0	0	(35)	0	1,446	1,411	0	0	0
7164618	GRANADA HILLS	CA		11/25/2024		439,104	0	(110)	0	0	(110)	0	4,607	4,497	0	0	0
7164619	DOUGLASVILLE	GA		11/25/2024		138,398	0	(91)	0	0	(91)	0	3,522	3,431	0	0	0
7164621	CONWAY	SC		11/25/2024		255,268	0	(49)	0	0	(49)	0	2,040	1,991	0	0	0
7164622	SARASOTA	FL		11/25/2024		196,115	0	(63)	0	0	(63)	0	3,759	3,696	0	0	0
7164623	WINCHESTER	VA		11/25/2024		274,808	0	(49)	0	0	(49)	0	2,262	2,213	0	0	0
7164625	ATHENS	AL		11/25/2024		133,914	0	(28)	0	0	(28)	0	1,189	1,160	0	0	0
7164626	ORLANDO	FL		11/25/2024		290,716	0	(82)	0	0	(82)	0	2,857	2,775	0	0	0
7164627	LORAIN	OH		11/25/2024		128,452	0	(28)	0	0	(28)	0	1,249	1,220	0	0	0
7164628	PALM SPRINGS	CA		11/25/2024		1,293,637	0	(298)	0	0	(298)	0	12,470	12,171	0	0	0
7164629	ASHEVILLE	NC		11/25/2024		383,331	0	(93)	0	0	(93)	0	3,895	3,802	0	0	0
7164630	COOLBAUGH TWP	PA		11/25/2024		215,788	0	(18)	0	0	(18)	0	1,870	1,851	0	0	0
7164631	HARLINGEN	TX		11/25/2024		252,637	0	(60)	0	0	(60)	0	2,494	2,435	0	0	0
7164632	HARLINGEN	TX		11/25/2024		308,370	0	(71)	0	0	(71)	0	3,046	2,975	0	0	0
7164633	PORTAGE	IN		11/25/2024		191,804	0	(37)	0	0	(37)	0	1,855	1,818	0	0	0
7164634	KISSIMMEE	FL		11/25/2024		273,847	0	(47)	0	0	(47)	0	2,467	2,419	0	0	0
7164635	CITRUS SPRINGS	FL		11/25/2024		213,149	0	(50)	0	0	(50)	0	2,104	2,054	0	0	0
7164636	ATHENS	AL		11/25/2024		204,033	0	(46)	0	0	(46)	0	1,933	1,887	0	0	0
7164638	FAYETTEVILLE	GA		11/25/2024		289,638	0	(77)	0	0	(77)	0	2,997	2,919	0	0	0
7164639	INDIANAPOLIS	IN		11/25/2024		107,395	0	(19)	0	0	(19)	0	991	972	0	0	0
7164640	HINESVILLE	GA		11/25/2024		196,790	0	(51)	0	0	(51)	0	1,891	1,840	0	0	0
7164641	HOPE	IN		11/25/2024		137,748	0	(33)	0	0	(33)	0	1,303	1,271	0	0	0
7164642	CHANDLER	AZ		11/25/2024		321,327	0	(78)	0	0	(78)	0	3,249	3,171	0	0	0
7164644	MIAMI GARDENS	FL		11/25/2024		318,521	0	(46)	0	0	(46)	0	3,175	3,129	0	0	0
7164645	CLEVELAND	OH		11/25/2024		154,739	0	(12)	0	0	(12)	0	1,245	1,233	0	0	0
7164647	FOREST PARK	GA		11/25/2024		205,556	0	(56)	0	0	(56)	0	2,072	2,016	0	0	0
7164648	CANTON	OH		11/25/2024		117,022	0	(19)	0	0	(19)	0	972	953	0	0	0
7164649	SIOUX FALLS	SD		11/25/2024		207,890	0	(41)	0	0	(41)	0	1,732	1,691	0	0	0
7164650	LANSING	MI		11/25/2024		199,321	0	(43)	0	0	(43)	0	1,832	1,789	0	0	0
7164651	DUNDALK	MD		11/25/2024		251,225	0	(57)	0	0	(57)	0	2,422	2,365	0	0	0
7164652	JONESBORO	GA		11/25/2024		172,463	0	(26)	0	0	(26)	0	1,773	1,747	0	0	0
7164653	HILO	HI		11/25/2024		394,916	0	(68)	0	0	(68)	0	4,299	4,230	0	0	0
7164656	ORLANDO	FL		11/25/2024		292,014	0	(67)	0	0	(67)	0	3,053	2,985	0	0	0
7164657	HIXSON	TN		11/25/2024		211,987	0	(50)	0	0	(50)	0	2,140	2,090	0	0	0
7164658	ALHAMBRA	CA		11/25/2024		879,146	0	(133)	0	0	(133)	0	7,842	7,709	0	0	0
7164659	WILMINGTON	NC		11/25/2024		215,846	0	(27)	0	0	(27)	0	1,861	1,834	0	0	0
7164660	DAYTON	OH		11/25/2024		230,143	0	(50)	0	0	(50)	0	2,093	2,043	0	0	0
7164661	DECATUR	GA		11/25/2024		117,363	0	(23)	0	0	(23)	0	954	932	0	0	0
7164662	HYATTSVILLE	MD		11/25/2024		306,350	0	(74)	0	0	(74)	0	3,098	3,024	0	0	0
7164663	CHICAGO	IL		11/25/2024		333,143	0	(54)	0	0	(54)	0	2,819	2,764	0	0	0
7164664	PARK FALLS	WI		11/25/2024		131,541	0	(18)	0	0	(18)	0	1,302	1,284	0	0	0
7164665	BARSTOW	CA		11/25/2024		259,125	0	(19)	0	0	(19)	0	2,319	2,300	0	0	0
7164666	LOS ANGELES	CA		11/25/2024		293,258	0	(71)	0	0	(71)	0	2,966	2,895	0	0	0
7164667	PALM DESERT	CA		11/25/2024		847,717	0	(120)	0	0	(120)	0	8,330	8,210	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164668	MCALLEN	TX		11/25/2024		198,800	0	(55)	0	0	(55)	0	1,907	1,853	0	0	0
7164670	CINCINNATI	OH		11/25/2024		239,223	0	(59)	0	0	(59)	0	2,007	1,949	0	0	0
7164671	LOS ANGELES	CA		11/25/2024		954,783	0	0	0	0	0	0	2,203	2,203	0	0	0
7164672	HOOVER	AL		11/25/2024		372,880	0	(1,374)	0	0	(1,374)	0	31,650	30,275	0	0	0
7164673	LANCASTER	CA		11/25/2024		343,286	0	(226)	0	0	(226)	0	10,604	10,378	0	0	0
7164674	PORTSMOUTH	VA		11/25/2024		182,521	0	(42)	0	0	(42)	0	1,759	1,717	0	0	0
7164675	WACO	TX		11/25/2024		155,634	0	(28)	0	0	(28)	0	1,175	1,147	0	0	0
7164676	LOS ANGELES	CA		11/25/2024		452,675	0	(135)	0	0	(135)	0	4,321	4,186	0	0	0
7164677	GLENOLDEN	PA		11/25/2024		270,797	0	(23)	0	0	(23)	0	2,421	2,398	0	0	0
7164678	LOS ANGELES	CA		11/25/2024		771,901	0	(105)	0	0	(105)	0	7,237	7,132	0	0	0
7164679	SPRING HILL	FL		11/25/2024		216,304	0	(50)	0	0	(50)	0	2,085	2,035	0	0	0
7164680	HOMESTEAD	FL		11/25/2024		309,545	0	(72)	0	0	(72)	0	3,004	2,932	0	0	0
7164681	OLATHE	KS		11/25/2024		219,656	0	(20)	0	0	(20)	0	2,062	2,042	0	0	0
7164682	YORK	PA		11/25/2024		153,736	0	(15)	0	0	(15)	0	1,514	1,499	0	0	0
7164683	BALTIMORE	MD		11/25/2024		109,801	0	(18)	0	0	(18)	0	874	856	0	0	0
7164684	CAMDENTON	MO		11/25/2024		159,571	0	(26)	0	0	(26)	0	1,336	1,311	0	0	0
7164685	SOUTH GATE	CA		11/25/2024		272,311	0	(66)	0	0	(66)	0	2,754	2,688	0	0	0
7164686	BALTIMORE	MD		11/25/2024		251,008	0	(49)	0	0	(49)	0	2,108	2,059	0	0	0
7164687	GRAND RAPIDS	MI		11/25/2024		256,169	0	(60)	0	0	(60)	0	2,490	2,431	0	0	0
7164688	CARMICHAEL	CA		11/25/2024		333,148	0	(69)	0	0	(69)	0	3,433	3,364	0	0	0
7164689	BAKERSFIELD	CA		11/25/2024		223,190	0	(36)	0	0	(36)	0	1,869	1,832	0	0	0
7164690	MEMPHIS	TN		11/25/2024		125,733	0	(26)	0	0	(26)	0	1,074	1,048	0	0	0
7164691	MEMPHIS	TN		11/25/2024		121,542	0	(25)	0	0	(25)	0	1,038	1,013	0	0	0
7164692	MEMPHIS	TN		11/25/2024		121,542	0	(25)	0	0	(25)	0	1,038	1,013	0	0	0
7164693	MEMPHIS	TN		11/25/2024		134,115	0	(27)	0	0	(27)	0	1,145	1,118	0	0	0
7164694	MEMPHIS	TN		11/25/2024		121,542	0	(25)	0	0	(25)	0	1,038	1,013	0	0	0
7164695	MEMPHIS	TN		11/25/2024		108,969	0	(22)	0	0	(22)	0	930	908	0	0	0
7164696	MEMPHIS	TN		11/25/2024		125,733	0	(26)	0	0	(26)	0	1,074	1,048	0	0	0
7164697	LUBBOCK	TX		11/25/2024		103,735	0	(21)	0	0	(21)	0	864	844	0	0	0
7164700	FORT PIERCE	FL		11/25/2024		170,191	0	(29)	0	0	(29)	0	1,496	1,468	0	0	0
7164701	FORT WORTH	TX		11/25/2024		235,549	0	(51)	0	0	(51)	0	2,127	2,076	0	0	0
7164702	ATHENS	AL		11/25/2024		199,918	0	(66)	0	0	(66)	0	2,772	2,706	0	0	0
7164703	CHATTANOOGA	TN		11/25/2024		210,365	0	(208)	0	0	(208)	0	9,330	9,122	0	0	0
7164704	WEST HARTFORD	CT		11/25/2024		272,413	0	(60)	0	0	(60)	0	2,565	2,505	0	0	0
7164705	NAPLES	ME		11/25/2024		289,442	0	(53)	0	0	(53)	0	2,441	2,388	0	0	0
7164706	PLAINVILLE	CT		11/25/2024		224,370	0	(52)	0	0	(52)	0	2,163	2,111	0	0	0
7164707	SARASOTA	FL		11/25/2024		483,322	0	(47)	0	0	(47)	0	4,841	4,794	0	0	0
7164708	MIAMI	FL		11/25/2024		250,196	0	(65)	0	0	(65)	0	2,575	2,510	0	0	0
7164709	MONROE	NY		11/25/2024		488,184	0	(80)	0	0	(80)	0	4,188	4,108	0	0	0
7164710	MAULDIN	SC		11/25/2024		240,075	0	(22)	0	0	(22)	0	2,237	2,216	0	0	0
7164713	RACELAND	LA		11/25/2024		100,157	0	(10)	0	0	(10)	0	756	746	0	0	0
7164715	CHICAGO	IL		11/25/2024		161,331	0	(35)	0	0	(35)	0	1,482	1,446	0	0	0
7164716	DEPEW	NY		11/25/2024		124,562	0	(26)	0	0	(26)	0	1,408	1,382	0	0	0
7164717	TOM BEAN	TX		11/25/2024		254,376	0	(33)	0	0	(33)	0	2,247	2,215	0	0	0
7164719	CARTERSVILLE	GA		11/25/2024		140,311	0	(35)	0	0	(35)	0	3,266	3,231	0	0	0
7164720	LEHIGH ACRES	FL		11/25/2024		305,145	0	(26)	0	0	(26)	0	2,663	2,637	0	0	0
7164721	MONROE	NY		11/25/2024		160,508	0	(32)	0	0	(32)	0	1,441	1,410	0	0	0
7164722	TEMPLE	TX		11/25/2024		169,181	0	(48)	0	0	(48)	0	1,663	1,615	0	0	0
7164723	MCFARLAND	WI		11/25/2024		281,703	0	(77)	0	0	(77)	0	2,703	2,625	0	0	0
7164724	MIAMI	FL		11/25/2024		329,367	0	(232)	0	0	(232)	0	9,841	9,609	0	0	0
7164725	NORTH CHARLESTON	SC		11/25/2024		252,403	0	(22)	0	0	(22)	0	2,296	2,274	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164726	WILSON	NC		11/25/2024		194,556	0	(46)	0	0	(46)	0	2,080	2,034	0	0	0
7164727	KENNETH CITY	FL		11/25/2024		255,682	0	(24)	0	0	(24)	0	2,441	2,417	0	0	0
7164728	ORLANDO	FL		11/25/2024		207,949	0	(46)	0	0	(46)	0	1,910	1,864	0	0	0
7164729	ROCKY MOUNT	NC		11/25/2024		155,508	0	(30)	0	0	(30)	0	1,232	1,202	0	0	0
7164730	PHOENIX	AZ		11/25/2024		144,517	0	(32)	0	0	(32)	0	1,327	1,296	0	0	0
7164731	SAN ANTONIO	TX		11/25/2024		480,764	0	(4,029)	0	0	(4,029)	0	117,352	113,323	0	0	0
7164732	CLERMONT	FL		11/25/2024		313,553	0	(76)	0	0	(76)	0	3,192	3,115	0	0	0
7164734	KATY	TX		11/25/2024		233,637	0	(71)	0	0	(71)	0	2,466	2,395	0	0	0
7164735	HOUSTON	TX		11/25/2024		188,765	0	(141)	0	0	(141)	0	5,040	4,899	0	0	0
7164736	KATY	TX		11/25/2024		246,185	0	(50)	0	0	(50)	0	2,524	2,473	0	0	0
7164737	FULSHEAR	TX		11/25/2024		261,452	0	(77)	0	0	(77)	0	2,695	2,618	0	0	0
7164738	COLUMBUS	OH		11/25/2024		185,226	0	(45)	0	0	(45)	0	1,886	1,840	0	0	0
7164739	EDMOND	OK		11/25/2024		233,847	0	(468)	0	0	(468)	0	28,151	27,683	0	0	0
7164740	GALES FERRY	CT		11/25/2024		314,313	0	(88)	0	0	(88)	0	3,266	3,178	0	0	0
7164742	GROTON	CT		11/25/2024		331,279	0	(113)	0	0	(113)	0	3,719	3,607	0	0	0
7164743	DENTON	TX		11/25/2024		170,961	0	(33)	0	0	(33)	0	1,737	1,704	0	0	0
7164744	MONTICELLO	NY		11/25/2024		231,606	0	(51)	0	0	(51)	0	2,142	2,091	0	0	0
7164745	EDMOND	OK		11/25/2024		243,849	0	(58)	0	0	(58)	0	2,424	2,366	0	0	0
7164746	WINSTON SALEM	NC		11/25/2024		253,619	0	(136)	0	0	(136)	0	3,841	3,705	0	0	0
7164747	GIBSONVILLE	NC		11/25/2024		152,646	0	(14)	0	0	(14)	0	1,478	1,464	0	0	0
7164748	BAY SHORE	NY		11/25/2024		483,362	0	(92)	0	0	(92)	0	3,510	3,418	0	0	0
7164749	YUMA	AZ		11/25/2024		226,741	0	(66)	0	0	(66)	0	2,201	2,135	0	0	0
7164750	FAIRFIELD	AL		11/25/2024		149,111	0	(30)	0	0	(30)	0	1,409	1,379	0	0	0
7164753	HOUSTON	TX		11/25/2024		144,332	0	(41)	0	0	(41)	0	1,418	1,378	0	0	0
7164754	MESQUITE	TX		11/25/2024		254,832	0	(36)	0	0	(36)	0	2,480	2,444	0	0	0
7164755	MEMPHIS	TN		11/25/2024		167,222	0	(41)	0	0	(41)	0	1,775	1,734	0	0	0
7164756	FULSHEAR	TX		11/25/2024		329,301	0	(85)	0	0	(85)	0	3,576	3,490	0	0	0
7164760	CARLETON	MI		11/25/2024		173,253	0	(16)	0	0	(16)	0	1,654	1,638	0	0	0
7164761	PANAMA CITY BEACH	FL		11/25/2024		328,063	0	(1,862)	0	0	(1,862)	0	72,876	71,014	0	0	0
7164762	GRAFTON	WI		11/25/2024		231,782	0	(51)	0	0	(51)	0	2,129	2,078	0	0	0
7164763	SEDALIA	OH		11/25/2024		159,465	0	(35)	0	0	(35)	0	1,465	1,430	0	0	0
7164764	CHULA VISTA	CA		11/25/2024		360,813	0	(87)	0	0	(87)	0	3,648	3,561	0	0	0
7164766	MUNCIE	IN		11/25/2024		137,654	0	(35)	0	0	(35)	0	1,291	1,256	0	0	0
7164767	RICHMOND	VA		11/25/2024		224,292	0	(43)	0	0	(43)	0	2,950	2,907	0	0	0
7164768	MODESTO	CA		11/25/2024		439,595	0	(42)	0	0	(42)	0	4,299	4,257	0	0	0
7164769	CICKSAW	AL		11/25/2024		115,466	0	(32)	0	0	(32)	0	1,135	1,102	0	0	0
7164770	JACKSONVILLE	FL		11/25/2024		157,912	0	(37)	0	0	(37)	0	1,638	1,601	0	0	0
7164771	SANTA FE	TX		11/25/2024		157,706	0	(16)	0	0	(16)	0	1,618	1,602	0	0	0
7164773	GARLAND	TX		11/25/2024		207,624	0	(43)	0	0	(43)	0	2,250	2,207	0	0	0
7164775	HOUSTON	TX		11/25/2024		183,575	0	14	0	0	14	0	688	703	0	0	0
7164777	LOS ANGELES	CA		11/25/2024		850,780	0	(201)	0	0	(201)	0	7,608	7,408	0	0	0
7164787	DECATUR	GA		11/25/2024		367,720	0	(100)	0	0	(100)	0	3,893	3,793	0	0	0
7164789	FLORISSANT	MO		11/25/2024		208,651	0	(26)	0	0	(26)	0	1,799	1,773	0	0	0
7164792	LUBBOCK	TX		11/25/2024		190,350	0	(43)	0	0	(43)	0	1,633	1,589	0	0	0
7164793	WILSON	NC		11/25/2024		139,115	0	(31)	0	0	(31)	0	1,098	1,067	0	0	0
7164794	ROCKY MOUNT	NC		11/25/2024		122,101	0	(28)	0	0	(28)	0	995	967	0	0	0
7164795	WILSON	NC		11/25/2024		137,528	0	(31)	0	0	(31)	0	1,086	1,055	0	0	0
7164805	PHILADELPHIA	PA		09/20/2024		855,115	0	(168)	0	0	(168)	0	8,901	8,733	0	0	0
7164806	JACKSON	MS		09/20/2024		85,451	0	(9)	0	0	(9)	0	919	910	0	0	0
7164807	NEWARK	NJ		09/20/2024		617,883	0	(69)	0	0	(69)	0	7,134	7,064	0	0	0
7164808	NEWARK	NJ		09/20/2024		617,883	0	(69)	0	0	(69)	0	7,134	7,064	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164811	GASTONIA	NC		09/20/2024		175,760	0	(44)	0	0	(44)	0	1,865	1,821	0	0	0
7164812	JACKSONVILLE	FL		09/20/2024		103,334	0	(13)	0	0	(13)	0	1,259	1,246	0	0	0
7164813	BURLESON	TX		09/20/2024		195,469	0	(6)	0	0	(6)	0	2,437	2,431	0	0	0
7164814	SUMTER	SC		09/20/2024		111,783	0	(12)	0	0	(12)	0	1,261	1,248	0	0	0
7164815	BRISTOL	CT		09/20/2024		260,109	0	(5)	0	0	(5)	0	3,246	3,241	0	0	0
7164816	PHILADELPHIA	PA		09/20/2024		267,051	0	(27)	0	0	(27)	0	2,806	2,779	0	0	0
7164817	WILKES-BARRE TOWNSHIP	PA		09/20/2024		142,399	0	(16)	0	0	(16)	0	1,606	1,590	0	0	0
7164818	BRICK TOWNSHIP	NJ		09/20/2024		247,309	0	(51)	0	0	(51)	0	3,112	3,061	0	0	0
7164819	ABILENE	TX		09/20/2024		180,934	0	(23)	0	0	(23)	0	2,086	2,063	0	0	0
7164822	COPPELL	TX		09/20/2024		286,399	0	(78)	0	0	(78)	0	3,182	3,104	0	0	0
7164823	LOGAN	OH		09/20/2024		116,472	0	(27)	0	0	(27)	0	933	907	0	0	0
7164825	RAHWAY	NJ		09/20/2024		401,807	0	(75)	0	0	(75)	0	3,490	3,415	0	0	0
7164826	PERKASIE	PA		09/20/2024		770,839	0	(151)	0	0	(151)	0	6,687	6,536	0	0	0
7164827	CLEVELAND	OH		09/20/2024		111,565	0	(21)	0	0	(21)	0	785	763	0	0	0
7164828	NEWARK	NJ		09/20/2024		638,842	0	(137)	0	0	(137)	0	6,061	5,924	0	0	0
7164829	WANAQUE	NJ		09/20/2024		497,953	0	(98)	0	0	(98)	0	5,184	5,086	0	0	0
7164830	COLUMBUS	OH		09/20/2024		120,204	0	(33)	0	0	(33)	0	1,211	1,178	0	0	0
7164831	COLUMBUS	OH		09/20/2024		167,502	0	(38)	0	0	(38)	0	1,721	1,683	0	0	0
7164832	LUBBOCK	TX		09/20/2024		84,274	0	(22)	0	0	(22)	0	815	793	0	0	0
7164833	RIVIERA BEACH	FL		09/20/2024		145,576	0	(38)	0	0	(38)	0	1,372	1,334	0	0	0
7164834	TOMS RIVER	NJ		09/20/2024		313,695	0	(74)	0	0	(74)	0	3,143	3,069	0	0	0
7164835	SAN ANGELO	TX		09/20/2024		110,819	0	(24)	0	0	(24)	0	1,053	1,029	0	0	0
7164836	COLUMBUS	OH		09/20/2024		166,940	0	(35)	0	0	(35)	0	1,847	1,812	0	0	0
7164837	ST LOUIS	MO		09/20/2024		175,946	0	(44)	0	0	(44)	0	1,851	1,807	0	0	0
7164838	JACKSON	NJ		09/20/2024		544,745	0	(108)	0	0	(108)	0	5,357	5,249	0	0	0
7164839	BALTIMORE	MD		09/20/2024		205,989	0	(53)	0	0	(53)	0	2,064	2,011	0	0	0
7164840	BALTIMORE	MD		09/20/2024		208,225	0	(46)	0	0	(46)	0	2,202	2,155	0	0	0
7164841	BIRMINGHAM	AL		09/20/2024		146,295	0	(36)	0	0	(36)	0	1,553	1,517	0	0	0
7164842	BIRMINGHAM	AL		09/20/2024		132,867	0	(37)	0	0	(37)	0	1,362	1,325	0	0	0
7164843	TRENTON	NJ		09/20/2024		190,991	0	(35)	0	0	(35)	0	1,616	1,581	0	0	0
7164844	WILMINGTON	DE		09/20/2024		409,681	0	(81)	0	0	(81)	0	3,936	3,854	0	0	0
7164845	EASLEY	SC		09/20/2024		233,511	0	(65)	0	0	(65)	0	2,352	2,287	0	0	0
7164846	PENSACOLA	FL		09/20/2024		142,082	0	(34)	0	0	(34)	0	1,473	1,440	0	0	0
7164847	TRENTON	NJ		09/20/2024		191,163	0	(42)	0	0	(42)	0	2,082	2,040	0	0	0
7164848	CLAREMONT	NH		09/20/2024		202,683	0	(65)	0	0	(65)	0	4,608	4,543	0	0	0
7164849	HUNTSVILLE	AL		09/20/2024		229,390	0	(63)	0	0	(63)	0	2,303	2,241	0	0	0
7164850	TRENTON	NJ		09/20/2024		203,932	0	(46)	0	0	(46)	0	2,030	1,984	0	0	0
7164851	MADISON	OH		09/20/2024		87,383	0	(22)	0	0	(22)	0	869	848	0	0	0
7164852	INDIANAPOLIS	IN		09/20/2024		106,520	0	(31)	0	0	(31)	0	1,010	979	0	0	0
7164853	COLUMBUS	OH		09/20/2024		182,041	0	(44)	0	0	(44)	0	1,886	1,842	0	0	0
7164854	WATERBURY	CT		09/20/2024		334,488	0	(61)	0	0	(61)	0	3,620	3,558	0	0	0
7164855	WATERBURY	CT		09/20/2024		330,358	0	(61)	0	0	(61)	0	3,575	3,514	0	0	0
7164856	WATERBURY	CT		09/20/2024		359,265	0	(66)	0	0	(66)	0	3,888	3,822	0	0	0
7164857	WATERBURY	CT		09/20/2024		330,358	0	(61)	0	0	(61)	0	3,575	3,514	0	0	0
7164858	WATERBURY	CT		09/20/2024		342,747	0	(63)	0	0	(63)	0	3,709	3,646	0	0	0
7164859	WATERBURY	CT		09/20/2024		346,876	0	(64)	0	0	(64)	0	3,754	3,690	0	0	0
7164860	WATERBURY	CT		09/20/2024		359,265	0	(66)	0	0	(66)	0	3,888	3,822	0	0	0
7164861	PHILADELPHIA	PA		09/20/2024		386,689	0	(86)	0	0	(86)	0	3,880	3,794	0	0	0
7164862	RANCHO CORDOVA	CA		09/20/2024		352,303	0	(86)	0	0	(86)	0	3,947	3,861	0	0	0
7164863	OMAHA	NE		09/20/2024		147,994	0	(42)	0	0	(42)	0	1,509	1,466	0	0	0
7164864	HAVRE DE GRACE	MD		09/20/2024		312,782	0	(69)	0	0	(69)	0	3,176	3,107	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164865	HAVRE DE GRACE	MD		09/20/2024		312,782	0	(69)	0	0	(69)	0	3,176	3,107	0	0	0
7164866	FORT LAUDERDALE	FL		09/20/2024		462,068	0	(108)	0	0	(108)	0	4,792	4,684	0	0	0
7164867	JERSEY CITY	NJ		09/20/2024		736,022	0	(194)	0	0	(194)	0	7,132	6,938	0	0	0
7164868	ORANGEBURG	SC		09/20/2024		102,332	0	(51)	0	0	(51)	0	1,986	1,934	0	0	0
7164869	HOUSTON	TX		09/20/2024		353,319	0	(95)	0	0	(95)	0	3,562	3,467	0	0	0
7164870	ANDERSON	IN		09/20/2024		92,353	0	(24)	0	0	(24)	0	924	900	0	0	0
7164871	MOUNT DORA	FL		09/20/2024		316,951	0	(79)	0	0	(79)	0	3,110	3,031	0	0	0
7164872	DETROIT	MI		09/20/2024		94,083	0	(25)	0	0	(25)	0	1,119	1,094	0	0	0
7164873	LANSING	MI		09/20/2024		121,463	0	(33)	0	0	(33)	0	1,191	1,159	0	0	0
7164874	SICKLERVILLE	NJ		09/20/2024		149,547	0	(37)	0	0	(37)	0	1,501	1,465	0	0	0
7164875	ANNISTON	AL		09/20/2024		101,896	0	(23)	0	0	(23)	0	1,124	1,101	0	0	0
7164876	NEW HAVEN	CT		09/20/2024		452,940	0	(97)	0	0	(97)	0	4,849	4,752	0	0	0
7164877	SPRING	TX		09/20/2024		182,051	0	(59)	0	0	(59)	0	1,900	1,842	0	0	0
7164878	MILWAUKEE	WI		09/20/2024		76,579	0	(18)	0	0	(18)	0	839	821	0	0	0
7164880	WEST CHICAGO	IL		09/20/2024		339,767	0	(78)	0	0	(78)	0	3,739	3,661	0	0	0
7164881	ROCK HILL	SC		09/20/2024		197,103	0	(322)	0	0	(322)	0	14,416	14,094	0	0	0
7164882	MEMPHIS	TN		09/20/2024		96,280	0	(18)	0	0	(18)	0	1,003	984	0	0	0
7164883	KNIGHTDALE	NC		09/20/2024		223,003	0	(53)	0	0	(53)	0	2,410	2,357	0	0	0
7164884	ORLANDO	FL		09/20/2024		292,082	0	(76)	0	0	(76)	0	2,891	2,814	0	0	0
7164885	FORT VALLEY	GA		09/20/2024		101,713	0	(28)	0	0	(28)	0	983	955	0	0	0
7164886	BUFFALO	NY		09/20/2024		212,337	0	(45)	0	0	(45)	0	1,864	1,819	0	0	0
7164887	WASHINGTON	NC		09/20/2024		160,339	0	(41)	0	0	(41)	0	1,648	1,608	0	0	0
7164888	DALLAS	TX		09/20/2024		106,501	0	(26)	0	0	(26)	0	1,103	1,077	0	0	0
7164889	DALLAS	TX		09/20/2024		155,769	0	(39)	0	0	(39)	0	1,574	1,535	0	0	0
7164891	BARBERTON	OH		09/20/2024		118,583	0	(30)	0	0	(30)	0	1,141	1,111	0	0	0
7164892	GREENBELT	MD		09/20/2024		153,601	0	(37)	0	0	(37)	0	1,633	1,596	0	0	0
7164893	NEWARK	OH		09/20/2024		114,695	0	(32)	0	0	(32)	0	1,184	1,151	0	0	0
7164894	ORANGE	CT		09/20/2024		485,087	0	(130)	0	0	(130)	0	5,013	4,882	0	0	0
7164895	MILWAUKEE	WI		09/20/2024		114,558	0	(27)	0	0	(27)	0	1,301	1,274	0	0	0
7164896	LAFAYETTE	IN		09/20/2024		140,103	0	(31)	0	0	(31)	0	1,535	1,504	0	0	0
7164898	NEW BRITAIN	CT		09/20/2024		376,804	0	(84)	0	0	(84)	0	3,628	3,543	0	0	0
7164899	NEWARK	NJ		09/20/2024		560,753	0	(95)	0	0	(95)	0	5,853	5,758	0	0	0
7164900	HAMILTON	OH		09/20/2024		107,049	0	(30)	0	0	(30)	0	1,051	1,021	0	0	0
7164901	LAKE CHARLES	LA		09/20/2024		103,314	0	(31)	0	0	(31)	0	1,057	1,026	0	0	0
7164902	SCHENECTADY	NY		09/20/2024		156,556	0	(37)	0	0	(37)	0	1,389	1,352	0	0	0
7164903	TRENTON	NJ		09/20/2024		217,884	0	(43)	0	0	(43)	0	2,241	2,198	0	0	0
7164904	SAINT JOSEPH	MO		09/20/2024		121,070	0	(32)	0	0	(32)	0	1,154	1,122	0	0	0
7164905	WILDWOOD	FL		09/20/2024		160,023	0	(41)	0	0	(41)	0	1,645	1,604	0	0	0
7164906	CLEVELAND	OH		09/20/2024		143,066	0	(34)	0	0	(34)	0	1,429	1,395	0	0	0
7164908	FOREST	VA		09/23/2024		238,993	0	(61)	0	0	(61)	0	2,614	2,552	0	0	0
7164910	LAKE ZURICH	IL		09/23/2024		195,020	0	(42)	0	0	(42)	0	2,026	1,985	0	0	0
7164911	VINTON	VA		09/23/2024		239,669	0	(53)	0	0	(53)	0	2,094	2,040	0	0	0
7164912	NAPERVILLE	IL		09/23/2024		246,219	0	(7,106)	0	0	(7,106)	0	97,747	90,642	0	0	0
7164913	SANFORD	NC		09/23/2024		192,225	0	(37)	0	0	(37)	0	1,563	1,526	0	0	0
7164914	SHAKER HEIGHTS	OH		09/23/2024		125,712	0	(24)	0	0	(24)	0	913	889	0	0	0
7164915	MIAMI	FL		09/23/2024		269,357	0	(63)	0	0	(63)	0	2,711	2,648	0	0	0
7164916	WEST PALM BEACH	FL		09/23/2024		172,528	0	(83)	0	0	(83)	0	2,787	2,704	0	0	0
7164917	HIALEAH	FL		09/23/2024		180,169	0	(41)	0	0	(41)	0	1,828	1,787	0	0	0
7164918	AKRON	OH		09/23/2024		203,473	0	(57)	0	0	(57)	0	2,000	1,943	0	0	0
7164919	LEHIGH ACRES	FL		09/23/2024		246,918	0	(61)	0	0	(61)	0	2,557	2,497	0	0	0
7164920	HOMESTEAD	FL		09/23/2024		256,513	0	(62)	0	0	(62)	0	2,599	2,537	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164922	THORNTON	CO		09/23/2024		287,942	0	(68)	0	0	(68)	0	2,843	2,776	0	0	0
7164923	MOBILE	AL		09/23/2024		105,994	0	(27)	0	0	(27)	0	1,124	1,097	0	0	0
7164924	WATERBURY	CT		09/23/2024		200,702	0	(51)	0	0	(51)	0	1,861	1,810	0	0	0
7164926	WATERBURY	CT		09/23/2024		230,611	0	(59)	0	0	(59)	0	2,154	2,095	0	0	0
7164927	BRADENTON	FL		09/23/2024		283,056	0	(55)	0	0	(55)	0	2,481	2,427	0	0	0
7164928	NORTH BERGEN	NJ		09/23/2024		393,167	0	(92)	0	0	(92)	0	3,470	3,377	0	0	0
7164929	GOOSE CREEK	SC		09/23/2024		168,353	0	(51)	0	0	(51)	0	2,228	2,177	0	0	0
7164930	LAKE ELSINORE	CA		09/23/2024		228,234	0	(38)	0	0	(38)	0	2,007	1,969	0	0	0
7164931	PRINCETON	TX		09/23/2024		209,945	0	(35)	0	0	(35)	0	2,267	2,232	0	0	0
7164932	OCALA	FL		09/23/2024		257,698	0	(74)	0	0	(74)	0	3,508	3,435	0	0	0
7164933	CHATTANOOGA	TN		09/23/2024		179,035	0	(43)	0	0	(43)	0	1,814	1,771	0	0	0
7164934	SUNRISE	FL		09/23/2024		167,234	0	(35)	0	0	(35)	0	1,824	1,789	0	0	0
7164935	NASHVILLE	TN		09/23/2024		341,889	0	(84)	0	0	(84)	0	3,463	3,379	0	0	0
7164936	ALTAVISTA	VA		09/23/2024		219,837	0	(49)	0	0	(49)	0	2,069	2,020	0	0	0
7164937	VACAVILLE	CA		09/23/2024		180,880	0	(42)	0	0	(42)	0	1,786	1,744	0	0	0
7164938	CAPE CORAL	FL		09/23/2024		271,597	0	(77)	0	0	(77)	0	4,040	3,963	0	0	0
7164940	CONCORD	CA		09/23/2024		205,841	0	(143)	0	0	(143)	0	9,495	9,352	0	0	0
7164942	GRAHAM	NC		09/23/2024		149,479	0	(40)	0	0	(40)	0	1,400	1,360	0	0	0
7164943	MIAMI	FL		09/23/2024		160,506	0	(47)	0	0	(47)	0	1,526	1,479	0	0	0
7164944	LEWES	DE		09/23/2024		276,244	0	(52)	0	0	(52)	0	2,423	2,371	0	0	0
7164945	LAWRENCEVILLE	GA		09/23/2024		314,773	0	(74)	0	0	(74)	0	3,108	3,034	0	0	0
7164946	NEW BEDFORD	MA		09/23/2024		277,713	0	(53)	0	0	(53)	0	2,915	2,862	0	0	0
7164947	MILLVILLE	DE		09/23/2024		299,775	0	(63)	0	0	(63)	0	3,196	3,133	0	0	0
7164948	COLUMBUS	GA		09/23/2024		126,680	0	(30)	0	0	(30)	0	1,284	1,253	0	0	0
7164950	TUCSON	AZ		09/23/2024		233,272	0	(57)	0	0	(57)	0	2,180	2,123	0	0	0
7164951	TUCSON	AZ		09/23/2024		222,759	0	(47)	0	0	(47)	0	1,984	1,937	0	0	0
7164952	SAINT LOUIS	MO		09/23/2024		105,815	0	(22)	0	0	(22)	0	973	951	0	0	0
7164953	EL CENTRO	CA		09/23/2024		307,354	0	(50)	0	0	(50)	0	2,637	2,587	0	0	0
7164954	TOMS RIVER	NJ		09/23/2024		177,988	0	(43)	0	0	(43)	0	1,803	1,761	0	0	0
7164955	GREENSBORO	NC		09/23/2024		128,019	0	(34)	0	0	(34)	0	1,300	1,266	0	0	0
7164956	ALTAMONTE SPRINGS	FL		09/23/2024		124,608	0	(29)	0	0	(29)	0	1,201	1,173	0	0	0
7164957	LOUISVILLE	KY		09/23/2024		109,634	0	(21)	0	0	(21)	0	837	817	0	0	0
7164958	BELLINGHAM	WA		09/23/2024		397,136	0	(82)	0	0	(82)	0	4,060	3,978	0	0	0
7164959	BROKEN ARROW	OK		09/23/2024		132,489	0	(20)	0	0	(20)	0	1,385	1,366	0	0	0
7164960	WELLINGTON	FL		09/23/2024		344,788	0	(77)	0	0	(77)	0	3,245	3,168	0	0	0
7164961	PRINCETON	TX		09/23/2024		222,247	0	(33)	0	0	(33)	0	2,455	2,422	0	0	0
7164962	CHARLOTTE	NC		09/23/2024		324,191	0	(74)	0	0	(74)	0	3,125	3,051	0	0	0
7164963	DORAVILLE	GA		09/23/2024		182,801	0	(75)	0	0	(75)	0	3,208	3,133	0	0	0
7164964	ARDMORE	OK		09/23/2024		128,359	0	(16)	0	0	(16)	0	1,090	1,074	0	0	0
7164965	HIGH POINT	NC		09/23/2024		128,374	0	(22)	0	0	(22)	0	1,157	1,134	0	0	0
7164966	HARRISON TOWNSHIP	MI		09/23/2024		200,860	0	(29)	0	0	(29)	0	2,020	1,992	0	0	0
7164968	DENVER	CO		09/23/2024		287,867	0	(74)	0	0	(74)	0	3,126	3,052	0	0	0
7164969	LULING	LA		09/23/2024		143,723	0	(28)	0	0	(28)	0	1,169	1,141	0	0	0
7164971	STROUDSBURG	PA		09/23/2024		231,845	0	(19)	0	0	(19)	0	2,024	2,004	0	0	0
7164972	STROUDSBURG	PA		09/23/2024		196,000	0	(16)	0	0	(16)	0	1,715	1,699	0	0	0
7164973	DULUTH	GA		09/23/2024		279,899	0	(60)	0	0	(60)	0	2,789	2,729	0	0	0
7164974	CYPRESS	TX		09/23/2024		382,950	0	(379)	0	0	(379)	0	9,248	8,869	0	0	0
7164975	RICHMOND	VA		09/23/2024		165,297	0	(12)	0	0	(12)	0	1,158	1,146	0	0	0
7164976	SHIRLEY	NY		09/23/2024		521,255	0	(85)	0	0	(85)	0	4,489	4,405	0	0	0
7164977	NEW WINDSOR	MD		09/23/2024		214,822	0	(39)	0	0	(39)	0	2,021	1,982	0	0	0
7164978	FRESNO	CA		09/23/2024		224,531	0	(45)	0	0	(45)	0	1,889	1,844	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7164979	EAST LANSING	MI		09/23/2024		196,042	0	(227)	0	0	(227)	0	8,446	8,220	0	0	0
7164980	STATESVILLE	NC		09/23/2024		213,170	0	(18)	0	0	(18)	0	1,893	1,875	0	0	0
7164981	INDIANAPOLIS	IN		09/23/2024		132,303	0	(35)	0	0	(35)	0	1,248	1,212	0	0	0
7164982	CORPUS CHRISTI	TX		09/23/2024		133,085	0	(37)	0	0	(37)	0	1,286	1,249	0	0	0
7164983	MANCHESTER	TN		09/23/2024		155,380	0	(33)	0	0	(33)	0	1,176	1,143	0	0	0
7164984	INDIANAPOLIS	IN		09/23/2024		126,582	0	(26)	0	0	(26)	0	1,081	1,055	0	0	0
7164985	MCKEES ROCKS	PA		09/23/2024		110,308	0	(6)	0	0	(6)	0	645	639	0	0	0
7164986	DAYTONA BEACH	FL		09/23/2024		201,401	0	(47)	0	0	(47)	0	1,956	1,909	0	0	0
7164987	ALPHARETTA	GA		09/23/2024		258,391	0	(63)	0	0	(63)	0	2,631	2,568	0	0	0
7164989	FORNEY	TX		09/23/2024		183,254	0	(16)	0	0	(16)	0	1,691	1,675	0	0	0
7164990	OCEANSIDE	CA		09/23/2024		345,933	0	(62)	0	0	(62)	0	3,238	3,176	0	0	0
7164991	DANVILLE	VA		09/23/2024		160,342	0	(32)	0	0	(32)	0	1,450	1,418	0	0	0
7164992	WACO	TX		09/23/2024		197,003	0	(44)	0	0	(44)	0	1,721	1,678	0	0	0
7164994	CORPUS CHRISTI	TX		09/23/2024		88,878	0	(18)	0	0	(18)	0	747	728	0	0	0
7164995	ATHENS	AL		09/23/2024		218,093	0	(61)	0	0	(61)	0	2,158	2,097	0	0	0
7164996	WESLACO	TX		09/23/2024		377,919	0	(45)	0	0	(45)	0	3,126	3,081	0	0	0
7164997	WESLACO	TX		09/23/2024		377,919	0	(45)	0	0	(45)	0	3,126	3,081	0	0	0
7164998	MACHESNEY PARK	IL		09/23/2024		142,018	0	(27)	0	0	(27)	0	967	940	0	0	0
7164999	WESLACO	TX		09/23/2024		377,919	0	(45)	0	0	(45)	0	3,126	3,081	0	0	0
7165000	INWOOD	WV		09/23/2024		225,972	0	(14)	0	0	(14)	0	1,741	1,728	0	0	0
7165001	HIGH POINT	NC		09/23/2024		180,682	0	(37)	0	0	(37)	0	1,543	1,506	0	0	0
7165002	HOMESTEAD	FL		09/23/2024		269,841	0	(72)	0	0	(72)	0	2,610	2,538	0	0	0
7165003	MISSION	TX		09/23/2024		119,125	0	(30)	0	0	(30)	0	2,790	2,759	0	0	0
7165004	JURUPA VALLEY	CA		09/23/2024		376,438	0	(69)	0	0	(69)	0	3,198	3,128	0	0	0
7165005	JURUPA VALLEY	CA		09/23/2024		752,876	0	(138)	0	0	(138)	0	6,395	6,257	0	0	0
7165007	MACON	GA		09/23/2024		82,181	0	(22)	0	0	(22)	0	770	748	0	0	0
7165008	TULSA	OK		09/23/2024		229,922	0	(65)	0	0	(65)	0	2,085	2,020	0	0	0
7165009	COLUMBUS	OH		09/23/2024		128,394	0	(25)	0	0	(25)	0	2,175	2,149	0	0	0
7165010	COLUMBIA	SC		09/23/2024		208,055	0	(55)	0	0	(55)	0	1,949	1,894	0	0	0
7165012	HESPERIA	CA		09/23/2024		245,899	0	(55)	0	0	(55)	0	2,330	2,275	0	0	0
7165013	HOLLYWOOD	FL		09/23/2024		415,668	0	(92)	0	0	(92)	0	3,940	3,848	0	0	0
7165014	GAINESVILLE	FL		09/23/2024		318,864	0	(95)	0	0	(95)	0	3,524	3,429	0	0	0
7165015	MIAMI	FL		09/23/2024		338,321	0	(69)	0	0	(69)	0	3,134	3,066	0	0	0
7165016	MEDFORD	OR		09/23/2024		209,476	0	(44)	0	0	(44)	0	1,833	1,790	0	0	0
7165017	CORPUS CHRISTI	TX		09/23/2024		158,562	0	(43)	0	0	(43)	0	1,521	1,478	0	0	0
7165018	ALEXANDER	AR		09/23/2024		125,298	0	(25)	0	0	(25)	0	1,054	1,029	0	0	0
7165019	SAN BENITO	TX		09/23/2024		139,141	0	(30)	0	0	(30)	0	1,257	1,227	0	0	0
7165020	MANASSAS	VA		09/23/2024		238,982	0	(70)	0	0	(70)	0	2,464	2,394	0	0	0
7165021	MACON	GA		09/23/2024		98,954	0	(23)	0	0	(23)	0	954	931	0	0	0
7165022	MATTHEWS	NC		09/23/2024		290,546	0	(81)	0	0	(81)	0	2,953	2,872	0	0	0
7165023	YUMA	AZ		09/23/2024		104,626	0	(38)	0	0	(38)	0	1,584	1,546	0	0	0
7165024	ABSECON	NJ		09/23/2024		114,377	0	(27)	0	0	(27)	0	998	971	0	0	0
7165025	AUSTIN	TX		09/23/2024		216,790	0	(48)	0	0	(48)	0	2,006	1,958	0	0	0
7165026	TUCSON	AZ		09/23/2024		185,049	0	(41)	0	0	(41)	0	1,629	1,587	0	0	0
7165028	BALTIMORE	MD		09/23/2024		78,558	0	(5)	0	0	(5)	0	612	607	0	0	0
7165029	MANVEL	TX		09/23/2024		187,238	0	(42)	0	0	(42)	0	1,762	1,720	0	0	0
7165030	BINGHAMTON	NY		09/23/2024		108,873	0	(133)	0	0	(133)	0	3,126	2,993	0	0	0
7165031	CHAMPIONS GATE	FL		09/23/2024		227,096	0	(22)	0	0	(22)	0	2,275	2,253	0	0	0
7165032	RIDGEFIELD PARK	NJ		09/23/2024		489,041	0	(99)	0	0	(99)	0	4,314	4,215	0	0	0
7165033	BROOKLYN	NY		09/23/2024		871,739	0	(255)	0	0	(255)	0	8,988	8,733	0	0	0
7165035	DECATUR	GA		09/23/2024		284,824	0	(77)	0	0	(77)	0	2,733	2,656	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7165036	PHILADELPHIA	PA		09/23/2024		223,792	0	(20)	0	0	(20)	0	2,086	2,066	0	0	0
7165037	NANUET	NY		09/23/2024		815,353	0	(141)	0	0	(141)	0	7,583	7,443	0	0	0
7165039	NEWARK	NJ		09/23/2024		559,740	0	(102)	0	0	(102)	0	5,424	5,322	0	0	0
7165040	FORT LAUDERDALE	FL		09/23/2024		477,928	0	(120)	0	0	(120)	0	4,947	4,827	0	0	0
7165041	PATTERSON	NJ		09/23/2024		571,484	0	(102)	0	0	(102)	0	4,895	4,793	0	0	0
7165042	RAHWAY	NJ		09/23/2024		382,037	0	(67)	0	0	(67)	0	3,502	3,435	0	0	0
7165043	HAZEL PARK	MI		09/23/2024		75,560	0	18	0	0	18	0	(18)	0	0	0	0
7165045	GRIFFITH	IN		09/23/2024		172,595	0	(9)	0	0	(9)	0	1,917	1,908	0	0	0
7165046	LOUISVILLE	KY		09/23/2024		157,392	0	(20)	0	0	(20)	0	1,564	1,545	0	0	0
7165047	MUNCIE	IN		09/23/2024		92,266	0	(13)	0	0	(13)	0	961	948	0	0	0
7165048	LITCHFIELD	NH		09/23/2024		488,746	0	(49)	0	0	(49)	0	4,862	4,813	0	0	0
7165050	FOREST PARK	GA		09/23/2024		174,153	0	(24)	0	0	(24)	0	1,796	1,772	0	0	0
7165051	RIVERVIEW	FL		09/23/2024		306,441	0	(26)	0	0	(26)	0	3,366	3,340	0	0	0
7165052	EAST PITTSBURGH	PA		09/23/2024		97,833	0	(8)	0	0	(8)	0	733	724	0	0	0
7165053	BIRMINGHAM	AL		09/23/2024		161,571	0	(6)	0	0	(6)	0	1,779	1,773	0	0	0
7165054	SPRINGFIELD	MA		09/23/2024		215,121	0	(28)	0	0	(28)	0	2,186	2,158	0	0	0
7165055	SPRINGFIELD	MA		09/23/2024		213,470	0	(29)	0	0	(29)	0	2,345	2,316	0	0	0
7165057	MILWAUKEE	WI		09/23/2024		150,332	0	(22)	0	0	(22)	0	1,654	1,632	0	0	0
7165058	NORTH PORT	FL		09/23/2024		197,062	0	(29)	0	0	(29)	0	2,091	2,061	0	0	0
7165059	HICKORY	NC		09/23/2024		228,349	0	(38)	0	0	(38)	0	2,320	2,282	0	0	0
7165060	TARPON SPRINGS	FL		09/23/2024		199,797	0	(24)	0	0	(24)	0	2,247	2,222	0	0	0
7165061	PHILADELPHIA	PA		09/23/2024		145,314	0	(14)	0	0	(14)	0	1,344	1,330	0	0	0
7165062	OAKS	PA		09/23/2024		320,718	0	(85)	0	0	(85)	0	6,231	6,147	0	0	0
7165063	ATLANTA	GA		09/23/2024		358,561	0	(57)	0	0	(57)	0	3,924	3,867	0	0	0
7165064	MACON	GA		09/23/2024		107,590	0	(16)	0	0	(16)	0	1,175	1,160	0	0	0
7165065	BIRMINGHAM	AL		09/23/2024		88,744	0	(13)	0	0	(13)	0	876	863	0	0	0
7165067	DENVER	CO		09/23/2024		202,139	0	(24)	0	0	(24)	0	2,338	2,314	0	0	0
7165068	ERLANGER	KY		09/23/2024		160,253	0	(18)	0	0	(18)	0	2,017	1,999	0	0	0
7165069	ROCHESTER	NY		09/23/2024		147,229	0	(19)	0	0	(19)	0	1,610	1,591	0	0	0
7165070	SAGINAW	MI		09/23/2024		82,059	0	(19)	0	0	(19)	0	881	862	0	0	0
7165072	MILLVILLE	NJ		09/23/2024		177,534	0	(23)	0	0	(23)	0	2,003	1,980	0	0	0
7165073	ROCHESTER	NY		09/23/2024		118,840	0	(16)	0	0	(16)	0	1,312	1,296	0	0	0
7165074	GREENSBORO	NC		09/23/2024		200,239	0	(25)	0	0	(25)	0	1,987	1,962	0	0	0
7165075	CHARLOTTE	NC		09/23/2024		337,322	0	(78)	0	0	(78)	0	3,398	3,321	0	0	0
7165076	SOUDERTON	PA		09/23/2024		290,058	0	(59)	0	0	(59)	0	3,139	3,081	0	0	0
7165077	WARNER ROBINS	GA		09/23/2024		99,829	0	(14)	0	0	(14)	0	1,103	1,089	0	0	0
7165078	CHICKAMAUGA	GA		09/23/2024		158,326	0	(22)	0	0	(22)	0	1,747	1,726	0	0	0
7165079	WATERBURY	CT		09/23/2024		295,286	0	(55)	0	0	(55)	0	2,945	2,890	0	0	0
7165080	RALEIGH	NC		09/23/2024		455,637	0	(51)	0	0	(51)	0	4,714	4,663	0	0	0
7165081	DETROIT	MI		09/23/2024		77,616	0	(22)	0	0	(22)	0	777	755	0	0	0
7165083	FRANKLIN	WI		09/23/2024		328,654	0	(49)	0	0	(49)	0	3,666	3,617	0	0	0
7165084	EASTON	PA		09/23/2024		294,449	0	(29)	0	0	(29)	0	3,010	2,981	0	0	0
7165085	LEESBURG	GA		09/23/2024		133,400	0	(18)	0	0	(18)	0	1,523	1,505	0	0	0
7165086	PEWAUKEE	WI		09/23/2024		296,411	0	(24)	0	0	(24)	0	3,573	3,550	0	0	0
7165087	MILWAUKEE	WI		09/23/2024		136,569	0	(7)	0	0	(7)	0	1,572	1,565	0	0	0
7165088	CHARLOTTESVILLE	VA		09/23/2024		387,834	0	(28)	0	0	(28)	0	4,489	4,461	0	0	0
7165089	WOODBRIDGE	VA		09/23/2024		261,314	0	(14)	0	0	(14)	0	3,088	3,074	0	0	0
7165090	CONROE	TX		09/23/2024		371,519	0	(43)	0	0	(43)	0	4,473	4,430	0	0	0
7165091	GRAND PRAIRIE	TX		09/23/2024		242,517	0	(38)	0	0	(38)	0	2,589	2,551	0	0	0
7165092	TALLAHASSEE	FL		09/23/2024		145,600	0	(20)	0	0	(20)	0	1,657	1,637	0	0	0
7165093	OWINGS MILLS	MD		09/23/2024		177,210	0	(18)	0	0	(18)	0	2,323	2,305	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7165095	TULSA	OK		09/23/2024		95,091	0	(12)	0	0	(12)	0	1,040	1,027	0	0	0
7165096	LOS ANGELES	CA		09/23/2024		533,975	0	(83)	0	0	(83)	0	5,761	5,679	0	0	0
7165097	ORLANDO	FL		09/23/2024		177,661	0	(32)	0	0	(32)	0	2,036	2,004	0	0	0
7165098	LUBBOCK	TX		09/23/2024		212,426	0	(38)	0	0	(38)	0	2,417	2,378	0	0	0
7165099	LANSDOWNE	PA		09/23/2024		154,825	0	(16)	0	0	(16)	0	1,601	1,585	0	0	0
7165100	SAN ANTONIO	TX		09/23/2024		166,550	0	(29)	0	0	(29)	0	1,804	1,774	0	0	0
7165101	TULSA	OK		09/23/2024		108,388	0	(25)	0	0	(25)	0	1,148	1,123	0	0	0
7165102	MADISON HEIGHTS	MI		09/23/2024		187,716	0	(39)	0	0	(39)	0	2,162	2,123	0	0	0
7165103	ROYAL OAK	MI		09/23/2024		196,994	0	(40)	0	0	(40)	0	2,253	2,213	0	0	0
7165106	BALTIMORE	MD		09/23/2024		194,513	0	(39)	0	0	(39)	0	2,022	1,983	0	0	0
7165108	RIVERVIEW	FL		09/23/2024		226,416	0	11	0	0	11	0	3,340	3,351	0	0	0
7165109	MEMPHIS	TN		09/23/2024		83,945	0	(52)	0	0	(52)	0	2,142	2,090	0	0	0
7165110	KENNER	LA		09/23/2024		429,261	0	(65)	0	0	(65)	0	4,541	4,477	0	0	0
7165111	CHARLOTTE	NC		09/23/2024		164,375	0	(30)	0	0	(30)	0	1,884	1,854	0	0	0
7165112	MIAMI	FL		09/23/2024		331,178	0	(51)	0	0	(51)	0	3,573	3,522	0	0	0
7165113	BURLINGTON	NC		09/23/2024		77,850	0	(16)	0	0	(16)	0	820	804	0	0	0
7165114	TOOELE	UT		09/23/2024		375,378	0	(68)	0	0	(68)	0	4,040	3,972	0	0	0
7165115	KNOXVILLE	TN		09/23/2024		411,164	0	0	0	0	0	0	5,603	5,603	0	0	0
7165116	ST. LOUIS	MO		09/23/2024		226,791	0	(25)	0	0	(25)	0	3,932	3,908	0	0	0
7165117	LINDEN	VA		09/23/2024		506,029	0	(79)	0	0	(79)	0	5,933	5,854	0	0	0
7165118	INKSTER	MI		09/23/2024		111,914	0	(20)	0	0	(20)	0	1,243	1,224	0	0	0
7165120	JUPITER	FL		09/23/2024		371,373	0	16	0	0	16	0	5,236	5,253	0	0	0
7165121	BALTIMORE	MD		09/23/2024		107,104	0	(20)	0	0	(20)	0	1,294	1,275	0	0	0
7165122	COPLEY	OH		09/23/2024		201,898	0	(49)	0	0	(49)	0	2,219	2,170	0	0	0
7165123	ALBANY	GA		09/23/2024		110,033	0	(18)	0	0	(18)	0	1,277	1,259	0	0	0
7165124	SAN ANTONIO	TX		09/23/2024		187,649	0	(28)	0	0	(28)	0	2,101	2,073	0	0	0
7165125	BLACKWOOD	NJ		09/24/2024		253,747	0	(26)	0	0	(26)	0	2,169	2,143	0	0	0
7165126	DUBUQUE	IA		09/24/2024		148,523	0	(29)	0	0	(29)	0	1,457	1,428	0	0	0
7165127	INDIANAPOLIS	IN		09/24/2024		133,503	0	(21)	0	0	(21)	0	1,287	1,266	0	0	0
7165132	CHARLESTON	WV		09/24/2024		145,103	0	(24)	0	0	(24)	0	1,248	1,224	0	0	0
7165133	BALTIMORE	MD		09/24/2024		125,381	0	(24)	0	0	(24)	0	1,162	1,138	0	0	0
7165134	MANASSAS	VA		09/24/2024		533,340	0	(98)	0	0	(98)	0	5,121	5,022	0	0	0
7165135	KANSAS CITY	MO		09/24/2024		164,700	0	(37)	0	0	(37)	0	1,067	1,030	0	0	0
7165136	CLEVELAND	OH		09/24/2024		79,475	0	(8)	0	0	(8)	0	603	595	0	0	0
7165137	DETROIT	MI		09/24/2024		291,148	0	(31)	0	0	(31)	0	3,291	3,260	0	0	0
7165138	DAYTON	OH		09/24/2024		141,840	0	(18)	0	0	(18)	0	1,216	1,198	0	0	0
7165139	HOUSTON	TX		09/24/2024		143,373	0	(26)	0	0	(26)	0	1,401	1,375	0	0	0
7165140	EULESS	TX		09/24/2024		225,618	0	(37)	0	0	(37)	0	2,132	2,094	0	0	0
7165144	UNION CITY	NJ		09/24/2024		549,406	0	(56)	0	0	(56)	0	6,154	6,098	0	0	0
7165146	CHICAGO HEIGHTS	IL		09/24/2024		158,183	0	(22)	0	0	(22)	0	1,689	1,666	0	0	0
7165147	CENTRAL VALLEY	NY		09/24/2024		509,679	0	(75)	0	0	(75)	0	5,264	5,189	0	0	0
7165148	MOCKSVILLE	NC		09/24/2024		88,216	0	(13)	0	0	(13)	0	883	870	0	0	0
7165149	OKLAHOMA CITY	OK		09/24/2024		277,628	0	(51)	0	0	(51)	0	2,571	2,520	0	0	0
7165150	HANOVER PARK	IL		09/24/2024		164,038	0	(16)	0	0	(16)	0	1,641	1,625	0	0	0
7165151	CHICAGO	IL		09/24/2024		233,555	0	(52)	0	0	(52)	0	2,040	1,989	0	0	0
7165152	BROOKLYN	NY		09/24/2024		699,600	0	(87)	0	0	(87)	0	6,330	6,243	0	0	0
7165153	THE BRONX	NY		09/24/2024		765,477	0	(101)	0	0	(101)	0	7,997	7,896	0	0	0
7165154	FREEHOLD	NJ		09/24/2024		446,772	0	(91)	0	0	(91)	0	4,006	3,915	0	0	0
7165155	BALCH SPRINGS	TX		09/24/2024		191,358	0	(27)	0	0	(27)	0	1,966	1,939	0	0	0
7165158	PLAINFIELD	IL		09/24/2024		216,183	0	(39)	0	0	(39)	0	2,342	2,304	0	0	0
7165159	HAVERSTRAW	NY		09/24/2024		358,623	0	(55)	0	0	(55)	0	3,016	2,961	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7165160	CLEVELAND	OH		09/24/2024		91,476	0	(10)	0	0	(10)	0	984	973	0	0	0
7165161	NORTH PORT	FL		09/24/2024		233,351	0	(41)	0	0	(41)	0	2,331	2,290	0	0	0
7165165	CHICAGO	IL		09/24/2024		161,143	0	(30)	0	0	(30)	0	1,487	1,457	0	0	0
7165166	BREWER	ME		09/24/2024		188,303	0	(38)	0	0	(38)	0	1,781	1,743	0	0	0
7165167	BROOKLYN	NY		09/24/2024		1,039,597	0	(199)	0	0	(199)	0	10,682	10,483	0	0	0
7165168	WILMINGTON	NC		09/24/2024		203,797	0	(38)	0	0	(38)	0	2,115	2,077	0	0	0
7165169	WILMINGTON	NC		09/24/2024		434,012	0	(79)	0	0	(79)	0	4,516	4,438	0	0	0
7165170	MILLVILLE	NJ		09/24/2024		140,959	0	(27)	0	0	(27)	0	1,335	1,307	0	0	0
7165171	BALTIMORE	MD		09/24/2024		166,586	0	(12)	0	0	(12)	0	12	0	0	0	0
7165172	DETROIT	MI		09/24/2024		101,688	0	(18)	0	0	(18)	0	903	885	0	0	0
7165177	BRISTOL	CT		09/24/2024		242,047	0	(31)	0	0	(31)	0	2,521	2,490	0	0	0
7165178	SOUTH EUCLID	OH		09/24/2024		125,783	0	(15)	0	0	(15)	0	1,114	1,099	0	0	0
7165180	ENFIELD	CT		09/24/2024		351,616	0	(55)	0	0	(55)	0	3,372	3,318	0	0	0
7165181	FALL RIVER	MA		09/24/2024		495,037	0	(71)	0	0	(71)	0	4,728	4,657	0	0	0
7165182	HAVERSTRAW	NY		09/24/2024		510,898	0	(76)	0	0	(76)	0	4,522	4,446	0	0	0
7165183	COLUMBUS	OH		09/24/2024		193,992	0	(37)	0	0	(37)	0	1,863	1,825	0	0	0
7165184	MEMPHIS	TN		09/24/2024		80,018	0	(15)	0	0	(15)	0	804	789	0	0	0
7165185	ROCKFORD	IL		09/24/2024		88,884	0	(12)	0	0	(12)	0	832	820	0	0	0
7165186	ROCKFORD	IL		09/24/2024		85,347	0	(13)	0	0	(13)	0	797	784	0	0	0
7165187	ROCKFORD	IL		09/24/2024		93,106	0	(14)	0	0	(14)	0	869	855	0	0	0
7165188	CENTRAL ISLIP	NY		09/24/2024		400,028	0	(125)	0	0	(125)	0	6,219	6,095	0	0	0
7165190	BIRMINGHAM	AL		09/24/2024		155,513	0	(36)	0	0	(36)	0	1,338	1,303	0	0	0
7165191	HALTOM CITY	TX		09/24/2024		165,133	0	(35)	0	0	(35)	0	1,581	1,546	0	0	0
7165192	CHICAGO	IL		09/24/2024		157,818	0	(28)	0	0	(28)	0	1,536	1,508	0	0	0
7165193	COLUMBUS	OH		09/24/2024		154,121	0	(61)	0	0	(61)	0	3,379	3,318	0	0	0
7165195	MILWAUKEE	WI		09/24/2024		133,764	0	(27)	0	0	(27)	0	1,197	1,170	0	0	0
7165196	HARTFORD	CT		09/24/2024		318,065	0	(64)	0	0	(64)	0	3,080	3,017	0	0	0
7165197	CHATTANOOGA	TN		09/24/2024		218,009	0	(46)	0	0	(46)	0	2,060	2,014	0	0	0
7165198	OCEAN TOWNSHIP	NJ		09/24/2024		414,075	0	(68)	0	0	(68)	0	4,068	4,000	0	0	0
7165200	CHATTANOOGA	TN		09/24/2024		193,615	0	(30)	0	0	(30)	0	1,948	1,918	0	0	0
7165201	WAUKEGAN	IL		09/24/2024		168,589	0	(46)	0	0	(46)	0	1,840	1,794	0	0	0
7165202	BALTIMORE	MD		09/24/2024		279,831	0	(35)	0	0	(35)	0	2,555	2,520	0	0	0
7165203	MATTESON	IL		09/24/2024		205,053	0	(41)	0	0	(41)	0	1,910	1,869	0	0	0
7165204	ROCKFORD	IL		09/24/2024		216,007	0	(48)	0	0	(48)	0	1,990	1,941	0	0	0
7165205	DUNDALK	MD		09/24/2024		164,628	0	(24)	0	0	(24)	0	1,602	1,578	0	0	0
7165206	SAVANNAH	GA		09/24/2024		248,578	0	(42)	0	0	(42)	0	2,483	2,441	0	0	0
7165207	HAGERSTOWN	MD		10/10/2024		140,706	0	(17)	0	0	(17)	0	1,372	1,355	0	0	0
7165208	NEWARK	NJ		09/24/2024		590,794	0	(69)	0	0	(69)	0	6,010	5,941	0	0	0
7165209	PLAINFIELD	IL		09/24/2024		222,887	0	(33)	0	0	(33)	0	2,412	2,379	0	0	0
7165210	WILMINGTON	DE		09/24/2024		157,698	0	(27)	0	0	(27)	0	1,423	1,396	0	0	0
7165212	AKRON	OH		09/24/2024		94,037	0	(23)	0	0	(23)	0	1,000	977	0	0	0
7165213	LOCKPORT	IL		09/24/2024		246,947	0	(30)	0	0	(30)	0	2,158	2,129	0	0	0
7165214	AKRON	OH		09/24/2024		96,797	0	(22)	0	0	(22)	0	1,050	1,028	0	0	0
7165215	EAST MOLINE	IL		09/24/2024		157,981	0	(28)	0	0	(28)	0	1,562	1,534	0	0	0
7165216	KANSAS CITY	MO		09/24/2024		143,914	0	(25)	0	0	(25)	0	1,398	1,374	0	0	0
7165217	HENRICO	VA		09/24/2024		269,968	0	(37)	0	0	(37)	0	2,697	2,660	0	0	0
7165218	HENRICO	VA		09/24/2024		237,560	0	(33)	0	0	(33)	0	2,405	2,372	0	0	0
7165220	ORLANDO	FL		09/24/2024		292,632	0	(24)	0	0	(24)	0	3,285	3,261	0	0	0
7165221	COLUMBUS	GA		09/24/2024		116,793	0	(23)	0	0	(23)	0	1,136	1,114	0	0	0
7165222	CLEVELAND	OH		09/24/2024		270,368	0	(41)	0	0	(41)	0	2,829	2,788	0	0	0
7165223	ARLINGTON	TX		09/24/2024		211,407	0	(27)	0	0	(27)	0	1,954	1,927	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7165224	CLEVELAND	OH		09/24/2024		140,594	0	(24)	0	0	(24)	0	1,259	1,235	0	0	0
7165225	WATERBURY	CT		09/24/2024		328,473	0	(74)	0	0	(74)	0	4,063	3,988	0	0	0
7165226	BALTIMORE	MD		09/24/2024		242,683	0	(54)	0	0	(54)	0	2,084	2,029	0	0	0
7165227	TRENTON	NJ		09/24/2024		197,538	0	(31)	0	0	(31)	0	1,980	1,949	0	0	0
7165228	THE BRONX	NY		09/24/2024		606,273	0	(90)	0	0	(90)	0	5,073	4,983	0	0	0
7165229	ROELAND PARK	KS		09/24/2024		525,094	0	(122)	0	0	(122)	0	4,986	4,863	0	0	0
7165230	BERLIN	NJ		09/24/2024		256,310	0	(31)	0	0	(31)	0	2,656	2,626	0	0	0
7165232	KANSAS CITY	KS		09/24/2024		285,042	0	(51)	0	0	(51)	0	2,806	2,756	0	0	0
7165233	TRENTON	NJ		09/24/2024		187,561	0	(35)	0	0	(35)	0	1,788	1,753	0	0	0
7165234	NEWARK	NJ		09/24/2024		635,962	0	(85)	0	0	(85)	0	6,332	6,247	0	0	0
7165235	BRENTWOOD	NY		09/24/2024		407,066	0	(109)	0	0	(109)	0	6,273	6,164	0	0	0
7165236	BRENTWOOD	NY		09/24/2024		407,606	0	(97)	0	0	(97)	0	6,053	5,956	0	0	0
7165238	PENNSVILLE TOWNSHIP	NJ		09/24/2024		195,436	0	(30)	0	0	(30)	0	2,037	2,007	0	0	0
7165239	CLEVELAND	OH		09/24/2024		143,622	0	(17)	0	0	(17)	0	1,431	1,415	0	0	0
7165240	NEWARK	NJ		09/24/2024		652,227	0	(79)	0	0	(79)	0	6,914	6,834	0	0	0
7165243	LAKELAND	FL		09/24/2024		217,730	0	(23)	0	0	(23)	0	2,388	2,365	0	0	0
7165245	LACEY TOWNSHIP	NJ		09/24/2024		616,742	0	(85)	0	0	(85)	0	6,231	6,147	0	0	0
7165250	KANSAS CITY	MO		09/27/2024		142,148	0	(13)	0	0	(13)	0	1,448	1,435	0	0	0
7165251	KANSAS CITY	KS		09/27/2024		174,695	0	(30)	0	0	(30)	0	1,803	1,773	0	0	0
7165252	CHICAGO	IL		09/27/2024		258,561	0	(37)	0	0	(37)	0	4,111	4,075	0	0	0
7165253	PARMA	OH		09/27/2024		131,200	0	(18)	0	0	(18)	0	1,432	1,414	0	0	0
7165254	INDIANAPOLIS	IN		09/27/2024		145,237	0	(20)	0	0	(20)	0	1,705	1,685	0	0	0
7165255	PARKERSBURG	WV		09/27/2024		107,417	0	(15)	0	0	(15)	0	1,250	1,234	0	0	0
7165256	HENDERSONVILLE	NC		09/27/2024		467,630	0	(67)	0	0	(67)	0	5,380	5,313	0	0	0
7165257	BRIGHTON	MI		09/27/2024		174,389	0	(33)	0	0	(33)	0	2,085	2,052	0	0	0
7165258	PEARL	MS		09/27/2024		98,326	0	(15)	0	0	(15)	0	1,133	1,119	0	0	0
7165259	DENTON	TX		09/27/2024		214,705	0	(16)	0	0	(16)	0	2,924	2,909	0	0	0
7165260	HOUSTON	TX		09/27/2024		230,871	0	2	0	0	2	0	2,774	2,776	0	0	0
7165261	CINCINNATI	OH		09/27/2024		85,644	0	(7)	0	0	(7)	0	1,009	1,001	0	0	0
7165262	PHILADELPHIA	PA		09/27/2024		170,608	0	1	0	0	1	0	2,097	2,098	0	0	0
7165263	HAMILTON	OH		09/27/2024		164,660	0	(21)	0	0	(21)	0	1,645	1,624	0	0	0
7165264	LEWISVILLE	TX		09/27/2024		181,852	0	(7)	0	0	(7)	0	2,495	2,488	0	0	0
7165265	HICKORY	NC		09/27/2024		302,205	0	(38)	0	0	(38)	0	2,810	2,772	0	0	0
7165266	SAN ANTONIO	TX		09/27/2024		253,475	0	(23)	0	0	(23)	0	3,141	3,118	0	0	0
1000300231	LIMA	OH		10/30/2024		133,647	0	(36)	0	0	(36)	0	1,278	1,241	0	0	0
1000351234	DEARBORN HEIGHTS	MI		01/30/2025		0	0	(11)	0	0	(11)	0	1,383	1,371	0	0	0
1000356724	MIDDLETOWN	OH		01/10/2025		0	0	(26)	0	0	(26)	0	1,072	1,046	0	0	0
1000357611	MESA	AZ		01/30/2025		0	0	(19)	0	0	(19)	0	1,946	1,927	0	0	0
1000357623	THE BRONX	NY		01/30/2025		0	0	(207)	0	0	(207)	0	9,158	8,951	0	0	0
1000357625	BRONX	NY		01/30/2025		0	0	(203)	0	0	(203)	0	9,008	8,804	0	0	0
1000357627	WILDWOOD	FL		01/30/2025		0	0	(30)	0	0	(30)	0	1,272	1,242	0	0	0
1000357661	WEST PALM BEACH	FL		01/30/2025		0	0	(83)	0	0	(83)	0	4,406	4,323	0	0	0
1000357963	COLUMBIA	PA		01/30/2025		0	0	(16)	0	0	(16)	0	1,629	1,613	0	0	0
1000358091	LITHONIA	GA		01/30/2025		0	0	(57)	0	0	(57)	0	2,689	2,632	0	0	0
1000362597	HIGH POINT	NC		11/12/2024		217,427	0	(25)	0	0	(25)	0	2,594	2,568	0	0	0
1000362601	EAST POINT	GA		11/12/2024		212,487	0	(25)	0	0	(25)	0	2,221	2,195	0	0	0
1000362671	TUCSON	AZ		11/12/2024		291,905	0	(36)	0	0	(36)	0	3,007	2,971	0	0	0
1000394687	CEDAR RAPIDS	IA		12/11/2024		109,730	0	(17)	0	0	(17)	0	1,166	1,149	0	0	0
1000394705	CHARLOTTE	NC		12/11/2024		336,664	0	(74)	0	0	(74)	0	3,395	3,321	0	0	0
1000394769	TUCSON	AZ		12/11/2024		251,540	0	(45)	0	0	(45)	0	2,831	2,786	0	0	0
1000394771	TUCSON	AZ		12/11/2024		269,606	0	(42)	0	0	(42)	0	3,117	3,075	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000394779	IRVING	TX		12/11/2024		261,065	0	(42)	0	0	(42)	0	2,934	2,893	0	0	0
1000394789	MILWAUKEE	WI		12/11/2024		133,524	0	(23)	0	0	(23)	0	1,639	1,615	0	0	0
1000394795	PHILADELPHIA	PA		12/11/2024		193,067	0	(17)	0	0	(17)	0	1,855	1,837	0	0	0
1000394827	THOMASVILLE	GA		12/11/2024		191,289	0	(31)	0	0	(31)	0	2,396	2,366	0	0	0
1000394829	THOMASVILLE	GA		12/11/2024		125,612	0	(20)	0	0	(20)	0	1,588	1,568	0	0	0
1000394843	MEMPHIS	TN		12/11/2024		99,383	0	(19)	0	0	(19)	0	1,051	1,033	0	0	0
1000394849	HUNTSVILLE	AL		12/11/2024		182,071	0	(42)	0	0	(42)	0	1,897	1,855	0	0	0
1000431195	DALLAS	TX		09/19/2024		229,047	0	(42)	0	0	(42)	0	1,863	1,820	0	0	0
1000431197	WARWICK	RI		09/19/2024		373,126	0	(84)	0	0	(84)	0	3,299	3,215	0	0	0
1000431203	ORLAND PARK	IL		09/19/2024		485,950	0	0	0	0	0	0	4,459	4,459	0	0	0
1000431221	BRADENTON	FL		09/19/2024		363,508	0	(77)	0	0	(77)	0	3,114	3,037	0	0	0
1000431227	TITUSVILLE	FL		09/19/2024		270,096	0	(40)	0	0	(40)	0	2,676	2,636	0	0	0
1000431229	MATTAPAN	MA		09/19/2024		937,277	0	(154)	0	0	(154)	0	8,710	8,556	0	0	0
1000431235	SAUK VILLAGE	IL		09/19/2024		130,114	0	(134)	0	0	(134)	0	1,215	1,081	0	0	0
1000431237	CHICAGO	IL		09/19/2024		195,968	0	(35)	0	0	(35)	0	1,807	1,772	0	0	0
1000431246	WINSTON SALEM	NC		09/19/2024		201,775	0	(29)	0	0	(29)	0	1,746	1,717	0	0	0
1000431248	PORT CHARLOTTE	FL		09/19/2024		432,612	0	(77)	0	0	(77)	0	4,188	4,111	0	0	0
1000431252	LYNN	MA		09/19/2024		660,227	0	(129)	0	0	(129)	0	5,956	5,826	0	0	0
1000431872	LOGAN	OH		01/10/2025		0	0	(24)	0	0	(24)	0	946	923	0	0	0
1000432532	BALTIMORE	MD		10/10/2024		198,162	0	(31)	0	0	(31)	0	1,885	1,854	0	0	0
1000432603	BALTIMORE	MD		10/10/2024		145,222	0	(26)	0	0	(26)	0	1,376	1,350	0	0	0
1000432651	BALTIMORE	MD		10/10/2024		182,857	0	(34)	0	0	(34)	0	1,717	1,683	0	0	0
1000432657	BALTIMORE	MD		10/10/2024		152,750	0	(24)	0	0	(24)	0	1,453	1,429	0	0	0
1000432659	BALTIMORE	MD		10/10/2024		226,478	0	(43)	0	0	(43)	0	2,082	2,039	0	0	0
1000432661	BALTIMORE	MD		10/10/2024		228,976	0	(44)	0	0	(44)	0	2,105	2,061	0	0	0
1000432667	BALTIMORE	MD		10/10/2024		197,818	0	(37)	0	0	(37)	0	1,858	1,821	0	0	0
1000432715	CORPUS CHRISTI	TX		10/09/2024		234,689	0	(39)	0	0	(39)	0	2,596	2,557	0	0	0
1000432717	ANAHEIM	CA		12/11/2024		717,144	0	(106)	0	0	(106)	0	7,524	7,419	0	0	0
1000432721	LANSING	MI		10/09/2024		115,588	0	(18)	0	0	(18)	0	1,292	1,274	0	0	0
1000432723	OGDEN	UT		10/09/2024		278,911	0	(40)	0	0	(40)	0	3,122	3,082	0	0	0
1000432725	HAGERSTOWN	MD		10/09/2024		188,026	0	(40)	0	0	(40)	0	2,011	1,971	0	0	0
1000432729	PIEDMONT	SC		10/09/2024		158,604	0	16	0	0	16	0	2,257	2,273	0	0	0
1000432735	PITTSTON	PA		12/11/2024		100,887	0	(10)	0	0	(10)	0	1,029	1,019	0	0	0
1000432741	MILWAUKEE	WI		11/12/2024		99,487	0	(14)	0	0	(14)	0	1,257	1,243	0	0	0
1000432743	WARNER ROBINS	GA		11/12/2024		135,226	0	(17)	0	0	(17)	0	1,440	1,423	0	0	0
1000432745	MOUNT ZION	IL		12/11/2024		140,345	0	(21)	0	0	(21)	0	1,459	1,438	0	0	0
1000432747	SAN ANTONIO	TX		11/12/2024		170,329	0	(30)	0	0	(30)	0	1,853	1,823	0	0	0
1000432749	FAIRFIELD	AL		10/09/2024		121,359	0	(22)	0	0	(22)	0	1,380	1,358	0	0	0
1000432751	WICHITA	KS		10/09/2024		285,082	0	(61)	0	0	(61)	0	2,951	2,889	0	0	0
1000432753	BALTIMORE	MD		12/13/2024		173,599	0	(29)	0	0	(29)	0	1,527	1,498	0	0	0
1000432757	AUSTELL	GA		10/09/2024		266,604	0	(41)	0	0	(41)	0	3,074	3,033	0	0	0
1000432759	HOMOSASSA	FL		11/12/2024		165,006	0	(19)	0	0	(19)	0	1,906	1,887	0	0	0
1000432763	CITRUS SPRINGS	FL		11/12/2024		192,495	0	(29)	0	0	(29)	0	2,591	2,563	0	0	0
1000432765	HUNTSVILLE	AL		10/09/2024		135,773	0	(41)	0	0	(41)	0	3,500	3,459	0	0	0
1000432767	HUNTSVILLE	AL		12/20/2024		124,993	0	36	0	0	36	0	4,851	4,887	0	0	0
1000432769	ORLANDO	FL		11/12/2024		134,155	0	(21)	0	0	(21)	0	1,474	1,452	0	0	0
1000432771	ORLANDO	FL		12/11/2024		230,447	0	(34)	0	0	(34)	0	2,666	2,632	0	0	0
1000432773	LOGAN TOWNSHIP	NJ		11/12/2024		294,597	0	(36)	0	0	(36)	0	3,502	3,465	0	0	0
1000432775	NORRISTOWN	PA		10/09/2024		152,454	0	(15)	0	0	(15)	0	1,630	1,614	0	0	0
1000432779	NEWPORT NEWS	VA		10/09/2024		194,785	0	(24)	0	0	(24)	0	1,883	1,858	0	0	0
1000432785	PALM BAY	FL		12/11/2024		255,521	0	(36)	0	0	(36)	0	2,970	2,934	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000432791	ATLANTA	GA		10/09/2024		123,288	0	(28)	0	0	(28)	0	1,431	1,402	0	0	0
1000432801	PORTSMOUTH	VA		11/12/2024		264,086	0	(48)	0	0	(48)	0	2,533	2,485	0	0	0
1000432803	ALIQUIPPA	PA		11/12/2024		146,063	0	(15)	0	0	(15)	0	1,559	1,544	0	0	0
1000432807	WEST ALLIS	WI		11/12/2024		224,627	0	(41)	0	0	(41)	0	2,518	2,477	0	0	0
1000432809	DARBY	PA		12/11/2024		162,915	0	(15)	0	0	(15)	0	1,656	1,641	0	0	0
1000432811	NEWTOWN SQUARE	PA		11/12/2024		577,732	0	(119)	0	0	(119)	0	5,899	5,780	0	0	0
1000432813	HUNTSVILLE	AL		10/09/2024		141,389	0	(44)	0	0	(44)	0	4,820	4,776	0	0	0
1000432815	PITTSBURGH	PA		11/12/2024		150,780	0	(15)	0	0	(15)	0	1,530	1,515	0	0	0
1000432825	GREENWOOD	MO		11/12/2024		181,967	0	9	0	0	9	0	2,567	2,576	0	0	0
1000432827	KNOXVILLE	TN		12/11/2024		160,935	0	(21)	0	0	(21)	0	1,915	1,894	0	0	0
1000432829	TACOMA	WA		11/12/2024		326,946	0	(34)	0	0	(34)	0	3,983	3,950	0	0	0
1000432831	OGDEN	UT		10/09/2024		345,442	0	(49)	0	0	(49)	0	3,994	3,944	0	0	0
1000432835	CHICAGO	IL		10/09/2024		86,556	0	(12)	0	0	(12)	0	1,000	988	0	0	0
1000432866	MEMPHIS	TN		11/12/2024		113,931	0	(15)	0	0	(15)	0	1,354	1,339	0	0	0
1000432868	MEMPHIS	TN		11/12/2024		93,692	0	(11)	0	0	(11)	0	1,115	1,104	0	0	0
1000432870	TAMARAC	FL		11/12/2024		311,248	0	(42)	0	0	(42)	0	3,948	3,906	0	0	0
1000432878	MARIETTA	GA		10/09/2024		253,738	0	(36)	0	0	(36)	0	2,962	2,926	0	0	0
1000432880	CHATTANOOGA	TN		11/12/2024		193,581	0	(28)	0	0	(28)	0	2,296	2,268	0	0	0
1000432886	GARNER	NC		10/09/2024		230,569	0	(33)	0	0	(33)	0	2,532	2,500	0	0	0
1000432888	ACWORTH	GA		11/12/2024		254,565	0	(34)	0	0	(34)	0	2,885	2,851	0	0	0
1000432890	BALTIMORE	MD		10/09/2024		180,561	0	(27)	0	0	(27)	0	2,155	2,128	0	0	0
1000432892	JACKSON	TN		11/12/2024		264,532	0	(35)	0	0	(35)	0	3,143	3,108	0	0	0
1000432894	PENSACOLA	FL		11/12/2024		210,505	0	(27)	0	0	(27)	0	2,503	2,476	0	0	0
1000432896	JACKSON	TN		11/12/2024		183,938	0	(24)	0	0	(24)	0	2,172	2,148	0	0	0
1000432898	PHILADELPHIA	PA		11/12/2024		151,930	0	(15)	0	0	(15)	0	1,537	1,522	0	0	0
1000432900	BOWIE	MD		11/12/2024		344,693	0	(53)	0	0	(53)	0	4,033	3,980	0	0	0
1000432902	TUCSON	AZ		12/13/2024		3,685,684	0	(157)	0	0	(157)	0	31,995	31,839	0	0	0
1000433016	LAKE HAVASU CITY	AZ		10/09/2024		254,568	0	(46)	0	0	(46)	0	3,043	2,997	0	0	0
1000433025	GREENVILLE	SC		10/09/2024		270,861	0	(49)	0	0	(49)	0	2,915	2,867	0	0	0
1000433035	MAYBROOK	NY		10/09/2024		228,593	0	(22)	0	0	(22)	0	2,848	2,826	0	0	0
1000433037	DALLAS	TX		11/12/2024		187,520	0	(30)	0	0	(30)	0	2,206	2,175	0	0	0
1000433041	MEMPHIS	TN		10/09/2024		216,718	0	(45)	0	0	(45)	0	4,438	4,393	0	0	0
1000433049	MEMPHIS	TN		10/09/2024		85,844	0	(18)	0	0	(18)	0	884	866	0	0	0
1000433051	TOLEDO	OH		11/12/2024		108,393	0	(25)	0	0	(25)	0	1,148	1,123	0	0	0
1000433069	CLINTON	MS		12/11/2024		394,415	0	(56)	0	0	(56)	0	4,557	4,501	0	0	0
1000433075	MONTGOMERY	AL		11/12/2024		84,675	0	(13)	0	0	(13)	0	943	930	0	0	0
1000433077	MIAMISBURG	OH		10/09/2024		129,372	0	(27)	0	0	(27)	0	1,356	1,329	0	0	0
1000433079	ELYRIA	OH		10/09/2024		185,079	0	(32)	0	0	(32)	0	2,103	2,072	0	0	0
1000433081	LEESBURG	VA		10/09/2024		230,565	0	(35)	0	0	(35)	0	2,625	2,590	0	0	0
1000433083	MARICOPA	AZ		11/12/2024		171,443	0	(37)	0	0	(37)	0	2,232	2,195	0	0	0
1000433085	NEW ORLEANS	LA		11/12/2024		228,732	0	(34)	0	0	(34)	0	2,782	2,748	0	0	0
1000433099	JACKSON	MS		11/12/2024		154,070	0	(25)	0	0	(25)	0	1,805	1,779	0	0	0
1000433107	ATLANTA	GA		11/12/2024		284,545	0	(54)	0	0	(54)	0	2,930	2,875	0	0	0
1000433113	GRAND RAPIDS	MI		10/09/2024		208,371	0	(29)	0	0	(29)	0	2,439	2,410	0	0	0
1000433117	RIVERVIEW	FL		11/12/2024		239,456	0	(29)	0	0	(29)	0	2,858	2,829	0	0	0
1000433119	SAN ANTONIO	TX		11/12/2024		192,219	0	(28)	0	0	(28)	0	2,282	2,254	0	0	0
1000433121	ROYAL OAK	MI		10/09/2024		340,288	0	(69)	0	0	(69)	0	4,277	4,208	0	0	0
1000433123	DECATUR	GA		10/09/2024		475,184	0	(75)	0	0	(75)	0	5,806	5,731	0	0	0
1000433135	COLUMBUS	OH		10/09/2024		231,545	0	(52)	0	0	(52)	0	2,418	2,366	0	0	0
1000433139	COLUMBUS	OH		12/11/2024		133,480	0	(18)	0	0	(18)	0	1,219	1,201	0	0	0
1000433143	CHESAPEAKE	VA		10/09/2024		181,454	0	(34)	0	0	(34)	0	2,112	2,078	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000433145	LOUISVILLE	KY		10/09/2024		126,874	0	(25)	0	0	(25)	0	1,429	1,404	0	0	0
1000433149	PHILADELPHIA	PA		10/09/2024		170,987	0	(17)	0	0	(17)	0	1,766	1,750	0	0	0
1000433153	CINCINNATI	OH		10/09/2024		293,686	0	(44)	0	0	(44)	0	3,428	3,384	0	0	0
1000433177	FORT MYERS	FL		11/12/2024		379,916	0	(61)	0	0	(61)	0	4,248	4,187	0	0	0
1000433179	DENVER	CO		10/09/2024		306,918	0	(45)	0	0	(45)	0	3,718	3,673	0	0	0
1000433181	PENSACOLA	FL		11/12/2024		305,945	0	(53)	0	0	(53)	0	3,568	3,516	0	0	0
1000433185	CHICAGO	IL		12/13/2024		185,803	0	(34)	0	0	(34)	0	1,612	1,578	0	0	0
1000433187	BROWNSVILLE	TX		10/09/2024		135,521	0	5	0	0	5	0	1,885	1,890	0	0	0
1000433189	COLUMBUS	OH		10/09/2024		145,522	0	(25)	0	0	(25)	0	1,667	1,642	0	0	0
1000433199	ANDERSON	SC		12/11/2024		154,305	0	(33)	0	0	(33)	0	1,814	1,781	0	0	0
1000433201	RIVIERA BEACH	FL		12/11/2024		322,024	0	(49)	0	0	(49)	0	2,409	2,360	0	0	0
1000433209	MILWAUKEE	WI		12/13/2024		106,495	0	(22)	0	0	(22)	0	938	917	0	0	0
1000433213	MIDLOTHIAN	TX		10/09/2024		214,038	0	(39)	0	0	(39)	0	2,586	2,547	0	0	0
1000433215	MEMPHIS	TN		11/12/2024		157,422	0	(25)	0	0	(25)	0	1,712	1,687	0	0	0
1000433219	SAINT CLAIR	MO		10/09/2024		143,898	0	(33)	0	0	(33)	0	1,502	1,469	0	0	0
1000433234	SAVANNAH	GA		11/12/2024		204,338	0	(33)	0	0	(33)	0	2,266	2,233	0	0	0
1000433240	SYRACUSE	NY		10/09/2024		155,579	0	(22)	0	0	(22)	0	2,113	2,091	0	0	0
1000433242	ABERDEEN	NC		10/09/2024		148,904	0	14	0	0	14	0	2,153	2,168	0	0	0
1000433263	AUSTELL	GA		10/09/2024		216,872	0	(34)	0	0	(34)	0	2,466	2,432	0	0	0
1000433265	ROCKFORD	IL		10/09/2024		107,387	0	(18)	0	0	(18)	0	1,183	1,165	0	0	0
1000433269	GREENEVILLE	TN		11/12/2024		216,481	0	(38)	0	0	(38)	0	2,388	2,351	0	0	0
1000433271	NORTH MIAMI BEACH	FL		11/12/2024		331,338	0	(55)	0	0	(55)	0	3,838	3,783	0	0	0
1000433323	SUGAR LAND	TX		12/27/2024		205,486	0	(64)	0	0	(64)	0	2,217	2,153	0	0	0
1000433335	LEAGUE CITY	TX		12/27/2024		248,029	0	(80)	0	0	(80)	0	2,627	2,547	0	0	0
1000433373	DENISON	TX		12/27/2024		180,339	0	(45)	0	0	(45)	0	1,767	1,721	0	0	0
1000433425	BATON ROUGE	LA		12/27/2024		231,753	0	(38)	0	0	(38)	0	2,337	2,299	0	0	0
1000433433	DELTONA	FL		12/27/2024		241,070	0	(63)	0	0	(63)	0	2,470	2,407	0	0	0
1000433515	MANTECA	CA		12/27/2024		280,507	0	(41)	0	0	(41)	0	2,632	2,591	0	0	0
1000433519	CHARLOTTE	NC		12/27/2024		242,982	0	(61)	0	0	(61)	0	2,372	2,312	0	0	0
1000433651	SANFORD	NC		12/27/2024		130,736	0	(46)	0	0	(46)	0	1,950	1,904	0	0	0
1000433661	DES MOINES	WA		12/27/2024		356,133	0	(84)	0	0	(84)	0	3,311	3,227	0	0	0
1000433671	MARIETTA	GA		12/27/2024		255,355	0	(77)	0	0	(77)	0	2,928	2,850	0	0	0
1000433681	EAST MARION	NY		12/27/2024		1,178,037	0	(260)	0	0	(260)	0	10,177	9,918	0	0	0
1000433683	PORT CHARLOTTE	FL		01/30/2025		0	0	(16)	0	0	(16)	0	1,670	1,654	0	0	0
1000433719	THIELLS	NY		12/27/2024		437,712	0	(117)	0	0	(117)	0	4,594	4,476	0	0	0
1000433729	LAKE ORION	MI		12/27/2024		267,100	0	(26)	0	0	(26)	0	2,517	2,492	0	0	0
1000433737	ORLANDO	FL		12/27/2024		230,427	0	(56)	0	0	(56)	0	2,196	2,140	0	0	0
1000433795	QUINTON	VA		12/27/2024		158,390	0	(51)	0	0	(51)	0	1,696	1,645	0	0	0
1000433827	DE SOTO	TX		01/30/2025		0	0	(25)	0	0	(25)	0	1,743	1,718	0	0	0
1000433965	LITHONIA	GA		12/27/2024		130,912	0	(28)	0	0	(28)	0	1,273	1,245	0	0	0
1000434017	SAN DIEGO	CA		12/27/2024		345,138	0	(60)	0	0	(60)	0	3,947	3,886	0	0	0
1000434053	KALAMAZOO	MI		12/27/2024		180,885	0	(20)	0	0	(20)	0	1,379	1,359	0	0	0
1000434065	NIAGARA FALLS	NY		12/27/2024		213,328	0	(55)	0	0	(55)	0	2,672	2,617	0	0	0
1000434085	GRAPELAND	TX		12/27/2024		107,963	0	(15)	0	0	(15)	0	1,006	990	0	0	0
1000434089	NORTH AUGUSTA	SC		01/30/2025		0	0	(24)	0	0	(24)	0	1,004	980	0	0	0
1000434101	AUBURN	ME		12/27/2024		178,158	0	(47)	0	0	(47)	0	1,857	1,810	0	0	0
1000434111	AUGUSTA	GA		01/30/2025		0	0	(28)	0	0	(28)	0	1,150	1,123	0	0	0
1000434141	CARTERSVILLE	GA		12/27/2024		251,916	0	(36)	0	0	(36)	0	2,347	2,310	0	0	0
1000434165	CAMPTON	KY		12/27/2024		202,025	0	(19)	0	0	(19)	0	1,845	1,826	0	0	0
1000434287	SAN ANTONIO	TX		01/30/2025		0	0	(17)	0	0	(17)	0	1,721	1,705	0	0	0
1000434303	SARASOTA	FL		01/30/2025		0	0	(29)	0	0	(29)	0	2,937	2,909	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000434395	CARTERSVILLE	GA		12/27/2024		246,926	0	(30)	0	0	(30)	0	2,129	2,099	0	0	0
1000434407	VILLA PARK	IL		12/27/2024		157,482	0	(77)	0	0	(77)	0	5,612	5,534	0	0	0
1000435523	ATLANTIC CITY	NJ		11/15/2024		176,887	0	469	0	0	469	0	2,319	2,789	0	0	0
1000435531	ANTIOCH	CA		11/15/2024		169,113	0	183	0	0	183	0	9,772	9,955	0	0	0
1000435535	SAN MATEO	CA		11/15/2024		969,360	0	(24)	0	0	(24)	0	7,904	7,881	0	0	0
1000435537	COLTON	CA		11/15/2024		97,830	0	130	0	0	130	0	2,138	2,267	0	0	0
1000435539	HOLLYWOOD	FL		11/15/2024		123,720	0	(28)	0	0	(28)	0	4,394	4,366	0	0	0
1000435541	NEW CITY	NY		11/15/2024		198,253	0	1,875	0	0	1,875	0	51,799	53,674	0	0	0
1000435543	SAN DIEGO	CA		11/15/2024		462,265	0	(23)	0	0	(23)	0	3,590	3,567	0	0	0
1000435547	WEST ISLIP	NY		11/15/2024		380,918	0	160	0	0	160	0	8,418	8,578	0	0	0
1000435549	LAS VEGAS	NV		11/15/2024		158,874	0	363	0	0	363	0	2,284	2,647	0	0	0
1000435551	GARDEN GROVE	CA		11/15/2024		321,635	0	(36)	0	0	(36)	0	5,503	5,468	0	0	0
1000435555	LOS ANGELES	CA		11/15/2024		201,007	0	66	0	0	66	0	11,429	11,496	0	0	0
1000435559	PHOENIX	AZ		11/15/2024		92,233	0	(6)	0	0	(6)	0	850	844	0	0	0
1000435561	PALMER	MA		11/15/2024		107,268	0	26	0	0	26	0	973	998	0	0	0
1000435567	CONCORD	CA		11/15/2024		201,094	0	199	0	0	199	0	7,858	8,058	0	0	0
1000435573	KENILWORTH	NJ		11/15/2024		292,002	0	340	0	0	340	0	3,691	4,031	0	0	0
1000435575	NEW WINDSOR	NY		11/15/2024		63,281	0	11	0	0	11	0	5,350	5,360	0	0	0
1000435579	SANTA ANA	CA		11/15/2024		286,154	0	(33)	0	0	(33)	0	5,093	5,060	0	0	0
1000435581	LAKELAND	FL		11/15/2024		52,178	0	64	0	0	64	0	2,770	2,833	0	0	0
1000435583	CARTERET	NJ		11/15/2024		243,925	0	403	0	0	403	0	3,255	3,658	0	0	0
1000435585	SPRING VALLEY	CA		11/15/2024		227,052	0	354	0	0	354	0	4,492	4,846	0	0	0
1000435587	IRMO	SC		11/15/2024		103,252	0	166	0	0	166	0	1,270	1,436	0	0	0
1000435589	LAWRENCEVILLE	GA		11/15/2024		101,004	0	58	0	0	58	0	1,353	1,411	0	0	0
1000435591	MAYS LANDING	NJ		11/15/2024		181,697	0	154	0	0	154	0	2,814	2,968	0	0	0
1000435593	BRUNSWICK	GA		11/15/2024		95,833	0	117	0	0	117	0	3,048	3,165	0	0	0
1000435595	JONESBORO	GA		11/15/2024		157,349	0	(12)	0	0	(12)	0	1,565	1,553	0	0	0
1000435599	PEARLAND	TX		11/15/2024		217,938	0	(40)	0	0	(40)	0	6,180	6,140	0	0	0
1000435601	CHARLOTTE	NC		11/15/2024		63,181	0	(2)	0	0	(2)	0	377	375	0	0	0
1000435603	SWEET HOME	OR		11/15/2024		60,077	0	25	0	0	25	0	1,490	1,515	0	0	0
1000435605	OLYMPIA	WA		11/15/2024		227,091	0	85	0	0	85	0	2,147	2,232	0	0	0
1000435607	RICHMOND HILL	NY		11/15/2024		223,881	0	167	0	0	167	0	3,022	3,189	0	0	0
1000435611	COLLEGE PARK	GA		11/15/2024		46,947	0	125	0	0	125	0	934	1,059	0	0	0
1000435613	FARMINGTON	NM		11/15/2024		190,322	0	235	0	0	235	0	4,564	4,799	0	0	0
1000435617	TAMPA	FL		11/15/2024		175,885	0	(12)	0	0	(12)	0	1,863	1,851	0	0	0
1000435619	BERKELEY	CA		11/15/2024		121,848	0	70	0	0	70	0	1,808	1,878	0	0	0
1000435627	PARK RIDGE	NJ		11/15/2024		329,613	0	503	0	0	503	0	5,468	5,971	0	0	0
1000435629	LONG ISLAND CITY	NY		11/15/2024		535,865	0	971	0	0	971	0	7,948	8,919	0	0	0
1000435633	RICHMOND	VA		11/15/2024		183,732	0	(17)	0	0	(17)	0	2,680	2,663	0	0	0
1000435639	HOMESTEAD	FL		11/15/2024		272,758	0	408	0	0	408	0	3,313	3,721	0	0	0
1000435647	WASHINGTON	DC		11/15/2024		267,776	0	105	0	0	105	0	7,364	7,469	0	0	0
1000435653	CHARLOTTE	NC		11/15/2024		58,130	0	(2)	0	0	(2)	0	426	425	0	0	0
1000435655	GIG HARBOR	WA		11/15/2024		372,185	0	84	0	0	84	0	4,092	4,176	0	0	0
1000435657	COLOGNE	MN		11/15/2024		322,328	0	125	0	0	125	0	3,225	3,350	0	0	0
1000435659	LAFAYETTE	CA		11/15/2024		255,396	0	(44)	0	0	(44)	0	6,733	6,689	0	0	0
1000435663	CEDAR PARK	TX		11/15/2024		251,941	0	(15)	0	0	(15)	0	2,261	2,246	0	0	0
1000435665	PORT MONMOUTH	NJ		11/15/2024		267,702	0	280	0	0	280	0	4,956	5,236	0	0	0
1000435667	ANN ARBOR	MI		11/15/2024		259,691	0	(40)	0	0	(40)	0	6,155	6,115	0	0	0
1000435669	GRANT PARK	IL		11/15/2024		107,933	0	199	0	0	199	0	1,284	1,483	0	0	0
1000435671	HUNTINGTON	IN		11/15/2024		75,269	0	29	0	0	29	0	810	840	0	0	0
1000435679	MILLERSVILLE	MD		11/15/2024		234,862	0	185	0	0	185	0	4,025	4,210	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000435681	INDIAN HEAD	MD		11/15/2024		369,722	0	(27)	0	0	(27)	0	4,245	4,218	0	0	0
1000435683	LAWRENCEVILLE	GA		11/15/2024		227,094	0	154	0	0	154	0	2,835	2,989	0	0	0
1000435691	YONKERS	NY		11/15/2024		239,035	0	188	0	0	188	0	3,169	3,357	0	0	0
1000435693	MINNEAPOLIS	MN		11/15/2024		137,053	0	(12)	0	0	(12)	0	1,816	1,804	0	0	0
1000435695	MYRTLE BEACH	SC		11/15/2024		82,527	0	(15)	0	0	(15)	0	2,313	2,299	0	0	0
1000435701	LINDENHURST	NY		11/15/2024		161,914	0	(3)	0	0	(3)	0	7,558	7,554	0	0	0
1000435705	NEWPORT	RI		11/15/2024		271,736	0	185	0	0	185	0	5,589	5,774	0	0	0
1000435707	MACOMB	MI		11/15/2024		210,261	0	(7)	0	0	(7)	0	2,097	2,090	0	0	0
1000435711	WINDSOR	CA		11/15/2024		289,906	0	667	0	0	667	0	21,508	22,175	0	0	0
1000435713	HUNTINGTON PARK	CA		11/15/2024		227,625	0	(35)	0	0	(35)	0	12,200	12,165	0	0	0
1000435715	CONYERS	GA		11/15/2024		208,509	0	(25)	0	0	(25)	0	3,860	3,835	0	0	0
1000435717	PORTERVILLE	CA		11/15/2024		176,684	0	(26)	0	0	(26)	0	3,784	3,758	0	0	0
1000435719	LATHROP	CA		11/15/2024		168,814	0	722	0	0	722	0	3,683	4,404	0	0	0
1000435723	DELRAY BEACH	FL		11/15/2024		55,594	0	(7)	0	0	(7)	0	1,083	1,077	0	0	0
1000435725	LA QUINTA	CA		11/15/2024		367,389	0	32	0	0	32	0	3,959	3,991	0	0	0
1000435727	LAKE ARIEL	PA		11/15/2024		168,126	0	153	0	0	153	0	2,936	3,089	0	0	0
1000435731	SANTA ROSA	CA		11/15/2024		126,366	0	3	0	0	3	0	6,564	6,567	0	0	0
1000435733	VACAVILLE	CA		11/15/2024		199,978	0	(67)	0	0	(67)	0	10,408	10,341	0	0	0
1000435737	APPLETON	WI		11/15/2024		76,390	0	100	0	0	100	0	1,317	1,417	0	0	0
1000435741	BALDWIN	NY		11/15/2024		278,647	0	498	0	0	498	0	6,130	6,629	0	0	0
1000435743	ENCINITAS	CA		11/15/2024		478,919	0	(10)	0	0	(10)	0	3,395	3,385	0	0	0
1000435747	NORWALK	CA		11/15/2024		326,119	0	71	0	0	71	0	3,278	3,350	0	0	0
1000435749	LAS VEGAS	NV		11/15/2024		100,720	0	(17)	0	0	(17)	0	5,786	5,769	0	0	0
1000435751	NORTHPORT	NY		11/15/2024		426,230	0	533	0	0	533	0	6,116	6,649	0	0	0
1000435753	WEST MIAMI	FL		11/15/2024		459,412	0	870	0	0	870	0	6,996	7,867	0	0	0
1000435757	GLEN CARBON	IL		11/15/2024		195,263	0	151	0	0	151	0	2,943	3,094	0	0	0
1000435759	DAHLONEGA	GA		11/15/2024		246,650	0	437	0	0	437	0	3,653	4,090	0	0	0
1000435761	MEMPHIS	TN		11/15/2024		114,899	0	140	0	0	140	0	1,777	1,917	0	0	0
1000435767	MONTCLAIR	CA		11/15/2024		107,693	0	78	0	0	78	0	1,504	1,583	0	0	0
1000435769	DEARBORN HEIGHTS	MI		11/15/2024		66,355	0	(5)	0	0	(5)	0	783	778	0	0	0
1000435771	PORTLAND	OR		11/15/2024		319,366	0	(35)	0	0	(35)	0	4,476	4,441	0	0	0
1000435773	TACOMA	WA		11/15/2024		91,478	0	63	0	0	63	0	1,558	1,620	0	0	0
1000435779	HUNTINGTON BEACH	CA		11/15/2024		327,121	0	249	0	0	249	0	2,821	3,069	0	0	0
1000435785	GORHAM	ME		11/15/2024		227,626	0	386	0	0	386	0	3,917	4,303	0	0	0
1000435787	KATY	TX		11/15/2024		219,508	0	(16)	0	0	(16)	0	2,712	2,696	0	0	0
1000435795	NORTH ANDOVER	MA		11/15/2024		197,847	0	38	0	0	38	0	2,329	2,367	0	0	0
1000435799	NEW LONDON	CT		11/15/2024		139,799	0	295	0	0	295	0	2,624	2,919	0	0	0
1000435803	HUNTLEY	IL		11/15/2024		140,683	0	243	0	0	243	0	2,429	2,672	0	0	0
1000435805	RIALTO	CA		11/15/2024		243,914	0	111	0	0	111	0	5,921	6,032	0	0	0
1000435807	ATASCADERO	CA		11/15/2024		195,586	0	56	0	0	56	0	2,500	2,556	0	0	0
1000435809	LAGRANGEVILLE	NY		11/15/2024		165,428	0	(16)	0	0	(16)	0	2,364	2,347	0	0	0
1000435813	CANOGA PARK	CA		11/15/2024		346,423	0	500	0	0	500	0	5,713	6,214	0	0	0
1000435819	LAFAYETTE	NJ		11/15/2024		197,744	0	286	0	0	286	0	3,260	3,546	0	0	0
1000435821	CHATTANOOGA	TN		11/15/2024		180,045	0	25	0	0	25	0	8,103	8,129	0	0	0
1000435825	LITHONIA	GA		11/15/2024		49,573	0	27	0	0	27	0	754	781	0	0	0
1000435827	DECATUR	GA		11/15/2024		151,950	0	(2)	0	0	(2)	0	1,240	1,237	0	0	0
1000435831	ROSELLE	NJ		11/15/2024		123,131	0	(47)	0	0	(47)	0	6,939	6,891	0	0	0
1000435837	NAPERVILLE	IL		11/15/2024		98,004	0	138	0	0	138	0	1,642	1,780	0	0	0
1000435847	PITTSBURGH	PA		11/15/2024		83,204	0	227	0	0	227	0	2,617	2,843	0	0	0
1000435849	TIPTON	IN		11/15/2024		50,753	0	(13)	0	0	(13)	0	2,034	2,021	0	0	0
1000435859	GREENSBORO	NC		11/15/2024		185,879	0	42	0	0	42	0	4,595	4,637	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000435861	BAKERSFIELD	CA		11/15/2024		228,372	0	29	0	0	29	0	2,145	2,174	0	0	0
1000435869	MCHENRY	IL		11/15/2024		165,238	0	94	0	0	94	0	2,082	2,176	0	0	0
1000435871	VIRGINIA BEACH	VA		11/15/2024		199,918	0	89	0	0	89	0	9,043	9,132	0	0	0
1000435873	LORIS	SC		11/15/2024		58,083	0	117	0	0	117	0	935	1,052	0	0	0
1000435875	JUNCTION CITY	KS		11/15/2024		73,662	0	44	0	0	44	0	1,145	1,189	0	0	0
1000435879	OCONOMOWOC	WI		11/15/2024		305,459	0	190	0	0	190	0	4,858	5,048	0	0	0
1000435883	PARACHUTE	CO		11/15/2024		309,610	0	(18)	0	0	(18)	0	2,852	2,833	0	0	0
1000435885	LAKE RONKONKOMA	NY		11/15/2024		289,840	0	(18)	0	0	(18)	0	2,861	2,842	0	0	0
1000435889	ST ALBANS	NY		11/15/2024		133,462	0	(15)	0	0	(15)	0	2,385	2,370	0	0	0
1000435891	VASSALBORO	ME		11/15/2024		127,754	0	145	0	0	145	0	1,781	1,926	0	0	0
1000435895	PHILADELPHIA	PA		11/15/2024		65,339	0	19	0	0	19	0	1,229	1,248	0	0	0
1000435897	OCEANSIDE	CA		11/15/2024		460,819	0	(35)	0	0	(35)	0	4,639	4,604	0	0	0
1000435899	BETHLEHEM	PA		11/15/2024		70,359	0	(22)	0	0	(22)	0	3,158	3,136	0	0	0
1000435903	BOLINGBROOK	IL		11/15/2024		204,684	0	1	0	0	1	0	1,755	1,756	0	0	0
1000435905	LANSDOWNE	PA		11/15/2024		48,460	0	58	0	0	58	0	875	933	0	0	0
1000435907	TOMS RIVER	NJ		11/15/2024		668,011	0	1,391	0	0	1,391	0	12,949	14,341	0	0	0
1000435909	NORTH MYRTLE BEACH	SC		11/15/2024		197,755	0	(78)	0	0	(78)	0	12,194	12,116	0	0	0
1000435913	FAIR OAKS	CA		11/15/2024		280,151	0	175	0	0	175	0	3,454	3,629	0	0	0
1000435917	DERBY	KS		11/15/2024		62,523	0	(30)	0	0	(30)	0	5,438	5,408	0	0	0
1000435919	POMONA	CA		11/15/2024		214,119	0	46	0	0	46	0	1,454	1,500	0	0	0
1000435921	SPRINGFIELD	VA		11/15/2024		372,438	0	(23)	0	0	(23)	0	3,533	3,510	0	0	0
1000435925	OMAHA	NE		11/15/2024		124,983	0	(8)	0	0	(8)	0	1,289	1,280	0	0	0
1000435927	CHULA VISTA	CA		11/15/2024		260,369	0	45	0	0	45	0	2,712	2,757	0	0	0
1000435929	HOLLIS	NY		11/15/2024		413,835	0	953	0	0	953	0	7,316	8,269	0	0	0
1000435931	LOS ANGELES	CA		11/15/2024		154,840	0	136	0	0	136	0	2,828	2,964	0	0	0
1000435933	WASHINGTON TWP	MI		11/15/2024		206,774	0	11	0	0	11	0	2,219	2,230	0	0	0
1000435937	WHITTIER	CA		11/15/2024		237,785	0	168	0	0	168	0	6,395	6,562	0	0	0
1000435939	TAMPA	FL		11/15/2024		113,209	0	322	0	0	322	0	2,996	3,318	0	0	0
1000435943	SAHUARITA	AZ		11/15/2024		135,597	0	148	0	0	148	0	1,580	1,728	0	0	0
1000435947	GAINESVILLE	VA		11/15/2024		328,463	0	58	0	0	58	0	3,225	3,283	0	0	0
1000435951	LAS VEGAS	NV		11/15/2024		350,949	0	198	0	0	198	0	5,314	5,512	0	0	0
1000435957	LESTER PRAIRIE	MN		11/15/2024		100,378	0	32	0	0	32	0	1,607	1,639	0	0	0
1000435963	BAYVILLE	NJ		11/15/2024		127,239	0	109	0	0	109	0	5,694	5,803	0	0	0
1000435965	YARMOUTH	MA		11/15/2024		139,669	0	111	0	0	111	0	2,966	3,077	0	0	0
1000435969	SIOUX FALLS	SD		11/15/2024		71,032	0	(13)	0	0	(13)	0	1,887	1,875	0	0	0
1000435971	MODESTO	CA		11/15/2024		142,224	0	139	0	0	139	0	3,505	3,644	0	0	0
1000435979	YORKTOWN HEIGHTS	NY		11/15/2024		229,698	0	361	0	0	361	0	3,033	3,394	0	0	0
1000435987	MESA	AZ		11/15/2024		129,943	0	123	0	0	123	0	1,940	2,063	0	0	0
1000435989	SAN DIEGO	CA		11/15/2024		536,217	0	18	0	0	18	0	5,766	5,784	0	0	0
1000435991	TEMECULA	CA		11/15/2024		189,615	0	111	0	0	111	0	2,854	2,965	0	0	0
1000435993	OLIVER SPRINGS	TN		11/15/2024		65,481	0	(7)	0	0	(7)	0	1,023	1,017	0	0	0
1000435995	TARZANA	CA		11/15/2024		644,436	0	250	0	0	250	0	5,900	6,150	0	0	0
1000435997	TEMPE	AZ		11/15/2024		88,133	0	3	0	0	3	0	883	886	0	0	0
1000436001	LEMONT	PA		11/15/2024		68,375	0	(3)	0	0	(3)	0	585	581	0	0	0
1000436005	PAYSON	UT		11/15/2024		293,615	0	14	0	0	14	0	3,003	3,017	0	0	0
1000436009	WILMINGTON	CA		11/15/2024		143,405	0	117	0	0	117	0	2,158	2,275	0	0	0
1000436011	CORONA	CA		11/15/2024		152,021	0	102	0	0	102	0	2,454	2,556	0	0	0
1000436015	CHICAGO	IL		11/15/2024		76,887	0	(72)	0	0	(72)	0	10,114	10,042	0	0	0
1000436019	HOUSTON	TX		11/15/2024		117,189	0	95	0	0	95	0	2,159	2,254	0	0	0
1000436021	PASADENA	CA		11/15/2024		77,443	0	21	0	0	21	0	5,505	5,526	0	0	0
1000436027	NORTH LAS VEGAS	NV		11/15/2024		161,040	0	75	0	0	75	0	3,200	3,276	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000436031	STONE MOUNTAIN	GA		11/15/2024		151,666	0	(12)	0	0	(12)	0	1,794	1,782	0	0	0
1000436033	RIVERTON	UT		11/15/2024		288,455	0	(13)	0	0	(13)	0	2,355	2,342	0	0	0
1000436035	RIVERSIDE	CA		11/15/2024		316,459	0	(24)	0	0	(24)	0	3,719	3,695	0	0	0
1000436037	STERLING	VA		11/15/2024		264,635	0	106	0	0	106	0	3,086	3,192	0	0	0
1000436039	OMAHA	NE		11/15/2024		81,022	0	(7)	0	0	(7)	0	978	971	0	0	0
1000436041	BLOOMINGDALE	IL		11/15/2024		140,369	0	209	0	0	209	0	2,351	2,559	0	0	0
1000436049	WHITTIER	CA		11/15/2024		217,937	0	313	0	0	313	0	3,928	4,241	0	0	0
1000436055	BEREA	OH		11/15/2024		181,139	0	95	0	0	95	0	5,749	5,844	0	0	0
1000436059	SAN DIEGO	CA		11/15/2024		284,397	0	394	0	0	394	0	3,082	3,476	0	0	0
1000436061	ANDOVER	NH		11/15/2024		143,356	0	198	0	0	198	0	2,300	2,497	0	0	0
1000436067	AVONDALE	PA		11/15/2024		83,432	0	110	0	0	110	0	2,588	2,698	0	0	0
1000436069	SAN MATEO	CA		11/15/2024		785,790	0	662	0	0	662	0	12,825	13,487	0	0	0
1000436071	DOLTON	IL		11/15/2024		81,016	0	(16)	0	0	(16)	0	2,096	2,080	0	0	0
1000436073	BELLEVILLE	NJ		11/15/2024		210,984	0	210	0	0	210	0	3,833	4,043	0	0	0
1000436077	LAS VEGAS	NV		11/15/2024		143,816	0	272	0	0	272	0	2,258	2,531	0	0	0
1000436079	FREDERICKSBURG	VA		11/15/2024		276,969	0	248	0	0	248	0	4,099	4,347	0	0	0
1000436081	BROAD CHANNEL	NY		11/15/2024		423,794	0	170	0	0	170	0	8,389	8,558	0	0	0
1000436083	BLYTHEWOOD	SC		11/15/2024		65,691	0	(6)	0	0	(6)	0	783	778	0	0	0
1000436089	ELLENWOOD	GA		11/15/2024		101,156	0	158	0	0	158	0	1,060	1,218	0	0	0
1000436095	HOUSTON	TX		11/15/2024		401,693	0	185	0	0	185	0	2,711	2,896	0	0	0
1000436101	CHICAGO	IL		11/15/2024		226,896	0	(92)	0	0	(92)	0	14,278	14,186	0	0	0
1000436105	CHICAGO	IL		11/15/2024		76,167	0	92	0	0	92	0	3,951	4,043	0	0	0
1000436107	AUBURN	GA		11/15/2024		119,339	0	171	0	0	171	0	2,012	2,183	0	0	0
1000436109	KOKOMO	IN		11/15/2024		52,903	0	3	0	0	3	0	484	487	0	0	0
1000436115	BRYSON CITY	NC		11/15/2024		173,742	0	204	0	0	204	0	4,755	4,958	0	0	0
1000436117	RIVERTON	NJ		11/15/2024		240,154	0	265	0	0	265	0	4,173	4,438	0	0	0
1000436121	NEW PORT RICHEY	FL		11/15/2024		66,331	0	85	0	0	85	0	5,666	5,751	0	0	0
1000436123	FRANKFORT	IL		11/15/2024		160,353	0	(14)	0	0	(14)	0	2,091	2,077	0	0	0
1000436125	DENVER	CO		11/15/2024		213,431	0	(13)	0	0	(13)	0	3,187	3,174	0	0	0
1000436129	HULL	GA		11/15/2024		258,130	0	226	0	0	226	0	2,522	2,748	0	0	0
1000436131	VIRGINIA BEACH	VA		11/15/2024		137,387	0	105	0	0	105	0	1,815	1,920	0	0	0
1000436135	BREWSTER	NY		11/15/2024		65,757	0	(14)	0	0	(14)	0	2,144	2,131	0	0	0
1000436137	SUITLAND	MD		11/15/2024		203,005	0	359	0	0	359	0	2,324	2,683	0	0	0
1000436139	FORT COLLINS	CO		11/15/2024		124,423	0	35	0	0	35	0	1,394	1,429	0	0	0
1000436141	LENOX	MI		11/15/2024		154,589	0	223	0	0	223	0	2,542	2,765	0	0	0
1000436147	ESSEX	MD		11/15/2024		105,909	0	(37)	0	0	(37)	0	5,716	5,678	0	0	0
1000436149	CHESTERTON	IN		11/15/2024		115,245	0	24	0	0	24	0	1,174	1,198	0	0	0
1000436151	VILLA RICA	GA		11/15/2024		137,467	0	(11)	0	0	(11)	0	1,752	1,740	0	0	0
1000436153	HERNDON	VA		11/15/2024		307,984	0	130	0	0	130	0	3,482	3,612	0	0	0
1000436159	GRANADA HILLS	CA		11/15/2024		240,698	0	146	0	0	146	0	4,009	4,155	0	0	0
1000436161	LAKE HAVASU CITY	AZ		11/15/2024		87,942	0	(5)	0	0	(5)	0	829	824	0	0	0
1000436163	BUCKEYE	AZ		11/15/2024		268,631	0	(18)	0	0	(18)	0	2,748	2,730	0	0	0
1000436165	SOUTH GATE	CA		11/15/2024		131,909	0	60	0	0	60	0	4,204	4,264	0	0	0
1000436169	LEBANON	TN		11/15/2024		166,428	0	(9)	0	0	(9)	0	1,330	1,321	0	0	0
1000436171	UNIONTOWN	PA		11/15/2024		109,651	0	(46)	0	0	(46)	0	7,148	7,102	0	0	0
1000436177	SHEPHERDSVILLE	KY		11/15/2024		49,711	0	(17)	0	0	(17)	0	3,174	3,157	0	0	0
1000436181	SEAFORD	NY		11/15/2024		436,661	0	23	0	0	23	0	4,028	4,051	0	0	0
1000436183	MIAMI	FL		11/15/2024		218,018	0	63	0	0	63	0	2,493	2,555	0	0	0
1000436185	WINCHESTER	VA		11/15/2024		188,213	0	152	0	0	152	0	3,806	3,959	0	0	0
1000436187	HAMPTON COVE	AL		11/15/2024		247,309	0	2,040	0	0	2,040	0	14,887	16,928	0	0	0
1000436189	WYCOMBE	PA		11/15/2024		396,144	0	(92)	0	0	(92)	0	15,427	15,335	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000436191	PINE VALLEY	CA		11/15/2024		169,165	0	182	0	0	182	0	4,706	4,888	0	0	0
1000436193	STATEN ISLAND	NY		11/15/2024		375,321	0	84	0	0	84	0	3,884	3,968	0	0	0
1000436199	CENTERPORT	NY		11/15/2024		295,862	0	636	0	0	636	0	7,553	8,189	0	0	0
1000436201	SOMIS	CA		11/15/2024		516,900	0	254	0	0	254	0	8,374	8,629	0	0	0
1000436205	SOUTH SAN FRANCISCO	CA		11/15/2024		471,923	0	245	0	0	245	0	13,341	13,586	0	0	0
1000436207	QUEENS VILLAGE	NY		11/15/2024		421,914	0	1,042	0	0	1,042	0	8,031	9,073	0	0	0
1000436209	WILLINGBORO TOWNSHIP	NJ		11/15/2024		163,649	0	530	0	0	530	0	2,780	3,310	0	0	0
1000436211	MIAMI	FL		11/15/2024		176,919	0	86	0	0	86	0	6,165	6,251	0	0	0
1000436213	NEWARK	NJ		11/15/2024		268,137	0	147	0	0	147	0	3,990	4,137	0	0	0
1000436223	BRONX	NY		11/15/2024		383,460	0	675	0	0	675	0	5,172	5,847	0	0	0
1000436227	SANTA YNEZ	CA		11/15/2024		708,361	0	576	0	0	576	0	9,532	10,107	0	0	0
1000436229	DETROIT	MI		11/15/2024		67,556	0	(42)	0	0	(42)	0	6,008	5,966	0	0	0
1000436231	FOX LAKE	IL		11/15/2024		81,622	0	(4)	0	0	(4)	0	676	672	0	0	0
1000436233	LORAIN	OH		11/15/2024		51,123	0	(18)	0	0	(18)	0	2,850	2,832	0	0	0
1000436235	SHELTON	CT		11/15/2024		186,680	0	50	0	0	50	0	2,534	2,585	0	0	0
1000436239	AMERICAN FORK	UT		11/15/2024		182,647	0	(40)	0	0	(40)	0	5,360	5,320	0	0	0
1000436247	LONG BEACH	NY		11/15/2024		469,639	0	(51)	0	0	(51)	0	1,984	1,933	0	0	0
1000436249	GLEN BURNIE	MD		11/15/2024		178,479	0	(19)	0	0	(19)	0	2,999	2,979	0	0	0
1000436251	STAMFORD	CT		11/15/2024		244,157	0	190	0	0	190	0	18,548	18,737	0	0	0
1000436253	LONG BEACH	CA		11/15/2024		411,151	0	336	0	0	336	0	8,437	8,773	0	0	0
1000436255	PORTSMOUTH	VA		11/15/2024		142,172	0	(43)	0	0	(43)	0	6,656	6,613	0	0	0
1000436257	CAMDEN WYOMING	DE		11/15/2024		185,596	0	105	0	0	105	0	4,823	4,928	0	0	0
1000436259	EAST FALMOUTH	MA		11/15/2024		84,198	0	(62)	0	0	(62)	0	8,988	8,926	0	0	0
1000436263	LONG BEACH	CA		11/15/2024		362,980	0	323	0	0	323	0	5,251	5,574	0	0	0
1000436265	NORWALK	CA		11/15/2024		186,573	0	415	0	0	415	0	7,210	7,625	0	0	0
1000436267	HUGO	MN		11/15/2024		86,301	0	124	0	0	124	0	5,283	5,407	0	0	0
1000436269	LA VERNE	CA		11/15/2024		302,460	0	(45)	0	0	(45)	0	6,423	6,377	0	0	0
1000436271	SAN DIEGO	CA		11/15/2024		236,429	0	(22)	0	0	(22)	0	2,909	2,887	0	0	0
1000436273	LANCASTER	PA		11/15/2024		51,453	0	115	0	0	115	0	1,138	1,253	0	0	0
1000436275	HOPEWELL JUNC	NY		11/15/2024		190,982	0	(92)	0	0	(92)	0	13,501	13,409	0	0	0
1000436277	DETROIT	MI		11/15/2024		103,522	0	(15)	0	0	(15)	0	4,990	4,976	0	0	0
1000436281	CAYCE	SC		11/15/2024		287,457	0	(18)	0	0	(18)	0	2,293	2,275	0	0	0
1000436283	TARBORO	NC		11/15/2024		71,700	0	(49)	0	0	(49)	0	6,241	6,192	0	0	0
1000436285	PALM BAY	FL		11/15/2024		68,549	0	(43)	0	0	(43)	0	5,859	5,815	0	0	0
1000436291	BRILLION	WI		11/15/2024		60,793	0	(26)	0	0	(26)	0	3,487	3,461	0	0	0
1000436297	PHOENIX	AZ		11/15/2024		73,368	0	(4)	0	0	(4)	0	647	643	0	0	0
1000436299	INMAN	SC		11/15/2024		59,223	0	(4)	0	0	(4)	0	545	541	0	0	0
1000436301	CENTRAL ISLIP	NY		11/15/2024		143,801	0	(8)	0	0	(8)	0	1,184	1,177	0	0	0
1000436303	STATESVILLE	NC		11/15/2024		62,442	0	(3)	0	0	(3)	0	451	449	0	0	0
1000436305	SCOTTSDALE	AZ		11/15/2024		73,989	0	(50)	0	0	(50)	0	6,862	6,811	0	0	0
1000436309	PENSACOLA	FL		11/15/2024		109,379	0	(7)	0	0	(7)	0	884	878	0	0	0
1000436313	MIDDLETOWN	NJ		11/15/2024		195,804	0	(13)	0	0	(13)	0	1,871	1,859	0	0	0
1000436315	BATON ROUGE	LA		11/15/2024		98,304	0	154	0	0	154	0	1,242	1,396	0	0	0
1000436321	SPRINGDALE	AR		11/15/2024		73,634	0	(28)	0	0	(28)	0	3,979	3,951	0	0	0
1000436325	SAN DIEGO	CA		11/15/2024		239,244	0	185	0	0	185	0	5,477	5,662	0	0	0
1000436327	AVENTURA	FL		11/15/2024		213,696	0	361	0	0	361	0	4,999	5,360	0	0	0
1000436329	BOYNTON BEACH	FL		11/15/2024		346,217	0	784	0	0	784	0	9,483	10,266	0	0	0
1000436333	SHARON HILL	PA		11/15/2024		121,206	0	349	0	0	349	0	1,769	2,118	0	0	0
1000436339	TRENTON	NJ		11/15/2024		110,640	0	254	0	0	254	0	1,581	1,835	0	0	0
1000436347	BRIDGEPORT	CT		11/15/2024		256,738	0	731	0	0	731	0	3,852	4,583	0	0	0
1000436349	SCHUYLER	VA		11/15/2024		176,577	0	454	0	0	454	0	3,477	3,932	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000436359	SPRING HILL	FL		11/15/2024		48,492	0	(34)	0	0	(34)	0	5,254	5,220	0	0	0
1000436375	OCEAN	NJ		11/15/2024		273,026	0	243	0	0	243	0	5,763	6,006	0	0	0
1000436377	SPRINGFIELD	OH		11/15/2024		76,999	0	255	0	0	255	0	1,493	1,748	0	0	0
1000436379	BENSENVILLE	IL		11/15/2024		82,228	0	241	0	0	241	0	1,795	2,035	0	0	0
1000436383	BOLINGBROOK	IL		11/15/2024		202,342	0	1,367	0	0	1,367	0	6,702	8,069	0	0	0
1000436397	MIMS	FL		11/15/2024		233,357	0	293	0	0	293	0	3,326	3,620	0	0	0
1000436399	CAMDEN CITY	NJ		11/15/2024		79,340	0	(9)	0	0	(9)	0	1,208	1,199	0	0	0
1000436407	EDGERTON	WI		11/15/2024		156,602	0	64	0	0	64	0	3,021	3,085	0	0	0
1000436415	CORONA	NY		11/15/2024		779,725	0	1,426	0	0	1,426	0	17,304	18,729	0	0	0
1000436417	ELIZABETH	NJ		11/15/2024		241,474	0	211	0	0	211	0	3,116	3,327	0	0	0
1000436421	LOS ANGELES	CA		11/15/2024		990,720	0	2,577	0	0	2,577	0	17,462	20,039	0	0	0
1000436427	LA GRANGE	IL		11/15/2024		564,965	0	663	0	0	663	0	8,173	8,836	0	0	0
1000436429	BROOKLYN	NY		11/15/2024		494,345	0	627	0	0	627	0	6,565	7,192	0	0	0
1000436431	SADDLE BROOK	NJ		11/15/2024		317,807	0	628	0	0	628	0	4,267	4,895	0	0	0
1000436433	FALLS CHURCH	VA		11/15/2024		226,917	0	301	0	0	301	0	3,182	3,483	0	0	0
1000436435	WESTWOOD	NJ		11/15/2024		62,259	0	(362)	0	0	(362)	0	(2,888)	(3,250)	0	0	0
1000436441	LEVANT	ME		11/15/2024		302,909	0	779	0	0	779	0	4,587	5,365	0	0	0
1000436449	SAN DIEGO	CA		11/15/2024		548,759	0	1,833	0	0	1,833	0	45,293	47,127	0	0	0
1000436451	PASADENA	CA		11/15/2024		364,301	0	1,136	0	0	1,136	0	17,845	18,981	0	0	0
1000436453	TULSA	OK		11/15/2024		75,697	0	(5)	0	0	(5)	0	730	725	0	0	0
1000436455	LAREDO	TX		11/15/2024		77,577	0	(4)	0	0	(4)	0	803	799	0	0	0
1000436459	TYLER	TX		11/15/2024		50,580	0	(29)	0	0	(29)	0	4,520	4,492	0	0	0
1000436461	TILLAMOOK	OR		11/15/2024		83,978	0	(33)	0	0	(33)	0	5,076	5,043	0	0	0
1000436463	MANSFIELD	OH		11/15/2024		62,019	0	(30)	0	0	(30)	0	6,162	6,132	0	0	0
1000436467	HUNTINGTON PARK	CA		11/15/2024		117,979	0	(47)	0	0	(47)	0	6,741	6,694	0	0	0
1000436473	LITHONIA	GA		11/15/2024		96,129	0	(44)	0	0	(44)	0	5,536	5,492	0	0	0
1000436476	INGLEWOOD	CA		11/15/2024		83,368	0	(74)	0	0	(74)	0	10,079	10,005	0	0	0
1000436478	LEXINGTON	NC		11/15/2024		79,292	0	(67)	0	0	(67)	0	9,150	9,083	0	0	0
1000436480	ANTHONY	NM		11/15/2024		53,034	0	(12)	0	0	(12)	0	1,908	1,896	0	0	0
1000436482	CUYAHOGA FALLS	OH		11/15/2024		65,630	0	(4)	0	0	(4)	0	498	495	0	0	0
1000436486	KANEOHE	HI		11/15/2024		689,779	0	862	0	0	862	0	16,674	17,536	0	0	0
1000436491	ROCHESTER	NY		11/15/2024		136,100	0	235	0	0	235	0	2,483	2,718	0	0	0
1000436493	LOS ANGELES	CA		11/15/2024		1,300,202	0	5,368	0	0	5,368	0	37,739	43,107	0	0	0
1000436503	DALZELL	SC		11/15/2024		124,028	0	248	0	0	248	0	2,614	2,862	0	0	0
1000436505	CHICAGO	IL		11/15/2024		171,271	0	270	0	0	270	0	2,359	2,629	0	0	0
1000436511	CHICAGO	IL		11/15/2024		120,850	0	661	0	0	661	0	2,626	3,287	0	0	0
1000436513	NORTH MIAMI	FL		11/15/2024		81,240	0	194	0	0	194	0	5,008	5,202	0	0	0
1000436517	MISSION VIEJO	CA		11/15/2024		193,035	0	(141)	0	0	(141)	0	21,932	21,792	0	0	0
1000436519	LOS ANGELES	CA		11/15/2024		77,928	0	(60)	0	0	(60)	0	9,604	9,544	0	0	0
1000436525	SAN ANSELMO	CA		11/15/2024		259,578	0	657	0	0	657	0	23,764	24,421	0	0	0
1000436527	LONG BEACH	CA		11/15/2024		112,462	0	(66)	0	0	(66)	0	10,225	10,160	0	0	0
1000436531	ERDENHEIM	PA		11/15/2024		96,159	0	84	0	0	84	0	9,608	9,693	0	0	0
1000436537	ROUND LK BCH	IL		11/15/2024		128,769	0	458	0	0	458	0	2,144	2,602	0	0	0
1000436539	YONKERS	NY		11/15/2024		460,083	0	1,467	0	0	1,467	0	7,579	9,046	0	0	0
1000436545	RONKONKOMA	NY		11/15/2024		268,180	0	557	0	0	557	0	4,019	4,576	0	0	0
1000436547	EAST PATCHOGUE	NY		11/15/2024		261,394	0	660	0	0	660	0	2,727	3,387	0	0	0
1000436549	LITTLE ROCK	AR		11/15/2024		195,869	0	300	0	0	300	0	1,683	1,984	0	0	0
1000436551	O FALLON	MO		11/15/2024		99,458	0	33	0	0	33	0	3,709	3,742	0	0	0
1000436553	CARNEGIE	PA		11/15/2024		57,994	0	(7)	0	0	(7)	0	849	843	0	0	0
1000436555	POUGHKEEPSIE	NY		11/15/2024		209,318	0	253	0	0	253	0	3,028	3,281	0	0	0
1000436557	FRAMINGHAM	MA		11/15/2024		269,299	0	720	0	0	720	0	3,974	4,693	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000436559	IMPERIAL	CA		11/15/2024		172,058	0	254	0	0	254	0	5,075	5,329	0	0	0
1000436561	CHESHIRE	CT		11/15/2024		75,214	0	(49)	0	0	(49)	0	7,665	7,615	0	0	0
1000436563	MIDLAND	TX		11/15/2024		132,342	0	(11)	0	0	(11)	0	2,939	2,928	0	0	0
1000436565	HENDERSONVILLE	TN		11/15/2024		154,636	0	(30)	0	0	(30)	0	6,062	6,032	0	0	0
1000436571	CHICAGO	IL		11/15/2024		94,228	0	(11)	0	0	(11)	0	9,678	9,668	0	0	0
1000436573	WATSONVILLE	CA		11/15/2024		160,446	0	(39)	0	0	(39)	0	4,924	4,885	0	0	0
1000436575	POCATELLO	ID		11/15/2024		80,887	0	(4)	0	0	(4)	0	678	673	0	0	0
1000436577	HAIKU	HI		11/15/2024		74,734	0	(32)	0	0	(32)	0	4,984	4,952	0	0	0
1000436583	UNIVERSITY HEIGHTS	OH		11/15/2024		251,300	0	445	0	0	445	0	6,423	6,868	0	0	0
1000436585	AUSTIN	TX		11/15/2024		233,015	0	410	0	0	410	0	6,062	6,472	0	0	0
1000436587	NOLENSVILLE	TN		11/15/2024		321,533	0	881	0	0	881	0	10,748	11,629	0	0	0
1000436589	SANTA CLARITA	CA		11/15/2024		365,217	0	275	0	0	275	0	5,412	5,687	0	0	0
1000436593	OLD BRIDGE TOWNSHIP	NJ		11/15/2024		275,334	0	812	0	0	812	0	3,874	4,686	0	0	0
1000436595	TRENTON	NJ		11/15/2024		80,452	0	0	0	0	0	0	1,097	1,097	0	0	0
1000436597	DEERFIELD	IL		11/15/2024		233,081	0	723	0	0	723	0	3,810	4,534	0	0	0
1000436599	CAMDEN	NJ		11/15/2024		60,258	0	21	0	0	21	0	765	786	0	0	0
1000436601	HAZARD	KY		11/15/2024		72,432	0	158	0	0	158	0	1,514	1,672	0	0	0
1000436605	WOODBURY	NJ		11/15/2024		119,869	0	290	0	0	290	0	2,362	2,652	0	0	0
1000436609	INDIO	CA		11/15/2024		315,502	0	730	0	0	730	0	5,553	6,283	0	0	0
1000436611	IRVINGTON	NJ		11/15/2024		196,302	0	550	0	0	550	0	3,871	4,421	0	0	0
1000436617	NAPLES	FL		11/15/2024		292,945	0	1,462	0	0	1,462	0	6,446	7,908	0	0	0
1000436621	DEKALB	IL		11/15/2024		101,222	0	119	0	0	119	0	1,617	1,736	0	0	0
1000436623	BERWICK	PA		11/15/2024		252,498	0	758	0	0	758	0	4,933	5,692	0	0	0
1000436625	WHITE PLAINS	NY		11/15/2024		193,533	0	539	0	0	539	0	5,862	6,401	0	0	0
1000436629	LAGUNA HILLS	CA		11/15/2024		327,560	0	1,072	0	0	1,072	0	35,886	36,958	0	0	0
1000436631	LOVELAND	CO		11/15/2024		143,883	0	(87)	0	0	(87)	0	13,561	13,474	0	0	0
1000436633	SAN GABRIEL	CA		11/15/2024		78,782	0	(42)	0	0	(42)	0	6,553	6,511	0	0	0
1000436635	INGLEWOOD	CA		11/15/2024		79,141	0	117	0	0	117	0	7,633	7,751	0	0	0
1000436641	OSSINING	NY		11/15/2024		80,673	0	187	0	0	187	0	11,840	12,027	0	0	0
1000436643	DEERFIELD BEACH	FL		11/15/2024		54,687	0	(27)	0	0	(27)	0	5,118	5,091	0	0	0
1000436647	TAMARAC	FL		11/15/2024		58,009	0	194	0	0	194	0	14,141	14,335	0	0	0
1000436649	BROWNS SUMMIT	NC		11/15/2024		65,443	0	(39)	0	0	(39)	0	6,162	6,122	0	0	0
1000436651	VENTURA	CA		11/15/2024		500,134	0	270	0	0	270	0	7,959	8,228	0	0	0
1000436653	STAMFORD	CT		11/15/2024		132,613	0	839	0	0	839	0	16,347	17,186	0	0	0
1000436655	WEST HAVEN	CT		11/15/2024		123,764	0	181	0	0	181	0	2,750	2,932	0	0	0
1000436657	CONCORD	CA		11/15/2024		67,365	0	(59)	0	0	(59)	0	9,143	9,084	0	0	0
1000436663	LINDENHURST	NY		11/15/2024		59,323	0	(51)	0	0	(51)	0	7,902	7,852	0	0	0
1000436665	MOUNT VERNON	NY		11/15/2024		238,370	0	325	0	0	325	0	5,823	6,148	0	0	0
1000436667	ROSELLE	IL		11/15/2024		207,306	0	345	0	0	345	0	2,544	2,889	0	0	0
1000436669	MANCHESTER	CT		11/15/2024		143,186	0	368	0	0	368	0	2,877	3,246	0	0	0
1000436671	SALISBURY	MD		11/15/2024		151,575	0	430	0	0	430	0	2,954	3,384	0	0	0
1000436673	SNOVER	MI		11/15/2024		125,399	0	0	0	0	0	0	1,319	1,319	0	0	0
1000436681	AVINGER	TX		11/15/2024		119,918	0	334	0	0	334	0	4,191	4,525	0	0	0
1000436685	UPPER NYACK	NY		11/15/2024		433,067	0	967	0	0	967	0	9,143	10,110	0	0	0
1000436687	PALMDALE	CA		11/15/2024		168,952	0	411	0	0	411	0	3,058	3,468	0	0	0
1000436691	BALDWIN	NY		11/15/2024		446,921	0	24	0	0	24	0	3,939	3,963	0	0	0
1000436695	HAUPPAUGE	NY		11/15/2024		352,277	0	220	0	0	220	0	4,395	4,615	0	0	0
1000436697	LOWELL	MA		11/15/2024		115,014	0	243	0	0	243	0	2,444	2,687	0	0	0
1000436699	JAMAICA	NY		11/15/2024		504,390	0	533	0	0	533	0	10,468	11,001	0	0	0
1000436707	MIAMI	FL		11/15/2024		48,505	0	(34)	0	0	(34)	0	5,242	5,209	0	0	0
1000436709	LITHONIA	GA		11/15/2024		144,606	0	(46)	0	0	(46)	0	7,120	7,074	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000436713	MURFREESBORO	TN		11/15/2024		97,306	0	(7)	0	0	(7)	0	940	933	0	0	0
1000436715	CHICAGO	IL		11/15/2024		77,943	0	445	0	0	445	0	1,764	2,209	0	0	0
1000436717	NORTH MIAMI BEACH	FL		11/15/2024		53,606	0	(5)	0	0	(5)	0	649	644	0	0	0
1000436723	CHICO	CA		11/15/2024		96,960	0	89	0	0	89	0	1,929	2,018	0	0	0
1000436729	STERLING	VA		11/15/2024		186,683	0	(10)	0	0	(10)	0	1,435	1,425	0	0	0
1000436731	LULA	GA		11/15/2024		53,720	0	(2)	0	0	(2)	0	328	326	0	0	0
1000436737	BELLE VERNON	PA		11/15/2024		176,671	0	672	0	0	672	0	6,224	6,896	0	0	0
1000436739	PLAINFIELD	IL		11/15/2024		148,703	0	330	0	0	330	0	4,136	4,467	0	0	0
1000436741	ARLINGTON HEIGHTS	IL		11/15/2024		291,776	0	355	0	0	355	0	7,316	7,671	0	0	0
1000436743	DOLTON	IL		11/15/2024		85,785	0	444	0	0	444	0	2,122	2,566	0	0	0
1000436749	BLOOMINGDALE	IL		11/15/2024		116,471	0	281	0	0	281	0	1,721	2,002	0	0	0
1000436757	LOXAHATCHEE	FL		11/15/2024		67,605	0	(64)	0	0	(64)	0	10,022	9,958	0	0	0
1000436759	RANCHO PALOS VERDES	CA		11/15/2024		399,423	0	780	0	0	780	0	31,448	32,228	0	0	0
1000436761	STAMFORD	CT		11/15/2024		118,807	0	116	0	0	116	0	6,199	6,315	0	0	0
1000436765	LAKE ARROWHEAD	CA		11/15/2024		125,380	0	275	0	0	275	0	12,901	13,176	0	0	0
1000436769	MIAMI	FL		11/15/2024		63,999	0	(312)	0	0	(312)	0	45,468	45,155	0	0	0
1000436773	HUNTINGTON BEACH	CA		11/15/2024		103,404	0	(161)	0	0	(161)	0	21,282	21,120	0	0	0
1000436775	CONCORD	CA		11/15/2024		199,720	0	(32)	0	0	(32)	0	4,353	4,321	0	0	0
1000436785	ESTACADA	OR		11/15/2024		73,087	0	(7)	0	0	(7)	0	1,041	1,034	0	0	0
1000436791	KENNESAW	GA		11/15/2024		200,453	0	510	0	0	510	0	9,867	10,376	0	0	0
1000436793	CARMICHAEL	CA		11/15/2024		69,117	0	190	0	0	190	0	13,492	13,682	0	0	0
1000436797	MODESTO	CA		11/15/2024		183,405	0	320	0	0	320	0	7,231	7,550	0	0	0
1000436803	SUSSEX	NJ		11/15/2024		208,870	0	516	0	0	516	0	3,410	3,926	0	0	0
1000436811	NAZARETH	PA		11/15/2024		123,323	0	(18)	0	0	(18)	0	2,797	2,779	0	0	0
1000436813	PITTSBURGH	PA		11/15/2024		64,639	0	(29)	0	0	(29)	0	4,953	4,924	0	0	0
1000436821	MOUNT VERNON	NY		11/15/2024		90,329	0	165	0	0	165	0	4,027	4,192	0	0	0
1000436825	BRONX	NY		11/15/2024		121,938	0	271	0	0	271	0	2,065	2,336	0	0	0
1000436827	INDIANAPOLIS	IN		11/15/2024		76,005	0	(8)	0	0	(8)	0	1,123	1,115	0	0	0
1000436829	MONTEBELLO	CA		11/15/2024		216,086	0	(14)	0	0	(14)	0	1,771	1,757	0	0	0
1000436831	SANDY	UT		11/15/2024		168,381	0	(8)	0	0	(8)	0	1,268	1,260	0	0	0
1000436833	BREWSTER	NY		11/15/2024		179,622	0	(11)	0	0	(11)	0	1,470	1,459	0	0	0
1000436835	BALTIMORE	MD		11/15/2024		151,205	0	(7)	0	0	(7)	0	1,088	1,081	0	0	0
1000436837	FLORENCE	MA		11/15/2024		145,785	0	(7)	0	0	(7)	0	1,108	1,101	0	0	0
1000436840	VANCOUVER	WA		11/15/2024		215,906	0	270	0	0	270	0	5,224	5,494	0	0	0
1000436842	AUSTIN	TX		11/15/2024		230,214	0	405	0	0	405	0	5,989	6,394	0	0	0
1000436846	WYANDOTTE	MI		11/15/2024		159,957	0	732	0	0	732	0	8,723	9,455	0	0	0
1000436850	LOS GATOS	CA		11/15/2024		297,655	0	2,382	0	0	2,382	0	24,370	26,752	0	0	0
1000436852	MORGAN HILL	CA		11/15/2024		383,952	0	1,278	0	0	1,278	0	10,563	11,842	0	0	0
1000436858	FAIRVIEW PARK	OH		11/15/2024		148,825	0	61	0	0	61	0	1,887	1,948	0	0	0
1000436864	NILES	IL		11/15/2024		174,090	0	991	0	0	991	0	3,840	4,831	0	0	0
1000436874	EAST HAMPTON	NY		11/15/2024		210,042	0	796	0	0	796	0	17,345	18,141	0	0	0
1000436876	NEWPORT BEACH	CA		11/15/2024		174,722	0	458	0	0	458	0	25,736	26,194	0	0	0
1000436878	LONG BEACH	CA		11/15/2024		109,828	0	(70)	0	0	(70)	0	10,926	10,856	0	0	0
1000436882	OCEANSIDE	CA		11/15/2024		96,968	0	(60)	0	0	(60)	0	10,180	10,120	0	0	0
1000436886	BROOKLYN	NY		11/15/2024		273,792	0	828	0	0	828	0	4,120	4,948	0	0	0
1000436890	TOWN OF WOODSTOCK	NY		11/15/2024		305,888	0	522	0	0	522	0	6,856	7,378	0	0	0
1000436894	AURORA	IL		11/15/2024		100,265	0	55	0	0	55	0	1,378	1,433	0	0	0
1000436904	YONKERS	NY		11/15/2024		355,430	0	440	0	0	440	0	4,350	4,790	0	0	0
1000436906	OLIVE BRANCH	MS		11/15/2024		98,829	0	235	0	0	235	0	1,957	2,192	0	0	0
1000436908	NEW MILFORD	NJ		11/15/2024		455,897	0	15	0	0	15	0	2,063	2,078	0	0	0
1000436912	GREENBELT	MD		11/15/2024		314,455	0	418	0	0	418	0	6,950	7,368	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000436920	NORTHVALE	NJ		11/15/2024		329,927	0	455	0	0	455	0	3,175	3,630	0	0	0
1000436922	LEHIGH ACRES	FL		11/15/2024		215,172	0	676	0	0	676	0	7,111	7,786	0	0	0
1000436924	HENDERSONVILLE	TN		11/15/2024		120,403	0	465	0	0	465	0	5,885	6,350	0	0	0
1000436926	WINDSOR	PA		11/15/2024		143,703	0	444	0	0	444	0	2,229	2,672	0	0	0
1000436928	CHICAGO	IL		11/15/2024		145,012	0	576	0	0	576	0	4,025	4,600	0	0	0
1000436932	TROY	IL		11/15/2024		84,548	0	(5)	0	0	(5)	0	677	672	0	0	0
1000436936	COMPTON	CA		11/15/2024		166,250	0	(14)	0	0	(14)	0	2,123	2,109	0	0	0
1000436938	EAST ELMHURST	NY		11/15/2024		104,442	0	82	0	0	82	0	1,605	1,687	0	0	0
1000436940	CUT OFF	LA		11/15/2024		66,695	0	(5)	0	0	(5)	0	706	701	0	0	0
1000436944	OXON HILL	MD		11/15/2024		103,883	0	(48)	0	0	(48)	0	6,544	6,496	0	0	0
1000436946	SAINT LOUIS	MO		11/15/2024		57,751	0	0	0	0	0	0	1,080	1,080	0	0	0
1000436950	BROOKLYN	NY		11/15/2024		560,255	0	(48)	0	0	(48)	0	6,734	6,685	0	0	0
1000436952	JACKSONVILLE	FL		11/15/2024		134,984	0	(7)	0	0	(7)	0	1,267	1,261	0	0	0
1000436956	HUNTINGTON BEACH	CA		11/15/2024		268,721	0	1,036	0	0	1,036	0	9,231	10,267	0	0	0
1000436960	DECATUR	GA		11/15/2024		61,177	0	(4)	0	0	(4)	0	539	535	0	0	0
1000436962	LINDALE	TX		11/15/2024		175,651	0	382	0	0	382	0	4,467	4,849	0	0	0
1000436964	STOCKTON	CA		11/15/2024		298,195	0	1,139	0	0	1,139	0	8,348	9,487	0	0	0
1000436966	WATERBURY	CT		11/15/2024		112,504	0	44	0	0	44	0	3,292	3,336	0	0	0
1000436970	BALTIMORE	MD		11/15/2024		96,339	0	261	0	0	261	0	1,877	2,138	0	0	0
1000436974	STROUDSBURG	PA		11/15/2024		127,198	0	332	0	0	332	0	3,341	3,673	0	0	0
1000436978	LITTLESTOWN	PA		11/15/2024		199,388	0	334	0	0	334	0	3,813	4,147	0	0	0
1000436990	NORWALK	CT		11/15/2024		134,146	0	(133)	0	0	(133)	0	21,853	21,719	0	0	0
1000436992	CORONA	CA		11/15/2024		68,939	0	(51)	0	0	(51)	0	8,588	8,538	0	0	0
1000436998	CALABASAS	CA		11/15/2024		57,874	0	(33)	0	0	(33)	0	5,117	5,084	0	0	0
1000437002	FONTANA	CA		11/15/2024		55,587	0	(34)	0	0	(34)	0	5,533	5,499	0	0	0
1000437004	SAN ANTONIO	TX		11/15/2024		50,138	0	(39)	0	0	(39)	0	6,091	6,052	0	0	0
1000437006	DURHAM	NC		11/15/2024		75,667	0	36	0	0	36	0	2,830	2,865	0	0	0
1000437012	CHULA VISTA	CA		11/15/2024		90,950	0	(55)	0	0	(55)	0	8,639	8,583	0	0	0
1000437014	MILL VALLEY	CA		11/15/2024		236,680	0	(82)	0	0	(82)	0	22,109	22,027	0	0	0
1000437016	KISSIMMEE	FL		11/15/2024		120,848	0	357	0	0	357	0	2,174	2,530	0	0	0
1000437020	SARASOTA	FL		11/15/2024		366,747	0	1,466	0	0	1,466	0	7,480	8,946	0	0	0
1000437022	CHICAGO	IL		11/15/2024		95,501	0	197	0	0	197	0	1,277	1,474	0	0	0
1000437024	CHARLOTTE	NC		11/15/2024		175,663	0	190	0	0	190	0	2,841	3,031	0	0	0
1000437028	ALGONQUIN	IL		11/15/2024		255,651	0	543	0	0	543	0	3,646	4,189	0	0	0
1000437030	HYATTSVILLE	MD		11/15/2024		288,887	0	428	0	0	428	0	4,127	4,555	0	0	0
1000437032	YONKERS	NY		11/15/2024		418,885	0	1,121	0	0	1,121	0	8,078	9,199	0	0	0
1000437034	MAYS LANDING	NJ		11/15/2024		187,783	0	710	0	0	710	0	9,312	10,022	0	0	0
1000437038	MARLTON	NJ		11/15/2024		295,748	0	570	0	0	570	0	3,854	4,424	0	0	0
1000437042	PORTERVILLE	CA		11/15/2024		106,738	0	224	0	0	224	0	1,757	1,980	0	0	0
1000437044	SAN ANSELMO	CA		11/15/2024		413,518	0	1,048	0	0	1,048	0	6,755	7,803	0	0	0
1000437046	OCEANSIDE	NY		11/15/2024		377,967	0	606	0	0	606	0	5,628	6,234	0	0	0
1000437048	KENOSHA	WI		11/15/2024		143,952	0	164	0	0	164	0	3,214	3,378	0	0	0
1000437050	FORT EDWARD	NY		11/15/2024		89,929	0	233	0	0	233	0	1,327	1,560	0	0	0
1000437052	AZUSA	CA		11/15/2024		266,949	0	570	0	0	570	0	3,628	4,198	0	0	0
1000437058	GREENPORT	NY		11/15/2024		300,233	0	199	0	0	199	0	3,800	3,999	0	0	0
1000437060	LAWRENCEVILLE	GA		11/15/2024		116,938	0	689	0	0	689	0	5,019	5,708	0	0	0
1000437062	LEVITTOWN	NY		11/15/2024		333,035	0	774	0	0	774	0	5,097	5,871	0	0	0
1000437066	SOUTHFIELD	MI		11/15/2024		153,074	0	(74)	0	0	(74)	0	9,364	9,290	0	0	0
1000437068	EL PASO	TX		11/15/2024		57,697	0	(24)	0	0	(24)	0	2,735	2,712	0	0	0
1000437072	CINCINNATI	OH		11/15/2024		68,185	0	(13)	0	0	(13)	0	2,639	2,626	0	0	0
1000437074	CHARLOTTE	NC		11/15/2024		251,554	0	(23)	0	0	(23)	0	2,699	2,675	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000437076	ARLINGTON	TX		11/15/2024		84,261	0	(10)	0	0	(10)	0	1,311	1,301	0	0	0
1000437078	HOUSTON	TX		11/15/2024		55,087	0	(46)	0	0	(46)	0	5,809	5,763	0	0	0
1000437082	WEST PALM BEACH	FL		11/15/2024		177,182	0	(20)	0	0	(20)	0	3,038	3,018	0	0	0
1000437084	POTTSTOWN	PA		11/15/2024		134,322	0	(10)	0	0	(10)	0	1,319	1,309	0	0	0
1000437086	DECATUR	GA		11/15/2024		69,437	0	(93)	0	0	(93)	0	14,508	14,415	0	0	0
1000437088	CLARKSTON	GA		11/15/2024		64,505	0	(46)	0	0	(46)	0	7,134	7,088	0	0	0
1000437090	DURHAM	NC		11/15/2024		105,053	0	(49)	0	0	(49)	0	6,711	6,662	0	0	0
1000437094	MIAMI	FL		11/15/2024		103,094	0	(32)	0	0	(32)	0	3,220	3,189	0	0	0
1000437096	PLAINFIELD	IL		11/15/2024		328,840	0	1,059	0	0	1,059	0	11,267	12,326	0	0	0
1000437098	POMPANO BEACH	FL		11/15/2024		106,162	0	268	0	0	268	0	4,314	4,582	0	0	0
1000437102	REDONDO BEACH	CA		11/15/2024		1,126,972	0	1,783	0	0	1,783	0	28,283	30,065	0	0	0
1000437106	MIDDLETOWN	NY		11/15/2024		182,383	0	604	0	0	604	0	2,695	3,299	0	0	0
1000437110	CHICAGO	IL		11/15/2024		85,275	0	142	0	0	142	0	1,310	1,451	0	0	0
1000437112	HAVRE DE GRACE	MD		11/15/2024		150,063	0	337	0	0	337	0	2,736	3,073	0	0	0
1000437114	WEST HAVERSTRAW	NY		11/15/2024		218,413	0	1,031	0	0	1,031	0	4,582	5,613	0	0	0
1000437116	BELLE CHASSE	LA		11/15/2024		117,668	0	310	0	0	310	0	1,969	2,279	0	0	0
1000437118	PRESCOTT	AZ		11/15/2024		254,988	0	516	0	0	516	0	4,913	5,429	0	0	0
1000437120	WILKES BARRE	PA		11/15/2024		191,009	0	449	0	0	449	0	5,029	5,478	0	0	0
1000437122	CHESWOLD	DE		11/15/2024		127,191	0	(22)	0	0	(22)	0	2,159	2,137	0	0	0
1000437124	SHIRLEY	NY		11/15/2024		188,452	0	690	0	0	690	0	2,961	3,651	0	0	0
1000437132	MIAMI	FL		11/15/2024		85,799	0	265	0	0	265	0	9,139	9,405	0	0	0
1000437134	MONTEREY	CA		11/15/2024		195,278	0	(116)	0	0	(116)	0	18,104	17,988	0	0	0
1000437136	LAS VEGAS	NV		11/15/2024		62,488	0	(41)	0	0	(41)	0	6,406	6,364	0	0	0
1000437138	OCEANSIDE	CA		11/15/2024		86,969	0	(51)	0	0	(51)	0	7,997	7,945	0	0	0
1000437140	COOPER CITY	FL		11/15/2024		168,570	0	(120)	0	0	(120)	0	18,692	18,573	0	0	0
1000437142	HIALEAH	FL		11/15/2024		48,910	0	133	0	0	133	0	5,593	5,726	0	0	0
1000437144	WALNUT	CA		11/15/2024		119,503	0	(68)	0	0	(68)	0	10,617	10,549	0	0	0
1000437152	PASADENA	CA		11/15/2024		70,114	0	(42)	0	0	(42)	0	7,659	7,617	0	0	0
1000437158	LANCASTER	TX		11/15/2024		63,150	0	109	0	0	109	0	6,477	6,585	0	0	0
1000437162	IRVINE	CA		11/15/2024		191,160	0	422	0	0	422	0	17,770	18,192	0	0	0
1000437170	PARSIPPANY	NJ		11/15/2024		367,246	0	979	0	0	979	0	7,078	8,057	0	0	0
1000437174	BALTIMORE	MD		11/15/2024		310,825	0	764	0	0	764	0	6,051	6,814	0	0	0
1000437178	FALLS CHURCH	VA		11/15/2024		279,408	0	922	0	0	922	0	6,545	7,467	0	0	0
1000437182	CEDAR FALLS	IA		11/15/2024		92,675	0	252	0	0	252	0	1,910	2,162	0	0	0
1000437186	AURORA	IL		11/15/2024		165,691	0	431	0	0	431	0	2,457	2,888	0	0	0
1000437192	CORONA DE TUCSO	AZ		11/15/2024		247,249	0	(13)	0	0	(13)	0	2,054	2,041	0	0	0
1000437202	MERIDIAN	ID		11/15/2024		63,367	0	(46)	0	0	(46)	0	8,764	8,717	0	0	0
1000437206	NORTH PROVIDENCE	RI		11/15/2024		116,135	0	(8)	0	0	(8)	0	1,291	1,283	0	0	0
1000437208	SCHENECTADY	NY		11/15/2024		146,338	0	(64)	0	0	(64)	0	8,654	8,591	0	0	0
1000437210	LAS VEGAS	NV		11/15/2024		177,932	0	(110)	0	0	(110)	0	14,987	14,878	0	0	0
1000437212	CHICAGO	IL		11/15/2024		119,427	0	(92)	0	0	(92)	0	9,743	9,651	0	0	0
1000437214	KENNARD	NE		11/15/2024		68,004	0	(39)	0	0	(39)	0	6,215	6,176	0	0	0
1000437216	RIDGEWAY	VA		11/15/2024		67,624	0	(38)	0	0	(38)	0	4,930	4,892	0	0	0
1000437222	COLTON	CA		11/15/2024		73,642	0	(6)	0	0	(6)	0	998	992	0	0	0
1000437224	MONTEREY PARK	CA		11/15/2024		265,768	0	878	0	0	878	0	7,903	8,781	0	0	0
1000437228	COLLEGE PARK	GA		11/15/2024		153,831	0	421	0	0	421	0	8,033	8,454	0	0	0
1000437232	MILFORD	MA		11/15/2024		270,135	0	893	0	0	893	0	5,517	6,410	0	0	0
1000437238	SALISBURY	MD		11/15/2024		128,803	0	262	0	0	262	0	2,607	2,869	0	0	0
1000437240	COVINA	CA		11/15/2024		79,361	0	(57)	0	0	(57)	0	9,038	8,981	0	0	0
1000437252	SAN BRUNO	CA		11/15/2024		136,157	0	(117)	0	0	(117)	0	18,276	18,159	0	0	0
1000437256	CORONA	CA		11/15/2024		107,294	0	(53)	0	0	(53)	0	9,997	9,943	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000437258	HAWTHORNE	CA		11/15/2024		60,639	0	(66)	0	0	(66)	0	10,328	10,262	0	0	0
1000437260	KISSIMMEE	FL		11/15/2024		61,660	0	143	0	0	143	0	6,335	6,477	0	0	0
1000437262	WEBBERVILLE	MI		11/15/2024		149,950	0	1,171	0	0	1,171	0	14,190	15,361	0	0	0
1000437264	MEDFORD	NY		11/15/2024		185,003	0	600	0	0	600	0	4,876	5,477	0	0	0
1000437266	CARSON	CA		11/15/2024		99,833	0	(57)	0	0	(57)	0	10,141	10,084	0	0	0
1000437268	LOS ANGELES	CA		11/15/2024		78,821	0	(62)	0	0	(62)	0	9,026	8,964	0	0	0
1000437270	SOUTH MIAMI	FL		11/15/2024		61,296	0	106	0	0	106	0	7,459	7,565	0	0	0
1000437274	OREM	UT		11/15/2024		63,016	0	140	0	0	140	0	5,937	6,077	0	0	0
1000437276	MACEDONIA	OH		11/15/2024		67,132	0	(40)	0	0	(40)	0	6,194	6,154	0	0	0
1000437280	TALLAHASSEE	FL		11/15/2024		50,242	0	86	0	0	86	0	5,019	5,104	0	0	0
1000437282	SOUTH SALEM	NY		11/15/2024		176,787	0	(101)	0	0	(101)	0	15,823	15,721	0	0	0
1000437286	FRESNO	CA		11/15/2024		49,884	0	(39)	0	0	(39)	0	6,171	6,132	0	0	0
1000437290	OAKLAND	CA		11/15/2024		185,021	0	(57)	0	0	(57)	0	17,529	17,471	0	0	0
1000437296	N LAS VEGAS	NV		11/15/2024		257,886	0	523	0	0	523	0	4,545	5,068	0	0	0
1000437298	HARLINGEN	TX		11/15/2024		71,437	0	172	0	0	172	0	2,029	2,201	0	0	0
1000437302	ATLANTIC CITY	NJ		11/15/2024		119,284	0	421	0	0	421	0	1,860	2,281	0	0	0
1000437312	MONTEZUMA	GA		11/15/2024		176,088	0	(18)	0	0	(18)	0	2,127	2,110	0	0	0
1000437314	FT LAUDERDALE	FL		11/15/2024		402,268	0	447	0	0	447	0	13,066	13,513	0	0	0
1000437319	CARROLLTON	TX		11/15/2024		60,712	0	(56)	0	0	(56)	0	8,720	8,664	0	0	0
1000437323	DENVILLE	NJ		11/15/2024		166,292	0	4	0	0	4	0	2,982	2,986	0	0	0
1000437327	SILVER LAKE	OH		11/15/2024		110,441	0	(9)	0	0	(9)	0	1,267	1,258	0	0	0
1000437331	KANSAS CITY	KS		11/15/2024		73,353	0	(74)	0	0	(74)	0	10,294	10,221	0	0	0
1000437333	OLYMPIA	WA		11/15/2024		94,370	0	(5)	0	0	(5)	0	750	745	0	0	0
1000437337	WAYNESVILLE	OH		11/15/2024		98,476	0	(10)	0	0	(10)	0	1,417	1,406	0	0	0
1000437339	ORLAND	CA		11/15/2024		58,219	0	258	0	0	258	0	2,570	2,829	0	0	0
1000437341	LEANDER	TX		11/15/2024		258,576	0	259	0	0	259	0	6,494	6,753	0	0	0
1000437343	MALIBU	CA		11/15/2024		781,549	0	1,418	0	0	1,418	0	25,036	26,453	0	0	0
1000437345	UPPER MARLBORO	MD		11/15/2024		227,792	0	289	0	0	289	0	5,598	5,886	0	0	0
1000437347	VINELAND	NJ		11/15/2024		133,051	0	393	0	0	393	0	2,481	2,874	0	0	0
1000437353	HACKENSACK	NJ		11/15/2024		234,856	0	648	0	0	648	0	4,565	5,213	0	0	0
1000437355	CHICAGO	IL		11/15/2024		206,792	0	540	0	0	540	0	3,927	4,466	0	0	0
1000437357	COUNTRY CLUB HILLS	IL		11/15/2024		155,755	0	463	0	0	463	0	2,751	3,213	0	0	0
1000437359	YOUNGSTOWN	OH		11/15/2024		58,666	0	190	0	0	190	0	44,002	44,192	0	0	0
1000437363	DORAL	FL		11/15/2024		138,475	0	359	0	0	359	0	2,920	3,279	0	0	0
1000437373	TUCSON	AZ		11/15/2024		316,690	0	912	0	0	912	0	5,899	6,811	0	0	0
1000437375	HUNTINGTON	IN		11/15/2024		51,410	0	48	0	0	48	0	2,408	2,457	0	0	0
1000437381	UNION	MS		11/15/2024		150,575	0	62	0	0	62	0	2,947	3,009	0	0	0
1000437383	LEAGUE CITY	TX		11/15/2024		68,829	0	186	0	0	186	0	1,296	1,482	0	0	0
1000437389	PORTAGE	IN		11/15/2024		92,610	0	(8)	0	0	(8)	0	1,145	1,138	0	0	0
1000437391	LAKE WORTH	FL		11/15/2024		206,477	0	(68)	0	0	(68)	0	9,422	9,354	0	0	0
1000437397	PISCATAWAY	NJ		11/15/2024		206,163	0	(23)	0	0	(23)	0	3,100	3,077	0	0	0
1000437399	CLEVELAND HEIGHTS	OH		11/15/2024		65,399	0	123	0	0	123	0	1,303	1,426	0	0	0
1000437401	BAY SAINT LOUIS	MS		11/15/2024		106,074	0	339	0	0	339	0	1,596	1,935	0	0	0
1000437403	HIGHLAND	IL		11/15/2024		88,465	0	211	0	0	211	0	1,735	1,946	0	0	0
1000437407	CALHOUN	GA		11/15/2024		46,231	0	179	0	0	179	0	3,856	4,035	0	0	0
1000437409	OCEAN TOWNSHIP	NJ		11/15/2024		314,352	0	484	0	0	484	0	4,552	5,037	0	0	0
1000437411	MIAMI BEACH	FL		11/15/2024		145,170	0	134	0	0	134	0	2,356	2,489	0	0	0
1000437423	NAPLES	FL		11/15/2024		339,020	0	752	0	0	752	0	5,030	5,782	0	0	0
1000437425	OPELIKA	AL		11/15/2024		107,250	0	(8)	0	0	(8)	0	1,115	1,108	0	0	0
1000437427	TUCSON	AZ		11/15/2024		83,556	0	(11)	0	0	(11)	0	1,396	1,385	0	0	0
1000437429	KENNER	LA		11/15/2024		50,564	0	(38)	0	0	(38)	0	5,136	5,099	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000437431	OREFIELD	PA		11/15/2024		96,158	0	(61)	0	0	(61)	0	8,246	8,185	0	0	0
1000437435	VACAVILLE	CA		11/15/2024		82,733	0	(8)	0	0	(8)	0	992	984	0	0	0
1000437437	MORENO VALLEY	CA		11/15/2024		71,529	0	(28)	0	0	(28)	0	4,426	4,398	0	0	0
1000437441	PALM DESERT	CA		11/15/2024		185,342	0	1,079	0	0	1,079	0	8,233	9,312	0	0	0
1000437443	WERNERSVILLE	PA		11/15/2024		180,988	0	578	0	0	578	0	5,712	6,290	0	0	0
1000437445	SAN DIEGO	CA		11/15/2024		255,717	0	624	0	0	624	0	6,566	7,190	0	0	0
1000437447	LITHONIA	GA		11/15/2024		63,702	0	143	0	0	143	0	1,704	1,848	0	0	0
1000437449	LOS ANGELES	CA		11/15/2024		727,567	0	1,571	0	0	1,571	0	22,790	24,361	0	0	0
1000437451	LARGO	FL		11/15/2024		81,447	0	225	0	0	225	0	2,180	2,405	0	0	0
1000437453	SUNNY ISLES BEACH	FL		11/15/2024		173,430	0	160	0	0	160	0	2,537	2,697	0	0	0
1000437467	LAKE FOREST	CA		11/15/2024		88,025	0	(57)	0	0	(57)	0	8,864	8,808	0	0	0
1000437471	SAN BERNARDINO	CA		11/15/2024		60,466	0	11	0	0	11	0	6,156	6,167	0	0	0
1000437475	LAKEWOOD	CA		11/15/2024		56,287	0	(148)	0	0	(148)	0	21,618	21,469	0	0	0
1000437477	LANTANA	FL		11/15/2024		51,164	0	(39)	0	0	(39)	0	5,147	5,108	0	0	0
1000437479	MIAMI	FL		11/15/2024		88,046	0	290	0	0	290	0	5,736	6,026	0	0	0
1000437481	SAN FRANCISCO	CA		11/15/2024		184,461	0	(130)	0	0	(130)	0	20,355	20,225	0	0	0
1000437483	KEALAKEKUA	HI		11/15/2024		81,640	0	(39)	0	0	(39)	0	7,266	7,228	0	0	0
1000437489	WALDEN	NY		11/15/2024		213,308	0	234	0	0	234	0	2,948	3,183	0	0	0
1000437491	COLUMBUS	GA		11/15/2024		221,493	0	523	0	0	523	0	4,073	4,596	0	0	0
1000437501	OCEAN VIEW	HI		11/15/2024		110,486	0	305	0	0	305	0	2,321	2,626	0	0	0
1000437503	SOUTH RIVER	NJ		11/15/2024		417,591	0	741	0	0	741	0	10,655	11,396	0	0	0
1000437507	WHEATON	IL		11/15/2024		207,538	0	525	0	0	525	0	4,067	4,591	0	0	0
1000437509	DES PLAINES	IL		11/15/2024		153,509	0	777	0	0	777	0	3,287	4,064	0	0	0
1000437513	DEKALB	IL		11/15/2024		260,840	0	500	0	0	500	0	5,167	5,667	0	0	0
1000437515	CHICORA	PA		11/15/2024		54,675	0	(30)	0	0	(30)	0	4,196	4,166	0	0	0
1000437519	ORWELL	OH		11/15/2024		50,742	0	(3)	0	0	(3)	0	427	424	0	0	0
1000437525	NOTTINGHAM	MD		11/15/2024		59,668	0	(13)	0	0	(13)	0	1,645	1,632	0	0	0
1000437527	NORTH JUDSON	IN		11/15/2024		57,847	0	(46)	0	0	(46)	0	6,207	6,161	0	0	0
1000437529	AMERY	WI		11/15/2024		50,473	0	(35)	0	0	(35)	0	10,825	10,790	0	0	0
1000437531	PHILLIPSBURG	NJ		11/15/2024		317,572	0	813	0	0	813	0	4,914	5,726	0	0	0
1000437533	GLEN ROCK	PA		11/15/2024		118,501	0	(9)	0	0	(9)	0	1,258	1,249	0	0	0
1000437535	CHICAGO	IL		11/15/2024		76,081	0	(62)	0	0	(62)	0	8,493	8,431	0	0	0
1000437539	HOLLYWOOD	FL		11/15/2024		246,506	0	604	0	0	604	0	2,774	3,378	0	0	0
1000437541	NORTH FAIRFIELD	OH		11/15/2024		59,385	0	(4)	0	0	(4)	0	505	501	0	0	0
1000437543	PHELAN	CA		11/15/2024		163,752	0	(66)	0	0	(66)	0	9,015	8,949	0	0	0
1000437545	SAN DIEGO	CA		11/15/2024		225,973	0	706	0	0	706	0	6,806	7,512	0	0	0
1000437551	BLUE RIDGE	GA		11/15/2024		197,995	0	229	0	0	229	0	4,408	4,638	0	0	0
1000437553	CHICAGO	IL		11/15/2024		254,338	0	505	0	0	505	0	3,341	3,846	0	0	0
1000437557	OWINGS MILLS	MD		11/15/2024		198,059	0	385	0	0	385	0	4,221	4,605	0	0	0
1000437565	FORT LAUDERDALE	FL		11/15/2024		74,370	0	143	0	0	143	0	8,824	8,967	0	0	0
1000437567	TAMARAC	FL		11/15/2024		101,284	0	166	0	0	166	0	2,104	2,269	0	0	0
1000437573	SYLMAR	CA		11/15/2024		101,259	0	(55)	0	0	(55)	0	8,530	8,475	0	0	0
1000437581	BROOKLYN	NY		11/15/2024		55,798	0	(28)	0	0	(28)	0	3,875	3,846	0	0	0
1000437585	PARMA	OH		11/15/2024		57,998	0	(37)	0	0	(37)	0	5,833	5,795	0	0	0
1000437587	ROBSTOWN	TX		11/15/2024		129,437	0	240	0	0	240	0	15,249	15,489	0	0	0
1000437589	LAS VEGAS	NV		11/15/2024		77,720	0	4	0	0	4	0	7,141	7,145	0	0	0
1000437591	JOLIET	IL		11/15/2024		89,625	0	164	0	0	164	0	8,818	8,983	0	0	0
1000437595	LA VERNE	CA		11/15/2024		151,322	0	17	0	0	17	0	12,641	12,658	0	0	0
1000437597	BROADVIEW HEIGHTS	OH		11/15/2024		52,064	0	126	0	0	126	0	5,244	5,369	0	0	0
1000437601	LIVONIA	MI		11/15/2024		78,232	0	354	0	0	354	0	7,426	7,781	0	0	0
1000437605	COLLEGE PARK	GA		11/15/2024		184,647	0	496	0	0	496	0	3,420	3,916	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000437607	SAN RAFAEL	CA		11/15/2024		62,841	0	(38)	0	0	(38)	0	5,853	5,816	0	0	0
1000437609	BARSTOW	CA		11/15/2024		119,952	0	1,130	0	0	1,130	0	4,253	5,383	0	0	0
1000437611	MONSEY	NY		11/15/2024		125,286	0	85	0	0	85	0	4,289	4,375	0	0	0
1000437615	ATLANTA	GA		11/15/2024		212,237	0	566	0	0	566	0	3,885	4,451	0	0	0
1000437619	COHASSET	MN		11/15/2024		241,560	0	655	0	0	655	0	4,207	4,862	0	0	0
1000437623	TAUNTON	MA		11/15/2024		263,292	0	714	0	0	714	0	4,700	5,414	0	0	0
1000437625	DETROIT	MI		11/15/2024		58,482	0	138	0	0	138	0	1,053	1,191	0	0	0
1000437637	TRENTON	NJ		11/15/2024		56,275	0	(3)	0	0	(3)	0	474	471	0	0	0
1000437641	CUTLER BAY	FL		11/15/2024		164,833	0	680	0	0	680	0	4,560	5,240	0	0	0
1000437645	ORLANDO	FL		11/15/2024		244,049	0	(27)	0	0	(27)	0	4,116	4,090	0	0	0
1000437647	GREEN LANE	PA		11/15/2024		165,560	0	(72)	0	0	(72)	0	9,760	9,689	0	0	0
1000437649	FITCHBURG	MA		11/15/2024		54,264	0	(52)	0	0	(52)	0	7,159	7,107	0	0	0
1000437651	FORT MYERS	FL		11/15/2024		131,309	0	167	0	0	167	0	2,536	2,703	0	0	0
1000437655	REEDLEY	CA		11/15/2024		104,168	0	(50)	0	0	(50)	0	6,848	6,798	0	0	0
1000437661	COSTA MESA	CA		11/15/2024		408,998	0	1,217	0	0	1,217	0	13,094	14,311	0	0	0
1000437663	CHEVY CHASE	MD		11/15/2024		1,008,424	0	2,645	0	0	2,645	0	27,475	30,120	0	0	0
1000437665	SAN DIEGO	CA		11/15/2024		652,133	0	2,303	0	0	2,303	0	24,057	26,360	0	0	0
1000437667	PRINCE FREDERICK	MD		11/15/2024		336,051	0	451	0	0	451	0	5,852	6,303	0	0	0
1000437673	MIDDLETOWN	CT		11/15/2024		199,760	0	517	0	0	517	0	3,929	4,446	0	0	0
1000437677	LEXINGTON PARK	MD		11/15/2024		102,328	0	140	0	0	140	0	1,173	1,313	0	0	0
1000437685	NOVATO	CA		11/15/2024		110,340	0	(72)	0	0	(72)	0	11,258	11,186	0	0	0
1000437687	BELLFLOWER	CA		11/15/2024		67,819	0	(45)	0	0	(45)	0	7,661	7,617	0	0	0
1000437689	NEW SMYRNA BEACH	FL		11/15/2024		130,040	0	11	0	0	11	0	8,824	8,835	0	0	0
1000437691	ELMWOOD PARK	NJ		11/15/2024		123,358	0	(74)	0	0	(74)	0	11,632	11,558	0	0	0
1000437693	SAN BRUNO	CA		11/15/2024		137,109	0	(80)	0	0	(80)	0	12,552	12,472	0	0	0
1000437695	DENVER	CO		11/15/2024		79,443	0	103	0	0	103	0	3,263	3,366	0	0	0
1000437697	BROOKLYN	NY		11/15/2024		433,515	0	531	0	0	531	0	31,451	31,982	0	0	0
1000437699	VENTURA	CA		11/15/2024		194,341	0	377	0	0	377	0	18,791	19,168	0	0	0
1000437705	SAUCIER	MS		11/15/2024		205,027	0	0	0	0	0	0	3,331	3,331	0	0	0
1000437707	SANDY	UT		11/15/2024		267,993	0	81	0	0	81	0	3,500	3,580	0	0	0
1000437715	HOUSTON	TX		11/15/2024		191,579	0	80	0	0	80	0	4,552	4,632	0	0	0
1000437717	MONROE	NY		11/15/2024		248,316	0	589	0	0	589	0	4,836	5,425	0	0	0
1000437721	SAN DIEGO	CA		11/15/2024		321,993	0	772	0	0	772	0	5,340	6,113	0	0	0
1000437723	PEACHTREE CORNERS	GA		11/15/2024		310,744	0	1,334	0	0	1,334	0	9,903	11,237	0	0	0
1000437727	PIKE ROAD	AL		11/15/2024		317,498	0	315	0	0	315	0	7,030	7,345	0	0	0
1000437729	MAINEVILLE	OH		11/15/2024		97,234	0	266	0	0	266	0	2,041	2,307	0	0	0
1000437737	NEW LONDON	OH		11/15/2024		47,408	0	124	0	0	124	0	2,061	2,186	0	0	0
1000437741	SOUTH HEMPSTEAD	NY		11/15/2024		382,221	0	750	0	0	750	0	6,398	7,148	0	0	0
1000437743	PEARLAND	TX		11/15/2024		70,352	0	296	0	0	296	0	7,705	8,002	0	0	0
1000437745	MOUNT GILEAD	OH		11/15/2024		39,240	0	106	0	0	106	0	973	1,079	0	0	0
1000437747	PARMA	OH		11/15/2024		62,328	0	229	0	0	229	0	1,426	1,655	0	0	0
1000437749	HARTFORD	CT		11/15/2024		174,325	0	583	0	0	583	0	2,629	3,211	0	0	0
1000437753	BRIDGEVILLE	PA		11/15/2024		58,980	0	154	0	0	154	0	5,070	5,224	0	0	0
1000437755	NEWARK	DE		10/30/2024		62,227	0	(14)	0	0	(14)	0	592	578	0	0	0
1000437757	LA MARQUE	TX		10/30/2024		126,886	0	(31)	0	0	(31)	0	1,295	1,263	0	0	0
1000437759	CATHEDRAL CITY	CA		10/30/2024		307,584	0	(45)	0	0	(45)	0	3,230	3,185	0	0	0
1000437769	WARREN	MI		10/30/2024		64,553	0	(15)	0	0	(15)	0	582	567	0	0	0
1000437771	AMHERST	NY		10/30/2024		192,176	0	(31)	0	0	(31)	0	1,936	1,905	0	0	0
1000437775	WILMINGTON	DE		10/30/2024		67,417	0	(107)	0	0	(107)	0	3,771	3,664	0	0	0
1000437777	FORT PIERCE	FL		10/30/2024		95,065	0	(25)	0	0	(25)	0	925	900	0	0	0
1000437779	ORANGEBURG	SC		10/30/2024		81,180	0	(24)	0	0	(24)	0	853	828	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000437781	CHICAGO	IL		10/30/2024		165,260	0	(28)	0	0	(28)	0	1,083	1,055	0	0	0
1000437783	ST PETERSBURG	FL		10/30/2024		138,796	0	(43)	0	0	(43)	0	1,507	1,464	0	0	0
1000437785	MARIETTA	GA		10/30/2024		86,958	0	(12)	0	0	(12)	0	963	951	0	0	0
1000437789	ATLANTA	GA		10/30/2024		462,133	0	(130)	0	0	(130)	0	4,626	4,497	0	0	0
1000437791	WYOMING	PA		10/30/2024		149,107	0	(67)	0	0	(67)	0	2,649	2,582	0	0	0
1000437793	BROOMFIELD	CO		10/30/2024		104,815	0	(28)	0	0	(28)	0	995	967	0	0	0
1000437795	KANSAS CITY	KS		10/30/2024		106,019	0	(23)	0	0	(23)	0	1,088	1,065	0	0	0
1000437801	SAN DIEGO	CA		10/30/2024		377,555	0	(102)	0	0	(102)	0	3,565	3,463	0	0	0
1000437803	JACKSONVILLE	FL		10/30/2024		97,187	0	(21)	0	0	(21)	0	921	900	0	0	0
1000437805	SAINT JOSEPH	MO		10/30/2024		98,833	0	(18)	0	0	(18)	0	925	907	0	0	0
1000437807	RICHMOND	VA		10/30/2024		142,179	0	(30)	0	0	(30)	0	1,419	1,389	0	0	0
1000437809	BARRYVILLE	NY		10/30/2024		165,562	0	(36)	0	0	(36)	0	1,260	1,224	0	0	0
1000437811	MARIETTA	GA		10/30/2024		69,599	0	(14)	0	0	(14)	0	767	754	0	0	0
1000437813	GROSSE ISLE	MI		10/30/2024		167,336	0	(18)	0	0	(18)	0	2,042	2,024	0	0	0
1000437815	TAMPA	FL		10/30/2024		189,137	0	(33)	0	0	(33)	0	1,409	1,376	0	0	0
1000437817	MARION	OH		10/30/2024		88,136	0	(23)	0	0	(23)	0	811	788	0	0	0
1000437823	NEWBURGH HEIGHTS	OH		10/30/2024		112,702	0	(27)	0	0	(27)	0	1,021	995	0	0	0
1000437825	DAVENPORT	FL		10/30/2024		103,148	0	(27)	0	0	(27)	0	1,749	1,721	0	0	0
1000437827	WORCESTER	MA		10/30/2024		157,556	0	(40)	0	0	(40)	0	1,383	1,343	0	0	0
1000437837	HESPERIA	CA		10/30/2024		278,806	0	(27)	0	0	(27)	0	952	925	0	0	0
1000437839	PALM COAST	FL		10/30/2024		183,712	0	(43)	0	0	(43)	0	1,514	1,471	0	0	0
1000437843	WEST PALM BEACH	FL		10/30/2024		188,582	0	(42)	0	0	(42)	0	1,466	1,425	0	0	0
1000437847	MASSILLON	OH		10/30/2024		87,151	0	(20)	0	0	(20)	0	716	696	0	0	0
1000437849	RAYTOWN	MO		10/30/2024		151,271	0	(35)	0	0	(35)	0	1,237	1,202	0	0	0
1000437857	HAZEL PARK	MI		10/30/2024		119,238	0	(21)	0	0	(21)	0	1,191	1,169	0	0	0
1000437861	BARTLESVILLE	OK		10/30/2024		72,006	0	(9)	0	0	(9)	0	813	804	0	0	0
1000437863	HARWICK	PA		10/30/2024		92,823	0	(96)	0	0	(96)	0	3,361	3,266	0	0	0
1000437865	WICHITA	KS		10/30/2024		105,244	0	(20)	0	0	(20)	0	575	556	0	0	0
1000437867	WARREN	MI		10/30/2024		81,065	0	(20)	0	0	(20)	0	804	785	0	0	0
1000437869	CLEVELAND	OH		10/30/2024		106,626	0	(14)	0	0	(14)	0	1,095	1,081	0	0	0
1000437873	HOUSTON	TX		10/30/2024		96,176	0	(27)	0	0	(27)	0	2,721	2,694	0	0	0
1000437875	LOS ANGELES	CA		10/30/2024		367,187	0	(131)	0	0	(131)	0	4,592	4,461	0	0	0
1000437877	WARREN	MI		10/30/2024		149,089	0	(30)	0	0	(30)	0	1,265	1,235	0	0	0
1000437879	MIAMI	FL		10/30/2024		308,890	0	(404)	0	0	(404)	0	11,028	10,624	0	0	0
1000437881	SMYRNA	TN		10/30/2024		216,319	0	(49)	0	0	(49)	0	2,180	2,131	0	0	0
1000437887	EAST HARTFORD	CT		10/30/2024		137,958	0	(35)	0	0	(35)	0	1,230	1,195	0	0	0
1000437899	GARDEN GROVE	CA		10/30/2024		93,660	0	(1,343)	0	0	(1,343)	0	56,899	55,556	0	0	0
1000437903	READING	PA		10/30/2024		118,808	0	(32)	0	0	(32)	0	1,166	1,134	0	0	0
1000437905	RIVERDALE	GA		10/30/2024		206,200	0	(43)	0	0	(43)	0	1,519	1,476	0	0	0
1000437909	PASADENA	TX		10/30/2024		155,229	0	(33)	0	0	(33)	0	1,552	1,520	0	0	0
1000437915	WINSTON SALEM	NC		10/30/2024		73,614	0	(16)	0	0	(16)	0	569	553	0	0	0
1000437919	WILMINGTON	DE		10/30/2024		81,978	0	(22)	0	0	(22)	0	1,148	1,126	0	0	0
1000437923	ORLANDO	FL		10/30/2024		180,650	0	(32)	0	0	(32)	0	1,120	1,089	0	0	0
1000437925	DEARBORN	MI		10/30/2024		148,362	0	(32)	0	0	(32)	0	1,120	1,088	0	0	0
1000437929	STATEN ISLAND	NY		10/30/2024		397,183	0	(96)	0	0	(96)	0	3,381	3,284	0	0	0
1000437935	KISSIMMEE	FL		10/30/2024		460,029	0	(118)	0	0	(118)	0	4,309	4,191	0	0	0
1000437937	PONTIAC	MI		10/30/2024		79,353	0	(18)	0	0	(18)	0	860	842	0	0	0
1000437941	CLEVELAND	OH		10/30/2024		96,927	0	(18)	0	0	(18)	0	680	662	0	0	0
1000437947	CLEVELAND	OH		10/30/2024		103,953	0	(27)	0	0	(27)	0	950	923	0	0	0
1000437955	INDIANAPOLIS	IN		10/30/2024		85,450	0	(29)	0	0	(29)	0	923	895	0	0	0
1000437959	DAYTON	OH		10/30/2024		120,657	0	(29)	0	0	(29)	0	1,188	1,160	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000437963	NAVASOTA	TX		10/30/2024		169,135	0	(29)	0	0	(29)	0	1,678	1,649	0	0	0
1000437965	ELGIN	IL		10/30/2024		146,684	0	(17)	0	0	(17)	0	1,645	1,628	0	0	0
1000437967	PITTSBURGH	PA		10/30/2024		99,275	0	(126)	0	0	(126)	0	4,959	4,832	0	0	0
1000437971	GRAYSON	GA		10/30/2024		294,481	0	(76)	0	0	(76)	0	2,668	2,592	0	0	0
1000437975	SAINT LOUIS	MO		10/30/2024		170,586	0	(43)	0	0	(43)	0	1,498	1,455	0	0	0
1000437979	MESQUITE	TX		10/30/2024		99,982	0	(25)	0	0	(25)	0	885	859	0	0	0
1000437995	ROSCOMMON	MI		10/30/2024		101,233	0	(23)	0	0	(23)	0	929	906	0	0	0
1000437997	TULSA	OK		10/30/2024		107,639	0	(24)	0	0	(24)	0	1,012	988	0	0	0
1000437999	RIO VERDE	AZ		10/30/2024		517,012	0	(189)	0	0	(189)	0	7,221	7,032	0	0	0
1000438001	SURPRISE	AZ		10/30/2024		88,383	0	(22)	0	0	(22)	0	8,283	8,262	0	0	0
1000438003	CLEVELAND	OH		10/30/2024		90,960	0	(21)	0	0	(21)	0	749	728	0	0	0
1000438007	DILLON	CO		10/30/2024		265,921	0	(71)	0	0	(71)	0	2,873	2,802	0	0	0
1000438013	JACKSONVILLE	FL		10/30/2024		86,715	0	(23)	0	0	(23)	0	814	791	0	0	0
1000438017	LOUISVILLE	KY		10/30/2024		114,363	0	(19)	0	0	(19)	0	686	666	0	0	0
1000438025	KANSAS CITY	MO		10/30/2024		115,504	0	(30)	0	0	(30)	0	3,645	3,615	0	0	0
1000438027	BROKEN BOW	OK		10/30/2024		409,909	0	(104)	0	0	(104)	0	3,632	3,528	0	0	0
1000438031	GLENDALE	AZ		10/30/2024		219,402	0	(83)	0	0	(83)	0	2,908	2,825	0	0	0
1000438033	LOMBARD	IL		10/30/2024		269,760	0	(68)	0	0	(68)	0	2,593	2,525	0	0	0
1000438035	ELGIN	IL		10/30/2024		207,551	0	(38)	0	0	(38)	0	2,008	1,971	0	0	0
1000438037	INDEPENDENCE	MO		10/30/2024		179,389	0	(39)	0	0	(39)	0	1,709	1,670	0	0	0
1000438041	HALLANDALE BEACH	FL		10/30/2024		94,511	0	(26)	0	0	(26)	0	920	894	0	0	0
1000438045	GREENSBORO	NC		10/30/2024		133,538	0	(43)	0	0	(43)	0	1,331	1,287	0	0	0
1000438049	JOHNSON CITY	TN		10/30/2024		109,604	0	(19)	0	0	(19)	0	674	655	0	0	0
1000438053	NEW BRUNSWICK	NJ		10/30/2024		225,878	0	(45)	0	0	(45)	0	1,572	1,527	0	0	0
1000438057	WARREN	MI		10/30/2024		96,538	0	(23)	0	0	(23)	0	836	813	0	0	0
1000438059	PEORIA	IL		10/30/2024		96,501	0	(25)	0	0	(25)	0	897	873	0	0	0
1000438063	PROVO	UT		10/30/2024		504,525	0	(124)	0	0	(124)	0	4,365	4,241	0	0	0
1000438073	WACO	TX		10/30/2024		120,896	0	(30)	0	0	(30)	0	1,046	1,016	0	0	0
1000438075	TEXAS CITY	TX		10/30/2024		121,623	0	(14)	0	0	(14)	0	1,263	1,248	0	0	0
1000438079	DAYTON	OH		10/30/2024		82,692	0	(18)	0	0	(18)	0	850	832	0	0	0
1000438081	DAYTON	OH		10/30/2024		82,692	0	(18)	0	0	(18)	0	850	832	0	0	0
1000438083	SCRANTON	PA		10/30/2024		140,078	0	(27)	0	0	(27)	0	951	924	0	0	0
1000438085	MARIANNA	FL		10/30/2024		89,899	0	(19)	0	0	(19)	0	657	638	0	0	0
1000438087	FRIDLEY	MN		10/30/2024		73,548	0	(18)	0	0	(18)	0	652	633	0	0	0
1000438089	MOUNT LAUREL	NJ		10/30/2024		197,321	0	(45)	0	0	(45)	0	1,580	1,535	0	0	0
1000438093	PHILADELPHIA	PA		10/30/2024		135,556	0	(35)	0	0	(35)	0	1,230	1,195	0	0	0
1000438095	LEES SUMMIT	MO		10/30/2024		337,410	0	(60)	0	0	(60)	0	3,742	3,681	0	0	0
1000438097	AKRON	OH		10/30/2024		112,725	0	(28)	0	0	(28)	0	999	970	0	0	0
1000438101	SOUTHAVEN	MS		10/30/2024		142,963	0	(634)	0	0	(634)	0	93,113	92,479	0	0	0
1000438103	SOUTHAVEN	MS		10/30/2024		138,603	0	(1,262)	0	0	(1,262)	0	44,808	43,546	0	0	0
1000438105	WOODLAND	CA		10/30/2024		236,767	0	(52)	0	0	(52)	0	1,816	1,765	0	0	0
1000438107	ROSEVILLE	MI		10/30/2024		80,483	0	(19)	0	0	(19)	0	782	763	0	0	0
1000438113	GULF SHORES	AL		10/30/2024		245,902	0	(223)	0	0	(223)	0	9,197	8,974	0	0	0
1000438117	SAN ANTONIO	TX		10/30/2024		104,409	0	(27)	0	0	(27)	0	1,291	1,264	0	0	0
1000438123	TONAWANDA	NY		10/30/2024		251,284	0	(51)	0	0	(51)	0	2,082	2,031	0	0	0
1000438127	BAKERSFIELD	CA		10/30/2024		114,100	0	(29)	0	0	(29)	0	1,028	998	0	0	0
1000438129	PHOENIX	AZ		10/30/2024		232,497	0	(62)	0	0	(62)	0	2,160	2,098	0	0	0
1000438137	WESLACO	TX		10/30/2024		145,508	0	(46)	0	0	(46)	0	1,431	1,385	0	0	0
1000438141	PHILADELPHIA	PA		10/30/2024		136,918	0	(26)	0	0	(26)	0	929	903	0	0	0
1000438143	BALTIMORE	MD		10/30/2024		94,706	0	(20)	0	0	(20)	0	712	692	0	0	0
1000438147	SPENCER	MA		10/30/2024		230,477	0	(52)	0	0	(52)	0	2,295	2,243	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000438151	NAPLES	FL		10/30/2024		294,532	0	(68)	0	0	(68)	0	2,371	2,304	0	0	0
1000438155	FOLEY	AL		10/30/2024		215,035	0	(216)	0	0	(216)	0	8,915	8,700	0	0	0
1000438157	CHILLICOTHE	OH		10/30/2024		83,159	0	(16)	0	0	(16)	0	555	539	0	0	0
1000438159	DAYTON	OH		10/30/2024		115,123	0	(22)	0	0	(22)	0	1,186	1,164	0	0	0
1000438165	ORLANDO	FL		10/30/2024		170,479	0	(40)	0	0	(40)	0	1,644	1,604	0	0	0
1000438167	BIG BEAR CITY	CA		10/30/2024		430,718	0	(108)	0	0	(108)	0	6,937	6,829	0	0	0
1000438171	CLEVELAND	OH		10/30/2024		83,435	0	(17)	0	0	(17)	0	590	573	0	0	0
1000438173	YUKON	OK		10/30/2024		171,044	0	(45)	0	0	(45)	0	1,589	1,544	0	0	0
1000438175	ALTON	TX		10/30/2024		367,837	0	(209)	0	0	(209)	0	16,936	16,727	0	0	0
1000438177	ROSEVILLE	MI		10/30/2024		63,144	0	(15)	0	0	(15)	0	517	502	0	0	0
1000438185	UPPER DARBY	PA		10/30/2024		106,982	0	(17)	0	0	(17)	0	1,106	1,089	0	0	0
1000438187	EUCLID	OH		10/30/2024		93,395	0	(19)	0	0	(19)	0	847	828	0	0	0
1000438189	CLEVELAND	OH		10/30/2024		88,364	0	(19)	0	0	(19)	0	673	653	0	0	0
1000438193	SANDIA	TX		10/30/2024		102,499	0	(25)	0	0	(25)	0	812	787	0	0	0
1000438199	BROOKLYN	NY		10/30/2024		1,065,305	0	(203)	0	0	(203)	0	10,396	10,193	0	0	0
1000438201	DETROIT	MI		10/30/2024		54,804	0	(13)	0	0	(13)	0	429	416	0	0	0
1000438207	CLEVELAND	OH		10/30/2024		89,858	0	(54)	0	0	(54)	0	1,897	1,843	0	0	0
1000438209	NORTH CHESTERFIELD	VA		10/30/2024		95,818	0	(549)	0	0	(549)	0	18,039	17,491	0	0	0
1000438211	WICHITA	KS		10/30/2024		47,277	0	(13)	0	0	(13)	0	439	427	0	0	0
1000438213	HENDERSON	NV		10/30/2024		235,891	0	(96)	0	0	(96)	0	3,292	3,195	0	0	0
1000438217	GIBSONIA	PA		10/30/2024		86,705	0	(40)	0	0	(40)	0	1,366	1,326	0	0	0
1000438221	PITTSFIELD	MA		10/30/2024		157,996	0	(33)	0	0	(33)	0	1,145	1,113	0	0	0
1000438225	ARLINGTON	TX		10/30/2024		151,846	0	(12,612)	0	0	(12,612)	0	121,357	108,745	0	0	0
1000438231	WARREN	MI		10/30/2024		95,934	0	(21)	0	0	(21)	0	868	847	0	0	0
1000438235	ST. LOUIS	MO		10/30/2024		116,227	0	(26)	0	0	(26)	0	906	881	0	0	0
1000438237	WEST PALM BEACH	FL		10/30/2024		236,722	0	(53)	0	0	(53)	0	1,860	1,807	0	0	0
1000438239	HARRISBURG	PA		10/30/2024		58,187	0	(11)	0	0	(11)	0	373	362	0	0	0
1000438241	HOUSTON	TX		10/30/2024		126,397	0	(26)	0	0	(26)	0	916	890	0	0	0
1000438243	ELKRIDGE	MD		10/30/2024		207,912	0	(50)	0	0	(50)	0	2,118	2,068	0	0	0
1000438245	SALT LAKE CITY	UT		10/30/2024		322,150	0	(72)	0	0	(72)	0	2,512	2,441	0	0	0
1000438247	NORMAN	OK		10/30/2024		110,516	0	(23)	0	0	(23)	0	821	797	0	0	0
1000438251	CORPUS CHRISTI	TX		10/30/2024		85,889	0	(583)	0	0	(583)	0	25,692	25,109	0	0	0
1000438253	CLEVELAND	OH		10/30/2024		101,101	0	(21)	0	0	(21)	0	751	730	0	0	0
1000438255	DAYTONA BEACH	FL		10/30/2024		152,223	0	(30)	0	0	(30)	0	1,422	1,392	0	0	0
1000438257	PHILADELPHIA	PA		10/30/2024		148,833	0	(37)	0	0	(37)	0	1,299	1,262	0	0	0
1000438267	NEW KENSINGTON	PA		10/30/2024		130,552	0	(20)	0	0	(20)	0	719	699	0	0	0
1000438269	MERIDEN	CT		10/30/2024		162,090	0	(73)	0	0	(73)	0	2,222	2,150	0	0	0
1000438275	ROCKFORD	IL		10/30/2024		84,182	0	(10)	0	0	(10)	0	395	385	0	0	0
1000438279	WILMINGTON	DE		10/30/2024		92,720	0	(18)	0	0	(18)	0	640	622	0	0	0
1000438285	WILMINGTON	DE		10/30/2024		84,291	0	(17)	0	0	(17)	0	582	565	0	0	0
1000438287	MARION	NC		10/30/2024		105,296	0	(23)	0	0	(23)	0	801	779	0	0	0
1000438289	VERNON ROCKVILLE	CT		10/30/2024		252,577	0	(59)	0	0	(59)	0	2,067	2,008	0	0	0
1000438291	HAWTHORNE	NJ		10/30/2024		290,935	0	(59)	0	0	(59)	0	2,904	2,845	0	0	0
1000438297	SEBRING	FL		10/30/2024		180,520	0	(41)	0	0	(41)	0	1,442	1,401	0	0	0
1000438299	VIRGINIA	VA		10/30/2024		185,162	0	(31)	0	0	(31)	0	1,763	1,732	0	0	0
1000438303	BROOKLYN	NY		10/30/2024		841,451	0	(826)	0	0	(826)	0	18,703	17,877	0	0	0
1000438305	COLTS NECK	NJ		10/30/2024		524,186	0	(111)	0	0	(111)	0	4,443	4,332	0	0	0
1000438307	CLEVELAND	OH		10/30/2024		80,038	0	(17)	0	0	(17)	0	594	578	0	0	0
1000438309	STERLING	CO		10/30/2024		143,202	0	(31)	0	0	(31)	0	1,090	1,059	0	0	0
1000438317	HOLIDAY	FL		10/30/2024		156,447	0	(39)	0	0	(39)	0	1,434	1,395	0	0	0
1000438323	MARICOPA	AZ		10/30/2024		193,308	0	(49)	0	0	(49)	0	1,785	1,736	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000438325	KANSAS CITY	MO		10/30/2024		166,305	0	(26)	0	0	(26)	0	900	875	0	0	0
1000438335	PEORIA	AZ		10/30/2024		294,051	0	(97)	0	0	(97)	0	3,376	3,279	0	0	0
1000438341	HOUSTON	TX		10/30/2024		176,886	0	(19)	0	0	(19)	0	1,992	1,973	0	0	0
1000438347	HOUSTON	TX		10/30/2024		141,563	0	(49)	0	0	(49)	0	1,505	1,456	0	0	0
1000438349	CINCINNATI	OH		10/30/2024		109,785	0	(25)	0	0	(25)	0	945	920	0	0	0
1000438351	HOUSTON	TX		10/30/2024		212,067	0	(23)	0	0	(23)	0	2,404	2,381	0	0	0
1000438361	NEW ORLEANS	LA		10/30/2024		129,799	0	(27)	0	0	(27)	0	964	937	0	0	0
1000438363	NEW ORLEANS	LA		10/30/2024		121,374	0	(26)	0	0	(26)	0	901	876	0	0	0
1000438365	ANCHORAGE	AK		10/30/2024		322,950	0	(72)	0	0	(72)	0	2,536	2,464	0	0	0
1000438371	FAYETTEVILLE	NC		10/30/2024		105,441	0	(18)	0	0	(18)	0	643	624	0	0	0
1000438375	JACKSONVILLE	FL		10/30/2024		124,876	0	(27)	0	0	(27)	0	1,360	1,333	0	0	0
1000438379	BAY CITY	MI		10/30/2024		106,852	0	(25)	0	0	(25)	0	881	856	0	0	0
1000438383	BIG BEAR LAKE	CA		10/30/2024		458,412	0	(108)	0	0	(108)	0	4,452	4,344	0	0	0
1000438387	HARRIMAN	TN		10/30/2024		104,798	0	(22)	0	0	(22)	0	772	750	0	0	0
1000438389	WAKE FOREST	NC		10/30/2024		210,723	0	(45)	0	0	(45)	0	1,591	1,546	0	0	0
1000438393	OCALA	FL		10/30/2024		93,468	0	(46)	0	0	(46)	0	1,952	1,906	0	0	0
1000438397	UPPER DARBY	PA		10/30/2024		150,352	0	(23)	0	0	(23)	0	1,534	1,511	0	0	0
1000438399	UPPER DARBY	PA		10/30/2024		131,933	0	(27)	0	0	(27)	0	1,317	1,290	0	0	0
1000438401	COLONA	IL		10/30/2024		57,892	0	(14)	0	0	(14)	0	463	449	0	0	0
1000438407	BALTIMORE	MD		10/30/2024		96,839	0	(22)	0	0	(22)	0	774	752	0	0	0
1000438411	PONCHATOULA	LA		10/30/2024		154,018	0	(36)	0	0	(36)	0	1,146	1,110	0	0	0
1000438417	GRAHAM	WA		10/30/2024		170,493	0	(47)	0	0	(47)	0	1,649	1,601	0	0	0
1000438419	LAFAYETTE	LA		10/30/2024		80,135	0	(17)	0	0	(17)	0	586	569	0	0	0
1000438425	IRVING	TX		10/30/2024		105,297	0	(25)	0	0	(25)	0	877	852	0	0	0
1000438429	PALM BEACH GARDENS	FL		10/30/2024		445,330	0	(42)	0	0	(42)	0	4,397	4,355	0	0	0
1000438431	BARTLESVILLE	OK		10/30/2024		67,336	0	(16)	0	0	(16)	0	749	733	0	0	0
1000438435	RED BLUFF	CA		10/30/2024		105,140	0	(28)	0	0	(28)	0	970	942	0	0	0
1000438437	LAUDERHILL	FL		10/30/2024		325,659	0	(94)	0	0	(94)	0	3,300	3,206	0	0	0
1000438439	RIDGELAND	SC		10/30/2024		136,079	0	(21)	0	0	(21)	0	1,572	1,551	0	0	0
1000438441	MIAMI	FL		10/30/2024		180,276	0	(51)	0	0	(51)	0	2,149	2,098	0	0	0
1000438443	STERLING HEIGHTS	MI		10/30/2024		240,825	0	(48)	0	0	(48)	0	2,275	2,227	0	0	0
1000438445	LEWISTON	ME		10/30/2024		279,500	0	(58)	0	0	(58)	0	2,434	2,377	0	0	0
1000438449	SAYLORSBURG	PA		10/30/2024		210,622	0	(49)	0	0	(49)	0	1,711	1,662	0	0	0
1000438451	CLAREMONT	NH		10/30/2024		215,625	0	(50)	0	0	(50)	0	1,751	1,702	0	0	0
1000438453	PONTIAC	MI		10/30/2024		92,347	0	(24)	0	0	(24)	0	826	802	0	0	0
1000438455	CINCINNATI	OH		10/30/2024		118,543	0	(28)	0	0	(28)	0	986	958	0	0	0
1000438457	CHARLOTTE	NC		10/30/2024		352,636	0	(72)	0	0	(72)	0	3,022	2,950	0	0	0
1000438459	AVON PARK	FL		10/30/2024		127,187	0	(26)	0	0	(26)	0	922	896	0	0	0
1000438465	BLOOMFIELD	NJ		10/30/2024		406,757	0	(93)	0	0	(93)	0	4,085	3,993	0	0	0
1000438467	JERSEY CITY	NJ		10/30/2024		462,396	0	(181)	0	0	(181)	0	9,254	9,073	0	0	0
1000438469	OAKLAND	CA		10/30/2024		545,092	0	(125)	0	0	(125)	0	4,973	4,848	0	0	0
1000438471	FREDERICKSBURG	TX		10/30/2024		434,753	0	(87)	0	0	(87)	0	4,208	4,121	0	0	0
1000438473	WARREN	MI		10/30/2024		81,823	0	(13)	0	0	(13)	0	835	822	0	0	0
1000438475	PHILADELPHIA	PA		10/30/2024		133,735	0	(465)	0	0	(465)	0	30,310	29,845	0	0	0
1000438479	WARREN	MI		10/30/2024		80,655	0	(20)	0	0	(20)	0	796	776	0	0	0
1000438485	SARASOTA	FL		10/30/2024		149,809	0	(65)	0	0	(65)	0	2,396	2,330	0	0	0
1000438489	DENVER	CO		10/30/2024		284,935	0	(43)	0	0	(43)	0	3,122	3,079	0	0	0
1000438491	HOMESTEAD	FL		10/30/2024		492,428	0	(143)	0	0	(143)	0	4,990	4,848	0	0	0
1000438493	FORT WAYNE	IN		10/30/2024		53,324	0	(756)	0	0	(756)	0	21,000	20,244	0	0	0
1000438497	MAPLE SHADE	NJ		10/30/2024		105,200	0	(28)	0	0	(28)	0	986	958	0	0	0
1000438499	COLUMBUS	OH		10/30/2024		92,205	0	(19)	0	0	(19)	0	679	660	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000438501	YUCAIPA	CA		10/30/2024		104,001	0	(28)	0	0	(28)	0	1,162	1,134	0	0	0
1000438503	WEST HARTFORD	CT		10/30/2024		217,140	0	(44)	0	0	(44)	0	2,153	2,109	0	0	0
1000438507	PHELAN	CA		10/30/2024		156,836	0	(38)	0	0	(38)	0	1,484	1,446	0	0	0
1000438509	TAVARES	FL		10/30/2024		154,013	0	(41)	0	0	(41)	0	1,444	1,403	0	0	0
1000438515	HOLLYWOOD	FL		10/30/2024		417,489	0	(99)	0	0	(99)	0	3,474	3,375	0	0	0
1000438521	APEX	NC		10/30/2024		278,886	0	(55)	0	0	(55)	0	3,264	3,209	0	0	0
1000438523	CINCINNATI	OH		10/30/2024		105,481	0	(19)	0	0	(19)	0	1,023	1,005	0	0	0
1000438527	EXMORE	VA		10/30/2024		114,849	0	(27)	0	0	(27)	0	956	929	0	0	0
1000438529	JACKSONVILLE	FL		10/30/2024		125,235	0	(13)	0	0	(13)	0	1,315	1,302	0	0	0
1000438533	SAINT LOUIS	MO		10/30/2024		109,559	0	(24)	0	0	(24)	0	848	824	0	0	0
1000438535	LOS ANGELES	CA		10/30/2024		645,584	0	(129)	0	0	(129)	0	6,100	5,971	0	0	0
1000438537	RALEIGH	NC		10/30/2024		147,117	0	(44)	0	0	(44)	0	1,552	1,508	0	0	0
1000438545	PORTLAND	OR		10/30/2024		287,250	0	(75)	0	0	(75)	0	2,631	2,555	0	0	0
1000438547	EDMOND	OK		10/30/2024		173,763	0	(40)	0	0	(40)	0	1,411	1,371	0	0	0
1000438549	MENTOR	OH		10/30/2024		270,878	0	(47)	0	0	(47)	0	1,511	1,464	0	0	0
1000438553	WOODSTOCK	GA		10/30/2024		170,230	0	(193)	0	0	(193)	0	3,667	3,474	0	0	0
1000438555	SOAP LAKE	WA		10/30/2024		284,292	0	(60)	0	0	(60)	0	1,938	1,878	0	0	0
1000438557	CYPRESS	TX		10/30/2024		296,110	0	(24)	0	0	(24)	0	860	835	0	0	0
1000438561	FEDERAL WAY	WA		10/30/2024		346,962	0	(91)	0	0	(91)	0	3,200	3,109	0	0	0
1000438563	SAN MARCOS	TX		10/30/2024		360,535	0	(94)	0	0	(94)	0	3,302	3,207	0	0	0
1000438567	HOUSTON	TX		10/30/2024		232,845	0	(97)	0	0	(97)	0	3,094	2,997	0	0	0
1000438579	TAYLORS	SC		10/30/2024		205,256	0	(47)	0	0	(47)	0	1,640	1,593	0	0	0
1000438581	EAST LANSING	MI		10/30/2024		113,738	0	(24)	0	0	(24)	0	845	821	0	0	0
1000438585	TEXAS CITY	TX		10/30/2024		151,170	0	(33)	0	0	(33)	0	1,170	1,136	0	0	0
1000438589	ATLANTIC CITY	NJ		10/30/2024		259,274	0	(48)	0	0	(48)	0	1,703	1,654	0	0	0
1000438591	PANAMA CITY BEACH	FL		10/30/2024		277,319	0	(58)	0	0	(58)	0	2,813	2,755	0	0	0
1000438593	CANTON	MS		10/30/2024		94,711	0	(19)	0	0	(19)	0	852	834	0	0	0
1000438595	AKRON	OH		10/30/2024		91,418	0	(19)	0	0	(19)	0	899	880	0	0	0
1000438601	NASHVILLE	TN		10/30/2024		376,776	0	(97)	0	0	(97)	0	3,713	3,615	0	0	0
1000438607	SAINT LOUIS	MO		10/30/2024		97,065	0	(32)	0	0	(32)	0	1,516	1,485	0	0	0
1000438609	SACRAMENTO	CA		10/30/2024		136,736	0	(34)	0	0	(34)	0	51,770	51,736	0	0	0
1000438611	SAPPHIRE	NC		10/30/2024		270,269	0	(265)	0	0	(265)	0	15,589	15,324	0	0	0
1000438615	DURHAM	NC		10/30/2024		157,171	0	(34)	0	0	(34)	0	1,401	1,367	0	0	0
1000438617	PFLUGERVILLE	TX		10/30/2024		189,896	0	(42)	0	0	(42)	0	1,469	1,427	0	0	0
1000438621	WICHITA FALLS	TX		10/30/2024		142,730	0	(31)	0	0	(31)	0	1,482	1,452	0	0	0
1000438623	SPOKANE	WA		10/30/2024		212,201	0	(43)	0	0	(43)	0	2,054	2,011	0	0	0
1000438625	CALHOUN	TN		10/30/2024		175,066	0	(27)	0	0	(27)	0	1,895	1,868	0	0	0
1000438633	BETHLEHEM	PA		10/30/2024		215,841	0	(22)	0	0	(22)	0	4,236	4,215	0	0	0
1000438635	BETHLEHEM	PA		10/30/2024		212,975	0	(7)	0	0	(7)	0	4,424	4,416	0	0	0
1000438637	HIGH POINT	NC		10/30/2024		90,376	0	(22)	0	0	(22)	0	783	761	0	0	0
1000438639	FRANKLIN SQUARE	NY		10/30/2024		704,839	0	(125)	0	0	(125)	0	7,005	6,879	0	0	0
1000438641	JACKSONVILLE	FL		10/30/2024		463,754	0	(109)	0	0	(109)	0	184,143	184,034	0	0	0
1000438643	KANSAS CITY	MO		10/30/2024		158,400	0	(35)	0	0	(35)	0	1,482	1,448	0	0	0
1000438647	SMYRNA	GA		10/30/2024		402,121	0	(76)	0	0	(76)	0	3,804	3,728	0	0	0
1000438649	NEWARK	NJ		10/30/2024		515,810	0	(126)	0	0	(126)	0	4,968	4,842	0	0	0
1000438651	BETHLEHEM	PA		10/30/2024		204,977	0	(18)	0	0	(18)	0	4,178	4,160	0	0	0
1000438657	CHICAGO	IL		10/30/2024		372,429	0	(80)	0	0	(80)	0	3,803	3,723	0	0	0
1000438659	PHILADELPHIA	PA		10/30/2024		251,830	0	(51)	0	0	(51)	0	2,514	2,463	0	0	0
1000438661	NORCROSS	GA		10/30/2024		166,247	0	(25)	0	0	(25)	0	1,632	1,607	0	0	0
1000438663	WATERFORD	MI		10/30/2024		83,235	0	(18)	0	0	(18)	0	751	733	0	0	0
1000438667	JACKSONVILLE	FL		10/30/2024		104,858	0	(13)	0	0	(13)	0	1,360	1,347	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000438669	MIAMI	FL		10/30/2024		641,055	0	(113)	0	0	(113)	0	6,327	6,214	0	0	0
1000438671	WESTLAND	MI		10/30/2024		92,997	0	(19)	0	0	(19)	0	941	923	0	0	0
1000438673	BAKERSFIELD	CA		10/30/2024		182,548	0	(44)	0	0	(44)	0	1,556	1,512	0	0	0
1000438675	MARCUS HOOK	PA		10/30/2024		116,220	0	(56)	0	0	(56)	0	3,069	3,013	0	0	0
1000438677	DRAPER	UT		10/30/2024		329,084	0	(114)	0	0	(114)	0	5,105	4,991	0	0	0
1000438679	BROWNS SUMMIT	NC		10/30/2024		119,766	0	(30)	0	0	(30)	0	1,282	1,253	0	0	0
1000438681	FRANKLIN	TN		10/30/2024		465,515	0	(45)	0	0	(45)	0	5,720	5,674	0	0	0
1000438683	READING	PA		10/30/2024		158,023	0	(31)	0	0	(31)	0	1,594	1,563	0	0	0
1000438687	RICHMOND	VA		10/30/2024		77,882	0	(445)	0	0	(445)	0	15,641	15,196	0	0	0
1000438689	BALTIMORE	MD		10/30/2024		98,420	0	(21)	0	0	(21)	0	736	715	0	0	0
1000438693	DETROIT	MI		10/30/2024		89,401	0	(18)	0	0	(18)	0	868	850	0	0	0
1000438697	CYPRESS	TX		10/30/2024		168,620	0	(89)	0	0	(89)	0	4,497	4,408	0	0	0
1000438701	COLUMBUS	OH		10/30/2024		298,045	0	(75)	0	0	(75)	0	2,646	2,570	0	0	0
1000438703	WICHITA FALLS	TX		10/30/2024		142,035	0	(27)	0	0	(27)	0	1,479	1,452	0	0	0
1000438705	EUCLID	OH		10/30/2024		84,959	0	(31)	0	0	(31)	0	1,763	1,731	0	0	0
1000438707	HOLLYWOOD	FL		10/30/2024		288,435	0	(73)	0	0	(73)	0	2,709	2,635	0	0	0
1000438709	WINTER HAVEN	FL		10/30/2024		70,351	0	(18)	0	0	(18)	0	625	607	0	0	0
1000438711	ORLANDO	FL		10/30/2024		272,992	0	(73)	0	0	(73)	0	2,668	2,595	0	0	0
1000438713	N LITTLE ROCK	AR		10/30/2024		80,407	0	(11)	0	0	(11)	0	803	792	0	0	0
1000438715	ARVADA	CO		10/30/2024		522,500	0	25	0	0	25	0	7,477	7,502	0	0	0
1000438719	PROVIDENCE	RI		10/30/2024		525,800	0	(93)	0	0	(93)	0	5,225	5,132	0	0	0
1000438721	GRAND RAPIDS	MI		10/30/2024		147,444	0	(37)	0	0	(37)	0	1,309	1,272	0	0	0
1000438723	SALISBURY	MD		10/30/2024		134,866	0	(18)	0	0	(18)	0	843	826	0	0	0
1000438727	FLORAL PARK	NY		10/30/2024		600,140	0	(182)	0	0	(182)	0	6,323	6,141	0	0	0
1000438735	SAN DIEGO	CA		10/30/2024		680,128	0	(176)	0	0	(176)	0	6,817	6,642	0	0	0
1000438737	EDMOND	OK		10/30/2024		164,390	0	(42)	0	0	(42)	0	1,484	1,442	0	0	0
1000438741	SPRINGFIELD	MA		10/30/2024		245,747	0	(58)	0	0	(58)	0	2,194	2,135	0	0	0
1000438745	CHATTANOOGA	TN		10/30/2024		209,223	0	(733)	0	0	(733)	0	15,783	15,050	0	0	0
1000438747	AURORA	CO		10/30/2024		304,723	0	(65)	0	0	(65)	0	3,297	3,231	0	0	0
1000438749	GLENDALE	AZ		10/30/2024		290,687	0	(36)	0	0	(36)	0	3,172	3,136	0	0	0
1000438751	CHELSEA	AL		10/30/2024		216,372	0	(196)	0	0	(196)	0	12,104	11,908	0	0	0
1000438753	DEARBORN HEIGHTS	MI		10/30/2024		112,968	0	(381)	0	0	(381)	0	13,865	13,483	0	0	0
1000438755	MIRAMAR	FL		10/30/2024		279,488	0	(2,271)	0	0	(2,271)	0	55,629	53,358	0	0	0
1000438757	CEDAR CITY	UT		10/30/2024		276,974	0	(58)	0	0	(58)	0	2,640	2,582	0	0	0
1000438759	RIVERSIDE	CA		10/30/2024		786,890	0	(120)	0	0	(120)	0	7,731	7,612	0	0	0
1000438761	CLEVELAND	OH		10/30/2024		92,788	0	(19)	0	0	(19)	0	781	762	0	0	0
1000438763	COATESVILLE	PA		10/30/2024		178,221	0	(136)	0	0	(136)	0	6,136	6,000	0	0	0
1000438767	ALLIANCE	OH		10/30/2024		90,101	0	(19)	0	0	(19)	0	653	635	0	0	0
1000438769	CHARLOTTE	NC		10/30/2024		83,876	0	(17)	0	0	(17)	0	608	591	0	0	0
1000438771	HOOVER	AL		10/30/2024		268,682	0	(153)	0	0	(153)	0	13,028	12,875	0	0	0
1000438775	MINNEAPOLIS	MN		10/30/2024		205,236	0	(34)	0	0	(34)	0	2,077	2,043	0	0	0
1000438777	SAINT CLAIRSVILLE	OH		10/30/2024		71,700	0	(15)	0	0	(15)	0	524	509	0	0	0
1000438779	LAS VEGAS	NV		10/30/2024		76,329	0	(20)	0	0	(20)	0	711	690	0	0	0
1000438781	EASTPOINTE	MI		10/30/2024		146,906	0	(37)	0	0	(37)	0	1,310	1,273	0	0	0
1000438783	JACKSONVILLE	FL		10/30/2024		118,255	0	(15)	0	0	(15)	0	1,518	1,503	0	0	0
1000438785	JACKSONVILLE	FL		10/30/2024		175,846	0	(17)	0	0	(17)	0	2,262	2,246	0	0	0
1000438787	CHATTANOOGA	TN		10/30/2024		343,530	0	(76)	0	0	(76)	0	3,294	3,218	0	0	0
1000438789	COLUMBUS	OH		10/30/2024		134,513	0	(24)	0	0	(24)	0	1,296	1,272	0	0	0
1000438791	DETROIT	MI		10/30/2024		77,713	0	(19)	0	0	(19)	0	751	732	0	0	0
1000438793	JACKSONVILLE	FL		10/30/2024		137,277	0	(13)	0	0	(13)	0	1,766	1,753	0	0	0
1000438795	DENVER	CO		10/30/2024		330,131	0	(54)	0	0	(54)	0	3,505	3,451	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000438797	GREELEY	CO		10/30/2024		223,644	0	(53)	0	0	(53)	0	2,301	2,249	0	0	0
1000438799	DETROIT	MI		10/30/2024		74,213	0	(16)	0	0	(16)	0	719	703	0	0	0
1000438801	JACKSONVILLE	FL		10/30/2024		159,273	0	(9)	0	0	(9)	0	2,055	2,045	0	0	0
1000438803	COLORADO SPRINGS	CO		10/30/2024		306,117	0	(69)	0	0	(69)	0	3,154	3,085	0	0	0
1000438805	DETROIT	MI		10/30/2024		84,736	0	(17)	0	0	(17)	0	823	806	0	0	0
1000438807	JACKSONVILLE	FL		10/30/2024		114,559	0	(27)	0	0	(27)	0	2,746	2,719	0	0	0
1000438811	MONTGOMERY	AL		10/30/2024		107,182	0	(23)	0	0	(23)	0	904	882	0	0	0
1000438813	JACKSONVILLE	FL		10/30/2024		147,444	0	(34)	0	0	(34)	0	3,185	3,151	0	0	0
1000438815	BATTLE CREEK	MI		10/30/2024		149,663	0	(34)	0	0	(34)	0	1,177	1,144	0	0	0
1000438817	WAXAHACHIE	TX		10/30/2024		208,666	0	(52)	0	0	(52)	0	2,144	2,092	0	0	0
1000438821	DAYTON	OH		10/30/2024		122,199	0	(26)	0	0	(26)	0	904	878	0	0	0
1000438823	WESLEY CHAPEL	FL		10/30/2024		180,986	0	(17)	0	0	(17)	0	2,382	2,364	0	0	0
1000438825	ADVANCE	NC		10/30/2024		159,718	0	(32)	0	0	(32)	0	1,730	1,698	0	0	0
1000438827	CONYERS	GA		10/30/2024		135,789	0	(31)	0	0	(31)	0	1,105	1,073	0	0	0
1000438829	ALBANY	NY		10/30/2024		134,984	0	(35)	0	0	(35)	0	1,210	1,175	0	0	0
1000438831	CRYSTAL BEACH	TX		10/30/2024		591,401	0	(93)	0	0	(93)	0	6,438	6,345	0	0	0
1000438835	MOCLIPS	WA		10/30/2024		153,200	0	(28)	0	0	(28)	0	1,945	1,917	0	0	0
1000438839	WESTLAND	MI		10/30/2024		112,101	0	(21)	0	0	(21)	0	816	795	0	0	0
1000438841	ROCHESTER	NY		10/30/2024		106,714	0	(24)	0	0	(24)	0	839	816	0	0	0
1000438845	LOUISVILLE	KY		10/30/2024		128,355	0	(26)	0	0	(26)	0	1,234	1,208	0	0	0
1000438849	CLEVELAND	OH		10/30/2024		115,416	0	(25)	0	0	(25)	0	1,004	979	0	0	0
1000438851	JACKSONVILLE	FL		10/30/2024		198,969	0	(115)	0	0	(115)	0	1,996	1,881	0	0	0
1000438857	BELLEVILLE	NJ		10/30/2024		337,065	0	(83)	0	0	(83)	0	2,922	2,838	0	0	0
1000438859	JACKSONVILLE	FL		10/30/2024		149,175	0	1	0	0	1	0	1,923	1,924	0	0	0
1000438865	PORT RICHEY	FL		10/30/2024		159,000	0	(16)	0	0	(16)	0	1,864	1,848	0	0	0
1000438869	CROSS CITY	FL		10/30/2024		110,713	0	(19)	0	0	(19)	0	737	718	0	0	0
1000438871	HOUSTON	TX		10/30/2024		375,198	0	(106)	0	0	(106)	0	5,001	4,895	0	0	0
1000438875	BRIDGETON	MO		10/30/2024		167,915	0	(35)	0	0	(35)	0	1,227	1,192	0	0	0
1000438877	MIAMI	FL		10/30/2024		105,299	0	(61)	0	0	(61)	0	20,581	20,519	0	0	0
1000438879	PHILADELPHIA	PA		10/30/2024		350,744	0	(100)	0	0	(100)	0	5,072	4,972	0	0	0
1000438883	PHENIX CITY	AL		10/30/2024		89,651	0	(10)	0	0	(10)	0	1,043	1,033	0	0	0
1000438885	ERIE	PA		10/30/2024		74,397	0	(5)	0	0	(5)	0	975	970	0	0	0
1000438887	MABLETON	GA		10/30/2024		139,892	0	(43)	0	0	(43)	0	1,860	1,816	0	0	0
1000438889	NEW WILMINGTON	PA		10/30/2024		117,078	0	(12)	0	0	(12)	0	1,291	1,279	0	0	0
1000438891	YORK	PA		10/30/2024		79,178	0	(14)	0	0	(14)	0	704	690	0	0	0
1000438893	CANTON	NC		10/30/2024		240,877	0	(33)	0	0	(33)	0	2,564	2,530	0	0	0
1000438903	COLUMBUS	OH		10/30/2024		119,619	0	(28)	0	0	(28)	0	1,013	985	0	0	0
1000438905	MARYSVILLE	OH		10/30/2024		204,949	0	(44)	0	0	(44)	0	1,536	1,492	0	0	0
1000438907	DENVER	CO		10/30/2024		313,704	0	(5)	0	0	(5)	0	3,970	3,965	0	0	0
1000438909	CINCINNATI	OH		10/30/2024		140,676	0	(14)	0	0	(14)	0	1,529	1,515	0	0	0
1000438911	CHARLOTTE	NC		10/30/2024		249,678	0	(60)	0	0	(60)	0	2,112	2,052	0	0	0
1000438913	SLIDELL	LA		10/30/2024		97,135	0	(16)	0	0	(16)	0	970	954	0	0	0
1000438917	AURORA	IL		10/30/2024		167,820	0	(39)	0	0	(39)	0	1,353	1,314	0	0	0
1000438919	AURORA	IL		10/30/2024		126,843	0	(24)	0	0	(24)	0	861	837	0	0	0
1000438925	BRAINTREE	MA		10/30/2024		183,932	0	(1,138)	0	0	(1,138)	0	55,886	54,748	0	0	0
1000438927	GUTHRIE	OK		10/30/2024		111,891	0	(51)	0	0	(51)	0	2,565	2,514	0	0	0
1000438931	AVONDALE	AZ		10/30/2024		310,340	0	(175)	0	0	(175)	0	7,318	7,143	0	0	0
1000438933	WEST PALM BEACH	FL		10/30/2024		255,133	0	(42)	0	0	(42)	0	2,975	2,934	0	0	0
1000438943	HICKORY	NC		10/30/2024		316,081	0	(75)	0	0	(75)	0	2,627	2,552	0	0	0
1000438945	LAKEWOOD	OH		10/30/2024		207,501	0	(139)	0	0	(139)	0	4,969	4,830	0	0	0
1000438953	IRVING	TX		10/30/2024		221,368	0	(49)	0	0	(49)	0	1,712	1,663	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000438957	LOS ANGELES	CA		10/30/2024		440,910	0	(86)	0	0	(86)	0	3,310	3,224	0	0	0
1000438965	PHOENIX	AZ		10/30/2024		447,991	0	(92)	0	0	(92)	0	4,355	4,263	0	0	0
1000438977	DISTRICT HEIGHTS	MD		10/30/2024		72,930	0	(17)	0	0	(17)	0	583	567	0	0	0
1000438979	DETROIT	MI		10/30/2024		82,737	0	(18)	0	0	(18)	0	641	623	0	0	0
1000438981	SMYRNA	GA		10/30/2024		188,215	0	(41)	0	0	(41)	0	2,070	2,029	0	0	0
1000438983	PAINESVILLE	OH		10/30/2024		105,393	0	(26)	0	0	(26)	0	929	902	0	0	0
1000438985	WINTER SPRINGS	FL		10/30/2024		395,994	0	(69)	0	0	(69)	0	4,374	4,305	0	0	0
1000438993	CHATTANOOGA	TN		10/30/2024		105,330	0	(29)	0	0	(29)	0	1,021	992	0	0	0
1000438995	CHATTANOOGA	TN		10/30/2024		105,330	0	(29)	0	0	(29)	0	1,021	992	0	0	0
1000439003	ATLANTA	GA		10/30/2024		238,530	0	(54)	0	0	(54)	0	1,908	1,854	0	0	0
1000439005	YPSILANTI	MI		10/30/2024		126,100	0	(34)	0	0	(34)	0	1,224	1,190	0	0	0
1000439007	CHESAPEAKE	VA		10/30/2024		130,060	0	(29)	0	0	(29)	0	1,023	994	0	0	0
1000439011	KANSAS CITY	MO		10/30/2024		109,656	0	(21)	0	0	(21)	0	732	711	0	0	0
1000439017	ROCHESTER	NY		10/30/2024		188,527	0	(47)	0	0	(47)	0	1,649	1,602	0	0	0
1000439019	MCKEESPORT	PA		10/30/2024		92,159	0	(17)	0	0	(17)	0	902	885	0	0	0
1000439023	JONESBORO	AR		10/30/2024		111,831	0	(21)	0	0	(21)	0	1,018	997	0	0	0
1000439025	KANSAS CITY	KS		10/30/2024		201,571	0	(45)	0	0	(45)	0	1,586	1,541	0	0	0
1000439027	LOS ANGELES	CA		10/30/2024		759,741	0	(168)	0	0	(168)	0	7,410	7,242	0	0	0
1000439031	KENNER	LA		10/30/2024		62,811	0	(18)	0	0	(18)	0	628	610	0	0	0
1000439033	CORAOPOLIS	PA		10/30/2024		90,954	0	(21)	0	0	(21)	0	844	823	0	0	0
1000439035	MIAMI	FL		10/30/2024		329,576	0	(39)	0	0	(39)	0	3,746	3,707	0	0	0
1000439043	CHESTER	PA		10/30/2024		151,088	0	(28)	0	0	(28)	0	976	948	0	0	0
1000439049	CLEVELAND	OH		10/30/2024		136,028	0	(46)	0	0	(46)	0	2,050	2,003	0	0	0
1000439053	COLUMBUS	OH		10/30/2024		106,823	0	(22)	0	0	(22)	0	775	753	0	0	0
1000439059	PITTSBURGH	PA		10/30/2024		126,225	0	(29)	0	0	(29)	0	1,010	981	0	0	0
1000439061	PITTSBURGH	PA		10/30/2024		151,470	0	(30)	0	0	(30)	0	1,481	1,451	0	0	0
1000439063	BETHEL PARK	PA		10/30/2024		137,068	0	(32)	0	0	(32)	0	1,124	1,091	0	0	0
1000439065	DAYTONA BEACH	FL		10/30/2024		220,882	0	(2)	0	0	(2)	0	2,993	2,991	0	0	0
1000439071	CAPE CORAL	FL		10/30/2024		307,935	0	(113)	0	0	(113)	0	4,993	4,880	0	0	0
1000439073	RIDGECREST	CA		10/30/2024		126,645	0	(12)	0	0	(12)	0	2,218	2,207	0	0	0
1000439075	DEARBORN	MI		10/30/2024		218,388	0	(38)	0	0	(38)	0	2,373	2,335	0	0	0
1000439079	JACKSON	MS		10/30/2024		92,025	0	(21)	0	0	(21)	0	839	818	0	0	0
1000439081	FORT MYERS	FL		10/30/2024		230,880	0	(80)	0	0	(80)	0	3,764	3,684	0	0	0
1000439083	WARREN	MI		10/30/2024		98,261	0	(53)	0	0	(53)	0	1,883	1,831	0	0	0
1000439085	DETROIT	MI		10/30/2024		72,926	0	(17)	0	0	(17)	0	728	711	0	0	0
1000439087	CALIFORNIA CITY	CA		10/30/2024		244,239	0	(47)	0	0	(47)	0	2,917	2,870	0	0	0
1000439089	COMMERCE CITY	CO		10/30/2024		342,760	0	13	0	0	13	0	4,846	4,859	0	0	0
1000439091	IONIA	MI		10/30/2024		85,458	0	(18)	0	0	(18)	0	620	602	0	0	0
1000439093	ONTARIO	OR		10/30/2024		234,500	0	(58)	0	0	(58)	0	2,394	2,336	0	0	0
1000439097	SAINT LOUIS	MO		10/30/2024		87,909	0	(20)	0	0	(20)	0	796	776	0	0	0
1000439099	OMAHA	NE		10/30/2024		137,155	0	(28)	0	0	(28)	0	1,079	1,051	0	0	0
1000439103	PEORIA	IL		10/30/2024		103,394	0	(21)	0	0	(21)	0	750	728	0	0	0
1000439111	SUNSET BEACH	NC		10/30/2024		216,257	0	(46)	0	0	(46)	0	1,607	1,562	0	0	0
1000439113	GONZALES	LA		10/30/2024		105,311	0	(23)	0	0	(23)	0	823	800	0	0	0
1000439115	CLOPTON	AL		10/30/2024		77,531	0	(16)	0	0	(16)	0	572	555	0	0	0
1000439117	DETROIT	MI		10/30/2024		52,714	0	(14)	0	0	(14)	0	496	481	0	0	0
1000439119	DONNELLY	ID		10/30/2024		230,868	0	(58)	0	0	(58)	0	2,190	2,132	0	0	0
1000439121	KANSAS CITY	MO		10/30/2024		105,057	0	(23)	0	0	(23)	0	814	791	0	0	0
1000439127	YONKERS	NY		10/30/2024		669,688	0	(14,651)	0	0	(14,651)	0	287,168	272,516	0	0	0
1000439129	LOUISVILLE	KY		10/30/2024		73,926	0	(14)	0	0	(14)	0	481	468	0	0	0
1000439133	SNELLVILLE	GA		10/30/2024		199,474	0	(47)	0	0	(47)	0	2,139	2,091	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000439135	YALE	MI		10/30/2024		102,905	0	(22)	0	0	(22)	0	778	756	0	0	0
1000439137	LAS VEGAS	NV		10/30/2024		406,604	0	(42)	0	0	(42)	0	4,985	4,943	0	0	0
1000439145	FORT WAYNE	IN		10/30/2024		95,261	0	(34)	0	0	(34)	0	1,175	1,142	0	0	0
1000439147	DENISON	TX		10/30/2024		155,294	0	(19)	0	0	(19)	0	1,644	1,625	0	0	0
1000439149	FORT WORTH	TX		10/30/2024		354,298	0	(66)	0	0	(66)	0	3,528	3,463	0	0	0
1000439159	JACKSON	MS		10/30/2024		71,508	0	(18)	0	0	(18)	0	646	628	0	0	0
1000439165	ROSEVILLE	MI		10/30/2024		73,131	0	(17)	0	0	(17)	0	599	582	0	0	0
1000439167	PHILADELPHIA	PA		10/30/2024		171,861	0	(30)	0	0	(30)	0	1,605	1,575	0	0	0
1000439171	MIAMI	FL		10/30/2024		315,088	0	(60)	0	0	(60)	0	2,528	2,468	0	0	0
1000439175	EASTVALE	CA		10/30/2024		377,559	0	(100)	0	0	(100)	0	3,756	3,656	0	0	0
1000439183	WACO	TX		10/30/2024		271,980	0	(61)	0	0	(61)	0	3,786	3,725	0	0	0
1000439185	PORTSMOUTH	VA		10/30/2024		133,647	0	(11)	0	0	(11)	0	1,273	1,262	0	0	0
1000439187	ROCKFORD	IL		10/30/2024		92,469	0	(24)	0	0	(24)	0	835	811	0	0	0
1000439189	WILMINGTON	DE		10/30/2024		101,272	0	(21)	0	0	(21)	0	753	731	0	0	0
1000439191	TRINIDAD	CO		10/30/2024		182,208	0	(29)	0	0	(29)	0	2,002	1,973	0	0	0
1000439193	JAMESTOWN	ND		10/30/2024		217,702	0	(41)	0	0	(41)	0	1,429	1,389	0	0	0
1000439197	ROCHESTER	NY		10/30/2024		91,789	0	(19)	0	0	(19)	0	666	647	0	0	0
1000439201	INDIO	CA		10/30/2024		569,904	0	(135)	0	0	(135)	0	6,408	6,273	0	0	0
1000439205	PHOENIX	AZ		10/30/2024		167,242	0	(31)	0	0	(31)	0	2,057	2,026	0	0	0
1000439207	JACKSONVILLE	FL		10/30/2024		105,346	0	(28)	0	0	(28)	0	997	969	0	0	0
1000439209	KATY	TX		10/30/2024		196,407	0	(48)	0	0	(48)	0	2,155	2,107	0	0	0
1000439211	UPPER DARBY	PA		10/30/2024		80,096	0	(13)	0	0	(13)	0	726	713	0	0	0
1000439213	ROMEOVILLE	IL		10/30/2024		138,332	0	(33)	0	0	(33)	0	1,282	1,249	0	0	0
1000439215	EGG HARBOR CITY	NJ		10/30/2024		260,190	0	(76)	0	0	(76)	0	2,756	2,680	0	0	0
1000439217	EGG HARBOR CITY	NJ		10/30/2024		237,047	0	(72)	0	0	(72)	0	2,508	2,437	0	0	0
1000439219	BARTOW	FL		10/30/2024		103,749	0	(23)	0	0	(23)	0	1,087	1,064	0	0	0
1000439221	TRENTON	NJ		10/30/2024		131,880	0	(27)	0	0	(27)	0	956	929	0	0	0
1000439225	WETUMPKA	AL		10/30/2024		134,214	0	(41)	0	0	(41)	0	2,376	2,335	0	0	0
1000439227	WILLIAMSBURG	VA		10/30/2024		251,490	0	(62)	0	0	(62)	0	2,606	2,544	0	0	0
1000439235	BUFFALO	NY		10/30/2024		152,595	0	(38)	0	0	(38)	0	1,369	1,331	0	0	0
1000439239	BETHLEHEM	PA		10/30/2024		213,636	0	(15)	0	0	(15)	0	4,328	4,313	0	0	0
1000439241	BETHLEHEM	PA		10/30/2024		212,872	0	(11)	0	0	(11)	0	4,378	4,367	0	0	0
1000439243	PHILADELPHIA	PA		10/30/2024		189,837	0	(35)	0	0	(35)	0	1,551	1,516	0	0	0
1000439245	BIG BEAR CITY	CA		10/30/2024		281,227	0	(62)	0	0	(62)	0	2,724	2,662	0	0	0
1000439247	DURHAM	NC		10/30/2024		249,059	0	(54)	0	0	(54)	0	2,675	2,621	0	0	0
1000439249	JACKSONVILLE	FL		10/30/2024		197,852	0	(28)	0	0	(28)	0	2,520	2,492	0	0	0
1000439253	JACKSONVILLE	FL		10/30/2024		191,257	0	(27)	0	0	(27)	0	2,436	2,409	0	0	0
1000439255	ATLANTA	GA		10/30/2024		202,825	0	(42)	0	0	(42)	0	1,920	1,878	0	0	0
1000439257	ATLANTA	GA		10/30/2024		274,750	0	(52)	0	0	(52)	0	2,910	2,858	0	0	0
1000439259	ATLANTA	GA		10/30/2024		174,566	0	(42)	0	0	(42)	0	1,840	1,798	0	0	0
1000439261	ATLANTA	GA		10/30/2024		171,448	0	(41)	0	0	(41)	0	1,807	1,766	0	0	0
1000439265	JACKSONVILLE	FL		10/30/2024		141,977	0	(29)	0	0	(29)	0	1,344	1,314	0	0	0
1000439267	JACKSONVILLE	FL		10/30/2024		113,886	0	(29)	0	0	(29)	0	1,099	1,070	0	0	0
1000439269	THOMASVILLE	NC		10/30/2024		105,323	0	(27)	0	0	(27)	0	967	940	0	0	0
1000439271	NAMPA	ID		10/30/2024		177,376	0	(108)	0	0	(108)	0	4,201	4,094	0	0	0
1000439277	HARPER WOODS	MI		10/30/2024		108,911	0	(59)	0	0	(59)	0	2,341	2,282	0	0	0
1000439287	EAGLE	ID		10/30/2024		316,651	0	(59)	0	0	(59)	0	2,836	2,778	0	0	0
1000439289	HERMITAGE	TN		10/30/2024		190,019	0	(1,153)	0	0	(1,153)	0	39,051	37,899	0	0	0
1000439291	UTICA	NY		10/30/2024		130,937	0	(27)	0	0	(27)	0	1,161	1,134	0	0	0
1000439293	GARLAND	TX		10/30/2024		170,379	0	(10)	0	0	(10)	0	2,172	2,162	0	0	0
1000439297	HASTINGS	MN		10/30/2024		121,148	0	(33)	0	0	(33)	0	1,606	1,573	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000439299	WEST SPRINGFIELD	MA		10/30/2024		274,172	0	(73)	0	0	(73)	0	2,665	2,592	0	0	0
1000439301	MOBILE	AL		10/30/2024		87,259	0	(15)	0	0	(15)	0	682	667	0	0	0
1000439303	PROVIDENCE	RI		10/30/2024		401,195	0	(80)	0	0	(80)	0	2,816	2,736	0	0	0
1000439309	SMYRNA	TN		10/30/2024		161,273	0	(904)	0	0	(904)	0	37,282	36,378	0	0	0
1000439311	SYRACUSE	NY		10/30/2024		109,844	0	(23)	0	0	(23)	0	804	781	0	0	0
1000439315	ROCHESTER	NY		10/30/2024		91,042	0	(19)	0	0	(19)	0	671	652	0	0	0
1000439317	MIDDLETOWN	OH		10/30/2024		93,478	0	(16)	0	0	(16)	0	1,002	986	0	0	0
1000439321	MIDDLETOWN	OH		10/30/2024		59,809	0	(15)	0	0	(15)	0	511	496	0	0	0
1000439325	PHILADELPHIA	PA		10/30/2024		184,308	0	(47)	0	0	(47)	0	1,636	1,589	0	0	0
1000439327	MCHENRY	IL		10/30/2024		146,656	0	(34)	0	0	(34)	0	1,193	1,159	0	0	0
1000439331	BROOKLYN	NY		10/30/2024		252,924	0	(73)	0	0	(73)	0	2,553	2,480	0	0	0
1000439333	FRESNO	CA		10/30/2024		258,573	0	(57)	0	0	(57)	0	2,505	2,448	0	0	0
1000439335	SHERIDAN	IN		10/30/2024		102,752	0	(54)	0	0	(54)	0	2,170	2,116	0	0	0
1000439337	MEMPHIS	TN		10/30/2024		330,292	0	(54)	0	0	(54)	0	2,738	2,684	0	0	0
1000439339	TUCSON	AZ		10/30/2024		262,188	0	(63)	0	0	(63)	0	2,473	2,410	0	0	0
1000439341	DECATUR	GA		10/30/2024		234,333	0	(49)	0	0	(49)	0	1,728	1,679	0	0	0
1000439345	BLYTHE	CA		10/30/2024		203,681	0	(38)	0	0	(38)	0	2,232	2,195	0	0	0
1000439347	DRESDEN	OH		10/30/2024		155,602	0	(30)	0	0	(30)	0	1,370	1,340	0	0	0
1000439349	SOUTH OZONE PARK	NY		10/30/2024		358,461	0	(90)	0	0	(90)	0	4,095	4,005	0	0	0
1000439351	DRESDEN	OH		10/30/2024		113,189	0	(22)	0	0	(22)	0	997	975	0	0	0
1000439355	CHESTER	PA		10/30/2024		122,483	0	(24)	0	0	(24)	0	838	815	0	0	0
1000439357	ORANGE	CA		10/30/2024		749,519	0	(173)	0	0	(173)	0	7,378	7,205	0	0	0
1000439359	CRANBERRY TOWNSHIP	PA		10/30/2024		203,765	0	(47)	0	0	(47)	0	1,960	1,913	0	0	0
1000439361	NORTHAMPTON	PA		10/30/2024		251,456	0	(43)	0	0	(43)	0	2,707	2,664	0	0	0
1000439363	BOILING SPRINGS	SC		10/30/2024		144,131	0	(8)	0	0	(8)	0	2,012	2,003	0	0	0
1000439367	TRENTON	NJ		10/30/2024		131,726	0	(25)	0	0	(25)	0	1,115	1,089	0	0	0
1000439369	LIVONIA	MI		10/30/2024		97,539	0	(368)	0	0	(368)	0	7,497	7,129	0	0	0
1000439373	JACKSON	MS		10/30/2024		97,002	0	(23)	0	0	(23)	0	795	772	0	0	0
1000439377	MASSILLON	OH		10/30/2024		156,363	0	(31)	0	0	(31)	0	1,301	1,271	0	0	0
1000439379	SANGER	TX		10/30/2024		150,483	0	(30)	0	0	(30)	0	1,545	1,515	0	0	0
1000439381	FAYETTEVILLE	NC		10/30/2024		134,004	0	(17)	0	0	(17)	0	1,311	1,294	0	0	0
1000439383	SPRING CITY	PA		10/30/2024		281,387	0	(65)	0	0	(65)	0	2,722	2,657	0	0	0
1000439385	POMONA	CA		10/30/2024		310,684	0	(71)	0	0	(71)	0	3,474	3,403	0	0	0
1000439393	BRADENTON	FL		10/30/2024		107,099	0	(40)	0	0	(40)	0	1,862	1,822	0	0	0
1000439397	KNOB NOSTER	MO		10/30/2024		110,453	0	(24)	0	0	(24)	0	1,042	1,017	0	0	0
1000439399	SAINT LOUIS	MO		10/30/2024		172,068	0	(33)	0	0	(33)	0	1,168	1,135	0	0	0
1000439401	MINNEAPOLIS	MN		10/30/2024		146,547	0	(26)	0	0	(26)	0	931	904	0	0	0
1000439405	NEWARK	DE		10/30/2024		31,705	0	(5)	0	0	(5)	0	168	164	0	0	0
1000439407	POTTSVILLE	PA		10/30/2024		84,426	0	(19)	0	0	(19)	0	612	593	0	0	0
1000439409	PITTSBURGH	PA		10/30/2024		197,746	0	(44)	0	0	(44)	0	1,544	1,500	0	0	0
1000439415	WILDWOOD	FL		10/30/2024		77,557	0	(48)	0	0	(48)	0	1,589	1,541	0	0	0
1000439417	CLEVELAND HEIGHTS	OH		10/30/2024		77,044	0	(12)	0	0	(12)	0	747	735	0	0	0
1000439419	PANAMA CITY BEACH	FL		10/30/2024		401,498	0	(78)	0	0	(78)	0	4,294	4,216	0	0	0
1000439423	GAYLORD	MI		10/30/2024		207,900	0	(9,212)	0	0	(9,212)	0	109,904	100,692	0	0	0
1000439425	CINCINNATI	OH		10/30/2024		179,306	0	(31)	0	0	(31)	0	1,909	1,878	0	0	0
1000439427	ERIE	PA		10/30/2024		71,402	0	(43)	0	0	(43)	0	1,210	1,167	0	0	0
1000439429	NORWALK	CT		10/30/2024		416,279	0	(120)	0	0	(120)	0	14,283	14,163	0	0	0
1000439431	WARREN	MI		10/30/2024		75,367	0	(16)	0	0	(16)	0	556	540	0	0	0
1000439433	DESOTO	TX		10/30/2024		176,870	0	(23)	0	0	(23)	0	2,043	2,020	0	0	0
1000439437	EASTPOINTE	MI		10/30/2024		96,985	0	(21)	0	0	(21)	0	858	837	0	0	0
1000439439	WARREN	MI		10/30/2024		79,930	0	(13)	0	0	(13)	0	760	747	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000439441	DETROIT	MI		10/30/2024		83,393	0	(50)	0	0	(50)	0	1,261	1,211	0	0	0
1000439443	COLUMBUS	OH		10/30/2024		225,707	0	(47)	0	0	(47)	0	2,136	2,090	0	0	0
1000439445	ARLINGTON	TX		10/30/2024		176,870	0	(23)	0	0	(23)	0	2,043	2,020	0	0	0
1000439447	LATHROP	CA		10/30/2024		335,014	0	(62)	0	0	(62)	0	3,501	3,439	0	0	0
1000439449	WARREN	MI		10/30/2024		66,952	0	(17)	0	0	(17)	0	631	614	0	0	0
1000439451	TAMPA	FL		10/30/2024		247,149	0	(45)	0	0	(45)	0	1,569	1,525	0	0	0
1000439453	SAINT PETERSBURG	FL		10/30/2024		194,394	0	(44)	0	0	(44)	0	1,894	1,851	0	0	0
1000439459	KINGWOOD	TX		10/30/2024		256,929	0	(74)	0	0	(74)	0	2,433	2,359	0	0	0
1000439461	PENNSAUKEN	NJ		10/30/2024		149,691	0	(34)	0	0	(34)	0	1,218	1,184	0	0	0
1000439467	LUBBOCK	TX		10/30/2024		129,587	0	(29)	0	0	(29)	0	1,415	1,386	0	0	0
1000439471	LOUISVILLE	KY		10/30/2024		160,091	0	(41)	0	0	(41)	0	1,470	1,429	0	0	0
1000439473	PACIFIC GROVE	CA		10/30/2024		415,296	0	(144)	0	0	(144)	0	6,575	6,431	0	0	0
1000439477	TEMPLE	TX		10/30/2024		120,467	0	(27)	0	0	(27)	0	1,088	1,061	0	0	0
1000439479	GREENACRES	FL		10/30/2024		492,953	0	(108)	0	0	(108)	0	4,017	3,909	0	0	0
1000439483	INDIANAPOLIS	IN		10/30/2024		78,891	0	(26)	0	0	(26)	0	1,132	1,106	0	0	0
1000439485	MILWAUKEE	WI		10/30/2024		74,123	0	(24)	0	0	(24)	0	1,604	1,579	0	0	0
1000439487	LINCOLN	NE		10/30/2024		209,124	0	(48)	0	0	(48)	0	5,940	5,892	0	0	0
1000439489	WINCHESTER	VA		10/30/2024		285,939	0	(58)	0	0	(58)	0	9,751	9,693	0	0	0
1000439491	KISSIMMEE	FL		10/30/2024		198,757	0	(31)	0	0	(31)	0	2,290	2,259	0	0	0
1000439495	PORTLAND	OR		10/30/2024		290,157	0	(45)	0	0	(45)	0	1,532	1,487	0	0	0
1000439497	GARFIELD HEIGHTS	OH		10/30/2024		90,993	0	(268)	0	0	(268)	0	9,930	9,661	0	0	0
1000439499	SACRAMENTO	CA		10/30/2024		274,341	0	(57)	0	0	(57)	0	2,726	2,668	0	0	0
1000439501	MISSION VIEJO	CA		10/30/2024		819,907	0	(170)	0	0	(170)	0	8,090	7,920	0	0	0
1000439503	MOORE	SC		10/30/2024		229,396	0	(57)	0	0	(57)	0	2,007	1,950	0	0	0
1000439505	HOUSTON	TX		10/30/2024		130,863	0	(27)	0	0	(27)	0	970	943	0	0	0
1000439507	PORT SAINT LUCIE	FL		10/30/2024		316,369	0	(81)	0	0	(81)	0	2,835	2,754	0	0	0
1000439511	MERCED	CA		10/30/2024		197,901	0	(43)	0	0	(43)	0	1,917	1,873	0	0	0
1000439513	PHILADELPHIA	PA		10/30/2024		103,739	0	(17)	0	0	(17)	0	1,063	1,046	0	0	0
1000439517	TEMPE	AZ		10/30/2024		514,303	0	(140)	0	0	(140)	0	4,918	4,777	0	0	0
1000439519	TITUSVILLE	FL		10/30/2024		162,045	0	(39)	0	0	(39)	0	1,555	1,516	0	0	0
1000439525	DREXEL HILL	PA		10/30/2024		142,384	0	(36)	0	0	(36)	0	1,246	1,210	0	0	0
1000439527	LARGO	FL		10/30/2024		239,599	0	(53)	0	0	(53)	0	7,153	7,099	0	0	0
1000439529	SANDY	UT		10/30/2024		263,835	0	(67)	0	0	(67)	0	2,348	2,281	0	0	0
1000439533	WIMAUMA	FL		10/30/2024		174,255	0	(30)	0	0	(30)	0	1,992	1,963	0	0	0
1000439535	HUNTERSVILLE	NC		10/30/2024		298,723	0	(69)	0	0	(69)	0	3,183	3,114	0	0	0
1000439537	PROVIDENCE	RI		10/30/2024		393,397	0	(77)	0	0	(77)	0	5,255	5,178	0	0	0
1000439539	DENVER	CO		10/30/2024		247,707	0	(57)	0	0	(57)	0	2,339	2,282	0	0	0
1000439541	FLORIDA CITY	FL		10/30/2024		291,500	0	(66)	0	0	(66)	0	2,314	2,248	0	0	0
1000439545	LAS VEGAS	NV		10/30/2024		242,548	0	(48)	0	0	(48)	0	2,355	2,307	0	0	0
1000439547	MESA	AZ		10/30/2024		177,998	0	(22)	0	0	(22)	0	1,917	1,895	0	0	0
1000439549	WEST PARK	FL		10/30/2024		128,588	0	(36)	0	0	(36)	0	1,268	1,232	0	0	0
1000439551	ORANGE	CA		10/30/2024		158,283	0	(41)	0	0	(41)	0	1,443	1,402	0	0	0
1000439553	TOLEDO	OH		10/30/2024		82,139	0	(19)	0	0	(19)	0	814	795	0	0	0
1000439557	BROOKLYN	NY		10/30/2024		390,086	0	(105)	0	0	(105)	0	3,667	3,563	0	0	0
1000439559	HARRISBURG	PA		10/30/2024		96,500	0	(21)	0	0	(21)	0	817	796	0	0	0
1000439561	HARRISBURG	PA		10/30/2024		109,156	0	(24)	0	0	(24)	0	1,659	1,635	0	0	0
1000439563	BROOKLYN	NY		10/30/2024		475,005	0	(115)	0	0	(115)	0	4,027	3,912	0	0	0
1000439567	HAMILTON	OH		10/30/2024		68,580	0	(13)	0	0	(13)	0	636	623	0	0	0
1000439571	SUPERIOR	WI		10/30/2024		91,792	0	(21)	0	0	(21)	0	747	725	0	0	0
1000439575	PORT SAINT LUCIE	FL		10/30/2024		236,785	0	(58)	0	0	(58)	0	2,124	2,066	0	0	0
1000439577	PITTSBURGH	PA		10/30/2024		269,947	0	(58)	0	0	(58)	0	2,077	2,019	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000439579	EUCLID	OH		10/30/2024		101,483	0	(24)	0	0	(24)	0	826	802	0	0	0
1000439581	SPRINGFIELD	OH		10/30/2024		84,454	0	(20)	0	0	(20)	0	699	679	0	0	0
1000439587	TEMPLE TERRACE	FL		10/30/2024		147,045	0	(24)	0	0	(24)	0	1,578	1,554	0	0	0
1000439591	BALTIMORE	MD		10/30/2024		118,575	0	(33)	0	0	(33)	0	1,169	1,136	0	0	0
1000439595	LOCKPORT	IL		10/30/2024		89,613	0	(97)	0	0	(97)	0	7,282	7,185	0	0	0
1000439599	LAKE WORTH	FL		10/30/2024		583,851	0	(87)	0	0	(87)	0	5,979	5,891	0	0	0
1000439605	SPRINGFIELD GARDENS	NY		10/30/2024		356,097	0	(108)	0	0	(108)	0	3,768	3,660	0	0	0
1000439609	SOUTHAVEN	MS		10/30/2024		206,720	0	(52)	0	0	(52)	0	1,809	1,757	0	0	0
1000439611	CARTERSVILLE	GA		10/30/2024		239,521	0	(58)	0	0	(58)	0	50,000	49,942	0	0	0
1000439613	ALLENTOWN	PA		10/30/2024		184,816	0	(34)	0	0	(34)	0	1,203	1,169	0	0	0
1000439617	POOLER	GA		10/30/2024		241,571	0	(223)	0	0	(223)	0	7,227	7,004	0	0	0
1000439619	NASHVILLE	TN		10/30/2024		368,099	0	(63)	0	0	(63)	0	4,110	4,047	0	0	0
1000439621	NASHVILLE	TN		10/30/2024		368,099	0	(63)	0	0	(63)	0	4,110	4,047	0	0	0
1000439623	NASHVILLE	TN		10/30/2024		368,099	0	(63)	0	0	(63)	0	4,110	4,047	0	0	0
1000439625	MODESTO	CA		10/30/2024		304,474	0	(92)	0	0	(92)	0	3,222	3,130	0	0	0
1000439627	NASHVILLE	TN		10/30/2024		366,287	0	(53)	0	0	(53)	0	4,100	4,047	0	0	0
1000439633	MACON	GA		10/30/2024		73,617	0	(16)	0	0	(16)	0	556	541	0	0	0
1000439635	VINCENNES	IN		10/30/2024		148,219	0	(26)	0	0	(26)	0	910	884	0	0	0
1000439637	WILMINGTON	DE		10/30/2024		125,626	0	(30)	0	0	(30)	0	1,039	1,010	0	0	0
1000439639	SAN FRANCISCO	CA		10/30/2024		458,896	0	(99)	0	0	(99)	0	3,490	3,390	0	0	0
1000439641	TRABUCO CANYON	CA		10/30/2024		367,869	0	(92)	0	0	(92)	0	3,441	3,349	0	0	0
1000439643	LOCUST GROVE	GA		10/30/2024		158,112	0	(32)	0	0	(32)	0	1,240	1,207	0	0	0
1000439649	LORAIN	OH		10/30/2024		88,581	0	(21)	0	0	(21)	0	757	735	0	0	0
1000439651	SAFFORD	AZ		10/30/2024		113,391	0	(12)	0	0	(12)	0	1,250	1,238	0	0	0
1000439653	SAINT LOUIS	MO		10/30/2024		81,243	0	(17)	0	0	(17)	0	696	679	0	0	0
1000439655	DETROIT	MI		10/30/2024		287,284	0	(52)	0	0	(52)	0	1,824	1,772	0	0	0
1000439657	WATERTOWN	WI		10/30/2024		189,414	0	(31)	0	0	(31)	0	1,789	1,758	0	0	0
1000439661	ORLANDO	FL		10/30/2024		160,958	0	(73)	0	0	(73)	0	3,771	3,698	0	0	0
1000439663	LENOIR	NC		10/30/2024		104,168	0	(71)	0	0	(71)	0	2,827	2,757	0	0	0
1000439665	RALEIGH	NC		10/30/2024		310,060	0	(75)	0	0	(75)	0	3,278	3,203	0	0	0
1000439667	BROOKLYN	NY		10/30/2024		1,146,287	0	(224)	0	0	(224)	0	11,053	10,829	0	0	0
1000439669	EAST WINDSOR	CT		10/30/2024		127,667	0	(34)	0	0	(34)	0	1,192	1,158	0	0	0
1000439673	HERSHEY	PA		10/30/2024		195,284	0	(21)	0	0	(21)	0	2,142	2,122	0	0	0
1000439675	MAGNA	UT		10/30/2024		224,804	0	(23)	0	0	(23)	0	468	446	0	0	0
1000439679	CHILLICOTHE	OH		10/30/2024		62,221	0	(3)	0	0	(3)	0	799	796	0	0	0
1000439681	LOCKHART	TX		10/30/2024		191,008	0	(34)	0	0	(34)	0	2,146	2,112	0	0	0
1000439683	SAINT PETERSBURG	FL		10/30/2024		287,703	0	(50)	0	0	(50)	0	2,939	2,889	0	0	0
1000439685	LOCKHART	TX		10/30/2024		199,164	0	(40)	0	0	(40)	0	2,232	2,192	0	0	0
1000439689	ELMHURST	IL		10/30/2024		133,323	0	(44)	0	0	(44)	0	1,992	1,948	0	0	0
1000439691	CLEVELAND	OH		10/30/2024		75,226	0	(19)	0	0	(19)	0	658	639	0	0	0
1000439693	ALLENTOWN	PA		10/30/2024		128,721	0	(17)	0	0	(17)	0	1,343	1,325	0	0	0
1000439695	CINCINNATI	OH		10/30/2024		118,294	0	(25)	0	0	(25)	0	865	841	0	0	0
1000439697	STONE MOUNTAIN	GA		10/30/2024		101,738	0	(17)	0	0	(17)	0	917	900	0	0	0
1000439699	PHOENIX	AZ		10/30/2024		78,797	0	(34)	0	0	(34)	0	1,189	1,155	0	0	0
1000439701	TULSA	OK		10/30/2024		89,262	0	(24)	0	0	(24)	0	879	855	0	0	0
1000439703	SAN DIMAS	CA		10/30/2024		237,425	0	(62)	0	0	(62)	0	2,164	2,102	0	0	0
1000439705	CLEBURNE	TX		10/30/2024		206,393	0	(40)	0	0	(40)	0	2,504	2,463	0	0	0
1000439713	CHICAGO	IL		10/30/2024		132,987	0	(39)	0	0	(39)	0	1,161	1,122	0	0	0
1000439715	WEED	CA		10/30/2024		103,219	0	(135)	0	0	(135)	0	5,965	5,830	0	0	0
1000439719	PHILADELPHIA	PA		10/30/2024		116,509	0	12	0	0	12	0	1,636	1,648	0	0	0
1000439721	PONTE VEDRA BEACH	FL		10/30/2024		166,395	0	(15,483)	0	0	(15,483)	0	116,622	101,139	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000439725	LOUISVILLE	KY		10/30/2024		108,549	0	(22)	0	0	(22)	0	781	759	0	0	0
1000439729	READING	PA		10/30/2024		156,302	0	(33)	0	0	(33)	0	1,172	1,139	0	0	0
1000439733	ATLANTA	GA		10/30/2024		290,861	0	(84)	0	0	(84)	0	3,186	3,102	0	0	0
1000439735	HINESVILLE	GA		10/30/2024		150,142	0	(62)	0	0	(62)	0	2,544	2,482	0	0	0
1000439737	STERLING	CO		10/30/2024		227,528	0	(50)	0	0	(50)	0	1,763	1,712	0	0	0
1000439739	NORMAL	IL		10/30/2024		95,929	0	(33)	0	0	(33)	0	1,159	1,126	0	0	0
1000439743	ALLENTOWN	PA		10/30/2024		246,893	0	(48)	0	0	(48)	0	2,381	2,332	0	0	0
1000439745	MAPLEWOOD	MN		10/30/2024		274,884	0	(37)	0	0	(37)	0	2,799	2,762	0	0	0
1000439749	FORT MYERS	FL		10/30/2024		336,417	0	(89)	0	0	(89)	0	3,417	3,328	0	0	0
1000439751	POTTSTOWN	PA		10/30/2024		130,144	0	(26)	0	0	(26)	0	1,385	1,359	0	0	0
1000439757	BLACK MOUNTAIN	NC		10/30/2024		1,069,758	0	(245)	0	0	(245)	0	13,279	13,034	0	0	0
1000439759	BYRON	GA		10/30/2024		142,802	0	(30)	0	0	(30)	0	1,525	1,494	0	0	0
1000439763	FAR ROCKAWAY	NY		10/30/2024		332,288	0	(99)	0	0	(99)	0	3,410	3,311	0	0	0
1000439765	PHILADELPHIA	PA		10/30/2024		215,031	0	(45)	0	0	(45)	0	2,306	2,261	0	0	0
1000439767	PHILADELPHIA	PA		10/30/2024		209,496	0	(49)	0	0	(49)	0	2,089	2,040	0	0	0
1000439769	JACKSON	MI		10/30/2024		124,965	0	(27)	0	0	(27)	0	1,232	1,204	0	0	0
1000439771	PALMDALE	CA		10/30/2024		301,016	0	(459)	0	0	(459)	0	23,258	22,799	0	0	0
1000439777	FORT WORTH	TX		10/30/2024		305,832	0	(66)	0	0	(66)	0	2,734	2,668	0	0	0
1000439779	WARREN	MI		10/30/2024		85,406	0	(18)	0	0	(18)	0	745	727	0	0	0
1000439781	VALLEY STREAM	NY		10/30/2024		332,476	0	(84)	0	0	(84)	0	2,932	2,849	0	0	0
1000439783	BLOOMINGDALE	GA		10/30/2024		243,455	0	(65)	0	0	(65)	0	2,276	2,211	0	0	0
1000439785	LOS ANGELES	CA		10/30/2024		548,525	0	(153)	0	0	(153)	0	5,372	5,218	0	0	0
1000439789	PHILADELPHIA	PA		10/30/2024		326,211	0	(637)	0	0	(637)	0	19,865	19,228	0	0	0
1000439791	KANSAS CITY	KS		10/30/2024		126,694	0	(29)	0	0	(29)	0	1,023	994	0	0	0
1000439793	ROCKFORD	IL		10/30/2024		98,999	0	(22)	0	0	(22)	0	761	739	0	0	0
1000439795	UPPER DARBY	PA		10/30/2024		147,687	0	(57)	0	0	(57)	0	3,808	3,751	0	0	0
1000439799	BROOKLYN	NY		10/30/2024		729,758	0	(151)	0	0	(151)	0	7,742	7,592	0	0	0
1000439803	GREEN ISLAND	NY		10/30/2024		129,803	0	(28)	0	0	(28)	0	981	953	0	0	0
1000439805	PAWTUCKET	RI		10/30/2024		104,543	0	(24)	0	0	(24)	0	835	811	0	0	0
1000439811	KILLEEN	TX		10/30/2024		72,781	0	(20)	0	0	(20)	0	59,904	59,884	0	0	0
1000439815	WARREN	MI		10/30/2024		64,464	0	(15)	0	0	(15)	0	539	524	0	0	0
1000439827	PORT CHARLOTTE	FL		10/25/2024		382,528	0	(26)	0	0	(26)	0	4,173	4,147	0	0	0
1000439895	BROOKLYN	NY		10/10/2024		1,107,237	0	(107)	0	0	(107)	0	9,487	9,381	0	0	0
1000440903	MACON	GA		10/02/2024		94,139	0	(23)	0	0	(23)	0	1,017	993	0	0	0
1000440905	MCDONOUGH	GA		10/02/2024		242,162	0	(45)	0	0	(45)	0	2,631	2,586	0	0	0
1000440909	VICTORIA	TX		10/02/2024		117,586	0	(61)	0	0	(61)	0	3,616	3,555	0	0	0
1000440913	CAMDEN	NJ		10/02/2024		137,066	0	(23)	0	0	(23)	0	1,491	1,468	0	0	0
1000440919	CINCINNATI	OH		10/02/2024		249,089	0	(42)	0	0	(42)	0	2,629	2,587	0	0	0
1000440923	DAYTON	OH		10/02/2024		157,535	0	(17)	0	0	(17)	0	1,808	1,791	0	0	0
1000440927	OWASSO	OK		10/02/2024		199,900	0	(30)	0	0	(30)	0	2,286	2,256	0	0	0
1000440941	DETROIT	MI		10/02/2024		200,367	0	(46)	0	0	(46)	0	3,188	3,142	0	0	0
1000440943	COLUMBIA	SC		10/02/2024		451,105	0	(82)	0	0	(82)	0	5,143	5,060	0	0	0
1000440945	HEPHZIBAH	GA		10/02/2024		157,207	0	(16)	0	0	(16)	0	1,983	1,967	0	0	0
1000440947	FLOWER MOUND	TX		10/02/2024		354,120	0	(36)	0	0	(36)	0	7,235	7,199	0	0	0
1000440951	ATLANTA	GA		10/02/2024		256,722	0	(50)	0	0	(50)	0	2,924	2,874	0	0	0
1000440957	KANSAS CITY	KS		10/02/2024		233,162	0	(53)	0	0	(53)	0	2,682	2,629	0	0	0
1000440963	JACKSONVILLE	NC		10/02/2024		158,178	0	(17)	0	0	(17)	0	1,773	1,756	0	0	0
1000440972	ROCKDALE	IL		10/02/2024		215,424	0	(31)	0	0	(31)	0	2,294	2,263	0	0	0
1000440976	LAKELAND	FL		10/02/2024		268,538	0	(23)	0	0	(23)	0	3,237	3,214	0	0	0
1000440980	SAN ANTONIO	TX		10/02/2024		134,465	0	(11)	0	0	(11)	0	1,739	1,727	0	0	0
1000440982	COLUMBUS	OH		10/02/2024		116,751	0	(19)	0	0	(19)	0	1,366	1,347	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000440991	LINCOLN	NE		10/02/2024		174,443	0	(31)	0	0	(31)	0	1,943	1,912	0	0	0
1000440993	EVANS	GA		10/02/2024		199,831	0	(22)	0	0	(22)	0	2,504	2,482	0	0	0
1000440995	AUGUSTA	GA		10/02/2024		82,273	0	(19)	0	0	(19)	0	868	849	0	0	0
1000440997	REISTERSTOWN	MD		10/02/2024		229,406	0	(33)	0	0	(33)	0	2,624	2,591	0	0	0
1000440999	PARKVILLE	MD		10/02/2024		222,851	0	(32)	0	0	(32)	0	2,549	2,517	0	0	0
1000441003	CUYAHOGA FALLS	OH		10/02/2024		140,715	0	(18)	0	0	(18)	0	1,651	1,633	0	0	0
1000441007	MILWAUKEE	WI		10/02/2024		153,218	0	(35)	0	0	(35)	0	1,841	1,807	0	0	0
1000441011	PENSACOLA	FL		10/02/2024		170,217	0	(33)	0	0	(33)	0	2,033	2,000	0	0	0
1000441013	RIVERDALE	GA		10/02/2024		175,199	0	(57)	0	0	(57)	0	2,684	2,627	0	0	0
1000441015	ROCKFORD	IL		10/02/2024		177,857	0	(33)	0	0	(33)	0	1,932	1,898	0	0	0
1000441017	CHURCHTON	MD		10/02/2024		353,674	0	(65)	0	0	(65)	0	3,686	3,620	0	0	0
1000441021	SAINT LOUIS	MO		10/02/2024		86,632	0	(16)	0	0	(16)	0	965	949	0	0	0
1000441023	OMAHA	NE		10/02/2024		184,163	0	(31)	0	0	(31)	0	2,053	2,022	0	0	0
1000441025	BEACHWOOD	NJ		10/02/2024		410,039	0	(58)	0	0	(58)	0	4,473	4,414	0	0	0
1000441034	SHREVEPORT	LA		10/02/2024		115,833	0	(23)	0	0	(23)	0	1,257	1,233	0	0	0
1000441040	OMAHA	NE		10/02/2024		138,431	0	(21)	0	0	(21)	0	1,659	1,637	0	0	0
1000441042	BESSEMER	AL		10/02/2024		124,118	0	(24)	0	0	(24)	0	1,380	1,356	0	0	0
1000441044	BALTIMORE	MD		10/02/2024		164,254	0	(28)	0	0	(28)	0	1,733	1,705	0	0	0
1000441046	OMAHA	NE		10/02/2024		187,800	0	(27)	0	0	(27)	0	2,148	2,121	0	0	0
1000441048	SACRAMENTO	CA		10/02/2024		286,673	0	(45)	0	0	(45)	0	3,276	3,232	0	0	0
1000441132	DEER PARK	NY		10/07/2024		609,018	0	(173)	0	0	(173)	0	5,964	5,790	0	0	0
1000441136	JAMAICA	NY		10/07/2024		531,494	0	(136)	0	0	(136)	0	4,862	4,726	0	0	0
1000441140	ASTORIA	NY		10/07/2024		719,188	0	(204)	0	0	(204)	0	7,194	6,990	0	0	0
1000441144	BUFFALO	NY		10/07/2024		342,120	0	(67)	0	0	(67)	0	3,129	3,062	0	0	0
1000441146	BRONX	NY		10/07/2024		652,362	0	(141)	0	0	(141)	0	6,255	6,114	0	0	0
1000441150	BRENTWOOD	NY		10/07/2024		451,419	0	(91)	0	0	(91)	0	4,780	4,689	0	0	0
1000441154	ROSELLE	NJ		10/07/2024		406,598	0	(64)	0	0	(64)	0	4,430	4,365	0	0	0
1000441156	ROSEDALE	NY		10/07/2024		1,021,657	0	(227)	0	0	(227)	0	13,547	13,320	0	0	0
1000441158	FALL RIVER	MA		10/07/2024		557,786	0	(120)	0	0	(120)	0	4,722	4,603	0	0	0
1000441160	PEARL RIVER	NY		10/07/2024		457,148	0	(100)	0	0	(100)	0	4,491	4,391	0	0	0
1000441168	HIALEAH	FL		10/07/2024		314,289	0	(77)	0	0	(77)	0	3,235	3,158	0	0	0
1000441172	BALTIMORE	MD		10/10/2024		196,128	0	(38)	0	0	(38)	0	1,774	1,736	0	0	0
1000441174	PHILADELPHIA	PA		10/03/2024		220,740	0	(19)	0	0	(19)	0	1,965	1,946	0	0	0
1000441176	BALTIMORE	MD		10/03/2024		76,371	0	(16)	0	0	(16)	0	567	551	0	0	0
1000441178	LOCKPORT	NY		10/03/2024		86,619	0	(21)	0	0	(21)	0	722	701	0	0	0
1000441180	SPRING HILL	FL		11/25/2024		131,995	0	(29)	0	0	(29)	0	1,228	1,199	0	0	0
1000441182	CLEVELAND	OH		10/03/2024		81,708	0	(17)	0	0	(17)	0	718	701	0	0	0
1000441184	CHICAGO	IL		10/03/2024		240,750	0	(54)	0	0	(54)	0	2,547	2,493	0	0	0
1000441186	BESSEMER	AL		10/03/2024		136,389	0	(26)	0	0	(26)	0	1,431	1,405	0	0	0
1000441188	SCHENECTADY	NY		10/03/2024		300,028	0	(51)	0	0	(51)	0	3,187	3,136	0	0	0
1000441190	BIRMINGHAM	AL		10/03/2024		104,134	0	(26)	0	0	(26)	0	900	875	0	0	0
1000441196	YPSILANTI	MI		10/03/2024		156,604	0	(41)	0	0	(41)	0	1,441	1,400	0	0	0
1000441198	BALTIMORE	MD		10/03/2024		82,547	0	(20)	0	0	(20)	0	703	683	0	0	0
1000441200	BALDWINSVILLE	NY		10/03/2024		158,331	0	(50)	0	0	(50)	0	1,624	1,574	0	0	0
1000441202	DUDLEY	MA		10/03/2024		340,655	0	(76)	0	0	(76)	0	3,206	3,130	0	0	0
1000441204	BALTIMORE	MD		10/03/2024		194,317	0	(39)	0	0	(39)	0	1,857	1,817	0	0	0
1000441206	BALTIMORE	MD		10/10/2024		189,618	0	(43)	0	0	(43)	0	1,651	1,608	0	0	0
1000441212	BALTIMORE	MD		10/03/2024		195,985	0	(40)	0	0	(40)	0	1,872	1,833	0	0	0
1000441218	CLEVELAND	OH		10/10/2024		97,541	0	(18)	0	0	(18)	0	867	848	0	0	0
1000441224	ANDERSON	IN		10/03/2024		72,338	0	(14)	0	0	(14)	0	604	590	0	0	0
1000441239	COLUMBIA	SC		10/03/2024		82,055	0	(16)	0	0	(16)	0	762	746	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000441241	PETERSBURG	VA		10/03/2024		188,114	0	(37)	0	0	(37)	0	1,737	1,700	0	0	0
1000441243	BALTIMORE	MD		10/03/2024		82,546	0	(20)	0	0	(20)	0	710	690	0	0	0
1000441245	EDGEWOOD	MD		10/03/2024		246,024	0	(50)	0	0	(50)	0	2,351	2,301	0	0	0
1000441251	BRIDGEPORT	CT		10/03/2024		350,014	0	(83)	0	0	(83)	0	3,448	3,364	0	0	0
1000441255	LEHIGH ACRES	FL		11/25/2024		172,850	0	(37)	0	0	(37)	0	1,542	1,505	0	0	0
1000441257	COLUMBUS	OH		10/10/2024		114,418	0	(20)	0	0	(20)	0	1,119	1,099	0	0	0
1000441261	EAST WINDSOR	CT		10/03/2024		190,356	0	(42)	0	0	(42)	0	1,745	1,703	0	0	0
1000441271	BALTIMORE	MD		10/10/2024		190,052	0	(30)	0	0	(30)	0	1,796	1,766	0	0	0
1000441273	KANSAS CITY	MO		10/03/2024		113,192	0	(27)	0	0	(27)	0	1,121	1,094	0	0	0
1000441275	TOLEDO	OH		10/10/2024		87,433	0	(20)	0	0	(20)	0	695	675	0	0	0
1000441277	DAYTON	OH		10/03/2024		100,415	0	(21)	0	0	(21)	0	908	887	0	0	0
1000441279	BEAUMONT	TX		10/03/2024		108,973	0	(27)	0	0	(27)	0	976	949	0	0	0
1000441293	BUFFALO	NY		10/03/2024		110,268	0	(24)	0	0	(24)	0	961	937	0	0	0
1000441295	DETROIT	MI		10/03/2024		125,033	0	(26)	0	0	(26)	0	1,148	1,122	0	0	0
1000441301	GLENS FALLS	NY		10/03/2024		130,316	0	(31)	0	0	(31)	0	1,240	1,209	0	0	0
1000441303	MEMPHIS	TN		10/03/2024		121,251	0	(27)	0	0	(27)	0	1,150	1,122	0	0	0
1000441305	BALTIMORE	MD		10/03/2024		86,478	0	(18)	0	0	(18)	0	785	767	0	0	0
1000441309	DETROIT	MI		10/03/2024		114,721	0	(13)	0	0	(13)	0	1,258	1,245	0	0	0
1000441311	PROVIDENCE	RI		10/03/2024		429,538	0	(81)	0	0	(81)	0	3,931	3,850	0	0	0
1000441315	DETROIT	MI		10/03/2024		146,588	0	(29)	0	0	(29)	0	1,255	1,226	0	0	0
1000441323	GARFIELD HEIGHTS	OH		10/03/2024		146,201	0	(27)	0	0	(27)	0	1,277	1,250	0	0	0
1000441327	DETROIT	MI		10/03/2024		87,345	0	(15)	0	0	(15)	0	752	737	0	0	0
1000441335	KANSAS CITY	MO		10/03/2024		99,053	0	(22)	0	0	(22)	0	926	904	0	0	0
1000441341	CLEVELAND HEIGHTS	OH		10/03/2024		289,315	0	(65)	0	0	(65)	0	2,699	2,634	0	0	0
1000441343	BRIDGEPORT	CT		10/03/2024		346,081	0	(82)	0	0	(82)	0	3,409	3,327	0	0	0
1000441345	SAINT PETERSBURG	FL		11/25/2024		306,901	0	(46)	0	0	(46)	0	3,188	3,142	0	0	0
1000441347	SPRINGFIELD	OH		10/03/2024		145,998	0	(27)	0	0	(27)	0	1,259	1,232	0	0	0
1000441349	BALTIMORE	MD		10/10/2024		183,845	0	(26)	0	0	(26)	0	1,829	1,803	0	0	0
1000441351	MIDDLE RIVER	MD		10/03/2024		189,034	0	(46)	0	0	(46)	0	1,861	1,815	0	0	0
1000441353	PHILADELPHIA	PA		10/03/2024		431,234	0	(34)	0	0	(34)	0	3,977	3,943	0	0	0
1000441363	BALTIMORE	MD		10/10/2024		182,867	0	(40)	0	0	(40)	0	1,602	1,562	0	0	0
1000441365	SANFORD	NC		10/10/2024		133,347	0	(29)	0	0	(29)	0	1,222	1,193	0	0	0
1000441367	PETERSBURG	VA		10/03/2024		283,114	0	(67)	0	0	(67)	0	2,629	2,562	0	0	0
1000441369	MEMPHIS	TN		10/03/2024		99,996	0	(23)	0	0	(23)	0	884	861	0	0	0
1000441373	BALTIMORE	MD		10/03/2024		173,295	0	(34)	0	0	(34)	0	1,673	1,639	0	0	0
1000441379	PHILADELPHIA	PA		10/03/2024		220,436	0	(18)	0	0	(18)	0	2,073	2,055	0	0	0
1000441381	ELKHART	IN		10/03/2024		127,668	0	(23)	0	0	(23)	0	1,403	1,380	0	0	0
1000441385	MONTGOMERY	AL		10/03/2024		138,368	0	(30)	0	0	(30)	0	1,250	1,220	0	0	0
1000441387	MONTGOMERY	AL		10/03/2024		146,754	0	(32)	0	0	(32)	0	1,325	1,294	0	0	0
1000441389	RANDOLPH	MA		10/03/2024		424,819	0	0	0	0	0	0	2,500	2,500	0	0	0
1000441393	KNOXVILLE	TN		10/03/2024		278,421	0	(49)	0	0	(49)	0	3,091	3,041	0	0	0
1000441395	KNOXVILLE	TN		10/03/2024		252,097	0	(63)	0	0	(63)	0	2,530	2,467	0	0	0
1000441397	MONTGOMERY	AL		10/03/2024		123,475	0	(25)	0	0	(25)	0	1,074	1,049	0	0	0
1000441399	BALTIMORE	MD		10/10/2024		169,395	0	(27)	0	0	(27)	0	1,600	1,574	0	0	0
1000441401	BALTIMORE	MD		10/10/2024		287,900	0	(41)	0	0	(41)	0	2,864	2,823	0	0	0
1000441403	AIKEN	SC		10/10/2024		103,805	0	(20)	0	0	(20)	0	978	958	0	0	0
1000441409	DETROIT	MI		10/03/2024		87,294	0	(9)	0	0	(9)	0	1,029	1,020	0	0	0
1000441417	KANSAS CITY	MO		10/03/2024		164,339	0	(39)	0	0	(39)	0	1,627	1,588	0	0	0
1000441421	FLORISSANT	MO		10/03/2024		111,989	0	(29)	0	0	(29)	0	1,112	1,082	0	0	0
1000441423	COVINGTON	KY		10/03/2024		90,175	0	(20)	0	0	(20)	0	718	698	0	0	0
1000441429	MONTGOMERY	AL		10/03/2024		111,531	0	(23)	0	0	(23)	0	974	950	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000441433	MIDLAND	TX		10/03/2024		223,333	0	(44)	0	0	(44)	0	1,992	1,947	0	0	0
1000441449	CLEVELAND	OH		10/03/2024		129,456	0	(28)	0	0	(28)	0	1,182	1,154	0	0	0
1000441455	FLORISSANT	MO		10/03/2024		112,491	0	(29)	0	0	(29)	0	1,116	1,087	0	0	0
1000441489	CLEVELAND	OH		10/03/2024		101,823	0	(10)	0	0	(10)	0	1,008	999	0	0	0
1000441502	WESTWORTH VILLAGE	TX		10/03/2024		154,857	0	(37)	0	0	(37)	0	1,609	1,572	0	0	0
1000441506	ELKTON	MD		10/03/2024		102,119	0	(22)	0	0	(22)	0	1,036	1,014	0	0	0
1000441508	ELKTON	MD		10/03/2024		102,119	0	(22)	0	0	(22)	0	1,036	1,014	0	0	0
1000441510	BALTIMORE	MD		10/10/2024		179,095	0	(31)	0	0	(31)	0	1,645	1,613	0	0	0
1000441512	BALTIMORE	MD		10/10/2024		179,095	0	(31)	0	0	(31)	0	1,645	1,613	0	0	0
1000441514	MANASSAS	VA		10/03/2024		394,558	0	(94)	0	0	(94)	0	3,926	3,832	0	0	0
1000441516	WESTPORT	MA		10/03/2024		383,487	0	(62)	0	0	(62)	0	4,373	4,312	0	0	0
1000441518	WESTPORT	MA		10/03/2024		383,487	0	(62)	0	0	(62)	0	4,373	4,312	0	0	0
1000441544	MAINEVILLE	OH		10/04/2024		190,943	0	(44)	0	0	(44)	0	1,625	1,581	0	0	0
1000441552	MIDDLETOWN	NY		10/04/2024		296,354	0	(78)	0	0	(78)	0	2,861	2,783	0	0	0
1000441556	SOUTH HOLLAND	IL		10/04/2024		114,043	0	(29)	0	0	(29)	0	1,043	1,014	0	0	0
1000441568	CLEVELAND	OH		10/04/2024		78,366	0	(15)	0	0	(15)	0	682	667	0	0	0
1000441580	NEW HAVEN	CT		10/04/2024		406,255	0	(71)	0	0	(71)	0	4,363	4,292	0	0	0
1000441582	ROCKWOOD	TN		10/04/2024		155,543	0	(35)	0	0	(35)	0	1,464	1,429	0	0	0
1000441586	OSWEGO	NY		10/04/2024		81,408	0	(64)	0	0	(64)	0	1,560	1,496	0	0	0
1000441588	LITTLE ROCK	AR		10/04/2024		91,805	0	(20)	0	0	(20)	0	880	860	0	0	0
1000441590	NORFOLK	VA		10/04/2024		145,344	0	(41)	0	0	(41)	0	1,428	1,388	0	0	0
1000441594	COLUMBUS	OH		10/04/2024		199,155	0	(42)	0	0	(42)	0	1,972	1,930	0	0	0
1000441596	CLARKSBURG	WV		10/04/2024		91,700	0	(21)	0	0	(21)	0	878	857	0	0	0
1000441600	CLARKSBURG	WV		10/04/2024		84,826	0	(19)	0	0	(19)	0	798	779	0	0	0
1000441608	CLARKSBURG	WV		10/04/2024		85,559	0	(19)	0	0	(19)	0	805	786	0	0	0
1000441612	MILWAUKEE	WI		10/04/2024		85,471	0	(17)	0	0	(17)	0	906	889	0	0	0
1000441625	MONTGOMERY	AL		10/04/2024		130,559	0	(31)	0	0	(31)	0	1,338	1,307	0	0	0
1000441627	BALTIMORE	MD		10/04/2024		211,888	0	(39)	0	0	(39)	0	2,304	2,264	0	0	0
1000441631	WARWICK	RI		10/04/2024		296,165	0	(60)	0	0	(60)	0	3,045	2,985	0	0	0
1000441633	MILWAUKEE	WI		10/04/2024		87,878	0	(20)	0	0	(20)	0	887	867	0	0	0
1000441637	LAPEER	MI		10/04/2024		110,788	0	(29)	0	0	(29)	0	1,083	1,053	0	0	0
1000441639	KILLEEN	TX		10/04/2024		124,352	0	(24)	0	0	(24)	0	1,312	1,288	0	0	0
1000441641	NEWARK	NJ		10/04/2024		611,773	0	(72)	0	0	(72)	0	6,851	6,779	0	0	0
1000441643	TRENTON	NJ		10/04/2024		185,897	0	(32)	0	0	(32)	0	1,927	1,894	0	0	0
1000441645	OKLAHOMA CITY	OK		10/04/2024		194,807	0	(47)	0	0	(47)	0	1,878	1,831	0	0	0
1000441647	JERSEY CITY	NJ		10/04/2024		682,039	0	(165)	0	0	(165)	0	5,797	5,633	0	0	0
1000441649	CANYON	TX		10/04/2024		189,904	0	(42)	0	0	(42)	0	1,991	1,949	0	0	0
1000441651	CINCINNATI	OH		10/04/2024		140,923	0	(33)	0	0	(33)	0	1,515	1,481	0	0	0
1000441653	OXNARD	CA		10/04/2024		315,901	0	(89)	0	0	(89)	0	3,403	3,314	0	0	0
1000441655	COLUMBUS	GA		10/04/2024		131,193	0	(34)	0	0	(34)	0	1,212	1,178	0	0	0
1000441657	COLUMBUS	OH		10/04/2024		124,967	0	(32)	0	0	(32)	0	1,303	1,271	0	0	0
1000441661	COHOES	NY		10/04/2024		180,592	0	(33)	0	0	(33)	0	1,991	1,959	0	0	0
1000441665	EAST ORANGE	NJ		10/04/2024		596,584	0	(73)	0	0	(73)	0	6,910	6,837	0	0	0
1000441667	SENECA	SC		11/08/2024		138,457	0	(32)	0	0	(32)	0	2,718	2,686	0	0	0
1000441669	COLUMBUS	OH		10/04/2024		131,909	0	(28)	0	0	(28)	0	1,476	1,448	0	0	0
1000441671	CLEVELAND	OH		10/04/2024		103,287	0	(20)	0	0	(20)	0	944	924	0	0	0
1000441673	INDIANAPOLIS	IN		10/04/2024		125,989	0	(31)	0	0	(31)	0	1,264	1,233	0	0	0
1000441675	WEYMOUTH	MA		10/04/2024		304,226	0	(47)	0	0	(47)	0	3,448	3,401	0	0	0
1000441679	LANSING	MI		10/04/2024		96,040	0	(22)	0	0	(22)	0	982	960	0	0	0
1000441681	NEW ALBANY	IN		10/04/2024		138,582	0	(30)	0	0	(30)	0	1,424	1,394	0	0	0
1000441685	CLEVELAND	OH		10/04/2024		165,505	0	(36)	0	0	(36)	0	1,624	1,588	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000441687	OWINGS MILLS	MD		10/04/2024		313,480	0	(36)	0	0	(36)	0	3,488	3,451	0	0	0
1000441689	MONTGOMERY	AL		10/04/2024		90,715	0	(23)	0	0	(23)	0	915	892	0	0	0
1000441691	ROANOKE	VA		10/04/2024		174,119	0	(43)	0	0	(43)	0	1,571	1,528	0	0	0
1000441695	LAREDO	TX		10/04/2024		109,424	0	(21)	0	0	(21)	0	1,173	1,153	0	0	0
1000441699	OWINGS MILLS	MD		10/04/2024		329,258	0	(40)	0	0	(40)	0	3,633	3,593	0	0	0
1000441703	BIRMINGHAM	AL		10/04/2024		83,339	0	(20)	0	0	(20)	0	787	767	0	0	0
1000441705	CLEVELAND HEIGHTS	OH		10/04/2024		110,952	0	(22)	0	0	(22)	0	1,252	1,230	0	0	0
1000441707	DAYTON	OH		10/04/2024		85,527	0	(17)	0	0	(17)	0	937	920	0	0	0
1000441713	NEWARK	NJ		10/04/2024		626,715	0	(74)	0	0	(74)	0	7,289	7,214	0	0	0
1000441717	WATERBURY	CT		10/04/2024		353,696	0	(81)	0	0	(81)	0	3,492	3,411	0	0	0
1000441721	TRENTON	NJ		10/04/2024		198,573	0	(29)	0	0	(29)	0	2,178	2,149	0	0	0
1000441849	PATERSON	NJ		10/18/2024		341,727	0	50	0	0	50	0	4,708	4,758	0	0	0
1000441851	PATERSON	NJ		10/18/2024		447,548	0	10	0	0	10	0	5,702	5,712	0	0	0
1000441860	VESTAL	NY		10/18/2024		140,670	0	(14)	0	0	(14)	0	1,794	1,780	0	0	0
1000441862	TOLEDO	OH		10/18/2024		122,094	0	(7)	0	0	(7)	0	770	763	0	0	0
1000441866	HICKORY	NC		10/18/2024		310,448	0	47	0	0	47	0	4,089	4,137	0	0	0
1000441868	HICKORY	NC		10/18/2024		310,448	0	47	0	0	47	0	4,089	4,137	0	0	0
1000441870	HICKORY	NC		10/18/2024		310,448	0	47	0	0	47	0	4,089	4,137	0	0	0
1000441872	HICKORY	NC		10/18/2024		310,448	0	47	0	0	47	0	4,089	4,137	0	0	0
1000441874	HICKORY	NC		10/18/2024		312,801	0	32	0	0	32	0	4,011	4,043	0	0	0
1000441892	SAVANNAH	GA		10/18/2024		98,538	0	(7)	0	0	(7)	0	1,189	1,182	0	0	0
1000441894	PATERSON	NJ		10/18/2024		490,484	0	(59)	0	0	(59)	0	5,110	5,052	0	0	0
1000441896	SHREVEPORT	LA		10/18/2024		193,867	0	(13)	0	0	(13)	0	2,286	2,273	0	0	0
1000441898	HICKORY	NC		10/18/2024		373,410	0	(49)	0	0	(49)	0	3,981	3,932	0	0	0
1000441900	HICKORY	NC		10/18/2024		373,410	0	(49)	0	0	(49)	0	3,981	3,932	0	0	0
1000441902	LAKE PLACID	FL		10/25/2024		195,135	0	(32)	0	0	(32)	0	2,852	2,820	0	0	0
1000441906	WATERBURY	CT		10/18/2024		340,770	0	98	0	0	98	0	4,639	4,737	0	0	0
1000441910	JERSEY CITY	NJ		10/18/2024		562,010	0	79	0	0	79	0	7,066	7,144	0	0	0
1000441912	WILMINGTON	DE		10/18/2024		195,754	0	(14)	0	0	(14)	0	2,099	2,085	0	0	0
1000441916	WOONSOCKET	RI		10/18/2024		499,277	0	(26)	0	0	(26)	0	5,236	5,210	0	0	0
1000441920	CROWN POINT	IN		10/18/2024		265,819	0	(20)	0	0	(20)	0	2,849	2,829	0	0	0
1000441938	PHILADELPHIA	PA		10/18/2024		266,837	0	(6)	0	0	(6)	0	2,944	2,938	0	0	0
1000441944	PEMBERTON	NJ		10/10/2024		250,662	0	(18)	0	0	(18)	0	2,603	2,585	0	0	0
1000441954	WILMINGTON	DE		10/10/2024		130,074	0	(13)	0	0	(13)	0	1,313	1,299	0	0	0
1000441956	LITTLE FALLS	NJ		10/10/2024		541,612	0	(78)	0	0	(78)	0	5,182	5,104	0	0	0
1000441958	MONROE	NC		10/10/2024		264,996	0	(46)	0	0	(46)	0	2,011	1,965	0	0	0
1000441960	SPARTANBURG	SC		10/10/2024		208,036	0	(35)	0	0	(35)	0	1,921	1,887	0	0	0
1000441962	TROY	NY		10/10/2024		209,183	0	(28)	0	0	(28)	0	1,828	1,799	0	0	0
1000441964	CHESTER	NY		10/10/2024		345,626	0	(39)	0	0	(39)	0	3,289	3,250	0	0	0
1000441966	GREELEY	CO		10/10/2024		268,480	0	(14)	0	0	(14)	0	2,907	2,893	0	0	0
1000441968	CAPITOL HEIGHTS	MD		10/10/2024		249,553	0	(24)	0	0	(24)	0	2,544	2,520	0	0	0
1000441970	BRONX	NY		10/10/2024		844,043	0	(91)	0	0	(91)	0	8,035	7,944	0	0	0
1000441972	ELGIN	IL		10/10/2024		172,626	0	(24)	0	0	(24)	0	1,802	1,778	0	0	0
1000441974	CHARLOTTE	NC		10/25/2024		131,718	0	(16)	0	0	(16)	0	1,223	1,207	0	0	0
1000441976	FORT LAUDERDALE	FL		10/25/2024		513,455	0	(90)	0	0	(90)	0	4,892	4,802	0	0	0
1000441978	YONKERS	NY		10/10/2024		847,460	0	(44)	0	0	(44)	0	8,557	8,513	0	0	0
1000441980	GAINESVILLE	GA		10/10/2024		229,799	0	(28)	0	0	(28)	0	2,231	2,202	0	0	0
1000441984	OLEAN	NY		10/10/2024		91,571	0	(12)	0	0	(12)	0	913	901	0	0	0
1000441986	GLEN ELLYN	IL		10/10/2024		364,806	0	(52)	0	0	(52)	0	3,594	3,542	0	0	0
1000441990	WESTVILLE	NJ		10/10/2024		137,465	0	(13)	0	0	(13)	0	1,358	1,345	0	0	0
1000441992	COVENTRY	RI		10/10/2024		304,813	0	(26)	0	0	(26)	0	3,124	3,098	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000441994	TOLEDO	OH		10/10/2024		113,179	0	(14)	0	0	(14)	0	1,180	1,166	0	0	0
1000441996	RAHWAY	NJ		10/10/2024		305,284	0	(59)	0	0	(59)	0	2,908	2,849	0	0	0
1000442000	BALTIMORE	MD		10/10/2024		135,619	0	(16)	0	0	(16)	0	1,249	1,233	0	0	0
1000442002	ALBANY	NY		10/10/2024		162,770	0	(24)	0	0	(24)	0	1,515	1,491	0	0	0
1000442006	ROUND LAKE BEACH	IL		10/10/2024		161,111	0	(6)	0	0	(6)	0	1,754	1,748	0	0	0
1000442008	KANSAS CITY	MO		10/10/2024		163,793	0	(23)	0	0	(23)	0	1,643	1,620	0	0	0
1000442010	LANSING	KS		10/10/2024		172,471	0	(23)	0	0	(23)	0	1,761	1,738	0	0	0
1000442014	LAS VEGAS	NV		10/10/2024		146,348	0	(26)	0	0	(26)	0	1,373	1,347	0	0	0
1000442016	MARKHAM	IL		10/10/2024		110,703	0	(21)	0	0	(21)	0	1,655	1,634	0	0	0
1000442018	BERWYN	IL		10/10/2024		328,882	0	16	0	0	16	0	3,786	3,802	0	0	0
1000442020	SYRACUSE	NY		10/10/2024		114,042	0	(8)	0	0	(8)	0	1,110	1,102	0	0	0
1000442036	LAS VEGAS	NV		10/10/2024		123,679	0	(18)	0	0	(18)	0	1,232	1,214	0	0	0
1000442038	RICHMOND	VA		10/10/2024		180,586	0	(27)	0	0	(27)	0	1,720	1,692	0	0	0
1000442040	CHESAPEAKE	VA		10/10/2024		138,351	0	(25)	0	0	(25)	0	1,280	1,255	0	0	0
1000442042	NEPTUNE CITY	NJ		10/10/2024		365,787	0	(29)	0	0	(29)	0	3,934	3,905	0	0	0
1000442044	CHICAGO	IL		10/10/2024		201,881	0	(16)	0	0	(16)	0	1,919	1,903	0	0	0
1000442046	PENSACOLA	FL		10/25/2024		146,936	0	(20)	0	0	(20)	0	1,367	1,346	0	0	0
1000442050	COUNTRY CLUB HILLS	IL		10/10/2024		185,251	0	(20)	0	0	(20)	0	1,594	1,574	0	0	0
1000442054	KATY	TX		10/10/2024		199,308	0	(23)	0	0	(23)	0	1,636	1,614	0	0	0
1000442058	CHICAGO	IL		10/10/2024		231,077	0	(26)	0	0	(26)	0	2,041	2,015	0	0	0
1000442062	THE BRONX	NY		10/10/2024		739,910	0	(115)	0	0	(115)	0	7,007	6,891	0	0	0
1000442066	WOODSTOCK	IL		10/10/2024		255,969	0	(17)	0	0	(17)	0	2,844	2,826	0	0	0
1000442068	BEREA	OH		10/10/2024		186,223	0	(25)	0	0	(25)	0	1,872	1,848	0	0	0
1000442073	WILMINGTON	DE		10/10/2024		80,183	0	(8)	0	0	(8)	0	810	803	0	0	0
1000442075	DES MOINES	IA		10/25/2024		135,180	0	(4)	0	0	(4)	0	135,180	135,176	0	0	0
1000442077	NEWARK	NJ		10/10/2024		490,832	0	(29)	0	0	(29)	0	4,904	4,875	0	0	0
1000442079	DALLAS	GA		10/10/2024		248,932	0	(34)	0	0	(34)	0	2,575	2,541	0	0	0
1000442081	FORT LAUDERDALE	FL		10/25/2024		648,813	0	6	0	0	6	0	7,275	7,282	0	0	0
1000442083	AURORA	IL		10/10/2024		203,852	0	(24)	0	0	(24)	0	1,957	1,932	0	0	0
1000442085	BAY SHORE	NY		10/10/2024		369,576	0	(36)	0	0	(36)	0	3,570	3,534	0	0	0
1000442087	CHICAGO	IL		10/10/2024		183,838	0	(20)	0	0	(20)	0	1,844	1,824	0	0	0
1000442091	COLONIAL HEIGHTS	VA		10/10/2024		224,473	0	(35)	0	0	(35)	0	2,286	2,251	0	0	0
1000442093	CANTON	OH		10/10/2024		83,398	0	(10)	0	0	(10)	0	856	845	0	0	0
1000442097	ATLANTA	GA		10/10/2024		298,182	0	(42)	0	0	(42)	0	2,950	2,908	0	0	0
1000442099	COLUMBIA	SC		10/25/2024		153,764	0	(6)	0	0	(6)	0	1,665	1,659	0	0	0
1000442103	CHESTER	SC		10/10/2024		154,053	0	(20)	0	0	(20)	0	1,379	1,360	0	0	0
1000442107	HANOVER PARK	IL		10/10/2024		177,876	0	(23)	0	0	(23)	0	1,762	1,739	0	0	0
1000442111	GASTONIA	NC		10/10/2024		144,592	0	(32)	0	0	(32)	0	1,258	1,226	0	0	0
1000442115	COLUMBIA	SC		10/25/2024		342,095	0	(46)	0	0	(46)	0	5,447	5,401	0	0	0
1000442119	TALLAHASSEE	FL		10/25/2024		387,846	0	(54)	0	0	(54)	0	3,599	3,546	0	0	0
1000442121	TRENTON	NJ		10/10/2024		365,558	0	(43)	0	0	(43)	0	3,613	3,570	0	0	0
1000442123	SCHAUMBURG	IL		10/10/2024		267,432	0	(22)	0	0	(22)	0	3,036	3,015	0	0	0
1000442125	PORT JERVIS	NY		10/10/2024		172,134	0	(24)	0	0	(24)	0	1,524	1,500	0	0	0
1000442133	SOUTH BEND	IN		10/10/2024		76,180	0	(7)	0	0	(7)	0	796	789	0	0	0
1000442135	CHICAGO	IL		10/10/2024		196,889	0	(24)	0	0	(24)	0	1,944	1,920	0	0	0
1000442139	COLUMBUS	OH		10/10/2024		142,638	0	(18)	0	0	(18)	0	1,311	1,293	0	0	0
1000442153	PARMA	OH		10/10/2024		199,451	0	(24)	0	0	(24)	0	2,079	2,056	0	0	0
1000442161	GREENSBORO	NC		10/10/2024		111,723	0	(14)	0	0	(14)	0	92,577	92,563	0	0	0
1000442163	GREENSBORO	NC		10/10/2024		130,988	0	(16)	0	0	(16)	0	1,232	1,216	0	0	0
1000442165	GREENSBORO	NC		10/10/2024		107,873	0	(13)	0	0	(13)	0	1,015	1,002	0	0	0
1000442167	NORTH LITTLE ROCK	AR		10/10/2024		116,236	0	(9)	0	0	(9)	0	1,239	1,230	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000442169	SAVANNAH	GA		10/25/2024		245,550	0	(26)	0	0	(26)	0	2,942	2,915	0	0	0
1000442171	JACKSON	MS		10/10/2024		82,276	0	(9)	0	0	(9)	0	861	852	0	0	0
1000442173	NAPANOCH	NY		10/10/2024		360,824	0	(8)	0	0	(8)	0	17,337	17,329	0	0	0
1000442177	ZION	IL		10/10/2024		200,111	0	(22)	0	0	(22)	0	2,077	2,055	0	0	0
1000442185	TALLAHASSEE	FL		10/25/2024		212,582	0	(35)	0	0	(35)	0	2,838	2,802	0	0	0
1000442187	BROOKLYN	NY		10/10/2024		823,176	0	(112)	0	0	(112)	0	8,053	7,941	0	0	0
1000442195	CHICAGO	IL		10/10/2024		115,058	0	(13)	0	0	(13)	0	1,134	1,121	0	0	0
1000442197	HIGHLAND LAKES	NJ		10/10/2024		207,654	0	(19)	0	0	(19)	0	2,122	2,103	0	0	0
1000442199	CLEVELAND	OH		10/10/2024		101,565	0	(10)	0	0	(10)	0	1,026	1,017	0	0	0
1000442203	CLEVELAND	OH		10/10/2024		320,921	0	(27)	0	0	(27)	0	3,025	2,999	0	0	0
1000442205	MOUNT VERNON	NY		10/10/2024		724,871	0	(64)	0	0	(64)	0	7,231	7,166	0	0	0
1000442210	HIGH POINT	NC		10/10/2024		140,205	0	(9)	0	0	(9)	0	1,115	1,106	0	0	0
1000442658	PALM BAY	FL		11/13/2024		192,261	0	(71)	0	0	(71)	0	2,544	2,473	0	0	0
1000442660	SEAFORD	DE		10/09/2024		155,161	0	(20)	0	0	(20)	0	1,433	1,413	0	0	0
1000442662	INVERNESS	FL		11/13/2024		125,971	0	(33)	0	0	(33)	0	1,303	1,270	0	0	0
1000442668	TAVARES	FL		11/13/2024		183,514	0	(38)	0	0	(38)	0	2,002	1,964	0	0	0
1000442670	LEESBURG	FL		11/13/2024		190,636	0	(38)	0	0	(38)	0	2,032	1,994	0	0	0
1000442672	EUSTIS	FL		11/13/2024		172,110	0	(36)	0	0	(36)	0	1,878	1,842	0	0	0
1000442682	MIAMI	FL		11/13/2024		1,211,610	0	(296)	0	0	(296)	0	12,189	11,893	0	0	0
1000442684	ZEPHYRHILLS	FL		11/13/2024		214,833	0	(52)	0	0	(52)	0	2,162	2,111	0	0	0
1000442686	CLEVELAND	OH		10/09/2024		183,628	0	(35)	0	0	(35)	0	1,809	1,774	0	0	0
1000442692	SAN ANTONIO	FL		11/13/2024		233,666	0	(46)	0	0	(46)	0	2,362	2,317	0	0	0
1000442696	HAMMOND	LA		10/09/2024		113,735	0	(22)	0	0	(22)	0	943	920	0	0	0
1000442698	DANBURY	CT		10/09/2024		258,874	0	(36)	0	0	(36)	0	2,520	2,483	0	0	0
1000442708	WALLINGFORD	CT		10/09/2024		178,146	0	(43)	0	0	(43)	0	1,793	1,750	0	0	0
1000442710	GALLATIN	TN		10/09/2024		222,047	0	(51)	0	0	(51)	0	2,126	2,075	0	0	0
1000442714	GRAND RAPIDS	MI		10/09/2024		194,049	0	(95)	0	0	(95)	0	4,994	4,899	0	0	0
1000442716	FORNEY	TX		10/09/2024		244,921	0	(53)	0	0	(53)	0	2,528	2,475	0	0	0
1000442718	FORNEY	TX		10/09/2024		225,813	0	(48)	0	0	(48)	0	2,331	2,284	0	0	0
1000442722	ROSSVILLE	GA		10/09/2024		180,113	0	(347)	0	0	(347)	0	12,659	12,312	0	0	0
1000442724	NEW CANEY	TX		10/09/2024		128,595	0	(26)	0	0	(26)	0	1,329	1,302	0	0	0
1000442726	CARY	NC		10/09/2024		261,968	0	(64)	0	0	(64)	0	2,695	2,631	0	0	0
1000442728	LAWRENCEVILLE	GA		10/09/2024		270,066	0	(62)	0	0	(62)	0	2,804	2,741	0	0	0
1000442732	CAPE CORAL	FL		11/13/2024		315,238	0	(62)	0	0	(62)	0	3,339	3,276	0	0	0
1000442734	PORT SAINT LUCIE	FL		11/13/2024		243,376	0	(43)	0	0	(43)	0	2,658	2,615	0	0	0
1000442740	HARAHAN	LA		10/09/2024		183,222	0	(38)	0	0	(38)	0	1,731	1,693	0	0	0
1000442746	SAN DIEGO	CA		10/09/2024		822,299	0	(129)	0	0	(129)	0	8,957	8,829	0	0	0
1000442748	SAN DIEGO	CA		10/09/2024		770,973	0	(115)	0	0	(115)	0	8,009	7,894	0	0	0
1000442752	OCALA	FL		11/13/2024		212,751	0	(38)	0	0	(38)	0	4,263	4,225	0	0	0
1000442754	LEBANON	OR		10/09/2024		306,732	0	(35)	0	0	(35)	0	3,436	3,401	0	0	0
1000442758	CINCINNATI	OH		10/09/2024		282,793	0	(48)	0	0	(48)	0	2,867	2,819	0	0	0
1000442766	LEHIGH ACRES	FL		11/13/2024		307,074	0	(45)	0	0	(45)	0	3,597	3,552	0	0	0
1000442776	LENOIR	NC		10/29/2024		160,388	0	(24)	0	0	(24)	0	2,427	2,403	0	0	0
1000442778	MARIETTA	GA		10/09/2024		273,444	0	(73)	0	0	(73)	0	4,273	4,200	0	0	0
1000442780	MARIETTA	GA		10/09/2024		233,992	0	(54)	0	0	(54)	0	2,481	2,427	0	0	0
1000442782	WESTMINSTER	CO		10/09/2024		252,809	0	(77)	0	0	(77)	0	4,075	3,999	0	0	0
1000442784	BROKEN ARROW	OK		10/09/2024		181,570	0	(18)	0	0	(18)	0	3,693	3,675	0	0	0
1000442790	CHEEKTOWAGA	NY		10/09/2024		257,623	0	(57)	0	0	(57)	0	2,442	2,385	0	0	0
1000442792	FORNEY	TX		10/09/2024		183,532	0	(16)	0	0	(16)	0	1,670	1,654	0	0	0
1000442794	SPOKANE	WA		10/09/2024		431,751	0	(90)	0	0	(90)	0	3,805	3,715	0	0	0
1000442796	MIDDLETOWN	NY		10/09/2024		176,874	0	(38)	0	0	(38)	0	1,463	1,425	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000442798	LIVERPOOL	NY		10/09/2024		247,305	0	(56)	0	0	(56)	0	2,385	2,328	0	0	0
1000442800	AUSTIN	TX		10/09/2024		243,612	0	(42)	0	0	(42)	0	2,210	2,168	0	0	0
1000442802	WINSTON SALEM	NC		10/09/2024		164,969	0	(34)	0	0	(34)	0	1,444	1,409	0	0	0
1000442806	COLUMBUS	OH		10/09/2024		190,614	0	(34)	0	0	(34)	0	1,759	1,726	0	0	0
1000442810	LAKE ZURICH	IL		10/09/2024		227,224	0	(53)	0	0	(53)	0	2,244	2,190	0	0	0
1000442822	HOUSTON	TX		10/09/2024		200,325	0	(47)	0	0	(47)	0	1,943	1,896	0	0	0
1000442826	SILVER SPRING	MD		10/09/2024		147,120	0	(35)	0	0	(35)	0	2,048	2,013	0	0	0
1000442828	TULSA	OK		10/09/2024		181,524	0	(42)	0	0	(42)	0	1,707	1,666	0	0	0
1000442834	ABSECON	NJ		10/09/2024		147,422	0	(34)	0	0	(34)	0	1,287	1,253	0	0	0
1000442836	MILWAUKEE	WI		10/09/2024		95,405	0	(15)	0	0	(15)	0	653	637	0	0	0
1000442838	IOWA COLONY	TX		10/09/2024		173,580	0	(39)	0	0	(39)	0	1,496	1,457	0	0	0
1000442840	GOSHEN	IN		10/09/2024		166,300	0	(42)	0	0	(42)	0	1,522	1,479	0	0	0
1000442842	LAKEWOOD	OH		10/09/2024		244,908	0	(47)	0	0	(47)	0	2,494	2,447	0	0	0
1000442860	INWOOD	WV		10/09/2024		210,807	0	(33)	0	0	(33)	0	3,230	3,197	0	0	0
1000442866	SCOTTSDALE	AZ		10/09/2024		515,243	0	(115)	0	0	(115)	0	4,849	4,734	0	0	0
1000442868	LANDRUM	SC		10/09/2024		216,707	0	(60)	0	0	(60)	0	2,187	2,127	0	0	0
1000442874	LAKE WORTH	FL		11/13/2024		152,593	0	(16)	0	0	(16)	0	3,798	3,782	0	0	0
1000442876	DALLAS	TX		10/09/2024		173,850	0	(109)	0	0	(109)	0	4,199	4,091	0	0	0
1000442882	JANESVILLE	WI		10/09/2024		144,218	0	(54)	0	0	(54)	0	1,988	1,934	0	0	0
1000442884	DULUTH	GA		10/09/2024		232,968	0	(51)	0	0	(51)	0	2,601	2,550	0	0	0
1000442890	LA PORTE	TX		10/09/2024		222,845	0	(54)	0	0	(54)	0	2,309	2,255	0	0	0
1000442892	SAN TAN VALLEY	AZ		10/09/2024		278,793	0	(60)	0	0	(60)	0	2,543	2,483	0	0	0
1000442894	LAWTON	OK		10/09/2024		165,935	0	(36)	0	0	(36)	0	1,717	1,682	0	0	0
1000442898	HANFORD	CA		10/09/2024		504,571	0	(98)	0	0	(98)	0	5,137	5,038	0	0	0
1000442900	GARLAND	TX		10/09/2024		218,101	0	(48)	0	0	(48)	0	2,004	1,956	0	0	0
1000442902	CORAM	NY		10/09/2024		533,217	0	(76)	0	0	(76)	0	2,949	2,873	0	0	0
1000442904	LYNCHBURG	VA		10/09/2024		225,958	0	(45)	0	0	(45)	0	1,931	1,886	0	0	0
1000442906	CLEVELAND	OH		10/09/2024		230,998	0	(29)	0	0	(29)	0	1,992	1,963	0	0	0
1000442908	MACON	GA		10/09/2024		117,782	0	(32)	0	0	(32)	0	1,156	1,123	0	0	0
1000442910	APACHE JUNCTION	AZ		10/09/2024		259,161	0	(61)	0	0	(61)	0	2,559	2,498	0	0	0
1000442914	MANCHESTER	NH		10/09/2024		499,755	0	(125)	0	0	(125)	0	4,545	4,419	0	0	0
1000442916	NORTH HIGHLANDS	CA		10/09/2024		296,445	0	(60)	0	0	(60)	0	3,160	3,100	0	0	0
1000442918	SACRAMENTO	CA		10/09/2024		300,591	0	(61)	0	0	(61)	0	3,204	3,143	0	0	0
1000442920	CHICAGO	IL		10/09/2024		173,889	0	(44)	0	0	(44)	0	1,788	1,745	0	0	0
1000442922	ROSSVILLE	GA		10/09/2024		196,950	0	(46)	0	0	(46)	0	1,817	1,772	0	0	0
1000442924	LANDRUM	SC		10/09/2024		214,825	0	(52)	0	0	(52)	0	2,266	2,214	0	0	0
1000442928	NEW HAVEN	CT		10/09/2024		459,062	0	(104)	0	0	(104)	0	4,427	4,324	0	0	0
1000442930	NEW HAVEN	CT		10/09/2024		447,292	0	(101)	0	0	(101)	0	4,314	4,213	0	0	0
1000442932	NEW HAVEN	CT		10/09/2024		271,501	0	(65)	0	0	(65)	0	2,615	2,550	0	0	0
1000442936	FORT LAUDERDALE	FL		11/13/2024		576,420	0	(40)	0	0	(40)	0	1,163	1,123	0	0	0
1000442938	SHERMAN	TX		12/09/2024		216,515	0	(55)	0	0	(55)	0	1,976	1,922	0	0	0
1000442942	VILLA RICA	GA		12/09/2024		141,476	0	(32)	0	0	(32)	0	1,507	1,475	0	0	0
1000442948	PFLUGERVILLE	TX		12/09/2024		281,977	0	(50)	0	0	(50)	0	2,645	2,594	0	0	0
1000442952	PENSACOLA	FL		12/09/2024		208,285	0	(48)	0	0	(48)	0	2,015	1,967	0	0	0
1000442954	PHILIPSBURG	MT		12/09/2024		426,687	0	(100)	0	0	(100)	0	3,507	3,407	0	0	0
1000442956	CLERMONT	FL		12/09/2024		375,842	0	(80)	0	0	(80)	0	2,525	2,445	0	0	0
1000442958	CLERMONT	FL		12/09/2024		375,842	0	(63)	0	0	(63)	0	2,660	2,597	0	0	0
1000442966	PORT ARANSAS	TX		12/09/2024		385,643	0	(82)	0	0	(82)	0	3,249	3,167	0	0	0
1000442968	SOUTH CHESTERFIELD	VA		12/09/2024		234,320	0	(52)	0	0	(52)	0	1,998	1,946	0	0	0
1000442970	AMHERST	NY		12/09/2024		278,179	0	(61)	0	0	(61)	0	2,522	2,460	0	0	0
1000442972	AMHERST	NY		12/09/2024		262,045	0	(54)	0	0	(54)	0	2,321	2,267	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000442982	VILLA RICA	GA		12/09/2024		141,476	0	(32)	0	0	(32)	0	1,507	1,475	0	0	0
1000442984	NEWPORT NEWS	VA		12/09/2024		101,914	0	(24)	0	0	(24)	0	967	944	0	0	0
1000442986	BALTIMORE	MD		12/09/2024		179,303	0	(31)	0	0	(31)	0	1,400	1,369	0	0	0
1000442990	CARROLLTON	GA		12/09/2024		213,525	0	(51)	0	0	(51)	0	1,789	1,738	0	0	0
1000442998	NEW LONDON	CT		12/09/2024		264,730	0	(63)	0	0	(63)	0	2,366	2,303	0	0	0
1000443010	TONAWANDA	NY		12/09/2024		208,932	0	(47)	0	0	(47)	0	1,984	1,937	0	0	0
1000443012	BUFFALO	NY		12/09/2024		169,446	0	(34)	0	0	(34)	0	1,418	1,384	0	0	0
1000443014	POOLER	GA		12/09/2024		179,810	0	(43)	0	0	(43)	0	1,575	1,532	0	0	0
1000443016	FLORISSANT	MO		12/09/2024		109,234	0	(26)	0	0	(26)	0	974	949	0	0	0
1000443018	HOUSTON	TX		12/09/2024		129,927	0	(9)	0	0	(9)	0	403	395	0	0	0
1000443024	BALTIMORE	MD		12/09/2024		388,856	0	(71)	0	0	(71)	0	4,065	3,994	0	0	0
1000443030	KISSIMMEE	FL		12/09/2024		250,923	0	(117)	0	0	(117)	0	4,225	4,108	0	0	0
1000443034	TROY	NY		12/09/2024		151,857	0	(33)	0	0	(33)	0	1,249	1,216	0	0	0
1000443046	SEGUIN	TX		12/09/2024		191,336	0	(31)	0	0	(31)	0	2,083	2,052	0	0	0
1000443048	COSTA MESA	CA		12/09/2024		751,898	0	(92)	0	0	(92)	0	3,567	3,475	0	0	0
1000443050	BALCH SPRINGS	TX		12/09/2024		188,491	0	(12)	0	0	(12)	0	789	777	0	0	0
1000443052	LITHONIA	GA		12/09/2024		245,001	0	(23)	0	0	(23)	0	1,170	1,147	0	0	0
1000443060	REISTERSTOWN	MD		12/09/2024		186,475	0	(33)	0	0	(33)	0	1,704	1,671	0	0	0
1000443062	BRONX	NY		12/09/2024		780,263	0	(165)	0	0	(165)	0	26,070	25,905	0	0	0
1000443064	EAST POINT	GA		12/09/2024		172,331	0	(37)	0	0	(37)	0	1,655	1,618	0	0	0
1000443066	DORAL	FL		12/09/2024		193,184	0	(46)	0	0	(46)	0	2,772	2,726	0	0	0
1000443068	GILBERT	AZ		12/09/2024		332,353	0	(86)	0	0	(86)	0	3,030	2,943	0	0	0
1000443070	HOUSTON	TX		12/09/2024		117,825	0	(31)	0	0	(31)	0	1,092	1,061	0	0	0
1000443072	GLENDALE	AZ		12/09/2024		340,508	0	(80)	0	0	(80)	0	21,305	21,224	0	0	0
1000443076	LAFAYETTE	IN		12/09/2024		289,227	0	(63)	0	0	(63)	0	3,064	3,001	0	0	0
1000443078	ALBANY	NY		12/09/2024		146,146	0	(30)	0	0	(30)	0	1,165	1,136	0	0	0
1000443086	SAN ANTONIO	TX		12/09/2024		169,432	0	(12)	0	0	(12)	0	785	774	0	0	0
1000443088	HALEDON	NJ		12/09/2024		311,437	0	(39)	0	0	(39)	0	2,891	2,852	0	0	0
1000443090	WARNER ROBINS	GA		12/09/2024		189,995	0	(40)	0	0	(40)	0	1,954	1,914	0	0	0
1000443094	FORT MORGAN	CO		12/09/2024		250,394	0	(23)	0	0	(23)	0	2,715	2,692	0	0	0
1000443096	CHARLOTTE	NC		12/09/2024		216,036	0	(170)	0	0	(170)	0	4,113	3,942	0	0	0
1000443100	COLTON	CA		12/09/2024		229,356	0	(27)	0	0	(27)	0	2,381	2,353	0	0	0
1000443106	BRIDGEPORT	CT		12/09/2024		461,210	0	(406)	0	0	(406)	0	17,022	16,616	0	0	0
1000443108	CAPE CORAL	FL		12/09/2024		265,477	0	(35)	0	0	(35)	0	2,818	2,784	0	0	0
1000443110	NORTH HIGHLANDS	CA		12/09/2024		462,047	0	(76)	0	0	(76)	0	5,008	4,932	0	0	0
1000443116	LOS ANGELES	CA		12/09/2024		228,685	0	(51)	0	0	(51)	0	2,407	2,356	0	0	0
1000443118	SAN MARCOS	TX		12/09/2024		374,050	0	(95)	0	0	(95)	0	3,567	3,472	0	0	0
1000443120	BAKERSFIELD	CA		12/09/2024		265,763	0	(34)	0	0	(34)	0	2,382	2,348	0	0	0
1000443122	PLYMOUTH	MA		12/09/2024		182,168	0	(38)	0	0	(38)	0	1,838	1,800	0	0	0
1000443124	DALLAS	TX		12/09/2024		173,561	0	(30)	0	0	(30)	0	1,477	1,447	0	0	0
1000443126	CHESTERFIELD	VA		12/09/2024		204,520	0	(45)	0	0	(45)	0	2,036	1,991	0	0	0
1000443128	SCOTTSDALE	AZ		12/09/2024		945,962	0	(114)	0	0	(114)	0	4,490	4,376	0	0	0
1000443130	PARRISH	FL		12/09/2024		307,002	0	(64)	0	0	(64)	0	3,008	2,943	0	0	0
1000443132	BLOOMFIELD	NJ		12/09/2024		727,740	0	(132)	0	0	(132)	0	6,979	6,847	0	0	0
1000443134	GLOBE	AZ		12/09/2024		140,311	0	(37)	0	0	(37)	0	1,310	1,273	0	0	0
1000443136	SWEET HOME	OR		12/09/2024		384,126	0	(55)	0	0	(55)	0	4,028	3,973	0	0	0
1000443140	SAN ANTONIO	TX		12/09/2024		302,569	0	(58)	0	0	(58)	0	3,172	3,114	0	0	0
1000443146	LEANDER	TX		12/09/2024		113,281	0	(27,863)	0	0	(27,863)	0	59,735	31,872	0	0	0
1000443152	WYNNEWOOD	PA		12/09/2024		318,394	0	(190)	0	0	(190)	0	14,949	14,759	0	0	0
1000443158	CLIFTON	NJ		12/09/2024		523,057	0	(98)	0	0	(98)	0	4,110	4,012	0	0	0
1000443160	DAYTON	OH		12/09/2024		189,078	0	(48)	0	0	(48)	0	1,831	1,783	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000443162	VILLAS	NJ		12/09/2024		244,936	0	(58)	0	0	(58)	0	2,047	1,989	0	0	0
1000443164	HOUSTON	TX		12/09/2024		484,088	0	(85)	0	0	(85)	0	4,962	4,877	0	0	0
1000443168	BRIDGEPORT	CT		12/09/2024		381,522	0	(66)	0	0	(66)	0	3,462	3,396	0	0	0
1000443170	GERMANTOWN	TN		12/09/2024		269,538	0	(67)	0	0	(67)	0	2,630	2,563	0	0	0
1000443174	FLORISSANT	MO		12/09/2024		120,084	0	(33)	0	0	(33)	0	1,141	1,108	0	0	0
1000443178	GALVESTON	TX		12/09/2024		220,208	0	(58)	0	0	(58)	0	2,131	2,073	0	0	0
1000443180	TACOMA	WA		12/09/2024		484,660	0	(70)	0	0	(70)	0	4,983	4,913	0	0	0
1000443182	GLENDALE	AZ		12/09/2024		137,243	0	(49)	0	0	(49)	0	1,466	1,417	0	0	0
1000443184	CLEVELAND	OH		12/09/2024		94,949	0	(16)	0	0	(16)	0	665	650	0	0	0
1000443188	ODESSA	TX		12/09/2024		181,084	0	(29)	0	0	(29)	0	29	0	0	0	0
1000443194	PITTSBURGH	PA		12/09/2024		115,097	0	(8)	0	0	(8)	0	838	830	0	0	0
1000443198	FAYETTEVILLE	NC		12/09/2024		129,319	0	(23)	0	0	(23)	0	999	976	0	0	0
1000443200	WINCHESTER	KY		12/09/2024		141,854	0	(30)	0	0	(30)	0	1,148	1,118	0	0	0
1000443202	SPRINGFIELD	MO		12/09/2024		112,225	0	(22)	0	0	(22)	0	904	882	0	0	0
1000443204	LAURINBURG	NC		12/09/2024		103,544	0	(16)	0	0	(16)	0	824	808	0	0	0
1000443210	DAYTON	OH		12/09/2024		88,521	0	(16)	0	0	(16)	0	713	697	0	0	0
1000443216	ROSENBERG	TX		12/09/2024		220,396	0	(52)	0	0	(52)	0	1,888	1,836	0	0	0
1000443220	DENTON	TX		12/09/2024		279,936	0	(69)	0	0	(69)	0	2,601	2,532	0	0	0
1000443226	BAINBRIDGE	GA		12/09/2024		318,536	0	(82)	0	0	(82)	0	3,182	3,100	0	0	0
1000443228	LIVERPOOL	NY		12/09/2024		177,086	0	(38)	0	0	(38)	0	1,393	1,355	0	0	0
1000443230	WILSON	NC		12/09/2024		211,172	0	(55)	0	0	(55)	0	1,921	1,866	0	0	0
1000443240	WILSON	NC		12/09/2024		118,780	0	(31)	0	0	(31)	0	1,091	1,060	0	0	0
1000443242	MILTON	PA		12/09/2024		176,442	0	(15)	0	0	(15)	0	1,559	1,544	0	0	0
1000443246	WINCHESTER	KY		12/09/2024		155,064	0	(282)	0	0	(282)	0	10,651	10,368	0	0	0
1000443250	BUFFALO	NY		12/09/2024		156,992	0	(30)	0	0	(30)	0	1,135	1,105	0	0	0
1000443256	TUSCALOOSA	AL		12/09/2024		194,367	0	(44)	0	0	(44)	0	1,558	1,513	0	0	0
1000443258	TUSCALOOSA	AL		12/09/2024		195,952	0	(45)	0	0	(45)	0	1,570	1,526	0	0	0
1000443264	ANTIOCH	TN		12/09/2024		219,818	0	(58)	0	0	(58)	0	2,028	1,971	0	0	0
1000443272	CHATTAHOOCHEE HILLS	GA		12/09/2024		432,204	0	(59)	0	0	(59)	0	5,629	5,570	0	0	0
1000443274	EDGEWATER	FL		12/09/2024		437,284	0	(88)	0	0	(88)	0	3,604	3,516	0	0	0
1000443276	CAPE CORAL	FL		12/09/2024		191,217	0	(2,008)	0	0	(2,008)	0	46,088	44,079	0	0	0
1000443280	KISSIMMEE	FL		12/09/2024		351,575	0	(169)	0	0	(169)	0	7,381	7,211	0	0	0
1000443282	PHOENIX	AZ		12/09/2024		391,488	0	(76)	0	0	(76)	0	3,372	3,296	0	0	0
1000443284	HAMTRAMCK	MI		12/09/2024		152,605	0	(11)	0	0	(11)	0	1,149	1,138	0	0	0
1000443286	FORT WORTH	TX		12/09/2024		159,881	0	(37)	0	0	(37)	0	1,798	1,761	0	0	0
1000443288	FORT WORTH	TX		12/09/2024		152,501	0	(34)	0	0	(34)	0	1,727	1,693	0	0	0
1000443292	BROCKTON	MA		12/09/2024		591,039	0	(76)	0	0	(76)	0	5,297	5,221	0	0	0
1000443294	HOUSTON	TX		12/09/2024		171,234	0	(40)	0	0	(40)	0	1,703	1,664	0	0	0
1000443298	NEW BEDFORD	MA		12/09/2024		449,837	0	(82)	0	0	(82)	0	3,813	3,731	0	0	0
1000443300	BERLIN	MD		12/09/2024		258,099	0	(96)	0	0	(96)	0	8,065	7,969	0	0	0
1000443302	SANTEE	CA		12/09/2024		1,034,225	0	(137)	0	0	(137)	0	9,496	9,359	0	0	0
1000443304	RALEIGH	NC		12/09/2024		105,537	0	(31)	0	0	(31)	0	1,077	1,046	0	0	0
1000443306	BYRON	GA		12/09/2024		164,959	0	(26)	0	0	(26)	0	1,706	1,680	0	0	0
1000443314	CORPUS CHRISTI	TX		12/09/2024		160,959	0	(36)	0	0	(36)	0	1,525	1,489	0	0	0
1000443316	MONROE	NY		12/09/2024		682,399	0	0	0	0	0	0	500	500	0	0	0
1000443318	STATEN ISLAND	NY		12/09/2024		882,148	0	(173)	0	0	(173)	0	8,279	8,106	0	0	0
1000443320	GARFIELD	NJ		12/09/2024		438,691	0	(84)	0	0	(84)	0	3,687	3,604	0	0	0
1000443322	BRENTWOOD	NY		12/09/2024		487,354	0	(109)	0	0	(109)	0	4,289	4,179	0	0	0
1000443328	HOMOSASSA	FL		12/09/2024		245,399	0	(15)	0	0	(15)	0	2,802	2,787	0	0	0
1000443330	PORT CHARLOTTE	FL		12/09/2024		187,480	0	(35)	0	0	(35)	0	1,923	1,888	0	0	0
1000443332	BRADENTON	FL		12/09/2024		297,287	0	(63)	0	0	(63)	0	3,015	2,952	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000443338	BAKERSFIELD	CA		12/09/2024		303,698	0	(86)	0	0	(86)	0	3,005	2,920	0	0	0
1000443340	HUTCHINSON ISLAND	FL		12/09/2024		240,059	0	(40)	0	0	(40)	0	1,759	1,719	0	0	0
1000443342	LAUDERHILL	FL		12/09/2024		123,885	0	(22)	0	0	(22)	0	942	920	0	0	0
1000443348	NORTH BERGEN	NJ		12/09/2024		381,883	0	(75)	0	0	(75)	0	3,371	3,296	0	0	0
1000443352	CAPTIVA	FL		12/09/2024		787,134	0	(190)	0	0	(190)	0	7,821	7,630	0	0	0
1000443356	CHILDERSBURG	AL		12/09/2024		150,293	0	(27)	0	0	(27)	0	1,431	1,404	0	0	0
1000443362	GALVESTON	TX		12/09/2024		502,236	0	(80)	0	0	(80)	0	4,205	4,125	0	0	0
1000443372	WOODSTOCK	GA		12/09/2024		132,043	0	(37)	0	0	(37)	0	1,306	1,269	0	0	0
1000443384	OZONE PARK	NY		12/09/2024		1,252,487	0	(261)	0	0	(261)	0	11,602	11,341	0	0	0
1000443388	PHILADELPHIA	PA		12/09/2024		337,113	0	(71)	0	0	(71)	0	3,046	2,975	0	0	0
1000443390	UNION CITY	GA		12/09/2024		182,622	0	(30)	0	0	(30)	0	1,567	1,537	0	0	0
1000443392	SCOTTSDALE	AZ		12/09/2024		346,281	0	(45)	0	0	(45)	0	3,135	3,089	0	0	0
1000443394	HOLLYWOOD	FL		12/09/2024		730,403	0	(163)	0	0	(163)	0	7,271	7,107	0	0	0
1000443404	YONKERS	NY		12/09/2024		1,081,325	0	(168)	0	0	(168)	0	10,766	10,598	0	0	0
1000443406	TOLLESON	AZ		12/09/2024		426,660	0	(59)	0	0	(59)	0	4,285	4,226	0	0	0
1000443408	BAYSIDE	NY		12/09/2024		1,224,010	0	(256)	0	0	(256)	0	10,523	10,267	0	0	0
1000443414	LITHONIA	GA		12/09/2024		299,982	0	(37)	0	0	(37)	0	1,690	1,654	0	0	0
1000443418	COSBY	TN		12/09/2024		709,149	0	(169)	0	0	(169)	0	6,497	6,328	0	0	0
1000443420	LOGAN	OH		12/09/2024		396,461	0	(94)	0	0	(94)	0	4,086	3,993	0	0	0
1000443428	CLARKS SUMMIT	PA		12/09/2024		171,885	0	(20)	0	0	(20)	0	2,093	2,074	0	0	0
1000443430	RIVERHEAD	NY		12/09/2024		658,062	0	(138)	0	0	(138)	0	6,853	6,715	0	0	0
1000443432	ROCKY MOUNT	NC		12/09/2024		118,567	0	(28)	0	0	(28)	0	1,016	989	0	0	0
1000443442	CHARLOTTE	NC		12/09/2024		462,996	0	(101)	0	0	(101)	0	15,696	15,595	0	0	0
1000443444	BONHAM	TX		12/09/2024		134,330	0	(32)	0	0	(32)	0	1,271	1,239	0	0	0
1000443446	INWOOD	WV		12/09/2024		215,546	0	(53)	0	0	(53)	0	1,969	1,916	0	0	0
1000443452	TAMPA	FL		12/09/2024		481,214	0	(86)	0	0	(86)	0	3,891	3,805	0	0	0
1000443454	QUINCY	MA		12/09/2024		386,299	0	(76)	0	0	(76)	0	24,259	24,184	0	0	0
1000443456	ROUND ROCK	TX		12/09/2024		292,040	0	(51)	0	0	(51)	0	3,126	3,075	0	0	0
1000443458	NORFOLK	VA		12/09/2024		277,518	0	(63)	0	0	(63)	0	2,656	2,593	0	0	0
1000443460	GREEN BAY	WI		12/09/2024		256,408	0	(58)	0	0	(58)	0	2,418	2,360	0	0	0
1000443462	OLD HICKORY	TN		12/09/2024		273,344	0	(45)	0	0	(45)	0	2,148	2,103	0	0	0
1000443464	TAMPA	FL		12/09/2024		170,796	0	(39)	0	0	(39)	0	1,563	1,523	0	0	0
1000443468	HIXSON	TN		12/09/2024		256,814	0	(55)	0	0	(55)	0	2,446	2,390	0	0	0
1000443470	FORT WORTH	TX		12/09/2024		170,613	0	(33)	0	0	(33)	0	1,806	1,773	0	0	0
1000443478	TALALA	OK		12/09/2024		162,078	0	(43)	0	0	(43)	0	1,499	1,457	0	0	0
1000443480	RALEIGH	NC		12/09/2024		253,655	0	(46)	0	0	(46)	0	2,714	2,669	0	0	0
1000443486	WILMINGTON	NC		12/09/2024		405,769	0	(96)	0	0	(96)	0	3,373	3,277	0	0	0
1000443488	FREDERICKSBURG	TX		12/09/2024		373,200	0	(74)	0	0	(74)	0	3,025	2,951	0	0	0
1000443492	HOUSTON	TX		12/09/2024		196,434	0	(42)	0	0	(42)	0	1,744	1,702	0	0	0
1000443496	BONAIRE	GA		12/09/2024		254,224	0	(46)	0	0	(46)	0	2,281	2,235	0	0	0
1000443500	FT WRIGHT	KY		12/09/2024		256,868	0	(61)	0	0	(61)	0	2,302	2,240	0	0	0
1000443504	WILKES-BARRE	PA		12/09/2024		259,077	0	(58)	0	0	(58)	0	2,408	2,350	0	0	0
1000443506	MENOMONEE FALLS	WI		12/09/2024		269,857	0	(55)	0	0	(55)	0	2,826	2,771	0	0	0
1000443508	MUSKEGO	WI		12/09/2024		305,850	0	(60)	0	0	(60)	0	3,190	3,130	0	0	0
1000443510	ALBUQUERQUE	NM		12/09/2024		382,249	0	(35)	0	0	(35)	0	3,605	3,570	0	0	0
1000443512	CAPE CORAL	FL		12/09/2024		630,209	0	(124)	0	0	(124)	0	4,383	4,259	0	0	0
1000443514	SCRANTON	PA		12/09/2024		182,541	0	(34)	0	0	(34)	0	1,543	1,509	0	0	0
1000443520	INDIANAPOLIS	IN		12/09/2024		416,359	0	(92)	0	0	(92)	0	3,813	3,721	0	0	0
1000443524	GREENVILLE	SC		12/09/2024		253,568	0	(53)	0	0	(53)	0	1,873	1,821	0	0	0
1000443528	BRANSON	MO		12/09/2024		201,977	0	(44)	0	0	(44)	0	1,683	1,639	0	0	0
1000443530	ALBANY	NY		12/09/2024		170,375	0	(45)	0	0	(45)	0	1,569	1,524	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000443534	BUFFALO	NY		12/09/2024		138,656	0	(30)	0	0	(30)	0	1,051	1,021	0	0	0
1000443536	NEWPORT NEWS	VA		12/09/2024		204,651	0	(49)	0	0	(49)	0	1,801	1,752	0	0	0
1000443542	PORT ARANSAS	TX		12/09/2024		519,772	0	(98)	0	0	(98)	0	5,168	5,070	0	0	0
1000443544	BRONSON	MI		12/09/2024		212,387	0	(55)	0	0	(55)	0	1,918	1,863	0	0	0
1000443546	EAST STROUDSBURG	PA		12/09/2024		397,420	0	(92)	0	0	(92)	0	3,240	3,148	0	0	0
1000443552	MOORESVILLE	NC		12/09/2024		248,202	0	(52)	0	0	(52)	0	2,523	2,470	0	0	0
1000443558	TALALA	OK		12/09/2024		137,895	0	(35)	0	0	(35)	0	1,239	1,204	0	0	0
1000443560	CAMDEN	NJ		12/09/2024		157,968	0	(34)	0	0	(34)	0	1,391	1,358	0	0	0
1000443570	LEHIGHTON	PA		12/09/2024		137,300	0	(11)	0	0	(11)	0	1,169	1,158	0	0	0
1000443572	PORT CHARLOTTE	FL		12/09/2024		223,157	0	(51)	0	0	(51)	0	2,072	2,021	0	0	0
1000443580	LAWTON	OK		12/09/2024		157,448	0	(36)	0	0	(36)	0	1,402	1,366	0	0	0
1000443584	EVERMAN	TX		12/09/2024		224,117	0	(48)	0	0	(48)	0	1,936	1,888	0	0	0
1000443588	FORT WORTH	TX		12/09/2024		184,171	0	(46)	0	0	(46)	0	1,828	1,782	0	0	0
1000443590	SAINT PETERSBURG	FL		12/09/2024		196,769	0	(45)	0	0	(45)	0	1,800	1,755	0	0	0
1000443592	GAINESVILLE	GA		12/09/2024		530,109	0	(129)	0	0	(129)	0	4,516	4,388	0	0	0
1000443594	HIXSON	TN		12/09/2024		134,953	0	(33)	0	0	(33)	0	1,374	1,341	0	0	0
1000443596	HIXSON	TN		12/09/2024		152,926	0	(37)	0	0	(37)	0	1,557	1,521	0	0	0
1000443598	CHATTANOOGA	TN		12/09/2024		151,142	0	(37)	0	0	(37)	0	1,502	1,465	0	0	0
1000443600	CHATTANOOGA	TN		12/09/2024		151,286	0	(37)	0	0	(37)	0	1,502	1,465	0	0	0
1000443604	CHATTANOOGA	TN		12/09/2024		147,879	0	(36)	0	0	(36)	0	1,469	1,432	0	0	0
1000443606	HIXSON	TN		12/09/2024		156,738	0	(39)	0	0	(39)	0	1,557	1,518	0	0	0
1000443608	KANSAS CITY	MO		12/09/2024		130,800	0	(30)	0	0	(30)	0	1,066	1,036	0	0	0
1000443610	NEWPORT	KY		12/09/2024		176,583	0	(45)	0	0	(45)	0	1,579	1,534	0	0	0
1000443618	BELLPORT	NY		12/09/2024		902,936	0	(158)	0	0	(158)	0	10,599	10,442	0	0	0
1000443620	LAKE LURE	NC		12/09/2024		370,125	0	(88)	0	0	(88)	0	3,092	3,004	0	0	0
1000443624	COVENTRY TOWNSHIP	OH		12/09/2024		136,249	0	(36)	0	0	(36)	0	1,255	1,219	0	0	0
1000443628	PRAIRIE VIEW	TX		12/09/2024		250,972	0	(60)	0	0	(60)	0	2,249	2,189	0	0	0
1000443630	CLARKSTON	GA		12/09/2024		184,564	0	(34)	0	0	(34)	0	1,955	1,921	0	0	0
1000443632	STONE MOUNTAIN	GA		12/09/2024		175,733	0	(29)	0	0	(29)	0	1,892	1,864	0	0	0
1000443634	TUCKER	GA		12/09/2024		220,472	0	(36)	0	0	(36)	0	2,340	2,305	0	0	0
1000443636	CHARLOTTE	NC		12/09/2024		366,868	0	(76)	0	0	(76)	0	3,588	3,512	0	0	0
1000443642	GREENTOWN	PA		12/09/2024		226,649	0	(21)	0	0	(21)	0	2,137	2,117	0	0	0
1000443646	SAULT SAINTE MARIE	MI		12/09/2024		156,087	0	(32)	0	0	(32)	0	1,343	1,311	0	0	0
1000443648	PORT SAINT LUCIE	FL		12/09/2024		290,376	0	(54)	0	0	(54)	0	2,813	2,759	0	0	0
1000443650	LOCKHART	TX		12/09/2024		139,334	0	(28)	0	0	(28)	0	1,423	1,395	0	0	0
1000443777	LAREDO	TX		10/09/2024		241,864	0	(43)	0	0	(43)	0	2,693	2,650	0	0	0
1000443779	CHARLOTTE	NC		11/25/2024		387,396	0	23	0	0	23	0	4,619	4,641	0	0	0
1000443781	MEQUON	WI		10/09/2024		270,419	0	(33)	0	0	(33)	0	3,326	3,293	0	0	0
1000443783	NAMPA	ID		10/09/2024		303,439	0	(36)	0	0	(36)	0	3,397	3,361	0	0	0
1000443785	LEESBURG	FL		11/06/2024		215,137	0	(31)	0	0	(31)	0	2,403	2,373	0	0	0
1000443792	ATLANTA	GA		10/09/2024		317,505	0	(77)	0	0	(77)	0	3,267	3,190	0	0	0
1000443794	CHEVERLY	MD		10/09/2024		280,430	0	(48)	0	0	(48)	0	3,356	3,309	0	0	0
1000443810	VIRGINIA BEACH	VA		10/09/2024		214,303	0	(27)	0	0	(27)	0	2,514	2,487	0	0	0
1000443815	RICHMOND	VA		10/09/2024		193,596	0	(15)	0	0	(15)	0	2,228	2,212	0	0	0
1000443821	GLENWOOD	IL		10/09/2024		122,493	0	(17)	0	0	(17)	0	1,540	1,523	0	0	0
1000443826	NEWBURGH	NY		10/09/2024		382,711	0	(58)	0	0	(58)	0	3,729	3,671	0	0	0
1000443828	KNOXVILLE	TN		10/09/2024		216,337	0	(38)	0	0	(38)	0	2,467	2,429	0	0	0
1000443830	ROANOKE	VA		10/09/2024		130,489	0	(18)	0	0	(18)	0	1,459	1,441	0	0	0
1000443832	MERRILLVILLE	IN		10/09/2024		159,548	0	(25)	0	0	(25)	0	1,823	1,797	0	0	0
1000443834	FORNEY	TX		10/09/2024		254,250	0	(54)	0	0	(54)	0	254,250	254,196	0	0	0
1000443836	BALTIMORE	MD		10/09/2024		116,111	0	(20)	0	0	(20)	0	1,204	1,184	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000443840	DUNDALK	MD		10/09/2024		103,556	0	(13)	0	0	(13)	0	1,244	1,230	0	0	0
1000443842	INDEPENDENCE	MO		10/09/2024		187,510	0	(23)	0	0	(23)	0	2,099	2,076	0	0	0
1000443844	GOODLETTSVILLE	TN		10/09/2024		363,788	0	(38)	0	0	(38)	0	3,923	3,885	0	0	0
1000443855	BALTIMORE	MD		10/09/2024		131,127	0	(12)	0	0	(12)	0	2,285	2,274	0	0	0
1000443857	FAIRFIELD	OH		10/09/2024		256,220	0	(22)	0	0	(22)	0	2,937	2,915	0	0	0
1000443863	SPRING	TX		10/09/2024		175,348	0	(20)	0	0	(20)	0	1,964	1,943	0	0	0
1000443865	DAYTON	OH		10/09/2024		134,570	0	(11)	0	0	(11)	0	1,623	1,612	0	0	0
1000443867	RIVERDALE	GA		10/09/2024		164,664	0	(38)	0	0	(38)	0	2,519	2,481	0	0	0
1000443869	TULSA	OK		10/09/2024		228,802	0	(3)	0	0	(3)	0	363	359	0	0	0
1000443871	DURHAM	NC		10/09/2024		578,360	0	(83)	0	0	(83)	0	6,937	6,853	0	0	0
1000443875	GARDEN CITY	MI		10/09/2024		174,742	0	(14)	0	0	(14)	0	1,963	1,949	0	0	0
1000443877	CINCINNATI	OH		10/09/2024		262,246	0	(23)	0	0	(23)	0	3,044	3,021	0	0	0
1000443879	VADNAIS HEIGHTS	MN		10/09/2024		316,639	0	(38)	0	0	(38)	0	3,952	3,914	0	0	0
1000443883	DANVILLE	VA		10/23/2024		148,580	0	(25)	0	0	(25)	0	1,362	1,337	0	0	0
1000443885	CHESTER	PA		10/23/2024		207,273	0	(31)	0	0	(31)	0	1,724	1,693	0	0	0
1000443889	LOUISVILLE	KY		10/23/2024		95,717	0	(18)	0	0	(18)	0	944	926	0	0	0
1000443895	EDGEWOOD	MD		10/23/2024		212,004	0	(36)	0	0	(36)	0	1,959	1,923	0	0	0
1000443905	CHARLOTTE	NC		10/23/2024		312,188	0	(75)	0	0	(75)	0	2,754	2,679	0	0	0
1000443907	TRENTON	NJ		10/23/2024		292,360	0	(62)	0	0	(62)	0	2,755	2,694	0	0	0
1000443915	TIPP CITY	OH		10/23/2024		287,870	0	(123)	0	0	(123)	0	6,229	6,106	0	0	0
1000443923	KANSAS CITY	MO		10/23/2024		305,304	0	(28)	0	0	(28)	0	2,845	2,818	0	0	0
1000443931	WEST MIFFLIN	PA		10/23/2024		132,285	0	(6)	0	0	(6)	0	1,152	1,146	0	0	0
1000443933	HARRISBURG	PA		10/23/2024		73,049	0	(7)	0	0	(7)	0	732	725	0	0	0
1000443937	HARRISBURG	PA		10/23/2024		91,701	0	(9)	0	0	(9)	0	935	926	0	0	0
1000443939	HARRISBURG	PA		10/23/2024		82,422	0	(8)	0	0	(8)	0	806	798	0	0	0
1000443943	EL DORADO HILLS	CA		10/23/2024		930,480	0	(179)	0	0	(179)	0	10,348	10,169	0	0	0
1000443947	STRATFORD	CT		10/23/2024		279,580	0	7	0	0	7	0	3,323	3,330	0	0	0
1000443955	KNOXVILLE	TN		10/23/2024		211,268	0	(50)	0	0	(50)	0	2,072	2,022	0	0	0
1000443957	KNOXVILLE	TN		10/23/2024		211,268	0	(50)	0	0	(50)	0	2,072	2,022	0	0	0
1000443959	KNOXVILLE	TN		10/23/2024		211,268	0	(50)	0	0	(50)	0	2,072	2,022	0	0	0
1000443961	AMARILLO	TX		10/23/2024		108,907	0	(19)	0	0	(19)	0	999	980	0	0	0
1000443969	WANAQUE	NJ		10/23/2024		437,619	0	(64)	0	0	(64)	0	4,583	4,520	0	0	0
1000443971	YORK	PA		10/23/2024		66,917	0	(6)	0	0	(6)	0	650	644	0	0	0
1000443973	WESTLAND	MI		10/23/2024		156,852	0	(13)	0	0	(13)	0	1,382	1,369	0	0	0
1000443983	HARRISBURG	PA		10/23/2024		86,483	0	(9)	0	0	(9)	0	881	873	0	0	0
1000443985	YORK	PA		10/23/2024		101,865	0	(5)	0	0	(5)	0	1,043	1,038	0	0	0
1000443987	KNOXVILLE	TN		10/23/2024		194,887	0	(49)	0	0	(49)	0	1,908	1,859	0	0	0
1000443991	JEFFERSON CITY	TN		10/10/2024		117,722	0	(17)	0	0	(17)	0	1,354	1,337	0	0	0
1000443993	DAVENPORT	IA		10/10/2024		103,852	0	(25)	0	0	(25)	0	885	861	0	0	0
1000443995	SALEM	OH		10/10/2024		72,240	0	(17)	0	0	(17)	0	592	575	0	0	0
1000443997	CLEVELAND	OH		10/10/2024		131,689	0	(28)	0	0	(28)	0	1,134	1,106	0	0	0
1000444003	WESTMINSTER	MD		10/10/2024		214,958	0	(29)	0	0	(29)	0	2,319	2,290	0	0	0
1000444005	CLEVELAND	OH		10/10/2024		78,363	0	(14)	0	0	(14)	0	633	619	0	0	0
1000444007	BALTIMORE	MD		10/10/2024		226,835	0	(42)	0	0	(42)	0	1,985	1,943	0	0	0
1000444011	BYRAM TOWNSHIP	NJ		10/10/2024		384,495	0	(71)	0	0	(71)	0	4,137	4,067	0	0	0
1000444013	PENSACOLA	FL		10/29/2024		202,058	0	(20)	0	0	(20)	0	2,192	2,173	0	0	0
1000444015	MACON	GA		10/10/2024		120,595	0	(30)	0	0	(30)	0	1,230	1,200	0	0	0
1000444017	BINGHAMTON	NY		10/10/2024		135,585	0	(29)	0	0	(29)	0	1,262	1,232	0	0	0
1000444019	COLUMBUS	OH		10/10/2024		257,298	0	6	0	0	6	0	3,077	3,083	0	0	0
1000444021	BALTIMORE	MD		10/10/2024		154,229	0	(13)	0	0	(13)	0	1,675	1,662	0	0	0
1000444027	EUCLID	OH		10/10/2024		89,543	0	(20)	0	0	(20)	0	712	693	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000444037	SAINT LOUIS	MO		10/10/2024		137,076	0	(32)	0	0	(32)	0	1,065	1,033	0	0	0
1000444039	BALTIMORE	MD		10/10/2024		317,542	0	(65)	0	0	(65)	0	2,874	2,809	0	0	0
1000444041	DAYTONA BEACH	FL		10/29/2024		155,363	0	(29)	0	0	(29)	0	1,382	1,353	0	0	0
1000444043	MERIDEN	CT		10/10/2024		172,152	0	(32)	0	0	(32)	0	1,689	1,658	0	0	0
1000444052	BETHLEHEM	PA		10/10/2024		375,965	0	(73)	0	0	(73)	0	3,341	3,268	0	0	0
1000444058	MILLVILLE	NJ		10/10/2024		281,429	0	(48)	0	0	(48)	0	3,621	3,573	0	0	0
1000444060	UTICA	NY		10/10/2024		172,775	0	(26)	0	0	(26)	0	1,873	1,847	0	0	0
1000444069	WASHINGTON	DC		10/10/2024		260,655	0	(60)	0	0	(60)	0	2,799	2,739	0	0	0
1000444071	EASTPOINTE	MI		10/10/2024		127,561	0	(20)	0	0	(20)	0	1,324	1,305	0	0	0
1000444073	BALTIMORE	MD		10/10/2024		255,690	0	(49)	0	0	(49)	0	2,470	2,421	0	0	0
1000444084	ENDICOTT	NY		10/10/2024		134,600	0	(15)	0	0	(15)	0	1,465	1,450	0	0	0
1000444096	BIRMINGHAM	AL		10/10/2024		132,567	0	(27)	0	0	(27)	0	1,176	1,149	0	0	0
1000444100	NEW ORLEANS	LA		10/10/2024		239,678	0	(16)	0	0	(16)	0	2,832	2,816	0	0	0
1000444102	SOUTH GLENS FALLS	NY		10/10/2024		185,243	0	(29)	0	0	(29)	0	1,914	1,885	0	0	0
1000444104	GARY	IN		10/10/2024		103,666	0	(12)	0	0	(12)	0	1,091	1,080	0	0	0
1000444106	WARREN	MI		10/10/2024		89,441	0	(18)	0	0	(18)	0	801	784	0	0	0
1000444110	DUNDALK	MD		10/10/2024		374,096	0	(69)	0	0	(69)	0	3,528	3,459	0	0	0
1000444114	BALTIMORE	MD		10/10/2024		149,535	0	(12)	0	0	(12)	0	1,664	1,652	0	0	0
1000444116	CLEVELAND	OH		10/10/2024		124,852	0	(30)	0	0	(30)	0	1,223	1,193	0	0	0
1000444118	PORTAGE	IN		10/10/2024		171,862	0	2	0	0	2	0	2,102	2,104	0	0	0
1000444120	COLUMBUS	OH		10/10/2024		270,622	0	(76)	0	0	(76)	0	2,654	2,578	0	0	0
1000444122	NEW ORLEANS	LA		10/10/2024		350,850	0	(54)	0	0	(54)	0	2,903	2,849	0	0	0
1000444124	FAYETTEVILLE	NC		10/10/2024		169,021	0	(29)	0	0	(29)	0	1,821	1,793	0	0	0
1000444128	DETROIT	MI		10/10/2024		89,774	0	(16)	0	0	(16)	0	776	760	0	0	0
1000444132	HAMILTON	OH		10/10/2024		144,001	0	(31)	0	0	(31)	0	1,344	1,313	0	0	0
1000444134	KENOSHA	WI		10/10/2024		116,856	0	(16)	0	0	(16)	0	1,226	1,210	0	0	0
1000444140	DETROIT	MI		10/10/2024		184,306	0	(27)	0	0	(27)	0	1,774	1,747	0	0	0
1000444144	KANSAS CITY	KS		10/10/2024		224,286	0	(34)	0	0	(34)	0	2,134	2,100	0	0	0
1000444148	OXFORD	AL		10/10/2024		134,510	0	(20)	0	0	(20)	0	1,411	1,392	0	0	0
1000444152	PENFIELD	NY		10/10/2024		249,404	0	(13)	0	0	(13)	0	2,871	2,858	0	0	0
1000444154	AIKEN	SC		10/10/2024		104,613	0	(17)	0	0	(17)	0	1,038	1,021	0	0	0
1000444156	WAREHAM	MA		10/10/2024		342,823	0	(56)	0	0	(56)	0	3,505	3,449	0	0	0
1000444162	BALTIMORE	MD		10/10/2024		179,448	0	(37)	0	0	(37)	0	1,817	1,780	0	0	0
1000444164	MCKEES ROCKS	PA		10/10/2024		241,618	0	(18)	0	0	(18)	0	2,276	2,258	0	0	0
1000444166	BALTIMORE	MD		10/10/2024		176,051	0	(22)	0	0	(22)	0	1,793	1,771	0	0	0
1000444170	BALTIMORE	MD		10/10/2024		242,100	0	(40)	0	0	(40)	0	2,277	2,237	0	0	0
1000444178	LEHIGHTON	PA		10/10/2024		241,928	0	(45)	0	0	(45)	0	2,292	2,247	0	0	0
1000444180	PAWTUCKET	RI		10/10/2024		444,156	0	(55)	0	0	(55)	0	6,201	6,146	0	0	0
1000444182	DETROIT	MI		10/10/2024		104,316	0	(13)	0	0	(13)	0	1,084	1,071	0	0	0
1000444184	COLUMBUS	GA		10/10/2024		147,346	0	(15)	0	0	(15)	0	1,568	1,553	0	0	0
1000444186	MEMPHIS	TN		10/10/2024		107,012	0	(25)	0	0	(25)	0	1,009	985	0	0	0
1000444190	MONTGOMERY	AL		10/10/2024		155,156	0	(33)	0	0	(33)	0	1,401	1,368	0	0	0
1000444192	MONTGOMERY	AL		10/10/2024		138,382	0	(30)	0	0	(30)	0	1,250	1,220	0	0	0
1000444196	MONTGOMERY	AL		10/10/2024		138,382	0	(30)	0	0	(30)	0	1,250	1,220	0	0	0
1000444200	HOUSTON	TX		10/10/2024		215,991	0	(55)	0	0	(55)	0	2,135	2,081	0	0	0
1000444204	PARIS	TX		10/10/2024		130,370	0	(29)	0	0	(29)	0	1,231	1,202	0	0	0
1000444206	DAYTON	OH		10/10/2024		83,404	0	(17)	0	0	(17)	0	816	799	0	0	0
1000444210	BALTIMORE	MD		10/10/2024		231,775	0	(39)	0	0	(39)	0	2,252	2,213	0	0	0
1000444212	SYRACUSE	NY		10/10/2024		173,009	0	18	0	0	18	0	2,210	2,228	0	0	0
1000444214	PHILADELPHIA	PA		10/10/2024		138,255	0	(13)	0	0	(13)	0	1,458	1,445	0	0	0
1000444216	BAKERSFIELD	CA		10/10/2024		313,602	0	(15)	0	0	(15)	0	4,097	4,082	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000444220	BALTIMORE	MD		10/10/2024		82,610	0	(24)	0	0	(24)	0	1,002	979	0	0	0
1000444222	GARFIELD HEIGHTS	OH		10/10/2024		73,397	0	(14)	0	0	(14)	0	592	578	0	0	0
1000444228	PORTSMOUTH	VA		10/10/2024		176,806	0	(23)	0	0	(23)	0	1,800	1,777	0	0	0
1000444230	MACON	GA		10/10/2024		231,193	0	(37)	0	0	(37)	0	2,279	2,242	0	0	0
1000444232	LAKE STATION	IN		10/10/2024		139,409	0	33	0	0	33	0	1,870	1,903	0	0	0
1000444236	SAINT LOUIS	MO		10/10/2024		85,326	0	(22)	0	0	(22)	0	769	747	0	0	0
1000444254	HAMPTON	VA		10/10/2024		177,788	0	2	0	0	2	0	2,250	2,252	0	0	0
1000444256	NEWPORT NEWS	VA		10/10/2024		169,312	0	1	0	0	1	0	2,141	2,142	0	0	0
1000444266	KANSAS CITY	MO		10/10/2024		146,546	0	(23)	0	0	(23)	0	1,551	1,529	0	0	0
1000444268	DES MOINES	IA		10/10/2024		159,916	0	(27)	0	0	(27)	0	1,423	1,396	0	0	0
1000444270	EDGEWOOD	MD		10/10/2024		203,295	0	(20)	0	0	(20)	0	2,269	2,249	0	0	0
1000444276	BEAUMONT	TX		10/10/2024		103,715	0	(26)	0	0	(26)	0	927	900	0	0	0
1000444278	NORWICH	CT		10/10/2024		212,806	0	(47)	0	0	(47)	0	1,969	1,922	0	0	0
1000444280	ODESSA	TX		10/10/2024		126,061	0	(18)	0	0	(18)	0	1,349	1,331	0	0	0
1000444282	NEW HAVEN	CT		10/10/2024		200,523	0	(26)	0	0	(26)	0	2,159	2,132	0	0	0
1000444284	FAYETTEVILLE	NC		10/10/2024		233,872	0	(34)	0	0	(34)	0	2,315	2,280	0	0	0
1000444286	FAYETTEVILLE	NC		10/10/2024		208,063	0	(30)	0	0	(30)	0	2,121	2,091	0	0	0
1000444292	FAYETTEVILLE	NC		10/10/2024		198,623	0	(28)	0	0	(28)	0	2,026	1,998	0	0	0
1000444296	KENOSHA	WI		10/10/2024		185,562	0	(24)	0	0	(24)	0	2,005	1,982	0	0	0
1000444304	HENDERSON	NC		10/10/2024		148,611	0	(26)	0	0	(26)	0	1,466	1,440	0	0	0
1000444306	BIRMINGHAM	AL		10/10/2024		118,021	0	(31)	0	0	(31)	0	3,121	3,090	0	0	0
1000444308	LAKE STATION	IN		10/10/2024		285,878	0	(39)	0	0	(39)	0	3,528	3,490	0	0	0
1000444310	FRANKLIN	WI		10/10/2024		268,629	0	5	0	0	5	0	3,442	3,446	0	0	0
1000444312	READING	PA		10/10/2024		97,701	0	(15)	0	0	(15)	0	1,822	1,807	0	0	0
1000444314	DECATUR	GA		10/10/2024		241,508	0	(42)	0	0	(42)	0	2,332	2,290	0	0	0
1000444316	DAYTON	OH		10/10/2024		119,760	0	(26)	0	0	(26)	0	1,098	1,071	0	0	0
1000444318	BALTIMORE	MD		10/10/2024		173,182	0	(21)	0	0	(21)	0	1,846	1,825	0	0	0
1000444322	ABERDEEN	MD		10/10/2024		230,376	0	(39)	0	0	(39)	0	2,376	2,338	0	0	0
1000444333	BALTIMORE	MD		10/10/2024		180,549	0	(20)	0	0	(20)	0	1,856	1,836	0	0	0
1000444335	KANSAS CITY	MO		10/10/2024		114,779	0	(13)	0	0	(13)	0	1,218	1,205	0	0	0
1000444345	TRENTON	NJ		10/10/2024		119,855	0	(20)	0	0	(20)	0	1,195	1,175	0	0	0
1000444347	KNOXVILLE	TN		10/10/2024		259,496	0	(28)	0	0	(28)	0	2,936	2,908	0	0	0
1000444349	NEW ORLEANS	LA		10/10/2024		162,376	0	(32)	0	0	(32)	0	1,715	1,683	0	0	0
1000444351	NEWARK	NJ		10/10/2024		591,466	0	(76)	0	0	(76)	0	6,033	5,957	0	0	0
1000444355	WASHINGTON	DC		10/10/2024		146,067	0	(34)	0	0	(34)	0	1,562	1,528	0	0	0
1000444359	KERRVILLE	TX		10/10/2024		210,457	0	66	0	0	66	0	3,010	3,076	0	0	0
1000444363	COLUMBUS	GA		10/10/2024		122,754	0	(16)	0	0	(16)	0	1,306	1,290	0	0	0
1000444365	MEQUON	WI		10/10/2024		211,617	0	(61)	0	0	(61)	0	2,146	2,085	0	0	0
1000444388	PANAMA CITY BEACH	FL		11/15/2024		133,191	0	316	0	0	316	0	19,005	19,321	0	0	0
1000444390	SAINT GEORGE	UT		11/15/2024		1,199,925	0	2,668	0	0	2,668	0	31,076	33,744	0	0	0
1000444394	PARK CITY	UT		11/15/2024		1,011,676	0	2,317	0	0	2,317	0	36,785	39,102	0	0	0
1000444396	SPRING GROVE	IL		11/15/2024		184,551	0	283	0	0	283	0	4,289	4,571	0	0	0
1000444398	DAYTONA BEACH SHORES	FL		11/15/2024		233,894	0	265	0	0	265	0	5,229	5,494	0	0	0
1000444404	MAMMOTH LAKES	CA		11/15/2024		376,491	0	596	0	0	596	0	9,059	9,655	0	0	0
1000444406	CORVALLIS	OR		11/15/2024		279,857	0	360	0	0	360	0	6,415	6,776	0	0	0
1000444408	PANAMA CITY BEACH	FL		11/15/2024		242,737	0	395	0	0	395	0	5,749	6,145	0	0	0
1000444410	AVENTURA	FL		11/15/2024		636,924	0	929	0	0	929	0	14,712	15,641	0	0	0
1000444412	TORRANCE	CA		11/15/2024		269,696	0	339	0	0	339	0	6,174	6,512	0	0	0
1000444416	MARGATE CITY	NJ		11/15/2024		624,379	0	2,799	0	0	2,799	0	51,086	53,885	0	0	0
1000444420	OGDEN	UT		11/15/2024		591,147	0	781	0	0	781	0	13,389	14,170	0	0	0
1000444422	TEMECULA	CA		11/15/2024		517,749	0	787	0	0	787	0	12,206	12,994	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000444426	CHARLOTTE	NC		11/15/2024		205,507	0	412	0	0	412	0	5,274	5,685	0	0	0
1000444428	HILLSBOROUGH	CA		11/15/2024		1,550,864	0	2,911	0	0	2,911	0	38,276	41,186	0	0	0
1000444430	PASADENA	CA		11/15/2024		714,801	0	975	0	0	975	0	16,122	17,098	0	0	0
1000444432	EL CAJON	CA		11/15/2024		1,007,730	0	1,532	0	0	1,532	0	23,758	25,290	0	0	0
1000444434	CARPINTERIA	CA		11/15/2024		633,912	0	636	0	0	636	0	14,021	14,657	0	0	0
1000444440	SUN CITY CENTER	FL		11/15/2024		182,093	0	307	0	0	307	0	4,549	4,856	0	0	0
1000444444	PANAMA CITY BEACH	FL		11/15/2024		245,413	0	373	0	0	373	0	5,912	6,285	0	0	0
1000444446	LOS GATOS	CA		11/15/2024		1,836,314	0	67	0	0	67	0	735	801	0	0	0
1000444448	MIAMI BEACH	FL		11/15/2024		371,651	0	606	0	0	606	0	9,393	9,999	0	0	0
1000444452	NEWTOWN SQUARE	PA		11/15/2024		1,255,428	0	1,690	0	0	1,690	0	28,681	30,371	0	0	0
1000444454	LAS VEGAS	NV		11/15/2024		620,807	0	1,680	0	0	1,680	0	26,828	28,508	0	0	0
1000444456	KISSIMMEE	FL		11/15/2024		128,848	0	241	0	0	241	0	4,172	4,413	0	0	0
1000444458	GOLETA	CA		11/15/2024		632,092	0	769	0	0	769	0	14,378	15,147	0	0	0
1000444460	KUNA	ID		11/15/2024		278,592	0	348	0	0	348	0	6,346	6,695	0	0	0
1000444462	ALPINE	CA		11/15/2024		584,792	0	863	0	0	863	0	13,641	14,504	0	0	0
1000444464	ROSENBERG	TX		11/15/2024		159,072	0	1,074	0	0	1,074	0	44,811	45,886	0	0	0
1000444468	INDIANAPOLIS	IN		10/10/2024		123,259	0	(2)	0	0	(2)	0	938	935	0	0	0
1000444474	BALTIMORE	MD		10/10/2024		169,440	0	(13)	0	0	(13)	0	1,939	1,926	0	0	0
1000444481	NAMPA	ID		10/10/2024		448,817	0	(4)	0	0	(4)	0	4,804	4,800	0	0	0
1000444493	HOUSTON	TX		10/10/2024		158,066	0	18	0	0	18	0	1,875	1,893	0	0	0
1000444495	BESSEMER	AL		10/10/2024		90,086	0	(3)	0	0	(3)	0	969	966	0	0	0
1000444497	MCKINNEY	TX		10/10/2024		299,154	0	(27)	0	0	(27)	0	3,517	3,489	0	0	0
1000444499	CLEVELAND	OH		10/10/2024		115,246	0	(8)	0	0	(8)	0	1,285	1,277	0	0	0
1000444506	SAN ANTONIO	TX		10/10/2024		237,787	0	(4)	0	0	(4)	0	2,838	2,834	0	0	0
1000444508	SYRACUSE	NY		10/10/2024		216,217	0	(10)	0	0	(10)	0	2,581	2,572	0	0	0
1000444510	LAKE WORTH BEACH	FL		11/06/2024		377,682	0	0	0	0	0	0	4,466	4,466	0	0	0
1000444512	ALLENTOWN	PA		10/10/2024		175,985	0	(33)	0	0	(33)	0	5,598	5,565	0	0	0
1000444514	SOUTH EUCLID	OH		10/10/2024		211,210	0	(9)	0	0	(9)	0	2,334	2,325	0	0	0
1000444516	ALLENTOWN	PA		10/10/2024		265,513	0	(48)	0	0	(48)	0	10,203	10,155	0	0	0
1000444518	CHESTER SPRINGS	PA		10/10/2024		266,369	0	(14)	0	0	(14)	0	2,656	2,642	0	0	0
1000444530	SAN DIEGO	CA		10/10/2024		978,901	0	43	0	0	43	0	12,097	12,140	0	0	0
1000444532	CINCINNATI	OH		10/10/2024		213,554	0	(20)	0	0	(20)	0	2,353	2,333	0	0	0
1000444539	PLAINFIELD	NJ		10/11/2024		514,851	0	(25)	0	0	(25)	0	5,483	5,458	0	0	0
1000444546	PORT LAVACA	TX		10/11/2024		209,660	0	(1)	0	0	(1)	0	2,308	2,306	0	0	0
1000444552	CLEVELAND	OH		10/11/2024		146,529	0	(15)	0	0	(15)	0	1,261	1,246	0	0	0
1000444554	BINGHAMTON	NY		10/11/2024		151,094	0	(28)	0	0	(28)	0	1,260	1,231	0	0	0
1000444558	ROSELLE	NJ		10/11/2024		335,476	0	(23)	0	0	(23)	0	3,241	3,218	0	0	0
1000444575	LEMONT	IL		10/11/2024		409,318	0	(44)	0	0	(44)	0	3,830	3,786	0	0	0
1000444583	JERSEY CITY	NJ		10/11/2024		438,678	0	(52)	0	0	(52)	0	3,965	3,913	0	0	0
1000444585	MONROE	NY		10/11/2024		321,177	0	(10)	0	0	(10)	0	3,434	3,424	0	0	0
1000444587	FREEHOLD	NJ		10/11/2024		407,510	0	(35)	0	0	(35)	0	3,928	3,893	0	0	0
1000444589	FREEHOLD	NJ		10/11/2024		442,120	0	(36)	0	0	(36)	0	4,289	4,253	0	0	0
1000444591	DESOTO	TX		10/11/2024		311,538	0	(52)	0	0	(52)	0	2,903	2,851	0	0	0
1000444598	SAN ANTONIO	TX		10/11/2024		229,964	0	(9)	0	0	(9)	0	2,039	2,029	0	0	0
1000444603	BROOKLYN	NY		10/11/2024		702,868	0	(58)	0	0	(58)	0	6,155	6,097	0	0	0
1000444614	ALBANY	NY		10/11/2024		373,439	0	(47)	0	0	(47)	0	3,072	3,025	0	0	0
1000444618	EWING	NJ		10/11/2024		262,771	0	(18)	0	0	(18)	0	2,927	2,909	0	0	0
1000444620	BRISTOL	CT		10/11/2024		247,608	0	23	0	0	23	0	2,917	2,940	0	0	0
1000444622	BIG SPRING	TX		10/11/2024		96,696	0	(11)	0	0	(11)	0	861	850	0	0	0
1000444624	ARABI	LA		10/11/2024		212,949	0	(21)	0	0	(21)	0	1,903	1,883	0	0	0
1000444628	SNELLVILLE	GA		10/11/2024		367,798	0	(38)	0	0	(38)	0	3,805	3,767	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000444636	TROY	NY		10/11/2024		295,754	0	(27)	0	0	(27)	0	2,627	2,600	0	0	0
1000444638	IRVINGTON	NJ		10/11/2024		300,998	0	(33)	0	0	(33)	0	2,690	2,657	0	0	0
1000444640	WATERBURY	CT		10/11/2024		318,142	0	(19)	0	0	(19)	0	3,302	3,283	0	0	0
1000444642	ZANESVILLE	OH		10/11/2024		86,356	0	(4)	0	0	(4)	0	818	814	0	0	0
1000444644	ZANESVILLE	OH		10/11/2024		97,008	0	(7)	0	0	(7)	0	877	870	0	0	0
1000444646	INDEPENDENCE	MO		10/11/2024		207,515	0	(22)	0	0	(22)	0	1,810	1,788	0	0	0
1000444648	KANSAS CITY	MO		10/11/2024		169,169	0	(17)	0	0	(17)	0	1,462	1,445	0	0	0
1000444650	MAUMELLE	AR		10/11/2024		178,833	0	(9)	0	0	(9)	0	1,876	1,867	0	0	0
1000444652	SELDEN	NY		10/11/2024		204,692	0	(20)	0	0	(20)	0	1,957	1,937	0	0	0
1000444654	ZION	IL		10/11/2024		84,566	0	17	0	0	17	0	1,120	1,136	0	0	0
1000444656	TULSA	OK		10/11/2024		86,130	0	(19)	0	0	(19)	0	1,783	1,764	0	0	0
1000444663	THE BRONX	NY		10/11/2024		863,507	0	(131)	0	0	(131)	0	11,320	11,189	0	0	0
1000444672	UNIVERSITY CITY	MO		10/11/2024		107,755	0	(11)	0	0	(11)	0	1,090	1,079	0	0	0
1000444676	CLEVELAND	OH		10/11/2024		76,470	0	(8)	0	0	(8)	0	773	766	0	0	0
1000444678	MUNCIE	IN		10/11/2024		91,399	0	(10)	0	0	(10)	0	845	835	0	0	0
1000444680	NEW BRUNSWICK	NJ		10/11/2024		427,828	0	34	0	0	34	0	5,144	5,178	0	0	0
1000444684	COLUMBUS	OH		10/11/2024		101,774	0	(7)	0	0	(7)	0	2,559	2,552	0	0	0
1000444688	AUGUSTA	GA		10/25/2024		139,858	0	(10)	0	0	(10)	0	1,438	1,428	0	0	0
1000444690	NEW BRUNSWICK	NJ		10/11/2024		333,169	0	47	0	0	47	0	3,935	3,981	0	0	0
1000444692	BROOKLYN	NY		10/11/2024		933,962	0	130	0	0	130	0	11,970	12,100	0	0	0
1000444694	MILLVILLE	NJ		10/11/2024		198,632	0	(27)	0	0	(27)	0	1,809	1,782	0	0	0
1000444700	PAWTUCKET	RI		10/11/2024		524,304	0	(69)	0	0	(69)	0	5,074	5,005	0	0	0
1000444702	AKRON	OH		10/11/2024		95,910	0	(8)	0	0	(8)	0	1,000	992	0	0	0
1000444704	MEMPHIS	TN		10/11/2024		118,777	0	(17)	0	0	(17)	0	1,001	984	0	0	0
1000444710	HENRICO	VA		10/11/2024		216,968	0	(15)	0	0	(15)	0	2,040	2,025	0	0	0
1000444728	IRVINGTON	NJ		10/11/2024		565,222	0	(25)	0	0	(25)	0	5,297	5,272	0	0	0
1000444730	CLEVELAND HEIGHTS	OH		10/11/2024		76,314	0	(7)	0	0	(7)	0	837	830	0	0	0
1000444732	ST. LOUIS	MO		10/11/2024		91,424	0	(8)	0	0	(8)	0	944	936	0	0	0
1000444734	TRENTON	NJ		10/11/2024		224,874	0	(2)	0	0	(2)	0	2,419	2,417	0	0	0
1000444736	RIVER OAKS	TX		10/11/2024		150,214	0	(3)	0	0	(3)	0	1,614	1,611	0	0	0
1000444738	BRENTWOOD	NY		10/11/2024		487,810	0	(49)	0	0	(49)	0	4,529	4,480	0	0	0
1000444740	NEPTUNE CITY	NJ		10/11/2024		192,148	0	(22)	0	0	(22)	0	1,796	1,775	0	0	0
1000444745	GRAND RAPIDS	MI		10/11/2024		172,330	0	(17)	0	0	(17)	0	1,523	1,506	0	0	0
1000444747	FAYETTEVILLE	NC		10/11/2024		150,537	0	(11)	0	0	(11)	0	1,378	1,367	0	0	0
1000444751	PATCHOGUE	NY		10/11/2024		300,012	0	(26)	0	0	(26)	0	2,825	2,799	0	0	0
1000444753	CREEDMOOR	NC		10/11/2024		257,466	0	(1)	0	0	(1)	0	2,997	2,995	0	0	0
1000444755	CARROLLTON	TX		10/11/2024		327,399	0	(30)	0	0	(30)	0	3,589	3,559	0	0	0
1000444757	CINCINNATI	OH		10/11/2024		188,821	0	4	0	0	4	0	2,120	2,124	0	0	0
1000444759	CLEVELAND	OH		10/11/2024		162,491	0	(13)	0	0	(13)	0	1,458	1,445	0	0	0
1000444761	NEWARK	NJ		10/11/2024		640,918	0	(23)	0	0	(23)	0	6,399	6,376	0	0	0
1000444774	LORAIN	OH		10/11/2024		114,184	0	(19)	0	0	(19)	0	970	951	0	0	0
1000444776	KANSAS CITY	MO		10/11/2024		184,683	0	(18)	0	0	(18)	0	1,598	1,580	0	0	0
1000444780	NORTH CHICAGO	IL		10/11/2024		190,383	0	(14)	0	0	(14)	0	1,762	1,748	0	0	0
1000444782	HAMILTON	NJ		10/11/2024		185,914	0	(12)	0	0	(12)	0	1,973	1,962	0	0	0
1000444786	CLEVELAND	OH		10/11/2024		108,401	0	(10)	0	0	(10)	0	1,102	1,091	0	0	0
1000444788	CHICAGO	IL		10/11/2024		300,471	0	(6)	0	0	(6)	0	3,210	3,204	0	0	0
1000444790	DOVER	NJ		10/11/2024		431,089	0	(37)	0	0	(37)	0	4,376	4,340	0	0	0
1000444792	DOVER	NJ		10/11/2024		362,443	0	(29)	0	0	(29)	0	3,681	3,652	0	0	0
1000444794	DOUGLASVILLE	GA		10/11/2024		339,798	0	(49)	0	0	(49)	0	2,721	2,672	0	0	0
1000444796	MEMPHIS	TN		10/11/2024		86,768	0	(22)	0	0	(22)	0	1,836	1,814	0	0	0
1000444800	CLEVELAND	OH		10/11/2024		122,277	0	(11)	0	0	(11)	0	1,077	1,066	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000444802	AKRON	OH		10/11/2024		87,002	0	(8)	0	0	(8)	0	894	886	0	0	0
1000444804	CANTON	OH		10/11/2024		78,411	0	(8)	0	0	(8)	0	803	795	0	0	0
1000444808	OAK LAWN	IL		10/11/2024		158,216	0	(8)	0	0	(8)	0	1,501	1,492	0	0	0
1000444810	ATLANTA	GA		10/11/2024		381,561	0	(62)	0	0	(62)	0	3,488	3,426	0	0	0
1000444812	LANSING	IL		10/11/2024		145,030	0	(11)	0	0	(11)	0	1,330	1,319	0	0	0
1000444814	AKRON	OH		10/11/2024		85,403	0	(13)	0	0	(13)	0	806	793	0	0	0
1000444827	CLEVELAND	OH		10/11/2024		82,964	0	(9)	0	0	(9)	0	788	778	0	0	0
1000444829	WARNER ROBINS	GA		10/11/2024		102,847	0	(12)	0	0	(12)	0	899	888	0	0	0
1000444831	SCHENECTADY	NY		10/11/2024		194,652	0	(32)	0	0	(32)	0	1,776	1,745	0	0	0
1000444836	WOODHAVEN	NY		10/11/2024		571,183	0	(72)	0	0	(72)	0	5,585	5,513	0	0	0
1000444870	SHEFFIELD	AL		10/25/2024		105,641	0	(22)	0	0	(22)	0	996	974	0	0	0
1000444872	MONTGOMERY	AL		10/25/2024		108,109	0	(21)	0	0	(21)	0	1,082	1,061	0	0	0
1000444878	DECATUR	GA		10/25/2024		75,063	0	(20)	0	0	(20)	0	686	667	0	0	0
1000444882	SANDY SPRINGS	GA		10/25/2024		182,497	0	(39)	0	0	(39)	0	1,896	1,858	0	0	0
1000444886	TUSCALOOSA	AL		10/25/2024		119,008	0	(17)	0	0	(17)	0	1,245	1,228	0	0	0
1000444888	REDFORD	MI		10/25/2024		112,579	0	(95)	0	0	(95)	0	10,065	9,970	0	0	0
1000444890	BIRMINGHAM	AL		10/25/2024		80,315	0	(19)	0	0	(19)	0	790	772	0	0	0
1000444892	LAFAYETTE	IN		10/25/2024		123,152	0	(18)	0	0	(18)	0	1,310	1,292	0	0	0
1000444898	LAFAYETTE	IN		10/25/2024		171,476	0	(20)	0	0	(20)	0	1,798	1,778	0	0	0
1000444900	CINCINNATI	OH		10/25/2024		98,548	0	(22)	0	0	(22)	0	872	850	0	0	0
1000444904	DENISON	TX		10/25/2024		103,009	0	(17)	0	0	(17)	0	1,078	1,061	0	0	0
1000444906	BIRMINGHAM	AL		10/25/2024		79,109	0	(21)	0	0	(21)	0	721	700	0	0	0
1000444908	VIRGINIA BEACH	VA		10/25/2024		222,934	0	(55)	0	0	(55)	0	2,225	2,170	0	0	0
1000444910	WEST MEMPHIS	AR		10/25/2024		79,946	0	(13)	0	0	(13)	0	868	855	0	0	0
1000444912	NEWBURGH	NY		10/25/2024		224,004	0	(13)	0	0	(13)	0	2,740	2,727	0	0	0
1000444916	LINDEN	NJ		10/25/2024		421,149	0	(38)	0	0	(38)	0	4,509	4,471	0	0	0
1000444927	LEES SUMMIT	MO		10/25/2024		178,795	0	(29)	0	0	(29)	0	1,911	1,882	0	0	0
1000444929	FLORENCE	AL		10/25/2024		91,374	0	(9)	0	0	(9)	0	1,027	1,019	0	0	0
1000444931	INDIANAPOLIS	IN		10/25/2024		124,800	0	(28)	0	0	(28)	0	1,133	1,104	0	0	0
1000444937	LANCASTER	OH		10/25/2024		213,270	0	(30)	0	0	(30)	0	2,263	2,233	0	0	0
1000444939	INDIANAPOLIS	IN		10/25/2024		142,313	0	(22)	0	0	(22)	0	1,409	1,387	0	0	0
1000444943	ORANGE	NJ		10/25/2024		516,182	0	16	0	0	16	0	6,083	6,100	0	0	0
1000444947	MARTINSBURG	WV		10/25/2024		207,298	0	(27)	0	0	(27)	0	2,154	2,127	0	0	0
1000444951	WICHITA	KS		10/25/2024		93,599	0	(16)	0	0	(16)	0	951	935	0	0	0
1000444953	WICHITA	KS		10/25/2024		135,153	0	(19)	0	0	(19)	0	1,493	1,475	0	0	0
1000444955	DECATUR	GA		10/25/2024		134,845	0	(40)	0	0	(40)	0	1,919	1,879	0	0	0
1000444957	CLEVELAND	OH		10/25/2024		94,715	0	(15)	0	0	(15)	0	967	953	0	0	0
1000444959	HEMPSTEAD	TX		10/25/2024		151,955	0	(22)	0	0	(22)	0	1,596	1,574	0	0	0
1000444961	PECKVILLE	PA		10/25/2024		216,749	0	(36)	0	0	(36)	0	2,198	2,162	0	0	0
1000444963	PLEASANTVILLE	NJ		10/25/2024		236,209	0	(55)	0	0	(55)	0	2,238	2,183	0	0	0
1000444965	LAREDO	TX		10/25/2024		94,969	0	(12)	0	0	(12)	0	1,081	1,068	0	0	0
1000444969	CLEVELAND HEIGHTS	OH		10/25/2024		100,218	0	(16)	0	0	(16)	0	1,105	1,089	0	0	0
1000444977	LOS ANGELES	CA		10/25/2024		689,199	0	(84)	0	0	(84)	0	7,583	7,498	0	0	0
1000444979	TRENTON	NJ		10/25/2024		162,841	0	(11)	0	0	(11)	0	1,881	1,870	0	0	0
1000444981	CLEVELAND	MS		10/25/2024		103,003	0	(11)	0	0	(11)	0	1,074	1,063	0	0	0
1000444985	RICHMOND	VA		10/25/2024		195,921	0	(35)	0	0	(35)	0	2,040	2,005	0	0	0
1000444987	DETROIT	MI		10/25/2024		261,822	0	(37)	0	0	(37)	0	2,708	2,671	0	0	0
1000444997	WATERBURY	CT		10/25/2024		358,194	0	(65)	0	0	(65)	0	3,380	3,315	0	0	0
1000444999	BEAUMONT	TX		10/25/2024		88,050	0	(7)	0	0	(7)	0	1,035	1,028	0	0	0
1000445001	LOUISVILLE	KY		10/25/2024		92,172	0	(6)	0	0	(6)	0	1,114	1,108	0	0	0
1000445005	CHICAGO	IL		10/25/2024		225,469	0	(25)	0	0	(25)	0	2,446	2,421	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000445009	CLEVELAND	OH		10/25/2024		121,941	0	(15)	0	0	(15)	0	1,278	1,263	0	0	0
1000445011	JACKSON	MS		10/25/2024		99,957	0	(20)	0	0	(20)	0	984	963	0	0	0
1000445013	TRENTON	NJ		10/25/2024		141,658	0	(11)	0	0	(11)	0	1,647	1,636	0	0	0
1000445017	MANCHESTER	NJ		10/25/2024		242,427	0	(22)	0	0	(22)	0	2,967	2,945	0	0	0
1000445019	SEYMOUR	CT		10/25/2024		275,272	0	(34)	0	0	(34)	0	3,249	3,215	0	0	0
1000445021	REX	GA		10/25/2024		177,491	0	(27)	0	0	(27)	0	1,901	1,874	0	0	0
1000445025	INKSTER	MI		10/25/2024		79,712	0	(15)	0	0	(15)	0	821	807	0	0	0
1000445027	BRONX	NY		10/25/2024		268,113	0	(30)	0	0	(30)	0	2,790	2,760	0	0	0
1000445033	EVANSVILLE	IN		10/25/2024		101,587	0	(9)	0	0	(9)	0	1,155	1,145	0	0	0
1000445035	MORAINE	OH		10/25/2024		91,183	0	(13)	0	0	(13)	0	967	953	0	0	0
1000445039	MIDLAND	TX		10/25/2024		187,310	0	(44)	0	0	(44)	0	1,901	1,857	0	0	0
1000445043	EAST CHICAGO	IN		10/25/2024		179,084	0	(30)	0	0	(30)	0	2,000	1,970	0	0	0
1000445045	BATON ROUGE	LA		10/25/2024		124,471	0	(16)	0	0	(16)	0	1,288	1,272	0	0	0
1000445047	ATTLEBORO	MA		10/25/2024		314,330	0	(39)	0	0	(39)	0	3,360	3,320	0	0	0
1000445049	PATERSON	NJ		10/25/2024		551,466	0	(24)	0	0	(24)	0	6,432	6,407	0	0	0
1000445051	HILLCREST HGTS	MD		10/25/2024		261,054	0	(35)	0	0	(35)	0	2,788	2,753	0	0	0
1000445055	BALTIMORE	MD		10/25/2024		246,778	0	(25)	0	0	(25)	0	2,848	2,823	0	0	0
1000445057	HAGERSTOWN	MD		10/25/2024		92,736	0	(14)	0	0	(14)	0	949	934	0	0	0
1000445059	SAINT LOUIS	MO		10/25/2024		90,776	0	(21)	0	0	(21)	0	847	826	0	0	0
1000445061	NEW HAVEN	CT		10/25/2024		201,022	0	(14)	0	0	(14)	0	2,235	2,220	0	0	0
1000445069	NEW HAVEN	CT		10/25/2024		326,601	0	(68)	0	0	(68)	0	2,927	2,859	0	0	0
1000445071	LITTLE ROCK	AR		10/25/2024		155,975	0	(8)	0	0	(8)	0	1,913	1,905	0	0	0
1000445075	GOOSE CREEK	SC		10/25/2024		239,728	0	(17)	0	0	(17)	0	2,811	2,794	0	0	0
1000445081	GULFPORT	MS		10/25/2024		86,733	0	(19)	0	0	(19)	0	734	716	0	0	0
1000445085	GULFPORT	MS		10/25/2024		78,848	0	(17)	0	0	(17)	0	667	651	0	0	0
1000445087	GULFPORT	MS		10/25/2024		86,733	0	(19)	0	0	(19)	0	734	716	0	0	0
1000445089	GULFPORT	MS		10/25/2024		86,733	0	(19)	0	0	(19)	0	734	716	0	0	0
1000445091	SAINT LOUIS	MO		10/25/2024		97,420	0	(18)	0	0	(18)	0	982	964	0	0	0
1000445093	SAINT LOUIS	MO		10/25/2024		83,298	0	(277)	0	0	(277)	0	14,679	14,402	0	0	0
1000445095	GULFPORT	MS		10/25/2024		86,733	0	(19)	0	0	(19)	0	734	716	0	0	0
1000445099	GULFPORT	MS		10/25/2024		86,733	0	(19)	0	0	(19)	0	734	716	0	0	0
1000445101	GULFPORT	MS		10/25/2024		86,733	0	(19)	0	0	(19)	0	734	716	0	0	0
1000445107	JACKSON	NJ		10/25/2024		335,170	0	(6)	0	0	(6)	0	4,048	4,042	0	0	0
1000445111	LOUISVILLE	KY		10/25/2024		215,056	0	(25)	0	0	(25)	0	2,559	2,534	0	0	0
1000445113	WILMINGTON	DE		10/25/2024		81,626	0	(11)	0	0	(11)	0	821	810	0	0	0
1000445123	NEW HAVEN	CT		10/25/2024		224,902	0	(23)	0	0	(23)	0	2,537	2,514	0	0	0
1000445127	NEWARK	NJ		10/25/2024		652,876	0	11	0	0	11	0	7,814	7,825	0	0	0
1000445131	BROOKLYN	MD		10/25/2024		148,559	0	(13)	0	0	(13)	0	1,648	1,634	0	0	0
1000445137	WATERBURY	CT		10/25/2024		362,937	0	(41)	0	0	(41)	0	3,977	3,936	0	0	0
1000445139	WATERBURY	CT		10/25/2024		326,598	0	(39)	0	0	(39)	0	3,557	3,518	0	0	0
1000445143	DETROIT	MI		10/25/2024		126,159	0	(13)	0	0	(13)	0	1,398	1,385	0	0	0
1000445145	TRENTON	NJ		10/25/2024		152,099	0	(13)	0	0	(13)	0	1,734	1,721	0	0	0
1000445147	INDIANAPOLIS	IN		10/25/2024		334,146	0	(41)	0	0	(41)	0	3,892	3,851	0	0	0
1000445155	TRENTON	NJ		10/25/2024		195,300	0	1	0	0	1	0	3,454	3,454	0	0	0
1000445163	NEW HAVEN	CT		10/25/2024		331,445	0	(22)	0	0	(22)	0	3,676	3,654	0	0	0
1000445167	BLYTHEVILLE	AR		10/25/2024		133,268	0	(15)	0	0	(15)	0	1,515	1,500	0	0	0
1000445171	TRENTON	NJ		10/25/2024		142,637	0	(3)	0	0	(3)	0	1,731	1,728	0	0	0
1000445173	MILWAUKEE	WI		10/25/2024		78,721	0	(9)	0	0	(9)	0	867	858	0	0	0
1000445193	INDIANAPOLIS	IN		10/25/2024		335,567	0	(39)	0	0	(39)	0	3,842	3,803	0	0	0
1000445195	TRENTON	NJ		10/25/2024		151,653	0	(10)	0	0	(10)	0	1,669	1,658	0	0	0
1000445199	BRANDON	MS		10/23/2024		228,465	0	20	0	0	20	0	2,843	2,863	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000445201	DOVER	DE		10/23/2024		176,856	0	(23)	0	0	(23)	0	1,687	1,664	0	0	0
1000445207	STRATFORD	CT		10/23/2024		317,281	0	7	0	0	7	0	3,748	3,755	0	0	0
1000445213	AMARILLO	TX		10/23/2024		74,929	0	(15)	0	0	(15)	0	751	736	0	0	0
1000445223	SAINT JOSEPH	MO		10/23/2024		104,372	0	(34)	0	0	(34)	0	2,215	2,181	0	0	0
1000445241	BETHLEHEM	PA		12/27/2024		142,301	0	(16)	0	0	(16)	0	1,524	1,508	0	0	0
1000445243	BETHLEHEM	PA		12/27/2024		122,182	0	(14)	0	0	(14)	0	1,326	1,313	0	0	0
1000445245	MIDDLE RIVER	MD		12/27/2024		175,484	0	(51)	0	0	(51)	0	1,819	1,768	0	0	0
1000445251	BALTIMORE	MD		12/27/2024		195,676	0	(56)	0	0	(56)	0	3,438	3,382	0	0	0
1000445261	HOLLYWOOD	FL		12/27/2024		368,189	0	(93)	0	0	(93)	0	3,924	3,831	0	0	0
1000445263	HOUSTON	TX		12/27/2024		176,466	0	(50)	0	0	(50)	0	1,646	1,596	0	0	0
1000445267	CORPUS CHRISTI	TX		12/27/2024		117,202	0	(34)	0	0	(34)	0	1,120	1,086	0	0	0
1000445273	BROOKLYN	NY		12/27/2024		1,896,441	0	(361)	0	0	(361)	0	16,185	15,824	0	0	0
1000445275	LOUISVILLE	KY		12/27/2024		158,005	0	(43)	0	0	(43)	0	1,487	1,443	0	0	0
1000445277	BRIGHTON	TN		12/27/2024		153,821	0	(26)	0	0	(26)	0	1,691	1,665	0	0	0
1000445281	BINGHAMTON	NY		12/27/2024		146,735	0	(77)	0	0	(77)	0	2,799	2,722	0	0	0
1000445283	SAVANNAH	GA		12/27/2024		275,495	0	(65)	0	0	(65)	0	2,580	2,515	0	0	0
1000445290	NEW HAVEN	CT		12/27/2024		228,895	0	(56)	0	0	(56)	0	2,112	2,056	0	0	0
1000445292	BALTIMORE	MD		12/27/2024		158,815	0	(379)	0	0	(379)	0	13,676	13,297	0	0	0
1000445327	DALLAS	TX		12/27/2024		340,824	0	(100)	0	0	(100)	0	3,280	3,180	0	0	0
1000445333	NEWPORT NEWS	VA		12/27/2024		167,703	0	(41)	0	0	(41)	0	1,587	1,546	0	0	0
1000445335	BALTIMORE	MD		12/27/2024		253,524	0	(70)	0	0	(70)	0	2,348	2,278	0	0	0
1000445339	SALISBURY	NC		12/27/2024		175,848	0	(42)	0	0	(42)	0	1,647	1,605	0	0	0
1000445341	LAKELAND	FL		12/27/2024		200,955	0	(42)	0	0	(42)	0	1,921	1,879	0	0	0
1000445346	BEAVERTON	OR		12/27/2024		363,829	0	(89)	0	0	(89)	0	3,470	3,382	0	0	0
1000445351	SAINT CLAIR SHORES	MI		12/27/2024		125,692	0	(15)	0	0	(15)	0	1,412	1,397	0	0	0
1000445356	RIVERDALE	GA		12/27/2024		210,369	0	(60)	0	0	(60)	0	2,084	2,024	0	0	0
1000445358	TIFFIN	OH		12/27/2024		71,155	0	(14)	0	0	(14)	0	1,341	1,327	0	0	0
1000445364	KLAMATH FALLS	OR		12/27/2024		178,358	0	(54)	0	0	(54)	0	1,776	1,722	0	0	0
1000445387	BRONX	NY		12/27/2024		462,694	0	(91)	0	0	(91)	0	3,878	3,786	0	0	0
1000445390	LEHIGH ACRES	FL		12/27/2024		296,296	0	(29)	0	0	(29)	0	3,067	3,038	0	0	0
1000445393	IRVING	TX		12/27/2024		188,465	0	(48)	0	0	(48)	0	2,199	2,151	0	0	0
1000445405	BROOKLYN	NY		12/27/2024		859,023	0	(180)	0	0	(180)	0	7,430	7,250	0	0	0
1000445407	SALISBURY	MD		12/27/2024		184,661	0	(19)	0	0	(19)	0	1,827	1,808	0	0	0
1000445410	ORLANDO	FL		12/27/2024		374,073	0	(117)	0	0	(117)	0	3,858	3,741	0	0	0
1000445412	INDIO	CA		12/27/2024		437,592	0	(67)	0	0	(67)	0	5,073	5,005	0	0	0
1000445414	VIRGINIA BEACH	VA		12/27/2024		316,211	0	(87)	0	0	(87)	0	3,665	3,578	0	0	0
1000445420	CLEVELAND	OH		12/27/2024		133,644	0	(13)	0	0	(13)	0	1,250	1,238	0	0	0
1000445423	DALLAS	TX		12/27/2024		322,828	0	(67)	0	0	(67)	0	2,805	2,738	0	0	0
1000445427	LEVITTOWN	NY		12/27/2024		473,593	0	(98)	0	0	(98)	0	4,808	4,710	0	0	0
1000445434	MEMPHIS	TN		12/27/2024		99,800	0	(21)	0	0	(21)	0	1,013	992	0	0	0
1000445438	PATCHOGUE	NY		12/27/2024		373,374	0	(81)	0	0	(81)	0	3,119	3,038	0	0	0
1000445445	MANCHESTER	NJ		12/27/2024		306,294	0	(82)	0	0	(82)	0	3,215	3,132	0	0	0
1000445449	ALPENA	MI		12/27/2024		80,153	0	(12)	0	0	(12)	0	1,142	1,130	0	0	0
1000445453	BLUE SPRINGS	MO		12/27/2024		197,058	0	(46)	0	0	(46)	0	1,819	1,773	0	0	0
1000445458	MORGANTOWN	PA		12/27/2024		159,083	0	(53)	0	0	(53)	0	4,725	4,672	0	0	0
1000445465	SPRING	TX		12/27/2024		191,191	0	(34)	0	0	(34)	0	2,646	2,612	0	0	0
1000445469	HADDON TOWNSHIP	NJ		12/27/2024		210,727	0	(52)	0	0	(52)	0	2,147	2,095	0	0	0
1000445471	ATLANTA	GA		12/27/2024		264,303	0	(57)	0	0	(57)	0	2,844	2,787	0	0	0
1000445477	GRAND RAPIDS	MI		12/27/2024		206,320	0	(42)	0	0	(42)	0	2,059	2,016	0	0	0
1000445484	LAS VEGAS	NV		12/27/2024		296,132	0	(63)	0	0	(63)	0	3,178	3,115	0	0	0
1000445488	VIRGINIA BEACH	VA		12/27/2024		176,779	0	(45)	0	0	(45)	0	1,700	1,655	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000445496	FRISCO	TX		12/27/2024		280,240	0	(63)	0	0	(63)	0	2,839	2,775	0	0	0
1000445501	ORLANDO	FL		12/27/2024		312,578	0	(45)	0	0	(45)	0	2,912	2,867	0	0	0
1000445511	HOUSTON	TX		12/27/2024		189,313	0	(29)	0	0	(29)	0	1,884	1,855	0	0	0
1000445514	LUBBOCK	TX		12/27/2024		110,275	0	(31)	0	0	(31)	0	1,235	1,204	0	0	0
1000445520	TAMPA	FL		12/27/2024		128,754	0	(25)	0	0	(25)	0	1,085	1,060	0	0	0
1000445532	STERLING HEIGHTS	MI		12/27/2024		247,644	0	(23)	0	0	(23)	0	2,261	2,238	0	0	0
1000445538	GOLDENDALE	WA		12/27/2024		187,298	0	(40)	0	0	(40)	0	1,822	1,782	0	0	0
1000445543	SUWSIOE	FL		12/27/2024		890,789	0	(237)	0	0	(237)	0	9,285	9,048	0	0	0
1000445546	EAU CLAIRE	WI		12/27/2024		128,477	0	(24)	0	0	(24)	0	1,191	1,167	0	0	0
1000445548	CHIPPEWA FALLS	WI		12/27/2024		325,918	0	(86)	0	0	(86)	0	3,374	3,288	0	0	0
1000445551	GREENWELL SPRINGS	LA		12/27/2024		155,713	0	(32)	0	0	(32)	0	1,553	1,522	0	0	0
1000445553	WEST PARK	FL		12/27/2024		196,246	0	(34)	0	0	(34)	0	1,649	1,615	0	0	0
1000445555	CHICAGO	IL		12/27/2024		127,033	0	(30)	0	0	(30)	0	1,233	1,203	0	0	0
1000445559	HYATTSVILLE	MD		12/27/2024		264,142	0	(62)	0	0	(62)	0	2,439	2,376	0	0	0
1000445565	LOS ANGELES	CA		12/27/2024		668,357	0	(98)	0	0	(98)	0	7,370	7,272	0	0	0
1000445569	BATON ROUGE	LA		12/27/2024		95,384	0	(22)	0	0	(22)	0	880	858	0	0	0
1000445573	YUCCA VALLEY	CA		12/27/2024		326,585	0	(69)	0	0	(69)	0	3,414	3,345	0	0	0
1000445575	MECHANICSVILLE	MD		12/27/2024		333,857	0	(80)	0	0	(80)	0	3,180	3,100	0	0	0
1000445579	WILMINGTON	DE		12/27/2024		295,342	0	(52)	0	0	(52)	0	2,469	2,417	0	0	0
1000445581	SPOTSYLVANIA	VA		12/27/2024		476,080	0	(72)	0	0	(72)	0	5,077	5,005	0	0	0
1000445583	GREENACRES	FL		12/27/2024		380,286	0	(71)	0	0	(71)	0	4,293	4,222	0	0	0
1000445589	KANNAPOLIS	NC		12/27/2024		214,680	0	(46)	0	0	(46)	0	2,111	2,065	0	0	0
1000445593	BROWN DEER	WI		12/27/2024		70,303	0	(31)	0	0	(31)	0	2,028	1,997	0	0	0
1000445597	TACOMA	WA		12/27/2024		220,880	0	(56)	0	0	(56)	0	2,194	2,138	0	0	0
1000445599	HESPERIA	CA		12/27/2024		201,643	0	(64)	0	0	(64)	0	4,542	4,478	0	0	0
1000445601	GADSDEN	AL		12/27/2024		76,359	0	(8)	0	0	(8)	0	769	761	0	0	0
1000445603	FEDERAL WAY	WA		12/27/2024		465,742	0	(55)	0	0	(55)	0	5,307	5,253	0	0	0
1000445608	PORT ISABEL	TX		12/27/2024		236,693	0	(47)	0	0	(47)	0	2,305	2,257	0	0	0
1000445621	LEVITTOWN	NY		12/27/2024		487,907	0	(129)	0	0	(129)	0	4,723	4,594	0	0	0
1000445625	COLORADO SPRINGS	CO		12/27/2024		295,900	0	(51)	0	0	(51)	0	2,489	2,438	0	0	0
1000445630	ORLANDO	FL		12/27/2024		355,733	0	(67)	0	0	(67)	0	3,919	3,852	0	0	0
1000445632	HOUSTON	TX		12/27/2024		251,518	0	(64)	0	0	(64)	0	2,498	2,434	0	0	0
1000445641	FAYETTEVILLE	NY		12/27/2024		209,655	0	(52)	0	0	(52)	0	2,068	2,016	0	0	0
1000445647	ROCKFORD	IL		12/27/2024		86,292	0	(8)	0	0	(8)	0	827	819	0	0	0
1000445651	KATY	TX		12/27/2024		242,194	0	(90)	0	0	(90)	0	2,586	2,496	0	0	0
1000445655	WESTON	FL		12/27/2024		332,149	0	(73)	0	0	(73)	0	3,562	3,489	0	0	0
1000445659	BRISTOL	TN		12/27/2024		192,529	0	(46)	0	0	(46)	0	1,810	1,764	0	0	0
1000445664	NEW WINDSOR	NY		12/27/2024		323,091	0	(53)	0	0	(53)	0	3,542	3,489	0	0	0
1000445666	AMITYVILLE	NY		12/27/2024		568,991	0	(100)	0	0	(100)	0	4,901	4,800	0	0	0
1000445675	PHOENIX	AZ		12/27/2024		167,700	0	(27)	0	0	(27)	0	1,752	1,725	0	0	0
1000445677	CALDWELL	ID		12/27/2024		159,349	0	(46)	0	0	(46)	0	1,808	1,762	0	0	0
1000445679	HOUSTON	TX		12/27/2024		259,198	0	(66)	0	0	(66)	0	2,638	2,572	0	0	0
1000445681	SANTA CLARA	CA		12/27/2024		209,770	0	(53)	0	0	(53)	0	2,069	2,016	0	0	0
1000445683	ALGONAC	MI		12/27/2024		67,174	0	(9)	0	0	(9)	0	856	847	0	0	0
1000445685	DAVENPORT	FL		12/27/2024		209,589	0	(66)	0	0	(66)	0	2,464	2,398	0	0	0
1000445687	ARVADA	CO		12/27/2024		535,142	0	(81)	0	0	(81)	0	5,425	5,344	0	0	0
1000445689	RENO	NV		12/27/2024		322,048	0	(65)	0	0	(65)	0	3,190	3,125	0	0	0
1000445695	NEW BRAUNFELS	TX		12/27/2024		212,780	0	(23)	0	0	(23)	0	2,194	2,172	0	0	0
1000445699	LAKEWOOD RANCH	FL		12/27/2024		257,567	0	(59)	0	0	(59)	0	2,917	2,858	0	0	0
1000445701	LAWRENCEVILLE	GA		12/27/2024		187,045	0	(34)	0	0	(34)	0	2,284	2,250	0	0	0
1000445703	CONNEAUT	OH		12/27/2024		125,299	0	(23)	0	0	(23)	0	1,185	1,162	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000445705	HOUSTON	TX		12/27/2024		170,097	0	(810)	0	0	(810)	0	34,069	33,258	0	0	0
1000445707	PINELLAS PARK	FL		12/27/2024		155,684	0	(34)	0	0	(34)	0	1,640	1,607	0	0	0
1000445713	RIVERSIDE	CA		12/27/2024		327,568	0	(75)	0	0	(75)	0	2,951	2,875	0	0	0
1000445719	WHITE HOUSE	TN		12/27/2024		268,894	0	(51)	0	0	(51)	0	1,911	1,860	0	0	0
1000445721	WARNER ROBINS	GA		12/27/2024		141,275	0	(14)	0	0	(14)	0	1,355	1,341	0	0	0
1000445725	MAGNOLIA	DE		12/27/2024		232,141	0	(23)	0	0	(23)	0	2,281	2,257	0	0	0
1000445729	WACO	TX		12/27/2024		132,721	0	(31)	0	0	(31)	0	1,226	1,195	0	0	0
1000445732	STOCKTON	CA		12/27/2024		305,426	0	(32)	0	0	(32)	0	3,150	3,118	0	0	0
1000445734	ROCKFORD	IL		12/27/2024		99,683	0	(18)	0	0	(18)	0	896	877	0	0	0
1000445736	ROCKFORD	IL		12/27/2024		99,896	0	(21)	0	0	(21)	0	948	928	0	0	0
1000445738	OXNARD	CA		12/27/2024		174,751	0	(35)	0	0	(35)	0	2,267	2,232	0	0	0
1000445752	KATY	TX		12/27/2024		240,122	0	(41)	0	0	(41)	0	2,780	2,740	0	0	0
1000445756	TWENTYNINE PALMS	CA		12/27/2024		110,048	0	(22)	0	0	(22)	0	1,272	1,250	0	0	0
1000445758	SEBRING	FL		12/27/2024		181,910	0	(27)	0	0	(27)	0	2,046	2,019	0	0	0
1000445760	GLEN BURNIE	MD		12/27/2024		175,635	0	(19)	0	0	(19)	0	2,143	2,124	0	0	0
1000445762	FORNEY	TX		12/27/2024		250,692	0	(42)	0	0	(42)	0	2,748	2,705	0	0	0
1000445764	FORNEY	TX		12/27/2024		249,786	0	(28)	0	0	(28)	0	2,750	2,722	0	0	0
1000445766	PELLSTON	MI		12/27/2024		334,584	0	(77)	0	0	(77)	0	3,169	3,092	0	0	0
1000445772	ATLANTA	GA		12/27/2024		270,133	0	(47)	0	0	(47)	0	2,309	2,262	0	0	0
1000445774	CHATTANOOGA	TN		12/27/2024		184,637	0	(44)	0	0	(44)	0	1,581	1,537	0	0	0
1000445776	IRVING	TX		12/27/2024		175,417	0	(45)	0	0	(45)	0	1,773	1,727	0	0	0
1000445778	CALIFORNIA CITY	CA		12/27/2024		176,447	0	(40)	0	0	(40)	0	1,938	1,898	0	0	0
1000445781	BUFORD	GA		12/27/2024		335,090	0	(53)	0	0	(53)	0	2,592	2,539	0	0	0
1000445783	NEW ORLEANS	LA		12/27/2024		201,751	0	(19)	0	0	(19)	0	1,874	1,855	0	0	0
1000445787	MYRTLE BEACH	SC		12/27/2024		98,285	0	(22)	0	0	(22)	0	858	836	0	0	0
1000445793	ST. ANNE	IL		12/27/2024		257,104	0	(56)	0	0	(56)	0	2,739	2,682	0	0	0
1000445795	MESA	AZ		12/27/2024		216,064	0	(33)	0	0	(33)	0	2,150	2,117	0	0	0
1000445797	BAKERSFIELD	CA		12/27/2024		152,701	0	(17)	0	0	(17)	0	1,652	1,635	0	0	0
1000445799	TULSA	OK		12/27/2024		150,683	0	(16)	0	0	(16)	0	1,517	1,501	0	0	0
1000445803	PEEKSKILL	NY		12/27/2024		295,987	0	(53)	0	0	(53)	0	2,996	2,943	0	0	0
1000445807	HOUSTON	TX		12/27/2024		176,743	0	(39)	0	0	(39)	0	1,882	1,843	0	0	0
1000445809	JARRELL	TX		12/27/2024		169,123	0	(26)	0	0	(26)	0	1,695	1,669	0	0	0
1000445815	RENTON	WA		12/27/2024		242,276	0	(24)	0	0	(24)	0	2,470	2,446	0	0	0
1000445821	VALRICO	FL		12/27/2024		219,334	0	(56)	0	0	(56)	0	2,387	2,331	0	0	0
1000445823	DENVER	CO		12/27/2024		296,627	0	(69)	0	0	(69)	0	3,156	3,088	0	0	0
1000445826	FOUNTAIN	FL		12/27/2024		169,459	0	(35)	0	0	(35)	0	1,598	1,563	0	0	0
1000445828	BATON ROUGE	LA		12/27/2024		121,144	0	(30)	0	0	(30)	0	1,173	1,144	0	0	0
1000445837	BENTON	KY		12/27/2024		279,722	0	(53)	0	0	(53)	0	2,594	2,541	0	0	0
1000445843	TRAVELERS REST	SC		12/27/2024		199,032	0	(366)	0	0	(366)	0	30,366	30,000	0	0	0
1000445845	MADISON	TN		12/27/2024		281,956	0	(65)	0	0	(65)	0	2,787	2,722	0	0	0
1000445849	MADISON	WI		12/27/2024		284,260	0	(68)	0	0	(68)	0	2,877	2,809	0	0	0
1000445853	LITTLE RIVER	SC		12/27/2024		95,100	0	(23)	0	0	(23)	0	939	917	0	0	0
1000445857	MANILA	UT		12/27/2024		178,302	0	(19)	0	0	(19)	0	1,826	1,807	0	0	0
1000445859	NEW PORT RICHEY	FL		12/27/2024		391,715	0	(93)	0	0	(93)	0	3,966	3,873	0	0	0
1000445863	RANCHO CORDOVA	CA		12/27/2024		173,710	0	(19)	0	0	(19)	0	1,867	1,848	0	0	0
1000445869	NORTH CHARLESTON	SC		12/27/2024		211,116	0	(44)	0	0	(44)	0	2,387	2,343	0	0	0
1000445873	TROY	NY		12/27/2024		194,701	0	(32)	0	0	(32)	0	1,556	1,525	0	0	0
1000445875	GREENVILLE	NC		12/27/2024		221,233	0	(105)	0	0	(105)	0	11,781	11,676	0	0	0
1000445877	FREEPORT	TX		12/27/2024		114,487	0	(23)	0	0	(23)	0	889	866	0	0	0
1000445881	KNOXVILLE	TN		12/27/2024		228,085	0	(22)	0	0	(22)	0	2,134	2,112	0	0	0
1000445883	BROOKLYN	NY		12/27/2024		980,562	0	(151)	0	0	(151)	0	13,155	13,005	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000445885	MIAMI	FL		12/27/2024		469,516	0	(122)	0	0	(122)	0	4,777	4,655	0	0	0
1000445889	FLORISSANT	CO		12/27/2024		316,311	0	(80)	0	0	(80)	0	3,120	3,040	0	0	0
1000445891	SEGUIN	TX		12/27/2024		198,386	0	(50)	0	0	(50)	0	1,957	1,907	0	0	0
1000445893	SEGUIN	TX		12/27/2024		201,789	0	(51)	0	0	(51)	0	1,990	1,940	0	0	0
1000445897	AMANDA	OH		12/27/2024		305,414	0	(33)	0	0	(33)	0	3,227	3,193	0	0	0
1000445899	NEWBURGH	NY		12/27/2024		141,381	0	(13)	0	0	(13)	0	1,281	1,268	0	0	0
1000445903	MERCED	CA		12/27/2024		115,374	0	(29)	0	0	(29)	0	1,138	1,109	0	0	0
1000445905	WINTER SPRINGS	FL		12/27/2024		308,479	0	(53)	0	0	(53)	0	3,464	3,411	0	0	0
1000445907	PLEASANT GROVE	UT		12/27/2024		297,834	0	(64)	0	0	(64)	0	3,436	3,372	0	0	0
1000445909	WATERBURY	CT		12/27/2024		237,020	0	(68)	0	0	(68)	0	2,233	2,164	0	0	0
1000445911	FAYETTEVILLE	NC		12/27/2024		177,872	0	(45)	0	0	(45)	0	1,754	1,710	0	0	0
1000445913	WHITESTOWN	IN		12/27/2024		298,566	0	(64)	0	0	(64)	0	52,495	52,430	0	0	0
1000445915	LAKE IN THE HILLS	IL		12/27/2024		190,272	0	(35)	0	0	(35)	0	1,935	1,900	0	0	0
1000445917	ARLINGTON	TX		12/27/2024		232,557	0	(59)	0	0	(59)	0	2,548	2,489	0	0	0
1000445919	KENNER	LA		12/27/2024		181,533	0	(39)	0	0	(39)	0	1,947	1,908	0	0	0
1000445921	APOPKA	FL		12/27/2024		185,191	0	(49)	0	0	(49)	0	1,621	1,571	0	0	0
1000445935	DETROIT	MI		12/27/2024		68,321	0	(10)	0	0	(10)	0	632	622	0	0	0
1000445939	MIDDLETOWN	IN		12/27/2024		62,252	0	(14)	0	0	(14)	0	713	699	0	0	0
1000445941	YUMA	AZ		12/27/2024		146,368	0	(27)	0	0	(27)	0	1,642	1,615	0	0	0
1000445943	TACOMA	WA		12/27/2024		286,977	0	(74)	0	0	(74)	0	3,205	3,132	0	0	0
1000445945	KNOXVILLE	TN		12/27/2024		149,231	0	(31)	0	0	(31)	0	1,505	1,475	0	0	0
1000445947	LOGAN	UT		12/27/2024		315,278	0	(55)	0	0	(55)	0	3,539	3,484	0	0	0
1000445949	LOGAN	UT		12/27/2024		315,278	0	(55)	0	0	(55)	0	3,539	3,484	0	0	0
1000445953	NEW PLYMOUTH	OH		12/27/2024		627,646	0	(63)	0	0	(63)	0	6,123	6,060	0	0	0
1000445955	NORTHBROOK	IL		12/27/2024		346,402	0	(38)	0	0	(38)	0	3,723	3,685	0	0	0
1000445957	FUQUAY VARINA	NC		12/27/2024		215,117	0	(38)	0	0	(38)	0	2,414	2,375	0	0	0
1000445963	ODESSA	TX		12/27/2024		203,538	0	(366)	0	0	(366)	0	17,973	17,607	0	0	0
1000445965	SOUTH BEND	IN		12/27/2024		344,825	0	(55)	0	0	(55)	0	3,875	3,820	0	0	0
1000445971	IRVINGTON	NJ		12/27/2024		559,476	0	(51)	0	0	(51)	0	6,375	6,324	0	0	0
1000445977	MONTGOMERY	AL		12/27/2024		302,411	0	(40)	0	0	(40)	0	3,556	3,515	0	0	0
1000445983	HAMDEN	CT		12/27/2024		326,048	0	(45)	0	0	(45)	0	4,107	4,062	0	0	0
1000445995	TRENTON	NJ		12/27/2024		117,603	0	(12)	0	0	(12)	0	1,460	1,448	0	0	0
1000445997	NEWBURGH	NY		12/27/2024		319,190	0	(30)	0	0	(30)	0	3,753	3,723	0	0	0
1000446001	YUKON	OK		12/27/2024		178,653	0	(20)	0	0	(20)	0	2,208	2,189	0	0	0
1000446003	BIRMINGHAM	AL		12/27/2024		81,900	0	(19)	0	0	(19)	0	875	856	0	0	0
1000446005	RICHMOND	VA		12/27/2024		283,737	0	(34)	0	0	(34)	0	3,446	3,412	0	0	0
1000446019	CINCINNATI	OH		12/27/2024		133,875	0	(18)	0	0	(18)	0	1,599	1,581	0	0	0
1000446023	NEWARK	NJ		12/27/2024		603,514	0	(43)	0	0	(43)	0	9,961	9,919	0	0	0
1000446057	NEWARK	NJ		12/27/2024		603,860	0	(56)	0	0	(56)	0	7,446	7,390	0	0	0
1000446091	BRIDGEPORT	CT		12/27/2024		316,119	0	(71)	0	0	(71)	0	3,171	3,100	0	0	0
1000446115	LANETT	AL		12/27/2024		93,121	0	(32)	0	0	(32)	0	912	880	0	0	0
1000446127	CULLMAN	AL		12/27/2024		143,660	0	(15)	0	0	(15)	0	4,518	4,503	0	0	0
1000446129	PANORAMA CITY	CA		12/27/2024		311,676	0	(59)	0	0	(59)	0	2,869	2,811	0	0	0
1000446131	SIDNEY	NE		12/27/2024		98,621	0	(17)	0	0	(17)	0	827	810	0	0	0
1000446133	MIAMI	FL		12/27/2024		512,331	0	(124)	0	0	(124)	0	5,185	5,061	0	0	0
1000446137	CLEVELAND	OH		12/27/2024		79,885	0	(8)	0	0	(8)	0	742	734	0	0	0
1000446139	FAIRVIEW HEIGHTS	IL		12/27/2024		223,489	0	(44)	0	0	(44)	0	2,385	2,341	0	0	0
1000446141	NORTH AURORA	IL		12/27/2024		284,841	0	(47)	0	0	(47)	0	3,048	3,001	0	0	0
1000446143	CARROLLTON	TX		12/27/2024		298,778	0	(59)	0	0	(59)	0	3,430	3,371	0	0	0
1000446145	RALEIGH	NC		12/27/2024		174,226	0	(18)	0	0	(18)	0	1,643	1,625	0	0	0
1000446147	GREENSBORO	NC		12/27/2024		155,094	0	(31)	0	0	(31)	0	1,696	1,665	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000446149	WEST COLUMBIA	SC		12/27/2024		128,380	0	(13)	0	0	(13)	0	1,283	1,270	0	0	0
1000446151	ROCHESTER	NY		12/27/2024		85,604	0	(16)	0	0	(16)	0	611	595	0	0	0
1000446153	WARNER ROBINS	GA		12/27/2024		229,169	0	(45)	0	0	(45)	0	2,568	2,523	0	0	0
1000446157	DEARBORN	MI		12/27/2024		229,266	0	(21)	0	0	(21)	0	2,078	2,057	0	0	0
1000446163	TUCSON	AZ		12/27/2024		78,447	0	(9)	0	0	(9)	0	885	876	0	0	0
1000446167	CINCINNATI	OH		12/27/2024		160,475	0	(29)	0	0	(29)	0	2,142	2,113	0	0	0
1000446169	MCKINNEY	TX		12/27/2024		229,430	0	(121)	0	0	(121)	0	7,874	7,752	0	0	0
1000446171	FORT LAUDERDALE	FL		12/27/2024		127,721	0	(31)	0	0	(31)	0	1,472	1,441	0	0	0
1000446173	FORT LAUDERDALE	FL		12/27/2024		103,049	0	(19)	0	0	(19)	0	1,182	1,163	0	0	0
1000446175	COCONUT CREEK	FL		12/27/2024		360,995	0	(78)	0	0	(78)	0	4,039	3,961	0	0	0
1000446177	POMONA PARK	FL		12/27/2024		109,763	0	(26)	0	0	(26)	0	931	905	0	0	0
1000446179	NORTH BAY VILLAGE	FL		12/27/2024		131,163	0	(38)	0	0	(38)	0	1,399	1,361	0	0	0
1000446181	TAMPA	FL		12/27/2024		177,628	0	(45)	0	0	(45)	0	1,585	1,540	0	0	0
1000446185	LAKE WORTH BEACH	FL		12/27/2024		360,786	0	(79)	0	0	(79)	0	3,321	3,242	0	0	0
1000446189	DAVIE	FL		12/27/2024		170,182	0	(44)	0	0	(44)	0	1,705	1,662	0	0	0
1000446191	DORAL	FL		12/27/2024		192,093	0	(147)	0	0	(147)	0	4,877	4,730	0	0	0
1000446193	WELLINGTON	FL		12/27/2024		415,654	0	(95)	0	0	(95)	0	4,677	4,582	0	0	0
1000446197	DAVIE	FL		12/27/2024		244,119	0	(70)	0	0	(70)	0	2,317	2,247	0	0	0
1000446199	FORT LAUDERDALE	FL		12/27/2024		133,967	0	(38)	0	0	(38)	0	1,478	1,440	0	0	0
1000446201	DORAL	FL		12/27/2024		473,823	0	(138)	0	0	(138)	0	7,513	7,375	0	0	0
1000446205	HOLLY HILL	FL		12/27/2024		159,586	0	(517)	0	0	(517)	0	12,443	11,926	0	0	0
1000446207	DELRAY BEACH	FL		12/27/2024		536,309	0	(114)	0	0	(114)	0	5,216	5,101	0	0	0
1000446209	MIAMI	FL		12/27/2024		202,403	0	(57)	0	0	(57)	0	2,070	2,013	0	0	0
1000446211	MIAMI	FL		12/27/2024		163,790	0	(50)	0	0	(50)	0	1,943	1,893	0	0	0
1000446213	TAMPA	FL		12/27/2024		71,145	0	(7)	0	0	(7)	0	718	711	0	0	0
1000446215	MIAMI BEACH	FL		12/27/2024		158,857	0	(36)	0	0	(36)	0	3,375	3,339	0	0	0
1000446217	KISSIMMEE	FL		12/27/2024		175,372	0	(39)	0	0	(39)	0	3,753	3,714	0	0	0
1000446219	ORLANDO	FL		12/27/2024		115,147	0	(30)	0	0	(30)	0	1,159	1,129	0	0	0
1000446221	WINTER PARK	FL		12/27/2024		234,796	0	(57)	0	0	(57)	0	2,372	2,315	0	0	0
1000446223	NORTH MIAMI BEACH	FL		12/27/2024		360,257	0	(433)	0	0	(433)	0	15,163	14,730	0	0	0
1000446225	MIAMI	FL		12/27/2024		116,861	0	(39)	0	0	(39)	0	2,765	2,726	0	0	0
1000446227	MIAMI	FL		12/27/2024		107,245	0	(36)	0	0	(36)	0	1,413	1,377	0	0	0
1000446229	MIAMI BEACH	FL		12/27/2024		126,159	0	(35)	0	0	(35)	0	1,216	1,181	0	0	0
1000446231	AVENTURA	FL		12/27/2024		176,137	0	(54)	0	0	(54)	0	2,001	1,947	0	0	0
1000446235	LAKE WORTH	FL		12/27/2024		367,885	0	(78)	0	0	(78)	0	3,553	3,475	0	0	0
1000446237	COCONUT CREEK	FL		12/27/2024		275,992	0	(153)	0	0	(153)	0	6,196	6,043	0	0	0
1000446239	MIAMI	FL		12/27/2024		141,366	0	(38)	0	0	(38)	0	1,687	1,649	0	0	0
1000446243	NORTH MIAMI BEACH	FL		12/27/2024		226,455	0	(64)	0	0	(64)	0	2,651	2,587	0	0	0
1000446245	FORT LAUDERDALE	FL		12/27/2024		110,187	0	(34)	0	0	(34)	0	1,107	1,073	0	0	0
1000446247	RIVIERA BEACH	FL		12/27/2024		206,151	0	(45)	0	0	(45)	0	2,173	2,128	0	0	0
1000446249	SARASOTA	FL		12/27/2024		313,922	0	(2,938)	0	0	(2,938)	0	65,775	62,837	0	0	0
1000446251	MIAMI	FL		12/27/2024		211,289	0	(65)	0	0	(65)	0	2,123	2,058	0	0	0
1000446255	MIAMI	FL		12/27/2024		215,954	0	(55)	0	0	(55)	0	2,138	2,084	0	0	0
1000446257	ORLANDO	FL		12/27/2024		132,055	0	(41)	0	0	(41)	0	1,327	1,286	0	0	0
1000446259	SUNRISE	FL		12/27/2024		129,414	0	(40)	0	0	(40)	0	3,341	3,301	0	0	0
1000446261	LAUDERHILL	FL		12/27/2024		102,592	0	(23)	0	0	(23)	0	915	892	0	0	0
1000446269	MIAMI	FL		12/27/2024		232,099	0	(4,718)	0	0	(4,718)	0	86,796	82,078	0	0	0
1000446271	MIAMI	FL		12/27/2024		164,438	0	(34)	0	0	(34)	0	2,442	2,408	0	0	0
1000446273	LAUDERHILL	FL		12/27/2024		445,914	0	(134)	0	0	(134)	0	4,396	4,262	0	0	0
1000446275	MIAMI	FL		12/27/2024		154,354	0	(60)	0	0	(60)	0	2,455	2,394	0	0	0
1000446277	MIAMI	FL		12/27/2024		732,950	0	(169)	0	0	(169)	0	7,114	6,945	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000446279	MIAMI	FL		12/27/2024		147,245	0	(38)	0	0	(38)	0	1,843	1,806	0	0	0
1000446281	HOUSTON	TX		12/27/2024		342,340	0	(40)	0	0	(40)	0	3,722	3,682	0	0	0
1000446285	ODESSA	TX		12/27/2024		221,673	0	(283)	0	0	(283)	0	19,977	19,694	0	0	0
1000446287	HALTOM CITY	TX		12/27/2024		239,929	0	(59)	0	0	(59)	0	2,310	2,251	0	0	0
1000446289	DELTONA	FL		12/27/2024		179,581	0	(42)	0	0	(42)	0	1,819	1,776	0	0	0
1000446303	CLAYMONT	DE		12/27/2024		99,996	0	(11)	0	0	(11)	0	1,128	1,117	0	0	0
1000446311	OXNARD	CA		12/27/2024		229,223	0	(23)	0	0	(23)	0	2,581	2,558	0	0	0
1000446313	PHARR	TX		12/27/2024		297,147	0	(53)	0	0	(53)	0	3,277	3,225	0	0	0
1000446315	COLUMBUS	OH		12/27/2024		184,720	0	(28)	0	0	(28)	0	1,873	1,845	0	0	0
1000446317	MIRAMAR	FL		12/27/2024		178,850	0	(44)	0	0	(44)	0	2,095	2,051	0	0	0
1000446321	BOLIVIA	NC		12/27/2024		343,514	0	(246)	0	0	(246)	0	9,666	9,420	0	0	0
1000446323	STONE MOUNTAIN	GA		12/27/2024		234,616	0	(50)	0	0	(50)	0	2,500	2,451	0	0	0
1000446325	JACKSONVILLE	FL		12/27/2024		127,701	0	(19)	0	0	(19)	0	1,263	1,244	0	0	0
1000446331	BALTIMORE	MD		12/27/2024		185,342	0	(31)	0	0	(31)	0	1,982	1,951	0	0	0
1000446333	HOUSTON	TX		12/27/2024		202,775	0	(50)	0	0	(50)	0	2,065	2,015	0	0	0
1000446335	ORLANDO	FL		12/27/2024		272,175	0	(49)	0	0	(49)	0	2,980	2,931	0	0	0
1000446337	BRASELTON	GA		12/27/2024		325,401	0	(55)	0	0	(55)	0	3,654	3,598	0	0	0
1000446347	BUFORD	GA		12/27/2024		350,665	0	(58)	0	0	(58)	0	2,852	2,793	0	0	0
1000446357	NEW BRAUNFELS	TX		12/27/2024		158,169	0	(15)	0	0	(15)	0	1,742	1,727	0	0	0
1000446359	KLAMATH FALLS	OR		12/27/2024		152,658	0	(19)	0	0	(19)	0	1,860	1,841	0	0	0
1000446361	MADISON	NY		12/27/2024		165,304	0	(39)	0	0	(39)	0	1,936	1,898	0	0	0
1000446363	SAINT LOUIS	MO		12/27/2024		81,508	0	(37)	0	0	(37)	0	2,354	2,317	0	0	0
1000446365	CLEVELAND	OH		12/27/2024		81,288	0	(8)	0	0	(8)	0	774	766	0	0	0
1000446375	LILBURN	GA		12/27/2024		242,795	0	(29)	0	0	(29)	0	3,154	3,126	0	0	0
1000446377	TAMARAC	FL		12/27/2024		287,679	0	(53)	0	0	(53)	0	3,552	3,500	0	0	0
1000446379	HASLET	TX		12/27/2024		205,741	0	(527)	0	0	(527)	0	33,914	33,387	0	0	0
1000446383	REYNOLDSBURG	OH		12/27/2024		260,594	0	(41)	0	0	(41)	0	3,000	2,959	0	0	0
1000446385	HOUSTON	TX		12/27/2024		153,446	0	(21)	0	0	(21)	0	1,756	1,735	0	0	0
1000446387	UPPER DARBY	PA		12/27/2024		152,689	0	(15)	0	0	(15)	0	1,594	1,579	0	0	0
1000446389	LEAGUE CITY	TX		12/27/2024		157,948	0	(29)	0	0	(29)	0	2,182	2,153	0	0	0
1000446393	POOLER	GA		12/27/2024		260,499	0	(33)	0	0	(33)	0	3,302	3,269	0	0	0
1000446395	TALLAHASSEE	FL		12/27/2024		381,864	0	(453)	0	0	(453)	0	26,520	26,067	0	0	0
1000446397	JONESBORO	GA		12/27/2024		159,145	0	(36)	0	0	(36)	0	1,827	1,791	0	0	0
1000446399	INDIANAPOLIS	IN		12/27/2024		126,308	0	(35)	0	0	(35)	0	1,274	1,239	0	0	0
1000446401	CLEARWATER	FL		12/27/2024		431,132	0	(1,580)	0	0	(1,580)	0	68,827	67,247	0	0	0
1000446405	RICHMOND	TX		12/27/2024		535,866	0	(157)	0	0	(157)	0	5,136	4,979	0	0	0
1000446409	LAKEWOOD	CO		12/27/2024		370,529	0	(46)	0	0	(46)	0	4,595	4,549	0	0	0
1000446415	LOUISVILLE	KY		12/27/2024		144,128	0	(76)	0	0	(76)	0	4,085	4,008	0	0	0
1000446417	TALLAHASSEE	FL		12/27/2024		260,832	0	(57)	0	0	(57)	0	4,007	3,950	0	0	0
1000446419	SPRING	TX		12/27/2024		198,142	0	(142)	0	0	(142)	0	4,724	4,582	0	0	0
1000446433	MIAMI	FL		12/27/2024		370,459	0	(155)	0	0	(155)	0	8,025	7,870	0	0	0
1000446435	GARDENA	CA		12/27/2024		700,792	0	(120)	0	0	(120)	0	8,060	7,941	0	0	0
1000446439	TALLAHASSEE	FL		12/27/2024		131,003	0	(23)	0	0	(23)	0	1,511	1,488	0	0	0
1000446443	BALTIMORE	MD		12/27/2024		340,113	0	(49)	0	0	(49)	0	3,736	3,686	0	0	0
1000446445	PIKESVILLE	MD		12/27/2024		313,174	0	(62)	0	0	(62)	0	3,621	3,559	0	0	0
1000446449	NEWARK	NJ		12/27/2024		454,310	0	(32)	0	0	(32)	0	5,678	5,645	0	0	0
1000446451	KILLEEN	TX		12/27/2024		186,862	0	(22)	0	0	(22)	0	2,502	2,480	0	0	0
1000446453	COLUMBIA	SC		12/27/2024		153,108	0	(13)	0	0	(13)	0	1,859	1,846	0	0	0
1000446455	ROCKDALE	TX		12/27/2024		187,304	0	(35)	0	0	(35)	0	1,746	1,711	0	0	0
1000446457	FLORENCE	KY		12/27/2024		201,567	0	(36)	0	0	(36)	0	2,207	2,171	0	0	0
1000446459	MILWAUKEE	WI		12/27/2024		164,793	0	(24)	0	0	(24)	0	1,899	1,875	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000446461	DANVILLE	VA		12/27/2024		136,717	0	(42)	0	0	(42)	0	1,529	1,487	0	0	0
1000446463	FAYETTEVILLE	NC		12/27/2024		211,156	0	(42)	0	0	(42)	0	2,253	2,212	0	0	0
1000446471	LAS VEGAS	NV		12/27/2024		219,387	0	(31)	0	0	(31)	0	3,042	3,011	0	0	0
1000446481	WINTER PARK	CO		12/27/2024		339,881	0	(21)	0	0	(21)	0	3,637	3,616	0	0	0
1000446483	PANAMA CITY BEACH	FL		12/27/2024		663,686	0	(208)	0	0	(208)	0	7,413	7,206	0	0	0
1000446485	MOSES LAKE	WA		12/27/2024		166,971	0	(34)	0	0	(34)	0	1,881	1,847	0	0	0
1000446489	EVERSON	WA		12/27/2024		491,955	0	(103)	0	0	(103)	0	5,080	4,977	0	0	0
1000446495	NEWARK	NJ		12/27/2024		620,001	0	(37)	0	0	(37)	0	7,774	7,737	0	0	0
1000446499	MINNEAPOLIS	MN		12/27/2024		232,471	0	(63)	0	0	(63)	0	2,059	1,996	0	0	0
1000446503	HAZELWOOD	MO		12/27/2024		128,663	0	(38)	0	0	(38)	0	1,242	1,204	0	0	0
1000446511	JACKSONVILLE	FL		12/27/2024		182,742	0	(45)	0	0	(45)	0	2,120	2,076	0	0	0
1000446515	JACKSONVILLE	FL		12/27/2024		113,806	0	(24)	0	0	(24)	0	1,039	1,015	0	0	0
1000446519	MACON	GA		12/27/2024		124,237	0	(34)	0	0	(34)	0	1,327	1,293	0	0	0
1000446525	FAYETTEVILLE	GA		12/27/2024		347,889	0	(85)	0	0	(85)	0	3,483	3,399	0	0	0
1000446527	KANSAS CITY	MO		12/27/2024		212,536	0	(75)	0	0	(75)	0	2,775	2,700	0	0	0
1000446533	COVINGTON	GA		12/27/2024		215,979	0	(26)	0	0	(26)	0	2,380	2,354	0	0	0
1000446539	FOREST HILL	TX		12/27/2024		795,201	0	(181)	0	0	(181)	0	7,478	7,297	0	0	0
1000446543	COLOMA	MI		12/27/2024		287,811	0	(54)	0	0	(54)	0	2,788	2,735	0	0	0
1000446547	CARIBOU	ME		12/27/2024		96,449	0	(21)	0	0	(21)	0	821	800	0	0	0
1000446551	SALISBURY	MD		12/27/2024		193,569	0	(22)	0	0	(22)	0	2,183	2,160	0	0	0
1000446563	DALLAS	TX		12/27/2024		250,758	0	(19)	0	0	(19)	0	3,047	3,028	0	0	0
1000446565	MONROE	NC		12/27/2024		239,367	0	(38)	0	0	(38)	0	5,907	5,870	0	0	0
1000446567	MONROE	NC		12/27/2024		239,367	0	(38)	0	0	(38)	0	5,907	5,870	0	0	0
1000446575	LAS VEGAS	NV		12/27/2024		241,548	0	(47)	0	0	(47)	0	2,707	2,660	0	0	0
1000446577	COLUMBUS	GA		12/27/2024		113,977	0	(11)	0	0	(11)	0	1,244	1,233	0	0	0
1000446579	SAN ANTONIO	TX		12/27/2024		150,940	0	(111)	0	0	(111)	0	3,948	3,838	0	0	0
1000446583	DOWNEY	CA		12/27/2024		636,831	0	(82)	0	0	(82)	0	7,348	7,266	0	0	0
1000446585	SAN ANTONIO	TX		12/27/2024		173,877	0	(20)	0	0	(20)	0	2,209	2,189	0	0	0
1000446589	HUMBLE	TX		12/27/2024		157,210	0	(89)	0	0	(89)	0	5,208	5,118	0	0	0
1000446591	VIENNA	VA		12/27/2024		278,141	0	(56)	0	0	(56)	0	3,371	3,315	0	0	0
1000446593	SAN BERNARDINO	CA		12/27/2024		422,222	0	(38)	0	0	(38)	0	5,500	5,462	0	0	0
1000446595	SANTA PAULA	CA		12/27/2024		382,222	0	(86)	0	0	(86)	0	4,485	4,400	0	0	0
1000446597	MILWAUKEE	WI		12/27/2024		260,779	0	(45)	0	0	(45)	0	2,574	2,529	0	0	0
1000446601	TAMPA	FL		12/27/2024		364,003	0	(28)	0	0	(28)	0	4,424	4,396	0	0	0
1000446603	GAITHERSBURG	MD		12/27/2024		111,896	0	(19)	0	0	(19)	0	1,226	1,207	0	0	0
1000446605	JOSHUA TREE	CA		12/27/2024		288,076	0	(35)	0	0	(35)	0	3,315	3,280	0	0	0
1000446607	BIRMINGHAM	AL		12/27/2024		188,453	0	(25)	0	0	(25)	0	2,651	2,626	0	0	0
1000446609	SOUTH BAY	FL		12/27/2024		128,999	0	(36)	0	0	(36)	0	1,402	1,366	0	0	0
1000446613	KNOXVILLE	TN		12/27/2024		292,675	0	(65)	0	0	(65)	0	3,159	3,094	0	0	0
1000446621	BETHLEHEM	PA		12/27/2024		204,489	0	(21)	0	0	(21)	0	2,073	2,052	0	0	0
1000446627	WASHINGTON	DC		12/27/2024		941,617	0	(202)	0	0	(202)	0	10,422	10,220	0	0	0
1000446643	WEST PALM BEACH	FL		12/27/2024		158,319	0	(46)	0	0	(46)	0	1,618	1,573	0	0	0
1000446649	AURORA	CO		12/27/2024		273,768	0	(400)	0	0	(400)	0	14,020	13,620	0	0	0
1000446651	ODENVILLE	AL		12/27/2024		168,833	0	(9)	0	0	(9)	0	2,154	2,146	0	0	0
1000446655	NORMAN	OK		12/27/2024		224,936	0	(6)	0	0	(6)	0	1,620	1,614	0	0	0
1000446657	NORMAN	OK		12/27/2024		218,820	0	(8)	0	0	(8)	0	2,032	2,024	0	0	0
1000446661	HOUSTON	TX		12/27/2024		159,422	0	(9)	0	0	(9)	0	3,252	3,243	0	0	0
1000446663	GERMANTOWN	MD		12/27/2024		159,151	0	(47)	0	0	(47)	0	1,786	1,739	0	0	0
1000446665	LINCOLN	AL		12/27/2024		150,637	0	7	0	0	7	0	2,028	2,035	0	0	0
1000446667	BAKERSFIELD	CA		12/27/2024		217,433	0	(43)	0	0	(43)	0	2,506	2,463	0	0	0
1000446671	LUBBOCK	TX		12/27/2024		171,000	0	(14)	0	0	(14)	0	2,064	2,050	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000446673	SAN ANTONIO	TX		12/27/2024		155,840	0	(24)	0	0	(24)	0	1,752	1,728	0	0	0
1000446677	VIRGINIA BEACH	VA		12/27/2024		234,824	0	(41)	0	0	(41)	0	2,573	2,532	0	0	0
1000446679	HUMBLE	TX		12/27/2024		167,052	0	(244)	0	0	(244)	0	13,518	13,274	0	0	0
1000446681	SPOKANE	WA		12/27/2024		222,747	0	(26)	0	0	(26)	0	2,754	2,729	0	0	0
1000446683	POMPANO BEACH	FL		12/27/2024		204,539	0	(23)	0	0	(23)	0	2,384	2,361	0	0	0
1000446689	GUN BARREL CITY	TX		12/27/2024		221,031	0	(40)	0	0	(40)	0	2,421	2,381	0	0	0
1000446691	FORT WASHINGTON	MD		12/27/2024		298,101	0	(43)	0	0	(43)	0	3,174	3,131	0	0	0
1000446693	LOS ANGELES	CA		12/27/2024		1,161,735	0	(72)	0	0	(72)	0	14,469	14,398	0	0	0
1000446695	GRESHAM	OR		12/27/2024		376,438	0	(77)	0	0	(77)	0	4,210	4,134	0	0	0
1000446697	CRESTLINE	CA		12/27/2024		320,062	0	(33)	0	0	(33)	0	3,701	3,668	0	0	0
1000446701	OAKLAND PARK	FL		12/27/2024		372,212	0	(53)	0	0	(53)	0	4,291	4,238	0	0	0
1000446705	HOOVER	AL		12/27/2024		242,946	0	(44)	0	0	(44)	0	2,860	2,817	0	0	0
1000446707	OLIVE BRANCH	MS		12/27/2024		246,003	0	(26)	0	0	(26)	0	2,740	2,714	0	0	0
1000446711	FAYETTEVILLE	GA		12/27/2024		232,384	0	(133)	0	0	(133)	0	8,084	7,951	0	0	0
1000446717	COLMAR	PA		12/27/2024		328,748	0	(99)	0	0	(99)	0	3,718	3,618	0	0	0
1000446719	OWENSBORO	KY		12/27/2024		157,065	0	(36)	0	0	(36)	0	2,160	2,125	0	0	0
1000446729	EDMOND	OK		12/27/2024		209,885	0	(47)	0	0	(47)	0	2,584	2,537	0	0	0
1000446731	BRYANT	AR		12/27/2024		170,149	0	(137)	0	0	(137)	0	6,449	6,312	0	0	0
1000446733	CHARLOTTE	NC		12/27/2024		279,129	0	(53)	0	0	(53)	0	3,033	2,980	0	0	0
1000447185	ELMWOOD PARK	NJ		10/25/2024		506,101	0	1	0	0	1	0	5,626	5,627	0	0	0
1000447192	SAN ANTONIO	TX		10/25/2024		94,305	0	(13)	0	0	(13)	0	728	715	0	0	0
1000447196	DALLAS	TX		10/25/2024		239,521	0	(17)	0	0	(17)	0	2,295	2,277	0	0	0
1000447202	HYANNIS	MA		10/25/2024		551,672	0	(32)	0	0	(32)	0	5,218	5,186	0	0	0
1000447204	AKRON	OH		10/25/2024		247,492	0	(21)	0	0	(21)	0	2,298	2,278	0	0	0
1000447216	NASHVILLE	TN		10/25/2024		490,321	0	(403)	0	0	(403)	0	3,772	3,368	0	0	0
1000447224	GARDNER	MA		10/25/2024		273,907	0	(15)	0	0	(15)	0	2,566	2,551	0	0	0
1000447234	GARY	IN		10/25/2024		117,021	0	(11)	0	0	(11)	0	1,055	1,045	0	0	0
1000447238	CHICAGO	IL		10/25/2024		364,062	0	(36)	0	0	(36)	0	3,330	3,294	0	0	0
1000447244	SAN ANTONIO	TX		10/25/2024		142,372	0	(13)	0	0	(13)	0	1,404	1,391	0	0	0
1000447254	YOUNGSTOWN	OH		10/25/2024		116,727	0	(15)	0	0	(15)	0	1,048	1,033	0	0	0
1000447264	SAN ANTONIO	TX		10/25/2024		420,740	0	(18)	0	0	(18)	0	3,876	3,858	0	0	0
1000447266	BRIGHTON	MA		10/25/2024		1,471,940	0	(133)	0	0	(133)	0	13,333	13,199	0	0	0
1000447268	EVERETT	MA		10/25/2024		288,219	0	(32)	0	0	(32)	0	2,849	2,816	0	0	0
1000447270	YARMOUTH	MA		10/25/2024		527,001	0	(12)	0	0	(12)	0	5,363	5,350	0	0	0
1000447272	MURFREESBORO	TN		10/25/2024		247,259	0	8	0	0	8	0	2,867	2,875	0	0	0
1000447280	LAKEWOOD	NJ		11/12/2024		370,098	0	(49)	0	0	(49)	0	4,547	4,499	0	0	0
1000447282	PORT RICHEY	FL		11/12/2024		205,845	0	(28)	0	0	(28)	0	2,298	2,270	0	0	0
1000447286	MAGNOLIA	TX		11/12/2024		218,079	0	(25)	0	0	(25)	0	2,710	2,685	0	0	0
1000447288	BENTON	AR		11/12/2024		111,157	0	(21)	0	0	(21)	0	1,182	1,160	0	0	0
1000447290	CHICAGO	IL		12/20/2024		126,406	0	(26)	0	0	(26)	0	1,106	1,080	0	0	0
1000447292	CINCINNATI	OH		11/12/2024		164,938	0	(18)	0	0	(18)	0	2,112	2,094	0	0	0
1000447298	GRAND RAPIDS	MI		11/12/2024		218,395	0	(25)	0	0	(25)	0	2,593	2,568	0	0	0
1000447300	LUBBOCK	TX		11/12/2024		111,352	0	(14)	0	0	(14)	0	1,374	1,360	0	0	0
1000447302	ERLANGER	KY		11/12/2024		177,112	0	(15)	0	0	(15)	0	2,218	2,203	0	0	0
1000447312	GRAND RAPIDS	MI		11/12/2024		207,801	0	(24)	0	0	(24)	0	2,467	2,444	0	0	0
1000447314	OCALA	FL		12/11/2024		132,469	0	(14)	0	0	(14)	0	1,606	1,592	0	0	0
1000447316	JACKSONVILLE	FL		11/12/2024		108,466	0	(8)	0	0	(8)	0	1,440	1,432	0	0	0
1000447318	BALTIMORE	MD		11/12/2024		202,065	0	(38)	0	0	(38)	0	2,478	2,440	0	0	0
1000447320	SALISBURY	NC		11/12/2024		110,300	0	(12)	0	0	(12)	0	1,371	1,359	0	0	0
1000447324	HAZLETON	PA		11/12/2024		266,238	0	(58)	0	0	(58)	0	2,634	2,576	0	0	0
1000447326	PHOENIXVILLE	PA		11/12/2024		437,888	0	(45)	0	0	(45)	0	5,256	5,212	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000447336	COVINGTON	KY		11/12/2024		167,995	0	(21)	0	0	(21)	0	2,117	2,096	0	0	0
1000447338	PIKESVILLE	MD		12/11/2024		94,659	0	(14)	0	0	(14)	0	1,112	1,097	0	0	0
1000447340	LEES SUMMIT	MO		11/12/2024		194,134	0	40	0	0	40	0	2,859	2,900	0	0	0
1000447344	COLUMBUS	GA		11/12/2024		100,882	0	(17)	0	0	(17)	0	1,126	1,110	0	0	0
1000447346	JACKSON	MS		11/12/2024		111,621	0	(8)	0	0	(8)	0	1,285	1,277	0	0	0
1000447348	BENTON	AR		11/12/2024		150,783	0	(20)	0	0	(20)	0	1,764	1,744	0	0	0
1000447350	AKRON	OH		11/12/2024		255,642	0	(35)	0	0	(35)	0	2,842	2,807	0	0	0
1000447352	AKRON	OH		11/12/2024		213,629	0	(30)	0	0	(30)	0	2,375	2,345	0	0	0
1000447354	MILLERSVILLE	MD		11/12/2024		384,079	0	(56)	0	0	(56)	0	4,473	4,418	0	0	0
1000447358	ERIE	PA		11/12/2024		93,432	0	(8)	0	0	(8)	0	927	919	0	0	0
1000447362	SPARTANBURG	SC		11/12/2024		233,038	0	(24)	0	0	(24)	0	2,260	2,237	0	0	0
1000447364	BALTIMORE	MD		11/12/2024		232,235	0	(47)	0	0	(47)	0	2,579	2,532	0	0	0
1000447368	STURGIS	MI		11/12/2024		95,879	0	(10)	0	0	(10)	0	1,182	1,172	0	0	0
1000447372	NEW BERLIN	WI		11/12/2024		261,119	0	(32)	0	0	(32)	0	3,116	3,084	0	0	0
1000447374	ATLANTA	GA		11/12/2024		321,765	0	(28)	0	0	(28)	0	3,895	3,866	0	0	0
1000447376	FRANKLIN PARK	NJ		12/11/2024		159,234	0	(22)	0	0	(22)	0	1,876	1,854	0	0	0
1000447378	PHILADELPHIA	PA		11/12/2024		146,697	0	(15)	0	0	(15)	0	1,579	1,564	0	0	0
1000447380	MILLERSVILLE	MD		11/12/2024		371,875	0	(43)	0	0	(43)	0	4,285	4,242	0	0	0
1000447382	JACKSONVILLE	FL		11/12/2024		101,549	0	(11)	0	0	(11)	0	1,308	1,296	0	0	0
1000447384	SAN ANTONIO	TX		11/12/2024		262,010	0	(28)	0	0	(28)	0	3,160	3,132	0	0	0
1000447386	COLUMBUS	OH		11/12/2024		313,992	0	(40)	0	0	(40)	0	3,547	3,507	0	0	0
1000447388	TUCSON	AZ		12/11/2024		234,369	0	(23)	0	0	(23)	0	2,947	2,925	0	0	0
1000447390	TUCSON	AZ		11/12/2024		435,521	0	(44)	0	0	(44)	0	5,508	5,464	0	0	0
1000447392	TUCSON	AZ		12/11/2024		406,308	0	(43)	0	0	(43)	0	5,041	4,998	0	0	0
1000447394	MEMPHIS	TN		11/12/2024		113,022	0	(13)	0	0	(13)	0	1,396	1,383	0	0	0
1000447396	FORT WAYNE	IN		11/12/2024		127,772	0	18	0	0	18	0	1,840	1,858	0	0	0
1000447400	WINDSOR MILL	MD		11/12/2024		245,880	0	(36)	0	0	(36)	0	2,884	2,848	0	0	0
1000447402	MEMPHIS	TN		12/11/2024		157,090	0	(20)	0	0	(20)	0	1,797	1,777	0	0	0
1000447404	DECATUR	GA		11/12/2024		179,821	0	(19)	0	0	(19)	0	2,191	2,172	0	0	0
1000447408	GRAND RAPIDS	MI		11/12/2024		177,979	0	(32)	0	0	(32)	0	2,011	1,979	0	0	0
1000447410	COLLEGE PARK	GA		11/12/2024		214,478	0	(28)	0	0	(28)	0	2,468	2,440	0	0	0
1000447414	MIDDLETOWN	NY		12/11/2024		254,423	0	(30)	0	0	(30)	0	2,602	2,572	0	0	0
1000447416	MEMPHIS	TN		11/12/2024		150,498	0	(24)	0	0	(24)	0	1,658	1,634	0	0	0
1000447429	PARMA	OH		11/12/2024		172,827	0	(24)	0	0	(24)	0	1,956	1,932	0	0	0
1000447431	FORT MYERS	FL		11/12/2024		107,266	0	34	0	0	34	0	1,655	1,689	0	0	0
1000447433	LEHIGH ACRES	FL		11/12/2024		181,276	0	43	0	0	43	0	2,680	2,723	0	0	0
1000447441	MILLTOWN	NJ		11/12/2024		257,010	0	(32)	0	0	(32)	0	3,300	3,267	0	0	0
1000447445	ROMULUS	MI		11/12/2024		147,949	0	(25)	0	0	(25)	0	1,741	1,716	0	0	0
1000447447	VIRGINIA BEACH	VA		11/12/2024		275,253	0	(34)	0	0	(34)	0	3,410	3,376	0	0	0
1000447449	TAMPA	FL		12/11/2024		290,238	0	(13)	0	0	(13)	0	290,238	290,225	0	0	0
1000447451	GROVER	NC		11/12/2024		130,716	0	(14)	0	0	(14)	0	1,681	1,667	0	0	0
1000447453	CAROLEEN	NC		11/12/2024		134,987	0	(14)	0	0	(14)	0	1,726	1,713	0	0	0
1000447455	HUNTSVILLE	AL		11/12/2024		142,667	0	(29)	0	0	(29)	0	3,872	3,843	0	0	0
1000447459	SIKESTON	MO		12/11/2024		144,648	0	(14)	0	0	(14)	0	1,733	1,720	0	0	0
1000447461	MACON	GA		11/12/2024		84,698	0	(13)	0	0	(13)	0	972	959	0	0	0
1000447467	LAKE WORTH BEACH	FL		12/11/2024		1,002,940	0	(113)	0	0	(113)	0	11,179	11,065	0	0	0
1000447471	PIEDMONT	OK		11/12/2024		293,587	0	(31)	0	0	(31)	0	3,522	3,491	0	0	0
1000447473	BETHANY	OK		11/12/2024		283,117	0	(35)	0	0	(35)	0	3,390	3,355	0	0	0
1000447475	LEE'S SUMMIT	MO		12/11/2024		157,995	0	(24)	0	0	(24)	0	1,838	1,814	0	0	0
1000447477	FINDLAY	OH		11/12/2024		121,181	0	(17)	0	0	(17)	0	1,444	1,427	0	0	0
1000447483	PHILADELPHIA	PA		12/11/2024		121,160	0	(12)	0	0	(12)	0	1,330	1,317	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000447487	CHICAGO	IL		12/11/2024		241,284	0	(955)	0	0	(955)	0	2,165	1,210	0	0	0
1000447491	MUNCIE	IN		11/12/2024		105,456	0	(12)	0	0	(12)	0	1,229	1,217	0	0	0
1000447493	MIDDLETOWN	OH		11/12/2024		199,201	0	(25)	0	0	(25)	0	2,253	2,229	0	0	0
1000447495	FRANKLIN	OH		11/12/2024		172,386	0	(21)	0	0	(21)	0	1,950	1,929	0	0	0
1000447497	BEACHWOOD	NJ		12/11/2024		249,780	0	(35)	0	0	(35)	0	2,790	2,755	0	0	0
1000447501	WATHENA	KS		11/12/2024		108,247	0	(18)	0	0	(18)	0	1,181	1,162	0	0	0
1000447503	MCCOMB	MS		12/11/2024		99,760	0	(13)	0	0	(13)	0	1,125	1,113	0	0	0
1000447505	ORANGE	CA		12/11/2024		1,023,785	0	(131)	0	0	(131)	0	10,930	10,799	0	0	0
1000447507	GARY	IN		12/11/2024		106,935	0	(12)	0	0	(12)	0	1,296	1,284	0	0	0
1000447509	GARY	IN		12/11/2024		118,691	0	(16)	0	0	(16)	0	1,388	1,371	0	0	0
1000447511	NEW BERLIN	WI		12/11/2024		327,214	0	(45)	0	0	(45)	0	3,936	3,891	0	0	0
1000447513	ALBANY	GA		12/11/2024		151,224	0	(17)	0	0	(17)	0	1,763	1,746	0	0	0
1000447521	COLUMBUS	OH		11/12/2024		195,599	0	(27)	0	0	(27)	0	2,322	2,295	0	0	0
1000447525	JACKSON	MS		11/12/2024		107,642	0	(15)	0	0	(15)	0	1,218	1,202	0	0	0
1000447527	BROOKLYN	NY		12/11/2024		971,665	0	(134)	0	0	(134)	0	11,631	11,498	0	0	0
1000447531	PITTSBURGH	PA		12/11/2024		116,082	0	(10)	0	0	(10)	0	1,127	1,116	0	0	0
1000447543	BOUND BROOK	NJ		12/11/2024		288,012	0	(29)	0	0	(29)	0	3,548	3,518	0	0	0
1000447545	SILVER SPRING	MD		12/11/2024		323,312	0	(46)	0	0	(46)	0	3,507	3,460	0	0	0
1000447549	GERMANTOWN	MD		12/11/2024		310,553	0	(38)	0	0	(38)	0	3,375	3,337	0	0	0
1000447551	CROSSVILLE	TN		11/12/2024		229,853	0	(28)	0	0	(28)	0	2,542	2,514	0	0	0
1000447553	SAINT JOSEPH	MO		12/11/2024		112,771	0	(22)	0	0	(22)	0	1,229	1,206	0	0	0
1000447555	JACKSONVILLE	FL		12/11/2024		140,129	0	(15)	0	0	(15)	0	1,732	1,718	0	0	0
1000447557	CLEVELAND	OH		12/11/2024		78,813	0	(7)	0	0	(7)	0	722	714	0	0	0
1000447568	HARRISONBURG	VA		12/11/2024		217,959	0	(24)	0	0	(24)	0	2,648	2,624	0	0	0
1000447570	DELRAY BEACH	FL		12/11/2024		454,107	0	(55)	0	0	(55)	0	5,257	5,202	0	0	0
1000447574	BUCKEYE	AZ		11/12/2024		298,833	0	(47)	0	0	(47)	0	3,250	3,203	0	0	0
1000447576	LA PORTE	TX		11/12/2024		179,974	0	(39)	0	0	(39)	0	1,832	1,793	0	0	0
1000447578	FLORENCE	KY		12/11/2024		229,506	0	(29)	0	0	(29)	0	3,023	2,994	0	0	0
1000447580	DETROIT	MI		12/11/2024		271,137	0	(24)	0	0	(24)	0	2,522	2,498	0	0	0
1000447584	WARSAW	IN		11/12/2024		109,166	0	(16)	0	0	(16)	0	1,242	1,226	0	0	0
1000447586	ROANOKE	VA		12/11/2024		122,722	0	(17)	0	0	(17)	0	1,457	1,440	0	0	0
1000447588	ROANOKE	VA		12/11/2024		117,421	0	(13)	0	0	(13)	0	1,484	1,471	0	0	0
1000447590	ROANOKE	VA		12/11/2024		109,058	0	(12)	0	0	(12)	0	1,414	1,402	0	0	0
1000447594	COLDWATER	MI		11/12/2024		181,425	0	(18)	0	0	(18)	0	2,165	2,146	0	0	0
1000447596	PHENIX CITY	AL		11/12/2024		119,505	0	(19)	0	0	(19)	0	1,378	1,359	0	0	0
1000447598	OMAHA	NE		12/11/2024		194,879	0	(22)	0	0	(22)	0	2,241	2,219	0	0	0
1000447600	MINNEAPOLIS	MN		11/12/2024		231,830	0	(31)	0	0	(31)	0	2,640	2,608	0	0	0
1000447606	CHICAGO	IL		12/11/2024		268,094	0	(35)	0	0	(35)	0	3,191	3,156	0	0	0
1000447608	BURBANK	IL		12/11/2024		223,593	0	(27)	0	0	(27)	0	2,569	2,541	0	0	0
1000447612	STAFFORD	TX		12/11/2024		195,148	0	(46)	0	0	(46)	0	2,086	2,040	0	0	0
1000447616	LITITZ	PA		12/11/2024		274,922	0	(26)	0	0	(26)	0	2,763	2,738	0	0	0
1000447618	ROSWELL	NM		12/11/2024		127,059	0	(3)	0	0	(3)	0	1,878	1,875	0	0	0
1000447628	SAINT JOSEPH	MO		12/11/2024		116,772	0	(24)	0	0	(24)	0	1,271	1,248	0	0	0
1000447634	GOLDEN	CO		12/11/2024		601,298	0	(91)	0	0	(91)	0	7,615	7,524	0	0	0
1000447636	MESQUITE	TX		12/11/2024		241,087	0	(26)	0	0	(26)	0	2,779	2,753	0	0	0
1000447638	WINCHESTER	VA		12/11/2024		273,013	0	(26)	0	0	(26)	0	3,214	3,188	0	0	0
1000447640	HARRISBURG	PA		12/11/2024		129,830	0	(11)	0	0	(11)	0	1,234	1,222	0	0	0
1000447642	RENTON	WA		12/11/2024		381,101	0	(37)	0	0	(37)	0	4,939	4,902	0	0	0
1000447644	TAMPA	FL		12/11/2024		178,005	0	(24)	0	0	(24)	0	1,577	1,553	0	0	0
1000447646	MONTGOMERY	AL		11/12/2024		80,210	0	(16)	0	0	(16)	0	844	828	0	0	0
1000447648	MONTGOMERY	AL		11/12/2024		89,554	0	(18)	0	0	(18)	0	942	924	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000447652	ERIE	PA		12/11/2024		104,769	0	(10)	0	0	(10)	0	1,130	1,120	0	0	0
1000447656	STONE MOUNTAIN	GA		02/04/2025		0	0	15	0	0	15	0	1,378	1,392	0	0	0
1000447658	PETERSBURG	VA		12/11/2024		201,053	0	(32)	0	0	(32)	0	2,424	2,392	0	0	0
1000447660	PETERSBURG	VA		12/11/2024		208,234	0	(33)	0	0	(33)	0	2,510	2,478	0	0	0
1000447675	DALLAS	TX		10/23/2024		232,814	0	(46)	0	0	(46)	0	2,390	2,344	0	0	0
1000447679	GREENFIELD	WI		10/23/2024		174,213	0	(24)	0	0	(24)	0	1,935	1,912	0	0	0
1000447681	COLLINSVILLE	IL		10/23/2024		193,188	0	(13)	0	0	(13)	0	2,225	2,212	0	0	0
1000447685	STATESVILLE	NC		10/23/2024		331,774	0	(26)	0	0	(26)	0	3,885	3,859	0	0	0
1000447687	MILWAUKEE	WI		10/23/2024		150,316	0	(8)	0	0	(8)	0	1,734	1,726	0	0	0
1000447689	GREENSBORO	NC		10/23/2024		164,157	0	(23)	0	0	(23)	0	1,823	1,799	0	0	0
1000447700	LAWRENCEVILLE	GA		10/23/2024		286,078	0	1	0	0	1	0	4,008	4,008	0	0	0
1000447702	INDIANAPOLIS	IN		10/23/2024		202,097	0	(13)	0	0	(13)	0	2,117	2,104	0	0	0
1000447706	FORT WORTH	TX		10/23/2024		171,206	0	(17)	0	0	(17)	0	1,954	1,937	0	0	0
1000447714	NEW ORLEANS	LA		10/23/2024		418,854	0	(20)	0	0	(20)	0	4,610	4,591	0	0	0
1000447716	BALTIMORE	MD		10/23/2024		250,209	0	8	0	0	8	0	3,046	3,054	0	0	0
1000447718	HOUSTON	TX		10/23/2024		133,490	0	(7)	0	0	(7)	0	1,530	1,522	0	0	0
1000447720	ANGLETON	TX		10/23/2024		115,628	0	(2)	0	0	(2)	0	1,402	1,400	0	0	0
1000447722	LA PORTE	TX		10/23/2024		127,966	0	(8)	0	0	(8)	0	1,466	1,458	0	0	0
1000447724	SEABROOK	TX		10/23/2024		147,054	0	(9)	0	0	(9)	0	1,684	1,675	0	0	0
1000447730	OXFORD	MI		10/23/2024		187,051	0	(24)	0	0	(24)	0	1,817	1,793	0	0	0
1000447732	ROANOKE	VA		10/23/2024		132,092	0	(6)	0	0	(6)	0	1,560	1,554	0	0	0
1000447734	BALTIMORE	MD		10/23/2024		167,570	0	(16)	0	0	(16)	0	1,836	1,821	0	0	0
1000447740	DETROIT	MI		10/23/2024		114,732	0	(15)	0	0	(15)	0	1,187	1,172	0	0	0
1000447742	FOSTORIA	OH		10/23/2024		75,440	0	(2)	0	0	(2)	0	888	886	0	0	0
1000447744	LANSING	MI		10/23/2024		97,928	0	(3)	0	0	(3)	0	1,105	1,102	0	0	0
1000447748	HANOVER PARK	IL		10/23/2024		211,974	0	(14)	0	0	(14)	0	2,500	2,487	0	0	0
1000447750	NEW ORLEANS	LA		10/23/2024		239,569	0	(33)	0	0	(33)	0	2,880	2,847	0	0	0
1000447752	DETROIT	MI		10/23/2024		85,088	0	(6)	0	0	(6)	0	928	922	0	0	0
1000447766	CINCINNATI	OH		10/23/2024		299,707	0	(419)	0	0	(419)	0	299,707	299,288	0	0	0
1000447768	PITTSBURGH	PA		10/23/2024		114,944	0	(4)	0	0	(4)	0	1,320	1,316	0	0	0
1000447770	ST. LOUIS	MO		10/23/2024		203,588	0	(20)	0	0	(20)	0	2,215	2,195	0	0	0
1000447772	NEW ORLEANS	LA		10/23/2024		426,909	0	(20)	0	0	(20)	0	4,699	4,679	0	0	0
1000447778	LINCOLN PARK	MI		10/23/2024		79,737	0	1	0	0	1	0	964	965	0	0	0
1000447780	KINGSTON	PA		10/23/2024		212,598	0	(21)	0	0	(21)	0	2,426	2,405	0	0	0
1000447784	BESSEMER	AL		10/23/2024		116,437	0	(3)	0	0	(3)	0	1,369	1,366	0	0	0
1000447786	CENTER POINT	AL		10/23/2024		106,695	0	(2)	0	0	(2)	0	1,256	1,253	0	0	0
1000447792	SOUTHFIELD	MI		10/23/2024		103,348	0	3	0	0	3	0	1,317	1,320	0	0	0
1000447794	FERNDALE	MI		10/23/2024		104,342	0	3	0	0	3	0	1,330	1,333	0	0	0
1000447796	CINCINNATI	OH		10/23/2024		255,206	0	80	0	0	80	0	3,560	3,640	0	0	0
1000447798	FORT WORTH	TX		11/06/2024		242,854	0	(17)	0	0	(17)	0	2,779	2,761	0	0	0
1000447802	CINCINNATI	OH		10/23/2024		261,233	0	(8)	0	0	(8)	0	2,930	2,922	0	0	0
1000447804	KETTERING	OH		10/23/2024		193,296	0	(12)	0	0	(12)	0	2,061	2,050	0	0	0
1000447808	MILWAUKEE	WI		10/23/2024		96,093	0	(10)	0	0	(10)	0	1,046	1,036	0	0	0
1000447812	BOYNTON BEACH	FL		11/06/2024		220,710	0	(6)	0	0	(6)	0	2,786	2,781	0	0	0
1000447818	CINCINNATI	OH		10/23/2024		192,910	0	(6)	0	0	(6)	0	2,164	2,158	0	0	0
1000447820	CINCINNATI	OH		10/23/2024		203,012	0	(16)	0	0	(16)	0	2,332	2,316	0	0	0
1000447822	FAYETTEVILLE	NC		10/23/2024		152,431	0	(16)	0	0	(16)	0	1,619	1,603	0	0	0
1000447824	ROME	GA		10/23/2024		141,709	0	(12)	0	0	(12)	0	2,014	2,002	0	0	0
1000447826	PUEBLO	CO		10/23/2024		164,682	0	24	0	0	24	0	2,168	2,192	0	0	0
1000447828	PITTSBURGH	PA		10/23/2024		113,022	0	(1)	0	0	(1)	0	1,339	1,338	0	0	0
1000447830	PHILADELPHIA	PA		10/23/2024		244,238	0	(4)	0	0	(4)	0	4,666	4,662	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000447832	HATTIESBURG	MS		10/23/2024		98,294	0	(6)	0	0	(6)	0	1,133	1,128	0	0	0
1000447838	BALTIMORE	MD		10/23/2024		343,003	0	(32)	0	0	(32)	0	3,670	3,638	0	0	0
1000447840	PHILADELPHIA	PA		10/23/2024		136,818	0	(11)	0	0	(11)	0	1,528	1,517	0	0	0
1000447842	MOLINE	IL		10/23/2024		83,552	0	(8)	0	0	(8)	0	909	901	0	0	0
1000447844	COLORADO SPRINGS	CO		10/23/2024		411,143	0	6	0	0	6	0	4,968	4,974	0	0	0
1000447856	MEMPHIS	TN		10/25/2024		95,772	0	(10)	0	0	(10)	0	899	889	0	0	0
1000447860	DALLAS	GA		10/25/2024		311,208	0	(25)	0	0	(25)	0	2,984	2,959	0	0	0
1000447862	MILWAUKEE	WI		10/25/2024		127,664	0	(15)	0	0	(15)	0	1,089	1,074	0	0	0
1000447864	PETERSBURG	VA		10/25/2024		114,060	0	(7)	0	0	(7)	0	1,076	1,069	0	0	0
1000447873	GARY	IN		10/25/2024		89,980	0	(9)	0	0	(9)	0	1,726	1,717	0	0	0
1000447875	WEST PALM BEACH	FL		10/25/2024		256,463	0	49	0	0	49	0	3,316	3,365	0	0	0
1000447877	LITTLE FERRY	NJ		10/25/2024		345,913	0	(23)	0	0	(23)	0	3,008	2,985	0	0	0
1000447879	BROOKLYN	NY		10/25/2024		1,719,397	0	(97)	0	0	(97)	0	17,185	17,088	0	0	0
1000447881	MORTON GROVE	IL		10/25/2024		340,901	0	(27)	0	0	(27)	0	2,913	2,886	0	0	0
1000447883	HOUSTON	TX		10/25/2024		164,316	0	(14)	0	0	(14)	0	1,538	1,524	0	0	0
1000447887	MIDDLETOWN	NY		10/25/2024		383,689	0	(31)	0	0	(31)	0	3,158	3,126	0	0	0
1000447889	HOMESTEAD	FL		10/25/2024		363,597	0	(34)	0	0	(34)	0	3,729	3,695	0	0	0
1000447891	WINDHAM	CT		10/25/2024		303,561	0	(16)	0	0	(16)	0	2,767	2,751	0	0	0
1000447895	ORANGE	NJ		10/25/2024		298,290	0	(49)	0	0	(49)	0	2,510	2,460	0	0	0
1000447897	BUFFALO	NY		10/25/2024		146,512	0	(15)	0	0	(15)	0	1,242	1,227	0	0	0
1000447899	BUFFALO	NY		10/25/2024		126,457	0	(11)	0	0	(11)	0	1,133	1,122	0	0	0
1000447901	BIG SPRING	TX		10/25/2024		121,844	0	(15)	0	0	(15)	0	1,023	1,008	0	0	0
1000447903	COLUMBUS	OH		10/25/2024		269,742	0	(27)	0	0	(27)	0	2,346	2,318	0	0	0
1000447912	ELMHURST	NY		10/25/2024		734,787	0	(84)	0	0	(84)	0	7,086	7,002	0	0	0
1000447914	CHICAGO	IL		10/25/2024		287,299	0	(34)	0	0	(34)	0	2,299	2,265	0	0	0
1000447916	BRICK TOWNSHIP	NJ		10/25/2024		200,332	0	(6)	0	0	(6)	0	1,865	1,859	0	0	0
1000447918	DETROIT	MI		10/25/2024		80,805	0	(9)	0	0	(9)	0	751	742	0	0	0
1000447920	WILMINGTON	NC		10/25/2024		230,427	0	(18)	0	0	(18)	0	2,112	2,094	0	0	0
1000447922	GULF BREEZE	FL		10/25/2024		199,765	0	(23)	0	0	(23)	0	1,933	1,910	0	0	0
1000447924	WESTMINSTER	CO		10/25/2024		512,919	0	(50)	0	0	(50)	0	4,192	4,142	0	0	0
1000447926	SELDEN	NY		10/25/2024		372,547	0	(40)	0	0	(40)	0	3,489	3,450	0	0	0
1000447932	NEPTUNE CITY	NJ		10/25/2024		509,549	0	(50)	0	0	(50)	0	4,028	3,979	0	0	0
1000447934	WACO	TX		10/25/2024		124,587	0	(16)	0	0	(16)	0	1,081	1,065	0	0	0
1000447940	ERLANGER	KY		10/25/2024		173,923	0	(10)	0	0	(10)	0	1,601	1,591	0	0	0
1000447944	CLEVELAND	OH		10/25/2024		95,038	0	(6)	0	0	(6)	0	886	881	0	0	0
1000447946	OCEAN SPRINGS	MS		10/25/2024		184,827	0	(16)	0	0	(16)	0	1,960	1,944	0	0	0
1000447948	GULFPORT	MS		10/25/2024		103,737	0	(10)	0	0	(10)	0	1,099	1,089	0	0	0
1000447950	DANIA BEACH	FL		10/25/2024		368,940	0	(47)	0	0	(47)	0	3,856	3,809	0	0	0
1000447952	PEEKSKILL	NY		10/25/2024		525,090	0	(47)	0	0	(47)	0	4,274	4,228	0	0	0
1000447954	BRENTWOOD	NY		10/25/2024		538,893	0	(53)	0	0	(53)	0	4,670	4,618	0	0	0
1000447956	BRONX	NY		10/25/2024		552,350	0	(20)	0	0	(20)	0	4,540	4,520	0	0	0
1000447958	SPRINGFIELD	NJ		10/25/2024		588,715	0	(57)	0	0	(57)	0	5,113	5,056	0	0	0
1000447964	WESTBURY	NY		10/25/2024		581,618	0	(47)	0	0	(47)	0	5,215	5,168	0	0	0
1000447968	MASTIC BEACH	NY		10/25/2024		405,369	0	(32)	0	0	(32)	0	3,601	3,570	0	0	0
1000447974	HOMEWOOD	IL		10/25/2024		213,065	0	(13)	0	0	(13)	0	1,953	1,940	0	0	0
1000447980	FORT PIERCE	FL		10/25/2024		235,675	0	(19)	0	0	(19)	0	2,125	2,106	0	0	0
1000447982	OKLAHOMA CITY	OK		10/25/2024		337,293	0	(41)	0	0	(41)	0	2,956	2,915	0	0	0
1000447984	NEW ORLEANS	LA		10/25/2024		501,990	0	(21)	0	0	(21)	0	4,824	4,803	0	0	0
1000447986	MONROE	NC		10/25/2024		467,964	0	0	0	0	0	0	297	297	0	0	0
1000447988	MESQUITE	TX		10/25/2024		160,903	0	(15)	0	0	(15)	0	1,524	1,509	0	0	0
1000447992	HOWELL TOWNSHIP	NJ		10/25/2024		404,946	0	(39)	0	0	(39)	0	3,285	3,245	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000447999	OSWEGO	IL		10/25/2024		315,527	0	(28)	0	0	(28)	0	2,671	2,643	0	0	0
1000448001	WOODSTOCK	GA		10/25/2024		247,771	0	(30)	0	0	(30)	0	2,173	2,143	0	0	0
1000448005	JACKSONVILLE BEACH	FL		10/25/2024		430,038	0	(42)	0	0	(42)	0	4,072	4,029	0	0	0
1000448007	CUTLER BAY	FL		10/25/2024		182,133	0	(22)	0	0	(22)	0	1,571	1,548	0	0	0
1000448009	FORT PIERCE	FL		10/25/2024		242,435	0	(25)	0	0	(25)	0	2,195	2,171	0	0	0
1000448019	PITTSBURGH	PA		10/25/2024		341,326	0	(42)	0	0	(42)	0	3,121	3,079	0	0	0
1000448021	BROOKLYN	NY		10/25/2024		815,794	0	(72)	0	0	(72)	0	7,216	7,144	0	0	0
1000448025	TRENTON	NJ		10/25/2024		130,163	0	(9)	0	0	(9)	0	1,169	1,161	0	0	0
1000448027	JERSEY CITY	NJ		10/25/2024		721,723	0	(30)	0	0	(30)	0	6,354	6,325	0	0	0
1000448029	INDIANAPOLIS	IN		10/25/2024		209,062	0	(29)	0	0	(29)	0	1,572	1,542	0	0	0
1000448031	LAKELAND	FL		10/25/2024		352,095	0	(39)	0	0	(39)	0	2,849	2,811	0	0	0
1000448033	LAFAYETTE	IN		10/25/2024		192,375	0	(17)	0	0	(17)	0	1,680	1,664	0	0	0
1000448037	HAZEL CREST	IL		10/25/2024		198,568	0	(14)	0	0	(14)	0	1,709	1,696	0	0	0
1000448039	OAK LAWN	IL		10/25/2024		322,721	0	(18)	0	0	(18)	0	3,041	3,023	0	0	0
1000448041	DAVENPORT	FL		10/25/2024		217,492	0	(35)	0	0	(35)	0	1,872	1,837	0	0	0
1000448043	JERSEY CITY	NJ		10/25/2024		558,204	0	(35)	0	0	(35)	0	4,692	4,657	0	0	0
1000448045	NEWARK	NJ		10/25/2024		557,224	0	(37)	0	0	(37)	0	4,681	4,644	0	0	0
1000448047	NEWARK	NJ		10/25/2024		408,822	0	(28)	0	0	(28)	0	3,745	3,717	0	0	0
1000448049	QUEENS	NY		10/25/2024		1,506,514	0	(49)	0	0	(49)	0	15,456	15,407	0	0	0
1000448051	AKRON	OH		10/25/2024		87,250	0	(12)	0	0	(12)	0	742	730	0	0	0
1000448053	AKRON	OH		10/25/2024		78,530	0	(10)	0	0	(10)	0	669	659	0	0	0
1000448055	AKRON	OH		10/25/2024		79,308	0	(10)	0	0	(10)	0	675	665	0	0	0
1000448057	BRISTOL	CT		10/25/2024		225,360	0	2	0	0	2	0	2,220	2,222	0	0	0
1000448061	ARLINGTON	TX		10/25/2024		252,272	0	(23)	0	0	(23)	0	2,202	2,180	0	0	0
1000448063	TORRINGTON	CT		10/25/2024		198,883	0	2	0	0	2	0	1,990	1,992	0	0	0
1000448065	LORAIN	OH		10/25/2024		100,040	0	(9)	0	0	(9)	0	848	838	0	0	0
1000448067	FORT WORTH	TX		10/25/2024		223,121	0	(10)	0	0	(10)	0	2,217	2,207	0	0	0
1000448069	SICKERVILLE	NJ		10/25/2024		241,051	0	(23)	0	0	(23)	0	2,090	2,066	0	0	0
1000448076	NEWARK	NJ		10/25/2024		445,506	0	(24)	0	0	(24)	0	4,051	4,027	0	0	0
1000448080	ROMEOVILLE	IL		10/25/2024		213,083	0	(19)	0	0	(19)	0	2,050	2,031	0	0	0
1000448082	KANSAS CITY	MO		10/25/2024		158,826	0	(18)	0	0	(18)	0	1,340	1,322	0	0	0
1000448084	FAIRFAX	VA		10/25/2024		449,152	0	19	0	0	19	0	4,915	4,933	0	0	0
1000448088	LAKE IN THE HILLS	IL		10/25/2024		257,871	0	(23)	0	0	(23)	0	2,250	2,227	0	0	0
1000448092	RALEIGH	NC		10/25/2024		215,709	0	(20)	0	0	(20)	0	1,864	1,843	0	0	0
1000448094	HANOVER PARK	IL		10/25/2024		313,434	0	(24)	0	0	(24)	0	2,785	2,762	0	0	0
1000448096	WESTVILLE	NJ		10/25/2024		225,846	0	(21)	0	0	(21)	0	2,016	1,995	0	0	0
1000448100	HARVEST	AL		10/25/2024		130,677	0	(11)	0	0	(11)	0	1,200	1,189	0	0	0
1000448102	JACKSON	MS		10/25/2024		76,848	0	(7)	0	0	(7)	0	715	708	0	0	0
1000448104	CENTRAL ISLIP	NY		10/25/2024		466,218	0	(49)	0	0	(49)	0	4,236	4,187	0	0	0
1000448106	CHICAGO	IL		10/25/2024		367,306	0	(29)	0	0	(29)	0	3,262	3,233	0	0	0
1000448108	WARNER ROBINS	GA		10/25/2024		100,054	0	(8)	0	0	(8)	0	908	899	0	0	0
1000448110	CHICAGO	IL		10/25/2024		292,977	0	(30)	0	0	(30)	0	2,524	2,494	0	0	0
1000448112	SCHAUMBURG	IL		10/25/2024		327,251	0	(20)	0	0	(20)	0	2,889	2,869	0	0	0
1000448114	DETROIT	MI		10/25/2024		88,898	0	(10)	0	0	(10)	0	741	732	0	0	0
1000448127	CANTON	OH		10/25/2024		88,454	0	(8)	0	0	(8)	0	622	614	0	0	0
1000448129	MONROE	NY		10/25/2024		278,522	0	(32)	0	0	(32)	0	2,351	2,319	0	0	0
1000448131	OWINGS MILLS	MD		10/25/2024		265,027	0	(22)	0	0	(22)	0	2,493	2,471	0	0	0
1000448133	ROCKY POINT	NY		10/25/2024		369,828	0	(7)	0	0	(7)	0	3,448	3,442	0	0	0
1000448137	TOMS RIVER	NJ		10/25/2024		466,617	0	(45)	0	0	(45)	0	3,749	3,704	0	0	0
1000448139	HENRICO	VA		10/25/2024		326,187	0	(31)	0	0	(31)	0	2,434	2,403	0	0	0
1000448141	HIGHLAND MILLS	NY		10/25/2024		327,783	0	(29)	0	0	(29)	0	2,769	2,740	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000448145	MERRIAM	KS		10/25/2024		296,657	0	(42)	0	0	(42)	0	2,463	2,421	0	0	0
1000448147	TUCSON	AZ		10/25/2024		764,269	0	(84)	0	0	(84)	0	6,171	6,087	0	0	0
1000448149	MONTGOMERY	IL		10/25/2024		189,780	0	(18)	0	0	(18)	0	1,882	1,864	0	0	0
1000448151	EAST ORANGE	NJ		10/25/2024		408,450	0	(14)	0	0	(14)	0	3,690	3,676	0	0	0
1000448153	NEWARK	NJ		10/25/2024		529,099	0	(21)	0	0	(21)	0	4,963	4,943	0	0	0
1000448155	LINDENWOLD	NJ		10/25/2024		147,568	0	(9)	0	0	(9)	0	1,385	1,376	0	0	0
1000448157	NORTH LAUDERDALE	FL		10/25/2024		114,415	0	(13)	0	0	(13)	0	1,004	990	0	0	0
1000448159	MILLVILLE	NJ		10/25/2024		155,976	0	(10)	0	0	(10)	0	1,427	1,418	0	0	0
1000448161	MILLVILLE	NJ		10/25/2024		155,976	0	(10)	0	0	(10)	0	1,427	1,418	0	0	0
1000448163	WILMINGTON	DE		10/25/2024		221,430	0	(18)	0	0	(18)	0	1,828	1,810	0	0	0
1000448165	WILMINGTON	DE		10/25/2024		366,434	0	(48)	0	0	(48)	0	2,936	2,888	0	0	0
1000448176	NORRISTOWN	PA		10/25/2024		185,675	0	(11)	0	0	(11)	0	1,994	1,983	0	0	0
1000448178	POTTSTOWN	PA		10/25/2024		181,638	0	(10)	0	0	(10)	0	1,950	1,940	0	0	0
1000448186	MESQUITE	TX		10/25/2024		183,949	0	(39)	0	0	(39)	0	1,752	1,714	0	0	0
1000448188	PITTSBURGH	PA		10/25/2024		142,213	0	(12)	0	0	(12)	0	1,477	1,465	0	0	0
1000448192	PITTSBURGH	PA		10/25/2024		158,466	0	(13)	0	0	(13)	0	1,646	1,633	0	0	0
1000448196	BRISTOL	CT		10/25/2024		243,573	0	(13)	0	0	(13)	0	2,555	2,542	0	0	0
1000448198	HICKORY	NC		10/25/2024		301,405	0	17	0	0	17	0	3,741	3,758	0	0	0
1000448202	HICKORY	NC		11/21/2024		295,166	0	55	0	0	55	0	3,703	3,758	0	0	0
1000448204	HICKORY	NC		11/21/2024		295,773	0	51	0	0	51	0	3,707	3,758	0	0	0
1000448206	HICKORY	NC		11/21/2024		295,773	0	51	0	0	51	0	3,707	3,758	0	0	0
1000448208	HICKORY	NC		11/21/2024		295,773	0	51	0	0	51	0	3,707	3,758	0	0	0
1000448217	HICKORY	NC		10/25/2024		308,788	0	21	0	0	21	0	3,860	3,881	0	0	0
1000448221	HICKORY	NC		10/25/2024		308,788	0	21	0	0	21	0	3,860	3,881	0	0	0
1000448223	HICKORY	NC		10/25/2024		308,788	0	21	0	0	21	0	3,860	3,881	0	0	0
1000448225	HICKORY	NC		10/25/2024		308,165	0	25	0	0	25	0	3,856	3,881	0	0	0
1000448227	DOLTON	IL		10/25/2024		125,495	0	(11)	0	0	(11)	0	1,376	1,366	0	0	0
1000448237	COLUMBUS	GA		10/25/2024		101,744	0	(8)	0	0	(8)	0	1,143	1,136	0	0	0
1000448239	ATLANTA	GA		10/25/2024		349,360	0	(9)	0	0	(9)	0	3,802	3,793	0	0	0
1000448243	ATHOL	MA		10/25/2024		303,253	0	(19)	0	0	(19)	0	3,234	3,215	0	0	0
1000448245	BALTIMORE	MD		10/25/2024		175,043	0	(11)	0	0	(11)	0	1,878	1,867	0	0	0
1000448247	DUNDALK	MD		10/25/2024		199,016	0	(20)	0	0	(20)	0	2,063	2,043	0	0	0
1000448251	WEST CHESTER	OH		10/25/2024		334,206	0	(14)	0	0	(14)	0	3,745	3,731	0	0	0
1000448253	WAXAHACHIE	TX		10/25/2024		193,697	0	(46)	0	0	(46)	0	4,557	4,511	0	0	0
1000448255	BARTOW	FL		10/25/2024		228,058	0	(40)	0	0	(40)	0	4,250	4,210	0	0	0
1000448257	PUEBLO	CO		10/25/2024		543,444	0	(21)	0	0	(21)	0	5,948	5,927	0	0	0
1000448259	FROSTBURG	MD		10/25/2024		124,544	0	(4)	0	0	(4)	0	1,373	1,368	0	0	0
1000448265	CAMBRIDGE	MA		10/25/2024		827,062	0	(118)	0	0	(118)	0	7,680	7,561	0	0	0
1000448267	MACON	GA		10/25/2024		102,952	0	(16)	0	0	(16)	0	1,062	1,046	0	0	0
1000448269	KISSIMMEE	FL		10/25/2024		267,637	0	(45)	0	0	(45)	0	4,761	4,716	0	0	0
1000448273	ALBANY	NY		10/25/2024		106,655	0	(14)	0	0	(14)	0	1,103	1,088	0	0	0
1000448447	ALBUQUERQUE	NM		10/28/2024		206,639	0	(18)	0	0	(18)	0	1,974	1,955	0	0	0
1000448449	ALBANY	NY		10/28/2024		157,156	0	(32)	0	0	(32)	0	1,366	1,334	0	0	0
1000448451	SPRING VALLEY	NY		10/28/2024		582,911	0	(56)	0	0	(56)	0	6,298	6,242	0	0	0
1000448453	TAMPA	FL		10/28/2024		234,040	0	(24)	0	0	(24)	0	2,384	2,360	0	0	0
1000448457	MANCHESTER TOWNSHIP	NJ		10/28/2024		432,392	0	(26)	0	0	(26)	0	4,531	4,505	0	0	0
1000448459	SICKLERVILLE	NJ		10/28/2024		197,802	0	(23)	0	0	(23)	0	2,300	2,276	0	0	0
1000448461	WEST HARTFORD	CT		10/28/2024		500,836	0	(28)	0	0	(28)	0	5,472	5,444	0	0	0
1000448463	WEST NEW YORK	NJ		10/28/2024		526,480	0	(79)	0	0	(79)	0	4,839	4,760	0	0	0
1000448465	HACKENSACK	NJ		10/28/2024		319,467	0	(69)	0	0	(69)	0	3,868	3,800	0	0	0
1000448467	ELKRIDGE	MD		10/28/2024		338,631	0	(45)	0	0	(45)	0	3,356	3,311	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000448469	NEWARK	NJ		10/28/2024		535,853	0	(38)	0	0	(38)	0	5,218	5,180	0	0	0
1000448475	BRONX	NY		10/28/2024		665,265	0	(31)	0	0	(31)	0	7,104	7,074	0	0	0
1000448477	MURRELLS INLET	SC		10/28/2024		300,544	0	(16)	0	0	(16)	0	3,364	3,349	0	0	0
1000448479	TOMS RIVER	NJ		10/28/2024		392,482	0	(43)	0	0	(43)	0	3,873	3,830	0	0	0
1000448481	IRVINGTON	NJ		10/28/2024		458,001	0	(48)	0	0	(48)	0	5,225	5,178	0	0	0
1000448483	INDIANAPOLIS	IN		10/28/2024		172,288	0	(27)	0	0	(27)	0	1,611	1,584	0	0	0
1000448485	HUNTSVILLE	AL		10/28/2024		160,191	0	(11)	0	0	(11)	0	1,833	1,822	0	0	0
1000448489	BRISTOL	PA		10/28/2024		254,882	0	(16)	0	0	(16)	0	2,653	2,637	0	0	0
1000448491	ARDMORE	PA		10/28/2024		345,119	0	(48)	0	0	(48)	0	3,885	3,837	0	0	0
1000448493	PHILADELPHIA	PA		10/28/2024		276,957	0	(18)	0	0	(18)	0	2,952	2,934	0	0	0
1000448495	WEEHAWKEN	NJ		10/28/2024		1,161,004	0	(211)	0	0	(211)	0	11,449	11,238	0	0	0
1000448507	MILWAUKEE	WI		10/29/2024		100,205	0	(56)	0	0	(56)	0	2,255	2,199	0	0	0
1000448511	DETROIT	MI		10/29/2024		132,387	0	(33)	0	0	(33)	0	1,159	1,126	0	0	0
1000448515	SEVERN	MD		10/29/2024		176,273	0	(37)	0	0	(37)	0	1,725	1,688	0	0	0
1000448519	BARSTOW	CA		10/29/2024		194,100	0	(15)	0	0	(15)	0	2,007	1,992	0	0	0
1000448521	COLUMBUS	GA		10/29/2024		429,152	0	(38)	0	0	(38)	0	4,542	4,504	0	0	0
1000448526	BALTIMORE	MD		10/29/2024		315,945	0	0	0	0	0	0	3,927	3,927	0	0	0
1000448530	OWINGS MILLS	MD		10/29/2024		111,001	0	(7)	0	0	(7)	0	1,461	1,454	0	0	0
1000448532	ALLENTOWN	PA		10/29/2024		139,173	0	(13)	0	0	(13)	0	1,329	1,316	0	0	0
1000448538	NEDROW	NY		10/29/2024		156,495	0	(30)	0	0	(30)	0	1,430	1,400	0	0	0
1000448540	BRIDGETON	NJ		10/29/2024		132,979	0	(10)	0	0	(10)	0	1,385	1,375	0	0	0
1000448542	NEW HAVEN	CT		10/29/2024		271,220	0	(26)	0	0	(26)	0	2,746	2,720	0	0	0
1000448544	CLEVELAND	OH		10/29/2024		79,767	0	(15)	0	0	(15)	0	758	743	0	0	0
1000448548	BALTIMORE	MD		10/29/2024		272,036	0	(44)	0	0	(44)	0	2,714	2,670	0	0	0
1000448562	LANSING	MI		10/29/2024		207,278	0	(43)	0	0	(43)	0	1,946	1,904	0	0	0
1000448565	PHILADELPHIA	PA		10/29/2024		145,262	0	(11)	0	0	(11)	0	1,489	1,478	0	0	0
1000448567	COLUMBIA	SC		11/25/2024		550,876	0	(47)	0	0	(47)	0	5,899	5,852	0	0	0
1000448572	NEWARK	OH		10/29/2024		102,932	0	(19)	0	0	(19)	0	998	978	0	0	0
1000448576	LAWRENCEVILLE	GA		10/29/2024		287,600	0	(47)	0	0	(47)	0	3,421	3,374	0	0	0
1000448578	CLEVELAND	OH		10/29/2024		76,409	0	(16)	0	0	(16)	0	682	665	0	0	0
1000448580	COLUMBUS	OH		10/29/2024		212,996	0	(30)	0	0	(30)	0	2,167	2,136	0	0	0
1000448582	HAMMOND	IN		10/29/2024		110,602	0	(17)	0	0	(17)	0	1,130	1,113	0	0	0
1000448584	SYRACUSE	NY		10/29/2024		115,926	0	(22)	0	0	(22)	0	1,012	990	0	0	0
1000448586	SELMA	AL		10/29/2024		140,192	0	(29)	0	0	(29)	0	1,487	1,458	0	0	0
1000448592	BIRMINGHAM	AL		10/29/2024		221,549	0	(23)	0	0	(23)	0	2,290	2,267	0	0	0
1000448594	DOLTON	IL		10/29/2024		123,005	0	(12)	0	0	(12)	0	1,300	1,288	0	0	0
1000448598	ALEXANDRIA	VA		10/29/2024		90,025	0	(11)	0	0	(11)	0	977	966	0	0	0
1000448600	MIDDLETOWN	CT		10/29/2024		100,317	0	(20)	0	0	(20)	0	911	891	0	0	0
1000448606	NEWBURGH	NY		10/29/2024		235,815	0	(20)	0	0	(20)	0	2,345	2,325	0	0	0
1000448610	RICHMOND	VA		10/29/2024		200,080	0	(18)	0	0	(18)	0	18	0	0	0	0
1000448612	TRENTON	NJ		10/29/2024		124,938	0	(22)	0	0	(22)	0	1,261	1,240	0	0	0
1000448616	DETROIT	MI		10/29/2024		99,223	0	(16)	0	0	(16)	0	932	916	0	0	0
1000448618	BALTIMORE	MD		10/29/2024		216,013	0	(43)	0	0	(43)	0	1,883	1,840	0	0	0
1000448626	NAUGATUCK	CT		10/29/2024		290,683	0	(60)	0	0	(60)	0	2,907	2,847	0	0	0
1000448628	BALTIMORE	MD		10/29/2024		111,026	0	(20)	0	0	(20)	0	2,567	2,548	0	0	0
1000448638	LANSING	MI		10/29/2024		94,869	0	(20)	0	0	(20)	0	875	855	0	0	0
1000448640	BALTIMORE	MD		10/29/2024		216,512	0	(16)	0	0	(16)	0	2,284	2,267	0	0	0
1000448642	LANSING	MI		10/29/2024		99,000	0	(27)	0	0	(27)	0	956	929	0	0	0
1000448644	OAK PARK	MI		10/29/2024		185,992	0	15	0	0	15	0	2,275	2,290	0	0	0
1000448646	LAKE STATION	IN		10/29/2024		122,833	0	(15)	0	0	(15)	0	1,289	1,274	0	0	0
1000448650	CLEVELAND	OH		10/29/2024		163,075	0	(28)	0	0	(28)	0	1,607	1,579	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000448656	HARPER WOODS	MI		10/29/2024		114,211	0	32	0	0	32	0	1,615	1,647	0	0	0
1000448660	SEVERN	MD		10/29/2024		159,664	0	(34)	0	0	(34)	0	1,551	1,516	0	0	0
1000448662	WEST PALM BEACH	FL		10/29/2024		186,810	0	(37)	0	0	(37)	0	1,984	1,947	0	0	0
1000448664	NEWBURGH	NY		10/29/2024		232,456	0	(24)	0	0	(24)	0	2,255	2,231	0	0	0
1000448666	DETROIT	MI		10/29/2024		216,756	0	(37)	0	0	(37)	0	1,969	1,932	0	0	0
1000448668	BALTIMORE	MD		10/29/2024		159,111	0	(70)	0	0	(70)	0	3,692	3,621	0	0	0
1000448670	ST LOUIS	MO		10/29/2024		1,229,932	0	(111)	0	0	(111)	0	13,015	12,904	0	0	0
1000448684	PHILLIPSBURG	NJ		10/29/2024		174,997	0	(14)	0	0	(14)	0	1,819	1,805	0	0	0
1000448686	AUGUSTA	GA		11/25/2024		91,695	0	(10)	0	0	(10)	0	973	963	0	0	0
1000448688	FOND DU LAC	WI		10/29/2024		95,429	0	(16)	0	0	(16)	0	891	874	0	0	0
1000448692	GREEN BAY	WI		10/29/2024		188,058	0	(29)	0	0	(29)	0	1,842	1,813	0	0	0
1000448694	GREEN BAY	WI		10/29/2024		241,543	0	(38)	0	0	(38)	0	2,349	2,312	0	0	0
1000448696	GREEN BAY	WI		10/29/2024		157,810	0	(20)	0	0	(20)	0	1,495	1,476	0	0	0
1000448698	GREEN BAY	WI		10/29/2024		158,325	0	(19)	0	0	(19)	0	1,545	1,526	0	0	0
1000448702	GARFIELD HEIGHTS	OH		10/29/2024		109,976	0	(11)	0	0	(11)	0	1,174	1,163	0	0	0
1000448704	PHILADELPHIA	PA		10/29/2024		312,042	0	(56)	0	0	(56)	0	2,383	2,326	0	0	0
1000448706	ROCHESTER	NY		10/29/2024		130,465	0	(15)	0	0	(15)	0	1,274	1,260	0	0	0
1000448710	DETROIT	MI		10/29/2024		74,316	0	13	0	0	13	0	939	951	0	0	0
1000448712	DETROIT	MI		10/29/2024		119,771	0	(83)	0	0	(83)	0	1,185	1,102	0	0	0
1000448714	VARIOUS	OH		10/29/2024		836,050	0	(72)	0	0	(72)	0	9,153	9,081	0	0	0
1000448719	ANDERSON	SC		11/25/2024		168,082	0	(14)	0	0	(14)	0	1,903	1,889	0	0	0
1000448724	BALTIMORE	MD		10/29/2024		292,436	0	(60)	0	0	(60)	0	2,746	2,686	0	0	0
1000448726	ALLENTOWN	PA		10/29/2024		288,139	0	(23)	0	0	(23)	0	3,023	3,001	0	0	0
1000448732	OMAHA	NE		10/29/2024		161,501	0	(20)	0	0	(20)	0	1,591	1,571	0	0	0
1000448736	BALTIMORE	MD		10/29/2024		137,069	0	(19)	0	0	(19)	0	1,398	1,380	0	0	0
1000448738	CEDAR RAPIDS	IA		10/29/2024		89,196	0	(11)	0	0	(11)	0	834	823	0	0	0
1000448742	DANVILLE	VA		10/29/2024		109,861	0	(22)	0	0	(22)	0	1,139	1,117	0	0	0
1000448744	DANVILLE	VA		10/29/2024		132,845	0	(26)	0	0	(26)	0	1,249	1,223	0	0	0
1000448746	DANVILLE	VA		10/29/2024		152,381	0	(29)	0	0	(29)	0	1,433	1,403	0	0	0
1000448748	LAMONT	CA		10/29/2024		241,694	0	(11)	0	0	(11)	0	2,759	2,748	0	0	0
1000448750	DETROIT	MI		10/29/2024		218,844	0	(11)	0	0	(11)	0	2,485	2,473	0	0	0
1000448752	HOWELL	NJ		10/29/2024		386,479	0	(24)	0	0	(24)	0	4,482	4,458	0	0	0
1000448756	BALTIMORE	MD		10/29/2024		231,953	0	(37)	0	0	(37)	0	2,178	2,141	0	0	0
1000448758	ABERDEEN	NC		10/29/2024		190,450	0	(24)	0	0	(24)	0	1,963	1,939	0	0	0
1000448760	PITTSBURGH	PA		10/29/2024		159,922	0	(48)	0	0	(48)	0	3,447	3,398	0	0	0
1000448762	PITTSBURGH	PA		10/29/2024		170,927	0	(15)	0	0	(15)	0	1,732	1,717	0	0	0
1000448764	MILWAUKEE	WI		10/29/2024		154,350	0	(30)	0	0	(30)	0	1,451	1,420	0	0	0
1000448766	JACKSONVILLE	FL		11/25/2024		147,841	0	(48)	0	0	(48)	0	3,423	3,375	0	0	0
1000448768	DETROIT	MI		10/29/2024		111,684	0	(80)	0	0	(80)	0	1,129	1,049	0	0	0
1000448770	DETROIT	MI		10/29/2024		93,393	0	(17)	0	0	(17)	0	901	885	0	0	0
1000448772	HAVRE DE GRACE	MD		10/29/2024		166,149	0	(26)	0	0	(26)	0	1,705	1,679	0	0	0
1000448774	ELKTON	MD		10/29/2024		168,887	0	(20)	0	0	(20)	0	1,690	1,670	0	0	0
1000448776	BALTIMORE	MD		10/29/2024		136,065	0	(30)	0	0	(30)	0	1,335	1,304	0	0	0
1000448780	GARY	IN		10/29/2024		105,642	0	7	0	0	7	0	1,334	1,341	0	0	0
1000448782	HOLLEY	NY		10/29/2024		125,282	0	(24)	0	0	(24)	0	1,137	1,113	0	0	0
1000448784	BUFFALO	NY		10/29/2024		635,387	0	(60)	0	0	(60)	0	6,996	6,935	0	0	0
1000448792	BEEVILLE	TX		10/29/2024		161,204	0	(30)	0	0	(30)	0	1,612	1,582	0	0	0
1000448794	NEWPORT NEWS	VA		10/29/2024		190,641	0	18	0	0	18	0	2,392	2,410	0	0	0
1000448796	BRIDGEPORT	CT		10/29/2024		170,606	0	50	0	0	50	0	2,456	2,506	0	0	0
1000448800	DETROIT	MI		10/29/2024		104,274	0	(10)	0	0	(10)	0	1,097	1,087	0	0	0
1000448802	SAINT LOUIS	MO		10/29/2024		97,556	0	(20)	0	0	(20)	0	905	885	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000448810	KANSAS CITY	MO		10/29/2024		131,461	0	(15)	0	0	(15)	0	1,499	1,484	0	0	0
1000448816	KOKOMO	IN		10/29/2024		89,652	0	(35)	0	0	(35)	0	2,025	1,991	0	0	0
1000448820	VICTORIA	TX		10/29/2024		154,848	0	(17)	0	0	(17)	0	1,751	1,734	0	0	0
1000448826	SOUTHERN PINES	NC		10/29/2024		189,640	0	(32)	0	0	(32)	0	1,952	1,920	0	0	0
1000448828	SOUTHERN PINES	NC		10/29/2024		189,640	0	(32)	0	0	(32)	0	1,952	1,920	0	0	0
1000448832	BALTIMORE	MD		10/29/2024		135,474	0	(6)	0	0	(6)	0	1,474	1,468	0	0	0
1000448836	BALTIMORE	MD		10/29/2024		122,294	0	(27)	0	0	(27)	0	1,193	1,165	0	0	0
1000448845	HARRISBURG	PA		10/29/2024		268,391	0	(31)	0	0	(31)	0	2,779	2,747	0	0	0
1000448847	CLEVELAND	OH		10/29/2024		194,542	0	(19)	0	0	(19)	0	2,032	2,013	0	0	0
1000448849	BALTIMORE	MD		10/29/2024		135,238	0	(31)	0	0	(31)	0	1,317	1,286	0	0	0
1000448851	LEES SUMMIT	MO		10/29/2024		200,751	0	(26)	0	0	(26)	0	2,047	2,021	0	0	0
1000448853	SAUGERTIES	NY		10/29/2024		286,000	0	(32)	0	0	(32)	0	2,977	2,945	0	0	0
1000448855	PLEASANTON	TX		10/29/2024		111,202	0	(15)	0	0	(15)	0	1,194	1,179	0	0	0
1000448857	MILWAUKEE	WI		10/29/2024		115,210	0	(17)	0	0	(17)	0	1,176	1,159	0	0	0
1000448861	PLEASANTON	TX		10/29/2024		108,227	0	(14)	0	0	(14)	0	1,163	1,149	0	0	0
1000448865	PITTSBURGH	PA		10/29/2024		138,369	0	(31)	0	0	(31)	0	2,474	2,443	0	0	0
1000448873	SAINT LOUIS	MO		10/29/2024		86,592	0	(18)	0	0	(18)	0	756	737	0	0	0
1000448875	FRESNO	CA		10/29/2024		252,914	0	72	0	0	72	0	3,511	3,584	0	0	0
1000448877	INDIANAPOLIS	IN		10/29/2024		100,494	0	(16)	0	0	(16)	0	1,016	1,001	0	0	0
1000448883	MONTGOMERY	AL		10/29/2024		80,974	0	(13)	0	0	(13)	0	863	850	0	0	0
1000448885	HOPKINSVILLE	KY		10/29/2024		560,360	0	(93)	0	0	(93)	0	5,206	5,113	0	0	0
1000448890	MIDDLE RIVER	MD		10/29/2024		205,647	0	(19)	0	0	(19)	0	2,212	2,193	0	0	0
1000448892	BALTIMORE	MD		10/29/2024		184,607	0	(28)	0	0	(28)	0	1,821	1,793	0	0	0
1000448894	PHILADELPHIA	PA		10/29/2024		219,916	0	(13)	0	0	(13)	0	2,268	2,254	0	0	0
1000448896	EDGEWOOD	MD		10/29/2024		228,298	0	(18)	0	0	(18)	0	2,352	2,334	0	0	0
1000448898	CAYCE	SC		11/25/2024		280,505	0	16	0	0	16	0	3,329	3,345	0	0	0
1000448900	NEW BRITAIN	CT		10/29/2024		272,138	0	95	0	0	95	0	3,846	3,941	0	0	0
1000448904	ROCHESTER	NY		10/29/2024		621,098	0	(90)	0	0	(90)	0	6,287	6,197	0	0	0
1000448912	MOUNT LAUREL	NJ		10/29/2024		397,268	0	(57)	0	0	(57)	0	3,896	3,839	0	0	0
1000448916	ESSEX	MD		10/29/2024		164,385	0	(23)	0	0	(23)	0	1,689	1,666	0	0	0
1000448928	SEBRING	FL		10/29/2024		164,517	0	(26)	0	0	(26)	0	1,680	1,654	0	0	0
1000448930	JOPPA	MD		10/29/2024		231,346	0	(12)	0	0	(12)	0	2,619	2,606	0	0	0
1000448932	KANSAS CITY	MO		10/29/2024		144,779	0	(12)	0	0	(12)	0	1,248	1,235	0	0	0
1000448936	OXNARD	CA		10/29/2024		468,465	0	(43)	0	0	(43)	0	5,101	5,058	0	0	0
1000448938	DAYTON	OH		10/29/2024		129,237	0	(14)	0	0	(14)	0	1,359	1,346	0	0	0
1000448942	BROOKLYN	MD		10/29/2024		144,013	0	(25)	0	0	(25)	0	1,356	1,331	0	0	0
1000448944	VARIOUS	OH		10/29/2024		738,740	0	(137)	0	0	(137)	0	7,037	6,900	0	0	0
1000448951	BROOKLYN	MD		10/29/2024		121,241	0	(8)	0	0	(8)	0	1,369	1,361	0	0	0
1000448953	BALTIMORE	MD		10/29/2024		163,775	0	(14)	0	0	(14)	0	1,765	1,751	0	0	0
1000448955	INDIANAPOLIS	IN		10/29/2024		261,072	0	(25)	0	0	(25)	0	2,787	2,762	0	0	0
1000448957	REDFORD	MI		10/29/2024		156,584	0	(10)	0	0	(10)	0	1,810	1,800	0	0	0
1000448959	GRIFFITH	IN		10/29/2024		323,737	0	120	0	0	120	0	4,543	4,664	0	0	0
1000448961	NORWALK	CT		10/29/2024		404,459	0	(28)	0	0	(28)	0	4,063	4,035	0	0	0
1000448963	BALTIMORE	MD		10/29/2024		204,924	0	(36)	0	0	(36)	0	2,071	2,035	0	0	0
1000448965	RIVERDALE	GA		10/29/2024		230,134	0	(33)	0	0	(33)	0	2,619	2,586	0	0	0
1000448969	NEWARK	OH		10/29/2024		117,347	0	(20)	0	0	(20)	0	1,255	1,235	0	0	0
1000448973	MENOMONEE FALLS	WI		10/29/2024		228,938	0	38	0	0	38	0	2,992	3,030	0	0	0
1000448977	DETROIT	MI		10/29/2024		183,657	0	(34)	0	0	(34)	0	1,669	1,634	0	0	0
1000448979	CAMDEN WYOMING	DE		10/29/2024		179,071	0	(16)	0	0	(16)	0	1,946	1,930	0	0	0
1000448985	MARTINSBURG	WV		10/29/2024		159,351	0	(25)	0	0	(25)	0	1,697	1,672	0	0	0
1000448987	WESTMINSTER	MD		10/29/2024		178,112	0	(14)	0	0	(14)	0	1,815	1,801	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000448991	BALTIMORE	MD		10/29/2024		388,403	0	(57)	0	0	(57)	0	4,235	4,179	0	0	0
1000448993	DECATUR	AL		10/29/2024		84,268	0	(10)	0	0	(10)	0	889	879	0	0	0
1000448995	PORT ARTHUR	TX		10/29/2024		132,438	0	40	0	0	40	0	1,802	1,843	0	0	0
1000448997	COLUMBIA	SC		11/25/2024		184,174	0	(21)	0	0	(21)	0	1,843	1,821	0	0	0
1000448999	NOBLESVILLE	IN		10/29/2024		157,421	0	(37)	0	0	(37)	0	1,518	1,482	0	0	0
1000449001	BRISTOL	CT		10/29/2024		246,763	0	(22)	0	0	(22)	0	2,641	2,619	0	0	0
1000449005	MAPLE HEIGHTS	OH		10/29/2024		90,282	0	(16)	0	0	(16)	0	876	859	0	0	0
1000449009	BALTIMORE	MD		10/29/2024		189,043	0	(27)	0	0	(27)	0	1,943	1,916	0	0	0
1000449013	GIBSONVILLE	NC		10/29/2024		134,700	0	(15)	0	0	(15)	0	1,457	1,442	0	0	0
1000449015	BRISTOL	CT		10/29/2024		307,668	0	(39)	0	0	(39)	0	3,013	2,974	0	0	0
1000449019	SPRINGFIELD	MA		10/29/2024		253,747	0	(25)	0	0	(25)	0	2,597	2,571	0	0	0
1000449025	DETROIT	MI		10/29/2024		230,544	0	72	0	0	72	0	2,953	3,026	0	0	0
1000449027	COLUMBUS	OH		10/29/2024		254,947	0	(17)	0	0	(17)	0	2,705	2,688	0	0	0
1000449029	COLUMBUS	OH		10/29/2024		254,005	0	(12)	0	0	(12)	0	2,700	2,688	0	0	0
1000449037	COLONIAL HEIGHTS	VA		10/29/2024		164,543	0	(21)	0	0	(21)	0	1,752	1,732	0	0	0
1000449041	HOUSTON	TX		10/29/2024		169,132	0	(11)	0	0	(11)	0	1,803	1,792	0	0	0
1000449043	COLUMBUS	OH		10/29/2024		156,500	0	(24)	0	0	(24)	0	1,609	1,585	0	0	0
1000449045	ENGLEWOOD	OH		10/29/2024		127,397	0	(13)	0	0	(13)	0	1,292	1,279	0	0	0
1000449049	BALTIMORE	MD		10/29/2024		144,761	0	(24)	0	0	(24)	0	1,434	1,410	0	0	0
1000449055	INDIANAPOLIS	IN		10/29/2024		123,864	0	(20)	0	0	(20)	0	1,249	1,229	0	0	0
1000449059	BALTIMORE	MD		10/29/2024		179,636	0	(21)	0	0	(21)	0	1,756	1,735	0	0	0
1000449061	OAK ISLAND	NC		10/29/2024		204,599	0	(27)	0	0	(27)	0	2,231	2,204	0	0	0
1000449065	DORCHESTER CENTER	MA		10/29/2024		795,833	0	(133)	0	0	(133)	0	8,024	7,891	0	0	0
1000449067	EASTPOINTE	MI		10/29/2024		102,681	0	18	0	0	18	0	1,315	1,333	0	0	0
1000449069	SAINT PETERSBURG	FL		11/25/2024		295,743	0	(52)	0	0	(52)	0	2,820	2,768	0	0	0
1000449079	BRIDGEPORT	CT		10/29/2024		432,159	0	(62)	0	0	(62)	0	4,270	4,209	0	0	0
1000449081	JAMISON	PA		10/29/2024		157,435	0	(23)	0	0	(23)	0	2,816	2,794	0	0	0
1000449089	KERRVILLE	TX		10/29/2024		153,292	0	42	0	0	42	0	2,023	2,065	0	0	0
1000449095	DETROIT	MI		10/29/2024		183,657	0	(34)	0	0	(34)	0	1,669	1,634	0	0	0
1000449099	PHILADELPHIA	PA		10/29/2024		243,609	0	(15)	0	0	(15)	0	2,463	2,448	0	0	0
1000449103	PITTSBURGH	PA		10/29/2024		231,356	0	(35)	0	0	(35)	0	2,175	2,139	0	0	0
1000449107	MINNEAPOLIS	MN		10/29/2024		386,399	0	(80)	0	0	(80)	0	4,037	3,956	0	0	0
1000449109	EAST MEADOW	NY		10/29/2024		617,284	0	5	0	0	5	0	6,818	6,823	0	0	0
1000449111	EDGEWOOD	MD		10/29/2024		184,740	0	(13)	0	0	(13)	0	1,904	1,891	0	0	0
1000449113	WILMINGTON	DE		10/29/2024		374,900	0	(21)	0	0	(21)	0	3,968	3,947	0	0	0
1000449115	SAINT LOUIS	MO		10/29/2024		88,605	0	(21)	0	0	(21)	0	789	768	0	0	0
1000449117	LOUISVILLE	KY		10/29/2024		136,289	0	(28)	0	0	(28)	0	1,166	1,139	0	0	0
1000449119	LOUISVILLE	KY		10/29/2024		133,088	0	(29)	0	0	(29)	0	1,103	1,074	0	0	0
1000449123	BALTIMORE	MD		10/29/2024		127,631	0	38	0	0	38	0	1,843	1,881	0	0	0
1000449125	PHILADELPHIA	PA		10/29/2024		218,698	0	(21)	0	0	(21)	0	2,114	2,093	0	0	0
1000449127	BALTIMORE	MD		10/29/2024		225,559	0	(28)	0	0	(28)	0	2,201	2,173	0	0	0
1000449131	BALTIMORE	MD		10/29/2024		102,513	0	(13)	0	0	(13)	0	1,053	1,040	0	0	0
1000449133	GRIFFITH	IN		10/29/2024		313,087	0	116	0	0	116	0	4,394	4,510	0	0	0
1000449137	GARFIELD HEIGHTS	OH		10/29/2024		87,607	0	(7)	0	0	(7)	0	893	886	0	0	0
1000449141	READING	PA		10/29/2024		155,428	0	(12)	0	0	(12)	0	1,341	1,330	0	0	0
1000449145	ATLANTA	GA		10/29/2024		219,680	0	16	0	0	16	0	2,836	2,851	0	0	0
1000449147	WILMINGTON	DE		10/29/2024		147,743	0	(9)	0	0	(9)	0	1,637	1,628	0	0	0
1000449155	FORT WAYNE	IN		10/29/2024		133,065	0	(16)	0	0	(16)	0	1,362	1,346	0	0	0
1000449157	MORGAN	PA		10/29/2024		172,055	0	(16)	0	0	(16)	0	1,644	1,627	0	0	0
1000449161	BRISTOL	CT		10/29/2024		264,459	0	(52)	0	0	(52)	0	5,527	5,475	0	0	0
1000449167	KANSAS CITY	MO		10/29/2024		166,349	0	9	0	0	9	0	2,078	2,087	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000449169	MILWAUKEE	WI		10/29/2024		82,467	0	(13)	0	0	(13)	0	842	829	0	0	0
1000449171	THE COLONY	TX		10/29/2024		171,700	0	(21)	0	0	(21)	0	1,864	1,844	0	0	0
1000449173	FRISCO	TX		10/29/2024		152,639	0	(16)	0	0	(16)	0	1,791	1,775	0	0	0
1000449181	NORTH LITTLE ROCK	AR		10/29/2024		103,674	0	(9)	0	0	(9)	0	1,118	1,109	0	0	0
1000449183	INDIANAPOLIS	IN		10/29/2024		88,200	0	(10)	0	0	(10)	0	905	896	0	0	0
1000449189	KENOSHA	WI		10/29/2024		187,072	0	(18)	0	0	(18)	0	1,959	1,941	0	0	0
1000449191	KENOSHA	WI		10/29/2024		178,673	0	(17)	0	0	(17)	0	1,871	1,854	0	0	0
1000449193	NASHVILLE	TN		10/29/2024		330,350	0	(30)	0	0	(30)	0	3,363	3,334	0	0	0
1000449195	BRADDOCK	PA		10/29/2024		152,939	0	(14)	0	0	(14)	0	1,447	1,433	0	0	0
1000449197	WOOSTER	OH		10/29/2024		110,213	0	(22)	0	0	(22)	0	914	892	0	0	0
1000449203	BALTIMORE	MD		10/29/2024		190,563	0	(14)	0	0	(14)	0	2,010	1,996	0	0	0
1000449205	YORK	PA		10/29/2024		130,421	0	(13)	0	0	(13)	0	1,283	1,270	0	0	0
1000449207	AVONDALE	AZ		10/29/2024		256,444	0	61	0	0	61	0	3,407	3,468	0	0	0
1000449209	UPPER DARBY	PA		10/29/2024		101,070	0	(6)	0	0	(6)	0	1,068	1,062	0	0	0
1000449221	BALTIMORE	MD		10/29/2024		101,690	0	(10)	0	0	(10)	0	1,054	1,044	0	0	0
1000449254	LANTANA	FL		10/29/2024		552,881	0	(106)	0	0	(106)	0	5,093	4,987	0	0	0
1000449258	SAINT PETERSBURG	FL		10/29/2024		196,418	0	(43)	0	0	(43)	0	1,804	1,761	0	0	0
1000449262	IRVING	TX		10/29/2024		179,496	0	(38)	0	0	(38)	0	2,348	2,310	0	0	0
1000449272	VACAVILLE	CA		10/29/2024		397,265	0	(23)	0	0	(23)	0	4,368	4,345	0	0	0
1000449274	VACAVILLE	CA		10/29/2024		397,265	0	(23)	0	0	(23)	0	4,368	4,345	0	0	0
1000449276	VACAVILLE	CA		10/29/2024		400,209	0	(39)	0	0	(39)	0	4,384	4,345	0	0	0
1000449278	ANDERSON	IN		10/29/2024		87,035	0	(210)	0	0	(210)	0	10,135	9,925	0	0	0
1000449282	NEW ORLEANS	LA		10/29/2024		427,528	0	(48)	0	0	(48)	0	4,458	4,410	0	0	0
1000449284	DES PLAINES	IL		10/29/2024		153,530	0	(18)	0	0	(18)	0	1,487	1,469	0	0	0
1000449286	ST AUGUSTINE	FL		10/29/2024		270,063	0	(58)	0	0	(58)	0	2,673	2,615	0	0	0
1000449288	THE VILLAGES	FL		10/29/2024		227,837	0	(22)	0	0	(22)	0	2,437	2,414	0	0	0
1000449294	NORRISTOWN	PA		10/29/2024		234,583	0	(15)	0	0	(15)	0	2,403	2,388	0	0	0
1000449302	MC DONALD	OH		10/29/2024		116,365	0	(16)	0	0	(16)	0	1,091	1,075	0	0	0
1000449304	CERES	CA		10/29/2024		267,075	0	(19)	0	0	(19)	0	2,620	2,601	0	0	0
1000449306	LOS ANGELES	CA		10/29/2024		1,522,707	0	(134)	0	0	(134)	0	16,301	16,167	0	0	0
1000449308	HIALEAH	FL		10/29/2024		244,737	0	(34)	0	0	(34)	0	2,049	2,015	0	0	0
1000449312	LAKE WORTH	FL		10/29/2024		387,338	0	(20)	0	0	(20)	0	4,234	4,214	0	0	0
1000449316	FORT WAYNE	IN		10/29/2024		148,580	0	(26)	0	0	(26)	0	1,495	1,469	0	0	0
1000449318	JERSEY CITY	NJ		10/29/2024		532,955	0	9	0	0	9	0	6,371	6,379	0	0	0
1000449324	MIAMI	FL		10/29/2024		256,899	0	(39)	0	0	(39)	0	2,733	2,694	0	0	0
1000449326	KELLER	TX		10/29/2024		517,339	0	22	0	0	22	0	6,266	6,288	0	0	0
1000449328	FAIRFIELD	OH		10/29/2024		156,921	0	(31)	0	0	(31)	0	1,893	1,862	0	0	0
1000449330	PHILADELPHIA	PA		10/29/2024		161,860	0	(11)	0	0	(11)	0	1,695	1,683	0	0	0
1000449332	DUMFRIES	VA		10/29/2024		166,418	0	(72)	0	0	(72)	0	2,606	2,534	0	0	0
1000449334	HENDERSON	NV		10/29/2024		342,605	0	(40)	0	0	(40)	0	3,837	3,796	0	0	0
1000449336	OCALA	FL		10/29/2024		245,132	0	0	0	0	0	0	16	16	0	0	0
1000449340	MIAMI	FL		10/29/2024		534,240	0	(66)	0	0	(66)	0	7,703	7,638	0	0	0
1000449342	BOGART	GA		10/29/2024		202,553	0	(24)	0	0	(24)	0	2,405	2,380	0	0	0
1000449344	MIDDLEBURG	FL		10/29/2024		189,209	0	(36)	0	0	(36)	0	1,731	1,695	0	0	0
1000449348	MARTINSBURG	WV		10/29/2024		191,473	0	(3)	0	0	(3)	0	2,255	2,252	0	0	0
1000449350	MIDDLEBURG	FL		10/29/2024		194,052	0	(37)	0	0	(37)	0	1,775	1,738	0	0	0
1000449352	MIDDLEBURG	FL		10/29/2024		194,052	0	(37)	0	0	(37)	0	1,775	1,738	0	0	0
1000449354	MIAMI	FL		10/29/2024		553,038	0	(125)	0	0	(125)	0	4,603	4,479	0	0	0
1000449360	MILWAUKIE	OR		10/29/2024		94,109	0	(1,282)	0	0	(1,282)	0	5,052	3,770	0	0	0
1000449362	LUBBOCK	TX		10/29/2024		108,299	0	(933)	0	0	(933)	0	58,698	57,766	0	0	0
1000449364	OKLAHOMA CITY	OK		10/29/2024		100,383	0	(20)	0	0	(20)	0	889	869	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000449368	KNOXVILLE	TN		10/29/2024		282,542	0	(60)	0	0	(60)	0	2,515	2,455	0	0	0
1000449378	MIAMI	FL		10/29/2024		251,937	0	(64)	0	0	(64)	0	2,212	2,148	0	0	0
1000449380	PORT RICHEY	FL		10/29/2024		189,194	0	(32)	0	0	(32)	0	1,881	1,850	0	0	0
1000449384	BEN LOMOND	CA		10/29/2024		683,148	0	(129)	0	0	(129)	0	6,631	6,502	0	0	0
1000449386	CHICAGO	IL		10/29/2024		167,133	0	(40)	0	0	(40)	0	1,694	1,654	0	0	0
1000449388	DES MOINES	IA		10/29/2024		317,872	0	(66)	0	0	(66)	0	2,802	2,735	0	0	0
1000449394	OKEECHOBEE	FL		11/13/2024		207,694	0	(40)	0	0	(40)	0	1,945	1,905	0	0	0
1000449404	PORTERVILLE	CA		10/29/2024		183,007	0	(44)	0	0	(44)	0	3,353	3,309	0	0	0
1000449414	GREENVILLE	TX		10/29/2024		290,670	0	(55)	0	0	(55)	0	2,726	2,671	0	0	0
1000449416	ORLANDO	FL		10/29/2024		234,013	0	(50)	0	0	(50)	0	2,475	2,425	0	0	0
1000449418	BARBERTON	OH		10/29/2024		140,197	0	(27)	0	0	(27)	0	1,228	1,200	0	0	0
1000449424	GROVELAND	FL		10/29/2024		256,577	0	(28)	0	0	(28)	0	2,875	2,847	0	0	0
1000449428	AUBURN	GA		10/29/2024		361,405	0	(53)	0	0	(53)	0	3,672	3,619	0	0	0
1000449430	KISSIMMEE	FL		10/29/2024		206,850	0	(42)	0	0	(42)	0	1,857	1,815	0	0	0
1000449432	NORTH HIGHLANDS	CA		10/29/2024		231,986	0	(31)	0	0	(31)	0	2,550	2,519	0	0	0
1000449434	ANTELOPE	CA		10/29/2024		205,415	0	(27)	0	0	(27)	0	2,258	2,230	0	0	0
1000449436	NORTH HIGHLANDS	CA		10/29/2024		424,728	0	(33)	0	0	(33)	0	4,804	4,771	0	0	0
1000449438	NORTH HIGHLANDS	CA		10/29/2024		236,363	0	(32)	0	0	(32)	0	2,535	2,504	0	0	0
1000449440	BURLESON	TX		10/29/2024		171,048	0	(32)	0	0	(32)	0	1,731	1,699	0	0	0
1000449442	SACRAMENTO	CA		10/29/2024		311,150	0	(61)	0	0	(61)	0	3,162	3,101	0	0	0
1000449444	JACKSONVILLE	FL		10/29/2024		155,040	0	(34)	0	0	(34)	0	1,493	1,460	0	0	0
1000449446	LEHIGH ACRES	FL		10/29/2024		263,175	0	(55)	0	0	(55)	0	2,232	2,176	0	0	0
1000449450	SUITLAND	MD		10/29/2024		297,697	0	(44)	0	0	(44)	0	2,895	2,851	0	0	0
1000449452	SICKLERVILLE	NJ		10/29/2024		166,367	0	(25)	0	0	(25)	0	1,567	1,542	0	0	0
1000449454	ASTORIA	OR		10/29/2024		338,612	0	(85)	0	0	(85)	0	3,930	3,846	0	0	0
1000449456	CHANDLER	AZ		10/29/2024		317,297	0	(42)	0	0	(42)	0	3,465	3,423	0	0	0
1000449462	ST. LOUIS	MO		10/29/2024		121,824	0	(23)	0	0	(23)	0	1,061	1,038	0	0	0
1000449466	GREELEY	CO		10/29/2024		296,311	0	(7)	0	0	(7)	0	153	146	0	0	0
1000449472	TACOMA	WA		10/29/2024		456,519	0	(85)	0	0	(85)	0	4,391	4,306	0	0	0
1000449474	RADFORD	VA		11/13/2024		306,674	0	(50)	0	0	(50)	0	3,181	3,131	0	0	0
1000449476	SCOTIA	NY		10/29/2024		181,765	0	(13)	0	0	(13)	0	1,996	1,982	0	0	0
1000449478	OVIEDO	FL		10/29/2024		262,450	0	(55)	0	0	(55)	0	2,667	2,613	0	0	0
1000449482	TACOMA	WA		10/29/2024		406,448	0	(59)	0	0	(59)	0	4,131	4,072	0	0	0
1000449484	NEW HAVEN	CT		10/29/2024		190,946	0	(37)	0	0	(37)	0	1,848	1,811	0	0	0
1000451596	MONTGOMERY	AL		11/06/2024		128,865	0	42	0	0	42	0	1,733	1,774	0	0	0
1000451598	VARIOUS	AL		11/06/2024		638,085	0	(33)	0	0	(33)	0	7,266	7,233	0	0	0
1000451612	OPA-LOCKA	FL		11/06/2024		688,128	0	200	0	0	200	0	9,157	9,356	0	0	0
1000451614	FT LAUDERDALE	FL		11/06/2024		477,265	0	148	0	0	148	0	6,718	6,866	0	0	0
1000451624	BESSEMER	AL		11/06/2024		88,069	0	(11)	0	0	(11)	0	705	694	0	0	0
1000451626	PORTLAND	OR		11/06/2024		949,636	0	(30)	0	0	(30)	0	10,421	10,391	0	0	0
1000451630	ROSEVILLE	MI		11/06/2024		132,593	0	(4)	0	0	(4)	0	1,499	1,495	0	0	0
1000451640	OCALA	FL		11/06/2024		300,100	0	(5)	0	0	(5)	0	3,425	3,420	0	0	0
1000451642	FAYETTEVILLE	NC		11/06/2024		125,060	0	(10)	0	0	(10)	0	1,117	1,108	0	0	0
1000451648	DELAWARE	OH		11/06/2024		233,456	0	(27)	0	0	(27)	0	2,099	2,072	0	0	0
1000451652	COLUMBUS	OH		11/06/2024		161,937	0	(23)	0	0	(23)	0	1,380	1,357	0	0	0
1000451654	LAKELAND	FL		11/06/2024		274,252	0	(5)	0	0	(5)	0	2,921	2,916	0	0	0
1000451658	CINCINNATI	OH		11/06/2024		137,720	0	1	0	0	1	0	551	552	0	0	0
1000451660	CLEVELAND	OH		11/06/2024		118,106	0	(7)	0	0	(7)	0	1,226	1,219	0	0	0
1000451856	ORLANDO	FL		11/01/2024		159,467	0	(12)	0	0	(12)	0	1,541	1,529	0	0	0
1000451858	BRENTWOOD	NY		11/01/2024		368,454	0	(20)	0	0	(20)	0	3,383	3,363	0	0	0
1000451860	INDEPENDENCE	MO		11/01/2024		121,856	0	(8)	0	0	(8)	0	866	857	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000451862	DOVER	DE		11/01/2024		148,664	0	(11)	0	0	(11)	0	1,401	1,390	0	0	0
1000451864	SCRANTON	PA		11/01/2024		297,432	0	(43)	0	0	(43)	0	2,177	2,133	0	0	0
1000451866	PHILADELPHIA	PA		11/01/2024		358,801	0	(31)	0	0	(31)	0	3,096	3,065	0	0	0
1000451870	QUEENS	NY		11/01/2024		744,733	0	(28)	0	0	(28)	0	6,625	6,597	0	0	0
1000451872	VARIOUS	NY		11/01/2024		1,539,833	0	(102)	0	0	(102)	0	13,163	13,060	0	0	0
1000451883	AUBURNDALE	FL		11/01/2024		183,349	0	(12)	0	0	(12)	0	1,719	1,708	0	0	0
1000451885	BROOKLYN	NY		11/01/2024		2,709,721	0	(97)	0	0	(97)	0	25,433	25,336	0	0	0
1000451898	NEW ORLEANS	LA		11/01/2024		223,070	0	(23)	0	0	(23)	0	1,899	1,876	0	0	0
1000451904	CHARLOTTE	NC		11/01/2024		201,292	0	(7)	0	0	(7)	0	1,992	1,984	0	0	0
1000451906	STATEN ISLAND	NY		11/01/2024		498,795	0	(39)	0	0	(39)	0	4,829	4,790	0	0	0
1000451910	JACKSON	MS		11/01/2024		81,833	0	(6)	0	0	(6)	0	708	702	0	0	0
1000451912	JACKSON	MS		11/01/2024		76,072	0	(5)	0	0	(5)	0	682	677	0	0	0
1000451914	JACKSON	MS		11/01/2024		77,381	0	(4)	0	0	(4)	0	705	701	0	0	0
1000451916	JACKSON	MS		11/01/2024		93,110	0	(6)	0	0	(6)	0	811	805	0	0	0
1000451918	BRONX	NY		11/01/2024		719,755	0	(44)	0	0	(44)	0	6,171	6,128	0	0	0
1000451922	HANOVER PARK	IL		11/01/2024		228,254	0	(17)	0	0	(17)	0	1,968	1,951	0	0	0
1000451928	THE BRONX	NY		11/01/2024		848,422	0	(81)	0	0	(81)	0	6,763	6,682	0	0	0
1000451930	PATERSON	NJ		11/01/2024		303,224	0	(17)	0	0	(17)	0	2,934	2,916	0	0	0
1000451932	ST. LOUIS	MO		11/01/2024		109,591	0	(14)	0	0	(14)	0	817	803	0	0	0
1000451934	SAINT LOUIS	MO		11/01/2024		101,569	0	(13)	0	0	(13)	0	758	745	0	0	0
1000451936	JENNINGS	MO		11/01/2024		101,775	0	(13)	0	0	(13)	0	738	725	0	0	0
1000451938	PALMDALE	CA		11/01/2024		316,131	0	(14)	0	0	(14)	0	3,013	2,999	0	0	0
1000451942	LINCOLN PARK	MI		11/01/2024		121,187	0	(15)	0	0	(15)	0	982	967	0	0	0
1000451944	TAMPA	FL		11/18/2024		99,432	0	(4)	0	0	(4)	0	890	886	0	0	0
1000451946	SYRACUSE	NY		11/01/2024		141,089	0	(9)	0	0	(9)	0	1,225	1,216	0	0	0
1000451948	CALUMET CITY	IL		11/01/2024		146,422	0	(10)	0	0	(10)	0	1,291	1,281	0	0	0
1000451952	ST. LOUIS	MO		11/01/2024		93,723	0	(7)	0	0	(7)	0	958	951	0	0	0
1000451958	RICHMOND	VA		11/01/2024		203,520	0	(11)	0	0	(11)	0	1,833	1,822	0	0	0
1000451962	PORT CHARLOTTE	FL		11/01/2024		224,322	0	(58)	0	0	(58)	0	3,930	3,872	0	0	0
1000451964	BRANDON	FL		11/01/2024		143,338	0	(10)	0	0	(10)	0	1,373	1,363	0	0	0
1000451968	MOUNT PLEASANT	MI		11/01/2024		253,868	0	(31)	0	0	(31)	0	2,271	2,239	0	0	0
1000451971	SAN ANTONIO	TX		11/01/2024		1,962,537	0	(50)	0	0	(50)	0	17,376	17,326	0	0	0
1000451980	AURORA	IL		11/01/2024		158,898	0	(16)	0	0	(16)	0	1,459	1,443	0	0	0
1000451986	RONKONKOMA	NY		11/01/2024		469,355	0	(23)	0	0	(23)	0	4,230	4,207	0	0	0
1000452000	MACON	GA		11/01/2024		94,159	0	(6)	0	0	(6)	0	896	890	0	0	0
1000452002	THE BRONX	NY		11/01/2024		1,005,949	0	(92)	0	0	(92)	0	8,168	8,077	0	0	0
1000452004	BUFFALO	NY		11/01/2024		276,671	0	(24)	0	0	(24)	0	2,275	2,251	0	0	0
1000452006	THE BRONX	NY		11/01/2024		473,571	0	(34)	0	0	(34)	0	3,754	3,720	0	0	0
1000452008	COLUMBUS	OH		11/01/2024		148,896	0	(10)	0	0	(10)	0	1,378	1,368	0	0	0
1000452010	KANSAS CITY	MO		11/01/2024		294,834	0	(19)	0	0	(19)	0	2,754	2,735	0	0	0
1000452012	KANSAS CITY	MO		11/01/2024		302,649	0	(20)	0	0	(20)	0	2,827	2,808	0	0	0
1000452016	DUNDALK	MD		11/01/2024		108,261	0	(39)	0	0	(39)	0	2,236	2,198	0	0	0
1000452018	KANSAS CITY	KS		11/01/2024		179,591	0	(18)	0	0	(18)	0	1,523	1,504	0	0	0
1000452020	BALTIMORE	MD		11/01/2024		220,431	0	(2)	0	0	(2)	0	2,117	2,115	0	0	0
1000452026	HAZEL PARK	MI		11/01/2024		94,289	0	(9)	0	0	(9)	0	809	800	0	0	0
1000452030	BIRMINGHAM	AL		11/01/2024		77,718	0	(9)	0	0	(9)	0	616	606	0	0	0
1000452032	AURORA	IL		11/01/2024		194,436	0	(16)	0	0	(16)	0	1,720	1,704	0	0	0
1000452034	HENRICO	VA		11/01/2024		264,989	0	(12)	0	0	(12)	0	2,452	2,441	0	0	0
1000452038	CLEVELAND	OH		11/01/2024		79,091	0	(2)	0	0	(2)	0	748	746	0	0	0
1000452042	CORPUS CHRISTI	TX		11/01/2024		144,500	0	(12)	0	0	(12)	0	1,241	1,229	0	0	0
1000452044	MIAMI	FL		11/01/2024		462,545	0	4	0	0	4	0	4,294	4,299	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000452060	YONKERS	NY		11/01/2024		755,969	0	(28)	0	0	(28)	0	6,764	6,736	0	0	0
1000452064	YONKERS	NY		11/01/2024		944,962	0	(35)	0	0	(35)	0	8,455	8,420	0	0	0
1000452070	CLEVELAND	OH		11/01/2024		109,447	0	(13)	0	0	(13)	0	878	865	0	0	0
1000452076	YONKERS	NY		11/01/2024		718,171	0	(27)	0	0	(27)	0	6,426	6,399	0	0	0
1000452078	BARBERTON	OH		11/01/2024		115,555	0	(11)	0	0	(11)	0	963	952	0	0	0
1000452080	LINCOLN PARK	MI		11/01/2024		111,813	0	(14)	0	0	(14)	0	892	878	0	0	0
1000452082	INDIANAPOLIS	IN		11/01/2024		166,172	0	(34)	0	0	(34)	0	4,671	4,637	0	0	0
1000452088	EVESHAM	NJ		11/01/2024		159,870	0	5	0	0	5	0	1,611	1,616	0	0	0
1000452092	CENTER POINT	AL		11/01/2024		180,861	0	(16)	0	0	(16)	0	1,438	1,422	0	0	0
1000452094	ST. LOUIS	MO		11/01/2024		79,739	0	(9)	0	0	(9)	0	643	634	0	0	0
1000452096	CRYSTAL LAKE	IL		11/01/2024		172,972	0	(9)	0	0	(9)	0	1,634	1,625	0	0	0
1000452098	HOUSTON	TX		11/01/2024		159,220	0	(15)	0	0	(15)	0	1,310	1,295	0	0	0
1000452102	BRIDGEPORT	CT		11/01/2024		291,306	0	(18)	0	0	(18)	0	2,640	2,622	0	0	0
1000452104	LUMBERTON	NJ		11/01/2024		157,885	0	(19)	0	0	(19)	0	1,236	1,217	0	0	0
1000452106	MILFORD MILL	MD		11/01/2024		279,857	0	8	0	0	8	0	2,882	2,890	0	0	0
1000452108	GRANDVIEW	MO		11/01/2024		147,514	0	(14)	0	0	(14)	0	1,297	1,283	0	0	0
1000452112	KANSAS CITY	MO		11/01/2024		129,663	0	(12)	0	0	(12)	0	1,150	1,138	0	0	0
1000452116	MANCHESTER	CT		11/01/2024		302,865	0	(13)	0	0	(13)	0	2,733	2,720	0	0	0
1000452118	RAYTOWN	MO		11/01/2024		198,475	0	(21)	0	0	(21)	0	1,694	1,673	0	0	0
1000452126	NORWALK	CT		11/01/2024		436,468	0	(43)	0	0	(43)	0	4,670	4,627	0	0	0
1000452128	KANSAS CITY	MO		11/01/2024		153,216	0	(12)	0	0	(12)	0	1,421	1,409	0	0	0
1000452130	CICERO	NY		11/01/2024		215,121	0	(19)	0	0	(19)	0	1,817	1,798	0	0	0
1000452150	MONONGAHELA	PA		11/08/2024		117,322	0	(7)	0	0	(7)	0	1,227	1,220	0	0	0
1000452156	PHILADELPHIA	PA		11/08/2024		227,012	0	(1)	0	0	(1)	0	2,422	2,421	0	0	0
1000452158	MONROE	NY		11/08/2024		498,429	0	(17)	0	0	(17)	0	5,217	5,200	0	0	0
1000452162	NEWARK	NJ		11/08/2024		600,683	0	(9)	0	0	(9)	0	6,600	6,590	0	0	0
1000452164	UPPER DARBY	PA		11/08/2024		100,919	0	(17)	0	0	(17)	0	1,460	1,443	0	0	0
1000452168	DECATUR	IL		11/08/2024		100,767	0	(9)	0	0	(9)	0	1,052	1,043	0	0	0
1000452170	PASSAIC	NJ		11/08/2024		708,838	0	(28)	0	0	(28)	0	7,325	7,297	0	0	0
1000452178	WORCESTER	MA		11/08/2024		615,412	0	(28)	0	0	(28)	0	6,736	6,707	0	0	0
1000452182	CLEVELAND	OH		11/08/2024		83,594	0	0	0	0	0	0	1,342	1,341	0	0	0
1000452184	PATERSON	NJ		11/08/2024		362,806	0	(60)	0	0	(60)	0	3,619	3,559	0	0	0
1000452186	HILLBURN	NY		11/08/2024		303,599	0	(21)	0	0	(21)	0	3,298	3,277	0	0	0
1000452188	TRENTON	NJ		11/08/2024		161,152	0	0	0	0	0	0	1,850	1,850	0	0	0
1000452192	RICHMOND	TX		11/08/2024		187,343	0	(25)	0	0	(25)	0	1,857	1,833	0	0	0
1000452194	PATERSON	NJ		11/08/2024		335,025	0	2	0	0	2	0	3,801	3,803	0	0	0
1000452196	NEWARK	NJ		11/08/2024		452,742	0	(17)	0	0	(17)	0	4,844	4,827	0	0	0
1000452198	NEWBURGH HEIGHTS	OH		11/08/2024		112,024	0	2	0	0	2	0	1,379	1,382	0	0	0
1000452202	PATERSON	NJ		11/08/2024		505,518	0	(12)	0	0	(12)	0	5,347	5,335	0	0	0
1000452206	MAPLE HEIGHTS	OH		11/08/2024		112,819	0	(3)	0	0	(3)	0	1,503	1,500	0	0	0
1000452208	AMARILLO	TX		11/08/2024		100,989	0	(3)	0	0	(3)	0	2,655	2,652	0	0	0
1000452210	MOCKSVILLE	NC		11/08/2024		175,862	0	(32)	0	0	(32)	0	1,710	1,678	0	0	0
1000452212	BALTIMORE	MD		11/08/2024		157,737	0	(3)	0	0	(3)	0	1,743	1,740	0	0	0
1000452216	LOWELL	MA		11/08/2024		525,764	0	(102)	0	0	(102)	0	4,832	4,730	0	0	0
1000452220	AIKEN	SC		11/08/2024		198,977	0	(30)	0	0	(30)	0	1,900	1,870	0	0	0
1000452224	ROCKFORD	IL		11/08/2024		153,505	0	(9)	0	0	(9)	0	1,628	1,620	0	0	0
1000452226	SUMTER	SC		11/08/2024		254,197	0	(40)	0	0	(40)	0	2,538	2,498	0	0	0
1000452228	ORANGE	NJ		11/08/2024		506,421	0	27	0	0	27	0	5,935	5,961	0	0	0
1000452232	LAKE CHARLES	LA		11/08/2024		87,270	0	(2)	0	0	(2)	0	991	989	0	0	0
1000452234	NEWARK	NJ		11/08/2024		589,413	0	57	0	0	57	0	7,249	7,305	0	0	0
1000452238	STAMFORD	CT		11/08/2024		366,838	0	(39)	0	0	(39)	0	4,047	4,009	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000452240	NEWARK	NJ		11/08/2024		644,103	0	63	0	0	63	0	7,763	7,825	0	0	0
1000452242	JACKSONVILLE	FL		11/08/2024		306,515	0	22	0	0	22	0	3,684	3,706	0	0	0
1000452244	WOONSOCKET	RI		11/08/2024		389,456	0	(28)	0	0	(28)	0	4,321	4,293	0	0	0
1000452250	MILWAUKEE	WI		11/08/2024		90,415	0	(3)	0	0	(3)	0	1,018	1,015	0	0	0
1000452256	BLACKSTONE	MA		11/08/2024		350,157	0	(19)	0	0	(19)	0	3,819	3,800	0	0	0
1000452260	ROSELLE	NJ		11/08/2024		516,075	0	16	0	0	16	0	5,787	5,804	0	0	0
1000452264	LAKE CHARLES	LA		11/08/2024		90,190	0	(2)	0	0	(2)	0	1,024	1,023	0	0	0
1000452268	WESTLAKE	LA		11/08/2024		82,757	0	(2)	0	0	(2)	0	940	938	0	0	0
1000452270	LINDEN	NJ		11/08/2024		558,588	0	61	0	0	61	0	6,802	6,863	0	0	0
1000452272	TARBORO	NC		11/08/2024		190,342	0	(12)	0	0	(12)	0	2,144	2,132	0	0	0
1000452274	LAKE ALFRED	FL		11/08/2024		321,024	0	(33)	0	0	(33)	0	3,403	3,370	0	0	0
1000452280	TRENTON	NJ		11/08/2024		169,968	0	16	0	0	16	0	2,068	2,084	0	0	0
1000452286	SULPHUR	LA		11/08/2024		101,049	0	1	0	0	1	0	1,172	1,173	0	0	0
1000452288	NEWARK	NJ		11/08/2024		368,228	0	(42)	0	0	(42)	0	3,967	3,926	0	0	0
1000452290	SPRINGFIELD	OH		11/08/2024		125,800	0	(10)	0	0	(10)	0	1,334	1,324	0	0	0
1000452298	NEWBURGH	NY		11/08/2024		250,573	0	12	0	0	12	0	2,912	2,925	0	0	0
1000452302	HOBART	IN		11/08/2024		95,215	0	(8)	0	0	(8)	0	946	939	0	0	0
1000452304	HARTFORD	CT		11/08/2024		348,485	0	(7)	0	0	(7)	0	3,806	3,799	0	0	0
1000452306	SACRAMENTO	CA		11/08/2024		223,672	0	(12)	0	0	(12)	0	2,563	2,551	0	0	0
1000452308	PASADENA	MD		11/08/2024		367,452	0	(21)	0	0	(21)	0	4,088	4,067	0	0	0
1000452310	ENGLEWOOD	OH		11/08/2024		155,785	0	(11)	0	0	(11)	0	1,748	1,737	0	0	0
1000452312	LAFAYETTE	IN		11/08/2024		95,172	0	(4)	0	0	(4)	0	1,101	1,097	0	0	0
1000452314	AKRON	OH		11/08/2024		81,128	0	(12)	0	0	(12)	0	895	883	0	0	0
1000452318	PENNSAUKEN	NJ		11/08/2024		418,752	0	(34)	0	0	(34)	0	4,347	4,313	0	0	0
1000452324	OCEAN GROVE	NJ		11/08/2024		729,112	0	(31)	0	0	(31)	0	7,744	7,713	0	0	0
1000452326	PUEBLO	CO		11/08/2024		170,584	0	(11)	0	0	(11)	0	1,865	1,854	0	0	0
1000452330	NEWARK	NJ		11/08/2024		557,410	0	48	0	0	48	0	6,758	6,805	0	0	0
1000452332	SALEM	NJ		11/08/2024		60,887	0	(6)	0	0	(6)	0	689	683	0	0	0
1000452340	CLEVELAND	OH		11/08/2024		113,475	0	2	0	0	2	0	1,315	1,318	0	0	0
1000452342	BRONX	NY		11/08/2024		605,869	0	(101)	0	0	(101)	0	5,765	5,663	0	0	0
1000452344	BRONX	NY		11/08/2024		591,627	0	(94)	0	0	(94)	0	5,557	5,463	0	0	0
1000452346	HILLSDALE	MI		11/08/2024		156,159	0	(19)	0	0	(19)	0	2,295	2,276	0	0	0
1000452350	INDIANAPOLIS	IN		11/08/2024		131,234	0	(19)	0	0	(19)	0	1,294	1,275	0	0	0
1000452354	KISSIMMEE	FL		11/08/2024		327,599	0	(21)	0	0	(21)	0	3,621	3,600	0	0	0
1000452356	WESTLAND	MI		11/08/2024		128,384	0	(9)	0	0	(9)	0	1,360	1,351	0	0	0
1000452358	TRENTON	NJ		11/08/2024		180,379	0	(4)	0	0	(4)	0	1,712	1,709	0	0	0
1000452360	IRVINGTON	NJ		11/08/2024		512,108	0	44	0	0	44	0	6,209	6,252	0	0	0
1000452362	BUFFALO	NY		11/08/2024		113,979	0	(20)	0	0	(20)	0	1,015	995	0	0	0
1000452364	PATERSON	NJ		11/08/2024		499,537	0	4	0	0	4	0	5,440	5,444	0	0	0
1000452366	LINDEN	NJ		11/08/2024		555,226	0	58	0	0	58	0	6,742	6,799	0	0	0
1000452368	PHILADELPHIA	PA		11/08/2024		353,955	0	(11)	0	0	(11)	0	3,550	3,539	0	0	0
1000452372	BALTIMORE	MD		11/08/2024		120,851	0	(5)	0	0	(5)	0	1,292	1,287	0	0	0
1000452376	NEPTUNE	NJ		11/08/2024		325,933	0	(20)	0	0	(20)	0	3,469	3,450	0	0	0
1000452378	GARY	IN		11/08/2024		75,977	0	(5)	0	0	(5)	0	800	795	0	0	0
1000452380	CAMDEN	NJ		11/08/2024		119,279	0	(15)	0	0	(15)	0	1,165	1,150	0	0	0
1000452382	CAMDEN	NJ		11/08/2024		119,307	0	(15)	0	0	(15)	0	1,169	1,154	0	0	0
1000452388	CLEVELAND	OH		11/08/2024		125,756	0	(10)	0	0	(10)	0	1,306	1,296	0	0	0
1000452392	AMARILLO	TX		11/08/2024		182,541	0	(15)	0	0	(15)	0	1,984	1,970	0	0	0
1000452394	CHICAGO	IL		11/08/2024		290,996	0	(13)	0	0	(13)	0	3,108	3,095	0	0	0
1000452396	IRVINGTON	NJ		11/08/2024		555,365	0	47	0	0	47	0	6,584	6,631	0	0	0
1000452398	EAST ORANGE	NJ		11/08/2024		590,813	0	50	0	0	50	0	7,004	7,054	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000452400	JACKSONVILLE	FL		11/08/2024		244,133	0	(22)	0	0	(22)	0	2,505	2,483	0	0	0
1000452408	JACKSONVILLE	NC		11/08/2024		192,160	0	(21)	0	0	(21)	0	1,978	1,957	0	0	0
1000452410	BUFFALO	NY		11/08/2024		145,293	0	(11)	0	0	(11)	0	1,547	1,535	0	0	0
1000452416	PARIS	TX		11/08/2024		133,395	0	0	0	0	0	0	3,290	3,290	0	0	0
1000452420	SPRING	TX		11/08/2024		250,935	0	(19)	0	0	(19)	0	2,697	2,678	0	0	0
1000452422	NEWARK	NJ		11/08/2024		656,384	0	40	0	0	40	0	7,708	7,748	0	0	0
1000452426	CLEVELAND	OH		11/08/2024		90,112	0	(15)	0	0	(15)	0	831	815	0	0	0
1000452434	EVANSVILLE	IN		11/08/2024		135,702	0	(12)	0	0	(12)	0	1,363	1,350	0	0	0
1000452436	EAST ORANGE	NJ		11/08/2024		631,868	0	39	0	0	39	0	7,420	7,459	0	0	0
1000452446	WILMINGTON	DE		11/08/2024		201,380	0	(14)	0	0	(14)	0	2,070	2,056	0	0	0
1000452450	COLUMBUS	OH		11/08/2024		323,632	0	(31)	0	0	(31)	0	3,230	3,199	0	0	0
1000452456	BAYONNE	NJ		11/08/2024		659,792	0	27	0	0	27	0	7,792	7,818	0	0	0
1000452458	PATERSON	NJ		11/08/2024		458,558	0	(39)	0	0	(39)	0	4,869	4,830	0	0	0
1000452468	ROCKFORD	IL		11/08/2024		89,196	0	(11)	0	0	(11)	0	870	859	0	0	0
1000452470	ROCKFORD	IL		11/08/2024		83,045	0	(10)	0	0	(10)	0	810	800	0	0	0
1000452472	BROOKLYN	NY		11/08/2024		1,030,686	0	(66)	0	0	(66)	0	11,880	11,813	0	0	0
1000452474	SICKLERVILLE	NJ		11/08/2024		176,866	0	0	0	0	0	0	2,016	2,015	0	0	0
1000452476	LOUISVILLE	KY		11/08/2024		98,969	0	(15)	0	0	(15)	0	947	933	0	0	0
1000452478	LANSING	MI		11/08/2024		154,168	0	(21)	0	0	(21)	0	1,522	1,501	0	0	0
1000452480	CINCINNATI	OH		11/08/2024		167,333	0	(13)	0	0	(13)	0	1,778	1,765	0	0	0
1000452484	LANSING	MI		11/08/2024		79,520	0	(12)	0	0	(12)	0	810	798	0	0	0
1000452494	PASADENA	CA		12/12/2024		333,183	0	532	0	0	532	0	11,823	12,355	0	0	0
1000452496	WALNUT CREEK	CA		12/12/2024		828,217	0	1,446	0	0	1,446	0	30,694	32,140	0	0	0
1000452498	TERRA CEIA	FL		12/12/2024		220,775	0	1,212	0	0	1,212	0	84,681	85,892	0	0	0
1000452502	SAN JOSE	CA		12/12/2024		474,049	0	872	0	0	872	0	15,705	16,577	0	0	0
1000452504	FREDON	NJ		12/12/2024		181,861	0	4	0	0	4	0	1,906	1,910	0	0	0
1000452506	AUBURN	WA		12/12/2024		211,665	0	21	0	0	21	0	5,587	5,608	0	0	0
1000452508	WARDEN	WA		12/12/2024		163,871	0	300	0	0	300	0	5,637	5,938	0	0	0
1000452510	TOWNSEND	MA		12/12/2024		114,605	0	144	0	0	144	0	4,128	4,272	0	0	0
1000452512	WEST WARWICK	RI		12/12/2024		77,559	0	57	0	0	57	0	1,053	1,110	0	0	0
1000452514	RONKONKOMA	NY		12/12/2024		270,220	0	349	0	0	349	0	9,532	9,882	0	0	0
1000452516	MIDDLETOWN	CT		12/12/2024		64,707	0	125	0	0	125	0	2,445	2,570	0	0	0
1000452518	LAS VEGAS	NV		12/12/2024		90,582	0	243	0	0	243	0	1,346	1,588	0	0	0
1000452522	SYLVANIA	OH		12/12/2024		141,267	0	133	0	0	133	0	2,593	2,725	0	0	0
1000452524	HAWTHORN WOODS	IL		12/12/2024		316,420	0	32	0	0	32	0	2,377	2,410	0	0	0
1000452530	PERRYSBURG	OH		12/12/2024		55,148	0	1	0	0	1	0	7,458	7,460	0	0	0
1000452532	VANCOUVER	WA		12/12/2024		65,731	0	2	0	0	2	0	700	702	0	0	0
1000452536	ALBERTVILLE	MN		12/12/2024		91,606	0	60	0	0	60	0	5,570	5,630	0	0	0
1000452538	CAROLINA BEACH	NC		12/12/2024		268,889	0	14	0	0	14	0	3,546	3,560	0	0	0
1000452540	CHICAGO	IL		12/12/2024		165,093	0	14	0	0	14	0	6,152	6,167	0	0	0
1000452542	CHARLOTTE	NC		12/12/2024		279,374	0	103	0	0	103	0	3,354	3,456	0	0	0
1000452544	BECHTELSVILLE	PA		12/12/2024		133,280	0	5	0	0	5	0	1,418	1,423	0	0	0
1000452546	HENDERSONVILLE	TN		12/12/2024		106,621	0	94	0	0	94	0	1,289	1,383	0	0	0
1000452548	UNION	NJ		12/12/2024		94,279	0	193	0	0	193	0	5,329	5,522	0	0	0
1000452550	CHAPEL HILL	NC		12/12/2024		244,070	0	250	0	0	250	0	11,326	11,576	0	0	0
1000452552	HOPKINTON	RI		12/12/2024		205,373	0	12	0	0	12	0	1,365	1,377	0	0	0
1000452554	WASHINGTON	DC		12/12/2024		288,639	0	364	0	0	364	0	4,388	4,752	0	0	0
1000452558	HAIKU	HI		12/12/2024		382,231	0	641	0	0	641	0	4,658	5,299	0	0	0
1000452560	CORPUS CHRISTI	TX		12/12/2024		135,887	0	54	0	0	54	0	1,569	1,623	0	0	0
1000452562	RUSTBURG	VA		12/12/2024		265,050	0	209	0	0	209	0	3,143	3,352	0	0	0
1000452564	ORANGEBURG	SC		12/12/2024		106,197	0	6	0	0	6	0	958	964	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000452566	MELVILLE	NY		12/12/2024		177,121	0	270	0	0	270	0	8,831	9,101	0	0	0
1000452568	MAYS LANDING	NJ		12/12/2024		215,487	0	374	0	0	374	0	11,204	11,578	0	0	0
1000452570	RAEFORD	NC		12/12/2024		93,072	0	60	0	0	60	0	1,011	1,071	0	0	0
1000452572	ARVERNE	NY		12/12/2024		321,321	0	342	0	0	342	0	3,913	4,255	0	0	0
1000452574	SEA-TAC	WA		12/12/2024		210,429	0	295	0	0	295	0	3,954	4,249	0	0	0
1000452576	STRATFORD	CT		12/12/2024		192,100	0	1	0	0	1	0	9,815	9,816	0	0	0
1000452578	ORLANDO	FL		12/12/2024		199,488	0	1	0	0	1	0	11,958	11,959	0	0	0
1000452580	MADISON	WI		12/12/2024		204,988	0	9	0	0	9	0	2,337	2,345	0	0	0
1000452582	CONCORD	NC		12/12/2024		290,233	0	456	0	0	456	0	5,185	5,641	0	0	0
1000452584	ELK GROVE VILLAGE	IL		12/12/2024		118,715	0	171	0	0	171	0	2,341	2,512	0	0	0
1000452588	EDGEWATER	NJ		12/12/2024		129,746	0	164	0	0	164	0	2,045	2,209	0	0	0
1000452590	LINCOLNWOOD	IL		12/12/2024		297,333	0	1,075	0	0	1,075	0	16,362	17,437	0	0	0
1000452592	DINUBA	CA		12/12/2024		120,486	0	1	0	0	1	0	6,282	6,282	0	0	0
1000452594	FLORISSANT	MO		12/12/2024		45,050	0	28	0	0	28	0	2,516	2,543	0	0	0
1000452596	WHITE PIGEON	MI		12/12/2024		56,619	0	1	0	0	1	0	3,019	3,020	0	0	0
1000452598	PEMBROKE PINES	FL		12/12/2024		169,864	0	196	0	0	196	0	2,731	2,927	0	0	0
1000452600	HAWTHORNE	NJ		12/12/2024		281,320	0	298	0	0	298	0	7,125	7,423	0	0	0
1000452602	SUGAR LAND	TX		12/12/2024		159,125	0	0	0	0	0	0	1,639	1,639	0	0	0
1000452604	WOODBRIDGE	VA		12/12/2024		158,214	0	197	0	0	197	0	2,814	3,011	0	0	0
1000452606	ROCK HILL	SC		12/12/2024		63,096	0	0	0	0	0	0	445	445	0	0	0
1000452608	BEACHWOOD	NJ		12/12/2024		188,663	0	234	0	0	234	0	3,322	3,556	0	0	0
1000452610	FOREST HILL	MD		12/12/2024		237,484	0	415	0	0	415	0	3,841	4,257	0	0	0
1000452612	OAKLAND	CA		12/12/2024		231,673	0	24	0	0	24	0	2,943	2,967	0	0	0
1000452614	CRANBURY	NJ		12/12/2024		455,209	0	39	0	0	39	0	6,683	6,722	0	0	0
1000452616	GREENSBORO	NC		12/12/2024		74,196	0	0	0	0	0	0	652	652	0	0	0
1000452618	MIRAMAR	FL		12/12/2024		245,181	0	73	0	0	73	0	2,271	2,344	0	0	0
1000452620	FORT WASHINGTON	MD		12/12/2024		251,509	0	30	0	0	30	0	2,492	2,521	0	0	0
1000452622	STAFFORD	VA		12/12/2024		206,704	0	23	0	0	23	0	1,709	1,733	0	0	0
1000452624	NASHVILLE	TN		12/12/2024		299,658	0	810	0	0	810	0	9,536	10,345	0	0	0
1000452626	NEENAH	WI		12/12/2024		134,723	0	163	0	0	163	0	1,926	2,089	0	0	0
1000452630	SOUTH PLAINFIELD	NJ		12/12/2024		289,321	0	252	0	0	252	0	3,437	3,690	0	0	0
1000452632	WOODSTOCK	GA		12/12/2024		91,403	0	47	0	0	47	0	1,180	1,227	0	0	0
1000452636	PITTSBURGH	PA		12/12/2024		187,201	0	1	0	0	1	0	10,244	10,245	0	0	0
1000452638	SARASOTA	FL		12/12/2024		69,139	0	384	0	0	384	0	2,136	2,519	0	0	0
1000452640	YARROW POINT	WA		12/12/2024		888,741	0	1,158	0	0	1,158	0	13,795	14,953	0	0	0
1000452642	OAKLAND PARK	FL		12/12/2024		415,266	0	96	0	0	96	0	3,236	3,332	0	0	0
1000452644	GWYNN OAK	MD		12/12/2024		161,973	0	165	0	0	165	0	9,521	9,685	0	0	0
1000452648	PUYALLUP	WA		12/12/2024		167,842	0	223	0	0	223	0	2,654	2,877	0	0	0
1000452650	GENEVA	IL		12/12/2024		385,742	0	42	0	0	42	0	3,456	3,498	0	0	0
1000452652	MIAMI	FL		12/12/2024		416,184	0	193	0	0	193	0	2,937	3,130	0	0	0
1000452654	ANNAPOLIS	MD		12/12/2024		546,836	0	57	0	0	57	0	4,874	4,931	0	0	0
1000452656	ANAHEIM	CA		12/12/2024		285,948	0	237	0	0	237	0	3,477	3,713	0	0	0
1000452658	FRESNO	CA		12/12/2024		180,128	0	0	0	0	0	0	2,611	2,611	0	0	0
1000452660	SUFFERN	NY		12/12/2024		205,794	0	0	0	0	0	0	3,157	3,157	0	0	0
1000452662	BRONX	NY		12/12/2024		163,298	0	296	0	0	296	0	3,025	3,322	0	0	0
1000452664	ANNAPOLIS	MD		12/12/2024		204,148	0	16	0	0	16	0	1,820	1,836	0	0	0
1000452666	GLENDALE	AZ		12/12/2024		169,275	0	296	0	0	296	0	2,208	2,504	0	0	0
1000452668	BALTIMORE	MD		12/12/2024		172,180	0	14	0	0	14	0	2,339	2,353	0	0	0
1000452670	BOWLING GREEN	KY		12/12/2024		71,402	0	1	0	0	1	0	4,964	4,964	0	0	0
1000452674	LANSING	IL		12/12/2024		58,740	0	1	0	0	1	0	3,106	3,106	0	0	0
1000452676	BEVERLY	MA		12/12/2024		70,123	0	119	0	0	119	0	6,185	6,304	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000452678	CLAREMONT	CA		12/12/2024		438,494	0	913	0	0	913	0	15,639	16,552	0	0	0
1000452682	FISHERSVILLE	VA		12/12/2024		56,069	0	13	0	0	13	0	4,607	4,621	0	0	0
1000452684	SANTA ROSA	CA		12/12/2024		296,321	0	0	0	0	0	0	2,442	2,442	0	0	0
1000452686	DEARBORN	MI		12/12/2024		92,499	0	163	0	0	163	0	1,245	1,408	0	0	0
1000452688	ROCKAWAY	NJ		12/12/2024		194,885	0	279	0	0	279	0	14,079	14,358	0	0	0
1000452690	FREDERICK	MD		12/12/2024		80,932	0	172	0	0	172	0	1,031	1,204	0	0	0
1000452692	FULTONDALE	AL		12/12/2024		174,191	0	1	0	0	1	0	15,269	15,270	0	0	0
1000452694	FORT WAYNE	IN		12/12/2024		295,203	0	15	0	0	15	0	2,541	2,556	0	0	0
1000452696	CHARLOTTE	NC		12/12/2024		259,921	0	568	0	0	568	0	3,760	4,328	0	0	0
1000452698	SAINT CLOUD	FL		12/12/2024		128,220	0	111	0	0	111	0	1,632	1,743	0	0	0
1000452700	WILLIAMSON	GA		12/12/2024		222,985	0	242	0	0	242	0	3,164	3,406	0	0	0
1000452702	HILO	HI		12/12/2024		234,104	0	449	0	0	449	0	3,422	3,872	0	0	0
1000452704	BARTLETT	IL		12/12/2024		258,384	0	238	0	0	238	0	4,095	4,334	0	0	0
1000452706	MOUNT LAUREL	NJ		12/12/2024		309,303	0	353	0	0	353	0	4,315	4,668	0	0	0
1000452708	ALBERTSON	NY		12/12/2024		285,855	0	662	0	0	662	0	9,618	10,280	0	0	0
1000452710	EDMOND	OK		12/12/2024		224,570	0	15	0	0	15	0	5,220	5,234	0	0	0
1000452714	WAUKEGAN	IL		12/12/2024		73,017	0	13	0	0	13	0	754	767	0	0	0
1000452716	LAS VEGAS	NV		12/12/2024		118,614	0	265	0	0	265	0	2,654	2,920	0	0	0
1000452718	SAN FRANCISCO	CA		12/12/2024		495,935	0	165	0	0	165	0	4,498	4,663	0	0	0
1000452720	SEATTLE	WA		12/12/2024		400,761	0	226	0	0	226	0	5,243	5,469	0	0	0
1000452722	PIEDMONT	SC		12/12/2024		50,089	0	0	0	0	0	0	329	329	0	0	0
1000452728	ASTORIA	NY		12/12/2024		53,561	0	3	0	0	3	0	15,860	15,863	0	0	0
1000452730	FARMINGVILLE	NY		12/12/2024		118,439	0	38	0	0	38	0	6,705	6,743	0	0	0
1000452734	SAN JOSE	CA		12/12/2024		224,171	0	0	0	0	0	0	7,139	7,139	0	0	0
1000452736	STALEY	NC		12/12/2024		202,675	0	70	0	0	70	0	3,319	3,389	0	0	0
1000452738	NICHOLASVILLE	KY		12/12/2024		69,462	0	3	0	0	3	0	702	705	0	0	0
1000452740	NICHOLASVILLE	KY		12/12/2024		167,025	0	119	0	0	119	0	2,237	2,355	0	0	0
1000452744	DELAND	FL		12/12/2024		86,885	0	134	0	0	134	0	3,851	3,985	0	0	0
1000452746	FORDS	NJ		12/12/2024		358,626	0	891	0	0	891	0	8,867	9,757	0	0	0
1000452748	MEADVILLE	PA		12/12/2024		74,300	0	0	0	0	0	0	636	636	0	0	0
1000452752	EAST LIVERPOOL	OH		12/12/2024		53,676	0	7	0	0	7	0	2,092	2,099	0	0	0
1000452754	SAN JUAN	TX		12/12/2024		78,027	0	9	0	0	9	0	1,495	1,504	0	0	0
1000452756	MEMPHIS	TN		12/12/2024		105,959	0	4	0	0	4	0	817	821	0	0	0
1000452758	CAMBY	IN		12/12/2024		182,412	0	6	0	0	6	0	657	663	0	0	0
1000452760	SACRAMENTO	CA		12/12/2024		232,694	0	117	0	0	117	0	1,974	2,092	0	0	0
1000452762	TRACY	CA		12/12/2024		107,316	0	2,317	0	0	2,317	0	10,134	12,452	0	0	0
1000452766	JAMAICA	NY		12/12/2024		333,431	0	10	0	0	10	0	7,884	7,894	0	0	0
1000452768	CRANSTON	RI		12/12/2024		213,386	0	19	0	0	19	0	3,419	3,438	0	0	0
1000452770	DOTHAN	AL		12/12/2024		94,230	0	0	0	0	0	0	856	856	0	0	0
1000452772	CHARLOTTESVILLE	VA		12/12/2024		174,218	0	40	0	0	40	0	1,555	1,595	0	0	0
1000452774	HAHIRA	GA		12/12/2024		100,269	0	117	0	0	117	0	2,077	2,194	0	0	0
1000452776	ST. AUGUSTINE	FL		12/12/2024		70,003	0	109	0	0	109	0	1,167	1,276	0	0	0
1000452778	SUNRISE	FL		12/12/2024		43,944	0	75	0	0	75	0	708	783	0	0	0
1000452780	ST PAUL	MN		12/12/2024		97,477	0	4	0	0	4	0	1,564	1,568	0	0	0
1000452788	CHICAGO	IL		12/12/2024		79,656	0	1	0	0	1	0	6,460	6,461	0	0	0
1000452790	PARAMUS	NJ		12/12/2024		586,109	0	599	0	0	599	0	21,058	21,657	0	0	0
1000452792	MONCKS CORNER	SC		12/12/2024		46,658	0	43	0	0	43	0	1,183	1,227	0	0	0
1000452794	GRANADA HILLS	CA		12/12/2024		304,376	0	710	0	0	710	0	8,108	8,818	0	0	0
1000452796	COLLEGEVILLE	PA		12/12/2024		327,499	0	81	0	0	81	0	6,290	6,371	0	0	0
1000452798	FRANKLIN TOWNSHIP	NJ		12/12/2024		193,868	0	1	0	0	1	0	2,646	2,647	0	0	0
1000452800	TRENTON	NJ		12/12/2024		135,826	0	188	0	0	188	0	3,056	3,244	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000452802	TUCSON	AZ		12/12/2024		153,087	0	72	0	0	72	0	1,562	1,635	0	0	0
1000452808	FT LAUDERDALE	FL		12/12/2024		111,173	0	562	0	0	562	0	22,938	23,500	0	0	0
1000452810	MCKINNEY	TX		12/12/2024		152,881	0	116	0	0	116	0	1,805	1,921	0	0	0
1000452812	LAKE ELSINORE	CA		12/12/2024		206,721	0	28	0	0	28	0	2,641	2,668	0	0	0
1000452814	FRESNO	CA		12/12/2024		61,745	0	81	0	0	81	0	3,318	3,400	0	0	0
1000452816	CHEEKTOWAGA	NY		12/12/2024		106,677	0	27	0	0	27	0	1,245	1,273	0	0	0
1000452818	ROCKAWAY BEACH	NY		12/12/2024		310,937	0	14	0	0	14	0	3,347	3,361	0	0	0
1000452820	SALEM	MA		12/12/2024		348,396	0	270	0	0	270	0	5,028	5,297	0	0	0
1000452822	SEAFORD	NY		12/12/2024		170,675	0	111	0	0	111	0	15,388	15,498	0	0	0
1000452824	SAN DIEGO	CA		12/12/2024		244,565	0	236	0	0	236	0	3,015	3,251	0	0	0
1000452826	INMAN	SC		12/12/2024		154,631	0	15	0	0	15	0	1,376	1,392	0	0	0
1000452828	ANNANDALE	VA		12/12/2024		318,025	0	936	0	0	936	0	4,763	5,700	0	0	0
1000452832	BURBANK	IL		12/12/2024		143,216	0	0	0	0	0	0	1,661	1,661	0	0	0
1000452834	EAST ELMHURST	NY		12/12/2024		540,830	0	794	0	0	794	0	6,188	6,983	0	0	0
1000452836	PASADENA	CA		12/12/2024		258,769	0	(109)	0	0	(109)	0	1,945	1,836	0	0	0
1000452842	CLAYTON	CA		12/12/2024		530,913	0	24	0	0	24	0	4,492	4,516	0	0	0
1000452844	UNION BEACH	NJ		12/12/2024		306,723	0	179	0	0	179	0	2,999	3,178	0	0	0
1000452846	MESA	AZ		12/12/2024		128,189	0	0	0	0	0	0	4,717	4,717	0	0	0
1000452848	MOBILE	AL		12/12/2024		214,451	0	318	0	0	318	0	3,317	3,635	0	0	0
1000452850	RANCHO CORDOVA	CA		12/12/2024		152,633	0	509	0	0	509	0	12,803	13,311	0	0	0
1000452852	SAN DIEGO	CA		12/12/2024		167,016	0	133	0	0	133	0	2,120	2,253	0	0	0
1000452854	HEFLIN	AL		12/12/2024		84,345	0	0	0	0	0	0	3,018	3,018	0	0	0
1000452858	MORGANVILLE	NJ		12/12/2024		169,439	0	376	0	0	376	0	4,811	5,187	0	0	0
1000452860	MIAMI	FL		12/12/2024		112,089	0	177	0	0	177	0	2,727	2,904	0	0	0
1000452862	CALUMET CITY	IL		12/12/2024		55,643	0	202	0	0	202	0	1,358	1,560	0	0	0
1000452864	PASO ROBLES	CA		12/12/2024		264,667	0	261	0	0	261	0	6,016	6,278	0	0	0
1000452866	COTTONWOOD	CA		12/12/2024		46,546	0	604	0	0	604	0	15,021	15,625	0	0	0
1000452868	RICHMOND	TX		12/12/2024		50,044	0	226	0	0	226	0	5,404	5,630	0	0	0
1000452870	MEMPHIS	TN		12/12/2024		76,477	0	391	0	0	391	0	3,076	3,467	0	0	0
1000452872	SAN JOSE	CA		12/12/2024		420,101	0	976	0	0	976	0	10,277	11,254	0	0	0
1000452874	MONTEBELLO	CA		12/12/2024		182,606	0	883	0	0	883	0	12,464	13,347	0	0	0
1000452876	SARASOTA	FL		12/12/2024		244,528	0	813	0	0	813	0	10,015	10,828	0	0	0
1000452878	NORTH HOLLYWOOD	CA		12/12/2024		241,433	0	830	0	0	830	0	15,614	16,444	0	0	0
1000452880	CASTAIC	CA		12/12/2024		260,820	0	739	0	0	739	0	7,184	7,923	0	0	0
1000452884	SANTA ANA	CA		12/12/2024		482,871	0	906	0	0	906	0	12,207	13,112	0	0	0
1000452886	GARDENA	CA		12/12/2024		210,629	0	487	0	0	487	0	4,299	4,786	0	0	0
1000452888	SUISUN CITY	CA		12/12/2024		188,799	0	350	0	0	350	0	4,967	5,316	0	0	0
1000452890	WESTON	FL		12/12/2024		301,130	0	365	0	0	365	0	6,642	7,006	0	0	0
1000452892	BAKERSFIELD	CA		12/12/2024		109,143	0	35	0	0	35	0	946	981	0	0	0
1000452894	BRONX	NY		12/12/2024		189,896	0	918	0	0	918	0	5,579	6,497	0	0	0
1000452896	DACULA	GA		12/12/2024		237,329	0	434	0	0	434	0	4,724	5,158	0	0	0
1000452900	SUWANEE	GA		12/12/2024		105,532	0	196	0	0	196	0	1,592	1,788	0	0	0
1000452902	WOODBRIDGE	VA		12/12/2024		180,827	0	432	0	0	432	0	3,798	4,230	0	0	0
1000452904	LOS ANGELES	CA		12/12/2024		341,021	0	701	0	0	701	0	11,112	11,813	0	0	0
1000452906	NORTH HILLS	CA		12/12/2024		344,796	0	15	0	0	15	0	4,226	4,241	0	0	0
1000452908	STOCKTON	CA		12/12/2024		142,186	0	28	0	0	28	0	1,743	1,772	0	0	0
1000452910	PAHRUMP	NV		12/12/2024		219,486	0	0	0	0	0	0	2,170	2,170	0	0	0
1000452912	MANHATTAN BEACH	CA		12/12/2024		263,900	0	254	0	0	254	0	2,941	3,195	0	0	0
1000452914	TUJUNGA	CA		12/12/2024		251,226	0	474	0	0	474	0	4,301	4,775	0	0	0
1000452916	ROOSEVELT	NY		12/12/2024		313,934	0	571	0	0	571	0	3,598	4,169	0	0	0
1000452918	LA PUENTE	CA		12/12/2024		245,064	0	562	0	0	562	0	4,178	4,739	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000452920	LAS VEGAS	NV		12/12/2024		181,522	0	117	0	0	117	0	1,803	1,920	0	0	0
1000452924	CORONA	NY		12/12/2024		319,991	0	652	0	0	652	0	5,180	5,832	0	0	0
1000452926	DUMFRIES	VA		12/12/2024		239,011	0	243	0	0	243	0	7,276	7,519	0	0	0
1000452928	WASHINGTON	DC		12/12/2024		244,622	0	539	0	0	539	0	6,570	7,109	0	0	0
1000452930	CLOVIS	CA		12/12/2024		248,177	0	1,107	0	0	1,107	0	8,395	9,502	0	0	0
1000452932	ORLANDO	FL		12/12/2024		214,768	0	623	0	0	623	0	8,760	9,383	0	0	0
1000452934	PORT CHESTER	NY		12/12/2024		298,839	0	954	0	0	954	0	5,173	6,127	0	0	0
1000452936	HICKSVILLE	NY		12/12/2024		237,525	0	192	0	0	192	0	4,525	4,718	0	0	0
1000452938	HARWICH PORT	MA		12/12/2024		179,121	0	505	0	0	505	0	4,534	5,040	0	0	0
1000452940	LAKE FOREST	CA		12/12/2024		345,957	0	600	0	0	600	0	6,204	6,804	0	0	0
1000452944	CHICAGO	IL		12/12/2024		221,801	0	340	0	0	340	0	3,485	3,825	0	0	0
1000452946	GREENLAWN	NY		12/12/2024		288,647	0	556	0	0	556	0	7,203	7,759	0	0	0
1000452948	HATFIELD	PA		12/12/2024		320,100	0	385	0	0	385	0	5,085	5,470	0	0	0
1000452950	RAINIER	OR		12/12/2024		204,256	0	0	0	0	0	0	2,988	2,988	0	0	0
1000452954	FUQUAY VARINA	NC		12/12/2024		135,945	0	74	0	0	74	0	1,674	1,748	0	0	0
1000452956	FARMINGDALE	NY		12/12/2024		244,020	0	453	0	0	453	0	3,993	4,446	0	0	0
1000452958	MIAMI BEACH	FL		12/12/2024		164,053	0	179	0	0	179	0	2,169	2,348	0	0	0
1000452960	TOMBALL	TX		12/12/2024		250,523	0	16	0	0	16	0	2,653	2,668	0	0	0
1000452962	CHARLOTTE	NC		12/12/2024		121,354	0	5	0	0	5	0	1,072	1,077	0	0	0
1000452964	NORTHRIDGE	CA		12/12/2024		479,342	0	20	0	0	20	0	5,092	5,112	0	0	0
1000452966	NASHUA	NH		12/12/2024		108,754	0	235	0	0	235	0	2,001	2,236	0	0	0
1000452968	BOWIE	MD		12/12/2024		295,269	0	46	0	0	46	0	2,330	2,376	0	0	0
1000452970	OAKHURST	CA		12/12/2024		198,968	0	374	0	0	374	0	3,347	3,721	0	0	0
1000452972	BAKERSFIELD	CA		12/12/2024		227,212	0	280	0	0	280	0	3,369	3,648	0	0	0
1000452974	CLERMONT	FL		12/12/2024		218,954	0	564	0	0	564	0	3,108	3,672	0	0	0
1000452976	ORLANDO	FL		12/12/2024		231,246	0	585	0	0	585	0	3,432	4,017	0	0	0
1000452978	BOWIE	MD		12/12/2024		167,849	0	328	0	0	328	0	2,940	3,268	0	0	0
1000452980	HYATTSVILLE	MD		12/12/2024		138,955	0	359	0	0	359	0	2,048	2,408	0	0	0
1000452982	DEERFIELD	IL		12/12/2024		487,206	0	760	0	0	760	0	2,508	3,268	0	0	0
1000452984	CHARLESTON	SC		12/12/2024		368,488	0	620	0	0	620	0	8,281	8,901	0	0	0
1000452988	CHARLOTTE	NC		12/12/2024		121,456	0	93	0	0	93	0	1,361	1,454	0	0	0
1000452990	ROCKAWAY BEACH	NY		12/12/2024		138,953	0	426	0	0	426	0	3,789	4,215	0	0	0
1000452992	DIX HILLS	NY		12/12/2024		356,752	0	860	0	0	860	0	15,336	16,196	0	0	0
1000452996	HAVERTOWN	PA		12/12/2024		137,472	0	126	0	0	126	0	1,992	2,117	0	0	0
1000452998	SPRING	TX		12/12/2024		104,148	0	0	0	0	0	0	1,595	1,595	0	0	0
1000453000	BROOKLYN	NY		12/12/2024		550,255	0	352	0	0	352	0	6,407	6,760	0	0	0
1000453002	SPRINGFIELD	MA		12/12/2024		89,392	0	1	0	0	1	0	5,181	5,181	0	0	0
1000453004	WORCESTER	MA		12/12/2024		164,111	0	146	0	0	146	0	3,259	3,405	0	0	0
1000453006	LYNN	MA		12/12/2024		259,630	0	158	0	0	158	0	4,210	4,368	0	0	0
1000453008	MARSHFIELD	MA		12/12/2024		72,796	0	3	0	0	3	0	3,981	3,984	0	0	0
1000453010	WEST YARMOUTH	MA		12/12/2024		65,091	0	7	0	0	7	0	3,124	3,131	0	0	0
1000453012	PROVIDENCE	RI		12/12/2024		111,642	0	1	0	0	1	0	2,382	2,383	0	0	0
1000453014	WINOOSKI	VT		12/12/2024		104,613	0	165	0	0	165	0	6,897	7,062	0	0	0
1000453016	NORWICH	CT		12/12/2024		81,403	0	143	0	0	143	0	2,539	2,683	0	0	0
1000453018	MANAHAWKIN	NJ		12/12/2024		385,344	0	557	0	0	557	0	8,559	9,115	0	0	0
1000453020	STRATFORD	NJ		12/12/2024		41,893	0	3	0	0	3	0	11,299	11,302	0	0	0
1000453022	GLEN COVE	NY		12/12/2024		208,006	0	294	0	0	294	0	15,104	15,399	0	0	0
1000453024	DEER PARK	NY		12/12/2024		163,459	0	193	0	0	193	0	3,773	3,966	0	0	0
1000453026	HUNTINGTON	NY		12/12/2024		221,684	0	466	0	0	466	0	4,818	5,284	0	0	0
1000453028	EASTON	PA		12/12/2024		99,746	0	77	0	0	77	0	6,013	6,090	0	0	0
1000453030	WALDORF	MD		12/12/2024		192,793	0	295	0	0	295	0	5,287	5,582	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000453032	LAUREL	MD		12/12/2024		100,636	0	343	0	0	343	0	8,496	8,840	0	0	0
1000453034	FALLS CHURCH	VA		12/12/2024		256,886	0	379	0	0	379	0	5,747	6,126	0	0	0
1000453036	COLONIAL HEIGHTS	VA		12/12/2024		88,337	0	250	0	0	250	0	7,168	7,418	0	0	0
1000453038	CHARLOTTE	NC		12/12/2024		113,185	0	30	0	0	30	0	4,539	4,569	0	0	0
1000453040	MOUNT PLEASANT	SC		12/12/2024		81,002	0	281	0	0	281	0	2,903	3,185	0	0	0
1000453042	DECATUR	GA		12/12/2024		75,597	0	(78)	0	0	(78)	0	549	470	0	0	0
1000453044	LITHONIA	GA		12/12/2024		49,393	0	275	0	0	275	0	3,519	3,795	0	0	0
1000453046	CONLEY	GA		12/12/2024		36,042	0	121	0	0	121	0	2,592	2,713	0	0	0
1000453048	BUFORD	GA		12/12/2024		290,335	0	488	0	0	488	0	4,020	4,508	0	0	0
1000453050	SANFORD	FL		12/12/2024		68,610	0	127	0	0	127	0	1,501	1,628	0	0	0
1000453052	MARGATE	FL		12/12/2024		47,472	0	112	0	0	112	0	3,068	3,180	0	0	0
1000453054	PLANTATION	FL		12/12/2024		143,644	0	269	0	0	269	0	2,185	2,455	0	0	0
1000453056	LAKE WORTH	FL		12/12/2024		59,990	0	201	0	0	201	0	2,958	3,159	0	0	0
1000453058	LOXAHATCHEE	FL		12/12/2024		272,433	0	487	0	0	487	0	3,648	4,135	0	0	0
1000453060	LUTZ	FL		12/12/2024		256,535	0	255	0	0	255	0	4,918	5,173	0	0	0
1000453062	TAMPA	FL		12/12/2024		149,234	0	711	0	0	711	0	16,369	17,080	0	0	0
1000453064	PORT CHARLOTTE	FL		12/12/2024		85,333	0	1	0	0	1	0	4,958	4,959	0	0	0
1000453066	SPRING HILL	FL		12/12/2024		165,801	0	403	0	0	403	0	2,948	3,350	0	0	0
1000453068	CHILDERSBURG	AL		12/12/2024		53,304	0	0	0	0	0	0	816	817	0	0	0
1000453070	MIAMISBURG	OH		12/12/2024		79,853	0	178	0	0	178	0	1,816	1,994	0	0	0
1000453072	FORT WAYNE	IN		12/12/2024		136,686	0	1	0	0	1	0	12,459	12,460	0	0	0
1000453074	CLINTON TOWNSHIP	MI		12/12/2024		48,529	0	99	0	0	99	0	3,917	4,016	0	0	0
1000453076	ROSEVILLE	MI		12/12/2024		60,448	0	1	0	0	1	0	4,553	4,554	0	0	0
1000453078	DEARBORN HEIGHTS	MI		12/12/2024		161,817	0	302	0	0	302	0	3,992	4,294	0	0	0
1000453080	YPSILANTI	MI		12/12/2024		101,447	0	1	0	0	1	0	9,790	9,791	0	0	0
1000453082	DETROIT	MI		12/12/2024		76,601	0	111	0	0	111	0	6,271	6,381	0	0	0
1000453084	REDFORD	MI		12/12/2024		46,693	0	154	0	0	154	0	4,660	4,814	0	0	0
1000453086	HOLLY	MI		12/12/2024		145,612	0	61	0	0	61	0	11,177	11,238	0	0	0
1000453088	LEVERING	MI		12/12/2024		193,776	0	514	0	0	514	0	2,611	3,126	0	0	0
1000453090	ELK GROVE VILLAGE	IL		12/12/2024		282,365	0	403	0	0	403	0	5,347	5,751	0	0	0
1000453092	CRYSTAL LAKE	IL		12/12/2024		92,449	0	136	0	0	136	0	1,985	2,121	0	0	0
1000453094	CALUMET CITY	IL		12/12/2024		77,218	0	134	0	0	134	0	2,349	2,482	0	0	0
1000453096	PARK FOREST	IL		12/12/2024		97,125	0	3	0	0	3	0	4,952	4,955	0	0	0
1000453098	CHICAGO	IL		12/12/2024		424,445	0	629	0	0	629	0	10,101	10,730	0	0	0
1000453100	CHICAGO	IL		12/12/2024		85,253	0	179	0	0	179	0	1,921	2,100	0	0	0
1000453102	CHICAGO	IL		12/12/2024		38,510	0	65	0	0	65	0	738	803	0	0	0
1000453104	LINCOLNWOOD	IL		12/12/2024		106,339	0	159	0	0	159	0	1,988	2,147	0	0	0
1000453106	FLORISSANT	MO		12/12/2024		105,295	0	3	0	0	3	0	6,029	6,032	0	0	0
1000453108	ST. LOUIS	MO		12/12/2024		56,199	0	1	0	0	1	0	1,120	1,121	0	0	0
1000453110	STERLINGTON	LA		12/12/2024		73,682	0	98	0	0	98	0	7,025	7,123	0	0	0
1000453112	NORTH LITTLE ROCK	AR		12/12/2024		59,558	0	1	0	0	1	0	1,436	1,437	0	0	0
1000453114	SCURRY	TX		12/12/2024		70,222	0	1	0	0	1	0	4,949	4,949	0	0	0
1000453116	FORT WORTH	TX		12/12/2024		42,282	0	10	0	0	10	0	2,701	2,711	0	0	0
1000453120	HOUSTON	TX		12/12/2024		97,124	0	176	0	0	176	0	3,437	3,614	0	0	0
1000453122	HOUSTON	TX		12/12/2024		151,544	0	0	0	0	0	0	5,603	5,604	0	0	0
1000453124	KATY	TX		12/12/2024		91,547	0	66	0	0	66	0	2,331	2,397	0	0	0
1000453126	BOULDER	CO		12/12/2024		272,032	0	1	0	0	1	0	28,688	28,689	0	0	0
1000453130	ALBUQUERQUE	NM		12/12/2024		58,083	0	1	0	0	1	0	3,778	3,779	0	0	0
1000453132	ALBUQUERQUE	NM		12/12/2024		57,210	0	177	0	0	177	0	4,590	4,766	0	0	0
1000453134	HENDERSON	NV		12/12/2024		62,744	0	236	0	0	236	0	7,788	8,024	0	0	0
1000453136	WHITTIER	CA		12/12/2024		191,865	0	135	0	0	135	0	9,698	9,833	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000453140	NORTHRIDGE	CA		12/12/2024		265,329	0	955	0	0	955	0	27,411	28,366	0	0	0
1000453142	VALENCIA	CA		12/12/2024		454,102	0	599	0	0	599	0	10,263	10,862	0	0	0
1000453144	VAN NUYS	CA		12/12/2024		105,275	0	151	0	0	151	0	3,868	4,019	0	0	0
1000453146	EL MONTE	CA		12/12/2024		184,679	0	0	0	0	0	0	1,920	1,920	0	0	0
1000453148	ONTARIO	CA		12/12/2024		211,220	0	543	0	0	543	0	6,502	7,045	0	0	0
1000453150	LA JOLLA	CA		12/12/2024		155,012	0	427	0	0	427	0	11,584	12,012	0	0	0
1000453152	OCEANSIDE	CA		12/12/2024		179,026	0	37	0	0	37	0	12,373	12,410	0	0	0
1000453154	HOLTVILLE	CA		12/12/2024		108,555	0	212	0	0	212	0	3,490	3,702	0	0	0
1000453156	FOUNTAIN VALLEY	CA		12/12/2024		303,287	0	650	0	0	650	0	6,661	7,312	0	0	0
1000453158	FOUNTAIN VALLEY	CA		12/12/2024		230,153	0	78	0	0	78	0	20,470	20,547	0	0	0
1000453160	TULARE	CA		12/12/2024		77,302	0	1	0	0	1	0	7,116	7,117	0	0	0
1000453162	WASCO	CA		12/12/2024		65,472	0	52	0	0	52	0	4,955	5,008	0	0	0
1000453164	PALMDALE	CA		12/12/2024		66,726	0	169	0	0	169	0	2,641	2,810	0	0	0
1000453166	FRESNO	CA		12/12/2024		128,057	0	36	0	0	36	0	2,554	2,591	0	0	0
1000453168	SOUTH SAN FRANCISCO	CA		12/12/2024		345,836	0	677	0	0	677	0	7,532	8,209	0	0	0
1000453170	SAN JOSE	CA		12/12/2024		332,618	0	298	0	0	298	0	6,909	7,207	0	0	0
1000453172	SANTA ROSA	CA		12/12/2024		325,186	0	870	0	0	870	0	11,352	12,222	0	0	0
1000453174	UKIAH	CA		12/12/2024		205,657	0	150	0	0	150	0	3,094	3,244	0	0	0
1000453180	FRAMINGHAM	MA		12/12/2024		208,356	0	292	0	0	292	0	6,144	6,436	0	0	0
1000453182	WENHAM	MA		12/12/2024		347,211	0	345	0	0	345	0	6,400	6,745	0	0	0
1000453184	BRIDGEWATER	MA		12/12/2024		348,420	0	532	0	0	532	0	10,625	11,157	0	0	0
1000453186	PROVIDENCE	RI		12/12/2024		112,121	0	43	0	0	43	0	2,295	2,337	0	0	0
1000453190	HARTFORD	CT		12/12/2024		39,240	0	321	0	0	321	0	2,948	3,269	0	0	0
1000453194	LAKEWOOD	NJ		12/12/2024		108,058	0	880	0	0	880	0	8,276	9,157	0	0	0
1000453196	BRIDGEWATER	NJ		12/12/2024		264,413	0	876	0	0	876	0	9,017	9,892	0	0	0
1000453198	STATEN ISLAND	NY		12/12/2024		250,059	0	40	0	0	40	0	12,795	12,836	0	0	0
1000453200	POMONA	NY		12/12/2024		247,480	0	248	0	0	248	0	4,958	5,206	0	0	0
1000453202	SPRING VALLEY	NY		12/12/2024		185,379	0	312	0	0	312	0	7,226	7,538	0	0	0
1000453204	COLLEGE POINT	NY		12/12/2024		413,132	0	3	0	0	3	0	20,042	20,045	0	0	0
1000453206	CENTRAL ISLIP	NY		12/12/2024		331,068	0	697	0	0	697	0	13,849	14,545	0	0	0
1000453208	LINDENHURST	NY		12/12/2024		116,675	0	960	0	0	960	0	9,131	10,092	0	0	0
1000453210	LOCKPORT	NY		12/12/2024		77,723	0	213	0	0	213	0	1,796	2,009	0	0	0
1000453212	GREENVILLE	PA		12/12/2024		100,161	0	5	0	0	5	0	9,478	9,482	0	0	0
1000453218	WEST HAZLETON	PA		12/12/2024		94,388	0	143	0	0	143	0	1,892	2,035	0	0	0
1000453222	PHILADELPHIA	PA		12/12/2024		61,182	0	235	0	0	235	0	4,328	4,563	0	0	0
1000453224	MANASSAS	VA		12/12/2024		347,222	0	782	0	0	782	0	6,396	7,178	0	0	0
1000453226	CLINTON	MD		12/12/2024		180,111	0	213	0	0	213	0	5,726	5,939	0	0	0
1000453228	FORT WASHINGTON	MD		12/12/2024		103,879	0	673	0	0	673	0	4,201	4,874	0	0	0
1000453232	FAIRFAX	VA		12/12/2024		150,809	0	993	0	0	993	0	6,237	7,230	0	0	0
1000453234	WOODBRIDGE	VA		12/12/2024		271,037	0	3	0	0	3	0	15,434	15,438	0	0	0
1000453238	CAMDEN	SC		12/12/2024		68,357	0	4	0	0	4	0	5,328	5,332	0	0	0
1000453242	AUGUSTA	GA		12/12/2024		42,518	0	5	0	0	5	0	3,786	3,791	0	0	0
1000453244	SAINT AUGUSTINE	FL		12/12/2024		75,770	0	542	0	0	542	0	2,785	3,328	0	0	0
1000453246	ORMOND BEACH	FL		12/12/2024		104,884	0	127	0	0	127	0	1,932	2,059	0	0	0
1000453248	PENSACOLA	FL		12/12/2024		64,282	0	72	0	0	72	0	1,261	1,333	0	0	0
1000453250	MIRAMAR	FL		12/12/2024		82,864	0	1,192	0	0	1,192	0	17,628	18,820	0	0	0
1000453252	MIAMI	FL		12/12/2024		60,601	0	118	0	0	118	0	1,321	1,439	0	0	0
1000453256	MIAMI	FL		12/12/2024		117,976	0	718	0	0	718	0	11,831	12,548	0	0	0
1000453258	MIAMI	FL		12/12/2024		114,362	0	971	0	0	971	0	9,948	10,919	0	0	0
1000453262	NORTH PALM BEACH	FL		12/12/2024		166,133	0	497	0	0	497	0	4,862	5,359	0	0	0
1000453264	BOYNTON BEACH	FL		12/12/2024		51,897	0	444	0	0	444	0	4,658	5,102	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000453266	LAKE WORTH	FL		12/12/2024		30,366	0	1,248	0	0	1,248	0	7,297	8,545	0	0	0
1000453270	TAMPA	FL		12/12/2024		63,868	0	468	0	0	468	0	2,854	3,322	0	0	0
1000453272	PINELLAS PARK	FL		12/12/2024		39,585	0	297	0	0	297	0	3,004	3,301	0	0	0
1000453274	CAPE CORAL	FL		12/12/2024		64,296	0	144	0	0	144	0	2,351	2,495	0	0	0
1000453276	NAPLES	FL		12/12/2024		62,709	0	512	0	0	512	0	4,838	5,350	0	0	0
1000453278	SAINT CLOUD	FL		12/12/2024		55,245	0	269	0	0	269	0	2,760	3,029	0	0	0
1000453280	MEMPHIS	TN		12/12/2024		59,388	0	114	0	0	114	0	1,906	2,020	0	0	0
1000453282	CINCINNATI	OH		12/12/2024		67,464	0	0	0	0	0	0	913	913	0	0	0
1000453284	CROWN POINT	IN		12/12/2024		61,011	0	40	0	0	40	0	9,966	10,007	0	0	0
1000453290	ANN HARBOR	MI		12/12/2024		138,797	0	4	0	0	4	0	9,083	9,087	0	0	0
1000453292	EDEN PRAIRIE	MN		12/12/2024		74,079	0	4	0	0	4	0	5,549	5,553	0	0	0
1000453294	CHICAGO	IL		12/12/2024		88,592	0	1,398	0	0	1,398	0	8,930	10,328	0	0	0
1000453296	CHICAGO	IL		12/12/2024		66,798	0	385	0	0	385	0	2,552	2,937	0	0	0
1000453298	DE SOTO	KS		12/12/2024		116,273	0	113	0	0	113	0	10,887	11,000	0	0	0
1000453302	NEW ORLEANS	LA		12/12/2024		61,108	0	14	0	0	14	0	2,713	2,727	0	0	0
1000453306	MESQUITE	TX		12/12/2024		81,616	0	1	0	0	1	0	5,470	5,471	0	0	0
1000453308	ARLINGTON	TX		12/12/2024		72,689	0	80	0	0	80	0	4,230	4,310	0	0	0
1000453310	PUEBLO	CO		12/12/2024		52,325	0	0	0	0	0	0	498	498	0	0	0
1000453312	SCOTTSDALE	AZ		12/12/2024		385,866	0	2,264	0	0	2,264	0	7,622	9,887	0	0	0
1000453316	LAS VEGAS	NV		12/12/2024		50,084	0	340	0	0	340	0	1,984	2,324	0	0	0
1000453318	LOS ANGELES	CA		12/12/2024		222,517	0	103	0	0	103	0	2,322	2,425	0	0	0
1000453320	LOS ANGELES	CA		12/12/2024		263,170	0	645	0	0	645	0	9,212	9,857	0	0	0
1000453322	CARSON	CA		12/12/2024		428,219	0	602	0	0	602	0	4,390	4,993	0	0	0
1000453326	POMONA	CA		12/12/2024		246,785	0	2	0	0	2	0	9,911	9,914	0	0	0
1000453328	CARLSBAD	CA		12/12/2024		347,717	0	812	0	0	812	0	24,426	25,238	0	0	0
1000453330	MADERA	CA		12/12/2024		30,058	0	253	0	0	253	0	2,407	2,660	0	0	0
1000453332	SANGER	CA		12/12/2024		102,855	0	39	0	0	39	0	5,021	5,060	0	0	0
1000453336	COPPEROPOLIS	CA		12/12/2024		94,153	0	768	0	0	768	0	7,119	7,887	0	0	0
1000453338	SACRAMENTO	CA		12/12/2024		185,193	0	177	0	0	177	0	4,271	4,448	0	0	0
1000453340	FEDERAL WAY	WA		12/12/2024		211,672	0	1,343	0	0	1,343	0	8,606	9,949	0	0	0
1000453342	VANCOUVER	WA		12/12/2024		44,490	0	742	0	0	742	0	6,211	6,952	0	0	0
1000453346	WASHINGTON	DC		12/12/2024		38,921	0	267	0	0	267	0	6,605	6,872	0	0	0
1000453348	OAKLAND	CA		12/12/2024		124,150	0	270	0	0	270	0	3,610	3,880	0	0	0
1000453350	LOXAHATCHEE	FL		12/12/2024		67,245	0	176	0	0	176	0	2,031	2,207	0	0	0
1000453352	FOSTER CITY	CA		12/12/2024		464,315	0	718	0	0	718	0	10,012	10,729	0	0	0
1000453354	MELROSE PARK	IL		12/12/2024		50,838	0	166	0	0	166	0	1,838	2,004	0	0	0
1000453356	NORTH HOLLYWOOD	CA		12/12/2024		189,298	0	278	0	0	278	0	3,548	3,827	0	0	0
1000453358	WATSONVILLE	CA		12/12/2024		83,971	0	713	0	0	713	0	6,380	7,093	0	0	0
1000453360	OAKDALE	CA		12/12/2024		111,682	0	275	0	0	275	0	2,693	2,968	0	0	0
1000453362	LOS ANGELES	CA		12/12/2024		1,099,673	0	1,724	0	0	1,724	0	23,366	25,090	0	0	0
1000453364	LAS VEGAS	NV		12/12/2024		30,316	0	195	0	0	195	0	1,266	1,460	0	0	0
1000453366	FALLS CHURCH	VA		12/12/2024		168,395	0	420	0	0	420	0	4,017	4,436	0	0	0
1000453368	KISSIMMEE	FL		12/12/2024		70,315	0	55	0	0	55	0	1,585	1,640	0	0	0
1000453370	SALINAS	CA		12/12/2024		143,501	0	179	0	0	179	0	3,280	3,459	0	0	0
1000453372	PEABODY	MA		12/12/2024		113,707	0	622	0	0	622	0	3,562	4,184	0	0	0
1000453374	PARRISH	FL		12/12/2024		193,668	0	358	0	0	358	0	4,270	4,628	0	0	0
1000453376	MILTON	MA		12/12/2024		127,353	0	1,000	0	0	1,000	0	5,976	6,976	0	0	0
1000453378	LANSING	IL		12/12/2024		77,183	0	571	0	0	571	0	3,294	3,865	0	0	0
1000453380	PERRIS	CA		12/12/2024		94,792	0	157	0	0	157	0	2,942	3,098	0	0	0
1000453382	WATSONVILLE	CA		12/12/2024		239,348	0	559	0	0	559	0	6,353	6,912	0	0	0
1000453384	SAINT PETERSBURG	FL		12/12/2024		55,477	0	251	0	0	251	0	1,893	2,145	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000453386	FRESNO	TX		12/12/2024		49,825	0	171	0	0	171	0	3,280	3,451	0	0	0
1000453388	LAS VEGAS	NV		12/12/2024		78,620	0	463	0	0	463	0	2,807	3,270	0	0	0
1000453390	LANHAM	MD		12/12/2024		98,247	0	257	0	0	257	0	2,456	2,714	0	0	0
1000453392	MASSAPEQUA	NY		12/12/2024		141,111	0	835	0	0	835	0	17,671	18,506	0	0	0
1000453394	GASTONIA	NC		12/12/2024		88,156	0	1	0	0	1	0	6,296	6,297	0	0	0
1000453396	INDIANAPOLIS	IN		12/12/2024		104,075	0	538	0	0	538	0	6,077	6,614	0	0	0
1000453398	MONMOUTH JUNCTION	NJ		12/12/2024		174,867	0	1,229	0	0	1,229	0	13,059	14,288	0	0	0
1000453400	LONGMONT	CO		12/12/2024		198,080	0	287	0	0	287	0	14,778	15,065	0	0	0
1000453402	OREGON CITY	OR		12/12/2024		146,893	0	140	0	0	140	0	3,326	3,467	0	0	0
1000453406	ROCKVILLE	MD		12/12/2024		106,352	0	321	0	0	321	0	11,862	12,183	0	0	0
1000453408	BLUFFTON	SC		12/12/2024		70,105	0	176	0	0	176	0	1,343	1,519	0	0	0
1000453410	ROHNERT PARK	CA		12/12/2024		126,602	0	137	0	0	137	0	3,380	3,517	0	0	0
1000453412	COLUMBIA	MD		12/12/2024		94,615	0	195	0	0	195	0	2,260	2,455	0	0	0
1000453414	RICHMOND	TX		12/12/2024		77,728	0	103	0	0	103	0	4,972	5,075	0	0	0
1000453416	CHARLOTTE	NC		12/12/2024		68,483	0	1	0	0	1	0	6,590	6,591	0	0	0
1000453418	JONESBORO	GA		12/12/2024		60,152	0	169	0	0	169	0	4,696	4,865	0	0	0
1000453420	RICHMOND	CA		12/12/2024		156,046	0	869	0	0	869	0	5,032	5,900	0	0	0
1000453422	SCOTCH PLAINS	NJ		12/12/2024		146,029	0	37	0	0	37	0	9,973	10,009	0	0	0
1000453424	CLOVIS	CA		12/12/2024		206,034	0	418	0	0	418	0	4,563	4,981	0	0	0
1000453426	FAIRVIEW	NJ		12/12/2024		134,370	0	330	0	0	330	0	3,158	3,488	0	0	0
1000453428	PARAMOUNT	CA		12/12/2024		237,354	0	133	0	0	133	0	2,984	3,118	0	0	0
1000453430	CRYSTAL LAKE	IL		12/12/2024		118,898	0	770	0	0	770	0	4,658	5,428	0	0	0
1000453436	FAIRBURN	GA		12/12/2024		114,075	0	467	0	0	467	0	5,135	5,602	0	0	0
1000453438	WASHINGTON	DC		12/12/2024		220,698	0	375	0	0	375	0	5,573	5,948	0	0	0
1000453440	LAWRENCEVILLE	GA		12/12/2024		93,518	0	224	0	0	224	0	7,426	7,650	0	0	0
1000453442	KING GEORGE	VA		12/12/2024		187,157	0	62	0	0	62	0	10,406	10,468	0	0	0
1000453444	WAIMEA	HI		12/12/2024		206,010	0	353	0	0	353	0	11,375	11,728	0	0	0
1000453446	ADDISON	MI		12/12/2024		55,672	0	1	0	0	1	0	6,012	6,013	0	0	0
1000453448	ANGELS CAMP	CA		12/12/2024		223,116	0	1	0	0	1	0	19,872	19,873	0	0	0
1000453450	SNELLVILLE	GA		12/12/2024		95,239	0	109	0	0	109	0	4,238	4,347	0	0	0
1000453452	NEWTOWN	CT		12/12/2024		394,690	0	435	0	0	435	0	6,597	7,032	0	0	0
1000453454	MISSION VIEJO	CA		12/12/2024		448,417	0	613	0	0	613	0	9,978	10,590	0	0	0
1000453456	GREENFIELD	MA		12/12/2024		118,324	0	1	0	0	1	0	6,708	6,709	0	0	0
1000453458	MADERA	CA		12/12/2024		107,834	0	151	0	0	151	0	3,132	3,283	0	0	0
1000453460	AZUSA	CA		12/12/2024		228,468	0	670	0	0	670	0	6,210	6,880	0	0	0
1000453464	TOMBALL	TX		12/12/2024		70,910	0	106	0	0	106	0	1,491	1,598	0	0	0
1000453466	JERSEY CITY	NJ		12/12/2024		262,209	0	474	0	0	474	0	5,646	6,120	0	0	0
1000453468	SPRING VALLEY	NY		12/12/2024		491,348	0	585	0	0	585	0	9,198	9,784	0	0	0
1000453470	REDDING	CA		12/12/2024		157,571	0	1,260	0	0	1,260	0	33,074	34,334	0	0	0
1000453472	JEFFERSONVILLE	GA		12/12/2024		46,427	0	11	0	0	11	0	3,018	3,029	0	0	0
1000453474	JAMAICA	NY		12/12/2024		204,965	0	535	0	0	535	0	6,286	6,822	0	0	0
1000453476	BROOKLYN	NY		12/12/2024		247,612	0	1,368	0	0	1,368	0	7,916	9,284	0	0	0
1000453480	DADE CITY	FL		12/12/2024		529,831	0	106	0	0	106	0	6,297	6,403	0	0	0
1000453484	HYATTSVILLE	MD		12/12/2024		201,042	0	376	0	0	376	0	4,538	4,914	0	0	0
1000453486	SAN PABLO	CA		12/12/2024		193,256	0	223	0	0	223	0	3,905	4,129	0	0	0
1000453488	JOHNS ISLAND	SC		12/12/2024		399,351	0	1,019	0	0	1,019	0	22,436	23,455	0	0	0
1000453490	ORLANDO	FL		12/12/2024		312,061	0	706	0	0	706	0	9,319	10,025	0	0	0
1000453492	MORENO VALLEY	CA		12/12/2024		148,534	0	754	0	0	754	0	5,965	6,719	0	0	0
1000453496	LONGBOAT KEY	FL		12/12/2024		611,074	0	748	0	0	748	0	8,522	9,269	0	0	0
1000453500	FORT LAUDERDALE	FL		12/12/2024		170,462	0	388	0	0	388	0	2,330	2,718	0	0	0
1000453502	PHILADELPHIA	PA		12/12/2024		81,502	0	149	0	0	149	0	1,764	1,913	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000453504	PROVIDENCE	RI		12/12/2024		176,309	0	147	0	0	147	0	4,641	4,789	0	0	0
1000453506	MANHATTAN	IL		12/12/2024		245,649	0	1,132	0	0	1,132	0	4,426	5,558	0	0	0
1000453508	WEST SACRAMENTO	CA		12/12/2024		638,218	0	0	0	0	0	0	6,452	6,452	0	0	0
1000453510	GAINESVILLE	FL		12/12/2024		56,488	0	105	0	0	105	0	1,256	1,362	0	0	0
1000453512	SEQUIM	WA		12/12/2024		382,728	0	1,229	0	0	1,229	0	6,936	8,164	0	0	0
1000453514	OREM	UT		12/12/2024		775,338	0	690	0	0	690	0	10,525	11,216	0	0	0
1000453516	TEMPLE HILLS	MD		12/12/2024		197,810	0	0	0	0	0	0	4,224	4,225	0	0	0
1000453518	HENDERSON	NV		12/12/2024		211,248	0	0	0	0	0	0	4,116	4,116	0	0	0
1000453520	ATLANTA	GA		12/12/2024		393,446	0	728	0	0	728	0	8,721	9,449	0	0	0
1000453522	MORROW	GA		12/12/2024		83,493	0	240	0	0	240	0	2,605	2,846	0	0	0
1000453524	RICHMOND	VA		12/12/2024		70,474	0	1	0	0	1	0	3,718	3,719	0	0	0
1000453528	EAST STROUDSBURG	PA		12/12/2024		280,450	0	1,108	0	0	1,108	0	18,861	19,970	0	0	0
1000453530	AJO	AZ		12/12/2024		112,051	0	24	0	0	24	0	5,380	5,404	0	0	0
1000453532	PALM COAST	FL		12/11/2024		303,667	0	(30)	0	0	(30)	0	3,189	3,160	0	0	0
1000453540	FAYETTEVILLE	GA		12/11/2024		172,251	0	11	0	0	11	0	2,187	2,198	0	0	0
1000453542	MILWAUKEE	WI		12/11/2024		133,303	0	(12)	0	0	(12)	0	1,487	1,475	0	0	0
1000453544	SALEM	OR		12/11/2024		481,719	0	(34)	0	0	(34)	0	5,623	5,589	0	0	0
1000453546	VARIOUS	US		12/11/2024		2,793,647	0	863	0	0	863	0	44,118	44,981	0	0	0
1000453565	PALM COAST	FL		12/11/2024		206,049	0	(6)	0	0	(6)	0	2,469	2,463	0	0	0
1000453567	IRVING	TX		12/11/2024		244,433	0	(18)	0	0	(18)	0	2,752	2,735	0	0	0
1000453569	HIGH POINT	NC		12/11/2024		121,069	0	(7)	0	0	(7)	0	1,360	1,354	0	0	0
1000453571	BETHANY	OK		12/11/2024		294,231	0	9	0	0	9	0	3,590	3,599	0	0	0
1000453573	DURHAM	NC		12/11/2024		444,779	0	39	0	0	39	0	4,821	4,860	0	0	0
1000453580	CHATTANOOGA	TN		12/11/2024		188,450	0	(4)	0	0	(4)	0	2,251	2,248	0	0	0
1000453584	NORTH SYRACUSE	NY		12/11/2024		134,731	0	(9)	0	0	(9)	0	1,564	1,555	0	0	0
1000453586	LOWELL	MI		12/11/2024		202,206	0	(15)	0	0	(15)	0	2,279	2,264	0	0	0
1000453588	LIVE OAK	TX		12/11/2024		207,772	0	0	0	0	0	0	2,487	2,487	0	0	0
1000453592	DUMFRIES	VA		12/11/2024		254,509	0	(30)	0	0	(30)	0	2,892	2,861	0	0	0
1000453594	WILLINGBORO	NJ		12/11/2024		274,582	0	(5)	0	0	(5)	0	2,457	2,452	0	0	0
1000453596	HANAHAN	SC		12/11/2024		261,641	0	(15)	0	0	(15)	0	3,005	2,990	0	0	0
1000453600	ARVADA	CO		12/11/2024		416,977	0	166	0	0	166	0	6,072	6,238	0	0	0
1000453602	HAWTHORNE	NJ		12/11/2024		360,366	0	(4)	0	0	(4)	0	5,694	5,689	0	0	0
1000453604	LOUDON	TN		12/11/2024		168,214	0	(1)	0	0	(1)	0	2,068	2,067	0	0	0
1000453614	MACON	GA		12/11/2024		282,090	0	6	0	0	6	0	2,934	2,941	0	0	0
1000453619	ERIE	PA		12/11/2024		64,886	0	(6)	0	0	(6)	0	684	678	0	0	0
1000453623	CLEVELAND	OH		12/11/2024		75,350	0	(3)	0	0	(3)	0	869	866	0	0	0
1000453625	PITTSBURGH	PA		12/11/2024		196,622	0	(13)	0	0	(13)	0	2,059	2,046	0	0	0
1000453631	ORLANDO	FL		12/11/2024		164,432	0	7	0	0	7	0	1,913	1,920	0	0	0
1000453633	JACKSONVILLE	FL		12/13/2024		315,756	0	133	0	0	133	0	5,925	6,059	0	0	0
1000453640	WEST PALM BEACH	FL		12/11/2024		377,931	0	(10)	0	0	(10)	0	4,217	4,207	0	0	0
1000453644	NATICK	MA		12/11/2024		399,273	0	4	0	0	4	0	5,009	5,014	0	0	0
1000453646	SPRINGFIELD	OH		12/11/2024		98,587	0	(7)	0	0	(7)	0	1,102	1,096	0	0	0
1000453652	CINCINNATI	OH		12/11/2024		195,032	0	(2)	0	0	(2)	0	1,977	1,975	0	0	0
1000453654	SAN ANTONIO	TX		12/11/2024		160,394	0	(4)	0	0	(4)	0	1,824	1,819	0	0	0
1000453662	NEW PORT RICHEY	FL		12/11/2024		157,995	0	12	0	0	12	0	2,079	2,091	0	0	0
1000453664	MARION	OH		12/11/2024		90,510	0	(3)	0	0	(3)	0	1,080	1,076	0	0	0
1000453666	BELTON	MO		12/11/2024		155,217	0	(23)	0	0	(23)	0	1,739	1,716	0	0	0
1000453668	UTICA	NY		12/11/2024		122,296	0	(1)	0	0	(1)	0	1,454	1,453	0	0	0
1000453670	LAKEWOOD	CO		12/11/2024		234,622	0	1	0	0	1	0	2,851	2,852	0	0	0
1000453684	VARIOUS	NY		12/20/2024		736,483	0	(61)	0	0	(61)	0	7,623	7,562	0	0	0
1000453693	SMYRNA	GA		12/11/2024		255,961	0	17	0	0	17	0	3,360	3,377	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000453697	BEACHWOOD	NJ		12/11/2024		420,413	0	(42)	0	0	(42)	0	4,523	4,481	0	0	0
1000453699	MONTGOMERY	AL		12/11/2024		104,310	0	4	0	0	4	0	1,314	1,318	0	0	0
1000453701	FORT PIERCE	FL		12/13/2024		278,535	0	(18)	0	0	(18)	0	4,012	3,994	0	0	0
1000453703	MOBILE	AL		12/11/2024		233,939	0	0	0	0	0	0	2,069	2,069	0	0	0
1000453707	AUGUSTA	GA		12/13/2024		133,109	0	(12)	0	0	(12)	0	1,263	1,252	0	0	0
1000453709	GREENWOOD	SC		12/13/2024		73,167	0	(2)	0	0	(2)	0	780	778	0	0	0
1000453711	ALBANY	GA		12/11/2024		129,341	0	(3)	0	0	(3)	0	1,497	1,494	0	0	0
1000453715	SNELLVILLE	GA		12/11/2024		224,795	0	4	0	0	4	0	2,719	2,723	0	0	0
1000453717	LAWRENCEVILLE	GA		12/11/2024		230,477	0	4	0	0	4	0	2,788	2,792	0	0	0
1000453721	WHEAT RIDGE	CO		12/20/2024		476,568	0	(56)	0	0	(56)	0	4,459	4,404	0	0	0
1000453723	HAMILTON	OH		12/11/2024		140,632	0	(11)	0	0	(11)	0	1,498	1,487	0	0	0
1000453729	LAREDO	TX		12/11/2024		97,682	0	6	0	0	6	0	1,247	1,254	0	0	0
1000453740	SPRINGFIELD	OH		12/11/2024		97,788	0	(2)	0	0	(2)	0	1,081	1,080	0	0	0
1000453744	CINCINNATI	OH		12/13/2024		194,838	0	(14)	0	0	(14)	0	2,043	2,029	0	0	0
1000453750	DENVER	NC		12/11/2024		239,892	0	(42)	0	0	(42)	0	2,306	2,264	0	0	0
1000453752	KANNAPOLIS	NC		12/11/2024		116,244	0	15	0	0	15	0	1,552	1,567	0	0	0
1000453754	BEACHWOOD	NJ		12/11/2024		326,203	0	(25)	0	0	(25)	0	3,579	3,554	0	0	0
1000453756	BEACHWOOD	NJ		12/11/2024		283,745	0	(10)	0	0	(10)	0	283,745	283,735	0	0	0
1000453762	JOLIET	IL		12/11/2024		213,734	0	(2)	0	0	(2)	0	2,159	2,157	0	0	0
1000453764	DALLAS	TX		12/11/2024		132,687	0	(4)	0	0	(4)	0	1,539	1,535	0	0	0
1000453768	FERNDALE	MI		12/13/2024		217,594	0	3	0	0	3	0	2,389	2,392	0	0	0
1000453770	FERNDALE	MI		12/11/2024		179,773	0	4	0	0	4	0	2,200	2,204	0	0	0
1000453772	SPANISH FORK	UT		12/11/2024		392,541	0	(5)	0	0	(5)	0	4,631	4,626	0	0	0
1000453778	FOSTORIA	OH		12/11/2024		80,238	0	(7)	0	0	(7)	0	899	892	0	0	0
1000453780	FINDLAY	OH		12/11/2024		113,911	0	(6)	0	0	(6)	0	1,304	1,297	0	0	0
1000453782	FAIRBURN	GA		12/11/2024		220,422	0	(25)	0	0	(25)	0	2,204	2,179	0	0	0
1000453784	MEMPHIS	TN		03/11/2025		0	0	(8)	0	0	(8)	0	724	716	0	0	0
1000453788	FARMINGTON	MI		12/11/2024		206,869	0	(16)	0	0	(16)	0	2,313	2,298	0	0	0
1000453794	HUNTSVILLE	AL		12/11/2024		126,135	0	2	0	0	2	0	1,545	1,546	0	0	0
1000453798	LEXINGTON	KY		12/11/2024		261,087	0	(49)	0	0	(49)	0	2,945	2,895	0	0	0
1000453800	WINSTON-SALEM	NC		12/13/2024		1,255,184	0	36	0	0	36	0	12,948	12,984	0	0	0
1000453816	CLEARWATER	FL		12/13/2024		242,042	0	(21)	0	0	(21)	0	2,416	2,395	0	0	0
1000453822	JACKSONVILLE	FL		12/13/2024		83,849	0	(6)	0	0	(6)	0	887	881	0	0	0
1000453824	RICHMOND	VA		12/13/2024		732,072	0	(6)	0	0	(6)	0	6,770	6,765	0	0	0
1000453840	BALTIMORE	MD		12/11/2024		167,917	0	(17)	0	0	(17)	0	1,807	1,790	0	0	0
1000453842	GREENVILLE	SC		12/11/2024		249,399	0	(29)	0	0	(29)	0	2,839	2,810	0	0	0
1000453850	HOMESTEAD	FL		12/13/2024		227,929	0	(16)	0	0	(16)	0	2,508	2,492	0	0	0
1000453852	HOMESTEAD	FL		12/11/2024		235,574	0	(18)	0	0	(18)	0	2,821	2,802	0	0	0
1000453854	PORTLAND	OR		12/11/2024		599,922	0	(44)	0	0	(44)	0	6,690	6,646	0	0	0
1000453862	NORRISTOWN	PA		12/11/2024		122,083	0	(11)	0	0	(11)	0	1,230	1,219	0	0	0
1000453868	DAYTON	OH		12/11/2024		109,168	0	(8)	0	0	(8)	0	1,243	1,235	0	0	0
1000453874	SPRINGFIELD	OH		12/11/2024		137,606	0	(14)	0	0	(14)	0	1,450	1,436	0	0	0
1000453876	SPRINGFIELD	OH		12/11/2024		126,139	0	(12)	0	0	(12)	0	1,329	1,316	0	0	0
1000453878	TUPELO	MS		12/11/2024		116,382	0	(6)	0	0	(6)	0	1,282	1,275	0	0	0
1000453880	VILLAS	NJ		12/11/2024		220,041	0	(18)	0	0	(18)	0	2,470	2,452	0	0	0
1000453882	VILLAS	NJ		12/11/2024		248,377	0	(20)	0	0	(20)	0	2,737	2,717	0	0	0
1000453884	CAPE MAY	NJ		12/11/2024		255,186	0	(19)	0	0	(19)	0	2,872	2,853	0	0	0
1000453886	SWEDESBORO	NJ		12/11/2024		176,584	0	(16)	0	0	(16)	0	2,054	2,038	0	0	0
1000453890	BLUE SPRINGS	MO		12/11/2024		199,245	0	(12)	0	0	(12)	0	2,183	2,171	0	0	0
1000453898	NEW BERLIN	WI		12/11/2024		287,629	0	(23)	0	0	(23)	0	3,290	3,266	0	0	0
1000453902	SPRINGFIELD	OH		12/11/2024		114,568	0	(14)	0	0	(14)	0	1,226	1,212	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000453904	MESQUITE	TX		12/11/2024		220,783	0	(22)	0	0	(22)	0	2,536	2,514	0	0	0
1000453906	HAMILTON	OH		12/13/2024		106,525	0	(7)	0	0	(7)	0	1,010	1,003	0	0	0
1000453908	ST. LOUIS	MO		12/13/2024		148,746	0	(12)	0	0	(12)	0	1,500	1,488	0	0	0
1000453910	HUNTSVILLE	AL		12/11/2024		142,039	0	(12)	0	0	(12)	0	1,625	1,613	0	0	0
1000453912	SCHENECTADY	NY		12/13/2024		152,918	0	(7)	0	0	(7)	0	1,696	1,689	0	0	0
1000453914	AVON LAKE	OH		12/11/2024		115,949	0	(12)	0	0	(12)	0	1,191	1,179	0	0	0
1000453918	STATESVILLE	NC		12/11/2024		119,145	0	5	0	0	5	0	1,444	1,449	0	0	0
1000453935	ATLANTA	GA		12/20/2024		260,871	0	(25)	0	0	(25)	0	2,655	2,631	0	0	0
1000453937	MONTGOMERY	AL		12/13/2024		141,887	0	(14)	0	0	(14)	0	1,348	1,334	0	0	0
1000453943	NORFOLK	VA		12/13/2024		184,148	0	(13)	0	0	(13)	0	1,908	1,895	0	0	0
1000453945	MILWAUKEE	WI		12/11/2024		161,013	0	(18)	0	0	(18)	0	1,668	1,650	0	0	0
1000453959	VARIOUS	TN		12/13/2024		1,072,292	0	(86)	0	0	(86)	0	9,100	9,015	0	0	0
1000454121	CHARLOTTE	NC		11/06/2024		207,728	0	(11)	0	0	(11)	0	3,837	3,826	0	0	0
1000454123	GASTONIA	NC		11/06/2024		136,579	0	(9)	0	0	(9)	0	1,421	1,413	0	0	0
1000454127	SWEDESBORO	NJ		11/06/2024		135,834	0	0	0	0	0	0	1,640	1,640	0	0	0
1000454129	DUNDALK	MD		11/06/2024		183,125	0	(18)	0	0	(18)	0	6,574	6,556	0	0	0
1000454133	ANDERSON	IN		11/06/2024		102,792	0	(9)	0	0	(9)	0	1,094	1,085	0	0	0
1000454137	PITTSBURGH	PA		11/06/2024		374,623	0	(8)	0	0	(8)	0	4,011	4,003	0	0	0
1000454141	TEMPE	AZ		11/06/2024		489,997	0	(17)	0	0	(17)	0	5,626	5,609	0	0	0
1000454143	RICHMOND	VA		11/06/2024		615,863	0	(52)	0	0	(52)	0	6,711	6,659	0	0	0
1000454149	NEW CASTLE	IN		11/06/2024		106,599	0	(11)	0	0	(11)	0	1,673	1,662	0	0	0
1000454153	SAINT JOSEPH	MO		11/06/2024		167,513	0	(14)	0	0	(14)	0	1,782	1,768	0	0	0
1000454157	THOMASVILLE	GA		11/06/2024		201,716	0	(14)	0	0	(14)	0	2,309	2,295	0	0	0
1000454161	HAGERSTOWN	MD		11/06/2024		203,227	0	(4)	0	0	(4)	0	2,407	2,404	0	0	0
1000454163	SPRING HILL	FL		11/06/2024		205,347	0	(4)	0	0	(4)	0	2,375	2,371	0	0	0
1000454169	OMAHA	NE		11/06/2024		213,943	0	(4)	0	0	(4)	0	2,519	2,515	0	0	0
1000454175	BERKLEY	MI		11/06/2024		175,306	0	(2)	0	0	(2)	0	2,127	2,125	0	0	0
1000454177	FORT WORTH	TX		11/06/2024		220,605	0	(10)	0	0	(10)	0	2,471	2,461	0	0	0
1000454179	NORTH CHARLESTON	SC		11/06/2024		254,852	0	(17)	0	0	(17)	0	2,849	2,832	0	0	0
1000454181	MIAMISBURG	OH		11/06/2024		161,254	0	(19)	0	0	(19)	0	1,590	1,571	0	0	0
1000454187	CLEVELAND	OH		11/06/2024		112,397	0	(3)	0	0	(3)	0	1,232	1,229	0	0	0
1000454193	THE COLONY	TX		11/06/2024		258,199	0	(21)	0	0	(21)	0	3,191	3,170	0	0	0
1000454199	TOWSON	MD		11/06/2024		260,979	0	16	0	0	16	0	3,167	3,183	0	0	0
1000454207	MARIETTA	GA		11/06/2024		203,203	0	(19)	0	0	(19)	0	2,353	2,334	0	0	0
1000454213	JONESBORO	GA		11/06/2024		204,891	0	(17)	0	0	(17)	0	2,287	2,270	0	0	0
1000454215	PUEBLO	CO		11/06/2024		189,860	0	31	0	0	31	0	2,432	2,463	0	0	0
1000454219	HUNTSVILLE	AL		11/06/2024		147,479	0	(15)	0	0	(15)	0	1,643	1,628	0	0	0
1000454461	WASHINGTON	OK		12/11/2024		306,740	0	(18)	0	0	(18)	0	3,425	3,407	0	0	0
1000454463	WASHINGTON	OK		12/11/2024		310,527	0	(18)	0	0	(18)	0	3,467	3,449	0	0	0
1000454465	WASHINGTON	OK		12/11/2024		306,740	0	(18)	0	0	(18)	0	3,425	3,407	0	0	0
1000454467	WASHINGTON	OK		12/11/2024		306,740	0	(18)	0	0	(18)	0	3,425	3,407	0	0	0
1000454469	DENVER	CO		12/13/2024		577,010	0	(39)	0	0	(39)	0	5,729	5,690	0	0	0
1000454473	BATON ROUGE	LA		12/13/2024		91,939	0	(8)	0	0	(8)	0	965	957	0	0	0
1000454479	KNOXVILLE	TN		12/13/2024		488,215	0	(23)	0	0	(23)	0	3,398	3,375	0	0	0
1000454481	CINCINNATI	OH		12/11/2024		80,216	0	(8)	0	0	(8)	0	872	864	0	0	0
1000454483	EVANSVILLE	IN		12/20/2024		112,219	0	(14)	0	0	(14)	0	974	960	0	0	0
1000454485	CINCINNATI	OH		12/13/2024		126,173	0	(10)	0	0	(10)	0	1,241	1,231	0	0	0
1000454487	SAUK VILLAGE	IL		12/13/2024		124,078	0	(8)	0	0	(8)	0	1,259	1,251	0	0	0
1000454489	JACKSONVILLE	FL		12/11/2024		90,578	0	(3)	0	0	(3)	0	1,046	1,043	0	0	0
1000454493	MILWAUKEE	WI		12/13/2024		107,291	0	(6)	0	0	(6)	0	1,084	1,078	0	0	0
1000454499	GRAHAM	NC		12/13/2024		75,479	0	(7)	0	0	(7)	0	703	697	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000454501	LUBBOCK	TX		12/11/2024		129,680	0	(9)	0	0	(9)	0	1,424	1,414	0	0	0
1000454507	ROCKFORD	IL		12/13/2024		97,199	0	(8)	0	0	(8)	0	889	881	0	0	0
1000454511	RED BANK	NJ		12/13/2024		390,049	0	(29)	0	0	(29)	0	3,944	3,915	0	0	0
1000454517	INDIANAPOLIS	IN		12/13/2024		177,817	0	(7)	0	0	(7)	0	1,772	1,765	0	0	0
1000454519	ARLINGTON	TX		12/13/2024		215,118	0	(13)	0	0	(13)	0	2,043	2,030	0	0	0
1000454521	MACON	GA		12/11/2024		102,086	0	(7)	0	0	(7)	0	1,114	1,108	0	0	0
1000454523	ROSSVILLE	GA		12/13/2024		153,822	0	(6)	0	0	(6)	0	1,580	1,574	0	0	0
1000454535	CINCINNATI	OH		12/11/2024		267,626	0	(20)	0	0	(20)	0	2,864	2,844	0	0	0
1000454545	PLAINVILLE	CT		02/04/2025		0	0	(19)	0	0	(19)	0	1,187	1,168	0	0	0
1000454547	WATERBURY	CT		02/04/2025		0	0	(25)	0	0	(25)	0	1,716	1,691	0	0	0
1000454549	MILWAUKEE	WI		12/13/2024		130,218	0	(12)	0	0	(12)	0	1,216	1,204	0	0	0
1000454558	GRANDVILLE	MI		12/13/2024		273,265	0	(24)	0	0	(24)	0	2,690	2,666	0	0	0
1000454562	VARIOUS	CA		12/13/2024		2,319,573	0	(157)	0	0	(157)	0	20,664	20,507	0	0	0
1000454570	HILLSBORO	TX		12/13/2024		153,784	0	(6)	0	0	(6)	0	1,574	1,568	0	0	0
1000454572	CINCINNATI	OH		12/13/2024		227,622	0	(14)	0	0	(14)	0	2,459	2,445	0	0	0
1000454576	EAST ROCHESTER	NY		12/13/2024		165,039	0	(22)	0	0	(22)	0	1,491	1,469	0	0	0
1000454580	INDIANAPOLIS	IN		12/13/2024		165,863	0	(7)	0	0	(7)	0	1,646	1,639	0	0	0
1000454597	KINGS MILLS	OH		12/13/2024		205,163	0	(18)	0	0	(18)	0	1,870	1,852	0	0	0
1000454614	VARIOUS	OH		02/04/2025		0	0	(70)	0	0	(70)	0	17,079	17,008	0	0	0
1000454642	BALTIMORE	MD		12/13/2024		193,405	0	(19)	0	0	(19)	0	1,819	1,799	0	0	0
1000454644	LEXINGTON PARK	MD		12/13/2024		168,934	0	(11)	0	0	(11)	0	1,703	1,692	0	0	0
1000454646	MIDDLETOWN	OH		12/11/2024		159,372	0	(17)	0	0	(17)	0	1,651	1,634	0	0	0
1000454654	PEARL	MS		12/13/2024		111,136	0	(13)	0	0	(13)	0	1,148	1,135	0	0	0
1000454656	MONTGOMERY	AL		12/13/2024		123,700	0	(15)	0	0	(15)	0	1,106	1,091	0	0	0
1000454660	GREENACRES	FL		12/13/2024		151,408	0	(18)	0	0	(18)	0	1,367	1,349	0	0	0
1000454662	SYRACUSE	NY		03/11/2025		0	0	(21)	0	0	(21)	0	1,579	1,558	0	0	0
1000455151	DETROIT	MI		11/12/2024		92,962	0	(15)	0	0	(15)	0	1,386	1,372	0	0	0
1000455163	BALTIMORE	MD		11/12/2024		96,716	0	(9)	0	0	(9)	0	984	975	0	0	0
1000455165	PORTAGE	IN		11/12/2024		180,742	0	(5)	0	0	(5)	0	1,931	1,926	0	0	0
1000455167	BRONX	NY		11/12/2024		411,815	0	(19)	0	0	(19)	0	4,656	4,637	0	0	0
1000455177	MOUNT HOLLY	NJ		11/12/2024		174,024	0	(8)	0	0	(8)	0	1,788	1,779	0	0	0
1000455185	BALTIMORE	MD		11/12/2024		128,843	0	(7)	0	0	(7)	0	1,315	1,307	0	0	0
1000455187	BRIDGEPORT	CT		11/12/2024		329,848	0	(53)	0	0	(53)	0	3,082	3,029	0	0	0
1000455193	BRIDGEPORT	CT		11/12/2024		351,580	0	(56)	0	0	(56)	0	3,285	3,228	0	0	0
1000455195	DANBURY	CT		11/12/2024		151,883	0	(27)	0	0	(27)	0	1,459	1,431	0	0	0
1000455197	MECHANICVILLE	NY		11/12/2024		182,578	0	(14)	0	0	(14)	0	1,871	1,857	0	0	0
1000455203	GREEN BAY	WI		11/12/2024		141,611	0	(23)	0	0	(23)	0	1,310	1,288	0	0	0
1000455205	ATLANTA	GA		11/12/2024		153,373	0	(18)	0	0	(18)	0	1,568	1,550	0	0	0
1000455213	COLUMBIA	SC		11/12/2024		138,208	0	(25)	0	0	(25)	0	1,276	1,252	0	0	0
1000455217	SOUTH BEND	IN		11/12/2024		97,557	0	(6)	0	0	(6)	0	996	989	0	0	0
1000455219	ELKHART	IN		11/12/2024		157,776	0	(11)	0	0	(11)	0	1,689	1,678	0	0	0
1000455221	LOUISVILLE	KY		11/12/2024		128,931	0	(27)	0	0	(27)	0	1,044	1,017	0	0	0
1000455223	BALTIMORE	MD		11/12/2024		155,164	0	(5)	0	0	(5)	0	1,748	1,743	0	0	0
1000455225	BELMONT	NC		11/12/2024		225,810	0	(20)	0	0	(20)	0	2,448	2,429	0	0	0
1000455227	FORT WAYNE	IN		11/12/2024		129,678	0	(11)	0	0	(11)	0	1,302	1,290	0	0	0
1000455229	FORT WAYNE	IN		11/12/2024		126,551	0	(7)	0	0	(7)	0	1,305	1,298	0	0	0
1000455235	PHILADELPHIA	PA		11/12/2024		217,353	0	(16)	0	0	(16)	0	2,163	2,147	0	0	0
1000455237	ROCHESTER	NY		11/12/2024		155,473	0	(26)	0	0	(26)	0	1,199	1,173	0	0	0
1000455239	BALTIMORE	MD		11/12/2024		233,355	0	(31)	0	0	(31)	0	2,366	2,336	0	0	0
1000455241	GASTONIA	NC		11/12/2024		172,812	0	(14)	0	0	(14)	0	1,753	1,738	0	0	0
1000455243	STUART	FL		11/12/2024		201,541	0	(11)	0	0	(11)	0	2,255	2,244	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000455253	INDEPENDENCE	MO		11/12/2024		95,402	0	(25)	0	0	(25)	0	877	852	0	0	0
1000455255	CHICAGO	IL		11/12/2024		401,361	0	(60)	0	0	(60)	0	3,868	3,808	0	0	0
1000455279	CONCORD	NC		11/12/2024		150,301	0	(18)	0	0	(18)	0	1,685	1,667	0	0	0
1000455283	KIRKSVILLE	MO		11/12/2024		81,801	0	(9)	0	0	(9)	0	815	806	0	0	0
1000455287	LA PORTE	IN		11/12/2024		123,600	0	2	0	0	2	0	1,422	1,424	0	0	0
1000455293	KANSAS CITY	KS		11/12/2024		232,228	0	(33)	0	0	(33)	0	2,049	2,017	0	0	0
1000455301	BALTIMORE	MD		11/12/2024		288,772	0	(32)	0	0	(32)	0	2,713	2,680	0	0	0
1000455305	LA JOYA	TX		11/12/2024		129,075	0	(9)	0	0	(9)	0	1,382	1,373	0	0	0
1000455307	KENDALLVILLE	IN		11/12/2024		104,731	0	(16)	0	0	(16)	0	1,024	1,008	0	0	0
1000455315	HARRISBURG	PA		11/12/2024		123,068	0	(11)	0	0	(11)	0	1,118	1,107	0	0	0
1000455321	BALTIMORE	MD		11/12/2024		254,777	0	(30)	0	0	(30)	0	2,574	2,544	0	0	0
1000455325	SUMTER	SC		11/12/2024		112,021	0	(20)	0	0	(20)	0	1,034	1,015	0	0	0
1000455333	LA PORTE	IN		11/12/2024		184,719	0	45	0	0	45	0	2,499	2,544	0	0	0
1000455335	LA PORTE	IN		11/12/2024		141,415	0	39	0	0	39	0	1,848	1,887	0	0	0
1000455345	KANSAS CITY	KS		11/12/2024		217,262	0	(28)	0	0	(28)	0	2,028	2,000	0	0	0
1000455349	JACKSONVILLE	FL		11/12/2024		154,843	0	(7)	0	0	(7)	0	1,693	1,686	0	0	0
1000455351	LORAIN	OH		11/12/2024		91,431	0	(9)	0	0	(9)	0	887	878	0	0	0
1000455355	GOSHEN	IN		11/12/2024		114,178	0	(3)	0	0	(3)	0	1,227	1,224	0	0	0
1000455357	BALTIMORE	MD		11/12/2024		264,182	0	(28)	0	0	(28)	0	2,627	2,600	0	0	0
1000455363	NEW HAVEN	CT		11/12/2024		321,144	0	(14)	0	0	(14)	0	3,349	3,336	0	0	0
1000455367	JEFFERSONVILLE	IN		11/12/2024		141,047	0	(6)	0	0	(6)	0	1,528	1,522	0	0	0
1000455369	KNOXVILLE	TN		11/12/2024		1,351,839	0	(135)	0	0	(135)	0	14,430	14,295	0	0	0
1000455375	CUMMING	GA		11/12/2024		181,306	0	(21)	0	0	(21)	0	1,977	1,956	0	0	0
1000455379	DAVENPORT	FL		11/12/2024		303,223	0	(32)	0	0	(32)	0	3,266	3,234	0	0	0
1000455381	INDIANAPOLIS	IN		11/12/2024		127,648	0	7	0	0	7	0	1,526	1,533	0	0	0
1000455383	INDIANAPOLIS	IN		11/12/2024		98,761	0	(14)	0	0	(14)	0	962	948	0	0	0
1000455385	BROKEN ARROW	OK		11/12/2024		268,077	0	(29)	0	0	(29)	0	2,724	2,695	0	0	0
1000455391	KANSAS CITY	MO		11/12/2024		134,966	0	(20)	0	0	(20)	0	1,314	1,294	0	0	0
1000455399	RAEFORD	NC		11/12/2024		110,827	0	(16)	0	0	(16)	0	1,176	1,160	0	0	0
1000455401	RAEFORD	NC		11/12/2024		106,821	0	(15)	0	0	(15)	0	1,134	1,118	0	0	0
1000455409	CINCINNATI	OH		11/12/2024		335,354	0	(30)	0	0	(30)	0	3,550	3,520	0	0	0
1000455411	MONTGOMERY	AL		11/12/2024		82,957	0	(14)	0	0	(14)	0	752	738	0	0	0
1000455413	PHILADELPHIA	PA		11/12/2024		204,013	0	(8)	0	0	(8)	0	2,077	2,069	0	0	0
1000455417	PEARL	MS		11/12/2024		555,483	0	169	0	0	169	0	7,757	7,926	0	0	0
1000455421	HOLYOKE	MA		11/12/2024		230,089	0	(30)	0	0	(30)	0	2,200	2,170	0	0	0
1000455425	NORWICH	CT		11/12/2024		324,066	0	(57)	0	0	(57)	0	2,986	2,929	0	0	0
1000455431	ATLANTA	GA		11/12/2024		534,957	0	(33)	0	0	(33)	0	5,449	5,415	0	0	0
1000455435	SAN ANTONIO	TX		11/12/2024		152,178	0	17	0	0	17	0	1,817	1,834	0	0	0
1000455437	REYNOLDSBURG	OH		11/12/2024		214,531	0	(13)	0	0	(13)	0	2,266	2,252	0	0	0
1000455441	GALLOWAY	OH		11/12/2024		208,784	0	(24)	0	0	(24)	0	2,069	2,045	0	0	0
1000456053	SOLVAY	NY		01/10/2025		0	0	(54)	0	0	(54)	0	3,081	3,027	0	0	0
1000456057	CLEVELAND	OH		01/10/2025		0	0	(18)	0	0	(18)	0	1,283	1,265	0	0	0
1000456059	CLEVELAND	OH		01/10/2025		0	0	(20)	0	0	(20)	0	1,727	1,707	0	0	0
1000456063	JACKSONVILLE	FL		01/10/2025		0	0	(24)	0	0	(24)	0	1,624	1,601	0	0	0
1000456065	OCALA	FL		01/10/2025		0	0	(18)	0	0	(18)	0	1,922	1,903	0	0	0
1000456067	ROCK HILL	SC		01/10/2025		0	0	(21)	0	0	(21)	0	1,932	1,911	0	0	0
1000456069	ROCK HILL	SC		01/10/2025		0	0	(21)	0	0	(21)	0	1,932	1,911	0	0	0
1000456071	ROCK HILL	SC		01/10/2025		0	0	(21)	0	0	(21)	0	1,932	1,911	0	0	0
1000456073	ADRIAN	MI		01/10/2025		0	0	(14)	0	0	(14)	0	1,009	995	0	0	0
1000456085	PLATTE CITY	MO		01/10/2025		0	0	(42)	0	0	(42)	0	2,560	2,518	0	0	0
1000456093	CHICAGO	IL		01/10/2025		0	0	(21)	0	0	(21)	0	2,194	2,173	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000456100	COLUMBIA	SC		01/10/2025		0	0	(15)	0	0	(15)	0	1,000	985	0	0	0
1000456102	SUMTER	SC		01/10/2025		0	0	(11)	0	0	(11)	0	800	789	0	0	0
1000456104	CORTLAND	OH		01/10/2025		0	0	(17)	0	0	(17)	0	1,315	1,298	0	0	0
1000456108	CHARLOTTE	NC		01/10/2025		0	0	(31)	0	0	(31)	0	4,605	4,574	0	0	0
1000456110	CHARLOTTE	NC		01/10/2025		0	0	(51)	0	0	(51)	0	4,877	4,825	0	0	0
1000456126	SAINT LOUIS	MO		01/10/2025		0	0	(19)	0	0	(19)	0	1,033	1,014	0	0	0
1000456138	BILOXI	MS		01/10/2025		0	0	(22)	0	0	(22)	0	1,196	1,174	0	0	0
1000456142	KINSTON	NC		01/10/2025		0	0	(32)	0	0	(32)	0	1,451	1,419	0	0	0
1000456144	CONSHOHOCKEN	PA		01/10/2025		0	0	(13)	0	0	(13)	0	5,069	5,056	0	0	0
1000456148	REDDICK	IL		01/10/2025		0	0	(19)	0	0	(19)	0	1,200	1,181	0	0	0
1000456154	AKRON	OH		01/10/2025		0	0	(12)	0	0	(12)	0	1,022	1,009	0	0	0
1000456156	INDIANAPOLIS	IN		01/10/2025		0	0	(13)	0	0	(13)	0	1,033	1,021	0	0	0
1000456158	TULSA	OK		01/10/2025		0	0	(7)	0	0	(7)	0	2,204	2,197	0	0	0
1000456162	RICHMOND	VA		01/10/2025		0	0	(36)	0	0	(36)	0	1,880	1,844	0	0	0
1000456174	HAMPTON	VA		01/10/2025		0	0	(27)	0	0	(27)	0	1,344	1,317	0	0	0
1000456176	FRIDLEY	MN		01/10/2025		0	0	(60)	0	0	(60)	0	2,448	2,388	0	0	0
1000456178	BALTIMORE	MD		01/10/2025		0	0	(74)	0	0	(74)	0	5,283	5,210	0	0	0
1000456182	BALTIMORE	MD		01/10/2025		0	0	(20)	0	0	(20)	0	1,570	1,550	0	0	0
1000456184	BALTIMORE	MD		01/10/2025		0	0	(25)	0	0	(25)	0	974	949	0	0	0
1000456190	GENOA CITY	WI		01/10/2025		0	0	(45)	0	0	(45)	0	2,184	2,139	0	0	0
1000456219	WASHINGTON	NJ		11/21/2024		176,512	0	32	0	0	32	0	2,214	2,246	0	0	0
1000456225	PATERSON	NJ		11/21/2024		419,345	0	31	0	0	31	0	5,093	5,124	0	0	0
1000456227	PORT CHARLOTTE	FL		11/21/2024		407,630	0	25	0	0	25	0	4,611	4,636	0	0	0
1000456229	FOREST PARK	GA		11/21/2024		218,784	0	(16)	0	0	(16)	0	2,331	2,315	0	0	0
1000456231	AMARILLO	TX		11/21/2024		1,280,355	0	(32)	0	0	(32)	0	15,062	15,030	0	0	0
1000456253	SAN ANTONIO	TX		11/21/2024		167,899	0	(8)	0	0	(8)	0	1,796	1,788	0	0	0
1000456255	JOHNSTON	RI		11/21/2024		400,861	0	(10)	0	0	(10)	0	3,651	3,641	0	0	0
1000456263	JACKSONVILLE	FL		11/21/2024		86,252	0	(4)	0	0	(4)	0	900	896	0	0	0
1000456265	GREEN COVE SPRINGS	FL		11/21/2024		1,976,664	0	(280)	0	0	(280)	0	19,442	19,162	0	0	0
1000456278	PHILADELPHIA	PA		11/21/2024		109,696	0	(1)	0	0	(1)	0	1,148	1,147	0	0	0
1000456282	BRISTOL	VA		11/21/2024		94,562	0	(3)	0	0	(3)	0	705	702	0	0	0
1000456284	TOBYHANNA	PA		11/21/2024		165,395	0	42	0	0	42	0	1,862	1,903	0	0	0
1000456288	LOMBARD	IL		11/21/2024		376,629	0	31	0	0	31	0	4,370	4,401	0	0	0
1000456290	INDIANAPOLIS	IN		11/21/2024		392,888	0	(27)	0	0	(27)	0	4,110	4,083	0	0	0
1000456292	SPRING	TX		11/21/2024		192,698	0	12	0	0	12	0	2,369	2,380	0	0	0
1000456294	CHICAGO	IL		11/21/2024		477,789	0	9	0	0	9	0	5,014	5,023	0	0	0
1000456296	NORCROSS	GA		11/21/2024		754,056	0	(25)	0	0	(25)	0	8,063	8,038	0	0	0
1000456298	CAMDEN	NJ		11/21/2024		83,469	0	(7)	0	0	(7)	0	786	779	0	0	0
1000456304	JACKSON	MS		11/18/2024		82,775	0	(12)	0	0	(12)	0	624	612	0	0	0
1000456306	MIAMI	FL		11/18/2024		671,062	0	(56)	0	0	(56)	0	5,465	5,409	0	0	0
1000456310	VARIOUS	MS		11/18/2024		453,214	0	(26)	0	0	(26)	0	4,219	4,192	0	0	0
1000456315	BALTIMORE	MD		11/18/2024		176,232	0	(5)	0	0	(5)	0	1,659	1,654	0	0	0
1000456319	JACKSON	MS		11/18/2024		80,936	0	(4)	0	0	(4)	0	672	668	0	0	0
1000456323	YONKERS	NY		11/18/2024		812,712	0	(37)	0	0	(37)	0	6,523	6,486	0	0	0
1000456325	PORT MONMOUTH	NJ		11/18/2024		379,137	0	(15)	0	0	(15)	0	3,091	3,076	0	0	0
1000456327	HAMBURG	NY		11/18/2024		275,971	0	(12)	0	0	(12)	0	2,391	2,379	0	0	0
1000456329	KATY	TX		11/18/2024		179,975	0	(5)	0	0	(5)	0	1,278	1,273	0	0	0
1000456331	JACKSONVILLE	FL		11/25/2024		95,241	0	(3)	0	0	(3)	0	851	849	0	0	0
1000456333	MOUNT SINAI	NY		11/18/2024		660,383	0	(36)	0	0	(36)	0	5,513	5,477	0	0	0
1000456339	VARIOUS	GA		11/18/2024		1,126,899	0	(32)	0	0	(32)	0	10,584	10,552	0	0	0
1000456347	GAINESVILLE	GA		11/18/2024		125,581	0	(114)	0	0	(114)	0	11,221	11,107	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000456363	WICHITA	KS		11/18/2024		784,912	0	(41)	0	0	(41)	0	7,175	7,134	0	0	0
1000456371	LOS ANGELES	CA		11/18/2024		534,331	0	(37)	0	0	(37)	0	4,217	4,180	0	0	0
1000456377	JACKSONVILLE	FL		11/18/2024		96,082	0	(5)	0	0	(5)	0	834	829	0	0	0
1000456381	LAUDERDALE LAKES	FL		11/18/2024		162,766	0	(5)	0	0	(5)	0	1,256	1,251	0	0	0
1000456383	IRVING	TX		11/18/2024		186,913	0	7	0	0	7	0	1,958	1,965	0	0	0
1000456385	LORAIN	OH		11/18/2024		92,905	0	(4)	0	0	(4)	0	793	789	0	0	0
1000456391	MEMPHIS	TN		11/18/2024		227,532	0	(8)	0	0	(8)	0	1,964	1,956	0	0	0
1000456394	DONNA	TX		11/18/2024		344,954	0	8	0	0	8	0	3,496	3,504	0	0	0
1000456400	VARIOUS	MI		11/18/2024		305,361	0	5	0	0	5	0	3,062	3,067	0	0	0
1000456403	DE LEON SPRINGS	FL		11/18/2024		202,828	0	(25)	0	0	(25)	0	2,144	2,119	0	0	0
1000456405	THE BRONX	NY		11/18/2024		555,893	0	(30)	0	0	(30)	0	4,270	4,239	0	0	0
1000456407	INDEPENDENCE	MO		11/18/2024		112,681	0	(2)	0	0	(2)	0	656	654	0	0	0
1000456409	HUNTSVILLE	AL		11/18/2024		236,445	0	(12)	0	0	(12)	0	2,041	2,029	0	0	0
1000456411	ST. LOUIS	MO		11/18/2024		91,131	0	(7)	0	0	(7)	0	759	752	0	0	0
1000456413	LAKEWOOD	NJ		11/18/2024		863,199	0	(56)	0	0	(56)	0	7,864	7,807	0	0	0
1000456417	COLONIAL HEIGHTS	VA		11/18/2024		273,400	0	(21)	0	0	(21)	0	2,321	2,300	0	0	0
1000456423	JACKSONVILLE	FL		11/18/2024		123,664	0	(10)	0	0	(10)	0	1,010	1,000	0	0	0
1000456425	BALTIMORE	MD		11/18/2024		170,475	0	(5)	0	0	(5)	0	1,451	1,446	0	0	0
1000456427	EL RENO	OK		11/18/2024		103,781	0	(5)	0	0	(5)	0	1,001	996	0	0	0
1000456429	SCHENECTADY	NY		11/18/2024		221,251	0	(7)	0	0	(7)	0	1,703	1,696	0	0	0
1000456431	GLEN COVE	NY		11/18/2024		279,450	0	(14)	0	0	(14)	0	2,667	2,653	0	0	0
1000456435	KANSAS CITY	MO		11/18/2024		103,159	0	(6)	0	0	(6)	0	924	918	0	0	0
1000456437	FAIRFIELD	CT		11/18/2024		247,499	0	(38)	0	0	(38)	0	7,993	7,955	0	0	0
1000456441	CORONA	NY		11/18/2024		627,992	0	(27)	0	0	(27)	0	5,255	5,228	0	0	0
1000456443	BIRMINGHAM	AL		11/18/2024		114,819	0	(7)	0	0	(7)	0	976	969	0	0	0
1000456445	SOMERS	CT		11/18/2024		606,652	0	(23)	0	0	(23)	0	5,569	5,547	0	0	0
1000456447	KOKOMO	IN		11/18/2024		91,153	0	(3)	0	0	(3)	0	768	765	0	0	0
1000456449	BALTIMORE	MD		11/18/2024		183,128	0	(8)	0	0	(8)	0	1,649	1,640	0	0	0
1000456453	BERWYN	IL		11/18/2024		244,173	0	(12)	0	0	(12)	0	2,171	2,160	0	0	0
1000456455	FRANKFORT	IL		11/18/2024		210,189	0	(8)	0	0	(8)	0	1,772	1,764	0	0	0
1000456457	MIDLOTHIAN	IL		11/18/2024		135,353	0	(7)	0	0	(7)	0	1,252	1,245	0	0	0
1000456461	LAS VEGAS	NV		11/18/2024		307,021	0	(41)	0	0	(41)	0	2,669	2,628	0	0	0
1000456467	NEWTOWN	CT		11/18/2024		292,926	0	(16)	0	0	(16)	0	2,424	2,408	0	0	0
1000456469	PHILADELPHIA	PA		12/04/2024		801,011	0	(46)	0	0	(46)	0	6,188	6,143	0	0	0
1000456476	WINDSOR	WI		11/18/2024		166,722	0	(8)	0	0	(8)	0	1,571	1,563	0	0	0
1000456478	TRENTON	NJ		11/18/2024		172,040	0	(10)	0	0	(10)	0	1,460	1,451	0	0	0
1000456482	DAYTON	OH		11/18/2024		706,462	0	(47)	0	0	(47)	0	5,967	5,920	0	0	0
1000456493	WILMINGTON	DE		11/18/2024		142,409	0	(8)	0	0	(8)	0	1,158	1,150	0	0	0
1000456495	GLEN COVE	NY		11/18/2024		101,658	0	(5)	0	0	(5)	0	1,591	1,586	0	0	0
1000456499	EAST ORANGE	NJ		11/18/2024		522,135	0	(19)	0	0	(19)	0	4,480	4,461	0	0	0
1000456501	COLUMBUS	OH		11/18/2024		152,079	0	(7)	0	0	(7)	0	1,264	1,257	0	0	0
1000456505	ORLANDO	FL		11/18/2024		291,741	0	11	0	0	11	0	2,999	3,010	0	0	0
1000456509	BAY SHORE	NY		11/18/2024		304,635	0	(22)	0	0	(22)	0	2,523	2,501	0	0	0
1000456511	KANSAS CITY	MO		11/18/2024		167,323	0	(10)	0	0	(10)	0	1,450	1,440	0	0	0
1000456515	GROVES	TX		11/18/2024		124,855	0	2	0	0	2	0	1,262	1,264	0	0	0
1000456517	TRENTON	NJ		11/18/2024		165,389	0	(13)	0	0	(13)	0	1,125	1,112	0	0	0
1000456532	CLEVELAND	OH		11/18/2024		101,763	0	(5)	0	0	(5)	0	801	796	0	0	0
1000456534	FAYETTEVILLE	NC		11/18/2024		104,228	0	(10)	0	0	(10)	0	1,020	1,010	0	0	0
1000456536	OAKLAND GARDENS	NY		11/18/2024		660,147	0	(34)	0	0	(34)	0	6,270	6,236	0	0	0
1000456538	INDIANAPOLIS	IN		11/18/2024		183,957	0	(11)	0	0	(11)	0	1,400	1,389	0	0	0
1000456540	TRENTON	NJ		11/18/2024		160,532	0	(9)	0	0	(9)	0	1,424	1,414	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000456544	OVERLAND PARK	KS		11/18/2024		248,632	0	(22)	0	0	(22)	0	1,959	1,937	0	0	0
1000456546	OVERLAND PARK	KS		11/18/2024		239,397	0	(11)	0	0	(11)	0	2,134	2,123	0	0	0
1000456548	GLENWOOD	IL		11/18/2024		133,799	0	(2)	0	0	(2)	0	1,254	1,252	0	0	0
1000456550	KANSAS CITY	MO		11/18/2024		130,968	0	(10)	0	0	(10)	0	1,111	1,101	0	0	0
1000456552	GARY	IN		11/18/2024		82,844	0	(1)	0	0	(1)	0	660	659	0	0	0
1000456556	TAYLORS	SC		11/18/2024		179,027	0	(14)	0	0	(14)	0	1,476	1,463	0	0	0
1000456558	PARMA	OH		11/18/2024		149,586	0	(23)	0	0	(23)	0	1,416	1,393	0	0	0
1000456564	CALUMET CITY	IL		11/18/2024		125,527	0	(5)	0	0	(5)	0	1,084	1,078	0	0	0
1000456566	BALTIMORE	MD		11/18/2024		109,640	0	(9)	0	0	(9)	0	924	915	0	0	0
1000456568	SOUTH HEMPSTEAD	NY		11/18/2024		512,209	0	(25)	0	0	(25)	0	4,126	4,101	0	0	0
1000456570	GLENWOOD	IL		11/18/2024		185,921	0	(28)	0	0	(28)	0	1,774	1,746	0	0	0
1000456572	SOUTHOLD	NY		11/18/2024		835,084	0	(20)	0	0	(20)	0	7,344	7,323	0	0	0
1000456574	ATLANTA	GA		11/18/2024		219,782	0	(17)	0	0	(17)	0	1,847	1,830	0	0	0
1000456578	DUNDALK	MD		11/18/2024		121,966	0	(6)	0	0	(6)	0	1,138	1,132	0	0	0
1000456584	SMYRNA	GA		11/18/2024		204,105	0	(14)	0	0	(14)	0	1,656	1,641	0	0	0
1000456586	BALTIMORE	MD		11/18/2024		352,733	0	(9)	0	0	(9)	0	3,308	3,299	0	0	0
1000456589	HAVERSTRAW	NY		11/18/2024		305,060	0	(14)	0	0	(14)	0	2,487	2,472	0	0	0
1000456591	BRIDGEPORT	CT		11/18/2024		289,176	0	(21)	0	0	(21)	0	2,353	2,331	0	0	0
1000456593	JERSEY CITY	NJ		11/18/2024		698,553	0	(45)	0	0	(45)	0	5,823	5,778	0	0	0
1000456595	PIKESVILLE	MD		11/18/2024		297,030	0	(14)	0	0	(14)	0	2,671	2,657	0	0	0
1000456597	NEWNAN	GA		11/18/2024		141,560	0	(11)	0	0	(11)	0	1,338	1,327	0	0	0
1000456601	CORAL SPRINGS	FL		11/18/2024		332,186	0	(23)	0	0	(23)	0	3,077	3,054	0	0	0
1000456603	NEWNAN	GA		11/18/2024		174,134	0	(12)	0	0	(12)	0	1,341	1,329	0	0	0
1000456607	ISLIP TERRACE	NY		11/18/2024		424,318	0	(31)	0	0	(31)	0	3,494	3,463	0	0	0
1000456611	PARK CITY	KS		11/18/2024		102,791	0	(8)	0	0	(8)	0	842	834	0	0	0
1000456613	WINCHESTER	VA		12/13/2024		228,039	0	(19)	0	0	(19)	0	2,226	2,207	0	0	0
1000456630	ELYRIA	OH		12/13/2024		87,633	0	(3)	0	0	(3)	0	888	884	0	0	0
1000456632	MILWAUKEE	WI		12/13/2024		88,132	0	(8)	0	0	(8)	0	817	809	0	0	0
1000456640	LAKE WORTH	FL		12/13/2024		356,497	0	(34)	0	0	(34)	0	3,494	3,460	0	0	0
1000456644	HIGHLAND	IN		12/13/2024		122,554	0	(12)	0	0	(12)	0	1,180	1,169	0	0	0
1000456646	GASTONIA	NC		12/13/2024		112,091	0	(10)	0	0	(10)	0	1,136	1,126	0	0	0
1000456648	DUNN	NC		12/13/2024		196,530	0	(22)	0	0	(22)	0	1,727	1,705	0	0	0
1000456650	DETROIT	MI		12/13/2024		175,122	0	(17)	0	0	(17)	0	1,762	1,745	0	0	0
1000456652	OCALA	FL		12/13/2024		155,237	0	(12)	0	0	(12)	0	1,521	1,509	0	0	0
1000456656	ELIZABETH CITY	NC		12/13/2024		221,533	0	(21)	0	0	(21)	0	2,188	2,167	0	0	0
1000456662	LINCOLN	NE		12/20/2024		190,055	0	(16)	0	0	(16)	0	1,828	1,812	0	0	0
1000456668	MIDDLE RIVER	MD		12/13/2024		230,356	0	(21)	0	0	(21)	0	2,241	2,220	0	0	0
1000456670	BILOXI	MS		12/13/2024		165,636	0	(16)	0	0	(16)	0	1,537	1,522	0	0	0
1000456676	NORFOLK	VA		12/13/2024		176,415	0	(18)	0	0	(18)	0	1,655	1,637	0	0	0
1000456686	TUCSON	AZ		02/04/2025		0	0	(17)	0	0	(17)	0	1,870	1,853	0	0	0
1000456698	TEXAS CITY	TX		03/11/2025		0	0	(10)	0	0	(10)	0	977	967	0	0	0
1000456706	KANSAS CITY	MO		02/04/2025		0	0	(9)	0	0	(9)	0	1,138	1,129	0	0	0
1000456716	IDAHO FALLS	ID		12/20/2024		279,817	0	58	0	0	58	0	3,525	3,583	0	0	0
1000456728	MOUNT PENN	PA		02/04/2025		0	0	(11)	0	0	(11)	0	1,468	1,457	0	0	0
1000456732	PENSACOLA	FL		12/13/2024		144,136	0	(16)	0	0	(16)	0	1,299	1,282	0	0	0
1000456734	LIBERTY	TX		03/11/2025		0	0	(9)	0	0	(9)	0	1,024	1,015	0	0	0
1000456748	CAMDEN	NJ		11/20/2024		296,495	0	(6)	0	0	(6)	0	2,643	2,637	0	0	0
1000456751	OMAHA	NE		11/20/2024		816,060	0	37	0	0	37	0	9,233	9,270	0	0	0
1000456759	LYNCHBURG	VA		11/20/2024		837,225	0	(45)	0	0	(45)	0	8,936	8,890	0	0	0
1000456767	BESSEMER CITY	NC		11/20/2024		198,162	0	(2)	0	0	(2)	0	1,763	1,760	0	0	0
1000456773	HOUSTON	TX		11/20/2024		234,051	0	5	0	0	5	0	2,621	2,626	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000456775	OKLAHOMA CITY	OK		11/20/2024		79,223	0	(7)	0	0	(7)	0	667	660	0	0	0
1000456777	EL RENO	OK		11/20/2024		165,708	0	(15)	0	0	(15)	0	1,279	1,264	0	0	0
1000456782	PHILADELPHIA	PA		11/20/2024		268,674	0	25	0	0	25	0	2,613	2,637	0	0	0
1000456784	SAN ANTONIO	TX		11/20/2024		370,064	0	(25)	0	0	(25)	0	3,658	3,633	0	0	0
1000456789	CHARLOTTE	NC		11/20/2024		70,235	0	(2)	0	0	(2)	0	657	654	0	0	0
1000456791	COATESVILLE	PA		11/20/2024		173,290	0	(18)	0	0	(18)	0	2,256	2,238	0	0	0
1000456795	PAYSON	AZ		11/20/2024		329,371	0	(18)	0	0	(18)	0	2,536	2,517	0	0	0
1000456804	COLUMBIA	SC		11/20/2024		157,959	0	(10)	0	0	(10)	0	1,622	1,611	0	0	0
1000456808	MIDLOTHIAN	VA		11/20/2024		114,283	0	0	0	0	0	0	1,131	1,130	0	0	0
1000456816	WEST CARROLLTON	OH		11/20/2024		108,422	0	(15)	0	0	(15)	0	1,029	1,014	0	0	0
1000456820	COLUMBUS	OH		11/20/2024		245,544	0	(8)	0	0	(8)	0	2,063	2,055	0	0	0
1000456822	NEWTON	NC		11/20/2024		140,356	0	3	0	0	3	0	1,589	1,591	0	0	0
1000457312	FORT MYERS	FL		11/25/2024		361,310	0	12	0	0	12	0	4,076	4,088	0	0	0
1000457320	MELVINDALE	MI		11/25/2024		91,237	0	(7)	0	0	(7)	0	1,019	1,011	0	0	0
1000457324	VARIOUS	OH		11/25/2024		259,202	0	(3)	0	0	(3)	0	2,711	2,708	0	0	0
1000457327	BALTIMORE	MD		11/25/2024		245,855	0	23	0	0	23	0	2,991	3,013	0	0	0
1000457331	MONTGOMERY	TX		11/25/2024		143,376	0	9	0	0	9	0	1,740	1,748	0	0	0
1000457335	ROXBORO	NC		11/25/2024		124,306	0	(3)	0	0	(3)	0	1,298	1,295	0	0	0
1000457337	TALLAHASSEE	FL		11/25/2024		235,414	0	(19)	0	0	(19)	0	2,446	2,428	0	0	0
1000457339	CAPITOL HEIGHTS	MD		11/25/2024		271,167	0	(8)	0	0	(8)	0	2,971	2,963	0	0	0
1000457343	LAURENS	SC		11/25/2024		112,347	0	15	0	0	15	0	1,404	1,419	0	0	0
1000457345	BUFFALO	NY		11/25/2024		152,012	0	4	0	0	4	0	1,674	1,677	0	0	0
1000457349	CINCINNATI	OH		11/25/2024		101,098	0	11	0	0	11	0	10,600	10,611	0	0	0
1000457351	LAUREL	DE		11/25/2024		238,315	0	(14)	0	0	(14)	0	2,604	2,590	0	0	0
1000457353	REDFORD	MI		11/25/2024		105,236	0	(2)	0	0	(2)	0	1,101	1,099	0	0	0
1000457357	VARIOUS	OH		11/25/2024		197,963	0	4	0	0	4	0	2,230	2,234	0	0	0
1000457360	LAWTON	OK		11/25/2024		94,596	0	(5)	0	0	(5)	0	1,010	1,005	0	0	0
1000457362	BALTIMORE	MD		11/25/2024		166,159	0	(7)	0	0	(7)	0	1,775	1,768	0	0	0
1000457368	SHAWNEE	OK		11/25/2024		120,003	0	(5)	0	0	(5)	0	1,313	1,309	0	0	0
1000457372	ARANSAS PASS	TX		11/25/2024		142,974	0	(3)	0	0	(3)	0	1,567	1,564	0	0	0
1000457378	LANCASTER	CA		11/25/2024		356,313	0	(9)	0	0	(9)	0	5,825	5,817	0	0	0
1000457380	ROCKFORD	IL		11/25/2024		101,671	0	(9)	0	0	(9)	0	1,056	1,046	0	0	0
1000457390	ATHENS	GA		11/25/2024		355,153	0	(41)	0	0	(41)	0	3,589	3,547	0	0	0
1000457392	ROCHESTER	NY		11/25/2024		245,949	0	(13)	0	0	(13)	0	2,625	2,612	0	0	0
1000457394	DUNDALK	MD		11/25/2024		180,449	0	(3)	0	0	(3)	0	1,887	1,884	0	0	0
1000457396	PALM BAY	FL		11/25/2024		152,091	0	3	0	0	3	0	1,796	1,799	0	0	0
1000457400	INDEPENDENCE	MO		11/25/2024		160,805	0	(5)	0	0	(5)	0	1,720	1,715	0	0	0
1000457402	PHILADELPHIA	PA		11/25/2024		123,967	0	(8)	0	0	(8)	0	1,290	1,282	0	0	0
1000457406	OMAHA	NE		11/25/2024		113,912	0	2	0	0	2	0	1,314	1,316	0	0	0
1000457408	PHILADELPHIA	PA		11/25/2024		313,034	0	(6)	0	0	(6)	0	3,272	3,266	0	0	0
1000457417	GARDENDALE	AL		11/20/2024		151,467	0	(36)	0	0	(36)	0	1,275	1,238	0	0	0
1000457419	CLEVELAND	OH		11/20/2024		92,757	0	(7)	0	0	(7)	0	761	754	0	0	0
1000457421	PARMA	OH		11/20/2024		102,691	0	(9)	0	0	(9)	0	894	886	0	0	0
1000457423	OCEAN CITY	NJ		11/20/2024		492,283	0	(45)	0	0	(45)	0	5,235	5,190	0	0	0
1000457433	PHILADELPHIA	PA		11/20/2024		600,725	0	(101)	0	0	(101)	0	5,113	5,012	0	0	0
1000457435	PHILADELPHIA	PA		11/20/2024		275,169	0	245	0	0	245	0	2,541	2,787	0	0	0
1000457439	PITTSBURGH	PA		11/20/2024		749,189	0	(110)	0	0	(110)	0	8,052	7,943	0	0	0
1000457450	TERRYTOWN	LA		11/20/2024		275,985	0	(47)	0	0	(47)	0	2,839	2,791	0	0	0
1000457454	TERRYTOWN	LA		11/20/2024		277,735	0	(54)	0	0	(54)	0	2,485	2,432	0	0	0
1000457456	LEHIGH ACRES	FL		11/20/2024		148,448	0	(9)	0	0	(9)	0	1,661	1,652	0	0	0
1000457458	NEW BRUNSWICK	NJ		11/20/2024		229,562	0	(35)	0	0	(35)	0	2,391	2,356	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000457460	CLEVELAND	OH		11/20/2024		386,449	0	(50)	0	0	(50)	0	3,407	3,357	0	0	0
1000457462	CLEVELAND HEIGHTS	OH		11/20/2024		142,493	0	(19)	0	0	(19)	0	1,309	1,290	0	0	0
1000457466	BALTIMORE	MD		11/20/2024		182,341	0	(19)	0	0	(19)	0	1,837	1,817	0	0	0
1000457470	DANVILLE	VA		11/20/2024		88,595	0	(8)	0	0	(8)	0	924	916	0	0	0
1000457472	WARREN	MI		11/20/2024		83,397	0	(8)	0	0	(8)	0	820	812	0	0	0
1000457476	BRIDGETON	NJ		11/20/2024		195,869	0	1,022	0	0	1,022	0	1,915	2,937	0	0	0
1000457478	ROCHESTER	NY		11/20/2024		482,191	0	(81)	0	0	(81)	0	4,435	4,354	0	0	0
1000457483	NORTH BEACH	MD		11/20/2024		344,861	0	(55)	0	0	(55)	0	3,327	3,272	0	0	0
1000457492	LAWRENCEBURG	TN		11/20/2024		131,684	0	41	0	0	41	0	1,704	1,745	0	0	0
1000457494	DYERSBURG	TN		11/20/2024		103,653	0	(3)	0	0	(3)	0	1,062	1,059	0	0	0
1000457498	BALTIMORE	MD		11/20/2024		341,481	0	(50)	0	0	(50)	0	3,608	3,558	0	0	0
1000457500	ROCHESTER	NY		11/20/2024		124,314	0	(20)	0	0	(20)	0	1,121	1,101	0	0	0
1000457502	ROCHESTER	NY		11/20/2024		120,897	0	(18)	0	0	(18)	0	1,124	1,105	0	0	0
1000457506	BALTIMORE	MD		11/20/2024		146,481	0	(12)	0	0	(12)	0	1,447	1,435	0	0	0
1000457508	MONTICELLO	FL		11/20/2024		144,911	0	(8)	0	0	(8)	0	1,576	1,567	0	0	0
1000457510	PHILADELPHIA	PA		11/20/2024		217,982	0	(19)	0	0	(19)	0	1,941	1,923	0	0	0
1000457512	VARIOUS	SC		11/20/2024		1,492,517	0	(115)	0	0	(115)	0	15,290	15,174	0	0	0
1000457534	HAZEL CREST	IL		11/20/2024		180,421	0	(18)	0	0	(18)	0	1,800	1,783	0	0	0
1000457538	DAYTON	OH		11/20/2024		110,371	0	(8)	0	0	(8)	0	1,088	1,079	0	0	0
1000457540	INDIANAPOLIS	IN		11/20/2024		68,139	0	(14)	0	0	(14)	0	610	596	0	0	0
1000457544	BALTIMORE	MD		11/20/2024		260,659	0	(27)	0	0	(27)	0	2,425	2,398	0	0	0
1000457546	CANYON LAKE	TX		11/20/2024		369,050	0	(42)	0	0	(42)	0	3,149	3,108	0	0	0
1000457552	CLEVELAND	OH		11/20/2024		112,422	0	(7)	0	0	(7)	0	1,078	1,070	0	0	0
1000457554	EAST CHICAGO	IN		11/20/2024		115,646	0	26	0	0	26	0	1,457	1,483	0	0	0
1000457558	WATERBURY	CT		11/20/2024		243,938	0	(44)	0	0	(44)	0	2,354	2,310	0	0	0
1000457560	BALTIMORE	MD		11/20/2024		144,048	0	(17)	0	0	(17)	0	1,550	1,533	0	0	0
1000457562	COLUMBUS	OH		11/20/2024		167,865	0	(8)	0	0	(8)	0	1,733	1,726	0	0	0
1000457564	BEAR	DE		11/20/2024		172,187	0	5	0	0	5	0	1,887	1,892	0	0	0
1000457566	KANSAS CITY	MO		11/20/2024		161,822	0	(11)	0	0	(11)	0	1,767	1,756	0	0	0
1000457572	WILMINGTON	DE		11/20/2024		188,885	0	(15)	0	0	(15)	0	1,916	1,900	0	0	0
1000457576	MONROE	MI		11/20/2024		138,059	0	10	0	0	10	0	1,618	1,629	0	0	0
1000457578	LITTLE ROCK	AR		11/20/2024		81,566	0	(8)	0	0	(8)	0	829	821	0	0	0
1000457582	PARMA	OH		11/20/2024		106,066	0	13	0	0	13	0	1,767	1,780	0	0	0
1000457584	ROCHESTER	NY		11/20/2024		146,684	0	(20)	0	0	(20)	0	1,373	1,353	0	0	0
1000457586	ASBURY PARK	NJ		11/20/2024		462,128	0	(96)	0	0	(96)	0	4,810	4,714	0	0	0
1000457595	ONTARIO	OH		11/20/2024		288,661	0	(24)	0	0	(24)	0	2,825	2,801	0	0	0
1000457597	MOLINE	IL		11/20/2024		109,463	0	(7)	0	0	(7)	0	1,150	1,142	0	0	0
1000457603	WINTER HAVEN	FL		11/20/2024		101,674	0	(14)	0	0	(14)	0	946	932	0	0	0
1000457605	HOPEWELL	VA		11/20/2024		125,608	0	20	0	0	20	0	1,555	1,575	0	0	0
1000457611	HAMDEN	CT		11/20/2024		295,559	0	11	0	0	11	0	3,486	3,497	0	0	0
1000457613	WILMINGTON	DE		11/20/2024		121,066	0	(9)	0	0	(9)	0	1,213	1,204	0	0	0
1000457615	BALTIMORE	MD		11/20/2024		169,395	0	(15)	0	0	(15)	0	1,564	1,549	0	0	0
1000457617	LOUISVILLE	KY		11/20/2024		153,808	0	(31)	0	0	(31)	0	1,411	1,380	0	0	0
1000457619	LYNCHBURG	VA		11/20/2024		160,873	0	(15)	0	0	(15)	0	1,654	1,639	0	0	0
1000457621	BATON ROUGE	LA		11/20/2024		266,665	0	(21)	0	0	(21)	0	2,564	2,544	0	0	0
1000457629	CINCINATTI	OH		11/20/2024		120,723	0	(16)	0	0	(16)	0	1,231	1,214	0	0	0
1000457631	MIDDLETOWN	OH		11/20/2024		141,377	0	(21)	0	0	(21)	0	1,207	1,186	0	0	0
1000457639	BALTIMORE	MD		11/20/2024		172,176	0	(17)	0	0	(17)	0	1,691	1,674	0	0	0
1000457641	BALTIMORE	MD		11/20/2024		191,176	0	(18)	0	0	(18)	0	1,795	1,778	0	0	0
1000457645	MARKHAM	IL		11/20/2024		130,263	0	(21)	0	0	(21)	0	1,242	1,221	0	0	0
1000457647	SOUTH HOLLAND	IL		11/20/2024		141,842	0	(23)	0	0	(23)	0	1,352	1,329	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000457649	PITTSBURGH	PA		11/20/2024		105,878	0	(28)	0	0	(28)	0	2,087	2,059	0	0	0
1000457653	SOUTH BEND	IN		11/20/2024		88,432	0	(9)	0	0	(9)	0	622	613	0	0	0
1000457655	LOUISBURG	NC		11/20/2024		196,798	0	(28)	0	0	(28)	0	1,870	1,842	0	0	0
1000457657	NEW BALTIMORE	MI		11/20/2024		212,314	0	(12)	0	0	(12)	0	2,158	2,146	0	0	0
1000457659	KNOXVILLE	TN		11/20/2024		267,534	0	(27)	0	0	(27)	0	2,748	2,721	0	0	0
1000457663	BALTIMORE	MD		11/20/2024		181,057	0	(13)	0	0	(13)	0	1,812	1,799	0	0	0
1000457667	CORPUS CHRISTI	TX		11/20/2024		135,842	0	(1)	0	0	(1)	0	1,463	1,462	0	0	0
1000457669	OCEAN CITY	NJ		11/20/2024		492,283	0	(45)	0	0	(45)	0	5,235	5,190	0	0	0
1000457683	HOUSTON	TX		11/20/2024		162,676	0	1	0	0	1	0	1,800	1,801	0	0	0
1000457687	ROCKFORD	IL		11/20/2024		76,900	0	(18)	0	0	(18)	0	628	610	0	0	0
1000457693	READING	PA		11/20/2024		130,464	0	(11)	0	0	(11)	0	1,158	1,147	0	0	0
1000457697	WILSON	NC		11/20/2024		103,142	0	(18)	0	0	(18)	0	934	916	0	0	0
1000457703	BALTIMORE	MD		11/20/2024		190,921	0	(15)	0	0	(15)	0	1,878	1,863	0	0	0
1000457709	WILMINGTON	DE		11/20/2024		212,450	0	(13)	0	0	(13)	0	2,097	2,085	0	0	0
1000457713	BALTIMORE	MD		11/20/2024		158,659	0	(28)	0	0	(28)	0	1,561	1,533	0	0	0
1000457715	BALTIMORE	MD		11/20/2024		185,050	0	(25)	0	0	(25)	0	1,794	1,769	0	0	0
1000457717	LANSING	MI		11/20/2024		130,911	0	(25)	0	0	(25)	0	1,117	1,092	0	0	0
1000457721	LITTLE ROCK	AR		11/20/2024		104,507	0	(7)	0	0	(7)	0	1,119	1,111	0	0	0
1000457729	LITTLE ROCK	AR		11/20/2024		102,077	0	(7)	0	0	(7)	0	1,093	1,085	0	0	0
1000457731	BALTIMORE	MD		11/20/2024		177,450	0	(12)	0	0	(12)	0	1,850	1,838	0	0	0
1000457733	TERRE HAUTE	IN		11/20/2024		114,271	0	(10)	0	0	(10)	0	1,181	1,172	0	0	0
1000457735	BALTIMORE	MD		11/20/2024		160,083	0	(34)	0	0	(34)	0	1,472	1,437	0	0	0
1000457742	COLUMBUS	OH		11/20/2024		294,993	0	(41)	0	0	(41)	0	2,763	2,722	0	0	0
1000457744	DUNDALK	MD		11/20/2024		154,677	0	(21)	0	0	(21)	0	1,530	1,508	0	0	0
1000457746	PLAINFIELD	CT		11/20/2024		226,543	0	(40)	0	0	(40)	0	1,828	1,788	0	0	0
1000457748	PARMA	OH		11/20/2024		183,015	0	(4)	0	0	(4)	0	1,891	1,887	0	0	0
1000457750	BOSTON	MA		11/20/2024		475,495	0	89	0	0	89	0	5,831	5,920	0	0	0
1000457752	ST LOUIS	MO		11/20/2024		84,444	0	(15)	0	0	(15)	0	782	767	0	0	0
1000457758	KANSAS CITY	MO		11/20/2024		87,009	0	(7)	0	0	(7)	0	867	859	0	0	0
1000457762	CINCINNATI	OH		11/20/2024		162,435	0	(23)	0	0	(23)	0	1,533	1,509	0	0	0
1000457764	CLEVELAND	OH		11/20/2024		101,626	0	(9)	0	0	(9)	0	850	841	0	0	0
1000457766	CLEVLAND	TX		11/20/2024		61,987	0	5	0	0	5	0	762	767	0	0	0
1000457772	RICHMOND	IN		11/20/2024		78,834	0	(8)	0	0	(8)	0	809	801	0	0	0
1000457774	PARIS	TX		11/20/2024		127,016	0	(13)	0	0	(13)	0	1,285	1,273	0	0	0
1000457784	BALTIMORE	MD		11/20/2024		180,938	0	(25)	0	0	(25)	0	1,755	1,730	0	0	0
1000457786	OAK LAWN	IL		11/20/2024		266,077	0	(21)	0	0	(21)	0	2,579	2,558	0	0	0
1000457796	DENTON	TX		11/20/2024		214,733	0	(14)	0	0	(14)	0	2,314	2,300	0	0	0
1000457798	GARFIELD HEIGHTS	OH		11/20/2024		89,535	0	(8)	0	0	(8)	0	848	840	0	0	0
1000457804	MEMPHIS	TN		11/20/2024		198,452	0	(15)	0	0	(15)	0	2,063	2,049	0	0	0
1000457806	SAYREVILLE	NJ		11/20/2024		386,783	0	21	0	0	21	0	4,735	4,756	0	0	0
1000457814	WAUKESHA	WI		11/20/2024		278,270	0	(14)	0	0	(14)	0	3,086	3,072	0	0	0
1000457818	MOBILE	AL		11/20/2024		114,272	0	(22)	0	0	(22)	0	1,051	1,029	0	0	0
1000457826	HIGH POINT	NC		11/20/2024		141,832	0	(43)	0	0	(43)	0	3,503	3,461	0	0	0
1000457828	NEW HAVEN-MILFORD	CT		11/20/2024		420,085	0	(39)	0	0	(39)	0	4,214	4,174	0	0	0
1000457834	TUCSON	AZ		11/20/2024		326,713	0	(39)	0	0	(39)	0	3,158	3,118	0	0	0
1000457846	BALTIMORE	MD		11/20/2024		172,996	0	(16)	0	0	(16)	0	1,674	1,657	0	0	0
1000457859	WESTMINSTER	MD		11/20/2024		435,652	0	(36)	0	0	(36)	0	4,158	4,122	0	0	0
1000457867	TARENTUM	PA		11/20/2024		83,425	0	(15)	0	0	(15)	0	725	710	0	0	0
1000457869	COLORADO SPRINGS	CO		11/20/2024		293,191	0	(42)	0	0	(42)	0	2,948	2,906	0	0	0
1000457871	RANDALLSTOWN	MD		11/20/2024		222,998	0	(16)	0	0	(16)	0	2,286	2,270	0	0	0
1000457873	HITCHCOCK	TX		11/20/2024		82,862	0	14	0	0	14	0	1,066	1,080	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000457883	KANSAS CITY	MO		11/20/2024		130,386	0	(24)	0	0	(24)	0	1,166	1,142	0	0	0
1000457887	CHILLICOTHE	OH		11/20/2024		76,681	0	(7)	0	0	(7)	0	635	628	0	0	0
1000457889	CORTLAND	NY		11/20/2024		141,341	0	(13)	0	0	(13)	0	1,385	1,372	0	0	0
1000457897	GAINESVILLE	GA		11/20/2024		144,346	0	(21)	0	0	(21)	0	1,341	1,321	0	0	0
1000457899	PEARL	MS		11/20/2024		561,191	0	127	0	0	127	0	7,339	7,466	0	0	0
1000457952	DAYTON	OH		11/25/2024		226,992	0	3	0	0	3	0	2,540	2,543	0	0	0
1000457955	BALTIMORE	MD		11/25/2024		154,393	0	8	0	0	8	0	1,829	1,838	0	0	0
1000457959	NEW CASTLE	DE		11/25/2024		222,993	0	(15)	0	0	(15)	0	2,435	2,420	0	0	0
1000457961	OCALA	FL		11/25/2024		178,190	0	(10)	0	0	(10)	0	1,888	1,878	0	0	0
1000457965	SPRING	TX		11/25/2024		158,801	0	(8)	0	0	(8)	0	1,778	1,770	0	0	0
1000457975	VARIOUS	IL		11/25/2024		186,419	0	(24)	0	0	(24)	0	2,010	1,987	0	0	0
1000457980	VARIOUS	NJ		11/25/2024		547,275	0	(26)	0	0	(26)	0	5,947	5,921	0	0	0
1000457983	HIXSON	TN		11/25/2024		259,458	0	40	0	0	40	0	3,227	3,266	0	0	0
1000457987	CLEVELAND HEIGHTS	OH		11/25/2024		196,265	0	7	0	0	7	0	2,267	2,274	0	0	0
1000457991	HIGH POINT	NC		11/25/2024		200,732	0	(11)	0	0	(11)	0	2,127	2,116	0	0	0
1000457995	BALTIMORE	MD		11/25/2024		182,468	0	(13)	0	0	(13)	0	1,886	1,873	0	0	0
1000457997	SEBRING	FL		11/25/2024		152,722	0	(11)	0	0	(11)	0	1,696	1,686	0	0	0
1000457999	CINCINNATI	OH		02/18/2025		0	0	6	0	0	6	0	1,992	1,998	0	0	0
1000458001	BALTIMORE	MD		11/25/2024		170,492	0	(18)	0	0	(18)	0	1,725	1,706	0	0	0
1000458005	HARTLAND	WI		11/25/2024		300,103	0	(20)	0	0	(20)	0	3,177	3,157	0	0	0
1000458007	BEAVER FALLS	PA		11/25/2024		84,998	0	(5)	0	0	(5)	0	838	833	0	0	0
1000458017	MARTINSBURG	WV		11/25/2024		85,564	0	(8)	0	0	(8)	0	841	833	0	0	0
1000458023	PALM BAY	FL		11/25/2024		211,894	0	(11)	0	0	(11)	0	2,262	2,251	0	0	0
1000458025	GARFIELD HEIGHTS	OH		11/25/2024		75,315	0	(2)	0	0	(2)	0	768	766	0	0	0
1000458029	SAINT JOSEPH	MO		11/25/2024		142,205	0	(18)	0	0	(18)	0	1,436	1,418	0	0	0
1000458031	SAINT PAUL	MN		11/25/2024		252,518	0	(15)	0	0	(15)	0	2,630	2,615	0	0	0
1000458033	OKLAHOMA CITY	OK		11/25/2024		152,409	0	(9)	0	0	(9)	0	1,615	1,607	0	0	0
1000458035	MABLETON	GA		11/25/2024		236,242	0	(224)	0	0	(224)	0	236,242	236,018	0	0	0
1000458037	NEWPORT	KY		02/18/2025		0	0	0	0	0	0	0	1,321	1,322	0	0	0
1000458041	CINCINNATI	OH		02/18/2025		0	0	(1)	0	0	(1)	0	1,426	1,426	0	0	0
1000458043	MARYVILLE	MO		11/25/2024		200,082	0	(19)	0	0	(19)	0	1,916	1,897	0	0	0
1000458045	HAMILTON	OH		11/25/2024		143,767	0	(13)	0	0	(13)	0	1,412	1,398	0	0	0
1000458053	SYRACUSE	NY		11/25/2024		123,117	0	(15)	0	0	(15)	0	1,185	1,171	0	0	0
1000458059	ELMWOOD PARK	IL		11/25/2024		295,574	0	0	0	0	0	0	2,816	2,816	0	0	0
1000458061	CHESTER	SC		11/25/2024		181,439	0	(14)	0	0	(14)	0	1,194	1,180	0	0	0
1000458065	TACOMA	WA		11/25/2024		336,385	0	(13)	0	0	(13)	0	2,765	2,752	0	0	0
1000458069	COLUMBUS	OH		11/25/2024		355,525	0	(27)	0	0	(27)	0	3,591	3,564	0	0	0
1000458071	PALMDALE	CA		11/25/2024		357,437	0	(15)	0	0	(15)	0	2,937	2,922	0	0	0
1000458073	ATLANTA	GA		11/25/2024		1,005,204	0	(18)	0	0	(18)	0	8,724	8,706	0	0	0
1000458077	THE BRONX	NY		11/25/2024		642,042	0	(88)	0	0	(88)	0	4,512	4,424	0	0	0
1000458079	MATAWAN	NJ		11/25/2024		462,687	0	(33)	0	0	(33)	0	3,310	3,277	0	0	0
1000458087	CHARLOTTE	NC		11/25/2024		236,609	0	22	0	0	22	0	2,591	2,613	0	0	0
1000458089	GARY	IN		11/25/2024		178,412	0	(8)	0	0	(8)	0	1,293	1,285	0	0	0
1000458091	HOLLYWOOD	FL		11/25/2024		371,228	0	(20)	0	0	(20)	0	2,764	2,744	0	0	0
1000458093	HOLLYWOOD	FL		11/25/2024		610,954	0	(29)	0	0	(29)	0	4,365	4,335	0	0	0
1000458095	HOLLYWOOD	FL		11/25/2024		379,724	0	(21)	0	0	(21)	0	2,799	2,778	0	0	0
1000458097	JERSEY CITY	NJ		11/25/2024		564,857	0	(17)	0	0	(17)	0	4,031	4,014	0	0	0
1000458099	SYRACUSE	NY		11/25/2024		116,461	0	(19)	0	0	(19)	0	1,121	1,102	0	0	0
1000458101	CHARLOTTE	NC		11/25/2024		455,137	0	(23)	0	0	(23)	0	3,717	3,694	0	0	0
1000458105	VARIOUS	OH		11/25/2024		261,372	0	(20)	0	0	(20)	0	1,875	1,855	0	0	0
1000458111	DALY CITY	CA		11/25/2024		601,759	0	(104)	0	0	(104)	0	6,123	6,019	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000458113	VARIOUS	PA		11/25/2024		914,014	0	(168)	0	0	(168)	0	10,824	10,655	0	0	0
1000458121	INDIANAPOLIS	IN		11/25/2024		201,919	0	(6)	0	0	(6)	0	1,594	1,588	0	0	0
1000458127	HIGHLAND MILLS	NY		11/25/2024		368,649	0	(24)	0	0	(24)	0	2,163	2,139	0	0	0
1000458129	DOLTON	IL		11/25/2024		133,103	0	(7)	0	0	(7)	0	1,042	1,035	0	0	0
1000458131	DOLTON	IL		11/25/2024		135,371	0	(7)	0	0	(7)	0	1,059	1,052	0	0	0
1000458133	CLEVELAND	OH		11/25/2024		81,972	0	(1)	0	0	(1)	0	466	465	0	0	0
1000458135	DOLTON	IL		11/25/2024		121,240	0	(7)	0	0	(7)	0	948	941	0	0	0
1000458137	DOLTON	IL		11/25/2024		110,326	0	(5)	0	0	(5)	0	864	858	0	0	0
1000458139	DOLTON	IL		11/25/2024		110,287	0	(6)	0	0	(6)	0	862	856	0	0	0
1000458141	SAN ANTONIO	TX		11/25/2024		272,220	0	(17)	0	0	(17)	0	2,073	2,056	0	0	0
1000458145	GRANGER	IN		11/25/2024		244,375	0	(22)	0	0	(22)	0	1,528	1,506	0	0	0
1000458147	TAMPA	FL		11/25/2024		100,469	0	0	0	0	0	0	48	48	0	0	0
1000458151	AUGUSTA	GA		11/25/2024		79,092	0	6	0	0	6	0	1,003	1,009	0	0	0
1000458153	SOUTH HOLLAND	IL		11/25/2024		197,766	0	(8)	0	0	(8)	0	1,510	1,501	0	0	0
1000458159	RENO	NV		11/25/2024		429,712	0	(19)	0	0	(19)	0	4,354	4,336	0	0	0
1000458161	NEW ORLEANS	LA		11/25/2024		265,008	0	(13)	0	0	(13)	0	2,784	2,771	0	0	0
1000458169	NEW ORLEANS	LA		11/25/2024		282,845	0	(59)	0	0	(59)	0	2,471	2,412	0	0	0
1000458171	BRIDGETON	NJ		11/25/2024		202,769	0	(2)	0	0	(2)	0	1,847	1,845	0	0	0
1000458173	INDIANAPOLIS	IN		11/25/2024		187,178	0	(25)	0	0	(25)	0	6,032	6,008	0	0	0
1000458175	NEWARK	NJ		11/25/2024		319,743	0	(21)	0	0	(21)	0	2,512	2,491	0	0	0
1000458177	OAK LAWN	IL		11/25/2024		329,764	0	(8)	0	0	(8)	0	2,547	2,539	0	0	0
1000458179	PUEBLO	CO		11/25/2024		118,428	0	(6)	0	0	(6)	0	899	892	0	0	0
1000458183	TRENTON	NJ		11/25/2024		185,242	0	(18)	0	0	(18)	0	1,453	1,436	0	0	0
1000458185	ROCKFORD	IL		11/25/2024		96,572	0	(11)	0	0	(11)	0	4,607	4,597	0	0	0
1000458187	PETERSBURG	VA		11/25/2024		137,238	0	(4)	0	0	(4)	0	1,119	1,115	0	0	0
1000458191	CLEARWATER	FL		11/25/2024		278,686	0	0	0	0	0	0	2,345	2,345	0	0	0
1000458193	TULSA	OK		11/25/2024		106,331	0	(7)	0	0	(7)	0	804	798	0	0	0
1000458195	BALTIMORE	MD		11/25/2024		99,417	0	(5)	0	0	(5)	0	756	751	0	0	0
1000458197	FAYETTEVILLE	NC		11/25/2024		158,876	0	(10)	0	0	(10)	0	1,019	1,009	0	0	0
1000458201	KANSAS CITY	MO		11/25/2024		134,524	0	(12)	0	0	(12)	0	921	909	0	0	0
1000458203	HENRICO	VA		11/25/2024		174,170	0	(19)	0	0	(19)	0	1,702	1,684	0	0	0
1000458205	KANSAS CITY	KS		11/25/2024		180,812	0	(18)	0	0	(18)	0	1,229	1,211	0	0	0
1000458207	KANSAS CITY	KS		11/25/2024		83,023	0	(7)	0	0	(7)	0	568	560	0	0	0
1000458209	KANSAS CITY	MO		11/25/2024		91,531	0	(16)	0	0	(16)	0	1,444	1,428	0	0	0
1000458213	BALTIMORE	MD		11/25/2024		99,217	0	(3)	0	0	(3)	0	783	780	0	0	0
1000458215	NORTH CHICAGO	IL		11/25/2024		165,220	0	(7)	0	0	(7)	0	1,260	1,253	0	0	0
1000458217	SAUK VILLAGE	IL		11/25/2024		133,606	0	(9)	0	0	(9)	0	1,490	1,481	0	0	0
1000458219	CINCINNATI	OH		11/25/2024		193,082	0	(27)	0	0	(27)	0	1,886	1,859	0	0	0
1000458221	SCHENECTADY	NY		11/25/2024		190,463	0	(21)	0	0	(21)	0	1,770	1,750	0	0	0
1000458223	PAINESVILLE	OH		11/25/2024		259,946	0	(20)	0	0	(20)	0	2,545	2,525	0	0	0
1000458225	BRISTOL	TN		11/25/2024		179,490	0	0	0	0	0	0	1,506	1,506	0	0	0
1000458227	MUSKEGON HEIGHTS	MI		11/25/2024		94,081	0	(4)	0	0	(4)	0	735	731	0	0	0
1000458229	BURBANK	IL		11/25/2024		345,105	0	(44)	0	0	(44)	0	3,327	3,284	0	0	0
1000458233	CLEVELAND	OH		11/25/2024		120,155	0	(4)	0	0	(4)	0	843	838	0	0	0
1000458235	HOLLYWOOD	FL		11/25/2024		432,040	0	(24)	0	0	(24)	0	3,723	3,699	0	0	0
1000458237	DETROIT	MI		11/25/2024		105,909	0	(7)	0	0	(7)	0	764	757	0	0	0
1000458241	LINDEN	NJ		11/25/2024		458,861	0	(20)	0	0	(20)	0	3,500	3,480	0	0	0
1000458243	ORANGEBURG	SC		11/25/2024		88,082	0	(5)	0	0	(5)	0	628	623	0	0	0
1000458245	KANSAS CITY	MO		11/25/2024		238,737	0	(11)	0	0	(11)	0	1,892	1,881	0	0	0
1000458247	DUNDALK	MD		11/25/2024		144,367	0	(5)	0	0	(5)	0	1,202	1,197	0	0	0
1000458249	TAYLOR	PA		11/25/2024		170,987	0	(15)	0	0	(15)	0	1,471	1,456	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000458251	BALTIMORE	MD		11/25/2024		173,619	0	(9)	0	0	(9)	0	1,931	1,923	0	0	0
1000458253	CHICAGO	IL		11/25/2024		355,439	0	(22)	0	0	(22)	0	3,054	3,032	0	0	0
1000458255	VINELAND	NJ		11/25/2024		241,577	0	(22)	0	0	(22)	0	2,384	2,362	0	0	0
1000458257	LOS BANOS	CA		11/25/2024		296,655	0	(10)	0	0	(10)	0	2,489	2,480	0	0	0
1000458259	DETROIT	MI		11/25/2024		87,884	0	(12)	0	0	(12)	0	860	848	0	0	0
1000458261	OMAHA	NE		11/25/2024		159,947	0	(13)	0	0	(13)	0	1,714	1,701	0	0	0
1000458267	BROCKTON	MA		11/25/2024		148,473	0	(6)	0	0	(6)	0	1,118	1,111	0	0	0
1000458269	KOKOMO	IN		11/25/2024		104,778	0	(6)	0	0	(6)	0	779	773	0	0	0
1000458280	BEAVER DAM	WI		11/25/2024		263,973	0	(44)	0	0	(44)	0	2,600	2,556	0	0	0
1000458282	NORFOLK	VA		11/25/2024		122,557	0	(6)	0	0	(6)	0	968	961	0	0	0
1000458284	LINCOLN	NE		11/25/2024		145,422	0	(7)	0	0	(7)	0	1,240	1,233	0	0	0
1000458286	BARNEGAT TOWNSHIP	NJ		11/25/2024		214,902	0	(19)	0	0	(19)	0	2,258	2,239	0	0	0
1000458288	WICHITA FALLS	TX		11/25/2024		105,642	0	(11)	0	0	(11)	0	1,064	1,053	0	0	0
1000458290	BROOKLYN	OH		11/25/2024		120,627	0	(3)	0	0	(3)	0	897	894	0	0	0
1000458292	AUGUSTA	ME		11/25/2024		268,088	0	(15)	0	0	(15)	0	1,960	1,945	0	0	0
1000458294	CHICAGO	IL		11/25/2024		510,559	0	(18)	0	0	(18)	0	3,674	3,656	0	0	0
1000458296	BIRMINGHAM	AL		11/25/2024		107,944	0	(8)	0	0	(8)	0	809	801	0	0	0
1000458298	BRENTWOOD	NY		11/25/2024		482,461	0	(26)	0	0	(26)	0	3,571	3,545	0	0	0
1000458300	BRENTWOOD	NY		11/25/2024		507,852	0	(23)	0	0	(23)	0	3,843	3,820	0	0	0
1000458308	BARNEGAT	NJ		11/25/2024		227,444	0	(28)	0	0	(28)	0	2,336	2,308	0	0	0
1000458310	NEWARK	NJ		11/25/2024		438,098	0	(19)	0	0	(19)	0	3,205	3,186	0	0	0
1000458312	PORT WASHINGTON	NY		11/25/2024		454,975	0	(41)	0	0	(41)	0	2,490	2,449	0	0	0
1000458314	EWING	NJ		11/25/2024		195,441	0	(9)	0	0	(9)	0	1,555	1,546	0	0	0
1000458316	THE BRONX	NY		11/25/2024		760,469	0	(54)	0	0	(54)	0	7,595	7,542	0	0	0
1000460231	PETERSBURG	VA		01/30/2025		0	0	(12)	0	0	(12)	0	1,262	1,250	0	0	0
1000460243	WESTERVILLE	OH		01/30/2025		0	0	(18)	0	0	(18)	0	1,866	1,848	0	0	0
1000460273	DETROIT	MI		01/30/2025		0	0	(4)	0	0	(4)	0	453	449	0	0	0
1000460286	DEARBORN HEIGHTS	MI		01/30/2025		0	0	(114)	0	0	(114)	0	7,486	7,372	0	0	0
1000460287	LAUDERHILL	FL		01/30/2025		0	0	(20)	0	0	(20)	0	2,014	1,995	0	0	0
1000460288	GULFPORT	FL		01/30/2025		0	0	(73)	0	0	(73)	0	8,646	8,573	0	0	0
1000460291	CICERO	IL		01/30/2025		0	0	(19)	0	0	(19)	0	1,970	1,951	0	0	0
1000460293	WILLIS	TX		01/30/2025		0	0	(40)	0	0	(40)	0	2,067	2,027	0	0	0
1000460302	ST. LOUIS	MO		01/30/2025		0	0	(16)	0	0	(16)	0	671	655	0	0	0
1000460303	SYRACUSE	NY		01/30/2025		0	0	(27)	0	0	(27)	0	1,146	1,119	0	0	0
1000460307	BRENHAM	TX		01/30/2025		0	0	(14)	0	0	(14)	0	1,444	1,430	0	0	0
1000460319	MIAMI	FL		01/30/2025		0	0	(22)	0	0	(22)	0	934	911	0	0	0
1000460320	ROXBORO	NC		01/30/2025		0	0	(11)	0	0	(11)	0	1,739	1,728	0	0	0
1000460323	NEWPORT NEWS	VA		01/30/2025		0	0	(26)	0	0	(26)	0	1,531	1,505	0	0	0
1000460325	WACO	TX		01/30/2025		0	0	(26)	0	0	(26)	0	1,118	1,091	0	0	0
1000460328	BEAVERTON	MI		01/30/2025		0	0	(7)	0	0	(7)	0	775	768	0	0	0
1000460333	MEMPHIS	TN		01/30/2025		0	0	(9)	0	0	(9)	0	927	918	0	0	0
1000460340	CHEBOYGAN	MI		01/30/2025		0	0	(21)	0	0	(21)	0	2,540	2,520	0	0	0
1000460342	CLEVELAND HEIGHTS	OH		01/30/2025		0	0	(7)	0	0	(7)	0	791	784	0	0	0
1000460343	SAN ANTONIO	TX		01/30/2025		0	0	(34)	0	0	(34)	0	1,678	1,644	0	0	0
1000460345	GARLAND	TX		01/30/2025		0	0	(29)	0	0	(29)	0	2,422	2,393	0	0	0
1000460346	SANFORD	FL		01/30/2025		0	0	(13)	0	0	(13)	0	1,331	1,318	0	0	0
1000460348	AUSTIN	TX		01/30/2025		0	0	(256)	0	0	(256)	0	12,174	11,918	0	0	0
1000460350	UVALDE	TX		01/30/2025		0	0	(12)	0	0	(12)	0	1,171	1,159	0	0	0
1000460352	ORLANDO	FL		01/30/2025		0	0	(46)	0	0	(46)	0	3,155	3,109	0	0	0
1000460356	CLEVELAND	OH		01/30/2025		0	0	(7)	0	0	(7)	0	738	731	0	0	0
1000460358	CLEVELAND	OH		01/30/2025		0	0	(10)	0	0	(10)	0	765	755	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000460360	CLEVELAND	OH		01/30/2025		0	0	(7)	0	0	(7)	0	719	712	0	0	0
1000460362	CLEVELAND	OH		01/30/2025		0	0	(7)	0	0	(7)	0	688	681	0	0	0
1000460365	BATON ROUGE	LA		01/30/2025		0	0	(10)	0	0	(10)	0	1,018	1,008	0	0	0
1000460366	CULLOWHEE	NC		01/30/2025		0	0	(76)	0	0	(76)	0	5,603	5,528	0	0	0
1000460368	HARRISBURG	PA		01/30/2025		0	0	(9)	0	0	(9)	0	961	952	0	0	0
1000460371	GRAND RAPIDS	MI		01/30/2025		0	0	(16)	0	0	(16)	0	1,632	1,616	0	0	0
1000460375	MILWAUKEE	WI		01/30/2025		0	0	(6)	0	0	(6)	0	662	656	0	0	0
1000460377	BANNING	CA		01/30/2025		0	0	(18)	0	0	(18)	0	1,825	1,808	0	0	0
1000460379	CHICAGO	IL		01/30/2025		0	0	(8)	0	0	(8)	0	836	827	0	0	0
1000460386	LORIS	SC		01/30/2025		0	0	(16)	0	0	(16)	0	656	640	0	0	0
1000460388	BAKERSFIELD	CA		01/30/2025		0	0	(23)	0	0	(23)	0	2,389	2,366	0	0	0
1000460389	DALLAS	TX		01/30/2025		0	0	(21)	0	0	(21)	0	1,253	1,231	0	0	0
1000460394	EVANS CITY	PA		01/30/2025		0	0	(18)	0	0	(18)	0	2,045	2,026	0	0	0
1000460395	CENTRAL VALLEY	NY		01/30/2025		0	0	(27)	0	0	(27)	0	2,762	2,735	0	0	0
1000460401	TUSCALOOSA	AL		01/30/2025		0	0	(35)	0	0	(35)	0	3,618	3,583	0	0	0
1000460404	MILWAUKEE	WI		01/30/2025		0	0	(6)	0	0	(6)	0	688	682	0	0	0
1000460408	PITTSBURGH	PA		01/30/2025		0	0	(6)	0	0	(6)	0	595	589	0	0	0
1000460410	SPRING LAKE	NC		01/30/2025		0	0	(15)	0	0	(15)	0	1,008	993	0	0	0
1000460411	BALDWINSVILLE	NY		01/30/2025		0	0	(26)	0	0	(26)	0	1,105	1,079	0	0	0
1000460416	JACKSON	MS		01/30/2025		0	0	(6)	0	0	(6)	0	638	632	0	0	0
1000460418	ERIE	PA		01/30/2025		0	0	(12)	0	0	(12)	0	1,325	1,313	0	0	0
1000460419	CARROLLTON	TX		01/30/2025		0	0	(15)	0	0	(15)	0	1,571	1,556	0	0	0
1000460421	ANTIOCH	TN		01/30/2025		0	0	(22)	0	0	(22)	0	2,261	2,239	0	0	0
1000460427	PORT ALLEN	LA		01/30/2025		0	0	(25)	0	0	(25)	0	4,507	4,481	0	0	0
1000460428	MACON	GA		01/30/2025		0	0	(8)	0	0	(8)	0	686	678	0	0	0
1000460430	LORAIN	OH		01/30/2025		0	0	(8)	0	0	(8)	0	861	853	0	0	0
1000460436	FRESNO	CA		01/30/2025		0	0	(33)	0	0	(33)	0	2,286	2,253	0	0	0
1000460437	KENNESAW	GA		01/30/2025		0	0	(39)	0	0	(39)	0	3,721	3,682	0	0	0
1000460439	HAZEL CREST	IL		01/30/2025		0	0	(7)	0	0	(7)	0	714	707	0	0	0
1000460440	CLEVELAND	OH		01/30/2025		0	0	(6)	0	0	(6)	0	655	649	0	0	0
1000460442	ROANOKE	VA		01/30/2025		0	0	(8)	0	0	(8)	0	866	858	0	0	0
1000460443	HUBBARDSTON	MA		01/30/2025		0	0	(6)	0	0	(6)	0	632	625	0	0	0
1000460449	DEARBORN	MI		01/30/2025		0	0	(15)	0	0	(15)	0	1,587	1,571	0	0	0
1000460451	PRINCETON	TX		01/30/2025		0	0	(31)	0	0	(31)	0	1,907	1,877	0	0	0
1000460455	ABRAMS	WI		01/30/2025		0	0	(18)	0	0	(18)	0	2,211	2,194	0	0	0
1000460463	TENAFLY	NJ		01/30/2025		0	0	(45)	0	0	(45)	0	4,587	4,542	0	0	0
1000460464	NORTH TONAWANDA	NY		01/30/2025		0	0	(24)	0	0	(24)	0	2,158	2,134	0	0	0
1000460466	PITTSBURGH	PA		01/30/2025		0	0	(9)	0	0	(9)	0	1,072	1,062	0	0	0
1000460467	WEST BABYLON	NY		01/30/2025		0	0	(40)	0	0	(40)	0	2,757	2,717	0	0	0
1000460468	BUFFALO	NY		01/30/2025		0	0	(27)	0	0	(27)	0	1,276	1,249	0	0	0
1000460477	MIDWAY	UT		01/30/2025		0	0	(28)	0	0	(28)	0	2,625	2,597	0	0	0
1000460478	BETHLEHEM	PA		01/30/2025		0	0	(14)	0	0	(14)	0	3,939	3,924	0	0	0
1000460486	PITTSBURGH	PA		01/30/2025		0	0	(11)	0	0	(11)	0	1,164	1,153	0	0	0
1000460489	GRIFFIN	GA		01/30/2025		0	0	(8)	0	0	(8)	0	824	816	0	0	0
1000460497	FAYETTEVILLE	NC		01/30/2025		0	0	(149)	0	0	(149)	0	10,414	10,264	0	0	0
1000460499	SUMMERFIELD	FL		01/30/2025		0	0	(16)	0	0	(16)	0	1,528	1,512	0	0	0
1000460503	HOUSTON	TX		01/30/2025		0	0	(39)	0	0	(39)	0	2,272	2,232	0	0	0
1000460504	HOUSTON	TX		01/30/2025		0	0	(39)	0	0	(39)	0	2,272	2,232	0	0	0
1000460505	HOUSTON	TX		01/30/2025		0	0	(35)	0	0	(35)	0	2,253	2,218	0	0	0
1000460506	HOUSTON	TX		01/30/2025		0	0	(39)	0	0	(39)	0	2,257	2,218	0	0	0
1000460507	HOUSTON	TX		01/30/2025		0	0	(28)	0	0	(28)	0	1,928	1,900	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000460508	HOUSTON	TX		01/30/2025		0	0	(40)	0	0	(40)	0	2,258	2,218	0	0	0
1000460510	FLAGSTAFF	AZ		01/30/2025		0	0	(76)	0	0	(76)	0	4,876	4,800	0	0	0
1000460514	HAINES CITY	FL		01/30/2025		0	0	(55)	0	0	(55)	0	4,110	4,056	0	0	0
1000460515	BELLEVUE	NE		01/30/2025		0	0	(34)	0	0	(34)	0	2,784	2,750	0	0	0
1000460516	MANSFIELD	OH		01/30/2025		0	0	(6)	0	0	(6)	0	647	641	0	0	0
1000460517	PAWLEYS ISLAND	SC		01/30/2025		0	0	(20)	0	0	(20)	0	866	847	0	0	0
1000460519	LAKELAND	FL		01/30/2025		0	0	(11)	0	0	(11)	0	1,126	1,115	0	0	0
1000460521	OVERLAND PARK	KS		01/30/2025		0	0	(23)	0	0	(23)	0	1,892	1,869	0	0	0
1000460522	PHILADELPHIA	PA		01/30/2025		0	0	(10)	0	0	(10)	0	1,016	1,006	0	0	0
1000460526	OWOSSO	MI		01/30/2025		0	0	(21)	0	0	(21)	0	2,109	2,087	0	0	0
1000460528	KEY WEST	FL		01/30/2025		0	0	(209)	0	0	(209)	0	21,450	21,241	0	0	0
1000460532	ELYRIA	OH		01/30/2025		0	0	(5)	0	0	(5)	0	562	557	0	0	0
1000460536	KALAMAZOO	MI		01/30/2025		0	0	(13)	0	0	(13)	0	931	918	0	0	0
1000460539	NORTH LITTLE ROCK	AR		01/30/2025		0	0	(18)	0	0	(18)	0	1,009	991	0	0	0
1000460540	TUCSON	AZ		01/30/2025		0	0	(34)	0	0	(34)	0	1,790	1,756	0	0	0
1000460541	NORTH LAUDERDALE	FL		01/30/2025		0	0	(81)	0	0	(81)	0	7,417	7,336	0	0	0
1000460542	FAIRDALE	KY		01/30/2025		0	0	(14)	0	0	(14)	0	1,399	1,386	0	0	0
1000460580	OWENSBORO	KY		01/30/2025		0	0	17	0	0	17	0	351	368	0	0	0
1000460581	SPRING	TX		01/30/2025		0	0	(18)	0	0	(18)	0	1,873	1,855	0	0	0
1000460584	SIDNEY	NE		01/30/2025		0	0	(13)	0	0	(13)	0	922	909	0	0	0
1000460585	MECHANICSBURG	PA		01/30/2025		0	0	(14)	0	0	(14)	0	1,579	1,565	0	0	0
1000460589	WOODBRIDGE	VA		01/30/2025		0	0	(22)	0	0	(22)	0	2,300	2,277	0	0	0
1000460591	CONLEY	GA		01/30/2025		0	0	(9)	0	0	(9)	0	483	474	0	0	0
1000460594	TIFFIN	OH		01/30/2025		0	0	(8)	0	0	(8)	0	888	880	0	0	0
1000460596	SMYRNA	TN		01/30/2025		0	0	(29)	0	0	(29)	0	1,980	1,951	0	0	0
1000460598	BROOKLYN	NY		01/30/2025		0	0	(50)	0	0	(50)	0	4,162	4,112	0	0	0
1000460600	YUMA	AZ		01/30/2025		0	0	(33)	0	0	(33)	0	2,095	2,062	0	0	0
1000460604	AKRON	OH		01/30/2025		0	0	(15)	0	0	(15)	0	640	624	0	0	0
1000460611	OLATHE	KS		01/30/2025		0	0	(19)	0	0	(19)	0	2,297	2,278	0	0	0
1000460613	DURANGO	CO		01/30/2025		0	0	(25)	0	0	(25)	0	2,621	2,596	0	0	0
1000460615	PENSACOLA	FL		01/30/2025		0	0	(252)	0	0	(252)	0	14,343	14,091	0	0	0
1000460617	MIAMI	FL		01/30/2025		0	0	(11)	0	0	(11)	0	1,113	1,102	0	0	0
1000460619	WEST PALM BEACH	FL		01/30/2025		0	0	(13)	0	0	(13)	0	1,298	1,286	0	0	0
1000460630	DEERFIELD BEACH	FL		01/30/2025		0	0	(82)	0	0	(82)	0	2,867	2,785	0	0	0
1000460633	KISSIMMEE	FL		01/30/2025		0	0	(16)	0	0	(16)	0	1,648	1,632	0	0	0
1000460635	MIAMI	FL		01/30/2025		0	0	(15)	0	0	(15)	0	1,529	1,514	0	0	0
1000460636	MIAMI BEACH	FL		01/30/2025		0	0	(56)	0	0	(56)	0	1,976	1,920	0	0	0
1000460637	MIAMI	FL		01/30/2025		0	0	(10)	0	0	(10)	0	2,057	2,047	0	0	0
1000460641	PHOENIX	AZ		01/30/2025		0	0	(52)	0	0	(52)	0	8,736	8,683	0	0	0
1000460643	WEED	CA		01/30/2025		0	0	(14)	0	0	(14)	0	1,278	1,264	0	0	0
1000460647	TAMPA	FL		01/30/2025		0	0	(22)	0	0	(22)	0	2,271	2,249	0	0	0
1000460649	ASPEN	CO		01/30/2025		0	0	(370)	0	0	(370)	0	35,973	35,603	0	0	0
1000460650	CHICAGO	IL		01/30/2025		0	0	(9)	0	0	(9)	0	911	902	0	0	0
1000460652	PAULSBORO	NJ		01/30/2025		0	0	(15)	0	0	(15)	0	1,533	1,518	0	0	0
1000460653	KANSAS CITY	MO		01/30/2025		0	0	(29)	0	0	(29)	0	1,206	1,177	0	0	0
1000460654	WEST DEPTFORD	NJ		01/30/2025		0	0	(17)	0	0	(17)	0	1,759	1,742	0	0	0
1000460656	OCALA	FL		01/30/2025		0	0	(90)	0	0	(90)	0	3,807	3,717	0	0	0
1000460666	HOUSTON	TX		01/30/2025		0	0	(30)	0	0	(30)	0	2,040	2,010	0	0	0
1000460670	ABILENE	TX		01/30/2025		0	0	(23)	0	0	(23)	0	960	938	0	0	0
1000460672	TALLAHASSEE	FL		01/30/2025		0	0	(7)	0	0	(7)	0	703	696	0	0	0
1000460676	SCHENECTADY	NY		01/30/2025		0	0	(27)	0	0	(27)	0	1,899	1,872	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000460678	RUSSELLVILLE	AL		01/30/2025		0	0	(7)	0	0	(7)	0	671	665	0	0	0
1000460681	GRAND RAPIDS	MI		01/30/2025		0	0	(18)	0	0	(18)	0	1,852	1,834	0	0	0
1000460689	DETROIT	MI		01/30/2025		0	0	(7)	0	0	(7)	0	727	720	0	0	0
1000460696	APOPKA	FL		01/30/2025		0	0	(7)	0	0	(7)	0	3,151	3,143	0	0	0
1000460697	CAPE CORAL	FL		01/30/2025		0	0	(7)	0	0	(7)	0	3,512	3,504	0	0	0
1000460700	CEDAR KNOLLS	NJ		01/30/2025		0	0	(30)	0	0	(30)	0	3,122	3,092	0	0	0
1000460701	DAVENPORT	FL		01/30/2025		0	0	21	0	0	21	0	2,617	2,639	0	0	0
1000460704	JACKSON	MS		01/30/2025		0	0	(56)	0	0	(56)	0	3,451	3,395	0	0	0
1000460711	WARREN	MI		01/30/2025		0	0	(20)	0	0	(20)	0	2,117	2,098	0	0	0
1000460715	COLUMBUS	GA		01/30/2025		0	0	(7)	0	0	(7)	0	807	800	0	0	0
1000460717	WESTVILLE	NJ		01/30/2025		0	0	(8)	0	0	(8)	0	849	840	0	0	0
1000460719	MIDDLETOWN	OH		01/30/2025		0	0	(6)	0	0	(6)	0	655	648	0	0	0
1000460721	HYATTSVILLE	MD		01/30/2025		0	0	(16)	0	0	(16)	0	727	711	0	0	0
1000460722	FORT WORTH	TX		01/30/2025		0	0	6	0	0	6	0	2,390	2,395	0	0	0
1000460723	SEVIERVILLE	TN		01/30/2025		0	0	(91)	0	0	(91)	0	7,334	7,243	0	0	0
1000460724	BRIGHTON	CO		01/30/2025		0	0	(178)	0	0	(178)	0	12,229	12,051	0	0	0
1000460726	ALEXANDRIA	LA		01/30/2025		0	0	(28)	0	0	(28)	0	1,875	1,847	0	0	0
1000460729	STATEN ISLAND	NY		01/30/2025		0	0	(62)	0	0	(62)	0	3,723	3,661	0	0	0
1000460731	EDMOND	OK		01/30/2025		0	0	(39)	0	0	(39)	0	3,118	3,079	0	0	0
1000460733	MIAMI	FL		01/30/2025		0	0	(63)	0	0	(63)	0	6,116	6,053	0	0	0
1000460737	FARNHAM	VA		01/30/2025		0	0	(10)	0	0	(10)	0	795	785	0	0	0
1000460739	COOLIDGE	AZ		01/30/2025		0	0	(15)	0	0	(15)	0	1,563	1,548	0	0	0
1000460740	YPSILANTI	MI		01/30/2025		0	0	(14)	0	0	(14)	0	1,472	1,458	0	0	0
1000460743	DAYTON	TX		01/30/2025		0	0	(7)	0	0	(7)	0	939	933	0	0	0
1000460749	RED HOOK	NY		01/30/2025		0	0	(28)	0	0	(28)	0	2,845	2,817	0	0	0
1000460750	MIAMI	FL		01/30/2025		0	0	(22)	0	0	(22)	0	2,117	2,095	0	0	0
1000460751	CUMMING	GA		01/30/2025		0	0	(22)	0	0	(22)	0	1,099	1,077	0	0	0
1000460752	PORT ST. LUCIE	FL		01/30/2025		0	0	(17)	0	0	(17)	0	3,198	3,181	0	0	0
1000460753	KATHLEEN	GA		01/30/2025		0	0	(7)	0	0	(7)	0	823	815	0	0	0
1000460756	BROKEN BOW	OK		01/30/2025		0	0	(83)	0	0	(83)	0	8,528	8,445	0	0	0
1000460760	MUNCIE	IN		01/30/2025		0	0	(9)	0	0	(9)	0	931	922	0	0	0
1000460761	DALLAS	TX		01/30/2025		0	0	(17)	0	0	(17)	0	1,777	1,760	0	0	0
1000460765	DEARBORN	MI		01/30/2025		0	0	(14)	0	0	(14)	0	1,433	1,419	0	0	0
1000460777	ROCKLEDGE	FL		01/30/2025		0	0	(20)	0	0	(20)	0	855	835	0	0	0
1000460780	MIAMI	FL		01/30/2025		0	0	(9)	0	0	(9)	0	2,356	2,347	0	0	0
1000460783	EIGHT MILE	AL		01/30/2025		0	0	(15)	0	0	(15)	0	1,585	1,571	0	0	0
1000460784	MADISON HEIGHTS	MI		01/30/2025		0	0	(18)	0	0	(18)	0	1,493	1,475	0	0	0
1000460787	JACKSONVILLE	FL		01/30/2025		0	0	(6)	0	0	(6)	0	3,527	3,520	0	0	0
1000460789	LOUISVILLE	KY		01/30/2025		0	0	(14)	0	0	(14)	0	1,424	1,410	0	0	0
1000460791	PHILADELPHIA	PA		01/30/2025		0	0	(70)	0	0	(70)	0	7,916	7,846	0	0	0
1000460793	DETROIT	MI		01/30/2025		0	0	(12)	0	0	(12)	0	1,273	1,261	0	0	0
1000460795	DELAND	FL		01/30/2025		0	0	(29)	0	0	(29)	0	1,830	1,801	0	0	0
1000460796	BOYNTON BEACH	FL		01/30/2025		0	0	(21)	0	0	(21)	0	1,591	1,570	0	0	0
1000460801	LAKE OZARK	MO		01/30/2025		0	0	(18)	0	0	(18)	0	2,229	2,212	0	0	0
1000460805	TUSCALOOSA	AL		01/30/2025		0	0	(14)	0	0	(14)	0	721	707	0	0	0
1000460807	STONE MOUNTAIN	GA		01/30/2025		0	0	(28)	0	0	(28)	0	2,316	2,288	0	0	0
1000460808	NAPLES	FL		01/30/2025		0	0	(122)	0	0	(122)	0	6,346	6,223	0	0	0
1000460809	FORT LAUDERDALE	FL		01/30/2025		0	0	(26)	0	0	(26)	0	1,318	1,292	0	0	0
1000460811	FLOWERY BRANCH	GA		01/30/2025		0	0	(52)	0	0	(52)	0	3,296	3,243	0	0	0
1000460812	RIVER EDGE	NJ		01/30/2025		0	0	(36)	0	0	(36)	0	3,699	3,663	0	0	0
1000460814	LAKE WORTH BEACH	FL		01/30/2025		0	0	(121)	0	0	(121)	0	121	0	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000460816	MIAMI	FL		01/30/2025		0	0	(24)	0	0	(24)	0	2,435	2,412	0	0	0
1000460820	WHEAT RIDGE	CO		01/30/2025		0	0	(32)	0	0	(32)	0	3,993	3,961	0	0	0
1000460821	OCALA	FL		01/30/2025		0	0	(26)	0	0	(26)	0	1,666	1,640	0	0	0
1000460822	SHELBY TOWNSHIP	MI		01/30/2025		0	0	(20)	0	0	(20)	0	1,412	1,391	0	0	0
1000460825	BAKERSFIELD	CA		01/30/2025		0	0	1	0	0	1	0	941	942	0	0	0
1000460826	ALFRED	ME		01/30/2025		0	0	(54)	0	0	(54)	0	2,817	2,763	0	0	0
1000460828	SCRANTON	PA		01/30/2025		0	0	(16)	0	0	(16)	0	1,656	1,640	0	0	0
1000460830	SEVIERVILLE	TN		01/30/2025		0	0	(22)	0	0	(22)	0	2,452	2,430	0	0	0
1000460832	GARFIELD HEIGHTS	OH		01/30/2025		0	0	(6)	0	0	(6)	0	612	606	0	0	0
1000460834	ODESSA	TX		01/30/2025		0	0	(13)	0	0	(13)	0	1,342	1,329	0	0	0
1000460836	LORENA	TX		01/30/2025		0	0	(39)	0	0	(39)	0	2,767	2,729	0	0	0
1000460849	DETROIT	MI		01/30/2025		0	0	(2)	0	0	(2)	0	711	709	0	0	0
1000460851	SPRING VALLEY	NY		01/30/2025		0	0	(56)	0	0	(56)	0	5,815	5,759	0	0	0
1000460852	ELLICOTT CITY	MD		01/30/2025		0	0	(15)	0	0	(15)	0	2,195	2,179	0	0	0
1000460854	NEWNAN	GA		01/30/2025		0	0	(27)	0	0	(27)	0	2,127	2,100	0	0	0
1000460856	HOUSTON	TX		01/30/2025		0	0	(19)	0	0	(19)	0	1,914	1,895	0	0	0
1000460858	DE PERE	WI		01/30/2025		0	0	(24)	0	0	(24)	0	1,767	1,743	0	0	0
1000460859	SMITHFIELD	NC		01/30/2025		0	0	(15)	0	0	(15)	0	2,013	1,998	0	0	0
1000460862	BELTON	TX		01/30/2025		0	0	14	0	0	14	0	1,068	1,082	0	0	0
1000460864	EAGLE LAKE	FL		01/30/2025		0	0	(17)	0	0	(17)	0	1,674	1,657	0	0	0
1000460872	EASTPOINTE	MI		01/30/2025		0	0	(6)	0	0	(6)	0	729	723	0	0	0
1000460876	DIXFIELD	ME		01/30/2025		0	0	(21)	0	0	(21)	0	2,176	2,154	0	0	0
1000460882	FORT PIERCE	FL		01/30/2025		0	0	(52)	0	0	(52)	0	6,865	6,814	0	0	0
1000460884	BURLESON	TX		01/30/2025		0	0	(8)	0	0	(8)	0	3,930	3,922	0	0	0
1000460886	ARLINGTON	TX		01/30/2025		0	0	(35)	0	0	(35)	0	2,460	2,425	0	0	0
1000460890	MAPLE SHADE	NJ		01/30/2025		0	0	(17)	0	0	(17)	0	1,795	1,778	0	0	0
1000460893	COMMERCE CITY	CO		01/30/2025		0	0	(14)	0	0	(14)	0	3,488	3,474	0	0	0
1000460894	LAKE WORTH BEACH	FL		01/30/2025		0	0	(29)	0	0	(29)	0	2,999	2,970	0	0	0
1000460895	OREGON	OH		01/30/2025		0	0	(15)	0	0	(15)	0	1,663	1,647	0	0	0
1000460896	DETROIT	MI		01/30/2025		0	0	(6)	0	0	(6)	0	730	724	0	0	0
1000460897	LAS VEGAS	NV		01/30/2025		0	0	(12)	0	0	(12)	0	1,524	1,511	0	0	0
1000460898	ATLANTA	GA		01/30/2025		0	0	(21)	0	0	(21)	0	2,009	1,988	0	0	0
1000460899	POMPANO BEACH	FL		01/30/2025		0	0	(41)	0	0	(41)	0	2,146	2,104	0	0	0
1000460903	LORETTO	MN		01/30/2025		0	0	(20)	0	0	(20)	0	2,088	2,067	0	0	0
1000460905	DETROIT	MI		01/30/2025		0	0	(7)	0	0	(7)	0	765	757	0	0	0
1000460910	DEARBORN	MI		01/30/2025		0	0	(12)	0	0	(12)	0	1,508	1,496	0	0	0
1000460911	DEARBORN HEIGHTS	MI		01/30/2025		0	0	(18)	0	0	(18)	0	1,739	1,721	0	0	0
1000460913	SHEPHERDSVILLE	KY		01/30/2025		0	0	(10)	0	0	(10)	0	984	974	0	0	0
1000460915	GASTONIA	NC		01/30/2025		0	0	(26)	0	0	(26)	0	1,910	1,884	0	0	0
1000460919	TEMPLE TERRACE	FL		01/30/2025		0	0	5	0	0	5	0	2,738	2,743	0	0	0
1000460923	PHILADELPHIA	PA		01/30/2025		0	0	(9)	0	0	(9)	0	970	961	0	0	0
1000460943	JONESBORO	GA		01/30/2025		0	0	(29)	0	0	(29)	0	1,805	1,776	0	0	0
1000460945	BRISTOL	CT		01/30/2025		0	0	(22)	0	0	(22)	0	1,542	1,520	0	0	0
1000460946	TEMPLE TERRACE	FL		01/30/2025		0	0	(22)	0	0	(22)	0	3,442	3,420	0	0	0
1000460948	MALDEN	MA		01/30/2025		0	0	(34)	0	0	(34)	0	2,179	2,145	0	0	0
1000460950	WESTLAKE	FL		01/30/2025		0	0	(26)	0	0	(26)	0	3,727	3,701	0	0	0
1000460952	SWEETWATER	FL		01/30/2025		0	0	(1,139)	0	0	(1,139)	0	36,566	35,427	0	0	0
1000460954	KISSIMMEE	FL		01/30/2025		0	0	(22)	0	0	(22)	0	2,894	2,872	0	0	0
1000460955	DAVIE	FL		01/30/2025		0	0	(56)	0	0	(56)	0	4,631	4,574	0	0	0
1000460957	BALTIMORE	MD		01/30/2025		0	0	(22)	0	0	(22)	0	2,066	2,044	0	0	0
1000460958	ORLANDO	FL		01/30/2025		0	0	(17)	0	0	(17)	0	2,919	2,902	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000460963	ERIE	PA		01/30/2025		0	0	(7)	0	0	(7)	0	686	679	0	0	0
1000460965	IRVING	TX		01/30/2025		0	0	(40)	0	0	(40)	0	2,535	2,495	0	0	0
1000460969	STONE MOUNTAIN	GA		01/30/2025		0	0	56	0	0	56	0	2,965	3,021	0	0	0
1000460971	AURORA	CO		01/30/2025		0	0	(42)	0	0	(42)	0	2,893	2,851	0	0	0
1000460973	MANSFIELD	TX		01/30/2025		0	0	(32)	0	0	(32)	0	3,506	3,474	0	0	0
1000460975	FOREST RANCH	CA		01/30/2025		0	0	(18)	0	0	(18)	0	1,839	1,821	0	0	0
1000460978	SHERIDAN	IN		01/30/2025		0	0	(17)	0	0	(17)	0	805	788	0	0	0
1000460979	PLANO	TX		01/30/2025		0	0	(40)	0	0	(40)	0	2,202	2,162	0	0	0
1000460980	CAPE CANAVERAL	FL		01/30/2025		0	0	(64)	0	0	(64)	0	2,669	2,605	0	0	0
1000460982	CULPEPER	VA		01/30/2025		0	0	(29)	0	0	(29)	0	1,635	1,605	0	0	0
1000460983	YUMA	AZ		01/30/2025		0	0	(16)	0	0	(16)	0	1,661	1,645	0	0	0
1000460984	PONTIAC	MI		01/30/2025		0	0	(7)	0	0	(7)	0	757	750	0	0	0
1000460985	PONTIAC	MI		01/30/2025		0	0	(7)	0	0	(7)	0	727	720	0	0	0
1000460986	PONTIAC	MI		01/30/2025		0	0	(6)	0	0	(6)	0	667	660	0	0	0
1000460987	LA MARQUE	TX		01/30/2025		0	0	(29)	0	0	(29)	0	1,481	1,453	0	0	0
1000460999	RIPLEY	TN		01/30/2025		0	0	(22)	0	0	(22)	0	1,291	1,269	0	0	0
1000461002	BRIDGETON	NJ		01/30/2025		0	0	(21)	0	0	(21)	0	2,553	2,532	0	0	0
1000461009	SOUTH FALLSBURG	NY		01/30/2025		0	0	(22)	0	0	(22)	0	3,963	3,941	0	0	0
1000461019	MEMPHIS	TN		01/30/2025		0	0	(11)	0	0	(11)	0	600	589	0	0	0
1000461021	CINCINNATI	OH		01/30/2025		0	0	(21)	0	0	(21)	0	1,160	1,139	0	0	0
1000461031	BRADDOCK	PA		01/30/2025		0	0	(8)	0	0	(8)	0	804	796	0	0	0
1000461032	SCRANTON	PA		01/30/2025		0	0	(19)	0	0	(19)	0	1,946	1,927	0	0	0
1000461033	BARKHAMSTED	CT		01/30/2025		0	0	(32)	0	0	(32)	0	3,644	3,612	0	0	0
1000461036	PHILADELPHIA	PA		01/30/2025		0	0	(20)	0	0	(20)	0	2,104	2,083	0	0	0
1000461038	OCALA	FL		01/30/2025		0	0	(34)	0	0	(34)	0	1,634	1,601	0	0	0
1000461040	ALTOONA	PA		01/30/2025		0	0	(9)	0	0	(9)	0	920	911	0	0	0
1000461042	MONTICELLO	NY		01/30/2025		0	0	(7)	0	0	(7)	0	1,702	1,695	0	0	0
1000461047	NASHVILLE	TN		01/30/2025		0	0	(14)	0	0	(14)	0	1,467	1,453	0	0	0
1000461051	PHOENIX	AZ		01/30/2025		0	0	(20)	0	0	(20)	0	1,929	1,909	0	0	0
1000461055	PHOENIX	AZ		01/30/2025		0	0	(21)	0	0	(21)	0	1,976	1,955	0	0	0
1000461056	HOUSTON	TX		01/30/2025		0	0	(29)	0	0	(29)	0	1,510	1,480	0	0	0
1000461057	ROMEOVILLE	IL		01/30/2025		0	0	(16)	0	0	(16)	0	22,285	22,269	0	0	0
1000461062	JOLIET	IL		01/30/2025		0	0	(12)	0	0	(12)	0	1,253	1,241	0	0	0
1000461063	MONSEY	NY		01/30/2025		0	0	(111)	0	0	(111)	0	6,893	6,783	0	0	0
1000461065	GALLATIN	TN		01/30/2025		0	0	(32)	0	0	(32)	0	3,243	3,212	0	0	0
1000461070	WEST PALM BEACH	FL		01/30/2025		0	0	(54)	0	0	(54)	0	2,026	1,972	0	0	0
1000461071	DAYTON	OH		01/30/2025		0	0	(9)	0	0	(9)	0	964	955	0	0	0
1000461072	KANSAS CITY	MO		01/30/2025		0	0	(15)	0	0	(15)	0	1,401	1,385	0	0	0
1000461073	SAVANNAH	GA		01/30/2025		0	0	(20)	0	0	(20)	0	1,915	1,894	0	0	0
1000461078	CAMDEN	NJ		01/30/2025		0	0	(25)	0	0	(25)	0	1,160	1,135	0	0	0
1000461079	CHARLESTON	WV		01/30/2025		0	0	(32)	0	0	(32)	0	1,231	1,200	0	0	0
1000461080	MANSFIELD	OH		01/30/2025		0	0	(18)	0	0	(18)	0	764	746	0	0	0
1000461083	TRENTON	NJ		01/30/2025		0	0	(39)	0	0	(39)	0	1,705	1,666	0	0	0
1000461087	CAMDEN	NJ		01/30/2025		0	0	(25)	0	0	(25)	0	1,100	1,076	0	0	0
1000461089	CAMDEN	NJ		01/30/2025		0	0	(21)	0	0	(21)	0	940	919	0	0	0
1000461091	CLEVELAND	OH		01/30/2025		0	0	(24)	0	0	(24)	0	1,043	1,019	0	0	0
1000461093	CLEVELAND	OH		01/30/2025		0	0	(17)	0	0	(17)	0	699	682	0	0	0
1000461094	PHILADELPHIA	PA		01/30/2025		0	0	(20)	0	0	(20)	0	2,098	2,078	0	0	0
1000461097	DALLAS	TX		01/30/2025		0	0	(32)	0	0	(32)	0	2,136	2,104	0	0	0
1000461099	BUDA	TX		01/30/2025		0	0	38	0	0	38	0	2,550	2,588	0	0	0
1000461101	PENSACOLA	FL		01/30/2025		0	0	(21)	0	0	(21)	0	1,544	1,523	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000461105	NAPLES	FL		01/30/2025		0	0	(12)	0	0	(12)	0	2,064	2,052	0	0	0
1000461107	DETROIT	MI		01/30/2025		0	0	(9)	0	0	(9)	0	793	784	0	0	0
1000461109	DETROIT	MI		01/30/2025		0	0	(5)	0	0	(5)	0	459	454	0	0	0
1000461114	WILKES BARRE	PA		01/30/2025		0	0	(11)	0	0	(11)	0	1,608	1,598	0	0	0
1000461115	BUFORD	GA		01/30/2025		0	0	(9)	0	0	(9)	0	3,122	3,113	0	0	0
1000461117	WARREN	MI		01/30/2025		0	0	(10)	0	0	(10)	0	659	649	0	0	0
1000461118	GATLINBURG	TN		01/30/2025		0	0	(61)	0	0	(61)	0	4,746	4,686	0	0	0
1000461119	YONKERS	NY		01/30/2025		0	0	(44)	0	0	(44)	0	5,036	4,992	0	0	0
1000461120	FORT MYERS	FL		01/30/2025		0	0	(15)	0	0	(15)	0	2,454	2,439	0	0	0
1000461122	PENSACOLA	FL		01/30/2025		0	0	(9)	0	0	(9)	0	1,700	1,691	0	0	0
1000461126	ATLANTA	GA		01/30/2025		0	0	(3)	0	0	(3)	0	1,891	1,888	0	0	0
1000461127	ENGLEWOOD	FL		01/30/2025		0	0	(4)	0	0	(4)	0	3,075	3,072	0	0	0
1000461128	ENGLEWOOD	FL		01/30/2025		0	0	11	0	0	11	0	2,617	2,627	0	0	0
1000461130	VENICE	FL		01/30/2025		0	0	(5)	0	0	(5)	0	3,044	3,039	0	0	0
1000461134	POLLOCK PINES	CA		01/30/2025		0	0	(67)	0	0	(67)	0	4,919	4,853	0	0	0
1000461136	SPRING	TX		01/30/2025		0	0	(7)	0	0	(7)	0	1,565	1,558	0	0	0
1000461140	WEST JEFFERSON	NC		01/30/2025		0	0	(55)	0	0	(55)	0	5,650	5,596	0	0	0
1000461142	HESPERIA	CA		01/30/2025		0	0	(57)	0	0	(57)	0	2,954	2,897	0	0	0
1000461143	TOWSON	MD		01/30/2025		0	0	(25)	0	0	(25)	0	1,797	1,772	0	0	0
1000461147	AUSTIN	TX		01/30/2025		0	0	32	0	0	32	0	3,672	3,704	0	0	0
1000461148	DAYTONA BEACH	FL		01/30/2025		0	0	(42)	0	0	(42)	0	2,238	2,196	0	0	0
1000461153	MENLO PARK	CA		01/30/2025		0	0	0	0	0	0	0	132	132	0	0	0
1000461155	MIDDLEBURG	FL		01/30/2025		0	0	(30)	0	0	(30)	0	1,747	1,718	0	0	0
1000461157	MIAMI	FL		01/30/2025		0	0	(112)	0	0	(112)	0	9,073	8,961	0	0	0
1000461159	COLLINGSDALE	PA		01/30/2025		0	0	0	0	0	0	0	2,456	2,456	0	0	0
1000461162	PHILADELPHIA	PA		01/30/2025		0	0	(8)	0	0	(8)	0	1,132	1,124	0	0	0
1000461170	HARRISBURG	PA		01/30/2025		0	0	(35)	0	0	(35)	0	2,167	2,132	0	0	0
1000461172	PHILADELPHIA	PA		01/30/2025		0	0	(12)	0	0	(12)	0	2,128	2,117	0	0	0
1000461197	MONROE	NY		01/30/2025		0	0	(26)	0	0	(26)	0	1,473	1,447	0	0	0
1000461198	MONROE	NY		01/30/2025		0	0	(26)	0	0	(26)	0	1,473	1,447	0	0	0
1000461202	READING	PA		01/30/2025		0	0	(14)	0	0	(14)	0	1,511	1,497	0	0	0
1000461207	JACKSONVILLE	FL		01/30/2025		0	0	(13)	0	0	(13)	0	836	823	0	0	0
1000461212	RICHMOND	VA		01/30/2025		0	0	(17)	0	0	(17)	0	1,153	1,137	0	0	0
1000461214	GULFPORT	MS		01/30/2025		0	0	(20)	0	0	(20)	0	779	758	0	0	0
1000461216	GULFPORT	MS		01/30/2025		0	0	(16)	0	0	(16)	0	606	590	0	0	0
1000461218	GULFPORT	MS		01/30/2025		0	0	(16)	0	0	(16)	0	602	586	0	0	0
1000461220	DETROIT	MI		01/30/2025		0	0	(5)	0	0	(5)	0	857	852	0	0	0
1000461228	PLANO	TX		01/30/2025		0	0	(19)	0	0	(19)	0	1,902	1,884	0	0	0
1000461234	OMAHA	NE		01/30/2025		0	0	(13)	0	0	(13)	0	1,337	1,324	0	0	0
1000461236	SOUTH CHATHAM	MA		01/30/2025		0	0	(51)	0	0	(51)	0	3,295	3,244	0	0	0
1000461244	JACKSONVILLE	FL		01/30/2025		0	0	(15)	0	0	(15)	0	1,564	1,549	0	0	0
1000461246	WAUKESHA	WI		01/30/2025		0	0	(17)	0	0	(17)	0	1,743	1,726	0	0	0
1000461250	ST. LOUIS	MO		01/30/2025		0	0	(19)	0	0	(19)	0	799	780	0	0	0
1000461252	CLEVELAND	OH		01/30/2025		0	0	(6)	0	0	(6)	0	589	583	0	0	0
1000461255	RESERVE	LA		01/30/2025		0	0	(17)	0	0	(17)	0	876	859	0	0	0
1000461256	CORTEZ	CO		01/30/2025		0	0	(51)	0	0	(51)	0	1,335	1,284	0	0	0
1000461260	FORT WORTH	TX		01/30/2025		0	0	(164)	0	0	(164)	0	10,172	10,007	0	0	0
1000461262	FORT WORTH	TX		01/30/2025		0	0	(10)	0	0	(10)	0	2,848	2,838	0	0	0
1000461263	PERRYVILLE	MD		01/30/2025		0	0	(14)	0	0	(14)	0	1,086	1,071	0	0	0
1000461264	TAMPA	FL		01/30/2025		0	0	(32)	0	0	(32)	0	2,199	2,167	0	0	0
1000461267	WINTER GARDEN	FL		01/30/2025		0	0	99	0	0	99	0	84,792	84,891	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000461271	DIXON	MO		01/30/2025		0	0	(25)	0	0	(25)	0	1,133	1,109	0	0	0
1000461273	DELRAY BEACH	FL		01/30/2025		0	0	(41)	0	0	(41)	0	2,607	2,565	0	0	0
1000461275	EDINBURG	TX		01/30/2025		0	0	(20)	0	0	(20)	0	2,317	2,297	0	0	0
1000461280	MARSHALL	TX		01/30/2025		0	0	(15)	0	0	(15)	0	1,048	1,034	0	0	0
1000461281	LINCOLN	AL		01/30/2025		0	0	30	0	0	30	0	1,843	1,873	0	0	0
1000461282	TIFTON	GA		01/30/2025		0	0	(23)	0	0	(23)	0	3,019	2,997	0	0	0
1000461283	PORT CHARLOTTE	FL		01/30/2025		0	0	(23)	0	0	(23)	0	2,409	2,385	0	0	0
1000461284	CHICAGO	IL		01/30/2025		0	0	(17)	0	0	(17)	0	1,585	1,568	0	0	0
1000461285	MORRIS	MN		01/30/2025		0	0	(15)	0	0	(15)	0	1,875	1,860	0	0	0
1000461286	MORRIS	MN		01/30/2025		0	0	(12)	0	0	(12)	0	1,582	1,570	0	0	0
1000461290	COLUMBUS	OH		01/30/2025		0	0	(26)	0	0	(26)	0	2,898	2,871	0	0	0
1000461291	VERO BEACH	FL		01/30/2025		0	0	(13)	0	0	(13)	0	1,516	1,503	0	0	0
1000461293	BETHEL	ME		01/30/2025		0	0	(44)	0	0	(44)	0	4,175	4,131	0	0	0
1000461295	SARGENT	TX		01/30/2025		0	0	(19)	0	0	(19)	0	2,071	2,051	0	0	0
1000461296	PITTSBURG	CA		01/30/2025		0	0	(36)	0	0	(36)	0	2,470	2,434	0	0	0
1000461297	VILLA RICA	GA		01/30/2025		0	0	(15)	0	0	(15)	0	1,425	1,410	0	0	0
1000461298	MILTON	FL		01/30/2025		0	0	(29)	0	0	(29)	0	1,920	1,891	0	0	0
1000461300	WINTER PARK	FL		01/30/2025		0	0	(34)	0	0	(34)	0	2,315	2,281	0	0	0
1000461302	SOUTH OZONE PARK	NY		01/30/2025		0	0	(88)	0	0	(88)	0	5,732	5,644	0	0	0
1000461306	CELESTE	TX		01/30/2025		0	0	(21)	0	0	(21)	0	1,099	1,078	0	0	0
1000461310	FAIRFAX	VA		01/30/2025		0	0	(201)	0	0	(201)	0	14,875	14,674	0	0	0
1000461312	LAKE WORTH BEACH	FL		01/30/2025		0	0	(69)	0	0	(69)	0	3,265	3,196	0	0	0
1000461315	PADUCAH	KY		01/30/2025		0	0	(29)	0	0	(29)	0	1,398	1,369	0	0	0
1000461317	ST. LOUIS	MO		01/30/2025		0	0	(14)	0	0	(14)	0	934	921	0	0	0
1000461318	PORT HURON	MI		01/30/2025		0	0	(7)	0	0	(7)	0	765	758	0	0	0
1000461321	ODESSA	TX		01/30/2025		0	0	(58)	0	0	(58)	0	3,907	3,849	0	0	0
1000461322	HUBER HEIGHTS	OH		01/30/2025		0	0	(15)	0	0	(15)	0	1,069	1,054	0	0	0
1000461323	FAYETTEVILLE	GA		01/30/2025		0	0	(39)	0	0	(39)	0	2,391	2,352	0	0	0
1000461325	LONOKE	AR		01/30/2025		0	0	(7)	0	0	(7)	0	683	676	0	0	0
1000461326	INDIANAPOLIS	IN		01/30/2025		0	0	(12)	0	0	(12)	0	3,184	3,172	0	0	0
1000461334	BAYTOWN	TX		01/30/2025		0	0	(25)	0	0	(25)	0	1,653	1,628	0	0	0
1000461336	ARLINGTON	TX		01/30/2025		0	0	(91)	0	0	(91)	0	3,900	3,809	0	0	0
1000461338	MOORPARK	CA		01/30/2025		0	0	(96)	0	0	(96)	0	6,589	6,493	0	0	0
1000461346	MILWAUKEE	WI		01/30/2025		0	0	(9)	0	0	(9)	0	934	925	0	0	0
1000461350	PHILADELPHIA	PA		01/30/2025		0	0	16	0	0	16	0	1,574	1,590	0	0	0
1000461352	MILWAUKEE	WI		01/30/2025		0	0	(9)	0	0	(9)	0	1,091	1,082	0	0	0
1000461358	WARNER ROBINS	GA		01/30/2025		0	0	(10)	0	0	(10)	0	1,052	1,042	0	0	0
1000461360	TOLEDO	OH		01/30/2025		0	0	(7)	0	0	(7)	0	870	863	0	0	0
1000461364	JACKSON	MS		01/30/2025		0	0	(10)	0	0	(10)	0	768	758	0	0	0
1000461368	MEMPHIS	TN		01/30/2025		0	0	(8)	0	0	(8)	0	882	874	0	0	0
1000461370	MEMPHIS	TN		01/30/2025		0	0	(7)	0	0	(7)	0	861	854	0	0	0
1000461371	MEMPHIS	TN		01/30/2025		0	0	(7)	0	0	(7)	0	760	753	0	0	0
1000461372	MEMPHIS	TN		01/30/2025		0	0	(8)	0	0	(8)	0	912	904	0	0	0
1000461374	YORK	PA		01/30/2025		0	0	(12)	0	0	(12)	0	1,458	1,446	0	0	0
1000461376	KANSAS CITY	MO		01/30/2025		0	0	(36)	0	0	(36)	0	2,044	2,008	0	0	0
1000461377	BIRMINGHAM	AL		01/30/2025		0	0	(15)	0	0	(15)	0	960	945	0	0	0
1000461378	COLUMBUS	GA		01/30/2025		0	0	2	0	0	2	0	1,226	1,228	0	0	0
1000461379	COLUMBUS	GA		01/30/2025		0	0	1	0	0	1	0	1,190	1,191	0	0	0
1000461380	MOBILE	AL		01/30/2025		0	0	(1)	0	0	(1)	0	1,301	1,300	0	0	0
1000461382	SAINT LOUIS	MO		01/30/2025		0	0	(8)	0	0	(8)	0	888	880	0	0	0
1000461383	MEMPHIS	TN		01/30/2025		0	0	(18)	0	0	(18)	0	783	765	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000461384	BIRMINGHAM	AL		01/30/2025		0	0	(26)	0	0	(26)	0	1,566	1,540	0	0	0
1000461385	CENTER POINT	AL		01/30/2025		0	0	(25)	0	0	(25)	0	1,604	1,579	0	0	0
1000461386	READING	PA		01/30/2025		0	0	(14)	0	0	(14)	0	1,445	1,431	0	0	0
1000461392	BIRMINGHAM	AL		01/30/2025		0	0	(6)	0	0	(6)	0	830	824	0	0	0
1000461394	MERRILL	WI		01/30/2025		0	0	(1)	0	0	(1)	0	1,189	1,187	0	0	0
1000461396	COLUMBUS	OH		01/30/2025		0	0	(13)	0	0	(13)	0	1,561	1,548	0	0	0
1000461402	CLAIRTON	PA		01/30/2025		0	0	(54)	0	0	(54)	0	2,790	2,736	0	0	0
1000461404	BIRMINGHAM	AL		01/30/2025		0	0	(10)	0	0	(10)	0	877	866	0	0	0
1000461405	CENTER POINT	AL		01/30/2025		0	0	(10)	0	0	(10)	0	877	866	0	0	0
1000461406	LORAIN	OH		01/30/2025		0	0	(42)	0	0	(42)	0	5,078	5,036	0	0	0
1000461407	BIRMINGHAM	AL		01/30/2025		0	0	(11)	0	0	(11)	0	803	791	0	0	0
1000461409	SAVANNAH	GA		01/30/2025		0	0	(18)	0	0	(18)	0	1,196	1,179	0	0	0
1000461410	CLEVELAND	OH		01/30/2025		0	0	(13)	0	0	(13)	0	849	836	0	0	0
1000461414	PHILADELPHIA	PA		01/30/2025		0	0	(4)	0	0	(4)	0	2,063	2,060	0	0	0
1000461416	SPRINGFIELD	MO		01/30/2025		0	0	(21)	0	0	(21)	0	995	974	0	0	0
1000461417	TOMS RIVER	NJ		01/30/2025		0	0	(39)	0	0	(39)	0	5,815	5,777	0	0	0
1000461418	LORAIN	OH		01/30/2025		0	0	(20)	0	0	(20)	0	802	782	0	0	0
1000461424	MONTGOMERY	AL		01/30/2025		0	0	(12)	0	0	(12)	0	813	801	0	0	0
1000461428	COLUMBUS	OH		01/30/2025		0	0	(34)	0	0	(34)	0	1,655	1,621	0	0	0
1000461432	AUGUSTA	GA		01/30/2025		0	0	0	0	0	0	0	915	915	0	0	0
1000461436	MAPLE HEIGHTS	OH		01/30/2025		0	0	(130)	0	0	(130)	0	11,358	11,228	0	0	0
1000461440	LEXINGTON PARK	MD		01/30/2025		0	0	(31)	0	0	(31)	0	1,289	1,259	0	0	0
1000461441	DOUGLASVILLE	GA		01/30/2025		0	0	16	0	0	16	0	1,730	1,745	0	0	0
1000461442	CLEVELAND	OH		01/30/2025		0	0	(8)	0	0	(8)	0	887	879	0	0	0
1000461444	SOUTH BEND	IN		01/30/2025		0	0	(22)	0	0	(22)	0	1,127	1,104	0	0	0
1000461445	BIRMINGHAM	AL		01/30/2025		0	0	(13)	0	0	(13)	0	882	869	0	0	0
1000461450	CLEVELAND	OH		01/30/2025		0	0	(19)	0	0	(19)	0	875	857	0	0	0
1000461454	CHICAGO	IL		01/30/2025		0	0	(13)	0	0	(13)	0	1,547	1,534	0	0	0
1000461456	CLEVELAND HEIGHTS	OH		01/30/2025		0	0	(36)	0	0	(36)	0	1,342	1,306	0	0	0
1000461458	DENISON	TX		01/30/2025		0	0	1	0	0	1	0	1,227	1,228	0	0	0
1000461460	MACON	GA		01/30/2025		0	0	(15)	0	0	(15)	0	785	770	0	0	0
1000461464	COLUMBUS	OH		01/30/2025		0	0	(18)	0	0	(18)	0	1,885	1,867	0	0	0
1000461466	GUTHRIE	OK		01/30/2025		0	0	(24)	0	0	(24)	0	1,050	1,026	0	0	0
1000461470	SYRACUSE	NY		01/30/2025		0	0	(17)	0	0	(17)	0	1,176	1,160	0	0	0
1000461471	PHILADELPHIA	PA		01/30/2025		0	0	(15)	0	0	(15)	0	2,025	2,011	0	0	0
1000461474	JACKSON	NJ		01/30/2025		0	0	(27)	0	0	(27)	0	3,761	3,735	0	0	0
1000461482	AURORA	IL		01/30/2025		0	0	11	0	0	11	0	2,452	2,464	0	0	0
1000461484	DELTONA	FL		01/30/2025		0	0	(43)	0	0	(43)	0	2,781	2,738	0	0	0
1000461488	EDEN	NC		01/30/2025		0	0	(10)	0	0	(10)	0	1,186	1,176	0	0	0
1000461489	HIGH POINT	NC		01/30/2025		0	0	(12)	0	0	(12)	0	1,072	1,060	0	0	0
1000461490	BIRMINGHAM	AL		01/30/2025		0	0	(12)	0	0	(12)	0	725	713	0	0	0
1000461496	READING	PA		01/30/2025		0	0	(13)	0	0	(13)	0	1,290	1,277	0	0	0
1000461502	READING	PA		01/30/2025		0	0	(31)	0	0	(31)	0	2,499	2,468	0	0	0
1000461504	WARNER ROBINS	GA		01/30/2025		0	0	(18)	0	0	(18)	0	1,036	1,018	0	0	0
1000461506	LAREDO	TX		01/30/2025		0	0	(27)	0	0	(27)	0	1,686	1,659	0	0	0
1000461508	NEW HAVEN	CT		01/30/2025		0	0	(29)	0	0	(29)	0	2,871	2,842	0	0	0
1000461513	COLUMBUS	GA		01/30/2025		0	0	4	0	0	4	0	1,187	1,190	0	0	0
1000461514	COLUMBUS	OH		01/30/2025		0	0	(26)	0	0	(26)	0	2,686	2,659	0	0	0
1000461518	SOUTH DAYTONA	FL		01/30/2025		0	0	(9)	0	0	(9)	0	879	870	0	0	0
1000461526	FORT WORTH	TX		01/30/2025		0	0	11	0	0	11	0	2,213	2,224	0	0	0
1000461528	SPRING	TX		01/30/2025		0	0	(54)	0	0	(54)	0	3,019	2,965	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000461532	LOMPOC	CA		01/30/2025		0	0	(42)	0	0	(42)	0	2,606	2,564	0	0	0
1000461534	PHOENIX	AZ		01/30/2025		0	0	(21)	0	0	(21)	0	2,401	2,381	0	0	0
1000461535	BUFFALO	NY		01/30/2025		0	0	(13)	0	0	(13)	0	1,379	1,366	0	0	0
1000461536	LAS VEGAS	NV		01/30/2025		0	0	(79)	0	0	(79)	0	7,551	7,473	0	0	0
1000461540	MISSOULA	MT		01/30/2025		0	0	(14)	0	0	(14)	0	1,576	1,562	0	0	0
1000461541	FOREST PARK	GA		01/30/2025		0	0	(25)	0	0	(25)	0	1,354	1,329	0	0	0
1000461543	RIVERSIDE	CA		01/30/2025		0	0	(77)	0	0	(77)	0	5,311	5,234	0	0	0
1000461544	BELTSVILLE	MD		01/30/2025		0	0	7	0	0	7	0	3,140	3,147	0	0	0
1000461549	SUMMERLAND	CA		01/30/2025		0	0	132	0	0	132	0	12,872	13,004	0	0	0
1000461553	BLOOMFIELD	NJ		01/30/2025		0	0	(11)	0	0	(11)	0	6,526	6,515	0	0	0
1000461554	NORTH LAS VEGAS	NV		01/30/2025		0	0	(9)	0	0	(9)	0	2,479	2,469	0	0	0
1000461555	PARKTON	NC		01/30/2025		0	0	(14)	0	0	(14)	0	1,186	1,172	0	0	0
1000461556	CORBIN	KY		01/30/2025		0	0	1	0	0	1	0	1,264	1,264	0	0	0
1000461558	JACKSONVILLE	FL		01/30/2025		0	0	(14)	0	0	(14)	0	1,649	1,635	0	0	0
1000461564	SAN ANTONIO	TX		01/30/2025		0	0	4	0	0	4	0	2,239	2,242	0	0	0
1000461566	SPRING	TX		01/30/2025		0	0	17	0	0	17	0	2,792	2,809	0	0	0
1000461570	FULLERTON	CA		01/30/2025		0	0	(35)	0	0	(35)	0	11,808	11,773	0	0	0
1000461573	FONTANA	CA		01/30/2025		0	0	(33)	0	0	(33)	0	5,469	5,437	0	0	0
1000461574	TAMPA	FL		01/30/2025		0	0	(2)	0	0	(2)	0	2,333	2,331	0	0	0
1000461576	PARKVILLE	MD		01/30/2025		0	0	(21)	0	0	(21)	0	3,433	3,412	0	0	0
1000461577	MIDFIELD	AL		01/30/2025		0	0	(10)	0	0	(10)	0	2,238	2,229	0	0	0
1000461580	MIRAMAR	FL		01/30/2025		0	0	5	0	0	5	0	7,548	7,553	0	0	0
1000461584	GRAND RAPIDS	MI		01/30/2025		0	0	14	0	0	14	0	1,712	1,726	0	0	0
1000461588	DANVILLE	VA		01/30/2025		0	0	(12)	0	0	(12)	0	2,090	2,077	0	0	0
1000461590	SAN JOSE	CA		01/30/2025		0	0	(11)	0	0	(11)	0	5,361	5,350	0	0	0
1000461592	NEW ORLEANS	LA		01/30/2025		0	0	(22)	0	0	(22)	0	1,804	1,782	0	0	0
1000461594	MADRAS	OR		01/30/2025		0	0	(22)	0	0	(22)	0	1,848	1,825	0	0	0
1000461596	DECATUR	GA		01/30/2025		0	0	(16)	0	0	(16)	0	1,753	1,736	0	0	0
1000461597	MEMPHIS	TN		01/30/2025		0	0	(7)	0	0	(7)	0	1,225	1,218	0	0	0
1000461598	DETROIT	MI		01/30/2025		0	0	(8)	0	0	(8)	0	1,041	1,034	0	0	0
1000462714	COLUMBUS	OH		11/25/2024		180,195	0	(20)	0	0	(20)	0	1,135	1,114	0	0	0
1000462716	NEW HYDE PARK	NY		11/25/2024		509,225	0	(23)	0	0	(23)	0	3,208	3,185	0	0	0
1000462722	WYANDANCH	NY		11/25/2024		298,270	0	(20)	0	0	(20)	0	2,140	2,119	0	0	0
1000462724	MACON	GA		11/25/2024		668,350	0	18	0	0	18	0	6,269	6,288	0	0	0
1000462738	LITTLE ROCK	AR		11/25/2024		181,078	0	(16)	0	0	(16)	0	1,335	1,319	0	0	0
1000462747	JERSEY CITY	NJ		11/25/2024		501,139	0	(16)	0	0	(16)	0	3,414	3,398	0	0	0
1000462751	CLEVELAND	OH		11/25/2024		146,935	0	(12)	0	0	(12)	0	1,046	1,034	0	0	0
1000462764	MONROE	NY		11/25/2024		356,759	0	(34)	0	0	(34)	0	2,197	2,163	0	0	0
1000462768	CARPENTERSVILLE	IL		11/25/2024		182,992	0	(12)	0	0	(12)	0	1,379	1,367	0	0	0
1000462770	WATERBURY	CT		11/25/2024		255,952	0	(15)	0	0	(15)	0	1,811	1,796	0	0	0
1000462772	DOLTON	IL		11/25/2024		86,268	0	(5)	0	0	(5)	0	686	681	0	0	0
1000462776	DOLTON	IL		11/25/2024		114,100	0	(6)	0	0	(6)	0	892	886	0	0	0
1000462778	DOLTON	IL		11/25/2024		118,588	0	(8)	0	0	(8)	0	886	877	0	0	0
1000462780	MANCHESTER	CT		11/25/2024		465,361	0	(63)	0	0	(63)	0	4,217	4,154	0	0	0
1000462784	BRENTWOOD	NY		11/25/2024		496,391	0	(45)	0	0	(45)	0	5,094	5,048	0	0	0
1000462786	SOUTH HOLLAND	IL		11/25/2024		220,786	0	(10)	0	0	(10)	0	1,684	1,675	0	0	0
1000462788	MEMPHIS	TN		11/25/2024		107,482	0	(7)	0	0	(7)	0	771	765	0	0	0
1000462790	KANSAS CITY	MO		11/25/2024		257,868	0	(46)	0	0	(46)	0	2,386	2,340	0	0	0
1000462792	ELIZABETH	NJ		11/25/2024		538,152	0	(142)	0	0	(142)	0	5,929	5,787	0	0	0
1000462794	NEW ORLEANS	LA		11/25/2024		275,471	0	(27)	0	0	(27)	0	2,738	2,711	0	0	0
1000462796	NORWALK	CT		11/25/2024		844,449	0	(54)	0	0	(54)	0	6,406	6,352	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000462800	NORTH MIAMI BEACH	FL		11/25/2024		370,225	0	(18)	0	0	(18)	0	2,373	2,355	0	0	0
1000462802	NEWFIELD	NJ		11/25/2024		167,733	0	(8)	0	0	(8)	0	1,247	1,239	0	0	0
1000462804	WATERBURY	CT		11/25/2024		263,415	0	(35)	0	0	(35)	0	2,745	2,710	0	0	0
1000462806	MEMPHIS	TN		11/25/2024		133,096	0	(9)	0	0	(9)	0	980	971	0	0	0
1000462808	BAYTOWN	TX		11/25/2024		131,708	0	(4)	0	0	(4)	0	1,140	1,136	0	0	0
1000462810	QUEENS	NY		11/25/2024		917,347	0	(47)	0	0	(47)	0	5,866	5,819	0	0	0
1000462816	IRVINGTON	NJ		11/25/2024		612,867	0	(32)	0	0	(32)	0	4,178	4,146	0	0	0
1000462818	MAPLEWOOD	NJ		11/25/2024		523,867	0	8	0	0	8	0	4,651	4,659	0	0	0
1000462820	VARIOUS	FL		11/25/2024		1,031,576	0	(79)	0	0	(79)	0	7,679	7,600	0	0	0
1000462830	INDIANAPOLIS	IN		11/25/2024		126,412	0	(9)	0	0	(9)	0	906	897	0	0	0
1000462834	THE BRONX	NY		11/25/2024		591,306	0	(20)	0	0	(20)	0	4,646	4,626	0	0	0
1000462836	TOLEDO	OH		11/25/2024		88,760	0	(6)	0	0	(6)	0	716	710	0	0	0
1000462838	GRAND RAPIDS	MI		11/25/2024		149,556	0	(175)	0	0	(175)	0	149,556	149,381	0	0	0
1000462840	DETROIT	MI		11/25/2024		106,231	0	(6)	0	0	(6)	0	827	822	0	0	0
1000462842	LINCOLN	NE		11/25/2024		166,146	0	(15)	0	0	(15)	0	1,610	1,596	0	0	0
1000462846	WAUKEGAN	IL		11/25/2024		165,129	0	(10)	0	0	(10)	0	1,126	1,116	0	0	0
1000462848	LINCOLN	NE		11/25/2024		571,399	0	(54)	0	0	(54)	0	5,604	5,550	0	0	0
1000462856	INDEPENDENCE	MO		11/25/2024		148,219	0	(23)	0	0	(23)	0	1,433	1,411	0	0	0
1000462860	INDEPENDENCE	MO		11/25/2024		90,097	0	(7)	0	0	(7)	0	655	648	0	0	0
1000462862	INDEPENDENCE	MO		11/25/2024		95,602	0	(7)	0	0	(7)	0	710	703	0	0	0
1000462864	MACON	GA		11/25/2024		88,045	0	(3)	0	0	(3)	0	694	691	0	0	0
1000462868	MEMPHIS	TN		11/25/2024		88,209	0	(5)	0	0	(5)	0	653	648	0	0	0
1000462870	DANVILLE	VA		11/25/2024		90,052	0	(5)	0	0	(5)	0	835	829	0	0	0
1000462879	MEDFORD	NY		11/25/2024		457,101	0	(36)	0	0	(36)	0	3,123	3,088	0	0	0
1000462881	MEDFORD	NY		11/25/2024		479,881	0	(36)	0	0	(36)	0	3,281	3,245	0	0	0
1000462883	MERRILL	WI		11/25/2024		132,344	0	(11)	0	0	(11)	0	942	931	0	0	0
1000462887	WARREN	MI		11/25/2024		135,462	0	(19)	0	0	(19)	0	1,205	1,186	0	0	0
1000462889	GLENWOOD	IL		11/25/2024		239,696	0	(31)	0	0	(31)	0	2,047	2,017	0	0	0
1000462897	KANSAS CITY	MO		11/25/2024		148,030	0	(14)	0	0	(14)	0	1,108	1,095	0	0	0
1000462905	ROCHESTER	NY		11/25/2024		291,769	0	(14)	0	0	(14)	0	3,265	3,251	0	0	0
1000462907	LONGWOOD	FL		11/25/2024		188,144	0	(30)	0	0	(30)	0	1,829	1,799	0	0	0
1000462909	LONGWOOD	FL		11/25/2024		189,239	0	(34)	0	0	(34)	0	1,779	1,744	0	0	0
1000462911	RICHMOND	VA		11/25/2024		163,417	0	(10)	0	0	(10)	0	1,207	1,196	0	0	0
1000462913	INDIANAPOLIS	IN		11/25/2024		162,378	0	(13)	0	0	(13)	0	1,182	1,169	0	0	0
1000462915	NEW WINDSOR	NY		11/25/2024		320,347	0	(37)	0	0	(37)	0	3,197	3,159	0	0	0
1000462917	CAMBRIDGE	MD		11/25/2024		183,724	0	(15)	0	0	(15)	0	1,342	1,326	0	0	0
1000462919	ROCHESTER	NY		11/25/2024		646,619	0	(55)	0	0	(55)	0	4,392	4,337	0	0	0
1000462925	UNIVERSITY CITY	MO		11/25/2024		405,518	0	(17)	0	0	(17)	0	3,156	3,139	0	0	0
1000462929	TRENTON	NJ		11/25/2024		241,388	0	(34)	0	0	(34)	0	2,393	2,359	0	0	0
1000462931	SOUTH OZONE PARK	NY		11/25/2024		650,771	0	(58)	0	0	(58)	0	4,413	4,355	0	0	0
1000462933	WILKES-BARRE	PA		11/25/2024		275,070	0	(12)	0	0	(12)	0	1,807	1,794	0	0	0
1000462935	CHICAGO	IL		11/25/2024		230,419	0	(19)	0	0	(19)	0	1,874	1,854	0	0	0
1000462937	MEMPHIS	TN		11/25/2024		182,912	0	(31)	0	0	(31)	0	1,681	1,650	0	0	0
1000462941	BURR RIDGE	IL		11/25/2024		387,516	0	(32)	0	0	(32)	0	7,781	7,750	0	0	0
1000462943	ROMEOVILLE	IL		11/25/2024		222,264	0	(16)	0	0	(16)	0	1,586	1,570	0	0	0
1000462945	MANCHESTER	NH		11/25/2024		420,206	0	(29)	0	0	(29)	0	3,110	3,081	0	0	0
1000462947	STRATFORD	CT		11/25/2024		399,310	0	(17)	0	0	(17)	0	3,149	3,132	0	0	0
1000462949	GLENWOOD	IL		11/25/2024		143,721	0	(4)	0	0	(4)	0	1,148	1,143	0	0	0
1000462957	PORT JERVIS	NY		11/25/2024		202,064	0	(26)	0	0	(26)	0	1,746	1,720	0	0	0
1000462959	PORT JERVIS	NY		11/25/2024		185,569	0	(24)	0	0	(24)	0	1,604	1,580	0	0	0
1000462965	MANDEVILLE	LA		11/25/2024		208,448	0	(14)	0	0	(14)	0	1,709	1,695	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000462967	JOPLIN	MO		11/25/2024		117,373	0	(6)	0	0	(6)	0	920	914	0	0	0
1000462969	JOPLIN	MO		11/25/2024		117,473	0	(8)	0	0	(8)	0	1,515	1,507	0	0	0
1000462971	DENVER	NC		12/11/2024		230,390	0	(32)	0	0	(32)	0	2,224	2,192	0	0	0
1000462975	FLOWER MOUND	TX		01/30/2025		0	0	(54)	0	0	(54)	0	2,736	2,682	0	0	0
1000462979	LOS BANOS	CA		01/30/2025		0	0	(78)	0	0	(78)	0	3,745	3,667	0	0	0
1000462983	WEST PALM BEACH	FL		01/30/2025		0	0	(25)	0	0	(25)	0	1,381	1,356	0	0	0
1000462985	MURRELLS INLET	SC		01/30/2025		0	0	(490)	0	0	(490)	0	25,488	24,998	0	0	0
1000462989	WEST ALLIS	WI		01/30/2025		0	0	(27)	0	0	(27)	0	1,401	1,374	0	0	0
1000462991	MATTAPAN	MA		01/30/2025		0	0	(53)	0	0	(53)	0	2,786	2,732	0	0	0
1000462993	ANAHEIM	CA		01/30/2025		0	0	(83)	0	0	(83)	0	5,748	5,665	0	0	0
1000462997	MILWAUKEE	WI		01/30/2025		0	0	(35)	0	0	(35)	0	1,231	1,196	0	0	0
1000462999	LA PORTE	IN		01/30/2025		0	0	(32)	0	0	(32)	0	2,228	2,196	0	0	0
1000463001	EDINBURG	TX		01/30/2025		0	0	(22)	0	0	(22)	0	1,719	1,696	0	0	0
1000463005	HIGHLAND	IN		01/30/2025		0	0	(41)	0	0	(41)	0	2,159	2,118	0	0	0
1000463007	WESTBROOK	CT		01/30/2025		0	0	(75)	0	0	(75)	0	5,263	5,189	0	0	0
1000463009	BAYONNE	NJ		01/30/2025		0	0	(99)	0	0	(99)	0	4,033	3,934	0	0	0
1000463011	ORANGE PARK	FL		01/30/2025		0	0	(40)	0	0	(40)	0	1,666	1,627	0	0	0
1000463015	WARNER ROBINS	GA		01/30/2025		0	0	(37)	0	0	(37)	0	1,781	1,743	0	0	0
1000463017	ATLANTA	GA		01/30/2025		0	0	(42)	0	0	(42)	0	4,246	4,204	0	0	0
1000463019	RIVERDALE	GA		01/30/2025		0	0	(43)	0	0	(43)	0	1,808	1,765	0	0	0
1000463021	ROUND ROCK	TX		01/30/2025		0	0	(74)	0	0	(74)	0	3,285	3,211	0	0	0
1000463023	SWANNANOA	NC		01/30/2025		0	0	(103)	0	0	(103)	0	3,359	3,256	0	0	0
1000463025	BRONX	NY		01/30/2025		0	0	(152)	0	0	(152)	0	7,290	7,138	0	0	0
1000463027	STAMFORD	CT		01/30/2025		0	0	(108)	0	0	(108)	0	4,760	4,652	0	0	0
1000463029	LOS ANGELES	CA		01/30/2025		0	0	(27)	0	0	(27)	0	1,001	974	0	0	0
1000463031	FARMINGVILLE	NY		01/30/2025		0	0	(64)	0	0	(64)	0	2,560	2,496	0	0	0
1000463035	VICTORVILLE	CA		01/30/2025		0	0	(48)	0	0	(48)	0	1,711	1,662	0	0	0
1000463039	MIAMI GARDENS	FL		01/30/2025		0	0	(69)	0	0	(69)	0	4,503	4,434	0	0	0
1000463043	FLUSHING	NY		01/30/2025		0	0	(124)	0	0	(124)	0	5,352	5,228	0	0	0
1000463045	BOYDS	MD		01/30/2025		0	0	(17)	0	0	(17)	0	3,194	3,178	0	0	0
1000463047	NEW CANEY	TX		01/30/2025		0	0	(45)	0	0	(45)	0	1,568	1,524	0	0	0
1000463051	HARVEY	LA		01/30/2025		0	0	(74)	0	0	(74)	0	3,384	3,310	0	0	0
1000463053	LOUISVILLE	KY		01/30/2025		0	0	(25)	0	0	(25)	0	1,506	1,481	0	0	0
1000463055	EASTON	PA		01/30/2025		0	0	(14)	0	0	(14)	0	1,474	1,460	0	0	0
1000463057	RICHMOND	VA		01/30/2025		0	0	(41)	0	0	(41)	0	5,314	5,273	0	0	0
1000463067	CHANDLER	AZ		01/30/2025		0	0	(39)	0	0	(39)	0	2,712	2,673	0	0	0
1000463069	VICTORVILLE	CA		01/30/2025		0	0	(39)	0	0	(39)	0	2,706	2,666	0	0	0
1000463071	SARASOTA	FL		01/30/2025		0	0	(41)	0	0	(41)	0	3,462	3,422	0	0	0
1000463075	MIAMI	FL		01/30/2025		0	0	(59)	0	0	(59)	0	2,480	2,421	0	0	0
1000463077	SEVIERVILLE	TN		01/30/2025		0	0	(150)	0	0	(150)	0	6,286	6,136	0	0	0
1000463083	PAWTUCKET	RI		01/30/2025		0	0	(28)	0	0	(28)	0	2,842	2,815	0	0	0
1000463087	LAS VEGAS	NV		01/30/2025		0	0	(79)	0	0	(79)	0	4,653	4,574	0	0	0
1000463089	LAS VEGAS	NV		01/30/2025		0	0	(37)	0	0	(37)	0	3,575	3,538	0	0	0
1000463091	FARMINGDALE	NY		01/30/2025		0	0	(83)	0	0	(83)	0	6,442	6,359	0	0	0
1000463093	RIVERVIEW	FL		01/30/2025		0	0	(20)	0	0	(20)	0	817	797	0	0	0
1000463097	KAPAAU	HI		01/30/2025		0	0	(83)	0	0	(83)	0	5,733	5,650	0	0	0
1000463099	BATON ROUGE	LA		01/30/2025		0	0	(49)	0	0	(49)	0	2,240	2,191	0	0	0
1000463101	LAUDERHILL	FL		01/30/2025		0	0	(101)	0	0	(101)	0	3,617	3,516	0	0	0
1000463103	MENIFEE	CA		01/30/2025		0	0	(56)	0	0	(56)	0	3,871	3,815	0	0	0
1000463105	CLERMONT	FL		01/30/2025		0	0	(80)	0	0	(80)	0	3,682	3,601	0	0	0
1000463109	LAS VEGAS	NV		01/30/2025		0	0	(107)	0	0	(107)	0	5,619	5,512	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000463111	VERO BEACH	FL		01/30/2025		0	0	(55)	0	0	(55)	0	2,858	2,803	0	0	0
1000463113	GRASS VALLEY	CA		01/30/2025		0	0	(31)	0	0	(31)	0	2,148	2,116	0	0	0
1000463117	BUFFALO	NY		01/30/2025		0	0	(25)	0	0	(25)	0	893	867	0	0	0
1000463123	MIAMI	FL		01/30/2025		0	0	(105)	0	0	(105)	0	8,215	8,110	0	0	0
1000463125	SHELBY	NC		01/30/2025		0	0	(28)	0	0	(28)	0	985	956	0	0	0
1000463127	HIRAM	GA		01/30/2025		0	0	(36)	0	0	(36)	0	1,499	1,463	0	0	0
1000463129	LAS VEGAS	NV		01/30/2025		0	0	(49)	0	0	(49)	0	2,246	2,197	0	0	0
1000463133	SCRANTON	PA		01/30/2025		0	0	(23)	0	0	(23)	0	2,401	2,378	0	0	0
1000463135	VERO BEACH	FL		01/30/2025		0	0	(48)	0	0	(48)	0	3,295	3,248	0	0	0
1000463137	HAZLETON	PA		01/30/2025		0	0	(61)	0	0	(61)	0	5,772	5,711	0	0	0
1000463139	DAVENPORT	FL		01/30/2025		0	0	(93)	0	0	(93)	0	4,743	4,650	0	0	0
1000463141	SANTA MARIA	CA		01/30/2025		0	0	(115)	0	0	(115)	0	7,381	7,266	0	0	0
1000463143	BELLE GLADE	FL		01/30/2025		0	0	(36)	0	0	(36)	0	1,702	1,666	0	0	0
1000463145	LIMA	OH		01/30/2025		0	0	(11)	0	0	(11)	0	1,135	1,124	0	0	0
1000463147	ROANOKE	VA		01/30/2025		0	0	(52)	0	0	(52)	0	2,393	2,341	0	0	0
1000463149	BONITA SPRINGS	FL		01/30/2025		0	0	(203)	0	0	(203)	0	58,324	58,121	0	0	0
1000463151	HOUSTON	TX		01/30/2025		0	0	(20)	0	0	(20)	0	2,564	2,543	0	0	0
1000463155	BLAIRSVILLE	GA		01/30/2025		0	0	(32)	0	0	(32)	0	2,209	2,177	0	0	0
1000463159	IRVING	TX		01/30/2025		0	0	(32)	0	0	(32)	0	2,171	2,139	0	0	0
1000463161	RICHMOND	VA		01/30/2025		0	0	(101)	0	0	(101)	0	3,609	3,508	0	0	0
1000463163	STOCKTON	CA		01/30/2025		0	0	(37)	0	0	(37)	0	2,067	2,031	0	0	0
1000463165	HIGHLAND	NY		01/30/2025		0	0	(27)	0	0	(27)	0	1,640	1,612	0	0	0
1000463169	PARLIN	NJ		01/30/2025		0	0	(46)	0	0	(46)	0	3,194	3,148	0	0	0
1000463171	AVALON	WI		01/30/2025		0	0	(89)	0	0	(89)	0	3,113	3,024	0	0	0
1000463173	SANGER	CA		01/30/2025		0	0	(53)	0	0	(53)	0	2,265	2,212	0	0	0
1000463175	SANGER	CA		01/30/2025		0	0	(38)	0	0	(38)	0	2,242	2,204	0	0	0
1000463177	SANGER	CA		01/30/2025		0	0	(41)	0	0	(41)	0	2,214	2,174	0	0	0
1000463181	KISSIMMEE	FL		01/30/2025		0	0	(77)	0	0	(77)	0	6,702	6,625	0	0	0
1000463183	SEVIERVILLE	TN		01/30/2025		0	0	(62)	0	0	(62)	0	5,392	5,331	0	0	0
1000463185	CUMBERLAND	MD		01/30/2025		0	0	(14)	0	0	(14)	0	729	715	0	0	0
1000463187	MEDFORD	MA		01/30/2025		0	0	(69)	0	0	(69)	0	4,950	4,881	0	0	0
1000463189	KISSIMMEE	FL		01/30/2025		0	0	(50)	0	0	(50)	0	1,846	1,796	0	0	0
1000463193	MEMPHIS	TN		01/30/2025		0	0	(29)	0	0	(29)	0	1,112	1,084	0	0	0
1000463195	FLUSHING	NY		01/30/2025		0	0	(65)	0	0	(65)	0	3,991	3,927	0	0	0
1000463197	FLUSHING	NY		01/30/2025		0	0	(76)	0	0	(76)	0	3,466	3,390	0	0	0
1000463203	TROY	NY		01/30/2025		0	0	(15)	0	0	(15)	0	1,036	1,021	0	0	0
1000463205	CENTRAL VALLEY	NY		01/30/2025		0	0	(42)	0	0	(42)	0	2,543	2,501	0	0	0
1000463207	MIAMI	FL		01/30/2025		0	0	(77)	0	0	(77)	0	4,311	4,234	0	0	0
1000463213	MIAMI	FL		01/30/2025		0	0	(43)	0	0	(43)	0	3,001	2,958	0	0	0
1000463217	CHICAGO HEIGHTS	IL		01/30/2025		0	0	(12)	0	0	(12)	0	1,246	1,234	0	0	0
1000463219	TAMPA	FL		01/30/2025		0	0	(36)	0	0	(36)	0	1,398	1,362	0	0	0
1000463221	UNIONDALE	NY		01/30/2025		0	0	(42)	0	0	(42)	0	14,810	14,768	0	0	0
1000463225	MONTEBELLO	CA		01/30/2025		0	0	(53)	0	0	(53)	0	3,686	3,633	0	0	0
1000463229	BRADENTON	FL		01/30/2025		0	0	(132)	0	0	(132)	0	5,654	5,522	0	0	0
1000463231	KISSIMMEE	FL		01/30/2025		0	0	(210)	0	0	(210)	0	10,927	10,717	0	0	0
1000463239	NORMAN	OK		01/30/2025		0	0	(36)	0	0	(36)	0	2,481	2,445	0	0	0
1000463241	COVINGTON	TN		01/30/2025		0	0	(92)	0	0	(92)	0	4,722	4,630	0	0	0
1000463243	LANSING	WV		01/30/2025		0	0	(32)	0	0	(32)	0	1,194	1,162	0	0	0
1000463245	YUBA CITY	CA		01/30/2025		0	0	(54)	0	0	(54)	0	2,713	2,659	0	0	0
1000463249	COLUMBUS	GA		01/30/2025		0	0	(38)	0	0	(38)	0	1,690	1,652	0	0	0
1000463253	CHAMPIONS GATE	FL		01/30/2025		0	0	(97)	0	0	(97)	0	5,049	4,952	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000463255	SUNNY ISLES BEACH	FL		01/30/2025		0	0	(15)	0	0	(15)	0	8,150	8,135	0	0	0
1000463257	MINT HILL	NC		01/30/2025		0	0	(19)	0	0	(19)	0	5,013	4,993	0	0	0
1000463259	WINTER GARDEN	FL		01/30/2025		0	0	(740)	0	0	(740)	0	41,695	40,956	0	0	0
1000463263	MIAMI SHORES	FL		01/30/2025		0	0	(123)	0	0	(123)	0	7,395	7,272	0	0	0
1000463267	HOPEWELL JUNCTION	NY		01/30/2025		0	0	(52)	0	0	(52)	0	4,491	4,439	0	0	0
1000463269	MABLETON	GA		01/30/2025		0	0	(44)	0	0	(44)	0	1,943	1,899	0	0	0
1000463271	GRANITE BAY	CA		01/30/2025		0	0	(4,615)	0	0	(4,615)	0	160,825	156,210	0	0	0
1000463273	LAVEEN	AZ		01/30/2025		0	0	(38)	0	0	(38)	0	3,791	3,753	0	0	0
1000463275	ROSHARON	TX		01/30/2025		0	0	(20)	0	0	(20)	0	2,505	2,486	0	0	0
1000463279	PORT SAINT LUCIE	FL		01/30/2025		0	0	(24)	0	0	(24)	0	1,744	1,720	0	0	0
1000463281	PORT SAINT LUCIE	FL		01/30/2025		0	0	(20)	0	0	(20)	0	3,358	3,338	0	0	0
1000463283	GLASSBORO	NJ		01/30/2025		0	0	(53)	0	0	(53)	0	3,594	3,541	0	0	0
1000463285	GLASSBORO	NJ		01/30/2025		0	0	(30)	0	0	(30)	0	1,288	1,257	0	0	0
1000463287	ATOKA	TN		01/30/2025		0	0	(44)	0	0	(44)	0	2,107	2,063	0	0	0
1000463289	MILWAUKEE	WI		01/30/2025		0	0	(10)	0	0	(10)	0	709	699	0	0	0
1000463291	LOS ANGELES	CA		01/30/2025		0	0	(231)	0	0	(231)	0	20,872	20,641	0	0	0
1000463295	PHILADELPHIA	PA		01/30/2025		0	0	(69)	0	0	(69)	0	4,829	4,760	0	0	0
1000463297	MACHESNEY PARK	IL		01/30/2025		0	0	(33)	0	0	(33)	0	1,321	1,288	0	0	0
1000463303	PHILADELPHIA	PA		01/30/2025		0	0	(57)	0	0	(57)	0	4,917	4,860	0	0	0
1000463305	WOODSTOCK	GA		01/30/2025		0	0	(34)	0	0	(34)	0	3,468	3,434	0	0	0
1000463307	CHATSWORTH	CA		01/30/2025		0	0	(126)	0	0	(126)	0	8,684	8,558	0	0	0
1000463309	SOUTHPORT	FL		01/30/2025		0	0	(12)	0	0	(12)	0	2,031	2,019	0	0	0
1000463311	BALTIMORE	MD		01/30/2025		0	0	(38)	0	0	(38)	0	1,727	1,689	0	0	0
1000463313	BUENA PARK	CA		01/30/2025		0	0	(33)	0	0	(33)	0	5,103	5,070	0	0	0
1000463315	BROOKLYN	NY		01/30/2025		0	0	(60)	0	0	(60)	0	3,845	3,785	0	0	0
1000463317	BEACH HAVEN	NJ		01/30/2025		0	0	(24)	0	0	(24)	0	1,823	1,799	0	0	0
1000463319	RIVERSIDE	CA		01/30/2025		0	0	(31)	0	0	(31)	0	2,385	2,354	0	0	0
1000463321	WOODBRIDGE	VA		01/30/2025		0	0	(52)	0	0	(52)	0	3,428	3,376	0	0	0
1000463323	OXON HILL	MD		01/30/2025		0	0	(49)	0	0	(49)	0	3,327	3,278	0	0	0
1000463325	OLYMPIC VALLEY	CA		01/30/2025		0	0	(87)	0	0	(87)	0	4,783	4,696	0	0	0
1000463327	AUBURN	AL		01/30/2025		0	0	(44)	0	0	(44)	0	2,934	2,891	0	0	0
1000463331	PORT ST. LUCIE	FL		01/30/2025		0	0	(19)	0	0	(19)	0	2,269	2,250	0	0	0
1000463333	COVINGTON	GA		01/30/2025		0	0	(36)	0	0	(36)	0	1,517	1,481	0	0	0
1000463335	TUSCALOOSA	AL		01/30/2025		0	0	(17)	0	0	(17)	0	1,753	1,737	0	0	0
1000463337	FRUITLAND PARK	FL		01/30/2025		0	0	(29)	0	0	(29)	0	1,472	1,444	0	0	0
1000463339	ARLINGTON	MA		01/30/2025		0	0	(127)	0	0	(127)	0	8,050	7,923	0	0	0
1000463341	NEW BERLIN	WI		01/30/2025		0	0	(51)	0	0	(51)	0	10,342	10,292	0	0	0
1000463345	ROCHESTER	NY		01/30/2025		0	0	(12)	0	0	(12)	0	799	788	0	0	0
1000463349	ASTORIA	NY		01/30/2025		0	0	(33)	0	0	(33)	0	5,189	5,155	0	0	0
1000463351	KIHEI	HI		01/30/2025		0	0	(118)	0	0	(118)	0	5,203	5,085	0	0	0
1000463353	CHATTANOOGA	TN		01/30/2025		0	0	(43)	0	0	(43)	0	1,789	1,747	0	0	0
1000463355	ENDICOTT	NY		01/30/2025		0	0	(29)	0	0	(29)	0	1,060	1,031	0	0	0
1000463359	HUMBLE	TX		01/30/2025		0	0	(36)	0	0	(36)	0	3,110	3,074	0	0	0
1000463361	HIALEAH	FL		01/30/2025		0	0	(70)	0	0	(70)	0	9,500	9,430	0	0	0
1000463369	SAN FERNANDO	CA		01/30/2025		0	0	(90)	0	0	(90)	0	6,195	6,105	0	0	0
1000463373	BROOKLYN	NY		01/30/2025		0	0	27	0	0	27	0	9,516	9,543	0	0	0
1000463375	NEWBURGH	NY		01/30/2025		0	0	(41)	0	0	(41)	0	2,009	1,969	0	0	0
1000463379	BUFORD	GA		01/30/2025		0	0	(33)	0	0	(33)	0	2,716	2,683	0	0	0
1000463381	CHELSEA	ME		01/30/2025		0	0	(36)	0	0	(36)	0	2,162	2,126	0	0	0
1000463383	MIAMI	FL		01/30/2025		0	0	(67)	0	0	(67)	0	6,260	6,193	0	0	0
1000463385	WATERBURY	CT		01/30/2025		0	0	(21)	0	0	(21)	0	2,653	2,632	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000463387	BROOKLYN	NY		01/30/2025		0	0	(32)	0	0	(32)	0	3,986	3,955	0	0	0
1000463389	RAEFORD	NC		01/30/2025		0	0	(35)	0	0	(35)	0	2,467	2,433	0	0	0
1000463391	CARROLLTON	TX		01/30/2025		0	0	(18)	0	0	(18)	0	1,583	1,565	0	0	0
1000463393	CHICAGO	IL		01/30/2025		0	0	(27)	0	0	(27)	0	2,779	2,752	0	0	0
1000463395	FORT WALTON BEACH	FL		01/30/2025		0	0	(56)	0	0	(56)	0	6,623	6,568	0	0	0
1000463397	BELLEROSE	NY		01/30/2025		0	0	(119)	0	0	(119)	0	6,187	6,068	0	0	0
1000463401	MIDDLETOWN	NY		01/30/2025		0	0	(39)	0	0	(39)	0	2,030	1,991	0	0	0
1000463407	BELLEROSE	NY		01/30/2025		0	0	(103)	0	0	(103)	0	6,544	6,440	0	0	0
1000463409	BERLIN	NH		01/30/2025		0	0	(27)	0	0	(27)	0	1,118	1,091	0	0	0
1000463411	NEWMAN	CA		01/30/2025		0	0	(2)	0	0	(2)	0	355	353	0	0	0
1000463413	MARINA	CA		01/30/2025		0	0	(1)	0	0	(1)	0	349	348	0	0	0
1000463415	SEASIDE	CA		01/30/2025		0	0	0	0	0	0	0	123	123	0	0	0
1000463417	NEWMAN	CA		01/30/2025		0	0	(1)	0	0	(1)	0	414	413	0	0	0
1000463419	PHILADELPHIA	PA		01/30/2025		0	0	(13)	0	0	(13)	0	1,320	1,307	0	0	0
1000463423	SPRING	TX		01/30/2025		0	0	(62)	0	0	(62)	0	3,251	3,188	0	0	0
1000463425	WEST PALM BEACH	FL		01/30/2025		0	0	(21)	0	0	(21)	0	1,024	1,003	0	0	0
1000463427	MONTGOMERY	TX		01/30/2025		0	0	(23)	0	0	(23)	0	2,281	2,258	0	0	0
1000463429	WEST PALM BEACH	FL		01/30/2025		0	0	(17)	0	0	(17)	0	854	836	0	0	0
1000463431	CAPE CORAL	FL		01/30/2025		0	0	(60)	0	0	(60)	0	2,843	2,783	0	0	0
1000463433	MINNEOLA	FL		01/30/2025		0	0	(80)	0	0	(80)	0	6,334	6,254	0	0	0
1000463435	CAPE CORAL	FL		01/30/2025		0	0	(56)	0	0	(56)	0	2,847	2,791	0	0	0
1000463437	TOMBALL	TX		01/30/2025		0	0	(38)	0	0	(38)	0	2,476	2,438	0	0	0
1000463441	EAGLE LAKE	FL		01/30/2025		0	0	(44)	0	0	(44)	0	2,016	1,972	0	0	0
1000463445	KEARNS	UT		01/30/2025		0	0	(30)	0	0	(30)	0	3,058	3,028	0	0	0
1000463453	SAN ANTONIO	FL		01/30/2025		0	0	(52)	0	0	(52)	0	3,717	3,664	0	0	0
1000463455	WEST HAVEN	CT		01/30/2025		0	0	(56)	0	0	(56)	0	2,918	2,862	0	0	0
1000463457	WHITEFISH BAY	WI		01/30/2025		0	0	(20)	0	0	(20)	0	3,215	3,195	0	0	0
1000463461	WINTER GARDEN	FL		01/30/2025		0	0	(64)	0	0	(64)	0	16,617	16,553	0	0	0
1000463463	SPRINGFIELD	MA		01/30/2025		0	0	(20)	0	0	(20)	0	3,603	3,583	0	0	0
1000463471	ALVATON	KY		01/30/2025		0	0	(16)	0	0	(16)	0	2,297	2,281	0	0	0
1000463475	RICHMOND	VA		01/30/2025		0	0	(33)	0	0	(33)	0	1,647	1,614	0	0	0
1000463479	BERTHOUD	CO		01/30/2025		0	0	21	0	0	21	0	4,918	4,939	0	0	0
1000463481	JACKSONVILLE	FL		01/30/2025		0	0	(58)	0	0	(58)	0	4,352	4,294	0	0	0
1000463483	BALTIMORE	MD		01/30/2025		0	0	(40)	0	0	(40)	0	2,035	1,995	0	0	0
1000463485	DAVENPORT	FL		01/30/2025		0	0	(41)	0	0	(41)	0	2,270	2,230	0	0	0
1000463487	TUCSON	AZ		01/30/2025		0	0	(17)	0	0	(17)	0	2,624	2,607	0	0	0
1000463491	SPRING	TX		01/30/2025		0	0	(10)	0	0	(10)	0	1,756	1,747	0	0	0
1000463495	MIDLOTHIAN	VA		01/30/2025		0	0	(6)	0	0	(6)	0	3,988	3,983	0	0	0
1000463499	PORT SAINT LUCIE	FL		01/30/2025		0	0	(15)	0	0	(15)	0	1,605	1,590	0	0	0
1000463505	CONYERS	GA		01/30/2025		0	0	(212)	0	0	(212)	0	7,344	7,132	0	0	0
1000463507	LITHONIA	GA		01/30/2025		0	0	(11)	0	0	(11)	0	1,040	1,029	0	0	0
1000463509	SPRING	TX		01/30/2025		0	0	5	0	0	5	0	1,744	1,749	0	0	0
1000463517	EUCLID	OH		01/30/2025		0	0	(10)	0	0	(10)	0	1,076	1,066	0	0	0
1000463519	APOLLO BEACH	FL		01/30/2025		0	0	(114)	0	0	(114)	0	8,379	8,265	0	0	0
1000463525	COLD SPRING	KY		01/30/2025		0	0	(43)	0	0	(43)	0	1,779	1,736	0	0	0
1000463527	UNION CITY	GA		01/30/2025		0	0	(14)	0	0	(14)	0	2,630	2,616	0	0	0
1000463529	SAYREVILLE	NJ		01/30/2025		0	0	0	0	0	0	0	4,399	4,399	0	0	0
1000463537	MIAMI	FL		01/30/2025		0	0	(15)	0	0	(15)	0	3,171	3,157	0	0	0
1000463539	NEWBURGH	NY		01/30/2025		0	0	(35)	0	0	(35)	0	4,273	4,238	0	0	0
1000463541	CHICAGO	IL		01/30/2025		0	0	(37)	0	0	(37)	0	2,519	2,483	0	0	0
1000463543	CHARLOTTE	NC		01/30/2025		0	0	1	0	0	1	0	5,245	5,246	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000463547	ROCHESTER	NY		01/30/2025		0	0	(32)	0	0	(32)	0	1,750	1,717	0	0	0
1000463549	BALTIMORE	MD		01/30/2025		0	0	(13)	0	0	(13)	0	3,040	3,027	0	0	0
1000463551	DUCK	NC		01/30/2025		0	0	(1)	0	0	(1)	0	11,483	11,482	0	0	0
1000463555	ARIZONA CITY	AZ		01/30/2025		0	0	0	0	0	0	0	3,193	3,193	0	0	0
1000464395	ROCHESTER	NY		11/26/2024		110,133	0	(12)	0	0	(12)	0	1,978	1,965	0	0	0
1000464405	CLEVELAND	OH		11/26/2024		99,330	0	(9)	0	0	(9)	0	900	891	0	0	0
1000464407	MARINETTE	WI		11/26/2024		203,285	0	(26)	0	0	(26)	0	1,865	1,839	0	0	0
1000464411	BALTIMORE	MD		11/26/2024		159,304	0	(16)	0	0	(16)	0	1,518	1,503	0	0	0
1000464413	BALTIMORE	MD		11/26/2024		698,431	0	(45)	0	0	(45)	0	7,686	7,641	0	0	0
1000464423	TROTWOOD	OH		11/26/2024		155,824	0	(26)	0	0	(26)	0	1,375	1,349	0	0	0
1000464425	BALTIMORE	MD		11/26/2024		201,456	0	(29)	0	0	(29)	0	1,822	1,793	0	0	0
1000464427	GREENSBORO	NC		11/26/2024		138,788	0	(23)	0	0	(23)	0	1,322	1,299	0	0	0
1000464429	CHANDLER	IN		11/26/2024		172,430	0	(35)	0	0	(35)	0	1,596	1,561	0	0	0
1000464431	ANDERSON	IN		11/26/2024		179,574	0	(16)	0	0	(16)	0	1,738	1,722	0	0	0
1000464437	BALTIMORE	MD		11/26/2024		172,789	0	(25)	0	0	(25)	0	1,590	1,565	0	0	0
1000464441	INDIANAPOLIS	IN		11/26/2024		131,930	0	(20)	0	0	(20)	0	1,207	1,187	0	0	0
1000464445	STATESVILLE	NC		11/26/2024		104,648	0	(17)	0	0	(17)	0	955	938	0	0	0
1000464453	JACKSONVILLE	NC		11/26/2024		91,668	0	(10)	0	0	(10)	0	994	984	0	0	0
1000464455	JACKSONVILLE	NC		11/26/2024		117,505	0	(12)	0	0	(12)	0	1,343	1,331	0	0	0
1000464457	BRENTWOOD	MD		11/26/2024		320,373	0	(42)	0	0	(42)	0	2,953	2,912	0	0	0
1000464463	LEHIGH ACRES	FL		11/26/2024		172,674	0	(24)	0	0	(24)	0	1,752	1,728	0	0	0
1000464467	BALTIMORE	MD		11/26/2024		134,342	0	(23)	0	0	(23)	0	1,333	1,311	0	0	0
1000464475	DETROIT	MI		11/26/2024		84,376	0	(13)	0	0	(13)	0	812	799	0	0	0
1000464477	SAN ANTONIO	TX		11/26/2024		194,186	0	(29)	0	0	(29)	0	1,800	1,772	0	0	0
1000464485	CLEVELAND HEIGHTS	OH		11/26/2024		115,183	0	(14)	0	0	(14)	0	1,048	1,034	0	0	0
1000464487	LANCASTER	OH		11/26/2024		170,230	0	12	0	0	12	0	1,910	1,922	0	0	0
1000464489	PATERSON	NJ		11/26/2024		439,982	0	(39)	0	0	(39)	0	4,302	4,263	0	0	0
1000464491	CLEVELAND	OH		11/26/2024		92,881	0	(7)	0	0	(7)	0	712	705	0	0	0
1000464499	EGG HARBOR CITY	NJ		11/26/2024		191,305	0	(23)	0	0	(23)	0	1,766	1,744	0	0	0
1000464505	GRAYSON	GA		11/26/2024		260,570	0	(26)	0	0	(26)	0	2,637	2,611	0	0	0
1000464509	LOUISVILLE	KY		11/26/2024		126,648	0	(27)	0	0	(27)	0	952	925	0	0	0
1000464511	ST.LOUIS	MO		11/26/2024		227,104	0	(46)	0	0	(46)	0	1,710	1,664	0	0	0
1000464513	EVANSVILLE	IN		11/26/2024		115,977	0	(24)	0	0	(24)	0	900	875	0	0	0
1000464517	MACON	GA		11/26/2024		108,187	0	(24)	0	0	(24)	0	957	933	0	0	0
1000464521	DAYTON	OH		11/26/2024		110,214	0	(11)	0	0	(11)	0	1,079	1,068	0	0	0
1000464525	AKRON	OH		11/26/2024		85,731	0	(7)	0	0	(7)	0	724	716	0	0	0
1000464535	NORWHICH	CT		11/26/2024		286,706	0	(27)	0	0	(27)	0	2,861	2,834	0	0	0
1000464541	CLEVELAND	OH		11/26/2024		75,318	0	(7)	0	0	(7)	0	671	664	0	0	0
1000464543	RICHMOND	VA		11/26/2024		120,307	0	(24)	0	0	(24)	0	1,180	1,156	0	0	0
1000464547	MONTGOMERY	AL		11/26/2024		103,128	0	(14)	0	0	(14)	0	945	931	0	0	0
1000464551	BINGHAMTON	NY		11/26/2024		134,106	0	(16)	0	0	(16)	0	2,897	2,881	0	0	0
1000464563	CLEVELAND	TX		11/26/2024		60,144	0	(1)	0	0	(1)	0	703	702	0	0	0
1000464565	LINTHICUM HEIGHTS	MD		11/26/2024		280,366	0	(49)	0	0	(49)	0	2,585	2,536	0	0	0
1000464571	WEST SPRINGFIELD	MA		11/26/2024		294,650	0	(43)	0	0	(43)	0	2,226	2,183	0	0	0
1000464573	NORTH CHARLESTON	SC		11/26/2024		204,193	0	(37)	0	0	(37)	0	1,795	1,758	0	0	0
1000464575	COLUMBUS	OH		11/26/2024		151,230	0	(16)	0	0	(16)	0	1,426	1,409	0	0	0
1000464577	COLUMBUS	OH		11/26/2024		156,392	0	(18)	0	0	(18)	0	1,510	1,491	0	0	0
1000464579	COLUMBUS	OH		11/26/2024		160,696	0	(19)	0	0	(19)	0	1,551	1,532	0	0	0
1000464581	BALTIMORE	MD		11/26/2024		204,170	0	(23)	0	0	(23)	0	1,982	1,959	0	0	0
1000464593	PHILADELPHIA	PA		11/26/2024		175,024	0	(16)	0	0	(16)	0	1,589	1,573	0	0	0
1000464599	DETROIT	MI		11/26/2024		99,983	0	32	0	0	32	0	1,329	1,361	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000464603	NEWARK	DE		11/26/2024		191,865	0	(19)	0	0	(19)	0	1,939	1,920	0	0	0
1000464607	RALEIGH	NC		11/26/2024		307,180	0	(49)	0	0	(49)	0	2,937	2,888	0	0	0
1000464609	WESTBURY	NY		11/26/2024		529,242	0	(22)	0	0	(22)	0	5,458	5,437	0	0	0
1000464615	WASHINGTON	DC		11/26/2024		198,510	0	(31)	0	0	(31)	0	2,053	2,022	0	0	0
1000464617	WEST SENECA	NY		11/26/2024		194,531	0	(16)	0	0	(16)	0	2,065	2,049	0	0	0
1000464619	METAIRIE	LA		11/26/2024		280,429	0	(45)	0	0	(45)	0	2,426	2,381	0	0	0
1000464621	ST. LOUIS	MO		11/26/2024		164,312	0	(21)	0	0	(21)	0	1,599	1,578	0	0	0
1000464623	BALTIMORE	MD		11/26/2024		190,616	0	(31)	0	0	(31)	0	1,768	1,738	0	0	0
1000464625	GASTONIA	NC		11/26/2024		213,578	0	(44)	0	0	(44)	0	1,971	1,927	0	0	0
1000464627	OMAHA	NE		11/26/2024		158,454	0	(23)	0	0	(23)	0	1,467	1,444	0	0	0
1000464629	NEW ORLEANS	LA		11/26/2024		240,922	0	(32)	0	0	(32)	0	2,395	2,363	0	0	0
1000464631	NEW ORLEANS	LA		11/26/2024		240,922	0	(32)	0	0	(32)	0	2,395	2,363	0	0	0
1000464633	PHILADELPHIA	PA		11/26/2024		283,225	0	(27)	0	0	(27)	0	2,299	2,272	0	0	0
1000464637	LANCASTER	OH		11/26/2024		144,488	0	33	0	0	33	0	1,789	1,822	0	0	0
1000464639	MOUNT MORRIS	MI		11/26/2024		86,201	0	(11)	0	0	(11)	0	856	845	0	0	0
1000464641	SILVERTON	OH		11/26/2024		174,359	0	(19)	0	0	(19)	0	1,668	1,649	0	0	0
1000464645	SAINT LOUIS	MO		11/26/2024		172,041	0	(19)	0	0	(19)	0	1,621	1,602	0	0	0
1000464649	ST LOUIS	MO		11/26/2024		109,706	0	(12)	0	0	(12)	0	1,118	1,105	0	0	0
1000464651	GARLAND	TX		11/26/2024		205,471	0	(34)	0	0	(34)	0	1,954	1,920	0	0	0
1000464659	KANSAS CITY	KS		11/26/2024		191,051	0	(15)	0	0	(15)	0	1,921	1,906	0	0	0
1000464663	SOUTH EUCLID	OH		11/26/2024		164,934	0	(16)	0	0	(16)	0	2,858	2,842	0	0	0
1000464667	NEW ORLEANS	LA		11/26/2024		109,580	0	(25)	0	0	(25)	0	1,031	1,006	0	0	0
1000464673	NEW CASTLE	DE		11/26/2024		134,774	0	(28)	0	0	(28)	0	1,117	1,089	0	0	0
1000464675	MUSKEGON	MI		11/26/2024		112,915	0	(10)	0	0	(10)	0	1,241	1,231	0	0	0
1000464677	NASHVILLE	TN		11/26/2024		360,044	0	(50)	0	0	(50)	0	3,571	3,521	0	0	0
1000464679	COLUMBUS	GA		11/26/2024		109,875	0	(13)	0	0	(13)	0	1,099	1,085	0	0	0
1000464681	CLEVELAND	OH		11/26/2024		93,812	0	(8)	0	0	(8)	0	877	869	0	0	0
1000464683	CATONSVILLE	MD		11/26/2024		208,990	0	(34)	0	0	(34)	0	1,926	1,891	0	0	0
1000464691	HENRICO	VA		11/26/2024		316,867	0	(36)	0	0	(36)	0	2,955	2,919	0	0	0
1000464695	XENIA	OH		11/26/2024		115,247	0	(18)	0	0	(18)	0	1,173	1,155	0	0	0
1000464701	CAMBRIDGE	MD		11/26/2024		155,022	0	(25)	0	0	(25)	0	1,417	1,393	0	0	0
1000464705	BURLINGTON	NC		11/26/2024		140,066	0	(15)	0	0	(15)	0	1,437	1,422	0	0	0
1000464707	GARNER	NC		11/26/2024		169,301	0	(30)	0	0	(30)	0	1,599	1,569	0	0	0
1000464711	COLUMBIA	SC		11/26/2024		89,481	0	(13)	0	0	(13)	0	779	766	0	0	0
1000464713	BRIDGEPORT	CT		11/26/2024		412,242	0	(58)	0	0	(58)	0	3,892	3,834	0	0	0
1000464715	KINGS MOUNTAIN	NC		11/26/2024		148,204	0	(19)	0	0	(19)	0	1,353	1,334	0	0	0
1000464721	CINCINNATI	OH		11/26/2024		138,083	0	26	0	0	26	0	1,673	1,699	0	0	0
1000464723	HILTON	NY		11/26/2024		433,593	0	(57)	0	0	(57)	0	4,329	4,272	0	0	0
1000464727	ELKTON	MD		11/26/2024		237,323	0	(37)	0	0	(37)	0	1,862	1,825	0	0	0
1000464729	RAYTOWN	MO		11/26/2024		163,209	0	(23)	0	0	(23)	0	1,650	1,627	0	0	0
1000464904	CLIFTON FORGE	VA		02/04/2025		0	0	(2)	0	0	(2)	0	769	766	0	0	0
1000464906	HARRISONBURG	VA		12/13/2024		181,645	0	(4)	0	0	(4)	0	1,964	1,960	0	0	0
1000464908	TROY	NY		12/13/2024		307,965	0	(32)	0	0	(32)	0	2,443	2,410	0	0	0
1000464910	GLENDALE	AZ		12/13/2024		378,515	0	(35)	0	0	(35)	0	3,508	3,473	0	0	0
1000464917	HOUSTON	TX		12/20/2024		77,208	0	(9)	0	0	(9)	0	695	686	0	0	0
1000464923	RALEIGH	NC		12/20/2024		253,431	0	(10)	0	0	(10)	0	3,787	3,777	0	0	0
1000464939	CHAPEL HILL	NC		12/20/2024		330,319	0	(59)	0	0	(59)	0	4,461	4,402	0	0	0
1000464943	VALRICO	FL		12/13/2024		236,765	0	37	0	0	37	0	2,739	2,776	0	0	0
1000464951	INDIANAPOLIS	IN		12/13/2024		140,517	0	(11)	0	0	(11)	0	1,338	1,326	0	0	0
1000464953	ROCK HILL	SC		12/20/2024		214,291	0	(16)	0	0	(16)	0	2,084	2,068	0	0	0
1000464955	GASTONIA	NC		12/13/2024		215,692	0	(25)	0	0	(25)	0	1,933	1,908	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000464957	GASTONIA	NC		12/13/2024		398,881	0	(49)	0	0	(49)	0	3,509	3,460	0	0	0
1000464961	NORTH ROYALTON	OH		12/20/2024		195,396	0	(20)	0	0	(20)	0	1,741	1,721	0	0	0
1000464969	ORLANDO	FL		12/20/2024		174,827	0	(16)	0	0	(16)	0	1,557	1,540	0	0	0
1000464977	PHENIX CITY	AL		12/13/2024		81,036	0	(10)	0	0	(10)	0	746	737	0	0	0
1000464979	COLUMBUS	GA		12/20/2024		120,666	0	(15)	0	0	(15)	0	1,235	1,221	0	0	0
1000464985	HUNTSVILLE	AL		12/13/2024		142,287	0	(25)	0	0	(25)	0	3,207	3,182	0	0	0
1000464987	HUNTSVILLE	AL		12/13/2024		142,287	0	(11)	0	0	(11)	0	1,411	1,400	0	0	0
1000464989	HUNTSVILLE	AL		12/13/2024		142,287	0	(25)	0	0	(25)	0	3,207	3,182	0	0	0
1000464991	JUPITER	FL		12/13/2024		310,383	0	(105)	0	0	(105)	0	10,913	10,809	0	0	0
1000464995	ESSEX	MD		12/13/2024		203,096	0	(19)	0	0	(19)	0	1,972	1,953	0	0	0
1000464997	COVINGTON	KY		12/20/2024		114,980	0	(7)	0	0	(7)	0	1,093	1,086	0	0	0
1000464999	REX	GA		12/13/2024		204,367	0	(21)	0	0	(21)	0	1,912	1,892	0	0	0
1000465001	RIVERDALE	GA		12/13/2024		204,766	0	(22)	0	0	(22)	0	1,914	1,892	0	0	0
1000465005	MILWAUKEE	WI		12/20/2024		134,705	0	(14)	0	0	(14)	0	1,202	1,188	0	0	0
1000465016	MEMPHIS	TN		02/04/2025		0	0	(221)	0	0	(221)	0	22,672	22,450	0	0	0
1000465027	CINCINNATI	OH		02/04/2025		0	0	(5)	0	0	(5)	0	633	628	0	0	0
1000465029	CINCINNATI	OH		02/04/2025		0	0	(26)	0	0	(26)	0	2,443	2,417	0	0	0
1000465031	TALLAHASSEE	FL		12/13/2024		111,079	0	(11)	0	0	(11)	0	1,038	1,027	0	0	0
1000465033	CINCINNATI	OH		02/04/2025		0	0	(5)	0	0	(5)	0	700	696	0	0	0
1000465037	COLUMBUS	OH		12/20/2024		205,940	0	(24)	0	0	(24)	0	1,845	1,821	0	0	0
1000465041	COLUMBUS	GA		12/13/2024		292,777	0	(46)	0	0	(46)	0	3,203	3,158	0	0	0
1000465045	SOUTHAVEN	MS		12/20/2024		124,418	0	(18)	0	0	(18)	0	1,113	1,095	0	0	0
1000465047	ORLANDO	FL		12/20/2024		227,049	0	(21)	0	0	(21)	0	2,026	2,005	0	0	0
1000465051	ALAMOGORDO	NM		02/04/2025		0	0	(8)	0	0	(8)	0	1,096	1,088	0	0	0
1000465055	FUQUAY-VARINA	NC		12/20/2024		205,938	0	(20)	0	0	(20)	0	2,075	2,055	0	0	0
1000465066	KYLE	TX		12/20/2024		186,213	0	(2)	0	0	(2)	0	1,974	1,972	0	0	0
1000465068	ROANOKE	VA		02/04/2025		0	0	(8)	0	0	(8)	0	825	817	0	0	0
1000465070	CINCINNATI	OH		12/20/2024		174,504	0	(16)	0	0	(16)	0	1,632	1,617	0	0	0
1000465085	INDIANAPOLIS	IN		12/13/2024		111,058	0	(12)	0	0	(12)	0	988	976	0	0	0
1000465089	PHILADELPHIA	PA		02/04/2025		0	0	(13)	0	0	(13)	0	1,727	1,714	0	0	0
1000465093	WINCHESTER	VA		12/13/2024		299,584	0	(25)	0	0	(25)	0	2,840	2,815	0	0	0
1000465095	STEPHENS CITY	VA		12/13/2024		235,388	0	(20)	0	0	(20)	0	2,231	2,212	0	0	0
1000465097	CROSS JUNCTION	VA		12/13/2024		231,470	0	(20)	0	0	(20)	0	2,215	2,195	0	0	0
1000465099	GARFIELD HEIGHTS	OH		12/20/2024		90,470	0	(6)	0	0	(6)	0	816	809	0	0	0
1000465105	GARFIELD HEIGHTS	OH		12/20/2024		90,559	0	(7)	0	0	(7)	0	816	809	0	0	0
1000465107	CINCINNATI	OH		02/04/2025		0	0	(15)	0	0	(15)	0	1,986	1,971	0	0	0
1000465111	LEESBURG	FL		02/04/2025		0	0	(64)	0	0	(64)	0	6,341	6,277	0	0	0
1000465116	OCALA	FL		12/20/2024		1,093,861	0	(98)	0	0	(98)	0	10,782	10,684	0	0	0
1000465123	AKRON	OH		02/04/2025		0	0	(9)	0	0	(9)	0	960	951	0	0	0
1000465125	VARIOUS	OH		12/20/2024		404,210	0	(16)	0	0	(16)	0	2,638	2,623	0	0	0
1000465130	HAMDEN	CT		12/04/2024		119,296	0	(14)	0	0	(14)	0	1,235	1,220	0	0	0
1000465135	TRENTON	NJ		12/04/2024		111,558	0	(13)	0	0	(13)	0	1,066	1,053	0	0	0
1000465144	AMARILLO	TX		12/04/2024		1,075,674	0	8	0	0	8	0	12,691	12,699	0	0	0
1000465158	KANSAS CITY	MO		12/04/2024		83,260	0	5	0	0	5	0	1,648	1,653	0	0	0
1000465160	BROOKLYN	NY		12/04/2024		465,105	0	(79)	0	0	(79)	0	4,875	4,796	0	0	0
1000465166	MILWAUKEE	WI		12/04/2024		99,802	0	(6)	0	0	(6)	0	1,233	1,227	0	0	0
1000465170	SCRANTON	PA		12/04/2024		137,280	0	(11)	0	0	(11)	0	1,350	1,339	0	0	0
1000465178	FALL RIVER	MA		12/04/2024		478,645	0	(80)	0	0	(80)	0	6,106	6,026	0	0	0
1000465182	PHILADELPHIA	PA		12/04/2024		542,655	0	(37)	0	0	(37)	0	5,646	5,609	0	0	0
1000465184	HIGH POINT	NC		12/04/2024		121,931	0	(10)	0	0	(10)	0	1,258	1,248	0	0	0
1000465196	BAYTOWN	TX		12/04/2024		118,490	0	(388)	0	0	(388)	0	12,209	11,821	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000465198	CHERRY HILL	NJ		12/04/2024		226,596	0	(30)	0	0	(30)	0	2,058	2,028	0	0	0
1000465223	CUTLER BAY	FL		12/20/2024		454,680	0	(54)	0	0	(54)	0	3,986	3,931	0	0	0
1000465225	HARRISBURG	PA		02/04/2025		0	0	0	0	0	0	0	240	240	0	0	0
1000465227	SHELBY	NC		12/13/2024		165,958	0	(16)	0	0	(16)	0	1,601	1,585	0	0	0
1000465235	NORFOLK	VA		12/20/2024		241,668	0	(29)	0	0	(29)	0	2,186	2,156	0	0	0
1000465243	CINCINNATI	OH		12/20/2024		140,591	0	(21)	0	0	(21)	0	1,158	1,137	0	0	0
1000465245	WINCHESTER	VA		02/04/2025		0	0	(30)	0	0	(30)	0	2,730	2,700	0	0	0
1000465247	DECATUR	AL		12/13/2024		141,866	0	(23)	0	0	(23)	0	1,236	1,212	0	0	0
1000465249	GAINESVILLE	FL		12/20/2024		129,196	0	(16)	0	0	(16)	0	1,277	1,261	0	0	0
1000465253	HUNTSVILLE	AL		12/20/2024		145,327	0	(24)	0	0	(24)	0	1,255	1,231	0	0	0
1000465255	PHILADELPHIA	PA		02/04/2025		0	0	(10)	0	0	(10)	0	1,454	1,444	0	0	0
1000465259	SUNRISE	FL		12/20/2024		545,919	0	64	0	0	64	0	6,418	6,481	0	0	0
1000465263	GALVESTON	TX		02/04/2025		0	0	(38)	0	0	(38)	0	3,199	3,161	0	0	0
1000465265	IRONDEQUOIT	NY		02/04/2025		0	0	(11)	0	0	(11)	0	1,334	1,323	0	0	0
1000465267	JACKSON	MS		02/04/2025		0	0	(11)	0	0	(11)	0	676	664	0	0	0
1000465269	FAYETTEVILLE	NC		02/04/2025		0	0	(23)	0	0	(23)	0	2,220	2,197	0	0	0
1000465271	BILOXI	MS		12/20/2024		134,992	0	(15)	0	0	(15)	0	1,213	1,198	0	0	0
1000465275	TAMPA	FL		02/04/2025		0	0	(65)	0	0	(65)	0	5,731	5,667	0	0	0
1000465277	ATLANTA	GA		02/04/2025		0	0	(21)	0	0	(21)	0	1,435	1,414	0	0	0
1000465279	SCHENECTADY	NY		02/04/2025		0	0	(13)	0	0	(13)	0	1,461	1,447	0	0	0
1000465281	SCHENECTADY	NY		02/04/2025		0	0	(14)	0	0	(14)	0	1,464	1,450	0	0	0
1000465283	TAMPA	FL		02/04/2025		0	0	(21)	0	0	(21)	0	1,697	1,676	0	0	0
1000465285	CAMDEN	NJ		02/04/2025		0	0	(109)	0	0	(109)	0	11,921	11,811	0	0	0
1000465298	ALBANY	GA		12/20/2024		101,125	0	(12)	0	0	(12)	0	905	893	0	0	0
1000465300	UTICA	NY		02/04/2025		0	0	(12)	0	0	(12)	0	1,283	1,270	0	0	0
1000465302	MARIETTA	GA		12/20/2024		402,098	0	(48)	0	0	(48)	0	3,525	3,476	0	0	0
1000465304	TROY	NY		12/20/2024		144,594	0	(17)	0	0	(17)	0	1,248	1,230	0	0	0
1000465308	SAVANNAH	GA		02/04/2025		0	0	(14)	0	0	(14)	0	1,392	1,377	0	0	0
1000465320	FOREST CITY	NC		02/04/2025		0	0	(13)	0	0	(13)	0	1,197	1,184	0	0	0
1000465322	WASHINGTON	DC		12/20/2024		556,606	0	(52)	0	0	(52)	0	4,946	4,894	0	0	0
1000465324	WASHINGTON	DC		02/04/2025		0	0	(55)	0	0	(55)	0	4,389	4,334	0	0	0
1000465326	MILTON	FL		02/04/2025		0	0	(48)	0	0	(48)	0	6,372	6,324	0	0	0
1000465339	BURLINGTON	KY		02/04/2025		0	0	(16)	0	0	(16)	0	1,966	1,950	0	0	0
1000465347	BRIDGEVIEW	IL		03/11/2025		0	0	(23)	0	0	(23)	0	1,769	1,747	0	0	0
1000465349	VARIOUS	MD		03/11/2025		0	0	(111)	0	0	(111)	0	5,409	5,299	0	0	0
1000465355	VARIOUS	GA		02/04/2025		0	0	(96)	0	0	(96)	0	16,163	16,067	0	0	0
1000465367	MIDLAND	TX		02/04/2025		0	0	(12)	0	0	(12)	0	1,085	1,072	0	0	0
1000465396	VARIOUS	PA		12/04/2024		695,250	0	(19)	0	0	(19)	0	5,215	5,196	0	0	0
1000465420	JERSEY CITY	NJ		12/04/2024		525,536	0	(4)	0	0	(4)	0	3,703	3,699	0	0	0
1000465442	FORT LAUDERDALE	FL		12/04/2024		802,297	0	(17)	0	0	(17)	0	6,205	6,187	0	0	0
1000465470	ELIZABETH	NJ		12/04/2024		390,419	0	(18)	0	0	(18)	0	2,222	2,204	0	0	0
1000465495	QUEENS	NY		12/04/2024		487,526	0	7	0	0	7	0	4,111	4,119	0	0	0
1000465505	DALLAS	TX		12/04/2024		231,883	0	2	0	0	2	0	2,579	2,580	0	0	0
1000465507	BROADVIEW	IL		12/04/2024		240,927	0	(4)	0	0	(4)	0	1,803	1,799	0	0	0
1000465513	PHOENIX	AZ		12/04/2024		268,935	0	1	0	0	1	0	2,268	2,269	0	0	0
1000465537	GRAPEVINE	TX		12/04/2024		180,088	0	10	0	0	10	0	1,748	1,758	0	0	0
1000465572	NAUGATUCK	CT		12/04/2024		150,438	0	(3)	0	0	(3)	0	1,169	1,167	0	0	0
1000465582	HANOVER PARK	IL		12/04/2024		205,868	0	(9)	0	0	(9)	0	1,487	1,477	0	0	0
1000465600	ROANOKE	VA		12/10/2024		164,654	0	19	0	0	19	0	1,949	1,969	0	0	0
1000465624	ROANOKE	VA		12/10/2024		221,408	0	(1)	0	0	(1)	0	2,303	2,302	0	0	0
1000465643	GROSSE POINTE FARMS	MI		12/10/2024		402,862	0	11	0	0	11	0	4,203	4,214	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000465656	FAIRFIELD	OH		03/04/2025		0	0	(13)	0	0	(13)	0	1,203	1,190	0	0	0
1000465669	FAIRFIELD	OH		12/10/2024		286,422	0	(30)	0	0	(30)	0	2,675	2,645	0	0	0
1000465683	COLUMBUS	OH		03/04/2025		0	0	2	0	0	2	0	726	728	0	0	0
1000465685	REIDSVILLE	NC		12/10/2024		140,140	0	(74)	0	0	(74)	0	74,597	74,523	0	0	0
1000465771	COLUMBIA	SC		12/10/2024		178,139	0	(34)	0	0	(34)	0	1,521	1,487	0	0	0
1000465773	BALTIMORE	MD		12/10/2024		86,123	0	(19)	0	0	(19)	0	665	646	0	0	0
1000465783	TOLEDO	OH		12/10/2024		88,179	0	(7)	0	0	(7)	0	744	737	0	0	0
1000465801	MAPLE HEIGHTS	OH		12/10/2024		106,079	0	(9)	0	0	(9)	0	895	886	0	0	0
1000465813	BALTIMORE	MD		12/10/2024		127,713	0	(27)	0	0	(27)	0	1,093	1,066	0	0	0
1000465815	ANDERSON	IN		12/10/2024		76,327	0	(12)	0	0	(12)	0	651	639	0	0	0
1000465819	EUCLID	OH		12/10/2024		92,819	0	(8)	0	0	(8)	0	929	921	0	0	0
1000465823	BALTIMORE	MD		12/10/2024		103,966	0	(15)	0	0	(15)	0	996	980	0	0	0
1000465835	CATONSVILLE	MD		12/10/2024		326,434	0	(38)	0	0	(38)	0	3,135	3,098	0	0	0
1000465845	REDFORD	MI		12/10/2024		74,935	0	(14)	0	0	(14)	0	598	584	0	0	0
1000465865	WINSTON-SALEM	NC		12/10/2024		76,124	0	(12)	0	0	(12)	0	709	696	0	0	0
1000465913	HENDERSON	NC		12/10/2024		107,118	0	(15)	0	0	(15)	0	991	976	0	0	0
1000465989	GOLDSBORO	NC		12/10/2024		102,347	0	(20)	0	0	(20)	0	851	831	0	0	0
1000467609	POTTSTOWN	PA		12/13/2024		127,958	0	(11)	0	0	(11)	0	1,123	1,113	0	0	0
1000467725	DETROIT	MI		12/17/2024		135,268	0	(19)	0	0	(19)	0	1,032	1,014	0	0	0
1000467759	PITTSBURGH	PA		12/17/2024		152,489	0	(10)	0	0	(10)	0	1,105	1,095	0	0	0
1000467789	DETROIT	MI		12/17/2024		90,976	0	(12)	0	0	(12)	0	678	666	0	0	0
1000467791	DETROIT	MI		12/17/2024		80,493	0	(12)	0	0	(12)	0	580	569	0	0	0
1000467797	BALTIMORE	MD		12/17/2024		124,375	0	(15)	0	0	(15)	0	921	907	0	0	0
1000467809	CLEVELAND HEIGHTS	OH		12/17/2024		102,106	0	(8)	0	0	(8)	0	874	866	0	0	0
1000467828	BALTIMORE	MD		12/17/2024		184,187	0	(15)	0	0	(15)	0	1,473	1,458	0	0	0
1000467834	MAPLE HEIGHTS	OH		12/17/2024		96,071	0	(6)	0	0	(6)	0	723	717	0	0	0
1000467836	MAPLE HEIGHTS	OH		12/17/2024		86,795	0	(6)	0	0	(6)	0	653	648	0	0	0
1000467838	BALTIMORE	MD		12/17/2024		145,991	0	(13)	0	0	(13)	0	1,190	1,177	0	0	0
1000467848	SAVANNAH	GA		12/17/2024		157,347	0	(17)	0	0	(17)	0	1,301	1,284	0	0	0
1000467852	JACKSON	MS		12/17/2024		85,668	0	(1,204)	0	0	(1,204)	0	908	(296)	0	0	0
1000467854	NORCROSS	GA		12/17/2024		195,736	0	(22)	0	0	(22)	0	1,581	1,559	0	0	0
1000467860	SUMTER	SC		12/17/2024		102,021	0	(13)	0	0	(13)	0	721	708	0	0	0
1000467926	BALTIMORE	MD		12/17/2024		209,984	0	(21)	0	0	(21)	0	1,868	1,847	0	0	0
1000467936	WEST ROXBURY	MA		12/17/2024		488,524	0	0	0	0	0	0	5,000	5,000	0	0	0
1000467938	HARRISBURG	PA		12/17/2024		75,964	0	(5)	0	0	(5)	0	551	546	0	0	0
1000467942	DETROIT	MI		12/17/2024		151,665	0	(19)	0	0	(19)	0	1,175	1,157	0	0	0
1000467946	HORN LAKE	MS		12/17/2024		102,671	0	(10)	0	0	(10)	0	827	817	0	0	0
1000467958	PHILADELPHIA	PA		12/17/2024		392,069	0	(54)	0	0	(54)	0	2,708	2,655	0	0	0
1000467962	KANKAKEE	IL		12/17/2024		87,611	0	(13)	0	0	(13)	0	633	621	0	0	0
1000467990	BALTIMORE	MD		12/17/2024		113,010	0	(10)	0	0	(10)	0	930	919	0	0	0
1000468010	OLATHE	KS		12/17/2024		268,981	0	(31)	0	0	(31)	0	2,211	2,180	0	0	0
1000468012	BALTIMORE	MD		12/17/2024		157,004	0	(19)	0	0	(19)	0	1,280	1,261	0	0	0
1000468018	COLUMBIA	SC		12/17/2024		135,942	0	(15)	0	0	(15)	0	1,014	999	0	0	0
1000468022	WAUKESHA	WI		12/17/2024		263,186	0	(8)	0	0	(8)	0	2,494	2,486	0	0	0
1000468036	GARFIELD HEIGHTS	OH		12/17/2024		126,821	0	(14)	0	0	(14)	0	996	982	0	0	0
1000468042	HARTFORD	CT		12/17/2024		241,568	0	(18)	0	0	(18)	0	1,944	1,926	0	0	0
1000468044	REYNOLDSBURG	OH		12/17/2024		188,848	0	(6)	0	0	(6)	0	1,639	1,634	0	0	0
1000468048	MONTGOMERY	AL		12/17/2024		140,735	0	(16)	0	0	(16)	0	1,075	1,059	0	0	0
1000468083	WESTMINSTER	MD		12/17/2024		257,690	0	(23)	0	0	(23)	0	2,163	2,140	0	0	0
1000468091	TOMS RIVER	NJ		12/17/2024		527,044	0	(26)	0	0	(26)	0	4,400	4,373	0	0	0
1000468177	DAYTONA BEACH	FL		12/18/2024		192,002	0	(3)	0	0	(3)	0	1,695	1,692	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000468183	VARIOUS	OH		12/18/2024		410,683	0	8	0	0	8	0	3,942	3,950	0	0	0
1000468187	DAYTON	OH		12/18/2024		137,174	0	12	0	0	12	0	1,392	1,405	0	0	0
1000468197	LAREDO	TX		12/18/2024		171,781	0	19	0	0	19	0	1,779	1,798	0	0	0
1000468208	RICHMOND	VA		12/18/2024		213,814	0	5	0	0	5	0	2,089	2,094	0	0	0
1000468224	SOUTH HADLEY	MA		12/18/2024		354,785	0	6	0	0	6	0	3,070	3,075	0	0	0
1000468254	FAYETTEVILLE	NC		12/18/2024		240,853	0	(1)	0	0	(1)	0	2,250	2,248	0	0	0
1000468256	BALTIMORE	MD		12/18/2024		167,914	0	0	0	0	0	0	1,597	1,598	0	0	0
1000468275	PITTSBURGH	PA		12/18/2024		169,981	0	6	0	0	6	0	1,634	1,640	0	0	0
1000468281	CINCINNATI	OH		12/18/2024		203,364	0	(13)	0	0	(13)	0	1,697	1,685	0	0	0
1000468293	LEHIGH ACRES	FL		12/18/2024		172,341	0	(1)	0	0	(1)	0	1,637	1,636	0	0	0
1000468812	JACKSONVILLE	FL		12/20/2024		141,578	0	22	0	0	22	0	1,536	1,557	0	0	0
1000468814	JACKSONVILLE	FL		12/20/2024		142,304	0	22	0	0	22	0	1,544	1,565	0	0	0
1000468816	GARY	IN		12/20/2024		89,538	0	12	0	0	12	0	954	965	0	0	0
1000468818	SMYRNA	GA		12/20/2024		134,505	0	18	0	0	18	0	1,582	1,599	0	0	0
1000468822	DECATUR	AL		12/20/2024		131,487	0	(8)	0	0	(8)	0	1,235	1,227	0	0	0
1000469219	GARY	IN		02/04/2025		0	0	(3)	0	0	(3)	0	701	698	0	0	0
1000469271	DECATUR	GA		02/04/2025		0	0	(5)	0	0	(5)	0	1,834	1,829	0	0	0
1000469293	PARMA	OH		02/04/2025		0	0	(9)	0	0	(9)	0	1,110	1,101	0	0	0
1000469303	HANOVER	PA		03/11/2025		0	0	(7)	0	0	(7)	0	1,671	1,664	0	0	0
1000469307	EULESS	TX		02/04/2025		0	0	26	0	0	26	0	2,098	2,124	0	0	0
1000469311	RICHMOND	VA		03/11/2025		0	0	2	0	0	2	0	1,860	1,862	0	0	0
1000469319	JACKSONVILLE	FL		02/04/2025		0	0	(2)	0	0	(2)	0	1,873	1,871	0	0	0
1000469343	WINCHESTER	VA		02/04/2025		0	0	(1)	0	0	(1)	0	1,330	1,329	0	0	0
1000469357	ELOY	AZ		02/04/2025		0	0	(7)	0	0	(7)	0	1,189	1,182	0	0	0
1000469361	CHICAGO	IL		03/11/2025		0	0	(7)	0	0	(7)	0	1,980	1,972	0	0	0
1000469377	RANDALLSTOWN	MD		02/04/2025		0	0	(10)	0	0	(10)	0	2,619	2,609	0	0	0
1000469406	BEREA	OH		03/11/2025		0	0	(13)	0	0	(13)	0	1,950	1,937	0	0	0
1000469422	TULSA	OK		02/04/2025		0	0	(5)	0	0	(5)	0	990	985	0	0	0
1000469470	EAST HARTFORD	CT		01/14/2025		0	0	(2)	0	0	(2)	0	1,893	1,891	0	0	0
1000469501	CLEVELAND	OH		01/14/2025		0	0	3	0	0	3	0	986	989	0	0	0
1000469507	TAYLOR	MI		01/14/2025		0	0	1	0	0	1	0	899	900	0	0	0
1000469522	HOUSTON	TX		01/14/2025		0	0	13	0	0	13	0	2,328	2,340	0	0	0
1000469538	BRYAN	TX		01/14/2025		0	0	12	0	0	12	0	1,437	1,448	0	0	0
1000469544	DAYTON	OH		01/14/2025		0	0	5	0	0	5	0	897	903	0	0	0
1000469563	HIALEAH	FL		01/14/2025		0	0	9	0	0	9	0	2,226	2,236	0	0	0
1000469573	VARIOUS	OK		01/14/2025		0	0	55	0	0	55	0	4,934	4,989	0	0	0
1000469584	LOS ANGELES	CA		01/14/2025		0	0	(8)	0	0	(8)	0	6,529	6,522	0	0	0
1000469606	SPRING	TX		01/14/2025		0	0	43	0	0	43	0	1,784	1,827	0	0	0
1000469704	ROSEVILLE	MI		01/10/2025		0	0	(3)	0	0	(3)	0	837	834	0	0	0
1000469708	BALTIMORE	MD		01/10/2025		0	0	(13)	0	0	(13)	0	771	758	0	0	0
1000469712	BALTIMORE	MD		01/10/2025		0	0	(3)	0	0	(3)	0	1,008	1,004	0	0	0
1000469729	LOUISVILLE	KY		01/10/2025		0	0	(18)	0	0	(18)	0	698	680	0	0	0
1000469733	LOUISVILLE	KY		01/10/2025		0	0	(17)	0	0	(17)	0	711	694	0	0	0
1000469791	JACKSON	MI		01/10/2025		0	0	545	0	0	545	0	937	1,481	0	0	0
1000469837	BALTIMORE	MD		01/10/2025		0	0	(4)	0	0	(4)	0	1,416	1,411	0	0	0
1000469873	PHILADELPHIA	PA		01/10/2025		0	0	(40)	0	0	(40)	0	3,022	2,982	0	0	0
1000469896	PEARLAND	TX		01/10/2025		0	0	(15)	0	0	(15)	0	1,396	1,381	0	0	0
1000469906	CHESTER	VA		01/10/2025		0	0	(6)	0	0	(6)	0	2,635	2,629	0	0	0
1000469930	BALTIMORE	MD		01/10/2025		0	0	(13)	0	0	(13)	0	1,443	1,430	0	0	0
1000469960	WILMINGTON	DE		01/10/2025		0	0	(37)	0	0	(37)	0	3,135	3,098	0	0	0
1000469989	LORAIN	OH		01/10/2025		0	0	(3)	0	0	(3)	0	606	603	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000469999	BALTIMORE	MD		01/10/2025		0	0	(16)	0	0	(16)	0	2,987	2,971	0	0	0
1000470015	OMAHA	NE		01/10/2025		0	0	(15)	0	0	(15)	0	699	685	0	0	0
1000470021	JACKSON	MI		01/10/2025		0	0	(16)	0	0	(16)	0	738	722	0	0	0
1000470037	MCKEES ROCKS	PA		01/10/2025		0	0	(6)	0	0	(6)	0	672	666	0	0	0
1000470041	AKRON	OH		01/10/2025		0	0	(5)	0	0	(5)	0	642	636	0	0	0
1000470076	DUNDALK	MD		01/10/2025		0	0	(33)	0	0	(33)	0	1,572	1,539	0	0	0
1000470113	WATERBURY	CT		01/16/2025		0	0	(11)	0	0	(11)	0	1,205	1,195	0	0	0
1000470153	TRENTON	NJ		01/16/2025		0	0	(17)	0	0	(17)	0	1,534	1,517	0	0	0
1000470170	WINSTON-SALEM	NC		01/16/2025		0	0	(6)	0	0	(6)	0	910	905	0	0	0
1000470182	BALTIMORE	MD		01/16/2025		0	0	(7)	0	0	(7)	0	1,560	1,553	0	0	0
1000470184	FRESNO	CA		02/03/2025		0	0	(16)	0	0	(16)	0	1,620	1,604	0	0	0
1000470240	INDIANAPOLIS	IN		01/16/2025		0	0	(13)	0	0	(13)	0	1,415	1,403	0	0	0
1000470265	ELIZABETH	NJ		01/16/2025		0	0	(27)	0	0	(27)	0	4,380	4,354	0	0	0
1000470289	VARIOUS	TX		01/16/2025		0	0	60	0	0	60	0	12,592	12,652	0	0	0
1000470300	HOMEWOOD	IL		01/16/2025		0	0	(19)	0	0	(19)	0	1,422	1,403	0	0	0
1000470302	EDINBURG	TX		01/16/2025		0	0	(9)	0	0	(9)	0	3,383	3,375	0	0	0
1000470331	DETROIT	MI		01/16/2025		0	0	(6)	0	0	(6)	0	1,066	1,060	0	0	0
1000470361	LAKEWOOD	NJ		01/16/2025		0	0	(40)	0	0	(40)	0	2,836	2,796	0	0	0
1000470373	JOLIET	IL		01/16/2025		0	0	(16)	0	0	(16)	0	1,394	1,378	0	0	0
1000470379	MEMPHIS	TN		01/16/2025		0	0	(10)	0	0	(10)	0	399	389	0	0	0
1000470383	OSHKOSH	WI		01/16/2025		0	0	(8)	0	0	(8)	0	1,209	1,200	0	0	0
1000470387	DURHAM	NC		01/16/2025		0	0	(12)	0	0	(12)	0	1,467	1,455	0	0	0
1000470401	AKRON	OH		01/16/2025		0	0	(5)	0	0	(5)	0	434	429	0	0	0
1000470403	MIAMI	FL		01/16/2025		0	0	(3)	0	0	(3)	0	1,846	1,843	0	0	0
1000470442	GARFIELD HEIGHTS	OH		01/16/2025		0	0	(6)	0	0	(6)	0	775	769	0	0	0
1000470482	RENSSELAER	NY		01/16/2025		0	0	(19)	0	0	(19)	0	1,950	1,931	0	0	0
1000470889	ORLANDO	FL		01/15/2025		0	0	(10)	0	0	(10)	0	1,769	1,758	0	0	0
1000470905	CAMDEN	NJ		01/15/2025		0	0	1	0	0	1	0	3,327	3,328	0	0	0
1000470909	SAINT CLAIR SHORES	MI		01/15/2025		0	0	2	0	0	2	0	1,447	1,448	0	0	0
1000470911	ROANOKE	VA		01/15/2025		0	0	1	0	0	1	0	1,747	1,747	0	0	0
1000470921	AUGUSTA	GA		01/15/2025		0	0	0	0	0	0	0	731	731	0	0	0
1000470944	GODFREY	IL		01/15/2025		0	0	0	0	0	0	0	635	635	0	0	0
1000470958	WARREN	MI		01/15/2025		0	0	(2)	0	0	(2)	0	732	731	0	0	0
1000470978	CINCINNATI	OH		01/15/2025		0	0	26	0	0	26	0	4,355	4,380	0	0	0
1000470988	HARPER WOODS	MI		01/15/2025		0	0	0	0	0	0	0	1,186	1,186	0	0	0
1000470998	CINCINNATI	OH		01/15/2025		0	0	0	0	0	0	0	1,180	1,179	0	0	0
1000471002	NORRISTOWN	PA		01/15/2025		0	0	0	0	0	0	0	1,270	1,270	0	0	0
1000471010	SHAWNEE	OK		01/15/2025		0	0	(1)	0	0	(1)	0	1,030	1,029	0	0	0
1000471020	TOWSON	MD		01/15/2025		0	0	(4)	0	0	(4)	0	2,885	2,881	0	0	0
1000471022	WILLIAMSBURG	VA		01/15/2025		0	0	4	0	0	4	0	2,078	2,082	0	0	0
1000471026	CINCINNATI	OH		01/15/2025		0	0	(6)	0	0	(6)	0	860	854	0	0	0
1000471062	CINCINNATI	OH		01/15/2025		0	0	(20)	0	0	(20)	0	2,351	2,331	0	0	0
1000471084	KANSAS CITY	MO		01/15/2025		0	0	(8)	0	0	(8)	0	1,297	1,289	0	0	0
1000471086	BALTIMORE	MD		01/15/2025		0	0	(9)	0	0	(9)	0	1,567	1,558	0	0	0
1000471096	SPRINGFIELD	MA		04/18/2025		0	0	(3)	0	0	(3)	0	1,567	1,564	0	0	0
1000471256	MARIETTA	GA		02/04/2025		0	0	1	0	0	1	0	2,558	2,560	0	0	0
1000471258	CHATTANOOGA	TN		02/04/2025		0	0	(2)	0	0	(2)	0	3,482	3,480	0	0	0
1000471272	CINCINNATI	OH		02/04/2025		0	0	(11)	0	0	(11)	0	1,476	1,465	0	0	0
1000471280	LEHIGH ACRES	FL		03/11/2025		0	0	(7)	0	0	(7)	0	1,545	1,538	0	0	0
1000471290	DECATUR	GA		02/04/2025		0	0	(7)	0	0	(7)	0	1,535	1,528	0	0	0
1000471326	INDIANAPOLIS	IN		03/11/2025		0	0	(12)	0	0	(12)	0	1,519	1,507	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000471340	KANSAS CITY	MO		02/04/2025		0	0	(8)	0	0	(8)	0	1,454	1,446	0	0	0
1000471344	RICHMOND	VA		02/04/2025		0	0	25	0	0	25	0	1,317	1,343	0	0	0
1000471352	TULSA	OK		02/04/2025		0	0	(6)	0	0	(6)	0	1,294	1,288	0	0	0
1000471394	GARY	IN		03/11/2025		0	0	(4)	0	0	(4)	0	661	656	0	0	0
1000471402	CINCINNATI	OH		03/11/2025		0	0	(11)	0	0	(11)	0	971	959	0	0	0
1000471430	HICKORY	NC		03/11/2025		0	0	(7)	0	0	(7)	0	1,476	1,469	0	0	0
1000471434	STONECREST	GA		03/11/2025		0	0	(5)	0	0	(5)	0	1,924	1,919	0	0	0
1000471462	ROANOKE	VA		03/11/2025		0	0	(5)	0	0	(5)	0	1,002	997	0	0	0
1000471468	FAYETTEVILLE	GA		03/11/2025		0	0	(6)	0	0	(6)	0	994	987	0	0	0
1000471506	MILWAUKEE	WI		03/11/2025		0	0	(6)	0	0	(6)	0	953	947	0	0	0
1000471829	PHILADELPHIA	PA		01/29/2025		0	0	2	0	0	2	0	1,084	1,085	0	0	0
1000471831	VARIOUS	US		01/29/2025		0	0	26	0	0	26	0	5,963	5,989	0	0	0
1000471847	CHICAGO	IL		01/29/2025		0	0	13	0	0	13	0	2,686	2,699	0	0	0
1000471868	WEST MIFFLIN	PA		01/29/2025		0	0	(1)	0	0	(1)	0	719	718	0	0	0
1000471880	DAYTON	OH		01/29/2025		0	0	(11)	0	0	(11)	0	1,405	1,393	0	0	0
1000471882	CINCINNATI	OH		01/29/2025		0	0	6	0	0	6	0	1,834	1,840	0	0	0
1000471886	LAKEWOOD	OH		01/29/2025		0	0	14	0	0	14	0	1,834	1,848	0	0	0
1000471906	MIDWEST CITY	OK		01/29/2025		0	0	(4)	0	0	(4)	0	787	783	0	0	0
1000472048	SPRING	TX		01/28/2025		0	0	(20)	0	0	(20)	0	2,217	2,197	0	0	0
1000472092	WINSTED	CT		01/28/2025		0	0	(17)	0	0	(17)	0	1,382	1,365	0	0	0
1000472112	KANSAS CITY	KS		01/28/2025		0	0	(7)	0	0	(7)	0	1,163	1,156	0	0	0
1000472120	UTICA	NY		01/28/2025		0	0	(12)	0	0	(12)	0	1,219	1,207	0	0	0
1000472128	BALTIMORE	MD		01/28/2025		0	0	(15)	0	0	(15)	0	1,010	996	0	0	0
1000472134	GARY	IN		01/28/2025		0	0	(6)	0	0	(6)	0	849	842	0	0	0
1000472156	SPARTANBURG	SC		01/28/2025		0	0	(16)	0	0	(16)	0	1,380	1,364	0	0	0
1000472187	CHEEKTOWAGA	NY		01/28/2025		0	0	(6)	0	0	(6)	0	2,003	1,997	0	0	0
1000472231	GAINESVILLE	GA		02/04/2025		0	0	(7)	0	0	(7)	0	1,760	1,752	0	0	0
1000472237	MOLINE	IL		02/04/2025		0	0	(4)	0	0	(4)	0	784	780	0	0	0
1000472245	WHITESBORO	NY		02/04/2025		0	0	(22)	0	0	(22)	0	1,915	1,893	0	0	0
1000472272	CHEEKTOWAGA	NY		02/04/2025		0	0	(18)	0	0	(18)	0	2,194	2,177	0	0	0
1000472280	MARION	IN		02/04/2025		0	0	(7)	0	0	(7)	0	763	755	0	0	0
1000472282	CLEVELAND HEIGHTS	OH		02/04/2025		0	0	(7)	0	0	(7)	0	884	877	0	0	0
1000472288	ALLENTOWN	PA		02/04/2025		0	0	(10)	0	0	(10)	0	2,086	2,076	0	0	0
1000472302	MILWAUKEE	WI		02/04/2025		0	0	(10)	0	0	(10)	0	1,447	1,437	0	0	0
1000472308	KANSAS CITY	MO		02/04/2025		0	0	(19)	0	0	(19)	0	1,085	1,066	0	0	0
1000472316	MESQUITE	TX		02/04/2025		0	0	(8)	0	0	(8)	0	1,448	1,439	0	0	0
1000472320	MEMPHIS	TN		02/03/2025		0	0	(15)	0	0	(15)	0	1,089	1,074	0	0	0
1000472348	VARIOUS	PA		02/03/2025		0	0	(14)	0	0	(14)	0	1,754	1,740	0	0	0
1000472360	ROANOKE	VA		02/03/2025		0	0	(17)	0	0	(17)	0	887	870	0	0	0
1000472376	MONROE	NY		02/03/2025		0	0	(25)	0	0	(25)	0	1,939	1,914	0	0	0
1000472386	CAMDEN	NJ		02/03/2025		0	0	(17)	0	0	(17)	0	1,098	1,081	0	0	0
1000472390	BECHTELSVILLE	PA		02/03/2025		0	0	(9)	0	0	(9)	0	1,136	1,127	0	0	0
1000472392	TULSA	OK		02/03/2025		0	0	(17)	0	0	(17)	0	929	912	0	0	0
1000472394	VARIOUS	TX		02/03/2025		0	0	(58)	0	0	(58)	0	5,721	5,663	0	0	0
1000472419	BROOKLYN	NY		02/03/2025		0	0	(110)	0	0	(110)	0	9,426	9,316	0	0	0
1000472421	MEMPHIS	TN		02/03/2025		0	0	(18)	0	0	(18)	0	1,115	1,096	0	0	0
1000472432	TERRE HAUTE	IN		02/03/2025		0	0	(11)	0	0	(11)	0	1,502	1,491	0	0	0
1000472471	STATESVILLE	NC		02/03/2025		0	0	(11)	0	0	(11)	0	1,014	1,002	0	0	0
1000472499	COLUMBIA	SC		02/03/2025		0	0	(15)	0	0	(15)	0	1,163	1,148	0	0	0
1000472505	DOLTON	IL		02/03/2025		0	0	(9)	0	0	(9)	0	652	643	0	0	0
1000472509	MAUMELLE	AR		02/03/2025		0	0	(7)	0	0	(7)	0	596	589	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000472535	CARMEL	IN		02/03/2025		0	0	(27)	0	0	(27)	0	1,769	1,742	0	0	0
1000472541	CHESTER	SC		02/03/2025		0	0	(16)	0	0	(16)	0	819	803	0	0	0
1000472545	FRESNO	CA		02/03/2025		0	0	(14)	0	0	(14)	0	1,234	1,220	0	0	0
1000472567	TRENTON	NJ		02/03/2025		0	0	(19)	0	0	(19)	0	1,213	1,194	0	0	0
1000472579	VERNON HILLS	IL		02/03/2025		0	0	(14)	0	0	(14)	0	1,283	1,269	0	0	0
1000472601	MARKHAM	IL		02/03/2025		0	0	(12)	0	0	(12)	0	995	983	0	0	0
1000472605	CENTER POINT	AL		02/03/2025		0	0	(16)	0	0	(16)	0	1,059	1,043	0	0	0
1000472607	BIRMINGHAM	AL		02/03/2025		0	0	(12)	0	0	(12)	0	808	796	0	0	0
1000472611	COVINGTON	KY		02/03/2025		0	0	(22)	0	0	(22)	0	1,724	1,703	0	0	0
1000472641	KANSAS CITY	MO		02/03/2025		0	0	(23)	0	0	(23)	0	1,853	1,830	0	0	0
1000472655	MAPLE HEIGHTS	OH		02/03/2025		0	0	(5)	0	0	(5)	0	624	619	0	0	0
1000472663	BIRMINGHAM	AL		02/03/2025		0	0	(15)	0	0	(15)	0	859	844	0	0	0
1000472691	JACKSONVILLE	FL		02/03/2025		0	0	(14)	0	0	(14)	0	863	849	0	0	0
1000474114	EDGEWOOD	MD		02/07/2025		0	0	(21)	0	0	(21)	0	1,825	1,804	0	0	0
1000474186	READING	PA		02/07/2025		0	0	(37)	0	0	(37)	0	2,390	2,353	0	0	0
1000474204	WOODLYN	PA		02/07/2025		0	0	(14)	0	0	(14)	0	1,806	1,792	0	0	0
1000474210	BALTIMORE	MD		02/07/2025		0	0	(19)	0	0	(19)	0	1,341	1,322	0	0	0
1000474212	SOUTH EUCLID	OH		02/07/2025		0	0	(14)	0	0	(14)	0	938	924	0	0	0
1000474222	LEHIGH ACRES	FL		02/07/2025		0	0	(4)	0	0	(4)	0	1,183	1,179	0	0	0
1000474226	MEMPHIS	TN		02/07/2025		0	0	2	0	0	2	0	965	967	0	0	0
1000474232	DETORIT	MI		02/07/2025		0	0	(8)	0	0	(8)	0	700	692	0	0	0
1000474234	VARIOUS	MI		02/07/2025		0	0	(9)	0	0	(9)	0	6,174	6,166	0	0	0
1000474257	PHILADELPHIA	PA		02/07/2025		0	0	(6)	0	0	(6)	0	658	652	0	0	0
1000474261	HANOVER	MD		02/07/2025		0	0	25	0	0	25	0	2,640	2,665	0	0	0
1000474321	DETROIT	MI		02/07/2025		0	0	4	0	0	4	0	838	842	0	0	0
1000474350	VARIOUS	MD		02/07/2025		0	0	(69)	0	0	(69)	0	4,775	4,706	0	0	0
1000474356	CHAMPAIGN	IL		02/07/2025		0	0	(17)	0	0	(17)	0	889	872	0	0	0
1000474358	WILMINGTON	DE		02/07/2025		0	0	(3)	0	0	(3)	0	1,496	1,493	0	0	0
1000474403	NEW BRITAIN	CT		02/07/2025		0	0	(28)	0	0	(28)	0	1,705	1,677	0	0	0
1000474471	SALISBURY	NC		02/07/2025		0	0	(37)	0	0	(37)	0	1,799	1,762	0	0	0
1000474521	WILMINGTON	DE		02/07/2025		0	0	(20)	0	0	(20)	0	1,718	1,698	0	0	0
1000474844	WASHINGTON	DC		02/13/2025		0	0	(6)	0	0	(6)	0	667	661	0	0	0
1000474858	FREEHOLD	NJ		02/13/2025		0	0	(26)	0	0	(26)	0	3,270	3,244	0	0	0
1000474862	CENTER POINT	AL		02/13/2025		0	0	(11)	0	0	(11)	0	873	863	0	0	0
1000474872	DUNDALK	MD		02/13/2025		0	0	0	0	0	0	0	1,153	1,153	0	0	0
1000474891	BARTLESVILLE	OK		02/13/2025		0	0	(9)	0	0	(9)	0	648	639	0	0	0
1000474908	MONTGOMERY	AL		02/13/2025		0	0	(11)	0	0	(11)	0	422	410	0	0	0
1000474928	MONROE	NY		02/13/2025		0	0	(24)	0	0	(24)	0	2,152	2,128	0	0	0
1000474948	SOUTH CHARLESTON	WV		02/13/2025		0	0	(20)	0	0	(20)	0	1,186	1,167	0	0	0
1000474959	CANTON	OH		02/13/2025		0	0	(9)	0	0	(9)	0	947	938	0	0	0
1000474980	TRENTON	NJ		02/13/2025		0	0	(14)	0	0	(14)	0	1,365	1,351	0	0	0
1000474988	BRIDGETON	NJ		02/13/2025		0	0	(77)	0	0	(77)	0	10,692	10,615	0	0	0
1000475012	BIRMINGHAM	AL		02/13/2025		0	0	(9)	0	0	(9)	0	682	674	0	0	0
1000475036	OMAHA	NE		02/13/2025		0	0	(16)	0	0	(16)	0	2,276	2,259	0	0	0
1000475038	MEMPHIS	TN		02/13/2025		0	0	(9)	0	0	(9)	0	751	742	0	0	0
1000475040	BALTIMORE	MD		02/13/2025		0	0	(6)	0	0	(6)	0	990	984	0	0	0
1000475054	TRENTON	NJ		02/13/2025		0	0	(13)	0	0	(13)	0	1,061	1,048	0	0	0
1000475060	DETROIT	MI		02/13/2025		0	0	(5)	0	0	(5)	0	565	560	0	0	0
1000475064	INDIANAPOLIS	IN		02/13/2025		0	0	(18)	0	0	(18)	0	1,120	1,102	0	0	0
1000475066	CHICAGO	IL		02/13/2025		0	0	(7)	0	0	(7)	0	779	772	0	0	0
1000475078	CLEVELAND	OH		02/13/2025		0	0	(3)	0	0	(3)	0	506	503	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000475110	ELIZABETH	NJ		02/13/2025		0	0	(25)	0	0	(25)	0	3,891	3,866	0	0	0
1000475143	HAMDEN	CT		02/13/2025		0	0	(25)	0	0	(25)	0	2,409	2,384	0	0	0
1000475453	LAKE CITY	MN		02/18/2025		0	0	(191)	0	0	(191)	0	14,985	14,794	0	0	0
1000475463	MIDLAND	MI		02/18/2025		0	0	(3)	0	0	(3)	0	649	646	0	0	0
1000475485	INDIANAPOLIS	IN		02/18/2025		0	0	(8)	0	0	(8)	0	1,877	1,868	0	0	0
1000475504	CLEVELAND HEIGHTS	OH		02/18/2025		0	0	1	0	0	1	0	1,220	1,221	0	0	0
1000475526	KILLEEN	TX		02/18/2025		0	0	(34)	0	0	(34)	0	1,610	1,576	0	0	0
1000475528	LAREDO	TX		02/18/2025		0	0	(5)	0	0	(5)	0	1,547	1,541	0	0	0
1000475540	GREENVILLE	NC		02/18/2025		0	0	(8)	0	0	(8)	0	918	910	0	0	0
1000475551	CINCINNATI	OH		02/18/2025		0	0	(7)	0	0	(7)	0	1,369	1,362	0	0	0
1000475581	DETROIT	MI		02/18/2025		0	0	(18)	0	0	(18)	0	1,996	1,978	0	0	0
1000475593	PHILADELPHIA	PA		02/18/2025		0	0	(8)	0	0	(8)	0	1,440	1,432	0	0	0
1000475595	SPRING	TX		02/18/2025		0	0	(4)	0	0	(4)	0	1,110	1,106	0	0	0
1000475626	HILTON	NY		02/18/2025		0	0	(6)	0	0	(6)	0	1,362	1,356	0	0	0
1000475630	COLUMBUS	OH		02/18/2025		0	0	(12)	0	0	(12)	0	1,260	1,248	0	0	0
1000475653	CINCINNATI	OH		02/18/2025		0	0	(26)	0	0	(26)	0	2,314	2,288	0	0	0
1000475797	KANSAS CITY	MO		02/25/2025		0	0	(14)	0	0	(14)	0	982	968	0	0	0
1000475842	SPRINGFIELD	MO		02/25/2025		0	0	(7)	0	0	(7)	0	610	603	0	0	0
1000475850	BIRMINGHAM	AL		02/25/2025		0	0	(5)	0	0	(5)	0	460	455	0	0	0
1000475858	LEHIGH ACRES	FL		02/25/2025		0	0	(17)	0	0	(17)	0	1,153	1,137	0	0	0
1000475862	DETROIT	MI		02/25/2025		0	0	(29)	0	0	(29)	0	2,578	2,549	0	0	0
1000475897	OKLAHOMA CITY	OK		02/25/2025		0	0	(9)	0	0	(9)	0	491	482	0	0	0
1000475914	BALTIMORE	MD		02/25/2025		0	0	(8)	0	0	(8)	0	486	478	0	0	0
1000475954	WATERBURY	CT		02/25/2025		0	0	(21)	0	0	(21)	0	1,751	1,730	0	0	0
1000475964	HAMMOND	IN		02/25/2025		0	0	(5)	0	0	(5)	0	491	487	0	0	0
1000475984	COLUMBUS	OH		02/25/2025		0	0	(5)	0	0	(5)	0	840	835	0	0	0
1000476007	NEW HAVEN	CT		02/25/2025		0	0	(20)	0	0	(20)	0	1,853	1,834	0	0	0
1000476013	SOUTH EUCLID	OH		02/25/2025		0	0	(7)	0	0	(7)	0	1,148	1,141	0	0	0
1000476029	CAPE CORAL	FL		02/25/2025		0	0	(21)	0	0	(21)	0	1,617	1,596	0	0	0
1000476055	DETROIT	MI		02/25/2025		0	0	(8)	0	0	(8)	0	638	629	0	0	0
1000476063	DAYTON	OH		02/25/2025		0	0	(6)	0	0	(6)	0	866	860	0	0	0
1000476067	BALTIMORE	MD		02/25/2025		0	0	(16)	0	0	(16)	0	1,106	1,090	0	0	0
1000476077	BIRMINGHAM	AL		02/25/2025		0	0	(12)	0	0	(12)	0	1,024	1,012	0	0	0
1000476097	BALTIMORE	MD		02/25/2025		0	0	(5)	0	0	(5)	0	1,321	1,315	0	0	0
1000476107	CLEVELAND	OH		02/25/2025		0	0	(4)	0	0	(4)	0	548	545	0	0	0
1000476201	CINCINNATI	OH		03/03/2025		0	0	(5)	0	0	(5)	0	2,011	2,006	0	0	0
1000476203	CINCINNATI	OH		03/03/2025		0	0	(10)	0	0	(10)	0	1,838	1,827	0	0	0
1000476214	VARIOUS	OK		03/03/2025		0	0	(18)	0	0	(18)	0	2,943	2,925	0	0	0
1000476220	CLEVELAND	OH		03/03/2025		0	0	(2)	0	0	(2)	0	569	567	0	0	0
1000476227	CINCINNATI	OH		03/03/2025		0	0	(11)	0	0	(11)	0	1,760	1,749	0	0	0
1000476233	DAVENPORT	FL		03/03/2025		0	0	(16)	0	0	(16)	0	2,367	2,351	0	0	0
1000476239	COLORADO SPRINGS	CO		03/03/2025		0	0	20	0	0	20	0	6,113	6,133	0	0	0
1000476241	ROME	GA		03/03/2025		0	0	(19)	0	0	(19)	0	1,209	1,190	0	0	0
1000476249	MIDWEST CITY	OK		03/03/2025		0	0	(5)	0	0	(5)	0	567	562	0	0	0
1000476251	HILLSDALE	MI		03/03/2025		0	0	(10)	0	0	(10)	0	1,187	1,177	0	0	0
1000476351	CLEVELAND	OH		03/04/2025		0	0	(4)	0	0	(4)	0	1,188	1,184	0	0	0
1000476358	DAYTON	OH		03/04/2025		0	0	(6)	0	0	(6)	0	1,173	1,167	0	0	0
1000476378	LAREDO	TX		03/04/2025		0	0	(5)	0	0	(5)	0	1,420	1,415	0	0	0
1000476386	BALTIMORE	MD		03/04/2025		0	0	(8)	0	0	(8)	0	1,031	1,023	0	0	0
1000476388	DETROIT	MI		03/04/2025		0	0	(13)	0	0	(13)	0	1,383	1,370	0	0	0
1000476390	DELAND	FL		03/04/2025		0	0	(6)	0	0	(6)	0	814	808	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000476392	MEMPHIS	TN		03/04/2025		0	0	(58)	0	0	(58)	0	10,889	10,832	0	0	0
1000476411	ROCHESTER	NY		03/04/2025		0	0	(5)	0	0	(5)	0	906	901	0	0	0
1000476419	AKRON	OH		03/04/2025		0	0	(4)	0	0	(4)	0	620	616	0	0	0
1000476432	CINCINNATI	OH		03/04/2025		0	0	(5)	0	0	(5)	0	1,441	1,436	0	0	0
1000476440	RICHMOND	VA		03/04/2025		0	0	(12)	0	0	(12)	0	1,321	1,309	0	0	0
1000476446	BEAUMONT	TX		03/04/2025		0	0	(102)	0	0	(102)	0	8,991	8,890	0	0	0
1000476465	LONGVIEW	WA		03/04/2025		0	0	(25)	0	0	(25)	0	2,523	2,499	0	0	0
1000476467	PORT WASHINGTON	WI		03/04/2025		0	0	(8)	0	0	(8)	0	1,261	1,253	0	0	0
1000476471	INDIANAPOLIS	IN		03/04/2025		0	0	(10)	0	0	(10)	0	1,398	1,388	0	0	0
1000476473	AMBRIDGE	PA		03/04/2025		0	0	(4)	0	0	(4)	0	630	626	0	0	0
1000476475	COCOA	FL		03/04/2025		0	0	(8)	0	0	(8)	0	1,124	1,115	0	0	0
1000476481	HYATTSVILLE	MD		03/04/2025		0	0	(10)	0	0	(10)	0	1,739	1,729	0	0	0
1000476483	DEER PARK	TX		03/04/2025		0	0	(6)	0	0	(6)	0	1,360	1,354	0	0	0
1000476491	SALEM	NJ		03/04/2025		0	0	(6)	0	0	(6)	0	761	756	0	0	0
1000476499	BLUE ISLAND	IL		03/03/2025		0	0	(9)	0	0	(9)	0	1,268	1,259	0	0	0
1000476505	SYRACUSE	NY		03/03/2025		0	0	(44)	0	0	(44)	0	2,650	2,607	0	0	0
1000476507	SICKLERVILLE	NJ		03/03/2025		0	0	(24)	0	0	(24)	0	2,331	2,307	0	0	0
1000476527	TOPEKA	KS		03/03/2025		0	0	(2)	0	0	(2)	0	529	527	0	0	0
1000476529	CHESTER	SC		03/03/2025		0	0	(18)	0	0	(18)	0	1,151	1,133	0	0	0
1000476535	BALTIMORE	MD		04/11/2025		0	0	(6)	0	0	(6)	0	646	640	0	0	0
1000476553	PLAINFIELD	IL		03/03/2025		0	0	(14)	0	0	(14)	0	2,084	2,069	0	0	0
1000476561	SOUTH BEND	IN		03/03/2025		0	0	(7)	0	0	(7)	0	607	600	0	0	0
1000476569	GLENWOOD	IL		03/03/2025		0	0	(18)	0	0	(18)	0	1,554	1,536	0	0	0
1000476573	BIRMINGHAM	AL		03/03/2025		0	0	(5)	0	0	(5)	0	517	511	0	0	0
1000476588	LEHIGH ACRES	FL		03/03/2025		0	0	(16)	0	0	(16)	0	1,427	1,411	0	0	0
1000476612	CIRCLEVILLE	OH		03/03/2025		0	0	(9)	0	0	(9)	0	903	894	0	0	0
1000476634	NEWARK	NJ		03/03/2025		0	0	(29)	0	0	(29)	0	2,654	2,625	0	0	0
1000476636	HAMILTON	NJ		03/03/2025		0	0	(5)	0	0	(5)	0	957	952	0	0	0
1000476642	LITHOPOLIS	OH		03/03/2025		0	0	(10)	0	0	(10)	0	979	970	0	0	0
1000476644	HAZEL CREST	IL		03/03/2025		0	0	(5)	0	0	(5)	0	1,040	1,035	0	0	0
1000476652	HILLSDALE	MI		03/03/2025		0	0	(12)	0	0	(12)	0	901	889	0	0	0
1000476682	WATERBURY	CT		03/03/2025		0	0	(38)	0	0	(38)	0	2,532	2,493	0	0	0
1000476686	BIRMINGHAM	AL		03/03/2025		0	0	(7)	0	0	(7)	0	560	553	0	0	0
1000477377	DALLAS	TX		03/11/2025		0	0	(18)	0	0	(18)	0	4,428	4,411	0	0	0
1000477391	ATLANTA	GA		03/11/2025		0	0	20	0	0	20	0	1,351	1,371	0	0	0
1000477411	FINDLAY	OH		03/11/2025		0	0	(5)	0	0	(5)	0	707	702	0	0	0
1000477415	FINDLAY	OH		03/11/2025		0	0	(3)	0	0	(3)	0	519	516	0	0	0
1000477419	HOLLY HILL	FL		03/11/2025		0	0	(14)	0	0	(14)	0	1,542	1,528	0	0	0
1000477425	MEMPHIS	TN		03/11/2025		0	0	(66)	0	0	(66)	0	4,646	4,579	0	0	0
1000477437	MARKHAM	TX		03/11/2025		0	0	(8)	0	0	(8)	0	846	839	0	0	0
1000477447	EASLEY	SC		03/11/2025		0	0	(19)	0	0	(19)	0	2,054	2,035	0	0	0
1000477469	MARIETTA	GA		03/11/2025		0	0	(28)	0	0	(28)	0	2,317	2,290	0	0	0
1000477491	WASHINGTON	DC		03/11/2025		0	0	(40)	0	0	(40)	0	3,722	3,682	0	0	0
1000477497	ATLANTA	GA		03/11/2025		0	0	(40)	0	0	(40)	0	4,382	4,343	0	0	0
1000477513	DETROIT	MI		03/11/2025		0	0	(13)	0	0	(13)	0	1,122	1,109	0	0	0
1000477533	WASHINGTON	DC		06/03/2025		0	0	0	0	0	0	0	2,478	2,478	0	0	0
1000477585	EAST ORANGE	NJ		06/26/2025		0	0	0	0	0	0	0	1,637	1,637	0	0	0
1000477731	BALTIMORE	MD		03/11/2025		0	0	(17)	0	0	(17)	0	1,366	1,349	0	0	0
1000477733	PHILADELPHIA	PA		03/11/2025		0	0	(10)	0	0	(10)	0	1,590	1,579	0	0	0
1000477737	DETROIT	MI		03/11/2025		0	0	(6)	0	0	(6)	0	698	691	0	0	0
1000477743	SHARON HILL	PA		03/11/2025		0	0	(3)	0	0	(3)	0	510	506	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000477745	DETROIT	MI		03/11/2025		0	0	(14)	0	0	(14)	0	667	653	0	0	0
1000477761	QUEENS VILLAGE	NY		03/11/2025		0	0	(62)	0	0	(62)	0	4,333	4,271	0	0	0
1000477763	ANDERSON	IN		03/11/2025		0	0	(8)	0	0	(8)	0	469	461	0	0	0
1000477767	COLUMBUS	OH		03/11/2025		0	0	(7)	0	0	(7)	0	1,146	1,139	0	0	0
1000477769	BALTIMORE	MD		03/11/2025		0	0	(13)	0	0	(13)	0	761	747	0	0	0
1000477781	FAYETTEVILLE	NC		03/11/2025		0	0	(10)	0	0	(10)	0	867	857	0	0	0
1000477801	BALTIMORE	MD		03/11/2025		0	0	(13)	0	0	(13)	0	1,540	1,527	0	0	0
1000477805	HUDSON FALLS	NY		03/11/2025		0	0	(4)	0	0	(4)	0	603	599	0	0	0
1000477820	DETROIT	MI		03/11/2025		0	0	(30)	0	0	(30)	0	96,001	95,971	0	0	0
1000477839	SMYRNA	TN		03/11/2025		0	0	(18)	0	0	(18)	0	1,211	1,193	0	0	0
1000477853	CLEVELAND	OH		03/11/2025		0	0	(4)	0	0	(4)	0	541	538	0	0	0
1000477861	COLUMBIA	SC		03/11/2025		0	0	(12)	0	0	(12)	0	980	968	0	0	0
1000477867	VARIOUS	IN		03/11/2025		0	0	(27)	0	0	(27)	0	1,798	1,771	0	0	0
1000477875	GOLDSBORO	NC		03/11/2025		0	0	(9)	0	0	(9)	0	590	581	0	0	0
1000477877	HOUSTON	TX		03/11/2025		0	0	(7)	0	0	(7)	0	536	529	0	0	0
1000477885	NEW BRITAIN	CT		03/11/2025		0	0	(19)	0	0	(19)	0	2,689	2,669	0	0	0
1000477887	BOLINGBROOK	IL		03/11/2025		0	0	(12)	0	0	(12)	0	1,371	1,359	0	0	0
1000477899	WESTFIELD	MA		03/11/2025		0	0	(29)	0	0	(29)	0	2,241	2,211	0	0	0
1000477906	EAST CHICAGO	IN		03/11/2025		0	0	(15)	0	0	(15)	0	1,190	1,174	0	0	0
1000477910	BALTIMORE	MD		03/11/2025		0	0	(7)	0	0	(7)	0	615	609	0	0	0
1000477914	BAY CITY	MI		03/11/2025		0	0	(7)	0	0	(7)	0	528	520	0	0	0
1000477920	MEMPHIS	TN		03/11/2025		0	0	(38)	0	0	(38)	0	4,948	4,910	0	0	0
1000477959	COLUMBIA	SC		03/11/2025		0	0	(12)	0	0	(12)	0	1,069	1,057	0	0	0
1000477977	WINSTON SALEM	NC		03/11/2025		0	0	2	0	0	2	0	1,125	1,128	0	0	0
1000477985	DETROIT	MI		03/11/2025		0	0	(6)	0	0	(6)	0	641	635	0	0	0
1000477987	DETROIT	MI		03/11/2025		0	0	(17)	0	0	(17)	0	2,049	2,032	0	0	0
1000477993	CLEVELAND	OH		03/11/2025		0	0	(5)	0	0	(5)	0	760	755	0	0	0
1000477995	SYRACUSE	NY		03/11/2025		0	0	(10)	0	0	(10)	0	725	715	0	0	0
1000478005	SCRANTON	PA		03/11/2025		0	0	(17)	0	0	(17)	0	1,397	1,380	0	0	0
1000478009	RIVER ROUGE	MI		03/11/2025		0	0	(3)	0	0	(3)	0	596	593	0	0	0
1000478386	SOUTH BEND	IN		03/12/2025		0	0	(5)	0	0	(5)	0	1,237	1,232	0	0	0
1000478388	MONROE	NY		03/12/2025		0	0	(26)	0	0	(26)	0	1,847	1,821	0	0	0
1000478392	KEANSBURG	NJ		03/12/2025		0	0	(21)	0	0	(21)	0	2,012	1,990	0	0	0
1000478394	VARIOUS	OH		03/12/2025		0	0	(91)	0	0	(91)	0	6,943	6,852	0	0	0
1000478407	DOLTON	IL		03/12/2025		0	0	(9)	0	0	(9)	0	727	718	0	0	0
1000478411	BROOKLYN	NY		03/12/2025		0	0	(28)	0	0	(28)	0	2,591	2,563	0	0	0
1000478413	CLEVELAND	OH		03/12/2025		0	0	(59)	0	0	(59)	0	4,394	4,335	0	0	0
1000478424	LINCOLN PARK	MI		03/12/2025		0	0	(8)	0	0	(8)	0	870	862	0	0	0
1000478426	INDIANAPOLIS	IN		03/12/2025		0	0	(14)	0	0	(14)	0	1,357	1,343	0	0	0
1000478432	BIRMINGHAM	AL		03/12/2025		0	0	(11)	0	0	(11)	0	868	857	0	0	0
1000478436	TERRE HAUTE	IN		03/12/2025		0	0	(8)	0	0	(8)	0	640	632	0	0	0
1000478442	DANVILLE	VA		03/12/2025		0	0	(11)	0	0	(11)	0	715	705	0	0	0
1000478446	KANSAS CITY	MO		03/12/2025		0	0	(11)	0	0	(11)	0	824	813	0	0	0
1000478450	BELTON	MO		03/12/2025		0	0	(16)	0	0	(16)	0	1,223	1,207	0	0	0
1000478456	NEW BRAUNFELS	TX		03/12/2025		0	0	(12)	0	0	(12)	0	1,239	1,227	0	0	0
1000478458	ST. LOUIS	MO		03/12/2025		0	0	(14)	0	0	(14)	0	1,314	1,299	0	0	0
1000478460	TAMPA	FL		03/12/2025		0	0	(24)	0	0	(24)	0	1,525	1,501	0	0	0
1000478462	SCHENECTADY	NY		03/12/2025		0	0	(30)	0	0	(30)	0	1,930	1,900	0	0	0
1000478464	INDIANAPOLIS	IN		03/12/2025		0	0	(9)	0	0	(9)	0	950	941	0	0	0
1000478466	CENTER POINT	AL		03/12/2025		0	0	(14)	0	0	(14)	0	887	874	0	0	0
1000478475	OAK LAWN	IL		03/12/2025		0	0	(23)	0	0	(23)	0	1,623	1,601	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000478477	AMSTERDAM	NY		03/12/2025		0	0	(8)	0	0	(8)	0	744	736	0	0	0
1000478481	WACO	TX		03/12/2025		0	0	(13)	0	0	(13)	0	902	889	0	0	0
1000478483	WATERBURY	CT		03/12/2025		0	0	(15)	0	0	(15)	0	1,766	1,750	0	0	0
1000478485	FREEHOLD	NJ		03/12/2025		0	0	(18)	0	0	(18)	0	1,774	1,756	0	0	0
1000478487	CLEVELAND	OH		03/12/2025		0	0	(16)	0	0	(16)	0	1,221	1,205	0	0	0
1000478489	CLEVELAND HEIGHTS	OH		03/12/2025		0	0	(8)	0	0	(8)	0	691	683	0	0	0
1000478493	AKRON	OH		03/12/2025		0	0	(4)	0	0	(4)	0	447	443	0	0	0
1000478497	MADISON	AL		03/12/2025		0	0	(11)	0	0	(11)	0	1,187	1,175	0	0	0
1000478501	WATERBURY	CT		03/12/2025		0	0	(23)	0	0	(23)	0	2,046	2,023	0	0	0
1000478505	CENTER POINT	AL		03/12/2025		0	0	(14)	0	0	(14)	0	952	938	0	0	0
1000478519	BARTLESVILLE	OK		03/12/2025		0	0	(16)	0	0	(16)	0	993	977	0	0	0
1000478521	SACRAMENTO	CA		03/12/2025		0	0	(21)	0	0	(21)	0	2,540	2,518	0	0	0
1000478523	LINCOLN	NE		03/12/2025		0	0	(11)	0	0	(11)	0	1,493	1,482	0	0	0
1000478525	PASCAGOULA	MS		03/12/2025		0	0	(14)	0	0	(14)	0	949	935	0	0	0
1000478529	HARVEST	AL		03/12/2025		0	0	(12)	0	0	(12)	0	1,151	1,139	0	0	0
1000478533	LINCOLN	NE		03/12/2025		0	0	(14)	0	0	(14)	0	1,204	1,189	0	0	0
1000478541	BROOKLYN	NY		03/12/2025		0	0	(57)	0	0	(57)	0	3,348	3,292	0	0	0
1000478547	HAMILTON TOWNSHIP	NJ		03/12/2025		0	0	(21)	0	0	(21)	0	1,874	1,854	0	0	0
1000478549	CLEVELAND	OH		03/12/2025		0	0	(6)	0	0	(6)	0	912	906	0	0	0
1000478555	HUMBLE	TX		03/12/2025		0	0	(18)	0	0	(18)	0	868	850	0	0	0
1000478557	INDEPENDENCE	MO		03/12/2025		0	0	(16)	0	0	(16)	0	1,310	1,294	0	0	0
1000478563	DETROIT	MI		03/12/2025		0	0	(15)	0	0	(15)	0	1,256	1,241	0	0	0
1000478565	OAK LAWN	IL		03/12/2025		0	0	(15)	0	0	(15)	0	1,936	1,921	0	0	0
1000478567	TRENTON	NJ		03/12/2025		0	0	(15)	0	0	(15)	0	1,087	1,072	0	0	0
1000478595	PARK FOREST	IL		03/12/2025		0	0	(12)	0	0	(12)	0	832	820	0	0	0
1000478597	FLOSSMOOR	IL		03/12/2025		0	0	(37)	0	0	(37)	0	1,375	1,338	0	0	0
1000478603	TRENTON	NJ		03/12/2025		0	0	(12)	0	0	(12)	0	1,021	1,009	0	0	0
1000478613	CLARKSVILLE	TN		05/19/2025		0	0	0	0	0	0	0	808	808	0	0	0
1000478619	ASHLAND	KY		05/19/2025		0	0	(13)	0	0	(13)	0	1,713	1,700	0	0	0
1000478805	GLENS FALLS	NY		04/24/2025		0	0	(11)	0	0	(11)	0	1,081	1,070	0	0	0
1000478807	PHILADELPHIA	PA		04/24/2025		0	0	(5)	0	0	(5)	0	568	563	0	0	0
1000478809	VARIOUS	SC		04/24/2025		0	0	(27)	0	0	(27)	0	1,494	1,467	0	0	0
1000478827	LAPLACE	LA		04/24/2025		0	0	(7)	0	0	(7)	0	626	619	0	0	0
1000478829	LAPLACE	LA		04/24/2025		0	0	(7)	0	0	(7)	0	665	658	0	0	0
1000478831	LAPLACE	LA		04/24/2025		0	0	(14)	0	0	(14)	0	699	685	0	0	0
1000478833	LULING	LA		04/24/2025		0	0	(8)	0	0	(8)	0	723	715	0	0	0
1000478839	SYRACUSE	NY		04/24/2025		0	0	(17)	0	0	(17)	0	1,318	1,301	0	0	0
1000478843	MEDINA	OH		04/24/2025		0	0	(10)	0	0	(10)	0	2,045	2,035	0	0	0
1000478874	GLOUCESTER CITY	NJ		04/24/2025		0	0	(18)	0	0	(18)	0	1,289	1,271	0	0	0
1000478880	ATLANTA	GA		04/24/2025		0	0	(12)	0	0	(12)	0	1,232	1,220	0	0	0
1000478909	BALTIMORE	MD		04/24/2025		0	0	(25)	0	0	(25)	0	1,319	1,294	0	0	0
1000478925	KANSAS CITY	KS		04/24/2025		0	0	(4)	0	0	(4)	0	650	645	0	0	0
1000478927	MANSFIELD	OH		04/24/2025		0	0	(3)	0	0	(3)	0	471	468	0	0	0
1000478929	VARIOUS	NC		04/24/2025		0	0	(46)	0	0	(46)	0	2,827	2,781	0	0	0
1000478934	ALBANY	GA		04/24/2025		0	0	(67)	0	0	(67)	0	3,711	3,644	0	0	0
1000478948	VANDERGRIFT	PA		04/24/2025		0	0	(4)	0	0	(4)	0	507	503	0	0	0
1000478950	SELLERSBURG	IN		04/24/2025		0	0	(21)	0	0	(21)	0	1,277	1,256	0	0	0
1000478952	HARRISBURG	PA		04/24/2025		0	0	(6)	0	0	(6)	0	917	910	0	0	0
1000478956	ROCK HILL	SC		04/24/2025		0	0	(19)	0	0	(19)	0	1,171	1,152	0	0	0
1000478958	ROCK HILL	SC		04/24/2025		0	0	(12)	0	0	(12)	0	1,222	1,210	0	0	0
1000478968	PITTSBURGH	PA		04/24/2025		0	0	(13)	0	0	(13)	0	1,332	1,319	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000478978	GOLDSBORO	NC		04/24/2025		0	0	(7)	0	0	(7)	0	1,018	1,011	0	0	0
1000478982	MERRITT ISLAND	FL		04/24/2025		0	0	(15)	0	0	(15)	0	919	904	0	0	0
1000478984	GREENVILLE	SC		04/24/2025		0	0	(16)	0	0	(16)	0	897	882	0	0	0
1000478996	YUKON	OK		04/24/2025		0	0	(5)	0	0	(5)	0	1,271	1,266	0	0	0
1000479001	CONCORD	NC		04/24/2025		0	0	(40)	0	0	(40)	0	3,113	3,073	0	0	0
1000479007	COLUMBUS	GA		04/24/2025		0	0	(13)	0	0	(13)	0	953	940	0	0	0
1000479011	MICHIGAN CITY	IN		04/24/2025		0	0	(16)	0	0	(16)	0	892	877	0	0	0
1000479017	CAMDEN	NJ		04/24/2025		0	0	(12)	0	0	(12)	0	881	869	0	0	0
1000479019	PHOENIX	AZ		05/19/2025		0	0	(8)	0	0	(8)	0	1,543	1,534	0	0	0
1000479023	SAFETY HARBOR	FL		05/19/2025		0	0	(4)	0	0	(4)	0	1,831	1,827	0	0	0
1000479043	BAKERSFIELD	CA		05/19/2025		0	0	(1)	0	0	(1)	0	601	600	0	0	0
1000479047	JACKSONVILLE	FL		05/19/2025		0	0	(4)	0	0	(4)	0	635	631	0	0	0
1000479049	DALLAS	TX		05/19/2025		0	0	(4)	0	0	(4)	0	895	892	0	0	0
1000479051	SUNSET BEACH	NC		05/19/2025		0	0	(2)	0	0	(2)	0	818	815	0	0	0
1000479055	MONTGOMERY	TX		05/19/2025		0	0	(3)	0	0	(3)	0	970	967	0	0	0
1000479063	PARK CITY	UT		05/19/2025		0	0	0	0	0	0	0	5,174	5,174	0	0	0
1000479067	LONG BEACH	CA		05/19/2025		0	0	0	0	0	0	0	3,146	3,146	0	0	0
1000479069	CINCINNATI	OH		05/19/2025		0	0	0	0	0	0	0	4,428	4,428	0	0	0
1000479075	HAW RIVER	NC		08/20/2025		0	0	0	0	0	0	0	849	849	0	0	0
1000479328	LAREDO	TX		03/24/2025		0	0	(276)	0	0	(276)	0	1,439	1,163	0	0	0
1000479349	KANSAS CITY	MO		03/24/2025		0	0	0	0	0	0	0	3,997	3,997	0	0	0
1000479359	BALTIMORE	MD		03/24/2025		0	0	(82)	0	0	(82)	0	873	791	0	0	0
1000479375	KANSAS CITY	KS		03/24/2025		0	0	(243)	0	0	(243)	0	1,205	962	0	0	0
1000479383	INDIANAPOLIS	IN		03/24/2025		0	0	(122)	0	0	(122)	0	922	800	0	0	0
1000479391	HAZEL CREST	IL		03/24/2025		0	0	(60)	0	0	(60)	0	692	632	0	0	0
1000479415	HAMILTON	OH		03/24/2025		0	0	(50)	0	0	(50)	0	738	688	0	0	0
1000479421	CHESTER	PA		03/24/2025		0	0	(31)	0	0	(31)	0	882	850	0	0	0
1000479427	CINCINNATI	OH		03/24/2025		0	0	(54)	0	0	(54)	0	902	848	0	0	0
1000479431	CHICAGO	IL		03/24/2025		0	0	(95)	0	0	(95)	0	1,693	1,599	0	0	0
1000489263	BAY SHORE	NY		05/16/2025		0	0	0	0	0	0	0	1,960	1,960	0	0	0
1000489273	MARATHON	FL		05/16/2025		0	0	0	0	0	0	0	4,069	4,069	0	0	0
1000489279	MESA	AZ		05/16/2025		0	0	0	0	0	0	0	996	996	0	0	0
1000489283	NEW CITY	NY		05/16/2025		0	0	0	0	0	0	0	3,187	3,187	0	0	0
1000489287	ST SIMONS ISLAND	GA		06/13/2025		0	0	0	0	0	0	0	1,240	1,240	0	0	0
1000489293	HOWELL	MI		06/13/2025		0	0	0	0	0	0	0	1,547	1,547	0	0	0
1000489311	CHULA VISTA	CA		05/16/2025		0	0	0	0	0	0	0	100	100	0	0	0
1000489319	MEMPHIS	TN		03/26/2025		0	0	(10)	0	0	(10)	0	787	778	0	0	0
1000489331	WILKES-BARRE	PA		03/26/2025		0	0	(6)	0	0	(6)	0	777	771	0	0	0
1000489333	VARIOUS	NJ		03/26/2025		0	0	(46)	0	0	(46)	0	3,300	3,254	0	0	0
1000489354	TOMS RIVER	NJ		03/26/2025		0	0	(20)	0	0	(20)	0	2,691	2,672	0	0	0
1000489363	PITTSBURGH	PA		03/26/2025		0	0	(6)	0	0	(6)	0	955	949	0	0	0
1000489382	TRENTON	NJ		03/26/2025		0	0	(16)	0	0	(16)	0	976	961	0	0	0
1000489408	LANSING	IL		03/26/2025		0	0	(15)	0	0	(15)	0	1,312	1,296	0	0	0
1000489420	COLUMBIA	SC		03/26/2025		0	0	(8)	0	0	(8)	0	490	481	0	0	0
1000489428	DETROIT	MI		03/26/2025		0	0	(5)	0	0	(5)	0	507	502	0	0	0
1000489438	ASHEBORO	NC		03/26/2025		0	0	(8)	0	0	(8)	0	564	557	0	0	0
1000489440	HOPATCONG	NJ		03/26/2025		0	0	(23)	0	0	(23)	0	1,731	1,708	0	0	0
1000489444	CLEVELAND	OH		03/26/2025		0	0	(9)	0	0	(9)	0	855	845	0	0	0
1000489448	CLEVELAND HEIGHTS	OH		03/26/2025		0	0	(10)	0	0	(10)	0	879	870	0	0	0
1000489464	BIRMINGHAM	AL		04/11/2025		0	0	(7)	0	0	(7)	0	492	485	0	0	0
1000489466	BROOKLYN	NY		03/26/2025		0	0	(12)	0	0	(12)	0	2,543	2,531	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000489468	NORTH HIGHLANDS	CA		03/26/2025		0	0	(14)	0	0	(14)	0	1,318	1,304	0	0	0
1000489474	TRENTON	NJ		03/26/2025		0	0	(11)	0	0	(11)	0	1,077	1,066	0	0	0
1000489506	BUFFALO	NY		03/25/2025		0	0	5	0	0	5	0	1,470	1,475	0	0	0
1000489528	BALTIMORE	MD		03/25/2025		0	0	(10)	0	0	(10)	0	1,159	1,148	0	0	0
1000489556	PORT CHARLOTTE	FL		03/25/2025		0	0	14	0	0	14	0	2,791	2,805	0	0	0
1000489558	KINGSTON	PA		03/25/2025		0	0	(5)	0	0	(5)	0	1,122	1,116	0	0	0
1000489586	CAPE CORAL	FL		03/25/2025		0	0	(6)	0	0	(6)	0	1,449	1,442	0	0	0
1000489598	PHILADELPHIA	PA		03/25/2025		0	0	(7)	0	0	(7)	0	1,428	1,421	0	0	0
1000489600	TOLEDO	OH		03/25/2025		0	0	(3)	0	0	(3)	0	638	635	0	0	0
1000489602	MEMPHIS	TN		03/25/2025		0	0	(5)	0	0	(5)	0	571	566	0	0	0
1000489604	PITTSBURGH	PA		03/25/2025		0	0	(4)	0	0	(4)	0	808	805	0	0	0
1000489612	BALTIMORE	MD		03/25/2025		0	0	(6)	0	0	(6)	0	1,084	1,078	0	0	0
1000489616	BALTIMORE	MD		03/25/2025		0	0	(21)	0	0	(21)	0	3,793	3,773	0	0	0
1000489625	BIRMINGHAM	AL		03/25/2025		0	0	(3)	0	0	(3)	0	463	460	0	0	0
1000489636	CHESTER	PA		03/25/2025		0	0	(4)	0	0	(4)	0	749	746	0	0	0
1000489665	FLORISSANT	MO		03/25/2025		0	0	(6)	0	0	(6)	0	675	669	0	0	0
1000489667	BINGHAMTON	NY		03/25/2025		0	0	(3)	0	0	(3)	0	411	408	0	0	0
1000489677	DUNDALK	MD		03/25/2025		0	0	(7)	0	0	(7)	0	1,152	1,145	0	0	0
1000489706	MONTGOMERY	AL		03/25/2025		0	0	(7)	0	0	(7)	0	725	718	0	0	0
1000489724	MOBILE	AL		03/25/2025		0	0	(5)	0	0	(5)	0	646	641	0	0	0
1000489760	BALTIMORE	MD		03/25/2025		0	0	(7)	0	0	(7)	0	1,068	1,061	0	0	0
1000489766	WILMINGTON	DE		03/25/2025		0	0	(4)	0	0	(4)	0	1,102	1,098	0	0	0
1000489844	MOUNTAIN HOUSE	CA		05/19/2025		0	0	0	0	0	0	0	11,713	11,713	0	0	0
1000489850	SCHERERVILLE	IN		05/19/2025		0	0	0	0	0	0	0	1,523	1,523	0	0	0
1000489864	NAPLES	FL		07/29/2025		0	0	0	0	0	0	0	1,491	1,491	0	0	0
1000489876	GREELEY	CO		05/19/2025		0	0	(3)	0	0	(3)	0	495	492	0	0	0
1000489878	PHOENIX	AZ		05/19/2025		0	0	(4)	0	0	(4)	0	1,119	1,115	0	0	0
1000489894	JACKSONVILLE	FL		05/19/2025		0	0	0	0	0	0	0	527	527	0	0	0
1000489898	PORT CLINTON	OH		05/19/2025		0	0	0	0	0	0	0	781	781	0	0	0
1000489900	OCALA	FL		05/19/2025		0	0	(1)	0	0	(1)	0	1,063	1,063	0	0	0
1000489910	ARLINGTON	TX		05/19/2025		0	0	0	0	0	0	0	1,051	1,051	0	0	0
1000489922	SAN ANTONIO	TX		07/29/2025		0	0	0	0	0	0	0	761	761	0	0	0
1000489953	ODESSA	MO		03/26/2025		0	0	(11)	0	0	(11)	0	568	558	0	0	0
1000489955	ELIZABETH	NJ		03/26/2025		0	0	(32)	0	0	(32)	0	2,945	2,912	0	0	0
1000490068	PORT CHARLOTTE	FL		04/02/2025		0	0	(51)	0	0	(51)	0	805	755	0	0	0
1000490082	KNOXVILLE	TN		04/02/2025		0	0	(76)	0	0	(76)	0	2,084	2,008	0	0	0
1000490096	MILWAUKEE	WI		04/02/2025		0	0	(198)	0	0	(198)	0	2,135	1,938	0	0	0
1000490106	STROUDSBURG	PA		04/02/2025		0	0	(46)	0	0	(46)	0	1,489	1,443	0	0	0
1000490125	MILWAUKEE	WI		04/02/2025		0	0	(55)	0	0	(55)	0	712	657	0	0	0
1000490129	ROCKY MOUNT	NC		04/02/2025		0	0	(7)	0	0	(7)	0	782	775	0	0	0
1000490147	COLORADO SPRINGS	CO		04/02/2025		0	0	(5)	0	0	(5)	0	2,473	2,468	0	0	0
1000490163	PUEBLO	CO		04/02/2025		0	0	(15)	0	0	(15)	0	1,328	1,313	0	0	0
1000490184	KILLEEN	TX		06/16/2025		0	0	0	0	0	0	0	603	603	0	0	0
1000490194	CAPE CANAVERAL	FL		06/16/2025		0	0	0	0	0	0	0	2,187	2,187	0	0	0
1000490202	OCALA	FL		06/16/2025		0	0	0	0	0	0	0	457	457	0	0	0
1000490204	GALESBURG	IL		06/16/2025		0	0	0	0	0	0	0	313	313	0	0	0
1000490238	SAN ANTONIO	TX		06/16/2025		0	0	0	0	0	0	0	492	492	0	0	0
1000490242	BAKERSFIELD	CA		06/16/2025		0	0	0	0	0	0	0	801	801	0	0	0
1000490250	LYNCHBURG	VA		06/16/2025		0	0	0	0	0	0	0	702	702	0	0	0
1000490256	PROVIDENCE VILLAGE	TX		06/26/2025		0	0	0	0	0	0	0	605	605	0	0	0
1000490262	BEAVER FALLS	PA		06/16/2025		0	0	0	0	0	0	0	288	288	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000490284	WOLFFORTH	TX		06/16/2025		0	0	0	0	0	0	0	440	440	0	0	0
1000490288	HALLANDALE BEACH	FL		06/16/2025		0	0	0	0	0	0	0	895	895	0	0	0
1000490292	BALTIMORE	MD		06/16/2025		0	0	0	0	0	0	0	389	389	0	0	0
1000490296	MANTECA	CA		06/16/2025		0	0	0	0	0	0	0	1,832	1,832	0	0	0
1000490306	RIVERSIDE	CA		06/16/2025		0	0	0	0	0	0	0	2,415	2,415	0	0	0
1000490308	EGG HARBOR TWP	NJ		06/16/2025		0	0	0	0	0	0	0	1,412	1,412	0	0	0
1000490312	COLORADO SPRINGS	CO		06/16/2025		0	0	0	0	0	0	0	1,181	1,181	0	0	0
1000490320	POULSBO	WA		06/26/2025		0	0	0	0	0	0	0	1,756	1,756	0	0	0
1000490336	WHITE PLAINS	NY		04/28/2025		0	0	(17)	0	0	(17)	0	4,196	4,179	0	0	0
1000490356	OGDEN	UT		04/28/2025		0	0	(5)	0	0	(5)	0	1,620	1,615	0	0	0
1000490362	OGDEN	UT		04/28/2025		0	0	(5)	0	0	(5)	0	1,838	1,833	0	0	0
1000490366	BINGHAMTON	NY		04/28/2025		0	0	(2)	0	0	(2)	0	627	625	0	0	0
1000490376	BRIDGEPORT	CT		04/28/2025		0	0	(4)	0	0	(4)	0	1,583	1,579	0	0	0
1000490395	VIDOR	TX		04/28/2025		0	0	(2)	0	0	(2)	0	711	709	0	0	0
1000490414	MONTROSE	CA		04/28/2025		0	0	13	0	0	13	0	9,974	9,987	0	0	0
1000490416	CANTON	OH		04/28/2025		0	0	(1)	0	0	(1)	0	564	563	0	0	0
1000490430	GULF SHORES	AL		04/28/2025		0	0	(10)	0	0	(10)	0	2,078	2,068	0	0	0
1000490434	PENNSAUKEN	NJ		04/28/2025		0	0	(2)	0	0	(2)	0	1,096	1,093	0	0	0
1000490881	GASTONIA	NC		06/16/2025		0	0	0	0	0	0	0	357	357	0	0	0
1000490891	PATERSON	NJ		06/16/2025		0	0	0	0	0	0	0	2,534	2,534	0	0	0
1000490897	EAST ORANGE	NJ		05/19/2025		0	0	(11)	0	0	(11)	0	2,646	2,635	0	0	0
1000490911	DOWNEY	CA		05/28/2025		0	0	0	0	0	0	0	4,745	4,745	0	0	0
1000490931	BRONX	NY		05/28/2025		0	0	0	0	0	0	0	3,250	3,250	0	0	0
1000490937	TEMECULA	CA		05/28/2025		0	0	0	0	0	0	0	4,122	4,122	0	0	0
1000490957	STERLING	VA		05/28/2025		0	0	0	0	0	0	0	6,040	6,040	0	0	0
1000490959	FULLERTON	CA		05/28/2025		0	0	0	0	0	0	0	2,966	2,966	0	0	0
1000490967	BUENA VISTA	CO		05/28/2025		0	0	0	0	0	0	0	3,238	3,238	0	0	0
1000490981	CHICAGO	IL		05/28/2025		0	0	0	0	0	0	0	4,886	4,886	0	0	0
1000490983	CHATTAROY	WA		05/28/2025		0	0	0	0	0	0	0	4,793	4,793	0	0	0
1000490987	UPLAND	CA		05/28/2025		0	0	0	0	0	0	0	4,568	4,568	0	0	0
1000490993	SHERMAN OAKS	CA		05/28/2025		0	0	0	0	0	0	0	13,327	13,327	0	0	0
1000490995	PARRISH	FL		05/28/2025		0	0	0	0	0	0	0	6,612	6,612	0	0	0
1000491003	WEST ORANGE	NJ		05/28/2025		0	0	0	0	0	0	0	1,439	1,439	0	0	0
1000491005	ROANOKE	VA		05/28/2025		0	0	0	0	0	0	0	3,225	3,225	0	0	0
1000491007	RICHMOND	TX		05/28/2025		0	0	0	0	0	0	0	11,263	11,263	0	0	0
1000491009	FORT EDWARD	NY		05/28/2025		0	0	0	0	0	0	0	2,610	2,610	0	0	0
1000491013	FAYETTEVILLE	NC		05/28/2025		0	0	0	0	0	0	0	3,232	3,232	0	0	0
1000491037	WINTER GARDEN	FL		05/28/2025		0	0	0	0	0	0	0	2,772	2,772	0	0	0
1000491043	NORTH CHESTERFIELD	VA		05/28/2025		0	0	0	0	0	0	0	2,029	2,029	0	0	0
1000491049	FREEHOLD	NJ		05/28/2025		0	0	0	0	0	0	0	4,359	4,359	0	0	0
1000491063	LAKEWOOD	CO		05/28/2025		0	0	0	0	0	0	0	636,616	636,616	0	0	0
1000491065	TIPP CITY	OH		05/28/2025		0	0	0	0	0	0	0	2,614	2,614	0	0	0
1000491067	HILTON HEAD ISLAND	SC		05/28/2025		0	0	0	0	0	0	0	155,178	155,178	0	0	0
1000491085	LAKESIDE	CA		05/28/2025		0	0	0	0	0	0	0	3,303	3,303	0	0	0
1000491087	COLTONS POINT	MD		05/28/2025		0	0	0	0	0	0	0	3,283	3,283	0	0	0
1000491097	NEW PORT RICHEY	FL		05/28/2025		0	0	0	0	0	0	0	2,459	2,459	0	0	0
1000491099	WINTER HAVEN	FL		05/28/2025		0	0	0	0	0	0	0	1,589	1,589	0	0	0
1000491111	PIEDMONT	SD		05/28/2025		0	0	0	0	0	0	0	2,524	2,524	0	0	0
1000491137	DACULA	GA		05/28/2025		0	0	0	0	0	0	0	2,852	2,852	0	0	0
1000491162	BALTIMORE	MD		04/11/2025		0	0	(7)	0	0	(7)	0	924	917	0	0	0
1000491173	BALTIMORE	MD		04/11/2025		0	0	(10)	0	0	(10)	0	1,112	1,102	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000491179	ST LOUIS	MO		04/11/2025		0	0	0	0	0	0	0	158,304	158,304	0	0	0
1000491203	SANDUSKY	OH		04/11/2025		0	0	(11)	0	0	(11)	0	2,546	2,535	0	0	0
1000491226	BALTIMORE	MD		04/11/2025		0	0	(4)	0	0	(4)	0	1,083	1,080	0	0	0
1000491235	BALTIMORE	MD		04/11/2025		0	0	(10)	0	0	(10)	0	924	914	0	0	0
1000491239	BALTIMORE	MD		04/11/2025		0	0	(13)	0	0	(13)	0	2,034	2,021	0	0	0
1000491270	BATON ROUGE	LA		04/11/2025		0	0	(5)	0	0	(5)	0	546	541	0	0	0
1000491290	CENTERVILLE	GA		04/11/2025		0	0	(9)	0	0	(9)	0	1,257	1,248	0	0	0
1000491292	DETROIT	MI		04/11/2025		0	0	(6)	0	0	(6)	0	646	640	0	0	0
1000491300	NEW ORLEANS	LA		04/11/2025		0	0	8	0	0	8	0	1,806	1,815	0	0	0
1000491302	KANSAS CITY	MO		04/11/2025		0	0	(13)	0	0	(13)	0	1,981	1,969	0	0	0
1000491304	BALTIMORE	MD		04/11/2025		0	0	(23)	0	0	(23)	0	5,936	5,913	0	0	0
1000491309	CLEVELAND	OH		04/11/2025		0	0	(5)	0	0	(5)	0	684	679	0	0	0
1000491313	JACKSON	MS		04/11/2025		0	0	(7)	0	0	(7)	0	863	855	0	0	0
1000491327	LAKE WORTH	FL		04/11/2025		0	0	4	0	0	4	0	2,468	2,471	0	0	0
1000491351	OWINGS MILLS	MD		04/11/2025		0	0	(13)	0	0	(13)	0	2,092	2,079	0	0	0
1000491358	HARRISBURG	PA		04/11/2025		0	0	(15)	0	0	(15)	0	2,344	2,330	0	0	0
1000491369	BAKERSFIELD	CA		04/11/2025		0	0	3	0	0	3	0	2,235	2,238	0	0	0
1000491377	PHILADELPHIA	PA		04/11/2025		0	0	(6)	0	0	(6)	0	1,147	1,142	0	0	0
1000491410	WATERBURY	CT		04/11/2025		0	0	(13)	0	0	(13)	0	1,748	1,735	0	0	0
1000491412	DURHAM	NC		04/11/2025		0	0	(14)	0	0	(14)	0	1,284	1,271	0	0	0
1000491416	FOLEY	AL		04/11/2025		0	0	(6)	0	0	(6)	0	1,176	1,170	0	0	0
1000491432	PHILADELPHIA	PA		04/11/2025		0	0	(2)	0	0	(2)	0	410	408	0	0	0
1000491458	BALTIMORE	MD		04/11/2025		0	0	(8)	0	0	(8)	0	1,084	1,076	0	0	0
1000491470	COLUMBIA	SC		04/11/2025		0	0	(5)	0	0	(5)	0	701	696	0	0	0
1000491480	BALTIMORE	MD		04/11/2025		0	0	(6)	0	0	(6)	0	837	831	0	0	0
1000491488	CALIFORNIA	PA		04/11/2025		0	0	(3)	0	0	(3)	0	600	597	0	0	0
1000491496	MEMPHIS	TN		04/11/2025		0	0	(3)	0	0	(3)	0	559	556	0	0	0
1000491506	GREENSBORO	NC		04/11/2025		0	0	(6)	0	0	(6)	0	537	531	0	0	0
1000491534	WINTERVILLE	NC		04/11/2025		0	0	(8)	0	0	(8)	0	884	876	0	0	0
1000491551	BALTIMORE	MD		04/11/2025		0	0	(8)	0	0	(8)	0	1,479	1,472	0	0	0
1000491621	GERMANTOWN	OH		05/28/2025		0	0	0	0	0	0	0	963	963	0	0	0
1000491647	STRATFORD	CT		05/28/2025		0	0	0	0	0	0	0	2,599	2,599	0	0	0
1000491677	WARREN	OH		05/28/2025		0	0	0	0	0	0	0	899	899	0	0	0
1000491809	TAUNTON	MA		05/28/2025		0	0	0	0	0	0	0	3,734	3,734	0	0	0
1000491815	KISSIMMEE	FL		05/28/2025		0	0	0	0	0	0	0	1,161	1,161	0	0	0
1000491883	HAMPTON	VA		05/28/2025		0	0	0	0	0	0	0	851	851	0	0	0
1000491916	MARION	OH		05/28/2025		0	0	0	0	0	0	0	809	809	0	0	0
1000491926	CARTHAGE	IN		05/28/2025		0	0	0	0	0	0	0	373	373	0	0	0
1000491950	PHILADELPHIA	PA		05/28/2025		0	0	(70)	0	0	(70)	0	27,334	27,264	0	0	0
1000491986	READING	PA		05/28/2025		0	0	0	0	0	0	0	1,373	1,373	0	0	0
1000492000	NORTH LAS VEGAS	NV		05/28/2025		0	0	0	0	0	0	0	3,493	3,493	0	0	0
1000492010	HILMAR	CA		05/28/2025		0	0	0	0	0	0	0	3,494	3,494	0	0	0
1000492028	LAWRENCEVILLE	GA		05/28/2025		0	0	0	0	0	0	0	8,933	8,933	0	0	0
1000492030	DELRAY BEACH	FL		05/28/2025		0	0	0	0	0	0	0	1,535	1,535	0	0	0
1000492038	JACKSONVILLE	NC		05/28/2025		0	0	0	0	0	0	0	780	780	0	0	0
1000492048	LA MARQUE	TX		05/28/2025		0	0	0	0	0	0	0	1,035	1,035	0	0	0
1000492064	BUHL	ID		05/28/2025		0	0	0	0	0	0	0	1,245	1,245	0	0	0
1000492076	VICTORVILLE	CA		05/28/2025		0	0	0	0	0	0	0	1,866	1,865	0	0	0
1000492108	OAK PARK	MI		05/28/2025		0	0	0	0	0	0	0	925	925	0	0	0
1000492116	HUDSON	FL		05/28/2025		0	0	0	0	0	0	0	994	994	0	0	0
1000492120	CARTERSVILLE	GA		05/28/2025		0	0	0	0	0	0	0	1,152	1,152	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000492126	LAKE WORTH	FL		05/28/2025		0	0	0	0	0	0	0	2,037	2,037	0	0	0
1000492146	DAVENPORT	FL		05/28/2025		0	0	0	0	0	0	0	2,181	2,181	0	0	0
1000492150	ATWATER	CA		05/28/2025		0	0	0	0	0	0	0	2,964	2,964	0	0	0
1000492156	VIDOR	TX		05/28/2025		0	0	0	0	0	0	0	574	574	0	0	0
1000492168	SANTA BARBARA	CA		05/28/2025		0	0	0	0	0	0	0	13,781	13,781	0	0	0
1000492170	MOUNT LAUREL	NJ		05/28/2025		0	0	(2)	0	0	(2)	0	4,605	4,602	0	0	0
1000492196	BOISE	ID		05/28/2025		0	0	0	0	0	0	0	1,957	1,957	0	0	0
1000492268	SAINT LOUIS	MO		05/28/2025		0	0	0	0	0	0	0	483	483	0	0	0
1000492302	COCOA BEACH	FL		05/28/2025		0	0	0	0	0	0	0	4,237	4,237	0	0	0
1000492328	MESQUITE	TX		05/28/2025		0	0	0	0	0	0	0	1,657	1,657	0	0	0
1000492332	HOUSTON	TX		05/28/2025		0	0	0	0	0	0	0	2,564	2,564	0	0	0
1000492336	KANSAS CITY	MO		05/28/2025		0	0	0	0	0	0	0	1,370	1,370	0	0	0
1000492344	STAMFORD	CT		05/28/2025		0	0	0	0	0	0	0	3,982	3,982	0	0	0
1000492348	FORT WORTH	TX		05/28/2025		0	0	0	0	0	0	0	1,052	1,052	0	0	0
1000492354	LUBBOCK	TX		05/28/2025		0	0	(1)	0	0	(1)	0	1,947	1,947	0	0	0
1000492366	OLDTOWN	ID		05/28/2025		0	0	0	0	0	0	0	1,742	1,742	0	0	0
1000492374	FRESNO	CA		05/28/2025		0	0	0	0	0	0	0	4,000	4,000	0	0	0
1000492386	PHILADELPHIA	PA		04/18/2025		0	0	(7)	0	0	(7)	0	1,972	1,966	0	0	0
1000492394	DOLTON	IL		04/18/2025		0	0	(2)	0	0	(2)	0	676	674	0	0	0
1000492400	PHILADELPHIA	PA		04/18/2025		0	0	(21)	0	0	(21)	0	5,154	5,133	0	0	0
1000492421	PHILADELPHIA	PA		04/18/2025		0	0	(10)	0	0	(10)	0	2,266	2,256	0	0	0
1000492434	PATERSON	NJ		04/18/2025		0	0	(11)	0	0	(11)	0	2,424	2,413	0	0	0
1000492441	HICKORY	NC		04/18/2025		0	0	(2)	0	0	(2)	0	3,731	3,729	0	0	0
1000492444	HICKORY	NC		04/18/2025		0	0	(5)	0	0	(5)	0	3,734	3,729	0	0	0
1000492455	PHILADELPHIA	PA		04/18/2025		0	0	(3)	0	0	(3)	0	1,176	1,172	0	0	0
1000492457	WINNSBORO	SC		04/18/2025		0	0	(5)	0	0	(5)	0	819	814	0	0	0
1000492485	TRENTON	NJ		04/11/2025		0	0	(8)	0	0	(8)	0	895	886	0	0	0
1000492507	OKLAHOMA CITY	OK		04/11/2025		0	0	(11)	0	0	(11)	0	1,007	996	0	0	0
1000492527	BIRMINGHAM	AL		04/11/2025		0	0	(8)	0	0	(8)	0	618	610	0	0	0
1000492529	DANVILLE	VA		04/11/2025		0	0	(12)	0	0	(12)	0	1,135	1,123	0	0	0
1000492535	TAMPA	FL		04/11/2025		0	0	(22)	0	0	(22)	0	1,758	1,736	0	0	0
1000492541	MADISON	NC		04/11/2025		0	0	(16)	0	0	(16)	0	1,154	1,138	0	0	0
1000492549	STRATFORD	CT		04/11/2025		0	0	(23)	0	0	(23)	0	2,060	2,038	0	0	0
1000492553	FLORENCE	AL		04/11/2025		0	0	(4)	0	0	(4)	0	718	714	0	0	0
1000492559	SCHENECTADY	NY		04/11/2025		0	0	(11)	0	0	(11)	0	790	779	0	0	0
1000492561	TRENTON	NJ		04/11/2025		0	0	(13)	0	0	(13)	0	918	905	0	0	0
1000492565	MACON	GA		04/11/2025		0	0	(7)	0	0	(7)	0	569	562	0	0	0
1000492569	PUEBLO	CO		04/11/2025		0	0	(10)	0	0	(10)	0	541	531	0	0	0
1000492577	SYRACUSE	NY		04/11/2025		0	0	(15)	0	0	(15)	0	1,112	1,097	0	0	0
1000492604	LONG BRANCH	NJ		04/11/2025		0	0	(51)	0	0	(51)	0	5,471	5,420	0	0	0
1000492616	CHICAGO	IL		04/11/2025		0	0	(7)	0	0	(7)	0	900	893	0	0	0
1000492620	ELIZABETH	NJ		04/11/2025		0	0	(29)	0	0	(29)	0	2,630	2,601	0	0	0
1000492638	HUNTSVILLE	TX		04/11/2025		0	0	(6)	0	0	(6)	0	559	552	0	0	0
1000492650	BRICK TOWNSHIP	NJ		04/11/2025		0	0	(29)	0	0	(29)	0	2,664	2,635	0	0	0
1000492660	INDEPENDENCE	MO		04/11/2025		0	0	(10)	0	0	(10)	0	736	726	0	0	0
1000492803	WASHINGTON	DC		04/28/2025		0	0	(14)	0	0	(14)	0	2,939	2,925	0	0	0
1000492812	INDIANAPOLIS	IN		04/28/2025		0	0	0	0	0	0	0	3,531	3,531	0	0	0
1000492820	DANVILLE	VA		06/03/2025		0	0	0	0	0	0	0	695	695	0	0	0
1000492832	OLIVER SPRINGS	TN		04/28/2025		0	0	(5)	0	0	(5)	0	1,104	1,099	0	0	0
1000492836	MARIETTA	GA		04/28/2025		0	0	0	0	0	0	0	15,482	15,482	0	0	0
1000492856	PEORIA	IL		04/28/2025		0	0	(3)	0	0	(3)	0	253	250	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000492864	ROANOKE	VA		04/28/2025		0	0	(2)	0	0	(2)	0	502	500	0	0	0
1000492872	DETROIT	MI		04/28/2025		0	0	(2)	0	0	(2)	0	377	375	0	0	0
1000492874	LINCOLN	NE		04/28/2025		0	0	(4)	0	0	(4)	0	1,240	1,236	0	0	0
1000492888	BRUNSWICK	GA		04/28/2025		0	0	(2)	0	0	(2)	0	816	815	0	0	0
1000492892	PHILADELPHIA	PA		04/28/2025		0	0	(2)	0	0	(2)	0	839	837	0	0	0
1000492898	EVANSVILLE	IN		04/28/2025		0	0	(2)	0	0	(2)	0	420	418	0	0	0
1000492910	MILFORD	OH		04/28/2025		0	0	(6)	0	0	(6)	0	1,421	1,415	0	0	0
1000492912	LAKE CHARLES	LA		04/28/2025		0	0	(1)	0	0	(1)	0	593	591	0	0	0
1000492914	ROCHESTER	MN		04/28/2025		0	0	(3)	0	0	(3)	0	1,024	1,021	0	0	0
1000492920	PLAINFIELD	NJ		04/28/2025		0	0	0	0	0	0	0	11,972	11,972	0	0	0
1000492925	ELIZABETH CITY	NC		04/28/2025		0	0	(2)	0	0	(2)	0	1,102	1,100	0	0	0
1000492937	LEHIGH ACRES	FL		06/03/2025		0	0	0	0	0	0	0	1,221	1,221	0	0	0
1000492939	LENOIR CITY	TN		04/28/2025		0	0	(2)	0	0	(2)	0	1,152	1,150	0	0	0
1000492943	WAKE FOREST	NC		04/28/2025		0	0	(2)	0	0	(2)	0	1,098	1,095	0	0	0
1000492951	PROVIDENCE	RI		04/28/2025		0	0	(11)	0	0	(11)	0	2,278	2,268	0	0	0
1000492955	CENTRAL FALLS	RI		04/28/2025		0	0	(7)	0	0	(7)	0	1,523	1,516	0	0	0
1000492967	INDIANAPOLIS	IN		04/28/2025		0	0	(1)	0	0	(1)	0	642	640	0	0	0
1000492983	GARFIELD HEIGHTS	OH		04/28/2025		0	0	(1)	0	0	(1)	0	452	451	0	0	0
1000492985	KOKOMO	IN		04/28/2025		0	0	0	0	0	0	0	3,875	3,875	0	0	0
1000492997	STERLING	CO		04/28/2025		0	0	(3)	0	0	(3)	0	921	918	0	0	0
1000493007	MILWAUKEE	WI		04/28/2025		0	0	(3)	0	0	(3)	0	1,011	1,008	0	0	0
1000493009	PHILADELPHIA	PA		04/28/2025		0	0	(1)	0	0	(1)	0	532	530	0	0	0
1000493030	LAKE CHARLES	LA		04/28/2025		0	0	(1)	0	0	(1)	0	656	654	0	0	0
1000493032	PITTSBURGH	PA		06/03/2025		0	0	0	0	0	0	0	910	910	0	0	0
1000493055	CLEBURNE	TX		04/28/2025		0	0	22	0	0	22	0	3,424	3,446	0	0	0
1000493057	COCOA	FL		04/28/2025		0	0	(2)	0	0	(2)	0	1,383	1,381	0	0	0
1000493069	KNOXVILLE	TN		04/28/2025		0	0	15	0	0	15	0	3,030	3,045	0	0	0
1000493079	GREENVILLE	SC		04/28/2025		0	0	(3)	0	0	(3)	0	1,030	1,027	0	0	0
1000493081	RIVERDALE	GA		04/28/2025		0	0	(4)	0	0	(4)	0	867	864	0	0	0
1000493083	PENSACOLA	FL		04/28/2025		0	0	9	0	0	9	0	1,532	1,541	0	0	0
1000493087	LOWELL	MI		04/28/2025		0	0	(4)	0	0	(4)	0	1,452	1,447	0	0	0
1000493091	GASTONIA	NC		04/28/2025		0	0	(2)	0	0	(2)	0	592	591	0	0	0
1000493093	CLEVELAND	OH		04/28/2025		0	0	(5)	0	0	(5)	0	976	971	0	0	0
1000493095	JACKSONVILLE	FL		04/28/2025		0	0	(1)	0	0	(1)	0	688	687	0	0	0
1000493105	COLUMBUS	NE		06/03/2025		0	0	0	0	0	0	0	915	915	0	0	0
1000493111	FOSTORIA	OH		04/28/2025		0	0	(1)	0	0	(1)	0	500	499	0	0	0
1000493115	LA HABRA	CA		06/03/2025		0	0	0	0	0	0	0	3,396	3,396	0	0	0
1000493119	KATY	TX		04/28/2025		0	0	(2)	0	0	(2)	0	1,300	1,298	0	0	0
1000493125	SUN PRAIRIE	WI		04/28/2025		0	0	0	0	0	0	0	11,471	11,471	0	0	0
1000493135	VARIOUS	IL		04/28/2025		0	0	0	0	0	0	0	3,831	3,831	0	0	0
1000493147	RICHMOND	KY		06/03/2025		0	0	0	0	0	0	0	7,466	7,466	0	0	0
1000493172	WATHENA	KS		06/03/2025		0	0	0	0	0	0	0	614	614	0	0	0
1000493186	HAZEL CREST	IL		04/28/2025		0	0	(3)	0	0	(3)	0	2,290	2,287	0	0	0
1000493188	COLUMBUS	NE		04/28/2025		0	0	(1)	0	0	(1)	0	964	963	0	0	0
1000493206	PITTSBURGH	PA		04/28/2025		0	0	(3)	0	0	(3)	0	1,256	1,253	0	0	0
1000493220	PHILADELPHIA	PA		04/28/2025		0	0	(2)	0	0	(2)	0	844	841	0	0	0
1000493222	MONTGOMERY	AL		04/28/2025		0	0	(2)	0	0	(2)	0	604	603	0	0	0
1000493228	HAMILTON	NJ		04/28/2025		0	0	(3)	0	0	(3)	0	1,414	1,410	0	0	0
1000493230	UTICA	NY		06/03/2025		0	0	0	0	0	0	0	878	878	0	0	0
1000493236	KNOXVILLE	TN		04/28/2025		0	0	(2)	0	0	(2)	0	1,096	1,094	0	0	0
1000493244	WASHINGTON	DC		06/03/2025		0	0	0	0	0	0	0	1,422	1,422	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000493254	DOVER	DE		06/03/2025		0	0	0	0	0	0	0	962	962	0	0	0
1000493264	BRUSH	CO		04/28/2025		0	0	(3)	0	0	(3)	0	753	750	0	0	0
1000493277	ALLENTOWN	PA		04/28/2025		0	0	(2)	0	0	(2)	0	846	844	0	0	0
1000493302	BROOKLYN	NY		06/26/2025		0	0	0	0	0	0	0	4,255	4,255	0	0	0
1000493304	SYRACUSE	NY		04/28/2025		0	0	(3)	0	0	(3)	0	663	660	0	0	0
1000493306	ST. LOUIS	MO		04/28/2025		0	0	(5)	0	0	(5)	0	1,433	1,428	0	0	0
1000493308	PLANO	TX		06/03/2025		0	0	0	0	0	0	0	6,170	6,170	0	0	0
1000493310	JUPITER	FL		06/03/2025		0	0	0	0	0	0	0	2,381	2,381	0	0	0
1000493326	HOWELL	MI		06/03/2025		0	0	0	0	0	0	0	926	926	0	0	0
1000493342	COLUMBUS	OH		04/28/2025		0	0	(4)	0	0	(4)	0	667	663	0	0	0
1000493346	MADISON	AL		06/03/2025		0	0	0	0	0	0	0	678	678	0	0	0
1000493372	SCHENECTADY	NY		06/03/2025		0	0	0	0	0	0	0	1,436	1,436	0	0	0
1000493378	SHREVEPORT	LA		06/03/2025		0	0	0	0	0	0	0	1,222	1,222	0	0	0
1000493382	CHARLOTTE	NC		04/28/2025		0	0	(2)	0	0	(2)	0	1,237	1,235	0	0	0
1000493390	MILWAUKEE	WI		04/28/2025		0	0	(1)	0	0	(1)	0	481	480	0	0	0
1000493431	HOMESTEAD	FL		06/03/2025		0	0	0	0	0	0	0	1,604	1,604	0	0	0
1000493443	MEMPHIS	TN		06/03/2025		0	0	0	0	0	0	0	566	566	0	0	0
1000493445	ROANOKE	VA		06/03/2025		0	0	0	0	0	0	0	555	555	0	0	0
1000493447	JUPITER	FL		06/03/2025		0	0	0	0	0	0	0	1,402	1,402	0	0	0
1000493451	ROANOKE	VA		06/03/2025		0	0	0	0	0	0	0	598	598	0	0	0
1000493455	COLUMBUS	OH		04/28/2025		0	0	(1)	0	0	(1)	0	473	472	0	0	0
1000494729	LAS VEGAS	NV		06/13/2025		0	0	0	0	0	0	0	3,621	3,621	0	0	0
1000494731	SILVERTHORNE	CO		07/02/2025		0	0	0	0	0	0	0	3,300	3,300	0	0	0
1000494733	MODESTO	CA		06/13/2025		0	0	0	0	0	0	0	1,497	1,497	0	0	0
1000494737	RANCHO CUCAMONGA	CA		07/02/2025		0	0	0	0	0	0	0	988	988	0	0	0
1000494739	VENICE	FL		06/13/2025		0	0	0	0	0	0	0	2,356	2,356	0	0	0
1000494741	SAN DIEGO	CA		06/13/2025		0	0	0	0	0	0	0	7,299	7,299	0	0	0
1000494745	BROOKLYN	NY		06/13/2025		0	0	0	0	0	0	0	8,474	8,474	0	0	0
1000494749	JUPITER	FL		06/13/2025		0	0	0	0	0	0	0	6,122	6,122	0	0	0
1000494751	FORNEY	TX		07/02/2025		0	0	0	0	0	0	0	1,172	1,172	0	0	0
1000494759	NEWPORT BEACH	CA		07/02/2025		0	0	0	0	0	0	0	7,983	7,983	0	0	0
1000494761	LADERA RANCH	CA		07/02/2025		0	0	0	0	0	0	0	571,696	571,696	0	0	0
1000494763	PHILADELPHIA	PA		06/13/2025		0	0	0	0	0	0	0	1,311	1,311	0	0	0
1000494765	AUSTIN	TX		06/13/2025		0	0	0	0	0	0	0	2,286	2,286	0	0	0
1000494771	BOYD	TX		07/02/2025		0	0	0	0	0	0	0	8,608	8,608	0	0	0
1000494773	CLOVIS	CA		07/02/2025		0	0	0	0	0	0	0	1,272	1,272	0	0	0
1000494779	ORLANDO	FL		06/13/2025		0	0	0	0	0	0	0	4,381	4,381	0	0	0
1000494785	DALLAS	TX		06/13/2025		0	0	0	0	0	0	0	2,985	2,985	0	0	0
1000494795	AUBURN	CA		06/13/2025		0	0	0	0	0	0	0	3,891	3,891	0	0	0
1000494803	BUCKEYE	AZ		07/02/2025		0	0	0	0	0	0	0	909	909	0	0	0
1000494805	LUTZ	FL		06/13/2025		0	0	0	0	0	0	0	1,086	1,086	0	0	0
1000494813	LAREDO	TX		07/02/2025		0	0	0	0	0	0	0	1,338	1,338	0	0	0
1000494827	MONROE	NY		06/13/2025		0	0	0	0	0	0	0	6,497	6,497	0	0	0
1000494829	HUNTINGTON BEACH	CA		07/02/2025		0	0	0	0	0	0	0	3,091	3,091	0	0	0
1000494837	BELLA COLLINA	FL		06/13/2025		0	0	0	0	0	0	0	8,826	8,826	0	0	0
1000494847	EVERGREEN	CO		06/13/2025		0	0	0	0	0	0	0	5,863	5,863	0	0	0
1000494855	SAN ANTONIO	TX		07/02/2025		0	0	0	0	0	0	0	2,245	2,245	0	0	0
1000494857	MIAMI	FL		06/13/2025		0	0	0	0	0	0	0	909	909	0	0	0
1000494867	REDDING	CA		06/13/2025		0	0	0	0	0	0	0	1,777	1,777	0	0	0
1000494869	VALENCIA	CA		06/13/2025		0	0	0	0	0	0	0	6,042	6,042	0	0	0
1000494873	WASHINGTON	UT		06/13/2025		0	0	0	0	0	0	0	2,089	2,089	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000494885	LOS ANGELES	CA		06/13/2025		0	0	0	0	0	0	0	246,041	246,041	0	0	0
1000494895	ORLANDO	FL		06/13/2025		0	0	0	0	0	0	0	4,103	4,103	0	0	0
1000494919	HARAHAN	LA		06/26/2025		0	0	0	0	0	0	0	1,701	1,701	0	0	0
1000494921	KISSIMMEE	FL		06/26/2025		0	0	0	0	0	0	0	1,055	1,055	0	0	0
1000494933	FLOWER MOUND	TX		07/29/2025		0	0	0	0	0	0	0	10,904	10,904	0	0	0
1000494937	JENSEN BEACH	FL		06/26/2025		0	0	0	0	0	0	0	795	795	0	0	0
1000494939	BOGGSTOWN	IN		07/29/2025		0	0	0	0	0	0	0	1,817	1,817	0	0	0
1000494957	MERRILLVILLE	IN		06/26/2025		0	0	0	0	0	0	0	11,271	11,271	0	0	0
1000494977	HARAHAN	NY		05/09/2025		0	0	0	0	0	0	0	4,025	4,025	0	0	0
1000494987	CATHEDRAL CITY	NY		05/09/2025		0	0	0	0	0	0	0	1,551	1,551	0	0	0
1000494993	NEW HAVEN	CT		05/09/2025		0	0	0	0	0	0	0	2,069	2,069	0	0	0
1000494995	NEW HAVEN	CT		05/09/2025		0	0	0	0	0	0	0	2,109	2,109	0	0	0
1000495003	MONROE	NY		05/09/2025		0	0	0	0	0	0	0	2,526	2,526	0	0	0
1000495011	MONROE	NY		05/09/2025		0	0	0	0	0	0	0	3,042	3,042	0	0	0
1000495089	GILFORD	NH		06/26/2025		0	0	0	0	0	0	0	1,970	1,970	0	0	0
1000495107	COLUMBUS	OH		06/26/2025		0	0	0	0	0	0	0	512	512	0	0	0
1000495115	SYRACUSE	NY		07/29/2025		0	0	0	0	0	0	0	706	706	0	0	0
1000495125	WASHINGTON	NC		06/26/2025		0	0	0	0	0	0	0	390	390	0	0	0
1000495131	ST. LOUIS	MO		07/29/2025		0	0	0	0	0	0	0	555	555	0	0	0
1000495133	VERSAILLES	KY		06/26/2025		0	0	0	0	0	0	0	305	305	0	0	0
1000495135	MYRTLE BEACH	SC		06/26/2025		0	0	0	0	0	0	0	785	785	0	0	0
1000495137	MOBILE	AL		06/26/2025		0	0	0	0	0	0	0	573	573	0	0	0
1000495139	INWOOD	WV		06/26/2025		0	0	0	0	0	0	0	841	841	0	0	0
1000495141	FORT WAYNE	IN		06/26/2025		0	0	0	0	0	0	0	529	529	0	0	0
1000495531	AUBURN	ME		04/21/2025		0	0	(4)	0	0	(4)	0	1,878	1,874	0	0	0
1000495551	DAYTON	OH		04/21/2025		0	0	(1)	0	0	(1)	0	480	479	0	0	0
1000495568	BALTIMORE	MD		04/21/2025		0	0	(3)	0	0	(3)	0	960	957	0	0	0
1000495572	PARMA	OH		04/21/2025		0	0	(1)	0	0	(1)	0	1,857	1,856	0	0	0
1000495574	MECHANICSVILLE	VA		04/21/2025		0	0	(3)	0	0	(3)	0	1,391	1,388	0	0	0
1000495576	PHILADELPHIA	PA		04/21/2025		0	0	(2)	0	0	(2)	0	1,115	1,114	0	0	0
1000495579	ALAMOGORDO	NM		04/21/2025		0	0	(5)	0	0	(5)	0	1,992	1,987	0	0	0
1000495599	CASA GRANDE	AZ		04/21/2025		0	0	0	0	0	0	0	2,537	2,536	0	0	0
1000495613	TRENTON	NJ		04/21/2025		0	0	(3)	0	0	(3)	0	791	788	0	0	0
1000495625	MESA	AZ		04/21/2025		0	0	(3)	0	0	(3)	0	1,663	1,661	0	0	0
1000495973	VARIOUS	NJ		04/23/2025		0	0	(6)	0	0	(6)	0	198,284	198,278	0	0	0
1000495979	LAKE PLACID	FL		04/23/2025		0	0	(4)	0	0	(4)	0	706	702	0	0	0
1000495981	EUCLID	OH		04/23/2025		0	0	(1)	0	0	(1)	0	452	451	0	0	0
1000495983	GARLAND	TX		04/23/2025		0	0	1	0	0	1	0	1,332	1,333	0	0	0
1000495989	JAMESTOWN	NY		04/23/2025		0	0	(3)	0	0	(3)	0	542	539	0	0	0
1000495991	PITTSBURGH	PA		04/23/2025		0	0	(1)	0	0	(1)	0	538	537	0	0	0
1000495997	DETROIT	MI		04/23/2025		0	0	(3)	0	0	(3)	0	441	438	0	0	0
1000496001	BALTIMORE	MD		04/23/2025		0	0	(3)	0	0	(3)	0	723	720	0	0	0
1000496003	STAMFORD	CT		04/23/2025		0	0	(2)	0	0	(2)	0	921	919	0	0	0
1000496015	TURTLE CREEK	PA		04/23/2025		0	0	(1)	0	0	(1)	0	527	526	0	0	0
1000496052	GLOVERSVILLE	NY		04/23/2025		0	0	(10)	0	0	(10)	0	2,204	2,194	0	0	0
1000496060	BINGHAMTON	NY		04/23/2025		0	0	(2)	0	0	(2)	0	599	596	0	0	0
1000496072	GREEN BAY	WI		04/23/2025		0	0	(2)	0	0	(2)	0	848	846	0	0	0
1000496074	COLUMBUS	OH		04/23/2025		0	0	(3)	0	0	(3)	0	651	648	0	0	0
1000496084	LA JOYA	TX		04/23/2025		0	0	(2)	0	0	(2)	0	775	773	0	0	0
1000496088	DOLTON	IL		04/23/2025		0	0	(3)	0	0	(3)	0	1,066	1,063	0	0	0
1000496092	WILLIAMSBURG	VA		04/23/2025		0	0	1	0	0	1	0	1,806	1,807	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000496094	CLEVELAND HEIGHTS	OH		04/23/2025		0	0	4	0	0	4	0	1,261	1,264	0	0	0
1000496098	EDINBURG	TX		04/23/2025		0	0	(11)	0	0	(11)	0	2,157	2,146	0	0	0
1000496106	EUCLID	OH		04/23/2025		0	0	(1)	0	0	(1)	0	557	555	0	0	0
1000496108	WESTLAND	MI		04/23/2025		0	0	(2)	0	0	(2)	0	560	557	0	0	0
1000496120	COLUMBUS	OH		04/23/2025		0	0	(3)	0	0	(3)	0	1,594	1,591	0	0	0
1000496124	RAVENNA	OH		04/23/2025		0	0	(3)	0	0	(3)	0	863	861	0	0	0
1000496128	DETROIT	MI		04/23/2025		0	0	0	0	0	0	0	535	534	0	0	0
1000496130	DETROIT	MI		04/23/2025		0	0	6	0	0	6	0	930	936	0	0	0
1000496134	CLEVELAND	OH		04/23/2025		0	0	(1)	0	0	(1)	0	438	437	0	0	0
1000496138	FRESNO	CA		04/23/2025		0	0	6	0	0	6	0	1,792	1,798	0	0	0
1000496148	TAMPA	FL		04/23/2025		0	0	(3)	0	0	(3)	0	1,342	1,340	0	0	0
1000496166	COLUMBUS	OH		04/23/2025		0	0	3	0	0	3	0	1,000	1,003	0	0	0
1000496170	CLEVELAND	OH		04/23/2025		0	0	(1)	0	0	(1)	0	525	524	0	0	0
1000496178	ROCHELLE PARK	NJ		04/23/2025		0	0	(8)	0	0	(8)	0	3,838	3,829	0	0	0
1000496180	LEHIGH ACRES	FL		04/23/2025		0	0	(6)	0	0	(6)	0	1,093	1,087	0	0	0
1000496196	CHICAGO	IL		04/23/2025		0	0	(5)	0	0	(5)	0	1,600	1,595	0	0	0
1000496208	GREER	SC		04/23/2025		0	0	(3)	0	0	(3)	0	992	989	0	0	0
1000496214	DELRAY BEACH	FL		04/23/2025		0	0	(8)	0	0	(8)	0	2,137	2,129	0	0	0
1000496222	WASHINGTON	DC		04/23/2025		0	0	(4)	0	0	(4)	0	2,181	2,177	0	0	0
1000496230	BROOKHAVEN	PA		04/23/2025		0	0	(2)	0	0	(2)	0	888	886	0	0	0
1000496240	MONTGOMERY	AL		04/23/2025		0	0	(4)	0	0	(4)	0	679	675	0	0	0
1000496242	KNOXVILLE	TN		04/23/2025		0	0	(4)	0	0	(4)	0	1,648	1,644	0	0	0
1000496244	FLINT	MI		04/23/2025		0	0	(3)	0	0	(3)	0	568	565	0	0	0
1000496252	BALTIMORE	MD		04/23/2025		0	0	(2)	0	0	(2)	0	1,028	1,026	0	0	0
1000496258	BALTIMORE	MD		04/23/2025		0	0	(4)	0	0	(4)	0	888	885	0	0	0
1000496272	CLEVELAND	OH		04/23/2025		0	0	(1)	0	0	(1)	0	472	471	0	0	0
1000496292	LONDON	OH		04/23/2025		0	0	(3)	0	0	(3)	0	1,068	1,065	0	0	0
1000496314	CLEVELAND	OH		04/23/2025		0	0	(3)	0	0	(3)	0	1,561	1,558	0	0	0
1000496323	BALTIMORE	MD		04/23/2025		0	0	(2)	0	0	(2)	0	1,255	1,253	0	0	0
1000496329	ODESSA	TX		04/23/2025		0	0	(2)	0	0	(2)	0	874	872	0	0	0
1000496340	MIAMI	FL		06/26/2025		0	0	0	0	0	0	0	1,648	1,648	0	0	0
1000496342	DELMAR	MD		06/26/2025		0	0	0	0	0	0	0	1,004	1,004	0	0	0
1000496344	DELMAR	MD		07/29/2025		0	0	0	0	0	0	0	604	604	0	0	0
1000496354	MYRTLE BEACH	SC		06/26/2025		0	0	0	0	0	0	0	868	868	0	0	0
1000496370	OCALA	FL		07/29/2025		0	0	0	0	0	0	0	645	645	0	0	0
1000496376	MEMPHIS	TN		07/29/2025		0	0	0	0	0	0	0	412	412	0	0	0
1000496378	SUNNY ISLES BEACH	FL		06/26/2025		0	0	0	0	0	0	0	735	735	0	0	0
1000496384	ENFIELD	CT		06/26/2025		0	0	0	0	0	0	0	467	467	0	0	0
1000496386	SHEFFIELD LAKE	OH		06/26/2025		0	0	0	0	0	0	0	372	372	0	0	0
1000496390	INWOOD	WV		07/29/2025		0	0	0	0	0	0	0	653	653	0	0	0
1000496396	OCALA	FL		06/26/2025		0	0	0	0	0	0	0	723	723	0	0	0
1000496398	LITTLE ROCK	AR		06/26/2025		0	0	0	0	0	0	0	4,168	4,168	0	0	0
1000496402	AVENTURA	FL		06/26/2025		0	0	0	0	0	0	0	1,415	1,415	0	0	0
1000496408	LA JOLLA	CA		06/26/2025		0	0	0	0	0	0	0	4,446	4,446	0	0	0
1000496412	HOBE SOUND	FL		06/26/2025		0	0	0	0	0	0	0	2,646	2,646	0	0	0
1000496414	PEMBROKE PINES	FL		06/26/2025		0	0	0	0	0	0	0	4,931	4,931	0	0	0
1000496422	LITTLE RIVER	SC		06/26/2025		0	0	0	0	0	0	0	1,984	1,984	0	0	0
1000496426	SANGER	CA		06/26/2025		0	0	0	0	0	0	0	3,154	3,154	0	0	0
1000496434	FAYETTEVILLE	GA		06/26/2025		0	0	0	0	0	0	0	1,215	1,215	0	0	0
1000496436	OAK POINT	TX		07/29/2025		0	0	0	0	0	0	0	15,311	15,311	0	0	0
1000496440	DENVER	NC		07/29/2025		0	0	0	0	0	0	0	873	873	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000499795	INDIANAPOLIS	IN		04/28/2025		0	0	(10)	0	0	(10)	0	786	776	0	0	0
1000499801	FAIRFIELD	AL		04/28/2025		0	0	(6)	0	0	(6)	0	484	478	0	0	0
1000499809	GRANDVIEW	MO		04/28/2025		0	0	(6)	0	0	(6)	0	1,473	1,467	0	0	0
1000499817	TAMPA	FL		04/28/2025		0	0	(32)	0	0	(32)	0	1,886	1,853	0	0	0
1000499825	WEST HARTFORD	CT		04/28/2025		0	0	(12)	0	0	(12)	0	1,186	1,174	0	0	0
1000499841	ELIZABETH	NJ		04/28/2025		0	0	(35)	0	0	(35)	0	2,777	2,742	0	0	0
1000499861	EDISON	NJ		04/28/2025		0	0	(31)	0	0	(31)	0	2,448	2,417	0	0	0
1000499869	OMAHA	NE		04/28/2025		0	0	(35)	0	0	(35)	0	4,471	4,435	0	0	0
1000499876	JACKSONVILLE	FL		04/28/2025		0	0	(3)	0	0	(3)	0	1,264	1,261	0	0	0
1000499908	CANTON	OH		04/28/2025		0	0	(11)	0	0	(11)	0	899	889	0	0	0
1000499926	PALOS HILLS	IL		04/28/2025		0	0	(8)	0	0	(8)	0	935	927	0	0	0
1000499932	GRAYSON	GA		04/28/2025		0	0	(11)	0	0	(11)	0	1,375	1,364	0	0	0
1000499938	MACON	GA		04/28/2025		0	0	(4)	0	0	(4)	0	529	525	0	0	0
1000499944	YONKERS	NY		04/28/2025		0	0	(33)	0	0	(33)	0	4,059	4,026	0	0	0
1000499986	OMAHA	NE		04/28/2025		0	0	(4)	0	0	(4)	0	1,089	1,085	0	0	0
1000499988	MONTGOMERY	AL		04/28/2025		0	0	(2)	0	0	(2)	0	698	697	0	0	0
1000499992	GARFIELD HEIGHTS	OH		04/28/2025		0	0	(1)	0	0	(1)	0	455	454	0	0	0
1000499994	JACKSONVILLE	FL		04/28/2025		0	0	(1)	0	0	(1)	0	940	939	0	0	0
1000499998	LORAIN	OH		04/28/2025		0	0	(2)	0	0	(2)	0	583	582	0	0	0
1000500014	SHAKER HEIGHTS	OH		06/26/2025		0	0	0	0	0	0	0	1,080	1,080	0	0	0
1000500020	HIGHLAND	CA		06/26/2025		0	0	0	0	0	0	0	2,398	2,398	0	0	0
1000500022	MEDFORD	OR		06/26/2025		0	0	0	0	0	0	0	208,068	208,068	0	0	0
1000500026	NORTH SAINT PAUL	MN		06/26/2025		0	0	0	0	0	0	0	1,857	1,857	0	0	0
1000500028	SLIDELL	LA		06/26/2025		0	0	0	0	0	0	0	1,715	1,715	0	0	0
1000500030	SAN ANTONIO	TX		06/26/2025		0	0	0	0	0	0	0	1,475	1,475	0	0	0
1000500032	SANTA BARBARA	CA		06/26/2025		0	0	0	0	0	0	0	4,551	4,551	0	0	0
1000500040	TRAVERSE CITY	MI		06/26/2025		0	0	0	0	0	0	0	1,172	1,172	0	0	0
1000500054	OMAHA	NE		06/26/2025		0	0	0	0	0	0	0	1,151	1,151	0	0	0
1000500056	COLUMBUS	GA		06/26/2025		0	0	0	0	0	0	0	375	375	0	0	0
1000500066	COLUMBUS	OH		06/26/2025		0	0	0	0	0	0	0	2,306	2,306	0	0	0
1000500094	OAKLAND	CA		06/26/2025		0	0	0	0	0	0	0	851	851	0	0	0
1000500098	GREENWOOD	IN		06/26/2025		0	0	0	0	0	0	0	1,236	1,236	0	0	0
1000500148	DELMAR	MD		06/26/2025		0	0	0	0	0	0	0	667	667	0	0	0
1000500172	BRIDGETON	NJ		05/05/2025		0	0	(6)	0	0	(6)	0	1,987	1,981	0	0	0
1000500203	DETROIT	MI		05/05/2025		0	0	(4)	0	0	(4)	0	777	773	0	0	0
1000500210	BALTIMORE	MD		05/05/2025		0	0	(3)	0	0	(3)	0	843	841	0	0	0
1000500224	WILLOWICK	OH		05/05/2025		0	0	(3)	0	0	(3)	0	664	661	0	0	0
1000500248	MARION	OH		05/05/2025		0	0	0	0	0	0	0	556	556	0	0	0
1000500294	BUFFALO	NY		05/05/2025		0	0	(7)	0	0	(7)	0	1,517	1,510	0	0	0
1000500305	KILLINGLY	CT		05/05/2025		0	0	(7)	0	0	(7)	0	1,350	1,343	0	0	0
1000500311	FORT WAYNE	IN		05/05/2025		0	0	(3)	0	0	(3)	0	705	702	0	0	0
1000500323	GARY	IN		05/05/2025		0	0	(1)	0	0	(1)	0	884	883	0	0	0
1000500331	VARIOUS	OH		05/05/2025		0	0	(1)	0	0	(1)	0	1,099	1,099	0	0	0
1000500340	BALTIMORE	MD		05/05/2025		0	0	(4)	0	0	(4)	0	1,236	1,231	0	0	0
1000500358	BEAUMONT	TX		05/05/2025		0	0	(4)	0	0	(4)	0	818	814	0	0	0
1000500374	BALTIMORE	MD		05/05/2025		0	0	(4)	0	0	(4)	0	847	843	0	0	0
1000500386	DOLTON	IL		05/05/2025		0	0	(2)	0	0	(2)	0	687	685	0	0	0
1000500394	BALTIMORE	MD		05/05/2025		0	0	(2)	0	0	(2)	0	1,319	1,317	0	0	0
1000500404	KANSAS CITY	MO		05/05/2025		0	0	(3)	0	0	(3)	0	999	996	0	0	0
1000500406	COLUMBIA	SC		05/05/2025		0	0	(2)	0	0	(2)	0	534	532	0	0	0
1000500418	ALVIN	TX		05/05/2025		0	0	(1)	0	0	(1)	0	825	823	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000500426	BALTIMORE	MD		05/05/2025		0	0	(3)	0	0	(3)	0	667	663	0	0	0
1000501025	(PORTER RANCH AREA) LOS ANGELES	CA		06/26/2025		0	0	0	0	0	0	0	4,930	4,930	0	0	0
1000501027	SURFSIDE BEACH	TX		06/26/2025		0	0	0	0	0	0	0	23,140	23,140	0	0	0
1000501029	PALM SPRINGS	CA		06/26/2025		0	0	0	0	0	0	0	5,174	5,174	0	0	0
1000501037	NAPLES	FL		06/26/2025		0	0	0	0	0	0	0	14,519	14,519	0	0	0
1000501047	ROYSE CITY	TX		07/29/2025		0	0	0	0	0	0	0	771	771	0	0	0
1000501061	NEWTON	NJ		06/26/2025		0	0	0	0	0	0	0	909	909	0	0	0
1000501079	MILTON	DE		07/29/2025		0	0	0	0	0	0	0	680	680	0	0	0
1000501081	WINTER SPRINGS	FL		06/26/2025		0	0	0	0	0	0	0	397	397	0	0	0
1000501085	RALEIGH	NC		06/26/2025		0	0	0	0	0	0	0	797	797	0	0	0
1000501089	MOUNT VERNON	NY		06/26/2025		0	0	0	0	0	0	0	2,506	2,506	0	0	0
1000501101	CAMDEN	NJ		06/26/2025		0	0	0	0	0	0	0	350	350	0	0	0
1000501107	COLUMBUS	OH		06/26/2025		0	0	0	0	0	0	0	745	745	0	0	0
1000501125	HUNTSVILLE	AL		06/26/2025		0	0	0	0	0	0	0	926	926	0	0	0
1000501129	SAINT LOUIS	MO		07/29/2025		0	0	0	0	0	0	0	278	278	0	0	0
1000501137	OCALA	FL		06/26/2025		0	0	0	0	0	0	0	3,389	3,389	0	0	0
1000501171	SOUTH CHICAGO HEIGHTS	IL		05/12/2025		0	0	(10)	0	0	(10)	0	929	919	0	0	0
1000501224	CHICAGO	IL		05/12/2025		0	0	(14)	0	0	(14)	0	1,258	1,244	0	0	0
1000501300	REYNOLDSBURG	OH		05/12/2025		0	0	(2,947)	0	0	(2,947)	0	116,944	113,997	0	0	0
1000501311	SPARTA	NJ		05/12/2025		0	0	(15)	0	0	(15)	0	1,545	1,529	0	0	0
1000501317	WHEELING	IL		05/12/2025		0	0	(9)	0	0	(9)	0	654	645	0	0	0
1000501469	WEST ALLIS	WI		05/13/2025		0	0	(3)	0	0	(3)	0	564	561	0	0	0
1000501483	LEHIGH ACRES	FL		05/13/2025		0	0	1	0	0	1	0	967	968	0	0	0
1000501502	OAK PARK	MI		05/13/2025		0	0	(2)	0	0	(2)	0	787	785	0	0	0
1000501508	ROSEDALE	MD		05/13/2025		0	0	(2)	0	0	(2)	0	927	926	0	0	0
1000501521	GOLDSBORO	NC		05/13/2025		0	0	(3)	0	0	(3)	0	669	666	0	0	0
1000501525	BALTIMORE	MD		05/13/2025		0	0	(3)	0	0	(3)	0	754	751	0	0	0
1000501535	KEARNY	NJ		05/13/2025		0	0	0	0	0	0	0	1,837	1,837	0	0	0
1000501544	JACKSONVILLE	FL		05/13/2025		0	0	(3)	0	0	(3)	0	627	625	0	0	0
1000501571	KISSIMMEE	FL		05/13/2025		0	0	(4)	0	0	(4)	0	1,347	1,343	0	0	0
1000501585	KNOXVILLE	TN		05/13/2025		0	0	(5)	0	0	(5)	0	1,129	1,124	0	0	0
1000501591	DAYTON	OH		05/13/2025		0	0	(2)	0	0	(2)	0	493	491	0	0	0
1000501601	VARIOUS	NY		05/13/2025		0	0	(6)	0	0	(6)	0	2,975	2,969	0	0	0
1000501606	DESTREHAN	LA		05/13/2025		0	0	(2)	0	0	(2)	0	1,249	1,247	0	0	0
1000501608	CLEVELAND HEIGHTS	OH		05/13/2025		0	0	(2)	0	0	(2)	0	649	647	0	0	0
1000501610	MERRILLVILLE	IN		05/13/2025		0	0	(1)	0	0	(1)	0	324	323	0	0	0
1000501612	HARRISBURG	PA		05/13/2025		0	0	(1)	0	0	(1)	0	428	427	0	0	0
1000501624	GREENVILLE	MI		05/13/2025		0	0	(3)	0	0	(3)	0	918	916	0	0	0
1000501657	WARRENSVILLE HEIGHTS	OH		05/13/2025		0	0	(1)	0	0	(1)	0	452	451	0	0	0
1000501691	CENTERVILLE	GA		05/13/2025		0	0	(4)	0	0	(4)	0	929	925	0	0	0
1000501705	WILMINGTON	DE		05/13/2025		0	0	(4)	0	0	(4)	0	696	692	0	0	0
1000501725	CHARLOTTE	NC		05/13/2025		0	0	(3)	0	0	(3)	0	779	776	0	0	0
1000501784	HAVRE DE GRACE	MD		05/13/2025		0	0	(6)	0	0	(6)	0	837	831	0	0	0
1000501829	FORT WORTH	TX		05/13/2025		0	0	(3)	0	0	(3)	0	905	901	0	0	0
1000501840	HARTFORD	CT		05/13/2025		0	0	0	0	0	0	0	1,141	1,141	0	0	0
1000502048	NEW BRAUNFELS	TX		05/15/2025		0	0	0	0	0	0	0	1,077	1,077	0	0	0
1000502050	SHREVEPORT	LA		05/15/2025		0	0	0	0	0	0	0	594	594	0	0	0
1000502071	KANSAS CITY	MO		05/15/2025		0	0	0	0	0	0	0	531	531	0	0	0
1000502075	HOWELL	NJ		05/15/2025		0	0	0	0	0	0	0	1,224	1,224	0	0	0
1000502106	PRATTVILLE	AL		05/15/2025		0	0	0	0	0	0	0	592	592	0	0	0
1000502110	KANSAS CITY	MO		05/15/2025		0	0	0	0	0	0	0	636	636	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000502114	NEPTUNE CITY	NJ		05/15/2025		0	0	0	0	0	0	0	1,715	1,715	0	0	0
1000502120	BALLWIN	MO		05/15/2025		0	0	0	0	0	0	0	1,199	1,199	0	0	0
1000502132	TOMS RIVER	NJ		05/15/2025		0	0	0	0	0	0	0	1,959	1,959	0	0	0
1000502134	CINCINNATI	OH		05/15/2025		0	0	0	0	0	0	0	774	774	0	0	0
1000502138	CINCINNATI	OH		05/15/2025		0	0	0	0	0	0	0	848	848	0	0	0
1000502181	LOUISVILLE	KY		05/15/2025		0	0	0	0	0	0	0	370	370	0	0	0
1000502269	DINUBA	CA		06/20/2025		0	0	0	0	0	0	0	5,064	5,064	0	0	0
1000502271	BURBANK	CA		06/20/2025		0	0	0	0	0	0	0	9,493	9,493	0	0	0
1000502337	GAINESVILLE	GA		05/20/2025		0	0	(12)	0	0	(12)	0	2,016	2,004	0	0	0
1000502343	LAGRANGE	GA		05/20/2025		0	0	(8)	0	0	(8)	0	561	553	0	0	0
1000502349	ST. LOUIS	MO		05/20/2025		0	0	(5)	0	0	(5)	0	373	368	0	0	0
1000502383	MEMPHIS	TN		05/20/2025		0	0	(8)	0	0	(8)	0	870	862	0	0	0
1000502393	GRAND RAPIDS	MI		05/20/2025		0	0	(25)	0	0	(25)	0	2,598	2,573	0	0	0
1000502398	STONE MOUNTAIN	GA		05/20/2025		0	0	(10)	0	0	(10)	0	2,020	2,010	0	0	0
1000502402	PLAINFIELD	IL		05/20/2025		0	0	(9)	0	0	(9)	0	1,384	1,375	0	0	0
1000502404	CHICAGO	IL		05/20/2025		0	0	(8)	0	0	(8)	0	789	781	0	0	0
1000502471	MERRILLVILLE	IN		05/20/2025		0	0	(12)	0	0	(12)	0	1,035	1,023	0	0	0
1000502473	HAMMOND	IN		05/20/2025		0	0	(8)	0	0	(8)	0	643	635	0	0	0
1000502491	SPRINGFIELD	MA		05/20/2025		0	0	(6)	0	0	(6)	0	1,093	1,087	0	0	0
1000502495	SCRANTON	PA		05/20/2025		0	0	(8)	0	0	(8)	0	1,282	1,273	0	0	0
1000502552	LAKEWOOD	NJ		06/20/2025		0	0	0	0	0	0	0	4,264	4,264	0	0	0
1000502554	VARIOUS	OH		05/28/2025		0	0	0	0	0	0	0	1,526	1,526	0	0	0
1000502558	CLEVELAND	OH		05/28/2025		0	0	0	0	0	0	0	235	235	0	0	0
1000502583	COLUMBIA	SC		05/28/2025		0	0	0	0	0	0	0	930	930	0	0	0
1000502601	MEMPHIS	TN		05/28/2025		0	0	0	0	0	0	0	500	500	0	0	0
1000502620	DETROIT	MI		05/28/2025		0	0	0	0	0	0	0	414	414	0	0	0
1000502622	WEIRTON	WV		05/28/2025		0	0	0	0	0	0	0	558	558	0	0	0
1000502642	HARTFORD	CT		05/28/2025		0	0	0	0	0	0	0	1,389	1,389	0	0	0
1000502654	PLAINVILLE	CT		05/28/2025		0	0	0	0	0	0	0	1,001	1,001	0	0	0
1000502662	STATESVILLE	NC		05/28/2025		0	0	0	0	0	0	0	565	565	0	0	0
1000502664	CATASAUQUA	PA		05/28/2025		0	0	0	0	0	0	0	6,160	6,160	0	0	0
1000502670	SAINT LOUIS	MO		05/28/2025		0	0	0	0	0	0	0	594	594	0	0	0
1000502678	NEW ORLEANS	LA		05/28/2025		0	0	0	0	0	0	0	618	618	0	0	0
1000502696	RED BLUFF	CA		05/28/2025		0	0	0	0	0	0	0	984	984	0	0	0
1000502711	DETROIT	MI		05/28/2025		0	0	0	0	0	0	0	794	794	0	0	0
1000502739	ST. LOUIS	MO		05/28/2025		0	0	0	0	0	0	0	334	334	0	0	0
1000502745	JACKSONVILLE	FL		05/28/2025		0	0	0	0	0	0	0	254	254	0	0	0
1000502749	LAKEWOOD	CO		05/28/2025		0	0	0	0	0	0	0	724	724	0	0	0
1000502767	DETROIT	MI		05/28/2025		0	0	0	0	0	0	0	1,083	1,083	0	0	0
1000502775	CHESTER	PA		05/28/2025		0	0	0	0	0	0	0	474	474	0	0	0
1000502777	DELRAY BEACH	FL		05/28/2025		0	0	0	0	0	0	0	1,221	1,221	0	0	0
1000502783	BALTIMORE	MD		05/28/2025		0	0	0	0	0	0	0	803	803	0	0	0
1000502787	SPRING	TX		05/28/2025		0	0	0	0	0	0	0	1,430	1,430	0	0	0
1000502793	HARVEYS LAKE	PA		05/28/2025		0	0	0	0	0	0	0	432	432	0	0	0
1000502813	NEWPORT NEWS	VA		05/28/2025		0	0	0	0	0	0	0	568	568	0	0	0
1000502817	FRUITLAND PARK	FL		05/28/2025		0	0	0	0	0	0	0	447	447	0	0	0
1000502821	CHESTER	PA		05/28/2025		0	0	0	0	0	0	0	468	468	0	0	0
1000502839	BALTIMORE	MD		05/28/2025		0	0	0	0	0	0	0	1,442	1,442	0	0	0
1000502847	SAN ANTONIO	TX		05/28/2025		0	0	0	0	0	0	0	562	562	0	0	0
1000502853	MEMPHIS	TN		05/28/2025		0	0	0	0	0	0	0	372	372	0	0	0
1000502877	BALTIMORE	MD		05/28/2025		0	0	0	0	0	0	0	882	882	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000502885	VARIOUS	OH		05/28/2025		0	0	0	0	0	0	0	2,153	2,153	0	0	0
1000502924	DETROIT	MI		05/28/2025		0	0	0	0	0	0	0	590	590	0	0	0
1000502930	DETROIT	MI		05/28/2025		0	0	0	0	0	0	0	490	490	0	0	0
1000502932	MONTGOMERY	AL		05/28/2025		0	0	0	0	0	0	0	596	596	0	0	0
1000502950	MAYS LANDING	NJ		05/28/2025		0	0	0	0	0	0	0	1,171	1,171	0	0	0
1000502956	BARTLETT	TN		05/28/2025		0	0	0	0	0	0	0	756	756	0	0	0
1000502986	BALTIMORE	MD		05/28/2025		0	0	0	0	0	0	0	825	825	0	0	0
1000503005	TOWSON	MD		05/28/2025		0	0	0	0	0	0	0	1,931	1,931	0	0	0
1000503007	PARKVILLE	MD		05/28/2025		0	0	0	0	0	0	0	659	659	0	0	0
1000503017	MACON	GA		05/28/2025		0	0	0	0	0	0	0	642	642	0	0	0
1000503156	GOLDSBORO	NC		07/14/2025		0	0	0	0	0	0	0	369	369	0	0	0
1000503160	VARIOUS	LA		07/14/2025		0	0	0	0	0	0	0	1,435	1,435	0	0	0
1000503200	INKSTER	MI		07/14/2025		0	0	0	0	0	0	0	326	326	0	0	0
1000503204	ROCKY MOUNT	NC		07/14/2025		0	0	0	0	0	0	0	2,096	2,096	0	0	0
1000503229	MEMPHIS	TN		07/14/2025		0	0	0	0	0	0	0	841	841	0	0	0
1000503237	HAMMOND	IN		07/14/2025		0	0	0	0	0	0	0	405	405	0	0	0
1000503239	MACON	GA		07/14/2025		0	0	0	0	0	0	0	551	551	0	0	0
1000503267	BATON ROUGE	LA		07/14/2025		0	0	0	0	0	0	0	410	410	0	0	0
1000503289	OKLAHOMA CITY	OK		07/14/2025		0	0	0	0	0	0	0	484	484	0	0	0
1000503293	ALEXANDRIA	KY		07/14/2025		0	0	0	0	0	0	0	441	441	0	0	0
1000503299	INDIANAPOLIS	IN		07/14/2025		0	0	0	0	0	0	0	420	420	0	0	0
1000503301	PITTSBURGH	PA		07/14/2025		0	0	0	0	0	0	0	978	978	0	0	0
1000503313	CINCINNATI	OH		07/14/2025		0	0	0	0	0	0	0	1,008	1,008	0	0	0
1000503438	GLENDALE	CA		06/26/2025		0	0	0	0	0	0	0	8,939	8,939	0	0	0
1000503875	CHATSWORTH	CA		07/10/2025		0	0	0	0	0	0	0	3,258	3,258	0	0	0
1000504054	OJAI	CA		07/10/2025		0	0	0	0	0	0	0	3,461	3,461	0	0	0
1000504061	SEMINOLE	FL		07/17/2025		0	0	0	0	0	0	0	2,972	2,972	0	0	0
1000504065	CLEVELAND	OH		06/09/2025		0	0	0	0	0	0	0	240	240	0	0	0
1000504091	WEST COLUMBIA	SC		06/09/2025		0	0	0	0	0	0	0	3,774	3,774	0	0	0
1000504134	GRIFFIN	GA		06/09/2025		0	0	0	0	0	0	0	2,606	2,606	0	0	0
1000504149	GARFIELD HEIGHTS	OH		06/09/2025		0	0	0	0	0	0	0	453	453	0	0	0
1000504165	BALTIMORE	MD		06/09/2025		0	0	0	0	0	0	0	945	945	0	0	0
1000504182	PITTSBURGH	PA		06/09/2025		0	0	0	0	0	0	0	811	811	0	0	0
1000504198	MUNCIE	IN		06/09/2025		0	0	0	0	0	0	0	440	440	0	0	0
1000504204	COLUMBIANA	OH		06/09/2025		0	0	0	0	0	0	0	589	589	0	0	0
1000504224	BUFFALO	NY		06/09/2025		0	0	0	0	0	0	0	1,413	1,413	0	0	0
1000504243	BALTIMORE	MD		06/09/2025		0	0	0	0	0	0	0	838	838	0	0	0
1000504258	DETROIT	MI		06/09/2025		0	0	0	0	0	0	0	495	495	0	0	0
1000504282	PORTLAND	CT		06/09/2025		0	0	0	0	0	0	0	1,836	1,836	0	0	0
1000504296	EAST LONGMEADOW	MA		06/09/2025		0	0	0	0	0	0	0	1,402	1,402	0	0	0
1000504298	ZEPHYRHILLS	FL		06/09/2025		0	0	0	0	0	0	0	809	809	0	0	0
1000504300	CANTON	OH		06/09/2025		0	0	0	0	0	0	0	518	518	0	0	0
1000504314	KANNAPOLIS	NC		06/09/2025		0	0	0	0	0	0	0	859	859	0	0	0
1000504334	VARIOUS	MO		06/09/2025		0	0	0	0	0	0	0	2,687	2,687	0	0	0
1000504356	ROSEDALE	MD		06/09/2025		0	0	0	0	0	0	0	732	732	0	0	0
1000504370	ALLENTOWN	PA		06/09/2025		0	0	0	0	0	0	0	636	636	0	0	0
1000504372	ALLENTOWN	PA		06/09/2025		0	0	0	0	0	0	0	701	701	0	0	0
1000504418	NORFOLK	VA		06/09/2025		0	0	0	0	0	0	0	876	876	0	0	0
1000504430	MEMPHIS	TN		06/09/2025		0	0	0	0	0	0	0	2,789	2,789	0	0	0
1000504436	BALTIMORE	MD		06/09/2025		0	0	0	0	0	0	0	880	880	0	0	0
1000504446	BALTIMORE	MD		06/09/2025		0	0	0	0	0	0	0	812	812	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000504448	BALTIMORE	MD		06/09/2025		0	0	0	0	0	0	0	968	968	0	0	0
1000504462	COCOA	FL		06/09/2025		0	0	0	0	0	0	0	794	794	0	0	0
1000504468	MIAMI	FL		07/17/2025		0	0	0	0	0	0	0	1,315	1,315	0	0	0
1000504478	CENTER POINT	AL		06/13/2025		0	0	0	0	0	0	0	547	547	0	0	0
1000504484	HEMPSTEAD	NY		06/13/2025		0	0	0	0	0	0	0	2,018	2,018	0	0	0
1000504523	KANSAS CITY	MO		06/13/2025		0	0	0	0	0	0	0	695	695	0	0	0
1000504533	NEWNAN	GA		06/13/2025		0	0	0	0	0	0	0	562	562	0	0	0
1000504566	CRESTVIEW	FL		06/13/2025		0	0	0	0	0	0	0	1,845	1,845	0	0	0
1000504578	YONKERS	NY		06/13/2025		0	0	0	0	0	0	0	2,075	2,075	0	0	0
1000504582	PLYMOUTH	MA		06/13/2025		0	0	0	0	0	0	0	3,058	3,058	0	0	0
1000504584	NEPTUNE CITY	NJ		06/13/2025		0	0	0	0	0	0	0	1,455	1,455	0	0	0
1000504598	BRICK TOWNSHIP	NJ		06/13/2025		0	0	0	0	0	0	0	1,427	1,427	0	0	0
1000504624	CLEVELAND	OH		06/13/2025		0	0	0	0	0	0	0	681	681	0	0	0
1000504653	LEXINGTON	NC		06/13/2025		0	0	0	0	0	0	0	511	511	0	0	0
1000504657	NEW BRUNSWICK	NJ		06/13/2025		0	0	0	0	0	0	0	3,105	3,105	0	0	0
1000504661	MIDDLETOWN	NY		06/13/2025		0	0	0	0	0	0	0	1,501	1,501	0	0	0
1000504665	ALAMO	CA		06/26/2025		0	0	0	0	0	0	0	7,786	7,786	0	0	0
1000504713	CAMDEN	NJ		06/26/2025		0	0	0	0	0	0	0	431	431	0	0	0
1000504719	TECUMSEH	MI		06/26/2025		0	0	0	0	0	0	0	789	789	0	0	0
1000504723	MABLETON	GA		06/26/2025		0	0	0	0	0	0	0	1,326	1,326	0	0	0
1000504725	MARIETTA	GA		06/26/2025		0	0	0	0	0	0	0	1,181	1,181	0	0	0
1000504737	MARIETTA	GA		06/26/2025		0	0	0	0	0	0	0	1,289	1,289	0	0	0
1000504741	KANSAS CITY	MO		06/26/2025		0	0	0	0	0	0	0	452	452	0	0	0
1000504758	ROANOKE	VA		06/26/2025		0	0	0	0	0	0	0	1,258	1,258	0	0	0
1000504762	GRAND JUNCTION	CO		06/26/2025		0	0	0	0	0	0	0	1,354	1,354	0	0	0
1000504776	COVINGTON	KY		06/26/2025		0	0	0	0	0	0	0	456	456	0	0	0
1000504782	MILWAUKEE	WI		06/26/2025		0	0	0	0	0	0	0	465	465	0	0	0
1000504784	MIDDLE TOWNSHIP	NJ		06/26/2025		0	0	0	0	0	0	0	736	736	0	0	0
1000504788	COLUMBUS	OH		06/26/2025		0	0	0	0	0	0	0	3,728	3,728	0	0	0
1000504806	DETROIT	MI		06/26/2025		0	0	0	0	0	0	0	501	501	0	0	0
1000504808	COLUMBUS	OH		06/26/2025		0	0	0	0	0	0	0	415	415	0	0	0
1000504826	FOSTORIA	OH		06/26/2025		0	0	0	0	0	0	0	251	251	0	0	0
1000504828	FOSTORIA	OH		06/26/2025		0	0	0	0	0	0	0	269	269	0	0	0
1000504832	DAYTON	OH		06/26/2025		0	0	0	0	0	0	0	682	682	0	0	0
1000504862	AUBURNDALE	FL		06/26/2025		0	0	0	0	0	0	0	610	610	0	0	0
1000504878	FAYETTEVILLE	NC		08/01/2025		0	0	0	0	0	0	0	431	431	0	0	0
1000504882	ATLANTA	GA		06/26/2025		0	0	0	0	0	0	0	1,187	1,187	0	0	0
1000504886	CHICAGO	IL		06/26/2025		0	0	0	0	0	0	0	996	996	0	0	0
1000504890	FRANKLIN	TN		06/26/2025		0	0	0	0	0	0	0	1,535	1,535	0	0	0
1000504898	HOUSTON	TX		06/26/2025		0	0	0	0	0	0	0	2,187	2,187	0	0	0
1000504904	KANSAS CITY	MO		06/26/2025		0	0	0	0	0	0	0	1,568	1,568	0	0	0
1000504914	EAST MCKEESPORT	PA		06/26/2025		0	0	0	0	0	0	0	433	433	0	0	0
1000504918	SPOKANE	WA		06/26/2025		0	0	0	0	0	0	0	1,963	1,963	0	0	0
1000504952	LOUISVILLE	KY		06/26/2025		0	0	0	0	0	0	0	898	898	0	0	0
1000505004	EDEN	NC		08/01/2025		0	0	0	0	0	0	0	323	323	0	0	0
1000505046	CHATTANOOGA	TN		08/01/2025		0	0	0	0	0	0	0	433	433	0	0	0
1000505048	LITTLE ROCK	AR		09/10/2025		0	0	0	0	0	0	0	357	357	0	0	0
1000505061	TUCSON	AZ		08/01/2025		0	0	0	0	0	0	0	2,999	2,999	0	0	0
1000505071	GRAND RAPIDS	MI		06/26/2025		0	0	0	0	0	0	0	805	805	0	0	0
1000505081	GLOUCESTER CITY	NJ		06/26/2025		0	0	0	0	0	0	0	414	414	0	0	0
1000505085	PETERSBURG	VA		06/26/2025		0	0	0	0	0	0	0	588	588	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000505097	ERIE	PA		06/26/2025		0	0	0	0	0	0	0	378	378	0	0	0
1000505101	ROANOKE	VA		06/26/2025		0	0	0	0	0	0	0	386	386	0	0	0
1000505109	SACO	ME		06/26/2025		0	0	0	0	0	0	0	1,432	1,432	0	0	0
1000505113	DUNDALK	MD		06/26/2025		0	0	0	0	0	0	0	818	818	0	0	0
1000505117	BROKEN ARROW	OK		08/01/2025		0	0	0	0	0	0	0	388	388	0	0	0
1000505121	RIVERVIEW	FL		06/26/2025		0	0	0	0	0	0	0	1,360	1,360	0	0	0
1000505133	FERRIS	TX		08/01/2025		0	0	0	0	0	0	0	897	897	0	0	0
1000505178	JACKSONVILLE	FL		06/26/2025		0	0	0	0	0	0	0	529	529	0	0	0
1000505180	CORPUS CHRISTI	TX		06/26/2025		0	0	0	0	0	0	0	507	507	0	0	0
1000505182	FINDLAY	OH		08/01/2025		0	0	0	0	0	0	0	292	292	0	0	0
1000505184	FOSTORIA	OH		06/26/2025		0	0	0	0	0	0	0	345	345	0	0	0
1000505204	SAN ANTONIO	TX		08/01/2025		0	0	0	0	0	0	0	476	476	0	0	0
1000505218	FALL RIVER	MA		08/01/2025		0	0	0	0	0	0	0	1,126	1,126	0	0	0
1000505240	SOUTH BEND	IN		08/01/2025		0	0	0	0	0	0	0	432	432	0	0	0
1000505242	HUNTSVILLE	AL		06/26/2025		0	0	0	0	0	0	0	585	585	0	0	0
1000505254	NORFOLK	VA		09/10/2025		0	0	0	0	0	0	0	595	595	0	0	0
1000505258	NEW LONDON	CT		08/01/2025		0	0	0	0	0	0	0	333	333	0	0	0
1000505321	SENECA	SC		08/20/2025		0	0	0	0	0	0	0	307	307	0	0	0
1000505323	SEASIDE PARK	NJ		08/20/2025		0	0	0	0	0	0	0	2,187	2,187	0	0	0
1000505325	WATERBURY	CT		08/20/2025		0	0	0	0	0	0	0	3,177	3,177	0	0	0
1000505327	ST. LOUIS	MO		09/18/2025		0	0	0	0	0	0	0	180	180	0	0	0
1000505331	LILBURN	GA		08/20/2025		0	0	0	0	0	0	0	740	740	0	0	0
1000505333	AUBURNDALE	FL		08/20/2025		0	0	0	0	0	0	0	1,275	1,275	0	0	0
1000505335	LILLINGTON	NC		09/18/2025		0	0	0	0	0	0	0	195	195	0	0	0
1000505337	HARTWELL	GA		08/20/2025		0	0	0	0	0	0	0	2,574	2,574	0	0	0
1000505351	FLORENCE	SC		09/18/2025		0	0	0	0	0	0	0	216	216	0	0	0
1000505431	TAVERNIER	FL		08/20/2025		0	0	0	0	0	0	0	1,045	1,045	0	0	0
1000505447	SANTA BARBARA	CA		08/20/2025		0	0	0	0	0	0	0	1,692	1,692	0	0	0
1000505449	CAPE CORAL	FL		08/20/2025		0	0	0	0	0	0	0	718	718	0	0	0
1000505453	SPRINGFIELD	IL		08/20/2025		0	0	0	0	0	0	0	190	190	0	0	0
1000505477	LOXAHATCHEE	FL		08/20/2025		0	0	0	0	0	0	0	2,364	2,364	0	0	0
1000505479	CHATTANOOGA	TN		08/20/2025		0	0	0	0	0	0	0	933	933	0	0	0
1000505523	PRESCOTT	AZ		08/20/2025		0	0	0	0	0	0	0	272	272	0	0	0
1000505529	PHILADELPHIA	PA		08/20/2025		0	0	0	0	0	0	0	357	357	0	0	0
1000505533	HENRICO	VA		09/18/2025		0	0	0	0	0	0	0	9,027	9,027	0	0	0
1000505545	HOUSTON	TX		08/20/2025		0	0	0	0	0	0	0	466	466	0	0	0
1000505551	SADDLEBROOKE	AZ		08/20/2025		0	0	0	0	0	0	0	1,175	1,175	0	0	0
1000505553	MEMPHIS	TN		08/20/2025		0	0	0	0	0	0	0	319	319	0	0	0
1000505557	LOS ANGELES	CA		08/20/2025		0	0	0	0	0	0	0	1,169	1,169	0	0	0
1000505577	PROVIDENCE VILLAGE	TX		08/20/2025		0	0	0	0	0	0	0	264	264	0	0	0
1000505595	ATLANTA	GA		08/20/2025		0	0	0	0	0	0	0	634	634	0	0	0
1000505597	BUFORD	GA		08/20/2025		0	0	0	0	0	0	0	8,787	8,787	0	0	0
1000505603	LAKESIDE	CA		09/18/2025		0	0	0	0	0	0	0	1,213	1,213	0	0	0
1000505609	NEWNAN	GA		08/20/2025		0	0	0	0	0	0	0	537	537	0	0	0
1000505623	STOCKBRIDGE	GA		09/18/2025		0	0	0	0	0	0	0	246	246	0	0	0
1000505625	YELLOW SPRINGS	OH		09/18/2025		0	0	0	0	0	0	0	683	683	0	0	0
1000505627	SOUTH BEND	IN		08/20/2025		0	0	0	0	0	0	0	300	300	0	0	0
1000505633	BRADENTON	FL		08/20/2025		0	0	0	0	0	0	0	1,002,143	1,002,143	0	0	0
1000505653	ADA	MI		08/20/2025		0	0	0	0	0	0	0	4,575	4,575	0	0	0
1000505663	COLUMBIA	MO		09/18/2025		0	0	0	0	0	0	0	519	519	0	0	0
1000505687	CLEVELAND	OH		09/18/2025		0	0	0	0	0	0	0	202	202	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000505693	ZACHARY	LA		09/18/2025		0	0	0	0	0	0	0	314	314	0	0	0
1000505695	GRAND JUNCTION	CO		08/20/2025		0	0	0	0	0	0	0	263	263	0	0	0
1000506440	RANCHO SANTA MARGARITA	CA		07/17/2025		0	0	0	0	0	0	0	3,451	3,451	0	0	0
1000506529	HICKORY	NC		06/18/2025		0	0	0	0	0	0	0	753	753	0	0	0
1000506535	ST JOSEPH	MO		06/18/2025		0	0	0	0	0	0	0	1,564	1,564	0	0	0
1000506566	WILKES-BARRE	PA		06/18/2025		0	0	0	0	0	0	0	664	664	0	0	0
1000506568	WILKES-BARRE	PA		06/18/2025		0	0	0	0	0	0	0	332	332	0	0	0
1000506582	HARRISBURG	PA		06/18/2025		0	0	0	0	0	0	0	410	410	0	0	0
1000506610	DALLAS	TX		06/18/2025		0	0	0	0	0	0	0	886	886	0	0	0
1000506618	LACONIA	NH		06/18/2025		0	0	0	0	0	0	0	79	79	0	0	0
1000506634	PHILADELPHIA	PA		06/18/2025		0	0	0	0	0	0	0	960	960	0	0	0
1000506642	TAMPA	FL		07/10/2025		0	0	0	0	0	0	0	3,354	3,354	0	0	0
1000506644	WOODLAND PARK	NJ		07/24/2025		0	0	0	0	0	0	0	3,081	3,081	0	0	0
1000507162	SACRAMENTO	CA		10/29/2025		0	0	0	0	0	0	0	856	856	0	0	0
1000507206	FORT LAUDERDALE	FL		10/29/2025		0	0	0	0	0	0	0	1,051	1,051	0	0	0
1000507222	PALMDALE	CA		10/29/2025		0	0	0	0	0	0	0	955	955	0	0	0
1000507228	ESSINGTON	PA		10/29/2025		0	0	0	0	0	0	0	344	344	0	0	0
1000507262	PEORIA	AZ		10/29/2025		0	0	0	0	0	0	0	3,543	3,543	0	0	0
1000507314	BAKERSFIELD	CA		10/29/2025		0	0	0	0	0	0	0	871	871	0	0	0
1000507348	TRAVELERS REST	SC		10/29/2025		0	0	0	0	0	0	0	357	357	0	0	0
1000507354	BROOKLYN	NY		10/29/2025		0	0	0	0	0	0	0	1,021	1,021	0	0	0
1000507370	NORTH CHESTERFIELD	VA		10/29/2025		0	0	0	0	0	0	0	881	881	0	0	0
1000507372	HOUSTON	TX		10/29/2025		0	0	0	0	0	0	0	662	662	0	0	0
1000507374	SUGAR LAND	TX		10/29/2025		0	0	0	0	0	0	0	875	875	0	0	0
1000507380	LOS ANGELES	CA		10/29/2025		0	0	0	0	0	0	0	1,442	1,442	0	0	0
1000507384	SEVIERVILLE	TN		10/29/2025		0	0	0	0	0	0	0	836	836	0	0	0
1000507388	MILWAUKEE	WI		10/29/2025		0	0	0	0	0	0	0	466	466	0	0	0
1000507392	LOUISVILLE	KY		10/29/2025		0	0	0	0	0	0	0	562	562	0	0	0
1000507394	MOBILE	AL		10/29/2025		0	0	0	0	0	0	0	281	281	0	0	0
1000507396	WATERFORD	NY		10/29/2025		0	0	0	0	0	0	0	483	483	0	0	0
1000507444	RIVERSIDE	CA		10/29/2025		0	0	0	0	0	0	0	1,602	1,602	0	0	0
1000507464	CORAL SPRINGS	FL		10/29/2025		0	0	0	0	0	0	0	347	347	0	0	0
1000507494	MACON	GA		10/29/2025		0	0	0	0	0	0	0	33,724	33,724	0	0	0
1000507502	LOS ANGELES	CA		10/29/2025		0	0	0	0	0	0	0	1,377	1,377	0	0	0
1000507540	ADRIAN	MI		10/29/2025		0	0	0	0	0	0	0	305	305	0	0	0
1000507564	THOMPSONS STATION	TN		10/29/2025		0	0	0	0	0	0	0	2,522	2,522	0	0	0
1000507632	HOUSTON	TX		10/29/2025		0	0	0	0	0	0	0	427	427	0	0	0
1000507654	HILLSIDE	NJ		10/29/2025		0	0	0	0	0	0	0	794	794	0	0	0
1000507658	SCOTTSDALE	AZ		10/29/2025		0	0	0	0	0	0	0	1,743	1,743	0	0	0
1000507680	SNOHOMISH	WA		10/29/2025		0	0	0	0	0	0	0	3,238	3,238	0	0	0
1000507700	WEST HAVEN	CT		10/29/2025		0	0	0	0	0	0	0	638	638	0	0	0
1000507854	BONITA	CA		08/20/2025		0	0	0	0	0	0	0	2,238	2,238	0	0	0
1000507858	DENTON	TX		08/20/2025		0	0	0	0	0	0	0	702	702	0	0	0
1000507886	LAUDERDALE LAKES	FL		10/20/2025		0	0	0	0	0	0	0	535	535	0	0	0
1000507890	MICCO	FL		08/20/2025		0	0	0	0	0	0	0	749	749	0	0	0
1000507906	GASTONIA	NC		08/20/2025		0	0	0	0	0	0	0	284	284	0	0	0
1000507916	DALLAS	TX		08/20/2025		0	0	0	0	0	0	0	423	423	0	0	0
1000507922	MIAMI	FL		08/20/2025		0	0	0	0	0	0	0	1,411	1,411	0	0	0
1000507924	DORAL	FL		08/20/2025		0	0	0	0	0	0	0	549	549	0	0	0
1000507932	MERIDIAN	ID		08/20/2025		0	0	0	0	0	0	0	11,361	11,361	0	0	0
1000507934	BLUFFTON	SC		08/20/2025		0	0	0	0	0	0	0	6,589	6,589	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000507964	NEW DURHAM	NH		08/20/2025		0	0	0	0	0	0	0	3,085	3,085	0	0	0
1000507966	YUCCA VALLEY	CA		08/20/2025		0	0	0	0	0	0	0	919	919	0	0	0
1000507980	FREDERICKSBRG	TX		08/20/2025		0	0	0	0	0	0	0	1,722	1,722	0	0	0
1000507982	BURNHAM	IL		08/20/2025		0	0	0	0	0	0	0	558	558	0	0	0
1000507994	MYRTLE BEACH	SC		08/20/2025		0	0	0	0	0	0	0	7,147	7,147	0	0	0
1000507998	CALABASAS	CA		10/20/2025		0	0	0	0	0	0	0	1,582	1,582	0	0	0
1000508000	MONROE	OH		10/20/2025		0	0	0	0	0	0	0	118	118	0	0	0
1000508002	GREENSBORO	NC		08/20/2025		0	0	0	0	0	0	0	341	341	0	0	0
1000508008	LABELLE	FL		10/20/2025		0	0	0	0	0	0	0	392	392	0	0	0
1000508036	HOLLADAY	UT		10/20/2025		0	0	0	0	0	0	0	1,563	1,563	0	0	0
1000508038	WEST PALM BEACH	FL		08/20/2025		0	0	0	0	0	0	0	3,591	3,591	0	0	0
1000508042	MIDDLETON	MA		08/20/2025		0	0	0	0	0	0	0	1,074	1,074	0	0	0
1000508046	GREENDALE	WI		10/20/2025		0	0	0	0	0	0	0	493	493	0	0	0
1000508050	APPOMATTOX	VA		10/20/2025		0	0	0	0	0	0	0	1,588	1,588	0	0	0
1000508068	PORT SAINT LUCIE	FL		08/20/2025		0	0	0	0	0	0	0	1,414	1,414	0	0	0
1000508074	CLEVELAND	OH		10/20/2025		0	0	0	0	0	0	0	91	91	0	0	0
1000508076	CHICAGO	IL		08/20/2025		0	0	0	0	0	0	0	2,827	2,827	0	0	0
1000508092	CHARLOTTE	NC		08/20/2025		0	0	0	0	0	0	0	239	239	0	0	0
1000508096	FORRESTON	IL		08/20/2025		0	0	0	0	0	0	0	222	222	0	0	0
1000508114	NEPTUNE BEACH	FL		08/20/2025		0	0	0	0	0	0	0	792	792	0	0	0
1000508116	TINLEY PARK	IL		08/20/2025		0	0	0	0	0	0	0	998	998	0	0	0
1000508120	SOUTH PLAINFIELD	NJ		10/20/2025		0	0	0	0	0	0	0	20,619	20,619	0	0	0
1000508134	SOUTH CHESTERFIELD	VA		10/20/2025		0	0	0	0	0	0	0	704	704	0	0	0
1000508150	WASHINGTON	PA		10/20/2025		0	0	0	0	0	0	0	74	74	0	0	0
1000508204	MAIDEN	NC		08/20/2025		0	0	0	0	0	0	0	659	659	0	0	0
1000508206	COOPER CITY	FL		08/20/2025		0	0	0	0	0	0	0	3,706	3,706	0	0	0
1000508216	KINGSPORT	TN		10/20/2025		0	0	0	0	0	0	0	371	371	0	0	0
1000508218	CLEVELAND	OH		08/20/2025		0	0	0	0	0	0	0	(76)	(76)	0	0	0
1000508226	GRAND ISLAND	NE		08/20/2025		0	0	0	0	0	0	0	460	460	0	0	0
1000508234	SCOTTSDALE	AZ		08/20/2025		0	0	0	0	0	0	0	1,773	1,773	0	0	0
1000508238	VALLEY CENTER	CA		08/20/2025		0	0	0	0	0	0	0	2,672	2,672	0	0	0
1000508242	SCOTTSDALE	AZ		08/20/2025		0	0	0	0	0	0	0	2,992	2,992	0	0	0
1000508248	SUMMERVILLE	SC		08/20/2025		0	0	0	0	0	0	0	904	904	0	0	0
1000508252	LAS VEGAS	NV		08/20/2025		0	0	0	0	0	0	0	1,089	1,089	0	0	0
1000508266	ATLANTIC CITY	NJ		10/20/2025		0	0	0	0	0	0	0	131	131	0	0	0
1000508270	RATHDRUM	ID		08/20/2025		0	0	0	0	0	0	0	2,539	2,539	0	0	0
1000508416	NORRISTOWN	PA		08/01/2025		0	0	0	0	0	0	0	419	419	0	0	0
1000508428	JACKSONVILLE	FL		08/01/2025		0	0	0	0	0	0	0	318	318	0	0	0
1000508446	WYOMING	MI		08/01/2025		0	0	0	0	0	0	0	433	433	0	0	0
1000508454	HANNIBAL	MO		08/01/2025		0	0	0	0	0	0	0	390	390	0	0	0
1000508460	OOLTEWAH	TN		08/01/2025		0	0	0	0	0	0	0	881	881	0	0	0
1000508474	CONROE	TX		08/01/2025		0	0	0	0	0	0	0	852	852	0	0	0
1000508476	JACKSONVILLE	FL		08/01/2025		0	0	0	0	0	0	0	371	371	0	0	0
1000508719	CALABASAS	CA		07/17/2025		0	0	0	0	0	0	0	7,635	7,635	0	0	0
1000508860	WINNETKA	CA		07/17/2025		0	0	0	0	0	0	0	3,297	3,297	0	0	0
1000508872	MAMMOTH LAKES	CA		08/19/2025		0	0	0	0	0	0	0	2,873	2,873	0	0	0
1000508888	HERNANDO	FL		08/19/2025		0	0	0	0	0	0	0	564	564	0	0	0
1000508910	HANFORD	CA		08/19/2025		0	0	0	0	0	0	0	2,250	2,250	0	0	0
1000508912	STOUGHTON	WI		08/19/2025		0	0	0	0	0	0	0	460	460	0	0	0
1000508918	FREEHOLD	NJ		08/19/2025		0	0	0	0	0	0	0	494	494	0	0	0
1000508920	NAMPA	ID		08/19/2025		0	0	0	0	0	0	0	3,132	3,132	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000508936	LITTLE EGG HARBOR	NJ		08/19/2025		0	0	0	0	0	0	0	1,402	1,402	0	0	0
1000508940	GIG HARBOR	WA		08/19/2025		0	0	0	0	0	0	0	1,302	1,302	0	0	0
1000508946	KEYSTONE	CO		08/19/2025		0	0	0	0	0	0	0	4,232	4,232	0	0	0
1000508958	PHILADELPHIA	PA		08/19/2025		0	0	0	0	0	0	0	282	282	0	0	0
1000508964	DURANT	OK		08/19/2025		0	0	0	0	0	0	0	415	415	0	0	0
1000508988	CLERMONT	FL		08/19/2025		0	0	0	0	0	0	0	772	772	0	0	0
1000508996	SANTA RSA BCH	FL		08/19/2025		0	0	0	0	0	0	0	2,835	2,835	0	0	0
1000509000	SCOTTSDALE	AZ		08/19/2025		0	0	0	0	0	0	0	7,243	7,243	0	0	0
1000509008	MIRAMAR	FL		08/19/2025		0	0	0	0	0	0	0	447	447	0	0	0
1000509020	HOWELL	NJ		08/19/2025		0	0	0	0	0	0	0	945	945	0	0	0
1000509032	FRESNO	CA		06/26/2025		0	0	0	0	0	0	0	830	830	0	0	0
1000509034	BOILING SPRINGS	SC		06/26/2025		0	0	0	0	0	0	0	2,136	2,136	0	0	0
1000509037	ZION	IL		06/26/2025		0	0	0	0	0	0	0	932	932	0	0	0
1000509049	LEHIGH ACRES	FL		06/26/2025		0	0	0	0	0	0	0	6,841	6,841	0	0	0
1000509055	VARIOUS	FL		06/26/2025		0	0	0	0	0	0	0	3,270	3,270	0	0	0
1000509058	ROCKFORD	IL		06/26/2025		0	0	0	0	0	0	0	262	262	0	0	0
1000509060	ORLANDO	FL		06/26/2025		0	0	0	0	0	0	0	2,117	2,117	0	0	0
1000509073	BROOKLYN	NY		06/26/2025		0	0	0	0	0	0	0	1,865	1,865	0	0	0
1000509081	PITTSBURGH	PA		06/26/2025		0	0	0	0	0	0	0	787	787	0	0	0
1000509085	POUGHKEEPSIE	NY		06/26/2025		0	0	0	0	0	0	0	4,920	4,920	0	0	0
1000509119	CLEVELAND	OH		06/26/2025		0	0	0	0	0	0	0	846	846	0	0	0
1000509121	HAZEL CREST	IL		06/26/2025		0	0	0	0	0	0	0	583	583	0	0	0
1000509172	FRESNO	CA		06/26/2025		0	0	0	0	0	0	0	1,229	1,229	0	0	0
1000509226	BIXBY	OK		09/18/2025		0	0	0	0	0	0	0	238	238	0	0	0
1000509232	KAILUA KONA	HI		09/18/2025		0	0	0	0	0	0	0	829	829	0	0	0
1000509244	OVERLAND PARK	KS		09/18/2025		0	0	0	0	0	0	0	436	436	0	0	0
1000509250	AURORA	OH		09/18/2025		0	0	0	0	0	0	0	301	301	0	0	0
1000509256	STERLING HTS	MI		09/18/2025		0	0	0	0	0	0	0	2,243	2,243	0	0	0
1000509258	MAGNOLIA	TX		09/18/2025		0	0	0	0	0	0	0	415	415	0	0	0
1000509274	TURNERSVILLE	NJ		09/18/2025		0	0	0	0	0	0	0	30,712	30,712	0	0	0
1000509282	BRADENTON	FL		09/18/2025		0	0	0	0	0	0	0	428	428	0	0	0
1000509284	IRVING	TX		09/18/2025		0	0	0	0	0	0	0	354	354	0	0	0
1000509292	PORT ST JOE	FL		09/18/2025		0	0	0	0	0	0	0	927	927	0	0	0
1000509302	GRAHAM	NC		09/18/2025		0	0	0	0	0	0	0	508	508	0	0	0
1000509339	NORTH MIAMI	FL		09/18/2025		0	0	0	0	0	0	0	881	881	0	0	0
1000509341	NORTH LAS VEGAS	NV		09/18/2025		0	0	0	0	0	0	0	760	760	0	0	0
1000509343	MAGNOLIA	TX		09/18/2025		0	0	0	0	0	0	0	885	885	0	0	0
1000509345	GILBERT	AZ		09/18/2025		0	0	0	0	0	0	0	539	539	0	0	0
1000509349	JUPITER	FL		09/18/2025		0	0	0	0	0	0	0	1,514	1,514	0	0	0
1000509359	LAWRENCEBURG	TN		09/18/2025		0	0	0	0	0	0	0	634	634	0	0	0
1000509371	SOUTH BEND	IN		09/18/2025		0	0	0	0	0	0	0	614	614	0	0	0
1000509377	VANCOUVER	WA		09/18/2025		0	0	0	0	0	0	0	179	179	0	0	0
1000509381	NEW CANEY	TX		09/18/2025		0	0	0	0	0	0	0	235	235	0	0	0
1000509383	LEXINGTON	KY		09/18/2025		0	0	0	0	0	0	0	205	205	0	0	0
1000509391	SAINT AUGUSTINE	FL		09/18/2025		0	0	0	0	0	0	0	949	949	0	0	0
1000509397	SILVER SPRING	MD		09/18/2025		0	0	0	0	0	0	0	5,486	5,486	0	0	0
1000509401	LAREDO	TX		09/18/2025		0	0	0	0	0	0	0	1,293	1,293	0	0	0
1000509405	YOUNGSVILLE	NC		09/18/2025		0	0	0	0	0	0	0	381,612	381,612	0	0	0
1000509407	CARMEL	NY		09/18/2025		0	0	0	0	0	0	0	349	349	0	0	0
1000509411	MOORESVILLE	NC		09/18/2025		0	0	0	0	0	0	0	713	713	0	0	0
1000509417	FULSHEAR	TX		09/18/2025		0	0	0	0	0	0	0	740	740	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000509421	DALLAS	GA		09/18/2025		0	0	0	0	0	0	0	1,506	1,506	0	0	0
1000509423	NEW BERN	NC		09/18/2025		0	0	0	0	0	0	0	807	807	0	0	0
1000509425	GREENWOOD	IN		09/18/2025		0	0	0	0	0	0	0	660	660	0	0	0
1000509451	DAYTON	OH		11/13/2025		0	0	0	0	0	0	0	276	276	0	0	0
1000509477	KATY	TX		09/18/2025		0	0	0	0	0	0	0	282	282	0	0	0
1000509489	POMONA	CA		09/18/2025		0	0	0	0	0	0	0	45	45	0	0	0
1000509509	NEWARK	OH		09/18/2025		0	0	0	0	0	0	0	305	305	0	0	0
1000509511	CHATTANOOGA	TN		09/18/2025		0	0	0	0	0	0	0	424	424	0	0	0
1000509521	SAMMAMISH	WA		09/18/2025		0	0	0	0	0	0	0	2,782	2,782	0	0	0
1000509696	RAYMORE	MO		08/21/2025		0	0	0	0	0	0	0	702	702	0	0	0
1000509761	MONROVIA	CA		11/14/2025		0	0	0	0	0	0	0	4,154	4,154	0	0	0
1000509783	LITTLE TORCH KEY	FL		11/14/2025		0	0	0	0	0	0	0	4,136	4,136	0	0	0
1000509799	MILWAUKEE	WI		11/14/2025		0	0	0	0	0	0	0	206	206	0	0	0
1000509805	CONCORD	CA		11/14/2025		0	0	0	0	0	0	0	1,372	1,372	0	0	0
1000509813	LARGO	FL		11/14/2025		0	0	0	0	0	0	0	870	870	0	0	0
1000509819	WEST PALM BEACH	FL		11/14/2025		0	0	0	0	0	0	0	1,122	1,122	0	0	0
1000509833	PEMBROKE PINES	FL		11/14/2025		0	0	0	0	0	0	0	393	393	0	0	0
1000509855	WILMINGTON	DE		11/14/2025		0	0	0	0	0	0	0	266	266	0	0	0
1000509895	JACKSONVILLE	FL		11/14/2025		0	0	0	0	0	0	0	543	543	0	0	0
1000509903	HAUULA	HI		11/14/2025		0	0	0	0	0	0	0	627	627	0	0	0
1000509909	EULESS	TX		11/14/2025		0	0	0	0	0	0	0	884	884	0	0	0
1000509913	KATY	TX		11/14/2025		0	0	0	0	0	0	0	571	571	0	0	0
1000509915	MOBILE	AL		11/14/2025		0	0	0	0	0	0	0	1,243	1,243	0	0	0
1000509921	WELLINGTON	FL		11/14/2025		0	0	0	0	0	0	0	2,023	2,023	0	0	0
1000509923	DRIPPING SPRINGS	TX		11/14/2025		0	0	0	0	0	0	0	2,617	2,617	0	0	0
1000509937	RIVIERA BEACH	FL		11/14/2025		0	0	0	0	0	0	0	1,326	1,326	0	0	0
1000509943	MADISON	AL		11/14/2025		0	0	0	0	0	0	0	629	629	0	0	0
1000509959	FLINT	MI		11/14/2025		0	0	0	0	0	0	0	447	447	0	0	0
1000509973	LAKE WORTH BEACH	FL		11/14/2025		0	0	0	0	0	0	0	1,219	1,219	0	0	0
1000509979	JACKSONVILLE	FL		11/14/2025		0	0	0	0	0	0	0	209	209	0	0	0
1000509981	MYRTLE BEACH	SC		11/14/2025		0	0	0	0	0	0	0	738	738	0	0	0
1000509999	FAYETTEVILLE	NC		11/14/2025		0	0	0	0	0	0	0	254	254	0	0	0
1000510011	NO DATA	OK		11/25/2025		0	0	0	0	0	0	0	334	334	0	0	0
1000510015	PEORIA	AZ		11/14/2025		0	0	0	0	0	0	0	776	776	0	0	0
1000510021	HOUSTON	TX		11/14/2025		0	0	0	0	0	0	0	1,145	1,145	0	0	0
1000510039	SANTA ROSA	CA		11/14/2025		0	0	0	0	0	0	0	958	958	0	0	0
1000510045	LONGMONT	CO		11/14/2025		0	0	0	0	0	0	0	1,072	1,072	0	0	0
1000510059	BULLHEAD CITY	AZ		11/14/2025		0	0	0	0	0	0	0	486	486	0	0	0
1000510061	AUSTIN	TX		11/14/2025		0	0	0	0	0	0	0	947,696	947,696	0	0	0
1000510063	CONCORD	NH		11/14/2025		0	0	0	0	0	0	0	2,788	2,788	0	0	0
1000510093	MONTEBELLO	CA		11/14/2025		0	0	0	0	0	0	0	1,860	1,860	0	0	0
1000510109	CLEVELAND	OH		11/14/2025		0	0	0	0	0	0	0	302	302	0	0	0
1000510121	KANSAS CITY	MO		11/14/2025		0	0	0	0	0	0	0	359	359	0	0	0
1000510137	ROCKLEDGE	FL		11/14/2025		0	0	0	0	0	0	0	716	716	0	0	0
1000510139	WORCESTER	MA		11/14/2025		0	0	0	0	0	0	0	1,419	1,419	0	0	0
1000510145	KENNER	LA		11/14/2025		0	0	0	0	0	0	0	1,690	1,690	0	0	0
1000510157	MCALLEN	TX		11/14/2025		0	0	0	0	0	0	0	46,505	46,505	0	0	0
1000510159	BURKBURNETT	TX		11/14/2025		0	0	0	0	0	0	0	498	498	0	0	0
1000510195	WICHITA	KS		11/14/2025		0	0	0	0	0	0	0	772	772	0	0	0
1000510272	PHILADELPHIA	PA		07/02/2025		0	0	0	0	0	0	0	1,113	1,113	0	0	0
1000510290	SOUTH EUCLID	OH		07/02/2025		0	0	0	0	0	0	0	423	423	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000510342	LEHIGH ACRES	FL		07/02/2025		0	0	0	0	0	0	0	514	514	0	0	0
1000510354	DETROIT	MI		07/02/2025		0	0	0	0	0	0	0	668	668	0	0	0
1000510387	ALBANY	NY		07/02/2025		0	0	0	0	0	0	0	584	584	0	0	0
1000510397	SYRACUSE	NY		07/02/2025		0	0	0	0	0	0	0	907	907	0	0	0
1000510410	BALTIMORE	MD		07/02/2025		0	0	0	0	0	0	0	524	524	0	0	0
1000510426	ATLANTA	GA		07/02/2025		0	0	0	0	0	0	0	746	746	0	0	0
1000510438	ALBANY	NY		07/02/2025		0	0	0	0	0	0	0	632	632	0	0	0
1000510442	BALTIMORE	MD		07/02/2025		0	0	0	0	0	0	0	533	533	0	0	0
1000510455	VARIOUS	TX		07/02/2025		0	0	0	0	0	0	0	2,372	2,372	0	0	0
1000510464	GRETNA	LA		07/02/2025		0	0	0	0	0	0	0	595	595	0	0	0
1000510484	TONAWANDA	NY		07/02/2025		0	0	0	0	0	0	0	721	721	0	0	0
1000510512	DAYTON	KY		07/02/2025		0	0	0	0	0	0	0	610	610	0	0	0
1000510522	CHICAGO	IL		07/02/2025		0	0	0	0	0	0	0	1,104	1,104	0	0	0
1000510544	CHATTANOOGA	TN		07/02/2025		0	0	0	0	0	0	0	771	771	0	0	0
1000510546	INDIANAPOLIS	IN		07/02/2025		0	0	0	0	0	0	0	500	500	0	0	0
1000510552	ALLENTOWN	PA		07/02/2025		0	0	0	0	0	0	0	697	697	0	0	0
1000510558	MEMPHIS	TN		07/02/2025		0	0	0	0	0	0	0	1,330	1,330	0	0	0
1000510572	SAINT LOUIS	MO		07/02/2025		0	0	0	0	0	0	0	582	582	0	0	0
1000510582	MEMPHIS	TN		07/02/2025		0	0	0	0	0	0	0	422	422	0	0	0
1000510584	CEDAR HILL	TX		07/02/2025		0	0	0	0	0	0	0	1,043	1,043	0	0	0
1000510604	BALTIMORE	MD		07/02/2025		0	0	0	0	0	0	0	680	680	0	0	0
1000510619	CHEEKTOWAGA	NY		07/02/2025		0	0	0	0	0	0	0	485	485	0	0	0
1000510621	WILMINGTON	DE		07/02/2025		0	0	0	0	0	0	0	694	694	0	0	0
1000510670	CLEVELAND	OH		07/02/2025		0	0	0	0	0	0	0	275	275	0	0	0
1000510672	EDICOTT	NY		07/02/2025		0	0	0	0	0	0	0	375	375	0	0	0
1000510682	MOUNT HOLLY	NC		07/02/2025		0	0	0	0	0	0	0	727	727	0	0	0
1000510693	JACKSONVILLE	FL		07/02/2025		0	0	0	0	0	0	0	909	909	0	0	0
1000510697	MERIDEN	CT		07/02/2025		0	0	0	0	0	0	0	697	697	0	0	0
1000510709	AUBURN	WA		07/02/2025		0	0	0	0	0	0	0	1,625	1,625	0	0	0
1000510711	BIRMINGHAM	AL		07/02/2025		0	0	0	0	0	0	0	764	764	0	0	0
1000510732	BALTIMORE	MD		07/02/2025		0	0	0	0	0	0	0	883	883	0	0	0
1000511062	NORTH MIAMI	FL		08/01/2025		0	0	0	0	0	0	0	1,233	1,233	0	0	0
1000511088	PHILADELPHIA	PA		09/10/2025		0	0	0	0	0	0	0	475	475	0	0	0
1000511108	SMYRNA	GA		09/10/2025		0	0	0	0	0	0	0	826	826	0	0	0
1000511130	CICERO	IL		09/10/2025		0	0	0	0	0	0	0	741	741	0	0	0
1000511136	ROANOKE	VA		08/01/2025		0	0	0	0	0	0	0	465	465	0	0	0
1000511138	VARIOUS	TN		09/10/2025		0	0	0	0	0	0	0	3,303	3,303	0	0	0
1000511145	VARIOUS	TN		09/10/2025		0	0	0	0	0	0	0	1,977	1,977	0	0	0
1000512301	WEEKI WACHEE	FL		08/14/2025		0	0	0	0	0	0	0	839	839	0	0	0
1000512524	NEWTON	NC		07/16/2025		0	0	0	0	0	0	0	705	705	0	0	0
1000512534	INDIANAPOLIS	IN		07/16/2025		0	0	0	0	0	0	0	81	81	0	0	0
1000512536	BOCA RATON	FL		07/16/2025		0	0	0	0	0	0	0	1,611	1,611	0	0	0
1000512550	ASHEVILLE	NC		07/16/2025		0	0	0	0	0	0	0	834	834	0	0	0
1000512552	IRVINGTON	NJ		07/16/2025		0	0	9	0	0	9	0	597,401	597,410	0	0	0
1000512554	IRVINGTON	NJ		07/16/2025		0	0	9	0	0	9	0	593,309	593,318	0	0	0
1000512556	IRVINGTON	NJ		07/16/2025		0	0	8	0	0	8	0	539,457	539,465	0	0	0
1000512558	CAMDEN	NJ		07/16/2025		0	0	0	0	0	0	0	435	435	0	0	0
1000512562	RICHMOND	VA		07/16/2025		0	0	0	0	0	0	0	518	518	0	0	0
1000512566	CHARLESTON	SC		07/16/2025		0	0	0	0	0	0	0	2,656	2,656	0	0	0
1000512568	FORT MILL	SC		07/16/2025		0	0	0	0	0	0	0	1,304	1,304	0	0	0
1000512572	SUFFOLK	VA		09/15/2025		0	0	0	0	0	0	0	400	400	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000512576	HAGERSTOWN	MD		07/16/2025		0	0	0	0	0	0	0	413	413	0	0	0
1000512578	PHILADELPHIA	PA		07/16/2025		0	0	0	0	0	0	0	2,050	2,050	0	0	0
1000512587	PHILADELPHIA	PA		07/16/2025		0	0	0	0	0	0	0	716	716	0	0	0
1000512589	WATERBURY	CT		07/16/2025		0	0	0	0	0	0	0	1,749	1,749	0	0	0
1000512610	PLAINFIELD	IL		07/11/2025		0	0	0	0	0	0	0	1,127	1,127	0	0	0
1000512624	QUEENS	NY		07/11/2025		0	0	0	0	0	0	0	2,015	2,015	0	0	0
1000512626	BROOKLYN	NY		07/11/2025		0	0	0	0	0	0	0	4,078	4,078	0	0	0
1000512630	DANVILLE	VA		07/11/2025		0	0	0	0	0	0	0	359	359	0	0	0
1000512634	ROCKFORD	IL		07/11/2025		0	0	0	0	0	0	0	422	422	0	0	0
1000512640	ROCKFORD	IL		07/11/2025		0	0	0	0	0	0	0	474	474	0	0	0
1000512650	BRENTWOOD	NY		07/11/2025		0	0	0	0	0	0	0	2,060	2,060	0	0	0
1000512652	CHICAGO	IL		07/11/2025		0	0	0	0	0	0	0	1,525	1,525	0	0	0
1000512666	WASHINGTON	DC		07/11/2025		0	0	0	0	0	0	0	2,251	2,251	0	0	0
1000512670	JERSEY CITY	NJ		07/11/2025		0	0	0	0	0	0	0	2,940	2,940	0	0	0
1000512690	EL PASO	TX		07/11/2025		0	0	0	0	0	0	0	567	567	0	0	0
1000512704	SAN ANTONIO	TX		07/11/2025		0	0	0	0	0	0	0	782	782	0	0	0
1000512716	BROOKLYN	NY		07/11/2025		0	0	0	0	0	0	0	6,214	6,214	0	0	0
1000512736	COLUMBUS	OH		07/11/2025		0	0	0	0	0	0	0	518	518	0	0	0
1000512738	HILLSIDE	IL		07/11/2025		0	0	0	0	0	0	0	1,096	1,096	0	0	0
1000512746	FREEHOLD	NJ		07/11/2025		0	0	0	0	0	0	0	1,821	1,821	0	0	0
1000512752	GAFFNEY	SC		07/11/2025		0	0	0	0	0	0	0	483	483	0	0	0
1000512781	MAUMELLE	AR		07/11/2025		0	0	0	0	0	0	0	710	710	0	0	0
1000512783	BROOKLYN	NY		07/11/2025		0	0	0	0	0	0	0	4,826	4,826	0	0	0
1000512785	BIRMINGHAM	AL		07/11/2025		0	0	0	0	0	0	0	374	374	0	0	0
1000512789	OLMSTED TOWNSHIP	OH		07/11/2025		0	0	0	0	0	0	0	551	551	0	0	0
1000512791	FITCHBURG	MA		07/11/2025		0	0	0	0	0	0	0	1,911	1,911	0	0	0
1000512793	NORTH PLAINFIELD	NJ		07/11/2025		0	0	0	0	0	0	0	1,032	1,032	0	0	0
1000512805	ATLANTA	GA		07/11/2025		0	0	0	0	0	0	0	2,167	2,167	0	0	0
1000512809	TRENTON	NJ		07/11/2025		0	0	0	0	0	0	0	605	605	0	0	0
1000512819	HENDERSON	NV		07/11/2025		0	0	0	0	0	0	0	1,923	1,923	0	0	0
1000512823	GUTTENBERG	NJ		07/11/2025		0	0	0	0	0	0	0	761	761	0	0	0
1000512842	LUNENBURG	MA		07/11/2025		0	0	0	0	0	0	0	540	540	0	0	0
1000512848	JACKSON TOWNSHIP	NJ		07/11/2025		0	0	0	0	0	0	0	1,611	1,611	0	0	0
1000512854	UTICA	NY		07/11/2025		0	0	0	0	0	0	0	420	420	0	0	0
1000512856	NEW ORLEANS	LA		07/11/2025		0	0	0	0	0	0	0	648	648	0	0	0
1000512858	DALLAS	TX		07/11/2025		0	0	0	0	0	0	0	557	557	0	0	0
1000512880	DAVENPORT	FL		11/14/2025		0	0	0	0	0	0	0	538	538	0	0	0
1000512886	SILVER CITY	NM		11/14/2025		0	0	0	0	0	0	0	948	948	0	0	0
1000512892	FRONT ROYAL	VA		11/14/2025		0	0	0	0	0	0	0	974	974	0	0	0
1000512900	MOUNT ARLINGTON	NJ		11/14/2025		0	0	0	0	0	0	0	620	620	0	0	0
1000512912	CALEXICO	CA		11/14/2025		0	0	0	0	0	0	0	699	699	0	0	0
1000512916	BARSTOW	CA		11/14/2025		0	0	0	0	0	0	0	658	658	0	0	0
1000512920	SANTA MARIA	CA		11/14/2025		0	0	0	0	0	0	0	2,083	2,083	0	0	0
1000512936	WALNUT CREEK	CA		11/14/2025		0	0	0	0	0	0	0	1,032	1,032	0	0	0
1000512950	WINTER HAVEN	FL		11/14/2025		0	0	0	0	0	0	0	706	706	0	0	0
1000512962	LINCOLN	CA		11/14/2025		0	0	0	0	0	0	0	2,515	2,515	0	0	0
1000512968	SPRING	TX		11/14/2025		0	0	0	0	0	0	0	257,478	257,478	0	0	0
1000512972	SAN PEDRO	CA		11/14/2025		0	0	0	0	0	0	0	1,549	1,549	0	0	0
1000512978	LOS ANGELES	CA		11/14/2025		0	0	0	0	0	0	0	9,671	9,671	0	0	0
1000512990	KNOXVILLE	TN		11/14/2025		0	0	0	0	0	0	0	514	514	0	0	0
1000512998	MIDLOTHIAN	VA		11/14/2025		0	0	0	0	0	0	0	1,052	1,052	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000513008	MADISON	AL		11/14/2025		0	0	0	0	0	0	0	699	699	0	0	0
1000513010	PORT SAINT LUCIE	FL		11/14/2025		0	0	0	0	0	0	0	1,118	1,118	0	0	0
1000513564	ANTIOCH	CA		11/25/2025		0	0	0	0	0	0	0	248	248	0	0	0
1000513742	LAKEWOOD	NJ		11/25/2025		0	0	0	0	0	0	0	336	336	0	0	0
1000513750	SAPULPA	OK		11/25/2025		0	0	0	0	0	0	0	209	209	0	0	0
1000513808	MIAMI	FL		09/18/2025		0	0	0	0	0	0	0	95,000	95,000	0	0	0
1000513812	WILMINGTON	DE		09/18/2025		0	0	0	0	0	0	0	310	310	0	0	0
1000513834	CHERRY LOG	GA		09/18/2025		0	0	0	0	0	0	0	2,726	2,726	0	0	0
1000513854	MIAMI	FL		10/20/2025		0	0	0	0	0	0	0	577	577	0	0	0
1000513856	DENVER	CO		09/18/2025		0	0	0	0	0	0	0	353	353	0	0	0
1000513866	ARLINGTON	TX		09/18/2025		0	0	0	0	0	0	0	506	506	0	0	0
1000513882	BRISTOL	PA		09/18/2025		0	0	0	0	0	0	0	366	366	0	0	0
1000513922	SICKLERVILLE	NJ		09/18/2025		0	0	0	0	0	0	0	129	129	0	0	0
1000513924	SUWANEE	GA		09/18/2025		0	0	0	0	0	0	0	3,824	3,824	0	0	0
1000513938	ARLINGTON	VA		09/18/2025		0	0	0	0	0	0	0	24,774	24,774	0	0	0
1000513948	SAN ANTONIO	TX		09/18/2025		0	0	0	0	0	0	0	410	410	0	0	0
1000518723	PHILADELPHIA	PA		09/10/2025		0	0	0	0	0	0	0	362	362	0	0	0
1000518743	VARIOUS	US		09/10/2025		0	0	0	0	0	0	0	4,864	4,864	0	0	0
1000518758	HUNTSVILLE	AL		08/01/2025		0	0	0	0	0	0	0	591	591	0	0	0
1000518768	CHESAPEAKE	VA		08/01/2025		0	0	0	0	0	0	0	660	660	0	0	0
1000520421	TRENTON	NJ		07/17/2025		0	0	0	0	0	0	0	343	343	0	0	0
1000520446	HARRISBURG	PA		07/17/2025		0	0	0	0	0	0	0	368	368	0	0	0
1000520452	CLEVELAND	OH		07/17/2025		0	0	0	0	0	0	0	213	213	0	0	0
1000520466	NORWICH	CT		07/17/2025		0	0	0	0	0	0	0	779	779	0	0	0
1000520488	SYRACUSE	NY		07/17/2025		0	0	0	0	0	0	0	466	466	0	0	0
1000520490	CHESTER	PA		07/17/2025		0	0	0	0	0	0	0	382	382	0	0	0
1000520504	CHICAGO	IL		07/17/2025		0	0	0	0	0	0	0	962	962	0	0	0
1000520506	CAMDEN	NJ		07/17/2025		0	0	0	0	0	0	0	718	718	0	0	0
1000520508	PARK CITY	KS		07/17/2025		0	0	0	0	0	0	0	361	361	0	0	0
1000520552	INDIANAPOLIS	IN		07/17/2025		0	0	0	0	0	0	0	672	672	0	0	0
1000520558	DAYTON	OH		07/17/2025		0	0	0	0	0	0	0	301	301	0	0	0
1000520572	NAPERVILLE	IL		07/17/2025		0	0	0	0	0	0	0	620	620	0	0	0
1000520588	KANSAS CITY	MO		07/17/2025		0	0	0	0	0	0	0	387	387	0	0	0
1000520592	CHESTER	PA		07/17/2025		0	0	0	0	0	0	0	383	383	0	0	0
1000520620	ATLANTA	GA		07/17/2025		0	0	0	0	0	0	0	906	906	0	0	0
1000520622	COLUMBIA	SC		07/17/2025		0	0	0	0	0	0	0	421	421	0	0	0
1000520631	HARTFORD	CT		07/17/2025		0	0	0	0	0	0	0	749	749	0	0	0
1000520633	FORT WAYNE	IN		07/17/2025		0	0	0	0	0	0	0	234	234	0	0	0
1000520639	MEMPHIS	TN		07/17/2025		0	0	0	0	0	0	0	364	364	0	0	0
1000520653	TOLEDO	OH		07/17/2025		0	0	0	0	0	0	0	218	218	0	0	0
1000520655	BILOXI	MS		07/17/2025		0	0	0	0	0	0	0	356	356	0	0	0
1000520677	LEHIGH ACRES	FL		07/17/2025		0	0	0	0	0	0	0	598	598	0	0	0
1000520713	SAINT LOUIS	MO		07/17/2025		0	0	0	0	0	0	0	1,679	1,679	0	0	0
1000521688	BALTIMORE	MD		07/21/2025		0	0	0	0	0	0	0	333	333	0	0	0
1000521690	KEANSBURG	NJ		07/21/2025		0	0	0	0	0	0	0	2,946	2,946	0	0	0
1000521697	SCRANTON	PA		07/21/2025		0	0	0	0	0	0	0	593	593	0	0	0
1000521711	WEST WARWICK	RI		07/21/2025		0	0	0	0	0	0	0	838	838	0	0	0
1000521717	CLEVELAND	OH		07/21/2025		0	0	0	0	0	0	0	262	262	0	0	0
1000521733	ROCKFORD	IL		07/21/2025		0	0	0	0	0	0	0	335	335	0	0	0
1000521741	ROCKFORD	IL		07/21/2025		0	0	0	0	0	0	0	304	304	0	0	0
1000521753	YONKERS	NY		07/21/2025		0	0	0	0	0	0	0	2,423	2,423	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000521790	GARFIELD HEIGHTS	OH		07/21/2025		0	0	0	0	0	0	0	319	319	0	0	0
1000521802	DETROIT	MI		07/21/2025		0	0	0	0	0	0	0	590	590	0	0	0
1000521806	WHEELING	IL		07/21/2025		0	0	0	0	0	0	0	738	738	0	0	0
1000521810	DETROIT	MI		07/21/2025		0	0	0	0	0	0	0	238	238	0	0	0
1000521836	PHILADELPHIA	PA		07/21/2025		0	0	0	0	0	0	0	324	324	0	0	0
1000521838	JUNCTION CITY	KS		07/21/2025		0	0	0	0	0	0	0	303	303	0	0	0
1000521846	CLEVELAND	OH		07/21/2025		0	0	0	0	0	0	0	386	386	0	0	0
1000521860	ZION	IL		07/21/2025		0	0	0	0	0	0	0	575	575	0	0	0
1000521866	YONKERS	NY		07/21/2025		0	0	0	0	0	0	0	2,615	2,615	0	0	0
1000521876	NEWARK	NJ		07/21/2025		0	0	0	0	0	0	0	1,956	1,956	0	0	0
1000521880	NEWFIELD	NJ		07/21/2025		0	0	0	0	0	0	0	1,028	1,028	0	0	0
1000521884	INDIANAPOLIS	IN		07/21/2025		0	0	0	0	0	0	0	672	672	0	0	0
1000521894	HAMMOND	IN		07/21/2025		0	0	0	0	0	0	0	740	740	0	0	0
1000521903	HUNTINGTON	NY		07/21/2025		0	0	0	0	0	0	0	2,007	2,007	0	0	0
1000521905	MERIDEN	CT		07/21/2025		0	0	0	0	0	0	0	946	946	0	0	0
1000521917	YOUNGSTOWN	OH		07/21/2025		0	0	0	0	0	0	0	333	333	0	0	0
1000521919	GLENWOOD	IL		07/21/2025		0	0	0	0	0	0	0	341	341	0	0	0
1000521923	RIVERHEAD	NY		07/21/2025		0	0	0	0	0	0	0	1,492	1,492	0	0	0
1000521929	YONKERS	NY		07/21/2025		0	0	0	0	0	0	0	2,351	2,351	0	0	0
1000521933	CLEMENTON	NJ		07/21/2025		0	0	0	0	0	0	0	866	866	0	0	0
1000521939	INDIANAPOLIS	IN		07/21/2025		0	0	0	0	0	0	0	732	732	0	0	0
1000521949	JERSEY CITY	NJ		07/21/2025		0	0	0	0	0	0	0	2,312	2,312	0	0	0
1000521979	DETROIT	MI		07/21/2025		0	0	0	0	0	0	0	742	742	0	0	0
1000521985	INDIANAPOLIS	IN		07/21/2025		0	0	0	0	0	0	0	450	450	0	0	0
1000521989	ELMIRA	NY		07/21/2025		0	0	0	0	0	0	0	215	215	0	0	0
1000523094	CATONSVILLE	MD		09/18/2025		0	0	0	0	0	0	0	1,098	1,098	0	0	0
1000523096	AURORA	CO		09/18/2025		0	0	0	0	0	0	0	781	781	0	0	0
1000523102	WINTER GARDEN	FL		09/18/2025		0	0	0	0	0	0	0	1,688	1,688	0	0	0
1000523104	BARTLETT	TN		10/20/2025		0	0	0	0	0	0	0	184	184	0	0	0
1000523106	BREWSTER	MA		09/18/2025		0	0	0	0	0	0	0	1,055	1,055	0	0	0
1000523112	LOUISVILLE	KY		09/18/2025		0	0	0	0	0	0	0	291	291	0	0	0
1000523118	LELAND	NC		09/18/2025		0	0	0	0	0	0	0	494	494	0	0	0
1000523132	CARROLLTON	GA		09/18/2025		0	0	0	0	0	0	0	51,134	51,134	0	0	0
1000523138	MIAMI LAKES	FL		09/18/2025		0	0	0	0	0	0	0	1,870	1,870	0	0	0
1000523146	NORTH HAVEN	CT		09/18/2025		0	0	0	0	0	0	0	686	686	0	0	0
1000523156	LAS VEGAS	NV		09/18/2025		0	0	0	0	0	0	0	290	290	0	0	0
1000523158	NORTH PORT	FL		09/18/2025		0	0	0	0	0	0	0	295	295	0	0	0
1000523162	PLANTATION	FL		09/18/2025		0	0	0	0	0	0	0	1,823	1,823	0	0	0
1000523172	KNOXVILLE	TN		09/18/2025		0	0	0	0	0	0	0	386	386	0	0	0
1000523176	KNOXVILLE	TN		09/18/2025		0	0	0	0	0	0	0	386	386	0	0	0
1000523178	PLANT CITY	FL		09/18/2025		0	0	0	0	0	0	0	494	494	0	0	0
1000523194	REISTERSTOWN	MD		09/18/2025		0	0	0	0	0	0	0	1,653	1,653	0	0	0
1000523196	LAND O LAKES	FL		10/20/2025		0	0	0	0	0	0	0	170	170	0	0	0
1000523210	PITTSBURGH	PA		09/18/2025		0	0	0	0	0	0	0	231	231	0	0	0
1000523216	BRAINTREE	MA		09/18/2025		0	0	0	0	0	0	0	463	463	0	0	0
1000523218	LOS ANGELES	CA		09/18/2025		0	0	0	0	0	0	0	2,889	2,889	0	0	0
1000523238	GRANT	MI		09/18/2025		0	0	0	0	0	0	0	236	236	0	0	0
1000523240	STRONGSVILLE	OH		09/18/2025		0	0	0	0	0	0	0	753	753	0	0	0
1000523244	COCHRANTON	PA		10/20/2025		0	0	0	0	0	0	0	180	180	0	0	0
1000523258	SUNSET BEACH	NC		09/18/2025		0	0	0	0	0	0	0	503	503	0	0	0
1000523270	HENDERSON	NV		09/18/2025		0	0	0	0	0	0	0	1,361	1,361	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000523272	ORANGE BEACH	AL		11/13/2025		0	0	0	0	0	0	0	726	726	0	0	0
1000523288	GENEVA	OH		09/18/2025		0	0	0	0	0	0	0	253	253	0	0	0
1000523292	INDIANAPOLIS	IN		09/18/2025		0	0	0	0	0	0	0	389	389	0	0	0
1000523294	SAN MARINO	CA		09/18/2025		0	0	0	0	0	0	0	9,444	9,444	0	0	0
1000523308	COLLEYVILLE	TX		10/20/2025		0	0	0	0	0	0	0	498	498	0	0	0
1000524138	MARTINSVILLE	VA		07/23/2025		0	0	0	0	0	0	0	4,522	4,522	0	0	0
1000524146	VARIOUS	GA		07/23/2025		0	0	0	0	0	0	0	1,916	1,916	0	0	0
1000524154	MOORESVILLE	NC		07/23/2025		0	0	0	0	0	0	0	855	855	0	0	0
1000524172	DETROIT	MI		07/23/2025		0	0	0	0	0	0	0	674	674	0	0	0
1000524186	VARIOUS	FL		07/23/2025		0	0	0	0	0	0	0	1,196	1,196	0	0	0
1000524192	VARIOUS	FL		07/23/2025		0	0	0	0	0	0	0	2,331	2,331	0	0	0
1000524197	VARIOUS	FL		07/23/2025		0	0	0	0	0	0	0	4,277	4,277	0	0	0
1000524208	SAINT PETERSBURG	FL		07/23/2025		0	0	0	0	0	0	0	740	740	0	0	0
1000524220	BALTIMORE	MD		07/23/2025		0	0	0	0	0	0	0	586	586	0	0	0
1000524224	BUFFALO	NY		07/23/2025		0	0	0	0	0	0	0	466	466	0	0	0
1000524230	AUGUSTA	GA		07/23/2025		0	0	0	0	0	0	0	360	360	0	0	0
1000524242	HUNTSVILLE	AL		07/23/2025		0	0	0	0	0	0	0	465	465	0	0	0
1000524250	NORFOLK	VA		07/23/2025		0	0	0	0	0	0	0	740	740	0	0	0
1000524270	ROCHESTER	NY		07/23/2025		0	0	0	0	0	0	0	699	699	0	0	0
1000524274	LOUISVILLE	KY		07/23/2025		0	0	0	0	0	0	0	254	254	0	0	0
1000525058	SANTA MONICA	CA		08/27/2025		0	0	0	0	0	0	0	1,923	1,923	0	0	0
1000525070	CHULA VISTA	CA		11/14/2025		0	0	0	0	0	0	0	1,217	1,217	0	0	0
1000525090	SANTA ROSA VALLEY	CA		11/14/2025		0	0	0	0	0	0	0	1,612	1,612	0	0	0
1000525106	BRONX	NY		11/14/2025		0	0	0	0	0	0	0	1,189	1,189	0	0	0
1000525126	ASBURY PARK	NJ		11/14/2025		0	0	0	0	0	0	0	770	770	0	0	0
1000525140	MIDDLETOWN	NY		11/14/2025		0	0	0	0	0	0	0	712	712	0	0	0
1000525144	ATLANTA	GA		11/14/2025		0	0	0	0	0	0	0	765	765	0	0	0
1000525168	BRONX	NY		11/14/2025		0	0	0	0	0	0	0	1,613	1,613	0	0	0
1000525172	STUDIO CITY	CA		11/14/2025		0	0	0	0	0	0	0	936	936	0	0	0
1000525206	BUFFALO	NY		11/14/2025		0	0	0	0	0	0	0	309	309	0	0	0
1000525216	HAMPTON	VA		11/14/2025		0	0	0	0	0	0	0	367	367	0	0	0
1000525254	SPENCERPORT	NY		11/14/2025		0	0	0	0	0	0	0	355	355	0	0	0
1000525260	MANVEL	TX		11/14/2025		0	0	0	0	0	0	0	4,972	4,972	0	0	0
1000525288	PHILOMATH	OR		11/14/2025		0	0	0	0	0	0	0	512	512	0	0	0
1000525296	PORTLAND	OR		11/14/2025		0	0	0	0	0	0	0	1,175	1,175	0	0	0
1000525302	DANIA BEACH	FL		11/14/2025		0	0	0	0	0	0	0	1,536	1,536	0	0	0
1000525308	HUBER HEIGHTS	OH		11/14/2025		0	0	0	0	0	0	0	515	515	0	0	0
1000525340	CHAMPLIN	MN		11/14/2025		0	0	0	0	0	0	0	349	349	0	0	0
1000525344	LA VERNIA	TX		11/14/2025		0	0	0	0	0	0	0	604	604	0	0	0
1000525352	SAN DIEGO	CA		11/14/2025		0	0	0	0	0	0	0	1,128	1,128	0	0	0
1000525356	PORT CHARLOTTE	FL		11/14/2025		0	0	0	0	0	0	0	1,569	1,569	0	0	0
1000525372	LEMON GROVE	CA		11/14/2025		0	0	0	0	0	0	0	1,826	1,826	0	0	0
1000525374	RICHMOND	CA		11/14/2025		0	0	0	0	0	0	0	1,484	1,484	0	0	0
1000525406	CONROE	TX		11/14/2025		0	0	0	0	0	0	0	386	386	0	0	0
1000525474	MC KINNEY	TX		11/14/2025		0	0	0	0	0	0	0	1,902	1,902	0	0	0
1000525486	LOMITA	CA		11/14/2025		0	0	0	0	0	0	0	4,743	4,743	0	0	0
1000525494	TEMPLE	TX		11/14/2025		0	0	0	0	0	0	0	274	274	0	0	0
1000525986	ROCHESTER	MN		08/01/2025		0	0	0	0	0	0	0	1,018	1,018	0	0	0
1000525994	BRONX	NY		08/01/2025		0	0	0	0	0	0	0	1,747	1,747	0	0	0
1000526000	JUPITER	FL		08/01/2025		0	0	0	0	0	0	0	934	934	0	0	0
1000526004	VICTORIA	TX		08/01/2025		0	0	0	0	0	0	0	1,379	1,379	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000526012	VARIOUS	OH		08/01/2025		0	0	0	0	0	0	0	1,447	1,447	0	0	0
1000526018	JUPITER	FL		08/01/2025		0	0	0	0	0	0	0	1,716	1,716	0	0	0
1000526032	GASTONIA	NC		08/01/2025		0	0	0	0	0	0	0	568	568	0	0	0
1000526034	DALLAS	TX		08/01/2025		0	0	0	0	0	0	0	825	825	0	0	0
1000526036	WHITE OAK	PA		08/01/2025		0	0	0	0	0	0	0	303	303	0	0	0
1000526055	JENISON	MI		08/01/2025		0	0	0	0	0	0	0	625	625	0	0	0
1000526059	HOUSTON	TX		08/01/2025		0	0	0	0	0	0	0	661	661	0	0	0
1000526061	HAMILTON	OH		08/01/2025		0	0	0	0	0	0	0	301	301	0	0	0
1000526067	CHICAGO	IL		08/01/2025		0	0	0	0	0	0	0	1,416	1,416	0	0	0
1000526069	SAVANNAH	GA		08/01/2025		0	0	0	0	0	0	0	612	612	0	0	0
1000526071	KATY	TX		08/01/2025		0	0	0	0	0	0	0	562	562	0	0	0
1000526079	GREENVILLE	SC		08/01/2025		0	0	0	0	0	0	0	741	741	0	0	0
1000526081	ALBANY	NY		08/01/2025		0	0	0	0	0	0	0	625	625	0	0	0
1000526083	JONESBORO	GA		08/01/2025		0	0	0	0	0	0	0	687	687	0	0	0
1000526095	KATY	TX		08/01/2025		0	0	0	0	0	0	0	531	531	0	0	0
1000526099	LYNCHBURG	VA		08/01/2025		0	0	0	0	0	0	0	608	608	0	0	0
1000526105	AUSTELL	GA		08/01/2025		0	0	0	0	0	0	0	521	521	0	0	0
1000526107	DETROIT	MI		08/01/2025		0	0	0	0	0	0	0	734	734	0	0	0
1000526111	PARKVILLE	MD		08/01/2025		0	0	0	0	0	0	0	580	580	0	0	0
1000526117	STEPHENSON	VA		08/01/2025		0	0	0	0	0	0	0	935	935	0	0	0
1000526119	BERRYVILLE	VA		08/01/2025		0	0	0	0	0	0	0	602	602	0	0	0
1000526127	HUNTSVILLE	AL		08/01/2025		0	0	0	0	0	0	0	919	919	0	0	0
1000526131	PENSACOLA	FL		09/10/2025		0	0	0	0	0	0	0	372	372	0	0	0
1000526142	MEMPHIS	TN		09/10/2025		0	0	0	0	0	0	0	1,332	1,332	0	0	0
1000526173	VICTORIA	TX		09/10/2025		0	0	0	0	0	0	0	610	610	0	0	0
1000526175	WOODSTOCK	GA		09/10/2025		0	0	0	0	0	0	0	1,662	1,662	0	0	0
1000526191	DALLAS	TX		09/10/2025		0	0	0	0	0	0	0	319	319	0	0	0
1000526207	SARASOTA	FL		09/10/2025		0	0	0	0	0	0	0	517	517	0	0	0
1000526209	MIDDLE RIVER	MD		09/10/2025		0	0	0	0	0	0	0	473	473	0	0	0
1000526211	MIDDLE RIVER	MD		09/10/2025		0	0	0	0	0	0	0	475	475	0	0	0
1000526222	INKSTER	MI		09/10/2025		0	0	0	0	0	0	0	239	239	0	0	0
1000526224	ST. LOUIS	MO		09/10/2025		0	0	0	0	0	0	0	286	286	0	0	0
1000526236	CHESAPEAKE	VA		09/10/2025		0	0	0	0	0	0	0	593	593	0	0	0
1000526238	ROANOKE	VA		09/10/2025		0	0	0	0	0	0	0	250	250	0	0	0
1000526242	PORT SAINT LUCIE	FL		08/01/2025		0	0	0	0	0	0	0	946	946	0	0	0
1000526250	ROANOKE	VA		09/10/2025		0	0	0	0	0	0	0	299	299	0	0	0
1000526256	SAUK VILLAGE	IL		09/10/2025		0	0	0	0	0	0	0	277	277	0	0	0
1000526258	CHRISTIANSBURG	VA		09/10/2025		0	0	0	0	0	0	0	320	320	0	0	0
1000526272	MACON	GA		09/10/2025		0	0	0	0	0	0	0	270	270	0	0	0
1000526426	VIRGINIA BEACH	VA		08/21/2025		0	0	0	0	0	0	0	1,315	1,315	0	0	0
1000526512	PORT CHARLOTTE	FL		09/05/2025		0	0	0	0	0	0	0	490	490	0	0	0
1000526514	PHILADELPHIA	PA		07/29/2025		0	0	0	0	0	0	0	468	468	0	0	0
1000526520	VARIOUS	OH		07/29/2025		0	0	0	0	0	0	0	650	650	0	0	0
1000526546	ATLANTIC CITY	NJ		07/29/2025		0	0	0	0	0	0	0	4,529	4,529	0	0	0
1000526560	ALBANY	NY		07/29/2025		0	0	0	0	0	0	0	371	371	0	0	0
1000526566	VARIOUS	OH		07/29/2025		0	0	0	0	0	0	0	1,367	1,367	0	0	0
1000526575	POUGHKEEPSIE	NY		07/29/2025		0	0	0	0	0	0	0	740	740	0	0	0
1000526579	BINGHAMTON	NY		07/29/2025		0	0	0	0	0	0	0	429	429	0	0	0
1000526585	SOUTH EUCLID	OH		07/29/2025		0	0	0	0	0	0	0	260	260	0	0	0
1000526619	MOUNT POCONO	PA		07/29/2025		0	0	0	0	0	0	0	772	772	0	0	0
1000526623	ENFIELD	CT		07/29/2025		0	0	0	0	0	0	0	380	380	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000526637	CLEVELAND	OH		07/29/2025		0	0	0	0	0	0	0	438	438	0	0	0
1000526647	DETROIT	MI		07/29/2025		0	0	0	0	0	0	0	304	304	0	0	0
1000526649	BALTIMORE	MD		07/29/2025		0	0	0	0	0	0	0	554	554	0	0	0
1000526677	DETROIT	MI		07/29/2025		0	0	0	0	0	0	0	308	308	0	0	0
1000526685	MILWAUKEE	WI		07/29/2025		0	0	0	0	0	0	0	362	362	0	0	0
1000526695	VARIOUS	OK		07/29/2025		0	0	0	0	0	0	0	1,285	1,285	0	0	0
1000526699	MERIDEN	CT		07/29/2025		0	0	0	0	0	0	0	888	888	0	0	0
1000526729	BATESBURG-LEESVILLE	SC		07/29/2025		0	0	0	0	0	0	0	281	281	0	0	0
1000526733	ODESSA	TX		07/29/2025		0	0	0	0	0	0	0	255	255	0	0	0
1000526735	WILMINGTON	DE		07/29/2025		0	0	0	0	0	0	0	361	361	0	0	0
1000526741	KANSAS CITY	MO		07/29/2025		0	0	0	0	0	0	0	320	320	0	0	0
1000526743	KANSAS CITY	MO		07/29/2025		0	0	0	0	0	0	0	289	289	0	0	0
1000526749	INDIANAPOLIS	IN		07/29/2025		0	0	0	0	0	0	0	416	416	0	0	0
1000527035	AUSTIN	TX		08/21/2025		0	0	0	0	0	0	0	4,179	4,179	0	0	0
1000527037	SUNNYSIDE	NY		08/27/2025		0	0	0	0	0	0	0	1,876	1,876	0	0	0
1000527348	EWING	NJ		09/12/2025		0	0	0	0	0	0	0	902	902	0	0	0
1000527350	MEMPHIS	TN		09/12/2025		0	0	0	0	0	0	0	396	396	0	0	0
1000527354	YOUNGSTOWN	OH		09/12/2025		0	0	0	0	0	0	0	376	376	0	0	0
1000527364	WOODSTOCK	IL		09/12/2025		0	0	0	0	0	0	0	305	305	0	0	0
1000527366	INDIANAPOLIS	IN		09/12/2025		0	0	0	0	0	0	0	319	319	0	0	0
1000527372	SPRINGFIELD	MA		09/12/2025		0	0	0	0	0	0	0	714	714	0	0	0
1000527374	SCOTTSDALE	AZ		09/12/2025		0	0	0	0	0	0	0	694	694	0	0	0
1000527389	HUNTSVILLE	AL		09/12/2025		0	0	0	0	0	0	0	806	806	0	0	0
1000527398	NEW ORLEANS	LA		09/12/2025		0	0	0	0	0	0	0	1,137	1,137	0	0	0
1000527407	DAYTON	OH		09/12/2025		0	0	0	0	0	0	0	886	886	0	0	0
1000527414	STEWARTSVILLE	NJ		09/12/2025		0	0	0	0	0	0	0	1,515	1,515	0	0	0
1000527434	AMBRIDGE	PA		09/12/2025		0	0	0	0	0	0	0	712	712	0	0	0
1000527444	CAMDEN	NJ		09/12/2025		0	0	0	0	0	0	0	447	447	0	0	0
1000527446	AURORA	CO		09/12/2025		0	0	0	0	0	0	0	749	749	0	0	0
1000527448	AURORA	CO		09/12/2025		0	0	0	0	0	0	0	753	753	0	0	0
1000527454	CLINTON	MS		09/12/2025		0	0	0	0	0	0	0	234	234	0	0	0
1000529439	MARTINSVILLE	VA		08/08/2025		0	0	0	0	0	0	0	254	254	0	0	0
1000529466	MEMPHIS	TN		08/08/2025		0	0	0	0	0	0	0	299	299	0	0	0
1000529468	MEMPHIS	TN		08/08/2025		0	0	0	0	0	0	0	299	299	0	0	0
1000529481	PHILADELPHIA	PA		08/08/2025		0	0	0	0	0	0	0	2,220	2,220	0	0	0
1000529485	CRANSTON	RI		08/08/2025		0	0	0	0	0	0	0	1,150	1,150	0	0	0
1000529487	NETCONG	NJ		08/08/2025		0	0	0	0	0	0	0	1,135	1,135	0	0	0
1000529493	COLUMBUS	OH		08/08/2025		0	0	0	0	0	0	0	353	353	0	0	0
1000529505	DETROIT	MI		08/08/2025		0	0	0	0	0	0	0	278	278	0	0	0
1000529507	ELLETTSVILLE	IN		08/08/2025		0	0	0	0	0	0	0	744	744	0	0	0
1000529509	WATERBURY	CT		08/08/2025		0	0	0	0	0	0	0	690	690	0	0	0
1000529511	GLENDALE HEIGHTS	IL		08/08/2025		0	0	0	0	0	0	0	916	916	0	0	0
1000529521	INDIANAPOLIS	IN		08/08/2025		0	0	0	0	0	0	0	1,122	1,122	0	0	0
1000529527	CONOVER	NC		08/08/2025		0	0	0	0	0	0	0	583	583	0	0	0
1000529531	MEMPHIS	TN		08/08/2025		0	0	0	0	0	0	0	329	329	0	0	0
1000529535	INDIANAPOLIS	IN		08/08/2025		0	0	0	0	0	0	0	671	671	0	0	0
1000529547	CLERMONT	FL		08/08/2025		0	0	0	0	0	0	0	706	706	0	0	0
1000529553	PRESTON	ID		08/08/2025		0	0	0	0	0	0	0	798	798	0	0	0
1000529559	EAST ELMHURST	NY		08/08/2025		0	0	0	0	0	0	0	3,312	3,312	0	0	0
1000529563	MEDINA	NY		08/08/2025		0	0	0	0	0	0	0	407	407	0	0	0
1000529569	INDIANAPOLIS	IN		08/08/2025		0	0	0	0	0	0	0	474	474	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000529575	NEW BRITAIN	CT		08/08/2025		0	0	0	0	0	0	0	695	695	0	0	0
1000529585	LORAIN	OH		08/08/2025		0	0	0	0	0	0	0	377	377	0	0	0
1000529595	MOUNT HOLLY	NJ		08/08/2025		0	0	0	0	0	0	0	272	272	0	0	0
1000529607	WAPPINGERS FALLS	NY		08/08/2025		0	0	0	0	0	0	0	414	414	0	0	0
1000529617	TRENTON	NJ		08/08/2025		0	0	0	0	0	0	0	504	504	0	0	0
1000529627	SYRACUSE	NY		08/08/2025		0	0	0	0	0	0	0	758	758	0	0	0
1000529772	COSTA MESA	CA		09/11/2025		0	0	0	0	0	0	0	4,390	4,390	0	0	0
1000530522	KENNER	LA		09/25/2025		0	0	0	0	0	0	0	1,978	1,978	0	0	0
1000530524	RANCHO CORDOVA	CA		09/18/2025		0	0	0	0	0	0	0	1,116	1,116	0	0	0
1000530526	NAPERVILLE	IL		09/18/2025		0	0	0	0	0	0	0	787	787	0	0	0
1000530528	STATEN ISLAND	NY		08/27/2025		0	0	0	0	0	0	0	6,425	6,425	0	0	0
1000530536	KAPOLEI	HI		09/11/2025		0	0	0	0	0	0	0	2,774	2,774	0	0	0
1000530543	LOS ANGELES	CA		10/02/2025		0	0	0	0	0	0	0	1,500	1,500	0	0	0
1000530557	FORT WORTH	TX		09/10/2025		0	0	0	0	0	0	0	809	809	0	0	0
1000530563	MCKINNEY	TX		09/10/2025		0	0	0	0	0	0	0	568	568	0	0	0
1000530587	FORT WORTH	TX		09/10/2025		0	0	0	0	0	0	0	591	591	0	0	0
1000530601	BLUE SPRINGS	MO		09/10/2025		0	0	0	0	0	0	0	642	642	0	0	0
1000530658	JOHNSON CITY	TN		09/26/2025		0	0	0	0	0	0	0	376	376	0	0	0
1000530660	HOPEWELL	VA		09/10/2025		0	0	0	0	0	0	0	437	437	0	0	0
1000530664	SOUTHAVEN	MS		09/10/2025		0	0	0	0	0	0	0	293	293	0	0	0
1000530670	PACE	FL		09/26/2025		0	0	0	0	0	0	0	5,692	5,692	0	0	0
1000530694	CHICAGO	IL		09/26/2025		0	0	0	0	0	0	0	220	220	0	0	0
1000530704	MEMPHIS	TN		09/26/2025		0	0	0	0	0	0	0	314	314	0	0	0
1000530710	HAMILTON	OH		09/10/2025		0	0	0	0	0	0	0	366	366	0	0	0
1000530712	HOUSTON	TX		09/10/2025		0	0	0	0	0	0	0	1,410	1,410	0	0	0
1000530741	VARIOUS	US		09/26/2025		0	0	0	0	0	0	0	5,903	5,903	0	0	0
1000530753	VARIOUS	GA		09/26/2025		0	0	0	0	0	0	0	3,176	3,176	0	0	0
1000530771	NORTH HOLLYWOOD	CA		09/25/2025		0	0	0	0	0	0	0	1,639	1,639	0	0	0
1000530775	TRAVERSE CITY	MI		09/25/2025		0	0	0	0	0	0	0	2,464	2,464	0	0	0
1000530785	TUSCALOOSA	AL		08/18/2025		0	0	0	0	0	0	0	228	228	0	0	0
1000530789	JACKSONVILLE	FL		08/18/2025		0	0	0	0	0	0	0	4,857	4,857	0	0	0
1000530803	JACKSONVILLE	FL		08/18/2025		0	0	0	0	0	0	0	524	524	0	0	0
1000530817	SPRINGFIELD	MO		08/18/2025		0	0	0	0	0	0	0	2,025	2,025	0	0	0
1000530826	WARREN	MI		08/18/2025		0	0	0	0	0	0	0	183	183	0	0	0
1000530830	VARIOUS	IL		08/18/2025		0	0	0	0	0	0	0	2,166	2,166	0	0	0
1000530842	PLAINFIELD	IN		08/18/2025		0	0	0	0	0	0	0	687	687	0	0	0
1000530848	DAPHNE	AL		08/18/2025		0	0	0	0	0	0	0	612	612	0	0	0
1000530862	CLEVELAND	OH		08/18/2025		0	0	0	0	0	0	0	252	252	0	0	0
1000530866	SAINT CLAIR	PA		08/18/2025		0	0	0	0	0	0	0	219	219	0	0	0
1000530882	LAGRANGE	GA		08/18/2025		0	0	0	0	0	0	0	2,908	2,908	0	0	0
1000530896	DETROIT	MI		08/18/2025		0	0	0	0	0	0	0	436	436	0	0	0
1000530910	CHESTER	PA		08/18/2025		0	0	0	0	0	0	0	399	399	0	0	0
1000532770	STATEN ISLAND	NY		09/11/2025		0	0	0	0	0	0	0	1,509	1,509	0	0	0
1000532772	SUN VALLEY	CA		09/11/2025		0	0	0	0	0	0	0	1,323	1,323	0	0	0
1000533432	DETROIT	MI		08/20/2025		0	0	0	0	0	0	0	747	747	0	0	0
1000533442	COMMERCE CITY	CO		08/20/2025		0	0	0	0	0	0	0	963	963	0	0	0
1000533454	KANSAS CITY	MO		08/20/2025		0	0	0	0	0	0	0	213	213	0	0	0
1000533482	INDIANAPOLIS	IN		08/20/2025		0	0	0	0	0	0	0	336	336	0	0	0
1000533486	NORTH CHICAGO	IL		08/20/2025		0	0	0	0	0	0	0	488	488	0	0	0
1000533500	ZANESVILLE	OH		08/20/2025		0	0	0	0	0	0	0	204	204	0	0	0
1000533516	DOWNERS GROVE	IL		08/20/2025		0	0	0	0	0	0	0	875	875	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000533530	SEBRING	FL		08/20/2025		0	0	0	0	0	0	0	362	362	0	0	0
1000533532	CINCINNATI	OH		08/20/2025		0	0	0	0	0	0	0	334	334	0	0	0
1000533534	NANTICOKE	PA		08/20/2025		0	0	0	0	0	0	0	263	263	0	0	0
1000533540	KISSIMMEE	FL		08/20/2025		0	0	0	0	0	0	0	475	475	0	0	0
1000533544	WAPPINGERS FALLS	NY		08/20/2025		0	0	0	0	0	0	0	302	302	0	0	0
1000533546	HAUPPAUGE	NY		08/20/2025		0	0	0	0	0	0	0	1,592	1,592	0	0	0
1000533553	CARMEL	NY		08/20/2025		0	0	0	0	0	0	0	693	693	0	0	0
1000533557	HAMPTON	NH		08/20/2025		0	0	0	0	0	0	0	1,715	1,715	0	0	0
1000533567	CHICAGO	IL		08/20/2025		0	0	0	0	0	0	0	565	565	0	0	0
1000533571	PHILADELPHIA	PA		08/20/2025		0	0	0	0	0	0	0	655	655	0	0	0
1000533575	BROOKLYN	NY		08/20/2025		0	0	0	0	0	0	0	1,805	1,805	0	0	0
1000533590	MONTICELLO	NY		08/20/2025		0	0	0	0	0	0	0	483	483	0	0	0
1000533603	GLENDALE	CA		09/18/2025		0	0	0	0	0	0	0	3,848	3,848	0	0	0
1000533921	INDIAN ROCKS BEACH	FL		09/19/2025		0	0	0	0	0	0	0	2,661	2,661	0	0	0
1000533931	FORT LAUDERDALE	FL		09/19/2025		0	0	0	0	0	0	0	719	719	0	0	0
1000533945	WINLOCK	WA		09/19/2025		0	0	0	0	0	0	0	2,000	2,000	0	0	0
1000533981	ORLAND PARK	IL		09/19/2025		0	0	0	0	0	0	0	336	336	0	0	0
1000534399	NEWINGTON	CT		09/18/2025		0	0	0	0	0	0	0	486	486	0	0	0
1000534401	MISSOULA	MT		09/04/2025		0	0	0	0	0	0	0	1,938	1,938	0	0	0
1000534403	BETHLEHEM	PA		09/18/2025		0	0	0	0	0	0	0	641	641	0	0	0
1000534567	MESA	AZ		11/25/2025		0	0	0	0	0	0	0	683	683	0	0	0
1000534603	NORTH BERGEN	NJ		11/25/2025		0	0	0	0	0	0	0	523	523	0	0	0
1000534651	BROOKLYN	NY		11/25/2025		0	0	0	0	0	0	0	1,015	1,015	0	0	0
1000534675	STATEN ISLAND	NY		11/25/2025		0	0	0	0	0	0	0	459	459	0	0	0
1000534705	WILTON	CT		11/25/2025		0	0	0	0	0	0	0	308	308	0	0	0
1000534717	CHARLESTOWN	MA		11/25/2025		0	0	0	0	0	0	0	863	863	0	0	0
1000534763	SAINT AUGUSTINE	FL		11/25/2025		0	0	0	0	0	0	0	448	448	0	0	0
1000534779	WATAUGA	TX		11/25/2025		0	0	0	0	0	0	0	230	230	0	0	0
1000534787	BOCA RATON	FL		11/25/2025		0	0	0	0	0	0	0	790	790	0	0	0
1000534815	NOBLESVILLE	IN		11/25/2025		0	0	0	0	0	0	0	3,403	3,403	0	0	0
1000534841	PROSPER	TX		11/25/2025		0	0	0	0	0	0	0	640	640	0	0	0
1000534901	BOCA RATON	FL		11/25/2025		0	0	0	0	0	0	0	863	863	0	0	0
1000534965	BELTSVILLE	MD		10/09/2025		0	0	0	0	0	0	0	1,150	1,150	0	0	0
1000535747	BLOOMINGTON	MN		09/19/2025		0	0	0	0	0	0	0	1,116	1,116	0	0	0
1000535753	WEAVERVILLE	NC		09/19/2025		0	0	0	0	0	0	0	864	864	0	0	0
1000535755	WEAVERVILLE	NC		10/23/2025		0	0	0	0	0	0	0	425	425	0	0	0
1000535763	HOLLADAY	UT		09/19/2025		0	0	0	0	0	0	0	1,656	1,656	0	0	0
1000535790	LOXAHATCHEE	FL		11/14/2025		0	0	0	0	0	0	0	626	626	0	0	0
1000535814	CALEXICO	CA		11/14/2025		0	0	0	0	0	0	0	664	664	0	0	0
1000535848	MOUNTAIN VIEW	CA		11/14/2025		0	0	0	0	0	0	0	2,983	2,983	0	0	0
1000535886	FLORENCE	SC		11/14/2025		0	0	0	0	0	0	0	231	231	0	0	0
1000535896	DECATUR	AL		11/14/2025		0	0	0	0	0	0	0	502	502	0	0	0
1000535948	MANGUM	OK		11/14/2025		0	0	0	0	0	0	0	166	166	0	0	0
1000535960	FORT LAUDERDALE	FL		11/14/2025		0	0	0	0	0	0	0	220	220	0	0	0
1000535990	TAMPA	FL		11/14/2025		0	0	0	0	0	0	0	710	710	0	0	0
1000536036	KNOXVILLE	TN		11/14/2025		0	0	0	0	0	0	0	839	839	0	0	0
1000536060	WEST COVINA	CA		11/14/2025		0	0	0	0	0	0	0	2,091	2,091	0	0	0
1000536078	CHICAGO	IL		11/14/2025		0	0	0	0	0	0	0	800	800	0	0	0
1000536080	DENVER	CO		11/14/2025		0	0	0	0	0	0	0	858	858	0	0	0
1000536094	SAN JOSE	CA		11/14/2025		0	0	0	0	0	0	0	6,098	6,098	0	0	0
1000536104	HEMET	CA		11/14/2025		0	0	0	0	0	0	0	547	547	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000536120	CLEVELAND	OH		11/14/2025		0	0	0	0	0	0	0	246	246	0	0	0
1000536122	LABELLE	FL		11/14/2025		0	0	0	0	0	0	0	633	633	0	0	0
1000536132	EDMONDS	WA		11/14/2025		0	0	0	0	0	0	0	2,934	2,934	0	0	0
1000536148	PROVO	UT		11/14/2025		0	0	0	0	0	0	0	1,202	1,202	0	0	0
1000536160	TEMECULA	CA		11/14/2025		0	0	0	0	0	0	0	4,067	4,067	0	0	0
1000536190	MABANK	TX		11/14/2025		0	0	0	0	0	0	0	363	363	0	0	0
1000536192	LEANDER	TX		11/14/2025		0	0	0	0	0	0	0	1,959	1,959	0	0	0
1000536206	ESCONDIDO	CA		11/14/2025		0	0	0	0	0	0	0	1,895	1,895	0	0	0
1000536220	OCALA	FL		11/14/2025		0	0	0	0	0	0	0	448	448	0	0	0
1000536222	WESLACO	TX		11/14/2025		0	0	0	0	0	0	0	509	509	0	0	0
1000536236	CHICAGO	IL		11/14/2025		0	0	0	0	0	0	0	349	349	0	0	0
1000536240	TBD	TN		11/25/2025		0	0	0	0	0	0	0	775	775	0	0	0
1000536250	LAUGHLINTOWN	PA		11/14/2025		0	0	0	0	0	0	0	623	623	0	0	0
1000536256	CORONA DEL MAR	CA		11/14/2025		0	0	0	0	0	0	0	4,904	4,904	0	0	0
1000536574	BALDWIN PARK	CA		11/12/2025		0	0	0	0	0	0	0	164	164	0	0	0
1000536720	CENTEREACH	NY		11/12/2025		0	0	0	0	0	0	0	430	430	0	0	0
1000537571	HILLSDALE	NJ		10/02/2025		0	0	0	0	0	0	0	756	756	0	0	0
1000537575	FORT WORTH	TX		09/25/2025		0	0	0	0	0	0	0	1,497	1,497	0	0	0
1000537577	COTTONWOOD HEIGHTS	UT		09/25/2025		0	0	0	0	0	0	0	1,330	1,330	0	0	0
1000537579	FORT LAUDERDALE	FL		10/09/2025		0	0	0	0	0	0	0	1,233	1,233	0	0	0
1000537963	GARNERVILLE	NY		10/29/2025		0	0	0	0	0	0	0	234	234	0	0	0
1000538099	CHIEFLAND	FL		10/29/2025		0	0	0	0	0	0	0	154	154	0	0	0
1000538311	LAS VEGAS	NV		11/12/2025		0	0	0	0	0	0	0	243	243	0	0	0
1000538323	DANA POINT	CA		11/12/2025		0	0	0	0	0	0	0	344	344	0	0	0
1000538492	TAMPA	FL		10/02/2025		0	0	0	0	0	0	0	802	802	0	0	0
1000539400	LAS CRUCES	NM		11/14/2025		0	0	0	0	0	0	0	395	395	0	0	0
1000539404	SPRING HILL	FL		11/14/2025		0	0	0	0	0	0	0	432	432	0	0	0
1000539412	SEATTLE	WA		11/14/2025		0	0	0	0	0	0	0	1,919	1,919	0	0	0
1000539452	POINCIANA	FL		11/14/2025		0	0	0	0	0	0	0	381	381	0	0	0
1000539454	KISSIMMEE	FL		11/14/2025		0	0	0	0	0	0	0	396	396	0	0	0
1000539456	DELTONA	FL		11/14/2025		0	0	0	0	0	0	0	463	463	0	0	0
1000539460	LAKELAND	FL		11/14/2025		0	0	0	0	0	0	0	356	356	0	0	0
1000539504	BELLAIRE	TX		11/14/2025		0	0	0	0	0	0	0	1,909	1,909	0	0	0
1000539516	SHAKOPEE	MN		11/14/2025		0	0	0	0	0	0	0	2,792	2,792	0	0	0
1000539518	CAPE CORAL	FL		11/14/2025		0	0	0	0	0	0	0	1,004	1,004	0	0	0
1000539552	ORLANDO	FL		11/14/2025		0	0	0	0	0	0	0	759	759	0	0	0
1000539562	BRADENTON	FL		11/14/2025		0	0	0	0	0	0	0	480	480	0	0	0
1000539566	FORT PIERCE	FL		11/14/2025		0	0	0	0	0	0	0	544	544	0	0	0
1000539642	HEBER	AZ		11/14/2025		0	0	0	0	0	0	0	458	458	0	0	0
1000539700	AUSTIN	TX		11/14/2025		0	0	0	0	0	0	0	1,985	1,985	0	0	0
1000539838	RENO	NV		11/14/2025		0	0	0	0	0	0	0	585	585	0	0	0
1000539840	TUCSON	AZ		11/14/2025		0	0	0	0	0	0	0	735	735	0	0	0
1000539848	JACKSONVILLE	FL		11/14/2025		0	0	0	0	0	0	0	306	306	0	0	0
1000539854	DINUBA	CA		11/14/2025		0	0	0	0	0	0	0	369	369	0	0	0
1000539870	HAGERSTOWN	MD		11/14/2025		0	0	0	0	0	0	0	288	288	0	0	0
1000539884	FRANKFORT	IL		11/14/2025		0	0	0	0	0	0	0	847	847	0	0	0
1000539938	NEW ORLEANS	LA		11/14/2025		0	0	0	0	0	0	0	402	402	0	0	0
1000540056	SAN ANTONIO	TX		09/05/2025		0	0	0	0	0	0	0	363	363	0	0	0
1000540066	MACON	GA		09/05/2025		0	0	0	0	0	0	0	164	164	0	0	0
1000540082	VARIOUS	GA		09/05/2025		0	0	0	0	0	0	0	1,411	1,411	0	0	0
1000540101	LEHIGH ACRES	FL		09/05/2025		0	0	0	0	0	0	0	451	451	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000540103	LEHIGH ACRES	FL		09/05/2025		0	0	0	0	0	0	0	451	451	0	0	0
1000540105	MEMPHIS	TN		09/05/2025		0	0	0	0	0	0	0	314	314	0	0	0
1000540107	STATESVILLE	NC		09/05/2025		0	0	0	0	0	0	0	509	509	0	0	0
1000540119	HARRISBURG	PA		09/05/2025		0	0	0	0	0	0	0	465	465	0	0	0
1000540123	WARNER ROBINS	GA		09/05/2025		0	0	0	0	0	0	0	272	272	0	0	0
1000540145	LEHIGH ACRES	FL		09/05/2025		0	0	0	0	0	0	0	479	479	0	0	0
1000540157	DUBUQUE	IA		09/05/2025		0	0	0	0	0	0	0	288	288	0	0	0
1000540161	JACKSONVILLE	FL		09/05/2025		0	0	0	0	0	0	0	276	276	0	0	0
1000540163	PHILADELPHIA	PA		09/05/2025		0	0	0	0	0	0	0	1,344	1,344	0	0	0
1000540171	JACKSONVILLE	FL		09/05/2025		0	0	0	0	0	0	0	201	201	0	0	0
1000540181	JACKSONVILLE	FL		09/05/2025		0	0	0	0	0	0	0	176	176	0	0	0
1000540183	PITTSBURGH	PA		09/05/2025		0	0	0	0	0	0	0	319	319	0	0	0
1000540189	CHESTER	VA		09/05/2025		0	0	0	0	0	0	0	563	563	0	0	0
1000540199	DETROIT	MI		09/05/2025		0	0	0	0	0	0	0	195	195	0	0	0
1000540211	SALISBURY	MD		09/05/2025		0	0	0	0	0	0	0	371	371	0	0	0
1000540215	SPRING	TX		09/05/2025		0	0	0	0	0	0	0	440	440	0	0	0
1000540219	VARIOUS	OH		09/05/2025		0	0	0	0	0	0	0	598	598	0	0	0
1000540222	VARIOUS	MI		09/05/2025		0	0	0	0	0	0	0	1,761	1,761	0	0	0
1000540249	TACOMA	WA		09/05/2025		0	0	0	0	0	0	0	1,495	1,495	0	0	0
1000540260	CLEVELAND	OH		09/05/2025		0	0	0	0	0	0	0	299	299	0	0	0
1000540277	DUNDALK	MD		09/05/2025		0	0	0	0	0	0	0	371	371	0	0	0
1000540316	PIQUA	OH		09/05/2025		0	0	0	0	0	0	0	320	320	0	0	0
1000540320	JACKSONVILLE	FL		09/05/2025		0	0	0	0	0	0	0	540	540	0	0	0
1000540323	AMHERST	NY		09/05/2025		0	0	0	0	0	0	0	373	373	0	0	0
1000540333	DAYTON	OH		09/05/2025		0	0	0	0	0	0	0	1,121	1,121	0	0	0
1000540341	NEW HAVEN	CT		09/05/2025		0	0	0	0	0	0	0	1,035	1,035	0	0	0
1000540343	HOUSTON	TX		09/05/2025		0	0	0	0	0	0	0	817	817	0	0	0
1000540348	SPRING	TX		09/05/2025		0	0	0	0	0	0	0	371	371	0	0	0
1000540364	HAMDEN	CT		09/05/2025		0	0	0	0	0	0	0	179	179	0	0	0
1000540370	TROY	NY		09/05/2025		0	0	0	0	0	0	0	549	549	0	0	0
1000540380	COLUMBIA	SC		09/05/2025		0	0	0	0	0	0	0	1,560	1,560	0	0	0
1000540404	CENTERVILLE	GA		09/05/2025		0	0	0	0	0	0	0	260	260	0	0	0
1000540406	MILWAUKEE	WI		09/05/2025		0	0	0	0	0	0	0	240	240	0	0	0
1000540408	WILSON	NC		09/05/2025		0	0	0	0	0	0	0	304	304	0	0	0
1000540412	MERIDEN	CT		09/05/2025		0	0	0	0	0	0	0	391	391	0	0	0
1000540414	ROCHESTER	NY		09/05/2025		0	0	0	0	0	0	0	464	464	0	0	0
1000540432	GARFIELD HEIGHTS	OH		09/05/2025		0	0	0	0	0	0	0	229	229	0	0	0
1000540434	ODENVILLE	AL		09/05/2025		0	0	0	0	0	0	0	227	227	0	0	0
1000540447	JACKSONVILLE	FL		09/05/2025		0	0	0	0	0	0	0	773	773	0	0	0
1000540456	DETROIT	MI		09/05/2025		0	0	0	0	0	0	0	432	432	0	0	0
1000540461	CLEVELAND	OH		09/05/2025		0	0	0	0	0	0	0	169	169	0	0	0
1000540467	CANTON	MS		09/05/2025		0	0	0	0	0	0	0	1,906	1,906	0	0	0
1000540479	KISSIMMEE	FL		09/05/2025		0	0	0	0	0	0	0	631	631	0	0	0
1000540481	MIDLOTHIAN	IL		09/05/2025		0	0	0	0	0	0	0	302	302	0	0	0
1000540483	SPRINGFIELD	MA		09/05/2025		0	0	0	0	0	0	0	819	819	0	0	0
1000540495	JACKSONVILLE	FL		09/05/2025		0	0	0	0	0	0	0	284	284	0	0	0
1000540503	LOUISVILLE	KY		09/05/2025		0	0	0	0	0	0	0	244	244	0	0	0
1000540505	TRENTON	NJ		09/05/2025		0	0	0	0	0	0	0	292	292	0	0	0
1000540507	HARTSELLE	AL		09/05/2025		0	0	0	0	0	0	0	332	332	0	0	0
1000540519	ST PETERS	MO		09/05/2025		0	0	0	0	0	0	0	386	386	0	0	0
1000540527	EAST CHICAGO	IN		09/05/2025		0	0	0	0	0	0	0	389	389	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000540533	ST LOUIS	MO		09/05/2025		0	0	0	0	0	0	0	1,396	1,396	0	0	0
1000540543	INDIANAPOLIS	IN		09/05/2025		0	0	0	0	0	0	0	332	332	0	0	0
1000540549	JACKSONVILLE	FL		09/05/2025		0	0	0	0	0	0	0	252	252	0	0	0
1000540551	JACKSONVILLE	FL		09/05/2025		0	0	0	0	0	0	0	333	333	0	0	0
1000540555	OKLAHOMA CITY	OK		09/05/2025		0	0	0	0	0	0	0	1,035	1,035	0	0	0
1000540570	ARCHDALE	NC		09/05/2025		0	0	0	0	0	0	0	829	829	0	0	0
1000540575	WASHINGTON	DC		09/05/2025		0	0	0	0	0	0	0	864	864	0	0	0
1000540585	VARIOUS	IN		09/05/2025		0	0	0	0	0	0	0	1,721	1,721	0	0	0
1000540593	MOORESVILLE	NC		09/05/2025		0	0	0	0	0	0	0	515	515	0	0	0
1000540609	SMYRNA	TN		09/05/2025		0	0	0	0	0	0	0	850	850	0	0	0
1000540621	MARTINSBURG	WV		09/05/2025		0	0	0	0	0	0	0	521	521	0	0	0
1000540634	ROUND LAKE	IL		09/05/2025		0	0	0	0	0	0	0	318	318	0	0	0
1000540636	SOUTH EUCLID	OH		09/05/2025		0	0	0	0	0	0	0	320	320	0	0	0
1000540650	AMELIA	OH		09/05/2025		0	0	0	0	0	0	0	336	336	0	0	0
1000540654	KANSAS CITY	MO		09/05/2025		0	0	0	0	0	0	0	339	339	0	0	0
1000540672	DETROIT	MI		09/05/2025		0	0	0	0	0	0	0	193	193	0	0	0
1000540674	NEW BRITAIN	CT		09/05/2025		0	0	0	0	0	0	0	827	827	0	0	0
1000540694	KANSAS CITY	MO		09/05/2025		0	0	0	0	0	0	0	383	383	0	0	0
1000540700	KANSAS CITY	MO		09/05/2025		0	0	0	0	0	0	0	316	316	0	0	0
1000540712	PHILADELPHIA	PA		09/05/2025		0	0	0	0	0	0	0	636	636	0	0	0
1000540723	BAYTOWN	TX		09/05/2025		0	0	0	0	0	0	0	397	397	0	0	0
1000540737	KANSAS CITY	KS		09/05/2025		0	0	0	0	0	0	0	319	319	0	0	0
1000540741	NEW ORLEANS	LA		09/05/2025		0	0	0	0	0	0	0	290	290	0	0	0
1000540750	JACKSONVILLE	FL		09/05/2025		0	0	0	0	0	0	0	269	269	0	0	0
1000540752	AKRON	OH		09/05/2025		0	0	0	0	0	0	0	224	224	0	0	0
1000540756	GARFIELD	NJ		10/02/2025		0	0	0	0	0	0	0	906	906	0	0	0
1000540768	MANALAPAN	NJ		10/02/2025		0	0	0	0	0	0	0	979	979	0	0	0
1000542478	PHILADELPHIA	PA		11/14/2025		0	0	0	0	0	0	0	1,088	1,088	0	0	0
1000542514	OCALA	FL		11/14/2025		0	0	0	0	0	0	0	426	426	0	0	0
1000542618	HOUSTON	TX		11/14/2025		0	0	0	0	0	0	0	797	797	0	0	0
1000542684	HARRISON TOWNSHIP	MI		11/14/2025		0	0	0	0	0	0	0	367	367	0	0	0
1000542706	PORT HURON	MI		11/14/2025		0	0	0	0	0	0	0	225	225	0	0	0
1000542764	SANTA ANA	CA		11/14/2025		0	0	0	0	0	0	0	454	454	0	0	0
1000542820	ALBANY	NY		11/14/2025		0	0	0	0	0	0	0	425	425	0	0	0
1000542826	VICTORVILLE	CA		11/14/2025		0	0	0	0	0	0	0	340	340	0	0	0
1000542872	DUNNELLON	FL		11/25/2025		0	0	0	0	0	0	0	124	124	0	0	0
1000542912	CHARLOTTE	NC		10/15/2025		0	0	0	0	0	0	0	253	253	0	0	0
1000542916	ALBANY	NY		10/15/2025		0	0	0	0	0	0	0	429	429	0	0	0
1000542918	ALBANY	NY		10/15/2025		0	0	0	0	0	0	0	325	325	0	0	0
1000542920	CHICAGO	IL		10/15/2025		0	0	0	0	0	0	0	1,648	1,648	0	0	0
1000542928	JEFFERSONVILLE	IN		10/15/2025		0	0	0	0	0	0	0	1,180	1,180	0	0	0
1000542930	DANVILLE	VA		10/15/2025		0	0	0	0	0	0	0	684	684	0	0	0
1000542937	METAIRIE	LA		10/15/2025		0	0	0	0	0	0	0	529	529	0	0	0
1000542939	VARIOUS	VA		10/15/2025		0	0	0	0	0	0	0	1,269	1,269	0	0	0
1000542947	GLENS FALLS	NY		10/15/2025		0	0	0	0	0	0	0	289	289	0	0	0
1000542957	ST. PETERSBURG	FL		10/15/2025		0	0	0	0	0	0	0	652	652	0	0	0
1000542977	ELBERFELD	IN		10/15/2025		0	0	0	0	0	0	0	314	314	0	0	0
1000542981	ORLANDO	FL		10/15/2025		0	0	0	0	0	0	0	460	460	0	0	0
1000542987	CONSHOHOCKEN	PA		10/15/2025		0	0	0	0	0	0	0	494	494	0	0	0
1000542991	WINTER PARK	FL		10/15/2025		0	0	0	0	0	0	0	734	734	0	0	0
1000542993	LANDRUM	SC		10/15/2025		0	0	0	0	0	0	0	1,104	1,104	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000543018	PETERSBURG	VA		10/15/2025		0	0	0	0	0	0	0	527	527	0	0	0
1000543020	CINCINNATI	OH		10/15/2025		0	0	0	0	0	0	0	189	189	0	0	0
1000543074	CORSICANA	TX		10/20/2025		0	0	0	0	0	0	0	141	141	0	0	0
1000543076	DELAND	FL		10/20/2025		0	0	0	0	0	0	0	254	254	0	0	0
1000543098	ST LOUIS	MO		11/13/2025		0	0	0	0	0	0	0	2,454	2,454	0	0	0
1000543134	LEAGUE CITY	TX		11/13/2025		0	0	0	0	0	0	0	204	204	0	0	0
1000543140	ALBANY	OR		11/13/2025		0	0	0	0	0	0	0	484	484	0	0	0
1000543174	TORRANCE	CA		10/20/2025		0	0	0	0	0	0	0	452	452	0	0	0
1000543198	ATLANTA	GA		11/13/2025		0	0	0	0	0	0	0	208	208	0	0	0
1000543220	OCALA	FL		11/13/2025		0	0	0	0	0	0	0	203	203	0	0	0
1000543224	KINGSTON	PA		11/13/2025		0	0	0	0	0	0	0	204	204	0	0	0
1000543234	BROWNWOOD	TX		10/20/2025		0	0	0	0	0	0	0	143	143	0	0	0
1000543258	FARMINGDALE	NY		11/13/2025		0	0	0	0	0	0	0	426	426	0	0	0
1000543260	HOLBROOK	NY		11/13/2025		0	0	0	0	0	0	0	814	814	0	0	0
1000543284	COLUMBIA	MO		11/13/2025		0	0	0	0	0	0	0	206	206	0	0	0
1000543298	HICKORY GROVE	TX		11/13/2025		0	0	0	0	0	0	0	94	94	0	0	0
1000543300	HOUSTON	TX		10/20/2025		0	0	0	0	0	0	0	213	213	0	0	0
1000543310	ATLANTA	GA		11/13/2025		0	0	0	0	0	0	0	646	646	0	0	0
1000543330	SANFORD	ME		11/13/2025		0	0	0	0	0	0	0	436	436	0	0	0
1000543366	SEASIDE HEIGHTS	NJ		11/13/2025		0	0	0	0	0	0	0	568	568	0	0	0
1000543376	FRISCO	TX		11/13/2025		0	0	0	0	0	0	0	589	589	0	0	0
1000543382	KINGSPORT	TN		10/20/2025		0	0	0	0	0	0	0	90	90	0	0	0
1000543436	VINELAND	NJ		11/13/2025		0	0	0	0	0	0	0	218	218	0	0	0
1000543438	TRYON	NC		10/02/2025		0	0	0	0	0	0	0	1,722	1,722	0	0	0
1000543500	PHILADELPHIA	PA		09/15/2025		0	0	0	0	0	0	0	1,425	1,425	0	0	0
1000543504	PARK RAPIDS	MN		09/15/2025		0	0	0	0	0	0	0	203	203	0	0	0
1000543514	SHELBYVILLE	IN		09/15/2025		0	0	0	0	0	0	0	154	154	0	0	0
1000543518	VARIOUS	IN		09/15/2025		0	0	0	0	0	0	0	898	898	0	0	0
1000543526	DOLTON	IL		09/15/2025		0	0	0	0	0	0	0	213	213	0	0	0
1000543532	PATERSON	NJ		09/15/2025		0	0	0	0	0	0	0	704	704	0	0	0
1000543534	BRIDGEPORT	CT		09/15/2025		0	0	0	0	0	0	0	717	717	0	0	0
1000543538	FORT WORTH	TX		09/15/2025		0	0	0	0	0	0	0	326	326	0	0	0
1000543546	COATESVILLE	PA		09/15/2025		0	0	0	0	0	0	0	195	195	0	0	0
1000543548	COATESVILLE	PA		09/15/2025		0	0	0	0	0	0	0	296	296	0	0	0
1000543560	WILKES-BARRE	PA		09/15/2025		0	0	0	0	0	0	0	248	248	0	0	0
1000543562	STAUNTON	VA		09/15/2025		0	0	0	0	0	0	0	127	127	0	0	0
1000543576	CLARKSVILLE	TN		09/15/2025		0	0	0	0	0	0	0	357	357	0	0	0
1000543578	PHILADELPHIA	PA		09/15/2025		0	0	0	0	0	0	0	340	340	0	0	0
1000543625	LAGUNA NIGUEL	CA		10/23/2025		0	0	0	0	0	0	0	1,657	1,657	0	0	0
1000543637	THREE RIVERS	MA		10/23/2025		0	0	0	0	0	0	0	203	203	0	0	0
1000548690	LOS ANGELES	CA		10/02/2025		0	0	0	0	0	0	0	1,713	1,713	0	0	0
1000548696	VARIOUS	PA		09/12/2025		0	0	0	0	0	0	0	1,256	1,256	0	0	0
1000548705	BOOTHWYN	PA		09/12/2025		0	0	0	0	0	0	0	2,407	2,407	0	0	0
1000548717	VARIOUS	IA		09/12/2025		0	0	0	0	0	0	0	3,420	3,420	0	0	0
1000548738	PHILADELPHIA	PA		09/12/2025		0	0	0	0	0	0	0	460	460	0	0	0
1000548758	GALLOWAY	NJ		09/12/2025		0	0	0	0	0	0	0	560	560	0	0	0
1000548772	NEWARK	NJ		09/12/2025		0	0	0	0	0	0	0	998	998	0	0	0
1000548778	WEST HAVEN	CT		09/12/2025		0	0	0	0	0	0	0	852	852	0	0	0
1000548782	WEST BABYLON	NY		09/12/2025		0	0	0	0	0	0	0	1,513	1,513	0	0	0
1000548819	OAK LAWN	IL		09/12/2025		0	0	0	0	0	0	0	673	673	0	0	0
1000548825	MACON	GA		09/12/2025		0	0	0	0	0	0	0	383	383	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000548829	PORT WASHINGTON	NY		09/12/2025		0	0	0	0	0	0	0	1,128	1,128	0	0	0
1000548843	CHICAGO	IL		09/16/2025		0	0	0	0	0	0	0	488	488	0	0	0
1000548851	SEMINOLE	FL		09/16/2025		0	0	0	0	0	0	0	233	233	0	0	0
1000548857	SPRING	TX		09/16/2025		0	0	0	0	0	0	0	365	365	0	0	0
1000548859	WESTLAND	MI		09/16/2025		0	0	0	0	0	0	0	202	202	0	0	0
1000548865	DAYTON	OH		09/16/2025		0	0	0	0	0	0	0	198	198	0	0	0
1000548882	NEWPORT NEWS	VA		09/16/2025		0	0	0	0	0	0	0	614	614	0	0	0
1000548888	CINCINNATI	OH		09/16/2025		0	0	0	0	0	0	0	274	274	0	0	0
1000548898	MILWAUKEE	WI		09/16/2025		0	0	0	0	0	0	0	166	166	0	0	0
1000548920	LOUISVILLE	KY		09/16/2025		0	0	0	0	0	0	0	178	178	0	0	0
1000548924	ROCKY MOUNT	NC		09/16/2025		0	0	0	0	0	0	0	227	227	0	0	0
1000548938	GREENSBORO	NC		09/16/2025		0	0	0	0	0	0	0	254	254	0	0	0
1000548948	PITTSTON	PA		09/16/2025		0	0	0	0	0	0	0	165	165	0	0	0
1000548950	SIOUX FALLS	SD		09/16/2025		0	0	0	0	0	0	0	219	219	0	0	0
1000548956	CROWN POINT	IN		09/16/2025		0	0	0	0	0	0	0	309	309	0	0	0
1000548960	CAMDEN	NJ		09/16/2025		0	0	0	0	0	0	0	208	208	0	0	0
1000548986	HUNTSVILLE	AL		09/16/2025		0	0	0	0	0	0	0	215	215	0	0	0
1000550262	LOS ANGELES	CA		10/23/2025		0	0	0	0	0	0	0	1,822	1,822	0	0	0
1000550299	WEST CHESTER	PA		12/18/2025		0	0	0	0	0	0	0	5,263	5,263	0	0	0
1000550313	DECATUR	AL		12/18/2025		0	0	0	0	0	0	0	108	108	0	0	0
1000550469	SAN BERNARDINO	CA		10/29/2025		0	0	0	0	0	0	0	304	304	0	0	0
1000550611	STATEN ISLAND	NY		10/23/2025		0	0	0	0	0	0	0	463	463	0	0	0
1000550867	TUCSON	AZ		11/12/2025		0	0	0	0	0	0	0	244	244	0	0	0
1000550979	MISSOURI CITY	TX		11/12/2025		0	0	0	0	0	0	0	950	950	0	0	0
1000553315	NEW CASTLE	PA		09/22/2025		0	0	0	0	0	0	0	143	143	0	0	0
1000553327	KOKOMO	IN		09/22/2025		0	0	0	0	0	0	0	325	325	0	0	0
1000553338	COLUMBUS	OH		09/22/2025		0	0	0	0	0	0	0	157	157	0	0	0
1000553356	CALUMET PARK	IL		09/22/2025		0	0	0	0	0	0	0	286	286	0	0	0
1000553375	INDIANAPOLIS	IN		09/22/2025		0	0	0	0	0	0	0	201	201	0	0	0
1000553377	LA JOYA	TX		09/22/2025		0	0	0	0	0	0	0	269	269	0	0	0
1000553400	CINCINNATI	OH		09/22/2025		0	0	0	0	0	0	0	246	246	0	0	0
1000553412	CLEVELAND	OH		09/22/2025		0	0	0	0	0	0	0	173	173	0	0	0
1000553418	MANCHESTER	CT		09/22/2025		0	0	0	0	0	0	0	326	326	0	0	0
1000553422	CLAYMONT	DE		09/22/2025		0	0	0	0	0	0	0	486	486	0	0	0
1000553428	NEW BRITAIN	CT		09/22/2025		0	0	0	0	0	0	0	590	590	0	0	0
1000553436	COLUMBIA	SC		09/22/2025		0	0	0	0	0	0	0	241	241	0	0	0
1000553442	ST LOUIS	MO		09/22/2025		0	0	0	0	0	0	0	190	190	0	0	0
1000553452	NEW HAVEN	CT		09/22/2025		0	0	0	0	0	0	0	496	496	0	0	0
1000553456	DECATUR	GA		09/22/2025		0	0	0	0	0	0	0	535	535	0	0	0
1000553458	LOUISBURG	NC		09/22/2025		0	0	0	0	0	0	0	420	420	0	0	0
1000553464	ORLANDO	FL		09/22/2025		0	0	0	0	0	0	0	339	339	0	0	0
1000553496	MAPLE HEIGHTS	OH		09/22/2025		0	0	0	0	0	0	0	174	174	0	0	0
1000553504	BOSTON	MA		09/22/2025		0	0	0	0	0	0	0	1,069	1,069	0	0	0
1000553524	MONTGOMERY	AL		09/22/2025		0	0	0	0	0	0	0	193	193	0	0	0
1000553530	MILFORD	OH		09/22/2025		0	0	0	0	0	0	0	430	430	0	0	0
1000553534	KNOXVILLE	TN		09/22/2025		0	0	0	0	0	0	0	421	421	0	0	0
1000553570	BURLINGTON	NC		09/22/2025		0	0	0	0	0	0	0	357	357	0	0	0
1000553576	FROSTPROOF	FL		09/22/2025		0	0	0	0	0	0	0	173	173	0	0	0
1000553582	KOKOMO	IN		09/22/2025		0	0	0	0	0	0	0	187	187	0	0	0
1000553588	SELDEN	NY		10/09/2025		0	0	0	0	0	0	0	725	725	0	0	0
1000553730	GREENWOOD	SC		09/22/2025		0	0	0	0	0	0	0	330	330	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000553732	GREENWOOD	SC		09/22/2025		0	0	0	0	0	0	0	319	319	0	0	0
1000553736	ST PETERS	MO		09/22/2025		0	0	0	0	0	0	0	277	277	0	0	0
1000553742	SHREWSBURY	MA		09/22/2025		0	0	0	0	0	0	0	263	263	0	0	0
1000558027	BRIDGEPORT	CT		11/25/2025		0	0	0	0	0	0	0	204	204	0	0	0
1000558129	HAVERSTRAW	NY		11/25/2025		0	0	0	0	0	0	0	342	342	0	0	0
1000559371	INDIANAPOLIS	IN		11/12/2025		0	0	0	0	0	0	0	150	150	0	0	0
1000559411	SPRING	TX		11/12/2025		0	0	0	0	0	0	0	303	303	0	0	0
1000559445	MCKINNEY	TX		11/12/2025		0	0	0	0	0	0	0	383	383	0	0	0
1000559539	ROCKWALL	TX		11/25/2025		0	0	0	0	0	0	0	263	263	0	0	0
1000559553	BRAINTREE	MA		11/25/2025		0	0	0	0	0	0	0	438	438	0	0	0
1000559679	AIRMONT	NY		11/25/2025		0	0	0	0	0	0	0	521	521	0	0	0
1000561841	ARDEN	NC		11/06/2025		0	0	0	0	0	0	0	959	959	0	0	0
1000562125	GAINESVILLE	FL		10/01/2025		0	0	0	0	0	0	0	898	898	0	0	0
1000562129	WEST ORANGE	NJ		10/01/2025		0	0	0	0	0	0	0	1,019	1,019	0	0	0
1000562137	WATERBURY	CT		10/01/2025		0	0	0	0	0	0	0	909	909	0	0	0
1000562139	WATERBURY	CT		10/01/2025		0	0	0	0	0	0	0	879	879	0	0	0
1000562147	SICKLERVILLE	NJ		10/01/2025		0	0	0	0	0	0	0	794	794	0	0	0
1000562151	STAFFORD SPRINGS	CT		10/01/2025		0	0	0	0	0	0	0	753	753	0	0	0
1000562153	TAUNTON	MA		10/01/2025		0	0	0	0	0	0	0	1,309	1,309	0	0	0
1000562155	FORT WORTH	TX		10/01/2025		0	0	0	0	0	0	0	791	791	0	0	0
1000562157	WESTVILLE	NJ		10/01/2025		0	0	0	0	0	0	0	618	618	0	0	0
1000562159	WOODBURY	NJ		10/01/2025		0	0	0	0	0	0	0	572	572	0	0	0
1000562161	VARIOUS	NJ		10/01/2025		0	0	0	0	0	0	0	2,901	2,901	0	0	0
1000562193	BRIDGEPORT	CT		10/01/2025		0	0	0	0	0	0	0	936	936	0	0	0
1000562197	STAMFORD	CT		10/01/2025		0	0	0	0	0	0	0	1,765	1,765	0	0	0
1000562213	CHICAGO	IL		10/01/2025		0	0	0	0	0	0	0	1,140	1,140	0	0	0
1000562215	CENTEREACH	NY		10/01/2025		0	0	0	0	0	0	0	800	800	0	0	0
1000562235	BROOKLYN	NY		10/01/2025		0	0	0	0	0	0	0	5,560	5,560	0	0	0
1000562239	LAKEWOOD	NJ		10/01/2025		0	0	0	0	0	0	0	962	962	0	0	0
1000564802	EDWARDS	CO		11/07/2025		0	0	0	0	0	0	0	1,810	1,810	0	0	0
1000565603	POWELL	WY		11/25/2025		0	0	0	0	0	0	0	280	280	0	0	0
1000565805	HOUSTON	TX		11/25/2025		0	0	0	0	0	0	0	147	147	0	0	0
1000565871	FRESNO	CA		11/25/2025		0	0	0	0	0	0	0	262	262	0	0	0
1000566113	AUSTIN	TX		11/25/2025		0	0	0	0	0	0	0	1,082	1,082	0	0	0
1000569637	SPRING HILL	FL		12/10/2025		0	0	0	0	0	0	0	2,900	2,900	0	0	0
1000569771	PT ORANGE	FL		12/10/2025		0	0	0	0	0	0	0	750	750	0	0	0
1000569783	CONROE	TX		12/10/2025		0	0	0	0	0	0	0	1,744	1,744	0	0	0
1000569793	HALLANDALE BEACH	FL		12/10/2025		0	0	0	0	0	0	0	169	169	0	0	0
1000569815	HARRISBURG	PA		12/10/2025		0	0	0	0	0	0	0	198	198	0	0	0
1000569861	GARDNERVILLE	NV		12/10/2025		0	0	0	0	0	0	0	1,144	1,144	0	0	0
1000571004	WILKES-BARRE	PA		10/15/2025		0	0	0	0	0	0	0	173	173	0	0	0
1000571006	LEAVENWORTH	KS		10/15/2025		0	0	0	0	0	0	0	108	108	0	0	0
1000571014	SYRACUSE	NY		10/15/2025		0	0	0	0	0	0	0	98	98	0	0	0
1000571020	MUNCIE	IN		10/15/2025		0	0	0	0	0	0	0	872	872	0	0	0
1000571061	PICAYUNE	MS		10/15/2025		0	0	0	0	0	0	0	331	331	0	0	0
1000571067	CLEVELAND	OH		10/15/2025		0	0	0	0	0	0	0	92	92	0	0	0
1000571069	LAFAYETTE	IN		10/15/2025		0	0	0	0	0	0	0	204	204	0	0	0
1000571073	DUQUESNE	PA		10/15/2025		0	0	0	0	0	0	0	299	299	0	0	0
1000571080	KANSAS CITY	MO		10/15/2025		0	0	0	0	0	0	0	181	181	0	0	0
1000571091	KANKAKEE	IL		10/15/2025		0	0	0	0	0	0	0	129	129	0	0	0
1000571093	PEABODY	MA		10/15/2025		0	0	0	0	0	0	0	274	274	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000571103	HAGERSTOWN	MD		10/15/2025		0	0	0	0	0	0	0	217	217	0	0	0
1000571108	BAYTOWN	TX		10/15/2025		0	0	0	0	0	0	0	100	100	0	0	0
1000571112	CHICAGO	IL		10/15/2025		0	0	0	0	0	0	0	116	116	0	0	0
1000571132	FLORENCE	SC		10/15/2025		0	0	0	0	0	0	0	131	131	0	0	0
1000571138	LIMA	OH		10/15/2025		0	0	0	0	0	0	0	81	81	0	0	0
1000571150	FLORENCE	OR		10/15/2025		0	0	0	0	0	0	0	258	258	0	0	0
1000571161	CHICAGO	IL		10/15/2025		0	0	0	0	0	0	0	294	294	0	0	0
1000571165	PITTSBURGH	PA		10/15/2025		0	0	0	0	0	0	0	123	123	0	0	0
1000571169	BURLINGTON	NC		10/15/2025		0	0	0	0	0	0	0	166	166	0	0	0
1000571173	DURHAM	NC		10/15/2025		0	0	0	0	0	0	0	218	218	0	0	0
1000571193	NEW ORLEANS	LA		10/15/2025		0	0	0	0	0	0	0	106	106	0	0	0
1000571200	HARRISBURG	PA		10/15/2025		0	0	0	0	0	0	0	138	138	0	0	0
1000571206	MERIDEN	CT		10/15/2025		0	0	0	0	0	0	0	273	273	0	0	0
1000571214	MERIDEN	CT		10/15/2025		0	0	0	0	0	0	0	238	238	0	0	0
1000571216	ROCKFORD	IL		10/15/2025		0	0	0	0	0	0	0	132	132	0	0	0
1000571222	KANSAS CITY	MO		10/15/2025		0	0	0	0	0	0	0	100	100	0	0	0
1000571226	KANSAS CITY	MO		10/15/2025		0	0	0	0	0	0	0	94	94	0	0	0
1000571230	WEST HAVEN	CT		10/15/2025		0	0	0	0	0	0	0	165	165	0	0	0
1000571234	NORWICH	CT		10/15/2025		0	0	0	0	0	0	0	142	142	0	0	0
1000571238	INDIANAPOLIS	IN		10/15/2025		0	0	0	0	0	0	0	100	100	0	0	0
1000571242	TRENTON	NJ		10/15/2025		0	0	0	0	0	0	0	125	125	0	0	0
1000571262	CLEVELAND HEIGHTS	OH		10/15/2025		0	0	0	0	0	0	0	97	97	0	0	0
1000571274	ROCHESTER	NY		10/15/2025		0	0	0	0	0	0	0	110	110	0	0	0
1000571288	RAEFORD	NC		10/15/2025		0	0	0	0	0	0	0	85	85	0	0	0
1000571290	RAEFORD	NC		10/15/2025		0	0	0	0	0	0	0	86	86	0	0	0
1000571306	MOBILE	AL		10/16/2025		0	0	0	0	0	0	0	164	164	0	0	0
1000571312	VARIOUS	OH		10/16/2025		0	0	0	0	0	0	0	1,801	1,801	0	0	0
1000571337	ST. PETERSBURG	FL		10/16/2025		0	0	0	0	0	0	0	1,480	1,480	0	0	0
1000571341	ATLANTA	GA		10/16/2025		0	0	0	0	0	0	0	1,366	1,366	0	0	0
1000571343	CHICAGO	IL		10/16/2025		0	0	0	0	0	0	0	483	483	0	0	0
1000571347	CHARLOTTE	NC		10/16/2025		0	0	0	0	0	0	0	1,353	1,353	0	0	0
1000571370	PATERSON	NJ		10/16/2025		0	0	0	0	0	0	0	1,003	1,003	0	0	0
1000571374	PATERSON	NJ		10/16/2025		0	0	0	0	0	0	0	1,003	1,003	0	0	0
1000571389	NEWARK	DE		10/16/2025		0	0	0	0	0	0	0	412	412	0	0	0
1000571399	DIBERVILLE	MS		10/16/2025		0	0	0	0	0	0	0	215	215	0	0	0
1000571409	DANBURY	CT		10/16/2025		0	0	0	0	0	0	0	926	926	0	0	0
1000571411	WEST BABYLON	NY		10/16/2025		0	0	0	0	0	0	0	834	834	0	0	0
1000571425	BRIDGEPORT	CT		10/16/2025		0	0	0	0	0	0	0	1,230	1,230	0	0	0
1000572311	COEUR D'ALENE	ID		11/25/2025		0	0	0	0	0	0	0	307	307	0	0	0
1000572843	WILDWOOD	NJ		11/25/2025		0	0	0	0	0	0	0	206	206	0	0	0
1000572877	CINCINNATI	OH		11/25/2025		0	0	0	0	0	0	0	368	368	0	0	0
1000574243	VARIOUS	KY		11/05/2025		0	0	0	0	0	0	0	800	800	0	0	0
1000574250	BEEVILLE	TX		11/05/2025		0	0	0	0	0	0	0	124	124	0	0	0
1000574254	CINCINNATI	OH		11/05/2025		0	0	0	0	0	0	0	155	155	0	0	0
1000574256	SILOAM SPRINGS	AR		11/05/2025		0	0	0	0	0	0	0	102	102	0	0	0
1000574258	RICHMOND	VA		11/05/2025		0	0	0	0	0	0	0	123	123	0	0	0
1000574271	HANOVER	PA		11/05/2025		0	0	0	0	0	0	0	148	148	0	0	0
1000574275	GONZALES	LA		11/05/2025		0	0	0	0	0	0	0	172	172	0	0	0
1000574277	IRVING	TX		11/05/2025		0	0	0	0	0	0	0	180	180	0	0	0
1000574281	IRVING	TX		11/05/2025		0	0	0	0	0	0	0	147	147	0	0	0
1000574287	PITTSBURGH	PA		11/05/2025		0	0	0	0	0	0	0	539	539	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000574289	SPRING	TX		11/05/2025		0	0	0	0	0	0	0	106	106	0	0	0
1000574291	COLUMBUS	OH		11/05/2025		0	0	0	0	0	0	0	141	141	0	0	0
1000574293	TEXAS CITY	TX		11/05/2025		0	0	0	0	0	0	0	110	110	0	0	0
1000574299	PENSACOLA	FL		11/05/2025		0	0	0	0	0	0	0	541	541	0	0	0
1000574304	BRICK	NJ		11/05/2025		0	0	0	0	0	0	0	542	542	0	0	0
1000574308	JACKSONVILLE	FL		11/05/2025		0	0	0	0	0	0	0	101	101	0	0	0
1000574310	VARIOUS	TX		11/05/2025		0	0	0	0	0	0	0	614	614	0	0	0
1000574317	STRONGSVILLE	OH		11/05/2025		0	0	0	0	0	0	0	251	251	0	0	0
1000574319	GROVETOWN	GA		11/05/2025		0	0	0	0	0	0	0	220	220	0	0	0
1000574321	EWING	NJ		11/05/2025		0	0	0	0	0	0	0	281	281	0	0	0
1000574327	PUNTA GORDA	FL		11/05/2025		0	0	0	0	0	0	0	251	251	0	0	0
1000574329	DURHAM	NC		11/05/2025		0	0	0	0	0	0	0	211	211	0	0	0
1000574335	CHATTANOOGA	TN		11/05/2025		0	0	0	0	0	0	0	177	177	0	0	0
1000574351	WILMINGTON	NC		11/05/2025		0	0	0	0	0	0	0	224	224	0	0	0
1000574353	MEMPHIS	TN		11/05/2025		0	0	0	0	0	0	0	150	150	0	0	0
1000574355	HINESVILLE	GA		11/05/2025		0	0	0	0	0	0	0	137	137	0	0	0
1000574363	MCKINNEY	TX		11/05/2025		0	0	0	0	0	0	0	214	214	0	0	0
1000574369	VARIOUS	NC		11/05/2025		0	0	0	0	0	0	0	533	533	0	0	0
1000574374	TRENTON	NJ		11/05/2025		0	0	0	0	0	0	0	427	427	0	0	0
1000574398	AUGUSTA	GA		11/05/2025		0	0	0	0	0	0	0	144	144	0	0	0
1000574400	HUNTSVILLE	AL		11/05/2025		0	0	0	0	0	0	0	130	130	0	0	0
1000574415	ROANOKE	VA		11/05/2025		0	0	0	0	0	0	0	110	110	0	0	0
1000574419	WICKLIFFE	OH		11/05/2025		0	0	0	0	0	0	0	160	160	0	0	0
1000574421	PRAIRIEVILLE	LA		11/05/2025		0	0	0	0	0	0	0	156	156	0	0	0
1000574427	COLUMBUS	OH		11/05/2025		0	0	0	0	0	0	0	144	144	0	0	0
1000578246	POUGHKEEPSIE	NY		11/03/2025		0	0	0	0	0	0	0	802	802	0	0	0
1000578252	RALEIGH	NC		11/03/2025		0	0	0	0	0	0	0	4,366	4,366	0	0	0
1000578259	BURLINGTON	NC		11/03/2025		0	0	0	0	0	0	0	3,189	3,189	0	0	0
1000578274	ST. LOUIS	MO		11/03/2025		0	0	0	0	0	0	0	867	867	0	0	0
1000578278	TRENTON	NJ		11/03/2025		0	0	0	0	0	0	0	738	738	0	0	0
1000578285	COLUMBUS	OH		11/03/2025		0	0	0	0	0	0	0	418	418	0	0	0
1000578291	BELLPORT	NY		11/03/2025		0	0	0	0	0	0	0	1,112	1,112	0	0	0
1000578307	TOMS RIVER	NJ		11/03/2025		0	0	0	0	0	0	0	1,005	1,005	0	0	0
1000578313	FLOSSMOOR	IL		11/03/2025		0	0	0	0	0	0	0	383	383	0	0	0
1000578322	BERWYN	IL		11/03/2025		0	0	0	0	0	0	0	776	776	0	0	0
1000578328	CHICAGO	IL		11/03/2025		0	0	0	0	0	0	0	1,600	1,600	0	0	0
1000578330	ALBANY	NY		11/03/2025		0	0	0	0	0	0	0	468	468	0	0	0
1000578334	BELLWOOD	IL		11/03/2025		0	0	0	0	0	0	0	590	590	0	0	0
1000578340	GRAND RAPIDS	MI		11/03/2025		0	0	0	0	0	0	0	500	500	0	0	0
1000578342	AIRMONT	NY		11/03/2025		0	0	0	0	0	0	0	1,259	1,259	0	0	0
1000578353	BROOKLYN	NY		11/03/2025		0	0	0	0	0	0	0	2,400	2,400	0	0	0
1000578359	CHICAGO	IL		11/03/2025		0	0	0	0	0	0	0	490	490	0	0	0
1000578363	HOUSTON	TX		11/03/2025		0	0	0	0	0	0	0	860	860	0	0	0
1000578377	WEST HARTFORD	CT		11/03/2025		0	0	0	0	0	0	0	2,410	2,410	0	0	0
1000578381	CROWN POINT	IN		11/03/2025		0	0	0	0	0	0	0	505	505	0	0	0
1000578383	CINCINNATI	OH		11/03/2025		0	0	0	0	0	0	0	624	624	0	0	0
1000578389	NAPERVILLE	IL		11/03/2025		0	0	0	0	0	0	0	1,136	1,136	0	0	0
1000578393	SICKLERVILLE	NJ		11/03/2025		0	0	0	0	0	0	0	461	461	0	0	0
1000579388	BAY SHORE	NY		11/03/2025		0	0	0	0	0	0	0	1,102	1,102	0	0	0
1000579390	TRENTON	NJ		11/03/2025		0	0	0	0	0	0	0	3,536	3,536	0	0	0
1000579401	WILMINGTON	NC		11/03/2025		0	0	0	0	0	0	0	626	626	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1000579407	ROSEMOUNT	MN		11/03/2025		0	0	0	0	0	0	0	793	793	0	0	0
1000579411	FERNDALE	MI		11/03/2025		0	0	0	0	0	0	0	395	395	0	0	0
1000579415	AURORA	IL		11/03/2025		0	0	0	0	0	0	0	441	441	0	0	0
1000579419	MADISON HEIGHTS	MI		11/03/2025		0	0	0	0	0	0	0	475	475	0	0	0
1000585331	MURFREESBORO	TN		11/18/2025		0	0	0	0	0	0	0	777	777	0	0	0
1000585341	VARIOUS	IA		11/18/2025		0	0	0	0	0	0	0	3,822	3,822	0	0	0
1000585352	VARIOUS	IA		11/18/2025		0	0	0	0	0	0	0	2,331	2,331	0	0	0
1000585361	KILLEEN	TX		11/18/2025		0	0	0	0	0	0	0	421	421	0	0	0
1000585365	MONROE	NY		11/18/2025		0	0	0	0	0	0	0	287	287	0	0	0
1000585379	JERSEY CITY	NJ		11/18/2025		0	0	0	0	0	0	0	1,055	1,055	0	0	0
1000585383	WINDSOR LOCKS	CT		11/18/2025		0	0	0	0	0	0	0	520	520	0	0	0
1000585388	MASTIC	NY		11/18/2025		0	0	0	0	0	0	0	656	656	0	0	0
1000585414	SAVANNAH	GA		11/18/2025		0	0	0	0	0	0	0	1,100	1,100	0	0	0
1000585420	OKEMOS	MI		11/18/2025		0	0	0	0	0	0	0	255	255	0	0	0
1000585422	CONCORD	NH		11/18/2025		0	0	0	0	0	0	0	654	654	0	0	0
1000585424	MASSAPEQUA PARK	NY		11/18/2025		0	0	0	0	0	0	0	921	921	0	0	0
1000585440	BRIDGEPORT	CT		11/18/2025		0	0	0	0	0	0	0	985	985	0	0	0
1000585447	RONKONKOMA	NY		11/18/2025		0	0	0	0	0	0	0	1,266	1,266	0	0	0
1000585449	OKLAHOMA CITY	OK		11/18/2025		0	0	0	0	0	0	0	365	365	0	0	0
1000585455	KANSAS CITY	MO		11/18/2025		0	0	0	0	0	0	0	258	258	0	0	0
1000585459	CLEVELAND	OH		11/18/2025		0	0	0	0	0	0	0	319	319	0	0	0
1000585463	STONE PARK	IL		11/18/2025		0	0	0	0	0	0	0	464	464	0	0	0
1000585467	ATLANTA	GA		11/18/2025		0	0	0	0	0	0	0	391	391	0	0	0
1000585469	KANSAS CITY	MO		11/18/2025		0	0	0	0	0	0	0	371	371	0	0	0
1000585478	ELIZABETH	NJ		11/18/2025		0	0	0	0	0	0	0	1,121	1,121	0	0	0
1000597669	VERONA	PA		12/09/2025		0	0	0	0	0	0	0	547	547	0	0	0
1000597682	HEMPSTEAD	NY		12/09/2025		0	0	0	0	0	0	0	1,549	1,549	0	0	0
1000597684	INDIANAPOLIS	IN		12/09/2025		0	0	0	0	0	0	0	419	419	0	0	0
1000597686	PATERSON	NJ		12/09/2025		0	0	0	0	0	0	0	1,367	1,367	0	0	0
1000597703	PATERSON	NJ		12/09/2025		0	0	0	0	0	0	0	1,318	1,318	0	0	0
1000597711	TEMECULA	CA		12/09/2025		0	0	0	0	0	0	0	898	898	0	0	0
1000597713	VALDOSTA	GA		12/09/2025		0	0	0	0	0	0	0	319	319	0	0	0
1000597719	OSSINING	NY		12/09/2025		0	0	0	0	0	0	0	1,149	1,149	0	0	0
1000597731	BELLPORT	NY		12/09/2025		0	0	0	0	0	0	0	1,224	1,224	0	0	0
1000597735	HAZLETON	PA		12/09/2025		0	0	0	0	0	0	0	650	650	0	0	0
1000597741	WEBSTER GROVES	MO		12/09/2025		0	0	0	0	0	0	0	448	448	0	0	0
1000597743	GARDENDALE	AL		12/09/2025		0	0	0	0	0	0	0	514	514	0	0	0
1000597751	KANSAS CITY	MO		12/09/2025		0	0	0	0	0	0	0	473	473	0	0	0
1000597753	MIDDLETOWN	CT		12/09/2025		0	0	0	0	0	0	0	837	837	0	0	0
1000597765	TRENTON	NJ		12/09/2025		0	0	0	0	0	0	0	350	350	0	0	0
1000597767	PORT WASHINGTON	NY		12/09/2025		0	0	0	0	0	0	0	1,694	1,694	0	0	0
1000597769	SHERWOOD	AR		12/09/2025		0	0	0	0	0	0	0	308	308	0	0	0
1000597773	CHICAGO	IL		12/09/2025		0	0	0	0	0	0	0	324	324	0	0	0
1000597777	BRIDGEPORT	CT		12/09/2025		0	0	0	0	0	0	0	641	641	0	0	0
1000597789	WATERFORD	NY		12/09/2025		0	0	0	0	0	0	0	625	625	0	0	0
1000597793	BIRMINGHAM	MI		12/09/2025		0	0	0	0	0	0	0	1,212	1,212	0	0	0
1000597795	YONKERS	NY		12/09/2025		0	0	0	0	0	0	0	1,437	1,437	0	0	0
1000597803	STEGER	IL		12/09/2025		0	0	0	0	0	0	0	539	539	0	0	0
1000597809	NEWARK	NJ		12/09/2025		0	0	0	0	0	0	0	1,485	1,485	0	0	0
1000597815	TRENTON	NJ		12/09/2025		0	0	0	0	0	0	0	481	481	0	0	0
1000597819	LEHIGH ACRES	FL		12/09/2025		0	0	0	0	0	0	0	793	793	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1000597821	COLUMBIA	SC		12/09/2025		0	0	0	0	0	0	0	2,813	2,813	0	0	0
1000597831	COLUMBIA	SC		12/09/2025		0	0	0	0	0	0	0	2,850	2,850	0	0	0
1000600006	TRENTON	NJ		12/09/2025		0	0	0	0	0	0	0	2,876	2,876	0	0	0
1000600023	HEMPSTEAD	NY		12/09/2025		0	0	0	0	0	0	0	1,263	1,263	0	0	0
1000600027	NYACK	NY		12/09/2025		0	0	0	0	0	0	0	1,188	1,188	0	0	0
1000600029	PATERSON	NJ		12/09/2025		0	0	0	0	0	0	0	1,073	1,073	0	0	0
1000600031	MARKHAM	IL		12/09/2025		0	0	0	0	0	0	0	471	471	0	0	0
1000600037	SOUTH ELGIN	IL		12/09/2025		0	0	0	0	0	0	0	734	734	0	0	0
1000600041	KANSAS CITY	KS		12/09/2025		0	0	0	0	0	0	0	252	252	0	0	0
1000600047	KANSAS CITY	KS		12/09/2025		0	0	0	0	0	0	0	252	252	0	0	0
1000600049	HAZEL PARK	MI		12/09/2025		0	0	0	0	0	0	0	450	450	0	0	0
1000600051	FLORISSANT	MO		12/09/2025		0	0	0	0	0	0	0	420	420	0	0	0
1000600071	DOTHAN	AL		12/09/2025		0	0	0	0	0	0	0	563	563	0	0	0
1000600085	BRONX	NY		12/09/2025		0	0	0	0	0	0	0	1,543	1,543	0	0	0
1000600087	BREMEN	GA		12/09/2025		0	0	0	0	0	0	0	476	476	0	0	0
1000600091	ST. LOUIS	MO		12/09/2025		0	0	0	0	0	0	0	225	225	0	0	0
7135798	COLUMBUS	GA		11/15/2022		134,251	0	15	0	0	15	0	442	457	0	0	0
7136384	ORANGE	TX		12/08/2022		188,314	0	(10)	0	0	(10)	0	273	263	0	0	0
7136977	MONTGOMERY	AL		12/20/2022		210,835	0	(32)	0	0	(32)	0	1,147	1,115	0	0	0
7137819	FLORISSANT	MO		01/18/2023		126,336	0	(8)	0	0	(8)	0	344	336	0	0	0
7138414	FT WORTH	TX		02/08/2023		173,740	0	0	0	0	0	0	419	419	0	0	0
7136978	MONTGOMERY	AL		12/20/2022		217,080	0	22	0	0	22	0	734	756	0	0	0
7138202	BIRMINGHAM	AL		02/01/2023		161,931	0	0	0	0	0	0	(146)	(146)	0	0	0
7142041	MOUNT MORRIS	MI		03/24/2023		91,121	0	(3,582)	0	0	(3,582)	0	3,873	291	0	0	0
7144920	ATLANTA	GA		05/25/2023		275,265	0	(20)	0	0	(20)	0	930	910	0	0	0
7149120	DETROIT	MI		11/14/2023		91,910	0	0	0	0	0	0	12,040	12,040	0	0	0
7153551	DETROIT	MI		02/21/2024		166,630	0	7	0	0	7	0	645	652	0	0	0
7157695	DETROIT	MI		06/04/2024		114,228	0	(6)	0	0	(6)	0	328	322	0	0	0
7164582	ATLANTA	GA		11/25/2024		184,043	0	(8,752)	0	0	(8,752)	0	9,279	527	0	0	0
1000442105	DETROIT	MI		10/10/2024		145,016	0	(7)	0	0	(7)	0	243	236	0	0	0
1000451994	DETROIT	MI		11/01/2024		160,043	0	(5)	0	0	(5)	0	125	120	0	0	0
7141673	ATLANTA	GA		03/21/2023		113,760	0	(3)	0	0	(3)	0	621	618	0	0	0
7142039	MONTROSE	MI		03/24/2023		175,770	0	(23)	0	0	(23)	0	587	564	0	0	0
7142464	ESSEX	MD		03/30/2023		209,390	0	(20)	0	0	(20)	0	481	461	0	0	0
7142952	PLANO	TX		04/12/2023		237,551	0	(32)	0	0	(32)	0	761	729	0	0	0
7143778	CYPRESS	TX		04/18/2023		182,437	0	0	0	0	0	0	165	165	0	0	0
7143788	BALTIMORE	MD		04/18/2023		139,045	0	(10)	0	0	(10)	0	235	225	0	0	0
7144139	BIRMINGHAM	AL		04/26/2023		87,679	0	(2,762)	0	0	(2,762)	0	2,762	0	0	0	0
7144225	BROOKHAVEN	GA		05/03/2023		188,440	0	(4)	0	0	(4)	0	334	330	0	0	0
7144392	SAINT LOUIS	MO		05/04/2023		130,510	0	0	0	0	0	0	703	703	0	0	0
7145773	HOUSTON	TX		07/19/2023		130,445	0	(4)	0	0	(4)	0	451	447	0	0	0
7148662	SAINT LOUIS	MO		10/23/2023		111,229	0	0	0	0	0	0	447	447	0	0	0
7149447	SAINT LOUIS	MO		11/27/2023		107,420	0	0	0	0	0	0	408	408	0	0	0
7152299	BALTIMORE	MD		01/19/2024		112,071	0	(7)	0	0	(7)	0	162	155	0	0	0
7156733	SAINT LOUIS	MO		04/26/2024		131,640	0	0	0	0	0	0	654	654	0	0	0
1000463209	SOUTH HILL	VA		01/30/2025		0	0	(15)	0	0	(15)	0	278	263	0	0	0
7148986	DETROIT	MI		11/09/2023		256,672	0	0	0	0	0	0	3,240	3,240	0	0	0
7141589	HARVEY	IL		05/05/2023		133,773	0	0	0	0	0	0	(7)	(7)	0	0	0
7150040	PHOENIX	AZ		12/20/2023		1,295,207	0	0	0	0	0	0	220	220	0	0	0
7162349	Cincinnati	OH		09/04/2024		291,112	0	0	0	0	0	0	97	97	0	0	0
7134749	FAIRBURN	GA		10/07/2022		275,209	0	0	0	0	0	0	6,492	6,492	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7138535	BALTIMORE	MD		02/10/2023		98,660	0	0	0	0	0	0	391	391	0	0	0
7136990	ABERDEEN	MD		12/20/2022		230,545	0	0	0	0	0	0	10,160	10,160	0	0	0
7157630	Houston	TX		05/28/2024		183,688	0	0	0	0	0	0	1,059	1,059	0	0	0
7134748	SOUTH FULTON	GA		10/07/2022		296,147	0	0	0	0	0	0	31,623	31,623	0	0	0
0299999. Mortgages with partial repayments						17,773,181,706	0	3,394,409	0	95	3,394,504	0	1,172,205,798	1,175,600,302	0	0	0
2027581	CHANDLER	AZ		05/26/2017	10/27/2025	482,143	0	1,109	0	0	1,109	0	463,081	464,190	0	(19,062)	(19,062)
8002722	NEW YORK	NY		11/25/2019	12/15/2025	92,891,500	0	0	0	0	0	0	12,368,070	12,368,070	0	0	0
3123926	SOQUEL	CA		02/24/2020	12/15/2025	510,708	0	(10,631)	0	0	(10,631)	0	451,751	441,120	0	(58,957)	(58,957)
8002998	LOS ANGELES	CA		05/02/2024	04/24/2025	55,117,346	0	0	0	0	0	0	13,812,500	13,812,500	0	0	0
3136047	FLEMING ISLAND	FL		12/23/2022	12/15/2025	421,633	0	0	0	0	0	0	417,201	417,201	0	(4,432)	(4,432)
8880061555	ASHBURN	VA	R	03/06/2025	03/06/2025	47,775,000	0	0	0	0	0	0	20,000,000	20,000,000	0	0	0
3141447	KNIGHTDALE	NC		05/30/2023	12/15/2025	812,608	0	(14,723)	0	0	(14,723)	0	660,942	646,219	0	(151,666)	(151,666)
8880108555	SAUGUS	MA	R	09/23/2025	12/01/2025	0	0	0	0	0	0	0	16,159,220	16,159,220	0	0	0
3141460	MELBOURNE	FL		04/05/2023	12/15/2025	290,117	0	(5,891)	0	0	(5,891)	0	278,890	272,999	0	(11,228)	(11,228)
3142702	CARY	NC		04/26/2023	12/15/2025	435,022	0	(2,956)	0	0	(2,956)	0	393,390	390,434	0	(41,632)	(41,632)
3143876	MCKINNEY	TX		05/16/2023	12/15/2025	480,633	0	1,719	0	0	1,719	0	366,764	368,484	0	(113,869)	(113,869)
7135012	SOUTHAVEN	MS		11/16/2022	12/15/2025	359,300	0	305	0	0	305	0	350,142	350,447	0	(9,158)	(9,158)
7135182	NESCONSET	NY		01/13/2023	12/15/2025	661,897	0	3,710	0	0	3,710	0	585,081	588,791	0	(76,816)	(76,816)
7135190	PALM CITY	FL		11/04/2022	12/15/2025	622,747	0	0	0	0	0	0	518,575	518,575	0	(104,172)	(104,172)
7135252	WALDORF	MD		12/05/2022	12/15/2025	301,567	0	280	0	0	280	0	273,945	274,224	0	(27,623)	(27,623)
7135907	WINTER GARDEN	FL		12/22/2022	12/15/2025	411,132	0	297	0	0	297	0	387,137	387,434	0	(23,995)	(23,995)
7135918	PEARLAND	TX		01/11/2023	12/15/2025	541,910	0	(14,511)	0	0	(14,511)	0	522,161	507,650	0	(19,749)	(19,749)
7136535	DESOTO	TX		12/21/2022	12/15/2025	342,496	0	0	0	0	0	0	297,625	297,625	0	(44,870)	(44,870)
7136571	CUMMING	GA		03/02/2023	12/15/2025	740,691	0	4,506	0	0	4,506	0	667,902	672,408	0	(72,788)	(72,788)
7137276	FAYETTEVILLE	NC		03/30/2023	12/15/2025	261,229	0	(4,209)	0	0	(4,209)	0	239,820	235,611	0	(21,409)	(21,409)
7137319	COLUMBIA	MD		02/28/2023	12/15/2025	639,107	0	11,074	0	0	11,074	0	572,014	583,088	0	(67,092)	(67,092)
7139414	MORRISTOWN	TN		03/30/2023	10/27/2025	75,867	0	8,585	0	0	8,585	0	68,167	76,752	0	(7,700)	(7,700)
7139510	MAGEE	MS		03/30/2023	10/27/2025	17,093	0	1,500	0	0	1,500	0	9,391	10,890	0	(7,702)	(7,702)
7139538	NEW CUMBERLAND	PA		03/30/2023	10/27/2025	65,114	0	1,217	0	0	1,217	0	55,872	57,090	0	(9,241)	(9,241)
7139570	KISSIMMEE	FL		03/30/2023	10/27/2025	67,643	0	10,759	0	0	10,759	0	62,609	73,369	0	(5,034)	(5,034)
7139675	LANCASTER	CA		03/30/2023	10/27/2025	252,392	0	0	0	0	0	0	250,761	250,761	0	(1,631)	(1,631)
7139755	CHICAGO	IL		03/30/2023	10/27/2025	254,645	0	0	0	0	0	0	233,421	233,421	0	(21,224)	(21,224)
7139799	ALBUQUERQUE	NM		03/30/2023	10/27/2025	117,887	0	0	0	0	0	0	120,769	120,769	0	2,882	2,882
7139945	JEFFERSONVILLE	IN		03/30/2023	10/27/2025	65,157	0	581	0	0	581	0	54,273	54,853	0	(10,884)	(10,884)
7140398	PARKLAND	FL		04/26/2023	12/15/2025	828,245	0	34,683	0	0	34,683	0	751,488	786,171	0	(76,757)	(76,757)
7140401	SHOW LOW	AZ		04/26/2023	12/15/2025	444,084	0	63,969	0	0	63,969	0	409,276	473,245	0	(34,808)	(34,808)
7140682	LAKE WORTH	FL		03/29/2023	10/27/2025	60,810	0	0	0	0	0	0	54,070	54,070	0	(6,741)	(6,741)
7140694	HEBRON	IN		03/29/2023	10/27/2025	152,156	0	0	0	0	0	0	137,440	137,440	0	(14,716)	(14,716)
7140786	CALUMET CITY	IL		03/29/2023	10/27/2025	48,289	0	30,199	0	0	30,199	0	24,709	54,907	0	(23,581)	(23,581)
7146814	INGLEWOOD	CA		09/25/2023	10/27/2025	188,729	0	0	0	0	0	0	193,125	193,125	0	4,396	4,396
7146887	YUMA	AZ		09/25/2023	10/27/2025	97,534	0	0	0	0	0	0	101,995	101,995	0	4,461	4,461
7147007	INDIANAPOLIS	IN		09/25/2023	10/27/2025	276,598	0	28,428	0	0	28,428	0	205,437	233,865	0	(71,161)	(71,161)
7147009	SILVER SPRING	MD		09/25/2023	10/27/2025	352,854	0	59,140	0	0	59,140	0	329,531	388,671	0	(23,323)	(23,323)
7147082	LINDALE	TX		09/25/2023	10/27/2025	56,929	0	820	0	0	820	0	58,801	59,621	0	1,871	1,871
7147089	LOGANVILLE	GA		09/25/2023	10/27/2025	60,919	0	7,803	0	0	7,803	0	52,320	60,124	0	(8,599)	(8,599)
7147274	COHOES	NY		09/25/2023	10/27/2025	42,751	0	38	0	0	38	0	39,460	39,498	0	(3,291)	(3,291)
7147570	POTTSTOWN	PA		10/25/2023	10/27/2025	144,552	0	0	0	0	0	0	144,566	144,566	0	14	14
7147596	JACKSONVILLE	FL		09/25/2023	10/27/2025	70,029	0	4,015	0	0	4,015	0	61,934	65,949	0	(8,094)	(8,094)
7147724	BEAUMONT	CA		09/25/2023	10/27/2025	294,191	0	1,349	0	0	1,349	0	282,037	283,385	0	(12,154)	(12,154)
7147744	MCHENRY	IL		10/25/2023	10/27/2025	153,847	0	9,198	0	0	9,198	0	148,002	157,200	0	(5,844)	(5,844)
7147757	SHARPTOWN	MD		09/25/2023	10/27/2025	68,391	0	336	0	0	336	0	64,279	64,615	0	(4,112)	(4,112)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7151853	COLDWATER	MI		01/11/2024	10/27/2025	61,837	0	0	0	0	0	0	67,275	67,275	0	5,438	5,438
7151857	PAW PAW	MI		01/11/2024	10/27/2025	46,819	0	4,494	0	0	4,494	0	42,854	47,348	0	(3,965)	(3,965)
7155594	QUEENS	NY		04/29/2024	10/27/2025	248,855	0	34,786	0	0	34,786	0	218,538	253,324	0	(30,317)	(30,317)
7155665	RICHMOND	CA		04/29/2024	10/27/2025	281,341	0	47,708	0	0	47,708	0	254,184	301,892	0	(27,157)	(27,157)
7155746	COUNTRY CLUB HILLS	IL		04/29/2024	10/27/2025	146,166	0	0	0	0	0	0	141,915	141,915	0	(4,251)	(4,251)
7155755	PARK HILLS	KY		04/29/2024	10/27/2025	125,521	0	0	0	0	0	0	126,031	126,031	0	510	510
7155820	ANTIOCH	CA		04/29/2024	10/27/2025	193,771	0	28,879	0	0	28,879	0	162,812	191,691	0	(30,958)	(30,958)
7156170	CHICAGO	IL		05/21/2024	10/27/2025	150,131	0	33,157	0	0	33,157	0	126,593	159,750	0	(23,538)	(23,538)
7156647	MANASQUAN	NJ		05/21/2024	10/27/2025	254,406	0	47,517	0	0	47,517	0	217,050	264,567	0	(37,357)	(37,357)
7163227	QUEEN CREEK	AZ		10/30/2024	10/27/2025	121,443	0	8,948	0	0	8,948	0	110,980	119,929	0	(10,463)	(10,463)
1000435533	CANYON COUNTRY	CA		11/15/2024	10/27/2025	382,331	0	30,708	0	0	30,708	0	349,708	380,416	0	(32,623)	(32,623)
1000435635	COMMERCE TOWNSHIP	MI		11/15/2024	10/27/2025	285,050	0	(1,319)	0	0	(1,319)	0	261,181	259,863	0	(23,869)	(23,869)
1000436029	CLAYMONT	DE		11/15/2024	10/27/2025	133,231	0	33,253	0	0	33,253	0	103,646	136,898	0	(29,585)	(29,585)
1000436097	YORKVILLE	IL		11/15/2024	10/27/2025	157,599	0	9,909	0	0	9,909	0	146,274	156,183	0	(11,325)	(11,325)
1000437284	RACINE	WI		11/15/2024	10/27/2025	359,278	0	3,258	0	0	3,258	0	320,825	324,084	0	(38,452)	(38,452)
1000437306	HARRISBURG	PA		11/15/2024	10/27/2025	74,449	0	(625)	0	0	(625)	0	70,912	70,288	0	(3,537)	(3,537)
1000437413	JASPER	AL		11/15/2024	10/27/2025	74,015	0	226	0	0	226	0	67,660	67,886	0	(6,355)	(6,355)
1000437627	HYANNIS	MA		11/15/2024	10/27/2025	313,615	0	47,634	0	0	47,634	0	267,416	315,050	0	(46,199)	(46,199)
1000437735	FREEHOLD	NJ		11/15/2024	10/27/2025	469,050	0	23,492	0	0	23,492	0	421,188	444,681	0	(47,862)	(47,862)
2015048	LAKE TAPPS	WA		05/26/2017	10/27/2025	487,887	0	904	0	0	904	0	439,442	440,346	0	(48,444)	(48,444)
3129493	NEW BRAUNFELS	TX		08/16/2021	10/27/2025	173,678	0	(1,125)	0	22,972	21,847	0	156,707	178,554	0	(16,971)	(16,971)
7135013	SARASOTA	FL		11/15/2022	12/15/2025	642,047	0	220	0	0	220	0	572,111	572,331	0	(69,936)	(69,936)
7136521	JESSUP	MD		01/31/2023	12/15/2025	613,445	0	10,321	0	0	10,321	0	535,538	545,860	0	(77,907)	(77,907)
7139333	HOUSTON	TX		03/30/2023	10/27/2025	89,516	0	9,389	0	0	9,389	0	74,066	83,455	0	(15,451)	(15,451)
7139614	ORLANDO	FL		03/30/2023	10/27/2025	126,728	0	2,995	0	0	2,995	0	108,282	111,277	0	(18,446)	(18,446)
7139899	ROCHESTER	NY		03/30/2023	10/27/2025	259,501	0	4,813	0	0	4,813	0	246,723	251,536	0	(12,778)	(12,778)
7139974	BATON ROUGE	LA		03/30/2023	10/27/2025	120,839	0	795	0	0	795	0	116,363	117,158	0	(4,476)	(4,476)
7140098	CEDAR HILL	TX		03/30/2023	10/27/2025	55,775	0	865	0	0	865	0	54,026	54,891	0	(1,749)	(1,749)
7140421	EGG HARBOR TOWNSHIP	NJ		04/26/2023	12/15/2025	280,332	0	2,612	0	0	2,612	0	257,915	260,527	0	(22,417)	(22,417)
7140529	ALVATON	KY		03/29/2023	10/27/2025	46,770	0	2,465	0	0	2,465	0	39,911	42,376	0	(6,859)	(6,859)
7147198	EL CAJON	CA		09/25/2023	10/27/2025	83,074	0	1,789	0	0	1,789	0	75,303	77,092	0	(7,771)	(7,771)
7147265	KANNAPOLIS	NC		09/25/2023	10/27/2025	69,954	0	8,756	0	3,825	12,581	0	60,436	73,017	0	(9,518)	(9,518)
7147575	SCOTTSDALE	AZ		09/25/2023	10/27/2025	584,628	0	9,569	0	0	9,569	0	546,454	556,023	0	(38,174)	(38,174)
7151667	LAWRENCE	MA		01/11/2024	10/27/2025	229,767	0	23,028	0	0	23,028	0	213,223	236,251	0	(16,544)	(16,544)
7155578	OAK LAWN	IL		04/29/2024	10/27/2025	46,424	0	24,263	0	0	24,263	0	12,622	36,886	0	(33,802)	(33,802)
7156218	COPIAGUE	NY		05/21/2024	10/27/2025	227,607	0	2,244	0	0	2,244	0	186,430	188,674	0	(41,177)	(41,177)
7156477	EAST BRUNSWICK	NJ		05/21/2024	10/27/2025	259,653	0	1,807	0	0	1,807	0	246,024	247,831	0	(13,629)	(13,629)
7156662	TAMPA	FL		05/21/2024	10/27/2025	144,722	0	(2,152)	0	0	(2,152)	0	124,482	122,330	0	(20,241)	(20,241)
7163260	COLLEGE PAR	GA		10/30/2024	10/27/2025	88,783	0	19,232	0	4,183	23,415	0	71,365	94,781	0	(17,417)	(17,417)
1000436930	UNIONDALE	NY		11/15/2024	10/27/2025	314,812	0	47,958	0	0	47,958	0	264,298	312,257	0	(50,514)	(50,514)
1000437523	MISSION	TX		11/15/2024	10/27/2025	68,050	0	1,812	0	0	1,812	0	66,235	68,047	0	(1,816)	(1,816)
1000453216	BOWMANSTOWN	PA		12/12/2024	10/27/2025	85,243	0	2,429	0	0	2,429	0	78,738	81,167	0	(6,505)	(6,505)
0399999. Mortgages disposed						217,333,636	0	759,719	0	30,980	790,698	0	81,723,683	82,514,381	0	(2,165,898)	(2,165,898)
7140147	AUGUSTA	GA		02/27/2023		114,433	0	0	0	0	0	0	114,433	114,433	0	0	0
7140339	SOUTH FULTON	GA		02/24/2023		148,404	0	0	0	0	0	0	148,404	148,404	0	0	0
7135311	BALTIMORE	MD		11/01/2022		107,321	0	0	6,121	0	(6,121)	0	107,321	101,200	0	0	0
7141178	BALTIMORE	MD		03/17/2023		120,139	0	0	41,939	0	(41,939)	0	120,139	78,200	0	0	0
7137225	DETROIT	MI		12/21/2022		124,298	0	0	0	0	0	0	124,298	124,298	0	0	0
7153774	WARREN	MI		02/28/2024		98,675	0	0	0	0	0	0	98,675	98,675	0	0	0
7138014	PATERSON	NJ		01/23/2023		403,494	0	0	0	0	0	0	403,494	403,494	0	0	0
7134473	PHILADELPHIA	PA		09/13/2022		111,529	0	0	0	0	0	0	111,529	111,529	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7134487	READING	PA		09/13/2022		75,893	0	0	0	0	0	0	75,893	75,893	0	0	0
7134486	READING	PA		09/13/2022		78,885	0	0	0	0	0	0	78,885	78,885	0	0	0
7134485	READING	PA		09/13/2022		77,690	0	0	0	0	0	0	77,690	77,690	0	0	0
7135484	PHILADELPHIA	PA		11/08/2022		153,270	0	0	24,470	0	(24,470)	0	153,270	128,800	0	0	0
7141249	READING	PA		03/17/2023		96,227	0	0	0	0	0	0	96,227	96,227	0	0	0
7138871	SAN ANTONIO	TX		02/17/2023		157,096	0	0	0	0	0	0	157,096	157,096	0	0	0
7135362	CRYSTAL BEACH	TX		10/28/2022		460,701	0	0	0	0	0	0	460,701	460,701	0	0	0
7134749	FAIRBURN	GA		10/07/2022		275,209	0	0	0	6,492	6,492	0	268,718	275,209	0	0	0
7144801	Richmond	IL		06/05/2023		155,275	0	0	0	0	0	0	155,275	155,275	0	0	0
7152732	LEAVENWORTH	KS		02/20/2024		143,238	0	0	9,838	0	(9,838)	0	143,238	133,400	0	0	0
7145495	HOLYOKE	MA		06/27/2023		198,206	0	0	139,326	0	(139,326)	0	198,206	58,880	0	0	0
7135552	WESTFIELD	MA		11/08/2022		100,164	0	0	0	0	0	0	100,164	100,164	0	0	0
7153651	BALTIMORE	MD		02/21/2024		142,089	0	0	73,089	0	(73,089)	0	142,089	69,000	0	0	0
7153364	BALTIMORE	MD		02/09/2024		179,402	0	0	144,442	0	(144,442)	0	179,402	34,960	0	0	0
7152335	BALTIMORE	MD		01/19/2024		219,269	0	0	75,749	0	(75,749)	0	219,269	143,520	0	0	0
7153131	BALTIMORE	MD		02/02/2024		139,535	0	0	0	0	0	0	139,535	139,535	0	0	0
7152129	BALTIMORE	MD		01/16/2024		159,360	0	0	0	0	0	0	159,360	159,360	0	0	0
7153129	BALTIMORE	MD		02/02/2024		139,535	0	0	0	0	0	0	139,535	139,535	0	0	0
7148606	BALTIMORE	MD		10/23/2023		159,934	0	0	0	0	0	0	159,934	159,934	0	0	0
7152321	BALTIMORE	MD		01/19/2024		154,579	0	0	0	0	0	0	154,579	154,579	0	0	0
7140227	BALTIMORE	MD		02/24/2023		96,521	0	0	0	0	0	0	96,521	96,521	0	0	0
7138534	BALTIMORE	MD		02/10/2023		117,717	0	0	0	0	0	0	117,717	117,717	0	0	0
7145675	BALTIMORE	MD		07/21/2023		104,158	0	0	0	0	0	0	104,158	104,158	0	0	0
7145692	BALTIMORE	MD		07/21/2023		104,237	0	0	0	0	0	0	104,237	104,237	0	0	0
7145691	BALTIMORE	MD		07/21/2023		104,237	0	0	0	0	0	0	104,237	104,237	0	0	0
7145690	BALTIMORE	MD		07/21/2023		104,237	0	0	0	0	0	0	104,237	104,237	0	0	0
7138535	BALTIMORE	MD		02/10/2023		98,660	0	0	15,860	391	(15,469)	0	98,269	82,800	0	0	0
7136990	ABERDEEN	MD		12/20/2022		230,545	0	0	0	10,160	10,160	0	220,385	230,545	0	0	0
7160860	Detroit	MI		08/08/2024		96,252	0	(4,214)	0	0	(4,214)	0	96,252	92,038	0	0	0
7157163	Detroit	MI		05/21/2024		105,110	0	(4,210)	0	0	(4,210)	0	105,110	100,901	0	0	0
7138868	LANSING	MI		02/17/2023		102,192	0	(532)	0	0	(532)	0	102,192	101,659	0	0	0
7142289	DETROIT	MI		03/28/2023		103,050	0	0	0	0	0	0	103,050	103,050	0	0	0
7157740	Saint Louis	MO		06/04/2024		390,765	0	0	50,365	0	(50,365)	0	390,765	340,400	0	0	0
7141250	READING	PA		03/17/2023		95,801	0	0	0	0	0	0	95,801	95,801	0	0	0
7141248	READING	PA		03/17/2023		99,993	0	0	25,473	0	(25,473)	0	99,993	74,520	0	0	0
7145185	AMARILLO	TX		06/13/2023		97,591	0	(1,268)	0	0	(1,268)	0	97,591	96,323	0	0	0
7135340	LAKE JACKSON	TX		11/01/2022		280,269	0	0	0	0	0	0	280,269	280,269	0	0	0
7157630	Houston	TX		05/28/2024		183,688	0	62	0	0	62	0	182,628	182,691	0	0	0
7153349	CLEVELAND	TX		02/09/2024		119,083	0	816	0	0	816	0	119,083	119,899	0	0	0
7134748	SOUTH FULTON	GA		10/07/2022		296,147	0	0	20,147	31,623	11,476	0	264,524	276,000	0	0	0
7153337	CLEVELAND	TX		02/09/2024		117,201	0	1,098	0	0	1,098	0	117,201	118,300	0	0	0
7146080	BALTIMORE	MD		08/08/2023		131,064	0	0	0	0	0	0	131,064	131,064	0	0	0
7153317	BALTIMORE	MD		02/09/2024		183,410	0	0	0	0	0	0	183,410	183,410	0	0	0
7153132	BALTIMORE	MD		02/02/2024		139,535	0	0	0	0	0	0	139,535	139,535	0	0	0
7152336	BALTIMORE	MD		01/19/2024		179,402	0	0	0	0	0	0	179,402	179,402	0	0	0
7152128	BALTIMORE	MD		01/16/2024		163,344	0	0	0	0	0	0	163,344	163,344	0	0	0
7148986	DETROIT	MI		11/09/2023		256,672	0	0	141,525	2,941	(138,584)	0	276,584	138,000	0	0	0
7136723	BALTIMORE	MD		12/09/2022		155,203	0	0	0	0	0	0	155,203	155,203	0	0	0
7136994	BALTIMORE	MD		12/20/2022		130,352	0	0	0	0	0	0	130,352	130,352	0	0	0
7145949	BALTIMORE	MD		08/01/2023		158,630	0	0	0	0	0	0	158,630	158,630	0	0	0
7138202	BIRMINGHAM	AL		02/01/2023		161,931	0	0	0	0	0	0	162,077	162,077	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7137016	JACKSONVILLE	FL		12/20/2022		84,481	0	0	0	0	0	0	84,481	84,481	0	0	0
7142655	CHICAGO	IL		05/05/2023		153,133	0	0	0	0	0	0	153,133	153,133	0	0	0
7135385	BALTIMORE	MD		10/28/2022		174,727	0	0	0	0	0	0	174,727	174,727	0	0	0
7135508	BALTIMORE	MD		11/08/2022		242,076	0	0	0	0	0	0	242,076	242,076	0	0	0
7136978	MONTGOMERY	AL		12/20/2022		217,080	0	(6,103)	0	0	(6,103)	0	216,346	210,243	0	0	0
7137735	PHILADELPHIA	PA		01/18/2023		184,087	0	0	0	0	0	0	184,087	184,087	0	0	0
7138006	PATERSON	NJ		01/23/2023		403,376	0	0	0	0	0	0	403,376	403,376	0	0	0
7138085	SPRING	TX		01/26/2023		203,294	0	0	0	0	0	0	203,294	203,294	0	0	0
7138899	LAFAYETTE	LA		02/17/2023		99,929	0	0	0	0	0	0	99,929	99,929	0	0	0
7140928	DALLAS	TX		03/06/2023		268,232	0	0	0	0	0	0	268,232	268,232	0	0	0
7141199	PHILADELPHIA	PA		03/17/2023		595,824	0	0	365,824	0	(365,824)	0	595,824	230,000	0	0	0
7141247	READING	PA		03/17/2023		89,263	0	0	6,463	0	(6,463)	0	89,263	82,800	0	0	0
7142041	MOUNT MORRIS	MI		03/24/2023		91,121	0	12	0	0	12	0	87,248	87,259	0	0	0
7142950	BALTIMORE	MD		04/12/2023		164,296	0	(6,864)	0	0	(6,864)	0	164,296	157,431	0	0	0
7144009	HOLLINS	VA		04/21/2023		126,420	0	(2,681)	0	0	(2,681)	0	126,420	123,738	0	0	0
7144920	ATLANTA	GA		05/25/2023		275,265	0	(5,867)	0	0	(5,867)	0	274,335	268,468	0	0	0
7145441	RIVERVIEW	FL		06/27/2023		246,261	0	(1)	0	0	(1)	0	246,261	246,260	0	0	0
7146077	BALTIMORE	MD		08/08/2023		154,664	0	0	0	0	0	0	154,664	154,664	0	0	0
7149120	DETROIT	MI		11/14/2023		91,910	0	0	48,236	0	(48,236)	0	103,436	55,200	0	0	0
7149931	KANSAS CITY	MO		12/20/2023		90,955	0	(2,352)	19,604	0	(21,955)	0	90,955	69,000	0	0	0
7152127	BALTIMORE	MD		01/16/2024		159,360	0	0	0	0	0	0	159,360	159,360	0	0	0
7152573	KANSAS CITY	MO		02/14/2024		85,224	0	(3,259)	1,004	0	(4,264)	0	85,224	80,960	0	0	0
7152599	KANSAS CITY	MO		02/14/2024		93,343	0	(3,572)	0	0	(3,572)	0	93,343	89,771	0	0	0
7152650	BALTIMORE	MD		01/26/2024		139,535	0	0	0	0	0	0	139,535	139,535	0	0	0
7152654	BALTIMORE	MD		01/26/2024		139,535	0	0	0	0	0	0	139,535	139,535	0	0	0
7152655	BALTIMORE	MD		01/26/2024		139,535	0	0	0	0	0	0	139,535	139,535	0	0	0
7153316	BALTIMORE	MD		02/09/2024		142,724	0	0	0	0	0	0	142,724	142,724	0	0	0
7153527	BALTIMORE	MD		02/15/2024		273,148	0	(9,148)	0	0	(9,148)	0	273,148	264,000	0	0	0
7153551	DETROIT	MI		02/21/2024		166,630	0	0	26,095	0	(26,095)	0	187,095	161,000	0	0	0
7153671	BALTIMORE	MD		02/21/2024		278,836	0	(6,836)	0	0	(6,836)	0	278,836	272,000	0	0	0
7155213	BALTIMORE	MD		04/12/2024		165,933	0	0	0	0	0	0	165,933	165,933	0	0	0
7156813	BALTIMORE	MD		05/01/2024		427,685	0	(7,542)	0	0	(7,542)	0	427,685	420,143	0	0	0
7157695	DETROIT	MI		06/04/2024		114,228	0	(2,113)	0	0	(2,113)	0	113,900	111,787	0	0	0
7157696	DETROIT	MI		06/04/2024		130,888	0	(2,241)	0	0	(2,241)	0	130,885	128,644	0	0	0
7157746	VILLA RICA	GA		06/05/2024		237,045	0	(11,209)	0	0	(11,209)	0	237,045	225,836	0	0	0
7159794	MEMPHIS	TN		08/01/2024		181,663	0	(5,957)	0	0	(5,957)	0	181,663	175,706	0	0	0
7164582	ATLANTA	GA		11/25/2024		184,043	0	(4)	0	0	(4)	0	174,764	174,759	0	0	0
1000442105	DETROIT	MI		10/10/2024		145,016	0	(4,358)	66,814	0	(71,172)	0	144,772	73,600	0	0	0
1000451994	DETROIT	MI		11/01/2024		160,043	0	(6,395)	78,084	0	(84,478)	0	159,918	75,440	0	0	0
7135093	PHILADELPHIA	PA		10/24/2022		159,591	0	0	39,991	0	(39,991)	0	159,591	119,600	0	0	0
7135373	NORRISTOWN	PA		10/28/2022		203,475	0	0	0	0	0	0	203,475	203,475	0	0	0
7135743	BALTIMORE	MD		11/22/2022		71,247	0	(2,686)	0	0	(2,686)	0	71,247	68,561	0	0	0
7135771	AKRON	OH		11/22/2022		75,443	0	0	0	0	0	0	75,443	75,443	0	0	0
7135798	COLUMBUS	GA		11/15/2022		134,251	0	4,687	0	0	4,687	0	133,809	138,495	0	0	0
7136384	ORANGE	TX		12/08/2022		188,314	0	(6,980)	15,461	0	(22,441)	0	188,041	165,600	0	0	0
7136977	MONTGOMERY	AL		12/20/2022		210,835	0	(5,874)	0	0	(5,874)	0	209,688	203,814	0	0	0
7136981	WETUMPKA	AL		12/20/2022		197,074	0	(5,703)	0	0	(5,703)	0	197,074	191,371	0	0	0
7137819	FLORISSANT	MO		01/18/2023		126,336	0	(3,081)	0	0	(3,081)	0	125,992	122,910	0	0	0
7138396	MESQUITE	TX		02/08/2023		258,583	0	0	71,823	0	(71,823)	0	258,583	186,760	0	0	0
7138414	FT WORTH	TX		02/08/2023		173,740	0	0	57,937	0	(57,937)	0	177,536	119,600	0	0	0
7138415	FT WORTH	TX		02/08/2023		199,478	0	0	0	0	0	0	199,478	199,478	0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7138416	FT WORTH	TX		02/08/2023		210,560	0	0	21,960	0	(21,960)	0	210,560	188,600	0	0	0
7138417	FORT WORTH	TX		02/08/2023		203,172	0	0	23,772	0	(23,772)	0	203,172	179,400	0	0	0
7138418	FT WORTH	TX		02/08/2023		206,866	0	0	27,466	0	(27,466)	0	206,866	179,400	0	0	0
7138419	FORT WORTH	TX		02/08/2023		203,172	0	0	0	0	0	0	203,172	203,172	0	0	0
7138420	MESQUITE	TX		02/08/2023		199,478	0	0	0	0	0	0	199,478	199,478	0	0	0
7138421	FORT WORTH	TX		02/08/2023		181,008	0	0	0	0	0	0	181,008	181,008	0	0	0
7138422	ARLINGTON	TX		02/08/2023		232,725	0	0	0	0	0	0	232,725	232,725	0	0	0
7141298	SCRANTON	PA		03/17/2023		144,846	0	0	20,646	0	(20,646)	0	144,846	124,200	0	0	0
7141673	ATLANTA	GA		03/21/2023		113,760	0	(552)	0	0	(552)	0	113,139	112,588	0	0	0
7142039	MONTROSE	MI		03/24/2023		175,770	0	(6,863)	0	0	(6,863)	0	175,183	168,321	0	0	0
7142464	ESSEX	MD		03/30/2023		209,390	0	(8,902)	0	0	(8,902)	0	208,909	200,007	0	0	0
7142952	PLANO	TX		04/12/2023		237,551	0	(9,890)	0	0	(9,890)	0	236,790	226,900	0	0	0
7143778	CYPRESS	TX		04/18/2023		182,437	0	0	0	0	0	0	182,272	182,272	0	0	0
7143788	BALTIMORE	MD		04/18/2023		139,045	0	(5,844)	0	0	(5,844)	0	138,810	132,966	0	0	0
7144139	BIRMINGHAM	AL		04/26/2023		87,679	0	0	0	0	0	0	84,918	84,918	0	0	0
7144225	BROOKHAVEN	GA		05/03/2023		188,440	0	(2,375)	0	0	(2,375)	0	191,486	189,110	0	0	0
7144392	SAINT LOUIS	MO		05/04/2023		130,510	0	0	19,406	0	(19,406)	0	129,807	110,400	0	0	0
7144531	PHILADELPHIA	PA		05/11/2023		158,028	0	0	54,988	0	(54,988)	0	158,028	103,040	0	0	0
7145068	PHILADELPHIA	PA		06/07/2023		440,404	0	0	0	0	0	0	440,404	440,404	0	0	0
7145083	MCKEES ROCKS	PA		06/07/2023		101,861	0	0	0	0	0	0	101,861	101,861	0	0	0
7145722	WILKES BARRE	PA		07/19/2023		115,045	0	0	0	0	0	0	115,045	115,045	0	0	0
7145773	HOUSTON	TX		07/19/2023		130,445	0	(1,123)	0	0	(1,123)	0	129,993	128,871	0	0	0
7148662	SAINT LOUIS	MO		10/23/2023		111,229	0	0	0	0	0	0	110,782	110,782	0	0	0
7148878	GARY	IN		11/02/2023		129,403	0	(2,652)	0	0	(2,652)	0	129,403	126,751	0	0	0
7149447	SAINT LOUIS	MO		11/27/2023		107,420	0	0	23,292	0	(23,292)	0	107,012	83,720	0	0	0
7151938	DAYTON	OH		01/10/2024		154,936	0	0	13,256	0	(13,256)	0	154,936	141,680	0	0	0
7152299	BALTIMORE	MD		01/19/2024		112,071	0	(5,008)	0	0	(5,008)	0	111,909	106,902	0	0	0
7152517	BRADENTON	FL		02/14/2024		336,255	0	0	0	0	0	0	336,255	336,255	0	0	0
7153948	MEMPHIS	TN		03/11/2024		82,428	0	(2,659)	0	0	(2,659)	0	82,428	79,769	0	0	0
7156733	SAINT LOUIS	MO		04/26/2024		131,640	0	0	0	0	0	0	130,986	130,986	0	0	0
7159512	VILLA RICA	GA		07/23/2024		257,398	0	(7,348)	0	0	(7,348)	0	257,398	250,050	0	0	0
1000463209	SOUTH HILL	VA		01/30/2025		0	0	(5,803)	0	0	(5,803)	0	105,347	99,544	0	0	0
7138792	DETROIT	MI		02/15/2023		118,639	0	0	0	0	0	0	118,639	118,639	0	0	0
0499999. Mortgages transferred						24,053,634	0	(173,392)	1,770,467	51,606	(1,892,253)	0	24,141,988	22,249,735	0	0	0
0599999 - Totals						22,298,655,165	0	8,147,479	18,254,725	(289,117)	(10,396,363)	90,218,968	5,781,266,474	5,780,070,261	6,246,490	(2,285,537)	3,960,953

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
026930-AA-5	AHMA 2007-2 A1 - RMBS		---	NY	AHMA 2007-2 A1 - RMBS	1.A	09/27/2017		1,136,571	1,227,920	1,164,427	0	46,724	0	0	0	43,328	989	0.000
05533C-BG-2	BCAP 2010-RR6 2AJ - CMO/RMBS		---	NY	BCAP 2010-RR6 2AJ - CMO/RMBS	1.A	02/08/2017		2,431,756	2,663,577	2,387,677	0	73,321	0	0	0	105,175	2,619	0.000
07383U-GB-5	PRIME 2004-CL1A B1 - CMO/RMBS		---	NY	PRIME 2004-CL1A B1 - CMO/RMBS	3.C	02/20/2004		1,088,450	1,420,086	999,853	0	41,205	0	0	0	64,534	3,058	0.000
36192R-AJ-1	GSMS 2012-BWTR C - CMBS		---	DE	GSMS 2012-BWTR C - CMBS	5.A	01/28/2013		4,014,375	218,838	218,838	(3,783,000)	1,839	0	0	0	134,603	0	0.000
50184B-AL-2	LCCM 2013-GCP C - CMBS		---	NY	LCCM 2013-GCP C - CMBS	5.A	03/08/2013		1,276,992	1,117,695	1,117,695	(156,417)	69	0	0	0	56,291	0	0.000
59980C-AK-9	MCMLT 2017-3 B3 - RMBS		---	US	MCMLT 2017-3 B3 - RMBS	1.A	09/19/2023		14,247,039	14,603,281	14,203,127	(517,238)	458,735	0	0	0	516,968	507	0.000
61773P-AG-6	MSC 2021-PLZA C - CMBS		---	US	MSC 2021-PLZA C - CMBS	2.C	11/05/2021		9,223,845	7,683,107	7,683,107	(1,550,635)	1,719	0	0	0	263,516	0	0.000
63874R-AJ-0	NCMS 19NEMA D - CMBS		---	US	NCMS 19NEMA D - CMBS	4.B	03/22/2019		16,968,499	13,942,884	13,942,884	(2,975,439)	(29,752)	0	0	0	760,007	110,653	0.000
682439-AU-8	AACMT 2005-C6 H - CMBS		---	US	AACMT 2005-C6 H - CMBS	1.A	12/22/2006		1,608,742	4,216,164	1,651,574	0	141,912	0	0	0	186,344	0	0.000
74928U-BZ-9	RBSSP 2009-12 182 - CMO/RMBS		---	NY	RBSSP 2009-12 182 - CMO/RMBS	1.A	12/08/2017		1,681,387	1,924,678	1,642,955	0	54,640	0	0	0	79,955	19,130	0.000
74928X-AR-2	RBSSP 2009-6 2A2 - CMO/RMBS		---	MD	RBSSP 2009-6 2A2 - CMO/RMBS	1.A	01/26/2017		6,490,044	6,558,772	6,220,859	0	75,252	0	0	0	221,076	3,748	0.000
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated									60,167,700	55,577,002	51,232,996	(8,982,728)	865,664	0	0	0	2,431,799	140,704	XXX
Z91CLF-BZ-1	CANARY WHARF FINANCE CWHARF_2B SUB SUB_CMBS		---	GBR	CANARY WHARF FINANCE CWHARF	2.B	07/12/2017		25,702,121	27,315,313	27,315,313	(2,378,716)	75,249	0	0	1,242,015	1,003,989	0	0.000
Z945YU-F1-7	EUROPEAN LOAN CONDUIT EURO_33X SENIOR_CMBS		---	IRL	EURO 33 D - CMBS	4.B	03/31/2020		1,456,256	1,634,290	1,634,290	(37,411)	0	0	0	97,865	122,009	0	0.000
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated									27,158,377	28,949,603	28,949,603	(2,416,127)	75,249	0	0	1,339,880	1,125,998	0	XXX
	CENTERBRIDGE CREDIT PARTNERS		Los Angeles	CA	Centerbridge Associates, L.P.		10/31/2007		0	210,525	210,525	(136,530)	0	0	0	0	0	0	0.127
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated									0	210,525	210,525	(136,530)	0	0	0	0	0	0	XXX
	Advent International GPE X L.P.		Boston	MA	Advent International		09/23/2022		19,591,073	29,738,020	29,738,020	3,802,627	0	0	0	0	(210,665)	14,043,056	0.414
	AEA Investors Fund VII LP		New York	NY	AEA Investors, Inc.		11/04/2019		38,762,692	40,633,236	40,633,236	(983,376)	0	0	0	0	(405,052)	2,604,037	1.029
	AEA Investors Fund VIII LP		New York City	NY	AEA Investors, Inc.		05/11/2022		9,956,269	9,993,542	9,993,542	(221,241)	0	0	0	0	(610,283)	18,735,982	0.921
	Alpha Wave Special Opportunities, LP (Falcon)		New York	NY	Falcon Edge Management Company, L.P.		04/01/2015		7,622,228	8,648,447	8,648,447	(1,578,101)	0	0	0	0	0	0	6.162
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.		New York	NY	Carlyle Group		10/07/2021		83,075,634	133,357,219	133,357,219	3,806,645	0	0	0	0	11,803,893	6,452,243	8.253
	AlpInvest Falcon SCF I, L.P.		New York	NY	Carlyle Group		07/01/2023		100,875,073	86,881,129	86,881,129	(21,164,010)	0	0	0	0	29,869,979	6,589,398	54.863
	ALPINVEST SECONDARIES FUND (ONSHORE) VII, L.P.		Washington, DC	DC	Carlyle Group		04/14/2021		30,094,730	41,945,112	41,945,112	(179,773)	0	0	0	0	3,448,467	15,381,879	2.856
	Altaris Health Partners IV, L.P.			USA	Altaris Capital Partners, LLC		06/15/2018		30,793,841	42,915,287	42,915,287	(1,078,592)	0	0	0	0	50,045	3,417,703	3.709
	Altaris Health Partners V, L.P.		New York	NY	Altaris Capital Partners, LLC		04/21/2021		32,150,602	40,882,092	40,882,092	922,389	0	0	0	0	(661,607)	1,960,612	1.472
	American Capital Equity II, L.P.		Bethesda	MD	American Capital Equity Management		10/23/2007		0	499,979	499,979	(620,503)	0	0	0	0	0	750,325	11.978
	American Industrial Partners Capital Fund VIII, L.P.		New York City	NY	AIP, LLC		09/21/2023		15,275,834	19,115,158	19,115,158	3,754,224	0	0	0	0	(143,171)	14,007,950	0.590
	American Securities Partners IX, L.P.		New York City	NY	American Securities Capital Partners, L.P.		03/17/2023		0	(182,085)	(182,085)	(182,085)	0	0	0	0	0	35,000,000	1.321
	American Securities Partners VIII, L.P.		New York	NY	American Securities Capital Partners, L.P.		03/14/2018		39,863,977	51,605,517	51,605,517	(10,327,438)	0	0	0	0	15,528,974	11,445,603	0.714
	Apollo Investment Fund IX, L.P.		Palo Alto	CA	Apollo Global Management		03/14/2019		29,149,149	41,167,630	41,167,630	(3,190,632)	0	0	0	0	3,709,354	8,499,610	0.388
	Aquiline Financial Services Fund IV L.P.		New York City	NY	Aquiline		12/19/2019		10,924,956	15,850,159	15,850,159	(13,094)	0	0	0	0	3,563,606	823,629	0.698
	ARCSERVE CAYMAN TOPCO LP		New York	NY	Man Group (formerly Varagon)		01/02/2024		3,558,868	3,558,868	3,558,868	0	0	0	0	0	0	0	7.220
	Atlas Capital Resources III LP		Greenwich	CT	Atlas Holdings LLC		04/03/2019		10,218,228	33,822,379	33,822,379	2,464,795	0	0	0	0	1,631,674	11,897,969	1.858
	Aurelius Opportunities V, S.C.A. SICAV RAIF		London	GBR	Aurelius Group		06/17/2025		124,293	239,058	239,058	112,173	0	0	0	2,592	(109,882)	30,408,816	4.475
	Avillion Financing I, LP		London		Clarus Ventures		06/01/2014		0	6,469,444	6,469,444	(1,513,119)	0	0	0	0	1,753,381	0	7.955
	Bidmex Holding LLC (aka Mexico NPL)		Mexico City	MEX	Bidmex Holding LLC		08/08/2006		293,355	402,938	402,938	(95,579)	0	0	0	0	0	0	5.110
	Blackstone Capital Partners IX, L.P.		New York City	NY	Blackstone Group		11/30/2022		1,027,813	1,992,384	1,992,384	1,157,939	0	0	0	0	(656,621)	23,503,066	0.235
	Blackstone Capital Partners V, LP		New York	NY	Blackstone Group		01/30/2006		372,364	113,572	113,572	(287,844)	0	0	0	0	308,667	4,612,923	0.480
	Blackstone Capital Partners VIII L.P.		New York	NY	Blackstone Group		02/26/2021		22,976,169	29,533,332	29,533,332	43,227	0	0	0	0	1,515,763	5,801,250	0.118
	Blackstone Life Sciences V L.P.		Cambridge	MA	Blackstone Group		04/03/2020		6,401,539	11,001,158	11,001,158	1,166,504	0	0	0	0	1,214,483	5,380,578	0.250

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Carlyle Alternative Opportunities Fund, L.P.		Washington, DC	DC	Carlyle Group		12/14/2018		203,761,578	327,552,617	327,552,617	7,161,797	0	0	0	0	18,754,469	14,226,448	66.685
	Carlyle Asia PE Alternative Opportunities Fund, L.P.		Washington, DC	DC	Carlyle Group		12/31/2018		87,300,520	116,280,724	116,280,724	(3,505,547)	0	0	0	0	4,188,082	25,951,666	81.305
	Carlyle ETPE Alternative Opportunities Fund, L.P.		Washington, DC	DC	Carlyle Group		09/30/2019		17,820,084	30,468,784	30,468,784	(2,708,918)	0	0	0	0	5,316,915	9,420,366	81.254
	Carlyle Europe Partners V, S.C.Sp.		Bitbourg	LUX	Carlyle Group		02/21/2019		97,136,151	91,688,363	91,688,363	(34,086,852)	0	0	0	0	13,750,683	6,478,230	26,378,869	1.940
	Carlyle Global Financial Service Partners, L.P.		Washington, DC	DC	Carlyle Group		12/13/2018		0	266,510	266,510	(4,842)	0	0	0	0	0	6,021,768	6.820
	Carlyle Global Partners II, L.P.		Washington, DC	DC	Carlyle Group		01/25/2019		57,562,433	113,720,819	113,720,819	29,099,132	0	0	0	0	1,996,344	34,342,968	6.640
	Carlyle International Energy Partners II, S.C.Sp.		Bitbourg	LUX	Carlyle Group		03/17/2020		45,804,085	46,369,960	46,369,960	(8,741,632)	0	0	0	0	11,540,073	86,874,944	5.730
	Carlyle Japan International Partners IV, L.P.		Washington, DC	DC	Carlyle Group		02/19/2021		25,943,095	32,774,724	32,774,724	3,300,920	0	0	0	(22,211)	2,895,372	3,393,769	1.980
	Carlyle Partners V, L.P. (2018)		Washington, DC	DC	Carlyle Group		12/13/2018		522,551	4,159,608	4,159,608	(3,208,774)	0	0	0	0	84,106	5,662,778	1.100
	Carlyle Partners VIII, L.P.		Washington, DC	DC	Carlyle Group		06/19/2022		142,717,232	180,184,972	180,184,972	10,955,007	0	0	0	0	3,555,368	86,110,113	1.640
	CBPE Capital Fund IX A		London	GBR	CBPE Capital		03/31/2020		17,377,351	14,086,723	14,086,723	(5,054,648)	0	0	0	1,764,019	12,044,719	4,882,795	5.450
	CBPE Capital Fund X LP		London	GBR	CBPE Capital		01/15/2021		68,302,998	81,131,927	81,131,927	8,986,178	0	0	0	3,842,750	0	1,684,787	10.700
	CBPE Fund XI LP		London	GBR	CBPE Capital		03/27/2025		4,455,497	5,013,634	5,013,634	492,726	0	0	0	65,411	(993,632)	75,872,269	8.400
	CENTRE CAPITAL INVESTORS III		New York	NY	Centre Partners Management, LLC		11/23/1999		855,880	690,234	690,234	(88,148)	0	0	0	0	0	89,791	8.900
	Charlesbank Equity Fund IX, LP		Boston	MA	Charlesbank Capital Partners, LLC		07/13/2018		5,528,984	11,093,458	11,093,458	(716,159)	0	0	0	0	536,953	3,207,182	0.458
	Clarus IV - A LP		Cambridge	MA	Blackstone Group		02/23/2018		26,012,154	28,958,735	28,958,735	(3,446,935)	0	0	0	0	3,691,659	2,399,742	4.849
	Coatue Private Fund II LP		New York	NY	Coatue Management, LLC		01/01/2015		4,099,897	7,907,418	7,907,418	1,040,072	0	0	0	0	664,584	217,989	2.911
	Comvest Investment Partners V, L.P.		City of Wilmington	FL	ComVest Investment Partners, LLC		10/09/2015		16,572,463	9,828,222	9,828,222	(2,223,145)	0	0	0	0	199,488	2,809,246	4.510
	CRESTVIEW PARTNERS II, L.P.		New York	NY	Crestview Capital Funds		11/06/2008		4,905,760	3,098,933	3,098,933	(842,511)	0	0	0	0	1,015,619	3,677,993	0.557
	CRESTVIEW PARTNERS, L.P. (FKA CRESTVIEW CAPITAL PARTNERS)		New York	NY	Crestview Capital Funds		12/04/2006		3,414,572	4,732,084	4,732,084	(120,457)	0	0	0	0	330,730	724,773	2.496
	CVC Growth Partners Co-Investment, L.P.		St. Heller Jersey	GBR	CVC Capital Partners		12/31/2015		522,781	2,772,134	2,772,134	40,178	0	0	0	0	(2,635)	520,243	1.760
	CVC Growth Partners, L.P.		St. Heller Jersey	GBR	CVC Capital Partners		12/31/2015		7,867,641	12,030,550	12,030,550	(2,389,554)	0	0	0	0	2,577,636	2,910,550	2.730
	Epiris Fund III (B) L.P.		London	GBR	Epiris LLP		11/23/2022		11,014,463	53,440,396	53,440,396	39,988,555	0	0	0	2,437,378	(1,141,641)	56,008,214	5.740
	EQT Infrastructure VI (No.2) USD SCSp		Stockholm	SWE	EQT Fund Management		01/24/2024		16,417,158	21,174,308	21,174,308	2,832,709	0	0	0	0	(797,700)	32,090,850	0.627
	Falcon Edge Global, LP		New York	NY	Falcon Edge Management Company, L.P.		06/29/2012		0	1,992,170	1,992,170	(1,979,219)	0	0	0	0	0	0	1.773
	FARALLON CAPITAL PARTNERS LP		San Francisco	CA	Farallon Partners, L.L.C.		01/04/1999		0	1,050,741	1,050,741	(1,114,180)	0	0	0	0	0	0	0.021
	Five Elms VI Q, L.P.		Kansas City	MO	Five Elms Capital Management, LLC		09/01/2023		8,396,723	8,539,644	8,539,644	142,921	0	0	0	0	(689,002)	21,108,103	2.893
	Fortress Bermuda Infrastructure Partners (A) LP		New York	NY	Fortress		05/10/2018		103,735	86,935	86,935	112,247	0	163,106	0	0	0	560,824	10.693
	FOUNDRY VENTURE CAPITAL 2007, L.P.		Boulder	CO	Foundry Group		11/14/2007		167,325	109,751	109,751	(57,574)	0	0	0	0	0	75,000	2.160
	GA RV (Class B) Continuation, L.P.		New York	NY	General Atlantic		12/31/2020		7,672,726	6,777,420	6,777,420	8,296,439	0	12,429,016	0	0	0	1,499,046	15.520
	GB VINO PARENT, L.P. (fka Wineshipping.com LLC)		Washington, DC	DC	Carlyle Group		10/29/2021		52,631	32,733	32,733	0	0	0	0	0	0	0	0.000
	GCP Fund VI LP		London	GBR	Growth Capital Partners LLP		06/30/2025		533	600,886	600,886	600,348	0	0	0	5	(594,736)	53,801,462	9.730
	General Atlantic Investment Partners 2023, L.P.		New York City	NY	General Atlantic		11/03/2023		19,210,942	25,519,899	25,519,899	4,001,033	0	0	0	0	(593,060)	18,010,534	1.532
	General Atlantic Partners (2018 Commitment)		New York	NY	General Atlantic		08/01/2018		0	197,356	197,356	197,356	0	0	0	0	5,262,661	2,072,256	0.000
	General Atlantic Partners (2020 Commitment)		New York City	NY	General Atlantic		12/01/2020		0	12,044	12,044	12,044	0	0	0	0	2,186,536	2,948,636	0.000
	General Atlantic Partners (Bermuda) IV, L.P. (2018 Commitment)		New York City	NY	General Atlantic		09/24/2018		27,959,303	63,194,451	63,194,451	11,515,680	0	0	0	0	(2,751,658)	0	0.194
	General Atlantic Partners (Bermuda) IV, L.P. (2020)		New York City	NY	General Atlantic		09/04/2020		35,374,843	54,008,238	54,008,238	6,350,740	0	0	0	0	308,862	0	0.157
	General Atlantic Partners 100, L.P. (2018)		New York	NY	General Atlantic		08/02/2018		10,480,157	9,737,884	9,737,884	(5,708,096)	0	0	0	0	26,377	0	0.159
	General Atlantic Partners 100, L.P.(2020 Commitment)		New York City	NY	General Atlantic		11/03/2020		15,767,458	16,280,944	16,280,944	(1,446,603)	0	0	0	0	101,023	0	0.161

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	General Atlantic Partners 92G, L.P.(2018 Commitment)		New York	NY	General Atlantic		11/06/2018		0	(16)	(16)	0	0	0	0	0	0	0	0.000
	General Atlantic Partners AIV-1 A, L.P. (2018 Commitment)		New York	NY	General Atlantic		09/24/2018		6,670,142	3,861,135	3,861,135	(9,619,054)	0	0	0	0	10,471,874	0	0.545
	General Atlantic Partners AIV-1 A, L.P.(2020 Commitment)		Greenwich	CT	General Atlantic		09/29/2020		10,461,405	16,151,281	16,151,281	3,478,244	0	0	0	0	(24,355)	0	0.438
	Genstar Capital Partners XI, L.P.		San Francisco	CA	Genstar Capital Partners LLC		05/17/2023		3,156,325	4,685,339	4,685,339	826,880	0	0	0	0	(317,278)	26,353,178	0.285
	Grain Communications Opportunity Fund IV-A, L.P.		Washington DC	MD	Grain Management, LLC		12/22/2023		6,414,513	7,006,113	7,006,113	572,063	0	0	0	0	(561,721)	17,155,023	1.182
	GREEN EQUITY INVESTORS V LP		Los Angeles	CA	Leonard Green & Partners, L.P.		08/10/2007		20,723	20,546	20,546	97,866	0	123,809	0	0	0	614,611	0.307
	GS VINTAGE FUND IV		New York	NY	Goldman Sachs		01/23/2007		346,392	133,179	133,179	474,613	0	0	0	0	60,268	209,807	1.325
	GTCR Fund XIV/A&B LP		Chicago	IL	GTCR LLC		12/27/2022		6,289,396	11,711,222	11,711,222	4,336,997	0	0	0	0	(955,105)	36,484,331	0.604
	HALIFAX CAPITAL PARTNERS II		Raleigh	NC	Halifax Group, The		01/17/2007		0	25,337	25,337	(79,937)	0	0	0	0	(21,908)	2,843,629	4.918
	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS FUND		New York	NY	HARBINGER CAPITAL PARTNERS SPECIAL SITUATIONS GP, LLC		12/01/2006		1,053,987	1,053,987	1,053,987	0	0	0	0	0	0	0	3.812
	Harvest Partners IX, L.P.		New York City	NY	Harvest Partners		09/01/2022		10,196,830	13,503,642	13,503,642	1,643,446	0	0	0	0	67,576	17,710,975	0.562
	Heartwood Partners III, LP (Capital Partners Private Equity Income Fund III LP)		Norwalk	CT	Heartwood Partners (fka Capital Partners, LLC)		05/29/2018		14,648,844	12,209,616	12,209,616	(6,087,279)	0	0	0	0	12,716,161	2,401,623	6.779
	Hg Genesis 10 A L.P.		London	GBR	Hg Capital		06/27/2023		22,649,503	29,568,936	29,568,936	558,383	0	0	0	2,146,682	(618,279)	31,506,807	0.835
	Hillhouse Fund IV, L.P.		Beijing	CHN	Hillhouse Investment Management, Ltd.		07/30/2018		39,771,220	67,376,086	67,376,086	2,945,151	0	0	0	0	894,285	339,057	0.445
	Inflexion Buyout Fund VI (No. 1) Limited Partnership		London	GBR	Inflexion Private Equity Partners LLP		08/30/2022		42,977,520	64,189,973	64,189,973	18,224,911	0	0	0	2,987,542	0	29,641,479	2.400
	Inflexion Co-invest Grace Limited Partnership		London	GBR	Inflexion Private Equity Partners LLP		06/05/2024		13,713,542	25,611,881	25,611,881	5,720,563	0	0	0	1,499,387	372,513	6,154,225	10.000
	Inflexion Enterprise Fund VI (No. 1) LP		London	GBR	Inflexion Private Equity Partners LLP		06/26/2024		2,307,495	2,058,078	2,058,078	(60,606)	0	0	0	8,606	(285,105)	25,626,382	2.070
	Inflexion Partnership Capital Fund III (No. 1) LP		London	GBR	Inflexion Private Equity Partners LLP		05/30/2023		6,245,093	7,760,045	7,760,045	1,259,058	0	0	0	77,640	(712,050)	32,568,368	1.690
	ITHAN CREEK PARTNERS		Boston	MA	Wellington Hedge Management		06/02/2008		0	8,551,825	8,551,825	(2,216,518)	0	0	0	0	0	0	1.119
	Jade Equity Investors II, L.P		Los Angeles	CA	Leonard Green & Partners, L.P.		03/10/2022		5,862,809	6,848,381	6,848,381	902,103	0	0	0	0	290,042	10,228,129	0.967
	King Street Capital, L.P		New York	NY	King Street Capital Management, L.P.		06/01/2010		0	1,318,578	1,318,578	123,106	0	0	0	0	0	0	0.043
	LeapFrog Emerging Consumer Fund III, LP		Edinburgh	GBR	LeapFrog Investments		09/26/2017		22,347,807	34,558,138	34,558,138	4,106,625	0	0	0	0	(45,546)	3,435,095	5.380
	LONGREACH EDITH CO-INVEST		George Town	CYM	Longreach Management Corp.		10/16/2007		3,240,953	1,835,298	1,835,298	(6,286)	0	0	0	84,566	0	0	12.500
	LS Polaris Innovation Fund, L.P.		Boston	MA	LS Polaris		10/30/2017		35,029,285	29,706,067	29,706,067	(5,701,412)	0	0	0	0	0	680,000	39.600
	LS Power Equity Partners IV, L.P.		New York	NY	LS Power Equity Partners		06/07/2019		27,120,146	77,215,779	77,215,779	16,518,783	0	0	0	0	17,654,629	4,784,552	2.231
	LS Power Fund V Feeder 1, L.P.		New York City	NY	LS Power Equity Partners		12/01/2023		22,206,360	33,709,907	33,709,907	11,049,761	0	0	0	0	(272,233)	26,002,098	12.806
	Marlin Equity V LP		Hermosa Beach	CA	Marlin Equity Partners		02/20/2018		15,051,146	28,557,772	28,557,772	386,873	0	0	0	0	1,360,903	3,560,438	1.446
	New Mountain Partners III, L.P.		New York	NY	New Mountain Capital, LLC		09/25/2007		860,032	701,984	701,984	(2,329)	0	0	0	0	0	686,681	0.361
	NEW VERNON INDIA (CAYMAN) FUND II		Jersey City	NJ	New Vernon Management LLC		01/01/2008		0	53,041	53,041	2,737	0	0	0	0	0	0	0.107
	NGP Natural Resources XII, L.P.		Irving	TX	NGP		01/16/2019		56,875,146	71,850,903	71,850,903	(1,018,371)	0	0	0	0	8,761,440	8,367,767	2.910
	NLV- II SPV 1, L.P.		New York City	NY	New Leaf Venture Partners		02/07/2024		2,702,800	1,698,699	1,698,699	(31,535)	0	0	0	0	0	108,984	2.368
	Oakley Capital Origin II-B1 SCSp		London	GBR	Oakley Capital		09/23/2023		5,037,909	6,064,823	6,064,823	(167,190)	0	0	0	0	195,546	694,884	28,010,633	5.740
	Oakley Capital V-B1 SCSp		London	GBR	Oakley Capital		03/08/2022		27,410,593	40,699,592	40,699,592	(943,282)	0	0	0	4,904,685	0	30,653,145	3.310
	Oakley Capital VI-B1 SCSp		London	GBR	Oakley Capital		02/05/2025		4,740,084	7,178,976	7,178,976	2,185,958	0	0	0	252,934	(3,764,031)	69,239,700	1.444
	Odyssey Investment Partners Fund VI, LP		New York City	NY	Odyssey Investment Partners		04/17/2020		22,788,987	36,782,783	36,782,783	3,924,191	0	0	0	0	8,963,753	4,972,378	1.390
	PASCAL ULTIMATE HOLDINGS, LP (Dwyer Instruments, Inc)		San Francisco	CA	Arcline Investment Management LP		07/21/2021		54,543	136,525	136,525	0	0	0	0	0	0	0	0.010
	Permira VIII - 1 SCSP		London	GBR	Permira		03/17/2023		32,748,028	46,047,798	46,047,798	5,628,116	0	0	0	4,143,021	(897,839)	28,530,175	0.345
	Platinum Equity Small Cap Fund II, L.P.		Beverly Hills	CA	Platinum Equity, LLC		02/27/2024		5,246,365	7,015,743	7,015,743	1,672,541	0	0	0	1,821,926	22,774,728	1.315	
	Polaris Healthcare Technology Opportunities Fund, L.P.		Boston	MA	Polaris Venture Partners		07/10/2020		8,622,000	8,387,329	8,387,329	377,519	0	0	0	0	(14,400)	0	11.300
	Polaris Partners IX, L.P.		Boston	MA	Polaris Venture Partners		12/19/2019		9,577,000	10,102,285	10,102,285	(683,885)	0	0	0	0	(20,000)	20,000	2.424

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Pontifax Late Stage Fund L.P.		Herzliya Pituach	ISR	Pontifax Management		12/06/2018		13,298,781	10,955,899	10,955,899	(8,051,167)	0	0	0	0	883,739	1,750,000	99.996
	Pontifax Medison Finance (Cayman) L.P.		Herzliya Pituach	ISR	Pontifax Management		04/26/2019		1,791,012	1,467,000	1,467,000	1,305,554	0	1,963,334	0	0	422,260	10,580,000	51.004
	PRESIDIO PARTNERS 2007, L.P. (FKA CMEA VENTURES VII, L.P.(NY))		San Francisco	CA	CMEA Capital		12/28/2007		2,953,422	1,734,148	1,734,148	(596,088)	0	0	0	0	0	0	2.307
	SASOF V LP		Miami	FL	Carlyle Group		05/18/2020		10,611,407	12,214,726	12,214,726	(650,552)	0	0	0	0	4,934,359	3,568,658	2.458
	SAW MILL CAPITAL, L.P.		Briarcliff Manor	NY	Saw Mill Capital, LLC		08/17/2007		0	44,700	44,700	(34,426)	0	0	0	0	0	1,297,584	5.538
	Seidler Equity Partners VIII, L.P.		Marina del Rey	CA	Seidler Kutsenda Management Company		04/11/2023		22,824,000	24,251,323	24,251,323	1,804,644	0	0	0	0	(658,323)	19,017,000	3.600
	SERENGETI OPPORTUNITIES PARTNERS L.P. (FKA SERENGETI PARTNERS)		Los Angeles	CA	Serengeti Associates, LP		08/30/2007		0	180,085	180,085	(134,477)	0	0	0	0	0	0	0.341
	Stage One Venture Capital Fund III, L.P.		Herzliya Pituach	ISR	StageOne Ventures		01/12/2018		496,739	7,126,501	7,126,501	1,343,495	0	0	0	0	(182,533)	2,047,543	11.557
	STARK INVESTMENTS LP		ST. FRANCIS	WI	Stark Onshore Management, LLC		03/31/2008		0	264,660	264,660	145,015	0	0	0	0	0	0	6.434
	Sterling Group Partners V, L.P.		Houston	TX	Sterling Group		08/18/2021		10,447,395	12,454,474	12,454,474	(3,259,386)	0	0	0	0	5,614,967	10,353,052	0.750
	SV7 Impact Medicine Fund L.P.		London	GBR	SV Health Managers LLP		10/29/2019		5,934,200	8,503,996	8,503,996	660,602	0	0	0	0	36,945	2,422,519	3.780
	Sverica Capital Partners VI-A L.P.		Boston	MA	Sverica Capital Management		09/21/2023		12,256,234	13,215,260	13,215,260	483,231	0	0	0	0	0	36,784,736	9.187
	Synova Fund V LP		London	GBR	Synova LLP		11/09/2022		10,311,824	14,883,441	14,883,441	3,404,979	0	0	0	0	(929,967)	20,020,151	2.860
	Tenzing Belay L.P.		London	GBR	Tenzing		07/20/2022		2,404,865	4,798,811	4,798,811	2,125,131	0	0	0	0	268,815	(73,706)	3,592,409	4.800
	Tenzing Private Equity II LP		London	GBR	Tenzing		09/24/2021		7,228,358	11,990,939	11,990,939	4,029,414	0	0	0	0	733,167	(169,421)	2,477,463	2.420
	Tenzing Private Equity III LP		London	GBR	Tenzing		05/23/2023		18,167,939	21,378,317	21,378,317	1,490,099	0	0	0	0	806,550	(2,733,308)	43,973,423	5.500
	Think Investments Fund, LP		San Francisco	CA	Think Investments LLC		01/02/2014		0	25,818,545	25,818,545	(18,502,293)	0	0	0	0	0	0	1.801
	Thoma Bravo Fund XIII, L.P.		San Francisco	CA	THOMA BRAVO, LLC		02/13/2019		36,606,926	59,156,139	59,156,139	(2,636,947)	0	0	0	0	4,959,356	3,857,096	0.856
	Thoma Bravo Fund XIV, L.P.		San Francisco	CA	THOMA BRAVO, LLC		04/14/2021		30,575,551	32,222,516	32,222,516	(3,205,946)	0	0	0	0	3,802,923	3,801,047	0.406
	Thoma Bravo Fund XV-P, L.P.		San Francisco	CA	THOMA BRAVO, LLC		06/09/2022		37,891,383	50,160,949	50,160,949	2,632,625	0	0	0	0	2,531,783	4,233,038	0.478
	Thompson Street Capital Partners V, L.P.		St. Louis	MO	Thompson Street Capital Partners		05/10/2018		22,054,614	29,205,165	29,205,165	(8,194,736)	0	0	0	0	4,980,155	10,951,981	3.900
	Thompson Street Capital Partners VI, L.P.		St. Louis	MO	Thompson Street Capital Partners		04/01/2022		14,955,484	17,358,257	17,358,257	1,452,952	0	0	0	0	(245,589)	4,637,350	2.391
	Tiger Global Private Investment Partners IX, L.P.		New York	NY	Tiger Global Management, LLC		11/14/2014		5,505,964	9,448,834	9,448,834	(960,737)	0	0	0	0	1,512,782	500,000	0.994
	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS V		New York	NY	Tiger Global Management, LLC		01/22/2008		1,731,356	3,862,790	3,862,790	(157,175)	0	0	0	0	365,930	0	0.694
	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS VII, LP		New York	NY	Tiger Global Management, LLC		06/01/2014		9,101,423	10,710,903	10,710,903	(756,387)	0	0	0	0	0	0	1.456
	Tiger Global Private Investment Partners X, LP		New York	NY	Tiger Global Management, LLC		11/23/2015		13,332,929	27,446,020	27,446,020	(313,677)	0	0	0	0	86,294	0	0.905
	TorQuest Partners Fund (International) VI, L.P.		Ontario	CAN	TorQuest		02/23/2023		2,505,237	2,445,635	2,445,635	(60,751)	0	0	0	126,440	(326,366)	11,629,374	0.880
	Towerbrook Investors III, L.P.		George Town	CYM	TowerBrook Capital Partners, L.P.		08/12/2008		31,205	35,221	35,221	4,016	0	0	0	0	0	0	0.453
	TPG AXON PARTNERS		New York	NY	TPG		09/30/2005		1,515,192	3,033,482	3,033,482	173,395	0	0	0	0	0	0	1.190
	TPG PARTNERS IV LP		Fort Worth	TX	TPG		12/08/2004		161,074	226,653	226,653	118,005	0	0	0	0	0	425,361	1.724
	Trident VIII, L.P.		Greenwich	CT	Stone Point Capital LLC		04/07/2020		10,584,708	16,641,969	16,641,969	(542,232)	0	0	0	0	1,360,813	1,621,093	0.328
	Trinity Hunt Partners VII, L.P.		Dallas	TX	Trinity Hunt Management		02/05/2024		11,195,901	15,970,937	15,970,937	4,647,666	0	0	0	0	(1,014,612)	17,312,462	4.290
	TSG8 L.P.		San Francisco	CA	TSG Consumer Partners		12/14/2018		14,580,345	17,060,928	17,060,928	1,983,406	0	0	0	0	(214,469)	923,233	0.786
	TSG9 L.P.		Larkspur	CA	TSG Consumer Partners		01/23/2023		20,219,822	22,424,921	22,424,921	1,278,111	0	0	0	0	(1,022,635)	21,272,815	1.361
	Vista Equity Partners Fund VI, L.P.		Austin	TX	Vista Equity Partners		03/02/2016		14,308,670	26,778,398	26,778,398	(1,859,750)	0	0	0	0	1,056,965	2,731,323	0.244
	Vista Equity Partners III, LP		San Francisco	CA	Vista Equity Partners		10/03/2007		0	80,570	80,570	(1,296,373)	0	0	0	0	1,196,056	2,134,791	1.736
	GS CAPITAL PARTNERS VI		New York	NY	GS CAPITAL PARTNERS VI		02/20/2007		0	0	0	(162,371)	0	0	0	0	114,600	0	0.000
	Hg Genesis 11 A L.P.		London		Hg Genesis 11 A L.P.		06/20/2025		0	0	0	0	0	0	0	0	0	46,978,000	0.005
	Hg Mercury 5 A L.P.		London		Hg Mercury 5 A L.P.		10/31/2025		0	0	0	0	0	0	0	0	0	11,744,500	0.003
	Inflexion Buyout Fund VII (No. 1) Limited Partnership		London		Inflexion Buyout Fund VII (No. 1) Limited Partnership		12/18/2025		0	0	0	0	0	0	0	0	0	58,722,500	0.013
	Ufenau VIII Asset Light, SLP		Schwyz		Ufenau VIII Asset Light, SLP		05/30/2025		0	0	0	0	0	0	0	0	0	58,722,500	0.024
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									2,344,239,271	3,279,252,226	3,279,252,226	71,583,096	0	14,679,265	0	40,761,092	228,312,382	1,698,619,603	XXX
	AGL Alternative Holdings, LLC		Wilmington	DE	Corebridge Deco Fund II LLC		12/14/2023		725,971,941	770,220,038	770,220,038	41,070,532	0	0	0	0	14,999,406	0	100.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	SunAmerica Asset Management LLC		Los Angeles	CA	SUNAMERICA INVESTMENT, INC.		01/01/2015		40,060,048	24,172,527	24,172,527	3,598,092	0	0	0	0	46,000,000	0	100.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									766,031,989	794,392,565	794,392,565	44,668,623	0	0	0	0	60,999,406	0	XXX
	Arable Topco LP (12220 Carolina Logistics Drive (NNN)		New York	NY	Blackstone Group		08/13/2025		11,907,641	11,950,946	11,950,946	43,305	0	0	0	0	0	370,152	47.100
	Barrel TopCo LP (Amazon Buford)		Buford	GA	Blackstone Group		06/14/2023		10,993,360	14,873,811	14,873,811	3,043,374	0	0	0	0	0	0	38.390
	Bird Topco LP (UPS Boston (NNN)		New York	NY	Blackstone Group		09/02/2025		4,847,766	4,769,943	4,769,943	(77,823)	0	0	0	0	77,823	0	38.500
	Blackstone Property Partners Abacus Co-Investment 2 L.P.		New York	NY	Blackstone Group		08/04/2022		20,287,313	23,151,632	23,151,632	(491,790)	0	0	0	0	(315,269)	3,562,241	9.310
	Blackstone Real Estate Partners X L.P.		New York City	NY	Blackstone Group		03/23/2023		18,344,290	22,226,571	22,226,571	1,939,971	0	0	0	0	(231,300)	31,107,429	0.167
	BREP V		New York	NY	Blackstone Group		01/24/2006		0	108,912	108,912	(9,058)	0	0	0	0	725,699	365,230	1.651
	Cabin TopCo LP (Home Depot)		Perris	CA	Blackstone Group		12/07/2023		20,387,597	22,893,574	22,893,574	1,618,917	0	0	0	0	0	0	47.250
	Carlyle Property Investors L.P.		Washington, DC	DC	Carlyle Group		07/01/2019		118,585,624	157,083,590	157,083,590	266,085	0	0	0	0	3,515,340	0	2.446
	Carlyle Realty Partners VIII		Washington, DC	DC	Carlyle Group		12/13/2018		17,275,595	26,672,508	26,672,508	(3,849,672)	0	0	0	0	899,235	54,513,297	1.540
	Innovation TopCo LP (MIT Life Sciences)		New York	NY	Blackstone Group		08/01/2024		44,560,421	49,837,053	49,837,053	5,276,632	0	0	0	0	909,200	0	45.460
	Lightbulb TopCo LP (FedEx)		Edgeboro	NJ	Blackstone Group		06/14/2023		19,488,418	23,703,735	23,703,735	2,932,345	0	0	0	0	0	0	45.840
	Neutrino TopCo LP (Amazon NNN)		Dulles	VA	Blackstone Group		01/10/2023		14,947,821	20,398,865	20,398,865	2,046,357	0	0	0	0	0	0	36.050
	Rainier TopCo LP (Harrison St.)		New York	NY	Blackstone Group		09/23/2024		16,063,556	17,284,528	17,284,528	1,223,528	0	0	0	0	0	0	49.000
	Truck TopCo LP (AutoZone NNN)		Ontario	CA	Blackstone Group		02/23/2023		11,417,131	8,509,471	8,509,471	(1,009,978)	0	0	0	0	0	0	32.020
	Turtle Cove TopCo LP (Black Chamber)		New York	NY	Blackstone Group		12/04/2024		24,896,717	26,807,637	26,807,637	1,910,920	0	0	0	0	0	236,251	28.860
	TPG Real Estate Partners II, L.P.		New York	NY	TPG Real Estate Partners II, L.P.		09/30/2015		0	0	0	245,648	0	0	0	0	362,899	1,514,268	0.001
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									354,003,250	430,272,776	430,272,776	15,108,761	0	0	0	0	5,943,627	91,668,867	XXX
	Bayshore Shopping Center JV LLC		Glendale	WI	Corebridge Global Real Estate Investment Corp		09/30/2019		37,289,302	23,568,056	23,568,056	(3,976,326)	0	0	0	0	0	0	25.500
	Branch Retail Partners II, LP.		New York	NY	Corebridge Global Real Estate Investment Corp		08/31/2022		10,731,258	(1,523,637)	(1,523,637)	1,247,871	0	0	0	0	538,790	0	8.620
	Corebridge Bartlett Investor II LLC.		New York	NY	Corebridge Global Real Estate Investment Corp		08/31/2022		639,132	834,211	834,211	791,576	0	912,119	0	0	68,756	0	8.620
	Corebridge Europe Real Estate Fund I S.C.SP		London		Corebridge Global Real Estate Investment Corp		11/27/2018		0	11,618,635	11,618,635	61,516	0	0	0	765,001	0	52,515,257	29.000
	Corebridge Europe Real Estate Fund II LR Feeder, LLC		New York	NY	Corebridge Global Real Estate Investment Corp		03/13/2019		123,269,979	133,870,258	133,870,258	(5,531,830)	0	0	0	15,010,209	285,577	46,341,687	51.441
	Corebridge Papermill Investor II LLC.		New York	NY	Corebridge Global Real Estate Investment Corp		08/31/2022		1,161,314	1,000,881	1,000,881	57,201	0	0	0	0	72,288	0	8.620
	Corebridge REI LB Southeast Industrial Joint Venture, LP.		Stephenson	VA	Corebridge Global Real Estate Investment Corp		07/01/2021		50,137,129	71,183,198	71,183,198	1,441,496	0	0	0	0	1,828,864	0	24.900
	Corebridge U.S. LT Apartments JV, LP.		New York	NY	Corebridge Global Real Estate Investment Corp		08/31/2021		19,598,944	29,122,475	29,122,475	543,270	0	0	0	0	612,478	0	7.880
	Corebridge U.S. Real Estate Fund I, LP		New York	NY	Corebridge Global Real Estate Investment Corp		11/01/2018		20,290,672	(30,543,188)	(30,543,188)	7,777,167	0	0	0	0	0	84,306,654	24.000
	Corebridge U.S. Real Estate Fund II, LP		New York	NY	Corebridge Global Real Estate Investment Corp		12/30/2018		179,970,255	51,608,714	51,608,714	3,355,106	0	0	0	0	0	71,215,241	25.000
	Corebridge U.S. Real Estate Fund III, LP		New York	NY	Corebridge Global Real Estate Investment Corp		01/02/2019		0	77,537,441	77,537,441	(26,476,443)	0	0	0	0	13,620,793	48,091,240	34.500
	Corebridge U.S. Real Estate Fund IV Development Sidecar LP		New York City	NY	Corebridge Global Real Estate Investment Corp		09/01/2021		58,374,627	66,138,359	66,138,359	3,111,897	0	0	0	0	0	16,572,823	46.570
	Corebridge U.S. Real Estate Fund IV, LP		New York City	NY	Corebridge Global Real Estate Investment Corp		07/26/2021		137,281,808	166,947,549	166,947,549	2,967,703	0	0	0	0	0	51,165,121	33.170
	Corebridge U.S. Real Estate Fund V (A), LP		Jersey City	NJ	Corebridge Global Real Estate Investment Corp		01/02/2025		0	(2,342,721)	(2,342,721)	(2,342,721)	0	0	0	0	0	175,000,000	67.308
	GRE LB Industrial Joint Venture II, LP		Winchester	VA	Corebridge Global Real Estate Investment Corp		11/12/2021		34,870,138	29,149,792	29,149,792	(3,136,091)	0	0	0	0	1,627,338	661,908	65.100
	Kite Stratford Owner, LLC		Wilmington	DE	Corebridge Global Real Estate Investment Corp		12/30/2024		22,523,886	25,138,550	25,138,550	(7,130,628)	0	0	0	0	0	0	69.800

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	SA Affordable Housing LLC		Los Angeles	CA	SUNAMERICA INVESTMENT, INC.		12/31/2013		60,706,212	65,360,970	65,360,970	(89,299,938)	0	0	0	0	0	0	100.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									756,844,656	718,669,543	718,669,543	(116,539,175)	0	912,119	0	15,775,211	18,654,883	545,869,930	XXX
	Nebula REIT LLC (Harvest Small Business Loans)		New York	NY	Blackstone Group		11/26/2025		68,832,967	69,233,442	69,233,442	400,475	0	0	0	0	(400,475)	91,167,033	32.309
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									68,832,967	69,233,442	69,233,442	400,475	0	0	0	0	(400,475)	91,167,033	XXX
	Corebridge Commercial Real Estate Lending Holdings, LLC		Wilmington	DE	Corebridge Commercial Real Estate Lending Holdings, LLC		12/01/2021		(17,646,557)	7,332	7,332	(213)	0	0	0	0	0	0	99.000
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									(17,646,557)	7,332	7,332	(213)	0	0	0	0	0	0	XXX
	Carlyle Credit Opportunities Fund, L.P.		Washington, DC	DC	Carlyle Group		04/26/2019		15,183,891	45,605,064	45,605,064	3,705,390	0	0	0	0	413,451	18,932,105	4.210
	HPS Mezzanine Partners 2019, L.P.		New York City	NY	HPS Investment Partners, LLC		08/28/2019		15,735,823	21,134,152	21,134,152	548,977	0	0	0	0	1,232,423	4,743,480	0.988
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated									30,919,714	66,739,216	66,739,216	4,254,367	0	0	0	0	1,645,874	23,675,585	XXX
	Bayshore PII Company LLC		Glendale	WI	Corebridge Global Real Estate Investment Corp		09/30/2019		7,686,500	9,449,698	9,449,698	0	0	0	0	0	0	0	51.000
	Bayshore Shopping Center JV LLC (Realized Loss)		Glendale	WI	Corebridge Global Real Estate Investment Corp		09/30/2019		(11,220,000)	(11,220,000)	(11,220,000)	0	0	6,120,000	0	0	0	0	0.000
	Freshwater RTC Holdings LLC		New York	NY	Blackstone Group		04/05/2024		1,786,490	(326,010)	(326,010)	0	0	0	0	0	0	0	100.000
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated									(1,747,010)	(2,096,313)	(2,096,313)	0	0	6,120,000	0	0	0	0	XXX
401378-AB-0	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	1.D	06/16/2014		28,027,384	24,274,286	28,043,899	0	268	0	0	0	1,596,807	0	0.000
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	1.D	01/17/2017		31,701,206	26,696,606	31,720,215	0	(275,719)	0	0	0	1,569,508	0	0.000
401378-AD-6	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA	1.D	01/14/2020		2,471,300	1,680,398	2,472,611	0	41	0	0	0	92,500	0	0.000
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	07/01/2013		699,885	622,687	628,311	0	(7,720)	0	0	0	42,068	0	0.000
575767-AK-4	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	04/08/2015		26,774,919	20,934,475	26,825,038	0	(5,223)	0	0	0	1,244,250	0	0.000
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	03/20/2017		24,377,265	18,271,089	24,331,196	0	(11,306)	0	0	0	1,114,750	0	0.000
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D	10/11/2019		30,795,490	19,919,030	30,796,406	0	653	0	0	0	1,169,936	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G	07/10/2018		10,500,000	8,929,572	10,500,000	0	0	0	0	0	551,250	0	0.000
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	09/04/2002		15,140,097	17,006,268	14,822,163	0	(33,613)	0	0	0	1,204,500	0	0.000
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	07/10/2003		9,482,320	9,058,903	8,645,387	0	(69,078)	0	0	0	630,000	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	11/06/2013		45,476,070	42,978,647	41,574,599	0	(447,731)	0	0	0	3,000,000	0	0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G	04/16/2014		32,144,836	26,467,530	31,812,976	0	(66,997)	0	0	0	1,485,000	0	0.000
64952G-AE-8	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.D	05/05/2006		1,939,480	2,124,248	1,973,031	0	2,420	0	0	0	117,500	0	0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.D	04/30/2013		16,392,376	13,597,289	14,890,325	0	(185,143)	0	0	0	957,352	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.D	04/01/2019		23,809,118	18,499,049	23,802,506	0	(4,203)	0	0	0	1,051,312	0	0.000
64952G-AT-5	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.D	06/30/2021		2,975,437	1,940,948	2,936,829	0	(9,192)	0	0	0	98,062	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D	03/29/2010		33,118,797	29,759,330	31,399,635	0	(180,968)	0	0	0	1,689,152	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D	09/21/2017		25,929,019	20,598,397	26,010,617	0	8,582	0	0	0	980,557	0	0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.D	09/20/2019		19,537,157	13,518,030	19,519,591	0	(3,811)	0	0	0	700,350	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	1.D	04/06/2010		17,235,187	16,639,019	16,369,234	0	(131,297)	0	0	0	1,253,619	0	0.000
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	1.D	09/15/2014		37,797,705	33,393,083	37,546,817	0	(36,646)	0	0	0	1,794,968	0	0.000
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER	1.D	05/03/2017		52,798,600	43,748,279	52,833,682	0	(3,957)	0	0	0	2,263,100	0	0.000
2799999. Surplus notes - unaffiliated									489,123,647	410,657,163	479,455,068	0	(1,460,640)	0	0	0	24,606,541	0	XXX
05971P-AB-4	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC			CYM	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC	3.C	06/20/2019		5,000,000	5,138,515	5,000,000	0	0	0	0	0	375,000	0	0.000
05973K-AA-5	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC			MEX	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC	3.C	11/17/2021		3,500,000	3,474,664	3,474,664	(25,336)	523,075	0	0	0	205,625	0	0.000
62879N-AA-5	NBK TIER 1 LTD			ARE	NBK TIER 1 LTD	2.C	02/18/2021		10,750,000	10,552,491	10,552,491	(197,509)	0	0	0	0	389,688	0	0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP_BND		---	US	BANK OF AMERICA CORP SENIOR CORP_BND	1.C	03/12/2019		14,500,000	12,209,750	14,500,000	0	0	0	0	0	313,925	0	0.000
2999999. Capital notes - unaffiliated									33,750,000	31,375,420	33,527,155	(222,845)	523,075	0	0	0	1,284,238	0	XXX
	90 Long Acre		London	GBR			03/28/2022		124,724,238	132,045,057	130,757,433	10,048	682,601	0	(676,334)	8,123,491	9,234,079	15,319,626	0.000
	Silver (BREDS)		Various	AUS			06/20/2022		251,465,637	242,520,908	241,866,495	0	0	0	0	17,300,790	15,760,879	0	0.000
	EDGE		London	GBR			07/26/2022		71,777,612	77,480,147	76,783,617	100,599	848,689	0	(565,306)	3,966,238	5,393,048	29,657,055	0.000
	Palomino Business Park		Norco	CA			03/25/2022		60,375,917	60,367,355	60,375,917	0	58,241	0	0	0	4,220,846	2,096,883	0.000
	123 Mission Street		San Francisco	CA			11/16/2022		30,913,153	30,906,866	30,913,153	154,312	0	0	0	0	4,569,766	0	0.000
	Society Nashville		NY	NY			04/04/2024		59,835,385	60,158,210	59,835,385	(26,151)	269,732	0	(100,360)	0	4,054,863	14,156,407	0.000
	Project Jupiter		Cranbury	NJ			03/05/2025		82,986,143	82,945,683	82,986,143	0	(50,267)	0	0	0	4,680,310	0	0.000
	Project Jupiter		Cranbury	NJ			03/05/2025		14,119,766	14,117,825	14,119,766	0	(5,034)	0	0	0	542,371	0	0.000
	The Kent Condominiums		NEW YORK	NY			02/08/2024		48,031,634	33,702,962	48,031,634	0	239,476	0	0	0	4,037,556	24,470	0.000
	Project Chariot		Various	NY			07/25/2025		73,291,521	73,101,522	73,291,521	0	(53,171)	0	0	0	2,156,771	10,426,949	0.000
	Lofty and Standard		NEW YORK	NY			10/03/2025		42,926,272	31,353,344	42,926,272	0	23,751	0	0	0	699,021	44,159,981	0.000
	200 Douglass		NEW YORK	NY			12/10/2025		6,845,247	7,063,089	6,845,247	0	0	0	0	0	28,676	92,915,000	0.000
3199999. Collateral loans - unaffiliated									867,292,526	845,762,967	868,732,583	238,808	2,014,019	0	(1,342,000)	29,390,519	55,378,186	208,756,371	XXX
	Crimson – AGL		Pembroke				10/06/2020		32,328,298	36,975,006	32,328,298	0	0	0	0	0	2,803,193	0	0.000
3299999. Collateral loans - affiliated									32,328,298	36,975,006	32,328,298	0	0	0	0	0	2,803,193	0	XXX
	Carlyle Credit Opportunities Fund III Private Securitization Vehicle Feeder, L.P.		Washington, DC	DC	Carlyle Credit Opportunities Fund III Private Securitization Vehicle Feeder, L.P.		11/27/2023		14,307,870	17,861,346	17,861,346	1,950,026	0	0	0	0	203,104	14,744,263	0.235
03331R-AE-4	ANCHORAGE CREDIT FUNDING LTD A SUB ABS_ABS		---	CYM	ANCHORAGE CREDIT FUNDING LTD A SUB ABS_ABS		04/21/2022		827,282	608,688	608,688	(218,594)	314,818	0	0	0	61,095	0	0.000
67080#-AB-4	NUVEEN CPACE LENDING RN FEEDER FD I LLC		---	US	NUVEEN CPACE LENDING RN FEEDER FD I LLC		08/07/2023		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0.000
67080#-AB-8	NUVEEN CPACE LENDING RN FEEDER FD I LLC		---	US	NUVEEN CPACE LENDING RN FEEDER FD I LLC		05/23/2024		2,400,000	2,400,000	2,400,000	0	0	0	0	0	0	0	0.000
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated									22,535,152	25,870,034	25,870,034	1,731,432	314,818	0	0	0	264,199	14,744,263	XXX
6899999. Total - unaffiliated									4,298,022,604	5,243,900,374	5,333,475,624	81,558,708	2,332,185	14,679,265	(1,342,000)	71,491,491	320,592,368	2,128,772,426	XXX
6999999. Total - affiliated									1,535,811,375	1,547,948,133	1,543,301,425	(71,870,764)	0	7,032,119	0	15,775,211	82,457,482	545,869,930	XXX
7099999 - Totals									5,833,833,979	6,791,848,507	6,876,777,050	9,687,944	2,332,185	21,711,384	(1,342,000)	87,266,701	403,049,849	2,674,642,355	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	27,270,619	1B ..$	0	1C ..$	14,500,000	1D ..$	372,099,943	1E ..$ 0 1F ..$ 0 1G ..$ 107,355,125
1B	2A ...$	0	2B ..$	27,315,313	2C ..$	18,235,598			
1C	3A ...$	0	3B ..$	0	3C ..$	9,474,517			
1D	4A ...$	0	4B ..$	15,577,174	4C ..$	0			
1E	5A ...$	1,336,533	5B ..$	0	5C ..$	0			
1F	6 .....$	0							

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
59980C-AK-9	MCMLT 2017-3 B3 - RMBS	---	US	MCMLT 2017-3 B3 - RMBS	09/19/2023		0	14,408,026	0	0.000
61773P-AG-6	MSC 2021-PLZA C - CMBS	---	US	MSC 2021-PLZA C - CMBS	11/05/2021		0	9,232,023	0	0.000
63874R-AJ-0	NCMS 19NEMA D - CMBS	---	US	NCMS 19NEMA D - CMBS	03/22/2019		0	22,132,186	0	0.000
74928X-AR-2	RBSSP 2009-6 2A2 - CMO/RMBS	---	MD	RBSSP 2009-6 2A2 - CMO/RMBS	01/26/2017		0	6,869,004	0	0.000
36228C-VG-5	GSMS 2005-ROCK J - CMBS	---	NY	GSMS 2005-ROCK J - CMBS	05/17/2005		0	14,862,444	0	0.000
05533C-BG-2	BCAP 2010-RR6 2AJ - CMO/RMBS	---	NY	BCAP 2010-RR6 2AJ - CMO/RMBS	02/08/2017		0	2,662,491	0	0.000
07383U-GB-5	PRIME 2004-CL1A B1 - CMO/RMBS	---	NY	PRIME 2004-CL1A B1 - CMO/RMBS	02/20/2004		0	1,369,548	0	0.000
36192R-AJ-1	GSMS 2012-BWTR C - CMBS	---	DE	GSMS 2012-BWTR C - CMBS	01/28/2013		0	4,000,000	0	0.000
50184B-AL-2	LCCM 2013-GCP C - CMBS	---	NY	LCCM 2013-GCP C - CMBS	03/08/2013		0	1,274,043	0	0.000
682439-AU-8	AACMT 2005-C6 H - CMBS	---	US	AACMT 2005-C6 H - CMBS	12/22/2006		0	1,604,489	0	0.000
74928U-BZ-9	RBSSP 2009-12 182 - CMO/RMBS	---	NY	RBSSP 2009-12 182 - CMO/RMBS	12/08/2017		0	2,471,471	0	0.000
026930-AA-5	AHMA 2007-2 A1 - RMBS	---	NY	AHMA 2007-2 A1 - RMBS	09/27/2017		0	1,225,842	0	0.000
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							0	82,111,566	0	XXX
89173U-AH-0	TPMT 2017-4 B4 - RMBS	---	US	TPMT 2017-4 B4 - RMBS	04/03/2024		0	22,712,720	0	0.000
Z91CLF-BZ-1	CANARY WHARF FINANCE CWHARF_2B SUB SUB_CMBS	---	IRL	PORT TRANSFER	12/01/2025		0	28,376,764	0	0.000
Z945YU-F1-7	EUROPEAN LOAN CONDUIT EURO_33X SENIOR_CMBS	---	IRL	EUROPEAN LOAN CONDUIT EURO_33X SENIOR_CMBS	03/31/2020		0	1,573,837	0	0.000
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							0	52,663,322	0	XXX
	Advent International GPE X L.P.	Boston	MA	Advent International	09/23/2022		0	3,276,430	0	0.414
	AEA Investors Fund VII LP	New York	NY	AEA Investors, Inc.	11/04/2019		0	560,258	0	1.029
	AEA Investors Fund VIII LP	New York City	NY	AEA Investors, Inc.	05/11/2022		0	5,038,546	0	0.921
	AlpInvest Falcon SCF I, L.P.	New York	NY	Carlyle Group	07/01/2023		0	(11,407,763)	0	54.863
	Altaris Health Partners V, L.P.	New York	NY	Altaris Capital Partners, LLC	04/21/2021		0	7,341,379	0	1.472
	American Industrial Partners Capital Fund VIII, L.P.	New York City	NY	AIP, LLC	09/21/2023		0	1,283,135	0	0.590
	American Securities Partners VIII, L.P.	New York	NY	American Securities Capital Partners, L.P.	03/14/2018		0	1,702,419	0	0.714
	Atlas Capital Resources III LP	Greenwich	CT	Atlas Holdings LLC	04/03/2019		0	2,319,425	0	1.858
	Aurelius Opportunities V, S.C.A. SICAV RAIF	London	GBR	Aurelius Group	06/17/2025		124,293	0	0	4.475
	Blackstone Capital Partners IX, L.P.	New York City	NY	Blackstone Group	11/30/2022		0	1,027,813	0	0.235
	Blackstone Capital Partners VIII L.P.	New York	NY	Blackstone Group	02/26/2021		0	3,895,074	0	0.118
	Blackstone Life Sciences V L.P.	Cambridge	MA	Blackstone Group	04/03/2020		0	1,328,238	0	0.250
	Carlyle Alternative Opportunities Fund, L.P.	Washington, DC	DC	Carlyle Group	12/14/2018		0	1,086,982	0	63.013
	Carlyle ETPE Alternative Opportunities Fund, L.P.	Washington, DC	DC	Carlyle Group	09/30/2019		0	58,578	0	81.254
	Carlyle Europe Partners V, S.C.Sp.	Bitbourg	LUX	Carlyle Group	02/21/2019		0	320,950	0	1.820
	Carlyle Japan International Partners IV, L.P.	Washington, DC	DC	Carlyle Group	02/19/2021		0	4,751,367	0	1.980
	Carlyle Partners VIII, L.P.	Washington, DC	DC	Carlyle Group	06/19/2022		0	30,089,263	0	1.640
	CBPE Capital Fund IX A	London	GBR	CBPE Capital	03/31/2020		0	21,457,058	0	5.450
	CBPE Capital Fund X LP	London	GBR	CBPE Capital	01/15/2021		0	68,302,998	0	10.700
	CBPE Fund XI LP	London	GBR	CBPE Capital	03/27/2025		0	4,455,497	0	8.400
	Clarus IV - A LP	Cambridge	MA	Blackstone Group	02/23/2018		0	(27,582)	0	4.849
	Epiris Fund III (B) L.P.	London	GBR	Epiris LLP	11/23/2022		0	11,014,463	0	5.740
	EQT Infrastructure VI (No.2) USD SCSp	Stockholm	SWE	EQT Fund Management	01/24/2024		0	7,109,756	0	0.627
	Five Elms VI Q, L.P.	Kansas City	MO	Five Elms Capital Management, LLC	09/01/2023		0	8,396,723	0	2.893
	GCP Fund VI LP	London	GBR	Growth Capital Partners LLP	06/30/2025		0	533	0	9.730
	General Atlantic Investment Partners 2023, L.P.	New York City	NY	General Atlantic	11/03/2023		0	8,624,071	0	1.532
	General Atlantic Partners (Bermuda) IV, L.P. (2020)	New York City	NY	General Atlantic	09/04/2020		0	1,938,080	0	0.157
	General Atlantic Partners 100, L.P.(2020 Commitment)	New York City	NY	General Atlantic	11/03/2020		0	950,543	0	0.161
	General Atlantic Partners AIV-1 A, L.P.(2020 Commitment)	Greenwich	CT	General Atlantic	09/29/2020		0	1,313,564	0	0.438
	Genstar Capital Partners XI, L.P.	San Francisco	CA	Genstar Capital Partners LLC	05/17/2023		0	1,314,333	0	0.285
	Grain Communications Opportunity Fund IV-A, L.P.	Washington DC	MD	Grain Management, LLC	12/22/2023		0	650,005	0	1.182
	GTCR Fund XIV/A&B LP	Chicago	IL	GTCR LLC	12/27/2022		0	3,370,697	0	0.604
	Hg Genesis 10 A L.P.	London	GBR	Hg Capital	06/27/2023		0	14,159,989	0	0.835
	Inflexion Buyout Fund VI (No. 1) Limited Partnership	London	GBR	Inflexion Private Equity Partners LLP	08/30/2022		0	42,977,520	0	2.400
	Inflexion Co-invest Grace Limited Partnership	London	GBR	Inflexion Private Equity Partners LLP	06/05/2024		0	423,370	0	10.000
	Inflexion Enterprise Fund VI (No. 1) LP	London	GBR	Inflexion Private Equity Partners LLP	06/26/2024		0	2,307,495	0	2.070
	Inflexion Partnership Capital Fund III (No. 1) LP	London	GBR	Inflexion Private Equity Partners LLP	05/30/2023		0	4,797,020	0	1.690

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Jade Equity Investors II, L.P	Los Angeles	CA	Leonard Green & Partners, L.P.	03/10/2022		0	1,916,766	0	0.967
	LS Power Equity Partners IV, L.P.	New York	NY	LS Power Equity Partners	06/07/2019		0	3,884,226	0	2.231
	LS Power Fund V Feeder 1, L.P.	New York City	NY	LS Power Equity Partners	12/01/2023		0	23,928,465	0	12.806
	Marlin Equity V LP	Hermosa Beach	CA	Marlin Equity Partners	02/20/2018		0	(15,322)	0	1.446
	NGP Natural Resources XII, L.P.	Irving	TX	NGP	01/16/2019		0	10,055,915	0	2.910
	NLV- II SPV 1, L.P.	New York City	NY	New Leaf Venture Partners	02/07/2024		0	30,144	0	2.368
	Oakley Capital Origin II-B1 SCSp	London	GBR	Oakley Capital	09/23/2023		0	5,037,909	0	5.740
	Oakley Capital VI-B1 SCSp	London	GBR	Oakley Capital	02/05/2025		0	4,740,084	0	1.444
	Odyssey Investment Partners Fund VI, LP	New York City	NY	Odyssey Investment Partners	04/17/2020		0	2,802,849	0	1.390
	Permira VIII - 1 SCSP	London	GBR	Permira	03/17/2023		0	11,549,193	0	0.345
	Platinum Equity Small Cap Fund II, L.P.	Beverly Hills	CA	Platinum Equity, LLC	02/27/2024		0	4,067,129	0	1.315
	Polaris Healthcare Technology Opportunities Fund, L.P.	Boston	MA	Polaris Venture Partners	07/10/2020		0	345,600	0	11.300
	Polaris Partners IX, L.P.	Boston	MA	Polaris Venture Partners	12/19/2019		0	380,000	0	2.424
	Pontifax Late Stage Fund L.P.	Herzliya Pituach	ISR	Pontifax Management	12/06/2018		0	250,000	0	99.996
	Seidler Equity Partners VIII, L.P.	Marina del Rey	CA	Seidler Kutsenda Management Company	04/11/2023		0	6,336,000	0	3.600
	Stage One Venture Capital Fund III, L.P.	Herzliya Pituach	ISR	StageOne Ventures	01/12/2018		0	481,559	0	11.557
	Sterling Group Partners V, L.P.	Houston	TX	Sterling Group	08/18/2021		0	127,181	0	0.750
	SV7 Impact Medicine Fund L.P.	London	GBR	SV Health Managers LLP	10/29/2019		0	981,904	0	3.780
	Sverica Capital Partners VI-A L.P.	Boston	MA	Sverica Capital Management	09/21/2023		0	8,044,632	0	9.187
	Synova Fund V LP	London	GBR	Synova LLP	11/09/2022		0	2,136,744	0	2.860
	Tenzing Belay L.P.	London	GBR	Tenzing	07/20/2022		0	2,404,865	0	4.800
	Tenzing Private Equity II LP	London	GBR	Tenzing	09/24/2021		0	8,718,041	0	2.420
	Tenzing Private Equity III LP	London	GBR	Tenzing	05/23/2023		0	8,498,954	0	5.500
	Thoma Bravo Fund XIV, L.P.	San Francisco	CA	THOMA BRAVO, LLC	04/14/2021		0	3,113,427	0	0.406
	Thoma Bravo Fund XV-P, L.P.	San Francisco	CA	THOMA BRAVO, LLC	06/09/2022		0	4,905,201	0	0.478
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners	04/01/2022		0	646,160	0	2.391
	TorQuest Partners Fund (International) VI, L.P.	Ontario	CAN	TorQuest	02/23/2023		0	2,505,237	0	0.880
	Trinity Hunt Partners VII, L.P.	Dallas	TX	Trinity Hunt Management	02/05/2024		0	9,036,016	0	4.290
	TSG9 L.P.	Larkspur	CA	TSG Consumer Partners	01/23/2023		0	8,010,956	0	1.361
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							124,293	391,128,063	0	XXX
	AGL Alternative Holdings, LLC	Wilmington	DE	Corebridge Deco Fund II LLC	12/14/2023		0	536,151,517	0	100.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							0	536,151,517	0	XXX
	Arable Topco LP (12220 Carolina Logistics Drive (NNN)	New York	NY	Blackstone Group	08/13/2025		0	12,422,625	0	47.100
	Bird Topco LP (UPS Boston (NNN)	New York	NY	Blackstone Group	09/02/2025		0	4,847,766	0	38.500
	Blackstone Real Estate Partners X L.P.	New York City	NY	Blackstone Group	03/23/2023		0	6,767,427	0	0.167
	Turtle Cove TopCo LP (Black Chamber)	New York	NY	Blackstone Group	12/04/2024		0	22,135,620	0	28.860
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							0	46,173,438	0	XXX
	Bayshore Shopping Center JV LLC	Glendale	WI	Corebridge Global Real Estate Investment Corp	09/30/2019		0	966,450	0	25.500
	Corebridge Europe Real Estate Fund II LR Feeder, LLC	New York	NY	Corebridge Global Real Estate Investment Corp	03/13/2019		0	16,337,923	0	51.441
	Corebridge U.S. Real Estate Fund IV Development Sidecar LP	New York City	NY	Corebridge Global Real Estate Investment Corp	09/01/2021		0	2,340,698	0	46.570
	Corebridge U.S. Real Estate Fund IV, LP	New York City	NY	Corebridge Global Real Estate Investment Corp	07/26/2021		0	21,733,607	0	33.170
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							0	41,378,678	0	XXX
	Nebula REIT LLC (Harvest Small Business Loans)	New York	NY	Blackstone Group	11/26/2025		68,832,967	0	0	32.309
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							68,832,967	0	0	XXX
	Freshwater RTC Holdings LLC	New York	NY	Blackstone Group	04/05/2024		0	162,181,148	0	100.000
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							0	162,181,148	0	XXX
878091-BF-3	TEACHERS INSURANCE AND ANNUITY SUB CORP_BND 144A 4.270% 05/15/47		NY	INTERNAL TRANSFER	05/03/2017		0	3,260,404	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE NWMLIC 3.85 09/30/47		NY	INTERNAL TRANSFER	11/02/2017		0	2,041,001	0	0.000
2799999. Surplus notes - unaffiliated							0	5,301,405	0	XXX
05971P-AB-4	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC	---	CYM	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC	06/20/2019		0	5,000,000	0	0.000
05973K-AA-5	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC	---	MEX	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISLANDS BRANC	11/17/2021		0	2,976,925	0	0.000
62879N-AA-5	NBK TIER 1 LTD	---	ARE	NBK TIER 1 LTD	02/18/2021		0	10,750,000	0	0.000
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP_BND	---	US	BANK OF AMERICA CORP SENIOR CORP_BND	03/12/2019		0	16,500,000	0	0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
05971V-2D-6	BANCO DE CREDITO DEL PERU SENIOR CORP_BND	---	US	BANCO DE CREDITO DEL PERU SENIOR CORP_BND	03/12/2019		0	9,085,924	0	0.000
2999999. Capital notes - unaffiliated							0	44,312,849	0	XXX
	90 Long Acre	London	GBR	D VI 90 LA HOLDINGS LIMITED	03/28/2022		0	15,618,514	0	0.000
	EDGE	London	GBR	D VI Edge UK LP	07/26/2022		0	22,493,184	0	0.000
	The Spiral	NEW YORK	NY	KK-RR FINCO, LLC,	01/29/2019		0	2,725,526	0	0.000
	The Wharf Phase II	Washington	DC	Wharf Gangplank Marina Leaseholder LLC	12/20/2019		0	64,672,346	0	0.000
	Park 303	Glendale	AZ	PCRED Lending XIV LLC	03/09/2022		0	1,108,291	0	0.000
	Society Nashville	NY	NY	SM Tactical Finance III-D LLC	04/04/2024		0	46,738,768	0	0.000
	Project Jupiter	Cranbury	NJ	Blackstone	03/05/2025		88,388,000	0	0	0.000
	The Kent Condominiums	NY	NY	BREDS IV LOAN HOLDINGS AIG SPE SELLER L.L.C.,	02/08/2024		0	3,448,794	0	0.000
	Project Jupiter - Upsize	NJ	NJ	BRE Jupiter BC East UT Holdco, LLC	06/06/2025		0	14,124,800	0	0.000
	Project Chariot	Various	NY	PCRED II Holding XXII LLC	07/25/2025		73,344,692	0	0	0.000
	Park 303	Glendale	AZ	AC 1105 West Peachtree LLC	03/09/2022		0	21,225,977	0	0.000
	Lofty and Standard	NY	NY	PCRED II HOLDING XXXI LLC	10/03/2025		33,853,041	9,049,480	0	0.000
	200 Douglass	NY	NY	SM Tactical Finance III-J LLC	12/10/2025		6,845,247	0	0	0.000
3199999. Collateral loans - unaffiliated							202,430,981	201,205,679	0	XXX
	AGL Crimson	Pembroke		AIG LIFE HOLDINGS Ltd	10/06/2020		0	1,366,427	0	0.000
3299999. Collateral loans - affiliated							0	1,366,427	0	XXX
	Carlyle Credit Opportunities Fund III Private Securitization Vehicle Feeder, L.P.	Washington, DC	DC	Carlyle Credit Opportunities Fund III Private Securitization Vehicle Feeder, L.P.	11/27/2023		0	2,886,284	0	0.000
67080#-AB-8	NUVEEN CPACE LENDING RN FEEDER FD I LLC	---	US	NUVEEN CPACE LENDING RN FEEDER FD I LLC	05/23/2024		0	120,000	0	0.000
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							0	3,006,284	0	XXX
6899999. Total - unaffiliated							271,388,241	825,902,606	0	XXX
6999999. Total - affiliated							0	741,077,770	0	XXX
7099999 - Totals							271,388,241	1,566,980,376	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
026930-AA-5	AHMA 2007-2 A1 - RMBS	---	NY	AHMA 2007-2 A1 - RMBS	09/27/2017	06/25/2025	0	0	17,545	0	0	17,545	0	0	125,684	0	0	0	989
05533C-BG-2	BCAP 2010-RR6 2AJ - CMO/RMBS	---	NY	BCAP 2010-RR6 2AJ - CMO/RMBS	02/08/2017	06/25/2025	0	0	33,460	0	0	33,460	0	0	381,596	0	0	0	2,619
07383U-GB-5	PRIME 2004-CL1A B1 - CMO/RMBS	---	NY	PRIME 2004-CL1A B1 - CMO/RMBS	02/20/2004	06/01/2025	0	0	18,329	0	0	18,329	0	0	429,229	0	0	0	3,058
36228C-VG-5	GSMS 2005-ROCK J - CMBS	---	NY	GSMS 2005-ROCK J - CMBS	05/17/2005	01/03/2025	0	0	1,458	0	0	1,458	0	0	14,863,902	0	0	0	75,503
59980C-AK-9	MCMLT 2017-3 B3 - RMBS	---	US	MCMLT 2017-3 B3 - RMBS	09/19/2023	06/01/2025	0	1,265	11,987	0	0	13,252	0	0	159,649	0	0	0	507
63874R-AJ-0	NCMS 19NEMA D - CMBS	---	US	NCMS 19NEMA D - CMBS	03/22/2019	05/22/2025	0	0	(12,234)	0	0	(12,234)	0	0	4,057,625	0	(1,114,251)	(1,114,251)	110,653
682439-AU-8	AACMT 2005-C6 H - CMBS	---	US	AACMT 2005-C6 H - CMBS	12/22/2006	06/11/2025	0	0	0	0	0	0	0	0	94,827	0	0	0	0
74928U-BZ-9	RBSSP 2009-12 182 - CMO/RMBS	---	NY	RBSSP 2009-12 182 - CMO/RMBS	12/08/2017	06/25/2025	0	0	183,351	0	0	183,351	0	0	1,066,508	0	0	0	19,130
74928X-AR-2	RBSSP 2009-6 2A2 - CMO/RMBS	---	MD	RBSSP 2009-6 2A2 - CMO/RMBS	01/26/2017	06/25/2025	0	0	165,146	0	0	165,146	0	0	888,542	0	0	0	3,748
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							0	1,265	419,041	0	0	420,306	0	0	22,067,563	0	(1,114,251)	(1,114,251)	216,207
89173U-AH-0	TPMT 2017-4 B4 - RMBS	---	US	TPMT 2017-4 B4 - RMBS	04/03/2024	05/01/2025	0	0	334,036	0	0	334,036	0	23,046,757	23,108,978	0	62,221	62,221	0
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							0	0	334,036	0	0	334,036	0	23,046,757	23,108,978	0	62,221	62,221	0
	CENTERBRIDGE CREDIT PARTNERS	Los Angeles	CA	Partial Withdrawal	10/31/2007	12/30/2025	347,055	0	0	0	0	0	0	0	381,407	0	381,407	381,407	0
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							347,055	0	0	0	0	0	0	0	381,407	0	381,407	381,407	0
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	New York	NY	Partial Distribution	10/07/2021	08/20/2025	123,941,740	0	0	0	0	0	0	(5,608,834)	(5,608,834)	0	0	0	0
	AlpInvest Falcon SCF I, L.P.	New York	NY	Partial Distribution	07/01/2023	08/07/2025	114,649,074	0	0	0	0	0	0	(4,803,827)	(4,803,827)	0	0	0	0
	ALPINVEST SECONDARIES FUND (ONSHORE) VII, L.P.	Washington, DC	DC	Partial Distribution	04/14/2021	12/24/2025	43,223,697	0	0	0	0	0	0	1,098,812	1,098,812	0	0	0	0
	Altaris Health Partners IV, L.P.		USA	Partial Distribution	06/15/2018	12/22/2025	43,997,728	0	0	0	0	0	0	3,849	3,849	0	0	0	0
	American Securities Partners VIII, L.P.	New York	NY	Partial Distribution	03/14/2018	12/11/2025	61,311,117	0	0	0	0	0	0	1,080,581	1,080,581	0	0	0	0
	Apollo Investment Fund IX, L.P.	Palo Alto	CA	Partial Distribution	03/14/2019	11/20/2025	42,913,953	0	0	0	0	0	0	(1,444,309)	(1,444,309)	0	0	0	0
	Aquiline Financial Services Fund IV L.P.	New York City	NY	Partial Distribution	12/19/2019	12/17/2025	16,866,947	0	0	0	0	0	0	1,003,694	1,003,694	0	0	0	0
	Atlas Capital Resources III LP	Greenwich	CT	Partial Distribution	04/03/2019	12/23/2025	31,945,188	0	0	0	0	0	0	2,907,029	2,907,029	0	0	0	0
	Bidmex Holding LLC (aka Mexico NPL)	Mexico City	MEX	Partial Distribution	08/08/2006	09/25/2025	517,128	0	0	0	0	0	0	18,611	18,611	0	0	0	0
	Blackstone Capital Partners VIII L.P.	New York	NY	Partial Distribution	02/26/2021	12/30/2025	27,485,325	0	0	0	0	0	0	1,890,294	1,890,294	0	0	0	0
	Blackstone Life Sciences V L.P.	Cambridge	MA	Partial Distribution	04/03/2020	11/10/2025	9,200,098	0	0	0	0	0	0	693,682	693,682	0	0	0	0
	Carlyle Alternative Opportunities Fund, L.P.	Washington, DC	DC	Partial Distribution	12/14/2018	08/07/2025	333,440,164	0	0	0	0	0	0	14,136,326	14,136,326	0	0	0	0
	Carlyle Asia PE Alternative Opportunities Fund, L.P.	Washington, DC	DC	Partial Distribution	12/31/2018	07/30/2025	127,937,736	0	0	0	0	0	0	8,151,465	8,151,465	0	0	0	0
	Carlyle ETPE Alternative Opportunities Fund, L.P.	Washington, DC	DC	Partial Distribution	09/30/2019	12/26/2025	41,859,738	0	0	0	0	0	0	8,740,614	8,740,614	0	0	0	0
	Carlyle Europe Partners V, S.C.Sp.	Bitbourg	LUX	Partial Distribution	02/21/2019	08/15/2025	108,897,903	0	0	0	0	0	0	(2,805,678)	(2,805,678)	0	0	0	0
	Carlyle Global Partners II, L.P.	Washington, DC	DC	Partial Distribution	01/25/2019	06/02/2025	91,710,226	0	0	0	0	0	0	7,088,539	7,088,539	0	0	0	0
	Carlyle International Energy Partners II, S.C.Sp.	Bitbourg	LUX	Partial Distribution	03/17/2020	08/15/2025	55,116,743	0	0	0	0	0	0	5,151	5,151	0	0	0	0
	Carlyle Japan International Partners IV, L.P.	Washington, DC	DC	Partial Distribution	02/19/2021	10/24/2025	27,161,890	0	0	0	0	0	0	2,417,243	2,417,243	0	0	0	0
	Carlyle Partners VIII, L.P.	Washington, DC	DC	Partial Distribution	06/19/2022	12/24/2025	146,098,075	0	0	0	0	0	0	6,957,373	6,957,373	0	0	0	0
	CBPE Capital Fund IX A	London	GBR	Full Distribution	03/31/2020	12/30/2025	0	0	0	0	0	0	0	4,079,707	4,079,707	0	0	0	0
	Charlesbank Equity Fund IX, LP	Boston	MA	Partial Distribution	07/13/2018	12/24/2025	12,409,435	0	0	0	0	0	0	599,818	599,818	0	0	0	0
	Clarus IV - A LP	Cambridge	MA	Partial Distribution	02/23/2018	12/23/2025	34,758,741	0	0	0	0	0	0	2,325,488	2,325,488	0	0	0	0
	Coatue Private Fund II LP	New York	NY	Partial Distribution	01/01/2015	04/24/2025	7,008,370	0	0	0	0	0	0	141,024	141,024	0	0	0	0
	Comvest Investment Partners V, L.P.	City of Wilmington	FL	Partial Distribution	10/09/2015	06/24/2025	12,342,788	0	0	0	0	0	0	291,421	291,421	0	0	0	0
	CRESTVIEW PARTNERS II, L.P.	New York	NY	Partial Distribution	11/06/2008	09/09/2025	4,001,586	0	0	0	0	0	0	60,142	60,142	0	0	0	0
	CVC Growth Partners, L.P.	St. Heller Jersey	GBR	Partial Distribution	12/31/2015	09/19/2025	16,384,525	0	0	0	0	0	0	1,964,421	1,964,421	0	0	0	0
	EQT Infrastructure VI (No.2) USD SCSp	Stockholm	SWE	Partial Distribution	01/24/2024	05/27/2025	13,183,675	0	0	0	0	0	0	1,951,831	1,951,831	0	0	0	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ETON PARK FUND	New York	NY	Full Withdrawal	11/01/2013	12/30/2025	3,116	(710)	0	0	0	(710)	0	2,406	0	0	(2,406)	(2,406)	0
	Falcon Edge Global, LP	New York	NY	Partial Withdrawal	06/29/2012	09/29/2025	3,971,389	0	0	0	0	0	0	0	1,673,192	0	1,673,192	1,673,192	0
	FARALLON CAPITAL PARTNERS LP	San Francisco	CA	Partial Withdrawal	01/04/1999	12/30/2025	2,164,921	0	0	0	0	0	0	0	466,449	0	466,449	466,449	0
	General Atlantic Investment Partners 2023, L.P.	New York City	NY	Partial Distribution	11/03/2023	12/23/2025	13,480,741	0	0	0	0	0	0	585,946	585,946	0	0	0	0
	General Atlantic Partners (Bermuda) IV, L.P. (2018 Commitment)	New York City	NY	Partial Distribution	09/24/2018	12/23/2025	57,620,452	0	0	0	0	0	0	5,941,681	5,941,681	0	0	0	0
	General Atlantic Partners (Bermuda) IV, L.P. (2020)	New York City	NY	Partial Distribution	09/04/2020	12/23/2025	46,705,131	0	0	0	0	0	0	985,713	985,713	0	0	0	0
	General Atlantic Partners 100, L.P. (2018)	New York	NY	Partial Distribution	08/02/2018	07/31/2025	15,482,835	0	0	0	0	0	0	36,855	36,855	0	0	0	0
	General Atlantic Partners 100, L.P.(2020 Commitment)	New York City	NY	Partial Distribution	11/03/2020	12/23/2025	17,560,606	0	0	0	0	0	0	783,602	783,602	0	0	0	0
	General Atlantic Partners AIV-1 A, L.P. (2018 Commitment)	New York	NY	Partial Distribution	09/24/2018	12/17/2025	15,942,874	0	0	0	0	0	0	2,462,685	2,462,685	0	0	0	0
	General Atlantic Partners AIV-1 A, L.P.(2020 Commitment)	Greenwich	CT	Partial Distribution	09/29/2020	11/25/2025	12,006,766	0	0	0	0	0	0	647,293	647,293	0	0	0	0
	Genstar Capital Partners XI, L.P.	San Francisco	CA	Partial Distribution	05/17/2023	03/11/2025	2,692,285	0	0	0	0	0	0	148,159	148,159	0	0	0	0
	Grain Communications Opportunity Fund IV-A, L.P.	Washington DC	MD	Partial Distribution	12/22/2023	02/06/2025	8,085,969	0	0	0	0	0	0	2,301,923	2,301,923	0	0	0	0
	GS VINTAGE FUND IV	New York	NY	Partial Distribution	01/23/2007	12/23/2025	742,194	0	0	751,369	0	(751,369)	0	332,259	332,259	0	0	0	0
	GTCR Fund XIV/A&B LP	Chicago	IL	Partial Distribution	12/27/2022	08/01/2025	5,190,548	0	0	0	0	0	0	1,187,020	1,187,020	0	0	0	0
	Heartwood Partners III, LP (Capital Partners Private Equity Income Fund III LP)	Norwalk	CT	Partial Distribution	05/29/2018	12/23/2025	27,539,070	0	0	0	0	0	0	9,242,175	9,242,175	0	0	0	0
	Hillhouse Fund IV, L.P.	Beijing	CHN	Partial Distribution	07/30/2018	12/31/2025	67,631,234	0	0	0	0	0	0	3,200,299	3,200,299	0	0	0	0
	Inflexion Co-invest Grace Limited Partnership	London	GBR	Partial Distribution	06/05/2024	06/17/2025	21,502,134	0	0	0	0	0	0	3,533,573	3,533,573	0	0	0	0
	ITHAN CREEK PARTNERS	Boston	MA	Partial Withdrawal	06/02/2008	12/30/2025	10,768,343	0	0	0	0	0	0	0	2,355,502	0	2,355,502	2,355,502	0
	LeapFrog Emerging Consumer Fund III, LP	Edinburgh	GBR	Partial Distribution	09/26/2017	12/31/2025	31,852,050	0	0	0	0	0	0	1,400,537	1,400,537	0	0	0	0
	LS Power Equity Partners IV, L.P.	New York	NY	Partial Distribution	06/07/2019	06/16/2025	57,426,003	0	0	0	0	0	0	613,233	613,233	0	0	0	0
	LS Power Fund V Feeder 1, L.P.	New York City	NY	Partial Distribution	12/01/2023	10/29/2025	1,751,126	0	0	0	0	0	0	3,019,445	3,019,445	0	0	0	0
	Marlin Equity V LP	Hermosa Beach	CA	Partial Distribution	02/20/2018	09/26/2025	29,438,623	0	0	0	0	0	0	1,252,402	1,252,402	0	0	0	0
	NGP Natural Resources XII, L.P.	Irving	TX	Partial Distribution	01/16/2019	12/23/2025	72,246,423	0	0	0	0	0	0	9,433,064	9,433,064	0	0	0	0
	Odyssey Investment Partners Fund VI, LP	New York City	NY	Partial Distribution	04/17/2020	12/18/2025	30,311,596	0	0	0	0	0	0	255,853	255,853	0	0	0	0
	Permira VIII - 1 SCSP	London	GBR	Partial Distribution	03/17/2023	06/18/2025	24,756,944	0	0	0	0	0	0	29,476	29,476	0	0	0	0
	Platinum Equity Small Cap Fund II, L.P.	Beverly Hills	CA	Partial Distribution	02/27/2024	11/25/2025	3,259,891	0	0	0	0	0	0	1,983,818	1,983,818	0	0	0	0
	Pontifax Late Stage Fund L.P.	Herzliya Pituach	ISR	Partial Distribution	12/06/2018	11/04/2025	20,752,069	0	0	0	0	0	0	1,995,003	1,995,003	0	0	0	0
	SASOF V LP	Miami	FL	Partial Distribution	05/18/2020	12/22/2025	13,780,662	0	0	0	0	0	0	915,385	915,385	0	0	0	0
	SERENGETI OPPORTUNITIES PARTNERS L.P. (FKA SERENGETI PARTNERS)	Los Angeles	CA	Partial Withdrawal	08/30/2007	06/29/2025	314,562	0	0	0	0	0	0	0	75,427	0	75,427	75,427	0
	Sterling Group Partners V, L.P.	Houston	TX	Partial Distribution	08/18/2021	07/02/2025	18,567,566	0	0	0	0	0	0	2,980,886	2,980,886	0	0	0	0
	SV7 Impact Medicine Fund L.P.	London	GBR	Partial Distribution	10/29/2019	06/13/2025	6,814,614	0	0	0	0	0	0	(46,876)	(46,876)	0	0	0	0
	Tenzing Private Equity II LP	London	GBR	Partial Distribution	09/24/2021	11/26/2025	0	0	0	0	0	0	0	1,489,683	1,489,683	0	0	0	0
	Think Investments Fund, LP	San Francisco	CA	Full Distribution	01/02/2014	11/01/2025	103,972,224	(103,972,224)	0	0	0	(103,972,224)	0	0	12,407,326	0	12,407,326	12,407,326	0
	Think Investments Fund, LP	San Francisco	CA	Partial Withdrawal	01/02/2014	12/30/2025	45,445,444	0	0	0	0	0	0	1,124,606	5,423,145	0	4,298,538	4,298,538	0
	Thoma Bravo Fund XIII, L.P.	San Francisco	CA	Partial Distribution	02/13/2019	05/30/2025	62,242,608	0	0	0	0	0	0	449,523	449,523	0	0	0	0
	Thoma Bravo Fund XIV, L.P.	San Francisco	CA	Partial Distribution	04/14/2021	09/15/2025	32,660,532	0	0	0	0	0	0	345,497	345,497	0	0	0	0
	Thoma Bravo Fund XV-P, L.P.	San Francisco	CA	Partial Distribution	06/09/2022	11/21/2025	42,549,432	0	0	0	0	0	0	(73,691)	(73,691)	0	0	0	0
	Thompson Street Capital Partners V, L.P.	St. Louis	MO	Partial Distribution	05/10/2018	09/04/2025	40,935,129	0	0	0	0	0	0	3,535,228	3,535,228	0	0	0	0
	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Partial Distribution	04/01/2022	08/19/2025	15,698,119	0	0	0	0	0	0	438,974	438,974	0	0	0	0
	Tiger Global Private Investment Partners IX, L.P.	New York	NY	Partial Distribution	11/14/2014	11/13/2025	10,975,775	0	0	0	0	0	0	566,204	566,204	0	0	0	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS V	New York	NY	Partial Distribution	01/22/2008	03/11/2025	4,084,140	0	0	0	0	0	0	64,175	64,175	0	0	0	0
	Tiger Global Private Investment Partners X, LP	New York	NY	Partial Distribution	11/23/2015	12/16/2025	29,201,639	0	0	0	0	0	0	1,441,942	1,441,942	0	0	0	0
	Trident VIII, L.P.	Greenwich	CT	Partial Distribution	04/07/2020	12/23/2025	19,428,817	0	0	0	0	0	0	2,244,616	2,244,616	0	0	0	0
	TSG9 L.P.	Larkspur	CA	Partial Distribution	01/23/2023	12/22/2025	14,165,880	0	0	0	0	0	0	1,030,026	1,030,026	0	0	0	0
	Vista Equity Partners Fund VI, L.P.	Austin	TX	Partial Distribution	03/02/2016	08/27/2025	29,500,367	0	0	0	0	0	0	862,219	862,219	0	0	0	0
	BALMORAL FUND I	Los Angeles	CA	Full Distribution	12/28/2006	07/03/2025	0	0	0	0	0	0	0	0	0	0	0	0	248,364
	General Atlantic Service Company (2018 Commitment)	Greenwich	CT	Full Distribution	05/10/2018	08/27/2025	0	0	0	0	0	0	0	0	0	0	0	0	(573,973)
	GENERAL ATLANTIC SERVICE COMPANY (2020)	New York City	NY	Full Distribution	12/01/2020	08/27/2025	0	0	0	0	0	0	0	0	0	0	0	0	(737,567)
	.PE (NON AEEM) Liquidated Investments - Distribution	New York	NY	Full Distribution	01/01/2020	07/28/2025	0	(25,420)	0	0	0	(25,420)	0	0	0	0	0	0	62,689
	Madison Dearborn Capital Partners V, L.P.	New York	NY	Full Distribution	07/31/2006	03/31/2025	0	(484)	0	0	0	(484)	0	0	0	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							2,639,586,432	(103,998,838)	0	751,369	0	(104,750,207)	0	121,687,282	142,961,310	0	21,274,028	21,274,028	(1,000,487)
	AGL Alternative Holdings, LLC	Wilmington	DE	Partial Distribution	12/14/2023	12/24/2025	266,135,824	0	0	0	0	0	0	73,137,834	73,137,834	0	0	0	0
	SunAmerica Investors 3, LP (Whitehouse Hotel LP)		NY	Full Distribution	09/15/2019	03/24/2025	65,478,370	0	0	0	0	0	0	65,478,370	53,037,004	0	(12,441,366)	(12,441,366)	0
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							331,614,193	0	0	0	0	0	0	138,616,204	126,174,838	0	(12,441,366)	(12,441,366)	0
	Arable Topco LP (12220 Carolina Logistics Drive (NNN)	New York	NY	Partial Distribution	08/13/2025	09/05/2025	0	0	0	0	0	0	0	514,984	514,984	0	0	0	0
	Blackstone Property Partners Abacus Co-Investment 2 L.P.	New York	NY	Partial Distribution	08/04/2022	08/08/2025	24,793,868	0	0	0	0	0	0	1,150,446	1,150,446	0	0	0	0
	Blackstone Real Estate Partners X L.P.	New York City	NY	Partial Distribution	03/23/2023	12/19/2025	14,797,882	0	0	0	0	0	0	1,278,709	1,278,709	0	0	0	0
	Carlyle Realty Partners VIII	Washington, DC	DC	Partial Distribution	12/13/2018	12/26/2025	36,140,897	0	0	0	0	0	0	5,618,717	5,618,717	0	0	0	0
	TPG Real Estate Partners II, L.P.	New York	NY	Partial Distribution	09/30/2015	12/30/2025	(37,833)	0	0	176,529	0	(176,529)	0	31,286	31,286	0	0	0	0
	Turtle Cove TopCo LP (Black Chamber)	New York	NY	Partial Distribution	12/04/2024	02/06/2025	2,997,348	0	0	0	0	0	0	236,251	236,251	0	0	0	0
	BIRCHMONT CAPITAL PARTNERS I	Los Angeles	CA	Full Distribution	01/03/2007	09/11/2025	0	0	0	0	0	0	0	0	0	0	0	0	1,275,060
	JRK BIRCHMONT ADVISORS, LLC (FKA BIRCHMONT CAPITAL ADVISORS, LLC)	Los Angeles	CA	Full Distribution	01/03/2007	12/08/2025	0	0	0	0	0	0	0	0	0	0	0	0	382,296
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							78,692,162	0	0	176,529	0	(176,529)	0	8,830,393	8,830,393	0	0	0	1,657,356
	Branch Retail Partners II, LP	New York	NY	Full Distribution	08/31/2022	12/30/2025	8,849,523	0	0	0	0	0	0	6,031	6,031	0	0	0	0
	Clinton Grand Holdings LLC	Hoboken	NJ	Full Distribution	02/06/2017	09/29/2025	0	0	0	0	0	0	0	0	53,025	0	53,025	53,025	0
	Corebridge U.S. Real Estate Fund I, LP	New York	NY	Partial Distribution	11/01/2018	12/30/2025	(25,521,485)	0	0	0	0	0	0	12,798,870	13,912,535	0	1,113,665	1,113,665	0
	Corebridge U.S. Real Estate Fund II, LP	New York	NY	Partial Distribution	11/01/2018	09/29/2025	74,313,160	0	0	0	0	0	0	26,059,552	5,997,430	0	(20,062,122)	(20,062,122)	0
	Corebridge U.S. Real Estate Fund IV, LP	New York City	NY	Partial Distribution	07/26/2021	07/17/2025	190,065,920	0	0	0	0	0	0	47,819,681	47,819,681	0	0	0	0
	SA Affordable Housing LLC	Los Angeles	CA	Partial Distribution	12/31/2013	06/01/2025	219,660,908	0	0	0	0	0	0	65,000,000	65,000,000	0	0	0	0
	SPAIG North Williams, LLC	Seattle	WA	Full Distribution	03/16/2015	06/29/2025	0	485,514	0	0	0	485,514	0	485,514	5,477,338	0	4,991,824	4,991,824	0
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							467,368,026	485,514	0	0	0	485,514	0	152,169,648	138,266,040	0	(13,903,608)	(13,903,608)	0
	Corebridge Commercial Real Estate Lending Holdings, LLC	Wilmington	DE	Partial Distribution	12/01/2021	03/30/2025	10,682	0	0	0	0	0	0	3,137	3,137	0	0	0	0
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							10,682	0	0	0	0	0	0	3,137	3,137	0	0	0	0
	Carlyle Credit Opportunities Fund, L.P.	Washington, DC	DC	Partial Distribution	04/26/2019	11/26/2025	50,222,112	0	0	0	0	0	0	8,322,438	8,322,438	0	0	0	0
	HPS Mezzanine Partners 2019, L.P.	New York City	NY	Partial Distribution	08/28/2019	12/04/2025	22,918,373	0	0	0	0	0	0	2,333,198	2,333,198	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							73,140,485	0	0	0	0	0	0	10,655,636	10,655,636	0	0	0	0
	Bayshore PII Company LLC	Glendale	WI	Partial Distribution	09/30/2019	12/17/2025	10,488,444	0	0	0	0	0	0	1,038,746	1,038,746	0	0	0	0
	Freshwater RTC Holdings LLC	New York	NY	Partial Distribution	04/05/2024	12/16/2025	(1,931,152)	0	0	0	0	0	0	160,576,006	160,576,006	0	0	0	0
	Touchdown MGP, LLC (Varagon Wildfire Direct Management MGP, LLC)	New York	NY	Full Distribution	02/07/2014	03/30/2025	1,546	(1,013)	0	0	0	(1,013)	0	533	0	0	(533)	(533)	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							8,558,837	(1,013)	0	0	0	(1,013)	0	161,615,285	161,614,752	0	(533)	(533)	0
401378-AB-0	GUARDIAN LIFE INSURANCE GUARDN 4 7/8 06/19/64	---	NY	GUARDIAN LIFE INSURANCE GUARDN 4 7/8 06/19/64	12/17/2018	07/22/2025	8,879,718	0	(3,241)	0	0	(3,241)	0	0	7,655,400	0	(1,221,077)	(1,221,077)	41,438
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	---	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	05/18/2023	08/19/2025	709,654	0	219	0	0	219	0	0	709,873	0	0	0	13,569
638671-AK-3	NATIONWIDE MUTUAL INSURA NATMUT 9 3/8 08/15/39	---	OH	NATIONWIDE MUTUAL INSURA NATMUT 9 3/8 08/15/39	05/22/2013	05/22/2025	15,904,626	0	(79,691)	0	0	(79,691)	0	0	14,407,700	0	(1,417,235)	(1,417,235)	826,760
64952G-AF-5	NEW YORK LIFE INSURANCE NYLIFE 6 3/4 11/15/39	---	NY	NEW YORK LIFE INSURANCE NYLIFE 6 3/4 11/15/39	04/30/2013	12/11/2025	5,664,780	0	(24,510)	0	0	(24,510)	0	0	5,640,271	0	0	0	178,538
64952G-AT-5	NEW YORK LIFE INSURANCE NYLIFE 3 3/4 05/15/50	---	NY	NEW YORK LIFE INSURANCE NYLIFE 3 3/4 05/15/50	06/30/2021	05/01/2025	1,592,132	0	(1,607)	0	0	(1,607)	0	0	1,017,116	0	(573,409)	(573,409)	24,615
668138-AA-8	NORTHWESTERN MUTUAL LIFE NWMLIC 3.85 09/30/47	---	WI	NORTHWESTERN MUTUAL LIFE NWMLIC 3.85 09/30/47	09/21/2017	05/01/2025	2,041,159	0	(158)	0	0	(158)	0	0	2,041,001	0	0	0	54,371
707567-AE-3	PENN MUTUAL LIFE INS CO PMUL 3.8 04/29/61	---	PA	PENN MUTUAL LIFE INS CO PMUL 3.8 04/29/61	04/22/2021	05/07/2025	15,000,000	0	0	0	0	0	0	0	9,563,450	0	(5,436,550)	(5,436,550)	226,417
878091-BC-0	TEACHERS INSUR & ANNUITY TIAAGL 6.85 12/16/39	---	NY	TEACHERS INSUR & ANNUITY TIAAGL 6.85 12/16/39	01/07/2014	08/19/2025	9,251,320	0	(9,070)	0	0	(9,070)	0	0	8,801,048	0	(441,202)	(441,202)	75,693
878091-BF-3	TEACHERS INSUR & ANNUITY TIAAGL 4.27 05/15/47	---	NY	TEACHERS INSUR & ANNUITY TIAAGL 4.27 05/15/47	05/03/2017	11/04/2025	3,260,404	0	(692)	0	0	(692)	0	0	2,618,438	0	(641,275)	(641,275)	63,516
2799999. Surplus notes - unaffiliated							62,303,794	0	(118,749)	0	0	(118,749)	0	0	52,454,297	0	(9,730,748)	(9,730,748)	1,504,916
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP_BND			BANK OF AMERICA CORP SENIOR CORP_BND	06/11/2023		9,085,924	0	0	0	0	0	0	0	1,853,471	0	(146,529)	(146,529)	43,541
05971V-2D-6	BANCO DE CREDITO DEL PERU SENIOR CORP_BND			BANCO DE CREDITO DEL PERU SENIOR CORP_BND	12/11/2019		15,500,000	0	(331,533)	0	0	(331,533)	0	0	9,419,041	0	664,650	664,650	127,745
2999999. Capital notes - unaffiliated							24,585,924	0	(331,533)	0	0	(331,533)	0	0	11,272,512	0	518,121	518,121	171,286
	The Spiral	NEW YORK	NY	Paid-In Full	01/29/2019	01/09/2025	207,532,994	0	403,356	0	0	403,356	0	210,661,875	210,661,875	0	0	0	780,124
	MS Term Facility	Decatur	GA	Paid-In Full	08/23/2019	07/29/2025	39,385,523	0	57,633	0	0	57,633	0	39,443,157	39,443,157	0	0	0	1,036,445
	141 Willoughby	BROOKLYN	NY	Paid-In Full	09/17/2021	07/25/2025	69,836,882	0	111,310	0	0	(111,310)	0	0	69,836,882	0	0	0	1,719,513
	Park 303	Glendale	AZ	Paid-In Full	03/09/2022	03/05/2025	67,061,452	7,580	13,973	0	0	(13,973)	7,580	0	68,177,323	0	0	0	844,942
	123 Mission Street	San Francisco	CA	Principal Payments	11/16/2022		87,262,579	0	0	0	0	0	0	0	56,503,738	0	0	0	0
	Project Jupiter	Cranbury	NJ	Principal Payments	03/05/2025		0	0	0	0	0	0	0	5,351,590	5,351,590	0	0	0	0
	The Wharf Phase II	Washington	DC	Principal Payments	12/20/2019	06/20/2025	12,043,216	0	9,529	0	0	9,529	0	76,725,090	76,725,090	0	0	0	1,535,887
	Society Nashville	NY	NY	Principal Payments	04/04/2024		19,129,395	0	0	0	0	0	0	6,176,000	6,176,000	0	0	0	0
	Park 303	Glendale	AZ	Paid in Full	03/09/2022	12/09/2025	112,799,400	57,381	340,372	0	0	(80,605)	317,148	134,342,525	134,342,525	0	0	0	8,536,010
	Project Bard BRED Repo Loan (AIG)	Various	GBR	Paid in Full	03/30/2021	08/19/2025	114,945,836	0	0	0	0	0	0	11,526,029	123,707,786	123,707,786	(2,764,078)	0	(2,764,078)	5,652,678
3199999. Collateral loans - unaffiliated							729,997,275	64,961	936,173	0	(205,888)	795,245	11,526,029	790,925,965	790,925,965	(2,764,078)	0	(2,764,078)	20,105,599
	Crimson - AGL	Pembroke		Principal Payments	10/06/2020		35,836,333	0	0	0	0	0	0	4,874,463	4,874,463	0	0	0	0
3299999. Collateral loans - affiliated							35,836,333	0	0	0	0	0	0	4,874,463	4,874,463	0	0	0	0
03331R-AE-4	ANCHF 15 SUB - CDO	---	CYM	ANCHF 15 SUB - CDO	04/21/2022	04/18/2025	512,464	0	0	0	0	0	0	0	180,743	0	(134,075)	(134,075)	0
4499999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							512,464	0	0	0	0	0	0	0	180,743	0	(134,075)	(134,075)	0
6899999. Total - unaffiliated							3,609,165,592	(103,932,612)	1,238,969	927,898	(205,888)	(103,827,430)	11,526,029	955,146,033	1,062,838,804	(2,764,078)	11,256,703	8,492,625	22,654,877
6999999. Total - affiliated							843,388,071	484,501	0	0	0	484,501	0	457,278,737	430,933,230	0	(26,345,507)	(26,345,507)	0
7099999 - Totals							4,452,553,663	(103,448,111)	1,238,969	927,898	(205,888)	(103,342,929)	11,526,029	1,412,424,771	1,493,772,035	(2,764,078)	(15,088,804)	(17,852,882)	22,654,877

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912803-FE-8	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	92,433,000	200,000,000	64,886,957	109,897,414	0	2,854,615	0	0	0.000	2.664	N/A	0	0	06/20/2019	08/15/2048	200,000,000
912803-FG-3	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	69,075,435	214,500,000	67,829,182	72,813,105	0	3,535,378	0	0	0.000	4.728	N/A	0	0	11/13/2024	02/15/2049	214,500,000
912803-FJ-7	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	80,684,230	253,000,000	79,040,140	85,042,434	0	4,124,777	0	0	0.000	4.720	N/A	0	0	11/13/2024	05/15/2049	253,000,000
912803-FM-0	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	46,868,890	151,000,000	45,334,869	49,383,099	0	2,384,063	0	0	0.000	4.687	N/A	0	0	11/13/2024	02/15/2050	151,000,000
912810-EW-4	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	5,010,473	4,815,000	4,824,969	4,816,966	0	(16,154)	0	0	6.000	5.657	FA	109,123	288,900	04/01/2006	02/15/2026	4,959,450
912810-FF-0	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	9,719,226	9,777,000	10,208,563	9,765,145	0	2,806	0	0	5.250	5.296	MN	66,643	1,243,596	10/24/2018	11/15/2028	10,033,646
912810-FG-8	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	1,254,680	1,200,000	1,259,531	1,210,749	0	(3,151)	0	0	5.250	4.937	FA	23,796	63,000	03/17/2003	02/15/2029	1,231,500
912810-FP-8	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	2,709,921	2,360,000	2,533,681	2,465,090	0	(17,474)	0	0	5.375	4.393	FA	47,913	126,850	10/24/2018	02/15/2031	2,423,425
912810-FT-0	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	6,825,540	7,440,000	7,678,313	7,116,231	0	30,496	0	0	4.500	5.051	FA	126,460	311,175	02/06/2008	02/15/2036	7,607,400
912810-PT-9	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	2,719,633	2,710,000	2,839,148	2,715,329	0	(522)	0	0	4.750	4.727	FA	48,622	167,913	10/19/2007	02/15/2037	2,774,363
912810-QA-9	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	107,803	125,000	113,984	114,737	0	563	0	0	3.500	4.327	FA	1,653	4,376	05/21/2009	02/15/2039	127,188
912810-QB-7	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	1,540,561	1,560,000	1,529,044	1,540,937	0	376	0	0	4.250	4.372	MN	8,608	33,150	09/18/2025	05/15/2039	1,593,150
912810-QD-3	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	4,046,058	3,930,000	3,879,647	4,001,956	0	(4,243)	0	0	4.375	4.199	MN	22,323	171,938	05/06/2010	11/15/2039	4,015,969
912810-QE-1	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	937,422	841,000	850,855	900,734	0	(3,201)	0	0	4.625	3.963	FA	14,692	38,896	07/30/2010	02/15/2040	860,448
912810-QH-4	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	6,734,988	7,080,000	6,967,163	6,742,866	0	7,878	0	0	4.375	4.839	MN	40,216	154,875	07/15/2025	05/15/2040	7,234,875
912810-QK-7	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	1,804,676	1,917,000	1,776,819	1,844,853	0	3,255	0	0	3.875	4.223	FA	28,058	74,284	11/22/2010	08/15/2040	1,954,142
912810-RC-4	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	5,930,967	6,960,000	6,014,963	6,001,109	0	34,024	0	0	3.625	4.792	FA	95,298	252,300	11/22/2023	08/15/2043	7,086,150
912810-RM-2	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	2,340,162	3,070,000	2,365,819	2,351,648	0	11,487	0	0	3.000	4.882	MN	11,958	46,050	06/26/2025	05/15/2045	3,116,050
912810-RQ-3	UNITED STATES TREASURY UNSEC GOVT_BND		1.A	2,773,730	3,900,000	2,718,422	2,778,820	0	5,090	0	0	2.500	4.730	FA	36,827	0	11/06/2025	02/15/2046	3,948,750
912810-RT-7	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	93,196,069	107,000,000	70,486,250	95,906,599	0	375,248	0	0	2.250	2.916	FA	909,355	2,407,500	08/13/2024	08/15/2046	108,203,750
912810-RZ-3	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	464,550,961	473,290,000	337,440,980	466,214,489	0	218,239	0	0	2.750	2.842	MN	1,689,854	25,919,623	01/30/2018	11/15/2047	479,797,738
912810-SE-9	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	1,677,914	1,950,000	1,545,070	1,686,232	0	6,666	0	0	3.375	4.311	MN	8,545	65,812	10/03/2024	11/15/2048	1,982,906
912810-TV-0	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	56,287,397	52,596,000	51,716,661	56,166,902	0	(65,308)	0	0	4.750	4.328	MN	324,366	2,498,310	01/30/2024	11/15/2053	53,845,155
912810-TW-8	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	140,293,400	133,888,000	134,076,280	139,890,150	0	(217,826)	0	0	4.750	4.385	MN	825,704	6,359,680	01/30/2024	11/15/2043	137,067,840
912810-UB-2	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	5,226,823	5,200,000	5,113,063	5,225,828	0	(881)	0	0	4.625	4.585	MN	31,225	240,500	07/10/2024	05/15/2044	5,320,250
912810-UF-3	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	4,800,549	4,780,000	4,690,375	4,800,297	0	(253)	0	0	4.625	4.591	MN	28,703	221,076	03/10/2025	11/15/2044	4,890,538
912810-UG-1	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	4,584,173	4,700,000	4,536,969	4,584,687	0	513	0	0	4.625	4.781	FA	82,106	0	11/21/2025	02/15/2055	4,808,688
912810-UK-2	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	2,763,124	2,790,000	2,747,714	2,763,394	0	270	0	0	4.750	4.811	MN	17,206	42,513	12/05/2025	05/15/2055	2,856,263
912828-R3-6	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	534,980	540,000	536,182	539,799	0	538	0	0	1.625	1.727	MN	1,139	8,776	05/13/2016	05/15/2026	544,388
91282C-JJ-1	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	5,976,595	5,945,000	6,141,928	5,971,080	0	(2,715)	0	0	4.500	4.433	MN	34,734	267,526	11/22/2023	11/15/2033	6,078,763
91282C-JZ-5	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	24,193,641	24,940,000	24,877,650	24,302,515	0	64,090	0	0	4.000	4.377	FA	376,811	997,600	05/07/2024	02/15/2034	25,438,800
91282C-KQ-3	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	9,401,531	9,450,000	9,665,578	9,408,024	0	4,060	0	0	4.375	4.439	MN	53,678	413,438	07/01/2024	05/15/2034	9,656,719
91282C-LF-6	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	1,888,018	1,940,000	1,911,203	1,893,337	0	4,444	0	0	3.875	4.211	FA	28,395	75,176	10/22/2024	08/15/2034	1,977,588
91282C-LW-9	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	14,444,295	14,600,000	14,766,531	14,457,123	0	12,549	0	0	4.250	4.384	MN	80,562	620,500	02/10/2025	11/15/2034	14,910,250
91282C-MM-0	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	5,817,322	5,700,000	5,920,875	5,810,735	0	(6,587)	0	0	4.625	4.364	FA	99,576	131,813	05/12/2025	02/15/2035	5,831,813
91282C-NC-1	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	15,473,432	15,605,800	15,747,228	15,481,891	0	8,459	0	0	4.250	4.353	MN	86,112	331,623	10/31/2025	05/15/2035	15,937,423
91282C-NT-4	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	11,431,479	11,330,000	11,420,286	11,430,016	0	(1,463)	0	0	4.250	4.137	FA	181,880	0	11/06/2025	08/15/2035	11,570,763
91282C-PJ-4	UNITED STATES TREASURY SENIOR GOVT_BND		1.A	10,270,037	10,350,000	10,209,305	10,270,533	0	496	0	0	4.000	4.095	MN	53,751	0	12/22/2025	11/15/2035	10,557,000
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				1,216,329,135	1,762,779,800	1,026,202,197	1,248,306,853	0	13,350,603	0	0	XXX	XXX	XXX	5,595,892	43,578,766	XXX	XXX	1,778,743,141
3133XG-AY-0	FEDERAL HOME LOAN BANKS SENIOR AGENCY_BN		1.A	4,234,520	4,320,000	4,716,650	4,271,398	0	2,475	0	0	5.500	5.643	JJ	109,560	261,087	06/11/2009	07/15/2036	4,438,800
3134A4-NU-4	FEDERAL HOME LOAN MORTGAGE COR UNSEC AGE		1.A	3,850,000	12,500,000	9,698,667	9,131,988	0	462,618	0	0	0.000	5.267	N/A	0	0	05/20/2009	01/15/2032	12,500,000
31398A-FD-9	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG		1.A	13,436,918	12,020,000	13,238,539	12,829,221	0	(51,446)	0	0	5.625	4.856	JJ	311,769	676,126	02/04/2009	07/15/2037	12,358,063
76116F-AB-3	RESOLUTION FUNDING CORP SENIOR AGENCY_BN		1.A	419,760	3,600,000	3,081,077	2,752,834	0	373,001	0	0	0.000	6.755	N/A	0	0	09/05/1997	01/15/2030	3,600,000
880591-EB-4	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY		1.A	6,956,727	5,300,000	5,101,410	6,543,057	0	(37,789)	0	0	4.875	3.360	JJ	119,140	258,376	07/25/2012	01/15/2048	5,429,188

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
880591-EH-1	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY		1.A	1,582,112	1,600,000	1,693,405	1,588,438	0	317	0	0	5.250	5.325	MS	24,733	84,000	09/16/2009	09/15/2039	1,642,000
880591-EJ-7	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY		1.A	51,996,655	38,500,000	34,287,008	51,062,196	0	(205,059)	0	0	4.625	3.083	MS	524,295	1,861,563	03/15/2021	09/15/2060	39,390,313
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)				82,476,692	77,840,000	71,816,756	88,179,132	0	544,116	0	0	XXX	XXX	XXX	1,089,497	3,141,151	XXX	XXX	79,358,364
4581X0-BT-4	INTER-AMERICAN DEVELOPMENT BAN SENIOR CO		1.A FE	11,970,360	12,000,000	10,725,813	11,980,268	0	(844)	0	160,670	3.875	3.889	AO	81,375	465,000	10/20/2011	10/28/2041	12,232,500
448814-DC-4	HYDRO-QUEBEC SENIOR CORP_BND		1.D FE	3,317,749	2,240,000	2,604,182	2,665,644	0	(56,981)	0	0	8.500	3.287	JD	15,867	190,400	10/29/2018	12/01/2029	2,335,200
448814-DF-7	HYDRO-QUEBEC SENIOR CORP_BND		1.D FE	841,854	548,000	658,459	646,747	0	(143,744)	0	0	9.375	4.684	AO	10,846	276,376	09/18/2013	04/15/2030	573,688
748148-QR-7	QUEBEC PROVINCE OF SENIOR CORP_BND		1.D FE	11,261,505	9,500,000	10,709,355	9,967,145	0	(112,115)	0	0	7.500	5.991	MS	209,792	712,500	08/04/2008	09/15/2029	9,856,250
74815H-BZ-4	QUEBEC PROVINCE OF SENIOR CORP_BND		1.D FE	1,660,100	1,300,000	1,301,803	1,302,447	0	(30,663)	0	0	6.350	3.914	JJ	34,625	82,550	11/12/2010	01/30/2026	1,341,275
040114-HS-2	ARGENTINA REPUBLIC OF GOVERNME SENIOR CO		5.A FE	231,925	800,000	680,727	231,925	0	54,316	0	0	1.000	0.000	JJ	0	0	08/23/2021	07/09/2030	64,560
040114-HT-0	ARGENTINA REPUBLIC OF GOVERNME SENIOR CO		5.A FE	282,462	1,200,000	892,758	282,462	0	24,750	0	0	4.125	0.000	JJ	0	0	08/31/2021	07/09/2035	123,000
042207-AE-0	ARMENIA REPUBLIC OF SENIOR CORP_BND 144		3.C FE	8,392,915	8,606,000	8,946,399	8,405,172	0	12,256	0	0	6.750	7.100	MS	175,885	290,453	03/05/2025	03/12/2035	8,896,453
06237M-AC-7	BANK GOSPODARSTWA KRAJOWEGO SENIOR CORP_		1.G FE	7,862,374	7,833,000	8,220,407	7,861,407	0	(967)	0	0	5.750	5.696	JJ	215,190	225,199	05/23/2025	07/09/2034	8,058,199
085209-AD-6	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1		1.F FE	11,059,125	11,000,000	10,916,279	11,006,703	0	(10,447)	0	0	3.717	3.633	JJ	177,177	425,597	05/07/2019	01/25/2027	11,204,435
085209-AF-1	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1		1.F FE	12,708,950	12,100,000	12,195,542	12,307,322	0	(87,624)	0	0	4.750	4.111	FA	217,128	574,750	05/29/2019	02/15/2029	12,387,375
085209-AG-9	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1		1.E FE	9,888,615	9,900,000	8,982,529	9,894,386	0	939	0	0	2.375	2.388	FA	85,559	235,126	08/17/2020	08/20/2030	10,017,563
085209-AH-7	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1		1.E FE	2,042,190	2,000,000	1,384,570	2,037,163	0	(2,314)	0	0	3.375	3.262	FA	24,563	92,813	09/17/2020	08/20/2050	2,033,750
085209-AJ-3	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1		1.E FE	12,427,320	12,000,000	12,111,492	12,299,648	0	(41,391)	0	0	5.000	4.540	JJ	276,667	600,000	08/15/2022	07/15/2032	12,300,000
105756-BN-9	BRAZIL FEDERATIVE REPUBLIC OF SENIOR GOV		3.B FE	4,740,290	1,551,166	1,555,481	1,586,234	0	(46,040)	0	211,389	10.250	8.996	JJ	75,522	151,639	11/07/2013	01/10/2028	4,462,108
105756-BY-5	BRAZIL FEDERATIVE REPUBLIC OF SENIOR COR		3.B FE	14,715,068	14,900,000	12,633,838	14,739,930	0	2,710	0	0	5.625	5.713	FA	302,656	838,126	02/08/2018	02/21/2047	15,319,063
105756-CB-4	BRAZIL FEDERATIVE REPUBLIC OF SENIOR COR		3.B FE	259,988	250,000	181,823	259,015	0	(238)	0	0	4.750	4.500	JJ	5,509	11,876	12/02/2020	01/14/2050	255,938
105860-AA-8	BRAZIL MINAS SPE SECURED CORP_BND 144A		3.B FE	1,081,181	1,118,400	1,119,750	1,112,667	0	6,732	0	0	5.333	5.805	FA	22,532	70,027	03/28/2014	02/15/2028	114,822
157214-AB-3	CEZ AS SENIOR CORP_BND 144A		2.A FE	2,836,059	2,437,000	2,236,378	2,722,094	0	(11,722)	0	0	5.625	4.595	AO	33,509	137,082	05/03/2013	04/03/2042	2,505,541
168863-CE-6	CHILE REPUBLIC OF SENIOR CORP_BND		1.G FE	5,479,670	5,908,000	4,734,078	5,542,962	0	9,273	0	0	3.860	4.304	JD	6,335	228,048	12/17/2018	06/21/2047	6,022,024
168863-DS-4	CHILE REPUBLIC OF SENIOR CORP_BND		1.F FE	2,490,900	2,850,000	2,189,827	2,542,733	0	14,197	0	0	3.100	4.050	MN	13,253	88,350	02/23/2022	05/07/2041	2,894,175
168863-DU-9	CHILE REPUBLIC OF SENIOR CORP_BND		1.F FE	5,756,460	6,000,000	3,717,979	5,765,015	0	2,056	0	0	3.250	3.420	MS	54,167	195,000	09/14/2021	09/21/2071	6,097,500
168863-DV-7	CHILE REPUBLIC OF SENIOR CORP_BND		1.F FE	1,099,252	1,100,000	1,010,611	1,099,463	0	30	0	0	3.500	3.507	JJ	16,149	38,500	01/27/2022	01/31/2034	1,119,250
168863-DY-1	CHILE REPUBLIC OF SENIOR CORP_BND		1.F FE	4,747,891	4,646,000	4,145,071	4,733,812	0	(4,193)	0	0	4.340	4.174	MS	63,852	201,636	03/04/2022	03/07/2042	4,746,818
195325-BK-0	COLOMBIA REPUBLIC OF SENIOR CORP_BND		3.B FE	3,731,250	3,000,000	3,047,154	3,490,878	0	(29,661)	0	0	7.375	5.463	MS	63,302	221,250	03/24/2016	09/18/2037	3,110,625
195325-BM-6	COLOMBIA REPUBLIC OF SENIOR CORP_BND		3.B FE	2,681,192	2,085,000	1,843,753	2,511,593	0	(20,317)	0	0	6.125	4.257	JJ	57,823	127,706	12/29/2020	01/18/2041	2,148,853
195325-CU-7	COLOMBIA REPUBLIC OF SENIOR CORP_BND		3.B FE	11,750,750	11,000,000	8,049,731	11,628,182	0	(21,439)	0	0	5.000	4.545	JD	24,444	550,000	07/16/2019	06/15/2045	11,275,000
195325-DQ-5	COLOMBIA REPUBLIC OF SENIOR CORP_BND		3.B FE	19,626,041	19,100,000	14,023,736	19,562,604	0	(12,696)	0	0	5.200	5.016	MN	126,909	993,200	10/14/2021	05/15/2049	19,596,600
195325-DT-9	COLOMBIA REPUBLIC OF SENIOR CORP_BND		3.B FE	2,960,280	3,000,000	1,852,645	2,964,182	0	671	0	0	4.125	4.202	MN	15,813	123,750	06/01/2020	05/15/2051	3,061,875
195325-DX-0	COLOMBIA REPUBLIC OF SENIOR CORP_BND		3.B FE	4,885,350	5,000,000	2,869,093	4,891,868	0	1,164	0	0	3.875	3.990	FA	73,194	193,750	01/12/2021	02/15/2061	5,096,875
195325-DZ-5	COLOMBIA REPUBLIC OF SENIOR CORP_BND		3.B FE	16,835,440	17,000,000	14,321,774	16,898,409	0	13,847	0	0	3.250	3.356	AO	105,896	552,500	04/19/2021	04/22/2032	17,276,250
200447-AC-4	COMISION FEDERAL DE ELECTRICID SENIOR CO		2.B FE	17,030,230	15,925,000	14,864,698	16,748,127	0	(35,900)	0	0	5.750	5.270	FA	348,470	950,188	04/07/2021	02/14/2042	16,382,844
200447-AE-0	COMISION FEDERAL DE ELECTRICID SENIOR CO		2.B FE	4,759,008	4,800,000	4,546,403	4,766,083	0	(306)	0	0	6.125	6.188	JD	12,250	294,000	06/09/2015	06/16/2045	4,947,000
200447-AH-3	COMISION FEDERAL DE ELECTRICID SENIOR CO		2.B FE	3,866,800	3,860,000	3,509,491	3,863,726	0	1,707	0	0	3.348	3.323	FA	50,975	216,013	09/03/2021	02/09/2031	3,924,616
200447-AJ-9	COMISION FEDERAL DE ELECTRICID SENIOR CO		2.B FE	2,926,250	2,975,000	2,229,224	2,930,060	0	(1,435)	0	0	4.677	4.780	FA	54,883	251,388	06/23/2021	02/09/2051	3,044,570
200447-AM-2	COMISION FEDERAL DE ELECTRICID SENIOR CO		2.B FE	8,000,000	8,000,000	7,479,329	8,000,000	0	0	0	0	6.264	6.264	FA	189,312	501,120	02/08/2022	02/15/2052	8,250,560
21987B-BA-5	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	7,418,750	7,500,000	5,323,540	7,428,451	0	960	0	0	3.700	3.756	JJ	116,396	277,500	04/28/2021	01/30/2050	7,638,750
21987B-BB-3	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	2,745,420	3,000,000	2,846,908	2,773,240	0	27,821	0	0	3.150	5.253	JJ	43,838	47,250	06/10/2025	01/14/2030	3,047,250
221597-BV-8	COSTA RICA REPUBLIC OF SENIOR CORP_BND		3.B FE	495,000	500,000	553,782	495,418	0	23	0	0	7.158	7.247	MS	10,836	35,790	02/14/2022	03/12/2045	517,895
221602-AC-9	COSTA RICA REPUBLIC OF SENIOR CORP_BND		3.B FE	261,500	250,000	273,554	260,354	0	(326)	0	0	7.000	6.606	AO	4,229	17,500	05/26/2021	04/04/2044	258,750
221625-AN-6	COTE D IVOIRE REPUBLIC OF SENIOR CORP_B		3.B FE	1,498,750	1,500,000	1,497,932	1,499,483	0	198	0	0	6.125	6.128	JD	4,083	91,876	03/25/2021	06/15/2033	515,313

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
221625-AU-0	COTE D IVOIRE REPUBLIC OF SENIOR CORP_B		3.B FE	15,589,893	15,892,000	17,278,495	15,616,211	0	13,953	0	0	8.250	8.500	JJ	549,929	1,311,090	01/23/2024	01/30/2037	8,273,773
221625-AV-8	COTE D IVOIRE REPUBLIC OF SENIOR CORP_B		3.B FE	16,696,927	17,124,000	18,452,901	16,714,369	0	17,442	0	0	8.075	8.448	AO	345,691	691,382	03/25/2025	04/01/2036	5,938,460
25714P-CW-6	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO		3.B FE	3,578,750	3,500,000	3,641,828	3,570,455	0	(2,140)	0	0	6.850	6.662	JJ	102,560	239,750	06/19/2020	01/27/2045	3,619,875
25714P-DW-5	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO		3.B FE	17,500,000	17,500,000	17,499,638	17,500,000	0	0	0	0	6.500	6.500	FA	429,722	1,137,500	02/08/2018	02/15/2048	18,068,750
25714P-EB-0	DOMINICAN REPUBLIC GOVERNMENT UNSEC COR		3.B FE	12,348,875	12,500,000	12,410,482	12,362,483	0	1,033	0	0	6.400	6.492	JD	57,778	800,000	05/29/2019	06/05/2049	12,900,000
25714P-ED-6	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO		3.B FE	8,901,285	8,500,000	8,294,926	8,698,640	0	(44,373)	0	0	4.500	3.875	JJ	160,438	382,500	01/13/2021	01/30/2030	8,691,250
25714P-EE-4	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO		3.B FE	13,201,643	13,650,000	12,160,276	13,219,522	0	2,324	0	0	5.875	6.095	JJ	336,368	801,938	09/17/2020	01/30/2060	14,050,969
25714P-EF-1	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO		3.B FE	6,501,125	6,250,000	6,020,396	6,407,972	0	(20,163)	0	0	4.875	4.433	MS	82,943	304,688	12/08/2020	09/23/2032	6,402,344
25714P-EG-9	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO		3.B FE	8,500,000	8,500,000	7,703,829	8,500,000	0	0	0	0	5.300	5.300	JJ	200,222	450,500	01/13/2021	01/21/2041	8,725,250
25714P-EP-9	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO		3.B FE	300,000	300,000	303,910	300,000	0	0	0	0	5.500	5.500	FA	5,913	16,500	02/16/2022	02/22/2029	308,250
268317-AC-8	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		2.A FE	89,760,919	78,709,000	88,062,176	86,564,098	0	(373,946)	0	0	6.950	5.835	JJ	2,355,258	4,607,816	05/15/2025	01/26/2039	81,444,138
268317-AQ-7	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		2.A FE	10,078,330	11,350,000	10,039,715	10,108,723	0	29,247	0	0	4.950	5.891	AO	121,729	541,555	06/10/2025	10/13/2045	11,630,913
268317-AR-5	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		2.A FE	20,600,580	21,000,000	18,725,294	20,639,791	0	1,472	0	0	5.250	5.366	AO	238,875	1,102,500	10/07/2015	10/13/2055	21,551,250
268317-AT-1	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		2.A FE	4,552,100	5,000,000	4,435,192	4,562,664	0	9,562	0	0	5.000	5.691	MS	69,444	250,000	11/26/2024	09/21/2048	5,125,000
26951T-AA-8	EAGLE FUNDING LUXCO SARL SENIOR CORP_BND		2.B FE	19,943,615	19,994,000	20,362,152	19,946,990	0	3,375	0	0	5.500	5.577	FA	418,486	0	07/28/2025	08/17/2030	5,854,993
28504D-AD-5	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		2.A FE	16,756,150	15,000,000	16,548,871	16,727,615	0	(25,175)	0	0	6.900	6.029	MN	109,250	1,135,292	11/07/2024	05/23/2053	15,517,500
28504D-AF-0	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		2.A FE	3,121,740	3,000,000	3,145,539	3,119,271	0	(2,469)	0	0	5.750	5.181	JJ	80,500	0	09/29/2025	01/13/2035	3,086,250
28504D-AG-8	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		2.A FE	52,394,250	52,500,000	54,811,638	52,395,784	0	1,534	0	0	6.375	6.390	JJ	1,561,875	1,195,313	07/15/2025	01/13/2055	54,173,438
29135L-AB-6	ABU DHABI EMIRATE OF SENIOR CORP_BND 14		1.C FE	7,929,200	8,000,000	6,810,015	7,940,876	0	555	0	0	4.125	4.177	AO	73,333	330,000	10/03/2017	10/11/2047	8,165,000
29135L-AF-7	ABU DHABI EMIRATE OF SENIOR CORP_BND 14		1.C FE	726,563	750,000	534,090	729,173	0	850	0	0	3.125	3.295	MS	5,924	35,157	02/25/2021	09/30/2049	761,719
29135L-AR-1	ABU DHABI EMIRATE OF SENIOR CORP_BND 14		1.C FE	2,961,000	3,000,000	2,033,773	2,964,649	0	837	0	0	3.000	3.067	MS	26,500	90,000	09/27/2021	09/15/2051	3,045,000
29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO SENIOR COR		2.C FE	4,917,650	5,000,000	4,946,125	4,994,154	0	9,416	0	0	3.750	3.951	FA	76,042	187,500	08/02/2016	08/05/2026	5,093,750
29245J-AK-8	EMPRESA NACIONAL DEL PETROLEO SENIOR COR		2.C FE	8,561,875	9,500,000	7,992,844	8,682,536	0	19,651	0	0	4.500	5.164	MS	127,063	427,500	02/01/2019	09/14/2047	9,713,750
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO SENIOR COR		2.C FE	9,422,725	9,100,000	9,258,184	9,218,055	0	(42,255)	0	0	5.250	4.727	MN	72,990	477,750	11/20/2020	11/06/2029	3,112,963
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO		1.G FE	6,045,175	5,926,000	5,536,361	6,025,022	0	(3,328)	0	0	5.000	4.870	JJ	128,397	296,300	03/10/2017	01/25/2047	6,074,150
29246Q-AD-7	EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO		1.G FE	4,987,950	5,000,000	4,839,560	4,994,219	0	984	0	0	3.650	3.679	MN	27,375	182,500	05/04/2020	05/07/2030	5,091,250
29246Q-AE-5	EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO		1.G FE	2,961,480	3,000,000	2,662,049	2,965,252	0	443	0	0	4.700	4.781	MN	21,150	141,000	05/04/2020	05/07/2050	3,070,500
29247Q-AA-2	EMPRESA DE TRANSMISION ELECTRI SENIOR CO		3.C PL	7,600,000	7,600,000	5,847,170	7,600,000	0	0	0	0	5.125	5.124	MN	63,835	389,500	04/25/2019	05/02/2049	520,378
29248Z-AB-1	EMPRESA DE LOS FERROCARRILES D SENIOR CO		1.G FE	5,000,000	5,000,000	3,460,598	5,000,000	0	0	0	0	3.830	3.830	MS	56,918	191,500	09/07/2021	09/14/2061	5,095,750
29249B-AA-3	ENA MASTER TRUST SECURED CORP_BND 144A		2.C FE	6,462,988	6,250,000	4,819,723	6,432,988	0	3,673	0	0	4.000	3.784	MN	29,167	250,000	12/29/2020	05/19/2048	4,873,688
31424E-AB-8	UNITED ARAB EMIRATES GOVERNME SENIOR CO		1.D FE	7,500,000	7,500,000	5,118,322	7,500,000	0	0	0	0	3.250	3.250	AO	48,750	243,750	10/06/2021	10/19/2061	7,621,875
40053X-AB-5	GRUPO ENERGIA BOGOTA SA ESP SENIOR CORP_		2.C FE	4,651,835	4,655,000	5,319,648	4,652,325	0	238	0	0	7.850	7.860	MN	52,783	365,418	11/06/2023	11/09/2033	4,837,709
43858A-AE-0	HONG KONG SPECIAL ADMINISTRATI SENIOR CO		1.D FE	988,120	1,000,000	640,631	989,527	0	272	0	0	2.375	2.431	FA	9,830	23,750	01/26/2021	02/02/2051	1,011,875
445545-AF-3	HUNGARY GOVERNMENT SENIOR CORP_BND		2.B FE	1,894,090	1,340,000	1,565,903	1,751,449	0	(18,103)	0	0	7.625	4.767	MS	26,111	102,176	05/17/2016	03/29/2041	1,391,088
445545-AN-6	HUNGARY GOVERNMENT HUNGARY(REPUBLICOF)		2.B FE	3,115,873	3,250,000	2,005,356	3,127,882	0	2,901	0	0	3.125	3.344	MS	28,212	101,562	09/15/2021	09/21/2051	3,300,781
445545-AW-6	HUNGARY GOVERNMENT SENIOR CORP_BND 144A		2.B FE	4,969,545	4,982,000	5,178,664	4,970,869	0	1,324	0	0	6.000	6.028	MS	156,103	0	07/16/2025	09/26/2035	5,131,460
445545-AX-4	HUNGARY GOVERNMENT SENIOR CORP_BND 144A		2.B FE	6,973,220	7,033,000	7,339,321	6,975,286	0	2,067	0	0	6.750	6.813	MS	247,913	0	07/16/2025	09/23/2055	7,270,364
455780-AX-4	INDONESIA REPUBLIC OF SENIOR CORP_BND 1		2.B FE	1,056,250	1,000,000	1,139,754	1,036,824	0	(2,403)	0	0	6.625	6.163	FA	24,660	66,250	03/17/2014	02/17/2037	1,033,125
455780-BJ-4	INDONESIA REPUBLIC OF SENIOR CORP_BND 1		2.B FE	4,162,452	3,830,000	3,845,125	4,063,092	0	(10,204)	0	0	5.250	4.699	JJ	91,601	201,076	12/03/2014	01/17/2042	3,930,538
455780-BU-9	INDONESIA REPUBLIC OF SENIOR CORP_BND 1		2.B FE	4,968,710	4,668,000	4,611,705	4,912,149	0	(8,530)	0	0	5.125	4.706	JJ	110,314	239,236	04/26/2017	01/15/2045	4,787,618
455780-CB-0	INDONESIA REPUBLIC OF SENIOR CORP_BND 1		2.B FE	10,718,493	10,750,000	10,043,336	10,723,331	0	(1,049)	0	0	4.750	4.768	JJ	231,200	510,626	07/13/2017	07/18/2047	11,005,313
455780-CE-4	INDONESIA REPUBLIC OF SENIOR CORP_BND		2.B FE	1,983,320	2,000,000	1,732,357	1,985,987	0	71	0	0	4.350	4.400	JJ	41,083	87,000	12/04/2017	01/11/2048	2,043,500
455780-CF-1	INDONESIA REPUBLIC OF SENIOR CORP_BND		2.B FE	1,995,120	2,000,000	2,004,873	1,998,690	0	426	0	0	4.100	4.130	AO	15,261	82,000	04/17/2018	04/24/2028	2,041,000
455780-CN-4	INDONESIA REPUBLIC OF SENIOR CORP_BND		2.B FE	4,955,200	5,000,000	3,814,093	4,960,839	0	1,541	0	0	3.700	3.750	AO	31,347	314,500	10/23/2019	10/30/2049	5,092,500
455780-DG-8	INDONESIA REPUBLIC OF SENIOR CORP_BND		2.B FE	7,366,875	7,500,000	4,826,112	7,374,307	0	(3,466)	0	0	3.200	3.280	MS	65,333	240,000	09/13/2021	09/23/2061	7,620,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
45777V-AE-7	INSTITUTO COSTARRICENSE DE ELE SENIOR CO		3.B FE	4,459,815	4,500,000	4,770,789	4,473,617	0	3,111	0	0	6.750	6.875	AO	70,875	303,750	09/30/2021	10/07/2031	4,651,875
465077-AL-9	ISRAEL ELECTRIC CORP LTD SECURED CORP_BN		2.A FE	4,954,450	5,000,000	4,940,226	4,986,653	0	4,485	0	0	4.250	4.359	FA	80,868	212,500	02/07/2018	08/14/2028	5,106,250
465138-7N-9	ISRAEL STATE OF SENIOR CORP_BND		1.F FE	20,618,800	19,080,000	16,799,046	20,280,973	0	(41,972)	0	0	4.500	3.987	JJ	360,135	723,600	05/01/2019	01/30/2043	19,509,300
46513J-B3-4	ISRAEL STATE OF SENIOR CORP_BND		1.F FE	750,000	750,000	696,832	750,000	0	(5,430)	0	0	2.750	2.750	JJ	10,198	34,376	03/31/2020	07/03/2030	760,313
46513J-XM-8	ISRAEL STATE OF SENIOR CORP_BND		1.F FE	1,991,220	2,000,000	1,852,689	1,996,185	0	861	0	0	2.500	2.550	JJ	23,056	50,000	01/08/2020	01/15/2030	2,025,000
46513J-XN-6	ISRAEL STATE OF SENIOR CORP_BND		1.F FE	2,745,505	2,750,000	1,840,611	2,746,047	0	21	0	0	3.375	3.384	JJ	42,797	92,812	01/10/2020	01/15/2050	2,796,406
46513Y-JJ-8	ISRAEL STATE OF SENIOR CORP_BND		1.F FE	12,341,869	12,500,000	9,778,588	12,365,553	0	833	0	0	4.125	4.200	JJ	234,896	649,688	05/02/2019	01/17/2048	12,757,813
486661-AF-8	KAZAKHSTAN REPUBLIC OF SENIOR CORP_BND		2.B FE	6,919,289	7,092,000	6,496,134	6,958,672	0	2,980	0	0	4.875	5.028	AO	73,949	345,736	03/17/2020	10/14/2044	7,264,868
486661-AH-4	KAZAKHSTAN REPUBLIC OF SENIOR CORP_BND		2.B FE	17,730,000	15,000,000	16,570,728	17,271,083	0	(69,130)	0	0	6.500	5.252	JJ	433,333	975,000	07/13/2017	07/21/2045	15,487,500
50066P-AG-5	KOREA NATIONAL OIL CORP SENIOR CORP_BND		1.C FE	4,490,550	4,500,000	4,468,841	4,498,655	0	993	0	0	3.375	3.400	MS	39,656	151,876	03/20/2017	03/27/2027	4,575,938
501499-AB-3	KUWAIT STATE OF GOVERNMENT SENIOR CORP_		1.D FE	4,456,170	4,500,000	4,471,954	4,493,802	0	4,826	0	0	3.500	3.617	MS	44,188	157,500	03/13/2017	03/20/2027	4,578,750
617726-AL-8	MOROCCO KINGDOM OF SENIOR CORP_BND 144A		3.A FE	995,700	1,000,000	878,061	997,321	0	340	0	0	3.000	3.043	JD	1,333	30,000	12/08/2020	12/15/2032	1,015,000
617726-AM-6	MOROCCO KINGDOM OF SENIOR CORP_BND 144A		3.A FE	3,078,125	3,000,000	2,177,864	3,070,498	0	(1,670)	0	0	4.000	3.852	JD	5,333	120,000	01/08/2021	12/15/2050	3,060,000
682051-AH-0	OMAN SULTANATE OF GOVERNMENT SENIOR COR		2.C FE	9,243,750	10,000,000	10,214,046	9,786,216	0	92,072	0	0	5.625	6.763	JJ	256,250	860,778	01/25/2019	01/17/2028	10,281,250
682051-AJ-6	OMAN SULTANATE OF GOVERNMENT SENIOR COR		2.C FE	6,265,925	7,000,000	7,702,512	6,329,914	0	10,333	0	0	6.750	7.655	JJ	215,250	472,500	08/20/2019	01/17/2048	7,236,250
68205L-AS-2	OMAN SULTANATE OF GOVERNMENT SENIOR COR		2.C FE	600,000	600,000	641,449	600,000	0	0	0	0	6.250	6.250	JJ	16,250	37,500	01/14/2021	01/25/2031	618,750
69370R-AE-7	PERTAMINA PERSERO PT SENIOR CORP_BND		2.B FE	4,950,984	5,827,000	4,919,222	4,979,283	0	16,423	0	0	4.700	5.845	JJ	114,873	273,870	04/09/2024	07/30/2049	5,963,935
698299-AD-6	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	1,859,625	1,350,000	1,446,034	1,433,784	0	(53,205)	0	0	8.875	5.105	MS	30,286	143,553	07/10/2013	09/30/2027	1,409,906
698299-AK-0	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	332,175	215,000	244,619	244,475	0	(8,213)	0	0	9.375	4.766	AO	5,039	20,156	08/17/2011	04/01/2029	225,078
698299-AT-1	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	4,661,232	3,266,000	3,721,109	4,138,255	0	(86,072)	0	0	8.125	4.269	AO	46,438	265,362	12/29/2020	04/28/2034	3,398,681
698299-AV-6	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	333,398	260,000	260,541	260,517	0	(6,703)	0	0	7.125	4.453	JJ	7,822	18,526	08/17/2011	01/29/2026	269,263
698299-AW-4	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	4,048,013	3,219,000	3,461,444	3,725,849	0	(69,798)	0	0	6.700	4.529	JJ	92,859	269,944	06/19/2023	01/26/2036	1,139,064
698299-BB-9	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	7,928,000	8,000,000	5,997,141	7,935,516	0	526	0	0	4.300	4.351	AO	59,244	344,000	03/15/2019	04/29/2053	2,724,000
698299-BF-0	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	555,936	559,000	548,929	558,297	0	285	0	0	3.875	3.935	MS	6,258	21,662	11/29/2016	03/17/2028	569,831
698299-BG-8	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	22,612,307	22,524,000	17,854,290	22,596,946	0	(3,997)	0	0	4.500	4.475	MN	129,513	1,013,580	02/22/2018	05/15/2047	7,676,930
698299-BH-6	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	11,491,640	11,000,000	8,487,391	11,426,552	0	(12,800)	0	0	4.500	4.232	AO	103,125	495,000	06/14/2019	04/16/2050	7,648,300
698299-BL-7	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	9,313,100	8,500,000	5,626,030	9,256,140	0	(13,469)	0	0	3.870	3.419	JJ	144,373	348,300	06/22/2021	07/23/2060	2,888,158
698299-BN-3	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	1,200,000	1,200,000	990,876	1,200,000	0	0	0	0	2.252	2.252	MS	6,906	27,024	09/23/2020	09/29/2032	1,213,512
698299-BR-4	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	4,750,000	4,750,000	4,168,380	4,750,000	0	0	0	0	3.298	3.298	JJ	70,495	156,656	01/11/2022	01/19/2033	4,828,328
698299-BS-2	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		2.C FE	4,900,000	5,000,000	3,723,024	4,903,747	0	734	0	0	4.500	4.610	JJ	101,250	225,000	02/07/2022	01/19/2063	1,704,167
699149-AB-6	PARAGUAY REPUBLIC OF GOVERNME SENIOR CO		2.C FE	1,530,000	1,530,000	1,580,160	1,530,000	0	0	0	0	6.100	6.100	FA	36,295	93,330	08/04/2014	08/11/2044	1,576,665
699149-AF-7	PARAGUAY REPUBLIC OF GOVERNME SENIOR CO		3.A FE	15,008,750	15,000,000	14,438,565	15,007,876	0	(308)	0	0	5.600	5.596	MS	252,000	840,000	04/26/2018	03/13/2048	15,420,000
715638-AP-7	PERU REPUBLIC OF SENIOR CORP_BND		2.B FE	2,185,704	1,519,000	1,910,927	1,895,621	0	(38,380)	0	0	8.750	4.918	MN	14,768	132,912	06/13/2023	11/21/2033	1,585,456
715638-AU-6	PERU REPUBLIC OF SENIOR CORP_BND		2.B FE	744,200	610,000	673,926	684,045	0	(35,403)	0	0	6.550	5.012	MS	11,876	214,382	09/02/2010	03/14/2037	209,992
715638-BU-5	PERU REPUBLIC OF SENIOR CORP_BND		2.B FE	6,325,346	6,170,000	6,190,589	6,197,784	0	(16,326)	0	0	4.125	3.840	FA	89,079	288,544	02/21/2017	08/25/2027	6,297,256
715638-DU-3	PERU REPUBLIC OF SENIOR CORP_BND		2.B FE	5,255,745	5,300,000	4,610,680	5,269,273	0	4,728	0	0	3.000	3.082	JJ	73,317	230,820	10/28/2021	01/15/2034	5,379,500
715638-EC-2	PERU REPUBLIC OF SENIOR CORP_BND		2.B FE	12,556,932	12,973,000	12,826,336	12,562,420	0	5,488	0	0	5.875	6.109	FA	302,748	762,164	01/08/2025	08/08/2054	13,354,082
71567P-AK-6	PERUSAHAAN PENERBIT SURAT BERH SUKWAK CO		2.B FE	9,102,625	9,100,000	9,148,610	9,100,677	0	(385)	0	0	4.400	4.396	MS	133,467	400,400	03/08/2018	03/01/2028	9,300,200
71568P-AB-5	PERUSAHAAN LISTRIK NEGARA PER SENIOR CO		2.B FE	5,912,903	6,302,000	5,856,611	5,984,482	0	9,002	0	0	5.250	5.710	AO	61,576	330,856	03/19/2019	10/24/2042	6,467,428
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA PER SENIOR CO		2.B FE	6,929,300	7,000,000	6,979,023	6,988,477	0	7,466	0	0	4.125	4.250	MN	36,896	288,750	05/08/2017	05/15/2027	7,144,375
71568P-AD-1	PERUSAHAAN LISTRIK NEGARA PER SENIOR CO		2.B FE	12,122,400	12,000,000	10,927,218	12,116,861	0	(5,992)	0	0	5.250	5.168	MN	80,500	630,000	08/02/2021	05/15/2047	12,315,000
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA PER SENIOR CO		2.B FE	5,445,220	5,500,000	5,628,646	5,480,852	0	4,244	0	0	5.375	5.500	JJ	128,104	295,626	10/18/2018	01/25/2029	5,647,813
71568P-AH-2	PERUSAHAAN LISTRIK NEGARA PER SENIOR CO		2.B FE	9,929,300	10,000,000	10,242,299	9,939,630	0	(4,198)	0	0	6.250	6.300	JJ	270,833	625,000	10/18/2018	01/25/2049	10,312,500
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PER SENIOR CO		2.B FE	9,037,930	8,750,000	7,459,607	9,004,368	0	(6,533)	0	0	4.875	4.669	JJ	194,323	761,719	08/14/2019	07/17/2049	8,963,281
71568Q-AF-4	PERUSAHAAN LISTRIK NEGARA PER SENIOR CO		2.B FE	4,875,565	4,895,000	4,958,856	4,876,613	0	373	0	0	6.150	6.181	MN	33,449	301,042	04/09/2024	05/21/2048	5,045,521

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
71654Q-CC-4	PETROLEOS MEXICANOS SENIOR CORP_BND		3.A FE	4,170,000	4,000,000	3,272,978	4,149,787	0	(4,733)	0	0	6.750	6.428	MS	75,000	337,500	10/20/2017	09/21/2047	4,135,000
71656M-AE-9	PETROLEOS MEXICANOS SENIOR CORP_BND		3.A FE	883,520	800,000	684,375	850,730	0	(4,093)	0	0	6.625	5.746	JD	2,356	53,000	02/24/2015	06/15/2035	826,500
718286-CA-3	PHILIPPINES REPUBLIC OF SENIOR CORP_BND		2.B FE	5,133,500	5,186,000	4,336,824	5,147,847	0	1,309	0	0	3.700	3.764	MS	63,961	191,882	01/24/2017	03/01/2041	5,281,941
718286-CB-1	PHILIPPINES REPUBLIC OF SENIOR CORP_BND		2.B FE	600,000	600,000	495,199	600,000	0	0	0	0	3.700	3.700	FA	9,188	22,200	01/18/2017	02/02/2042	611,100
718286-CC-9	PHILIPPINES REPUBLIC OF SENIOR CORP_BND		2.B FE	5,223,000	5,223,000	5,106,311	5,223,000	0	0	0	0	3.000	3.000	FA	65,288	0	01/18/2018	02/01/2028	5,301,345
718286-CH-8	PHILIPPINES REPUBLIC OF SENIOR CORP_BND		2.B FE	5,000,000	5,000,000	3,499,676	5,000,000	0	0	0	0	2.950	2.950	MN	22,944	147,500	04/27/2020	05/05/2045	5,073,750
731011-AZ-5	POLAND REPUBLIC OF SENIOR CORP_BND		1.G FE	5,882,995	6,097,000	5,819,544	5,886,660	0	3,434	0	0	5.500	5.749	MS	95,943	335,336	12/13/2024	03/18/2054	6,264,668
74727P-AE-1	QATAR STATE OF SENIOR CORP_BND 144A		1.C FE	21,668,000	19,200,000	23,664,562	20,040,477	0	(156,594)	0	0	9.750	8.546	JD	83,200	1,872,000	08/23/2001	06/15/2030	20,136,000
74727P-AY-7	QATAR STATE OF SENIOR CORP_BND 144A		1.C FE	19,940,863	19,750,000	19,466,865	19,916,073	0	(20,076)	0	0	5.103	5.039	AO	190,370	1,556,415	01/22/2019	04/23/2048	20,253,921
74727P-BE-0	QATAR STATE OF SENIOR CORP_BND 144A		1.C FE	9,807,750	8,000,000	7,058,481	9,624,986	0	(51,441)	0	0	4.400	3.192	AO	73,333	434,500	09/27/2021	04/16/2050	8,176,000
74730D-AC-7	QATARENERGY SENIOR CORP_BND 144A		1.C FE	10,651,212	10,750,000	9,660,226	10,691,605	0	9,700	0	0	2.250	2.355	JJ	113,547	241,876	11/04/2021	07/12/2031	10,870,938
74730D-AD-5	QATARENERGY SENIOR CORP_BND 144A		1.C FE	3,366,000	3,300,000	2,309,060	3,359,665	0	(1,586)	0	0	3.300	3.194	JJ	51,123	108,900	09/01/2021	07/12/2051	3,354,450
760942-AS-1	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR		2.B FE	1,615,900	1,100,000	1,331,388	1,374,620	0	(23,856)	0	0	7.625	4.310	MS	23,299	83,876	02/13/2013	03/21/2036	380,645
760942-BA-9	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR		2.B FE	5,783,533	5,637,229	5,316,111	5,761,943	0	(3,479)	0	0	5.100	4.938	JD	10,382	287,498	09/09/2016	06/18/2050	1,926,992
760942-BD-3	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR		2.B FE	1,994,750	1,450,000	1,319,425	1,942,117	0	(12,880)	0	0	4.975	3.152	AO	14,227	72,138	12/09/2020	04/20/2055	495,455
77586R-AC-4	ROMANIA REPUBLIC OF SENIOR CORP_BND 144		2.C FE	229,920	192,000	185,181	222,154	0	(1,049)	0	0	6.125	4.813	JJ	5,194	11,760	11/23/2016	01/22/2044	197,880
77586R-AH-3	ROMANIA REPUBLIC OF SENIOR CORP_BND 144		2.C FE	2,515,000	2,500,000	2,267,189	2,507,885	0	(1,470)	0	0	3.000	2.933	FA	28,542	75,000	07/22/2020	02/14/2031	2,537,500
77586R-AJ-9	ROMANIA REPUBLIC OF SENIOR CORP_BND 144		2.C FE	5,636,880	5,500,000	3,766,111	5,624,241	0	(5,646)	0	0	4.000	3.857	FA	83,722	307,000	06/22/2021	02/14/2051	5,610,000
77586T-AE-6	ROMANIA REPUBLIC OF SENIOR CORP_BND		2.C FE	11,404,321	11,598,000	11,186,099	11,335,423	0	4,541	0	0	6.125	6.311	JJ	313,750	663,705	11/18/2024	01/22/2044	11,953,189
80413T-AB-5	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	5,920,740	6,000,000	5,963,287	5,992,492	0	8,765	0	0	3.250	3.407	AO	35,208	195,000	10/19/2016	10/26/2026	6,097,500
80413T-AC-3	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	11,220,250	9,800,000	8,366,832	11,047,440	0	(50,666)	0	0	4.500	3.623	AO	79,625	594,000	06/23/2021	10/26/2046	10,020,500
80413T-AF-6	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	4,091,324	4,345,000	3,747,305	4,124,539	0	5,144	0	0	4.625	5.010	AO	48,564	200,956	03/14/2019	10/04/2047	4,445,478
80413T-AH-2	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	5,468,760	5,500,000	5,554,619	5,486,851	0	346	0	0	4.500	4.562	AO	50,875	247,500	04/10/2018	04/17/2030	5,623,750
80413T-AQ-2	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	5,726,282	5,800,000	5,268,548	5,759,447	0	5,914	0	0	2.750	2.876	FA	65,572	159,500	01/21/2020	02/03/2032	5,879,750
80413T-AR-0	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	12,428,900	12,268,000	8,658,858	12,413,921	0	(3,131)	0	0	3.750	3.683	FA	189,132	460,050	02/13/2020	01/21/2055	12,482,690
80413T-AV-1	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	1,982,100	2,000,000	1,720,439	1,988,832	0	1,414	0	0	2.250	2.336	FA	18,625	45,000	01/26/2021	02/02/2033	2,022,500
80413T-AW-9	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	5,252,325	5,250,000	3,341,588	5,252,179	0	(162)	0	0	3.450	3.448	FA	74,966	181,126	01/27/2021	02/02/2061	5,340,563
836205-AP-9	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN		3.B FE	2,519,525	1,942,000	1,867,796	2,338,737	0	(19,589)	0	0	6.250	4.392	MS	38,098	134,969	04/25/2013	03/08/2041	2,002,688
836205-AU-8	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN		3.B FE	234,063	250,000	248,461	245,276	0	1,517	0	0	4.300	5.038	AO	2,359	10,750	04/13/2017	10/12/2028	255,375
836205-AX-2	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN		3.C FE	3,430,000	3,500,000	2,947,898	3,439,220	0	1,322	0	0	5.650	5.791	MS	51,635	197,750	02/12/2018	09/27/2047	3,598,875
836205-AY-0	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN		3.B FE	1,999,840	2,000,000	2,067,273	2,000,000	0	(61)	0	0	5.875	5.875	JD	2,938	117,500	05/15/2018	06/22/2030	2,058,750
836205-BB-9	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN		3.B FE	15,460,625	15,500,000	13,052,409	15,464,281	0	654	0	0	5.750	5.768	MS	225,288	1,145,288	03/04/2020	09/30/2049	15,945,625
836205-BC-7	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN		3.B FE	6,697,490	6,944,000	7,142,180	6,713,293	0	15,803	0	0	5.875	6.526	AO	80,459	203,980	07/16/2025	04/20/2032	7,147,980
836205-BH-6	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN		3.B FE	11,637,226	11,760,000	11,593,016	11,637,631	0	405	0	0	6.125	6.250	JD	40,017	0	12/04/2025	12/11/2037	12,120,150
836205-BJ-2	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN		3.B FE	6,720,634	6,822,000	6,756,410	6,720,684	0	50	0	0	7.250	7.373	JD	27,478	0	12/18/2025	12/11/2055	7,069,298
91086Q-AS-7	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	8,561,939	8,392,800	9,086,255	8,479,058	0	(8,964)	0	0	6.750	6.591	MS	147,923	566,514	01/30/2007	09/27/2034	8,676,057
91086Q-AZ-1	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	3,668,760	3,096,000	2,595,592	3,664,327	0	(1,223)	0	0	5.750	4.845	AO	39,066	178,020	04/30/2013	10/12/2110	3,185,010
91086Q-BB-3	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	264,125	250,000	205,897	260,798	0	(400)	0	0	4.750	4.402	MS	3,727	11,876	04/08/2015	03/08/2044	255,938
91086Q-BF-4	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	4,869,325	6,386,000	5,023,095	4,905,411	0	34,484	0	0	4.600	6.722	JJ	128,926	293,756	12/13/2024	01/23/2046	6,532,878
91087B-AB-6	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	22,699,474	28,327,000	21,354,826	22,795,420	0	1,291,379	0	0	4.350	5.946	JJ	568,192	1,232,224	11/25/2024	01/15/2047	28,943,112
91087B-AG-5	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	731,705	738,000	558,727	732,421	0	84	0	0	4.500	4.552	JJ	13,930	33,210	07/24/2019	01/31/2050	754,605
91087B-AM-2	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	1,850,000	1,850,000	1,647,235	1,850,000	0	3,761	0	0	2.659	2.659	MN	5,056	82,429	11/17/2020	05/24/2031	1,874,596
91087B-AN-0	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	850,000	850,000	523,534	850,000	0	(1,344)	0	0	3.771	3.771	MN	3,294	191,116	11/17/2020	05/24/2061	866,027
91087B-AQ-3	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	3,148,500	3,000,000	2,407,761	3,125,662	0	(6,135)	0	0	4.280	3.910	FA	48,863	128,400	12/07/2021	08/14/2041	3,064,200
91087B-AZ-3	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	9,295,571	9,036,000	9,153,222	9,290,895	0	(4,676)	0	0	6.000	5.630	MN	81,324	271,080	09/17/2025	05/07/2036	9,307,080

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91087B-BA-7	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	7,815,892	8,689,000	8,352,613	7,825,972	0	10,080	0	0	6.400	7.229	MN	83,414	556,096	01/08/2025	05/07/2054	8,967,048
91087B-BB-5	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	491,742	485,000	508,277	490,896	0	(1,068)	0	0	6.000	5.670	MN	3,880	33,950	04/21/2025	05/13/2030	499,550
BRTAV2-AV-9	COTE D IVOIRE REPUBLIC OF SENIOR CORP_B		3.B FE	3,946,800	4,400,000	4,393,933	3,969,749	0	22,949	0	0	6.125	8.104	JD	11,978	134,750	07/16/2025	06/15/2033	1,511,586
BRTEQP-BJ-2	OMAN SULTANATE OF GOVERNMENT SENIOR COR		2.C FE	3,495,594	3,412,000	3,485,032	3,482,655	0	(12,939)	0	0	5.625	4.552	JJ	87,433	0	08/06/2025	01/17/2028	3,507,963
BRW6CJ-L5-3	JORDAN HASHEMITE KINGDOM OF SENIOR CORP		3.C FE	3,527,950	3,814,000	3,842,408	3,562,639	0	34,689	0	0	5.850	7.601	JJ	107,841	111,560	03/28/2025	07/07/2030	3,925,560
BRW6KV-D7-2	ROMANIA REPUBLIC OF SENIOR CORP_BND		2.C FE	4,855,346	7,156,000	4,900,053	4,891,866	0	17,683	0	0	4.000	6.595	FA	108,930	143,120	12/13/2024	02/14/2051	7,299,120
BRWCYF-SG-3	MEXICO UNITED MEXICAN STATES SENIOR COR		2.B FE	2,500,000	2,500,000	1,471,337	2,500,000	0	0	0	0	3.750	3.750	AO	18,750	46,875	01/04/2021	04/19/2071	2,546,875
BYD54X-7P-1	BANK GOSPODARSTWA KRAJOWEGO SENIOR CORP_		1.G FE	36,789,791	37,106,000	38,327,489	36,794,170	0	7,466	0	0	6.250	6.313	JJ	1,108,026	1,849,063	06/10/2025	07/09/2054	38,265,563
BYDAZ5-HJ-0	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN		3.B FE	6,983,431	7,156,000	7,662,989	6,991,976	0	4,865	0	0	7.100	7.410	MN	59,276	254,038	03/28/2025	11/19/2036	7,410,038
BYDEWS-1J-2	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO		3.B FE	5,362,500	5,000,000	5,346,195	5,362,477	0	(23)	0	0	7.150	6.583	FA	126,118	0	12/18/2025	02/24/2055	5,178,750
F2940H-JH-9	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		2.B FE	3,946,342	4,842,180	4,462,154	4,456,470	0	108	0	474,621	5.500	6.215	OCT	55,453	0	03/01/2023	10/17/2041	4,564,436
F40650-BA-7	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		2.B FE	6,560,896	6,400,000	5,142,779	6,529,927	0	(5,631)	0	0	4.750	4.540	APR	223,778	304,000	05/11/2016	10/06/2045	6,552,000
G9031A-FC-3	TRANSPORT FOR LONDON SENIOR LOCAL_BND		1.D FE	6,615,429	4,035,150	2,986,159	6,532,974	0	(45,947)	0	936,279	4.000	1.755	APR	118,954	153,060	12/10/2021	04/07/2064	4,136,184
K3185A-AH-9	ORSTED A/S SENIOR CORP_BND		2.C FE	6,449,673	6,725,250	6,407,747	7,010,935	0	(101)	0	592,910	5.750	5.249	APR	282,875	0	03/29/2023	04/09/2040	6,510,499
K76530-AN-5	ORSTED A/S SENIOR CORP_BND		2.C FE	2,639,573	3,014,257	2,716,264	2,960,519	0	15	0	315,300	5.375	5.467	SEP	48,827	0	03/01/2023	09/13/2042	2,837,995
M60170-AW-3	ISRAEL ELECTRIC CORP LTD SECURED CORP_BN		2.A FE	10,309,688	10,300,000	9,613,017	10,306,337	0	(1,177)	0	0	3.750	3.739	FA	138,406	386,250	02/16/2022	02/22/2032	10,493,125
M6320U-CA-5	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO		1.E FE	5,837,317	6,578,000	5,845,117	5,849,016	0	11,113	0	0	5.000	5.818	JJ	148,919	328,900	12/13/2024	01/18/2053	6,742,450
M87068-AT-5	ISRAEL STATE OF SENIOR CORP_BND		1.F FE	11,345,123	9,975,000	6,707,539	11,256,435	0	(20,936)	0	0	3.800	3.181	MN	50,540	379,050	01/12/2022	05/13/2060	10,164,525
P30179-BR-8	COMISION FEDERAL DE ELECTRICID SENIOR CO		2.B FE	7,072,245	8,109,000	7,581,235	7,095,461	0	12,632	0	0	6.264	7.347	FA	191,891	507,948	04/09/2024	02/15/2052	8,362,974
P75744-AB-1	PARAGUAY REPUBLIC OF GOVERNME SENIOR CO		2.C FE	2,917,200	2,640,000	2,726,551	2,859,960	0	(23,328)	0	0	6.100	5.386	FA	62,627	313,540	02/05/2015	08/11/2044	2,720,520
P8056E-BC-1	CHILE REPUBLIC OF SENIOR CORP_BND		1.F FE	863,600	800,000	572,673	857,939	0	(1,376)	0	0	3.500	3.100	AO	5,911	28,000	08/19/2021	04/15/2053	814,000
P87324-BH-4	PERU REPUBLIC OF SENIOR GOVT_BND		2.B FE	3,812,509	2,973,889	3,304,830	3,057,822	0	(15,452)	0	324,892	6.950	6.344	FA	79,754	192,402	05/22/2014	08/12/2031	3,712,103
P93960-AK-1	TRINIDAD AND TOBAGO REPUBLIC SENIOR COR		3.B FE	2,364,465	2,398,000	2,414,199	2,366,795	0	2,331	0	0	6.400	6.603	JD	2,132	153,472	04/02/2025	06/26/2034	2,474,736
S25221-AV-4	ESKOM HOLDINGS SOC LTD SENIOR CORP_BND		3.B FE	818,845	842,000	869,342	823,329	0	4,484	0	0	6.350	7.299	FA	20,941	26,734	04/22/2025	08/10/2028	868,734
V73789-BK-0	COTE D IVOIRE REPUBLIC OF SENIOR CORP_B		3.B FE	8,617,441	8,345,000	9,073,058	8,599,080	0	(16,048)	0	0	8.250	7.819	JJ	288,772	688,462	09/27/2024	01/30/2037	4,344,616
V73789-BL-8	COTE D IVOIRE REPUBLIC OF SENIOR CORP_B		3.B FE	4,116,010	4,184,000	4,520,150	4,121,754	0	5,744	0	0	7.625	7.916	JJ	133,815	159,515	03/04/2025	01/30/2033	2,171,758
X5T03S-AC-1	MVM ENERGETIKA ZRT SENIOR CORP_BND		2.C FE	11,613,715	11,396,000	12,028,479	11,520,838	0	(50,617)	0	0	7.500	6.958	JD	52,232	854,700	05/29/2024	06/09/2028	11,823,350
X5T03S-AD-9	MVM ENERGETIKA ZRT SENIOR CORP_BND		2.C FE	10,550,647	10,413,000	10,992,044	10,535,033	0	(36,489)	0	0	6.500	6.222	MS	203,054	895,441	06/10/2025	03/13/2031	10,751,423
X7360W-CP-5	ROMANIA REPUBLIC OF SENIOR CORP_BND		2.C FE	19,709,324	18,224,000	19,996,156	19,691,434	0	(17,473)	0	0	7.625	6.960	JJ	633,031	1,532,700	11/07/2024	01/17/2053	18,918,790
X93622-GK-2	HUNGARY GOVERNMENT SENIOR CORP_BND		2.C FE	3,958,229	3,817,000	3,956,764	3,939,344	0	(18,885)	0	0	6.125	4.691	MN	25,327	116,896	08/06/2025	05/22/2028	3,933,896
X93622-GL-0	HUNGARY GOVERNMENT SENIOR CORP_BND		2.C FE	21,623,806	20,728,000	21,982,718	21,612,109	0	(11,331)	0	0	6.750	6.413	MS	373,104	1,718,381	01/09/2025	09/25/2052	21,427,570
Y0001R-AE-8	UZBEKISTAN REPUBLIC OF SENIOR CORP_BND		3.B FE	1,173,825	1,410,000	1,300,895	1,194,190	0	20,366	0	0	3.900	7.175	AO	10,998	27,495	04/22/2025	10/19/2031	1,437,495
Y20721-AE-9	INDONESIA REPUBLIC OF SENIOR CORP_BND		2.B FE	1,248,738	1,155,000	1,477,833	1,211,994	0	(3,985)	0	0	8.500	7.769	AO	21,544	98,176	07/30/2009	10/12/2035	1,204,088
Y20721-AJ-8	INDONESIA REPUBLIC OF SENIOR CORP_BND		2.B FE	3,112,190	2,314,000	2,637,392	2,906,785	0	(47,464)	0	0	6.625	3.738	FA	57,063	176,655	12/29/2020	02/17/2037	2,390,651
Y20721-AL-3	INDONESIA REPUBLIC OF SENIOR CORP_BND		2.B FE	2,235,042	1,436,000	1,795,454	2,030,431	0	(39,271)	0	0	7.750	3.500	JJ	50,699	111,290	12/29/2020	01/17/2038	1,491,645
Y20721-BB-4	INDONESIA REPUBLIC OF SENIOR CORP_BND		2.B FE	308,850	290,000	291,145	303,353	0	(564)	0	0	5.250	4.834	JJ	6,936	15,226	07/11/2012	01/17/2042	297,613
Y20721-BM-0	INDONESIA REPUBLIC OF SENIOR CORP_BND		2.B FE	332,442	332,000	327,996	332,380	0	(53)	0	0	5.125	5.116	JJ	7,846	17,016	10/07/2016	01/15/2045	340,508
Y7276L-DD-7	KAZAKHSTAN REPUBLIC OF SENIOR CORP_BND		2.C FE	3,263,000	3,600,000	3,297,530	3,328,835	0	7,673	0	0	4.875	5.523	AO	37,538	175,500	06/08/2016	10/14/2044	3,687,750
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				1,508,789,440	1,481,261,321	1,394,908,515	1,493,884,527	0	(441,173)	0	3,016,062	XXX	XXX	XXX	25,528,188	73,330,323	XXX	XXX	1,418,803,381
05914F-MN-7	BALTIMORE CNTY MD SENIOR MUNITAX_BND GO		1.A FE	12,000,000	12,000,000	10,866,967	12,000,000	0	0	0	0	3.739	3.738	FA	186,950	448,680	11/28/2012	08/01/2042	1,438,763
100853-D9-8	BOSTON MASS MUNITAX_BND GO		1.A FE	250,000	250,000	189,171	250,000	0	0	0	0	2.191	2.191	MN	913	5,478	12/10/2020	11/01/2040	52,815
13063A-5G-5	CALIFORNIA STATE OF MUNITAX_BND GO		1.C FE	76,051,561	53,320,000	64,627,731	68,668,918	0	(764,672)	0	0	7.550	4.613	AO	1,006,415	4,025,660	05/20/2019	04/01/2039	55,332,830
13063A-7D-0	CALIFORNIA STATE OF MUNITAX_BND GO		1.C FE	11,652,090	9,000,000	10,510,964	10,597,025	0	(280,868)	0	0	7.300	5.162	AO	164,250	657,000	07/27/2012	10/01/2039	2,046,859
13063B-FR-8	CALIFORNIA STATE OF MUNITAX_BND GO		1.C FE	7,339,300	5,000,000	6,054,808	6,623,402	0	(39,979)	0	0	7.625	4.248	MS	127,083	153,263	05/08/2017	03/01/2040	1,764,813

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
13063B-JC-7	CALIFORNIA STATE OF MUNITAX_BND GO		1.C FE	29,912,790	21,295,000	26,167,625	27,576,458	0	(285,609)	0	0	7.600	4.779	MN	269,737	1,654,330	01/15/2019	11/01/2040	22,104,210
13063B-JE-3	CALIFORNIA STATE OF MUNITAX_BND GO		1.C FE	1,312,290	1,000,000	1,025,855	1,025,625	0	(29,861)	0	0	6.875	3.713	MN	11,458	68,750	05/27/2014	11/01/2026	1,034,375
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO SENIOR MU		1.B FE	5,180,000	5,180,000	5,370,392	5,180,000	0	0	0	0	5.720	5.717	JD	24,691	296,296	08/11/2009	12/01/2038	1,110,031
213185-EX-5	COOK CNTY ILL MUNITAX_BND GO		1.D FE	600,000	600,000	639,636	600,000	0	0	0	0	6.205	6.204	MN	4,757	37,230	10/07/2011	11/15/2033	102,764
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI MUNITAX_B		1.B FE	15,175,000	15,175,000	15,768,553	15,175,000	0	0	0	0	5.664	5.664	JD	71,626	872,114	12/09/2009	12/01/2033	3,138,116
442331-3K-8	HOUSTON CITY OF MUNITAX_BND GO		1.D FE	731,115	740,000	637,772	732,935	0	322	0	0	3.961	4.041	MS	9,770	9,506	01/31/2019	03/01/2047	90,324
442331-VJ-0	HOUSTON CITY OF MUNITAX_BND GO		1.D FE	4,320,000	4,320,000	4,016,402	4,320,000	0	0	0	0	4.348	4.348	MS	62,611	187,834	10/05/2011	03/01/2041	4,413,917
452151-LF-8	ILLINOIS STATE OF SENIOR MUNITAX_BND GO		1.G FE	11,809,293	10,204,461	10,461,237	11,002,060	0	(308,074)	0	0	5.100	3.157	JD	43,369	520,428	03/04/2020	06/01/2033	1,504,724
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG MUNITAX_B		1.B FE	34,709,788	25,800,000	28,586,806	32,764,804	0	(494,201)	0	0	6.750	4.685	FA	725,625	1,741,500	04/29/2014	08/01/2049	4,252,754
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG MUNITAX_B		1.B FE	10,192,080	8,000,000	9,135,120	9,177,660	0	(175,591)	0	0	6.680	4.718	FA	222,667	534,400	04/12/2012	08/01/2036	1,602,183
57582P-UE-8	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B		1.B FE	12,423,987	10,350,000	10,575,314	11,494,519	0	(292,225)	0	0	5.456	4.083	JJ	282,348	564,696	06/03/2013	12/01/2039	1,286,061
57582R-YP-5	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B		1.B FE	20,240,000	20,240,000	15,077,801	20,240,000	0	0	0	0	2.813	2.813	MS	189,784	711,619	08/27/2019	09/01/2043	5,992,392
57582R-YY-6	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B		1.B FE	5,827,305	5,500,000	3,803,043	5,778,736	0	(9,913)	0	0	2.900	2.604	MS	53,167	159,500	03/03/2020	09/01/2049	3,487,344
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON SENIOR MUN		1.B FE	8,800,000	8,800,000	9,215,903	8,800,000	0	0	0	0	5.707	5.705	JJ	251,108	502,216	06/04/2010	07/01/2034	1,211,998
631294-4D-4	CITY OF NASHUA MUNITAX_BND GO		1.B FE	3,000,000	3,000,000	2,902,848	3,000,000	0	0	0	0	4.376	4.375	JJ	60,535	131,280	01/11/2012	01/15/2042	369,010
64966H-YM-6	NEW YORK CITY OF MUNITAX_BND GO		1.C FE	2,642,562	2,300,000	2,420,542	2,473,653	0	(41,587)	0	0	5.968	4.810	MS	45,755	137,264	08/08/2013	03/01/2036	426,022
64966H-YV-6	NEW YORK CITY OF MUNITAX_BND GO		1.C FE	5,969,966	5,170,000	5,385,072	5,749,205	0	(65,545)	0	0	5.846	4.611	JD	25,187	302,238	01/29/2019	06/01/2040	500,068
68608K-A3-2	OREGON STATE OF MUNITAX_BND GO		1.B FE	5,265,719	5,392,000	5,500,949	5,312,710	0	7,297	0	0	5.382	5.580	FA	120,916	246,281	03/03/2022	08/01/2039	704,694
718814-ZZ-2	PHOENIX AZ SENIOR MUNITAX_BND GO		1.B FE	14,945,000	14,945,000	15,405,596	14,945,000	0	0	0	0	5.269	5.252	JJ	393,726	824,072	10/07/2009	07/01/2034	1,451,657
797646-ND-4	SAN FRANCISCO CALIF CITY & CNT SENIOR MU		1.B FE	4,117,991	3,615,000	3,646,412	3,638,245	0	(49,958)	0	0	5.600	4.152	JD	8,997	202,440	01/17/2014	06/15/2026	3,716,220
882722-KF-7	TEXAS STATE OF MUNITAX_BND GO		1.A FE	26,438,574	19,514,779	20,051,213	24,920,446	0	(512,035)	0	0	5.517	2.738	AO	269,158	1,140,602	12/17/2021	04/01/2039	8,501,955
882722-VN-8	TEXAS STATE OF MUNITAX_BND GO		1.A FE	305,748	270,000	264,243	294,966	0	(1,786)	0	0	4.681	3.672	AO	3,160	12,638	03/14/2019	04/01/2040	43,115
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				331,212,159	270,981,240	288,307,975	312,341,367	0	(3,344,285)	0	0	XXX	XXX	XXX	4,635,763	16,147,314	XXX	XXX	127,680,014
010869-MN-2	ALAMEDA CORRIDOR TRANSN AUTH C SUB MUNIT		1.A	3,487,092	4,190,000	4,075,793	3,971,785	0	496,789	0	0	0.000	7.260	N/A	0	0	03/04/2024	10/01/2026	4,190,000
010869-MP-7	ALAMEDA CORRIDOR TRANSN AUTH C SUB MUNIT		2.A FE	14,218,846	17,085,000	16,478,814	16,195,212	0	1,074,514	0	0	0.000	7.260	N/A	0	0	03/04/2024	10/01/2026	17,085,000
02765U-CR-3	AMERICAN MUNICIPAL POWER-OHIO SENIOR MUN		1.F FE	8,041,482	7,220,000	7,373,102	7,825,091	0	(45,133)	0	0	6.053	5.254	FA	165,099	437,026	05/09/2017	02/15/2043	1,971,302
02765U-DN-1	AMERICAN MUNICIPAL POWER-OHIO SENIOR MUN		1.F FE	19,396,630	15,905,000	16,082,320	18,620,311	0	(164,092)	0	0	5.939	4.581	FA	356,848	944,598	01/30/2019	02/15/2047	1,463,312
02765U-EK-6	AMERICAN MUNICIPAL POWER-OHIO SENIOR MUN		1.F FE	20,635,989	13,245,000	16,723,820	19,362,244	0	(310,911)	0	0	8.084	4.600	FA	404,496	1,070,726	05/24/2017	02/15/2050	2,077,405
052414-RW-1	AUSTIN TX CITY OF MUNITAX_BND REV		1.D FE	1,000,000	1,000,000	960,108	1,000,000	0	0	0	0	3.037	3.037	MN	3,881	30,370	04/24/2020	11/15/2030	1,015,185
070102-AA-6	BASIN ELECTRIC POWER COOPERATI SECURED M		1.F FE	24,549,650	25,000,000	26,625,505	24,700,165	0	59,010	0	0	6.127	6.271	JD	127,646	1,531,750	07/27/2012	06/01/2041	3,864,881
072024-ND-0	BAY AREA TOLL AUTHORITY SENIOR MUNITAX_B		1.C FE	65,523,589	53,000,000	56,086,310	62,910,393	0	(636,555)	0	0	6.263	4.799	AO	829,848	3,225,445	01/15/2019	04/01/2049	12,459,257
072024-NV-0	BAY AREA TOLL AUTHORITY SUB MUNITAX_BND		1.D FE	21,459,335	16,450,000	18,948,065	20,493,927	0	(197,232)	0	0	7.043	5.121	AO	289,643	684,374	05/16/2017	04/01/2050	7,239,951
072024-PY-2	BAY AREA TOLL AUTHORITY SUB MUNITAX_BND		1.E FE	13,308,878	9,400,000	10,701,014	12,679,535	0	(110,810)	0	0	6.907	4.498	AO	162,315	649,258	03/01/2017	10/01/2050	5,630,048
13077C-TL-8	CALIFORNIA STATE UNIVERSITY SENIOR MUNIT		1.D FE	7,307,103	6,065,000	6,580,920	6,852,445	0	(201,768)	0	0	6.484	4.904	MN	65,542	511,912	01/31/2019	11/01/2041	516,884
13077D-BY-7	CALIFORNIA STATE UNIVERSITY MUNITAX_BND		1.D FE	5,068,500	5,000,000	4,205,043	5,054,392	0	(4,339)	0	0	3.899	3.810	MN	32,492	194,950	04/12/2019	11/01/2047	579,557
13077D-KP-6	CALIFORNIA STATE UNIVERSITY MUNITAX_BND		1.D FE	2,275,151	2,195,000	1,871,109	2,231,442	0	(7,981)	0	0	2.714	2.309	MN	9,929	59,572	02/24/2020	11/01/2035	2,224,786
13077D-KU-5	CALIFORNIA STATE UNIVERSITY MUNITAX_BND		1.D FE	12,276,025	12,375,000	8,431,915	12,289,262	0	3,701	0	0	2.975	3.017	MN	61,359	368,156	03/17/2020	11/01/2051	1,393,989
15504R-ET-2	CENTRAL PUGET SOUND REGIONAL T SENIOR MU		1.B FE	11,373,600	10,000,000	10,287,135	10,824,075	0	54,733	0	0	5.491	4.587	MN	91,517	549,100	08/03/2011	11/01/2039	3,030,479
160853-VC-8	CHARLOTTE-MECKLENBERG HOSP AUT MUNITAX_B		1.C FE	7,350,000	7,350,000	5,029,362	7,350,000	0	0	0	0	3.204	3.204	JJ	108,589	235,494	05/21/2021	01/15/2051	7,467,747
167593-AN-2	CHICAGO ILL O HARE INTL ARPT SENIOR MUNI		1.E FE	19,063,751	14,940,000	16,589,089	18,013,531	0	(236,333)	0	0	6.395	4.316	JJ	477,707	955,413	03/28/2019	01/01/2040	5,662,525
167593-H7-0	CHICAGO ILL O HARE INTL ARPT SENIOR MUNI		1.E FE	1,305,187	1,300,000	1,129,745	1,304,729	0	(112)	0	0	4.572	4.549	JJ	29,718	59,436	12/17/2018	01/01/2054	1,329,718
18085P-MT-8	CLARK CNTY NEV ARPT SENIOR MUNITAX_BND R		1.C FE	6,391,845	4,645,000	5,158,517	5,888,676	0	(100,959)	0	0	6.820	4.519	JJ	158,395	316,790	08/16/2012	07/01/2045	1,125,829
196479-6Z-7	COLORADO HOUSING AND FINANCE A MUNITAX_B		1.B FE	1,502,352	1,502,352	1,345,752	1,502,352	0	0	0	0	3.180	3.201	MON	3,981	23,887	07/12/2019	08/01/2049	1,506,333
20281P-KP-6	COMMONWEALTH FINANCING AUTHORI MUNITAX_B		1.D FE	3,520,000	3,520,000	3,485,373	3,520,000	0	0	0	0	3.531	3.531	JD	10,358	124,292	01/11/2018	06/01/2028	3,582,146

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
20281P-KQ-4	COMMONWEALTH FINANCING AUTHORI MUNITAX_B		1.D FE	8,200,000	8,200,000	8,088,924	8,200,000	0	0	0	0	3.631	3.631	JD	24,812	297,742	01/11/2018	06/01/2029	8,348,871
20281P-KW-1	COMMONWEALTH FINANCING AUTHORI MUNITAX_B		1.D FE	578,360	500,000	429,068	561,331	0	(1,184)	0	0	3.807	2.770	JD	1,586	19,036	09/16/2020	06/01/2041	176,948
20281P-NE-8	COMMONWEALTH FINANCING AUTHORI MUNITAX_B		1.D FE	2,639,113	2,525,000	1,923,247	2,618,609	0	(4,014)	0	0	2.991	2.692	JD	6,294	43,743	08/19/2021	06/01/2042	1,143,493
231266-FD-4	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN		1.B FE	2,000,000	2,000,000	2,122,735	2,000,000	0	0	0	0	5.960	5.960	MN	19,867	122,329	07/16/2009	11/01/2039	155,535
235036-4W-7	DALLAS FORT WORTH TEX INTL ARP MUNITAX_B		1.E FE	6,600,000	6,600,000	5,736,399	6,600,000	0	0	0	0	2.994	2.994	MN	32,934	197,604	08/08/2019	11/01/2038	798,616
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX_B		1.E FE	3,020,562	3,000,000	2,289,803	3,017,395	0	(939)	0	0	3.144	3.099	MN	15,720	94,320	10/20/2021	11/01/2045	473,689
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP MUNITAX_B		1.E FE	700,000	700,000	490,870	700,000	0	0	0	0	2.919	2.919	MN	3,406	20,434	07/31/2020	11/01/2050	63,814
23503C-AP-2	DALLAS FORT WORTH TEX INTL ARP MUNITAX_B		1.E FE	1,000,000	1,000,000	820,379	1,000,000	0	0	0	0	4.087	4.087	MN	6,812	40,870	04/06/2022	11/01/2051	187,488
235241-LS-3	DALLAS AREA RAPID TRANSIT SENIOR MUNITAX		1.B FE	6,794,923	5,665,000	5,950,936	6,452,707	0	(114,826)	0	0	5.999	4.668	JD	28,320	339,844	05/16/2017	12/01/2044	691,052
235241-LW-4	DALLAS AREA RAPID TRANSIT SENIOR MUNITAX		1.B FE	37,836,363	34,250,000	32,460,242	36,947,886	0	(210,786)	0	0	5.022	4.414	JD	143,336	1,720,035	07/02/2013	12/01/2048	5,517,938
249218-AK-4	DENVER CO PUB SCHS CTFS MUNITAX_BND REV		1.C FE	29,200,600	25,600,000	29,396,824	27,419,423	0	(657,393)	0	0	7.017	5.798	JD	79,838	1,887,573	03/06/2015	12/15/2037	3,501,800
25477G-ER-2	DISTRICT OF COLUMBIA WASHINGT SENIOR MU		1.B FE	14,274,981	13,175,000	13,338,503	13,272,083	0	(102,764)	0	0	4.996	4.166	JD	54,852	658,224	09/19/2013	12/01/2026	13,504,112
254845-GQ-7	DISTRICT OF COLUMBIA WATER AND SUB MUNIT		1.C FE	1,030,756	845,000	843,332	956,967	0	(31,110)	0	0	5.522	4.088	AO	11,665	46,660	05/13/2013	10/01/2044	50,176
254845-JZ-4	DISTRICT OF COLUMBIA WATER AND SENIOR MU		1.B FE	43,991,853	42,665,000	36,809,548	43,980,391	0	(4,386)	0	0	4.814	4.666	AO	513,473	2,053,894	06/28/2019	10/01/2114	5,349,767
264416-AN-8	DUKE UNIVERSITY SENIOR CORP_BND		1.B FE	142,335	100,000	109,191	125,779	0	(2,516)	0	0	5.850	3.022	AO	1,463	5,850	08/29/2016	04/01/2037	51,463
271014-TU-6	EAST BAY MUNICIPAL UTILITY DIS SUB MUNIT		1.A FE	409,654	315,000	335,933	383,672	0	(7,138)	0	0	5.874	3.686	JD	1,542	18,504	03/14/2019	06/01/2040	28,745
280792-AA-0	EDINBURG TEX INDL DEV CORP SENIOR MUNITA		2.B FE	1,115,041	1,115,041	1,122,286	1,115,041	0	(223)	0	0	8.180	8.181	MN	15,202	106,152	06/10/1999	11/01/2028	60,622
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C SUB MUNIT		1.C FE	3,969,840	3,720,000	3,775,117	3,909,283	0	(24,497)	0	0	5.184	4.662	AO	48,211	592,012	07/23/2019	10/01/2042	426,198
39081H-CV-2	GREAT LAKES WATER AUTH MICH SENIOR MUNIT		1.D FE	7,000,000	7,000,000	5,697,821	7,000,000	0	0	0	0	3.056	3.056	JJ	106,960	236,840	06/05/2020	07/01/2039	2,440,624
442435-5B-5	HOUSTON CITY OF MUNITAX_BND REV		1.C FE	1,601,325	1,500,000	1,502,863	1,514,323	0	(20,684)	0	0	3.828	3.085	MN	7,337	64,598	01/21/2016	05/15/2028	364,748
451174-AX-4	IDAHO ENERGY RES AUTH TRANSMIS MUNITAX_B		1.C FE	4,140,000	4,140,000	2,914,230	4,140,000	0	0	0	0	2.861	2.861	MS	39,482	118,446	06/16/2021	09/01/2046	1,399,718
45204F-ED-3	ILLINOIS FINANCE AUTHORITY MUNITAX_BND R		1.F FE	1,700,000	1,700,000	1,387,031	1,700,000	0	0	0	0	3.510	3.510	MN	7,625	59,670	09/18/2020	05/15/2041	407,266
452227-LM-1	ILLINOIS STATE OF JUNIOR MUNITAX_BND RE		1.F FE	3,530,000	3,530,000	3,193,663	3,530,000	0	0	0	0	3.120	3.120	JD	4,895	110,136	08/26/2016	06/15/2033	3,585,068
452227-LN-9	ILLINOIS STATE OF JUNIOR MUNITAX_BND RE		1.F FE	3,530,000	3,530,000	3,147,871	3,530,000	0	0	0	0	3.170	3.170	JD	4,973	111,902	08/26/2016	06/15/2034	3,585,951
452252-FK-0	ILLINOIS STATE TOLL HIGHWAY AU SENIOR MU		1.D FE	8,283,302	7,000,000	7,283,575	7,760,190	0	(69,386)	0	0	5.851	4.358	JD	34,131	409,570	06/19/2023	12/01/2034	7,204,785
45506E-CL-5	INDIANA FINANCE AUTHORITY MUNITAX_BND RE		1.F FE	7,422,121	7,590,000	5,541,284	7,438,689	0	4,891	0	0	3.051	3.184	JJ	115,785	231,570	06/23/2022	01/01/2051	389,896
455168-GH-1	INDIANA UNIV MUNITAX_BND REV		1.A FE	9,274,610	9,000,000	5,472,807	9,250,985	0	(4,586)	0	0	3.067	2.936	JD	23,003	276,030	02/11/2020	06/01/2060	9,138,015
47770V-CT-5	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX_		1.C FE	7,807,937	7,770,000	6,637,379	7,807,887	0	(51)	0	0	2.833	2.783	JJ	110,062	0	12/18/2025	01/01/2038	7,880,062
47770V-CW-8	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX_		1.C FE	130,635	130,000	109,304	130,633	0	(1)	0	0	2.833	2.785	JJ	1,841	0	12/18/2025	01/01/2038	86,204
48503T-AA-5	DOE NATIONAL NUCLEAR SECURITY CORP_BND		1.A	38,054,508	38,054,508	38,469,916	38,054,508	0	34,705	0	0	5.242	5.299	MON	116,364	1,921,093	07/12/2010	12/10/2032	257,880
485429-Z7-2	KANSAS STATE DEVELOPMENT FINAN SENIOR MU		1.E FE	8,995,312	7,730,000	7,529,886	8,755,216	0	(105,852)	0	0	4.927	3.804	AO	80,403	659,972	03/03/2022	04/15/2045	1,164,502
48542R-SV-7	KANSAS STATE DEVELOPMENT FINAN MUNITAX_B		1.D FE	10,091,908	10,190,000	7,228,187	10,105,520	0	6,474	0	0	2.774	2.832	MN	47,112	282,670	10/20/2021	05/01/2051	810,149
49126K-LM-1	KENTUCKY ECONOMIC DEV FIN AUTH MUNITAX_B		1.E FE	3,001,346	2,480,000	2,199,768	2,933,370	0	(15,645)	0	0	5.079	3.860	FA	47,585	158,465	12/11/2019	08/15/2048	2,542,980
544435-Q5-2	LOS ANGELES DEPARTMENT OF AIRP SUB MUNIT		1.D FE	4,302,844	3,125,000	3,608,921	3,984,901	0	(89,994)	0	0	7.053	4.188	MN	28,163	220,406	01/29/2019	05/15/2040	706,338
544495-VY-7	LOS ANGELES CALIF DEPARTMENT O MUNITAX_B		1.D FE	20,244,924	15,060,000	16,204,343	19,015,327	0	(264,906)	0	0	6.574	4.424	JJ	495,022	1,059,893	01/30/2019	07/01/2045	3,903,599
544495-WA-8	LOS ANGELES CALIF DEPARTMENT O MUNITAX_B		1.D FE	29,008,960	22,000,000	23,607,228	27,653,119	0	(312,440)	0	0	6.603	4.709	JJ	726,330	1,452,660	07/19/2016	07/01/2050	4,214,999
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS SENIOR MU		1.B FE	28,416,719	20,950,000	23,184,358	23,700,374	0	(1,156,013)	0	0	7.488	4.075	FA	653,640	1,631,822	12/31/2015	08/01/2033	2,727,219
54627R-AT-7	LOUISIANA LOCAL GOVERNMENT ENV MUNITAX_B		1.A FE	49,677,000	49,677,000	51,055,256	49,677,000	0	0	0	0	5.198	5.198	JD	215,184	2,582,210	03/22/2023	12/01/2039	50,968,105
56681N-JD-0	MARICOPA CNTY ARIZ INDL DEV AU MUNITAX_B		3.A FE	45,135,000	44,760,000	47,144,169	45,075,489	0	(59,511)	0	0	7.375	7.143	AO	825,263	2,714,197	03/19/2025	10/01/2029	46,410,525
57421C-AV-6	MARYLAND HEALTH AND HIGHER EDU MUNITAX_B		1.F FE	250,750	250,000	196,234	250,592	0	(45)	0	0	3.052	3.031	JJ	3,815	7,630	11/10/2020	07/01/2040	253,815
57421C-AW-4	MARYLAND HEALTH AND HIGHER EDU MUNITAX_B		1.F FE	5,571,882	5,425,000	3,713,108	5,552,768	0	6,389	0	0	3.197	3.052	JJ	86,719	173,438	10/20/2021	07/01/2050	1,524,339
576000-KV-4	MASSACHUSETTS SCHOOL BUILDING MUNITAX_BN		1.B FE	6,170,834	5,910,000	6,154,876	6,059,004	0	(69,255)	0	0	5.715	5.371	FA	127,597	552,069	12/23/2013	08/15/2039	780,055
576000-LA-9	MASSACHUSETTS SCHOOL BUILDING MUNITAX_BN		1.C FE	37,337,300	35,750,000	36,478,032	36,134,676	0	(142,823)	0	0	4.885	4.429	JJ	805,279	1,746,388	12/31/2015	07/15/2028	36,623,194
59259N-ZH-9	METROPOLITAN TRANSPORTATION AU MUNITAX_B		1.C FE	13,149,170	10,965,000	12,905,621	12,490,561	0	(189,233)	0	0	7.336	5.713	MN	102,783	1,161,318	01/30/2019	11/15/2039	3,789,065
59259Y-BY-4	METROPOLITAN TRANSPORTATION AU MUNITAX_B		1.F FE	9,768,871	8,210,000	8,984,965	9,174,738	0	(169,788)	0	0	6.668	5.241	MN	69,951	547,442	12/23/2013	11/15/2039	1,370,421

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59259Y-BZ-1	METROPOLITAN TRANSPORTATION AU MUNITAX_B		1.F FE	1,272,857	1,085,000	1,171,844	1,194,561	0	(27,101)	0	0	6.648	5.310	MN	9,217	72,130	07/30/2013	11/15/2039	133,881
59259Y-DC-0	METROPOLITAN TRANSPORTATION AU MUNITAX_B		1.F FE	9,419,848	7,955,000	8,722,063	8,888,445	0	(201,181)	0	0	6.687	5.232	MN	67,972	578,927	02/01/2019	11/15/2040	1,081,058
59261A-2P-1	METROPOLITAN TRANSPORTATION AU MUNITAX_B		1.F FE	229,188	185,000	168,684	227,198	0	(1,412)	0	0	5.175	3.689	MN	1,223	9,574	04/05/2024	11/15/2049	63,262
59261A-6J-1	METROPOLITAN TRANSPORTATION AU MUNITAX_B		1.F FE	5,061,108	4,110,000	4,592,360	5,048,605	0	(12,502)	0	0	6.814	4.481	MN	35,785	140,028	10/06/2025	11/15/2040	1,030,884
592643-AA-8	METROPOLITAN WASHINGTON AIRPOR SENIOR MU		2.A FE	8,765,498	7,500,000	8,900,018	8,539,888	0	(34,406)	0	0	7.462	6.244	AO	139,913	559,650	07/16/2013	10/01/2046	3,889,913
592643-BN-9	METROPOLITAN WASHINGTON AIRPOR MUNITAX_B		2.B FE	5,153,882	3,880,000	4,760,275	4,933,091	0	(64,967)	0	0	8.000	5.653	AO	77,600	310,400	12/02/2016	10/01/2047	1,210,560
59333P-4N-5	MIAMI-DADE CNTY FLA MUNITAX_BND REV		1.E FE	1,000,000	1,000,000	977,371	1,000,000	0	0	0	0	3.175	3.175	AO	7,938	31,750	09/20/2019	10/01/2028	1,015,875
59333P-4P-0	MIAMI-DADE CNTY FLA MUNITAX_BND REV		1.E FE	1,125,000	1,125,000	1,091,505	1,125,000	0	0	0	0	3.275	3.275	AO	9,211	36,844	11/20/2019	10/01/2029	1,143,422
59447T-XW-8	MICHIGAN STATE FINANCE AUTHORI MUNITAX_B		1.D FE	95,487	90,000	82,061	93,270	0	(3,911)	0	0	3.084	2.536	JD	231	28,990	02/21/2020	12/01/2034	14,151
59447T-XX-6	MICHIGAN STATE FINANCE AUTHORI MUNITAX_B		1.D FE	7,028,580	7,000,000	5,924,270	7,021,202	0	(2,230)	0	0	3.384	3.354	JD	19,740	236,880	01/15/2020	12/01/2040	1,528,008
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS SENIOR MUN		1.B FE	15,210,900	15,500,000	10,522,085	15,252,985	0	5,389	0	0	3.086	3.174	MS	140,842	478,330	07/28/2017	09/15/2051	15,739,165
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS MUNITAX_BN		1.B FE	4,039,600	4,000,000	2,909,647	4,036,139	0	(1,097)	0	0	3.652	3.603	FA	55,186	146,080	05/31/2019	08/15/2057	4,073,040
60636A-VL-4	MISSOURI ST HEALTH & EDL FACS MUNITAX_BN		1.B FE	2,366,247	2,075,000	1,475,986	2,326,985	0	(7,617)	0	0	3.229	2.547	MN	8,561	67,002	07/02/2020	05/15/2050	2,108,501
626207-YF-5	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		1.G FE	67,905,739	57,885,000	62,694,319	65,828,686	0	(1,327,978)	0	0	6.637	5.414	AO	960,457	3,877,400	10/22/2020	04/01/2057	4,386,449
626207-YM-0	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		1.F FE	28,417,555	25,830,000	27,912,053	27,998,908	0	(299,027)	0	0	6.655	5.868	AO	429,747	1,679,943	06/03/2019	04/01/2057	1,971,101
631060-CV-0	NARRAGANSETT R I BAY COMMN REV MUNITAX_B		1.D FE	1,200,000	1,200,000	1,028,114	1,200,000	0	0	0	0	2.404	2.404	MS	9,616	28,848	02/27/2020	09/01/2034	1,214,424
631060-CW-8	NARRAGANSETT R I BAY COMMN REV MUNITAX_B		1.D FE	1,650,000	1,650,000	1,386,635	1,650,000	0	0	0	0	2.464	2.464	MS	13,552	40,656	02/27/2020	09/01/2035	1,670,328
631060-CX-6	NARRAGANSETT R I BAY COMMN REV MUNITAX_B		1.D FE	1,725,000	1,725,000	1,424,688	1,725,000	0	0	0	0	2.544	2.544	MS	14,628	65,826	02/27/2020	09/01/2036	1,746,942
646139-X8-3	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX_B		1.E FE	3,751,145	2,690,000	3,140,537	3,464,934	0	(120,367)	0	0	7.102	4.127	JJ	95,522	286,566	01/30/2019	01/01/2041	1,023,616
646140-CK-7	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX_B		1.E FE	7,929,335	8,000,000	7,373,223	7,952,769	0	3,606	0	0	3.729	3.800	JJ	149,160	298,320	12/17/2018	01/01/2036	8,149,160
64972F-K8-8	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN		1.B FE	3,748,810	3,175,000	3,302,507	3,591,366	0	(20,215)	0	0	5.952	4.775	JD	8,399	188,976	02/21/2014	06/15/2042	2,179,659
64972F-L2-0	NEW YORK CITY WATER AND SEWER MUNITAX_BN		1.B FE	13,695,189	12,620,000	13,219,950	13,475,808	0	36,629	0	0	6.011	5.358	JD	33,715	758,588	10/25/2018	06/15/2042	6,499,647
64972F-T3-0	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN		1.B FE	14,523,104	11,475,000	11,631,306	13,617,041	0	(90,229)	0	0	5.724	4.146	JD	29,192	656,830	03/14/2019	06/15/2042	11,803,415
64972F-T6-3	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN		1.B FE	36,406,830	31,880,000	31,090,348	35,299,605	0	(130,674)	0	0	5.440	4.535	JD	77,079	1,734,272	06/07/2017	06/15/2043	32,747,136
64972F-Y3-4	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN		1.B FE	98,964,031	74,915,000	76,365,066	92,313,866	0	(944,942)	0	0	5.882	4.054	JD	195,844	4,406,500	04/29/2014	06/15/2044	48,706,263
64989K-LJ-3	NEW YORK POWER AUTHORITY MUNITAX_BND REV		1.C FE	5,775,000	5,775,000	4,765,012	5,775,000	0	(76)	0	0	2.818	2.818	MN	20,794	190,920	04/30/2020	11/15/2039	5,856,370
64989K-LP-9	NEW YORK ST PWR AUTH SENIOR MUNITAX_BND		1.A	3,640,000	3,640,000	3,986,170	3,639,891	0	(109)	0	0	5.905	5.903	MN	27,465	220,995	06/12/2024	11/15/2037	397,493
649902-2F-9	DORMITORY AUTHORITY OF STATE O SENIOR MU		1.B FE	2,508,758	2,025,000	2,049,714	2,303,935	0	(47,287)	0	0	5.389	3.868	MS	32,132	296,261	11/20/2012	03/15/2040	328,668
649902-T4-5	DORMITORY AUTHORITY OF STATE O SENIOR MU		1.B FE	1,333,106	1,225,000	1,250,785	1,241,856	0	(9,400)	0	0	5.051	4.204	MS	18,219	61,874	10/30/2013	09/15/2027	1,255,937
649907-YA-4	DORMITORY AUTHORITY OF STATE O MUNITAX_B		1.A FE	1,614,800	1,600,000	1,619,917	1,606,265	0	(2,060)	0	0	4.802	4.725	JD	6,403	76,832	01/07/2014	12/01/2034	267,993
64990F-5N-0	DORMITORY AUTHORITY OF STATE O MUNITAX_B		1.B FE	10,735,009	10,650,000	8,140,093	10,728,715	0	(5,083)	0	0	3.190	3.134	FA	128,344	339,736	02/22/2024	02/15/2043	10,819,868
64990F-MT-8	DORMITORY AUTHORITY OF STATE O SENIOR MU		1.B FE	1,979,616	1,600,000	1,657,546	1,750,994	0	137,778	0	0	5.628	3.872	MS	26,514	90,048	10/04/2012	03/15/2039	124,061
650035-TD-0	NEW YORK ST URBAN DEV CORP SENIOR MUNITA		1.B FE	16,479	15,000	15,496	15,503	0	(543)	0	0	5.770	4.837	MS	255	866	10/01/2013	03/15/2039	493
650035-VB-1	NEW YORK ST URBAN DEV CORP SENIOR MUNITA		1.B FE	4,830,384	4,800,000	5,027,613	4,811,290	0	(11,240)	0	0	5.838	5.784	MS	82,510	280,224	01/21/2011	03/15/2040	285,903
650036-JW-7	NEW YORK ST URBAN DEV CORP MUNITAX_BND R		1.A	1,722,993	1,725,000	1,733,225	1,723,273	0	157	0	0	3.900	3.916	MS	19,809	67,276	09/30/2024	03/15/2033	1,758,638
650036-JX-5	NEW YORK ST URBAN DEV CORP MUNITAX_BND R		1.B FE	7,266,534	7,275,000	7,161,939	7,267,603	0	591	0	0	3.900	3.918	MS	83,541	283,726	09/30/2024	03/15/2033	1,718,691
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY SENIOR MUN		1.D FE	2,837,760	2,000,000	2,203,904	2,693,115	0	(131)	0	0	6.718	4.054	JJ	67,180	0	05/20/2019	01/01/2049	248,613
677561-JU-7	OHIO ST HOSP FAC REV ACTING BY MUNITAX_B		1.C FE	2,167,506	2,255,000	1,922,903	2,190,681	0	8,082	0	0	3.700	3.983	JJ	41,718	83,436	12/26/2018	01/01/2043	673,751
677632-G8-8	OHIO STATE UNIVERSITY MUNITAX_BND REV		1.B FE	18,303,572	17,050,000	13,925,367	18,067,425	0	(34,259)	0	0	3.798	3.396	JD	53,963	647,560	01/07/2020	12/01/2046	17,373,780
677632-G9-6	OHIO STATE UNIVERSITY MUNITAX_BND REV		1.B FE	5,306,338	5,271,000	4,133,189	5,302,202	0	(696)	0	0	4.048	4.014	JD	17,781	213,370	03/27/2019	12/01/2056	5,377,685
677632-PA-3	OHIO STATE UNIVERSITY MUNITAX_BND REV		1.B FE	68,536,436	63,476,000	52,996,508	68,479,344	0	(13,893)	0	0	4.800	4.439	JD	253,904	3,083,856	11/26/2019	06/01/2111	64,999,424
68304F-AJ-5	ONTARIO CALIF MUNITAX_BND REV		1.C FE	5,000,000	5,000,000	4,858,145	5,000,000	0	0	0	0	3.179	3.179	JD	13,246	158,950	05/13/2020	06/01/2029	5,079,475
68304F-AL-0	ONTARIO CALIF MUNITAX_BND REV		1.C FE	2,365,000	2,365,000	2,246,897	2,365,000	0	0	0	0	3.329	3.329	JD	6,561	78,730	05/13/2020	06/01/2031	2,404,365
68304F-AN-6	ONTARIO CALIF MUNITAX_BND GO		1.C FE	1,500,000	1,500,000	1,357,449	1,500,000	0	0	0	0	3.779	3.779	JD	4,724	56,686	05/13/2020	06/01/2038	279,015
68304F-AP-1	ONTARIO CALIF MUNITAX_BND GO		1.C FE	1,750,000	1,750,000	1,429,794	1,750,000	0	0	0	0	3.829	3.829	JD	5,584	67,008	05/13/2020	06/01/2045	85,948

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
68428T-AB-3	ORANGE CNTY CALIF SANTN DIST MUNITAX_BND		1.A FE	5,885,850	5,000,000	5,096,772	5,548,191	0	(60,083)	0	0	5.580	4.436	FA	116,250	279,000	02/17/2012	02/01/2040	1,395,645
709221-TF-2	PENNSYLVANIA ST TURNPIKE COMMI MUNITAX_B		1.D FE	1,638,270	1,500,000	1,551,935	1,578,954	0	(15,611)	0	0	5.848	5.136	JD	7,310	87,866	10/24/2013	12/01/2037	181,859
709235-T3-9	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		1.C FE	665,000	665,000	594,650	665,000	0	0	0	0	2.395	2.395	MS	5,309	15,926	05/06/2020	09/01/2032	672,963
709235-T5-4	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		1.C FE	1,250,000	1,250,000	1,080,890	1,250,000	0	0	0	0	2.540	2.540	MS	10,583	79,375	05/06/2020	09/01/2034	1,265,875
709235-T8-8	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN		1.C FE	4,112,694	3,925,000	2,639,319	4,084,464	0	(7,124)	0	0	2.840	2.594	MS	37,157	111,470	06/29/2020	09/01/2050	617,803
73208P-BK-6	POMONA CALIF MUNITAX_BND REV		1.D FE	1,000,000	1,000,000	964,543	1,000,000	0	0	0	0	2.953	2.953	FA	12,304	29,530	08/14/2020	08/01/2029	1,014,765
73208P-BL-4	POMONA CALIF MUNITAX_BND REV		1.D FE	765,000	765,000	728,041	765,000	0	0	0	0	3.003	3.003	FA	9,572	22,972	08/14/2020	08/01/2030	776,486
73358W-3L-6	PORT AUTHORITY OF NEW YORK AND MUNITAX_B		1.D FE	12,217,196	12,280,000	7,760,234	12,220,704	0	681	0	0	3.287	3.308	FA	168,185	403,644	11/07/2019	08/01/2069	2,665,961
73358W-CW-2	PORT AUTHORITY OF NEW YORK AND SENIOR MU		1.D FE	548,800	415,000	439,365	512,047	0	(8,676)	0	0	5.647	3.335	MN	3,906	23,436	07/08/2019	11/01/2040	81,212
73358W-CX-0	PORT AUTHORITY OF NEW YORK AND SENIOR MU		1.D FE	661,163	500,000	529,085	616,895	0	(29,003)	0	0	5.647	3.335	MN	4,706	158,117	07/08/2019	11/01/2040	97,846
73358W-EK-6	PORT AUTHORITY OF NEW YORK AND SENIOR MU		1.D FE	69,618,634	66,300,000	61,087,064	69,006,986	0	(126,972)	0	0	4.926	4.633	AO	816,485	3,265,938	07/30/2015	10/01/2051	13,586,594
73358W-JA-3	PORT AUTHORITY OF NEW YORK AND SENIOR MU		1.D FE	66,120,662	62,390,000	51,657,594	65,693,734	0	(135,795)	0	0	4.458	4.151	AO	695,337	2,781,346	03/17/2020	10/01/2062	6,378,067
73358W-RP-1	PORT AUTHORITY OF NEW YORK AND SENIOR MU		1.D FE	10,801,964	10,605,000	10,051,113	10,764,537	0	(8,195)	0	0	4.960	4.826	FA	219,170	526,008	08/09/2019	08/01/2046	2,173,601
73358W-XQ-2	PORT AUTHORITY OF NEW YORK AND SENIOR MU		1.D FE	5,287,650	5,000,000	4,416,905	5,262,014	0	(15,590)	0	0	4.810	4.474	AO	50,772	240,500	03/24/2020	10/15/2065	312,079
73474T-AP-5	PORT MORROW ORE SENIOR MUNITAX_BND REV		1.C FE	3,750,000	3,750,000	3,250,468	3,750,000	0	0	0	0	2.987	2.986	MS	37,338	112,012	07/14/2016	09/01/2036	1,903,003
769125-DW-2	RIVERSIDE COUNTY TRANSPORTATIO MUNITAX_B		1.B FE	14,337,918	11,700,000	13,154,419	13,290,887	0	(216,581)	0	0	6.807	5.112	JD	66,368	796,420	11/19/2013	06/01/2039	1,935,800
783186-TP-4	RUTGERS UNIVERSITY NEW JERSEY MUNITAX_BN		1.E FE	3,505,180	3,500,000	2,325,721	3,505,180	0	(287)	0	0	3.915	3.909	MN	22,838	137,026	11/20/2019	05/01/2119	3,568,513
783186-UJ-6	RUTGERS UNIVERSITY NEW JERSEY MUNITAX_BN		1.E FE	2,000,000	2,000,000	1,628,740	2,000,000	0	0	0	0	3.270	3.270	MN	10,900	0	10/18/2019	05/01/2043	432,869
79467B-AR-6	CHICAGO SALES TAX SECURITIZATI MUNITAX_B		1.A FE	881,530	1,000,000	864,008	913,917	0	253	0	0	3.587	4.515	JJ	17,935	0	12/03/2018	01/01/2043	109,630
79467B-BN-4	CHICAGO SALES TAX SECURITIZATI MUNITAX_B		1.A FE	15,000,000	15,000,000	11,975,688	15,000,000	0	0	0	0	3.820	3.819	JJ	286,500	573,000	01/25/2018	01/01/2048	2,843,070
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX_B		1.A FE	24,205,000	24,205,000	23,788,958	24,205,000	0	0	0	0	4.637	4.636	JJ	561,193	1,108,202	01/17/2019	01/01/2040	2,420,245
79574C-ER-0	SALT RIVER PROJECT AGRICULTURA MUNITAX_B		1.B FE	9,158,550	9,125,000	5,562,987	9,154,299	0	(886)	0	0	2.570	2.552	JJ	117,256	234,512	12/02/2020	01/01/2050	9,242,256
796253-Z2-1	SAN ANTONIO TX MUNITAX_BND REV		1.D FE	14,723,416	13,035,000	12,139,424	13,972,621	0	(252,353)	0	0	4.427	3.621	FA	240,441	577,060	08/23/2012	02/01/2042	1,393,577
79625G-NB-5	SAN ANTONIO TX MUNITAX_BND REV		1.D FE	835,000	835,000	842,246	835,000	0	0	0	0	5.469	5.469	FA	5,328	0	10/22/2025	02/01/2045	231,876
79625G-NC-3	SAN ANTONIO TX MUNITAX_BND REV		1.D FE	4,015,000	4,015,000	3,995,733	4,015,000	0	0	0	0	5.569	5.569	FA	26,086	0	10/22/2025	02/01/2050	917,155
797400-FN-3	SAN DIEGO COUNTY REGIONAL TRAN MUNITAX_B		1.B FE	5,994,850	5,000,000	5,115,968	5,838,739	0	(63,532)	0	0	5.911	4.531	AO	73,888	295,550	03/20/2020	04/01/2048	606,340
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B		1.D FE	135,320	95,000	106,910	126,979	0	(377)	0	0	6.950	4.083	MN	1,100	3,301	03/14/2019	11/01/2050	7,300
79768H-AL-2	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B		1.C FE	6,491,760	6,600,000	6,961,800	6,528,362	0	6,159	0	0	5.820	5.941	AO	96,030	384,120	06/02/2010	10/01/2040	1,463,173
837151-AA-7	SOUTH CAROLINA PUBLIC SERVICE SENIOR MUN		1.G FE	3,726,650	3,488,000	3,774,716	3,682,226	0	(11,767)	0	0	6.454	5.987	JJ	112,558	225,116	03/02/2011	01/01/2050	600,093
83715A-AZ-2	SOUTH CAROLINA STUDENT LOAN CO SENIOR MU		1.C FE	640,540	640,000	639,992	640,519	0	(20)	0	0	5.129	5.111	JD	4,377	0	12/08/2025	12/01/2036	36,423
83715A-BA-6	SOUTH CAROLINA STUDENT LOAN CO SENIOR MU		1.C FE	145,000	145,000	133,974	145,000	0	0	0	0	5.567	5.567	JD	1,076	0	10/24/2025	12/01/2046	149,036
88213A-MD-4	TEXAS A & M UNIVERSITY MUNITAX_BND REV		1.A FE	5,000,000	5,000,000	4,634,428	5,000,000	0	0	0	0	3.622	3.620	MN	23,141	181,100	11/30/2017	05/15/2037	1,090,775
88213A-ME-2	TEXAS A & M UNIVERSITY MUNITAX_BND REV		1.A FE	5,000,000	5,000,000	4,242,140	5,000,000	0	0	0	0	3.822	3.820	MN	24,418	191,100	11/30/2017	05/15/2047	433,544
882667-AZ-1	TEXAS PRIVATE ACTIVITY SURFACE SENIOR MU		2.A FE	1,036,000	1,036,000	828,265	1,036,000	0	0	0	0	3.922	3.922	JD	113	131,426	12/11/2019	12/31/2049	64,519
88283L-HU-3	TEXAS TRANSPORTATION COMMISSIO MUNITAX_B		1.A FE	23,225,826	21,635,000	22,111,233	22,035,100	0	(251,344)	0	0	5.178	4.487	AO	280,065	1,120,260	05/16/2017	04/01/2030	6,437,638
898735-UW-3	TUCSON ARIZ MUNITAX_BND REV		1.D FE	20,708,230	21,075,000	15,575,368	20,751,877	0	21,014	0	0	2.856	2.964	JJ	300,951	601,902	06/23/2022	07/01/2047	2,228,312
91335V-KQ-8	UNIVERSITY OF PITTSBURGH MUNITAX_BND REV		1.B FE	18,563,762	17,450,000	10,872,286	18,556,216	0	(2,461)	0	0	3.555	3.333	MS	182,658	620,348	08/11/2021	09/15/2119	17,760,174
913366-DF-4	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		1.D FE	7,394,580	5,000,000	5,375,131	6,671,449	0	(119,043)	0	0	6.583	3.561	MN	42,058	329,150	08/17/2016	05/15/2049	291,805
913366-EP-1	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU		1.D FE	15,635,162	11,060,000	11,912,414	14,352,341	0	(604,908)	0	0	6.548	3.867	MN	92,538	724,208	01/31/2019	05/15/2048	897,972
913366-KC-3	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV		1.D FE	4,574,790	4,330,000	2,798,030	4,558,246	0	(4,029)	0	0	3.256	3.003	MN	18,015	140,984	08/20/2021	05/15/2060	4,400,492
913366-KD-1	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV		1.D FE	10,000,000	10,000,000	6,272,120	10,000,000	0	0	0	0	3.706	3.706	MN	47,354	370,600	02/27/2020	05/15/2120	10,185,300
91412G-C8-6	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_		1.C FE	42,222,626	40,448,000	33,107,231	42,207,147	0	(3,195)	0	0	4.767	4.561	MN	246,376	1,928,156	07/09/2020	05/15/2115	41,412,078
91412G-HA-6	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_		1.C FE	113,031,092	111,507,000	93,018,840	113,027,390	0	(7,228)	0	0	4.858	4.791	MN	692,174	5,417,010	03/16/2023	05/15/2112	114,215,505
91412G-XE-0	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX_		1.C FE	4,000,000	4,000,000	3,654,772	4,000,000	0	0	0	0	3.931	3.930	MN	20,092	157,240	03/13/2015	05/15/2045	152,756
91412H-KE-2	UNIVERSITY OF CALIFORNIA MUNITAX_BND REV		1.C FE	5,000,000	5,000,000	3,205,917	5,000,000	0	0	0	0	3.071	3.071	MN	19,620	153,550	02/24/2021	05/15/2051	5,076,775

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91417K-3X-7	UNIVERSITY OF COLORADO MUNITAX_BND REV		1.B FE	300,000	300,000	222,303	300,000	0	(708,308)	0	0	2.785	2.785	JD	696	20,427	08/22/2019	06/01/2047	28,296
914245-BQ-7	UNIVERSITY OF DELAWARE MUNITAX_BND REV		1.B FE	1,081,892	1,010,000	830,059	1,071,069	0	(3,254)	0	0	4.071	3.666	MN	6,853	41,118	05/15/2019	11/01/2050	170,283
914440-LJ-9	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU		1.C FE	10,972,176	9,825,000	10,037,729	10,535,436	0	(154,539)	0	0	5.450	4.563	MN	89,244	535,462	11/20/2019	11/01/2040	1,166,223
914455-UG-3	UNIVERSITY OF MICHIGAN MUNITAX_BND REV		1.A FE	18,030,480	18,000,000	11,325,792	18,026,580	0	(837)	0	0	2.562	2.554	AO	115,290	461,160	12/29/2020	04/01/2050	18,230,580
914639-KY-4	UNIVERSITY NEB FACS CORP MUNITAX_BND REV		1.C FE	1,923,918	1,900,000	1,366,584	1,919,816	0	(1,068)	0	0	3.037	2.964	AO	14,426	57,704	07/23/2020	10/01/2049	322,504
915115-8F-9	UNIVERSITY OF TEXAS PERMANENT MUNITAX_BN		1.A FE	6,366,603	5,790,000	4,356,327	6,276,254	0	(19,024)	0	0	3.376	2.824	JJ	97,735	195,470	10/01/2020	07/01/2047	2,992,893
915137-5G-4	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		1.A FE	519,000	519,000	523,039	519,000	0	0	0	0	4.837	4.836	FA	9,484	37,438	06/23/2010	08/15/2026	113,064
915137-5R-0	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		1.A FE	56,799	50,000	47,104	54,979	0	(15,032)	0	0	4.794	3.802	FA	906	242,098	03/14/2019	08/15/2046	2,892
91514A-DE-2	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		1.A FE	979,750	1,000,000	817,646	983,073	0	420	0	0	3.852	3.973	FA	14,552	38,520	12/10/2018	08/15/2046	1,019,260
915217-WX-7	UNIVERSITY OF VIRGINIA MUNITAX_BND REV		1.A FE	27,451,582	25,710,000	18,951,988	27,436,149	0	(3,530)	0	0	4.179	3.904	MS	358,140	1,074,420	03/04/2021	09/01/2117	26,247,210
915217-XA-6	UNIVERSITY OF VIRGINIA MUNITAX_BND REV		1.A FE	21,255,015	20,500,000	11,680,802	21,247,822	0	747,822	0	0	3.227	3.107	MS	220,512	459,848	02/05/2020	09/01/2119	20,830,768
915217-XF-5	UNIVERSITY OF VIRGINIA MUNITAX_BND REV		1.A FE	3,855,867	3,935,000	2,279,481	3,865,742	0	1,988	0	0	2.256	2.350	MS	29,591	88,774	12/29/2020	09/01/2050	3,979,387
915217-XM-0	UNIVERSITY OF VIRGINIA MUNITAX_BND REV		1.A FE	7,000,000	7,000,000	4,301,983	7,000,000	0	0	0	0	2.584	2.584	MN	30,147	180,880	07/14/2021	11/01/2051	7,090,440
91523N-GW-0	UNIVERSITY OF WASHINGTON SENIOR MUNITAX_		1.B FE	4,118,455	4,560,000	4,466,290	4,280,003	0	38,205	0	0	4.997	5.702	AO	56,966	227,864	01/12/2011	10/01/2040	99,667
93730P-AC-0	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU		1.C FE	4,679,560	4,000,000	4,398,107	4,407,735	0	(103,126)	0	0	6.516	5.295	JJ	130,320	260,640	07/26/2011	07/01/2042	427,913
958697-LC-6	WESTERN MINN MUN PWR AGY MINN MUNITAX_BN		1.D FE	10,500,000	10,500,000	8,087,290	10,500,000	0	0	0	0	3.226	3.225	JJ	169,365	338,730	10/17/2019	01/01/2046	1,677,115
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				1,970,632,630	1,799,203,901	1,676,273,386	1,927,479,127	0	(9,466,644)	0	0	XXX	XXX	XXX	19,959,035	90,544,500	XXX	XXX	943,069,469
00125*-AA-8	AES SOUTHLAND ENERGY HOLDINGS SENIOR COR		2.C PL	15,024,889	15,024,889	13,914,511	15,024,889	0	0	0	0	4.480	4.482	MS	170,149	696,166	12/12/2019	03/31/2040	773,732
010392-FD-5	ALABAMA POWER COMPANY SENIOR CORP_BND		1.F FE	3,374,262	3,400,000	3,363,832	3,381,999	0	223	0	0	5.500	5.552	MS	55,061	187,000	03/03/2011	03/15/2041	3,493,500
01126#-AA-1	OCI SOLAR POWER LLC CORP_BND		2.C	10,435,052	10,435,052	9,874,689	10,435,052	0	0	0	0	4.170	4.170	MS	109,994	443,608	05/11/2017	03/31/2042	177,305
021345-AA-1	ALTA WIND HOLDINGS LLC SECURED CORP_BND		2.C FE	20,848,777	20,848,988	20,937,588	20,847,644	0	(477)	0	0	7.000	7.000	JD	4,054	729,715	07/21/2010	06/30/2035	320,098
02361@-AA-5	AMEREN TRANSMISSION COMPANY OF SENIOR CO		1.F FE	20,819,448	20,280,000	16,926,253	20,783,097	0	(14,659)	0	0	3.430	3.174	FA	233,800	695,604	04/22/2021	08/31/2050	3,506,726
02361@-AC-1	AMEREN TRANSMISSION COMPANY OF SENIOR CO		1.F	3,434,000	3,434,000	2,001,021	3,434,000	0	0	0	0	2.960	2.960	FA	35,576	101,646	08/25/2022	08/25/2052	3,484,823
02554C-AH-2	AMERICAN EAGLE NORTHWEST LLC W MUNITAX_B		1.E FE	21,402,500	21,402,500	21,777,044	21,402,500	0	0	0	0	6.000	5.999	JD	57,073	1,288,527	06/12/2006	12/15/2040	1,264,157
030288-C*-3	AMERICAN TRANSMISSION SYSTEMS SENIOR COR		1.G	23,000,000	23,000,000	23,591,144	23,000,000	0	0	0	0	5.630	5.630	MS	381,276	1,294,900	03/05/2024	03/15/2034	23,647,450
03030#-AB-0	AMERICAN TRANSMISSION COMPANY CORP_BND		1.G	34,000,000	34,000,000	35,269,278	34,000,000	0	0	0	0	5.910	5.910	FA	837,250	2,009,400	08/01/2007	08/01/2037	35,004,700
037735-BZ-9	APPALACHIAN POWER CO SENIOR CORP_BND		2.A FE	5,151,500	5,000,000	5,290,543	5,063,300	0	(7,248)	0	0	5.950	5.737	MN	38,014	297,500	05/07/2003	05/15/2033	5,148,750
04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN CORP_BND		1.G PL	15,407,278	15,407,278	13,775,647	15,407,278	0	0	0	0	3.590	3.589	MS	184,374	558,990	08/25/2016	09/01/2042	469,419
048303-G#-2	ATLANTIC CITY ELECTRIC CO SECURED CORP_B		1.F	30,000,000	30,000,000	27,413,193	30,000,000	0	0	0	0	5.550	5.550	MS	467,125	2,039,625	03/20/2024	03/20/2054	30,832,500
048303-H*-5	ATLANTIC CITY ELECTRIC CO SECURED CORP_B		1.F	7,150,000	7,150,000	7,188,929	7,150,000	0	0	0	0	5.290	5.290	FA	129,230	361,043	08/28/2024	08/28/2034	7,339,118
048303-H@-3	ATLANTIC CITY ELECTRIC CO SECURED CORP_B		1.F	22,550,000	22,550,000	22,271,196	22,550,000	0	0	0	0	5.490	5.490	FA	422,982	1,097,314	08/28/2024	08/28/2039	23,168,998
05606#-AA-1	BIF III HOLTWOOD LLC SECURED CORP_BND		2.C PL	15,000,000	15,000,000	14,139,837	15,000,000	0	0	0	0	4.504	4.530	MJSD	1,877	675,600	02/15/2018	02/15/2033	15,084,450
05647@-AA-4	BX FRONTIER MEMBER I LLC TERM_LOAN		2.B PL	185,226,446	184,973,058	184,973,058	185,226,446	0	253,388	0	0	5.860	(0.004)	MJSD	30,109	2,980,841	09/22/2025	12/31/2060	187,682,914
07086*-AA-0	BATH COUNTY ENERGY LLC CORP_BND		2.B PL	55,000,000	55,000,000	49,912,500	55,000,000	0	0	0	0	4.580	4.605	MJSD	6,997	1,893,375	05/03/2018	05/03/2033	55,230,908
07691@-AA-6	BEEHIVE LOOP ACQUISITIONCO LLC TERM_LOAN		2.C PL	185,886,919	185,886,919	185,422,201	185,886,919	0	(1,686)	0	0	6.520	6.568	MJSD	2,558,630	15,061,569	04/11/2024	10/15/2040	186,384,994
08888@-AA-6	SAFE HARBOR WATER POWER CORPOR CORP_BND		2.B PL	32,000,000	32,000,000	31,851,824	32,000,000	0	0	0	0	4.610	4.610	MJSD	4,098	1,106,400	12/16/2016	12/31/2026	32,368,800
097023-AE-5	BOEING CO SENIOR CORP_BND		2.C FE	11,478,424	10,400,000	12,403,072	10,804,532	0	(57,564)	0	0	8.750	7.887	MS	267,944	910,000	03/08/1996	09/15/2031	10,855,000
10240*-AA-7	BOWIE ACQUISITIONS LLC SENIOR CORP_BND		2.C PL	58,559,786	58,559,786	53,713,093	58,559,786	0	0	0	0	3.920	3.920	JD	6,377	1,147,772	12/16/2019	09/30/2038	700,147
11215#-AA-2	BROKEN BOW WIND II LLC SECURED CORP_BND		2.C PL	12,683,808	12,683,808	12,097,644	12,683,765	0	(1,727)	0	0	4.820	4.818	JD	1,698	305,680	10/30/2014	06/30/2039	305,184
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL CORP_BND		2.B PL	28,750,000	28,750,000	28,824,750	28,750,000	0	0	0	0	4.398	4.421	MJSD	3,512	1,132,486	07/10/2017	07/10/2032	28,785,123
12806*-AH-4	CAITHNESS LONG ISLAND LLC CORP_BND		2.B PL	11,337,143	11,337,143	11,688,595	11,336,491	0	(1,487)	0	0	5.710	5.709	JJ	298,501	668,230	01/15/2009	01/15/2032	366,435
12810*-AA-3	CTP-03 PROPCO LLC SECURED TERM_LOAN		3.A Z	2,280,323	2,380,323	2,332,003	2,292,135	0	11,812	0	0	6.716	8.342	MJSD	1,763	74,177	12/23/2025	06/30/2028	2,406,463
12994*-AA-1	CALICHE DEVELOPMENT PARTNERS I TERM_LOAN		3.B	3,853,051	4,190,244	4,145,408	3,919,862	0	(270,381)	0	0	6.120	8.189	MJSD	67,448	256,108	11/22/2024	10/01/2029	4,190,999
12994*-AB-9	CALICHE DEVELOPMENT PARTNERS I TERM_LOAN		3.B	5,376,959	5,376,959	5,319,426	5,376,959	0	0	0	0	6.120	6.164	MJSD	86,270	197,008	03/17/2025	10/01/2029	5,377,929

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC SENIOR CORP		2.A PL	42,000,000	42,000,000	38,868,301	42,000,000	0	0	0	0	4.120	4.140	MJSD	4,807	1,297,800	09/29/2017	10/31/2038	649,573
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT SECURED C		1.D FE	8,609,146	8,283,680	7,959,821	8,473,474	0	(20,778)	0	0	4.823	4.396	FMAN	66,587	407,686	02/02/2018	02/01/2038	115,358
15960*-AA-4	CHARCOAL HOLDINGS LLC CORP_BND		1.G PL	3,649,087	3,649,087	3,488,047	3,691,403	0	(41,568)	0	0	4.240	4.111	MJSD	430	115,919	05/16/2022	03/31/2051	31,662
15960*-AB-2	CHARCOAL HOLDINGS LLC CORP_BND		2.C PL	642,038	638,143	606,230	636,676	0	14,997	0	0	4.750	4.803	MJSD	84	15,156	05/16/2022	03/31/2051	4,768
16412X-A#-2	CHENIERE ENERGY INC CORP_BND		2.A FE	121,018,755	149,500,000	127,927,150	124,446,497	0	1,187,276	0	0	3.520	5.223	JD	14,618	2,631,200	12/02/2022	12/31/2039	152,131,200
17858P-AB-7	CITY OF HOPE SENIOR CORP_BND		1.G FE	20,103,953	17,620,000	14,413,981	19,814,755	0	(77,018)	0	0	4.378	3.544	FA	291,419	998,907	12/17/2021	08/15/2048	18,005,702
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER SECURED CO		2.C PL	19,949,949	19,949,949	19,949,949	19,949,949	0	0	0	0	6.080	6.080	MJSD	3,369	90,972	12/04/2025	09/30/2050	20,253,189
185508-AG-3	CLECO POWER LLC SENIOR CORP_BND		1.G FE	2,512,009	2,540,000	2,630,809	2,520,266	0	450	0	0	6.000	6.080	JD	12,700	152,400	11/09/2010	12/01/2040	2,616,200
199575-AV-3	OHIO POWER CO SENIOR CORP_BND		2.A FE	8,704,914	9,240,000	9,762,117	8,950,482	0	19,553	0	0	5.850	6.284	AO	135,135	540,540	04/27/2006	10/01/2035	9,510,270
212168-AA-6	CONTINENTAL WIND LLC SECURED CORP_BND 14		2.B FE	56,855,873	56,353,284	57,757,639	56,593,047	0	(65,073)	0	0	6.000	5.852	FA	1,136,458	3,550,112	06/01/2017	02/28/2033	120,605
219350-AH-8	CORNING INC SENIOR CORP_BND		2.A FE	8,091,360	8,000,000	8,477,557	8,021,991	0	(7,048)	0	0	6.850	6.752	MS	182,667	548,000	09/12/2005	03/01/2029	8,274,000
22959#-AA-9	CSOLAR IV SOUTH LLC SENIOR CORP_BND 144A		2.A FE	18,301,546	17,598,102	16,264,165	18,246,220	0	(75,957)	0	0	5.371	4.698	MJSD	2,626	966,960	09/30/2024	09/30/2038	40,360
22964*-AC-2	CSOLAR IV WEST LLC CORP_BND		2.B PL	30,588,900	30,588,900	28,557,797	30,588,900	0	1,169	0	0	3.850	3.867	MJSD	3,271	1,197,111	09/06/2017	03/31/2041	298,041
23709#-AA-0	DARAB VENTURES TWO LLC TERM_LOAN		2.A PL	6,404,458	6,588,208	6,368,162	6,418,662	0	14,204	0	0	1.489	2.074	JAJO	11,937	186,883	12/22/2025	07/02/2030	6,596,067
264399-DK-9	DUKE ENERGY CAROLINAS LLC SENIOR CORP_BN		2.A FE	6,566,112	6,670,000	7,038,488	6,650,309	0	(27,960)	0	0	6.000	6.111	JD	33,350	505,500	03/14/2019	12/01/2028	6,870,100
26930#-AA-4	EWR CONRAC LLC TERM_LOAN		3.B	24,739,194	24,739,194	21,348,306	24,739,194	0	0	0	0	5.477	5.540	MON	129,662	1,520,011	02/28/2023	05/08/2029	24,775,780
28621U-AA-1	ELEVATE HOLDCO FUNDING LLC CORP_BND		2.C PL	0	0	0	0	0	0	0	0	5.350	0.000	MJSD	0	157	01/24/2017	12/31/2032	157
29157T-AE-6	EMORY UNIVERSITY SENIOR CORP_BND		1.C FE	12,240,763	12,055,000	7,973,264	12,210,432	0	(4,844)	0	0	2.969	2.890	MS	119,304	357,912	03/02/2022	09/01/2050	12,233,956
29364W-BA-5	ENTERGY LOUISIANA LLC SECURED CORP_BND		1.F FE	10,110,131	9,750,000	9,406,048	9,970,815	0	(27,748)	0	0	4.000	3.626	MS	114,833	390,000	01/31/2022	03/15/2033	9,945,000
30306V-A#-6	FLNG LIQUEFACTION 3 LLC CORP_BND		2.B FE	48,588,602	48,588,602	41,640,608	48,588,602	0	0	0	0	3.080	3.079	JD	4,157	1,519,407	04/15/2021	06/30/2039	1,983,342
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC SECURED CO		2.B PL	30,308,656	30,308,656	26,813,002	30,308,656	0	0	0	0	2.920	2.919	FA	334,338	905,098	07/15/2021	08/15/2038	774,546
34620*-AA-7	FOREST SPC LLC CORP_BND		3.C PL	917,859	912,421	869,650	907,556	0	27,877	0	0	6.230	6.343	MJSD	158	28,422	05/16/2022	03/31/2051	940,843
35063@-AA-6	FOUNDRY JV HOLDCO LLC CORP_BND		2.B FE	35,377,359	35,377,359	35,402,123	35,377,359	0	0	0	0	5.720	5.720	JAJO	370,991	2,058,962	04/25/2023	01/25/2038	35,883,255
35677@-AA-4	FREEPORT POWER LTD SECURED CORP_BND		2.B	20,747,803	20,747,803	21,131,117	20,747,803	0	0	0	0	6.000	5.999	JJ	574,023	1,272,633	07/12/2023	10/15/2034	21,059,020
38135*-AA-6	GOLDENROD SUB ISSUER LLC CORP_BND		3.C PL	888,897	912,421	869,650	870,359	0	21,334	0	0	6.230	6.866	MJSD	158	28,422	05/16/2022	03/31/2051	7,802
39063@-AH-3	GREAT LAKES GAS TRANSMISSION C SENIOR CO		2.A	9,606,800	9,500,000	10,081,069	9,517,559	0	(10,014)	0	0	8.080	7.977	JJ	324,098	767,600	08/07/2001	01/29/2030	988,380
39121J-AH-3	GREAT RIVER ENERGY SECURED CORP_BND 144A		1.G FE	7,648,000	7,648,000	7,641,997	7,648,000	0	0	0	0	4.478	4.478	JJ	171,239	442,270	10/19/2010	07/01/2030	175,933
39122@-AA-7	GREAT RIVER HYDRO LLC SECURED CORP_BND		2.B PL	45,000,000	45,000,000	44,443,453	45,000,000	0	0	0	0	4.940	4.942	FA	747,175	2,223,000	04/18/2017	04/19/2032	45,302,575
4015M@-AA-6	SIENERGY GAS LLC SECURED CORP_BND		1.F FE	16,000,000	16,000,000	16,053,362	16,000,000	0	0	0	0	4.860	4.860	JD	34,560	237,600	08/25/2025	08/25/2030	16,151,200
4015M@-AC-2	SIENERGY GAS LLC SECURED CORP_BND		1.F FE	9,000,000	9,000,000	8,687,431	9,000,000	0	0	0	0	6.040	6.041	JD	24,160	166,100	08/25/2025	08/25/2055	9,105,700
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L SECURED C		1.G PL	30,480,704	30,716,839	30,265,302	30,596,969	0	15,768	0	0	4.420	4.552	FMAN	116,912	1,389,362	06/04/2018	05/31/2033	863,650
45001#-AA-8	IQ FIBER BORROWER LLC SECURED TERM_LOAN		3.C Z	17,360,294	17,647,059	17,172,353	17,374,020	0	13,726	0	0	7.482	7.973	MJSD	123,123	370,123	09/25/2025	06/26/2030	17,980,154
45001#-AB-6	IQ FIBER BORROWER LLC SECURED TERM_LOAN		3.C Z	6,342,647	6,705,882	6,525,494	6,358,374	0	15,727	0	0	7.482	8.939	MJSD	45,162	128,312	12/03/2025	06/26/2030	6,774,924
45319#-AA-5	IMPERIAL VALLEY SOLAR 1 LLC SECURED CORP		2.A PL	31,193,277	31,193,277	32,539,882	31,193,672	0	(1,152)	0	0	6.000	5.999	JD	5,199	1,922,647	12/27/2012	06/30/2038	574,312
455434-BG-4	INDIANAPOLIS POWER & LIGHT CO SECURED CO		1.G FE	3,999,080	4,000,000	4,347,713	3,999,504	0	(767)	0	0	6.600	6.602	JJ	132,000	264,000	01/06/2004	01/01/2034	4,132,000
48811*-AA-6	KELLY INVESTMENT GROUP LLC CORP_BND		1.G PL	3,649,087	3,649,087	3,488,047	3,649,087	0	0	0	0	4.240	4.262	MJSD	430	156,367	05/16/2022	03/31/2051	31,662
48811*-AB-4	KELLY INVESTMENT GROUP LLC CORP_BND		2.C PL	642,134	638,143	606,230	636,774	0	14,988	0	0	4.750	4.802	MJSD	84	15,156	05/16/2022	03/31/2051	4,712
491386-AL-2	KENTUCKY POWER COMPANY SENIOR CORP_BND		2.B FE	10,200,884	11,600,000	11,494,151	11,007,643	0	63,276	0	0	5.625	6.555	JD	54,375	652,500	07/21/2003	12/01/2032	11,926,250
50230*-AA-5	LRE FINANCING I LLC CORP_BND		2.C PL	132,955,157	130,903,422	127,056,196	132,947,643	0	(7,514)	0	0	6.400	6.262	MJSD	23,272	3,077,851	11/07/2025	03/31/2050	60,403,043
548661-AH-0	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	6,503,949	6,190,000	6,539,190	6,239,374	0	(21,802)	0	0	6.875	6.466	FA	160,768	425,562	08/15/2002	02/15/2028	6,402,781
54866N-BP-3	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	4,000,101	3,350,000	3,498,516	3,429,180	0	(44,480)	0	0	7.200	5.689	MS	80,400	241,200	04/01/2004	09/01/2027	3,470,600
55910*-AA-1	MAGENTA BUYER LLC CORP_BND		3.C PL	917,859	912,421	869,650	907,556	0	27,877	0	0	6.230	6.343	MJSD	158	28,422	05/16/2022	03/31/2051	940,843
55969#-AB-5	MAGNOLIA WAVES HOLDINGS LLC CORP_BND		2.B PL	171,441,107	171,441,107	177,270,105	171,441,107	0	0	0	0	6.610	6.610	JD	31,479	8,654,866	09/26/2025	06/30/2045	177,107,236
57135*-AA-6	MAROON GROUP LLC CORP_BND		1.G PL	3,649,087	3,649,087	3,488,047	3,649,065	0	(24)	0	0	4.240	4.261	MJSD	430	157,011	05/16/2022	03/31/2051	96,526
57135*-AB-4	MAROON GROUP LLC CORP_BND		2.C PL	642,038	638,143	606,230	636,676	0	14,988	0	0	4.750	4.803	MJSD	84	15,156	05/16/2022	03/31/2051	4,768

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
57708#-AA-9	MATTERHORN EXPRESS PIPELINE LL CORP_BND		2.C PL	57,888,000	57,888,000	60,191,942	57,888,000	0	0	0	0	5.630	5.630	MJSD	9,053	3,259,094	01/18/2023	06/30/2034	58,702,774
57708#-AB-7	MATTERHORN EXPRESS PIPELINE LL SECURED C		2.C PL	92,513,333	92,513,333	95,594,027	92,513,333	0	0	0	0	7.600	7.600	MJSD	19,531	7,031,014	06/15/2023	06/30/2034	94,271,086
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE SENIOR CO		1.D FE	25,310,690	24,664,000	19,959,000	25,257,366	0	(14,557)	0	0	4.200	4.049	JJ	517,944	1,035,888	03/25/2021	07/01/2055	25,181,944
592189-AA-2	METROPOLITAN MUSEUM OF ART SENIOR CORP_B		1.A FE	9,942,000	10,000,000	7,612,656	9,956,221	0	924	0	0	3.400	3.431	JJ	170,000	340,000	01/26/2015	07/01/2045	10,170,000
59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION SECURED C		1.E	16,000,000	16,000,000	9,095,352	16,000,000	0	0	0	0	3.020	3.020	AO	103,351	483,200	10/14/2020	10/14/2055	16,241,600
59447#-AL-7	MICHIGAN ELECTRIC TRANSMISSION SECURED C		1.E	6,250,000	6,250,000	3,647,972	6,250,000	0	0	0	0	2.900	2.900	FA	74,514	181,250	08/03/2021	08/03/2051	6,340,625
59447#-AM-5	MICHIGAN ELECTRIC TRANSMISSION SECURED C		1.E	7,500,000	7,500,000	4,471,483	7,500,000	0	0	0	0	3.050	3.050	MN	32,406	228,750	05/10/2022	05/10/2052	7,614,375
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LL CORP_BND		1.G PL	2,255,362	2,255,362	2,278,366	2,255,362	0	546	0	0	5.330	5.365	MJSD	334	136,648	08/26/2010	06/30/2027	89,452
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LL CORP_BND		1.G PL	5,253,486	5,253,486	5,711,065	5,253,486	0	0	0	0	6.000	6.044	MJSD	876	238,542	08/26/2010	06/30/2032	402,719
60041@-AB-9	MILLENNIUM PIPELINE INTERMEDIA CORP_BND		2.C PL	10,000,000	10,000,000	10,128,000	10,000,000	0	0	0	0	5.740	5.742	JJ	264,678	463,983	08/09/2024	09/30/2031	10,119,583
60041@-AD-5	MILLENNIUM PIPELINE INTERMEDIA CORP_BND		2.C PL	15,000,000	15,000,000	14,899,500	15,000,000	0	0	0	0	6.090	6.091	JJ	421,225	738,413	08/09/2024	09/30/2036	15,190,313
62819#-AA-5	MUSTANG HILLS LLC CORP_BND		3.A PL	41,168,286	41,168,286	38,556,344	41,168,286	0	(181)	0	0	5.150	5.150	MN	182,570	2,226,054	09/14/2012	11/30/2035	42,228,369
62952E-AB-3	NYU LANGONE HOSPITALS SECURED CORP_BND		1.E FE	6,821,278	6,745,000	6,907,310	6,804,782	0	(2,323)	0	0	5.750	5.665	JJ	193,919	387,838	05/16/2017	07/01/2043	6,938,919
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION CORP_BND		1.F PL	4,948,658	4,877,723	4,948,769	4,888,157	0	(1,284)	0	0	6.210	5.992	MJSD	841	349,517	12/31/2012	06/30/2027	106,119
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION CORP_BND		1.F PL	17,234,434	17,000,000	17,522,878	17,033,109	0	(14,806)	0	0	6.550	6.468	MJSD	3,093	1,391,875	02/01/2008	07/15/2027	17,046,396
65339K-DB-3	NEXTERA ENERGY CAPITAL HOLDING CAPSEC CO		2.B FE	5,175,000	5,000,000	5,332,640	5,159,026	0	(14,361)	0	0	6.750	6.249	JD	15,000	337,500	11/07/2024	06/15/2054	5,168,750
66621#-AA-4	NORTHFIELD MTN LLC CORP_BND		2.C PL	35,000,000	35,000,000	32,039,000	35,000,000	0	0	0	0	4.500	4.525	MJSD	4,375	1,968,750	07/18/2019	07/18/2034	35,078,750
668444-AC-6	NORTHWESTERN UNIVERSITY SENIOR CORP_BND		1.B FE	23,421,051	22,245,000	21,197,371	23,059,881	0	(41,522)	0	0	4.643	4.296	JD	86,070	1,032,836	01/23/2020	12/01/2044	3,289,909
683418-AA-1	ONYX EMS LLC CORP_BND		3.C PL	917,859	912,421	869,650	907,556	0	27,877	0	0	6.230	6.343	MJSD	158	28,422	05/16/2022	03/31/2051	940,843
69865*-AA-7	PANTHER FORGE HOLDINGS LLC CORP_BND		2.C PL	173,408,890	173,408,890	180,397,269	173,408,890	0	0	0	0	6.140	6.140	JD	29,576	5,323,653	12/04/2024	06/30/2049	178,732,543
70471*-AA-1	PEACH FUNDING HOLDINGS LLC CORP_BND		1.G PL	3,631,439	3,631,439	3,471,177	3,775,453	0	(3,923)	0	0	4.240	3.757	MJSD	428	155,384	05/16/2022	03/31/2051	31,509
70471*-AB-9	PEACH FUNDING HOLDINGS LLC CORP_BND		2.C PL	642,038	638,143	606,230	636,676	0	14,988	0	0	4.750	4.803	MJSD	84	15,156	05/16/2022	03/31/2051	4,768
70476*-AA-6	PEARL INSURANCE GROUP LLC CORP_BND		1.G PL	3,649,087	3,649,087	3,488,047	3,649,072	0	(16)	0	0	4.240	4.262	MJSD	430	156,399	05/16/2022	03/31/2051	31,662
70476*-AB-4	PEARL INSURANCE GROUP LLC CORP_BND		2.C PL	642,038	638,143	606,230	636,676	0	14,919	0	0	4.750	4.804	MJSD	84	15,156	05/16/2022	03/31/2051	4,712
71953*-AA-6	PIBB MEMBER LLC CORP_BND		2.B PL	144,072,292	143,330,116	146,196,719	144,072,292	0	742,175	0	0	6.410	6.355	MJSD	280,728	12,161,091	11/22/2024	11/22/2049	3,852,405
72390@-AA-3	PIONEER TRANSMISSION LLC SENIOR CORP_BND		1.G Z	30,739,465	30,739,465	21,835,513	30,739,465	0	0	0	0	3.360	3.360	AO	258,212	1,036,787	10/01/2019	10/01/2049	18,385,578
73557*-AA-2	PORT WASHINGTON GENERATING STA CORP_BND		1.F	4,557,092	4,557,092	4,605,649	4,556,840	0	(263)	0	0	4.910	4.960	MON	9,945	234,507	07/21/2005	07/15/2030	26,402
74363@-AA-2	PROSPECT LAKE WATER HOLDCO LP SECURED CO		1.G PL	42,000,000	42,000,000	42,391,654	42,000,000	0	0	0	0	6.240	6.288	MJSD	7,280	1,412,320	06/17/2025	03/31/2056	848,819
75015*-AA-3	REV PSH HOLDCO LLC CORP_BND		2.B PL	95,000,000	95,000,000	97,795,155	95,000,000	0	0	0	0	6.190	6.238	MJSD	16,335	2,450,209	08/01/2025	08/01/2035	95,506,376
76711*-AA-8	RIO GRANDE LNG LLC SECURED CORP_BND		2.B PL	48,745,600	48,750,000	51,658,230	48,745,600	0	1,419	0	0	6.670	6.674	MS	821,939	3,251,626	07/12/2023	07/07/2033	49,626,132
76711*-AB-6	RIO GRANDE LNG LLC SECURED TERM_LOAN		2.B PL	113,850,000	115,000,000	122,682,000	114,078,616	0	117,298	0	0	6.720	6.886	MJSD	1,932,000	7,728,000	06/22/2023	07/07/2033	115,148,208
76858#-AB-5	NEXTERA ENERGY INC TERM_LOAN		1.G	143,000,000	143,000,000	143,000,000	143,000,000	0	0	0	0	6.300	6.349	MJSD	250,250	0	12/22/2025	12/21/2026	145,052,050
770675-AA-4	ROBIN HOLLOW SOLAR LLC TERM_LOAN		2.B PL	32,962,435	32,962,435	32,708,624	32,962,435	0	(3,428)	0	0	6.610	6.610	MON	556,809	1,869,557	02/08/2024	02/07/2049	33,150,055
78507@-AA-0	SPOWER MIS 2 FINANCE LLC CORP_BND		2.C PL	34,431,852	34,431,852	34,429,223	34,431,852	0	0	0	0	6.700	6.700	MN	198,653	1,258,977	05/14/2025	05/31/2050	35,585,319
78507@-AB-8	SPOWER MIS 2 FINANCE LLC CORP_BND		2.C PL	49,950,000	49,950,000	49,946,185	49,950,000	0	0	0	0	6.700	6.700	MN	288,184	650,738	09/18/2025	05/31/2050	22,737,000
78510@-AA-5	SL ENERGY POWER PLANT I FINANC TERM_LOAN		3.B PL	7,520,957	7,520,957	7,373,170	7,520,957	0	0	0	0	12.652	12.579	MJSD	4,459	270,630	12/31/2025	09/22/2027	7,618,142
78513@-AA-2	SI NVA07SOUTH HOLDINGS LLC SECURED TERM_		2.C PL	2,946,481	3,071,481	3,057,137	2,961,999	0	(98,289)	0	0	6.215	7.296	MON	1,326	275,616	12/17/2025	03/06/2030	3,074,547
78519@-AA-6	SI NVA07WEST HOLDINGS LLC SECURED TERM_L		2.C PL	2,743,390	2,868,390	2,851,122	2,758,943	0	(99,962)	0	0	5.966	7.118	MON	15,885	269,783	12/17/2025	03/05/2030	2,870,665
78527#-AA-4	SR CONSTRUCTION BORROWER 1 LLC SENIOR TE		3.A Z	23,211,365	23,768,807	23,768,807	23,239,684	0	28,319	0	0	5.547	6.046	MJSD	7,309	454,386	12/31/2025	05/01/2031	23,845,339
78527#-AB-2	SR CONSTRUCTION BORROWER 1 LLC SENIOR TE		3.A Z	19,784,458	20,227,016	20,227,016	19,807,142	0	22,683	0	0	5.547	6.041	MJSD	6,220	390,159	12/31/2025	05/01/2031	20,292,871
79547#-AA-8	SALMON RIVER EXPORT LLC CORP_BND		1.G PL	3,631,439	3,631,439	3,471,177	3,666,364	0	(596)	0	0	4.240	4.137	MJSD	428	116,506	05/16/2022	03/31/2051	31,509
79547#-AB-6	SALMON RIVER EXPORT LLC CORP_BND		2.C PL	642,038	638,143	606,230	636,676	0	14,988	0	0	4.750	4.804	MJSD	84	15,156	05/16/2022	03/31/2051	4,712
80465*-AA-8	SAVAGE GULF RAIL LLC SECURED CORP_BND		2.C	30,266,865	30,266,865	26,787,235	30,266,865	0	0	0	0	4.380	4.404	MJSD	3,682	1,341,163	06/30/2021	03/31/2041	581,678
82773#-AA-7	SILVER ND I LLC CORP_BND		1.G PL	3,649,087	3,649,087	3,488,047	3,649,072	0	(16)	0	0	4.240	4.262	MJSD	430	116,880	05/16/2022	03/31/2051	27,950
82773#-AB-5	SILVER ND I LLC CORP_BND		2.C PL	642,038	638,143	606,230	636,676	0	14,988	0	0	4.750	4.803	MJSD	84	15,156	05/16/2022	03/31/2051	2,042

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
83416W-AA-1	SOLAR STAR FUNDING LLC SECURED CORP_BND		2.B FE	25,777,059	25,934,612	26,291,913	25,811,304	0	10,804	0	0	5.375	5.479	JD	3,872	1,434,068	09/08/2022	06/30/2035	541,310
842434-CG-5	SOUTHERN CALIFORNIA GAS COMPAN SECURED C		1.F FE	429,373	432,000	457,545	430,618	0	(6)	0	0	5.750	5.793	MN	3,174	24,840	11/15/2005	11/15/2035	444,420
842434-CJ-9	SOUTHERN CALIFORNIA GAS COMPAN SECURED C		1.F FE	14,277,300	15,000,000	14,774,777	14,303,887	0	26,587	0	0	5.125	5.589	MN	98,229	768,750	02/21/2025	11/15/2040	15,384,375
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPE SENIOR CO		2.B FE	9,350,000	9,350,000	8,863,237	9,350,000	0	0	0	0	3.790	3.790	JJ	164,386	354,366	07/14/2020	07/14/2030	9,527,183
861768-AA-3	STONE CENTER LLC CORP_BND		3.C PL	917,859	912,421	869,650	907,556	0	27,877	0	0	6.230	6.343	MJSD	158	28,422	05/16/2022	03/31/2051	940,843
87106*-AA-8	SWITCH BIGHORN TK HOLDCO LLC SECURED TER		1.F PL	16,597,235	16,636,485	16,511,711	16,602,525	0	(32,676)	0	0	2.281	2.342	MJSD	107,301	641,616	12/12/2025	10/25/2029	16,649,690
87170V-AB-8	VANTAGE DATA CENTERS OH11 LLC SECURED TE		2.C PL	79,906,250	80,000,000	79,400,000	79,918,844	0	(28,298)	0	0	6.125	6.197	JAJO	18,222	438,788	11/28/2025	04/14/2029	81,017,878
87170V-AC-6	VANTAGE DATA CENTERS OH11 LLC SECURED TE		2.C PL	3,321,148	3,321,148	3,296,239	3,321,148	0	0	0	0	6.125	6.162	JAJO	1,081	47,640	12/17/2025	04/14/2029	3,340,892
87535*-AA-9	TAN I LLC CORP_BND		1.G PL	3,631,439	3,631,439	3,471,177	3,666,365	0	(597)	0	0	4.240	4.136	MJSD	428	156,025	05/16/2022	03/31/2051	27,815
87535*-AB-7	TAN I LLC CORP_BND		2.C PL	643,364	638,143	606,230	638,243	0	15,288	0	0	4.750	4.775	MJSD	84	15,156	05/16/2022	03/31/2051	2,042
88031J-AB-2	TENASKA GEORGIA PARTNERS LP SECURED CORP		2.A FE	5,863,516	5,399,236	5,788,150	5,495,853	0	(35,606)	0	0	9.500	8.562	FA	172,401	536,085	11/06/2002	02/01/2030	252,300
88307*-AA-3	TEXOMA WIND LLC SECURED CORP_BND		2.C PL	9,524,426	9,524,426	9,159,027	9,524,061	0	(364)	0	0	4.120	4.119	JD	1,090	435,865	02/08/2017	06/30/2034	34,380
89837R-AC-6	TRUSTEES OF DARTMOUTH COLLEGE SENIOR COR		1.B FE	13,116,118	12,800,000	10,409,238	13,019,517	0	(9,890)	0	0	3.760	3.626	JD	40,107	481,280	07/27/2012	06/01/2043	13,040,640
92762*-AA-3	VIOLET CAPITAL LLC CORP_BND		3.C PL	917,859	912,421	869,650	907,556	0	27,759	0	0	6.230	6.343	MJSD	158	28,422	05/16/2022	03/31/2051	940,843
928388-AA-1	VISTA RIDGE LLC SECURED CORP_BND		1.F PL	30,659,599	30,659,599	22,582,426	30,659,599	0	0	0	0	2.570	2.579	MJSD	2,189	794,012	12/01/2020	10/14/2049	55,952
92985#-AD-4	WTG DOWNSTREAM HOLDINGS LLC CORP_BND		2.C PL	12,000,000	12,000,000	12,241,715	12,000,000	0	0	0	0	5.600	5.600	MS	197,867	289,333	04/10/2025	03/15/2030	12,336,000
956708-AA-9	WEST VIRGINIA UNITED HEALTH SY SENIOR MU		1.F FE	3,456,822	3,272,000	2,827,872	3,432,737	0	(4,817)	0	0	4.924	4.560	JD	13,426	161,114	12/03/2020	06/01/2048	3,352,557
96337R-AB-8	WHISTLER PIPELINE LLC SENIOR CORP_BND 14		2.C FE	40,986,050	41,000,000	42,557,950	40,993,680	0	3,269	0	0	5.700	5.703	MS	590,742	2,694,042	07/24/2024	09/30/2031	42,168,500
BID2E5-DR-2	MAGNOLIA WAVES HOLDINGS LLC TERM LOAN		2.B	0	0	0	0	0	0	0	0	6.610	0.000	MJSD	0	773,009	12/19/2024	09/30/2025	773,009
BID2RC-PE-9	EXCEL ADVANTAGE SERVICES LLC SECURED TER		3.C Z	4,925,000	5,000,000	4,913,700	4,932,095	0	(1,258)	0	0	6.660	7.023	FMAN	1,781	176,356	05/07/2025	04/30/2031	5,058,204
BID2RD-FB-4	EXCEL ADVANTAGE SERVICES LLC SECURED TER		3.C Z	4,225,321	4,225,321	4,152,392	4,225,321	0	0	0	0	5.340	5.288	FMAN	4,677	123,400	12/31/2025	04/30/2031	4,242,035
BID2Y3-KB-2	MN8 PORTFOLIO IV LLC SECURED CORP_BND		2.C FE	74,219,855	74,219,855	76,703,110	74,219,855	0	0	0	0	6.310	6.310	JD	13,009	2,237,564	12/15/2025	06/30/2045	1,267,506
C1005@-AB-4	ALBERTA MIDLAND RY TERM LTD SECURED CORP		1.G PL	31,276,139	31,369,688	31,369,688	31,369,688	0	0	0	93,549	4.330	4.330	MJSD	60,369	0	12/16/2025	12/31/2030	31,614,703
G2964#-AA-7	AP GRANGE HOLDINGS LLC CORP_BND		2.A PL	19,068,377	19,068,377	19,150,371	19,068,377	0	0	0	0	6.500	6.500	MJSD	37,872	1,559,412	06/04/2024	06/20/2045	19,378,238
G5814#-AA-2	MARI JONE LTD SECURED CORP_BND		2.C PL	3,304,447	3,304,447	3,268,746	3,304,447	0	0	0	0	5.580	5.617	MJSD	512	240,436	09/26/2018	06/30/2031	272,841
G5814#-AB-0	MARI JONE LTD SECURED CORP_BND		2.C PL	3,304,447	3,304,447	3,268,746	3,304,447	0	0	0	0	5.580	5.617	MJSD	512	240,436	09/26/2018	06/30/2031	272,841
G58Y41-AA-1	MAPLE CONNECT ISSUER LP TERM_LOAN		2.A PL	451,195,890	450,000,000	452,482,695	451,195,890	0	1,195,890	0	0	6.350	(0.059)	MJSD	7,143,750	8,413,750	04/04/2025	09/02/2050	457,143,750
06849V-AA-1	BARRICK GOLD FINANCE CO SENIOR CORP_BND		2.A FE	4,954,800	5,000,000	5,288,258	4,978,110	0	1,277	0	0	5.800	5.864	MN	37,056	290,000	12/03/2004	11/15/2034	5,145,000
19046F-AE-2	COASTAL GASLINK PIPELINE LP SENIOR CORP_		1.G FE	25,514,853	25,533,467	27,618,280	25,533,467	0	0	0	1,197,646	5.395	5.395	MS	351,951	893,394	06/05/2024	09/30/2036	26,203,116
19046F-AF-9	COASTAL GASLINK PIPELINE LP SENIOR CORP_		1.G FE	25,513,833	25,533,467	27,674,415	25,532,446	0	(1,021)	0	1,197,645	5.538	5.539	JD	3,906	707,022	06/05/2024	06/30/2039	26,221,360
29250N-BE-4	ENBRIDGE INC SENIOR CORP_BND		2.A FE	26,049,000	26,000,000	17,782,983	26,045,527	0	(1,881)	0	0	3.400	3.389	FA	368,333	884,000	09/29/2021	08/01/2051	26,442,000
893526-DJ-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	23,612,673	18,300,000	19,264,109	21,861,805	0	(180,718)	0	0	6.100	4.277	JD	93,025	1,116,300	05/22/2013	06/01/2040	18,858,150
89352H-AE-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	9,405,110	7,530,000	8,647,850	9,072,049	0	(49,860)	0	0	7.250	5.020	FA	206,238	183,426	12/08/2025	08/15/2038	7,802,963
BID1ZP-YF-0	COASTAL GASLINK PIPELINE LP SENIOR CORP_		1.G FE	25,444,300	25,533,467	28,399,734	25,533,467	0	0	0	1,197,646	5.857	5.857	JD	4,131	747,748	06/13/2024	06/30/2049	26,469,275
BID1ZP-YG-8	COASTAL GASLINK PIPELINE LP SENIOR CORP_		1.G FE	25,444,300	25,533,467	28,396,596	25,533,467	0	0	0	1,197,646	5.857	5.852	MS	382,091	736,650	06/13/2024	03/30/2049	26,458,073
C3000@-AA-7	CRISTAL 782 PORT FINANCEMENT I SECURED C		2.C FE	40,000,000	40,000,000	42,413,013	40,000,000	0	0	0	0	6.530	6.531	FA	986,756	2,612,000	04/04/2023	04/04/2033	40,355,522
C3000@-AB-5	CRISTAL 782 PORT FINANCEMENT I SECURED C		2.C FE	15,000,000	15,000,000	16,001,831	15,000,000	0	0	0	0	6.830	6.830	FA	387,033	1,024,500	04/04/2023	04/04/2038	15,139,446
03512T-AB-7	ANGLOGOLD ASHANTI HOLDINGS PLC SENIOR CO		3.A FE	6,792,015	6,900,000	7,366,370	6,823,610	0	1,230	0	0	6.500	6.621	AO	94,683	448,500	04/21/2010	04/15/2040	7,124,250
13722*-AA-8	CANARY FINCO LTD CORP_BND		1.G PL	3,631,439	3,631,439	3,471,177	3,666,365	0	(596)	0	0	4.240	4.136	MJSD	428	115,092	05/16/2022	03/31/2051	31,509
13722*-AB-6	CANARY FINCO LTD CORP_BND		2.C PL	642,417	638,143	606,230	637,124	0	15,084	0	0	4.750	4.796	MJSD	84	15,156	05/16/2022	03/31/2051	4,712
22526*-AA-7	CREAM GP LIMITED CORP_BND		3.C PL	908,256	912,421	869,650	897,682	0	27,772	0	0	6.230	6.478	MJSD	158	28,422	05/16/2022	03/31/2051	940,843
292487-AA-3	EMPRESA DE LOS FERROCARRILES D SENIOR CO		1.G FE	5,576,250	5,625,000	3,592,595	5,581,605	0	875	0	0	3.068	3.113	FA	63,757	226,266	01/05/2021	08/18/2050	5,711,288
31574E-AA-8	FIDEICOMISO P.A. PACIFICO TRES SECURED C		3.B FE	19,571,323	19,951,600	20,908,121	19,762,768	0	106,066	0	0	8.250	8.497	JJ	758,992	1,646,008	02/12/2016	01/15/2035	1,148,836
48344F-AB-6	KALLPA GENERACION SA SENIOR CORP_BND 144		2.C FE	9,356,062	9,452,000	9,852,972	9,366,531	0	10,468	0	0	5.875	6.055	JJ	232,920	277,653	01/27/2025	01/30/2032	9,729,653
51943*-AA-1	LAVENDER ROW LTD CORP_BND		1.G PL	3,649,087	3,649,087	3,488,047	3,649,074	0	(15)	0	0	4.240	4.261	MJSD	430	157,011	05/16/2022	03/31/2051	31,662

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
51943*-AB-9	LAVENDER ROW LTD CORP_BND		2.C PL	642,038	638,143	606,230	636,676	0	14,974	0	0	4.750	4.803	MJSD	84	15,156	05/16/2022	03/31/2051	4,768
55988*-AA-8	MAHOGANY CAPITAL LTD CORP_BND		3.C PL	917,859	912,421	869,650	907,556	0	27,877	0	0	6.230	6.343	MJSD	158	28,422	05/16/2022	03/31/2051	940,843
69377F-AC-0	PT FREEPORT INDONESIA SENIOR CORP_BND 14		2.C FE	2,098,720	2,600,000	2,641,937	2,110,256	0	5,469	0	0	6.200	7.914	AO	34,479	161,200	10/20/2023	04/14/2052	2,680,600
69884*-AA-4	PAPAYA II CDO LTD CORP_BND		3.C PL	919,784	912,421	869,650	909,574	0	18,732	0	0	6.230	6.315	MJSD	158	28,422	05/16/2022	03/31/2051	940,843
80608*-AA-6	SCARLET NV CORP_BND		3.C PL	919,008	912,421	869,650	908,741	0	27,889	0	0	6.230	6.327	MJSD	158	28,422	05/16/2022	03/31/2051	7,802
B1401#-AQ-0	BRUSSELS AIRPORT COMPANY SA SECURED CORP		2.A FE	35,567,400	38,756,850	38,587,404	38,756,850	0	0	0	6,107,200	4.090	4.088	JD	101,274	1,154,915	04/29/2024	04/29/2034	36,137,160
B1401#-AR-8	BRUSSELS AIRPORT COMPANY SA SECURED CORP		2.A FE	6,963,450	7,633,925	7,487,194	7,633,925	0	0	0	903,175	4.280	4.279	JD	20,875	320,396	04/29/2024	04/29/2039	7,080,181
G2018*-AA-7	ENFINIUM HOLDCO LTD SECURED CORP_BND		2.B PL	99,442,500	100,878,750	68,849,747	100,878,750	0	0	0	6,948,750	3.230	3.227	JD	8,927	1,832,067	12/06/2021	12/31/2047	3,152,499
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD CORP_BND		2.B IF	40,805,041	41,698,539	32,541,540	41,698,539	0	(545)	0	2,957,569	3.120	3.120	JD	3,614	1,962,778	11/28/2017	12/31/2042	1,515,149
G6076#-AB-1	MIDLAND MOTORWAYS GROUP LTD CORP_BND		2.B PL	39,474,000	40,351,500	30,348,363	40,351,500	0	0	0	2,779,500	3.340	3.340	JD	3,744	1,360,415	11/28/2017	12/31/2045	1,419,352
G9369*-AA-7	VIRIDOR ENERGY GROUP LTD SENIOR CORP_BND		2.B PL	7,859,613	7,962,320	5,613,436	7,962,320	0	0	0	549,938	2.900	2.900	MS	58,368	226,573	11/30/2021	03/31/2043	384,964
K7017#-AA-8	SEAPEAK MERIDIAN APS SECURED CORP_BND		2.A FE	6,864,653	6,777,993	6,703,895	6,820,038	0	(3,495)	0	0	4.110	3.868	MJSD	774	141,233	04/03/2020	08/01/2030	68,302
K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR CORP_BND		1.B PL	47,919,053	50,642,069	39,136,191	50,642,069	0	0	0	6,201,228	2.730	2.730	JJ	579,894	851,366	12/15/2016	01/31/2040	835,327
L9031*-AL-5	TERMINAL INVESTMENT LIMITED HO CORP_BND		2.B PL	16,500,000	16,500,000	16,969,865	16,500,000	0	0	0	0	5.980	5.980	JJ	490,609	0	07/02/2025	07/09/2035	16,993,350
L9031*-AM-3	TERMINAL INVESTMENT LIMITED HO CORP_BND		2.B PL	33,000,000	33,000,000	33,879,702	33,000,000	0	0	0	0	6.080	6.080	JJ	997,627	0	07/02/2025	07/09/2037	34,003,200
P3753#-AA-0	ERGON PERU SAC CORP_BND		2.C PL	15,042,792	15,042,792	14,729,902	15,042,792	0	0	0	0	4.870	4.870	JD	2,035	366,292	07/29/2020	06/30/2034	362,041
P4000#-AA-9	CONCESIONARIA LINEA DE TRANSMI SECURED C		2.C PL	25,531,355	25,531,355	24,260,642	25,531,355	0	0	0	0	5.620	5.620	JD	63,772	1,439,019	09/06/2018	05/28/2047	1,151,926
P4831#-AA-4	GENRENT DEL PERU SAC CORP_BND		2.C FE	19,531,783	19,531,783	19,596,237	19,531,783	0	0	0	0	5.880	5.879	FA	475,338	1,166,370	02/02/2018	02/02/2037	838,884
P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA SECURED COR		2.A PL	13,468,077	13,468,077	12,570,362	13,468,077	0	0	0	0	3.690	5.600	MJSD	2,081	872,418	12/19/2019	09/30/2037	231,302
P4917*-AB-3	GREAT SHALE LNG TRANSPORT SA SECURED COR		2.A PL	2,717,239	2,717,239	2,404,257	2,717,239	0	0	0	0	3.240	3.254	MJSD	245	88,038	12/19/2019	09/30/2037	59,915
P7000*-AA-6	MILESTONE LNG TRANSPORT SA SECURED CORP_		2.A PL	11,712,418	11,712,418	11,683,137	11,712,418	0	0	0	0	3.690	5.600	MJSD	1,809	703,194	12/19/2019	03/31/2037	181,972
P7000*-AB-4	MILESTONE LNG TRANSPORT SA SECURED CORP_		2.A PL	3,382,277	3,382,277	3,474,613	3,382,277	0	0	0	0	3.220	3.234	MJSD	303	109,458	12/19/2019	03/31/2037	67,948
Q0458*-AD-1	AQUASURE FINANCE PTY LTD SENIOR CORP_BND		1.G FE	31,327,140	31,600,000	31,035,577	31,383,267	0	81,425	0	0	3.280	3.743	JJ	486,570	872,480	05/21/2025	07/12/2027	32,118,240
Q0466*-AA-7	ARC INFRASTRUCTURE WA PTY LTD SECURED CO		2.B	15,000,000	15,000,000	15,780,993	15,000,000	0	0	0	0	6.180	6.180	MN	84,975	927,000	11/28/2022	11/28/2032	15,463,500
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD SEC CORP_BND		2.B PL	33,577,690	33,577,690	30,195,275	33,577,690	0	0	0	0	3.110	3.121	MJSD	2,901	1,044,347	07/21/2021	12/31/2034	1,130,629
Q3975*-AA-5	GIP SHARON FINCO PTY LTD LN1 CORP_BND		2.B PL	102,500,000	102,500,000	106,157,090	102,500,000	0	0	0	0	6.640	6.640	MJSD	18,906	7,387,000	09/18/2024	09/30/2046	104,201,500
Q5664#-AC-8	LONSDALE FINANCE PTY LTD SECURED CORP_BN		2.B FE	65,000,000	65,000,000	60,757,062	65,000,000	0	0	0	0	4.340	4.340	AO	705,250	2,821,000	10/02/2018	10/01/2033	66,410,500
Q7450@-AC-4	PERTH AIRPORT PTY LTD CORP_BND		2.B FE	10,000,000	10,000,000	10,017,633	10,000,000	0	0	0	0	4.770	4.770	JJ	205,375	477,000	07/26/2012	07/26/2027	10,238,500
Q7450@-AG-5	PERTH AIRPORT PTY LTD SECURED CORP_BND		2.B FE	72,300,000	72,300,000	68,878,509	72,300,000	0	0	0	0	3.750	3.750	JJ	1,295,375	2,711,250	07/09/2015	07/09/2030	73,655,625
R7000#-AA-0	OYFJELLET WIND AS SENIOR CORP_BND		2.C PL	85,984,188	85,521,790	65,317,267	85,521,453	0	(339)	0	10,344,403	2.120	2.125	MJSD	5,036	2,130,754	09/14/2021	09/14/2045	685,012
R7000*-AA-4	ODAL VINDKRAFTVERK AS CORP_BND		1.G PL	11,441,859	11,112,123	9,634,840	11,112,123	0	0	0	1,526,832	2.950	2.953	MJSD	911	398,292	04/23/2021	06/30/2042	161,275
Y7141B-AB-9	PT FREEPORT INDONESIA SENIOR CORP_BND		2.B FE	1,001,786	1,028,000	1,044,294	1,003,970	0	2,184	0	0	5.315	5.764	AO	11,687	27,319	04/22/2025	04/14/2032	1,055,319
Y7141B-AC-7	PT FREEPORT INDONESIA SENIOR CORP_BND		2.B FE	22,706,049	22,765,000	23,132,187	22,709,020	0	1,854	0	0	6.200	6.218	AO	301,889	1,456,938	01/08/2025	04/14/2052	23,470,715
05647@-AB-2	BX FRONTIER MEMBER I LLC TERM LOAN		2.B PL	143,979,893	143,979,893	141,863,388	143,979,893	0	0	0	0	5.860	5.860	MJSD	23,437	0	12/30/2025	12/31/2060	146,089,198
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				5,448,158,193	5,472,291,236	5,304,071,984	5,457,223,935	0	2,933,924	0	43,202,727	XXX	XXX	XXX	37,512,161	211,988,992	XXX	XXX	4,023,760,932
00037B-AC-6	ABB FINANCE USA INC SENIOR CORP_BND		1.F FE	9,589,635	9,900,000	8,813,384	9,681,610	0	8,108	0	0	4.375	4.568	MN	63,766	433,126	05/03/2012	05/08/2042	10,116,563
001055-AD-4	AFLAC INCORPORATED SENIOR CORP_BND		1.G FE	21,709,825	19,000,000	21,699,427	21,175,007	0	(121,739)	0	0	6.900	5.612	JD	50,983	1,311,000	08/25/2021	12/17/2039	19,655,500
00108W-AJ-9	AEP TEXAS INC SENIOR CORP_BND		2.A FE	5,018,600	5,000,000	3,847,693	5,016,142	0	(600)	0	0	4.150	4.128	MN	34,583	207,500	05/03/2019	05/01/2049	5,103,750
00108W-AK-6	AEP TEXAS INC SENIOR CORP_BND		2.A FE	10,675,650	10,000,000	6,833,473	10,592,441	0	(17,769)	0	0	3.450	3.088	JJ	159,083	345,000	12/29/2020	01/15/2050	10,172,500
00108W-AN-0	AEP TEXAS INC SENIOR CORP_BND		2.A FE	1,946,789	2,280,000	1,543,146	1,960,918	0	3,625	0	0	3.450	4.315	MN	10,051	123,941	06/19/2023	05/15/2051	2,319,330
0010EP-AF-5	AEP TEXAS INC SENIOR CORP_BND		2.A FE	31,871,495	32,000,000	34,997,437	31,945,417	0	(5,740)	0	0	6.650	6.680	FA	803,911	2,128,000	05/19/2004	02/15/2033	33,064,000
00115A-AF-6	AEP TRANSMISSION COMPANY LLC SENIOR CORP		1.F FE	19,820,914	20,000,000	16,022,995	19,853,428	0	1,666	0	0	4.000	4.052	JD	66,667	800,000	05/25/2017	12/01/2046	20,400,000
00115A-AK-5	AEP TRANSMISSION COMPANY LLC SENIOR CORP		1.F FE	9,941,400	10,000,000	7,553,295	9,949,220	0	972	0	0	3.800	3.833	JD	16,889	380,000	06/10/2019	06/15/2049	10,190,000
00115A-AM-1	AEP TRANSMISSION COMPANY LLC SENIOR CORP		2.A FE	11,609,718	11,500,000	8,540,111	11,598,027	0	(3,147)	0	0	3.650	3.595	AO	104,938	419,750	05/20/2021	04/01/2050	11,709,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00115A-AN-9	AEP TRANSMISSION COMPANY LLC SENIOR CORP		1.F FE	4,980,700	5,000,000	3,083,586	4,982,665	0	392	0	0	2.750	2.769	FA	51,944	137,500	08/02/2021	08/15/2051	5,068,750
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO		2.A FE	28,986,850	29,000,000	29,993,472	28,990,040	0	(3,517)	0	0	5.875	5.878	MS	501,660	1,703,750	03/18/2011	03/15/2041	29,851,875
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO		2.A FE	7,346,828	7,375,000	6,322,819	7,354,575	0	230	0	0	4.400	4.423	JD	27,042	324,500	05/13/2013	06/01/2043	7,537,250
001306-AB-5	AHS HOSPITAL CORP SENIOR CORP_BND		1.D FE	2,413,179	1,805,000	1,667,204	2,330,796	0	(22,042)	0	0	5.024	3.034	JJ	45,342	104,349	10/22/2021	07/01/2045	1,850,342
001306-AC-3	AHS HOSPITAL CORP SENIOR CORP_BND		1.D FE	3,816,860	3,800,000	2,358,159	3,814,920	0	(421)	0	0	2.780	2.758	JJ	52,820	136,637	02/01/2021	07/01/2051	3,852,820
00206R-AS-1	AT&T INC SENIOR CORP_BND		2.B FE	3,076,784	3,200,000	3,512,796	3,116,824	0	2,971	0	0	6.550	6.854	FA	79,182	209,600	02/20/2009	02/15/2039	3,304,800
00206R-AU-6	AT&T INC SENIOR CORP_BND		2.B FE	6,923,357	6,725,250	7,379,994	7,370,521	0	(131,818)	0	507,927	7.000	5.897	APR	317,284	467,495	12/08/2023	04/30/2040	6,711,040
00206R-BA-9	AT&T INC SENIOR CORP_BND		2.B FE	61,287,572	53,712,000	53,366,691	58,896,727	0	(273,386)	0	0	5.550	4.658	FA	1,126,162	3,205,042	07/01/2013	08/15/2041	55,202,508
00206R-BH-4	AT&T INC SENIOR CORP_BND		2.B FE	1,354,725	1,500,000	1,265,858	1,370,152	0	4,688	0	0	4.300	5.067	JD	2,867	64,500	07/21/2022	12/15/2042	1,532,250
00206R-DG-4	AT&T INC SENIOR CORP_BND		2.B FE	2,055,166	1,772,000	1,890,532	1,984,303	0	(9,242)	0	0	6.375	5.221	MS	37,655	112,966	03/23/2016	03/01/2041	1,828,483
00206R-DT-6	AT&T INC SENIOR CORP_BND		2.B FE	24,850,250	25,000,000	23,980,381	24,862,833	0	(14,775)	0	0	5.700	5.738	MS	475,000	1,425,000	01/31/2017	03/01/2057	25,712,500
00206R-HA-3	AT&T INC SENIOR CORP_BND		2.B FE	16,723,400	16,464,800	15,069,895	16,682,738	0	(7,295)	0	0	5.150	5.045	MN	108,348	847,938	12/01/2017	11/15/2046	16,888,769
00206R-JD-5	AT&T INC SENIOR CORP_BND		2.B FE	421,015	360,000	377,281	407,839	0	(2,302)	0	0	6.200	4.891	MS	6,572	22,320	06/05/2019	03/15/2040	371,160
00206R-KB-7	AT&T INC SENIOR CORP_BND		2.B FE	39,673,191	37,800,000	25,959,465	39,544,296	0	(26,350)	0	0	3.850	3.613	JD	121,275	1,455,300	12/29/2020	06/01/2060	38,527,650
00206R-KJ-0	AT&T INC SENIOR CORP_BND		2.B FE	29,467,134	37,143,000	24,888,470	30,736,142	0	802,593	0	0	3.500	4.608	MS	382,779	1,300,006	05/13/2011	09/15/2053	37,793,003
00206R-LJ-9	AT&T INC SENIOR CORP_BND		2.B FE	14,929,701	17,714,000	11,803,874	15,203,779	0	196,168	0	0	3.550	4.405	MS	185,161	818,240	12/01/2017	09/15/2055	18,028,424
00206R-LV-2	AT&T INC SENIOR CORP_BND		2.B FE	40,381,883	49,543,000	32,738,197	41,002,958	0	187,117	0	0	3.650	4.660	MS	532,450	2,192,117	03/09/2023	09/15/2059	50,447,160
00206R-MM-1	AT&T INC SENIOR CORP_BND		2.B FE	2,923,170	3,000,000	2,561,227	2,948,347	0	12,580	0	0	2.550	2.794	JD	6,375	162,308	05/26/2021	12/01/2033	3,038,250
00206R-MY-5	AT&T INC SENIOR CORP_BND		2.B FE	8,396,259	8,350,000	8,552,979	8,396,151	0	(108)	0	0	5.375	5.299	FA	259,314	0	07/17/2025	08/15/2035	8,574,406
00271*-AA-0	AITX FINCO LLC CORP_BND		2.C PL	5,000,000	5,000,000	4,991,207	5,000,000	0	0	0	0	5.380	5.380	AO	50,811	0	10/23/2025	10/23/2030	5,134,500
00271*-AC-6	AITX FINCO LLC CORP_BND		2.C PL	5,000,000	5,000,000	4,977,529	5,000,000	0	0	0	0	6.000	6.000	AO	56,667	0	10/23/2025	10/23/2035	5,150,000
002819-AC-4	ABBOTT LABORATORIES SENIOR CORP_BND		1.D FE	13,964,751	14,000,000	15,662,260	13,978,846	0	(3,072)	0	0	6.150	6.168	MN	74,142	867,150	11/06/2007	11/30/2037	14,430,500
002824-AV-2	ABBOTT LABORATORIES SENIOR CORP_BND		1.D FE	42,884,619	41,200,000	45,292,962	42,298,691	0	(64,789)	0	0	6.000	5.706	AO	618,000	2,472,000	06/30/2011	04/01/2039	42,436,000
002824-BG-4	ABBOTT LABORATORIES SENIOR CORP_BND		1.D FE	26,745,008	20,556,000	20,666,072	24,819,745	0	(355,033)	0	0	4.750	2.477	MN	84,080	976,410	06/09/2020	11/30/2036	21,044,205
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP_BND		1.D FE	21,554,898	16,592,000	15,625,360	20,754,119	0	(153,658)	0	0	4.900	3.210	MN	70,009	1,510,420	02/04/2020	11/30/2046	16,998,504
002824-BN-9	ABBOTT LABORATORIES SENIOR CORP_BND		1.D FE	6,611,696	6,650,000	6,289,583	6,619,970	0	350	0	0	4.750	4.789	AO	66,685	315,876	03/22/2017	04/15/2043	6,807,938
00287Y-AS-8	ABBVIE INC SENIOR CORP_BND		1.G FE	8,995,680	9,000,000	8,137,749	8,996,591	0	(644)	0	0	4.700	4.703	MN	55,225	423,000	05/05/2015	05/14/2045	9,211,500
00287Y-AV-1	ABBVIE INC SENIOR CORP_BND		1.G FE	10,620,395	10,346,000	9,927,007	10,512,665	0	(14,289)	0	0	4.300	4.099	MN	58,081	444,878	08/04/2016	05/14/2036	10,568,439
00287Y-AW-9	ABBVIE INC SENIOR CORP_BND		1.G FE	4,966,400	5,000,000	4,345,532	4,972,844	0	439	0	0	4.450	4.491	MN	29,049	222,500	05/09/2016	05/14/2046	5,111,250
00287Y-BD-0	ABBVIE INC SENIOR CORP_BND		1.G FE	859,288	800,000	729,183	851,728	0	(2,022)	0	0	4.875	4.417	MN	5,092	58,500	08/07/2019	11/14/2048	819,500
00287Y-CA-5	ABBVIE INC SENIOR CORP_BND		1.G FE	16,939,990	17,000,000	15,178,203	16,953,518	0	2,349	0	0	4.050	4.076	MN	76,500	708,750	11/12/2019	11/21/2039	17,344,250
00287Y-CB-3	ABBVIE INC SENIOR CORP_BND		1.G FE	78,884,729	77,555,000	63,960,388	78,674,709	0	(37,691)	0	0	4.250	4.140	MN	366,232	3,457,163	12/16/2024	11/21/2049	79,203,044
00287Y-CZ-0	ABBVIE INC SENIOR CORP_BND		1.G FE	9,487,191	8,840,000	8,063,822	9,290,666	0	(20,394)	0	0	4.625	4.189	AO	102,213	408,850	11/13/2012	10/01/2042	9,044,425
00287Y-DB-2	ABBVIE INC SENIOR CORP_BND		1.G FE	9,450,315	9,500,000	8,659,953	9,460,931	0	(1,023)	0	0	4.750	4.783	MS	132,868	451,250	03/03/2015	03/15/2045	9,725,625
00440E-AQ-0	CHUBB INA HOLDINGS LLC SENIOR CORP_BND		1.F FE	20,942,670	21,000,000	18,121,181	20,958,977	0	(157)	0	0	4.150	4.166	MS	261,450	871,500	03/06/2013	03/13/2043	21,435,750
00440E-AW-7	CHUBB INA HOLDINGS LLC SENIOR CORP_BND		1.F FE	2,394,000	2,400,000	2,092,733	2,395,246	0	(13)	0	0	4.350	4.365	MN	16,820	104,400	10/27/2015	11/03/2045	2,452,200
00724P-AD-1	ADOBE INC SENIOR CORP_BND		1.E FE	4,984,950	5,000,000	4,679,925	4,993,425	0	1,517	0	0	2.300	2.334	FA	47,917	115,000	01/22/2020	02/01/2030	5,057,500
007589-AB-0	ADVOCATE HEALTH AND HOSPITALS SENIOR COR		1.C FE	7,125,522	5,575,000	4,670,131	6,909,659	0	(43,107)	0	0	4.272	2.811	FA	89,973	238,164	10/02/2020	08/15/2048	5,694,082
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS SENIOR COR		1.C FE	23,742,916	22,089,000	15,794,765	23,530,344	0	578,870	0	0	3.387	2.994	AO	157,944	748,154	12/17/2021	10/15/2049	22,463,077
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS SENIOR COR		1.C FE	12,073,239	11,952,000	7,826,590	12,054,402	0	(3,350)	0	0	3.008	2.955	JD	15,978	359,516	03/03/2022	06/15/2050	12,131,758
00766T-AE-0	AECOM SENIOR CORP_BND 144A		3.B FE	706,890	700,000	717,220	706,394	0	(496)	0	0	6.000	5.770	FA	18,550	0	08/12/2025	08/01/2033	721,000
00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP SECURED COR		1.C FE	3,400,000	3,400,000	2,113,118	3,400,000	0	0	0	0	2.795	2.795	MN	12,143	95,030	10/27/2021	11/15/2051	3,447,515
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC SENIOR COR		3.C FE	1,335,032	1,315,000	1,342,483	1,328,859	0	(6,173)	0	0	6.375	5.650	JJ	38,656	36,816	08/12/2025	06/15/2030	1,349,930
007944-AG-6	ADVENTIST HEALTH SYSTEM/WEST SECURED COR		2.A FE	9,904,576	9,540,000	6,502,338	9,857,400	0	(9,770)	0	0	3.630	3.414	MS	115,434	346,302	11/12/2020	03/01/2049	9,713,151
00817Y-AF-5	AETNA INC SENIOR CORP_BND		2.B FE	4,325,710	4,500,000	4,954,077	4,382,758	0	5,920	0	0	6.625	6.964	JD	13,250	298,126	05/28/2009	06/15/2036	4,649,063

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00817Y-AJ-7	AETNA INC SENIOR CORP_BND		2.B FE	21,996,285	22,460,000	19,270,650	22,132,725	0	11,455	0	0	4.500	4.628	MN	129,145	1,010,700	05/08/2012	05/15/2042	22,965,350
00817Y-AM-0	AETNA INC SENIOR CORP_BND		2.B FE	6,962,079	6,927,000	5,470,779	6,957,216	0	(1,874)	0	0	4.125	4.086	MN	36,511	285,738	07/14/2017	11/15/2042	7,069,869
00817Y-AZ-1	AETNA INC SENIOR CORP_BND		2.B FE	6,611,632	8,914,000	6,683,424	6,676,356	0	50,103	0	0	3.875	5.954	FA	130,491	345,418	11/19/2024	08/15/2047	9,086,709
00912X-AV-6	AIR LEASE CORPORATION SENIOR CORP_BND		2.B FE	1,838,960	2,000,000	1,985,151	1,971,013	0	22,051	0	0	3.625	4.838	AO	18,125	72,500	02/21/2019	04/01/2027	2,036,250
00912X-AY-0	AIR LEASE CORPORATION SENIOR CORP_BND		2.B FE	7,649,314	8,225,000	8,132,782	8,088,474	0	66,798	0	0	3.625	4.540	JD	24,846	298,156	05/30/2018	12/01/2027	8,374,078
00914A-AK-8	AIR LEASE CORPORATION SENIOR CORP_BND		2.B FE	159,631	158,000	146,530	158,873	0	(188)	0	0	3.125	2.994	JD	411	4,938	06/15/2021	12/01/2030	160,469
00914A-AX-0	AIR LEASE CORPORATION SENIOR CORP_BND		2.B FE	10,124,775	10,000,000	10,159,221	10,104,235	0	(16,378)	0	0	5.200	4.977	JJ	239,778	548,889	09/03/2024	07/15/2031	10,260,000
010392-EC-8	ALABAMA POWER COMPANY SENIOR CORP_BND		1.F FE	12,318,500	9,402,000	10,034,768	11,327,264	0	(243,692)	0	0	5.700	2.539	FA	202,456	535,914	10/04/2021	02/15/2033	9,669,957
010392-FP-8	ALABAMA POWER COMPANY SENIOR CORP_BND		1.F FE	10,715,298	10,325,000	8,718,771	10,658,566	0	(13,534)	0	0	4.300	4.041	JJ	220,754	443,976	02/01/2021	01/02/2046	10,546,988
010392-FS-2	ALABAMA POWER COMPANY SENIOR CORP_BND		1.F FE	6,947,290	7,000,000	5,821,786	6,955,041	0	931	0	0	4.300	4.345	JJ	138,794	301,000	06/21/2018	07/15/2048	7,150,500
010392-FT-0	ALABAMA POWER COMPANY SENIOR CORP_BND		1.E FE	10,128,745	9,500,000	6,767,456	10,042,659	0	(16,044)	0	0	3.450	3.103	AO	81,938	327,750	02/12/2020	10/01/2049	9,663,875
010392-FV-5	ALABAMA POWER COMPANY SENIOR CORP_BND		1.F FE	22,578,827	22,345,000	14,814,898	22,555,236	0	95,775	0	0	3.125	3.070	JJ	321,985	698,282	07/27/2021	07/15/2051	22,694,141
012653-AE-1	ALBEMARLE CORP SENIOR CORP_BND		2.C FE	8,937,550	10,000,000	10,071,403	9,150,879	0	102,943	0	0	5.050	6.700	JD	42,083	505,000	11/09/2023	06/01/2032	10,252,500
013092-AB-7	ALBERTSONS COMPANIES INC SENIOR CORP_BND		3.B FE	2,285,542	2,285,000	2,291,896	2,285,000	0	(542)	0	0	5.875	5.875	FA	50,714	67,122	08/12/2025	02/15/2028	2,352,122
013090-AB-4	ALBERTSONS COMPANIES INC SENIOR CORP_BND		3.B FE	550,000	550,000	565,246	550,000	0	0	0	0	6.250	6.250	MS	10,122	17,569	02/19/2025	03/15/2033	567,188
017175-AD-2	ALLEGHANY CORPORATION SENIOR CORP_BND		1.E FE	3,887,943	3,885,000	3,546,735	3,887,691	0	(488)	0	0	4.900	4.894	MS	56,052	190,366	10/31/2016	09/15/2044	3,980,183
017175-AF-7	ALLEGHANY CORPORATION SENIOR CORP_BND		1.E FE	3,945,560	4,000,000	2,694,394	3,950,579	0	1,093	0	0	3.250	3.322	FA	49,111	130,000	08/10/2021	08/15/2051	4,065,000
018802-AF-5	ALLIANT ENERGY CORP CAPSEC CORP_BND		2.C FE	4,670,000	4,670,000	4,661,483	4,670,000	0	0	0	0	5.750	5.748	AO	70,861	0	09/23/2025	04/01/2056	4,804,263
01959L-AA-0	ALLINA HEALTH SYSTEM SENIOR CORP_BND		1.E FE	22,401,540	22,132,000	20,169,506	22,347,644	0	(8,297)	0	0	4.805	4.722	MN	135,884	1,063,442	04/24/2018	11/15/2045	4,532,744
01959L-AB-8	ALLINA HEALTH SYSTEM SENIOR CORP_BND		1.E FE	7,521,090	7,500,000	6,332,532	7,517,326	0	(556)	0	0	4.430	4.413	AO	70,142	332,250	06/07/2017	04/15/2047	7,666,125
01959L-AC-6	ALLINA HEALTH SYSTEM SENIOR CORP_BND		1.E FE	4,590,000	4,590,000	3,572,841	4,590,000	0	0	0	0	3.887	3.887	AO	37,665	178,414	05/22/2019	04/15/2049	1,659,169
01959L-AE-2	ALLINA HEALTH SYSTEM SECURED CORP_BND		1.E FE	3,370,000	3,370,000	2,137,357	3,370,000	0	0	0	0	2.902	2.902	MN	12,496	97,798	11/04/2021	11/15/2051	1,733,893
019736-AF-4	ALLISON TRANSMISSION INC SENIOR CORP_BND		3.A FE	1,340,173	1,335,000	1,356,023	1,338,656	0	(1,517)	0	0	5.875	5.671	JD	6,536	73,585	08/12/2025	06/01/2029	1,374,216
019736-AH-0	ALLISON TRANSMISSION INC SENIOR CORP_BND		3.B FE	603,000	603,000	611,594	603,000	0	0	0	0	5.875	5.875	JD	3,936	0	11/06/2025	12/01/2033	620,713
020002-AJ-0	ALLSTATE CORPORATION THE SENIOR CORP_BN		2.A FE	4,116,680	4,000,000	4,566,221	4,071,948	0	(4,782)	0	0	6.900	6.684	MN	35,267	276,000	06/19/2002	05/15/2038	4,138,000
020002-AT-8	ALLSTATE CORPORATION THE SENIOR CORP_BN		2.A FE	6,181,560	6,000,000	6,448,392	6,103,571	0	(18,491)	0	0	5.950	5.725	AO	89,250	908,208	01/05/2010	04/01/2036	6,178,500
020002-AY-7	ALLSTATE CORPORATION THE SENIOR CORP_BN		2.A FE	4,187,937	3,900,000	3,763,293	4,113,430	0	(9,069)	0	0	5.200	4.710	JJ	93,513	202,800	06/04/2015	01/15/2042	4,001,400
020002-BJ-9	ALLSTATE CORPORATION THE SENIOR CORP_BN		2.A FE	875,466	910,000	794,492	891,076	0	5,666	0	0	1.450	1.892	JD	586	22,258	07/13/2021	12/15/2030	916,598
02005N-BP-4	ALLY FINANCIAL INC SENIOR CORP_BND		2.C FE	14,764,086	16,000,000	15,136,654	14,918,716	0	154,630	0	0	2.200	4.779	MN	57,689	176,000	07/24/2025	11/02/2028	16,176,000
02005N-BV-1	ALLY FINANCIAL INC SENIOR CORP_BND		2.C FE	31,355,964	30,480,000	31,592,312	31,331,250	0	(24,715)	0	0	6.184	5.765	JJ	811,547	324,042	09/16/2025	07/26/2035	31,422,442
02005N-BW-9	ALLY FINANCIAL INC SENIOR CORP_BND		2.C FE	9,729,800	10,000,000	10,232,173	9,760,010	0	30,967	0	0	5.543	6.103	JJ	252,514	277,150	04/07/2025	01/17/2031	10,277,150
02005N-BY-5	ALLY FINANCIAL INC SUB CORP_BND		3.A FE	7,050,000	7,050,000	7,103,219	7,050,000	0	0	0	0	6.646	6.646	JJ	213,447	288,935	12/02/2024	01/17/2040	7,284,272
02005N-CA-6	ALLY FINANCIAL INC SENIOR CORP_BND		2.C FE	4,908,200	4,850,000	4,886,030	4,906,365	0	(1,835)	0	0	5.548	5.336	JJ	112,863	0	09/12/2025	07/31/2033	4,984,539
02079K-AD-9	ALPHABET INC SENIOR CORP_BND		1.C FE	1,191,192	1,200,000	1,057,731	1,195,747	0	886	0	0	1.100	1.179	FA	4,987	13,200	10/01/2020	08/15/2030	1,206,600
02079K-AE-7	ALPHABET INC SENIOR CORP_BND		1.C FE	5,771,110	6,000,000	4,066,209	5,821,917	0	10,240	0	0	1.900	2.137	FA	43,067	114,000	10/28/2020	08/15/2040	6,057,000
02079K-AF-4	ALPHABET INC SENIOR CORP_BND		1.C FE	8,192,704	8,940,000	4,880,808	8,278,297	0	18,929	0	0	2.050	2.449	FA	69,235	183,270	08/27/2021	08/15/2050	9,031,635
02079K-AG-2	ALPHABET INC SENIOR CORP_BND		1.C FE	21,992,945	23,733,000	12,165,916	22,123,295	0	139,048	0	0	2.250	2.543	FA	201,731	576,506	07/07/2021	08/15/2060	23,999,996
02079K-BA-4	ALPHABET INC SENIOR CORP_BND		1.C FE	34,535,551	34,765,000	34,132,492	34,536,141	0	590	0	0	5.450	5.495	MN	289,467	0	11/03/2025	11/15/2055	35,712,346
02079K-BB-2	ALPHABET INC SENIOR CORP_BND		1.C FE	19,415,452	19,560,000	19,274,782	19,415,627	0	176	0	0	5.700	5.745	MN	170,335	0	11/03/2025	11/15/2075	20,117,460
02209S-AQ-6	ALTRIA GROUP INC SENIOR CORP_BND		2.B FE	15,594,410	17,519,000	14,966,734	15,819,693	0	62,279	0	0	4.500	5.364	MN	129,203	865,576	12/12/2024	05/02/2043	17,913,178
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP_BND		2.B FE	18,959,700	22,500,000	16,923,295	19,189,307	0	85,833	0	0	3.875	4.998	MS	254,297	871,876	11/18/2024	09/16/2046	22,935,938
02209S-BF-9	ALTRIA GROUP INC SENIOR CORP_BND		2.B FE	23,877,220	23,000,000	23,011,640	23,779,869	0	(24,297)	0	0	5.950	5.680	FA	520,790	1,368,500	04/09/2019	02/14/2049	23,684,250
02209S-BG-7	ALTRIA GROUP INC SENIOR CORP_BND		2.B FE	17,367,612	16,053,000	16,046,211	17,289,010	0	(23,656)	0	0	6.200	5.666	FA	378,762	1,336,286	06/04/2020	02/14/2059	16,550,643
02209S-BK-8	ALTRIA GROUP INC SENIOR CORP_BND		2.B FE	5,877,300	5,000,000	4,002,933	5,780,491	0	(20,877)	0	0	4.450	3.481	MN	33,993	222,500	12/29/2020	05/06/2050	5,111,250
02209S-BL-6	ALTRIA GROUP INC SENIOR CORP_BND		2.B FE	1,062,761	1,090,000	964,366	1,073,340	0	2,466	0	0	2.450	2.724	FA	10,905	26,706	07/13/2021	02/04/2032	1,103,353

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
02209S-BN-2	ALTRIA GROUP INC SENIOR CORP_BND		2.A FE	19,853,000	20,000,000	14,151,200	19,867,376	0	20,555	0	0	3.700	3.741	FA	302,167	1,165,907	02/01/2021	02/04/2051	20,370,000
02209S-BP-7	ALTRIA GROUP INC SENIOR CORP_BND		2.B FE	19,448,986	20,160,000	14,562,082	19,484,524	0	11,672	0	0	4.000	4.182	FA	329,280	1,253,000	06/08/2021	02/04/2061	20,563,200
02209S-BR-3	ALTRIA GROUP INC SENIOR CORP_BND		2.B FE	16,095,890	15,000,000	16,943,187	16,026,032	0	(69,858)	0	0	6.875	5.749	MN	171,875	890,484	06/10/2025	11/01/2033	15,515,625
023135-BC-9	AMAZON.COM INC SENIOR CORP_BND		1.E FE	12,578,780	13,000,000	12,906,419	12,913,671	0	49,976	0	0	3.150	3.570	FA	146,738	409,500	12/07/2018	08/22/2027	13,204,750
023135-BF-2	AMAZON.COM INC SENIOR CORP_BND		1.E FE	2,070,340	2,000,000	1,833,923	2,049,134	0	(3,525)	0	0	3.875	3.605	FA	27,771	77,500	05/01/2019	08/22/2037	2,038,750
023135-BJ-4	AMAZON.COM INC SENIOR CORP_BND		1.E FE	74,582,138	69,800,000	57,350,370	73,812,538	0	(144,858)	0	0	4.050	3.641	FA	1,012,973	2,869,628	11/07/2019	08/22/2047	71,213,450
023135-BM-7	AMAZON.COM INC SENIOR CORP_BND		1.E FE	63,906,011	61,800,000	49,629,211	63,707,796	0	(38,360)	0	0	4.250	4.068	FA	941,163	2,626,500	07/11/2019	08/22/2057	63,113,250
023135-BS-4	AMAZON.COM INC SENIOR CORP_BND		1.E FE	1,224,948	1,200,000	1,081,274	1,211,404	0	(2,677)	0	0	1.500	1.265	JD	1,400	18,000	10/01/2020	06/03/2030	1,209,000
023135-BT-2	AMAZON.COM INC SENIOR CORP_BND		1.D FE	17,081,972	17,530,000	10,503,955	17,129,070	0	95,531	0	0	2.500	2.624	JD	34,086	438,250	07/13/2021	06/03/2050	17,749,125
023135-BU-9	AMAZON.COM INC SENIOR CORP_BND		1.D FE	22,785,203	23,250,000	13,186,195	22,816,270	0	7,875	0	0	2.700	2.782	JD	48,825	695,925	06/15/2021	06/03/2060	23,563,875
023135-CB-0	AMAZON.COM INC SENIOR CORP_BND		1.D FE	6,386,122	6,370,000	4,275,862	6,384,248	0	(4,074)	0	0	3.100	3.085	MN	26,878	248,388	07/21/2021	05/12/2051	6,468,735
023135-CC-8	AMAZON.COM INC SENIOR CORP_BND		1.D FE	7,066,990	7,070,000	4,520,189	7,067,162	0	(561)	0	0	3.250	3.252	MN	31,275	280,476	06/02/2021	05/12/2061	7,184,888
02344A-AG-3	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR		2.B FE	9,153,903	9,155,000	9,396,649	9,154,274	0	371	0	0	5.100	5.102	MS	134,884	233,453	08/25/2025	03/17/2030	235,865
02344A-AH-1	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR		2.B FE	230,106	228,000	235,770	230,051	0	(55)	0	0	5.500	5.371	MS	3,623	6,270	08/25/2025	03/17/2035	234,270
02352N-AA-7	AMER SPORTS CO SECURED CORP_BND 144A		3.A FE	1,769,583	1,715,000	1,799,216	1,760,180	0	(9,403)	0	0	6.750	5.815	MS	38,588	57,881	08/12/2025	02/16/2031	1,768,058
023551-AF-1	HESS CORP SENIOR CORP_BND		1.D FE	7,491,565	6,334,200	7,162,028	6,653,173	0	(90,940)	0	0	7.875	6.343	AO	124,705	615,959	08/04/2008	10/01/2029	6,583,609
023551-AJ-3	HESS CORP SENIOR CORP_BND		1.D FE	15,688,500	15,000,000	17,242,305	15,258,935	0	(39,128)	0	0	7.300	6.924	FA	413,667	1,095,000	12/19/2003	08/15/2031	15,547,500
023551-AM-6	HESS CORP SENIOR CORP_BND		1.D FE	418,219	480,000	555,859	447,996	0	2,591	0	0	7.125	8.377	MS	10,070	57,285	02/26/2009	03/15/2033	497,100
023608-AR-3	AMEREN CORPORATION SENIOR CORP_BND		2.B FE	7,486,650	7,500,000	7,716,471	7,487,611	0	961	0	0	5.375	5.398	MS	118,698	210,521	02/27/2025	03/15/2035	7,701,563
02361D-AQ-3	AMEREN ILLINOIS COMPANY SECURED CORP_BND		1.F FE	14,850,150	15,000,000	12,380,648	14,880,363	0	2,246	0	0	4.150	4.209	MS	183,292	622,500	12/07/2015	03/15/2046	15,311,250
02361D-AR-1	AMEREN ILLINOIS COMPANY SECURED CORP_BND		1.F FE	2,880	2,400	1,835	2,811	0	(2,098)	0	0	3.700	2.647	JD	7	13,371	11/06/2020	12/01/2047	2,444
02361D-AU-4	AMEREN ILLINOIS COMPANY SECURED CORP_BND		1.F FE	4,823,201	4,450,000	3,052,194	4,775,424	0	(10,532)	0	0	3.250	2.821	MS	42,584	150,313	02/26/2021	03/15/2050	4,522,313
02361D-AX-8	AMEREN ILLINOIS COMPANY SECURED CORP_BND		1.F FE	349,080	335,000	211,804	347,603	0	(358)	0	0	2.900	2.692	JD	432	9,716	07/29/2021	06/15/2051	339,858
023771-T4-0	AMERICAN AIRLINES INC SECURED CORP_BND 1		3.B FE	5,200,000	5,000,000	5,219,856	5,123,424	0	(66,204)	0	0	8.500	7.067	MN	54,306	425,000	09/10/2024	05/15/2029	5,212,500
02557T-AE-9	AMERICAN ELECTRIC POWER COMPAN CAPSEC CO		2.C FE	14,650,000	14,650,000	14,544,535	14,650,000	0	0	0	0	5.800	5.799	MS	226,587	0	09/23/2025	03/15/2056	15,074,850
02557T-AF-6	AMERICAN ELECTRIC POWER COMPAN CAPSEC CO		2.C FE	11,650,000	11,650,000	11,454,885	11,650,000	0	0	0	0	6.050	6.048	MS	187,953	0	09/23/2025	03/15/2056	12,002,413
025816-CF-4	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		1.F FE	9,420,468	9,734,000	9,702,491	9,699,515	0	87,556	0	0	3.125	4.066	MN	34,644	304,188	08/31/2022	05/20/2026	9,886,094
025816-CW-7	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		1.F FE	4,990,650	5,000,000	5,014,769	4,995,214	0	1,314	0	0	4.050	4.081	MN	32,625	202,500	04/28/2022	05/03/2029	5,101,250
025816-CX-5	AMERICAN EXPRESS COMPANY SUB CORP_BND		2.A FE	2,000,000	2,000,000	2,034,175	2,000,000	0	0	0	0	4.989	4.987	MN	9,701	99,780	05/18/2022	05/26/2033	2,049,890
025816-DA-4	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		1.F FE	3,000,000	3,000,000	2,977,748	3,000,000	0	0	0	0	4.420	4.420	FA	54,513	132,600	07/25/2022	08/03/2033	3,066,300
025816-DR-7	AMERICAN EXPRESS COMPANY SUB CORP_BND		2.A FE	393,072	380,000	403,821	392,239	0	(833)	0	0	5.915	5.428	AO	4,121	22,478	04/04/2025	04/25/2035	391,239
025816-DW-6	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		1.F FE	8,110,612	8,032,000	8,277,491	8,107,853	0	(2,758)	0	0	5.284	5.146	JJ	182,732	53,685	07/30/2025	07/26/2035	8,244,205
025816-EF-2	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		1.F FE	2,547,550	2,500,000	2,575,251	2,543,878	0	(3,672)	0	0	5.016	4.563	AO	22,990	62,700	07/30/2025	04/25/2031	2,562,700
025816-EM-7	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		1.F FE	9,967,171	10,000,000	9,884,988	9,967,345	0	174	0	0	4.804	4.843	AO	89,408	0	12/08/2025	10/24/2036	10,240,200
025932-AQ-7	AMERICAN FINANCIAL GROUP INC SENIOR CORP		2.A FE	5,404,329	5,450,000	5,358,081	5,405,311	0	982	0	0	5.000	5.108	MS	74,181	0	09/16/2025	09/23/2035	5,586,250
02665W-DW-8	AMERICAN HONDA FINANCE CORPORA SENIOR CO		1.G FE	10,859,210	11,352,000	10,874,906	10,870,777	0	11,567	0	0	2.000	4.007	MS	61,175	0	12/11/2025	03/24/2028	11,465,520
02665W-FZ-9	AMERICAN HONDA FINANCE CORPORA SENIOR CO		1.G FE	24,521,495	24,903,000	25,241,025	24,542,530	0	21,035	0	0	5.200	5.400	MS	417,264	528,320	09/12/2025	03/05/2035	25,550,478
02665W-GF-2	AMERICAN HONDA FINANCE CORPORA SENIOR CO		1.G FE	9,325,809	9,051,000	9,297,828	9,319,722	0	(6,086)	0	0	5.150	4.617	JJ	221,410	0	12/16/2025	07/09/2032	9,284,063
02665W-GL-9	AMERICAN HONDA FINANCE CORPORA SENIOR CO		1.G FE	6,987,890	7,000,000	7,023,185	6,988,608	0	718	0	0	4.500	4.539	MS	102,375	0	09/02/2025	09/04/2030	7,157,500
02766P-AJ-3	AMERICAN MUSEUM OF NATURAL HIS UNSEC COR		1.D FE	600,000	600,000	404,187	600,000	0	0	0	0	3.121	3.121	JJ	8,635	18,726	05/05/2021	07/15/2052	94,000
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS SENIOR COR		1.F FE	13,784,822	12,431,000	11,586,205	13,511,750	0	(40,700)	0	0	5.000	4.304	MS	207,183	635,250	02/01/2019	09/01/2044	12,741,775
03028P-J*-8	AMERICAN TRANSMISSION COMPANY CORP_BND		1.G	16,041,440	21,400,000	16,743,360	16,245,999	0	104,522	0	0	4.120	6.100	JJ	399,205	881,680	11/21/2023	07/18/2048	21,840,840
03028P-P*-1	AMERICAN TRANSMISSION COMPANY SENIOR COR		1.F Z	27,000,000	27,000,000	26,700,300	27,000,000	0	0	0	0	5.250	5.250	AO	240,188	0	10/30/2025	10/30/2038	27,708,750
030360-AC-5	AMERICAN UNIVERSITY SENIOR CORP_BND		1.E FE	4,000,000	4,000,000	3,107,534	4,000,000	0	0	0	0	3.855	3.855	AO	38,550	154,200	10/12/2017	10/01/2047	4,077,100
030360-AD-3	AMERICAN UNIVERSITY SENIOR CORP_BND		1.E FE	4,500,000	4,500,000	3,409,732	4,500,000	0	0	0	0	3.672	3.672	AO	41,310	165,240	06/06/2019	04/01/2049	1,440,812

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03040W-AD-7	AMERICAN WATER CAPITAL CORP SENIOR CORP_		2.A FE	30,402,584	30,400,000	34,436,676	30,402,584	0	(19,069)	0	0	6.593	6.591	AO	423,124	4,107,933	06/19/2008	10/15/2037	31,402,136
03040W-AJ-4	AMERICAN WATER CAPITAL CORP SENIOR CORP_		2.A FE	513,495	500,000	436,071	509,462	0	(428)	0	0	4.300	4.140	JD	1,792	21,500	02/07/2013	12/01/2042	510,750
03076C-AL-0	AMERIPRISE FINANCIAL INC SENIOR CORP_BND		1.G FE	3,299,208	3,300,000	3,329,740	3,299,456	0	73	0	0	4.500	4.503	MN	19,800	148,500	05/10/2022	05/13/2032	3,374,250
031100-H8-2	AMETEK INC CORP_BND		2.A	11,020,000	11,744,500	11,509,610	11,744,500	0	0	0	0	1.340	1.339	AO	26,667	153,641	10/31/2016	10/31/2026	11,020,000
031100-J8-0	AMETEK INC CORP_BND		2.A	14,664,000	16,140,600	14,072,989	16,140,600	0	0	0	1,111,800	2.700	2.700	MN	46,001	430,636	11/23/2016	11/23/2031	14,861,964
031162-AW-0	AMGEN INC SENIOR CORP_BND		2.A FE	6,198,352	5,600,000	6,213,896	5,958,974	0	(22,880)	0	0	6.375	5.607	JD	29,750	357,000	01/14/2010	06/01/2037	5,778,500
031162-BA-7	AMGEN INC SENIOR CORP_BND		2.A FE	2,763,585	2,500,000	2,766,906	2,670,425	0	(9,254)	0	0	6.400	5.656	FA	66,667	160,000	03/02/2010	02/01/2039	2,580,000
031162-BC-3	AMGEN INC SENIOR CORP_BND		2.A FE	30,883,956	30,600,000	31,881,110	30,789,952	0	(21,898)	0	0	5.750	5.685	MS	518,075	3,484,500	05/07/2010	03/15/2040	31,479,750
031162-BH-2	AMGEN INC SENIOR CORP_BND		2.A FE	49,755,000	50,000,000	50,706,722	49,819,746	0	356	0	0	5.650	5.684	JD	125,556	1,866,297	06/27/2011	06/15/2042	51,412,500
031162-BK-5	AMGEN INC SENIOR CORP_BND		2.A FE	7,148,471	6,554,000	6,345,495	6,961,096	0	(19,007)	0	0	5.150	4.578	MN	43,129	337,532	10/05/2012	11/15/2041	6,722,766
031162-BZ-2	AMGEN INC SENIOR CORP_BND		2.A FE	21,174,408	20,400,000	17,475,904	20,988,255	0	(23,477)	0	0	4.400	4.170	MN	149,600	897,600	02/01/2019	05/01/2045	20,848,800
031162-CD-0	AMGEN INC SENIOR CORP_BND		2.A FE	9,760,700	10,000,000	8,555,715	9,792,208	0	4,167	0	0	4.563	4.714	JD	20,280	456,300	02/01/2019	06/15/2048	10,228,150
031162-CF-5	AMGEN INC SENIOR CORP_BND		2.A FE	23,087,610	21,298,000	18,251,989	22,878,762	0	(86,258)	0	0	4.663	4.181	JD	44,139	1,936,894	08/07/2019	06/15/2051	21,794,563
031162-CS-7	AMGEN INC SENIOR CORP_BND		2.A FE	5,063,700	5,000,000	3,562,408	5,055,461	0	(1,948)	0	0	3.375	3.307	FA	60,938	168,750	02/25/2020	02/21/2050	5,084,375
031162-CY-4	AMGEN INC SENIOR CORP_BND		2.A FE	38,916,261	41,108,000	24,439,960	39,123,119	0	43,691	0	0	2.770	3.027	MS	379,564	1,183,704	07/13/2021	09/01/2053	41,677,346
031162-DE-7	AMGEN INC SENIOR CORP_BND		2.A FE	4,987,800	5,000,000	4,709,628	4,992,031	0	1,149	0	0	3.350	3.379	FA	60,021	167,500	02/17/2022	02/22/2032	5,083,750
031162-DG-2	AMGEN INC SENIOR CORP_BND		2.A FE	24,846,000	25,000,000	19,538,014	24,851,945	0	297	0	0	4.400	4.433	FA	394,167	1,100,000	02/17/2022	02/22/2062	25,550,000
031652-BL-3	AMKOR TECHNOLOGY INC SENIOR CORP_BND 144		3.B FE	945,519	935,000	956,577	945,007	0	(511)	0	0	5.875	5.614	AO	15,106	0	09/11/2025	10/01/2033	962,466
032095-AH-4	AMPHENOL CORPORATION SENIOR CORP_BND		1.G FE	1,998,080	2,000,000	2,020,154	1,999,243	0	83	0	0	4.350	4.362	JD	7,250	87,000	01/07/2019	06/01/2029	2,043,500
032095-AJ-0	AMPHENOL CORPORATION SENIOR CORP_BND		1.G FE	5,680,500	5,625,000	5,341,466	5,651,548	0	(6,477)	0	0	2.800	2.670	FA	59,500	157,500	04/05/2021	02/15/2030	5,703,750
032095-AX-9	AMPHENOL CORPORATION SENIOR CORP_BND		1.G FE	6,000,660	6,000,000	5,992,670	6,000,643	0	(17)	0	0	3.900	3.892	MN	33,150	0	11/25/2025	11/15/2028	6,117,000
032095-BA-8	AMPHENOL CORPORATION SENIOR CORP_BND		1.G FE	2,948,561	3,000,000	2,941,842	2,948,774	0	213	0	0	4.625	4.841	FA	19,656	0	12/08/2025	02/15/2036	3,069,375
032177-AK-3	AMSTED INDUSTRIES INCORPORATED SENIOR CO		3.C FE	1,304,875	1,300,000	1,338,995	1,304,270	0	(605)	0	0	6.375	6.285	MS	24,402	43,509	03/19/2025	03/15/2033	1,341,438
032510-AC-3	ANADARKO PETROLEUM CORPORATION SENIOR CO		3.A FE	4,180,319	3,559,000	3,377,304	4,018,003	0	(20,430)	0	0	6.200	4.925	MS	64,972	220,658	11/20/2019	03/15/2040	3,669,329
032511-AL-1	ANADARKO PETROLEUM CORPORATION SENIOR CO		3.A FE	3,909,920	4,000,000	4,125,289	3,986,864	0	5,403	0	0	7.000	7.191	MN	35,778	280,000	09/06/2001	11/15/2027	4,140,000
032511-AY-3	ANADARKO PETROLEUM CORPORATION SENIOR CO		3.A FE	2,218,984	2,043,000	2,093,061	2,148,769	0	(7,308)	0	0	6.450	5.794	MS	38,800	131,774	08/09/2011	09/15/2036	2,108,887
032654-AW-5	ANALOG DEVICES INC SENIOR CORP_BND		1.G FE	2,976,810	3,000,000	2,212,389	2,980,694	0	893	0	0	2.800	2.851	AO	21,000	84,000	09/28/2021	10/01/2041	3,042,000
032654-AX-3	ANALOG DEVICES INC SENIOR CORP_BND		1.F FE	7,342,814	7,400,000	4,805,746	7,348,143	0	1,133	0	0	2.950	2.989	AO	54,575	218,300	10/07/2021	10/01/2051	7,509,150
035229-CF-8	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP		1.G FE	4,494,278	3,900,000	4,442,942	4,461,756	0	(32,522)	0	0	7.550	4.173	AO	73,613	147,225	09/11/2025	10/01/2030	4,047,225
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP		2.C FE	21,679,476	19,200,000	19,013,875	21,085,169	0	(163,094)	0	0	4.700	3.486	FA	376,000	902,400	03/01/2022	02/01/2036	19,651,200
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP		1.G FE	42,065,950	41,000,000	37,958,775	41,850,046	0	(35,095)	0	0	4.900	4.733	FA	837,083	2,009,000	04/09/2019	02/01/2046	42,004,500
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	4,392,361	3,230,000	4,167,906	4,256,845	0	(51,072)	0	0	8.200	4.876	JJ	122,130	244,360	06/12/2024	01/15/2039	3,362,430
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	10,452,156	10,441,000	8,562,747	10,447,835	0	(884)	0	0	3.750	3.744	JJ	180,542	391,538	07/18/2012	07/15/2042	10,636,769
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	43,168,477	42,870,800	36,901,759	43,124,166	0	(9,290)	0	0	4.439	4.396	AO	449,328	1,903,034	03/04/2021	10/06/2048	43,822,317
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	5,611,524	5,650,000	5,845,397	5,613,206	0	1,682	0	0	5.450	5.521	JJ	135,145	153,963	05/15/2025	01/23/2039	5,803,963
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	20,142,045	17,325,000	18,876,719	19,053,881	0	(130,957)	0	0	5.875	4.563	JD	45,238	776,969	12/19/2016	06/15/2035	17,833,922
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	5,305,160	5,300,000	5,077,730	5,292,812	0	52	0	0	4.950	4.961	JJ	120,973	262,350	12/13/2023	01/15/2042	5,431,175
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	18,190,744	17,600,000	15,526,795	18,118,442	0	(16,058)	0	0	4.600	4.384	AO	170,916	809,600	04/27/2021	04/15/2048	18,004,800
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	30,972,725	29,540,000	25,714,770	30,862,957	0	(25,379)	0	0	4.750	4.474	AO	296,221	1,741,350	06/05/2020	04/15/2058	30,241,575
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	2,698,014	2,190,000	1,973,447	2,645,490	0	(12,665)	0	0	4.500	3.243	JD	8,213	98,550	07/13/2021	06/01/2050	2,239,275
035240-AU-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1.G FE	17,419,942	14,679,000	12,043,403	17,239,331	0	(36,474)	0	0	4.600	3.693	JD	56,270	783,909	02/25/2021	06/01/2060	15,016,617
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		1.G FE	8,056,020	7,000,000	6,915,720	7,620,628	0	(54,505)	0	0	4.700	3.598	FA	137,083	329,000	07/19/2016	02/01/2036	7,164,500
03636#-AA-0	ANSELL USA LLC SENIOR CORP_BND		2.B	13,000,000	13,000,000	13,080,790	13,000,000	0	0	0	0	5.495	5.495	MJSD	19,842	1,275,314	03/21/2024	03/21/2031	13,184,416
03636#-AD-4	ANSELL USA INC SENIOR CORP_BND		2.B	15,000,000	15,000,000	14,959,326	15,000,000	0	0	0	0	5.595	5.633	MJSD	23,311	931,560	06/27/2024	07/21/2034	15,073,791
03636#-AF-9	ANSELL USA INC SENIOR CORP_BND		2.B	10,000,000	10,000,000	9,974,000	10,000,000	0	0	0	0	5.695	5.735	MJSD	15,818	672,312	06/27/2024	07/21/2036	10,046,692

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
036752-AG-8	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	6,216,995	6,215,000	6,223,305	6,215,533	0	(206)	0	0	4.101	4.097	MS	84,959	254,878	02/28/2018	03/01/2028	6,342,439
036752-AH-6	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	5,521,250	5,000,000	4,253,685	5,446,236	0	(13,266)	0	0	4.550	3.934	MS	75,833	227,500	07/02/2019	03/01/2048	5,113,750
036752-AK-9	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	4,949,280	4,850,000	3,569,329	4,936,605	0	(2,491)	0	0	3.700	3.586	MS	52,838	179,450	01/28/2020	09/15/2049	4,939,725
036752-AP-8	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	10,459,575	10,500,000	9,587,871	10,477,663	0	3,962	0	0	2.550	2.594	MS	78,838	267,750	03/08/2021	03/15/2031	10,633,875
036752-AS-2	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	7,003,447	6,530,000	4,656,971	6,956,090	0	(2,665)	0	0	3.600	3.210	MS	69,218	235,080	09/16/2021	03/15/2051	6,647,540
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP		3.A FE	1,342,527	1,360,000	1,360,686	1,345,465	0	2,938	0	0	5.375	5.720	JD	3,249	68,531	08/12/2025	06/15/2029	1,396,550
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP		3.A FE	6,488,101	6,305,000	6,538,613	6,441,120	0	(41,974)	0	0	6.625	5.850	FA	174,044	369,178	08/12/2025	02/01/2032	6,513,853
03740L-AB-8	AON CORP SENIOR CORP_BND		2.A FE	18,594,446	18,665,000	11,638,275	18,601,299	0	1,368	0	0	2.900	2.919	FA	192,457	637,928	08/18/2021	08/23/2051	18,935,643
03743Q-AT-5	APA CORP US SENIOR CORP_BND		2.C FE	9,368,090	10,000,000	9,982,873	9,370,542	0	2,452	0	0	6.750	7.273	FA	255,000	0	09/18/2025	02/15/2055	10,337,500
03743Q-BB-3	APA CORP US SENIOR CORP_BND		2.C FE	39,951,327	46,000,000	40,889,253	40,023,419	0	72,092	0	0	5.100	6.486	MS	782,000	0	09/18/2025	09/01/2040	47,173,000
03743Q-BD-9	APA CORP US SENIOR CORP_BND		2.C FE	7,274,731	9,216,000	7,149,308	7,289,192	0	14,462	0	0	4.750	6.829	AO	92,416	142,500	11/06/2025	04/15/2043	9,434,880
03743Q-BE-7	APA CORP US SENIOR CORP_BND		2.C FE	12,172,802	17,395,000	12,465,086	12,214,325	0	41,524	0	0	4.250	7.231	JJ	340,894	0	09/18/2025	01/15/2044	17,764,644
03743Q-BG-2	APA CORP US SENIOR CORP_BND		2.C FE	16,213,023	20,000,000	16,639,352	16,233,457	0	20,433	0	0	5.350	6.994	JJ	535,000	0	09/18/2025	07/01/2049	20,535,000
037735-CM-7	APPALACHIAN POWER CO SENIOR CORP_BND		2.A FE	1,936,316	1,417,000	1,605,031	1,798,393	0	(23,445)	0	0	7.000	4.171	AO	24,798	99,190	05/29/2019	04/01/2038	1,466,595
037735-CV-7	APPALACHIAN POWER CO SENIOR CORP_BND		2.A FE	3,493,280	2,992,000	2,494,971	3,406,752	0	(15,402)	0	0	4.450	3.446	JD	11,095	133,144	11/04/2019	06/01/2045	3,058,572
037735-CX-3	APPALACHIAN POWER CO SENIOR CORP_BND		2.A FE	35,590,720	33,680,000	27,641,222	35,362,113	0	(48,878)	0	0	4.500	4.149	MS	505,200	1,515,600	04/15/2021	03/01/2049	34,437,800
037735-CY-1	APPALACHIAN POWER CO SENIOR CORP_BND		2.A FE	4,561,767	3,960,000	2,881,360	4,488,364	0	(27,916)	0	0	3.700	2.912	MN	24,420	433,733	04/13/2021	05/01/2050	4,033,260
037833-AL-4	APPLE INC SENIOR CORP_BND		1.B FE	7,066,080	5,800,000	4,897,760	6,844,445	0	(47,446)	0	0	3.850	2.558	MN	35,356	223,300	02/01/2021	05/04/2043	5,911,650
037833-EA-4	APPLE INC SENIOR CORP_BND		1.B FE	5,619,424	5,800,000	3,233,570	5,632,994	0	2,784	0	0	2.550	2.678	FA	53,819	147,900	02/01/2021	08/20/2060	5,873,950
037833-EE-6	APPLE INC SENIOR CORP_BND		1.B FE	49,916,692	50,110,000	36,112,022	49,955,702	0	7,676	0	0	2.375	2.399	FA	472,739	1,190,112	02/05/2021	02/08/2041	50,705,056
037833-EF-3	APPLE INC SENIOR CORP_BND		1.B FE	37,557,781	37,920,000	23,486,966	37,598,784	0	8,153	0	0	2.650	2.697	FA	399,161	1,004,880	02/05/2021	02/08/2051	38,422,440
037833-EG-1	APPLE INC SENIOR CORP_BND		1.B FE	12,065,273	12,100,000	7,098,761	12,067,749	0	291	0	0	2.800	2.812	FA	134,579	338,800	02/01/2021	02/08/2061	12,269,400
037833-EK-2	APPLE INC SENIOR CORP_BND		1.B FE	9,989,800	10,000,000	6,243,477	9,990,834	0	68	0	0	2.700	2.705	FA	109,500	270,000	07/29/2021	08/05/2051	10,135,000
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP_BND		1.F FE	24,400,505	23,750,000	20,423,196	24,289,416	0	(32,927)	0	0	4.350	4.184	AO	258,281	803,040	05/28/2019	04/01/2047	24,266,563
038222-AP-0	APPLIED MATERIALS INC SENIOR CORP_BND		1.F FE	6,126,030	6,000,000	3,847,099	6,109,819	0	(3,353)	0	0	2.750	2.645	JD	13,750	165,000	10/28/2020	06/01/2050	6,082,500
03842*-BX-3	AQUA PA INC SECURED CORP_BND		1.F	12,600,000	12,600,000	8,079,431	12,600,000	0	0	0	0	3.550	3.550	JD	37,275	447,300	05/01/2020	06/01/2056	12,823,650
03842*-BZ-8	AQUA PENNSYLVANIA INC SECURED CORP_BND		1.F	8,000,000	8,000,000	4,351,295	8,000,000	0	0	0	0	2.890	2.890	JD	19,267	231,200	11/20/2020	12/01/2057	8,115,600
03842*-CA-2	AQUA PA INC SECURED CORP_BND		1.F	7,635,000	7,635,000	4,129,053	7,635,000	0	0	0	0	2.900	2.900	JD	18,451	221,416	11/20/2020	12/01/2058	7,745,708
03842*-CB-0	AQUA PENNSYLVANIA INC SECURED CORP_BND		1.F	17,010,000	17,010,000	13,376,604	17,010,000	0	0	0	0	4.500	4.500	JD	63,788	765,450	10/20/2022	12/01/2052	17,392,725
03842*-CD-6	AQUA PENNSYLVANIA INC SECURED CORP_BND		1.F	10,000,000	10,000,000	9,139,582	10,000,000	0	0	0	0	5.480	5.480	FA	228,333	548,000	08/24/2023	08/01/2053	10,274,000
039482-AB-0	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	2,083,683	2,100,000	2,028,677	2,092,428	0	3,184	0	0	3.250	3.342	MS	17,821	133,738	03/25/2020	03/27/2030	2,134,125
039482-AC-8	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	9,847,900	10,000,000	6,142,105	9,862,842	0	3,389	0	0	2.700	2.775	MS	79,500	270,000	09/07/2021	09/15/2051	10,135,000
039483-AT-9	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	1,020,990	1,000,000	1,089,236	1,008,612	0	(1,151)	0	0	5.935	5.779	AO	14,838	59,350	01/25/2006	10/01/2032	1,029,675
039483-AU-6	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	769,456	800,000	841,794	784,270	0	1,078	0	0	5.375	5.641	MS	12,661	43,000	01/05/2006	09/15/2035	821,500
039483-BC-5	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	4,703,461	4,648,000	4,846,843	4,687,208	0	(2,187)	0	0	5.765	5.681	MS	89,319	267,958	04/18/2011	03/01/2041	4,781,979
039483-BE-1	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	3,631,685	3,567,000	3,216,438	3,611,869	0	(49,999)	0	0	4.535	4.425	MS	42,688	161,764	03/13/2012	03/26/2042	3,647,882
039483-BH-4	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	1,019,540	1,000,000	838,384	1,015,747	0	(637)	0	0	4.016	3.890	AO	8,367	40,160	04/10/2019	04/16/2043	1,020,080
039483-BL-5	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	4,784,050	5,000,000	4,956,138	4,983,066	0	27,004	0	0	2.500	3.064	FA	48,611	125,000	10/25/2017	08/11/2026	5,062,500
039483-BQ-4	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN		1.F FE	23,229,386	19,510,000	16,720,068	22,696,100	0	(91,752)	0	0	4.500	3.456	MS	258,508	877,950	08/01/2019	03/15/2049	19,948,975
03959K-AD-2	ARCHROCK PARTNERS LP SENIOR CORP_BND 144		3.C FE	13,805,672	13,577,000	13,984,916	13,751,287	0	(46,964)	0	0	6.625	6.227	MS	299,825	911,969	09/04/2024	09/01/2032	14,026,738
040555-CM-4	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		2.A FE	4,815,945	4,210,000	4,054,192	4,620,758	0	(19,457)	0	0	5.050	4.175	MS	70,868	238,992	01/16/2013	09/01/2041	4,316,303
040555-CN-2	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		2.A FE	10,544,231	9,700,000	8,530,489	10,276,534	0	(26,535)	0	0	4.500	3.988	AO	109,125	436,500	05/03/2013	04/01/2042	9,918,250
040555-CP-7	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		2.A FE	4,980,000	5,000,000	4,299,315	4,984,924	0	116	0	0	4.700	4.725	JJ	108,361	235,000	01/07/2014	01/15/2044	5,117,500
040555-CU-6	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		2.A FE	27,274,759	26,605,000	20,192,069	27,179,903	0	(20,902)	0	0	3.750	3.594	MN	127,482	1,035,938	06/25/2021	05/15/2046	27,103,844
040555-CX-0	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		2.A FE	9,828,800	10,000,000	8,022,319	9,852,016	0	3,327	0	0	4.200	4.303	FA	158,667	420,000	02/12/2019	08/15/2048	10,210,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
040555-DB-7	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		2.A FE	1,592,496	1,600,000	1,095,264	1,593,386	0	140	0	0	3.350	3.375	MN	6,849	53,600	05/19/2020	05/15/2050	1,626,800
042735-AK-6	ARROW ELECTRONICS INC SENIOR CORP_BND		2.C FE	2,915,318	2,650,000	2,730,746	2,673,278	0	(21,210)	0	0	7.500	6.610	JJ	91,646	198,750	01/30/2006	01/15/2027	2,749,375
042735-BF-6	ARROW ELECTRONICS INC SENIOR CORP_BND		2.C FE	1,482,510	1,500,000	1,488,983	1,495,858	0	5,086	0	0	3.875	4.018	JJ	27,286	266,291	01/24/2018	01/12/2028	1,529,063
04288B-AB-6	ARSENAL AIC PARENT LLC SECURED CORP_BND		3.C FE	7,071,124	6,609,000	7,020,844	6,935,958	0	(107,229)	0	0	8.000	5.994	AO	132,180	528,720	01/27/2025	10/01/2030	6,873,360
04316J-AE-9	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		2.B FE	3,199,296	3,200,000	3,140,708	3,199,622	0	194	0	0	5.750	5.751	MS	60,822	184,000	11/19/2024	03/02/2053	3,292,000
04317@-AG-3	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		2.A FE	29,400,000	29,400,000	29,388,240	29,400,000	0	0	0	0	4.730	4.730	FA	478,991	1,390,620	02/27/2014	02/27/2026	30,095,310
04317@-AS-7	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		2.A FE	301,188	300,000	297,531	301,149	0	(39)	0	0	4.700	4.619	JD	1,136	1,018	11/06/2025	06/02/2031	307,050
04317@-AZ-1	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		2.A FE	37,500,000	37,500,000	36,067,467	37,500,000	0	0	0	0	4.340	4.340	JD	18,083	1,627,500	06/27/2017	06/27/2032	38,313,750
04317@-BA-5	ARTHUR J GALLAGHER & CO CORP_BND		2.A FE	37,500,000	37,500,000	36,525,000	37,500,000	0	0	0	0	4.340	4.340	FA	673,604	1,627,500	08/02/2017	08/02/2032	38,313,750
04317@-BE-7	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		2.A FE	14,967,300	15,000,000	14,796,172	14,967,717	0	417	0	0	4.440	4.494	JD	33,300	68,450	11/06/2025	06/13/2030	15,333,000
04318@-AG-2	ARTISAN PARTNERS HOLDINGS LP SENIOR CORP		1.G PL	15,000,000	15,000,000	15,399,396	15,000,000	0	0	0	0	5.430	5.430	FA	307,700	0	08/15/2025	08/16/2030	15,407,250
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC SENIOR CORP_		3.B FE	10,950,989	11,614,000	11,288,742	11,050,120	0	73,925	0	0	5.000	5.955	MN	74,201	580,700	09/04/2024	02/15/2032	11,759,175
04351L-AA-8	ASCENSION HEALTH ALLIANCE SENIOR CORP_BN		1.C FE	16,252,791	14,749,000	13,303,195	16,065,202	0	(34,882)	0	0	4.847	4.237	MN	91,346	714,884	04/15/2021	11/15/2053	3,404,885
04351L-AB-6	ASCENSION HEALTH ALLIANCE SENIOR CORP_BN		1.C FE	15,103,016	15,200,000	12,356,237	15,111,274	0	2,272	0	0	3.945	3.986	MN	76,621	599,640	11/20/2020	11/15/2046	15,499,820
04351L-AC-4	ASCENSION HEALTH ALLIANCE SENIOR CORP_BN		1.C FE	4,700,000	4,700,000	4,720,824	4,700,000	0	0	0	0	4.078	4.075	MN	19,167	0	11/18/2025	11/15/2028	4,795,833
04351L-AE-0	ASCENSION HEALTH ALLIANCE SENIOR CORP_BN		1.C FE	4,750,000	4,750,000	4,759,595	4,750,000	0	0	0	0	4.923	4.923	MN	23,384	0	11/18/2025	11/15/2035	4,866,921
045086-AR-6	ASHTON WOODS USA LLC SENIOR CORP_BND 144		3.C FE	5,566,765	5,548,000	5,558,598	5,565,477	0	(1,288)	0	0	6.875	6.794	FA	162,106	0	07/29/2025	08/01/2033	281,350
04609Q-AM-1	ASSOCIATION OF AMERICAN MEDICA SENIOR CO		1.E FE	166,393	165,000	144,470	165,848	0	(235)	0	0	3.017	2.942	AO	1,245	25,117	01/23/2020	10/01/2035	35,856
04609Q-AN-9	ASSOCIATION OF AMERICAN MEDICA SENIOR CO		1.E FE	3,697,575	3,660,000	3,016,358	3,688,181	0	(2,331)	0	0	3.317	3.245	AO	30,351	121,402	01/23/2020	10/01/2041	679,637
04650N-AB-0	AT&T INC SENIOR CORP_BND		2.B FE	49,216,187	49,153,000	48,266,707	49,199,084	0	(9,324)	0	0	5.350	5.341	MS	876,562	2,691,719	05/13/2011	09/01/2040	50,467,843
048303-CC-3	ATLANTIC CITY ELECTRIC CO SECURED CORP_B		1.F FE	4,984,650	5,000,000	5,256,754	4,993,113	0	79	0	0	5.800	5.821	MN	37,056	290,000	04/01/2004	05/15/2034	5,145,000
049560-AA-3	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.F FE	18,875,030	21,312,000	22,351,728	20,829,932	0	161,655	0	0	6.750	7.749	JJ	663,336	1,694,385	03/24/2000	07/15/2028	22,031,280
049560-AG-0	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.F FE	11,927,040	12,000,000	12,833,227	11,964,318	0	1,020	0	0	5.950	5.994	AO	150,733	714,000	10/18/2004	10/15/2034	12,357,000
049560-AL-9	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.F FE	19,962,400	20,000,000	17,009,505	19,973,343	0	(547)	0	0	4.150	4.161	JJ	382,722	830,000	01/08/2013	01/15/2043	20,415,000
049560-AM-7	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.F FE	5,658,507	5,900,000	4,980,871	5,640,729	0	6,876	0	0	4.125	4.443	AO	51,379	243,376	11/15/2024	10/15/2044	6,021,688
049560-AQ-8	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.G FE	2,858,612	2,650,000	2,124,216	2,834,211	0	(2,461)	0	0	4.125	3.668	MS	32,186	78,375	03/29/2021	03/15/2049	2,704,656
049560-AS-4	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.G FE	11,275,638	10,970,000	7,721,356	11,233,068	0	(7,527)	0	0	3.375	3.227	MS	109,014	370,238	11/13/2019	09/15/2049	11,155,119
049560-AW-5	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.G FE	4,967,850	5,000,000	3,105,130	4,970,766	0	632	0	0	2.850	2.882	FA	53,833	142,500	09/21/2021	02/15/2052	5,071,250
049560-BC-8	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.G FE	7,665,374	7,695,000	7,936,157	7,667,088	0	1,713	0	0	5.200	5.248	FA	205,628	0	06/16/2025	08/15/2035	7,895,070
049560-BE-4	ATMOS ENERGY CORPORATION SENIOR CORP_BND		1.G FE	16,762,549	16,860,000	16,330,392	16,762,549	0	0	0	0	5.450	5.490	JJ	229,718	0	09/18/2025	01/15/2056	17,319,435
053015-AF-0	AUTOMATIC DATA PROCESSING INC SENIOR COR		1.D FE	38,601,702	38,700,000	34,228,916	38,652,870	0	9,584	0	0	1.250	1.277	MS	161,250	483,750	08/11/2020	09/01/2030	38,941,875
05329W-AT-9	AUTONATION INC SENIOR CORP_BND		2.C FE	9,375,666	9,330,000	9,665,486	9,375,894	0	228	0	0	5.890	5.817	MS	161,808	306,825	09/03/2025	03/15/2035	9,604,769
05329W-AU-6	AUTONATION INC SENIOR CORP_BND		2.C FE	9,984,600	10,000,000	10,028,267	9,984,718	0	118	0	0	4.450	4.499	JJ	58,097	0	11/10/2025	01/15/2029	10,222,500
053332-AW-2	AUTOZONE INC SENIOR CORP_BND		2.B FE	2,991,810	3,000,000	2,955,601	2,996,958	0	852	0	0	3.750	3.783	AO	22,813	112,500	04/04/2019	04/18/2029	3,056,250
053332-AZ-5	AUTOZONE INC SENIOR CORP_BND		2.B FE	2,498,325	2,500,000	2,469,341	2,499,224	0	288	0	0	4.000	4.008	AO	21,111	177,900	03/26/2020	04/15/2030	2,550,000
053332-BA-9	AUTOZONE INC SENIOR CORP_BND		2.B FE	1,993,920	2,000,000	1,752,472	1,996,923	0	581	0	0	1.650	1.682	JJ	15,217	33,000	08/04/2020	01/15/2031	2,016,500
05352T-AB-5	AVANTOR FUNDING INC SENIOR CORP_BND 144A		3.B FE	1,595,710	1,710,000	1,636,327	1,612,932	0	17,222	0	0	3.875	5.540	MN	11,044	62,194	08/12/2025	11/01/2029	1,743,131
053611-AB-5	AVERY DENNISON CORPORATION SENIOR CORP_B		2.B FE	7,968,040	8,000,000	8,442,465	7,986,850	0	89	0	0	6.000	6.029	JJ	221,333	480,000	01/15/2003	01/15/2033	8,240,000
053611-AJ-8	AVERY DENNISON CORPORATION SENIOR CORP_B		2.B FE	2,012,100	2,000,000	2,044,575	2,003,996	0	(1,327)	0	0	4.875	4.797	JD	6,771	97,500	12/06/2018	12/06/2028	2,048,750
053611-AK-5	AVERY DENNISON CORPORATION SENIOR CORP_B		2.B FE	2,489,250	2,500,000	2,333,019	2,495,031	0	1,067	0	0	2.650	2.699	AO	11,226	66,250	03/04/2020	04/30/2030	2,533,125
053611-AM-1	AVERY DENNISON CORPORATION SENIOR CORP_B		2.B FE	4,979,600	5,000,000	4,393,795	4,987,505	0	1,880	0	0	2.250	2.294	FA	42,500	112,500	08/10/2021	02/15/2032	5,056,250
05366D-AA-6	AVIATION CAPITAL GROUP LLC SENIOR CORP_B		2.C FE	11,611,800	12,000,000	12,822,938	11,718,774	0	51,050	0	0	6.375	6.987	JJ	352,750	765,000	11/10/2023	07/15/2030	12,382,500
05368V-AB-2	AVIENT CORP SENIOR CORP_BND 144A		3.C FE	10,100,310	9,981,000	10,262,339	10,073,791	0	(23,374)	0	0	6.250	5.953	MN	103,969	686,955	08/12/2025	11/01/2031	10,292,906
05369A-AQ-4	AVIATION CAPITAL GROUP LLC SENIOR CORP_B		2.C FE	691,925	673,000	689,065	691,127	0	(797)	0	0	5.375	4.524	JJ	16,680	0	10/28/2025	07/15/2029	691,087
05379B-D#-1	AVISTA CORPORATION SECURED CORP_BND		1.G	13,300,000	13,300,000	8,030,962	13,300,000	0	0	0	0	3.070	3.070	MS	103,212	408,310	09/30/2020	09/30/2050	13,504,155

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
05379B-E#-0	AVISTA CORPORATION CORP_BND		1.G	4,000,000	4,000,000	3,935,337	4,000,000	0	0	0	0	6.180	6.180	JJ	108,493	0	07/23/2025	07/01/2055	4,123,600
05379B-E@-2	AVISTA CORPORATION SECURED CORP_BND		1.G	20,000,000	20,000,000	18,413,855	20,000,000	0	0	0	0	5.660	5.660	MS	289,289	1,132,000	03/29/2023	04/01/2053	20,006,289
053807-AS-2	AVNET INC SENIOR CORP_BND		2.C FE	17,104,000	17,000,000	16,997,785	16,999,515	0	(13,978)	0	0	4.625	4.547	AO	165,986	786,250	03/31/2016	04/15/2026	17,393,125
054561-AM-7	EQUITABLE HOLDINGS INC SENIOR CORP_BND		2.A FE	33,562,610	34,455,000	30,915,888	33,676,834	0	12,840	0	0	5.000	5.171	AO	339,765	1,722,750	08/22/2018	04/20/2048	35,316,375
05464C-AC-5	AXON ENTERPRISE INC SENIOR CORP_BND 144A		3.C FE	775,000	775,000	802,642	775,000	0	0	0	0	6.125	6.125	MS	13,977	24,262	03/05/2025	03/15/2030	798,734
05464C-AD-3	AXON ENTERPRISE INC SENIOR CORP_BND 144A		3.C FE	572,000	572,000	594,690	572,000	0	0	0	0	6.250	6.250	MS	10,526	18,272	03/05/2025	03/15/2033	589,875
054989-AD-0	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	22,985,891	20,694,000	23,487,130	22,967,040	0	(17,891)	0	0	7.081	6.236	FA	606,489	482,317	12/12/2025	08/02/2053	21,426,671
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND		1.G FE	9,674,460	9,386,000	8,602,000	9,616,107	0	(8,784)	0	0	4.750	4.553	AO	104,028	445,836	04/28/2017	10/07/2044	9,608,918
05526D-BD-6	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	9,762,186	9,320,000	8,575,157	9,624,154	0	6,341	0	0	4.390	4.015	FA	154,567	612,405	08/28/2025	08/15/2037	9,524,574
05526D-BF-1	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	83,636,609	85,320,000	70,853,573	83,894,966	0	(7,859)	0	0	4.540	4.655	FA	1,463,333	3,949,346	04/15/2021	08/15/2047	87,256,764
05526D-BK-0	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	3,602,958	3,532,000	2,985,063	3,596,656	0	(1,978)	0	0	4.758	4.628	MS	53,683	212,777	05/14/2021	09/06/2049	3,616,026
05526D-BT-1	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	3,432,510	4,500,000	3,645,639	3,472,737	0	40,227	0	0	3.734	6.106	MS	44,808	168,030	01/21/2025	09/25/2040	4,584,015
05526D-BU-8	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	2,671,792	2,817,000	2,052,484	2,684,304	0	5,513	0	0	3.984	4.291	MS	29,928	285,593	03/24/2021	09/25/2050	2,873,115
05526D-BY-0	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	6,939,633	6,700,000	7,108,845	6,911,038	0	(28,595)	0	0	5.834	5.109	FA	142,236	195,439	03/14/2025	02/20/2031	6,895,439
05526D-BZ-7	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	5,123,938	5,000,000	5,356,364	5,121,698	0	(2,241)	0	0	6.000	5.608	FA	109,167	109,050	12/08/2025	02/20/2034	5,150,000
05526D-CB-9	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	12,490,000	12,500,000	12,987,738	12,490,399	0	400	0	0	5.350	5.364	FA	252,639	282,361	03/11/2025	08/15/2032	12,834,375
05526D-CC-7	BAT CAPITAL CORP SENIOR CORP_BND		2.A FE	5,413,985	5,397,000	5,623,843	5,413,518	0	(466)	0	0	5.625	5.582	FA	114,686	118,750	09/12/2025	08/15/2035	5,548,791
05531G-AB-7	TRUIST FINANCIAL CORP SUB CORP_BND		2.A FE	14,407,176	14,300,000	14,121,875	14,337,552	0	(11,362)	0	0	3.875	3.782	MS	157,002	984,251	03/25/2019	03/19/2029	14,577,063
05565E-AY-1	BMW US CAPITAL LLC SENIOR CORP_BND 144A		1.F FE	5,074,050	5,000,000	4,969,198	5,019,395	0	(8,989)	0	0	3.750	3.552	AO	41,146	187,500	04/09/2019	04/12/2028	5,093,750
05565E-BX-2	BMW US CAPITAL LLC SENIOR CORP_BND 144A		1.F FE	24,593,342	24,599,000	21,416,954	24,595,724	0	209	0	0	1.950	1.953	FA	185,210	479,680	08/23/2021	08/12/2031	24,838,840
05565E-CE-3	BMW US CAPITAL LLC SENIOR CORP_BND 144A		1.F FE	10,164,600	10,000,000	10,247,052	10,142,045	0	(22,555)	0	0	5.050	4.451	FA	196,389	252,500	07/24/2025	08/11/2028	5,126,250
05565E-CZ-6	BMW US CAPITAL LLC SENIOR CORP_BND 144A		1.F FE	37,751,870	38,230,000	39,646,674	37,776,923	0	25,054	0	0	5.400	5.566	MS	573,450	1,032,210	07/11/2025	03/21/2035	39,262,210
05565E-DC-6	BMW US CAPITAL LLC SENIOR CORP_BND 144A		1.F FE	5,878,177	5,880,000	5,904,327	5,878,305	0	128	0	0	4.500	4.507	FA	102,900	0	08/06/2025	08/11/2030	6,012,300
05565E-DD-4	BMW US CAPITAL LLC SENIOR CORP_BND 144A		1.F FE	9,987,700	10,000,000	10,107,530	9,988,070	0	370	0	0	5.200	5.216	FA	202,222	0	08/06/2025	08/11/2035	10,260,000
05605H-AB-6	BWX TECHNOLOGIES INC SENIOR CORP_BND 144		3.C FE	1,759,669	1,845,000	1,814,342	1,779,267	0	19,598	0	0	4.125	5.677	JD	211	76,106	03/07/2025	06/30/2028	1,883,053
05606#-AB-9	BIF III HOLTWOOD LLC SECURED CORP_BND		2.C Z	35,000,000	35,000,000	35,623,860	35,000,000	0	0	0	0	5.466	5.502	MJSD	5,314	504,846	09/25/2025	02/15/2033	26,962,835
05631#-AA-0	BSCH ISSUER I LP SENIOR CORP_BND		1.G PL	10,514,286	10,514,286	10,952,247	10,514,286	0	0	0	0	6.950	6.948	AO	123,820	365,371	04/17/2023	04/30/2048	9,734,430
05682*-AA-2	BAIN CAPITAL HOLDINGS LP SENIOR CORP_BND		1.D PL	12,450,000	12,450,000	11,145,379	12,450,000	0	0	0	0	2.590	2.590	AO	68,074	322,456	02/09/2021	04/15/2031	12,611,228
05682*-AB-0	BAIN CAPITAL HOLDINGS LP SENIOR CORP_BND		1.D PL	10,000,000	10,000,000	8,539,453	10,000,000	0	0	0	0	2.690	2.690	AO	56,789	269,000	02/09/2021	04/15/2033	10,134,500
05682*-AC-8	BAIN CAPITAL HOLDINGS LP SENIOR CORP_BND		1.D PL	24,710,000	24,710,000	19,763,084	24,710,000	0	0	0	0	2.840	2.840	AO	148,150	701,764	02/09/2021	04/15/2036	25,060,882
05682*-AD-6	BAIN CAPITAL HOLDINGS LP SENIOR CORP_BND		1.D PL	18,650,000	18,650,000	14,143,292	18,650,000	0	0	0	0	3.410	3.410	AO	134,259	635,966	02/09/2021	04/15/2041	18,967,983
05682*-AE-4	BAIN CAPITAL HOLDINGS LP SENIOR CORP_BND		1.D PL	15,000,000	15,000,000	12,983,363	15,000,000	0	0	0	0	3.180	3.180	AO	100,700	477,000	04/07/2022	04/15/2034	15,238,500
05682*-AF-1	BAIN CAPITAL HOLDINGS LP SENIOR CORP_BND		1.D PL	10,225,500	10,225,500	8,366,329	10,225,500	0	0	0	0	3.330	3.330	AO	71,885	340,510	04/07/2022	04/15/2037	10,395,755
05682*-AG-9	BAIN CAPITAL HOLDINGS LP SENIOR CORP_BND		1.D PL	12,465,000	12,465,000	9,666,559	12,465,000	0	0	0	0	3.720	3.720	AO	97,892	463,698	04/07/2022	04/15/2042	12,696,849
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		1.G FE	3,931,088	4,000,000	3,893,845	3,937,445	0	2,546	0	0	5.125	5.278	MS	60,361	205,000	11/01/2024	09/15/2040	4,102,500
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		1.G FE	37,280,550	39,290,000	31,317,414	37,306,311	0	14,673	0	0	4.080	4.415	JD	71,246	1,394,952	08/18/2025	12/15/2047	40,091,516
05723K-AG-5	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		1.G FE	941,510	1,000,000	964,948	948,317	0	6,807	0	0	3.138	4.620	MN	4,707	15,690	06/10/2025	11/07/2029	1,015,690
058498-BA-3	BALL CORPORATION SENIOR CORP_BND 144A		3.A FE	1,125,399	1,125,000	1,145,952	1,125,375	0	(24)	0	0	5.500	5.495	JJ	23,547	0	08/12/2025	09/15/2033	1,137,719
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		1.G FE	1,941,260	2,000,000	2,032,449	1,972,709	0	2,436	0	0	5.200	5.425	JD	4,622	104,000	06/23/2010	06/15/2033	2,052,000
059165-EM-8	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		1.G FE	13,863,920	14,000,000	8,983,794	13,881,121	0	2,766	0	0	2.900	2.949	JD	18,044	406,000	06/02/2020	06/15/2050	14,203,000
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		1.G FE	2,545,461	2,550,000	2,304,383	2,547,404	0	443	0	0	2.250	2.270	JD	2,550	57,376	06/07/2021	06/15/2031	2,578,688
059165-ES-5	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		1.G FE	24,993,000	25,000,000	24,833,776	24,993,000	0	(644)	0	0	5.650	5.652	JD	117,708	1,412,500	06/03/2024	06/01/2054	25,706,250
059438-AH-4	JPMORGAN CHASE & CO SUB CORP_BND		1.G FE	16,306,916	14,815,000	15,239,273	14,906,152	0	(111,576)	0	0	7.625	6.805	AO	238,480	1,129,644	11/12/2003	10/15/2026	15,379,822
06050T-JZ-6	BANK OF AMERICA NA SUB CORP_BND		1.G FE	11,390,098	9,800,000	10,639,041	10,795,485	0	(72,483)	0	0	6.000	4.762	AO	124,133	588,000	05/12/2016	10/15/2036	10,094,000
06051G-EN-5	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	8,433,530	7,000,000	7,446,813	8,017,605	0	(42,725)	0	0	5.875	4.588	FA	164,500	411,250	03/13/2013	02/07/2042	7,205,625

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
06051G-FC-8	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	899,327	805,000	776,943	879,501	0	(2,828)	0	0	5.000	4.260	JJ	17,889	40,250	05/16/2017	01/21/2044	825,125
06051G-GF-0	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	8,306,496	8,550,000	8,528,766	8,451,969	0	44,333	0	0	3.824	4.415	JJ	146,220	326,952	07/26/2022	01/20/2028	8,713,476
06051G-GG-8	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	15,000,000	15,000,000	13,015,138	15,000,000	0	(485)	0	0	4.443	4.443	JJ	298,051	710,880	01/17/2017	01/20/2048	15,333,225
06051G-GM-5	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	5,032,000	5,000,000	4,662,156	5,022,791	0	(2,562)	0	0	4.244	4.193	AO	39,493	290,502	02/06/2019	04/24/2038	5,106,100
06051G-GR-4	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	6,677,510	7,000,000	6,952,323	6,906,448	0	33,421	0	0	3.593	4.150	JJ	111,782	251,510	04/26/2018	07/21/2028	7,125,755
06051G-HA-0	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	68,681,770	75,000,000	59,879,737	69,542,231	0	130,284	0	0	3.946	4.453	JJ	1,298,892	2,959,500	11/02/2018	01/23/2049	76,479,750
06051G-HD-4	BANK OF AMERICA CORP SENIOR CORP_BND		1.E FE	5,463,579	5,620,000	5,554,276	5,558,359	0	15,741	0	0	3.419	3.814	JD	5,871	228,971	10/21/2025	12/20/2028	5,716,074
06051G-HQ-5	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	802,360	800,000	795,591	800,832	0	(273)	0	0	3.974	3.938	FA	12,717	31,792	02/04/2019	02/07/2030	815,896
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	0	0	0	0	0	0	0	0	4.330	4.330	MS	0	335,575	03/12/2019	03/15/2050	14,813,925
06051G-JA-8	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	8,760,080	7,000,000	5,621,144	8,550,879	0	(44,320)	0	0	4.083	2.815	MS	80,186	285,810	12/29/2020	03/20/2051	7,142,905
06051G-JE-0	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	10,000,000	10,000,000	7,370,445	10,000,000	0	0	0	0	2.676	2.676	JD	8,920	267,600	06/16/2020	06/19/2041	10,133,800
06051G-JN-0	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	5,000,000	5,000,000	3,601,779	5,000,000	0	0	0	0	3.483	3.482	MS	52,245	174,150	03/08/2021	03/13/2052	5,087,075
06051G-LH-0	BANK OF AMERICA CORP SENIOR CORP_BND		1.E FE	1,456,966	1,400,000	1,443,720	1,455,153	0	(297)	0	0	5.288	4.646	AO	13,573	0	09/12/2025	04/25/2034	1,437,016
06051G-MB-2	BANK OF AMERICA CORP SUB CORP_BND		1.G FE	1,481,670	1,455,000	1,488,161	1,478,926	0	(11,843)	0	0	5.425	5.186	FA	29,819	446,342	09/06/2024	08/15/2035	1,494,467
06051G-MD-8	BANK OF AMERICA CORP SUB CORP_BND		1.G FE	10,186,536	10,420,000	10,685,661	10,198,079	0	11,543	0	0	5.518	5.806	AO	105,412	356,463	06/02/2025	10/25/2035	10,707,488
06051G-MW-6	BANK OF AMERICA CORP SENIOR CORP_BND		1.E FE	9,574,480	9,500,000	9,884,249	9,571,901	0	(2,580)	0	0	5.464	5.360	MN	74,978	259,540	06/17/2025	05/09/2036	9,759,540
06406F-AE-3	BANK OF NEW YORK MELLON CORP/T SENIOR CO		1.F FE	4,174,963	4,526,000	4,483,538	4,499,525	0	40,972	0	0	2.450	3.401	FA	41,275	110,888	12/27/2016	08/17/2026	4,581,444
06406R-AF-4	BANK OF NEW YORK MELLON CORP/T SENIOR CO		1.F FE	9,708,700	10,000,000	9,928,344	9,928,382	0	32,574	0	0	3.400	3.762	JJ	143,556	340,000	06/28/2018	01/29/2028	10,170,000
06406R-AR-8	BANK OF NEW YORK MELLON CORP/T SENIOR CO		1.F FE	11,995,560	12,000,000	10,608,874	11,997,656	0	320	0	0	1.650	1.654	JJ	84,150	198,000	01/21/2021	01/28/2031	12,099,000
06654D-AA-5	BANNER HEALTH SECURED CORP_BND		1.D FE	6,720,000	6,720,000	4,994,815	6,720,000	0	0	0	0	3.759	3.759	JJ	126,302	315,756	06/05/2019	01/01/2049	6,846,302
06654D-AC-1	BANNER HEALTH SENIOR CORP_BND		1.D FE	3,527,241	3,300,000	2,259,636	3,497,517	0	(5,904)	0	0	3.181	2.830	JJ	52,487	104,974	10/30/2020	01/01/2050	3,352,487
06654D-AE-7	BANNER HEALTH SENIOR CORP_BND		1.D FE	9,000,000	9,000,000	5,768,006	9,000,000	0	0	0	0	2.913	2.913	JJ	131,085	262,170	10/20/2020	01/01/2051	9,131,085
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA I SENIOR CO		1.D FE	22,424,982	21,933,000	19,110,455	22,326,874	0	(11,438)	0	0	4.342	4.182	MN	121,687	804,702	06/04/2020	11/15/2041	22,409,165
066836-AC-1	BAPTIST HEALTH SOUTH FLORIDA I SENIOR CO		1.D FE	10,139,032	10,135,000	5,923,919	10,139,032	0	(142)	0	0	3.115	3.113	MN	40,340	315,706	08/04/2021	11/15/2071	10,292,853
066840-AB-8	BAPTIST HEALTHCARE SYS OBLIG G SENIOR CO		1.E FE	10,273,224	9,995,000	7,139,866	10,242,692	0	(5,692)	0	0	3.540	3.387	FA	133,666	318,424	06/28/2021	08/15/2050	10,171,912
06849R-AC-6	BARRICK NORTH AMERICA FINANCE SENIOR COR		1.G FE	1,191,686	1,025,000	1,223,898	1,134,372	0	(5,661)	0	0	7.500	6.269	MS	22,635	76,876	02/19/2010	09/15/2038	1,063,438
06887#-AJ-0	BARRY-WEHMILLER COMPANIES INC SENIOR COR		2.C PL	15,000,000	15,000,000	15,446,602	15,000,000	0	0	0	0	6.060	6.060	AO	224,725	909,000	10/02/2023	10/02/2033	15,454,500
06887#-AK-7	BARRY-WEHMILLER COMPANIES INC SENIOR COR		2.C PL	10,000,000	10,000,000	10,226,824	10,000,000	0	0	0	0	6.160	6.160	AO	152,289	616,000	10/02/2023	10/02/2035	10,308,000
06887#-AL-5	BARRY-WEHMILLER COMPANIES INC SENIOR COR		2.C PL	10,000,000	10,000,000	10,191,973	10,000,000	0	0	0	0	6.310	6.310	AO	155,997	631,000	10/02/2023	10/02/2038	10,315,500
070101-AH-3	BASIN ELECTRIC POWER COOPERATI SECURED C		1.F FE	19,935,240	20,000,000	17,489,811	19,945,767	0	(1,231)	0	0	4.750	4.770	AO	171,528	950,000	04/24/2017	04/26/2047	20,475,000
07177M-AN-3	BAXALTA INC SENIOR CORP_BND		2.A FE	7,499,261	6,326,000	6,044,440	7,264,573	0	(34,933)	0	0	5.250	4.115	JD	7,380	355,583	07/21/2017	06/23/2045	6,492,058
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR CORP_BND		2.C FE	3,083,694	2,880,000	2,982,666	3,004,990	0	(7,749)	0	0	6.250	5.742	JD	15,000	180,000	06/22/2009	12/01/2037	2,970,000
071813-CP-2	BAXTER INTERNATIONAL INC SENIOR CORP_BND		2.C FE	2,047,454	2,179,000	2,056,972	2,050,093	0	2,640	0	0	2.272	4.459	JD	4,126	0	12/08/2025	12/01/2028	2,203,753
071813-CS-6	BAXTER INTERNATIONAL INC SENIOR CORP_BND		2.C FE	6,241,302	6,200,000	5,403,068	6,225,489	0	(3,364)	0	0	2.539	2.461	FA	65,591	168,844	12/09/2021	02/01/2032	6,278,709
071813-DD-8	BAXTER INTERNATIONAL INC SENIOR CORP_BND		2.C FE	2,014,500	2,000,000	2,013,364	2,014,271	0	(229)	0	0	4.900	4.734	JD	7,350	0	11/25/2025	12/15/2030	2,049,000
071813-DE-6	BAXTER INTERNATIONAL INC SENIOR CORP_BND		2.C FE	4,994,950	5,000,000	5,071,650	4,994,980	0	30	0	0	5.650	5.663	JD	21,188	0	11/19/2025	12/15/2035	5,141,250
072722-AE-1	BAYCARE HEALTH SYSTEM INC SECURED CORP_B		1.C FE	6,316,541	6,060,000	4,653,918	6,285,191	0	(6,528)	0	0	3.831	3.588	MN	29,665	232,158	12/02/2020	11/15/2050	6,176,079
072732-AC-4	BAYER CORP SENIOR CORP_BND 144A		2.B FE	6,475,062	5,800,000	6,070,070	5,904,472	0	(45,641)	0	0	6.650	5.736	FA	145,709	385,700	11/18/2004	02/15/2028	5,992,850
07274E-AJ-2	BAYER US FINANCE LLC SENIOR CORP_BND 144		2.B FE	5,110,250	5,000,000	5,252,302	5,084,879	0	(25,260)	0	0	6.250	5.623	JJ	138,889	312,500	12/30/2024	01/21/2029	5,156,250
07274E-AK-9	BAYER US FINANCE LLC SENIOR CORP_BND 144		2.B FE	14,870,078	14,600,000	15,614,062	14,861,694	0	(14,071)	0	0	6.375	5.922	MN	103,417	784,125	08/21/2025	11/21/2030	15,065,375
07274E-AL-7	BAYER US FINANCE LLC SENIOR CORP_BND 144		2.B FE	16,756,095	16,385,000	17,740,700	16,736,314	0	(21,153)	0	0	6.500	6.141	MN	118,336	902,526	06/02/2025	11/21/2033	16,917,513
07274E-AM-5	BAYER US FINANCE LLC SENIOR CORP_BND 144		2.B FE	19,955,901	19,000,000	20,532,852	19,951,092	0	(6,742)	0	0	6.875	6.482	MN	145,139	893,750	12/08/2025	11/21/2053	19,653,125
07274N-AL-7	BAYER US FINANCE II LLC SENIOR CORP_BND		2.B FE	2,295,607	2,300,000	2,302,307	2,295,712	0	4,883	0	0	4.375	4.443	JD	4,472	334,688	12/08/2025	12/15/2028	2,350,313
07274N-AN-3	BAYER US FINANCE II LLC SENIOR CORP_BND		2.B FE	2,562,560	2,800,000	2,563,630	2,563,107	0	547	0	0	4.625	5.575	JD	2,158	64,750	12/17/2025	06/25/2038	2,864,750
07274N-AQ-6	BAYER US FINANCE II LLC SENIOR CORP_BND		2.B FE	14,291,570	17,000,000	14,426,421	14,363,702	0	52,450	0	0	4.875	6.153	JD	13,813	950,625	10/31/2024	06/25/2048	17,414,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
07274N-BA-0	BAYER US FINANCE II LLC SENIOR CORP_BND		2.B FE	10,917,140	10,400,000	10,544,483	10,743,241	0	(28,411)	0	0	5.500	5.061	JJ	239,922	572,000	07/12/2018	07/30/2035	10,686,000
07274N-BC-6	BAYER US FINANCE II LLC SENIOR CORP_BND		2.B FE	883,423	800,000	793,203	861,006	0	(3,567)	0	0	5.875	5.035	AO	9,922	47,000	07/12/2018	04/15/2038	823,500
07274N-BD-4	BAYER US FINANCE II LLC SENIOR CORP_BND		2.B FE	12,252,088	14,750,000	10,529,159	12,754,395	0	78,838	0	0	3.600	4.794	JJ	244,850	531,000	07/12/2018	07/15/2042	15,015,500
07274N-BF-9	BAYER US FINANCE II LLC SENIOR CORP_BND		2.B FE	1,153,110	1,500,000	1,211,795	1,157,458	0	4,348	0	0	4.400	6.544	JJ	30,433	0	07/15/2025	07/15/2044	1,533,000
07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP_BND		2.B FE	20,702,190	25,000,000	18,976,934	20,871,131	0	29,478	0	0	4.700	5.772	JJ	541,806	1,391,200	03/04/2019	07/15/2064	25,587,500
072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS SENIOR COR		1.D FE	23,256,538	23,119,000	19,469,291	23,247,401	0	(6,573)	0	0	4.185	4.136	MN	123,629	967,530	02/26/2021	11/15/2045	23,602,765
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS UNSEC CORP		1.D FE	21,839,012	21,795,000	13,802,915	21,833,651	0	(1,159)	0	0	2.839	2.829	MN	79,064	618,760	02/01/2021	11/15/2050	22,104,380
07330M-AC-1	TRUIST BANK SUB CORP_BND		1.G FE	1,498,143	1,475,000	1,482,894	1,475,000	0	0	0	0	4.632	4.632	MS	19,737	68,322	02/20/2020	09/17/2029	1,509,161
073952-AB-9	BEACON FUNDING TRUST SENIOR CORP_BND 144		2.B FE	31,094,650	31,000,000	31,493,487	31,092,323	0	(2,470)	0	0	6.266	6.243	FA	733,818	1,754,480	11/18/2024	08/15/2054	31,971,230
075887-AQ-2	BECTON DICKINSON AND COMPANY SENIOR CORP		2.B FE	1,977,253	1,700,000	1,790,145	1,756,057	0	(19,893)	0	0	6.700	5.317	FA	47,458	113,900	10/05/2009	08/01/2028	1,756,950
075887-BX-6	BECTON DICKINSON AND COMPANY SENIOR CORP		2.B FE	6,553,000	6,553,000	5,700,910	6,553,000	0	(10,129)	0	0	4.669	4.669	JD	21,247	533,574	05/23/2017	06/06/2047	6,705,980
075887-CK-3	BECTON DICKINSON AND COMPANY SENIOR CORP		2.B FE	560,065	500,000	373,948	552,873	0	(2,811)	0	0	3.794	3.160	MN	2,160	28,455	09/28/2020	05/20/2050	509,485
076912-AA-2	BEIGNET INVESTOR LLC SRSEC CORP_BND 144A		1.E FE	175,000,000	175,000,000	185,266,625	175,000,000	0	0	0	0	6.581	6.635	MJSD	31,991	2,239,368	10/16/2025	05/30/2049	3,324,184
079857-AH-1	AT&T DW HOLDINGS INC SENIOR CORP_BND		2.B FE	1,645,962	1,520,000	1,694,690	1,557,112	0	(7,790)	0	0	7.875	7.180	FA	45,220	119,700	07/23/2002	02/15/2030	1,579,850
079867-AW-7	BELLSOUTH TELECOMMUNICATIONS L SENIOR CO		2.B FE	1,928,348	1,890,000	1,963,360	1,896,684	0	(2,801)	0	0	6.375	6.215	JD	10,041	120,488	09/20/2002	06/01/2028	1,950,244
081331-AH-3	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		2.A FE	15,000,000	15,000,000	14,807,334	15,000,000	0	(329,116)	0	0	5.600	5.600	JD	37,333	840,000	02/11/2005	12/15/2035	989,406
081331-AJ-9	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV		2.A FE	31,154,830	30,595,000	27,406,577	30,980,246	0	(35,078)	0	0	5.750	5.631	JD	78,187	1,101,693	12/28/2005	12/15/2047	1,782,577
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR		2.B FE	998,290	1,000,000	991,159	999,862	0	171	0	0	3.100	3.120	MS	9,128	31,000	09/08/2016	09/15/2026	1,015,500
084423-AP-7	WR BERKLEY CORPORATION SENIOR CORP_BND		2.A FE	4,341,703	4,925,000	5,424,066	4,551,531	0	19,699	0	0	6.250	7.244	FA	116,285	307,812	04/22/2010	02/15/2037	5,078,906
084423-AV-4	WR BERKLEY CORPORATION SENIOR CORP_BND		2.A FE	1,821,549	1,720,000	1,206,395	1,811,993	0	(2,386)	0	0	3.550	3.242	MS	15,435	61,060	06/28/2021	03/30/2052	1,750,530
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP		1.G FE	5,546,800	7,000,000	5,835,364	5,564,657	0	17,857	0	0	4.450	6.122	JJ	143,636	155,750	05/19/2025	01/15/2049	7,155,750
084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP		1.G FE	20,410,615	20,500,000	12,733,495	20,419,879	0	1,409	0	0	2.850	2.872	MN	74,654	584,250	09/08/2021	05/15/2051	20,792,125
084664-CT-6	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO		1.C FE	1,310,420	2,450,681	1,330,980	1,449,147	0	9,629	0	99,916	2.625	5.173	JUN	34,545	64,335	05/18/2023	06/19/2059	2,318,773
08576B-AB-8	BERRY GLOBAL INC SECURED CORP_BND		2.B FE	2,968,532	2,800,000	2,957,536	2,965,990	0	(2,542)	0	0	5.800	4.527	JD	7,218	81,200	11/26/2025	06/15/2031	2,881,200
08576P-AQ-4	BERRY GLOBAL INC SECURED CORP_BND		2.B FE	18,058,550	18,000,000	18,769,495	18,056,454	0	(1,132)	0	0	5.650	5.598	JJ	468,950	508,500	06/03/2025	01/15/2034	18,508,500
08661U-AB-2	BETH ISRAEL DEACONESS MEDICAL SECURED CO		1.G FE	4,775,000	4,775,000	3,117,971	4,775,000	0	0	0	0	3.080	3.080	JJ	73,535	147,070	11/02/2021	07/01/2051	4,848,535
09031W-AA-1	BIMBO BAKERIES USA INC SENIOR CORP_BND 1		2.A FE	786,536	800,000	605,930	787,705	0	253	0	0	4.000	4.098	MN	3,911	32,000	05/12/2021	05/17/2051	816,000
090572-AQ-1	BIO-RAD LABORATORIES INC SENIOR CORP_BND		2.B FE	3,306,423	3,643,000	3,438,154	3,337,300	0	30,876	0	0	3.700	5.306	MS	39,688	67,396	04/01/2025	03/15/2032	3,710,396
09062X-AD-5	BIOGEN INC SENIOR CORP_BND		2.A FE	2,663,539	3,024,000	2,785,797	2,668,998	0	5,458	0	0	5.200	6.244	MS	46,301	78,624	06/06/2025	09/15/2045	3,102,624
09062X-AK-9	BIOGEN INC SENIOR CORP_BND		2.B FE	33,716,495	31,324,000	20,616,817	33,426,257	0	(14,651)	0	0	3.250	2.855	FA	384,589	1,139,255	07/13/2021	02/15/2051	31,833,015
09062X-AL-7	BIOGEN INC SENIOR CORP_BND		2.B FE	7,285,322	7,107,000	7,484,937	7,281,091	0	(4,232)	0	0	5.750	5.402	MN	52,217	207,732	09/12/2025	05/15/2035	7,311,326
09062X-AM-5	BIOGEN INC SENIOR CORP_BND		2.B FE	22,702,223	22,690,000	23,874,831	22,702,754	0	607	0	0	6.450	6.445	MN	187,003	743,948	06/12/2025	05/15/2055	23,421,753
092113-AN-9	BLACK HILLS CORPORATION SENIOR CORP_BND		2.B FE	7,459,125	7,500,000	5,966,877	7,467,128	0	120	0	0	4.200	4.232	MS	92,750	315,000	08/10/2016	09/15/2046	7,657,500
092114-AB-3	BLACK HILLS POWER INC SECURED CORP_BND		1.F FE	2,638,178	2,640,000	2,765,816	2,638,786	0	(543)	0	0	6.125	6.130	MN	26,950	161,700	10/22/2009	11/01/2039	2,720,850
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		1.E FE	5,230,500	6,000,000	5,227,845	5,257,109	0	26,609	0	0	1.600	4.260	MS	24,267	0	10/16/2025	03/30/2031	1,512,000
09582*-AD-9	BLUE OWL GP STAKES III FINANCI SECURED C		1.B PL	50,333,333	50,333,333	52,856,756	50,333,333	0	0	0	0	6.400	6.450	JAJO	724,800	4,150,934	12/01/2024	06/12/2031	47,519,153
096630-AE-8	BOARDWALK PIPELINES LP SENIOR CORP_BND		2.B FE	11,693,160	10,547,000	10,575,815	10,573,337	0	(159,721)	0	0	5.950	4.385	JD	52,296	627,546	08/10/2018	06/01/2026	10,860,773
096630-AL-2	BOARDWALK PIPELINES LP SENIOR CORP_BND		2.B FE	11,288,382	11,305,000	11,363,781	11,288,382	0	0	0	0	5.375	5.395	FA	62,452	0	11/13/2025	02/15/2036	11,608,822
097023-AK-1	BOEING CO SENIOR CORP_BND		2.C FE	10,728,853	11,056,000	13,446,356	10,806,701	0	2,505	0	0	7.875	8.120	AO	183,806	870,660	04/15/1994	04/15/2043	11,491,330
097023-BS-3	BOEING CO SENIOR CORP_BND		2.C FE	6,000,994	6,589,000	4,659,409	6,076,064	0	15,967	0	0	3.375	3.931	JD	9,884	222,378	02/01/2021	06/15/2046	6,700,189
097023-BV-6	BOEING CO SENIOR CORP_BND		2.C FE	6,330,684	6,600,000	4,809,784	6,363,753	0	6,963	0	0	3.650	3.900	MS	80,300	248,200	04/27/2021	03/01/2047	6,720,450
097023-BZ-7	BOEING CO SENIOR CORP_BND		2.C FE	15,311,570	15,549,000	11,089,062	15,344,950	0	5,042	0	0	3.625	3.711	MS	187,884	563,652	08/25/2021	03/01/2048	15,830,826
097023-CB-9	BOEING CO SENIOR CORP_BND		2.C FE	10,052,044	10,239,000	7,542,315	10,073,053	0	4,076	0	0	3.850	3.958	MN	65,700	394,202	11/18/2020	11/01/2048	10,436,101
097023-CE-3	BOEING CO SENIOR CORP_BND		2.C FE	7,666,400	8,000,000	6,528,980	7,754,068	0	13,849	0	0	3.500	3.799	MS	93,333	280,000	02/13/2019	03/01/2039	8,140,000
097023-CK-9	BOEING CO SENIOR CORP_BND		2.C FE	18,396,609	18,000,000	13,402,584	18,353,096	0	596,995	0	0	3.900	3.771	MN	117,000	702,000	04/27/2021	05/01/2049	18,351,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
097023-CQ-6	BOEING CO SENIOR CORP_BND		2.C FE	57,124,203	57,141,000	41,594,007	57,111,194	0	(3,303)	0	0	3.750	3.751	FA	892,828	2,142,788	04/27/2021	02/01/2050	58,212,394
097023-CR-4	BOEING CO SENIOR CORP_BND		2.C FE	15,572,722	15,920,000	11,267,046	15,593,127	0	3,801	0	0	3.950	4.062	FA	262,017	645,134	03/24/2021	08/01/2059	16,234,420
097023-CX-1	BOEING CO SENIOR CORP_BND		2.C FE	4,908,700	5,000,000	4,904,565	4,908,788	0	88	0	0	5.930	6.056	MN	49,417	0	12/12/2025	05/01/2060	5,148,250
09778P-AC-9	BON SECOURS MERCY HEALTH INC SECURED COR		1.E FE	9,223,829	9,035,000	5,968,091	9,203,516	0	(4,960)	0	0	3.205	3.092	JD	24,131	347,903	08/17/2021	06/01/2050	9,179,786
09779#-AB-2	BONACCORD CAPITAL PARTNERS II SECURED CO		1.E PL	6,500,000	6,500,000	6,682,650	6,500,000	0	0	0	0	7.500	7.500	JJ	204,479	487,500	06/29/2023	07/31/2043	6,743,750
09779@-AB-4	BONACCORD CAPITAL PARTNERS II SECURED CO		1.E PL	13,500,000	13,500,000	13,879,350	13,500,000	0	0	0	0	7.500	7.500	JJ	424,688	1,012,500	06/29/2023	07/31/2043	14,006,250
09780*-AA-5	BONACCORD CAPITAL PARTNERS II CORP_BND		1.G PL	5,087,082	5,087,082	5,033,159	5,087,082	0	0	0	0	6.000	6.001	JJ	87,328	0	09/18/2025	09/18/2045	5,127,779
09780*-AB-3	BONACCORD CAPITAL PARTNERS II CORP_BND		1.G PL	7,260,000	7,260,000	7,172,154	7,260,000	0	0	0	0	6.380	6.381	JJ	132,523	0	09/18/2025	09/18/2045	5,491,319
097808-AA-3	BONACCORD CAPITAL PARTNERS II CORP_BND		1.G PL	8,926,918	8,926,918	8,832,293	8,926,918	0	0	0	0	6.000	6.001	JJ	153,245	0	09/18/2025	09/18/2045	8,998,333
097808-AB-1	BONACCORD CAPITAL PARTNERS II CORP_BND		1.G PL	12,740,000	12,740,000	12,585,846	12,740,000	0	0	0	0	6.380	6.381	JJ	232,555	0	09/18/2025	09/18/2045	9,636,281
09951L-AD-5	BOOZ ALLEN HAMILTON INC SENIOR CORP_BND		2.C FE	41,051,082	40,960,000	42,489,019	41,051,538	0	457	0	0	5.950	5.916	AO	514,503	1,387,272	12/08/2025	04/15/2035	42,178,560
099724-AQ-9	BORGWARNER INC SENIOR CORP_BND		2.A FE	1,983,074	1,938,000	1,999,328	1,978,293	0	(20,735)	0	0	5.400	5.092	FA	39,535	588,521	09/10/2024	08/15/2034	1,990,326
100743-AJ-2	BOSTON GAS COMPANY SENIOR CORP_BND 144A		2.A FE	4,400,000	4,400,000	3,773,352	4,400,000	0	0	0	0	4.487	4.487	FA	74,584	197,428	02/14/2012	02/15/2042	4,498,714
100743-AL-7	BOSTON GAS COMPANY SENIOR CORP_BND 144A		2.A FE	2,860,000	2,860,000	2,733,734	2,860,000	0	0	0	0	3.001	3.001	FA	35,762	85,828	07/24/2019	08/01/2029	2,902,914
101137-AE-7	BOSTON SCIENTIFIC CORPORATION SENIOR COR		1.G FE	181,508	150,000	168,507	168,826	0	(1,943)	0	0	6.250	4.650	MN	1,198	9,750	05/13/2015	11/15/2035	154,688
101137-AL-1	BOSTON SCIENTIFIC CORPORATION SENIOR COR		1.G FE	6,121,562	4,480,000	5,532,827	5,597,508	0	(54,621)	0	0	7.375	4.897	JJ	152,351	330,400	05/22/2013	01/15/2040	4,645,200
101137-AS-6	BOSTON SCIENTIFIC CORPORATION SENIOR COR		1.G FE	3,493,980	3,500,000	3,510,003	3,498,495	0	564	0	0	4.000	4.021	MS	46,667	140,000	02/22/2018	03/01/2028	3,570,000
101137-AU-1	BOSTON SCIENTIFIC CORPORATION SENIOR COR		1.G FE	12,159,484	11,300,000	10,143,834	12,044,213	0	504,409	0	0	4.700	4.219	MS	177,033	641,550	05/28/2020	03/01/2049	11,565,550
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO		1.E FE	3,051,660	3,000,000	3,020,987	3,015,797	0	(5,933)	0	0	4.234	4.016	MN	19,406	127,020	12/10/2018	11/06/2028	3,063,510
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC SENIOR CO		1.E FE	51,346,900	52,500,000	34,279,584	51,482,882	0	22,940	0	0	3.000	3.110	FA	555,625	1,575,000	06/30/2020	02/24/2050	53,287,500
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC SENIOR CO		1.E FE	4,521,575	5,000,000	3,085,145	4,572,212	0	11,629	0	0	2.772	3.275	MN	19,635	155,925	03/29/2021	11/10/2050	5,069,300
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC SENIOR CO		1.E FE	10,000,000	10,000,000	6,379,511	10,000,000	0	0	0	0	2.939	2.939	JD	22,043	293,900	12/01/2020	06/04/2051	10,146,950
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC SENIOR CO		1.E FE	35,192,909	35,300,000	23,087,619	35,199,359	0	912	0	0	3.379	3.393	FA	473,802	1,213,062	06/14/2021	02/08/2061	35,896,394
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO		1.E FE	4,534,980	4,750,000	3,619,332	4,565,694	0	8,522	0	0	3.060	3.377	JD	5,653	145,350	03/24/2022	06/17/2041	4,822,675
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC SENIOR CO		1.E FE	10,670,000	10,670,000	6,833,409	10,670,000	0	0	0	0	3.001	3.001	MS	92,504	420,215	09/14/2021	03/17/2052	10,830,103
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC SENIOR CO		1.E FE	2,500,000	2,500,000	2,280,143	2,500,000	0	0	0	0	2.721	2.720	JJ	31,934	68,026	01/10/2022	01/12/2032	2,534,013
10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC SENIOR CO		1.E FE	4,973,500	5,000,000	5,162,026	4,974,910	0	1,410	0	0	5.227	5.299	MN	31,943	130,675	06/02/2025	11/17/2034	5,130,675
109696-AD-6	BRINKS CO SENIOR CORP_BND 144A		3.B FE	1,345,448	1,310,000	1,364,051	1,339,948	0	(5,501)	0	0	6.750	6.007	JD	3,930	83,026	08/12/2025	06/15/2032	1,354,213
110122-AU-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	32,983,095	34,250,000	26,320,803	33,395,275	0	21,586	0	0	3.250	3.449	FA	463,802	723,126	07/27/2012	08/01/2042	34,806,563
110122-CR-7	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	53,484,011	45,626,000	37,276,110	52,411,862	0	(206,131)	0	0	4.250	3.303	AO	350,116	2,136,518	12/29/2020	10/26/2049	46,595,553
110122-DD-7	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	4,914,750	5,000,000	4,983,640	4,981,365	0	9,326	0	0	3.450	3.658	MN	22,042	172,500	01/24/2018	11/15/2027	5,086,250
110122-DF-2	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	2,085,460	2,000,000	2,065,770	2,065,315	0	(3,487)	0	0	5.700	5.369	AO	24,067	114,000	02/22/2017	10/15/2040	2,057,000
110122-DG-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.G FE	13,923,790	14,000,000	13,572,567	13,942,069	0	(1,664)	0	0	5.250	5.286	FA	277,667	735,000	11/20/2013	08/15/2043	14,367,500
110122-DH-8	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	1,857,094	1,907,000	1,717,291	1,865,428	0	1,119	0	0	4.625	4.805	MN	11,270	88,198	03/18/2019	05/15/2044	1,951,099
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	598,518	600,000	565,396	598,812	0	(73)	0	0	5.000	5.016	FA	11,333	142,500	08/04/2015	08/15/2045	615,000
110122-DK-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	22,993,421	23,100,000	19,524,444	22,925,161	0	(6,561)	0	0	4.350	4.365	MN	128,398	1,004,850	11/15/2024	11/15/2047	23,602,425
110122-DL-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	6,483,840	6,000,000	5,191,222	6,373,149	0	(19,242)	0	0	4.550	4.070	FA	99,342	182,000	12/10/2025	02/20/2048	6,136,500
110122-DS-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	2,208,366	2,480,000	1,469,065	2,237,158	0	6,201	0	0	2.550	3.119	MN	8,432	63,240	03/24/2021	11/13/2050	2,511,620
110122-DW-5	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	227,723	250,000	183,801	229,137	0	161	0	0	3.700	4.230	MS	2,724	4,625	07/21/2022	03/15/2052	254,625
110122-EB-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	5,504,450	5,000,000	5,465,966	5,496,705	0	(7,387)	0	0	6.250	5.541	MN	39,931	312,500	12/12/2024	11/15/2053	5,156,250
110122-EK-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		1.F FE	3,067,650	3,000,000	2,948,990	3,067,609	0	(41)	0	0	5.550	5.392	FA	59,663	0	10/29/2025	02/22/2054	3,083,250
11041R-AL-2	BAE SYSTEMS FINANCE INC SENIOR CORP_BND		2.A FE	19,311,456	19,387,200	20,392,760	19,378,211	0	2,410	0	0	7.500	7.533	JJ	727,020	1,454,040	03/28/2001	07/01/2027	20,114,220
11135F-AS-0	BROADCOM INC SENIOR CORP_BND		1.G FE	14,823,031	13,150,000	12,965,752	14,143,986	0	(221,402)	0	0	4.300	3.019	MN	72,252	875,050	09/15/2020	11/15/2032	13,432,725
11135F-BA-8	BROADCOM INC SENIOR CORP_BND		1.G FE	32,937,539	33,025,000	33,640,524	32,991,579	0	6,588	0	0	4.750	4.783	AO	331,167	1,568,688	07/10/2019	04/15/2029	33,809,344
11135F-CS-8	BROADCOM INC SENIOR CORP_BND		1.G FE	15,338,527	15,420,000	11,662,981	15,339,260	0	734	0	0	3.750	3.781	FA	218,450	0	10/21/2025	02/15/2051	15,709,125

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
11135F-CT-6	BROADCOM INC BROADCOMINC		1.G FE	10,868,972	11,054,000	10,099,269	10,872,550	0	3,578	0	0	3.469	3.694	AO	80,953	0	10/21/2025	04/15/2034	11,245,732
11135F-CV-1	BROADCOM INC SENIOR CORP_BND		1.G FE	19,444,927	19,500,000	15,898,033	19,445,879	0	952	0	0	3.500	3.524	FA	257,833	0	10/21/2025	02/15/2041	19,841,250
11271#-AB-1	BROOKFIELD DISTRICT ENERGY FIN SECURED C		2.B PL	19,000,000	19,000,000	18,898,607	19,000,000	0	0	0	0	4.020	4.020	MN	101,840	763,800	11/13/2014	11/13/2026	19,381,900
11271#-AC-9	BROOKFIELD DISTRICT ENERGY FIN CORP_BND		2.B PL	23,000,000	23,000,000	22,238,700	23,000,000	0	0	0	0	4.112	4.111	FA	394,067	945,760	08/01/2017	07/31/2032	23,472,880
11575T-AC-2	BROWN UNIVERSITY SENIOR CORP_BND		1.B FE	1,762,304	1,600,000	1,053,473	1,741,042	0	(7,265)	0	0	2.924	2.439	MS	15,595	80,410	09/15/2020	09/01/2050	1,623,392
116794-B@-6	BRUKER CORPORATION CORP_BND		2.B PL	34,633,760	42,915,746	43,151,783	42,915,746	0	0	0	5,398,398	1.010	1.010	JD	24,081	478,550	12/11/2019	12/11/2029	34,808,660
116794-D#-2	BRUKER CORPORATION SENIOR CORP_BND		2.B PL	54,701,603	63,111,392	58,456,926	63,111,392	0	0	0	7,938,821	2.620	2.620	AO	349,076	1,185,051	04/15/2024	04/15/2039	55,418,194
116794-D@-4	BRUKER CORPORATION SENIOR CORP_BND		2.B PL	54,701,603	63,111,392	59,245,819	63,111,392	0	0	0	7,938,821	2.600	2.600	AO	346,411	1,176,745	04/15/2024	04/15/2036	55,412,724
118230-AW-1	BUCKEYE PARTNERS LP SENIOR CORP_BND 144A		3.B FE	2,675,814	2,600,000	2,728,905	2,662,369	0	(13,445)	0	0	6.750	5.888	FA	73,125	78,233	08/12/2025	02/01/2030	2,687,750
12008R-AR-8	BUILDERS FIRSTSOURCE INC SENIOR CORP_BND		3.C FE	2,018,220	1,980,000	2,052,157	2,013,617	0	(4,603)	0	0	6.375	5.935	JD	5,610	118,416	08/12/2025	06/15/2032	2,043,113
12008R-AS-6	BUILDERS FIRSTSOURCE INC SENIOR CORP_BND		3.C FE	4,928,200	4,808,000	4,976,954	4,910,597	0	(14,516)	0	0	6.375	5.956	MS	102,170	306,510	09/04/2024	03/01/2034	4,961,255
12008R-AT-4	BUILDERS FIRSTSOURCE INC SENIOR CORP_BND		3.C FE	612,000	612,000	640,913	612,000	0	0	0	0	6.750	6.750	MN	5,279	21,458	05/05/2025	05/15/2035	632,655
12189L-BC-4	BURLINGTON NORTHERN SANTA FE L SENIOR CO		1.F FE	5,192,111	4,280,000	3,462,544	5,091,400	0	(26,196)	0	0	4.050	2.879	JD	7,704	173,340	12/22/2021	06/15/2048	4,366,670
12189L-BF-7	BURLINGTON NORTHERN SANTA FE L SENIOR CO		1.F FE	3,203,680	3,200,000	2,112,965	3,203,305	0	(168)	0	0	3.050	3.044	FA	36,871	97,600	02/26/2021	02/15/2051	3,248,800
12189L-BG-5	BURLINGTON NORTHERN SANTA FE L SENIOR CO		1.F FE	43,400,820	43,500,000	30,054,166	43,410,006	0	780	0	0	3.300	3.312	MS	422,675	1,435,500	03/29/2021	09/15/2051	44,217,750
12201P-AB-2	BURLINGTON RESOURCES LLC SENIOR CORP_BND		1.F FE	6,802,932	5,752,000	6,533,424	6,160,711	0	(61,519)	0	0	7.200	5.703	FA	156,454	414,144	05/13/2015	08/15/2031	5,959,072
12201P-AN-6	BURLINGTON RESOURCES LLC SENIOR CORP_BND		1.F FE	2,811,822	2,350,000	2,754,025	2,535,136	0	(25,819)	0	0	7.400	5.807	JD	14,492	173,900	11/20/2009	12/01/2031	2,436,950
124857-AN-3	PARAMOUNT GLOBAL SENIOR CORP_BND		2.C FE	12,886,421	11,970,000	8,324,574	12,739,665	0	(29,686)	0	0	4.600	4.098	JJ	253,897	562,120	01/07/2021	01/15/2045	12,245,310
124857-AQ-6	PARAMOUNT GLOBAL SENIOR CORP_BND		2.C FE	5,332,597	5,418,000	5,414,457	5,417,623	0	9,785	0	0	4.000	4.187	JJ	99,932	216,720	07/07/2015	01/15/2026	5,526,360
124857-AR-4	PARAMOUNT GLOBAL SENIOR CORP_BND		2.C FE	3,724,812	3,900,000	3,835,399	3,878,082	0	142,642	0	0	2.900	3.456	JJ	52,152	377,000	06/21/2017	01/15/2027	3,956,550
1248EP-CE-1	CCO HOLDINGS LLC SENIOR CORP_BND 144A		3.C FE	1,761,600	1,920,000	1,808,824	1,782,769	0	21,169	0	0	4.500	6.307	FA	32,640	43,200	02/26/2025	08/15/2030	1,963,200
1248EP-CK-7	CCO HOLDINGS LLC SENIOR CORP_BND 144A		3.C FE	9,652,681	11,111,000	10,210,548	9,907,750	0	192,308	0	0	4.250	6.806	FA	196,757	472,218	08/28/2024	02/01/2031	11,347,109
1248EP-CN-1	CCO HOLDINGS LLC SENIOR CORP_BND		3.C FE	3,621,245	3,988,000	3,579,732	3,639,917	0	32,016	0	0	4.500	6.098	MN	29,910	179,460	02/27/2025	05/01/2032	4,077,730
1248EP-CP-6	CCO HOLDINGS LLC SENIOR CORP_BND 144A		3.C FE	6,601,650	8,002,000	6,812,655	6,744,355	0	114,318	0	0	4.250	6.823	JJ	156,817	340,086	09/27/2024	01/15/2034	8,172,043
12513G-BK-4	CDW LLC SENIOR CORP_BND		2.C FE	7,323,231	7,310,000	7,446,165	7,323,142	0	(90)	0	0	5.100	5.050	MS	124,270	186,405	08/26/2025	03/01/2030	7,496,405
12527G-AE-3	CF INDUSTRIES INC SENIOR CORP_BND		2.B FE	6,656,720	7,000,000	6,557,349	6,668,405	0	10,523	0	0	5.375	5.800	MS	110,785	376,250	11/26/2024	03/15/2044	7,188,125
12527G-AL-7	CF INDUSTRIES INC SENIOR CORP_BND		2.B FE	4,996,150	5,000,000	4,987,396	4,996,180	0	30	0	0	5.300	5.310	MN	25,764	0	11/20/2025	11/26/2035	5,132,500
12542R-G#-1	CHS INC CORP_BND		2.B	66,700,000	66,700,000	62,191,080	66,700,000	0	0	0	0	4.710	4.710	MS	925,018	3,141,570	10/01/2015	03/15/2033	68,270,785
12542R-K#-6	CHS INC CORP_BND		2.B	20,000,000	20,000,000	20,350,000	20,000,000	0	0	0	0	5.400	5.400	JJ	468,000	1,080,000	01/25/2016	01/25/2036	20,540,000
12542R-K*-0	CHS INC SENIOR CORP_BND		2.B	198,265	190,000	190,253	191,790	0	(812)	0	0	4.740	4.259	JJ	3,903	9,006	07/11/2016	01/25/2028	194,503
12542R-N#-3	CHS INC SENIOR CORP_BND		2.B	6,000,000	6,000,000	6,121,611	6,000,000	0	0	0	0	6.130	6.128	JJ	160,402	395,981	07/16/2024	07/16/2039	6,175,727
12542R-N*-7	CHS INC SENIOR CORP_BND		2.B	6,000,000	6,000,000	6,182,017	6,000,000	0	0	0	0	5.930	5.928	JJ	155,168	487,578	07/16/2024	07/16/2034	6,169,993
12542R-N@-5	CHS INC SENIOR CORP_BND		2.B	2,000,000	2,000,000	2,046,644	2,000,000	0	0	0	0	6.050	6.049	JJ	52,769	123,689	07/16/2024	07/16/2037	2,057,811
125509-AZ-2	CIGNA HOLDING CO SENIOR CORP_BND		2.A FE	8,793,181	8,265,000	8,658,185	8,322,184	0	(39,902)	0	0	7.875	7.334	MN	83,167	828,056	06/18/2008	05/15/2027	8,590,434
125509-BH-1	CIGNA HOLDING CO SENIOR CORP_BND		2.A FE	6,047,832	6,400,000	6,670,163	6,163,934	0	11,155	0	0	6.150	6.602	MN	50,293	393,600	03/22/2011	11/15/2036	6,596,800
125509-BQ-1	CIGNA HOLDING CO SENIOR CORP_BND		2.A FE	13,299,687	13,200,000	12,383,304	13,269,859	0	(4,805)	0	0	5.875	5.820	MS	228,342	775,500	07/11/2011	03/15/2041	13,587,750
125509-BT-5	CIGNA HOLDING CO SENIOR CORP_BND		2.A FE	2,659,825	2,500,000	2,379,690	2,612,429	0	(4,956)	0	0	5.375	4.958	FA	50,764	134,376	05/17/2012	02/15/2042	2,567,188
125509-BW-8	CIGNA HOLDING CO SENIOR CORP_BND		2.A FE	1,672,594	1,825,000	1,290,459	1,693,319	0	3,460	0	0	3.875	4.393	AO	14,930	70,718	06/19/2019	10/15/2047	1,860,359
125523-AJ-9	CIGNA GROUP SENIOR CORP_BND		2.A FE	506,895	500,000	479,395	505,779	0	(2,957)	0	0	4.800	4.674	FA	9,067	177,600	07/21/2022	08/15/2038	512,000
125523-AK-6	CIGNA GROUP SENIOR CORP_BND		2.A FE	52,361,048	50,200,000	44,749,978	52,084,969	0	(53,824)	0	0	4.900	4.628	JD	109,324	2,459,800	06/26/2019	12/15/2048	51,429,900
125523-BK-5	CIGNA GROUP SENIOR CORP_BND		2.A FE	19,594,497	21,731,000	16,738,598	19,882,260	0	57,623	0	0	3.875	4.488	AO	177,772	842,076	06/17/2020	10/15/2047	22,152,038
125523-CF-5	CIGNA GROUP SENIOR CORP_BND		2.A FE	15,628,976	15,200,000	13,501,123	15,565,383	0	(12,651)	0	0	4.800	4.613	JJ	336,427	729,600	06/21/2019	07/15/2046	15,564,800
125523-CK-4	CIGNA GROUP SENIOR CORP_BND		2.A FE	21,719,199	20,875,000	14,606,515	21,612,523	0	(22,542)	0	0	3.400	3.184	MS	208,982	726,750	07/22/2021	03/15/2050	21,229,875
12572Q-AK-1	CME GROUP INC SENIOR CORP_BND		1.D FE	4,961,500	5,000,000	4,572,425	4,974,950	0	3,655	0	0	2.650	2.738	MS	39,014	132,500	03/02/2022	03/15/2032	5,066,250
125896-BL-3	CMS ENERGY CORPORATION SENIOR CORP_BND		2.B FE	14,816,368	14,470,000	12,632,228	14,717,100	0	(12,149)	0	0	4.700	4.551	MS	171,912	680,090	04/30/2013	03/31/2043	14,810,045

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
125896-BV-1	CMS ENERGY CORPORATION JRSUB CORP_BND		2.C FE	3,052,500	3,300,000	3,040,823	3,053,500	0	1,000	0	0	3.750	4.238	JD	10,313	61,875	10/31/2025	12/01/2050	3,361,875
125896-BY-5	CMS ENERGY CORPORATION CAPSEC CORP_BND		2.C FE	7,705,000	7,705,000	7,924,826	7,705,000	0	0	0	0	6.500	6.500	JD	41,735	389,531	02/18/2025	06/01/2055	7,955,413
12626P-AN-3	CRH AMERICA INC SENIOR CORP_BND 144A		2.A FE	34,175,775	34,102,000	31,929,526	34,167,540	0	(6,470)	0	0	5.125	5.105	MN	208,756	1,747,728	09/16/2019	05/18/2045	34,975,864
12636Y-AA-0	CRH AMERICA FINANCE INC SENIOR CORP_BND		2.A FE	3,494,040	3,700,000	3,669,737	3,663,024	0	26,036	0	0	3.400	4.168	MN	18,171	125,800	08/17/2018	05/09/2027	3,762,900
12636Y-AH-5	CRH AMERICA FINANCE INC SENIOR CORP_BND		2.A FE	10,977,340	11,000,000	11,006,172	10,977,829	0	489	0	0	4.400	4.445	FA	110,244	0	10/06/2025	02/09/2031	11,242,000
126408-BM-4	CSX CORP SENIOR CORP_BND		1.G FE	2,920,736	2,800,000	2,936,861	2,815,035	0	(10,988)	0	0	7.950	7.518	MN	37,100	222,600	05/29/2008	05/01/2027	2,911,300
126408-BP-7	CSX CORP SENIOR CORP_BND		1.G FE	2,419,712	2,224,000	2,309,417	2,247,454	0	(16,664)	0	0	7.250	6.410	MN	26,873	161,240	08/18/2009	05/01/2027	2,304,620
126408-GH-0	CSX CORP SENIOR CORP_BND		1.G FE	8,863,101	8,100,000	8,793,557	8,549,119	0	(2,051)	0	0	6.000	5.316	AO	121,500	0	07/29/2011	10/01/2036	8,343,000
126408-GK-3	CSX CORP SENIOR CORP_BND		1.G FE	7,029,963	6,800,000	7,468,957	6,939,569	0	(9,418)	0	0	6.150	5.899	MN	69,700	418,200	12/29/2009	05/01/2037	7,009,100
126408-GS-6	CSX CORP SENIOR CORP_BND		1.G FE	8,358,335	7,620,000	8,370,603	8,143,836	0	(28,938)	0	0	6.220	5.480	AO	80,311	489,514	08/31/2016	04/30/2040	7,856,982
126408-GW-7	CSX CORP SENIOR CORP_BND		1.G FE	11,961,286	11,800,000	10,904,847	11,913,584	0	(5,759)	0	0	4.750	4.662	MN	48,265	560,500	10/07/2015	05/30/2042	12,080,250
126408-GX-5	CSX CORP SENIOR CORP_BND		1.G FE	9,941,300	10,000,000	8,792,294	9,958,261	0	592	0	0	4.400	4.435	MS	146,667	440,000	02/23/2012	03/01/2043	10,220,000
126408-GY-3	CSX CORP SENIOR CORP_BND		1.G FE	19,927,000	20,000,000	16,781,810	19,946,539	0	114	0	0	4.100	4.121	MS	241,444	820,000	10/17/2012	03/15/2044	20,410,000
126408-HC-0	CSX CORP SENIOR CORP_BND		1.G FE	20,347,470	20,500,000	15,957,571	20,375,706	0	(159)	0	0	3.950	3.989	MN	134,958	869,000	08/06/2019	05/01/2050	20,904,875
126408-HG-1	CSX CORP SENIOR CORP_BND		1.G FE	40,347,877	41,596,000	31,943,643	40,419,844	0	4,328	0	0	4.250	4.399	MN	294,638	1,767,830	06/17/2019	11/01/2066	42,479,915
126408-HR-7	CSX CORP SENIOR CORP_BND		1.G FE	3,830,557	3,550,000	2,496,543	3,792,913	0	(10,915)	0	0	3.350	2.941	MS	35,017	178,388	05/28/2020	09/15/2049	3,609,463
126410-LL-1	CSX TRANSPORTATION INC SENIOR CORP_BND		1.G FE	12,613,627	11,880,800	14,358,354	12,424,872	0	(17,687)	0	0	7.875	7.394	MN	119,551	935,614	09/01/2004	05/15/2043	12,348,607
12656*-AL-6	CSLB HOLDINGS INC SENIOR CORP_BND		1.G	15,900,000	15,900,000	15,287,850	15,900,000	0	0	0	0	2.970	2.970	AO	103,628	472,230	10/13/2016	10/13/2028	15,901,312
12656*-AM-4	CSLB HOLDINGS INC SENIOR CORP_BND		1.G	20,000,000	20,000,000	18,177,776	20,000,000	0	0	0	0	3.120	3.120	AO	135,200	624,000	10/13/2016	10/13/2031	20,312,000
12657N-AA-8	COP HOLDCO LP SECURED CORP_BND 144A		3.B FE	1,298,230	1,318,000	1,304,970	1,301,486	0	2,511	0	0	5.500	5.771	JD	3,222	72,490	09/30/2024	06/15/2031	1,354,245
12657N-AB-6	COP HOLDCO LP SECURED CORP_BND 144A		3.B FE	7,563,750	7,000,000	7,509,285	7,477,869	0	(66,163)	0	0	7.500	6.099	JD	23,333	525,000	09/04/2024	12/15/2033	7,262,500
126650-BJ-8	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	9,976,109	10,150,000	10,444,014	10,129,250	0	7,164	0	0	6.250	6.404	JD	52,865	674,719	10/05/2007	06/01/2027	10,467,188
126650-BR-0	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	96,360,321	81,750,000	85,326,319	91,919,531	0	38,904	0	0	6.125	4.842	MS	1,474,339	5,198,594	06/04/2020	09/15/2039	84,253,594
126650-BX-7	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	15,950,204	14,400,000	13,504,563	15,447,968	0	(49,892)	0	0	5.750	5.035	MN	105,800	828,000	06/07/2012	05/15/2041	14,814,000
126650-CD-0	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	9,583,475	9,015,000	8,396,871	9,447,309	0	(16,039)	0	0	5.300	4.887	JD	34,507	477,796	05/16/2017	12/05/2043	9,253,898
126650-CM-0	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	1,041,545	1,062,000	1,045,116	1,042,091	0	546	0	0	4.875	5.126	JJ	23,154	0	09/12/2025	07/20/2035	1,087,886
126650-CN-8	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	2,243,688	2,000,000	1,807,932	2,199,628	0	(3,766)	0	0	5.125	4.349	JJ	45,840	162,078	04/30/2018	07/20/2045	2,051,250
126650-CX-6	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	21,644,185	21,923,000	22,004,099	21,850,155	0	30,438	0	0	4.300	4.458	MS	251,384	942,690	05/02/2018	03/25/2028	22,394,345
126650-CY-4	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	13,391,626	13,690,000	12,929,583	13,463,120	0	6,732	0	0	4.780	4.962	MS	174,502	666,332	03/03/2022	03/25/2038	14,017,191
126650-CZ-1	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	75,556,868	62,900,000	55,520,496	73,868,601	0	(316,035)	0	0	5.050	3.829	MS	847,053	2,812,850	12/10/2025	03/25/2048	64,488,225
126650-DL-1	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	34,897,298	29,650,000	22,930,125	34,319,035	0	(112,110)	0	0	4.250	3.288	AO	315,031	1,059,738	06/30/2021	04/01/2050	30,280,063
126650-DP-2	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	10,050,450	15,000,000	10,712,041	10,281,101	0	225,213	0	0	2.700	5.949	FA	146,250	472,500	10/31/2024	08/21/2040	15,202,500
126650-DQ-0	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	5,571,452	6,700,000	5,884,358	5,703,920	0	132,469	0	0	1.875	5.199	FA	42,922	62,813	03/14/2025	02/28/2031	6,762,813
126650-DZ-0	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	21,727,085	23,050,000	22,380,846	21,740,034	0	12,722	0	0	5.875	6.312	JD	112,849	1,037,525	11/26/2025	06/01/2053	23,727,094
126650-EE-6	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	4,951,950	5,000,000	5,026,253	4,953,500	0	1,467	0	0	6.000	6.085	JD	25,000	300,000	12/12/2024	06/01/2044	5,150,000
126650-EF-3	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	19,719,300	20,000,000	19,939,232	19,721,894	0	2,593	0	0	6.050	6.153	JD	100,833	302,500	12/18/2025	06/01/2054	20,605,000
126650-EG-1	CVS HEALTH CORP CAPSEC CORP_BND		3.A FE	3,165,000	3,165,000	3,305,921	3,165,000	0	0	0	0	6.750	6.749	JD	12,462	213,638	12/03/2024	12/10/2054	3,271,819
126650-EH-9	CVS HEALTH CORP CAPSEC CORP_BND		3.A FE	13,010,000	13,010,000	13,645,778	13,010,000	0	0	0	0	7.000	7.000	MS	280,799	683,025	12/03/2024	03/10/2055	13,465,350
126650-EL-0	CVS HEALTH CORP SENIOR CORP_BND		2.B FE	5,145,250	5,000,000	5,081,965	5,145,250	0	0	0	0	6.200	5.987	MS	117,111	0	11/24/2025	09/15/2055	5,155,000
127097-AL-7	COTERRA ENERGY INC SENIOR CORP_BND		2.B FE	4,995,050	5,000,000	5,156,465	4,995,673	0	623	0	0	5.600	5.613	MS	82,444	140,000	07/14/2025	03/15/2034	5,140,000
127097-AM-5	COTERRA ENERGY INC SENIOR CORP_BND		2.B FE	15,545,118	15,875,000	16,117,156	15,558,499	0	13,381	0	0	5.400	5.683	FA	323,850	566,738	07/16/2025	02/15/2035	16,303,625
127097-AN-3	COTERRA ENERGY INC SENIOR CORP_BND		2.B FE	14,848,650	15,000,000	14,420,604	14,853,255	0	4,363	0	0	5.900	5.971	FA	334,333	585,083	12/11/2024	02/15/2055	15,442,500
127190-AE-6	CACI INTERNATIONAL INC SENIOR CORP_BND 1		3.C FE	1,356,000	1,356,000	1,403,462	1,356,000	0	0	0	0	6.375	6.375	JD	3,842	46,344	05/21/2025	06/15/2033	1,399,223
12762*-AA-1	CDI TUSCANY INTERMEDIATE HLDGS SECURED C		2.A PL	57,498,180	57,498,180	58,320,404	57,498,180	0	0	0	0	5.830	5.830	MJSD	9,312	3,380,252	09/26/2022	06/30/2040	58,336,216
12769G-AB-6	CAESARS ENTERTAINMENT INC SECURED CORP_B		3.C FE	12,868,070	12,432,000	12,874,410	12,719,714	0	(145,989)	0	0	7.000	5.824	FA	328,757	779,240	08/12/2025	02/15/2030	12,867,120

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12769G-AC-4	CAESARS ENTERTAINMENT INC SECURED CORP_B		3.C FE	2,012,995	1,980,000	2,028,594	2,007,098	0	(5,896)	0	0	6.500	6.012	FA	48,620	64,350	08/12/2025	02/15/2032	2,044,350
1301ET-AA-0	CALIFORNIA ENDOWMENT SENIOR CORP_BND		1.A FE	10,490,880	10,615,000	6,276,008	10,503,172	0	2,982	0	0	2.498	2.555	AO	66,291	265,162	11/23/2021	04/01/2051	10,747,581
13034V-AA-2	CALIFORNIA INSTITUTE OF TECHNO SENIOR CO		1.D FE	47,299,757	46,810,000	37,948,305	47,294,796	0	(5,510)	0	0	4.700	4.651	MN	366,678	2,200,070	12/11/2015	11/01/2111	47,910,035
13034V-AC-8	CALIFORNIA INSTITUTE OF TECHNO SENIOR CO		1.D FE	18,197,800	18,170,000	13,005,268	18,197,526	0	(525)	0	0	4.283	4.276	MS	259,407	778,222	09/08/2016	09/01/2116	18,559,111
130788-A@-1	CALIFORNIA WATER SERVICE GROUP SENIOR CO		1.F FE	9,000,000	9,000,000	8,864,274	9,000,000	0	0	0	0	5.220	5.220	AO	117,450	0	10/01/2025	10/01/2035	9,234,900
130789-#D-2	CALIFORNIA WATER SERVICE CO SENIOR CORP_		1.E IF	38,000,000	38,000,000	35,267,106	38,000,000	0	0	0	0	5.640	5.640	AO	535,800	0	10/01/2025	10/01/2055	39,071,600
130789-R*-3	CALIFORNIA WATER SERVICE CO SECURED CORP		1.D	10,000,000	10,000,000	10,613,133	10,000,000	0	0	0	0	6.770	6.770	MN	112,833	677,000	04/30/2009	11/01/2028	10,338,500
133434-AD-2	CAMERON LNG LLC SECURED CORP_BND 144A		1.F FE	13,200,000	13,200,000	11,283,992	13,200,000	0	0	0	0	3.701	3.701	JJ	225,268	488,532	06/26/2020	01/15/2039	13,444,266
134011-AA-3	CAMP PENDLETON & QUANTICO HOUS SENIOR MU		2.B	19,570,000	19,570,000	20,103,480	19,570,000	0	0	0	0	5.937	5.936	AO	290,468	1,176,654	09/29/2003	10/01/2043	699,619
134429-BK-4	CAMPBELLS CO SENIOR CORP_BND		2.C FE	9,694,632	10,090,000	6,594,768	9,734,864	0	8,772	0	0	3.125	3.336	AO	58,683	315,312	05/20/2021	04/24/2050	10,247,656
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		2.A FE	4,808,240	4,790,000	4,776,329	4,792,477	0	(2,500)	0	0	3.750	3.702	MS	55,883	146,063	06/21/2017	03/09/2027	4,879,813
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		2.A FE	7,473,040	8,000,000	7,967,089	7,858,692	0	62,891	0	0	3.800	4.701	JJ	127,511	304,000	01/07/2019	01/31/2028	8,152,000
14040H-CJ-2	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		2.A FE	7,000,000	7,000,000	6,279,926	7,000,000	0	0	0	0	2.618	2.618	MN	30,034	183,260	10/28/2021	11/02/2032	7,091,630
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		2.A FE	11,956,085	12,178,000	12,751,779	11,985,215	0	15,947	0	0	5.817	6.067	FA	295,164	708,394	05/29/2024	02/01/2034	12,532,197
14040H-DA-0	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		2.A FE	62,799,751	64,300,000	69,519,255	63,095,150	0	84,615	0	0	6.377	6.631	JD	261,971	3,708,226	07/15/2025	06/08/2034	66,350,206
14040H-DC-6	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		2.A FE	20,499,400	20,000,000	22,597,224	20,371,686	0	(62,473)	0	0	7.624	7.162	AO	258,369	1,524,800	11/09/2023	10/30/2031	20,762,400
14040H-DH-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		2.A FE	38,394,957	38,450,000	40,458,477	38,398,083	0	2,982	0	0	5.884	5.902	JJ	974,088	2,160,899	04/28/2025	07/26/2035	39,581,199
14040H-DJ-1	CAPITAL ONE FINANCIAL CORPORAT SUB CORP_		2.B FE	480,538	480,000	501,711	480,555	0	18	0	0	6.183	6.166	JJ	12,448	14,839	04/02/2025	01/30/2036	494,839
14040H-DN-2	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		2.A FE	5,020,400	5,000,000	4,975,999	5,019,975	0	(425)	0	0	5.197	5.144	MS	79,399	0	09/17/2025	09/11/2036	5,129,925
141781-AT-1	CARGILL INC SENIOR CORP_BND 144A		1.F FE	4,911,800	5,000,000	5,315,414	4,958,113	0	3,041	0	0	6.125	6.256	AO	61,250	306,250	04/14/2004	04/19/2034	5,153,125
141781-BF-0	CARGILL INC SENIOR CORP_BND 144A		1.F FE	21,145,780	19,638,000	17,768,027	20,840,469	0	(75,060)	0	0	4.760	4.296	MN	98,670	1,267,968	12/07/2016	11/23/2045	20,105,384
141781-BQ-6	CARGILL INC SENIOR CORP_BND 144A		1.F FE	7,774,010	9,175,000	8,085,349	7,938,176	0	164,166	0	0	1.700	4.712	FA	64,556	77,988	03/25/2025	02/02/2031	9,252,988
141781-BR-4	CARGILL INC SENIOR CORP_BND 144A		1.F FE	2,346,782	2,175,000	1,452,703	2,328,606	0	(4,310)	0	0	3.125	2.732	MN	6,797	67,968	07/07/2021	05/25/2051	2,208,984
141781-CF-9	CARGILL INC SENIOR CORP_BND 144A		1.F FE	2,992,230	3,000,000	2,987,418	2,992,502	0	272	0	0	4.125	4.183	AO	23,375	0	10/20/2025	10/23/2030	3,061,875
141781-CG-7	CARGILL INC SENIOR CORP_BND 144A		1.F FE	9,995,600	10,000,000	9,629,398	9,995,612	0	12	0	0	5.375	5.378	AO	101,528	0	10/20/2025	10/23/2055	10,268,750
141784-BH-0	CARGILL INC SENIOR CORP_BND 144A		1.F FE	5,739,350	5,000,000	5,233,359	5,125,083	0	(49,467)	0	0	6.875	5.713	MN	57,292	343,750	04/04/2005	05/01/2028	5,171,875
142339-AN-0	CARLISLE COMPANIES INCORPORATE SENIOR CO		2.B FE	5,336,525	5,355,000	5,466,805	5,337,168	0	643	0	0	5.250	5.294	MS	102,303	0	08/13/2025	09/15/2035	5,495,569
14313*-AC-7	CARMAX AUTO SUPERSTORES INC SENIOR CORP_		2.C	15,900,000	15,900,000	15,753,775	15,900,000	0	0	0	0	4.270	4.270	AO	120,699	678,930	06/22/2016	04/27/2028	16,239,465
143499-AB-7	CARNEGIE INSTITUTION OF WASHIN SENIOR CO		1.C FE	14,000,000	14,000,000	10,328,729	14,000,000	0	0	0	0	3.224	3.224	JJ	225,680	451,360	06/03/2020	07/01/2049	1,985,194
143658-BX-9	CARNIVAL CORP SENIOR CORP_BND 144A		3.A FE	9,489,555	9,497,000	9,803,991	9,488,989	0	(566)	0	0	6.125	6.106	FA	219,750	303,772	08/12/2025	02/15/2033	9,787,846
144141-DB-1	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		1.F FE	14,729,992	14,800,000	12,602,286	14,751,641	0	1,246	0	0	4.100	4.128	MN	77,536	627,300	05/16/2012	05/15/2042	15,103,400
144141-DD-7	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		1.F FE	14,889,750	15,000,000	12,656,410	14,921,219	0	4,449	0	0	4.100	4.143	MS	181,083	1,476,727	03/07/2013	03/15/2043	15,307,500
14448C-AR-5	CARRIER GLOBAL CORP SENIOR CORP_BND		2.A FE	3,182,375	3,500,000	2,828,605	3,248,768	0	31,387	0	0	3.377	4.044	AO	28,235	290,423	04/28/2020	04/05/2040	3,559,098
14448C-AS-3	CARRIER GLOBAL CORP SENIOR CORP_BND		2.A FE	23,524,201	22,855,000	16,865,334	23,455,927	0	(22,573)	0	0	3.577	3.413	AO	195,297	1,248,642	10/13/2021	04/05/2050	23,263,762
14456P-AH-7	CARRIX INC TERM_LOAN		1.G PL	88,425,000	90,000,000	89,496,000	88,819,765	0	299,716	0	0	6.139	6.548	FMAN	516,151	6,085,980	08/02/2024	08/02/2029	91,511,383
14627*-AA-2	CARTER MACHINERY CO INC SECURED CORP_BND		2.B PL	10,000,000	10,000,000	10,331,261	10,000,000	0	0	0	0	5.950	5.950	FA	218,167	297,500	02/19/2025	02/19/2030	10,297,500
14627*-AC-8	CARTER MACHINERY CO INC CORP_BND		2.B PL	10,000,000	10,000,000	10,441,530	10,000,000	0	0	0	0	6.400	6.400	FA	234,667	320,000	02/19/2025	02/19/2035	10,320,000
14627*-AD-6	CARTER MACHINERY CO INC SECURED CORP_BND		2.B PL	5,000,000	5,000,000	5,212,861	5,000,000	0	0	0	0	6.500	6.500	FA	119,167	162,500	02/19/2025	02/19/2037	5,162,500
147528-G#-4	CASEYS GENERAL STORES INC SENIOR CORP_BN		2.B PL	23,500,000	23,500,000	21,500,269	23,500,000	0	0	0	0	2.850	2.850	FA	267,900	669,750	08/07/2020	08/07/2030	23,834,875
147528-H#-3	CASEYS GENERAL STORES INC SENIOR CORP_BN		2.B PL	25,000,000	25,000,000	24,859,535	25,000,000	0	0	0	0	5.430	5.430	MN	222,479	1,365,042	10/30/2024	11/02/2034	25,678,750
147528-H@-5	CASEYS GENERAL STORES INC SENIOR CORP_BN		2.B PL	10,000,000	10,000,000	10,059,176	10,000,000	0	0	0	0	5.230	5.230	MN	85,714	525,906	10/30/2024	11/02/2031	10,261,500
149123-BL-4	CATERPILLAR INC SENIOR CORP_BND		1.F FE	8,009,190	9,000,000	9,441,925	8,446,680	0	38,986	0	0	5.300	6.151	MS	140,450	477,000	07/13/2009	09/15/2035	9,238,500
149123-BS-9	CATERPILLAR INC SENIOR CORP_BND		1.F FE	333,925	225,000	227,069	310,383	0	(4,587)	0	0	5.200	2.267	MN	1,105	11,700	08/10/2020	05/27/2041	230,850
149123-CB-5	CATERPILLAR INC SENIOR CORP_BND		1.F FE	15,198,052	15,300,000	12,855,770	15,241,307	0	(46,389)	0	0	3.803	3.833	FA	219,813	2,958,397	05/16/2019	08/15/2042	15,590,930
149123-CD-1	CATERPILLAR INC SENIOR CORP_BND		1.F FE	19,560,234	16,150,000	14,164,840	18,890,873	0	(114,262)	0	0	4.300	3.060	MN	88,735	694,450	08/13/2019	05/15/2044	16,497,225

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
149123-CE-9	CATERPILLAR INC SENIOR CORP_BND		1.F FE	30,791,796	29,822,000	26,256,371	30,708,417	0	(12,932)	0	0	4.750	4.581	MN	181,003	1,416,546	06/10/2015	05/15/2064	30,530,273
149123-CF-6	CATERPILLAR INC SENIOR CORP_BND		1.F FE	30,025,913	29,005,000	20,661,791	29,900,388	0	(27,427)	0	0	3.250	3.060	MS	267,088	942,662	06/22/2021	09/19/2049	29,476,331
149123-CG-4	CATERPILLAR INC SENIOR CORP_BND		1.F FE	998,510	1,000,000	953,752	999,401	0	152	0	0	2.600	2.617	MS	7,367	26,000	09/16/2019	09/19/2029	1,013,000
149123-CJ-8	CATERPILLAR INC SENIOR CORP_BND		1.F FE	24,285,248	23,230,000	16,548,404	24,151,037	0	(27,772)	0	0	3.250	3.013	AO	171,967	754,976	04/28/2021	04/09/2050	23,607,488
149123-CK-5	CATERPILLAR INC SENIOR CORP_BND		1.F FE	1,756,311	1,740,000	1,566,578	1,748,919	0	(1,716)	0	0	1.900	1.791	MS	10,010	33,060	07/13/2021	03/12/2031	1,756,530
14988#-AA-1	CEAMER FINANCE LLC SECURED CORP_BND		2.B PL	22,560,098	23,020,508	22,706,766	22,922,976	0	115,254	0	0	3.690	4.217	MN	108,542	1,011,827	03/24/2021	03/24/2031	2,148,016
14989@-AA-2	CEAMER FINANCE II LLC SECURED CORP_BND		2.B PL	25,223,687	25,223,687	26,644,582	25,223,687	0	1	0	0	6.920	6.920	MN	223,033	1,858,651	09/01/2022	11/15/2037	26,096,427
14996@-AA-3	CEAMER FINANCE IV LLC SECURED CORP_BND		2.B PL	20,000,000	20,000,000	20,034,000	20,000,000	0	0	0	0	6.076	6.076	MN	67,515	0	12/11/2025	11/15/2040	20,000,000
15089Q-AX-2	CELANESE US HOLDINGS LLC SENIOR CORP_BND		3.B FE	4,930,800	5,000,000	5,255,158	4,948,412	0	8,399	0	0	7.050	7.306	MN	45,042	346,250	11/07/2023	11/15/2030	5,176,250
15089Q-AY-0	CELANESE US HOLDINGS LLC SENIOR CORP_BND		3.B FE	12,956,060	13,000,000	13,735,044	12,963,060	0	3,305	0	0	7.200	7.248	MN	119,600	919,750	11/15/2023	11/15/2033	13,468,000
15189T-AY-3	CENTERPOINT ENERGY INC SENIOR CORP_BND		2.B FE	5,156,060	5,200,000	3,660,313	5,161,870	0	663	0	0	3.700	3.747	MS	64,133	192,400	08/12/2019	09/01/2049	5,296,200
15189T-BP-1	CENTERPOINT ENERGY INC CAPSEC CORP_BND		2.C FE	42,460,000	42,435,000	43,615,876	42,455,782	0	(3,786)	0	0	6.700	6.686	MN	363,291	2,961,610	11/12/2024	05/15/2055	43,856,573
15189T-BS-5	CENTERPOINT ENERGY INC CAPSEC CORP_BND		2.C FE	2,850,000	2,850,000	2,869,359	2,850,000	0	0	0	0	5.950	5.950	AO	41,923	0	09/30/2025	04/01/2056	2,934,788
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C SENIOR CO		2.A FE	4,499,983	5,000,000	5,519,960	4,671,986	0	15,949	0	0	6.625	7.470	MN	55,208	331,250	08/04/2008	11/01/2037	5,165,625
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C SENIOR CO		2.A FE	9,351,248	7,330,000	7,627,238	8,682,692	0	(67,062)	0	0	5.850	4.147	JJ	197,727	428,806	05/22/2013	01/15/2041	7,544,403
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELE SECURED C		1.F FE	6,982,080	7,000,000	5,564,039	6,987,801	0	(307)	0	0	3.550	3.564	FA	103,542	248,500	08/07/2012	08/01/2042	7,124,250
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELE SECURED C		1.F FE	11,338,028	10,368,000	8,582,961	11,201,888	0	(25,621)	0	0	4.250	3.703	FA	183,600	440,640	07/01/2020	02/01/2049	10,588,320
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELE SECURED C		1.F FE	669,242	705,000	455,347	672,974	0	836	0	0	2.900	3.168	JJ	10,223	20,446	05/20/2021	07/01/2050	715,223
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELE SECURED C		1.F FE	19,376,158	19,350,000	13,640,059	19,369,494	0	14,957	0	0	3.350	3.343	AO	162,056	648,226	06/12/2024	04/01/2051	19,674,113
15189X-BH-0	CENTERPOINT ENERGY HOUSTON ELE SECURED C		1.F FE	7,138,060	7,165,000	7,222,254	7,138,962	0	902	0	0	4.950	4.998	FA	141,867	0	08/04/2025	08/15/2035	7,342,334
153527-AP-1	CENTRAL GARDEN & PET COMPANY SENIOR CORP		3.B FE	2,593,136	2,855,000	2,685,728	2,620,325	0	27,188	0	0	4.125	5.948	AO	19,955	110,447	08/12/2025	04/30/2031	2,913,884
154051-L#-1	CENTRAL ME PWR CO SECURED CORP_BND		1.F Z	30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	5.250	5.250	JD	70,000	0	12/15/2025	12/15/2037	30,787,500
154051-L@-3	CENTRAL ME PWR CO SECURED CORP_BND		1.F Z	39,000,000	39,000,000	39,000,000	39,000,000	0	0	0	0	5.100	5.100	JD	88,400	0	12/15/2025	12/15/2035	39,994,500
16115Q-AF-7	CHART INDUSTRIES INC SECURED CORP_BND 14		3.C FE	2,274,563	2,175,000	2,269,416	2,247,713	0	(26,850)	0	0	7.500	5.707	JJ	81,563	81,563	04/30/2025	01/01/2030	2,256,563
161175-BC-7	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	16,390,902	11,770,000	11,313,768	16,047,450	0	(68,831)	0	0	6.834	4.571	AO	151,935	804,362	06/09/2020	10/23/2055	12,172,181
161175-BK-9	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	9,657,190	10,000,000	9,949,529	9,757,419	0	100,229	0	0	4.200	5.384	MS	123,667	420,000	01/08/2025	03/15/2028	10,210,000
161175-BL-7	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	8,188,305	8,500,000	6,996,281	8,226,651	0	6,182	0	0	5.375	5.636	MN	76,146	456,876	03/18/2019	05/01/2047	8,728,438
161175-BS-2	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	9,939,120	12,000,000	9,409,010	10,008,858	0	35,220	0	0	5.125	6.514	JJ	307,500	615,000	12/14/2023	07/01/2049	12,307,500
161175-BV-5	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	5,039,550	5,000,000	3,149,097	5,035,615	0	(1,026)	0	0	3.700	3.656	AO	46,250	185,000	11/19/2020	04/01/2051	5,092,500
161175-BY-9	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	17,591,014	18,070,000	10,770,733	17,615,630	0	4,846	0	0	3.850	3.982	AO	173,924	695,696	05/18/2021	04/01/2061	18,417,848
161175-BZ-6	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	6,725,700	7,500,000	5,331,720	6,751,680	0	22,930	0	0	3.500	4.319	JD	21,875	262,500	03/07/2025	06/01/2041	7,631,250
161175-CA-0	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	15,885,703	15,810,000	10,207,800	15,878,805	0	(1,990)	0	0	3.900	3.873	JD	51,383	533,715	07/13/2021	06/01/2052	16,118,295
161175-CC-6	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	11,998,711	12,010,000	7,844,768	11,999,211	0	(216)	0	0	4.400	4.405	JD	44,037	528,440	05/18/2021	12/01/2061	12,274,220
161175-CK-8	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	8,188,500	10,000,000	7,910,089	8,215,312	0	23,203	0	0	5.250	6.681	AO	131,250	525,000	11/06/2024	04/01/2053	10,262,500
161175-CR-3	CHARTER COMMUNICATIONS OPERATI SECURED C		2.C FE	1,965,493	1,900,000	1,999,582	1,961,761	0	(3,733)	0	0	6.550	6.041	JD	10,371	124,450	04/28/2025	06/01/2034	1,962,225
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP SENIOR CORP_		2.B FE	1,911,063	1,940,000	1,945,753	1,918,016	0	29,798	0	0	4.500	4.834	AO	21,825	538,425	09/04/2024	10/01/2029	1,983,650
16411Q-AS-0	CHENIERE ENERGY PARTNERS LP SENIOR CORP_		2.B FE	4,440,523	4,410,000	4,605,763	4,439,356	0	(1,167)	0	0	5.750	5.647	FA	95,795	126,788	06/09/2025	08/15/2034	4,536,788
165303-L*-7	CHESAPEAKE UTILITIES CORPORATI SENIOR CO		1.G FE	23,000,000	23,000,000	24,934,684	23,000,000	0	0	0	0	6.710	6.710	JD	12,861	771,650	11/28/2023	12/28/2033	23,771,650
165303-L@-5	CHESAPEAKE UTILITIES CORPORATI SENIOR CO		1.G FE	14,000,000	14,000,000	15,083,703	14,000,000	0	0	0	0	6.730	6.730	JD	7,852	471,100	11/28/2023	12/28/2038	14,471,100
166756-AH-9	CHEVRON USA INC SENIOR CORP_BND		1.D FE	40,065,541	40,850,000	23,766,085	40,158,288	0	19,356	0	0	2.343	2.433	FA	369,553	957,116	01/26/2021	08/12/2050	41,328,558
166764-CA-6	CHEVRON CORP SENIOR CORP_BND		1.D FE	38,006,698	38,030,000	25,860,963	38,006,131	0	(3,492)	0	0	3.078	3.081	MN	162,578	1,182,568	06/12/2024	05/11/2050	38,615,282
16829@-AC-7	CHICK-FIL-A INC SENIOR CORP_BND		2.A PL	19,560,000	19,560,000	19,110,196	19,560,000	0	0	0	0	1.720	1.720	AO	57,941	336,432	10/29/2020	10/29/2026	19,728,216
16829@-AD-5	CHICK-FIL-A INC SENIOR CORP_BND		2.A PL	11,730,000	11,730,000	11,170,192	11,730,000	0	0	0	0	1.820	1.820	AO	36,767	213,486	10/29/2020	10/29/2027	11,836,743
16829@-AE-3	CHICK-FIL-A INC SENIOR CORP_BND		2.A PL	12,280,000	12,280,000	11,397,548	12,280,000	0	0	0	0	1.900	1.900	AO	40,183	233,320	10/29/2020	10/29/2028	12,396,660
16829@-AF-0	CHICK-FIL-A INC SENIOR CORP_BND		2.A PL	7,280,000	7,280,000	6,579,033	7,280,000	0	0	0	0	1.970	1.970	AO	24,699	143,416	10/29/2020	10/29/2029	7,351,708

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
16829@-AG-8	CHICK-FIL-A INC SENIOR CORP_BND		2.A PL	14,060,000	14,060,000	12,395,896	14,060,000	0	0	0	0	2.090	2.090	AO	50,608	293,854	10/29/2020	10/29/2030	14,206,927
16876A-AA-2	CINCINNATI CHILDRENS HOSPITAL SENIOR COR		1.C FE	4,351,870	3,711,000	3,237,587	4,260,959	0	(21,987)	0	0	4.268	3.191	MN	20,238	158,386	03/04/2022	05/15/2044	3,790,193
16876A-AC-8	CINCINNATI CHILDRENS HOSPITAL SENIOR COR		1.C FE	4,507,537	4,555,000	2,816,002	4,513,113	0	1,044	0	0	2.820	2.872	MN	16,413	128,452	01/14/2021	11/15/2050	4,619,226
16876B-AB-8	THE CHILDRENS HOSP CORP SENIOR CORP_BND		1.C FE	2,594,984	2,600,000	1,582,930	2,595,529	0	127	0	0	2.585	2.595	FA	28,004	67,210	08/13/2021	02/01/2050	2,633,605
16876D-AA-6	CHILDRENS HOSPITAL WASHINGTON SENIOR CO		1.E FE	6,143,376	6,227,000	4,009,086	6,151,719	0	1,777	0	0	2.928	2.996	JJ	84,073	182,326	05/14/2021	07/15/2050	6,318,163
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEX SENIOR CO		1.D FE	10,159,350	10,635,000	6,263,588	10,212,270	0	16,772	0	0	2.511	2.731	FA	100,884	267,044	06/03/2021	08/15/2050	10,768,522
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADEL SECURED C		1.C FE	5,040,000	5,040,000	3,138,700	5,040,000	0	0	0	0	2.704	2.704	JJ	68,141	136,282	10/06/2020	07/01/2050	5,108,141
171232-AQ-4	CHUBB INA HOLDINGS LLC SENIOR CORP_BND		1.F FE	2,075,620	2,000,000	2,176,246	2,045,637	0	(3,015)	0	0	6.000	5.724	MN	16,667	120,000	01/08/2010	05/11/2037	2,060,000
171232-AS-0	CHUBB INA HOLDINGS LLC SENIOR CORP_BND		1.F FE	4,881,207	4,960,000	5,625,502	4,909,476	0	1,250	0	0	6.500	6.622	MN	41,196	322,400	05/28/2008	05/15/2038	5,121,200
171239-AG-1	CHUBB INA HOLDINGS LLC SENIOR CORP_BND		1.F FE	2,062,282	2,110,000	1,859,324	2,084,958	0	5,057	0	0	1.375	1.638	MS	8,543	29,012	07/13/2021	09/15/2030	2,124,506
171239-AJ-5	CHUBB INA HOLDINGS LLC SENIOR CORP_BND		1.F FE	19,889,400	20,000,000	12,300,509	19,895,959	0	(253)	0	0	3.050	3.074	JD	27,111	610,000	11/15/2021	12/15/2061	20,305,000
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I SECURED C		1.G	7,525,714	7,525,714	5,203,112	7,525,714	0	0	0	0	2.910	2.910	AO	37,108	219,746	10/26/2020	10/30/2050	218,149
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION I SECURED C		1.G	16,010,909	16,010,909	14,018,060	16,010,909	0	(74,358)	0	0	2.380	2.380	AO	64,568	810,721	10/26/2020	10/30/2039	176,743
171779-AL-5	CIENA CORPORATION SENIOR CORP_BND 144A		3.B FE	1,054,520	1,140,000	1,100,989	1,066,023	0	11,503	0	0	4.000	5.808	JJ	19,127	20,000	08/12/2025	01/31/2030	1,162,800
17248R-AJ-5	AT&T MOBILITY LLC SENIOR CORP_BND		2.B FE	3,220,745	3,144,000	3,470,602	3,173,374	0	(4,690)	0	0	7.125	6.929	JD	9,956	224,010	04/04/2005	12/15/2031	3,256,005
17252M-AQ-3	CINTAS CORPORATION NO 2 SENIOR CORP_BND		1.G FE	4,997,150	5,000,000	4,888,285	4,998,059	0	264	0	0	4.000	4.007	MN	33,333	200,000	04/26/2022	05/01/2032	5,100,000
17275R-AD-4	CISCO SYSTEMS INC SENIOR CORP_BND		1.D FE	10,970,864	8,320,000	8,958,253	9,993,577	0	(107,280)	0	0	5.900	3.924	FA	185,444	538,080	04/30/2013	02/15/2039	8,565,440
17275R-AF-9	CISCO SYSTEMS INC SENIOR CORP_BND		1.D FE	9,854,873	9,685,000	10,048,726	9,791,779	0	(8,354)	0	0	5.500	5.372	JJ	245,622	532,676	04/30/2013	01/15/2040	9,951,338
172967-AS-0	CITIGROUP INC SENIOR CORP_BND		1.G FE	13,260,727	12,203,000	14,055,713	13,250,805	0	(4,450)	0	0	6.875	6.320	FA	316,939	838,956	07/20/2017	02/15/2098	12,622,478
172967-BL-4	CITIGROUP INC SUB CORP_BND		2.B FE	11,318,042	12,000,000	13,299,971	11,594,579	0	62,850	0	0	6.625	7.220	JD	35,333	795,000	09/18/2006	06/15/2032	12,397,500
172967-JU-6	CITIGROUP INC SENIOR CORP_BND		1.G FE	3,831,687	4,300,000	3,868,760	3,846,112	0	12,751	0	0	4.650	5.540	JJ	83,868	199,950	11/15/2024	07/30/2045	4,399,975
172967-KR-1	CITIGROUP INC SUB CORP_BND		2.B FE	19,271,749	18,032,000	15,845,012	19,049,398	0	(44,877)	0	0	4.750	4.330	MN	102,307	1,236,520	06/21/2017	05/18/2046	18,460,260
172967-LJ-8	CITIGROUP INC SENIOR CORP_BND		1.G FE	1,806,442	1,810,000	1,524,761	1,807,064	0	(156)	0	0	4.281	4.292	AO	14,421	77,486	05/16/2017	04/24/2048	1,848,743
172967-LU-3	CITIGROUP INC SENIOR CORP_BND		1.G FE	15,000,000	15,000,000	13,259,791	15,000,000	0	0	0	0	3.878	3.878	JJ	253,686	581,700	01/17/2018	01/24/2039	15,290,850
172967-MD-0	CITIGROUP INC SENIOR CORP_BND		1.G FE	13,684,617	13,000,000	11,482,622	13,592,897	0	(17,394)	0	0	4.650	4.330	JJ	265,308	604,500	04/03/2019	07/23/2048	13,302,250
172967-ML-2	CITIGROUP INC SENIOR CORP_BND		1.G FE	11,281,314	12,300,000	11,516,993	11,353,345	0	72,031	0	0	2.666	4.373	JJ	138,454	163,959	07/24/2025	01/29/2031	12,463,959
172967-MS-7	CITIGROUP INC SENIOR CORP_BND		1.G FE	294,363	330,000	305,781	298,127	0	3,763	0	0	2.572	4.606	JD	660	8,488	04/04/2025	06/03/2031	334,244
172967-NG-2	CITIGROUP INC SENIOR CORP_BND		1.G FE	987,290	1,000,000	988,649	988,313	0	1,023	0	0	3.070	3.640	FA	10,830	0	10/21/2025	02/24/2028	1,015,350
172967-PG-0	CITIGROUP INC SUB CORP_BND		2.B FE	4,987,355	5,000,000	5,200,782	4,988,398	0	1,571	0	0	5.827	5.860	FA	111,684	145,675	03/11/2025	02/13/2035	5,145,675
172967-PU-9	CITIGROUP INC SUB CORP_BND		2.B FE	2,674,802	2,552,000	2,677,324	2,673,297	0	(1,505)	0	0	6.020	5.351	JJ	67,000	0	10/31/2025	01/24/2036	2,628,815
172967-QA-2	CITIGROUP INC SENIOR CORP_BND		1.G FE	8,736,788	8,750,000	8,933,751	8,738,219	0	1,432	0	0	4.952	4.981	MN	64,995	216,650	06/02/2025	05/07/2031	8,966,650
17327C-AU-7	CITIGROUP INC SUB CORP_BND		2.B FE	9,866,610	10,000,000	10,070,022	9,869,481	0	2,871	0	0	5.411	5.548	MS	153,312	270,550	08/18/2025	09/19/2039	10,270,550
17327C-BA-0	CITIGROUP INC SENIOR CORP_BND		1.G FE	11,893,455	11,900,000	12,172,042	11,894,624	0	1,169	0	0	5.333	5.339	MS	165,708	317,314	07/17/2025	03/27/2036	12,217,314
174610-BG-9	CITIZENS FINANCIAL GROUP INC SENIOR CORP		2.A FE	13,097,848	11,900,000	13,083,076	13,062,200	0	(35,648)	0	0	6.645	5.182	AO	144,972	395,378	09/16/2025	04/25/2035	12,295,378
174610-BH-7	CITIZENS FINANCIAL GROUP INC SENIOR CORP		2.A FE	8,770,000	8,770,000	9,205,175	8,770,000	0	0	0	0	5.718	5.717	JJ	220,089	501,468	07/18/2024	07/23/2032	9,020,734
17888H-AB-9	CIVITAS RESOURCES INC SENIOR CORP_BND 14		3.C FE	6,355,585	5,966,000	6,192,947	6,240,136	0	(98,534)	0	0	8.750	6.722	JJ	261,013	473,682	02/26/2025	07/01/2031	6,227,013
17888H-AC-7	CIVITAS RESOURCES INC SENIOR CORP_BND 14		3.C FE	4,954,905	4,572,000	4,787,702	4,843,085	0	(86,629)	0	0	8.625	6.275	MN	65,723	394,336	09/06/2024	11/01/2030	4,769,168
184496-AQ-0	CLEAN HARBORS INC SENIOR CORP_BND 144A		3.B FE	2,678,111	2,630,000	2,705,386	2,666,206	0	(11,904)	0	0	6.375	5.665	FA	69,859	73,472	08/12/2025	02/01/2031	2,713,831
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC SECURED COR		2.C FE	7,019,367	6,500,000	5,631,244	6,923,311	0	(13,529)	0	0	4.973	4.474	MN	53,874	323,246	04/28/2017	05/01/2046	6,661,623
186108-CL-8	CLEVELAND ELECTRIC ILLUMINATIN SENIOR CO		2.A FE	6,887,511	6,262,000	6,224,006	6,551,097	0	(56,706)	0	0	4.550	3.461	MN	36,407	284,922	06/26/2019	11/15/2030	6,404,461
186108-E@-1	CLEVELAND ELECTRIC ILLUMINATIN SENIOR CO		2.B	7,000,000	7,000,000	5,261,105	7,000,000	0	0	0	0	3.230	3.230	JJ	101,117	226,100	07/20/2020	08/01/2040	7,006,909
191216-DC-1	COCA-COLA CO SENIOR CORP_BND		1.E FE	9,938,600	10,000,000	6,007,796	9,946,170	0	1,322	0	0	2.500	2.529	MS	73,611	250,000	09/14/2020	03/15/2051	10,125,000
191216-DL-1	COCA-COLA CO SENIOR CORP_BND		1.E FE	25,076,379	25,400,000	16,962,562	25,110,659	0	6,823	0	0	3.000	3.065	MS	245,533	762,000	03/01/2021	03/05/2051	25,781,000
19416Q-EJ-5	COLGATE-PALMOLIVE CO SENIOR CORP_BND		1.E FE	698,292	700,000	594,018	698,677	0	(6)	0	0	4.000	4.014	FA	10,578	28,000	08/04/2015	08/15/2045	714,000
19565C-AB-6	COLONIAL ENTERPRISES INC SENIOR CORP_BND		2.C FE	26,184,386	26,052,000	26,282,894	26,182,813	0	(1,573)	0	0	5.627	5.559	MN	187,315	340,672	12/08/2025	11/15/2035	19,073,961

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
195869-AD-4	COLONIAL PIPELINE CO SENIOR CORP_BND 144		2.C FE	7,897,040	8,000,000	9,056,077	7,962,935	0	3,285	0	0	8.375	8.494	MN	111,667	670,000	10/24/2000	11/01/2030	8,335,000
195869-AG-7	COLONIAL PIPELINE CO SENIOR CORP_BND 144		2.C FE	12,138,580	11,600,000	13,111,243	11,812,631	0	(29,731)	0	0	7.630	7.258	MN	76,215	885,080	01/28/2003	04/15/2032	11,931,905
195869-AN-2	COLONIAL PIPELINE CO SENIOR CORP_BND 144		2.C FE	28,886,741	29,050,000	22,901,999	28,939,879	0	1,338	0	0	4.200	4.230	AO	257,577	1,220,100	08/25/2021	04/15/2043	29,660,050
195869-AQ-5	COLONIAL PIPELINE CO SENIOR CORP_BND 144		2.C FE	12,423,300	15,000,000	11,561,247	12,488,824	0	56,208	0	0	4.250	5.571	AO	134,583	637,500	10/31/2024	04/15/2048	15,318,750
19828A-AC-1	COLUMBIA PIPELINES HOLDING COM SENIOR CO		2.B FE	14,819,250	15,000,000	15,432,914	14,843,067	0	14,870	0	0	5.681	5.846	JJ	392,936	852,150	06/11/2024	01/15/2034	15,426,075
19828A-AD-9	COLUMBIA PIPELINES HOLDING COM SENIOR CO		2.B FE	11,563,941	11,450,000	11,650,489	11,545,544	0	(14,719)	0	0	5.097	4.925	AO	145,902	647,042	09/05/2024	10/01/2031	11,741,803
19828T-AC-0	COLUMBIA PIPELINES OPERATING C SENIOR CO		2.A FE	5,457,650	5,000,000	5,340,722	5,450,643	0	(6,419)	0	0	6.544	5.878	MN	41,809	327,200	11/26/2024	11/15/2053	5,163,600
19828T-AD-8	COLUMBIA PIPELINES OPERATING C SENIOR CO		2.A FE	772,625	725,000	784,964	772,454	0	(171)	0	0	6.714	6.258	FA	18,389	24,338	03/28/2025	08/15/2063	749,338
19828T-AG-1	COLUMBIA PIPELINES OPERATING C SENIOR CO		2.A FE	26,798,969	26,943,000	27,538,991	26,805,946	0	6,977	0	0	5.439	5.510	FA	553,607	647,231	07/22/2025	02/15/2035	27,675,715
20029P-AH-2	COMCAST CABLE COMMUNICATIONS L SENIOR CO		1.G FE	32,182,539	30,600,000	32,150,358	30,774,392	0	(126,354)	0	0	8.500	8.039	MN	433,500	3,575,993	10/11/2001	05/01/2027	31,900,500
20030N-AC-5	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	2,748,162	2,606,400	2,980,247	2,669,325	0	(12,031)	0	0	7.050	6.623	MS	54,105	236,627	07/08/2004	03/15/2033	2,698,276
20030N-AF-8	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	14,415,130	14,754,000	15,479,159	14,577,384	0	11,801	0	0	5.650	5.814	JD	37,049	833,602	08/15/2011	06/15/2035	15,170,801
20030N-AX-9	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	3,879,850	3,925,000	4,249,444	3,895,896	0	717	0	0	6.400	6.488	MN	32,098	251,200	05/22/2008	05/15/2038	4,050,600
20030N-BH-3	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	9,071,705	8,500,000	8,306,377	8,800,850	0	(36,874)	0	0	4.250	3.675	JJ	166,576	361,250	08/09/2017	01/15/2033	8,680,625
20030N-BM-2	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	1,534,825	1,250,000	1,194,600	1,429,918	0	163,532	0	0	4.200	2.251	FA	19,833	52,500	06/23/2020	08/15/2034	1,276,250
20030N-BQ-3	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	1,934,614	2,200,000	1,869,383	1,942,695	0	7,173	0	0	4.600	5.589	FA	38,231	101,200	11/15/2024	08/15/2045	2,250,600
20030N-BT-7	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	27,898,013	29,060,000	24,766,867	28,037,739	0	49,669	0	0	3.200	3.583	JJ	428,796	849,920	05/16/2025	07/15/2036	29,524,960
20030N-BW-0	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	998,800	1,000,000	985,079	999,868	0	124	0	0	2.350	2.363	JJ	10,836	23,500	07/12/2016	01/15/2027	1,011,750
20030N-CC-3	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	5,854,500	6,000,000	4,491,194	5,875,436	0	3,439	0	0	3.969	4.114	MN	39,690	238,140	04/10/2019	11/01/2047	6,119,070
20030N-CG-4	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	6,307,621	5,571,000	4,073,310	6,222,276	0	(16,890)	0	0	4.049	3.349	MN	37,595	225,570	06/23/2020	11/01/2052	5,683,785
20030N-CJ-8	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	10,530,138	12,135,000	10,563,776	10,582,907	0	51,589	0	0	3.900	5.332	MS	157,755	236,633	06/06/2025	03/01/2038	12,371,633
20030N-CL-3	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	4,513,200	5,000,000	4,660,448	4,527,656	0	14,455	0	0	4.600	5.647	AO	48,556	115,000	06/06/2025	10/15/2038	5,115,000
20030N-CM-1	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	24,580,800	20,000,000	16,676,343	23,924,198	0	(117,201)	0	0	4.700	3.433	AO	198,444	940,000	10/22/2019	10/15/2048	20,470,000
20030N-CU-3	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	15,804,040	16,000,000	15,999,649	15,909,578	0	15,889	0	0	4.250	4.382	AO	143,556	680,000	10/29/2018	10/15/2030	16,340,000
20030N-CY-5	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	7,609,200	10,000,000	7,813,649	7,671,406	0	62,205	0	0	3.250	5.708	MN	54,167	162,500	06/06/2025	11/01/2039	10,162,500
20030N-CZ-2	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	10,714,850	10,000,000	6,695,786	10,627,875	0	(18,196)	0	0	3.450	3.074	FA	143,750	345,000	09/30/2021	02/01/2050	10,172,500
20030N-DH-1	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	8,059,900	10,000,000	8,235,230	8,108,720	0	48,820	0	0	3.750	5.708	AO	93,750	187,500	06/06/2025	04/01/2040	10,187,500
20030N-DL-2	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	12,999,625	12,500,000	7,252,085	12,939,509	0	(12,817)	0	0	2.800	2.605	JJ	161,389	350,000	12/29/2020	01/15/2051	12,675,000
20030N-DQ-1	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	17,004,535	17,350,000	8,741,161	17,029,708	0	4,668	0	0	2.650	2.730	FA	173,693	459,776	08/17/2020	08/15/2062	17,579,888
20030N-DS-7	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	68,787,000	68,787,000	40,267,467	68,787,000	0	0	0	0	2.887	2.887	MN	330,980	2,283,422	08/19/2021	11/01/2051	69,779,940
20030N-DU-2	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	37,982,560	37,982,560	21,359,849	37,982,560	0	0	0	0	2.937	2.937	MN	185,925	1,064,180	08/19/2021	11/01/2056	38,540,334
20030N-DW-8	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	30,360,000	30,360,000	16,434,767	30,360,000	0	0	0	0	2.987	2.987	MN	151,142	1,190,126	08/19/2021	11/01/2063	30,813,427
20030N-EP-2	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	16,194,336	15,971,000	16,354,380	16,189,470	0	(4,866)	0	0	5.300	5.109	MN	108,159	439,691	09/12/2025	05/15/2035	16,394,232
20030N-EQ-0	COMCAST CORPORATION SENIOR CORP_BND		1.G FE	10,732,288	10,600,000	10,486,281	10,732,147	0	(141)	0	0	6.050	5.959	MN	81,944	333,120	06/18/2025	05/15/2055	10,920,650
200339-AJ-8	COMERICA BANK SUB CORP_BND		2.B FE	6,282,020	6,000,000	6,133,097	6,016,037	0	(22,281)	0	0	7.875	7.476	MS	139,125	472,500	08/22/1997	09/15/2026	6,236,250
201723-AS-2	COMMERCIAL METALS COMPANY SENIOR CORP_BN		3.A FE	1,228,000	1,228,000	1,255,913	1,228,000	0	0	0	0	5.750	5.750	MN	6,865	0	11/12/2025	11/15/2033	1,263,305
201723-AV-5	COMMERCIAL METALS COMPANY SENIOR CORP_BN		3.A FE	1,264,000	1,264,000	1,295,944	1,264,000	0	0	0	0	6.000	6.000	JD	7,373	0	11/12/2025	12/15/2035	1,301,920
20268J-AC-7	COMMONSPIRIT HEALTH SECURED CORP_BND		1.G FE	1,400,000	1,400,000	1,099,026	1,400,000	0	0	0	0	4.187	4.187	AO	14,655	58,618	08/07/2019	10/01/2049	1,429,309
20268J-AG-8	COMMONSPIRIT HEALTH SENIOR CORP_BND		1.G FE	3,682,600	5,000,000	3,740,315	3,704,132	0	21,533	0	0	3.910	5.918	AO	48,875	195,500	01/24/2025	10/01/2050	5,097,750
20268J-AM-5	COMMONSPIRIT HEALTH SECURED CORP_BND		1.G FE	4,285,440	4,000,000	4,304,371	4,281,830	0	(3,610)	0	0	6.461	5.929	MN	43,073	258,440	01/24/2025	11/01/2052	4,129,220
20268J-AY-9	COMMONSPIRIT HEALTH SENIOR CORP_BND		1.G FE	2,080,000	2,080,000	2,072,515	2,080,000	0	0	0	0	4.352	4.349	MS	17,099	0	10/17/2025	09/01/2030	2,125,261
20268J-BC-6	COMMONSPIRIT HEALTH SRUNSEC CORP_BND		1.G FE	825,000	825,000	799,355	825,000	0	0	0	0	5.662	5.662	MS	8,823	0	10/17/2025	09/01/2055	848,356
20268J-BD-4	COMMONSPIRIT HEALTH SRUNSEC CORP_BND		1.G FE	3,450,202	3,480,000	3,441,054	3,450,350	0	149	0	0	4.975	5.088	MS	32,702	0	12/08/2025	09/01/2035	3,566,565
202795-JA-9	COMMONWEALTH EDISON COMPANY SECURED CORP		1.F FE	5,477,267	5,750,000	4,644,081	5,549,604	0	7,749	0	0	3.800	4.089	AO	54,625	218,500	05/29/2015	10/01/2042	5,859,250
202795-JL-5	COMMONWEALTH EDISON COMPANY SECURED CORP		1.F FE	27,327,855	25,020,000	19,103,737	26,970,274	0	(65,210)	0	0	3.750	3.235	FA	354,450	938,250	12/29/2020	08/15/2047	25,489,125

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
202795-JM-3	COMMONWEALTH EDISON COMPANY SECURED CORP		1.F FE	6,296,182	5,530,000	4,393,182	6,203,614	0	(21,451)	0	0	4.000	3.215	MS	73,733	221,200	05/14/2021	03/01/2048	5,640,600
202795-JS-0	COMMONWEALTH EDISON COMPANY SECURED CORP		1.F FE	49,931,000	50,000,000	32,721,498	49,940,254	0	(1,633)	0	0	3.000	3.007	MS	500,000	1,500,000	02/18/2020	03/01/2050	50,750,000
202795-JT-8	COMMONWEALTH EDISON COMPANY SECURED CORP		1.F FE	6,651,852	6,800,000	4,516,619	6,666,793	0	3,114	0	0	3.125	3.238	MS	62,569	212,500	03/18/2021	03/15/2051	6,906,250
202795-JU-5	COMMONWEALTH EDISON COMPANY SECURED CORP		1.F FE	12,612,351	12,615,000	7,756,434	12,612,739	0	(200)	0	0	2.750	2.751	MS	115,638	346,912	08/05/2021	09/01/2051	12,788,456
202795-JW-1	COMMONWEALTH EDISON COMPANY SECURED CORP		1.F FE	1,997,440	2,000,000	1,853,515	1,998,319	0	242	0	0	3.150	3.165	MS	18,550	63,000	03/08/2022	03/15/2032	2,031,500
205887-AF-9	CONAGRA BRANDS INC SENIOR CORP_BND		2.C FE	1,914,549	1,689,000	1,725,520	1,702,664	0	(17,472)	0	0	7.125	5.999	AO	30,085	120,342	09/13/2005	10/01/2026	1,749,171
205887-AR-3	CONAGRA BRANDS INC SENIOR CORP_BND		2.C FE	7,831,357	6,790,000	7,238,236	7,026,803	0	(78,541)	0	0	7.000	5.608	AO	118,825	475,300	02/16/2016	10/01/2028	7,027,650
205887-CC-4	CONAGRA BRANDS INC SENIOR CORP_BND		2.C FE	27,317,005	27,250,000	27,567,673	27,272,249	0	(7,374)	0	0	4.850	4.818	MN	220,271	1,321,626	10/29/2018	11/01/2028	27,910,813
207597-EH-4	CONNECTICUT LIGHT AND POWER CO SECURED C		1.F FE	7,369,575	7,500,000	6,217,254	7,388,867	0	(8,279)	0	0	4.150	4.263	JD	25,938	311,250	03/27/2020	06/01/2045	7,655,625
20825C-AF-1	CONOCOPHILLIPS SENIOR CORP_BND		1.F FE	1,770,680	1,510,000	1,638,905	1,652,698	0	(17,912)	0	0	5.900	4.280	AO	18,808	89,090	06/27/2018	10/15/2032	1,554,545
20825C-BE-3	CONOCOPHILLIPS SENIOR CORP_BND		1.F FE	10,294,054	10,100,000	8,848,286	10,243,356	0	(5,649)	0	0	4.850	4.707	FA	185,054	441,350	03/09/2023	08/15/2048	10,344,925
20825U-AC-8	CONOCO FUNDING CO SENIOR CORP_BND		1.F FE	13,422,376	12,005,000	13,669,712	12,618,284	0	(206,044)	0	0	7.250	6.181	AO	183,743	979,112	05/20/2019	10/15/2031	12,440,181
20825V-AB-8	BURLINGTON RESOURCES LLC SENIOR CORP_BND		1.F FE	3,149,775	2,490,000	2,683,721	2,923,180	0	(31,705)	0	0	5.950	3.953	AO	31,277	148,156	10/16/2017	10/15/2036	2,564,078
20826F-AC-0	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	7,163,169	6,100,000	5,160,088	6,967,311	0	(34,002)	0	0	4.300	3.265	MN	33,516	262,300	09/23/2019	11/15/2044	6,231,150
20826F-AR-7	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	14,306,900	10,000,000	10,352,989	13,595,132	0	(125,909)	0	0	5.950	3.426	MS	175,194	595,000	11/04/2019	03/15/2046	10,297,500
20826F-BE-5	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	9,000,300	10,000,000	9,322,126	9,007,742	0	7,442	0	0	5.300	6.046	MN	67,722	265,000	07/15/2025	05/15/2053	10,265,000
20826F-BG-0	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	10,020,300	10,000,000	9,641,752	10,020,300	0	(283)	0	0	5.550	5.535	MS	163,417	555,000	11/01/2024	03/15/2054	10,277,500
20826F-BM-7	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	29,773,297	30,350,000	29,084,435	29,778,960	0	5,445	0	0	5.500	5.631	JJ	769,710	482,319	09/18/2025	01/15/2055	31,184,625
20826F-BX-3	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	2,168,298	2,000,000	2,201,666	2,157,067	0	214,100	0	0	6.800	5.297	MS	40,044	272,000	06/18/2025	03/15/2032	2,068,000
20826F-BY-1	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	10,337,606	10,000,000	10,605,754	10,321,069	0	(30,232)	0	0	5.700	5.202	AO	142,500	570,000	06/18/2025	04/01/2034	10,285,000
20826F-CA-2	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	17,198,144	18,500,000	17,411,732	17,217,856	0	(1,347,493)	0	0	5.200	5.800	JD	80,167	1,898,000	06/18/2025	06/01/2045	18,981,000
209111-EF-6	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	1,003,130	1,000,000	1,047,713	1,001,540	0	(264)	0	0	5.700	5.676	FA	23,750	57,000	08/11/2009	02/01/2034	1,028,500
209111-ES-8	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	15,424,835	15,000,000	16,680,055	15,477,186	0	(1,808)	0	0	6.300	5.903	FA	357,000	630,000	12/08/2025	08/15/2037	15,472,500
209111-FB-4	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	3,985,760	4,000,000	3,421,935	3,990,206	0	(59)	0	0	4.200	4.221	MS	49,467	168,000	03/08/2012	03/15/2042	4,084,000
209111-FD-0	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	2,376,705	2,300,000	2,005,177	2,361,724	0	(2,365)	0	0	4.450	4.233	MS	30,136	102,350	07/09/2018	03/15/2044	2,351,175
209111-FF-5	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	12,468,125	12,500,000	10,548,078	12,472,259	0	(295)	0	0	4.625	4.639	JD	48,177	578,126	11/19/2014	12/01/2054	12,789,063
209111-FG-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	6,985,440	8,000,000	6,890,347	7,013,400	0	26,862	0	0	4.500	5.529	JD	30,000	360,000	12/16/2024	12/01/2045	8,180,000
209111-FH-1	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	11,971,700	12,000,000	9,416,337	11,977,287	0	502	0	0	3.850	3.863	JD	20,533	482,694	06/01/2017	06/15/2046	12,231,000
209111-FL-2	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	14,199,232	15,000,000	11,639,659	14,318,058	0	19,260	0	0	3.875	4.199	JD	25,833	581,250	02/05/2019	06/15/2047	15,290,625
209111-FN-8	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	9,821,798	9,900,000	7,378,724	9,828,792	0	185	0	0	4.000	4.039	MN	50,600	776,000	06/19/2019	11/15/2057	10,098,000
209111-FP-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	2,239,619	2,240,000	2,232,704	2,239,900	0	40	0	0	3.800	3.802	MN	10,876	85,120	05/07/2018	05/15/2028	2,282,560
209111-FT-5	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	21,340,400	20,000,000	17,322,243	21,158,001	0	(30,741)	0	0	4.650	4.247	JD	77,500	930,000	03/15/2019	12/01/2048	20,465,000
209111-FV-0	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	57,001,702	51,930,000	41,297,725	56,291,667	0	(136,087)	0	0	4.125	3.583	MN	273,714	2,342,794	08/01/2019	05/15/2049	53,001,056
209111-FW-8	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	31,827,004	32,000,000	22,354,320	31,832,950	0	283	0	0	3.700	3.723	MN	151,289	1,184,000	03/18/2020	11/15/2059	32,592,000
209111-FY-4	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	1,983,944	1,925,000	1,500,398	1,976,918	0	(1,185)	0	0	3.950	3.777	AO	19,009	76,038	03/27/2020	04/01/2050	1,963,019
209111-GA-5	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	3,790,576	3,800,000	3,474,569	3,794,596	0	917	0	0	2.400	2.428	JD	4,053	91,200	06/03/2021	06/15/2031	3,845,600
209111-GB-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	6,523,735	6,550,000	4,499,911	6,525,234	0	(269)	0	0	3.600	3.619	JD	10,480	235,800	06/03/2021	06/15/2061	6,667,900
209111-GN-7	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	21,885,706	21,960,000	21,323,238	21,885,133	0	(522)	0	0	5.500	5.523	MS	355,630	235,400	12/18/2025	03/15/2055	22,563,900
209111-GP-2	CONSOLIDATED EDISON COMPANY OF SENIOR CO		1.G FE	8,776,328	8,800,000	8,797,827	8,776,346	0	18	0	0	5.750	5.769	MN	59,033	0	11/17/2025	11/15/2055	9,053,000
21036P-AT-5	CONSTELLATION BRANDS INC SENIOR CORP_BND		2.B FE	3,170,369	3,000,000	2,510,492	3,145,606	0	(5,144)	0	0	4.500	4.129	MN	19,500	135,000	07/07/2020	05/09/2047	3,067,500
21036P-AZ-1	CONSTELLATION BRANDS INC SENIOR CORP_BND		2.B FE	7,988,089	7,868,000	6,180,472	7,968,896	0	51,462	0	0	4.100	4.001	FA	121,867	322,588	04/14/2021	02/15/2048	8,029,294
21036P-BD-9	CONSTELLATION BRANDS INC SENIOR CORP_BND		2.B FE	2,336,125	1,850,000	1,710,380	2,271,510	0	(11,946)	0	0	5.250	3.738	MN	12,410	97,126	01/15/2020	11/15/2048	1,898,563
21036P-BH-0	CONSTELLATION BRANDS INC SENIOR CORP_BND		2.B FE	5,009,430	5,000,000	4,435,476	5,005,303	0	(968)	0	0	2.250	2.228	FA	46,875	112,500	07/22/2021	08/01/2031	5,056,250
210371-AF-7	EXELON CORPORATION SENIOR CORP_BND		2.B FE	6,959,304	5,985,000	6,899,633	6,366,015	0	(49,006)	0	0	7.600	6.348	AO	113,715	454,860	10/05/2004	04/01/2032	6,212,430
210385-AE-0	CONSTELLATION ENERGY GENERATIO SENIOR CO		2.A FE	11,055,710	10,000,000	10,908,748	11,040,022	0	(15,445)	0	0	6.500	5.740	AO	162,500	650,000	12/12/2024	10/01/2053	10,325,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
210518-CX-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN		1.E FE	13,847,191	14,167,000	11,052,371	13,874,951	0	5,462	0	0	4.350	4.462	FA	207,133	638,819	05/20/2015	08/31/2064	14,475,132
210518-CZ-7	CONSUMERS ENERGY COMPANY SECURED CORP_BN		1.E FE	12,402,750	12,500,000	9,035,071	12,423,759	0	1,942	0	0	3.250	3.291	FA	153,472	406,250	08/01/2016	08/15/2046	12,703,125
210518-DB-9	CONSUMERS ENERGY COMPANY SECURED CORP_BN		1.E FE	28,455,536	25,270,000	20,386,586	27,971,866	0	(83,472)	0	0	4.050	3.356	MN	130,772	1,023,436	08/01/2019	05/15/2048	25,781,718
210518-DH-6	CONSUMERS ENERGY COMPANY SECURED CORP_BN		1.F FE	15,861,403	15,700,000	11,322,671	15,844,773	0	(4,417)	0	0	3.500	3.442	FA	228,958	607,775	06/25/2021	08/01/2051	15,974,750
210518-DN-3	CONSUMERS ENERGY COMPANY SECURED CORP_BN		1.F FE	3,297,228	3,300,000	2,037,885	3,297,501	0	2	0	0	2.650	2.654	FA	33,037	87,450	08/02/2021	08/15/2052	3,343,725
210518-G@-9	CONSUMERS ENERGY COMPANY SECURED CORP_BN		1.E	20,000,000	20,000,000	14,739,822	20,000,000	0	0	0	0	4.280	4.280	AO	214,000	856,000	10/01/2018	10/01/2057	20,428,000
21871N-AC-5	CORECIVIC INC SENIOR CORP_BND		3.B FE	2,677,629	2,520,000	2,651,583	2,638,725	0	(38,904)	0	0	8.250	5.882	AO	43,890	194,906	08/12/2025	04/15/2029	2,623,950
219350-AR-6	CORNING INC SENIOR CORP_BND		2.A FE	8,108,099	7,410,000	7,561,098	7,292,934	0	(67,511)	0	0	7.250	6.172	FA	202,952	537,226	01/26/2017	08/15/2036	7,678,613
219350-AW-5	CORNING INC SENIOR CORP_BND		2.A FE	11,670,584	11,200,000	10,298,893	11,526,708	0	(15,876)	0	0	4.750	4.491	MS	156,644	686,375	10/24/2012	03/15/2042	11,466,000
219350-AX-3	CORNING INC SENIOR CORP_BND		2.A FE	1,040,500	970,000	944,100	1,011,041	0	(2,882)	0	0	4.700	4.222	MS	13,424	45,590	07/30/2012	03/15/2037	992,795
219350-BK-0	CORNING INC SENIOR CORP_BND		2.A FE	4,993,250	5,000,000	4,854,719	4,993,551	0	(2,239)	0	0	5.350	5.360	MN	34,181	401,250	06/26/2020	11/15/2048	5,133,750
219350-BL-8	CORNING INC SENIOR CORP_BND		2.A FE	11,982,360	12,000,000	11,638,945	11,983,435	0	(7,049)	0	0	5.850	5.859	MN	89,700	702,000	07/25/2019	11/15/2068	12,351,000
219350-BQ-7	CORNING INC SENIOR CORP_BND		2.A FE	4,986,000	5,000,000	4,571,275	4,986,186	0	(239)	0	0	5.450	5.466	MN	34,819	272,500	11/14/2019	11/15/2079	5,136,250
22100*-AA-1	CORVIAS CAMPUS LIVING - USG LL SECURED C		6. *	26,419,055	61,610,287	24,385,352	24,385,352	(2,033,703)	169,435	36,068,002	0	5.300	0.000	JJ	0	3,038,968	10/01/2025	07/01/2050	2,186,250
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP SENIOR CORP_		1.D FE	12,632,374	12,080,000	8,495,378	12,559,675	0	(14,371)	0	0	3.304	3.064	MN	66,521	399,124	10/15/2020	11/01/2049	12,279,562
224044-AN-7	COX COMMUNICATIONS INC SENIOR CORP_BND		2.B FE	7,654,780	7,000,000	7,379,995	7,122,328	0	(43,258)	0	0	6.800	6.059	FA	198,333	476,000	04/01/2004	08/01/2028	7,238,000
224044-BR-7	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	7,818,830	7,675,000	7,802,566	7,811,531	0	(7,299)	0	0	6.450	6.223	JD	41,253	495,038	01/21/2025	12/01/2036	7,922,519
224044-BT-3	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	14,862,899	14,900,000	15,485,899	14,875,502	0	(1,454)	0	0	6.950	6.970	JD	86,296	1,035,550	05/29/2008	06/01/2038	15,417,775
224044-BV-8	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	10,578,787	9,600,000	11,175,913	10,287,621	0	(90,974)	0	0	8.375	7.509	MS	268,000	804,000	10/14/2009	03/01/2039	10,002,000
224044-BY-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	1,650,620	2,000,000	1,590,753	1,662,969	0	10,847	0	0	4.700	6.336	JD	4,178	94,000	11/13/2024	12/15/2042	2,047,000
224044-CF-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	4,525,611	5,000,000	4,658,664	4,550,928	0	25,316	0	0	4.800	6.102	FA	100,000	120,000	06/10/2025	02/01/2035	5,120,000
224044-CG-0	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	2,994,930	3,000,000	2,984,106	2,999,588	0	549	0	0	3.350	3.370	MS	29,592	100,500	09/08/2016	09/15/2026	3,050,250
224044-CJ-4	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	2,985,660	3,000,000	2,964,832	2,997,327	0	1,547	0	0	3.500	3.557	FA	39,667	105,000	07/24/2017	08/15/2027	3,052,500
224044-CK-1	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	1,355,701	1,245,000	934,257	1,339,720	0	(2,889)	0	0	4.600	4.060	FA	21,635	57,270	08/20/2019	08/15/2047	1,273,635
224044-CM-7	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	2,690,490	4,000,000	2,230,881	2,711,860	0	18,016	0	0	2.950	5.189	AO	29,500	118,000	03/07/2025	10/01/2050	4,059,000
224044-CN-5	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	11,139,470	13,000,000	11,571,109	11,349,692	0	210,222	0	0	2.600	5.312	JD	15,022	338,000	03/10/2025	06/15/2031	13,169,000
224044-CP-0	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	20,881,350	21,000,000	12,909,991	20,892,511	0	2,498	0	0	3.600	3.631	JD	33,600	756,000	05/18/2021	06/15/2051	21,378,000
224044-CS-4	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	8,678,147	8,412,000	8,477,982	8,644,940	0	(43,419)	0	0	5.700	5.234	JD	21,310	809,742	09/05/2024	06/15/2033	8,651,742
224044-CT-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	18,869,300	20,000,000	17,082,293	18,886,993	0	14,869	0	0	5.800	6.222	JD	51,556	1,183,664	11/26/2024	12/15/2053	20,580,000
224044-CU-9	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	10,732,406	11,010,000	10,828,338	10,749,649	0	17,243	0	0	5.450	5.801	MS	200,015	300,023	05/02/2025	09/01/2034	11,310,023
224044-CV-7	COX COMMUNICATIONS INC SENIOR CORP_BND 1		2.B FE	9,758,563	10,238,000	8,971,816	9,766,574	0	11,547	0	0	5.950	6.299	MS	203,054	1,101,296	11/20/2024	09/01/2054	10,542,581
224040-AG-3	COX COMMUNICATIONS INC SENIOR CORP_BND		2.B FE	2,099,012	2,015,800	2,097,048	2,028,741	0	(7,222)	0	0	6.950	6.608	JJ	64,601	153,616	03/27/2003	01/15/2028	2,085,849
224050-AE-4	COX ENTERPRISES INC SENIOR CORP_BND 144A		2.B FE	10,677,099	10,625,000	11,014,272	10,631,218	0	(4,678)	0	0	7.375	7.334	JJ	361,324	783,594	02/04/2004	07/15/2027	11,016,797
22406#-AA-8	COYOTE CREEK MINING COMPANY LL SECURED C		2.B	52,636,086	52,863,491	50,389,889	52,701,372	0	3,288	0	0	4.390	4.480	MON	19,339	2,159,544	12/28/2016	12/28/2040	185,048
224399-AP-0	REDCO CORP SRSEC CORP_BND		3.A FE	4,538,114	4,403,000	4,734,586	4,489,649	0	119,769	0	0	6.550	6.294	MN	36,851	288,396	09/26/2013	11/15/2036	4,547,198
22541L-AE-3	CREDIT SUISSE USA LLC SENIOR CORP_BND		1.E FE	10,131,536	8,835,000	10,090,423	9,346,483	0	(62,309)	0	0	7.125	6.040	JJ	290,267	629,494	12/17/2003	07/15/2032	9,149,747
228180-AB-1	CROWN AMERICAS LLC SENIOR CORP_BND		3.B FE	1,176,720	1,190,000	1,215,035	1,178,741	0	2,022	0	0	5.250	5.503	AO	15,619	62,476	02/26/2025	04/01/2030	1,221,238
231021-AJ-5	CUMMINS INC SENIOR CORP_BND		1.F FE	4,833,000	5,000,000	5,324,309	4,972,408	0	10,160	0	0	7.125	7.406	MS	118,750	356,250	03/24/1999	03/01/2028	5,178,125
231021-AK-2	CUMMINS INC SENIOR CORP_BND		1.F FE	9,433,930	13,528,000	12,641,265	9,445,994	0	(4,395)	0	0	5.650	8.103	MS	254,777	764,332	10/05/2004	03/01/2098	13,910,166
231021-BA-3	CUMMINS INC SENIOR CORP_BND		1.F FE	27,908,414	27,934,000	28,986,611	27,909,822	0	1,407	0	0	5.300	5.312	MN	213,850	740,251	06/04/2025	05/09/2035	28,674,251
23157#-AL-3	CURTISS-WRIGHT CORPORATION SENIOR CORP_B		2.A PL	24,750,000	24,750,000	21,982,002	24,750,000	0	0	0	0	3.200	3.200	FA	303,600	792,000	08/13/2020	08/13/2032	25,146,000
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWE SECURED C		3.C FE	6,184,579	5,705,000	6,082,448	6,034,991	0	(115,966)	0	0	8.875	6.355	MS	168,773	492,030	04/11/2025	09/01/2031	5,958,159
23311R-AA-4	DCP MIDSTREAM OPERATING LP SENIOR CORP_B		2.B FE	4,245,040	4,000,000	4,359,600	4,239,241	0	(5,799)	0	0	6.750	6.030	MS	79,500	135,000	07/22/2025	09/15/2037	4,135,000
23311V-AF-4	DCP MIDSTREAM OPERATING LP SENIOR CORP_B		2.B FE	19,586,280	20,300,000	19,641,343	19,610,880	0	21,722	0	0	5.600	5.906	AO	284,200	1,136,800	11/26/2024	04/01/2044	20,868,400
233254-AA-9	DG-CS MASTER BORROWER LLC SECURED CORP_B		2.C PL	33,664,277	33,664,277	30,057,479	33,664,277	0	0	0	0	3.510	3.510	MS	298,686	1,221,304	11/02/2020	09/30/2040	679,698

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
23338V-AG-1	DTE ELECTRIC COMPANY SECURED CORP_BND		1.E FE	7,053,249	6,900,000	5,296,970	7,029,610	0	(4,289)	0	0	3.750	3.622	FA	97,750	258,750	06/17/2019	08/15/2047	7,029,375
23338V-AL-0	DTE ELECTRIC COMPANY SECURED CORP_BND		1.F FE	4,440,280	4,000,000	2,637,568	4,383,538	0	(11,956)	0	0	2.950	2.416	MS	39,333	118,000	12/29/2020	03/01/2050	4,059,000
23338V-AP-1	DTE ELECTRIC COMPANY SECURED CORP_BND		1.E FE	18,268,523	18,330,000	12,599,369	18,274,512	0	930	0	0	3.250	3.267	AO	148,931	595,726	04/05/2021	04/01/2051	18,627,863
23338V-AZ-9	DTE ELECTRIC COMPANY SECURED CORP_BND		1.E FE	7,044,536	6,810,000	6,993,985	7,044,217	0	(319)	0	0	5.850	5.608	MN	50,905	0	11/17/2025	05/15/2055	7,009,193
23345M-AB-3	DT MIDSTREAM INC SENIOR CORP_BND 144A		2.C FE	6,473,438	6,744,000	6,604,749	6,491,092	0	17,654	0	0	4.375	5.172	JD	13,113	175,197	09/29/2025	06/15/2031	6,891,525
23345M-AC-1	DT MIDSTREAM INC SECURED CORP_BND 144A		2.C FE	7,527,975	7,500,000	7,245,999	7,518,823	0	(2,925)	0	0	4.300	4.253	AO	68,083	322,500	03/31/2022	04/15/2032	7,661,250
23357*-AN-1	DTE GAS CO SECURED CORP_BND		1.F	3,000,000	3,000,000	2,161,467	3,000,000	0	0	0	0	3.720	3.720	AO	27,900	111,600	10/03/2019	10/01/2049	3,055,800
23357*-AS-0	DTE GAS CO SECURED CORP_BND		1.F	2,480,000	2,480,000	1,472,920	2,480,000	0	0	0	0	2.850	2.850	JD	5,890	70,680	11/16/2021	12/01/2051	2,515,340
23357*-AU-5	DTE GAS CO SECURED CORP_BND		1.F	14,770,000	14,770,000	13,010,587	14,770,000	0	0	0	0	5.050	5.050	MS	190,615	745,886	09/29/2022	10/01/2052	14,774,144
23357*-AV-3	DTE GAS CO CORP_BND		1.F	17,000,000	17,000,000	18,390,600	17,000,000	0	0	0	0	5.570	5.113	AO	226,204	946,900	09/12/2023	10/01/2030	17,462,929
23357*-AW-1	DTE GAS CO SECURED CORP_BND		1.F	28,000,000	28,000,000	29,088,954	28,000,000	0	0	0	0	5.730	5.730	AO	401,100	1,604,400	10/05/2023	10/01/2035	28,802,200
23357*-AY-7	DTE GAS CO CORP_BND		1.F	25,000,000	25,000,000	24,312,500	25,000,000	0	0	0	0	5.430	5.429	MN	226,250	1,391,438	09/25/2024	11/01/2054	25,678,750
23357*-BA-8	DTE GAS CO CORP_BND		1.E IF	12,000,000	12,000,000	12,016,008	12,000,000	0	0	0	0	5.360	5.360	AO	175,093	0	09/23/2025	10/01/2037	12,321,600
23357*-BB-6	DTE GAS CO CORP_BND		1.E IF	24,000,000	24,000,000	23,830,762	24,000,000	0	0	0	0	5.960	5.960	AO	389,387	0	09/23/2025	10/01/2055	24,715,200
233851-DW-1	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		1.F FE	1,392,915	1,500,000	1,442,029	1,405,994	0	13,079	0	0	3.100	5.014	FA	17,567	23,250	06/10/2025	08/15/2029	1,523,250
233853-AG-5	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO		1.G FE	4,750,650	5,000,000	4,755,945	4,758,388	0	7,738	0	0	2.375	4.132	JD	5,608	59,375	11/25/2025	12/14/2028	5,059,375
233853-AU-4	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO		1.G FE	26,268,314	26,400,000	27,134,629	26,278,228	0	9,914	0	0	5.500	5.574	MS	407,367	726,000	06/18/2025	09/20/2033	27,126,000
233853-BA-7	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO		1.G FE	26,417,112	26,600,000	27,152,305	26,426,150	0	8,595	0	0	5.375	5.472	JD	23,829	892,250	07/11/2025	06/25/2034	27,314,875
233853-BE-9	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO		1.G FE	4,502,340	4,500,000	4,637,335	4,502,340	0	0	0	0	5.375	5.365	JJ	112,875	120,938	06/10/2025	01/13/2032	4,620,938
233853-BF-6	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO		1.G FE	1,785,811	1,790,000	1,851,327	1,786,118	0	307	0	0	5.625	5.656	JJ	46,988	50,344	06/03/2025	01/13/2035	1,840,344
233853-BH-2	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO		1.G FE	10,864,877	10,880,000	10,954,871	10,865,404	0	527	0	0	4.650	4.682	AO	111,021	84,320	08/05/2025	10/12/2030	5,566,480
233853-BJ-8	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO		1.G FE	7,277,452	7,280,000	7,351,897	7,277,452	0	0	0	0	5.000	5.007	AO	79,878	60,667	08/05/2025	10/12/2032	7,462,000
23386#-AJ-1	DAIRY FARMERS OF AMERICA INC CORP_BND		2.B	30,000,000	30,000,000	29,733,000	30,000,000	0	0	0	0	3.960	3.960	JD	46,200	1,195,500	12/17/2012	12/17/2027	30,594,000
23386#-AP-7	DAIRY FARMERS OF AMERICA INC CORP_BND		2.B	20,000,000	20,000,000	17,694,000	20,000,000	0	0	0	0	3.940	3.940	JJ	387,433	793,000	01/04/2017	01/06/2037	20,004,378
235851-AV-4	DANAHER CORPORATION SENIOR CORP_BND		1.F FE	12,735,000	12,800,000	7,814,575	12,742,907	0	11,343	0	0	2.600	2.624	AO	83,200	332,800	12/09/2020	10/01/2050	12,966,400
235851-AW-2	DANAHER CORPORATION SENIOR CORP_BND		1.F FE	4,969,800	5,000,000	3,149,354	4,972,558	0	702	0	0	2.800	2.830	JD	8,167	140,000	12/01/2021	12/10/2051	5,070,000
23864@-AA-3	DAVIDSON KEMPNER HOLDINGS LLC SENIOR COR		1.G PL	13,160,000	13,160,000	13,276,452	13,160,000	0	0	0	0	5.820	5.823	JJ	353,171	765,912	08/30/2022	08/30/2027	13,255,739
23864@-AB-1	DAVIDSON KEMPNER HOLDINGS LLC SENIOR COR		1.G PL	20,000,000	20,000,000	20,276,148	20,000,000	0	0	0	0	5.890	5.892	JJ	543,189	1,178,000	08/30/2022	08/30/2029	20,147,250
23864@-AE-5	DAVIDSON KEMPNER HOLDINGS LLC SENIOR COR		1.G PL	4,000,000	4,000,000	4,066,831	4,000,000	0	0	0	0	6.060	6.059	JJ	111,773	171,027	11/01/2024	11/01/2031	4,071,373
23864@-AF-2	DAVIDSON KEMPNER HOLDINGS LLC SENIOR COR		1.G PL	22,000,000	22,000,000	22,283,186	22,000,000	0	0	0	0	6.270	6.272	JJ	636,057	973,243	11/01/2024	11/01/2034	22,406,157
23864@-AG-0	DAVIDSON KEMPNER HOLDINGS LLC SENIOR COR		1.G PL	5,000,000	5,000,000	5,019,525	5,000,000	0	0	0	0	6.370	6.369	JJ	146,864	224,719	11/01/2024	11/01/2036	5,093,781
23918K-AY-4	DAVITA INC SENIOR CORP_BND 144A		3.C FE	674,000	674,000	699,304	674,000	0	0	0	0	6.750	6.750	JJ	27,550	0	05/20/2025	07/15/2033	696,748
244199-AW-5	DEERE & CO SENIOR CORP_BND		1.F FE	1,826,760	2,000,000	2,134,913	1,963,625	0	11,236	0	0	6.550	7.293	AO	32,750	131,000	03/26/2002	10/01/2028	2,065,500
244199-BA-2	DEERE & CO SENIOR CORP_BND		1.F FE	4,672,560	4,800,000	5,450,929	4,754,869	0	5,882	0	0	7.125	7.347	MS	112,100	342,000	03/26/2002	03/03/2031	4,971,000
244199-BD-6	DEERE & CO SENIOR CORP_BND		1.F FE	5,430,500	5,000,000	5,248,049	5,121,071	0	(28,746)	0	0	5.375	4.670	AO	55,990	268,750	06/15/2011	10/16/2029	5,134,375
244199-BG-9	DEERE & CO SENIOR CORP_BND		1.E FE	6,739,787	6,174,000	4,147,154	6,661,214	0	(14,437)	0	0	2.875	2.427	MS	56,209	231,754	11/12/2020	09/07/2049	6,262,751
244199-BK-0	DEERE & CO SENIOR CORP_BND		1.E FE	14,015,141	12,450,000	9,749,944	13,823,566	0	(45,437)	0	0	3.750	3.074	AO	98,563	503,438	08/24/2021	04/15/2050	12,683,438
24422E-TH-2	JOHN DEERE CAPITAL CORP SENIOR CORP_BND		1.F FE	5,117,350	5,000,000	4,973,359	5,005,821	0	(13,031)	0	0	2.650	2.382	JD	7,729	132,500	07/18/2016	06/10/2026	5,066,250
24422E-VS-5	JOHN DEERE CAPITAL CORP SENIOR CORP_BND		1.E FE	5,123,050	5,000,000	4,464,043	5,070,561	0	(12,253)	0	0	2.000	1.728	JD	3,889	100,000	07/27/2021	06/17/2031	5,050,000
24582@-AA-2	DELAWARE BASIN RESIDUE LLC SECURED CORP_		2.B PL	46,650,083	46,650,083	43,417,232	46,650,083	0	0	0	0	3.000	3.000	MJSD	3,888	1,796,315	03/31/2023	09/30/2036	46,999,958
24703D-BH-3	DELL INTERNATIONAL LLC SENIOR CORP_BND		2.B FE	3,998,579	4,000,000	2,724,397	3,998,784	0	25	0	0	3.450	3.452	JD	6,133	151,800	10/02/2023	12/15/2051	4,069,000
24703D-BU-4	DELL INTERNATIONAL LLC SENIOR CORP_BND		2.B FE	4,981,650	5,000,000	4,934,645	4,981,763	0	113	0	0	5.100	5.147	FA	60,208	0	09/22/2025	02/15/2036	5,127,500
24703T-AP-1	DELL INTERNATIONAL LLC SENIOR CORP_BND		2.B FE	9,968,100	10,000,000	10,299,999	9,969,946	0	1,846	0	0	5.500	5.542	AO	137,500	275,000	03/26/2025	04/01/2035	10,275,000
247109-BT-7	DELMARVA POWER & LIGHT COMPANY SECURED C		1.F FE	26,564,495	26,500,000	22,408,577	26,551,446	0	(3,366)	0	0	4.150	4.135	MN	140,524	1,099,750	12/05/2016	05/15/2045	27,049,875
247109-E#-4	DELMARVA POWER & LIGHT COMPANY SECURED C		1.F	14,620,000	14,620,000	10,976,396	14,620,000	0	0	0	0	4.140	4.140	JD	31,945	605,268	12/12/2019	12/12/2049	14,922,634

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
247109-E@-6	DELMARVA POWER & LIGHT COMPANY SECURED C		1.F	35,000,000	35,000,000	27,187,748	35,000,000	0	0	0	0	4.270	4.270	JD	41,514	1,494,500	06/21/2018	06/15/2048	35,722,342
247109-H#-1	DELMARVA POWER & LIGHT COMPANY SECURED C		1.F	23,000,000	23,000,000	23,120,108	23,000,000	0	0	0	0	5.240	5.240	MS	338,126	1,205,200	03/20/2024	03/20/2034	23,602,600
247109-J*-3	DELMARVA POWER & LIGHT COMPANY SECURED C		1.F	34,000,000	34,000,000	31,068,285	34,000,000	0	0	0	0	5.550	5.550	MS	529,408	1,887,000	03/20/2024	03/20/2054	34,943,500
24715@-AN-4	DELOITTE LLP US SENIOR CORP_BND		1.F	10,000,000	10,000,000	9,912,000	10,000,000	0	0	0	0	4.400	4.400	JD	13,444	440,000	06/20/2013	06/20/2028	10,220,000
24715@-AV-6	DELOITTE LLP US SENIOR CORP_BND		1.F	12,000,000	12,000,000	11,177,131	12,000,000	0	0	0	0	3.660	3.660	MN	65,880	439,200	05/07/2020	05/07/2032	12,219,600
24715@-AW-4	DELOITTE LLP US SENIOR CORP_BND		1.F	13,000,000	13,000,000	11,547,016	13,000,000	0	0	0	0	3.760	3.760	MN	73,320	488,800	05/07/2020	05/07/2035	13,244,400
24715@-AY-0	DELOITTE LLP US SENIOR CORP_BND		1.F	20,000,000	20,000,000	19,822,856	20,000,000	0	0	0	0	5.170	5.170	MN	89,039	1,034,000	05/31/2023	05/30/2035	20,517,000
24715@-AZ-7	DELOITTE LLP US SENIOR CORP_BND		1.F	30,000,000	30,000,000	29,437,960	30,000,000	0	0	0	0	5.320	5.320	MN	137,433	1,596,000	05/31/2023	05/30/2038	30,798,000
24715@-BA-1	DELOITTE LLP US SENIOR CORP_BND		1.F	15,000,000	15,000,000	14,529,331	15,000,000	0	0	0	0	5.600	5.600	MN	72,333	840,000	05/31/2023	05/30/2043	15,420,000
24715@-BF-0	DELOITTE LLP US SENIOR CORP_BND		1.F	19,000,000	19,000,000	19,406,360	19,000,000	0	0	0	0	5.690	5.690	JJ	453,461	540,550	01/30/2025	01/30/2037	19,540,550
24715@-BG-8	DELOITTE LLP US SENIOR CORP_BND		1.F	25,000,000	25,000,000	25,335,421	25,000,000	0	0	0	0	5.790	5.790	JJ	607,146	723,750	01/30/2025	01/30/2040	25,723,750
24715@-BH-6	DELOITTE LLP US SENIOR CORP_BND		1.F	30,000,000	30,000,000	29,843,084	30,000,000	0	0	0	0	5.970	5.970	JJ	771,125	895,500	01/30/2025	01/30/2045	30,915,400
24771@-AB-1	DELTA UTILITIES MS LLC CORP_BND		1.F PL	46,172,414	46,172,414	47,100,479	46,172,414	0	0	0	0	6.190	6.150	MJSD	7,939	2,159,432	03/07/2024	05/19/2040	46,561,429
24771@-AC-9	DELTA UTILITIES MS LLC CORP_BND		1.F PL	23,868,562	23,868,562	23,722,964	23,868,562	0	0	0	0	6.310	6.284	MJSD	4,184	1,137,947	03/07/2024	05/19/2045	24,073,560
24775@-AB-7	DELTA NORTH LOUISIANA GAS COMP CORP_BND		1.F PL	31,965,517	31,965,517	32,608,024	31,965,517	0	0	0	0	6.190	6.150	MJSD	5,496	1,494,992	03/07/2024	05/19/2040	32,234,836
24775@-AC-5	DELTA NORTH LOUISIANA GAS COMP CORP_BND		1.F PL	8,813,116	8,813,116	8,759,356	8,813,116	0	0	0	0	6.310	6.284	MJSD	1,545	420,170	03/07/2024	05/19/2045	8,888,808
24782@-AB-8	DELTA UTILITIES S LA LLC CORP_BND		1.F PL	29,931,034	29,931,034	30,532,648	29,931,034	0	0	0	0	6.190	6.150	MJSD	5,146	1,399,841	03/07/2024	05/19/2040	30,183,212
24782@-AC-6	DELTA UTILITIES S LA LLC CORP_BND		1.F PL	4,706,897	4,706,897	4,678,184	4,706,897	0	0	0	0	6.310	6.284	MJSD	825	224,404	03/07/2024	05/19/2045	4,747,322
24981@-AA-9	DERIVA ENERGY PP PORTFOLIO 1 B SECURED C		2.C PL	32,306,846	32,306,846	30,560,797	32,306,846	0	0	0	0	6.110	6.110	JAJO	334,475	1,991,687	10/31/2024	01/31/2047	32,800,333
250847-DU-1	DTE ELECTRIC COMPANY SECURED CORP_BND		1.F FE	20,842,309	20,420,000	22,197,856	20,605,036	0	(24,119)	0	0	6.350	6.182	AO	273,741	1,296,670	08/13/2009	10/15/2032	21,068,335
250847-DZ-0	DTE ELECTRIC COMPANY SECURED CORP_BND		1.F FE	1,493,890	1,500,000	1,534,027	1,497,027	0	79	0	0	5.450	5.478	FA	30,883	81,750	08/22/2005	02/15/2035	1,540,875
250847-EA-4	DTE ELECTRIC COMPANY SECURED CORP_BND		1.F FE	99,404	100,000	104,835	99,653	0	11	0	0	5.700	5.741	AO	1,425	5,700	09/29/2005	10/01/2037	102,850
251526-CD-9	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP		2.A FE	16,952,850	21,000,000	19,994,359	17,860,122	0	356,516	0	0	3.547	6.747	MS	213,116	744,870	11/10/2023	09/18/2031	21,372,435
251526-CF-4	DEUTSCHE BANK AG NEW YORK BRA SUB CORP_		2.C FE	587,004	655,000	619,316	593,442	0	9,186	0	0	3.729	5.585	JJ	11,330	12,212	03/27/2025	01/14/2032	667,212
251526-CK-3	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP		2.A FE	4,571,700	5,000,000	4,591,427	4,586,078	0	14,378	0	0	3.035	4.539	MN	13,910	75,875	09/29/2025	05/28/2032	5,075,875
251526-CT-4	DEUTSCHE BANK AG NEW YORK BRA SUB CORP_		2.C FE	1,835,020	2,000,000	2,198,850	1,859,475	0	9,262	0	0	7.079	8.286	FA	55,452	141,580	11/08/2023	02/10/2034	2,070,790
251526-CU-1	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP		2.A FE	17,172,804	17,076,000	18,202,444	17,167,636	0	(5,169)	0	0	6.819	6.607	MN	132,614	1,118,520	10/28/2025	11/20/2029	17,658,206
251526-CX-5	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP		2.A FE	2,799,000	2,799,000	2,840,877	2,799,000	0	0	0	0	4.999	4.999	MS	42,754	139,922	09/04/2024	09/11/2030	2,868,961
251526-CY-3	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP		2.A FE	886,078	910,000	928,019	887,861	0	6,436	0	0	5.403	5.734	MS	15,023	116,435	04/03/2025	09/11/2035	934,584
251526-DA-4	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP		2.B FE	6,012,090	6,000,000	6,147,209	6,011,046	0	(1,043)	0	0	5.297	5.249	MN	45,907	158,910	06/03/2025	05/09/2031	6,156,262
251526-DB-2	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP		2.A FE	10,505,000	10,505,000	10,617,652	10,505,000	0	0	0	0	4.950	4.950	FA	212,332	0	07/28/2025	08/04/2031	10,764,999
25160P-AQ-0	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP		2.A FE	20,000,000	20,000,000	20,409,601	20,000,000	0	0	0	0	5.373	5.373	JJ	510,435	537,300	01/08/2025	01/10/2029	20,537,300
251799-AA-0	DEVON ENERGY CORPORATION SENIOR CORP_BND		2.B	994,810	1,000,000	1,166,210	997,810	0	122	0	0	7.950	7.995	AO	16,783	79,500	03/20/2002	04/15/2032	1,039,750
25179M-AU-7	DEVON ENERGY CORPORATION SENIOR CORP_BND		2.B FE	25,465,359	29,709,000	25,884,194	25,583,954	0	101,993	0	0	5.000	6.242	JD	66,020	1,485,450	06/06/2025	06/15/2045	30,451,725
25179M-BG-7	DEVON ENERGY CORPORATION SENIOR CORP_BND		2.B FE	8,811,964	9,300,000	9,267,090	8,836,991	0	25,027	0	0	5.200	5.941	MS	142,393	241,800	06/10/2025	09/15/2034	9,541,800
25179S-AD-2	DEVON FINANCING COMPANY LLC SENIOR CORP_		2.B FE	19,450,893	18,400,000	21,268,521	18,809,802	0	(61,756)	0	0	7.875	7.390	MS	366,275	1,449,000	05/13/2015	09/30/2031	19,124,500
25245B-AA-5	DIAGEO INVESTMENT CORPORATION SENIOR COR		1.G FE	7,466,541	7,135,000	6,182,401	7,396,362	0	26,596	0	0	4.250	3.938	MN	42,116	303,238	03/27/2020	05/11/2042	7,286,619
25245B-AE-7	DIAGEO INVESTMENT CORPORATION SENIOR COR		1.G FE	5,207,360	4,860,000	5,143,739	5,198,372	0	(8,988)	0	0	5.625	4.671	AO	57,713	136,688	09/12/2025	04/15/2035	4,996,688
25278X-AQ-2	DIAMONDBACK ENERGY INC SENIOR CORP_BND		2.B FE	1,480,085	1,485,000	1,191,522	1,480,505	0	11	0	0	4.400	4.420	MS	17,606	65,340	03/18/2021	03/24/2051	1,517,670
25278X-AT-6	DIAMONDBACK ENERGY INC SENIOR CORP_BND		2.B FE	2,991,420	3,000,000	2,337,315	2,991,998	0	2	0	0	4.250	4.267	MS	37,542	127,500	03/03/2022	03/15/2052	3,063,750
25278X-AW-9	DIAMONDBACK ENERGY INC SENIOR CORP_BND		2.B FE	15,602,700	15,000,000	15,176,184	15,597,774	0	(4,763)	0	0	6.250	5.950	MS	276,042	312,500	09/18/2025	03/15/2053	15,468,750
25278X-AZ-2	DIAMONDBACK ENERGY INC SENIOR CORP_BND		2.B FE	1,289,675	1,250,000	1,279,927	1,285,237	0	(3,469)	0	0	5.400	4.971	AO	13,688	67,500	09/11/2024	04/18/2034	1,283,750
25278X-BC-2	DIAMONDBACK ENERGY INC SENIOR CORP_BND		2.B FE	11,305,806	11,350,000	11,675,216	11,308,476	0	2,670	0	0	5.550	5.601	AO	157,481	334,210	06/09/2025	04/01/2035	11,664,963
253393-AF-9	DICKS SPORTING GOODS INC SENIOR CORP_BND		2.B FE	9,931,100	10,000,000	9,196,064	9,955,681	0	6,538	0	0	3.150	3.231	JJ	145,250	315,000	01/26/2022	01/15/2032	10,157,500
254010-AB-7	DIGNITY HEALTH SENIOR CORP_BND		1.G FE	9,272,793	10,930,000	9,483,571	9,324,699	0	51,905	0	0	4.500	5.887	MN	81,975	491,850	01/24/2025	11/01/2042	11,175,925

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
254010-AE-1	DIGNITY HEALTH SECURED CORP_BND		1.G FE	7,004,755	6,105,000	5,479,670	6,960,695	0	(9,096)	0	0	5.267	4.500	MN	53,592	321,550	11/08/2019	11/01/2064	6,265,775
25466A-AP-6	CAPITAL ONE NA SENIOR CORP_BND		2.A FE	28,829,853	29,013,000	29,429,725	28,953,430	0	19,744	0	0	4.650	4.732	MS	404,731	1,349,104	01/18/2019	09/13/2028	29,687,552
254687-EH-5	WALT DISNEY CO SENIOR CORP_BND		1.F FE	10,559,525	7,650,000	8,742,982	9,737,412	0	(137,148)	0	0	6.650	3.776	MN	65,004	508,726	05/07/2019	11/15/2037	7,904,363
254687-ET-9	WALT DISNEY CO SENIOR CORP_BND		1.F FE	12,675,182	12,470,000	12,463,946	12,628,137	0	(7,590)	0	0	5.400	5.288	AO	168,345	673,380	03/14/2019	10/01/2043	12,806,690
254687-FB-7	WALT DISNEY CO SENIOR CORP_BND		1.F FE	10,249,549	8,388,000	7,580,242	9,944,064	0	(52,151)	0	0	4.750	3.472	MN	50,911	398,430	07/10/2019	11/15/2046	8,587,215
254687-FM-3	WALT DISNEY CO SENIOR CORP_BND		1.F FE	50,383,762	48,540,000	30,804,806	50,144,933	0	(50,699)	0	0	2.750	2.559	MS	444,950	1,353,935	12/29/2020	09/01/2049	49,207,425
254687-FS-0	WALT DISNEY CO SENIOR CORP_BND		1.F FE	6,719,575	6,668,000	5,974,740	6,713,600	0	(1,322)	0	0	4.700	4.651	MS	85,313	480,834	03/20/2020	03/23/2050	6,824,698
254687-FZ-4	WALT DISNEY CO SENIOR CORP_BND		1.F FE	273,991	240,000	178,530	270,385	0	(793)	0	0	3.600	2.877	JJ	4,032	98,640	06/30/2021	01/13/2051	244,320
254687-GA-8	WALT DISNEY CO SENIOR CORP_BND		1.F FE	35,198,085	33,300,000	24,364,430	35,049,138	0	(32,635)	0	0	3.800	3.527	MN	168,720	1,265,400	06/03/2020	05/13/2060	33,932,700
25468P-CR-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		1.F FE	10,378,100	10,000,000	8,725,398	10,255,372	0	(12,251)	0	0	4.125	3.908	JD	34,375	412,500	05/18/2012	12/01/2041	10,206,250
25468P-DB-9	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		1.F FE	25,577,840	23,000,000	19,310,523	25,103,115	0	(81,707)	0	0	4.125	3.450	JD	79,063	948,750	07/11/2019	06/01/2044	23,474,375
25468P-DM-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		1.F FE	9,044,643	9,823,000	9,709,541	9,762,120	0	102,476	0	0	1.850	2.939	JJ	76,224	181,726	05/02/2018	07/30/2026	9,913,863
25468P-DN-3	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND		1.F FE	11,603,260	12,000,000	8,306,824	11,689,693	0	10,106	0	0	3.000	3.172	JJ	151,000	360,000	08/07/2019	07/30/2046	12,180,000
254709-AT-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		2.B FE	3,533,488	3,063,000	3,611,052	3,509,168	0	(29,837)	0	0	7.964	5.637	MN	39,979	289,691	10/31/2025	11/02/2034	3,184,969
25470D-BS-7	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		3.B FE	13,976,760	14,122,000	13,878,079	14,002,978	0	26,218	0	0	3.950	4.352	MS	156,499	278,910	07/01/2025	03/20/2028	14,400,910
25470D-BU-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		3.B FE	3,580,232	3,600,000	2,430,320	3,580,677	0	202	0	0	5.300	5.340	MN	24,380	95,400	06/30/2025	05/15/2049	3,695,400
25470D-BV-0	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		3.B FE	100,661	87,000	53,270	100,473	0	(188)	0	0	5.200	4.115	MS	1,269	2,262	06/30/2025	09/20/2047	89,262
256677-AH-8	DOLLAR GENERAL CORP SENIOR CORP_BND		2.C FE	6,470,810	5,691,000	4,477,571	6,386,327	0	(23,788)	0	0	4.125	3.365	AO	57,384	273,735	07/13/2021	04/03/2050	5,808,377
256746-AK-4	DOLLAR TREE INC SENIOR CORP_BND		2.B FE	3,151,400	5,000,000	3,362,772	3,178,037	0	26,637	0	0	3.375	6.226	JD	14,063	168,750	01/17/2025	12/01/2051	5,084,375
25704*-AA-4	DOMAIN BURLEWOOD HOLDCO LLC CORP_BND		2.A PL	30,000,000	30,000,000	30,033,000	30,000,000	0	0	0	0	5.840	5.840	MS	428,267	0	10/03/2025	09/24/2030	30,876,000
257469-AJ-5	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	7,194,050	7,000,000	7,179,257	7,088,372	0	(10,766)	0	0	5.250	5.047	FA	153,125	378,000	10/29/2009	08/01/2033	7,183,750
25746U-AN-9	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	21,194,161	21,330,000	23,182,918	21,271,418	0	1,111	0	0	6.300	6.348	MS	395,672	1,343,790	04/13/2004	03/15/2033	22,001,895
25746U-AV-1	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	9,930,950	10,000,000	10,658,981	9,964,410	0	2,141	0	0	5.950	6.000	JD	26,444	595,000	09/27/2005	06/15/2035	10,297,500
25746U-BM-0	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	9,470,590	9,000,000	8,309,475	9,316,025	0	(15,593)	0	0	4.900	4.574	FA	183,750	441,000	10/04/2011	08/01/2041	9,220,500
25746U-BQ-1	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	10,762,627	11,200,000	9,107,910	10,888,870	0	10,284	0	0	4.050	4.285	MS	133,560	453,600	05/24/2013	09/15/2042	11,426,800
25746U-DL-0	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	3,224,186	3,800,000	3,386,206	3,272,971	0	48,785	0	0	2.250	5.121	FA	32,300	42,750	05/21/2025	08/15/2031	3,842,750
25746U-DV-8	DOMINION ENERGY INC CAPSEC CORP_BND		2.C FE	2,487,500	2,500,000	2,572,810	2,487,836	0	337	0	0	6.625	6.663	MN	21,163	164,245	04/01/2025	05/15/2055	2,582,813
25746U-DX-4	DOMINION ENERGY INC SENIOR CORP_BND		2.B FE	4,984,700	5,000,000	5,126,735	4,985,693	0	993	0	0	5.450	5.490	MS	80,236	139,278	03/06/2025	03/15/2035	5,136,250
25746U-DZ-9	DOMINION ENERGY INC CAPSEC CORP_BND		2.C FE	24,207,200	24,120,000	24,278,743	24,204,306	0	(2,894)	0	0	6.000	5.916	FA	582,900	0	09/29/2025	02/15/2056	24,843,600
25746U-EA-3	DOMINION ENERGY INC CAPSEC CORP_BND		2.C FE	5,055,850	5,000,000	5,032,792	5,055,254	0	(596)	0	0	6.200	6.050	FA	124,861	0	09/29/2025	02/15/2056	5,154,139
260003-AG-3	DOVER CORP SENIOR CORP_BND		2.A FE	8,564,525	7,513,400	8,412,139	8,168,375	0	(37,536)	0	0	6.600	5.604	MS	146,010	495,884	03/12/2010	03/15/2038	7,761,342
260543-BJ-1	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	8,435,473	6,608,000	7,286,724	7,182,457	0	(235,781)	0	0	7.375	4.860	MN	81,223	767,590	05/13/2015	11/01/2029	6,851,670
260543-CE-1	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	12,501,283	11,840,000	10,716,197	12,210,822	0	(19,415)	0	0	5.250	4.931	MN	79,427	621,600	11/13/2024	11/15/2041	12,150,800
260543-CG-6	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	29,763,025	29,810,000	23,626,584	29,781,503	0	(810)	0	0	4.375	4.382	MN	166,646	1,304,188	07/25/2019	11/15/2042	30,462,094
260543-CK-7	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	5,376,670	5,500,000	5,024,001	5,426,069	0	6,645	0	0	4.250	4.436	AO	58,438	233,750	04/17/2019	10/01/2034	5,616,875
260543-CR-2	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	15,512,031	16,617,000	14,605,784	15,520,307	0	7,945	0	0	5.550	6.086	MN	79,415	516,622	12/08/2025	11/30/2048	17,078,122
260543-CV-3	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	11,932,854	13,500,000	10,601,377	11,955,235	0	18,367	0	0	4.800	5.679	MN	82,800	528,000	09/18/2025	05/15/2049	13,824,000
260543-DD-2	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	8,635,316	7,912,000	5,111,515	8,552,914	0	(17,475)	0	0	3.600	3.123	MN	36,395	284,832	11/17/2020	11/15/2050	8,054,416
260543-DH-3	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	27,784,590	26,000,000	26,693,884	27,760,715	0	(22,422)	0	0	6.900	6.367	MN	229,233	1,794,000	05/09/2025	05/15/2053	26,897,000
260543-DK-6	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	4,470,300	5,000,000	4,344,603	4,474,555	0	4,255	0	0	5.600	6.411	FA	105,778	140,000	06/06/2025	02/15/2054	5,140,000
260543-DL-4	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	9,998,400	10,000,000	9,895,180	9,998,574	0	174	0	0	5.350	5.352	MS	157,528	273,444	02/25/2025	03/15/2035	10,267,500
260543-DN-0	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	6,325,714	6,340,000	6,303,112	6,326,046	0	332	0	0	4.800	4.850	JJ	95,523	0	11/25/2025	01/15/2031	6,492,160
260543-DP-5	DOW CHEMICAL CO SENIOR CORP_BND		2.B FE	11,584,340	11,600,000	11,557,144	11,584,788	0	448	0	0	5.650	5.667	MS	205,723	0	09/03/2025	03/15/2036	11,927,700
26113*-AC-3	DYAL CAPITAL PARTNERS IV ISSUE CORP_BND		1.F PL	26,400,000	26,400,000	26,558,400	26,400,000	0	0	0	0	5.940	5.940	FA	509,652	0	09/04/2025	08/18/2045	12,348,480
26113@-AC-1	DYAL CAPITAL PARTNERS IV ISSUE SRSEC COR		1.F PL	28,600,000	28,600,000	28,771,600	28,600,000	0	0	0	0	5.940	5.940	FA	552,123	0	09/04/2025	08/18/2045	20,066,280

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
26138E-AY-5	KEURIG DR PEPPER INC SENIOR CORP_BND		2.B FE	3,105,081	3,150,000	2,570,415	3,111,418	0	1,089	0	0	4.420	4.511	JD	6,188	139,230	06/21/2019	12/15/2046	3,219,615
263901-AA-8	DUKE ENERGY INDIANA LLC SECURED CORP_BND		1.F FE	1,057,004	795,000	878,193	987,845	0	4,027	0	0	6.350	3.898	FA	19,071	50,482	05/20/2019	08/15/2038	820,241
263901-AD-2	DUKE ENERGY INDIANA LLC SECURED CORP_BND		1.F FE	16,153,602	15,645,000	13,410,872	15,989,599	0	(16,734)	0	0	4.200	4.009	MS	193,477	657,090	01/10/2013	03/15/2042	15,973,545
26439X-AH-6	DCP MIDSTREAM OPERATING LP SENIOR CORP_B		2.B FE	4,132,280	4,000,000	4,253,487	4,129,051	0	(3,229)	0	0	6.450	6.040	MN	41,567	129,000	07/22/2025	11/03/2036	4,129,000
26441C-AT-2	DUKE ENERGY CORP SENIOR CORP_BND		2.B FE	4,742,118	4,300,000	3,259,628	4,670,989	0	(13,882)	0	0	3.750	3.153	MS	53,750	161,250	07/28/2020	09/01/2046	4,380,625
26441C-AY-1	DUKE ENERGY CORP SENIOR CORP_BND		2.B FE	7,315,200	8,000,000	6,161,299	7,419,826	0	15,287	0	0	3.950	4.477	FA	119,378	316,000	04/25/2018	08/15/2047	8,158,000
26441C-BE-4	DUKE ENERGY CORP SENIOR CORP_BND		2.B FE	998,480	1,000,000	976,324	999,420	0	156	0	0	3.400	3.418	JD	1,511	34,000	06/04/2019	06/15/2029	1,017,000
26441C-BF-1	DUKE ENERGY CORP SENIOR CORP_BND		2.B FE	18,331,812	18,200,000	14,333,265	18,314,411	0	107,975	0	0	4.200	4.157	JD	33,973	764,400	06/19/2019	06/15/2049	18,582,200
26441C-BL-8	DUKE ENERGY CORP SENIOR CORP_BND		2.B FE	12,992,550	15,000,000	13,664,675	13,213,503	0	220,952	0	0	2.550	5.078	JD	17,000	382,500	03/17/2025	06/15/2031	15,191,250
26441C-BN-4	DUKE ENERGY CORP SENIOR CORP_BND		2.B FE	15,994,080	16,000,000	11,102,093	15,994,696	0	(1,103)	0	0	3.500	3.502	JD	24,889	560,000	06/07/2021	06/15/2051	16,280,000
26441C-CF-0	DUKE ENERGY CORP SENIOR CORP_BND		2.B FE	10,117,000	10,000,000	9,895,316	10,115,636	0	(1,660)	0	0	5.800	5.717	JD	25,778	580,000	11/27/2024	06/15/2054	10,290,000
26442C-AE-4	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		1.F FE	5,250,900	5,000,000	5,407,467	5,243,350	0	(7,549)	0	0	6.050	5.500	AO	63,861	151,250	06/03/2025	04/15/2038	5,151,250
26442C-AP-9	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		1.F FE	11,140,340	10,780,000	8,486,539	11,083,424	0	(12,210)	0	0	3.750	3.537	JD	33,688	404,250	12/16/2019	06/01/2045	10,982,125
26442C-AR-5	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		1.F FE	16,503,400	15,000,000	11,896,096	16,201,518	0	29,053	0	0	3.875	3.318	MS	171,146	581,250	06/23/2020	03/15/2046	15,290,625
26442C-AT-1	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		1.F FE	11,712,933	12,650,000	9,575,731	11,781,761	0	17,981	0	0	3.700	4.155	JD	39,004	485,625	11/13/2024	12/01/2047	12,884,025
26442C-AU-8	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		1.F FE	9,271,000	10,000,000	7,926,426	9,374,518	0	6,143	0	0	3.950	4.394	MS	116,306	460,175	10/30/2018	03/15/2048	10,197,500
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		1.F FE	14,466,788	13,400,000	9,166,850	14,319,013	0	(28,724)	0	0	3.200	2.792	FA	161,991	428,800	06/23/2020	08/15/2049	13,614,400
26442C-BC-7	DUKE ENERGY CAROLINAS LLC SECURED CORP_B		1.F FE	24,395,726	22,252,000	15,801,480	24,174,554	0	(56,478)	0	0	3.450	2.952	AO	162,069	852,219	08/23/2021	04/15/2051	22,635,847
26442E-AE-0	DUKE ENERGY OHIO INC SECURED CORP_BND		1.F FE	6,919,811	6,162,000	4,696,278	6,790,239	0	(23,011)	0	0	3.700	3.012	JD	10,133	227,994	12/29/2020	06/15/2046	6,275,997
26442R-AB-7	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		1.F FE	3,460,359	4,100,000	3,515,565	3,487,222	0	18,726	0	0	4.375	5.704	MS	45,342	179,376	07/25/2024	03/30/2044	4,189,688
26442T-AC-1	DUKE UNIVERSITY SENIOR CORP_BND		1.B FE	3,000,000	3,000,000	2,483,535	3,000,000	0	0	0	0	4.077	4.077	AO	30,578	122,310	10/20/2015	10/01/2048	2,176,464
26442T-AD-9	DUKE UNIVERSITY SENIOR CORP_BND		1.B FE	1,497,930	1,500,000	1,259,553	1,498,593	0	(69)	0	0	3.199	3.208	AO	11,996	47,986	10/12/2016	10/01/2038	773,780
26442T-AF-4	DUKE UNIVERSITY SENIOR CORP_BND		1.B FE	1,602,846	1,575,000	1,149,117	1,596,794	0	(1,214)	0	0	2.682	2.573	AO	10,560	42,242	05/22/2020	10/01/2044	149,158
26442T-AG-2	DUKE UNIVERSITY SENIOR CORP_BND		1.B FE	3,575,349	3,470,000	2,222,956	3,561,122	0	(2,852)	0	0	2.757	2.610	AO	23,917	95,668	05/22/2020	10/01/2050	1,783,600
26442U-AC-8	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		1.F FE	10,476,723	10,050,000	7,657,118	10,406,970	0	(12,059)	0	0	3.700	3.455	AO	78,502	371,850	08/01/2019	10/15/2046	10,235,925
26442U-AM-6	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		1.F FE	7,197,022	7,210,000	4,542,633	7,198,305	0	144	0	0	2.900	2.909	FA	78,990	209,090	08/09/2021	08/15/2051	7,314,545
26443C-AA-1	DUKE UNIVERSITY HLTH SYS SENIOR CORP_BND		1.D FE	15,000,000	15,000,000	12,081,544	15,000,000	0	0	0	0	3.920	3.920	JD	49,000	588,000	06/01/2017	06/01/2047	15,294,000
26443C-AP-8	DUKE UNIVERSITY HLTH SYS SENIOR CORP_BND		1.D FE	2,144,360	2,000,000	1,685,789	2,095,124	0	(8,958)	0	0	2.952	2.385	JD	4,920	59,040	02/25/2020	06/01/2035	2,029,520
26443C-AQ-6	DUKE UNIVERSITY HLTH SYS SENIOR CORP_BND		1.D FE	1,041,480	1,000,000	798,682	1,031,398	0	(1,763)	0	0	3.162	2.884	JD	2,635	31,620	02/12/2020	06/01/2042	222,384
26443T-AA-4	DUKE ENERGY INDIANA LLC SECURED CORP_BND		1.F FE	35,683,556	35,220,000	27,421,806	35,578,434	0	(14,481)	0	0	3.750	3.676	MN	168,762	1,320,750	07/08/2016	05/15/2046	35,880,375
26443T-AB-2	DUKE ENERGY INDIANA LLC SECURED CORP_BND		1.F FE	15,751,970	14,956,600	10,220,256	15,644,371	0	(30,239)	0	0	3.250	2.973	AO	121,522	599,791	11/19/2020	10/01/2049	15,199,645
26443T-AC-0	DUKE ENERGY INDIANA LLC SECURED CORP_BND		1.F FE	3,995,080	4,000,000	2,499,604	3,995,782	0	35	0	0	2.750	2.756	AO	27,500	110,000	03/10/2020	04/01/2050	4,055,000
26444H-AA-9	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		1.F FE	18,499,017	18,444,000	13,443,956	18,505,916	0	(8,527)	0	0	3.400	3.354	AO	156,774	645,626	08/25/2021	10/01/2046	18,757,548
26444H-AF-8	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		1.F FE	8,931,450	7,717,000	6,275,339	8,769,505	0	(38,737)	0	0	4.200	3.302	JJ	149,453	347,214	01/21/2021	07/15/2048	7,879,057
26444H-AH-4	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		1.F FE	916,740	1,000,000	944,269	926,241	0	9,501	0	0	2.500	4.580	JD	2,083	12,500	06/10/2025	12/01/2029	1,012,500
26444H-AU-5	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		1.F FE	4,348,608	4,350,000	4,339,139	4,348,623	0	15	0	0	4.850	4.854	JD	20,511	0	11/24/2025	12/01/2035	4,455,488
266228-E#-8	DUQUESNE LIGHT COMPANY CORP_BND		1.F	10,000,000	10,000,000	7,428,000	10,000,000	0	0	0	0	3.820	3.820	AO	93,378	382,000	10/03/2017	10/03/2047	10,191,000
266228-E*-2	DUQUESNE LIGHT COMPANY SECURED CORP_BND		1.F	90,000,000	90,000,000	62,964,003	90,000,000	0	0	0	0	3.930	3.930	MS	1,169,175	3,537,000	03/02/2015	03/02/2055	91,768,500
266228-F@-9	DUQUESNE LIGHT COMPANY SECURED CORP_BND		1.F	45,000,000	45,000,000	31,626,486	45,000,000	0	0	0	0	4.040	4.040	FA	757,500	1,818,000	02/01/2018	02/01/2058	45,909,000
266228-G#-6	DUQUESNE LT CO SECURED CORP_BND		1.F FE	10,000,000	10,000,000	9,400,402	10,000,000	0	0	0	0	5.770	5.770	MS	174,703	577,000	03/12/2024	03/12/2064	10,288,500
266228-G*-0	DUQUESNE LIGHT COMPANY SECURED CORP_BND		1.F	57,000,000	57,000,000	45,585,262	57,000,000	0	0	0	0	4.590	4.590	AO	639,540	2,616,300	10/03/2022	10/03/2052	58,308,150
266228-G@-8	DUQUESNE LT CO SECURED CORP_BND		1.F FE	15,000,000	15,000,000	14,039,897	15,000,000	0	0	0	0	5.670	5.670	MS	257,513	850,500	03/12/2024	03/12/2054	15,425,250
266233-AB-1	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_		2.C FE	10,872,460	11,800,000	12,014,018	11,143,753	0	50,261	0	0	6.250	7.054	FA	278,611	1,028,250	05/02/2024	08/15/2035	12,168,750
266233-AH-8	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_		2.C FE	777,550	1,000,000	908,511	836,304	0	28,513	0	0	2.532	6.607	AO	6,330	25,320	11/10/2023	10/01/2030	1,012,660
266233-AJ-4	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_		2.C FE	1,906,743	2,350,000	2,092,172	1,984,119	0	49,304	0	0	2.775	5.886	JJ	31,519	65,212	05/23/2024	01/07/2032	2,382,606

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
267475-AD-3	DYCOM INDUSTRIES INC SENIOR CORP_BND 144		3.C FE	1,348,651	1,415,000	1,396,101	1,360,706	0	12,055	0	0	4.500	5.800	AO	13,443	59,738	08/12/2025	04/15/2029	1,446,838
26867L-AP-5	EMD FINANCE LLC SENIOR CORP_BND 144A		1.G FE	22,369,612	22,400,000	22,455,861	22,370,755	0	1,143	0	0	4.375	4.406	AO	206,889	163,333	09/02/2025	10/15/2030	22,890,000
26867L-AR-1	EMD FINANCE LLC SENIOR CORP_BND 144A		1.G FE	4,973,200	5,000,000	5,026,518	4,973,647	0	447	0	0	5.000	5.069	AO	52,778	41,667	08/12/2025	10/15/2035	5,125,000
26873C-AB-8	EMRLD BORROWER LP SECURED CORP_BND 144A		3.C FE	10,141,000	9,804,000	10,334,828	10,059,659	0	(74,911)	0	0	6.750	5.922	JJ	305,150	674,638	09/10/2024	07/15/2031	10,134,885
26875P-AT-8	EOG RESOURCES INC SENIOR CORP_BND		1.G FE	8,426,574	8,100,000	7,252,445	8,393,136	0	(3,023)	0	0	4.950	4.683	AO	84,645	1,136,025	03/29/2021	04/15/2050	8,300,475
26875P-AY-7	EOG RESOURCES INC SENIOR CORP_BND		1.G FE	5,114,500	5,000,000	5,119,858	5,112,804	0	(1,696)	0	0	5.000	4.584	JJ	125,000	0	10/30/2025	07/15/2032	5,125,000
26875P-AZ-4	EOG RESOURCES INC SENIOR CORP_BND		1.G FE	14,041,518	13,922,000	14,308,133	14,041,659	0	141	0	0	5.350	5.235	JJ	372,414	0	12/11/2025	01/15/2036	14,294,414
26875P-BA-8	EOG RESOURCES INC SENIOR CORP_BND		1.G FE	7,948,328	7,880,000	8,040,955	7,948,548	0	220	0	0	5.950	5.887	JJ	234,430	0	11/19/2025	07/15/2055	8,114,430
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1.G FE	8,309,314	7,540,000	8,454,741	8,234,380	0	(53,958)	0	0	6.700	5.327	JD	42,098	420,090	06/04/2025	06/01/2034	7,792,590
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1.G FE	48,798,688	45,128,000	52,308,337	47,752,515	0	(128,870)	0	0	7.000	6.269	AO	666,892	2,878,960	12/17/2025	10/15/2037	46,707,480
26884L-AR-0	EQT CORP SENIOR CORP_BND		2.C FE	20,150,800	20,000,000	20,910,706	20,132,873	0	(12,848)	0	0	5.750	5.644	FA	479,167	1,150,000	07/23/2024	02/01/2034	20,575,000
26884L-AX-7	EQT CORP SENIOR CORP_BND		2.C FE	3,479,026	3,480,000	3,485,799	3,479,200	0	174	0	0	4.500	4.508	JJ	72,210	0	11/14/2025	01/15/2029	3,558,300
26884L-AZ-2	EQT CORP SRUNSEC CORP_BND		2.C FE	1,171,542	1,145,000	1,185,700	1,168,532	0	(3,010)	0	0	6.375	5.391	AO	18,248	36,497	09/10/2025	04/01/2029	1,181,497
26884T-AE-2	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1.G FE	24,291,593	22,200,000	22,500,797	23,731,221	0	(70,418)	0	0	5.625	4.995	MS	367,688	1,309,219	03/30/2015	03/15/2042	22,824,375
26884T-AW-2	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1.G FE	9,709,666	9,586,000	9,726,200	9,709,088	0	(578)	0	0	4.900	4.685	MN	78,286	0	12/16/2025	05/01/2033	9,820,857
26884T-AX-0	ERAC USA FINANCE LLC SENIOR CORP_BND 144		1.G FE	4,233,725	4,255,000	4,149,828	4,234,545	0	320	0	0	5.400	5.434	MN	38,295	229,770	04/26/2023	05/01/2053	4,369,885
26928*-AG-9	EY GLOBAL FINANCE INC SENIOR CORP_BND		1.E PL	7,000,000	7,000,000	6,303,820	7,000,000	0	0	0	0	2.480	2.480	JJ	77,638	173,600	02/03/2021	02/03/2031	7,006,269
26928*-AH-7	EY GLOBAL FINANCE INC SENIOR CORP_BND		1.E PL	9,000,000	9,000,000	7,723,028	9,000,000	0	0	0	0	2.580	2.580	JJ	103,845	232,200	02/03/2021	02/03/2033	9,008,385
26969P-AB-4	EAGLE MATERIALS INC SENIOR CORP_BND		2.B FE	3,718,463	3,750,000	3,406,248	3,731,653	0	3,065	0	0	2.500	2.596	JJ	46,875	93,750	06/17/2021	07/01/2031	3,796,875
27409L-AE-3	EAST OHIO GAS CO SENIOR CORP_BND 144A		1.G FE	18,340,310	18,600,000	11,847,029	18,368,425	0	4,834	0	0	3.000	3.071	JD	24,800	593,250	03/19/2021	06/15/2050	18,879,000
276480-AD-2	EASTERN GAS TRANSMISSION AND S SENIOR CO		1.G FE	20,459,670	18,763,000	16,144,333	20,112,339	0	488,466	0	0	4.600	4.040	JD	38,360	771,098	11/04/2019	12/15/2044	19,194,549
276480-AF-7	EASTERN GAS TRANSMISSION AND S SENIOR CO		1.G FE	23,640,725	20,240,000	17,937,526	22,994,351	0	(113,649)	0	0	4.800	3.727	MN	161,920	971,520	08/01/2019	11/01/2043	20,725,760
277432-AL-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		2.B FE	5,479,874	5,720,000	5,067,841	5,543,257	0	6,003	0	0	4.800	5.077	MS	91,520	274,560	07/01/2013	09/01/2042	5,857,280
277432-AP-5	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		2.B FE	5,013,450	5,870,000	4,983,929	5,040,458	0	23,869	0	0	4.650	5.905	AO	57,624	272,956	11/13/2024	10/15/2044	6,006,478
277432-AY-6	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		2.B FE	9,379,585	8,996,000	9,286,157	9,352,593	0	(22,192)	0	0	5.625	5.009	FA	184,137	224,776	09/16/2025	02/20/2034	9,249,013
277432-AZ-3	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		2.B FE	688,943	673,000	686,893	688,276	0	(668)	0	0	5.000	4.291	FA	14,021	0	10/28/2025	08/01/2029	689,825
278058-AW-2	EATON CORPORATION SENIOR CORP_BND		1.G FE	7,965,520	8,000,000	9,019,378	7,990,252	0	(1)	0	0	7.650	7.687	MN	78,200	612,000	11/10/1999	11/15/2029	8,306,000
278058-AY-8	EATON CORPORATION SENIOR CORP_BND		1.G FE	1,429,842	1,760,000	1,810,436	1,577,804	0	14,171	0	0	5.450	7.051	AO	20,250	95,920	07/27/2009	10/15/2034	1,807,960
278058-DB-5	EATON CORPORATION SENIOR CORP_BND		1.G FE	1,121,165	1,280,000	1,362,140	1,182,007	0	5,399	0	0	5.800	6.787	MS	21,860	74,240	07/07/2008	03/15/2037	1,317,120
278062-AE-4	EATON CORPORATION SENIOR CORP_BND		1.G FE	9,337,130	7,725,000	6,685,751	9,017,913	0	(58,909)	0	0	4.150	2.888	MN	52,541	320,588	03/11/2020	11/02/2042	7,885,294
278642-AZ-6	EBAY INC SENIOR CORP_BND		2.A FE	23,326,338	23,010,000	16,851,967	23,295,048	0	(21,060)	0	0	3.650	3.572	MN	118,981	1,391,016	08/27/2021	05/10/2051	23,429,933
278865-BF-6	ECOLAB INC SENIOR CORP_BND		1.G FE	868,176	910,000	791,127	886,840	0	7,851	0	0	1.300	1.827	JJ	4,962	22,100	07/13/2021	01/30/2031	915,915
278865-BG-4	ECOLAB INC SENIOR CORP_BND		1.G FE	62,600	70,000	38,924	63,408	0	3,544	0	0	2.125	2.648	FA	562	34,510	06/30/2021	08/15/2050	70,744
278865-BJ-8	ECOLAB INC SENIOR CORP_BND		1.G FE	14,488,680	14,285,000	8,591,192	14,431,201	0	6,487	0	0	2.750	2.696	FA	145,132	316,181	08/12/2021	08/18/2055	14,481,419
28035Q-AA-0	EDGEWELL PERSONAL CARE CO SENIOR CORP_BN		3.C FE	1,333,872	1,350,000	1,350,855	1,337,511	0	3,639	0	0	5.500	5.917	JD	6,188	69,713	08/12/2025	06/01/2028	1,387,125
28368E-AE-6	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	18,717,874	14,006,000	16,264,169	17,028,392	0	(440,460)	0	0	7.750	3.718	JJ	500,520	1,085,466	02/07/2022	01/15/2032	14,548,733
28473#-AB-1	ELDRIDGE INDUSTRIES LLC CORP_BND		2.C PL	10,000,000	10,000,000	9,693,000	10,000,000	0	0	0	0	4.150	4.150	FA	161,389	415,000	02/11/2022	02/11/2029	10,207,500
28473#-AC-9	ELDRIDGE INDUSTRIES LLC CORP_BND		2.C PL	5,000,000	5,000,000	4,661,000	5,000,000	0	0	0	0	4.290	4.290	FA	83,417	214,500	02/11/2022	02/11/2032	5,107,250
286857-G#-8	ELIZABETHTOWN GAS CO SECURED CORP_BND		1.F FE	40,000,000	40,000,000	39,254,165	40,000,000	0	0	0	0	5.410	5.410	MN	258,478	2,164,000	05/18/2023	06/01/2038	40,078,144
286857-H*-1	ELIZABETHTOWN GAS CO SECURED CORP_BND		1.F FE	24,000,000	24,000,000	22,813,876	24,000,000	0	0	0	0	5.520	5.520	MN	158,240	1,324,800	05/18/2023	06/01/2043	24,047,840
286857-J@-7	ELIZABETHTOWN GAS CO CORP_BND		1.F	40,000,000	40,000,000	38,628,000	40,000,000	0	0	0	0	5.850	5.850	MS	780,000	2,463,500	05/10/2024	09/01/2054	41,170,000
291011-BD-5	EMERSON ELECTRIC CO SENIOR CORP_BND		1.F FE	767,168	800,000	816,694	778,353	0	867	0	0	5.250	5.532	MN	5,367	42,000	01/13/2010	11/15/2039	821,000
291011-BM-5	EMERSON ELECTRIC CO SENIOR CORP_BND		1.F FE	5,121,300	5,000,000	3,183,239	5,106,127	0	(3,267)	0	0	2.750	2.630	AO	29,028	137,500	12/15/2020	10/15/2050	5,068,750
29103C-AA-6	EMRLD BORROWER LP SECURED CORP_BND 144A		3.C FE	7,811,012	7,630,000	7,945,485	7,757,960	0	188,574	0	0	6.625	5.865	JD	22,466	494,722	08/12/2025	12/15/2030	7,882,744
292480-AJ-9	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	25,015,927	25,000,000	21,768,595	25,013,580	0	(5,555)	0	0	5.000	4.995	MN	159,722	1,250,000	12/29/2015	05/15/2044	25,625,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
292480-AK-6	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	2,916,362	3,035,000	3,044,638	3,014,249	0	39,003	0	0	4.400	4.994	MS	39,320	406,230	02/15/2019	03/15/2027	3,101,770
292505-AD-6	OVINTIV INC SENIOR CORP_BND		2.C FE	11,533,532	11,600,000	12,462,631	11,544,669	0	4,642	0	0	6.500	6.573	FA	284,844	754,000	11/08/2023	08/15/2034	11,977,000
292505-AE-4	OVINTIV INC SENIOR CORP_BND		2.C FE	12,373,003	10,465,000	11,114,677	11,745,612	0	(80,011)	0	0	6.625	5.198	FA	261,916	693,306	12/28/2018	08/15/2037	10,811,653
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP_		2.A FE	2,189,564	2,050,000	2,036,696	2,145,880	0	(218)	0	0	5.500	5.035	MS	33,199	0	04/11/2013	09/15/2040	2,106,375
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN L CORP_BND		1.G PL	28,946,923	28,885,267	26,658,348	28,946,353	0	3,978	0	0	3.980	3.959	JD	3,193	961,917	09/30/2025	06/30/2040	29,460,083
29261A-AE-0	ENCOMPASS HEALTH CORP SENIOR CORP_BND		3.C FE	1,351,957	1,430,000	1,402,579	1,360,655	0	8,697	0	0	4.625	5.707	AO	16,534	61,975	08/12/2025	04/01/2031	1,463,069
29265A-AS-5	DIAMONDBACK E&P LLC SENIOR CORP_BND		2.B FE	5,476,759	5,503,000	5,758,110	5,498,870	0	559	0	0	7.125	7.164	FA	148,122	392,088	06/16/2004	02/15/2028	5,699,044
29273R-AJ-8	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	3,245,130	3,150,000	3,649,317	3,213,512	0	(20,515)	0	0	7.500	7.252	JJ	118,125	456,675	05/29/2008	07/01/2038	3,268,125
29273R-AP-4	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	7,604,711	7,624,000	7,724,988	7,610,361	0	(475)	0	0	6.050	6.068	JD	38,438	503,330	05/09/2011	06/01/2041	7,854,626
29273R-AR-0	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	2,155,726	1,850,000	1,951,310	2,107,732	0	(10,705)	0	0	6.500	5.186	FA	50,104	120,250	12/09/2020	02/01/2042	1,910,125
29273R-AT-6	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	7,799,653	7,510,000	6,771,957	7,730,413	0	(2,914)	0	0	5.150	4.890	FA	161,152	435,948	03/24/2021	02/01/2043	7,703,383
29273R-AZ-2	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	264,390	250,000	244,703	262,459	0	(430)	0	0	5.950	5.499	AO	3,719	14,876	11/18/2020	10/01/2043	257,438
29273R-BC-2	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	10,195,264	10,000,000	11,275,557	10,070,044	0	(17,337)	0	0	8.250	8.027	MN	105,417	825,000	12/18/2013	11/15/2029	10,412,500
29273R-BF-5	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	8,592,764	8,700,000	7,710,663	8,607,097	0	1,946	0	0	5.150	5.238	MS	131,926	448,050	08/20/2020	03/15/2045	8,924,025
29273R-BG-3	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	15,611,081	15,096,000	15,091,924	15,096,000	0	(57,756)	0	0	4.750	4.750	JJ	330,644	717,060	07/12/2017	01/15/2026	15,454,530
29273R-BL-2	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	20,990,234	18,760,000	16,688,741	20,748,567	0	(61,327)	0	0	5.300	4.507	AO	209,904	1,083,850	06/09/2021	04/15/2047	19,257,140
29273V-BA-7	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	6,196,352	6,214,000	6,396,281	6,197,811	0	1,375	0	0	5.600	5.638	MS	115,995	313,992	03/27/2025	09/01/2034	6,387,992
29273V-BE-9	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	20,135,300	20,000,000	20,713,742	20,133,085	0	(2,215)	0	0	5.700	5.604	AO	285,000	655,500	08/18/2025	04/01/2035	20,570,000
29273V-BG-4	ENERGY TRANSFER LP CAPSEC CORP_BND		3.A FE	6,400,000	6,400,000	6,381,827	6,400,000	0	0	0	0	6.500	6.500	FA	145,600	0	08/11/2025	02/15/2056	6,608,000
29273V-BH-2	ENERGY TRANSFER LP CAPSEC CORP_BND		3.A FE	6,400,000	6,400,000	6,425,379	6,400,000	0	0	0	0	6.750	6.750	FA	151,200	0	08/11/2025	02/15/2056	6,616,000
29278N-AD-5	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	4,881,550	5,000,000	5,100,198	4,885,014	0	3,463	0	0	5.800	6.066	JD	12,889	290,000	06/10/2025	06/15/2038	5,145,000
29278N-AE-3	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	7,106,082	6,200,000	6,016,220	7,024,123	0	(13,449)	0	0	6.000	4.996	JD	16,533	372,000	03/03/2022	06/15/2048	6,386,000
29278N-AN-3	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	2,759,893	2,631,000	2,674,098	2,652,103	0	(17,175)	0	0	5.500	4.790	JD	12,059	144,706	09/11/2018	06/01/2027	2,703,353
29278N-AR-4	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	6,818,296	6,582,000	5,515,815	6,791,269	0	(9,039)	0	0	5.000	4.770	MN	42,052	483,625	11/06/2020	05/15/2050	6,746,550
29279F-AA-7	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	37,014,457	36,667,000	36,330,006	37,010,126	0	(12,691)	0	0	6.250	6.173	AO	483,801	1,979,188	09/18/2025	04/15/2049	37,812,844
29281W-AA-6	ENERFLEX INC SENIOR CORP_BND 144A		3.B FE	272,000	272,000	278,064	272,000	0	0	0	0	6.875	6.875	JJ	1,039	0	12/01/2025	01/15/2031	281,350
29355X-AH-0	ENPRO INC SENIOR CORP_BND 144A		3.C FE	1,664,682	1,658,000	1,709,027	1,664,105	0	(577)	0	0	6.125	6.028	JD	8,463	51,340	08/12/2025	06/01/2033	1,708,776
293561-AT-3	ENRON DISSOLUTION CORP SRSUB CORP_BND		6. *	0	3,500,000	0	0	0	0	0	0	0.000	0.000	JJ	0	0	12/09/1993	12/31/2079	99,094
29364G-AK-9	ENTERGY CORP SENIOR CORP_BND		2.B FE	4,231,200	4,300,000	3,129,992	4,238,976	0	2,288	0	0	3.750	3.840	JD	7,167	268,125	05/13/2020	06/15/2050	4,380,625
29364N-AT-5	ENTERGY MISSISSIPPI LLC SECURED CORP_BND		1.F FE	5,069,900	5,500,000	5,356,711	5,379,803	0	46,564	0	0	2.850	3.806	JD	13,063	156,750	07/09/2018	06/01/2028	5,578,375
29364W-AV-0	ENTERGY LOUISIANA LLC SECURED CORP_BND		1.F FE	5,976,960	6,000,000	5,506,958	5,982,429	0	(768)	0	0	4.950	4.974	JJ	136,950	297,000	11/18/2014	01/15/2045	6,148,500
29364W-BD-9	ENTERGY LOUISIANA LLC SECURED CORP_BND		1.F FE	26,429,098	26,013,000	16,325,380	26,376,684	0	(11,865)	0	0	2.900	2.818	MS	222,122	868,188	11/09/2020	03/15/2051	26,390,189
29365B-AB-9	ENTEGRIS INC SENIOR CORP_BND 144A		3.B FE	3,518,775	3,510,000	3,579,292	3,516,961	0	(1,814)	0	0	5.950	5.862	JD	9,282	208,846	02/27/2025	06/15/2030	3,614,423
29365T-AD-6	ENTERGY TEXAS INC SECURED CORP_BND		1.G FE	4,177,300	4,185,000	4,021,412	4,178,889	0	(580)	0	0	5.150	5.162	JD	17,961	238,265	05/18/2015	06/01/2045	4,292,764
29365T-AJ-3	ENTERGY TEXAS INC SECURED CORP_BND		1.G FE	8,082,620	7,000,000	5,004,354	7,946,472	0	(28,860)	0	0	3.550	2.758	MS	62,815	248,500	12/29/2020	09/30/2049	7,124,250
29366M-AA-6	ENTERGY ARKANSAS LLC SECURED CORP_BND		1.F FE	19,553,970	19,500,000	15,753,082	19,546,253	0	(2,184)	0	0	4.200	4.183	AO	204,750	819,000	04/09/2019	04/01/2049	19,909,500
29366M-AB-4	ENTERGY ARKANSAS LLC SECURED CORP_BND		1.F FE	4,719,660	5,500,000	3,277,614	4,796,862	0	17,053	0	0	2.650	3.405	JD	6,478	145,750	03/17/2021	06/15/2051	5,572,875
29366M-AC-2	ENTERGY ARKANSAS LLC SECURED CORP_BND		1.F FE	16,531,981	16,540,000	11,223,909	16,533,628	0	(539)	0	0	3.350	3.352	JD	24,626	554,090	05/05/2021	06/15/2052	16,817,045
29366W-AA-4	ENTERGY MISSISSIPPI LLC SECURED CORP_BND		1.F FE	7,747,618	6,538,600	5,000,916	7,581,107	0	(31,818)	0	0	3.850	2.892	JD	20,978	251,736	11/06/2020	06/01/2049	6,664,468
29366W-AB-2	ENTERGY MISSISSIPPI LLC SECURED CORP_BND		1.F FE	7,498,966	6,820,000	4,746,630	7,429,270	0	(21,209)	0	0	3.500	2.988	JD	19,892	300,825	07/13/2021	06/01/2051	6,939,350
293791-AF-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	10,737,100	10,000,000	11,335,407	10,320,954	0	(35,937)	0	0	6.875	6.311	MS	229,167	687,500	01/03/2005	03/01/2033	10,343,750
293791-AT-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	394,794	400,000	421,127	397,394	0	1,500	0	0	5.750	5.843	MS	7,667	94,875	08/17/2005	03/01/2035	411,500
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	11,837,046	11,700,000	12,602,014	11,792,461	0	(7,002)	0	0	6.125	6.040	AO	151,288	1,022,876	10/21/2009	10/15/2039	12,058,313
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	5,785,700	5,000,000	6,016,852	5,508,276	0	(27,240)	0	0	7.550	6.346	AO	79,694	377,500	01/05/2010	04/15/2038	5,188,750
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	17,223,954	12,625,000	14,083,845	16,425,157	0	(195,053)	0	0	6.450	3.741	MS	271,438	840,112	03/09/2023	09/01/2040	13,032,156

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	16,449,242	16,380,000	17,293,006	16,464,403	0	(4,244)	0	0	5.950	5.896	FA	406,088	1,007,335	12/12/2023	02/01/2041	16,867,305
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	18,603,485	18,500,000	16,270,546	18,589,018	0	(5,778)	0	0	4.450	4.408	FA	311,006	823,250	06/17/2019	02/15/2043	18,911,625
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	43,612,682	43,950,000	40,170,968	43,658,060	0	2,809	0	0	4.850	4.905	MS	627,630	2,131,576	11/15/2024	03/15/2044	45,015,788
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	6,827,680	6,519,000	5,794,763	6,809,752	0	(7,074)	0	0	4.950	4.639	AO	68,124	322,690	06/17/2021	10/15/2054	6,680,345
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	29,724,975	28,160,000	25,505,854	29,453,965	0	(48,258)	0	0	4.900	4.535	MN	176,313	1,330,840	08/18/2025	05/15/2046	28,849,920
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	20,513,326	19,020,000	15,622,070	20,350,812	0	2,748	0	0	4.250	3.770	FA	305,377	813,663	10/13/2021	02/15/2048	19,424,175
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	4,512,070	4,365,000	4,392,909	4,409,953	0	(17,141)	0	0	4.150	3.719	AO	37,739	181,148	03/14/2019	10/16/2028	4,455,574
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	16,681,255	16,640,000	13,385,222	16,676,270	0	(75)	0	0	4.200	4.185	JJ	293,141	698,880	08/07/2019	01/31/2050	16,989,440
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	9,941,300	10,000,000	7,350,204	9,948,175	0	1,843	0	0	3.700	3.732	JJ	155,194	370,000	01/06/2020	01/31/2051	10,185,000
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	8,795,360	8,000,000	5,851,073	8,741,723	0	(11,783)	0	0	3.950	3.480	JJ	132,544	316,000	12/29/2020	01/31/2060	8,158,000
29379V-CJ-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	1,579,891	1,570,000	1,583,612	1,579,434	0	(457)	0	0	4.300	4.025	JD	2,063	33,755	11/10/2025	06/20/2028	1,603,755
29379V-CL-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR		1.G FE	26,675,315	26,500,000	26,971,167	26,676,070	0	755	0	0	5.200	5.112	JJ	731,106	0	12/11/2025	01/15/2036	27,189,000
294429-AG-0	EQUIFAX INC SENIOR CORP_BND		2.B FE	12,928,019	11,742,000	13,214,010	12,879,164	0	(48,855)	0	0	7.000	5.831	JJ	410,970	338,450	12/08/2025	07/01/2037	12,152,970
29444G-AJ-6	EQUITABLE HOLDINGS INC SENIOR CORP_BND		2.A FE	21,456,802	19,140,000	20,290,620	19,519,180	0	(154,489)	0	0	7.000	6.043	AO	334,950	1,339,800	01/25/2005	04/01/2028	19,809,900
294549-AE-0	EQT CORP SENIOR CORP_BND		2.C FE	3,872,487	3,888,000	3,955,884	3,887,297	0	304	0	0	7.750	7.785	JJ	138,942	301,320	07/23/1996	07/15/2026	4,038,660
29587#-BA-3	ERNST & YOUNG LLP SENIOR CORP_BND		1.C PL	45,000,000	45,000,000	39,666,655	45,000,000	0	0	0	0	3.210	3.210	AO	304,950	1,444,500	10/15/2019	10/15/2033	45,722,250
29587#-BB-1	ERNST & YOUNG LLP SENIOR CORP_BND		1.C PL	6,000,000	6,000,000	5,016,388	6,000,000	0	0	0	0	3.340	3.340	AO	42,307	200,400	10/15/2019	10/15/2036	6,100,200
29587#-BG-0	ERNST & YOUNG LLP SENIOR CORP_BND		1.C PL	21,267,500	21,267,500	19,128,343	21,267,500	0	0	0	0	3.360	3.360	MN	99,248	714,588	05/11/2022	05/11/2033	21,624,794
29587#-BH-8	ERNST & YOUNG LLP SENIOR CORP_BND		1.C PL	11,267,500	11,267,500	9,797,943	11,267,500	0	0	0	0	3.460	3.460	MN	54,147	389,856	05/11/2022	05/11/2035	11,462,428
29587#-BJ-4	ERNST & YOUNG LLP SENIOR CORP_BND		1.C PL	21,197,500	21,197,500	18,155,273	21,197,500	0	0	0	0	3.510	3.510	MN	103,338	744,032	05/11/2022	05/11/2036	21,569,516
29587#-BK-1	ERNST & YOUNG LLP SENIOR CORP_BND		1.C PL	3,732,500	3,732,500	3,154,761	3,732,500	0	0	0	0	3.560	3.560	MN	18,455	132,878	05/11/2022	05/11/2037	3,798,939
29736R-AF-7	ESTEE LAUDER COMPANIES INC. T SENIOR CO		1.G FE	13,844,085	13,750,000	10,623,435	13,814,304	0	(3,754)	0	0	3.700	3.662	FA	192,194	436,600	08/01/2012	08/15/2042	14,004,375
29736R-AG-5	ESTEE LAUDER COMPANIES INC. T SENIOR CO		1.G FE	14,699,850	15,000,000	12,648,409	14,764,375	0	7,151	0	0	4.375	4.497	JD	29,167	656,250	06/01/2015	06/15/2045	15,328,125
29736R-AM-2	ESTEE LAUDER COMPANIES INC. T SENIOR CO		1.G FE	6,203,413	5,617,000	3,732,125	6,131,760	0	(18,582)	0	0	3.125	2.599	JD	14,628	210,454	07/28/2021	12/01/2049	5,704,766
29736R-AR-1	ESTEE LAUDER COMPANIES INC. T SENIOR CO		1.G FE	1,760,445	1,740,000	1,552,433	1,751,157	0	(2,187)	0	0	1.950	1.813	MS	9,991	33,930	07/13/2021	03/15/2031	1,756,965
29977A-C*-4	EVERCORE INC SENIOR CORP_BND		1.G PL	2,850,000	2,850,000	2,738,456	2,850,000	0	0	0	0	4.540	4.538	AO	21,924	129,390	08/01/2019	08/01/2033	2,882,707
29977A-C@-2	EVERCORE INC CORP_BND		2.A	30,370,000	33,626,250	28,172,072	33,626,250	0	0	0	2,316,250	3.330	3.329	AO	189,736	1,101,522	08/01/2019	08/01/2033	30,625,639
30036F-AA-9	EVERGY KANSAS CENTRAL INC SECURED CORP_B		1.F FE	14,938,650	15,000,000	10,575,528	14,946,109	0	929	0	0	3.450	3.472	AO	109,250	517,500	04/02/2020	04/15/2050	15,258,750
30036F-AC-5	EVERGY KANSAS CENTRAL INC SECURED CORP_B		1.F FE	1,260,144	1,200,000	1,286,596	1,256,742	0	(3,402)	0	0	5.900	5.143	MN	9,047	35,400	06/04/2025	11/15/2033	1,235,400
30037D-AA-3	EVERGY METRO INC SECURED CORP_BND		1.F FE	6,345,600	6,000,000	5,532,933	6,164,424	0	(53,693)	0	0	2.250	1.568	JD	11,250	191,486	01/25/2021	06/01/2030	6,067,500
30040W-AH-1	EVERSOURCE ENERGY SENIOR CORP_BND		2.B FE	9,443,626	8,545,000	6,065,064	9,326,424	0	(23,278)	0	0	3.450	2.909	JJ	135,937	294,802	11/10/2020	01/15/2050	8,692,401
30040W-AL-2	EVERSOURCE ENERGY SENIOR CORP_BND		2.B FE	4,976,575	5,000,000	4,521,485	4,987,066	0	2,293	0	0	2.550	2.603	MS	37,542	127,500	03/18/2021	03/15/2031	5,063,750
30040W-AX-6	EVERSOURCE ENERGY SENIOR CORP_BND		2.B FE	2,243,138	2,250,000	2,314,904	2,243,807	0	669	0	0	5.500	5.543	JJ	61,875	61,875	03/27/2025	01/01/2034	2,311,875
30040W-BB-3	EVERSOURCE ENERGY SENIOR CORP_BND		2.B FE	1,975,466	1,980,000	1,969,874	1,975,543	0	77	0	0	4.450	4.498	JD	18,112	0	10/15/2025	12/15/2030	2,024,055
30161N-AC-5	EXELON CORPORATION SENIOR CORP_BND		2.B FE	1,962,452	2,075,000	2,172,468	2,011,492	0	5,727	0	0	5.625	6.055	JD	5,188	206,943	04/28/2011	06/15/2035	2,133,359
30161N-AQ-4	EXELON CORPORATION SENIOR CORP_BND		2.B FE	2,595,735	2,250,000	2,242,384	2,448,017	0	(18,274)	0	0	4.950	3.782	JD	4,950	111,376	07/26/2016	06/15/2035	2,305,688
30161N-AS-0	EXELON CORPORATION SENIOR CORP_BND		2.B FE	5,337,843	4,731,000	4,378,449	5,218,112	0	(31,237)	0	0	5.100	4.300	JD	10,724	460,582	07/26/2017	06/15/2045	4,851,641
30161N-AV-3	EXELON CORPORATION SENIOR CORP_BND		2.B FE	15,236,880	14,600,000	12,269,006	15,131,013	0	(17,011)	0	0	4.450	4.178	AO	137,159	649,700	06/12/2019	04/15/2046	14,924,850
30161N-BH-3	EXELON CORPORATION SENIOR CORP_BND		2.B FE	6,995,100	7,000,000	5,402,582	6,995,503	0	(344)	0	0	4.100	4.104	MS	84,506	287,000	03/02/2022	03/15/2052	7,143,500
30161N-BR-1	EXELON CORPORATION SENIOR CORP_BND		2.B FE	6,518,317	6,500,000	6,713,378	6,516,382	0	(1,934)	0	0	5.125	5.062	MS	98,087	188,771	03/17/2025	03/15/2031	6,666,563
30212P-BL-8	EXPEDIA GROUP INC SENIOR CORP_BND		2.B FE	5,111,311	5,228,000	5,366,496	5,117,602	0	6,291	0	0	5.400	5.700	FA	106,651	136,451	05/08/2025	02/15/2035	5,369,156
30219G-AG-3	EVERNORTH HEALTH INC SENIOR CORP_BND		1.G FE	11,746,383	10,305,000	9,693,408	11,345,194	0	(45,426)	0	0	6.125	5.184	MN	80,651	631,182	12/30/2013	11/15/2041	10,620,591
30219G-AP-3	EVERNORTH HEALTH INC SENIOR CORP_BND		1.G FE	19,717,648	19,698,000	16,482,175	19,717,298	0	(5,230)	0	0	4.800	4.791	JJ	435,982	945,504	06/21/2019	07/15/2046	20,170,752
30231G-AN-2	EXXON MOBIL CORP SENIOR CORP_BND		1.D FE	2,179,540	2,000,000	1,568,583	2,145,801	0	(5,809)	0	0	3.567	3.052	MS	22,789	71,340	08/07/2019	03/06/2045	2,035,670
30231G-AW-2	EXXON MOBIL CORP SENIOR CORP_BND		1.D FE	54,591,296	54,300,000	45,485,420	54,523,731	0	(8,966)	0	0	4.114	4.083	MS	744,634	2,233,902	11/08/2018	03/01/2046	55,416,951

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
30231G-AZ-5	EXXON MOBIL CORP SENIOR CORP_BND		1.D FE	31,736,997	31,705,000	21,683,657	31,732,532	0	(976)	0	0	3.095	3.090	FA	367,976	981,270	01/14/2020	08/16/2049	32,195,635
30231G-BG-6	EXXON MOBIL CORP SENIOR CORP_BND		1.D FE	49,661,263	48,920,000	41,115,404	49,562,794	0	(19,165)	0	0	4.327	4.231	MS	599,751	2,116,768	07/16/2020	03/19/2050	49,978,384
30231G-BM-3	EXXON MOBIL CORP SENIOR CORP_BND		1.D FE	34,910,815	31,600,000	22,724,390	34,534,279	0	59,738	0	0	3.452	2.922	AO	230,287	1,195,600	06/10/2021	04/15/2051	32,145,416
30231G-BN-1	EXXON MOBIL CORP SENIOR CORP_BND		1.D FE	11,384,388	10,700,000	10,031,110	11,038,047	0	(70,832)	0	0	2.610	1.879	AO	58,957	279,270	06/02/2021	10/15/2030	10,839,635
302491-AV-7	FMC CORPORATION SENIOR CORP_BND		3.A FE	848,762	690,000	440,285	831,728	0	(4,073)	0	0	4.500	3.236	AO	7,763	31,050	07/13/2021	10/01/2049	705,525
302508-AQ-9	FMR LLC SENIOR CORP_BND 144A		1.E FE	4,819,598	4,807,200	5,318,972	4,810,694	0	(2,500)	0	0	7.570	7.546	JD	16,174	363,906	08/05/2004	06/15/2029	4,989,153
30251B-AD-0	FMR LLC SENIOR CORP_BND 144A		1.E FE	1,015,569	900,000	906,032	959,091	0	(7,209)	0	0	4.950	3.881	FA	18,563	44,550	09/26/2016	02/01/2033	922,275
30303M-8Q-8	META PLATFORMS INC SENIOR CORP_BND		1.D FE	3,724,236	3,600,000	3,449,886	3,723,967	0	(269)	0	0	5.600	5.357	MN	25,760	100,800	10/29/2025	05/15/2053	3,700,800
30303M-AC-6	META PLATFORMS INC SENIOR CORP_BND		1.D FE	3,114,751	3,115,000	3,140,561	3,114,769	0	18	0	0	4.600	4.601	MN	23,086	0	10/30/2025	11/15/2032	3,186,645
303250-AG-9	FAIR ISAAC CORP SENIOR CORP_BND 144A		3.A FE	1,146,609	1,140,000	1,168,870	1,145,953	0	(655)	0	0	6.000	5.863	MN	8,740	34,580	08/12/2025	05/15/2033	1,174,200
313309-AP-1	FEDEX CORP SENIOR CORP_BND		2.B FE	12,018,985	11,385,000	13,197,192	12,018,278	0	(2,778)	0	0	7.600	7.197	JJ	432,630	922,260	03/16/2023	07/01/2097	11,817,630
314211-A*-4	FEDERATED HERMES INC SENIOR CORP_BND		1.G PL	43,000,000	43,000,000	39,091,687	43,000,000	0	0	0	0	3.290	3.290	MS	408,691	1,414,700	03/17/2022	03/17/2032	43,707,350
31428X-AT-3	FEDEX CORP SENIOR CORP_BND		2.B FE	502	600	473	528	0	(67)	0	0	3.875	4.946	FA	10	24	01/06/2014	08/01/2042	612
31428X-AU-0	FEDEX CORP SENIOR CORP_BND		2.B FE	4,987,100	5,000,000	3,938,810	4,990,775	0	4,146	0	0	4.100	4.115	AO	43,278	331,075	04/08/2013	04/15/2043	5,102,500
31428X-BD-7	FEDEX CORP SENIOR CORP_BND		2.B FE	2,694,960	3,000,000	2,049,034	2,714,125	0	1,735	0	0	4.500	5.062	FA	56,250	135,000	07/30/2015	02/01/2065	3,067,500
31428X-BE-5	FEDEX CORP SENIOR CORP_BND		2.B FE	23,580,802	23,800,000	20,217,950	23,624,582	0	1,628	0	0	4.750	4.808	MN	144,453	1,130,500	10/20/2015	11/15/2045	24,365,250
31428X-BG-0	FEDEX CORP SENIOR CORP_BND		2.B FE	5,376,294	5,400,000	4,378,723	5,380,901	0	(52)	0	0	4.550	4.577	AO	61,425	245,700	03/21/2016	04/01/2046	5,522,850
31428X-CK-0	FEDEX CORP SENIOR CORP_BND 144A		2.B FE	3,991,502	4,000,000	3,621,344	3,992,652	0	1,346	0	0	2.400	2.437	MN	12,267	96,000	02/26/2025	05/15/2031	4,048,000
31428X-CM-6	FEDEX CORP SENIOR CORP_BND 144A		2.B FE	1,921,025	2,000,000	1,849,711	1,926,559	0	6,506	0	0	3.900	4.395	FA	32,500	78,000	02/26/2025	02/01/2035	2,039,000
31428X-DJ-2	FEDEX CORP SENIOR CORP_BND		2.B FE	4,743,448	5,000,000	5,018,649	4,749,489	0	6,041	0	0	4.900	5.685	JJ	112,972	0	10/08/2025	01/15/2034	5,122,500
31428X-DM-5	FEDEX CORP SENIOR CORP_BND		2.B FE	28,272,684	29,441,000	23,352,963	28,285,010	0	12,327	0	0	3.875	4.197	FA	475,349	0	10/01/2025	08/01/2042	30,011,419
31428X-DQ-6	FEDEX CORP SENIOR CORP_BND		2.B FE	3,875,219	5,000,000	3,958,568	3,882,642	0	7,423	0	0	4.100	6.097	FA	85,417	0	10/08/2025	02/01/2045	5,102,500
31428X-DR-4	FEDEX CORP SENIOR CORP_BND		2.B FE	5,608,520	6,500,000	5,627,194	5,614,376	0	5,856	0	0	4.750	5.926	MN	39,451	154,375	10/08/2025	11/15/2045	6,654,375
31428X-DT-0	FEDEX CORP SENIOR CORP_BND		2.B FE	5,036,064	6,400,000	5,206,252	5,043,794	0	7,730	0	0	4.400	6.219	JJ	129,849	0	10/08/2025	01/15/2047	6,540,800
31428X-DU-7	FEDEX CORP SENIOR CORP_BND		2.B FE	13,640,561	12,830,000	9,814,118	13,635,086	0	(5,475)	0	0	4.050	3.625	FA	196,299	0	10/08/2025	02/15/2048	13,089,808
31428X-DV-5	FEDEX CORP SENIOR CORP_BND		2.B FE	19,782,283	22,000,000	19,185,708	19,793,710	0	11,427	0	0	4.950	5.744	AO	223,850	544,500	10/08/2025	10/17/2048	22,544,500
31428X-DW-3	FEDEX CORP SENIOR CORP_BND		2.B FE	17,564,487	20,750,000	19,110,365	17,578,452	0	13,964	0	0	5.250	6.509	MN	139,198	544,688	10/08/2025	05/15/2050	21,294,688
31620M-AU-0	FIDELITY NATIONAL INFORMATION SENIOR COR		2.B FE	6,243,638	6,100,000	5,075,278	6,221,911	0	(5,455)	0	0	4.500	4.349	FA	103,700	443,250	07/18/2019	08/15/2046	6,237,250
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SENIOR COR		2.B FE	3,729,670	3,589,000	3,041,949	3,706,618	0	(4,399)	0	0	4.750	4.487	MN	21,783	170,478	08/07/2019	05/15/2048	3,674,239
31620M-BY-1	FIDELITY NATIONAL INFORMATION SENIOR COR		2.B FE	1,998,760	2,000,000	2,042,739	1,999,126	0	110	0	0	5.100	5.108	JJ	47,033	102,000	07/06/2022	07/15/2032	2,051,000
316773-CH-1	FIFTH THIRD BANCORP SUB CORP_BND		2.B FE	11,969,760	12,000,000	14,741,972	11,979,107	0	(33,892)	0	0	8.250	8.273	MS	330,000	1,584,000	02/26/2008	03/01/2038	12,495,000
316773-DE-7	FIFTH THIRD BANCORP SENIOR CORP_BND		2.A FE	9,125,000	9,125,000	9,111,355	9,125,000	0	0	0	0	4.055	4.052	AO	67,837	370,018	04/20/2022	04/25/2028	9,310,009
316773-DF-4	FIFTH THIRD BANCORP SENIOR CORP_BND		2.A FE	8,155,400	10,000,000	9,775,747	8,477,833	0	154,420	0	0	4.337	7.036	AO	79,512	433,700	10/31/2023	04/25/2033	10,216,850
316773-DM-9	FIFTH THIRD BANCORP SENIOR CORP_BND		2.A FE	2,426,000	2,426,000	2,465,685	2,426,000	0	0	0	0	4.895	4.895	MS	37,935	671,251	09/03/2024	09/06/2030	2,485,376
337358-BA-2	WELLS FARGO & COMPANY SUB CORP_BND		2.B FE	3,080,309	4,800,000	5,604,304	3,645,925	0	101,387	0	0	7.500	11.838	AO	76,000	360,000	09/24/2002	04/15/2035	4,980,000
337738-AR-9	FISERV INC SENIOR CORP_BND		2.B FE	3,992,480	4,000,000	3,989,540	3,997,639	0	367	0	0	4.200	4.223	AO	42,000	168,000	01/07/2019	10/01/2028	4,084,000
337738-AU-2	FISERV INC SENIOR CORP_BND		2.B FE	1,462,605	1,500,000	1,454,826	1,464,419	0	1,814	0	0	3.500	4.236	JJ	26,250	0	10/23/2025	07/01/2029	1,526,250
337738-AV-0	FISERV INC SENIOR CORP_BND		2.B FE	10,907,550	10,120,000	7,946,509	10,819,744	0	430,382	0	0	4.400	3.925	JJ	222,640	445,280	06/29/2021	07/01/2049	10,342,640
337738-BN-7	FISERV INC SENIOR CORP_BND		2.B FE	30,158,452	30,700,000	30,486,009	30,191,449	0	32,997	0	0	5.150	5.393	FA	610,461	790,525	05/01/2025	08/12/2034	31,490,525
337932-AJ-6	FIRSTENERGY CORPORATION SENIOR CORP_BND		2.C FE	21,537,521	22,000,000	19,388,814	21,497,703	0	7,339	0	0	4.850	5.013	JJ	492,006	1,067,000	12/13/2024	07/15/2047	22,533,500
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		2.B FE	53,151,000	53,151,000	49,695,857	53,151,000	0	0	0	0	4.125	4.125	MS	554,210	2,225,396	07/12/2016	03/31/2038	2,180,739
340711-BC-3	FLORIDA GAS TRANSMISSION COMPA SENIOR CO		2.B FE	1,176,464	1,127,000	1,169,138	1,175,625	0	(839)	0	0	5.750	5.158	JJ	36,001	0	10/02/2025	07/15/2035	1,159,401
341081-EP-8	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.E FE	1,295,580	1,220,000	1,281,074	1,255,539	0	(4,195)	0	0	5.850	5.349	FA	29,738	71,370	03/14/2019	02/01/2033	1,255,685
341081-EQ-6	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.E FE	77,182	65,000	69,257	72,552	0	(767)	0	0	5.625	3.960	AO	914	3,656	03/14/2019	04/01/2034	66,828
341081-EV-5	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.E FE	11,519,582	10,450,000	11,168,417	11,199,375	0	(57,666)	0	0	5.650	4.756	FA	246,010	590,426	08/19/2019	02/01/2037	10,745,213

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
341081-EX-1	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.E FE	19,997,299	20,000,000	21,828,224	19,999,155	0	(3,509)	0	0	6.200	6.201	JD	103,333	1,240,000	12/28/2006	06/01/2036	20,620,000
341081-FA-0	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.E FE	3,597,954	3,315,000	3,600,564	3,488,231	0	(11,598)	0	0	5.950	5.327	FA	82,184	197,242	03/14/2019	02/01/2038	3,413,621
341081-FE-2	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.E FE	11,489,650	11,500,000	11,558,404	11,492,696	0	(670)	0	0	5.125	5.131	JD	49,115	589,376	06/06/2011	06/01/2041	11,794,688
341081-FH-5	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.E FE	5,253,811	5,280,000	4,337,275	5,261,699	0	647	0	0	3.800	3.828	JD	8,917	200,640	12/17/2012	12/15/2042	5,380,320
341081-FQ-5	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.D FE	5,095,813	4,000,000	3,197,559	4,930,565	0	(31,852)	0	0	3.950	2.546	MS	52,667	158,000	07/01/2020	03/01/2048	4,079,000
341081-FU-6	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.D FE	14,992,050	15,000,000	11,911,400	14,993,208	0	(518)	0	0	3.990	3.993	MS	199,500	598,500	02/21/2019	03/01/2049	15,299,250
341081-FX-0	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.D FE	43,281,393	38,160,000	26,141,894	42,576,582	0	(139,627)	0	0	3.150	2.491	AO	300,510	1,303,470	12/29/2020	10/01/2049	38,761,020
341081-GE-1	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.D FE	13,594,424	13,600,000	8,674,243	13,595,058	0	(611)	0	0	2.875	2.877	JD	29,325	391,000	11/16/2021	12/04/2051	13,795,500
341081-GG-6	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.D FE	9,971,650	10,000,000	9,029,234	9,982,023	0	2,702	0	0	2.450	2.482	FA	100,722	245,000	01/26/2022	02/03/2032	10,122,500
341081-GZ-4	FLORIDA POWER & LIGHT CO SECURED CORP_BN		1.D FE	1,540,844	1,545,000	1,579,837	1,540,962	0	118	0	0	5.800	5.817	MS	26,385	50,779	02/18/2025	03/15/2065	1,589,805
341099-CH-0	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		1.F FE	12,665,785	10,100,000	11,223,725	11,693,078	0	(99,067)	0	0	6.350	4.592	MS	188,842	641,350	06/04/2020	09/15/2037	10,420,675
341099-CR-8	DUKE ENERGY FLORIDA LLC SECURED CORP_BND		1.F FE	3,246,720	3,350,000	2,755,506	3,274,053	0	2,797	0	0	3.850	4.037	MN	16,480	128,976	05/13/2015	11/15/2042	3,414,488
34531X-AC-8	FORD FOUNDATION SENIOR CORP_BND		1.A FE	22,000,000	22,000,000	12,504,261	22,000,000	0	0	0	0	2.815	2.815	JD	51,608	619,300	06/19/2020	06/01/2070	22,309,650
345370-CQ-1	FORD MOTOR COMPANY SENIOR CORP_BND		3.A FE	24,463,890	25,111,000	19,859,851	24,636,544	0	15,164	0	0	4.750	4.915	JJ	550,001	1,256,280	01/03/2013	01/15/2043	25,707,386
345370-CS-7	FORD MOTOR COMPANY SENIOR CORP_BND		3.A FE	10,654,625	12,500,000	10,388,274	10,691,759	0	35,167	0	0	5.291	6.569	JD	42,255	661,376	03/04/2025	12/08/2046	12,830,688
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		2.C FE	16,783,400	20,000,000	18,861,410	17,612,134	0	400,334	0	0	4.000	6.934	MN	106,667	800,000	11/06/2023	11/13/2030	20,400,000
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		3.A FE	16,116,000	20,000,000	18,319,026	17,018,282	0	435,636	0	0	3.625	6.954	JD	28,194	725,000	11/06/2023	06/17/2031	20,362,500
345397-D6-7	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		2.C FE	20,800,732	20,010,000	21,498,604	20,692,867	0	(90,678)	0	0	7.122	6.540	MN	213,767	1,656,577	05/29/2024	11/07/2033	20,722,556
345397-E6-6	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		2.C FE	14,586,809	14,666,000	14,892,137	14,598,246	0	2,395	0	0	6.125	6.198	MS	281,964	449,146	05/29/2024	03/08/2034	15,115,146
345397-H8-9	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		2.C FE	5,200,000	5,200,000	5,136,747	5,200,000	0	0	0	0	5.869	5.870	MN	51,712	0	10/28/2025	10/31/2035	5,200,000
347466-AH-7	FORT IRWIN LAND LLC SENIOR CORP_BND 144A		2.A FE	25,106,165	25,900,000	26,056,472	25,624,558	0	121,053	0	0	5.600	5.830	JD	64,462	1,450,400	03/04/2005	12/15/2035	1,706,480
347466-AJ-3	FORT IRWIN LAND LLC SENIOR CORP_BND 144A		2.A FE	24,476,250	25,000,000	22,073,919	24,631,927	0	34,942	0	0	5.750	5.890	JD	63,889	1,829,650	12/21/2005	12/15/2047	1,456,574
34960P-AF-8	FTAI AVIATION INVESTORS LLC SENIOR CORP_		3.B FE	5,231,800	5,180,000	5,455,502	5,224,287	0	(7,513)	0	0	7.000	6.709	MN	60,433	181,300	05/06/2025	05/01/2031	5,361,300
34960P-AG-6	FTAI AVIATION INVESTORS LLC SENIOR CORP_		3.B FE	15,517,803	14,792,000	15,563,454	15,338,506	0	(158,109)	0	0	7.000	5.804	JD	46,020	1,035,440	03/31/2025	06/15/2032	15,309,720
34960P-AH-4	FTAI AVIATION INVESTORS LLC SENIOR CORP_		3.B FE	3,099,420	3,216,000	3,268,846	3,107,002	0	7,582	0	0	5.875	6.466	AO	39,887	94,470	05/09/2025	04/15/2033	3,310,470
350930-AD-5	FOUNDRY JV HOLDCO LLC SECURED CORP_BND 1		2.B FE	11,382,958	11,410,000	12,108,360	11,388,981	0	1,341	0	0	6.250	6.277	JJ	309,021	879,046	05/02/2024	01/25/2035	11,766,563
350930-AE-3	FOUNDRY JV HOLDCO LLC SECURED CORP_BND 1		2.B FE	8,516,600	8,540,000	9,100,405	8,520,851	0	755	0	0	6.400	6.427	JJ	236,843	673,521	05/02/2024	01/25/2038	8,813,280
350930-AH-6	FOUNDRY JV HOLDCO LLC SECURED CORP_BND 1		2.B	4,913,395	4,916,000	5,148,036	4,913,428	0	34	0	0	6.100	6.107	JJ	129,946	139,942	02/04/2025	01/25/2036	5,065,938
350930-AJ-2	FOUNDRY JV HOLDCO LLC SECURED CORP_BND 1		2.B	6,664,266	6,668,000	7,011,204	6,664,292	0	26	0	0	6.200	6.207	JJ	179,147	192,927	02/04/2025	01/25/2037	6,874,708
350930-AK-9	FOUNDRY JV HOLDCO LLC SECURED CORP_BND 1		2.B	2,298,597	2,300,000	2,427,521	2,298,597	0	0	0	0	6.300	6.307	JJ	62,790	67,620	02/04/2025	01/25/2039	2,372,450
35137L-AH-8	FOX CORP SENIOR CORP_BND		2.B FE	24,207,020	23,000,000	23,291,442	23,462,214	0	(158,356)	0	0	4.709	3.932	JJ	469,330	1,083,070	02/11/2021	01/25/2029	23,541,535
35137L-AK-1	FOX CORP SENIOR CORP_BND		2.B FE	20,448,290	19,500,000	18,773,563	20,325,529	0	(16,466)	0	0	5.576	5.237	JJ	471,172	1,003,680	11/25/2019	01/25/2049	20,043,660
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR SECURED C		1.F FE	5,907,261	5,245,000	4,003,952	5,838,337	0	(17,678)	0	0	3.914	3.208	JJ	102,645	205,290	03/02/2022	07/01/2049	5,347,645
35671D-BC-8	FREEPORT-MCMORAN INC SENIOR CORP_BND		2.B FE	25,574,244	26,599,000	25,782,943	25,697,557	0	28,210	0	0	5.450	5.762	MS	426,840	1,449,646	12/12/2024	03/15/2043	27,323,823
35671D-CC-7	FREEPORT-MCMORAN INC SENIOR CORP_BND		2.B FE	373,000	373,000	373,600	373,000	0	0	0	0	5.000	5.000	MS	6,217	18,650	08/01/2019	09/01/2027	382,325
361448-AU-7	GATX CORPORATION SENIOR CORP_BND		2.B FE	2,515,595	2,425,000	2,290,903	2,495,196	0	(2,710)	0	0	5.200	4.953	MS	37,129	126,100	06/04/2015	03/15/2044	2,488,050
361448-AY-9	GATX CORPORATION SENIOR CORP_BND		2.B FE	1,986,300	2,000,000	1,987,794	1,998,887	0	1,529	0	0	3.250	3.331	MS	19,139	65,000	09/08/2016	09/15/2026	2,032,500
361448-BE-2	GATX CORPORATION SENIOR CORP_BND		2.B FE	14,975,400	15,000,000	15,169,414	14,991,527	0	1,181	0	0	4.700	4.719	AO	176,250	705,000	01/29/2019	04/01/2029	15,352,500
361448-BG-7	GATX CORPORATION SENIOR CORP_BND		2.B FE	5,239,653	5,330,000	4,667,490	5,262,077	0	9,104	0	0	1.900	2.140	JD	8,439	101,270	04/04/2025	06/01/2031	5,380,635
361448-BJ-1	GATX CORPORATION SENIOR CORP_BND		2.B FE	7,313,875	7,750,000	7,237,957	7,336,465	0	20,707	0	0	3.500	4.454	JD	22,604	183,750	08/18/2025	06/01/2032	7,885,625
361448-BN-2	GATX CORPORATION SENIOR CORP_BND		2.B FE	49,915,500	50,000,000	56,061,514	49,928,245	0	6,189	0	0	6.900	6.923	MN	575,000	3,450,000	10/31/2023	05/01/2034	51,725,000
361448-BR-3	GATX CORPORATION SENIOR CORP_BND		2.B FE	15,702,268	15,505,000	15,694,213	15,699,143	0	(2,575)	0	0	6.050	5.957	JD	67,748	862,427	11/24/2025	06/05/2054	15,974,026
361448-BS-1	GATX CORPORATION SENIOR CORP_BND		2.B FE	1,542,183	1,500,000	1,538,726	1,541,971	0	(211)	0	0	5.500	5.115	JD	3,667	41,250	12/08/2025	06/15/2035	1,541,250
362320-BA-0	GTE CORP SENIOR CORP_BND		2.A FE	11,220,100	10,000,000	10,568,001	10,234,839	0	(94,450)	0	0	6.940	5.827	AO	146,511	694,000	07/07/2010	04/15/2028	10,347,000
36256#-AA-9	GSRP PORTFOLIO I LLC SECURED CORP_BND		2.B PL	27,763,425	27,763,425	23,171,688	27,763,425	0	0	0	0	3.770	3.770	JD	2,907	1,061,359	01/30/2020	12/31/2044	605,337

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
36260#-AA-3	GSRP PORTFOLIO II LLC SENIOR CORP_BND		2.C PL	73,822,891	73,822,891	59,778,151	73,822,891	0	0	0	0	3.100	3.112	MJSD	6,357	2,313,139	10/01/2021	06/29/2046	858,660
36268N-AA-8	BOOST NEWCO BORROWER LLC SECURED CORP_BN		3.B FE	11,517,495	11,315,000	12,026,645	11,459,015	0	(46,724)	0	0	7.500	7.026	JJ	391,310	791,813	08/12/2025	01/15/2031	11,739,313
363576-AB-5	ARTHUR J GALLAGHER & CO SENIOR CORP_BND		2.B FE	6,916,560	7,000,000	4,889,463	6,924,397	0	2,969	0	0	3.500	3.565	MN	27,903	421,575	05/13/2021	05/20/2051	7,122,500
366651-AC-1	GARTNER INC SENIOR CORP_BND 144A		2.C FE	472,500	500,000	498,477	487,622	0	4,438	0	0	4.500	5.575	JJ	11,250	22,500	05/20/2022	07/01/2028	511,250
366651-AE-7	GARTNER INC SENIOR CORP_BND 144A		2.C FE	279,485	279,000	264,886	279,000	0	(347)	0	0	3.750	3.750	AO	2,616	10,462	12/02/2021	10/01/2030	284,231
366651-AK-3	GARTNER INC SENIOR CORP_BND		2.C FE	7,988,510	8,000,000	8,001,778	7,988,574	0	64	0	0	5.600	5.619	MN	51,022	0	12/15/2025	11/20/2035	8,224,000
36720#-AD-1	GAS TRANSMISSION NORTHWEST LLC CORP_BND		2.A	21,000,000	21,000,000	21,350,835	21,000,000	0	0	0	0	5.690	5.690	JD	99,575	1,194,900	06/01/2005	06/01/2035	21,597,450
36831U-AA-0	GCREP III CONSOLIDATION HOLDIN SECURED C		2.B PL	8,586,813	8,586,813	8,674,398	8,586,813	0	(26,509)	0	0	6.570	6.624	JAJO	141,038	708,183	01/12/2024	01/12/2029	8,604,051
368710-AC-3	GENENTECH INC SENIOR CORP_BND		1.E FE	11,665,440	12,000,000	11,808,990	11,823,826	0	12,171	0	0	5.250	5.446	JJ	290,500	630,000	09/12/2013	07/15/2035	12,315,000
369010-AA-0	GENERAL ATLANTIC PARTNERS LP SENIOR CORP		1.E PL	71,000,000	71,000,000	64,904,037	71,000,000	0	0	0	0	3.150	3.150	AO	397,600	2,236,500	10/27/2021	10/27/2031	72,118,250
36901@-AC-6	GENERAL ATLANTIC PARTNERS LP CORP_BND		1.E PL	20,000,000	20,000,000	20,305,063	20,000,000	0	0	0	0	5.120	5.120	FA	409,600	0	08/07/2025	08/07/2028	20,512,000
369010-AF-9	GENERAL ATLANTIC PARTNERS LP CORP_BND		1.E PL	45,000,000	45,000,000	46,626,315	45,000,000	0	0	0	0	5.620	5.620	FA	1,011,600	0	08/07/2025	08/07/2032	10,281,000
369550-BC-1	GENERAL DYNAMICS CORPORATION SENIOR CORP		1.F FE	5,014,300	5,000,000	5,009,888	5,003,921	0	(1,663)	0	0	3.750	3.713	MN	23,958	187,500	12/07/2018	05/15/2028	5,093,750
369550-BJ-6	GENERAL DYNAMICS CORPORATION SENIOR CORP		1.F FE	12,452,654	11,900,000	10,065,021	12,389,193	0	(15,327)	0	0	4.250	3.964	AO	126,438	505,750	02/25/2021	04/01/2050	12,152,875
369550-BM-9	GENERAL DYNAMICS CORPORATION SENIOR CORP		1.F FE	34,631,450	35,000,000	34,361,665	34,826,998	0	34,126	0	0	3.625	3.752	AO	317,188	1,268,750	03/23/2020	04/01/2030	35,634,375
36959C-AA-6	GENERAL ELECTRIC CO SUB CORP_BND		1.G FE	2,750,845	1,900,000	2,291,428	2,393,253	0	(40,936)	0	0	7.500	4.197	FA	51,458	142,500	05/13/2015	08/21/2035	1,971,250
369604-BY-8	GENERAL ELECTRIC CO SENIOR CORP_BND		1.G FE	3,368,814	2,800,000	2,387,404	3,310,171	0	(14,138)	0	0	4.350	3.243	MN	20,300	121,800	08/27/2021	05/01/2050	2,860,900
36962G-W7-5	GENERAL ELECTRIC CO SENIOR CORP_BND		1.G FE	7,514,750	7,500,000	7,508,283	7,500,385	0	(728)	0	0	4.542	4.527	FMAN	53,939	380,358	10/31/2006	05/05/2026	7,592,019
36962G-XZ-2	GENERAL ELECTRIC CO SENIOR CORP_BND		1.G	2,972,314	2,726,000	3,087,249	2,822,190	0	(12,799)	0	0	6.750	6.059	MS	54,179	184,006	08/24/2006	03/15/2032	2,818,003
370334-BJ-2	GENERAL MILLS INC SENIOR CORP_BND		2.B FE	31,510,940	31,000,000	31,134,032	31,340,334	0	(18,805)	0	0	5.400	5.289	JD	74,400	1,674,000	07/28/2010	06/15/2040	31,837,000
370334-CG-7	GENERAL MILLS INC SENIOR CORP_BND		2.B FE	2,008,580	2,000,000	2,006,006	2,007,859	0	(721)	0	0	4.200	3.994	AO	17,267	0	10/22/2025	04/17/2028	2,042,000
370334-CJ-1	GENERAL MILLS INC SENIOR CORP_BND		2.B FE	3,293,664	3,300,000	2,891,597	3,294,563	0	108	0	0	4.700	4.712	AO	31,882	155,100	04/03/2018	04/17/2048	3,377,550
370334-CP-7	GENERAL MILLS INC SENIOR CORP_BND		2.B FE	2,689,797	2,690,000	1,740,496	2,689,613	0	(216)	0	0	3.000	2.998	FA	33,625	80,700	07/13/2021	02/01/2051	2,730,350
37045V-AF-7	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	1,155,623	1,060,000	1,075,527	1,137,976	0	(2,701)	0	0	6.250	5.591	AO	16,378	66,250	05/16/2017	10/02/2043	1,093,125
37045V-AH-3	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	621,509	625,000	613,388	622,838	0	111	0	0	5.000	5.047	AO	7,813	31,250	05/16/2017	04/01/2035	640,625
37045V-AJ-9	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	11,829,820	11,162,000	10,029,749	11,705,070	0	(21,588)	0	0	5.200	4.773	AO	145,106	580,424	11/20/2024	04/01/2045	11,452,212
37045V-AK-6	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	2,097,065	1,985,000	2,159,917	2,092,789	0	(6,550)	0	0	6.600	5.856	AO	32,753	137,610	12/08/2025	04/01/2036	2,050,505
37045V-AL-4	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	11,185,340	12,000,000	12,840,270	11,221,078	0	(1,790)	0	0	6.750	7.362	AO	202,500	135,000	11/13/2024	04/01/2046	12,405,000
37045V-AP-5	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	898,060	1,000,000	961,849	912,998	0	4,601	0	0	5.150	6.173	AO	12,875	51,500	07/21/2022	04/01/2038	1,025,750
37045V-AQ-3	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	28,171,065	27,294,000	24,806,825	27,973,240	0	(43,800)	0	0	5.400	5.172	AO	368,469	1,778,382	12/11/2024	04/01/2048	28,030,938
37045V-AT-7	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	15,090,457	17,023,000	16,533,493	15,151,134	0	16,403	0	0	5.950	6.890	AO	253,217	715,368	11/07/2024	04/01/2049	17,529,434
37045V-AZ-3	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	9,975,600	10,000,000	10,457,633	9,981,620	0	1,025	0	0	5.600	5.633	AO	118,222	560,000	07/28/2022	10/15/2032	10,280,000
37045V-BA-7	GENERAL MOTORS CO SENIOR CORP_BND		2.B FE	14,785,993	14,550,000	15,429,589	14,777,586	0	(8,464)	0	0	6.250	6.021	AO	191,979	399,115	07/11/2025	04/15/2035	15,004,688
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPA SENIOR CO		2.B FE	8,649,288	8,750,000	7,924,551	8,689,898	0	10,083	0	0	2.700	2.837	JD	13,781	236,250	10/20/2021	06/10/2031	8,868,125
37045X-DV-5	GENERAL MOTORS FINANCIAL COMPA SENIOR CO		2.B FE	1,974,060	2,000,000	1,995,999	1,976,827	0	2,767	0	0	4.300	4.687	AO	20,306	43,000	08/05/2025	04/06/2029	2,043,000
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPA SENIOR CO		2.B FE	1,036,640	1,000,000	1,042,722	1,032,544	0	(4,096)	0	0	5.800	4.603	JJ	28,033	0	08/05/2025	01/07/2029	1,029,000
37045X-EU-6	GENERAL MOTORS FINANCIAL COMPA SENIOR CO		2.B FE	6,168,840	6,000,000	6,219,829	6,152,741	0	(16,099)	0	0	5.550	4.743	JJ	153,550	0	08/05/2025	07/15/2029	6,166,500
37045X-EV-4	GENERAL MOTORS FINANCIAL COMPA SENIOR CO		2.B FE	10,076,500	10,000,000	10,474,828	10,067,661	0	(6,535)	0	0	5.950	5.844	AO	143,792	595,000	06/04/2024	04/04/2034	10,297,500
37045X-EY-8	GENERAL MOTORS FINANCIAL COMPA SENIOR CO		2.B FE	995,729	970,000	1,010,850	991,309	0	(18,995)	0	0	5.600	5.122	JD	1,962	307,160	08/30/2024	06/18/2031	997,160
37045X-FC-5	GENERAL MOTORS FINANCIAL COMPA SENIOR CO		2.B FE	15,511,300	15,013,000	15,634,341	15,501,634	0	(9,666)	0	0	5.900	5.424	JJ	428,121	0	12/08/2025	01/07/2035	15,455,884
37045X-FL-5	GENERAL MOTORS FINANCIAL COMPA SENIOR CO		2.B FE	1,798,938	1,800,000	1,802,949	1,798,999	0	61	0	0	4.200	4.221	AO	13,440	0	10/22/2025	10/27/2028	1,837,800
371559-AB-1	GENESEE & WYOMING INC SECURED CORP_BND 1		3.C FE	1,340,858	1,325,000	1,368,095	1,338,262	0	(2,596)	0	0	6.250	5.910	AO	17,483	77,656	08/12/2025	04/15/2032	1,366,406
372546-AS-0	GEORGE WASHINGTON UNIVERSITY SENIOR CORP		1.E FE	6,000,000	6,000,000	5,147,926	6,000,000	0	0	0	0	4.363	4.363	MS	77,080	261,780	02/05/2013	09/15/2043	6,130,890
372546-AT-8	GEORGE WASHINGTON UNIVERSITY SENIOR CORP		1.E FE	10,000,000	10,000,000	8,521,448	10,000,000	0	0	0	0	4.300	4.300	MS	126,611	430,000	07/29/2014	09/15/2044	10,215,000
372546-AU-5	GEORGE WASHINGTON UNIVERSITY SENIOR CORP		1.E FE	24,095,903	24,100,000	22,082,368	24,099,910	0	(3,325)	0	0	4.868	4.868	MS	345,439	1,173,188	06/24/2015	09/15/2045	24,686,594

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
372546-AV-3	GEORGE WASHINGTON UNIVERSITY SENIOR CORP		1.E FE	4,152,184	4,515,000	3,398,971	4,208,909	0	9,270	0	0	3.545	4.031	MS	47,128	160,056	03/08/2019	09/15/2046	4,595,028
37331N-AK-7	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A		1.G FE	857,880	830,000	765,239	843,846	0	(3,238)	0	0	2.300	1.873	AO	3,235	19,090	07/07/2021	04/30/2030	839,545
373334-JR-3	GEORGIA POWER COMPANY SENIOR CORP_BND		1.G FE	19,867,800	20,000,000	20,277,267	19,910,922	0	1,827	0	0	5.400	5.445	JD	90,000	1,080,000	05/24/2010	06/01/2040	20,540,000
373334-JS-1	GEORGIA POWER COMPANY SENIOR CORP_BND		1.G FE	19,798,012	18,727,000	17,792,788	19,415,017	0	(37,862)	0	0	4.750	4.394	MS	296,511	889,532	07/26/2012	09/01/2040	19,171,766
373334-JW-2	GEORGIA POWER COMPANY SENIOR CORP_BND		1.G FE	21,095,408	18,880,000	16,527,531	20,683,358	0	(84,264)	0	0	4.300	3.520	MS	239,042	822,590	04/06/2021	03/15/2042	19,285,920
373334-KE-0	GEORGIA POWER COMPANY SENIOR CORP_BND		1.G FE	5,017,881	5,225,000	5,214,647	5,217,572	0	29,484	0	0	3.250	3.836	AO	42,453	169,812	05/03/2018	04/01/2026	5,309,906
373334-KH-3	GEORGIA POWER COMPANY SENIOR CORP_BND		1.F FE	2,846,400	3,000,000	2,980,740	2,974,901	0	19,343	0	0	3.250	3.947	MS	24,646	97,500	06/28/2018	03/30/2027	3,048,750
373334-KL-4	GEORGIA POWER COMPANY SENIOR CORP_BND		1.F FE	3,295,941	3,300,000	3,140,981	3,298,377	0	412	0	0	2.650	2.664	MS	25,749	87,450	09/04/2019	09/15/2029	3,343,725
373334-KN-0	GEORGIA POWER COMPANY SENIOR CORP_BND		1.G FE	398,930	350,000	261,645	392,780	0	3,356	0	0	3.700	2.975	JJ	5,432	67,525	09/10/2020	01/30/2050	356,475
373334-LB-5	GEORGIA POWER COMPANY SENIOR CORP_BND		1.G FE	6,068,220	6,000,000	6,161,052	6,066,107	0	(2,113)	0	0	5.200	5.042	MS	91,867	166,400	07/30/2025	03/15/2035	6,156,000
373334-LD-1	GEORGIA POWER COMPANY SENIOR CORP_BND		1.F FE	16,447,505	16,527,000	16,107,036	16,447,811	0	306	0	0	5.500	5.533	AO	232,296	0	09/24/2025	10/01/2055	16,981,493
37441Q-AA-9	WRANGLER HOLDCO CORP SENIOR CORP_BND 144		3.C FE	3,111,480	3,096,000	3,239,691	3,109,003	0	(2,477)	0	0	6.625	6.479	AO	51,278	102,555	04/10/2025	04/01/2032	3,198,555
375558-AS-2	GILEAD SCIENCES INC SENIOR CORP_BND		1.G FE	7,875,918	6,600,000	6,854,365	7,477,516	0	(39,993)	0	0	5.650	4.445	JD	31,075	372,900	05/07/2013	12/01/2041	6,786,450
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP_BND		1.G FE	48,332,521	42,596,000	37,692,849	47,377,023	0	(247,082)	0	0	4.500	3.642	FA	798,675	2,955,645	12/29/2020	02/01/2045	43,554,410
375558-BD-4	GILEAD SCIENCES INC SENIOR CORP_BND		1.G FE	13,728,000	12,500,000	11,341,320	13,532,187	0	(33,704)	0	0	4.750	4.132	MS	197,917	593,750	06/11/2019	03/01/2046	12,796,875
375558-BF-9	GILEAD SCIENCES INC SENIOR CORP_BND		1.G FE	29,686,020	29,000,000	28,976,667	28,991,611	0	(60,199)	0	0	3.650	3.831	MS	352,833	1,058,500	11/02/2018	03/01/2026	29,529,250
375558-BJ-1	GILEAD SCIENCES INC SENIOR CORP_BND		1.G FE	9,978,398	9,865,000	9,185,641	9,928,184	0	(9,075)	0	0	4.000	3.920	MS	131,533	384,900	03/03/2022	09/01/2036	10,062,300
375558-BK-8	GILEAD SCIENCES INC SENIOR CORP_BND		1.G FE	31,823,092	33,450,000	27,760,237	32,063,952	0	23,279	0	0	4.150	4.454	MS	462,725	1,348,750	03/25/2019	03/01/2047	34,144,088
375558-BT-9	GILEAD SCIENCES INC SENIOR CORP_BND		1.G FE	1,741,172	1,830,000	1,158,647	1,750,305	0	2,056	0	0	2.800	3.050	AO	12,810	51,240	08/24/2021	10/01/2050	1,855,620
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_		1.F FE	934,792	800,000	897,697	882,505	0	(4,782)	0	0	6.375	5.232	MN	6,517	51,000	10/08/2009	05/15/2038	825,500
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_		1.F FE	24,035,263	23,675,000	20,723,116	23,982,954	0	79,659	0	0	4.200	4.089	MS	284,495	994,350	01/16/2020	03/18/2043	24,172,175
378272-AQ-1	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	1,283,486	1,300,000	1,295,888	1,296,426	0	1,857	0	0	3.875	4.033	AO	8,956	50,376	01/26/2018	10/27/2027	1,325,188
378272-AV-0	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	26,767,994	26,850,000	27,263,944	26,819,409	0	8,649	0	0	4.875	4.914	MS	396,317	1,308,938	03/14/2019	03/12/2029	27,504,469
378272-AY-4	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	7,027,395	8,000,000	7,326,397	7,153,026	0	125,630	0	0	2.500	5.079	MS	66,667	100,000	03/14/2025	09/01/2030	8,100,000
378272-BC-1	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	15,281,014	15,075,000	11,155,453	15,261,594	0	(5,711)	0	0	3.875	3.796	AO	103,850	584,156	07/13/2021	04/27/2051	15,367,078
378272-BG-2	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	6,671,384	7,692,000	6,926,497	6,782,902	0	111,519	0	0	2.625	5.027	MS	54,966	201,916	03/04/2025	09/23/2031	7,792,958
378272-BH-0	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	2,364,312	2,400,000	1,617,706	2,367,450	0	692	0	0	3.375	3.455	MS	22,050	81,000	09/15/2021	09/23/2051	2,440,500
378272-BP-2	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	19,825,536	18,484,000	19,896,376	19,607,944	0	(178,789)	0	0	6.375	4.882	AO	278,223	955,231	06/03/2025	10/06/2030	19,073,178
378272-BU-1	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	19,526,786	19,700,000	20,579,342	19,542,420	0	11,975	0	0	5.634	5.756	AO	268,225	969,048	06/10/2025	04/04/2034	20,254,949
378272-BV-9	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	10,115,000	10,000,000	9,957,709	10,114,091	0	(995)	0	0	5.893	5.810	AO	142,414	589,300	11/26/2024	04/04/2054	10,294,650
378272-BZ-0	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	13,025,000	13,025,000	13,361,759	13,025,000	0	0	0	0	5.186	5.186	AO	168,869	337,738	03/24/2025	04/01/2030	13,362,738
378272-CA-4	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	18,548,609	18,620,000	19,448,331	18,552,746	0	4,137	0	0	5.673	5.723	AO	264,078	528,156	04/28/2025	04/01/2035	19,148,156
378272-CB-2	GLENCORE FUNDING LLC SENIOR CORP_BND 144		2.A FE	3,242,688	3,200,000	3,307,554	3,242,283	0	(405)	0	0	6.141	6.043	AO	49,128	98,256	04/02/2025	04/01/2055	3,298,256
37940X-AB-8	GLOBAL PAYMENTS INC SENIOR CORP_BND		2.C FE	15,845,955	16,750,000	15,973,940	15,982,302	0	112,114	0	0	3.200	4.585	FA	202,489	216,000	08/18/2025	08/15/2029	17,018,000
37940X-AC-6	GLOBAL PAYMENTS INC SENIOR CORP_BND		2.C FE	8,062,358	7,700,000	5,728,823	8,023,687	0	(11,732)	0	0	4.150	3.865	FA	120,719	321,625	06/24/2021	08/15/2049	7,859,775
37940X-AD-4	GLOBAL PAYMENTS INC SENIOR CORP_BND		2.C FE	12,083,465	13,579,000	12,586,088	12,264,972	0	181,507	0	0	2.900	5.416	MN	50,318	338,692	06/03/2025	05/15/2030	13,775,896
37940X-AH-5	GLOBAL PAYMENTS INC SENIOR CORP_BND		2.C FE	19,055,603	21,586,000	19,343,536	19,434,138	0	303,871	0	0	2.900	4.873	MN	79,988	625,994	04/01/2025	11/15/2031	21,898,997
37940X-AR-3	GLOBAL PAYMENTS INC SENIOR CORP_BND		2.C FE	47,494,629	49,068,000	46,940,366	47,511,763	0	16,057	0	0	5.950	6.191	FA	1,102,940	2,203,523	07/23/2025	08/15/2052	50,527,773
37940X-AV-4	GLOBAL PAYMENTS INC SENIOR CORP_BND		2.C FE	29,982,600	30,000,000	30,061,203	29,983,324	0	724	0	0	4.500	4.521	MN	176,250	0	11/06/2025	11/15/2028	30,675,000
37940X-AY-8	GLOBAL PAYMENTS INC SENIOR CORP_BND		2.C FE	12,348,026	12,400,000	12,332,793	12,348,357	0	331	0	0	5.550	5.605	MN	89,848	0	12/15/2025	11/15/2035	12,744,100
37959G-AH-0	GLOBAL ATLANTIC FIN CO SUB CORP_BND 14		3.A FE	10,000,000	10,000,000	10,055,547	10,000,000	0	0	0	0	7.250	7.250	MS	70,486	0	11/18/2025	03/01/2056	10,362,500
37976#-AB-4	GLOUCESTER MASS CORP_BND		3.B	32,275,725	32,250,000	32,330,625	32,250,972	0	(4,223)	0	0	5.500	5.488	AO	408,948	1,773,750	01/24/2017	04/08/2026	33,136,875
38136*-AA-5	GOLDENTREE ASSET MANAGEMENT LP SENIOR CO		1.E PL	49,100,000	49,100,000	43,162,692	49,100,000	0	0	0	0	3.140	3.140	JD	4,283	1,541,740	11/18/2021	11/18/2031	49,691,000
38141E-C3-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		2.A FE	339,137	326,000	301,829	336,085	0	(378)	0	0	4.800	4.547	JJ	7,520	15,648	05/13/2015	07/08/2044	333,824
38141G-B3-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		1.F FE	9,036,810	9,000,000	9,242,984	9,035,532	0	(1,279)	0	0	5.330	5.272	JJ	210,535	239,850	06/25/2025	07/23/2035	9,239,850

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
38141G-B7-8	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		1.F FE	9,080,087	9,420,000	9,468,429	9,095,660	0	15,536	0	0	5.016	5.474	AO	89,251	236,254	06/02/2025	10/23/2035	9,656,254
38141G-B8-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		1.F FE	2,985,330	3,000,000	3,002,792	2,985,758	0	(1,219)	0	0	5.561	5.601	MN	19,464	166,830	11/13/2024	11/19/2045	3,083,415
38141G-C4-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		1.F FE	6,236,580	6,000,000	6,231,140	6,235,869	0	(711)	0	0	5.536	4.991	JJ	141,168	0	12/16/2025	01/28/2036	6,166,080
38141G-CU-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		2.A FE	10,519,429	10,250,000	11,222,643	10,383,263	0	(15,747)	0	0	6.125	5.891	FA	237,174	627,812	05/13/2015	02/15/2033	10,563,906
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE SUB CORP_BND		2.B FE	12,839,412	12,626,000	14,107,558	12,850,960	0	(8,657)	0	0	6.750	6.522	AO	213,064	882,293	12/08/2025	10/01/2037	13,052,128
38141G-VS-0	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		2.A FE	76,741,395	71,610,000	64,962,408	75,912,483	0	(164,960)	0	0	4.750	4.264	AO	661,398	3,401,476	06/18/2020	10/21/2045	73,310,738
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		2.A FE	994,360	1,000,000	994,908	994,789	0	429	0	0	3.691	3.918	JD	2,666	18,455	10/21/2025	06/05/2028	1,018,455
38141G-YC-2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		2.A FE	1,583,571	1,570,000	1,209,962	1,581,169	0	518	0	0	3.210	3.151	AO	9,659	50,398	06/03/2021	04/22/2042	1,595,199
38141G-YJ-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		2.A FE	310,000	310,000	277,697	310,000	0	0	0	0	2.383	2.383	JJ	3,283	8,520	07/14/2021	07/21/2032	313,694
38141G-YN-8	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		2.A FE	1,447,940	1,670,000	1,507,025	1,466,701	0	18,761	0	0	2.650	4.767	AO	8,605	44,256	04/01/2025	10/21/2032	1,692,128
38143V-AA-7	GOLDMAN SACHS CAPITAL I CAPSEC CORP_BND		2.C FE	17,697,400	17,500,000	18,626,878	17,592,434	0	(11,136)	0	0	6.345	6.261	FA	419,475	1,110,376	02/25/2004	02/15/2034	18,055,188
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_		2.A FE	1,710,325	2,000,000	1,798,387	1,721,494	0	11,169	0	0	4.017	5.549	AO	13,613	80,340	03/28/2025	10/31/2038	2,040,170
38175@-AH-0	GOLUB CAPITAL PARTNERS PRIVATE SENIOR CO		2.A PL	50,000,000	50,000,000	52,621,292	50,000,000	0	0	0	0	6.610	6.610	FA	1,248,556	4,131,250	02/15/2024	02/15/2029	51,652,500
38175@-AQ-0	GOLUB CAPITAL PARTNERS PRIVATE CORP_BND		2.A PL	18,333,333	18,333,333	19,679,600	18,333,333	0	0	0	0	6.560	6.560	FA	487,748	344,096	04/22/2025	02/05/2032	18,934,667
38869A-AE-7	GRAPHIC PACKAGING INTERNATIONA SENIOR CO		3.B FE	1,343,679	1,325,000	1,347,645	1,340,763	0	(2,916)	0	0	6.375	5.997	JJ	38,949	36,975	08/12/2025	07/15/2032	1,367,234
39121J-AE-0	GREAT RIVER ENERGY SECURED CORP_BND 144A		1.G FE	1,211,261	1,042,349	1,105,550	1,115,916	0	(3,604)	0	0	6.254	4.619	JJ	32,594	69,605	01/31/2012	07/01/2038	23,125
39121J-AG-5	GREAT RIVER ENERGY SECURED CORP_BND 144A		1.G FE	576,300	576,210	638,486	576,173	0	(96)	0	0	7.233	7.231	JJ	20,839	484,358	05/27/2008	07/01/2038	31,991
393154-U#-4	GREEN MOUNTAIN POWER CORPORATI SECURED C		1.F Z	20,000,000	20,000,000	19,932,000	20,000,000	0	0	0	0	5.150	5.150	JJ	80,111	0	12/03/2025	01/15/2036	20,515,000
393154-V*-7	GREEN MOUNTAIN POWER CORPORATI SECURED C		1.F Z	15,000,000	15,000,000	14,956,500	15,000,000	0	0	0	0	5.300	5.300	JJ	61,833	0	12/03/2025	01/15/2038	15,397,500
402635-AT-3	GULFPORT ENERGY OPERATING CORP SENIOR CO		3.C FE	3,094,750	3,076,000	3,178,539	3,089,041	0	(4,672)	0	0	6.750	6.574	MS	69,210	200,709	09/04/2024	09/01/2029	3,179,815
403949-AR-1	HF SINCLAIR CORP SENIOR CORP_BND		2.C FE	14,615,737	14,600,000	15,086,018	14,615,716	0	679	0	0	5.750	5.724	JJ	387,103	401,094	06/11/2025	01/15/2031	15,019,750
404119-BV-0	HCA INC SENIOR CORP_BND		2.C FE	10,517,996	12,466,000	11,787,658	10,602,380	0	19,813	0	0	5.500	6.828	JD	30,472	410,630	10/27/2023	06/15/2047	12,808,815
404119-BZ-1	HCA INC SENIOR CORP_BND		2.C FE	9,066,400	10,000,000	9,052,204	9,085,939	0	17,537	0	0	5.250	5.980	JD	23,333	525,000	11/26/2024	06/15/2049	10,262,500
404119-CR-8	HCA INC SENIOR CORP_BND		2.C FE	19,145,295	19,388,000	18,999,829	19,147,596	0	2,053	0	0	5.900	5.992	JD	95,324	701,392	11/24/2025	06/01/2053	19,959,946
404119-CT-4	HCA INC SENIOR CORP_BND		2.C FE	11,742,021	11,596,000	12,100,063	11,724,604	0	(17,418)	0	0	5.450	5.195	AO	157,996	631,982	03/14/2025	04/01/2031	11,911,991
404119-CV-9	HCA INC SENIOR CORP_BND		2.C FE	19,841,258	20,200,000	20,105,142	19,844,544	0	3,233	0	0	6.000	6.130	AO	303,000	906,000	07/30/2025	04/01/2054	20,806,000
404119-DC-0	HCA INC SENIOR CORP_BND		2.C FE	18,320,725	18,830,000	19,220,906	18,327,184	0	6,510	0	0	6.200	6.403	MS	389,153	616,159	06/18/2025	03/01/2055	19,413,730
404119-DF-3	HCA INC SENIOR CORP_BND		2.C FE	10,754,540	10,805,000	10,663,137	10,755,063	0	523	0	0	4.900	4.959	MN	89,712	0	12/08/2025	11/15/2035	11,069,723
404119-DH-9	HCA INC SENIOR CORP_BND		2.C FE	15,502,884	15,550,000	14,846,947	15,503,111	0	227	0	0	5.700	5.721	MN	150,187	0	10/27/2025	11/15/2055	15,993,175
404121-AL-9	HCA INC SENIOR CORP_BND		2.C FE	15,051,600	15,000,000	14,838,612	15,051,600	0	(1,177)	0	0	5.950	5.924	MS	262,792	974,312	11/07/2024	09/15/2054	15,446,250
40420I-AA-5	HSBC BANK USA NA SUB CORP_BND		1.F FE	6,109,510	5,515,000	5,859,925	5,809,279	0	(26,636)	0	0	5.875	5.115	MN	54,001	324,006	03/14/2019	11/01/2034	5,677,003
40420I-AB-3	HSBC BANK USA NA SUB CORP_BND		1.F FE	3,248,672	3,200,000	3,333,542	3,226,717	0	(3,095)	0	0	5.625	5.512	FA	68,000	225,000	08/18/2010	08/15/2035	3,290,000
40420I-AD-9	HSBC BANK USA NA SUB CORP_BND		1.F FE	25,064,512	18,825,000	21,974,241	23,095,127	0	(235,977)	0	0	7.000	4.659	JJ	607,629	1,317,750	08/14/2015	01/15/2039	19,483,875
404530-AA-5	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B		1.D FE	6,937,280	7,000,000	5,887,734	6,944,031	0	(6,536)	0	0	4.500	4.548	JJ	157,500	350,213	04/06/2017	07/01/2057	7,157,500
404530-AB-3	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B		1.D FE	28,427,247	27,155,000	22,329,502	28,261,582	0	(35,988)	0	0	4.211	3.917	JJ	571,749	1,143,498	12/17/2021	07/01/2048	27,726,749
404530-AC-1	HACKENSACK MERIDIAN HEALTH SECURED CORP_		1.D FE	8,761,110	8,782,000	6,377,320	8,764,666	0	35,659	0	0	2.675	2.690	MS	78,306	134,606	04/26/2021	09/01/2041	8,899,459
40500#-AE-7	H-E-B LP SENIOR CORP_BND		1.F PL	3,000,000	3,000,000	2,886,963	3,000,000	0	0	0	0	5.530	5.530	MS	46,544	165,900	03/20/2024	03/20/2043	3,082,950
40500#-AF-4	H-E-B LP SENIOR CORP_BND		1.F PL	10,000,000	10,000,000	9,384,189	10,000,000	0	0	0	0	5.570	5.570	MS	156,269	557,000	03/20/2024	03/20/2047	10,278,500
40500#-AG-2	H-E-B LP SENIOR CORP_BND		1.F PL	14,000,000	14,000,000	13,119,895	14,000,000	0	0	0	0	5.590	5.590	MS	219,563	782,600	03/20/2024	03/20/2048	14,391,300
40500#-AH-0	H-E-B LP SENIOR CORP_BND		1.F PL	6,000,000	6,000,000	5,622,708	6,000,000	0	0	0	0	5.610	5.610	MS	94,435	336,600	03/20/2024	03/20/2049	6,168,300
40500#-AJ-6	H-E-B LP SENIOR CORP_BND		1.F PL	12,000,000	12,000,000	11,232,392	12,000,000	0	0	0	0	5.630	5.630	MS	189,543	675,600	03/20/2024	03/20/2050	12,337,800
40500#-AK-3	H-E-B LP SENIOR CORP_BND		1.F	7,000,000	7,000,000	6,553,681	7,000,000	0	0	0	0	5.650	5.650	MS	110,960	395,500	03/20/2024	03/20/2051	7,197,750
40500#-AL-1	H-E-B LP SENIOR CORP_BND		1.F PL	8,000,000	8,000,000	7,482,623	8,000,000	0	0	0	0	5.670	5.670	MS	127,260	453,600	03/20/2024	03/20/2052	8,226,800
40500#-AM-9	H-E-B LP SENIOR CORP_BND		1.F	12,000,000	12,000,000	11,228,771	12,000,000	0	0	0	0	5.690	5.690	MS	191,563	682,800	03/20/2024	03/20/2053	12,341,400
40500#-AN-7	H-E-B LP SENIOR CORP_BND		1.F	8,000,000	8,000,000	7,479,756	8,000,000	0	0	0	0	5.710	5.710	MS	128,158	456,800	03/20/2024	03/20/2054	8,228,400

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
406216-AS-0	HALLIBURTON COMPANY SENIOR CORP_BND 144A		2.A FE	4,558,508	4,000,200	4,607,615	4,555,237	0	(1,455)	0	0	7.600	6.666	FA	114,850	361,130	10/09/2007	08/15/2096	4,152,208
406216-AW-1	HALLIBURTON COMPANY SENIOR CORP_BND		2.A FE	18,686,861	15,650,000	17,354,693	17,631,352	0	(109,298)	0	0	6.700	5.313	MS	308,740	1,048,550	11/26/2013	09/15/2038	16,174,275
406216-AY-7	HALLIBURTON COMPANY SENIOR CORP_BND		2.A FE	613,894	450,000	530,672	587,993	0	18,510	0	0	7.450	4.439	MS	9,871	33,526	03/03/2022	09/15/2039	466,763
406216-BA-8	HALLIBURTON COMPANY SENIOR CORP_BND		2.A FE	34,578,505	34,030,000	29,715,195	34,447,977	0	(23,007)	0	0	4.500	4.389	MN	195,673	1,642,725	08/01/2019	11/15/2041	34,795,675
406216-BE-0	HALLIBURTON COMPANY SENIOR CORP_BND		2.A FE	19,628,347	18,480,000	16,308,432	19,419,399	0	(37,999)	0	0	4.750	4.326	FA	365,750	877,800	08/01/2019	08/01/2043	18,918,900
40748#-AA-7	HAMILTON LANE ADVISORS LLC SENIOR CORP_B		1.E PL	16,000,000	16,000,000	16,362,045	16,000,000	0	0	0	0	5.280	5.280	AO	178,347	861,227	10/08/2024	10/15/2029	16,422,400
410867-AH-8	HANOVER INSURANCE GROUP INC SENIOR CORP_		2.B FE	5,998,980	6,000,000	6,090,273	5,999,091	0	111	0	0	5.500	5.502	MS	119,167	0	08/19/2025	09/01/2035	6,165,000
413875-AS-4	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN		2.B FE	8,865,140	9,160,000	9,143,376	8,878,949	0	13,809	0	0	4.854	5.275	AO	79,045	222,313	06/04/2025	04/27/2035	9,382,313
416515-AP-9	HARTFORD INSURANCE GROUP INC SENIOR CORP		1.G FE	7,463,985	7,500,000	8,018,070	7,474,758	0	(688)	0	0	6.100	6.134	AO	114,375	457,500	10/11/2006	10/01/2041	7,728,750
416515-AS-3	HARTFORD INSURANCE GROUP INC SENIOR CORP		1.G FE	2,554,594	2,900,000	3,129,100	2,683,525	0	12,499	0	0	5.950	6.944	AO	36,427	172,550	09/08/2010	10/15/2036	2,986,275
416515-BA-1	HARTFORD INSURANCE GROUP INC SENIOR CORP		1.G FE	15,962,038	15,750,000	17,936,885	15,871,630	0	(10,696)	0	0	6.625	6.512	MS	263,758	1,215,688	05/31/2013	03/30/2040	16,271,719
416515-BB-9	HARTFORD INSURANCE GROUP INC SENIOR CORP		1.G FE	2,178,468	2,200,000	1,889,695	2,184,404	0	481	0	0	4.300	4.359	AO	19,971	94,600	04/16/2013	04/15/2043	2,247,300
416518-AC-2	HARTFORD INSURANCE GROUP INC SENIOR CORP		1.G FE	31,566,411	25,950,000	28,580,844	30,150,190	0	(169,907)	0	0	6.625	5.144	AO	362,940	1,758,938	07/28/2015	04/15/2042	26,809,594
41652P-AC-3	HARTFORD HEALTHCARE CORP SENIOR CORP_BND		1.F FE	11,421,139	11,195,000	7,960,521	11,396,342	0	(206,774)	0	0	3.447	3.326	JJ	192,946	475,169	12/17/2021	07/01/2054	512,762
418056-AS-6	HASBRO INC SENIOR CORP_BND		2.C FE	39,910,085	38,040,000	39,946,510	39,332,298	0	(69,156)	0	0	6.350	5.985	MS	711,242	2,415,540	05/22/2013	03/15/2040	39,247,770
419866-F#-0	HAWAIIAN ELECTRIC COMPANY INC SENIOR COR		4.A	20,000,000	20,000,000	13,350,000	20,000,000	0	0	0	0	4.310	4.310	JD	71,833	862,000	12/14/2017	12/01/2047	20,431,000
419866-F*-4	HAWAIIAN ELECTRIC COMPANY INC SENIOR COR		4.A	18,800,000	18,800,000	14,335,000	18,800,000	0	0	0	0	5.230	5.230	AO	245,810	983,240	10/15/2015	10/01/2045	19,291,620
42210*-BA-5	H. E. BUTT GROCERY CO CORP_BND		1.F	12,000,000	12,000,000	12,854,416	12,000,000	0	0	0	0	7.100	7.100	JJ	426,000	852,000	09/30/1998	01/01/2029	12,426,000
42251#-AJ-3	H-E-B LP CORP_BND		1.F	22,000,000	22,000,000	22,600,600	22,000,000	0	0	0	0	6.370	6.369	MN	136,247	1,401,400	05/26/2006	06/01/2027	22,019,464
42251#-AR-5	HEB GROCERY CO SENIOR CORP_BND		1.G Z	16,479,800	17,000,000	16,142,613	16,486,256	0	6,456	0	0	4.700	5.090	JD	35,511	113,192	10/24/2025	12/17/2035	17,004,439
42251#-AW-4	H-E-B LP SENIOR CORP_BND		1.F	26,000,000	26,000,000	23,228,453	26,000,000	0	0	0	0	3.800	3.800	MS	249,744	988,000	03/30/2016	03/30/2035	26,494,000
42251#-BC-7	H-E-B LP CORP_BND		1.F	15,000,000	15,000,000	12,997,500	15,000,000	0	0	0	0	4.360	4.360	MS	165,317	654,000	03/30/2016	03/30/2045	15,327,000
42704L-AE-4	HERC HOLDINGS INC SENIOR CORP_BND 144A		3.C FE	10,018,350	9,774,000	10,138,745	9,939,697	0	(65,578)	0	0	6.625	5.873	JD	28,779	647,528	09/05/2024	06/15/2029	10,097,764
42704L-AF-1	HERC HOLDINGS INC SENIOR CORP_BND 144A		3.C FE	2,295,500	2,248,000	2,364,406	2,292,109	0	(3,391)	0	0	7.000	6.352	JD	6,994	84,362	09/10/2025	06/15/2030	2,326,680
42704L-AG-9	HERC HOLDINGS ESCROW INC SENIOR CORP_BND		3.C FE	634,000	634,000	671,962	634,000	0	0	0	0	7.250	7.250	JD	2,043	24,642	06/17/2025	06/15/2033	656,983
42704L-AH-7	HERC HOLDINGS INC SENIOR CORP_BND 144A		3.C FE	418,000	418,000	423,997	418,000	0	0	0	0	5.750	5.750	MS	1,001	0	12/02/2025	03/15/2031	430,018
42704L-AK-0	HERC HOLDINGS INC SENIOR CORP_BND 144A		3.C FE	432,000	432,000	437,712	432,000	0	0	0	0	6.000	6.000	MS	1,080	0	12/02/2025	03/15/2034	444,960
427866-BB-3	HERSHEY COMPANY THE SENIOR CORP_BND		1.F FE	10,289,250	9,000,000	6,162,963	10,108,594	0	(34,875)	0	0	3.125	2.431	MN	35,938	281,250	07/09/2020	11/15/2049	9,140,625
428102-AH-0	HESS MIDSTREAM OPERATIONS LP SENIOR CORP		3.A FE	4,683,900	4,640,000	4,726,734	4,672,575	0	(11,325)	0	0	5.875	5.526	MS	90,867	150,687	02/28/2025	03/01/2028	4,776,300
42981D-AA-4	HIGH STREET FUNDING TRUST II SENIOR CORP		2.A FE	15,000,000	15,000,000	13,001,621	15,000,000	0	0	0	0	4.682	4.682	FA	265,313	702,300	03/08/2018	02/15/2048	15,351,150
431318-BC-7	HILCORP ENERGY I LP SENIOR CORP_BND 144A		3.B FE	4,430,159	4,207,000	4,290,335	4,397,766	0	(19,673)	0	0	8.375	7.389	MN	58,723	352,336	09/25/2024	11/01/2033	4,383,168
431318-BE-3	HILCORP ENERGY I LP SENIOR CORP_BND 144A		3.B FE	10,003,550	9,908,000	9,286,554	9,991,516	0	(11,086)	0	0	6.875	6.710	MN	87,039	681,176	09/04/2024	05/15/2034	10,248,588
431571-AE-8	HILLENBRAND INC SENIOR CORP_BND		3.B FE	2,017,585	2,255,000	2,256,933	2,044,679	0	27,093	0	0	3.750	5.871	MS	28,188	79,312	08/12/2025	03/01/2031	2,297,281
432833-AQ-4	HILTON DOMESTIC OPERATING COMP SENIOR CO		3.B FE	6,722,879	6,615,000	6,840,707	6,704,927	0	(17,952)	0	0	6.125	5.660	AO	101,292	379,903	08/12/2025	04/01/2032	6,817,584
432833-AR-2	HILTON DOMESTIC OPERATING COMP SENIOR CO		3.B FE	2,076,000	2,076,000	2,135,751	2,076,000	0	0	0	0	5.875	5.875	MS	35,912	123,998	09/05/2024	03/15/2033	2,136,983
43324B-AB-3	HINES GLOBAL REAL ESTATE HOLDI SENIOR CO		1.G PL	13,000,000	13,000,000	10,408,629	13,000,000	0	0	0	0	2.880	2.880	JJ	173,680	387,400	07/14/2021	07/14/2033	13,187,200
433248-AC-1	HINES GLOBAL REAL ESTATE HOLDI CORP_BND		1.G PL	10,410,000	10,410,000	7,641,436	10,410,000	0	0	0	0	3.030	3.030	JJ	146,321	325,834	07/14/2021	07/14/2036	10,567,712
43371H-AA-1	HOAG MEM HOSP PRESBYTERIAN SECURED CORP_		1.C FE	6,881,711	6,820,000	5,174,212	6,876,849	0	(1,445)	0	0	3.803	3.752	JJ	119,596	259,364	03/31/2022	07/15/2052	6,949,682
43475R-AR-7	AMRIZE FINANCE US LLC SENIOR CORP_BND		2.A FE	799,420	800,000	817,912	799,431	0	11	0	0	4.950	4.967	AO	9,240	0	12/19/2025	04/07/2030	819,800
43475R-AT-3	AMRIZE FINANCE US LLC SENIOR CORP_BND		2.A FE	2,688,244	2,690,000	2,774,199	2,688,277	0	32	0	0	5.400	5.408	AO	33,894	0	12/19/2025	04/07/2035	2,762,630
43475R-AV-8	AMRIZE FINANCE US LLC SENIOR CORP_BND		2.A FE	6,371,461	6,150,000	6,894,737	6,371,192	0	(269)	0	0	6.875	6.470	MS	108,052	0	12/19/2025	09/29/2039	6,361,406
43475R-AW-6	AMRIZE FINANCE US LLC SENIOR CORP_BND		2.A FE	21,041,537	21,000,000	22,085,738	21,041,895	0	358	0	0	6.500	6.478	MS	413,292	0	12/19/2025	09/12/2043	21,682,500
43655*-AB-4	HOLT TEXAS LTD SENIOR CORP_BND		2.B PL	25,000,000	25,000,000	26,702,372	25,000,000	0	0	0	0	6.760	6.760	MN	187,778	1,690,000	11/21/2023	11/15/2030	25,816,833
43655*-AC-2	HOLT TEXAS LTD SENIOR CORP_BND		2.B PL	13,000,000	13,000,000	14,022,228	13,000,000	0	0	0	0	6.850	6.850	MN	98,944	890,500	11/21/2023	11/15/2033	13,430,408
437076-AS-1	HOME DEPOT INC SENIOR CORP_BND		1.F FE	8,995,529	6,441,000	6,973,844	8,016,857	0	(118,235)	0	0	5.875	3.209	JD	15,767	378,408	07/27/2016	12/16/2036	6,630,204

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
437076-AU-6	HOME DEPOT INC SENIOR CORP_BND		1.F FE	9,802,075	8,890,000	9,191,923	9,603,191	0	(42,945)	0	0	5.400	4.558	MS	141,351	480,060	10/22/2019	09/15/2040	9,130,030
437076-AV-4	HOME DEPOT INC SENIOR CORP_BND		1.F FE	18,884,008	16,750,000	17,931,676	18,332,889	0	(85,512)	0	0	5.950	5.003	AO	249,156	1,066,836	05/16/2019	04/01/2041	17,248,313
437076-BA-9	HOME DEPOT INC SENIOR CORP_BND		1.F FE	14,936,700	15,000,000	13,012,392	14,954,440	0	1,889	0	0	4.200	4.225	AO	157,500	661,500	04/02/2013	04/01/2043	15,315,000
437076-BF-8	HOME DEPOT INC SENIOR CORP_BND		1.F FE	4,757,680	4,000,000	3,478,233	4,623,131	0	(23,995)	0	0	4.400	3.279	MS	51,822	176,000	11/08/2019	03/15/2045	4,088,000
437076-BH-4	HOME DEPOT INC SENIOR CORP_BND		1.F FE	22,259,859	20,035,000	16,972,439	21,883,092	0	(116,159)	0	0	4.250	3.581	AO	212,872	851,488	11/18/2019	04/01/2046	20,460,744
437076-BM-3	HOME DEPOT INC SENIOR CORP_BND		1.F FE	9,728,253	9,912,000	9,893,477	9,905,582	0	25,523	0	0	3.000	3.266	AO	74,340	297,360	08/15/2018	04/01/2026	10,060,680
437076-BP-6	HOME DEPOT INC SENIOR CORP_BND		1.F FE	11,775,800	12,000,000	8,377,513	11,803,718	0	9,387	0	0	3.500	3.588	MS	123,667	1,102,500	09/08/2016	09/15/2056	12,210,000
437076-BS-0	HOME DEPOT INC SENIOR CORP_BND		1.F FE	3,342,780	3,000,000	2,388,211	3,287,445	0	(9,571)	0	0	3.900	3.265	JD	5,200	117,000	08/05/2019	06/15/2047	3,058,500
437076-BX-9	HOME DEPOT INC SENIOR CORP_BND		1.F FE	53,984,850	44,150,000	38,146,902	52,554,641	0	(252,443)	0	0	4.500	3.292	JD	137,969	1,986,750	11/14/2019	12/06/2048	45,143,375
437076-BZ-4	HOME DEPOT INC SENIOR CORP_BND		1.F FE	27,418,395	24,480,000	16,689,763	27,031,920	0	(80,292)	0	0	3.125	2.528	JD	34,000	765,000	12/29/2020	12/15/2049	24,862,500
437076-CD-2	HOME DEPOT INC SENIOR CORP_BND		1.F FE	16,243,919	13,965,000	9,864,786	15,952,758	0	(79,599)	0	0	3.350	2.543	AO	98,764	695,628	12/29/2020	04/15/2050	14,198,914
437076-CF-7	HOME DEPOT INC SENIOR CORP_BND		1.F FE	4,461,148	4,952,000	4,301,060	4,563,610	0	55,226	0	0	1.375	2.976	MS	20,049	58,658	03/25/2025	03/15/2031	4,986,045
437076-CG-5	HOME DEPOT INC SENIOR CORP_BND		1.F FE	1,925,368	2,250,000	1,290,840	1,959,010	0	31,350	0	0	2.375	3.119	MS	15,734	169,575	06/24/2021	03/15/2051	2,276,719
437076-CP-5	HOME DEPOT INC SENIOR CORP_BND		1.F FE	9,908,325	10,500,000	9,885,396	10,098,418	0	63,046	0	0	3.250	3.943	AO	72,042	390,000	05/23/2022	04/15/2032	10,670,625
437076-DF-6	HOME DEPOT INC SENIOR CORP_BND		1.F FE	9,675,400	10,000,000	9,572,530	9,675,906	0	506	0	0	5.300	5.527	JD	8,833	265,000	12/11/2025	06/25/2054	10,265,000
438516-AR-7	HONEYWELL INTERNATIONAL INC SENIOR CORP_		1.F FE	5,588,935	5,500,000	5,849,698	5,585,500	0	(3,435)	0	0	5.700	5.499	MS	92,308	156,750	05/14/2025	03/15/2036	5,656,750
438516-BB-1	HONEYWELL INTERNATIONAL INC SENIOR CORP_		1.F FE	988,650	1,000,000	1,031,878	992,122	0	203	0	0	5.375	5.452	MS	17,917	53,750	02/14/2011	03/01/2041	1,026,875
438516-BS-4	HONEYWELL INTERNATIONAL INC SENIOR CORP_		1.F FE	18,081,633	16,630,000	13,006,274	17,854,626	0	(39,330)	0	0	3.812	3.328	MN	70,437	633,936	08/01/2019	11/21/2047	16,946,968
438516-CA-2	HONEYWELL INTERNATIONAL INC SENIOR CORP_		1.F FE	19,750,536	18,840,000	12,320,004	19,631,049	0	(26,946)	0	0	2.800	2.561	JD	43,960	592,074	07/07/2021	06/01/2050	19,103,760
438516-CF-1	HONEYWELL INTERNATIONAL INC SENIOR CORP_		1.F FE	7,325,679	8,786,000	7,673,828	7,477,934	0	152,255	0	0	1.750	4.783	MS	51,252	76,878	03/25/2025	09/01/2031	8,862,878
440452-AF-7	HORMEL FOODS CORPORATION SENIOR CORP_BND		1.G FE	2,193,994	2,200,000	1,986,838	2,197,197	0	600	0	0	1.800	1.830	JD	2,200	39,600	06/04/2020	06/11/2030	2,219,800
440452-AJ-9	HORMEL FOODS CORPORATION SENIOR CORP_BND		1.G FE	3,231,841	3,240,000	2,121,388	3,232,608	0	(1,507)	0	0	3.050	3.062	JD	7,686	137,250	06/30/2021	06/03/2051	3,289,410
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY SECURED COR		1.E FE	8,494,405	8,580,000	5,243,050	8,504,230	0	1,824	0	0	2.667	2.714	AO	57,207	228,828	09/18/2020	10/01/2050	8,694,414
44267D-AF-4	HOWARD HUGHES CORP SENIOR CORP_BND 144A		3.C FE	5,514,464	6,122,000	5,823,156	5,622,141	0	81,214	0	0	4.375	6.276	FA	111,599	267,838	09/04/2024	02/01/2031	6,255,919
442931-A*-2	HPS CORPORATE CAPITAL SOLUTION CORP_BND		2.B FE	18,000,000	18,000,000	18,445,068	18,000,000	0	0	0	0	5.860	5.860	FA	404,340	0	08/13/2025	08/13/2028	18,527,400
442931-A@-0	HPS CORPORATE CAPITAL SOLUTION CORP_BND		2.B FE	3,000,000	3,000,000	3,132,769	3,000,000	0	0	0	0	6.200	6.200	FA	71,300	0	08/13/2025	08/13/2030	3,093,000
44329H-AD-6	HP COMMUNITIES LLC SECURED MUNITAX_BND R		1.C FE	2,038,720	4,000,000	3,607,685	2,169,550	0	14,908	0	0	5.820	11.549	MS	68,547	232,800	11/04/2008	09/15/2053	257,641
44329H-AK-0	HP COMMUNITIES LLC MUNITAX_BND REV 144A		1.C FE	12,032,000	20,000,000	17,469,466	12,660,926	0	64,035	0	0	5.860	9.865	MS	345,089	1,172,000	11/04/2008	09/15/2053	1,668,889
44329H-AQ-7	HP COMMUNITIES LLC SECURED CORP_BND		1.C FE	4,381,343	6,870,000	6,386,698	4,615,751	0	72,735	0	0	6.090	9.679	MS	123,191	418,384	11/04/2008	09/15/2053	443,094
44329H-AV-6	HP COMMUNITIES LLC SECURED MUNITAX_BND R		1.C FE	3,150,000	7,000,000	6,520,085	3,285,880	0	14,085	0	0	6.160	13.762	MS	126,964	431,200	11/04/2008	09/15/2053	591,997
444859-BB-7	HUMANA INC SENIOR CORP_BND		2.B FE	13,569,762	14,085,000	12,122,232	13,699,353	0	11,595	0	0	4.625	4.860	JD	54,286	651,432	01/30/2018	12/01/2042	14,410,716
444859-BE-1	HUMANA INC SENIOR CORP_BND		2.B FE	8,756,700	10,000,000	8,828,937	8,796,749	0	34,288	0	0	4.950	6.030	AO	123,750	495,000	10/31/2024	10/01/2044	10,247,500
444859-BL-5	HUMANA INC SENIOR CORP_BND		2.B FE	3,266,369	2,805,000	2,078,210	3,215,299	0	(17,448)	0	0	3.950	3.063	FA	41,857	164,518	07/13/2021	08/15/2049	2,860,399
444859-BR-2	HUMANA INC SENIOR CORP_BND		2.B FE	136,199	165,000	143,020	138,837	0	2,638	0	0	2.150	5.224	FA	1,458	1,774	04/04/2025	02/03/2032	166,774
444859-BT-8	HUMANA INC SENIOR CORP_BND		2.B FE	3,896,680	4,000,000	3,925,795	3,907,626	0	10,946	0	0	3.700	4.478	MS	40,289	74,000	08/05/2025	03/23/2029	4,074,000
444859-BX-9	HUMANA INC SENIOR CORP_BND		2.B FE	4,638,750	5,000,000	4,553,275	4,644,893	0	6,251	0	0	5.500	6.035	MS	80,972	275,000	11/18/2024	03/15/2053	5,137,500
444859-CA-8	HUMANA INC SENIOR CORP_BND		2.B FE	12,084,715	12,000,000	12,398,202	12,077,532	0	(7,183)	0	0	5.375	5.223	AO	136,167	322,500	06/03/2025	04/15/2031	12,322,500
444859-CD-2	HUMANA INC SENIOR CORP_BND		2.B FE	18,137,210	18,250,000	18,625,491	18,146,198	0	8,989	0	0	5.550	5.629	MN	168,813	663,996	05/02/2025	05/01/2035	18,756,438
445658-CG-0	JB HUNT TRANSPORT SERVICES INC SENIOR CO		2.A FE	13,641,156	13,670,000	13,973,392	13,645,373	0	4,217	0	0	4.900	4.948	MS	197,228	338,636	03/11/2025	03/15/2030	14,004,915
446150-BB-9	HUNTINGTON BANCSHARES INC SENIOR CORP_BN		2.A FE	1,900,000	1,900,000	1,910,362	1,900,000	0	0	0	0	4.443	4.441	FA	34,470	84,418	08/01/2022	08/04/2028	1,942,209
446150-BD-5	HUNTINGTON BANCSHARES INC SENIOR CORP_BN		2.A FE	10,738,249	10,650,000	11,134,484	10,734,494	0	(3,754)	0	0	5.709	5.586	FA	251,648	304,004	06/04/2025	02/02/2035	10,954,004
446413-BA-3	HUNTINGTON INGALLS INDUSTRIES SENIOR COR		2.C FE	20,105,568	20,000,000	20,663,734	20,092,433	0	(13,135)	0	0	5.353	5.216	JJ	493,666	704,812	03/17/2025	01/15/2030	20,535,300
446413-BB-1	HUNTINGTON INGALLS INDUSTRIES SENIOR COR		2.C FE	10,030,514	10,000,000	10,573,770	10,038,340	0	7,827	0	0	5.749	5.683	JJ	265,093	275,152	12/08/2025	01/15/2035	10,287,450
44891A-CV-7	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND		1.G FE	6,048,312	6,000,000	6,200,249	6,044,128	0	(4,184)	0	0	5.400	5.227	JJ	155,700	162,000	06/03/2025	01/08/2031	6,162,000
44891A-DL-8	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND		1.G FE	19,961,340	20,000,000	20,309,139	19,973,340	0	11,999	0	0	5.000	5.070	JJ	483,333	497,222	01/08/2025	01/07/2028	20,500,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
44891A-DM-6	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND		1.G FE	5,172,870	5,000,000	5,150,696	5,161,747	0	(8,136)	0	0	5.300	4.391	JJ	127,347	0	09/11/2025	01/08/2030	5,132,500
44891A-DQ-7	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND		1.G FE	40,695,628	40,750,000	41,713,207	40,703,752	0	8,125	0	0	5.150	5.180	MS	547,974	1,049,313	06/03/2025	03/27/2030	41,799,313
44891A-DR-5	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND		1.G FE	14,944,200	15,000,000	15,474,959	14,949,357	0	5,157	0	0	5.400	5.465	MS	207,000	409,500	06/10/2025	03/29/2032	15,405,000
44891A-DX-2	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND		1.G FE	18,752,951	18,660,000	19,295,313	18,749,837	0	(3,114)	0	0	5.400	5.308	JD	22,392	503,820	08/26/2025	06/23/2032	19,163,820
44891A-DZ-7	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND		1.G FE	5,003,950	5,000,000	4,998,598	5,003,892	0	(58)	0	0	4.250	4.218	MS	60,799	0	11/25/2025	09/18/2028	5,106,250
44891A-EA-1	HYUNDAI CAPITAL AMERICA SENIOR CORP BND		1.G FE	59,798	60,000	59,903	59,809	0	11	0	0	4.500	4.576	MS	773	0	09/15/2025	09/18/2030	61,350
44961@-AA-1	IGPS LOGISTICS LLC SECURED CORP_BND		2.B PL	10,000,000	10,000,000	10,413,361	10,000,000	0	0	0	0	6.300	6.299	JD	1,750	945,000	06/11/2024	04/18/2029	10,189,000
44961@-AB-9	IGPS LOGISTICS LLC SECURED CORP_BND		2.B PL	13,930,000	14,000,000	14,757,405	13,943,263	0	(56,737)	0	0	6.400	6.494	JD	2,489	1,472,000	06/11/2024	04/18/2031	14,268,800
44961@-AC-7	IGPS LOGISTICS LLC SECURED CORP_BND		2.B PL	5,931,600	6,000,000	6,326,634	5,939,637	0	(60,363)	0	0	6.490	6.651	JD	1,082	697,675	06/11/2024	04/18/2034	6,116,820
450636-AD-7	INDIANA TOLL ROAD CONCESSION C SECURED C		2.B FE	48,000,000	48,000,000	46,013,635	48,000,000	0	0	0	0	5.283	5.283	JJ	1,169,304	2,535,840	07/16/2015	07/15/2040	49,267,920
451102-CF-2	ICAHN ENTERPRISES LP SECURED CORP_BND		3.C FE	2,176,035	2,091,000	2,086,425	2,153,872	0	(19,204)	0	0	9.750	8.514	JJ	94,008	203,872	10/24/2024	01/15/2029	2,192,936
451102-CJ-4	ICAHN ENTERPRISES LP SECURED CORP_BND		4.A FE	13,458,351	13,240,000	12,641,450	13,418,481	0	(36,515)	0	0	9.000	8.591	JD	52,960	1,191,600	10/24/2024	06/15/2030	13,835,800
45138L-BJ-1	IDAHO POWER COMPANY SECURED CORP_BND		1.G FE	6,521,125	6,250,000	6,351,636	6,520,104	0	(1,021)	0	0	5.800	5.495	AO	90,625	0	10/02/2025	04/01/2054	6,431,250
45174X-AA-0	IHC HEALTH SERVICES INC SENIOR CORP_BND		1.B FE	7,457,465	6,075,000	4,932,915	7,283,880	0	(39,305)	0	0	4.131	2.896	MN	32,067	250,958	06/04/2021	05/15/2048	6,200,479
452308-AQ-2	ILLINOIS TOOL WORKS INC SENIOR CORP_BND		1.E FE	24,404,002	21,000,000	20,383,369	23,659,231	0	(338,629)	0	0	4.875	3.766	MS	301,438	1,134,656	06/04/2020	09/15/2041	21,511,875
452308-AR-0	ILLINOIS TOOL WORKS INC SENIOR CORP_BND		1.E FE	9,536,619	9,455,000	7,996,409	9,526,092	0	(4,946)	0	0	3.900	3.833	MS	122,915	368,746	07/18/2019	09/01/2042	9,639,373
45344L-AE-3	CRESCENT ENERGY FINANCE LLC SENIOR CORP_		3.C FE	14,514,118	14,294,000	13,575,097	14,463,158	0	(48,082)	0	0	7.375	6.984	JJ	486,095	1,144,959	09/09/2024	01/15/2033	14,821,091
454889-AR-7	INDIANA MICHIGAN POWER CO SENIOR CORP_BN		1.G FE	7,918,663	6,700,000	5,060,543	7,738,983	0	(51,026)	0	0	3.750	2.771	JJ	125,625	492,356	09/15/2020	07/01/2047	6,825,625
454889-AT-3	INDIANA MICHIGAN POWER CO SENIOR CORP_BN		2.A FE	7,155,090	5,841,200	4,727,669	6,965,249	0	(53,854)	0	0	4.250	3.048	FA	93,784	361,153	11/06/2020	08/15/2048	5,965,326
454889-AU-0	INDIANA MICHIGAN POWER CO SENIOR CORP_BN		1.G FE	12,145,719	12,200,000	8,118,302	12,151,084	0	531	0	0	3.250	3.273	MN	66,083	412,263	05/26/2021	05/01/2051	12,398,250
455170-AA-8	INDIANA UNIVERSITY HEALTH INC SECURED CO		1.C FE	12,254,735	12,200,000	9,748,929	12,247,399	0	(2,660)	0	0	3.970	3.942	MN	80,723	491,962	11/03/2020	11/01/2048	12,442,170
455170-AB-6	INDIANA UNIVERSITY HEALTH INC SENIOR COR		1.C FE	2,020,000	2,020,000	1,272,694	2,020,000	0	0	0	0	2.852	2.852	MN	9,602	57,610	06/24/2021	11/01/2051	2,048,805
455434-BP-4	INDIANAPOLIS POWER & LIGHT CO SECURED CO		1.G FE	1,655,280	1,600,000	1,453,177	1,637,866	0	(1,812)	0	0	4.875	4.657	MN	13,000	78,000	01/24/2012	11/01/2041	1,639,000
45580K-AK-4	INDUSTRIAL AND COMMERCIAL BANK SENIOR CO		1.F FE	7,028,875	7,000,000	6,957,436	7,006,140	0	(3,488)	0	0	3.538	3.489	MN	36,461	247,660	11/14/2017	11/08/2027	7,123,830
45685E-AJ-5	VOYA FINANCIAL INC SENIOR CORP_BND		2.A FE	6,094,573	6,222,000	6,199,259	6,099,734	0	4,023	0	0	5.700	5.881	JJ	163,535	354,654	10/31/2024	07/15/2043	6,399,327
45687A-AG-7	TRANE TECHNOLOGIES HOLDCO INC SENIOR COR		1.G FE	1,832,533	1,840,000	1,915,354	1,834,184	0	(220)	0	0	5.750	5.779	JD	4,702	105,800	06/16/2014	06/15/2043	1,892,900
458140-AK-6	INTEL CORPORATION SENIOR CORP_BND		2.B FE	11,926,170	11,000,000	9,766,068	11,627,410	0	(28,540)	0	0	4.800	4.297	AO	132,000	528,000	10/12/2011	10/01/2041	11,264,000
458140-AP-5	INTEL CORPORATION SENIOR CORP_BND		2.B FE	10,526,600	10,000,000	8,103,175	10,423,616	0	(17,346)	0	0	4.250	3.906	JD	18,889	425,000	05/16/2019	12/15/2042	10,212,500
458140-AV-2	INTEL CORPORATION SENIOR CORP_BND		2.B FE	34,056,256	31,030,000	23,750,935	33,548,590	0	(87,670)	0	0	4.100	3.527	MN	148,427	1,272,230	08/01/2019	05/19/2046	31,666,115
458140-BG-4	INTEL CORPORATION SENIOR CORP_BND		2.B FE	56,195,834	55,250,000	39,291,097	56,050,675	0	(20,163)	0	0	3.734	3.636	JD	131,805	2,071,922	06/20/2019	12/08/2047	56,281,518
458140-BH-2	INTEL CORPORATION SENIOR CORP_BND		2.B FE	901,530	1,000,000	933,176	912,829	0	11,299	0	0	2.450	4.954	MN	3,131	12,250	06/10/2025	11/15/2029	1,012,250
458140-BJ-8	INTEL CORPORATION SENIOR CORP_BND		2.B FE	2,675,217	2,392,000	1,531,706	2,639,049	0	(7,642)	0	0	3.250	2.652	MN	9,933	77,740	06/30/2021	11/15/2049	2,430,870
458140-BK-5	INTEL CORPORATION SENIOR CORP_BND		2.B FE	26,610,269	24,560,000	13,787,682	26,450,188	0	(34,447)	0	0	3.100	2.748	FA	287,625	761,360	12/29/2020	02/15/2060	24,940,680
458140-BM-1	INTEL CORPORATION SENIOR CORP_BND		2.B FE	2,497,225	2,500,000	2,042,853	2,497,504	0	20	0	0	4.750	4.757	MS	31,667	59,375	03/20/2020	03/25/2050	2,559,375
458140-BW-9	INTEL CORPORATION SENIOR CORP_BND		2.B FE	3,697,683	3,710,000	2,279,929	3,698,862	0	34	0	0	3.050	3.067	FA	43,690	113,156	08/10/2021	08/12/2051	3,766,578
458140-BX-7	INTEL CORPORATION SENIOR CORP_BND		2.B FE	3,456,779	3,470,000	1,986,066	3,457,548	0	(137)	0	0	3.200	3.217	FA	42,874	111,040	08/10/2021	08/12/2061	3,525,520
458340-AA-7	INTEGRIS BAPTIST MEDICAL CENTE SENIOR CO		1.G FE	12,788,817	12,410,000	8,981,465	12,746,285	0	(10,378)	0	0	3.875	3.702	FA	181,669	614,382	12/11/2020	08/15/2050	12,650,444
45865V-AA-8	INTERCONTINENTAL EXCHANGE INC SENIOR COR		1.G FE	18,974,397	19,055,000	19,100,554	18,977,329	0	2,932	0	0	3.950	4.099	JD	91,993	0	11/05/2025	12/01/2028	19,431,336
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC SENIOR COR		1.G FE	16,602,047	16,965,000	11,129,346	16,637,656	0	5,217	0	0	3.000	3.109	JD	22,620	750,000	09/03/2021	06/15/2050	17,219,475
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR		1.G FE	25,205,098	26,220,000	15,703,569	25,267,950	0	11,189	0	0	3.000	3.171	MS	231,610	786,600	06/22/2021	09/15/2060	26,613,300
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC SENIOR COR		1.G FE	1,997,880	2,000,000	2,020,631	1,998,916	0	285	0	0	4.350	4.367	JD	3,867	87,000	05/12/2022	06/15/2029	2,043,500
459200-HF-1	INTERNATIONAL BUSINESS MACHINE SENIOR CO		1.G FE	12,464,675	12,579,000	10,527,991	12,449,101	0	2,551	0	0	4.000	4.081	JD	15,374	503,160	03/20/2019	06/20/2042	12,830,580
459200-JG-7	INTERNATIONAL BUSINESS MACHINE SENIOR CO		1.G FE	5,322,500	5,000,000	4,995,758	5,004,953	0	(36,835)	0	0	3.450	2.696	FA	63,250	172,500	04/28/2016	02/19/2026	5,086,250
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		1.G FE	5,955,343	5,900,000	5,267,569	5,941,403	0	(3,476)	0	0	4.150	4.080	MN	31,286	244,850	06/21/2019	05/15/2039	6,022,425
459200-KC-4	INTERNATIONAL BUSINESS MACHINE SENIOR CO		1.G FE	62,910,562	55,110,000	44,498,769	61,882,305	0	(208,128)	0	0	4.250	3.474	MN	299,278	4,969,752	03/31/2021	05/15/2049	56,281,088

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
459200-KL-4	INTERNATIONAL BUSINESS MACHINE SENIOR CO		1.G FE	36,699,219	36,440,000	23,287,848	36,664,516	0	28,508	0	0	2.950	2.912	MN	137,359	1,074,980	03/24/2021	05/15/2050	36,977,490
459200-KN-0	INTERNATIONAL BUSINESS MACHINE SENIOR CO		1.G FE	4,999,150	5,000,000	4,530,047	4,999,454	0	81	0	0	2.720	2.722	FA	53,644	136,000	02/02/2022	02/09/2032	5,068,000
459200-LJ-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO		1.G FE	4,626,900	4,500,000	4,612,598	4,626,384	0	(516)	0	0	5.200	4.807	FA	91,650	0	12/11/2025	02/10/2035	4,617,000
459200-LK-5	INTERNATIONAL BUSINESS MACHINE SENIOR CO		1.G FE	10,148,100	10,000,000	9,858,803	10,148,047	0	(53)	0	0	5.700	5.595	FA	223,250	0	09/23/2025	02/10/2055	10,285,000
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		2.C FE	2,544,106	2,880,000	2,549,287	2,551,830	0	6,887	0	0	5.000	5.918	MS	38,000	144,000	11/19/2024	09/26/2048	2,952,000
459506-AQ-4	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		2.C FE	9,606,693	12,199,000	11,002,872	10,242,321	0	326,146	0	0	2.300	6.187	MN	46,763	280,578	04/01/2025	11/01/2030	12,339,289
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		2.C FE	2,999,820	3,000,000	2,302,497	3,000,808	0	763	0	0	3.268	3.266	MN	12,527	98,040	09/09/2020	11/15/2040	3,049,020
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		2.C FE	32,203,826	34,314,000	23,502,157	32,237,149	0	25,907	0	0	3.468	3.804	JD	99,167	1,449,850	11/20/2024	12/01/2050	34,909,005
460146-CF-8	INTERNATIONAL PAPER CO SENIOR CORP_BND		2.B FE	3,594,445	3,100,000	3,618,559	3,442,232	0	(16,213)	0	0	7.300	6.108	MN	28,916	226,300	05/13/2015	11/15/2039	3,213,150
460146-CH-4	INTERNATIONAL PAPER CO SENIOR CORP_BND		2.B FE	2,529,818	2,250,000	2,332,578	2,456,961	0	(29,256)	0	0	6.000	5.128	MN	17,250	411,000	05/29/2015	11/15/2041	2,317,500
460146-CK-7	INTERNATIONAL PAPER CO SENIOR CORP_BND		2.B FE	1,130,000	1,000,000	881,638	1,108,978	0	(4,149)	0	0	4.800	3.947	JD	2,133	48,000	05/26/2020	06/15/2044	1,024,000
460146-CM-3	INTERNATIONAL PAPER CO SENIOR CORP_BND		2.B FE	901,175	822,000	815,706	868,671	0	(16,684)	0	0	5.000	4.248	MS	12,102	112,948	06/28/2016	09/15/2035	842,550
460146-CQ-4	INTERNATIONAL PAPER CO SENIOR CORP_BND		2.B FE	16,531,549	16,433,000	13,490,065	16,514,859	0	(6,308)	0	0	4.400	4.363	FA	273,153	723,052	07/27/2017	08/15/2047	16,794,526
46051M-A#-9	INTERNATIONAL TRANSMISSION COM SECURED C		1.E	63,000,000	63,000,000	41,233,152	63,000,000	0	0	0	0	3.300	3.300	FA	710,325	2,079,000	08/28/2019	08/28/2049	64,039,500
461070-AR-5	INTERSTATE POWER AND LIGHT CO SENIOR COR		2.A FE	2,935,132	2,749,000	1,964,673	2,914,401	0	(7,711)	0	0	3.500	3.132	MS	24,321	150,413	06/30/2021	09/30/2049	2,797,108
461070-AT-1	INTERSTATE POWER AND LIGHT CO SENIOR COR		2.A FE	597,438	600,000	385,152	597,669	0	44	0	0	3.100	3.122	MN	1,602	18,600	11/16/2021	11/30/2051	609,300
46266T-AD-0	IQVIA INC SENIOR CORP_BND 144A		3.B FE	1,380,429	1,345,000	1,396,866	1,372,811	0	(7,619)	0	0	6.500	5.556	MN	11,171	80,926	08/12/2025	05/15/2030	1,388,713
465685-AH-8	ITC HOLDINGS CORP SENIOR CORP_BND		2.B FE	13,291,652	12,374,000	11,944,515	13,081,815	0	(28,942)	0	0	5.300	4.800	JJ	327,911	655,822	04/05/2017	07/01/2043	12,701,911
46625H-HF-0	JPMORGAN CHASE & CO SENIOR CORP_BND		1.F FE	502,084	400,000	452,541	467,679	0	(4,093)	0	0	6.400	4.592	MN	3,271	25,600	05/13/2015	05/15/2038	412,800
46625H-HV-5	JPMORGAN CHASE & CO SENIOR CORP_BND		1.F FE	11,974,254	11,890,000	12,405,707	11,953,387	0	(4,108)	0	0	5.500	5.444	AO	138,056	653,950	05/16/2017	10/15/2040	12,216,975
46625H-LL-2	JPMORGAN CHASE & CO SUB CORP_BND		1.G FE	14,845,008	13,181,000	12,427,974	14,522,272	0	(63,466)	0	0	4.950	4.180	JD	54,372	924,710	06/22/2017	06/01/2045	13,507,230
46625H-RV-4	JPMORGAN CHASE & CO SENIOR CORP_BND		1.F FE	9,975,800	10,000,000	9,933,329	9,997,948	0	2,618	0	0	2.950	2.978	AO	73,750	295,000	07/19/2016	10/01/2026	10,147,500
46626Y-AB-8	JPMORGAN CHASE & CO JRSUB CORP_BND		2.A FE	18,916,238	19,000,000	17,756,483	18,949,562	0	4,115	0	0	4.897	4.934	MJSD	5,169	1,048,332	12/19/2017	09/30/2034	19,253,125
46647P-AA-4	JPMORGAN CHASE & CO SENIOR CORP_BND		1.F FE	1,078,784	1,079,000	916,608	1,078,862	0	(233)	0	0	4.260	4.261	FA	16,471	45,966	11/20/2020	02/22/2048	1,101,983
46647P-AK-2	JPMORGAN CHASE & CO SENIOR CORP_BND		1.F FE	34,328,198	35,000,000	28,580,712	34,403,510	0	(596,490)	0	0	4.032	4.146	JJ	615,440	1,411,200	03/27/2020	07/24/2048	35,705,600
46647P-AL-0	JPMORGAN CHASE & CO SENIOR CORP_BND		1.F FE	23,570,281	25,500,000	20,544,161	23,840,614	0	40,302	0	0	3.964	4.419	MN	129,160	1,010,820	07/19/2018	11/15/2048	26,005,410
46647P-AN-6	JPMORGAN CHASE & CO SENIOR CORP_BND		1.F FE	17,804,800	20,000,000	15,948,122	18,097,448	0	44,778	0	0	3.897	4.568	JJ	342,070	779,400	10/30/2018	01/23/2049	20,389,700
46647P-BN-5	JPMORGAN CHASE & CO SENIOR CORP_BND		1.E FE	27,717,004	25,950,000	17,641,651	27,503,123	0	(45,395)	0	0	3.109	2.767	AO	154,634	806,786	08/24/2021	04/22/2051	26,353,393
46647P-BV-7	JPMORGAN CHASE & CO SENIOR CORP_BND		1.F FE	7,000,000	7,000,000	5,036,840	7,000,000	0	0	0	0	2.525	2.525	MN	20,621	176,750	11/12/2020	11/19/2041	7,088,375
46647P-CE-4	JPMORGAN CHASE & CO SENIOR CORP_BND		1.F FE	17,102,927	16,560,000	11,748,105	17,049,572	0	(18,373)	0	0	3.328	3.157	AO	105,631	624,665	08/17/2021	04/22/2052	16,835,558
46647P-CR-5	JPMORGAN CHASE & CO SENIOR CORP_BND		1.E FE	1,533,247	1,700,000	1,533,624	1,534,064	0	817	0	0	2.545	4.199	MN	6,370	0	12/17/2025	11/08/2032	1,721,633
46659*-AB-3	JM FAMILY AUTOMOTIVE LLC CORP_BND		2.B	17,500,000	17,500,000	17,283,000	17,500,000	0	0	0	0	3.540	3.540	MN	103,250	619,500	11/01/2017	11/01/2027	17,809,750
46659*-AM-9	JM FAMILY ENTERPRISES INC SENIOR CORP_BN		2.B Z	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.380	5.380	JD	31,383	0	12/17/2025	12/17/2034	15,403,500
468223-AV-4	JACKSON LABORATORY SENIOR CORP_BND		1.E FE	3,000,000	3,000,000	2,490,406	3,000,000	0	0	0	0	3.188	3.188	JJ	47,820	95,640	03/09/2021	07/01/2041	382,612
468223-AW-2	JACKSON LABORATORY SENIOR CORP_BND		1.E FE	2,500,000	2,500,000	1,681,800	2,500,000	0	0	0	0	3.468	3.468	JJ	43,350	86,700	03/09/2021	07/01/2051	2,543,350
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC SENIOR COR		2.B FE	25,137,650	25,000,000	26,394,584	25,120,749	0	(13,823)	0	0	6.200	6.119	AO	331,528	1,550,000	06/05/2024	04/14/2034	25,775,000
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C		1.C FE	14,138,358	13,199,766	12,880,948	13,736,373	0	(563,748)	0	0	4.626	4.086	JJ	281,564	615,127	06/19/2023	01/15/2042	504,716
478115-AB-4	JOHNS HOPKINS UNIVERSITY SENIOR CORP_BND		1.B FE	15,000,000	15,000,000	12,077,376	15,000,000	0	0	0	0	4.083	4.083	JJ	306,225	612,450	02/13/2013	07/01/2053	3,061,245
478160-AT-1	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	2,420,600	2,000,000	2,203,417	2,268,903	0	(15,880)	0	0	5.850	4.440	JJ	53,950	117,000	10/16/2013	07/15/2038	2,058,500
478160-BA-1	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	7,480,192	5,990,000	5,939,234	6,978,393	0	(48,294)	0	0	4.850	3.457	MN	37,121	290,516	04/30/2013	05/15/2041	6,135,258
478160-BJ-2	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	7,376,596	6,700,000	6,793,002	7,089,216	0	82,073	0	0	4.375	3.477	JD	21,170	148,619	05/20/2019	12/05/2033	6,846,563
478160-BK-9	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	2,020,540	2,000,000	1,854,498	2,015,177	0	(991)	0	0	4.500	4.437	JD	6,500	90,000	12/23/2013	12/05/2043	2,045,000
478160-BV-5	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	34,697,310	34,800,000	28,221,905	34,719,298	0	9,402	0	0	3.700	3.716	MS	429,200	1,380,100	02/26/2016	03/01/2046	35,443,800
478160-CG-7	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	30,521,310	28,690,000	23,150,035	30,108,063	0	(59,294)	0	0	3.750	3.375	MS	352,648	1,075,876	09/16/2024	03/03/2047	29,227,938
478160-CM-4	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	1,081,820	1,000,000	771,199	1,068,704	0	4,304	0	0	3.500	3.062	JJ	16,139	96,250	08/07/2019	01/15/2048	1,017,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
478160-CQ-5	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	1,826,514	1,800,000	1,604,810	1,812,388	0	(2,798)	0	0	1.300	1.138	MS	7,800	23,400	09/22/2020	09/01/2030	1,811,700
478160-CS-1	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	11,198,342	11,602,000	6,843,225	11,244,283	0	10,008	0	0	2.250	2.415	MS	87,015	249,796	08/24/2021	09/01/2050	11,732,523
478160-CT-9	JOHNSON & JOHNSON SENIOR CORP_BND		1.A FE	14,903,966	15,380,000	8,475,063	14,936,996	0	7,781	0	0	2.450	2.574	MS	125,603	436,958	06/10/2021	09/01/2060	15,568,405
478165-AB-9	SC JOHNSON & SON INC SENIOR CORP_BND 144		2.A FE	7,968,320	8,000,000	8,259,377	7,995,161	0	689	0	0	6.750	6.781	FA	204,000	540,000	02/11/1998	02/15/2028	8,270,000
48121@-AB-7	JRD HOLDINGS LLC CORP_BND		2.B PL	7,272,727	7,272,727	7,272,296	7,272,727	0	710	0	0	4.650	4.649	AO	57,303	338,182	04/30/2012	04/30/2027	676,529
48121@-AH-4	JRD HOLDINGS LLC CORP_BND		2.B PL	6,920,000	6,920,000	6,222,846	6,920,000	0	0	0	0	2.630	2.630	MN	21,738	181,996	11/18/2020	11/18/2030	7,010,998
48121@-AJ-0	JRD HOLDINGS LLC SENIOR CORP_BND		2.B PL	19,000,000	19,000,000	16,244,226	19,000,000	0	0	0	0	2.730	2.730	MN	61,956	518,700	11/18/2020	11/18/2032	19,259,350
48121@-AL-5	JRD HOLDINGS LLC CORP_BND		2.B PL	4,721,429	4,721,429	4,419,167	4,721,429	0	0	0	0	2.300	2.300	MN	12,971	119,452	11/18/2020	11/18/2030	682,248
48121@-AP-6	JETRO HOLDINGS LLC SENIOR CORP_BND		2.B PL	8,000,000	8,000,000	6,715,819	8,000,000	0	0	0	0	2.830	2.830	AO	48,424	226,400	10/14/2021	10/14/2033	8,113,200
48121@-AQ-4	JETRO HOLDINGS LLC SENIOR CORP_BND		2.B PL	1,490,000	1,490,000	1,165,677	1,490,000	0	0	0	0	2.980	2.980	AO	9,497	44,402	10/14/2021	10/14/2036	1,512,201
48121@-AS-0	JRD HOLDINGS LLC CORP_BND		2.B PL	12,200,760	12,000,000	12,107,822	12,190,637	0	(10,123)	0	0	5.300	4.985	MN	74,200	318,000	08/20/2025	11/19/2031	12,318,000
48121@-AU-5	JRD HOLDINGS LLC SENIOR CORP_BND		2.B PL	10,000,000	10,000,000	9,924,366	10,000,000	0	0	0	0	5.550	5.550	MN	64,750	555,000	11/19/2024	11/19/2035	10,277,500
48121@-AV-3	JRD HOLDINGS LLC SENIOR CORP_BND		2.B PL	15,000,000	15,000,000	14,854,596	15,000,000	0	0	0	0	5.600	5.600	MN	98,000	840,000	11/19/2024	11/19/2036	15,420,000
48121@-AW-1	JRD HOLDINGS LLC SENIOR CORP_BND		2.B PL	10,000,000	10,000,000	9,774,478	10,000,000	0	0	0	0	5.700	5.700	MN	66,500	570,000	11/19/2024	11/19/2039	10,285,000
48250A-AA-1	KKR GROUP FINANCE CO III LLC SENIOR CORP		1.F	5,610,213	6,643,000	6,205,108	5,631,118	0	20,905	0	0	5.125	6.562	JD	28,371	340,454	04/09/2025	06/01/2044	6,813,227
48251W-AB-0	KKR & CO INC SENIOR CORP_BND		1.F FE	16,475,580	16,500,000	16,505,090	16,476,494	0	1,118	0	0	5.100	5.119	FA	336,600	0	09/12/2025	08/07/2035	16,920,750
48268@-AL-8	KPMG LLP SENIOR CORP_BND		1.E	9,258,475	9,630,000	9,302,750	9,272,365	0	13,891	0	0	3.860	4.780	JD	1,033	185,859	10/23/2025	07/15/2030	9,645,488
48268@-AV-6	KPMG LLP SENIOR CORP_BND		1.E	50,000,000	50,000,000	43,855,919	50,000,000	0	0	0	0	3.510	3.510	JD	4,875	877,500	11/25/2019	12/30/2034	50,877,500
48268@-AZ-7	KPMG LLP SENIOR CORP_BND		1.E	16,000,000	16,000,000	16,511,486	16,000,000	0	0	0	0	5.540	5.538	JD	2,462	558,924	05/15/2025	05/15/2032	16,332,400
48268@-BA-1	KPMG LLP SENIOR CORP_BND		1.E	17,000,000	17,000,000	17,543,011	17,000,000	0	0	0	0	5.830	5.831	JD	2,753	624,944	05/15/2025	05/15/2037	17,371,663
483007-AL-4	KAISER ALUMINUM CORPORATION SENIOR CORP_		3.C FE	6,360,000	7,000,000	6,765,251	6,462,628	0	81,275	0	0	4.500	6.190	JD	26,250	315,000	09/26/2024	06/01/2031	7,157,500
48305Q-AB-9	KAISER FOUNDATION HOSPITALS SENIOR CORP_		1.D FE	55,385,288	52,834,000	49,891,201	54,700,810	0	(61,464)	0	0	4.875	4.560	AO	643,914	2,136,908	07/12/2017	04/01/2042	54,121,829
48305Q-AC-7	KAISER FOUNDATION HOSPITALS SENIOR CORP_		1.D FE	7,970,800	8,000,000	7,934,489	7,995,557	0	3,001	0	0	3.150	3.193	MN	42,000	252,000	04/25/2017	05/01/2027	8,126,000
48305Q-AD-5	KAISER FOUNDATION HOSPITALS SENIOR CORP_		1.D FE	13,803,075	12,695,000	10,574,854	13,627,668	0	(20,081)	0	0	4.150	3.643	MN	87,807	551,742	06/21/2019	05/01/2047	12,958,421
48305Q-AE-3	KAISER FOUNDATION HOSPITALS SECURED CORP		1.D FE	12,111,965	11,860,000	8,279,395	12,079,027	0	(6,613)	0	0	3.266	3.151	MN	64,558	387,348	02/18/2021	11/01/2049	12,053,674
48305Q-AF-0	KAISER FOUNDATION HOSPITALS SENIOR CORP_		1.D FE	2,610,000	2,610,000	1,941,343	2,610,000	0	0	0	0	2.810	2.810	JD	6,112	73,342	06/08/2021	06/01/2041	2,646,671
48305Q-AG-8	KAISER FOUNDATION HOSPITALS SECURED CORP		1.D FE	20,854,391	20,490,000	13,385,574	20,818,695	0	(9,039)	0	0	3.002	2.911	JD	51,259	615,110	12/17/2021	06/01/2051	20,797,555
485134-BH-2	EVERGY METRO INC SRSEC CORP_BND		1.F FE	8,858,640	8,400,000	9,134,371	8,661,768	0	(20,904)	0	0	6.050	5.634	MN	64,937	508,200	07/20/2011	11/15/2035	8,654,100
485134-BR-0	EVERGY METRO INC SRSEC CORP_BND		1.F FE	9,987,700	10,000,000	8,180,803	9,990,001	0	(252)	0	0	4.200	4.207	MS	123,667	420,000	07/19/2018	03/15/2048	10,210,000
485134-BS-8	EVERGY METRO INC SECURED CORP_BND		1.F FE	16,277,509	15,100,000	12,088,781	16,129,833	0	(35,842)	0	0	4.125	3.659	AO	155,719	643,501	01/26/2021	04/01/2049	15,411,438
487836-BU-1	KELLANOVA SENIOR CORP_BND		2.A FE	9,772,669	9,970,000	9,890,854	9,926,837	0	21,923	0	0	3.400	3.642	MN	43,314	348,950	01/29/2018	11/15/2027	10,139,490
491674-BJ-5	KENTUCKY UTILITIES COMPANY SECURED CORP_		1.F FE	18,169,355	18,040,000	15,829,871	18,142,658	0	(6,643)	0	0	4.650	4.599	MN	107,188	838,860	06/07/2017	11/15/2043	18,459,430
491674-BL-0	KENTUCKY UTILITIES COMPANY SECURED CORP_		1.F FE	12,918,108	11,600,000	9,817,145	12,691,402	0	(39,358)	0	0	4.375	3.688	AO	126,875	507,500	06/17/2019	10/01/2045	11,853,750
491674-BM-8	KENTUCKY UTILITIES COMPANY SECURED CORP_		1.F FE	20,600,954	19,000,000	13,116,221	20,399,146	0	(41,035)	0	0	3.300	2.869	JD	52,250	627,000	12/29/2020	06/01/2050	19,313,500
49177J-AP-7	KENVUE INC SENIOR CORP_BND		1.F FE	18,764,570	20,272,000	18,497,222	18,767,859	0	3,289	0	0	5.050	5.583	MS	281,527	0	12/12/2025	03/22/2053	20,783,868
49177J-AR-3	KENVUE INC SENIOR CORP_BND		1.F FE	1,767,594	1,780,000	1,616,733	1,767,893	0	104	0	0	5.200	5.242	MS	25,454	92,560	10/19/2023	03/22/2063	1,826,280
492386-AT-4	KERR-MCGEE CORPORATION SENIOR CORP_BND		3.A FE	1,547,228	1,336,000	1,499,966	1,422,730	0	(12,410)	0	0	7.875	6.493	MS	30,979	105,210	05/13/2015	09/15/2031	1,388,605
49271V-AF-7	KEURIG DR PEPPER INC SENIOR CORP_BND		2.B FE	11,265,200	10,000,000	10,077,909	10,362,056	0	(159,875)	0	0	4.597	2.848	MN	45,970	551,640	12/24/2019	05/25/2028	10,229,850
49271V-AK-6	KEURIG DR PEPPER INC SENIOR CORP_BND		2.B FE	3,733,720	3,360,000	2,446,785	3,688,534	0	(13,287)	0	0	3.800	3.206	MN	21,280	162,830	04/06/2021	05/01/2050	3,423,840
49271V-AM-2	KEURIG DR PEPPER INC SENIOR CORP_BND		2.B FE	13,328,689	13,200,000	8,865,413	13,315,523	0	59,354	0	0	3.350	3.297	MS	130,203	442,200	08/24/2021	03/15/2051	13,421,100
49271V-AN-0	KEURIG DR PEPPER INC SENIOR CORP_BND		2.B FE	4,720,722	4,800,000	4,278,398	4,756,240	0	7,782	0	0	2.250	2.437	MS	31,800	108,000	03/18/2021	03/15/2031	4,854,000
49271V-AQ-3	KEURIG DR PEPPER INC SENIOR CORP_BND		2.B FE	995,300	1,000,000	961,999	996,818	0	436	0	0	4.050	4.108	AO	8,550	40,500	04/07/2022	04/15/2032	1,020,250
49326E-EJ-8	KEYCORP SENIOR CORP_BND		2.B FE	5,102,400	5,000,000	4,721,095	5,047,683	0	(12,056)	0	0	2.550	2.283	AO	31,875	127,500	04/06/2021	10/01/2029	5,063,750
49326E-EN-9	KEYCORP SENIOR CORP_BND		2.B FE	1,300,000	1,300,000	1,299,191	1,300,000	0	0	0	0	4.789	4.789	JD	5,188	62,258	05/16/2022	06/01/2033	1,331,129
49326Y-AA-7	KEYCORP CAPITAL II CAPSEC CORP_BND		3.A FE	5,976,384	6,800,000	6,956,843	6,597,644	0	52,235	0	0	6.875	7.945	MS	135,056	467,500	11/16/1999	03/17/2029	7,033,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
49337W-AC-4	NATIONAL GRID USA SENIOR CORP_BND		2.B FE	1,916,016	1,600,000	1,827,285	1,701,200	0	(17,537)	0	0	8.000	6.465	MN	16,356	128,000	10/28/2002	11/15/2030	1,664,000
49337W-AH-3	NATIONAL GRID USA SENIOR CORP_BND		2.B FE	1,297,104	1,600,000	1,651,966	1,447,804	0	14,875	0	0	5.875	7.607	AO	23,500	94,000	06/09/2009	04/01/2033	1,647,000
49338C-AA-1	KEYSPAN GAS EAST CORPORATION SENIOR CORP		2.A FE	27,383,900	25,000,000	24,974,482	26,629,329	0	(73,037)	0	0	5.819	5.187	AO	363,688	1,454,750	08/10/2011	04/01/2041	25,727,375
494368-BW-2	KIMBERLY-CLARK CORPORATION SENIOR CORP_B		1.F FE	5,460,510	5,500,000	4,332,331	5,467,084	0	(117)	0	0	3.900	3.942	MN	33,963	214,500	05/16/2018	05/04/2047	5,607,250
494368-CA-9	KIMBERLY-CLARK CORPORATION SENIOR CORP_B		1.F FE	1,074,059	970,000	638,328	1,060,385	0	64,720	0	0	2.875	2.357	FA	11,155	27,888	06/29/2021	02/07/2050	983,944
494368-CB-7	KIMBERLY-CLARK CORPORATION SENIOR CORP_B		1.F FE	1,998,460	2,000,000	1,925,658	1,999,290	0	155	0	0	3.100	3.109	MS	16,361	62,000	03/24/2020	03/26/2030	2,031,000
494550-AJ-5	KINDER MORGAN ENERGY PARTNERS SENIOR COR		2.B FE	751,904	800,000	903,026	780,399	0	2,747	0	0	7.400	7.985	MS	17,431	59,200	06/03/2009	03/15/2031	829,600
494550-AL-0	KINDER MORGAN ENERGY PARTNERS SENIOR COR		2.B FE	23,344,000	20,000,000	23,302,598	21,311,503	0	(169,845)	0	0	7.750	6.450	MS	456,389	1,550,000	04/13/2004	03/15/2032	20,775,000
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS SENIOR COR		2.B FE	5,224,550	5,000,000	5,752,541	5,105,742	0	(11,164)	0	0	7.300	6.938	FA	137,889	365,000	05/21/2004	08/15/2033	5,182,500
494550-AW-6	KINDER MORGAN ENERGY PARTNERS SENIOR COR		2.B FE	13,182,258	12,071,000	13,614,592	13,128,849	0	(53,409)	0	0	6.950	5.922	JJ	386,842	419,467	03/07/2025	01/15/2038	12,490,467
494550-BD-7	KINDER MORGAN ENERGY PARTNERS SENIOR COR		2.B FE	13,817,049	13,940,000	15,035,446	13,855,373	0	1,189	0	0	6.500	6.568	MS	302,033	906,100	09/11/2009	09/01/2039	14,393,050
494550-BH-8	KINDER MORGAN ENERGY PARTNERS SENIOR COR		2.B FE	2,357,036	2,200,000	2,351,362	2,356,715	0	(262)	0	0	6.375	5.668	MS	46,750	108,152	12/10/2025	03/01/2041	2,270,125
494550-BN-5	KINDER MORGAN ENERGY PARTNERS SENIOR COR		2.B FE	32,361,730	32,000,000	29,358,607	31,991,975	0	(8,387)	0	0	5.000	4.981	FA	604,444	1,600,000	10/31/2024	08/15/2042	32,800,000
49456B-AG-6	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	6,034,907	5,216,000	5,321,757	5,809,518	0	(59,746)	0	0	5.300	3.705	JD	23,037	276,448	03/27/2025	12/01/2034	5,354,224
49456B-AH-4	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	5,123,073	4,100,000	3,963,353	4,982,441	0	(31,175)	0	0	5.550	3.927	JD	18,963	227,550	02/04/2021	06/01/2045	4,213,775
49456B-AJ-0	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	34,932,982	34,290,000	30,834,646	34,852,399	0	(28,767)	0	0	5.050	4.904	FA	654,177	1,769,773	01/06/2021	02/15/2046	35,155,823
49456B-AQ-4	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	19,925,000	20,000,000	18,278,434	19,935,247	0	(144)	0	0	5.200	5.224	MS	346,667	1,040,000	08/01/2018	03/01/2048	20,520,000
49456B-AR-2	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	2,971,800	3,000,000	2,679,121	2,985,511	0	2,653	0	0	2.000	2.100	FA	22,667	60,000	07/27/2020	02/15/2031	3,030,000
49456B-AS-0	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	2,039,686	2,110,000	1,397,836	2,046,711	0	1,502	0	0	3.250	3.432	FA	28,573	68,576	07/13/2021	08/01/2050	2,144,288
49456B-AT-8	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	13,587,494	13,720,000	9,585,914	13,600,031	0	2,287	0	0	3.600	3.653	FA	186,592	493,920	06/02/2021	02/15/2051	13,966,960
49456B-AV-3	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	7,145,925	7,150,000	7,171,724	7,147,018	0	345	0	0	4.800	4.807	FA	143,000	343,200	07/25/2022	02/01/2033	7,321,600
49456B-BB-6	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	1,358,232	1,360,000	1,406,297	1,358,514	0	282	0	0	5.150	5.178	JD	5,837	40,857	04/22/2025	06/01/2030	1,395,020
49456B-BC-4	KINDER MORGAN INC SENIOR CORP_BND		2.B FE	448,578	450,000	476,314	448,683	0	105	0	0	5.850	5.891	JD	2,194	15,356	04/22/2025	06/01/2035	463,163
49461M-AA-8	KINETIK HOLDINGS LP SENIOR CORP_BND 144A		3.A FE	1,685,178	1,710,000	1,724,605	1,688,006	0	2,828	0	0	5.875	6.177	JD	4,465	94,294	08/12/2025	06/15/2030	1,760,231
498894-AA-2	KNIFE RIVER CORP SENIOR CORP_BND 144A		3.B FE	1,335,808	1,275,000	1,333,637	1,321,831	0	(13,978)	0	0	7.750	6.002	MN	16,469	92,612	08/12/2025	05/01/2031	1,324,406
50012L-AC-8	KODIAK GAS SERVICES LLC SENIOR CORP_BND		3.C FE	7,174,233	7,004,000	7,276,015	7,144,006	0	(30,226)	0	0	7.250	6.229	FA	191,832	253,895	07/29/2025	02/15/2029	7,257,895
50075N-AW-4	MONDELEZ INTERNATIONAL INC SENIOR CORP_B		2.A FE	15,445,004	15,800,000	19,040,345	15,562,986	0	7,706	0	0	6.875	7.053	JJ	467,691	1,086,250	05/22/2008	01/26/2039	16,343,125
50075N-AZ-7	MONDELEZ INTERNATIONAL INC SENIOR CORP_B		2.A FE	4,865,874	4,380,000	4,826,877	4,709,352	0	(21,326)	0	0	6.500	5.711	FA	112,298	348,205	08/04/2011	02/09/2040	4,522,350
50076Q-AE-6	KRAFT HEINZ FOODS CO SENIOR CORP_BND		2.B FE	2,849,790	3,000,000	2,752,449	2,865,995	0	4,860	0	0	5.000	5.414	JD	11,250	150,000	07/21/2022	06/04/2042	3,075,000
50077L-AM-8	KRAFT HEINZ FOODS CO SENIOR CORP_BND		2.B FE	5,745,000	6,100,000	5,593,188	5,759,914	0	9,234	0	0	5.200	5.676	JJ	146,264	317,200	11/26/2024	07/15/2045	6,258,600
50077L-AX-4	KRAFT HEINZ FOODS CO SENIOR CORP_BND		2.B FE	4,408,964	5,000,000	4,573,504	4,423,911	0	14,948	0	0	4.625	5.856	AO	57,813	115,625	09/12/2025	10/01/2039	5,115,625
50077L-BJ-4	KRAFT HEINZ FOODS CO SENIOR CORP_BND		2.B FE	5,473,670	5,650,000	5,286,278	5,477,160	0	3,337	0	0	5.500	5.734	JD	25,896	310,750	12/13/2024	06/01/2050	5,805,375
501044-BV-2	KROGER CO SENIOR CORP_BND		2.A FE	6,500,357	4,748,000	5,317,331	5,346,147	0	(146,164)	0	0	8.000	4.282	MS	111,842	379,840	04/27/2017	09/15/2029	4,937,920
501044-BZ-3	KROGER CO SENIOR CORP_BND		2.A FE	4,200,236	3,005,000	3,424,789	3,511,032	0	(85,457)	0	0	7.500	3.915	AO	56,344	225,376	08/26/2016	04/01/2031	3,117,688
501044-CK-5	KROGER CO SENIOR CORP_BND		2.A FE	5,436,394	3,800,000	4,363,926	4,892,676	0	(68,115)	0	0	6.900	3.927	AO	55,353	262,200	08/23/2016	04/15/2038	3,931,100
501044-CR-0	KROGER CO SENIOR CORP_BND		2.A FE	17,938,980	18,000,000	16,778,334	17,956,302	0	(561)	0	0	5.000	5.022	AO	190,000	900,000	04/10/2012	04/15/2042	18,450,000
501044-DG-3	KROGER CO SENIOR CORP_BND		2.A FE	2,316,820	2,000,000	1,684,749	2,269,805	0	(8,801)	0	0	4.450	3.523	FA	37,083	89,000	03/06/2020	02/01/2047	2,044,500
501044-DJ-7	KROGER CO SENIOR CORP_BND		2.A FE	2,998,230	3,000,000	2,989,357	2,999,679	0	171	0	0	3.700	3.707	FA	46,250	111,000	07/17/2017	08/01/2027	3,055,500
501044-DN-8	KROGER CO SENIOR CORP_BND		2.B FE	1,430,292	1,200,000	918,508	1,401,935	0	(5,909)	0	0	3.950	2.953	JJ	21,857	47,400	11/10/2020	01/15/2050	1,223,700
501044-DP-3	KROGER CO SENIOR CORP_BND		2.A FE	1,796,148	1,800,000	1,656,096	1,798,229	0	386	0	0	2.200	2.224	MN	6,600	39,600	04/21/2020	05/01/2030	1,819,800
50155Q-AM-2	KYNDRYL HOLDINGS INC SENIOR CORP_BND		2.B FE	3,982,160	4,000,000	3,170,707	3,984,812	0	434	0	0	4.100	4.133	AO	34,622	164,000	10/07/2021	10/15/2041	4,082,000
50155Q-AN-0	KYNDRYL HOLDINGS INC SENIOR CORP_BND		2.B FE	19,088,820	18,000,000	19,081,868	19,075,384	0	(13,436)	0	0	6.350	5.408	FA	415,925	0	11/13/2025	02/20/2034	18,571,500
50160*-AA-9	L+M COMPANIES LLC CORP_BND		2.B Z	34,319,000	34,319,000	34,052,562	34,319,000	0	0	0	0	5.840	5.840	MN	172,586	0	12/17/2025	11/30/2030	35,321,115
501797-AW-4	BATH & BODY WORKS INC SENIOR CORP_BND 14		3.B FE	1,175,686	1,145,000	1,170,587	1,169,060	0	(6,626)	0	0	6.625	5.786	AO	18,964	75,856	02/26/2025	10/01/2030	1,182,928
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC SENIOR CORP		2.A FE	2,300,000	2,300,000	1,623,172	2,300,000	0	0	0	0	3.797	3.797	JD	243	87,332	12/08/2021	12/31/2057	177,633

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
50212Y-AH-7	LPL HOLDINGS INC SENIOR CORP_BND		2.C FE	39,971,600	40,000,000	42,699,447	39,982,532	0	9,706	0	0	6.750	6.767	MN	330,000	5,062,500	11/08/2023	11/17/2028	41,350,000
50212Y-AL-8	LPL HOLDINGS INC SENIOR CORP_BND		2.C FE	2,487,150	2,500,000	2,558,806	2,489,134	0	1,984	0	0	5.200	5.317	MS	38,278	71,861	03/14/2025	03/15/2030	2,565,000
50212Y-AM-6	LPL HOLDINGS INC SENIOR CORP_BND		2.C FE	19,956,600	20,000,000	20,506,666	19,960,250	0	3,650	0	0	5.650	5.678	MS	332,722	624,639	02/24/2025	03/15/2035	20,565,000
50212Y-AP-9	LPL HOLDINGS INC SENIOR CORP_BND		2.C FE	7,491,450	7,500,000	7,653,825	7,492,033	0	582	0	0	5.150	5.177	JD	17,167	270,375	04/01/2025	06/15/2030	7,693,125
50231*-AA-4	LS POWER GRID NEW YORK CORPORA CORP_BND		1.F PL	30,000,000	30,000,000	28,934,506	30,000,000	0	0	0	0	4.860	4.860	MS	498,150	0	08/28/2025	09/30/2035	20,486,000
50231*-AB-2	LS POWER GRID NEW YORK CORPORA SECURED C		1.F PL	27,000,000	27,000,000	26,327,861	27,000,000	0	0	0	0	5.440	5.440	MS	501,840	0	08/28/2025	09/30/2040	27,734,400
50231*-AC-0	LS POWER GRID NEW YORK CORPORA CORP_BND		1.F PL	24,000,000	24,000,000	23,055,005	24,000,000	0	0	0	0	5.830	5.830	MS	478,060	0	08/28/2025	09/30/2050	24,699,600
50231*-AD-8	LS POWER GRID NEW YORK CORPORA CORP_BND		1.F PL	11,000,000	11,000,000	10,523,451	11,000,000	0	0	0	0	5.900	5.900	MS	221,742	0	08/28/2025	09/30/2055	11,324,500
50232*-AC-9	LBCT LLC SECURED CORP_BND		1.F PL	23,000,000	23,000,000	23,702,194	23,000,000	0	0	0	0	5.770	5.811	MJSD	3,686	663,550	02/19/2025	02/19/2037	23,180,633
50249A-AA-1	LYB INTERNATIONAL FINANCE III SENIOR COR		2.B FE	10,766,560	12,000,000	8,631,096	10,802,457	0	22,842	0	0	4.200	4.887	AO	106,400	504,000	11/18/2024	10/15/2049	12,252,000
50249A-AD-5	LYB INTERNATIONAL FINANCE III SENIOR COR		2.B FE	13,220,266	16,744,000	11,965,679	13,283,392	0	61,866	0	0	4.200	5.783	MN	117,208	703,248	03/28/2025	05/01/2050	17,095,624
50249A-AG-8	LYB INTERNATIONAL FINANCE III SENIOR COR		2.B FE	1,984,060	2,000,000	1,782,549	1,991,955	0	1,584	0	0	2.250	2.340	AO	11,250	45,000	10/06/2020	10/01/2030	2,022,500
50249A-AH-6	LYB INTERNATIONAL FINANCE III SENIOR COR		2.B FE	397,325	500,000	363,159	410,271	0	3,982	0	0	3.375	5.124	AO	4,219	16,876	07/21/2022	10/01/2040	508,438
50249A-AJ-2	LYB INTERNATIONAL FINANCE III SENIOR COR		2.B FE	12,236,784	16,160,000	10,441,106	12,257,721	0	42,529	0	0	3.625	5.289	AO	146,450	448,050	06/03/2025	04/01/2051	16,452,900
50249A-AK-9	LYB INTERNATIONAL FINANCE III SENIOR COR		2.B FE	13,824,778	13,107,000	8,182,506	13,777,648	0	(10,438)	0	0	3.800	3.541	AO	124,517	498,066	11/17/2020	10/01/2060	13,356,033
50249A-AM-5	LYB INTERNATIONAL FINANCE III SENIOR COR		2.B FE	1,241,350	1,250,000	1,236,554	1,241,990	0	867	0	0	5.500	5.599	MS	22,917	34,375	03/28/2025	03/01/2034	1,284,375
50249A-AP-8	LYB INTERNATIONAL FINANCE III SENIOR COR		2.B FE	8,769,055	8,795,000	9,028,085	8,770,267	0	1,212	0	0	6.150	6.190	MN	69,114	270,446	05/06/2025	05/15/2035	9,065,446
50249A-AR-4	LYB INTERNATIONAL FINANCE III SENIOR COR		2.B FE	2,745,064	2,765,000	2,753,204	2,745,064	0	0	0	0	5.875	5.968	JJ	21,659	0	11/10/2025	01/15/2036	2,846,222
505588-BE-2	SPIRE MISSOURI INC SECURED CORP_BND		1.F FE	7,954,720	8,000,000	8,357,293	7,978,764	0	(306)	0	0	6.000	6.041	MN	80,000	480,000	04/21/2004	05/01/2034	8,240,000
511546-AB-9	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP_		2.A FE	8,497,032	8,800,000	9,396,325	8,729,949	0	20,194	0	0	7.125	7.447	AO	156,750	627,000	03/23/2000	10/01/2028	9,113,500
512807-AT-5	LAM RESEARCH CORPORATION SENIOR CORP_BND		1.G FE	18,345,995	18,250,000	16,738,820	18,334,359	0	(7,358)	0	0	4.875	4.841	MS	261,964	889,688	03/18/2019	03/15/2049	18,694,844
512807-AW-8	LAM RESEARCH CORPORATION SENIOR CORP_BND		1.G FE	17,553,712	17,600,000	11,423,328	17,560,081	0	335	0	0	2.875	2.888	JD	22,489	506,000	04/30/2020	06/15/2050	17,853,000
512807-AX-6	LAM RESEARCH CORPORATION SENIOR CORP_BND		1.G FE	1,994,020	2,000,000	1,251,057	1,994,543	0	84	0	0	3.125	3.138	JD	2,778	62,500	04/30/2020	06/15/2060	2,031,250
513075-BW-0	LAMAR MEDIA CORP SENIOR CORP_BND		3.C FE	1,342,419	1,375,000	1,371,196	1,348,452	0	6,034	0	0	4.875	5.573	MS	19,737	62,888	08/12/2025	01/15/2029	1,397,344
51808B-AE-2	ENI USA INC SENIOR CORP_BND		2.A FE	4,772,513	5,312,000	5,614,975	5,226,880	0	39,282	0	0	7.300	8.243	MN	49,549	387,776	10/31/2000	11/15/2027	5,505,888
521865-AZ-8	LEAR CORPORATION SENIOR CORP_BND		2.B FE	13,507,650	15,000,000	13,548,853	13,540,644	0	27,975	0	0	5.250	6.032	MN	100,625	787,500	10/31/2024	05/15/2049	15,393,750
521865-BA-2	LEAR CORPORATION SENIOR CORP_BND		2.B FE	3,085,867	3,120,000	3,109,290	3,089,431	0	3,564	0	0	4.250	4.567	MN	16,943	66,300	08/05/2025	05/15/2029	3,186,300
521865-BB-0	LEAR CORPORATION SENIOR CORP_BND		2.B FE	4,502,112	4,800,000	4,610,894	4,561,946	0	47,441	0	0	3.500	4.760	MN	14,467	168,000	09/26/2024	05/30/2030	4,884,000
52532X-AF-2	LEIDOS INC SENIOR CORP_BND		2.B FE	19,574,539	19,500,000	19,474,395	19,376,035	0	(7,167)	0	0	4.375	4.498	MN	109,010	826,416	06/10/2025	05/15/2030	19,926,563
52532X-AH-8	LEIDOS INC SENIOR CORP_BND		2.B FE	1,965,364	2,060,000	1,851,563	2,007,037	0	3,643	0	0	2.300	2.843	FA	17,899	23,690	05/14/2021	02/15/2031	2,083,690
52532X-AK-1	LEIDOS INC SENIOR CORP_BND		2.B FE	10,017,300	10,000,000	10,400,780	10,016,583	0	(717)	0	0	5.400	5.368	MS	159,000	307,500	03/17/2025	03/15/2032	10,270,000
52532X-AL-9	LEIDOS INC SENIOR CORP_BND		2.B FE	15,906,367	16,250,000	16,880,754	15,927,158	0	20,792	0	0	5.500	5.781	MS	263,160	508,941	06/10/2025	03/15/2035	16,696,875
53079E-BF-0	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND		2.B FE	28,220,214	29,629,000	26,098,196	28,499,185	0	22,858	0	0	4.850	5.171	FA	598,753	1,437,006	02/05/2020	08/01/2044	30,347,503
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND		2.B FE	13,269,000	13,269,000	9,829,372	13,269,000	0	0	0	0	3.951	3.951	AO	110,677	524,258	09/27/2019	10/15/2050	13,531,129
53079E-BK-9	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND		2.B FE	17,839,622	18,500,000	12,824,194	17,881,273	0	8,001	0	0	3.950	4.133	MN	93,374	770,250	05/07/2020	05/15/2060	18,865,375
532457-BA-5	ELI LILLY AND COMPANY SENIOR CORP_BND		1.E FE	1,690,827	1,672,000	1,807,544	1,683,097	0	(935)	0	0	5.550	5.470	MS	27,323	92,796	06/29/2009	03/15/2037	1,718,398
532457-BJ-6	ELI LILLY AND COMPANY SENIOR CORP_BND		1.E FE	8,297,480	7,775,000	6,248,596	8,201,797	0	(16,317)	0	0	3.700	3.304	MS	95,892	287,676	08/05/2019	03/01/2045	7,918,838
532457-BR-8	ELI LILLY AND COMPANY SENIOR CORP_BND		1.E FE	6,763,063	6,326,000	5,145,969	6,693,748	0	(24,745)	0	0	3.950	3.553	MN	31,929	452,710	06/21/2019	05/15/2047	6,450,939
532457-BU-1	ELI LILLY AND COMPANY SENIOR CORP_BND		1.E FE	66,854,350	63,250,000	50,188,306	66,560,273	0	(56,643)	0	0	4.150	3.865	MS	772,880	2,624,876	07/11/2019	03/15/2059	64,562,438
532457-BY-3	ELI LILLY AND COMPANY SENIOR CORP_BND		1.E FE	25,110,180	26,500,000	15,257,648	25,294,361	0	35,237	0	0	2.250	2.500	MN	76,188	596,250	06/24/2021	05/15/2050	26,798,125
532457-BZ-0	ELI LILLY AND COMPANY SENIOR CORP_BND		1.E FE	1,947,260	2,000,000	1,089,859	1,951,330	0	795	0	0	2.500	2.607	MS	14,722	50,000	01/14/2021	09/15/2060	2,025,000
53359#-AC-6	LINCOLN ELECTRIC HOLDINGS INC SENIOR COR		2.A	13,667,250	13,650,000	11,924,794	13,659,868	0	(915)	0	0	3.610	3.601	AO	123,191	492,766	07/11/2016	04/01/2035	13,896,383
53359#-AG-7	LINCOLN ELECTRIC HOLDINGS INC SENIOR COR		2.A	20,000,000	20,000,000	16,058,518	20,000,000	0	0	0	0	3.270	3.270	AO	128,983	654,000	10/20/2016	10/20/2037	20,327,000
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS INC SENIOR COR		2.A	10,000,000	10,000,000	7,609,178	10,000,000	0	0	0	0	3.520	3.520	AO	69,422	352,000	10/20/2016	10/20/2041	10,176,000
534187-AW-9	LINCOLN NATIONAL CORPORATION SENIOR CORP		2.B FE	5,377,076	5,200,000	5,591,922	5,308,235	0	(7,526)	0	0	6.300	6.041	AO	74,620	327,600	08/03/2011	10/09/2037	5,363,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
534187-BA-6	LINCOLN NATIONAL CORPORATION SENIOR CORP		2.B FE	1,633,587	1,280,000	1,440,411	1,526,269	0	101,821	0	0	7.000	5.102	JD	3,982	89,600	07/01/2013	06/15/2040	1,324,800
535555-A*-7	LINDSAY CORP SENIOR CORP_BND		2.C	6,041,782	6,365,000	6,097,623	6,243,118	0	26,202	0	0	3.820	4.331	FA	89,152	243,144	12/28/2016	02/19/2030	6,486,572
536797-AJ-2	LITHIA MOTORS INC SENIOR CORP_BND 144A		3.B FE	751,872	750,000	755,217	751,743	0	(129)	0	0	5.500	5.429	AO	12,719	0	09/09/2025	10/01/2030	770,625
538021-AC-0	NORTHROP GRUMMAN SYSTEMS CORPO SENIOR CO		2.A FE	12,967,744	12,800,000	12,831,173	12,802,853	0	(14,938)	0	0	7.750	7.635	MS	292,089	992,000	07/01/1997	03/15/2026	13,296,000
538034-AX-7	LIVE NATION ENTERTAINMENT INC SECURED CO		3.B FE	2,339,350	2,440,000	2,399,772	2,367,391	0	28,041	0	0	3.750	5.310	JJ	42,192	45,750	02/26/2025	01/15/2028	2,485,750
539830-AF-6	LOCKHEED MARTIN CORPORATION SENIOR CORP_		1.F FE	746,310	750,000	756,268	749,899	0	242	0	0	7.750	7.792	MN	9,688	58,126	05/16/1996	05/01/2026	779,063
539830-AR-0	LOCKHEED MARTIN CORPORATION SENIOR CORP_		1.F FE	6,364,737	5,579,000	6,206,853	6,034,491	0	(32,334)	0	0	6.150	5.145	MS	114,370	343,108	08/15/2011	09/01/2036	5,750,554
539830-AU-3	LOCKHEED MARTIN CORPORATION SENIOR CORP_		1.F FE	9,917,300	10,000,000	10,123,545	9,945,384	0	958	0	0	5.500	5.557	MN	70,278	550,000	11/13/2009	11/15/2039	10,275,000
539830-AZ-2	LOCKHEED MARTIN CORPORATION SENIOR CORP_		1.F FE	427,126	395,000	371,917	420,397	0	(339)	0	0	4.850	4.283	MS	5,641	0	03/14/2019	09/15/2041	404,579
539830-BB-4	LOCKHEED MARTIN CORPORATION SENIOR CORP_		1.F FE	29,659	30,000	25,651	29,757	0	119	0	0	4.070	4.137	JD	54	1,222	05/30/2013	12/15/2042	30,611
539830-BK-4	LOCKHEED MARTIN CORPORATION SENIOR CORP_		1.F FE	300,686	285,000	279,426	297,126	0	874	0	0	4.500	3.975	MN	1,639	12,826	03/03/2022	05/15/2036	291,413
539830-BN-8	LOCKHEED MARTIN CORPORATION SENIOR CORP_		1.F FE	5,185,525	5,191,000	4,118,083	5,185,379	0	(6,391)	0	0	4.090	4.096	MS	62,514	293,089	01/31/2019	09/15/2052	5,297,156
539830-BQ-1	LOCKHEED MARTIN CORPORATION SENIOR CORP_		1.F FE	21,394,715	20,612,000	13,061,816	21,346,586	0	(26,957)	0	0	2.800	2.598	JD	25,650	705,714	06/12/2024	06/15/2050	20,900,568
54400#-AF-6	LORD ABBETT & CO LLC SENIOR CORP_BND		2.A	26,320,000	26,320,000	24,970,455	26,320,000	0	0	0	0	2.770	2.771	MS	210,618	729,064	12/13/2021	12/13/2028	26,494,165
54400#-AG-4	LORD ABBETT & CO LLC SENIOR CORP_BND		2.A	17,550,000	17,550,000	15,719,445	17,550,000	0	0	0	0	2.980	2.979	MS	151,086	522,990	12/13/2021	12/13/2031	17,674,937
54400#-AL-3	LORD ABBETT & CO LLC CORP_BND		2.A Z	5,000,000	5,000,000	5,016,814	5,000,000	0	0	0	0	5.070	5.070	MS	73,938	0	09/16/2025	09/17/2031	5,126,750
546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO SECURED C		1.F FE	1,571,672	1,463,000	1,234,306	1,549,724	0	(6,255)	0	0	4.375	3.933	AO	16,002	129,631	06/07/2017	10/01/2045	1,495,003
548661-AK-3	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	17,470,543	16,505,000	17,695,766	16,717,556	0	(60,597)	0	0	6.500	6.051	MS	315,887	1,072,826	12/20/2002	03/15/2029	17,041,413
548661-CP-0	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	12,985,210	11,300,000	12,825,738	12,320,189	0	(61,714)	0	0	6.650	5.588	MS	221,260	751,450	10/09/2009	09/15/2037	11,675,725
548661-CR-6	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	8,218,860	7,800,000	8,096,854	8,076,323	0	(14,325)	0	0	5.800	5.432	AO	95,507	452,400	05/27/2010	04/15/2040	8,026,200
548661-CX-3	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	3,020,730	3,000,000	2,714,890	3,014,366	0	(779)	0	0	4.650	4.607	AO	29,450	139,500	04/19/2012	04/15/2042	3,069,750
548661-DN-4	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	7,069,560	6,000,000	4,539,895	6,907,010	0	(34,359)	0	0	3.700	2.708	AO	46,867	222,000	12/29/2020	04/15/2046	6,111,000
548661-DQ-7	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	10,748,909	9,300,000	7,356,458	10,534,740	0	(41,514)	0	0	4.050	3.174	MN	60,683	376,650	06/04/2020	05/03/2047	9,488,325
548661-DS-3	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	42,274,211	38,650,000	32,292,302	41,794,376	0	(83,955)	0	0	4.550	4.002	AO	420,104	1,758,576	08/01/2019	04/05/2049	39,529,288
548661-DZ-7	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	23,933,996	24,040,000	15,257,329	23,945,004	0	1,829	0	0	3.000	3.022	AO	152,253	721,200	09/23/2021	10/15/2050	24,400,600
548661-EA-1	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	11,748,943	11,750,000	10,780,644	11,749,414	0	661	0	0	2.625	2.626	AO	77,109	308,438	03/29/2021	04/01/2031	11,904,219
548661-EB-9	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	10,300,700	10,000,000	6,943,154	10,270,185	0	(6,934)	0	0	3.500	3.339	AO	87,500	350,000	04/19/2021	04/01/2051	10,175,000
548661-EH-6	LOWES COMPANIES INC SENIOR CORP_BND		2.A FE	2,024,656	2,025,000	1,941,353	2,024,780	0	31	0	0	3.750	3.752	AO	18,984	75,938	03/22/2022	04/01/2032	2,062,969
550268-AA-0	LUMINACE TF GEMINI LLC CORP_BND		2.C PL	66,721,007	66,721,007	65,757,370	66,721,007	0	0	0	0	5.990	5.990	MJSD	11,102	1,998,826	03/25/2025	03/31/2040	67,720,154
55261F-AR-5	M&T BANK CORPORATION SENIOR CORP_BND		2.A FE	3,839,360	4,000,000	4,023,783	3,849,533	0	10,172	0	0	5.053	5.640	JJ	86,462	101,060	04/25/2025	01/27/2034	4,101,060
552690-AF-6	MONTANA DAKOTA UTILITIES CO SENIOR CORP_		2.A	20,000,000	20,000,000	20,762,341	20,000,000	0	0	0	0	5.980	5.980	JD	53,156	1,196,000	12/16/2003	12/15/2033	20,598,000
552953-CK-5	MGM RESORTS INTERNATIONAL SENIOR CORP_BN		3.C FE	8,819,719	8,799,000	9,044,467	8,813,508	0	(5,133)	0	0	6.125	6.058	MS	158,688	535,944	09/09/2024	09/15/2029	9,068,469
553086-AC-3	TRAVELERS COMPANIES INC CAPSEC CORP_BND		2.A FE	3,352,212	3,600,000	3,781,078	3,558,725	0	17,885	0	0	7.625	8.273	JD	12,200	274,500	02/26/2002	12/15/2027	3,737,250
55336V-AL-4	MPLX LP SENIOR CORP_BND		2.B FE	15,888,640	16,000,000	14,303,586	15,906,632	0	(920)	0	0	5.200	5.246	MS	277,333	832,000	02/07/2017	03/01/2047	16,416,000
55336V-AP-5	MPLX LP SENIOR CORP_BND		2.B FE	5,404,850	5,000,000	4,108,501	5,381,221	0	(5,643)	0	0	4.900	4.450	AO	51,722	269,500	03/12/2021	04/15/2058	5,122,500
55336V-AR-1	MPLX LP SENIOR CORP_BND		2.B FE	23,189,638	23,685,000	23,642,396	23,552,597	0	56,016	0	0	4.000	4.268	MS	278,957	947,400	05/31/2019	03/15/2028	24,158,700
55336V-AT-7	MPLX LP SENIOR CORP_BND		2.B FE	32,862,198	32,672,000	30,039,436	32,844,089	0	(26,541)	0	0	5.500	5.450	FA	678,852	2,089,835	05/14/2021	02/15/2049	33,570,480
55336V-BT-6	MPLX LP SENIOR CORP_BND		2.B FE	2,636,799	3,300,000	2,777,563	2,643,053	0	6,255	0	0	4.950	6.549	MS	48,551	81,675	05/14/2025	03/14/2052	3,381,675
55336V-BX-7	MPLX LP SENIOR CORP_BND		2.B FE	2,637,903	2,667,000	2,722,958	2,640,010	0	2,966	0	0	5.500	5.653	JD	12,224	220,028	03/27/2025	06/01/2034	2,740,343
55336V-CC-2	MPLX LP SENIOR CORP_BND		2.B FE	5,855,054	5,800,000	5,843,729	5,854,801	0	(253)	0	0	5.400	5.271	MS	121,800	0	12/08/2025	09/15/2035	5,956,600
55336V-CD-0	MPLX LP SENIOR CORP_BND		2.B FE	7,429,741	7,560,000	7,524,719	7,430,744	0	1,003	0	0	6.200	6.328	MS	182,280	0	08/07/2025	09/15/2055	7,794,360
55354G-AK-6	MSCI INC SENIOR CORP_BND 144A		2.C FE	21,016,089	22,780,000	21,776,337	21,204,268	0	188,179	0	0	3.625	5.320	MS	275,258	412,888	06/03/2025	09/01/2030	23,192,888
55354G-AL-4	MSCI INC SENIOR CORP_BND 144A		2.C FE	11,466,114	12,384,000	11,903,837	11,555,505	0	89,391	0	0	3.875	5.381	JD	39,990	479,880	05/22/2025	02/15/2031	12,482,642
55354G-AR-1	MSCI INC SENIOR CORP_BND		2.C FE	14,370,727	14,455,000	14,548,826	14,373,631	0	2,903	0	0	5.250	5.325	MS	301,447	0	08/05/2025	09/01/2035	14,834,444
55903V-BQ-5	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		3.B FE	18,216,825	18,305,000	16,069,900	18,223,294	0	6,470	0	0	4.279	4.360	MS	230,630	391,635	06/30/2025	03/15/2032	18,696,635

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
55903V-BW-2	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		3.B FE	4,443,671	5,000,000	3,531,534	4,454,088	0	10,417	0	0	5.050	6.122	MS	74,347	126,250	06/30/2025	03/15/2042	5,126,250
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR CORP_BND		2.B FE	35,421,075	32,500,000	34,610,120	34,643,419	0	(98,134)	0	0	6.500	5.825	MS	704,167	2,112,500	11/26/2024	03/01/2041	33,556,250
56585A-BC-5	MARATHON PETROLEUM CORP SENIOR CORP_BND		2.B FE	817,844	775,000	780,723	778,898	0	(17,492)	0	0	5.125	4.400	JD	1,765	274,930	04/17/2017	12/15/2026	794,859
56585A-BL-5	MARATHON PETROLEUM CORP SENIOR CORP_BND		2.B FE	2,606,875	2,500,000	2,577,114	2,604,256	0	(2,619)	0	0	5.700	5.112	MS	47,500	0	09/17/2025	03/01/2035	2,571,250
570535-AG-9	MARKEL GROUP INC SENIOR CORP_BND		2.B FE	7,736,133	7,570,000	8,719,087	7,661,450	0	(9,934)	0	0	7.350	7.158	FA	210,194	618,871	06/14/2010	08/15/2034	7,848,198
570535-AP-9	MARKEL GROUP INC SENIOR CORP_BND		2.B FE	17,121,792	17,250,000	15,768,031	17,154,420	0	361	0	0	5.000	5.048	MS	218,021	862,500	04/04/2013	03/30/2043	17,681,250
570535-AS-3	MARKEL GROUP INC SENIOR CORP_BND		2.B FE	1,551,375	1,500,000	1,208,366	1,544,117	0	(1,310)	0	0	4.300	4.092	MN	10,750	64,500	08/06/2019	11/01/2047	1,532,250
570535-AT-1	MARKEL GROUP INC SENIOR CORP_BND		2.B FE	3,385,346	3,400,000	3,003,424	3,387,005	0	174	0	0	5.000	5.028	MN	19,361	170,000	05/15/2019	05/20/2049	3,485,000
571676-AY-1	MARS INC SENIOR CORP_BND 144A		1.F FE	15,075,750	15,000,000	15,326,272	15,064,766	0	(10,985)	0	0	4.800	4.683	MS	240,000	338,000	03/20/2025	03/01/2030	15,360,000
571676-AZ-8	MARS INC SENIOR CORP_BND 144A		1.F FE	10,199,900	10,000,000	10,302,645	10,190,392	0	(9,508)	0	0	5.000	4.631	MS	166,667	234,722	08/26/2025	03/01/2032	10,250,000
571676-BA-2	MARS INC SENIOR CORP_BND 144A		1.F FE	21,033,568	21,250,000	21,822,380	21,046,125	0	12,558	0	0	5.200	5.333	MS	368,333	518,736	06/10/2025	03/01/2035	21,802,500
571676-BB-0	MARS INC SENIOR CORP_BND 144A		1.F FE	18,782,118	18,765,000	18,927,944	18,785,024	0	2,906	0	0	5.650	5.640	MN	176,704	437,213	12/10/2025	05/01/2045	19,295,111
571676-BC-8	MARS INC SENIOR CORP_BND 144A		1.F FE	35,665,795	35,370,000	35,326,831	35,668,881	0	3,086	0	0	5.700	5.639	MN	336,015	1,282,457	09/18/2025	05/01/2055	36,378,045
57169*-AY-3	MARS INC SENIOR CORP_BND		1.F	18,362,000	20,000,000	19,499,228	19,540,892	0	138,477	0	0	3.520	4.421	MS	183,822	682,500	12/28/2016	09/27/2028	20,352,000
57169*-AZ-0	MARS INC SENIOR CORP_BND		1.F	9,044,000	10,000,000	9,414,465	9,551,734	0	53,931	0	0	3.670	4.568	MS	95,828	356,250	12/28/2016	09/27/2031	10,183,500
57169*-BB-2	MARS INC SENIOR CORP_BND		1.F	43,000,000	43,000,000	36,384,574	43,000,000	0	0	0	0	4.270	4.270	MS	479,426	1,789,875	09/27/2016	09/27/2041	43,918,050
57169*-BC-0	MARS INC SENIOR CORP_BND		1.F	40,000,000	40,000,000	32,369,627	40,000,000	0	0	0	0	4.450	4.450	MS	464,778	1,717,000	09/27/2016	09/27/2046	40,890,000
57169*-BL-0	MARS INC SENIOR CORP_BND		1.F	70,000,000	70,000,000	65,796,434	70,000,000	0	0	0	0	4.720	4.719	MS	835,178	3,204,153	03/29/2017	03/29/2037	71,642,822
57169*-BM-8	MARS INC CORP_BND		1.F	85,000,000	85,000,000	71,102,500	85,000,000	0	0	0	0	4.920	4.920	MS	1,068,733	4,103,257	03/29/2017	03/29/2042	40,984,000
571748-BD-3	MARSH & MCLENNAN COMPANIES INC SENIOR CO		1.G FE	2,926,619	2,330,000	1,918,809	2,852,833	0	8,092	0	0	4.200	2.810	MS	32,620	97,860	07/21/2021	03/01/2048	2,378,930
571748-BS-0	MARSH & MCLENNAN COMPANIES INC SENIOR CO		1.G FE	2,075,348	1,785,000	1,926,475	2,061,505	0	(4,857)	0	0	6.250	5.167	MN	18,594	111,562	12/19/2022	11/01/2052	1,840,781
571748-BT-8	MARSH & MCLENNAN COMPANIES INC SENIOR CO		1.G FE	1,416,849	1,425,000	1,383,993	1,417,195	0	123	0	0	5.450	5.489	MS	22,867	77,662	03/06/2023	03/15/2053	1,463,831
571903-BS-1	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		2.B FE	1,228,320	1,200,000	1,233,956	1,227,718	0	(602)	0	0	5.350	5.027	MS	18,903	0	09/30/2025	03/15/2035	1,232,100
571903-BU-6	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		2.B FE	40,132,246	41,410,000	42,390,581	40,193,313	0	61,067	0	0	5.500	5.857	AO	480,816	1,448,775	06/10/2025	04/15/2037	42,548,775
571903-BW-2	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		2.B FE	9,891,100	10,000,000	10,023,532	9,896,845	0	5,745	0	0	4.500	4.704	AO	163,750	0	08/18/2025	10/15/2031	10,225,000
573284-AW-6	MARTIN MARIETTA MATERIALS INC MARTINMARI		2.B FE	2,398,488	2,400,000	2,164,113	2,399,129	0	145	0	0	2.400	2.407	JJ	26,560	57,600	06/21/2021	07/15/2031	2,428,800
573874-AS-3	MARVELL TECHNOLOGY INC SENIOR CORP_BND		2.B FE	1,711,793	1,715,000	1,766,589	1,711,964	0	172	0	0	5.450	5.474	JJ	46,993	0	06/23/2025	07/15/2035	1,761,734
574599-BQ-8	MASCO CORP SENIOR CORP_BND		2.B FE	10,439,873	10,625,000	9,394,572	10,519,719	0	19,123	0	0	2.000	2.205	FA	80,278	212,500	11/02/2021	02/15/2031	10,731,250
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO		2.A FE	47,443,330	46,500,000	48,810,703	47,117,848	0	(36,397)	0	0	5.900	5.757	MN	350,558	2,743,500	12/15/2010	11/15/2039	47,871,750
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO		2.A FE	28,110,516	28,253,000	22,317,097	28,132,587	0	2,963	0	0	4.004	4.034	FA	427,361	1,341,460	03/29/2019	08/15/2046	28,818,625
575718-AA-9	MASSACHUSETTS INSTITUTE OF TEC SENIOR CO		1.A FE	45,396,375	34,308,000	34,247,243	45,275,426	0	(17,800)	0	0	5.600	4.212	JJ	960,624	1,921,248	03/14/2019	07/01/2111	35,268,624
575718-AB-7	MASSACHUSETTS INSTITUTE OF TEC SENIOR CO		1.A FE	59,843,412	58,106,000	48,442,648	59,828,791	0	(4,406)	0	0	4.678	4.540	JJ	1,359,099	2,718,198	01/29/2016	07/01/2114	59,465,099
575718-AF-8	MASSACHUSETTS INSTITUTE OF TEC SENIOR CO		1.A FE	34,995,664	35,055,000	24,345,438	34,995,654	0	(455)	0	0	3.885	3.892	JJ	680,943	1,361,886	12/17/2018	07/01/2116	35,735,943
57636Q-AH-7	MASTERCARD INC SENIOR CORP_BND		1.D FE	5,169,600	4,500,000	3,596,791	5,059,289	0	(20,721)	0	0	3.800	2.967	MN	19,000	171,000	08/10/2020	11/21/2046	4,585,500
57636Q-AL-8	MASTERCARD INC SENIOR CORP_BND		1.D FE	24,883,235	23,945,000	18,252,017	24,747,306	0	(28,106)	0	0	3.650	3.437	JD	72,833	1,406,838	06/24/2019	06/01/2049	24,381,996
57636Q-AQ-7	MASTERCARD INC SENIOR CORP_BND		1.D FE	9,779,415	7,750,000	6,075,503	9,515,172	0	(53,530)	0	0	3.850	2.563	MS	78,738	298,376	12/29/2020	03/26/2050	7,899,188
57636Q-AT-1	MASTERCARD INC SENIOR CORP_BND		1.D FE	4,577,615	4,635,000	3,048,678	4,583,572	0	35,053	0	0	2.950	3.012	MS	40,260	136,732	05/12/2021	03/15/2051	4,703,366
57638P-AA-2	MASTERBRAND INC SENIOR CORP_BND 144A		3.B FE	1,337,455	1,310,000	1,358,703	1,333,380	0	(4,075)	0	0	7.000	6.428	JJ	42,284	40,250	08/12/2025	07/15/2032	1,355,850
576485-AG-1	MATADOR RESOURCES CO SENIOR CORP_BND 144		3.C FE	8,578,179	8,459,000	8,566,019	8,548,108	0	(26,978)	0	0	6.500	6.141	AO	116,076	549,836	09/25/2024	04/15/2032	8,733,918
57665R-AN-6	MATCH GROUP HOLDINGS II LLC SENIOR CORP_		3.B FE	673,600	640,000	633,972	640,000	0	(3,095)	0	0	4.625	4.625	JD	2,467	29,600	01/21/2021	06/01/2028	654,800
577081-AU-6	MATTEL INC SENIOR CORP_BND		2.C FE	499,084	498,000	502,893	498,930	0	(45)	0	0	6.200	6.181	AO	7,719	30,876	02/24/2020	10/01/2040	513,438
577081-AW-2	MATTEL INC SENIOR CORP_BND		2.C FE	4,695,152	5,150,000	4,845,754	4,713,068	0	15,840	0	0	5.450	6.305	MN	46,779	280,676	11/13/2024	11/01/2041	5,290,338
578454-AB-6	MAYO CLINIC SENIOR CORP_BND		1.C FE	19,711,380	19,500,000	15,984,763	19,667,848	0	(7,997)	0	0	3.774	3.701	MN	94,036	735,930	01/14/2020	11/15/2043	5,298,124
578454-AC-4	MAYO CLINIC SENIOR CORP_BND		1.C FE	4,000,000	4,000,000	3,196,243	4,000,000	0	0	0	0	4.000	3.999	MN	20,444	160,000	02/26/2013	11/15/2047	1,550,400
578454-AD-2	MAYO CLINIC SENIOR CORP_BND		1.C FE	12,500,000	12,500,000	10,001,311	12,500,000	0	0	0	0	4.128	4.127	MN	65,933	516,000	03/10/2016	11/15/2052	2,770,309

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
578454-AF-7	MAYO CLINIC SENIOR CORP_BND		1.C FE	2,250,000	2,250,000	1,441,375	2,250,000	0	0	0	0	3.196	3.196	MN	9,189	71,910	03/23/2021	11/15/2061	914,382
58013M-EN-0	MCDONALDS CORPORATION SENIOR CORP_BND		2.A FE	2,298,660	2,000,000	1,633,217	2,282,470	0	34,120	0	0	3.700	2.620	FA	27,956	37,000	10/28/2020	02/15/2042	2,037,000
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP_BND		2.A FE	9,236,377	8,013,000	7,974,822	8,726,563	0	(62,585)	0	0	4.700	3.580	JD	23,015	376,612	07/25/2016	12/09/2035	8,201,306
58013M-FK-5	MCDONALDS CORPORATION SENIOR CORP_BND		2.A FE	6,582,861	6,064,000	4,460,385	6,518,774	0	(13,445)	0	0	3.625	3.162	MS	73,273	219,820	05/12/2021	09/01/2049	6,173,910
581557-AM-7	MCKESSON CORP SENIOR CORP_BND		2.A FE	9,682,805	9,800,000	10,166,926	9,788,817	0	7,404	0	0	7.650	7.755	MS	249,900	749,700	09/01/1997	03/01/2027	10,174,850
58155Q-AE-3	MCKESSON CORP SENIOR CORP_BND		2.A FE	2,128,378	2,160,000	2,229,266	2,137,368	0	471	0	0	6.000	6.107	MS	43,200	129,600	02/23/2011	03/01/2041	2,224,800
58174#-AF-1	MCKINSEY & COMPANY INC SENIOR CORP_BND		1.E PL	40,000,000	40,000,000	39,068,662	40,000,000	0	0	0	0	2.700	2.700	JD	60,000	1,080,000	06/11/2020	06/11/2027	40,540,000
58174#-AG-9	MCKINSEY & COMPANY INC SENIOR CORP_BND		1.E PL	25,500,000	25,500,000	23,704,744	25,500,000	0	0	0	0	2.850	2.850	JD	40,375	726,750	06/11/2020	06/11/2030	25,863,375
581760-AV-7	MCLAREN HEALTH CARE CORP SENIOR CORP_BND		1.E FE	36,636,061	36,601,000	30,820,568	36,630,882	0	(1,023)	0	0	4.386	4.380	MN	205,124	1,605,320	03/05/2019	05/15/2048	37,403,660
585055-AQ-9	MEDTRONIC INC SENIOR CORP_BND		1.G FE	7,881,469	7,294,000	8,159,887	7,677,676	0	(19,866)	0	0	6.500	5.920	MS	139,599	474,110	06/18/2009	03/15/2039	7,531,055
585055-AT-3	MEDTRONIC INC SENIOR CORP_BND		1.G FE	7,484,775	7,500,000	7,657,889	7,489,781	0	(1,733)	0	0	5.550	5.564	MS	122,563	416,250	03/11/2010	03/15/2040	7,708,125
585055-AW-6	MEDTRONIC INC SENIOR CORP_BND		1.G FE	4,512,720	4,000,000	3,464,754	4,372,000	0	(17,519)	0	0	4.500	3.713	MS	53,000	180,000	06/13/2016	03/15/2042	4,090,000
585055-AY-2	MEDTRONIC INC SENIOR CORP_BND		1.G FE	2,399,196	2,030,000	1,723,937	2,320,503	0	(14,619)	0	0	4.000	2.914	AO	20,300	89,200	08/07/2019	04/01/2043	2,070,600
585055-BU-9	MEDTRONIC INC SENIOR CORP_BND		1.G FE	51,898,949	43,331,291	39,683,900	50,391,951	0	(269,891)	0	0	4.625	3.436	MS	590,088	2,254,732	02/25/2020	03/15/2045	44,333,327
58506D-AA-6	MEDLINE BORROWER LP SECURED CORP_BND 144		3.A FE	3,094,615	3,118,000	3,228,128	3,098,533	0	3,917	0	0	6.250	6.466	AO	48,719	97,438	04/10/2025	04/01/2029	3,215,438
58601V-AC-6	MEMORIAL HEALTH SERVICES SENIOR CORP_BND		1.E FE	9,126,610	8,325,000	5,931,586	9,036,773	0	(21,351)	0	0	3.447	2.936	MN	47,827	286,962	09/10/2021	11/01/2049	8,468,481
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE SENIOR CO		1.D FE	4,946,368	4,900,000	4,728,126	4,933,190	0	(1,600)	0	0	5.000	4.939	JJ	122,500	245,000	01/06/2012	07/01/2042	5,022,500
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE SENIOR CO		1.D FE	1,987,560	2,000,000	1,608,367	1,989,781	0	13	0	0	4.125	4.157	JJ	41,250	82,500	11/28/2012	07/01/2052	2,041,250
58769J-AR-8	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		1.F FE	14,999,966	14,860,000	15,130,635	14,984,139	0	(15,828)	0	0	4.850	4.551	JJ	340,335	0	07/25/2025	01/11/2029	7,610,178
58933Y-AJ-4	MERCK & CO INC SENIOR CORP_BND		1.E FE	4,984,700	5,000,000	4,301,675	4,988,962	0	(45,942)	0	0	4.150	4.168	MN	24,785	618,558	05/15/2013	05/18/2043	5,103,750
58933Y-AT-2	MERCK & CO INC SENIOR CORP_BND		1.E FE	19,687,290	18,475,000	14,701,899	19,465,608	0	(38,703)	0	0	3.700	3.311	FA	267,734	683,576	12/17/2019	02/10/2045	18,816,788
58933Y-AW-5	MERCK & CO INC SENIOR CORP_BND		1.E FE	31,453,067	25,852,000	20,713,119	30,671,709	0	(195,467)	0	0	4.000	2.858	MS	327,459	1,437,040	12/29/2020	03/07/2049	26,369,040
58933Y-BB-0	MERCK & CO INC SENIOR CORP_BND		1.E FE	40,309,198	40,445,000	23,756,338	40,323,863	0	222,491	0	0	2.450	2.464	JD	19,268	990,902	11/17/2020	06/24/2050	40,940,451
58933Y-CA-1	MERCK & CO INC SENIOR CORP_BND		1.D FE	7,408,054	7,420,000	7,410,584	7,408,054	0	0	0	0	5.500	5.514	MS	30,608	0	12/01/2025	03/15/2046	7,624,050
58933Y-CC-7	MERCK & CO INC SENIOR CORP_BND		1.D FE	9,926,700	10,000,000	9,906,199	9,926,737	0	37	0	0	5.700	5.747	JD	42,750	0	12/01/2025	12/04/2065	10,285,000
59001A-BD-3	MERITAGE HOMES CORP SENIOR CORP_BND 144A		2.C FE	5,890,800	6,000,000	5,888,195	5,892,524	0	1,724	0	0	3.875	4.466	AO	49,083	0	12/11/2025	04/15/2029	6,116,250
59001A-BG-6	MERITAGE HOMES CORP SENIOR CORP_BND		2.C FE	17,045,812	17,153,000	17,524,349	17,058,148	0	12,336	0	0	5.650	5.723	MS	285,359	330,826	12/16/2025	03/15/2035	17,637,572
590188-JB-5	BANK OF AMERICA CORP SENIOR CORP_BND		1.G FE	245,950	240,000	254,752	241,014	0	(441)	0	0	6.750	6.558	JD	1,350	16,200	01/07/1999	06/01/2028	248,100
59022C-AA-1	BANK OF AMERICA CORP SUB CORP_BND		1.G FE	12,362,661	23,000,000	23,061,885	22,156,042	0	511,178	0	0	4.745	10.143	MJSD	51,534	1,230,137	09/07/2006	09/15/2026	23,297,381
59022C-AJ-2	BANK OF AMERICA CORP SUB CORP_BND		2.A FE	7,529,025	7,500,000	8,087,476	7,517,166	0	(2,989)	0	0	6.110	6.081	JJ	193,483	458,250	02/28/2007	01/29/2037	7,729,125
59023V-AA-8	BANK OF AMERICA CORP SUB CORP_BND		2.A FE	6,859,900	5,000,000	6,082,419	6,269,004	0	(73,239)	0	0	7.750	4.977	MN	50,590	387,500	12/10/2015	05/14/2038	5,193,750
59081#-AB-0	MESSER INDUSTRIES USA INC SENIOR CORP_BN		2.B	21,000,000	21,000,000	21,447,995	21,000,000	0	0	0	0	5.490	5.489	AO	259,403	2,113,650	03/25/2024	03/25/2031	21,528,413
59081#-AC-8	MESSER INDUSTRIES USA INC SENIOR CORP_BN		2.B	15,000,000	15,000,000	15,205,790	15,000,000	0	0	0	0	5.640	5.637	AO	190,350	846,000	03/25/2024	03/25/2034	15,387,750
59081#-AD-6	MESSER INDUSTRIES USA INC SENIOR CORP_BN		2.B	10,500,000	10,500,000	10,555,619	10,500,000	0	0	0	0	5.740	5.739	AO	135,608	602,700	03/25/2024	03/25/2036	10,776,238
591539-AA-9	HOUSTON METHODIST HOSPITAL SENIOR CORP_B		1.C FE	2,913,852	2,915,000	1,797,873	2,913,479	0	(84)	0	0	2.705	2.707	JD	6,571	78,850	06/23/2021	12/01/2050	2,954,425
59156R-AE-8	METLIFE INC SENIOR CORP_BND		1.G FE	21,057,032	19,621,000	22,025,054	20,210,472	0	(68,939)	0	0	6.500	5.966	JD	56,683	1,275,366	01/08/2004	12/15/2032	20,258,683
59156R-AJ-7	METLIFE INC SENIOR CORP_BND		1.G FE	8,033,280	8,000,000	8,943,121	8,016,566	0	(2,447)	0	0	6.375	6.343	JD	22,667	510,000	07/01/2004	06/15/2034	8,255,000
59156R-AM-0	METLIFE INC SENIOR CORP_BND		1.G FE	17,956,440	18,000,000	19,235,135	17,977,859	0	(141)	0	0	5.700	5.717	JD	45,600	1,026,000	06/20/2005	06/15/2035	18,513,000
59156R-AY-4	METLIFE INC SENIOR CORP_BND		1.G FE	10,811,000	10,000,000	10,518,068	10,565,712	0	(25,212)	0	0	5.875	5.325	FA	236,632	587,500	09/30/2011	02/06/2041	10,293,750
59156R-BD-9	METLIFE INC SENIOR CORP_BND		1.G FE	9,595,440	9,660,000	8,234,986	9,614,928	0	1,120	0	0	4.125	4.164	FA	152,749	398,476	11/21/2012	08/13/2042	9,859,238
59156R-BL-1	METLIFE INC SENIOR CORP_BND		1.G FE	34,554,727	28,101,000	25,399,783	33,433,539	0	205,016	0	0	4.721	3.377	MJSD	58,962	1,326,648	10/31/2019	12/15/2044	28,432,662
59156R-BS-6	METLIFE INC JRSUB CORP_BND 144A		2.B FE	640,134	480,000	575,525	570,890	0	(9,763)	0	0	9.250	5.996	AO	10,237	44,400	02/10/2017	04/08/2068	502,200
592688-C#-0	METTLER-TOLEDO INTERNATIONAL I SENIOR CO		2.B	2,550,000	2,550,000	2,140,509	2,550,000	0	0	0	0	3.190	3.190	JJ	35,475	81,346	01/24/2020	01/24/2035	2,590,673
592688-D#-9	METTLER-TOLEDO INTERNATIONAL I SENIOR CO		2.B	4,479,000	4,479,000	3,445,741	4,479,000	0	0	0	0	2.810	2.810	MS	36,360	125,860	03/17/2022	03/17/2037	4,541,930
592688-D*-3	METTLER-TOLEDO INTERNATIONAL I SENIOR CO		2.B	9,841,367	9,706,242	7,053,890	9,706,242	0	0	0	1,148,353	1.060	1.060	MS	29,151	99,145	03/19/2021	03/19/2036	9,893,526

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
592688-D@-1	METTLER-TOLEDO INTERNATIONAL I SENIOR CO		2.B	3,022,500	3,022,500	2,564,665	3,022,500	0	0	0	0	2.830	2.830	JJ	37,779	85,536	07/22/2021	07/22/2033	3,065,268
594457-BT-9	DTE GAS CO SECURED CORP_BND		1.F FE	3,830,600	4,000,000	4,218,012	3,926,785	0	7,325	0	0	5.700	6.017	MS	67,133	228,000	11/14/2005	03/15/2033	4,114,000
594918-BC-7	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	13,577,070	13,000,000	12,256,369	13,316,233	0	(31,654)	0	0	3.500	3.175	FA	175,681	455,000	07/19/2016	02/12/2035	13,227,500
594918-BR-4	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	4,990,700	5,000,000	4,961,210	4,999,374	0	938	0	0	2.400	2.421	FA	47,667	120,000	08/01/2016	08/08/2026	5,060,000
594918-CC-6	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	21,868,412	22,074,000	13,494,555	21,886,778	0	5,723	0	0	2.525	2.569	JD	46,447	662,486	08/24/2021	06/01/2050	22,352,684
594918-CD-4	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	58,435,730	58,422,600	33,520,906	58,424,574	0	(3,574)	0	0	2.675	2.673	JD	130,234	1,727,116	06/30/2021	06/01/2060	59,204,002
594918-CE-2	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	72,282,152	72,135,000	47,367,902	72,266,992	0	14,328	0	0	2.921	2.911	MS	608,707	2,336,362	06/24/2021	03/17/2052	73,188,532
594918-CF-9	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	113,919,160	115,381,400	71,864,642	113,964,677	0	3,469	0	0	3.041	3.093	MS	1,013,638	3,190,918	06/19/2023	03/17/2062	117,135,774
594918-CN-2	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	5,970,240	6,000,000	5,989,007	5,990,623	0	12,782	0	0	3.400	3.628	MS	60,067	204,000	06/06/2024	09/15/2026	6,102,000
594918-CQ-5	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	2,546,341	2,540,000	2,534,781	2,542,883	0	(2,288)	0	0	3.400	3.306	JD	3,838	86,360	06/06/2024	06/15/2027	2,583,180
594918-CS-1	MICROSOFT CORPORATION SENIOR CORP_BND		1.A FE	897,787	900,000	806,933	898,328	0	337	0	0	1.350	1.391	MS	3,578	12,150	06/06/2024	09/15/2030	906,075
595112-BQ-5	MICRON TECHNOLOGY INC SENIOR CORP_BND		2.C FE	3,999,760	4,000,000	4,045,283	3,999,995	0	(597)	0	0	4.663	4.663	FA	70,463	186,520	07/10/2019	02/15/2030	4,093,260
595112-CG-6	MICRON TECHNOLOGY INC SENIOR CORP_BND		2.C FE	9,982,773	10,010,000	10,526,910	9,984,822	0	2,049	0	0	5.650	5.695	MN	94,261	285,925	04/24/2025	11/01/2032	10,292,783
595620-AW-5	MIDAMERICAN ENERGY COMPANY SECURED CORP_		1.F FE	29,787,300	30,000,000	18,350,258	29,808,049	0	4,354	0	0	2.700	2.734	FA	337,500	810,000	07/20/2021	08/01/2052	30,405,000
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP		1.G FE	24,183,270	22,790,000	24,757,201	24,149,253	0	(34,017)	0	0	6.125	5.359	AO	348,972	514,194	12/15/2025	04/01/2036	23,487,944
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP		1.G FE	5,937,792	5,600,000	6,000,462	5,929,483	0	(8,309)	0	0	5.950	5.256	MN	42,576	166,600	07/30/2025	05/15/2037	5,766,600
595658-AA-9	MIDCONTINENT INDEPENDENT SYSTE SENIOR CO		1.E	20,000,000	20,000,000	15,888,092	20,000,000	0	0	0	0	3.910	3.910	AO	186,811	782,000	10/05/2017	10/05/2047	2,039,100
597861-AA-1	MIDMICHIGAN HEALTH SECURED CORP_BND		1.E FE	9,020,229	9,005,000	6,265,890	9,016,306	0	(583)	0	0	3.409	3.399	JD	25,582	306,980	03/03/2022	06/01/2050	9,158,490
598326-B@-4	MIDCONTINENT INDEPENDENT SYSTE CORP_BND		1.E	12,700,000	12,700,000	12,259,570	12,700,000	0	0	0	0	3.960	3.960	MS	132,715	502,920	03/26/2013	03/26/2033	2,590,292
605417-BY-9	MISSISSIPPI POWER COMPANY SENIOR CORP_BN		1.G FE	9,992,100	10,000,000	8,809,740	9,994,484	0	(633)	0	0	4.750	4.755	AO	100,278	475,000	10/11/2011	10/15/2041	10,237,500
605417-BZ-6	MISSISSIPPI POWER COMPANY SENIOR CORP_BN		1.G FE	20,165,570	20,200,000	17,340,372	20,174,853	0	(2,711)	0	0	4.250	4.255	MS	252,781	858,500	07/11/2019	03/15/2042	20,629,250
609207-BB-0	MONDELEZ INTERNATIONAL INC SENIOR CORP_B		2.B FE	8,747,200	9,000,000	8,255,300	8,832,547	0	23,780	0	0	3.000	3.333	MS	78,000	270,000	03/29/2022	03/17/2032	9,135,000
61201#-AA-3	MONTANA DAKOTA UTILITIES CO CORP_BND		1.G	30,000,000	30,000,000	30,294,547	30,000,000	0	0	0	0	6.330	6.330	FA	669,925	1,899,000	08/24/2006	08/24/2026	30,949,500
61201#-AN-5	MONTANA DAKOTA UTILITIES CO SENIOR CORP_		1.G	67,600,000	67,600,000	46,609,897	67,600,000	0	0	0	0	4.080	4.080	MN	329,437	2,758,080	11/18/2019	11/18/2059	68,979,040
61201#-AU-9	MONTANA DAKOTA UTILITIES CO SENIOR CORP_		2.A Z	8,000,000	8,000,000	8,095,081	8,000,000	0	0	0	0	5.630	5.630	AO	78,820	0	10/28/2025	10/28/2035	8,225,200
61237W-AE-6	MONTEFIORE MEDICAL CENTER SECURED CORP_B		2.C FE	23,000,000	23,000,000	19,082,766	23,000,000	0	(4,367)	0	0	5.246	5.244	MN	201,097	1,626,260	07/26/2018	11/01/2048	23,603,290
61237W-AG-1	MONTEFIORE MEDICAL CENTER SECURED CORP_B		2.C FE	3,000,000	3,000,000	2,103,393	3,000,000	0	0	0	0	4.287	4.287	MS	42,870	128,610	02/06/2020	09/01/2050	3,064,305
617446-8N-2	MORGAN STANLEY SENIOR CORP_BND		1.G FE	32,858,945	29,875,000	29,891,376	32,412,013	0	(79,264)	0	0	5.597	4.920	MS	450,539	1,465,715	04/09/2025	03/24/2051	30,711,052
617446-8U-6	MORGAN STANLEY SENIOR CORP_BND		1.E FE	6,018,210	6,000,000	5,271,103	6,009,503	0	4,710	0	0	1.794	1.761	FA	41,262	107,640	11/19/2020	02/13/2032	6,053,820
617446-8Y-8	MORGAN STANLEY SENIOR CORP_BND		1.E FE	55,448,166	56,005,000	35,618,635	55,501,790	0	336,169	0	0	2.802	2.850	JJ	680,013	1,569,260	06/22/2021	01/25/2052	56,789,630
61744Y-AK-4	MORGAN STANLEY SENIOR CORP_BND		1.G FE	1,901,320	2,000,000	1,986,283	1,970,892	0	10,459	0	0	3.591	4.197	JJ	31,721	71,820	06/28/2018	07/22/2028	2,035,910
61744Y-AP-3	MORGAN STANLEY SENIOR CORP_BND		1.G FE	33,547,621	34,709,000	34,509,474	34,314,432	0	116,180	0	0	3.772	4.171	JJ	570,967	1,309,224	01/18/2019	01/24/2029	35,363,612
61746B-EG-7	MORGAN STANLEY SENIOR CORP_BND		1.G FE	39,194,185	40,000,000	34,554,503	39,317,743	0	16,663	0	0	4.375	4.501	JJ	772,917	1,750,000	10/24/2018	01/22/2047	40,875,000
61747Y-DY-8	MORGAN STANLEY SENIOR CORP_BND		1.G FE	58,724,332	58,200,000	50,430,879	58,640,921	0	(20,264)	0	0	4.300	4.235	JJ	1,070,557	2,502,600	03/27/2020	01/27/2045	59,451,300
61747Y-EF-8	MORGAN STANLEY SUB CORP_BND		2.A FE	4,983,060	6,000,000	5,273,957	5,030,875	0	47,815	0	0	2.484	4.392	MS	43,470	74,520	04/25/2025	09/16/2036	6,074,520
61747Y-EK-7	MORGAN STANLEY SENIOR CORP_BND		1.E FE	1,471,665	1,500,000	1,475,977	1,474,044	0	2,379	0	0	2.475	3.353	JJ	16,500	0	10/21/2025	01/21/2028	1,518,563
61747Y-FE-0	MORGAN STANLEY SENIOR CORP_BND		1.E FE	1,554,750	1,500,000	1,543,311	1,553,009	0	(286)	0	0	5.250	4.673	AO	15,313	0	09/12/2025	04/21/2034	1,539,375
61747Y-FG-5	MORGAN STANLEY SENIOR CORP_BND		1.E FE	8,832,780	9,000,000	9,361,172	8,843,762	0	10,982	0	0	5.424	5.683	JJ	216,960	244,080	04/09/2025	07/21/2034	9,244,080
61747Y-FM-2	MORGAN STANLEY SUB CORP_BND		2.A FE	5,322,651	5,100,000	5,369,654	5,318,399	0	(4,252)	0	0	5.942	5.283	FA	121,217	38,623	10/29/2025	02/07/2039	5,251,521
61747Y-FR-1	MORGAN STANLEY SENIOR CORP_BND		1.E FE	3,542,324	3,317,000	3,525,259	3,541,140	0	(1,184)	0	0	5.831	4.832	AO	38,683	0	12/11/2025	04/19/2035	3,413,707
617482-V9-2	MORGAN STANLEY SENIOR CORP_BND		1.G FE	28,276,452	22,600,000	25,147,686	27,328,061	0	264,899	0	0	6.375	4.561	JJ	628,327	1,440,750	06/04/2020	07/24/2042	23,320,375
617700-A*-0	MORNINGSTAR INC SENIOR CORP_BND		2.B	22,760,000	22,760,000	20,292,706	22,760,000	0	0	0	0	2.320	2.320	AO	95,339	528,032	10/26/2020	10/26/2030	23,024,016
61772B-AC-7	MORGAN STANLEY SENIOR CORP_BND		1.E FE	4,700,000	4,700,000	3,677,018	4,700,000	0	0	0	0	3.217	3.216	AO	28,980	151,200	04/19/2021	04/22/2042	4,775,600
61945C-AD-5	MOSAIC CO/THE SENIOR CORP_BND		2.B FE	4,563,768	4,400,000	4,521,236	4,561,951	0	(1,817)	0	0	5.450	4.850	MN	30,641	0	11/25/2025	11/15/2033	4,519,900
61945C-AG-8	MOSAIC CO/THE SENIOR CORP_BND		2.B FE	19,747,367	19,775,000	19,775,808	19,769,002	0	2,815	0	0	4.050	4.067	MN	102,336	800,888	11/27/2017	11/15/2027	20,175,444

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
61945C-AJ-2	MOSAIC CO/THE SENIOR CORP_BND		2.B FE	539,644	540,000	541,447	539,644	0	0	0	0	4.350	4.369	JJ	3,132	0	11/10/2025	01/15/2029	551,745
61980A-AD-5	MOTIVA ENTERPRISES LLC SENIOR CORP_BND 1		2.A FE	47,900,026	42,806,000	46,427,588	46,273,885	0	(162,987)	0	0	6.850	5.984	JJ	1,352,075	2,932,212	06/29/2011	01/15/2040	44,272,106
62213L-AA-4	MT NITTANY MEDICAL CENTER SECURED CORP_B		1.E FE	5,000,000	5,000,000	3,738,357	5,000,000	0	0	0	0	3.799	3.798	MN	24,271	189,950	02/15/2022	11/15/2052	1,273,744
623115-AD-4	MOUNT SINAI HOSPITAL SECURED CORP_BND		2.B FE	11,543,184	10,305,000	7,820,312	11,306,133	0	(49,938)	0	0	3.981	3.227	JJ	205,121	465,399	07/09/2020	07/01/2048	1,068,746
623115-AE-2	MOUNT SINAI HOSPITAL SECURED CORP_BND		2.C FE	12,550,304	12,200,000	8,483,941	12,509,947	0	(10,175)	0	0	3.737	3.561	JJ	227,957	455,914	10/13/2021	07/01/2049	2,485,591
623115-AF-9	MOUNT SINAI HOSPITAL SECURED CORP_BND		2.C FE	7,000,000	7,000,000	4,438,909	7,000,000	0	0	0	0	3.391	3.391	JJ	118,685	237,370	09/16/2020	07/01/2050	7,118,685
624256-AA-3	MOUNTAIN PEAK POWER LLC SECURED CORP_BND		2.C PL	83,000,000	83,000,000	79,478,572	83,000,000	0	0	0	0	6.070	6.117	MJSD	13,995	4,566,326	10/28/2024	06/30/2055	1,002,319
62482B-AA-0	MEDLINE BORROWER LP SECURED CORP_BND 144		3.A FE	2,145,841	2,285,000	2,234,176	2,169,118	0	23,278	0	0	3.875	5.605	AO	22,136	83,022	08/12/2025	04/01/2029	2,329,272
627496-AA-0	MUSEUM OF MODERN ART SENIOR CORP_BND		1.C FE	1,668,000	1,668,000	1,119,505	1,668,000	0	0	0	0	3.220	3.220	JJ	26,855	53,710	04/13/2021	07/01/2051	1,694,855
62912X-AC-8	NGPL PIPECO LLC SENIOR CORP_BND 144A		2.C FE	42,998,693	37,474,000	43,553,889	42,799,497	0	(161,336)	0	0	7.768	6.077	JD	129,377	1,843,890	12/08/2025	12/15/2037	38,929,490
62912X-AF-1	NGPL PIPECO LLC SENIOR CORP_BND 144A		2.C FE	1,181,880	1,176,000	1,181,571	1,176,934	0	(846)	0	0	4.875	4.801	FA	21,658	57,330	09/17/2018	08/15/2027	1,204,665
62928C-AA-0	NGPL PIPECO LLC SENIOR CORP_BND 144A		2.C FE	4,531,750	5,000,000	4,595,756	4,549,720	0	17,970	0	0	3.250	5.139	JJ	74,931	0	09/29/2025	07/15/2031	5,081,250
629377-CL-4	NRG ENERGY INC SEC CORP_BND 144A		2.C FE	9,837,100	10,000,000	9,947,580	9,854,293	0	17,193	0	0	4.450	4.914	JD	19,778	222,500	07/24/2025	06/15/2029	5,111,250
629377-CT-7	NRG ENERGY INC SECURED CORP_BND 144A		2.C FE	21,356,950	20,000,000	22,116,120	21,218,998	0	(94,378)	0	0	7.000	5.915	MS	412,222	1,050,000	09/29/2025	03/15/2033	20,700,000
629377-CX-8	NRG ENERGY INC SENIOR CORP_BND 144A		3.B FE	12,812,970	12,829,000	13,175,432	12,814,189	0	1,219	0	0	6.250	6.265	MN	133,635	501,964	05/09/2025	11/01/2034	13,229,906
629377-CY-6	NRG ENERGY INC SENIOR CORP_BND 144A		3.B FE	2,010,331	2,025,000	2,034,545	2,012,782	0	2,451	0	0	5.750	5.901	JJ	53,691	51,031	08/12/2025	07/15/2029	2,083,219
629377-DB-5	NRG ENERGY INC SECURED CORP_BND 144A		2.C FE	4,219,958	4,220,000	4,205,735	4,219,983	0	25	0	0	5.407	5.407	AO	52,607	0	09/24/2025	10/15/2035	2,167,044
62952E-AA-5	NYU LANGONE HOSPITALS SECURED CORP_BND		1.E FE	22,918,635	22,750,000	19,834,393	22,867,955	0	(6,614)	0	0	4.428	4.383	JJ	503,685	1,007,370	08/01/2012	07/01/2042	23,253,685
631005-BC-8	NARRAGANSETT ELECTRIC COMPANY SENIOR COR		1.G FE	6,752,422	6,800,000	6,948,593	6,767,953	0	562	0	0	5.638	5.687	MS	112,885	383,384	05/27/2010	03/15/2040	6,991,692
631103-AM-0	NASDAQ INC SENIOR CORP_BND		2.A FE	6,957,370	7,000,000	5,358,050	6,960,431	0	518	0	0	3.950	3.985	MS	87,558	276,500	03/02/2022	03/07/2052	7,138,250
63111X-AD-3	NASDAQ INC SENIOR CORP_BND		2.A FE	1,993,340	2,000,000	1,773,432	1,996,532	0	654	0	0	1.650	1.686	JJ	15,217	33,000	12/07/2020	01/15/2031	2,016,500
63254A-AS-7	NATIONAL AUSTRALIA BANK LTD N SENIOR CO		1.D FE	20,026,544	22,180,000	22,017,788	22,007,348	0	315,425	0	0	2.500	4.000	JJ	260,307	554,500	12/17/2018	07/12/2026	22,457,250
636180-BN-0	NATIONAL FUEL GAS COMPANY SENIOR CORP_BN		2.C FE	15,563,840	16,000,000	15,923,630	15,717,515	0	153,675	0	0	3.950	5.047	MS	186,089	632,000	01/08/2025	09/15/2027	16,316,000
636180-BR-1	NATIONAL FUEL GAS COMPANY SENIOR CORP_BN		2.C FE	7,872,500	10,000,000	9,124,151	8,397,430	0	252,507	0	0	2.950	6.671	MS	98,333	295,000	11/03/2023	03/01/2031	10,147,500
636180-BU-4	NATIONAL FUEL GAS COMPANY SENIOR CORP_BN		2.C FE	17,858,048	17,375,000	18,185,144	17,847,570	0	(10,478)	0	0	5.950	5.557	MS	304,400	251,098	09/16/2025	03/15/2035	17,891,906
637071-AK-7	NOV INC SENIOR CORP_BND		2.B FE	33,688,550	35,000,000	27,494,642	33,760,369	0	30,790	0	0	3.950	4.223	JD	115,208	1,382,500	10/31/2024	12/01/2042	35,691,250
637432-BS-3	NATIONAL RURAL UTILITIES COOPE SECURED C		1.E FE	255,980	254,800	261,889	254,870	0	(163)	0	0	7.350	7.295	MN	3,121	28,136	04/10/2002	11/01/2026	13,208
637432-MS-1	NATIONAL RURAL UTILITIES COOPE SECURED C		1.E FE	4,947,920	4,000,000	3,885,348	4,555,243	0	(102,939)	0	0	4.023	1.701	MN	26,820	201,150	01/26/2021	11/01/2032	4,080,460
637432-NR-2	NATIONAL RURAL UTILITIES COOPE SECURED C		1.E FE	6,481,105	5,300,000	4,472,528	6,309,609	0	(30,577)	0	0	4.400	3.200	MN	38,867	233,200	12/03/2019	11/01/2048	5,416,600
637432-NT-8	NATIONAL RURAL UTILITIES COOPE SECURED C		1.E FE	3,847,716	4,600,000	3,863,267	3,865,206	0	15,549	0	0	4.300	5.530	MS	58,241	197,800	11/15/2024	03/15/2049	4,698,900
637432-NV-3	NATIONAL RURAL UTILITIES COOPE SECURED C		1.E FE	2,986,860	3,000,000	2,799,376	2,994,172	0	1,302	0	0	2.400	2.449	MS	21,200	72,000	01/22/2020	03/15/2030	3,036,000
637432-NW-1	NATIONAL RURAL UTILITIES COOPE SECURED C		1.E FE	5,032,287	5,045,000	4,356,491	5,038,430	0	1,210	0	0	1.350	1.376	MS	20,054	68,108	09/29/2020	03/15/2031	5,079,054
637432-NX-9	NATIONAL RURAL UTILITIES COOPE SECURED C		1.E FE	9,977,300	10,000,000	8,699,375	9,987,517	0	2,168	0	0	1.650	1.674	JD	7,333	165,000	02/01/2021	06/15/2031	10,082,500
638611-AA-1	NATIONWIDE FINANCIAL SERVICES CAPSEC COR		2.B FE	18,218,060	17,300,000	19,423,244	17,997,648	0	(44,275)	0	0	7.899	7.354	MS	455,509	1,366,528	08/08/2019	03/01/2037	17,983,264
638612-AM-3	NATIONWIDE FINANCIAL SERVICES SENIOR COR		1.G FE	3,980,320	4,000,000	3,035,012	3,982,740	0	92	0	0	3.900	3.928	MN	13,433	156,000	11/14/2019	11/30/2049	4,078,000
63906#-AA-7	NATWEST MARKETS SECURITIES INC SENIOR CO		1.F FE	59,500,000	59,500,000	59,174,339	59,500,000	0	0	0	0	3.780	3.780	FA	774,690	2,249,100	08/27/2019	08/27/2026	60,624,550
63906#-AB-5	NATWEST MARKETS SECURITIES INC SENIOR CO		1.F FE	30,000,000	30,000,000	29,261,206	30,000,000	0	0	0	0	3.990	3.990	FA	412,300	1,197,000	08/27/2019	08/27/2029	30,598,500
63938C-AN-8	NAVIENT CORP SENIOR CORP_BND		3.C FE	5,062,610	4,666,000	5,183,711	4,974,502	0	(67,413)	0	0	9.375	7.359	JJ	189,556	437,438	09/04/2024	07/25/2030	4,884,719
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SENIOR CORP_BND		1.G FE	933,872	745,000	634,477	898,324	0	(56)	0	0	4.450	2.909	JJ	15,287	0	06/23/2020	01/15/2043	761,576
641062-AY-0	NESTLE HOLDINGS INC SENIOR CORP_BND 144A		1.D FE	5,507,028	5,520,000	3,950,416	5,509,299	0	473	0	0	2.500	2.515	MS	41,017	138,000	09/07/2021	09/14/2041	5,589,000
641062-AZ-7	NESTLE HOLDINGS INC SENIOR CORP_BND 144A		1.D FE	5,338,434	5,410,000	3,354,875	5,345,437	0	1,622	0	0	2.625	2.689	MS	42,209	212,900	10/07/2021	09/14/2051	5,481,006
64110D-AM-6	NETAPP INC SENIOR CORP_BND		2.B FE	1,794,492	1,800,000	1,872,659	1,795,056	0	564	0	0	5.500	5.553	MS	28,600	49,500	04/22/2025	03/17/2032	1,849,500
64110D-AN-4	NETAPP INC SENIOR CORP_BND		2.B FE	30,396,082	30,625,000	32,049,762	30,410,010	0	13,929	0	0	5.700	5.798	MS	504,292	872,813	06/10/2025	03/17/2035	31,497,813
64110L-AT-3	NETFLIX INC SENIOR CORP_BND		1.G FE	7,123,408	7,059,000	7,420,029	7,081,797	0	(7,408)	0	0	5.875	5.751	MN	52,992	414,716	02/04/2019	11/15/2028	7,266,358
64110L-AX-4	NETFLIX INC SENIOR CORP_BND		1.G FE	207,259	207,000	221,675	207,111	0	(65)	0	0	6.375	6.357	MN	1,686	13,196	11/15/2018	05/15/2029	213,598

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
644188-BF-0	NEW ENGLAND POWER CO SENIOR CORP_BND 144		1.G FE	29,797,800	30,000,000	22,954,646	29,831,936	0	(8,784)	0	0	3.800	3.838	JD	82,333	1,216,000	11/30/2017	12/05/2047	30,570,000
644188-BK-9	NEW ENGLAND POWER CO SENIOR CORP_BND 144		1.G FE	9,235,000	9,235,000	9,284,076	9,235,000	0	0	0	0	5.848	5.848	MS	169,520	0	09/03/2025	09/08/2055	9,505,031
645869-K#-4	NEW JERSEY NATURAL GAS CO SECURED CORP_B		1.E	28,000,000	28,000,000	26,920,451	28,000,000	0	0	0	0	5.850	5.850	AO	277,550	1,521,000	10/30/2023	10/30/2053	28,819,000
645869-L*-7	NEW JERSEY NATURAL GAS CO SECURED CORP_B		1.E	70,000,000	70,000,000	66,911,974	70,000,000	0	0	0	0	5.820	5.820	JD	56,583	4,656,000	11/29/2024	06/26/2054	72,037,000
64716#-AE-7	NEW MEXICO GAS COMPANY INC SENIOR CORP_B		2.A	1,020,000	1,020,000	885,610	1,020,000	0	0	0	0	2.260	2.260	FA	9,349	23,052	02/05/2021	02/05/2031	1,031,526
64716#-AF-4	NEW MEXICO GAS COMPANY INC SENIOR CORP_B		2.A	10,000,000	10,000,000	7,519,359	10,000,000	0	0	0	0	2.510	2.510	FA	98,308	251,000	02/05/2021	02/05/2036	10,122,014
64716#-AG-2	NEW MEXICO GAS COMPANY INC SENIOR CORP_B		2.A	16,000,000	16,000,000	9,803,874	16,000,000	0	0	0	0	3.340	3.340	FA	216,729	534,400	02/05/2021	02/05/2051	16,267,200
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSP SENIOR CO		1.C FE	8,113,000	8,113,000	6,710,229	8,113,000	0	0	0	0	4.024	4.024	FA	136,028	326,468	01/29/2015	08/01/2045	8,276,234
649322-AC-8	NEW YORK AND PRESBYTERIAN HOSP SENIOR CO		1.C FE	4,999,850	5,000,000	4,448,972	5,000,011	0	(354)	0	0	3.563	3.563	FA	74,229	178,150	06/21/2016	08/01/2036	5,089,075
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSP SENIOR CO		1.C FE	7,034,985	6,498,000	5,068,796	6,981,974	0	(10,935)	0	0	4.063	3.630	FA	110,006	264,014	07/24/2020	08/01/2056	6,630,007
649322-AF-1	NEW YORK AND PRESBYTERIAN HOSP SENIOR CO		1.C FE	16,914,900	16,000,000	10,973,676	16,910,087	0	(1,532)	0	0	3.954	3.734	FA	263,600	632,640	04/08/2021	08/01/2119	16,316,320
649840-CR-4	NEW YORK STATE ELECTRIC & GAS SENIOR COR		1.G FE	11,934,120	12,000,000	8,079,355	11,943,231	0	1,162	0	0	3.300	3.329	MS	116,600	592,375	09/03/2019	09/15/2049	12,198,000
651639-AP-1	NEWMONT CORPORATION SENIOR CORP_BND		2.A FE	43,775,159	44,154,000	42,344,165	43,885,268	0	2,301	0	0	4.875	4.930	MS	633,794	2,152,508	03/05/2012	03/15/2042	45,230,254
651639-AW-6	NEWMONT CORPORATION SENIOR CORP_BND		2.A FE	21,684,644	22,298,000	24,103,721	21,978,097	0	18,203	0	0	5.875	6.079	AO	327,502	1,310,008	10/10/2007	04/01/2035	22,953,004
65163L-AD-1	NEWMONT CORPORATION SENIOR CORP_BND		1.G FE	5,384,562	5,000,000	5,086,873	5,365,425	0	144,775	0	0	5.750	5.067	MN	36,736	287,500	09/10/2024	11/15/2041	5,143,750
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO		2.A FE	5,998,320	6,000,000	5,344,006	5,999,003	0	151	0	0	2.440	2.443	JJ	67,507	146,400	12/08/2021	01/15/2032	6,073,200
65339K-DE-7	NEXTERA ENERGY CAPITAL HOLDING CAPSEC CO		2.B FE	1,678,495	1,666,000	1,720,075	1,677,121	0	(1,374)	0	0	6.375	6.200	FA	40,123	55,759	04/01/2025	08/15/2055	1,719,104
65342*-AB-6	NEXUS GAS TRANSMISSION LLC SENIOR CORP_B		2.B PL	100,000,000	100,000,000	102,193,399	100,000,000	0	0	0	0	5.480	5.480	MN	913,333	5,480,000	05/01/2023	05/01/2030	102,740,000
65342*-AC-4	NEXUS GAS TRANSMISSION LLC SENIOR CORP_B		2.B PL	7,000,000	7,000,000	7,155,588	7,000,000	0	0	0	0	5.890	5.890	MN	68,717	412,300	05/01/2023	05/01/2035	7,206,150
65364U-AE-6	NIAGARA MOHAWK POWER CORPORATI SENIOR CO		2.A FE	9,000,000	9,000,000	7,561,696	9,000,000	0	0	0	0	4.119	4.119	MN	33,982	370,710	11/20/2012	11/28/2042	9,185,355
654106-AD-5	NIKE INC SENIOR CORP_BND		1.F FE	6,542,905	6,562,000	5,278,119	6,548,599	0	207	0	0	3.625	3.641	MN	39,645	237,872	04/23/2013	05/01/2043	6,680,936
654106-AE-3	NIKE INC SENIOR CORP_BND		1.F FE	4,381,515	3,700,000	2,984,077	4,271,782	0	(23,208)	0	0	3.875	2.807	MN	23,896	143,376	12/29/2020	11/01/2045	3,771,688
654106-AM-5	NIKE INC SENIOR CORP_BND		1.F FE	9,592,658	8,210,000	5,885,505	9,419,873	0	(32,040)	0	0	3.375	2.544	MS	72,351	268,650	07/20/2021	03/27/2050	8,348,544
65473P-AR-6	NISOURCE INC CAPSEC CORP_BND		2.C FE	1,699,320	1,666,000	1,735,310	1,694,496	0	(4,825)	0	0	6.950	6.421	MN	9,971	115,788	04/01/2025	11/30/2054	1,723,894
65473P-AT-2	NISOURCE INC CAPSEC CORP_BND		2.C FE	28,000,000	28,000,000	29,010,285	28,000,000	0	0	0	0	6.375	6.375	MS	451,208	1,894,083	09/03/2024	03/31/2055	28,892,500
65473P-AY-1	NISOURCE INC CAPSEC CORP_BND		2.C FE	15,000,000	15,000,000	15,116,233	15,000,000	0	0	0	0	5.750	5.747	JJ	129,375	0	11/03/2025	07/15/2056	15,431,250
65473Q-AZ-6	NISOURCE INC SENIOR CORP_BND		2.B FE	13,068,807	11,300,000	11,367,212	12,582,370	0	(56,632)	0	0	5.800	4.757	FA	273,083	655,400	06/29/2016	02/01/2042	11,627,700
65473Q-BB-8	NISOURCE INC SENIOR CORP_BND		2.B FE	4,305,040	4,000,000	3,839,814	4,219,596	0	(9,616)	0	0	5.250	4.768	FA	79,333	217,560	08/21/2012	02/15/2043	4,105,000
65473Q-BC-6	NISOURCE INC SENIOR CORP_BND		2.B FE	20,337,521	20,160,000	18,147,459	20,290,799	0	(6,785)	0	0	4.800	4.745	FA	365,568	967,680	05/22/2013	02/15/2044	20,643,840
65480C-AF-2	NISSAN MOTOR ACCEPTANCE COMPAN SENIOR CO		3.B FE	14,994,900	15,000,000	15,489,049	14,998,142	0	605	0	0	7.050	7.055	MS	311,375	1,057,500	11/09/2023	09/15/2028	15,528,750
655044-AS-4	NOBLE ENERGY INC SENIOR CORP_BND 144A		1.D FE	9,115,128	10,400,000	11,531,777	9,119,703	0	(3,826)	0	0	7.250	8.271	FA	314,167	1,005,466	01/03/2001	08/01/2097	10,777,000
655844-AV-0	NORFOLK SOUTHERN CORPORATION SENIOR CORP		2.A FE	18,400,000	18,400,000	17,406,697	18,400,000	0	0	0	0	6.000	6.000	MS	325,067	1,104,000	03/07/2005	03/15/2105	18,952,000
655844-BH-0	NORFOLK SOUTHERN CORPORATION SENIOR CORP		2.A FE	25,757,779	23,865,000	22,539,428	25,239,846	0	(57,359)	0	0	4.837	4.329	AO	288,588	1,154,350	10/10/2018	10/01/2041	24,442,175
655844-BQ-0	NORFOLK SOUTHERN CORPORATION SENIOR CORP		2.A FE	12,471,000	12,500,000	10,802,775	12,477,427	0	(1,798)	0	0	4.450	4.464	JD	24,722	556,250	05/28/2015	06/15/2045	12,778,125
655844-CB-2	NORFOLK SOUTHERN CORPORATION SENIOR CORP		2.A FE	39,922,400	40,000,000	34,690,746	39,922,559	0	(3,016)	0	0	5.100	5.110	FA	850,000	2,040,000	07/30/2018	08/01/2118	41,020,000
655844-CD-8	NORFOLK SOUTHERN CORPORATION SENIOR CORP		2.A FE	1,807,668	1,800,000	1,275,886	1,806,655	0	(193)	0	0	3.400	3.377	MN	10,200	61,200	11/25/2019	11/01/2049	1,830,600
655844-CH-9	NORFOLK SOUTHERN CORPORATION SENIOR CORP		2.A FE	19,722,608	22,102,000	14,222,501	19,931,188	0	39,170	0	0	3.155	3.706	MN	89,102	697,318	05/15/2020	05/15/2055	22,450,659
655844-CM-8	NORFOLK SOUTHERN CORPORATION SENIOR CORP		2.A FE	999,990	1,000,000	921,618	1,000,002	0	0	0	0	3.000	3.000	MS	8,833	30,000	02/15/2022	03/15/2032	1,015,000
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO SENIOR CORP_		2.A FE	17,419,207	16,407,200	19,670,232	17,154,505	0	(28,572)	0	0	7.875	7.396	MN	165,097	1,292,068	09/01/2004	05/15/2043	17,053,234
665228-E@-7	NORTHERN ILLINOIS GAS COMPANY SECURED CO		1.D	40,000,000	40,000,000	29,956,860	40,000,000	0	0	0	0	4.000	4.000	FA	626,667	1,600,000	11/01/2017	08/10/2057	40,800,000
665228-G@-5	NSA OP LP SECURED CORP_BND		1.D	6,500,000	6,500,000	4,286,464	6,500,000	0	0	0	0	3.300	3.300	FA	72,692	214,500	08/30/2019	08/30/2049	6,500,596
665228-H#-2	NORTHERN ILLINOIS GAS COMPANY SECURED CO		1.D	1,000,000	1,000,000	583,511	1,000,000	0	0	0	0	2.770	2.771	FA	9,464	27,700	08/31/2020	08/31/2050	1,000,231
665228-J*-4	NORTHERN ILLINOIS GAS COMPANY SECURED CO		1.D	7,500,000	7,500,000	3,997,572	7,500,000	0	0	0	0	2.870	2.870	MN	27,504	215,250	11/06/2020	11/06/2060	7,602,244
665228-L*-1	NORTHERN ILLINOIS GAS COMPANY SECURED CO		1.D	5,000,000	5,000,000	2,854,000	5,000,000	0	0	0	0	3.180	3.180	AO	28,267	159,000	10/27/2022	10/27/2062	5,079,500
665228-M*-0	NORTHERN ILLINOIS GAS COMPANY CORP_BND		1.D	12,966,560	13,000,000	12,855,700	12,966,760	0	200	0	0	5.670	5.687	AO	124,898	283,500	09/24/2025	10/31/2053	13,000,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
665228-M@-8	NORTHERN ILLINOIS GAS COMPANY CORP_BND		1.D	4,000,000	4,000,000	4,383,200	4,000,000	0	0	0	0	5.770	5.766	AO	39,108	230,800	07/11/2023	07/31/2063	4,057,700
665228-P*-7	NORTHERN ILLINOIS GAS COMPANY CORP_BND		1.D	34,000,000	34,000,000	33,738,200	34,000,000	0	0	0	0	5.660	5.660	JD	85,529	1,908,363	08/13/2024	12/15/2064	34,962,200
665228-Q*-6	NORTHERN ILLINOIS GAS COMPANY SECURED CO		1.D Z	17,000,000	17,000,000	16,564,800	17,000,000	0	0	0	0	5.590	5.590	JD	73,912	0	12/03/2025	12/15/2055	17,475,150
665228-Q@-4	NORTHERN ILLINOIS GAS COMPANY SECURED CO		1.D Z	27,000,000	27,000,000	26,252,100	27,000,000	0	0	0	0	5.690	5.690	JD	119,490	0	12/03/2025	12/15/2065	27,768,150
665772-CE-7	NORTHERN STATES POWER COMPANY SECURED CO		1.F FE	10,380,240	10,400,000	10,558,315	10,386,911	0	(542)	0	0	5.350	5.363	MN	92,733	556,400	11/09/2009	11/01/2039	10,678,200
665772-CG-2	NORTHERN STATES POWER COMPANY SECURED CO		1.F FE	20,940,570	21,000,000	20,273,906	20,960,800	0	(302)	0	0	4.850	4.868	FA	384,767	1,018,500	08/04/2010	08/15/2040	21,509,250
665772-CJ-6	NORTHERN STATES POWER COMPANY SECURED CO		1.F FE	25,703,240	28,500,000	22,316,094	26,446,508	0	80,900	0	0	3.400	3.987	FA	366,067	969,000	12/12/2016	08/15/2042	28,984,500
665772-CL-1	NORTHERN STATES POWER COMPANY SECURED CO		1.E FE	7,792,629	6,672,000	5,644,014	7,620,711	0	(39,543)	0	0	4.125	3.084	MN	35,167	275,220	05/14/2021	05/15/2044	6,809,610
665772-CN-7	NORTHERN STATES POWER COMPANY SECURED CO		1.E FE	2,951,010	3,000,000	2,490,866	2,961,822	0	1,030	0	0	4.000	4.095	FA	45,333	120,000	08/04/2015	08/15/2045	3,060,000
665772-CQ-0	NORTHERN STATES POWER COMPANY SECURED CO		1.E FE	1,471,685	1,250,000	939,849	1,437,968	0	(6,544)	0	0	3.600	2.667	MS	13,250	45,000	07/07/2020	09/15/2047	1,272,500
665772-CR-8	NORTHERN STATES POWER COMPANY SECURED CO		1.E FE	5,804,956	5,278,000	3,462,512	5,731,837	0	(14,065)	0	0	2.900	2.421	MS	51,021	153,062	07/01/2020	03/01/2050	5,354,531
665772-CS-6	NORTHERN STATES POWER COMPANY SECURED CO		1.E FE	9,811,800	10,000,000	6,121,167	9,835,105	0	4,422	0	0	2.600	2.690	JD	21,667	260,000	06/08/2020	06/01/2051	10,130,000
665772-CU-1	NORTHERN STATES POWER COMPANY SECURED CO		1.E FE	17,415,149	17,480,000	11,945,719	17,421,450	0	619	0	0	3.200	3.219	AO	139,840	559,360	03/23/2021	04/01/2052	17,759,680
665789-AX-1	NORTHERN STATES POWER CO WISC SECURED C		1.F FE	9,917,700	10,000,000	7,764,741	9,943,195	0	1,869	0	0	3.700	3.746	AO	92,500	370,000	10/02/2012	10/01/2042	10,185,000
665859-AW-4	NORTHERN TRUST CORPORATION SENIOR CORP_B		1.E FE	11,091,981	11,100,000	11,128,104	11,097,728	0	1,600	0	0	4.000	4.016	MN	62,900	444,000	08/31/2022	05/10/2027	11,322,000
666807-AW-2	NORTHROP GRUMMAN SYSTEMS CORPO SENIOR CO		2.A FE	1,033,452	949,000	1,097,823	978,085	0	(4,742)	0	0	7.750	7.027	FA	27,785	73,548	01/07/2002	02/15/2031	985,774
666807-BD-3	NORTHROP GRUMMAN CORP SENIOR CORP_BND		2.A FE	9,466,209	8,565,000	8,458,490	9,180,475	0	(29,406)	0	0	5.050	4.387	MN	55,268	432,532	05/22/2013	11/15/2040	8,781,266
666807-BH-4	NORTHROP GRUMMAN CORP SENIOR CORP_BND		2.A FE	5,994,240	6,000,000	5,526,370	5,995,748	0	(353)	0	0	4.750	4.756	JD	23,750	285,000	05/28/2013	06/01/2043	6,142,500
666807-BP-6	NORTHROP GRUMMAN CORP SENIOR CORP_BND		2.A FE	27,405,555	26,340,000	21,169,035	27,252,796	0	(36,778)	0	0	4.030	3.775	AO	224,095	1,087,697	08/24/2021	10/15/2047	26,870,751
667655-B#-0	NORTHWEST NATURAL GAS COMPANY SECURED CO		1.F	42,000,000	42,000,000	37,146,868	42,000,000	0	0	0	0	4.780	4.780	MS	507,477	2,007,600	09/30/2022	09/30/2052	43,003,800
667655-C*-3	NORTHWEST NATURAL GAS COMPANY SECURED CO		1.F	40,000,000	40,000,000	38,899,737	40,000,000	0	0	0	0	5.430	5.430	JJ	1,055,833	2,172,000	01/06/2023	01/06/2053	41,086,000
667655-D*-2	NORTHWEST NAT GAS CO SECURED CORP_BND		1.F Z	10,000,000	10,000,000	9,984,000	10,000,000	0	0	0	0	5.130	5.130	MN	21,375	0	12/16/2025	05/01/2036	10,256,500
667655-D@-0	NORTHWEST NAT GAS CO SECURED CORP_BND		1.F Z	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	5.900	5.900	JD	36,875	0	12/16/2025	12/01/2055	15,442,500
668444-AN-2	NORTHWESTERN UNIVERSITY SENIOR CORP_BND		1.B FE	13,657,337	13,650,000	10,700,855	13,656,000	0	(298)	0	0	3.868	3.865	JD	43,999	527,982	03/17/2017	12/01/2048	4,865,166
668444-AQ-5	NORTHWESTERN UNIVERSITY SENIOR CORP_BND		1.B FE	2,495,709	2,110,000	1,537,279	2,455,784	0	(6,930)	0	0	3.662	2.862	JD	6,439	77,268	01/09/2020	12/01/2057	1,074,317
66978*-AA-7	NOVA I ISSUER LLC SECURED CORP_BND		2.C PL	72,500,000	72,500,000	72,500,000	72,500,000	0	0	0	0	6.410	6.410	MAT	167,817	0	12/18/2025	12/31/2050	74,823,625
66988A-AE-4	NOVANT HEALTH INC SENIOR CORP_BND		1.E FE	19,159,384	19,100,000	15,866,361	19,151,423	0	(3,546)	0	0	4.371	4.348	MN	139,144	834,862	09/11/2017	11/01/2043	19,517,431
66988A-AJ-3	NOVANT HEALTH INC SENIOR CORP_BND		1.E FE	13,715,000	13,715,000	8,766,993	13,715,000	0	(1,137)	0	0	3.318	3.318	MN	75,844	657,462	04/08/2021	11/01/2061	13,942,532
66989H-AH-1	NOVARTIS CAPITAL CORP SENIOR CORP_BND		1.D FE	42,826,020	37,000,000	33,004,270	41,748,545	0	(184,324)	0	0	4.400	3.450	MN	248,722	1,628,000	07/11/2019	05/06/2044	37,814,000
66989H-AR-9	NOVARTIS CAPITAL CORP SENIOR CORP_BND		1.D FE	1,287,888	1,200,000	1,109,945	1,241,389	0	(9,134)	0	0	2.200	1.384	FA	10,047	26,400	09/30/2020	08/14/2030	1,213,200
66989H-AS-7	NOVARTIS CAPITAL CORP SENIOR CORP_BND		1.D FE	15,866,275	14,775,000	9,467,103	15,724,632	0	6,297	0	0	2.750	2.397	FA	154,624	544,138	07/07/2021	08/14/2050	14,978,156
670001-AH-9	NOVELIS CORP SENIOR CORP_BND 144A		4.A FE	1,174,800	1,335,000	1,214,244	1,191,892	0	139,188	0	0	3.875	6.160	FA	19,543	259,548	03/06/2025	08/15/2031	1,360,866
67021C-AN-7	NSTAR ELECTRIC CO SENIOR CORP_BND		1.G FE	1,366,986	1,370,000	1,330,850	1,368,872	0	312	0	0	3.250	3.276	MN	5,689	44,526	05/14/2019	05/15/2029	1,392,263
670346-AH-8	NUCOR CORPORATION SENIOR CORP_BND		1.G FE	7,368,000	7,500,000	8,406,724	7,416,901	0	3,117	0	0	6.400	6.535	JD	40,000	480,000	05/29/2008	12/01/2037	7,740,000
670346-AU-9	NUCOR CORPORATION SENIOR CORP_BND		1.G FE	11,043,406	11,150,000	6,938,323	11,052,858	0	1,734	0	0	2.979	3.023	JD	14,763	332,158	12/08/2020	12/15/2055	11,316,079
670346-AV-7	NUCOR CORPORATION SENIOR CORP_BND		1.G FE	1,993,460	2,000,000	1,857,920	1,995,718	0	611	0	0	3.125	3.163	AO	15,625	62,500	03/02/2022	04/01/2032	2,031,250
67066G-AH-7	NVIDIA CORPORATION SENIOR CORP_BND		1.D FE	14,471,605	12,430,000	9,217,582	14,222,019	0	(53,672)	0	0	3.500	2.676	AO	108,763	435,050	09/23/2021	04/01/2050	12,647,525
67066G-AJ-3	NVIDIA CORPORATION SENIOR CORP_BND		1.D FE	2,852,739	2,405,000	1,759,282	2,822,524	0	(7,345)	0	0	3.700	2.891	AO	22,246	88,986	08/06/2021	04/01/2060	2,449,493
67066G-AN-4	NVIDIA CORPORATION SENIOR CORP_BND		1.D FE	4,977,950	5,000,000	4,501,685	4,987,417	0	2,160	0	0	2.000	2.049	JD	4,444	100,000	06/14/2021	06/15/2031	5,050,000
67088C-AA-5	OMX TIMBER FINANCE INVESTMENTS SECURED C		6. *	203,835	23,980,542	59,951	59,951	57,553	0	0	0	0.000	0.000	JAJO	0	54,836	09/26/2005	12/31/2079	664,261
67103H-AK-3	OREILLY AUTOMOTIVE INC SENIOR CORP_BND		2.B FE	995,440	1,000,000	875,742	997,629	0	432	0	0	1.750	1.798	MS	5,153	17,500	09/09/2020	03/15/2031	1,008,750
67103H-AL-1	OREILLY AUTOMOTIVE INC SENIOR CORP_BND		2.B FE	8,154,151	8,180,000	8,253,520	8,161,971	0	2,338	0	0	4.700	4.740	JD	17,087	384,460	06/06/2022	06/15/2032	8,372,230
674003-A@-7	OAKTREE CAPITAL MANAGEMENT LP SENIOR COR		1.G FE	10,266,125	10,250,000	10,242,455	10,251,232	0	(1,798)	0	0	4.010	3.992	MS	134,725	411,026	07/11/2016	09/03/2026	10,455,513
674003-C@-5	OAKTREE CAPITAL MANAGEMENT LP SENIOR COR		1.G FE	3,100,000	3,100,000	2,451,874	3,100,000	0	0	0	0	3.060	3.060	JJ	41,897	94,860	01/12/2022	01/12/2037	3,144,795
674215-AN-8	CHORD ENERGY CORP SENIOR CORP_BND 144A		3.B FE	861,524	860,000	889,370	861,453	0	(71)	0	0	6.750	6.693	MS	17,093	29,348	08/12/2025	03/15/2033	889,025

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		2.C FE	10,669,100	10,000,000	10,639,028	10,611,632	0	(40,643)	0	0	6.450	5.679	MS	189,917	645,000	07/17/2024	09/15/2036	10,322,500
674599-DZ-5	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		2.C FE	607,305	593,000	619,579	595,878	0	(2,680)	0	0	8.500	8.003	JJ	23,242	50,406	09/24/2020	07/15/2027	618,203
674599-EA-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		2.C FE	11,864,900	10,000,000	11,539,172	11,449,115	0	(317,413)	0	0	8.875	4.878	JJ	409,236	887,500	09/04/2024	07/15/2030	10,443,750
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		2.C FE	585,000	585,000	617,852	585,000	0	0	0	0	6.125	6.125	JJ	17,916	35,832	12/08/2020	01/01/2031	602,916
674599-EK-7	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		2.C FE	1,479,180	1,456,000	1,486,784	1,475,463	0	(7,459)	0	0	5.375	5.103	JJ	39,130	185,158	09/03/2024	01/01/2032	1,495,130
674599-EL-5	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		2.C FE	2,834,217	2,845,000	2,896,852	2,835,859	0	797	0	0	5.550	5.597	AO	39,474	186,407	07/23/2024	10/01/2034	2,923,949
67631@-AB-0	OAKTREE CAPITAL I LP SENIOR CORP_BND		1.G FE	7,501,900	8,221,150	6,946,872	8,221,150	0	0	0	972,650	2.400	2.400	JJ	87,144	186,001	06/08/2022	06/08/2034	7,569,917
67631@-AC-8	OAKTREE CAPITAL I LP SENIOR CORP_BND		1.G FE	6,430,200	7,046,700	5,681,402	7,046,700	0	0	0	833,700	2.580	2.580	JJ	80,297	171,242	06/08/2022	06/08/2037	6,492,873
677050-AG-1	OGLETHORPE POWER CORPORATION SECURED COR		2.A FE	19,525,174	19,300,000	20,175,695	19,450,039	0	(7,781)	0	0	5.950	5.867	MN	191,392	1,148,350	02/04/2010	11/01/2039	19,874,175
677050-AJ-5	OGLETHORPE POWER CORPORATION SECURED COR		2.A FE	8,524,662	8,400,000	6,803,306	8,505,949	0	(4,932)	0	0	4.200	4.094	JD	29,400	352,800	12/29/2020	12/01/2042	8,576,400
677050-AK-2	OGLETHORPE POWER CORPORATION SECURED COR		2.A FE	5,413,150	5,000,000	4,192,157	5,313,567	0	(11,587)	0	0	4.550	4.063	JD	18,958	227,500	04/24/2015	06/01/2044	5,113,750
677050-AL-0	OGLETHORPE POWER CORPORATION SECURED COR		2.A FE	7,633,243	7,814,000	6,158,655	7,667,311	0	3,811	0	0	4.250	4.391	AO	83,024	332,096	01/04/2017	04/01/2046	7,980,048
677050-AQ-9	OGLETHORPE POWER CORPORATION SECURED COR		2.A FE	14,667,629	14,786,000	10,589,865	14,680,765	0	1,616	0	0	3.750	3.794	FA	231,031	554,476	04/13/2021	08/01/2050	15,063,238
677052-AA-0	OGLETHORPE POWER CORPORATION SECURED COR		2.A FE	20,350,073	18,935,000	18,739,216	19,903,609	0	(46,645)	0	0	5.375	4.879	MN	169,626	1,017,756	03/14/2013	11/01/2040	19,443,878
677347-CE-4	OHIO EDISON COMPANY SENIOR CORP_BND		1.G FE	1,575,312	1,600,000	1,828,012	1,585,268	0	554	0	0	6.875	7.000	JJ	50,722	110,000	04/30/2008	07/15/2036	1,655,000
677415-CQ-2	OHIO POWER CO SENIOR CORP_BND		2.A FE	19,853,600	20,000,000	15,805,135	19,876,313	0	(1,384)	0	0	4.150	4.193	AO	207,500	705,500	03/20/2018	04/01/2048	20,415,000
677415-CT-6	OHIO POWER CO SENIOR CORP_BND		2.A FE	2,496,075	2,500,000	2,194,586	2,497,949	0	388	0	0	1.625	1.642	JJ	18,733	40,626	01/05/2021	01/15/2031	2,520,313
67777J-AK-4	OHIOHEALTH CORP SENIOR CORP_BND		1.B FE	9,571,064	9,650,000	6,627,767	9,576,332	0	43,133	0	0	3.042	3.087	MN	37,510	293,554	03/02/2022	11/15/2050	7,672,646
67777J-AM-0	OHIOHEALTH CORP SECURED CORP_BND		1.B FE	10,000,000	10,000,000	7,399,492	10,000,000	0	0	0	0	2.834	2.834	MN	36,212	283,400	10/19/2021	11/15/2041	10,141,700
678858-BF-7	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO		1.G FE	9,958,800	10,000,000	10,381,148	9,978,168	0	450	0	0	5.750	5.779	JJ	265,139	575,000	01/04/2006	01/15/2036	10,287,500
678858-BL-4	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO		1.G FE	1,589,728	1,600,000	1,666,154	1,592,919	0	(43)	0	0	5.850	5.896	JD	7,800	93,600	06/03/2010	06/01/2040	1,646,800
678858-BN-0	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO		1.G FE	21,192,792	21,200,000	17,028,911	21,194,696	0	(1,110)	0	0	3.900	3.902	MN	137,800	826,800	05/08/2013	05/01/2043	21,613,400
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO		1.G FE	4,926,848	6,400,000	5,175,057	4,948,172	0	21,325	0	0	4.150	6.063	AO	66,400	132,800	05/15/2025	04/01/2047	6,532,800
679574-AG-8	OLD DOMINION ELECTRIC COOPERAT SECURED C		1.E FE	5,595,208	5,250,000	5,367,939	5,336,087	0	(39,857)	0	0	6.210	5.285	JD	27,169	380,363	01/03/2011	12/01/2028	264,923
679574-AH-6	OLD DOMINION ELECTRIC COOPERAT SECURED C		1.E FE	306,812	299,981	304,756	301,721	0	(794)	0	0	5.676	5.348	JD	1,419	19,864	01/19/2012	12/01/2028	13,735
679574-C#-8	OLD DOMINION ELECTRIC COOPERAT SECURED C		1.E Z	35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	5.370	5.370	JD	78,313	0	12/16/2025	12/01/2052	35,939,750
681919-BH-8	OMNICOM GROUP INC SENIOR CORP_BND 144A		2.A FE	4,584,480	4,560,000	4,583,221	4,583,765	0	(715)	0	0	4.650	4.418	AO	53,010	0	12/02/2025	10/01/2028	4,666,020
682189-AQ-8	ON SEMICONDUCTOR CORPORATION SENIOR CORP		3.B FE	1,344,330	1,415,000	1,382,207	1,359,406	0	15,076	0	0	3.875	5.481	MS	18,277	27,416	08/12/2025	09/01/2028	1,442,416
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	15,443,813	11,360,000	12,829,252	13,579,255	0	(311,013)	0	0	7.000	3.511	MN	132,533	795,200	07/26/2019	05/01/2032	11,757,600
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	2,388,467	2,195,000	1,988,720	2,350,560	0	(2,625)	0	0	4.550	3.933	JD	8,323	99,872	03/27/2020	12/01/2041	2,244,936
68233J-BB-9	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	1,088,559	900,000	703,686	1,057,200	0	(6,462)	0	0	3.750	2.570	AO	8,438	33,750	11/17/2020	04/01/2045	916,875
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	2,742,903	2,132,000	1,710,973	2,655,086	0	(16,967)	0	0	4.100	2.641	MN	11,169	87,412	07/01/2020	11/15/2048	2,175,706
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	29,251,604	23,365,600	17,653,444	28,465,579	0	(162,732)	0	0	3.800	2.538	JD	73,991	834,616	12/14/2020	06/01/2049	23,809,546
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	14,312,941	13,080,000	8,689,641	14,145,823	0	(14,935)	0	0	3.100	2.626	MS	119,391	405,480	02/24/2021	09/15/2049	13,282,740
68233J-BV-5	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	500,873	415,400	305,408	490,078	0	(2,224)	0	0	3.700	2.676	MN	1,964	15,370	11/03/2020	05/15/2050	423,085
68233J-CD-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	14,711,850	15,000,000	8,954,678	14,738,764	0	6,618	0	0	2.700	2.795	MN	51,750	405,000	11/10/2021	11/15/2051	15,202,500
68233J-CM-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	4,007,954	4,207,000	3,750,185	4,014,364	0	3,805	0	0	4.950	5.272	MS	61,317	208,246	01/25/2024	09/15/2052	4,311,123
68233J-CZ-5	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		1.F FE	13,634,695	13,750,000	14,183,862	13,642,022	0	7,327	0	0	5.350	5.459	AO	183,906	390,290	06/10/2025	04/01/2035	14,117,813
682680-AN-3	ONEOK INC SENIOR CORP_BND		2.B FE	17,820,530	20,800,000	21,993,210	19,065,846	0	128,185	0	0	6.000	7.232	JD	55,467	1,518,000	01/06/2010	06/15/2035	21,424,000
682680-AU-7	ONEOK INC SENIOR CORP_BND		2.B FE	11,238,913	11,600,000	11,700,376	11,488,004	0	40,449	0	0	4.550	4.960	JJ	243,374	527,800	11/26/2018	07/15/2028	11,863,900
682680-AV-5	ONEOK INC SENIOR CORP_BND		2.B FE	3,039,113	2,500,000	2,255,360	2,984,837	0	(13,801)	0	0	5.200	3.882	JJ	59,944	130,000	10/13/2021	07/15/2048	2,565,000
682680-AZ-6	ONEOK INC SENIOR CORP_BND		2.B FE	7,761,390	7,800,000	6,287,742	7,766,081	0	261	0	0	4.450	4.480	MS	115,700	347,100	08/12/2019	09/01/2049	7,973,550
682680-BT-9	ONEOK INC SENIOR CORP_BND		2.B FE	6,461,093	6,000,000	6,319,866	6,415,267	0	(46,495)	0	0	6.400	5.568	MN	64,000	384,000	02/27/2024	05/01/2037	6,192,000
682680-BU-6	ONEOK INC SENIOR CORP_BND		2.B FE	6,312,428	5,840,000	4,666,198	6,277,619	0	(69,619)	0	0	4.200	3.592	JD	20,440	245,280	02/27/2024	12/01/2042	5,962,640
682680-BW-2	ONEOK INC SENIOR CORP_BND		2.B FE	20,418,713	20,000,000	15,473,758	20,392,941	0	(26,919)	0	0	4.200	4.047	MS	247,333	840,000	02/27/2024	03/15/2045	20,420,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
682680-BX-0	ONEOK INC SENIOR CORP_BND		2.B FE	4,947,027	5,000,000	3,922,138	4,949,810	0	963	0	0	4.250	4.324	MS	62,569	212,500	02/27/2024	09/15/2046	5,106,250
682680-CQ-4	ONEOK INC SENIOR CORP_BND		2.B FE	3,083,610	3,000,000	3,092,970	3,074,981	0	(8,629)	0	0	5.375	4.521	JD	13,438	80,625	08/05/2025	06/01/2029	3,080,625
682680-CR-2	ONEOK INC SENIOR CORP_BND 144A		2.B FE	11,188,337	10,515,000	11,275,126	11,118,792	0	(126,616)	0	0	6.500	4.956	MS	227,825	683,476	06/16/2025	09/01/2030	10,856,738
682680-DC-4	ONEOK INC SENIOR CORP_BND		2.B FE	1,496,040	1,500,000	1,516,441	1,496,228	0	188	0	0	5.400	5.432	AO	31,275	0	08/06/2025	10/15/2035	1,540,500
682680-DD-2	ONEOK INC SENIOR CORP_BND		2.B FE	29,844,000	30,000,000	30,092,311	29,847,341	0	3,341	0	0	6.250	6.287	AO	723,958	0	08/06/2025	10/15/2055	30,937,500
68268N-AC-7	ONEOK PARTNERS LP SENIOR CORP_BND		2.B FE	18,152,603	17,148,000	18,674,682	17,951,610	0	(50,277)	0	0	6.650	6.048	AO	285,086	1,045,646	05/15/2025	10/01/2036	17,718,171
68268N-AD-5	ONEOK PARTNERS LP SENIOR CORP_BND		2.B FE	25,434,087	23,857,000	26,381,131	24,953,675	0	(62,331)	0	0	6.850	6.285	AO	344,999	1,634,204	03/07/2025	10/15/2037	24,674,102
68268N-AG-8	ONEOK PARTNERS LP SENIOR CORP_BND		2.B FE	5,948,542	5,010,000	5,149,759	5,758,083	0	(366)	0	0	6.125	4.699	FA	127,859	612	11/25/2019	02/01/2041	5,163,431
68268N-AM-5	ONEOK PARTNERS LP SENIOR CORP_BND		2.B FE	2,787,876	2,800,000	2,843,186	2,790,471	0	(435)	0	0	6.200	6.232	MS	51,116	173,600	09/09/2013	09/15/2043	2,886,800
682691-AG-5	ONEMAIN FINANCE CORP SENIOR CORP_BND		3.B FE	5,092,420	5,042,000	5,265,129	5,080,268	0	(9,819)	0	0	7.125	6.888	MN	45,903	359,242	09/04/2024	11/15/2031	5,221,621
682691-AJ-9	ONEMAIN FINANCE CORP SENIOR CORP_BND		3.B FE	2,755,474	2,801,000	2,871,501	2,759,220	0	3,746	0	0	6.750	7.051	MS	55,670	95,584	05/06/2025	03/15/2032	2,895,534
682691-AK-6	ONEMAIN FINANCE CORP SENIOR CORP_BND		3.B FE	1,294,000	1,294,000	1,346,318	1,294,000	0	0	0	0	7.125	7.124	MS	27,147	24,074	05/28/2025	09/15/2032	1,340,099
68389X-AH-8	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	10,728,072	10,800,000	10,613,725	10,751,931	0	(9,500)	0	0	6.125	6.174	JJ	317,888	1,657,749	06/30/2009	07/08/2039	11,130,750
68389X-AM-7	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	32,241,556	30,325,000	27,171,227	31,849,519	0	(217,194)	0	0	5.375	4.862	JJ	751,597	2,166,797	09/28/2020	07/15/2040	31,139,984
68389X-BE-4	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	5,217,350	5,000,000	4,313,938	5,122,597	0	(11,871)	0	0	3.900	3.575	MN	24,917	195,000	06/28/2016	05/15/2035	5,097,500
68389X-BF-1	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	1,475,513	1,300,000	936,675	1,445,093	0	(8,182)	0	0	4.125	3.324	MN	6,852	80,438	12/09/2019	05/15/2045	1,326,813
68389X-BG-9	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	34,476,930	32,000,000	22,128,122	34,229,982	0	(68,238)	0	0	4.375	3.951	MN	178,889	1,881,250	03/16/2020	05/15/2055	32,700,000
68389X-BH-7	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	22,488,884	21,889,000	18,285,280	22,250,454	0	(29,634)	0	0	3.850	3.651	JJ	388,591	842,726	05/10/2019	07/15/2036	22,310,363
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	70,981,104	68,340,000	47,453,684	70,553,991	0	(89,431)	0	0	4.000	3.763	JJ	1,260,493	2,839,200	03/16/2020	07/15/2046	69,706,800
68389X-BQ-7	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	13,822,454	13,800,000	9,473,600	13,819,769	0	(3,446)	0	0	4.000	3.986	MN	70,533	574,000	12/09/2019	11/15/2047	14,076,000
68389X-BY-0	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	21,061,939	20,620,000	12,628,404	21,027,179	0	(6,439)	0	0	3.850	3.743	AO	198,468	793,870	06/03/2021	04/01/2060	21,016,935
68389X-CA-1	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	998,250	1,000,000	658,144	998,412	0	(10)	0	0	3.950	3.960	MS	10,533	39,500	03/22/2021	03/25/2051	1,019,750
68389X-CB-9	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	998,040	1,000,000	644,607	998,144	0	(27)	0	0	4.100	4.110	MS	10,933	41,000	03/22/2021	03/25/2061	1,020,500
68389X-CK-9	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	23,225,800	20,000,000	19,784,857	23,172,574	0	(49,810)	0	0	6.900	5.727	MN	199,333	1,380,000	12/12/2024	11/09/2052	20,690,000
68389X-CQ-6	ORACLE CORPORATION SENIOR CORP_BND		2.B FE	8,887,929	10,000,000	8,319,948	8,899,222	0	11,293	0	0	5.550	6.411	FA	223,542	277,500	06/10/2025	02/06/2053	10,277,500
68622T-AA-9	ORGANON & CO SECURED CORP_BND 144A		3.B FE	1,421,235	1,500,000	1,461,293	1,440,344	0	19,109	0	0	4.125	5.983	AO	10,484	61,876	03/07/2025	04/30/2028	1,530,938
686514-AF-7	ORLANDO HEALTH INC SENIOR CORP_BND		1.E FE	1,245,868	1,108,000	896,553	1,227,750	0	(3,596)	0	0	4.089	3.393	AO	11,327	45,306	06/30/2020	10/01/2048	1,130,653
686514-AG-5	ORLANDO HEALTH INC SENIOR CORP_BND		1.E FE	5,000,000	5,000,000	4,115,161	5,000,000	0	0	0	0	4.461	4.461	AO	55,763	223,050	01/30/2019	10/01/2049	5,111,525
686514-AH-3	ORLANDO HEALTH INC SENIOR CORP_BND		1.E FE	10,553,724	10,410,000	7,473,981	10,536,992	0	(4,374)	0	0	3.327	3.250	AO	86,585	346,340	04/14/2021	10/01/2050	2,838,171
686514-AM-2	ORLANDO HEALTH INC SENIOR CORP_BND		1.E FE	1,000,000	1,000,000	866,771	1,000,000	0	0	0	0	2.891	2.891	AO	7,228	53,050	09/30/2020	10/01/2035	215,750
69007T-AG-9	OUTFRONT MEDIA CAPITAL LLC SECURED CORP_		3.B FE	2,912,217	2,770,000	2,927,827	2,885,890	0	(26,327)	0	0	7.375	5.772	MN	26,103	191,566	08/12/2025	02/15/2031	2,821,072
69047Q-AD-4	OVINTIV INC SENIOR CORP_BND		2.C FE	5,594,500	5,000,000	5,326,392	5,586,027	0	(8,094)	0	0	7.100	6.201	JJ	163,694	355,000	11/26/2024	07/15/2053	5,177,500
69122J-B*-6	OWL ROCK CAPITAL CORPRORATION SENIOR COR		2.A FE	7,500,000	7,500,000	7,692,750	7,500,000	0	0	0	0	8.100	8.100	JD	3,375	607,500	06/29/2023	06/29/2028	7,803,750
693304-AR-8	PECO ENERGY CO SECURED CORP_BND		1.F FE	2,381,683	2,125,000	1,919,751	2,315,718	0	(7,582)	0	0	4.800	4.072	AO	21,533	102,000	05/13/2015	10/15/2043	2,176,000
693304-AV-9	PECO ENERGY CO SECURED CORP_BND		1.F FE	11,954,760	12,000,000	9,169,598	11,962,735	0	(320)	0	0	3.700	3.721	MS	130,733	444,000	09/11/2017	09/15/2047	12,222,000
693304-AW-7	PECO ENERGY CO SECURED CORP_BND		1.F FE	7,282,620	6,000,000	4,710,760	7,095,146	0	(36,540)	0	0	3.900	2.773	MS	78,000	234,000	11/12/2020	03/01/2048	6,117,000
693304-AX-5	PECO ENERGY CO SENIOR CORP_BND		1.F FE	9,917,700	10,000,000	6,561,463	9,929,445	0	1,735	0	0	3.000	3.042	MS	88,333	300,000	09/03/2019	09/15/2049	10,150,000
693304-AY-3	PECO ENERGY CO SECURED CORP_BND		1.F FE	260,005	250,000	156,611	258,737	0	(1,283)	0	0	2.800	2.603	JD	311	45,920	11/02/2020	06/15/2050	253,500
693304-BA-4	PECO ENERGY CO SECURED CORP_BND		1.F FE	2,796,696	2,800,000	1,821,477	2,797,058	0	(2)	0	0	3.050	3.056	MS	25,146	85,400	03/01/2021	03/15/2051	2,842,700
693304-BC-0	PECO ENERGY CO SECURED CORP_BND		1.F FE	4,995,000	5,000,000	3,108,149	4,995,486	0	(3)	0	0	2.850	2.855	MS	41,958	142,500	09/07/2021	09/15/2051	5,071,250
693475-CC-7	PNC FINANCIAL SERVICES GROUP I SENIOR CO		1.G FE	1,415,367	1,350,000	1,408,411	1,413,792	0	(248)	0	0	5.575	4.923	JJ	31,778	0	09/12/2025	01/29/2036	1,387,631
693475-CE-3	PNC FINANCIAL SERVICES GROUP I SENIOR CO		1.G FE	3,885,000	3,885,000	4,001,094	3,885,000	0	0	0	0	5.373	5.373	JJ	92,774	0	07/17/2025	07/21/2036	3,989,371
69349L-AR-9	PNC BANK NA SUB CORP_BND		1.F FE	14,462,103	14,955,000	14,975,339	14,590,600	0	127,381	0	0	4.050	5.074	JJ	260,778	605,678	01/08/2025	07/26/2028	15,257,839
693506-BE-6	PPG INDUSTRIES INC SENIOR CORP_BND		2.A FE	2,435,080	2,334,000	2,363,516	2,403,400	0	(3,449)	0	0	5.500	5.202	MN	16,403	128,370	05/15/2013	11/15/2040	2,398,185
693506-BR-7	PPG INDUSTRIES INC SENIOR CORP_BND		2.A FE	8,227,890	8,250,000	7,881,199	8,241,267	0	2,259	0	0	2.800	2.831	FA	87,267	231,000	08/06/2019	08/15/2029	8,365,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORA SECURED C		1.E FE	1,192,776	1,200,000	1,316,165	1,195,164	0	(74)	0	0	6.250	6.295	MN	9,583	75,000	05/19/2009	05/15/2039	1,237,500
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORA SECURED C		1.E FE	1,774,011	1,610,000	1,300,905	1,747,830	0	(12,663)	0	0	3.950	3.376	JD	5,300	180,713	08/01/2019	06/01/2047	1,641,798
69352P-AJ-2	PPL CAPITAL FUNDING INC SENIOR CORP_BND		2.A FE	33,021,769	28,314,000	23,712,779	32,215,782	0	(135,521)	0	0	5.000	3.914	MS	416,845	1,415,700	09/18/2020	03/15/2044	29,021,850
693627-AY-7	DUKE ENERGY INDIANA LLC SENIOR CORP_BND		2.A FE	2,238,860	2,000,000	2,168,400	2,130,556	0	(10,105)	0	0	6.120	5.258	AO	25,840	122,400	08/13/2010	10/15/2035	2,061,200
694032-AT-0	PACIFIC BELL TELEPHONE CO SENIOR CORP_BN		2.B FE	12,830,028	12,750,000	12,794,717	12,751,154	0	(6,853)	0	0	7.125	7.081	MS	267,484	908,438	06/12/2006	03/15/2026	13,204,219
694308-GZ-4	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	4,524,064	5,370,000	4,440,368	4,557,186	0	29,291	0	0	4.450	5.910	AO	50,448	238,966	11/13/2024	04/15/2042	5,489,483
694308-HL-4	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	9,946,129	9,550,000	7,586,612	9,889,891	0	(12,426)	0	0	4.300	4.027	MS	120,914	410,650	11/16/2020	03/15/2045	9,755,325
694308-HN-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	18,264,169	17,300,000	13,544,542	18,134,050	0	(28,352)	0	0	4.250	3.897	MS	216,490	735,250	01/06/2021	03/15/2046	17,667,625
694308-HR-1	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	22,227,898	22,189,000	16,636,953	22,223,204	0	(1,773)	0	0	4.000	3.988	JD	73,963	887,560	02/01/2021	12/01/2046	22,632,780
694308-JC-2	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	2,207,260	2,000,000	2,013,559	2,073,649	0	(30,246)	0	0	4.650	3.006	FA	38,750	93,605	04/14/2021	08/01/2028	2,046,500
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	1,393,531	1,572,000	1,414,875	1,403,539	0	10,009	0	0	2.500	4.908	FA	16,375	0	08/26/2025	02/01/2031	1,591,650
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	16,147,463	16,250,000	10,982,004	16,159,802	0	1,322	0	0	3.500	3.534	FA	236,979	568,750	06/16/2020	08/01/2050	16,534,375
694308-JK-4	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	977,400	1,000,000	986,735	980,390	0	2,990	0	0	3.750	4.589	JJ	18,750	0	08/05/2025	07/01/2028	1,018,750
694308-JM-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	26,624,466	27,000,000	26,892,627	26,685,882	0	49,731	0	0	4.550	4.840	JJ	614,250	1,114,750	06/03/2025	07/01/2030	27,614,250
694308-JN-8	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	4,384,200	5,000,000	4,233,691	4,396,566	0	10,823	0	0	4.950	5.886	JJ	123,750	247,500	11/18/2024	07/01/2050	5,123,750
694308-KB-2	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	3,053,469	3,100,000	3,080,370	3,058,486	0	5,017	0	0	4.200	4.660	MS	43,400	65,100	08/05/2025	03/01/2029	3,165,100
694308-KG-1	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	1,570,502	1,480,000	1,550,427	1,566,976	0	(3,526)	0	0	5.900	4.794	JD	3,881	43,660	09/11/2025	06/15/2032	1,523,660
694308-KH-9	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	19,658,140	18,000,000	19,163,619	19,643,204	0	(14,191)	0	0	6.750	6.054	JJ	560,250	540,000	09/18/2025	01/15/2053	18,607,500
694308-KJ-5	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	2,048,360	2,000,000	2,122,842	2,044,978	0	(3,382)	0	0	6.150	5.746	JJ	56,717	61,500	04/25/2025	01/15/2033	2,061,500
694308-KP-1	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	17,311,613	17,355,000	19,317,846	17,316,506	0	3,379	0	0	6.950	6.986	MS	355,151	1,206,172	11/06/2023	03/15/2034	17,958,086
694308-KQ-9	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	3,075,420	3,000,000	3,096,597	3,067,964	0	(7,456)	0	0	5.550	4.794	MN	21,275	83,250	08/05/2025	05/15/2029	3,083,250
694308-KR-7	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	7,495,899	7,500,000	7,797,566	7,498,724	0	4,333	0	0	5.800	5.803	MN	55,583	435,000	05/29/2024	05/15/2034	7,717,500
694308-KT-3	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	11,579,036	11,635,000	11,162,854	11,580,769	0	715	0	0	5.900	5.934	AO	171,616	736,044	09/03/2024	10/01/2054	11,978,233
694308-KU-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	10,409,800	10,000,000	10,292,851	10,399,675	0	(10,125)	0	0	5.700	5.136	MS	190,000	0	09/16/2025	03/01/2035	10,285,000
694308-KZ-9	PACIFIC GAS AND ELECTRIC COMPA SECURED C		2.A FE	8,653,868	8,666,000	8,521,609	8,654,029	0	161	0	0	6.100	6.110	AO	130,688	0	09/30/2025	10/15/2055	8,930,313
694476-AA-0	PACIFIC LIFECORP SENIOR CORP_BND 144A		1.G FE	92,736,430	88,063,000	98,040,762	90,520,346	0	(251,667)	0	0	6.600	6.135	MS	1,711,358	5,663,658	05/16/2025	09/15/2033	90,969,079
694476-AD-4	PACIFIC LIFECORP SENIOR CORP_BND 144A		1.G FE	6,224,711	6,584,000	6,239,101	6,312,097	0	8,393	0	0	5.125	5.501	JJ	141,533	337,430	07/24/2013	01/30/2043	6,752,715
695114-CY-2	PACIFICORP SECURED CORP_BND		2.A FE	49,616,500	50,000,000	29,339,973	49,652,495	0	8,531	0	0	2.900	2.938	JD	64,444	1,450,000	07/07/2021	06/15/2052	50,725,000
695156-AV-1	PACKAGING CORP OF AMERICA SENIOR CORP_BN		2.B FE	2,910,181	2,480,000	1,969,790	2,863,400	0	(11,045)	0	0	4.050	3.116	JD	4,464	100,440	06/28/2021	12/15/2049	2,530,220
698900-AG-2	OVINTIV INC SENIOR CORP_BND		2.C FE	1,034,860	1,000,000	1,105,038	1,027,246	0	(3,719)	0	0	7.200	6.629	MN	12,000	72,000	11/10/2023	11/01/2031	1,036,000
701094-AR-5	PARKER HANNIFIN CORPORATION SENIOR CORP_		1.G FE	22,226,893	22,250,000	22,392,868	22,243,437	0	3,646	0	0	4.250	4.268	MS	278,434	945,626	08/22/2022	09/15/2027	22,722,813
70213H-AC-2	MASS GENERAL BRIGHAM INC SENIOR CORP_BND		1.D FE	15,000,000	15,000,000	12,208,794	15,000,000	0	0	0	0	4.117	4.117	JJ	308,775	617,550	01/21/2015	07/01/2055	15,308,775
70213H-AD-0	MASS GENERAL BRIGHAM INC SENIOR CORP_BND		1.D FE	3,548,077	2,980,000	2,302,058	3,471,399	0	(16,145)	0	0	3.765	2.760	JJ	56,099	112,198	12/10/2020	07/01/2048	3,036,099
70213H-AE-8	MASS GENERAL BRIGHAM INC SENIOR CORP_BND		1.D FE	6,465,064	6,219,000	4,275,397	6,431,940	0	(6,525)	0	0	3.192	2.985	JJ	99,255	198,510	11/17/2020	07/01/2049	6,318,255
70213H-AF-5	MASS GENERAL BRIGHAM INC SENIOR CORP_BND		1.D FE	10,110,050	9,875,000	6,469,695	10,091,012	0	(3,599)	0	0	3.342	3.235	JJ	165,011	330,022	03/08/2021	07/01/2060	10,040,011
70339P-AA-7	PATTERN ENERGY OPERATIONS LP SENIOR CORP		3.C FE	3,013,291	3,258,000	3,207,380	3,062,638	0	49,347	0	0	4.500	7.046	FA	55,386	73,305	04/04/2025	08/15/2028	3,331,305
70432*-AB-7	PAYCHEX OF NEW YORK LLC CORP_BND		2.A	63,200,000	63,200,000	62,499,844	63,200,000	0	0	0	0	4.250	4.250	MS	805,800	2,686,000	03/13/2019	03/13/2029	64,543,000
70450Y-AQ-6	PAYPAL HOLDINGS INC SENIOR CORP_BND		1.G FE	13,910,560	15,000,000	14,589,186	13,921,435	0	10,875	0	0	5.500	6.032	JD	68,750	715,000	06/10/2025	06/01/2054	15,412,500
70450Y-AT-0	PAYPAL HOLDINGS INC SENIOR CORP_BND		1.G FE	1,762,166	1,790,000	1,822,231	1,763,672	0	1,506	0	0	5.100	5.303	AO	22,823	51,985	06/03/2025	04/01/2035	1,835,645
704626-AA-6	PEACEHEALTH SYSTEM SERVICES SECURED CORP		1.G FE	20,105,596	16,480,000	14,204,015	19,641,508	0	(99,559)	0	0	4.787	3.506	MN	100,804	795,001	08/24/2021	11/15/2048	16,874,449
704626-AC-2	PEACEHEALTH SYSTEM SERVICES SENIOR CORP_		1.G FE	4,500,000	4,500,000	2,954,986	4,500,000	0	39	0	0	3.218	3.218	MN	18,504	177,392	10/01/2020	11/15/2050	4,572,405
70470B-AA-7	PEACHTREE CORNERS FUNDING TRUS SENIOR CO		2.A FE	50,198,520	48,525,000	51,099,947	50,154,427	0	(44,093)	0	0	6.012	5.536	MN	372,769	1,410,039	09/16/2025	05/15/2035	49,983,662
708696-BV-0	FIRSTENERGY PENNSYLVANIA ELECT SENIOR CO		1.G FE	29,935,500	30,000,000	32,198,711	29,958,084	0	(5,249)	0	0	6.150	6.166	AO	461,250	1,845,000	09/28/2009	10/01/2038	30,922,500
70932M-AE-7	PENNYMAC FINANCIAL SERVICES IN SENIOR CO		3.C FE	5,193,491	5,018,000	5,276,667	5,144,680	0	(42,997)	0	0	7.125	6.152	MN	45,685	357,532	09/26/2024	11/15/2030	5,196,766
70932M-AF-4	PENNYMAC FINANCIAL SERVICES IN SENIOR CO		3.C FE	1,084,543	1,090,000	1,137,705	1,085,096	0	553	0	0	6.875	6.956	FA	28,310	39,342	05/09/2025	02/15/2033	1,127,469

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
70932M-AG-2	PENNYMAC FINANCIAL SERVICES IN SENIOR CO		3.C FE	946,893	954,000	999,161	947,437	0	545	0	0	6.875	7.011	MN	8,381	34,069	05/06/2025	05/15/2032	986,794
709599-AW-4	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		2.B FE	8,623,327	9,050,000	8,987,545	8,998,814	0	56,602	0	0	3.400	4.069	MN	39,317	307,700	06/28/2018	11/15/2026	9,203,850
709599-BH-6	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		2.B FE	3,850,000	4,000,000	3,847,390	3,851,987	0	1,987	0	0	3.350	4.410	MN	22,333	0	12/11/2025	11/01/2029	4,067,000
709599-BV-5	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		2.B FE	174,582	165,000	176,025	173,333	0	(1,249)	0	0	6.200	4.881	JD	455	10,230	04/04/2025	06/15/2030	170,115
709599-BW-3	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		2.B FE	10,403,400	10,000,000	10,413,005	10,346,938	0	(56,462)	0	0	6.050	4.558	FA	252,083	302,500	07/24/2025	08/01/2028	5,151,250
709599-CB-8	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		2.B FE	11,153,892	10,850,000	11,174,526	11,130,756	0	(23,136)	0	0	5.250	4.533	FA	237,344	0	08/18/2025	02/01/2030	11,134,813
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC SRSUB CORP_B		3.C FE	1,350,758	1,445,000	1,400,682	1,366,883	0	16,124	0	0	3.750	5.490	JD	2,408	50,813	08/12/2025	06/15/2029	1,472,094
71114#-AC-4	PEOPLES GAS SYSTEM INC SENIOR CORP_BND		1.F FE	30,000,000	30,000,000	29,160,279	30,000,000	0	0	0	0	5.940	5.940	JD	59,400	1,782,000	12/19/2023	12/19/2053	30,891,000
713291-AH-5	PEPCO HOLDINGS LLC SENIOR CORP_BND		2.B FE	2,272,043	2,400,000	2,742,842	2,342,814	0	5,791	0	0	7.450	7.919	FA	67,547	178,800	05/28/2003	08/15/2032	2,489,400
713380-AC-0	PEPPERDINE UNIVERSITY SENIOR CORP_BND		1.D FE	2,000,000	2,000,000	1,294,141	2,000,000	0	0	0	0	3.301	3.301	JD	5,502	66,020	01/15/2020	12/01/2059	2,033,010
713448-CC-0	PEPSICO INC SENIOR CORP_BND		1.E FE	4,861,100	5,000,000	4,068,008	4,903,617	0	3,226	0	0	3.600	3.757	FA	69,000	180,000	04/30/2013	08/13/2042	5,090,000
713448-DP-0	PEPSICO INC SENIOR CORP_BND		1.E FE	9,820,711	9,950,000	7,503,494	9,847,985	0	(1,867)	0	0	3.450	3.515	AO	81,051	257,888	07/11/2019	10/06/2046	10,121,638
713448-DV-7	PEPSICO INC SENIOR CORP_BND		1.E FE	45,650,497	41,150,000	33,747,760	44,929,940	0	(123,629)	0	0	4.000	3.381	MN	269,761	2,107,094	09/18/2020	05/02/2047	41,973,000
713448-EM-6	PEPSICO INC SENIOR CORP_BND		1.E FE	63,654,936	60,280,000	43,634,970	63,188,744	0	(89,494)	0	0	3.375	3.079	JJ	858,990	2,034,450	06/16/2021	07/29/2049	61,297,225
713448-EP-9	PEPSICO INC SENIOR CORP_BND		1.E FE	12,403,228	12,400,000	8,161,314	12,407,940	0	(795)	0	0	2.875	2.868	AO	75,261	356,500	09/16/2021	10/15/2049	12,578,250
713448-EU-8	PEPSICO INC SENIOR CORP_BND		1.E FE	27,852,720	28,000,000	21,178,072	27,870,213	0	2,719	0	0	3.625	3.654	MS	287,583	1,015,000	03/17/2020	03/19/2050	28,507,500
713448-EV-6	PEPSICO INC SENIOR CORP_BND		1.E FE	7,873,520	8,000,000	6,100,252	7,882,013	0	535	0	0	3.875	3.954	MS	87,833	310,000	03/17/2020	03/19/2060	8,155,000
713448-FF-0	PEPSICO INC SENIOR CORP_BND		1.E FE	9,585,120	9,600,000	6,955,837	9,587,633	0	468	0	0	2.625	2.635	AO	49,000	252,000	10/06/2021	10/21/2041	9,726,000
713448-FG-8	PEPSICO INC SENIOR CORP_BND		1.E FE	4,436,990	4,280,000	2,687,391	4,421,857	0	(4,004)	0	0	2.750	2.571	AO	22,886	117,700	12/22/2021	10/21/2051	4,338,850
71424V-AA-8	PERMIAN RESOURCES OPERATING LL SENIOR CO		3.A FE	5,563,341	5,346,000	5,568,307	5,506,051	0	(53,793)	0	0	7.000	5.909	JJ	172,557	362,110	05/09/2025	01/15/2032	5,533,110
71424V-AB-6	PERMIAN RESOURCES OPERATING LL SENIOR CO		3.A FE	3,356,976	3,330,000	3,416,892	3,352,953	0	(4,023)	0	0	6.250	6.033	FA	86,719	91,250	08/12/2025	02/01/2033	3,404,063
717081-DK-6	PFIZER INC SENIOR CORP_BND		1.F FE	20,223,000	18,000,000	16,031,017	19,820,860	0	(69,432)	0	0	4.400	3.640	MN	101,200	792,000	07/11/2019	05/15/2044	18,396,000
717081-ED-1	PFIZER INC SENIOR CORP_BND		1.F FE	8,231,970	8,000,000	6,603,266	8,195,046	0	(22,388)	0	0	4.125	3.953	JD	14,667	551,100	01/28/2019	12/15/2046	8,165,000
717081-EK-5	PFIZER INC SENIOR CORP_BND		1.F FE	13,885,487	13,700,000	11,296,110	13,857,609	0	(6,385)	0	0	4.200	4.118	MS	169,423	575,400	01/30/2019	09/15/2048	13,987,700
717081-EU-3	PFIZER INC SENIOR CORP_BND		1.F FE	9,435,600	8,000,000	7,068,472	9,055,853	0	(69,106)	0	0	3.900	2.668	MS	91,867	312,000	02/19/2020	03/15/2039	8,156,000
717081-EV-1	PFIZER INC SENIOR CORP_BND		1.F FE	67,205,468	61,850,000	49,459,143	66,423,329	0	(140,319)	0	0	4.000	3.507	MS	728,456	2,517,000	03/03/2020	03/15/2049	63,087,000
717081-EY-5	PFIZER INC SENIOR CORP_BND		1.F FE	910,027	910,000	823,690	910,017	0	(2,506)	0	0	1.700	1.700	MN	1,418	100,470	07/13/2021	05/28/2030	917,735
717081-FA-6	PFIZER INC SENIOR CORP_BND		1.F FE	20,472,237	20,185,000	12,625,619	20,434,751	0	(10,436)	0	0	2.700	2.628	MN	49,958	1,027,148	06/15/2021	05/28/2050	20,457,498
717081-FG-3	PFIZER INC SENIOR CORP_BND		1.F FE	9,955,535	9,990,000	9,906,667	9,955,557	0	23	0	0	5.600	5.624	MN	62,160	0	11/18/2025	11/15/2055	10,269,720
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.G FE	19,101,624	18,285,000	16,345,203	18,879,575	0	97,684	0	0	4.500	4.210	MS	230,848	822,826	11/26/2024	03/20/2042	18,696,413
718172-AU-3	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.G FE	11,409,319	11,547,000	9,516,256	11,461,907	0	2,447	0	0	3.875	3.934	FA	161,578	447,446	01/15/2020	08/21/2042	11,770,723
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.G FE	7,832,489	6,954,000	5,892,199	7,671,312	0	(10,299)	0	0	4.125	3.331	MS	93,227	453,915	06/09/2020	03/04/2043	7,097,426
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.G FE	23,777,725	20,630,000	19,037,588	23,209,693	0	(112,473)	0	0	4.875	3.897	MN	128,508	1,142,212	08/01/2019	11/15/2043	21,132,856
718172-BL-2	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.G FE	1,706,340	2,000,000	1,699,921	1,706,872	0	532	0	0	4.250	5.509	MN	12,042	0	12/10/2025	11/10/2044	2,042,500
718172-CJ-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.G FE	1,909,400	2,000,000	1,950,878	1,920,580	0	11,180	0	0	3.375	4.577	FA	25,500	33,750	06/10/2025	08/15/2029	2,033,750
718172-CX-5	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.F FE	2,377,305	2,250,000	2,403,876	2,372,010	0	(5,295)	0	0	5.750	4.786	MN	15,813	64,688	08/22/2025	11/17/2032	2,314,688
718172-DJ-5	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.F FE	13,123,368	13,182,000	13,631,933	13,134,435	0	11,066	0	0	5.250	5.299	FA	265,288	262,395	12/16/2025	02/13/2034	13,528,028
718172-DP-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		1.F FE	6,974,660	7,000,000	7,145,681	6,977,563	0	2,903	0	0	4.750	4.814	MN	55,417	332,500	03/20/2025	11/01/2031	7,166,250
718507-BK-1	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	1,188,960	1,000,000	1,079,947	1,041,307	0	(11,375)	0	0	7.000	5.589	MS	17,694	70,000	03/08/2004	03/30/2029	1,035,000
718546-AH-7	PHILLIPS 66 SENIOR CORP_BND		2.A FE	39,260,915	37,425,000	37,867,821	38,735,804	0	(61,234)	0	0	5.875	5.534	MN	366,453	2,198,718	05/22/2013	05/01/2042	38,524,359
718547-AW-2	PHILLIPS 66 CO SENIOR CORP_BND		2.A FE	4,950,950	5,000,000	4,707,286	4,951,835	0	665	0	0	5.650	5.719	JD	12,556	282,500	11/27/2024	06/15/2054	5,141,250
718547-BA-9	PHILLIPS 66 CO CAPSEC CORP_BND		2.C FE	8,400,000	8,400,000	8,378,925	8,400,000	0	0	0	0	6.200	6.198	MS	149,007	0	09/16/2025	03/15/2056	8,660,400
718549-AE-8	PHILLIPS 66 PARTNERS LP SENIOR CORP_BND		2.A FE	9,930,300	10,000,000	7,830,069	9,942,071	0	(1,016)	0	0	4.900	4.945	AO	122,500	490,000	10/11/2016	10/01/2046	10,245,000
71880K-AB-7	PHINIA INC SENIOR CORP_BND 144A		3.B FE	5,853,290	5,772,000	5,977,225	5,835,518	0	(15,863)	0	0	6.625	6.293	AO	80,728	412,137	09/25/2024	10/15/2032	5,963,198
72014T-AE-9	PIEDMONT HEALTHCARE INC SECURED CORP_BND		1.D FE	9,841,250	9,850,000	6,205,164	9,842,045	0	191	0	0	2.864	2.868	JJ	141,052	282,104	10/07/2021	01/01/2052	9,991,052

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
720186-AG-0	PIEDMONT NATURAL GAS COMPANY I SENIOR CO		2.A FE	11,197,910	11,125,000	9,923,277	11,178,199	0	(3,389)	0	0	4.650	4.609	FA	215,547	517,312	07/29/2013	08/01/2043	11,383,656
720186-AK-1	PIEDMONT NATURAL GAS COMPANY I SENIOR CO		2.A FE	41,718,041	42,206,000	31,535,745	41,795,975	0	10,661	0	0	3.640	3.706	MN	256,050	1,536,298	08/01/2019	11/01/2046	42,974,149
720186-AM-7	PIEDMONT NATURAL GAS COMPANY I SENIOR CO		2.A FE	843,940	850,000	584,702	844,668	0	116	0	0	3.350	3.388	JD	2,373	28,476	05/18/2020	06/01/2050	864,238
72284L-AA-7	PINE STREET TRUST II SENIOR CORP_BND 144		2.A FE	4,603,500	4,500,000	4,204,597	4,591,541	0	(2,520)	0	0	5.568	5.411	FA	94,656	250,560	04/16/2019	02/15/2049	4,625,280
72349#-AB-1	PINNACLE/GORDON FOODS MULTI-P SENIOR CO		1.F PL	11,877,259	11,877,259	11,222,766	11,877,159	0	(114)	0	0	3.660	3.688	MON	33,811	438,803	03/25/2014	03/02/2032	7,080,974
723787-AR-8	PIONEER NATURAL RESOURCES COMP SENIOR CO		1.D FE	3,095,726	3,551,000	3,223,109	3,149,905	0	54,179	0	0	2.150	4.694	JJ	35,204	38,173	03/20/2025	01/15/2031	3,589,173
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR		2.B FE	8,636,298	8,636,298	8,926,022	8,636,298	0	0	0	0	7.500	7.501	JJ	298,672	654,316	10/08/2009	01/15/2030	5,591,139
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		2.B FE	14,519,390	14,495,000	16,034,412	14,505,106	0	(4,866)	0	0	6.700	6.688	MN	124,093	1,008,016	10/15/2009	05/15/2036	14,980,583
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		2.B FE	27,772,118	26,850,000	29,193,242	27,411,247	0	(47,755)	0	0	6.650	6.382	JJ	823,325	2,010,961	05/13/2015	01/15/2037	27,742,763
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		2.B FE	18,209,800	20,000,000	18,315,833	18,281,069	0	60,332	0	0	5.150	5.979	JD	85,833	1,030,000	10/31/2024	06/01/2042	20,515,000
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		2.B FE	4,393,700	5,000,000	4,370,576	4,411,861	0	16,475	0	0	4.900	5.937	FA	92,556	245,000	11/26/2024	02/15/2045	5,122,500
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		2.B FE	7,932,351	7,950,000	8,280,623	7,933,247	0	896	0	0	5.950	5.980	JD	21,023	433,607	06/02/2025	06/15/2035	8,186,513
72650R-BR-2	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		2.B FE	3,376,877	3,365,000	3,385,049	3,376,682	0	(196)	0	0	4.700	4.619	JJ	49,643	0	11/25/2025	01/15/2031	3,444,078
72650R-BS-0	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		2.B FE	17,449,499	17,270,000	17,490,480	17,445,088	0	(4,411)	0	0	5.600	5.464	JJ	303,568	0	11/10/2025	01/15/2036	17,753,560
72650T-AA-6	PLAINS END FINANCING LLC SENIOR CORP_BND		3.A FE	5,895,510	5,895,510	5,936,779	5,895,020	0	(533)	0	0	6.010	6.054	JAJO	74,801	385,791	12/20/2006	04/15/2028	135,324
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A		1.F FE	13,050,720	12,995,510	13,885,644	13,018,127	0	(9,476)	0	0	5.951	5.913	MN	109,560	784,967	01/14/2010	05/10/2037	660,893
731572-AB-9	RALPH LAUREN CORP SENIOR CORP_BND		1.G FE	5,392,750	5,000,000	4,750,896	5,199,479	0	(45,079)	0	0	2.950	1.957	JD	6,556	147,500	07/22/2021	06/15/2030	5,073,750
736508-G*-7	PORTLAND GENERAL ELECTRIC COMP CORP_BND		1.F	15,169,200	15,000,000	16,025,814	15,155,458	0	(13,742)	0	0	6.260	6.027	MN	156,500	813,800	05/21/2025	05/01/2031	15,469,500
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP CORP_BND		1.F	27,084,020	27,000,000	28,803,681	27,105,412	0	(3,358)	0	0	6.310	6.257	MN	175,103	1,545,950	05/21/2025	05/01/2036	27,743,003
736508-T*-3	PORTLAND GENERAL ELECTRIC COMP CORP_BND		1.F	5,913,000	5,913,000	4,768,506	5,913,000	0	0	0	0	2.200	2.200	JJ	59,984	130,086	09/30/2021	01/15/2034	5,978,043
736508-T@-1	PORTLAND GENERAL ELECTRIC COMP SECURED C		1.F	5,671,000	5,671,000	3,285,577	5,671,000	0	0	0	0	2.970	2.970	MS	42,575	168,428	09/30/2021	09/30/2051	5,755,214
736508-V#-6	PORTLAND GENERAL ELECTRIC COMP CORP_BND		1.F	10,000,000	10,000,000	9,878,000	10,000,000	0	0	0	0	5.830	5.830	MN	74,494	583,000	08/01/2023	11/15/2059	10,291,500
736508-V@-8	PORTLAND GENERAL ELECTRIC COMP CORP_BND		1.F	10,000,000	10,000,000	9,075,000	10,000,000	0	0	0	0	5.780	5.780	MN	73,856	578,000	08/01/2023	11/15/2053	10,289,000
736508-W#-5	PORTLAND GENERAL ELECTRIC COMP SECURED C		1.F	12,000,000	12,000,000	11,252,427	12,000,000	0	0	0	0	5.730	5.730	FA	246,390	872,870	02/22/2024	02/22/2054	12,343,800
736508-X#-4	PORTLAND GENERAL ELECTRIC COMP CORP_BND		1.F	35,000,000	35,000,000	33,259,708	35,000,000	0	0	0	0	5.840	5.840	MS	545,067	1,022,000	03/25/2025	03/25/2055	36,022,000
737446-AU-8	POST HOLDINGS INC SECURED CORP_BND 144A		3.B FE	2,894,522	2,860,000	2,940,896	2,889,215	0	(5,307)	0	0	6.250	5.887	FA	67,528	89,375	08/12/2025	02/15/2032	2,949,375
737662-A#-3	POTOMAC EDISON COMPANY THE CORP_BND		1.G	44,000,000	44,000,000	36,040,400	44,000,000	0	0	0	0	3.890	3.890	AO	351,829	1,711,600	10/17/2016	10/15/2046	44,846,291
737662-A@-5	POTOMAC EDISON COMPANY THE SECURED CORP		1.G	29,300,000	29,300,000	24,195,662	29,300,000	0	0	0	0	4.470	4.470	FA	487,503	1,309,710	08/17/2015	08/15/2045	29,947,579
737679-A#-7	POTOMAC ELECTRIC POWER COMPANY SENIOR CO		1.F	25,000,000	25,000,000	19,419,820	25,000,000	0	0	0	0	4.270	4.270	JD	29,653	1,067,500	06/21/2018	06/15/2048	25,515,958
737679-B*-0	POTOMAC ELECTRIC POWER COMPANY SECURED C		1.F	30,000,000	30,000,000	23,396,180	30,000,000	0	0	0	0	4.310	4.310	MN	215,500	1,293,000	11/01/2018	11/01/2048	30,646,500
737679-D*-8	POTOMAC ELECTRIC POWER COMPANY SECURED C		1.F	10,450,000	10,450,000	7,479,963	10,450,000	0	0	0	0	3.970	3.970	MS	111,783	414,866	03/24/2022	03/24/2052	10,657,433
737679-DE-7	POTOMAC ELECTRIC POWER COMPANY SECURED C		1.F FE	9,960,900	10,000,000	8,454,070	9,971,979	0	422	0	0	4.150	4.173	MS	122,194	415,000	03/11/2013	03/15/2043	10,207,500
73986#-AA-9	PRATT PAPER LLC SENIOR CORP_BND		3.B	19,237,500	19,237,500	19,183,499	19,237,500	0	0	0	0	6.360	6.360	JD	3,399	1,264,289	07/26/2013	06/30/2033	893,216
740816-AN-3	PRESIDENT AND FELLOWS OF HARVA SENIOR CO		1.A FE	14,888,700	15,000,000	10,308,513	14,902,825	0	522	0	0	3.300	3.334	JJ	228,250	495,000	10/06/2016	07/15/2056	15,247,500
74164M-AB-4	PRIMERICA INC SENIOR CORP_BND		2.A FE	144,289	165,000	149,847	146,276	0	1,986	0	0	2.800	5.055	MN	539	4,620	04/04/2025	11/19/2031	167,310
74166M-AF-3	PRIME SECURITY SERVICES BORROW SECURED C		3.C FE	1,171,575	1,230,000	1,207,537	1,190,486	0	18,912	0	0	3.375	5.423	JD	1,845	41,512	02/26/2025	08/31/2027	1,238,764
74166N-AA-2	ADT SECURITY CORP SECURED CORP_BND 144A		3.C FE	6,341,168	6,162,000	5,970,990	6,227,872	0	(11,030)	0	0	4.875	4.675	JJ	138,517	261,397	08/12/2025	07/15/2032	6,312,199
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC SENIOR COR		1.G FE	11,483,873	11,990,000	10,781,260	11,520,442	0	15,542	0	0	4.625	4.963	MS	163,280	554,538	12/12/2023	09/15/2042	12,267,269
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC SENIOR COR		1.G FE	29,924,700	30,000,000	25,783,964	29,945,697	0	(453)	0	0	4.350	4.365	MN	166,750	1,305,000	11/13/2012	05/15/2043	30,652,500
74251V-AT-9	PRINCIPAL FINANCIAL GROUP INC SENIOR COR		1.G FE	2,005,560	2,000,000	2,089,484	2,004,901	0	(563)	0	0	5.375	5.333	MS	31,653	107,500	06/04/2024	03/15/2033	2,053,750
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC SENIOR COR		1.G FE	872,821	875,000	853,566	872,921	0	33	0	0	5.500	5.517	MS	14,170	48,126	03/06/2023	03/15/2053	899,063
742718-CB-3	PROCTER & GAMBLE CO SENIOR CORP_BND		1.D FE	6,864,000	6,600,000	7,022,146	6,725,412	0	(13,297)	0	0	5.500	5.209	FA	151,250	363,000	08/03/2009	02/01/2034	6,781,500
742718-FK-0	PROCTER & GAMBLE CO SENIOR CORP_BND		1.D FE	993,640	1,000,000	763,732	994,395	0	103	0	0	3.600	3.635	MS	9,600	36,000	03/23/2020	03/25/2050	1,018,000
743263-AE-5	PROGRESS ENERGY INC SENIOR CORP_BND		2.B FE	2,519,030	2,280,800	2,613,427	2,364,897	0	(13,629)	0	0	7.750	6.889	MS	58,921	176,762	05/17/2004	03/01/2031	2,369,181
743674-AY-9	PROTECTIVE LIFE CORPORATION SENIOR CORP_		1.G FE	16,798,080	14,770,000	18,479,107	16,252,037	0	(111,066)	0	0	8.450	7.256	AO	263,480	1,417,066	09/11/2019	10/15/2039	15,394,033

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
743756-AC-2	PROVIDENCE HEALTH AND SERVICES SENIOR CO		1.F FE	18,104,330	18,000,000	13,678,485	18,092,406	0	(3,661)	0	0	3.744	3.705	AO	168,480	673,920	02/09/2021	10/01/2047	6,951,083
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH SENIOR CORP_		1.F FE	13,958,383	11,585,000	8,991,572	13,622,303	0	(73,819)	0	0	3.930	2.831	AO	113,823	495,671	09/14/2021	10/01/2048	8,100,100
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH SENIOR CORP_		1.F FE	3,300,000	3,300,000	1,956,890	3,300,000	0	0	0	0	2.700	2.700	AO	22,275	89,100	09/14/2021	10/01/2051	3,344,550
744320-BA-9	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	1,992,432	1,660,000	1,286,614	1,955,677	0	(14,598)	0	0	3.935	2.884	JD	4,355	110,771	07/27/2021	12/07/2049	1,692,661
744320-AC-9	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	9,898,700	10,000,000	10,774,398	9,955,970	0	3,467	0	0	5.750	5.823	JJ	265,139	575,000	12/28/2004	07/15/2033	10,287,500
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	9,947,300	10,000,000	10,597,490	9,970,208	0	830	0	0	5.700	5.737	JD	26,917	570,000	12/11/2006	12/14/2036	10,285,000
74432Q-BD-6	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	25,241,434	18,160,000	20,684,961	23,304,491	0	(345,673)	0	0	6.625	3.647	JD	100,258	1,203,100	12/13/2023	12/01/2037	18,761,550
74432Q-BN-4	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	13,326,008	9,750,000	11,121,310	12,152,894	0	(117,713)	0	0	6.625	4.317	JD	17,943	645,938	04/30/2013	06/21/2040	10,072,969
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	8,751,988	6,725,000	7,236,073	8,102,760	0	(65,410)	0	0	6.200	4.318	MN	53,277	416,950	04/30/2013	11/15/2040	6,933,475
74432Q-BS-3	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	2,972,100	3,000,000	2,978,593	2,980,208	0	502	0	0	5.625	5.690	MN	22,969	168,750	05/09/2011	05/12/2041	3,084,375
74432Q-CF-0	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		1.G FE	5,682,459	5,045,000	3,760,027	5,616,626	0	(29,532)	0	0	3.700	3.043	MS	56,000	327,543	07/14/2021	03/13/2051	5,138,333
744448-CA-7	PUBLIC SERVICE COMPANY OF COLO SECURED C		1.F FE	204,210	150,000	167,263	185,502	0	(2,146)	0	0	6.500	4.077	FA	4,063	9,750	05/13/2015	08/01/2038	154,875
744448-CE-9	PUBLIC SERVICE COMPANY OF COLO SECURED C		1.F FE	7,969,440	8,000,000	7,336,055	7,979,011	0	108	0	0	4.750	4.774	FA	143,556	380,000	08/02/2011	08/15/2041	8,190,000
744448-CN-9	PUBLIC SERVICE COMPANY OF COLO SECURED C		1.E FE	11,934,158	10,033,000	7,681,615	11,650,542	0	(56,469)	0	0	3.800	2.779	JD	16,945	381,254	04/15/2021	06/15/2047	10,223,627
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLO SECURED C		1.E FE	997,270	1,000,000	794,926	997,674	0	59	0	0	4.100	4.116	JD	1,822	41,000	06/14/2018	06/15/2048	1,020,500
744448-CS-8	PUBLIC SERVICE COMPANY OF COLO SECURED C		1.E FE	35,249,965	34,250,000	23,302,364	35,119,064	0	(29,284)	0	0	3.200	3.041	MS	365,333	1,128,000	12/29/2020	03/01/2050	34,798,000
744533-BP-4	PUBLIC SERVICE COMPANY OF OKLA SENIOR CO		2.A FE	8,314,596	8,350,000	5,498,054	8,317,940	0	535	0	0	3.150	3.172	FA	99,365	263,026	08/11/2021	08/15/2051	8,481,513
744533-C@-7	PUBLIC SERVICE COMPANY OF OKLA SENIOR CO		2.A	72,472,200	75,000,000	57,419,302	72,950,056	0	62,245	0	0	4.090	4.294	MS	775,396	3,067,500	12/28/2016	03/31/2045	75,000,000
744533-D*-8	PUBLIC SERVICE COMPANY OF OKLA SENIOR CO		2.A	40,000,000	40,000,000	30,123,063	40,000,000	0	0	0	0	4.110	4.110	FA	685,000	1,644,000	07/19/2016	08/01/2046	40,822,000
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW SECURED CO		1.E FE	1,994,120	2,000,000	1,794,545	1,996,632	0	575	0	0	2.200	2.233	JD	1,956	44,000	06/01/2021	06/15/2031	2,022,000
744567-BB-3	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	125,889	180,945	172,407	148,438	0	1,686	0	0	5.000	7.334	JJ	4,524	13,745	12/31/2025	07/01/2037	185,469
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	4,984,250	5,000,000	5,129,518	4,992,225	0	249	0	0	5.250	5.271	JJ	131,250	262,500	06/22/2005	07/01/2035	5,131,250
74456Q-AU-0	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	1,993,580	2,000,000	2,030,285	1,995,750	0	11	0	0	5.375	5.397	MN	17,917	107,500	11/18/2009	11/01/2039	2,053,750
74456Q-AZ-9	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	19,871,400	20,000,000	16,880,115	19,911,775	0	494	0	0	3.950	3.987	MN	131,667	790,000	05/07/2012	05/01/2042	20,395,000
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	19,361,140	16,052,000	12,670,298	18,800,106	0	(105,351)	0	0	3.800	2.674	MS	203,325	609,976	07/15/2020	03/01/2046	16,356,988
74456Q-BV-7	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	9,938,100	10,000,000	8,064,800	9,947,584	0	1,067	0	0	4.050	4.086	MN	67,500	405,000	05/02/2018	05/01/2048	10,202,500
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	4,513,240	4,000,000	3,085,729	4,437,499	0	(12,986)	0	0	3.850	3.173	MN	25,667	154,000	08/07/2019	05/01/2049	4,077,000
74456Q-CA-2	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	22,616,225	21,100,000	14,476,751	22,409,887	0	(41,651)	0	0	3.200	2.825	FA	281,333	675,200	12/29/2020	08/01/2049	21,437,600
74456Q-CC-8	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	8,660,200	7,600,000	5,170,136	8,523,330	0	(28,799)	0	0	3.150	2.466	JJ	119,700	239,400	12/29/2020	01/01/2050	7,719,700
74456Q-CD-6	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	13,374,951	13,240,000	8,218,572	13,356,829	0	(3,937)	0	0	2.700	2.648	MN	59,580	357,480	09/15/2020	05/01/2050	13,418,740
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	992,304	1,080,000	584,275	1,003,619	0	13,099	0	0	2.050	2.434	FA	9,225	22,140	09/10/2020	08/01/2050	1,091,070
74456Q-CG-9	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	6,258,384	6,342,000	4,156,270	6,266,965	0	2,935	0	0	3.000	3.068	MS	63,420	275,160	05/14/2021	03/01/2051	6,437,130
74456Q-CH-7	PUBLIC SERVICE ELECTRIC AND GA SECURED C		1.F FE	1,995,120	2,000,000	1,765,923	1,997,138	0	478	0	0	1.900	1.927	FA	14,356	38,000	08/17/2021	08/15/2031	2,019,000
74531E-AA-0	PUGET SOUND ENERGY INC SECURED CORP_BND		1.F FE	7,945,540	8,000,000	8,441,686	7,992,953	0	2,786	0	0	7.020	7.077	MS	165,360	616,356	01/15/2003	12/01/2027	8,118,560
74531E-AC-6	PUGET SOUND ENERGY INC SECURED CORP_BND		1.F FE	1,910,260	1,780,000	1,915,867	1,809,585	0	(8,320)	0	0	7.000	6.417	AO	26,304	124,600	03/18/2003	03/09/2029	1,829,840
745332-BU-9	PUGET SOUND ENERGY INC SECURED CORP_BND		1.F FE	5,373,090	4,500,000	4,632,107	4,955,071	0	(39,211)	0	0	5.483	4.173	JD	20,561	246,736	02/02/2012	06/01/2035	4,623,368
745332-CC-8	PUGET SOUND ENERGY INC SECURED CORP_BND		1.F FE	2,400,000	2,400,000	2,456,583	2,400,000	0	0	0	0	5.764	5.764	JJ	63,788	138,336	06/24/2010	07/15/2040	2,469,168
745332-CH-7	PUGET SOUND ENERGY INC SECURED CORP_BND		1.F FE	4,288,093	3,650,000	2,972,874	4,211,771	0	(17,455)	0	0	4.223	3.238	JD	6,851	154,140	04/28/2021	06/15/2048	3,727,070
745867-AP-6	PULTE GROUP INC SENIOR CORP_BND		2.A FE	3,097,611	4,238,000	4,649,779	3,644,358	0	81,435	0	0	6.375	9.018	MN	34,522	270,172	02/03/2005	05/15/2033	4,373,086
74740F-GL-4	QUAKER OATS COMPANY THE SENIOR CORP_BND		1.F FE	1,598,976	1,600,000	1,608,980	1,600,017	0	(126)	0	0	7.440	7.443	MS	35,051	119,040	11/26/1996	03/02/2026	1,655,221
74743L-AB-6	QNITY ELECTRONICS INC SENIOR CORP_BND 14		3.B FE	3,033,000	3,000,000	3,115,621	3,030,825	0	(2,175)	0	0	6.250	5.992	FA	70,833	0	08/13/2025	08/15/2033	3,093,750
747525-AK-9	QUALCOMM INCORPORATED SENIOR CORP_BND		1.F FE	30,433,026	27,366,000	25,056,456	29,917,791	0	(93,491)	0	0	4.800	4.083	MN	149,601	1,383,024	06/09/2020	05/20/2045	28,022,784
747525-AV-5	QUALCOMM INCORPORATED SENIOR CORP_BND		1.F FE	46,165,831	40,426,000	33,972,055	45,358,535	0	(167,502)	0	0	4.300	3.458	MN	197,975	1,738,318	04/05/2021	05/20/2047	41,295,159
747525-BJ-1	QUALCOMM INCORPORATED SENIOR CORP_BND		1.F FE	10,098,474	9,437,000	6,526,979	10,015,530	0	(22,951)	0	0	3.250	2.891	MN	34,930	450,677	06/22/2021	05/20/2050	9,590,351
747525-BP-7	QUALCOMM INCORPORATED SENIOR CORP_BND		1.F FE	8,742,175	8,750,000	7,474,559	8,745,570	0	1,244	0	0	1.650	1.658	MN	16,443	183,976	09/22/2020	05/20/2032	8,822,188

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
747525-BQ-5	QUALCOMM INCORPORATED SENIOR CORP_BND		1.F FE	4,996,680	5,000,000	4,993,858	4,997,783	0	296	0	0	4.250	4.258	MN	24,201	212,500	05/09/2022	05/20/2032	5,106,250
74825N-AA-5	QXO BUILDING PRODUCTS INC SECURED CORP_B		3.C FE	9,845,059	9,756,000	10,193,636	9,835,312	0	(9,748)	0	0	6.750	6.531	AO	111,584	331,094	08/12/2025	04/30/2032	10,085,265
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED SENIOR CO		2.A FE	14,710,180	15,125,000	14,306,969	14,879,021	0	48,939	0	0	2.950	3.337	JD	1,239	446,188	04/05/2022	06/30/2030	15,348,094
74836H-AD-9	MOUNTAINWEST PIPELINE LLC SENIOR CORP_BN		2.A FE	19,788,600	20,000,000	17,397,158	19,851,323	0	3,219	0	0	4.875	4.943	JD	81,250	975,000	12/01/2011	12/01/2041	20,487,500
74841C-AB-7	ROCKET MORTGAGE LLC SENIOR CORP_BND 144A		3.A FE	4,110,691	4,540,000	4,305,773	4,159,536	0	48,845	0	0	3.875	5.775	MS	58,642	115,669	08/12/2025	03/01/2031	4,627,963
74843P-AA-8	QUIKRETE HOLDINGS INC SECURED CORP_BND 1		3.C FE	7,742,635	7,706,000	8,018,820	7,736,364	0	(6,270)	0	0	6.375	6.241	MS	163,753	274,285	04/10/2025	03/01/2032	7,951,629
74949L-AC-6	RELX CAPITAL INC SENIOR CORP_BND		1.G FE	3,985,560	4,000,000	3,986,641	3,986,162	0	602	0	0	4.000	4.115	MS	45,778	0	11/13/2025	03/18/2029	4,080,000
74949L-AG-7	RELX CAPITAL INC SENIOR CORP_BND		1.G FE	13,531,479	13,750,000	14,207,409	13,544,168	0	12,689	0	0	5.250	5.458	MS	188,490	360,938	06/10/2025	03/27/2035	14,110,938
749685-AU-7	RPM INTERNATIONAL INC SENIOR CORP_BND		2.B FE	7,355,674	7,400,000	7,015,858	7,364,332	0	(332)	0	0	5.250	5.290	JD	32,375	388,500	05/26/2015	06/01/2045	7,594,250
749983-AA-0	RWE FINANCE US LLC SENIOR CORP_BND 144A		2.B FE	5,029,900	5,000,000	5,273,183	5,028,405	0	(4,139)	0	0	5.875	5.785	AO	61,198	440,625	05/13/2025	04/16/2034	5,146,875
749983-AB-8	RWE FINANCE US LLC SENIOR CORP_BND 144A		2.B FE	22,497,802	22,904,000	23,507,168	22,502,128	0	4,382	0	0	6.250	6.383	AO	298,229	1,346,031	06/10/2025	04/16/2054	23,619,750
749983-AC-6	RWE FINANCE US LLC SENIOR CORP_BND 144A		2.B FE	8,086,754	8,160,000	8,114,403	8,088,311	0	1,557	0	0	5.125	5.242	MS	119,652	0	09/29/2025	09/18/2035	8,369,100
749983-AE-2	RWE FINANCE US LLC SENIOR CORP_BND 144A		2.B FE	23,051,416	23,249,000	22,780,780	23,051,984	0	568	0	0	5.875	5.936	MS	390,793	0	12/12/2025	09/18/2055	23,931,939
75281A-BK-4	RANGE RESOURCES CORPORATION SENIOR CORP_		3.A FE	1,340,999	1,400,000	1,382,905	1,349,633	0	8,633	0	0	4.750	5.742	FA	25,122	33,250	08/12/2025	02/15/2030	1,433,250
75458*-AE-9	RAYBURN COUNTRY ELECTRIC COOPE LN1 CORP_		2.B Z	40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	5.460	5.460	MS	115,267	0	12/19/2025	10/20/2050	821,840
754730-AJ-8	RAYMOND JAMES FINANCIAL INC SENIOR CORP_		1.G FE	3,947,329	3,969,000	3,948,107	3,947,824	0	495	0	0	4.900	4.970	MS	59,425	0	10/02/2025	09/11/2035	4,066,241
754730-AK-5	RAYMOND JAMES FINANCIAL INC SENIOR CORP_		1.G FE	5,901,241	5,925,000	5,806,479	5,901,336	0	96	0	0	5.650	5.678	MS	102,289	0	09/09/2025	09/11/2055	6,092,381
75513E-AC-5	RTX CORP SENIOR CORP_BND		2.A FE	20,921,620	19,220,000	12,939,341	20,709,536	0	(47,511)	0	0	3.125	2.685	JJ	300,313	656,563	07/13/2021	07/01/2050	19,520,313
75513E-BT-7	RTX CORP SENIOR CORP_BND		2.A FE	11,235,800	10,000,000	11,231,355	10,718,883	0	(50,794)	0	0	6.800	5.873	JJ	340,000	680,000	01/26/2010	07/01/2036	10,340,000
75513E-BU-4	RTX CORP SENIOR CORP_BND		2.A FE	7,269,236	6,943,200	7,989,168	7,138,284	0	(13,720)	0	0	7.000	6.652	AO	102,605	486,024	04/19/2005	04/15/2038	7,186,212
75513E-BZ-3	RTX CORP SENIOR CORP_BND		2.A FE	689,989	796,000	850,610	772,116	0	6,914	0	0	7.000	8.210	MN	9,287	55,720	10/13/1999	11/01/2028	823,860
75513E-CB-5	RTX CORP SENIOR CORP_BND		2.A FE	23,898,507	19,960,000	18,646,025	23,057,269	0	(144,860)	0	0	4.700	3.429	JD	41,694	938,120	08/01/2019	12/15/2041	20,429,060
75513E-CJ-8	RTX CORP SENIOR CORP_BND		2.A FE	11,510,500	10,000,000	9,172,306	11,142,424	0	(45,400)	0	0	4.800	3.892	JD	21,333	480,000	05/20/2016	12/15/2043	10,240,000
75513E-CL-3	RTX CORP SENIOR CORP_BND		2.A FE	10,383,620	10,400,000	6,487,254	10,385,355	0	144	0	0	2.820	2.828	MS	97,760	293,280	08/24/2021	09/01/2051	10,546,640
75513E-CN-9	RTX CORP SENIOR CORP_BND		2.A FE	10,550,715	11,250,000	10,019,666	10,788,989	0	65,782	0	0	2.375	3.102	MS	78,672	267,188	03/15/2022	03/15/2032	11,383,594
75886F-AE-7	REGENERON PHARMACEUTICALS INC SENIOR COR		2.A FE	24,480,675	27,750,000	24,740,428	25,796,243	0	372,027	0	0	1.750	3.367	MS	142,990	485,626	06/02/2022	09/15/2030	27,992,813
75913M-AA-7	REGIONS BANK SUB CORP_BND		2.A FE	618,798	600,000	649,369	616,317	0	(1,017)	0	0	6.450	6.117	JD	538	38,700	03/09/2023	06/26/2037	619,350
759509-AB-8	RELIANCE INC SENIOR CORP_BND		2.A FE	16,948,688	17,000,000	19,209,548	16,970,125	0	(2,321)	0	0	6.850	6.873	MN	148,797	1,233,000	04/02/2007	11/15/2036	17,582,250
75974@-AA-0	RENEWABLE POWER GENERATION LLC SENIOR CO		2.B PL	9,906,987	9,951,129	9,672,069	9,923,331	0	14,829	0	0	4.110	4.182	MS	103,384	427,722	01/24/2017	03/31/2035	83,632
760130-AB-0	RENTOKIL TERMINIX FUNDING LLC SENIOR COR		2.B FE	5,448,163	5,500,000	5,674,511	5,450,831	0	2,669	0	0	5.625	5.750	AO	54,141	154,688	05/20/2025	04/28/2035	5,654,688
760759-AF-7	REPUBLIC SERVICES INC SENIOR CORP_BND		1.G FE	15,427,940	16,000,000	17,072,969	15,695,327	0	20,401	0	0	6.086	6.362	MS	286,718	973,760	04/17/2007	03/15/2035	16,486,880
760759-AK-6	REPUBLIC SERVICES INC SENIOR CORP_BND		1.G FE	821,648	800,000	883,047	814,895	0	(2,895)	0	0	6.200	6.003	MS	16,533	112,282	08/05/2010	03/01/2040	824,800
760759-AN-0	REPUBLIC SERVICES INC SENIOR CORP_BND		1.G FE	39,308,644	32,927,000	34,602,201	37,293,005	0	(225,325)	0	0	5.700	4.470	MN	239,818	2,250,019	05/22/2013	05/15/2041	33,865,420
760759-AV-2	REPUBLIC SERVICES INC SENIOR CORP_BND		1.G FE	4,985,350	5,000,000	4,645,847	4,993,497	0	1,471	0	0	2.300	2.333	MS	38,333	115,000	02/18/2020	03/01/2030	5,057,500
760759-AZ-3	REPUBLIC SERVICES INC SENIOR CORP_BND		1.G FE	5,006,200	5,000,000	4,314,074	5,003,338	0	(639)	0	0	1.750	1.737	FA	33,056	87,500	11/19/2020	02/15/2032	5,043,750
76119L-AD-3	RESIDEO FUNDING INC SENIOR CORP_BND 144A		3.C FE	7,114,097	6,992,000	7,168,940	7,085,953	0	(24,936)	0	0	6.500	6.072	JJ	209,566	395,203	08/12/2025	07/15/2032	7,219,240
76169#-AM-5	REYES HOLDINGS LLC SECURED CORP_BND		1.G PL	9,000,000	9,000,000	8,987,514	9,000,000	0	0	0	0	4.600	4.600	JD	20,700	414,000	12/13/2018	12/13/2028	9,207,000
76169#-AN-3	REYES HOLDINGS LLC SECURED CORP_BND		1.G PL	19,000,000	19,000,000	18,973,239	19,000,000	0	0	0	0	4.600	4.600	JJ	415,150	874,000	01/10/2019	01/10/2029	19,437,000
76169#-AP-8	REYES HOLDINGS LLC SECURED CORP_BND		1.G PL	6,000,000	6,000,000	5,974,208	6,000,000	0	0	0	0	4.650	4.650	JD	13,950	279,000	12/13/2018	12/13/2029	6,139,500
76169#-AR-4	REYES HOLDINGS LLC SECURED CORP_BND		1.G PL	5,000,000	5,000,000	4,958,057	5,000,000	0	0	0	0	4.700	4.700	JJ	111,625	235,000	01/10/2019	01/10/2031	5,117,500
761713-AT-3	REYNOLDS AMERICAN INC SENIOR CORP_BND		2.A FE	843,045	760,000	878,046	837,889	0	(14,258)	0	0	7.250	6.000	JD	2,449	172,550	11/13/2024	06/15/2037	787,550
761713-AZ-9	REYNOLDS AMERICAN INC SENIOR CORP_BND		2.A FE	2,039,770	1,670,000	1,712,202	1,963,772	0	(10,733)	0	0	6.150	4.678	MS	30,241	102,706	05/16/2017	09/15/2043	1,721,353
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP_BND		2.A FE	43,142,033	43,696,000	42,995,494	43,141,377	0	(14,933)	0	0	5.850	5.959	FA	965,682	2,787,291	11/26/2024	08/15/2045	44,974,108
77030#-AA-6	ROBERT BOSCH FINANCE LLC CORP_BND 144A		1.F FE	26,666,667	26,666,667	27,765,334	26,666,667	0	0	0	0	6.190	6.190	MN	142,141	1,650,666	10/27/2023	11/30/2029	27,492,000
77030#-AB-4	ROBERT BOSCH FINANCE LLC CORP_BND 144A		1.F FE	26,666,667	26,666,667	28,394,667	26,666,667	0	0	0	0	6.320	6.317	MN	145,126	1,685,334	10/27/2023	12/01/2031	26,671,348

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
77030#-AC-2	ROBERT BOSCH FINANCE LLC CORP_BND 144A		1.F FE	9,333,333	9,333,333	9,800,933	9,333,333	0	0	0	0	6.370	6.370	MN	51,196	594,534	10/27/2023	11/30/2033	9,630,600
77030#-AD-0	ROBERT BOSCH FINANCE LLC CORP_BND 144A		1.F FE	9,333,333	9,333,333	9,829,866	9,333,333	0	0	0	0	6.420	6.420	MN	51,598	599,200	10/27/2023	11/30/2034	9,632,933
771196-AU-6	ROCHE HOLDINGS INC SENIOR CORP_BND 144A		1.C FE	5,471,268	3,300,000	3,947,631	4,929,282	0	637,609	0	0	7.000	2.558	MS	77,000	231,000	06/04/2020	03/01/2039	3,415,500
771196-BH-4	ROCHE HOLDINGS INC SENIOR CORP_BND 144A		1.C FE	2,729,991	2,456,000	2,074,113	2,678,604	0	(8,667)	0	0	4.000	3.337	MN	9,005	98,240	06/26/2019	11/28/2044	2,505,120
771367-BX-6	ROCHESTER GAS AND ELECTRIC COR SECURED C		1.F FE	4,944,850	5,000,000	5,482,861	4,974,938	0	1,704	0	0	6.375	6.459	MS	106,250	318,750	09/09/2003	09/01/2033	5,159,375
77310V-AA-2	ROCKEFELLER FOUNDATION SENIOR CORP_BND		1.A FE	2,640,000	2,640,000	1,597,093	2,640,000	0	0	0	0	2.492	2.492	AO	16,447	65,788	10/08/2020	10/01/2050	2,672,894
77313L-AB-9	ROCKET MORTGAGE LLC SENIOR CORP_BND 144A		3.A FE	2,795,344	3,313,000	3,077,937	2,838,351	0	43,007	0	0	4.000	6.362	AO	27,976	132,520	01/27/2025	10/15/2033	3,379,260
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC SENIOR CORP		3.B FE	8,853,354	8,894,000	9,693,531	8,866,891	0	(3,752)	0	0	7.500	7.538	JJ	307,584	667,050	06/24/2008	07/15/2038	9,227,525
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC SENIOR CORP		3.B FE	666,643	571,000	590,227	645,279	0	3,354	0	0	6.875	5.545	AO	8,287	39,256	05/14/2018	04/15/2040	590,628
773903-AE-9	ROCKWELL AUTOMATION INC SENIOR CORP_BND		1.G FE	2,820,300	2,370,000	2,687,113	2,640,640	0	(16,536)	0	0	6.250	4.968	JD	12,344	148,126	09/09/2010	12/01/2037	2,444,063
77519@-AS-9	ROGERS GROUP INC SENIOR CORP_BND		2.B	3,325,000	3,325,000	3,118,832	3,325,000	0	0	0	0	4.400	4.400	AO	25,196	146,300	10/29/2018	10/31/2033	3,325,813
775371-AU-1	ROHM AND HAAS COMPANY SENIOR CORP_BND		2.C FE	35,770,941	32,000,000	35,528,336	32,985,790	0	(324,327)	0	0	7.850	6.854	JJ	1,158,311	2,512,000	01/24/2007	07/15/2029	33,256,000
776743-AL-0	ROPER TECHNOLOGIES INC SENIOR CORP_BND		2.A FE	6,459,583	6,470,000	5,678,063	6,464,648	0	990	0	0	1.750	1.767	FA	42,774	113,226	08/18/2020	02/15/2031	6,526,613
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD SENIOR CORP_		2.C FE	2,930,419	2,905,000	2,986,801	2,926,178	0	(4,240)	0	0	6.000	5.772	FA	72,625	87,150	02/26/2025	02/01/2033	2,992,150
78081B-AL-7	ROYALTY PHARMA PLC SENIOR CORP_BND		2.C FE	4,691,342	6,380,000	4,937,083	4,768,261	0	67,988	0	0	3.300	5.897	MS	69,595	210,540	11/13/2024	09/02/2040	6,485,270
78081B-AM-5	ROYALTY PHARMA PLC SENIOR CORP_BND		2.C FE	1,610,016	2,400,000	1,658,468	1,620,244	0	10,228	0	0	3.550	6.119	MS	28,163	42,600	03/28/2025	09/02/2050	2,442,600
78081B-AN-3	ROYALTY PHARMA PLC SENIOR CORP_BND		2.C FE	1,259,955	1,500,000	1,320,002	1,284,274	0	24,319	0	0	2.150	5.106	MS	10,660	16,125	04/01/2025	09/02/2031	1,516,125
78081B-AP-8	ROYALTY PHARMA PLC SENIOR CORP_BND		2.C FE	13,773,781	15,905,000	10,526,742	13,820,180	0	24,462	0	0	3.350	4.122	MS	176,126	541,444	06/12/2025	09/02/2051	16,171,409
78081B-AQ-6	ROYALTY PHARMA PLC SENIOR CORP_BND		2.C FE	6,728,056	6,700,000	6,882,983	6,723,581	0	(4,475)	0	0	5.150	5.042	MS	114,058	172,525	03/14/2025	09/02/2029	6,872,525
78081B-AR-4	ROYALTY PHARMA PLC SENIOR CORP_BND		2.C FE	39,086,101	40,000,000	40,978,670	39,191,970	0	67,615	0	0	5.400	5.698	MS	714,000	2,455,500	06/10/2025	09/02/2034	41,080,000
78081B-AV-5	ROYALTY PHARMA PLC SENIOR CORP_BND		2.C FE	32,394,280	33,000,000	32,782,025	32,397,094	0	2,814	0	0	5.950	6.082	MS	572,688	0	11/24/2025	09/25/2055	33,981,750
78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC SECURED CO		2.C PL	57,943,720	57,943,720	51,495,537	57,943,720	0	0	0	0	5.740	5.740	MS	840,731	3,229,925	10/15/2024	09/30/2049	59,606,705
78349A-AB-9	RWJ BARNABAS HEALTH INC SENIOR CORP_BND		1.E FE	17,539,655	17,300,000	13,414,115	17,503,074	0	(12,645)	0	0	3.949	3.858	JJ	341,589	755,089	12/04/2020	07/01/2046	17,641,589
78349A-AC-7	RWJ BARNABAS HEALTH INC SENIOR CORP_BND		1.E FE	13,861,674	14,015,000	10,161,660	13,881,302	0	1,407	0	0	3.477	3.535	JJ	243,651	556,633	05/14/2021	07/01/2049	14,258,651
78351G-AA-3	RYAN SPECIALTY LLC SECURED CORP_BND 144A		3.C FE	622,000	622,000	636,007	622,000	0	0	0	0	5.875	5.875	FA	15,226	31,670	09/05/2024	08/01/2032	640,271
78409V-AB-0	S&P GLOBAL INC SENIOR CORP_BND		1.G FE	5,444,103	5,270,000	5,952,404	5,393,949	0	(8,348)	0	0	6.550	6.266	MN	44,107	345,186	07/29/2016	11/15/2037	5,442,593
78409V-AQ-7	S&P GLOBAL INC SENIOR CORP_BND		1.G FE	846,784	770,000	540,111	838,097	0	(2,079)	0	0	3.250	2.736	JD	2,085	25,026	07/21/2021	12/01/2049	782,513
78409V-AR-5	S&P GLOBAL INC SENIOR CORP_BND		1.G FE	86,716	100,000	50,692	87,605	0	203	0	0	2.300	2.867	FA	869	2,300	06/30/2021	08/15/2060	101,150
78409V-AS-3	S&P GLOBAL INC SENIOR CORP_BND		1.G FE	869,505	910,000	800,215	888,582	0	4,404	0	0	1.250	1.783	FA	4,297	11,376	07/13/2021	08/15/2030	915,688
78409V-BL-7	S&P GLOBAL INC SENIOR CORP_BND		1.G FE	4,919,900	5,000,000	3,787,172	4,925,862	0	1,566	0	0	3.700	3.790	MS	61,667	185,000	03/04/2022	03/01/2052	5,092,500
78412D-B*-9	SEMCO ENERGY INC SECURED CORP_BND		1.E	5,600,000	5,600,000	3,529,963	5,600,000	0	0	0	0	3.150	3.150	AO	34,300	176,400	04/21/2020	04/21/2050	5,688,200
78413K-AB-8	SES AMERICOM INC SENIOR CORP_BND 144A		3.A FE	5,004,890	6,482,000	4,957,231	5,046,151	0	36,286	0	0	5.300	7.558	MS	91,612	343,546	11/18/2024	03/25/2044	6,653,773
784305-B*-4	H2O AMERICA SENIOR CORP_BND		1.G	5,000,000	5,000,000	3,901,705	5,000,000	0	0	0	0	3.530	3.530	MN	29,417	176,500	10/08/2019	11/01/2039	5,088,250
78442P-GF-7	SLM CORP SENIOR CORP_BND		3.A FE	1,163,400	1,166,000	1,206,006	1,163,817	0	418	0	0	6.500	6.553	JJ	31,790	37,895	01/29/2025	01/31/2030	1,203,895
78445Y-A*-5	SMBC LEASING AND FINANCE INC SECURED COR		1.G	28,202,000	28,202,000	24,806,113	28,202,000	0	0	0	0	2.430	2.430	MON	24,747	674,556	08/18/2021	08/18/2031	28,259,109
78454L-AY-6	SM ENERGY CO SENIOR CORP_BND 144A		3.C FE	16,448,884	16,038,000	15,780,534	16,350,875	0	(85,889)	0	0	7.000	6.382	FA	467,775	1,141,371	09/04/2024	08/01/2032	16,599,330
78507@-AC-6	SPOWER MIS 2 FINANCE LLC SECURED CORP_BN		2.C PL	17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	6.080	6.080	MN	22,969	0	12/22/2025	11/30/2050	17,516,800
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC SENIOR CORP		2.A FE	30,000,000	30,000,000	28,531,789	30,000,000	0	0	0	0	4.682	4.682	MN	234,100	1,404,600	04/26/2018	05/01/2038	30,702,300
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC SENIOR CORP		2.A FE	60,000,000	60,000,000	51,835,248	60,000,000	0	0	0	0	4.832	4.832	MN	483,200	2,899,200	04/26/2018	05/01/2048	61,449,600
785592-A*-7	SABINE PASS LIQUEFACTION LLC SECURED COR		2.A FE	97,072,408	97,072,408	95,623,702	97,072,408	0	0	0	0	5.000	5.000	MS	1,429,122	2,426,810	02/24/2017	09/15/2037	5,268,695
785592-AS-5	SABINE PASS LIQUEFACTION LLC SECURED COR		2.A FE	10,065,300	9,833,000	9,898,127	9,856,431	0	(32,295)	0	0	5.000	4.650	MS	144,764	2,991,650	02/05/2019	03/15/2027	10,078,825
785592-AU-0	SABINE PASS LIQUEFACTION LLC SECURED COR		2.A FE	14,250,690	14,650,000	14,663,573	14,535,842	0	47,304	0	0	4.200	4.570	MS	181,172	615,300	01/16/2019	03/15/2028	14,957,650
785592-AV-8	SABINE PASS LIQUEFACTION LLC SECURED COR		2.A FE	1,014,280	971,000	972,989	971,000	0	(24,035)	0	0	5.875	5.875	JD	158	178,776	02/15/2018	06/30/2026	999,523
785592-AX-4	SABINE PASS LIQUEFACTION LLC SECURED COR		2.A FE	9,974,400	10,000,000	10,048,899	9,987,462	0	1,781	0	0	4.500	4.532	MN	57,500	450,000	05/05/2020	05/15/2030	10,225,000
792860-AK-4	TRAVELERS COMPANIES INC SENIOR CORP_BND		1.F FE	11,506,000	11,000,000	12,648,796	11,292,955	0	(20,579)	0	0	6.750	6.397	JD	22,688	742,500	09/28/2007	06/20/2036	11,371,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
79466L-AJ-3	SALESFORCE INC SENIOR CORP_BND		1.E FE	6,129,460	6,100,000	5,429,595	6,116,504	0	(3,027)	0	0	1.950	1.895	JJ	54,849	118,950	07/08/2021	07/15/2031	6,159,475
79466L-AK-0	SALESFORCE INC SENIOR CORP_BND		1.E FE	6,961,360	7,000,000	5,076,614	6,968,278	0	1,534	0	0	2.700	2.736	JJ	87,150	189,000	06/29/2021	07/15/2041	7,094,500
79466L-AL-8	SALESFORCE INC SENIOR CORP_BND		1.E FE	34,288,399	34,290,000	21,746,928	34,288,616	0	(1,023)	0	0	2.900	2.900	JJ	458,533	994,410	10/27/2021	07/15/2051	34,787,205
79466L-AM-6	SALESFORCE INC SENIOR CORP_BND		1.E FE	24,290,659	23,600,000	14,250,542	24,246,430	0	(11,698)	0	0	3.050	2.924	JJ	331,908	714,920	09/02/2021	07/15/2061	23,959,900
795758-AN-7	SALTCHUK RESOURCES INC SENIOR CORP_BND		2.A PL	8,000,000	8,000,000	8,397,250	8,000,000	0	0	0	0	6.310	6.310	MS	143,027	604,358	07/08/2024	09/19/2031	8,252,400
795758-AP-2	SALTCHUK RESOURCES INC SENIOR CORP_BND		2.A PL	24,000,000	24,000,000	25,138,697	24,000,000	0	0	0	0	6.410	6.410	MS	435,880	1,841,807	07/08/2024	09/19/2034	24,769,200
795758-AQ-0	SALTCHUK RESOURCES INC SENIOR CORP_BND		2.A PL	13,000,000	13,000,000	13,590,253	13,000,000	0	0	0	0	6.510	6.510	MS	239,785	1,013,209	07/08/2024	09/19/2036	13,423,150
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		1.F FE	1,294,020	1,300,000	1,389,115	1,296,091	0	(108)	0	0	6.000	6.033	JD	6,500	78,000	05/11/2009	06/01/2039	1,339,000
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		1.F FE	21,769,960	22,000,000	20,021,444	21,849,894	0	4,169	0	0	4.500	4.564	FA	374,000	990,000	08/23/2010	08/15/2040	22,495,000
797440-BQ-6	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		1.F FE	14,424,745	14,500,000	12,427,640	14,447,977	0	742	0	0	4.300	4.331	AO	155,875	623,500	03/19/2012	04/01/2042	14,811,750
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		1.F FE	17,919,720	18,000,000	13,735,255	17,934,281	0	233	0	0	3.750	3.775	JD	56,250	712,500	06/05/2017	06/01/2047	18,337,500
797440-BX-1	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		1.F FE	14,984,250	15,000,000	11,888,435	14,986,515	0	(645)	0	0	4.100	4.106	JD	27,333	615,000	05/28/2019	06/15/2049	15,307,500
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		1.F FE	2,066,580	2,000,000	1,381,309	2,059,318	0	(1,762)	0	0	3.320	3.142	AO	14,018	66,400	05/05/2021	04/15/2050	2,033,200
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		1.F FE	8,504,838	8,520,000	5,420,038	8,506,270	0	123	0	0	2.950	2.959	FA	94,951	251,340	09/23/2021	08/15/2051	8,645,670
797440-CD-4	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		1.F FE	7,556,901	7,690,000	7,280,060	7,560,292	0	2,392	0	0	5.350	5.470	AO	102,854	411,416	12/12/2024	04/01/2053	7,895,708
80282K-BF-2	SANTANDER HOLDINGS USA INC SENIOR CORP_B		2.A FE	2,092,120	2,000,000	2,084,602	2,078,424	0	(13,696)	0	0	6.499	4.591	MS	40,438	64,990	08/05/2025	03/09/2029	2,064,990
80282K-BH-8	SANTANDER HOLDINGS USA INC SENIOR CORP_B		2.A FE	31,462,092	29,145,000	32,634,890	31,010,709	0	(304,686)	0	0	7.660	6.114	MN	322,473	2,232,508	04/25/2025	11/09/2031	30,261,254
80282K-BL-9	SANTANDER HOLDINGS USA INC SENIOR CORP_B		2.A FE	20,170,155	19,360,000	20,759,159	20,141,524	0	(25,747)	0	0	6.342	5.724	MN	105,728	974,132	09/16/2025	05/31/2035	19,360,000
80282K-BN-5	SANTANDER HOLDINGS USA INC SENIOR CORP_B		2.A FE	3,062,460	3,000,000	3,066,141	3,053,370	0	(9,090)	0	0	5.473	4.618	MS	46,064	82,095	08/05/2025	03/20/2029	3,082,095
80282K-BQ-8	SANTANDER HOLDINGS USA INC SENIOR CORP_B		2.A FE	5,054,700	5,000,000	5,171,363	5,049,223	0	(5,477)	0	0	5.741	5.476	MS	80,533	143,525	06/03/2025	03/20/2031	5,143,525
80386W-AB-1	SASOL FINANCING USA LLC SENIOR CORP_BND		3.A FE	9,263,750	9,000,000	8,845,091	9,087,190	0	(33,025)	0	0	6.500	6.074	MS	152,750	682,500	09/18/2019	09/27/2028	9,292,500
80386W-AC-9	SASOL FINANCING USA LLC SENIOR CORP_BND		3.A FE	1,985,153	2,126,000	2,112,511	2,095,850	0	7,183	0	0	4.375	6.456	MS	26,612	93,012	02/02/2023	09/18/2026	2,172,506
80386W-AD-7	SASOL FINANCING USA LLC SENIOR CORP_BND		3.A FE	20,511,735	23,774,000	20,043,282	21,187,369	0	377,814	0	0	5.500	8.072	MS	374,110	1,307,570	09/27/2024	03/18/2031	24,427,785
806407-K*-2	HENRY SCHEIN INC SENIOR CORP_BND		2.B Z	75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	5.230	5.230	JD	174,333	0	12/15/2025	12/15/2032	76,961,250
806605-AG-6	MERCK & CO INC SENIOR CORP_BND		1.E FE	9,928,100	10,000,000	11,308,155	9,966,478	0	(3,382)	0	0	6.500	6.555	JD	54,167	650,000	11/21/2003	12/01/2033	10,325,000
806851-AH-4	SCHLUMBERGER HOLDINGS CORP SENIOR CORP_B		1.G FE	19,545,873	19,250,000	19,353,912	19,354,640	0	(30,949)	0	0	4.300	4.112	MN	137,958	827,750	01/31/2019	05/01/2029	19,663,875
806851-AK-7	SCHLUMBERGER HOLDINGS CORP SENIOR CORP_B		1.G FE	15,229,161	15,300,000	15,264,987	15,230,819	0	1,658	0	0	3.900	4.101	MN	72,930	0	12/10/2025	05/17/2028	15,598,350
808513-BG-9	CHARLES SCHWAB CORPORATION TH SENIOR CO		1.F FE	1,226,150	1,250,000	1,096,964	1,236,677	0	2,421	0	0	1.650	1.866	MS	6,302	20,626	07/07/2021	03/11/2031	1,260,313
808513-CH-6	CHARLES SCHWAB CORPORATION TH SENIOR CO		1.F FE	3,490,585	3,441,000	3,750,180	3,482,616	0	(4,193)	0	0	6.136	5.937	FA	74,485	211,140	12/12/2023	08/24/2034	3,546,570
808626-AE-5	LEIDOS INC SENIOR CORP_BND		2.B FE	9,693,716	9,736,800	10,845,310	9,719,304	0	(940)	0	0	7.125	7.160	JJ	346,874	693,748	11/04/2002	07/01/2032	10,083,674
812007-AE-2	DEVON OEI OPERATING LLC SENIOR CORP_BND		2.B FE	3,742,602	3,640,000	3,803,994	3,653,557	0	(7,964)	0	0	7.500	7.262	MS	80,383	273,000	10/10/2002	09/15/2027	3,776,500
81211K-AK-6	SEALED AIR CORPORATION SENIOR CORP_BND 1		3.B FE	19,891,257	20,224,000	21,290,217	20,068,999	0	15,020	0	0	6.875	7.008	JJ	641,129	1,390,400	01/26/2005	07/15/2033	20,919,200
812127-AB-4	SEALED AIR CORPORATION SENIOR CORP_BND 1		3.B FE	1,044,000	1,044,000	1,086,898	1,044,000	0	0	0	0	7.250	7.245	MN	9,672	75,690	11/08/2023	02/15/2031	1,062,923
81257V-AB-7	SEATTLE CHILDRENS HOSPITAL SENIOR CORP_B		1.C FE	10,323,472	10,435,000	6,450,418	10,335,417	0	2,597	0	0	2.719	2.771	AO	70,932	283,728	03/12/2021	10/01/2050	10,576,864
81413P-AG-0	SECURITY CAPITAL GROUP INCORPO SENIOR CO		1.G FE	4,580,061	5,297,600	5,712,067	5,142,734	0	52,428	0	0	7.700	9.056	JD	18,130	407,916	12/06/2001	06/15/2028	5,501,558
816300-AJ-6	SELECTIVE INSURANCE GROUP INC SENIOR COR		2.B FE	19,895,588	20,160,000	21,135,626	19,913,093	0	17,505	0	0	5.900	6.072	AO	251,104	759,920	04/09/2025	04/15/2035	20,754,720
81675*-AC-8	SEMINOLE ELECTRIC COOPERATIVE CORP_BND		1.G FE	45,000,000	45,000,000	47,323,917	45,000,000	0	0	0	0	6.030	6.029	JD	22,613	2,713,500	12/28/2005	12/28/2033	6,429,038
816851-AP-4	SEMPRA SENIOR CORP_BND		2.B FE	15,108,960	13,325,000	13,894,166	14,503,642	0	(62,547)	0	0	6.000	5.076	AO	168,783	799,500	05/22/2013	10/15/2039	13,724,750
816851-BH-1	SEMPRA SENIOR CORP_BND		2.B FE	1,226,835	1,500,000	1,289,428	1,237,951	0	11,116	0	0	3.800	5.835	FA	23,750	28,500	03/28/2025	02/01/2038	1,528,500
816851-BP-3	SEMPRA SENIOR CORP_BND		2.B FE	1,494,390	1,500,000	1,476,295	1,497,228	0	788	0	0	3.700	3.761	AO	13,875	55,500	03/21/2022	04/01/2029	1,527,750
816851-BS-7	SEMPRA CAPSEC CORP_BND		2.C FE	10,203,750	10,000,000	10,276,303	10,159,113	0	(39,231)	0	0	6.875	6.358	AO	171,875	687,500	11/07/2024	10/01/2054	10,343,750
816851-BT-5	SEMPRA CAPSEC CORP_BND		2.C FE	30,000,000	30,000,000	30,492,248	30,000,000	0	0	0	0	6.400	6.397	AO	480,000	2,037,333	09/04/2024	10/01/2054	30,960,000
816851-BU-2	SEMPRA CAPSEC CORP_BND		2.C FE	13,457,680	13,491,000	13,634,306	13,457,953	0	273	0	0	6.625	6.644	AO	223,445	729,786	04/01/2025	04/01/2055	13,937,889
816851-BV-0	SEMPRA CAPSEC CORP_BND		2.C FE	20,000,000	20,000,000	20,410,604	20,000,000	0	0	0	0	6.550	6.550	AO	327,500	1,128,056	11/18/2024	04/01/2055	20,655,000
81728U-AA-2	SENSATA TECHNOLOGIES INC SENIOR CORP_BND		3.B FE	1,422,119	1,495,000	1,460,440	1,437,847	0	26,725	0	0	4.375	5.423	FA	24,709	131,031	09/09/2024	02/15/2030	1,527,703

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
81728U-AC-8	SENSATA TECHNOLOGIES INC SENIOR CORP_BND		3.B FE	7,370,183	7,132,000	7,465,824	7,319,980	0	(49,978)	0	0	6.625	5.790	JJ	217,873	446,871	08/12/2025	07/15/2032	7,368,248
81728X-AA-6	SENTARA HEALTHCARE SENIOR CORP_BND		1.C FE	9,400,000	9,400,000	6,014,483	9,400,000	0	0	0	0	2.927	2.927	MN	45,856	275,138	10/07/2021	11/01/2051	9,537,569
817565-CH-5	SERVICE CORPORATION INTERNATIO SENIOR CO		3.C FE	5,411,129	5,435,000	5,541,859	5,413,876	0	472	0	0	5.750	5.808	AO	65,975	489,973	08/12/2025	10/15/2032	5,591,256
817826-AE-0	7-ELEVEN INC SENIOR CORP_BND 144A		2.B FE	4,530,185	5,500,000	4,812,453	4,643,042	0	112,857	0	0	1.800	5.324	FA	38,775	49,500	03/17/2025	02/10/2031	5,549,500
817826-AF-7	7-ELEVEN INC SENIOR CORP_BND 144A		2.B FE	3,973,320	6,000,000	4,132,911	4,059,966	0	79,250	0	0	2.500	5.727	FA	58,750	150,000	11/26/2024	02/10/2041	6,075,000
817826-AG-5	7-ELEVEN INC SENIOR CORP_BND 144A		2.B FE	6,987,177	7,480,000	4,539,839	7,037,766	0	11,024	0	0	2.800	3.139	FA	82,031	209,440	04/14/2021	02/10/2051	7,584,720
819892-AL-4	SHARP HEALTHCARE SENIOR CORP_BND		1.D FE	1,600,000	1,600,000	983,933	1,600,000	0	0	0	0	2.680	2.680	FA	17,867	80,065	09/17/2020	08/01/2050	1,621,440
824348-AS-5	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		2.B FE	15,904,000	16,000,000	13,706,436	15,924,022	0	1,037	0	0	4.550	4.587	FA	303,333	728,000	07/28/2015	08/01/2045	16,364,000
824348-AW-6	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		2.B FE	3,057,480	3,000,000	2,978,405	3,007,998	0	(6,552)	0	0	3.450	3.218	JD	8,625	103,500	06/21/2017	06/01/2027	3,051,750
824348-BH-8	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		2.B FE	94,680	100,000	81,702	95,657	0	129	0	0	4.400	4.749	FA	1,833	4,400	08/09/2017	02/01/2045	102,200
824348-BK-1	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		2.B FE	1,695,189	1,700,000	1,274,732	1,695,794	0	32	0	0	3.800	3.816	FA	24,404	64,600	08/12/2019	08/15/2049	1,732,300
824348-BM-7	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		2.B FE	23,026,150	22,575,000	15,419,773	22,971,127	0	(12,183)	0	0	3.300	3.191	MN	95,191	744,976	12/29/2020	05/15/2050	22,947,488
824348-BN-5	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		2.B FE	4,979,400	5,000,000	4,382,854	4,987,048	0	1,926	0	0	2.200	2.245	MS	32,389	110,000	11/08/2021	03/15/2032	5,055,000
824348-BP-0	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		2.B FE	2,980,860	3,000,000	1,854,115	2,982,530	0	361	0	0	2.900	2.932	MS	25,617	87,000	11/08/2021	03/15/2052	3,043,500
824348-BV-7	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		2.B FE	15,533,051	15,550,000	15,691,640	15,534,528	0	1,478	0	0	4.500	4.524	FA	293,506	0	07/29/2025	08/15/2030	15,899,875
82453A-AB-3	SHIFT4 PAYMENTS LLC SENIOR CORP_BND 144A		3.C FE	20,339,654	19,797,000	20,446,853	20,220,043	0	(106,061)	0	0	6.750	6.083	FA	504,824	1,148,648	08/12/2025	08/15/2032	20,465,149
828908-AB-5	SIMPLOT COMPANY CORP_BND		2.B PL	14,000,000	14,000,000	14,009,025	14,000,000	0	0	0	0	5.640	5.640	MS	199,593	0	09/30/2025	09/30/2035	14,394,800
828908-AC-3	SIMPLOT COMPANY CORP_BND		2.B PL	30,000,000	30,000,000	29,895,609	30,000,000	0	0	0	0	5.740	5.740	MS	435,283	0	09/30/2025	09/30/2037	15,430,500
828908-AD-1	SIMPLOT COMPANY CORP_BND		2.B PL	9,000,000	9,000,000	8,911,685	9,000,000	0	0	0	0	5.890	5.890	MS	133,998	0	09/30/2025	09/30/2040	9,265,050
828908-AE-9	SIMPLOT COMPANY CORP_BND		2.B IF	7,000,000	7,000,000	6,819,387	7,000,000	0	0	0	0	6.120	6.120	MS	108,290	0	09/30/2025	09/30/2045	7,214,200
82894*-BC-0	JR SIMPLOT CO CORP_BND		2.C	19,000,000	19,000,000	17,305,200	19,000,000	0	0	0	0	5.110	5.110	MN	161,817	970,900	05/01/2019	05/01/2039	19,485,450
82967N-BC-1	SIRIUS XM RADIO LLC SENIOR CORP_BND 144A		3.C FE	3,842,520	3,936,000	3,968,544	3,865,575	0	17,557	0	0	5.500	6.075	JJ	108,240	216,480	09/11/2024	07/01/2029	4,044,240
82967N-BG-2	SIRIUS XM RADIO LLC SENIOR CORP_BND 144A		3.C FE	672,830	745,000	708,813	682,256	0	9,425	0	0	4.125	6.303	JJ	15,366	13,509	08/12/2025	07/01/2030	760,366
82967N-BJ-6	SIRIUS XM RADIO LLC SENIOR CORP_BND 144A		3.C FE	6,162,233	6,550,000	6,400,326	6,265,772	0	90,175	0	0	4.000	5.865	JJ	120,811	182,300	08/12/2025	07/15/2028	6,681,000
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP SECURED COR		3.C FE	3,337,491	3,260,000	3,289,154	3,319,188	0	(18,302)	0	0	6.625	5.781	MN	35,996	202,560	08/12/2025	05/01/2032	3,367,988
83007C-AD-4	SOUTH BOW USA INFRASTRUCTURE H SENIOR CO		2.C FE	18,020,842	18,090,000	18,357,784	18,027,849	0	7,007	0	0	5.026	5.122	AO	227,301	454,602	08/28/2025	10/01/2029	18,544,602
832432-AC-2	SMITHSONIAN INSTITUTION SENIOR CORP_BND		1.B FE	7,000,000	7,000,000	4,833,431	7,000,000	0	0	0	0	2.695	2.695	MS	62,883	188,650	06/11/2020	09/01/2044	292,638
832696-AP-3	J M SMUCKER CO SENIOR CORP_BND		2.B FE	14,859,578	15,000,000	12,552,229	14,890,028	0	2,284	0	0	4.375	4.432	MS	193,229	656,250	10/14/2015	03/15/2045	15,328,125
832696-AU-2	J M SMUCKER CO SENIOR CORP_BND		2.B FE	1,941,089	1,950,000	1,687,879	1,944,479	0	823	0	0	2.125	2.174	MS	12,201	41,438	09/21/2021	03/15/2032	1,970,719
832696-AZ-1	J M SMUCKER CO SENIOR CORP_BND		2.B FE	6,526,610	6,000,000	6,492,353	6,518,266	0	(7,487)	0	0	6.500	5.862	MN	49,833	390,000	11/19/2024	11/15/2053	6,195,000
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC SECURED CO		4.A FE	16,241,129	15,076,000	16,128,919	15,906,969	0	(265,254)	0	0	8.875	6.730	MN	170,966	1,337,996	09/04/2024	11/15/2031	15,744,998
833034-AM-3	SNAP-ON INCORPORATED SENIOR CORP_BND		1.F FE	1,054,347	1,050,000	713,053	1,053,883	0	(145)	0	0	3.100	3.078	MN	5,425	32,550	05/19/2021	05/01/2050	1,066,275
833794-AB-6	SODEXO INC SENIOR CORP_BND 144A		2.A FE	1,319,213	1,503,000	1,365,509	1,339,189	0	19,976	0	0	2.718	5.096	AO	8,511	40,852	04/01/2025	04/16/2031	1,523,426
833794-AC-4	SODEXO INC SENIOR CORP_BND 144A		2.A FE	2,061,102	2,000,000	2,049,928	2,059,258	0	(1,844)	0	0	5.150	4.421	FA	61,228	0	10/24/2025	08/15/2030	2,051,500
833794-AD-2	SODEXO INC SENIOR CORP_BND 144A		2.A FE	4,081,820	4,090,000	4,285,370	4,082,878	0	1,058	0	0	5.800	5.823	FA	141,014	0	05/19/2025	08/15/2035	4,208,610
83443G-AA-1	SOLSTICE ADVANCED MATERIALS IN SENIOR CO		3.A FE	1,177,313	1,170,000	1,181,111	1,176,983	0	(330)	0	0	5.625	5.480	MS	16,636	0	09/22/2025	09/30/2033	1,202,906
83444M-AQ-4	SOLVENTUM CORP SENIOR CORP_BND		2.B FE	29,252,157	28,415,000	29,639,329	29,131,585	0	(120,924)	0	0	5.450	4.879	MS	464,585	1,548,618	01/02/2025	03/13/2031	29,189,309
83444M-AR-2	SOLVENTUM CORP SENIOR CORP_BND		2.B FE	29,747,134	30,000,000	31,235,612	29,771,342	0	23,963	0	0	5.600	5.717	MS	457,333	1,680,000	01/02/2025	03/23/2034	30,840,000
83444M-AS-0	SOLVENTUM CORP SENIOR CORP_BND		2.B FE	9,666,318	10,000,000	10,066,333	9,671,570	0	4,892	0	0	5.900	6.146	AO	99,972	590,000	01/02/2025	04/30/2054	10,295,000
83545G-BE-1	SONIC AUTOMOTIVE INC SENIOR CORP_BND 144		3.C FE	1,355,090	1,455,000	1,404,150	1,365,178	0	10,089	0	0	4.875	6.144	MN	9,063	66,544	08/12/2025	11/15/2031	1,490,466
835495-AJ-1	SONOCO PRODUCTS COMPANY SENIOR CORP_BND		2.C FE	5,082,450	5,000,000	5,040,948	5,056,949	0	(3,375)	0	0	5.750	5.633	MN	47,917	287,500	10/20/2011	11/01/2040	5,143,750
835495-AS-1	SONOCO PRODUCTS COMPANY SENIOR CORP_BND		2.C FE	35,712,282	37,224,000	36,874,669	35,785,447	0	73,166	0	0	5.000	5.567	MS	620,400	806,100	12/08/2025	09/01/2034	38,154,600
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA SECURED C		1.F FE	1,344,993	1,300,000	1,399,997	1,328,221	0	(1,819)	0	0	6.050	5.797	JJ	36,266	78,650	04/06/2010	01/15/2038	1,339,325
837004-CD-0	DOMINION ENERGY SOUTH CAROLINA SECURED C		1.F FE	7,441,050	7,500,000	7,501,511	7,461,022	0	954	0	0	5.500	5.554	JD	18,333	412,500	12/02/2009	12/15/2039	7,706,250
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA SECURED C		1.F FE	1,196,628	1,200,000	1,211,080	1,197,682	0	(95)	0	0	5.450	5.469	FA	27,250	65,400	02/03/2011	02/01/2041	1,232,700

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
837004-CF-5	DOMINION ENERGY SOUTH CAROLINA SECURED C		1.F FE	4,499,160	4,000,000	3,411,878	4,331,032	0	(15,796)	0	0	4.350	3.649	FA	72,500	174,000	07/27/2012	02/01/2042	4,087,000
837004-CG-3	DOMINION ENERGY SOUTH CAROLINA SECURED C		1.F FE	21,889,985	19,980,000	17,944,186	21,514,748	0	(74,738)	0	0	4.600	3.961	JD	40,848	993,830	08/01/2019	06/15/2043	20,439,540
837004-CJ-7	DOMINION ENERGY SOUTH CAROLINA SECURED C		1.F FE	10,440,920	10,500,000	9,326,122	10,444,717	0	(694)	0	0	5.100	5.131	JD	44,625	535,500	05/20/2015	06/01/2065	10,767,750
838515-M*-2	SOUTH JERSEY GAS CO SECURED CORP_BND		1.E FE	14,000,000	14,000,000	13,738,958	14,000,000	0	0	0	0	5.410	5.410	MN	90,467	757,400	05/18/2023	06/01/2038	14,027,351
838515-M@-0	SOUTH JERSEY GAS CO SECURED CORP_BND		1.E FE	20,000,000	20,000,000	19,011,563	20,000,000	0	0	0	0	5.520	5.520	MN	131,867	1,104,000	05/18/2023	06/01/2043	20,039,867
838515-N#-7	SOUTH JERSEY GAS CO CORP_BND		1.E	38,000,000	38,000,000	36,578,800	38,000,000	0	0	0	0	5.800	5.800	MS	734,667	2,320,322	05/10/2024	09/01/2054	39,102,000
838515-Q*-8	SOUTH JERSEY GAS CO CORP_BND		1.G IF	4,500,000	4,500,000	4,530,600	4,500,000	0	0	0	0	6.050	6.050	AO	57,475	0	10/15/2025	10/15/2055	4,636,125
838518-G#-9	SOUTH JERSEY INDUSTRIES INC SENIOR CORP_		2.B	4,290,000	4,290,000	4,379,199	4,290,000	0	0	0	0	5.600	5.600	JJ	111,445	240,240	09/15/2022	07/14/2032	4,410,120
838518-G*-3	SOUTH JERSEY INDUSTRIES INC SENIOR CORP_		2.B	24,000,000	24,000,000	24,245,818	24,000,000	0	0	0	0	5.350	5.350	JJ	595,633	1,284,000	09/15/2022	07/14/2027	24,642,000
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED C		1.C FE	6,205,825	6,205,825	6,028,989	6,205,639	0	(850)	0	0	3.846	3.845	FA	90,167	244,995	08/06/2013	08/15/2033	168,893
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF F SECURED C		1.C FE	29,924,706	29,760,000	26,447,629	29,891,603	0	(4,924)	0	0	4.857	4.821	JJ	666,510	1,445,444	07/02/2019	07/15/2045	30,482,722
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM SENIOR CO		2.C FE	10,446,500	10,000,000	10,483,245	10,401,668	0	(44,832)	0	0	6.650	5.287	AO	166,250	332,500	08/05/2025	04/01/2029	10,332,500
842400-ES-8	SOUTHERN CALIFORNIA EDISON COM SECURED C		2.A FE	5,251,150	5,000,000	5,250,052	5,219,009	0	(21,342)	0	0	6.000	5.323	JJ	138,333	300,000	06/14/2024	01/15/2034	5,150,000
842400-FP-3	SOUTHERN CALIFORNIA EDISON COM SECURED C		1.G FE	5,037,950	5,000,000	4,887,251	5,036,555	0	(1,379)	0	0	5.500	5.425	MS	80,972	275,000	11/26/2024	03/15/2040	5,137,500
842400-FQ-1	SOUTHERN CALIFORNIA EDISON COM SECURED C		1.G FE	7,949,120	8,000,000	7,006,306	7,966,851	0	883	0	0	4.500	4.539	MS	120,000	360,000	08/25/2010	09/01/2040	8,180,000
842400-FV-0	SOUTHERN CALIFORNIA EDISON COM SECURED C		2.A FE	11,858,160	12,000,000	9,558,459	11,902,865	0	2,976	0	0	4.050	4.119	MS	143,100	486,000	03/08/2012	03/15/2042	12,243,000
842400-FW-8	SOUTHERN CALIFORNIA EDISON COM SECURED C		2.A FE	3,924,836	4,400,000	3,378,667	3,945,433	0	15,463	0	0	3.900	4.758	MS	50,527	171,600	11/15/2024	03/15/2043	4,485,800
842400-GE-7	SOUTHERN CALIFORNIA EDISON COM SECURED C		2.A FE	4,509,114	4,234,000	3,048,395	4,464,906	0	(9,100)	0	0	3.600	3.208	FA	63,510	152,424	09/16/2020	02/01/2045	4,310,212
842400-GG-2	SOUTHERN CALIFORNIA EDISON COM SECURED C		2.A FE	15,794,794	15,110,000	11,359,607	15,700,079	0	(14,126)	0	0	4.000	3.727	AO	151,100	604,400	06/09/2021	04/01/2047	15,412,200
842400-GK-3	SOUTHERN CALIFORNIA EDISON COM SECURED C		2.A FE	44,124,655	45,991,000	34,942,027	44,082,951	0	38,383	0	0	4.125	4.393	MS	632,376	1,888,878	12/11/2024	03/01/2048	46,939,564
842400-GR-8	SOUTHERN CALIFORNIA EDISON COM SECURED C		1.G FE	2,149,169	1,770,000	1,485,717	2,104,456	0	(9,445)	0	0	4.875	3.643	MS	28,763	86,288	11/05/2020	03/01/2049	1,813,144
842400-GT-4	SOUTHERN CALIFORNIA EDISON COM SECURED C		1.G FE	22,161,387	23,091,000	16,134,653	22,121,112	0	12,708	0	0	3.650	3.875	FA	351,176	846,235	06/06/2024	02/01/2050	23,512,411
842400-GY-3	SOUTHERN CALIFORNIA EDISON COM SECURED C		1.G FE	43,950,441	44,613,000	27,286,096	44,019,458	0	14,575	0	0	2.950	3.025	FA	548,368	1,364,759	10/27/2021	02/01/2051	45,271,042
842400-JH-7	SOUTHERN CALIFORNIA EDISON COM SECURED C		1.G FE	7,981,184	8,025,000	7,738,271	7,982,956	0	1,772	0	0	5.900	5.938	MS	157,825	305,128	01/06/2025	03/01/2055	8,261,738
842400-JJ-3	SOUTHERN CALIFORNIA EDISON COM SECURED C		1.G FE	14,991,000	15,000,000	15,391,153	14,992,233	0	1,233	0	0	5.250	5.264	MS	231,875	389,375	03/12/2025	03/15/2030	15,393,750
842400-JK-0	SOUTHERN CALIFORNIA EDISON COM SECURED C		1.G FE	7,454,250	7,500,000	7,541,174	7,454,627	0	377	0	0	6.200	6.245	MS	136,917	229,917	03/12/2025	09/15/2055	7,732,500
842434-CK-6	SOUTHERN CALIFORNIA GAS COMPAN SECURED C		1.F FE	10,348,400	10,000,000	8,003,591	10,234,851	0	(11,029)	0	0	3.750	3.558	MS	110,417	375,000	10/03/2012	09/15/2042	10,187,500
842434-CR-1	SOUTHERN CALIFORNIA GAS COMPAN SECURED C		1.D FE	10,260,100	10,000,000	7,987,453	10,222,547	0	(6,395)	0	0	4.125	3.972	JD	34,375	412,500	03/22/2019	06/01/2048	10,206,250
842434-CT-7	SOUTHERN CALIFORNIA GAS COMPAN SECURED C		1.D FE	3,480,220	3,000,000	2,307,010	3,427,581	0	(10,479)	0	0	3.950	3.093	FA	44,767	98,750	06/24/2021	02/15/2050	3,059,250
842587-CX-3	SOUTHERN COMPANY THE SENIOR CORP_BND		2.A FE	16,024,293	15,400,000	13,013,690	15,934,277	0	(20,786)	0	0	4.400	4.123	JJ	338,800	677,600	01/06/2021	07/01/2046	15,738,800
84265V-AA-3	SOUTHERN COPPER CORP SENIOR CORP_BND		2.A FE	6,622,435	5,245,000	6,173,990	6,190,921	0	(78,810)	0	0	7.500	5.095	JJ	168,277	403,126	11/19/2019	07/27/2035	5,441,688
84265V-AE-5	SOUTHERN COPPER CORP SENIOR CORP_BND		2.A FE	12,428,397	11,667,000	13,167,734	12,262,208	0	(28,746)	0	0	6.750	6.192	AO	164,067	787,522	03/13/2019	04/16/2040	12,060,761
84265V-AG-0	SOUTHERN COPPER CORP SENIOR CORP_BND		2.A FE	3,641,871	3,546,000	3,389,786	3,626,737	0	(3,375)	0	0	5.250	5.043	MN	27,408	186,166	05/02/2019	11/08/2042	3,639,083
84265V-AJ-4	SOUTHERN COPPER CORP SENIOR CORP_BND		2.A FE	4,214,000	4,000,000	4,101,531	4,183,263	0	(5,918)	0	0	5.875	5.487	AO	44,389	235,000	01/22/2019	04/23/2045	4,117,500
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO		2.A FE	9,982,300	10,000,000	7,844,950	9,985,933	0	(588)	0	0	3.950	3.960	AO	98,750	395,000	09/08/2016	10/01/2046	10,197,500
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO		2.A FE	2,304,940	2,200,000	1,833,926	2,286,409	0	(2,714)	0	0	4.400	4.118	MN	8,336	96,800	07/18/2017	05/30/2047	2,248,400
843163-C@-3	SOUTHERN INDIANA GAS AND ELECT CORP_BND		1.F	58,000,000	58,000,000	61,984,600	58,000,000	0	0	0	0	6.000	6.000	MS	1,024,667	3,480,000	09/28/2023	03/15/2034	59,740,000
843452-AY-9	SOUTHERN NATURAL GAS COMPANY L SENIOR CO		2.A FE	8,573,724	7,880,000	8,734,497	8,144,855	0	(43,901)	0	0	7.350	6.566	FA	218,801	579,180	04/27/2010	02/15/2031	8,169,590
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L SENIOR CO		2.A FE	35,153,508	38,715,000	34,149,763	35,173,388	0	58,915	0	0	4.800	5.470	MS	547,172	1,858,320	11/13/2024	03/15/2047	39,644,160
84346L-AD-2	SOUTHERN NATURAL GAS COMPANY L SENIOR CO		2.A FE	8,560,659	8,570,000	8,774,414	8,561,082	0	424	0	0	5.450	5.464	FA	204,990	0	07/21/2025	08/01/2035	8,803,533
843646-AU-4	SOUTHERN POWER COMPANY SENIOR CORP_BND		2.A FE	10,264,100	10,000,000	8,935,337	10,226,927	0	(8,010)	0	0	4.950	4.775	JD	22,000	495,000	04/25/2019	12/15/2046	10,247,500
844895-AX-0	SOUTHWEST GAS CORP SENIOR CORP_BND		2.A FE	7,975,840	8,000,000	6,075,880	7,980,330	0	(163)	0	0	3.800	3.816	AO	76,000	304,000	09/26/2016	09/29/2046	8,150,311
845011-AB-1	SOUTHWEST GAS CORP SENIOR CORP_BND		2.A FE	3,997,960	4,000,000	3,144,946	3,998,225	0	322	0	0	4.150	4.153	JD	13,833	166,000	05/28/2019	06/01/2049	4,083,000
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO		2.A FE	8,569,944	8,584,000	9,123,789	8,574,405	0	(5,050)	0	0	6.200	6.212	MS	156,706	632,028	04/06/2010	03/15/2040	8,850,104
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO		2.A FE	3,281,500	3,198,000	2,480,033	3,262,603	0	(2,593)	0	0	3.900	3.749	AO	31,181	124,722	07/08/2016	04/01/2045	3,260,361

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
845437-BQ-4	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO		2.A FE	4,674,900	5,000,000	3,728,955	4,723,539	0	7,268	0	0	3.850	4.238	FA	80,208	192,500	07/19/2018	02/01/2048	5,096,250
845437-BT-8	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO		2.A FE	3,985,560	4,000,000	2,637,903	3,986,824	0	231	0	0	3.250	3.269	MN	21,667	130,000	11/01/2021	11/01/2051	4,065,000
845467-AS-8	EXPAND ENERGY CORP SENIOR CORP_BND		2.C FE	1,521,765	1,500,000	1,522,807	1,520,895	0	(870)	0	0	5.375	4.699	MS	23,740	0	11/25/2025	03/15/2030	1,540,313
845467-AT-6	EXPAND ENERGY CORP SENIOR CORP_BND		2.C FE	9,729,500	10,000,000	9,878,280	9,742,789	0	13,289	0	0	4.750	5.249	FA	197,917	0	08/18/2025	02/01/2032	10,237,500
845743-BN-2	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		1.G FE	12,912,949	11,135,000	9,920,707	12,293,368	0	(68,258)	0	0	4.500	3.600	FA	189,295	928,576	08/09/2012	08/15/2041	11,385,538
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		1.G FE	14,974,650	15,000,000	10,627,170	14,980,064	0	(134)	0	0	3.400	3.409	FA	192,667	510,000	08/05/2016	08/15/2046	15,255,000
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		1.G FE	9,837,321	8,845,000	6,643,760	9,691,474	0	(28,090)	0	0	3.700	3.080	FA	123,633	327,266	06/03/2020	08/15/2047	9,008,633
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		1.G FE	14,109,176	12,260,000	10,230,379	13,843,110	0	(46,159)	0	0	4.400	3.558	MN	68,928	539,440	08/01/2019	11/15/2048	12,529,720
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		1.G FE	14,908,900	15,000,000	9,908,989	14,920,079	0	1,660	0	0	3.150	3.182	MN	78,750	472,500	02/23/2021	05/01/2050	15,236,250
84765E-AA-6	COREWELL HEALTH SENIOR CORP_BND		1.D FE	4,032,538	3,595,000	2,583,958	3,985,828	0	(10,183)	0	0	3.487	2.841	JJ	57,804	125,358	12/17/2021	07/15/2049	3,657,679
84857L-AE-1	SPIRE INC CAPSEC CORP_BND		2.C FE	10,000,000	10,000,000	9,996,540	10,000,000	0	0	0	0	6.450	6.448	JD	66,292	0	11/18/2025	06/01/2056	10,322,500
84929*-AA-0	SPOWER FINCO 2 LLC SECURED CORP_BND		4.A PL	37,773,028	37,773,028	36,552,959	37,773,028	0	0	0	0	4.960	4.960	JD	5,204	1,932,710	09/20/2018	12/31/2041	2,670,209
84929K-AA-5	SPOWER FINANCE 3 LLC SECURED CORP_BND		2.C PL	71,879,774	71,879,774	70,973,478	71,879,774	0	0	0	0	6.550	6.550	JD	13,078	5,353,047	12/13/2022	12/31/2047	74,233,837
84929X-AA-7	SPOWER FINANCE 3 LLC SECURED CORP_BND		2.C PL	10,902,413	10,902,413	10,524,092	10,902,413	0	1	0	0	6.370	6.370	JD	1,929	848,135	06/28/2023	06/30/2048	11,249,655
84929Y-AA-5	SPOWER FINANCE 3 LLC SECURED CORP_BND		2.C PL	12,194,873	12,194,873	12,381,531	12,194,873	0	(465,513)	0	0	6.810	6.810	JD	2,307	1,100,427	05/06/2024	06/30/2049	12,610,108
84929Y-AD-9	SPOWER FIN 3 LLC SECURED CORP_BND		2.C PL	17,400,713	17,400,713	16,041,282	17,400,713	0	(229,393)	0	0	6.040	6.041	JD	2,919	561,742	12/19/2024	11/30/2049	17,838,631
85172F-AR-0	ONEMAIN FINANCE CORP SENIOR CORP_BND		3.B FE	8,745,000	10,000,000	10,007,183	9,127,111	0	185,560	0	0	5.375	8.046	MN	68,681	537,500	11/06/2023	11/15/2029	10,268,750
852060-AD-4	SPRINT CAPITAL CORPORATION SENIOR CORP_B		2.B FE	2,419,980	2,283,000	2,450,361	2,326,428	0	(33,084)	0	0	6.875	6.142	MN	20,056	267,541	04/20/2017	11/15/2028	2,361,478
852234-AS-2	BLOCK INC SENIOR CORP_BND		3.A FE	8,860,916	8,698,000	9,044,154	8,812,348	0	(49,218)	0	0	6.500	5.490	MN	72,242	784,323	08/12/2025	05/15/2032	8,980,685
853191-AA-2	STANDARD BUILDING SOLUTIONS IN SENIOR CO		3.B FE	6,421,270	6,253,000	6,445,972	6,382,727	0	(34,099)	0	0	6.500	5.850	FA	153,546	371,391	08/12/2025	08/15/2032	6,456,223
853192-AA-0	STANDARD BUILDING SOLUTIONS IN SENIOR CO		3.C FE	1,580,000	1,580,000	1,584,703	1,580,000	0	0	0	0	5.875	5.875	MS	5,930	0	12/03/2025	03/15/2034	1,626,413
853496-AG-2	STANDARD BUILDING SOLUTIONS IN SENIOR CO		3.B FE	8,551,250	10,000,000	9,668,351	8,945,950	0	190,550	0	0	4.375	7.135	JJ	201,736	437,500	11/06/2023	07/15/2030	10,218,750
854403-AD-4	LELAND STANFORD JUNIOR UNIVERS SENIOR CO		1.A FE	400,000	400,000	342,518	400,000	0	0	0	0	4.013	4.013	MN	2,675	16,052	04/03/2012	05/01/2042	408,026
85440K-AA-2	LELAND STANFORD JUNIOR UNIVERS SENIOR CO		1.A FE	16,788,815	16,750,000	13,211,157	16,782,729	0	(1,649)	0	0	3.647	3.633	MN	101,812	610,872	06/11/2019	05/01/2048	17,055,436
854502-AA-9	STANLEY BLACK & DECKER INC SENIOR CORP_B		2.A FE	9,361,570	9,500,000	9,255,527	9,406,260	0	3,025	0	0	5.200	5.298	MS	164,667	494,000	09/10/2010	09/01/2040	9,747,000
854502-AN-1	STANLEY BLACK & DECKER INC SENIOR CORP_B		2.B FE	13,195,415	14,015,000	8,322,255	13,280,546	0	19,735	0	0	2.750	3.052	MN	49,247	407,412	07/07/2021	11/15/2050	14,207,706
854502-AQ-4	STANLEY BLACK & DECKER INC SENIOR CORP_B		2.A FE	1,472,198	1,475,000	1,335,062	1,473,128	0	263	0	0	3.000	3.022	MN	5,654	44,250	02/22/2022	05/15/2032	1,497,125
855244-AX-7	STARBUCKS CORPORATION SENIOR CORP_BND		2.A FE	1,600,597	2,142,000	1,463,835	1,624,846	0	(291,048)	0	0	3.350	5.072	MS	21,726	132,778	06/19/2023	03/12/2050	2,177,879
855244-BA-6	STARBUCKS CORPORATION SENIOR CORP_BND		2.A FE	1,853,957	1,700,000	1,194,022	1,837,644	0	(9,556)	0	0	3.500	3.028	MN	7,603	151,200	07/13/2021	11/15/2050	1,729,750
857473-AE-2	STATE STREET CORP SENIOR CORP_BND		1.F FE	8,937,444	6,800,000	6,889,169	6,890,228	0	(193,089)	0	0	7.350	4.359	JD	22,213	499,800	03/23/2012	06/15/2026	7,049,900
857477-AW-3	STATE STREET CORP SENIOR CORP_BND		1.F FE	5,090,084	5,000,000	4,976,063	5,003,908	0	(10,104)	0	0	2.650	2.442	MN	15,458	132,500	07/18/2016	05/19/2026	5,066,250
857477-BT-9	STATE STREET CORP SENIOR CORP_BND		1.F FE	5,000,000	5,000,000	4,518,089	5,000,000	0	0	0	0	2.623	2.623	FA	52,460	131,150	02/02/2022	02/07/2033	5,065,575
857477-BV-4	STATE STREET CORP SENIOR CORP_BND		1.F FE	1,000,000	1,000,000	980,244	1,000,000	0	0	0	0	4.164	4.164	FA	17,003	41,640	08/01/2022	08/04/2033	1,020,820
857477-CR-2	STATE STREET CORP SENIOR CORP_BND		1.D FE	6,086,700	6,000,000	6,115,350	6,084,539	0	(2,161)	0	0	4.675	4.397	AO	53,763	0	10/30/2025	10/22/2032	6,140,250
857477-CX-9	STATE STREET CORP SENIOR CORP_BND		1.D FE	8,199,426	8,200,000	8,392,205	8,202,176	0	2,750	0	0	5.146	5.143	FA	144,174	210,987	07/17/2025	02/28/2036	8,410,986
857477-DE-0	STATE STREET CORP SENIOR CORP_BND		1.D FE	9,989,176	10,000,000	9,954,441	9,989,252	0	76	0	0	4.784	4.797	AO	90,364	0	12/08/2025	10/23/2036	10,239,200
858119-BK-5	STEEL DYNAMICS INC SENIOR CORP_BND		2.B FE	9,390,900	10,000,000	9,666,707	9,522,499	0	98,443	0	0	3.450	4.693	AO	72,833	345,000	08/28/2024	04/15/2030	10,172,500
858119-BP-4	STEEL DYNAMICS INC SENIOR CORP_BND		2.B FE	1,283,399	1,270,000	869,071	1,282,065	0	(345)	0	0	3.250	3.193	AO	8,714	41,276	07/13/2021	10/15/2050	1,290,638
858119-BQ-2	STEEL DYNAMICS INC SENIOR CORP_BND		2.B FE	20,641,200	20,000,000	20,708,992	20,576,756	0	(52,925)	0	0	5.375	4.950	FA	406,111	1,200,417	09/25/2024	08/15/2034	20,537,500
858119-BT-6	STEEL DYNAMICS INC SENIOR CORP_BND		2.B FE	12,529,650	13,750,000	13,712,901	12,543,125	0	13,476	0	0	5.750	6.417	MN	101,024	533,672	06/10/2025	05/15/2055	14,145,313
85855C-AB-6	STELLANTIS FINANCE US INC SENIOR CORP_BN		2.B FE	1,812,555	2,103,000	1,842,716	1,859,851	0	35,970	0	0	2.691	5.051	MS	16,663	56,592	09/05/2024	09/15/2031	2,131,296
85855C-AE-0	STELLANTIS FINANCE US INC SENIOR CORP_BN		2.B FE	9,908,300	10,000,000	10,541,747	9,926,925	0	8,472	0	0	6.375	6.511	MS	193,021	637,500	11/09/2023	09/12/2032	10,318,750
85855C-AL-4	STELLANTIS FINANCE US INC SENIOR CORP_BN		2.B FE	5,195,025	5,000,000	5,201,919	5,190,315	0	(4,710)	0	0	6.450	5.897	MS	92,271	161,250	09/16/2025	03/18/2035	5,161,250
85855F-AB-9	STELLANTIS FINANCIAL SERVICES SENIOR COR		2.B FE	7,794,618	7,800,000	7,916,932	7,794,902	0	284	0	0	5.400	5.416	MS	124,020	0	09/09/2025	09/15/2030	8,010,600
85914#-AA-0	STEPSTONE GROUP LP CORP_BND		1.E PL	38,000,000	38,000,000	39,179,039	38,000,000	0	0	0	0	5.520	5.520	AO	402,040	2,097,600	10/22/2024	10/22/2029	39,048,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
86074Q-AQ-5	STILLWATER MINING COMPANY SENIOR CORP_BN		3.C FE	9,650,856	11,070,000	10,471,734	10,037,421	0	215,185	0	0	4.500	7.225	MN	62,269	655,650	02/27/2024	11/16/2029	11,319,075
86171#-AA-6	STONE POINT CAPITAL LLC SENIOR CORP_BND		1.F PL	39,000,000	39,000,000	32,197,800	39,000,000	0	0	0	0	3.200	3.200	FA	433,333	1,248,000	02/26/2021	02/26/2036	39,624,000
86172*-AD-3	STONE POINT CREDIT CORP SENIOR CORP_BND		2.B FE	27,407,407	27,407,407	28,659,930	27,407,407	0	0	0	0	6.260	6.260	MN	219,229	857,852	05/15/2025	05/15/2030	28,265,259
863338-AC-9	STRIPE INC CORP_BND		2.B Z	20,000,000	20,000,000	20,006,000	20,000,000	0	0	0	0	5.680	5.680	MS	299,778	0	09/16/2025	09/26/2035	10,284,000
863667-AG-6	STRYKER CORPORATION SENIOR CORP_BND		2.A FE	5,278,555	4,603,000	3,988,181	5,144,421	0	(25,812)	0	0	4.375	3.468	MN	25,732	228,725	06/13/2023	05/15/2044	4,703,691
863667-AJ-0	STRYKER CORPORATION SENIOR CORP_BND		2.A FE	1,461,696	1,200,000	1,072,452	1,416,871	0	(5,393)	0	0	4.625	3.363	MS	16,342	55,500	08/07/2019	03/15/2046	1,227,750
863667-AZ-4	STRYKER CORPORATION SENIOR CORP_BND		2.A FE	941,346	858,000	563,084	930,082	0	15,792	0	0	2.900	2.435	JD	1,106	24,882	07/28/2020	06/15/2050	870,441
86765B-AH-2	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	1,904,401	1,880,000	2,019,364	1,897,397	0	(1,143)	0	0	6.850	6.747	FA	48,650	128,780	04/07/2010	02/15/2040	1,944,390
86765B-AK-5	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	12,007,495	10,900,000	10,893,345	11,758,990	0	(34,598)	0	0	6.100	5.363	FA	251,184	664,900	03/17/2021	02/15/2042	11,232,450
86765B-AM-1	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	14,576,781	14,080,000	12,373,793	14,506,954	0	(20,163)	0	0	4.950	4.670	JJ	321,376	696,960	08/25/2021	01/15/2043	14,428,480
86765B-AP-4	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	17,314,350	15,000,000	13,630,711	17,017,580	0	(75,983)	0	0	5.300	4.216	AO	198,750	795,000	10/13/2021	04/01/2044	15,397,500
86765B-AQ-2	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	16,182,801	16,450,000	14,903,907	16,151,923	0	5,684	0	0	5.350	5.490	MN	112,454	880,076	11/26/2024	05/15/2045	16,890,038
86765B-AV-1	ENERGY TRANSFER LP SENIOR CORP_BND		2.B FE	19,769,303	16,960,000	15,243,269	19,485,355	0	(72,825)	0	0	5.400	4.320	AO	228,960	915,840	10/13/2021	10/01/2047	17,417,920
86765L-AQ-0	SUNOCO LP SENIOR CORP_BND		3.A FE	1,753,281	1,750,000	1,750,869	1,750,000	0	(3,281)	0	0	6.000	6.000	AO	22,167	105,000	02/26/2025	04/15/2027	1,802,500
86788L-AA-8	SUNTRUST CAPITAL III CAPSEC CORP_BND		2.C FE	4,141,510	8,107,000	7,957,828	7,304,611	0	65,068	0	0	4.635	9.614	MJSD	17,743	423,390	03/10/1998	03/15/2028	8,208,427
867914-AH-6	TRUIST FINANCIAL CORP SUB CORP_BND		2.A FE	528,042	576,000	576,215	575,408	0	4,690	0	0	6.000	6.870	FA	13,056	34,560	04/14/2010	02/15/2026	593,280
869049-AE-6	SECURITY CAPITAL GROUP INCORPO SENIOR CO		1.G FE	2,201,918	2,640,000	2,793,638	2,563,412	0	34,307	0	0	7.500	9.188	JD	16,500	198,000	12/10/2001	12/01/2027	2,739,000
86944B-AQ-6	SUTTER HEALTH SECURED CORP_BND		1.E FE	25,278,890	25,000,000	26,109,825	25,264,660	0	(14,230)	0	0	5.537	5.389	FA	522,939	292,231	06/06/2025	08/15/2035	25,692,125
87089H-AB-9	SWISS RE TREASURY US CORP SENIOR CORP_BN		1.E FE	3,887,040	4,000,000	3,456,510	3,919,088	0	2,749	0	0	4.250	4.421	JD	11,806	170,000	01/29/2013	12/06/2042	4,085,000
87124V-J@-9	SYDNEY ARPT FIN CO PTY LTD SECURED CORP_		2.A Z	95,000,000	95,000,000	94,249,500	95,000,000	0	0	0	0	5.290	5.290	MN	767,785	0	11/06/2025	11/06/2037	20,529,000
87126*-AB-2	SYDRAN GROUP LLC SR SUB NTS CORP_BND		6. *	3	533,333	0	0	(135,694)	135,694	0	0	0.000	51.488	MON	0	73,867	07/01/2002	12/24/2028	533,333
87157D-AG-4	SYNAPTICS INCORPORATED SENIOR CORP_BND 1		3.C FE	1,346,312	1,445,000	1,399,156	1,363,202	0	16,890	0	0	4.000	5.834	JD	2,569	54,200	08/12/2025	06/15/2029	1,473,900
87165B-AW-3	SYNCHRONY FINANCIAL SENIOR CORP_BND		2.C FE	4,045,000	4,045,000	4,144,721	4,045,000	0	2,017	0	0	5.450	5.450	MS	70,422	110,226	03/03/2025	03/06/2031	4,155,226
87165B-AY-9	SYNCHRONY FINANCIAL SENIOR CORP_BND		2.C FE	4,710,000	4,710,000	4,835,318	4,710,000	0	0	0	0	6.000	6.000	JJ	119,320	0	07/24/2025	07/29/2036	4,851,300
871829-BK-2	SYSCO CORPORATION SENIOR CORP_BND		2.B FE	1,992,940	2,000,000	1,861,202	1,996,884	0	711	0	0	2.400	2.440	FA	18,133	48,000	02/11/2020	02/15/2030	2,024,000
871829-BL-0	SYSCO CORPORATION SENIOR CORP_BND		2.B FE	12,413,000	10,000,000	10,604,072	11,269,867	0	(298,199)	0	0	5.950	2.584	AO	148,750	595,000	01/05/2022	04/01/2030	10,297,500
871829-BQ-9	SYSCO CORPORATION SENIOR CORP_BND		2.B FE	2,987,340	3,000,000	2,687,256	2,992,092	0	1,219	0	0	2.450	2.498	JD	3,471	73,500	12/01/2021	12/14/2031	3,036,750
872287-AL-1	COMCAST CABLE COMMUNICATIONS L SENIOR CO		1.G FE	18,097,677	16,785,000	17,829,865	17,005,901	0	(97,187)	0	0	7.125	6.451	FA	451,796	1,195,932	03/02/2011	02/15/2028	17,382,966
87264A-AV-7	T-MOBILE USA INC SENIOR CORP_BND		2.A FE	496,000	496,000	496,255	496,000	0	0	0	0	4.750	4.750	FA	9,817	23,560	01/22/2018	02/01/2028	507,780
87264A-AZ-8	T-MOBILE USA INC SENIOR CORP_BND		2.A FE	20,201,540	17,580,000	14,489,310	19,894,125	0	(66,269)	0	0	4.500	3.666	AO	167,010	928,350	09/17/2020	04/15/2050	17,975,550
87264A-BF-1	T-MOBILE USA INC SENIOR CORP_BND		2.A FE	1,588,448	1,600,000	1,572,622	1,594,504	0	1,122	0	0	3.875	3.963	AO	13,089	62,000	04/02/2020	04/15/2030	1,631,000
87264A-BL-8	T-MOBILE USA INC SECURED CORP_BND		2.A FE	7,186,797	8,000,000	5,959,525	7,296,991	0	30,774	0	0	3.000	3.730	FA	90,667	240,000	05/23/2022	02/15/2041	8,120,000
87264A-BN-4	T-MOBILE USA INC SENIOR CORP_BND		2.A FE	26,958,556	26,881,000	17,968,440	26,948,394	0	(2,970)	0	0	3.300	3.284	FA	335,116	887,074	02/01/2021	02/15/2051	27,324,537
87264A-BY-0	T-MOBILE USA INC SENIOR CORP_BND		2.A FE	24,255,274	23,890,000	15,877,319	24,231,436	0	(6,024)	0	0	3.600	3.527	MN	109,894	860,040	08/10/2021	11/15/2060	24,320,020
87264A-CQ-6	T-MOBILE USA INC SENIOR CORP_BND		2.A FE	17,480,642	17,535,000	15,767,166	17,501,259	0	20,381	0	0	2.700	2.734	MS	139,403	473,446	12/01/2021	03/15/2032	17,771,723
87268D-AA-3	TPS/SBS CONSOLIDATION HOLDING SECURED CO		2.C PL	13,568,476	13,568,476	13,709,588	13,568,476	0	0	0	0	6.570	6.628	MJSD	2,476	897,337	01/12/2024	01/12/2029	12,440,711
87268L-AB-3	TR FINANCE LLC SENIOR CORP_BND		1.G FE	7,277,388	7,200,000	7,461,143	7,275,075	0	4,070	0	0	5.850	5.741	AO	88,920	439,200	03/20/2025	04/15/2040	7,410,600
87268L-AE-7	TR FINANCE LLC SENIOR CORP_BND		1.G FE	8,250,367	8,845,000	9,189,660	8,283,373	0	88,176	0	0	5.500	6.394	FA	183,779	508,588	03/20/2025	08/15/2035	9,088,238
87305Q-CP-4	TTX COMPANY SENIOR CORP_BND 144A		1.F FE	3,287,340	3,000,000	2,999,099	3,273,884	0	(4,896)	0	0	5.650	5.022	JD	14,125	169,500	01/19/2023	12/01/2052	3,084,750
873438-AC-5	TPG TWIN BROOK CAPITAL INCOME SENIOR COR		2.B FE	40,000,000	40,000,000	42,071,200	40,000,000	0	0	0	0	6.520	6.520	AO	550,578	2,271,133	12/12/2024	10/15/2029	41,304,000
875127-BA-9	TAMPA ELECTRIC COMPANY SENIOR CORP_BND		1.G FE	12,597,592	12,420,000	10,524,162	12,538,411	0	(6,871)	0	0	4.100	4.016	JD	22,632	509,220	07/31/2012	06/15/2042	12,674,610
875127-BF-8	TAMPA ELECTRIC COMPANY SENIOR CORP_BND		1.G FE	18,795,483	19,980,000	16,700,712	18,806,280	0	22,546	0	0	4.450	4.855	JD	39,516	889,110	06/05/2024	06/15/2049	20,424,555
875127-BJ-0	TAMPA ELECTRIC COMPANY SENIOR CORP_BND		1.G FE	4,005,202	4,568,000	3,250,293	4,034,190	0	9,997	0	0	3.450	4.163	MS	46,403	242,121	12/20/2022	03/15/2051	4,646,798
875127-BN-1	TAMPA ELECTRIC COMPANY SENIOR CORP_BND		1.G FE	7,470,425	7,500,000	7,603,296	7,473,775	0	3,349	0	0	5.150	5.196	MS	128,750	125,174	11/07/2025	03/01/2035	7,693,125
87612B-BN-1	TARGA RESOURCES PARTNERS LP SENIOR CORP_		2.B FE	1,953,829	2,148,000	2,173,722	2,060,322	0	23,022	0	0	6.875	8.391	JJ	68,095	147,676	03/30/2020	01/15/2029	2,221,838

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87612B-BQ-4	TARGA RESOURCES PARTNERS LP SENIOR CORP_		2.B FE	988,382	970,000	985,330	981,757	0	(21,613)	0	0	5.500	4.902	MS	17,783	367,345	09/04/2024	03/01/2030	996,675
87612B-BS-0	TARGA RESOURCES PARTNERS LP SENIOR CORP_		2.B FE	1,540,216	1,540,000	1,550,243	1,540,216	0	0	0	0	4.875	4.869	FA	31,281	0	08/28/2025	02/01/2031	1,577,538
87612E-AK-2	TARGET CORPORATION SENIOR CORP_BND		1.F FE	912,380	760,000	843,382	830,410	0	(8,597)	0	0	6.350	4.746	MN	8,043	48,260	08/19/2013	11/01/2032	784,130
87612E-AR-7	TARGET CORPORATION SENIOR CORP_BND		1.F FE	25,924,394	19,699,000	22,328,664	24,629,545	0	(338,866)	0	0	6.500	3.793	AO	270,314	1,280,436	03/07/2022	10/15/2037	20,339,218
87612E-BA-3	TARGET CORPORATION SENIOR CORP_BND		1.F FE	43,197,437	43,000,000	36,338,887	43,130,542	0	(4,825)	0	0	4.000	3.972	JJ	860,000	1,603,980	07/18/2019	07/01/2042	43,860,000
87612E-BF-2	TARGET CORPORATION SENIOR CORP_BND		1.F FE	16,336,400	15,000,000	11,480,047	16,115,584	0	(39,537)	0	0	3.625	3.127	AO	114,792	543,750	11/25/2019	04/15/2046	15,271,875
87612E-BG-0	TARGET CORPORATION SENIOR CORP_BND		1.F FE	16,896,800	16,000,000	12,564,696	16,760,099	0	(23,992)	0	0	3.900	3.580	MN	79,733	624,000	07/11/2019	11/15/2047	16,312,000
87612E-BK-1	TARGET CORPORATION SENIOR CORP_BND		1.F FE	3,331,133	3,255,000	3,053,779	3,290,119	0	(7,550)	0	0	2.650	2.388	MS	25,398	86,258	05/05/2020	09/15/2030	3,298,129
87612G-AB-7	TARGA RESOURCES CORP SENIOR CORP_BND		2.B FE	9,933,300	10,000,000	8,540,591	9,937,426	0	488	0	0	4.950	4.993	AO	104,500	495,000	03/23/2022	04/15/2052	10,247,500
87612G-AF-8	TARGA RESOURCES CORP SENIOR CORP_BND		2.B FE	4,549,503	4,286,000	4,681,840	4,531,333	0	(18,170)	0	0	6.500	5.603	MS	70,421	278,590	03/27/2025	03/30/2034	4,425,295
87612G-AM-3	TARGA RESOURCES CORP SENIOR CORP_BND		2.B FE	9,961,000	10,000,000	10,244,045	9,963,164	0	2,163	0	0	5.550	5.600	FA	209,667	259,000	02/24/2025	08/15/2035	10,277,500
87612G-AN-1	TARGA RESOURCES CORP SENIOR CORP_BND		2.B FE	11,674,542	11,990,000	11,923,168	11,680,814	0	6,273	0	0	6.125	6.318	MN	93,838	526,311	05/14/2025	05/15/2055	12,357,194
87612G-AQ-4	TARGA RESOURCES CORP SENIOR CORP_BND		2.B FE	12,761,562	12,700,000	13,059,103	12,760,028	0	(1,534)	0	0	5.650	5.586	FA	271,074	86,685	09/12/2025	02/15/2036	13,058,775
87612G-AR-2	TARGA RESOURCES CORP SENIOR CORP_BND		2.B FE	7,495,350	7,500,000	7,518,774	7,495,350	0	0	0	0	4.350	4.373	JJ	44,406	0	11/06/2025	01/15/2029	7,663,125
87612G-AS-0	TARGA RESOURCES CORP SENIOR CORP_BND		2.B FE	14,788,160	14,800,000	14,832,807	14,788,160	0	0	0	0	5.400	5.411	JJ	108,780	0	11/06/2025	07/30/2036	15,199,600
87808@-AC-3	TEACHERS INSURANCE AND ANNUITY SRUNSEC C		1.G Z	40,000,000	40,000,000	40,133,178	40,000,000	0	0	0	0	4.890	4.890	AO	374,900	0	10/22/2025	10/22/2030	40,978,000
87808@-AD-1	TEACHERS INSURANCE AND ANNUITY SRUNSEC C		1.G Z	60,000,000	60,000,000	60,132,077	60,000,000	0	0	0	0	5.130	5.130	AO	589,950	0	10/22/2025	10/22/2032	61,539,000
87901J-AH-8	TEGNA INC SENIOR CORP_BND		3.A FE	1,755,188	1,850,000	1,834,890	1,770,983	0	15,796	0	0	5.000	6.313	MS	27,236	92,500	02/26/2025	09/15/2029	1,896,250
88033G-DQ-0	TENET HEALTHCARE CORP SECURED CORP_BND		3.B FE	1,780,000	1,780,000	1,822,832	1,780,000	0	0	0	0	6.125	6.125	JD	4,846	109,026	06/01/2022	06/15/2030	1,834,513
88033G-DU-1	TENET HEALTHCARE CORP SECURED CORP_BND		3.B FE	4,675,281	4,570,000	4,751,961	4,653,294	0	(21,987)	0	0	6.750	5.914	MN	39,416	289,238	08/12/2025	05/15/2031	4,724,238
880451-AS-8	TENNESSEE GAS PIPELINE COMPANY SENIOR CO		2.B FE	8,895,142	9,000,000	9,323,199	8,989,210	0	7,023	0	0	7.000	7.106	MS	185,500	672,000	08/04/2008	03/15/2027	9,315,000
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY SENIOR CO		2.B FE	5,604,795	6,075,000	6,524,399	5,975,894	0	43,824	0	0	7.000	7.662	AO	89,775	425,250	10/27/1998	10/15/2028	6,287,625
880779-BB-8	TEREX CORPORATION SENIOR CORP_BND 144A		3.C FE	3,966,655	4,003,000	4,109,428	3,970,018	0	3,364	0	0	6.250	6.395	AO	52,817	244,177	08/12/2025	10/15/2032	4,128,094
88105#-AA-3	TERRAFORM PHOENIX 1 LLC SECURED CORP_BND		2.C PL	20,788,253	20,788,253	18,455,351	20,788,253	0	0	0	0	3.380	3.393	MJSD	1,952	716,357	09/22/2020	12/31/2043	45,683
882384-A#-7	TEXAS EASTERN TRANSMISSION LP SENIOR COR		1.G PL	21,940,000	21,940,000	23,333,195	21,940,000	0	0	0	0	6.200	6.200	JD	94,464	1,360,280	12/06/2022	12/06/2032	22,620,140
882384-A*-1	TEXAS EASTERN TRANSMISSION LP SENIOR COR		1.G PL	15,000,000	15,000,000	11,045,319	15,000,000	0	0	0	0	3.100	3.100	AO	116,250	465,000	10/01/2020	10/01/2040	15,232,500
882384-A@-9	TEXAS EASTERN TRANSMISSION LP SENIOR COR		1.G PL	59,450,000	59,450,000	52,377,938	59,450,000	0	0	0	0	2.500	2.500	MS	491,288	1,486,250	09/02/2021	09/02/2031	60,193,125
882389-CC-1	TEXAS EASTERN TRANSMISSION LP SENIOR COR		2.A FE	4,906,054	4,900,000	5,497,982	4,904,227	0	(1,754)	0	0	7.000	6.981	JJ	158,161	343,000	05/13/2015	07/15/2032	5,071,500
882484-AA-6	TEXAS HEALTH RESOURCES SENIOR CORP_BND		1.C FE	30,242,404	30,675,000	25,684,402	30,295,321	0	3,367	0	0	4.330	4.405	MN	169,718	1,328,228	06/02/2015	11/15/2055	10,446,371
882508-BD-5	TEXAS INSTRUMENTS INC SENIOR CORP_BND		1.E FE	20,969,550	20,000,000	16,457,122	20,826,738	0	(38,589)	0	0	4.150	3.868	MN	106,056	1,016,750	05/03/2019	05/15/2048	20,415,000
882508-BG-8	TEXAS INSTRUMENTS INC SENIOR CORP_BND		1.E FE	6,634,969	6,650,000	6,266,436	6,643,961	0	1,560	0	0	2.250	2.276	MS	48,628	149,626	01/23/2020	09/04/2029	6,724,813
882508-BJ-2	TEXAS INSTRUMENTS INC SENIOR CORP_BND		1.E FE	2,996,700	3,000,000	2,731,286	2,998,497	0	331	0	0	1.750	1.762	MN	8,313	52,500	04/24/2020	05/04/2030	3,026,250
882508-BM-5	TEXAS INSTRUMENTS INC SENIOR CORP_BND		1.E FE	14,896,050	15,000,000	9,190,101	14,906,279	0	2,155	0	0	2.700	2.734	MS	119,250	405,000	09/07/2021	09/15/2051	15,202,500
882884-H#-9	TEXAS-NEW MEXICO POWER CO CORP_BND		1.F	15,000,000	15,000,000	15,088,335	15,000,000	0	0	0	0	5.540	5.540	JJ	371,642	0	07/21/2025	07/31/2037	15,415,500
882884-H@-1	TEXAS-NEW MEXICO POWER CO CORP_BND		1.F	35,000,000	35,000,000	35,337,434	35,000,000	0	0	0	0	5.440	5.442	AO	322,622	528,889	07/21/2025	07/31/2035	35,476,000
882884-J#-7	TEXAS-NEW MEXICO POWER CO SECURED CORP_B		1.F Z	13,500,000	13,500,000	13,491,900	13,500,000	0	0	0	0	4.690	4.691	JJ	22,864	0	12/18/2025	12/18/2031	13,742,708
882884-J*-1	TEXAS-NEW MEXICO POWER CO CORP_BND		1.F	15,000,000	15,000,000	14,810,960	15,000,000	0	0	0	0	5.930	5.930	JJ	397,804	0	07/21/2025	07/31/2045	15,444,750
883203-CB-5	TEXTRON INC SENIOR CORP_BND		2.B FE	1,990,460	2,000,000	1,891,594	1,995,571	0	923	0	0	3.000	3.054	JD	5,000	60,000	03/10/2020	06/01/2030	2,030,000
883203-CC-3	TEXTRON INC SENIOR CORP_BND		2.B FE	2,996,310	3,000,000	2,718,445	2,998,103	0	338	0	0	2.450	2.463	MS	21,642	73,500	08/03/2020	03/15/2031	3,036,750
883203-CE-9	TEXTRON INC SENIOR CORP_BND		2.B FE	3,126,059	3,008,000	3,116,866	3,123,636	0	(2,423)	0	0	5.500	4.971	MN	21,140	124,999	09/12/2025	05/15/2035	3,090,720
883203-CF-6	TEXTRON INC SENIOR CORP_BND		2.B FE	7,297,725	7,315,000	7,264,529	7,297,801	0	76	0	0	4.950	4.980	MS	61,355	0	12/08/2025	03/15/2036	7,496,046
88339W-AA-4	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	9,583,968	9,600,000	6,686,968	9,585,403	0	52	0	0	3.500	3.509	AO	70,933	350,000	10/05/2021	10/15/2051	9,768,000
883556-BY-7	THERMO FISHER SCIENTIFIC INC SENIOR CORP		1.G FE	10,580,900	10,000,000	8,314,821	10,492,562	0	(15,470)	0	0	4.100	3.760	FA	154,889	410,000	06/24/2019	08/15/2047	10,205,000
883556-CL-4	THERMO FISHER SCIENTIFIC INC SENIOR CORP		1.G FE	4,943,870	5,000,000	4,461,326	4,966,584	0	5,374	0	0	2.000	2.123	AO	21,111	100,000	08/10/2021	10/15/2031	5,050,000
883556-CM-2	THERMO FISHER SCIENTIFIC INC SENIOR CORP		1.G FE	3,710,926	3,700,000	2,739,154	3,709,068	0	(496)	0	0	2.800	2.780	AO	21,871	103,600	08/12/2021	10/15/2041	3,751,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY SECURED CORP		1.F FE	5,196,339	7,033,000	4,961,444	5,219,588	0	21,681	0	0	3.847	5.624	MN	45,093	270,560	01/24/2025	11/01/2057	2,328,247
88579Y-AW-1	3M CO SENIOR CORP_BND		1.G FE	10,414,722	9,500,000	6,580,833	10,271,801	0	(29,024)	0	0	3.125	2.604	MS	84,115	296,876	02/19/2021	09/19/2046	9,648,438
88579Y-BD-2	3M CO SENIOR CORP_BND		1.G FE	11,546,872	10,295,000	8,121,610	11,364,431	0	(32,701)	0	0	4.000	3.334	MS	122,396	411,800	10/22/2019	09/14/2048	10,500,900
88579Y-BK-6	3M CO SENIOR CORP_BND		1.G FE	15,877,299	15,702,000	10,810,618	15,859,517	0	(6,927)	0	0	3.250	3.187	FA	177,193	526,566	05/06/2021	08/26/2049	15,957,158
88579Y-BP-5	3M CO SENIOR CORP_BND		1.G FE	11,603,585	9,925,000	7,308,253	11,403,191	0	(43,646)	0	0	3.700	2.833	AO	77,525	367,226	02/26/2021	04/15/2050	10,108,613
88675@-AA-5	TIGER GLOBAL MANAGEMENT LLC SENIOR CORP_		1.F PL	13,161,000	13,161,000	12,601,397	13,161,000	0	0	0	0	3.640	3.640	AO	103,796	479,060	04/13/2022	04/13/2027	13,400,530
88675@-AB-3	TIGER GLOBAL MANAGEMENT LLC SENIOR CORP_		1.F PL	26,322,000	26,322,000	23,629,806	26,322,000	0	0	0	0	3.820	3.820	AO	217,858	1,005,500	04/13/2022	04/13/2029	26,824,750
88675@-AC-1	TIGER GLOBAL MANAGEMENT LLC SENIOR CORP_		1.F PL	17,000,000	17,000,000	13,694,305	17,000,000	0	0	0	0	3.930	3.930	AO	144,755	668,100	04/13/2022	04/13/2032	17,334,050
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES SECURED CO		2.C FE	5,257,404	4,822,000	5,565,794	5,036,931	0	(42,851)	0	0	8.375	7.588	JJ	186,216	403,842	10/10/2007	07/15/2033	5,023,921
88732J-AU-2	TIME WARNER CABLE LLC SECURED CORP_BND		2.C FE	8,014,400	8,000,000	8,090,650	8,014,371	0	(668)	0	0	6.750	6.729	JD	24,000	540,000	11/07/2024	06/15/2039	8,270,000
88732J-AY-4	TIME WARNER CABLE LLC SECURED CORP_BND		2.C FE	12,456,662	14,400,000	13,332,813	12,966,979	0	95,632	0	0	5.875	6.960	MN	108,100	846,000	08/05/2011	11/15/2040	14,823,000
88732J-BB-3	TIME WARNER CABLE LLC SECURED CORP_BND		2.C FE	15,743,666	19,000,000	16,666,665	16,550,821	0	148,539	0	0	5.500	6.855	MS	348,333	1,045,000	10/04/2011	09/01/2041	19,522,500
88738T-AA-8	TIMKEN COMPANY SENIOR CORP_BND		2.B FE	7,526,800	8,000,000	8,420,970	7,912,472	0	(176,109)	0	0	6.875	7.395	FA	207,778	550,000	02/12/2003	05/08/2028	8,126,806
88947E-AX-8	TOLL BROTHERS FINANCE CORP SENIOR CORP_B		2.B FE	16,295,720	16,000,000	16,558,393	16,289,759	0	(5,961)	0	0	5.600	5.348	JD	39,822	460,444	09/16/2025	06/15/2035	16,448,000
89055F-AD-5	TOPBUILD CORP SENIOR CORP_BND 144A		3.B FE	1,175,850	1,170,000	1,183,124	1,175,372	0	(478)	0	0	5.625	5.504	JJ	17,550	0	09/22/2025	01/31/2034	1,202,906
89103*-AA-7	TOREADORHOLDINGSLLC CORP BND		1.G Z	49,132,000	49,132,000	49,132,000	49,132,000	0	0	0	0	5.890	5.887	JD	490,351	474,274	12/29/2025	10/31/2043	50,225,242
891490-AS-3	CONOCOPHILLIPS CO SENIOR CORP_BND		1.F FE	7,554,640	8,000,000	9,746,658	7,627,291	0	2,355	0	0	7.900	8.375	JJ	316,000	632,000	02/22/2000	01/01/2047	8,316,000
89236T-GU-3	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		1.E FE	10,610,500	10,000,000	9,274,107	10,287,638	0	(67,542)	0	0	2.150	1.428	FA	82,417	215,000	01/25/2021	02/13/2030	10,107,500
89236T-GY-5	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		1.E FE	2,997,990	3,000,000	2,915,371	2,999,064	0	202	0	0	3.375	3.383	AO	25,313	101,250	03/27/2020	04/01/2030	3,050,625
89236T-HX-6	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		1.E FE	2,073,938	2,130,000	1,881,435	2,099,257	0	5,739	0	0	1.650	1.953	JJ	16,694	35,146	06/15/2021	01/10/2031	2,147,573
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		1.E FE	9,984,600	10,000,000	8,779,402	9,990,863	0	1,395	0	0	1.900	1.917	MS	57,528	190,000	09/20/2021	09/12/2031	10,095,000
89236T-KD-6	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		1.E FE	4,999,400	5,000,000	5,060,618	4,999,674	0	85	0	0	4.450	4.452	JD	1,236	222,500	06/27/2022	06/29/2029	5,111,250
89236T-LZ-6	TOYOTA MOTOR CREDIT CORP SENIOR CORP_BND		1.E FE	3,645,325	3,587,000	3,723,361	3,638,746	0	(6,579)	0	0	5.100	4.784	MS	50,816	91,469	03/25/2025	03/21/2031	3,678,469
89323#-AF-6	VIRIDON PATH 15 LLC SECURED CORP_BND		1.F	1,942,750	1,941,225	2,073,069	1,941,493	0	(224)	0	0	8.000	7.987	JD	6,902	167,076	06/15/2004	12/15/2028	47,949
893570-BM-2	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO		2.A FE	7,430,590	7,496,800	7,698,024	7,492,075	0	3,648	0	0	7.250	7.323	JD	45,293	543,518	07/16/1997	12/01/2026	7,768,559
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO		2.A FE	2,745,673	2,250,000	2,228,267	2,646,854	0	(6,841)	0	0	5.400	3.850	FA	45,900	69,525	06/04/2020	08/15/2041	2,310,750
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO		2.A FE	19,910,266	21,000,000	18,446,124	20,144,556	0	63,797	0	0	4.450	4.803	FA	389,375	987,900	12/28/2020	08/01/2042	21,467,250
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO		2.A FE	3,144,964	2,770,000	2,138,056	3,104,888	0	(4,677)	0	0	3.950	3.220	MN	13,981	159,877	07/29/2021	05/15/2050	2,824,708
893574-AS-2	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO		2.A FE	2,208,586	2,210,000	2,227,084	2,208,586	0	0	0	0	5.100	5.109	MS	12,836	0	11/05/2025	03/15/2036	2,266,355
893574-AT-0	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO		2.A FE	3,529,162	3,550,000	3,519,230	3,529,162	0	0	0	0	5.750	5.792	MS	23,248	0	11/05/2025	03/15/2056	3,652,063
893647-BV-8	TRANSDIGM INC SECURED CORP_BND 144A		3.C FE	2,683,937	2,630,000	2,735,983	2,674,348	0	(9,589)	0	0	6.625	6.031	MS	58,079	163,307	08/12/2025	03/01/2032	2,717,119
893647-BW-6	TRANSDIGM INC SECURED CORP_BND 144A		3.C FE	18,963,978	19,162,000	19,612,733	18,978,742	0	14,764	0	0	6.000	6.164	MS	338,529	950,209	04/11/2025	01/15/2033	19,545,240
893939-AE-8	TRAVELERS COMPANIES INC SENIOR CORP_BND		1.F FE	2,279,940	2,000,000	2,017,717	2,006,612	0	(22,539)	0	0	7.750	6.555	AO	32,722	155,000	08/01/2003	04/15/2026	2,077,500
89407#-AE-8	TRANSWESTERN PIPELINE COMPANY CORP_BND		2.A	22,000,000	22,000,000	22,521,248	22,000,000	0	0	0	0	6.160	6.160	MN	139,284	1,355,200	05/24/2007	05/24/2037	22,677,600
89417E-AD-1	TRAVELERS COMPANIES INC SENIOR CORP_BND		1.F FE	2,908,304	2,800,000	3,114,915	2,866,011	0	(4,485)	0	0	6.250	5.963	JD	7,778	175,000	07/30/2009	06/15/2037	2,887,500
89417E-AK-5	TRAVELERS COMPANIES INC SENIOR CORP_BND		1.F FE	34,725,600	35,000,000	29,835,882	34,784,033	0	3,683	0	0	4.300	4.347	FA	526,750	1,505,000	08/18/2015	08/25/2045	35,752,500
89417E-AM-1	TRAVELERS COMPANIES INC SENIOR CORP_BND		1.F FE	12,445,750	12,500,000	10,148,396	12,455,466	0	537	0	0	4.000	4.025	MN	43,056	500,000	05/15/2017	05/30/2047	12,750,000
89417E-AN-9	TRAVELERS COMPANIES INC SENIOR CORP_BND		1.F FE	8,445,940	8,500,000	6,893,359	8,454,445	0	828	0	0	4.050	4.087	MS	109,013	344,250	02/28/2018	03/07/2048	8,672,125
89417E-AR-0	TRAVELERS COMPANIES INC SENIOR CORP_BND		1.F FE	6,740,193	6,760,000	4,482,718	6,742,173	0	155	0	0	3.050	3.065	JD	13,173	206,180	06/03/2021	06/08/2051	6,863,090
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CO SENIOR CO		1.F FE	2,504,808	2,400,000	2,700,419	2,444,426	0	(5,211)	0	0	6.375	6.054	MS	45,050	153,000	11/24/2003	03/15/2033	2,476,500
89566E-A#-5	TRI-STATE GENERATION AND TRANS SECURED C		2.A	8,000,000	8,000,000	7,532,754	8,000,000	0	0	0	0	3.900	3.900	AO	78,000	312,000	10/31/2014	10/01/2033	2,110,592
89566E-AD-0	TRI-STATE GENERATION AND TRANS SECURED C		2.A FE	27,087,602	27,400,000	28,055,354	27,182,634	0	4,016	0	0	6.000	6.083	JD	73,067	1,644,000	07/13/2010	06/15/2040	28,222,000
89566E-AK-4	TRI-STATE GENERATION AND TRANS TRI-STATE		2.A FE	4,959,823	5,000,000	3,877,061	4,967,823	0	767	0	0	4.250	4.298	JD	17,708	212,500	07/27/2016	06/01/2046	5,106,250
89566E-B@-6	TRI-STATE GENERATION AND TRANS SECURED C		2.A	77,000,000	77,000,000	67,279,619	77,000,000	0	0	0	0	4.450	4.450	AO	856,625	3,426,500	10/31/2014	10/01/2045	5,249,458
896288-AC-1	TRINET GROUP INC SENIOR CORP_BND 144A		3.B FE	1,345,815	1,310,000	1,350,431	1,338,431	0	(7,384)	0	0	7.125	6.215	FA	35,261	46,669	08/12/2025	08/15/2031	1,356,669

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89788K-AA-4	TRUIST BANK SUB CORP_BND		1.G FE	12,495,550	12,000,000	10,998,125	12,222,145	0	(53,988)	0	0	2.250	1.761	MS	82,500	270,000	12/15/2020	03/11/2030	12,135,000
89788M-AL-6	TRUIST FINANCIAL CORP SENIOR CORP_BND		1.G FE	14,085,750	15,000,000	15,233,840	14,426,830	0	116,828	0	0	4.873	6.262	JJ	314,715	730,950	11/09/2023	01/26/2029	15,365,475
89788M-AQ-5	TRUIST FINANCIAL CORP SENIOR CORP_BND		1.G FE	12,293,280	12,000,000	12,941,825	12,178,865	0	(55,878)	0	0	7.161	6.574	AO	145,607	859,320	11/10/2023	10/30/2029	12,429,660
89788N-AA-8	TRUIST FINANCIAL CORP SUB CORP_BND		2.A FE	115,669	120,000	120,777	115,991	0	322	0	0	4.916	5.461	JJ	2,507	2,950	04/03/2025	07/28/2033	122,950
89837L-AB-1	TRUSTEES OF PRINCETON UNIVERSI SENIOR CO		1.A FE	3,973,980	3,000,000	3,231,397	3,607,174	0	(35,330)	0	0	5.700	3.739	MS	57,000	171,000	02/07/2013	03/01/2039	3,085,500
89837R-AD-4	TRUSTEES OF DARTMOUTH COLLEGE SENIOR COR		1.B FE	9,999,500	10,000,000	7,538,471	10,000,007	0	(710)	0	0	3.474	3.474	JD	28,950	347,400	04/05/2016	06/01/2046	10,173,700
89838L-AH-7	TRUSTEES OF BOSTON COLLEGE UNSEC CORP_BN		1.D FE	3,350,000	3,350,000	2,131,485	3,350,000	0	0	0	0	3.042	3.042	JJ	50,954	101,908	06/15/2021	07/01/2057	1,280,320
898813-AQ-3	TUCSON ELECTRIC POWER CO SENIOR CORP_BND		1.G FE	9,969,398	7,785,000	6,882,856	9,648,413	0	(82,993)	0	0	4.850	3.326	JD	31,464	660,812	11/15/2019	12/01/2048	7,973,786
898813-AR-1	TUCSON ELECTRIC POWER CO SENIOR CORP_BND		1.G FE	5,109,720	4,125,000	3,152,654	4,982,211	0	(24,829)	0	0	4.000	2.803	JD	7,333	165,000	07/13/2020	06/15/2050	4,207,500
898813-AT-7	TUCSON ELECTRIC POWER CO SENIOR CORP_BND		1.G FE	2,974,440	3,000,000	2,006,992	2,976,939	0	492	0	0	3.250	3.295	MN	16,250	97,500	05/06/2021	05/01/2051	3,048,750
899043-AA-1	TUFTS UNIVERSITY SENIOR CORP_BND		1.D FE	33,500,704	32,800,000	27,558,372	33,495,615	0	(2,512)	0	0	5.017	4.911	AO	347,399	1,645,576	04/17/2012	04/15/2112	33,622,788
899043-AB-9	TUFTS UNIVERSITY SENIOR CORP_BND		1.D FE	7,968,647	8,000,000	6,259,909	7,971,702	0	473	0	0	4.005	4.025	FA	121,040	340,425	12/17/2018	08/15/2057	2,162,974
90131H-BM-6	TFCF AMERICA INC SENIOR CORP_BND		1.F FE	7,219,825	7,000,000	7,400,104	7,154,117	0	(8,309)	0	0	6.750	6.483	JJ	225,750	337,500	04/06/2015	01/09/2038	7,236,250
90131H-BN-4	TFCF AMERICA INC SENIOR CORP_BND		1.F FE	1,150,469	1,000,000	1,179,195	1,109,721	0	(5,306)	0	0	7.850	6.590	MS	26,167	78,500	04/06/2015	03/01/2039	1,039,250
902494-BH-5	TYSON FOODS INC SENIOR CORP_BND		2.B FE	7,122,050	6,500,000	5,988,511	7,041,629	0	(14,163)	0	0	5.100	4.503	MS	85,638	331,500	06/17/2019	09/28/2048	6,665,750
90290M-AH-4	US FOODS INC SENIOR CORP_BND 144A		3.B FE	1,997,758	1,915,000	2,010,840	1,981,495	0	(16,262)	0	0	7.250	5.846	JJ	64,020	60,900	08/12/2025	01/15/2032	1,984,419
902965-AA-0	USF&G CAPITAL I CAPSEC CORP_BND 144A		2.A FE	7,729,704	6,745,000	7,223,027	7,522,262	0	(18,896)	0	0	8.500	7.386	JD	25,481	573,326	04/09/1999	12/15/2045	7,031,663
90330S-AA-8	USF&G CAPITAL III JRSUB CORP_BND 144A		2.A FE	9,413,009	7,310,000	7,645,472	9,062,769	0	(43,567)	0	0	8.312	6.214	JJ	303,804	607,608	05/24/2016	07/01/2046	7,613,804
903522-AA-8	UWM HOLDINGS LLC SENIOR CORP_BND 144A		3.C FE	2,995,113	3,014,000	3,049,269	2,998,885	0	3,772	0	0	6.625	6.768	FA	83,199	128,126	03/31/2025	02/01/2030	3,113,839
903522-AB-6	UWM HOLDINGS LLC SENIOR CORP_BND 144A		3.C FE	642,000	642,000	640,940	642,000	0	0	0	0	6.250	6.250	MS	11,703	0	09/09/2025	03/15/2031	662,063
90353T-AP-5	UBER TECHNOLOGIES INC SENIOR CORP_BND		2.A FE	8,754,570	9,000,000	8,981,832	8,767,341	0	12,770	0	0	4.800	5.173	MS	127,200	216,000	06/04/2025	09/15/2034	9,216,000
90380*-AA-9	ULLICO INFRASTRUCTURE SOUTHLAN SECURED C		2.C PL	14,172,604	14,172,604	12,638,967	14,172,604	0	0	0	0	3.860	3.861	MS	138,285	551,266	02/11/2021	03/30/2040	527,728
904764-BR-7	UNILEVER CAPITAL CORP SENIOR CORP_BND		1.E FE	4,353,023	4,410,000	2,719,223	4,358,789	0	1,228	0	0	2.625	2.688	FA	44,697	115,762	08/09/2021	08/12/2051	4,467,881
906548-CJ-9	UNION ELECTRIC CO SECURED CORP_BND		1.F FE	4,973,700	5,000,000	4,105,816	4,981,772	0	464	0	0	3.900	3.930	MS	57,417	195,000	09/06/2012	09/15/2042	5,097,500
906548-CL-4	UNION ELECTRIC CO SECURED CORP_BND		1.F FE	31,514,400	30,000,000	23,284,776	31,157,853	0	(52,370)	0	0	3.650	3.371	AO	231,167	1,277,500	08/02/2016	04/15/2045	30,547,500
906548-CQ-3	UNION ELECTRIC CO SECURED CORP_BND		1.F FE	16,677,229	16,598,000	11,351,803	16,667,950	0	(2,078)	0	0	3.250	3.224	AO	134,859	539,436	07/14/2021	10/01/2049	16,867,718
906548-CW-0	UNION ELECTRIC CO SECURED CORP_BND		1.F FE	8,419,165	8,500,000	8,214,751	8,421,835	0	1,090	0	0	5.450	5.516	MS	136,401	463,250	06/06/2024	03/15/2053	8,731,625
907818-EC-8	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	14,127,165	15,500,000	11,627,770	14,298,809	0	19,133	0	0	3.875	4.347	FA	250,260	600,626	10/21/2015	02/01/2055	15,800,313
907818-EH-7	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	5,128,200	5,000,000	4,989,055	5,000,000	0	(13,646)	0	0	2.750	2.750	MS	45,833	137,500	04/28/2016	03/01/2026	5,068,750
907818-EM-6	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	27,186,946	27,065,000	20,458,348	27,169,062	0	(4,581)	0	0	3.799	3.775	AO	257,050	1,028,200	12/22/2016	10/01/2051	27,579,100
907818-EW-4	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	4,215,218	4,760,000	4,091,447	4,218,846	0	3,628	0	0	4.500	5.373	MS	66,045	0	09/16/2025	09/10/2048	4,867,100
907818-FE-3	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	1,039,140	1,000,000	742,145	1,036,015	0	(1,146)	0	0	3.950	3.759	FA	14,922	79,000	08/06/2019	08/15/2059	1,019,750
907818-FG-8	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	69,850,740	62,303,000	45,012,054	69,207,005	0	(118,866)	0	0	3.839	3.286	MS	671,036	2,442,295	05/04/2020	03/20/2060	63,498,906
907818-FK-9	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	14,844,664	14,615,000	10,114,358	14,815,474	0	27,183	0	0	3.250	3.164	FA	192,634	474,988	07/29/2021	02/05/2050	14,852,494
907818-FL-7	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	21,667,422	20,400,000	13,793,005	21,604,558	0	(12,363)	0	0	3.750	3.483	FA	310,250	765,000	06/29/2020	02/05/2070	20,782,500
907818-FN-3	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	25,947,334	25,815,000	15,153,887	25,936,020	0	(2,333)	0	0	2.973	2.951	MS	223,848	851,170	06/30/2021	09/16/2062	26,198,740
907818-FS-2	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	21,509,153	20,733,000	14,236,422	21,479,953	0	(7,237)	0	0	3.799	3.635	AO	185,972	787,646	04/06/2021	04/06/2071	21,126,823
907818-FV-5	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	3,919,945	3,940,000	2,640,994	3,921,086	0	(294)	0	0	3.550	3.574	MN	15,930	139,870	05/17/2021	05/20/2061	4,009,935
907818-FW-3	UNION PACIFIC CORPORATION SENIOR CORP_BN		1.G FE	695,456	800,000	510,979	703,237	0	812	0	0	2.950	3.673	MS	7,277	11,800	03/24/2022	03/10/2052	811,800
907834-AJ-4	ANADARKO PETROLEUM CORPORATION SENIOR CO		3.A FE	1,559,015	1,500,000	1,583,198	1,509,224	0	(2,929)	0	0	7.950	7.719	AO	25,175	119,250	06/08/2009	04/15/2029	1,559,625
911312-AJ-5	UNITED PARCEL SERVICE INC SENIOR CORP_BN		1.F FE	20,982,923	16,250,000	17,933,044	19,340,436	0	(196,149)	0	0	6.200	4.173	JJ	464,569	1,007,500	01/19/2016	01/15/2038	16,753,750
911312-AZ-9	UNITED PARCEL SERVICE INC SENIOR CORP_BN		1.F FE	29,736,900	30,000,000	22,227,206	29,791,469	0	4,393	0	0	3.400	3.447	MN	130,333	1,020,000	10/19/2016	11/15/2046	30,510,000
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP_BN		1.F FE	25,672,835	22,540,000	18,593,865	25,225,596	0	(77,159)	0	0	4.250	3.486	MS	282,063	957,950	08/01/2019	03/15/2049	23,018,975
911312-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP_BN		1.F FE	2,862,758	2,600,000	1,845,959	2,832,469	0	5,323	0	0	3.400	2.865	MS	29,467	88,400	07/21/2021	09/01/2049	2,644,200
911312-CJ-3	UNITED PARCEL SERVICE INC SENIOR CORP_BN		1.F FE	12,258,783	12,290,000	12,743,287	12,260,316	0	1,532	0	0	5.250	5.283	MN	84,238	322,613	05/12/2025	05/14/2035	12,612,613

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
911358-AA-3	UNITED POWER INC SECURED CORP_BND		1.F FE	4,968,000	5,000,000	5,193,040	4,977,545	0	(22,455)	0	0	5.830	5.982	AO	53,442	291,500	06/11/2024	04/25/2029	5,145,750
911358-AB-1	UNITED POWER INC SECURED CORP_BND		1.F FE	4,953,000	5,000,000	5,265,473	4,960,988	0	(39,012)	0	0	5.920	6.071	AO	54,267	296,000	06/11/2024	04/25/2032	5,148,000
911358-AE-5	UNITED POWER INC SECURED CORP_BND		1.F FE	19,425,000	19,425,000	20,377,742	19,425,000	0	1,107,566	0	0	6.010	6.007	AO	214,031	2,006,204	01/01/2025	04/25/2044	500,439
911358-AF-2	UNITED POWER INC SECURED CORP_BND		1.F FE	36,731,819	36,814,232	36,810,192	36,734,492	0	492,241	0	0	6.200	6.216	AO	418,455	3,044,634	01/01/2025	04/25/2054	37,955,473
911365-BN-3	UNITED RENTALS NORTH AMERICA SENIOR COR		3.B FE	468,363	445,000	430,751	445,000	0	0	0	0	4.000	4.000	JJ	8,208	0	01/21/2021	07/15/2030	453,900
911365-BR-4	UNITED RENTALS NORTH AMERICA SENIOR COR		3.B FE	5,386,185	5,310,000	5,536,992	5,378,652	0	(7,533)	0	0	6.125	5.833	MS	95,764	304,872	08/12/2025	03/15/2034	5,472,619
911596-AL-8	US BANCORP SUB CORP_BND		1.G FE	1,215,600	1,000,000	1,009,155	1,006,874	0	(16,002)	0	0	7.500	5.795	JD	6,250	75,000	04/11/2003	06/01/2026	1,037,500
913017-BA-6	RTX CORP SENIOR CORP_BND		2.A FE	1,713,638	1,280,000	1,425,069	1,410,381	0	(91,564)	0	0	7.500	4.482	MS	28,267	244,838	11/27/2013	09/15/2029	1,328,000
913017-BK-4	RTX CORP SENIOR CORP_BND		2.A FE	15,519,026	14,130,000	15,393,754	14,907,543	0	(56,190)	0	0	6.050	5.353	JD	71,239	854,866	11/18/2009	06/01/2036	14,557,433
913017-BP-3	RTX CORP SENIOR CORP_BND		2.A FE	2,920,817	2,640,000	2,890,151	2,814,201	0	(9,944)	0	0	6.125	5.394	JJ	74,562	161,700	08/12/2009	07/15/2038	2,720,850
913017-BS-7	RTX CORP SENIOR CORP_BND		2.A FE	1,169,630	1,000,000	1,047,882	1,116,141	0	(5,703)	0	0	5.700	4.583	AO	12,033	57,000	12/23/2013	04/15/2040	1,028,500
913017-BT-5	RTX CORP SENIOR CORP_BND		2.A FE	69,511,565	63,270,000	57,196,909	67,644,522	0	(194,461)	0	0	4.500	3.922	JD	237,263	2,847,150	06/17/2019	06/01/2042	64,693,575
913017-CJ-6	RTX CORP SENIOR CORP_BND		2.A FE	4,522,748	4,400,000	3,413,762	4,502,907	0	(4,624)	0	0	3.750	3.586	MN	27,500	240,000	12/11/2019	11/01/2046	4,482,500
913017-CP-2	RTX CORP SENIOR CORP_BND		2.A FE	4,135,514	3,920,000	3,163,980	4,102,049	0	(6,022)	0	0	4.050	3.728	MN	25,137	164,977	06/21/2019	05/04/2047	3,999,380
913017-CX-5	RTX CORP SENIOR CORP_BND		2.A FE	14,582,522	11,010,000	9,592,091	14,055,556	0	(95,433)	0	0	4.625	2.927	MN	63,652	913,900	03/03/2020	11/16/2048	11,264,606
91324P-AR-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	7,372,604	6,847,000	7,302,497	7,116,794	0	(24,933)	0	0	5.800	5.243	MS	116,932	398,576	04/20/2012	03/15/2036	7,045,563
91324P-AX-0	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	15,969,297	15,900,000	17,794,302	15,943,425	0	(3,971)	0	0	6.500	6.466	JD	45,933	858,000	02/22/2008	06/15/2037	16,416,750
91324P-BE-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	813,789	820,000	924,205	816,144	0	(18)	0	0	6.625	6.683	MN	6,942	54,326	02/22/2008	11/15/2037	847,163
91324P-BQ-4	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	2,689,260	2,000,000	2,104,903	2,491,003	0	(25,072)	0	0	5.950	3.753	FA	44,956	119,000	09/16/2016	02/15/2041	2,059,500
91324P-BW-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	17,400,000	16,000,000	14,075,716	16,942,131	0	(44,418)	0	0	4.375	3.871	MS	206,111	700,000	08/03/2012	03/15/2042	16,350,000
91324P-CR-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	26,323,230	23,000,000	20,695,788	25,479,076	0	(97,537)	0	0	4.750	3.919	JJ	503,764	1,016,500	06/10/2025	07/15/2045	23,546,250
91324P-CZ-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	10,493,260	10,000,000	8,246,462	10,416,559	0	(12,832)	0	0	4.250	3.954	AO	89,722	425,000	04/10/2019	04/15/2047	10,212,500
91324P-DF-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	18,112,867	18,865,000	14,403,687	18,221,662	0	24,528	0	0	3.750	3.979	AO	149,348	988,688	07/10/2019	10/15/2047	19,218,719
91324P-DK-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	2,008,380	2,000,000	1,996,179	2,002,370	0	(906)	0	0	3.850	3.799	JD	3,422	77,000	06/28/2018	06/15/2028	2,038,500
91324P-DL-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	29,226,031	25,700,000	21,023,079	28,711,765	0	(91,359)	0	0	4.250	3.481	JD	48,544	1,092,250	04/02/2020	06/15/2048	26,246,125
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	30,654,890	30,156,000	21,655,394	30,589,602	0	(15,272)	0	0	3.875	3.781	FA	441,450	1,207,296	03/20/2020	08/15/2059	30,740,273
91324P-DZ-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	30,306,379	29,340,000	18,745,299	30,174,476	0	(28,583)	0	0	2.900	2.729	MN	108,721	913,210	07/13/2021	05/15/2050	29,765,430
91324P-EA-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	29,600,568	27,230,000	16,467,591	29,407,334	0	(40,647)	0	0	3.125	2.757	MN	108,731	783,438	03/24/2021	05/15/2060	27,655,469
91324P-ED-0	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	4,035,086	4,000,200	3,609,084	4,019,981	0	(3,969)	0	0	2.300	2.194	MN	11,756	92,004	10/20/2021	05/15/2031	4,046,202
91324P-EF-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	12,419,375	12,500,000	8,450,310	12,427,249	0	1,604	0	0	3.250	3.284	MN	51,910	406,250	05/17/2021	05/15/2051	12,703,125
91324P-FK-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND		1.F FE	3,898,830	3,900,000	3,870,182	3,899,124	0	91	0	0	5.500	5.502	JJ	98,908	208,542	11/15/2024	07/15/2044	4,007,250
91338C-AA-3	UNITYPOINT HEALTH FKA IOWA HE SENIOR CO		1.E FE	18,606,158	17,100,000	12,728,572	18,419,704	0	(38,044)	0	0	3.665	3.196	FA	236,759	696,351	03/17/2021	02/15/2050	17,413,358
91412N-BC-3	UNIVERSITY OF CHICAGO SENIOR CORP_BND		1.C FE	4,497,825	3,693,000	2,913,045	4,409,126	0	(20,556)	0	0	4.003	2.881	AO	36,958	147,830	06/28/2021	10/01/2053	639,104
91412N-BD-1	UNIVERSITY OF CHICAGO SENIOR CORP_BND		1.C FE	3,125,000	3,125,000	2,486,028	3,125,000	0	0	0	0	2.761	2.761	AO	21,570	86,282	03/10/2020	04/01/2045	194,467
91412N-BE-9	UNIVERSITY OF CHICAGO SENIOR CORP_BND		1.C FE	1,700,000	1,700,000	1,112,839	1,700,000	0	0	0	0	2.547	2.547	AO	10,825	43,300	08/26/2020	04/01/2050	149,095
91412N-BG-4	UNIVERSITY OF CHICAGO SENIOR CORP_BND		1.C FE	12,109,160	11,885,000	8,103,253	12,082,752	0	(7,223)	0	0	3.000	2.894	AO	89,138	356,550	12/06/2021	10/01/2052	444,334
91481C-AA-8	TRUSTEES OF THE UNIVERSITY OF SENIOR COR		1.B FE	51,102,600	48,985,000	40,194,066	51,081,677	0	(8,806)	0	0	4.674	4.478	MS	763,186	2,289,558	05/09/2013	09/01/2112	50,129,779
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF SENIOR COR		1.D FE	2,616,260	2,500,000	2,049,168	2,534,217	0	(21,083)	0	0	4.008	3.123	FA	37,853	100,200	12/17/2021	08/15/2047	1,101,771
91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF SENIOR COR		1.B FE	20,740,025	20,470,000	13,057,426	20,737,751	0	(531)	0	0	3.610	3.561	FA	279,165	738,968	08/05/2019	02/15/2119	20,839,484
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR SENIOR CO		1.C FE	45,685,310	38,817,000	36,101,229	45,616,245	0	(11,533)	0	0	5.250	4.451	AO	509,473	2,037,892	12/11/2015	10/01/2111	39,835,946
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR SENIOR CO		1.C FE	20,000,000	20,000,000	11,536,058	20,000,000	0	0	0	0	3.226	3.226	AO	161,300	645,200	01/30/2020	10/01/2120	20,322,600
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFOR SENIOR CO		1.C FE	6,865,985	6,500,000	4,138,616	6,814,913	0	(9,423)	0	0	2.805	2.536	AO	45,581	182,326	03/04/2020	10/01/2050	6,591,163
91678#-AC-2	UPSTATE TRANSMISSION HOLDINGS SECURED CO		2.A PL	40,406,648	40,406,648	35,099,526	40,404,312	0	(2,329)	0	0	3.680	3.645	JUL	743,482	1,486,965	06/30/2022	07/01/2043	2,702,138
918204-AR-9	VF CORPORATION SENIOR CORP_BND		3.C FE	23,660,368	24,561,000	24,092,738	24,133,052	0	38,708	0	0	6.000	6.284	AO	311,106	1,473,660	06/02/2009	10/15/2033	25,297,830
91879Q-AP-4	VAIL RESORTS INC SENIOR CORP_BND 144A		3.C FE	4,035,947	3,945,000	4,096,468	4,021,279	0	(14,668)	0	0	6.500	5.859	MN	32,765	240,501	08/12/2025	05/15/2032	4,073,213

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91913Y-AB-6	VALERO ENERGY CORPORATION SENIOR CORP_BN		2.B	19,626,640	17,000,000	19,867,034	17,830,438	0	(158,710)	0	0	8.750	7.441	JD	66,111	1,487,500	09/06/2001	06/15/2030	17,743,750
91913Y-AE-0	VALERO ENERGY CORPORATION SENIOR CORP_BN		2.B FE	33,563,056	32,127,000	36,809,045	32,773,045	0	(84,940)	0	0	7.500	7.095	AO	508,677	2,409,526	04/07/2011	04/15/2032	33,331,763
91913Y-AL-4	VALERO ENERGY CORPORATION SENIOR CORP_BN		2.B FE	13,778,130	13,469,600	14,851,799	13,886,653	0	6,153	0	0	6.625	6.224	JD	39,660	730,579	12/09/2025	06/15/2037	13,915,781
919451-AA-2	VALLEY CHILDRENS HOSP SENIOR CORP_BND		1.E FE	16,706,283	16,425,000	13,632,556	16,665,252	0	(7,374)	0	0	4.399	4.292	MS	212,747	722,536	10/22/2020	03/15/2048	16,786,268
92203#-AV-0	VANGUARD GROUP INC CORP_BND		1.G	6,720,000	6,720,000	5,221,121	6,720,000	0	0	0	0	2.290	2.290	FA	56,426	153,888	08/19/2020	08/22/2035	6,721,282
92203#-AW-8	VANGUARD GROUP INC CORP_BND		1.G	11,000,000	11,000,000	7,772,713	11,000,000	0	0	0	0	2.670	2.670	FA	107,690	293,700	08/19/2020	08/22/2040	11,002,448
92203#-AX-6	VANGUARD GROUP INC SENIOR CORP_BND		1.G	52,000,000	52,000,000	31,959,287	52,000,000	0	0	0	0	3.050	3.050	FA	568,317	1,586,000	08/19/2020	08/22/2050	52,793,000
92203#-AZ-1	VANGUARD GROUP INC SENIOR CORP_BND		1.G	50,000,000	50,000,000	29,170,580	50,000,000	0	0	0	0	3.250	3.250	FA	595,833	1,625,000	08/19/2020	08/22/2060	50,013,542
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG SECURED C		3.B FE	4,119,440	3,961,000	4,336,913	4,111,932	0	(7,508)	0	0	7.750	7.160	MN	51,163	162,016	05/06/2025	05/01/2035	4,114,489
922966-AC-0	VENTURE GLOBAL PLAQUEMINES LNG SECURED C		3.B FE	3,498,000	3,498,000	3,580,941	3,498,000	0	0	0	0	6.500	6.500	JJ	112,422	0	06/30/2025	01/15/2034	3,611,685
922966-AD-8	VENTURE GLOBAL PLAQUEMINES LNG SECURED C		3.B FE	10,342,048	10,284,000	10,525,959	10,340,567	0	(1,480)	0	0	6.750	6.671	JJ	343,229	0	07/15/2025	01/15/2036	10,631,085
92326Y-AF-6	NM HOLDINGS COMPANY LLC CORP_BND		6. *	0	25,000	31	0	0	0	0	0	11.000	0.000	JD	0	0	08/22/2002	06/01/2007	1,375
92332Y-AC-5	VENTURE GLOBAL LNG INC SECURED CORP_BND		3.B FE	10,275,000	10,000,000	10,377,349	10,176,995	0	(52,095)	0	0	9.500	8.787	FA	395,833	950,000	11/03/2023	02/01/2029	10,475,000
92332Y-AE-1	VENTURE GLOBAL LNG INC SECURED CORP_BND		3.B FE	7,591,957	7,424,000	7,140,623	7,545,872	0	(37,671)	0	0	7.000	6.397	JJ	239,630	506,688	09/04/2024	01/15/2030	7,683,840
92334*-AE-4	VEOLIA UTILITY RESOURCES LLC SENIOR CORP		1.F	38,000,000	38,000,000	38,147,789	38,000,000	0	0	0	0	6.230	6.229	MN	210,436	2,367,400	11/29/2023	12/01/2053	38,013,152
92334*-AG-9	VEOLIA UTILITY RESOURCES LLC SENIOR CORP		1.F	12,500,000	12,500,000	11,680,310	12,500,000	0	0	0	0	5.720	5.720	JJ	329,694	357,500	01/15/2025	01/15/2055	12,857,500
92343E-AQ-5	VERISIGN INC SENIOR CORP_BND		2.C FE	3,973,282	3,990,000	4,101,626	3,974,550	0	1,268	0	0	5.250	5.322	JD	17,456	151,288	03/04/2025	06/01/2032	4,094,738
92343V-AW-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	28,467,978	28,250,000	28,201,197	28,412,959	0	(9,695)	0	0	6.000	5.942	AO	423,750	1,695,000	09/18/2013	04/01/2041	29,097,500
92343V-BE-3	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	32,885,926	27,000,000	24,635,601	31,674,760	0	(238,283)	0	0	4.750	3.287	MN	213,750	1,282,500	07/06/2020	11/01/2041	27,641,250
92343V-BG-8	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	1,216,659	1,425,000	1,143,480	1,261,272	0	6,055	0	0	3.850	4.857	MN	9,144	54,862	05/16/2017	11/01/2042	1,452,431
92343V-BZ-6	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	6,113,534	6,000,000	5,981,530	6,065,572	0	(6,808)	0	0	5.050	4.883	MS	89,217	303,000	03/21/2017	03/15/2034	6,151,500
92343V-CV-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	15,775,250	15,500,000	14,533,654	15,686,425	0	(18,265)	0	0	4.272	4.106	JJ	305,329	728,057	02/10/2021	01/15/2036	15,831,080
92343V-CX-0	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	10,421,350	10,000,000	8,361,033	10,365,465	0	(9,785)	0	0	4.522	4.269	MS	133,148	452,200	04/10/2019	09/15/2048	10,226,100
92343V-DC-5	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	5,158,950	5,000,000	4,004,394	5,134,748	0	(4,220)	0	0	4.125	3.933	FA	77,917	206,250	07/10/2019	08/15/2046	5,103,125
92343V-FD-1	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	15,667,410	12,800,000	9,751,814	15,305,608	0	(73,314)	0	0	4.000	2.858	MS	140,800	512,000	12/29/2020	03/22/2050	13,056,000
92343V-FV-1	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	7,434,300	7,500,000	4,371,936	7,438,983	0	881	0	0	3.000	3.038	MN	25,625	225,000	11/10/2020	11/20/2060	7,612,500
92343V-FW-9	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	67,731,000	67,731,000	40,304,532	67,731,000	0	0	0	0	2.987	2.987	AO	342,807	2,023,124	10/06/2020	10/30/2056	68,742,562
92343V-GB-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	17,503,133	17,600,000	12,517,648	17,512,512	0	1,403	0	0	3.550	3.580	MS	171,820	708,225	03/11/2021	03/22/2051	17,912,400
92343V-GC-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	15,343,295	15,500,000	10,471,106	15,352,202	0	195	0	0	3.700	3.749	MS	157,713	573,500	03/11/2021	03/22/2061	15,786,750
92343V-HA-5	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	2,012,530	2,015,000	2,037,691	2,012,634	0	104	0	0	5.401	5.415	JJ	56,229	520	06/25/2025	07/02/2037	2,069,415
92343V-HG-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	10,499,138	10,590,000	10,502,443	10,499,341	0	203	0	0	5.000	5.108	JJ	54,421	0	11/10/2025	01/15/2036	10,854,750
92343V-HJ-6	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	3,476,284	3,490,000	3,450,298	3,476,309	0	24	0	0	5.875	5.903	MN	21,073	0	11/10/2025	11/30/2055	3,592,519
92344G-AS-5	VERIZON COMMUNICATIONS INC SENIOR CORP_B		2.A FE	1,579,872	1,600,000	1,816,091	1,591,227	0	495	0	0	7.750	7.860	JD	5,511	124,000	06/18/2002	06/15/2032	1,662,000
925524-AH-3	PARAMOUNT GLOBAL SENIOR CORP_BND		2.C FE	8,366,863	7,792,000	8,420,465	7,981,630	0	(51,337)	0	0	7.875	7.241	JJ	257,380	613,620	07/01/2004	07/30/2030	8,098,810
925524-AV-2	PARAMOUNT GLOBAL SENIOR CORP_BND		2.C FE	6,289,025	6,033,000	5,750,382	6,186,790	0	(16,823)	0	0	5.500	5.081	MN	42,399	331,816	12/10/2018	05/15/2033	6,198,908
92553P-AP-7	PARAMOUNT GLOBAL SENIOR CORP_BND		2.C FE	941,044	959,000	667,666	944,316	0	3,333	0	0	4.375	4.504	MS	12,354	284,900	06/25/2019	03/15/2043	979,978
925550-AF-2	VIAVI SOLUTIONS INC SENIOR CORP_BND 144A		4.A FE	1,866,465	2,109,000	2,014,626	1,923,182	0	42,599	0	0	3.750	6.435	AO	19,772	79,088	08/28/2024	10/01/2029	2,148,544
92556H-AC-1	PARAMOUNT GLOBAL SENIOR CORP_BND		2.C FE	5,921,311	5,015,000	3,532,470	5,830,961	0	39,998	0	0	4.950	3.897	MN	28,962	402,682	03/24/2021	05/19/2050	5,139,121
92556V-AF-3	VIATRIS INC SENIOR CORP_BND		2.C FE	33,266,391	31,786,000	21,177,564	33,122,866	0	(46,988)	0	0	4.000	3.731	JD	31,786	2,314,640	08/17/2021	06/22/2050	32,421,720
92764M-AB-0	VIPER ENERGY PARTNERS LLC SENIOR CORP_BN		2.C FE	20,210,752	20,310,000	20,662,351	20,214,287	0	3,535	0	0	5.700	5.765	FA	508,089	0	07/11/2025	08/01/2035	20,888,835
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		2.A FE	9,112,640	9,500,000	7,788,446	9,134,856	0	12,309	0	0	4.000	4.305	JJ	175,222	380,000	11/15/2024	01/15/2043	9,690,000
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		2.A FE	1,062,080	1,000,000	828,931	1,051,315	0	(1,924)	0	0	4.200	3.816	MN	5,367	42,000	06/17/2019	05/15/2045	1,021,000
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		2.A FE	10,866,631	8,960,000	7,127,348	10,575,581	0	(58,513)	0	0	4.000	2.829	MN	45,796	358,400	07/13/2021	11/15/2046	9,139,200
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		2.A FE	15,418,399	14,450,000	11,078,596	15,274,279	0	(30,458)	0	0	3.800	3.395	MS	161,679	549,100	07/07/2020	09/15/2047	14,724,550
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		2.A FE	31,202,720	29,000,000	20,001,498	30,905,738	0	(59,396)	0	0	3.300	2.891	JD	79,750	998,250	12/29/2020	12/01/2049	29,478,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		1.G FE	17,990,053	19,618,000	11,281,347	18,160,026	0	52,904	0	0	2.450	2.863	JD	21,362	607,601	08/18/2021	12/15/2050	19,858,321
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		1.G FE	4,989,150	5,000,000	3,152,548	4,990,117	0	192	0	0	2.950	2.961	MN	18,847	295,000	11/15/2021	11/15/2051	5,073,750
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		1.G FE	5,326,933	5,251,000	5,323,062	5,326,696	0	(236)	0	0	5.000	4.773	JJ	121,065	0	12/16/2025	01/15/2034	5,382,275
927804-GT-5	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		1.G FE	2,522,144	2,540,000	2,586,253	2,523,215	0	1,071	0	0	5.150	5.241	MS	38,516	69,039	06/04/2025	03/15/2035	2,605,405
92826C-AE-2	VISA INC SENIOR CORP_BND		1.D FE	11,129,400	10,000,000	9,743,563	10,650,963	0	(59,634)	0	0	4.150	3.341	JD	19,597	427,450	06/23/2016	12/14/2035	10,207,500
92826C-AF-9	VISA INC SENIOR CORP_BND		1.D FE	8,177,175	7,500,000	6,546,892	8,060,581	0	(45,458)	0	0	4.300	3.755	JD	15,229	548,250	04/05/2019	12/14/2045	7,661,250
92826C-AJ-1	VISA INC SENIOR CORP_BND		1.D FE	33,327,279	31,624,000	24,690,053	33,067,693	0	110,252	0	0	3.650	3.325	MS	339,870	1,158,492	12/29/2020	09/15/2047	32,201,138
92826C-AQ-5	VISA INC SENIOR CORP_BND		1.D FE	34,099,496	36,907,000	20,038,275	34,455,148	0	184,453	0	0	2.000	2.357	FA	278,853	574,140	07/22/2021	08/15/2050	37,276,070
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC SENIOR COR		3.A FE	9,973,900	9,344,000	9,908,724	9,787,458	0	(148,030)	0	0	7.750	5.877	AO	152,878	724,160	09/05/2024	10/15/2031	9,706,080
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC SENIOR COR		3.A FE	2,679,229	2,590,000	2,727,116	2,664,230	0	(14,999)	0	0	6.875	5.902	AO	37,591	166,890	08/12/2025	04/15/2032	2,679,031
92840V-AW-2	VISTRA OPERATIONS COMPANY LLC SECURED CO		2.C FE	10,281,318	10,295,000	10,242,268	10,281,489	0	172	0	0	5.250	5.266	AO	121,610	0	12/08/2025	10/15/2035	10,565,244
92840V-AX-0	VISTRA OPERATIONS COMPANY LLC SECURED CO		2.C FE	5,967,660	6,000,000	5,998,287	5,969,118	0	1,458	0	0	4.300	4.497	AO	58,050	0	11/13/2025	10/15/2028	6,129,000
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		2.A FE	2,022,500	2,000,000	2,020,314	2,021,219	0	(1,281)	0	0	4.750	4.352	MN	12,667	47,500	10/22/2025	11/13/2028	2,047,500
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		2.A FE	9,793,557	10,500,000	10,152,675	9,879,564	0	86,006	0	0	3.750	5.284	MN	52,500	300,000	06/03/2025	05/13/2030	10,696,875
928668-CC-4	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		2.A FE	16,216,500	15,000,000	16,103,019	15,979,734	0	(180,691)	0	0	6.450	4.881	MN	120,938	967,500	09/03/2024	11/16/2030	15,483,750
928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		2.A FE	9,993,100	10,000,000	10,295,936	9,994,801	0	366	0	0	5.600	5.608	MS	154,000	560,000	06/11/2024	03/22/2034	10,280,000
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		2.A FE	20,137,200	20,000,000	20,228,700	20,102,579	0	(26,383)	0	0	4.950	4.788	FA	374,000	990,000	08/28/2024	08/15/2029	20,495,000
928668-CQ-3	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		2.A FE	19,962,800	20,000,000	20,532,775	19,967,883	0	5,083	0	0	5.350	5.393	MS	279,389	535,000	03/18/2025	03/27/2030	20,535,000
928668-CR-1	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		2.A FE	9,999,500	10,000,000	10,376,183	9,999,512	0	12	0	0	5.650	5.651	MS	150,667	279,400	03/18/2025	03/25/2032	10,282,500
928668-CS-9	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		2.A FE	8,183,091	8,130,000	8,419,047	8,183,579	0	488	0	0	5.800	5.703	MS	123,124	177,190	12/08/2025	03/27/2035	8,365,770
928668-CX-8	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		2.A FE	21,787,574	21,800,000	22,001,641	21,788,262	0	688	0	0	4.850	4.863	MS	323,064	0	09/02/2025	09/11/2030	11,266,750
929089-AH-3	VOYA FINANCIAL INC SENIOR CORP_BND		2.A FE	2,285,593	2,422,000	2,406,303	2,293,451	0	7,858	0	0	5.000	5.784	MS	33,975	60,550	04/23/2025	09/20/2034	2,482,550
929160-AV-1	VULCAN MATERIALS COMPANY SENIOR CORP_BND		2.B FE	1,084,900	1,250,000	1,070,631	1,088,947	0	3,845	0	0	4.500	5.533	JD	2,500	56,250	12/12/2024	06/15/2047	1,278,125
92924F-AB-2	WGL HOLDINGS INC SENIOR CORP_BND		3.A FE	9,922,600	10,000,000	8,271,495	9,940,185	0	1,008	0	0	4.600	4.648	MN	76,667	460,000	10/22/2014	11/01/2044	10,230,000
92939U-AU-0	WEC ENERGY GROUP INC CAPSEC CORP_BND		2.B FE	15,000,000	15,000,000	15,096,318	15,000,000	0	0	0	0	5.625	5.618	MN	128,906	0	11/03/2025	05/15/2056	15,421,875
92940P-AD-6	WRKCO INC SENIOR CORP_BND		2.B FE	11,159,529	11,165,000	11,371,209	11,162,703	0	560	0	0	4.900	4.907	MS	161,086	547,086	11/27/2018	03/15/2029	11,438,543
92940P-AF-1	WRKCO INC SENIOR CORP_BND		2.B FE	6,529,623	6,445,000	6,260,829	6,491,591	0	(33,680)	0	0	4.200	4.067	JD	22,558	363,090	05/31/2019	06/01/2032	6,580,345
92976G-AG-6	WELLS FARGO BANK NA SUB CORP_BND		2.A FE	6,274,624	6,400,000	6,771,693	6,327,684	0	3,486	0	0	5.850	5.991	FA	156,000	374,400	04/05/2007	02/01/2037	6,587,200
92976G-AJ-0	WELLS FARGO BANK NA SUB CORP_BND		2.A FE	25,374,688	21,600,000	24,143,050	23,957,813	0	(139,188)	0	0	6.600	5.357	JJ	657,360	1,425,600	08/02/2011	01/15/2038	22,312,800
92985#-AA-0	WTG DOWNSTREAM HOLDINGS LLC CORP_BND		2.C PL	10,982,033	10,982,033	10,797,180	10,982,033	0	0	0	0	2.360	2.360	MS	76,313	263,175	09/15/2021	09/15/2026	11,111,621
92985#-AB-8	WTG DOWNSTREAM HOLDINGS LLC SECURED CORP		2.C PL	10,982,033	10,982,033	10,395,116	10,982,033	0	0	0	0	2.720	2.720	MS	87,954	303,321	09/15/2021	09/15/2028	11,131,388
92985#-AC-6	WTG DOWNSTREAM HOLDINGS LLC SECURED CORP		2.C PL	27,521,724	27,521,724	24,437,686	27,521,724	0	0	0	0	2.990	2.990	MS	242,298	835,598	09/15/2021	09/15/2031	27,933,173
92985#-AE-2	WTG DOWNSTREAM HOLDINGS LLC SECURED CORP		2.C PL	13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	5.750	5.750	JD	41,528	0	12/11/2025	12/15/2030	13,373,750
93100P-AB-4	WAKE FOREST UNIVERSITY BAPTIST SENIOR CO		1.D FE	8,354,798	8,750,000	7,081,102	8,419,728	0	9,384	0	0	4.175	4.467	JD	30,443	365,312	12/17/2018	06/01/2046	2,977,552
931142-BF-9	WALMART INC SENIOR CORP_BND		1.C FE	10,270,636	8,240,000	9,379,841	8,891,184	0	(140,568)	0	0	7.550	5.370	FA	235,023	622,120	01/15/2014	02/15/2030	8,551,060
931142-CB-7	WALMART INC SENIOR CORP_BND		1.C FE	4,736,200	5,000,000	5,292,372	4,855,169	0	10,409	0	0	5.250	5.643	MS	87,500	262,500	04/06/2010	09/01/2035	5,131,250
931142-CH-4	WALMART INC SENIOR CORP_BND		1.C FE	1,217,730	1,000,000	1,028,870	1,025,634	0	(19,567)	0	0	5.875	3.768	AO	14,035	58,750	01/13/2014	04/05/2027	1,029,375
931142-CK-7	WALMART INC SENIOR CORP_BND		1.C FE	11,098,790	8,500,000	9,828,773	10,189,486	0	(110,812)	0	0	6.500	4.308	FA	208,722	552,500	01/21/2016	08/15/2037	8,776,250
931142-CS-0	WALMART INC SENIOR CORP_BND		1.C FE	2,394,800	2,000,000	2,127,570	2,279,415	0	(14,185)	0	0	5.625	4.303	AO	28,125	112,500	01/22/2016	04/01/2040	2,056,250
931142-CV-3	WALMART INC SENIOR CORP_BND		1.C FE	4,483,375	5,000,000	5,016,953	4,644,639	0	14,631	0	0	4.875	5.596	JJ	117,135	243,750	04/11/2011	07/08/2040	5,121,875
931142-CY-7	WALMART INC SENIOR CORP_BND		1.C FE	24,998,070	24,500,000	24,960,080	24,821,090	0	(17,570)	0	0	5.000	4.867	AO	224,583	1,285,000	03/27/2012	10/25/2040	25,112,500
931142-DB-6	WALMART INC SENIOR CORP_BND		1.C FE	15,046,746	14,200,000	15,034,285	14,789,866	0	(25,756)	0	0	5.625	5.227	AO	168,625	798,750	07/21/2011	04/15/2041	14,599,375
931142-DQ-3	WALMART INC SENIOR CORP_BND		1.C FE	4,987,400	5,000,000	4,474,542	4,990,591	0	43	0	0	4.300	4.315	AO	41,208	215,000	04/30/2014	04/22/2044	5,107,500
931142-EB-5	WALMART INC SENIOR CORP_BND		1.C FE	7,991,240	8,000,000	7,421,954	7,993,476	0	337	0	0	3.950	3.958	JD	2,633	316,000	06/27/2018	06/28/2038	8,158,000
931142-EC-3	WALMART INC SENIOR CORP_BND		1.C FE	9,888,048	7,500,000	6,250,661	9,517,418	0	(69,879)	0	0	4.050	2.446	JD	1,688	303,750	08/06/2020	06/29/2048	7,651,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
931142-EE-9	WALMART INC SENIOR CORP_BND		1.C FE	3,780,975	3,750,000	3,758,904	3,757,986	0	(3,724)	0	0	3.700	3.597	JD	1,927	138,750	07/26/2018	06/26/2028	3,819,375
931142-EP-4	WALMART INC SENIOR CORP_BND		1.C FE	8,446,905	7,665,000	5,194,009	8,342,001	0	(21,806)	0	0	2.950	2.446	MS	60,926	226,118	07/13/2021	09/24/2049	7,778,059
931142-EV-1	WALMART INC SENIOR CORP_BND		1.C FE	23,011,507	22,850,000	14,408,176	22,995,778	0	(5,002)	0	0	2.650	2.615	MS	166,519	619,703	12/22/2021	09/22/2051	23,152,763
93148P-AA-0	WALKER & DUNLOP INC SENIOR CORP_BND 144A		3.B FE	1,571,280	1,563,000	1,602,783	1,570,221	0	(1,059)	0	0	6.625	6.499	AO	25,887	56,664	03/19/2025	04/01/2033	1,614,774
93401*-AA-8	WARBURG PINCUS LLC SENIOR CORP_BND		1.D PL	24,290,000	24,290,000	21,778,558	24,290,000	0	0	0	0	2.720	2.720	MS	168,842	660,688	09/29/2021	09/29/2031	24,620,344
93401*-AB-6	WARBURG PINCUS LLC SENIOR CORP_BND		1.D PL	17,950,000	17,950,000	15,456,128	17,950,000	0	0	0	0	2.870	2.870	MS	131,653	515,166	09/29/2021	09/29/2033	18,207,583
93401*-AC-4	WARBURG PINCUS LLC SENIOR CORP_BND		1.D PL	57,000,000	57,000,000	49,080,740	57,000,000	0	0	0	0	2.870	2.870	MS	418,063	1,635,900	12/15/2021	09/29/2033	57,817,950
93401*-AD-2	WARBURG PINCUS LLC SENIOR CORP_BND		1.D PL	64,000,000	64,000,000	51,929,778	64,000,000	0	0	0	0	3.020	3.020	MS	493,938	1,932,800	12/15/2021	09/29/2036	64,966,400
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY SENIOR CORP		1.G FE	2,364,275	3,076,000	2,244,576	2,401,440	0	14,039	0	0	3.650	5.283	MS	33,058	112,274	03/23/2023	09/15/2049	3,132,137
93933V-BA-5	WASHINGTON MUTUAL BANK/ DEBT N SUB CORP_		6. *	0	990,000	0	0	0	0	0	0	0.000	0.000	MN	0	0	05/15/2006	01/01/9999	29,453
93933V-BB-3	WASHINGTON MUTUAL BANK/ DEBT N SUB CORP_		6. *	0	15,000,000	2	0	0	0	0	0	2.638	0.000	FMAN	0	0	01/03/2007	05/20/2013	97,807
93933V-BC-1	WASHINGTON MUTUAL BANK/ DEBT N SUB CORP_		6. *	0	22,825,000	2	0	0	0	0	0	0.000	64.770	MN	0	0	08/29/2007	05/20/2036	128,391
93933W-AA-4	WASHINGTON MUTUAL BANK/ DEBT N SUB CORP_		6. *	0	25,086,000	3	3	2	0	0	0	0.000	0.000	JD	0	0	01/06/2006	01/01/9999	483,864
93933W-AB-2	WASHINGTON MUTUAL BANK/ DEBT N SUB CORP_		6. *	0	6,000,000	1	1	601	0	600	0	0.000	0.000	FA	0	0	05/26/2005	01/01/9999	38,608
93933W-AC-0	WASHINGTON MUTUAL BANK/ DEBT N SUB CORP_		6. *	0	4,800,000	480	480	480	0	0	0	0.000	0.000	JJ	0	0	10/20/2005	01/01/9999	48,517
93933W-AD-8	WASHINGTON MUTUAL BANK/ DEBT N SUB CORP_		6. *	0	16,500,000	2	0	0	0	0	0	0.000	28.086	JAJO	0	0	10/31/2006	12/31/2079	140,349
94106B-AE-1	WASTE CONNECTIONS INC SENIOR CORP_BND		1.G FE	1,998,500	2,000,000	1,860,637	1,998,961	0	144	0	0	3.200	3.209	JD	5,333	64,000	03/02/2022	06/01/2032	2,032,000
94106B-AJ-0	WASTE CONNECTIONS INC SENIOR CORP_BND		1.G FE	8,898,472	8,800,000	9,112,828	8,895,575	0	(2,896)	0	0	5.250	5.102	MS	265,650	0	06/17/2025	09/01/2035	9,031,000
94106L-BM-0	WASTE MANAGEMENT INC SENIOR CORP_BND		1.G FE	2,219,306	2,390,000	1,429,188	2,237,212	0	10,223	0	0	2.500	2.861	MN	7,635	107,375	06/29/2021	11/15/2050	2,419,875
94106L-BS-7	WASTE MANAGEMENT INC SENIOR CORP_BND		1.G FE	998,500	1,000,000	990,937	998,962	0	142	0	0	4.150	4.169	AO	8,761	41,500	04/28/2022	04/15/2032	1,020,750
941848-F#-5	WATERS CORPORATION CORP_BND		2.B	26,300,000	26,300,000	23,139,169	26,300,000	0	0	0	0	2.250	2.250	MS	195,606	591,750	03/02/2021	03/03/2031	26,301,644
941848-F@-7	WATERS CORPORATION CORP_BND		2.B	11,240,000	11,240,000	11,182,066	11,240,000	0	0	0	0	1.680	1.680	MS	62,419	188,832	03/02/2021	03/02/2026	11,334,416
948565-AF-3	WEEKLEY HOMES LLC SENIOR CORP_BND 144A		3.C FE	631,000	631,000	639,020	631,000	0	0	0	0	6.750	6.743	JJ	2,248	0	12/09/2025	01/15/2034	652,296
94973V-AH-0	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	1,383,544	1,632,000	1,742,523	1,494,049	0	10,203	0	0	5.950	7.250	JD	4,316	97,104	05/29/2008	12/15/2034	1,680,552
94973V-AL-1	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	15,063,390	15,510,000	16,460,636	15,238,271	0	15,287	0	0	5.850	6.072	JJ	418,382	1,130,834	05/13/2015	01/15/2036	15,963,668
94973V-AN-7	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	14,596,187	13,670,000	14,862,180	14,205,472	0	(40,106)	0	0	6.375	5.857	JD	38,732	871,462	05/23/2012	06/15/2037	14,105,731
94973V-AT-4	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	304,857	300,000	300,247	303,364	0	(187)	0	0	5.800	5.686	FA	6,573	17,400	01/28/2011	08/15/2040	308,700
94973V-AY-3	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	24,373,915	24,400,000	21,929,727	24,381,437	0	(1,337)	0	0	4.625	4.631	MN	144,197	1,128,500	04/30/2013	05/15/2042	24,964,250
94973V-BB-2	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	6,115,384	5,800,000	5,198,453	6,027,681	0	(9,236)	0	0	4.650	4.322	JJ	124,362	269,700	04/18/2013	01/15/2043	5,934,850
94973V-BK-2	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	2,023	2,000	1,763	2,018	0	(1)	0	0	4.650	4.576	FA	35	94	05/13/2015	08/15/2044	2,047
94973V-BL-0	ELEVANCE HEALTH INC SENIOR CORP_BND		2.A FE	11,115,364	11,100,000	9,444,035	11,114,177	0	(1,229)	0	0	4.850	4.842	FA	203,377	538,350	05/14/2015	08/15/2054	11,369,175
949746-RF-0	WELLS FARGO & COMPANY SUB CORP_BND		2.B FE	8,394,550	7,500,000	7,427,969	8,198,990	0	(25,201)	0	0	5.606	4.826	JJ	193,874	420,450	12/09/2015	01/15/2044	7,710,225
949746-TB-7	WELLS FARGO & COMPANY JRSUB CORP_BND		2.B FE	17,561,672	16,876,000	18,875,413	17,072,460	0	(70,429)	0	0	7.950	7.597	MN	171,432	1,580,142	08/06/2001	11/15/2029	17,546,821
94974B-GE-4	WELLS FARGO & COMPANY SUB CORP_BND		2.B FE	19,655,805	15,750,000	13,804,643	19,052,434	0	(127,012)	0	0	4.650	3.164	MN	115,959	732,376	02/01/2021	11/04/2044	16,116,188
94974B-GK-0	WELLS FARGO & COMPANY SENIOR CORP_BND		2.A FE	6,473,777	5,500,000	4,461,280	6,320,229	0	(31,429)	0	0	3.900	2.888	MN	35,750	214,500	10/15/2020	05/01/2045	5,607,250
94974B-GQ-7	WELLS FARGO & COMPANY SUB CORP_BND		2.B FE	29,742,104	28,700,000	25,846,636	29,603,858	0	(36,122)	0	0	4.900	4.636	MN	171,881	1,406,300	01/21/2021	11/17/2045	29,403,150
94974B-GT-1	WELLS FARGO & COMPANY SUB CORP_BND		2.B FE	3,805,933	3,040,000	2,537,023	3,695,252	0	28,913	0	0	4.400	2.984	JD	6,316	133,760	11/19/2020	06/14/2046	3,106,880
94974B-GU-8	WELLS FARGO & COMPANY SUB CORP_BND		2.B FE	10,776,800	8,425,000	7,401,739	10,450,430	0	(67,641)	0	0	4.750	3.170	JD	26,679	400,188	11/10/2020	12/07/2046	8,625,094
94980V-AG-3	WELLS FARGO BANK NA SUB CORP_BND		2.A FE	1,597,344	1,600,000	1,707,141	1,598,506	0	(132)	0	0	5.950	5.962	FA	33,056	95,200	09/24/2009	08/26/2036	1,647,600
95000U-2L-6	WELLS FARGO & COMPANY SENIOR CORP_BND		2.A FE	8,379,260	7,250,000	7,295,813	7,855,087	0	(133,510)	0	0	4.478	2.403	AO	78,458	324,656	12/02/2021	04/04/2031	7,412,328
95000U-2M-4	WELLS FARGO & COMPANY SENIOR CORP_BND		2.A FE	63,108,656	48,022,000	43,958,187	61,286,007	0	(378,937)	0	0	5.013	3.304	AO	581,775	2,269,485	04/09/2025	04/04/2051	49,225,671
95000U-2Q-5	WELLS FARGO & COMPANY SENIOR CORP_BND		2.A FE	22,296,812	21,135,000	16,413,508	22,045,261	0	(30,054)	0	0	3.068	2.703	AO	109,871	648,422	11/06/2020	04/30/2041	21,459,211
95000U-2U-6	WELLS FARGO & COMPANY SENIOR CORP_BND		2.A FE	10,206,724	11,600,000	10,818,830	10,591,698	0	140,243	0	0	3.350	4.798	MS	128,454	388,600	06/16/2022	03/02/2033	11,794,300
95000U-2V-4	WELLS FARGO & COMPANY SENIOR CORP_BND		2.A FE	993,590	1,000,000	993,386	994,098	0	508	0	0	3.526	3.805	MS	9,501	0	10/21/2025	03/24/2028	1,017,630
95000U-3N-1	WELLS FARGO & COMPANY SENIOR CORP_BND		1.E FE	1,877,818	1,920,000	1,961,895	1,879,577	0	1,759	0	0	5.211	5.489	JD	7,782	50,026	06/02/2025	12/03/2035	1,970,026

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
95081Q-AP-9	WESCO DISTRIBUTION INC SENIOR CORP_BND 1		3.B FE	374,254	351,000	356,412	352,950	0	(2,871)	0	0	7.250	5.987	JD	1,131	25,448	03/04/2022	06/15/2028	363,724
95081Q-AS-3	WESCO DISTRIBUTION INC SENIOR CORP_BND 1		3.B FE	2,893,654	2,860,000	2,984,377	2,889,694	0	(3,960)	0	0	6.375	6.090	MS	53,685	95,721	08/12/2025	03/15/2033	2,951,163
95101V-AA-7	WESLEYAN UNIVERSITY SENIOR CORP_BND		1.D FE	14,971,680	14,864,000	11,788,807	14,971,105	0	(205)	0	0	4.781	4.746	JJ	355,324	710,648	06/18/2019	07/01/2116	15,219,324
955278-B#-2	WEST PENN POWER COMPANY CORP_BND		1.F	75,000,000	75,000,000	58,920,000	75,000,000	0	0	0	0	4.090	4.090	MS	903,208	3,067,500	09/15/2017	09/15/2047	76,533,750
955278-B*-6	WEST PENN POWER COMPANY SECURED CORP_BND		1.F	38,000,000	38,000,000	30,877,827	38,000,000	0	0	0	0	4.450	4.450	MS	488,511	1,691,000	09/17/2015	09/15/2045	38,836,106
955278-B@-4	WEST PENN POWER COMPANY CORP_BND		1.F	17,000,000	17,000,000	13,802,300	17,000,000	0	0	0	0	3.840	3.840	JD	29,013	460,800	12/15/2016	12/15/2046	17,326,400
956708-AB-7	WEST VIRGINIA UNITED HEALTH SY SECURED C		1.F FE	4,386,801	4,355,000	2,740,901	4,383,104	0	(827)	0	0	3.129	3.090	JD	11,356	136,268	01/21/2021	06/01/2050	4,423,134
95709T-AK-6	EVERGY KANSAS CENTRAL INC SECURED CORP_B		1.F FE	10,999,780	11,000,000	9,622,567	10,999,987	0	(1,935)	0	0	4.625	4.625	MS	169,583	508,750	08/12/2013	09/01/2043	11,254,375
95709T-AQ-3	EVERGY KANSAS CENTRAL INC SECURED CORP_B		1.F FE	1,575,120	1,600,000	1,089,691	1,577,863	0	711	0	0	3.250	3.335	MS	17,333	81,250	03/30/2021	09/01/2049	1,626,000
957576-AA-9	WESTERN & SOUTHERN FINANCIAL G SENIOR CO		1.F FE	22,288,469	24,060,000	25,147,470	23,210,397	0	101,554	0	0	5.750	6.333	JJ	637,924	1,460,644	05/05/2006	07/15/2033	24,751,725
958254-AD-6	WESTERN MIDSTREAM OPERATING LP SENIOR CO		2.C FE	2,564,261	2,495,000	2,272,211	2,554,104	0	1,383	0	0	5.450	5.243	AO	33,994	135,978	02/05/2020	04/01/2044	2,562,989
958254-AJ-3	WESTERN MIDSTREAM OPERATING LP SENIOR CO		2.C FE	4,453,350	5,000,000	4,314,982	4,465,512	0	11,439	0	0	5.300	6.193	MS	88,333	265,000	12/11/2024	03/01/2048	5,132,500
958667-AC-1	WESTERN MIDSTREAM OPERATING LP SENIOR CO		2.C FE	19,346,451	20,000,000	19,594,161	19,491,697	0	110,531	0	0	4.050	4.742	FA	337,500	810,000	09/05/2024	02/01/2030	20,405,000
958667-AJ-6	WESTERN MIDSTREAM OPERATING LP SENIOR CO		2.C FE	7,355,970	7,400,000	7,375,068	7,356,151	0	181	0	0	5.500	5.578	JD	30,525	0	12/01/2025	12/15/2035	7,603,500
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS L SECURED C		2.C PL	10,503,230	10,503,230	8,927,035	10,503,230	0	0	0	0	3.460	3.461	JJ	152,431	363,412	10/19/2020	03/31/2040	131,871
960413-AS-1	WESTLAKE CORP SENIOR CORP_BND		2.B FE	9,140,083	9,260,000	7,972,473	9,159,072	0	1,316	0	0	5.000	5.084	FA	174,911	463,000	05/16/2017	08/15/2046	9,491,500
960413-AZ-5	WESTLAKE CORP SENIOR CORP_BND		2.B FE	3,890,440	4,000,000	2,417,561	3,900,567	0	2,825	0	0	3.125	3.269	FA	47,222	148,438	08/05/2021	08/15/2051	4,062,500
960413-BA-9	WESTLAKE CORP SENIOR CORP_BND		2.B FE	10,172,752	10,535,000	6,202,082	10,192,269	0	5,004	0	0	3.375	3.536	FA	134,321	404,831	08/24/2021	08/15/2061	10,712,778
960413-BB-7	WESTLAKE CORP SENIOR CORP_BND		2.B FE	10,091,360	10,120,000	10,129,424	10,091,706	0	345	0	0	5.550	5.587	MN	85,809	0	11/04/2025	11/15/2035	10,400,830
960413-BC-5	WESTLAKE CORP SENIOR CORP_BND		2.B FE	9,934,900	10,000,000	9,849,945	9,935,067	0	167	0	0	6.375	6.424	MN	97,396	0	11/04/2025	11/15/2055	10,318,750
961548-AR-5	WESTVACO CORP DEL SECURED MUNITAX_BND RE		2.B FE	5,599,720	5,600,000	5,698,342	5,600,045	0	(709)	0	0	7.670	7.669	JJ	198,056	478,295	11/25/2003	01/15/2027	5,814,760
96337R-AD-4	WHISTLER PIPELINE LLC SENIOR CORP_BND 14		2.C FE	109,327,000	110,000,000	107,589,520	109,363,176	0	28,300	0	0	6.350	6.403	MS	1,765,653	7,637,639	06/09/2025	09/30/2044	113,492,500
965231-AA-1	WHITEHEAD INSTITUTE FOR BIOMED SENIOR CO		1.B FE	2,132,428	2,115,000	1,441,399	2,130,636	0	(489)	0	0	3.277	3.233	JD	5,776	69,308	04/28/2021	12/01/2050	2,149,654
96926G-AA-1	WILLIAM MARSH RICE UNIVERSITY SENIOR COR		1.A FE	503,535	500,000	431,049	503,286	0	(104)	0	0	4.626	4.588	MN	2,956	23,130	07/28/2014	05/15/2063	178,263
96926G-AD-5	WILLIAM MARSH RICE UNIVERSITY SENIOR COR		1.A FE	35,000,000	35,000,000	26,720,115	35,000,000	0	0	0	0	3.774	3.774	MN	168,782	1,320,900	04/15/2015	05/15/2055	7,670,143
969457-BD-1	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	11,760	12,000	13,716	11,904	0	10	0	0	7.750	7.934	JD	41	930	07/25/2006	06/15/2031	12,465
969457-BM-1	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	4,310,064	3,996,400	4,849,099	4,226,675	0	(132,355)	0	0	8.750	7.524	MS	102,963	687,742	09/05/2024	03/15/2032	4,171,243
969457-BV-1	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	12,671,073	11,394,000	11,338,165	12,464,971	0	(39,477)	0	0	5.750	4.946	JD	12,739	698,741	12/10/2020	06/24/2044	11,721,578
969457-CP-3	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	7,048,412	6,950,000	7,220,834	7,045,564	0	(2,848)	0	0	5.600	5.405	MS	114,598	265,953	06/17/2025	03/15/2035	7,144,600
969457-CS-7	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	5,992,985	6,015,000	6,123,241	5,993,370	0	385	0	0	5.300	5.348	MS	80,584	79,699	06/26/2025	09/30/2035	6,174,398
96949L-AE-5	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	7,932,300	8,000,000	7,021,063	7,941,874	0	872	0	0	4.850	4.904	MS	129,333	388,000	07/18/2018	03/01/2048	8,194,000
96949V-AN-3	WILLIAMS SCOTSMAN INC SECURED CORP_BND 1		3.C FE	2,409,050	2,389,000	2,470,767	2,405,536	0	(3,514)	0	0	6.625	6.374	AO	33,413	87,489	03/19/2025	04/15/2030	2,468,136
96950F-AK-0	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	6,129,872	5,600,000	5,554,162	6,023,245	0	(16,546)	0	0	5.800	5.137	MN	41,502	324,800	04/13/2017	11/15/2043	5,762,400
96950F-AN-4	WILLIAMS COMPANIES INC SENIOR CORP_BND		2.B FE	241,524	200,000	191,787	235,233	0	(1,357)	0	0	5.400	4.000	MS	3,510	10,800	12/10/2020	03/04/2044	205,400
970648-AN-1	WILLIS NORTH AMERICA INC SENIOR CORP_BND		2.A FE	6,063,140	6,000,000	5,997,379	6,062,668	0	(564)	0	0	5.900	5.823	MS	114,067	324,500	04/03/2025	03/05/2054	6,177,000
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER SECURED C		1.F FE	7,397,023	6,040,000	5,312,463	7,221,153	0	(42,037)	0	0	4.813	3.452	MS	96,902	290,706	05/12/2021	09/01/2048	1,030,892
97068L-AB-4	WILLIS-KNIGHTON MEDICAL CENTER SECURED C		1.F FE	18,957,470	21,040,000	13,211,777	19,030,835	0	38,781	0	0	3.065	3.600	MS	214,959	644,876	11/26/2024	03/01/2051	21,362,438
97314#-AA-1	WIND STAR RENEWABLES LLC SECURED CORP_BN		2.B	8,680,277	8,680,277	8,753,978	8,680,277	0	(1,272)	0	0	5.340	5.340	JD	1,288	473,705	07/11/2014	07/11/2036	218,470
976656-CK-2	WISCONSIN ELECTRIC POWER COMPA SENIOR CO		1.F FE	11,251,426	9,760,000	8,074,337	11,032,834	0	(37,511)	0	0	4.300	3.456	AO	88,599	419,680	08/01/2019	10/15/2048	9,969,840
97670M-C*-5	WISCONSIN GAS LLC CORP_BND		1.G Z	27,000,000	27,000,000	26,936,737	27,000,000	0	0	0	0	5.390	5.390	AO	371,910	0	09/29/2025	10/01/2035	17,458,150
97670M-C@-3	WISCONSIN GAS LLC CORP_BND		1.G Z	35,000,000	35,000,000	34,865,042	35,000,000	0	0	0	0	4.700	4.700	AO	420,389	0	09/29/2025	10/01/2030	20,470,000
976826-BN-6	WISCONSIN POWER AND LIGHT COMP SENIOR CO		2.A FE	2,396,952	2,400,000	1,742,779	2,397,309	0	(23)	0	0	3.650	3.657	AO	21,900	87,600	03/30/2020	04/01/2050	2,443,800
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO		1.F FE	21,510,905	21,500,000	17,094,643	21,507,529	0	(380)	0	0	3.671	3.668	JD	65,772	789,266	11/27/2012	12/01/2042	21,894,633
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO		1.F FE	13,046,663	13,010,000	9,059,177	13,043,039	0	(1,418)	0	0	3.300	3.284	MS	143,110	429,330	06/10/2021	09/01/2049	13,224,665
98138H-AJ-0	WORKDAY INC SENIOR CORP_BND		2.A FE	8,294,266	8,300,000	7,944,016	8,296,082	0	387	0	0	3.800	3.808	AO	78,850	315,400	03/31/2022	04/01/2032	8,457,700

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
983024-AG-5	WYETH LLC SENIOR CORP_BND		1.F FE	33,373,032	26,400,000	29,629,290	30,510,805	0	(425,632)	0	0	6.500	4.191	FA	715,000	1,716,000	03/07/2019	02/01/2034	27,258,000
983024-AN-0	WYETH LLC SENIOR CORP_BND		1.F FE	9,683,611	9,100,000	9,793,874	9,475,823	0	(28,049)	0	0	5.950	5.424	AO	135,363	541,450	09/12/2016	04/01/2037	9,370,725
983133-AC-3	WYNN RESORTS FINANCE LLC SENIOR CORP_BND		3.C FE	675,527	640,000	693,645	671,455	0	(4,072)	0	0	7.125	5.949	FA	17,227	22,800	08/12/2025	02/15/2031	662,800
983133-AD-1	WYNN RESORTS FINANCE LLC SENIOR CORP_BND		3.C FE	16,601,143	16,679,000	17,037,906	16,598,252	0	(1,493)	0	0	6.250	6.297	MS	306,940	859,400	08/12/2025	03/15/2033	17,200,219
983197-AA-2	WYNNTON FUNDING TRUST II SENIOR CORP_BND		1.G FE	42,048,300	41,187,000	41,415,442	42,045,022	0	(3,279)	0	0	5.991	5.841	FA	849,921	0	09/16/2025	08/15/2055	42,420,757
983793-AK-6	XPO INC SENIOR CORP_BND 144A		3.C FE	2,669,635	2,570,000	2,704,362	2,652,141	0	(17,494)	0	0	7.125	5.974	FA	76,297	80,334	08/12/2025	02/01/2032	2,661,556
98380M-AA-3	XPLR INFRASTRUCTURE OPERATING SENIOR COR		3.A FE	6,876,292	6,815,000	7,153,064	6,869,456	0	(6,835)	0	0	8.375	8.102	JJ	263,182	137,855	07/17/2025	01/15/2031	7,100,378
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_B		2.B FE	6,808,229	6,810,000	6,158,099	6,808,901	0	170	0	0	2.600	2.603	MN	18,198	177,060	11/15/2021	11/24/2031	6,898,530
98978V-AM-5	ZOETIS INC SENIOR CORP_BND		2.A FE	5,020,243	4,156,000	3,324,485	4,896,632	0	(25,502)	0	0	3.950	2.822	MS	49,705	164,162	12/29/2020	09/12/2047	4,238,081
98978V-AP-8	ZOETIS INC SENIOR CORP_BND		2.A FE	926,592	800,000	684,878	908,150	0	(3,212)	0	0	4.450	3.562	FA	12,954	35,600	08/07/2019	08/20/2048	817,800
98978V-AT-0	ZOETIS INC SENIOR CORP_BND		2.A FE	1,576,170	1,500,000	996,424	1,567,735	0	(2,480)	0	0	3.000	2.741	MN	5,750	55,350	07/13/2021	05/15/2050	1,522,500
BID1QP-R6-8	HONEYWELL INTERNATIONAL INC SENIOR CORP_		1.F FE	5,762,605	5,696,083	5,758,297	5,810,373	0	(13,050)	0	61,099	3.375	2.814	MAR	161,168	0	06/25/2025	03/01/2030	5,826,406
G2001#-AA-2	BRIDGEPOINT US FINANCE LIMITED SENIOR CO		1.E PL	10,000,000	10,000,000	10,239,357	10,000,000	0	0	0	0	6.180	6.186	JJ	284,967	530,450	09/06/2024	06/07/2027	10,243,767
G2001#-AB-0	BRIDGEPOINT US FINANCE LIMITED SENIOR CO		1.E PL	5,000,000	5,000,000	5,256,212	5,000,000	0	0	0	0	6.200	6.203	JJ	142,944	266,083	09/06/2024	06/06/2029	5,121,417
G2001#-AC-8	BRIDGEPOINT US FINANCE LIMITED SENIOR CO		1.E PL	25,000,000	25,000,000	26,786,495	25,000,000	0	0	0	0	6.310	6.312	JJ	727,403	1,534,908	09/06/2024	06/06/2031	25,617,854
G2001#-AD-6	BRIDGEPOINT US FINANCE LIMITED SENIOR CO		1.E PL	10,000,000	10,000,000	10,858,493	10,000,000	0	0	0	0	6.460	6.461	JJ	297,878	619,299	09/06/2024	06/06/2034	10,253,017
G2037*-AD-8	CHANEL INC CORP_BND		1.D	92,157,500	91,700,000	88,582,200	91,970,907	0	(27,675)	0	0	4.590	4.549	AO	888,573	4,533,522	12/28/2016	10/15/2034	93,804,515
G2705#-AA-1	DELOITTE LLP/UNITED KINGDOM SENIOR CORP_		1.G	122,073,700	131,814,900	136,008,330	131,814,900	0	0	0	9,079,700	6.170	6.170	MN	1,061,806	7,995,721	11/14/2023	11/14/2033	125,839,674
G6361*-AA-1	NZ POWER CAYMAN 2003-1 LIMITED CORP_BND		1.D	32,821,477	32,821,477	34,871,508	32,769,394	0	(52,137)	0	0	6.150	6.098	JAN	2,012,914	1,957,237	09/28/2009	01/02/2030	31,372,648
P16259-AM-8	BBVA BANCOMER SA TEXAS BRANCH CAPSEC CO		3.B FE	8,301,136	9,404,000	9,219,154	8,500,932	0	65,420	0	0	5.125	6.866	JJ	219,557	481,956	11/10/2023	01/18/2033	9,405,339
U71708-G2-8	PFIZER INC SENIOR CORP_BND		1.F FE	20,226,570	21,060,793	14,184,647	21,666,838	0	(59,070)	0	1,493,350	2.735	2.362	JUN	315,623	582,265	03/01/2023	06/15/2043	19,664,285
U8035U-AC-6	SASOL FINANCING USA LLC SENIOR CORP_BND		3.A FE	5,684,655	5,669,000	5,745,337	5,673,340	0	(4,722)	0	0	8.750	8.702	MN	79,917	496,038	04/22/2025	05/03/2029	5,917,019
U85969-AF-7	STILLWATER MINING COMPANY SENIOR CORP_BN		3.C FE	20,087,510	23,758,000	22,474,025	20,830,068	0	594,516	0	0	4.500	8.285	MN	133,639	1,069,110	04/22/2025	11/16/2029	24,292,555
008916-AC-2	NUTRIEN CANADA HOLDINGS ULC SENIOR COR		2.B IF	1,898,300	2,220,000	2,280,081	2,187,124	0	27,229	0	0	7.800	9.269	FA	72,150	173,160	01/07/2000	02/01/2027	2,306,580
013716-AN-5	RIO TINTO ALCAN INC SENIOR CORP_BND		1.F FE	7,928,400	8,000,000	8,654,361	7,985,111	0	2,981	0	0	7.250	7.324	MN	96,667	580,000	10/23/1998	11/01/2028	8,290,000
013716-AU-9	RIO TINTO ALCAN INC SENIOR CORP_BND		1.F FE	1,240,719	1,140,000	1,247,900	1,223,934	0	(8,411)	0	0	6.125	4.992	JD	3,103	69,826	12/13/2023	12/15/2033	1,174,913
013716-AW-5	RIO TINTO ALCAN INC SENIOR CORP_BND		1.F FE	3,008,160	3,000,000	3,196,256	3,004,528	0	(686)	0	0	5.750	5.729	JD	14,375	172,500	04/29/2010	06/01/2035	3,086,250
032479-AD-9	ANADARKO FINANCE CO SENIOR CORP_BND		3.A FE	19,229,773	17,020,000	18,596,581	17,871,995	0	(133,814)	0	0	7.500	6.377	MN	212,750	1,276,500	05/05/2010	05/01/2031	17,658,250
064159-4B-9	BANK OF NOVA SCOTIA SENIOR CORP_BND		1.F FE	10,143,300	10,000,000	8,909,640	10,083,606	0	(14,202)	0	0	2.150	1.991	FA	89,583	215,000	07/28/2021	08/01/2031	10,107,500
06417X-AE-1	BANK OF NOVA SCOTIA SENIOR CORP_BND		1.F FE	8,306,499	9,117,000	8,135,559	8,583,377	0	77,266	0	0	2.450	3.527	FA	92,449	223,366	03/29/2022	02/02/2032	9,228,683
06417X-AG-6	BANK OF NOVA SCOTIA SUB CORP_BND		2.A FE	8,499,745	8,500,000	8,285,391	8,500,034	0	(2)	0	0	4.588	4.588	MN	61,747	389,980	04/05/2022	05/04/2037	8,694,990
06418G-AW-7	BANK OF NOVA SCOTIA SENIOR CORP_BND		1.F FE	2,000,000	2,000,000	1,992,831	2,000,000	0	0	0	0	4.338	4.335	MS	25,546	0	09/08/2025	09/15/2031	2,043,380
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANA SENIOR CO		2.B FE	10,918,290	13,500,000	10,651,592	10,971,038	0	50,096	0	0	4.300	5.763	JJ	245,100	580,500	12/16/2024	07/29/2049	13,790,250
0778FP-AF-6	BELL TELEPHONE COMPANY OF CANA SENIOR CO		2.B FE	6,083,408	6,100,000	4,371,576	6,085,007	0	115	0	0	3.650	3.665	MS	64,321	222,650	03/12/2021	03/17/2051	6,211,325
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANA SENIOR CO		2.B FE	14,994,150	15,000,000	9,807,579	14,994,714	0	(284)	0	0	3.200	3.202	FA	181,333	480,000	08/09/2021	02/15/2052	15,240,000
10549P-AG-6	BROOKFIELD CORP SENIOR CORP_BND		1.G FE	16,816,946	16,373,600	18,792,554	16,575,479	0	(24,502)	0	0	7.375	7.151	MS	402,518	1,207,554	04/24/2006	03/01/2033	16,977,377
11271L-AA-0	BROOKFIELD FINANCE INC SENIOR CORP_BND		1.G	3,946,806	4,050,000	4,051,078	4,043,256	0	15,449	0	0	4.250	4.658	JD	13,866	172,126	12/13/2018	06/02/2026	4,136,063
11271L-AD-4	BROOKFIELD FINANCE INC SENIOR CORP_BND		1.G	41,937,040	41,905,000	42,567,365	41,917,248	0	(5,884)	0	0	4.850	4.838	MS	519,389	2,032,392	03/20/2019	03/29/2029	42,921,196
124765-F@-2	CAE INC SENIOR CORP_BND		2.C FE	10,000,000	10,000,000	9,872,013	10,000,000	0	0	0	0	4.470	4.470	MS	134,100	447,000	03/13/2019	03/13/2031	1,135,944
124765-G*-3	CAE INC SENIOR CORP_BND		2.C FE	26,500,000	26,500,000	25,757,298	26,500,000	0	0	0	0	4.570	4.569	MS	363,315	1,211,050	03/13/2019	03/13/2034	2,085,040
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMM SENIOR CO		1.F FE	27,075,960	28,000,000	26,684,468	27,367,270	0	85,463	0	0	3.600	4.007	AO	235,200	1,008,000	06/02/2022	04/07/2032	28,504,000
13607P-VQ-4	CANADIAN IMPERIAL BANK OF COMM SENIOR CO		1.F FE	9,299,430	9,000,000	9,286,396	9,286,098	0	(13,332)	0	0	5.245	4.376	JJ	220,290	0	10/10/2025	01/13/2031	9,236,025
136375-BE-1	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		1.F FE	135,390	100,000	110,530	121,432	0	1,215	0	0	6.712	4.177	JJ	3,095	6,712	05/13/2015	07/15/2036	103,356
136375-CP-5	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		1.F FE	8,314,297	7,760,000	5,924,328	8,227,668	0	(15,107)	0	0	3.650	3.259	FA	116,443	283,240	08/01/2019	02/03/2048	7,901,620
136375-CZ-3	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		1.F FE	4,468,743	4,454,000	2,645,010	4,466,819	0	(449)	0	0	2.450	2.434	MN	18,187	109,124	10/15/2020	05/01/2050	4,508,562

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD SENIOR CO		2.A FE	3,788,260	3,500,000	3,762,171	3,675,915	0	(11,513)	0	0	6.500	5.878	FA	85,944	227,500	02/09/2011	02/15/2037	3,613,750
136385-AP-6	CANADIAN NATURAL RESOURCES LTD SENIOR CO		2.A FE	12,619,650	9,020,000	9,929,609	11,904,698	0	(170,592)	0	0	6.750	3.649	FA	253,688	608,850	08/25/2021	02/01/2039	9,324,425
136385-AX-9	CANADIAN NATURAL RESOURCES LTD SENIOR CO		2.A FE	14,426,892	14,350,000	14,312,843	14,360,940	0	(14,022)	0	0	3.850	3.749	JD	46,040	552,476	12/17/2019	06/01/2027	14,626,238
136385-AY-7	CANADIAN NATURAL RESOURCES LTD SENIOR CO		2.A FE	6,174,350	5,000,000	4,411,723	6,042,034	0	(33,269)	0	0	4.950	3.532	JD	20,625	247,500	10/13/2021	06/01/2047	5,123,750
13645R-AD-6	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		2.A FE	10,153,385	9,250,000	10,490,942	9,617,499	0	(57,505)	0	0	7.125	6.295	AO	139,135	731,203	01/14/2010	10/15/2031	9,579,531
13645R-AX-2	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		2.A FE	6,400,000	6,400,000	6,405,773	6,400,000	0	0	0	0	6.125	6.125	MS	115,422	392,000	09/08/2015	09/15/2115	6,596,000
13645R-BF-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		2.A FE	999,650	1,000,000	900,151	999,783	0	34	0	0	2.450	2.454	JD	1,974	24,500	11/17/2021	12/02/2031	1,012,250
13645R-BG-8	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		2.A FE	6,963,460	7,000,000	5,235,300	6,969,245	0	1,157	0	0	3.000	3.035	JD	16,917	210,000	11/17/2021	12/02/2041	7,105,000
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		2.A FE	4,964,200	5,000,000	3,324,182	4,967,342	0	774	0	0	3.100	3.137	JD	12,486	155,000	11/17/2021	12/02/2051	5,077,500
13648T-AD-9	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		2.A FE	6,959,800	6,997,000	6,065,624	7,004,974	0	37,165	0	0	4.300	4.267	MN	38,445	300,872	07/26/2016	05/15/2043	7,147,436
14042M-A@-1	CAPITAL POWER CORP SENIOR CORP_BND		2.C FE	22,551,300	21,885,829	21,857,455	21,885,829	0	0	0	1,026,553	4.560	4.560	JD	52,672	998,832	06/12/2019	06/12/2029	23,065,470
14042M-B#-8	CAPITAL POWER CORP SENIOR CORP_BND		2.C	43,150,000	43,150,000	36,378,434	43,150,000	0	0	0	0	3.240	3.240	AO	244,661	1,398,060	10/28/2021	10/28/2033	43,849,030
14042M-B*-2	CAPITAL POWER CORP SENIOR CORP_BND		2.C FE	7,986,919	7,751,231	7,699,504	7,751,231	0	0	0	363,571	4.720	4.720	JD	19,309	366,166	06/12/2019	06/12/2031	8,175,410
14042M-B@-0	CAPITAL POWER CORP SENIOR CORP_BND		2.C FE	37,585,500	36,476,382	35,654,612	36,476,382	0	0	0	1,710,922	4.960	4.960	JD	95,487	1,810,748	06/12/2019	06/12/2034	38,517,620
15135U-AF-6	CENOVUS ENERGY INC SENIOR CORP_BND		2.B FE	2,209,129	1,640,000	1,804,892	2,018,031	0	(19,525)	0	0	6.750	4.498	MN	14,145	110,700	04/17/2013	11/15/2039	1,695,350
15135U-AH-2	CENOVUS ENERGY INC SENIOR CORP_BND		2.B	38,164,780	38,246,000	30,195,652	38,189,535	0	(4,570)	0	0	4.450	4.463	MS	501,129	1,701,948	05/22/2013	09/15/2042	39,096,974
15135U-AW-9	CENOVUS ENERGY INC SENIOR CORP_BND		2.B FE	3,850,181	4,238,000	3,763,821	3,983,165	0	36,929	0	0	2.650	3.773	JJ	51,786	112,308	03/16/2022	01/15/2032	4,294,154
15135U-BB-4	CENOVUS ENERGY INC SENIOR CORP_BND		2.B FE	10,072,645	10,090,000	10,077,957	10,072,645	0	0	0	0	5.400	5.423	MS	62,054	0	11/18/2025	03/20/2036	10,362,430
194693-A*-8	COLLIERS INTERNATIONAL GROUP I CORP_BND		2.B PL	29,600,000	29,600,000	26,296,229	29,600,000	0	0	0	0	3.020	3.020	AO	208,581	893,920	10/07/2021	10/07/2031	30,046,960
29103D-AM-8	EMERA US FINANCE LP SENIOR CORP_BND		2.C FE	9,757,560	8,185,000	6,997,478	9,561,343	0	(47,194)	0	0	4.750	3.563	JD	17,279	388,788	08/04/2021	06/15/2046	8,379,394
29250N-AJ-4	ENBRIDGE INC SENIOR CORP_BND		2.B FE	4,974,650	5,000,000	4,248,917	4,980,756	0	191	0	0	4.500	4.531	JD	13,125	225,000	05/28/2014	06/10/2044	5,112,500
29250N-BC-8	ENBRIDGE INC SUB CORP_BND		2.C FE	9,925,000	10,000,000	10,084,500	9,925,790	0	790	0	0	5.750	5.795	JJ	265,139	0	09/03/2025	07/15/2080	10,287,500
29250N-CK-9	ENBRIDGE INC SENIOR CORP_BND		2.A FE	19,963,600	20,000,000	20,716,730	19,965,078	0	1,478	0	0	5.550	5.574	JD	33,917	555,000	06/16/2025	06/20/2035	20,555,000
294105-B*-1	EPCOR UTILITIES INC SENIOR CORP_BND		1.G	2,986,000	2,986,000	1,778,174	2,986,000	0	0	0	0	3.080	3.080	JD	4,088	91,968	12/13/2021	12/12/2051	3,031,218
294105-B@-9	EPCOR UTILITIES INC SENIOR CORP_BND		1.G	2,986,000	2,986,000	1,797,223	2,986,000	0	0	0	0	3.130	3.130	JD	4,154	93,462	04/12/2022	12/12/2051	3,031,952
31429K-AP-8	FEDERATION DES CAISSES DESJARD SRBN CORP		1.E FE	7,290,000	7,290,000	7,341,176	7,290,000	0	0	0	0	4.565	4.565	FA	115,552	0	08/19/2025	08/26/2030	4,848,191
349553-A@-6	FORTIS INC CORP_BND 144A		2.A	48,000,000	48,000,000	51,971,461	48,000,000	0	0	0	0	6.600	6.599	MS	1,012,000	3,168,000	09/06/2007	09/01/2037	49,540,000
35905B-AC-1	FRONTERA ENERGY CORP SENIOR CORP_BND 144		4.B FE	0	0	0	0	0	0	0	0	7.875	0.000	JD	0	10,286	12/13/2022	06/21/2028	10,286
36168Q-AQ-7	GFL ENVIRONMENTAL INC SECURED CORP_BND 1		3.C FE	1,335,546	1,285,000	1,346,634	1,326,197	0	(9,348)	0	0	6.750	5.588	JJ	39,996	37,969	08/12/2025	01/15/2031	1,328,369
448055-AP-8	CENOVUS ENERGY INC SENIOR CORP_BND		2.B FE	23,621,966	23,350,000	23,368,166	23,446,688	0	(31,198)	0	0	4.400	4.251	AO	216,896	1,027,400	04/22/2019	04/15/2029	23,863,700
53278L-B#-3	LINAMAR CORPORATION SENIOR CORP_BND		2.C	53,191,600	51,066,934	52,979,218	51,066,934	0	0	0	2,395,291	5.960	5.960	JJ	1,276,617	1,968,259	06/22/2023	06/30/2033	54,512,525
559222-BD-5	MAGNA INTERNATIONAL INC SENIOR CORP_BND		1.G FE	9,805,574	9,800,000	10,384,229	9,805,660	0	86	0	0	5.875	5.867	JD	47,979	302,269	06/02/2025	06/01/2035	10,087,875
56501R-AX-4	MANULIFE FINANCIAL CORP SENIOR CORP_BND		1.E FE	20,000,000	20,000,000	19,989,069	20,000,000	0	0	0	0	4.986	4.986	JD	55,400	0	12/02/2025	12/11/2035	20,498,600
57701R-AQ-5	MATTAMY GROUP CORP SENIOR CORP_BND 144A		3.A FE	382,000	382,000	378,555	382,000	0	0	0	0	6.000	6.000	JD	891	0	12/03/2025	12/15/2033	393,460
655422-AV-5	GLENCORE CANADA CORP SENIOR CORP_BND		2.A FE	7,902,940	8,000,000	8,502,866	7,949,104	0	3,865	0	0	6.200	6.290	JD	22,044	578,460	06/09/2005	06/15/2035	8,248,000
66977W-AT-6	NOVA CHEMICALS CORP SECURED CORP_BND 144		3.A FE	2,335,762	2,200,000	2,302,217	2,287,522	0	(48,240)	0	0	8.500	6.146	MN	23,894	187,000	02/26/2025	11/15/2028	2,293,500
67077M-AF-5	NUTRIEN LTD SENIOR CORP_BND		2.B FE	1,094,470	1,000,000	1,049,252	1,058,242	0	(4,028)	0	0	5.875	5.170	JD	4,896	58,750	09/30/2013	12/01/2036	1,029,375
67077M-AG-3	NUTRIEN LTD SENIOR CORP_BND		2.B FE	22,650,573	21,679,000	21,777,116	22,330,571	0	(35,867)	0	0	5.625	5.313	JD	101,620	1,219,444	04/30/2013	12/01/2040	22,288,722
67077M-AN-8	NUTRIEN LTD SENIOR CORP_BND		2.B FE	3,124,107	3,346,000	3,094,004	3,129,795	0	5,689	0	0	4.125	5.010	MS	40,640	0	09/12/2025	03/15/2035	3,415,011
67077M-AQ-1	NUTRIEN LTD SENIOR CORP_BND		2.B FE	22,874,732	21,150,000	22,051,511	22,323,318	0	(69,345)	0	0	6.125	5.546	JJ	597,341	1,386,547	05/08/2013	01/15/2041	21,797,719
67077M-AR-9	NUTRIEN LTD SENIOR CORP_BND		2.B FE	14,749,343	14,750,000	13,431,440	14,759,422	0	(3,291)	0	0	4.900	4.888	JD	60,229	722,750	07/28/2020	06/01/2043	15,111,375
67077M-AT-5	NUTRIEN LTD SENIOR CORP_BND		2.B FE	11,605,633	11,315,000	11,299,729	11,415,438	0	(31,864)	0	0	4.200	3.881	AO	118,808	475,230	03/27/2019	04/01/2029	11,552,615
67077M-AX-6	NUTRIEN LTD SENIOR CORP_BND		2.B FE	9,973,800	10,000,000	7,584,821	9,976,688	0	(733)	0	0	3.950	3.965	MN	52,667	395,000	05/11/2020	05/13/2050	10,197,500
67077M-BF-4	NUTRIEN LTD SENIOR CORP_BND		2.B FE	3,740,475	3,750,000	3,863,227	3,741,396	0	921	0	0	5.250	5.294	MS	59,609	97,891	03/11/2025	03/12/2032	3,848,438
68327L-AC-0	ONTARIO TEACHERS CADILLAC FAIR SENIOR CO		1.E FE	12,062,798	11,710,000	11,666,345	11,827,116	0	(39,258)	0	0	4.125	3.751	FA	201,266	787,257	03/28/2019	02/01/2029	11,951,519

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
71644E-AF-9	SUNCOR ENERGY INC SENIOR CORP_BND		2.A FE	16,137,264	17,600,000	18,931,146	17,278,569	0	92,339	0	0	7.000	7.722	MN	157,422	1,232,000	11/09/1999	11/15/2028	18,216,000
71644E-AG-7	SUNCOR ENERGY INC SENIOR CORP_BND		2.A FE	19,754,800	20,000,000	20,771,303	19,874,067	0	6,374	0	0	5.950	6.039	MN	152,056	1,190,000	05/11/2005	05/15/2035	20,595,000
71644E-AJ-1	SUNCOR ENERGY INC SENIOR CORP_BND		2.A FE	13,036,838	11,879,400	13,112,824	13,035,868	0	(10,044)	0	0	6.800	5.685	MN	103,219	368,316	12/08/2025	05/15/2038	12,283,300
725906-AH-4	BARRICK MINING CORP SENIOR CORP_BND		2.A FE	28,754,556	28,595,000	30,316,110	28,663,350	0	(17,970)	0	0	6.375	6.333	MS	607,644	1,822,932	07/09/2004	03/01/2033	29,506,466
725906-AN-1	BARRICK MINING CORP SENIOR CORP_BND		2.A FE	5,171,823	5,288,000	5,843,533	5,224,022	0	3,561	0	0	6.450	6.620	AO	72,005	341,076	07/27/2006	10/15/2035	5,458,538
77509N-AF-0	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		2.C FE	3,353,099	3,380,000	3,961,535	3,368,075	0	8	0	0	8.750	8.824	MN	49,292	299,130	07/01/2002	05/01/2032	3,527,875
775109-AL-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		2.C FE	23,021,073	22,899,000	26,476,830	23,021,526	0	(8,888)	0	0	7.500	7.434	FA	648,805	1,740,325	10/05/2023	08/15/2038	23,757,713
775109-BN-0	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		2.C FE	22,126,074	22,200,000	17,577,963	22,135,397	0	(8,498)	0	0	4.350	4.370	MN	160,950	1,329,150	04/23/2019	05/01/2049	22,682,850
775109-CH-2	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		2.C FE	8,153,048	8,772,000	8,269,399	8,243,070	0	71,352	0	0	3.800	4.941	MS	98,149	342,108	09/25/2024	03/15/2032	8,938,668
775109-CJ-8	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		2.C FE	4,705,094	5,450,000	4,656,284	4,735,087	0	26,445	0	0	4.500	5.756	MS	72,213	250,700	11/13/2024	03/15/2042	5,572,625
775109-CK-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		2.C FE	16,663,700	20,000,000	15,961,727	16,721,734	0	54,018	0	0	4.550	5.771	MS	267,944	930,000	12/13/2024	03/15/2052	20,455,000
775109-DE-8	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		2.C FE	9,919,030	10,000,000	10,190,887	9,937,240	0	18,210	0	0	5.000	5.221	FA	188,889	520,000	01/08/2025	02/15/2029	10,250,000
780082-AD-5	ROYAL BANK OF CANADA SUB CORP_BND		1.G FE	3,716,160	3,500,000	3,500,942	3,502,506	0	(35,062)	0	0	4.650	3.618	JJ	69,621	162,750	04/02/2019	01/27/2026	3,581,375
78016E-YH-4	ROYAL BANK OF CANADA SENIOR CORP_BND		1.E FE	1,500,645	1,500,000	1,350,291	1,500,398	0	(63)	0	0	2.300	2.295	MN	5,558	34,500	11/03/2021	11/03/2031	1,517,250
78016F-ZS-6	ROYAL BANK OF CANADA SENIOR CORP_BND		1.E FE	8,452,485	8,500,000	8,558,548	8,483,694	0	9,703	0	0	4.240	4.366	FA	148,164	360,400	08/24/2022	08/03/2027	8,680,200
867229-AC-0	SUNCOR ENERGY INC SENIOR CORP_BND		2.A FE	22,367,200	20,000,000	22,457,239	20,929,166	0	(125,226)	0	0	7.150	6.221	FA	595,833	1,430,000	04/26/2006	02/01/2032	20,715,000
867229-AD-8	SUNCOR ENERGY INC SENIOR CORP_BND		2.A FE	1,520,295	1,500,000	1,588,531	1,511,026	0	(2,004)	0	0	5.950	5.843	JD	7,438	178,500	03/11/2011	12/01/2034	1,544,625
867229-AE-6	SUNCOR ENERGY INC SENIOR CORP_BND		2.A FE	18,701,130	18,000,000	19,413,707	18,447,574	0	(26,410)	0	0	6.500	6.210	JD	52,000	1,170,000	04/08/2011	06/15/2038	18,585,000
86722T-AB-8	SUNCOR ENERGY INC SENIOR CORP_BND		2.A FE	506,486	400,000	444,783	489,497	0	4,665	0	0	6.850	4.597	JD	2,283	27,400	03/03/2022	06/01/2039	413,700
878742-AS-4	TECK RESOURCES LTD SENIOR CORP_BND		2.C FE	7,938,989	10,323,000	10,570,064	8,341,331	0	118,364	0	0	6.000	8.084	FA	233,988	624,270	01/09/2019	08/15/2040	10,632,690
878744-AB-7	TECK RESOURCES LTD SENIOR CORP_BND		2.C FE	8,287,500	15,000,000	13,297,926	9,389,693	0	291,770	0	0	5.200	9.880	MS	260,000	780,000	02/16/2012	03/01/2042	15,390,000
87971M-BH-5	TELUS CORP SENIOR CORP_BND		2.B FE	1,964,325	1,500,000	1,275,533	1,901,121	0	(12,526)	0	0	4.600	2.957	MN	8,625	69,000	08/10/2020	11/16/2048	1,534,500
87971M-BK-8	TELUS CORP SENIOR CORP_BND		2.B FE	5,942,880	6,000,000	4,766,764	5,950,086	0	1,190	0	0	4.300	4.357	JD	11,467	258,000	05/22/2019	06/15/2049	6,129,000
89114T-ZV-7	TORONTO-DOMINION BANK/THE SENIOR CORP_BN		1.F FE	9,855,885	10,000,000	9,314,475	9,883,335	0	16,592	0	0	3.200	3.411	MS	98,667	320,000	05/08/2024	03/10/2032	10,160,000
89115A-2E-1	TORONTO-DOMINION BANK/THE SENIOR CORP_BN		1.F FE	1,000,000	1,000,000	998,251	1,000,000	0	0	0	0	4.456	4.456	JD	2,847	44,560	06/01/2022	06/08/2032	1,022,280
89115A-2H-4	TORONTO-DOMINION BANK/THE SENIOR CORP_BN		1.F FE	5,000,000	5,000,000	5,063,348	5,000,000	0	0	0	0	4.693	4.693	MS	69,091	234,650	09/08/2022	09/15/2027	5,117,325
89115K-AJ-9	TORONTO-DOMINION BANK/THE SENIOR CORP_BN		1.F FE	8,400,000	8,400,000	8,399,575	8,400,000	0	0	0	0	4.928	4.928	AO	88,540	0	10/06/2025	10/15/2035	8,606,976
891160-MJ-9	TORONTO-DOMINION BANK/THE SUB CORP_BND		1.G FE	5,258,693	5,250,000	5,221,732	5,248,650	0	(746)	0	0	3.625	3.602	MS	56,036	280,937	09/08/2016	09/15/2031	5,345,156
89346D-AL-1	TRANSALTA CORP SENIOR CORP_BND 144A		3.A FE	589,353	593,000	597,085	589,353	0	0	0	0	5.875	5.970	FA	871	0	12/11/2025	02/01/2034	610,806
893526-8Z-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	4,840,288	3,200,000	3,801,467	4,250,797	0	(59,217)	0	0	7.625	4.307	JJ	112,511	244,000	04/30/2013	01/15/2039	3,322,000
893526-DF-7	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	4,012,680	4,000,000	4,157,523	4,005,471	0	(1,209)	0	0	5.600	5.579	MS	56,622	224,000	03/23/2004	03/31/2034	4,112,000
89352H-AD-1	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	323,893	280,000	298,724	315,916	0	2,093	0	0	6.200	4.765	AO	3,665	17,360	03/03/2022	10/15/2037	288,680
89352H-AL-3	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	1,702,470	1,500,000	1,411,992	1,668,391	0	(6,610)	0	0	5.000	4.088	AO	15,625	75,000	04/28/2020	10/16/2043	1,537,500
89352H-AM-1	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	19,306,206	18,775,000	18,301,675	18,867,623	0	(33,485)	0	0	4.625	4.522	MS	289,448	654,438	06/17/2025	03/01/2034	19,209,172
89352H-AW-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	4,617,653	4,610,000	4,620,120	4,612,163	0	(860)	0	0	4.250	4.229	MN	25,035	195,926	05/24/2018	05/15/2028	4,707,963
89352H-AY-5	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	124,763	100,000	90,267	121,634	0	(17,456)	0	0	4.875	3.457	MN	623	258,376	11/10/2020	05/15/2048	102,438
89352H-AZ-2	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		2.B FE	34,434,513	31,750,000	29,385,496	34,090,253	0	(63,333)	0	0	5.100	4.572	MS	476,779	1,619,250	07/10/2019	03/15/2049	32,559,625
98417E-AC-4	GLENCORE FINANCE CANADA LTD SENIOR CORP_		2.A FE	17,432,801	16,344,000	18,460,631	17,372,037	0	(56,636)	0	0	6.900	6.140	MN	144,100	1,127,736	01/21/2025	11/15/2037	16,907,868
98417E-AR-1	GLENCORE FINANCE CANADA LTD SENIOR CORP_		2.A FE	6,788,909	6,621,000	6,424,146	6,746,717	0	(6,436)	0	0	5.550	5.377	AO	67,369	367,466	05/22/2013	10/25/2042	6,804,733
C2100*-AA-0	CANDO RAIL & TERMINALS LTD SECURED CORP_		1.F PL	46,692,048	47,419,296	47,518,780	47,419,296	0	0	0	2,224,199	4.760	4.760	MN	288,415	2,263,386	11/06/2024	11/15/2031	47,803,319
C5864@-AP-4	MULLEN GROUP LTD SECURED CORP_BND		2.C PL	11,000,000	11,000,000	11,602,782	11,000,000	0	0	0	0	6.500	6.501	JD	47,667	715,000	07/10/2024	07/10/2034	11,065,542
C8665*-AC-0	TFI INTERNATIONAL INC SENIOR CORP_BND		2.B PL	16,932,000	16,932,000	15,654,813	16,932,000	0	0	0	0	3.250	3.250	JAJO	131,458	550,290	01/05/2021	01/05/2031	17,069,573
C8665*-AR-7	TFI INTERNATIONAL INC CORP_BND 144A		2.B PL	14,421,687	14,421,687	15,871,066	14,421,687	0	0	0	0	6.750	6.750	JAJO	216,325	973,464	10/04/2023	10/13/2035	14,670,461
C8665*-AS-5	TFI INTERNATIONAL INC CORP_BND 144A		2.B PL	28,084,337	28,084,337	31,016,342	28,084,337	0	0	0	0	6.790	6.790	JAJO	423,761	1,906,926	10/04/2023	10/13/2036	28,571,663
C8665*-AU-0	TFI INTERNATIONAL INC SENIOR CORP_BND		2.B PL	12,750,000	12,750,000	14,034,944	12,750,000	0	0	0	0	7.110	7.110	JAJO	196,414	906,526	10/13/2023	10/13/2043	12,976,631

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
001201-A#-9	AGL ENERGY LTD CORP_BND		2.B	8,000,000	8,000,000	7,906,400	8,000,000	0	0	0	0	3.760	3.760	JD	19,218	300,800	12/08/2016	12/08/2028	8,150,400
00131L-2B-0	AIA GROUP LTD SENIOR CORP_BND 144A		1.E FE	32,909,469	32,700,000	31,095,906	32,859,676	0	(9,654)	0	0	4.875	4.834	MS	487,094	1,594,126	03/07/2014	03/11/2044	33,497,063
00131L-AH-8	AIA GROUP LTD SENIOR CORP_BND 144A		1.E FE	2,984,790	3,000,000	2,961,133	2,994,411	0	1,549	0	0	3.600	3.661	AO	24,600	108,000	04/02/2019	04/09/2029	3,054,000
00131L-AK-1	AIA GROUP LTD SUB CORP_BND 144A		1.F FE	2,555,640	2,400,000	1,895,634	2,522,648	0	(7,938)	0	0	3.200	2.763	MS	22,400	142,400	12/29/2020	09/16/2040	2,438,400
00135T-AF-1	AIB GROUP PLC SENIOR CORP_BND 144A		2.A FE	15,536,321	15,410,000	15,905,221	15,525,449	0	(10,872)	0	0	5.320	5.126	MN	104,754	409,906	07/03/2025	05/15/2031	15,819,906
00188L-AB-3	APA INFRASTRUCTURE LTD SENIOR CORP_BND 1		2.B FE	13,926,650	14,075,000	14,029,830	13,931,969	0	4,135	0	0	5.750	5.840	MS	236,049	809,312	09/10/2024	09/16/2044	14,479,656
00216L-AH-6	ASB BANK LTD SENIOR CORP_BND 144A		1.D FE	5,000,000	5,000,000	4,979,759	5,000,000	0	0	0	0	4.155	4.155	AO	35,779	0	10/21/2025	10/29/2030	5,103,875
00217G-AC-7	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND		2.B FE	11,242,400	15,000,000	11,544,226	11,321,920	0	56,063	0	0	4.150	6.017	MN	103,750	622,500	11/26/2024	05/01/2052	15,311,250
00253X-AB-7	AADVANTAGE LOYALTY IP LTD SECURED CORP_B		3.A FE	2,664,480	2,675,000	2,723,701	2,667,130	0	2,651	0	0	5.750	5.957	JAJO	30,335	105,444	08/12/2025	04/20/2029	226,050
00386S-AB-8	ABU DHABI NATIONAL ENERGY COMP SENIOR CO		1.D FE	15,592,200	15,000,000	17,120,825	15,341,394	0	(24,533)	0	0	6.500	6.208	AO	173,333	975,000	11/06/2006	10/27/2036	15,487,500
00388W-AC-5	ABU DHABI NATIONAL ENERGY COMP SENIOR CO		1.D FE	7,525,895	7,165,000	7,165,332	7,185,872	0	(43,118)	0	0	4.375	3.747	JD	7,837	313,468	11/22/2016	06/22/2026	7,321,734
00401M-AA-4	ABU DHABI CRUDE OIL PIPELINE L SECURED C		1.C FE	386,000	400,000	391,394	394,722	0	4,358	0	0	3.650	4.514	JD	41	43,800	01/18/2019	11/02/2029	18,886
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE L SECURED C		1.C FE	53,915,675	53,000,000	49,269,248	53,688,207	0	(35,446)	0	0	4.600	4.468	JD	6,772	2,438,000	05/29/2020	11/02/2047	1,983,496
00507U-AH-4	ALLERGAN FUNDING SCS SENIOR CORP_BND		2.C FE	16,861,286	15,805,000	12,544,004	16,641,863	0	(31,755)	0	0	4.850	4.420	JD	34,069	766,542	06/01/2017	06/15/2044	16,188,271
00652M-AG-7	ADANI PORTS AND SPECIAL ECONOM SENIOR CO		2.C FE	3,150,925	3,000,000	2,955,004	3,030,446	0	(27,196)	0	0	4.200	3.246	FA	51,450	178,500	04/09/2021	08/04/2027	3,063,000
00652M-AH-5	ADANI PORTS AND SPECIAL ECONOM SENIOR CO		2.C FE	5,757,592	5,900,000	5,233,270	5,818,488	0	14,215	0	0	3.100	3.395	FA	75,700	182,900	06/14/2021	02/02/2031	5,991,450
00652M-AK-8	ADANI PORTS AND SPECIAL ECONOM SENIOR CO		2.C FE	10,000,000	10,000,000	8,992,735	10,000,000	0	0	0	0	3.828	3.828	FA	158,437	382,800	07/26/2021	02/02/2032	10,191,400
00676L-AA-4	ADECOAGRO SA SENIOR CORP_BND 144A		4.B FE	8,001,500	8,000,000	7,821,695	8,000,000	0	0	0	0	6.000	6.000	MS	133,333	480,000	09/15/2017	09/21/2027	8,240,000
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD SECURED CORP_		3.B FE	2,005,862	1,960,000	2,014,367	1,989,468	0	(16,394)	0	0	7.000	5.753	AO	28,964	128,625	08/12/2025	04/15/2028	2,028,600
00774M-AW-5	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		2.A FE	6,160,693	6,650,000	6,447,313	6,278,365	0	117,672	0	0	3.000	5.153	AO	34,358	199,500	01/08/2025	10/29/2028	6,749,750
00774M-AX-3	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		2.A FE	4,343,606	4,360,000	4,034,313	4,349,523	0	1,388	0	0	3.300	3.344	JJ	60,350	143,880	10/21/2021	01/30/2032	4,431,940
00774M-AY-1	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		2.A FE	7,627,062	7,660,000	6,930,527	7,637,032	0	4,936	0	0	3.400	3.444	AO	44,854	515,440	10/21/2021	10/29/2033	7,790,220
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		2.A FE	7,554,616	7,500,000	6,143,323	7,546,004	0	(2,212)	0	0	3.850	3.797	AO	49,729	288,750	10/22/2021	10/29/2041	7,644,375
00787C-AD-4	AEROPUERTO INTERNACIONAL DE TO SECURED C		2.C FE	1,533,125	1,500,000	1,259,832	1,525,367	0	(3,510)	0	0	4.000	3.798	FA	23,333	92,000	12/08/2021	08/11/2041	91,800
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO SECURED C		2.C FE	1,948,500	2,600,000	2,107,137	1,968,561	0	15,065	0	0	5.125	7.285	FA	51,819	171,688	10/20/2023	08/11/2061	93,332
008685-AB-5	AHOLD FINANCE USA LLC SENIOR CORP_BND		2.A FE	12,053,125	11,000,000	11,896,774	11,275,922	0	(142,627)	0	0	6.875	6.032	MN	126,042	1,392,188	01/05/2010	05/01/2029	11,378,125
009279-AC-4	AIRBUS SE SENIOR CORP_BND 144A		1.F FE	11,710,945	10,500,000	8,599,663	11,539,883	0	(34,970)	0	0	3.950	3.287	AO	93,319	414,750	09/10/2020	04/10/2047	10,707,375
01330A-AA-4	ALBION FINANCING 1 SARL SECURED CORP_BND		3.C FE	9,105,503	8,874,000	9,257,312	9,081,327	0	(24,175)	0	0	7.000	6.226	MS	182,903	196,707	07/29/2025	05/21/2030	8,987,883
013822-AH-4	ALCOA NEDERLAND HOLDING BV SENIOR CORP_B		3.A FE	2,006,453	1,925,000	2,043,518	1,992,099	0	(14,355)	0	0	7.125	5.913	MS	40,385	128,606	08/12/2025	03/15/2031	1,993,578
015398-AC-4	SIGMA FOODS SAB DE CV SENIOR CORP_BND 14		2.B FE	2,793,250	2,400,000	2,698,869	2,738,029	0	(18,172)	0	0	6.875	5.597	MS	44,000	165,000	03/16/2023	03/25/2044	2,482,500
01609W-AR-3	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN		1.E FE	196,577	200,000	197,293	198,027	0	160	0	0	4.500	4.636	MN	825	9,000	12/07/2015	11/28/2034	204,500
01609W-AV-4	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN		1.E FE	1,519,968	1,200,000	998,537	1,475,792	0	(9,432)	0	0	4.200	2.771	JD	3,500	50,400	12/29/2020	12/06/2047	1,225,200
01609W-AX-0	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN		1.E FE	6,489,535	6,500,000	5,894,224	6,494,379	0	971	0	0	2.125	2.143	FA	54,483	138,126	02/04/2021	02/09/2031	6,569,063
01609W-AZ-5	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN		1.E FE	995,610	1,000,000	680,083	996,041	0	38	0	0	3.150	3.173	FA	12,425	0	07/29/2021	02/09/2051	1,015,750
01609W-BA-9	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN		1.E FE	8,714,264	8,800,000	5,694,097	8,719,137	0	572	0	0	3.250	3.294	FA	112,811	286,000	08/10/2021	02/09/2061	8,943,000
020564-AD-2	ALPEK SAB DE CV SENIOR CORP_BND 144A		2.C FE	2,262,944	2,290,000	2,138,336	2,274,692	0	3,540	0	0	4.250	4.445	MS	27,846	97,326	02/01/2023	09/18/2029	2,338,663
020564-AE-0	ALPEK SAB DE CV SENIOR CORP_BND 144A		2.C FE	1,745,555	1,750,000	1,483,408	1,747,532	0	391	0	0	3.250	3.280	FA	19,906	56,876	02/18/2021	02/25/2031	1,778,438
02344B-AA-4	AMCOR GROUP FINANCE PLC SENIOR CORP_BND		2.B FE	1,396,704	1,346,000	1,391,760	1,394,378	0	(2,326)	0	0	5.450	4.274	MN	7,743	36,679	10/28/2025	05/23/2029	1,382,679
02364W-AP-0	AMERICA MOVIL SAB DE CV SENIOR CORP_BND		2.A FE	1,175,874	870,000	933,476	1,090,259	0	(14,774)	0	0	6.125	3.500	MN	6,809	53,288	08/20/2019	11/15/2037	896,644
02364W-BG-9	AMERICA MOVIL SAB DE CV SENIOR CORP_BND		1.G FE	5,094,675	5,000,000	4,181,967	5,082,378	0	(2,603)	0	0	4.375	4.261	AO	41,927	218,750	05/15/2019	04/22/2049	5,109,375
02364W-BH-7	AMERICA MOVIL SAB DE CV SENIOR CORP_BND		1.G FE	6,900,820	7,000,000	6,847,683	6,901,072	0	11,379	0	0	3.625	4.079	AO	48,635	335,313	06/10/2025	04/22/2029	7,126,875
02364W-BJ-3	AMERICA MOVIL SAB DE CV SENIOR CORP_BND		1.G FE	9,985,300	10,000,000	9,408,657	9,993,088	0	1,359	0	0	2.875	2.892	MN	43,125	287,500	05/04/2020	05/07/2030	10,143,750
02364W-BK-0	AMERICA MOVIL SAB DE CV SENIOR CORP_BND		1.G FE	19,976,200	20,000,000	19,999,969	19,983,185	0	(320)	0	0	4.700	4.715	JJ	417,778	940,000	07/18/2022	07/21/2032	20,470,000
034863-AW-0	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B		2.B FE	20,754,778	20,000,000	20,871,119	20,584,333	0	(130,151)	0	0	5.625	4.811	AO	281,250	1,125,000	09/05/2024	04/01/2030	20,562,500
034863-AX-8	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B		2.B FE	1,953,305	2,193,000	2,021,916	1,998,860	0	36,191	0	0	2.625	4.755	MS	17,750	57,566	09/26/2024	09/10/2030	2,221,783

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
034863-BD-1	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B		2.B FE	3,764,888	3,750,000	3,873,716	3,763,936	0	(952)	0	0	5.500	5.437	MN	33,802	206,250	03/31/2025	05/02/2033	3,853,125
034863-BE-9	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B		2.B FE	1,153,188	1,150,000	1,205,733	1,152,973	0	(128)	0	0	5.750	5.707	AO	15,797	33,063	04/23/2025	04/05/2034	1,183,063
034863-BF-6	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B		2.B FE	15,536,699	15,100,000	15,107,187	15,531,560	0	(5,023)	0	0	6.000	5.792	AO	216,433	906,000	12/12/2024	04/05/2054	15,553,000
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC SENIOR CO		2.C FE	2,491,950	2,500,000	2,397,803	2,495,803	0	711	0	0	3.750	3.789	AO	23,438	93,750	09/28/2020	10/01/2030	2,546,875
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC SENIOR CO		2.C FE	6,985,160	7,000,000	6,803,796	6,993,616	0	1,993	0	0	3.375	3.409	MN	39,375	236,250	10/19/2021	11/01/2028	7,118,125
03718N-AA-4	ANTOFAGASTA PLC SENIOR CORP_BND 144A		2.B FE	3,688,426	3,800,000	3,439,587	3,737,400	0	11,996	0	0	2.375	2.744	AO	19,303	90,250	10/07/2021	10/14/2030	3,845,125
03835V-AF-3	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND		2.B FE	4,033,550	5,000,000	4,070,271	4,039,121	0	5,571	0	0	4.400	6.037	AO	55,000	0	10/06/2025	10/01/2046	5,110,000
03835V-AJ-5	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND		2.B FE	6,284,200	10,000,000	6,428,566	6,375,631	0	58,782	0	0	3.100	5.828	JD	25,833	310,000	06/04/2024	12/01/2051	10,155,000
03837A-AB-6	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND		2.B FE	2,963,110	2,970,000	2,998,057	2,963,822	0	3,052	0	0	5.150	5.180	MS	45,887	864,814	09/09/2024	09/13/2034	3,046,478
03837A-AC-4	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND		2.B FE	21,515,523	24,010,000	23,171,220	21,536,473	0	31,113	0	0	5.750	6.551	MS	414,173	1,415,076	08/26/2025	09/13/2054	24,700,288
03938L-AS-3	ARCELORMITTAL SA SENIOR CORP_BND		2.B FE	23,306,140	22,000,000	24,061,565	23,242,891	0	(48,341)	0	0	6.750	6.171	MS	495,000	1,485,000	09/05/2024	03/01/2041	22,742,500
03938L-BF-0	ARCELORMITTAL SA SENIOR CORP_BND		2.B FE	5,364,486	4,970,000	5,566,749	5,328,549	0	(79,979)	0	0	6.800	5.491	MN	30,041	644,980	04/25/2025	11/29/2032	5,138,980
03938L-BH-6	ARCELORMITTAL SA SENIOR CORP_BND		2.B FE	27,957,232	26,870,000	28,318,602	27,954,919	0	(2,435)	0	0	6.350	6.048	JD	66,354	1,011,873	10/16/2025	06/17/2054	27,723,123
046353-AD-0	ASTRAZENECA PLC SENIOR CORP_BND		1.E FE	13,792,190	13,000,000	14,821,814	13,502,862	0	(34,275)	0	0	6.450	5.963	MS	246,892	838,500	09/18/2014	09/15/2037	13,419,250
046353-AG-3	ASTRAZENECA PLC SENIOR CORP_BND		1.E FE	53,441,861	52,730,000	45,462,319	53,223,089	0	(24,276)	0	0	4.000	3.923	MS	603,466	2,110,600	10/05/2012	09/18/2042	53,784,600
046353-AT-5	ASTRAZENECA PLC SENIOR CORP_BND		1.E FE	2,014,318	2,010,000	2,014,759	2,011,230	0	1,139	0	0	4.000	3.971	JJ	36,627	257,400	03/14/2019	01/17/2029	2,050,200
046353-AX-6	ASTRAZENECA PLC SENIOR CORP_BND		1.E FE	869,792	1,070,000	596,218	890,724	0	4,765	0	0	2.125	3.104	FA	9,158	22,738	05/20/2021	08/06/2050	1,081,369
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_		1.G FE	5,804,933	6,750,000	6,066,417	5,851,079	0	46,147	0	0	2.570	4.231	MN	17,348	173,476	05/16/2025	11/25/2035	6,836,738
052528-AP-1	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_		1.G FE	539,450	485,000	535,335	532,211	0	(14,765)	0	0	6.742	5.060	JD	2,089	87,241	09/05/2024	12/08/2032	501,349
052528-AV-8	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_		1.G FE	30,433,700	29,700,000	30,735,978	30,417,039	0	(16,661)	0	0	5.816	5.484	JD	62,377	302,181	09/16/2025	06/18/2036	30,563,676
054536-AA-5	AXA SA SUB CORP_BND		1.G FE	56,492,229	50,274,000	58,929,762	52,436,440	0	(363,803)	0	0	8.600	7.543	JD	192,158	4,323,564	04/17/2003	12/15/2030	52,435,782
05455J-AA-5	AXALTA COATING SYSTEMS DUTCH H SENIOR CO		3.C FE	2,662,399	2,550,000	2,687,711	2,641,090	0	(21,309)	0	0	7.250	5.879	MN	23,623	173,457	08/12/2025	02/15/2031	2,596,219
05523R-AC-1	BAE SYSTEMS PLC SENIOR CORP_BND 144A		1.G FE	11,432,588	9,600,000	10,033,612	10,876,858	0	(55,243)	0	0	5.800	4.605	AO	123,733	556,800	08/23/2012	10/11/2041	9,878,400
05541V-AF-3	BG ENERGY CAPITAL PLC SENIOR CORP_BND 14		1.E FE	16,586,756	14,400,000	13,815,276	15,992,294	0	(74,295)	0	0	5.125	4.145	AO	155,800	738,000	08/10/2020	10/15/2041	14,769,000
055450-AH-3	BHP BILLITON FINANCE USA LTD SENIOR CO		1.E FE	5,249,100	5,000,000	5,018,842	5,003,181	0	(19,344)	0	0	6.420	6.018	MS	107,000	321,000	12/10/2002	03/01/2026	5,160,500
055451-AR-9	BHP BILLITON FINANCE USA LTD SENIOR CO		1.E FE	12,270,980	13,000,000	11,245,373	12,460,893	0	21,016	0	0	4.125	4.487	FA	189,177	536,250	11/04/2015	02/24/2042	13,268,125
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CO		1.F FE	18,435,044	17,880,000	17,011,390	18,313,426	0	(20,274)	0	0	5.000	4.790	MS	225,983	945,250	05/20/2019	09/30/2043	18,327,000
055451-BJ-6	BHP BILLITON FINANCE USA LTD SENIOR CO		1.F FE	3,006,109	2,968,000	3,059,507	3,000,692	0	(5,417)	0	0	5.000	4.696	FA	53,589	74,200	03/25/2025	02/21/2030	3,042,200
055451-BL-1	BHP BILLITON FINANCE USA LTD SENIOR CO		1.F FE	40,594,765	40,890,000	42,232,547	40,613,933	0	19,168	0	0	5.300	5.394	FA	782,589	1,083,585	06/10/2025	02/21/2035	41,973,585
055451-BM-9	BHP BILLITON FINANCE USA LTD SENIOR CO		1.F FE	5,099,414	5,135,000	5,247,765	5,099,562	0	148	0	0	5.750	5.799	MS	95,140	0	09/02/2025	09/05/2055	5,282,631
05565Q-DX-3	BP CAPITAL MARKETS PLC CAPSEC CORP_BND		1.G FE	20,525,000	20,000,000	20,597,811	20,597,811	72,811	0	0	0	6.125	5.968	JD	44,236	612,500	09/10/2025	01/01/9999	612,500
05571A-AR-6	BPCE SA SRBN CORP_BND 144A		2.A FE	10,013,300	10,000,000	10,610,912	10,008,461	0	(2,669)	0	0	6.714	6.680	AO	134,280	671,400	11/10/2023	10/19/2029	10,335,700
05571A-AS-4	BPCE SA SRBN CORP_BND 144A		2.A FE	29,700,600	30,000,000	33,398,657	29,741,363	0	14,423	0	0	7.003	7.131	AO	420,180	2,100,900	11/03/2023	10/19/2034	31,050,450
05571A-AU-9	BPCE SA SUB CORP_BND 144A		2.B FE	15,275,850	15,000,000	15,930,580	15,242,071	0	(22,662)	0	0	6.508	6.250	JJ	442,002	976,200	05/23/2024	01/18/2035	15,488,100
05571A-AV-7	BPCE SA SRBN CORP_BND 144A		2.A FE	996,190	970,000	1,004,130	988,882	0	(49,982)	0	0	5.716	5.019	JJ	25,104	456,423	09/03/2024	01/18/2030	997,723
05571A-AY-1	BPCE SA SRBN CORP_BND 144A		2.A FE	14,824,915	14,500,000	15,140,437	14,816,249	0	(8,666)	0	0	5.936	5.600	MN	74,118	563,920	08/18/2025	05/30/2035	14,930,360
05571A-BA-2	BPCE SA SRBN CORP_BND 144A		2.A FE	8,575,792	7,960,000	8,498,787	8,560,126	0	(15,667)	0	0	6.293	5.234	JJ	232,373	30,206	09/16/2025	01/14/2036	8,210,461
05571A-BB-0	BPCE SA SUB CORP_BND 144A		2.B FE	15,186,642	15,058,000	16,116,922	15,185,204	0	(1,439)	0	0	6.915	6.835	JJ	483,029	520,630	06/06/2025	01/14/2046	15,578,630
05578Q-AF-0	BPCE SA SUB CORP_BND 144A		2.B FE	20,594,829	26,200,000	23,506,315	21,550,171	0	466,827	0	0	3.116	6.371	AO	163,278	816,392	05/29/2024	10/19/2032	26,608,196
05583J-AE-2	BPCE SA SENIOR CORP_BND 144A		2.A FE	27,541,056	27,180,000	27,402,807	27,301,495	0	(40,690)	0	0	4.625	4.446	MS	380,614	1,187,701	08/05/2025	09/12/2028	27,808,538
05600L-AC-0	BMW FINANCE NV SENIOR CORP_BND 144A		1.F FE	9,809,926	10,300,000	9,810,563	9,815,349	0	5,423	0	0	2.850	4.267	FA	111,712	0	12/15/2025	08/14/2029	10,446,775
056121-AA-4	BPCE SA SRBN CORP_BND 144A		2.A FE	10,080,065	10,000,000	10,278,878	10,071,890	0	(14,752)	0	0	5.389	5.204	MN	49,399	269,450	06/03/2025	05/28/2031	10,269,450
05634W-AA-0	BACARDI MARTINI BV SENIOR CORP_BND 144A		2.C FE	13,480,094	13,300,000	13,720,342	13,454,119	0	(28,182)	0	0	5.550	5.223	FA	307,563	373,176	03/17/2025	02/01/2030	13,669,075
05634W-AB-8	BACARDI MARTINI BV SENIOR CORP_BND 144A		2.C FE	6,143,171	6,125,000	6,365,276	6,142,873	0	(298)	0	0	6.000	5.956	FA	153,125	185,792	04/29/2025	02/01/2035	6,308,750
05635J-AB-6	BACARDI LTD SENIOR CORP_BND 144A		2.C FE	3,673,825	3,836,000	3,881,807	3,685,049	0	11,224	0	0	5.400	6.064	JD	9,206	207,144	04/23/2025	06/15/2033	3,939,572

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
056752-AJ-7	BAIDU INC SENIOR CORP_BND		1.G FE	10,455,480	10,500,000	10,452,054	10,492,178	0	4,428	0	0	3.625	3.676	JJ	185,026	380,626	06/28/2017	07/06/2027	10,690,313
056752-AT-5	BAIDU INC SENIOR CORP_BND		1.G FE	3,500,000	3,500,000	3,228,617	3,500,000	0	0	0	0	2.375	2.375	AO	18,934	83,126	10/06/2020	10/09/2030	3,541,563
05890M-AB-9	BANCO DE CREDITO E INVERSIONES SENIOR CO		1.G FE	20,237,234	20,600,000	18,859,563	20,376,856	0	34,564	0	0	2.875	3.081	AO	126,676	592,250	10/06/2021	10/14/2031	20,896,125
059520-AC-0	BANCO DE CHILE SENIOR CORP_BND 144A		1.F FE	1,366,092	1,400,000	1,271,711	1,378,558	0	5,484	0	0	2.990	3.276	JD	2,558	71,760	12/06/2021	12/09/2031	1,420,930
05959L-AH-6	BANCO DO BRASIL SA CAYMAN ISL SENIOR CO		3.B FE	248,903	250,000	248,494	249,479	0	149	0	0	4.875	4.950	JJ	5,755	12,188	01/06/2022	01/11/2029	256,094
059626-AC-5	BANCO NACIONAL DE PANAMA SENIOR CORP_BND		2.C FE	1,855,405	1,850,000	1,643,925	1,852,538	0	(598)	0	0	2.500	2.465	FA	17,986	46,250	11/20/2020	08/11/2030	1,873,125
05964H-AB-1	BANCO SANTANDER SA SRBN CORP_BND		1.G FE	14,735,400	15,000,000	15,030,766	14,847,549	0	112,149	0	0	4.250	5.084	AO	141,667	637,500	01/08/2025	04/11/2027	15,318,750
05964H-AF-2	BANCO SANTANDER SA SRBN CORP_BND		1.G FE	10,063,075	10,870,000	10,784,734	10,635,777	0	107,538	0	0	3.800	4.868	FA	146,866	546,060	12/28/2020	02/23/2028	11,076,530
05964H-BD-6	BANCO SANTANDER SA SUB CORP_BND		2.A FE	25,000,000	25,000,000	26,945,597	25,000,000	0	0	0	0	6.350	6.350	MS	471,840	1,587,500	05/29/2024	03/14/2034	25,793,750
05969L-AB-7	BANCO INBURSA SA INSTITUCION D SENIOR CO		2.C FE	6,443,479	6,350,000	6,341,993	6,365,476	0	(36,163)	0	0	4.375	4.124	AO	61,736	332,500	11/14/2019	04/11/2027	6,488,906
05970F-AD-3	BANCO SANTANDER CHILE SENIOR CORP_BND 14		1.G FE	1,250,000	1,250,000	1,166,443	1,250,000	0	0	0	0	3.177	3.177	AO	7,170	39,712	10/21/2021	10/26/2031	1,269,856
05971K-AG-4	BANCO SANTANDER SA SUB CORP_BND		2.A FE	8,489,000	10,000,000	9,108,701	8,711,004	0	220,812	0	0	2.749	5.798	JD	21,381	274,900	12/30/2024	12/03/2030	10,137,450
05971K-AR-0	BANCO SANTANDER SA SRBN CORP_BND		1.G FE	8,000,000	8,000,000	8,011,549	8,000,000	0	0	0	0	4.551	4.551	MN	55,623	0	10/30/2025	11/06/2030	8,182,040
05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVE SECURED C		2.C FE	21,697,064	21,697,064	22,771,951	21,697,064	0	0	0	0	7.250	7.249	JJ	659,802	1,369,865	09/10/2024	01/31/2041	2,072,292
059895-AS-1	BANGKOK BANK PUBLIC CO LTD HO SENIOR CO		2.A FE	8,478,240	8,500,000	8,566,729	8,493,118	0	1,599	0	0	4.450	4.482	MS	107,171	378,250	09/12/2018	09/19/2028	8,689,125
059895-AT-9	BANGKOK BANK PUBLIC CO LTD HO SRSUB COR		3.A FE	15,000,000	15,000,000	14,238,146	15,000,000	0	0	0	0	3.733	3.733	MS	149,320	559,950	09/16/2019	09/25/2034	15,279,975
06326B-AA-7	BANK LEUMI LE ISRAEL BM SUB CORP_BND		2.C FE	273,240	297,000	296,034	280,932	0	(16,068)	0	0	3.275	4.479	JJ	4,107	721,889	02/02/2023	01/29/2031	301,863
06675D-CR-1	BANQUE FEDERATIVE DU CREDIT MU SRP CORP_		1.E FE	16,296,903	16,300,000	16,468,514	16,298,215	0	1,312	0	0	4.591	4.591	AO	342,986	0	07/08/2025	10/16/2028	16,674,167
067316-AF-6	BACARDI LTD SENIOR CORP_BND 144A		2.C FE	16,816,904	16,712,000	16,829,377	16,814,265	0	(2,639)	0	0	4.700	4.396	MN	100,365	0	12/10/2025	05/15/2028	17,104,732
06738E-AJ-4	BARCLAYS PLC SENIOR CORP_BND		2.A FE	22,944,800	23,000,000	22,108,656	22,955,303	0	(17,970)	0	0	5.250	5.266	FA	449,458	1,437,188	08/10/2015	08/17/2045	23,603,750
06738E-AP-0	BARCLAYS PLC SUB CORP_BND		2.A FE	10,005,700	10,000,000	10,028,151	10,001,767	0	(3,933)	0	0	5.200	5.150	MN	70,778	520,000	01/08/2025	05/12/2026	10,260,000
06738E-AV-7	BARCLAYS PLC SENIOR CORP_BND		2.A FE	25,908,916	25,550,000	23,489,909	25,844,411	0	(14,100)	0	0	4.950	4.859	JJ	600,744	1,178,101	07/16/2018	01/10/2047	26,182,363
06738E-BK-0	BARCLAYS PLC SUB CORP_BND		2.A FE	5,055,147	5,300,000	5,388,901	5,111,313	0	37,302	0	0	5.088	6.009	JD	8,240	269,664	05/29/2024	06/20/2030	5,434,832
06738E-BS-3	BARCLAYS PLC SUB CORP_BND		2.A FE	15,875,000	15,875,000	12,749,057	15,875,000	0	0	0	0	3.811	3.811	MS	186,541	635,961	03/03/2021	03/10/2042	16,177,498
06738E-BY-0	BARCLAYS PLC SENIOR CORP_BND		2.A FE	1,206,756	1,200,000	1,225,756	1,202,366	0	(1,375)	0	0	5.501	5.371	FA	26,038	66,012	08/02/2022	08/09/2028	1,233,006
06738E-CG-8	BARCLAYS PLC SENIOR CORP_BND		2.A FE	419,932	400,000	430,458	418,463	0	(1,469)	0	0	6.224	5.454	MN	3,596	24,896	04/03/2025	05/09/2034	412,448
06738E-CH-6	BARCLAYS PLC SUB CORP_BND		2.A FE	24,195,225	25,000,000	27,991,272	24,313,924	0	41,661	0	0	7.119	7.550	JD	19,775	1,779,750	05/29/2024	06/27/2034	25,889,875
06738E-CL-7	BARCLAYS PLC SENIOR CORP_BND		2.A FE	19,005,200	20,000,000	22,133,540	19,149,287	0	57,110	0	0	6.692	7.363	MS	401,520	1,338,400	10/26/2023	09/13/2034	20,669,200
06738E-CT-0	BARCLAYS PLC SENIOR CORP_BND		2.A FE	1,008,570	1,000,000	1,011,543	1,006,995	0	(1,575)	0	0	4.837	4.402	MS	14,914	24,185	08/05/2025	09/10/2028	1,024,185
06738E-CV-5	BARCLAYS PLC SENIOR CORP_BND		2.A FE	3,685,962	3,800,000	3,861,503	3,691,825	0	5,863	0	0	5.335	5.722	MS	62,508	101,365	04/28/2025	09/10/2035	3,901,365
06738E-CY-9	BARCLAYS PLC SENIOR CORP_BND		2.A FE	12,070,308	12,000,000	12,398,709	12,063,121	0	(7,187)	0	0	5.367	5.224	FA	225,414	322,020	06/03/2025	02/25/2031	12,322,020
06738E-CZ-6	BARCLAYS PLC SENIOR CORP_BND		2.A FE	17,386,802	17,240,000	18,050,581	17,377,590	0	(9,211)	0	0	5.785	5.671	FA	349,067	498,667	04/23/2025	02/25/2036	17,738,667
06849A-AB-5	BARRICK INTERNATIONAL BARBADOS SENIOR CO		1.G FE	14,880,326	15,000,000	16,369,416	14,928,378	0	2,175	0	0	6.350	6.412	AO	201,083	952,500	11/20/2009	10/15/2036	15,476,250
07586P-AA-9	BECLE SAB DE CV SENIOR CORP_BND 144A		2.C FE	3,959,040	4,000,000	3,470,085	3,975,028	0	3,890	0	0	2.500	2.617	AO	21,389	100,000	09/30/2021	10/14/2031	4,050,000
09659T-2D-2	BNP PARIBAS SA SUB CORP_BND 144A		2.A FE	4,876,527	4,923,000	5,122,944	4,879,597	0	3,071	0	0	5.906	6.026	MN	33,921	290,752	03/07/2025	11/19/2035	5,068,376
09659W-2C-7	BNP PARIBAS SA SRBN CORP_BND 144A		1.G FE	2,868,300	3,000,000	2,967,867	2,970,435	0	14,881	0	0	3.500	4.052	MN	13,125	105,000	03/07/2018	11/16/2027	3,052,500
09659W-2F-0	BNP PARIBAS SA SENIOR CORP_BND 144A		1.G FE	9,585,826	9,854,000	9,883,847	9,768,858	0	29,850	0	0	4.400	4.755	FA	165,000	433,576	12/24/2018	08/14/2028	10,070,788
09659W-2H-6	BNP PARIBAS SA SRBN CORP_BND 144A		1.G FE	8,557,612	8,008,000	8,193,779	8,204,294	0	(59,914)	0	0	5.198	4.322	JJ	197,722	832,096	05/29/2019	01/10/2030	8,216,128
09659W-2P-8	BNP PARIBAS SA SENIOR CORP_BND 144A		1.G FE	7,870,000	10,000,000	9,132,582	8,312,126	0	199,560	0	0	2.871	6.145	AO	57,420	358,875	11/09/2023	04/19/2032	10,143,550
09659W-2Z-6	BNP PARIBAS SA SRBN CORP_BND 144A		1.G FE	5,046,070	5,000,000	5,145,052	5,040,767	0	(5,303)	0	0	5.283	5.049	MN	30,818	132,075	06/03/2025	11/19/2030	5,132,075
10554T-AD-7	BRASKEM NETHERLANDS FINANCE BV SENIOR CO		6. FE	1,274,000	1,300,000	505,390	505,390	(780,041)	3,113	0	0	4.500	4.806	JJ	24,538	58,500	02/22/2022	01/31/2030	1,329,250
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO		2.B FE	32,827,770	29,000,000	35,399,778	30,302,698	0	(236,032)	0	0	9.625	8.471	JD	124,056	2,244,358	03/05/2003	12/15/2030	30,395,625
12504P-AD-2	CBOM FINANCE PLC SUB CORP_BND 144A		6. *	0	2,250,000	0	0	0	114,429	0	0	9.448	0.000	AO	0	0	03/30/2017	10/05/2027	106,290
12563T-AB-6	CK HUTCHISON INTERNATIONAL 16 SENIOR CO		1.F FE	18,461,984	18,400,000	18,222,269	18,430,583	0	(42,764)	0	0	2.750	2.524	AO	123,689	506,000	12/29/2020	10/03/2026	18,653,000
12564H-AB-1	CK HUTCHISON INTERNATIONAL 20 SENIOR COR		1.F FE	1,982,820	2,000,000	1,447,920	1,984,874	0	350	0	0	3.375	3.421	MN	9,938	67,500	05/05/2020	05/08/2050	2,033,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12594K-AB-8	CNH INDUSTRIAL NV SENIOR CORP_BND		2.B FE	2,966,370	3,000,000	2,988,707	2,992,559	0	3,730	0	0	3.850	3.989	MN	14,758	115,500	02/02/2018	11/15/2027	3,057,750
12644V-AD-0	CSN RESOURCES SA SENIOR CORP_BND 144A		3.C FE	4,800,000	4,800,000	3,682,535	4,800,000	0	0	0	0	4.625	4.625	JD	12,950	222,000	06/03/2021	06/10/2031	4,911,000
12644V-AE-8	CSN RESOURCES SA SENIOR CORP_BND 144A		3.C FE	799,856	800,000	628,535	800,002	0	(85)	0	0	5.875	5.875	AO	10,836	47,000	02/03/2022	04/08/2032	823,500
15103J-AA-0	CELEO REDES OPERACION CHILE SA SECURED C		2.B FE	10,186,691	10,168,611	9,477,409	10,183,063	0	(3,541)	0	0	5.200	5.184	JD	13,219	573,951	07/06/2017	06/22/2047	444,136
151191-BD-4	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO		2.C FE	20,187,275	20,000,000	17,902,504	20,160,614	0	(6,752)	0	0	5.500	5.436	MN	180,278	1,100,000	12/12/2017	11/02/2047	20,550,000
151191-BG-7	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO		2.C FE	4,834,781	4,900,000	4,374,378	4,841,641	0	834	0	0	5.500	5.592	AO	45,665	269,500	04/25/2019	04/30/2049	5,034,750
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO		2.C FE	999,310	1,000,000	954,665	999,666	0	64	0	0	4.200	4.209	JJ	17,733	73,500	10/24/2019	01/29/2030	1,021,000
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO		2.C FE	11,134,000	9,600,000	8,066,744	10,982,175	0	(34,982)	0	0	5.150	4.181	JJ	208,747	494,400	08/03/2021	01/29/2050	9,847,200
151191-BR-3	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO		2.C FE	2,821,000	2,821,000	2,908,321	2,821,000	0	0	0	0	6.180	6.180	MN	27,119	87,169	04/30/2025	05/05/2032	2,908,169
15239X-AA-6	CENTRAL AMERICA BOTTLING CORP SENIOR COR		3.B FE	1,240,825	1,250,000	1,230,905	1,245,309	0	1,198	0	0	5.250	5.375	AO	11,667	65,626	01/21/2022	04/27/2029	1,282,813
153766-AA-8	CENTRAL JAPAN RAILWAY COMPANY SENIOR COR		1.E FE	4,912,550	5,000,000	4,170,580	4,930,609	0	1,892	0	0	4.250	4.355	MN	21,840	212,500	11/17/2015	11/24/2045	5,106,250
16892D-AC-2	CHINA SOUTHERN POWER GRID INTE SENIOR CO		1.E FE	2,555,820	2,700,000	2,686,801	2,650,074	0	34,840	0	0	3.500	4.933	MN	13,913	94,500	03/09/2023	05/08/2027	2,747,250
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		1.G FE	5,000,000	5,000,000	4,093,814	5,000,000	0	0	0	0	4.316	4.316	JJ	102,505	215,800	01/03/2018	01/10/2048	5,107,900
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		1.G FE	10,000,000	10,000,000	8,351,222	10,000,000	0	0	0	0	3.743	3.743	MS	113,330	374,300	09/05/2019	09/12/2039	10,187,150
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		1.G FE	1,100,000	1,100,000	848,682	1,100,000	0	0	0	0	3.305	3.305	MS	11,108	36,356	03/02/2021	03/11/2041	1,118,178
202712-BV-6	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		1.G FE	14,929,200	15,000,000	15,799,633	14,939,532	0	5,273	0	0	5.837	5.900	MS	262,665	875,550	05/23/2024	03/13/2034	15,437,775
202712-BX-2	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_		1.G FE	13,218,260	13,335,000	13,627,476	13,220,125	0	1,865	0	0	5.929	6.003	MS	234,993	395,316	07/11/2025	03/14/2046	13,730,316
2027A0-KF-5	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO		1.D FE	9,966,500	10,000,000	8,877,898	9,980,099	0	3,165	0	0	1.875	1.912	MS	55,208	187,500	09/20/2021	09/15/2031	10,093,750
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA SENIOR CO		2.B FE	4,494,330	4,500,000	4,064,335	4,496,348	0	453	0	0	3.350	3.365	JJ	67,838	150,750	01/13/2022	01/19/2032	4,575,375
210314-AB-6	CONSORCIO TRANSMANTARO SA SENIOR CORP_BN		2.C FE	2,620,643	2,250,000	2,227,758	2,466,427	0	(30,766)	0	0	4.700	3.003	AO	22,031	105,750	09/09/2020	04/16/2034	256,080
21039C-AD-6	CONSTELLIUM SE SENIOR CORP_BND 144A		3.C FE	19,583,931	19,338,000	19,945,489	19,519,302	0	(56,418)	0	0	6.375	6.056	FA	465,723	1,104,839	05/09/2025	08/15/2032	19,954,399
21220L-AB-9	CONTOURGLOBAL POWER HOLDINGS S SECURED C		3.B FE	3,123,005	3,104,000	3,204,531	3,120,454	0	(2,551)	0	0	6.750	6.564	FA	70,422	118,728	03/19/2025	02/28/2030	3,207,596
21684A-AB-2	COOPERATIEVE RABOBANK UA SUB CORP_BND		2.A FE	5,306,520	4,250,000	4,290,723	5,081,918	0	(72,573)	0	0	5.750	4.186	JD	20,365	582,188	06/22/2017	12/01/2043	4,372,188
21987B-AR-9	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	709,750	695,000	574,188	705,269	0	(338)	0	0	4.250	4.126	JJ	13,456	93,288	04/30/2013	07/17/2042	709,769
21987B-AT-5	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	275,054	200,000	192,543	262,978	0	(2,577)	0	0	5.625	3.276	AO	2,281	11,250	12/29/2020	10/18/2043	205,625
21987B-AX-6	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	3,060,248	2,483,000	2,027,490	2,982,443	0	(16,532)	0	0	4.500	3.183	FA	46,556	111,736	12/09/2020	08/01/2047	2,538,868
21987B-AY-4	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	9,604,600	10,000,000	7,911,031	9,653,555	0	8,871	0	0	4.375	4.619	FA	177,431	503,125	05/29/2019	02/05/2049	10,218,750
21987B-BC-1	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	2,812,500	2,500,000	2,397,292	2,658,037	0	(54,705)	0	0	3.750	2.347	JJ	43,229	168,750	09/22/2020	01/15/2031	2,546,875
21987B-BD-9	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	6,885,715	6,900,000	4,466,932	6,887,397	0	159	0	0	3.150	3.161	JJ	100,223	217,350	12/16/2020	01/15/2051	7,008,675
21987B-BK-3	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	15,582,957	15,592,000	16,867,409	15,583,991	0	550	0	0	6.440	6.447	JJ	432,332	1,004,124	01/23/2024	01/26/2036	16,094,062
21987B-BL-1	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.B FE	12,495,375	12,500,000	13,331,617	12,495,707	0	332	0	0	6.330	6.335	JJ	369,250	395,625	01/08/2025	01/13/2035	12,895,625
21987B-BM-9	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.B FE	4,998,100	5,000,000	5,366,841	4,998,120	0	19	0	0	6.780	6.783	JJ	158,200	169,500	01/08/2025	01/13/2055	5,169,500
21987D-AH-7	CORPORACION FINANCIERA DE DESA SENIOR CO		2.C FE	14,828,988	14,908,000	15,321,725	14,838,151	0	9,164	0	0	5.500	5.623	MN	125,269	409,970	04/29/2025	05/06/2030	15,317,970
21989D-AB-8	CORPORACION INMOBILIARIA VESTA SENIOR CO		2.C FE	10,125,000	10,000,000	10,103,312	10,120,760	0	(4,240)	0	0	5.500	5.290	JJ	139,028	0	09/29/2025	01/30/2033	10,275,000
225313-AQ-8	CREDIT AGRICOLE SA SUB CORP_BND 144A		2.A FE	17,470,542	17,480,000	18,590,407	17,472,330	0	321	0	0	6.251	6.256	JJ	519,021	1,077,672	04/02/2025	01/10/2035	18,026,337
22535W-AB-3	CREDIT AGRICOLE SA LONDON BRA SRBN CORP		1.G FE	13,700,608	13,900,000	13,908,124	13,870,229	0	27,459	0	0	4.125	4.341	JJ	272,353	573,376	04/11/2019	01/10/2027	14,186,688
22535W-AN-7	CREDIT AGRICOLE SA SRBN CORP_BND 144A		1.G FE	2,162,057	2,130,000	2,248,448	2,160,709	0	(1,347)	0	0	5.862	5.656	JJ	59,656	62,430	06/03/2025	01/09/2036	2,192,430
225401-AC-2	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	7,621,319	7,700,000	7,711,528	7,681,787	0	8,081	0	0	4.282	4.406	JJ	157,530	329,714	07/25/2018	01/09/2028	7,864,857
225401-AP-3	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	318,467	330,000	326,806	319,718	0	1,251	0	0	4.194	4.874	AO	3,460	6,920	04/04/2025	04/01/2031	336,920
225401-BG-2	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	3,958,725	3,750,000	4,088,081	3,946,505	0	(12,221)	0	0	6.301	5.460	MS	64,979	118,144	05/16/2025	09/22/2034	3,868,144
23330J-AA-9	DP WORLD LTD SENIOR CORP_BND 144A		2.B FE	20,656,680	19,102,000	21,562,586	20,139,285	0	(68,148)	0	0	6.850	6.180	JJ	650,609	1,308,488	08/24/2016	07/02/2037	19,756,244
23330J-AB-7	DP WORLD LTD SENIOR CORP_BND 144A		2.B FE	2,222,000	2,000,000	1,962,699	2,196,085	0	(4,780)	0	0	5.625	4.905	MS	30,000	112,500	08/06/2019	09/25/2048	2,056,250
23330J-AC-5	DP WORLD LTD SENIOR CORP_BND 144A		2.B FE	4,657,500	4,500,000	3,872,013	4,642,423	0	(3,876)	0	0	4.700	4.479	MS	53,463	223,250	03/09/2021	09/30/2049	4,605,750
23636A-AR-2	DANSKE BANK A/S SRBN CORP_BND 144A		1.G FE	17,506,526	17,550,000	17,680,038	17,537,572	0	4,714	0	0	4.375	4.406	JD	40,523	767,812	06/28/2018	06/12/2028	17,933,906
24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV SENIOR COR		2.A FE	2,041,185	2,030,000	2,106,091	2,037,846	0	(535)	0	0	5.700	5.661	AO	28,928	115,710	09/20/2011	10/01/2040	2,087,855

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
24765*-AA-3	PETERSHILL PARTNERS PLC SENIOR CORP_BND		1.F FE	8,000,000	8,000,000	8,200,885	8,000,000	0	0	0	0	5.510	5.510	FA	155,504	443,249	08/24/2022	08/24/2029	8,220,400
24765*-AB-1	PETERSHILL PARTNERS PLC SENIOR CORP_BND		1.F FE	4,045,800	4,045,800	4,097,043	4,045,800	0	0	0	0	5.540	5.540	FA	79,071	225,383	08/24/2022	08/24/2032	4,157,869
24765*-AC-9	PETERSHILL PARTNERS PLC SENIOR CORP_BND		1.F FE	11,232,500	11,232,500	11,361,502	11,232,500	0	0	0	0	5.690	5.690	FA	225,471	642,680	08/24/2022	08/24/2034	11,552,065
24765*-AD-7	PETERSHILL PARTNERS PLC SENIOR CORP_BND		1.F FE	25,000,000	25,000,000	24,935,163	25,000,000	0	0	0	0	5.840	5.840	FA	515,056	1,468,111	08/24/2022	08/24/2037	25,730,000
24765*-AG-0	PETERSHILL PARTNERS PLC SENIOR CORP_BND		1.G Z	20,000,000	20,000,000	20,042,000	20,000,000	0	0	0	0	4.990	4.990	FA	80,394	0	12/02/2025	08/24/2030	20,499,000
24765*-AH-8	PETERSHILL PARTNERS PLC SENIOR CORP_BND		1.G Z	20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	5.590	5.590	FA	90,061	0	12/02/2025	08/24/2035	20,559,000
24820R-AG-3	EQUINOR ASA SENIOR CORP_BND 144A		1.D FE	21,584,257	22,100,000	23,636,116	21,992,449	0	28,557	0	0	6.500	6.686	JD	119,708	1,436,500	02/08/2001	12/01/2028	22,818,250
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO		2.A FE	65,330,855	57,636,000	67,270,035	62,143,264	0	(1,040,981)	0	0	8.750	6.651	JD	224,140	5,043,150	06/12/2024	06/15/2030	60,157,575
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO		2.A FE	53,518,283	52,250,000	48,135,308	53,245,524	0	(60,245)	0	0	4.875	4.686	MS	813,685	2,201,063	08/10/2020	03/06/2042	53,523,594
25243Y-AV-1	DIAGEO CAPITAL PLC SENIOR CORP_BND		1.G FE	8,375,305	8,500,000	6,987,458	8,411,114	0	2,872	0	0	3.875	3.959	AO	56,726	329,376	04/24/2013	04/29/2043	8,664,688
262051-AA-3	FORESEA HOLDING SA SECURED CORP_BND 144A		4.B FE	12,420,889	12,420,889	12,247,305	12,420,889	0	0	0	0	7.500	7.500	MJSD	41,403	977,607	06/20/2023	06/15/2030	12,653,781
26874R-AN-8	ENI SPA SENIOR CORP_BND 144A		1.G FE	5,155,300	5,000,000	5,149,292	5,151,805	0	(3,495)	0	0	5.500	5.040	MN	35,139	137,500	09/29/2025	05/15/2034	5,137,500
26874R-AP-3	ENI SPA SENIOR CORP_BND 144A		1.G FE	47,397,601	47,895,000	47,541,558	47,407,878	0	5,482	0	0	5.950	6.025	MN	364,135	2,849,752	04/02/2025	05/15/2054	49,319,876
26874R-AQ-1	ENI SPA SENIOR CORP_BND 144A		1.G FE	10,856,235	10,880,000	11,396,019	10,857,505	0	1,270	0	0	5.750	5.778	MN	72,987	312,800	06/03/2025	05/19/2035	11,192,800
26876F-AC-6	ENN ENERGY HOLDINGS LTD SENIOR CORP_BND		2.A FE	8,349,600	8,400,000	7,745,166	8,374,584	0	4,950	0	0	2.625	2.694	MS	63,700	220,500	09/17/2020	09/17/2030	8,510,250
268789-AB-0	EON INTERNATIONAL FINANCE BV SENIOR CORP		2.A FE	10,061,800	10,000,000	11,260,105	10,040,472	0	(3,486)	0	0	6.650	6.602	AO	112,681	665,000	05/27/2008	04/30/2038	10,332,500
279158-AN-9	ECOPETROL SA SENIOR CORP_BND		3.B FE	4,327,500	3,500,000	3,548,916	3,912,401	0	(92,069)	0	0	6.875	3.731	AO	41,441	240,626	07/21/2021	04/29/2030	3,620,313
279158-AP-4	ECOPETROL SA SENIOR CORP_BND		3.B FE	2,500,000	2,500,000	2,228,118	2,500,000	0	0	0	0	4.625	4.623	MN	18,950	115,626	10/27/2021	11/02/2031	2,557,813
279158-AQ-2	ECOPETROL SA SENIOR CORP_BND		3.B FE	1,375,725	1,660,000	1,189,947	1,388,161	0	3,379	0	0	5.875	7.292	MN	15,983	97,526	02/23/2022	11/02/2051	1,708,763
279158-AS-8	ECOPETROL SA SENIOR CORP_BND		3.B FE	26,295,094	25,327,000	27,052,437	26,181,961	0	(91,698)	0	0	8.875	8.213	JJ	1,048,960	2,247,772	09/10/2024	01/13/2033	26,450,886
279158-AV-1	ECOPETROL SA SENIOR CORP_BND		3.B FE	13,389,206	13,252,000	13,619,331	13,380,388	0	(7,804)	0	0	8.375	8.227	JJ	499,435	1,109,856	11/12/2024	01/19/2036	13,806,928
28249N-AA-9	EIG PEARL HOLDINGS SARL SECURED CORP_BND		1.E FE	4,425,530	4,425,530	4,095,696	4,425,530	0	0	0	0	3.545	3.543	FA	52,731	157,619	01/13/2022	08/31/2036	332,494
28249N-AB-7	EIG PEARL HOLDINGS SARL SECURED CORP_BND		1.E FE	2,500,000	2,500,000	2,109,308	2,500,000	0	0	0	0	4.387	4.386	FA	36,863	109,676	01/13/2022	11/30/2046	421,236
29081P-AF-2	EMBOTELLADORA ANDINA SA SENIOR CORP_BND		2.A FE	2,677,103	2,509,000	1,964,279	2,657,980	0	(4,071)	0	0	3.950	3.575	JJ	44,047	99,106	10/15/2020	01/21/2050	2,558,553
29244T-AA-9	ENEL GENERACION CHILE SA SENIOR CORP_BND		2.B FE	5,759,121	5,400,000	5,573,890	5,441,983	0	(38,306)	0	0	7.875	7.108	FA	177,188	425,250	11/19/2013	02/01/2027	5,612,625
29244T-AB-7	ENEL GENERACION CHILE SA SENIOR CORP_BND		2.B FE	16,118,968	14,800,000	15,207,794	15,591,129	0	(51,137)	0	0	7.325	6.636	FA	451,708	1,084,100	02/12/2007	02/01/2037	15,342,050
29245J-AM-4	EMPRESA NACIONAL DEL PETROLEO SENIOR COR		2.C FE	996,480	1,000,000	917,308	997,845	0	306	0	0	3.450	3.492	MS	10,063	34,500	09/09/2021	09/16/2031	1,017,250
29245J-AP-7	EMPRESA NACIONAL DEL PETROLEO SENIOR COR		2.C FE	20,942,543	21,144,000	22,054,913	20,964,372	0	(2,630)	0	0	5.950	6.079	JJ	527,690	1,258,068	07/25/2024	07/30/2034	21,773,034
29266M-AF-6	IBERDROLA INTERNATIONAL BV SENIOR CORP_B		2.A FE	11,834,140	11,350,000	12,966,869	11,628,066	0	(21,187)	0	0	6.750	6.416	JJ	353,269	766,126	04/28/2010	07/15/2036	11,733,063
29268B-AC-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR		2.A FE	62,713,263	61,710,000	69,302,324	62,342,042	0	(49,956)	0	0	6.800	6.672	MS	1,235,571	4,366,280	06/16/2011	09/15/2037	63,808,140
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV SENIOR COR		2.A FE	17,898,033	19,090,000	20,030,990	18,256,946	0	37,199	0	0	6.000	6.484	AO	267,260	1,253,400	06/14/2011	10/07/2039	19,662,700
29274F-AF-1	ENEL AMERICAS SA SENIOR CORP_BND		2.B FE	4,485,740	4,500,000	4,487,993	4,497,875	0	2,846	0	0	4.000	4.038	AO	33,000	225,000	10/31/2016	10/25/2026	4,590,000
29278G-BE-7	ENEL FINANCE INTERNATIONAL NV SENIOR COR		2.A FE	14,756,850	15,000,000	15,561,704	14,785,517	0	19,174	0	0	5.500	5.715	JD	11,458	825,000	06/18/2024	06/26/2034	15,412,500
29278G-BJ-6	ENEL FINANCE INTERNATIONAL NV SENIOR COR		2.A FE	29,598,900	30,000,000	29,279,220	29,600,200	0	1,300	0	0	5.750	5.845	MS	436,042	0	09/23/2025	09/30/2055	30,862,500
29286D-AC-9	ENGIE SA SENIOR CORP_BND 144A		2.A FE	10,122,150	10,000,000	10,079,439	10,121,168	0	(1,040)	0	0	5.875	5.787	AO	132,188	587,500	12/12/2024	04/10/2054	10,293,750
29287T-AA-7	ENGIE ENERGIA CHILE SA SENIOR CORP_BND 1		2.B FE	3,475,360	3,500,000	3,299,375	3,488,929	0	2,407	0	0	3.400	3.484	JJ	50,575	119,000	01/23/2020	01/28/2030	3,559,500
29441W-AC-9	MEGLOBAL BV SENIOR CORP_BND 144A		2.B FE	4,883,750	5,000,000	4,997,844	4,988,010	0	(37,278)	0	0	4.250	4.546	MN	34,236	318,750	01/06/2017	11/03/2026	5,106,250
29446M-AF-9	EQUINOR ASA SENIOR CORP_BND		1.D FE	11,239,700	10,000,000	9,633,097	10,559,655	0	(134,104)	0	0	3.125	1.675	AO	73,785	312,500	09/24/2020	04/06/2030	10,156,250
30260L-AA-3	TIERRA MOJADA LUXEMBOURG II SA SECURED C		2.C FE	1,115,949	1,054,274	1,037,173	1,103,082	0	(256)	0	0	5.750	5.018	JD	5,052	0	02/25/2021	12/01/2040	56,777
30607F-AA-8	FALABELLA SA SENIOR CORP_BND 144A		3.A FE	2,230,110	2,250,000	2,012,857	2,237,596	0	1,778	0	0	3.375	3.477	JJ	35,016	75,938	10/12/2021	01/15/2032	2,287,969
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB SENIOR CO		2.A FE	21,015,462	21,200,000	18,545,390	21,050,700	0	4,741	0	0	4.375	4.434	MN	131,396	927,500	03/27/2019	05/10/2043	21,663,750
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB SENIOR CO		2.A FE	7,284,400	7,000,000	5,103,348	7,250,200	0	(7,279)	0	0	3.500	3.280	JJ	112,292	245,000	01/07/2021	01/16/2050	7,122,500
35177P-AL-1	ORANGE SA SENIOR CORP_BND		2.A FE	35,667,067	28,014,200	33,719,390	30,647,928	0	(609,130)	0	0	9.000	6.803	MS	840,426	2,670,729	10/29/2018	03/01/2031	29,274,839
35177P-AX-5	ORANGE SA SENIOR CORP_BND		2.A FE	5,670,250	5,025,000	4,923,752	5,498,022	0	16,968	0	0	5.375	4.540	JJ	126,044	240,935	12/03/2019	01/13/2042	5,160,047
358070-AB-6	FRESNILLO PLC SENIOR CORP_BND 144A		2.B FE	4,441,713	4,450,000	3,541,481	4,442,677	0	438	0	0	4.250	4.260	AO	46,756	242,251	06/22/2021	10/02/2050	4,544,563

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
36120P-AC-7	GTL TRADE FINANCE INC SENIOR CORP_BND 14		2.B FE	16,075,125	14,850,000	16,953,033	15,895,567	0	(33,446)	0	0	7.250	6.558	AO	224,297	1,076,626	11/05/2019	04/16/2044	15,388,313
36190C-AA-5	GNL QUINTERO SA SENIOR CORP_BND 144A		2.A FE	6,789,960	6,763,984	6,767,505	6,768,962	0	(2,550)	0	0	4.634	4.587	JJ	131,472	343,079	02/02/2015	07/31/2029	409,706
36321P-AB-6	GALAXY PIPELINE ASSETS BIDCO L SECURED C		1.C FE	15,330,360	15,000,000	13,256,238	15,193,207	0	(61,129)	0	0	2.625	2.400	MS	99,531	393,750	12/29/2020	03/31/2036	958,984
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO L SECURED C		1.C FE	12,399,125	12,250,000	10,034,677	12,360,739	0	(13,882)	0	0	3.250	3.160	MS	100,637	575,251	03/10/2021	09/30/2040	1,519,499
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L SECURED C		1.C FE	517,879	519,828	443,207	518,277	0	98	0	0	2.940	2.977	MS	3,863	72,559	07/09/2021	09/30/2040	23,135
368266-AV-4	GAZ CAPITAL SA SENIOR CORP_BND 144A		6. *	1,223,712	2,250,000	1,922,656	1,616,890	0	448,866	0	0	4.950	35.447	MS	30,319	0	03/22/2017	03/23/2027	2,305,688
36830B-AB-1	GC TREASURY CENTER CO LTD SENIOR CORP_BN		2.C FE	5,073,018	5,100,000	4,636,158	5,084,828	0	2,475	0	0	2.980	3.041	MS	43,483	151,980	05/07/2021	03/18/2031	5,175,990
36830B-AC-9	GC TREASURY CENTER CO LTD SENIOR CORP_BN		2.C FE	7,282,266	7,400,000	5,968,714	7,292,420	0	2,163	0	0	4.300	4.396	MS	91,041	318,200	03/11/2021	03/18/2051	7,559,100
37959D-AC-8	GLOBO COMUNICACOES E PARTICIPA SENIOR CO		3.A FE	2,729,671	2,782,000	2,729,186	2,746,962	0	5,522	0	0	5.500	5.750	JJ	70,980	186,505	01/06/2022	01/14/2032	2,858,505
39530M-AA-6	GREENKO POWER II LTD SENIOR CORP_BND 144		3.C FE	2,660,000	2,660,000	2,521,831	2,660,000	0	0	0	0	4.300	4.299	JD	5,719	117,202	12/07/2021	12/13/2028	1,460,490
39531J-AB-0	GREENKO WIND PROJECTS MAURITI SENIOR CO		3.C FE	2,392,957	2,408,000	2,431,071	2,395,661	0	2,704	0	0	7.250	7.463	MS	45,585	87,290	03/28/2025	09/27/2028	2,245,761
39541E-AA-1	GREENSAIF PIPELINES BIDCO SA R SECURED C		1.E FE	72,294,570	72,286,000	76,902,010	72,292,985	0	(890)	0	0	6.129	6.127	FA	1,575,257	4,430,408	02/13/2023	02/23/2038	7,201,750
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA R SECURED C		1.E FE	63,776,000	63,776,000	69,688,160	63,776,000	0	0	0	0	6.510	6.509	FA	1,476,202	4,151,818	02/09/2023	02/23/2042	11,384,564
39541E-AD-5	GREENSAIF PIPELINES BIDCO SA R SECURED C		1.E FE	48,140,140	48,150,000	50,355,357	48,140,759	0	619	0	0	5.853	5.854	FA	1,001,999	2,737,840	05/23/2025	02/23/2036	8,893,614
39541E-AE-3	GREENSAIF PIPELINES BIDCO SA R SECURED C		1.E FE	33,591,000	33,591,000	35,060,982	33,591,000	0	0	0	0	6.103	6.101	FA	728,874	2,494,937	07/17/2024	08/23/2042	77,480
40049J-AT-4	GRUPO TELEVISA SAB SENIOR CORP_BND		3.A FE	8,290,240	7,300,000	7,775,818	7,760,086	0	(64,259)	0	0	8.500	7.160	MS	189,597	620,500	04/27/2015	03/11/2032	7,610,250
40049J-AZ-0	GRUPO TELEVISA SAB SENIOR CORP_BND		3.A FE	6,060,171	5,284,000	4,559,758	5,885,714	0	(29,022)	0	0	6.625	5.452	JJ	161,419	350,066	03/15/2019	01/15/2040	5,459,033
40049J-BA-4	GRUPO TELEVISA SAB SENIOR CORP_BND		3.A FE	16,732,275	17,500,000	11,584,544	16,881,031	0	14,787	0	0	5.000	5.294	MN	116,667	875,000	06/16/2016	05/13/2045	17,937,500
40049J-BE-6	GRUPO TELEVISA SAB SENIOR CORP_BND		3.A FE	6,919,320	7,000,000	4,626,883	6,928,076	0	487	0	0	5.250	5.327	MN	37,771	367,500	05/23/2019	05/24/2049	7,183,750
40052V-AD-6	GRUPO BIMBO SAB DE CV SENIOR CORP_BND 14		2.A FE	5,090,700	5,000,000	4,534,565	5,070,154	0	(2,677)	0	0	4.875	4.760	JD	2,708	243,750	09/04/2014	06/27/2044	5,121,875
40052V-AE-4	GRUPO BIMBO SAB DE CV SENIOR CORP_BND 14		2.A FE	1,233,180	1,000,000	869,439	1,202,873	0	(6,436)	0	0	4.700	3.361	MN	6,658	47,000	12/09/2020	11/10/2047	1,023,500
40052V-AG-9	GRUPO BIMBO SAB DE CV SENIOR CORP_BND 14		2.A FE	3,352,364	2,985,000	2,280,048	3,309,074	0	(9,260)	0	0	4.000	3.324	MS	38,142	119,400	12/09/2020	09/06/2049	3,044,700
40053F-AC-2	GRUPO AVAL LTD SENIOR CORP_BND 144A		3.B FE	4,971,600	5,000,000	4,685,794	4,986,856	0	2,610	0	0	4.375	4.446	FA	89,323	218,750	01/28/2020	02/04/2030	5,109,375
400666-AA-1	GUARA NORTE SARL SECURED CORP_BND 144A		2.C FE	2,025,686	2,025,788	1,972,722	2,025,562	0	(42)	0	0	5.198	5.199	JD	4,680	107,562	02/08/2021	06/15/2034	2,078,438
404280-AE-9	HSBC HOLDINGS PLC SUB CORP_BND		2.A FE	17,437,797	15,000,000	16,233,281	16,025,816	0	(119,424)	0	0	7.350	6.119	MN	104,125	1,102,500	08/25/2005	11/27/2032	15,551,250
404280-AF-6	HSBC HOLDINGS PLC SUB CORP_BND		2.A FE	13,015,698	10,558,000	11,823,823	11,528,516	0	(132,036)	0	0	7.625	5.875	MN	98,395	852,475	02/14/2007	05/17/2032	10,960,524
404280-AH-2	HSBC HOLDINGS PLC SUB CORP_BND		2.A FE	1,908,715	1,680,000	1,844,897	1,827,032	0	(38,428)	0	0	6.500	5.477	MS	32,153	447,720	07/01/2013	09/15/2037	1,734,600
404280-AJ-8	HSBC HOLDINGS PLC SUB CORP_BND		2.A FE	10,169,122	8,616,000	9,743,159	9,642,134	0	(35,043)	0	0	6.800	5.466	JD	48,824	305,048	07/24/2013	06/01/2038	8,908,944
404280-AQ-2	HSBC HOLDINGS PLC SUB CORP_BND		2.A FE	5,349,200	5,000,000	4,866,529	5,278,500	0	(10,049)	0	0	5.250	4.788	MS	78,021	262,500	12/07/2016	03/14/2044	5,131,250
404280-AW-9	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	42,536,176	41,870,000	41,893,053	41,884,989	0	(81,936)	0	0	4.300	4.100	MS	565,129	1,800,410	12/12/2016	03/08/2026	42,770,205
404280-BH-1	HSBC HOLDINGS PLC SUB CORP_BND		2.A FE	2,301,702	2,300,000	2,303,637	2,300,200	0	(237)	0	0	4.375	4.365	MN	10,622	100,626	01/27/2017	11/23/2026	2,350,313
404280-BK-4	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	6,406,110	6,750,000	6,740,988	6,654,791	0	39,741	0	0	4.041	4.725	MS	81,830	272,768	12/07/2018	03/13/2028	6,886,384
404280-BT-5	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	1,013,700	1,000,000	1,009,049	1,003,998	0	(1,584)	0	0	4.583	4.410	JD	1,528	45,830	07/26/2018	06/19/2029	1,022,915
404280-CT-4	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	9,224,750	9,200,000	8,407,700	9,214,186	0	20,720	0	0	2.804	2.773	MN	26,513	257,968	05/20/2021	05/24/2032	9,328,984
404280-CV-9	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	1,200,000	1,200,000	1,140,836	1,200,000	0	0	0	0	2.206	2.206	FA	9,853	26,472	08/10/2021	08/17/2029	1,213,236
404280-CY-3	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	3,000,000	3,000,000	2,722,701	3,000,000	0	0	0	0	2.871	2.871	MN	9,331	86,130	11/15/2021	11/22/2032	3,043,065
404280-DG-1	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	1,700,000	1,700,000	1,728,397	1,700,000	0	0	0	0	5.210	5.210	FA	34,444	88,570	08/04/2022	08/11/2028	1,744,285
404280-DW-6	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	21,659,600	20,000,000	21,910,627	21,598,132	0	(53,383)	0	0	6.332	5.602	MS	393,991	1,266,400	10/31/2024	03/09/2044	20,633,200
404280-EC-9	HSBC HOLDINGS PLC SUB CORP_BND		2.A FE	28,875,000	28,875,000	32,958,298	28,875,000	0	0	0	0	7.399	7.399	MN	284,862	2,136,462	11/06/2023	11/13/2034	29,943,231
404280-EW-5	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	27,247,409	27,200,000	28,022,699	27,242,810	0	(4,599)	0	0	5.240	5.199	MN	190,037	712,640	06/03/2025	05/13/2031	27,912,640
404280-EX-3	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	32,447,258	31,920,000	33,698,691	32,429,181	0	(18,077)	0	0	5.790	5.569	MN	246,422	924,084	07/11/2025	05/13/2036	32,844,084
404280-FE-4	HSBC HOLDINGS PLC SENIOR CORP_BND		1.G FE	2,000,000	2,000,000	2,005,215	2,000,000	0	0	0	0	4.619	4.619	MN	14,114	0	10/30/2025	11/06/2031	2,000,000
423012-AE-3	HEINEKEN NV SENIOR CORP_BND 144A		2.A FE	14,737,650	15,000,000	12,578,108	14,816,024	0	6,734	0	0	4.000	4.102	AO	150,000	600,000	10/02/2012	10/01/2042	15,300,000
43474T-AB-9	HOLCIM US FINANCE LUXEMBOURG SENIOR COR		2.A FE	0	0	0	0	0	0	0	0	6.875	0.000	MS	0	19,375	03/07/2023	09/29/2039	19,375
43475D-AA-5	HOLCIM CAPITAL CORPORATION LTD SENIOR CO		2.A FE	0	0	0	0	0	0	0	0	6.500	0.000	MS	0	52,500	03/08/2023	09/12/2043	52,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
438127-AD-4	HONDA MOTOR CO LTD SENIOR CORP_BND		1.G FE	14,984,600	15,000,000	15,130,999	14,987,176	0	2,576	0	0	4.436	4.472	JJ	330,852	0	07/24/2025	07/08/2028	15,332,700
438127-AF-9	HONDA MOTOR CO LTD SENIOR CORP_BND		1.G FE	11,583,597	11,725,000	11,975,407	11,588,984	0	5,388	0	0	5.337	5.495	JJ	311,143	0	07/14/2025	07/08/2035	12,037,882
445640-AB-1	HUNT OIL COMPANY OF PERU LLC SENIOR CORP		3.A FE	1,004,832	1,005,774	1,015,592	1,005,894	0	1,960	0	0	6.375	6.365	JD	5,343	66,283	08/23/2021	06/01/2028	471,176
44841S-AC-3	HUTCHISON WHAMPOA INTERNATIONA SENIOR CO		1.F FE	7,358,016	6,400,000	7,514,667	6,857,638	0	(45,130)	0	0	7.450	6.287	MN	49,004	476,800	01/24/2007	11/24/2033	6,638,400
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE SENIOR COR		1.G FE	1,629,773	1,700,000	1,640,850	1,632,313	0	2,184	0	0	5.250	5.603	FA	36,196	89,250	11/13/2024	02/05/2044	1,744,625
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE SENIOR COR		1.G FE	17,315,820	18,000,000	16,764,853	17,328,790	0	10,361	0	0	5.300	5.564	FA	386,900	954,000	10/31/2024	02/05/2054	18,477,000
44963H-AB-1	IHS HOLDING LTD/KY SENIOR CORP_BND 144A		4.A FE	1,500,000	1,500,000	1,491,563	1,500,000	0	0	0	0	6.250	6.250	MN	8,333	109,375	11/18/2021	11/29/2028	1,546,875
44984W-AH-0	INEOS FINANCE PLC SECURED CORP_BND 144A		3.C FE	1,370,971	1,360,000	1,202,951	1,365,663	0	(5,308)	0	0	6.750	6.259	MN	11,730	85,050	08/12/2025	05/15/2028	1,405,900
45082#-AA-0	IBERIA LAE OPERADORA UNIPERSON SECURED C		1.E PL	7,615,596	7,615,596	7,401,485	7,615,596	0	65	0	0	3.870	3.886	MJSD	9,005	304,938	09/20/2019	05/20/2033	22,475
45082@-AA-2	IBERIA PASS THRU 2019-1B SUB CORP_BND		1.G PL	8,475,154	8,475,154	8,446,068	8,475,154	0	(17)	0	0	4.450	4.471	MJSD	11,524	400,377	09/20/2019	09/20/2029	206,404
45112E-AG-4	ICICI BANK LIMITED DUBAI BRAN SENIOR CO		2.C FE	1,533,717	1,540,000	1,538,854	1,539,841	0	719	0	0	4.000	4.050	MS	17,624	61,600	03/14/2016	03/18/2026	1,570,800
45262B-AH-6	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_		2.B FE	24,882,673	24,519,000	25,630,177	24,854,191	0	(25,153)	0	0	5.875	5.661	JJ	720,246	1,023,366	07/14/2025	07/01/2034	25,239,246
45262B-AK-9	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_		2.B FE	32,566,209	31,632,000	32,490,410	32,550,538	0	(15,671)	0	0	5.625	5.224	JJ	889,650	0	12/16/2025	07/01/2035	32,521,650
45262B-AL-7	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_		2.B FE	16,281,192	15,650,000	15,992,936	16,280,587	0	(605)	0	0	6.375	6.078	JJ	498,844	0	12/19/2025	07/01/2055	16,148,844
45326Y-A*-8	DYNO NOBEL LTD CORP_BND		2.B	15,000,000	15,000,000	14,553,000	15,000,000	0	0	0	0	4.030	4.030	AO	102,429	604,500	10/30/2019	10/30/2028	15,302,250
45326Y-A@-6	DYNO NOBEL LTD SENIOR CORP_BND		2.B	12,000,000	12,000,000	11,476,483	12,000,000	0	0	0	0	4.130	4.130	AO	83,977	495,600	10/30/2019	10/30/2030	12,247,800
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV SENIOR CORP		2.B FE	1,535,630	1,500,000	1,471,510	1,514,504	0	(26,117)	0	0	4.150	3.829	MS	18,848	259,375	07/30/2020	09/12/2029	1,531,125
456472-AC-3	INDUSTRIAS PENOLES SAB DE CV SENIOR CORP		2.B FE	13,668,810	13,500,000	12,721,715	13,651,631	0	(5,276)	0	0	5.650	5.563	MS	230,944	565,000	10/11/2019	09/12/2049	13,881,375
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV SENIOR CORP		2.B FE	6,705,240	7,812,000	6,523,095	6,725,495	0	17,480	0	0	4.750	5.787	FA	149,459	371,070	11/06/2024	08/06/2050	7,997,535
45662N-A#-0	INFINEON TECHNOLOGIES AG SENIOR CORP_BND		2.A	15,141,660	14,600,000	14,481,358	14,769,401	0	(70,620)	0	0	4.300	3.759	AO	149,974	627,800	04/03/2020	04/05/2028	14,913,900
45662N-A@-2	INFINEON TECHNOLOGIES AG SENIOR CORP_BND		2.A	40,481,290	40,000,000	39,925,024	40,022,795	0	(86,688)	0	0	4.100	3.875	AO	391,778	1,640,000	04/03/2020	04/05/2026	40,820,000
456837-AM-5	ING GROEP NV SENIOR CORP_BND		1.G FE	32,796,726	33,100,000	33,501,836	33,001,969	0	31,255	0	0	4.550	4.666	AO	372,329	1,506,050	10/18/2018	10/02/2028	33,853,025
456837-AQ-6	ING GROEP NV SENIOR CORP_BND		1.G FE	2,017,760	2,000,000	1,991,249	2,006,626	0	(1,946)	0	0	4.050	3.941	AO	18,450	81,000	04/25/2019	04/09/2029	2,040,500
456837-BF-9	ING GROEP NV SENIOR CORP_BND		1.G FE	10,174,400	10,000,000	10,133,167	10,110,874	0	(63,526)	0	0	6.083	4.432	MS	185,869	304,150	08/05/2025	09/11/2027	10,304,150
456837-BM-4	ING GROEP NV SENIOR CORP_BND		1.G FE	7,500,000	7,500,000	7,802,909	7,500,000	0	0	0	0	5.550	5.550	MS	117,938	416,250	05/29/2024	03/19/2035	7,708,125
456837-BS-1	ING GROEP NV SENIOR CORP_BND		1.G FE	5,779,133	5,790,000	6,012,210	5,779,734	0	601	0	0	5.525	5.548	MS	85,306	159,949	06/02/2025	03/25/2036	5,949,949
45846A-AA-8	INTERCHILE SA SECURED CORP_BND 144A		2.A FE	4,268,225	3,980,000	3,419,612	4,235,008	0	(12,517)	0	0	4.500	4.033	JD	498	268,650	08/03/2021	06/30/2056	29,830
460599-AE-3	BRIGHTSTAR LOTTERY PLC SECURED CORP_BND		3.A FE	2,612,500	2,500,000	2,494,015	2,500,916	0	(33,169)	0	0	5.250	4.267	JJ	60,521	131,250	11/17/2020	01/15/2029	2,565,625
46115H-BV-8	INTESA SANPAOLO SPA SRBN CORP_BND 144A		2.B FE	12,009,000	12,000,000	14,177,899	12,007,704	0	(997)	0	0	8.248	8.234	MN	109,973	989,760	11/03/2023	11/21/2033	12,494,880
46115H-CD-7	INTESA SANPAOLO SPA SRP CORP_BND 144A		1.G FE	5,000,308	4,777,000	5,461,477	4,971,766	0	(18,779)	0	0	7.200	6.531	MN	31,528	343,944	05/29/2024	11/28/2033	4,948,972
46115H-CF-2	INTESA SANPAOLO SPA SRP CORP_BND 144A		1.G FE	20,472,960	17,500,000	21,459,081	20,432,122	0	(36,725)	0	0	7.800	6.492	MN	125,125	1,365,000	11/12/2024	11/28/2053	18,182,500
46132F-AD-2	INVESCO FINANCE PLC SENIOR CORP_BND		2.A FE	6,173,471	5,941,000	5,939,221	5,942,183	0	(30,920)	0	0	3.750	3.218	JJ	102,730	222,788	07/25/2017	01/15/2026	6,052,394
466281-AA-0	KASPIKZ AO SENIOR CORP_BND 144A		2.C FE	28,224,000	28,224,000	28,847,949	28,224,000	0	0	0	0	6.250	6.250	MS	465,500	882,000	03/18/2025	03/26/2030	29,106,000
46654X-AA-7	JSW INFRASTRUCTURE LTD SECURED CORP_BND		3.A FE	3,000,000	3,000,000	3,001,210	3,000,000	0	0	0	0	4.950	4.947	JJ	66,000	148,500	01/13/2022	01/21/2029	3,074,250
471105-AC-0	JAPAN TOBACCO INC SENIOR CORP_BND 144A		1.F FE	10,113,700	10,000,000	10,174,320	10,097,069	0	(16,631)	0	0	4.850	4.390	MN	61,972	282,917	07/24/2025	05/15/2028	10,242,500
471105-AE-6	JAPAN TOBACCO INC SENIOR CORP_BND 144A		1.F FE	32,958,538	32,000,000	34,099,029	32,927,651	0	(30,887)	0	0	5.850	5.446	JD	83,200	1,248,000	07/14/2025	06/15/2035	32,936,000
47215P-AE-6	JD.COM INC SENIOR CORP_BND		1.G FE	835,000	1,000,000	972,319	921,238	0	16,856	0	0	3.375	5.582	JJ	15,656	33,750	03/20/2020	01/14/2030	1,016,875
47215P-AF-3	JD.COM INC SENIOR CORP_BND		1.G FE	1,070,880	1,000,000	817,539	1,062,592	0	(1,712)	0	0	4.125	3.723	JJ	19,135	41,250	07/01/2020	01/14/2050	1,020,625
47216F-AA-5	JAZZ SECURITIES DAC SECURED CORP_BND 144		3.A FE	1,172,938	1,225,000	1,208,540	1,183,055	0	10,118	0	0	4.375	5.617	JJ	24,713	26,797	03/07/2025	01/15/2029	1,251,797
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL SENIOR CO		2.A FE	14,030,589	12,208,400	13,172,066	13,368,887	0	(89,283)	0	0	6.000	4.796	JJ	337,766	732,504	12/28/2016	01/15/2036	12,574,652
48126P-AA-0	NK KAZMUNAYGAZ AO SENIOR CORP_BND 144A		2.B FE	2,515,427	3,123,000	2,818,307	2,601,093	0	54,830	0	0	3.500	6.408	AO	23,379	231,806	05/29/2024	04/14/2033	3,177,653
48129V-AD-8	DEVELOPMENT BANK OF KAZAKHSTAN SENIOR CO		2.B FE	599,798	601,000	620,222	599,955	0	206	0	0	5.625	5.671	AO	7,888	16,903	03/28/2025	04/07/2030	617,903
48241F-AD-6	KBC GROEP NV SENIOR CORP_BND 144A		1.G FE	7,964,543	7,900,000	8,045,661	7,958,312	0	(6,231)	0	0	4.932	4.717	AO	81,173	194,814	07/03/2025	10/16/2030	8,094,814
482638-AA-7	LHOIST SA SENIOR CORP_BND		2.B	10,000,000	10,000,000	9,078,005	10,000,000	0	0	0	0	3.560	3.560	MS	89,989	511,239	03/31/2022	03/31/2032	10,178,000
48344F-AC-4	KALLPA GENERACION SA SENIOR CORP_BND 144		2.C FE	12,634,468	12,700,000	12,727,085	12,636,011	0	1,543	0	0	5.500	5.568	MS	213,431	0	09/04/2025	09/11/2035	13,049,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
48667Q-AS-4	NK KAZMUNAYGAZ AO SENIOR CORP_BND 144A		2.B FE	12,187,640	12,000,000	12,062,023	12,167,516	0	(6,688)	0	0	6.375	6.256	AO	142,375	765,000	03/13/2019	10/24/2048	12,382,500
49726J-AA-6	KIOXIA HOLDINGS CORP SENIOR CORP_BND 144		3.A FE	1,264,963	1,250,000	1,286,977	1,263,967	0	(995)	0	0	6.250	5.897	JJ	34,071	0	09/09/2025	07/24/2030	1,289,063
49726J-AB-4	KIOXIA HOLDINGS CORP SENIOR CORP_BND 144		3.A FE	1,060,000	1,060,000	1,103,537	1,060,000	0	0	0	0	6.625	6.625	JJ	30,626	0	07/16/2025	07/24/2033	1,095,113
49836A-AB-0	KLABIN AUSTRIA GMBH SENIOR CORP_BND 144A		3.A FE	6,539,780	6,000,000	6,278,863	6,490,176	0	(9,894)	0	0	7.000	6.317	AO	102,667	420,000	01/15/2020	04/03/2049	6,210,000
49836A-AC-8	KLABIN AUSTRIA GMBH SENIOR CORP_BND 144A		3.A FE	4,001,000	4,000,000	3,601,074	4,000,308	0	(372)	0	0	3.200	3.195	JJ	60,089	128,000	01/07/2021	01/12/2031	4,064,000
500472-AE-5	KONINKLIJKE PHILIPS NV SENIOR CORP_BND		2.A FE	17,894,124	17,310,000	15,956,471	17,716,795	0	(19,659)	0	0	5.000	4.784	MS	254,842	865,500	10/07/2015	03/15/2042	17,742,750
50050G-AN-8	KOOKMIN BANK SUB CORP_BND 144A		2.A FE	3,744,075	3,750,000	3,410,535	3,746,948	0	549	0	0	2.500	2.518	MN	14,844	93,750	10/28/2020	11/04/2030	3,796,875
50205M-AB-5	LG ENERGY SOLUTION LTD SENIOR CORP_BND 1		2.B FE	24,978,500	25,000,000	25,867,538	24,987,518	0	3,983	0	0	5.750	5.770	MS	383,333	1,437,500	09/18/2023	09/25/2028	25,718,750
50220P-AE-3	LSEG FINANCE PLC SENIOR CORP_BND 144A		1.G FE	3,524,825	4,630,000	3,565,939	3,614,422	0	42,335	0	0	3.200	5.315	AO	34,982	148,160	11/13/2024	04/06/2041	4,704,080
50247V-AB-5	LYB INTERNATIONAL FINANCE BV SENIOR CORP		2.B FE	17,685,270	18,000,000	15,555,151	17,759,091	0	5,902	0	0	5.250	5.367	JJ	435,750	945,000	02/14/2014	07/15/2043	18,472,500
524ESC-9Q-5	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		6. *	0	2,000,000	0	0	0	0	0	0	0.000	0.000	N/A	0	0	12/01/2024	08/15/2009	2,000,000
526250-AB-1	LENOVO GROUP LTD SENIOR CORP_BND 144A		2.B FE	4,289,644	4,092,000	3,892,201	4,200,807	0	(21,987)	0	0	3.421	2.799	MN	22,942	139,988	10/04/2021	11/02/2030	4,161,994
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO		2.C FE	1,626,983	1,524,820	1,580,626	1,625,292	0	99,693	0	0	5.875	4.279	JAJO	21,400	293,019	04/24/2019	07/05/2034	21,360
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD SECURED CO		2.C FE	10,706,753	10,022,552	9,746,238	10,468,225	0	(23,401)	0	0	4.350	3.447	JAJO	104,151	444,093	02/08/2022	04/05/2036	228,997
539439-AN-9	LLOYDS BANKING GROUP PLC SUB CORP_BND		2.A FE	7,837,711	7,312,000	6,928,411	7,744,437	0	(18,607)	0	0	5.300	4.832	JD	32,295	445,518	07/16/2018	12/01/2045	7,505,768
539439-AT-6	LLOYDS BANKING GROUP PLC SENIOR CORP_BND		1.G FE	7,698,152	7,700,000	7,795,473	7,699,445	0	195	0	0	4.550	4.553	FA	131,381	350,350	08/16/2018	08/16/2028	7,875,175
539439-AW-9	LLOYDS BANKING GROUP PLC SUB CORP_BND		2.A FE	11,090,483	10,000,000	11,663,242	10,926,902	0	(103,618)	0	0	7.953	6.271	MN	101,622	795,300	05/29/2024	11/15/2033	10,397,650
539439-BE-8	LLOYDS BANKING GROUP PLC SUB CORP_BND		2.A FE	5,310,550	5,000,000	5,260,202	5,303,821	0	(6,729)	0	0	6.068	5.244	JD	15,170	151,700	09/16/2025	06/13/2036	5,151,700
53944Y-AE-3	LLOYDS BANKING GROUP PLC SUB CORP_BND		2.A FE	897,869	878,000	723,584	895,290	0	(625)	0	0	4.344	4.206	JJ	18,223	38,140	10/09/2019	01/09/2048	897,070
53944Y-AQ-6	LLOYDS BANKING GROUP PLC SUB CORP_BND		2.A FE	30,772,784	43,050,000	31,884,761	31,131,415	0	267,701	0	0	3.369	5.637	JD	68,489	1,450,354	11/18/2024	12/14/2046	43,775,177
53944Y-AX-1	LLOYDS BANKING GROUP PLC SENIOR CORP_BND		1.G FE	1,932,787	1,920,000	2,020,937	1,932,207	0	(580)	0	0	5.679	5.579	JJ	53,307	54,518	06/02/2025	01/05/2035	1,974,518
53944Y-BC-6	LLOYDS BANKING GROUP PLC SENIOR CORP_BND		1.G FE	10,008,630	10,000,000	10,188,392	10,006,218	0	(2,412)	0	0	5.087	5.052	MN	49,457	508,700	01/08/2025	11/26/2028	10,254,350
53944Y-BD-4	LLOYDS BANKING GROUP PLC SENIOR CORP_BND		1.G FE	2,037,980	2,040,000	2,033,910	2,038,001	0	21	0	0	4.425	4.443	MN	14,293	0	12/17/2025	11/04/2031	2,085,135
53944Y-BE-2	LLOYDS BANKING GROUP PLC SENIOR CORP_BND		1.G FE	4,135,900	4,170,000	4,125,262	4,136,081	0	182	0	0	4.943	5.041	MN	32,636	0	12/08/2025	11/04/2036	4,273,062
552081-AM-3	LYONDELLBASELL INDUSTRIES NV SENIOR CORP		2.B FE	35,909,084	40,026,000	30,336,621	36,067,237	0	45,350	0	0	4.625	5.280	FA	642,779	1,804,952	04/02/2025	02/26/2055	40,951,601
55276V-AG-7	MDGH GMTN RSC LTD SENIOR CORP_BND 144A		1.C FE	7,170,192	7,200,000	7,266,128	7,190,109	0	2,452	0	0	4.500	4.552	MN	48,600	324,000	10/31/2018	11/07/2028	7,362,000
55276V-AK-8	MDGH GMTN RSC LTD SENIOR CORP_BND 144A		1.C FE	15,827,875	15,750,000	11,989,756	15,818,210	0	(1,996)	0	0	3.700	3.672	MN	87,413	633,750	05/28/2020	11/07/2049	16,041,375
55300R-AB-7	MGM CHINA HOLDINGS LTD SENIOR CORP_BND 1		4.A FE	601,265	574,000	573,778	574,000	0	0	0	0	5.875	5.875	MN	4,309	33,722	03/05/2021	05/15/2026	590,861
55388R-AA-4	MV24 CAPITAL BV SECURED CORP_BND 144A		3.A FE	6,647,766	6,593,285	6,538,870	6,632,891	0	(2,407)	0	0	6.748	6.653	JD	37,076	457,188	03/25/2021	06/01/2034	6,815,742
556079-AD-3	MACQUARIE BANK LTD SUB CORP_BND 144A		2.A FE	12,729,978	15,000,000	13,654,447	12,894,083	0	100,497	0	0	3.052	4.813	MS	150,057	305,200	04/14/2025	03/03/2036	15,228,900
556079-AF-8	MACQUARIE BANK LTD SUB CORP_BND 144A		2.A FE	18,588,813	17,726,000	19,367,878	18,463,079	0	(82,988)	0	0	6.798	6.064	JJ	545,603	1,205,014	05/29/2024	01/18/2033	18,328,507
556079-AG-6	MACQUARIE BANK LTD SUB CORP_BND 144A		2.A FE	16,140,000	16,140,000	16,370,380	16,140,000	0	0	0	0	5.642	5.642	FA	349,071	0	08/05/2025	08/13/2036	16,595,309
55608J-AZ-1	MACQUARIE GROUP LTD SENIOR CORP_BND 144A		1.F FE	27,399,560	36,000,000	32,492,331	28,986,658	0	874,084	0	0	2.871	6.347	JJ	479,457	1,177,110	11/10/2023	01/14/2033	36,516,780
58406L-AA-9	MEDCO BELL PTE LTD SENIOR CORP_BND 144A		3.C FE	1,520,625	1,500,000	1,501,119	1,500,000	0	(8,992)	0	0	6.375	6.375	JJ	40,109	95,626	10/05/2021	01/30/2027	1,547,813
58533E-AC-7	MEITUAN SENIOR CORP_BND 144A		2.A FE	5,345,145	5,450,000	5,077,955	5,392,576	0	10,643	0	0	3.050	3.287	AO	29,089	166,226	04/26/2021	10/28/2030	5,533,113
58547D-AD-1	MELCO RESORTS FINANCE LTD SENIOR CORP_BN		3.C FE	2,497,936	2,708,000	2,679,333	2,562,997	0	24,314	0	0	5.375	6.723	JD	10,917	145,556	04/11/2022	12/04/2029	2,780,778
58547D-AE-9	MELCO RESORTS FINANCE LTD SENIOR CORP_BN		3.C FE	8,813,530	9,049,000	9,038,710	8,943,244	0	35,910	0	0	5.750	6.250	JJ	231,252	520,318	03/01/2022	07/21/2028	9,309,159
58547D-AJ-8	MELCO RESORTS FINANCE LTD SENIOR CORP_BN		3.C FE	3,920,000	3,920,000	3,926,476	3,920,000	0	0	0	0	6.500	6.500	MS	68,654	0	09/16/2025	09/24/2033	4,047,400
59126L-AB-4	METALLOINVEST FINANCE DAC SENIOR CORP_BN		6. *	0	750,000	0	0	0	12,656	0	0	3.375	0.000	AO	0	0	10/13/2021	10/22/2028	12,656
592838-AA-4	MEXICO GENERADORA DE ENERGIA S SECURED C		2.B FE	1,046,302	1,019,494	1,035,186	1,031,611	0	(2,361)	0	0	5.500	5.150	JD	3,894	68,084	08/23/2016	12/06/2032	46,757
59284B-AD-0	ORBIA ADVANCE CORPORATION SAB SENIOR COR		2.C FE	4,615,250	4,250,000	3,688,289	4,540,916	0	(10,850)	0	0	6.750	6.091	MS	81,281	286,876	08/02/2016	09/19/2042	4,393,438
59284B-AE-8	ORBIA ADVANCE CORPORATION SAB SENIOR COR		2.C FE	17,228,885	17,449,000	13,579,813	17,268,183	0	2,474	0	0	5.875	5.967	MS	296,148	1,176,733	06/29/2017	09/17/2044	17,961,564
59284B-AG-3	ORBIA ADVANCE CORPORATION SAB SENIOR COR		2.C FE	11,395,638	12,043,000	8,739,371	11,346,190	0	4,029	0	0	5.500	5.882	JJ	305,424	662,366	11/06/2024	01/15/2048	12,374,183
59284M-AB-0	MEXICO CITY AIRPORT TRUST SECURED CORP_B		2.C FE	2,248,030	2,261,600	1,988,272	2,249,873	0	44	0	0	5.500	5.542	AO	21,077	124,388	08/06/2019	10/31/2046	2,323,794
59284M-AC-8	MEXICO CITY AIRPORT TRUST SECURED CORP_B		2.C FE	1,236,250	1,200,000	1,173,370	1,213,076	0	(5,915)	0	0	3.875	3.329	AO	7,879	46,500	11/30/2021	04/30/2028	1,223,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECURED CORP_B		2.C FE	34,701,281	34,394,000	30,169,661	34,675,606	0	(9,011)	0	0	5.500	5.433	JJ	793,450	1,891,670	09/08/2021	07/31/2047	35,339,835
60284M-AB-8	MINERA MEXICO SA DE CV SENIOR CORP_BND 1		2.A FE	2,778,674	2,632,000	2,217,364	2,759,996	0	(3,931)	0	0	4.500	4.151	JJ	50,995	118,440	08/06/2020	01/26/2050	2,691,220
603374-AF-6	MINERVA LUXEMBOURG SA SENIOR CORP_BND 14		3.B FE	4,356,088	4,400,000	4,092,000	4,374,707	0	4,034	0	0	4.375	4.500	MS	55,076	192,500	03/03/2021	03/18/2031	4,496,250
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		1.G FE	5,027,450	5,000,000	4,728,286	5,019,810	0	(1,357)	0	0	4.286	4.245	JJ	92,268	214,300	07/18/2018	07/26/2038	5,107,150
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		1.G FE	10,000,000	10,000,000	8,727,553	10,000,000	0	0	0	0	3.751	3.751	JJ	169,837	375,100	07/11/2019	07/18/2039	10,187,550
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		1.G FE	6,000,000	6,000,000	5,347,704	6,000,000	0	0	0	0	2.309	2.309	JJ	61,958	138,540	07/12/2021	07/20/2032	6,069,270
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		1.G FE	2,000,000	2,000,000	1,792,338	2,000,000	0	0	0	0	2.494	2.494	AO	10,807	49,880	10/05/2021	10/13/2032	2,024,940
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC SENIOR CORP_B		1.G FE	22,758,448	22,900,000	22,963,157	22,844,058	0	12,473	0	0	4.254	4.325	MS	297,662	974,166	11/14/2018	09/11/2029	23,387,083
61238Q-AA-6	LYB FINANCE COMPANY BV SENIOR CORP_BND 1		2.B FE	17,723,241	13,655,000	14,236,462	14,140,698	0	(725,678)	0	0	8.100	5.009	MS	325,672	1,961,456	12/11/2013	03/15/2027	14,208,028
62947Q-BC-1	NXP BV SENIOR CORP_BND		2.A FE	16,510,160	16,000,000	16,570,001	16,168,179	0	(73,389)	0	0	5.550	5.126	JD	74,000	1,137,750	01/16/2019	12/01/2028	16,444,000
62954H-BA-5	NXP BV SENIOR CORP_BND		2.A FE	2,589,576	3,015,000	2,728,954	2,630,437	0	40,861	0	0	2.500	5.262	MN	10,469	50,376	05/14/2025	05/11/2031	3,052,688
62954H-BB-3	NXP BV SENIOR CORP_BND		2.A FE	15,922,722	16,750,000	17,012,739	15,984,734	0	62,011	0	0	5.000	5.799	JJ	386,181	418,750	06/10/2025	01/15/2033	17,168,750
62954W-AD-7	NTT FINANCE CORP SENIOR CORP_BND 144A		1.G FE	9,588,554	10,139,000	9,597,575	9,601,189	0	12,635	0	0	1.591	4.078	AO	39,432	0	12/11/2025	04/03/2028	10,219,656
62954W-AU-9	NTT FINANCE CORP SENIOR CORP_BND 144A		1.G FE	6,566,784	6,400,000	6,566,347	6,565,955	0	(829)	0	0	5.171	4.694	JJ	151,683	0	12/15/2025	07/16/2032	6,565,472
62983P-AA-3	NAKILAT INC SECURED CORP_BND 144A		1.D FE	17,534,379	17,512,788	18,586,986	17,531,167	0	36,629	0	0	6.067	6.036	JD	2,951	1,123,804	06/01/2024	12/31/2033	982,537
62983P-AB-1	NAKILAT INC SECURED CORP_BND 144A		1.E FE	5,027,612	4,577,040	4,851,549	4,781,285	0	(4,728)	0	0	6.267	5.127	JD	797	293,676	06/01/2017	12/31/2033	199,677
632525-AU-5	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND		1.G FE	1,829,412	2,103,000	1,906,344	1,883,500	0	41,278	0	0	2.332	4.874	FA	17,710	49,042	09/05/2024	08/21/2030	2,127,521
632525-AW-1	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND		1.G FE	3,089,070	4,500,000	3,179,273	3,151,624	0	55,912	0	0	2.648	5.628	JJ	55,277	119,160	11/15/2024	01/14/2041	4,559,580
632525-BC-4	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND		1.G FE	9,792,600	10,000,000	10,844,468	9,831,287	0	27,384	0	0	6.429	6.734	JJ	301,806	964,350	11/09/2023	01/12/2033	10,321,450
632525-CF-6	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND		1.G FE	13,112,443	13,250,000	13,939,610	13,119,921	0	7,479	0	0	5.902	6.032	JJ	362,768	391,008	05/16/2025	01/14/2036	13,641,008
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUB CORP_BND		2.A FE	875,281	886,000	879,524	879,811	0	1,879	0	0	4.125	4.244	AO	7,411	981,173	06/17/2019	10/18/2032	904,274
63861V-AB-3	NATIONWIDE BUILDING SOCIETY SENIOR CORP_		1.G FE	94,679	95,000	95,077	94,883	0	29	0	0	4.302	4.344	MS	1,283	4,086	03/14/2019	03/08/2029	97,043
63861V-AN-7	NATIONWIDE BUILDING SOCIETY SRBN CORP_BN		1.G FE	7,550,000	7,550,000	7,791,714	7,550,000	0	0	0	0	5.537	5.537	JJ	193,926	0	07/07/2025	07/14/2036	7,759,022
639057-AN-8	NATWEST GROUP PLC SENIOR CORP_BND		1.G FE	34,769,837	34,400,000	36,392,311	34,751,867	0	(17,336)	0	0	5.778	5.619	MS	662,544	1,643,841	07/17/2025	03/01/2035	35,393,816
639057-AV-0	NATWEST GROUP PLC SENIOR CORP_BND		1.G FE	12,896,896	12,720,000	13,051,981	12,881,675	0	(15,221)	0	0	5.115	4.791	MN	68,677	325,314	07/03/2025	05/23/2031	13,045,314
64132N-AC-0	NETWORK I2I LTD CAPSEC CORP_BND 144A		3.B FE	3,496,080	3,500,000	3,485,129	3,496,080	0	(346)	0	0	3.975	3.979	JD	10,821	139,126	02/24/2021	01/01/9999	69,563
65290D-AA-1	NEXA RESOURCES SA SENIOR CORP_BND 144A		2.C FE	992,540	1,000,000	1,019,512	997,644	0	885	0	0	6.500	6.625	JJ	29,431	65,000	06/15/2020	01/18/2028	1,032,500
65290D-AC-7	NEXA RESOURCES SA SENIOR CORP_BND 144A		2.C FE	7,120,373	7,128,000	7,349,339	7,120,689	0	316	0	0	6.600	6.613	AO	108,464	235,224	04/01/2025	04/08/2037	7,363,224
654744-AD-3	NISSAN MOTOR CO LTD SENIOR CORP_BND 144A		3.B FE	4,347,750	5,000,000	4,716,437	4,518,942	0	83,051	0	0	4.810	7.261	MS	69,478	240,500	11/09/2023	09/17/2030	5,120,250
65535H-BA-6	NOMURA HOLDINGS INC SENIOR CORP_BND		2.A FE	7,789,200	10,000,000	9,076,699	8,261,867	0	228,759	0	0	2.999	6.519	JJ	132,456	449,850	11/03/2023	01/22/2032	10,149,950
65535H-BK-4	NOMURA HOLDINGS INC SENIOR CORP_BND		2.A FE	212,081	200,000	216,108	211,144	0	(937)	0	0	6.181	5.226	JJ	5,597	6,181	04/03/2025	01/18/2033	206,181
65535H-BV-0	NOMURA HOLDINGS INC SENIOR CORP_BND		2.A FE	2,339,486	2,300,000	2,427,495	2,337,357	0	(2,129)	0	0	5.783	5.541	JJ	65,766	66,505	04/28/2025	07/03/2034	2,366,505
65535H-CE-7	NOMURA HOLDINGS INC SUB CORP_BND		2.C FE	10,000,000	10,000,000	9,883,999	10,000,000	0	0	0	0	5.043	5.043	JD	29,418	126,075	09/02/2025	06/10/2036	10,252,150
65558R-AN-9	NORDEA BANK ABP SRP CORP_BND 144A		1.C FE	1,290,634	1,293,000	1,292,621	1,290,781	0	147	0	0	4.250	4.291	FA	18,775	0	08/20/2025	08/28/2030	1,320,476
656531-AG-5	EQUINOR ASA SENIOR CORP_BND		1.D FE	7,952,372	8,000,000	8,459,137	7,993,036	0	1,496	0	0	6.800	6.846	JJ	250,844	544,000	04/01/1998	01/15/2028	8,272,000
67091T-AB-1	OCP SA SENIOR CORP_BND 144A		3.A FE	20,278,411	17,509,000	18,242,667	19,861,334	0	(73,846)	0	0	6.875	5.679	AO	220,686	1,203,744	10/28/2019	04/25/2044	18,110,872
67091T-AD-7	OCP SA SENIOR CORP_BND 144A		3.A FE	4,598,875	4,600,000	4,300,943	4,598,474	0	(58)	0	0	3.750	3.753	JD	3,833	172,500	11/30/2021	06/23/2031	4,686,250
67091T-AE-5	OCP SA SENIOR CORP_BND 144A		3.A FE	7,443,300	7,500,000	6,168,700	7,447,414	0	412	0	0	5.125	5.174	JD	8,542	384,376	08/23/2021	06/23/2051	7,692,188
67091T-AF-2	OCP SA SENIOR CORP_BND 144A		2.C FE	7,386,825	7,500,000	8,081,608	7,400,751	0	8,548	0	0	6.750	6.962	MN	82,969	506,250	04/24/2024	05/02/2034	7,753,125
67091T-AH-8	OCP SA SENIOR CORP_BND 144A		2.C FE	2,750,387	2,778,000	2,901,397	2,753,630	0	3,244	0	0	6.100	6.335	AO	28,714	84,729	04/23/2025	04/30/2030	2,862,729
67091T-AJ-4	OCP SA SENIOR CORP_BND 144A		2.C FE	3,603,473	3,676,000	3,931,725	3,606,156	0	2,684	0	0	6.700	6.964	MS	82,097	82,781	04/23/2025	03/01/2036	3,799,146
683879-AD-2	FIBERCOP SPA SECURED CORP_BND 144A		3.A FE	3,071,828	3,194,000	3,050,889	3,084,809	0	57,350	0	0	6.000	6.519	MS	48,442	191,640	07/01/2024	09/30/2034	3,289,820
683879-AH-3	FIBERCOP SPA SECURED CORP_BND 144A		3.A FE	2,058,715	1,787,000	1,801,043	2,038,376	0	77,244	0	0	7.721	6.069	JD	10,348	157,307	07/01/2024	06/04/2038	1,855,987
685218-AB-5	ORANGE SA SENIOR CORP_BND		2.A FE	796,968	800,000	788,593	797,638	0	(31)	0	0	5.500	5.526	FA	17,722	44,000	01/30/2014	02/06/2044	822,000
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB SENIOR COR		2.C FE	4,940,800	5,000,000	4,063,160	4,966,089	0	5,687	0	0	2.875	3.013	MN	19,965	143,750	05/06/2021	05/11/2031	5,071,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
68560E-AD-0	ORBIA ADVANCE CORPORATION SAB SENIOR COR		3.A FE	26,222,856	26,400,000	25,765,825	26,230,637	0	7,782	0	0	7.500	7.597	MN	264,000	990,000	04/30/2025	05/13/2035	27,390,000
69369E-AD-1	PERTAMINA PERSERO PT SENIOR CORP_BND 144		2.B FE	5,261,575	5,620,000	5,713,044	5,333,316	0	8,228	0	0	6.000	6.510	MN	54,327	337,200	11/15/2016	05/03/2042	5,788,600
69369E-AF-6	PERTAMINA PERSERO PT SENIOR CORP_BND 144		2.B FE	4,959,420	5,267,000	5,136,126	5,019,401	0	6,638	0	0	5.625	6.065	MN	33,742	296,268	01/27/2017	05/20/2043	5,415,134
69370P-AA-9	PERTAMINA PERSERO PT SENIOR CORP_BND 144		2.B FE	767,000	767,000	815,448	767,000	0	0	0	0	6.450	6.451	MN	4,260	49,472	05/22/2014	05/30/2044	791,736
69370P-AJ-0	PERTAMINA PERSERO PT SENIOR CORP_BND 144		2.B FE	8,000,000	8,000,000	5,922,549	8,000,000	0	(65)	0	0	4.150	4.150	FA	116,200	342,375	02/13/2020	02/25/2060	8,166,000
69370P-AL-5	PERTAMINA PERSERO PT SENIOR CORP_BND 144		2.B FE	4,000,000	4,000,000	3,548,213	4,000,000	0	0	0	0	2.300	2.298	FA	36,289	92,000	02/03/2021	02/09/2031	4,046,000
69371M-AD-9	PTTEP TREASURY CENTER CO LTD SENIOR CORP		2.A FE	8,500,000	8,500,000	6,371,429	8,500,000	0	0	0	0	3.903	3.903	JD	23,039	331,756	11/26/2019	12/06/2059	8,665,878
706451-BG-5	PETROLEOS MEXICANOS SENIOR CORP_BND		3.A FE	256,099	240,000	227,336	249,527	0	(11,571)	0	0	6.625	6.067	JD	707	269,638	07/01/2013	06/15/2035	247,950
707190-AB-0	PENINSULAR AND ORIENTAL STEAM SENIOR COR		2.C FE	3,978,280	4,000,000	4,140,174	3,997,820	0	1,288	0	0	6.300	6.341	JD	21,000	252,000	06/05/1997	06/01/2027	4,157,500
714264-AK-4	PERNOD-RICARD SA SENIOR CORP_BND 144A		2.A FE	37,083,425	32,500,000	31,529,877	35,995,240	0	(180,975)	0	0	5.500	4.546	JJ	824,236	1,871,375	03/30/2017	01/15/2042	33,393,750
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO SENIOR CORP		4.A FE	3,691,224	3,680,000	3,590,139	3,688,084	0	(2,770)	0	0	6.125	6.044	MS	56,976	208,452	05/09/2025	09/30/2032	3,792,700
71645W-AQ-4	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_		3.B FE	2,525,000	2,500,000	2,546,407	2,520,337	0	(1,164)	0	0	6.875	6.784	JJ	76,866	171,876	02/11/2019	01/20/2040	2,585,938
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_		3.B FE	7,209,510	7,000,000	7,238,086	7,178,567	0	(5,972)	0	0	7.250	7.000	MS	146,611	507,500	05/15/2017	03/17/2044	7,253,750
71647N-AN-9	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_		3.B FE	5,572,191	5,847,000	5,478,840	5,573,124	0	(760)	0	0	6.850	7.187	JD	28,926	400,520	01/25/2019	06/05/2115	6,047,260
71647N-BD-0	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_		3.B FE	23,978,750	24,000,000	23,700,127	23,981,195	0	(110)	0	0	6.900	6.907	MS	469,200	1,656,000	05/16/2019	03/19/2049	24,828,000
71647N-BJ-7	PETROBRAS GLOBAL FINANCE BV SENIOR CORP_		3.B FE	771,568	800,000	662,676	773,442	0	389	0	0	5.500	5.750	JD	2,567	44,000	06/02/2021	06/10/2051	822,000
716743-AL-3	PETRONAS CAPITAL LTD SENIOR CORP_BND 144		1.G FE	18,081,208	16,800,000	14,955,171	17,862,930	0	(39,207)	0	0	4.500	4.017	MS	216,300	756,000	05/28/2019	03/18/2045	17,178,000
716743-AX-7	PETRONAS CAPITAL LTD SENIOR CORP_BND 144		1.G FE	7,078,675	7,368,000	7,728,615	7,081,443	0	2,768	0	0	5.848	6.135	AO	105,326	215,440	06/10/2025	04/03/2055	7,583,440
716973-AF-9	PFIZER INVESTMENT ENTERPRISES SENIOR COR		1.F FE	2,904,390	3,000,000	2,886,265	2,907,872	0	3,175	0	0	5.110	5.384	MN	17,885	153,300	11/26/2024	05/19/2043	3,076,650
716973-AG-7	PFIZER INVESTMENT ENTERPRISES SENIOR COR		1.F FE	24,909,560	25,968,000	24,607,521	24,925,870	0	11,480	0	0	5.300	5.588	MN	160,569	1,079,107	12/12/2025	05/19/2053	26,656,152
74348D-AA-5	PROMIGAS SA ESP SENIOR CORP_BND 144A		2.C FE	4,469,410	4,500,000	4,223,271	4,486,883	0	3,016	0	0	3.750	3.833	AO	35,156	168,750	10/15/2020	10/16/2029	4,584,375
74365P-AA-6	PROSUS NV SENIOR CORP_BND 144A		2.B FE	2,037,500	2,000,000	1,917,905	2,016,078	0	(4,081)	0	0	3.680	3.451	JJ	32,711	73,600	01/21/2020	01/21/2030	2,036,800
74365P-AD-0	PROSUS NV PROSUSNV		2.B FE	4,650,000	4,650,000	3,233,980	4,650,000	0	0	0	0	4.027	4.027	FA	76,983	187,256	07/27/2020	08/03/2050	4,743,628
74365P-AE-8	PROSUS NV SENIOR CORP_BND 144A		2.B FE	10,018,851	11,529,000	7,705,688	10,056,094	0	21,283	0	0	3.832	4.618	FA	175,489	456,162	04/10/2024	02/08/2051	11,749,896
74390T-AA-7	SORIK MARAPI GEOTHERMAL POWER SECURED CO		3.A FE	7,874,034	8,004,101	8,198,698	7,893,605	0	14,684	0	0	7.750	8.067	FA	251,573	629,038	09/10/2024	08/05/2031	7,815,404
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM PE SENIOR CO		2.C FE	1,119,988	1,100,000	1,164,514	1,107,045	0	(2,371)	0	0	6.530	6.283	MN	9,178	71,830	11/09/2018	11/15/2028	1,135,915
74445P-AD-4	INDONESIA ASAHAN ALUMINIUM PE SENIOR CO		2.C FE	14,147,500	13,000,000	14,015,170	14,024,942	0	(24,545)	0	0	6.757	6.102	MN	112,241	878,410	07/19/2019	11/15/2048	13,439,205
74445P-AG-7	INDONESIA ASAHAN ALUMINIUM PE SENIOR CO		2.C FE	6,849,550	6,800,000	6,621,015	6,838,492	0	(4,287)	0	0	5.800	5.724	MN	50,396	394,400	01/28/2021	05/15/2050	6,997,200
74448Q-AA-5	CIKARANG LISTRINDO TBK PT SENIOR CORP_BN		2.C FE	302,640	312,000	317,655	303,155	0	515	0	0	5.650	6.057	MS	5,337	8,814	04/22/2025	03/12/2035	320,814
74588Y-AB-6	PUMA INTERNATIONAL FINANCING S SENIOR CO		3.B FE	5,000,000	5,000,000	5,158,930	5,000,000	0	0	0	0	7.750	7.750	AO	71,042	387,500	04/18/2024	04/25/2029	5,193,750
74726M-A#-6	QANTAS AIRWAYS LTD SECURED CORP_BND		2.B	29,718,300	30,675,100	31,402,057	30,675,100	0	0	0	2,194,200	7.630	7.624	FA	904,142	1,511,145	02/13/2024	02/13/2039	30,852,053
74726M-A@-8	QANTAS AIRWAYS LTD SECURED CORP_BND		2.B	41,347,200	42,678,400	43,785,429	42,678,400	0	0	0	3,052,800	7.430	7.425	FA	1,224,964	2,047,352	02/13/2024	02/13/2036	42,883,248
74735K-2B-7	OOREDOO INTERNATIONAL FINANCE SENIOR COR		1.F FE	415,103	420,000	418,971	419,136	0	367	0	0	3.875	3.979	JJ	6,826	16,276	01/23/2013	01/31/2028	428,138
74735K-2C-5	OOREDOO INTERNATIONAL FINANCE SENIOR COR		1.F FE	574,050	645,000	590,919	591,860	0	1,825	0	0	4.500	5.236	JJ	12,174	29,026	07/01/2013	01/31/2043	659,513
74735K-AA-0	OOREDOO INTERNATIONAL FINANCE SENIOR COR		1.F FE	2,225,745	2,250,000	2,074,907	2,236,406	0	2,330	0	0	2.625	2.749	AO	13,617	59,062	03/31/2021	04/08/2031	2,279,531
74977R-CM-4	COOPERATIEVE RABOBANK UA SENIOR CORP_BND		1.D FE	35,054,928	29,960,000	29,715,336	35,014,520	0	(9,342)	0	0	5.800	4.950	MS	439,247	1,737,680	07/24/2013	09/30/2110	30,828,840
75102X-AC-0	RAIZEN FUELS FINANCE SA SENIOR CORP_BND		2.C FE	37,368,992	38,318,000	29,033,615	37,378,156	0	3,617	0	0	6.950	7.153	MS	858,110	1,629,463	02/20/2025	03/05/2054	39,649,551
75102X-AE-6	RAIZEN FUELS FINANCE SA SENIOR CORP_BND		2.C FE	15,644,804	15,710,000	12,779,732	15,647,919	0	3,115	0	0	6.700	6.751	FA	368,400	526,285	02/20/2025	02/25/2037	16,236,285
75405U-AD-8	QATARENERGY LNG S3 SECURED CORP_BND 144A		1.D FE	21,889,955	21,900,000	22,231,175	21,898,559	0	(307)	0	0	6.332	6.336	MS	350,529	1,596,851	06/30/2008	09/30/2027	598,724
759470-AS-6	RELIANCE INDUSTRIES LTD SENIOR CORP_BND		2.B FE	10,875,150	11,000,000	10,247,308	10,901,481	0	1,917	0	0	4.875	4.948	FA	210,031	536,250	02/03/2015	02/10/2045	11,268,125
759470-AX-5	RELIANCE INDUSTRIES LTD SENIOR CORP_BND		2.B FE	14,000,000	14,000,000	13,869,811	14,000,000	0	0	0	0	3.667	3.667	MN	44,208	513,380	11/20/2017	11/30/2027	14,256,690
759470-BD-8	RELIANCE INDUSTRIES LTD SENIOR CORP_BND		2.B FE	2,761,136	2,800,000	2,050,380	2,764,174	0	728	0	0	3.625	3.702	JJ	47,649	101,500	01/05/2022	01/12/2052	2,850,750
75976*-AB-8	RELIANCE WORLDWIDE CORPORATION SENIOR CO		2.C	20,000,000	20,000,000	18,346,574	20,000,000	0	0	0	0	3.790	3.790	AO	178,972	758,000	04/06/2022	04/06/2032	20,379,000
75976*-AC-6	RELIANCE WORLDWIDE CORPORATION SENIOR CO		2.C	19,720,000	19,720,000	17,515,513	19,720,000	0	0	0	0	3.930	3.930	AO	182,985	774,996	04/06/2022	04/06/2034	20,107,498
75976*-AD-4	RELIANCE WORLDWIDE CORPORATION SENIOR CO		2.C	3,730,000	3,730,000	3,166,679	3,730,000	0	0	0	0	4.110	4.110	AO	36,197	153,304	04/06/2022	04/06/2037	3,806,652

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
767201-AT-3	RIO TINTO FINANCE USA LTD SENIOR CORP_		1.F FE	3,956,360	4,000,000	2,481,591	3,960,472	0	967	0	0	2.750	2.804	MN	18,028	110,000	10/28/2021	11/02/2051	4,055,000
76720A-AG-1	RIO TINTO FINANCE USA PLC SENIOR CORP_		1.F FE	6,814,220	7,000,000	6,017,985	6,869,375	0	4,703	0	0	4.125	4.283	FA	104,271	288,750	08/16/2012	08/21/2042	7,144,375
76720A-AU-0	RIO TINTO FINANCE USA PLC SENIOR CORP_		1.F FE	9,943,200	10,000,000	10,308,307	9,946,709	0	3,508	0	0	5.250	5.324	MS	156,042	262,500	06/02/2025	03/14/2035	10,262,500
76720A-AV-8	RIO TINTO FINANCE USA PLC SENIOR CORP_		1.F FE	10,142,700	10,000,000	10,193,273	10,142,333	0	(367)	0	0	5.750	5.649	MS	170,903	287,500	08/13/2025	03/14/2055	10,287,500
780097-BA-8	NATWEST GROUP PLC SENIOR CORP_BND		1.G FE	7,486,425	7,500,000	7,514,325	7,499,565	0	1,215	0	0	4.800	4.823	AO	86,000	360,000	03/30/2016	04/05/2026	7,680,000
78319M-AA-1	RUTAS 2 AND 7 FINANCE LTD SECURED CORP_B		2.C FE	781,000	1,100,000	832,428	888,148	0	21,295	0	0	0.000	4.080	N/A	0	0	08/20/2020	09/30/2036	36,666
78348B-AA-0	RUWAIS POWER COMPANY PJSC SECURED CORP_B		2.A FE	102,540,000	98,500,000	104,642,797	101,212,722	0	(446,862)	0	0	6.000	5.578	FA	1,986,417	5,910,000	04/03/2020	08/31/2036	11,350,187
78397P-AD-3	SA GLOBAL SUKUK LTD SUKIJA CORP_BND 144A		1.E FE	2,816,250	3,000,000	2,722,313	2,884,205	0	18,827	0	0	2.694	3.476	JD	3,143	80,820	03/29/2022	06/17/2031	3,040,410
78413H-AB-5	SES SA SENIOR CORP_BND 144A		3.A FE	8,359,890	11,000,000	8,307,148	8,438,436	0	69,756	0	0	5.300	7.774	AO	140,892	583,000	11/19/2024	04/04/2043	11,291,500
78448T-AK-8	SMBC AVIATION CAPITAL FINANCE SENIOR COR		2.A FE	13,937,870	15,000,000	15,652,332	14,118,016	0	87,011	0	0	5.700	6.704	JJ	370,500	855,000	11/15/2023	07/25/2033	15,427,500
78448T-AM-4	SMBC AVIATION CAPITAL FINANCE SENIOR COR		2.A FE	3,733,463	3,750,000	3,871,017	3,734,601	0	1,546	0	0	5.550	5.613	AO	50,875	312,188	03/27/2025	04/03/2034	3,854,063
78478G-AA-1	STC SUKUK COMPANY LTD SUKHYB CORP_BND 14		1.E FE	6,780,600	6,840,000	6,782,198	6,788,463	0	7,864	0	0	3.890	4.130	MN	35,477	227,176	06/10/2025	05/13/2029	6,973,038
78486L-AA-0	SURA ASSET MANAGEMENT SA SENIOR CORP_BND		2.B FE	272,553	282,000	281,117	278,907	0	2,290	0	0	4.375	5.277	AO	2,742	12,338	02/03/2023	04/11/2027	288,169
78520L-AB-6	SABIC CAPITAL II BV SENIOR CORP_BND 144A		1.E FE	5,206,635	5,250,000	5,285,295	5,235,949	0	4,622	0	0	4.500	4.604	AO	53,156	236,250	10/02/2018	10/10/2028	5,368,125
786609-AC-1	EQUINOR ASA SENIOR CORP_BND		1.D FE	10,682,478	11,780,000	12,333,040	11,621,756	0	80,106	0	0	7.250	8.101	MS	232,491	854,050	08/10/2004	09/23/2027	12,207,025
80007R-AE-5	SANDS CHINA LTD SENIOR CORP_BND		2.C FE	12,530,194	12,991,000	13,225,101	12,726,825	0	97,232	0	0	5.400	6.237	FA	278,657	623,538	08/05/2025	08/08/2028	13,341,757
80007R-AS-4	SANDS CHINA LTD SENIOR CORP_BND		2.C FE	12,315,825	13,755,000	12,665,959	12,520,651	0	177,284	0	0	3.250	5.086	FA	177,573	440,944	04/21/2025	08/08/2031	13,978,519
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PL SUB CORP_		2.B FE	14,413,195	14,500,000	13,402,862	14,379,763	0	888	0	0	5.625	5.688	MS	240,156	815,626	11/07/2024	09/15/2045	14,907,813
80281L-AU-9	SANTANDER UK GROUP HOLDINGS PL SENIOR CO		2.A FE	1,940,000	1,940,000	1,961,565	1,940,000	0	0	0	0	4.858	4.856	MS	28,797	532,923	09/04/2024	09/11/2030	1,987,123
80281L-AV-7	SANTANDER UK GROUP HOLDINGS PL SENIOR CO		2.A FE	6,018,234	5,900,000	6,146,232	6,005,144	0	(13,090)	0	0	5.694	5.224	AO	70,922	170,820	06/03/2025	04/15/2031	6,067,973
80281L-AY-1	SANTANDER UK GROUP HOLDINGS PL SENIOR CO		2.A FE	10,000,000	10,000,000	9,941,954	10,000,000	0	0	0	0	5.136	5.136	MS	141,240	0	09/15/2025	09/22/2036	10,256,800
80414L-2D-6	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144		1.E FE	1,912,500	2,000,000	1,949,989	1,924,353	0	(32,639)	0	0	3.500	4.757	AO	14,583	210,000	06/10/2025	04/16/2029	2,035,000
80414L-2F-1	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144		1.E FE	5,643,750	5,000,000	4,121,393	5,557,316	0	(12,582)	0	0	4.375	3.660	AO	45,573	601,563	08/15/2019	04/16/2049	5,109,375
80414L-2L-8	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144		1.E FE	1,970,000	2,000,000	1,329,752	1,972,939	0	637	0	0	3.250	3.330	MN	6,681	65,000	08/03/2021	11/24/2050	2,032,500
80414L-2M-6	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144		1.E FE	14,150,692	14,058,000	8,861,912	14,146,533	0	(1,164)	0	0	3.500	3.472	MN	50,570	492,030	11/20/2020	11/24/2070	14,304,015
80414L-2Q-7	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144		1.E FE	34,034,026	34,857,000	33,746,519	34,041,642	0	5,298	0	0	5.875	6.032	JJ	932,909	2,292,102	07/10/2024	07/17/2064	35,880,924
822582-AT-9	SHELL INTERNATIONAL FINANCE BV SENIOR CO		1.D FE	25,133,841	25,150,000	20,226,783	25,138,158	0	(1,051)	0	0	3.625	3.629	FA	329,220	911,688	03/14/2019	08/21/2042	25,605,844
822582-AY-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO		1.D FE	25,811,216	23,484,600	21,036,571	25,246,716	0	(71,619)	0	0	4.550	3.949	FA	412,579	1,068,550	07/19/2016	08/12/2043	24,018,875
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO		1.D FE	35,977,790	36,000,000	31,226,264	35,773,574	0	(1,102)	0	0	4.375	4.405	MN	218,750	1,610,000	03/16/2023	05/11/2045	36,787,500
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO		1.D FE	38,142,790	37,000,000	30,103,470	37,919,693	0	(32,435)	0	0	4.000	3.821	MN	209,667	1,480,000	04/11/2019	05/10/2046	37,740,000
822582-BY-7	SHELL INTERNATIONAL FINANCE BV SENIOR CO		1.D FE	1,473,342	1,300,000	993,150	1,448,640	0	(5,182)	0	0	3.750	3.004	MS	14,760	48,750	11/10/2020	09/12/2046	1,324,375
822582-CD-2	SHELL INTERNATIONAL FINANCE BV SENIOR CO		1.D FE	926,550	1,000,000	943,242	935,149	0	8,599	0	0	2.375	4.219	MN	3,563	11,875	06/10/2025	11/07/2029	1,011,875
822582-CE-0	SHELL INTERNATIONAL FINANCE BV SENIOR CO		1.D FE	14,367,538	14,500,000	9,743,771	14,376,000	0	665	0	0	3.125	3.172	MN	67,969	451,563	03/24/2022	11/07/2049	14,726,563
822582-CH-3	SHELL INTERNATIONAL FINANCE BV SENIOR CO		1.D FE	21,671,291	20,930,000	14,301,931	21,581,953	0	(25,264)	0	0	3.250	3.061	AO	160,609	919,426	05/11/2021	04/06/2050	21,270,113
82460C-AR-5	SHINHAN BANK SUB CORP_BND 144A		2.A FE	2,985,360	3,000,000	2,951,335	2,990,074	0	1,205	0	0	4.375	4.436	AO	28,438	131,250	04/06/2022	04/13/2032	3,065,625
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		1.D FE	34,989,120	32,000,000	27,150,114	34,533,068	0	(78,782)	0	0	4.200	3.660	MS	392,000	1,344,000	07/11/2019	03/16/2047	32,672,000
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		1.D FE	27,537,348	27,600,000	20,933,671	27,549,311	0	1,971	0	0	2.875	2.890	MS	242,458	793,500	03/02/2021	03/11/2041	27,996,750
82939C-AH-0	SINOPEC GROUP OVERSEAS DEVELOP SENIOR CO		1.E FE	4,949,450	5,000,000	4,957,911	4,995,750	0	5,569	0	0	2.750	2.867	MS	35,139	137,500	09/22/2016	09/29/2026	5,068,750
82939G-AC-2	SINOPEC GROUP OVERSEAS DEVELOP SENIOR CO		1.E FE	7,933,120	8,000,000	8,099,803	7,979,077	0	6,578	0	0	4.250	4.354	MS	102,944	340,000	09/05/2018	09/12/2028	8,170,000
82939G-AP-3	SINOPEC GROUP OVERSEAS DEVELOP SENIOR CO		1.E FE	7,462,200	7,500,000	7,152,283	7,482,225	0	3,696	0	0	2.700	2.758	MN	27,000	202,500	05/06/2020	05/13/2030	7,601,250
83304J-AA-5	SNAM SPA SENIOR CORP_BND 144A		2.A FE	7,493,097	7,500,000	7,654,028	7,493,938	0	841	0	0	5.000	5.021	MN	34,375	187,500	06/11/2025	05/28/2030	7,687,500
83304J-AB-3	SNAM SPA SENIOR CORP_BND 144A		2.A FE	24,063,264	23,800,000	24,885,089	24,058,801	0	(4,462)	0	0	5.750	5.595	MN	125,446	684,250	09/29/2025	05/28/2035	24,484,250
83304J-AC-1	SNAM SPA SENIOR CORP_BND 144A		2.A FE	26,201,564	25,700,000	27,490,600	26,200,208	0	(1,356)	0	0	6.500	6.352	MN	153,129	835,250	07/14/2025	05/28/2055	26,535,250
833636-AH-6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO		2.A FE	3,279,250	3,250,000	3,237,849	3,260,717	0	(3,342)	0	0	4.250	4.137	MN	20,719	138,126	05/10/2019	05/07/2029	3,319,063
833636-AJ-2	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO		2.A FE	4,251,250	4,000,000	3,261,654	4,222,571	0	(6,110)	0	0	4.250	3.886	JJ	75,083	170,000	08/17/2020	01/22/2050	4,085,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
833636-AP-8	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO		2.A FE	19,869,600	20,000,000	20,223,264	19,882,920	0	10,226	0	0	5.500	5.586	MS	339,167	1,100,000	09/05/2024	09/10/2034	20,550,000
83363R-AA-5	SOCIEDAD CONCESIONARIA AUTOPIS SECURED C		1.G FE	3,750,000	3,750,000	3,763,331	3,750,000	0	0	0	0	6.223	6.223	JD	10,372	289,039	12/19/2003	12/15/2026	241,668
83367T-BT-5	SOCIETE GENERALE SA SUB CORP_BND 144A		2.C FE	24,794,812	22,700,000	21,312,373	24,456,752	0	(52,494)	0	0	5.625	5.004	MN	131,234	1,276,875	06/07/2018	11/24/2045	23,338,438
83368R-BD-3	SOCIETE GENERALE SA SRBN CORP_BND 144A		2.B FE	3,821,500	5,000,000	4,526,156	4,059,157	0	114,388	0	0	2.889	6.515	JD	8,828	144,450	11/03/2023	06/09/2032	5,072,225
83368R-BK-7	SOCIETE GENERALE SA SUB CORP_BND 144A		2.C FE	3,608,500	5,000,000	3,858,606	3,654,922	0	41,053	0	0	4.027	6.697	JJ	89,489	201,350	11/18/2024	01/21/2043	5,100,675
83368R-BL-5	SOCIETE GENERALE SA SUB CORP_BND 144A		2.C FE	12,069,070	13,000,000	13,636,459	12,223,978	0	75,535	0	0	6.221	7.269	JD	35,944	808,730	05/02/2024	06/15/2033	13,404,365
83368R-BS-0	SOCIETE GENERALE SA SRBN CORP_BND 144A		2.B FE	27,418,975	27,500,000	29,951,737	27,484,054	0	18,114	0	0	6.691	6.662	JJ	874,012	1,338,200	07/14/2025	01/10/2034	28,420,013
83368R-BW-1	SOCIETE GENERALE SA SRBN CORP_BND 144A		2.B FE	5,079,250	5,000,000	5,158,059	5,067,886	0	(11,365)	0	0	5.634	5.147	JJ	126,765	140,850	06/03/2025	01/19/2030	5,140,850
83368R-BX-9	SOCIETE GENERALE SA SRBN CORP_BND 144A		2.B FE	27,220,480	27,000,000	28,509,513	27,229,861	0	(2,159)	0	0	6.066	5.918	JJ	737,019	1,031,220	08/18/2025	01/19/2035	27,818,910
83368R-BY-7	SOCIETE GENERALE SA SUB CORP_BND 144A		2.C FE	24,104,385	23,870,000	25,095,972	24,103,311	0	(1,887)	0	0	7.132	7.051	JJ	766,084	1,524,108	02/11/2025	01/19/2055	24,721,204
83368R-CF-7	SOCIETE GENERALE SA SRBN CORP_BND 144A		2.B FE	985,728	960,000	1,013,990	983,459	0	(11,950)	0	0	6.405	5.933	AO	13,323	387,045	04/02/2025	04/13/2033	990,745
83368R-CG-5	SOCIETE GENERALE SA SRBN CORP_BND 144A		2.B FE	12,283,597	12,000,000	12,382,235	12,270,976	0	(12,621)	0	0	5.512	4.932	MN	71,656	330,720	10/28/2025	05/22/2031	12,330,720
83368R-CK-6	SOCIETE GENERALE SA SRBN CORP_BND 144A		2.B FE	10,000,000	10,000,000	10,021,784	10,000,000	0	0	0	0	5.439	5.439	AO	132,953	0	09/29/2025	10/03/2036	10,271,950
853254-AK-6	STANDARD CHARTERED PLC SUB CORP_BND 144A		2.B FE	32,694,555	31,000,000	29,649,725	32,394,189	0	(55,319)	0	0	5.300	4.901	JJ	784,989	1,643,000	08/10/2020	01/09/2043	31,821,500
853254-AN-0	STANDARD CHARTERED PLC SUB CORP_BND 144A		2.B FE	6,960,441	6,580,000	6,556,918	6,891,445	0	(10,663)	0	0	5.700	5.288	MS	98,974	375,060	03/09/2023	03/26/2044	6,767,530
85325C-2E-1	STANDARD CHARTERED PLC SENIOR CORP_BND 1		1.G FE	10,733,099	10,380,000	11,276,177	10,716,599	0	(16,500)	0	0	6.228	5.763	JJ	287,318	323,233	06/02/2025	01/21/2036	10,703,233
856899-AC-3	STATE GRID OVERSEAS INVESTMENT SENIOR CO		1.E FE	6,473,412	6,600,000	6,227,873	6,507,475	0	2,378	0	0	4.375	4.492	MN	31,281	288,750	05/15/2013	05/22/2043	6,744,375
857006-AC-4	STATE GRID OVERSEAS INVESTMENT SENIOR CO		1.E FE	18,226,120	18,400,000	18,325,331	18,392,453	0	19,067	0	0	2.875	2.985	MN	63,186	529,000	05/11/2016	05/18/2026	18,664,500
857006-AK-6	STATE GRID OVERSEAS INVESTMENT SENIOR CO		1.E FE	2,981,250	3,000,000	2,649,897	2,984,598	0	258	0	0	4.000	4.036	MN	19,000	120,000	04/27/2017	05/04/2047	3,060,000
85771P-AC-6	EQUINOR ASA SENIOR CORP_BND		1.D FE	3,525,150	3,000,000	2,983,838	3,342,126	0	(17,832)	0	0	5.100	4.058	FA	56,950	153,000	04/26/2012	08/17/2040	3,076,500
85771P-AE-2	EQUINOR ASA SENIOR CORP_BND		1.D FE	21,687,120	19,500,000	17,254,430	20,969,786	0	(70,942)	0	0	4.250	3.622	MN	87,479	828,750	11/14/2012	11/23/2041	19,914,375
85771P-AL-6	EQUINOR ASA SENIOR CORP_BND		1.D FE	14,180,120	14,200,000	11,946,834	14,185,803	0	(1,348)	0	0	3.950	3.958	MN	71,671	778,150	05/08/2013	05/15/2043	14,480,450
85771P-AQ-5	EQUINOR ASA SENIOR CORP_BND		1.D FE	17,366,768	15,065,000	14,030,108	16,779,919	0	(66,560)	0	0	4.800	3.908	MN	106,459	723,120	03/14/2019	11/08/2043	15,426,560
85917P-AA-5	STERIS IRISH FINCO UNLIMITED C SENIOR CO		2.B FE	3,995,880	4,000,000	3,689,525	3,997,694	0	407	0	0	2.700	2.712	MS	31,800	108,000	03/24/2021	03/15/2031	4,054,000
86156*-AB-7	STOLT-NIELSEN LTD LN1 CORP_BND		2.B PL	35,280,000	35,280,000	36,627,969	35,280,000	0	0	0	0	5.880	5.880	JJ	945,034	2,079,227	07/18/2024	07/17/2031	36,317,232
86156*-AC-5	STOLT-NIELSEN LTD LN1 CORP_BND		2.B PL	43,120,000	43,120,000	44,574,029	43,120,000	0	0	0	0	5.980	5.980	JJ	1,174,685	2,584,496	07/18/2024	07/17/2034	44,409,288
86210M-AC-0	STORA ENSO OYJ SENIOR CORP_BND 144A		2.C FE	12,510,000	18,000,000	19,927,505	14,231,210	0	254,971	0	0	7.250	10.649	AO	275,500	1,431,875	07/20/2006	04/15/2036	18,652,500
86389Q-AG-7	STUDIO CITY FINANCE LTD SENIOR CORP_BND		4.A FE	3,552,500	3,500,000	3,365,944	3,500,473	0	(29,800)	0	0	5.000	4.636	JJ	80,694	175,000	05/11/2021	01/15/2029	3,587,500
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO		1.G FE	24,180,960	24,219,000	24,209,296	24,217,938	0	5,639	0	0	3.784	3.808	MS	285,117	916,446	08/08/2018	03/09/2026	24,677,223
86562M-EB-2	SUMITOMO MITSUI FINANCIAL GROU SUB CORP_		2.A FE	14,613,300	15,000,000	15,202,010	14,617,882	0	4,582	0	0	5.796	6.014	JJ	417,795	0	07/15/2025	07/08/2046	15,434,700
86964W-AB-8	SUZANO AUSTRIA GMBH SENIOR CORP_BND 144A		2.C FE	49,160,699	46,072,000	50,496,641	48,916,951	0	(67,549)	0	0	7.000	6.454	MS	940,637	3,225,040	01/08/2025	03/16/2047	47,684,520
86964W-AF-9	SUZANO AUSTRIA GMBH SENIOR CORP_BND		2.C FE	10,503,750	9,000,000	9,262,851	9,598,311	0	(234,688)	0	0	6.000	3.473	JJ	249,000	780,000	04/16/2021	01/15/2029	9,270,000
86964W-AJ-1	SUZANO AUSTRIA GMBH SENIOR CORP_BND		2.C FE	8,474,400	8,500,000	8,013,451	8,485,285	0	2,030	0	0	3.750	3.785	JJ	146,979	318,750	09/17/2020	01/15/2031	8,659,375
86964W-AK-8	SUZANO AUSTRIA GMBH SENIOR CORP_BND		2.C FE	2,071,167	2,100,000	1,875,726	2,082,298	0	2,580	0	0	3.125	3.280	JJ	30,260	65,626	06/28/2021	01/15/2032	2,132,813
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC SECURED CO		2.A FE	2,748,300	2,748,300	2,360,392	2,748,300	0	0	0	0	3.625	3.624	JJ	41,788	99,960	01/13/2022	01/31/2049	85,622
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE SUB CORP_B		2.A FE	11,030,250	11,000,000	11,412,214	11,029,613	0	(636)	0	0	6.191	6.166	AO	170,253	340,505	04/01/2025	04/01/2046	11,340,505
872882-AN-5	TSMC GLOBAL LTD SENIOR CORP_BND 144A		1.D FE	9,912,400	10,000,000	10,207,865	9,938,067	0	6,653	0	0	4.625	4.736	JJ	204,271	462,500	07/19/2022	07/22/2032	10,231,250
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP		2.A FE	15,806,770	15,840,000	10,578,002	15,810,223	0	697	0	0	3.175	3.186	JJ	240,284	502,920	03/31/2021	07/09/2050	16,091,460
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP		2.A FE	10,000,000	10,000,000	6,386,462	10,000,000	0	0	0	0	3.375	3.375	JJ	161,250	337,500	06/29/2020	07/09/2060	10,168,750
87656X-B#-7	TATE & LYLE INTERNATIONAL FINA SENIOR CO		2.B	20,000,000	20,000,000	18,373,333	20,000,000	0	0	0	0	3.410	3.410	MN	79,567	682,000	11/19/2019	11/19/2031	20,341,000
87656X-E*-8	TATE & LYLE PLC SRUNSEC CORP_BND		2.B	36,042,600	38,756,850	37,946,757	38,756,850	0	0	0	2,714,250	4.030	4.030	MS	472,909	272,830	03/12/2025	03/12/2035	36,768,858
87656X-E@-6	TATE & LYLE PLC SRUNSEC CORP_BND		2.B	16,383,000	17,616,750	17,108,218	17,616,750	0	0	0	1,233,750	4.130	4.130	MS	220,293	363,244	03/12/2025	03/12/2037	16,721,309
87927V-AM-0	TELECOM ITALIA CAPITAL SA SENIOR CORP_BN		3.B FE	186,963	206,000	211,584	196,200	0	913	0	0	6.000	6.729	MS	3,124	12,360	09/30/2005	09/30/2034	212,180
87927V-AV-0	TELECOM ITALIA CAPITAL SA SENIOR CORP_BN		3.B FE	967,459	864,000	958,247	933,604	0	(24,047)	0	0	7.721	6.749	JD	5,003	66,710	03/30/2020	06/04/2038	897,355
879385-AD-4	TELEFONICA EUROPE BV SENIOR CORP_BND		2.C FE	42,456,474	35,200,000	40,428,137	37,902,966	0	(431,207)	0	0	8.250	6.314	MS	855,067	2,697,750	11/26/2025	09/15/2030	36,652,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87938W-AC-7	TELEFONICA EMISIONES SAU SENIOR CORP_BND		2.C FE	18,136,420	16,000,000	17,868,885	18,105,997	0	(38,323)	0	0	7.045	5.383	JD	34,442	792,563	12/15/2025	06/20/2036	16,563,600
87938W-AU-7	TELEFONICA EMISIONES SAU SENIOR CORP_BND		2.C FE	38,159,937	39,380,000	34,815,526	38,170,478	0	129,259	0	0	5.213	5.450	MS	644,376	1,988,499	04/01/2025	03/08/2047	40,406,440
87938W-AW-3	TELEFONICA EMISIONES SAU SENIOR CORP_BND		2.C FE	9,344,318	10,780,000	9,069,146	9,377,446	0	29,688	0	0	4.895	5.960	MS	168,565	503,207	04/02/2025	03/06/2048	11,043,841
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP_BND		2.C FE	6,173,370	7,000,000	6,377,102	6,183,458	0	10,088	0	0	5.520	6.501	MS	128,800	193,200	05/19/2025	03/01/2049	7,193,200
87938X-AB-7	TELEFONICA MOVILES CHILE SA SENIOR CORP_		3.C FE	5,000,000	5,000,000	2,887,787	5,000,000	0	0	0	0	3.537	3.537	MN	21,124	176,850	11/10/2021	11/18/2031	5,088,425
87973P-AD-6	TEMASEK FINANCIAL I LTD SENIOR CORP_BN		1.A FE	14,917,592	15,000,000	12,621,638	14,944,478	0	1,724	0	0	3.375	3.404	JJ	222,188	506,250	08/01/2012	07/23/2042	15,253,125
87973P-AV-6	TEMASEK FINANCIAL I LTD SENIOR CORP_BN		1.A FE	6,393,920	6,500,000	3,987,449	6,407,260	0	2,570	0	0	2.250	2.325	AO	34,531	146,250	09/29/2020	04/06/2051	6,573,125
88032W-AG-1	TENCENT HOLDINGS LTD SENIOR CORP_BND 144		1.E FE	20,978,310	21,000,000	20,897,011	20,994,894	0	1,444	0	0	3.595	3.607	JJ	339,728	754,950	01/23/2018	01/19/2028	21,377,475
88032W-AH-9	TENCENT HOLDINGS LTD SENIOR CORP_BND 144		1.E FE	4,502,034	3,935,000	3,663,896	4,356,497	0	(30,538)	0	0	3.925	2.831	JJ	69,502	154,448	12/09/2020	01/19/2038	4,012,224
88032W-AV-8	TENCENT HOLDINGS LTD SENIOR CORP_BND 144		1.E FE	1,032,530	1,000,000	716,038	1,028,751	0	(1,039)	0	0	3.240	3.069	JD	2,520	81,000	12/29/2020	06/03/2050	1,016,200
88032W-BA-3	TENCENT HOLDINGS LTD SENIOR CORP_BND 144		1.E FE	749,933	750,000	706,987	749,962	0	(6)	0	0	2.880	2.881	AO	4,140	21,600	04/16/2021	04/22/2031	760,800
88032W-BC-9	TENCENT HOLDINGS LTD SENIOR CORP_BND 144		1.E FE	3,411,356	3,400,000	2,696,635	3,410,281	0	(308)	0	0	3.840	3.821	AO	25,024	130,560	04/20/2021	04/22/2051	3,465,280
88032X-BC-7	TENCENT HOLDINGS LTD SENIOR CORP_BND		1.F FE	4,899,096	6,596,000	5,231,473	4,947,665	0	28,540	0	0	3.840	5.721	AO	48,547	253,286	04/09/2024	04/22/2051	6,722,643
88034P-AB-5	TENCENT MUSIC ENTERTAINMENT GR SENIOR CO		1.F FE	3,983,800	4,000,000	3,612,192	3,992,027	0	1,572	0	0	2.000	2.045	MS	26,222	80,000	08/26/2020	09/03/2030	4,040,000
88322Y-AB-7	THAIOIL TREASURY CENTER CO LTD SENIOR CO		2.C FE	1,419,270	1,500,000	1,332,933	1,616,747	0	180,319	0	0	4.875	4.230	JJ	32,094	73,126	09/11/2014	01/23/2043	1,536,563
88322Y-AC-5	THAIOIL TREASURY CENTER CO LTD SENIOR CO		2.C FE	4,951,100	5,000,000	5,007,643	4,983,479	0	4,753	0	0	4.625	4.749	MN	26,337	231,250	11/15/2018	11/20/2028	5,115,625
88322Y-AD-3	THAIOIL TREASURY CENTER CO LTD SENIOR CO		2.C FE	5,535,824	5,600,000	5,262,531	5,543,267	0	264	0	0	5.375	5.453	MN	34,281	301,000	11/15/2018	11/20/2048	5,750,500
88323A-AD-4	THAIOIL TREASURY CENTER CO LTD SENIOR CO		2.C FE	11,768,153	14,183,000	13,328,298	11,849,773	0	25,445	0	0	5.375	6.792	MN	86,822	526,642	04/09/2024	11/20/2048	14,564,168
88323A-AG-7	THAIOIL TREASURY CENTER CO LTD SENIOR CO		2.C FE	983,924	1,162,000	1,054,786	1,004,911	0	20,988	0	0	2.500	5.999	JD	1,049	29,050	04/21/2025	06/18/2030	1,176,525
88706Q-AA-2	HELLAS TELECOMMUNICATIONS LUXE SUB CORP_		6. *	0	15,792,000	2,503	0	0	0	0	0	0.000	25.013	JAJO	0	0	09/10/2009	12/31/2079	236,929
89153V-AU-3	TOTALENERGIES CAPITAL INTERNAT SENIOR CO		1.E FE	6,000,000	6,000,000	4,284,151	6,000,000	0	0	0	0	3.461	3.461	JJ	97,485	207,660	07/08/2019	07/12/2049	6,103,830
89153V-AV-1	TOTALENERGIES CAPITAL INTERNAT SENIOR CO		1.E FE	27,357,941	27,060,000	18,060,541	27,320,211	0	22,319	0	0	3.127	3.069	MN	75,215	846,166	03/31/2021	05/29/2050	27,483,083
89153V-AW-9	TOTALENERGIES CAPITAL INTERNAT SENIOR CO		1.E FE	9,309,880	9,000,000	5,853,508	9,287,570	0	(4,458)	0	0	3.386	3.229	JD	1,693	399,209	01/12/2021	06/29/2060	9,152,370
89157X-AB-7	TOTALENERGIES CAPITAL SA SENIOR CORP_BND		1.E FE	14,504,850	15,000,000	14,534,553	14,508,722	0	3,872	0	0	5.488	5.723	AO	196,653	411,600	08/13/2025	04/05/2054	15,411,600
89157X-AC-5	TOTALENERGIES CAPITAL SA SENIOR CORP_BND		1.E FE	6,529,950	7,000,000	6,801,467	6,532,412	0	2,462	0	0	5.638	6.090	AO	94,280	197,330	05/19/2025	04/05/2064	7,197,330
892331-AG-4	TOYOTA MOTOR CORPORATION SENIOR CORP_BND		1.E FE	3,000,000	3,000,000	2,877,601	3,000,000	0	0	0	0	2.760	2.760	JJ	41,170	82,800	06/25/2019	07/02/2029	3,041,400
89366L-AE-4	TRANSELEC SA SENIOR CORP_BND 144A		2.B FE	609,948	617,000	601,430	614,959	0	(31,822)	0	0	3.875	3.992	JJ	11,224	120,783	07/07/2016	01/12/2029	628,954
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNAC SENIOR CO		2.C FE	7,365,175	6,800,000	6,895,801	6,982,026	0	(68,566)	0	0	5.550	4.436	MN	62,900	488,400	07/30/2019	11/01/2028	6,988,700
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SENIOR CO		2.A FE	2,160,000	2,160,000	2,153,963	2,160,000	0	3,170	0	0	4.250	4.250	AO	15,555	178,500	04/23/2013	04/30/2028	441,180
89629L-AA-5	CONTINUUM TRINETHRA RENEWABLES SECURED C		3.B FE	471,551	470,375	485,139	471,507	0	(43)	0	0	7.500	7.446	JD	490	35,723	04/23/2025	06/26/2033	466,307
89990B-AB-6	TUPY NETHERLANDS FINANCE BV SENIOR CORP_		3.C FE	3,003,338	3,000,000	2,415,313	3,001,538	0	(820)	0	0	4.500	4.482	FA	50,625	135,000	08/30/2021	02/16/2031	3,067,500
902133-AT-4	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		1.G FE	9,975,700	10,000,000	9,993,572	9,999,652	0	2,478	0	0	3.700	3.729	FA	139,778	370,000	01/25/2016	02/15/2026	10,185,000
902133-BD-8	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		1.G FE	1,747,094	1,790,000	1,813,265	1,749,094	0	2,001	0	0	5.000	5.313	MN	12,928	44,750	06/03/2025	05/09/2035	1,834,750
902613-AE-8	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	8,666,600	10,000,000	8,867,341	8,743,679	0	77,079	0	0	2.095	4.467	FA	81,472	104,750	07/24/2025	02/11/2032	10,104,750
902613-AY-4	UBS GROUP AG SENIOR CORP_BND		1.F FE	14,603,178	13,675,000	12,629,227	14,414,574	0	(31,943)	0	0	4.875	4.402	MN	85,184	666,656	11/15/2024	05/15/2045	14,008,328
902613-BH-0	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	8,926,380	9,000,000	9,470,290	8,931,296	0	4,916	0	0	5.699	5.808	FA	203,739	256,455	04/09/2025	02/08/2035	9,256,455
902613-BL-1	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	10,073,400	10,000,000	10,446,908	10,062,856	0	(10,544)	0	0	5.617	5.427	MS	168,510	280,850	04/09/2025	09/13/2030	10,280,850
902613-BM-9	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	19,695,800	20,000,000	19,604,649	19,706,810	0	8,918	0	0	5.379	5.502	MS	343,658	1,075,800	10/31/2024	09/06/2045	20,537,900
902613-BQ-0	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	28,722,536	28,600,000	29,757,190	28,719,447	0	(3,089)	0	0	5.580	5.522	MN	230,516	797,940	07/14/2025	05/09/2036	29,397,940
902613-BT-4	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	28,203,168	28,200,000	28,221,564	28,203,168	0	0	0	0	4.844	4.842	MN	208,696	0	12/15/2025	11/06/2033	28,277,504
902674-A2-6	UBS AG LONDON BRANCH SENIOR CORP_BND		1.E FE	12,950,104	13,000,000	11,338,480	12,953,412	0	996	0	0	4.500	4.526	JD	8,125	585,000	10/16/2023	06/26/2048	13,292,500
90351D-AF-4	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	8,811,483	8,831,000	8,834,439	8,830,332	0	2,204	0	0	4.125	4.152	AO	76,903	364,278	03/29/2016	04/15/2026	9,013,139
90352J-AC-7	UBS GROUP AG SENIOR CORP_BND 144A		1.F FE	18,009,798	17,085,000	17,092,391	17,223,597	0	196,046	0	0	4.253	3.569	MS	197,803	1,055,850	05/24/2022	03/23/2028	17,448,313
91127K-AH-5	UNITED OVERSEAS BANK LTD SUB CORP_BND 14		1.F FE	3,150,000	3,150,000	3,128,553	3,150,000	0	0	0	0	3.863	3.863	AO	28,393	121,684	03/31/2022	10/07/2032	3,210,842
91911T-AE-3	VALE OVERSEAS LTD SENIOR CORP_BND		2.B FE	2,170,902	1,880,000	2,258,845	2,042,757	0	(15,253)	0	0	8.250	6.832	JJ	70,657	155,100	11/19/2013	01/17/2034	1,957,550

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91911T-AH-6	VALE OVERSEAS LTD SENIOR CORP_BND		2.B FE	749,967	768,000	866,243	756,645	0	438	0	0	6.875	7.072	MN	5,867	52,800	05/07/2010	11/21/2036	794,400
91911T-AQ-6	VALE OVERSEAS LTD SENIOR CORP_BND		2.B FE	9,430,960	9,004,000	8,675,125	9,205,159	0	(40,331)	0	0	3.750	3.181	JJ	162,260	318,900	02/01/2023	07/08/2030	9,172,825
91911T-AS-2	VALE OVERSEAS LTD SENIOR CORP_BND		2.B FE	16,726,518	16,859,000	17,192,815	16,727,531	0	2,369	0	0	6.400	6.459	JD	8,991	2,289,632	07/15/2025	06/28/2054	17,398,488
92023R-AA-8	VALLOUREC SA SENIOR CORP_BND 144A		2.C FE	3,924,860	3,836,000	4,076,910	3,910,659	0	(14,338)	0	0	7.500	6.828	AO	60,737	215,100	04/15/2025	04/15/2032	3,979,850
92857W-BD-1	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	11,307,605	11,500,000	9,823,158	11,360,731	0	4,256	0	0	4.375	4.477	FA	184,479	503,126	05/22/2013	02/19/2043	11,751,563
92857W-BK-5	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	14,381,000	14,500,000	14,718,676	14,464,674	0	12,075	0	0	4.375	4.483	MN	54,627	634,376	01/22/2019	05/30/2028	14,817,188
92857W-BL-3	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	4,428,270	4,500,000	4,430,092	4,446,878	0	2,162	0	0	5.000	5.129	MN	19,375	225,000	10/29/2018	05/30/2038	4,612,500
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	9,920,800	10,000,000	9,235,341	9,930,944	0	(4,696)	0	0	5.250	5.303	MN	45,208	556,238	05/23/2018	05/30/2048	10,262,500
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	18,778,780	18,000,000	15,670,229	18,632,925	0	(27,003)	0	0	4.875	4.585	JD	29,250	950,625	11/26/2024	06/19/2049	18,438,750
92857W-BT-6	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	10,837,970	11,000,000	9,681,655	10,847,450	0	1,173	0	0	5.125	5.213	JD	18,792	922,500	06/12/2019	06/19/2059	11,281,875
92857W-BU-3	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	14,943,600	15,000,000	11,740,849	14,949,949	0	316	0	0	4.250	4.272	MS	184,167	637,500	09/10/2019	09/17/2050	15,318,750
92857W-BY-5	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	935,300	1,000,000	956,888	935,900	0	600	0	0	5.625	6.112	FA	22,031	28,125	06/12/2025	02/10/2053	1,028,125
92857W-CA-6	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	16,680,010	17,000,000	16,485,220	16,684,866	0	4,454	0	0	5.750	5.885	JD	8,146	1,010,361	04/01/2025	06/28/2054	17,488,750
92857W-CB-4	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	480,820	500,000	484,264	480,966	0	146	0	0	5.875	6.134	JD	245	29,376	04/03/2025	06/28/2064	514,688
92928W-AH-8	WMC FINANCE USA LTD SENIOR CORP_BND		1.E FE	20,557,891	20,000,000	21,444,697	20,239,398	0	(28,450)	0	0	6.250	6.046	MN	159,722	1,250,000	08/19/2003	05/15/2033	20,625,000
92931D-AE-2	NATIONAL GRID ELECTRICITY DIST SENIOR CO		2.B FE	19,357,484	18,287,000	18,822,530	18,491,721	0	(68,031)	0	0	7.375	6.936	JD	59,941	1,348,666	09/23/2009	12/15/2028	18,961,333
948596-AE-1	WEIBO CORP SENIOR CORP_BND		2.B FE	993,370	1,000,000	947,950	996,722	0	5,641	0	0	3.375	3.454	JJ	16,219	286,875	06/30/2020	07/08/2030	1,016,875
961214-EF-6	WESTPAC BANKING CORP SUB CORP_BND		1.G FE	7,216,100	7,421,000	7,303,243	7,221,487	0	11,028	0	0	4.110	4.478	JJ	133,015	327,177	05/15/2025	07/24/2034	7,573,502
961214-EP-4	WESTPAC BANKING CORP SUB CORP_BND		1.G FE	11,186,300	13,000,000	11,769,411	11,382,523	0	59,564	0	0	2.668	4.191	MN	44,318	346,840	05/23/2024	11/15/2035	13,173,420
961214-EY-5	WESTPAC BANKING CORP SUB CORP_BND		1.G FE	7,398,300	10,000,000	7,581,017	7,510,481	0	96,162	0	0	3.133	5.505	MN	37,422	313,300	10/31/2024	11/18/2041	10,156,650
961214-FP-3	WESTPAC BANKING CORP SUB CORP_BND		1.G FE	54,585,000	54,585,000	61,020,043	54,585,000	0	0	0	0	6.820	6.820	MN	454,996	3,722,698	11/08/2023	11/17/2033	56,446,349
961214-FW-8	WESTPAC BANKING CORP SUB CORP_BND		1.G FE	955,910	960,000	991,803	956,195	0	284	0	0	5.618	5.671	MN	6,142	53,932	04/02/2025	11/20/2035	986,966
97342V-AA-2	WINDMW GMBH WINDMWGMBH		2.C FE	47,646,503	47,400,930	47,148,923	47,634,928	0	(85,990)	0	0	5.020	4.598	JD	6,610	1,880,391	09/30/2025	06/30/2027	26,792,586
98420E-AD-7	XL GROUP PLC SUB CORP_BND		1.F FE	30,352,031	29,800,000	27,405,226	30,252,385	0	(20,698)	0	0	5.500	5.367	MS	414,303	1,639,000	08/17/2017	03/31/2045	30,619,500
98422H-AC-0	XIAOMI BEST TIME INTERNATIONAL SENIOR CO		2.A FE	1,784,538	1,800,000	1,658,277	1,790,881	0	1,468	0	0	2.875	2.975	JJ	24,006	51,750	07/07/2021	07/14/2031	1,825,875
98422H-AE-6	XIAOMI BEST TIME INTERNATIONAL SENIOR CO		2.A FE	247,485	250,000	198,759	247,693	0	43	0	0	4.100	4.159	JJ	4,755	10,250	07/07/2021	07/14/2051	255,125
A8372T-AC-2	SUZANO AUSTRIA GMBH SENIOR CORP_BND		2.C FE	4,994,040	4,793,000	5,253,308	4,987,077	0	(6,530)	0	0	7.000	6.637	MS	97,857	433,335	04/09/2024	03/16/2047	4,960,755
B7000#-AA-7	PURATOS GROUP NV SENIOR CORP_BND		2.B	4,773,132	4,733,034	3,214,210	4,733,034	0	0	0	559,969	1.840	1.840	JJ	43,544	81,766	07/01/2021	07/01/2041	4,817,045
B7000#-AB-5	PURATOS GROUP NV SENIOR CORP_BND		2.B	1,616,030	1,820,398	1,399,753	1,820,398	0	0	0	215,373	1.560	1.560	JJ	14,199	26,662	07/01/2022	07/01/2042	116,331
B95508-AE-1	UMICORE SA SENIOR CORP_BND		2.C	24,590,250	26,425,125	23,465,940	26,425,125	0	0	0	3,126,375	1.950	1.950	MS	135,979	493,023	09/26/2019	09/26/2031	24,830,005
B95508-AK-7	UMICORE SA SENIOR CORP_BND		2.C	53,945,000	58,722,500	61,281,689	58,722,500	0	0	0	6,947,500	5.170	5.170	JJ	1,374,612	1,858,124	01/18/2023	01/18/2035	55,339,478
B95508-AM-3	UMICORE SA SENIOR CORP_BND		2.C	48,000,000	48,000,000	48,652,429	48,000,000	0	0	0	0	5.820	5.820	MAT	1,264,880	3,957,600	07/18/2024	07/18/2034	75,936,000
BID2MZ-7V-5	THAMES WATER UTILITIES LTD SENIOR CORP_B		4.B Z	1,235,727	1,475,553	1,304,619	1,287,321	0	(180,689)	0	(35,298)	0.000	0.073	N/A	0	1,420,373	03/24/2025	03/22/2027	1,416,424
BID3BN-33-8	CORDATUS CLO PLC CORDA_37 SENIOR CORP_BN		1.F FE	4,309,500	4,404,188	4,390,094	4,404,188	0	0	0	94,688	4.183	4.183	JAJO	4,606	0	11/04/2025	01/15/2040	4,309,500
BID3DX-EC-2	JOHN WOOD GROUP FINANCE LIMITE CORP_BND		4.B Z	336,708	336,708	336,708	336,708	0	0	0	0	5.460	5.497	MJSD	1,532	0	12/02/2025	10/20/2028	336,708
BID3DX-ED-0	JOHN WOOD GROUP FINANCE LIMITE CORP_BND		4.B Z	450,682	450,682	347,408	450,682	0	0	0	0	8.160	8.243	MJSD	3,065	0	12/02/2025	10/20/2028	450,682
BID3DX-EE-8	JOHN WOOD GROUP FINANCE LIMITE CORP_BND		4.B Z	1,837,242	1,837,242	1,714,514	1,837,242	0	0	0	0	5.460	5.497	MJSD	8,359	0	12/02/2025	10/20/2028	1,837,242
BRWJSU-UD-6	PATRIMONIO EN FIDEICOMISO DS 0 SECURED C		2.C FE	3,488,854	3,613,000	3,521,823	3,506,856	0	18,002	0	0	3.250	4.658	MS	32,291	58,711	08/13/2025	03/22/2028	3,671,711
BYD4VE-NA-1	MAGELLAN CAPITAL HOLDINGS PLC SECURED CO		2.C FE	20,600,000	20,000,000	20,391,866	20,422,812	0	(148,875)	0	0	8.375	7.439	JJ	804,931	1,725,000	10/07/2024	07/08/2029	20,837,500
BYD5N4-KH-7	SAUDI ARABIAN OIL CO SENIOR CORP_BND		1.E FE	7,633,220	8,315,000	8,050,099	7,637,241	0	2,009	0	0	5.875	6.451	JJ	222,542	244,253	01/09/2025	07/17/2064	8,559,253
BYD850-Z4-2	ANGLIAN WATER SERVICES FINANCI SECURED C		2.A FE	18,255,198	18,928,889	18,199,014	18,613,569	0	2,270	0	356,101	6.250	6.304	SEP	359,779	0	10/31/2025	09/12/2044	19,727,432
BYDAYV-PE-6	FORTUNE STAR BVI LTD SENIOR CORP_BND		3.C FE	2,033,396	2,004,000	2,053,307	2,027,219	0	(6,177)	0	0	8.500	7.956	MN	19,873	170,340	03/28/2025	05/19/2028	2,089,170
BYDH3M-T1-9	THAMES WATER SUPER SENIOR ISSU SECURED C		4.B FE	17,850,841	19,663,018	22,563,314	18,264,159	0	234,857	0	433,411	9.750	14.299	MS	488,478	237,171	10/02/2025	10/10/2027	19,526,402
BYDR24-4V-9	RIVERSIDE FINANCE PLC SENIOR CORP_BND		2.A FE	2,918,566	2,859,576	2,923,964	2,985,578	0	(467)	0	67,478	6.625	6.264	MS	58,613	0	11/03/2025	09/11/2050	2,887,528
D2002*-AA-8	DFMG HOLDING GMBH SECURED CORP_BND		2.A PL	58,367,500	58,722,500	58,282,081	58,722,500	0	0	0	355,000	4.120	4.117	JD	181,453	0	12/04/2025	12/04/2032	59,396,195

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
D2002*-AC-4	DFMG HOLDING GMBH SECURED CORP_BND		2.A PL	29,183,750	29,361,250	29,026,532	29,361,250	0	0	0	177,500	4.560	4.559	JD	100,415	0	12/04/2025	12/04/2037	29,753,028
D2002*-AD-2	DFMG HOLDING GMBH SECURED CORP_BND		2.A PL	23,347,000	23,489,000	23,162,503	23,489,000	0	0	0	142,000	4.720	4.719	JD	83,151	0	12/04/2025	12/04/2040	23,818,402
D2736#-AU-3	FRITZ DRAXLMAIER GMBH & CO KG SENIOR COR		2.C PL	1,200,000	1,200,000	1,186,985	1,200,000	0	0	0	0	4.870	4.870	JJ	25,324	59,640	07/25/2019	07/25/2029	1,229,220
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG CORP_BND		2.C PL	14,000,000	14,000,000	13,918,800	14,000,000	0	0	0	0	4.680	4.680	AO	138,320	704,200	10/15/2019	10/15/2027	14,327,600
D2736#-AY-5	FRITZ DRAXLMAIER GMBH & CO KG SENIOR COR		2.C PL	10,000,000	10,000,000	10,372,430	10,000,000	0	0	0	0	6.260	6.260	MS	165,194	792,500	06/26/2024	09/26/2030	10,313,000
D2736#-AZ-2	FRITZ DRAXLMAIER GMBH & CO KG SENIOR COR		2.C PL	8,000,000	8,000,000	8,298,589	8,000,000	0	0	0	0	6.340	6.340	MS	133,844	642,000	06/26/2024	09/26/2032	8,253,600
D2736#-BA-6	FRITZ DRAXLMAIER GMBH & CO KG SENIOR COR		2.C PL	6,000,000	6,000,000	6,200,483	6,000,000	0	0	0	0	6.430	6.430	MS	101,808	488,250	06/26/2024	09/26/2034	6,192,900
D3003*-AE-7	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO		2.A	109,669,032	128,813,676	136,381,479	128,813,676	0	0	0	15,240,036	5.390	5.390	MN	1,002,886	4,527,651	11/09/2022	11/09/2032	112,624,612
D3003*-AF-4	ENBW ENERGIE BADEN WUERTTEMBER SENIOR CO		2.A	111,488,850	130,951,175	139,626,690	130,951,175	0	0	0	15,492,925	5.540	5.540	MN	1,047,900	4,730,873	11/09/2022	11/09/2034	114,577,091
D5472#-AL-4	UNTERNEHMENSGRUPPE THEO MUELLE SENIOR CO		2.C	12,977,313	12,560,743	10,938,225	12,560,743	0	0	0	1,486,070	1.120	1.120	JJ	59,789	132,133	01/28/2021	01/28/2031	13,049,986
D5472#-AN-0	UNTERNEHMENSGRUPPE THEO MUELLE SENIOR CO		2.C	29,762,285	30,913,873	28,499,455	30,913,873	0	0	0	3,657,442	1.040	1.040	FA	114,313	303,683	02/23/2022	02/23/2029	29,917,049
D5472#-AP-5	UNTERNEHMENSGRUPPE THEO MUELLE SENIOR CO		2.C	9,920,762	10,304,624	8,724,677	10,304,624	0	0	0	1,219,147	1.260	1.260	FA	46,165	122,642	02/23/2022	02/23/2032	9,983,263
D5472#-AQ-3	UNTERNEHMENSGRUPPE THEO MUELLE SENIOR CO		2.C	9,618,865	9,991,046	8,033,178	9,991,046	0	0	0	1,182,047	1.400	1.400	FA	49,733	132,122	02/23/2022	02/23/2034	9,686,197
D7002@-AA-5	LHOIST SA SENIOR CORP_BND		2.B	11,069,000	11,744,500	11,090,402	11,744,500	0	0	0	1,389,500	1.970	1.968	MS	58,484	222,138	03/31/2022	03/31/2029	11,178,030
D7002@-AB-3	LHOIST SA SENIOR CORP_BND		2.B	33,207,000	35,233,500	30,301,549	35,233,500	0	0	0	4,168,500	2.380	2.380	MS	211,969	805,106	03/31/2022	03/31/2034	33,207,000
D7002@-AC-1	LHOIST SA SENIOR CORP_BND		2.B	3,309,631	3,511,606	2,869,360	3,511,606	0	0	0	415,461	2.580	2.580	MS	22,902	86,985	03/31/2022	03/31/2037	3,309,631
E5000*-AG-9	ESPAI BARCA FT SENIOR CORP_BND 144A		2.B PL	29,348,000	32,297,375	34,261,055	32,297,375	0	0	0	16,500	6.330	6.330	JD	5,679	1,022,212	05/31/2023	06/30/2030	30,276,864
E5000*-AH-7	ESPAI BARCA FT SENIOR CORP_BND 144A		2.B PL	29,348,000	32,297,375	34,445,150	32,297,375	0	0	0	16,500	6.350	6.350	JD	5,697	1,025,442	05/31/2023	06/30/2032	30,279,799
E90678-BB-3	TELEFONICA EMISIONES SAU SENIOR CORP_BND		3.C FE	4,093,437	3,228,120	3,315,243	3,650,211	0	(107,802)	0	259,221	5.445	1.812	OCT	40,933	175,379	11/18/2021	10/08/2029	3,416,165
F1840#-AB-8	CHANEL LTD SENIOR CORP_BND		1.D	31,791,296	34,521,000	33,588,933	34,543,059	0	(8,571)	0	4,086,877	2.044	2.015	MS	178,362	352,970	12/28/2016	03/30/2028	32,024,926
F1883C-DP-9	BPCE SA SUB CORP_BND		2.B FE	3,904,883	3,228,120	3,257,996	3,536,128	0	(89,957)	0	250,074	5.250	2.195	APR	120,723	167,019	11/18/2021	04/16/2029	3,409,847
F7629A-HX-8	ENGIE SA SENIOR CORP_BND		2.A FE	17,015,085	13,248,743	11,107,441	17,508,744	0	(50,725)	0	(93,833)	5.000	3.191	AO	167,429	158,690	11/03/2025	10/01/2060	12,916,781
G0369@-BF-2	ANGLIAN WATER SERVICES FINANCI SECURED C		2.B FE	7,507,071	7,309,002	5,100,910	7,309,002	0	0	0	503,460	2.140	2.140	AO	26,503	154,113	04/30/2021	04/30/2036	7,587,397
G0369@-BH-8	ANGLIAN WATER SERVICES LTD SECURED CORP_		2.B FE	48,229,020	57,204,977	56,514,828	57,204,977	0	0	0	3,940,405	6.070	6.070	MN	501,561	3,415,290	11/09/2022	11/09/2037	49,692,771
G0372V-CV-4	ANGLIAN WATER SERVICES FINANCI SECURED C		2.B FE	7,048,714	7,651,989	6,989,551	7,093,432	0	4,375	0	40,344	5.750	6.356	JUN	250,734	0	10/21/2025	06/07/2043	8,045,956
G0399B-AA-5	ANTOFAGASTA PLC SENIOR CORP_BND		2.B FE	271,673	267,000	276,827	270,429	0	(459)	0	0	5.625	5.377	MN	2,003	15,018	02/03/2023	05/13/2032	274,509
G0399B-AB-3	ANTOFAGASTA PLC SENIOR CORP_BND		2.B FE	8,347,674	8,196,000	8,784,069	8,335,798	0	(11,876)	0	0	6.250	5.981	MN	83,952	512,250	04/21/2025	05/02/2034	8,452,125
G0599D-AB-5	ASG FINANCE DAC SENIOR CORP_BND		3.C FE	9,297,031	9,216,000	8,164,098	9,275,627	0	(20,403)	0	0	9.750	9.439	MN	114,816	898,560	03/28/2025	05/15/2029	9,665,280
G0753U-AV-7	HEATHROW FUNDING LTD SECURED CORP_BND		2.A FE	6,106,864	6,832,854	6,747,944	6,836,172	0	(1)	0	728,063	5.875	5.787	MAY	256,255	118,815	03/01/2023	05/13/2043	6,463,821
G0852*-AC-6	BERMUDA ELECTRIC LIGHT COMPANY CORP_BND		2.A PL	8,000,000	8,000,000	8,141,900	8,000,000	0	0	0	0	5.280	5.279	JD	18,773	181,867	07/10/2025	07/14/2030	8,034,027
G0882O-EG-6	BAT INTERNATIONAL FINANCE PLC SENIOR COR		2.C FE	10,158,997	13,759,862	13,381,600	11,590,793	0	618	0	1,234,438	5.750	7.441	JUL	390,177	0	03/01/2023	07/05/2040	13,001,343
G0882O-FX-8	BAT INTERNATIONAL FINANCE PLC SENIOR COR		2.C FE	4,677,404	4,573,170	3,140,687	4,910,973	0	(52)	0	264,390	4.000	3.557	NOV	19,546	0	07/22/2021	11/23/2055	4,500,933
G1151#-AB-0	BELLWAY HOMES LTD CORP_BND		2.B	13,862,000	13,450,500	11,315,233	13,450,500	0	0	0	926,500	2.750	2.750	FA	137,681	363,371	02/17/2021	02/17/2031	14,052,603
G1320*-AB-0	BREEDON HOLDINGS LTD SENIOR CORP_BND		2.C	5,622,845	5,507,980	4,427,039	5,507,980	0	0	0	379,401	2.340	2.340	MS	35,086	126,480	09/23/2021	09/23/2031	5,688,632
G1320*-AC-8	BREEDON HOLDINGS LTD SENIOR CORP_BND		2.C	23,342,700	22,865,850	16,892,147	22,865,850	0	0	0	1,575,050	2.370	2.370	MS	147,523	531,797	09/23/2021	09/23/2033	23,619,311
G1518P-AA-8	JUTURNA EUROPEAN LOAN CONDUIT SENIOR SEN		1.E FE	1,628,169	1,792,417	1,817,369	1,772,686	0	504	0	(33,291)	5.064	5.407	FMAN	12,858	44,851	05/18/2023	08/10/2033	61,958
G15820-DJ-2	BRITISH TELECOMMUNICATIONS PLC SENIOR CO		3.B FE	7,541,091	6,725,250	4,700,598	7,991,580	0	(40,472)	0	549,877	3.625	2.472	NOV	27,385	237,184	06/26/2020	11/21/2047	6,394,181
G1696#-BL-9	BUNZL FINANCE PLC SENIOR CORP_BND		2.A	20,000,000	20,000,000	19,770,714	20,000,000	0	0	0	0	3.930	3.930	MN	91,700	786,000	11/19/2015	11/19/2027	20,393,000
G1696#-BM-7	BUNZL FINANCE PLC SENIOR CORP_BND		2.A	10,265,338	10,238,000	10,057,173	10,245,387	0	(2,416)	0	0	3.980	3.953	MN	47,538	407,472	07/11/2016	11/19/2028	10,441,736
G1737@-AD-1	BUUK INFRASTRUCTURE ISSUER PLC CORP_BND		2.B FE	64,255,100	61,872,300	39,220,851	61,872,300	0	0	0	4,261,900	3.040	3.040	MS	559,051	1,234,739	03/14/2018	03/14/2048	65,231,778
G1737@-AG-4	BUUK INFRASTRUCTURE ISSUER PLC CORP_BND		2.B FE	51,676,000	53,802,000	36,999,635	53,802,000	0	0	0	3,706,000	2.570	2.570	FA	506,994	907,915	02/19/2020	02/19/2040	52,340,037
G1737@-AL-3	BUUK INFRASTRUCTURE ISSUER PLC SECURED C		2.B FE	13,950,750	14,795,550	14,873,973	14,795,550	0	0	0	1,019,150	6.270	6.270	MN	85,037	921,456	11/28/2023	11/28/2034	14,388,106
G1737@-AM-1	BUUK INFRASTRUCTURE ISSUER PLC SECURED C		2.B FE	21,560,250	22,865,850	22,696,408	22,865,850	0	0	0	1,575,050	6.330	6.330	MN	132,679	1,437,696	11/28/2023	11/28/2037	22,242,632
G1745*-AT-8	BUUK INFRASTRUCTURE ISSUER PLC CORP_BND		2.B FE	36,900,000	40,351,500	32,672,610	40,351,500	0	0	0	2,779,500	3.140	3.140	MN	179,497	1,241,132	11/10/2016	11/10/2036	37,479,330
G1746K-AE-5	CADENT FINANCE PLC SENIOR CORP_BND		2.B FE	2,881,271	2,690,100	1,634,549	2,988,017	0	(10,910)	0	205,993	2.750	2.075	SEP	20,471	74,225	09/23/2020	09/22/2046	2,614,988

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G1847#-AA-2	CAPITAL INVESTORS EUROPE PBI L SENIOR CO		1.D PL	14,959,496	14,422,246	12,607,297	14,422,246	0	0	0	1,706,306	1.480	1.480	MS	53,955	204,935	06/08/2021	06/08/2031	15,001,316
G1847#-AC-8	CAPITAL INVESTORS EUROPE PBI L SENIOR CO		1.D PL	31,673,200	30,535,700	23,175,235	30,535,700	0	0	0	3,612,700	1.670	1.670	MS	128,903	489,604	06/08/2021	06/08/2036	31,773,111
G1847#-AD-6	CAPITAL INVESTORS EUROPE PBI L SENIOR CO		1.D PL	80,218,470	77,337,533	55,229,875	77,337,533	0	0	0	9,149,858	2.190	2.190	MS	428,128	1,075,318	06/08/2021	06/08/2041	80,550,307
G1986Z-AA-9	CARDIFF UNIVERSITY SENIOR CORP_BND		1.E FE	5,106,730	8,473,815	5,142,903	5,440,787	0	10,957	0	187,206	3.000	5.421	JD	17,460	152,501	10/31/2025	12/07/2055	8,152,886
G2018Z-AX-9	CENTRICA PLC SENIOR CORP_BND		2.B FE	16,644,687	21,052,723	16,545,750	16,972,639	0	20,396	0	307,557	4.250	5.914	SEP	272,099	0	10/31/2025	09/12/2044	21,550,024
G2037*-AG-1	CHANEL SAS CORP_BND		1.D	32,850,000	35,233,500	31,477,609	35,233,500	0	0	0	4,168,500	2.282	2.282	MS	203,241	771,955	02/29/2016	03/30/2031	33,224,819
G2037*-AH-9	CHANEL SAS CORP_BND		1.D	25,185,000	27,012,350	21,129,060	27,012,350	0	0	0	3,195,850	2.753	2.753	MS	187,978	713,985	02/29/2016	03/30/2036	25,531,672
G2044@-BC-8	COMPASS GROUP PLC CORP_BND		1.F	10,000,000	10,000,000	9,883,000	10,000,000	0	0	0	0	3.640	3.640	AO	91,000	364,000	12/04/2014	12/04/2026	10,063,700
G2070X-AA-9	NATIONAL GRID ELECTRICITY DIST SENIOR CO		2.A FE	6,533,476	6,819,404	7,015,536	7,264,048	0	(145)	0	773,633	6.250	5.518	DEC	25,690	232,926	03/01/2023	12/10/2040	6,473,946
G210B0-AB-1	UNIVERSITY OF CAMBRIDGE SENIOR CORP_BND		1.B FE	5,616,274	10,982,333	5,272,595	6,195,471	0	19,876	0	427,110	2.350	4.534	JD	3,545	261,174	05/18/2023	06/27/2078	10,166,890
G2126K-AA-1	CHURCH COMMISSIONERS FOR ENGLA SENIOR CO		1.B FE	8,550,953	11,796,089	8,607,275	8,639,259	0	9,624	0	78,682	3.625	5.567	JJ	198,698	0	10/27/2025	07/14/2052	11,900,513
G22708-AA-8	COLLIERS INTERNATIONAL EMEA FI CORP_BND		2.B PL	54,191,100	54,611,925	52,290,918	54,611,925	0	0	0	6,461,175	2.230	2.230	MN	104,870	799,126	05/30/2018	05/30/2028	54,795,331
G2440J-AG-0	GTL TRADE FINANCE INC SENIOR CORP_BND		2.B FE	5,113,892	4,739,000	5,410,129	5,097,117	0	(10,554)	0	0	7.250	6.524	AO	71,579	343,578	04/05/2024	04/16/2044	4,910,789
G26168-AA-1	DOMINOS PIZZA GROUP PLC SENIOR CORP_BND		2.B PL	60,835,000	67,252,500	66,411,844	67,252,500	0	0	0	4,632,500	4.260	4.260	JJ	1,225,565	1,829,018	07/27/2022	07/27/2027	62,130,786
G26168-AB-9	DOMINOS PIZZA GROUP PLC SENIOR CORP_BND		2.B PL	20,296,000	21,520,800	21,520,800	21,520,800	0	0	0	1,482,400	5.970	5.970	JD	39,258	1,281,233	06/20/2024	06/20/2034	20,773,600
G2756X-VJ-8	DIAGEO FINANCE PLC SENIOR CORP_BND		2.A FE	3,601,479	3,228,120	3,112,655	3,391,057	0	(49,318)	0	237,145	2.875	1.267	MAR	71,196	89,434	11/18/2021	03/27/2029	3,332,903
G29568-AQ-4	ABP ACQUISITIONS UK LTD SECURED CORP_BND		2.B	36,800,272	33,330,339	30,680,577	33,214,247	0	19,452	0	2,288,307	3.610	3.691	MS	327,545	790,771	12/28/2016	09/23/2030	37,730,458
G29568-AR-2	ABP ACQUISITIONS UK LTD SECURED CORP_BND		2.B	98,290,984	87,616,557	72,397,561	87,292,506	0	22,727	0	6,013,411	3.920	3.966	MS	934,966	2,257,231	12/28/2016	09/23/2035	100,708,976
G29568-AW-1	ABP ACQUISITIONS UK LTD CORP_BND		1.G FE	43,459,500	47,076,750	48,460,806	47,076,750	0	0	0	3,242,750	5.970	5.970	JD	202,979	2,814,034	05/23/2023	12/05/2034	44,756,766
G2958*-AA-9	ABP FOOD GROUP SENIOR CORP_BND		2.B	6,163,376	5,825,462	5,716,234	5,835,252	0	(4,618)	0	657,803	4.410	4.272	AO	49,240	319,218	12/28/2016	10/22/2027	1,041,280
G2958*-AB-7	ABP FOOD GROUP SENIOR CORP_BND		2.B	10,325,000	9,689,330	9,519,767	9,689,143	0	(199)	0	1,717,064	2.950	2.950	AO	54,785	350,811	10/22/2014	10/22/2027	1,746,216
G2962#-AA-9	ABP FOOD GROUP SENIOR CORP_BND		2.B	9,494,932	9,307,746	7,771,968	9,307,746	0	0	0	641,138	2.090	2.090	JJ	86,459	186,527	01/21/2021	01/21/2031	9,594,154
G2962#-AE-1	ABP FOODS UNLIMITED CO CORP_BND		2.B	16,811,655	16,480,225	11,350,755	16,480,225	0	0	0	1,135,194	2.190	2.190	JJ	160,408	346,065	01/21/2021	01/21/2036	16,995,743
G2962#-AF-8	ABP FOODS UNLIMITED CO CORP_BND		2.B	8,218,808	7,939,282	5,716,283	7,939,282	0	0	0	939,302	1.410	1.410	JJ	49,753	105,315	01/21/2021	01/21/2036	8,276,751
G2R64S-AJ-0	CLARION FUNDING PLC SECURED CORP_BND		1.G FE	3,262,800	7,424,676	3,442,941	3,823,507	0	57,154	0	265,778	1.875	5.382	MS	44,610	136,853	03/01/2023	09/07/2051	6,696,129
G2R64S-AK-7	CLARION FUNDING PLC SECURED CORP_BND		1.G FE	8,457,754	9,227,043	8,371,424	8,569,734	0	1,755	0	110,224	5.375	5.875	MN	43,841	244,280	10/28/2025	05/30/2057	9,353,152
G3028K-AH-3	EASTERN POWER NETWORKS PLC SENIOR CORP_B		1.G FE	13,157,461	14,270,981	10,836,688	14,270,981	0	880,501	0	991,750	1.875	1.875	JUN	156,883	269,630	05/18/2023	06/01/2035	13,404,163
G30410-AA-4	ENDOWMENT INVESTMENT FINANCE L SENIOR CO		1.G PL	16,143,000	17,616,750	18,084,029	17,616,750	0	0	0	2,084,250	5.830	5.830	FA	407,970	630,632	02/08/2024	02/08/2029	16,613,568
G30410-AB-2	ENDOWMENT INVESTMENT FINANCE L SENIOR CO		1.G PL	16,143,000	17,616,750	18,161,415	17,616,750	0	0	0	2,084,250	5.940	5.940	FA	415,667	641,238	02/08/2024	02/08/2031	16,622,447
G30410-AC-0	ENDOWMENT INVESTMENT FINANCE L SENIOR CO		1.G PL	26,905,000	29,361,250	30,271,921	29,361,250	0	0	0	3,473,750	6.060	6.060	FA	706,774	1,090,321	02/08/2024	02/08/2034	27,720,222
G3076*-AG-1	ENVOL INVESTMENTS LTD CORP_BND 144A		2.B FE	60,750,000	60,750,000	63,775,350	60,750,000	0	0	0	0	6.130	6.132	JD	20,689	3,103,313	03/11/2024	03/25/2032	61,639,616
G31228-AG-3	ESPUG FINANCE LTD CORP_BND 144A		2.B Z	31,404,100	34,971,300	37,562,673	34,971,300	0	0	0	2,408,900	6.670	6.665	JD	6,479	2,357,125	10/04/2023	09/30/2033	31,927,763
G3122@-AH-1	ESPUG FINANCE LTD CORP_BND 144A		2.B Z	24,157,000	26,901,000	28,601,143	26,901,000	0	0	0	1,853,000	6.910	6.907	JD	5,163	1,880,038	10/04/2023	10/19/2043	24,662,411
G3301*-AK-9	FIL LTD SENIOR CORP_BND		2.A	12,612,000	13,450,500	13,522,361	13,450,500	0	0	0	926,500	6.110	6.110	JD	4,566	412,379	06/29/2023	06/29/2030	12,997,297
G3301*-AL-7	FIL LTD SENIOR CORP_BND		2.A	94,590,000	100,878,750	99,937,684	100,878,750	0	0	0	6,948,750	6.130	6.130	JD	34,355	3,102,968	06/29/2023	06/29/2033	97,489,183
G3310Q-AC-8	SOUTHERN WATER SERVICES FINANC SECURED C		1.C FE	3,569,946	2,690,100	2,780,298	3,084,702	0	(118,354)	0	221,029	6.192	1.516	MAR	125,955	0	11/18/2021	03/31/2029	2,866,972
G3663#-AA-9	FORTH PORTS FINANCE PLC CORP_BND		2.C	11,187,000	12,105,450	11,810,077	12,105,450	0	0	0	833,850	2.620	2.620	JD	14,096	317,988	12/15/2016	12/15/2026	11,333,550
G3663#-AB-7	FORTH PORTS FINANCE PLC CORP_BND		2.C	16,158,998	17,485,650	17,015,286	17,485,650	0	(94)	0	1,204,449	2.620	2.620	JJ	222,699	445,437	01/06/2017	01/06/2027	16,370,681
G3663#-AG-6	FORTH PORTS FINANCE PLC SECURED CORP_BND		2.C	55,035,200	59,182,200	42,833,117	59,182,200	0	0	0	4,076,600	3.190	3.190	MS	545,397	1,246,653	09/17/2019	09/17/2037	55,913,011
G3663#-AK-7	FORTH PORTS FINANCE PLC CORP_BND		2.B PL	36,123,000	40,351,500	43,506,987	40,351,500	0	0	0	2,779,500	5.610	5.610	FA	811,166	1,460,122	02/22/2023	08/22/2033	37,136,250
G3705Q-AE-7	GACI FIRST INVESTMENT CO SENIOR CORP_BND		1.E FE	19,819,523	22,926,000	20,326,047	19,869,336	0	44,341	0	0	5.125	6.141	FA	447,137	1,174,958	11/25/2024	02/14/2053	23,513,479
G3705Q-AH-0	GACI FIRST INVESTMENT CO SENIOR CORP_BND		1.E FE	27,849,715	31,525,000	28,869,080	27,907,881	0	49,492	0	0	5.375	6.246	JJ	715,442	1,784,983	01/09/2025	01/29/2054	32,372,234
G371E7-2B-2	FRESNILLO PLC SENIOR CORP_BND		2.B FE	5,047,205	6,712,000	5,341,667	5,093,596	0	27,304	0	0	4.250	6.161	AO	70,523	285,260	04/09/2024	10/02/2050	6,854,630
G3768B-AH-7	GAZ FINANCE PLC SUB CORP_BND		6. *	4,087,026	7,000,000	3,622,500	3,622,500	762,081	(411)	0	0	4.599	7.876	JJ	138,594	321,896	10/20/2020	01/01/9999	160,948
G3768B-AJ-3	GAZ FINANCE PLC SENIOR CORP_BND		6. *	750,000	750,000	534,772	534,772	(121,369)	265,166	0	0	2.950	2.950	JJ	9,465	22,126	01/20/2021	01/27/2029	761,063

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G3899T-AA-5	GATWICK FUNDING LTD SECURED CORP_BND		2.A FE	8,772,070	9,415,350	9,895,182	9,785,829	0	(89)	0	1,042,207	6.500	6.032	MAR	511,395	0	03/01/2023	03/02/2043	8,959,419
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L SECURED C		1.C FE	5,167,915	6,364,427	5,426,327	5,229,463	0	60,896	0	0	2.940	5.579	MS	47,298	188,935	12/13/2024	09/30/2040	314,810
G4000*-AA-3	GLANBIA PLC SENIOR CORP_BND		2.C	3,630,000	3,630,000	3,433,122	3,630,000	0	0	0	0	2.490	2.490	MS	26,614	90,388	03/15/2021	03/15/2028	3,675,194
G4000*-AB-1	GLANBIA FINANCIAL SERVICES SENIOR CORP_B		2.C	14,570,000	14,570,000	12,846,669	14,570,000	0	0	0	0	2.820	2.820	MS	120,980	410,874	03/15/2021	03/15/2031	14,775,437
G4202Z-AB-9	GUINNESS PARTNERSHIP LTD SECURED CORP_BN		1.G FE	4,935,293	5,299,497	2,422,559	5,054,087	0	(1,081)	0	519,083	2.000	2.088	AO	20,674	105,340	03/01/2023	04/22/2055	5,157,860
G42045-AC-1	GRUPO AVAL LTD SENIOR CORP_BND		3.B FE	6,867,659	8,697,000	8,150,470	7,387,380	0	255,416	0	0	4.375	8.840	FA	155,368	380,494	11/16/2023	02/04/2030	8,887,247
G4339*-AA-5	HAVILA SIRIUS FINANCE DAC SENIOR CORP_BN		2.A PL	38,545,699	38,545,699	36,390,995	38,545,699	0	0	0	0	3.128	3.139	MJSD	77,031	1,251,168	10/25/2021	12/08/2031	1,138,808
G463DA-AD-8	HSBC HOLDINGS PLC SUB CORP_BND		2.A FE	18,673,165	20,175,750	20,310,004	19,806,587	0	6,431	0	1,720,591	6.000	6.104	MAR	922,004	0	01/09/2024	03/29/2040	20,199,360
G4718W-R3-3	LLOYDS BANK PLC SENIOR CORP_BND		2.B FE	9,164,891	7,602,223	8,330,214	9,648,561	0	(33,348)	0	724,636	6.500	3.930	SEP	143,505	348,222	03/01/2023	09/17/2040	7,284,758
G4804#-AA-7	INFLEXION STRATEGIC PARTNERS P SENIOR CO		1.F PL	12,443,989	14,161,762	13,666,101	14,161,762	0	0	0	975,493	4.870	4.869	MS	174,335	676,065	08/23/2022	08/23/2029	12,684,714
G4804#-AB-5	INFLEXION STRATEGIC PARTNERS P SENIOR CO		1.F PL	137,100,400	156,025,800	143,153,672	156,025,800	0	0	0	10,747,400	4.900	4.899	MS	1,932,553	5,006,958	08/23/2022	08/23/2032	139,768,907
G4804#-AC-3	INFLEXION STRATEGIC PARTNERS P SENIOR CO		1.F PL	3,057,827	3,540,441	3,416,525	3,540,441	0	0	0	243,873	4.870	4.873	MS	43,584	169,016	10/26/2022	08/23/2029	3,116,980
G4804#-AD-1	INFLEXION STRATEGIC PARTNERS P SENIOR CO		1.F PL	30,204,200	34,971,300	32,086,168	34,971,300	0	0	0	2,408,900	4.900	4.902	MS	433,158	1,122,249	10/26/2022	08/23/2032	30,792,091
G4R1JX-AS-0	HEATHROW FUNDING LTD SECURED CORP_BND		2.A FE	24,530,309	34,043,216	19,878,146	25,752,323	0	394,840	0	1,141,368	2.750	4.219	AUG	371,910	345,537	11/03/2025	08/09/2049	33,585,209
G5222@-AA-0	KELLER GROUP PLC SENIOR CORP_BND		2.C	7,300,000	7,300,000	7,725,092	7,300,000	0	0	0	0	6.370	6.370	FA	182,129	465,010	08/10/2023	08/10/2030	7,532,505
G5222@-AB-8	KELLER GROUP PLC SENIOR CORP_BND		2.C	45,700,000	45,700,000	48,720,367	45,700,000	0	0	0	0	6.420	6.420	FA	1,149,127	2,933,940	08/10/2023	08/10/2033	47,166,970
G5689M-AA-9	LONDON AND QUADRANT HOUSING TR SECURED C		2.A FE	4,675,413	4,035,150	2,462,224	4,960,743	0	(23,542)	0	341,358	3.125	2.015	FA	43,175	122,363	06/26/2020	02/28/2053	3,760,148
G5723*-AA-6	LYCEUM SOLAR FINCO LTD CORP_BND		2.C PL	86,551,204	95,825,493	98,316,956	94,714,431	0	79,919	0	8,465,730	6.120	6.323	MJSD	16,067	4,002,671	01/09/2025	12/31/2035	88,987,784
G5723*-AB-4	LYCEUM SOLAR FINCO LTD CORP_BND		2.C PL	86,326,630	95,576,856	98,061,854	94,468,677	0	79,710	0	8,442,850	6.120	6.323	MJSD	16,026	3,992,191	01/09/2025	12/31/2035	88,756,889
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLU CORP_BND		1.G PL	29,748,902	29,843,750	29,455,745	29,824,895	0	8,621	0	0	3.790	3.825	FA	471,283	1,131,078	12/28/2016	06/26/2027	30,296,181
G59669-AC-8	MEITUAN SENIOR CORP_BND		1.G FE	10,734,768	13,508,000	12,585,874	11,458,035	0	348,742	0	0	3.050	6.795	AO	72,099	411,994	11/06/2023	10/28/2030	13,713,997
G5975L-AE-6	MELCO RESORTS FINANCE LTD SENIOR CORP_BN		3.C FE	2,346,943	2,542,000	2,515,091	2,374,425	0	27,482	0	0	5.375	7.340	JD	10,247	1,254,724	03/28/2025	12/04/2029	2,610,316
G5975L-AK-2	MELCO RESORTS FINANCE LTD SENIOR CORP_BN		3.C FE	30,619,756	30,565,000	32,125,052	30,598,764	0	(22,351)	0	0	7.625	7.545	AO	479,064	1,165,291	04/21/2025	04/17/2032	31,730,291
G5S90X-AD-2	MANCHESTER AIRPORT GROUP FUNDI SECURED C		2.A FE	3,864,755	6,052,725	3,939,606	3,963,805	0	9,462	0	89,588	2.875	5.956	MS	44,460	0	11/03/2025	09/30/2044	6,000,966
G6217F-AE-5	MMC FINANCE DAC SENIOR CORP_BND		6. *	923,879	1,500,000	1,130,070	923,879	0	21,000	0	0	2.800	0.000	AO	0	0	10/20/2021	10/27/2026	21,000
G62893-AX-3	MOTABILITY OPERATIONS GROUP PL SENIOR CO		1.G FE	8,647,182	9,401,900	8,719,748	8,762,061	0	2,182	0	112,697	5.625	6.136	JJ	231,375	0	10/28/2025	01/24/2054	9,542,000
G62893-AZ-8	MOTABILITY OPERATIONS GROUP PL SENIOR CO		1.G FE	3,728,258	4,048,601	3,817,373	3,815,379	0	889	0	86,233	5.750	6.203	JD	9,593	115,956	11/03/2025	06/17/2051	4,070,863
G6369#-AA-9	NSG UK ENTERPRISES LTD SENIOR CORP_BND		2.C PL	3,950,800	4,000,000	4,087,865	3,960,387	0	(39,613)	0	0	6.420	6.645	AO	52,787	256,800	06/11/2024	04/17/2031	4,128,400
G6369#-AC-5	NSG UK ENTERPRISES LTD SENIOR CORP_BND		2.C PL	6,958,600	7,000,000	7,096,397	6,963,667	0	(36,333)	0	0	6.570	6.652	AO	94,535	459,900	06/11/2024	04/17/2034	7,229,950
G6369#-AE-1	NSG UK ENTERPRISES LTD SENIOR CORP_BND		2.C PL	9,918,400	10,000,000	10,959,000	9,926,052	0	(73,948)	0	0	6.670	6.770	AO	137,106	667,000	06/11/2024	04/17/2036	10,333,500
G6515#-AJ-3	JOHN WOOD GROUP PLC SENIOR CORP_BND		4.A	10,914,615	10,914,615	8,185,961	10,914,615	0	0	0	0	4.610	4.610	JJ	250,184	552,280	07/02/2019	07/02/2026	11,166,197
G6515#-AK-0	JOHN WOOD GROUP PLC SENIOR CORP_BND		4.A	11,489,068	11,489,068	8,616,801	11,489,068	0	0	0	0	4.780	4.780	JJ	273,063	600,879	07/02/2019	07/02/2029	11,763,657
G6516#-AB-9	JOHN SWIRE & SONS LTD SENIOR CORP_BND		1.G	25,000,000	25,000,000	26,711,101	25,000,000	0	0	0	0	6.530	6.530	MN	213,132	1,632,500	11/14/2023	11/14/2030	25,816,250
G6516#-AC-7	JOHN SWIRE & SONS LTD CORP_BND		1.G	20,000,000	20,000,000	21,719,365	20,000,000	0	0	0	0	6.620	6.620	MN	172,856	1,448,125	11/14/2023	11/14/2033	20,662,000
G6516#-AD-5	JOHN SWIRE & SONS LTD SENIOR CORP_BND		1.G IF	15,000,000	15,000,000	14,990,381	15,000,000	0	0	0	0	5.220	5.220	MN	121,800	0	11/05/2025	11/05/2032	15,391,500
G6670E-AA-6	NORTHUMBRIAN WATER FINANCE PLC SENIOR CO		2.A FE	7,216,115	7,849,712	6,920,220	7,942,038	0	(80)	0	806,140	5.125	4.878	JAN	378,050	0	03/01/2023	01/23/2042	7,401,783
G66814-AD-9	NOTTING HILL GENESIS SECURED CORP_BND		1.G FE	7,623,242	5,413,826	4,116,899	7,964,674	0	(60,298)	0	547,731	4.375	2.138	FA	86,246	229,917	06/26/2020	02/20/2054	5,075,911
G6750*-AG-7	1887 COMPANY LTD SECURED CORP_BND		2.C	87,017,373	95,591,896	97,900,071	95,591,896	0	0	0	6,584,580	6.170	6.170	JD	376,818	5,888,593	12/08/2022	12/08/2032	89,701,859
G6970*-AL-0	PEEL PORTS PP FINANCE LIMITED CORP_BND		2.A PL	51,044,000	53,802,000	49,384,856	53,802,000	0	0	0	3,706,000	2.670	2.671	JJ	602,538	909,968	07/17/2017	07/17/2029	51,676,222
G6970*-AX-4	PEEL PORTS PP FINANCE LIMITED SECURED CO		2.A PL	1,339,800	1,479,555	1,246,525	1,479,555	0	0	0	101,915	2.830	2.830	JJ	20,936	40,613	06/30/2022	06/30/2032	1,358,653
G6970*-AY-2	PEEL PORTS PP FINANCE LIMITED SECURED CO		2.A PL	1,498,140	1,654,412	1,313,189	1,654,412	0	0	0	113,960	2.840	2.840	JD	131	45,149	06/30/2022	06/30/2034	1,519,414
G6970*-BA-3	PEEL PORTS PP FINANCE LIMITED SECURED CO		2.B	21,356,250	22,865,850	23,123,091	22,865,850	0	0	0	1,575,050	6.340	6.339	JJ	724,847	925,558	12/12/2023	12/12/2035	21,961,783
G7059#-AB-0	PHOENIX ENERGY GROUP LTD CORP_BND 144A		2.B	61,435,000	67,252,500	69,982,952	67,252,500	0	0	0	4,632,500	6.250	6.245	MN	396,977	4,179,141	11/09/2023	06/28/2031	61,765,640
G7302V-KE-3	QNB FINANCE LTD SENIOR CORP_BND		1.E FE	208,000	200,000	196,785	201,436	0	(1,264)	0	0	2.750	2.094	FA	2,124	5,500	07/16/2020	02/12/2027	202,750
G7334@-AP-8	RRPF ENGINE LEASING LTD SECURED CORP_BND		2.A FE	950,000	950,000	919,340	950,000	0	0	0	0	4.700	4.700	FA	17,364	44,650	02/11/2019	06/13/2033	965,131

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G7334@-AR-4	RRPF ENGINE LEASING LTD CORP_BND		2.A FE	23,000,000	23,000,000	23,133,583	23,000,000	0	0	0	0	5.838	5.837	FA	525,881	1,518,808	02/11/2019	06/13/2028	23,451,288
G7334@-AW-3	RRPF ENGINE LEASING LTD SECURED CORP_BND		2.A FE	33,000,000	33,000,000	32,656,085	33,000,000	0	0	0	0	4.610	4.610	FA	591,617	1,521,300	04/11/2019	02/11/2031	33,760,650
G7334@-AX-1	RRPF ENGINE LEASING LTD SECURED CORP_BND		2.A FE	950,000	950,000	919,340	950,000	0	0	0	0	4.700	4.701	FA	17,364	44,650	04/11/2019	06/13/2033	965,131
G7334@-BB-8	RRPF ENGINE LEASING LTD CORP_BND		2.A FE	20,000,000	20,000,000	20,048,133	20,000,000	0	0	0	0	5.948	5.945	FA	465,905	1,299,881	11/12/2019	06/13/2026	20,396,515
G7738@-AF-2	SONIC HEALTHCARE LTD SECURED CORP_BND		2.B	11,624,025	12,331,725	12,336,673	12,331,725	0	0	0	1,458,975	3.930	3.930	FA	183,085	440,481	08/29/2024	08/15/2031	11,852,437
G7738@-AH-8	SONIC HEALTHCARE LTD SECURED CORP_BND		2.B	33,211,500	35,233,500	34,838,926	35,233,500	0	0	0	4,168,500	4.110	4.110	FA	547,059	848,934	08/29/2024	08/15/2034	33,893,996
G7742#-AG-2	SCHWARZ BETEILIGUNGS GMBH SENIOR CORP_BN		2.A	19,067,250	20,175,750	20,402,727	20,175,750	0	0	0	1,389,750	5.780	5.780	MN	123,094	1,152,351	05/23/2024	05/23/2034	19,618,294
G7742#-AH-0	SCHWARZ GROUP SENIOR CORP_BND		2.A	88,980,500	94,153,500	94,271,192	94,153,500	0	0	0	6,485,500	6.010	6.010	MN	597,299	5,591,629	05/23/2024	05/23/2039	91,654,364
G77774-AA-8	SANCTUARY CAPITAL PLC SECURED CORP_BND		1.F FE	8,410,551	9,415,350	8,382,117	8,546,914	0	3,558	0	132,806	5.000	5.757	AO	86,652	0	10/29/2025	04/26/2047	9,500,776
G78014-AE-0	SANCTUARY CAPITAL PLC SECURED CORP_BND		1.F FE	8,869,674	8,070,300	4,356,248	9,424,307	0	(41,944)	0	648,545	2.375	1.544	AO	41,599	188,698	06/26/2020	04/14/2050	7,492,530
G7827#-AB-1	SAVILLS HOLDING COMPANY LTD SENIOR CORP_		2.B	9,886,500	10,087,875	9,419,553	10,087,875	0	0	0	694,875	3.150	3.150	JD	9,710	316,888	06/20/2018	06/20/2028	10,042,212
G7898#-AB-5	SCOTLAND GAS NETWORKS PLC SENIOR CORP_BN		2.A	18,326,000	18,830,700	15,378,618	18,830,700	0	0	0	1,297,100	2.870	2.870	MS	141,115	529,633	09/27/2018	09/27/2033	18,588,978
G7898#-AE-9	SCOTLAND GAS NETWORKS PLC SENIOR CORP_BN		2.A	56,610,000	67,252,500	68,208,242	67,252,500	0	0	0	4,632,500	6.220	6.220	AO	906,340	2,775,674	10/13/2022	04/13/2035	58,370,571
G7898#-AF-6	SCOTLAND GAS NETWORKS PLC SENIOR CORP_BN		2.A	48,152,466	57,204,977	58,052,646	57,204,977	0	0	0	3,940,405	6.340	6.340	AO	785,806	2,406,538	10/13/2022	10/13/2037	49,678,899
G7898#-AL-3	SCOTLAND GAS NETWORKS PLC CORP_BND		2.A IF	25,305,000	26,901,000	27,627,327	26,901,000	0	0	0	1,853,000	6.120	6.120	JD	54,878	1,640,956	11/20/2024	04/01/2038	25,743,789
G7997@-AC-5	SANCTUARY HOUSING ASSOCIATION CORP_BND		1.F FE	35,000,000	35,000,000	36,515,052	35,000,000	0	0	0	0	5.830	5.830	AO	447,776	2,040,500	04/12/2007	04/12/2037	36,020,250
G8038#-AU-2	SERCO GROUP PLC SENIOR CORP_BND		2.C PL	10,000,000	10,000,000	10,382,932	10,000,000	0	0	0	0	6.060	6.060	AO	127,933	303,000	04/15/2025	04/15/2031	10,303,000
G8038#-AV-0	SERCO GROUP PLC SENIOR CORP_BND		2.C PL	6,000,000	6,000,000	6,266,522	6,000,000	0	0	0	0	6.270	6.270	AO	79,420	188,100	04/15/2025	04/15/2033	6,188,100
G8056X-AA-4	SEVERN TRENT UTILITIES FINANCE SENIOR CO		2.A FE	4,319,572	3,228,120	3,407,163	3,733,058	0	(142,837)	0	267,458	6.250	1.526	JUN	114,329	203,183	11/18/2021	06/07/2029	3,442,245
G80769-AA-3	SEVERN TRENT UTILITIES FINANCE SENIOR CO		2.A FE	18,696,793	21,480,449	18,956,513	19,415,968	0	14,799	0	686,007	4.875	5.727	JAN	981,186	0	10/31/2025	01/24/2042	21,750,058
G8251S-AB-6	SOVEREIGN HOUSING CAPITAL PLC SECURED CO		1.G FE	8,568,823	9,200,142	8,499,045	8,705,688	0	1,592	0	135,273	5.500	5.878	JJ	221,378	0	10/29/2025	01/24/2057	9,306,259
G8287#-AB-2	SOUTHERN GAS NETWORKS PLC SENIOR CORP_BN		2.A	18,326,000	18,830,700	15,377,874	18,830,700	0	0	0	1,297,100	2.870	2.870	MS	141,115	529,633	09/27/2018	09/27/2033	18,588,978
G8287#-AL-0	SOUTHERN GAS NETWORKS PLC CORP_BND		2.A IF	63,262,500	67,252,500	69,068,318	67,252,500	0	0	0	4,632,500	6.120	6.120	JD	137,195	4,102,390	11/20/2024	04/01/2038	64,359,472
G8287#-AM-8	SOUTHERN GAS NETWORKS PLC CORP_BND		2.A IF	63,262,500	67,252,500	69,007,790	67,252,500	0	0	0	4,632,500	6.120	6.113	MS	1,040,396	720,665	11/20/2024	06/30/2038	19,269,125
G8287*-AB-6	SOUTHERN WATER SERVICES FINANC CORP_BND		2.C	6,529,500	6,052,725	4,104,353	6,052,725	0	0	0	416,925	2.960	2.960	MS	59,720	174,099	09/01/2016	09/01/2036	6,626,137
G8296V-AC-4	SOVEREIGN HOUSING CAPITAL PLC SECURED CO		1.G FE	7,393,555	6,725,250	3,695,037	7,841,910	0	(37,359)	0	539,614	2.375	1.513	MN	25,591	156,860	06/26/2020	11/04/2048	6,243,775
G8401*-AK-7	SSP GROUP PLC CORP_BND		2.C PL	12,500,000	12,500,000	12,401,250	12,500,000	0	0	0	0	6.560	6.560	JJ	378,111	507,500	07/15/2019	07/15/2026	12,910,000
G8401*-AN-1	SSP FINANCING LTD CORP_BND		2.C PL	6,560,217	6,843,709	6,283,893	6,843,709	0	0	0	809,684	2.110	2.110	JJ	68,190	134,778	07/15/2019	07/15/2031	6,629,812
G8729*-AB-2	METER SERVE HOLDCO 2 LTD SECURED CORP_BN		2.B PL	62,800,610	68,077,016	62,990,491	68,077,016	0	0	0	4,949,728	5.670	5.670	MJSD	10,722	2,891,042	04/25/2023	06/30/2043	63,690,809
G8765X-AA-6	TESCO PROPERTY FINANCE 3 PLC SENIOR SENI		2.B FE	8,789,574	9,212,210	9,271,790	9,597,929	0	(34,738)	0	670,168	5.744	5.113	JAJO	115,032	516,549	12/07/2022	04/13/2040	199,996
G8765Y-AA-4	TESCO PROPERTY FINANCE 4 PLC SENIOR SENI		2.B FE	8,842,253	9,371,071	9,479,167	9,676,933	0	(23,273)	0	675,642	5.801	5.328	JAJO	118,169	530,517	12/07/2022	10/13/2040	199,791
G8781@-AL-3	THAMES WATER UTILITIES LTD SENIOR CORP_B		5.C	108,491,527	168,131,250	117,691,875	124,638,589	0	0	0	8,954,129	4.940	0.000	MN	0	611,410	11/16/2022	11/16/2037	3,677,830
G8781@-AM-1	THAMES WATER UTILITIES LTD SENIOR CORP_B		5.C	17,224,688	28,609,214	20,026,449	19,889,125	0	0	0	1,445,912	5.120	0.000	MN	0	0	11/16/2022	11/16/2042	648,623
G9020*-AJ-9	TRAVIS PERKINS PLC CORP_BND		2.C PL	25,888,000	26,901,000	27,014,571	26,901,000	0	0	0	1,013,000	6.510	6.510	MS	525,377	308,822	03/13/2025	03/13/2032	26,730,654
G9020*-AK-6	TRAVIS PERKINS PLC CORP_BND		2.C PL	32,360,000	33,626,250	33,561,741	33,626,250	0	0	0	1,266,250	6.740	6.740	MS	679,923	399,667	03/13/2025	03/13/2035	33,450,532
G9020*-AM-2	TRAVIS PERKINS PLC SENIOR CORP_BND		2.C PL	15,778,200	16,140,600	15,927,961	16,140,600	0	0	0	362,400	6.250	6.250	MN	142,912	0	11/10/2025	11/10/2032	16,271,269
G9020*-AN-0	TRAVIS PERKINS PLC SENIOR CORP_BND		2.C PL	15,778,200	16,140,600	15,881,393	16,140,600	0	0	0	362,400	6.590	6.590	MN	150,686	0	11/10/2025	11/10/2035	16,298,092
G9020*-AP-5	TRAVIS PERKINS PLC SENIOR CORP_BND		2.C PL	17,093,050	17,485,650	17,160,423	17,485,650	0	0	0	392,600	6.690	6.690	MN	165,720	0	11/10/2025	11/10/2037	17,664,813
G929ZK-AB-6	UNIVERSITY OF OXFORD SENIOR CORP_BND		1.B FE	12,721,099	23,936,510	11,232,872	14,124,830	0	6,943	0	973,169	2.544	4.324	DEC	40,040	189,398	03/01/2023	12/08/2117	22,132,054
G929ZN-AA-2	UNIVERSITY OF SOUTHAMPTON SENIOR CORP_BN		1.D FE	2,560,059	3,900,645	1,943,368	2,749,003	0	2,321	0	290,036	2.250	3.688	AO	19,771	41,521	10/12/2022	04/11/2057	3,599,160
G9338#-AH-6	VESUVIUS HOLDINGS LTD SENIOR CORP_BND		2.B PL	7,380,000	7,380,000	7,324,156	7,380,000	0	0	0	0	4.490	4.490	JD	920	331,362	06/30/2020	06/30/2027	7,545,681
G9338#-AK-9	VESUVIUS PLC SENIOR CORP_BND		2.B PL	37,256,800	37,661,400	30,270,350	37,661,400	0	0	0	2,594,200	2.220	2.220	JD	34,837	839,533	12/16/2021	12/16/2031	37,670,350
G9369*-AC-3	VIRIDOR ENERGY GROUP LTD SECURED CORP_BN		2.B PL	99,311,250	100,878,750	100,878,750	100,878,750	0	0	0	1,567,500	6.480	6.480	MS	1,125,807	0	10/29/2025	03/31/2045	102,528,935
G9376V-DZ-1	VODAFONE GROUP PLC SENIOR CORP_BND		2.B FE	13,655,030	13,450,500	13,717,468	13,786,224	0	0	0	131,195	6.375	6.074	JUL	427,560	0	10/23/2025	07/03/2050	14,171,809
G93882-ND-9	VODAFONE GROUP PLC SENIOR CORP_BND		3.A FE	7,019,391	11,944,044	7,891,680	8,058,753	0	66,633	0	557,910	3.375	5.897	AUG	161,245	402,752	03/01/2023	08/08/2049	11,032,163

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G9419D-AG-5	WALES & WEST UTILITIES FINANCE SECURED C		1.G FE	14,525,067	12,954,177	9,918,870	14,980,462	0	(1,103)	0	1,162,196	3.000	1.610	AUG	160,774	0	06/25/2020	08/03/2038	12,307,657
G9419D-AJ-9	WALES & WEST UTILITIES FINANCE SECURED C		1.G FE	10,515,618	10,760,400	6,555,064	11,297,775	0	(28,770)	0	777,789	1.875	1.504	MAY	120,502	202,058	06/26/2020	05/28/2041	10,057,915
G9522T-AC-3	WELLCOME TRUST LTD/THE SENIOR CORP_BND		1.A FE	12,705,554	23,740,133	11,033,077	14,108,539	0	6,560	0	972,040	2.517	4.251	FEB	536,967	551,670	03/01/2023	02/07/2118	21,941,478
G9522T-AD-1	WELLCOME TRUST LTD/THE SENIOR CORP_BND		1.A FE	877,208	2,460,096	859,208	1,007,532	0	8,361	0	69,753	1.500	4.583	JUL	17,288	36,890	03/01/2023	07/14/2071	2,231,064
G98149-AE-0	WYNN MACAU LTD SENIOR CORP_BND		3.C FE	3,998,400	4,220,000	4,179,600	4,022,556	0	24,157	0	0	5.125	6.482	JD	9,612	136,326	07/16/2025	12/15/2029	4,328,138
G9851*-AB-0	YORKSHIRE WATER SERVICES BRADF CORP_BND		2.A	8,536,450	8,742,825	7,577,406	8,742,825	0	0	0	602,225	2.030	2.030	JD	8,874	177,677	09/22/2016	09/22/2028	8,584,105
G9851*-AD-6	YORKSHIRE WATER SERVICES BRADF CORP_BND		2.A	11,163,050	11,432,925	8,254,572	11,432,925	0	0	0	787,525	2.210	2.210	JD	12,633	252,949	09/22/2016	09/22/2033	11,230,893
G9851*-AF-1	YORKSHIRE WATER FINANCE PLC SECURED CORP		2.A	52,532,000	53,802,000	41,642,877	53,802,000	0	0	0	3,706,000	2.300	2.300	JD	61,872	1,238,826	11/07/2016	09/22/2036	52,864,265
L2848U-AA-0	EIG PEARL HOLDINGS SARL SECURED CORP_BND		1.E FE	22,765,483	28,882,000	24,368,409	22,925,711	0	158,770	0	0	4.387	6.218	FA	425,871	1,361,045	01/09/2025	11/30/2046	4,866,461
L4191B-CG-6	GAZ CAPITAL SA SENIOR CORP_BND		6. *	5,000,000	5,000,000	4,513,769	4,513,769	384,484	618,386	0	0	5.150	5.150	FA	100,139	257,500	02/06/2019	02/11/2026	5,128,750
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA R SECURED C		1.E FE	4,996,114	4,833,000	5,281,029	4,985,640	0	(3,645)	0	0	6.510	6.181	FA	111,868	157,314	04/03/2024	02/23/2042	862,732
L4464D-AF-6	GREENSAIF PIPELINES BIDCO SA R SECURED C		1.E FE	19,747,930	19,810,000	20,676,909	19,751,864	0	2,931	0	0	6.103	6.133	FA	429,847	1,286,183	11/25/2024	08/23/2042	45,693
L5011#-AC-3	IMPALA TERMS INFRASTRUCTURE SA SECURED C		2.B PL	20,000,000	20,000,000	21,224,378	20,000,000	0	0	0	0	6.330	6.330	FA	513,433	0	08/05/2025	08/06/2032	20,633,000
L5011#-AD-1	IMPALA TERMS INFRASTRUCTURE SA SECURED C		2.B PL	10,000,000	10,000,000	10,785,034	10,000,000	0	0	0	0	6.680	6.680	FA	270,911	0	08/05/2025	08/06/2035	10,334,000
L5829P-AC-3	KERNEL HOLDING SA SENIOR CORP_BND		5.B FE	309,062	1,000,000	944,978	309,062	0	33,750	0	0	6.750	0.000	AO	0	0	10/20/2020	10/27/2027	33,750
L6075Z-AJ-5	LOGICOR FINANCING SARL SENIOR CORP_BND		2.B FE	5,077,838	4,842,180	4,445,925	4,951,214	0	(27,619)	0	343,046	2.750	2.113	JAN	128,052	121,359	11/18/2021	01/15/2030	4,993,280
L6103*-AC-4	HG LUX TOPCO 1 SARL SENIOR CORP_BND		1.E PL	49,350,000	49,350,000	53,656,728	49,350,000	0	0	0	0	6.530	6.530	MN	277,498	3,222,556	01/17/2023	11/30/2032	50,961,278
L6103*-AD-2	HG LUX TOPCO 1 SARL SENIOR CORP_BND		1.E PL	63,800,000	63,800,000	71,142,085	63,800,000	0	0	0	0	6.830	6.830	MN	375,233	4,357,540	01/17/2023	11/30/2037	65,978,770
L6388G-AB-6	MILLICOM INTERNATIONAL CELLULA SENIOR CO		3.C FE	6,963,473	7,870,500	7,837,747	7,389,390	0	208,056	0	0	5.125	8.454	JJ	185,995	403,364	11/09/2023	01/15/2028	8,072,182
L6388G-HV-5	MILLICOM INTERNATIONAL CELLULA SENIOR CO		3.C FE	1,986,908	2,097,000	2,108,964	2,033,226	0	16,940	0	0	6.250	7.325	MS	34,950	131,062	02/02/2023	03/25/2029	2,162,531
L6388G-JA-9	MILLICOM INTERNATIONAL CELLULA SENIOR CO		3.C FE	3,916,361	3,816,000	3,961,853	3,905,602	0	(10,759)	0	0	7.375	6.561	AO	69,576	140,715	07/15/2025	04/02/2032	3,956,715
L67359-AB-2	NEXA RESOURCES SA SENIOR CORP_BND		2.C FE	4,908,090	4,708,000	5,015,491	4,900,170	0	(7,920)	0	0	6.750	6.099	AO	72,386	158,895	07/15/2025	04/09/2034	4,866,895
L7598*-AA-8	PILI 1 PORTFOLIO SCSP SENIOR CORP_BND		1.E PL	8,310,010	9,278,155	8,964,247	9,278,155	0	0	0	1,097,705	2.780	2.780	MN	40,123	250,603	05/05/2022	05/05/2029	8,425,519
L7598*-AB-6	PILI 1 PORTFOLIO SCSP SENIOR CORP_BND		1.E PL	31,557,000	35,233,500	31,282,538	35,233,500	0	0	0	4,168,500	3.410	3.410	MN	186,894	785,600	05/05/2022	05/05/2037	32,095,047
L7598*-AC-4	PILI 1 PORTFOLIO SCSP SENIOR CORP_BND		1.E PL	5,000,000	5,000,000	4,631,557	5,000,000	0	0	0	0	4.970	4.970	MN	38,656	248,500	05/05/2022	05/05/2037	5,124,250
L7598*-AD-2	PILI 1 PORTFOLIO SCSP SENIOR CORP_BND		1.E PL	55,000,000	55,000,000	49,777,984	55,000,000	0	0	0	0	5.300	5.300	MN	453,444	3,312,500	05/05/2022	05/05/2042	56,457,500
L7598*-AF-7	PILI 1 PORTFOLIO SCSP CORP_BND		1.E PL	82,806,750	88,083,750	86,848,741	88,083,750	0	0	0	6,600,000	5.000	5.000	MN	685,096	1,144,437	07/01/2025	05/05/2045	84,876,919
L7763M-AH-3	PROLOGIS INTERNATIONAL FUNDING SENIOR CO		1.G FE	8,304,264	11,769,188	8,371,398	8,516,303	0	20,825	0	191,214	3.000	5.577	FEB	302,774	0	10/30/2025	02/22/2042	11,850,086
L7909C-AD-9	RAIZEN FUELS FINANCE SA SENIOR CORP_BND		2.C FE	29,870,742	29,276,000	22,182,476	29,865,138	0	(2,370)	0	0	6.950	6.786	MS	655,620	2,168,018	01/08/2025	03/05/2054	30,293,341
L9031*-AP-6	TERMINAL INVESTMENT LIMITED HO SECURED C		2.B PL	33,000,000	33,000,000	33,764,779	33,000,000	0	0	0	0	6.230	6.230	AO	513,975	0	10/01/2025	10/01/2040	17,013,975
M0R52W-AB-9	ABU DHABI CRUDE OIL PIPELINE L SECURED C		1.C FE	5,817,075	6,410,000	5,958,790	5,845,982	0	28,218	0	0	4.600	5.538	JD	819	294,860	12/13/2024	11/02/2047	239,891
M1586M-AC-1	BANK HAPOALIM BM SUB CORP_BND		2.C FE	2,350,000	2,350,000	2,301,305	2,350,000	0	0	0	0	3.255	3.253	JJ	33,997	76,492	10/14/2021	01/21/2032	2,388,246
M28505-AC-5	DP WORLD LTD SENIOR CORP_BND		2.B FE	4,929,767	5,077,000	4,982,310	4,933,377	0	3,411	0	0	5.625	5.852	MS	76,155	285,582	12/13/2024	09/25/2048	5,219,791
M28505-AF-8	DP WORLD LTD SENIOR CORP_BND		2.B FE	3,514,639	4,011,000	3,451,255	3,527,804	0	7,199	0	0	4.700	5.626	MS	47,653	188,518	08/16/2024	09/30/2049	4,105,259
M2851H-AA-2	DP WORLD LTD SENIOR CORP_BND		2.B FE	4,070,163	4,300,000	4,853,896	4,142,022	0	6,802	0	0	6.850	7.304	JJ	146,457	294,550	11/21/2012	07/02/2037	4,447,275
M5R07D-AG-5	ICL GROUP LTD SENIOR CORP_BND		2.C FE	11,200,000	11,200,000	11,575,028	11,200,000	0	0	0	0	6.375	6.375	MN	61,483	714,000	05/23/2018	05/31/2038	11,557,000
M8237R-AB-0	SAUDI ARABIAN OIL CO SENIOR CORP_BND		1.E FE	4,887,200	5,960,000	4,912,701	4,922,941	0	20,864	0	0	4.375	5.739	AO	54,323	260,750	04/03/2024	04/16/2049	6,090,375
M8237R-AM-6	SAUDI ARABIAN OIL CO SENIOR CORP_BND		1.E FE	31,959,629	33,285,000	32,383,247	31,981,227	0	17,698	0	0	5.750	6.039	JJ	871,882	1,913,888	12/13/2024	07/17/2054	34,241,944
N2557F-EM-2	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO		3.A FE	3,978,425	2,690,100	3,026,024	3,235,811	0	(182,715)	0	236,086	8.875	1.654	NOV	22,893	235,188	11/18/2021	11/27/2028	2,939,407
N29505-AB-5	EMBRAER NETHERLANDS FINANCE BV SENIOR CO		2.B FE	7,748,778	7,426,000	8,126,970	7,696,661	0	(52,117)	0	0	7.000	6.028	JJ	220,924	519,820	01/08/2025	07/28/2030	7,685,910
N2962#-AE-3	STEDIN HOLDING NV CORP_BND		1.G	52,540,000	46,978,000	48,481,296	46,978,000	0	0	0	5,558,000	5.041	5.041	MS	611,775	1,503,606	03/28/2007	03/28/2027	53,864,271
N30420-AC-2	MEGLOBAL BV SENIOR CORP_BND		2.B FE	3,476,224	3,670,000	3,522,846	3,503,445	0	27,221	0	0	2.625	4.713	AO	16,859	48,169	08/06/2025	04/28/2028	3,718,169
N30706-HD-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR		2.A FE	14,235,927	15,515,152	15,357,585	15,771,895	0	(127)	0	1,643,775	5.750	5.473	SEP	266,414	0	03/01/2023	09/14/2040	14,687,935
N3149*-AF-8	EVOS FINANCE BV SECURED CORP_BND		2.B PL	54,395,000	58,722,500	59,392,260	58,722,500	0	0	0	6,947,500	4.700	4.700	JD	7,667	2,156,594	07/16/2024	06/30/2034	55,673,283
N3149*-AG-6	EVOS FINANCE BV SECURED CORP_BND		2.B PL	54,395,000	58,722,500	59,235,761	58,722,500	0	0	0	6,947,500	4.810	4.810	JD	7,846	2,207,067	07/16/2024	06/30/2036	55,703,200

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
N3149*-AH-4	EVOS FINANCE BV SECURED CORP_BND		2.B PL	53,307,100	57,548,050	57,867,820	57,548,050	0	0	0	6,808,550	4.900	4.900	JD	7,833	2,196,456	07/16/2024	06/30/2039	54,613,124
N4001#-AB-8	HES INTERNATIONAL BV SECURED CORP_BND		2.B PL	32,610,000	35,233,500	35,952,985	35,233,500	0	0	0	4,168,500	5.090	5.090	JD	129,522	1,185,935	06/03/2024	06/05/2031	33,439,925
N4001#-AC-6	HES INTERNATIONAL BV SECURED CORP_BND		2.B PL	11,957,000	12,918,950	13,053,438	12,918,950	0	0	0	1,528,450	5.150	5.150	JD	48,051	654,464	06/03/2024	06/05/2034	12,264,893
N4281@-CD-5	KONINKLIJKE VOPAK NV SENIOR CORP_BND		2.B	2,300,000	2,300,000	2,050,642	2,300,000	0	0	0	0	3.400	3.399	JD	2,172	78,200	12/21/2020	12/19/2032	2,338,666
N4282*-AJ-5	KONINKLIJKE FRIESLANDCAMPINA N SENIOR CO		2.A FE	16,243,500	17,616,750	18,506,287	17,616,750	0	0	0	2,084,250	4.910	4.910	FA	360,409	805,325	02/01/2024	02/01/2032	16,642,278
N4282*-AK-2	KONINKLIJKE FRIESLANDCAMPINA N SENIOR CO		2.A FE	21,658,000	23,489,000	24,716,742	23,489,000	0	0	0	2,779,000	5.000	5.000	FA	489,354	717,858	02/01/2024	02/01/2034	22,199,450
N57445-AA-1	MINEJESA CAPITAL BV SECURED CORP_BND		2.C FE	3,577,588	3,596,000	3,580,341	3,578,539	0	951	0	0	4.625	4.848	FA	65,140	83,158	08/05/2025	08/10/2030	327,181
N57445-AB-9	MINEJESA CAPITAL BV SECURED CORP_BND		2.C FE	9,615,530	10,281,000	10,194,205	9,663,236	0	47,706	0	0	5.625	6.522	FA	226,503	523,941	03/04/2025	08/10/2037	953,428
N5S29S-BX-6	MDGH GMTN RSC LTD SENIOR CORP_BND		1.C FE	3,148,500	3,000,000	2,151,566	3,134,377	0	(3,578)	0	0	3.400	3.140	JD	6,800	51,000	09/27/2021	06/07/2051	3,051,000
N6587*-AB-9	ALLIANCE AUTOMOTIVE HOLDING LT SENIOR CO		2.C	2,796,500	2,936,125	2,550,759	2,936,125	0	0	0	347,375	1.740	1.740	MN	4,683	50,114	05/28/2019	05/31/2031	2,796,905
N6587*-AC-7	ALLIANCE AUTOMOTIVE HOLDING LT SENIOR CO		2.C	10,067,400	10,570,050	8,482,465	10,570,050	0	0	0	1,250,550	1.950	1.950	MN	18,894	202,185	05/28/2019	05/31/2034	10,069,036
N7163R-AQ-6	PROSUS NV SENIOR CORP_BND		2.B FE	4,853,610	7,164,000	4,788,234	4,891,553	0	36,316	0	0	3.832	6.384	FA	109,047	274,524	12/13/2024	02/08/2051	7,301,262
N7163R-AR-4	PROSUS NV SENIOR CORP_BND		2.B FE	830,550	980,000	890,985	844,581	0	14,032	0	0	3.061	6.036	JJ	13,999	14,999	04/22/2025	07/13/2031	994,999
N7163R-AX-1	PROSUS NV SENIOR CORP_BND		2.B FE	9,624,444	12,051,000	11,539,636	10,128,935	0	242,788	0	0	4.193	7.522	JJ	227,384	505,298	11/03/2023	01/19/2032	12,303,649
N7163R-AY-9	PROSUS NV SENIOR CORP_BND		2.B FE	44,178,067	56,014,000	44,542,404	44,381,683	0	152,824	0	0	4.987	6.677	JJ	1,257,038	2,290,778	01/09/2025	01/19/2052	57,410,709
N7278E-AT-1	COOPERATIEVE RABOBANK UA SENIOR CORP_BND		1.E FE	5,715,932	2,824,605	2,697,068	5,839,412	0	(62,023)	0	401,647	5.375	1.432	AUG	62,809	149,695	06/25/2020	08/03/2060	2,745,514
N727AV-AV-5	COOPERATIEVE RABOBANK UA SRP CORP_BND		1.E FE	787,990	833,931	817,404	877,019	0	(14)	0	93,404	5.250	4.713	MAY	26,749	0	03/01/2023	05/23/2041	784,235
N7338@-AD-3	RED ELECTRICA DE ESPANA FINANC CORP_BND		1.G	53,000,000	53,000,000	52,598,100	53,000,000	0	0	0	0	5.410	5.410	AO	573,460	2,867,300	10/19/2005	10/19/2035	54,433,650
N7676S-AE-1	SABIC CAPITAL I BV SENIOR CORP_BND		1.E FE	9,965,000	10,000,000	9,068,146	9,982,428	0	3,398	0	0	2.150	2.190	MS	63,903	215,000	12/03/2020	09/14/2030	10,107,500
N7891*-AE-2	AVR-AFVALVERWERKING BV SECURED CORP_BND		2.B PL	37,275,000	35,233,500	34,942,933	35,233,500	0	0	0	4,168,500	2.840	2.840	JD	2,780	1,000,099	12/10/2014	12/10/2026	37,745,493
N7896@-AC-9	AALBERTS FINANCE BV CORP_BND		2.B	16,000,000	16,000,000	16,538,826	16,000,000	0	0	0	0	5.840	5.840	JD	51,911	467,200	06/11/2025	06/11/2035	16,467,200
N7896@-AD-7	AALBERTS FINANCE BV CORP_BND		2.B	5,000,000	5,000,000	5,167,653	5,000,000	0	0	0	0	5.940	5.940	JD	16,500	148,500	06/11/2025	06/11/2037	5,148,500
N9062#-AD-9	VTTI FINANCE BV SECURED CORP_BND		2.B PL	58,000,000	58,000,000	59,161,013	58,000,000	0	0	0	0	5.510	5.510	MS	914,354	3,213,554	09/16/2024	09/18/2031	59,597,900
N9062#-AE-7	VTTI FINANCE BV SECURED CORP_BND		2.B PL	41,000,000	41,000,000	41,754,346	41,000,000	0	0	0	0	5.770	5.770	MS	676,853	2,378,843	09/16/2024	09/18/2034	42,182,850
N9062#-AF-4	VTTI FINANCE BV SECURED CORP_BND		2.B PL	15,000,000	15,000,000	15,200,860	15,000,000	0	0	0	0	5.870	5.870	MS	251,921	885,392	09/16/2024	09/18/2036	15,440,250
N9219H-AP-0	VEON HOLDINGS BV SENIOR CORP_BND		3.C FE	151,061	300,000	283,767	151,061	0	5,062	0	0	3.375	0.000	MN	0	750	05/29/2024	11/25/2027	5,063
N9355B-AB-8	VIVO ENERGY INVESTMENTS BV SENIOR CORP_B		3.A FE	8,361,540	9,064,000	9,023,088	8,727,303	0	176,650	0	0	5.125	7.461	MS	125,165	464,530	11/06/2023	09/24/2027	9,296,265
P0092A-AG-4	AEROPUERTO INTERNACIONAL DE TO SECURED C		2.C FE	10,192,200	15,000,000	12,156,562	10,340,835	0	119,915	0	0	5.125	8.163	FA	298,958	768,750	10/27/2023	08/11/2061	538,453
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS SECURED C		3.A FE	944,408	1,148,216	1,079,853	994,375	0	26,820	0	0	4.375	8.178	MN	4,326	50,629	11/06/2023	05/31/2030	1,022,356
P0R12R-AA-8	FIEMEX ENERGIA - BANCO ACTINVE SECURED C		2.C FE	9,070,765	9,054,228	9,502,780	9,068,991	0	158	0	0	7.250	7.213	JJ	275,337	668,743	06/10/2025	01/31/2041	286,670
P1926L-AA-3	TELECOMUNICACIONES DIGITALES S SENIOR CO		3.B FE	9,376,920	11,632,000	11,095,823	10,026,972	0	316,556	0	0	4.500	8.582	JJ	219,554	523,440	11/09/2023	01/30/2030	11,893,720
P2205J-AT-7	CENCOSUD SA SENIOR CORP_BND		2.C FE	11,798,770	11,651,000	12,198,841	11,792,601	0	(6,169)	0	0	5.950	5.675	MN	63,546	581,672	08/27/2025	05/28/2031	11,997,617
P2316Y-AA-1	CAP SA SENIOR CORP_BND		3.C FE	2,427,657	3,031,000	2,479,714	2,531,274	0	67,733	0	0	3.900	7.741	AO	21,015	118,210	03/28/2025	04/27/2031	3,090,105
P3143N-AQ-7	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	720,760	783,000	646,891	736,536	0	1,248	0	0	4.250	4.710	JJ	15,160	33,278	12/29/2020	07/17/2042	799,639
P3143N-BR-4	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	18,969,204	18,714,000	19,155,404	18,966,276	0	(3,459)	0	0	6.300	6.197	MS	370,069	1,307,156	12/13/2024	09/08/2053	19,303,491
P3143N-BT-0	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	4,475,916	4,130,000	4,467,830	4,468,649	0	(7,267)	0	0	6.440	5.356	JJ	114,516	0	09/17/2025	01/26/2036	4,262,986
P3143N-BW-3	CORPORACION NACIONAL DEL COBRE SENIOR CO		2.A FE	3,974,231	3,916,000	4,203,310	3,973,951	0	(280)	0	0	6.780	6.663	JJ	123,902	0	07/15/2025	01/13/2055	4,048,752
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO SENIOR COR		2.C FE	25,692,751	32,579,000	27,410,408	25,850,453	0	147,613	0	0	4.500	6.251	MS	435,744	1,522,306	02/11/2025	09/14/2047	33,312,028
P37110-AS-5	EMPRESA NACIONAL DEL PETROLEO SENIOR COR		2.C FE	6,786,647	7,120,000	7,529,578	6,844,273	0	28,041	0	0	6.150	6.829	MN	62,033	437,880	11/14/2023	05/10/2033	7,338,940
P3R94G-BP-3	CORPORACION FINANCIERA DE DESA SENIOR CO		2.C FE	3,838,125	3,750,000	3,854,070	3,832,398	0	(5,727)	0	0	5.500	4.917	MN	31,510	103,125	08/27/2025	05/06/2030	3,853,125
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV SENIOR CORP		2.B FE	506,500	500,000	490,503	502,627	0	(700)	0	0	4.150	3.986	MS	6,283	20,750	10/11/2019	09/12/2029	510,375
P55409-AC-3	INDUSTRIAS PENOLES SAB DE CV SENIOR CORP		2.B FE	26,766,970	34,604,000	28,894,672	26,916,373	0	123,423	0	0	4.750	6.586	FA	662,042	1,643,690	01/08/2025	08/06/2050	35,425,845
P57908-AH-1	ORBIA ADVANCE CORPORATION SAB SENIOR COR		2.C FE	21,468,194	27,019,000	19,607,162	21,658,785	0	82,153	0	0	5.500	7.319	JJ	685,232	1,073,546	04/11/2024	01/15/2048	27,762,023
P6002*-AA-6	INTERNACIONAL DE CERAMICA SAB SENIOR COR		3.C PL	10,000,000	10,000,000	9,580,600	10,000,000	0	0	0	0	8.260	8.260	FMAN	94,072	608,028	02/25/2025	02/20/2031	10,206,500
P7922T-AA-7	PROMIGAS SA ESP SENIOR CORP_BND		2.C FE	9,412,777	11,486,000	10,779,664	10,061,786	0	313,856	0	0	3.750	7.578	AO	89,734	430,726	11/03/2023	10/16/2029	11,701,363

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P8000L-AA-7	PLUSPETROL CAMISEA SA SENIOR CORP_BND		2.B FE	7,942,204	7,848,000	8,321,206	7,935,119	0	(7,085)	0	0	6.240	6.075	JJ	242,137	244,858	01/08/2025	07/03/2036	2,023,214
P8718A-AQ-9	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO		2.A FE	10,249,916	10,710,000	10,829,558	10,283,546	0	33,631	0	0	5.500	6.097	MS	181,624	519,695	07/15/2025	09/10/2034	11,004,525
Q0182#-AE-8	ALINTA ENERGY FINANCE PTY LTD SENIOR COR		2.B PL	16,000,000	16,000,000	16,816,421	16,000,000	0	0	0	0	6.150	6.148	MN	90,200	984,002	05/29/2024	06/01/2032	16,008,200
Q0182#-AF-5	ALINTA ENERGY FINANCE PTY LTD SENIOR COR		2.B PL	12,000,000	12,000,000	12,629,952	12,000,000	0	0	0	0	6.250	6.246	MN	68,750	750,001	06/17/2024	05/30/2034	12,002,083
Q2308*-AA-5	CHARTER HALL RETAIL MANAGEMENT SENIOR CO		2.A FE	13,633,096	13,940,000	13,608,507	13,886,013	0	32,758	0	0	3.550	3.808	JJ	218,568	494,870	12/28/2016	07/22/2027	14,187,435
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD SENIOR CO		1.G	12,000,000	12,000,000	11,771,184	12,000,000	0	0	0	0	3.090	3.090	JD	20,600	370,800	06/11/2015	06/11/2027	12,185,400
Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD SENIOR CO		1.G	25,340,000	25,340,000	24,437,203	25,340,000	0	0	0	0	3.560	3.560	FA	375,877	902,104	08/01/2019	08/01/2029	25,791,052
Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD SENIOR CO		1.G	19,235,000	19,235,000	18,333,546	19,235,000	0	0	0	0	3.630	3.630	FA	290,929	698,230	08/01/2019	08/01/2030	19,584,115
Q3647#-AA-9	EVOLUTION MINING FINANCE PTY L SENIOR CO		2.C PL	6,224,000	6,224,000	5,890,966	6,224,000	0	0	0	0	2.830	2.830	MN	25,932	176,140	11/08/2021	11/08/2028	6,312,070
Q3647#-AB-7	EVOLUTION MINING FINANCE PTY L SENIOR CO		2.C PL	25,380,000	25,380,000	22,688,893	25,380,000	0	0	0	0	3.170	3.170	MN	118,447	804,546	11/08/2021	11/08/2031	25,782,273
Q3793#-AB-9	FIRST GAS LTD SECURED CORP_BND		2.B FE	20,840,000	20,840,000	17,374,433	20,840,000	0	0	0	0	2.420	2.420	MS	137,289	504,328	03/23/2021	03/23/2033	21,092,164
Q3917#-AB-0	FLINDERS PORT HOLDINGS PTY LTD SECURED C		2.B FE	7,724,640	7,600,000	7,577,911	7,615,293	0	(20,864)	0	0	4.270	3.979	MS	92,849	324,520	04/03/2020	09/18/2026	7,762,260
Q4822#-AC-0	ISPT FINANCE PTY LTD SENIOR CORP_BND		1.F	0	0	0	0	0	0	0	1,520,400	3.750	0.000	FA	0	751,318	12/03/2024	08/28/2034	261,611
Q5011#-AE-4	HOTEL PROPERTY INVESTMENTS LTD CORP_BND		2.C PL	0	0	0	0	0	0	0	223,354	4.760	0.000	FA	0	111,006	12/03/2024	08/10/2033	18,721
Q5616*-AA-5	LOCHARD ENERGY IONA FINANCE PT CORP_BND		2.B PL	50,000,000	50,000,000	48,930,101	50,000,000	0	0	0	0	5.910	5.910	MJSD	8,208	3,004,250	10/31/2024	12/31/2042	50,738,750
Q6291#-AA-1	MONASH UNIVERSITY CORP_BND		1.B	23,760,000	23,760,000	21,738,024	23,760,000	0	0	0	0	3.760	3.760	FA	315,163	903,553	02/24/2015	02/24/2040	968,268
Q6291#-AD-5	MONASH UNIVERSITY SENIOR CORP_BND		1.B FE	10,000,000	10,000,000	9,168,679	10,000,000	0	0	0	0	3.800	3.800	JJ	180,500	380,025	01/10/2017	07/10/2034	10,190,000
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINAN CORP_BND		2.B FE	20,000,000	20,000,000	19,350,000	20,000,000	0	0	0	0	3.180	3.180	MS	185,500	636,000	09/16/2016	03/16/2029	20,318,000
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINAN SECURED C		2.B FE	45,000,000	45,000,000	41,095,719	45,000,000	0	0	0	0	3.330	3.330	MS	437,063	1,498,500	09/16/2016	09/16/2031	45,749,250
Q6518@-AG-7	NSW ELECTRICITY NETWORKS FINAN CORP_BND		2.B FE	40,000,000	40,000,000	38,216,000	40,000,000	0	0	0	0	3.800	3.800	AO	316,667	1,520,000	10/16/2017	10/16/2032	40,760,000
Q7160#-AH-2	ORICA LTD CORP_BND		2.B FE	15,000,000	15,000,000	15,589,817	15,000,000	0	0	0	0	5.900	5.900	AO	162,250	885,000	10/25/2010	10/25/2030	15,442,500
Q7160#-AL-3	ORICA FINANCE LTD CORP_BND		2.B FE	11,000,000	11,000,000	11,020,900	11,000,000	0	0	0	0	4.330	4.330	MN	76,737	476,300	05/03/2017	05/03/2027	11,238,150
Q7160#-AR-0	ORICA LTD SENIOR CORP_BND		2.B	10,000,000	10,000,000	10,321,209	10,000,000	0	0	0	0	5.820	5.820	AO	121,250	582,000	03/16/2023	10/16/2032	10,291,000
Q7160#-AU-3	ORICA FINANCE LTD CORP_BND		2.B	26,000,000	26,000,000	26,039,545	26,000,000	0	0	0	0	5.790	5.790	JJ	694,157	0	07/15/2025	07/15/2037	26,058,543
Q7397#-AR-5	PRATT FINANCE PTY LTD CORP_BND		2.B PL	9,774,540	10,162,500	10,085,265	10,094,714	0	41,578	0	0	3.740	4.194	JJ	177,370	380,078	12/28/2016	07/13/2027	10,352,539
Q7397#-AV-6	VISY INDUSTRIES AUSTRALIA PTY SENIOR COR		2.B PL	15,000,000	15,000,000	14,972,225	15,000,000	0	0	0	0	6.310	6.310	JD	68,358	1,183,125	06/28/2024	06/05/2039	15,473,250
Q8153#-AC-0	ROYAL MELBOURNE INSTITUTE OF T CORP_BND		1.D	40,000,000	40,000,000	30,900,000	40,000,000	0	0	0	0	3.920	3.920	JJ	714,311	1,567,997	01/17/2018	01/17/2048	40,784,000
Q8806@-AA-7	TEC HEDLAND PTY LTD SECURED CORP_BND		2.B PL	30,797,655	28,873,072	23,706,905	28,873,072	0	0	0	2,088,528	4.070	4.078	MJSD	3,264	734,099	10/22/2020	06/30/2042	803,714
Q9194*-AC-3	TRANSURBAN QUEENSLAND FINANCE SECURED CO		2.B FE	89,733,000	87,600,000	85,601,823	88,660,437	0	(202,713)	0	0	4.410	4.122	MS	1,062,369	3,863,160	04/03/2020	09/22/2030	89,531,580
Q9326#-AD-8	UNIVERSITY OF MELBOURNE SENIOR CORP_BND		1.B FE	16,000,000	16,000,000	13,102,129	16,000,000	0	0	0	0	4.360	4.360	FA	259,662	697,600	02/17/2016	02/17/2046	16,348,800
Q9396#-AK-7	VICTORIA POWER NETWORKS FINANC SENIOR CO		1.G	16,811,520	17,000,000	16,769,841	16,975,422	0	30,753	0	0	2.760	2.950	AO	102,963	469,200	04/03/2020	10/12/2026	17,234,600
Q9469*-AB-3	VISY KRAFT HOLDINGS PTY LTD SECURED CORP		2.C	36,125,886	31,068,542	23,612,092	31,068,542	0	0	0	2,222,343	4.060	4.060	AO	266,292	817,917	04/15/2021	04/15/2036	36,859,241
Q9609*-AA-6	WESTCONNEX FINANCE COMPANY PTY SECURED C		2.A FE	17,290,000	17,290,000	15,372,190	17,290,000	0	0	0	0	2.980	2.980	MS	151,710	515,242	06/15/2021	09/15/2031	17,547,621
Q9609*-AB-4	WESTCONNEX FINANCE COMPANY PTY SECURED C		2.A FE	15,342,000	15,342,000	13,113,982	15,342,000	0	0	0	0	3.080	3.080	JD	21,001	472,534	06/15/2021	06/15/2033	15,578,267
Q9609*-AC-2	WESTCONNEX FINANCE COMPANY PTY SECURED C		2.A FE	5,434,000	5,434,000	4,385,717	5,434,000	0	0	0	0	3.280	3.280	JD	7,922	178,236	06/15/2021	06/15/2036	5,523,118
Q9749#-AH-8	WESTRAC PTY LTD CORP_BND		2.B PL	15,000,000	15,000,000	15,039,644	15,000,000	0	0	0	0	5.440	5.440	JD	54,400	816,000	06/07/2011	06/07/2026	15,408,000
Q9749#-AM-7	WESTRAC PTY LTD CORP_BND		2.B PL	15,000,000	15,000,000	14,692,500	15,000,000	0	0	0	0	3.660	3.660	JJ	265,350	549,025	07/07/2020	07/07/2032	15,274,500
Q9749#-AN-5	WESTRAC PTY LTD SENIOR CORP_BND		2.B PL	21,328,017	20,452,385	18,765,063	20,452,385	0	0	0	1,462,966	4.265	4.265	JJ	421,609	832,797	07/07/2020	07/07/2030	21,782,837
Q9749#-AS-4	WESTRAC PTY LTD SENIOR CORP_BND		2.B PL	7,000,000	7,000,000	7,353,256	7,000,000	0	0	0	0	6.750	6.750	JJ	228,375	531,563	01/08/2024	01/07/2036	7,236,250
R3000#-AG-6	E-CO ENERGI HOLDING AS CORP_BND		2.A	48,981,240	41,221,987	39,259,820	41,221,987	0	0	0	4,611,978	3.120	3.120	JJ	550,176	800,571	07/27/2017	07/27/2032	49,745,347
R8413J-AF-0	EQUINOR ASA SENIOR CORP_BND		1.D FE	2,124,892	2,683,375	2,326,178	2,409,785	0	86	0	256,646	4.250	5.170	APR	83,111	0	03/01/2023	04/10/2041	2,499,489
V3855M-AA-5	GREENKO POWER II LTD SECURED CORP_BND		3.C FE	7,615,982	8,740,760	8,286,736	7,965,008	0	169,726	0	0	4.300	8.261	JD	18,793	385,125	04/22/2025	12/13/2028	5,334,640
V6560A-BD-3	OCP SA SENIOR CORP_BND		2.C FE	3,245,975	3,140,000	3,467,645	3,244,810	0	(1,055)	0	0	7.500	7.220	MN	38,596	235,500	11/13/2024	05/02/2054	3,257,750
V6560A-BE-1	OCP SA SENIOR CORP_BND		2.C FE	2,025,963	1,966,000	2,118,459	2,022,196	0	(3,767)	0	0	6.750	6.294	MN	21,749	132,706	03/28/2025	05/02/2034	2,032,353
W2710@-AD-2	ELLEVIO AB CORP_BND		2.B FE	14,911,730	15,000,000	14,767,385	14,991,886	0	10,431	0	0	3.190	3.259	FA	160,829	478,500	01/24/2017	10/26/2026	15,074,433

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
W2710@-AF-7	ELLEVIO AB CORP_BND		2.B FE	15,000,000	15,000,000	14,163,000	15,000,000	0	0	0	0	3.440	3.440	FA	176,300	516,000	10/25/2016	10/27/2031	15,084,567
W3569*-AA-0	NORDIQUS HOLDING NEWCO AB SECURED CORP_B		2.A PL	37,609,509	41,536,379	40,614,732	41,536,379	0	0	0	6,922,812	4.450	4.450	JAJO	451,824	1,139,190	08/27/2024	10/03/2034	38,027,915
W3569*-AB-8	NORDIQUS HOLDING NEWCO AB SECURED CORP_B		2.A PL	38,678,513	42,717,000	41,324,597	42,717,000	0	0	0	7,119,583	4.660	4.660	JAJO	486,594	1,226,858	08/27/2024	10/03/2039	39,129,118
W3569*-AC-6	NORDIQUS HOLDING NEWCO AB SECURED CORP_B		2.A PL	39,898,287	41,469,401	40,368,919	41,469,401	0	0	0	4,644,716	5.520	5.556	JAJO	559,560	1,472,114	08/27/2024	10/03/2034	36,470,395
W3569*-AD-4	NORDIQUS HOLDING NEWCO AB SECURED CORP_B		2.A PL	34,565,819	35,926,951	34,756,703	35,926,951	0	0	0	4,023,943	5.630	5.668	JAJO	494,435	1,300,779	08/27/2024	10/03/2039	27,710,674
W6447@-AE-1	NORDIQUS INFRASTRUCTURE AB SECURED CORP_		2.A PL	14,515,781	16,239,339	14,259,626	16,239,339	0	0	0	1,737,850	4.270	4.292	JAJO	169,503	416,151	02/25/2025	04/03/2045	7,886,122
X5151*-AK-6	LANDSVIRKJUN SENIOR CORP_BND		1.G	10,000,000	10,000,000	9,276,701	10,000,000	0	0	0	0	2.840	2.840	FA	112,811	284,000	02/08/2021	02/08/2030	10,142,000
X5920U-AA-1	ORLEN SA SENIOR CORP_BND		2.A FE	4,851,120	4,756,000	5,002,489	4,847,741	0	(3,379)	0	0	6.000	5.720	JJ	119,693	142,680	07/16/2025	01/30/2035	4,898,680
Y2700R-AA-0	GENM CAPITAL LABUAN LTD SENIOR CORP_BND		2.C FE	5,923,698	6,498,000	5,884,988	5,958,731	0	35,033	0	0	3.882	5.720	AO	50,450	126,126	08/27/2025	04/19/2031	6,624,126
Y44680-RW-1	JSW STEEL LTD SENIOR CORP_BND		3.B FE	8,561,731	9,330,000	9,105,441	8,667,023	0	83,639	0	0	5.050	6.448	AO	112,556	471,166	09/27/2024	04/05/2032	9,565,583
Y44709-AG-1	NK KAZMUNAYGAZ AO SENIOR CORP_BND		2.B FE	53,578,466	59,415,000	59,722,092	53,730,140	0	89,723	0	0	6.375	7.227	AO	704,934	4,290,726	01/09/2025	10/24/2048	61,308,853
Y56616-AA-6	MEDCO CYPRESS TREE PTE LTD SENIOR CORP_B		3.C FE	2,960,220	2,874,000	3,028,690	2,951,627	0	(8,593)	0	0	8.625	7.702	MN	28,920	123,941	07/16/2025	05/19/2030	2,997,941
Y5S5CG-AB-8	LG ENERGY SOLUTION LTD SENIOR CORP_BND		2.B FE	3,434,787	3,334,000	3,449,695	3,422,676	0	(12,111)	0	0	5.750	4.700	MS	51,121	95,853	08/05/2025	09/25/2028	3,429,853
Y5S5CG-AR-3	LG ENERGY SOLUTION LTD SENIOR CORP_BND		2.B FE	4,384,367	4,211,000	4,330,468	4,380,361	0	(4,006)	0	0	5.875	5.319	AO	61,162	123,698	09/17/2025	04/02/2035	4,334,698
Y71260-AA-4	INDOFOOD CBP SUKSES MAKMUR TBK SENIOR CO		2.B FE	1,152,403	1,296,000	1,214,727	1,166,357	0	13,954	0	0	3.398	5.555	JD	2,691	44,038	04/21/2025	06/09/2031	1,318,019
Y71260-AB-2	INDOFOOD CBP SUKSES MAKMUR TBK SENIOR CO		2.B FE	4,971,295	6,078,000	5,199,811	5,001,088	0	17,309	0	0	4.745	6.129	JD	17,625	288,402	04/10/2024	06/09/2051	6,222,201
Y7138A-AD-2	PERTAMINA PERSERO PT SENIOR CORP_BND		2.B FE	628,930	577,000	586,553	615,034	0	(1,491)	0	0	6.000	5.388	MN	5,578	34,620	09/07/2012	05/03/2042	594,310
Y7140Q-AA-9	CIKARANG LISTRINDO TBK PT SENIOR CORP_BN		2.C FE	7,499,321	7,376,000	7,509,680	7,496,342	0	(2,979)	0	0	5.650	5.418	MS	126,181	0	09/17/2025	03/12/2035	7,584,372
Y7150K-AA-9	SORIK MARAPI GEOTHERMAL POWER SECURED CO		3.A FE	2,897,071	2,911,630	2,982,418	2,899,253	0	1,467	0	0	7.750	7.845	FA	91,514	228,824	09/25/2024	08/05/2031	2,842,988
Y77108-AD-3	XIAOMI BEST TIME INTERNATIONAL SENIOR CO		2.B FE	1,806,345	2,386,000	2,198,138	1,939,071	0	195,183	0	0	2.875	7.017	JJ	31,822	212,348	11/03/2023	07/14/2031	2,420,299
Y77108-AF-8	XIAOMI BEST TIME INTERNATIONAL SENIOR CO		2.B FE	1,440,458	2,038,000	1,620,280	1,455,794	0	8,921	0	0	4.100	6.382	JJ	38,762	83,558	04/03/2024	07/14/2051	2,079,779
Y8987L-AA-4	CONTINUUM TRINETHRA RENEWABLES SECURED C		3.A FE	9,312,772	9,028,378	9,311,767	9,275,806	0	(31,249)	0	0	7.500	6.954	JD	9,405	685,675	09/09/2024	06/26/2033	8,938,945
Z91591-TM-1	TESCO PROPERTY FINANCE 1 PLC SENIOR SENI		2.B FE	3,439,109	3,387,883	3,825,150	3,679,802	0	(10,430)	0	(70,312)	7.623	6.175	JAJO	56,141	128,798	05/18/2023	07/13/2039	80,526
736508-R#-1	PORTLAND GENERAL ELECTRIC COMP SECURED C		1.F	12,507,820	13,180,000	12,633,111	12,526,588	0	18,768	0	0	1.840	4.540	JD	14,147	0	12/11/2025	12/10/2027	13,301,256
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				53,256,780,264	53,367,131,784	48,867,754,137	53,391,591,689	(1,792,795)	(10,775,268)	36,068,602	449,067,810	XXX	XXX	XXX	616,096,619	2,228,412,391	XXX	XXX	51,194,361,456
00138G-B#-5	COREBRIDGE LIFE HOLDINGS CORP_BND		2.A	150,000,000	150,000,000	150,000,000	150,000,000	0	0	0	0	5.178	5.112	DEC	345,200	3,782,470	01/01/2025	01/02/2030	150,366,775
00138G-B*-9	COREBRIDGE LIFE HOLDINGS CORP_BND		2.A	200,000,000	200,000,000	200,000,000	200,000,000	0	0	0	0	5.314	5.245	DEC	472,356	495,003	01/01/2025	01/02/2029	200,501,878
00138G-C*-8	COREBRIDGE LIFE HOLDINGS CORP_BND		2.A	250,000,000	250,000,000	250,000,000	250,000,000	0	0	0	0	5.350	5.350	MAR	10,662,847	0	03/14/2025	03/14/2032	263,375,000
00138G-C@-6	COREBRIDGE LIFE HOLDINGS CORP_BND		2.A IF	200,000,000	200,000,000	200,000,000	200,000,000	0	0	0	0	5.140	5.072	OCT	2,140,493	0	10/17/2025	10/17/2035	210,280,000
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)				800,000,000	800,000,000	800,000,000	800,000,000	0	0	0	0	XXX	XXX	XXX	13,620,896	4,277,473	XXX	XXX	824,523,653
00184@-AA-4	AMAZON TULSA OK CTL PASS THROU CORP_BND		1.D	7,226,751	7,226,751	6,696,390	7,226,751	0	0	0	0	4.095	4.129	MON	822	324,344	09/17/2018	06/30/2039	400,463
00191#-AA-3	AMAZON TUCSON AZ CTL PASS THOU CORP_BND		1.D	8,081,890	8,081,890	7,478,659	8,081,890	0	(11)	0	0	4.095	4.130	MON	919	346,664	10/16/2018	08/31/2039	460,628
00191@-AA-5	AMZN OKLAHOMA CITY OK CTL PT T SECURED C		1.D	21,710,984	21,710,984	20,490,329	21,710,984	0	0	0	0	4.233	4.270	MON	2,553	459,513	11/01/2018	09/30/2039	1,239,424
00225#-AA-3	AMZN GRAND RAPIDS MI CTL PASS CORP_BND		1.D	7,611,873	7,611,873	7,038,711	7,611,873	0	333	0	0	4.095	4.129	MON	866	341,490	11/16/2018	09/30/2039	433,831
00230@-AA-8	AT&T PORTFOLIO SENIOR NOTE L SENIOR CO		2.B	4,818,056	4,770,352	3,857,586	4,810,708	0	2,152	0	0	4.003	3.956	MON	8,487	191,649	05/28/2021	05/15/2046	1,130,069
00252@-AA-1	AZ BATTERY PROPERTY LLC SECURED CORP_BND		2.A PL	189,825,176	189,825,176	200,694,554	189,825,176	0	0	0	0	6.730	6.824	MON	390,354	14,311,815	03/07/2024	02/20/2046	1,904,152
00392#-AA-0	ABTEEN VENTURES LLC CORP_BND		1.B PL	37,337,089	37,337,089	36,502,891	37,337,089	0	(6)	0	0	3.930	3.962	MON	65,215	1,489,968	02/19/2019	08/15/2039	22,248,437
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T AMZN(FT.W		1.D	15,785,685	15,785,685	15,119,530	15,785,685	0	(18)	0	0	4.494	4.536	MON	41,382	715,713	05/10/2019	11/10/2039	912,188
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED C		1.E FE	2,438,906	2,438,906	2,386,586	2,438,906	0	0	0	0	3.650	3.649	FA	33,630	90,808	01/04/2017	08/15/2030	1,114,433
02376A-AA-1	AMERICAN AIRLINES 2016-2 PASS SECURED CO		2.C FE	7,979,422	7,794,308	7,533,955	7,847,247	0	(30,264)	0	0	3.650	3.335	JD	12,644	289,968	06/21/2016	12/15/2029	3,924,626
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS SECURED CO		1.E FE	2,624,065	2,624,065	2,535,601	2,624,065	0	0	0	0	3.350	3.349	AO	18,558	89,908	07/31/2017	04/15/2031	1,079,628
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS SECURED CO		1.F FE	1,149,589	1,143,870	1,127,689	1,145,123	0	(2,293)	0	0	3.575	3.499	JJ	18,856	41,742	01/05/2017	07/15/2029	555,868
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS SECURED CO		2.B FE	9,459,355	9,398,752	9,235,680	9,409,142	0	(9,877)	0	0	3.375	3.268	MN	52,868	325,717	08/02/2017	11/01/2028	4,477,895

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
023771-R9-1	AMERICAN AIRLINES INC PASS THR SECURED C		1.F FE	3,526,658	3,685,888	3,570,316	3,633,814	0	(28,891)	0	0	3.000	3.600	AO	23,344	112,948	12/15/2016	04/15/2030	1,688,676
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS SECURED CO		1.F FE	12,373,078	12,373,078	12,191,618	12,373,033	0	(445)	0	0	3.600	3.600	MS	122,493	455,029	09/10/2015	03/22/2029	6,030,925
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS SECURED CO		2.B FE	3,586,763	3,564,485	3,379,688	3,573,438	0	(2,286)	0	0	3.600	3.513	AO	27,090	131,244	08/22/2017	04/15/2031	1,468,338
02377N-AA-8	AMERICAN AIRLINES INC SECURED CORP_BND		1.G FE	3,000,000	3,000,000	2,977,609	3,000,000	0	0	0	0	4.900	4.899	MN	20,008	0	10/28/2025	05/11/2038	1,126,950
02377P-AA-3	AMERICAN AIRLINES INC SECURED CORP_BND		2.C FE	840,338	835,000	841,391	840,273	0	(65)	0	0	5.650	5.514	MN	6,421	0	12/08/2025	11/11/2034	252,526
05577@-AP-5	MUFG AMERICAS LEASING CORP SECURED CORP_		1.D	81,602	81,602	81,523	81,602	0	0	0	0	3.930	3.929	FA	1,140	4,810	02/23/2011	02/23/2026	1,629
05577@-AQ-3	MUFG AMERICAS LEASING CORP SECURED CORP_		1.D	38,401	38,401	38,342	38,398	0	(6)	0	0	3.930	3.929	FA	537	2,264	02/23/2011	02/23/2026	767
05577@-AR-1	MUFG AMERICAS LEASING CORP SECURED CORP_		1.D	156,003	156,003	155,480	156,003	0	(10)	0	0	3.930	3.929	MN	954	9,196	05/05/2011	05/05/2026	3,115
08881*-AA-5	BGS CTL PASS-THROUGH TRUST SER CORP_BND		1.G	13,494,069	13,229,479	13,232,279	13,371,788	0	(10,297)	0	0	5.483	5.361	MON	32,239	734,249	06/17/2010	07/15/2039	76,641
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS TH SECURED C		1.C FE	2,662,799	2,583,737	2,447,505	2,624,727	0	(5,903)	0	0	3.300	2.899	MJSD	3,789	87,114	09/16/2019	06/15/2034	54,965
12567U-AA-1	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB		1.E PL	37,756,153	37,756,153	35,786,101	37,756,105	0	(48)	0	0	2.868	2.885	MON	63,166	541,423	11/16/2021	05/10/2037	38,297,576
126650-AQ-3	CVS HEALTH CORP SECURED CORP_BND 144A		2.B FE	160,100	158,581	158,588	158,531	0	(397)	0	0	5.789	5.747	MON	536	36,710	01/13/2005	01/10/2026	1,037
126650-AW-0	CVS HEALTH CORP SECURED CORP_BND 144A		2.B	1,885,123	1,834,075	1,835,198	1,838,151	0	(5,162)	0	0	5.298	4.902	MON	5,668	121,641	11/27/2013	01/11/2027	9,516
126650-BC-3	CVS HEALTH CORP SECURED CORP_BND		2.B	690,748	685,379	689,721	686,270	0	249	0	0	5.880	5.846	MON	2,351	44,813	09/07/2011	01/10/2028	62,043
126650-BP-4	CVS HEALTH CORP SECURED CORP_BND		2.B FE	2,652,378	2,522,143	2,559,226	2,549,230	0	5,135	0	0	6.036	5.334	MON	8,880	179,066	11/27/2013	12/10/2028	18,771
126650-BQ-2	CVS HEALTH CORP SECURED CORP_BND		2.B FE	944,785	941,628	973,652	942,222	0	(465)	0	0	6.943	6.999	MON	3,814	68,792	11/27/2013	01/10/2030	7,324
126650-BS-8	CVS HEALTH CORP SECURED CORP_BND 144A		2.B FE	157,175	129,314	137,622	138,529	0	(1,802)	0	0	7.507	5.066	MON	566	10,032	02/21/2012	01/10/2032	929
126650-BV-1	CVS HEALTH CORP SENIOR CORP_BND 144A		2.B	1,443,890	1,413,132	1,439,297	1,427,556	0	(11,420)	0	0	5.773	5.521	MON	4,759	83,879	10/29/2019	01/10/2033	9,782
12743*-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SECURED C		2.B	6,821,574	6,821,574	5,412,451	6,821,574	0	(2)	0	0	3.115	3.135	MON	12,395	213,741	06/08/2021	04/10/2046	39,302
12743*-AB-3	CGA CAPITAL CREDIT LEASE-BACKE SECURED C		2.B	13,200,000	13,200,000	8,969,135	13,200,000	0	0	0	0	3.606	3.633	MON	30,411	475,992	06/08/2021	04/30/2046	13,229,088
14990@-AA-9	CEAMER FINANCE III LLC CORP_BND		2.B PL	16,941,874	16,941,874	17,431,659	16,941,874	0	0	0	0	6.790	6.790	MN	146,990	979,330	12/10/2024	11/15/2039	17,517,051
15722#-AA-9	CGA LEASE-BACKED PASS-THROUGH SECURED CO		2.B	1,186,379	1,186,379	1,084,458	1,186,359	0	(22)	0	0	4.468	4.509	MON	3,092	53,430	10/10/2014	01/10/2041	295,319
15722*-AA-3	CGA LEASE-BACKED PASS-THROUGH SECURED CO		2.B	8,664,722	8,664,722	8,155,478	8,665,266	0	512	0	0	4.835	4.882	MON	24,438	422,092	03/31/2014	01/10/2041	1,980,143
17029P-AA-3	CHOCTAW 2002 SERIES 2 CORP_BND		6. *	3,303,850	19,270,285	1,202,677	1,202,677	1,143,893	(33,682)	0	0	6.120	8,888.000	JD	0	1,557	09/30/2025	12/15/2031	19,859,956
17029R-AA-9	CHOCTAW 2002 SERIES 2 CORP BND		6. *	1,095,093	4,746,583	0	0	(1,095,093)	630,431	0	0	6.610	0.000	JD	0	0	09/29/2025	12/15/2031	4,746,583
22536#-AA-1	CREDIT LEASE - BACKED PASS -TH CORP_BND		2.B	81,539,921	85,320,933	81,263,589	83,543,056	0	176,939	0	0	3.967	4.449	MON	197,440	3,445,614	03/20/2013	12/10/2035	575,432
22962#-AA-4	STARWOOD RETAIL PROPERTY TRUST SECURED C		2.B	133,801,263	133,801,263	130,109,118	133,794,253	0	(7,408)	0	0	5.012	5.064	MON	298,050	6,794,743	12/31/2024	05/07/2034	31,555,075
23128M-AA-8	CURIE RECEIVABLES TRUST 2017-A ABS_ABS		1.F PL	42,445,480	43,969,022	43,969,022	43,823,054	0	1,721,973	0	0	0.000	4.849	MON	0	0	04/06/2023	02/10/2026	2,642,533
25044@-AA-1	DESERT SUNLIGHT FUNDING I SECURED CORP_B		1.B PL	65,303,893	65,309,317	61,739,342	65,304,679	0	(2,549)	0	0	3.506	3.522	JAJO	534,274	2,276,940	10/31/2012	10/07/2036	1,122,195
25044@-AB-9	DESERT SUNLIGHT FUNDING I CORP_BND		3.A PL	22,305,675	23,158,151	21,697,035	22,542,648	0	120,983	0	0	5.486	6.098	JAJO	296,440	1,270,456	03/02/2023	10/07/2036	427,801
29446Q-2B-8	EQUITABLE AMERICA GLOBAL FUNDI SECURED C		1.E FE	5,744,193	5,750,000	5,859,394	5,744,778	0	586	0	0	4.950	4.973	JD	17,394	142,313	06/02/2025	06/09/2030	5,892,313
29446Q-2E-2	EQUITABLE AMERICA GLOBAL FUNDI SECURED C		1.E FE	12,667,440	12,680,000	12,595,531	12,667,919	0	479	0	0	4.700	4.717	MS	175,477	0	10/31/2025	09/15/2032	12,977,980
34490*-AC-0	FOOTBALL CLUB TERM NOTES 2025 CORP_BND		1.F FE	4,000,000	4,000,000	3,978,542	4,000,000	0	0	0	0	5.420	5.420	OCT	51,791	44,564	07/24/2025	10/05/2037	4,216,800
34490*-AF-3	FOOTBALL CLUB TERM NOTES 2025 CORP_BND		1.F FE	6,000,000	6,000,000	5,967,552	6,000,000	0	0	0	0	5.420	5.420	OCT	82,203	0	10/02/2025	10/05/2037	6,329,717
34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020 SECURED CO		1.F FE	32,081,077	32,416,700	31,604,374	32,111,789	0	30,713	0	0	2.970	3.521	OCT	235,345	600,600	10/27/2025	10/05/2027	33,392,848
34490@-AD-6	FOOTBALL CLUB SER 2020 XI SECURED CORP_B		1.F FE	30,000,000	30,000,000	27,195,981	30,000,000	0	0	0	0	3.330	3.330	OCT	238,650	1,010,100	08/20/2020	10/05/2032	30,999,000
34490@-AE-4	FOOTBALL CLUB SER 2020 XI SECURED CORP_B		1.F FE	7,000,000	7,000,000	6,054,646	7,000,000	0	0	0	0	3.530	3.530	OCT	60,402	249,846	08/20/2020	10/05/2035	7,250,532
34501@-AA-9	FOOTBALL CLUB TERM NOTES 2024 SECURED CO		1.F FE	21,526,260	21,500,000	22,016,956	21,522,912	0	(2,836)	0	0	5.480	5.438	OCT	288,004	1,191,291	05/29/2025	10/05/2028	22,697,837
34501@-AB-7	FOOTBALL CLUB TERM NOTES 2024 SECURED CO		1.F FE	14,000,000	14,000,000	14,399,269	14,000,000	0	0	0	0	5.580	5.580	OCT	190,960	789,880	03/28/2024	10/05/2033	14,792,050
34501@-AC-5	FOOTBALL CLUB TERM NOTES 2024 SECURED CO		1.F FE	11,212,544	11,212,544	11,493,824	11,212,544	0	0	0	0	5.680	5.680	OCT	155,680	643,949	03/28/2024	10/05/2035	11,858,261
34501@-AD-3	FOOTBALL CLUB TERM NOTES 2024 SECURED CO		1.F FE	2,606,272	2,606,272	2,597,728	2,606,272	0	0	0	0	5.890	5.890	OCT	37,525	155,215	03/28/2024	10/05/2043	2,761,913
34501@-AE-1	FOOTBALL CLUB TERM NOTES 2024 SECURED CO		1.F FE	25,552,520	25,500,000	26,113,134	25,545,825	0	(5,673)	0	0	5.480	5.409	OCT	341,587	1,412,927	05/29/2025	10/05/2028	26,920,690
35086#-AA-7	450 REMAINDER PASS-THRU TR 201 CORP_BND		1.E PL	140,448,727	140,448,727	125,087,447	140,447,409	0	(2,188)	0	0	5.798	5.868	MON	475,021	8,149,693	10/15/2013	09/10/2063	76,771,569
36143L-2S-3	GA GLOBAL FUNDING TRUST SECURED CORP_BND		1.F FE	7,405,500	7,500,000	7,672,872	7,410,794	0	5,294	0	0	5.900	6.073	JJ	206,500	221,250	05/15/2025	01/13/2035	7,721,250
36248@-AA-2	GSA ARLINGTON TX CTL PASS-THRO CORP_BND		1.A	26,605,334	26,605,333	26,444,098	26,605,229	0	(164)	0	0	4.090	4.125	MON	27,204	1,195,634	08/22/2013	03/22/2029	14,643,452

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
41242*-AZ-5	HARDWOOD FUNDING LLC SECURED CORP_BND		1.G FE	19,600,000	19,600,000	18,531,727	19,600,000	0	0	0	0	3.380	3.379	JD	42,325	329,400	04/02/2015	06/07/2030	19,931,240
41242*-BB-7	HARDWOOD FUNDING LLC SECURED CORP_BND		1.G FE	5,703,367	5,666,667	5,637,823	5,668,470	0	(2,238)	0	0	3.420	3.342	JD	12,382	96,362	10/06/2016	06/07/2026	5,763,029
41242*-BD-3	HARDWOOD FUNDING LLC SECURED CORP_BND		1.G FE	8,000,000	8,000,000	7,539,818	8,000,000	0	0	0	0	3.670	3.668	JD	18,758	145,984	02/29/2016	06/07/2031	8,145,169
41242*-BH-4	HARDWOOD FUNDING LLC SECURED CORP_BND		1.G FE	10,000,000	10,000,000	9,266,562	10,000,000	0	0	0	0	3.680	3.680	JD	23,511	182,978	06/07/2017	06/07/2032	10,182,978
41242*-BU-5	HARDWOOD FUNDING LLC SECURED CORP_BND		1.G FE	2,000,000	2,000,000	1,508,711	2,000,000	0	0	0	0	3.230	3.230	JD	4,127	31,843	06/08/2020	06/07/2040	2,032,300
41242*-BV-3	HARDWOOD FUNDING LLC CORP_BND		1.G FE	7,250,000	7,250,000	7,008,575	7,250,000	0	0	0	0	3.190	3.190	JD	15,418	233,567	06/30/2020	06/07/2030	7,365,638
41242*-BW-1	HARDWOOD FUNDING LLC CORP_BND		1.G FE	6,000,000	6,000,000	5,670,600	6,000,000	0	0	0	0	3.290	3.290	JD	13,160	199,330	06/30/2020	06/07/2032	6,098,700
41242*-BX-9	HARDWOOD FUNDING LLC SECURED CORP_BND		1.G FE	19,000,000	19,000,000	16,302,186	19,000,000	0	0	0	0	3.440	3.440	JD	41,758	322,346	06/30/2020	06/07/2035	19,326,800
41242*-BY-7	HARDWOOD FUNDING LLC CORP_BND		1.G FE	2,000,000	2,000,000	1,642,200	2,000,000	0	0	0	0	3.910	3.910	JD	5,213	118,447	06/30/2020	06/07/2040	2,039,100
41242*-CH-3	HARDWOOD FUNDING LLC CORP_BND		1.G FE	4,000,000	4,000,000	4,082,400	4,000,000	0	0	0	0	5.080	5.080	JD	13,547	204,884	01/11/2023	06/07/2035	4,101,600
41242*-CJ-9	HARDWOOD FUNDING LLC CORP_BND		1.G FE	2,000,000	2,000,000	1,822,800	2,000,000	0	0	0	0	5.320	5.320	JD	7,093	107,269	01/11/2023	06/07/2043	2,053,200
41242*-CM-2	HARDWOOD FUNDING LLC SECURED CORP_BND		1.G FE	1,731,866	1,731,866	1,758,703	1,731,866	0	0	0	0	5.130	5.129	JD	5,676	44,176	06/28/2024	06/07/2029	1,776,288
41242*-CN-0	HARDWOOD FUNDING LLC SECURED CORP_BND		1.G FE	3,795,751	3,795,751	3,806,391	3,795,751	0	0	0	0	5.310	5.310	JD	12,877	100,217	06/07/2024	06/07/2034	3,896,528
41242*-CP-5	HARDWOOD FUNDING LLC CORP_BND		1.G FE	15,000,000	15,000,000	15,102,102	15,000,000	0	0	0	0	4.840	4.840	JD	48,400	360,983	06/09/2025	06/07/2028	15,363,000
41242*-CQ-3	HARDWOOD FUNDING LLC CORP_BND		1.G FE	15,000,000	15,000,000	15,129,999	15,000,000	0	0	0	0	4.980	4.980	JD	49,800	369,350	06/09/2025	06/07/2030	10,249,000
41242*-CR-1	HARDWOOD FUNDING LLC CORP_BND		1.G FE	30,000,000	30,000,000	30,210,994	30,000,000	0	0	0	0	5.160	5.160	JD	103,200	769,700	06/09/2025	06/07/2032	10,258,000
41242*-CS-9	HARDWOOD FUNDING LLC CORP_BND		1.G FE	35,000,000	35,000,000	34,870,428	35,000,000	0	0	0	0	5.330	5.330	JD	124,367	927,568	06/09/2025	06/07/2035	35,932,750
41242*-CT-7	HARDWOOD FUNDING LLC CORP_BND		1.G FE	5,000,000	5,000,000	4,953,659	5,000,000	0	0	0	0	5.430	5.430	JD	18,100	134,996	06/09/2025	06/07/2037	5,135,750
41242*-CV-2	HARDWOOD FUNDING LLC CORP_BND		1.G FE	15,000,000	15,000,000	14,943,000	15,000,000	0	0	0	0	5.700	5.700	JD	57,000	425,125	03/11/2025	06/07/2045	15,427,500
464338-AA-6	ISKANDAR VENTURES LLC SECURED CORP_BND		1.E PL	31,602,433	31,602,433	28,757,816	31,602,433	0	0	0	0	3.410	3.433	MON	47,895	1,082,626	02/19/2020	07/15/2040	2,404,511
46849C-JP-7	JACKSON NATIONAL LIFE GLOBAL F SECURED C		1.F FE	8,055,760	8,000,000	8,078,182	8,048,590	0	(7,170)	0	0	4.700	4.433	JD	27,156	188,000	08/05/2025	06/05/2028	8,188,000
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL F SECURED C		1.F FE	8,222,058	8,200,000	7,808,962	8,208,439	0	(2,274)	0	0	3.050	3.019	JD	6,947	250,100	06/26/2019	06/21/2029	8,325,050
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL F SECURED C		1.F FE	1,121,230	1,100,000	1,122,851	1,118,232	0	(2,998)	0	0	5.250	4.476	AO	12,673	28,875	08/05/2025	04/12/2028	1,128,875
52467@-BB-0	LEGG MASON LEASE BACKED PASS T CORP_BND		2.C	1,887,967	1,813,968	1,816,002	1,822,573	0	(4,114)	0	0	6.470	6.121	MON	5,216	152,186	03/28/2003	04/15/2028	12,338
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		1.D FE	9,993,300	10,000,000	9,960,868	9,999,251	0	436	0	0	3.450	3.458	JD	12,458	345,000	12/12/2016	12/18/2026	10,172,500
62934#-AE-7	NLC LOAN FUNDING LLC SERIES 2 SECURED TE		1.D PL	65,000,000	65,000,000	64,951,250	65,000,000	0	0	0	0	6.201	6.201	FMAN	351,290	2,092,146	11/22/2024	11/27/2026	66,055,473
63636#-AE-6	NHL FOUNDATION US INC CORP_BND		2.A PL	8,000,000	8,000,000	7,997,924	8,000,000	0	0	0	0	2.820	2.820	JD	10,027	112,800	01/06/2021	01/06/2026	8,013,160
63636#-AF-3	NHL FOUNDATION US INC SECURED CORP_BND		2.A PL	2,000,000	2,000,000	1,970,698	2,000,000	0	0	0	0	3.020	3.020	JD	2,684	30,200	01/06/2021	01/06/2027	2,030,200
63636#-AG-1	NHL FOUNDATION US INC SECURED CORP_BND		2.A PL	6,000,000	6,000,000	5,845,623	6,000,000	0	0	0	0	3.150	3.150	JD	8,400	94,500	01/06/2021	01/06/2028	6,094,500
63681#-AA-8	NATIONAL LOGISTICS 1 AMAZON SECURED COR		1.D FE	68,904,069	68,904,069	56,397,990	68,904,069	0	(12)	0	0	2.654	2.668	MON	106,675	1,979,806	03/24/2021	10/10/2042	150,944
64974@-AA-4	285 LIBRARY LAFAYETTE LLC SENIOR CORP_BN		1.D	3,843,309	3,843,309	2,960,244	3,843,309	0	0	0	0	3.550	3.576	MON	6,064	136,776	04/02/2020	07/15/2051	397,849
66934#-AA-6	NORWEGIAN AIR SHUTTLE PASS-THR SECURED C		3.B PL	21,605,216	24,058,250	23,571,316	22,810,073	0	143,135	0	0	4.750	7.123	MON	28,569	1,179,045	04/03/2020	07/22/2029	7,255,075
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO		1.E FE	14,844,409	14,884,000	14,836,083	14,882,662	0	4,249	0	0	3.000	3.031	AO	90,544	446,520	04/11/2016	04/18/2026	15,107,260
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO		1.E FE	10,429,125	10,500,000	9,882,171	10,471,614	0	7,214	0	0	2.500	2.577	MS	76,563	262,500	09/09/2019	09/16/2029	10,631,250
74353#-AA-2	PROJECT ANDOVER CTL SECURED CORP_BND		1.D	29,041,639	29,041,639	24,884,605	29,041,639	0	(11)	0	0	3.366	3.389	MON	57,023	985,598	05/10/2021	10/10/2042	1,640,845
74354*-AA-5	PROJECT BIG BIRD TRACY CA LEAS SENIOR CO		1.D	125,000,000	125,000,000	100,087,500	125,000,000	0	0	0	0	2.586	2.600	MON	188,563	3,749,700	08/10/2021	06/10/2042	5,465,502
819388-AA-3	SHAMROCK ADVENTURE LXXIII LTD CORP_BND		4.A	2,090,130	2,090,130	1,682,617	2,090,130	0	0	0	0	4.920	4.970	MON	5,999	104,628	05/04/2012	09/10/2036	12,303
835725-A*-3	SOO STATUTORY TRUST 2006-A SECURED CORP_		2.A	4,717,497	5,598,532	5,778,317	4,895,441	0	164,924	0	0	5.900	10.594	JJ	164,239	331,009	08/30/2006	08/30/2030	224,628
901857-AB-8	2 BROADWAY LLC UNSEC CORP_BND 144A		1.A	9,679,604	9,679,678	10,422,348	9,676,869	0	(5,920)	0	0	8.310	8.308	MS	236,846	837,712	09/21/1999	09/15/2029	1,443,360
909318-AA-5	UNITED AIRLINES 2018-1 AA PASS SECURED C		1.E FE	7,554,690	7,839,681	7,576,443	7,708,679	0	28,649	0	0	3.500	4.042	MS	91,463	280,650	11/15/2018	09/01/2031	3,294,824
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		1.E FE	3,636,912	3,568,833	3,499,189	3,609,396	0	5,858	0	0	4.150	3.864	FA	51,837	150,805	02/21/2019	02/25/2033	1,384,615
90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH SECURED C		2.A FE	20,339,860	20,024,233	19,475,723	20,227,160	0	(37,283)	0	0	4.550	4.290	FA	318,886	927,635	08/25/2021	02/25/2033	8,202,533
90931L-AA-6	UNITED AIRLINES 2016-1 PASS TH SECURED C		1.F FE	10,688,888	11,050,665	10,762,031	10,928,495	0	47,417	0	0	3.100	3.634	JJ	165,576	350,390	09/07/2018	01/07/2030	5,145,653
90932E-AA-1	UNITED AIRLINES 2016-2 PASS TH SECURED C		1.F FE	2,554,508	2,734,051	2,629,444	2,664,939	0	21,362	0	0	2.875	3.938	AO	18,341	80,001	12/11/2018	04/07/2030	1,419,576
90932P-AA-6	UNITED AIRLINES 2014-1 PASS TH SECURED C		1.G FE	2,096,675	2,093,926	2,089,837	2,093,861	0	(619)	0	0	4.000	3.980	AO	18,613	86,335	03/25/2014	10/11/2027	916,063

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS TH SECURED C		1.F FE	7,173,525	7,212,752	7,183,179	7,207,551	0	6,652	0	0	3.750	3.858	MS	88,657	278,630	12/11/2018	03/03/2028	3,278,903
92969#-AA-0	RECOVERY PROPERTIES LLC SECURED CORP_BND		1.D	10,622,031	10,622,031	9,807,873	10,622,031	0	0	0	0	4.280	4.318	MON	20,205	458,632	11/22/2017	01/15/2044	57,722
96928*-EK-9	WILLIAM BLAIR & COMPANY LLC CORP_BND		4.A	2,667,973	2,667,973	2,128,922	2,667,859	0	(1,752)	0	0	4.900	4.950	MON	5,810	132,708	11/09/2011	12/15/2037	6,651
97181#-KW-2	WILMINGTON TRUST CO CORP_BND		1.D	103,310	103,310	103,678	103,298	0	23,500	0	0	4.920	4.919	JJ	2,527	5,082	06/29/2005	07/02/2028	2,588
97181#-KX-0	WILMINGTON TRUST CO CORP_BND		1.D	84,601	55,289	55,282	55,296	0	(26)	0	0	4.920	0.723	JJ	1,353	2,720	06/29/2005	01/02/2026	1,420
97181#-LD-3	WILMINGTON TRUST CO CORP_BND		1.D	142,907	122,432	122,873	127,322	0	24,453	0	0	4.920	3.237	JJ	2,995	6,024	08/01/2024	07/02/2028	28,649
97181#-LE-1	WILMINGTON TRUST CO CORP_BND		1.D	66,818	66,818	66,809	66,818	0	2,841	0	0	4.920	4.920	JJ	1,635	3,288	09/22/2005	01/02/2026	3,075
97181#-LK-7	WILMINGTON TRUST CO CORP_BND		1.D	93,989	93,989	94,325	93,978	0	(17)	0	0	4.920	4.919	JJ	2,299	4,624	12/28/2005	07/02/2028	4,918
97181#-LL-5	WILMINGTON TRUST CO CORP_BND		1.D	173,034	173,034	173,036	173,034	0	5,061	0	0	4.920	4.919	JJ	4,233	8,514	12/21/2005	01/02/2026	11,173
BID1MO-07-4	CHOCTAW GENERATION LIMITED PAR CORP_BND		6. *	11,329,653	13,946,875	870,438	731,361	(10,598,292)	0	0	0	6.120	0.000	JD	0	(293,057)	12/15/2025	12/15/2031	358,586
BID1MO-08-2	CHOCTAW GENERATION LIMITED PAR CORP_BND		6. *	0	18,871,615	2	0	0	0	0	0	7.490	0.000	JD	0	388,827	12/15/2025	12/15/2031	665,413
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH SECURED C		1.E FE	578,991	578,529	569,618	578,636	0	(79)	0	0	3.750	3.739	JD	964	22,177	02/09/2016	06/15/2029	276,749
00908P-AA-5	AIR CANADA PASS THROUGH CERTIF SECURED C		1.C FE	4,074,192	4,032,456	3,832,652	4,056,285	0	(970)	0	0	3.300	3.152	JJ	61,361	135,726	06/25/2019	07/15/2031	1,895,374
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH SECURED C		1.F FE	2,880,797	2,942,982	2,904,646	2,929,906	0	9,907	0	0	3.600	3.999	MS	31,196	108,377	02/28/2019	09/15/2028	1,657,117
136055-AA-8	CANADIAN IMPERIAL BANK OF COMM SECURED C		1.C FE	6,229,145	6,229,145	6,573,373	6,229,145	0	(1,354)	0	0	7.262	7.261	AO	101,781	469,759	04/24/2002	04/10/2032	154,658
C0557#-AA-8	BTMU LEASING CANADA CORPORAT CORP_BND		2.A	2,558,871	2,450,087	2,457,148	2,458,082	0	(9,180)	0	0	5.343	4.770	MON	364	146,198	10/18/2010	12/30/2026	18,821
05256L-AB-9	AUSTRALIA PACIFIC LNG PTY LTD SECURED CO		2.B FE	68,875,000	68,875,000	68,932,769	68,875,000	0	0	0	0	4.820	4.817	MS	839,165	3,364,963	10/31/2024	09/30/2030	70,534,887
449282-AA-0	ICHTHYS LNG PTY LTD SECURED CORP_BND		1.G PL	89,680,000	89,680,000	88,237,686	89,680,000	0	0	0	0	4.250	4.248	JD	190,570	3,811,400	06/13/2022	12/15/2029	44,850,587
G8738K-AN-0	TELEREAL SECURITISATION PLC SENIOR ABS_A		2.B FE	9,581,190	13,627,589	11,783,475	12,145,959	0	108,271	0	(216,709)	3.723	8.296	MJSD	38,399	336,950	03/21/2017	12/10/2033	13,964,539
G8738K-AR-1	TELEREAL SECURITISATION PLC SENIOR ABS_A		2.B FE	38,738,029	34,838,638	32,880,397	34,011,342	0	36,370	0	(644,122)	3.723	6.847	MJSD	129,874	1,124,806	05/11/2015	12/10/2033	35,963,444
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				2,085,602,814	2,136,209,683	1,986,721,522	2,074,452,064	(10,549,491)	3,095,872	0	(860,831)	XXX	XXX	XXX	9,352,829	85,270,082	XXX	XXX	996,140,573
092528-50-4	BLACKROCK AAA CLO ETF		1.B	0	0	0	0	0	0	0	0	0.000	0.000	N/A	0	67,179	07/01/2025		67,179
46435U-85-3	ISHARES BROAD USD HIGH YIELD C		4.B	0	0	0	0	0	1,763,738	0	0	0.000	0.000	N/A	0	11,401,544	12/22/2025		5,746,383
0159999999. Subtotal - issuer credit obligations - svo-identified bond exchange traded funds - systematic value				0	0	0	0	0	1,763,738	0	0	XXX	XXX	XXX	0	11,468,723	XXX	XXX	5,813,562
002100-AA-3	ASF CRABAPPLE TERM_LOAN		1.G PL	82,804,921	82,804,921	82,970,914	82,805,134	0	213	0	0	7.500	7.559	MJSD	15,314	8,290,158	12/19/2023	09/22/2029	84,254,007
00231#-AA-5	ASFORCALP ASFORCA,L.P.2.7520261228		2.A PL	0	0	0	0	0	1,598,415	0	0	7.049	0.000	MJSD	0	1,215,292	09/06/2024	12/28/2026	1,210,883
00243@-AA-3	ASF REMBRANDT LP TERM_LOAN		1.G PL	157,738,779	158,390,484	158,713,247	158,391,680	0	1,197	0	0	7.479	7.547	MJSD	28,605	15,629,662	03/29/2024	12/21/2028	158,587,910
00244@-AA-2	TPG TWIN BROOK CAPITAL INCOME SENIOR COR		2.B FE	5,000,000	5,000,000	5,170,652	5,000,000	0	0	0	0	7.690	7.690	MS	108,942	384,500	03/19/2024	03/19/2027	5,192,250
00244@-AB-0	TPG TWIN BROOK CAPITAL INCOME SENIOR COR		2.B FE	14,500,000	14,500,000	15,722,760	14,500,000	0	0	0	0	7.780	7.780	MS	319,628	1,128,100	03/19/2024	03/19/2029	15,064,050
00259#-AA-2	ASF PARSNIP LP TERM_LOAN		1.G PL	86,000,000	86,000,000	86,000,000	86,000,000	0	0	0	0	7.299	7.363	MJSD	17,428	6,452,079	04/22/2024	03/22/2030	87,429,813
00262#-AA-7	ASF CAPRI LP TERM_LOAN		1.G PL	26,202,135	26,202,135	26,202,135	26,202,135	0	0	0	0	7.049	7.111	MJSD	4,914	1,991,882	07/31/2024	06/17/2030	26,607,452
00269@-AA-2	APC HOLDINGS I LP TERM_LOAN		2.A PL	85,000,000	85,000,000	85,226,676	85,000,000	0	0	0	0	5.700	5.700	AO	1,211,250	0	09/19/2025	10/01/2028	87,422,500
00269@-AB-0	ARES PATHFINDER FUND LP TERM_LOAN		2.A Z	40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	5.940	5.940	JD	105,600	0	12/15/2025	12/15/2030	41,188,000
00855@-AD-6	AGREE LP CORP_BND		2.A	40,000,000	40,000,000	38,959,193	40,000,000	0	0	0	0	4.190	4.190	MS	423,656	1,676,000	09/20/2017	09/20/2029	40,791,444
00855@-AE-4	AGREE REALTY CORPORATION SECURED CORP_BN		2.A	55,000,000	55,000,000	53,092,042	55,000,000	0	0	0	0	4.320	4.320	MS	600,600	2,376,000	09/26/2018	09/26/2030	56,161,600
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	12,025,991	12,051,000	12,056,278	12,039,203	0	2,257	0	0	4.500	4.530	JJ	227,463	272,296	11/13/2025	07/30/2029	12,322,148
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	4,393,627	4,425,000	4,412,741	4,420,769	0	3,914	0	0	3.950	4.045	JJ	80,596	174,788	02/05/2018	01/15/2027	4,512,394
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	4,226,447	4,230,000	4,252,608	4,228,463	0	300	0	0	4.700	4.709	JJ	99,405	198,810	06/12/2018	07/01/2030	4,329,405
015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	3,467,176	4,088,000	3,467,028	3,485,643	0	10,773	0	0	4.850	6.037	AO	41,857	392,268	05/28/2024	04/15/2049	4,187,134
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	6,261,159	6,270,000	5,859,684	6,265,528	0	711	0	0	3.375	3.389	FA	79,943	211,612	07/08/2019	08/15/2031	6,375,806
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	995,780	1,000,000	747,071	996,318	0	45	0	0	4.000	4.024	FA	16,667	40,000	07/08/2019	02/01/2050	1,020,000
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	1,993,920	2,000,000	1,712,386	1,995,670	0	460	0	0	2.950	2.980	MS	17,372	59,000	02/02/2022	03/15/2034	2,029,500
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	2,111,568	3,206,000	2,177,356	2,121,165	0	9,597	0	0	3.550	6.172	MS	33,512	56,907	06/06/2025	03/15/2052	3,262,907

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
015271-BB-4	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	6,168,960	7,000,000	6,112,551	6,170,315	0	1,355	0	0	5.150	6.041	AO	76,106	0	11/25/2025	04/15/2053	7,180,250
015271-BC-2	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	14,210,280	14,400,000	14,237,331	14,214,644	0	4,364	0	0	5.250	5.414	MN	96,600	220,500	12/16/2025	05/15/2036	14,778,000
015271-BE-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		2.A FE	11,041,080	11,000,000	11,183,692	11,044,145	0	3,065	0	0	5.500	5.440	AO	151,250	383,167	09/29/2025	10/01/2035	11,302,500
024010-AG-4	AMERICAN ASSETS TRUST LP CORP_BND		2.C	40,000,000	40,000,000	36,935,264	40,000,000	0	0	0	0	3.910	3.910	JJ	656,011	1,564,000	07/30/2019	07/30/2030	40,782,000
02666T-AC-1	AMERICAN HOMES 4 RENT LP SENIOR CORP_BND		2.B FE	283,308	330,000	295,026	288,066	0	6,901	0	0	2.375	5.033	JJ	3,614	39,544	04/04/2025	07/15/2031	333,919
02666T-AD-9	AMERICAN HOMES 4 RENT LP SENIOR CORP_BND		2.B FE	5,916,905	6,040,000	4,089,285	5,928,256	0	2,369	0	0	3.375	3.485	JJ	93,998	203,850	06/30/2021	07/15/2051	6,141,925
02666T-AG-2	AMERICAN HOMES 4 RENT LP SENIOR CORP_BND		2.B FE	803,075	810,000	837,550	803,607	0	533	0	0	5.500	5.623	FA	18,563	22,275	03/27/2025	02/01/2034	832,275
02666T-AH-0	AMERICAN HOMES 4 RENT LP SENIOR CORP_BND		2.B FE	10,432,830	10,490,000	10,839,931	10,439,959	0	4,499	0	0	5.500	5.571	JJ	266,038	607,400	06/18/2024	07/15/2034	10,778,475
02666T-AK-3	AMERICAN HOMES 4 RENT LP SENIOR CORP_BND		2.B FE	3,579,984	3,600,000	3,672,807	3,582,419	0	2,435	0	0	4.950	5.074	JD	7,920	104,940	05/06/2025	06/15/2030	3,689,100
03027X-AW-0	AMERICAN TOWER CORPORATION SENIOR CORP_B		2.A FE	5,328,700	5,000,000	4,923,242	5,126,397	0	(35,045)	0	0	3.800	3.007	FA	71,778	190,000	09/30/2019	08/15/2029	5,095,000
03027X-BD-1	AMERICAN TOWER CORPORATION SENIOR CORP_B		2.A FE	1,310,688	1,330,000	875,238	1,312,675	0	(603)	0	0	3.100	3.177	JD	1,832	138,880	06/30/2021	06/15/2050	1,350,615
03027X-BK-5	AMERICAN TOWER CORPORATION SENIOR CORP_B		2.A FE	2,752,680	3,000,000	1,907,528	2,777,481	0	5,570	0	0	2.950	3.392	JJ	40,808	88,500	04/19/2021	01/15/2051	3,044,250
03027X-BM-1	AMERICAN TOWER CORPORATION SENIOR CORP_B		2.A FE	14,795,670	16,000,000	14,681,238	14,928,842	0	137,258	0	0	2.700	4.095	AO	91,200	432,000	03/17/2025	04/15/2031	16,216,000
03027X-BW-9	AMERICAN TOWER CORPORATION SENIOR CORP_B		2.A FE	994,910	1,000,000	973,305	996,581	0	475	0	0	4.050	4.113	MS	11,925	40,500	03/29/2022	03/15/2032	1,020,250
03666N-A*-9	ANTARES STRATEGIC CREDIT FUND CORP_BND		2.C PL	72,403,000	72,403,000	72,106,148	72,403,000	0	0	0	0	5.760	5.760	MS	1,054,188	0	09/30/2025	09/30/2030	74,488,206
03770D-AB-9	APOLLO DEBT SOLUTIONS BDC SENIOR CORP_BN		2.C FE	24,864,724	25,000,000	26,258,017	24,891,135	0	27,810	0	0	6.900	7.051	AO	373,750	1,725,000	03/04/2025	04/13/2029	25,862,500
03770D-AD-5	APOLLO DEBT SOLUTIONS BDC SENIOR CORP_BN		2.C FE	47,977,964	47,878,000	50,565,481	47,973,603	0	(5,166)	0	0	6.700	6.655	JJ	1,354,415	2,441,413	04/30/2025	07/29/2031	49,481,913
03770D-AF-0	APOLLO DEBT SOLUTIONS BDC SENIOR CORP_BN		2.C FE	23,318,870	23,333,000	24,083,706	23,319,243	0	372	0	0	6.550	6.559	MS	450,003	0	12/23/2025	03/15/2032	24,097,156
03770D-B#-9	APOLLO DEBT SOLUTIONS BDC SENIOR CORP_BN		2.B FE	8,000,000	8,000,000	8,766,106	8,000,000	0	0	0	0	8.620	8.627	JJ	310,320	689,600	09/28/2023	09/28/2028	8,132,173
03770D-B@-1	APOLLO DEBT SOLUTIONS BDC SENIOR CORP_BN		2.B FE	6,000,000	6,000,000	6,161,582	6,000,000	0	0	0	0	8.540	8.552	JJ	230,580	512,400	09/28/2023	09/28/2026	6,098,210
04010L-BC-6	ARES CAPITAL CORPORATION SENIOR CORP_BND		2.B FE	5,818,495	7,500,000	6,658,142	6,181,107	0	206,064	0	0	3.200	6.894	MN	30,667	280,000	11/15/2023	11/15/2031	7,620,000
04010L-BF-9	ARES CAPITAL CORPORATION SENIOR CORP_BND		2.B FE	5,123,700	5,000,000	5,130,615	5,110,578	0	(13,122)	0	0	5.875	5.091	MS	97,917	146,875	08/05/2025	03/01/2029	5,146,875
04010L-BG-7	ARES CAPITAL CORPORATION SENIOR CORP_BND		2.B FE	5,836,914	5,680,000	5,833,360	5,821,341	0	(15,573)	0	0	5.950	5.155	JJ	155,837	20,230	08/05/2025	07/15/2029	5,848,980
04010L-BH-5	ARES CAPITAL CORPORATION SENIOR CORP_BND		2.B FE	21,957,172	22,430,000	22,650,572	22,005,603	0	48,432	0	0	5.800	6.165	MS	408,351	673,960	09/29/2025	03/08/2032	23,080,470
04010L-BL-6	ARES CAPITAL CORPORATION SENIOR CORP_BND		2.B FE	2,665,575	2,700,000	2,665,360	2,666,554	0	979	0	0	5.100	5.384	JJ	42,840	0	10/29/2025	01/15/2031	2,768,850
04017#-AA-7	ARES INDUSTRIAL REAL ESTATE FU CORP_BND		2.B PL	15,661,000	15,661,000	16,046,364	15,661,000	0	0	0	0	5.660	5.660	JJ	421,046	0	07/10/2025	07/10/2032	5,821,206
04017#-AB-5	ARES INDUSTRIAL REAL ESTATE FU CORP_BND		2.B PL	34,000,000	34,000,000	34,943,553	34,000,000	0	0	0	0	5.970	5.970	JJ	964,155	0	07/10/2025	07/10/2035	35,014,900
04020E-AD-9	ARES STRATEGIC INCOME FUND SENIOR CORP_B		2.C FE	46,953,186	47,385,000	47,622,864	47,006,004	0	85,345	0	0	5.600	5.821	FA	1,002,456	2,056,644	08/18/2025	02/15/2030	48,711,780
04020E-AJ-6	ARES STRATEGIC INCOME FUND SENIOR CORP_B		2.C FE	36,571,588	37,086,000	38,061,326	36,612,286	0	54,148	0	0	6.200	6.453	MS	638,703	1,407,999	05/28/2025	03/21/2032	38,235,666
04020E-AK-3	ARES STRATEGIC INCOME FUND SENIOR CORP_B		2.C FE	28,979,165	29,300,000	29,599,713	29,006,336	0	27,171	0	0	5.800	6.049	MS	528,702	424,850	06/02/2025	09/09/2030	30,149,700
04020E-AL-1	ARES STRATEGIC INCOME FUND SENIOR CORP_B		2.C FE	14,895,450	15,000,000	15,110,950	14,911,146	0	15,695	0	0	5.450	5.691	MS	254,333	204,375	06/02/2025	09/09/2028	15,408,750
053484-AB-7	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		1.G FE	10,539,345	10,500,000	9,217,573	10,523,495	0	(3,785)	0	0	2.050	2.009	JJ	99,254	215,250	09/15/2021	01/15/2032	10,607,625
053484-AG-6	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		1.G FE	5,924,400	6,000,000	6,065,478	5,927,193	0	2,793	0	0	5.000	5.162	FA	142,500	0	07/30/2025	08/01/2035	6,150,000
05348E-AZ-2	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		1.G FE	4,780,560	4,800,000	3,840,004	4,784,401	0	270	0	0	3.900	3.923	AO	39,520	187,200	09/26/2016	10/15/2046	4,893,600
05348E-BF-5	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		1.G FE	9,945,147	9,260,000	9,020,456	9,515,587	0	(76,680)	0	0	3.300	2.390	JD	25,465	559,350	01/23/2020	06/01/2029	9,412,790
05348E-BG-3	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		1.G FE	4,575,648	4,700,000	4,356,429	4,582,534	0	5,418	0	0	2.300	2.930	MS	36,033	69,000	10/20/2025	03/01/2030	4,754,050
092580-AA-6	BLACKSTONE LIFE SCIENCES V LP TERM_LOAN		1.B PL	50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	5.752	5.793	FMAN	413,846	2,345,469	08/13/2024	08/14/2026	50,008,488
09261H-A#-4	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		2.C FE	71,923,077	71,923,077	71,671,346	71,923,077	0	0	0	0	5.610	5.610	MN	650,065	4,034,884	05/03/2022	05/03/2027	73,940,519
09261H-A@-6	BLACKSTONE PRIVATE CREDIT FUND CORP_BND		2.A FE	51,900,000	51,900,000	51,204,152	51,900,000	0	0	0	0	3.270	3.270	FA	631,710	1,697,130	08/17/2021	08/17/2026	52,748,565
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		2.C FE	5,133,600	6,000,000	5,828,005	5,452,291	0	155,402	0	0	4.000	7.411	JJ	110,667	240,000	11/10/2023	01/15/2029	6,120,000
09261H-B*-7	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		2.C FE	40,032,943	40,535,714	41,877,297	40,334,886	0	95,618	0	0	7.490	7.791	AO	691,562	3,036,126	10/31/2024	10/11/2027	42,079,078
09261H-BC-0	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		2.C FE	8,913,352	9,000,000	9,545,698	8,935,563	0	19,173	0	0	7.300	7.579	MN	62,050	657,000	11/12/2024	11/27/2028	9,328,500
09261H-BU-0	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		2.C FE	14,847,538	15,000,000	15,137,046	14,866,215	0	30,890	0	0	5.600	5.860	MN	91,000	840,000	05/20/2025	11/22/2029	15,420,000
09261H-BX-4	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO		2.B FE	14,770,800	15,000,000	15,223,755	14,795,712	0	30,530	0	0	6.000	6.273	JJ	380,000	450,000	01/22/2025	01/29/2032	15,450,000
09261X-AG-7	BLACKSTONE SECURED LENDING FUN SENIOR CO		2.B FE	3,289,120	4,000,000	3,782,167	3,570,607	0	136,966	0	0	2.850	7.238	MS	28,817	114,000	11/10/2023	09/30/2028	4,057,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
09261X-AK-8	BLACKSTONE SECURED LENDING FUN SENIOR CO		2.B FE	2,803,422	2,840,000	2,828,793	2,808,175	0	4,753	0	0	5.300	5.585	JD	418	123,761	04/02/2025	06/30/2030	2,915,260
09261X-AL-6	BLACKSTONE SECURED LENDING FUN SENIOR CO		2.B FE	6,449,170	6,500,000	6,419,711	6,450,622	0	1,452	0	0	5.125	5.298	JJ	71,252	0	10/06/2025	01/31/2031	6,666,563
09261Y-A#-7	BLACKROCK PRIVATE CREDIT FUND SENIOR COR		2.C Z	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	5.780	5.780	JD	22,478	0	12/17/2025	12/17/2028	10,289,000
09261Y-A@-9	BLACKROCK PRIVATE CREDIT FUND SENIOR COR		2.C FE	25,000,000	25,000,000	27,086,038	25,000,000	0	0	0	0	7.330	7.330	JJ	809,354	916,250	01/22/2025	01/22/2030	25,916,250
09261Y-B*-0	BLACKROCK PRIVATE CREDIT FUND CORP_BND		2.C FE	42,250,000	42,250,000	44,031,175	42,250,000	0	0	0	0	6.140	6.140	AO	598,096	0	10/08/2025	10/08/2030	22,933,075
09581C-AB-7	BLUE OWL CREDIT INCOME CORP SENIOR CORP_		2.C FE	24,750,891	25,000,000	25,709,067	24,786,794	0	50,978	0	0	6.600	6.865	MS	485,833	1,650,000	05/02/2025	09/15/2029	25,825,000
09581C-AD-3	BLUE OWL CREDIT INCOME CORP SENIOR CORP_		2.C FE	7,430,624	7,500,000	7,489,358	7,439,564	0	27,773	0	0	5.800	6.020	MS	128,083	950,556	05/02/2025	03/15/2030	7,717,500
09582*-AC-1	BLUE OWL GP STAKES III FINANCI CORP_BND		1.B PL	4,666,667	4,666,667	4,803,311	4,666,667	0	0	0	0	6.320	6.364	JAJO	66,360	221,200	06/11/2024	06/10/2029	4,491,821
09589#-AA-4	BLUE OWL GP STAKES IV FINANCIN SECURED C		1.B PL	20,000,000	20,000,000	19,911,698	20,000,000	0	0	0	0	4.880	4.880	JAJO	165,378	0	10/30/2025	10/30/2028	20,244,000
09589#-AB-2	BLUE OWL GP STAKES IV FINANCIN SECURED C		1.B PL	45,000,000	45,000,000	44,892,605	45,000,000	0	0	0	0	5.160	5.160	JAJO	393,450	0	10/30/2025	10/30/2030	45,580,500
09589#-AC-0	BLUE OWL GP STAKES IV FINANCIN SECURED C		1.B PL	10,000,000	10,000,000	9,946,380	10,000,000	0	0	0	0	5.380	5.380	JAJO	91,161	0	10/30/2025	10/30/2032	10,134,500
10112R-BE-3	BOSTON PROPERTIES LP SENIOR CORP_BND		2.B FE	7,467,750	7,500,000	6,546,758	7,480,670	0	4,194	0	0	2.550	2.595	AO	47,813	286,875	03/02/2021	04/01/2032	7,595,625
10112R-BJ-2	BOSTON PROPERTIES LP SENIOR CORP_BND		2.B FE	653,235	672,000	691,517	654,298	0	1,064	0	0	5.750	6.134	JJ	17,817	19,320	04/23/2025	01/15/2035	691,320
11120B-AA-5	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		2.B FE	16,558,203	16,395,000	17,218,234	16,539,957	0	(12,527)	0	0	5.750	5.620	FA	356,136	942,712	07/17/2024	02/15/2035	16,866,356
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		2.B FE	4,848,978	5,100,000	5,088,425	5,058,304	0	33,039	0	0	3.900	4.608	MS	58,565	198,900	09/20/2018	03/15/2027	5,199,450
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		2.B FE	3,478,169	3,485,000	3,470,058	3,482,390	0	708	0	0	4.125	4.149	MN	18,369	143,756	05/07/2019	05/15/2029	3,556,878
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		2.B FE	317,727	330,000	325,430	319,284	0	1,557	0	0	4.050	4.862	JJ	6,683	6,683	04/04/2025	07/01/2030	336,683
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		2.B FE	13,358,031	15,350,000	13,792,614	14,064,493	0	325,410	0	0	2.500	4.187	FA	143,906	508,750	03/25/2022	08/16/2031	15,541,875
11120V-AP-8	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		2.B FE	1,532,682	1,535,000	1,539,039	1,532,729	0	47	0	0	4.850	4.875	FA	23,161	0	09/04/2025	02/15/2033	1,572,224
11134#-AB-8	BROADSTONE NET LEASE LLC CORP_BND		2.B FE	10,000,000	10,000,000	9,970,733	10,000,000	0	0	0	0	5.090	5.090	JJ	253,086	509,000	09/13/2018	07/02/2028	10,254,500
133131-AX-0	CAMDEN PROPERTY TRUST SENIOR CORP_BND		1.G FE	7,243,966	6,830,000	6,596,404	6,986,938	0	(46,215)	0	0	3.150	2.409	JJ	107,573	215,146	01/23/2020	07/01/2029	6,937,573
133131-AY-8	CAMDEN PROPERTY TRUST SENIOR CORP_BND		1.G FE	12,963,347	12,971,000	9,149,223	12,964,606	0	(134)	0	0	3.350	3.353	MN	72,421	434,528	09/23/2019	11/01/2049	13,188,264
151895-D@-5	CENTERPOINT PROPERTIES TRUST CORP_BND		1.G FE	12,700,000	12,700,000	12,615,459	12,700,000	0	0	0	0	3.750	3.750	FA	166,688	476,250	08/25/2016	08/25/2026	12,938,125
18469P-E*-7	CLEARBRIDGE ENERGY MLP FUND IN CORP_BND		1.A FE	1,492,462	1,492,294	1,468,613	1,492,386	0	(60)	0	0	3.560	3.554	JD	2,951	53,126	09/09/2024	06/11/2027	1,518,857
18469P-E@-5	CLEARBRIDGE ENERGY MLP FUND IN CORP_BND		1.A FE	1,376,174	1,380,372	1,313,851	1,376,912	0	(3,857)	0	0	3.760	3.822	JD	4,325	77,853	01/02/2025	06/11/2030	1,381,814
18685@-AA-0	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	25,000,000	25,000,000	24,770,000	25,000,000	0	0	0	0	4.100	4.100	MS	264,792	512,500	03/29/2022	03/28/2027	25,512,500
18685@-AB-8	CLIFFWATER CORPORATE LENDING F SECURED T		1.C PL	7,500,000	7,500,000	7,547,250	7,500,000	0	0	0	0	6.104	6.104	JAJO	53,406	419,664	04/08/2024	04/08/2030	7,614,441
18685@-AC-6	CLIFFWATER CORPORATE LENDING F SECURED R		1.C PL	8,990,076	8,990,076	8,990,076	8,990,076	0	0	0	0	5.572	5.610	MJSD	37,098	172,438	12/10/2025	04/06/2029	8,995,861
18685@-AE-2	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	4,077,112	4,168,400	4,178,609	4,142,246	0	45,346	0	0	5.500	6.685	JJ	103,168	229,262	07/15/2024	07/19/2026	4,283,031
18685@-AG-7	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	32,373,906	32,500,000	32,812,276	32,432,034	0	40,449	0	0	5.610	5.753	JJ	820,463	1,823,250	07/15/2024	07/19/2027	33,411,625
18685@-AH-5	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	18,000,000	18,000,000	18,296,615	18,000,000	0	0	0	0	5.720	5.720	JJ	463,320	1,029,600	07/22/2022	07/19/2029	18,514,800
18685@-AJ-1	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	28,000,000	28,000,000	28,461,401	28,000,000	0	0	0	0	5.720	5.720	JJ	720,720	1,601,600	09/29/2022	07/19/2029	28,800,800
18685@-AL-6	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	60,312,630	60,000,000	62,287,890	60,195,477	0	69,710	0	0	7.100	6.915	JD	295,833	4,260,000	09/24/2024	12/06/2027	62,130,000
18685@-AM-4	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	40,000,000	40,000,000	42,638,837	40,000,000	0	0	0	0	7.170	7.170	JD	199,167	2,868,000	12/06/2022	12/06/2029	41,434,000
18685@-AN-2	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	6,011,400	6,000,000	6,059,232	6,003,536	0	(4,379)	0	0	6.750	6.647	FA	165,375	405,000	07/15/2024	08/04/2026	6,202,500
18685@-AP-7	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	6,000,000	6,000,000	6,242,507	6,000,000	0	0	0	0	6.770	6.770	FA	165,865	406,200	08/04/2023	08/04/2028	6,203,100
18685@-AQ-5	CLIFFWATER CORPORATE LENDING F SENIOR CO		1.C PL	12,000,000	12,000,000	12,707,039	12,000,000	0	0	0	0	6.810	6.810	FA	333,690	817,200	08/04/2023	08/04/2030	12,408,600
18685@-AU-6	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	39,000,000	39,000,000	42,127,788	39,000,000	0	0	0	0	7.230	7.230	JJ	1,261,033	2,819,700	12/19/2023	01/20/2031	40,409,850
18685@-AV-4	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	40,000,000	40,000,000	44,266,555	40,000,000	0	0	0	0	7.400	7.400	JJ	1,323,778	2,960,000	12/19/2023	01/20/2034	41,480,000
18685@-BC-5	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	4,076,830	3,800,000	3,958,689	4,071,931	0	(4,899)	0	0	6.510	5.607	FA	61,845	0	09/17/2025	08/15/2036	3,923,690
18685@-BK-7	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	45,000,000	45,000,000	45,357,371	45,000,000	0	0	0	0	5.420	5.420	JJ	1,212,725	0	07/02/2025	07/02/2028	10,271,000
18685@-BL-5	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	20,000,000	20,000,000	20,192,620	20,000,000	0	0	0	0	5.580	5.580	JJ	554,900	0	07/02/2025	07/02/2030	10,279,000
18685@-BM-3	CLIFFWATER ENHANCED LENDING FU SECURED C		1.C PL	10,000,000	10,000,000	10,140,978	10,000,000	0	0	0	0	5.800	5.800	JJ	288,389	0	07/02/2025	07/02/2032	10,290,000
18685@-BN-1	CLIFFWATER CORPORATE LENDING F SECURED C		1.C PL	5,000,000	5,000,000	5,037,987	5,000,000	0	0	0	0	5.950	5.950	JJ	147,924	0	07/02/2025	07/02/2035	5,148,750
22279#-AB-0	COUSINS PROPERTIES INCORPORATE CORP_BND		2.B	10,000,000	10,000,000	9,899,138	10,000,000	0	0	0	0	4.090	4.090	JJ	198,819	409,000	04/19/2017	07/06/2027	10,204,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
225655-A@-8	CRESCENT CAPITAL BDC INC PRE SENIOR COR		2.B FE	6,000,000	6,000,000	5,982,746	6,000,000	0	0	0	0	4.000	4.000	FA	89,333	240,000	05/05/2021	02/17/2026	6,120,000
225655-B@-7	CRESCENT CAPITAL BDC INC CORP_BND		2.B FE	24,000,000	24,000,000	24,422,758	24,000,000	0	0	0	0	6.900	6.900	FA	611,800	828,000	02/18/2025	02/18/2030	24,828,000
22822V-AB-7	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	6,478,615	6,500,000	6,494,299	6,499,681	0	2,223	0	0	4.450	4.491	FA	109,272	289,250	01/28/2016	02/15/2026	6,644,625
22822V-AE-1	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	9,533,361	9,549,000	9,532,693	9,546,913	0	1,605	0	0	4.000	4.019	MS	127,320	381,960	02/02/2017	03/01/2027	9,739,980
22822V-AH-4	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	3,002,050	3,000,000	2,975,996	3,000,421	0	(262)	0	0	3.650	3.641	MS	36,500	109,500	07/25/2017	09/01/2027	3,054,750
22822V-AK-7	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	14,715,885	15,000,000	14,882,116	14,762,144	0	46,259	0	0	3.800	4.593	FA	215,333	285,000	07/24/2025	02/15/2028	15,285,000
22822V-AN-1	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	4,241,968	4,250,000	4,051,260	4,246,612	0	812	0	0	3.100	3.122	MN	16,835	131,750	08/01/2019	11/15/2029	4,315,875
22822V-AP-6	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	4,982,850	5,000,000	3,752,559	4,984,759	0	250	0	0	4.000	4.020	MN	25,556	200,000	08/01/2019	11/15/2049	5,100,000
22822V-AQ-4	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	989,775	1,000,000	776,128	990,154	0	224	0	0	4.150	4.215	JJ	20,750	41,500	06/03/2024	07/01/2050	1,020,750
22822V-AT-8	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	3,589,400	4,000,000	3,574,125	3,602,817	0	13,417	0	0	2.250	4.473	JJ	41,500	0	10/22/2025	01/15/2031	4,045,000
22822V-AU-5	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	9,361,981	9,295,000	6,139,497	9,354,926	0	(2,101)	0	0	3.250	3.211	JJ	139,296	354,380	07/13/2021	01/15/2051	9,446,044
22822V-AW-1	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	12,378,356	14,750,000	13,016,662	12,648,565	0	270,210	0	0	2.100	5.242	AO	77,438	309,750	03/17/2025	04/01/2031	14,904,875
22822V-AY-7	CROWN CASTLE INC SENIOR CORP_BND		2.B FE	1,196,916	1,200,000	1,072,563	1,198,209	0	298	0	0	2.500	2.529	JJ	13,833	30,000	06/15/2021	07/15/2031	1,215,000
22966R-AE-6	CUBESMART LP SENIOR CORP_BND		2.B FE	23,466,451	23,502,000	23,566,764	23,489,426	0	1,233	0	0	4.375	4.394	FA	388,436	1,028,212	01/24/2019	02/15/2029	24,016,106
22966R-AG-1	CUBESMART LP SENIOR CORP_BND		2.B FE	281,045	330,000	291,886	286,451	0	5,407	0	0	2.000	4.949	FA	2,493	3,300	04/04/2025	02/15/2031	333,300
22966R-AK-2	CUBESMART LP SENIOR CORP_BND		2.B FE	9,909,995	10,045,000	10,051,771	9,913,723	0	3,728	0	0	5.125	5.295	MN	187,332	0	08/11/2025	11/01/2035	10,302,403
23134@-AB-5	CURBLINE PROPERTIES LP CORP_BND		2.B FE	10,000,000	10,000,000	10,350,050	10,000,000	0	0	0	0	5.870	5.870	MS	192,406	0	09/03/2025	09/03/2032	10,293,500
23325P-A@-3	DNP SELECT INCOME FUND INC SECURED CORP_		1.F FE	15,000,000	15,000,000	14,853,937	15,000,000	0	0	0	0	3.000	3.000	JJ	198,750	450,000	07/22/2016	07/22/2026	15,225,000
25389J-AT-3	DIGITAL REALTY TRUST LP SENIOR CORP_BND		2.B FE	19,591,400	20,000,000	20,136,117	19,698,132	0	106,732	0	0	4.450	5.092	JJ	410,389	890,000	01/08/2025	07/15/2028	20,445,000
25389J-AU-0	DIGITAL REALTY TRUST LP SENIOR CORP_BND		2.B FE	5,443,130	5,453,000	5,344,181	5,448,023	0	1,311	0	0	3.600	3.628	JJ	98,154	196,308	03/31/2022	07/01/2029	5,551,154
26884A-AD-5	ERP OPERATING LP SENIOR CORP_BND		1.G FE	25,973,392	23,000,000	23,388,642	23,155,655	0	(288,478)	0	0	7.570	6.440	FA	657,749	1,741,100	04/21/2006	08/15/2026	23,870,550
26884A-BB-8	ERP OPERATING LP SENIOR CORP_BND		1.G FE	44,397,360	40,925,000	36,404,411	43,580,931	0	(104,355)	0	0	4.500	3.985	JJ	920,813	1,841,626	07/09/2018	07/01/2044	41,845,813
26884A-BE-2	ERP OPERATING LP SENIOR CORP_BND		1.G FE	15,261,190	16,000,000	14,012,059	15,296,237	0	18,966	0	0	4.500	4.842	JD	60,000	720,000	11/15/2024	06/01/2045	16,360,000
26884A-BG-7	ERP OPERATING LP SENIOR CORP_BND		1.G FE	9,854,963	10,373,000	10,274,055	10,264,652	0	65,039	0	0	3.250	3.937	FA	140,468	337,122	01/02/2019	08/01/2027	10,541,561
26884U-AF-6	EPR PROPERTIES SENIOR CORP_BND		2.C FE	2,355,240	2,375,000	2,301,280	2,366,961	0	2,031	0	0	3.750	3.851	FA	33,646	89,062	08/08/2019	08/15/2029	2,419,531
27731#-AG-0	EASTGROUP PROPERTIES LP SENIOR CORP_BND		2.B	30,000,000	30,000,000	29,220,741	30,000,000	0	0	0	0	3.930	3.930	AO	265,275	1,179,000	04/10/2018	04/10/2028	30,589,500
27965#-AQ-5	EDENS INVESTMENT TRUST SENIOR CORP_BND		2.A	14,253,600	14,500,000	14,404,721	14,483,847	0	29,909	0	0	3.590	3.809	JJ	250,153	520,550	01/24/2017	07/08/2026	14,760,275
29444U-BJ-4	EQUINIX INC SENIOR CORP_BND		2.A FE	2,862,900	3,000,000	1,917,159	2,876,807	0	3,194	0	0	3.000	3.244	JJ	41,500	90,000	06/22/2021	07/15/2050	3,045,000
29444U-BT-2	EQUINIX INC SENIOR CORP_BND		2.A FE	13,206,217	13,395,000	9,154,495	13,224,627	0	3,745	0	0	3.400	3.474	FA	172,051	587,095	05/12/2021	02/15/2052	13,622,715
29444U-BU-9	EQUINIX INC SENIOR CORP_BND		2.B FE	4,428,300	4,550,000	4,371,927	4,467,465	0	11,173	0	0	3.900	4.230	AO	37,462	177,450	04/18/2022	04/15/2032	4,638,725
29717P-AS-6	ESSEX PORTFOLIO LP SENIOR CORP_BND		2.A FE	0	0	0	0	0	148	0	0	4.500	0.000	MS	0	60,000	03/13/2025	03/15/2048	0
29717P-AV-9	ESSEX PORTFOLIO LP SENIOR CORP_BND		2.A FE	2,958,480	2,800,000	2,497,975	2,886,876	0	(13,307)	0	0	2.650	2.093	MS	21,848	100,700	06/17/2020	03/15/2032	2,837,100
29717P-BD-8	ESSEX PORTFOLIO LP SENIOR CORP_BND		2.A FE	9,909,300	10,000,000	9,818,364	9,909,452	0	152	0	0	4.875	4.988	FA	25,729	0	12/03/2025	02/15/2036	10,243,750
30225V-AF-4	EXTRA SPACE STORAGE LP SENIOR CORP_BND		2.B FE	1,144,371	1,313,000	1,186,605	1,162,295	0	17,924	0	0	2.550	4.996	JD	2,790	33,482	04/01/2025	06/01/2031	1,329,741
30225V-AQ-0	EXTRA SPACE STORAGE LP SENIOR CORP_BND		2.B FE	2,976,170	3,000,000	2,665,196	2,985,535	0	2,252	0	0	2.400	2.490	AO	15,200	72,000	09/28/2021	10/15/2031	3,036,000
30225V-AS-6	EXTRA SPACE STORAGE LP SENIOR CORP_BND		2.B FE	1,215,175	1,224,000	1,256,812	1,215,867	0	692	0	0	5.400	5.503	FA	27,540	33,048	03/27/2025	02/01/2034	1,257,048
30225V-AU-1	EXTRA SPACE STORAGE LP SENIOR CORP_BND		2.B FE	2,908,230	3,004,000	3,079,440	2,913,049	0	4,819	0	0	5.400	5.821	JD	7,210	119,860	04/22/2025	06/15/2035	3,085,108
313747-AV-9	FEDERAL REALTY OP LP SENIOR CORP_BND		2.A FE	15,080,220	14,494,000	12,681,300	14,944,313	0	(19,593)	0	0	4.500	4.253	JD	54,353	652,230	12/28/2020	12/01/2044	14,820,115
313747-AX-5	FEDERAL REALTY OP LP SENIOR CORP_BND		2.A FE	1,671,176	1,620,000	1,176,721	1,662,971	0	(1,520)	0	0	3.625	3.441	FA	24,469	58,726	11/04/2019	08/01/2046	1,649,363
313918-AA-2	FEDERAL REALTY OP LP SENIOR CORP_BND		2.A FE	1,522,815	1,500,000	1,547,398	1,502,642	0	(1,778)	0	0	6.820	6.701	FA	42,625	102,300	01/15/1998	08/01/2027	1,551,150
31635@-AA-4	FIDELITY PRIVATE CREDIT FUND CORP_BND		2.B FE	20,000,000	20,000,000	20,662,405	20,000,000	0	0	0	0	6.150	6.150	JD	64,917	615,000	06/12/2025	06/12/2028	20,615,000
32055R-AS-6	FIRST INDUSTRIAL LP SENIOR CORP_BND		2.B FE	2,139,534	2,096,000	2,140,084	2,137,383	0	(2,151)	0	0	5.250	4.795	JJ	69,386	0	08/26/2025	01/15/2031	2,151,020
361841-AL-3	GLP CAPITAL LP SENIOR CORP_BND		2.C FE	16,765,740	18,000,000	18,318,016	17,225,543	0	222,012	0	0	5.300	6.894	JJ	439,900	954,000	11/10/2023	01/15/2029	18,477,000
361841-AP-4	GLP CAPITAL LP SENIOR CORP_BND		2.C FE	4,730,900	5,000,000	4,845,830	4,761,259	0	30,359	0	0	4.000	5.330	JJ	92,222	100,000	06/03/2025	01/15/2030	5,100,000
361841-AS-8	GLP CAPITAL LP SENIOR CORP_BND		2.C FE	10,181,017	9,895,000	10,728,986	10,155,443	0	(74,207)	0	0	6.750	6.306	JD	55,659	1,414,800	03/06/2025	12/01/2033	10,228,956

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
361841-AT-6	GLP CAPITAL LP SENIOR CORP_BND		2.C FE	7,470,915	7,630,000	7,738,703	7,480,197	0	9,282	0	0	5.625	5.917	MS	126,372	214,594	05/01/2025	09/15/2034	7,844,594
361841-AU-3	GLP CAPITAL LP SENIOR CORP_BND		2.C FE	10,218,600	10,000,000	9,945,171	10,217,702	0	(1,496)	0	0	6.250	6.088	MS	184,028	692,708	11/07/2024	09/15/2054	10,312,500
38152B-AC-5	GOLDMAN SACHS PRIVATE CREDIT C SENIOR CO		2.C FE	14,982,150	15,000,000	15,293,447	14,984,191	0	2,041	0	0	6.250	6.278	MN	143,229	468,750	04/29/2025	05/06/2030	15,468,750
38152B-AE-1	GOLDMAN SACHS PRIVATE CREDIT C SENIOR CO		2.C FE	12,413,250	12,500,000	12,543,700	12,417,535	0	4,285	0	0	5.375	5.612	JJ	138,108	0	10/09/2025	01/31/2029	12,835,938
38152B-AG-6	GOLDMAN SACHS PRIVATE CREDIT C SENIOR CO		2.C FE	29,625,300	30,000,000	30,069,997	29,629,834	0	4,534	0	0	5.875	6.155	JJ	181,146	0	11/19/2025	01/31/2031	30,078,333
38173M-AE-2	GOLUB CAPITAL BDC INC SENIOR CORP_BND		2.B FE	1,821,557	1,867,000	1,909,554	1,828,494	0	6,937	0	0	6.000	6.664	JJ	51,654	56,010	04/11/2025	07/15/2029	1,923,010
38175@-AK-3	GOLUB CAPITAL PARTNERS PRIVATE SENIOR CO		2.A PL	25,000,000	25,000,000	26,870,839	25,000,000	0	0	0	0	6.650	6.650	JJ	845,104	1,662,500	07/02/2024	07/02/2031	25,835,868
38175@-AM-9	GOLUB CAPITAL PARTNERS PRIVATE CORP_BND		2.A PL	32,463,750	33,626,250	33,246,273	33,626,250	0	0	0	2,316,250	6.270	6.270	JJ	1,048,326	977,682	08/19/2024	07/02/2031	33,481,489
38175@-AN-7	GOLUB CAPITAL PARTNERS PRIVATE SENIOR CO		2.A PL	10,000,000	10,000,000	10,546,393	10,000,000	0	0	0	0	6.370	6.370	FA	258,339	318,500	02/05/2025	02/05/2030	10,318,500
38179R-AB-1	GOLUB CAPITAL PRIVATE CREDIT F SENIOR CO		2.C FE	1,758,321	1,797,000	1,821,574	1,763,015	0	5,783	0	0	5.800	6.383	MS	31,557	52,113	06/12/2025	09/12/2029	1,849,113
38179R-AD-7	GOLUB CAPITAL PRIVATE CREDIT F SENIOR CO		2.C FE	4,901,923	5,049,000	5,128,328	4,918,000	0	19,626	0	0	5.875	6.572	MN	49,438	203,520	06/12/2025	05/01/2030	5,197,314
40414L-AE-9	HEALTHPEAK OP LLC SENIOR CORP_BND		2.A FE	21,739,655	18,223,000	20,025,393	20,833,821	0	(122,362)	0	0	6.750	5.319	FA	512,522	1,230,052	07/20/2016	02/01/2041	18,838,026
40440V-A@-4	HPS CORPORATE LENDING FUND CORP_BND		2.A FE	25,000,000	25,000,000	26,162,500	25,000,000	0	0	0	0	8.430	8.430	MN	275,146	2,107,500	10/28/2022	11/14/2027	26,053,750
40440V-AF-2	HPS CORPORATE LENDING FUND SENIOR CORP_B		2.C FE	15,861,528	16,000,000	16,707,478	15,889,587	0	30,957	0	0	6.750	7.003	JJ	453,000	1,080,000	02/19/2025	01/30/2029	16,540,000
40489@-AA-2	HPS MEZZANINE PARTNERS 2019 LP TERM_LOAN		1.F PL	44,515,643	45,811,512	45,811,512	43,261,989	0	2,379,314	0	0	8.825	10.353	MON	295,236	1,869,984	06/14/2023	07/12/2030	46,148,425
40495*-AC-2	HGIT PROPERTIES LP CORP_BND		2.B PL	35,000,000	35,000,000	34,872,226	35,000,000	0	0	0	0	5.170	5.170	MS	482,533	0	09/25/2025	09/25/2030	35,904,750
40495*-AE-8	HGIT PROPERTIES LP CORP_BND		2.B PL	23,353,000	23,489,000	23,254,110	23,489,000	0	0	0	136,000	4.340	4.340	MS	271,846	0	09/25/2025	09/25/2030	15,508,844
42217K-AX-4	WELLTOWER OP LLC SENIOR CORP_BND		1.G FE	622,897	525,000	585,822	597,448	0	(3,286)	0	0	6.500	5.150	MS	10,048	34,126	03/30/2016	03/15/2041	542,063
42217K-BB-1	WELLTOWER OP LLC SENIOR CORP_BND		1.G FE	16,427,302	14,042,000	13,222,877	16,052,290	0	(88,881)	0	311,892	5.125	3.922	MS	211,898	719,652	08/25/2021	03/15/2043	14,401,826
42217K-BD-7	WELLTOWER OP LLC SENIOR CORP_BND		1.G FE	3,848,511	3,228,120	3,252,549	3,473,949	0	(45,948)	0	(66,040)	4.800	1.803	NOV	17,830	150,849	11/18/2021	11/20/2028	3,395,268
42225U-AG-9	HEALTHCARE REALTY HOLDINGS LP SENIOR COR		2.B FE	6,117,658	6,116,000	5,804,866	6,116,815	0	(184)	0	0	3.100	3.097	FA	71,625	189,596	11/26/2019	02/15/2030	6,210,798
42225U-AH-7	HEALTHCARE REALTY HOLDINGS LP SENIOR COR		2.B FE	1,611,189	1,940,000	1,702,728	1,669,640	0	141,798	0	0	2.000	5.083	MS	11,424	103,520	09/04/2024	03/15/2031	1,959,400
42250P-AA-1	HEALTHPEAK OP LLC SENIOR CORP_BND		2.A FE	3,701,442	3,706,000	3,513,485	3,704,100	0	436	0	0	3.000	3.014	JJ	51,266	111,180	12/16/2019	01/15/2030	3,761,590
431282-AQ-5	HIGHWOODS REALTY LP SENIOR CORP_BND		2.C FE	4,940,900	5,000,000	4,952,703	4,984,824	0	6,063	0	0	4.125	4.271	MS	60,729	206,250	02/22/2018	03/15/2028	5,103,125
44107T-AY-2	HOST HOTELS & RESORTS LP SENIOR CORP_BND		2.B FE	11,276,566	11,350,000	10,886,310	11,317,974	0	7,438	0	0	3.375	3.452	JD	17,025	383,062	12/06/2019	12/15/2029	11,541,531
44107T-BA-3	HOST HOTELS & RESORTS LP SENIOR CORP_BND		2.B FE	6,671,160	7,500,000	6,796,701	6,700,822	0	29,662	0	0	2.900	4.991	JD	9,667	108,750	09/29/2025	12/15/2031	7,608,750
44107T-BB-1	HOST HOTELS & RESORTS LP SENIOR CORP_BND		2.B FE	976,360	1,000,000	1,033,264	977,785	0	1,425	0	0	5.700	6.038	JJ	28,500	28,500	04/25/2025	07/01/2034	1,028,500
44107T-BD-7	HOST HOTELS & RESORTS LP SENIOR CORP_BND		2.B FE	15,113,750	15,000,000	15,661,280	15,119,642	0	5,892	0	0	5.700	5.540	JD	38,000	486,875	11/25/2025	06/15/2032	15,427,500
44929@-AP-9	ICRE REIT HOLDINGS CORP_BND		2.A PL	15,000,000	15,000,000	14,317,577	15,000,000	0	0	0	0	3.760	3.760	JJ	275,733	564,000	07/05/2017	07/05/2029	15,282,000
46188B-AA-0	INVITATION HOMES OPERATING PAR SENIOR CO		2.B FE	4,609,503	5,330,000	4,659,141	4,640,126	0	30,624	0	0	2.000	4.642	FA	40,271	3,300	09/29/2025	08/15/2031	5,383,300
46188B-AF-9	INVITATION HOMES OPERATING PAR SENIOR CO		2.B FE	2,980,050	3,000,000	3,109,255	2,981,585	0	2,552	0	0	5.500	5.600	FA	62,333	133,375	05/02/2025	08/15/2033	3,082,500
46284V-AJ-0	IRON MOUNTAIN INC SENIOR CORP_BND 144A		3.C FE	2,015,625	2,080,000	2,054,240	2,024,208	0	8,584	0	0	5.250	5.933	JJ	50,353	47,906	08/12/2025	07/15/2030	2,134,600
46284V-AL-5	IRON MOUNTAIN INC SENIOR CORP_BND 144A		3.C FE	2,440,305	2,488,000	2,446,496	2,446,170	0	4,741	0	0	5.625	5.939	JJ	64,533	126,225	03/19/2025	07/15/2032	2,557,975
46284V-AP-6	IRON MOUNTAIN INC SENIOR CORP_BND 144A		3.C FE	1,345,003	1,305,000	1,340,761	1,332,650	0	(12,353)	0	0	7.000	5.614	FA	34,510	45,675	08/12/2025	02/15/2029	1,350,675
46284V-AQ-4	IRON MOUNTAIN INC SENIOR CORP_BND 144A		3.C FE	3,050,781	3,125,000	3,152,276	3,056,590	0	5,809	0	0	6.250	6.644	JJ	90,061	97,656	04/10/2025	01/15/2033	3,222,656
48662#-AC-8	KAYNE ANDERSON BDC INC CORP_BND		2.B FE	40,000,000	40,000,000	40,116,000	40,000,000	0	0	0	0	6.158	6.206	JAJO	431,083	103,742	10/15/2025	06/30/2028	40,000,000
49427R-AK-8	KILROY REALTY LP SENIOR CORP_BND		2.C FE	6,842,430	7,000,000	6,860,289	6,949,729	0	11,762	0	0	4.250	4.467	FA	112,389	297,500	07/16/2015	08/15/2029	7,148,750
49427R-AP-7	KILROY REALTY LP SENIOR CORP_BND		2.C FE	39,964,010	40,000,000	37,164,892	39,984,187	0	7,940	0	0	3.050	3.060	FA	460,889	2,135,000	09/04/2019	02/15/2030	40,610,000
49446R-AM-1	KIMCO REALTY OP LLC SENIOR CORP_BND		1.G FE	24,489,250	25,000,000	21,048,402	24,596,215	0	11,626	0	0	4.250	4.375	AO	265,625	1,062,500	05/04/2016	04/01/2045	25,531,250
49446R-AQ-2	KIMCO REALTY OP LLC SENIOR CORP_BND		1.G FE	14,881,950	15,000,000	12,349,020	14,904,303	0	754	0	0	4.125	4.171	JD	51,563	618,750	11/01/2016	12/01/2046	15,309,375
49446R-AT-6	KIMCO REALTY OP LLC SENIOR CORP_BND		1.G FE	11,613,303	11,700,000	9,992,594	11,627,600	0	1,282	0	0	4.450	4.495	MS	173,550	671,950	08/01/2017	09/01/2047	11,960,325
49446R-AZ-2	KIMCO REALTY OP LLC SENIOR CORP_BND		1.G FE	5,454,295	5,500,000	5,108,358	5,470,092	0	4,246	0	0	3.200	3.297	AO	44,000	176,000	02/15/2022	04/01/2032	5,588,000
49446R-BA-6	KIMCO REALTY OP LLC SENIOR CORP_BND		1.G FE	6,379,072	6,400,000	6,393,263	6,379,285	0	213	0	0	4.600	4.654	FA	122,667	0	12/15/2025	02/01/2033	6,547,200
49447B-AA-1	KIMCO REALTY OP LLC SENIOR CORP_BND		1.G FE	2,266,293	2,051,000	2,263,249	2,265,400	0	(893)	0	0	6.400	4.796	MS	43,755	0	12/16/2025	03/01/2034	2,116,632
49803X-AE-3	KITE REALTY GROUP LP SENIOR CORP_BND		2.B FE	378,613	380,000	392,052	378,726	0	113	0	0	5.500	5.552	MS	6,967	10,450	04/07/2025	03/01/2034	390,450

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
49803X-AG-8	KITE REALTY GROUP LP SENIOR CORP_BND		2.B FE	15,188,700	15,000,000	15,340,137	15,183,381	0	(5,319)	0	0	5.200	4.976	FA	398,667	0	09/29/2025	08/15/2032	15,390,000
50212@-AH-0	LP 1A REIT INC CORP_BND		2.A	20,000,000	20,000,000	20,416,934	20,000,000	0	0	0	0	5.560	5.560	JD	80,311	556,000	03/06/2025	06/05/2030	20,556,000
50212@-AJ-6	LP 1A REIT INC CORP_BND		2.A	18,000,000	18,000,000	18,471,203	18,000,000	0	0	0	0	5.770	5.770	JD	75,010	519,300	03/06/2025	06/05/2032	18,519,300
50212@-AK-3	LP 1A REIT INC SENIOR CORP_BND		2.A Z	7,500,000	7,500,000	7,452,085	7,500,000	0	0	0	0	4.880	4.880	JD	12,200	0	12/19/2025	12/19/2030	7,683,000
50212@-AL-1	LP 1A REIT INC SENIOR CORP_BND		2.A Z	10,000,000	10,000,000	9,868,463	10,000,000	0	0	0	0	5.110	5.110	JD	17,033	0	12/19/2025	12/19/2032	10,255,500
50212@-AM-9	LP 1A REIT INC SENIOR CORP_BND		2.A Z	5,000,000	5,000,000	4,886,637	5,000,000	0	0	0	0	5.380	5.380	JD	8,967	0	12/19/2025	12/19/2035	5,134,500
529043-AE-1	LXP INDUSTRIAL TRUST SENIOR CORP_BND		2.B FE	3,161,157	3,620,000	3,319,779	3,234,544	0	43,214	0	0	2.700	5.273	MS	28,779	62,370	08/26/2025	09/15/2030	3,668,870
529043-AF-8	LXP INDUSTRIAL TRUST SENIOR CORP_BND		2.B FE	35,321,949	35,115,000	37,212,424	35,325,676	0	(28,593)	0	0	6.750	6.502	MN	302,867	2,134,012	06/03/2025	11/15/2028	36,300,131
53117C-AT-9	LIBERTY PROPERTY LP SENIOR CORP_BND		1.F FE	9,320,624	9,220,000	9,231,089	9,254,642	0	(11,726)	0	0	4.375	4.234	FA	168,073	403,376	05/28/2019	02/01/2029	9,421,688
53621@-BL-9	LION INDUSTRIAL TRUST CORP_BND		2.A	12,800,000	12,800,000	13,624,961	12,800,000	0	0	0	0	6.530	6.530	JD	37,148	770,540	11/03/2023	12/15/2033	13,217,920
59523U-AP-2	MID-AMERICA APARTMENTS LP SENIOR CORP_BN		1.G FE	6,993,001	7,035,000	7,062,468	7,023,170	0	4,482	0	0	4.200	4.273	JD	13,132	295,470	05/07/2018	06/15/2028	7,182,735
59523U-AS-6	MID-AMERICA APARTMENTS LP SENIOR CORP_BN		1.G FE	7,772,977	8,920,000	7,817,466	7,817,794	0	44,817	0	0	1.700	4.423	FA	57,286	0	10/06/2025	02/15/2031	8,995,820
59523U-AU-1	MID-AMERICA APARTMENTS LP SENIOR CORP_BN		1.G FE	4,185,061	4,245,000	2,701,160	4,190,925	0	1,264	0	0	2.875	2.946	MS	35,935	122,044	08/05/2021	09/15/2051	4,306,022
59523U-AX-5	MID-AMERICA APARTMENTS LP SENIOR CORP_BN		1.G FE	9,717,700	10,000,000	10,076,048	9,733,681	0	15,981	0	0	4.950	5.321	MS	165,000	347,875	05/20/2025	03/01/2035	10,247,500
59523U-AY-3	MID-AMERICA APARTMENTS LP SENIOR CORP_BN		1.G FE	6,385,152	6,400,000	6,385,253	6,385,156	0	4	0	0	4.650	4.686	JJ	42,160	0	12/15/2025	01/15/2033	6,548,800
601137-AA-0	MILLROSE PROPERTIES INC SENIOR CORP_BND		3.B FE	2,182,000	2,182,000	2,231,783	2,182,000	0	0	0	0	6.375	6.374	FA	55,641	0	08/04/2025	08/01/2030	1,123,071
62934#-AJ-6	NLC LOAN FUNDING LLC SERIES 2 SECURED TE		1.B PL	100,000,000	100,000,000	98,266,000	100,000,000	0	0	0	0	4.920	4.949	JAJO	0	0	10/27/2025	11/04/2026	100,068,333
62934#-AK-3	NLC LOAN FUNDING LLC SERIES 2 SECURED TE		1.B PL	25,000,000	25,000,000	24,980,250	25,000,000	0	0	0	0	5.288	5.322	JAJO	0	0	10/30/2025	11/04/2026	25,018,362
62979*-AU-1	NSA OP LP CORP_BND		2.B FE	16,614,550	16,667,000	16,783,791	16,619,897	0	5,347	0	0	5.500	5.559	MS	295,376	786,268	03/26/2025	09/05/2031	17,125,343
637417-AN-6	NNN REIT INC SENIOR CORP_BND		2.A FE	1,993,560	2,000,000	1,855,699	1,997,091	0	635	0	0	2.500	2.536	AO	10,556	50,000	02/18/2020	04/15/2030	2,025,000
637417-AP-1	NNN REIT INC SENIOR CORP_BND		2.A FE	21,555,160	22,000,000	14,265,122	21,612,284	0	9,847	0	0	3.100	3.205	AO	143,978	682,000	02/18/2020	04/15/2050	22,341,000
637417-AR-7	NNN REIT INC SENIOR CORP_BND		2.A FE	1,562,944	1,600,000	1,001,789	1,566,294	0	778	0	0	3.000	3.118	AO	10,133	48,000	09/15/2021	04/15/2052	1,624,000
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC SENIOR CO		2.C FE	1,613,570	1,644,000	1,649,554	1,639,673	0	3,234	0	0	4.500	4.720	AO	18,495	73,980	06/09/2016	04/01/2027	1,680,990
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC SENIOR CO		2.C FE	11,802,560	12,000,000	12,098,731	11,952,022	0	21,276	0	0	4.750	4.959	JJ	262,833	570,000	01/24/2018	01/15/2028	12,285,000
69120V-AW-1	BLUE OWL CREDIT INCOME CORP SENIOR CORP_		2.C FE	24,715,197	25,000,000	26,437,846	24,806,823	0	52,932	0	0	7.750	8.042	JJ	893,403	1,937,500	05/22/2024	01/15/2029	25,968,750
69120V-AZ-4	BLUE OWL CREDIT INCOME CORP SENIOR CORP_		2.C FE	24,584,847	25,000,000	25,753,537	24,672,616	0	48,413	0	0	6.650	6.954	MS	489,514	1,662,500	05/22/2024	03/15/2031	25,831,250
69121K-AH-7	BLUE OWL CAPITAL CORP SENIOR CORP_BND		2.C FE	340,673	340,000	343,167	340,568	0	(106)	0	0	5.950	5.892	MS	5,957	10,115	04/02/2025	03/15/2029	350,115
69122J-A#-3	BLUE OWL CAPITAL CORPORATION I CORP_BND		2.A FE	59,043,600	60,000,000	61,818,000	59,634,207	0	212,947	0	0	7.580	8.005	JJ	2,021,333	4,548,000	12/21/2022	07/21/2027	62,274,000
69122J-A@-5	OWL ROCK CAPITAL CORPRORATION SENIOR COR		2.B FE	25,000,000	25,000,000	25,644,099	25,000,000	0	0	0	0	7.580	7.580	JJ	842,222	1,895,000	07/21/2022	07/21/2027	25,947,500
69435#-AC-0	PES REUSSPLACID LLC CORP_BND		1.F PL	29,596,644	28,652,430	28,652,430	29,439,982	0	857,586	0	0	6.680	5.654	MON	143,549	1,125,742	09/07/2022	09/07/2028	28,663,064
74170*-AQ-2	PRIME PROPERTY FUND LLC CORP_BND		2.A	30,000,000	30,000,000	27,114,372	30,000,000	0	0	0	0	3.400	3.400	JJ	498,667	1,020,000	01/05/2017	01/05/2032	30,510,000
74170*-AX-7	PRIME PROPERTY FUND LLC CORP_BND		2.A	15,000,000	15,000,000	13,923,650	15,000,000	0	0	0	0	3.680	3.680	MN	58,267	552,000	05/23/2019	05/23/2031	15,276,000
74170*-AY-5	PRIME PROPERTY FUND LLC CORP_BND		2.A	5,000,000	5,000,000	4,418,668	5,000,000	0	0	0	0	3.800	3.800	MN	20,056	190,000	05/23/2019	05/23/2034	5,095,000
74340X-BJ-9	PROLOGIS LP SENIOR CORP_BND		1.F FE	4,259,300	5,000,000	4,213,084	4,260,494	0	1,194	0	0	4.375	5.526	MS	64,410	0	12/05/2025	09/15/2048	5,109,375
74340X-BK-6	PROLOGIS LP SENIOR CORP_BND		1.F FE	2,039,154	1,910,000	1,901,494	1,920,709	0	(21,145)	0	0	3.250	2.113	AO	15,519	62,076	02/10/2020	10/01/2026	1,941,038
74340X-BP-5	PROLOGIS LP SENIOR CORP_BND		1.F FE	5,308,000	5,000,000	3,296,704	5,270,584	0	(8,125)	0	0	3.000	2.690	AO	31,667	150,000	02/01/2021	04/15/2050	5,075,000
74340X-BQ-3	PROLOGIS LP SENIOR CORP_BND		1.F FE	2,709,171	3,095,000	1,670,217	2,750,133	0	17,398	0	0	2.125	2.748	AO	13,885	65,768	07/21/2021	10/15/2050	3,127,884
74340X-BZ-3	PROLOGIS LP SENIOR CORP_BND		1.F FE	2,454,312	2,800,000	2,519,186	2,480,749	0	26,437	0	0	1.750	4.583	JJ	24,500	0	07/30/2025	07/01/2030	2,824,500
74340X-CC-3	PROLOGIS LP SENIOR CORP_BND		1.F FE	14,601,750	15,000,000	10,017,814	14,653,051	0	8,635	0	0	3.050	3.188	MS	152,500	457,500	02/11/2020	03/01/2050	15,228,750
74340X-CK-5	PROLOGIS LP SENIOR CORP_BND		1.F FE	2,874,622	3,030,000	2,881,850	2,874,782	0	160	0	0	5.250	5.613	MS	46,839	0	12/12/2025	03/15/2054	3,109,538
74340X-CR-0	PROLOGIS LP SENIOR CORP_BND		1.F FE	22,560,510	22,750,000	23,464,950	22,570,343	0	9,833	0	0	5.250	5.358	MN	152,615	623,729	06/02/2025	05/15/2035	23,347,188
74350L-AB-0	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G FE	9,658,877	9,372,000	9,733,538	9,649,527	0	(9,350)	0	0	5.500	5.043	AO	128,865	257,730	08/26/2025	04/01/2034	9,629,730
74350L-AC-8	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G FE	5,341,313	5,241,000	5,335,268	5,341,041	0	(272)	0	0	5.250	4.978	JJ	126,876	0	12/15/2025	01/15/2035	5,378,576
74350L-AE-4	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G FE	12,480,157	12,700,000	12,409,170	12,481,410	0	1,254	0	0	4.750	4.970	JJ	102,217	0	12/08/2025	01/15/2036	13,001,625
74460D-AJ-8	PUBLIC STORAGE OPERATING CO SENIOR CORP_		1.F FE	2,149,420	2,150,000	1,918,267	2,149,645	0	56	0	0	2.250	2.253	MN	6,988	48,376	11/04/2021	11/09/2031	2,174,188

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74460W-AE-7	PUBLIC STORAGE OPERATING CO SENIOR CORP_		1.F FE	32,622,125	34,074,000	30,830,034	33,174,048	0	151,781	0	0	2.300	2.832	MN	130,617	783,702	03/22/2022	05/01/2031	34,465,851
749571-AK-1	RHP HOTEL PROPERTIES LP SENIOR CORP_BND		3.B FE	13,682,905	13,512,000	14,018,292	13,646,280	0	(34,474)	0	0	6.500	6.151	AO	219,570	733,298	08/12/2025	04/01/2032	13,951,140
749571-AL-9	RHP HOTEL PROPERTIES LP SENIOR CORP_BND		3.B FE	1,085,000	1,085,000	1,125,801	1,085,000	0	0	0	0	6.500	6.500	JD	3,134	37,417	05/20/2025	06/15/2033	1,120,263
74965L-AB-7	RLJ LODGING TRUST LP SECURED CORP_BND 14		3.C FE	3,051,065	3,392,000	3,209,366	3,102,029	0	50,964	0	0	4.000	6.644	MS	39,950	67,840	04/03/2025	09/15/2029	3,459,840
749868-BA-8	RREEF AMERICA REIT II INC SENIOR CORP_BN		1.G	3,891,000	4,000,000	3,877,305	3,893,319	0	2,319	0	0	4.240	4.869	AO	19,787	0	11/03/2025	10/23/2030	4,084,800
75010@-AB-4	RREEF CORE PLUS INDUSTRIAL REI SENIOR CO		2.A Z	5,000,000	5,000,000	4,982,572	5,000,000	0	0	0	0	5.230	5.230	MN	26,876	0	11/24/2025	11/24/2032	5,130,750
75018@-AA-8	RREEF AMER II LOWER REIT LLC SENIOR CORP		1.G IF	5,000,000	5,000,000	4,942,934	5,000,000	0	0	0	0	4.700	4.700	MN	35,903	0	11/06/2025	11/06/2030	5,116,847
75018@-AB-6	RREEF AMER II LOWER REIT LLC SENIOR CORP		1.G Z	5,000,000	5,000,000	4,920,231	5,000,000	0	0	0	0	5.110	5.110	MN	39,035	0	11/06/2025	11/06/2033	5,127,750
756109-AG-9	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	8,226,000	7,200,000	7,753,314	7,802,490	0	(52,307)	0	0	5.875	4.742	MS	124,550	423,000	10/26/2015	03/15/2035	7,411,500
756109-AR-5	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	5,082,200	5,000,000	5,005,181	5,005,098	0	(8,833)	0	0	4.125	3.940	AO	43,542	206,250	06/19/2015	10/15/2026	5,103,125
756109-AS-3	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	1,973,420	2,000,000	1,981,721	1,996,900	0	2,888	0	0	3.000	3.153	JJ	27,667	60,000	10/04/2016	01/15/2027	2,030,000
756109-AT-1	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	199,936	200,000	176,596	199,947	0	(44)	0	0	4.650	4.652	MS	2,738	9,300	03/08/2017	03/15/2047	204,650
756109-AW-4	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	1,987,180	2,000,000	1,943,405	1,995,081	0	1,323	0	0	3.250	3.326	JD	2,889	65,000	06/12/2019	06/15/2029	2,032,500
756109-BA-1	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	1,969,400	2,000,000	1,660,527	1,981,132	0	2,419	0	0	1.800	1.941	MS	10,600	36,000	12/09/2020	03/15/2033	2,018,000
756109-BK-9	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	3,832,920	4,000,000	3,849,704	3,838,021	0	5,101	0	0	3.100	4.223	JD	5,511	62,000	11/13/2025	12/15/2029	4,062,000
756109-BY-9	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	4,998,253	5,000,000	5,005,000	4,999,587	0	500	0	0	4.450	4.462	MS	65,514	222,500	01/23/2024	09/15/2026	5,111,250
756109-BZ-6	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	2,004,082	2,000,000	1,982,589	2,001,226	0	(1,612)	0	0	3.200	3.121	JJ	29,511	64,000	01/23/2024	01/15/2027	2,032,000
756109-CD-4	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	5,922,540	6,500,000	6,163,862	5,976,764	0	54,225	0	0	3.200	5.001	FA	78,578	104,000	05/21/2025	02/15/2031	6,604,000
756109-CG-7	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	8,660,070	9,000,000	9,224,758	8,682,719	0	22,649	0	0	5.125	5.673	FA	174,250	230,625	04/09/2025	02/15/2034	9,230,625
756109-CT-9	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	28,639,009	29,030,000	29,527,430	28,660,625	0	27,017	0	0	5.125	5.299	AO	314,088	764,557	07/30/2025	04/15/2035	29,773,894
756109-CX-0	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	6,331,904	6,400,000	6,335,652	6,332,253	0	349	0	0	4.500	4.677	FA	68,000	0	12/15/2025	02/01/2033	6,544,000
75884R-AV-5	REGENCY CENTERS LP SENIOR CORP_BND		1.G FE	4,234,690	4,484,000	4,464,650	4,445,469	0	33,765	0	0	3.600	4.421	FA	67,260	161,424	12/12/2018	02/01/2027	4,564,712
75884R-AW-3	REGENCY CENTERS LP SENIOR CORP_BND		1.G FE	15,372,705	15,511,000	13,269,730	15,397,026	0	1,639	0	0	4.400	4.454	FA	284,368	675,158	09/18/2020	02/01/2047	15,852,242
75884R-AY-9	REGENCY CENTERS LP SENIOR CORP_BND		1.G FE	2,989,830	3,000,000	2,611,300	2,991,122	0	(415)	0	0	4.650	4.671	MS	41,075	139,500	02/25/2019	03/15/2049	3,069,750
75884R-BB-8	REGENCY CENTERS LP SENIOR CORP_BND		1.G FE	4,683,161	4,551,000	4,678,496	4,682,690	0	(471)	0	0	5.250	4.798	JJ	110,172	0	12/16/2025	01/15/2034	4,670,464
75884R-BC-6	REGENCY CENTERS LP SENIOR CORP_BND		1.G FE	4,914,050	5,000,000	5,063,965	4,918,374	0	4,324	0	0	5.100	5.330	JJ	117,583	127,500	06/02/2025	01/15/2035	5,127,500
75884R-BD-4	REGENCY CENTERS LP SENIOR CORP_BND		1.G FE	15,949,171	16,065,000	16,454,478	15,959,667	0	10,495	0	0	5.000	5.119	JJ	508,725	0	05/08/2025	07/15/2032	16,466,625
76131V-AB-9	KITE REALTY GROUP LP SENIOR CORP_BND		2.B FE	5,862,600	6,000,000	6,064,993	5,876,995	0	14,395	0	0	4.750	5.248	MS	83,917	142,500	05/21/2025	09/15/2030	6,142,500
784888-AJ-4	SVF HOLDING REAL ESTATE INVEST CORP_BND		2.B	19,000,000	19,000,000	18,150,387	19,000,000	0	0	0	0	4.340	4.340	FA	311,516	824,600	11/01/2018	08/15/2030	19,412,300
784888-AN-5	ARA CORE PROPERTY FUND LP CORP_BND		2.B	5,000,000	5,000,000	5,036,767	5,000,000	0	0	0	0	6.100	6.100	FA	105,056	0	05/29/2025	08/27/2035	5,152,500
78574M-AA-1	SABRA HEALTH CARE LP SENIOR CORP_BND		2.C FE	105,212	120,000	109,742	106,621	0	1,409	0	0	3.200	5.429	JD	320	3,840	04/03/2025	12/01/2031	121,920
828807-CL-9	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1.G FE	6,130,489	5,890,000	5,426,172	6,065,900	0	(8,388)	0	0	4.750	4.483	MS	82,378	279,776	07/07/2015	03/15/2042	6,029,888
828807-CT-2	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1.G FE	13,825,497	13,460,000	11,341,102	13,767,378	0	(13,702)	0	0	4.250	4.061	AO	143,013	572,050	12/12/2019	10/01/2044	13,746,025
828807-DH-7	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1.G FE	8,012,735	9,500,000	6,549,606	8,027,049	0	13,148	0	0	3.250	4.218	MS	92,625	235,625	07/23/2025	09/13/2049	9,654,375
828807-DJ-3	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1.G FE	3,778,750	5,000,000	3,761,520	3,813,360	0	22,176	0	0	3.800	5.589	JJ	87,611	190,000	06/04/2024	07/15/2050	5,095,000
828807-DT-1	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1.G FE	1,034,897	1,150,000	1,035,977	1,035,515	0	618	0	0	2.650	4.541	FA	12,698	0	12/17/2025	02/01/2032	1,165,238
828807-DX-2	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1.G FE	20,095,426	17,692,000	19,798,544	20,069,937	0	(22,729)	0	0	6.650	5.678	JJ	542,506	665,000	12/12/2025	01/15/2054	18,280,259
828807-DY-0	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1.G FE	33,318,835	35,462,000	35,281,947	33,438,104	0	119,269	0	0	4.750	5.584	MS	444,506	842,223	06/02/2025	09/26/2034	36,304,223
828807-DZ-7	SIMON PROPERTY GROUP LP SENIOR CORP_BND		1.G FE	9,479,663	9,510,000	9,584,664	9,481,720	0	2,057	0	0	4.375	4.444	AO	152,556	0	08/12/2025	10/01/2030	9,718,031
829932-AB-8	SIXTH STREET LENDING PARTNERS SENIOR COR		2.C FE	18,201,115	18,367,000	19,030,494	18,236,855	0	35,375	0	0	6.500	6.751	MS	364,789	1,193,856	01/21/2025	03/11/2029	18,963,928
829932-AF-9	SIXTH STREET LENDING PARTNERS SENIOR COR		2.C FE	17,212,169	17,357,000	17,817,490	17,213,059	0	890	0	0	6.125	6.337	JJ	490,215	0	12/24/2025	07/15/2030	17,888,558
85571B-BD-6	STARWOOD PROPERTY TRUST INC SENIOR CORP_		3.C FE	543,843	538,000	561,157	543,185	0	(657)	0	0	6.500	6.224	JJ	17,485	17,874	05/09/2025	07/01/2030	555,485
85571B-BE-4	STARWOOD PROPERTY TRUST INC SENIOR CORP_		3.C FE	3,042,680	3,064,000	3,194,585	3,045,154	0	2,474	0	0	6.500	6.652	AO	42,045	103,453	03/31/2025	10/15/2030	3,163,580
86277*-AB-1	STRATEGIC PARTNERS VIII LP TERM_LOAN		1.E PL	108,531,040	108,405,434	108,405,434	108,490,890	0	6,286,554	0	0	6.922	6.982	MON	19,617	5,014,509	09/27/2023	03/10/2028	108,613,881
86278#-AA-8	STRATEGIC PARTNERS IX LP TERM_LOAN		1.E PL	298,800,000	300,000,000	300,000,000	298,931,983	0	(1,068,017)	0	0	5.927	6.081	MON	152,893	13,382,106	03/24/2025	03/21/2031	301,288,815

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87278*-AF-9	TRUMBULL PROPERTY FUND CORP_BND		2.A	18,000,000	18,000,000	18,202,965	18,000,000	0	0	0	0	5.720	5.720	JD	54,340	514,800	05/16/2025	06/12/2030	18,514,800
87278*-AG-7	TRUMBULL PROPERTY FUND CORP_BND		2.A	10,000,000	10,000,000	10,109,951	10,000,000	0	0	0	0	5.720	5.720	FA	217,678	0	08/14/2025	08/14/2030	10,286,000
89677Y-A#-7	TRIPLEPOINT VENTURE GROWTH BDC SENIOR CO		2.C FE	17,500,000	17,500,000	17,087,462	17,500,000	0	0	0	0	5.000	5.000	FA	298,958	875,000	02/28/2022	02/28/2027	17,937,500
92212L-A*-5	VARAGON CAPITAL CORP SENIOR CORP_BND		2.C PL	25,000,000	25,000,000	26,018,324	25,000,000	0	0	0	0	9.100	9.100	JD	63,194	4,241,667	12/21/2023	12/21/2026	26,137,500
92212L-A@-3	VARAGON CAPITAL CORP SENIOR CORP_BND		2.C PL	25,000,000	25,000,000	27,953,975	25,000,000	0	0	0	0	9.200	9.200	JD	63,889	1,206,944	12/21/2023	12/21/2028	26,150,000
92277G-AF-4	VENTAS REALTY LP SENIOR CORP_BND		2.A FE	15,564,625	16,500,000	13,857,570	15,764,405	0	26,134	0	0	4.375	4.732	FA	300,781	885,938	05/29/2015	02/01/2045	16,860,938
92277G-AQ-0	VENTAS REALTY LP SENIOR CORP_BND		2.A FE	3,990,800	4,000,000	3,501,033	3,992,248	0	(1,014)	0	0	4.875	4.889	AO	41,167	195,000	02/19/2019	04/15/2049	4,097,500
92564R-AE-5	VICI PROPERTIES LP SENIOR CORP_BND 144A		2.C FE	10,329,060	10,970,000	10,652,589	10,407,194	0	109,996	0	0	4.125	5.394	FA	170,949	385,192	06/03/2025	08/15/2030	11,196,256
92564R-AJ-4	VICI PROPERTIES LP SENIOR CORP_BND 144A		2.C FE	340,000	340,000	343,818	340,000	0	0	0	0	5.750	5.749	FA	8,146	19,550	01/22/2019	02/01/2027	349,775
925650-AC-7	VICI PROPERTIES LP SENIOR CORP_BND		2.C FE	10,926,120	12,000,000	12,143,546	11,244,495	0	154,330	0	0	4.950	6.725	FA	224,400	594,000	11/10/2023	02/15/2030	12,297,000
925650-AE-3	VICI PROPERTIES LP SENIOR CORP_BND		2.C FE	16,395,175	17,500,000	16,380,521	16,412,821	0	34,058	0	0	5.625	6.102	MN	125,781	1,335,938	01/22/2025	05/15/2052	17,992,188
925650-AF-0	VICI PROPERTIES LP SENIOR CORP_BND		2.C FE	344,889	340,000	351,156	344,553	0	5,927	0	0	5.750	5.538	AO	4,888	165,025	04/03/2025	04/01/2034	349,775
925650-AG-8	VICI PROPERTIES LP SENIOR CORP_BND		2.C FE	12,163,972	12,120,000	12,084,315	12,163,898	0	(244)	0	0	6.125	6.097	AO	185,588	681,100	04/02/2025	04/01/2054	12,491,175
925650-AK-9	VICI PROPERTIES LP SENIOR CORP_BND		2.C FE	17,969,720	18,515,000	18,907,869	17,999,191	0	29,472	0	0	5.625	6.021	AO	260,367	503,377	06/10/2025	04/01/2035	19,035,734
92747#-AA-9	VINTAGE VIII AB LLC TERM_LOAN		1.F PL	88,962,861	89,806,664	89,806,664	88,146,667	0	6,899,573	0	0	6.799	7.668	FMAN	15,720	4,390,579	02/28/2023	07/14/2028	90,993,875
92890H-AD-4	WEA FINANCE LLC SENIOR CORP_BND 144A		2.B FE	15,297,361	18,574,000	16,062,390	15,337,451	0	40,090	0	0	4.750	6.356	MS	254,877	441,133	07/25/2025	09/17/2044	19,015,133
92928Q-AD-0	WEA FINANCE LLC SENIOR CORP_BND 144A		2.B FE	15,302,275	19,145,000	15,637,304	15,372,198	0	61,323	0	0	4.625	6.262	MS	248,420	708,180	12/12/2025	09/20/2048	19,587,728
92936U-AG-4	WP CAREY INC SENIOR CORP_BND		2.A FE	144,070	165,000	148,779	146,398	0	2,329	0	0	2.400	4.935	FA	1,650	1,980	04/04/2025	02/01/2031	166,980
92936U-AJ-8	WP CAREY INC SENIOR CORP_BND		2.A FE	2,476,200	2,500,000	2,204,084	2,485,161	0	2,227	0	0	2.450	2.556	FA	25,521	61,250	10/05/2021	02/01/2032	2,530,625
92936U-AM-1	WP CAREY INC SENIOR CORP_BND		2.A FE	1,863,083	1,900,000	1,964,049	1,865,356	0	2,272	0	0	5.375	5.648	JD	284	102,126	04/28/2025	06/30/2034	1,951,063
962166-AW-4	WEYERHAEUSER COMPANY SENIOR CORP_BND		2.B FE	1,289,563	1,175,000	1,231,013	1,190,548	0	(8,258)	0	0	6.950	6.139	AO	20,416	81,662	07/11/2005	10/01/2027	1,215,831
962166-BR-4	WEYERHAEUSER COMPANY SENIOR CORP_BND		2.B FE	12,408,700	10,000,000	11,394,661	11,086,648	0	(145,915)	0	0	7.375	5.296	MS	217,153	737,500	12/30/2013	03/15/2032	10,368,750
962166-BT-0	WEYERHAEUSER COMPANY SENIOR CORP_BND		2.B FE	4,630	4,000	4,457	4,331	0	(20,931)	0	0	6.875	5.571	JD	12	181,226	07/24/2013	12/15/2033	4,138
G7334#-AA-9	REDDING RIDGE HOLDINGS LP SENIOR CORP_BN		1.G FE	11,500,000	11,500,000	11,310,666	11,500,000	0	0	0	0	4.000	3.999	JJ	208,278	460,000	11/30/2021	11/30/2026	11,668,667
G7334#-AB-7	REDDING RIDGE HOLDINGS LP SENIOR CORP_BN		1.G FE	16,080,000	16,080,000	15,293,004	16,080,000	0	0	0	0	4.250	4.249	JJ	309,428	683,400	11/30/2021	11/30/2028	16,330,580
G8584#-AB-2	SUPERMARKET INCOME REIT PLC SENIOR CORP_		2.A PL	14,477,400	16,442,300	16,391,634	16,442,300	0	0	0	1,964,900	4.100	4.100	JJ	292,125	306,740	01/30/2025	02/11/2032	14,504,012
L1300*-AA-0	CEP V FINCO SARL ABS_ABS		1.F PL	77,848,672	83,210,826	83,210,826	84,526,829	0	3,325,463	0	17,495,030	7.190	6.106	MJSD	83,095	1,396,556	12/23/2024	09/27/2028	87,061,233
N7334#-AV-5	WERELDHAVE NV SENIOR CORP_BND		2.B	50,000,000	49,571,585	47,340,864	49,571,585	0	0	0	5,864,849	2.090	2.090	JD	48,924	692,449	12/14/2017	12/14/2027	50,522,500
Q3189*-AF-6	DEXUS FUNDS MANAGEMENT LTD SENIOR CORP_B		1.G	46,912,525	45,750,000	45,840,860	45,906,147	0	(132,848)	0	0	4.790	4.477	FA	803,523	2,191,426	01/24/2017	02/19/2027	46,845,713
Q4352*-AB-4	GROWTHPOINT PROPERTIES AUSTRAL SECURED C		2.B	9,456,575	9,500,000	9,456,147	9,465,858	0	9,283	0	0	4.230	4.487	JD	17,860	348,975	07/21/2025	06/15/2027	9,700,925
Q8501*-AA-7	REGION RE LTD SENIOR CORP_BND		2.A FE	76,828,800	76,800,000	75,819,350	76,803,970	0	(3,798)	0	0	4.160	4.157	FA	1,215,829	3,194,880	12/28/2016	08/14/2027	78,397,440
49427R-AN-2	KILROY REALTY LP SENIOR CORP_BND		2.C FE	20,289,184	19,900,000	20,001,805	20,027,263	0	(46,101)	0	0	4.750	4.498	JD	42,011	945,250	01/07/2019	12/15/2028	20,372,625
44107T-BE-5	HOST HOTELS & RESORTS LP SENIOR CORP_BND		2.B FE	17,887,158	17,970,000	17,983,630	17,889,373	0	2,214	0	0	4.250	4.412	JD	74,251	0	11/12/2025	12/15/2028	18,351,863
89834M-AA-4	FIDEICOMISO IRREVOCABLE NO 240 SENIOR CO		2.C FE	1,800,772	1,848,000	1,819,068	1,801,507	0	735	0	0	4.869	5.574	JJ	6,998	0	12/03/2025	01/15/2030	1,892,990
Q6235#-AP-7	MIRVAC GROUP FINANCE LTD SENIOR CORP_BND		1.G FE	50,000,000	50,000,000	47,140,190	50,000,000	0	0	0	0	3.780	3.780	MS	540,750	1,890,000	09/20/2016	09/18/2031	50,945,000
18055#-BP-6	CLARION LION PROPERTIES FUND H SENIOR CO		2.A	35,000,000	35,000,000	30,969,182	35,000,000	0	0	0	0	3.080	3.080	MS	353,344	1,232,000	09/03/2020	09/03/2032	35,539,000
53621@-BH-8	LION INDUSTRIAL TRUST SENIOR CORP_BND		2.A	20,000,000	20,000,000	19,828,067	20,000,000	0	0	0	0	5.490	5.490	FA	454,450	1,098,000	02/02/2023	02/02/2035	20,549,000
12610#-AE-3	CBRE US CORE PARTNERS REIT OPE SENIOR CO		2.B	30,430,000	30,430,000	27,122,082	30,430,000	0	0	0	0	2.760	2.760	FA	291,621	839,868	08/26/2021	08/26/2031	30,849,934
53621@-BA-3	LION INDUSTRIAL TRUST SENIOR CORP_BND		2.A	12,930,000	12,930,000	11,504,509	12,930,000	0	0	0	0	3.140	3.140	MS	133,078	406,002	03/03/2022	03/03/2032	13,133,001
18055#-CH-3	CLARION LION PROPERTIES FUND H CORP_BND		2.A	7,489,000	7,489,000	8,000,689	7,489,000	0	0	0	0	6.640	6.640	FA	207,196	808,063	11/17/2023	02/01/2034	7,737,635
53621@-BM-7	LION INDUSTRIAL PROPERTIES LP SENIOR COR		2.A	13,000,000	13,000,000	13,837,500	13,000,000	0	0	0	0	6.530	6.530	JJ	384,363	848,900	01/18/2024	01/18/2034	13,424,450
85253#-AP-6	STAG INDUSTRIAL INC SENIOR CORP_BND		2.B FE	4,692,000	4,692,000	4,954,631	4,692,000	0	0	0	0	6.300	6.300	MN	27,096	295,596	02/28/2024	05/28/2034	4,839,798
09582@-AA-3	BLUE OWL REAL ESTATE NET LEASE SECURED C		2.A PL	10,000,000	10,000,000	10,239,881	10,000,000	0	0	0	0	6.550	6.550	AO	121,903	1,146,250	06/11/2024	04/24/2027	10,327,500
09582@-AB-1	OAK STREET REAL ESTATE CAPITAL SECURED C		2.A PL	20,000,000	20,000,000	21,083,243	20,000,000	0	0	0	0	6.580	6.580	AO	244,922	2,590,200	06/11/2024	04/24/2029	20,658,000
09582@-AC-9	OAK STREET REAL ESTATE CAPITAL SECURED C		2.A PL	20,000,000	20,000,000	21,501,357	20,000,000	0	0	0	0	6.670	6.670	AO	248,272	2,001,000	06/11/2024	04/24/2031	20,667,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
095820-AD-7	BLUE OWL REAL ESTATE NET LEASE SECURED C		2.A PL	20,039,783	20,000,000	21,810,694	20,036,803	0	36,803	0	0	6.820	6.791	AO	253,856	2,226,600	11/29/2024	04/24/2034	20,682,000
12737#-AE-1	CSFV CORE II LLC SENIOR CORP_BND		1.F PL	22,000,000	22,000,000	22,142,257	22,000,000	0	0	0	0	4.880	4.880	AO	220,684	1,073,600	10/17/2024	10/17/2029	22,536,800
12737#-AF-8	CSFV CORE II LLC SENIOR CORP_BND		1.F PL	77,000,000	77,000,000	76,832,953	77,000,000	0	138,187	0	0	5.290	5.290	AO	837,289	4,073,300	01/01/2025	10/17/2034	79,036,650
12737#-AG-6	CSFV CORE II LLC SENIOR CORP_BND		1.F PL	30,000,000	30,000,000	29,610,517	30,000,000	0	0	0	0	5.340	5.340	AO	329,300	1,602,000	12/01/2024	10/17/2036	30,801,000
23134@-AA-7	CURBLINE PROPERTIES LP CORP_BND		2.B FE	17,000,000	17,000,000	17,447,720	17,000,000	0	0	0	0	5.580	5.580	MS	310,930	0	09/03/2025	09/03/2030	17,474,300
27965#-AW-2	EDENS INVESTMENT TRUST SENIOR CORP_BND		2.B YE	10,000,000	10,000,000	10,220,932	10,000,000	0	0	0	0	5.650	5.650	FA	232,278	565,000	08/06/2024	08/06/2028	10,285,639
27965#-AX-0	EDENS INVESTMENT TRUST SENIOR CORP_BND		2.B YE	13,000,000	13,000,000	13,425,049	13,000,000	0	0	0	0	5.760	5.760	FA	307,840	748,800	08/06/2024	08/06/2030	13,376,480
27965#-AY-8	EDENS LP SENIOR CORP_BND		2.B YE	19,335,847	19,471,000	20,164,249	19,355,241	0	(115,759)	0	0	5.820	5.946	FA	456,433	1,133,212	12/01/2024	08/06/2031	20,037,606
44929@-BD-5	INVESCO CORE REAL ESTATE USA L SENIOR CO		2.A PL	20,000,000	20,000,000	20,766,033	20,000,000	0	0	0	0	6.720	6.720	FA	518,933	1,814,400	02/15/2024	02/15/2029	20,686,933
44929@-BE-3	INVESCO CORE REAL ESTATE USA L SENIOR CO		2.A PL	10,000,000	10,000,000	10,579,624	10,000,000	0	0	0	0	6.860	6.860	FA	264,872	788,900	02/15/2024	02/15/2031	10,350,622
47032@-BF-7	JAMES CAMPBELL COMPANY LLC CORP_BND		2.A	11,000,000	11,000,000	10,995,977	11,000,000	0	0	0	0	5.310	5.312	JD	1,623	210,925	08/20/2025	09/30/2032	11,146,025
47032@-BG-5	JAMES CAMPBELL COMPANY LLC CORP_BND		2.A	4,000,000	4,000,000	3,998,228	4,000,000	0	0	0	0	5.660	5.660	JD	629	81,756	08/20/2025	09/30/2035	4,056,600
53621@-BP-0	LION INDUSTRIAL PROPERTIES LP CORP_BND		2.A	53,847,000	53,847,000	53,916,182	53,847,000	0	0	0	0	5.470	5.470	MS	908,175	2,945,430	12/31/2024	09/10/2033	55,319,715
62979*-AV-9	NSA OP LP SENIOR CORP_BND		2.B FE	11,000,000	11,000,000	11,186,856	11,000,000	0	0	0	0	5.740	5.740	MS	203,451	631,400	09/05/2024	09/05/2034	11,315,700
74264*-AN-6	PRISA LHC LLC CORP_BND		1.G	25,000,000	25,000,000	25,845,818	25,000,000	0	0	0	0	5.710	5.710	MN	214,125	713,750	05/07/2025	05/07/2033	25,713,750
74986@-BE-0	RREEF AMERICA REIT II INC SENIOR CORP_BN		1.G	21,597,642	21,975,000	20,456,267	21,605,016	0	7,374	0	0	2.150	2.751	MN	59,058	355,288	12/10/2025	11/16/2028	22,211,231
85253#-AM-3	STAG INDUSTRIAL OPERATING PART SENIOR CO		2.B FE	17,000,000	17,000,000	17,657,608	17,000,000	0	0	0	0	6.050	6.050	MN	97,136	1,028,500	06/17/2024	05/28/2029	17,517,107
85253#-AN-1	STAG INDUSTRIAL INC SENIOR CORP_BND		2.B FE	21,474,000	21,474,000	22,598,701	21,474,000	0	0	0	0	6.170	6.170	MN	121,453	1,479,196	06/17/2024	05/28/2031	22,136,473
47032@-AZ-4	JAMES CAMPBELL COMPANY LLC SENIOR CORP_B		2.A	5,000,000	5,000,000	5,129,494	5,000,000	0	0	0	0	5.680	5.679	JD	1,578	285,578	07/02/2024	09/30/2030	5,072,578
47032@-BA-8	JAMES CAMPBELL COMPANY LLC SENIOR CORP_B		2.A	10,000,000	10,000,000	10,250,367	10,000,000	0	0	0	0	5.720	5.720	JD	3,178	575,178	07/02/2024	09/30/2031	10,146,178
04017#-AD-1	ARES INDUSTRIAL REAL ESTATE FU CORP_BND		2.B PL	18,492,000	18,492,000	18,947,299	18,492,000	0	0	0	0	5.660	5.660	JJ	284,921	0	09/23/2025	07/10/2032	13,873,824
06759*-AA-8	BARINGS CORE PROPERTY FUND REI SENIOR CO		2.C	4,899,528	4,899,528	4,460,878	4,899,528	0	0	0	0	3.470	3.470	MS	47,226	170,022	03/21/2022	03/21/2032	4,984,535
11134#-AC-6	BROADSTONE NET LEASE LLC SENIOR CORP_BND		2.B FE	15,000,000	15,000,000	14,766,798	15,000,000	0	0	0	0	5.190	5.190	JJ	387,088	778,500	09/13/2018	07/02/2030	15,389,250
12470@-AC-8	CA & NY PROPERTY SALE REIT 2 L SENIOR CO		2.A	1,330,000	1,330,000	1,115,710	1,330,000	0	0	0	0	2.650	2.650	JJ	17,035	35,246	01/07/2021	01/07/2033	1,347,623
12610#-AA-1	CBRE US CORE PARTNERS REIT OPE SENIOR CO		2.B	90,000,000	90,000,000	85,720,981	90,000,000	0	0	0	0	3.380	3.380	AO	515,450	3,042,000	10/30/2019	10/30/2029	91,521,000
12610#-AC-7	CBRE US CORE PARTNERS REIT OPE SENIOR CO		2.B	34,000,000	34,000,000	31,053,447	34,000,000	0	0	0	0	2.840	2.840	MN	152,887	965,600	11/04/2020	11/04/2030	34,482,800
12610#-AD-5	CBRE US CORE PARTNERS REIT OPE SENIOR CO		2.B	1,500,000	1,500,000	1,314,722	1,500,000	0	0	0	0	2.940	2.940	MN	6,983	44,100	09/16/2020	09/16/2032	1,516,170
12610#-AG-8	CBRE US CORE PARTNERS REIT OPE SENIOR CO		2.B	15,000,000	15,000,000	13,189,324	15,000,000	0	0	0	0	2.680	2.680	JJ	194,300	402,000	01/06/2022	01/07/2032	15,201,000
12610#-AH-6	CBRE US CORE PARTNERS REIT OPE SENIOR CO		2.B	750,000	750,000	630,711	750,000	0	0	0	0	2.830	2.830	JJ	10,259	21,226	01/06/2022	01/07/2034	760,613
151895-E#-2	CENTERPOINT PROPERTIES TRUST SENIOR CORP		1.G FE	18,840,000	18,840,000	17,204,225	18,840,000	0	0	0	0	2.830	2.830	AO	91,824	533,172	10/29/2020	10/28/2030	19,105,105
151895-F#-1	CENTERPOINT PROPERTIES TRUST SENIOR CORP		1.G FE	12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	5.110	5.110	JD	27,253	0	12/15/2025	12/15/2031	12,306,600
151895-F*-5	CENTERPOINT PROPERTIES TRUST SENIOR CORP		1.G FE	17,000,000	17,000,000	14,768,997	17,000,000	0	0	0	0	2.930	2.930	JJ	232,447	498,100	01/13/2021	01/13/2033	17,249,050
18055#-BH-4	CLARION LION PROPERTIES FUND H SENIOR CO		2.A	20,000,000	20,000,000	19,374,172	20,000,000	0	0	0	0	3.750	3.750	JJ	345,833	750,000	07/15/2019	07/15/2029	20,375,000
18055#-BJ-0	CLARION LION PROPERTIES FUND H SENIOR CO		2.A	1,000,000	1,000,000	945,867	1,000,000	0	0	0	0	3.850	3.850	JJ	17,753	38,500	07/15/2019	07/15/2031	1,019,250
18055#-BM-3	CLARION LION PROPERTIES FUND H SENIOR CO		2.A	25,000,000	25,000,000	22,604,017	25,000,000	0	0	0	0	3.030	3.030	MS	248,292	757,500	09/03/2020	09/03/2031	25,378,750
18055#-BY-7	CLARION LION PROPERTIES FUND H SENIOR CO		2.A	8,500,000	8,500,000	8,712,106	8,500,000	0	0	0	0	5.750	5.750	MN	81,458	488,750	11/01/2022	11/01/2034	8,744,375
18055#-CC-4	CLARION LION PROPERTIES FUND H SENIOR CO		2.A	5,000,000	5,000,000	5,190,137	5,000,000	0	0	0	0	5.760	5.760	JD	24,000	288,000	06/01/2023	06/01/2031	5,144,000
18055#-CD-2	CLARION LION PROPERTIES FUND H SENIOR CO		2.A	14,250,000	14,250,000	14,699,993	14,250,000	0	0	0	0	5.750	5.750	JD	68,281	819,376	06/01/2023	06/01/2033	14,659,688
18055#-CG-5	CLARION LION PROPERTIES FUND H CORP_BND		2.A	11,080,000	11,080,000	11,755,090	11,080,000	0	0	0	0	6.570	6.570	FA	303,315	1,091,934	11/17/2023	02/01/2031	11,443,978
22279#-AE-4	COUSINS PROPERTIES SUB INC SENIOR CORP_B		2.B	9,000,000	9,000,000	8,670,368	9,000,000	0	0	0	0	3.950	3.950	JJ	172,813	355,500	06/19/2019	07/06/2029	9,177,750
27731#-AH-8	EASTGROUP PROPERTIES LP SENIOR CORP_BND		2.B	57,000,000	57,000,000	56,301,080	57,000,000	0	0	0	0	4.270	4.270	MS	628,758	2,433,900	03/28/2019	03/28/2029	58,216,950
27731#-AN-5	EASTGROUP PROPERTIES LP SENIOR CORP_BND		2.B	12,280,000	12,280,000	10,998,922	12,280,000	0	0	0	0	2.740	2.740	JD	19,628	336,472	06/10/2021	06/10/2031	12,448,236
27731#-AP-0	EASTGROUP PROPERTIES LP SENIOR CORP_BND		2.B	2,940,000	2,940,000	2,618,260	2,940,000	0	0	0	0	3.030	3.030	AO	17,569	89,082	04/20/2022	04/20/2032	2,984,541
27731#-AQ-8	EASTGROUP PROPERTIES INC SENIOR CORP_BND		2.B	7,000,000	7,000,000	6,835,873	7,000,000	0	0	0	0	4.900	4.900	AO	75,269	343,000	10/12/2022	10/12/2033	7,171,500
27731#-AR-6	EASTGROUP PROPERTIES INC SENIOR CORP_BND		2.B	9,000,000	9,000,000	8,731,258	9,000,000	0	0	0	0	4.950	4.950	AO	97,763	445,500	10/12/2022	10/12/2034	9,222,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
27965#-AP-7	EDENS LP SENIOR CORP_BND		2.B YE	40,021,510	40,000,000	38,136,116	40,007,977	0	(1,691)	0	0	3.780	3.775	MN	180,600	1,512,000	07/11/2016	05/18/2030	40,756,000
27965#-AV-4	EDENS INVESTMENT TRUST SENIOR CORP_BND		2.B YE	5,000,000	5,000,000	5,073,581	5,000,000	0	0	0	0	5.620	5.620	FA	113,181	281,000	08/06/2024	08/06/2027	5,140,500
27965#-BB-7	EDENS INVESTMENT TRUST CORP_BND		2.A IF	25,000,000	25,000,000	25,264,415	25,000,000	0	0	0	0	5.430	5.430	MS	362,000	0	09/25/2025	09/25/2032	25,678,750
292102-B#-6	EMPIRE STATE REALTY OP LP SENIOR CORP_BN		2.A PL	72,500,000	72,500,000	68,056,784	72,500,000	0	0	0	0	4.440	4.440	MJSD	80,475	2,414,250	03/22/2018	03/22/2033	73,304,750
292102-C*-9	EMPIRE STATE REALTY OP LP SENIOR CORP_BN		2.A PL	26,000,000	26,000,000	23,655,393	26,000,000	0	0	0	0	3.610	3.610	MJSD	36,501	938,600	03/17/2020	03/17/2032	26,234,650
30225V-A#-4	EXTRA SPACE STORAGE LP SENIOR CORP_BND		2.A FE	25,250,000	25,250,000	24,124,390	25,250,000	0	0	0	0	3.470	3.470	AO	199,573	876,176	10/09/2019	10/09/2029	25,688,088
30225V-B*-7	EXTRA SPACE STORAGE LP SENIOR CORP_BND		2.B	24,000,000	24,000,000	22,597,768	24,000,000	0	0	0	0	3.480	3.480	FA	292,320	835,200	08/25/2020	08/25/2030	24,417,600
30225V-B@-5	EXTRA SPACE STORAGE LP SENIOR CORP_BND		2.B	21,000,000	21,000,000	19,759,617	21,000,000	0	0	0	0	3.500	3.500	AO	183,750	735,000	10/01/2020	10/01/2030	21,367,500
32055R-B#-3	FIRST INDUSTRIAL REALTY TRUST SENIOR COR		2.A FE	17,000,000	17,000,000	16,431,817	17,000,000	0	0	0	0	3.970	3.970	JJ	296,206	674,900	07/23/2019	07/23/2029	17,337,450
374297-B#-5	GETTY REALTY CORP SENIOR CORP_BND		2.C FE	50,000,000	50,000,000	47,176,554	50,000,000	0	0	0	0	3.520	3.535	FMAN	176,000	1,760,000	09/12/2019	09/12/2029	50,083,111
374297-C#-4	GETTY REALTY CORP SENIOR CORP_BND		2.C FE	23,500,000	23,500,000	21,556,828	23,500,000	0	0	0	0	3.430	3.430	FMAN	80,605	806,050	12/04/2020	11/25/2030	23,701,513
374297-D@-5	GETTY REALTY CORP SENIOR CORP_BND		2.C FE	28,260,000	28,260,000	25,204,169	28,260,000	0	0	0	0	3.450	3.450	FMAN	105,622	974,970	02/22/2022	02/22/2032	28,503,743
38242#-AB-0	GOODMAN NORTH AMERICAN PARTNER SENIOR CO		2.B PL	18,587,160	18,000,000	16,774,844	18,311,220	0	(68,182)	0	0	3.020	2.590	AO	119,290	543,600	10/12/2021	04/09/2030	18,267,270
38242#-AC-8	GOODMAN NORTH AMERICAN PARTNER SENIOR CO		2.B PL	12,280,000	12,280,000	11,511,229	12,280,000	0	0	0	0	2.400	2.400	JJ	143,267	294,720	01/06/2022	01/06/2029	12,427,360
38242#-AD-6	GOODMAN NORTH AMERICAN PARTNER SENIOR CO		2.B PL	20,000,000	20,000,000	17,677,599	20,000,000	0	0	0	0	2.660	2.660	AO	121,178	532,000	10/28/2021	10/09/2031	20,266,000
40465@-AH-5	HSRE CORE HOLDINGS I LLC SENIOR CORP_BND		2.B	50,000,000	50,000,000	49,851,526	50,000,000	0	0	0	0	4.650	4.650	FA	800,833	2,325,000	02/27/2019	02/27/2027	51,162,500
40465@-AK-8	HSRE CORE HOLDINGS I LLC SENIOR CORP_BND		2.B	13,830,000	13,830,000	13,178,798	13,830,000	0	0	0	0	3.160	3.160	MS	127,467	437,028	09/16/2021	09/16/2028	14,048,514
40465@-AL-6	HSRE CORE HOLDINGS I LLC SENIOR CORP_BND		2.B	8,010,000	8,010,000	7,311,499	8,010,000	0	0	0	0	3.610	3.610	MS	84,339	289,162	09/16/2021	09/16/2031	8,154,581
449298-AR-5	ICRE REIT HOLDINGS SENIOR CORP_BND		2.A PL	9,000,000	9,000,000	8,361,415	9,000,000	0	0	0	0	4.010	4.010	MN	60,150	360,900	05/01/2019	05/01/2031	9,180,450
449298-AS-3	ICRE REIT HOLDINGS SENIOR CORP_BND		2.A PL	10,000,000	10,000,000	8,847,417	10,000,000	0	0	0	0	4.130	4.130	MN	68,833	413,000	05/01/2019	05/01/2034	10,206,500
449298-AU-8	INVESCO CORE REAL ESTATE USA L SENIOR CO		2.A PL	5,000,000	5,000,000	4,846,509	5,000,000	0	0	0	0	4.530	4.530	AO	40,267	226,500	10/27/2022	10/27/2029	5,113,250
449298-AV-6	INVESCO CORE REAL ESTATE USA L SENIOR CO		2.A PL	15,000,000	15,000,000	14,050,201	15,000,000	0	0	0	0	4.590	4.590	AO	122,400	688,500	10/27/2022	10/27/2032	15,344,250
449298-BF-0	INVESCO CORE REAL ESTATE USA L SENIOR CO		2.A PL	32,000,000	32,000,000	34,133,035	32,000,000	0	0	0	0	6.930	6.930	JD	61,600	2,217,600	12/21/2023	12/21/2033	33,108,800
449298-BG-8	INVESCO CORE REAL ESTATE USA L SENIOR CO		2.A PL	23,000,000	23,000,000	24,535,166	23,000,000	0	0	0	0	6.930	6.930	FA	602,140	1,593,900	02/15/2024	02/15/2034	23,796,950
46124J-A*-3	INVENTRUST PROPERTIES CORP SENIOR CORP_B		2.C PL	30,000,000	30,000,000	29,910,400	30,000,000	0	0	0	0	5.070	5.070	FA	591,500	1,521,000	08/11/2022	08/11/2029	30,760,500
46124J-A@-1	INVENTRUST PROPERTIES CORP SENIOR CORP_B		2.C PL	13,060,000	13,060,000	12,773,517	13,060,000	0	0	0	0	5.200	5.200	FA	264,102	679,120	08/11/2022	08/11/2032	13,399,560
470328-AH-4	JAMES CAMPBELL COMPANY LLC CORP_BND		2.A	398,072	400,000	400,142	398,697	0	625	0	0	4.580	5.041	JD	51	6,717	08/06/2025	09/30/2026	404,580
470328-AJ-0	JAMES CAMPBELL COMPANY LLC CORP_BND		2.A	398,172	400,000	400,890	398,467	0	295	0	0	4.630	4.866	JD	51	6,791	08/06/2025	09/30/2027	404,630
470328-AM-3	JAMES CAMPBELL COMPANY LLC CORP_BND		2.A	5,031,660	5,100,000	5,071,995	5,053,963	0	22,303	0	0	3.780	5.039	JD	536	70,686	08/06/2025	09/30/2026	5,148,195
470328-AN-1	JAMES CAMPBELL COMPANY LLC CORP_BND		2.A	6,073,024	6,200,000	6,131,144	6,094,259	0	21,235	0	0	3.830	4.865	JD	660	87,069	08/06/2025	09/30/2027	6,259,365
470328-AQ-4	JAMES CAMPBELL COMPANY LLC CORP_BND		2.A	4,468,486	4,600,000	4,492,845	4,482,882	0	14,396	0	0	3.880	4.875	JD	496	65,443	08/06/2025	09/30/2028	4,644,620
470328-AS-0	JAMES CAMPBELL COMPANY LLC CORP_BND		2.A	4,447,464	4,600,000	4,474,102	4,464,215	0	16,751	0	0	3.720	4.875	JD	475	62,744	08/06/2025	09/30/2028	4,642,780
470328-AT-8	JAMES CAMPBELL COMPANY LLC SENIOR CORP_B		2.A	20,000,000	20,000,000	19,593,432	20,000,000	0	0	0	0	4.360	4.360	JD	58,133	872,000	12/06/2018	11/30/2029	20,419,044
470328-BC-4	JAMES CAMPBELL COMPANY LLC SENIOR CORP_B		2.A	48,000,000	48,000,000	48,400,028	48,000,000	0	0	0	0	5.380	5.382	JD	7,173	1,972,667	12/31/2024	09/30/2031	48,645,600
470328-BD-2	JAMES CAMPBELL COMPANY LLC CORP_BND		2.A	8,000,000	8,000,000	8,003,109	8,000,000	0	0	0	0	4.810	4.806	JD	1,069	138,956	08/20/2025	09/30/2028	8,096,200
49427R-B#-8	KILROY REALTY LP CORP_BND		2.C	57,500,000	57,500,000	57,425,250	57,500,000	0	0	0	0	4.350	4.350	AO	507,198	2,501,250	10/22/2018	10/18/2026	58,750,625
49427R-C*-1	KILROY REALTY LP SENIOR CORP_BND		2.C	50,000,000	50,000,000	48,010,076	50,000,000	0	0	0	0	4.270	4.270	AO	432,931	2,135,000	04/28/2020	01/31/2031	50,610,847
50212@-AB-3	LP 1A REIT INC SENIOR CORP_BND		2.A	30,375,000	30,375,000	27,069,540	30,375,000	0	0	0	0	2.550	2.550	JJ	374,372	774,562	01/07/2021	01/07/2031	30,762,281
502175-C@-9	LTC PROPERTIES INC SENIOR CORP_BND		2.C	29,272,863	29,585,000	28,502,420	29,503,254	0	41,482	0	0	4.260	4.434	FMAN	143,537	1,311,974	12/28/2016	11/20/2028	4,784,013
518058-AB-4	LASALLE PROPERTY FUND LP SENIOR CORP_BND		2.B	3,000,000	3,000,000	2,752,172	3,000,000	0	0	0	0	3.330	3.330	FA	38,295	99,900	02/13/2020	02/13/2030	3,049,950
518058-AE-8	LASALLE PROPERTY FUND LP SENIOR CORP_BND		2.B	12,280,000	12,280,000	11,360,990	12,280,000	0	0	0	0	2.520	2.520	MN	49,857	309,456	11/03/2021	11/03/2028	12,434,728
518058-AF-5	LASALLE PROPERTY FUND LP SENIOR CORP_BND		2.B	10,370,000	10,370,000	8,914,622	10,370,000	0	0	0	0	2.950	2.950	MN	49,286	305,916	11/03/2021	11/03/2031	10,522,958
53621@-AX-4	LION INDUSTRIAL PROPERTIES LP SENIOR COR		2.A	2,540,000	2,540,000	2,276,632	2,540,000	0	0	0	0	2.830	2.830	MS	18,170	71,882	03/31/2021	03/31/2031	2,575,941
53621@-AY-2	LION INDUSTRIAL PROPERTIES LP SENIOR COR		2.A	16,370,000	16,370,000	14,598,476	16,370,000	0	0	0	0	2.830	2.830	MS	117,105	463,272	06/16/2021	06/16/2031	16,467,802
53621@-BB-1	LION INDUSTRIAL PROPERTIES LP SENIOR COR		2.A	1,350,000	1,350,000	1,195,527	1,350,000	0	0	0	0	3.140	3.140	MN	5,181	42,390	05/17/2022	05/17/2032	1,371,195

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
53621@-BC-9	LION INDUSTRIAL TRUST SENIOR CORP_BND		2.A	10,000,000	10,000,000	8,466,559	10,000,000	0	0	0	0	3.240	3.240	MN	39,600	324,000	05/17/2022	05/17/2034	10,162,000
53621@-BJ-4	LION INDUSTRIAL TRUST SENIOR CORP_BND		2.A	7,000,000	7,000,000	7,263,778	7,000,000	0	0	0	0	6.290	6.290	JD	19,569	440,300	12/15/2023	12/15/2028	7,220,150
53621@-BQ-8	LION INDUSTRIAL PROPERTIES LP SENIOR COR		2.A	52,384,000	52,384,000	52,275,528	52,384,000	0	0	0	0	5.550	5.550	MS	896,421	2,907,312	09/11/2024	09/10/2034	53,837,656
55335@-AB-4	BGO DIVERSIFIED US PROPERTY FU SENIOR CO		2.B	5,982,500	6,000,000	5,946,791	5,998,923	0	2,119	0	0	3.660	3.697	JD	1,220	219,600	01/24/2017	06/29/2026	6,109,800
55335@-AF-5	BGO DIVERSIFIED US PROPERTY FU CORP_BND		2.B	10,000,000	10,000,000	9,818,951	10,000,000	0	0	0	0	3.860	3.860	AO	68,622	386,000	04/27/2017	04/27/2027	10,193,000
59182*-AE-6	METLIFE CORE PROPERTY HOLDINGS SENIOR CO		2.B	10,000,000	10,000,000	8,766,611	10,000,000	0	0	0	0	2.670	2.670	MON	13,350	267,000	12/13/2021	12/13/2031	10,022,250
59182*-AF-3	METLIFE CORE PROPERTY HOLDINGS SENIOR CO		2.B	3,000,000	3,000,000	2,509,154	3,000,000	0	0	0	0	2.810	2.810	MON	4,215	84,300	12/13/2021	12/13/2033	3,007,025
62979*-AA-5	NSA OP LP SENIOR CORP_BND		2.B FE	12,000,000	12,000,000	11,665,041	12,000,000	0	0	0	0	3.980	3.981	FA	161,853	477,600	08/30/2019	08/30/2029	12,001,327
62979*-AB-3	NSA OP LP SENIOR CORP_BND		2.B FE	9,250,000	9,250,000	8,798,284	9,250,000	0	0	0	0	4.080	4.079	FA	127,897	377,400	08/30/2019	08/30/2031	9,251,048
62979*-AC-1	NSA OP LP SENIOR CORP_BND		2.B FE	1,350,319	1,640,000	1,510,074	1,416,983	0	37,017	0	0	2.990	6.454	FA	16,618	38,721	03/26/2025	08/05/2030	1,661,113
62979*-AH-0	NSA OP LP SENIOR CORP_BND		2.B FE	20,000,000	20,000,000	18,049,701	20,000,000	0	0	0	0	2.720	2.720	MN	46,844	544,000	12/14/2021	11/30/2030	20,272,000
62979*-AJ-6	NSA OP LP SENIOR CORP_BND		2.B FE	35,000,000	35,000,000	30,916,686	35,000,000	0	0	0	0	2.810	2.810	MN	84,690	983,500	12/14/2021	11/30/2031	35,491,750
62979*-AK-3	NSA OP LP SENIOR CORP_BND		2.B	2,990,000	2,990,000	2,524,952	2,990,000	0	0	0	0	2.960	2.960	MN	7,621	88,504	01/28/2022	11/30/2033	3,034,252
62979*-AL-1	NSA OP LP SENIOR CORP_BND		2.B FE	2,540,000	2,540,000	1,996,906	2,540,000	0	0	0	0	3.060	3.060	MN	6,693	77,724	12/14/2021	11/30/2036	2,578,862
62979*-AM-9	NSA OP LP SENIOR CORP_BND		2.B FE	17,500,000	17,500,000	17,289,258	17,500,000	0	0	0	0	5.060	5.060	MN	110,688	885,500	09/28/2022	11/16/2032	17,942,750
62979*-AQ-0	NSA OP LP SENIOR CORP_BND		2.B FE	13,000,000	13,000,000	13,604,497	13,000,000	0	0	0	0	6.550	6.550	AO	203,414	851,500	10/05/2023	10/05/2028	13,425,750
62979*-AR-8	NSA OP LP SENIOR CORP_BND		2.B FE	4,500,000	4,500,000	4,820,442	4,500,000	0	0	0	0	6.660	6.660	AO	71,595	299,700	10/05/2023	10/05/2030	4,649,850
62979*-AS-6	NSA OP LP SENIOR CORP_BND		2.B FE	10,000,000	10,000,000	10,846,264	10,000,000	0	0	0	0	6.730	6.730	AO	160,772	673,000	10/05/2023	10/05/2033	10,336,500
67080#-AA-6	NUVEEN CPACE LENDING RN FEEDER SENIOR CO		1.C PL	95,000,000	95,000,000	93,936,000	95,000,000	0	0	0	0	5.500	5.537	MJSD	174,167	6,706,852	04/12/2024	03/20/2060	96,320,764
67080*-AA-0	NUVEEN CPACE LENDING RN FEEDER SECURED C		1.C PL	77,600,000	77,600,000	78,298,400	77,600,000	0	0	0	0	5.750	5.750	MJSD	148,733	4,181,336	03/31/2025	06/20/2060	78,740,289
74170*-BE-8	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	7,000,000	7,000,000	5,894,141	7,000,000	0	0	0	0	2.560	2.560	AO	38,827	179,200	10/13/2020	10/13/2032	7,089,600
74170*-BF-5	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	3,000,000	3,000,000	2,340,499	3,000,000	0	0	0	0	2.710	2.710	AO	17,615	81,300	10/13/2020	10/13/2035	3,040,650
74170*-BG-3	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	9,830,000	9,830,000	8,661,853	9,830,000	0	0	0	0	2.580	2.580	MS	68,335	253,614	03/24/2021	03/24/2031	9,956,807
74170*-BH-1	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	4,620,000	4,620,000	3,873,231	4,620,000	0	0	0	0	2.680	2.680	MS	33,362	123,816	03/24/2021	03/24/2033	4,681,908
74170*-BK-4	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	2,885,000	2,885,000	2,113,280	2,885,000	0	0	0	0	3.390	3.390	MS	26,352	97,802	03/24/2021	03/24/2041	2,933,901
74170*-BN-8	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	15,000,000	15,000,000	12,229,473	15,000,000	0	0	0	0	2.550	2.550	AO	89,250	382,500	10/07/2021	10/07/2033	15,191,250
74170*-BP-3	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	5,000,000	5,000,000	3,814,287	5,000,000	0	0	0	0	2.750	2.750	AO	32,083	137,500	10/07/2021	10/07/2036	5,068,750
74170*-BQ-1	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	8,450,000	8,450,000	5,788,674	8,450,000	0	0	0	0	3.000	3.000	AO	59,150	253,500	10/07/2021	10/07/2041	8,576,750
74170*-BT-5	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	2,990,000	2,990,000	2,519,859	2,990,000	0	0	0	0	3.850	3.850	AO	24,942	115,116	04/13/2022	04/13/2037	3,047,558
74170*-BZ-1	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	8,000,000	8,000,000	8,038,824	8,000,000	0	0	0	0	5.690	5.690	MS	134,031	455,200	03/15/2023	03/15/2035	8,227,600
74170*-CA-5	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	6,000,000	6,000,000	5,956,901	6,000,000	0	0	0	0	5.790	5.790	MS	102,290	347,400	03/15/2023	03/15/2038	6,173,700
74170*-CE-7	PRIME PROPERTY FUND LLC SENIOR CORP_BND		2.A	10,000,000	10,000,000	10,753,109	10,000,000	0	0	0	0	6.710	6.710	AO	149,111	671,000	10/11/2023	10/11/2033	10,335,500
74264*-AC-0	PRISA LHC LLC SENIOR CORP_BND		1.G	17,943,240	18,000,000	17,958,474	17,998,214	0	6,990	0	0	3.750	3.791	AO	168,750	675,000	01/24/2017	04/01/2026	18,337,500
74264*-AD-8	PRISA LHC LLC SENIOR CORP_BND		1.G	8,618,720	8,800,000	8,672,877	8,757,075	0	17,581	0	0	3.850	4.079	AO	84,700	338,800	12/28/2016	04/01/2028	8,969,400
74264*-AG-1	PRISA LHC LLC SENIOR CORP_BND		1.G	2,000,000	2,000,000	1,823,132	2,000,000	0	0	0	0	2.720	2.719	JJ	25,084	54,400	10/15/2020	10/15/2030	2,013,600
74264*-AH-9	PRISA LHC LLC SENIOR CORP_BND		1.G	15,000,000	15,000,000	13,066,288	15,000,000	0	0	0	0	2.820	2.819	JJ	195,050	423,000	10/15/2020	10/15/2032	15,105,750
74264*-AJ-5	PRISA LHC LLC SENIOR CORP_BND		1.G	30,000,000	30,000,000	27,267,365	30,000,000	0	0	0	0	2.770	2.770	JJ	387,800	831,000	01/13/2021	01/13/2031	30,415,500
74264*-AL-0	PRISA LHC LLC SENIOR CORP_BND		1.G	3,680,000	3,680,000	3,685,646	3,680,000	0	0	0	0	4.710	4.715	FA	59,220	173,328	08/31/2022	08/31/2029	3,681,444
74264*-AM-8	PRISA LHC LLC SENIOR CORP_BND		1.G	61,030,000	61,030,000	59,915,571	61,030,000	0	0	0	0	4.740	4.744	FA	988,381	2,892,822	08/31/2022	08/31/2032	61,054,107
74276#-AG-3	PRINCIPAL US PROPERTY PORTFOLI SENIOR CO		2.A	17,000,000	17,000,000	14,843,809	17,000,000	0	0	0	0	2.860	2.860	AO	116,148	486,200	04/05/2022	04/05/2032	17,243,100
74276#-AH-1	PRINCIPAL US PROPERTY PORTFOLI SENIOR CO		2.A	2,390,000	2,390,000	1,996,728	2,390,000	0	0	0	0	2.990	2.990	AO	17,071	71,462	04/05/2022	04/05/2034	2,425,731
74276#-AJ-7	PRINCIPAL US PROPERTY PORTFOLI SENIOR CO		2.A	2,240,000	2,240,000	1,750,184	2,240,000	0	0	0	0	3.140	3.140	AO	16,802	70,336	04/05/2022	04/05/2037	2,275,168
74340*-AF-1	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G	15,000,000	15,000,000	14,545,088	15,000,000	0	0	0	0	3.710	3.710	JJ	264,338	556,500	04/18/2019	07/10/2029	15,278,250
74340*-AG-9	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G	8,300,000	8,300,000	7,853,204	8,300,000	0	0	0	0	3.810	3.810	JJ	150,209	316,230	07/10/2019	07/10/2031	8,458,115
74340*-AH-7	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G	25,000,000	25,000,000	22,616,320	25,000,000	0	0	0	0	3.910	3.910	JJ	464,313	977,500	07/10/2019	07/10/2034	25,488,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74340*-AQ-7	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G FE	1,800,000	1,800,000	1,407,987	1,800,000	0	0	0	0	3.540	3.540	JJ	30,975	63,720	01/06/2020	01/06/2040	1,831,860
74340*-AS-3	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G	12,000,000	12,000,000	10,963,549	12,000,000	0	0	0	0	2.650	2.650	JJ	146,633	318,000	07/09/2020	07/15/2030	12,159,000
74340*-AT-1	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G	13,000,000	13,000,000	11,324,029	13,000,000	0	0	0	0	2.750	2.750	JJ	164,847	357,500	07/09/2020	07/15/2032	13,178,750
74340*-AU-8	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G	25,000,000	25,000,000	20,310,150	25,000,000	0	0	0	0	2.900	2.900	JJ	334,306	725,000	07/09/2020	07/15/2035	25,362,500
74340*-BG-8	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G FE	15,000,000	15,000,000	14,188,923	15,000,000	0	0	0	0	4.130	4.130	FA	234,033	619,500	08/01/2022	08/15/2032	15,309,750
74340*-BJ-2	PROLOGIS TARGETED US LOGISTICS SENIOR CO		1.G FE	7,470,000	7,470,000	6,646,248	7,470,000	0	0	0	0	4.330	4.330	FA	122,193	323,452	08/01/2022	08/15/2037	7,631,726
74340X-C@-8	PROLOGIS LP SENIOR CORP_BND		1.F	132,110,000	134,505,000	81,486,052	134,505,000	0	0	0	9,265,000	2.110	2.110	JD	86,718	2,830,196	12/20/2021	12/20/2041	133,503,761
74986@-BB-6	RREEF AMERICA REIT II INC SENIOR CORP_BN		1.G	47,010,280	48,000,000	45,843,752	47,039,204	0	28,924	0	0	2.250	3.316	JD	66,000	543,938	12/10/2025	12/09/2027	48,540,000
74986@-BC-4	RREEF AMERICA REIT II INC SENIOR CORP_BN		1.G	23,000,000	23,000,000	20,077,146	23,000,000	0	0	0	0	2.620	2.620	JD	36,826	602,600	12/09/2020	12/09/2031	23,301,300
74986@-BD-2	RREEF AMERICA REIT II INC SENIOR CORP_BN		1.G	25,000,000	25,000,000	21,242,534	25,000,000	0	0	0	0	2.670	2.670	JD	40,792	638,798	12/09/2020	12/09/2032	25,333,750
74986@-BF-7	RREEF AMERICA REIT II INC SENIOR CORP_BN		1.G	6,920,000	6,920,000	5,998,699	6,920,000	0	0	0	0	2.470	2.470	MN	21,366	170,924	11/16/2021	11/16/2031	7,005,462
75010@-AA-6	RREEF CORE PLUS INDUSTRIAL REI SRUNSEC C		2.B	15,000,000	15,000,000	15,428,210	15,000,000	0	0	0	0	5.560	5.560	JJ	352,133	417,000	10/29/2024	01/29/2030	15,417,000
75606*-AC-4	REALTERM LOGISTICS INCOME FUND SENIOR CO		2.B PL	21,940,000	21,940,000	20,887,108	21,940,000	0	0	0	0	4.870	4.870	MN	112,784	1,068,478	05/23/2022	05/23/2032	22,474,239
75606*-AD-2	REALTERM LOGISTICS INCOME FUND SENIOR CO		2.B PL	12,250,000	12,250,000	11,462,986	12,250,000	0	0	0	0	5.020	5.020	MN	64,911	614,950	05/23/2022	05/23/2034	12,557,475
756109-A@-3	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G	12,180,000	13,450,500	12,406,727	13,450,500	0	0	0	926,500	3.160	3.160	JD	1,181	222,896	06/30/2022	06/30/2030	12,372,444
756109-B#-0	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G	7,308,000	8,070,300	6,461,057	8,070,300	0	0	0	555,900	3.390	3.390	JD	760	143,035	06/30/2022	06/30/2037	7,431,871
756109-B*-4	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G	4,872,000	5,380,200	4,748,251	5,380,200	0	0	0	370,600	3.180	3.180	JD	475	89,713	06/30/2022	06/30/2032	4,949,465
756109-B@-2	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G	25,578,000	28,246,050	24,928,318	28,246,050	0	0	0	1,945,650	3.180	3.180	JD	2,495	470,911	06/30/2022	06/30/2032	25,984,690
756109-C*-3	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G	41,412,000	45,731,700	36,612,655	45,731,700	0	0	0	3,150,100	3.390	3.390	JD	4,306	810,530	06/30/2022	06/30/2037	42,113,933
784888@-AM-7	ARA CORE PROPERTY FUND LP SRUNSEC CORP_B		2.B	4,000,000	4,000,000	4,119,739	4,000,000	0	0	0	0	5.780	5.780	FA	79,636	0	08/27/2025	08/27/2032	4,115,600
85253#-AJ-0	STAG INDUSTRIAL OPERATING PART SENIOR CO		2.C	15,840,000	15,840,000	14,045,541	15,840,000	0	0	0	0	2.800	2.800	MS	114,576	443,520	09/28/2021	09/29/2031	15,841,232
85253#-AR-2	STAG INDUSTRIAL OPERATING PART CORP_BND		2.B FE	17,000,000	17,000,000	17,497,787	17,000,000	0	0	0	0	5.820	5.820	JD	16,490	494,700	06/25/2025	06/25/2033	17,494,700
85253#-AS-0	STAG INDUSTRIAL OPERATING PART CORP_BND		2.B FE	7,000,000	7,000,000	7,053,236	7,000,000	0	0	0	0	5.990	5.990	JD	6,988	209,650	06/25/2025	06/25/2035	7,209,650
88150*-AB-9	TERRENO REALTY LLC SENIOR CORP_BND		2.A FE	34,359,920	33,700,000	33,891,712	33,829,911	0	(70,221)	0	0	4.650	4.422	AO	339,528	1,567,050	01/24/2017	10/13/2027	34,483,525
88150*-AE-3	TERRENO UNSEC CORP_BND		2.A FE	25,194,030	26,000,000	24,046,664	25,198,647	0	4,617	0	0	3.140	3.982	JD	65,766	471,000	12/09/2025	12/02/2029	26,408,200
88150*-AF-0	TERRENO REALTY LLC SENIOR CORP_BND		2.A FE	22,920,000	22,920,000	21,453,210	22,920,000	0	0	0	0	2.410	2.410	JJ	254,705	552,372	07/15/2021	07/15/2028	23,196,186
88150*-AG-8	TERRENO REALTY LLC SENIOR CORP_BND		2.A FE	8,300,000	8,300,000	7,262,894	8,300,000	0	0	0	0	2.840	2.840	JJ	108,693	235,720	07/15/2021	07/15/2031	8,417,860
88150*-AH-6	TERRENO REALTY LLC SENIOR CORP_BND		2.A FE	16,370,000	16,370,000	14,401,198	16,370,000	0	0	0	0	2.380	2.380	FA	145,020	389,606	10/28/2021	08/17/2030	16,564,803
Q0005*-AB-3	AWOF I FINANCE COMPANY PTY LTD SENIOR CO		1.G	17,000,000	17,000,000	15,493,482	17,000,000	0	0	0	0	3.430	3.430	AO	108,521	583,100	10/24/2019	10/24/2031	17,291,550
Q0005*-AC-1	AWOF I FINANCE COMPANY PTY LTD SENIOR CO		1.G	29,000,000	29,000,000	24,887,280	29,000,000	0	0	0	0	3.530	3.530	AO	190,522	1,023,700	10/24/2019	10/24/2034	29,511,850
786455-B*-5	SAFESTORE HOLDINGS PLC SECURED CORP_BND		2.B	55,000,000	59,809,954	58,090,418	59,809,954	0	0	0	7,076,158	2.000	2.000	MN	103,006	789,148	05/31/2017	05/31/2027	55,550,000
786455-B@-3	SAFESTORE HOLDINGS PLC SECURED CORP_BND		2.B	25,000,000	26,107,337	23,659,774	26,107,357	0	19	0	1,798,331	2.920	2.920	MN	65,645	757,644	05/31/2017	05/31/2029	25,000,000
786455-D@-1	SAFESTORE HOLDINGS PLC SENIOR CORP_BND		2.B	34,453,540	33,303,438	27,267,190	33,303,438	0	0	0	2,294,014	2.390	2.390	FA	327,225	759,603	08/03/2021	08/03/2031	34,865,260
B5000*-AB-3	XIOR STUDENT HOUSING NV SENIOR CORP_BND		2.B PL	9,784,800	10,570,050	9,293,219	10,570,050	0	0	0	1,250,550	2.320	2.320	AO	50,407	241,853	04/17/2020	04/19/2032	9,786,061
B5000*-AD-9	XIOR STUDENT HOUSING NV SENIOR CORP_BND		2.B PL	30,375,800	30,535,700	24,780,535	30,535,700	0	0	0	3,612,700	1.810	1.810	AO	96,722	541,531	10/28/2021	10/28/2033	30,650,701
B7000*-AD-5	MONTEA NV SENIOR CORP_BND		1.G FE	13,058,480	12,854,355	9,078,388	12,854,355	0	0	0	1,520,808	1.440	1.440	JD	4,113	159,208	06/23/2021	06/23/2036	13,152,501
G1744#-AK-4	CADOGAN ESTATES LTD CORP_BND		2.B	58,000,000	58,000,000	61,909,577	58,000,000	0	0	0	0	7.400	7.400	FA	1,716,800	4,292,000	08/07/2008	08/07/2051	60,146,000
G2685@-AL-3	GREAT PORTLAND ESTATES PLC SENIOR CORP_B		2.B	30,217,400	30,936,150	22,196,688	30,936,150	0	0	0	2,130,950	2.770	2.770	MN	92,834	844,477	11/05/2020	11/22/2035	30,635,911
G2730#-AH-5	DERWENT LONDON PLC SENIOR CORP_BND		1.G	5,133,939	5,267,682	4,334,224	5,267,682	0	0	0	362,849	3.090	3.090	JJ	68,274	155,257	01/31/2019	01/31/2034	5,213,258
G4622#-AL-3	HOWARD DE WALDEN ESTATES LTD CORP_BND		1.G	11,687,400	12,105,450	10,183,710	12,105,450	0	0	0	833,850	2.540	2.540	AO	70,037	447,621	09/14/2016	09/14/2031	11,815,215
G4622#-AM-1	HOWARD DE WALDEN ESTATES LTD CORP_BND		1.G	22,076,200	22,865,850	16,434,830	22,865,850	0	0	0	1,575,050	2.740	2.740	AO	142,708	912,083	09/14/2016	09/14/2036	22,336,638
G4622#-AQ-2	HOWARD DE WALDEN ESTATES LTD SENIOR CORP		1.G	19,195,500	20,175,750	13,337,906	20,175,750	0	0	0	1,389,750	3.200	3.200	JJ	308,465	621,408	01/09/2019	01/09/2044	19,502,628
G4622#-AR-0	HOWARD DE WALDEN ESTATES LTD SENIOR CORP		1.G	19,195,500	20,175,750	12,474,516	20,175,750	0	0	0	1,389,750	3.290	3.290	JJ	317,140	638,885	01/09/2019	01/09/2049	19,511,266
G4940@-AB-2	IRISH RESIDENTIAL PROPERTIES R SECURED C		2.C PL	1,524,420	1,585,508	1,357,709	1,585,508	0	0	0	187,583	1.980	1.980	MS	9,680	30,158	03/10/2020	03/10/2032	1,539,512
G5600#-AE-2	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN		1.G	31,360,800	32,281,200	29,906,851	32,281,200	0	0	0	2,223,600	3.520	3.520	MS	315,638	749,628	03/21/2019	03/21/2030	31,912,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G5600#-AG-7	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN		1.G	10,453,600	10,760,400	9,209,447	10,760,400	0	0	0	741,200	3.650	3.650	MS	109,099	390,505	03/21/2019	03/21/2034	10,644,378
G5600#-AH-5	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN		1.G	11,863,596	11,742,287	10,925,006	11,585,204	0	5,232	0	694,848	2.060	2.646	MS	67,192	192,526	11/12/2025	04/28/2028	12,047,639
G5600#-AJ-1	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN		1.G	11,903,660	11,742,287	10,925,006	11,576,628	0	5,201	0	694,644	2.060	2.645	MS	67,192	192,526	11/12/2025	06/16/2028	12,129,301
G5600#-AK-8	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN		1.G	4,711,382	4,546,269	3,614,062	4,546,269	0	0	0	313,157	2.340	2.340	MS	29,551	106,638	04/28/2021	04/28/2033	4,722,713
G5600#-AL-6	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN		1.G	4,735,042	4,546,269	3,614,062	4,546,269	0	0	0	313,157	2.340	2.340	MS	29,551	106,588	06/16/2021	06/16/2033	4,761,203
G5600#-AM-4	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN		1.G	14,088,844	13,595,093	9,851,217	13,595,093	0	0	0	936,460	2.450	2.450	MS	92,522	333,975	04/28/2021	04/28/2036	14,124,321
G5600#-AN-2	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN		1.G	14,159,597	13,595,093	9,851,217	13,595,093	0	0	0	936,460	2.450	2.450	MS	92,522	333,411	06/16/2021	06/16/2036	14,241,506
G5600#-AR-3	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN		1.G FE	32,741,875	33,626,250	33,359,275	33,626,250	0	0	0	884,375	5.030	5.030	MN	267,805	0	11/04/2025	11/04/2028	33,565,333
G6974W-AA-9	PEABODY CAPITAL NO 2 PLC SECURED CORP_BN		1.G FE	6,280,174	4,035,150	3,214,811	6,491,715	0	(61,341)	0	446,254	4.625	1.832	JD	10,254	186,959	06/26/2020	12/12/2053	3,787,916
G6974W-AB-7	PEABODY CAPITAL NO 2 PLC SECURED CORP_BN		1.G FE	4,816,803	4,035,150	2,594,151	5,060,015	0	(33,046)	0	348,055	3.250	1.871	MS	39,488	129,061	06/26/2020	09/14/2048	3,762,462
G8584#-AA-4	SUPERMARKET INCOME REIT PLC SENIOR CORP_		2.A PL	46,678,650	50,501,350	51,332,852	50,501,350	0	0	0	5,974,850	4.440	4.440	JJ	971,646	1,394,025	07/25/2024	07/25/2031	47,714,916
G9766#-AE-4	WORKSPACE GROUP PLC SENIOR CORP_BND		2.C	26,744,400	27,842,535	26,654,143	27,842,535	0	0	0	1,917,855	3.190	3.190	FA	333,066	861,929	08/16/2017	08/16/2027	27,170,973
L8367#-AG-8	SHURGARD SELF STORAGE SA SENIOR CORP_BND		2.A	8,140,132	8,122,496	6,978,071	8,122,496	0	0	0	960,979	1.240	1.240	JJ	44,204	94,898	07/23/2021	07/23/2031	8,190,601
N9361#-AC-9	VESTEDA RESIDENTIAL FUND FGR SENIOR CORP		1.G	50,151,465	48,093,728	40,759,434	48,093,728	0	0	0	5,690,003	1.030	1.030	JD	13,760	246,955	12/21/2020	12/21/2030	50,409,745
Q2308#-AA-1	CHARTER HALL INVESTMENT MANAGE CORP_BND		2.A FE	16,000,000	16,000,000	15,733,586	16,000,000	0	0	0	0	3.940	3.940	MN	66,542	630,400	05/23/2017	05/23/2027	16,315,200
Q2308#-AC-7	CHARTER HALL INVESTMENT MANAGE CORP_BND		2.A FE	9,000,000	9,000,000	8,629,006	9,000,000	0	0	0	0	4.040	4.040	MN	38,380	363,600	05/23/2017	05/23/2029	9,181,800
Q3080#-AF-2	DWPF FINANCE PTY LTD SENIOR CORP_BND		1.F	34,000,000	34,000,000	28,722,718	34,000,000	0	0	0	0	2.980	2.980	AO	208,269	1,013,200	10/17/2019	10/17/2033	34,506,600
Q3080#-AG-0	DWPF FINANCE PTY LTD SENIOR CORP_BND		1.F	30,000,000	30,000,000	24,738,189	30,000,000	0	0	0	0	3.030	3.030	AO	186,850	909,000	10/17/2019	10/17/2034	30,454,500
Q3971@-AH-2	GPT RE LTD CORP_BND		1.G	20,000,000	20,000,000	17,985,633	20,000,000	0	0	0	0	3.780	3.780	JD	23,100	756,000	12/20/2017	12/20/2032	20,378,000
Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD SENIOR CORP_BND		1.G	5,500,000	5,500,000	5,237,379	5,500,000	0	0	0	0	4.500	4.500	FA	99,000	247,500	02/07/2019	02/07/2034	5,623,750
Q4352*-AA-6	GROWTHPOINT FINANCE PTY LTD SECURED CORP		2.B	28,000,000	28,000,000	27,764,140	28,000,000	0	0	0	0	4.430	4.430	MN	130,931	1,240,400	05/23/2019	05/23/2029	28,620,200
Q5000*-AA-9	ICPF FINANCE PTY LTD SENIOR CORP_BND		1.G FE	12,100,000	12,100,000	11,676,635	12,100,000	0	0	0	0	3.310	3.310	JD	18,913	400,510	12/14/2016	12/14/2028	12,300,255
Q5000*-AB-7	ICPF FINANCE PTY LTD SENIOR CORP_BND		1.G FE	20,000,000	20,000,000	18,459,813	20,000,000	0	0	0	0	3.460	3.460	JD	32,678	692,000	12/14/2016	12/14/2031	20,346,000
Q5601@-AA-0	LLITST FINANCE PTY LTD CORP_BND		2.A FE	10,000,000	10,000,000	9,695,958	10,000,000	0	0	0	0	4.300	4.300	AO	97,944	430,000	04/09/2019	04/09/2029	10,215,000
Q6235#-AV-4	MIRVAC GROUP FINANCE LTD SENIOR CORP_BND		1.G PL	3,000,000	3,000,000	2,797,742	3,000,000	0	0	0	0	4.230	4.230	MS	36,308	126,900	06/18/2019	03/18/2034	3,063,450
P9401J-AA-5	FIDEICOMISO FIBRA UNO SENIOR CORP_BND		2.B FE	17,698,356	17,589,000	19,282,479	17,690,158	0	(7,974)	0	0	7.375	7.276	FA	497,256	1,297,188	01/08/2025	02/13/2034	18,237,594
BYD7LP-NR-3	REALTY INCOME CORPORATION SENIOR CORP_BN		1.G FE	8,572,017	9,146,340	8,541,180	8,710,660	0	3,292	0	135,350	5.250	5.637	SEP	156,553	0	10/29/2025	09/04/2041	9,476,942
BRTUND-7W-2	FIDEICOMISO FIBRA UNO SENIOR CORP_BND		2.C FE	1,850,551	1,902,000	1,860,930	1,854,242	0	3,691	0	0	4.869	5.572	JJ	42,703	23,411	08/27/2025	01/15/2030	640,216
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				9,399,781,748	9,462,068,410	9,120,734,280	9,431,016,606	0	23,316,704	0	92,870,219	XXX	XXX	XXX	100,340,496	372,862,259	XXX	XXX	9,504,278,760
00018K-AB-1	A&R LOGISTICS HOLDINGS INC SECURED REVOL		3.C Z	1,576,892	1,576,905	1,403,445	1,576,892	0	21	0	0	6.578	6.626	FMAN	5,648	139,871	12/31/2025	02/03/2028	1,589,369
00018K-AC-9	A&R LOGISTICS HOLDINGS INC SECURED TERM_		3.C Z	9,813,123	9,911,972	8,821,655	9,880,647	0	(25,347)	0	0	6.343	6.557	FMAN	166,248	1,349,287	10/01/2025	02/03/2028	10,030,564
00018K-AD-7	A&R LOGISTICS HOLDINGS INC SECURED TERM_		3.C Z	757,719	765,352	681,163	763,090	0	(1,813)	0	0	6.216	6.418	MJSD	12,837	85,307	10/01/2025	02/03/2028	770,169
00018K-AE-5	A&R LOGISTICS HOLDINGS INC SECURED TERM_		3.C Z	2,405,170	2,429,398	2,162,164	2,421,736	0	(6,126)	0	0	6.343	6.559	FMAN	40,747	270,778	10/01/2025	02/03/2028	2,458,066
00097*-AH-7	ACP OAK BUYER INC TERM_LOAN		4.B PL	13,243,310	13,243,310	13,243,310	13,243,310	0	0	0	0	9.166	9.264	MJSD	0	310,211	06/12/2025	05/16/2031	13,398,417
00097*-AJ-3	ACP OAK BUYER INC TERM_LOAN		4.B Z	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	8.652	8.742	MJSD	15,373	9,375	11/19/2025	05/16/2031	1,517,205
00097*-AK-0	ACP OAK BUYER INC TERM_LOAN		4.B Z	1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	8.652	8.742	MJSD	12,298	7,500	11/19/2025	05/16/2031	1,213,764
00161#-AA-9	ADPD HOLDINGS LLC SECURED REVOLVE_LOAN		3.C PL	666,667	666,667	610,000	666,667	0	0	0	0	9.706	9.823	FMAN	2,816	0	12/10/2025	08/16/2028	680,318
00161#-AB-7	ADPD HOLDINGS LLC SECURED TERM_LOAN		3.C PL	7,762,147	7,762,147	7,102,365	7,762,147	0	0	0	0	9.706	9.823	FMAN	4,327	0	12/10/2025	08/16/2028	7,921,087
00177@-AB-1	AMCP PET HOLDINGS INC SECURED REVOLVE_LO		3.C PL	4,138,898	4,149,700	3,402,754	4,138,937	0	(10,763)	0	0	7.784	7.937	JAJO	56,994	506,341	11/06/2025	01/04/2028	4,211,011
00177@-AD-7	AMCP PET HOLDINGS INC SECURED TERM_LOAN		3.C PL	18,648,695	19,059,191	15,628,536	18,893,736	0	(27,481)	0	0	7.784	8.292	JAJO	258,047	2,333,372	10/31/2025	01/04/2028	19,340,628
00177@-AE-5	AMCP PET HOLDINGS INC SECURED TERM_LOAN		3.C PL	2,458,607	2,463,144	2,019,778	2,458,625	0	(4,532)	0	0	7.738	7.861	JAJO	35,073	301,871	10/28/2025	01/04/2028	2,498,746
00234*-AC-2	AVG INTERMEDIATE HOLDINGS LLC SECURED TE		4.B PL	2,889,043	2,899,197	2,783,229	2,896,493	0	2,404	0	0	9.734	9.939	MJSD	26,439	307,111	04/08/2022	03/16/2027	2,958,959
00234*-AE-8	AVG INTERMEDIATE HOLDINGS LLC SECURED TE		4.B PL	2,360,649	2,423,254	2,326,323	2,407,549	0	11,471	0	0	9.734	10.451	MJSD	22,099	256,698	03/16/2021	03/16/2027	2,473,205
00234*-AF-5	AVG INTERMEDIATE HOLDINGS LLC SECURED TE		4.B PL	1,037,795	1,037,795	996,283	1,037,795	0	137	0	0	9.940	10.063	MJSD	17,480	110,485	12/28/2022	03/16/2027	1,059,990

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00234*-AG-3	AMERICAN VETERINARY GROUP HOLD TERM_LOAN		4.B PL	993,926	993,926	954,169	993,926	0	0	0	0	9.935	10.056	MJSD	14,647	88,079	09/04/2025	03/16/2027	1,015,407
00234*-AH-1	AVG INTERMEDIATE HOLDINGS LLC SECURED TE		4.B PL	491,607	491,607	491,607	491,611	0	30	0	0	9.734	9.852	MJSD	8,280	52,347	06/13/2023	03/16/2027	501,740
00235#-AC-7	AMERICAN VETERINARY GROUP HOLD TERM_LOAN		5.A PL	2,307,108	2,441,377	2,441,377	2,308,252	0	(132,678)	0	0	13.750	16.645	JAJO	0	183,678	09/30/2025	03/16/2028	2,493,596
00251*-AE-6	A&R LOGISTICS HOLDINGS INC SECURED TERM_		3.C Z	2,048,016	1,968,846	1,752,273	1,968,891	0	(7,285)	0	0	6.343	6.393	FMAN	33,022	219,554	10/01/2025	02/03/2028	1,992,080
00251*-AJ-5	A&R LOGISTICS HOLDINGS INC SECURED TERM_		3.C PL	902,522	902,522	803,245	902,522	0	0	0	0	6.273	6.322	FMAN	15,137	100,583	10/01/2025	02/03/2028	912,899
00458*-AA-5	RSC ACQUISITION INC SECURED TERM LOAN		4.B PL	0	0	0	0	0	0	0	0	10.324	0.000	MJSD	0	78,556	10/30/2024	11/01/2029	15,637
00458*-AD-9	ACCESSION RISK MANAGEMENT GROU SECURED T		4.B PL	0	0	0	0	0	0	0	0	9.032	0.000	JAJO	0	45,898	03/31/2025	11/01/2029	13,142
00458*-AE-7	ACCESSION RISK MANAGEMENT GROU SENIOR TE		4.B PL	0	0	0	0	0	0	0	0	8.438	0.000	MJSD	0	26,463	09/30/2024	11/01/2029	6,131
00508#-AA-1	DAZPAK FLEXIBLE PACKAGING ACQU SECURED R		3.C PL	1,396,731	1,566,581	1,566,581	1,397,062	0	(169,869)	0	0	3.672	4.118	MJSD	0	218,725	11/06/2025	12/31/2027	1,582,309
00508#-AB-9	DAZPAK FLEXIBLE PACKAGING ACQU SECURED T		3.C PL	3,797,069	14,254,344	997,804	3,797,069	0	15,188	9,664,052	0	3.736	61.288	MJSD	0	1,489,136	12/31/2025	12/31/2027	385,603
00508#-AD-5	DAZPAK FLEXIBLE PACKAGING ACQU SECURED T		3.C PL	1,540,010	5,598,437	391,891	1,540,010	0	(92,457)	3,793,669	0	3.736	69.666	MJSD	0	733,009	12/31/2025	12/31/2027	151,447
00797*-AA-5	AERO OPERATING LLC SECURED TERM_LOAN		3.C PL	0	0	0	0	0	27,051	0	0	10.784	0.000	MJSD	0	2,047,657	10/01/2025	02/09/2026	615,494
00797*-AB-3	AERO OPERATING LLC SECURED TERM_LOAN		3.C PL	0	0	0	0	0	5,686	0	0	10.784	0.000	FMAN	0	585,264	10/01/2025	02/09/2026	174,336
00798@-AA-2	AWT MERGER SUB INC SECURED TERM_LOAN		4.B PL	4,693,673	4,746,149	4,739,504	4,720,209	0	(12,981)	0	0	7.736	8.107	MJSD	6,696	493,529	12/31/2025	12/17/2027	4,827,300
00798@-AB-0	AWT MERGER SUB INC SECURED TERM_LOAN		4.B PL	11,929,272	12,062,924	12,046,036	12,000,871	0	(12,129)	0	0	7.736	8.092	MJSD	17,020	1,257,066	12/31/2025	12/17/2027	12,314,095
00798@-AC-8	AWT MERGER SUB INC SECURED REVOLVE_LOAN		4.B PL	0	0	0	0	0	0	0	0	7.736	0.000	MJSD	0	10,174	12/31/2025	12/17/2027	8,830
00798@-AD-6	AWT MERGER SUB INC SECURED TERM_LOAN		4.B PL	1,110,508	1,110,508	1,108,954	1,110,508	0	6,310	0	0	7.736	7.785	MJSD	1,862	299,108	12/31/2025	12/17/2027	1,134,844
00798@-AE-4	AWT MERGER SUB INC SECURED TERM_LOAN		4.B PL	4,804,897	4,804,897	4,798,170	4,804,897	0	968	0	0	7.736	7.803	MJSD	6,218	500,512	12/31/2025	12/17/2027	4,909,999
00798@-AF-1	AWT MERGER SUB INC SECURED TERM_LOAN		4.B PL	2,845,980	2,890,467	2,886,420	2,866,140	0	(1,843)	0	0	7.736	8.273	MJSD	4,340	253,576	12/31/2025	12/17/2027	2,953,749
00798@-AH-7	ADVANCED WEB TECHNOLOGIES HOLD SECURED T		4.B PL	612,184	612,184	607,593	612,184	0	0	0	0	7.705	7.778	MJSD	690	60,155	12/26/2025	12/17/2027	622,437
00804#-AC-8	ADVANTAGE HCS MERGER SUB LLC SECURED REV		2.C PL	234,039	234,039	234,039	234,039	0	0	0	0	11.250	11.407	FMAN	0	7,258	06/20/2025	11/08/2029	238,795
00804#-AE-4	ADVANTAGE HCS MERGER SUB LLC TERM_LOAN		4.A Z	207,221	207,221	207,221	207,221	0	0	0	0	9.152	9.253	MJSD	4,981	31,757	07/01/2025	11/08/2029	209,349
00804#-AF-1	ADVANTAGE HCS LLC TERM_LOAN		4.A Z	1,731,491	1,731,491	1,731,491	1,731,491	0	0	0	0	9.412	9.522	JAJO	35,308	70,885	07/11/2025	11/08/2029	1,744,166
00887#-AA-2	AIM ACQUISITION LLC SECURED TERM_LOAN		3.B PL	20,885,917	21,161,032	21,161,032	21,074,802	0	(43,393)	0	0	8.623	8.957	MJSD	166,869	1,976,549	12/02/2019	12/02/2027	21,485,340
00887#-AB-0	AIMMROLLC TERM_LOAN		3.B PL	0	0	0	0	0	0	0	0	10.664	0.000	MJSD	0	5,126	03/26/2024	12/02/2025	5,126
01451@-AD-2	ALERT SRC NEWCO LLC SECURED TERM_LOAN		3.B Z	274,834	274,834	274,834	274,834	0	0	0	0	8.685	8.777	MJSD	1,890	1,374	12/03/2025	12/11/2030	274,834
01849*-AA-1	ALLERGY AND CLINICAL MIDCO LLC TERM_LOAN		2.A PL	2,185,446	2,185,446	2,169,056	2,185,446	0	3,998	0	0	8.593	8.593	JAJO	34,334	148,882	04/25/2025	01/29/2031	2,236,071
01849*-AB-9	ALLERGY AND CLINICAL MIDCO LLC TERM_LOAN		2.A PL	370,757	370,757	367,976	370,757	0	0	0	0	8.593	8.593	JAJO	4,027	35,197	09/05/2025	01/29/2031	379,345
01849*-AC-7	ALLERGY AND CLINICAL MIDCO LLC REVOLVE_L		2.A PL	658,929	658,929	653,987	658,929	0	0	0	0	8.593	8.593	JAJO	6,881	27,753	09/05/2025	01/29/2031	674,192
01888*-AA-3	ALLIED BENEFIT SYSTEMS INTERME SECURED T		4.B PL	2,095,376	2,127,286	2,127,286	2,102,564	0	(3,449)	0	0	9.215	9.627	MJSD	0	187,851	10/31/2023	10/31/2030	2,144,529
01888*-AB-1	ALLIED BENEFIT SYSTEMS INTERME SECURED T		4.B PL	387,199	390,125	390,125	387,750	0	(3,361)	0	0	8.690	8.941	MJSD	1,955	38,043	08/05/2024	10/31/2030	393,229
02082A-AH-7	ALPINE ACQUISITION II CORP SECURED REVOL		3.B PL	1,032,162	1,032,163	473,763	1,032,163	0	0	0	0	9.985	10.194	MON	9,643	50,076	05/23/2025	11/30/2029	1,040,755
02082A-AP-9	ALPINE ACQUISITION II CORP SECURED TERM_		3.B PL	7,754,955	7,912,686	3,631,923	7,816,216	0	(96,470)	0	0	9.843	10.437	MON	65,526	341,847	06/02/2025	11/30/2029	7,977,234
02082A-AQ-7	ALPINE ACQUISITION II CORP SECURED TERM_		3.B PL	3,163,226	3,287,009	1,508,737	3,195,590	0	(50,041)	0	0	9.854	10.866	FMAN	27,220	0	06/02/2025	11/30/2029	3,313,343
02124#-AA-1	ALTA BUYER LLC SECURED TERM_LOAN		4.A PL	22,942,033	23,410,238	23,410,238	23,184,317	0	82,648	0	0	9.695	10.374	MJSD	11,278	1,780,627	10/20/2022	12/21/2027	23,929,328
02124#-AB-9	ALTA BUYER LLC SECURED TERM_LOAN		4.A PL	1,370,196	1,384,037	1,384,037	1,374,395	0	776	0	0	8.777	9.276	JAJO	667	88,671	01/17/2025	12/21/2027	1,402,292
02124X-AE-4	ALTA BUYER LLC SECURED TERM_LOAN		4.A PL	3,704,005	3,741,419	3,695,063	3,718,280	0	14,635	0	0	9.002	9.459	MJSD	1,803	407,092	08/13/2024	12/21/2027	3,817,080
02317*-AA-2	DWYER INSTRUMENTS INC SECURED TERM_LOAN		4.C PL	11,301,900	11,233,159	11,233,159	11,233,658	0	(6,090)	0	0	8.484	8.573	JAJO	2,628	896,115	07/21/2021	07/20/2029	11,451,874
02317*-AB-0	DWYER INSTRUMENTS INC SECURED TERM_LOAN		4.C PL	958,622	958,622	958,622	0	0	2,483	0	0	8.484	0.000	JAJO	225	79,172	02/29/2024	07/20/2029	977,287
02317*-AC-8	DWYER INSTRUMENTS INC SECURED REVOLVE_LO		4.C PL	601,102	601,102	601,102	601,102	0	0	0	0	8.484	8.573	JAJO	13,198	11,122	10/09/2025	07/20/2029	612,806
02928*-AA-3	AMERICAN RESTORATION HOLDINGS TERM_LOAN		4.B PL	1,788,746	1,825,251	1,816,125	1,746,002	0	(45,179)	0	0	10.283	8.491	JAJO	31,443	176,381	07/24/2024	07/24/2030	1,827,858
02928*-AB-1	AMERICAN RESTORATION HOLDINGS TERM_LOAN		4.B PL	407,456	414,097	412,027	408,713	0	(5,384)	0	0	8.652	9.089	MJSD	5,835	23,358	12/12/2025	07/24/2030	415,671
02928*-AC-9	AMERICAN RESTORATION HOLDINGS TERM_LOAN		4.B PL	538,052	543,485	540,767	539,193	0	(1,066)	0	0	8.652	8.958	MJSD	135	56,944	01/01/2025	07/24/2030	546,737
02928*-AD-7	AMERICAN RESTORATION HOLDINGS TERM_LOAN		4.B PL	1,393,777	1,407,856	1,400,817	1,396,048	0	(780)	0	0	8.652	8.972	MJSD	3,860	126,664	02/18/2025	07/24/2030	1,414,526
02928*-AE-5	AMERICAN RESTORATION HOLDINGS TERM_LOAN		4.B PL	1,212,026	1,218,117	1,212,026	1,212,650	0	42	0	0	8.868	9.090	FMAN	3,457	66,460	12/15/2025	07/24/2030	1,235,596

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03211@-AA-5	AMPLIFY BUYER INC SECURED TERM_LOAN		4.A Z	21,523,766	21,523,766	21,523,766	21,523,766	0	0	0	0	8.455	8.455	MJSD	0	449,445	09/17/2025	09/17/2032	21,745,068
03244*-AA-8	AMYLU BORROWER SUB LLC TERM_LOAN		4.A PL	9,875,250	9,975,000	9,877,943	9,882,481	0	7,233	0	0	8.738	8.953	MJSD	55,813	507,627	06/10/2025	06/10/2031	10,206,207
03244*-AC-4	AMYLU BORROWER SUB LLC REVOLVE_LOAN		4.A PL	0	0	0	0	0	0	0	0	9.070	0.000	MJSD	0	6,960	11/13/2025	06/10/2031	6,960
03874*-AB-3	ARAZ GROUP DE LLC SECURED TERM_LOAN		2.C PL	0	0	0	0	0	11,585	0	0	8.022	0.000	MJSD	0	413,293	03/28/2024	09/10/2027	16,390
04279*-AA-4	ARROWHEAD HOLDCO CO SECURED TERM_LOAN		5.C PL	10,171,339	10,239,723	7,277,985	10,171,339	0	(68,384)	0	0	6.216	6.258	FMAN	1,802	874,342	12/30/2025	08/31/2028	10,411,624
04279*-AE-6	ARROWHEAD HOLDCO CO SECURED TERM_LOAN		5.C PL	2,266,947	2,310,976	1,642,550	2,278,748	0	(19,106)	0	0	6.216	6.457	FMAN	407	185,791	12/30/2025	08/31/2028	2,349,772
04279*-AF-3	ARROWHEAD HOLDCO CO SECURED TERM_LOAN		5.C PL	209,012	211,048	150,004	209,019	0	(2,029)	0	0	6.216	6.276	FMAN	37	16,967	12/30/2025	08/31/2028	214,591
04349#-AA-6	ASCEND BUYER LLC SECURED TERM_LOAN		4.C PL	11,848,841	12,118,744	12,082,388	11,946,012	0	(27,274)	0	0	8.966	9.562	MJSD	3,003	1,215,518	09/30/2021	09/30/2028	12,421,558
04349#-AB-4	ASCEND BUYER LLC SECURED REVOLVE_LOAN		4.C Z	179,727	179,727	179,188	179,727	0	0	0	0	8.966	0.000	MJSD	105	3,278	12/30/2025	09/29/2028	179,727
04748@-AA-5	ATHLETE BUYER LLC TERM_LOAN		5.B PL	6,878,398	6,983,145	5,513,472	6,917,683	0	10,392	0	0	9.608	9.939	JAJO	3,791	534,815	04/26/2023	04/26/2029	7,150,880
04748@-AB-3	ATHLETE BUYER LLC TERM_LOAN		5.B PL	8,428,268	8,534,955	6,738,688	8,466,526	0	12,115	0	0	9.686	10.092	MJSD	4,634	576,038	08/21/2023	04/26/2029	8,606,090
04748@-AC-1	ATHLETE BUYER LLC REVOLVE_LOAN		5.B PL	3,404,256	3,404,256	2,687,796	3,404,256	0	0	0	0	9.620	9.733	MJSD	1,848	329,445	02/25/2025	04/26/2029	3,432,596
04748@-AD-9	ATHLETE BUYER LLC TERM_LOAN		5.B PL	2,054,780	2,080,790	1,642,867	2,061,979	0	3,843	0	0	9.623	9.880	JAJO	1,130	160,119	11/13/2023	04/26/2030	2,131,065
04748@-AE-7	ATHLETE BUYER LLC SECURED TERM_LOAN		5.B PL	1,783,254	1,805,827	1,425,772	1,789,154	0	3,105	0	0	9.982	10.381	JAJO	980	138,686	12/19/2023	04/26/2030	1,848,894
05588@-AA-5	BPC HOLDING III CORP SECURED TERM_LOAN		3.B PL	11,224,428	11,331,986	11,105,346	11,319,879	0	(12,107)	0	0	8.977	9.283	MJSD	0	837,252	07/28/2021	07/28/2026	11,412,277
05598@-AC-9	BMS HOLDINGS III CORP SECURED TERM_LOAN		5.B PL	6,667,520	6,873,732	6,424,877	6,810,039	0	(23,655)	0	0	9.221	10.531	MJSD	1,780	127,642	08/17/2021	09/30/2026	7,041,156
05598@-AD-7	BMS HOLDINGS III CORP SECURED TERM_LOAN		5.B PL	3,403,305	3,472,760	3,245,989	3,451,436	0	14,375	0	0	9.221	10.087	MJSD	899	259,877	08/17/2021	09/30/2026	3,557,346
05602#-AB-3	BC GROUP HOLDINGS INC SECURED REVOLVE_LO		3.B PL	0	0	0	0	0	0	0	0	9.823	0.000	MJSD	0	78,139	05/23/2025	12/22/2025	78,139
05602#-AC-1	BC GROUP HOLDINGS INC SECURED TERM_LOAN		3.B PL	27,841,112	28,279,297	27,996,504	28,137,824	0	(141,473)	0	0	8.734	9.117	MJSD	0	2,065,460	08/15/2019	12/21/2027	28,852,589
05628@-AA-7	BRG ACQUISITION CO LLC SECURED TERM_LOAN		3.C PL	10,625,124	10,625,124	10,146,993	10,625,124	0	0	0	0	9.189	9.294	JAJO	171,303	810,721	07/26/2022	07/26/2028	10,867,569
05628@-AC-3	BRG ACQUISITION CO LLC TERM_LOAN		3.C PL	11,790,000	11,790,000	11,436,300	11,790,000	0	0	0	0	9.840	9.957	MJSD	196,586	1,126,681	12/27/2023	07/26/2028	11,886,527
05648E-AB-2	BAD BOY MOWERS INC SECURED TERM_LOAN		4.A PL	15,854,532	16,225,490	15,900,981	15,961,441	0	26,516	0	0	8.945	9.449	FMAN	44,345	1,367,098	12/03/2025	11/02/2029	16,569,204
05742P-A*-7	BAKER TILLY ADVISORY GROUP LP TERM_LOAN		3.A PL	865,737	870,603	870,603	866,150	0	3,046	0	0	9.074	9.297	MJSD	205	42,259	05/30/2025	06/03/2031	884,867
05742P-B*-6	BAKER TILLY ADVISORY GROUP LP SECURED TE		4.B PL	7,920,000	8,000,000	8,000,000	7,926,228	0	4,697	0	0	8.093	8.447	MON	1,870	354,637	05/30/2025	06/03/2031	8,007,668
07016#-AA-1	BASIN INNOVATION GROUP LLC SECURED TERM_		3.B PL	17,373,806	17,373,806	17,373,806	17,373,806	0	0	0	0	8.422	8.508	MJSD	351,127	1,358,289	12/06/2024	12/06/2030	17,656,782
07016#-AB-9	BASIN INNOVATION GROUP LLC SECURED TERM_		3.B PL	2,159,760	2,159,760	2,159,760	2,159,760	0	0	0	0	8.422	8.509	MJSD	33,359	67,909	07/30/2025	12/06/2030	2,194,937
07363*-AC-0	VP HOLDING CO SECURED TERM_LOAN		3.C PL	0	0	0	0	0	(2)	0	0	10.234	0.000	FMAN	0	672,478	03/31/2025	12/31/2025	102,832
08892#-AA-8	BIG BUCKS ACQUISITION CORP SECURED TERM_		4.B Z	18,736,619	18,736,619	18,736,619	18,736,619	0	0	0	0	8.672	8.765	MJSD	0	234,208	09/29/2025	09/29/2031	19,162,407
08892#-AB-6	BIG BUCKS ACQUISITION CORP SECURED TERM_		4.B Z	0	0	0	0	0	0	0	0	8.990	0.000	MJSD	0	58,036	11/21/2025	09/29/2031	58,036
09056*-AA-2	BINGO GROUP BUYER INC SECURED TERM_LOAN		2.A PL	792,273	797,256	790,479	792,568	0	(382)	0	0	8.466	8.600	JAJO	2,909	22,959	10/10/2025	07/10/2031	815,730
09056*-AB-0	BINGO GROUP BUYER INC SECURED TERM_LOAN		2.A PL	2,509,241	2,549,693	2,528,020	2,515,804	0	4,906	0	0	8.672	8.977	JAJO	614	301,038	07/10/2024	07/10/2031	2,607,708
09056*-AC-8	BINGO GROUP BUYER INC SECURED REVOLVE_LO		2.A PL	9,196	9,344	9,265	9,220	0	(15)	0	0	8.422	8.724	JAJO	6	2,953	07/10/2024	07/10/2031	9,557
09071#-AE-1	BIOCARE MEDICAL LLC SECURED TERM_LOAN		4.B PL	13,912,523	13,955,149	13,955,149	13,939,052	0	7,495	0	0	8.527	8.687	MJSD	0	1,185,828	12/09/2021	12/09/2027	14,191,568
09071#-AG-6	BIOCARE MEDICAL LLC SECURED TERM_LOAN		4.B PL	1,958,184	1,958,184	1,958,184	1,958,184	0	(249)	0	0	10.777	10.923	MJSD	0	207,859	11/18/2022	12/09/2027	1,999,808
09085P-AB-9	BIRDSBORO POWER LLC SECURED TERM_LOAN		3.C FE	29,925,000	30,000,000	30,187,500	29,928,099	0	3,099	0	0	6.966	7.010	MJSD	11,537	455,182	09/30/2025	09/30/2032	30,000,000
10153K-AC-3	BOULDER SCIENTIFIC CO SECURED TERM_LOAN		2.C PL	8,910,585	8,939,594	8,649,057	8,930,261	0	(4,684)	0	0	8.485	8.542	MJSD	191,744	827,666	06/24/2024	12/31/2027	9,133,445
10491*-AB-1	INDIVIDUAL FOODSERVICE SECURED TERM_LOAN		4.B FE	0	0	0	0	0	0	0	0	8.716	0.000	JAJO	0	52,218	12/29/2025	10/31/2029	52,218
1265M#-AA-8	CTP-02 PROPCO LLC TERM_LOAN		3.A IF	26,647,892	26,997,892	26,692,816	26,748,949	0	(148,697)	0	0	6.938	7.558	MON	15,562	1,501,628	12/23/2025	12/06/2027	27,026,894
12734@-AB-2	CCI BUYER INC TERM_LOAN		4.C PL	4,990,115	5,040,520	5,015,318	4,993,504	0	3,669	0	0	8.852	9.044	FMAN	1,214	239,339	05/13/2025	05/13/2032	5,156,596
12765@-AA-6	CST HOLDING COMPANY SECURED TERM_LOAN		4.B PL	7,034,629	7,252,194	7,288,455	7,110,570	0	(160,220)	0	0	8.873	9.787	FMAN	1,776	615,129	11/01/2022	11/01/2028	7,364,718
12791*-AA-6	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN		4.A PL	6,558,231	6,624,476	6,624,476	6,568,303	0	8,795	0	0	8.652	8.934	MJSD	1,604	627,880	08/29/2024	09/01/2031	6,728,538
12791*-AB-4	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN		4.A PL	110,048	110,048	110,048	110,048	0	0	0	0	8.652	8.734	MJSD	27	4,879	07/10/2025	08/30/2031	111,722
12791*-AD-0	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN		4.A PL	2,831,626	2,860,228	2,860,228	2,833,507	0	1,881	0	0	8.629	8.930	FMAN	689	123,283	07/10/2025	09/01/2031	2,865,218
12791*-AE-8	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN		4.A PL	1,222,740	1,228,884	1,228,884	1,223,075	0	335	0	0	8.629	8.817	FMAN	300	44,883	08/05/2025	08/30/2031	1,231,028
12994*-AC-7	CALICHE DEVELOPMENT PARTNERS I TERM_LOAN		3.B	21,351,068	21,351,068	21,122,611	21,351,068	0	0	0	0	6.120	6.164	MJSD	7,010	935,235	11/03/2025	10/01/2029	21,354,479

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
14845H-AE-2	CASTLE MANAGEMENT BORROWER LLC SECURED T		4.A PL	4,416,678	4,506,814	4,506,814	4,443,691	0	9,917	0	0	9.343	9.905	FMAN	1,148	446,298	11/03/2023	11/05/2029	4,585,263
14845H-AF-9	CASTLE MANAGEMENT BORROWER LLC SECURED R		4.A PL	0	0	0	0	0	0	0	0	9.343	0.000	FMAN	0	12,244	05/29/2025	11/05/2029	6,268
14862@-AA-4	CASTLEWORKS HOME SERVICES CO SECURED TER		4.A PL	9,730,163	14,686,841	11,602,604	9,730,163	0	588,995	0	0	9.190	29.284	MJSD	33,846	(426,663)	12/22/2025	06/29/2028	297,115
14862@-AB-2	CASTLEWORKS HOME SERVICES CO SECURED TER		4.A PL	1,202,458	1,759,371	1,389,903	1,202,458	0	152,790	0	0	9.227	27.772	MJSD	4,110	(41,177)	12/22/2025	06/29/2028	36,826
15102@-AA-1	CELERION BUYER INC SECURED TERM_LOAN		4.A PL	4,482,914	4,597,861	4,620,850	4,514,515	0	18,385	0	0	8.843	9.522	FMAN	63,559	437,474	10/13/2022	11/05/2029	4,673,738
159194-B*-9	CHANNELSIDE ACQUISITIONCO INC TERM_LOAN		3.C PL	192,146	192,146	192,146	192,146	0	0	0	0	0.500	0.500	MJSD	76	17,709	10/30/2025	03/31/2028	185,319
159194-B@-7	CHANNELSIDE ACQUISITIONCO INC TERM_LOAN		4.A FE	20,077,635	20,446,873	20,446,873	20,206,130	0	68,977	0	0	9.041	9.569	MJSD	303,259	708,185	05/15/2024	06/30/2028	20,919,273
16141*-AJ-5	CHARTIS GROUP LLC SECURED TERM_LOAN		4.B PL	263,564	264,888	265,868	263,621	0	57	0	0	7.922	8.026	MJSD	95	13,157	10/01/2025	09/17/2031	269,821
16141*-AK-2	CHARTIS GROUP LLC SECURED TERM_LOAN		4.B PL	5,114,226	5,165,885	5,184,999	5,121,668	0	1,526	0	0	7.955	8.142	MJSD	17,122	225,079	09/17/2024	09/17/2031	5,262,507
17282*-AA-1	CIRCUSTRIX HOLDING INC SECURED TERM_LOAN		4.A PL	7,993,427	8,198,387	8,151,656	8,069,163	0	16,736	0	0	10.484	11.364	JAJO	2,383	828,226	07/18/2023	07/18/2028	8,394,534
17282*-AB-9	CIRCUSTRIX HOLDING INC SECURED TERM_LOAN		4.A PL	1,048,022	1,061,288	1,055,239	1,052,103	0	(9,185)	0	0	10.484	11.028	JAJO	1,142	105,482	06/02/2025	07/18/2028	1,086,680
17282*-AC-7	CIRCUSTRIX HOLDING INC SECURED REVOLVE_L		4.A PL	215,054	215,054	213,828	215,054	0	0	0	0	10.484	10.622	JAJO	67	4,726	11/06/2025	07/18/2028	215,054
20007*-AA-9	COMAR HOLDING COMPANY LLC SECURED TERM_L		3.C PL	0	0	0	0	0	0	0	0	5.734	0.000	MJSD	0	309,252	09/18/2025	06/18/2026	1,885
20007*-AB-7	COMAR HOLDING COMPANY LLC SECURED TERM_L		3.C PL	0	0	0	0	0	0	0	0	6.002	0.000	MON	0	164,195	03/18/2025	06/18/2026	1,001
20007*-AC-5	COMAR HOLDING COMPANY LLC SECURED REVOLV		3.C PL	0	0	0	0	0	0	0	0	6.026	0.000	MJSD	0	146,093	03/18/2025	06/18/2026	890
20007*-AD-3	COMAR HOLDING COMPANY LLC SECURED TERM_L		3.C PL	0	0	0	0	0	0	0	0	5.734	0.000	MJSD	0	20,842	03/18/2025	06/18/2026	127
20007*-AE-1	COMAR HOLDING COMPANY LLC SECURED TERM_L		3.C PL	0	0	0	0	0	0	0	0	5.701	0.000	MJSD	0	307,877	03/18/2025	06/18/2026	1,876
20056*-AA-9	COMMANDER BUYER INC TERM_LOAN		4.B PL	5,485,114	5,545,611	5,517,883	5,488,440	0	3,426	0	0	8.436	8.643	MJSD	1,297	261,757	06/26/2025	06/26/2032	5,669,639
20468@-AC-5	COMPSYCH INVESTMENTS CORP TERM_LOAN		4.A PL	5,978,711	6,008,755	6,008,755	5,983,194	0	3,989	0	0	9.040	9.240	MJSD	102,002	558,821	07/22/2024	07/22/2031	6,041,950
20625@-AA-9	CONCORD III LLC SECURED TERM_LOAN		4.B PL	20,930,596	20,930,596	20,930,596	20,930,596	0	0	0	0	9.984	10.108	MJSD	0	1,680,519	12/20/2023	12/20/2028	21,414,033
20625@-AB-7	CONCORD III LLC CONCORDIIIR/C1L12/23		4.B PL	897,606	897,606	897,606	897,606	0	0	0	0	9.984	10.109	MJSD	0	63,417	03/21/2025	12/20/2028	918,339
21775J-AB-3	CORA HEALTH HOLDINGS CORP SECURED REVOLV		4.A PL	559,579	559,579	396,815	559,582	0	15	0	0	9.500	9.612	MJSD	199	19,649	09/04/2025	06/15/2027	570,977
21775J-AC-1	CORA HEALTH HOLDINGS CORP SECURED TERM_L		4.A PL	187,610	187,610	140,707	187,610	0	19	0	0	9.486	9.598	MJSD	1,672	19,579	04/15/2022	06/15/2027	191,433
21775J-AD-9	CORA HEALTH HOLDINGS CORP SECURED TERM_L		4.A PL	11,207,445	11,345,224	8,508,918	11,304,714	0	24,667	0	0	9.500	9.889	MJSD	101,111	1,184,042	11/29/2024	06/15/2027	11,576,308
21873Q-AA-0	COREWEAVE COMPUTE ACQUISITION TERM_LOAN		3.A PL	31,306,420	31,783,167	32,164,565	31,405,134	0	35,646	0	0	9.661	10.198	MJSD	413,688	2,088,165	08/26/2025	05/31/2029	32,329,252
22885*-AA-2	CRUMBL ENTERPRISES LLC TERM_LOAN		2.C PL	3,950,100	3,990,000	3,970,050	3,953,020	0	2,206	0	0	8.354	8.543	JAJO	942	124,014	05/05/2025	04/30/2032	4,078,717
23308U-AN-4	DCG ACQUISITION CORP TERM_LOAN		4.B PL	10,199,708	10,328,906	10,328,906	10,222,194	0	12,276	0	0	8.799	9.139	MJSD	2,488	787,648	06/13/2024	06/13/2031	10,515,725
23308U-AP-9	DCG ACQUISITION CORP TERM_LOAN		4.B PL	1,225,848	1,225,848	1,225,848	1,225,848	0	0	0	0	8.652	8.729	MJSD	3,969	69,011	10/14/2025	06/13/2031	1,248,467
23314*-AH-6	DCA INVESTMENT HOLDING LLC SECURED TERM_		4.C PL	4,726,157	4,726,157	4,300,803	4,726,157	0	0	0	0	12.121	12.301	MJSD	1,366	382,179	03/11/2021	04/03/2028	4,730,262
23314*-AJ-2	DCA INVESTMENT HOLDING LLC SECURED TERM_		4.C PL	1,310,509	1,310,509	1,192,563	1,310,509	0	0	0	0	12.163	6.172	MJSD	189	17,505	12/31/2025	04/03/2028	1,311,072
23314*-AK-9	DCA INVESTMENT HOLDING LLC SECURED TERM_		4.C PL	1,889,442	1,905,352	1,733,870	1,898,311	0	11,645	0	0	10.163	10.483	MJSD	0	154,120	02/25/2022	04/03/2028	1,906,989
23346D-AB-2	DTA INTERMEDIATE II LTD TERM_LOAN		4.C YE	3,350,641	3,449,824	3,449,824	3,373,860	0	(15,610)	0	0	9.553	10.319	MJSD	2,642	256,478	03/27/2024	03/27/2030	3,529,466
23346D-AC-0	DTA INTERMEDIATE II LTD TERM_LOAN		4.C YE	863,725	870,993	870,993	864,247	0	3,291	0	0	9.152	9.480	MJSD	11,150	68,655	09/18/2025	03/27/2030	890,711
23371@-AA-9	DRML HOLDINGS LLC SECURED TERM_LOAN		3.A PL	10,917,500	10,917,500	10,912,041	10,917,500	0	0	0	0	8.473	8.473	MJSD	0	488,686	03/14/2025	03/14/2031	11,145,485
23371@-AC-5	DRML HOLDINGS LLC SECURED REVOLVE LOAN		4.B Z	0	0	0	0	0	0	0	0	8.473	0.000	MJSD	0	265,587	07/22/2025	03/14/2031	2,727
23709*-AA-4	DARAB VENTURES SIX LLC TERM_LOAN		2.A PL	12,579,916	12,786,166	12,786,166	12,786,166	0	0	0	0	6.234	6.281	MJSD	24,144	528,852	12/22/2025	03/02/2029	12,916,920
23761F-AB-3	DATA CENTER FULTON LLC SECURED TERM LOAN		3.B	0	0	0	0	0	76,707	0	0	6.234	0.000	FMAN	0	1,864,025	07/01/2025	11/23/2026	6,277
24822*-AA-4	DENALI INTERMEDIATE HOLDINGS I TERM_LOAN		4.B PL	2,734,716	2,762,339	2,789,962	2,736,293	0	1,577	0	0	9.292	9.483	FMAN	2,124	92,116	08/26/2025	08/26/2032	2,831,654
24822*-AB-2	DENALI INTERMEDIATE HOLDINGS I TERM_LOAN		4.C Z	0	0	0	0	0	0	0	0	9.292	0.000	FMAN	0	212	11/13/2025	08/26/2032	212
25474#-AE-0	DISTINCT HOLDINGS INC TERM_LOAN		4.B PL	11,357,292	11,357,292	10,988,180	11,357,292	0	0	0	0	9.422	9.422	JAJO	0	878,916	07/18/2024	07/18/2029	11,637,245
25474#-AF-7	DISTINCT HOLDINGS INC SECURED REVOLVE_LO		4.B PL	1,094,127	1,094,127	1,094,127	1,094,127	0	0	0	0	9.587	9.701	JAJO	16,099	8,240	12/11/2025	07/18/2029	1,101,557
25544#-AA-4	DIVISIONS HOLDING CORP TERM_LOAN		4.B PL	7,837,388	7,916,554	7,916,554	7,843,421	0	6,674	0	0	8.370	8.559	JAJO	1,797	356,841	04/17/2025	04/17/2032	8,084,047
26745L-AH-1	DWYER INSTRUMENTS LLC TERM_LOAN		4.B PL	418,037	418,875	418,875	418,053	0	16	0	0	8.602	8.758	FMAN	98	4,590	12/09/2025	07/20/2029	418,875
26745L-AJ-7	DWYRINS TERM_LOAN		4.B PL	3,169,135	3,201,146	3,201,146	3,175,694	0	5,923	0	0	9.062	9.431	FMAN	749	326,680	11/20/2024	07/20/2029	3,254,327
26839#-AA-6	ECW BUYER INC TERM_LOAN		4.B PL	37,926,000	38,700,000	38,700,000	38,383,858	0	79,686	0	0	9.120	9.557	JAJO	310,964	3,609,901	01/21/2022	01/21/2028	39,638,561

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
26980#-AA-3	EAGLE POINT HOLDINGS BORROWER SECURED TE		2.C PL	25,250,000	25,250,000	25,800,450	25,250,000	0	0	0	0	8.466	8.466	MJSD	6,356	2,928,956	10/02/2023	03/31/2028	25,811,117
27556*-AB-7	EAST TENNESSEE NATURAL GAS LLC SENIOR CO		2.A	20,000,000	20,000,000	20,561,640	20,000,000	0	0	0	0	5.720	5.720	JD	85,800	1,144,000	12/04/2024	12/04/2034	20,572,000
27580C-AF-1	EAST WEST MANUFACTURING LLC SECURED TERM		4.C FE	19,055,648	19,278,283	19,037,304	19,165,471	0	17,825	0	0	9.340	9.679	MJSD	315,909	1,616,715	04/12/2022	12/22/2028	19,719,469
27787@-AK-6	EASY ICE LLC SECURED TERM_LOAN		3.B PL	10,031,729	10,031,729	9,981,570	10,031,729	0	0	0	0	9.240	9.240	JAJO	157,070	999,326	10/30/2024	10/30/2030	10,277,198
27787@-AL-4	EASY ICE LLC SECURED TERM_LOAN		3.B PL	682,442	682,442	679,030	682,442	0	0	0	0	9.088	9.088	JAJO	3,389	42,798	11/28/2025	10/30/2030	698,709
27787@-AM-2	EASY ICE LLC SECURED REVOLVE_LOAN		3.B PL	382,500	382,500	380,588	382,500	0	0	0	0	9.088	9.088	JAJO	4,430	3,587	12/24/2025	10/30/2030	389,307
28656L-AQ-4	ELIASSEN GROUP LLC SECURED TERM_LOAN		5.A PL	7,335,946	7,410,047	7,218,126	7,365,879	0	17,210	0	0	9.422	9.909	MON	1,939	753,034	04/14/2022	04/14/2028	7,438,147
28656L-AR-2	ELIASSEN GROUP LLC SECURED TERM_LOAN		5.A PL	447,500	447,500	435,910	447,500	0	0	0	0	9.422	9.608	MON	117	51,164	09/29/2023	04/14/2028	449,226
287168-A*-9	ELK BIDCO INC TERM_LOAN		4.B PL	992,513	997,500	995,006	992,810	0	272	0	0	8.206	8.300	MJSD	226	48,317	06/13/2025	06/13/2032	1,019,221
28905@-AA-3	ELLKAY LLC SECURED TERM_LOAN		5.B PL	0	0	0	0	0	19,769	0	0	10.500	0.000	MJSD	0	754,989	10/29/2024	09/14/2027	105,951
28905@-AB-1	ELLKAY LLC SECURED TERM_LOAN		5.B PL	0	0	0	0	0	0	0	0	11.250	0.000	MJSD	0	1,038	10/01/2025	09/14/2027	1,038
29280#-AA-4	ENERGY LABS HOLDINGS CORP SECURED TERM_L		4.A PL	3,002,268	3,002,268	2,964,740	3,002,268	0	897	0	0	8.738	8.831	JAJO	0	222,160	04/07/2022	04/07/2028	3,051,512
29280#-AB-2	ENERGY LABS HOLDINGS CORP SECURED TERM_L		4.A PL	285,475	285,475	281,906	285,487	0	150	0	0	8.784	8.880	JAJO	0	21,101	04/03/2023	04/07/2028	290,244
29280#-AC-0	ENERGY LABS HOLDINGS CORP SECURED REVOLV		4.A PL	210,211	210,211	207,584	210,211	0	0	0	0	8.738	8.833	JAJO	137	7,459	12/23/2025	04/07/2028	212,504
29412@-AA-7	ENVISION TERM_LOAN		5.C PL	8,871,136	8,918,403	8,796,221	8,889,837	0	31,199	0	0	9.667	9.857	FMAN	152,670	1,041,281	08/06/2024	11/04/2027	9,138,717
29438#-AA-5	EPTAM PLASTICS LTD SECURED TERM_LOAN		3.B PL	9,140,435	9,260,835	8,820,945	9,222,356	0	(18,953)	0	0	9.284	9.638	MJSD	0	839,825	12/06/2019	12/06/2027	9,424,129
29438#-AB-3	EPTAM PLASTICS LTD SECURED TERM_LOAN		3.B PL	3,974,673	3,993,046	3,803,376	3,986,678	0	(2,647)	0	0	9.284	9.487	MJSD	0	362,079	05/18/2021	12/06/2027	4,063,454
29438#-AC-1	EPTAM PLASTICS LTD SECURED REVOLVE_LOAN		3.B PL	2,582,471	2,582,471	2,459,804	2,582,522	0	51	0	0	9.284	9.391	MJSD	0	233,412	07/05/2023	12/06/2027	2,628,007
29438#-AD-9	EPTAM PLASTICS LTD SECURED TERM_LOAN		3.B PL	1,067,653	1,082,173	1,030,770	1,076,972	0	(1,848)	0	0	9.284	9.676	MJSD	0	98,133	05/18/2021	12/06/2027	1,101,254
29438#-AE-7	EPTAM PLASTICS LTD SECURED TERM_LOAN		3.B PL	770,934	770,934	734,315	770,934	0	5	0	0	9.284	9.391	MJSD	0	69,909	02/28/2022	12/06/2027	784,528
29438#-AF-4	EPTAM PLASTICS LTD SECURED TERM_LOAN		3.B PL	6,309,849	6,309,849	6,041,680	6,309,849	0	633	0	0	9.784	9.903	MJSD	22,195	659,026	09/16/2022	12/06/2027	6,426,900
29484@-AA-0	ERGOTRON ACQUISITION LLC SECURED TERM_LO		4.B PL	651,834	652,574	650,942	652,066	0	92	0	0	9.034	9.173	JAJO	163	41,378	11/06/2024	07/06/2028	664,115
30065E-AP-3	EXCEL FITNESS HOLDINGS INC SECURED REVOL		4.B Z	979,688	979,688	979,688	979,688	0	0	0	0	8.477	8.566	JAJO	1,165	3,363	12/26/2025	04/29/2030	999,800
30065E-AQ-1	EXCEL FITNESS HOLDINGS INC SECURED TERM_		4.B PL	0	0	0	0	0	18,021	0	0	8.977	0.000	JAJO	0	862,818	07/01/2025	04/29/2030	270,770
30066#-AA-2	EXCEL FITNESS HOLDINGS INC SECURED TERM_		4.B PL	0	0	0	0	0	1,695	0	0	9.227	0.000	JAJO	0	50,986	06/30/2025	04/29/2030	14,720
30068*-AB-2	EXCELITAS TECHNOLOGIES CORP SECURED TERM		5.A PL	9,216,637	9,220,431	9,151,277	9,217,823	0	636	0	0	9.011	9.118	FMAN	2,296	1,120,285	03/08/2024	08/13/2029	9,391,888
30219@-AD-4	EXPRESS WASH ACQUISITION COMPA TERM_LOAN		3.C PL	9,724,708	9,724,708	9,554,525	9,724,708	0	97,247	0	0	10.177	10.177	JAJO	225,436	523,440	04/10/2025	04/10/2031	9,972,138
30233*-AA-4	EYE HEALTH AMERICA LLC SECURED TERM_LOAN		3.B PL	6,484,178	6,484,178	6,419,337	6,484,178	0	0	0	0	8.982	9.082	JAJO	0	449,851	07/26/2022	07/26/2028	6,630,286
30233*-AB-2	EYE HEALTH AMERICA LLC SECURED TERM_LOAN		3.B PL	4,199,513	4,199,513	4,157,518	4,199,559	0	636	0	0	8.982	9.082	JAJO	0	262,086	02/18/2025	07/26/2028	4,294,140
30233*-AC-0	EYE HEALTH AMERICA LLC SECURED REVOLVE_L		3.B PL	114,595	114,595	113,449	114,595	0	0	0	0	8.982	9.082	JAJO	0	3,180	07/23/2025	07/26/2028	117,177
30233*-AD-8	EYE HEALTH AMERICA LLC TERM_LOAN		3.B PL	382,454	382,454	378,630	382,454	0	0	0	0	8.966	9.068	MJSD	0	13,154	02/18/2025	07/26/2028	385,055
30233*-AE-6	EYE HEALTH AMERICA LLC TERM_LOAN		3.B PL	249,429	249,429	246,935	249,429	0	0	0	0	8.966	9.066	MJSD	0	7,647	07/23/2025	07/26/2028	251,125
30294#-AE-8	FS SQUARED HOLDING CORP TERM_LOAN		4.A PL	11,994,231	11,994,231	11,934,260	11,994,231	0	0	0	0	8.402	8.488	MJSD	0	932,128	12/23/2024	12/23/2030	12,238,452
30294#-AF-5	FS SQUARED HOLDING CORP SECURED TERM_LOA		4.A PL	5,684,712	5,684,712	5,656,288	5,684,712	0	0	0	0	8.479	8.569	MJSD	0	233,859	04/04/2025	12/23/2030	5,799,206
30294#-AG-3	FS SQUARED HOLDING CORP SECURED TERM_LOA		4.A PL	2,347,442	2,347,442	2,335,705	2,347,442	0	0	0	0	8.479	8.569	MJSD	0	134,488	03/27/2025	12/23/2030	2,394,721
30294#-AH-1	FS SQUARED HOLDING CORP REVOLVE LOAN		3.C Z	0	0	0	0	0	0	0	0	9.327	0.000	MJSD	0	12,476	01/23/2025	12/23/2030	12,476
31187D-AB-7	FASTENER DISTRIBUTION HOLDINGS SECURED T		4.A PL	9,052,710	9,144,152	9,144,152	9,064,110	0	9,807	0	0	9.051	9.350	FMAN	2,139	973,385	11/04/2024	11/04/2031	9,298,176
34962E-AB-0	FORTIS LIFE SCIENCES LLC SECURED TERM_LO		6. *	8,931,363	9,035,676	8,900,141	8,889,101	(98,652)	(19,734)	0	0	5.986	6.260	MJSD	125,398	577,953	07/31/2025	03/17/2028	9,155,515
34962E-AE-4	FORTIS LIFE SCIENCES LLC SECURED REVOLVE		6. *	1,215,113	1,217,178	426,012	425,296	(789,838)	7,010	0	0	5.986	6.068	MJSD	0	33,615	07/31/2025	03/17/2028	1,233,321
35115@-AF-3	42 NORTH DENTAL LLC SECURED TERM_LOAN		3.C PL	230,613	230,613	230,613	230,613	0	18	0	0	8.977	9.077	MJSD	0	15,179	06/23/2022	12/29/2026	235,967
35115@-AG-1	42 NORTH DENTAL LLC SECURED TERM_LOAN		3.C PL	656,354	656,354	656,354	656,354	0	0	0	0	9.139	9.242	JAJO	1,491	56,642	04/18/2025	12/29/2026	666,279
35927*-AA-4	FRONTLINE ROAD SAFETY GROUP LL TERM_LOAN		4.C PL	3,965,831	4,005,216	3,985,190	3,969,594	0	(2,582)	0	0	6.488	6.663	MJSD	33,910	243,942	11/28/2025	03/04/2032	4,094,801
35927*-AB-2	FRONTLINE ROAD SAFETY LLC TERM_LOAN		4.C PL	1,169,425	1,175,217	1,169,341	1,169,743	0	(536)	0	0	8.488	8.585	MJSD	9,950	62,033	11/28/2025	03/04/2032	1,201,450
35927*-AC-0	FRONTLINE ROAD SAFETY GROUP LL TERM_LOAN		4.B PL	0	0	0	0	0	0	0	0	8.488	0.000	MJSD	0	6,527	05/27/2025	03/04/2032	6,232
35927*-AD-8	FRONTLINE ROAD SAFETY OPERATIO SECURED T		4.C PL	1,239,094	1,244,939	1,238,714	1,239,402	0	307	0	0	8.422	8.606	MJSD	10,324	21,762	11/28/2025	03/04/2032	1,263,973

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
36117U-A#-4	FUSIONSITE MIDCO LLC TERM_LOAN		4.A PL	10,057,520	10,178,167	10,178,167	10,071,769	0	14,249	0	0	8.854	9.266	JAJO	2,596	667,875	04/30/2025	11/17/2029	10,225,476
36210#-AA-4	GI APPLE MIDCO LLC SECURED REVOLVE_LOAN		4.A PL	682,510	682,510	675,685	682,510	0	0	0	0	11.077	11.229	JAJO	212	35,053	10/16/2025	04/19/2029	683,276
36210#-AB-2	GI APPLE MIDCO LLC SECURED TERM_LOAN		4.A PL	233,624	233,624	231,288	233,624	0	0	0	0	11.077	11.228	JAJO	68	38,516	09/22/2023	04/19/2030	239,154
36210#-AC-0	GI APPLE MIDCO LLC SECURED TERM_LOAN		4.A PL	14,392,082	14,797,785	14,649,807	14,504,476	0	(13,381)	0	0	11.077	11.839	JAJO	4,302	1,685,631	05/28/2025	04/19/2030	15,148,060
36256@-AC-7	G2 SECURE STAFF LLC SECURED TERM_LOAN		4.B PL	0	0	0	0	0	108	0	0	9.808	0.000	JAJO	0	54,678	12/31/2024	08/29/2025	19,051
36440*-AB-8	GALVESTON CRUISE TERMINAL SECURED CORP_B		2.B PL	30,494,533	31,070,295	31,070,295	30,914,923	0	164,868	0	0	5.840	6.444	JAJO	307,478	2,411,166	02/15/2023	12/09/2026	31,282,616
36457W-AB-7	GALWAY BORROWER LLC SECURED REVOLVE_LOAN		3.B Z	103,177	103,177	102,331	103,177	0	0	0	0	8.216	0.000	MJSD	54	4,813	12/30/2025	09/29/2028	103,177
36457W-AD-3	GALWAY BORROWER LLC SECURED TERM_LOAN		3.B PL	7,872,537	7,872,537	7,872,537	7,872,537	0	1,535	0	0	8.172	8.172	MJSD	1,787	700,036	07/25/2024	09/29/2028	8,039,400
36457W-AF-8	GALWAY BORROWER LLC SECURED TERM_LOAN		4.C PL	23,044	23,044	23,044	23,044	0	0	0	0	8.172	8.172	MON	5	2,372	12/30/2024	09/29/2028	23,202
36457W-AJ-0	GALWAY BORROWER LLC SECURED TERM_LOAN		4.C PL	25,007	25,019	25,019	25,008	0	(12,907)	0	0	8.172	8.275	JAJO	8	2,133	11/28/2025	09/29/2028	25,377
36472G-A#-6	GFT INFRASTRUCTURE INC TERM_LOAN		4.B PL	17,602,315	17,892,383	17,802,921	17,659,976	0	20,818	0	0	8.402	8.838	MJSD	363,503	1,355,119	03/14/2025	08/05/2030	18,048,519
36878@-AA-9	GEN4 DENTAL PARTNERS OPCO LLC TERM_LOAN		3.B PL	15,830,357	15,830,357	15,830,357	15,830,357	0	0	0	0	9.639	9.639	FMAN	174,222	1,667,236	05/13/2024	05/13/2030	16,213,150
37254*-AA-3	GENUINE CABLE GROUP LLC SECURED TERM_LOA		3.B PL	18,672,750	19,350,000	18,527,625	19,188,417	0	138,381	0	0	10.174	11.386	MJSD	5,142	1,821,286	09/06/2022	11/02/2026	19,530,458
38216@-AD-0	GOOD2GROW LLC SECURED TERM_LOAN		4.A PL	1,315,059	1,335,085	1,328,410	1,324,757	0	8,602	0	0	9.373	9.945	MJSD	12,295	140,006	11/09/2023	12/01/2027	1,356,934
38216@-AE-8	GOOD2GROW LLC SECURED TERM_LOAN		4.A PL	6,168,002	6,230,305	6,199,153	6,195,097	0	19,770	0	0	8.623	9.050	MJSD	52,960	585,015	04/15/2024	12/01/2027	6,324,327
38428H-AB-2	GRAFFITI BUYER INC SECURED REVOLVE_LOAN		3.A PL	0	0	0	0	0	0	0	0	9.272	0.000	FMAN	0	4,834	07/01/2025	08/10/2027	4,834
38428H-AC-0	GRAFFITI BUYER INC SECURED TERM_LOAN		3.A PL	1,929,600	1,929,600	1,929,600	1,929,600	0	219	0	0	9.272	9.379	FMAN	12,164	206,166	12/08/2023	08/10/2027	1,967,073
38428H-AD-8	GRAFFITI BUYER INC SECURED TERM_LOAN		3.A PL	4,201,532	4,243,971	4,243,971	4,229,841	0	7,909	0	0	9.272	9.614	FMAN	36,656	498,556	08/10/2021	08/10/2027	4,326,390
39814*-AA-2	GRID ALLIANCE PARTNERS TERM_LOAN		4.B PL	2,987,405	3,017,228	3,002,142	2,988,994	0	1,590	0	0	8.402	8.679	MJSD	706	135,976	08/22/2025	07/01/2032	3,017,960
39814*-AB-0	GRID ALLIANCE PARTNERS POWGRDDTL1L07/20		4.B Z	0	0	0	0	0	0	0	0	9.048	0.000	MJSD	0	747	07/01/2025	07/01/2032	747
39954*-AG-9	GROUNDPENETRATINGRADARSYSTE SECURED REVO		4.B Z	0	0	0	0	0	0	0	0	8.172	0.000	MJSD	0	27,176	09/30/2025	01/02/2032	17,305
40487#-AC-8	HLSG INTERMEDIATE LLC SECURED REVOLVE_LO		4.B PL	24,075	24,075	24,075	24,075	0	0	0	0	8.966	8.966	MJSD	0	1,505	07/17/2025	03/31/2029	24,646
40487#-AE-4	HLSG INTERMEDIATE LLC TERM_LOAN		4.B PL	46,339	46,339	46,339	46,339	0	0	0	0	9.000	9.169	MON	7	2,815	09/29/2025	03/30/2029	46,531
40487#-AF-1	HLSG INTERMEDIATE LLC TERM_LOAN		4.B PL	145,889	145,889	145,889	145,889	0	0	0	0	9.187	9.289	JAJO	0	8,916	03/14/2025	03/30/2029	148,979
40488#-AA-1	HS SPA HOLDINGS INC SECURED TERM_LOAN		4.C PL	4,907,193	5,007,340	4,950,757	4,937,663	0	16,351	0	0	9.123	9.722	MJSD	42,905	491,113	06/02/2022	06/01/2029	5,088,402
40488#-AB-9	HS SPA HOLDINGS INC SECURED REVOLVE_LOAN		4.C PL	164,027	164,027	162,173	164,027	0	0	0	0	9.123	9.227	MJSD	49	16,985	11/25/2025	06/02/2028	165,753
42256#-AA-7	HEARTLAND VETERINARY PARTNERS SECURED TE		3.C PL	9,622,429	9,665,296	9,665,296	9,648,974	0	26,256	0	0	8.522	8.693	MJSD	193,639	946,780	11/12/2021	06/12/2028	9,835,963
42256#-AB-5	HEARTLAND VETERINARY PARTNERS SECURED TE		3.C PL	3,266,458	3,284,603	3,284,603	3,277,845	0	(3,829)	0	0	8.522	8.710	MJSD	66,009	322,297	11/12/2021	06/12/2028	3,342,601
42256#-AC-3	LS POWER GRID NEW YORK CORPORA TERM_LOAN		3.B Z	0	0	0	0	0	0	0	0	0.000	0.000	MJSD	0	6,084	08/20/2024	12/10/2026	6,084
42258*-AD-3	HELIOS BUYER INC SECURED TERM_LOAN		5.A PL	275,998	275,998	268,435	275,998	0	0	0	0	9.534	9.505	FMAN	73	28,686	01/26/2023	12/15/2026	277,113
42259#-AA-4	HEALTHFUSE LLC TERM_LOAN		3.B PL	9,684,236	9,684,236	9,684,236	9,684,236	0	0	0	0	8.422	8.510	MJSD	195,127	683,159	01/10/2025	01/10/2031	9,708,451
42327#-AA-2	HELIOS BUYER INC SECURED TERM_LOAN		5.A PL	8,020,882	8,184,573	7,977,503	8,124,673	0	(6,327)	0	0	9.784	10.746	FMAN	2,222	869,870	12/15/2020	12/15/2026	8,218,505
42327#-AB-0	HELIOS BUYER INC SECURED TERM_LOAN		5.A PL	4,462,198	4,462,198	4,349,304	4,462,198	0	0	0	0	10.325	10.457	FMAN	1,211	475,121	06/24/2021	12/15/2026	4,481,131
42327#-AC-8	HELIOS BUYER INC SECURED TERM_LOAN		5.A Z	619,101	619,101	603,437	619,101	0	0	0	0	9.784	0.000	FMAN	178	8,503	12/31/2025	12/15/2026	619,101
42333#-AB-2	HELIX TRAFFIC SOLUTIONS LLC TERM_LOAN		4.B PL	3,248,731	3,281,546	3,248,731	3,250,693	0	348	0	0	8.685	9.028	MJSD	1,576	113,413	10/22/2025	08/04/2030	3,323,642
42333P-AE-4	HELIX TS TOPCO LLC SECURED TERM_LOAN		4.B PL	9,688,942	9,751,395	9,653,881	9,887,782	0	210,147	0	0	8.835	8.547	JAJO	2,399	1,218,116	01/01/2025	08/04/2030	9,765,428
42333P-AF-1	HELIX TS TOPCO LLC TERM_LOAN		4.B PL	852,364	869,759	861,062	856,667	0	(588)	0	0	8.685	9.187	MJSD	210	90,263	12/22/2023	08/05/2030	880,630
42551#-AA-9	HENIFF HOLDCO LLC SECURED TERM_LOAN		3.B PL	30,604,291	31,007,418	29,767,121	30,936,332	0	39,627	0	0	9.843	10.242	MJSD	283,976	3,501,212	12/03/2019	12/03/2026	31,557,987
42551#-AB-7	HENIFF HOLDCO LLC SECURED REVOLVE_LOAN		3.B PL	4,238,544	4,238,544	4,069,002	4,238,544	0	0	0	0	9.843	9.963	MJSD	38,552	231,624	08/28/2025	12/03/2026	4,313,804
42703@-AB-6	HERCULES BORROWER LLC SECURED TERM_LOAN		4.A PL	0	0	0	0	0	0	0	0	9.216	0.000	MJSD	0	628,769	09/30/2024	12/15/2028	29,933
42703@-AC-4	HERCULES BORROWER LLC SECURED TERM_LOAN		4.A PL	0	0	0	0	0	210	0	0	9.250	0.000	MJSD	0	115,895	06/30/2025	12/15/2028	5,517
42703@-AD-2	HERCULES BORROWER LLC SECURED TERM_LOAN		4.A PL	0	0	0	0	0	487	0	0	9.250	0.000	MJSD	0	20,062	06/30/2025	12/15/2026	923
43282#-AE-5	HILSINGER COMPANY PARENT LLC REVOLVE_LOA		4.B PL	4,800,403	4,800,403	4,752,399	4,800,403	0	0	0	0	9.865	9.865	JAJO	14,506	338,455	12/23/2025	04/22/2030	4,911,549
43282#-AF-2	HILSINGER COMPANY PARENT LLC TERM_LOAN		4.B PL	23,328,773	25,638,331	22,497,635	23,611,660	0	282,887	0	0	3.715	5.814	JAJO	0	1,146,479	09/30/2025	04/22/2030	25,645,454
43357*-AA-7	HISSHO PARENT LLC SECURED TERM_LOAN		3.B PL	9,651,704	9,651,704	9,651,704	9,651,704	0	3,456	0	0	8.484	8.574	FMAN	0	668,213	05/18/2022	05/18/2029	9,829,917

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
43705@-AE-6	THEKEY LLC SECURED TERM_LOAN		3.B PL	962,447	976,900	891,421	962,524	0	(14,376)	0	0	8.721	8.852	MJSD	7,990	73,358	11/28/2025	09/30/2027	994,492
43705@-AF-3	THEKEY LLC SECURED TERM_LOAN		3.B PL	2,145,257	2,177,473	1,986,944	2,145,429	0	(32,045)	0	0	8.721	8.852	MJSD	17,809	163,509	11/28/2025	09/30/2027	2,227,634
43705@-AG-1	THEKEY LLC SECURED REVOLVE_LOAN		3.B PL	409,545	409,545	360,903	409,547	0	115	0	0	8.721	8.721	MJSD	82	54,142	12/04/2025	09/30/2027	417,961
43705@-AH-9	THEKEY LLC SECURED TERM_LOAN		3.B PL	665,197	675,187	626,236	665,237	0	(9,963)	0	0	8.721	9.336	MJSD	5,522	50,688	11/28/2025	03/30/2027	686,949
43705@-AJ-5	THEKEY LLC SECURED TERM_LOAN		3.B PL	7,296,705	7,406,279	6,758,230	7,297,289	0	(107,712)	0	0	8.721	8.852	MJSD	60,575	550,408	11/28/2025	09/30/2027	7,577,291
43705U-AE-1	THEKEY LLC SECURED TERM_LOAN		3.B PL	519,998	527,807	481,624	520,039	0	41	0	0	8.721	8.852	MJSD	4,317	35,614	11/28/2025	09/30/2027	537,312
43705U-AF-8	THEKEY LLC SECURED TERM_LOAN		3.B PL	354,907	357,609	331,682	354,921	0	14	0	0	8.686	8.752	MJSD	2,925	43,063	11/28/2025	09/30/2027	363,903
43794@-AC-2	HOMETOWN FOOD CO TERM_LOAN		2.C PL	0	0	0	0	0	0	0	0	8.808	0.000	JAJO	0	48,430	10/30/2025	06/03/2030	48,430
43924#-AA-7	HOOSIER INTERMEDIATE LLC SECURED TERM_LO		4.B PL	11,622,866	11,896,160	11,896,160	11,717,790	0	(26,430)	0	0	8.750	9.461	FMAN	133,863	1,158,118	11/15/2021	11/15/2028	12,119,888
43924#-AB-5	HOOSIER INTERMEDIATE LLC SECURED TERM_LO		4.B PL	0	0	0	0	0	0	0	0	9.250	0.000	FMAN	0	6,259	10/14/2025	11/15/2027	6,259
44048*-AA-0	HORIZON FREIGHT HOLDINGS INC TERM_LOAN		4.B PL	9,737,357	9,737,357	9,493,923	9,737,357	0	0	0	0	8.730	8.730	FMAN	0	617,535	08/22/2024	08/22/2030	9,961,696
44048*-AD-4	HORIZON FREIGHT HOLDINGS INC REVOLVE_LOA		4.B PL	831,214	831,214	810,434	831,214	0	9	0	0	8.730	8.730	FMAN	4,728	28,006	12/30/2025	08/22/2030	847,617
44053#-AB-6	HORIZON CTS BUYER LLC TERM_LOAN		4.A PL	784,618	788,561	784,618	784,732	0	115	0	0	8.411	8.596	MJSD	184	11,900	10/27/2025	03/28/2032	788,561
44053#-AC-4	HORIZON CTS BUYER LLC SECURED REVOLVE_LO		4.A PL	189,507	193,682	192,713	189,823	0	(3,508)	0	0	8.422	8.913	MJSD	62	10,223	10/27/2025	03/28/2032	196,452
44338*-AA-9	HTI INTERMEDIATE LLC TERM_LOAN		3.B PL	5,641,939	5,698,929	5,656,187	5,656,253	0	(98,875)	0	0	8.773	8.988	MJSD	38,885	678,612	03/01/2024	03/01/2030	5,829,592
44338*-AB-7	HTI INTERMEDIATE LLC SECURED TERM_LOAN		3.B PL	2,410,714	2,410,714	2,392,634	2,410,714	0	0	0	0	8.873	8.972	MJSD	54,099	141,160	07/02/2025	03/01/2030	2,446,912
44338*-AC-5	HTI INTERMEDIATE LLC SECURED REVOLVE_LOA		3.B PL	472,636	472,636	469,091	472,636	0	80	0	0	8.873	8.970	MJSD	6,075	56,797	02/04/2025	03/01/2030	479,733
44959@-AA-5	INFOGAIN CORP SECURED TERM_LOAN		4.B PL	9,604,647	9,800,661	9,720,295	9,677,594	0	37,875	0	0	9.471	10.157	JAJO	2,604	1,077,130	07/11/2022	07/28/2028	10,042,890
44989*-AC-7	IQN HOLDING CORP SECURED TERM_LOAN		5.B PL	5,078,437	5,128,683	5,105,091	5,102,057	0	4,000	0	0	6.498	6.729	FMAN	1,400	511,642	09/30/2025	05/02/2029	5,188,473
44989*-AE-3	IQN HOLDING CORP SECURED REVOLVE_LOAN		5.B PL	238,350	238,350	237,254	238,350	0	0	0	0	8.927	9.026	MJSD	83	19,337	12/30/2025	05/02/2028	240,310
44992#-AB-0	IEM NEW SUB 2 LLC TERM_LOAN		4.A Z	14,567,376	14,748,662	14,748,662	14,569,217	0	1,842	0	0	8.510	8.773	MJSD	101,258	0	12/03/2025	12/03/2031	14,748,662
45030@-AA-5	ISQ HAWKEYE HOLDCO INC SECURED TERM_LOAN		3.A PL	12,248,150	12,248,150	12,248,150	12,248,150	0	0	0	0	8.396	8.484	FMAN	0	1,023,506	08/17/2022	08/20/2031	12,491,488
45030@-AB-3	ISQ HAWKEYE HOLDCO INC SECURED TERM_LOAN		3.A PL	4,460,799	4,460,799	4,460,799	4,460,799	0	0	0	0	8.416	8.504	FMAN	0	374,058	07/25/2024	08/20/2031	4,548,155
45030@-AC-1	ISQ HAWKEYE HOLDCO INC SECURED REVOLVE_L		3.A PL	3,815,278	3,815,278	3,815,278	3,815,278	0	0	0	0	8.416	8.504	FMAN	4,912	311,372	03/11/2025	08/20/2030	3,889,082
45054@-AA-6	ITI INTERMODAL INC SECURED TERM_LOAN		3.A PL	4,610,419	4,656,989	4,633,704	4,638,182	0	7,030	0	0	9.984	10.345	MJSD	0	373,135	12/21/2021	12/21/2027	4,761,860
45054@-AB-4	ITI INTERMODAL INC SECURED TERM_LOAN		3.A PL	673,947	673,947	670,577	673,947	0	269	0	0	9.984	10.108	MJSD	0	53,996	03/31/2023	12/21/2027	689,502
45054@-AC-2	ITI INTERMODAL INC SECURED REVOLVE_LOAN		3.A PL	163,399	163,399	163,399	163,399	0	0	0	0	10.234	10.363	MJSD	0	16,180	04/29/2024	12/21/2027	167,170
45054@-AD-0	ITI INTERMODAL INC SECURED TERM_LOAN		3.A PL	1,608,233	1,608,233	1,608,233	1,608,233	0	0	0	0	10.234	10.365	MJSD	0	131,922	03/31/2023	12/21/2027	1,645,352
45054@-AE-8	ITI INTERMODAL INC SECURED TERM_LOAN		3.A PL	849,370	849,370	849,370	849,370	0	0	0	0	10.234	10.363	MJSD	0	69,673	05/03/2023	12/21/2027	868,974
45262*-AA-6	IMAGINE 360 LLC SECURED TERM_LOAN		4.A PL	5,286,785	5,340,187	5,340,187	5,301,792	0	11,508	0	0	8.484	8.781	MJSD	1,298	516,647	09/20/2024	09/30/2028	5,458,382
45582#-AL-1	BRADYPLUS HOLDINGS LLC SECURED TERM_LOAN		4.B PL	0	0	0	0	0	0	0	0	8.716	0.000	JAJO	0	1,811	09/30/2025	10/31/2029	388
45678*-AA-4	INFOSTRETCH CORP TERM_LOAN		4.C PL	15,883,900	16,208,061	14,506,215	16,061,902	0	(505,983)	0	0	10.199	10.650	JAJO	4,458	1,691,645	04/01/2022	04/01/2028	16,625,918
46270@-AC-8	IRI GROUP HOLDINGS INC TERM_LOAN		5.A PL	12,187,042	12,404,832	12,404,832	12,207,316	0	21,238	0	0	8.412	8.977	JAJO	2,814	667,572	08/20/2025	12/01/2029	12,558,448
46270@-AD-6	IRI GROUP HOLDINGS INC REVOLVE LOAN		4.C Z	0	0	0	0	0	0	0	0	8.730	0.000	JAJO	0	12,021	05/07/2025	12/01/2028	12,021
46673@-AA-5	JTM FOODS LLC SECURED TERM_LOAN		3.A PL	8,945,548	9,067,205	9,067,205	9,005,423	0	(7,110)	0	0	9.000	9.345	FMAN	98,403	902,074	05/14/2021	05/14/2029	9,240,433
46673@-AB-3	JTM FOODS LLC SECURED TERM_LOAN		3.A PL	1,245,705	1,245,705	1,245,705	1,245,705	0	98	0	0	9.000	9.101	FMAN	2,739	101,214	05/31/2023	05/14/2029	1,269,504
46673@-AC-1	JTM FOODS LLC SECURED REVOLVE_LOAN		3.A PL	2,635,636	2,635,636	2,635,636	2,635,637	0	(8)	0	0	9.000	9.101	FMAN	8,413	180,798	12/03/2025	05/14/2029	2,683,242
46673@-AD-9	JTM FOODS LLC TERM_LOAN		3.A PL	3,297,873	3,297,873	3,297,873	3,297,873	0	1,205	0	0	8.911	9.009	MJSD	0	327,911	09/28/2022	05/14/2029	3,337,842
46682@-AA-4	JTM FOODS LLC TERM_LOAN		3.A PL	664,431	664,431	664,431	664,431	0	0	0	0	9.173	9.276	MJSD	4,752	49,264	03/03/2025	05/14/2029	677,149
47209*-AA-8	JAYHAWKBUYERLLC JAYHAWKBUYER,LLC5.752026		4.C PL	12,877,920	13,140,735	12,812,217	13,062,786	0	32,465	0	0	9.280	10.198	MJSD	3,309	1,619,137	07/15/2022	10/15/2026	13,262,679
47209*-AB-6	JAYHAWKBUYERLLC JAYHAWKBUYER,LLC5.752026		4.C PL	2,868,294	2,926,830	2,853,660	2,909,462	0	6,943	0	0	9.329	10.248	MJSD	732	360,628	06/27/2022	10/15/2026	2,954,134
47209*-AC-4	JAYHAWKBUYERLLC JAYHAWKBUYER,LLC5.752026		4.C PL	4,044,531	4,213,054	4,107,727	4,175,272	0	34,651	0	0	10.048	11.408	FMAN	1,061	404,871	08/19/2022	10/15/2026	4,280,078
47209*-AD-2	JAYHAWKBUYERLLC JAYHAWKBUYER,LLC5.752026		4.C PL	779,200	810,203	789,948	779,524	0	1,893	0	0	9.399	12.144	FMAN	205	75,981	09/30/2024	10/15/2026	822,260
48261@-AA-9	KL CHARLIE ACQUISITION CO SECURED TERM_L		4.A PL	498,547	498,547	498,547	498,547	0	32	0	0	8.721	8.815	MJSD	0	44,961	09/15/2022	12/30/2026	509,937
48261@-AB-7	KL CHARLIE ACQUISITION CO SECURED TERM_L		4.A PL	2,117,328	2,138,715	2,138,715	2,133,582	0	4,496	0	0	8.721	9.077	MJSD	0	192,874	12/06/2021	12/30/2026	2,187,576

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
48261@-AC-5	KL CHARLIE ACQUISITION CO SECURED TERM_L		4.A PL	7,172,088	7,244,533	7,244,533	7,227,143	0	14,644	0	0	8.721	9.077	MJSD	0	653,330	12/01/2021	12/30/2026	7,410,040
48261@-AD-3	KL CHARLIE ACQUISITION CO SECURED REVOLV		4.A PL	0	0	0	0	0	0	0	0	8.968	0.000	MJSD	0	2,091	10/01/2024	12/30/2026	2,091
48278#-AC-4	KNPC HOLDCO LLC SECURED TERM_LOAN		3.A PL	15,019,160	15,060,508	14,947,554	15,035,899	0	4,666	0	0	9.234	9.392	JAJO	281,555	1,566,756	06/15/2022	10/22/2029	15,394,480
48278#-AD-2	KNPC HOLDCO LLC SECURED TERM_LOAN		3.A PL	4,191,101	4,191,101	4,191,101	4,191,101	0	0	0	0	10.445	10.580	JAJO	88,273	489,467	12/01/2022	10/22/2029	4,294,576
48279*-AA-1	KL BRONCO ACQUISITION INC SECURED TERM_L		4.B PL	6,049,501	6,049,501	6,049,501	6,049,501	0	794	0	0	8.966	8.966	MJSD	96,135	605,241	06/30/2022	06/30/2028	6,191,477
48279*-AB-9	KL BRONCO ACQUISITION INC SECURED TERM_L		4.B PL	2,246,342	2,246,342	2,246,342	2,246,406	0	339	0	0	8.977	8.976	MJSD	7,342	167,433	06/16/2025	06/30/2028	2,300,896
48279*-AC-7	KL BRONCO ACQUISITION INC SECURED REVOLV		3.A PL	0	0	0	0	0	0	0	0	8.966	0.000	MJSD	0	1,453	12/06/2024	06/30/2028	1,453
48284@-AA-2	KPSKY ACQUISITION INC SECURED TERM_LOAN		4.B Z	9,480,430	9,568,660	8,276,891	9,517,220	0	11,366	0	0	9.909	10.257	MJSD	119,899	969,902	12/04/2024	10/19/2028	9,621,335
49330#-AD-6	KEYIMPACT HOLDINGS INC TERM_LOAN		3.B PL	0	0	0	0	0	0	0	0	10.808	0.000	JAJO	0	1,602,767	08/14/2024	01/31/2029	752,895
49913@-AC-5	KNITWELL BORROWER LLC SECURED TERM_LOAN		3.C PL	1,743,158	1,743,158	1,729,736	1,743,158	0	0	0	0	11.422	11.581	JAJO	19,299	192,652	01/05/2024	07/28/2027	1,793,801
49913@-AD-3	KNITWELL BORROWER LLC SECURED TERM_LOAN		3.C PL	391,592	399,584	396,507	394,643	0	1,182	0	0	11.422	12.480	FMAN	4,424	29,258	11/12/2024	07/28/2027	409,627
50050@-AE-2	KONA BUYER LLC TERM_LOAN		4.B PL	625,804	632,125	628,964	626,704	0	737	0	0	8.152	8.429	MJSD	10,301	57,241	10/17/2024	07/23/2031	635,548
50050@-AF-9	KONA BUYER LLC SECURED TERM_LOAN		4.B PL	176,991	177,880	176,991	177,073	0	64	0	0	8.185	8.287	JAJO	2,899	7,385	05/07/2025	07/23/2031	181,350
50050R-AB-0	KONA BUYER LLC SECURED TERM_LOAN		4.C PL	10,664,924	10,772,651	10,718,788	10,684,333	0	12,885	0	0	4.500	4.666	JAJO	175,547	976,291	07/22/2024	07/23/2031	10,885,764
50078@-AA-8	KRAYDEN HOLDINGS INC SECURED TERM_LOAN		4.B PL	3,204,970	3,204,970	3,196,958	3,204,970	0	1,220	0	0	8.623	8.713	MJSD	0	269,371	03/01/2023	03/01/2029	3,253,337
50078@-AB-6	KRAYDEN HOLDINGS INC SECURED TERM_LOAN		4.B PL	610,817	610,817	609,290	610,817	0	0	0	0	8.422	8.510	MJSD	0	27,427	06/09/2025	03/01/2029	620,065
50078@-AC-4	KRAYDEN HOLDINGS INC SECURED TERM_LOAN		4.B PL	610,817	610,817	609,290	610,817	0	0	0	0	8.623	8.715	MJSD	0	27,427	06/09/2025	03/01/2029	617,042
50078@-AD-2	KRAYDEN HOLDINGS INC SECURED REVOLVE_LOA		4.B PL	209,367	209,367	208,844	209,367	0	0	0	0	8.623	8.716	MJSD	332	4,268	12/30/2025	03/01/2029	211,628
50205#-AA-2	LHS ACQUISITION LLC TERM_LOAN		3.B PL	2,244,680	2,244,680	2,211,009	2,244,680	0	0	0	0	9.340	9.447	JAJO	0	98,015	01/22/2025	01/22/2030	2,295,438
50205#-AB-0	LHS ACQUISITION LLC REVOLVE_LOAN		3.B PL	32,391	32,391	31,905	32,391	0	0	0	0	9.340	9.447	JAJO	0	817	09/26/2025	01/22/2030	33,161
51932*-AM-8	LAV GEAR HOLDINGS INC SECURED TERM_LOAN		4.C PL	22,957	22,957	21,809	22,957	0	0	0	0	6.172	6.153	JAJO	0	503	12/31/2025	07/31/2029	23,187
51932*-AN-6	LAV GEAR HOLDINGS INC TERM_LOAN		4.A PL	40,231	40,231	38,220	40,231	0	0	0	0	6.340	6.320	JAJO	0	1,123	12/31/2025	07/31/2029	40,672
51932*-AP-1	LAV GEAR INTERMEDIATE HOLDINGS TERM_LOAN		4.A PL	2,912,803	2,912,803	2,767,162	2,912,803	0	0	0	0	6.340	6.320	JAJO	0	377,279	12/31/2025	07/31/2029	2,983,454
51932*-AS-5	LAV GEAR HOLDINGS INC SECURED TERM_LOAN		4.A PL	1,731,704	1,731,704	1,645,119	1,731,704	0	0	0	0	6.216	6.197	JAJO	0	57,940	12/31/2025	07/31/2029	1,760,609
53227*-AE-6	LIGHTSPEED BUYER INC TERM_LOAN		2.C PL	3,949,763	3,949,763	3,949,763	3,949,763	0	0	0	0	8.422	8.511	MJSD	0	299,410	12/02/2024	02/03/2027	4,010,254
53561*-AA-8	LINDSTROM LLC TERM_LOAN		4.B PL	0	0	0	0	0	83,234	0	0	10.583	0.000	JAJO	0	2,764,859	07/28/2022	05/01/2027	1,198,969
53633#-AB-6	LIQUID ENVIRONMENTAL SOLUTIONS SECURED T		4.A PL	0	0	0	0	0	210	0	0	8.736	0.000	FMAN	0	85,207	09/02/2025	05/29/2026	36,026
53633#-AC-4	LIQUID ENVIRONMENTAL SOLUTIONS SECURED T		4.A PL	0	0	0	0	0	19,366	0	0	8.736	0.000	FMAN	0	1,080,667	01/15/2025	05/31/2026	452,021
53633#-AD-2	LIQUID ENVIRONMENTAL SOLUTIONS SECURED R		4.A PL	0	0	0	0	0	113	0	0	8.736	0.000	FMAN	0	85,017	06/30/2025	05/31/2026	38,625
53633#-AE-0	LIQUID ENVIRONMENTAL SOLUTIONS SECURED T		4.A PL	0	0	0	0	0	864	0	0	8.705	0.000	FMAN	0	192,518	09/02/2025	05/29/2026	45,618
53818@-AA-7	LIVEOAK FIBER LLC TERM_LOAN		3.C IF	33,495,409	34,095,409	34,095,409	33,612,507	0	(314,356)	0	0	7.402	7.664	MJSD	620,565	2,210,608	12/31/2025	06/28/2029	34,672,717
55250#-AA-5	M&D MIDCO INC SECURED TERM_LOAN		4.B PL	16,582,127	16,582,127	16,416,306	16,582,127	0	(861)	0	0	9.672	9.672	FMAN	151,975	1,665,662	10/04/2022	08/31/2028	17,000,150
55250#-AB-3	M&D MIDCO INC SECURED TERM_LOAN		4.B PL	5,829,878	5,857,244	5,798,672	5,839,610	0	(17,630)	0	0	9.716	9.846	FMAN	53,680	611,901	03/27/2024	08/31/2028	6,007,291
55250#-AC-1	M&D MIDCO INC SECURED REVOLVE_LOAN		4.B PL	1,630,666	1,630,666	1,614,359	1,630,666	0	0	0	0	9.716	9.716	FMAN	33,975	54,572	11/26/2025	08/31/2028	1,672,229
5526M*-AA-3	MBS HOLDINGS INC TERM_LOAN		3.B PL	467,474	467,474	467,474	467,474	0	0	0	0	9.278	9.387	MJSD	3,833	41,712	04/07/2025	04/16/2027	469,522
55293G-AB-0	MDI BUYER INC SECURED TERM_LOAN		4.A PL	2,933,091	2,933,091	2,933,091	2,933,091	0	341	0	0	8.482	8.571	JAJO	23,108	276,090	11/07/2022	07/25/2028	2,994,904
55293G-AC-8	MDI BUYER INC SECURED REVOLVE_LOAN		4.A PL	904,289	904,289	904,289	904,289	0	(15)	0	0	8.482	8.571	JAJO	794	78,939	08/26/2025	07/25/2028	923,346
55293G-AD-6	MDI BUYER INC SECURED TERM_LOAN		4.A PL	8,128,853	8,128,853	8,128,853	8,128,985	0	1,883	0	0	8.482	8.571	JAJO	64,042	765,162	08/05/2022	07/25/2028	8,300,163
55327J-AB-4	MPG PARENT HOLDINGS LLC SECURED TERM_LOA		4.B PL	435,998	440,402	440,402	436,868	0	(937)	0	0	9.583	9.948	MJSD	10,138	33,207	11/22/2024	01/08/2030	441,327
55327J-AC-2	MPG PARENT HOLDINGS LLC SECURED TERM_LOA		4.B PL	1,773,625	1,793,750	1,793,750	1,779,178	0	17,632	0	0	9.583	9.951	MJSD	41,293	85,435	01/08/2024	01/08/2030	1,797,517
55421@-AA-1	MDI BUYER INC SECURED TERM_LOAN		4.A PL	2,224,840	2,224,840	2,224,840	2,224,840	0	0	0	0	8.482	8.571	JAJO	0	124,803	11/07/2022	07/25/2028	2,271,727
55421@-AB-9	MDI BUYER INC SECURED TERM_LOAN		4.A PL	769,937	769,937	769,937	769,937	0	0	0	0	8.482	8.571	JAJO	4,777	72,730	12/05/2022	07/25/2028	786,162
55432*-AA-0	MES INTERMEDIATE INC TERM_LOAN		4.C PL	3,153,449	3,153,449	3,153,449	3,153,449	0	0	0	0	8.618	8.711	FMAN	30,198	23,651	11/21/2025	10/01/2027	3,153,449
55915#-AA-2	MAGIC BIDCO INC TERM_LOAN		4.B PL	5,791,378	5,939,874	5,910,175	5,820,475	0	(119,400)	0	0	9.706	10.264	JAJO	1,562	778,762	06/28/2024	07/01/2030	6,085,614
55915#-AB-0	MAGIC BIDCO INC TERM_LOAN		4.B PL	382,552	385,043	383,118	382,845	0	(1,189)	0	0	9.706	5.153	JAJO	116	27,390	12/31/2025	07/01/2030	387,953

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
55915#-AC-8	MAGIC BIDCO INC TERM_LOAN		4.B PL	977,257	997,234	992,248	981,028	0	(16,206)	0	0	9.706	10.146	JAJO	264	87,348	09/29/2025	07/01/2030	1,021,702
56377@-AE-5	MANNA PRO PRODUCTS LLC SECURED REVOLVE_L		4.C	0	0	0	0	0	0	0	0	6.772	0.000	MJSD	0	7,113	07/29/2024	12/10/2026	7,113
56625@-AA-3	MARCO TECHNOLOGIES LLC SECURED TERM_LOAN		4.A PL	4,526,684	4,526,684	4,300,350	4,526,684	0	0	0	0	8.966	9.066	JAJO	34,413	476,375	11/23/2021	11/24/2026	4,556,275
56625@-AC-9	MARCO HOLDINGS LLC TERM_LOAN		4.A PL	649,324	649,324	649,324	649,324	0	0	0	0	9.000	9.097	MJSD	4,936	74,739	07/19/2024	11/24/2026	661,043
57667@-AD-4	MATERIAL HOLDINGS LLC SECURED TERM_LOAN		6. *	10,933,411	10,933,411	8,602,407	8,602,407	(2,331,003)	0	0	0	10.102	10.225	MJSD	3,068	967,791	06/30/2025	08/19/2027	11,141,858
57667@-AE-2	MATERIAL HOLDINGS LLC SECURED TERM_LOAN		6. *	2,740,731	2,740,731	0	0	(2,740,730)	0	0	0	10.399	10.530	MJSD	0	210,775	06/30/2025	08/19/2027	2,792,983
60441*-AA-9	MINOTAUR ACQUISITION INC TERM_LOAN		3.C PL	13,447,475	13,447,475	13,447,475	13,447,475	0	107,461	0	0	9.324	9.424	MJSD	3,256	1,270,715	05/10/2024	06/03/2030	13,673,859
60441*-AB-7	MINOTAUR ACQUISITION INC SECURED TERM_LO		3.C PL	2,253,458	2,276,220	2,276,220	2,253,777	0	319	0	0	8.772	9.147	FMAN	15,053	0	12/05/2025	06/03/2030	2,276,220
60441*-AC-5	MINOTAUR ACQUISITION INC TERM_LOAN		3.C PL	2,156,896	2,178,683	2,178,683	2,161,549	0	(17,134)	0	0	8.672	8.984	MJSD	527	179,199	08/07/2024	06/03/2030	2,200,335
60750#-AB-8	MODE PURCHASER INC TERM_LOAN		4.C PL	19,325,542	19,719,941	17,945,146	19,562,930	0	75,463	0	0	10.137	10.733	FMAN	280,556	2,150,896	02/04/2022	12/09/2027	19,921,338
60775*-AA-5	MODERNIZING MEDICINE INC TERM_LOAN		4.B PL	3,160,953	3,192,312	3,192,312	3,163,392	0	2,640	0	0	6.354	6.487	JAJO	776	144,429	12/31/2025	04/30/2032	3,246,806
60852@-AA-9	MOLECULAR DESIGNS LLC SECURED REVOLVE_LO		2.C PL	3,382,150	3,382,150	3,373,695	3,382,150	0	0	0	0	8.335	8.422	JAJO	21,104	144,744	11/13/2025	10/04/2027	3,434,724
60852@-AB-7	MOLECULAR DESIGNS LLC SECURED TERM_LOAN		2.C PL	11,315,381	11,429,678	11,401,103	11,390,434	0	20,456	0	0	8.335	8.641	JAJO	42,019	1,046,654	10/04/2021	10/04/2027	11,607,539
61902#-AA-5	SODALI & CO LLC SECURED TERM_LOAN		4.C PL	3,407,557	3,407,557	3,407,557	3,407,557	0	641	0	0	9.112	9.214	JAJO	0	315,146	05/19/2022	04/25/2028	3,481,920
61902#-AB-3	SODALI & CO LLC SECURED TERM_LOAN		4.C PL	1,024,915	1,024,915	1,024,915	1,024,915	0	287	0	0	9.069	9.171	JAJO	0	94,788	10/28/2022	04/25/2028	1,046,965
61902#-AC-1	SODALI & CO LLC SECURED TERM_LOAN		4.C PL	0	0	0	0	0	3	0	0	8.482	0.000	JAJO	0	16,937	01/27/2025	04/25/2028	6,666
61902#-AE-7	SODALI & CO LLC SECURED TERM_LOAN		4.C PL	2,339,139	2,339,139	2,339,139	2,339,139	0	923	0	0	9.482	9.593	JAJO	0	224,291	10/02/2023	04/25/2028	2,392,201
62621#-AA-3	MUNICIPAL EMERGENCY SERVICES I SECURED R		4.C PL	658,743	658,743	658,743	658,743	0	0	0	0	8.873	0.000	JAJO	12,514	10,338	12/31/2025	10/01/2027	658,743
62621#-AB-1	MUNICIPAL EMERGENCY SERVICES I SECURED T		4.C PL	11,668,811	11,668,811	11,668,811	11,668,811	0	0	0	0	8.873	8.968	JAJO	0	869,547	10/01/2021	10/01/2027	11,852,782
62621#-AC-9	MUNICIPAL EMERGENCY SERVICES I SECURED T		4.C PL	2,548,796	2,548,796	2,548,796	2,548,844	0	340	0	0	8.422	8.509	JAJO	0	201,430	06/22/2023	10/01/2027	2,589,615
62621#-AD-7	MUNICIPAL EMERGENCY SERVICES I SECURED T		4.C PL	764,535	764,535	764,535	764,535	0	172	0	0	8.873	8.970	JAJO	0	57,474	09/23/2024	10/01/2027	776,589
62621#-AE-5	MUNICIPAL EMERGENCY SERVICES I SECURED T		4.C PL	1,539,048	1,539,048	1,539,048	1,539,048	0	83	0	0	8.873	8.971	JAJO	0	112,322	10/15/2024	10/01/2027	1,563,313
62879L-A#-8	NBPT ACQUISITION LLC TERM_LOAN		4.B PL	7,752,796	7,752,796	7,714,032	7,752,796	0	0	0	0	8.985	9.084	MJSD	176,087	610,106	03/03/2025	03/04/2030	7,754,731
62879L-A*-2	NBPT ACQUISITION LLC TERM_LOAN		4.B PL	246,406	246,406	246,406	246,406	0	0	0	0	8.773	8.865	MJSD	7,999	1,232	12/23/2025	03/04/2030	246,406
62928*-AC-3	NMI ACQUISITIONCO INC SECURED TERM_LOAN		4.B PL	10,702,563	10,810,669	10,797,696	10,742,915	0	(67,754)	0	0	8.284	8.640	MJSD	2,497	1,005,848	01/29/2021	09/06/2028	10,983,996
62928*-AD-1	NMI ACQUISITIONCO INC SECURED TERM_LOAN		4.B PL	2,748,097	2,797,394	2,794,037	2,766,357	0	11,714	0	0	8.172	8.735	MJSD	646	253,032	10/01/2021	09/06/2028	2,841,700
62928*-AE-9	NMI ACQUISITIONCO INC SECURED TERM_LOAN		4.B PL	491,518	493,542	492,949	492,606	0	370	0	0	8.284	8.452	MJSD	114	45,859	09/29/2023	09/06/2028	501,455
63004#-AA-8	NMNHOLDINGSIIICORP NMNHOLDINGSIIIR/C1L7/		4.A Z	0	0	0	0	0	0	0	0	8.808	0.000	JAJO	0	13,264	07/31/2025	07/31/2031	13,264
63007*-AA-9	ZEP HOLDCO INC REVOLVELOAN		4.A Z	0	0	0	0	0	0	0	0	9.002	0.000	MJSD	0	20,315	10/09/2025	06/30/2031	20,315
64431*-AA-3	NEW ERA TECHNOLOGY INC SECURED TERM_LOAN		3.C PL	1,765,224	1,765,224	1,765,224	1,765,224	0	0	1,283,959	0	3.879	3.794	FMAN	0	20,186	12/31/2025	06/30/2030	1,785,218
64431*-AB-1	NEW ERA TECHNOLOGY INC SECURED REVOLVE_L		3.C PL	162,966	162,966	162,966	162,966	0	0	97,812	0	9.966	9.966	MJSD	411	6,385	08/21/2025	06/28/2030	167,197
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC SECURED TER		4.A PL	0	0	0	0	0	172	453,739	0	6.731	0.000	FMAN	0	57,885	11/10/2025	05/19/2027	100
65960*-AB-7	NORTH HAVEN USHC ACQUISITION I SECURED R		3.B PL	482,252	482,252	467,784	482,252	0	13	0	0	8.971	8.971	JAJO	4,784	33,349	09/30/2025	10/29/2027	493,269
65960*-AC-5	NORTH HAVEN USHC ACQUISITION I SECURED T		3.B PL	4,788,456	4,849,332	4,703,852	4,820,034	0	(18,850)	0	0	8.966	9.199	JAJO	0	357,389	06/28/2024	10/29/2027	4,960,118
65960*-AD-3	NORTH HAVEN USHC ACQUISITION I SECURED T		3.B PL	5,213,034	5,228,279	5,071,431	5,222,749	0	(2,167)	0	0	9.093	9.156	JAJO	0	444,709	07/25/2022	10/29/2027	5,347,242
65960*-AE-1	NORTH HAVEN USHC ACQUISITION I SECURED T		3.B PL	7,820,378	7,820,378	7,585,766	7,820,378	0	(395)	0	0	8.966	8.966	JAJO	128,369	771,656	07/25/2022	10/29/2027	8,003,914
65960*-AF-8	NORTH HAVEN USHC ACQUISITION I SECURED T		3.B PL	1,092,206	1,092,206	1,059,440	1,092,206	0	0	0	0	8.971	8.971	JAJO	23,139	106,744	10/10/2023	10/29/2027	1,117,839
67053@-AB-9	AUVECO HOLDINGS INC SECURED TERM_LOAN		3.B PL	7,940,841	7,940,841	7,940,841	7,940,841	0	898	0	0	9.068	9.170	FMAN	67,305	784,746	05/05/2022	05/05/2028	8,075,181
67053@-AC-7	AUVECO HOLDINGS INC SECURED REVOLVE_LOAN		3.B PL	146,944	146,944	146,944	146,944	0	0	0	0	9.068	9.170	FMAN	1,242	24,094	02/29/2024	05/05/2028	149,430
67098*-AA-0	OIA ACQUISITION LLC SECURED TERM_LOAN		3.A PL	7,054,650	7,125,909	6,662,725	7,091,591	0	600	0	0	9.231	9.541	JAJO	0	527,816	10/19/2021	10/19/2028	7,274,769
67098*-AB-8	OIA ACQUISITION LLC SECURED TERM_LOAN		3.A PL	875,344	878,228	821,143	876,859	0	81	0	0	9.231	9.403	JAJO	0	65,050	12/13/2021	10/19/2028	896,574
67098*-AC-6	OIA ACQUISITION LLC SECURED REVOLVE_LOAN		3.A PL	489,588	489,588	457,764	489,588	0	0	0	0	9.231	9.337	JAJO	8,945	20,693	10/23/2025	10/19/2028	499,815
67098@-AG-5	OIS MANAGEMENT SERVICES LLC SECURED TERM		4.A PL	15,246,135	15,478,310	15,478,310	15,350,682	0	26,112	0	0	8.456	8.881	FMAN	0	1,082,811	11/16/2022	11/16/2028	15,760,549
67098@-AH-3	OIS MANAGEMENT SERVICES LLC SECURED TERM		4.A PL	5,972,663	5,972,663	5,972,663	5,972,794	0	1,363	0	0	8.422	8.510	FMAN	0	417,823	12/28/2023	11/16/2028	6,081,140
67098@-AK-6	OIS MANAGEMENT SERVICES LLC SENIOR TERM_		4.A PL	9,880,240	9,926,548	9,560,258	9,889,041	0	4,152	0	0	9.161	9.419	MJSD	51,812	298,643	10/31/2025	11/16/2028	10,019,858

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
67098@-AL-4	OIS MANAGEMENT SERVICES LLC SECURED TERM		4.A Z	461,694	464,014	464,014	461,726	0	31	0	0	8.685	6.128	JAJO	1,699	5,059	12/31/2025	11/16/2028	465,991
67115@-AD-1	ORG USME BUYER LLC SECURED TERM_LOAN		4.B PL	4,058,777	4,099,774	4,099,774	4,077,038	0	(1,224)	0	0	9.480	9.791	FMAN	67,880	446,819	12/23/2021	05/24/2029	4,193,007
67115@-AE-9	ORG USME BUYER LLC SECURED TERM_LOAN		4.B PL	8,693,851	8,693,851	8,693,851	8,693,851	0	0	0	0	9.439	9.549	FMAN	143,942	947,477	08/01/2022	05/24/2029	8,888,524
67620T-AD-7	OFFEN INC SECURED TERM_LOAN		3.B PL	0	0	0	0	0	0	0	0	9.441	0.000	MJSD	0	166,419	07/01/2025	06/22/2026	18,556
68086@-AD-4	OLIVER PACKAGING LLC SECURED TERM_LOAN		3.B PL	6,264,795	6,264,795	5,199,780	6,264,795	0	0	0	0	8.738	8.809	JAJO	0	502,960	12/31/2025	07/06/2028	6,370,333
68086@-AE-2	OLIVER PACKAGING LLC SECURED REVOLVE_LOA		3.B PL	280,063	280,063	232,452	280,063	0	0	0	0	8.738	8.810	JAJO	0	25,332	12/31/2025	07/06/2028	284,781
68300*-AA-2	ONLINE LABELS GROUP LLC SECURED TERM_LOA		4.B PL	14,938,170	14,938,170	14,938,170	14,938,170	0	0	0	0	8.981	9.080	MJSD	0	1,102,986	12/19/2023	12/19/2029	15,249,639
68300*-AB-0	ONLINE LABELS GROUP LLC SECURED TERM_LOA		4.B PL	919,201	919,201	919,201	919,201	0	0	0	0	8.981	9.081	MJSD	0	43,104	02/07/2025	12/19/2029	938,367
68347*-AC-3	OPCO BORROWER LLC TERM LOAN		4.B PL	0	0	0	0	0	1,143	0	0	10.064	0.000	JAJO	0	2,545,904	04/26/2024	04/26/2029	399,477
69146#-AA-4	ORCA ACQUISITION HOLDINGS INC SECURED TE		4.B PL	35,463,750	36,187,500	36,187,500	35,917,490	0	98,943	0	0	10.327	10.983	FMAN	9,867	3,951,297	06/16/2022	08/17/2027	37,016,801
69146#-AB-2	OXFORD GLOBAL RESOURCES LLC TERM_LOAN		4.B PL	3,185,354	3,250,361	3,250,361	3,214,662	0	23,338	0	0	9.661	10.533	MJSD	77,445	289,661	06/05/2024	08/17/2027	3,311,612
69374Y-AB-4	PSS INDUSTRIAL GROUP CORP SECURED TERM_L		6. *	1,115,690	11,156,904	1,115,690	1,115,690	0	0	0	0	9.500	4,713.419	MJSD	0	0	03/31/2021	04/10/2025	29,442
69394@-AJ-6	PT INTERMEDIATE HOLDINGS III L TERM_LOAN		4.C PL	36,374,632	36,594,203	36,594,203	36,395,085	0	(123,694)	0	0	9.329	9.576	MJSD	9,150	3,246,572	12/31/2025	04/09/2030	36,688,607
69421#-AE-2	GFP ATLANTIC HOLDCO 2 LLC SECURED TERM_L		4.C PL	5,749,413	5,958,464	5,958,464	5,845,100	0	(13,115)	0	0	9.258	10.532	FMAN	23,225	602,071	11/12/2021	11/12/2027	6,072,243
69421#-AG-7	GFP ATLANTIC HOLDCO 2 LLC SECURED TERM_L		4.C PL	7,444,097	7,511,699	7,511,699	7,482,712	0	14,370	0	0	9.258	9.601	FMAN	52,146	762,303	12/13/2023	11/12/2027	7,655,138
69428@-AC-1	PYE-BARKER FIRE & SAFETY LLC TERM_LOAN		3.B PL	0	0	0	0	0	0	0	0	8.799	0.000	MJSD	0	89,726	05/24/2024	05/24/2031	34,396
69428@-AD-9	PYE-BARKER FIRE & SAFETY LLC TERM_LOAN		3.B PL	0	0	0	0	0	0	0	0	8.476	0.000	MJSD	0	240,082	08/26/2024	05/24/2031	68,727
70025#-AA-8	PARK COUNTY HOLDINGS LLC SECURED TERM_LO		4.A PL	0	0	0	0	0	17,099	0	0	10.718	0.000	FMAN	0	686,222	12/18/2025	11/29/2029	224,167
70470#-AA-8	PEAK UTILITY SERVICES GROUP IN SECURED T		3.A PL	8,456,264	8,541,681	8,456,264	8,509,941	0	7,089	0	0	8.716	9.004	MJSD	3,946	642,904	03/16/2021	03/03/2028	8,678,655
70470#-AC-4	PEAK UTILITY SERVICES GROUP IN SECURED T		3.A PL	406,958	411,068	406,958	409,541	0	342	0	0	8.873	9.168	MJSD	190	27,954	03/16/2021	03/02/2028	417,443
70533@-AH-0	PEDIATRIC HOME RESPIRATORY SER TERM_LOAN		3.A PL	6,194,963	6,194,963	6,157,298	6,194,963	0	0	0	0	9.104	9.104	JD	12,558	468,096	12/23/2024	12/23/2030	6,501,849
70533@-AK-3	PEDIATRIC HOME RESPIRATORY SER REVOLVE_L		4.A Z	0	0	0	0	0	0	0	0	9.742	0.000	JD	0	5,865	11/25/2025	12/23/2030	1,696
70533@-AL-1	PEDIATRIC HOME RESPIRATORY SER TERM_LOAN		3.A Z	7,861,640	7,890,624	7,842,491	7,862,094	0	453	0	0	9.229	9.319	MON	18,886	59,808	11/25/2025	12/23/2030	7,954,703
72256@-AA-6	PINE ENVIRONMENTAL SERVICES LL SECURED T		3.B PL	12,472,669	12,632,687	12,632,687	12,580,435	0	(25,064)	0	0	8.977	9.314	MJSD	0	940,389	12/27/2019	12/27/2027	12,914,140
72256@-AB-4	PINE ENVIRONMENTAL SERVICES LL SECURED R		3.B PL	760,469	760,469	760,469	760,469	0	0	0	0	8.977	7.444	MJSD	0	32,709	12/31/2025	12/27/2027	774,362
72341T-A#-0	PING IDENTITY HOLDING CORP SECURED TERM_		4.A PL	0	0	0	0	0	0	0	0	7.000	0.000	JAJO	0	292,980	11/13/2025	10/17/2029	131,278
72756*-AA-3	PLASMA BUYER LLC SECURED REVOLVE_LOAN		6. PL	2,095,058	2,095,058	1,466,541	1,466,541	(628,517)	0	0	0	10.083	10.083	FMAN	1,520	182,337	06/27/2025	05/12/2028	2,137,893
72756*-AB-1	PLASMA BUYER LLC SECURED TERM_LOAN		6. PL	17,962,438	18,419,515	12,893,661	12,893,661	(5,264,526)	24,587	0	0	10.083	10.584	FMAN	4,989	1,864,288	05/11/2022	05/12/2029	18,796,111
72756*-AC-9	PLASMA BUYER LLC SECURED TERM_LOAN		6. PL	688,230	695,182	486,627	486,627	(203,245)	(6,709)	0	0	10.611	10.882	FMAN	198	74,722	03/27/2025	05/12/2029	710,140
73938*-AA-2	POY SECURED TERM_LOAN		3.A PL	6,251,752	6,251,752	6,126,717	6,251,752	0	927	0	0	9.234	9.341	FMAN	0	480,344	11/16/2021	11/16/2027	6,377,464
73938*-AC-8	POY SECURED REVOLVE_LOAN		3.A PL	592,022	592,022	580,182	592,022	0	0	0	0	9.234	9.339	FMAN	48	4,792	12/30/2025	11/16/2027	603,808
73938*-AD-6	POY SECURED TERM_LOAN		3.A PL	296,498	296,498	290,569	296,498	0	160	0	0	9.234	9.341	FMAN	0	22,782	09/29/2022	11/16/2027	302,461
74063*-AB-5	PREMIER IMAGING LLC SECURED TERM_LOAN		5.B FE	15,635,710	15,635,710	10,163,211	15,635,710	0	0	0	0	9.873	9.999	JAJO	0	772,613	09/30/2025	03/31/2026	15,896,056
74063*-AD-1	PREMIER IMAGING LLC SECURED TERM_LOAN		5.B FE	558,659	582,714	378,764	564,979	0	(17,733)	0	0	9.934	6,063.411	MJSD	0	28,850	09/30/2025	03/31/2026	597,665
74063*-AF-6	PREMIER IMAGING LLC SECURED TERM_LOAN		5.B FE	439,958	457,821	297,583	443,944	0	(13,873)	0	0	9.716	4,663.823	MJSD	0	22,622	09/30/2025	03/31/2026	469,453
74063*-AH-2	PREMIER IMAGING LLC SECURED TERM_LOAN		5.B PL	646,138	1,221,255	793,816	782,091	0	(545,341)	0	0	9.873	1,136.220	JAJO	674	536,092	12/31/2025	03/31/2026	1,241,380
74063*-AJ-8	PREMIER IMAGING LLC SECURED TERM_LOAN		5.B PL	3,541,536	3,775,233	2,453,901	3,596,987	0	(50,884)	0	0	9.873	110.009	JAJO	2,083	235,867	12/31/2025	03/31/2026	3,837,445
74339Y-AB-8	FORTNA GROUP INC SECURED TERM_LOAN		5.C FE	4,329,563	4,837,500	3,114,141	4,476,268	0	(75,103)	0	0	9.216	12.088	MJSD	114,145	236,739	06/09/2022	06/01/2029	4,918,186
74356#-AA-9	PROJECT LEOPARD HOLDINGS INC SECURED TER		4.B FE	9,700,000	9,700,000	8,329,875	9,700,000	0	0	0	0	8.966	9.065	JAJO	4,953	0	12/10/2025	07/20/2029	9,893,005
74745#-AC-5	QM BUYER INC TERM_LOAN		3.A PL	10,274,128	10,274,128	10,274,128	10,274,128	0	77,563	0	0	8.466	8.553	MJSD	0	555,587	12/06/2024	12/06/2030	10,449,344
74923@-AB-3	R1 HOLDINGS LLC SECURED TERM_LOAN		4.B PL	15,430,760	15,908,000	15,192,140	15,630,254	0	40,906	0	0	10.577	11.272	MJSD	273,224	1,891,701	12/30/2022	12/29/2028	16,327,487
74923@-AC-1	R1 HOLDINGS LLC SECURED TERM_LOAN		4.B PL	1,439,826	1,461,752	1,395,973	1,449,044	0	2,826	0	0	10.577	10.921	MJSD	24,346	231,995	11/08/2023	12/29/2028	1,500,298
74923@-AD-9	R1 HOLDINGS LLC SECURED REVOLVE_LOAN		4.B PL	4,279,055	4,287,806	4,094,855	4,282,713	0	729	0	0	10.577	10.623	MJSD	80,706	341,752	04/14/2025	12/29/2028	4,400,874
74930*-AA-8	RBS BUYER INC SECURED TERM_LOAN		4.B PL	7,024,528	7,024,528	6,989,406	7,024,528	0	0	0	0	8.716	8.716	JAJO	105,224	254,898	07/31/2025	07/31/2031	7,186,772
74935N-AB-0	RA PARENT HOLDINGS LP SECURED TERM_LOAN		4.B PL	3,445,387	3,445,387	3,350,639	3,445,387	0	0	0	0	8.623	8.715	MJSD	13,587	332,634	03/01/2022	03/01/2029	3,497,382

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74935N-AC-8	RA PARENT HOLDINGS LP SECURED TERM_LOAN		4.B PL	866,593	866,593	842,762	866,593	0	0	0	0	8.623	8.715	MJSD	0	73,146	04/29/2024	03/01/2029	879,671
74935N-AD-6	RA PARENT HOLDINGS LP SECURED REVOLVE_LO		4.B PL	593,994	593,994	585,084	593,994	0	0	0	0	8.623	8.715	MJSD	1,639	20,688	10/21/2025	03/01/2029	602,924
74935N-AE-4	RA PARENT HOLDINGS LP SECURED TERM_LOAN		4.B PL	533,042	533,042	525,047	533,042	0	0	0	0	8.623	8.715	MJSD	0	45,632	04/29/2024	03/01/2029	541,086
74935N-AF-1	RA PARENT HOLDINGS LP SECURED TERM_LOAN		4.B PL	6,282,574	6,282,574	6,188,336	6,282,574	0	1,933	0	0	8.623	8.716	MJSD	24,776	606,542	08/05/2022	03/01/2029	6,377,386
74982C-AG-5	RACE WINNING BRANDS INC SECURED TERM_LOA		5.C PL	5,492,447	5,492,447	5,478,716	5,492,449	0	685	0	0	4.734	4.762	FMAN	56	619,760	12/08/2025	05/16/2029	5,602,042
75000#-AM-0	RSC ACQUISITION INC SECURED TERM_LOAN		4.B PL	0	0	0	0	0	8,958	0	0	8.402	0.000	MJSD	0	553,014	06/30/2025	11/01/2029	95,234
75000#-AP-3	RSC ACQUISITION INC SECURED TERM_LOAN		4.B PL	0	0	0	0	0	0	0	0	9.059	0.000	FMAN	0	93,851	10/29/2024	11/01/2029	23,088
75008@-AA-0	RFI BUYER INC SECURED TERM_LOAN		4.B PL	15,071,497	15,071,497	14,694,709	15,071,497	0	2,834	0	0	8.318	8.404	FMAN	73,304	1,442,436	08/05/2022	08/05/2030	15,306,030
75008@-AB-8	RFI BUYER INC SECURED TERM_LOAN		4.B PL	7,568,700	7,568,700	7,379,483	7,568,747	0	953	0	0	8.318	8.404	FMAN	66,164	729,326	06/07/2023	08/05/2030	7,686,479
75008@-AC-6	RFI BUYER INC SECURED REVOLVE_LOAN		4.B PL	0	0	0	0	0	0	0	0	8.318	0.000	FMAN	0	14,216	02/13/2025	08/07/2028	14,216
75614@-AA-6	REAPER NEWCO LLC SECURED TERM_LOAN		4.C PL	6,503,704	6,636,433	6,636,433	6,599,048	0	15,520	0	0	9.234	9.794	FMAN	113,781	672,394	05/20/2021	05/20/2027	6,780,266
75657D-AD-1	RED FOX CD ACQUISITION CORPORA TERM_LOAN		4.C Z	7,353,031	7,530,536	7,530,536	7,395,535	0	18,764	0	0	10.299	10.833	MJSD	2,092	792,265	03/04/2024	03/04/2030	7,724,429
756933-A*-8	COOK & BOARDMAN GROUP LLC SECURED TERM_L		4.C PL	1,074,884	1,128,880	1,128,880	1,080,199	0	4,587	0	0	9.835	11.269	MJSD	303	50,685	11/18/2025	03/04/2030	1,141,657
78446*-AG-3	SGA DENTAL PARTNERS OPCO LLC TERM_LOAN		3.B PL	18,691,964	18,691,964	18,691,964	18,691,964	0	56	0	0	9.340	9.445	JAJO	296,582	1,573,325	07/16/2024	07/17/2029	19,089,177
78446*-AH-1	SGA DENTAL PARTNERS OPCO LLC SECURED TER		3.B PL	3,540,989	3,544,464	3,544,464	3,541,546	0	4,528	0	0	9.236	9.348	JAJO	53,210	241,287	09/26/2025	07/17/2029	3,616,702
78519#-AA-4	SI NVA05B LLC SECURED TERM_LOAN		2.C PL	19,232,724	19,482,724	19,482,724	19,276,417	0	(183,418)	0	0	6.000	6.356	FMAN	9,130	865,095	12/17/2025	11/15/2029	19,682,174
81760#-AF-3	SERVICE MINDS COMPANY LLC REVOLVE_LOAN		5.B Z	0	0	0	0	0	0	0	157,582	14.000	0.000	MJSD	0	53,218	05/30/2025	02/07/2028	19
81760#-AG-1	SERVICE MINDS COMPANY LLC REVOLVE_LOAN		3.B PL	0	0	0	0	0	0	0	0	7.000	0.000	FMAN	0	339	05/30/2025	02/07/2028	339
81760#-AH-9	SERVICE MINDS COMPANY LLC SECURED REVOLV		5.B Z	0	0	0	0	0	0	0	0	4.327	0.000	FMAN	0	17,453	05/30/2025	02/07/2028	110
81760@-AA-6	SERVICE MANAGEMENT GROUP LLC SECURED TER		3.B PL	12,125,618	12,230,450	11,771,808	12,193,693	0	12,651	0	0	9.373	9.679	JAJO	0	1,135,107	10/01/2021	10/01/2027	12,433,831
81812#-AB-0	SEVERIN ACQUISITION LLC SECURED TERM_LOA		4.A PL	5,289,431	5,341,344	5,341,344	5,296,977	0	3,133	0	0	6.623	6.782	MON	1,256	508,340	12/31/2025	10/01/2031	5,380,130
81812#-AC-8	SEVERIN ACQUISITION LLC SEVERIN ACQUISIT		4.A PL	0	0	0	0	0	0	0	0	9.066	0.000	MON	0	5,602	05/29/2025	10/01/2031	2,069
81812#-AD-6	SEVERIN ACQUISITION LLC TERM_LOAN		4.A PL	227,691	228,820	228,820	227,777	0	(347)	0	0	8.652	8.828	MJSD	21	15,482	12/31/2025	10/01/2031	228,875
82571#-AA-1	SIQ HOLDINGS III CORP SECURED TERM_LOAN		4.C	0	0	0	0	0	15,388	0	0	9.034	0.000	JAJO	0	718,576	08/30/2024	04/08/2027	461,946
82571#-AB-9	SIQ HOLDINGS III CORP SECURED TERM_LOAN		4.C	0	0	0	0	0	0	0	0	9.034	0.000	MON	0	25,652	08/30/2024	04/08/2027	14,803
82577*-AA-9	SIQ HOLDINGS III CORP TERM_LOAN		4.C	0	0	0	0	0	850	0	0	8.922	0.000	MJSD	0	31,292	09/30/2025	04/08/2027	19,234
82887H-AN-8	SIMPLICITY FINANCIAL MARKETING TERM_LOAN		4.A PL	3,665,955	3,702,985	3,702,985	3,669,963	0	4,029	0	0	8.466	8.910	MJSD	866	172,673	12/31/2024	12/31/2031	3,787,930
82887H-AP-3	SIMPLICITY FINANCIAL MARKETING SECURED T		4.A PL	472,366	473,603	473,603	472,456	0	(700)	0	0	8.466	8.518	MJSD	3,120	18,689	12/09/2025	12/31/2031	482,116
83615*-AA-1	SOURCE HOLDING DELAWARE LLC TERM_LOAN		3.B PL	6,006,775	6,006,775	5,886,640	6,006,775	0	37,730	0	0	8.593	8.593	FMAN	63,151	423,164	02/07/2025	02/07/2031	6,144,563
83615*-AB-9	SOURCE HOLDING DELAWARE LLC TERM_LOAN		3.B PL	128,109	128,109	128,109	128,109	0	0	0	0	8.593	8.593	FMAN	1,724	0	11/05/2025	02/07/2031	130,922
83615*-AC-7	SOURCE HOLDING DELAWARE LLC TERM_LOAN		3.B PL	441,255	441,255	432,430	441,255	0	0	0	0	8.593	8.593	FMAN	4,906	13,958	12/01/2025	02/07/2031	447,804
84630@-AD-2	SPACESHIP PURCHASER INC TERM_LOAN		4.B PL	1,323,173	1,318,054	1,318,054	1,322,092	0	(1,082)	0	0	7.450	7.282	MON	284	34,664	09/05/2025	10/17/2031	1,323,736
84771#-AC-1	SPEEDSTAR HOLDING LLC SECURED TERM_LOAN		4.B Z	951,560	954,615	916,240	952,793	0	(194)	0	0	9.866	10.121	FMAN	7,716	132,217	10/28/2024	07/22/2027	974,279
84771*-AA-9	SPEEDSTAR HOLDING CORPORATION SECURED TE		4.B PL	8,741,294	8,741,294	8,389,894	8,741,294	0	0	0	0	9.843	9.960	FMAN	69,310	609,801	07/02/2024	07/22/2027	8,921,231
84832*-AA-6	SPENDMEND HOLDINGS LLC SECURED TERM_LOAN		3.B PL	12,968,086	12,968,086	12,968,086	12,968,086	0	2,433	0	0	8.873	8.970	MJSD	0	956,991	03/01/2022	03/01/2028	13,166,051
84832*-AB-4	SPENDMEND HOLDINGS LLC SECURED TERM_LOAN		3.B PL	3,569,036	3,569,036	3,569,036	3,569,050	0	204	0	0	8.873	8.970	MJSD	0	262,627	11/25/2024	03/01/2028	3,623,519
84832*-AC-2	SPENDMEND HOLDINGS LLC SECURED REVOLVE_L		3.B PL	292,899	292,899	292,899	292,899	0	0	0	0	8.873	8.972	MJSD	0	16,959	04/11/2025	03/01/2028	297,370
86745#-AA-3	SUNMED GROUP HOLDINGS LLC SECURED REVOLV		3.A PL	0	0	0	0	0	0	0	0	9.647	0.000	MJSD	0	987	07/30/2025	06/16/2027	987
86745#-AB-1	SUNMED GROUP HOLDINGS LLC SECURED TERM_L		3.A PL	5,594,587	5,643,972	5,643,972	5,623,146	0	6,928	0	0	9.234	9.516	MJSD	90,518	573,432	06/16/2021	06/16/2028	5,757,462
87106*-AC-4	SWITCH BIGHORN TK HOLDCO LLC SECURED TER		1.F PL	49,625,000	50,000,000	49,940,000	49,701,883	0	(298,117)	0	0	6.221	6.445	MJSD	25,923	3,102,666	03/13/2025	10/25/2029	50,235,171
87297*-AA-7	TLE HOLDINGS LLC SECURED TERM_LOAN		4.B Z	0	0	0	0	0	0	0	0	9.227	0.000	MJSD	0	1,058,680	12/31/2024	06/29/2026	4,947
87297*-AB-5	TLE HOLDINGS LLC SECURED TERM_LOAN		4.B Z	0	0	0	0	0	0	0	0	9.927	0.000	MJSD	0	177,663	02/29/2024	06/28/2026	555
87300*-AH-7	THG ACQUISITION LLC REVOLVE_LOAN		4.A PL	584,403	584,403	584,403	584,403	0	(18,537)	0	0	8.639	8.639	JAJO	46	18,794	12/30/2025	10/31/2031	596,834
87300*-AJ-3	THG ACQUISITION LLC TERM_LOAN		4.A PL	5,719,218	5,776,988	5,776,988	5,726,622	0	6,051	0	0	8.389	8.579	JAJO	1,359	573,613	10/31/2024	10/31/2031	5,906,914
87300*-AK-0	THG ACQUISITION LLC SECURED TERM_LOAN		4.A PL	466,734	468,617	468,617	466,836	0	94	0	0	8.466	6.880	JAJO	72	14,907	12/31/2025	10/31/2031	473,336

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87304@-AG-3	TCP HAWKER INTERMEDIATE LLC SECURED TERM		4.B PL	12,717,627	12,717,627	12,717,627	12,717,627	0	0	0	0	9.299	9.406	FMAN	0	302,113	11/21/2024	08/30/2029	12,747,193
87583F-AM-0	TANK HOLDING CORP SECURED TERM_LOAN		4.B PL	0	0	0	0	0	0	0	0	9.466	0.000	MJSD	0	2,705	07/01/2025	03/31/2028	1,190
87583F-AN-8	TANK INTERMEDIATE HOLDING CORP SECURED T		4.C PL	13,451,768	13,726,294	12,542,401	13,564,629	0	(161,665)	0	0	9.422	10.007	MJSD	3,647	1,378,679	03/31/2022	03/31/2028	14,059,711
87758#-AA-5	TAYMAX GROUP LP SECURED TERM_LOAN		4.A PL	11,465,806	11,510,020	11,510,020	11,498,035	0	(2,933)	0	0	8.466	8.537	JAJO	0	1,053,313	09/30/2022	07/30/2027	11,779,636
87758*-AB-7	TAYMAX GROUP LP SECURED TERM_LOAN		4.A PL	2,786,518	2,811,305	2,811,305	2,808,424	0	(24)	0	0	8.466	8.650	JAJO	0	257,265	09/30/2022	07/31/2026	2,877,158
87758@-AA-7	TAYMAX GROUP LP SECURED TERM_LOAN		4.A PL	5,578,785	5,622,307	5,622,307	5,610,589	0	(1,745)	0	0	8.466	8.609	JAJO	0	514,504	09/30/2022	07/30/2027	5,754,007
87758@-AB-5	TAYMAX GROUP LP SECURED REVOLVE_LOAN		4.A PL	313,723	344,610	344,610	313,886	0	75,306	0	0	8.466	9.302	JAJO	0	38,040	05/31/2025	07/30/2027	352,683
87758@-AD-1	TAYMAX GROUP LP SECURED TERM_LOAN		4.A PL	3,730,624	3,755,931	3,755,931	3,753,029	0	(408)	0	0	8.466	8.605	JAJO	0	343,832	09/30/2022	07/31/2026	3,843,911
87834J-AB-3	TECHMER BB BIDCO LLC SECURED TERM_LOAN		3.B PL	1,475,814	1,475,814	767,423	1,475,814	(87,236)	0	0	0	9.042	9.137	MJSD	32,153	101,880	12/30/2025	09/01/2030	1,497,334
87834J-AC-1	TECHMER BB BIDCO LLC SECURED TERM_LOAN		3.B PL	488,949	488,949	254,253	488,949	0	(14)	0	0	4.123	4.140	MJSD	12,457	21,137	12/10/2025	09/01/2030	494,550
87834J-AD-9	TECHMER BB BIDCO LLC SECURED TERM_LOAN		3.B PL	12,445,838	12,445,838	6,471,836	12,445,524	0	634	0	0	4.042	4.059	MJSD	287,880	518,693	12/10/2025	09/01/2030	12,586,009
88583#-AA-4	3SI SECURITY SYSTEMS INC SECURED TERM_LO		3.C PL	12,713,872	12,889,480	11,084,953	12,856,890	0	(32,590)	0	0	10.234	10.659	MJSD	359,708	1,066,261	04/20/2022	12/16/2026	13,162,261
88583#-AB-2	3SI SECURITY SYSTEMS INC SECURED TERM_LO		3.C PL	180,366	180,366	155,114	180,375	0	9	0	0	10.234	10.364	MJSD	371	14,925	04/20/2022	12/16/2026	184,183
88586#-AA-1	360 PARTNERS LP TERM_LOAN		4.A PL	8,255,881	8,255,881	8,193,962	8,255,881	0	0	0	0	8.370	8.370	FMAN	103,907	297,837	11/06/2025	08/07/2031	8,421,498
88829*-AA-2	TITAN GROUP HOLDCO LLC SECURED TERM_LOAN		2.C PL	893,728	893,728	893,728	893,728	0	0	0	0	8.508	8.599	FMAN	0	64,137	08/26/2022	08/13/2029	909,669
88829*-AB-0	TITAN GROUP HOLDCO LLC SECURED TERM_LOAN		2.C PL	894,025	894,025	894,025	894,025	0	26	0	0	8.508	8.599	FMAN	0	42,827	12/23/2022	08/13/2029	909,971
88829*-AC-8	TITAN GROUP HOLDCO LLC SECURED TERM_LOAN		2.C PL	184,112	184,112	184,112	184,112	0	0	0	0	8.508	8.598	FMAN	0	8,820	12/23/2022	08/13/2029	187,396
88829*-AD-6	TITAN GROUP HOLDCO LLC SECURED REVOLVE_L		2.A PL	0	0	0	0	0	0	0	0	8.508	0.000	FMAN	0	3,586	01/17/2025	08/13/2029	3,586
88829*-AE-4	TITAN GROUP HOLDCO LLC SECURED TERM_LOAN		2.C PL	3,095,717	3,095,717	3,095,717	3,095,717	0	0	0	0	8.508	8.597	FMAN	0	148,488	09/15/2021	08/13/2029	3,150,934
89617*-AA-6	TRIDENT MARITIME SYSTEMS INC SECURED REV		3.C PL	234,084	234,084	225,306	234,084	0	92,736	0	0	4.732	4.732	FMAN	2,661	20,206	12/18/2025	02/26/2027	240,599
89617*-AB-4	TRIDENT MARITIME SYSTEMS INC SECURED TER		3.C PL	3,018,541	3,018,541	2,905,345	3,018,541	0	507	0	0	4.732	4.651	FMAN	0	265,944	12/31/2025	02/26/2027	3,054,247
89625J-AA-4	TRIMECH ACQUISITION CORP SECURED TERM_LO		4.A PL	3,325,868	3,325,868	3,300,924	3,326,032	0	960	0	0	8.488	8.485	MJSD	0	232,234	03/10/2022	03/10/2028	3,398,819
89625J-AB-2	TRIMECH ACQUISITION CORP SECURED REVOLVE		4.A PL	114,344	114,344	114,344	114,344	0	0	0	0	11.750	11.919	FMAN	1,058	6,137	10/29/2025	03/10/2028	114,995
89686#-AA-8	TRIWIZARD HOLDINGS INC SECURED REVOLVE_L		4.C	972,222	972,222	972,222	972,222	0	0	0	0	8.716	8.716	MJSD	9,032	201,502	04/16/2025	06/29/2029	994,433
89989#-AA-2	TURBO BUYER INC SECURED TERM_LOAN		5.A PL	14,792,588	15,027,330	15,027,330	15,007,432	0	15,256	0	0	9.873	10.349	MJSD	0	1,252,770	05/14/2025	06/02/2026	15,290,057
89989#-AB-0	TURBO BUYER INC SECURED REVOLVE_LOAN		5.A PL	1,283,090	1,283,090	1,283,090	1,283,090	0	0	0	0	9.873	9.997	MJSD	172	78,370	05/14/2025	06/02/2026	1,305,523
89989#-AC-8	TURBO BUYER INC SECURED TERM_LOAN		5.A PL	2,763,731	2,793,442	2,793,442	2,790,911	0	2,516	0	0	9.873	10.242	MJSD	0	232,462	05/14/2025	06/02/2026	2,842,280
89989#-AE-4	TURBO BUYER INC SECURED TERM_LOAN		5.A PL	2,623,456	2,649,875	2,649,875	2,647,304	0	3,504	0	0	9.873	10.259	MJSD	0	220,516	05/14/2025	06/02/2026	2,696,204
89989#-AH-7	TURBO BUYER INC SECURED TERM_LOAN		5.A PL	1,074,390	1,075,817	1,075,817	1,075,655	0	173	0	0	9.873	10.036	MJSD	0	89,526	05/14/2025	06/02/2026	1,094,626
90042J-AB-5	TURNINGPOINT HEALTHCARE SOLUTI SECURED R		4.C PL	921,618	921,618	921,618	921,618	0	0	0	0	8.500	8.591	JAJO	0	30,586	07/21/2025	07/14/2027	938,279
90042J-AC-3	TURNINGPOINT HEALTHCARE SOLUTI SECURED T		4.C PL	6,191,434	6,191,434	6,191,434	6,191,434	0	0	0	0	8.500	8.589	JAJO	0	526,235	07/14/2021	07/14/2027	6,303,360
90331B-A*-7	USLS ACQUISITION INC SECURED TERM_LOAN		4.C PL	4,790,180	4,822,662	4,798,549	4,814,205	0	(8,457)	0	0	9.216	9.772	FMAN	1,248	366,760	10/10/2024	06/01/2026	4,826,493
90331B-A@-5	USLS ACQUISITION INC SECURED REVOLVE_LOA		4.C PL	254,558	254,558	253,285	254,558	0	0	0	0	9.216	9.317	FMAN	78	19,127	12/30/2025	06/01/2026	254,621
90379@-AE-2	USN OPCO LLC SECURED TERM_LOAN		3.B PL	1,853,014	1,857,294	1,857,294	1,856,214	0	1,190	0	0	9.234	9.405	MJSD	29,867	158,484	11/01/2023	12/21/2026	1,897,032
90382@-AA-5	SPECIALIZED DENTAL HOLDINGS II SECURED T		3.B PL	8,214,897	8,151,145	8,151,145	8,151,176	0	(35,561)	0	0	8.623	8.716	FMAN	0	705,249	08/22/2023	11/01/2028	8,274,155
90386#-AA-9	USSC HOLDING CORP TERM_LOAN		4.B PL	3,999,129	3,999,129	3,849,162	3,999,129	0	0	0	0	8.984	9.082	MJSD	0	295,024	07/23/2024	06/21/2030	4,085,665
90386#-AB-7	USSC HOLDING CORP TERM_LOAN		4.B PL	1,333,687	1,333,687	1,283,673	1,333,687	0	0	0	0	9.085	9.185	JAJO	11,780	130,079	12/02/2024	06/21/2030	1,353,990
90386#-AC-5	USSC HOLDING CORP REVOLVE_LOAN		4.B PL	408,200	408,200	392,893	408,200	0	0	0	0	8.986	9.084	JAJO	2,619	11,044	10/16/2025	06/21/2030	414,332
90386*-AB-1	US UROLOGY PARTNERS LLC TERM_LOAN		3.A PL	7,433,403	7,433,403	7,433,403	7,433,403	0	0	0	0	8.172	8.243	JAJO	0	233,917	04/08/2025	04/08/2032	7,549,261
90386*-AC-9	US UROLOGY PARTNERS LLC SECURED TERM_LOA		3.A PL	1,698,861	1,698,861	1,698,861	1,698,861	0	0	0	0	8.340	8.427	JAJO	0	10,645	10/17/2025	04/08/2032	1,725,647
91103@-AA-1	UNITED MUSCULOSKELETAL PARTNER SECURED T		3.B PL	24,235,733	24,758,858	24,016,093	24,497,224	0	46,399	0	0	9.632	10.103	JAJO	500,246	2,561,713	07/15/2022	07/15/2028	25,348,405
91103@-AB-9	UNITED MUSCULOSKELETAL PARTNER SECURED T		3.B PL	14,682,654	14,819,641	14,375,052	14,747,830	0	(66,789)	0	0	9.586	9.801	JAJO	220,238	1,529,176	12/21/2023	07/15/2028	15,179,154
91103@-AC-7	UNITED MUSCULOSKELETAL PARTNER SECURED R		3.B PL	2,233,423	2,233,423	2,188,755	2,233,423	0	(1)	0	0	9.500	9.613	JAJO	37,430	144,565	12/03/2025	07/15/2027	2,275,010
91141#-AA-3	UNITED SCOPE LLC SECURED TERM_LOAN		3.B PL	10,082,816	10,082,816	9,780,332	10,082,816	0	0	0	0	8.873	8.873	MJSD	82,928	1,043,948	12/01/2017	12/31/2026	10,314,957
91141#-AC-9	UNITED SCOPE LLC SECURED REVOLVE_LOAN		3.B PL	554,250	554,250	554,250	554,250	0	0	0	0	8.792	8.792	MJSD	9,117	10,825	09/29/2025	12/31/2026	566,803

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91141@-AA-5	UNITED SCOPE LLC TERM_LOAN		3.B PL	4,434,395	4,454,599	4,320,961	4,451,035	0	(3,564)	0	0	8.972	9.162	FMAN	36,638	461,218	05/14/2018	12/31/2026	4,474,494
91834#-AA-5	VP HOLDING CO TERM_LOAN		3.B Z	0	0	0	0	0	28	0	0	10.701	0.000	FMAN	0	30,186	08/06/2025	12/31/2025	4,818
91834#-AB-3	VP HOLDING CO TERM_LOAN		3.C Z	0	0	0	0	0	0	0	0	10.123	0.000	FMAN	0	5,060	01/24/2025	12/31/2025	5,060
91834#-AC-1	VP HOLDING CO SECURED TERM_LOAN		3.B Z	0	0	0	0	0	0	0	0	9.984	0.000	FMAN	0	661,862	08/06/2025	12/31/2025	24,640
91834#-AD-9	VP HOLDING CO TERM_LOAN		3.B Z	0	0	0	0	0	0	0	0	10.701	0.000	MJSD	0	14,337	06/30/2025	12/31/2025	3,218
91861@-AA-3	VG TARGET HOLDINGS LLC SECURED REVOLVE_L		3.B PL	1,649,194	2,754,008	853,742	1,649,194	0	(72,319)	765,015	0	9.373	46.810	FMAN	154,443	91,303	12/31/2025	08/02/2027	45,315
91861@-AB-1	VG TARGET HOLDINGS LLC SECURED TERM_LOAN		3.B PL	4,488,134	7,361,302	2,282,003	4,488,134	0	(124,527)	2,218,257	0	9.373	44.166	FMAN	0	589,619	12/31/2025	08/02/2027	125,823
91861@-AD-7	VG TARGET HOLDINGS LLC TERM_LOAN		4.B Z	478,223	478,223	478,223	478,223	0	0	0	0	8.384	8.154	JAJO	1	9,742	12/31/2025	08/02/2027	479,545
91870@-AA-2	VTC BUYER CORP SECURED TERM_LOAN		4.B PL	3,583,484	3,583,484	3,529,732	3,583,484	0	0	0	0	9.000	9.099	JAJO	70,342	141,505	07/15/2025	07/15/2031	3,652,743
91870@-AB-0	VTC BUYER CORP SECURED TERM_LOAN		4.B PL	1,872,278	1,872,278	1,872,278	1,872,278	0	0	0	0	9.000	9.100	JAJO	12,183	14,042	12/05/2025	07/15/2031	1,907,364
91870@-AC-8	VTC BUYER CORP SECURED TERM_LOAN		4.B PL	498,225	498,225	498,225	498,225	0	0	0	0	9.000	9.097	JAJO	2,742	3,737	12/12/2025	07/15/2031	507,562
91870@-AD-6	VTC BUYER CORP SECURED REVOLVE_LOAN		4.B Z	0	0	0	0	0	0	0	0	9.209	0.000	JAJO	0	225	10/16/2025	07/15/2031	225
91871#-AA-9	VP SECURITY BUYER INC SECURED TERM_LOAN		4.B Z	1,810,370	1,810,370	1,810,370	1,810,370	0	0	0	0	8.522	8.612	JAJO	35,782	22,630	10/10/2025	10/10/2031	1,810,370
91871#-AB-7	VP SECURITY BUYER INC SECURED TERM_LOAN		4.B Z	468,199	468,199	468,199	468,199	0	0	0	0	8.522	8.612	JAJO	10,643	17,557	10/17/2025	10/10/2031	468,199
92838P-AB-5	VISION INNOVATION PARTNERS BOR SECURED R		4.A PL	360,100	360,547	316,380	360,104	0	(370)	0	0	6.184	6.200	JAJO	0	40,272	12/31/2025	10/05/2029	364,744
92838P-AC-3	VISION INNOVATION PARTNERS BOR SECURED T		4.A PL	3,842,542	3,858,054	3,385,443	3,842,591	0	(35,638)	0	0	6.184	6.256	JAJO	0	370,430	12/31/2025	10/05/2029	3,919,197
92838P-AD-1	VISION INNOVATION PARTNERS BOR SECURED T		4.A PL	59,040	59,190	51,939	59,040	0	(150)	0	0	6.184	6.231	JAJO	0	5,413	12/31/2025	10/05/2029	59,879
92991#-AA-2	W50 HOLDINGS INC SECURED TERM_LOAN		4.B PL	4,458,516	4,549,506	4,553,601	4,481,043	0	15,201	0	0	8.250	8.774	MJSD	68,144	370,423	03/22/2024	03/22/2030	4,635,648
92991#-AB-0	PAMLICOW50HOLDINGSLLC SECURED REVOLVE_LO		4.B PL	0	0	0	0	0	0	0	0	9.500	0.000	MJSD	0	532	11/08/2024	03/22/2030	532
93279#-AB-1	WALNUT PARENT INC SECURED TERM_LOAN		5.B PL	10,138,130	10,227,622	9,844,086	10,194,266	0	9,823	0	0	9.527	9.842	FMAN	0	1,035,038	11/22/2021	11/09/2027	10,420,506
97383#-AA-7	WINESHIPPINGCOM LLC SECURED TERM_LOAN		6. PL	10,870,155	11,070,424	8,000,596	8,000,596	(2,962,207)	92,747	0	0	9.977	10.570	JAJO	3,199	699,370	09/30/2025	10/29/2027	11,344,095
97383#-AB-5	WINESHIPPINGCOM LLC SECURED TERM_LOAN		6. PL	296,649	298,453	215,692	215,692	(81,787)	4,061	0	0	9.977	10.175	JAJO	86	26,396	09/30/2025	10/29/2027	305,831
97383#-AC-3	WINESHIPPINGCOM LLC SECURED REVOLVE_LOAN		6. PL	1,423,649	1,423,649	1,028,871	1,028,871	(394,778)	34,934	0	0	9.477	9.477	JAJO	414	381,336	09/30/2025	10/29/2027	1,458,842
98142*-AH-6	WORLD INSURANCE ASSOCIATES LLC SECURED T		4.B PL	1,319,056	1,322,361	1,322,361	1,319,181	0	126	0	0	8.873	9.042	JAJO	565	21,677	12/31/2025	04/03/2030	1,330,165
98142*-AK-9	WORLD INSURANCE ASSOCIATES LLC SECURED T		4.B PL	4,105,237	4,156,141	4,156,141	4,112,306	0	39,288	0	0	8.716	9.120	JAJO	0	198,666	02/14/2025	04/03/2030	4,220,832
98415D-C*-3	XIFIN INC SECURED TERM_LOAN		4.B Z	5,854,873	5,854,873	5,371,846	5,854,873	0	0	0	0	8.840	8.840	JAJO	0	151,037	07/31/2025	07/31/2031	5,994,142
98423E-AH-5	YLG HOLDINGS INC SECURED REVOLVE_LOAN		4.A Z	0	0	0	0	0	0	0	0	8.623	0.000	FMAN	0	790	07/01/2025	12/23/2030	790
98425E-AB-6	NEXT LEVEL APPAREL INC SECURED TERM_LOAN		5.C FE	7,976,225	8,056,793	5,428,264	8,034,839	0	(21,915)	0	0	8.786	9.072	MJSD	196,372	1,010,494	08/30/2018	08/09/2027	8,139,849
98567*-AA-7	YELLOWSTONE BUYER ACQUISITION SECURED TE		6. PL	6,358,867	6,488,640	5,933,861	5,933,861	(487,934)	29,014	0	0	9.600	10.402	MJSD	120,826	675,313	09/14/2021	09/14/2027	6,622,364
98919#-AA-8	ZAVATION MEDICAL PRODUCTS LLC SECURED TE		3.A PL	2,946,014	2,946,014	2,864,998	2,946,014	0	0	0	0	9.466	9.466	MJSD	27,910	185,077	09/18/2025	06/30/2028	3,018,826
98919#-AB-6	ZAVATION MEDICAL PRODUCTS LLC SECURED TE		3.A PL	14,306,138	14,450,644	14,053,251	14,388,098	0	8,243	0	0	9.466	9.663	MJSD	0	1,118,061	06/30/2021	06/30/2028	14,807,801
BID0R0-C3-7	AWT MERGER SUB INC SECURED TERM_LOAN		4.B Z	1,605,885	1,605,885	1,603,637	1,605,885	0	9,124	0	0	9.986	10.077	MJSD	2,693	83,706	12/31/2025	12/17/2027	1,641,075
BID1TX-KD-0	DTA INTERMEDIATE II LTD REVOLVE_LOAN		4.C PL	0	0	0	0	0	0	0	0	9.476	0.000	MJSD	0	2,747	03/27/2024	03/27/2030	2,747
BID23X-9U-1	IEM NEW SUB 2 LLC SECURED TERM_LOAN		4.A Z	0	0	0	0	0	0	0	0	8.284	0.000	FMAN	0	273,014	08/08/2024	08/08/2030	273,014
BID269-SU-0	CHARTIS GROUP LLC SECURED REVOLVE LOAN		4.A Z	0	0	0	0	0	0	0	0	8.860	0.000	MJSD	0	2,036	09/17/2024	09/17/2031	2,036
BID285-MK-4	MPG PARENT HOLDINGS LLC SECURED TERM_LOA		4.B PL	107,248	108,059	108,059	107,285	0	37	0	0	8.838	9.156	JAJO	795	3,149	12/15/2025	01/08/2030	109,055
BID291-VN-6	SERVICE MINDS COMPANY LLC REVOLVE_LOAN		2.A Z	0	0	0	0	0	0	0	0	9.448	0.000	MJSD	0	98	05/30/2025	02/07/2028	98
BID2AS-R2-6	FASTENER DISTRIBUTION HOLDINGS SECURED T		4.A PL	1,321,128	1,327,767	1,327,767	1,321,546	0	418	0	0	4.750	4.841	FMAN	311	55,314	07/25/2025	11/04/2031	1,343,884
BID2BZ-0R-3	DWYRINS TERM LOAN		6.	0	0	0	0	0	0	0	0	1.000	0.000	FMAN	0	1,059	11/20/2024	11/15/2026	1,059
BID2FE-TR-5	YLG HOLDINGS INC SECURED TERM_LOAN		4.A PL	8,617,376	8,617,362	8,641,491	8,617,381	0	19	0	0	8.479	8.568	MJSD	192,369	414,436	01/01/2025	12/23/2030	8,790,922
BID2V3-9T-9	WINESHIPPINGCOM LLC SECURED TERM LOAN		5.C Z	0	0	0	0	0	0	0	0	10.489	0.000	FMAN	0	(2,159)	09/30/2025	12/31/2028	(2,159)
BID2VL-ZP-8	OPCO BORROWER LLC SECURED TERM_LOAN		4.A Z	45,123,478	45,177,917	45,062,713	45,130,002	0	6,525	0	0	9.966	10.131	JAJO	1,213,690	1,617,935	06/02/2025	04/26/2029	46,273,498
BID2W4-H7-5	APPIAN NATURAL RESOURCES FUND SECURED TE		1.F	0	0	0	0	0	0	0	0	5.977	0.000	FMAN	0	338,643	11/28/2025	05/22/2026	338,643
BID2W4-KH-9	APPIAN NATURAL RESOURCES UST F SECURED T		1.F	0	0	0	0	0	0	0	0	5.977	0.000	FMAN	0	273,679	11/06/2025	05/22/2026	273,679
BID2XZ-Q4-2	HILSINGER COMPANY PARENT LLC TERM_LOAN		4.B Z	117,561	117,561	116,385	117,561	0	0	0	0	10.296	10.425	JAJO	0	120,654	04/21/2025	04/22/2030	117,595

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
BID2Z1-XJ-4	HERCULES BORROWER LLC SECURED TERM_LOAN		4.A Z	9,737,811	9,741,499	9,753,189	9,738,268	0	457	0	0	8.590	8.695	JAJO	2,279	404,619	07/16/2025	12/15/2028	9,850,404
BID2ZP-8A-8	OFFEN INC SECURED TERM_LOAN		4.A Z	12,308,007	12,437,500	12,153,925	12,316,686	0	8,679	0	0	8.822	9.254	MON	106,933	359,201	08/07/2025	07/22/2030	12,513,480
BID2ZQ-WN-1	VISION INNOVATION PARTNERS BOR REVOLVE_L		4.C Z	21,638	21,638	18,988	21,638	0	0	0	0	6.253	5.216	FMAN	0	502	12/31/2025	10/05/2029	21,922
BID2ZQ-WQ-4	VISION INNOVATION PARTNERS BOR TERM_LOAN		4.C Z	174,417	174,417	153,051	174,417	0	0	0	0	6.253	4.881	FMAN	0	3,113	12/31/2025	10/05/2029	176,340
BID2ZQ-WR-2	HTI INTERMEDIATE LLC TERM_LOAN		4.B Z	1,508,295	1,508,295	1,496,983	1,508,295	0	0	0	0	8.976	9.076	JAJO	33,848	59,240	07/02/2025	03/01/2030	1,530,108
BID2ZQ-WS-0	VISION INNOVATION PARTNERS BOR TERM_LOAN		4.C Z	2,681	2,681	2,353	2,681	0	0	0	0	6.253	4.884	FMAN	0	56	12/31/2025	10/05/2029	2,714
BID32T-N1-7	FRESH HOLDCO INC TERM_LOAN		3.B	0	0	0	0	0	0	0	0	9.139	0.000	FMAN	0	7,864	08/20/2025	01/26/2026	7,864
BID33G-X8-8	VISION INNOVATION PARTNERS BOR TERM_LOAN		4.C Z	39,159	39,159	34,362	39,159	0	0	0	0	6.138	6.123	MJSD	0	2,411	12/31/2025	10/05/2029	39,362
BID350-97-0	NS AND ASSOCIATES LLC SECURED TERM_LOAN		4.B Z	21,042,961	21,042,961	21,042,961	21,042,961	0	0	0	0	8.966	9.064	FMAN	137,371	795,568	09/09/2025	08/06/2030	21,413,514
BID350-99-6	NS AND ASSOCIATES LLC SECURED REVOLVE_LO		4.B Z	0	0	0	0	0	0	0	0	8.966	0.000	FMAN	0	21,064	11/24/2025	08/06/2030	21,064
BID39Q-68-0	VISION INNOVATION PARTNERS BOR TERM_LOAN		4.C Z	826	826	826	826	0	0	0	0	6.138	3.268	MJSD	0	0	12/31/2025	10/05/2029	826
BID3A1-ZJ-7	SERVICE MINDS COMPANY LLC REVOLVE_LOAN		5.B Z	0	0	0	0	0	0	0	0	11.360	0.000	JAJO	0	28,305	11/13/2025	02/07/2028	28,305
BID3AY-H7-1	SENTINEL TECHNOLOGIES TERM_LOAN		4.B Z	10,629,921	10,629,921	10,629,921	10,629,921	0	0	0	0	8.401	8.487	JAJO	142,837	106,299	11/03/2025	11/03/2031	10,629,921
BID3BC-R2-8	EXCEL FITNESS HOLDINGS INC SECURED TERM_		4.B Z	12,683,191	12,889,025	12,889,025	12,689,193	0	6,002	0	0	8.477	9.013	JAJO	3,015	173,463	11/05/2025	04/29/2030	12,599,083
BID3CG-R4-4	MIDCO HOLDINGS LLC TERM_LOAN		4.A Z	2,490,838	2,490,838	2,490,838	2,490,838	0	1,297,092	0	0	6.365	0.000	FMAN	40,103	0	11/10/2025	11/09/2029	2,530,033
BID3CM-CQ-8	RECHARGED OPCO LLC TERM_LOAN		4.B Z	744,202	744,202	744,202	744,202	0	0	0	0	4.233	4.255	FMAN	0	3,856	11/28/2025	02/07/2028	744,242
BID3CM-CR-6	RECHARGED OPCO LLC TERM_LOAN		4.B Z	486,553	486,553	486,553	486,553	0	0	0	0	4.226	4.226	FMAN	0	2,552	11/28/2025	02/07/2028	486,580
BID3CM-CW-5	RECHARGED OPCO LLC TERM_LOAN		4.B Z	161,754	161,754	161,754	161,756	0	2	0	0	3.935	3.954	JAJO	0	838	11/28/2025	02/07/2028	161,758
BID3CM-CX-3	RECHARGED OPCO LLC TERM_LOAN		4.B Z	416,748	416,748	416,748	416,748	0	0	0	0	3.723	3.740	MJSD	0	2,159	11/28/2025	02/07/2028	416,762
BID3CM-CZ-8	RECHARGED OPCO LLC TERM_LOAN		4.B Z	1,902,661	1,902,661	1,902,661	1,902,668	0	6	0	0	3.860	3.878	JAJO	0	38,142	11/28/2025	02/07/2028	1,904,398
BID3D5-ZG-1	GOOD2GROW LLC TERM_LOAN		3.C Z	7,503,022	7,540,726	7,503,022	7,504,739	0	1,717	0	0	8.335	8.696	FMAN	65,761	0	11/26/2025	12/01/2027	7,540,726
BID3DH-98-2	PHIA PURCHASER LLC TERM_LOAN		4.B Z	12,466,667	12,466,667	12,466,667	12,466,667	0	0	0	0	8.292	8.292	MJSD	86,148	124,667	12/01/2025	12/01/2032	12,727,983
BID3EG-Y1-0	PARETO BUYER LLC SECURED TERM_LOAN		4.B Z	15,030,874	15,030,874	15,030,874	15,030,874	0	0	0	0	8.221	0.000	JAJO	65,312	150,309	12/12/2025	12/13/2032	15,030,874
BID3EW-C9-2	MECHANAIR LLC REVOLVE_LOAN		4.B Z	1,105,284	1,105,284	1,105,284	1,105,284	0	0	0	0	9.734	3.850	MON	243	17,817	12/31/2025	12/18/2031	1,105,284
BID3EW-CA-9	MECHANAIR LLC TERM_LOAN		4.B Z	9,799,614	9,799,614	9,799,614	9,799,614	0	0	0	0	9.734	9.734	MON	34,452	97,996	12/18/2025	12/18/2031	9,879,109
BID3FG-X2-8	PILLR HEALTH INTERMEDIATE II L TERM LOA		4.B PL	275,037	275,037	275,037	275,037	0	0	0	0	8.402	0.000	MJSD	0	0	12/31/2025	12/31/2031	275,037
BID3FG-X4-4	PILLR HEALTH INTERMEDIATE II L TERM LOA		4.B PL	11,471,642	11,471,642	11,471,642	11,471,642	0	0	0	0	8.402	0.000	MJSD	0	0	12/31/2025	12/31/2031	11,471,642
BID3FG-X5-1	BHBUYERINC TERM LOAN		4.B PL	20,326,087	20,326,087	20,326,087	20,326,087	0	0	0	0	8.652	0.000	MJSD	0	0	12/31/2025	12/31/2031	20,326,087
BYDEX5-8D-7	BENDING SPOONS US INC SECURED TERM_LOAN		4.A FE	2,361,211	2,402,574	2,326,484	2,365,690	0	2,723	0	0	8.966	9.447	FMAN	14,469	116,862	03/27/2025	03/07/2031	2,406,971
G0375*-AA-8	AMALTHEA BID CO LTD TERM_LOAN		4.C	24,579,970	24,951,652	24,951,652	24,694,109	0	75,727	0	1,695,992	8.738	9.213	FMAN	370,078	1,650,481	08/06/2024	02/28/2029	24,878,662
G2687#-AA-3	AIR SERV COS TERM_LOAN		4.B PL	22,184,906	24,366,848	24,366,848	24,023,241	0	67,835	0	1,655,237	8.297	8.689	JAJO	510,162	1,424,850	08/06/2024	04/19/2030	23,011,972
G6687#-AA-4	OAT BIDCO LTD SECURED TERM_LOAN		4.B FE	29,004,357	29,346,545	29,444,269	28,962,155	0	9,665	0	2,487,611	8.720	9.108	MJSD	621,259	1,907,363	08/26/2025	11/07/2031	29,702,827
G6687#-AD-8	OAT BIDCO LTD SECURED TERM_LOAN		4.B FE	4,086,500	4,067,749	4,081,295	4,067,749	0	0	0	(18,750)	8.864	8.961	JAJO	98,033	39,957	08/28/2025	11/07/2031	4,093,761
L0341*-AA-3	ASTORG INVEST 2 SICAV-FIAR TERM_LOAN		2.A PL	41,827,429	44,041,875	44,028,222	43,913,732	0	(112,874)	0	2,272,274	6.385	6.573	JAN	2,614,019	2,584,616	01/30/2023	01/13/2027	44,861,003
36734N-AE-6	GATEKEEPER SYSTEMS INC TERM_LOAN		4.B PL	9,611,736	9,807,894	9,538,177	9,647,918	0	30,021	0	0	8.652	9.182	MJSD	2,375	1,010,418	08/28/2024	08/28/2030	9,952,181
36734N-AF-3	GATEKEEPER SYSTEMS INC TERM_LOAN		4.B PL	737,139	744,585	724,109	738,164	0	(6,421)	0	0	8.652	8.974	MJSD	180	72,613	01/29/2025	08/28/2030	755,539
36734N-AG-1	GATEKEEPER SYSTEMS INC TERM_LOAN		4.B PL	22,648	23,592	22,943	22,815	0	1,217	0	0	8.652	9.630	MJSD	15	40,839	11/27/2024	08/28/2030	23,939
BID2B3-R5-3	CORITY SOFTWARE INC SECURED TERM_LOAN		4.B Z	0	0	0	0	0	0	0	0	8.715	0.000	JAJO	0	17,662	10/31/2025	07/02/2026	17,662
C2400T-AB-1	CHINOOK TRADING CANADA LTD SECURED TERM_		2.C PL	42,651,540	40,159,557	36,557,245	39,516,885	0	62,495	0	1,889,082	5.750	5.979	FMAN	544,079	2,267,494	02/01/2022	04/07/2038	43,638,988
C3000#-AA-5	CORITY SOFTWARE INC SECURED TERM_LOAN		4.B PL	0	0	0	0	0	12,487	0	0	8.623	0.000	JAJO	0	442,776	06/30/2025	07/02/2026	218,394
C3000#-AB-3	CORITY SOFTWARE INC SECURED TERM_LOAN		4.B PL	0	0	0	0	0	0	0	0	8.623	0.000	JAJO	0	80,965	06/30/2025	07/02/2026	39,935
C3000*-AA-9	CORITY SOFTWARE INC SECURED TERM_LOAN		4.B PL	0	0	0	0	0	6,544	0	0	8.623	0.000	JAJO	0	315,379	09/30/2024	07/02/2026	156,523
C8665*-AT-3	TFI INTERNATIONAL INC SENIOR CORP_BND		2.B PL	22,750,000	22,750,000	24,980,717	22,750,000	0	0	0	0	6.900	6.900	JAJO	340,113	1,569,750	10/13/2023	10/13/2038	23,142,438
27621*-AA-0	EASTDIL SECURED LLC TERM_LOAN		4.A PL	0	0	0	0	0	0	0	0	8.292	0.000	FMAN	0	514,418	07/15/2025	03/06/2026	514,418
BYDFMX-9A-0	CD&R FIREFLY BIDCO PLC SECURED TERM_LOAN		4.B FE	16,713,316	17,394,859	17,503,577	17,394,859	0	0	0	681,543	9.209	9.307	MJSD	257,697	765,722	03/07/2025	04/29/2029	16,849,222

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
D7001@-AA-6	SCUR-ALPHA 1092 GMBH SECURED TERM_LOAN		6. PL	20,331,989	21,697,964	3,146,205	3,146,205	(18,560,448)	24,554	0	2,563,739	7.655	7.854	FMAN	256,835	777,014	08/06/2024	08/19/2026	20,706,850
D7001@-AB-4	SCUR-ALPHA 1092 GMBH TERM LOAN		6. Z	512,561	511,733	511,733	511,733	0	0	0	(828)	12.000	12.000	MON	0	0	12/22/2025	01/11/2026	517,687
F1418#-AA-2	CASSIPOEE SAS TERM_LOAN		4.A PL	5,949,768	6,786,572	6,650,841	6,664,392	0	12,123	0	702,501	6.516	6.931	MJSD	2,457	224,078	02/26/2025	02/26/2032	6,135,084
G2000#-AA-3	BOKETTO BIDCO LTD SECURED TERM_LOAN		4.B PL	125,039	134,505	134,505	133,144	0	(1,039)	0	9,185	7.970	8.598	MJSD	30	14,087	08/06/2024	01/31/2028	127,973
G2000#-AC-9	AUDLEY TRAVEL GROUP LTD TERM_LOAN		4.B PL	3,274	3,521	3,521	3,486	0	(33)	0	241	7.981	8.593	MJSD	1	315	08/06/2024	01/31/2028	3,381
G2693@-AA-7	CROSSBOW BIDCO LIMITED SECURED TERM_LOAN		4.B Z	11,980,589	12,183,424	12,183,424	11,964,266	0	26,379	0	(40,889)	3.725	8.828	MJSD	2,745	524,710	05/23/2025	04/19/2030	12,251,678
G3000@-AA-3	CIELO BIDCO LIMITED TERM_LOAN		4.C PL	268,693	268,693	268,693	268,693	0	0	0	0	8.411	8.496	MJSD	407	20,844	10/17/2025	03/31/2032	268,760
G3000@-AF-2	CIELO BIDCO LIMITED TERM_LOAN		4.C PL	643,263	645,496	645,496	645,496	0	0	0	2,233	6.768	6.823	MJSD	1,558	310	12/19/2025	03/31/2032	643,268
G3000B-AD-4	CIELO BIDCO LIMITED TERM_LOAN		4.C PL	7,616,397	7,551,293	7,551,293	7,480,708	0	5,061	0	(140,710)	8.476	8.761	MJSD	1,753	331,437	06/30/2025	03/31/2032	7,695,163
G3000B-AE-2	CIELO BIDCO LIMITED TERM_LOAN		4.C PL	2,336,199	2,361,004	2,361,004	2,338,799	0	1,401	0	1,195	6.768	7.012	MJSD	436	79,705	06/30/2025	03/31/2032	2,360,240
G3000B-AF-9	CIELO BIDCO LIMITED TERM_LOAN		4.C PL	1,339,312	1,352,840	1,352,840	1,340,071	0	759	0	0	8.411	8.696	MJSD	320	61,457	06/30/2025	03/31/2032	1,353,168
G3000B-AG-7	CIELO BIDCO LIMITED TERM_LOAN		4.C PL	2,789,874	2,818,054	2,818,054	2,791,456	0	1,582	0	0	8.411	8.696	MJSD	658	129,212	06/30/2025	03/31/2032	2,818,737
G3908*-AL-4	GAST MIDCO LTD CORP_BND		2.B PL	149,321,750	154,680,750	159,537,726	154,680,753	0	0	0	5,867,819	6.400	6.400	MN	962,458	1,693,644	03/17/2025	05/26/2034	154,100,046
G4307#-AA-9	HARP FINCO LTD SECURED TERM_LOAN		3.B PL	21,307,491	22,562,613	22,224,174	22,152,308	0	31,415	0	804,898	5.500	5.850	MJSD	5,392	1,081,736	03/27/2025	03/27/2032	22,027,371
G4674#-AA-4	HYDRO BIDCO LIMITED TERM_LOAN		4.B PL	4,655,650	4,927,476	4,865,882	4,927,476	0	172,195	0	337,139	9.207	9.207	FMAN	1,244	452,404	08/06/2024	05/15/2030	4,762,810
G4674#-AB-2	HYDRO BIDCO LIMITED TERM_LOAN		4.B PL	4,688,603	4,976,685	4,914,476	4,976,685	0	0	0	296,467	9.207	9.207	FMAN	4,226	518,103	02/26/2025	05/15/2030	4,796,521
G4674#-AC-0	IPSUM GROUP LIMITED TERM_LOAN		4.B Z	10,047,634	10,068,852	9,867,475	10,068,852	0	0	0	16,821	8.968	9.068	JAJO	29,103	349,571	12/22/2025	05/15/2030	10,086,434
G4762@-AA-9	IMPALA BIDCO 0 LTD SECURED TERM_LOAN		5.B FE	22,813,669	23,388,247	12,078,392	23,043,145	0	(55,877)	0	1,588,587	8.970	9.761	MJSD	5,750	1,965,838	08/22/2022	06/08/2028	23,701,980
G4762@-AB-7	IMPALA BIDCO 0 LTD SECURED TERM_LOAN		5.B FE	22,702,080	23,648,000	12,296,960	23,007,684	0	400,926	0	0	9.093	10.502	MJSD	5,919	2,257,492	08/06/2024	06/08/2028	24,067,171
G5275#-AA-4	KITE BIDCO LTD SECURED TERM_LOAN		5.B Z	18,179,633	18,833,532	18,833,532	18,834,622	0	1,053	0	1,297,333	9.304	9.411	FMAN	168,007	2,509,724	08/06/2024	12/31/2027	18,322,798
G7691#-AA-6	BKUK GROUP LTD TERM_LOAN		5.A PL	31,316,833	38,986,957	38,597,087	38,979,830	0	216,501	0	2,713,830	8.375	10.203	JAJO	8,783	2,444,846	09/29/2022	03/31/2028	32,596,679
G8926#-AA-1	TOKYO BIDCO LTD SECURED TERM_LOAN		6. *	48,527	134,505	51,112	51,112	0	1,740	61,835	8,859	9.220	692.932	MJSD	117	3,467	01/21/2020	03/31/2026	2,287
G9028#-AA-6	THIRD BRIDGE TERM_LOAN		4.B PL	22,170,000	22,170,000	22,170,000	22,170,000	0	224,433	0	0	9.172	9.172	FMAN	679,569	2,014,936	08/06/2024	02/25/2028	22,689,678
G9564#-AA-6	NGAGE SPECIALIST RECRUITMENT L TERM_LOAN		4.C PL	32,130,266	38,986,957	37,524,946	38,571,247	0	116,615	0	2,670,379	9.207	9.641	JAJO	662,182	3,495,436	08/06/2024	10/20/2028	33,400,053
L81268@-AA-5	SAPHILUX SARL SECURED TERM_LOAN		4.B FE	13,343,925	14,123,025	14,205,362	14,123,025	0	131,081	0	970,991	9.114	9.218	JAJO	107,967	207,198	08/06/2024	07/18/2028	13,618,285
N2466#-AA-2	CYPHER BIDCO BV TERM_LOAN		4.B PL	22,078,114	21,697,964	21,697,964	21,484,809	0	79,247	0	2,530,533	6.923	7.334	FMAN	247,676	1,111,848	08/06/2024	12/30/2028	22,460,964
N2466#-AB-0	CYPHER BIDCO BV TERM_LOAN		4.B PL	18,150,684	21,276,268	21,276,268	21,039,920	0	96,975	0	2,491,128	7.336	8.014	JAJO	242,863	1,412,882	08/06/2024	12/30/2027	18,741,224
W2R8B6-AA-7	DELLNER COUPLERS GROUP AB SECURED TERM_L		4.A PL	10,609,970	11,744,500	11,726,179	11,566,918	0	37,168	0	1,366,871	7.780	8.373	FMAN	7,163	999,346	05/23/2024	06/18/2029	10,868,038
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)				3,431,080,831	3,526,549,299	3,352,023,224	3,436,025,895	(34,630,902)	2,330,729	18,495,920	36,721,313	XXX	XXX	XXX	25,358,861	270,621,591	XXX	XXX	3,507,989,419
74359*-AA-0	HILLWOOD INVESTMENT PROPERTIES TERM_LOAN		1.D IF	10,064,397	9,964,750	10,074,676	9,865,894	0	(198,503)	0	0	5.795	5.950	MON	27,716	97,821	09/04/2025	02/15/2047	10,012,871
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)				10,064,397	9,964,750	10,074,676	9,865,894	0	(198,503)	0	0	XXX	XXX	XXX	27,716	97,821	XXX	XXX	10,012,871
125276-AA-3	CFE FIBRA E SENIOR CORP_BND 144A		2.C FE	2,176,987	2,186,630	2,179,062	2,177,224	0	237	0	0	5.875	5.997	MJSD	2,855	33,900	09/11/2025	09/23/2040	7,315
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)				2,176,987	2,186,630	2,179,062	2,177,224	0	237	0	0	XXX	XXX	XXX	2,855	33,900	XXX	XXX	7,315
0489999999. Total - issuer credit obligations (unaffiliated)				78,743,085,290	79,368,468,054	73,101,067,714	78,872,544,313	(46,973,188)	23,110,051	54,564,521	624,017,300	XXX	XXX	XXX	845,499,912	3,407,497,813	XXX	XXX	73,590,019,257
0499999999. Total - issuer credit obligations (affiliated)				800,000,000	800,000,000	800,000,000	800,000,000	0	0	0	0	XXX	XXX	XXX	13,620,896	4,277,473	XXX	XXX	824,523,653
0509999999 - Total - issuer credit obligations				79,543,085,290	80,168,468,054	73,901,067,714	79,672,544,313	(46,973,188)	23,110,051	54,564,521	624,017,300	XXX	XXX	XXX	859,120,808	3,411,775,285	XXX	XXX	74,414,542,910

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 2,395,897,217	1B ..$ 1,488,238,121	1C ..$ 2,101,375,088	1D ..$ 3,556,115,180	1E ..$ 4,903,673,525	1F ..$ 9,522,967,870	1G ..$ 11,080,888,957
1B	2A ...$ 13,913,466,727	2B ..$ 16,249,261,136	2C ..$ 8,831,938,580				
1C	3A ...$ 900,264,060	3B ..$ 1,433,634,683	3C ..$ 880,566,969				

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 2,395,897,217	1B ..$ 1,488,238,121	1C ..$ 2,101,375,088	1D ..$ 3,556,115,180	1E ..$ 4,903,673,525	1F ..$ 9,522,967,870	1G ..$ 11,080,888,957
1B	2A ...$ 13,913,466,727	2B ..$ 16,249,261,136	2C ..$ 8,831,938,580			
1C	3A ...$ 900,264,060	3B ..$ 1,433,634,683	3C ..$ 880,566,969			
1D	4A ...$ 610,624,854	4B ..$ 950,634,505	4C ..$ 336,070,891			
1E	5A ...$ 107,327,349	5B ..$ 134,653,970	5C ..$ 184,080,213			
1F	6 .....$ 90,864,418					

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36176D-KS-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 762		1.A	248,177	232,212	232,749	254,067	0	2,862	0	0	4.500	2.673	MON	871	10,864	07/15/2013	04/15/2041	1,577	
36179N-JE-9	GOVERNMENT NATIONAL MORTGAGE A POOL# MA1		1.A	131,806	119,960	124,824	144,644	0	12,849	0	0	5.500	2.010	MON	550	7,053	10/02/2013	07/20/2043	952	
36179N-Q8-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA1		1.A	157,338	143,238	149,072	167,502	0	10,358	0	0	5.500	2.607	MON	657	8,349	11/06/2013	10/20/2043	1,205	
36183S-BQ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# AK8		1.A	510,220	500,522	452,374	507,054	0	(317)	0	0	3.000	2.773	MON	1,251	15,196	08/20/2015	01/15/2045	2,514	
36200K-2B-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 603		1.A	19,580	19,211	20,163	19,377	0	(31)	0	0	6.500	6.177	MON	104	1,382	03/18/2005	01/15/2033	228	
36200M-TM-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 604		1.A	17,610	18,108	18,709	17,792	0	34	0	0	5.500	6.098	MON	83	1,070	09/04/2003	08/15/2033	188	
36200U-BX-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 572		1.A	15,275	14,962	15,311	15,067	0	(6)	0	0	6.500	6.153	MON	81	1,029	03/18/2005	09/15/2031	211	
36201C-JY-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 579		1.A	32,108	31,244	32,677	31,600	0	(15)	0	0	7.000	6.501	MON	182	2,270	04/16/2002	12/15/2031	470	
36201D-A7-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 579		1.A	1,481	1,451	1,519	1,465	0	(2)	0	0	6.500	6.115	MON	8	97	03/18/2005	08/15/2032	13	
36201L-EW-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 586		1.A	368,081	10,657	11,074	10,461	0	(34)	0	0	6.500	7.143	MON	58	707	03/18/2005	07/15/2034	149	
36201L-JA-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 586		1.A	411	404	412	407	0	0	0	0	6.500	6.281	MON	2	29	03/18/2005	10/15/2034	5	
36201L-S6-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 586		1.A	6,301	6,276	6,439	6,267	0	(1)	0	0	7.500	7.554	MON	39	485	12/17/2002	03/15/2032	59	
36202C-2J-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	460	464	472	462	0	0	0	0	6.500	6.685	MON	3	36	05/28/1998	04/20/2028	10	
36202C-3M-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	416	409	419	410	0	0	0	0	7.000	6.634	MON	2	33	12/23/1998	06/20/2028	8	
36202C-5D-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	569	573	585	570	0	0	0	0	6.500	6.609	MON	3	43	08/25/1998	09/20/2028	11	
36202C-5F-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	1,867	1,868	1,918	1,862	0	0	0	0	7.500	7.558	MON	12	165	09/10/1999	09/20/2028	34	
36202C-6J-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	746	741	759	740	0	0	0	0	6.500	6.366	MON	4	55	11/20/1998	11/20/2028	12	
36202C-6Y-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	1,209	1,229	1,253	1,221	0	2	0	0	6.000	6.357	MON	6	82	11/24/1998	12/20/2028	18	
36202C-SM-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	17	16	16	16	0	0	0	0	8.000	7.220	MON	0	3	06/27/1997	11/20/2026	2	
36202C-UB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	52	53	54	53	0	0	0	0	7.500	7.874	MON	0	6	04/10/1997	02/20/2027	3	
36202C-VZ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	138	137	139	137	0	0	0	0	7.500	7.372	MON	1	13	06/25/1997	05/20/2027	5	
36202C-WS-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	284	279	284	279	0	0	0	0	7.500	7.066	MON	2	27	09/17/1997	07/20/2027	8	
36202D-AN-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	15,329	15,519	15,842	15,429	0	11	0	0	6.000	6.274	MON	78	1,062	11/26/2001	02/20/2029	248	
36202D-CE-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	1,319	1,313	1,347	1,312	0	(2)	0	0	7.500	7.386	MON	8	107	07/07/1999	06/20/2029	19	
36202D-CV-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	455	459	472	457	0	0	0	0	7.500	7.693	MON	3	37	08/06/1999	07/20/2029	6	
36202D-D6-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	869	872	911	869	0	0	0	0	7.500	7.606	MON	5	73	10/06/1999	10/20/2029	14	
36202D-DC-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	213	210	212	210	0	0	0	0	8.000	7.809	MON	1	17	10/06/1999	08/20/2029	2	
36202D-E2-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	1,056	1,065	1,116	1,059	0	0	0	0	7.500	7.717	MON	7	88	12/17/1999	12/20/2029	16	
36202D-E3-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	1,078	1,062	1,115	1,064	0	(2)	0	0	8.000	7.768	MON	7	95	12/03/1999	12/20/2029	16	
36202D-EL-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	1,970	1,978	2,069	1,970	0	0	0	0	7.500	7.598	MON	12	163	12/15/1999	11/20/2029	29	
36202D-F2-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	1,076	1,054	1,093	1,058	0	(2)	0	0	8.500	8.137	MON	7	94	03/31/2000	02/20/2030	12	
36202D-G9-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	372	369	382	369	0	0	0	0	8.500	8.437	MON	3	34	05/05/2000	05/20/2030	5	
36202D-GE-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	2,015	2,005	2,111	2,003	0	(2)	0	0	8.000	7.943	MON	13	177	03/31/2000	03/20/2030	36	
36202D-JB-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	1,908	1,890	2,017	1,892	0	(2)	0	0	8.000	7.852	MON	13	162	08/22/2000	08/20/2030	28	
36202D-JS-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002		1.A	7,222	7,267	7,751	7,229	0	2	0	0	8.000	8.183	MON	48	635	11/13/2000	09/20/2030	107	
36202D-KX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		1.A	1,515	1,517	1,600	1,513	0	0	0	0	7.000	7.075	MON	9	116	12/19/2000	12/20/2030	20	
36202D-LE-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		1.A	6,675	6,735	6,960	6,695	0	3	0	0	6.500	6.709	MON	36	461	04/27/2001	01/20/2031	86	
36202D-M5-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		1.A	10,905	10,954	11,409	10,908	0	2	0	0	6.500	6.626	MON	59	765	08/03/2001	05/20/2031	134	
36202D-MA-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		1.A	5,765	5,776	6,015	5,760	0	0	0	0	6.500	6.556	MON	31	402	03/26/2001	03/20/2031	65	
36202D-MR-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		1.A	6,055	6,085	6,338	6,060	0	1	0	0	6.500	6.623	MON	33	427	04/25/2001	04/20/2031	74	
36202D-NM-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		1.A	18,389	18,765	19,790	18,556	0	21	0	0	7.000	7.444	MON	109	1,378	06/18/2001	06/20/2031	222	
36202D-PD-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		1.A	18,005	17,908	18,652	17,915	0	(10)	0	0	6.500	6.417	MON	97	1,264	09/20/2001	08/20/2031	220	
36202D-QZ-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		1.A	16,073	16,113	16,640	16,060	0	0	0	0	6.000	6.080	MON	81	1,044	07/01/2003	12/20/2031	184	
36202D-TE-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 003		1.A	48,215	48,342	50,293	48,203	0	(2)	0	0	6.000	6.063	MON	242	3,166	06/25/2002	06/20/2032	546	
36202F-WA-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 005		1.A	341,543	311,778	319,267	362,550	0	17,858	0	0	5.000	2.011	MON	1,299	16,052	12/19/2012	08/20/2041	2,273	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36205R-XM-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 398		1.A	3,511	3,478	3,514	3,477	0	(3)	0	0	7.500	7.429	MON	22	278	07/07/1999	06/15/2029	40	
36206U-3P-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 422		1.A	3,160	3,158	3,193	3,150	0	0	0	0	7.500	7.586	MON	20	250	10/12/1999	10/15/2029	34	
36207B-3P-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 427		1.A	6	7	7	7	0	0	0	0	6.000	6.487	MON	0	1	10/29/1998	04/15/2026	1	
36208S-W5-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 459		1.A	148	153	153	152	0	0	0	0	6.000	6.461	MON	1	11	10/29/1998	11/15/2028	2	
36208V-6R-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 462		1.A	414	422	429	419	0	1	0	0	7.000	7.527	MON	2	34	07/23/1999	04/15/2028	7	
36209A-E4-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 465		1.A	65	66	67	66	0	0	0	0	6.000	6.668	MON	0	6	04/20/1999	09/15/2028	1	
36209C-CQ-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 467		1.A	305	314	314	312	0	1	0	0	6.000	6.527	MON	2	22	10/29/1998	10/15/2028	5	
36209F-Y9-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 470		1.A	1,344	1,356	1,370	1,351	0	0	0	0	7.000	7.202	MON	8	101	07/14/1999	07/15/2029	18	
36209H-ZG-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 472		1.A	15,396	15,537	15,720	15,470	0	10	0	0	6.000	6.231	MON	78	1,006	01/05/1999	12/15/2028	164	
36209S-3T-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 480		1.A	653	676	678	670	0	2	0	0	6.000	6.654	MON	3	45	10/29/1998	10/15/2028	9	
36209T-6M-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 481		1.A	838	839	843	838	0	0	0	0	6.000	6.043	MON	4	55	10/29/1998	10/15/2028	24	
36209T-X7-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 481		1.A	189	194	195	193	0	0	0	0	6.000	6.593	MON	1	13	10/29/1998	12/15/2028	3	
3620A5-BF-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 719		1.A	360,112	353,457	344,270	365,716	0	(958)	0	0	4.000	3.267	MON	1,178	14,428	07/13/2010	07/15/2040	2,700	
36210A-SS-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 486		1.A	62	63	64	62	0	0	0	0	6.000	6.094	MON	0	4	10/29/1998	10/15/2028	1	
36210A-XZ-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 486		1.A	378	380	385	379	0	0	0	0	6.000	6.084	MON	2	25	12/10/1998	12/15/2028	6	
36210B-P5-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 487		1.A	7,068	7,262	7,305	7,145	0	30	0	0	6.000	7.115	MON	36	465	04/20/1999	03/15/2029	73	
36210B-PY-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 487		1.A	14,380	14,749	14,944	14,598	0	32	0	0	6.000	6.662	MON	74	945	04/20/1999	03/15/2029	193	
36210B-QN-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 487		1.A	30,168	30,995	31,565	30,701	0	67	0	0	6.000	6.596	MON	155	1,988	04/20/1999	04/15/2029	311	
36210B-QV-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 487		1.A	4,406	4,526	4,543	4,486	0	9	0	0	6.000	6.549	MON	23	291	04/20/1999	04/15/2029	46	
36210J-LF-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 493		1.A	115	115	116	115	0	0	0	0	6.000	6.099	MON	1	7	10/29/1998	11/15/2028	1	
36210N-NC-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 497		1.A	11,018	11,030	11,153	11,002	0	1	0	0	6.000	6.096	MON	55	725	10/29/1998	12/15/2028	126	
36210Q-ZP-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 499		1.A	115	117	117	117	0	0	0	0	6.500	6.776	MON	1	14	05/14/1999	04/15/2029	16	
36211E-HC-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 510		1.A	51,006	53,861	54,812	48,952	0	423	0	0	5.000	7.905	MON	224	2,770	04/18/2005	02/15/2035	684	
36211E-PZ-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 510		1.A	108	107	111	107	0	0	0	0	8.000	7.912	MON	1	9	10/13/2000	12/15/2029	1	
36211E-UM-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 510		1.A	845	853	854	850	0	1	0	0	7.000	7.187	MON	5	96	06/17/1999	06/15/2029	36	
36211L-W5-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 516		1.A	382	379	387	379	0	0	0	0	8.000	7.942	MON	3	32	10/13/2000	03/15/2030	6	
36211W-ZZ-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 525		1.A	1,373	1,376	1,390	1,372	0	0	0	0	8.000	8.123	MON	9	117	02/02/2000	01/15/2030	16	
36212B-MB-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 528		1.A	1,298	1,288	1,294	1,286	0	(1)	0	0	8.000	8.026	MON	9	125	10/13/2000	05/15/2030	26	
36212Q-XN-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 540		1.A	19,621	19,543	20,254	19,516	0	(7)	0	0	7.500	7.535	MON	122	1,527	12/17/2002	10/15/2030	197	
36212V-CT-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 544		1.A	9,171	9,134	9,311	9,121	0	(3)	0	0	7.500	7.539	MON	57	717	12/17/2002	01/15/2031	97	
36213E-K2-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		1.A	23,304	23,211	24,019	23,181	0	(7)	0	0	7.500	7.545	MON	145	1,809	12/17/2002	10/15/2031	229	
36213T-2M-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 564		1.A	31,972	31,844	33,108	31,803	0	(9)	0	0	7.500	7.542	MON	199	2,481	12/17/2002	08/15/2031	313	
36225A-2B-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 780		1.A	105	108	109	107	0	0	0	0	6.000	6.665	MON	1	8	04/20/1999	04/15/2028	2	
36225B-C8-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 780		1.A	537	543	555	540	0	0	0	0	7.000	7.315	MON	3	44	11/05/1999	12/15/2028	10	
36225B-KU-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		1.A	1,123	1,090	1,149	1,101	0	(3)	0	0	7.500	6.931	MON	7	89	12/31/2001	08/15/2030	17	
36296K-PH-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 693		1.A	143,700	130,711	136,721	155,641	0	12,876	0	0	5.500	1.557	MON	599	7,291	02/21/2013	07/15/2038	927	
38374J-SN-7	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	2,845,574	2,946,427	3,008,696	2,891,356	0	5,243	0	0	5.000	5.503	MON	12,277	154,756	01/26/2005	10/20/2034	3,020,088	
38374J-XF-8	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	3,028,516	3,197,859	3,263,785	3,118,870	0	8,026	0	0	5.000	5.687	MON	13,324	170,210	11/01/2004	10/16/2034	3,277,806	
38374V-Q5-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	964	919	917	918	0	(5)	0	0	4.500	3.573	MON	3	67	10/04/2012	06/20/2039	940	
38375L-MN-7	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	623,909	659,416	675,541	644,578	0	1,109	0	0	5.500	5.985	MON	3,022	38,007	10/31/2007	10/20/2037	677,550	
38376U-TN-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	23,511,812	22,394,193	21,591,186	22,829,627	0	(56,255)	0	0	4.000	3.805	MON	74,647	876,308	12/01/2025	05/20/2047	98,009	
38377N-P6-5	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	10,755,014	11,675,057	11,629,818	11,334,094	0	18,912	0	0	4.250	4.735	MON	41,349	509,910	02/25/2011	12/20/2040	72,217	
38377Q-PN-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	4,540,472	4,764,582	4,796,514	4,671,744	0	5,829	0	0	4.500	4.863	MON	17,867	222,632	03/01/2011	02/16/2041	4,871,785	
38377T-WR-8	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	1,406,284	1,557,567	1,518,056	1,495,000	0	6,779	0	0	4.000	4.502	MON	5,192	60,973	12/01/2025	02/20/2041	6,807	
38377T-WV-9	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	4,342,912	4,595,399	4,580,547	4,484,923	0	11,051	0	0	4.500	4.817	MON	17,233	201,840	12/01/2025	02/20/2041	21,074	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38377U-JD-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	2,231,709	2,400,235	2,410,700	2,305,542	0	5,744	0	0	4.500	5.188	MON	9,001	111,849	04/04/2011	03/16/2041	2,454,240	
38377U-Q9-2	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	5,222,686	5,647,612	5,666,947	5,432,925	0	11,206	0	0	4.500	5.149	MON	21,179	264,244	04/06/2011	04/20/2041	5,774,683	
38377V-PX-8	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		1.A	3,883,576	4,165,119	4,174,669	4,018,462	0	8,384	0	0	4.500	5.116	MON	15,619	193,700	04/05/2011	04/20/2041	4,258,834	
38378F-DM-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	2,536,560	2,439,000	2,225,386	2,483,912	0	(6,130)	0	0	3.000	2.697	MON	6,098	73,170	08/17/2016	01/20/2043	2,475,585	
38378F-JH-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	8,691,686	8,835,484	8,126,104	8,769,301	0	6,804	0	0	3.000	3.095	MON	22,089	260,807	12/01/2025	01/20/2043	261,070	
38378U-E7-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	14,682,415	16,019,000	14,798,674	15,508,122	0	85,646	0	0	2.500	3.163	MON	33,373	437,038	10/24/2018	05/20/2043	16,219,238	
38379N-QG-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	11,306,333	11,311,647	10,715,069	11,298,705	0	(192)	0	0	3.500	3.517	MON	32,992	408,855	12/29/2015	07/20/2045	63,072	
38379Q-PV-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	16,338,620	16,550,591	15,669,102	16,457,389	0	3,137	0	0	3.500	3.570	MON	48,273	603,083	12/16/2015	09/20/2045	85,851	
38379X-XQ-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	1,212,682	1,167,444	1,058,656	1,223,496	0	(1,961)	0	0	3.000	2.463	MON	2,919	35,908	08/17/2016	07/20/2046	6,251	
38380A-KK-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	1,051,904	1,141,914	912,273	1,076,149	0	(1,076)	0	0	3.000	3.435	MON	2,855	65,374	12/01/2025	09/20/2046	4,728	
38380X-2N-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	11,082,058	11,582,666	9,855,944	11,278,738	0	18,456	0	0	3.500	3.714	MON	33,783	397,811	12/01/2025	08/20/2048	228,482	
38380X-DK-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	2,179,872	2,274,770	1,989,464	2,221,638	0	3,835	0	0	3.500	3.710	MON	6,635	78,128	12/01/2025	06/20/2048	9,548	
38380X-S5-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	12,380,686	12,921,314	10,863,711	12,585,213	0	19,052	0	0	3.500	3.706	MON	37,687	443,787	12/01/2025	08/20/2048	54,063	
38380Y-4Y-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	3,637,691	3,595,000	3,234,651	3,623,002	0	(2,162)	0	0	4.000	3.963	MON	11,983	143,800	12/17/2018	09/20/2048	17,238	
38380Y-BB-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	2,205,188	2,287,932	2,062,579	2,244,206	0	3,545	0	0	3.500	3.682	MON	6,673	78,580	12/01/2025	08/20/2048	9,573	
38381A-YV-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	5,476,364	5,649,376	5,080,480	5,552,883	0	7,035	0	0	3.500	3.723	MON	16,477	367,463	01/15/2019	11/20/2048	5,748,240	
38381B-FC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG		1.A	12,676,039	13,983,106	11,114,545	13,146,808	0	49,291	0	0	3.000	3.453	MON	34,958	412,755	12/01/2025	12/20/2048	55,205	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				170,612,090	176,069,621	163,313,657	173,162,577	0	267,340	0	0	XXX	XXX	XXX	536,678	6,725,697	XXX	XXX	49,790,563	XXX
36194S-PD-4	GOVERNMENT NATIONAL MORTGAGE A APROJ_MBS		1.A	7,315,569	7,221,908	6,298,892	7,257,940	0	(5,596)	0	0	3.020	2.954	MON	18,175	220,714	10/06/2016	09/15/2041	38,241	
38376G-2J-8	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S		1.A	6,224,287	6,907,942	5,872,952	6,509,565	0	24,790	0	0	3.702	4.131	MON	21,309	250,669	12/01/2025	07/16/2053	12,888	
38376G-A4-2	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S		1.A	9,297,802	11,274,634	10,524,741	10,774,054	0	41,299	0	0	3.668	4.691	MON	34,461	422,292	02/03/2011	04/16/2053	11,481,279	
38376G-G7-9	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S		1.A	2,505,525	2,806,487	2,676,603	2,518,365	0	12,530	0	0	4.271	5.776	MON	9,989	120,762	02/22/2011	01/16/2052	2,866,404	
38376G-M9-8	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S		1.A	7,206,581	8,734,380	8,103,416	8,023,996	0	37,350	0	0	3.867	4.947	MON	28,146	340,330	04/05/2011	05/16/2052	8,903,255	
38376G-P9-5	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S		1.A	12,285,161	14,335,965	13,450,082	13,772,251	0	61,146	0	0	3.856	4.764	MON	46,061	562,173	04/07/2011	07/16/2053	14,612,287	
38376G-Q8-6	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S		1.A	13,540,477	14,289,563	14,043,215	14,158,084	0	11,522	0	0	3.938	4.137	MON	46,893	576,516	05/02/2011	02/16/2052	14,571,038	
38376G-V5-6	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S		1.A	1,875	2,189	1,857	2,027	0	10	0	0	3.795	4.326	MON	7	81	12/01/2025	07/16/2053	4	
38378B-4V-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	2,928,559	2,842,212	2,522,762	2,887,270	0	(3,363)	0	0	3.850	3.767	MON	9,119	107,162	12/01/2025	05/16/2053	10,812	
38378B-7X-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	4,060,369	4,394,031	3,299,130	4,211,954	0	9,562	0	0	2.923	3.163	MON	10,704	124,368	12/01/2025	06/16/2054	14,794	
38378B-A2-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	9,331,547	10,038,126	6,935,747	9,713,342	0	51,369	0	0	2.510	2.435	MON	20,993	248,335	12/01/2025	01/16/2055	10,163,122	
38378B-M6-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	6,340,965	7,029,613	4,085,458	6,672,614	0	35,617	0	0	2.460	2.253	MON	14,411	170,636	12/01/2025	01/16/2055	7,115,460	
38378B-UZ-0	GOVERNMENT NATIONAL MORTGAGEAS SENIOR_CM		1.A	18,747,352	19,787,689	14,095,736	19,249,367	0	22,647	0	0	3.221	3.380	MON	53,120	628,446	12/01/2025	01/16/2055	68,323	
38378B-VM-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	6,384,048	6,936,703	5,582,038	6,668,088	0	36,345	0	0	2.783	3.023	MON	16,090	190,178	12/01/2025	08/16/2053	7,032,459	
38378B-WD-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	15,409,119	15,205,656	11,135,296	15,291,032	0	(2,664)	0	0	2.892	2.872	MON	36,649	429,187	12/01/2025	12/16/2052	55,633	
38378B-X8-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	5,883,904	6,173,758	4,425,932	6,020,523	0	7,566	0	0	2.714	2.922	MON	13,962	163,742	12/01/2025	06/16/2054	21,033	
38378B-YR-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	13,653,768	13,654,822	9,577,124	13,746,983	0	51,122	0	0	2.939	2.206	MON	33,440	394,484	12/01/2025	02/16/2053	13,853,639	
38378K-VG-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	1,142,624	1,128,169	1,025,546	1,136,500	0	(233)	0	0	2.782	2.649	MON	2,615	31,827	10/17/2017	02/16/2049	1,143,862	
38379R-2D-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE		1.A	10,337,166	10,738,605	7,821,509	10,370,101	0	16,977	0	0	2.500	2.773	MON	22,372	270,150	08/10/2017	02/16/2059	10,872,838	
38379R-4Y-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	8,523,945	8,642,441	7,172,118	8,542,794	0	2,222	0	0	2.600	2.711	MON	18,725	225,996	09/26/2017	01/16/2059	8,754,793	
38379R-L8-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE		1.A	7,341,706	7,429,643	6,327,419	7,375,051	0	3,845	0	0	2.600	2.678	MON	16,098	197,745	07/25/2017	10/16/2058	7,526,228	
38379R-QP-1	GOVERNMENT NATIONAL MORGAGE AS SENIOR_CM		1.A	852,237	869,421	766,996	856,028	0	1,341	0	0	2.500	2.663	MON	1,811	23,073	04/28/2017	08/16/2058	880,289	
38379R-UQ-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE		1.A	1,156,383	1,166,545	976,451	1,156,672	0	556	0	0	2.750	2.836	MON	2,673	33,438	04/28/2017	11/16/2057	1,182,585	
38379R-X3-2	GNMA REMIC TRUST GNMA_17-126 SENIOR SENI		1.A	6,053,798	6,153,309	5,280,610	6,084,528	0	(1,569)	0	0	2.600	2.715	MON	13,332	164,740	09/29/2017	05/16/2059	6,233,302	
38379R-ZN-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	1,300,499	1,315,972	1,123,315	1,306,664	0	747	0	0	2.600	2.676	MON	2,851	38,599	07/25/2017	06/16/2058	1,333,080	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38380J-CZ-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	13,263,713	13,543,039	11,292,920	13,260,974	0	(130,037)	0	0	2.600	2.810	MON	29,343	356,955	10/20/2017	07/16/2059	13,719,098	
38380J-EL-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE		1.A	8,120,602	8,281,377	6,874,537	8,168,255	0	4,427	0	0	2.600	2.733	MON	17,943	216,588	10/30/2017	04/16/2059	8,389,035	
38380J-HC-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE		1.A	8,607,103	8,791,168	7,742,072	8,695,982	0	(3,030)	0	0	2.600	2.716	MON	19,048	235,585	11/27/2017	11/16/2059	8,905,453	
38380J-ML-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		1.A	11,886,657	12,300,353	10,136,490	12,038,557	0	17,811	0	0	2.600	2.802	MON	26,651	321,628	01/17/2018	01/16/2060	12,460,258	
38380J-QS-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE		1.A	11,095,683	11,777,978	9,027,901	11,214,088	0	28,287	0	0	2.700	3.095	MON	26,500	319,381	02/07/2018	02/16/2060	11,936,981	
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)				230,799,024	243,773,698	198,198,865	237,683,649	0	332,596	0	0	XXX	XXX	XXX	613,491	7,385,780	XXX	XXX	184,158,473	XXX
31283G-3D-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G00		1.A	29	29	29	29	0	0	0	0	7.500	7.602	MON	0	3	11/01/2000	10/01/2027	1	
31283G-RG-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G00		1.A	0	0	0	0	0	0	0	0	7.000	14.904	MON	0	0	07/06/2000	06/01/2026	0	
31283G-RK-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G00		1.A	7	7	7	7	0	0	0	0	7.500	8.787	MON	0	0	11/07/1996	06/01/2026	1	
31283G-S9-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G00		1.A	103	99	100	99	0	0	0	0	8.500	7.831	MON	1	14	11/09/1999	10/01/2026	7	
31283G-Z3-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G00		1.A	22	22	22	22	0	0	0	0	7.000	6.979	MON	0	2	12/09/2002	09/01/2027	1	
31283H-3H-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	5,788	5,776	6,102	5,768	0	(1)	0	0	6.500	6.546	MON	31	407	10/12/2004	02/01/2034	59	
31283H-BL-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G00		1.A	117	116	118	116	0	0	0	0	6.000	5.551	MON	1	8	10/08/1998	07/01/2028	2	
31283H-BU-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G00		1.A	2	2	2	2	0	0	0	0	6.000	6.441	MON	0	0	10/08/1998	07/01/2028	2	
31283H-DN-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	176	175	175	175	0	0	0	0	7.000	6.993	MON	1	16	12/09/2002	10/01/2028	4	
31283H-EG-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	350	351	359	350	0	0	0	0	6.000	6.078	MON	2	25	01/02/2003	05/01/2029	5	
31283H-HN-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	81	82	85	81	0	0	0	0	7.500	7.640	MON	1	7	01/08/2001	09/01/2030	1	
31283H-HZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	86	83	85	84	0	0	0	0	7.000	6.396	MON	0	6	11/07/2001	11/01/2030	1	
31283H-JW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	2,347	2,346	2,406	2,341	0	0	0	0	7.500	7.589	MON	15	198	05/12/2003	05/01/2030	36	
31283H-N2-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	5,538	5,358	5,679	5,419	0	(13)	0	0	7.000	6.423	MON	31	394	07/09/2002	08/01/2031	54	
31283H-N4-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	12,344	12,088	12,729	12,174	0	(18)	0	0	7.000	6.632	MON	70	911	07/09/2002	09/01/2031	152	
31283H-PA-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	13,827	13,506	14,222	13,605	0	(20)	0	0	7.000	6.625	MON	79	7,312	01/07/2002	10/01/2031	171	
31283H-RL-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	1,259	1,236	1,301	1,233	0	0	0	0	7.000	7.082	MON	7	93	07/08/2002	04/01/2032	16	
31283H-S8-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	2,099	2,104	2,223	2,096	0	0	0	0	6.500	6.655	MON	11	147	05/12/2003	08/01/2032	23	
31283H-S9-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	1,590	1,589	1,679	1,586	0	0	0	0	6.500	6.563	MON	9	110	02/10/2004	08/01/2032	17	
31283H-VL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	8,653	8,684	9,000	8,652	0	2	0	0	6.000	6.126	MON	43	557	05/12/2003	02/01/2033	97	
31283H-YB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	1,804	1,787	1,881	1,791	0	0	0	0	6.500	6.409	MON	10	127	12/09/2003	01/01/2033	22	
31283H-YV-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	9,762	9,743	10,346	9,750	0	(3)	0	0	6.500	6.470	MON	53	652	10/12/2004	11/01/2033	84	
31287L-GN-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C61		1.A	16,826	16,767	17,833	16,744	0	(3)	0	0	7.000	7.045	MON	98	1,221	12/09/2002	12/01/2031	156	
31287L-Q3-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C61		1.A	1,629	1,573	1,672	1,587	0	(4)	0	0	7.000	6.527	MON	9	116	11/07/2001	12/01/2031	16	
31287L-U9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C61		1.A	9,060	9,059	9,743	9,035	0	0	0	0	7.500	7.603	MON	57	703	05/12/2003	12/01/2031	90	
31287N-F2-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C62		1.A	2,606	2,582	2,717	2,585	0	(2)	0	0	6.500	6.418	MON	14	177	01/23/2002	01/01/2032	29	
31287Q-GJ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C64		1.A	470	469	499	469	0	0	0	0	7.000	6.991	MON	3	34	12/09/2002	03/01/2032	5	
31287R-JD-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C65		1.A	11,180	11,158	11,788	11,142	0	(2)	0	0	6.500	6.544	MON	60	750	10/12/2004	03/01/2032	96	
31287S-WR-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C66		1.A	195	194	205	194	0	0	0	0	6.500	6.541	MON	1	13	05/12/2003	05/01/2032	2	
31287T-K8-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C67		1.A	16,911	16,909	17,058	16,873	0	(4)	0	0	7.500	7.571	MON	106	1,378	05/12/2003	11/01/2030	219	
31287T-P8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C67		1.A	1,283	1,279	1,359	1,277	0	0	0	0	7.000	7.047	MON	7	93	12/09/2002	05/01/2032	11	
31287V-SN-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C69		1.A	100	100	106	100	0	0	0	0	6.500	6.697	MON	1	6	05/12/2003	08/01/2032	1	
31287V-XM-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C69		1.A	786	790	835	786	0	0	0	0	6.500	6.685	MON	4	53	05/12/2003	08/01/2032	7	
31287X-CT-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C70		1.A	1,075	1,074	1,135	1,073	0	0	0	0	6.500	6.525	MON	6	76	05/12/2003	08/01/2032	15	
31287Y-6B-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C71		1.A	302	303	316	302	0	0	0	0	6.000	6.107	MON	2	19	12/09/2002	10/01/2032	2	
31288A-HU-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C72		1.A	2,227	2,227	2,354	2,222	0	0	0	0	6.500	6.586	MON	12	158	05/12/2003	10/01/2032	26	
31288A-QG-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C72		1.A	970	950	1,004	957	0	0	0	0	6.500	6.102	MON	5	67	10/12/2004	07/01/2032	11	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31288C-D2-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C73		1.A	1,542	1,546	1,611	1,540	0	0	0	0	6.000	6.154	MON	8	95	12/09/2002	11/01/2032	20	
31288C-R2-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C74		1.A	9,625	9,932	10,242	9,772	0	19	0	0	5.500	6.139	MON	46	563	12/09/2002	12/01/2032	75	
31288C-ZJ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C74		1.A	1,171	1,183	1,251	1,176	0	0	0	0	6.500	6.742	MON	6	80	12/09/2002	12/01/2032	10	
31288E-6C-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C76		1.A	1,493	1,541	1,592	1,513	0	2	0	0	5.500	6.172	MON	7	96	02/06/2003	02/01/2033	16	
31288E-D9-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C75		1.A	6,962	6,918	7,042	6,920	0	(3)	0	0	7.500	7.471	MON	43	533	12/09/2003	01/01/2033	62	
31288Q-C2-4	FEDERAL HOME LOAN MORTGAGE COR POOL# 840		1.A	9,513,839	10,065,605	10,345,433	9,840,507	0	(157,888)	0	0	6.470	6.377	MON	54,270	739,135	03/20/2020	11/01/2045	10,395,723	
31288Q-C4-0	FEDERAL HOME LOAN MORTGAGE COR POOL# 840		1.A	1,112,555	1,168,595	1,196,340	1,129,625	0	(11,516)	0	0	6.163	6.510	MON	6,002	78,540	03/20/2020	12/01/2045	1,205,969	
31288Q-C5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# 840		1.A	4,152,369	4,418,150	4,558,166	4,287,013	0	(69,939)	0	0	6.579	6.691	MON	24,223	315,640	03/20/2020	02/01/2043	4,566,449	
31288Q-DZ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# 841		1.A	3,900,628	3,818,293	3,924,302	4,052,341	0	3,525	0	0	6.368	4.787	MON	20,262	271,367	03/20/2020	08/01/2046	3,943,272	
3128FF-B4-7	FEDERAL HOME LOAN MORTGAGE COR POOL# D73		1.A	197	190	191	190	0	(1)	0	0	8.500	7.419	MON	1	22	11/09/1999	08/01/2026	15	
3128K0-PB-3	FEDERAL HOME LOAN MORTGAGE COR POOL# A40		1.A	5,141	5,471	5,599	5,097	0	30	0	0	5.000	7.178	MON	23	284	11/30/2005	12/01/2035	42	
3128K6-5S-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A46		1.A	29,604	31,500	32,243	30,397	0	99	0	0	5.000	6.099	MON	131	1,605	07/12/2005	07/01/2035	221	
3128K6-LH-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A45		1.A	530	564	577	544	0	2	0	0	5.000	6.142	MON	2	29	07/12/2005	06/01/2035	4	
3128K6-NA-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A45		1.A	382,041	405,865	414,988	390,981	0	1,165	0	0	5.000	6.193	MON	1,691	20,909	07/12/2005	05/01/2035	3,458	
3128K6-VS-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A46		1.A	20,789	22,121	22,641	21,327	0	62	0	0	5.000	6.149	MON	92	1,146	07/12/2005	07/01/2035	164	
3128KU-6L-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A64		1.A	10,440	10,160	10,817	10,335	0	(6)	0	0	6.000	5.535	MON	51	642	07/26/2007	08/01/2037	99	
3128KU-JA-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A63		1.A	41,027	41,448	44,125	41,119	0	4	0	0	6.000	6.237	MON	207	2,545	07/26/2007	08/01/2037	327	
3128LC-Z6-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A78		1.A	847	864	904	849	0	0	0	0	5.500	5.969	MON	4	49	07/02/2008	07/01/2038	6	
3128LX-BE-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	294,372	274,667	281,130	294,941	0	4,588	0	0	5.000	2.832	MON	1,144	14,447	08/19/2013	07/01/2035	2,552	
3128LX-C5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01		1.A	42,530	43,889	45,739	43,264	0	84	0	0	5.500	6.247	MON	201	2,692	10/14/2005	06/01/2030	582	
3128M4-LZ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G02		1.A	41,364	37,689	39,972	43,265	0	2,418	0	0	6.000	2.117	MON	188	2,485	09/30/2011	03/01/2037	377	
3128M5-3F-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G04		1.A	5,847	5,803	6,053	5,823	0	(2)	0	0	5.500	5.414	MON	27	332	09/10/2008	02/01/2038	48	
3128M7-ZC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G05		1.A	64,880	59,754	63,636	64,329	0	(245)	0	0	6.000	4.188	MON	299	3,761	08/30/2010	11/01/2039	516	
3128M8-2R-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	77,916	75,525	72,498	78,626	0	(243)	0	0	3.500	2.709	MON	220	4,327	01/09/2012	10/01/2041	478	
3128M8-6Z-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	204,842	197,259	193,479	206,919	0	(527)	0	0	4.000	2.959	MON	658	8,010	12/17/2013	01/01/2042	1,540	
3128M8-AQ-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	22,930	21,858	21,461	22,789	0	(71)	0	0	4.000	3.118	MON	73	917	09/12/2011	09/01/2040	152	
3128M8-FX-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	1,121,914	1,099,243	1,107,357	1,118,739	0	(1,122)	0	0	4.500	4.113	MON	4,122	61,884	03/02/2011	12/01/2040	7,426	
3128M8-G7-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	421,084	406,845	399,424	424,154	0	(684)	0	0	4.000	3.140	MON	1,356	16,718	03/12/2012	01/01/2041	2,582	
3128M8-G9-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	296,952	308,383	296,023	294,096	0	544	0	0	3.500	4.490	MON	899	11,114	06/20/2011	01/01/2041	1,949	
3128M8-H5-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	880,753	897,441	881,137	882,312	0	512	0	0	4.000	4.366	MON	2,991	36,727	03/29/2011	02/01/2041	5,669	
3128M8-HU-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	2,299,188	2,253,415	2,268,897	2,302,674	0	(1,946)	0	0	4.500	4.100	MON	8,450	104,725	03/02/2011	02/01/2041	14,823	
3128M8-RW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	3,419,490	3,388,777	3,327,215	3,416,642	0	(1,492)	0	0	4.000	3.828	MON	11,296	141,647	06/21/2011	04/01/2041	22,040	
3128M8-VG-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G06		1.A	115,986	114,501	112,414	115,819	0	(73)	0	0	4.000	3.754	MON	382	4,822	07/20/2011	06/01/2041	786	
3128M9-7B-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	1,284,195	1,229,958	1,174,486	1,288,918	0	(11,635)	0	0	3.500	2.628	MON	3,587	43,709	01/26/2016	08/01/2044	7,625	
3128M9-KV-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	2,519,925	2,409,790	2,298,616	2,522,200	0	(4,919)	0	0	3.500	2.666	MON	7,029	85,783	05/24/2013	11/01/2042	13,950	
3128M9-V4-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	176,578	171,020	167,747	176,051	0	(130)	0	0	4.000	3.423	MON	570	6,999	12/30/2013	03/01/2043	1,129	
3128M9-WG-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	1,705,663	1,666,348	1,630,293	1,712,673	0	1,808	0	0	4.000	3.474	MON	5,554	69,402	06/12/2018	12/01/2042	13,149	
3128M9-YV-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	374,867	358,939	351,513	375,793	0	(821)	0	0	4.000	3.141	MON	1,196	15,180	02/25/2014	12/01/2043	2,347	
3128MA-AA-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	977,961	917,381	895,444	997,002	0	(11,822)	0	0	4.000	2.490	MON	3,058	37,618	01/26/2016	10/01/2044	5,801	
3128MA-BR-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	3,306,062	3,128,984	2,993,068	3,300,468	0	(5,759)	0	0	3.500	2.489	MON	9,126	113,158	03/02/2016	04/01/2044	19,582	
3128MA-FA-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	803,293	772,311	737,123	814,656	0	(917)	0	0	3.500	2.549	MON	2,253	27,753	09/29/2015	03/01/2045	4,662	
3128MA-FL-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G07		1.A	1,269,663	1,209,113	1,153,332	1,266,129	0	(2,782)	0	0	3.500	2.674	MON	3,527	43,532	03/25/2015	11/01/2043	7,365	
3128MD-MZ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G14		1.A	498	467	466	470	0	3	0	0	4.500	1.550	MON	2	45	03/18/2013	09/01/2026	274	
3128MJ-2E-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	809,344	779,621	775,019	836,019	0	(1,839)	0	0	4.500	3.280	MON	2,924	36,032	09/05/2018	07/01/2047	5,104	
3128MJ-4T-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	1,932,828	1,832,065	1,864,283	2,001,911	0	(2,619)	0	0	5.000	3.325	MON	7,634	93,351	08/02/2018	07/01/2048	12,961	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3128MJ-5A-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	1,258,130	1,191,834	1,211,670	1,322,099	0	(6,052)	0	0	5.000	3.034	MON	4,966	61,263	08/02/2018	08/01/2048	8,751	
3128MJ-MS-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	24,644	23,696	23,823	24,467	0	(34)	0	0	4.500	3.782	MON	89	1,109	06/20/2011	10/01/2039	175	
3128MJ-P5-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	66,580	64,887	65,056	66,311	0	(50)	0	0	4.500	4.047	MON	243	2,987	04/26/2011	04/01/2041	424	
3128MJ-PQ-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	156,648	165,492	158,859	154,817	0	649	0	0	3.500	4.899	MON	483	5,898	03/23/2011	12/01/2040	945	
3128MJ-Q7-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	68,854	66,630	63,717	69,508	0	(161)	0	0	3.500	2.687	MON	194	3,023	03/26/2012	02/01/2042	405	
3128MJ-RF-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	1,544,339	1,458,859	1,468,151	1,537,441	0	(3,989)	0	0	4.500	3.455	MON	5,471	66,919	08/30/2013	03/01/2042	10,224	
3128MJ-S6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	850,783	877,888	808,125	848,465	0	1,039	0	0	3.000	3.620	MON	2,195	27,071	10/29/2018	08/01/2043	5,191	
3128MJ-TA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	360,565	375,833	345,967	358,686	0	564	0	0	3.000	3.847	MON	940	11,573	03/20/2014	09/01/2043	2,132	
3128MJ-VJ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	34,832	32,707	31,756	36,266	0	(177)	0	0	4.000	2.194	MON	109	2,038	11/20/2014	11/01/2044	208	
3128MJ-W4-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	321,786	318,896	291,275	323,345	0	(169)	0	0	3.000	2.770	MON	797	9,796	09/25/2015	09/01/2045	1,810	
3128MJ-WU-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	330,225	328,684	300,216	331,108	0	(103)	0	0	3.000	2.877	MON	822	10,113	08/27/2015	08/01/2045	1,879	
3128MJ-XE-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G08		1.A	225,718	218,217	206,117	231,118	0	(474)	0	0	3.500	2.547	MON	636	13,948	11/24/2015	11/01/2045	1,292	
3128P7-QF-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C91		1.A	32,077	31,133	31,155	31,512	0	(76)	0	0	4.000	3.334	MON	104	1,358	06/06/2011	01/01/2031	363	
3128P7-QP-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C91		1.A	32,297	30,370	30,669	31,183	0	(139)	0	0	4.500	3.129	MON	114	1,469	08/09/2011	03/01/2031	363	
31292G-2S-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	306	306	316	305	0	0	0	0	6.500	6.578	MON	2	22	12/09/2002	06/01/2029	5	
31292G-4V-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	29	28	29	28	0	0	0	0	7.000	6.354	MON	0	2	11/07/2001	07/01/2029	29	
31292G-5C-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	461	460	475	459	0	0	0	0	6.500	6.548	MON	2	32	05/12/2003	08/01/2029	6	
31292G-5P-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	34	34	36	34	0	0	0	0	7.500	7.659	MON	0	3	01/08/2001	07/01/2029	1	
31292G-6L-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	612	619	648	615	0	0	0	0	7.500	7.855	MON	4	51	04/19/2000	10/01/2029	9	
31292G-6S-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	116	112	116	113	0	0	0	0	7.000	6.453	MON	1	9	11/07/2001	11/01/2029	2	
31292G-6Y-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	18	18	19	18	0	0	0	0	8.000	8.291	MON	0	1	05/10/2001	11/01/2029	19	
31292G-7G-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	83	80	83	81	0	0	0	0	7.000	6.393	MON	0	6	11/07/2001	12/01/2029	1	
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	67	67	70	67	0	0	0	0	7.500	7.728	MON	0	7	11/02/1999	12/01/2029	1	
31292G-TX-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	43	44	45	44	0	0	0	0	7.500	8.097	MON	0	4	11/05/1997	12/01/2027	1	
31292G-XD-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	766	770	789	768	0	0	0	0	6.500	6.686	MON	4	57	05/12/2003	11/01/2028	13	
31292G-ZB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	1,247	1,255	1,271	1,252	0	0	0	0	5.500	5.589	MON	6	79	10/22/2001	02/01/2029	15	
31292G-ZF-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	774	777	799	774	0	0	0	0	6.500	6.631	MON	4	59	05/12/2003	04/01/2029	13	
31292H-2E-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	9,824	10,426	10,646	10,029	0	22	0	0	5.000	6.376	MON	43	557	03/01/2004	11/01/2033	94	
31292H-3J-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	25,671	25,841	27,301	25,729	0	6	0	0	6.500	6.657	MON	140	1,795	12/09/2004	09/01/2033	293	
31292H-AT-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	335	325	327	327	0	0	0	0	8.500	7.999	MON	2	29	08/09/2001	12/01/2029	4	
31292H-AV-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	87	84	86	85	0	0	0	0	7.000	6.490	MON	0	7	11/07/2001	02/01/2030	1	
31292H-BB-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	2,429	2,420	2,553	2,416	0	0	0	0	8.000	8.029	MON	16	211	05/10/2001	03/01/2030	31	
31292H-CC-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	103	100	101	101	0	(1)	0	0	8.500	7.660	MON	1	33	08/09/2001	02/01/2030	12	
31292H-CV-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	85	86	91	86	0	0	0	0	8.000	8.294	MON	1	8	05/10/2001	05/01/2030	1	
31292H-CY-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	11	11	11	11	0	0	0	0	7.500	7.719	MON	0	0	10/31/2000	05/01/2030	11	
31292H-CZ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00		1.A	323	313	328	316	0	0	0	0	8.500	8.001	MON	2	28	08/09/2001	05/01/2030	4	
31292H-D6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	2,062	2,074	2,188	2,064	0	1	0	0	8.000	8.221	MON	14	218	05/10/2001	07/01/2030	38	
31292H-DJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	124	125	133	125	0	0	0	0	8.000	8.249	MON	1	11	05/10/2001	06/01/2030	2	
31292H-DN-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	5	5	5	5	0	0	0	0	7.500	7.675	MON	0	0	01/08/2001	06/01/2030	5	
31292H-EW-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	141	136	143	137	0	0	0	0	7.000	6.546	MON	1	12	11/07/2001	09/01/2030	2	
31292H-FU-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	1,840	1,828	1,926	1,828	0	(1)	0	0	7.500	7.448	MON	11	150	12/09/2003	10/01/2030	31	
31292H-GD-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	264	262	280	262	0	0	0	0	8.000	7.949	MON	2	22	10/31/2000	11/01/2030	3	
31292H-JE-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	89	86	92	87	0	0	0	0	7.000	6.399	MON	1	7	12/09/2002	04/01/2031	1	
31292H-JR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	1,632	1,650	1,736	1,640	0	0	0	0	6.500	6.762	MON	9	116	05/31/2001	05/01/2031	20	
31292H-JU-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	156	151	161	153	0	0	0	0	7.000	6.398	MON	1	11	01/01/2002	05/01/2031	2	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31292H-K2-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	487	494	512	490	0	0	0	0	6.000	6.334	MON	2	33	12/09/2005	07/01/2031	6	
31292H-KK-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	435	438	450	436	0	0	0	0	8.000	8.259	MON	3	39	05/10/2001	05/01/2031	7	
31292H-KX-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	1,282	1,272	1,339	1,273	0	0	0	0	6.500	6.435	MON	7	88	09/10/2001	08/01/2031	14	
31292H-KY-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	741	727	771	731	0	(1)	0	0	7.000	6.697	MON	4	54	12/31/2001	08/01/2031	8	
31292H-L3-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	17	16	17	16	0	0	0	0	7.000	6.882	MON	0	1	12/09/2002	10/01/2031	17	
31292H-L9-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	2,418	2,409	2,536	2,407	0	0	0	0	6.500	6.503	MON	13	165	11/26/2001	11/01/2031	26	
31292H-LB-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	2,452	2,367	2,509	2,395	0	(4)	0	0	7.000	6.404	MON	14	181	11/07/2001	09/01/2031	28	
31292H-MU-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	2,891	2,912	3,065	2,896	0	1	0	0	6.500	6.714	MON	16	210	12/17/2001	12/01/2031	35	
31292H-N4-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	466	428	455	451	0	(3)	0	0	7.000	4.685	MON	3	31	01/07/2002	02/01/2032	5	
31292H-N9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	996	1,011	1,053	1,001	0	1	0	0	6.000	6.401	MON	5	64	05/17/2002	03/01/2032	11	
31292H-NG-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	9,260	8,939	9,497	9,105	0	(30)	0	0	7.000	6.148	MON	52	650	11/07/2001	12/01/2031	109	
31292H-NH-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	3,619	3,647	3,780	3,626	0	1	0	0	6.000	6.231	MON	18	237	01/01/2003	02/01/2032	43	
31292H-P4-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	668	667	705	666	0	0	0	0	6.500	6.559	MON	4	46	05/12/2003	04/01/2032	8	
31292H-PN-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	4,721	4,705	4,986	4,705	0	(2)	0	0	7.000	6.976	MON	27	345	12/09/2002	03/01/2032	51	
31292H-Q4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	619	623	658	620	0	0	0	0	6.500	6.698	MON	3	43	05/12/2003	07/01/2032	7	
31292H-RE-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	1,277	1,284	1,356	1,277	0	0	0	0	6.500	6.710	MON	7	91	05/12/2003	08/01/2032	14	
31292H-RZ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	2,039	2,051	2,167	2,041	0	0	0	0	6.500	6.694	MON	11	144	05/12/2003	10/01/2032	23	
31292H-SZ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	598	606	625	602	0	0	0	0	5.500	5.772	MON	3	36	12/09/2002	12/01/2032	6	
31292H-TF-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	1,727	1,737	1,835	1,729	0	1	0	0	6.500	6.679	MON	9	121	05/12/2003	12/01/2032	19	
31292H-ZM-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01		1.A	3,952	4,195	4,283	4,053	0	12	0	0	5.000	6.230	MON	17	220	11/10/2003	10/01/2033	35	
31292K-2X-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	673,017	645,000	649,451	688,956	0	8,117	0	0	4.500	3.087	MON	2,419	29,692	08/13/2010	08/01/2040	4,244	
31292K-3Z-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	332,902	329,148	323,144	333,486	0	(209)	0	0	4.000	3.723	MON	1,097	13,550	06/09/2011	09/01/2040	2,147	
31292K-6R-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	232,982	236,062	226,602	232,131	0	169	0	0	3.500	3.846	MON	689	8,453	08/02/2011	10/01/2040	1,398	
31292L-AA-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	203,320	214,801	206,192	194,238	0	893	0	0	3.500	5.614	MON	627	7,643	04/27/2011	01/01/2041	1,256	
31292L-AD-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	111,439	115,463	110,835	107,752	0	(1,088)	0	0	3.500	4.917	MON	337	4,122	07/21/2011	12/01/2040	902	
31292L-AE-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	77,888	76,033	72,986	77,991	0	(115)	0	0	3.500	2.990	MON	222	2,721	10/07/2011	02/01/2041	473	
31292L-G8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	376,428	364,497	348,561	377,642	0	(520)	0	0	3.500	2.811	MON	1,063	15,622	04/24/2012	04/01/2042	2,235	
31292L-GY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	135,626	134,616	129,305	135,806	0	(156)	0	0	3.500	3.321	MON	393	6,825	11/29/2013	03/01/2042	844	
31292L-HY-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	340,122	324,893	311,872	337,652	0	(580)	0	0	3.500	2.726	MON	948	11,826	08/15/2012	04/01/2042	2,006	
31292L-HZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	40,247	37,680	36,956	42,412	0	1,892	0	0	4.000	1.734	MON	126	1,531	06/29/2012	04/01/2042	219	
31292L-LQ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C03		1.A	610,362	569,102	556,776	610,729	0	(3,741)	0	0	4.000	2.614	MON	1,897	23,073	01/15/2013	05/01/2042	3,497	
31292S-AQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C09		1.A	289,038	281,131	260,390	290,555	0	(444)	0	0	3.000	2.398	MON	703	16,133	02/15/2013	10/01/2042	1,617	
31292S-BK-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09		1.A	1,043,151	1,032,184	983,434	1,042,439	0	(367)	0	0	3.500	3.317	MON	3,011	37,103	06/28/2013	05/01/2043	6,257	
31293B-Z5-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A90		1.A	62,156	59,409	59,726	62,278	0	(109)	0	0	4.500	3.469	MON	223	2,775	08/19/2013	01/01/2040	461	
31293B-YZ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C16		1.A	574	577	586	575	0	0	0	0	6.500	6.677	MON	3	41	05/12/2003	10/01/2028	8	
31293R-ME-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C27		1.A	239	240	243	239	0	0	0	0	6.500	6.665	MON	1	17	05/12/2003	06/01/2029	3	
31293R-Z7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C27		1.A	27	26	26	26	0	0	0	0	7.000	6.550	MON	0	3	11/07/2001	06/01/2029	1	
31293T-F3-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C29		1.A	219	221	226	220	0	0	0	0	6.500	6.636	MON	1	16	05/12/2003	07/01/2029	3	
31293V-4V-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C30		1.A	2,527	2,542	2,581	2,532	0	1	0	0	6.500	6.671	MON	14	176	05/12/2003	09/01/2029	27	
31293W-HV-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C31		1.A	40	38	39	38	0	0	0	0	7.000	6.492	MON	0	2	11/07/2001	09/01/2029	39	
312941-3N-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A93		1.A	253,529	242,352	244,025	254,495	0	(627)	0	0	4.500	3.470	MON	909	11,212	08/19/2010	08/01/2040	1,648	
312941-JA-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A92		1.A	145,439	142,348	139,755	145,525	0	(230)	0	0	4.000	3.524	MON	474	5,761	08/13/2010	07/01/2040	1,182	
312941-VL-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A93		1.A	162,637	153,612	157,348	163,660	0	(17,166)	0	0	5.000	3.596	MON	640	12,403	08/19/2010	08/01/2040	960	
312941-VS-3	FEDERAL HOME LOAN MORTGAGE COR POOL# A93		1.A	236,081	226,321	227,882	234,824	0	(626)	0	0	4.500	3.707	MON	849	10,537	08/13/2010	07/01/2040	1,584	
312941-WL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A93		1.A	84,093	81,397	79,912	84,362	0	(213)	0	0	4.000	3.239	MON	271	3,311	08/19/2010	08/01/2040	566	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
312942-2C-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A94		1.A	37,220	35,638	34,988	36,967	0	(95)	0	0	4.000	3.227	MON	119	1,447	09/15/2011	10/01/2040	226	
312942-C6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A93		1.A	473,794	451,635	462,619	482,176	0	2,079	0	0	5.000	3.493	MON	1,882	22,849	03/28/2011	09/01/2040	5,196	
312942-CQ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A93		1.A	252,894	247,462	242,948	252,752	0	(45)	0	0	4.000	3.538	MON	825	10,541	08/12/2010	09/01/2040	1,969	
312942-EP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A93		1.A	484,636	472,060	463,450	489,781	0	1,045	0	0	4.000	3.212	MON	1,574	19,570	08/16/2010	09/01/2040	4,562	
312942-H2-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A93		1.A	779,852	764,795	770,074	786,109	0	(1,315)	0	0	4.500	3.893	MON	2,868	34,927	02/28/2011	09/01/2040	5,205	
312942-Q5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A94		1.A	739,422	721,442	708,283	750,535	0	(266)	0	0	4.000	3.194	MON	2,405	29,210	08/13/2010	10/01/2040	4,716	
312942-QC-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A94		1.A	695,840	668,574	673,188	695,123	0	(1,976)	0	0	4.500	3.664	MON	2,507	30,429	08/12/2010	09/01/2040	3,924	
312943-7G-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A95		1.A	1,383,644	1,362,358	1,371,759	1,382,603	0	338,473	0	0	4.500	4.196	MON	5,109	176,178	03/04/2011	12/01/2040	9,124	
312943-A6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A94		1.A	164,665	162,382	163,503	170,393	0	114	0	0	4.500	3.465	MON	609	7,497	03/03/2011	10/01/2040	1,733	
312943-DJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A94		1.A	162,294	154,658	151,837	164,319	0	(478)	0	0	4.000	2.757	MON	516	6,407	11/15/2013	10/01/2040	1,074	
312943-WG-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A95		1.A	122,265	121,242	119,030	122,572	0	(60)	0	0	4.000	3.778	MON	404	5,002	07/11/2011	11/01/2040	822	
312944-HN-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A95		1.A	140,525	134,564	135,497	141,254	0	687	0	0	4.500	3.454	MON	505	6,270	06/09/2011	12/01/2040	888	
312944-J5-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A95		1.A	393,465	388,788	391,471	391,957	0	(360)	0	0	4.500	4.331	MON	1,458	24,866	02/17/2011	12/01/2040	4,195	
312944-P4-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A95		1.A	227,784	224,141	225,696	228,523	0	(37)	0	0	4.500	4.077	MON	841	0	02/22/2011	12/01/2040	1,467	
312944-TR-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A95		1.A	860,334	818,270	803,345	854,548	0	(1,938)	0	0	4.000	3.111	MON	2,728	33,739	10/25/2013	12/01/2040	5,640	
312945-5T-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	1,142,773	1,122,860	1,131,749	1,140,550	0	(1,016)	0	0	4.500	4.163	MON	4,211	51,370	03/29/2011	02/01/2041	7,360	
312945-6G-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	2,351,942	2,305,472	2,322,208	2,356,085	0	(1,946)	0	0	4.500	4.047	MON	8,646	147,865	02/28/2011	03/01/2041	15,442	
312945-AM-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A96		1.A	83,096	82,413	80,910	83,338	0	(41)	0	0	4.000	3.772	MON	275	3,411	06/07/2011	01/01/2041	557	
312945-C3-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A96		1.A	499,295	487,637	491,002	502,678	0	(2,059)	0	0	4.500	3.895	MON	1,829	25,586	03/17/2011	01/01/2041	4,239	
312945-DN-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A96		1.A	60,591	62,145	59,655	60,353	0	67	0	0	3.500	4.111	MON	181	2,241	07/21/2011	01/01/2041	401	
312945-HS-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A96		1.A	135,159	142,460	136,750	130,202	0	657	0	0	3.500	5.423	MON	416	5,132	04/12/2011	01/01/2041	911	
312945-R4-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A96		1.A	97,589	94,403	92,681	98,029	0	(564)	0	0	4.000	3.225	MON	315	3,887	06/26/2013	02/01/2041	605	
312945-TC-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A96		1.A	190,722	199,204	191,221	187,746	0	621	0	0	3.500	4.722	MON	581	7,113	05/19/2011	02/01/2041	1,232	
312946-BS-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	431,678	421,278	424,613	438,884	0	(1,320)	0	0	4.500	3.610	MON	1,580	19,397	03/16/2011	03/01/2041	3,295	
312946-D3-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	633,358	624,269	625,896	630,791	0	(459)	0	0	4.500	4.299	MON	2,341	28,465	03/03/2011	03/01/2041	3,713	
312946-JS-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	70,829	68,871	69,050	70,476	0	(61)	0	0	4.500	4.026	MON	258	3,216	05/02/2011	03/01/2041	463	
312946-L6-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	90,919	92,597	90,818	90,593	0	19	0	0	4.000	4.433	MON	309	3,785	03/25/2011	03/01/2041	588	
312946-N8-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	4,568,123	4,501,653	4,537,291	4,650,657	0	(40,383)	0	0	4.500	3.797	MON	16,881	688,963	03/09/2011	03/01/2041	31,858	
312946-NQ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	64,700	61,969	60,839	64,904	0	(190)	0	0	4.000	3.067	MON	207	2,595	09/07/2011	03/01/2041	412	
312946-NU-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	1,086,011	1,070,291	1,078,764	1,088,843	0	(864)	0	0	4.500	4.127	MON	4,014	51,117	03/09/2011	03/01/2041	8,257	
312946-PD-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	648,780	642,497	644,171	648,893	0	(356)	0	0	4.500	4.299	MON	2,409	29,864	04/13/2011	03/01/2041	4,318	
312946-RW-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A97		1.A	184,851	181,226	173,963	185,057	0	133	0	0	3.500	3.076	MON	529	6,454	11/16/2011	03/01/2041	1,193	
31294B-6N-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C35		1.A	118	119	122	118	0	0	0	0	7.000	7.444	MON	1	9	07/09/2001	01/01/2030	1	
31294B-RL-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C34		1.A	22	22	23	22	0	0	0	0	7.000	7.419	MON	0	1	11/10/1999	12/01/2029	23	
31294C-SQ-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C35		1.A	633	647	661	642	0	0	0	0	7.000	7.459	MON	4	51	07/06/2000	01/01/2030	9	
31294D-4V-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C37		1.A	867	873	886	869	0	0	0	0	8.000	8.244	MON	6	73	05/10/2001	03/01/2030	9	
31294E-SX-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C37		1.A	508	508	511	507	0	0	0	0	7.500	7.595	MON	3	42	11/01/2000	04/01/2030	7	
31294F-6D-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C38		1.A	13	13	13	13	0	0	0	0	6.500	6.792	MON	0	0	05/12/2003	06/01/2029	13	
31294F-6H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C38		1.A	119	119	122	119	0	0	0	0	6.500	6.581	MON	1	11	05/12/2003	05/01/2029	2	
31294G-N9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C39		1.A	91	91	91	91	0	0	0	0	7.500	7.690	MON	1	8	10/31/2000	06/01/2030	2	
31296P-6N-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A15		1.A	411	418	444	414	0	0	0	0	6.500	6.890	MON	2	28	10/12/2004	11/01/2033	3	
31296R-V3-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A16		1.A	12,505	13,272	13,551	12,826	0	31	0	0	5.000	6.217	MON	55	745	12/09/2003	11/01/2033	121	
31296S-BJ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A17		1.A	35,757	35,910	37,594	35,751	0	8	0	0	6.000	6.148	MON	180	2,218	12/09/2004	12/01/2033	281	
31296T-PT-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A18		1.A	3,637	3,666	3,838	3,647	0	1	0	0	6.000	6.176	MON	18	227	03/11/2004	02/01/2034	29	
31296U-Y4-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A19		1.A	1,664	1,651	1,753	1,656	0	(1)	0	0	6.500	6.361	MON	9	120	10/12/2004	03/01/2034	20	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31297A-2P-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		1.A	244,024	245,448	258,062	244,553	0	35	0	0	6.000	6.122	MON	1,227	15,087	08/04/2004	06/01/2034	1,854	
31297A-5V-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A23		1.A	5,604	5,788	6,024	5,622	0	17	0	0	5.500	6.518	MON	27	379	06/10/2004	06/01/2034	64	
31297B-5T-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A24		1.A	24,678	24,822	26,098	24,692	0	8	0	0	6.000	6.173	MON	124	1,524	03/10/2005	07/01/2034	185	
31297E-ML-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A26		1.A	149	154	160	151	0	0	0	0	5.500	6.117	MON	1	8	10/12/2004	09/01/2034	1	
31297E-QC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# A26		1.A	101	105	109	103	0	0	0	0	5.500	6.152	MON	0	6	10/12/2004	09/01/2034	1	
31297E-SH-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A26		1.A	15,112	15,082	16,091	15,056	0	(1)	0	0	6.500	6.562	MON	82	1,002	10/12/2004	08/01/2034	117	
31297F-YR-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A27		1.A	1,277	1,319	1,373	1,290	0	3	0	0	5.500	6.218	MON	6	74	10/12/2004	10/01/2034	13	
31297G-UQ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A28		1.A	445	449	467	447	0	0	0	0	5.500	5.643	MON	2	25	12/09/2004	12/01/2034	3	
31297K-J6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A30		1.A	635	674	689	649	0	2	0	0	5.000	6.217	MON	3	35	12/09/2004	12/01/2034	5	
31297Q-L5-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A34		1.A	19,725	20,932	21,429	20,535	0	74	0	0	5.000	6.039	MON	87	1,102	07/08/2005	05/01/2030	192	
31297R-LY-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A35		1.A	2,868	3,052	3,124	2,925	0	9	0	0	5.000	6.330	MON	13	159	07/12/2005	07/01/2035	24	
31297R-MH-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A35		1.A	18,435	19,616	20,078	18,849	0	81	0	0	5.000	6.255	MON	82	1,031	07/12/2005	07/01/2035	153	
31297R-XC-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A36		1.A	356,458	19,570	20,031	17,300	0	206	0	0	5.000	9.005	MON	82	1,000	07/12/2005	07/01/2035	146	
31297Y-2F-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C41		1.A	251	251	255	250	0	0	0	0	8.000	8.114	MON	2	21	11/01/2000	08/01/2030	3	
31297Y-LA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C41		1.A	1,147	1,147	1,185	1,144	0	0	0	0	7.500	7.619	MON	7	90	11/01/2000	08/01/2030	13	
31297Y-Y9-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C41		1.A	212	213	219	212	0	0	0	0	8.000	8.215	MON	1	18	05/10/2001	08/01/2030	2	
31298C-2P-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C44		1.A	1,598	1,588	1,609	1,587	0	0	0	0	7.500	7.473	MON	10	124	12/09/2003	11/01/2030	16	
31298C-BJ-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C43		1.A	1,412	1,420	1,451	1,415	0	0	0	0	6.500	6.650	MON	8	101	05/12/2003	08/01/2030	21	
31298D-UL-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C45		1.A	338	339	348	338	0	0	0	0	7.500	7.626	MON	2	28	10/31/2000	12/01/2030	6	
31298E-U8-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C46		1.A	900	899	953	898	0	0	0	0	7.000	6.989	MON	5	72	12/15/2000	12/01/2030	13	
31298E-WF-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C46		1.A	767	767	774	765	0	0	0	0	7.500	7.575	MON	5	63	05/12/2003	12/01/2030	10	
31298F-3P-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C47		1.A	217	219	227	218	0	0	0	0	6.500	6.693	MON	1	16	05/12/2003	01/01/2031	4	
31298M-7M-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C51		1.A	785	778	826	778	0	0	0	0	7.000	6.947	MON	5	57	07/09/2001	05/01/2031	8	
31298N-C5-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C51		1.A	392	394	415	393	0	0	0	0	6.500	6.677	MON	2	27	03/20/2001	05/01/2031	4	
31298N-YW-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C52		1.A	7,519	7,518	7,819	7,498	0	0	0	0	7.500	7.609	MON	47	587	05/12/2003	05/01/2031	74	
31298P-NR-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C53		1.A	8,826	8,825	9,435	8,802	0	0	0	0	7.500	7.604	MON	55	689	05/12/2003	06/01/2031	91	
31298P-XT-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C53		1.A	247	252	268	250	0	0	0	0	7.000	7.467	MON	1	19	07/09/2001	06/01/2031	2	
31298Q-W6-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C54		1.A	57	56	60	56	0	0	0	0	7.000	7.040	MON	0	4	12/09/2002	07/01/2031	1	
31298R-KD-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C54		1.A	38	37	39	37	0	0	0	0	7.000	7.044	MON	0	3	12/09/2002	07/01/2031	1	
31298S-W7-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C56		1.A	569	549	583	554	0	(1)	0	0	7.000	6.472	MON	3	40	11/07/2001	08/01/2031	5	
31298S-ZD-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C56		1.A	10,182	10,118	10,700	10,121	0	(2)	0	0	7.500	7.459	MON	63	787	12/09/2003	08/01/2031	137	
31298T-MS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C56		1.A	22	21	22	21	0	0	0	0	7.000	6.348	MON	0	1	11/07/2001	08/01/2031	22	
31298Y-N6-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C60		1.A	2,697	2,696	2,728	2,688	0	0	0	0	7.500	7.615	MON	17	210	05/12/2003	11/01/2031	29	
31298Y-S4-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C60		1.A	351	348	366	350	0	0	0	0	6.500	6.238	MON	2	23	01/18/2002	11/01/2031	9	
31298Y-X7-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C60		1.A	1,073	1,036	1,100	1,045	0	(2)	0	0	7.000	6.568	MON	6	75	11/07/2001	10/01/2031	10	
31300M-VK-6	FEDERAL HOME LOAN MORTGAGE COR POOL# 849		1.A	1,662,058	1,663,899	1,709,433	1,769,543	0	(9,743)	0	0	6.413	4.602	MON	8,892	120,039	03/20/2020	02/01/2045	1,718,332	
31325U-PK-6	FREDDIEMAC STRIP FHSTR_304 SENIOR AGENCY		1.A	53,922	0	17,515	13,894	0	(19,115)	0	0	2.500	64.796	MON	1,174	36,331	12/29/2020	12/15/2027	13,204	
31326M-DD-2	FEDERAL HOME LOAN MORTGAGE COR POOL# 2B6		1.A	432,176	451,824	457,775	437,742	0	1,239	0	0	6.380	6.622	MON	2,402	35,029	03/20/2020	08/01/2047	470,019	
3132DN-ER-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1		1.A	32,364,504	33,850,764	33,414,609	32,363,483	0	(1,021)	0	0	4.500	5.257	MON	126,726	634,702	07/24/2025	06/01/2052	207,521	
3132DU-AT-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SD6		1.A	19,540,643	19,201,614	19,864,653	19,509,856	0	(30,684)	0	0	6.000	5.349	MON	96,008	576,048	06/17/2025	09/01/2054	139,134	
3132DW-DS-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		1.A	5,975,255	6,709,647	5,959,188	5,976,087	0	832	0	0	3.000	4.019	MON	16,774	16,774	11/10/2025	05/01/2052	33,743	
3132DW-F6-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		1.A	5,267,900	5,269,135	5,366,447	5,267,608	0	(271)	0	0	5.500	5.478	MON	24,150	144,901	06/24/2025	01/01/2053	36,984	
3132DW-FR-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		1.A	15,550,495	15,845,115	15,895,624	15,552,248	0	1,683	0	0	5.000	5.310	MON	66,021	396,128	06/25/2025	12/01/2052	100,411	
3132DW-JR-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8		1.A	24,941,707	25,149,980	25,562,731	24,947,650	0	5,953	0	0	5.500	5.691	MON	115,271	691,624	06/10/2025	11/01/2053	172,622	
3132GD-BB-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q00		1.A	779,074	764,267	770,317	779,477	0	(826)	0	0	4.500	4.067	MON	2,866	35,169	03/31/2011	04/01/2041	4,978	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3132GD-C6-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q00		1.A	132,421	125,970	123,550	133,708	0	981	0	0	4.000	2.809	MON	420	5,159	03/08/2012	04/01/2041	776	
3132GD-G5-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q00		1.A	64,361	61,562	62,050	64,309	0	104	0	0	4.500	3.565	MON	231	2,891	06/22/2011	04/01/2041	488	
3132GD-MJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q00		1.A	65,369	62,855	63,019	65,553	0	(62)	0	0	4.500	3.621	MON	236	4,041	06/03/2011	04/01/2041	411	
3132GE-P9-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01		1.A	101,514	97,277	97,530	101,390	0	(103)	0	0	4.500	3.700	MON	365	4,474	07/15/2011	06/01/2041	674	
3132GE-VT-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01		1.A	118,056	118,319	116,046	118,024	0	6	0	0	4.000	4.053	MON	394	4,799	06/30/2011	06/01/2041	873	
3132GE-W2-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01		1.A	200,483	207,369	198,302	200,945	0	(122)	0	0	3.500	4.179	MON	605	7,393	07/11/2011	06/01/2041	1,343	
3132GE-WW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01		1.A	41,339	39,559	39,846	41,515	0	69	0	0	4.500	3.474	MON	148	1,805	07/22/2011	06/01/2041	300	
3132GE-YW-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01		1.A	427,501	392,203	401,586	439,825	0	5,304	0	0	5.000	2.723	MON	1,634	20,016	01/10/2014	06/01/2041	2,621	
3132GF-BY-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01		1.A	43,393	40,051	41,011	44,748	0	747	0	0	5.000	2.634	MON	167	2,112	09/06/2011	06/01/2041	309	
3132GF-S8-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q02		1.A	43,524	41,750	41,859	43,391	0	(46)	0	0	4.500	3.693	MON	157	2,023	07/28/2011	07/01/2041	328	
3132GF-WA-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q02		1.A	29,648	28,439	27,893	29,617	0	26	0	0	4.000	3.174	MON	95	1,151	08/26/2011	08/01/2041	180	
3132GK-B7-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q03		1.A	693,423	681,392	651,601	692,345	0	(623)	0	0	3.500	3.187	MON	1,987	24,415	11/04/2011	10/01/2041	3,883	
3132GK-S4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04		1.A	75,200	73,635	70,416	75,872	0	(33)	0	0	3.500	2.914	MON	215	2,659	11/10/2011	11/01/2041	471	
3132GK-YU-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04		1.A	1,804,695	1,771,864	1,694,395	1,802,693	0	(1,064)	0	0	3.500	3.159	MON	5,168	64,611	12/06/2011	11/01/2041	10,723	
3132GK-ZN-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04		1.A	59,391	57,812	55,284	59,555	0	(75)	0	0	3.500	2.914	MON	169	2,099	03/16/2012	11/01/2041	368	
3132GL-A6-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04		1.A	3,171,443	3,107,010	3,047,420	3,163,730	0	(2,907)	0	0	4.000	3.633	MON	10,357	126,292	12/17/2018	11/01/2041	20,851	
3132GM-AX-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q05		1.A	584,139	548,487	537,968	584,550	0	(3,740)	0	0	4.000	2.727	MON	1,828	22,639	11/16/2015	01/01/2042	4,099	
3132GM-FA-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q05		1.A	775,067	736,953	707,560	771,101	0	(10,077)	0	0	3.500	2.608	MON	2,149	26,212	02/21/2013	01/01/2042	4,385	
3132GS-DC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q06		1.A	334,687	314,260	307,477	339,377	0	(137)	0	0	4.000	2.534	MON	1,048	12,775	06/03/2015	03/01/2042	1,910	
3132GT-5F-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q08		1.A	833,932	797,187	760,409	835,233	0	(1,815)	0	0	3.500	2.622	MON	2,325	28,296	08/21/2012	06/01/2042	5,256	
3132GT-5L-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q08		1.A	1,068,617	1,025,975	983,431	1,064,415	0	(4,119)	0	0	3.500	2.755	MON	2,992	36,667	09/02/2015	06/01/2042	6,313	
3132GU-H4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q08		1.A	390,168	377,544	360,163	391,882	0	(536)	0	0	3.500	2.785	MON	1,101	13,733	09/15/2015	06/01/2042	2,356	
3132GV-KH-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q09		1.A	874,538	828,885	790,645	876,111	0	(1,581)	0	0	3.500	2.468	MON	2,418	30,204	08/24/2012	08/01/2042	5,254	
3132H3-DQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# U90		1.A	156,680	151,565	148,290	156,445	0	(84)	0	0	4.000	3.384	MON	505	2,021	01/28/2014	09/01/2042	863	
3132H5-B4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# U95		1.A	580,099	553,959	527,683	583,735	0	(805)	0	0	3.500	2.557	MON	1,616	19,654	03/03/2016	02/01/2043	3,619	
3132H7-CA-0	FEDERAL HOME LOAN MORTGAGE COR POOL# U99		1.A	2,795,391	2,568,779	2,443,773	2,882,913	0	(9,245)	0	0	3.500	1.476	MON	7,492	91,210	12/29/2020	08/01/2043	17,131	
3132H7-D6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# U99		1.A	1,764,773	1,626,071	1,548,941	1,804,186	0	(8,343)	0	0	3.500	1.772	MON	4,743	58,574	12/29/2020	03/01/2045	10,699	
3132HN-DA-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q11		1.A	956,002	921,309	884,692	951,419	0	(2,899)	0	0	3.500	2.836	MON	2,687	33,474	12/10/2015	10/01/2042	5,869	
3132HP-WG-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q13		1.A	2,785,531	2,701,531	2,503,188	2,755,596	0	(3,679)	0	0	3.000	2.619	MON	6,754	82,080	01/25/2013	11/01/2042	14,455	
3132J6-SD-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q15		1.A	746,841	700,129	669,717	737,013	0	(11,966)	0	0	3.500	2.500	MON	2,042	25,210	03/05/2013	03/01/2043	4,292	
3132J6-V9-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q15		1.A	453,450	438,911	420,502	453,074	0	(843)	0	0	3.500	2.883	MON	1,280	15,884	07/22/2015	02/01/2043	2,785	
3132J7-EK-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q16		1.A	1,167,097	1,145,968	1,058,388	1,162,102	0	(1,334)	0	0	3.000	2.721	MON	2,865	35,347	01/20/2016	03/01/2043	7,002	
3132J8-6M-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q17		1.A	683,251	659,350	628,786	682,913	0	(925)	0	0	3.500	2.832	MON	1,923	23,938	08/18/2015	04/01/2043	4,048	
3132J9-NV-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q18		1.A	534,138	514,832	492,002	538,513	0	(113)	0	0	3.500	2.644	MON	1,502	18,263	09/10/2015	05/01/2043	3,185	
3132J9-TX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q18		1.A	978,532	953,793	877,998	975,254	0	(1,003)	0	0	3.000	2.597	MON	2,384	29,401	05/22/2013	05/01/2043	5,280	
3132JA-J5-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q18		1.A	166,247	168,165	154,802	165,961	0	113	0	0	3.000	3.234	MON	420	5,189	06/30/2014	06/01/2043	984	
3132JM-BG-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q20		1.A	581,762	587,268	540,600	581,389	0	248	0	0	3.000	3.183	MON	1,468	22,810	09/08/2014	07/01/2043	3,404	
3132L5-A3-7	FEDERAL HOME LOAN MORTGAGE COR POOL# V80		1.A	681,378	665,570	612,680	679,991	0	(1,339)	0	0	3.000	2.603	MON	1,664	20,633	01/13/2015	04/01/2043	3,847	
3132L5-AG-8	FEDERAL HOME LOAN MORTGAGE COR POOL# V80		1.A	3,587	3,359	3,205	3,576	0	(13)	0	0	3.500	2.292	MON	10	121	04/23/2013	04/01/2043	20	
3132L5-ME-0	FEDERAL HOME LOAN MORTGAGE COR POOL# V80		1.A	4,031,999	3,962,653	3,788,537	4,031,536	0	(1,960)	0	0	3.500	3.164	MON	11,558	143,124	04/16/2014	08/01/2043	25,078	
3132L6-YH-8	FEDERAL HOME LOAN MORTGAGE COR POOL# V81		1.A	925,892	898,788	854,041	936,285	0	(976)	0	0	3.500	2.764	MON	2,621	32,123	06/30/2015	04/01/2045	5,239	
3132L7-GA-1	FEDERAL HOME LOAN MORTGAGE COR POOL# V81		1.A	355,309	335,445	325,852	361,220	0	(4,706)	0	0	4.000	2.646	MON	1,118	13,790	11/23/2015	10/01/2045	1,967	
3132L7-J5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# V82		1.A	538,069	512,218	483,707	545,979	0	(6,032)	0	0	3.500	2.372	MON	1,494	18,333	05/11/2016	12/01/2045	3,064	
3132L8-7B-7	FEDERAL HOME LOAN MORTGAGE COR POOL# V83		1.A	866,181	843,768	815,891	897,205	0	(1,315)	0	0	4.000	3.008	MON	2,813	34,676	04/03/2018	11/01/2047	5,089	
3132L8-CS-4	FEDERAL HOME LOAN MORTGAGE COR POOL# V82		1.A	3,837,126	3,882,626	3,548,827	3,839,974	0	952	0	0	3.000	3.185	MON	9,707	120,042	01/30/2017	12/01/2046	21,612	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3132L9-Y8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# V84		1.A	694,089	676,129	671,893	730,599	0	1,113	0	0	4.500	3.207	MON	2,535	30,904	11/16/2018	06/01/2048	4,785	
3132M9-GQ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q28		1.A	536,972	516,086	492,573	541,189	0	(2,184)	0	0	3.500	2.637	MON	1,505	18,604	10/30/2015	09/01/2044	3,248	
3132M9-MM-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q28		1.A	495,125	491,592	472,384	494,998	0	(223)	0	0	3.500	3.365	MON	1,434	17,728	02/26/2018	06/01/2044	3,226	
3132MA-L6-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q29		1.A	123,868	120,424	114,187	124,218	0	(243)	0	0	3.500	2.935	MON	351	4,429	05/03/2017	11/01/2044	838	
3132MA-PB-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q29		1.A	548,311	510,465	497,939	572,377	0	2,508	0	0	4.000	1.960	MON	1,702	22,136	02/24/2015	11/01/2044	4,913	
3132QM-K2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q31		1.A	589,591	560,369	531,470	597,125	0	(5,677)	0	0	3.500	2.404	MON	1,634	20,013	01/29/2015	02/01/2045	3,109	
3132QN-DS-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q31		1.A	238,864	229,058	216,357	241,495	0	(4,463)	0	0	3.500	2.574	MON	668	8,102	03/05/2015	03/01/2045	1,184	
3132QN-JQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q32		1.A	1,869,282	1,745,718	1,694,990	1,916,713	0	(13,250)	0	0	4.000	2.330	MON	5,819	74,568	04/17/2015	03/01/2045	11,194	
3132QN-RP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q32		1.A	1,043,545	1,020,881	936,238	1,040,733	0	(3,726)	0	0	3.000	2.657	MON	2,552	31,012	04/16/2015	03/01/2045	5,251	
3132QQ-AG-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q33		1.A	564,122	542,017	515,033	566,127	0	(5,652)	0	0	3.500	2.727	MON	1,581	19,394	08/03/2015	05/01/2045	3,167	
3132QQ-YG-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q34		1.A	492,102	477,407	450,820	495,243	0	(4,772)	0	0	3.500	2.879	MON	1,392	16,907	07/24/2015	06/01/2045	2,640	
3132QT-SC-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36		1.A	1,411,799	1,342,373	1,304,022	1,428,857	0	(4,333)	0	0	4.000	2.960	MON	4,475	54,190	05/04/2017	10/01/2045	8,628	
3132QU-C5-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q37		1.A	705,078	680,105	645,804	714,295	0	(1,573)	0	0	3.500	2.652	MON	1,984	24,821	12/02/2015	11/01/2045	4,426	
3132QV-GZ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q38		1.A	728,394	714,550	674,776	736,306	0	(2,610)	0	0	3.500	2.971	MON	2,084	25,231	01/20/2017	01/01/2046	3,995	
3132WE-F5-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q41		1.A	1,729,807	1,710,934	1,654,262	1,746,491	0	(6,605)	0	0	4.000	3.616	MON	5,703	71,103	12/06/2018	06/01/2046	11,246	
3132WE-QM-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q41		1.A	567,587	547,608	517,839	568,933	0	(816)	0	0	3.500	2.843	MON	1,597	19,377	11/06/2017	07/01/2046	3,040	
3132WF-3A-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q42		1.A	1,250,586	1,196,197	1,096,699	1,244,914	0	(9,276)	0	0	3.000	2.297	MON	2,990	36,480	08/15/2016	08/01/2046	6,732	
3132WG-S7-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q43		1.A	1,039,465	983,964	929,189	1,053,397	0	(5,422)	0	0	3.500	2.289	MON	2,870	36,125	09/15/2016	09/01/2046	5,713	
3132WH-Q3-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q44		1.A	613,414	624,737	567,864	611,901	0	81	0	0	3.000	3.336	MON	1,562	19,225	01/29/2018	09/01/2046	3,720	
3132WH-XC-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q44		1.A	990,275	958,379	910,021	991,086	0	(4,790)	0	0	3.500	2.901	MON	2,795	34,896	04/27/2017	11/01/2046	6,114	
3132WJ-YR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q45		1.A	399,864	392,625	372,377	402,385	0	(421)	0	0	3.500	3.060	MON	1,145	13,910	01/18/2018	01/01/2045	2,488	
3132WM-6L-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q48		1.A	2,356,261	2,226,170	2,155,967	2,435,027	0	(9,833)	0	0	4.000	2.502	MON	7,421	90,828	06/29/2017	05/01/2047	13,457	
3132WM-WL-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q47		1.A	841,762	835,755	808,185	856,287	0	(727)	0	0	4.000	3.598	MON	2,786	38,327	11/30/2018	05/01/2047	5,820	
3132WN-FY-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q48		1.A	1,912,105	1,796,590	1,749,647	1,924,184	0	(12,773)	0	0	4.000	2.803	MON	5,989	72,731	09/21/2017	05/01/2047	11,115	
3132WP-W6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q49		1.A	7,277,852	6,872,483	6,655,757	7,380,690	0	13,614	0	0	4.000	2.811	MON	22,908	279,343	07/31/2017	08/01/2047	43,119	
3132XC-SA-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G67		1.A	3,160,770	3,088,386	2,994,380	3,209,721	0	(3,308)	0	0	4.000	3.352	MON	10,295	127,192	07/20/2018	06/01/2048	19,330	
3132XS-VR-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50		1.A	2,288,110	2,234,346	2,160,641	2,305,826	0	(4,708)	0	0	4.000	3.488	MON	7,448	90,092	03/07/2018	09/01/2047	11,920	
3132XT-MY-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51		1.A	838,594	819,327	792,300	850,163	0	(423)	0	0	4.000	3.395	MON	2,731	33,035	03/26/2018	10/01/2047	4,985	
3132XT-XL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51		1.A	3,166,025	3,115,873	3,021,031	3,235,614	0	(5,415)	0	0	4.000	3.357	MON	10,386	125,745	01/02/2019	10/01/2047	18,909	
3132XU-CQ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51		1.A	932,068	885,838	856,616	963,709	0	(2,597)	0	0	4.000	2.605	MON	2,953	36,426	10/30/2017	11/01/2047	5,078	
3132XU-HQ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q52		1.A	3,091,215	3,009,409	2,828,378	3,114,826	0	(2,875)	0	0	3.500	2.952	MON	8,777	108,792	11/16/2017	11/01/2047	17,392	
3132XU-LR-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q52		1.A	500,713	488,203	458,835	506,181	0	(2,378)	0	0	3.500	2.927	MON	1,424	17,529	12/12/2017	11/01/2047	2,693	
3132XU-VQ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q52		1.A	1,525,304	1,491,983	1,407,007	1,542,753	0	(854)	0	0	3.500	2.953	MON	4,352	53,152	01/16/2018	11/01/2047	8,393	
3132XV-J7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q52		1.A	789,532	796,753	748,824	788,341	0	338	0	0	3.500	3.672	MON	2,324	28,406	06/08/2018	12/01/2047	4,432	
3132XW-6P-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54		1.A	2,181,821	2,135,361	2,064,921	2,189,886	0	1,301	0	0	4.000	3.581	MON	7,118	86,843	07/06/2018	02/01/2048	12,450	
3132XW-JV-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q53		1.A	1,262,884	1,225,729	1,192,701	1,277,258	0	(522)	0	0	4.000	3.293	MON	4,086	51,328	03/29/2018	01/01/2048	8,528	
3132XW-UH-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54		1.A	1,158,126	1,126,667	1,089,501	1,179,481	0	(10,400)	0	0	4.000	3.184	MON	3,756	45,399	02/16/2018	02/01/2048	8,682	
3132XX-HR-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54		1.A	836,358	819,958	790,640	849,675	0	(467)	0	0	4.000	3.420	MON	2,733	35,001	05/04/2018	03/01/2048	5,190	
3132XX-Q3-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54		1.A	1,036,758	1,013,944	977,690	1,049,982	0	496	0	0	4.000	3.414	MON	3,380	40,881	03/21/2018	03/01/2048	6,184	
3132XX-ZC-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q55		1.A	1,997,549	1,953,593	1,883,740	2,045,190	0	(5,620)	0	0	4.000	3.274	MON	6,512	78,938	01/11/2019	04/01/2048	10,964	
3132YO-4E-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q57		1.A	890,986	877,549	846,171	909,752	0	(2,041)	0	0	4.000	3.436	MON	2,925	35,428	08/02/2018	07/01/2048	5,432	
3132Y1-C8-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q57		1.A	661,908	636,402	632,415	691,621	0	(2,254)	0	0	4.500	3.139	MON	2,387	29,018	08/06/2018	07/01/2048	3,700	
31335A-5Z-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		1.A	16,238,072	16,136,018	14,759,423	16,242,503	0	(4,433)	0	0	3.000	2.890	MON	40,340	499,234	07/27/2017	02/01/2047	90,066	
31335A-CR-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		1.A	2,208,157	2,135,196	2,030,315	2,218,828	0	(2,303)	0	0	3.500	2.808	MON	6,228	76,671	07/15/2015	06/01/2045	12,667	
31335A-DY-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		1.A	326,850	307,443	298,674	333,623	0	(2,617)	0	0	4.000	2.490	MON	1,025	12,786	07/29/2015	05/01/2045	2,037	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31335A-EK-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		1.A	7,660,374	7,030,832	6,693,671	7,728,861	0	(17,605)	0	0	3.500	1.800	MON	20,507	254,464	12/29/2020	08/01/2045	46,814	
31335A-FZ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		1.A	466,766	440,411	431,299	470,829	0	(1,415)	0	0	4.000	2.758	MON	1,468	17,974	12/16/2015	02/01/2044	2,775	
31335A-H6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		1.A	473,348	436,643	435,545	484,109	0	(7,988)	0	0	4.500	2.605	MON	1,637	19,826	01/05/2017	09/01/2045	3,004	
31335A-HP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		1.A	13,003,118	12,045,821	11,454,130	13,202,348	0	(30,088)	0	0	3.500	1.888	MON	35,134	437,249	12/29/2020	10/01/2045	79,742	
31335A-PZ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		1.A	12,754,658	11,783,398	11,204,597	12,304,464	0	(16,125)	0	0	3.500	2.695	MON	34,368	427,244	12/29/2020	03/01/2046	78,060	
31335A-WT-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G60		1.A	4,703,532	4,324,758	4,117,366	4,752,611	0	(10,948)	0	0	3.500	1.853	MON	12,614	156,480	12/29/2020	07/01/2046	28,256	
31335B-DD-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		1.A	3,006,166	2,987,727	2,790,212	3,007,882	0	(813)	0	0	3.500	3.410	MON	8,714	107,193	02/02/2018	05/01/2047	16,852	
31335B-HC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		1.A	1,190,124	1,164,114	1,133,697	1,192,148	0	(2,219)	0	0	4.000	3.571	MON	3,880	48,657	04/25/2018	07/01/2047	7,882	
31335B-HJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		1.A	1,142,998	1,094,924	1,088,458	1,167,949	0	(4,671)	0	0	4.500	3.318	MON	4,106	50,976	01/11/2019	07/01/2047	7,778	
31335B-JD-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		1.A	1,027,387	956,404	953,994	1,059,687	0	(7,083)	0	0	4.500	2.603	MON	3,587	44,407	09/28/2017	11/01/2045	6,616	
31335B-JH-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		1.A	1,091,959	1,039,652	1,005,089	1,094,153	0	(3,446)	0	0	4.000	3.086	MON	3,466	42,161	11/27/2017	07/01/2047	6,685	
31335B-LA-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		1.A	3,435,203	3,287,767	3,276,040	3,511,037	0	(9,632)	0	0	4.500	3.320	MON	12,329	151,159	05/01/2018	11/01/2047	22,377	
31335B-SK-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		1.A	1,716,971	1,677,139	1,667,231	1,760,214	0	(3,661)	0	0	4.500	3.651	MON	6,289	77,318	11/14/2018	03/01/2048	10,388	
31335B-XK-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G61		1.A	2,712,382	2,701,559	2,608,173	2,720,437	0	(379)	0	0	4.000	3.893	MON	9,005	111,197	10/30/2018	08/01/2048	17,156	
313399-SN-8	FREDDIE MAC FHLMC_2345 AGENCY_CMO _2345		1.A	23,726	24,237	25,163	24,023	0	25	0	0	6.500	6.900	MON	131	1,663	12/11/2001	08/15/2031	25,025	
313399-UM-7	FREDDIE MAC FHLMC_2345 AGENCY_CMO _2345		1.A	55,013	55,972	57,521	55,517	0	67	0	0	6.500	6.806	MON	303	5,058	01/09/2002	08/15/2031	57,791	
31339L-7F-1	FREDDIE MAC FHLMC_2381 AGENCY_CMO _2381		1.A	154,834	157,301	163,421	155,940	0	5,675	0	0	6.500	6.817	MON	852	30,476	10/26/2001	11/15/2031	162,413	
31339M-LW-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	134,390	137,627	142,779	137,177	0	27,335	0	0	6.500	6.613	MON	745	28,798	03/13/2002	01/15/2032	142,100	
31339M-RW-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	147,036	147,538	152,163	147,108	0	10	0	0	6.500	6.600	MON	799	11,259	01/09/2002	01/15/2032	152,333	
31339W-AU-0	FREDDIE MAC FHLMC_2426 AGENCY_CMO _2426		1.A	147,597	152,542	158,552	149,946	0	6,886	0	0	6.500	7.117	MON	826	37,527	03/14/2002	03/15/2032	157,500	
3133BU-2R-7	FEDERAL HOME LOAN MORTGAGE COR POOL# QF7		1.A	25,498,887	25,447,198	25,938,400	25,494,189	0	(4,698)	0	0	5.500	5.420	MON	116,633	583,165	07/02/2025	02/01/2053	176,031	
3133JL-NZ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# QU7		1.A	12,966,433	12,456,496	9,818,722	12,872,893	0	(22,012)	0	0	2.000	1.647	MON	20,761	294,540	12/31/2020	11/01/2050	55,867	
3133KM-P7-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RA5		1.A	22,213,678	21,828,272	17,858,889	22,180,132	0	(10,540)	0	0	2.000	1.797	MON	36,380	445,804	08/30/2021	09/01/2051	107,121	
3133KP-TB-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RA7		1.A	12,284,943	13,719,008	12,711,478	12,300,955	0	15,718	0	0	3.500	5.067	MON	40,014	240,083	06/23/2025	08/01/2052	75,219	
3133KP-WV-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RA7		1.A	10,705,747	10,952,171	11,041,943	10,713,847	0	8,130	0	0	5.000	5.387	MON	45,634	273,804	06/04/2025	08/01/2052	69,225	
3133KQ-DM-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RA8		1.A	32,910,845	33,657,624	33,869,745	32,929,948	0	19,103	0	0	5.000	5.371	MON	140,240	701,200	07/24/2025	01/01/2053	208,074	
3133T6-J9-3	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	2,618	2,942	2,940	2,931	0	32	0	0	6.500	7.572	MON	16	575	03/22/1996	04/15/2026	3,038	
3133T6-WF-4	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,045	1,130	1,130	1,126	0	22	0	0	6.500	7.806	MON	6	432	03/14/1996	04/15/2026	1,167	
3133T6-Z3-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	3,379	3,776	3,774	3,761	0	34	0	0	6.500	7.776	MON	20	593	03/22/1996	05/15/2026	3,899	
3133T9-EY-7	FREDDIE MAC FHLMC_1933 AGENCY_CMO _1933		1.A	14,290	14,482	14,585	14,431	0	9	0	0	7.500	7.747	MON	91	1,840	01/16/1997	02/15/2027	15,025	
3133TD-VT-0	FREDDIE MAC FHLMC_2059 AGENCY_CMO _2059		1.A	16,281	16,472	16,793	16,413	0	20	0	0	6.500	6.707	MON	89	1,273	05/19/1998	05/15/2028	17,007	
3133TE-MJ-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	17,951	18,870	19,155	18,583	0	111	0	0	6.500	7.703	MON	102	1,431	12/31/2003	05/15/2028	19,483	
3133TJ-R7-0	FREDDIE MAC FHLMC_2137 AGENCY_CMO _2137		1.A	32,724	31,848	32,371	32,041	0	(115)	0	0	6.000	5.255	MON	159	2,242	05/27/2008	03/15/2029	32,803	
3133TJ-UD-3	FREDDIE MAC REMICS FHLMC_2138 AGENCY_CMO		1.A	36,575	39,120	40,041	38,112	0	357	0	0	6.500	8.762	MON	212	3,118	12/31/2003	03/15/2029	40,391	
3133TR-7A-7	FHLMC STRUCTURED PASS THROUGH WHOLE_CMO		1.A	932,400	874,528	844,517	1,031,496	0	(2,174)	0	0	4.022	(3.438)	MON	2,931	37,034	01/24/2001	05/25/2031	892,212	
3133TR-GH-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	48,242	49,514	50,503	48,951	0	152	0	0	6.250	6.902	MON	258	4,221	02/15/2001	02/15/2031	51,061	
3133TR-LZ-6	FREDDIE MAC FHLMC_2281 AGENCY_CMO _2281		1.A	122,710	127,670	129,530	125,730	0	40,950	0	0	6.000	7.132	MON	638	35,012	02/13/2001	02/15/2031	131,500	
3133TS-F2-4	FREDDIE MAC FHLMC_2303 AGENCY_CMO _2303		1.A	321,998	331,990	341,993	329,803	0	20,933	0	0	6.000	6.305	MON	1,660	58,338	05/29/2008	04/15/2031	341,950	
31358S-HW-4	FEDERAL NATIONAL MORTGAGE ASSO AGENCY_CM		1.A	16,466	16,053	16,153	16,163	0	(49)	0	0	6.000	5.182	MON	80	1,073	05/15/2008	09/25/2030	313	
31359N-RN-3	FANNIE MAE FNMA_97-14 AGENCY_CMO _97-14		1.A	28,336	28,447	28,674	28,344	0	(2)	0	0	7.500	7.599	MON	178	2,864	06/03/1997	03/18/2027	29,514	
31359N-W4-9	FANNIE MAE FNMA_97-17 AGENCY_CMO _97-17		1.A	7,065	7,331	7,380	7,287	0	17	0	0	7.250	7.917	MON	44	731	05/30/1997	04/18/2027	7,597	
31359P-PR-1	FEDERAL NATIONAL MORTGAGE ASSO AGENCY_CM		1.A	1,386	1,504	1,502	1,491	0	110	0	0	6.500	10.428	MON	8	786	04/18/1997	06/18/2027	1,544	
31359P-QC-3	FANNIE MAE FNMA_97-41 AGENCY_CMO _97-41		1.A	8,592	8,699	8,794	8,662	0	5	0	0	7.500	7.743	MON	54	882	06/06/1997	06/18/2027	9,025	
31359R-BG-6	FANNIE MAE FNMA_97-79 AGENCY_CMO _97-79		1.A	1,250	1,254	1,262	1,251	0	0	0	0	6.500	6.559	MON	7	101	05/19/1998	12/18/2027	1,295	
31359S-V6-4	FANNIE MAE FNMA_01-25 AGENCY_CMO _01-25		1.A	34,743	36,154	36,777	35,723	0	98	0	0	6.000	6.692	MON	181	2,383	11/27/2001	06/25/2031	37,239	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31359U-LQ-6	FANNIE MAE FNMA_98-46 AGENCY_CMO _98-46-		1.A	101,769	107,118	109,213	105,235	0	559	0	0	6.500	7.779	MON	580	8,177	12/31/2003	08/18/2028	110,599	
31368H-K6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190		1.A	191	192	203	191	0	0	0	0	8.000	8.051	MON	1	17	01/02/2003	08/01/2031	3	
3136A0-DQ-7	FANNIE MAE FNMA_11-77 AGENCY_CMO _11-77		1.A	1,211,824	1,192,080	1,173,409	1,207,300	0	(1,018)	0	0	4.000	3.691	MON	3,974	48,890	05/18/2018	08/25/2041	1,215,922	
3136A2-QQ-9	FANNIE MAE FNMA_11-132 AGENCY_CMO _11-13		1.A	403,891	370,449	371,495	391,657	0	(1,140)	0	0	4.500	3.276	MON	1,389	16,908	12/15/2011	12/25/2041	378,784	
3136A4-5L-9	FANNIE MAE FNMA_12-37 SENIOR AGENCY_CMO		1.A	83,219	77,278	77,620	78,528	0	(249)	0	0	5.000	2.439	MON	322	4,736	07/17/2013	04/25/2032	79,210	
3136A5-EA-0	FANNIE MAE FNMA_12-36 SENIOR AGENCY_CMO		1.A	5,002,743	4,847,152	4,722,327	4,946,240	0	(5,224)	0	0	4.000	3.689	MON	16,157	218,576	02/16/2017	04/25/2042	4,944,095	
3136A7-XX-5	FANNIE MAE FNMA_12-87 AGENCY_CMO _12-87		1.A	18,220,988	18,214,211	17,315,275	18,204,501	0	(1,184)	0	0	3.500	3.500	MON	53,125	653,121	08/29/2012	08/25/2042	105,818	
3136A8-BL-3	FANNIE MAE FNMA_12-98 AGENCY_CMO _12-98		1.A	49,173	0	11,351	11,286	0	(20,308)	0	0	3.500	20.034	MON	1,908	32,704	12/29/2020	09/25/2027	11,449	
3136A8-XR-6	FANNIE MAE FNMA_12-94 SENIOR AGENCY_CMO		1.A	6,962,095	6,920,833	6,580,306	6,932,775	0	(1,515)	0	0	3.500	3.469	MON	20,186	250,208	08/30/2012	09/25/2042	40,397	
3136A9-LD-8	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO		1.A	11,675,193	11,486,051	10,999,687	11,595,524	0	(4,980)	0	0	3.500	3.360	MON	33,501	415,306	01/22/2016	10/25/2042	11,687,057	
3136A9-WX-2	FANNIE MAE FNMA_12-121 SENIOR AGENCY_CMO		1.A	14,671,458	14,232,209	13,582,708	14,418,610	0	(8,784)	0	0	3.500	3.321	MON	41,511	515,080	09/26/2012	11/25/2042	81,905	
3136AA-DX-0	FANNIE MAE FNMA_12-129 SENIOR AGENCY_CMO		1.A	17,541,649	17,092,614	16,072,454	17,267,484	0	(27,252)	0	0	3.500	3.367	MON	49,853	587,053	12/01/2025	12/25/2042	80,810	
3136AB-BD-4	FANNIE MAE REMICS FNMA_12-150 SENIOR AGE		1.A	61,084	0	16,915	16,577	0	(21,768)	0	0	3.000	21.216	MON	2,180	35,230	12/29/2020	01/25/2028	13,080	
3136AB-C9-2	FANNIE MAE FNMA_13-5A SENIOR AGENCY_CMO		1.A	19,844,899	19,719,094	18,430,134	19,775,417	0	(12,877)	0	0	3.500	3.462	MON	57,514	677,260	12/01/2025	02/25/2043	82,090	
3136AB-QH-9	FANNIE MAE FNMA_13-9 AGENCY_CMO _13-9		1.A	199,571	181,841	185,683	194,352	0	(1,296)	0	0	5.500	2.886	MON	833	10,579	11/13/2013	04/25/2042	186,842	
3136AD-5A-3	FANNIE MAE FNMA_13-50 SENIOR AGENCY_CMO		1.A	10,277,478	11,118,069	9,201,916	10,703,944	0	39,252	0	0	2.500	2.859	MON	23,163	274,224	12/01/2025	05/25/2043	44,357	
3136AF-6H-2	FANNIE MAE FNMA_13-90 SENIOR AGENCY_CMO		1.A	1,432,597	1,318,989	1,291,148	1,343,487	0	(13,164)	0	0	3.500	2.669	MON	3,847	49,785	06/15/2016	09/25/2033	1,342,071	
3136AG-AZ-5	FANNIE MAE FNMA_13-96 SENIOR AGENCY_CMO		1.A	13,216,665	15,254,451	14,513,164	14,473,297	0	34,516	0	0	3.500	4.214	MON	44,492	549,283	09/19/2013	09/25/2043	80,175	
3136AH-PL-8	FANNIE MAE FNMA_13-126 SENIOR AGENCY_CMO		1.A	7,823,917	8,414,370	8,201,473	8,147,385	0	12,091	0	0	4.000	4.433	MON	28,048	342,057	01/07/2014	12/25/2043	48,970	
3136AJ-V3-7	FANNIE MAE FNMA_14-29 SENIOR AGENCY_CMO		1.A	7,352,463	7,403,654	6,845,790	7,374,197	0	881	0	0	3.000	3.045	MON	18,509	230,006	02/11/2016	05/25/2044	38,119	
3136AP-FJ-6	FANNIE MAE FNMA_15-45 SENIOR AGENCY_CMO		1.A	10,199,660	12,062,223	10,516,312	11,298,368	0	92,821	0	0	2.500	3.384	MON	25,130	299,815	11/01/2025	07/25/2045	45,488	
3136AP-R5-3	FANNIE MAE FNMA_15-61 SENIOR AGENCY_CMO		1.A	14,855,800	15,793,542	13,538,598	15,274,773	0	43,862	0	0	3.000	3.418	MON	39,484	574,833	12/04/2015	07/25/2045	16,030,445	
3136AQ-TV-2	FANNIE MAE FNMA_15-91 SENIOR AGENCY_CMO		1.A	11,787,313	11,300,000	10,065,587	11,554,336	0	(31,553)	0	0	3.000	2.656	MON	28,250	339,000	06/10/2016	12/25/2045	11,469,500	
3136AV-2T-5	FANNIE MAE FNMA_17-21 SENIOR AGENCY_CMO		1.A	36,659,985	35,456,046	31,425,719	36,095,729	0	(44,396)	0	0	4.000	3.884	MON	118,187	1,202,316	12/01/2025	04/25/2057	215,427	
3136AW-EH-6	FANNIE MAE FNMA_17-28 SENIOR AGENCY_CMO		1.A	13,729,939	13,077,547	11,757,474	13,391,898	0	(24,234)	0	0	4.000	3.829	MON	43,592	511,942	12/01/2025	04/25/2057	50,044	
3136AW-J4-0	FANNIE MAE FNMA_17-46 SENIOR AGENCY_CMO		1.A	31,949,580	33,226,499	27,677,671	32,474,950	0	46,788	0	0	3.500	3.668	MON	96,911	1,141,178	12/01/2025	06/25/2057	119,330	
3136AW-MZ-7	FANNIE MAE FNMA_17-35 SENIOR AGENCY_CMO		1.A	34,928,531	33,892,999	30,092,231	34,528,807	0	(47,837)	0	0	4.000	3.876	MON	112,977	1,326,797	12/01/2025	05/25/2057	129,911	
3136AW-TP-2	FANNIE MAE FNMA_17-34 SENIOR AGENCY_CMO		1.A	24,084,554	25,621,866	22,739,577	24,799,680	0	93,496	0	0	3.000	3.471	MON	64,055	1,457,706	07/07/2017	05/25/2047	26,006,194	
3136AW-XR-3	FANNIE MAE FNMA_17-41 SENIOR AGENCY_CMO		1.A	12,135,398	11,706,931	10,375,804	11,939,607	0	(16,999)	0	0	4.000	3.873	MON	39,023	458,287	12/01/2025	06/25/2057	44,872	
3136AX-GR-0	FANNIE MAE FNMA_17-49 SENIOR AGENCY_CMO		1.A	24,731,113	23,509,414	20,734,098	24,130,516	0	(42,816)	0	0	4.000	3.826	MON	78,365	920,315	12/01/2025	07/25/2057	90,111	
31371F-7C-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 251		1.A	16	16	16	16	0	0	0	0	7.500	7.549	MON	0	1	09/18/1998	09/01/2027	17	
31371F-JU-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 250		1.A	53	53	53	53	0	0	0	0	6.500	6.095	MON	0	7	05/12/2003	06/01/2026	4	
31371G-2S-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 251		1.A	1,121	1,127	1,154	1,123	0	0	0	0	6.500	6.548	MON	6	83	02/07/2001	10/01/2028	20	
31371G-7E-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		1.A	430	433	443	431	0	0	0	0	6.500	6.574	MON	2	32	08/18/1998	11/01/2028	7	
31371G-VF-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 251		1.A	595	585	599	586	0	(1)	0	0	7.000	6.611	MON	3	48	07/09/1998	07/01/2028	14	
31371H-B6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		1.A	401	404	411	402	0	0	0	0	6.000	6.120	MON	2	29	11/09/1998	12/01/2028	7	
31371H-DQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		1.A	213	215	219	214	0	0	0	0	6.000	6.141	MON	1	14	11/09/1998	01/01/2029	3	
31371H-HS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		1.A	949	952	979	949	0	0	0	0	6.500	6.524	MON	5	69	05/13/1999	03/01/2029	14	
31371H-QX-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		1.A	853	863	890	858	0	0	0	0	6.500	6.727	MON	5	62	05/13/1999	07/01/2029	11	
31371H-YB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252		1.A	150	150	156	149	0	0	0	0	7.500	7.447	MON	1	13	01/04/2001	10/01/2029	2	
31371J-BF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	1,663	1,657	1,746	1,654	0	(2)	0	0	8.000	7.903	MON	11	151	03/31/2000	02/01/2030	28	
31371J-JK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	84	84	89	84	0	0	0	0	8.000	8.010	MON	1	7	12/10/2002	05/01/2030	1	
31371J-L4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	6,159	6,124	6,494	6,120	0	(6)	0	0	8.000	7.866	MON	41	539	11/01/2000	06/01/2030	82	
31371J-L5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	694	689	722	689	0	0	0	0	8.500	8.344	MON	5	67	05/05/2000	06/01/2030	14	
31371J-MD-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	648	654	692	650	0	0	0	0	8.000	8.142	MON	4	56	05/26/2000	07/01/2030	9	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31371J-SB-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	32	33	34	32	0	0	0	0	7.000	7.233	MON	0	2	11/03/2000	11/01/2030	1	
31371J-UJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	57	56	60	56	0	0	0	0	8.000	7.610	MON	0	5	11/01/2000	01/01/2031	1	
31371J-W7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	34	34	35	34	0	0	0	0	6.500	6.142	MON	0	2	05/12/2003	02/01/2031	35	
31371K-BR-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	289	294	305	291	0	0	0	0	6.000	6.482	MON	1	19	07/11/2001	09/01/2031	3	
31371K-BT-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253		1.A	466	477	505	472	0	0	0	0	7.000	7.468	MON	3	36	07/10/2001	09/01/2031	6	
31371K-LU-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		1.A	6,493,805	121,120	127,341	111,542	0	125	0	0	6.500	10.084	MON	656	25,257	02/10/2004	03/01/2032	1,370	
31371K-ML-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		1.A	308	310	327	308	0	0	0	0	6.500	6.575	MON	2	21	05/12/2003	04/01/2032	3	
31371K-VF-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		1.A	646	667	687	654	0	2	0	0	5.500	6.177	MON	3	39	10/22/2002	11/01/2032	6	
31371K-WH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		1.A	687	709	730	696	0	2	0	0	5.500	6.168	MON	3	42	11/26/2002	12/01/2032	7	
31371L-FY-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254		1.A	1,265	1,306	1,347	1,280	0	2	0	0	5.500	6.153	MON	6	75	12/09/2003	12/01/2033	11	
31371M-2S-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		1.A	2,509	2,486	2,590	2,500	0	0	0	0	5.500	5.307	MON	11	139	09/11/2008	11/01/2036	20	
31371N-GK-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256		1.A	7,956	7,339	7,378	7,502	0	(3)	0	0	5.500	1.913	MON	34	505	07/14/2011	07/01/2027	194	
31371N-WX-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257		1.A	7,620	7,581	7,928	7,600	0	(2)	0	0	5.500	5.404	MON	35	428	05/12/2008	07/01/2038	57	
31371P-CG-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257		1.A	18,445	17,733	17,809	18,249	0	(49)	0	0	4.500	3.788	MON	67	812	07/27/2011	02/01/2039	137	
31374T-DT-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 323		1.A	114	114	117	114	0	0	0	0	7.000	6.944	MON	1	9	08/26/1998	09/01/2028	2	
31374T-W2-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 323		1.A	91	90	92	90	0	0	0	0	6.500	6.261	MON	0	7	05/12/2003	07/01/2029	2	
31375J-NL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 336		1.A	3	3	3	3	0	0	0	0	7.500	6.656	MON	0	0	08/11/1998	02/01/2026	1	
31375S-GP-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 343		1.A	121	121	121	120	0	0	0	0	7.500	7.391	MON	1	16	08/11/1998	05/01/2026	6	
31376J-2S-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 357		1.A	401	402	419	401	0	0	0	0	6.000	6.086	MON	2	25	12/09/2003	10/01/2032	3	
31376K-BZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 357		1.A	1,501	1,594	1,626	1,541	0	5	0	0	5.000	6.138	MON	7	83	11/10/2003	11/01/2033	13	
31376K-GC-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 357		1.A	595	614	638	600	0	1	0	0	5.500	6.226	MON	3	36	07/13/2004	07/01/2034	7	
31378C-2E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 395		1.A	81	81	82	81	0	0	0	0	7.500	7.452	MON	1	7	12/03/1999	09/01/2027	1	
31378Q-GV-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 405		1.A	53	53	53	53	0	0	0	0	7.500	7.320	MON	0	5	09/18/1998	12/01/2027	1	
31379Q-3S-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 426		1.A	948	939	948	939	0	0	0	0	6.500	6.272	MON	5	67	05/12/2003	10/01/2028	18	
31379Q-DD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 425		1.A	19	18	18	18	0	0	0	0	7.000	6.823	MON	0	2	08/03/2001	04/01/2028	1	
31379Y-4C-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 433		1.A	4,071	4,180	4,189	4,147	0	7	0	0	6.000	6.470	MON	21	282	06/08/1998	07/01/2028	55	
3137A0-VE-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	681,870	619,926	623,286	634,775	0	(3,677)	0	0	4.500	2.969	MON	2,325	30,353	02/29/2012	08/15/2030	633,874	
3137A2-4N-8	FREDDIE MAC FHLMC_3745 AGENCY_CMO _3745		1.A	1,452,722	1,588,895	1,567,860	1,516,933	0	3,745	0	0	4.000	5.049	MON	5,296	66,170	03/23/2011	10/15/2040	1,620,673	
3137A2-RN-3	FREDDIE MAC FHLMC_3760 AGENCY_CMO _3760		1.A	4,554,249	5,092,102	5,021,222	4,826,718	0	10,621	0	0	4.000	5.197	MON	16,974	211,366	02/18/2011	11/15/2040	5,193,944	
3137A2-WC-1	FREDDIE MAC FHLMC_3752 AGENCY_CMO _3752		1.A	2,021,625	2,160,000	2,107,897	2,088,178	0	5,236	0	0	4.500	4.969	MON	8,100	97,200	03/01/2011	11/15/2040	2,208,600	
3137A3-M9-7	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	5,185,189	6,180,892	5,972,183	5,783,136	0	22,250	0	0	3.500	4.978	MON	18,028	225,458	02/28/2011	11/15/2040	6,289,058	
3137A3-NT-2	FREDDIE MAC FHLMC_3762 AGENCY_CMO _3762		1.A	6,323,531	7,292,000	7,178,717	6,947,643	0	52,114	0	0	4.000	5.064	MON	24,307	291,680	02/09/2011	11/15/2040	7,437,840	
3137A4-FL-6	FREDDIE MAC FHLMC_3779 AGENCY_CMO _3779		1.A	2,900,395	3,381,740	3,324,752	3,164,770	0	11,729	0	0	4.000	5.109	MON	11,272	141,887	03/02/2011	12/15/2040	3,449,375	
3137A4-ZS-9	FREDDIE MAC FHLMC_37-94 AGENCY_CMO _37-9		1.A	1,002,793	911,760	919,707	949,634	0	(1,327)	0	0	4.500	3.195	MON	3,419	43,627	03/28/2012	01/15/2041	932,275	
3137A5-EQ-3	FREDDIE MAC FHLMC_3793 AGENCY_CMO _3793		1.A	6,639,791	7,096,637	6,991,137	6,908,329	0	9,365	0	0	4.000	4.586	MON	23,655	293,596	02/24/2011	01/15/2041	7,238,570	
3137A5-UT-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	224,020	203,423	204,516	206,384	0	(1,103)	0	0	4.500	3.336	MON	763	9,968	11/18/2011	07/15/2040	208,000	
3137A6-BU-5	FREDDIE MAC FHLMC_3813 AGENCY_CMO _3813		1.A	2,727,725	3,252,585	3,213,497	3,142,443	0	19,909	0	0	3.500	5.401	MON	9,487	124,825	03/03/2011	02/15/2031	3,309,505	
3137A6-FC-1	FREDDIE MAC REMICS FHLMC_3809 AGENCY_CMO		1.A	3,436,521	3,721,129	3,731,825	3,588,281	0	6,240	0	0	4.500	5.315	MON	13,954	174,778	02/10/2011	02/15/2041	3,804,854	
3137A6-QQ-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	3,398,990	3,951,955	3,903,243	3,830,803	0	21,403	0	0	3.500	5.199	MON	11,527	151,044	03/04/2011	02/15/2031	4,021,114	
3137A6-WW-8	FREDDIE MAC FHLMC_3810 AGENCY_CMO _3810		1.A	3,062,643	3,428,531	3,387,578	3,287,957	0	14,890	0	0	4.000	4.972	MON	11,428	281,871	03/03/2011	02/15/2041	3,497,102	
3137A7-2X-7	FREDDIE MAC FHLMC_3803 AGENCY_CMO _3803		1.A	15,319	16,984	16,935	16,950	0	911	0	0	3.500	4.189	MON	50	6,997	02/28/2011	02/15/2026	17,281	
3137A7-7E-4	FREDDIE MAC FHLMC_3803 AGENCY_CMO _3803		1.A	23,525,916	25,205,840	25,225,421	24,532,001	0	29,664	0	0	4.500	4.931	MON	94,522	1,289,894	03/03/2011	12/15/2040	169,423	
3137A7-F5-4	FREDDIE MAC FHLMC_3804 AGENCY_CMO _3804		1.A	2,880,000	3,000,000	2,937,481	2,933,472	0	229	0	0	4.500	4.822	MON	11,250	0	02/23/2011	02/15/2041	3,000,000	
3137A7-K8-2	FREDDIE MAC FHLMC_3810 AGENCY_CMO _3810		1.A	5,117,550	5,976,235	5,868,907	5,490,731	0	37,299	0	0	4.000	5.336	MON	19,921	317,019	03/02/2011	02/15/2041	6,095,760	
3137A7-W8-9	FREDDIE MAC FHLMC_3828 AGENCY_CMO _3828		1.A	9,943,828	10,531,465	10,566,668	10,357,765	0	15,825	0	0	4.500	4.774	MON	39,493	504,229	03/28/2011	02/15/2041	72,449	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137A8-3M-8	FREDDIE MAC FHLMC_3820 AGENCY_CMO _3820		1.A	5,005,173	5,520,520	5,436,317	5,303,174	0	12,130	0	0	4.000	4.861	MON	18,402	358,267	04/04/2011	03/15/2041	5,630,930	
3137A8-KF-4	FREDDIE MAC FHLMC_3822 AGENCY_CMO _3822		1.A	4,890,072	5,490,794	5,438,556	5,257,658	0	12,813	0	0	4.000	4.709	MON	18,303	227,049	03/14/2011	02/15/2041	35,162	
3137AN-2M-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	9,063,023	10,016,308	9,623,329	9,632,465	0	14,371	0	0	3.500	4.052	MON	29,214	362,454	10/01/2013	03/15/2042	62,945	
3137AS-DQ-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	7,079,024	7,082,831	6,742,911	7,095,448	0	(591)	0	0	3.500	3.481	MON	20,658	254,593	09/12/2012	07/15/2042	7,206,781	
3137AT-RU-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	17,116,079	16,947,072	16,126,099	16,982,481	0	(3,743)	0	0	3.500	3.478	MON	49,429	611,988	09/06/2012	08/15/2042	96,849	
3137AU-UL-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	1,187,802	1,138,845	1,083,549	1,175,953	0	(902)	0	0	3.500	3.045	MON	3,322	13,286	11/13/2012	10/15/2042	1,152,131	
3137AV-LB-1	FREDDIE MAC FHLMC_41-16 AGENCY_CMO _41-1		1.A	63,869	0	15,135	15,934	0	(26,257)	0	0	3.000	14.573	MON	2,358	38,870	12/29/2020	10/15/2027	14,148	
3137AW-PU-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	3,954,470	4,023,397	3,745,514	3,983,990	0	2,281	0	0	3.000	3.138	MON	10,058	123,355	03/02/2016	08/15/2042	4,083,748	
3137B1-6U-1	FREDDIE MAC FHLMC_4177 AGENCY_CMO _4177		1.A	6,284,525	6,340,000	5,687,219	6,313,196	0	2,991	0	0	2.500	2.573	MON	13,208	158,500	06/14/2016	03/15/2043	6,419,250	
3137B2-BD-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	7,732,502	7,714,098	7,336,371	7,709,006	0	(224)	0	0	3.500	3.516	MON	22,499	278,462	05/03/2013	05/15/2043	7,849,095	
3137B2-TS-9	FREDDIE MAC FHLMC_42-16 SENIOR AGENCY_CM		1.A	31,336	0	6,077	6,001	0	(17,669)	0	0	3.500	31.413	MON	1,284	24,738	12/29/2020	06/15/2028	7,701	
3137B3-3J-5	FREDDIE MAC FHLMC_42-13 AGENCY_CMO _42-1		1.A	15,792,829	18,164,215	17,219,443	17,156,547	0	49,488	0	0	3.500	4.279	MON	52,979	656,386	09/19/2013	06/15/2043	103,339	
3137B6-N4-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	7,326,036	7,338,304	6,792,525	7,328,660	0	87	0	0	3.000	3.020	MON	18,346	226,131	02/11/2016	12/15/2043	39,394	
3137BC-DP-0	FREDDIE MAC FHLMC_4368 SENIOR AGENCY_CMO		1.A	8,544,650	8,154,258	7,961,006	8,321,849	0	(15,569)	0	0	3.750	3.328	MON	25,482	316,226	05/12/2016	11/15/2041	44,699	
3137BE-W5-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	13,763,080	15,408,662	13,388,890	14,825,009	0	66,161	0	0	3.000	3.408	MON	38,522	454,835	12/01/2025	12/15/2052	43,998	
3137BG-HY-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	695,217	688,138	684,095	688,243	0	(1,003)	0	0	3.000	2.757	MON	1,720	26,573	09/24/2015	05/15/2042	698,460	
3137BG-LJ-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	7,155,757	7,306,256	6,430,957	7,233,802	0	6,631	0	0	3.000	3.116	MON	18,266	215,667	12/01/2025	02/15/2045	29,409	
3137BH-KY-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	866,162	894,643	809,530	876,363	0	932	0	0	3.000	3.256	MON	2,237	27,981	07/17/2019	03/15/2045	908,063	
3137BJ-C5-0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	7,271,822	6,580,596	6,168,141	6,897,929	0	(43,009)	0	0	3.500	2.910	MON	19,193	226,013	12/01/2025	05/15/2045	46,488	
3137BJ-VD-2	FEDERAL MAC FHLMC_4479 AGENCY_CMO _4479		1.A	16,754,191	15,769,793	15,422,037	16,066,061	0	(114,760)	0	0	3.750	3.403	MON	49,281	979,703	12/01/2025	03/15/2042	64,706	
3137BK-D6-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	1,011,411	951,524	900,102	981,075	0	(908)	0	0	3.500	2.908	MON	2,775	34,013	06/03/2016	06/15/2045	968,176	
3137BK-FY-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	8,189,059	8,048,215	7,078,567	8,127,644	0	(6,743)	0	0	3.500	3.399	MON	23,474	322,609	11/24/2015	06/15/2045	8,189,059	
3137BK-UF-5	FREDDIE MAC FHLMC_4494 SENIOR AGENCY_CMO		1.A	7,877,051	7,432,045	7,166,515	7,625,119	0	(28,366)	0	0	3.750	3.256	MON	23,225	279,976	12/29/2015	07/15/2045	7,571,396	
3137BM-KL-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	6,882,106	6,992,440	6,551,020	6,940,446	0	5,768	0	0	3.500	3.601	MON	20,395	240,158	12/01/2025	12/15/2045	29,456	
3137BM-M8-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	103,322	0	39,146	41,609	0	(27,672)	0	0	3.500	7.228	MON	3,002	42,812	12/29/2020	01/15/2031	18,014	
3137BM-Q7-4	FREDDIE MAC FHLMC_4543 SENIOR AGENCY_CMO		1.A	22,046,398	23,610,524	19,490,718	22,763,967	0	66,907	0	0	3.000	3.341	MON	59,026	696,939	12/01/2025	01/15/2046	93,213	
3137BM-V6-0	FREDDIE MAC FHLMC_4552 SENIOR AGENCY_CMO		1.A	14,422,168	14,078,957	13,167,973	14,218,481	0	(19,827)	0	0	3.500	3.381	MON	41,064	483,547	12/01/2025	02/15/2046	58,703	
3137BM-XE-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	6,073,877	5,945,144	5,578,320	5,997,857	0	(1,792)	0	0	3.500	3.408	MON	17,340	215,210	02/18/2016	11/15/2045	28,956	
3137BN-CM-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	8,177,805	7,972,056	7,511,349	8,048,831	0	(11,708)	0	0	3.500	3.377	MON	23,252	273,804	12/01/2025	03/15/2046	33,143	
3137BP-J2-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	14,380,423	14,099,266	13,227,887	14,332,777	0	(29,617)	0	0	3.750	3.567	MON	44,060	518,138	12/01/2025	03/15/2052	40,788	
3137BQ-BX-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	24,399,135	22,466,131	21,997,787	23,683,413	0	(193,737)	0	0	4.000	3.149	MON	74,887	879,474	12/01/2025	03/15/2044	82,461	
3137BQ-GK-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	14,331,504	13,937,753	11,796,350	14,145,559	0	(15,173)	0	0	3.500	3.410	MON	40,652	478,698	12/01/2025	04/15/2054	51,437	
3137BS-EQ-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	20,068,219	20,664,486	17,357,385	20,327,449	0	29,707	0	0	3.500	3.631	MON	60,271	837,913	12/01/2025	01/15/2055	76,040	
3137BS-VT-7	FREDDIE MAC FHLMC_4628J SENIOR AGENCY_CM		1.A	27,136,072	29,714,232	23,214,992	28,262,240	0	119,813	0	0	3.000	3.348	MON	74,286	1,050,183	12/01/2025	01/15/2055	102,771	
3137BS-YF-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	22,445,134	21,343,110	18,602,133	21,951,613	0	(37,071)	0	0	4.000	3.830	MON	71,144	838,287	12/01/2025	01/15/2055	83,685	
3137BS-YW-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	13,875,327	13,378,438	11,082,233	13,684,480	0	(15,469)	0	0	4.000	3.886	MON	44,595	523,721	12/01/2025	07/15/2055	52,065	
3137BU-5E-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	5,224,839	5,462,592	4,455,033	5,321,543	0	8,751	0	0	3.500	3.689	MON	15,933	187,615	12/01/2025	04/15/2054	20,320	
3137BU-ZV-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	19,485,846	20,459,190	16,531,280	19,903,369	0	33,371	0	0	3.500	3.695	MON	59,673	702,679	12/01/2025	04/15/2054	76,105	
3137BW-2B-9	FREDDIE MAC FHLMC_4671 SENIOR AGENCY_CMO		1.A	7,036,938	6,788,583	6,257,756	6,914,234	0	(24,449)	0	0	3.500	3.308	MON	19,800	348,717	12/01/2025	03/15/2047	29,532	
3137BW-MV-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	1,167,225	1,276,452	1,024,021	1,222,732	0	3,657	0	0	3.000	3.363	MON	3,191	37,678	12/01/2025	03/15/2053	3,747	
3137BY-5W-6	FREDDIE MAC FHLMC_4680 SENIOR AGENCY_CMO		1.A	1,270,321	1,222,932	1,135,701	1,289,803	0	(1,389)	0	0	3.500	2.744	MON	3,567	43,599	06/22/2017	05/15/2047	1,244,333	
3137BY-CP-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	4,863,688	4,638,702	4,465,754	4,741,452	0	(4,157)	0	0	4.000	3.763	MON	15,462	190,146	07/19/2017	04/15/2047	26,575	
3137BY-JB-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	14,678,342	14,778,863	13,873,730	14,715,641	0	1,817	0	0	3.500	3.559	MON	43,105	533,908	06/08/2017	09/15/2046	83,119	
3137F1-WV-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	7,557,569	7,210,855	6,941,940	7,381,271	0	(5,574)	0	0	4.000	3.748	MON	24,036	297,904	07/19/2017	06/15/2047	7,355,072	
3137F3-YX-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG		1.A	1,978,885	1,880,175	1,856,056	1,944,591	0	(413)	0	0	4.500	3.907	MON	7,051	134,310	05/15/2018	02/15/2048	1,922,479	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137GA-JM-0	FREDDIE MAC FHLMC_3748 SENIOR AGENCY_CMO		1.A	6,873,848	7,954,547	7,841,447	7,538,277	0	22,232	0	0	4.000	5.193	MON	26,515	328,429	02/09/2011	10/15/2040	8,113,638	
3137GA-QX-8	FREDDIE MAC FHLMC_3740 AGENCY_CMO _3740		1.A	4,932,947	5,462,087	5,376,688	5,263,154	0	8,807	0	0	4.000	4.912	MON	18,207	226,730	03/03/2011	10/15/2040	5,571,329	
31380B-B3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 434		1.A	12	12	13	12	0	0	0	0	6.500	6.632	MON	0	0	05/12/1999	08/01/2028	12	
31380H-S9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 440		1.A	1,032	1,040	1,052	1,035	0	0	0	0	6.000	6.138	MON	5	68	11/09/1998	12/01/2028	12	
31380H-VZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 440		1.A	563	568	570	565	0	0	0	0	6.000	6.117	MON	3	37	11/09/1998	10/01/2028	6	
31380L-XL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 443		1.A	243	241	244	241	0	0	0	0	6.500	6.278	MON	1	18	05/12/2003	09/01/2028	3	
31380N-X6-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 445		1.A	465	469	469	467	0	0	0	0	6.000	6.109	MON	2	40	11/09/1998	12/01/2028	13	
31380T-4N-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 450		1.A	670,398	8,012	8,098	6,907	0	395	0	0	6.500	18.891	MON	43	701	11/06/1998	12/01/2028	135	
31380T-Z7-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 449		1.A	142	141	142	141	0	0	0	0	6.500	6.318	MON	1	10	05/12/2003	12/01/2028	2	
31380U-E7-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 450		1.A	1,096	1,149	1,156	1,135	0	3	0	0	6.500	7.229	MON	6	86	08/04/2000	12/01/2028	19	
31380X-6A-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 453		1.A	169	170	171	170	0	0	0	0	6.000	6.093	MON	1	11	11/09/1998	12/01/2028	3	
31381A-EM-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 454		1.A	100	101	102	100	0	0	0	0	6.000	6.118	MON	1	7	11/09/1998	12/01/2028	1	
31381A-RJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 455		1.A	1,152	1,151	1,160	1,147	0	0	0	0	7.000	6.965	MON	7	89	11/09/1998	12/01/2028	15	
31381A-TG-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 455		1.A	598	603	606	601	0	0	0	0	6.000	6.105	MON	3	39	11/09/1998	12/01/2028	6	
31381B-5G-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 456		1.A	48	49	49	49	0	0	0	0	6.000	6.084	MON	0	3	11/09/1998	12/01/2028	1	
31381B-F9-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 455		1.A	2,752	2,774	2,783	2,761	0	0	0	0	6.000	6.117	MON	14	179	11/09/1998	12/01/2028	29	
31381C-JN-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 456		1.A	867	859	865	858	0	(1)	0	0	6.500	6.308	MON	5	60	05/12/2003	01/01/2029	10	
31381E-6H-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 459		1.A	101	100	101	100	0	0	0	0	6.500	6.319	MON	1	8	05/12/2003	01/01/2029	2	
31382D-UN-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 479		1.A	83	84	84	83	0	0	0	0	6.500	6.767	MON	0	6	05/13/1999	02/01/2029	1	
31382R-F6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 489		1.A	29	29	29	29	0	0	0	0	6.500	6.187	MON	0	2	05/12/2003	06/01/2029	30	
31382R-ZK-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 490		1.A	54	54	56	54	0	0	0	0	6.500	6.773	MON	0	4	05/13/1999	03/01/2029	1	
31382S-HE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 490		1.A	896	907	929	902	0	0	0	0	6.500	6.715	MON	5	63	05/13/1999	05/01/2029	10	
31382T-HB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 491		1.A	61	62	62	62	0	0	0	0	6.500	6.744	MON	0	4	05/13/1999	03/01/2029	1	
31382U-R3-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 492		1.A	240	241	242	240	0	0	0	0	7.000	7.043	MON	1	19	06/09/1999	01/01/2029	4	
31382V-WA-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 493		1.A	1,125	1,138	1,158	1,131	0	0	0	0	6.500	6.731	MON	6	80	05/13/1999	04/01/2029	13	
31382V-WD-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 493		1.A	25	25	25	25	0	0	0	0	6.500	6.304	MON	0	1	05/12/2003	04/01/2029	26	
31382Y-DS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 496		1.A	132	131	135	131	0	0	0	0	6.500	6.263	MON	1	9	05/12/2003	04/01/2029	2	
31383A-H2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 497		1.A	9	9	9	9	0	0	0	0	6.500	6.113	MON	0	0	05/12/2003	05/01/2029	9	
31383A-R9-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 497		1.A	23,311	23,340	23,599	23,273	0	(10)	0	0	6.500	6.489	MON	126	1,620	05/13/1999	05/01/2029	247	
31383E-R4-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 501		1.A	1,429	1,392	1,401	1,397	0	(3)	0	0	7.500	7.006	MON	9	114	12/31/2001	08/01/2029	17	
31383H-NA-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 503		1.A	289	287	290	287	0	0	0	0	6.500	6.305	MON	2	19	05/12/2003	07/01/2029	3	
31383H-NK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 503		1.A	730	739	745	735	0	0	0	0	6.500	6.686	MON	4	54	05/13/1999	06/01/2029	19	
31383K-NV-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 505		1.A	110	110	111	109	0	0	0	0	6.500	6.331	MON	1	8	05/12/2003	07/01/2029	1	
31383L-ZX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 506		1.A	236	234	236	234	0	0	0	0	6.500	6.228	MON	1	17	05/12/2003	09/01/2029	7	
31383S-CJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 511		1.A	58	58	58	58	0	0	0	0	7.000	7.191	MON	0	7	09/22/1999	08/01/2029	2	
31383S-QF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 511		1.A	799	778	782	784	0	(3)	0	0	7.500	6.755	MON	5	65	12/31/2001	11/01/2029	12	
31383W-2J-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 515		1.A	776	769	769	768	0	(1)	0	0	6.500	6.283	MON	4	66	05/12/2003	09/01/2029	21	
31383W-UX-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 515		1.A	3,073	3,046	3,079	3,044	0	(3)	0	0	6.500	6.321	MON	17	211	05/12/2003	10/01/2029	32	
31383Y-NE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 517		1.A	8	8	8	8	0	0	0	0	7.500	7.640	MON	0	0	10/31/2000	10/01/2029	8	
31384A-GR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 517		1.A	384	390	396	387	0	0	0	0	7.000	7.264	MON	2	29	07/13/2000	01/01/2030	4	
31384A-W2-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 518		1.A	3,433	3,408	3,433	3,404	0	(3)	0	0	7.500	7.338	MON	21	271	11/05/1999	10/01/2029	40	
31384E-BZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 521		1.A	93	93	94	93	0	0	0	0	7.500	7.489	MON	1	7	12/08/1999	12/01/2029	1	
31384F-XG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 522		1.A	82	82	83	82	0	0	0	0	7.000	7.138	MON	0	6	07/13/2000	12/01/2029	1	
31384L-DE-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 526		1.A	20,632	20,639	21,059	20,577	0	(10)	0	0	7.500	7.492	MON	129	1,632	11/10/1999	01/01/2030	223	
31384L-TS-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 527		1.A	732	742	753	737	0	0	0	0	7.000	7.244	MON	4	55	07/13/2000	12/01/2029	8	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31384V-PK-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	158	162	165	160	0	0	0	0	6.000	6.424	MON	1	11	12/09/2002	12/01/2028	2	
31384V-RK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	4,989	4,982	5,120	4,970	0	(3)	0	0	8.000	7.959	MON	33	432	06/27/2000	03/01/2030	68	
31384V-UN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	541	544	558	541	0	0	0	0	7.500	7.602	MON	3	45	11/01/2000	05/01/2030	11	
31384V-WD-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	94	93	94	93	0	0	0	0	6.500	6.286	MON	1	7	05/12/2003	05/01/2030	2	
31384V-YV-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	845	846	861	844	0	0	0	0	6.500	6.472	MON	5	61	02/28/2001	07/01/2030	16	
31384W-B9-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	873	859	908	864	0	(1)	0	0	7.000	6.539	MON	5	67	06/27/2002	01/01/2031	13	
31384W-HG-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	824	837	880	830	0	0	0	0	6.500	6.822	MON	5	57	05/30/2001	04/01/2031	9	
31384W-JZ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	10	10	11	10	0	0	0	0	7.000	6.657	MON	0	0	06/27/2002	02/01/2031	10	
31384W-K5-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	418	419	436	417	0	0	0	0	8.000	8.055	MON	3	37	12/10/2002	05/01/2031	6	
31384W-LN-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535		1.A	26	26	28	26	0	0	0	0	6.500	6.544	MON	0	1	07/06/2001	05/01/2031	27	
31385H-5B-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545		1.A	12,785	12,942	13,398	12,845	0	7	0	0	6.000	6.232	MON	65	837	05/08/2002	02/01/2032	145	
31385H-UQ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545		1.A	5,588	5,480	5,815	5,510	0	(9)	0	0	7.000	6.624	MON	32	398	07/31/2001	09/01/2031	54	
31385J-DJ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545		1.A	2,173	2,135	2,245	2,148	0	(3)	0	0	7.000	6.638	MON	12	160	07/01/2002	05/01/2032	25	
31385J-K8-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545		1.A	31	30	32	30	0	0	0	0	6.500	6.273	MON	0	2	05/12/2003	08/01/2032	31	
31385W-5H-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 555		1.A	1,218	1,224	1,274	1,219	0	0	0	0	6.000	6.075	MON	6	78	12/09/2003	01/01/2033	12	
31385X-AS-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 555		1.A	3,816	3,839	3,995	3,820	0	0	0	0	6.000	6.110	MON	19	245	12/09/2003	05/01/2033	42	
31386C-KK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559		1.A	423	425	439	424	0	0	0	0	7.500	7.587	MON	3	33	11/01/2000	11/01/2030	4	
31386C-S5-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559		1.A	73	72	76	72	0	0	0	0	7.000	6.808	MON	0	5	06/27/2002	12/01/2030	1	
31386E-YS-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561		1.A	6,935	7,001	7,401	6,957	0	2	0	0	7.000	7.188	MON	41	512	11/03/2000	12/01/2030	68	
31386F-F6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561		1.A	5,929	5,903	6,270	5,900	0	(5)	0	0	7.000	6.886	MON	34	444	12/20/2000	12/01/2030	69	
31386F-XN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 562		1.A	2,182	2,174	2,309	2,171	0	(1)	0	0	7.000	6.948	MON	13	158	01/25/2001	01/01/2031	20	
31386H-6X-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 564		1.A	78	77	78	77	0	0	0	0	7.500	7.433	MON	0	6	01/04/2001	12/01/2030	1	
31386J-EH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 564		1.A	76	76	77	76	0	0	0	0	7.500	7.563	MON	0	6	01/08/2001	01/01/2031	1	
31386N-CC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 568		1.A	102	102	104	102	0	0	0	0	7.500	7.575	MON	1	8	07/12/2001	06/01/2031	1	
31386P-ZU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 569		1.A	383	397	407	390	0	0	0	0	5.500	6.169	MON	2	23	02/13/2002	01/01/2032	4	
31387B-EN-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 578		1.A	273	277	287	275	0	0	0	0	6.000	6.256	MON	1	17	07/11/2001	04/01/2031	2	
31387B-GP-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 579		1.A	1,184	1,184	1,245	1,182	0	0	0	0	6.500	6.491	MON	6	80	03/28/2001	05/01/2031	12	
31387B-UV-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 579		1.A	170	172	181	171	0	0	0	0	6.500	6.746	MON	1	12	07/10/2001	05/01/2031	2	
31387B-UY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 579		1.A	115	116	122	116	0	0	0	0	6.500	6.535	MON	1	8	05/12/2003	05/01/2031	1	
31387B-WY-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 579		1.A	11	12	12	12	0	0	0	0	6.000	6.256	MON	0	0	07/11/2001	04/01/2031	12	
31387C-QA-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 580		1.A	329	329	346	328	0	0	0	0	6.500	6.546	MON	2	23	07/06/2001	07/01/2031	3	
31387F-3B-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 583		1.A	1,645	1,667	1,725	1,656	0	0	0	0	6.000	6.210	MON	8	105	07/11/2001	05/01/2031	16	
31387F-3F-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 583		1.A	276	280	294	278	0	0	0	0	6.500	6.731	MON	2	19	05/15/2001	05/01/2031	2	
31387F-ZA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 583		1.A	118	119	126	119	0	0	0	0	6.500	6.655	MON	1	9	05/15/2001	05/01/2031	2	
31387H-JG-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 584		1.A	44	45	47	45	0	0	0	0	6.500	6.809	MON	0	3	07/10/2001	08/01/2031	1	
31387J-JH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 585		1.A	17	17	18	17	0	0	0	0	6.500	6.461	MON	0	1	03/28/2001	06/01/2031	18	
31387P-RA-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 590		1.A	606	608	632	605	0	0	0	0	8.000	8.082	MON	4	50	12/09/2002	06/01/2031	6	
31387P-RH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 590		1.A	32,326	31,844	33,825	31,918	0	(38)	0	0	7.000	6.757	MON	186	2,309	08/10/2001	06/01/2031	302	
31387R-6X-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 592		1.A	3,209	3,193	3,381	3,200	0	(4)	0	0	7.000	6.770	MON	19	280	04/17/2001	06/01/2031	43	
31387R-VM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 592		1.A	30	30	32	30	0	0	0	0	6.500	6.489	MON	0	2	05/12/2003	06/01/2031	31	
31387W-2J-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596		1.A	23,093	22,812	24,209	22,876	0	(29)	0	0	7.000	6.754	MON	133	1,652	08/02/2001	08/01/2031	207	
31387W-MR-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596		1.A	84,913	577	607	551	0	3	0	0	6.500	8.542	MON	3	39	07/06/2001	08/01/2031	5	
31387W-NE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596		1.A	320	321	338	320	0	0	0	0	6.500	6.548	MON	2	21	07/06/2001	08/01/2031	3	
31387X-ZJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 597		1.A	656	651	684	651	0	0	0	0	6.500	6.355	MON	4	44	05/12/2003	09/01/2031	6	
31388A-3A-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 599		1.A	540	548	576	544	0	0	0	0	6.500	6.754	MON	3	37	07/10/2001	08/01/2031	5	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31388D-UL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 601		1.A	114	116	122	115	0	0	0	0	6.500	6.746	MON	1	11	07/10/2001	08/01/2031	2	
31388K-DC-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 606		1.A	897	889	940	890	0	(1)	0	0	7.000	6.837	MON	5	65	06/27/2002	10/01/2031	8	
31388U-D6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 614		1.A	401	403	417	401	0	0	0	0	6.000	6.060	MON	2	25	11/08/2001	12/01/2031	3	
31388U-DA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 614		1.A	45	45	47	45	0	0	0	0	6.000	6.044	MON	0	2	11/08/2001	12/01/2031	1	
31388W-JZ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 616		1.A	557	559	579	557	0	0	0	0	6.000	6.053	MON	3	35	11/08/2001	12/01/2031	6	
31388W-WW-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 617		1.A	6,872	6,804	7,216	6,809	0	(6)	0	0	7.000	6.861	MON	40	493	06/27/2002	12/01/2031	62	
31388Y-ZU-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 619		1.A	384	381	400	382	0	0	0	0	6.500	6.289	MON	2	25	05/12/2003	03/01/2032	4	
31389C-EZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 621		1.A	1,104	1,094	1,150	1,095	0	(1)	0	0	6.500	6.356	MON	6	73	05/12/2003	02/01/2032	9	
31389G-ZW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 625		1.A	58,504	59,058	59,405	59,492	0	75	0	0	6.422	5.207	MON	316	3,911	01/01/2002	02/01/2032	60,955	
31389L-ZM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 629		1.A	171	169	179	169	0	0	0	0	6.500	6.398	MON	1	14	05/12/2003	04/01/2032	3	
31389M-BH-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 629		1.A	8,688	9,006	9,314	8,855	0	17	0	0	5.500	6.180	MON	41	513	01/04/2002	02/01/2032	70	
31389N-KX-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 630		1.A	3,089	3,103	3,229	3,089	0	0	0	0	6.000	6.091	MON	16	192	07/11/2002	03/01/2032	26	
31389S-7A-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 634		1.A	40	40	41	40	0	0	0	0	8.000	8.107	MON	0	4	12/10/2002	12/01/2031	1	
31389W-NL-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 637		1.A	6,845	6,877	7,154	6,851	0	0	0	0	6.000	6.062	MON	34	426	08/01/2002	04/01/2032	73	
31389Y-UT-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 639		1.A	93	94	99	93	0	0	0	0	6.500	6.559	MON	1	6	12/09/2002	03/01/2032	2	
3138A1-SL-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH0		1.A	75,312	74,717	73,269	75,225	0	(147)	0	0	4.000	3.825	MON	249	3,115	07/13/2011	12/01/2040	493	
3138A2-A2-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH0		1.A	98,710	96,302	94,435	99,734	0	(243)	0	0	4.000	3.273	MON	321	4,002	08/02/2011	12/01/2040	637	
3138A2-AX-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH0		1.A	155,910	149,554	146,654	157,679	0	(385)	0	0	4.000	2.914	MON	499	6,154	07/16/2013	12/01/2040	1,047	
3138A3-UZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH2		1.A	1,806,325	1,729,575	1,696,031	1,801,173	0	(4,037)	0	0	4.000	3.123	MON	5,765	71,089	11/30/2011	01/01/2041	10,692	
3138A4-XN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		1.A	1,422,412	1,394,735	1,337,376	1,419,327	0	(1,278)	0	0	3.500	3.110	MON	4,068	50,526	09/12/2011	01/01/2041	8,766	
3138A5-BP-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3		1.A	116,403	112,415	110,235	116,914	0	(239)	0	0	4.000	3.174	MON	375	4,673	06/26/2013	02/01/2041	733	
3138A5-TT-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH4		1.A	48,969	47,935	45,964	49,123	0	(68)	0	0	3.500	2.967	MON	140	1,704	09/12/2011	01/01/2041	285	
3138A6-KV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH4		1.A	5,624	5,666	5,666	5,701	0	239,513	0	0	3.500	(4.676)	MON	17	25,870	02/18/2011	02/01/2026	4,532	
3138A6-T5-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH5		1.A	723,407	710,856	715,163	725,909	0	(509)	0	0	4.500	4.041	MON	2,666	32,522	03/31/2011	03/01/2041	4,257	
3138A7-FX-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH5		1.A	2,075,460	2,032,585	2,044,901	2,074,774	0	(3,111)	0	0	4.500	4.042	MON	7,622	94,043	02/24/2011	02/01/2041	13,576	
3138A7-G6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH5		1.A	271	262	261	262	0	(1)	0	0	4.000	3.751	MON	1	37	03/10/2011	02/01/2026	86	
3138A7-QK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH5		1.A	20,151	19,995	19,173	20,108	0	(3)	0	0	3.500	3.362	MON	58	725	10/27/2011	02/01/2041	135	
3138A8-J4-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH6		1.A	513,634	523,949	513,286	514,215	0	311	0	0	4.000	4.370	MON	1,747	22,111	04/12/2011	03/01/2041	3,559	
3138A8-SR-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH6		1.A	716	693	691	692	0	(6)	0	0	4.000	2.829	MON	2	77	03/23/2011	03/01/2026	141	
3138AA-Y3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH8		1.A	973,319	954,527	960,950	973,928	0	(1,327)	0	0	4.500	4.040	MON	3,579	45,649	03/31/2011	03/01/2041	6,169	
3138AA-YS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH8		1.A	74,467	71,689	72,171	74,385	0	(132)	0	0	4.500	3.686	MON	269	3,343	05/09/2011	03/01/2041	478	
3138AB-CW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH9		1.A	194,696	189,687	190,963	194,183	0	(247)	0	0	4.500	3.973	MON	711	8,758	04/18/2011	04/01/2041	1,324	
3138AD-2U-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI0		1.A	43,874	42,123	42,183	43,872	0	(31)	0	0	4.500	3.624	MON	158	1,963	05/27/2011	04/01/2041	294	
3138AD-5T-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI0		1.A	959,145	910,896	892,358	956,102	0	(3,649)	0	0	4.000	3.023	MON	3,036	36,963	01/25/2012	12/01/2041	5,133	
3138AE-GJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI1		1.A	55,742	52,947	51,870	55,484	0	(135)	0	0	4.000	2.995	MON	177	2,244	08/18/2011	07/01/2041	409	
3138AE-GK-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI1		1.A	52,234	49,350	49,419	53,317	0	(143)	0	0	4.500	2.855	MON	185	2,252	08/08/2011	07/01/2041	439	
3138AF-XA-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI2		1.A	99,530	95,889	96,025	99,993	0	(268)	0	0	4.500	3.631	MON	360	4,504	05/23/2011	05/01/2041	654	
3138AJ-WD-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI5		1.A	173,721	165,285	165,518	174,756	0	(215)	0	0	4.500	3.345	MON	620	7,569	08/02/2011	07/01/2041	1,130	
3138AK-GL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI5		1.A	128,189	122,340	122,513	127,992	0	(171)	0	0	4.500	3.582	MON	459	5,678	08/01/2011	07/01/2041	906	
3138AS-YQ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ1		1.A	926,278	884,275	866,279	927,986	0	(591)	0	0	4.000	3.028	MON	2,948	36,013	12/15/2011	10/01/2041	5,578	
3138AU-VE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ3		1.A	386,578	371,040	363,489	389,107	0	(1,244)	0	0	4.000	2.970	MON	1,237	15,117	11/29/2011	11/01/2041	2,236	
3138AV-F3-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ3		1.A	149,024	143,088	140,177	149,912	0	433	0	0	4.000	3.015	MON	477	5,992	11/14/2011	11/01/2041	873	
3138AW-2B-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ5		1.A	512,552	479,511	469,756	519,915	0	(1,232)	0	0	4.000	2.354	MON	1,598	20,065	10/23/2015	11/01/2041	3,384	
3138E0-FE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7		1.A	828,333	794,802	778,627	823,016	0	(2,027)	0	0	4.000	3.280	MON	2,649	32,215	11/29/2011	11/01/2041	4,498	
3138E2-QR-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ9		1.A	771,855	733,245	718,271	766,952	0	(919)	0	0	4.000	3.097	MON	2,444	29,834	12/29/2011	01/01/2042	4,632	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138E4-2Q-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AK0		1.A	43,736	42,060	40,176	43,609	0	(79)	0	0	3.500	2.768	MON	123	1,511	01/31/2012	01/01/2042	259	
3138EC-KR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AK7		1.A	556,931	546,094	520,281	556,538	0	(180)	0	0	3.500	3.118	MON	1,593	19,673	03/19/2012	04/01/2042	3,509	
3138ED-GW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AK8		1.A	791,331	769,450	711,796	786,516	0	(2,368)	0	0	3.000	2.585	MON	1,924	23,388	01/20/2015	12/01/2042	4,055	
3138EG-CB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0		1.A	713,443	707,063	711,099	713,586	0	(350)	0	0	4.500	4.287	MON	2,651	32,961	02/18/2011	04/01/2041	4,871	
3138EG-EY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0		1.A	3,106,777	3,087,959	3,028,103	3,103,254	0	(768)	0	0	4.000	3.870	MON	10,293	128,209	05/09/2011	02/01/2041	20,633	
3138EG-HR-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0		1.A	976,210	985,294	965,285	976,052	0	279	0	0	4.000	4.176	MON	3,284	40,010	04/27/2011	04/01/2041	6,257	
3138EG-HT-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0		1.A	216,043	209,751	205,680	215,561	0	258	0	0	4.000	3.391	MON	699	8,613	08/04/2011	04/01/2041	1,311	
3138EG-HX-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0		1.A	1,574,634	1,559,663	1,527,972	1,573,189	0	(719)	0	0	4.000	3.793	MON	5,199	64,071	07/28/2011	04/01/2041	9,924	
3138EG-NK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0		1.A	116,691	111,883	112,561	116,328	0	(249)	0	0	4.500	3.666	MON	420	5,170	07/20/2011	06/01/2041	783	
3138EK-B6-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2		1.A	484,552	452,258	455,301	486,737	0	1,438	0	0	4.500	2.981	MON	1,696	21,488	02/08/2016	08/01/2042	3,220	
3138EK-SE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL3		1.A	5,512,628	5,391,323	5,168,685	5,463,368	0	(5,578)	0	0	3.500	3.210	MON	15,725	193,366	02/03/2014	02/01/2043	31,705	
3138EL-C6-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL3		1.A	3,704,414	3,495,503	3,421,569	3,714,129	0	(5,435)	0	0	4.000	2.761	MON	11,652	144,806	03/21/2017	05/01/2043	25,056	
3138EL-N8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL4		1.A	988,939	936,273	894,585	985,971	0	(1,647)	0	0	3.500	2.481	MON	2,731	33,846	05/26/2016	07/01/2043	6,036	
3138EN-2H-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL6		1.A	1,443,035	1,373,911	1,315,449	1,442,803	0	(2,836)	0	0	3.500	2.564	MON	4,007	49,321	02/01/2016	01/01/2044	8,375	
3138EN-MF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL5		1.A	944,959	922,755	879,646	949,383	0	(1,827)	0	0	3.500	2.970	MON	2,691	32,673	02/14/2017	09/01/2044	5,523	
3138EN-Z9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL6		1.A	2,949,351	2,904,067	2,759,479	2,958,366	0	(2,148)	0	0	3.500	3.146	MON	8,470	104,484	02/14/2018	01/01/2044	18,777	
3138EP-2C-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7		1.A	5,401,569	5,283,642	4,888,776	5,359,910	0	(3,454)	0	0	3.000	2.702	MON	13,209	163,506	10/30/2015	07/01/2043	31,359	
3138EP-KQ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL6		1.A	550,191	512,140	496,667	553,338	0	(2,238)	0	0	4.000	2.581	MON	1,707	20,795	04/23/2015	02/01/2045	3,103	
3138ER-7C-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	972,660	954,612	908,258	977,361	0	(670)	0	0	3.500	3.070	MON	2,784	34,326	01/19/2018	01/01/2044	6,254	
3138ER-D6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	2,623,356	2,537,823	2,429,835	2,625,606	0	755	0	0	3.500	2.833	MON	7,402	92,910	02/08/2017	01/01/2044	16,044	
3138ER-E3-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	1,014,756	978,963	931,573	1,016,034	0	(3,485)	0	0	3.500	2.810	MON	2,855	35,470	04/07/2017	09/01/2046	6,148	
3138ER-J5-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	1,349,559	1,296,873	1,239,129	1,347,647	0	(4,600)	0	0	3.500	2.754	MON	3,783	46,825	04/19/2017	04/01/2044	8,222	
3138ER-LA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	502,730	489,946	460,308	502,930	0	(981)	0	0	3.500	3.101	MON	1,429	17,882	12/29/2016	08/01/2046	3,001	
3138ER-ZA-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	2,145,721	2,019,967	1,978,932	2,144,230	0	(4,672)	0	0	4.000	2.758	MON	6,733	83,870	02/02/2017	08/01/2043	14,347	
3138ES-A4-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9		1.A	8,000,311	7,972,904	7,284,543	8,000,048	0	(1,375)	0	0	3.000	2.929	MON	19,932	245,227	07/25/2017	02/01/2047	43,716	
3138ET-DM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL8		1.A	2,415,542	2,360,750	2,290,659	2,424,971	0	(2,387)	0	0	4.000	3.513	MON	7,869	97,936	08/08/2018	03/01/2046	15,846	
3138ET-XV-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL8		1.A	5,002,365	4,939,845	4,516,905	5,018,240	0	(4,076)	0	0	3.000	2.715	MON	12,350	153,294	06/26/2017	06/01/2046	28,270	
3138LS-L7-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO2		1.A	2,059,527	1,966,135	1,923,129	2,053,543	0	(4,415)	0	0	4.000	3.125	MON	6,554	80,996	04/28/2014	05/01/2042	12,562	
3138LT-JF-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO2		1.A	26,519	24,751	24,186	26,080	0	(59)	0	0	4.000	2.929	MON	83	1,016	01/30/2015	05/01/2042	166	
3138LT-N4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO3		1.A	748,662	742,168	710,202	748,814	0	22	0	0	3.500	3.297	MON	2,165	26,486	02/02/2018	06/01/2042	5,098	
3138LU-S9-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO4		1.A	138,217	132,206	129,193	140,204	0	(376)	0	0	4.000	2.847	MON	441	5,475	07/16/2013	06/01/2042	848	
3138M5-EA-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP1		1.A	539,464	504,909	493,396	539,009	0	(1,486)	0	0	4.000	2.660	MON	1,683	20,827	12/18/2014	08/01/2042	3,501	
3138M5-VE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP2		1.A	1,233,390	1,153,543	1,129,426	1,222,402	0	(2,453)	0	0	4.000	2.798	MON	3,845	47,623	12/07/2016	08/01/2042	8,377	
3138M7-RS-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP4		1.A	2,219,884	2,076,174	2,032,261	2,207,147	0	(10,925)	0	0	4.000	2.752	MON	6,921	85,766	09/18/2017	09/01/2042	14,856	
3138M8-J4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP4		1.A	620,287	601,308	556,289	618,246	0	(445)	0	0	3.000	2.423	MON	1,503	18,716	02/15/2013	09/01/2042	3,620	
3138MC-3N-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP8		1.A	692,988	664,139	632,723	689,517	0	(4,062)	0	0	3.500	2.751	MON	1,937	23,530	03/13/2015	10/01/2042	3,698	
3138MC-XL-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP8		1.A	796,449	777,770	698,538	798,348	0	(863)	0	0	2.500	1.999	MON	1,620	19,877	11/15/2012	11/01/2042	4,413	
3138MG-M9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AQ1		1.A	1,177,637	1,143,945	1,051,824	1,175,629	0	(1,906)	0	0	3.000	2.487	MON	2,860	35,407	02/24/2016	02/01/2043	6,627	
3138MQ-LP-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AQ8		1.A	1,377,734	1,302,052	1,240,460	1,369,317	0	(4,988)	0	0	3.500	2.516	MON	3,798	46,130	02/27/2013	12/01/2042	7,844	
3138WO-WP-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR3		1.A	537,220	507,934	483,389	535,717	0	(1,570)	0	0	3.500	2.478	MON	1,481	18,225	02/27/2013	02/01/2043	3,088	
3138WJ2-W8-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR5		1.A	1,233,244	1,194,245	1,136,737	1,227,575	0	(8,283)	0	0	3.500	3.033	MON	3,483	42,841	11/29/2016	06/01/2043	7,032	
3138WJ2-WH-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR5		1.A	707,585	678,332	623,592	701,125	0	(3,391)	0	0	3.000	2.452	MON	1,696	20,809	08/23/2016	03/01/2043	3,808	
3138WJ5-HM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR7		1.A	727,663	697,162	663,473	733,017	0	(1,049)	0	0	3.500	2.575	MON	2,033	24,821	02/17/2015	07/01/2043	3,985	
3138WJ9-CV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0		1.A	3,110,885	2,935,446	2,871,248	3,129,385	0	(8,046)	0	0	4.000	2.720	MON	9,785	121,154	03/21/2017	08/01/2043	19,309	
3138WJ9-GK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0		1.A	4,593,832	4,516,904	4,166,355	4,586,938	0	(2,967)	0	0	3.000	2.689	MON	11,292	140,447	10/30/2015	08/01/2043	26,704	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138WG-GU-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0		1.A	6,363,585	6,306,873	6,019,550	6,344,988	0	(2,166)	0	0	3.500	3.364	MON	18,395	229,003	11/20/2013	08/01/2043	37,267	
3138WG-HB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0		1.A	1,372,904	1,278,062	1,248,820	1,418,326	0	(10,387)	0	0	4.000	2.001	MON	4,260	51,888	04/12/2016	08/01/2043	8,044	
3138WG-LM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0		1.A	400,319	404,810	372,211	399,683	0	159	0	0	3.000	3.211	MON	1,012	12,545	09/29/2014	08/01/2043	2,364	
3138WA-V8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS1		1.A	188,340	188,164	173,011	188,494	0	(41)	0	0	3.000	2.953	MON	470	5,741	12/30/2015	01/01/2044	985	
3138WC-NW-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS3		1.A	617,174	578,149	563,616	629,565	0	(6,930)	0	0	4.000	2.461	MON	1,927	23,394	08/07/2015	08/01/2044	3,309	
3138WD-BL-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS3		1.A	4,184,666	3,931,002	3,839,582	4,209,655	0	(8,870)	0	0	4.000	2.675	MON	13,103	162,695	12/08/2017	10/01/2044	26,260	
3138WD-QV-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	1,006,342	941,332	919,440	1,006,175	0	(4,914)	0	0	4.000	2.721	MON	3,138	38,943	05/23/2017	12/01/2044	6,218	
3138WE-5M-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	593,024	561,609	529,832	598,335	0	(7,109)	0	0	3.500	2.379	MON	1,638	20,130	10/18/2016	07/01/2045	3,526	
3138WE-6X-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	2,609,701	2,443,433	2,370,887	2,620,413	0	(5,300)	0	0	4.000	2.745	MON	8,145	101,918	09/30/2015	07/01/2045	15,954	
3138WE-KE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	972,110	921,295	874,936	977,043	0	(8,465)	0	0	3.500	2.432	MON	2,687	32,947	04/18/2016	04/01/2045	5,295	
3138WE-KK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	575,358	546,172	518,008	582,931	0	(3,343)	0	0	3.500	2.338	MON	1,593	19,670	06/09/2016	04/01/2045	3,402	
3138WE-KL-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	691,872	669,689	629,218	694,655	0	988	0	0	3.500	2.937	MON	1,953	23,851	12/29/2017	04/01/2045	3,968	
3138WE-NC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4		1.A	4,145,247	3,936,050	3,740,605	4,151,411	0	(37,244)	0	0	3.500	2.519	MON	11,480	142,343	04/04/2016	05/01/2045	23,385	
3138WE-W3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	808,782	778,494	714,677	806,159	0	(5,462)	0	0	3.000	2.360	MON	1,946	24,041	07/26/2016	06/01/2045	4,529	
3138WF-BX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	1,238,192	1,176,953	1,117,021	1,260,864	0	(1,426)	0	0	3.500	2.273	MON	3,433	42,858	05/02/2016	07/01/2045	7,319	
3138WF-GL-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	913,806	883,572	882,237	954,445	0	6,205	0	0	4.500	2.941	MON	3,313	41,451	09/14/2018	08/01/2045	6,946	
3138WF-M4-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5		1.A	639,547	640,749	604,494	639,823	0	(4)	0	0	3.500	3.510	MON	1,869	22,836	08/21/2018	09/01/2045	3,959	
3138WG-5X-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	1,813,769	1,715,908	1,622,495	1,811,531	0	(15,911)	0	0	3.500	2.524	MON	5,005	61,897	06/02/2016	05/01/2046	10,048	
3138WG-6M-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	2,421,648	2,281,211	2,136,383	2,385,984	0	(21,339)	0	0	3.500	2.836	MON	6,654	80,557	06/22/2016	05/01/2046	11,582	
3138WG-BS-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		1.A	3,166,877	3,138,435	3,049,047	3,174,824	0	(4,401)	0	0	4.000	3.768	MON	10,461	128,287	11/26/2018	12/01/2045	20,619	
3138WG-BT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		1.A	2,201,217	2,171,780	2,107,457	2,215,647	0	(6,596)	0	0	4.000	3.613	MON	7,239	89,815	09/19/2018	12/01/2045	14,478	
3138WG-HS-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6		1.A	2,001,169	1,898,529	1,804,258	2,019,469	0	(4,236)	0	0	3.500	2.397	MON	5,537	68,353	02/04/2016	02/01/2046	11,371	
3138WH-DP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	3,822,275	3,474,220	3,287,466	3,864,020	0	(17,120)	0	0	3.500	1.639	MON	10,133	188,991	12/29/2020	06/01/2046	22,471	
3138WH-LM-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	7,304,628	6,978,597	6,386,049	7,286,070	0	(8,303)	0	0	3.000	2.241	MON	17,446	216,011	08/01/2016	07/01/2046	40,304	
3138WH-MF-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	1,338,605	1,304,961	1,270,085	1,342,556	0	(1,074)	0	0	4.000	3.444	MON	4,350	54,138	06/21/2018	07/01/2046	8,375	
3138WH-NG-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	10,085,272	9,531,457	9,002,021	10,239,804	0	(24,295)	0	0	3.500	2.262	MON	27,800	430,338	12/29/2020	07/01/2046	60,187	
3138WH-ZZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7		1.A	1,348,161	1,300,216	1,293,764	1,377,898	0	(1,583)	0	0	4.500	3.358	MON	4,876	60,457	07/30/2018	09/01/2046	9,054	
3138WJ-5H-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		1.A	7,717,994	7,448,004	7,013,183	7,758,429	0	(9,939)	0	0	3.500	2.810	MON	21,723	265,453	06/20/2017	03/01/2047	42,448	
3138WJ-5Y-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		1.A	2,869,556	2,854,392	2,760,753	2,883,131	0	(640)	0	0	4.000	3.812	MON	9,515	117,145	10/15/2018	03/01/2047	17,513	
3138WJ-BF-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		1.A	2,333,903	2,315,093	2,245,913	2,341,948	0	(3,457)	0	0	4.000	3.765	MON	7,717	94,892	10/09/2018	10/01/2046	14,824	
3138WJ-FK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		1.A	6,226,580	6,135,506	5,570,203	6,306,251	0	(7,540)	0	0	3.000	2.561	MON	15,339	188,559	06/27/2019	11/01/2046	34,750	
3138WJ-TT-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		1.A	1,817,910	1,798,614	1,736,700	1,835,924	0	(190)	0	0	4.000	3.609	MON	5,995	73,249	10/03/2018	01/01/2047	11,787	
3138WJ-UZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8		1.A	5,799,883	5,499,545	5,310,235	5,985,460	0	(12,576)	0	0	4.000	2.505	MON	18,332	228,343	06/30/2017	01/01/2047	35,072	
3138WK-QG-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		1.A	1,126,574	1,107,708	1,069,927	1,183,283	0	81	0	0	4.000	2.924	MON	3,692	45,599	12/27/2018	04/01/2047	7,675	
3138WK-UK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		1.A	1,306,612	1,297,287	1,257,770	1,312,049	0	(202)	0	0	4.000	3.788	MON	4,324	53,353	11/21/2018	05/01/2047	8,290	
3138WL-C2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9		1.A	1,063,941	1,037,486	1,030,100	1,110,289	0	(1,265)	0	0	4.500	3.303	MON	3,891	48,725	11/02/2018	07/01/2047	7,937	
3138WV-N6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT7		1.A	1,493,327	1,395,021	1,364,998	1,482,576	0	(4,668)	0	0	4.000	2.762	MON	4,650	57,424	01/12/2017	06/01/2043	9,541	
3138X3-FD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3		1.A	584,503	554,360	527,627	585,345	0	(154)	0	0	3.500	2.507	MON	1,617	19,867	02/05/2015	08/01/2043	3,232	
3138X3-HF-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3		1.A	266,891	257,749	252,750	267,316	0	(534)	0	0	4.000	3.247	MON	859	10,739	07/31/2013	11/01/2041	1,770	
3138X3-XH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU4		1.A	1,876,339	1,904,913	1,751,513	1,873,968	0	869	0	0	3.000	3.275	MON	4,762	58,461	06/24/2014	09/01/2043	10,893	
3138X3-XL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU4		1.A	611,963	594,229	567,771	611,308	0	(773)	0	0	3.500	2.927	MON	1,733	21,496	05/10/2017	09/01/2043	3,768	
3138X3-XM-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU4		1.A	6,121,634	6,069,413	5,792,908	6,108,065	0	(1,271)	0	0	3.500	3.358	MON	17,702	218,878	03/27/2014	09/01/2043	37,298	
3138Y7-D3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AX5		1.A	1,336,392	1,258,892	1,178,968	1,348,679	0	(4,661)	0	0	3.500	2.477	MON	3,672	44,579	06/22/2016	05/01/2046	6,573	
3138YR-4T-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ0		1.A	2,459,697	2,453,754	2,380,856	2,462,703	0	(917)	0	0	4.000	3.913	MON	8,179	99,168	11/07/2018	07/01/2045	15,344	
3138YT-HL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ2		1.A	1,830,038	1,768,687	1,723,481	1,828,046	0	(2,542)	0	0	4.000	3.347	MON	5,896	71,509	03/15/2018	08/01/2045	12,409	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138YT-SV-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ2		1.A	831,827	793,042	754,158	834,605	0	(3,760)	0	0	3.500	2.563	MON	2,313	28,709	04/25/2016	07/01/2045	4,969	
31390A-B4-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 640		1.A	303	305	321	303	0	0	0	0	6.500	6.579	MON	2	21	05/12/2003	03/01/2032	3	
31390K-6D-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 648		1.A	103	104	108	103	0	0	0	0	6.000	6.085	MON	1	7	12/09/2003	12/01/2032	2	
31390K-RH-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 648		1.A	567	568	573	566	0	0	0	0	8.000	8.076	MON	4	49	12/09/2002	05/01/2032	8	
31390N-GC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 650		1.A	2,207	2,217	2,340	2,207	0	0	0	0	6.500	6.606	MON	12	149	05/12/2003	07/01/2032	19	
31390N-NA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 651		1.A	48,182	47,758	50,402	47,823	0	(40)	0	0	6.500	6.345	MON	259	3,211	05/12/2003	08/01/2032	408	
31390P-GJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 651		1.A	2,286	2,296	2,389	2,286	0	0	0	0	6.000	6.089	MON	11	153	09/26/2003	08/01/2032	24	
31390U-YK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 656		1.A	124	123	130	123	0	0	0	0	6.500	6.413	MON	1	11	05/12/2003	09/01/2032	4	
31391A-KC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 660		1.A	519	520	532	519	0	0	0	0	8.000	8.029	MON	3	44	12/10/2002	07/01/2032	6	
31391A-UB-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 661		1.A	14,176	14,219	14,513	14,158	0	(3)	0	0	8.000	8.089	MON	95	1,205	12/09/2002	09/01/2032	169	
31391B-NB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 661		1.A	24,988	25,216	26,235	25,052	0	9	0	0	6.000	6.179	MON	126	1,579	05/31/2006	09/01/2032	256	
31391H-AZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 667		1.A	3,218	3,228	3,354	3,215	0	(1)	0	0	8.000	8.073	MON	22	324	12/10/2002	10/01/2032	44	
31391L-X7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 670		1.A	1,528	1,489	1,571	1,512	0	(4)	0	0	6.500	5.736	MON	8	100	05/12/2003	06/01/2032	17	
31391T-AP-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 676		1.A	986	990	1,030	986	0	0	0	0	6.000	6.098	MON	5	62	12/09/2003	11/01/2032	12	
31391V-R7-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 678		1.A	520	522	554	520	0	0	0	0	6.500	6.588	MON	3	35	05/12/2003	03/01/2033	4	
313921-Y8-5	FANNIE MAE FNMA_01-60 AGENCY_CMO _01-60		1.A	38,701	39,510	40,441	39,238	0	33	0	0	6.000	6.266	MON	198	2,665	11/13/2001	11/25/2031	40,697	
31392A-EC-8	FANNIE MAE FNMA_01-64 AGENCY_CMO _01-64		1.A	100,209	102,338	106,022	100,985	0	148	0	0	6.500	6.924	MON	554	7,007	09/27/2001	11/25/2031	105,664	
31392A-YW-2	FANNIE MAE FNMA_01-68 SENIOR AGENCY_CMO		1.A	92,753	94,047	97,183	93,417	0	26	0	0	6.000	6.205	MON	470	5,896	11/05/2001	12/25/2031	96,868	
31392C-MJ-0	FANNIE MAE FNMA_02-W1 AGENCY_CMO _02-W1		1.A	230,973	239,611	232,404	246,051	0	746	0	0	4.103	2.632	MON	826	10,417	03/12/2002	02/25/2042	244,599	
31392E-CH-1	FANNIE MAE FNMA_02-55 AGENCY_CMO _02-55		1.A	613,689	633,876	646,886	620,384	0	951	0	0	5.500	6.162	MON	2,905	37,866	06/04/2004	09/25/2032	651,307	
31392F-4F-1	FANNIE MAE FNMA_02-77 AGENCY_CMO _02-77		1.B FE	74,522	66,168	67,596	71,233	0	521	0	0	5.500	2.245	MON	303	3,843	09/16/2011	12/25/2032	67,988	
31392R-YX-3	FREDDIE MAC FHLMC_2489 AGENCY_CMO _2489		1.A	3,337	3,350	3,461	3,338	0	0	0	0	6.000	6.131	MON	17	215	07/18/2006	08/15/2032	3,451	
31393A-HP-5	FANNIE MAE FNMA_03-26 AGENCY_CMO _03-26		1.A	211,383	211,516	214,713	210,868	0	(16)	0	0	5.500	5.535	MON	969	12,151	04/02/2003	04/25/2033	217,333	
31393C-7C-1	FANNIEMAE WHOLE LOAN FNW_03-W1 SENIOR AG		1.A	156,156	161,924	161,219	160,998	0	124	0	0	4.908	5.135	MON	662	8,321	04/12/2004	10/25/2033	165,887	
31393E-H3-6	FANNIE MAE FNMA_03-86 AGENCY_CMO _03-86		1.A	2,440,425	2,654,066	2,701,193	2,524,350	0	12,119	0	0	5.000	6.386	MON	11,059	143,059	08/04/2003	09/25/2033	2,720,418	
31393U-5R-0	FANNIE MAE FNMA_04-13 AGENCY_CMO _04-13		1.A	1,409,666	1,478,455	1,505,023	1,434,541	0	4,268	0	0	5.000	5.776	MON	6,160	79,603	02/03/2004	03/25/2034	1,515,416	
31393U-SD-6	FANNIE MAE FNMA_03-124 AGENCY_CMO _03-12		1.A	1,608,091	1,726,645	1,765,206	1,681,209	0	4,131	0	0	5.500	6.220	MON	7,914	103,437	12/02/2003	01/25/2034	1,774,128	
31393V-PY-1	FREDDIE MAC FHLMC_2628 AGENCY_CMO _2628		1.A	331,687	303,604	309,238	319,001	0	(2,767)	0	0	5.000	2.965	MON	1,265	16,059	08/06/2013	06/15/2033	311,194	
31394B-R7-1	FANNIE MAE FNMA_04-97 AGENCY_CMO _04-97		1.A	306,132	277,184	283,507	299,285	0	4,965	0	0	5.500	2.728	MON	1,270	15,973	10/19/2011	01/25/2035	284,807	
31394B-ZJ-6	FANNIE MAE FNMA_04-91 AGENCY_CMO _04-91		1.A	519,124	542,770	552,463	527,915	0	1,424	0	0	5.000	5.805	MON	2,262	28,577	12/22/2004	12/25/2034	556,339	
31394C-AR-3	FANNIE MAE FNMA_05-4 AGENCY_CMO _05-4		1.A	948,101	980,779	998,283	956,861	0	2,382	0	0	5.000	5.662	MON	4,087	52,169	01/18/2005	02/25/2035	1,005,298	
31394C-F5-6	FANNIE MAE FNMA_05-26 AGENCY_CMO _05-26		1.A	1,944,323	2,022,566	2,058,948	1,976,047	0	4,155	0	0	5.000	5.659	MON	8,427	106,752	02/22/2005	04/25/2035	2,073,130	
31394C-FB-3	FANNIE MAE FNMA_05-1 AGENCY_CMO _05-1		1.A	1,080,879	1,121,419	1,141,424	1,096,481	0	2,502	0	0	5.000	5.641	MON	4,673	60,007	01/19/2005	02/25/2035	1,149,454	
31394C-N5-7	FANNIE MAE FNMA_05-33 AGENCY_CMO _05-33		1.A	1,561,962	1,810,113	1,842,707	1,692,643	0	11,199	0	0	5.000	6.776	MON	7,542	128,319	02/28/2005	04/25/2035	1,855,366	
31394C-X3-1	FANNIE MAE FNMA_05-28 AGENCY_CMO _05-28		1.A	1,230,051	1,280,529	1,303,612	1,250,822	0	2,757	0	0	5.000	5.639	MON	5,336	67,474	02/24/2005	04/25/2035	1,312,542	
31394C-XY-3	FANNIE MAE FNMA_05-14 AGENCY_CMO _05-14		1.A	894,113	924,963	941,565	903,151	0	1,861	0	0	5.000	5.616	MON	3,854	48,792	03/01/2005	03/25/2035	948,087	
31394D-CB-4	FANNIE MAE FNMA_05-22 AGENCY_CMO _05-22		1.A	1,867,657	1,947,255	1,982,008	1,904,220	0	4,095	0	0	5.000	5.637	MON	8,114	102,812	02/22/2005	04/25/2035	1,995,936	
31394D-CG-3	FANNIE MAE FNMA_05-22 AGENCY_CMO _05-22		1.A	1,651,672	1,726,069	1,756,878	1,682,720	0	4,025	0	0	5.000	5.690	MON	7,192	91,128	02/28/2005	04/25/2035	1,769,221	
31394P-F2-4	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,210,385	1,255,476	1,279,208	1,223,660	0	2,678	0	0	5.000	5.736	MON	5,231	65,223	01/22/2004	01/15/2034	1,286,863	
31394P-P7-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	245,870	226,673	230,976	242,571	0	3,115	0	0	5.000	3.101	MON	944	12,171	01/08/2014	02/15/2034	2,171	
31394P-P8-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	2,820,015	2,948,938	3,005,495	2,884,023	0	5,796	0	0	5.000	5.620	MON	12,287	158,199	02/04/2004	02/15/2034	3,022,661	
31394R-CZ-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	2,330,610	2,443,566	2,490,423	2,374,693	0	7,565	0	0	5.000	5.821	MON	10,182	129,429	04/07/2004	02/15/2034	2,504,655	
31394R-HM-4	FREDDIE MAC FHLMC_2750 SENIOR AGENCY_CMO		1.A	209,357	192,240	195,857	201,925	0	291	0	0	5.000	3.017	MON	801	10,099	11/29/2011	02/15/2034	197,046	
31394V-3B-4	FANNIE MAE FNMA_06-17 AGENCY_CMO _06-17		1.A	1,297,844	1,351,883	1,382,458	1,330,263	0	1,977	0	0	5.500	5.913	MON	6,196	78,407	02/21/2006	03/25/2036	1,389,060	
31394W-NL-8	FREDDIE MAC FHLMC_2777 AGENCY_CMO _2777		1.A	131,429	127,316	128,045	130,315	0	804	0	0	4.500	3.879	MON	477	6,061	07/27/2011	04/15/2034	1,105	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31394W-QD-3	FREDDIE MAC FHLMC_2775 AGENCY_CMO _2775		1.A	3,582,784	3,759,404	3,834,691	3,632,670	0	13,821	0	0	5.000	5.909	MON	15,664	202,311	04/07/2004	04/15/2034	3,853,389	
31394W-V3-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,460,309	1,524,719	1,561,022	1,480,310	0	3,944	0	0	5.500	6.338	MON	6,988	91,091	06/04/2004	01/15/2034	1,566,649	
31394X-P4-2	FREDDIE MAC FHLMC_2780 AGENCY_CMO _2780		1.A	748,430	784,459	799,678	758,317	0	3,077	0	0	5.000	6.006	MON	3,269	40,882	04/07/2004	04/15/2034	804,070	
31394Y-RN-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,662,134	1,738,356	1,779,177	1,697,701	0	4,257	0	0	5.500	6.189	MON	7,967	103,975	06/16/2004	05/15/2034	1,786,161	
31395A-XK-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	995,652	1,067,993	1,089,272	1,013,256	0	6,171	0	0	5.000	6.389	MON	4,450	55,970	07/28/2004	07/15/2034	1,094,693	
31395B-M4-2	FANNIE MAE FNMA_06-21 AGENCY_CMO _06-21		1.A	2,872,024	3,000,223	3,068,510	2,948,925	0	4,172	0	0	5.500	5.924	MON	13,751	174,773	03/02/2006	04/25/2036	3,082,729	
31395D-LC-1	FANNIE MAE FNMA_06-37 AGENCY_CMO _06-37		1.A	1,822,315	1,834,353	1,908,180	1,825,634	0	141	0	0	6.000	6.099	MON	9,172	117,978	03/30/2006	05/25/2036	1,889,384	
31395D-TZ-2	FANNIE MAE FNMA_06-50 AGENCY_CMO _06-50		1.A	701,990	641,453	653,875	670,762	0	(4,272)	0	0	5.000	3.435	MON	2,673	33,619	07/15/2013	06/25/2036	657,489	
31395E-GJ-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,607,748	1,731,274	1,764,361	1,651,994	0	8,106	0	0	5.000	6.258	MON	7,214	92,401	07/28/2004	08/15/2034	1,774,556	
31395F-XM-1	FREDDIE MAC FHLMC_28-56 AGENCY_CMO _28-5		1.A	1,227,705	1,287,417	1,312,716	1,244,834	0	4,850	0	0	5.000	6.008	MON	5,364	68,601	09/30/2004	09/15/2034	1,319,602	
31395H-X3-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,193,872	1,249,705	1,274,907	1,210,154	0	3,684	0	0	5.000	5.824	MON	5,207	65,879	11/01/2004	11/15/2034	1,280,948	
31395K-4S-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	478,997	496,089	505,504	484,340	0	1,203	0	0	5.000	5.760	MON	2,067	26,104	12/13/2004	12/15/2034	508,491	
31395K-NE-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	48,713	50,041	50,109	49,237	0	20,431	0	0	5.000	5.445	MON	209	11,055	06/24/2005	12/15/2034	51,292	
31395K-PL-1	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,299,295	1,367,175	1,393,715	1,322,362	0	3,970	0	0	5.000	5.933	MON	5,697	71,246	12/29/2004	12/15/2034	1,401,354	
31395P-BA-9	FREDDIE MAC FHLMC_2931 SENIOR AGENCY_CMO		1.A	135,305	127,389	130,029	135,373	0	1,816	0	0	5.000	3.561	MON	531	6,579	08/31/2011	02/15/2035	1,110	
31395P-YR-7	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	888,484	923,310	941,083	899,595	0	2,815	0	0	5.000	5.747	MON	3,847	49,329	03/01/2005	03/15/2035	946,393	
31396A-L6-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	746,929	777,496	796,208	766,053	0	957	0	0	5.500	5.916	MON	3,564	44,623	03/01/2006	09/15/2035	798,877	
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG		1.A	805,189	887,195	903,111	853,179	0	2,813	0	0	5.500	6.428	MON	4,066	51,562	08/08/2007	10/15/2035	7,412	
31396F-V9-1	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,144,413	1,222,184	1,251,760	1,192,593	0	2,058	0	0	5.500	6.343	MON	5,602	70,175	04/27/2006	12/15/2035	1,255,794	
31396G-H4-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	901,551	937,590	961,043	925,066	0	1,020	0	0	5.500	5.936	MON	4,297	54,859	03/08/2006	01/15/2036	963,374	
31396G-R7-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	623,281	642,868	658,337	635,355	0	601	0	0	5.500	5.832	MON	2,946	37,034	01/23/2006	01/15/2036	660,547	
31396G-XK-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	630,593	669,619	685,842	656,971	0	848	0	0	5.500	6.108	MON	3,069	38,116	04/12/2006	01/15/2036	688,033	
31396H-NR-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	390,778	406,211	415,867	400,837	0	446	0	0	5.500	5.868	MON	1,862	23,408	03/01/2006	02/15/2036	417,382	
31396H-QC-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,105,942	1,175,557	1,204,022	1,151,034	0	1,626	0	0	5.500	6.218	MON	5,388	67,946	04/12/2006	02/15/2036	1,207,885	
31396H-XE-4	FREDDIE MAC FHLMC_31-16 AGENCY_CMO _31-1		1.A	756,004	795,794	815,045	781,327	0	1,221	0	0	5.500	6.131	MON	3,647	46,064	03/30/2006	02/15/2036	817,678	
31396L-R5-1	FANNIE MAE FNMA_06-121 AGENCY_CMO _06-12		1.A	1,104,238	1,148,123	1,174,291	1,128,284	0	1,532	0	0	5.500	5.875	MON	5,262	66,375	12/20/2006	12/25/2036	1,179,696	
31396P-VG-3	FANNIE MAE FNMA_07-23 AGENCY_CMO _07-23		1.A	48,307	48,642	50,654	48,325	0	20	0	0	6.000	6.264	MON	49	2,982	01/24/2007	03/25/2037	50,103	
31396P-WE-7	FANNIE MAE FNMA_07-15 AGENCY_CMO _07-15		1.A	165,837	168,040	175,064	166,687	0	(28)	0	0	6.000	6.300	MON	168	10,492	01/30/2007	03/25/2037	173,170	
31396P-YA-3	FANNIE MAE FNMA_07-16 AGENCY_CMO _07-16		1.A	48,320	48,869	50,836	48,410	0	8	0	0	6.000	6.352	MON	49	3,036	01/24/2007	03/25/2037	50,339	
31396Q-GV-5	FANNIE MAE FNMA_09-47 AGENCY_CMO _09-47		1.A	295,153	269,654	270,771	284,661	0	(260)	0	0	4.500	2.468	MON	1,011	12,697	02/20/2013	07/25/2039	275,721	
31396R-L3-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	750,518	827,264	847,223	798,096	0	2,305	0	0	5.500	6.306	MON	3,792	46,429	12/14/2007	05/15/2036	850,014	
31396R-LC-9	FREDDIE MAC FHLMC_3153 AGENCY_CMO _3153		1.A	476,870	509,043	521,357	498,388	0	722	0	0	5.500	6.171	MON	2,333	28,919	05/25/2006	05/15/2036	523,042	
31396V-2L-1	FANNIE MAE BENCHMARK REMIC FNB AGENCY_CM		1.A	13,424	14,631	14,963	14,125	0	33	0	0	5.500	6.618	MON	67	847	12/14/2007	06/25/2037	15,033	
31396W-4Q-6	FANNIE MAE FNMA_07-82 AGENCY_CMO _07-82		1.A	510,089	514,267	535,899	511,535	0	48	0	0	6.000	6.115	MON	2,571	33,386	10/11/2007	08/25/2037	529,695	
31396W-TA-4	FANNIE MAE FNMA_07-63 AGENCY_CMO _07-63		1.A	108,357	115,897	118,512	112,621	0	222	0	0	5.500	6.079	MON	531	6,476	11/01/2007	07/25/2037	119,084	
31396X-AU-8	FANNIE MAE FNMA_07-81 AGENCY_CMO _07-81		1.A	30,448	30,853	32,143	30,614	0	5	0	0	6.000	6.178	MON	154	1,886	10/11/2007	08/25/2037	31,779	
31397B-6Z-9	FREDDIE MAC FHLMC_32-11 AGENCY_CMO _32-1		1.A	1,391,278	1,425,581	1,460,024	1,413,920	0	801	0	0	5.500	5.773	MON	6,534	81,645	11/03/2006	09/15/2036	1,464,784	
31397H-HW-1	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	474,508	521,066	533,678	501,329	0	1,572	0	0	5.500	6.372	MON	2,388	29,977	08/08/2007	05/15/2037	535,395	
31397J-J8-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	176,139	184,200	188,675	175,800	0	120	0	0	5.500	6.468	MON	844	10,298	10/16/2007	06/15/2037	189,266	
31397L-AF-6	FANNIE MAE FNMA_08-24 AGENCY_CMO _08-24		1.A	1,742,839	1,994,736	2,032,657	1,896,880	0	7,872	0	0	5.000	6.127	MON	8,311	106,079	06/10/2008	04/25/2038	2,044,604	
31397M-JJ-7	FANNIE MAE FNMA_08-52 AGENCY_CMO _08-72		1.A	116,234	124,690	127,528	121,523	0	249	0	0	5.500	6.374	MON	572	7,166	07/25/2008	08/25/2038	128,119	
31397M-VC-8	FANNIE MAE FNMA_08-77 AGENCY_CMO _08-77		1.A	101,765	111,581	114,133	106,680	0	428	0	0	5.500	6.849	MON	511	6,532	07/23/2008	09/25/2038	114,650	
31397Q-2E-7	FANNIE MAE FNMA_10-147 AGENCY_CMO _10-14		1.A	5,512,839	6,007,521	5,975,226	5,851,969	0	3,928	0	0	4.000	4.795	MON	20,025	256,132	03/07/2011	01/25/2041	6,127,671	
31397Q-3L-0	FANNIE MAE FNMA_10-149 AGENCY_CMO _10-14		1.A	778	812	819	801	0	1,832	0	0	4.500	4.736	MON	3	213,257	03/24/2011	01/25/2041	7	
31397Q-VM-7	FANNIE MAE FNMA_11-21 AGENCY_CMO _11-21		1.A	3,544,541	3,738,097	3,761,909	3,675,633	0	8,872	0	0	4.500	4.731	MON	14,018	164,185	12/01/2025	03/25/2041	17,120	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31397Q-XA-1	FANNIE MAE FNMA_11-15 AGENCY_CMO _11-15		1.A	6,080,744	7,127,860	7,021,009	6,591,154	0	28,862	0	0	4.000	5.384	MON	23,760	295,619	03/02/2011	03/25/2041	7,270,417	
31397S-BX-1	FANNIE MAE FNMA_11-14 AGENCY_CMO _11-14		1.A	1,006	1,135	1,120	1,089	0	14,627	0	0	4.000	4.633	MON	4	379,157	02/25/2011	03/25/2041	7	
31397S-JM-7	FANNIE MAE FNMA_11-32 AGENCY_CMO _11-32		1.A	2,715,258	3,196,791	3,153,669	3,091,106	0	19,115	0	0	3.500	4.871	MON	9,324	120,475	03/14/2011	04/25/2031	3,252,735	
31397S-SB-1	FANNIE MAE FNMA_11-24 AGENCY_CMO _11-24		1.A	7,449,035	8,134,076	8,039,272	7,849,130	0	14,226	0	0	4.000	4.817	MON	27,114	337,441	04/04/2011	04/25/2041	8,296,757	
31397T-TX-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	53,209	48,378	49,424	53,268	0	1,286	0	0	5.000	1.974	MON	202	2,512	03/06/2012	06/15/2038	49,588	
31397W-ES-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,687,781	1,831,854	1,875,920	1,774,283	0	4,413	0	0	5.500	6.264	MON	8,396	107,046	07/02/2008	06/15/2038	1,882,230	
31397W-U4-5	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,302,201	1,423,558	1,458,039	1,374,619	0	4,025	0	0	5.500	6.330	MON	6,525	84,933	07/02/2008	07/15/2038	1,462,706	
31398Q-TR-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	7,639,897	7,810,757	7,838,918	7,740,564	0	3,281	0	0	4.500	4.705	MON	29,290	363,392	03/01/2011	10/15/2040	7,986,499	
31398Q-TS-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM		1.A	1,934,952	2,053,984	2,054,277	2,020,262	0	5,799	0	0	4.500	4.774	MON	7,702	371,678	02/24/2011	10/15/2040	13,413	
31398Q-XZ-5	FREDDIE MAC FHLMC_3741 AGENCY_CMO _3741		1.A	176,542	184,137	183,887	183,698	0	707	0	0	4.000	4.435	MON	614	13,640	03/01/2011	07/15/2039	187,820	
31398V-WE-2	FREDDIE MAC FHLMC_3653 AGENCY_CMO _3653		1.A	261,170	241,684	242,766	247,228	0	(621)	0	0	4.500	2.743	MON	906	12,061	08/06/2013	04/15/2030	247,122	
31400T-3W-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 697		1.A	3,597	3,781	3,856	3,677	0	11	0	0	5.000	6.032	MON	16	195	03/11/2004	04/01/2033	27	
31400T-T3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 697		1.A	10,570	11,222	11,445	10,831	0	41	0	0	5.000	6.232	MON	47	581	11/10/2003	11/01/2033	84	
31401X-X5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 721		1.A	6,804	7,224	7,367	7,035	0	19	0	0	5.000	5.849	MON	30	371	07/17/2003	05/01/2033	52	
31401X-YF-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 721		1.A	15,327	14,268	14,378	14,984	0	(21)	0	0	4.500	2.700	MON	54	664	08/17/2011	08/01/2033	210	
31402C-4H-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		1.A	7,189	7,420	7,656	7,273	0	11	0	0	5.500	6.129	MON	34	429	09/02/2005	04/01/2034	68	
31402U-R5-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 738		1.A	13,862	13,943	14,576	13,870	0	0	0	0	6.000	6.128	MON	70	858	10/10/2003	10/01/2033	128	
31402Y-GA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 741		1.A	40,210	40,241	41,992	40,172	0	(3)	0	0	6.000	5.993	MON	201	2,485	05/10/2005	10/01/2033	375	
31403B-SB-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 744		1.A	4,290	4,554	4,644	4,394	0	12	0	0	5.000	6.223	MON	19	237	12/09/2003	09/01/2033	38	
31403F-UD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 747		1.A	150,803	155,645	160,618	152,490	0	81	0	0	5.500	6.175	MON	713	9,064	04/27/2004	11/01/2033	1,496	
31403N-JH-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 753		1.A	8,574	8,850	9,132	8,680	0	16	0	0	5.500	6.125	MON	41	500	11/10/2003	12/01/2033	70	
31404H-JG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 768		1.A	20,431	20,108	21,335	20,239	0	13	0	0	6.500	6.209	MON	109	1,337	11/10/2005	12/01/2033	215	
31404J-U8-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 770		1.A	1,102	1,138	1,183	1,118	0	2	0	0	5.500	6.035	MON	5	64	07/13/2004	04/01/2034	8	
31404K-3T-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 771		1.A	2,316	2,392	2,486	2,348	0	3	0	0	5.500	6.047	MON	11	135	07/13/2004	06/01/2034	18	
31404M-LM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 772		1.A	2,732	2,822	2,933	2,755	0	5	0	0	5.500	6.245	MON	13	159	11/10/2004	11/01/2034	20	
31404Q-WU-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 775		1.A	3,654	3,744	3,892	3,653	0	9	0	0	5.500	6.322	MON	17	213	04/19/2004	05/01/2034	34	
31404W-F3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 780		1.A	30,196	30,673	31,321	30,830	0	(37)	0	0	6.268	5.768	MON	160	2,177	06/01/2004	08/01/2034	31,663	
31404W-RG-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 780		1.A	541	575	588	555	0	2	0	0	5.000	6.127	MON	2	30	08/10/2004	05/01/2034	5	
31404X-RP-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 781		1.A	9,069	9,367	9,737	9,153	0	18	0	0	5.500	6.195	MON	43	529	11/10/2004	11/01/2034	67	
31405D-WU-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 786		1.A	14,216	14,683	15,263	14,373	0	6	0	0	5.500	6.179	MON	67	888	07/13/2004	05/01/2034	163	
31405N-C8-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 793		1.A	39,189	39,479	41,452	39,255	0	7	0	0	6.000	6.132	MON	197	2,425	05/10/2005	09/01/2034	300	
31405Q-EH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 795		1.A	23,944	24,121	25,326	23,978	0	(8)	0	0	6.000	6.146	MON	121	2,042	05/10/2005	09/01/2034	471	
31405Q-RK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 796		1.A	148,309	149,405	156,871	148,583	0	25	0	0	6.000	6.129	MON	747	10,423	05/10/2005	11/01/2034	1,408	
31405R-VZ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 797		1.A	3,134	3,237	3,365	3,160	0	6	0	0	5.500	6.264	MON	15	182	09/02/2004	09/01/2034	23	
31407B-NT-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 825		1.A	2,017	2,147	2,195	2,051	0	5	0	0	5.000	6.420	MON	9	113	07/12/2005	07/01/2035	19	
31407Q-PT-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 837		1.A	14,656	14,789	15,612	14,664	0	5	0	0	6.000	6.225	MON	74	905	02/03/2006	10/01/2035	252	
31407R-TC-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 838		1.A	22,131	22,332	23,568	22,177	0	6	0	0	6.000	6.175	MON	112	1,367	10/21/2005	10/01/2035	166	
31409F-RW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 870		1.A	27,416	27,152	29,114	27,244	0	(23)	0	0	6.500	6.361	MON	147	1,818	05/19/2006	05/01/2036	248	
31409G-VB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 871		1.A	5,296	5,320	5,444	5,296	0	0	0	0	5.000	5.088	MON	22	272	09/15/2008	12/01/2036	44	
31410E6-KU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA2		1.A	516,787	522,089	476,307	514,989	0	135	0	0	3.000	3.208	MON	1,305	16,071	01/26/2017	08/01/2045	3,158	
3140EU-FF-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0		1.A	8,374,778	7,616,468	7,243,026	8,410,982	0	(18,508)	0	0	3.500	1.724	MON	22,215	276,145	12/29/2020	01/01/2046	51,217	
3140EU-FH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0		1.A	1,904,173	1,819,591	1,726,934	1,918,252	0	(8,979)	0	0	3.500	2.581	MON	5,307	136,349	01/21/2016	01/01/2046	10,931	
3140EV-AE-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0		1.A	3,019,109	2,802,771	2,658,470	3,004,690	0	(2,937)	0	0	3.500	2.205	MON	8,175	101,818	07/29/2016	05/01/2046	17,205	
3140EV-H3-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC1		1.A	1,839,825	1,754,826	1,607,116	1,830,492	0	(9,592)	0	0	3.000	2.258	MON	4,387	53,272	08/01/2016	06/01/2046	8,867	
3140EV-H5-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC1		1.A	6,222,268	5,698,956	5,385,322	6,357,399	0	(32,459)	0	0	3.500	1.627	MON	16,622	534,180	12/29/2020	06/01/2046	37,956	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3140EW-YT-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC2		1.A	2,020,602	1,926,102	1,817,119	2,041,352	0	(6,643)	0	0	3.500	2.536	MON	5,618	69,487	02/19/2016	01/01/2046	11,381	
3140F5-SX-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC9		1.A	614,332	593,021	542,247	614,725	0	(3,325)	0	0	3.000	2.383	MON	1,483	18,071	11/04/2016	10/01/2046	3,462	
3140F8-NK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD1		1.A	1,348,261	1,257,303	1,192,571	1,332,612	0	(15,653)	0	0	3.500	2.440	MON	3,667	46,563	07/20/2016	07/01/2046	7,630	
3140FN-J9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE2		1.A	615,281	596,095	563,289	622,190	0	(2,248)	0	0	3.500	2.757	MON	1,739	21,525	06/29/2017	02/01/2047	3,539	
3140FP-AS-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE3		1.A	770,051	752,072	730,918	772,724	0	99	0	0	4.000	3.505	MON	2,507	30,747	09/05/2018	05/01/2047	4,964	
3140FP-DG-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE3		1.A	837,494	833,911	805,448	844,805	0	(230)	0	0	4.000	3.776	MON	2,780	34,218	11/27/2018	06/01/2047	5,147	
3140FQ-S7-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE5		1.A	1,079,547	1,043,671	989,853	1,087,048	0	(5,706)	0	0	3.500	2.794	MON	3,044	37,443	10/16/2017	11/01/2046	6,122	
3140FQ-TK-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE5		1.A	2,866,606	2,783,958	2,637,275	2,873,804	0	4,204	0	0	3.500	2.952	MON	8,120	98,549	04/28/2017	11/01/2045	18,325	
3140FU-T5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE8		1.A	970,535	936,196	878,827	984,724	0	(824)	0	0	3.500	2.720	MON	2,731	34,008	08/30/2017	08/01/2047	5,247	
3140FV-K4-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE9		1.A	926,888	908,992	877,967	954,782	0	1,067	0	0	4.000	3.166	MON	3,030	36,700	06/28/2018	03/01/2047	6,004	
3140FX-C7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BF0		1.A	12,154,619	11,755,540	10,863,439	12,222,025	0	(5,674)	0	0	3.500	2.960	MON	34,287	423,367	08/30/2017	05/01/2056	60,930	
3140FX-ED-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BF0		1.A	8,163,131	7,901,397	7,301,778	8,217,901	0	(6,348)	0	0	3.500	2.958	MON	23,046	283,517	08/25/2017	08/01/2056	39,694	
3140GS-PD-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH4		1.A	1,376,914	1,350,484	1,304,390	1,410,698	0	(1,732)	0	0	4.000	3.276	MON	4,502	55,435	08/17/2018	09/01/2047	8,247	
3140GT-4E-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH5		1.A	45,706	47,862	48,582	44,716	0	590	0	0	6.235	7.404	MON	249	8,122	03/20/2020	07/01/2047	49,354	
3140GT-7F-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH5		1.A	717,762	717,986	695,279	720,004	0	22	0	0	4.000	3.935	MON	2,393	30,913	10/19/2018	09/01/2047	5,056	
3140GT-EG-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH4		1.A	1,311,338	1,283,267	1,239,467	1,343,121	0	(2,515)	0	0	4.000	3.247	MON	4,278	54,433	01/07/2019	06/01/2047	8,250	
3140GU-LS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH5		1.A	2,522,268	2,483,846	2,331,503	2,531,408	0	(554)	0	0	3.500	3.187	MON	7,245	89,144	01/24/2018	11/01/2047	15,476	
3140GW-PL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH7		1.A	3,392,130	3,266,419	3,154,931	3,440,648	0	(2,767)	0	0	4.000	3.121	MON	10,888	135,185	06/15/2018	08/01/2047	21,518	
3140GX-T9-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH8		1.A	749,338	711,326	687,047	778,023	0	(4,143)	0	0	4.000	2.552	MON	2,371	28,715	10/11/2017	10/01/2047	3,869	
3140GY-GZ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH9		1.A	959,696	945,951	887,984	968,757	0	(639)	0	0	3.500	3.119	MON	2,759	33,861	01/19/2018	01/01/2048	5,439	
3140GY-L3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH9		1.A	910,763	950,169	971,002	910,735	0	(9,714)	0	0	6.360	6.896	MON	5,036	66,184	03/20/2020	10/01/2047	982,166	
3140GY-LL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH9		1.A	1,075,515	1,068,730	1,094,474	1,129,505	0	(17,389)	0	0	6.360	4.907	MON	5,664	74,772	03/20/2020	09/01/2047	1,104,658	
3140H1-DJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ0		1.A	2,367,519	2,312,418	2,170,716	2,416,455	0	(3,933)	0	0	3.500	2.794	MON	6,745	84,732	12/19/2017	10/01/2047	14,983	
3140H1-V9-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ0		1.A	1,696,081	1,676,177	1,614,297	1,722,265	0	(7,992)	0	0	4.000	3.550	MON	5,587	68,895	12/17/2018	03/01/2048	10,241	
3140H2-GA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1		1.A	635,294	619,610	598,462	652,715	0	(2,420)	0	0	4.000	3.111	MON	2,065	24,952	02/21/2018	02/01/2048	4,271	
3140H2-JM-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1		1.A	640,080	625,422	604,075	651,359	0	(815)	0	0	4.000	3.316	MON	2,085	25,215	03/09/2018	01/01/2048	3,744	
3140H2-Y6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1		1.A	332,438	347,434	348,284	336,011	0	1,596	0	0	5.985	6.667	MON	1,733	21,705	03/20/2020	11/01/2047	358,193	
3140H6-CF-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ4		1.A	1,033,899	1,022,239	989,909	1,045,170	0	(1,148)	0	0	4.000	3.606	MON	3,407	42,684	05/16/2018	01/01/2048	6,575	
3140H8-ZW-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ7		1.A	2,338,134	2,292,639	2,208,002	2,363,597	0	1,482	0	0	4.000	3.551	MON	7,642	96,236	08/13/2018	08/01/2048	16,762	
3140HJ-XW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK5		1.A	935,382	919,082	885,152	958,539	0	(1,324)	0	0	4.000	3.321	MON	3,064	37,037	06/22/2018	06/01/2048	4,894	
3140J5-6D-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		1.A	1,371,472	1,312,021	1,307,158	1,400,524	0	(585)	0	0	4.500	3.301	MON	4,920	60,161	07/02/2018	08/01/2046	8,589	
3140J5-RN-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		1.A	2,334,913	2,261,246	2,144,825	2,336,161	0	(3,112)	0	0	3.500	2.907	MON	6,595	82,400	10/26/2017	06/01/2047	13,419	
3140J5-V8-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		1.A	1,210,528	1,187,702	1,147,164	1,214,942	0	(156)	0	0	4.000	3.585	MON	3,959	48,987	04/27/2018	07/01/2047	7,172	
3140J5-W9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1		1.A	3,675,731	3,553,040	3,359,614	3,702,580	0	(306)	0	0	3.500	2.770	MON	10,363	128,902	11/22/2017	07/01/2047	21,900	
3140J7-4E-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	433,726	457,394	469,790	478,326	0	(3,566)	0	0	6.251	4.745	MON	2,383	64,632	03/20/2020	05/01/2045	471,799	
3140J7-5W-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	1,285,867	1,249,551	1,218,741	1,296,509	0	(2,253)	0	0	4.000	3.283	MON	4,165	51,356	02/27/2018	11/01/2044	8,273	
3140J7-7G-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	1,016,182	984,941	954,401	1,030,167	0	(2,344)	0	0	4.000	3.216	MON	3,283	40,469	04/10/2018	03/01/2048	6,055	
3140J7-LY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	785,511	742,800	725,862	805,087	0	(2,250)	0	0	4.000	2.573	MON	2,476	30,449	11/02/2017	07/01/2045	5,007	
3140J7-P7-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	1,533,766	1,442,696	1,403,331	1,539,084	0	(2,963)	0	0	4.000	2.835	MON	4,809	59,499	12/01/2017	11/01/2047	9,421	
3140J7-QC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	4,541,541	4,343,342	4,316,788	4,589,987	0	(3,207)	0	0	4.500	3.456	MON	16,288	199,969	05/14/2018	12/01/2047	29,813	
3140J7-VS-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	6,976,537	7,033,686	6,399,499	6,978,814	0	719	0	0	3.000	3.118	MON	17,584	215,731	01/19/2018	12/01/2047	38,127	
3140J8-BR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	3,609,180	3,444,916	3,464,580	3,647,673	0	(7,951)	0	0	4.500	3.453	MON	12,918	160,599	05/29/2018	02/01/2047	24,641	
3140J8-H2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3		1.A	1,760,927	1,679,072	1,688,656	1,793,569	0	10,551	0	0	4.500	3.299	MON	6,297	78,489	06/07/2018	03/01/2046	11,723	
3140JA-2R-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6		1.A	1,335,809	1,410,796	1,451,536	1,336,037	0	(5,560)	0	0	6.290	7.127	MON	7,395	115,665	03/20/2020	11/01/2045	1,456,988	
3140JA-FY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM5		1.A	3,687,785	3,916,563	4,031,477	3,743,574	0	(34,511)	0	0	6.284	7.030	MON	20,510	279,516	03/20/2020	04/01/2047	4,042,781	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3140JA-X9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6		1.A	6,195,872	6,182,744	6,378,525	6,523,903	0	89,675	0	0	6.391	4.930	MON	32,928	438,151	03/20/2020	11/01/2042	6,388,382	
3140JA-XR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6		1.A	3,869,251	4,094,722	4,214,717	3,907,450	0	(51,565)	0	0	6.321	6.947	MON	21,569	301,414	03/20/2020	04/01/2047	4,227,691	
3140JA-Y6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6		1.A	6,389,492	6,430,246	6,610,617	6,723,246	0	60,590	0	0	6.174	4.755	MON	33,084	436,956	03/20/2020	12/01/2047	6,636,614	
3140JA-YC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6		1.A	3,553,561	3,809,240	3,914,343	3,533,740	0	(37,835)	0	0	6.350	7.716	MON	20,157	265,993	03/20/2020	09/01/2045	3,931,507	
3140KD-NW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BP5		1.A	13,749,316	13,176,942	11,289,212	13,889,703	0	(27,534)	0	0	2.500	1.809	MON	27,452	338,904	06/29/2020	05/01/2050	68,396	
3140Q7-3S-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		1.A	1,776,866	1,744,101	1,684,614	1,826,822	0	(1,670)	0	0	4.000	3.229	MON	5,814	73,916	07/25/2018	11/01/2047	10,726	
3140Q7-YK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0		1.A	3,388,389	3,265,425	3,242,252	3,452,722	0	(26,284)	0	0	4.500	3.450	MON	12,245	152,462	12/07/2018	11/01/2047	21,359	
3140Q8-K8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		1.A	1,508,234	1,456,572	1,446,207	1,531,057	0	(1,837)	0	0	4.500	3.541	MON	5,462	66,903	05/17/2018	02/01/2048	9,707	
3140Q8-MC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1		1.A	2,459,495	2,408,678	2,329,661	2,485,235	0	(6,703)	0	0	4.000	3.457	MON	8,029	98,151	08/29/2018	02/01/2048	13,827	
3140Q8-4M-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA4		1.A	3,059,340	3,022,504	2,711,985	3,103,143	0	(2,547)	0	0	3.000	2.621	MON	7,556	92,670	11/08/2019	10/01/2049	16,822	
3140QP-VD-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB4		1.A	40,626,854	42,719,322	41,926,268	40,661,506	0	34,652	0	0	4.500	5.278	MON	160,197	800,987	07/23/2025	07/01/2052	259,408	
3140QQ-7F-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB5		1.A	13,551,524	13,977,398	14,033,876	13,557,490	0	5,937	0	0	5.000	5.510	MON	58,239	349,435	06/06/2025	01/01/2053	88,183	
3140QR-ES-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB5		1.A	32,488,649	31,812,631	32,817,366	32,484,760	0	(2,326)	0	0	6.000	5.322	MON	159,063	954,379	06/27/2025	01/01/2053	243,622	
3140QS-4T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7		1.A	8,563,224	8,436,674	8,699,483	8,555,853	0	(7,299)	0	0	6.000	5.440	MON	42,183	253,100	06/13/2025	09/01/2053	63,054	
3140QS-FW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB6		1.A	20,586,637	20,683,592	21,056,650	20,587,473	0	842	0	0	5.500	5.585	MON	94,800	568,799	06/17/2025	06/01/2053	139,542	
3140QS-P8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB6		1.A	36,135,759	36,147,055	36,791,308	36,133,348	0	(2,411)	0	0	5.500	5.487	MON	165,674	828,370	07/23/2025	07/01/2053	245,421	
3140QU-HK-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8		1.A	36,014,470	36,127,368	36,798,617	36,013,658	0	(812)	0	0	5.500	5.548	MON	165,584	827,919	07/24/2025	04/01/2054	245,106	
3140QU-VE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8		1.A	34,099,799	33,549,380	34,643,419	34,110,241	0	10,442	0	0	6.000	5.301	MON	167,747	838,735	07/28/2025	06/01/2054	263,231	
3140W1-RC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1		1.A	31,353,252	33,861,089	32,297,483	31,350,991	0	(2,262)	0	0	4.000	5.124	MON	112,870	564,352	07/30/2025	02/01/2053	194,183	
3140W1-SM-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1		1.A	36,551,597	38,298,988	37,613,651	36,565,491	0	13,894	0	0	4.500	5.214	MON	143,621	718,106	07/30/2025	04/01/2054	225,358	
3140W2-KN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA2		1.A	15,060,876	15,752,510	15,455,612	15,065,805	0	4,732	0	0	4.500	5.190	MON	59,072	354,431	06/24/2025	06/01/2053	94,610	
3140X4-4J-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM1		1.A	6,681,769	6,599,278	5,921,296	6,770,664	0	(4,180)	0	0	3.000	2.627	MON	16,498	202,371	10/29/2019	10/01/2049	37,246	
3140X8-C2-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		1.A	19,213,304	18,586,025	15,286,805	19,141,990	0	(26,339)	0	0	2.000	1.608	MON	30,977	379,262	10/30/2020	10/01/2050	91,116	
3140X8-L5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4		1.A	6,449,017	6,218,730	5,133,109	6,437,126	0	(8,416)	0	0	2.000	1.557	MON	10,365	125,816	01/29/2021	11/01/2050	30,524	
3140XM-JZ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS5		1.A	13,618,752	13,637,931	13,868,928	13,617,214	0	(1,524)	0	0	5.500	5.512	MON	62,507	375,043	06/25/2025	08/01/2053	90,537	
3140XP-BW-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS7		1.A	36,785,005	37,595,661	37,674,921	36,792,448	0	7,444	0	0	5.000	5.403	MON	156,649	783,243	07/29/2025	11/01/2053	240,188	
31410D-NF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 886		1.A	33	33	35	33	0	0	0	0	6.500	5.966	MON	0	2	09/11/2006	07/01/2036	34	
31410L-CC-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890		1.A	73,406	72,612	71,204	73,425	0	(65)	0	0	4.000	3.745	MON	242	3,082	12/06/2010	10/01/2040	514	
31410S-EX-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 895		1.A	1,003	993	1,065	999	0	(1)	0	0	6.500	6.292	MON	5	66	08/10/2006	06/01/2036	8	
31410X-PZ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 900		1.A	88	87	92	88	0	1	0	0	6.000	5.719	MON	0	6	03/06/2008	08/01/2036	3	
31411D-S7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 905		1.A	503	498	519	502	0	0	0	0	5.500	5.261	MON	2	29	09/11/2008	02/01/2037	5	
31411W-F8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 916		1.A	1,679	1,687	1,726	1,679	0	0	0	0	5.000	5.086	MON	7	86	09/15/2008	06/01/2037	12	
31411W-WT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 916		1.A	2,563	2,540	2,646	2,553	0	(2)	0	0	5.500	5.317	MON	12	142	09/11/2008	06/01/2037	17	
31411Y-CY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 918		1.A	214	212	221	214	0	0	0	0	5.500	5.252	MON	1	13	09/11/2008	05/01/2037	3	
31412A-T4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 919		1.A	370	371	380	370	0	0	0	0	5.000	5.100	MON	2	19	09/15/2008	05/01/2037	3	
31412B-F2-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 920		1.A	2,513	2,490	2,594	2,510	0	(2)	0	0	5.500	5.220	MON	11	141	09/11/2008	12/01/2036	39	
31412N-3V-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 930		1.A	43,354	41,806	41,979	43,290	0	(66)	0	0	4.500	3.653	MON	157	1,955	07/05/2011	02/01/2039	323	
31412R-AN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 932		1.A	238,994	231,401	226,935	237,363	0	(495)	0	0	4.000	3.377	MON	771	10,437	08/27/2010	02/01/2040	2,001	
31412R-L4-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 932		1.A	147,885	142,884	137,008	147,714	0	(227)	0	0	3.500	2.772	MON	417	5,187	10/03/2011	12/01/2040	907	
31412S-6C-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 933		1.A	276	277	284	276	0	0	0	0	5.000	5.077	MON	1	14	09/15/2008	05/01/2038	2	
31412S-N2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 933		1.A	579	581	595	579	0	0	0	0	5.000	5.079	MON	2	33	09/15/2008	03/01/2038	5	
31412S-ZX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 933		1.A	11,436	11,482	11,761	11,436	0	(2)	0	0	5.000	5.071	MON	48	601	09/15/2008	03/01/2038	141	
31412X-XC-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 938		1.A	7,056	6,992	7,284	7,026	0	(4)	0	0	5.500	5.331	MON	32	392	09/11/2008	07/01/2037	52	
31412Y-AM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 938		1.A	4,023	3,986	4,153	4,006	0	(3)	0	0	5.500	5.321	MON	18	237	09/11/2008	07/01/2037	33	
31413A-KQ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 939		1.A	7,970	7,897	8,227	7,928	0	(5)	0	0	5.500	5.355	MON	36	446	09/11/2008	07/01/2037	59	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31413D-FD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 942		1.A	1,063	1,053	1,097	1,065	0	(1)	0	0	5.500	5.122	MON	5	60	09/11/2008	07/01/2037	9	
31413S-BU-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 953		1.A	333	330	343	332	0	0	0	0	5.500	5.253	MON	2	18	09/11/2008	11/01/2037	4	
31413U-TL-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 956		1.A	150	149	155	150	0	0	0	0	5.500	5.295	MON	1	8	09/11/2008	12/01/2037	1	
31414A-MZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 960		1.A	1,281	1,269	1,322	1,277	0	0	0	0	5.500	5.303	MON	6	77	09/11/2008	12/01/2037	11	
31414H-AQ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 966		1.A	4,005	3,968	4,134	3,984	0	(2)	0	0	5.500	5.365	MON	18	221	09/11/2008	12/01/2037	27	
31414T-KG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 975		1.A	32,981	33,837	35,385	33,133	0	54	0	0	5.500	6.032	MON	155	2,355	06/17/2008	06/01/2038	339	
31414T-SA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 975		1.A	264,658	263,926	276,028	263,938	0	(67)	0	0	5.500	5.467	MON	1,210	31,164	05/22/2008	04/01/2038	1,791	
31414U-7C-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 977		1.A	47,655	47,872	49,036	47,650	0	4	0	0	5.000	5.086	MON	199	2,428	09/15/2008	04/01/2038	367	
31414U-SZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 976		1.A	5,517	5,542	5,677	5,519	0	0	0	0	5.000	5.074	MON	23	283	09/15/2008	03/01/2038	37	
31415A-UU-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 981		1.A	4,012	4,030	4,128	4,013	0	0	0	0	5.000	5.076	MON	17	222	09/15/2008	06/01/2038	30	
31415X-A7-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 992		1.A	1,731	1,739	1,781	1,731	0	0	0	0	5.000	5.087	MON	7	89	09/15/2008	10/01/2038	11	
31416C-CH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995		1.A	14,173	13,569	13,625	13,994	0	(25)	0	0	4.500	3.757	MON	51	634	06/27/2011	04/01/2039	100	
31416M-4S-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AA4		1.A	64,252	62,685	61,473	64,395	0	(70)	0	0	4.000	3.355	MON	209	2,635	08/12/2010	03/01/2039	452	
31416M-4T-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AA4		1.A	10,737	10,318	10,361	10,631	0	(17)	0	0	4.500	3.783	MON	39	479	06/14/2011	03/01/2039	79	
31416V-SW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB0		1.A	76,699	70,427	73,303	81,116	0	5,336	0	0	5.500	2.011	MON	323	4,029	01/20/2012	12/01/2038	544	
31416W-CV-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB0		1.A	391,312	360,864	362,421	388,305	0	(2,671)	0	0	4.500	2.726	MON	1,353	16,712	01/25/2017	09/01/2039	3,098	
31416W-R9-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1		1.A	919,002	881,438	864,334	908,431	0	(2,088)	0	0	4.000	3.321	MON	2,938	35,746	11/28/2011	09/01/2040	5,710	
31416W-RH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1		1.A	77,569	74,692	75,118	77,303	0	(125)	0	0	4.500	3.745	MON	280	3,493	07/05/2011	08/01/2040	528	
31416W-TV-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1		1.A	229,431	221,941	217,634	228,938	0	(372)	0	0	4.000	3.309	MON	740	9,229	09/01/2010	09/01/2040	1,440	
31416W-YP-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1		1.A	2,015,529	1,906,219	1,869,347	2,007,966	0	(3,977)	0	0	4.000	2.822	MON	6,354	79,130	01/26/2017	10/01/2040	14,345	
31416X-7F-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2		1.A	860,366	798,600	799,703	864,151	0	(6,553)	0	0	4.500	3.033	MON	2,995	36,406	12/21/2016	04/01/2041	5,361	
31416X-FJ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1		1.A	1,395,059	1,331,072	1,338,954	1,411,693	0	123,837	0	0	4.500	3.180	MON	4,992	100,472	01/10/2014	12/01/2040	9,887	
31416X-JR-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2		1.A	62,978	61,274	58,754	63,276	0	(68)	0	0	3.500	2.820	MON	179	2,224	01/03/2012	01/01/2041	405	
31416X-JX-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2		1.A	3,772,823	3,738,360	3,666,014	3,774,647	0	(2,199)	0	0	4.000	3.768	MON	12,461	154,106	05/31/2011	01/01/2041	23,830	
31416X-SX-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2		1.A	1,405,365	1,430,739	1,402,990	1,405,060	0	613	0	0	4.000	4.357	MON	4,769	58,408	02/23/2011	02/01/2041	8,852	
31416Y-5G-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3		1.A	27,876	26,549	26,537	27,239	0	(53)	0	0	4.000	2.727	MON	89	1,139	12/12/2011	09/01/2031	271	
31416Y-T3-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3		1.A	48,230	45,716	44,786	47,868	0	(55)	0	0	4.000	3.059	MON	152	1,853	09/26/2011	07/01/2041	301	
31416Y-YN-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3		1.A	159,446	152,284	149,185	159,975	0	(294)	0	0	4.000	2.981	MON	508	6,474	08/17/2011	08/01/2041	1,065	
31417A-NK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3		1.A	725,796	692,574	678,479	714,809	0	(1,627)	0	0	4.000	3.355	MON	2,309	29,451	12/20/2011	12/01/2041	4,257	
31417A-P8-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB4		1.A	748,647	721,371	689,214	744,727	0	(3,901)	0	0	3.500	2.822	MON	2,104	25,762	01/30/2012	12/01/2041	4,119	
31417A-QF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB4		1.A	1,320,356	1,241,228	1,215,967	1,331,138	0	(3,212)	0	0	4.000	2.590	MON	4,137	50,406	09/11/2017	12/01/2041	8,171	
31417A-QM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB4		1.A	586,604	557,343	545,962	595,895	0	9,313	0	0	4.000	2.651	MON	1,858	26,908	01/19/2012	12/01/2041	6,306	
31417A-X6-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB4		1.A	163,567	159,384	152,244	164,176	0	(210)	0	0	3.500	2.895	MON	465	5,777	03/15/2012	01/01/2042	990	
31417C-C9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB5		1.A	4,744,744	4,627,509	4,434,149	4,749,818	0	(6,813)	0	0	3.500	2.957	MON	13,497	166,309	02/09/2016	07/01/2042	28,293	
31417C-W6-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB6		1.A	638,469	619,309	592,956	639,417	0	(789)	0	0	3.500	2.840	MON	1,806	22,145	05/30/2014	09/01/2042	3,685	
31417E-QZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB7		1.A	700,999	668,513	636,052	706,312	0	(8,305)	0	0	3.500	2.486	MON	1,950	23,918	02/12/2016	01/01/2043	4,232	
31417E-WV-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB7		1.A	2,332,248	2,313,451	2,215,010	2,327,885	0	(734)	0	0	3.500	3.355	MON	6,748	83,331	07/24/2013	02/01/2043	13,256	
31417F-2N-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8		1.A	1,190,502	1,153,378	1,063,214	1,185,584	0	(4,713)	0	0	3.000	2.454	MON	2,883	35,565	06/23/2016	04/01/2043	6,805	
31417F-ZS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8		1.A	2,483,812	2,411,103	2,301,260	2,485,598	0	(12,452)	0	0	3.500	2.881	MON	7,032	87,296	03/31/2017	03/01/2043	15,638	
31417G-XD-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9		1.A	739,684	704,461	670,419	740,331	0	(3,632)	0	0	3.500	2.586	MON	2,055	25,528	01/22/2015	06/01/2043	4,242	
31417Q-K5-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AC4		1.A	323,920	310,250	311,538	331,463	0	5,740	0	0	4.500	3.007	MON	1,163	14,191	08/13/2010	10/01/2039	2,109	
31417T-NK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AC6		1.A	78,947	75,798	76,113	79,128	0	(186)	0	0	4.500	3.539	MON	284	3,486	07/27/2011	01/01/2040	540	
31417W-TD-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AC9		1.A	69,101	65,958	66,231	68,633	0	(202)	0	0	4.500	3.560	MON	247	3,045	08/18/2010	02/01/2040	469	
31417Y-3N-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	48,693	47,597	47,577	48,065	0	(97)	0	0	4.000	3.451	MON	159	2,054	07/07/2011	07/01/2031	515	
31417Y-5R-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	62,428	59,544	58,332	62,614	0	(211)	0	0	4.000	2.961	MON	198	2,446	09/19/2011	09/01/2041	378	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31417Y-DA-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	8,225	7,821	7,863	7,930	0	(34)	0	0	4.500	3.339	MON	29	400	07/08/2011	06/01/2029	125	
31417Y-UH-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	563,949	574,633	563,489	563,076	0	481	0	0	4.000	4.414	MON	1,915	50,945	02/23/2011	12/01/2040	3,579	
31417Y-VQ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	102,969	100,703	96,561	103,076	0	(40)	0	0	3.500	2.986	MON	294	3,621	11/02/2011	01/01/2041	636	
31417Y-W4-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	71,712	67,933	68,029	71,331	0	(155)	0	0	4.500	3.445	MON	255	3,184	08/05/2011	03/01/2041	482	
31417Y-XZ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	40,418	39,432	39,417	39,848	0	(83)	0	0	4.000	3.394	MON	131	1,704	05/12/2011	04/01/2031	442	
31418A-CF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	137,386	136,177	129,035	138,167	0	(150)	0	0	3.500	3.226	MON	397	4,825	12/15/2011	01/01/2042	758	
31418A-CM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0		1.A	93,818	90,291	86,246	94,306	0	(141)	0	0	3.500	2.620	MON	263	3,248	02/06/2012	02/01/2042	569	
31418A-R2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1		1.A	2,032,745	1,959,272	1,861,724	2,044,796	0	(3,267)	0	0	3.500	2.674	MON	5,715	70,269	11/14/2016	04/01/2043	12,518	
31418A-S3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1		1.A	6,770,417	6,223,850	5,913,976	6,933,836	0	(21,338)	0	0	3.500	1.508	MON	18,153	225,807	12/29/2020	05/01/2043	46,067	
31418A-TV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1		1.A	1,729,524	1,679,150	1,595,548	1,736,409	0	(1,715)	0	0	3.500	2.847	MON	4,898	60,268	12/28/2017	06/01/2043	10,985	
31418A-WG-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1		1.A	4,380,296	4,463,286	4,241,067	4,372,276	0	2,808	0	0	3.500	3.876	MON	13,018	160,899	12/26/2013	08/01/2043	27,424	
31418A-XL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1		1.A	3,855,603	3,924,547	3,729,151	3,853,049	0	1,814	0	0	3.500	3.833	MON	11,447	131,007	09/24/2013	09/01/2043	24,374	
31418B-7D-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2		1.A	1,022,582	940,846	936,178	1,050,853	0	(30,970)	0	0	4.500	2.295	MON	3,528	43,746	11/18/2016	07/01/2046	6,966	
31418B-S8-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2		1.A	351,726	330,453	320,642	359,049	0	(3,668)	0	0	4.000	2.476	MON	1,102	13,591	08/27/2015	07/01/2045	2,191	
31418C-GE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2		1.A	113,928	110,812	104,486	116,247	0	(160)	0	0	3.500	2.716	MON	323	3,979	04/28/2017	02/01/2047	657	
31418C-MG-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		1.A	4,012,377	3,799,936	3,670,238	4,177,211	0	(57,812)	0	0	4.000	2.471	MON	12,666	156,061	06/26/2017	07/01/2047	23,225	
31418C-ND-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		1.A	5,683,600	6,051,412	5,680,589	5,685,322	0	1,722	0	0	3.500	4.166	MON	17,650	0	12/03/2025	08/01/2047	35,008	
31418C-RD-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3		1.A	677,649	664,464	641,785	693,420	0	(580)	0	0	4.000	3.284	MON	2,215	27,283	08/24/2018	11/01/2047	4,113	
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		1.A	2,466,811	2,391,697	1,956,617	2,464,379	0	(5,655)	0	0	2.000	1.620	MON	3,986	100,130	08/13/2020	09/01/2050	11,632	
31418E-E5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		1.A	12,269,170	13,274,057	12,637,986	12,279,439	0	10,269	0	0	4.000	5.152	MON	44,247	221,234	07/11/2025	07/01/2052	76,611	
31418E-LY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4		1.A	12,921,578	13,015,124	13,271,829	12,922,217	0	639	0	0	5.500	5.634	MON	59,653	357,916	06/03/2025	12/01/2052	88,061	
31418E-R7-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5		1.A	25,576,404	26,232,209	26,302,074	25,584,005	0	7,602	0	0	5.000	5.467	MON	109,301	546,504	07/28/2025	05/01/2053	168,466	
31418E-XU-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5		1.A	13,716,117	13,737,582	13,963,038	13,714,843	0	(1,274)	0	0	5.500	5.501	MON	62,964	251,856	07/31/2025	11/01/2053	93,204	
31418P-E2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD1		1.A	101,987	97,653	95,765	102,221	0	(256)	0	0	4.000	3.000	MON	326	3,997	09/02/2011	02/01/2040	638	
31418S-XB-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD5		1.A	64,136	63,669	62,434	64,238	0	(43)	0	0	4.000	3.783	MON	212	2,620	07/27/2011	09/01/2040	425	
31418W-PG-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD8		1.A	77,782	75,197	73,739	77,955	0	(125)	0	0	4.000	3.206	MON	251	3,113	08/19/2010	08/01/2040	499	
31418W-PP-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD8		1.A	745,467	735,962	740,163	746,288	0	201,319	0	0	4.500	4.180	MON	2,760	75,152	02/17/2011	08/01/2040	5,102	
31418X-F5-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD9		1.A	339,785	321,452	323,287	335,596	0	(619)	0	0	4.500	3.573	MON	1,205	15,169	08/28/2013	09/01/2040	2,411	
31418X-XW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD9		1.A	185,012	180,444	176,945	184,281	0	(219)	0	0	4.000	3.518	MON	601	7,455	08/12/2010	08/01/2040	1,140	
31419A-4N-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		1.A	274,489	266,332	255,379	273,296	0	(325)	0	0	3.500	2.943	MON	777	9,622	09/23/2011	02/01/2041	1,688	
31419A-DT-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		1.A	97,039	93,870	92,055	97,391	0	(166)	0	0	4.000	3.193	MON	313	3,893	12/26/2013	07/01/2040	678	
31419A-G3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		1.A	147,214	138,922	139,715	147,480	0	(465)	0	0	4.500	3.201	MON	521	6,469	09/18/2013	08/01/2040	1,020	
31419A-R4-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		1.A	2,285,849	2,150,122	2,162,395	2,299,256	0	(9,926)	0	0	4.500	3.105	MON	8,063	98,082	12/30/2013	10/01/2040	14,702	
31419A-TG-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		1.A	447,545	408,717	421,011	449,340	0	(7,275)	0	0	5.000	2.906	MON	1,703	21,148	01/10/2014	09/01/2040	3,204	
31419A-YN-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		1.A	2,212,567	2,103,451	2,062,763	2,207,035	0	(12,107)	0	0	4.000	2.898	MON	7,012	87,808	12/15/2016	01/01/2041	16,128	
31419B-BF-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		1.A	131,903	129,714	124,379	132,300	0	(130)	0	0	3.500	3.068	MON	378	4,711	10/21/2011	02/01/2041	830	
31419B-BT-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		1.A	352,292	347,621	340,879	352,876	0	(263)	0	0	4.000	3.668	MON	1,159	14,347	06/09/2011	02/01/2041	2,289	
31419B-CT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0		1.A	162,036	160,122	153,537	162,188	0	(163)	0	0	3.500	3.213	MON	467	6,789	08/15/2011	03/01/2041	1,006	
31419B-NY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1		1.A	123,424	117,828	118,501	129,029	0	(794)	0	0	4.500	2.533	MON	442	5,363	08/11/2010	08/01/2040	690	
31419C-3V-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE2		1.A	60,410	59,426	56,982	60,605	0	(53)	0	0	3.500	3.053	MON	173	2,141	09/08/2011	09/01/2040	389	
31419C-BX-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1		1.A	510,640	505,583	495,778	512,014	0	(303)	0	0	4.000	3.709	MON	1,685	20,612	05/31/2011	08/01/2040	3,481	
31419E-XR-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE4		1.A	46,497	45,895	44,008	46,490	0	(36)	0	0	3.500	3.204	MON	134	1,635	09/01/2011	09/01/2040	308	
31419F-FW-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE4		1.A	60,686	57,934	56,810	60,696	0	(176)	0	0	4.000	2.993	MON	193	2,410	08/12/2011	11/01/2040	376	
31419H-DF-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE6		1.A	654,287	643,330	647,006	652,117	0	(688)	0	0	4.500	4.188	MON	2,412	30,376	02/23/2011	02/01/2041	4,319	
31419H-G3-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE6		1.A	9,248	8,935	8,762	9,176	0	(19)	0	0	4.000	3.438	MON	30	363	11/08/2010	11/01/2040	51	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31419H-YC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE7		1.A	162,455	154,444	151,448	163,613	0	574	0	0	4.000	2.735	MON	515	6,294	03/30/2012	10/01/2040	1,083	
31419J-YM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE7		1.A	85,422	84,420	82,782	85,487	0	(49)	0	0	4.000	3.702	MON	281	3,438	07/18/2011	11/01/2040	538	
31419K-DZ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE8		1.A	350,417	337,142	339,231	348,220	0	(355)	0	0	4.500	3.757	MON	1,264	15,663	07/05/2011	11/01/2040	2,372	
31419K-KG-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE8		1.A	36,612	35,982	34,502	36,586	0	(29)	0	0	3.500	3.129	MON	105	1,316	10/25/2011	11/01/2040	250	
31419L-DL-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE9		1.A	1,161,599	1,140,220	1,146,691	1,162,134	0	(1,558)	0	0	4.500	4.090	MON	4,276	103,052	03/01/2011	11/01/2040	7,897	
31419L-YA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE9		1.A	152,868	150,502	144,313	153,197	0	(120)	0	0	3.500	3.112	MON	439	5,427	10/31/2011	12/01/2040	980	
3142GS-N4-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ2		1.A	35,535,109	34,999,184	36,042,116	35,522,735	0	(12,373)	0	0	6.000	5.386	MON	174,996	874,980	07/28/2025	08/01/2054	262,385	
35563P-JJ-9	SEASONED CREDIT RISK TRANSFER SENIOR WHO		1.A	35,904,022	38,092,444	26,537,922	37,132,881	0	52,722	0	0	3.500	3.683	MON	111,103	1,112,838	11/01/2025	07/25/2058	137,471	
3136A3-TD-3	THE SUPERANNUATION MEMBERS HOM SENIOR AG		1.A	7,576,963	7,263,589	7,070,084	7,509,558	0	(16,220)	0	0	4.000	3.380	MON	24,212	297,297	06/29/2017	02/25/2042	7,408,861	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				2,404,266,831	2,412,929,589	2,288,922,052	2,416,701,038	0	(54,333)	0	0	XXX	XXX	XXX	8,258,737	85,953,064	XXX	XXX	383,978,152	XXX
313637-VW-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	4,655,753	4,705,380	4,673,353	4,682,088	0	3,983	0	0	3.620	3.823	MON	14,668	173,407	10/18/2018	09/01/2028	51,103	
3136AC-7M-7	FANNIE MAE FNMA_13-M6 AGCYSEN SENIOR_CMB		1.A	8,253,301	8,034,900	7,933,638	7,918,307	0	31,432	0	0	3.384	3.982	MON	22,658	277,366	04/10/2013	02/25/2043	8,172,889	
3136AX-3J-2	FANNIE MAE ACES FNMA_17-M11 LCF SENIOR_C		1.A	8,046,165	8,043,213	7,807,540	8,033,704	0	(1,458)	0	0	2.980	2.972	MON	19,974	243,486	10/05/2017	08/25/2029	8,163,057	
3136AY-7L-1	FANNIE MAE-ACES FNA_18-M1 LCF SENIOR_CMB		1.A	2,890,064	2,984,615	2,941,896	2,953,424	0	13,257	0	0	2.984	3.539	MON	7,422	93,285	05/30/2018	12/25/2027	3,029,914	
3136B3-YE-4	FANNIE MAE ACES FNMA_18-M15A SENIOR SENI		1.A	8,519,248	7,409,132	6,201,830	8,588,574	0	75,338	0	0	4.208	3.261	MON	25,981	308,789	12/01/2025	11/25/2048	31,808	
3136B3-YJ-3	FANNIE MAE ACES FNMA_18-M15A SENIOR SENI		1.A	18,136,886	19,043,136	14,868,055	18,409,361	0	30,420	0	0	3.834	4.068	MON	60,843	724,384	12/01/2025	11/25/2048	84,011	
3136B4-D5-4	FANNIE MAE ACES FNMA_19-M10 SENIOR SENIO		1.A	28,635,365	28,681,068	21,913,881	28,630,150	0	(2,109)	0	0	3.740	3.764	MON	89,389	1,051,254	12/01/2025	05/25/2049	122,724	
3136B8-UB-3	FANNIE MAE ACES FNMA_20-M6 SENIOR SENIOR		1.A	23,674,917	23,257,658	15,447,215	23,564,576	0	(15,808)	0	0	3.000	2.931	MON	58,144	686,523	12/01/2025	11/25/2049	93,926	
3137BK-GZ-7	FREDDIE MAC MULTIFAMILY STRUCT SENIOR_CM		1.A	4,416,163	4,372,638	4,301,476	4,396,210	0	(2,623)	0	0	3.871	3.742	MON	14,105	172,295	07/16/2015	07/25/2033	4,457,270	
3137FB-BX-3	FHLMC MULTIFAMILY STRUCTURED P LCF SENIO		1.A FE	2,795,330	2,714,000	2,689,274	2,723,183	0	(11,798)	0	0	3.244	2.880	MON	7,337	88,042	10/18/2017	08/25/2027	2,758,021	
3137FG-6Q-3	FHLMC MULTIFAMILY STRUCTURED P SENIOR SE		1.A	3,187,260	3,265,000	3,225,638	3,239,403	0	7,821	0	0	3.214	3.552	MON	8,745	106,598	06/05/2018	04/25/2028	3,318,465	
3137FT-ZZ-3	FREMF MORTGAGE TRUST FREMF_20 SENIOR_CMB		1.A	7,076,136	7,076,136	7,083,823	7,076,136	0	0	0	0	4.593	3.938	MON	5,417	374,127	06/23/2020	05/25/2030	7,252,059	
3138EL-U9-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	4,928,758	4,851,770	4,855,992	4,917,273	0	(3,961)	0	0	4.754	4.588	MON	19,221	232,410	01/06/2023	09/01/2043	37,164	
3138L3-5K-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	6,510,288	6,441,843	6,121,337	6,464,501	0	(4,366)	0	0	3.370	3.237	MON	18,694	222,019	05/06/2013	06/01/2033	43,538	
3138L4-QT-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	22,934,680	23,125,264	21,972,185	22,952,510	0	4,534	0	0	4.450	4.548	MON	88,615	1,048,191	03/16/2023	08/01/2043	147,062	
3138L7-YQ-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	2,791,036	2,645,531	2,613,967	2,661,365	0	(5,349)	0	0	3.630	3.225	MON	8,269	98,090	10/05/2017	10/01/2029	25,833	
3138L9-U2-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	35,961,747	37,314,393	35,683,936	36,789,028	0	91,200	0	0	2.930	3.485	MON	94,146	1,115,319	12/02/2015	06/01/2030	285,786	
3138LA-BW-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	11,991,307	10,941,208	10,618,829	11,316,741	0	(84,170)	0	0	3.360	1.862	MON	31,657	373,729	08/03/2016	08/01/2030	86,715	
3138LA-V7-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	9,195,862	8,881,203	8,356,353	9,054,402	0	(17,456)	0	0	3.730	3.287	MON	27,606	332,535	12/02/2015	09/01/2035	58,988	
3138LA-XW-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	8,959,723	8,468,797	7,303,065	8,811,305	0	(17,237)	0	0	3.810	3.369	MON	27,785	327,879	04/27/2016	08/01/2045	46,494	
3138LC-2B-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	3,842,969	3,785,011	3,704,330	3,805,544	0	(5,272)	0	0	3.610	3.327	MON	11,766	139,556	12/14/2015	01/01/2031	30,073	
3138LC-YU-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	28,256,832	27,669,389	25,065,217	28,075,870	0	(20,837)	0	0	4.110	3.953	MON	97,927	1,159,918	12/17/2015	01/01/2046	169,282	
3138LE-3T-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	20,112,500	20,000,000	18,425,161	20,023,611	0	(10,232)	0	0	2.680	2.587	MON	46,156	543,445	07/27/2016	06/01/2031	148,829	
3138LF-JL-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	20,364,676	20,200,547	18,621,132	20,250,924	0	(13,525)	0	0	2.590	2.460	MON	45,053	532,941	08/10/2016	10/01/2031	151,252	
3138LG-3E-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	4,226,133	3,962,387	3,760,092	4,145,915	0	(11,172)	0	0	4.010	3.403	MON	13,682	162,566	10/26/2017	01/01/2042	26,059	
3138LH-RA-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	8,504,549	8,409,938	7,533,953	8,476,530	0	(3,502)	0	0	3.755	3.674	MON	27,193	322,272	03/16/2017	05/01/2047	44,410	
3138LH-UZ-5	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	2,300,821	2,255,707	2,233,968	2,258,655	0	(5,360)	0	0	3.105	2.655	MON	6,031	71,370	05/12/2017	04/01/2027	24,367	
3138LH-Y3-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	3,405,765	3,367,877	3,016,288	3,395,054	0	(1,389)	0	0	3.755	3.673	MON	10,890	129,258	03/16/2017	05/01/2047	17,863	
3138LJ-FU-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	5,907,761	5,835,276	5,761,042	5,838,568	0	(9,699)	0	0	2.900	2.588	MON	14,572	172,435	05/31/2017	05/01/2027	62,943	
3138LJ-MC-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	9,923,445	9,788,848	9,528,188	9,800,539	0	(33,661)	0	0	3.100	2.931	MON	26,131	309,267	10/19/2017	06/01/2029	92,023	
3138LJ-YQ-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	8,017,710	8,327,911	8,046,821	8,200,377	0	25,864	0	0	3.025	3.716	MON	21,693	256,682	04/05/2018	11/01/2029	77,716	
3138LJ-ZD-5	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	14,771,703	14,462,123	12,175,940	14,692,001	0	(10,803)	0	0	3.440	3.282	MON	42,840	507,470	06/23/2017	07/01/2047	79,835	
3138LK-FP-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	24,639,225	24,133,921	21,110,158	24,470,480	0	(17,103)	0	0	3.590	3.450	MON	72,201	871,803	07/20/2017	08/01/2047	137,681	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LL-H8-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	3,821,427	3,731,208	3,636,251	3,760,756	0	(8,975)	0	0	3.270	2.786	MON	10,506	124,292	12/19/2017	11/01/2029	35,084	
3138LL-Q7-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	5,796,738	6,125,000	5,897,555	5,988,820	0	28,661	0	0	3.020	4.049	MON	15,928	187,544	06/01/2018	12/01/2029	54,935	
3138LL-TX-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	10,533,728	11,060,000	10,645,274	10,915,958	0	119,006	0	0	3.010	3.583	MON	28,667	337,530	04/23/2018	12/01/2029	99,068	
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				397,985,971	395,372,028	355,774,653	397,281,843	0	113,653	0	0	XXX	XXX	XXX	1,141,912	13,878,078	XXX	XXX	39,518,247	XXX
00077B-5D-1	AMAC_02-9 SUB WHOLE_CMO _02-9		1.A FM	38,326	39,459	39,688	38,921	0	28	0	0	5.750	6.225	MON	189	2,410	01/01/2003	12/25/2032	40,593	
007034-BN-0	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH		1.A FM	2,269,101	3,263,376	2,841,950	2,269,973	0	145,667	0	0	4.729	10.789	MON	12,860	77,402	07/18/2013	05/25/2036	3,340,778	
007036-DP-8	ADJUSTABLE RATE MORTAGE TRUST WHOLE_CMO		1.A FM	534,017	524,480	518,959	494,305	0	(474)	0	0	5.872	7.263	MON	2,567	33,045	11/22/2021	03/25/2035	540,084	
007036-HV-1	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH		1.A FM	202,908	500,104	492,492	202,908	0	21,377	0	0	4.708	12.165	MON	1,962	11,944	10/24/2012	07/25/2035	512,048	
007036-HZ-2	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH		1.A FM	2,437,243	2,562,687	2,529,548	2,453,730	0	(8,400)	0	0	5.767	6.264	MON	12,316	157,602	09/10/2013	07/25/2035	2,637,888	
007036-LR-5	ADJUSTABLE RATE MORTAGE TRUST SENIOR WHO		4.C FM	948,818	1,886,830	863,404	882,317	0	(5,065)	(108)	0	3.864	4.899	MON	6,076	36,794	07/10/2014	09/25/2035	1,923,624	
007036-QV-1	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH		1.A FM	52,934	102,042	101,896	98,132	0	4,881	0	0	4.646	13.410	MON	79	11,047	01/19/2012	11/25/2035	104,619	
007036-UQ-7	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH		1.A FM	1,614,453	3,474,080	1,776,855	1,524,004	0	102,467	0	0	4.386	12.901	MON	2,540	36,515	02/21/2014	02/25/2036	3,510,595	
007036-VF-0	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH		1.A FM	1,294,969	1,848,132	1,732,041	1,287,838	0	105,808	0	0	4.504	12.375	MON	6,936	42,547	01/16/2014	02/25/2036	1,890,679	
007037-AB-0	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH		1.A FM	3,981,449	5,319,230	4,141,356	3,811,542	0	80,565	(8,317)	0	4.994	6.721	MON	22,136	133,226	04/06/2020	03/25/2037	5,452,456	
007037-BP-8	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH		1.A FM	1,168,963	1,768,450	1,603,088	1,218,323	0	87,370	0	0	4.895	11.527	MON	7,213	43,742	12/01/2025	03/25/2037	1,812,192	
00703A-AA-5	ADJUSTABLE RATE MORTAGE TRUST SENIOR WHO		1.A FM	2,514,334	4,250,033	3,783,267	2,593,640	0	190,905	0	0	4.567	9.019	MON	16,176	108,233	01/16/2014	06/25/2037	4,358,266	
00703A-AD-9	ADJUSTABLE RATE MORTAGE TRUST SUPSEN WHO		1.A FM	2,828,130	3,583,742	4,008,104	2,776,180	0	153,869	0	0	4.266	10.736	MON	2,548	103,777	03/09/2023	06/25/2037	3,687,519	
00703Q-AA-0	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH		1.A FM	0	695,537	458,465	0	0	18,969	0	0	4.848	5,228.320	MON	2,810	16,541	05/15/2012	08/25/2036	712,078	
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH		1.A FM	4,528,116	12,200,923	4,359,024	4,265,610	0	(22,479)	0	0	4.206	8.775	MON	8,553	63,352	12/31/2015	08/25/2036	12,264,275	
009692-AA-2	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH		1.A FE	13,846,454	14,863,442	14,534,609	14,796,523	0	412,065	0	0	3.500	6.633	MON	8,670	544,498	02/16/2023	07/25/2062	15,123,552	
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH		1.A FE	9,935,364	11,550,651	10,418,939	10,090,768	0	124,109	0	0	1.740	4.682	MON	3,350	207,606	08/08/2024	12/25/2060	11,651,142	
02146Q-AD-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	8,651,131	12,652,489	10,447,843	8,814,748	0	516,479	0	0	4.226	9.812	MON	8,912	248,764	03/17/2015	08/25/2046	12,901,253	
02146T-AL-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	618,038	1,500,162	719,344	594,491	0	27,256	0	0	5.750	11.150	MON	7,188	43,592	04/06/2020	08/25/2036	1,543,754	
02146X-BL-1	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	1,369	3,543,884	925,692	1,369	0	74,948	0	0	4.166	8,145.328	MON	2,461	99,360	04/06/2020	12/25/2036	3,643,244	
02147H-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	2,181,835	2,479,776	2,211,180	2,183,348	0	76,880	(2,016)	0	4.366	6.715	MON	1,805	39,999	10/04/2017	06/25/2046	2,519,775	
02147Q-AL-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	4,099,772	8,677,118	4,561,057	3,884,949	0	125,084	0	0	6.000	9.788	MON	43,386	259,460	04/06/2020	08/25/2036	8,936,578	
02147V-AB-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	282,689	635,810	312,013	266,721	0	8,743	0	0	6.000	9.776	MON	3,179	19,070	04/06/2020	10/25/2036	654,880	
02147W-AM-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	105,057	359,338	114,251	99,527	0	5,403	0	0	4.146	7.905	MON	248	7,786	07/31/2007	09/25/2036	367,124	
02147X-AJ-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	40,080	86,297	45,230	37,701	0	1,257	0	0	6.000	11.079	MON	431	2,589	04/06/2020	11/25/2036	88,886	
02147X-AT-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	254,507	532,883	279,296	243,202	0	10,477	0	0	6.000	9.979	MON	2,664	15,986	04/06/2020	11/25/2036	548,869	
02147X-AV-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	1,914,557	4,008,673	2,101,039	1,822,755	0	78,697	0	0	6.000	10.071	MON	20,043	120,255	04/06/2020	11/25/2036	4,128,928	
02147Y-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	2,205,819	5,419,761	2,775,141	2,178,179	0	129,875	0	0	6.000	11.917	MON	27,099	162,185	04/06/2020	11/25/2036	5,581,946	
02148B-AA-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	290	13,000,304	5,836,211	290	0	513,459	0	0	6.000	4,298.151	MON	65,002	401,681	07/01/2025	11/25/2036	13,401,985	
02148B-AA-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		2.C FM	3,007,092	6,016,669	2,701,056	3,007,092	0	108,115	0	0	6.000	5.915	MON	30,083	185,902	07/01/2025	11/25/2036	6,202,571	
02148F-AF-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	0	1,546,944	1,231,161	0	0	46,864	0	0	5.750	8,888.000	MON	7,412	44,355	06/30/2011	04/25/2037	1,591,299	
02149D-AN-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	795,704	1,833,396	1,691,532	986,657	0	262,958	0	0	4.735	19.167	MON	7,234	43,724	01/16/2014	02/25/2037	1,877,120	
02149F-AM-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	2,672,186	6,562,624	2,973,112	2,578,084	0	98,969	0	0	5.750	9.916	MON	31,446	188,628	04/06/2020	02/25/2037	6,751,252	
02149H-AX-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	171,281	962,378	366,812	157,454	0	27,314	0	0	4.246	27.628	MON	681	21,860	07/25/2025	03/25/2037	984,238	
02149J-BE-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	1,715,958	3,693,155	1,890,197	1,609,410	0	29,672	0	0	5.500	8.098	MON	16,927	77,362	11/22/2011	02/25/2037	3,770,517	
02149Q-AA-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	164,659	11,002,327	1,520,823	30,596	0	12,069	0	0	4.346	8,887.970	MON	7,970	155,981	12/26/2018	09/25/2047	11,158,308	
02150A-AF-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	2,588,875	9,053,091	3,742,736	2,602,542	0	195,618	0	0	4.196	12.486	MON	6,331	210,387	03/03/2016	04/25/2047	9,263,478	
02150F-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	528,647	1,203,246	608,806	497,108	0	22,254	0	0	6.000	11.508	MON	6,016	36,573	08/01/2025	05/25/2037	1,239,819	
02150T-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	11,506,200	17,006,584	13,576,852	11,368,296	0	308,885	0	0	4.126	9.760	MON	11,695	310,017	08/18/2014	04/25/2047	17,316,601	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
02150V-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	12,250,988	19,658,615	19,058,699	12,250,988	0	700,372	0	0	4.126	10.195	MON	13,519	447,553	09/27/2017	08/25/2037	20,106,168	
02151B-AB-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	1,045,448	1,876,950	1,153,738	994,724	0	31,730	0	0	6.250	9.245	MON	9,776	53,961	07/01/2025	09/25/2037	1,930,911	
02151B-AQ-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	1,292,673	2,302,615	1,415,389	1,229,270	0	37,630	0	0	6.250	9.071	MON	11,993	66,199	07/22/2014	09/25/2037	2,368,814	
02151C-AE-6	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	2,102,930	4,402,123	2,405,492	1,996,695	0	81,736	0	0	5.750	10.230	MON	21,094	126,528	04/06/2020	07/25/2037	4,528,651	
02151C-BH-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	1,420,953	2,849,008	1,563,481	1,289,028	0	53,518	0	0	5.750	10.290	MON	13,652	81,888	03/19/2020	07/25/2037	2,930,896	
02151E-AE-2	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	5,937,719	12,145,091	5,596,662	5,640,560	0	148,716	0	0	6.500	7.001	MON	65,786	393,625	07/18/2007	09/25/2037	12,538,716	
02151H-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	737,122	3,368,857	1,555,459	825,593	0	161,644	0	0	4.176	17.404	MON	2,345	77,716	11/19/2013	08/25/2037	3,446,573	
02151N-BH-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	234,890	397,994	226,165	222,140	0	3,855	0	0	6.000	7.208	MON	1,990	11,953	04/06/2020	08/25/2037	409,947	
02151R-AB-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	1,307,033	1,523,963	1,350,274	1,223,629	0	3,260	0	0	4.126	8.751	MON	1,048	70,525	12/11/2013	08/25/2047	1,557,434	
02660B-AA-0	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO		1.A FM	9,904,031	32,038,782	10,616,012	9,107,873	0	(51,544)	0	0	4.728	9.167	MON	126,219	663,966	08/04/2014	02/25/2047	32,702,748	
02660C-AF-7	AMERICAN HOME MORTGAGE INVESTM SUPSEN WH		1.A FM	0	15,578,771	9,008,158	0	0	514,121	0	0	6.500	4,761.636	MON	84,385	506,239	04/14/2011	03/25/2047	16,085,010	
02660C-AH-3	AMERICAN HOME MORTGAGE INVESTM WHOLE_CMO		1.A FM	0	2,897,844	14,453	0	0	4,165	0	0	4.646	0.000	MON	0	0	04/20/2007	03/25/2047	2,897,844	
02660K-AA-0	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO		1.A FM	13,544,218	58,802,077	14,740,147	12,179,635	0	(162,407)	0	0	4.949	8.218	MON	242,523	764,730	09/27/2017	11/25/2046	59,566,807	
02660L-AB-6	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO		1.A FM	5,176,120	12,063,769	5,869,426	4,838,054	0	125,438	0	0	4.056	9.267	MON	8,156	229,884	09/27/2017	10/25/2046	12,293,653	
02660L-AF-7	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO		1.A FM	23,281,905	39,645,685	20,792,171	22,490,015	0	208,492	0	0	5.148	5.892	MON	170,063	628,006	07/31/2014	10/25/2046	40,273,691	
02660T-EP-4	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		1.A FM	12,901,120	18,294,271	13,892,252	12,284,070	0	405,509	0	0	5.533	8.145	MON	84,345	357,373	09/04/2014	09/25/2045	18,651,644	
02660T-EP-4	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		5.C FM	0	0	0	0	0	0	0	0	5.533	1.067	MON	0	0	09/04/2014	09/25/2045	0	
02660T-FM-0	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		1.A FM	9,769,576	12,276,387	8,182,439	8,729,537	0	418,635	0	0	5.828	7.312	MON	59,622	149,384	09/09/2005	09/25/2035	12,425,771	
02660T-GV-9	AMERICAN HOME MORTGAGE INVESTM SENIOR WH		1.A FM	4,170,575	14,262,428	4,615,951	3,699,036	0	(9,505)	(700)	0	5.880	8.067	MON	69,889	132,295	09/04/2014	11/25/2045	14,394,723	
02660T-HY-2	AMERICAN HOME MORTGAGE INVESTM SUPSEN WH		1.A FM	5,541,259	6,747,223	5,969,403	5,417,782	0	(60,831)	0	0	4.126	8.584	MON	4,640	325,728	09/09/2014	03/25/2046	6,905,118	
02660T-JE-4	AMERICAN HOME MORTGAGE INVESTM SUPSEN WH		1.A FM	1,986,708	13,161,642	2,604,029	1,845,794	0	34,031	0	0	5.803	13.154	MON	63,650	172,895	12/17/2021	12/25/2035	13,334,537	
02660U-AA-8	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO		1.A FM	3,265,654	4,336,270	3,732,741	3,205,965	0	123,456	0	0	4.998	7.180	MON	18,059	85,659	05/09/2013	10/25/2046	4,421,929	
02660U-AE-0	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO		1.A FM	3,601,147	5,612,480	3,623,524	3,535,241	0	80,061	0	0	4.968	7.098	MON	23,233	99,391	09/16/2014	10/25/2046	5,711,871	
02660V-AG-3	AMHA_05-1 SUPSEN WHOLE_CMO _05-1		1.A FM	2,374,880	2,898,397	2,553,000	2,205,670	0	(104,538)	0	0	4.386	7.476	MON	2,119	31,028	09/25/2014	11/25/2035	2,929,425	
028581-16-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	1,216,773	1,329,441	1,243,952	1,211,127	0	(1,994)	0	0	4.168	6.016	MON	1,539	31,239	09/27/2017	02/20/2047	1,360,680	
03072S-Q4-0	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0		1.A FM	0	10,000,000	9,587,480	0	0	198,175	0	0	4.716	0.000	MON	0	0	10/21/2005	11/25/2035	10,000,000	
03072S-Q5-7	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0		1.A FM	0	9,342,000	8,437,475	0	0	185,135	0	0	4.791	0.000	MON	0	0	10/21/2005	11/25/2035	9,342,000	
03072S-Q6-5	AMERIQUEST MORTGAGE SECURITIES ABS_ABS		1.A FM	6,618	555,414	1,365,890	6,618	0	17,255	0	0	4.866	8,888.000	MON	450	9,027	08/25/2025	11/25/2035	564,441	
03464J-AD-3	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.B FE	3,417,682	5,000,000	3,821,433	4,568,288	0	1,152,461	0	0	3.255	72.579	MON	13,563	81,375	07/09/2024	10/25/2066	5,081,375	
03464U-AA-4	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	1,063,830	1,076,615	1,081,278	1,090,718	0	11,797	0	0	6.500	6.352	MON	5,832	74,150	10/04/2023	12/25/2067	1,111,605	
03465G-AA-4	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	47,932,918	50,680,485	50,474,380	49,565,459	0	448,357	0	0	4.650	6.568	MON	196,387	2,424,739	03/08/2023	10/25/2067	51,858,806	
03465G-AB-2	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	4,574,059	4,881,979	4,860,712	4,758,391	0	50,609	0	0	4.650	6.902	MON	18,918	233,572	03/08/2023	10/25/2067	4,995,485	
03465G-AC-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.C FE	2,036,307	2,243,697	2,232,843	2,078,151	0	109,462	0	0	4.650	12.000	MON	8,694	52,166	03/08/2023	10/25/2067	2,295,863	
03465P-AA-4	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	114,000,744	126,138,274	122,959,831	116,571,922	0	1,186,497	0	0	3.700	5.922	MON	388,926	4,778,588	06/26/2023	09/25/2067	128,471,832	
03465P-AB-2	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	9,765,972	11,066,932	10,658,337	9,983,623	0	92,987	0	0	3.700	6.344	MON	34,123	446,555	06/26/2023	09/25/2067	11,298,969	
03465P-AC-0	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.C FE	10,012,056	11,495,391	10,978,613	10,291,395	0	148,516	0	0	3.700	6.411	MON	35,444	463,844	06/26/2023	09/25/2067	11,736,411	
03465R-AA-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	58,300,686	61,918,872	61,647,899	59,260,120	0	457,052	0	0	4.800	6.434	MON	247,675	3,033,672	10/04/2023	09/25/2067	63,404,925	
03465R-AB-8	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.A FE	5,402,517	5,773,522	5,745,010	5,491,562	0	43,772	0	0	4.800	6.568	MON	23,094	282,870	08/16/2023	09/25/2067	5,912,087	
03465R-AC-6	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.C FE	9,808,715	10,686,537	10,616,915	9,750,211	0	299,004	0	0	4.800	7.488	MON	42,746	256,477	08/16/2023	09/25/2067	10,943,014	
03465Y-AA-5	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.A FE	33,180,167	34,166,869	34,183,060	33,489,695	0	263,960	0	0	4.950	6.388	MON	140,938	1,735,512	05/14/2024	07/25/2068	35,012,499	
03466D-AA-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	48,340,716	50,309,990	49,795,830	48,963,637	0	42,439	0	0	4.800	6.021	MON	201,240	2,477,063	02/08/2024	11/25/2067	51,520,104	
03466D-AB-8	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.A FE	2,983,296	3,073,582	3,057,074	3,006,488	0	(10,845)	0	0	4.800	5.915	MON	12,294	151,331	01/25/2024	11/25/2067	3,147,511	
03466D-AC-6	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.C FE	1,891,283	1,928,650	1,915,573	1,901,940	0	10,822	0	0	4.800	5.747	MON	7,715	78,480	02/26/2025	11/25/2067	1,974,938	
03466F-AD-9	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.B	8,157,466	8,157,587	8,153,716	8,154,907	0	(2,559)	0	0	5.127	4.889	MON	34,853	69,707	10/17/2025	10/25/2070	173,889	
03466H-AA-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	44,424,514	45,891,523	45,596,694	45,292,522	0	295,690	0	0	4.800	5.701	MON	183,566	2,282,767	03/07/2024	11/25/2068	46,992,920	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
03466H-AB-9	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.A FE	7,972,276	8,276,635	8,217,910	8,053,950	0	33,771	0	0	4.800	6.001	MON	33,107	411,702	06/06/2024	11/26/2068	66,239	
03466Q-AC-7	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.B	6,270,753	6,270,815	6,316,607	6,264,257	0	(6,728)	0	0	5.941	5.827	MON	31,046	321,265	02/14/2025	02/25/2070	6,457,090	
03466R-AC-5	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1.B	8,445,604	8,445,718	8,480,834	8,438,356	0	(7,602)	0	0	5.724	5.598	MON	40,286	376,787	03/07/2025	03/25/2070	8,687,434	
034931-AA-3	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	33,500,340	34,423,970	34,276,133	33,974,269	0	240,214	0	0	4.800	5.803	MON	137,696	1,692,254	01/31/2024	09/25/2067	35,250,145	
034934-AA-7	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A	19,995,859	19,996,150	20,200,141	19,977,510	0	(19,660)	0	0	5.690	5.577	MON	94,815	1,105,605	01/22/2025	01/25/2070	20,565,041	
034944-AA-6	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO		1.A FE	82,257,478	85,268,964	84,813,777	83,039,209	0	428,380	0	0	4.650	5.787	MON	330,417	4,109,309	06/25/2024	11/25/2067	87,251,468	
040104-MJ-7	ARGENT SECURITIES INC ARSI_04 MEZZANIN A		1.A FM	7,061,574	7,155,490	6,905,750	7,155,667	0	(6,214)	0	0	5.121	3.669	MON	6,107	217,143	10/23/2020	11/25/2034	7,259,243	
05530M-AA-7	BCAP LLC TRUST BCAP_06-AA2 SUPSEN WHOLE_		1.A FM	19,643,356	23,613,055	21,706,361	19,673,884	0	791,781	(4,371)	0	4.186	6.703	MON	16,475	363,274	12/31/2015	01/25/2037	23,976,329	
05530N-AA-5	BCAP LLC TRUST BCAP_07-AA2 SUPSEN WHOLE_		1.A FM	2,952,613	3,308,605	3,259,573	2,973,279	0	136,365	0	0	4.266	6.666	MON	2,353	152,899	09/27/2017	05/25/2047	3,461,504	
05530V-AA-7	BCP_07 SENIOR WHOLE_CMO _07-AA3		1.A FM	517,861	527,710	520,877	516,037	0	12,117	0	0	4.266	4.608	MON	375	12,727	09/27/2017	04/25/2037	540,437	
05530V-AB-5	BCP_07 SENIOR WHOLE_CMO _07-AA3		1.A FM	926,395	1,106,300	1,049,295	972,056	0	692	0	0	4.126	7.673	MON	761	53,537	07/30/2014	04/25/2037	1,132,189	
05530V-AP-4	BCAP LLC TRUST BCAP_07-AA3 SENIOR WHOLE_		1.A FM	2,284,750	3,334,923	2,863,107	2,188,267	0	101,365	0	0	4.146	15.387	MON	2,305	67,114	03/19/2020	05/25/2047	3,402,037	
05530W-AP-2	BCAP LLC TRUST BCAP_07-AA4 SENIOR WHOLE_		1.A FM	1,249,624	17,694,200	7,461,803	1,365,180	0	519,691	0	0	4.346	94.542	MON	12,817	343,036	05/18/2011	08/25/2047	18,037,236	
058927-AN-4	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	2,352,429	2,964,316	2,622,570	2,374,997	0	92,221	0	0	4.591	7.857	MON	11,340	69,976	01/16/2014	02/20/2036	3,034,292	
058928-AD-4	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	30,882	1,668,142	1,578,185	30,882	0	44,368	0	0	4.636	105.416	MON	6,444	38,807	11/21/2011	03/20/2036	1,706,949	
058928-AN-2	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	689,510	765,903	685,995	704,070	0	28,662	(246)	0	4.449	5.038	MON	2,840	17,070	02/15/2006	03/20/2036	782,973	
058931-AU-0	BANC OF AMERICA FUNDING CORPOR SENIOR WH		1.A FM	56,298	84,720	76,019	50,883	0	2,515	0	0	5.750	14.728	MON	406	2,436	03/30/2006	03/25/2036	87,156	
058931-AZ-9	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		1.A FM	2,733	1,177,590	1,056,641	15,667	0	47,230	0	0	5.750	8,888.000	MON	5,643	33,856	03/09/2006	03/25/2036	1,211,446	
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO		1.A FM	384,842	1,557,417	379,208	345,956	0	(3,260)	0	0	6.726	9.605	MON	8,730	9,255	01/25/2007	10/25/2036	1,566,672	
05946X-3A-9	BANK OF AMERICA FUNDING CORPOR WHOLE_CMO		1.A FM	204,052	274,969	238,968	200,800	0	7,505	0	0	5.750	10.765	MON	1,318	7,900	03/03/2006	01/25/2036	282,869	
05946X-FZ-1	BANK OF AMERICA FUNDING CORPOR WHOLE_CMO		1.A FM	743,299	737,108	734,822	728,726	0	(959)	0	0	6.000	6.116	MON	3,686	44,900	07/08/2004	02/25/2034	759,221	
05946X-JP-9	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		1.B FM	1,284,004	1,526,292	1,406,977	1,318,463	0	57,926	0	0	2.809	4.861	MON	3,573	21,622	03/27/2007	12/20/2034	1,547,914	
05946X-MG-5	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		5.C FM	692,241	436,976	399,129	399,129	(1,026,220)	502,004	0	0	4.577	(28.281)	MON	1,667	10,424	02/16/2005	12/25/2034	447,400	
05946X-P6-4	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		5.A FM	1,689,457	766,646	701,380	717,933	0	30,864	(93)	0	5.500	5.376	MON	3,514	21,083	01/24/2006	10/25/2035	787,729	
05946X-SQ-7	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	455,021	517,707	503,264	447,952	0	17,314	0	0	5.500	8.928	MON	2,373	14,215	11/19/2013	04/25/2035	531,922	
05946X-X5-7	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	68,555	331,425	308,420	79,655	0	19,681	0	0	5.500	51.497	MON	1,519	9,108	04/06/2020	01/25/2036	340,533	
05946X-Y5-6	BANK OF AMERICA FUNDING CORPOR SENIOR WH		1.A FM	770,322	893,797	880,436	782,113	0	71,120	0	0	5.750	7.441	MON	4,283	25,678	05/02/2006	01/25/2036	919,475	
05946X-Y5-6	BANK OF AMERICA FUNDING CORPOR SENIOR WH		4.B FM	446,785	455,896	449,081	458,610	0	0	0	0	5.750	4.318	MON	2,185	13,098	05/02/2006	01/25/2036	468,994	
05946X-YX-5	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	0	1,077,867	1,074,193	0	0	34,342	0	0	5.379	8,888.000	MON	4,831	29,117	10/04/2011	09/20/2035	1,106,984	
05948K-3G-2	BANC OF AMERICA ALTERNATIVE LO SUPSEN WH		4.A FM	405,215	505,286	394,742	418,672	0	20,245	(72)	0	6.000	5.814	MON	2,526	15,111	04/06/2020	03/25/2036	520,397	
05948X-TP-6	BANC OF AMERICA MORTGAGE SECUR SUB WHOLE		1.A FM	18,277	52,218	237	0	16,600	(20,960)	0	0	5.810	0.000	MON	253	0	10/17/2003	09/25/2033	52,218	
05949A-4R-8	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		1.A FM	376,023	558,512	562,519	405,124	0	47,970	0	0	5.387	16.473	MON	2,507	15,042	11/17/2011	05/25/2035	573,554	
05949A-H9-4	BANK OF AMERICA MORTGAGE SECUR SUPSEN WH		1.A FM	542,950	610,601	610,269	568,129	0	3,644	0	0	5.103	7.927	MON	2,597	31,711	04/06/2020	02/25/2035	626,198	
05949C-ED-4	BANC OF AMERICA MORTGAGE SECUR SUPSEN WH		1.A FM	0	598,476	526,620	0	0	18,130	0	0	5.230	3,262.029	MON	2,608	15,840	09/12/2011	08/25/2035	614,316	
05949C-HQ-2	BANK OF AMERICA MORTGAGE SECUR SUPSEN WH		1.A FM	0	463,772	417,277	0	0	11,917	0	0	4.517	3,225.461	MON	1,746	10,776	09/12/2011	10/25/2035	474,548	
05949C-KU-9	BANK OF AMERICA MORTGAGE SECUR SUPSEN WH		1.A FM	0	648,197	590,557	0	0	18,657	0	0	5.105	7,123.660	MON	2,757	17,343	11/15/2011	11/25/2035	665,540	
05949C-RW-8	BANC OF AMERICA MORTGAGE SECUR WHOLE_CMO		1.A FM	343,013	583,588	587,332	339,174	0	13,984	0	0	4.534	18.029	MON	2,205	13,245	01/10/2006	02/25/2036	596,833	
05949T-AY-5	BANK OF AMERICA FUNDING CORPOR SENIOR WH		1.A FM	746,503	852,265	831,688	755,318	0	37,629	0	0	5.750	8.607	MON	4,084	24,503	03/06/2006	01/25/2036	876,768	
05950G-AR-4	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		1.A FM	529,513	676,477	583,512	506,755	0	(1,599)	0	0	6.000	9.534	MON	3,382	20,294	11/15/2011	07/25/2046	696,771	
05950N-AA-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	1,172,409	1,885,445	1,444,437	1,178,134	0	89,761	0	0	4.596	15.395	MON	1,444	47,582	09/08/2016	09/25/2036	18,762	
05950P-AU-7	BANK OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	2,066,781	6,833,572	5,731,061	2,164,250	0	425,628	0	0	4.228	33.650	MON	8,026	118,046	05/31/2013	10/20/2036	6,951,618	
05951E-AC-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	4,050,770	1,619,010	1,496,399	1,173,089	0	64,319	0	0	4.404	12.473	MON	5,942	36,205	07/27/2007	01/20/2047	1,655,215	
05951E-AD-9	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		1.A FM	0	2,773,229	2,559,125	0	0	64,365	0	0	4.404	8,888.000	MON	10,177	62,124	01/19/2007	01/20/2047	2,835,353	
05951F-BE-3	BANC OF AMERICA FUNDING CORPOR SENIOR WH		1.A FM	103,439	173,020	145,598	108,847	0	9,562	0	0	6.000	12.810	MON	865	5,191	05/24/2007	01/25/2037	178,211	
059511G-AD-4	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	191,430	1,472,004	1,463,204	44,881	0	92,008	0	0	4.166	1,732.225	MON	1,022	37,057	05/18/2011	03/25/2037	1,509,061	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05951K-AM-5	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		5.C FM	220,049	253,915	226,556	226,342	0	13,206	0	0	6.000	5.685	MON	1,270	7,617	11/22/2006	09/25/2036	261,532	
05951V-AF-6	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		1.A FM	10,214	88,112	87,893	10,214	0	4,965	0	0	6.750	964.529	MON	496	3,167	12/28/2020	10/20/2046	91,279	
05951V-AK-5	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	779,082	1,279,170	1,273,077	828,725	0	76,385	0	0	3.399	12.273	MON	3,623	22,215	04/06/2020	10/20/2046	1,301,385	
059522-AT-9	BANC OF AMERICA FUNDING CORPOR SENIOR WH		1.A FM	7,259,334	8,246,132	7,443,232	7,037,557	0	324,656	(122)	0	4.583	7.034	MON	31,497	195,633	03/31/2016	05/20/2036	8,441,765	
059522-AU-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	1,330,957	1,529,016	1,380,141	1,320,095	0	58,669	0	0	4.583	6.748	MON	5,840	36,275	02/04/2014	05/20/2036	1,565,291	
059522-AW-2	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	160,336	187,043	168,831	158,885	0	7,440	0	0	4.583	7.151	MON	714	4,439	03/31/2016	05/20/2036	191,482	
059522-BA-9	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO		1.A FM	1,322,175	3,603,986	3,243,255	1,184,537	0	112,418	0	0	4.479	42.514	MON	13,451	82,663	05/04/2007	05/20/2036	3,686,649	
059522-BC-5	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	1,053,580	1,217,949	1,105,748	1,066,142	0	52,109	0	0	4.353	6.589	MON	4,418	27,782	04/26/2007	05/20/2036	1,245,731	
059522-BG-6	BANC OF AMERICA FUNDING CORPOR SENIOR WH		1.A FM	1,223,366	1,707,920	1,651,839	1,380,347	(1,052,654)	1,268,277	(67)	0	5.355	(6.464)	MON	7,622	47,229	03/31/2017	05/20/2036	1,755,149	
05952E-AA-4	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		5.B FM	109,854	124,209	106,215	115,923	0	4,226	0	0	4.268	3.650	MON	147	1,877	05/26/2015	04/20/2047	126,086	
05952F-AM-5	BANC OF AMERICA MORTGAGE SECUR SENIOR WH		1.A FM	421,443	567,378	426,121	425,058	0	19,951	0	0	6.000	8.984	MON	2,837	17,021	05/24/2007	05/25/2037	584,399	
05952G-AA-9	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	1,550,744	1,859,739	1,716,939	1,568,891	0	60,365	0	0	4.268	6.129	MON	2,205	39,667	10/14/2015	06/20/2047	1,899,406	
05952G-AE-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH		1.A FM	4,049,961	4,962,128	4,611,872	4,130,720	0	170,913	0	0	4.408	6.523	MON	6,076	106,380	06/11/2015	06/20/2047	5,068,508	
06050A-AD-5	BANC OF AMERICA ALTERNATIVE LO SENIOR WH		1.A FM	974,411	2,841,436	2,234,271	1,060,582	0	231,589	0	0	4.296	27.590	MON	2,035	67,446	06/25/2015	11/25/2036	2,908,882	
07336L-CU-5	BAYVIEW MSR OPPORTUNITY MASTER SUB WHOLE		1.E	947,865	890,111	750,043	934,162	0	(3,818)	0	0	3.237	2.582	MON	2,401	29,061	07/27/2021	06/25/2051	904,528	
07384M-6F-4	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		1.A FM	301,872	379,427	358,282	284,384	0	5,973	0	0	5.327	13.396	MON	1,684	21,592	03/19/2020	02/25/2035	390,089	
07384M-G7-1	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		1.G FM	933,487	949,203	918,780	925,853	0	(342)	(432)	0	5.251	5.876	MON	4,153	51,183	07/26/2007	04/25/2034	6,099	
07384Y-ME-3	BEAR STEARNS ASSET BACKED SECU SUB WHOLE		1.A FM	108,951	109,450	107,721	115,094	0	6,483	0	0	5.750	15.573	MON	524	6,871	09/16/2003	10/25/2033	112,360	
07384Y-NJ-1	BEAR STEARNS ASSET BACKED SECU WHOLE_CMO		1.A FM	153,162	193,818	161,201	150,253	0	5,374	0	0	5.885	8.829	MON	951	4,909	12/28/2020	11/25/2033	198,727	
07384Y-PN-0	BEAR STEARNS ASSET BACKED SECU SUB WHOLE		1.A FM	3,299,411	716,529	140,932	112,672	0	(4,128)	(54)	0	5.700	211.049	MON	3,404	21,532	09/01/2025	01/25/2034	731,665	
073868-AA-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	3,336,225	6,527,148	6,006,574	3,404,040	0	262,250	0	0	4.166	19.415	MON	4,532	115,324	09/27/2017	11/25/2036	6,642,472	
07386H-JT-9	BEAR STEARNS ALT-A TRUST BALTA SENIOR WH		1.A FM	3,267,497	1,871,582	1,839,643	1,584,365	0	41,856	0	0	5.797	10.369	MON	9,042	55,025	07/26/2007	06/25/2034	1,926,607	
07386H-K2-6	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	2,541,468	2,716,584	2,438,611	2,438,611	(2,225,813)	1,955,278	0	0	4.226	(8.841)	MON	1,913	36,829	10/17/2013	05/25/2036	2,753,413	
07386H-L6-6	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	1,150,916	1,418,056	1,309,977	1,261,100	0	163,040	0	0	4.073	6.583	MON	4,813	28,504	12/12/2014	05/25/2036	1,446,560	
07386H-R5-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		3.C FM	1,303,210	3,048,012	1,608,866	1,748,959	0	461,940	0	0	4.418	1.620	MON	11,221	66,640	05/02/2016	05/25/2036	3,114,652	
07386H-SV-4	BEAR STEARNS ALT-A TRUST BALTA SENIOR WH		1.A FM	670,289	2,910,330	2,745,118	820,791	0	350,274	0	0	4.645	60.993	MON	11,265	68,062	01/25/2013	05/25/2035	2,978,392	
07386H-SW-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.B FM	354,773	398,142	376,535	355,743	0	11,737	0	0	4.867	7.780	MON	1,615	9,833	11/07/2006	05/25/2035	407,975	
07386H-VS-7	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	766,851	1,332,213	734,500	693,640	0	(2,509)	0	0	4.791	6.610	MON	5,319	32,229	09/27/2017	09/25/2035	1,364,442	
07386H-WR-8	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	976,266	1,084,143	1,025,407	971,535	0	30,177	0	0	4.386	7.833	MON	793	21,025	10/01/2013	10/25/2035	1,105,168	
073871-AA-3	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	1,475,215	2,139,847	1,941,538	1,567,460	0	112,895	0	0	4.166	10.123	MON	1,486	45,250	10/17/2013	08/25/2036	2,185,097	
073871-AE-5	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	3,338,427	5,503,665	4,767,861	3,456,946	0	263,437	0	0	4.166	14.268	MON	3,822	75,734	06/25/2013	08/25/2036	5,579,399	
073873-AA-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	3,225,681	4,894,439	4,610,730	3,194,847	0	132,474	0	0	4.186	12.624	MON	3,415	76,107	10/27/2025	08/25/2036	4,970,546	
073875-AA-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	2,587,327	4,344,581	4,179,546	2,672,617	0	182,383	0	0	4.186	14.834	MON	3,031	77,233	10/17/2013	12/25/2046	4,421,814	
07387A-AD-7	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		1.A FM	751,460	895,953	838,431	815,344	0	7,468	0	0	4.783	7.368	MON	3,571	43,800	04/06/2020	03/25/2035	917,468	
07387A-BL-8	BEAR STEARNS ADJUSTABLE RATE MO SENIOR WH		1.A FM	736,034	1,572,555	1,548,960	736,034	0	26,933	0	0	5.095	6.596	MON	6,677	63,813	02/27/2023	08/25/2035	1,612,524	
07387A-CX-1	BEAR STEARNS ADJUSTABLE RATE MO SUPSEN WH		1.A FM	2,591,065	2,798,240	2,423,523	2,616,749	0	142,321	0	0	5.970	8.289	MON	13,920	69,342	04/14/2011	08/25/2035	2,867,582	
07387A-DK-8	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH		1.A FM	0	931,030	866,349	0	0	27,474	0	0	5.190	3,299.993	MON	4,027	24,330	06/07/2013	08/25/2035	955,360	
07387A-EG-6	BEAR STEARNS ARM BSARM_05-9 SUPSEN WHOLE		1.A FM	300,523	309,643	305,728	297,180	0	11,480	(13)	0	6.150	6.152	MON	1,587	8,490	03/27/2013	10/25/2035	318,133	
07387A-FX-8	BEAR STEARNS ARM TRUST BSARM_0 SUPSEN WH		1.A FM	906,791	1,039,708	927,593	888,876	0	36,368	0	0	5.324	8.714	MON	4,613	27,579	03/09/2023	02/25/2036	1,067,287	
07387R-AA-6	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH		1.A FM	4,973,417	9,380,017	8,625,267	4,879,788	0	383,984	0	0	4.266	20.288	MON	6,670	115,291	08/25/2025	11/25/2046	9,495,308	
073880-AD-8	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		1.A FM	795,663	1,004,721	916,649	801,012	0	42,688	0	0	5.562	8.953	MON	4,657	28,578	11/19/2013	02/25/2047	1,033,299	
073880-AG-1	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		1.A FM	0	760,841	754,424	0	0	19,759	0	0	4.557	8,888.000	MON	2,889	17,185	12/31/2015	02/25/2047	778,026	
073882-AC-6	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		1.A FM	450,794	2,751,699	2,597,264	474,360	0	226,553	0	0	4.095	325.985	MON	9,390	57,812	08/11/2015	10/25/2036	2,809,511	
073882-AK-8	BEAR STEARNS ADJUSTABLE RATE M WHOLE_CMO		1.A FM	1,154,939	2,762,805	2,671,054	1,621,142	0	645,061	0	0	4.669	20.526	MON	10,750	65,467	10/08/2015	10/25/2046	2,828,272	
073914-C4-3	STRUCTURED ASSET MORTGAGE INVE WHOLE_CMO		6. FM	22,790	76,352	1	1	(30,491)	30,492	0	0	6.750	49.015	MON	429	429	03/12/1998	05/02/2030	488	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
073914-C5-0	STRUCTURED ASSET MORTGAGE INVE WHOLE_CMO		6. FM	31,858	44,140	2	2	(34,869)	34,870	0	0	6.750	15.197	MON	248	248	03/12/1998	05/02/2030	282	
073914-C6-8	STRUCTURED ASSET MORTGAGE INVE SUB WHOLE		6. FM	353	54,872	2	2	(1,313)	1,314	0	0	6.750	2,764.791	MON	309	236	09/13/2002	05/02/2030	355	
073914-C7-6	STRUCTURED ASSET MORTGAGE INVE SUB WHOLE		6. FM	15,480	15,429	1	1	(16,516)	16,517	0	0	6.750	3.223	MON	87	0	03/12/1998	05/02/2030	41	
073914-D3-4	BEAR STEARNS MORTGAGE SECURITI SUB WHOLE		6. FM	17,047	16,939	1	1	(17,485)	17,486	0	0	6.750	4.991	MON	95	0	01/31/2004	05/02/2030	54	
07401C-AS-2	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		1.A FM	118,177	1,382,436	1,330,681	22,175	0	40,547	0	0	4.374	2,733.511	MON	5,039	30,222	02/04/2014	06/25/2047	1,412,658	
07401E-AA-7	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		1.A FM	0	2,053,939	1,941,614	0	0	58,331	0	0	3.789	960.580	MON	6,485	51,993	05/15/2012	12/25/2046	2,105,932	
07401E-AE-9	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH		3.A FM	6,081,058	7,160,025	6,157,548	6,144,717	0	230,115	0	0	6.227	8.239	MON	37,155	94,003	11/30/2017	12/25/2046	49,994	
07820Q-CD-5	BVM_05-2 SUPSEN WHOLE_CMO _05-2		1.A FM	627,646	1,313,015	885,866	654,649	0	130,588	0	0	4.348	13.300	MON	2,062	31,881	05/30/2013	05/20/2045	1,344,896	
10568E-AA-0	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A FE	23,965,527	24,725,365	24,663,705	24,390,494	0	187,016	0	0	4.850	5.887	MON	99,932	1,239,366	04/20/2023	09/25/2062	25,324,955	
10568E-AB-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		1.A FE	3,608,215	3,778,759	3,763,584	3,677,708	0	31,983	0	0	4.500	6.194	MON	14,170	189,483	04/20/2023	09/25/2062	3,870,466	
10568E-AC-6	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		1.B FE	2,680,285	2,844,351	2,832,356	2,676,227	0	86,182	0	0	4.500	6.974	MON	10,666	69,030	04/20/2023	09/25/2062	2,913,381	
10568G-AE-7	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A	19,636,523	18,531,851	17,851,334	18,972,794	0	(23,496)	0	0	3.500	2.670	MON	54,051	1,035,641	06/12/2020	03/25/2058	18,856,158	
10569B-AD-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.B FE	4,947,064	4,913,285	4,951,168	4,948,665	0	1,602	0	0	5.901	5.863	MON	24,161	24,198	11/14/2025	10/27/2064	10,922	
10569B-AE-4	BRAVO_24-NQM7 WHOLE_CMO _24-NQM7 144A		1.C FE	1,763,450	1,750,323	1,763,950	1,764,066	0	616	0	0	6.062	6.019	MON	8,842	8,842	11/14/2025	10/27/2064	3,891	
10569D-AD-5	BRAVO RESIDENTIAL FUNDING TRUS MEZZANIN		1.F FE	3,669,639	4,000,000	4,034,058	3,693,623	0	197,421	0	0	7.433	20.030	MON	24,777	148,660	08/31/2023	09/25/2063	4,148,660	
10569H-AA-2	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A	39,975,951	39,976,111	40,405,967	39,865,620	0	(65,915)	0	0	7.130	7.066	MON	237,525	3,127,424	10/20/2023	09/25/2063	41,401,259	
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.B	816,118	819,357	817,014	819,357	0	(30)	0	0	5.500	3.969	MON	3,755	47,163	08/29/2022	07/25/2062	841,889	
10569J-AC-4	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.B	616,627	624,184	621,976	621,629	0	(1,122)	0	0	5.500	5.855	MON	2,861	35,929	08/29/2022	07/25/2062	641,349	
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A FE	15,397,820	15,398,062	15,534,914	15,370,050	0	(19,644)	0	0	6.191	6.011	MON	79,441	1,047,560	03/15/2024	03/25/2064	15,874,709	
10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.B FE	1,954,412	1,954,430	1,964,294	1,950,449	0	(2,424)	0	0	6.394	6.228	MON	10,414	137,323	03/15/2024	03/25/2064	2,016,913	
10569M-AE-3	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		1.B	2,824,238	2,824,265	2,843,883	2,822,151	0	5,262	0	0	5.908	5.761	MON	13,905	162,123	01/24/2025	12/25/2064	2,907,694	
10569N-AC-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A FE	5,611,977	5,612,013	5,664,342	5,607,294	0	(4,931)	0	0	5.678	5.555	MON	26,554	277,210	02/19/2025	11/25/2064	5,771,338	
10569X-AB-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.G	3,603,383	3,569,000	2,934,002	3,584,019	0	(4,911)	0	0	3.125	3.091	MON	9,294	424,360	01/26/2022	09/25/2061	3,624,766	
10570F-AA-3	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		1.A FE	19,435,794	19,436,154	19,563,111	19,399,799	0	(26,464)	0	0	5.943	5.763	MON	96,258	1,252,052	01/18/2024	12/01/2063	20,013,699	
10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A FE	2,343,765	2,343,771	2,356,591	2,338,689	0	(2,958)	0	0	6.096	5.943	MON	11,906	154,870	01/18/2024	12/26/2063	2,415,209	
10570Q-AG-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.B	737,795	731,622	736,887	737,926	0	132	0	0	5.816	5.764	MON	3,546	3,546	11/25/2025	02/25/2065	1,590	
105925-AC-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.B	863,899	857,202	863,625	864,009	0	110	0	0	6.158	6.115	MON	4,399	4,399	11/25/2025	06/25/2064	1,888	
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		1.B	1,246,270	1,246,272	1,254,568	1,245,288	0	(1,035)	0	0	5.726	5.602	MON	5,947	56,201	03/27/2025	03/25/2065	988,817	
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO		1.F	1,728,390	1,728,400	1,740,303	1,726,996	0	(1,470)	0	0	5.878	5.752	MON	8,466	80,012	03/27/2025	03/25/2065	1,371,521	
105933-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH		1.A FE	43,609,280	45,823,838	45,649,866	44,528,356	0	399,451	0	0	4.500	5.873	MON	171,839	2,115,320	10/04/2023	05/25/2062	46,854,874	
125435-AA-5	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		1.A FM	374,728	435,149	424,423	363,811	0	10,714	0	0	4.266	11.854	MON	309	19,932	04/05/2007	07/25/2036	455,081	
12539-AA-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		2.C FM	2,699,659	5,727,941	2,090,463	2,456,120	0	(95,442)	0	0	6.000	3.879	MON	28,640	171,092	07/01/2025	06/25/2037	5,899,033	
12543T-BA-2	COUNTRYWIDE HOME LOANS CWHL_06 WHOLE_CMO		3.B FM	1,020,764	2,221,338	985,701	1,080,479	0	101,237	0	0	6.250	25.366	MON	11,569	46,596	08/02/2006	09/25/2036	13,665	
12543X-AG-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		1.A FM	1,864	25,657,079	11,627,759	1,864	0	659,785	0	0	6.000	2,775.653	MON	128,285	832,439	08/01/2025	01/25/2037	26,489,518	
12544A-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		1.A FM	2,254,760	9,107,145	4,087,387	2,157,367	0	265,862	0	0	6.000	23.522	MON	45,536	271,489	07/01/2025	02/25/2037	9,378,634	
12544B-AA-1	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	567,454	869,342	694,945	576,274	0	49,048	0	0	5.033	10.179	MON	3,647	22,453	03/19/2020	09/25/2047	5,654	
12544M-AA-7	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	2,645,752	6,345,808	2,421,370	2,405,061	0	(58,352)	0	0	6.500	6.800	MON	34,373	184,158	07/01/2025	10/25/2037	6,529,966	
12544R-AA-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		1.A FM	145,581	1,519,335	587,294	220,632	0	111,946	0	0	6.000	44.513	MON	7,597	52,209	08/01/2025	05/25/2037	1,571,544	
12544R-AN-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		1.A FM	3,574,560	4,793,744	1,853,007	1,990,118	0	(38,858)	(6)	0	6.000	6.101	MON	23,969	164,722	08/01/2025	05/25/2037	4,958,466	
12544R-CB-2	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		1.A FM	1,970,395	2,625,372	1,013,272	1,101,973	0	(23,751)	(3)	0	6.000	5.856	MON	13,127	90,213	07/01/2025	05/25/2037	2,715,585	
12544T-AC-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		1.A FM	2,676,633	5,960,586	2,679,022	2,406,719	0	25,400	0	0	5.750	8.738	MON	28,561	166,049	12/01/2025	06/25/2037	6,126,635	
12544T-AF-1	COUNTRYWIDE HOME LOANS CWHL_07 WHOLE_CMO		1.A FM	1,009,811	2,830,359	1,272,335	905,228	0	40,462	0	0	5.750	15.119	MON	13,562	78,848	04/17/2007	06/25/2037	2,909,207	
12544V-AA-7	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	549,374	1,294,147	593,928	521,488	0	5,428	0	0	5.750	9.160	MON	6,201	37,039	04/06/2020	05/25/2037	1,331,186	
12544V-AE-9	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		1.A FM	1,465,436	3,452,095	1,584,283	1,391,051	0	14,478	0	0	5.750	9.160	MON	16,541	98,799	04/06/2020	05/25/2037	3,550,894	
12544V-BF-5	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		1.A FM	897,794	1,987,175	946,313	850,857	0	5,611	0	0	6.000	8.594	MON	9,936	59,346	07/01/2025	05/25/2037	2,046,521	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12544W-AC-1	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	1,322,909	2,353,489	2,223,350	1,370,343	0	174,901	0	0	5.617	22.774	MON	11,015	66,167	03/19/2020	06/25/2047	2,419,656	
12545A-AE-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		1.A FM	414,148	1,326,822	514,894	404,044	0	16,029	0	0	5.438	11.019	MON	6,012	35,606	04/06/2020	01/25/2038	1,362,428	
12545A-AL-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		1.A FM	697,705	2,112,004	902,745	680,517	0	28,437	0	0	6.000	12.031	MON	10,560	62,540	02/04/2014	01/25/2038	2,174,544	
12545A-AP-9	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	775,577	2,030,141	867,518	798,072	0	67,217	0	0	6.000	30.448	MON	10,151	60,119	05/17/2007	01/25/2038	11,456	
12545C-AC-4	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	63,607	177,489	70,552	59,359	0	1,402	0	0	5.500	10.619	MON	813	4,110	04/06/2020	07/25/2037	181,599	
12545C-AX-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH		1.A FM	219,759	543,327	234,472	203,213	0	2,315	0	0	6.000	9.729	MON	2,717	13,726	04/06/2020	07/25/2037	557,053	
12545E-AG-1	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	738,743	2,551,683	910,134	678,333	0	(4,058)	0	0	6.000	10.990	MON	12,758	67,871	04/06/2020	07/25/2037	2,619,554	
12559U-AJ-2	CIM TRUST CIM_20-R5 MEZZANIN WHOLE_CMO _		1.A	7,407,490	8,291,000	7,956,844	7,573,615	0	90,621	0	0	3.700	5.329	MON	25,564	306,768	01/04/2024	12/25/2059	8,444,384	
12565V-DB-6	CIM TRUST CIM_21-J3 SUB WHOLE_CMO _21-J3		1.A	3,935,996	3,996,203	3,172,269	3,944,951	0	14,429	0	0	2.614	2.769	MON	8,704	93,749	06/03/2021	06/25/2051	4,048,412	
12566T-AD-9	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		1.A FM	2,628,215	3,153,381	2,384,697	2,695,822	0	115,894	0	0	5.750	6.109	MON	15,110	90,660	10/17/2013	12/25/2036	3,244,041	
12567A-AG-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		1.A FM	969,062	1,273,621	1,009,628	1,002,249	0	69,569	0	0	5.750	7.996	MON	6,103	36,537	06/30/2011	03/25/2037	1,310,158	
12567N-AD-1	CIM TRUST CIM_22-R2 SENIOR WHOLE_CMO _22		1.F	18,912,418	24,584,250	21,852,903	19,283,030	0	210,407	0	0	4.040	6.361	MON	82,764	1,005,887	11/13/2023	12/25/2061	25,084,158	
12567N-AE-9	CIM TRUST CIM_22-R2 MEZZANIN WHOLE_CMO _		2.B	14,567,892	20,772,750	16,032,373	14,664,888	0	522,264	0	0	4.040	6.956	MON	69,932	422,403	11/13/2023	12/25/2061	21,195,153	
12569D-AB-5	CIM TRUST CIM_22-R3 SENIOR WHOLE_CMO _22		1.E	15,279,830	18,171,000	16,677,756	15,488,712	0	124,075	0	0	4.797	6.461	MON	72,633	884,221	11/13/2023	03/25/2062	18,610,280	
12569D-AC-3	CIM TRUST CIM_22-R3 MEZZANIN WHOLE_CMO _		1.G	14,799,986	19,049,000	16,168,135	14,849,975	0	516,931	0	0	4.797	7.014	MON	76,143	460,505	11/13/2023	03/25/2062	19,509,505	
12569U-AB-7	CIM TRUST CIM_23-R4 WHOLE_CMO _23-R4 144		1.B	22,508,703	26,201,000	24,849,206	22,683,399	0	108,636	0	0	5.099	6.418	MON	111,339	1,345,490	11/13/2023	05/25/2062	26,870,725	
12569U-AC-5	CIM TRUST CIM_23-R4 MEZZANIN WHOLE_CMO _		1.E	15,801,420	19,897,000	17,575,530	15,911,126	0	556,461	0	0	5.099	6.879	MON	84,550	508,588	11/13/2023	05/25/2062	20,405,588	
12570D-AA-4	CIM TRUST CIM_23-I1 SENIOR WHOLE_CMO _23		1.A	7,823,209	7,823,353	7,819,149	7,849,799	0	38,640	0	0	6.031	6.365	MON	39,319	496,693	04/04/2023	04/25/2058	8,059,266	
12571D-AB-1	CIM TRUST CIM_25-I1 WHOLE_CMO _25-I1 144		1.A	7,795,360	7,795,507	7,895,678	7,812,910	0	18,959	0	0	5.908	6.014	MON	38,380	456,228	01/29/2025	10/25/2069	8,025,786	
12571Y-AD-1	CIM TRUST CIM_22-R1 WHOLE_CMO _22-R1 144		1.A	9,192,907	12,678,000	10,592,447	11,258,691	0	1,046,120	0	0	3.250	14.008	MON	34,336	412,036	11/13/2023	01/25/2061	12,884,018	
12571Y-AE-9	CIM TRUST CIM_22-R1 MEZZANIN WHOLE_CMO _		1.F	7,155,745	10,092,750	8,221,614	7,957,433	0	970,619	0	0	3.500	25.860	MON	29,437	176,623	11/13/2023	01/25/2061	10,269,373	
12594X-AJ-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		1.A	2,988,201	3,290,409	2,953,056	2,996,948	0	16,711	0	0	3.500	4.950	MON	9,597	118,375	08/01/2024	06/25/2047	13,114	
12594X-AW-4	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A	4,810,968	5,228,108	4,944,627	4,844,903	0	43,738	0	0	3.635	5.162	MON	15,836	196,497	08/01/2024	06/25/2047	18,557	
12594X-AX-2	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A	5,350,773	5,916,533	5,594,387	5,393,405	0	48,476	0	0	3.635	5.453	MON	17,921	222,371	08/01/2024	06/25/2047	21,000	
12594X-AY-0	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A	3,050,045	3,380,208	3,194,605	3,074,832	0	27,937	0	0	3.635	5.494	MON	10,239	127,044	08/01/2024	06/25/2047	11,990	
12594X-AZ-7	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A	1,389,820	2,021,994	1,460,723	1,411,304	0	15,461	0	0	3.635	6.419	MON	6,125	73,770	08/01/2024	06/25/2047	45,084	
12594X-BA-1	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A	1,045,760	1,718,000	1,185,448	1,063,826	0	12,941	0	0	3.635	7.236	MON	5,204	62,679	08/01/2024	06/25/2047	44,940	
12628K-AE-2	CSAB MORTGAGE BACKED TRUST CSA SUPSEN WH		1.A FM	1,045,766	10,769,424	1,254,822	945,431	0	4,737	0	0	4.166	16.411	MON	7,478	12,474	05/25/2011	11/25/2036	10,781,898	
12628L-AE-0	CSAB MORTGAGE BACKED TRUST CSA SENIOR WH		1.A FM	1,178,544	10,059,875	1,065,109	1,031,296	0	(14,565)	0	0	4.006	9.529	MON	6,717	42,225	09/27/2017	12/25/2036	10,102,100	
126379-AG-1	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH		3.A FM	659,013	803,163	449,689	336,970	0	(2,436)	0	0	6.000	9.325	MON	4,016	31,912	05/09/2007	06/25/2037	835,075	
12638O-AU-8	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		1.A FM	698,419	6,285,364	900,793	671,822	0	22,844	0	0	4.296	13.185	MON	4,501	44,195	10/25/2025	11/25/2036	6,329,559	
12651Y-AQ-5	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		1.A FE	5,342,444	5,538,953	5,412,655	5,319,211	0	10,868	0	0	4.394	5.126	MON	20,283	253,338	07/16/2024	08/01/2057	5,661,093	
12652C-AJ-8	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		1.A	1,825,208	1,823,641	1,631,711	1,831,412	0	(3,959)	0	0	3.500	3.422	MON	5,319	66,224	10/26/2017	10/25/2047	1,855,555	
12652C-AU-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH		1.A FE	321,018	0	147,264	528,441	0	269,075	0	0	0.256	(9.341)	MON	4,646	60,964	10/26/2017	10/25/2047	27,064	
12652C-BA-6	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A	5,910,562	5,955,226	5,505,192	5,901,471	0	(4,583)	0	0	3.756	3.855	MON	18,640	229,764	10/26/2017	10/25/2047	6,066,847	
12652C-BB-4	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A	4,686,868	4,793,409	4,429,740	4,696,842	0	2,932	0	0	3.756	4.053	MON	15,004	184,939	10/26/2017	10/25/2047	4,883,253	
12652C-BC-2	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A	3,235,132	3,485,908	3,220,556	3,309,037	0	8,267	0	0	3.756	4.616	MON	10,911	134,493	10/26/2017	10/25/2047	3,551,245	
12652C-BD-0	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A	1,234,422	1,452,272	1,256,199	1,277,643	0	1,475	0	0	3.756	5.385	MON	4,546	56,031	10/26/2017	10/25/2047	1,479,492	
12652C-BE-8	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.F FE	789,897	1,210,280	804,802	836,423	0	19,190	0	0	3.756	6.431	MON	3,788	45,513	10/26/2017	10/25/2047	1,232,965	
12656T-AF-5	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		1.F FE	632,332	927,497	656,101	633,163	0	17,598	0	0	3.535	5.418	MON	2,732	16,518	06/07/2024	01/25/2060	944,015	
12656T-AG-3	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.F FE	2,786,114	4,233,900	2,490,430	2,785,841	0	76,597	0	0	3.535	5.477	MON	12,472	75,404	07/12/2024	01/25/2060	4,309,304	
12657G-AD-7	CSMC TRUST CSMC_21-RPL6 WHOLE_CMO _21-RP		1.A FE	1,933,392	2,485,000	2,014,193	1,984,074	0	34,670	0	0	2.750	5.269	MON	5,695	68,338	06/07/2024	10/25/2060	2,519,169	
12661G-AD-1	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.A FE	1,196,787	1,136,400	905,812	1,194,133	0	16,607	0	0	3.375	2.905	MON	3,196	19,177	04/09/2021	01/25/2060	1,155,577	
12661G-AE-9	CSMC TRUST CSMCTR_21-RPL3 WHOLE_CMO _21-		1.F FE	4,445,745	5,551,625	4,230,344	4,478,035	0	140,575	0	0	4.021	5.689	MON	18,601	111,384	06/24/2024	01/25/2060	5,663,009	
12661G-AS-8	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE		1.C FE	1,038,684	1,000,000	806,136	1,034,649	0	15,138	0	0	3.750	3.468	MON	3,125	18,750	04/09/2021	01/25/2060	1,018,750	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12663D-AD-6	CREDIT SUISSE MORTGAGE TRUST SENIOR WHOL		1.C	834,355	853,182	850,568	853,182	0	7,041	0	0	5.169	3.729	MON	3,675	45,251	08/01/2022	05/25/2067	875,233	
12663D-AE-4	CREDIT SUISSE MORTGAGE TRUST SENIOR WHOL		1.D	820,037	853,182	850,268	853,182	0	58,902	0	0	5.169	3.729	MON	3,675	22,051	08/01/2022	05/25/2067	875,233	
12664V-AE-3	CREDIT SUISSE MORTGAGE TRUST WHOLE_CMO _		1.F	10,550,534	12,561,650	11,350,301	12,561,650	0	2,237,184	0	0	4.000	2.882	MON	41,872	251,233	02/16/2023	02/25/2067	12,812,883	
126670-AH-1	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		1.A FM	923	2,065,929	2,186,790	923	0	46,996	0	0	5.213	8,867.392	MON	8,975	39,802	12/01/2025	02/25/2036	2,105,731	
126670-NZ-7	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		1.A FM	10,923,919	12,087,038	11,428,637	11,000,680	0	402,312	0	0	4.417	5.752	MON	44,490	267,059	12/17/2018	05/25/2036	12,354,097	
126670-QT-8	COUNTRYWIDE ASSET_BACKED CERTI SENIOR AB		1.A FM	703,562	704,964	685,043	767,175	0	74,540	0	0	5.711	(2.207)	MON	3,355	12,715	12/15/2005	05/25/2036	717,679	
126670-QU-5	COUNTRYWIDE ASSET_BACKED CERTI SENIOR AB		1.A FM	5,044,986	11,331,856	9,559,953	5,709,833	0	860,694	0	0	6.547	15.334	MON	61,825	204,390	12/15/2005	05/25/2036	11,536,246	
126671-4M-5	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		1.A FM	464,852	464,199	440,511	446,744	0	(446)	0	0	4.246	4.756	MON	329	22,870	11/02/2006	08/25/2034	475,347	
126673-TF-9	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		1.A FM	19,352	19,762	19,486	19,762	0	0	0	0	4.752	0.000	MON	78	1,135	12/28/2020	02/25/2035	20,256	
126673-TG-7	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		1.A FM	13,517	14,821	14,676	14,821	0	178	0	0	5.084	0.000	MON	63	(17,935)	12/28/2020	02/25/2035	15,212	
126673-WG-3	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		1.A FM	0	1,325,736	1,244,739	0	0	35,285	0	0	5.555	0.000	MON	0	0	03/11/2005	07/25/2035	1,325,736	
126673-WH-1	COUNTRYWIDE ASSET-BACKED SECUR SUB ABS_A		1.A FM	0	1,767,648	1,553,876	0	0	0	0	0	5.654	8,772.808	MON	0	40,344	03/11/2005	07/25/2035	1,767,648	
126673-XD-9	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		1.A FM	13,057,434	14,807,181	14,551,963	14,048,286	0	64,950	0	0	5.721	6.098	MON	14,119	729,920	06/05/2018	07/25/2035	15,150,722	
126673-Z3-9	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		1.A FM	0	15,000,000	14,760,383	0	0	(2,261,054)	0	0	5.056	0.000	MON	0	116,398	12/28/2020	07/25/2035	15,000,000	
126673-Z4-7	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		1.A FM	0	6,848,000	6,383,970	0	0	159,403	0	0	5.115	0.000	MON	0	0	06/24/2005	10/25/2035	6,848,000	
126673-Z5-4	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		1.A FM	21,677	0	2,764,010	9,200	0	88,733	0	0	5.205	1.663	MON	17,223	76,172	12/01/2025	10/25/2035	76,172	
12667F-3X-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	1,064,335	1,223,839	1,200,365	1,082,132	0	56,366	0	0	5.500	7.615	MON	5,609	33,656	04/06/2020	02/25/2035	1,257,495	
12667F-4G-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	15,509,033	17,875,732	15,947,101	15,601,691	0	745,923	0	0	5.500	8.797	MON	81,930	491,485	02/28/2005	03/01/2038	126,344	
12667F-4S-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	556,992	727,698	565,979	539,662	0	13,730	0	0	5.500	8.049	MON	3,335	19,839	02/17/2005	03/01/2038	747,537	
12667F-CY-9	COUNTRYWIDE ALTERNATIVE LOAN T SUB ABS_A		1.A FM	1,463,720	1,719,867	1,994,530	1,457,470	0	132,946	0	0	5.496	38.810	MON	1,575	49,860	02/07/2019	04/25/2034	1,769,727	
12667F-FK-6	COUNTRYWIDE ALTENATIVE LOAN TR WHOLE_CMO		1.A FM	2,795,848	2,723,692	2,745,731	2,817,019	0	6,823	0	0	5.706	5.234	MON	12,952	148,968	11/19/2013	06/25/2034	2,797,786	
12667F-FL-4	COUNTRYWIDE ALTENATIVE LOAN TR WHOLE_CMO		1.A FM	343	343	339	339	0	0	0	0	5.361	5.910	MON	2	19	04/13/2004	06/25/2034	352	
12667F-FV-2	COUNTRYWIDE ALTENATIVE LOAN TR WHOLE_CMO		1.A FM	1,071	1,101	1,102	1,096	0	7	0	0	4.950	5.520	MON	5	61	01/05/2006	06/25/2034	1,130	
12667F-HZ-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		5.C FM	198,269	214,730	213,787	213,787	(252,609)	22,769	0	0	5.500	(14.612)	MON	984	5,756	07/28/2006	07/25/2034	220,486	
12667F-M7-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	2,683,991	3,983,547	2,865,172	2,616,906	0	96,643	0	0	5.750	12.040	MON	19,088	135,932	07/01/2025	02/25/2035	4,119,479	
12667F-MW-2	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	1,015,879	999,823	975,656	998,864	0	(1,729)	0	0	5.500	5.320	MON	4,583	56,685	11/19/2013	08/25/2034	1,027,318	
12667F-SC-0	COUNTRYWIDE ALTERNATIVE LOAN T SUB WHOLE		1.A FM	2,834,261	4,734,468	3,304,368	3,082,468	0	90,439	0	0	6.000	7.937	MON	23,673	288,336	03/09/2023	10/25/2034	4,876,485	
12667F-UZ-6	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	1,564,032	1,620,425	1,621,741	1,554,808	0	53,237	0	0	6.000	7.211	MON	8,102	48,613	10/13/2004	10/25/2034	1,669,038	
12667F-X3-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	0	297,019	235,258	0	0	7,485	0	0	4.196	8,888.000	MON	208	6,883	01/16/2014	03/25/2035	303,902	
12667F-YS-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	147,204	207,525	181,658	145,598	0	5,991	0	0	6.000	13.168	MON	1,038	6,209	10/18/2005	01/25/2035	213,734	
12667F-ZF-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	1,054,028	1,102,992	1,083,002	1,064,362	0	45,556	0	0	5.500	6.434	MON	5,055	30,332	04/07/2005	01/25/2035	1,133,324	
12667G-2H-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	465,547	9,445,772	4,583,553	465,547	0	276,482	0	0	5.500	23.002	MON	43,293	259,788	12/31/2015	09/25/2035	9,705,560	
12667G-5S-8	CWA_05-43 SUPSEN WHOLE_CMO _05-43		4.C FM	817,647	871,438	805,481	938,047	0	107,953	(198)	0	3.911	1.848	MON	2,840	27,957	07/15/2005	10/25/2035	899,395	
12667G-5S-8	CWA_05-43 SUPSEN WHOLE_CMO _05-43		5.A FM	869,704	910,723	841,792	990,397	0	0	0	0	3.911	1.644	MON	2,968	29,217	07/15/2005	10/25/2035	939,940	
12667G-6L-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	2,419,193	3,154,520	2,985,365	2,490,159	0	163,138	0	0	6.028	8.785	MON	15,845	59,991	08/03/2016	10/20/2035	3,214,511	
12667G-B7-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	0	16,362,765	9,959,961	0	0	461,234	0	0	5.500	8,880.752	MON	74,996	449,862	04/14/2011	08/25/2035	16,812,627	
12667G-BC-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	3,510,971	4,671,696	3,623,050	3,367,391	0	59,998	0	0	5.500	8.545	MON	21,412	128,472	11/19/2013	05/25/2035	4,800,168	
12667G-KC-6	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	223,714	302,016	213,520	213,463	0	3,348	(30)	0	5.250	6.587	MON	1,321	7,901	01/13/2006	06/25/2035	309,917	
12667G-MY-6	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	499,693	612,942	479,809	491,104	0	15,780	(273)	0	5.500	6.192	MON	2,809	16,825	08/29/2005	07/25/2035	629,767	
12667G-PV-9	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	259,886	332,175	255,844	254,570	0	7,864	0	0	5.500	6.351	MON	1,522	9,135	03/27/2006	07/25/2035	341,310	
12667G-PW-7	CWALT INC COUNTRYWIDE ALTERNA WHOLE_CMO		1.A FM	1,726,509	2,245,990	1,729,877	1,675,779	0	42,015	0	0	5.500	7.034	MON	10,294	61,764	06/23/2005	07/25/2035	2,307,754	
12667G-QG-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	2,804,536	4,875,789	2,889,895	2,626,105	0	61,402	0	0	4.596	8.326	MON	3,735	122,980	12/26/2018	07/25/2035	4,998,769	
12667G-RC-9	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	851,772	1,567,794	893,926	822,537	0	25,698	0	0	5.250	7.748	MON	6,859	28,945	01/16/2014	07/25/2035	1,596,739	
12667G-UD-3	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	1,022,365	2,408,363	1,372,749	983,931	0	92,647	0	0	5.500	14.113	MON	11,038	66,228	04/06/2020	07/25/2035	2,474,591	
12667G-XW-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	627,005	710,740	667,487	636,232	0	37,811	0	0	5.500	8.201	MON	3,258	19,544	03/19/2020	08/25/2035	730,284	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12668A-BP-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	400,203	675,676	428,629	371,113	0	16,097	0	0	5.500	10.221	MON	3,097	18,581	03/19/2020	10/25/2035	694,257	
12668A-FM-2	CWALT INC COUNTRYWIDE ALTERNA SENIOR WH		1.A FM	187,042	325,918	174,362	174,207	0	(654)	0	0	5.500	6.338	MON	1,494	7,367	12/01/2025	11/25/2035	333,285	
12668A-GN-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	0	7,313,438	6,739,961	0	0	163,492	0	0	5.306	8,888.000	MON	6,468	153,851	06/02/2011	11/25/2035	7,467,289	
12668A-L3-7	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH		1.A FM	164,012	284,142	157,473	154,088	0	2,474	0	0	6.000	6.432	MON	1,421	8,524	12/09/2005	01/25/2036	292,666	
12668A-LJ-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	996,442	2,751,213	1,065,808	911,196	0	13,792	0	0	6.000	11.682	MON	13,756	63,810	07/01/2025	11/25/2035	2,815,023	
12668A-PX-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	818,739	1,859,924	1,012,993	814,543	0	44,659	0	0	5.500	9.886	MON	8,525	53,311	09/01/2025	11/25/2035	1,913,235	
12668A-PY-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	1,491,002	4,597,658	2,504,077	1,473,617	0	238,451	0	0	5.500	18.455	MON	21,073	131,782	07/01/2025	11/25/2035	4,729,440	
12668A-V3-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	912,989	2,158,271	1,000,559	851,608	0	31,776	0	0	5.750	9.800	MON	10,342	62,050	04/06/2020	01/25/2036	2,220,321	
12668A-V4-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	3,063,386	6,439,655	2,985,377	2,805,685	0	20,396	0	0	5.750	7.107	MON	30,857	185,139	03/09/2023	01/25/2036	6,624,794	
12668A-XL-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	131,480	180,220	179,358	139,207	0	14,236	0	0	4.765	73.074	MON	716	4,364	12/17/2021	12/25/2035	184,584	
12668B-AV-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	0	2,258,118	2,219,320	0	0	61,464	0	0	5.087	8,888.000	MON	9,573	57,628	04/26/2011	02/25/2036	2,315,746	
12668B-CL-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	3,486,749	6,788,926	3,477,780	3,219,015	0	(9,812)	0	0	6.000	6.751	MON	33,945	202,688	01/16/2014	02/25/2036	6,991,614	
12668B-CN-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		2.C FM	1,536,809	2,839,107	1,454,396	1,464,436	0	1,329	0	0	6.000	4.749	MON	14,196	84,764	02/27/2006	02/25/2036	2,923,871	
12668B-KA-0	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	1,440,150	2,556,191	1,553,569	1,387,845	0	33,706	0	0	4.346	7.864	MON	1,852	61,194	09/27/2017	02/25/2036	2,617,385	
12668B-VA-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	106	3,871,854	1,416,398	106	0	70,486	0	0	5.750	5,584.648	MON	18,553	113,207	07/01/2025	05/25/2036	3,985,061	
12668B-VL-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	255,883	732,655	279,672	238,326	0	(4,196)	0	0	6.000	10.023	MON	3,663	22,353	07/01/2025	05/25/2036	755,008	
12668B-XF-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	503,003	2,111,002	765,616	431,712	0	973	0	0	4.196	21.440	MON	1,476	50,013	07/25/2025	05/25/2036	2,161,015	
126694-2E-7	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		1.A FM	1,397,050	3,275,990	1,285,983	1,230,700	0	(27,293)	0	0	6.000	6.810	MON	16,380	112,420	07/01/2025	05/25/2036	3,388,410	
126694-AA-6	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		1.A FM	198,299	330,125	225,844	203,542	0	16,492	0	0	5.500	18.328	MON	1,513	9,075	04/06/2020	08/25/2035	2,830	
126694-BL-1	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		1.A FM	1,036,564	1,763,759	1,771,284	1,072,713	0	197,269	0	0	5.371	24.323	MON	7,894	46,054	01/16/2014	10/20/2035	1,809,813	
126694-C6-3	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		1.A FM	571,047	819,673	678,010	502,754	0	(34,676)	0	0	5.343	22.500	MON	3,650	22,013	03/19/2020	04/20/2036	841,686	
126694-CT-3	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		1.A FM	388,407	722,281	360,538	361,059	0	2,235	0	0	5.500	8.177	MON	3,310	18,720	03/06/2006	10/25/2035	741,001	
126694-FS-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		1.A FM	506,357	834,000	496,663	484,373	0	5,062	0	0	5.500	7.297	MON	3,823	22,933	07/21/2005	10/25/2035	856,933	
126694-H2-7	COUNTRYWIDE HOME LOANS CWHL_06 WHOLE_CMO		1.A FM	1,265,623	688,167	324,188	289,180	0	4,105	0	0	6.000	9.179	MON	3,441	20,645	09/27/2017	04/25/2036	708,812	
126694-HN-1	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		1.A FM	28,256	69,393	30,678	25,028	0	(1,035)	0	0	5.500	11.140	MON	318	1,895	07/01/2025	11/25/2035	71,288	
126694-JS-8	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		1.A FM	710,092	1,229,805	608,113	654,898	0	(6,161)	(7)	0	5.500	5.255	MON	5,637	33,423	11/01/2013	11/25/2035	1,263,228	
126694-K4-9	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH		1.A FM	505,428	1,230,862	587,865	458,266	0	16,640	0	0	6.000	12.405	MON	6,154	40,132	07/01/2025	04/25/2036	1,270,994	
126694-LE-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.A FM	131,168	278,731	137,827	118,326	0	(858)	0	0	5.500	11.006	MON	1,278	7,575	10/12/2005	11/25/2035	286,306	
126694-LS-5	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.A FM	3,071,214	3,984,212	3,866,284	3,187,368	0	230,194	0	0	4.649	9.727	MON	15,436	95,838	03/19/2020	11/25/2035	4,080,050	
126694-MS-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		1.A FM	91,507	189,404	113,874	88,313	0	4,469	0	0	5.500	12.643	MON	868	5,201	11/29/2005	11/25/2035	194,605	
126694-PP-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		1.F FM	824,966	1,317,399	693,997	754,250	0	(23,171)	0	0	5.500	4.277	MON	6,038	36,229	09/27/2017	12/25/2035	1,353,628	
126694-PU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.A FM	572,467	1,500,771	764,814	548,785	0	27,687	0	0	5.250	16.030	MON	6,566	39,395	06/17/2013	12/25/2035	1,540,166	
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.A FM	44	1,207,631	554,735	44	0	31,495	0	0	5.750	1,835.509	MON	5,787	31,300	07/01/2025	12/25/2035	1,238,931	
126694-TV-0	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		1.A FM	0	3,048,780	1,741,033	0	0	85,510	0	0	5.500	8,888.000	MON	13,974	83,840	10/27/2011	01/25/2036	3,132,620	
126694-WL-8	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH		1.A FM	2,387,550	4,105,752	3,620,374	2,830,883	0	562,089	0	0	4.456	14.832	MON	15,245	93,190	02/14/2013	03/20/2036	4,198,942	
126694-XX-1	COUNTRYWIDE HOME LOANS CWHL_06 WHOLE_CMO		1.A FM	15,355	52,572	16,954	13,848	0	(158)	0	0	6.000	11.515	MON	263	2,121	07/18/2006	02/25/2036	54,693	
12669A-TP-9	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	53,293	53,365	54,665	53,649	0	3,041	0	0	6.750	6.114	MON	300	1,801	05/04/2001	08/25/2028	55,166	
12669E-2X-3	COUNTRYWIDE HOME LOANS CWHL_03 WHOLE_CMO		2.C FM	122,557	153,412	154,295	122,741	0	8,295	0	0	6.458	19.113	MON	826	5,199	10/17/2003	01/19/2034	158,611	
12669E-F5-0	COUNTRYWIDE HOME LOANS CWHL_03 SUPSEN WH		1.A FM	742,908	815,060	806,319	783,765	0	(1,684)	0	0	5.421	6.495	MON	3,682	54,437	08/21/2003	12/19/2033	838,058	
12669E-WF-9	COUNTRYWIDE HOME LOANS CWHL_03 WHOLE_CMO		1.A FM	209,200	225,091	224,916	240,692	0	3,385	0	0	18.708	14.875	MON	3,509	46,437	10/17/2003	01/19/2034	245,970	
12669F-BN-2	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		1.B FM	8,478	8,785	8,372	8,760	0	(23)	0	0	4.912	4.852	MON	36	505	01/27/2005	12/25/2033	9,005	
12669F-BW-2	COUNTRYWIDE HOME LOANS CWHL_03 SUB WHOLE		1.A FM	1,204,311	1,055,843	1,040,403	1,261,076	0	96,357	0	0	10.254	5.006	MON	9,022	53,937	04/30/2004	12/25/2033	1,109,780	
12669F-J3-8	COUNTRYWIDE HOME LOANS CWHL_04 WHOLE_CMO		1.A FM	843,825	867,948	854,935	848,748	0	1,183	0	0	5.500	6.039	MON	3,978	51,769	11/19/2013	08/25/2034	891,817	
12669F-TC-7	COUNTRYWIDE HOME LOANS CWHL_04 WHOLE_CMO		1.A FM	1,169,657	1,617,218	1,434,043	1,218,198	0	81,860	0	0	5.500	10.755	MON	7,412	44,474	04/01/2004	05/25/2034	1,661,692	
12669G-4P-3	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.A FM	321,802	447,291	303,669	305,952	0	5,571	(44)	0	5.500	6.621	MON	2,050	12,300	08/11/2005	09/25/2035	459,591	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12669G-6K-2	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.A FM	290,380	794,857	675,366	282,105	0	126,016	0	0	4.782	46.604	MON	3,168	19,707	03/19/2020	09/20/2035	814,564	
12669G-C5-8	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		1.A FM	1,338,333	2,840,307	1,341,176	1,348,365	0	87,532	0	0	5.500	27.293	MON	13,018	79,601	10/17/2013	06/25/2035	20,210	
12669G-C8-2	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.A FM	414,715	761,027	352,242	397,500	0	3,021	0	0	5.500	8.185	MON	3,488	21,328	07/21/2005	06/25/2035	782,355	
12669G-F4-8	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		1.A FM	0	1,009,093	980,354	0	0	31,156	0	0	5.408	8,888.000	MON	4,548	27,588	05/15/2012	06/20/2035	1,036,681	
12669G-PL-9	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		1.A FM	1,283,447	1,909,715	1,456,110	1,319,452	0	76,488	0	0	3.429	9.085	MON	5,457	32,717	11/17/2006	03/25/2035	1,942,432	
12669G-RA-1	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		1.D FM	1,524,537	1,844,127	1,632,253	1,627,967	0	137,750	0	0	5.500	5.742	MON	8,452	50,713	01/19/2005	03/25/2035	1,894,840	
12669G-W5-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.A FM	275,385	394,631	278,445	258,085	0	(50)	0	0	5.500	5.210	MON	1,809	10,852	07/27/2005	08/25/2035	405,483	
12669G-XJ-5	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.D FM	3,722,992	4,527,015	3,592,056	3,779,393	0	193,828	(1,797)	0	5.250	9.659	MON	19,806	118,834	03/03/2005	05/25/2035	30,254	
12669G-XQ-9	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH		1.A FM	3,879,140	4,075,015	3,862,951	3,879,140	0	128,210	(252)	0	5.500	6.544	MON	18,677	112,063	09/27/2017	05/25/2035	35,043	
12669G-XV-8	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO		1.A FM	1,949,224	2,169,005	2,100,017	1,945,000	0	65,914	0	0	5.500	8.117	MON	9,941	59,648	10/17/2013	05/25/2035	16,681	
12669G-Y7-0	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH		1.A FM	0	1,743,496	1,765,059	0	0	47,549	0	0	4.859	1,541.434	MON	7,060	42,905	01/16/2014	09/20/2035	1,786,401	
12672R-AA-0	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		1.A FE	14,412,863	14,413,129	14,503,726	14,383,292	0	(21,807)	0	0	5.903	5.760	MON	70,901	922,037	01/04/2024	12/25/2068	14,838,533	
12672R-AB-8	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		1.B FE	5,765,221	5,765,251	5,802,331	5,751,955	0	(8,953)	0	0	6.328	6.190	MON	30,402	395,368	01/04/2024	12/25/2068	5,947,663	
12672R-AC-6	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		1.E FE	2,169,075	2,161,969	2,174,923	2,161,261	0	72,750	0	0	6.479	6.110	MON	11,673	70,037	01/04/2024	12/25/2068	2,232,006	
12673U-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		1.A FE	13,443,013	13,443,046	13,564,886	13,431,265	0	(12,395)	0	0	5.601	5.494	MON	62,745	654,762	02/07/2025	02/25/2070	13,819,518	
12673U-AC-8	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		1.F FE	4,697,628	4,697,689	4,736,414	4,693,295	0	(4,571)	0	0	5.954	5.844	MON	23,308	243,228	02/07/2025	02/25/2070	4,837,539	
12674L-AA-1	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		1.A FE	9,327,094	9,327,105	9,381,116	9,320,451	0	(13,229)	0	0	5.352	5.223	MON	41,599	449,361	03/04/2025	03/25/2070	9,576,698	
15132E-GV-4	CENDANT MORTGAGE CORPORATION C WHOLE_CMO		1.A FM	43	53,144	875	1,770	0	478	0	0	5.250	384.084	MON	233	0	09/17/2003	11/25/2033	53,144	
161546-DU-7	CHASE FUNDING TRUST SERIES CFA SENIOR AB		1.A FM	1,493,554	1,493,560	1,495,263	1,489,167	0	68	0	0	5.861	5.887	MON	7,295	89,533	11/07/2002	08/25/2032	1,537,329	
161546-EK-8	CHASE FUNDING MORTGAGE LOAN AS ABS_ABS _		1.A FM	566,424	555,752	553,110	558,828	0	(30)	0	0	5.914	5.506	MON	2,739	34,286	01/23/2003	10/25/2032	571,963	
161546-FA-9	CHASE FUNDING MORTGAGE LOAN AS ABS_ABS _		1.A FM	584,095	576,045	570,895	585,643	0	7,523	0	0	5.481	3.865	MON	2,631	29,588	04/08/2003	01/25/2033	589,996	
161546-GV-2	CHASE FUNDING MORTGAGE LOAN AS ABS_ABS _		1.A FM	3,342,792	3,299,652	3,195,905	3,332,762	0	(981)	0	0	6.145	4.408	MON	16,897	168,856	05/31/2005	06/25/2033	3,380,640	
161546-HD-1	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN		1.A FM	128,409	128,692	121,357	141,352	0	(2,114)	0	0	4.870	2.939	MON	522	6,394	11/20/2003	11/25/2034	131,805	
161546-HE-9	CHASE FUNDING MORTGAGE LOAN AS ABS_ABS _		1.A FM	214,296	269,148	253,385	2,993	0	(41)	0	0	5.075	673.205	MON	1,138	13,046	11/20/2003	11/25/2034	275,666	
161546-HM-1	CHASE FUNDING MORTGAGE LOAN AS ABS_ABS _		1.A FM	2,549,425	2,543,072	2,464,432	2,420,164	0	(9,851)	0	0	5.850	6.364	MON	12,397	126,684	11/20/2003	11/25/2034	2,603,512	
16158R-AY-2	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	7,156,184	6,717,944	6,472,862	6,717,944	0	(2)	0	0	4.393	3.167	MON	24,591	297,988	05/21/2019	04/25/2049	6,865,523	
16158R-AZ-9	CHASE MORTGAGE FINANCE CORPORA SUB WHOLE		1.A	6,181,428	5,716,927	5,485,217	5,716,927	0	0	0	0	4.393	3.167	MON	20,927	253,584	08/27/2019	04/26/2049	5,842,514	
16159G-AY-5	CHASE MORTGAGE FINANCE CORPORA WHOLE_CMO		1.A	9,464,479	8,889,913	8,273,350	9,054,139	0	(152,950)	0	0	3.989	3.334	MON	30,534	357,957	07/29/2019	07/25/2049	9,067,159	
16159G-AZ-2	CHASE MORTGAGE FINANCE CORPORA WHOLE_CMO		1.A	5,972,417	5,674,997	5,280,192	5,734,282	0	(15,540)	0	0	3.989	3.617	MON	18,863	228,519	07/29/2019	07/25/2049	5,788,149	
16159H-AB-3	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	14,059,678	14,307,829	14,407,754	14,050,091	0	(12,608)	0	0	5.500	5.927	MON	65,578	834,430	03/20/2024	02/25/2055	14,701,294	
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA SENIOR WH		1.A	4,932,268	4,964,176	5,018,800	4,934,447	0	656	0	0	6.000	6.191	MON	24,821	325,486	03/20/2024	02/25/2055	5,113,101	
16159H-AH-0	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	3,930,737	4,000,000	4,002,467	3,935,414	0	2,625	0	0	5.500	5.711	MON	18,333	220,000	03/20/2024	02/25/2055	4,110,000	
16159M-AD-8	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	4,010,722	6,308,000	3,988,131	4,049,932	0	24,230	0	0	3.469	6.103	MON	18,237	219,140	02/23/2024	03/25/2064	6,417,390	
16159M-AE-6	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.B	2,267,140	3,856,000	2,255,799	2,207,277	0	22,941	0	0	3.469	6.977	MON	11,148	66,894	02/23/2024	03/25/2064	3,922,894	
16159N-AA-2	CHASE HOME LENDING MORTGAGE TR SUPSEN WH		1.A	36,236,945	36,817,978	37,444,548	36,220,410	0	(24,719)	0	0	6.000	6.394	MON	184,090	2,346,980	04/18/2024	03/25/2055	37,922,517	
16159N-AG-9	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	33,557,239	34,000,000	34,130,322	33,581,541	0	14,132	0	0	6.000	6.175	MON	170,000	2,040,000	04/18/2024	03/25/2055	35,020,000	
16159N-AH-7	CHASE HOME LENDING MORTGAGE TR SUPSEN WH		1.A	4,907,360	5,000,000	4,928,868	4,912,938	0	3,585	0	0	5.500	5.726	MON	22,917	275,000	06/14/2024	03/25/2055	5,137,500	
16159P-AD-1	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		1.A	36,407,091	37,010,812	37,640,848	36,425,462	0	(17,067)	0	0	6.000	6.372	MON	185,054	2,357,049	11/20/2023	06/25/2054	38,121,136	
16159P-AK-5	CHASE MORTGAGE FINANCE CORPORA WHOLE_CMO		1.A	16,030,627	16,300,000	16,461,712	16,052,275	0	9,043	0	0	6.000	6.212	MON	81,500	978,000	09/14/2023	06/25/2054	16,789,000	
16159Q-AA-5	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	23,229,443	23,428,952	23,827,628	23,234,790	0	11,490	0	0	6.000	6.193	MON	117,145	1,480,213	05/16/2024	04/25/2055	24,131,821	
16159Q-AB-3	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	65,254,100	66,118,064	66,559,050	65,115,782	0	6,486	0	0	5.500	5.879	MON	303,041	3,323,454	09/04/2025	04/25/2055	1,516	
16159Q-AG-2	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	28,059,337	27,833,490	27,942,514	27,935,971	0	(8,755)	0	0	6.000	5.977	MON	139,167	1,670,010	05/16/2024	04/25/2055	28,668,495	
16159Q-AN-7	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	13,127,093	13,048,575	13,217,403	13,068,176	0	(4,765)	0	0	6.000	5.984	MON	65,243	782,914	05/16/2024	04/25/2055	13,440,032	
16159R-AD-7	CHASE MORTGAGE FINANCE CORPORA SENIOR WH		1.A	7,279,672	11,304,000	7,470,330	7,370,748	0	51,644	0	0	3.418	5.989	MON	32,197	387,075	09/19/2023	03/25/2063	11,497,221	
16159R-AE-5	CHASE MORTGAGE FINANCE CORPORA SUB WHOLE		1.B	3,781,617	6,476,000	3,893,422	3,809,915	0	133,411	0	0	3.418	6.762	MON	18,445	110,695	09/19/2023	03/25/2063	6,586,695	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
16159R-AF-2	CHASE MORTGAGE FINANCE CORPORA SUB WHOLE		1.G	2,626,648	5,063,000	2,931,662	2,648,775	0	104,628	0	0	3.418	7.692	MON	14,421	86,543	09/19/2023	03/25/2063	5,149,543	
16160D-AB-9	CHASE HOME LENDING MORTGAGE TR SENIOR WH		1.A	11,778,030	11,818,656	12,019,796	11,778,622	0	663	0	0	6.000	6.054	MON	59,093	769,870	01/25/2024	01/25/2055	1,710	
16160D-AH-6	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	9,417,713	9,402,000	9,658,290	9,415,562	0	(1,746)	0	0	6.000	5.994	MON	47,010	521,820	09/12/2025	01/25/2055	402	
16160N-AE-1	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.E	1,360,831	2,000,000	1,286,574	1,331,625	0	(29,736)	0	0	3.693	3.848	MON	6,155	74,734	09/24/2024	12/25/2064	2,037,077	
16162G-AB-6	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		1.A FM	1,863,215	2,939,218	1,130,912	683,505	0	92,444	0	0	6.000	19.037	MON	14,696	116,345	11/22/2011	06/25/2037	3,055,563	
16162T-T6-3	CHASE MORTGAGE FINANCE CORPORA SENIOR WH		3.A FM	39,933	40,885	39,144	38,955	0	(28)	0	0	6.250	7.200	MON	213	2,579	01/17/2002	03/25/2032	42,163	
16162W-MC-0	CHASE MORTGAGE FINANCE CORPORA SENIOR WH		1.B FM	1,874,037	1,888,782	1,763,788	1,870,034	0	50,545	(60)	0	5.500	5.368	MON	8,657	51,946	05/01/2013	10/25/2035	1,940,728	
16162W-PG-8	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		1.A FM	7,058,375	8,349,211	8,237,859	6,559,947	0	453,404	0	0	4.665	13.368	MON	32,460	200,754	04/06/2020	12/25/2035	8,549,965	
16162W-PZ-6	CHEVY CHASE MORTGAGE FUNDING C SUPSEN WH		1.A FM	0	3,604,944	3,423,548	0	0	96,342	0	0	3.615	6,596.694	MON	10,860	87,416	04/17/2012	01/25/2036	3,692,360	
16162X-AE-7	CHASE MORTGAGE FINANCE CORPORA SENIOR WH		1.A FM	409,554	1,146,627	419,422	384,034	0	(570)	0	0	6.000	11.809	MON	5,733	39,495	04/06/2020	11/25/2036	1,186,122	
16162X-AF-4	CHASE MORTGAGE FINANCE CORPORA SENIOR WH		1.A FM	576,973	1,615,335	590,870	581,838	0	40,018	0	0	6.000	36.109	MON	8,077	55,640	04/06/2020	11/25/2036	12,869	
16163C-AC-6	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		1.A FM	1,256,259	2,312,871	2,076,179	1,219,714	0	129,990	0	0	4.035	23.149	MON	7,776	48,019	09/11/2012	09/25/2036	2,360,890	
16163H-AE-1	CHASE MORTGAGE FINANCE CORPORA SENIOR WH		1.A FM	421,566	1,118,777	401,824	377,113	0	(569)	0	0	6.000	9.437	MON	5,594	31,476	05/04/2007	05/25/2037	1,150,253	
16163H-AT-8	CHASE MORTGAGE FINANCE CORPORA SENIOR WH		1.A FM	2,449,142	6,406,945	2,294,394	2,181,616	0	8,201	0	0	6.000	9.230	MON	32,035	200,246	02/04/2014	05/25/2037	6,587,380	
16163H-AU-5	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		1.A FM	5,036,528	7,398,353	2,654,445	2,476,694	0	19,260	0	0	6.000	9.630	MON	36,992	208,145	06/01/2025	05/25/2037	7,606,498	
16163L-AA-0	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		1.A FM	17,898	18,027	18,016	17,783	0	(39)	0	0	6.886	7.542	MON	103	1,927	08/09/2007	06/25/2035	18,649	
16163L-AR-3	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH		1.A FM	1,718,418	2,478,645	1,983,273	1,745,152	0	103,036	0	0	4.907	11.420	MON	10,137	61,119	07/16/2014	07/25/2037	2,539,764	
16165T-BB-8	CHASEFLEX TRUST CFLX_05-2 WHOLE_CMO _05-		1.A FM	962,846	2,813,967	1,858,941	763,547	0	(76,221)	0	0	6.000	21.056	MON	14,070	83,765	11/03/2005	06/25/2035	2,897,732	
161917-AB-5	CHASE HOME LENDING MORTGAGE TR SUPSEN WH		1.A	42,082,214	48,167,660	42,984,318	42,234,837	0	201,186	0	0	3.250	4.996	MON	130,454	1,602,880	06/25/2024	09/25/2064	48,950,384	
161917-AD-1	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	2,311,797	3,400,000	2,163,894	2,326,677	0	(9,500)	0	0	3.483	5.635	MON	9,869	118,711	06/25/2024	09/25/2064	3,459,127	
161917-AE-9	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	1,397,879	2,200,000	1,330,261	1,397,366	0	44,750	0	0	3.483	5.483	MON	6,386	38,244	06/25/2024	09/25/2064	2,238,244	
161927-AD-0	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.D	8,626,656	14,509,000	9,478,759	8,754,683	0	74,460	0	0	3.521	6.636	MON	42,572	505,204	10/20/2023	09/25/2063	14,761,292	
161927-AE-8	CHASE HOME LENDING MORTGAGE TR MEZZANIN		2.A	3,191,478	5,955,000	3,538,804	3,214,318	0	124,230	0	0	3.521	7.511	MON	17,473	103,550	10/20/2023	09/25/2063	6,058,550	
161927-AF-5	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		4.A	2,078,852	4,353,000	2,344,853	2,094,658	0	90,274	0	0	3.478	8.459	MON	12,618	75,693	10/20/2023	09/25/2063	4,428,693	
161929-AB-0	CHASE HOME LENDING MORTGAGE TR SUPSEN WH		1.A	12,332,310	12,342,917	12,536,511	12,336,670	0	2,822	0	0	6.500	5.966	MON	66,857	786,492	05/21/2024	02/25/2055	490	
161929-BJ-2	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	12,342,793	12,405,000	12,611,072	12,344,631	0	733	0	0	6.000	6.087	MON	62,025	744,300	02/22/2024	02/25/2055	12,777,150	
161930-AB-8	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	38,489,879	44,592,826	39,738,616	38,563,345	0	155,001	0	0	3.250	5.195	MON	120,772	1,478,218	05/23/2024	08/25/2064	45,317,459	
161930-AD-4	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		1.A	3,853,974	5,900,000	3,651,979	3,875,213	0	24,812	0	0	3.447	5.955	MON	16,947	203,684	05/23/2024	08/25/2064	6,001,516	
161930-AE-2	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO		2.A	1,839,617	3,000,000	1,630,381	1,815,154	0	28,675	0	0	3.470	4.689	MON	8,675	51,618	05/23/2024	08/25/2064	3,051,618	
17025R-AG-0	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	997,369	1,200,487	1,062,302	1,015,014	0	73,242	0	0	4.157	7.813	MON	4,159	25,124	04/06/2020	11/25/2037	1,225,611	
17025R-AJ-4	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	1,020,787	1,562,444	1,554,056	966,913	0	109,626	0	0	4.346	20.144	MON	5,659	33,999	01/26/2016	11/25/2037	1,596,443	
17025T-AR-2	COUNTRYWIDE HOME LOANS CWHL_07 WHOLE_CMO		1.A FM	299,515	566,930	327,005	268,420	0	(1,782)	0	0	6.250	11.762	MON	2,953	17,620	09/27/2017	09/25/2037	584,550	
17025T-BE-0	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH		1.A FM	2,806,853	4,964,636	2,859,455	2,592,232	0	20,088	0	0	6.250	9.175	MON	25,857	154,296	01/24/2014	09/25/2037	5,118,932	
17179V-AA-8	CIM TRUST CIM_24-R1 WHOLE_CMO _24-R1 144		1.A	7,522,913	7,763,660	7,747,421	7,540,944	0	14,739	0	0	4.750	5.676	MON	30,731	388,543	07/24/2024	06/25/2064	7,948,047	
17290F-EC-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO		1.A	3,580,858	3,680,239	3,123,818	3,600,351	0	5,534	0	0	3.288	3.574	MON	10,086	121,814	02/04/2022	11/25/2051	3,740,740	
17292B-AB-2	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		1.A	9,039,044	9,118,834	9,165,915	9,038,861	0	(4,313)	0	0	5.500	5.710	MON	41,795	395,791	03/11/2025	02/25/2055	9,369,602	
172973-WZ-8	CITICORP MORTGAGE SECURITIES I WHOLE_CMO		1.A FM	102,144	106,975	105,370	104,518	0	158	(1)	0	5.250	5.975	MON	468	5,809	05/03/2004	05/25/2034	109,783	
17306S-AA-1	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.A FM	209,039	292,875	259,579	213,076	0	14,173	0	0	5.656	10.554	MON	1,380	8,293	05/18/2006	06/25/2036	301,168	
17307G-ZZ-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.A FM	355,758	362,249	341,909	355,015	0	11,983	(3)	0	6.620	5.733	MON	1,998	10,105	09/27/2017	10/25/2035	372,354	
17307G-T8-1	CML_05-10 SUPSEN WHOLE_CMO _05-10		1.A FM	0	378,502	370,772	0	0	9,742	0	0	4.626	4,393.791	MON	1,459	8,949	10/18/2013	12/25/2035	387,451	
17307G-ZJ-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		3.B FM	356,987	392,420	294,426	356,987	0	16,347	(112)	0	4.867	4.604	MON	1,591	9,766	03/09/2023	10/25/2035	402,186	
17308F-AA-7	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		1.A FM	2,181,994	2,625,014	2,155,396	2,189,937	0	117,888	(1,353)	0	4.246	6.910	MON	1,858	61,653	09/21/2016	07/25/2035	2,686,667	
17309F-AH-1	CITIGROUP MORTAGE LOAN TRUST I SUPSEN WH		1.A FM	376,972	661,037	598,916	519,459	0	155,748	0	0	4.835	12.914	MON	2,663	16,311	02/06/2014	07/25/2036	677,348	
173104-AJ-9	CITICORP MORTGAGE SECURITIES I SUB WHOLE		1.A FM	0	1,401,254	832,166	0	0	44,708	0	0	5.971	8,662.699	MON	6,973	44,686	11/13/2007	08/25/2037	1,445,940	
17310B-AU-8	CITICORP MORTGAGE SECURITIES I SENIOR WH		1.A FM	278,535	535,878	448,553	280,167	0	50,289	0	0	5.750	18.606	MON	2,568	15,407	12/20/2006	06/25/2036	551,285	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
17310F-AL-9	CITICORP MORTGAGE SECURITIES I WHOLE_CMO		1.A FM	26,415	35,663	26,716	26,122	0	904	0	0	4.746	8.923	MON	28	849	11/08/2006	10/25/2036	36,512	
17310U-AC-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO		1.A FM	0	1,189,972	1,045,002	0	0	24,721	0	0	4.286	8,888.000	MON	850	15,731	12/31/2015	01/25/2037	1,205,703	
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.A FM	2,301,039	4,147,792	3,604,900	2,301,039	0	183,127	0	0	5.121	12.275	MON	17,702	108,108	03/25/2014	04/25/2037	4,255,900	
17312Y-AB-8	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.A FM	4,504,507	6,238,989	5,365,711	4,541,913	0	299,255	0	0	4.591	10.880	MON	23,870	141,250	03/09/2016	06/25/2037	6,380,239	
17313F-AA-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO		1.A FM	72,766	86,916	71,220	73,833	0	4,096	0	0	3.673	7.712	MON	266	1,605	03/09/2023	08/25/2047	88,521	
17313M-AA-5	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO		1.A FM	395,021	630,555	476,283	356,273	0	45,366	0	0	6.000	17.424	MON	3,153	18,917	03/19/2020	10/25/2037	649,472	
17323M-AF-2	CITIGROUP MORTGAGE LOAN TRUST SUB WHOLE_		1.A	3,649,057	3,796,851	3,802,045	3,646,702	0	116,770	0	0	4.500	5.394	MON	14,238	85,429	07/15/2024	06/25/2058	3,882,280	
17326Q-AF-0	CITIGROUP MORTGAGE LOAN TRUST SUB WHOLE_		1.A	4,675,634	6,342,410	4,579,413	4,733,179	0	131,045	0	0	3.134	5.292	MON	16,563	99,419	04/03/2024	09/25/2064	6,441,829	
17326Q-AG-8	CITIGROUP MORTGAGE LOAN TRUST SUB WHOLE_		1.E	5,474,574	7,831,800	4,980,348	5,554,559	0	173,097	0	0	3.134	5.711	MON	20,452	122,541	04/03/2024	09/25/2064	7,954,341	
17329M-DH-9	CITIGROUP MORTGAGE LOAN TRUST SUB WHOLE_		1.A	6,408,421	6,318,694	5,280,338	6,382,647	0	(6,944)	0	0	2.780	2.602	MON	14,641	176,531	11/22/2021	07/25/2051	6,406,165	
17330B-DC-1	CITIGROUP MORTGAGE LOAN TRUST SUB WHOLE_		1.A	3,231,815	3,159,248	2,740,579	3,212,864	0	(5,546)	0	0	2.860	2.586	MON	7,530	91,214	09/23/2021	09/25/2051	3,204,434	
17331W-BD-4	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		1.A	24,792,982	25,174,148	25,292,417	24,745,242	0	29,535	0	0	5.500	5.766	MON	115,382	1,389,319	06/10/2024	06/25/2054	25,866,437	
17332G-AB-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		1.A	23,208,804	23,100,520	23,494,139	23,203,557	0	32,826	0	0	6.000	5.840	MON	115,503	1,338,968	02/04/2025	01/25/2055	23,793,536	
17332N-AB-8	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		1.A	43,438,950	43,425,379	43,570,129	43,449,099	0	10,149	0	0	5.500	5.426	MON	199,033	597,099	09/29/2025	10/25/2055	136,755	
17332X-AA-8	CMLTI_25-LTV1 WHOLE_CMO _25-LTV1 144A		1.A FE	104,619,314	104,620,862	104,704,548	104,617,480	0	(1,833)	0	0	5.237	5.256	MON	456,583	462,602	12/11/2025	12/25/2055	291,926	
19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO		1.A FE	4,369,580	4,805,863	4,649,607	4,805,863	0	49,316	0	0	2.994	2.155	MON	11,991	146,774	02/14/2023	02/25/2067	4,877,807	
19687Y-AD-7	COLT FUNDING LLC COLT_20-RPL1 SUB WHOLE_		1.C FE	1,020,000	1,500,000	973,677	1,500,000	0	0	0	0	2.996	2.157	MON	3,745	44,943	06/04/2024	01/25/2065	1,522,472	
19692O-AC-6	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO		1.A FE	7,858,539	7,858,615	7,936,763	7,850,567	0	(8,572)	0	0	5.699	5.581	MON	37,322	434,697	01/14/2025	01/27/2070	8,082,546	
22540A-3Z-9	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO		1.A FM	52,173	52,850	52,981	52,510	0	11	0	0	6.750	6.943	MON	297	3,697	08/13/2001	08/21/2031	54,634	
22540A-4A-3	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO		1.A FM	21,861	22,650	22,706	22,359	0	30	0	0	6.750	7.253	MON	127	1,584	08/13/2001	08/21/2031	23,414	
22540A-Q2-7	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO		1.A FM	138,063	140,914	142,167	136,242	0	(1,191)	0	0	7.000	8.232	MON	822	6,593	11/01/2025	06/25/2031	142,550	
22540A-Q3-5	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO		1.A FM	53,534	55,650	45,726	53,176	0	(506)	0	0	7.000	8.705	MON	325	2,604	11/01/2025	06/25/2031	56,296	
22541Q-AP-7	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH		1.A FM	143,816	138,806	138,611	132,856	0	741	0	0	5.500	7.192	MON	636	7,899	11/19/2013	06/25/2033	142,623	
22541Q-PY-2	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		5.C FM	616,384	623,792	488,451	619,207	0	(334)	0	0	5.500	5.533	MON	2,859	37,134	10/03/2003	08/25/2033	640,946	
22541Q-QJ-4	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		1.A FM	0	229,099	209,570	0	0	7,889	0	0	5.250	2,541.348	MON	1,002	6,024	09/04/2003	09/25/2033	235,123	
22541Q-R7-9	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		1.A FM	1,684,480	1,872,945	1,805,886	1,684,088	0	42,317	0	0	5.323	8.215	MON	8,307	40,378	12/09/2003	11/25/2033	1,913,323	
225458-BM-9	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		5.C FM	1,188,420	2,093,112	1,422,083	1,422,083	(300,773)	605,479	0	0	5.500	7.418	MON	9,593	58,746	12/22/2004	02/25/2035	2,151,858	
225458-F8-6	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		1.E FM	1,538	3,626	1,648	1,718	0	42,683	0	0	5.500	27.014	MON	17	133	07/26/2006	08/25/2035	24	
225458-F8-6	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		3.A FM	360,772	791,011	359,463	387,762	0	5,250	0	0	5.500	25.788	MON	3,625	29,029	07/01/2025	08/25/2035	5,136	
225458-FG-8	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		4.B FM	38,017	34,561	33,957	37,576	0	5,066	0	0	5.250	3.315	MON	151	907	04/18/2006	02/25/2035	35,468	
225458-FG-8	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		4.C FM	34,779	31,270	30,723	34,332	0	0	0	0	5.250	3.098	MON	137	821	04/18/2006	02/25/2035	32,091	
225458-FM-5	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		3.A FM	1,456,185	1,649,061	1,535,002	1,396,656	0	45,727	0	0	6.000	9.141	MON	8,245	49,472	02/28/2005	03/25/2035	1,698,533	
225458-LR-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		1.A FM	2,984,502	4,025,603	3,639,980	3,133,120	0	287,381	0	0	5.500	8.442	MON	18,451	106,221	05/02/2005	07/25/2035	4,131,824	
225458-RC-4	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		1.A FM	0	1,625,207	908,239	0	0	45,403	0	0	5.389	156.469	MON	7,299	26,041	05/11/2005	06/25/2035	1,651,248	
225470-A7-8	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH		1.A FM	128,657	306,573	297,360	137,319	0	22,109	0	0	4.491	29.343	MON	1,147	7,073	05/08/2014	03/25/2036	313,646	
225470-E8-2	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH		1.A FM	505,377	1,031,522	963,687	449,126	0	3,114	0	0	4.677	29.065	MON	4,021	24,377	03/19/2020	03/25/2036	1,055,899	
225470-UH-4	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH		1.A FM	1,637,918	2,873,447	2,408,933	1,675,945	0	181,196	0	0	4.796	17.331	MON	2,297	75,390	05/17/2013	02/25/2036	2,948,837	
2254W0-JD-8	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		6. FM	85,600	261,647	86,194	86,194	(17,045)	3,709	0	0	5.774	(11.508)	MON	1,259	0	11/05/2004	10/25/2034	261,647	
2254W0-JW-6	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO		3.B FM	5,393,607	5,380,851	5,373,681	5,387,030	0	170,245	0	0	6.000	5.943	MON	26,904	161,426	10/28/2004	11/25/2034	5,542,277	
22757A-AA-4	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO		1.A	22,451,909	22,458,455	22,637,361	22,420,983	0	(24,065)	0	0	6.085	5.860	MON	113,883	1,526,092	03/04/2024	12/25/2068	20,434,947	
22757A-AB-2	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO		1.A	3,036,371	3,036,383	3,043,698	3,031,011	0	(3,867)	0	0	6.237	6.015	MON	15,782	211,482	01/24/2024	12/26/2068	3,131,073	
22757A-AC-0	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO		1.A	1,255,115	1,247,692	1,252,310	1,249,965	0	42,055	0	0	6.490	5.810	MON	6,748	40,488	01/24/2024	12/26/2068	1,288,180	
22757B-AA-2	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO		1.A	27,848,421	27,848,655	28,116,795	27,793,175	0	(33,217)	0	0	6.093	5.943	MON	141,402	1,850,064	03/25/2024	04/25/2069	28,697,064	
22757B-AB-0	CROSS MORTGAGE TRUST CROSS_24 WHOLE_CMO		1.A	6,743,638	6,743,706	6,809,775	6,729,598	0	(8,453)	0	0	6.417	6.262	MON	36,062	471,826	03/25/2024	04/25/2069	6,960,078	
22757N-AD-0	CROSS MORTGAGE TRUST CROSS_23 WHOLE_CMO		1.A	4,313,868	4,313,884	4,370,138	4,300,729	0	(8,631)	0	0	7.539	7.328	MON	27,102	367,682	10/30/2023	11/25/2068	4,476,496	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
22757N-AE-8	CROSS MORTGAGE TRUST CROSS_23 WHOLE_CMO		1.A	2,525,210	2,537,579	2,570,893	2,518,518	0	121,362	0	0	7.690	8.150	MON	16,262	97,570	10/30/2023	11/25/2068	2,635,149	
22758C-AB-7	CROSS MORTGAGE TRUST CROSSM_23 SENIOR WH		1.A	2,839,651	2,839,702	2,855,463	2,841,152	0	(21,095)	0	0	7.006	6.012	MON	16,579	205,246	07/31/2023	03/25/2068	2,937,927	
22758C-AC-5	CROSS MORTGAGE TRUST CROSS_23 SENIOR WHO		1.A	1,427,911	1,427,036	1,435,028	1,425,421	0	51,217	0	0	7.020	6.402	MON	8,348	50,089	07/31/2023	03/25/2068	1,477,125	
22758C-AD-3	CROSS MORTGAGE TRUST CROSSM_23 MEZZANIN		1.B	3,016,536	3,000,000	3,020,234	3,002,459	0	96,258	0	0	7.489	6.464	MON	18,723	112,335	07/31/2023	03/27/2068	3,112,335	
22758T-AB-0	CROSS MORTGAGE TRUST CROSS_25 SRSUP WHOL		1.A FE	3,792,518	3,793,111	3,805,107	3,792,610	0	91	0	0	5.181	5.208	MON	16,377	16,377	11/24/2025	07/25/2070	7,165	
22945A-AB-5	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		1.A	9,350,294	10,329,900	9,689,087	9,490,985	0	115,136	0	0	2.975	4.508	MON	25,609	307,179	07/16/2024	07/25/2057	10,483,394	
22945A-AD-1	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		1.A	1,562,510	2,060,000	1,616,049	1,577,467	0	15,128	0	0	2.975	4.547	MON	5,107	61,258	06/07/2024	07/25/2057	2,090,610	
23242G-AD-6	CWALT_06-016 SUPSEN WHOLE_CMO _06-016		1.A FM	12,381,980	15,171,695	13,911,315	13,206,378	0	46,664	0	0	4.406	7.139	MON	11,142	671,276	12/17/2018	10/25/2046	15,489,601	
23242W-AV-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	965,898	2,238,577	1,155,722	905,751	0	75,868	0	0	6.000	13.447	MON	11,193	67,145	03/19/2020	07/25/2036	2,305,722	
232434-AE-0	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	11,241,359	13,911,272	11,991,890	11,471,184	0	579,103	0	0	4.346	7.917	MON	10,077	305,367	11/19/2015	11/25/2036	14,216,639	
23243W-AD-0	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		1.A FM	3,751,764	4,112,181	3,970,847	3,813,250	0	62,847	0	0	4.326	6.602	MON	2,965	177,632	11/22/2021	03/25/2037	4,196,016	
23244F-AV-6	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	202,104	452,732	206,445	190,334	0	(3,309)	0	0	6.250	7.917	MON	2,358	18,168	08/01/2025	11/25/2036	470,900	
23245F-AC-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH		1.A FM	160,563	112,433	139,477	212,194	0	36,655	0	0	4.206	(30.881)	MON	79	2,420	11/17/2006	11/25/2036	114,853	
23246K-AC-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH		1.A FM	1,147,392	4,043,489	1,309,064	974,377	0	55,616	0	0	6.000	14.712	MON	20,217	70,581	03/19/2020	03/25/2037	4,114,070	
23332U-FD-1	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO		1.A FM	1,246,282	1,960,030	1,930,835	1,345,091	0	154,981	0	0	4.506	11.939	MON	3,189	35,457	06/06/2016	09/19/2045	1,995,487	
24381Y-AA-2	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH		1.A	3,997,880	4,144,679	4,131,506	4,102,035	0	51,564	0	0	5.300	6.858	MON	18,306	226,510	11/14/2022	07/25/2067	4,253,904	
24381Y-AB-0	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH		1.B	1,278,344	1,373,658	1,369,642	1,351,929	0	30,516	0	0	5.300	8.123	MON	6,067	75,072	10/20/2022	07/25/2067	1,409,858	
24382E-AB-3	DRMT_25-INV1 WHOLE_CMO _25-INV1 144A		1.B	3,583,014	3,590,689	3,590,834	3,582,031	0	(983)	0	0	5.087	4.923	MON	15,222	15,222	11/04/2025	11/25/2026	331,796	
24382E-AE-7	DRMT_25-INV1 WHOLE_CMO _25-INV1 144A		1.C	6,604,625	6,606,242	6,611,056	6,604,730	0	104	0	0	5.391	5.429	MON	29,679	29,679	11/05/2025	11/25/2060	6,682,539	
25150N-AB-0	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		1.A FM	756,786	5,917,887	1,638,509	748,353	0	97,613	0	0	4.226	31.380	MON	4,168	20,043	06/04/2013	10/25/2036	5,937,930	
25150P-AA-7	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		1.A FM	1,802,250	10,474,147	3,076,752	1,784,095	0	195,143	0	0	4.106	20.818	MON	7,168	97,490	05/30/2013	12/25/2036	10,571,637	
25150Q-AA-5	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		1.A FM	1,727,202	2,673,179	2,434,584	1,771,158	0	134,753	0	0	4.246	12.897	MON	1,892	46,566	06/21/2013	02/25/2047	2,719,745	
25150R-AF-2	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		1.A FM	8,151,101	11,380,060	10,634,636	8,298,932	0	527,543	0	0	4.226	10.627	MON	8,016	212,677	10/16/2013	02/25/2037	11,592,737	
25150W-AA-2	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		1.A FM	2,267,475	3,035,308	2,482,460	2,194,881	0	59,180	0	0	4.126	10.076	MON	2,087	71,031	11/04/2014	07/25/2047	3,106,339	
251510-CV-3	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO		1.A FM	878,873	948,749	910,337	893,466	0	(2,027)	0	0	4.346	5.923	MON	687	48,775	10/28/2014	02/25/2035	971,506	
251510-FV-0	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO		1.A FM	2,258,390	2,713,250	2,389,388	2,218,025	0	90,955	0	0	5.500	7.448	MON	12,436	58,848	03/19/2020	09/25/2035	2,772,098	
251510-ME-0	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO		1.A FM	847,104	1,080,788	1,025,485	842,866	0	47,629	0	0	5.200	9.225	MON	937	23,690	03/27/2020	02/25/2036	1,104,478	
251510-MH-3	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO		1.A FM	3,312,935	4,150,779	3,986,685	3,263,647	0	181,524	0	0	5.600	8.942	MON	19,370	90,980	03/27/2020	02/25/2036	4,241,759	
251510-MJ-9	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO		1.A FM	3,153,543	3,949,918	3,784,147	3,112,814	0	171,860	0	0	5.530	8.887	MON	18,203	86,577	04/06/2020	02/25/2036	4,036,495	
251510-ML-4	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO		1.A FM	3,437,906	3,530,998	3,286,154	3,416,364	0	(1,076)	0	0	5.865	5.065	MON	17,258	166,880	01/25/2006	02/25/2036	3,611,722	
251511-AD-3	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO		1.A FM	557,492	989,522	915,628	597,689	0	96,863	0	0	6.904	16.403	MON	5,693	23,059	05/10/2006	06/25/2036	1,012,581	
251511-AE-1	DEUTSCHE ALT-A SECURITIES INC WHOLE_CMO		1.A FM	848,488	2,163,908	2,002,185	923,286	0	232,410	0	0	6.592	28.802	MON	11,887	50,425	05/10/2006	06/25/2036	2,214,333	
25151A-AA-9	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		1.A FM	797,925	1,476,499	1,415,047	865,070	0	110,787	0	0	4.226	19.022	MON	1,040	25,271	05/30/2013	08/25/2036	1,501,770	
25151R-AA-2	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		1.A FM	2,728,627	3,257,153	3,114,439	2,727,753	0	103,378	0	0	4.086	7.089	MON	2,588	71,487	06/03/2013	01/25/2047	3,328,640	
25151Y-AG-4	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO		1.A FM	15,371,341	21,698,819	17,948,449	15,674,862	0	853,289	0	0	4.506	8.958	MON	16,297	356,691	10/29/2013	08/25/2037	22,055,510	
25157G-BB-7	DEUTSCHE MORTGAGE SECURITIES I WHOLE_CMO		1.A FM	6,506,282	7,349,465	6,812,201	6,602,758	0	92,947	0	0	4.215	7.532	MON	13,767	360,638	11/09/2006	04/15/2036	7,520,616	
268432-AC-5	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		1.B	3,749,519	3,861,352	3,850,602	3,753,010	0	138,138	0	0	5.900	7.408	MON	18,985	113,910	12/20/2022	09/25/2067	3,975,262	
26844Q-AA-5	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		1.A	6,736,950	6,737,008	6,719,787	6,720,270	0	(7,023)	0	0	5.732	5.646	MON	32,180	409,687	02/02/2023	02/25/2068	6,930,091	
26844Q-AB-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		1.A	5,517,839	5,517,889	5,505,621	5,501,554	0	(6,862)	0	0	6.240	6.181	MON	28,693	365,288	02/02/2023	02/25/2068	5,690,047	
26846D-AF-1	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO		1.D FE	12,552,546	12,552,605	12,607,643	12,562,830	0	10,284	0	0	5.354	5.713	MON	56,006	168,017	09/26/2025	10/25/2070	12,720,622	
26846D-AG-9	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO		1.G FE	25,166,989	25,167,026	25,249,332	25,187,409	0	20,420	0	0	5.506	5.864	MON	115,475	346,424	09/26/2025	10/25/2070	25,513,450	
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO		1.B FE	9,661,992	9,662,044	9,785,655	9,688,177	0	26,950	0	0	5.879	6.172	MON	47,336	487,393	02/20/2025	03/25/2070	9,946,060	
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO		1.E FE	10,701,707	10,701,913	10,833,748	10,730,539	0	29,673	0	0	6.030	6.323	MON	53,777	553,714	02/20/2025	03/25/2070	11,024,576	
28225K-AB-1	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO		1.B	7,051,992	7,066,093	7,045,394	7,051,976	0	(15)	0	0	5.033	5.074	MON	29,636	59,273	10/29/2025	11/25/2070	13,342	
28225K-AG-0	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO		1.C	8,105,348	8,105,448	8,099,989	8,105,418	0	70	0	0	5.338	5.366	MON	36,056	72,111	10/29/2025	11/25/2070	15,307	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
30253M-AR-3	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO		1.A FM	16,630	16,846	16,952	16,755	0	22	0	0	6.750	7.103	MON	95	1,347	08/13/2001	07/21/2031	17,415	
30253M-AS-1	FIRST NATIONWIDE TRUST FNT_01 SUB WHOLE_		1.A FM	9,404	9,742	9,803	9,490	0	164	0	0	6.750	10.371	MON	55	779	08/13/2001	07/21/2031	10,071	
31359U-PW-9	FEDERAL NATIONAL MORTGAGE ASSO SUB AGENC		6. *	37	77,324	27,064	14,739	0	17,856	0	0	6.560	675.456	MON	423	2,528	07/10/1998	07/25/2028	79,852	
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		1.A	2,147,939	2,225,359	2,215,010	2,211,956	0	18,915	0	0	4.299	5.285	MON	7,972	97,585	12/15/2022	04/25/2067	2,273,148	
31573C-AB-1	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH		1.A	2,428,650	3,598,000	2,763,322	2,529,134	0	50,391	0	0	3.001	6.114	MON	8,998	107,976	08/07/2023	01/25/2067	3,651,988	
31574P-AD-7	ELLINGTON FINANCIAL MORTGAGE T MEZZANIN		1.A	3,641,241	3,685,000	3,667,510	3,685,000	0	0	0	0	5.240	3.780	MON	16,091	193,094	03/07/2024	05/25/2065	3,781,547	
31574P-AF-2	ELLINGTON FINANCIAL MORTGAGE T SUB WHOLE		1.A	7,267,470	7,765,000	7,939,928	7,678,622	0	652,723	0	0	5.063	10.519	MON	32,762	197,407	03/15/2024	05/26/2065	7,962,407	
32051G-AA-5	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH		1.A FM	1,087,167	2,516,716	1,940,043	1,256,593	0	345,082	0	0	5.002	20.615	MON	10,491	64,130	06/25/2013	06/25/2036	2,580,846	
32051G-HP-3	FIRST HORIZON ALTERNATIVE MORT WHOLE_CMO		1.A FM	0	87,777	4,301	0	0	1,774	0	0	4.955	8,888.000	MON	362	1,401	03/08/2005	04/25/2035	89,178	
32051G-J4-8	FIRST HORIZON MORTGAGE PASS TH SUPSEN WH		1.A FM	329,986	682,144	340,741	314,879	0	1,494	0	0	4.797	7.842	MON	2,727	16,086	11/15/2011	01/25/2036	698,230	
32051G-J5-5	FIRST HORIZON MORTGAGE PASS TH SUPSEN WH		1.A FM	434,775	848,714	423,945	411,028	0	(2,530)	0	0	4.797	6.464	MON	3,393	20,014	09/07/2012	01/25/2036	868,728	
32051G-J8-9	FIRST HORIZON MORTGAGE PASS-TH WHOLE_CMO		1.A FM	0	108,396	103,630	0	0	3,350	0	0	5.188	8,888.000	MON	469	2,964	12/28/2020	02/25/2036	111,360	
32051G-LQ-6	FIRSTFIRST HORIZON ALTERNATIVE SENIOR WH		1.A FM	654,161	1,259,681	948,883	795,956	0	172,816	0	0	5.534	11.016	MON	5,809	34,441	08/19/2013	05/25/2035	1,294,122	
32051G-PM-1	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH		1.A FM	456,734	508,556	490,398	458,445	0	20,418	0	0	5.217	7.295	MON	2,211	13,566	09/27/2017	07/25/2035	522,122	
32051G-PW-9	FIRST HORIZON ALTERNATIVE MORT SENIOR WH		1.A FM	1,189,499	1,492,495	1,376,278	1,135,710	0	(541)	0	0	4.978	11.649	MON	6,191	36,674	04/06/2020	08/25/2035	1,529,169	
32051G-QP-3	FIRST HORIZON MORTGAGE PASS-TH SENIOR WH		1.A FM	290,794	306,666	310,246	292,328	0	(1,672)	0	0	6.500	8.024	MON	1,661	21,647	01/27/2006	08/25/2035	316,633	
32051G-TH-8	FIRST HORIZON ALTERNATIVE MORT SENIOR WH		1.A FM	729,681	1,848,877	738,648	688,100	0	12,908	0	0	4.346	8.732	MON	1,339	44,336	09/27/2017	09/25/2035	1,893,213	
32051G-TX-3	FIRST HORIZON MORTGAGE PASS TH SENIOR WH		1.A FM	382,848	444,530	411,570	391,869	0	25,544	0	0	4.649	7.858	MON	1,722	10,514	11/15/2011	10/25/2035	455,044	
32051G-W7-6	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH		1.A FM	495,136	1,562,163	1,281,611	690,177	0	280,165	0	0	4.691	26.771	MON	6,107	37,345	09/11/2012	05/25/2036	1,599,508	
32051G-XF-7	FIRSTFIRST HORIZON ALTERNATIVE SENIOR WH		1.A FM	723,254	1,702,509	983,900	751,038	(12)	107,306	0	0	4.473	14.223	MON	6,345	38,750	05/15/2012	11/25/2035	1,741,259	
32052F-AJ-5	FIRST HORIZON ALTERNATIVE MORT SENIOR WH		1.A FM	148,925	1,400,050	324,191	177,213	0	58,143	0	0	6.250	28.603	MON	7,292	30,700	12/01/2011	11/25/2036	1,430,750	
32052U-AK-9	FIRST HORIZON MORTGAGE PASS-TH WHOLE_CMO		1.F FM	40,456	147,240	35,378	32,492	0	(1,429)	0	0	5.750	8.118	MON	706	1,591	02/05/2007	02/25/2037	148,831	
32053A-AB-2	FIRST HORIZON MORTGAGE PASS-TH SUPSEN WH		4.B FM	401,402	721,006	342,021	358,964	0	(5,071)	0	0	4.603	5.073	MON	2,766	16,695	10/26/2012	01/25/2037	737,701	
32055G-AE-1	FIRST HORIZON MORTGAGE PASS-TH SENIOR WH		1.A FM	387,320	566,257	229,266	172,500	(41,829)	35,189	0	0	3.875	16.464	MON	1,829	10,971	04/06/2020	07/25/2037	577,228	
32056C-AG-4	FIRST HORIZON MORTGAGE PASS-TH SENIOR WH		1.A FM	92	1,172,512	377,598	92	0	19,944	0	0	6.000	8,224.554	MON	5,863	46,572	11/15/2011	08/25/2037	1,219,084	
32056C-AJ-8	FIRST HORIZON MORTGAGE PASS-TH WHOLE_CMO		1.A FM	1,669,389	601,234	193,622	144,259	0	2,000	0	0	6.000	13.211	MON	3,006	23,881	06/06/2007	08/25/2037	625,115	
33850B-AW-7	FLAGSTAR MORTGAGE TRUST FSMT_1 SUB WHOLE		1.A	2,006,719	2,003,276	1,878,621	1,998,836	0	(450)	0	0	3.622	3.597	MON	6,047	76,691	05/09/2019	03/25/2047	2,039,605	
33851L-AK-0	FLAGSTAR MORTGAGE TRUST FSMT_1 SENIOR WH		1.A	15,580,231	15,993,515	14,792,964	15,903,987	0	55,344	0	0	4.000	4.513	MON	53,312	660,101	06/21/2018	07/27/2048	16,313,385	
33852E-BJ-7	FLAGSTAR MORTGAGE TRUST FSMT_2 SUB WHOLE		1.B	4,936,425	4,891,522	4,099,264	4,920,025	0	(4,485)	0	0	2.782	2.665	MON	11,341	137,269	04/15/2021	04/25/2051	4,959,478	
36168M-AA-1	GCAT TRUST GCAT_22-NQM3 SENIOR WHOLE_CMO		1.A	3,396,214	3,637,177	3,608,882	3,593,806	0	72,937	0	0	4.349	6.726	MON	13,182	161,735	11/17/2022	04/25/2067	3,715,819	
36168W-AA-9	GCAT TRUST GCAT_22-NQM5 SENIOR WHOLE_CMO		1.A	1,015,728	1,035,137	1,069,058	1,026,866	0	3,970	0	0	5.710	6.336	MON	4,926	60,713	11/16/2022	08/25/2067	1,064,812	
36168Y-CA-3	GCAT TRUST GCAT_22-INV1 SUB WHOLE_CMO _2		1.B	4,954,992	4,860,069	4,111,331	4,936,364	0	(6,073)	0	0	3.297	3.090	MON	13,354	161,312	01/13/2022	12/25/2051	4,940,152	
36169B-AA-4	GCAT TRUST GCAT_23-NQM1 SENIOR WHOLE_CMO		1.A FE	26,469,624	28,296,439	27,083,230	28,072,803	0	580,691	0	0	4.250	4.944	MON	100,217	1,231,646	01/23/2023	10/25/2057	28,897,738	
36169B-AB-2	GCAT TRUST GCAT_23-NQM1 SENIOR WHOLE_CMO		1.A FE	5,790,970	6,420,277	6,106,299	6,350,552	0	207,467	0	0	4.250	5.339	MON	22,738	279,453	01/23/2023	10/25/2057	6,556,708	
36169D-AB-8	GCAT TRUST GCAT_23-NQM2 SENIOR WHOLE_CMO		1.B	2,616,250	2,616,273	2,610,500	2,605,813	0	(4,495)	0	0	6.243	6.205	MON	13,611	174,331	01/30/2023	11/25/2067	2,697,940	
36169G-AA-3	GCAT_23-NQM3 SENIOR WHOLE_CMO _23-NQM3 1		1.A	29,225,527	29,225,693	29,484,360	29,170,457	0	(76,406)	0	0	6.889	6.570	MON	167,780	2,196,523	09/18/2023	08/25/2068	30,232,372	
36169H-AA-1	GCAT GCAT_24-NQM1 SENIOR WHOLE_CMO _24-N		1.A	13,529,793	13,529,885	13,633,378	13,506,011	0	(18,523)	0	0	6.007	5.821	MON	67,728	902,140	01/05/2024	01/25/2059	13,936,255	
36169H-AB-9	GCAT GCAT_24-NQM1 SENIOR WHOLE_CMO _24-N		1.A	2,489,554	2,489,555	2,502,219	2,484,367	0	(3,276)	0	0	6.312	6.147	MON	13,095	174,425	01/05/2024	01/25/2059	2,568,125	
36169K-AA-4	GCAT TRUST GCAT_22-NQM2 SENIOR WHOLE_CMO		1.A	7,445,977	7,726,046	7,870,799	7,670,893	0	90,773	0	0	4.210	5.581	MON	27,106	334,156	12/23/2022	02/25/2067	7,888,670	
36170K-AM-5	GCAT GCAT_24-INV2 WHOLE_CMO _24-INV2 144		1.A	10,798,316	10,850,000	11,134,809	10,724,183	0	9,052	0	0	6.000	6.208	MON	54,250	650,783	05/30/2024	06/25/2054	11,175,283	
36173V-AA-4	GCAT_25-INV5 WHOLE_CMO _25-INV5 144A		1.A FE	24,726,563	25,000,000	24,472,645	24,726,821	0	258	0	0	5.000	5.132	MON	104,167	0	12/10/2025	12/25/2055	69,686	
36173V-AS-5	GCAT_25-INV5 WHOLE_CMO _25-INV5 144A		1.A FE	10,040,625	10,000,000	10,070,990	10,040,429	0	(196)	0	0	5.500	5.478	MON	45,833	0	12/10/2025	12/25/2055	27,884	
36185M-DS-8	GMM_06-AR1 SUPSEN WHOLE_CMO _06-AR1		1.A FM	561,423	361,756	360,726	307,532	0	123,493	0	0	4.522	13.239	MON	1,363	8,184	02/08/2006	04/19/2036	369,940	
36185M-EG-3	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH		1.A FM	403,339	523,556	450,720	403,339	0	16,014	0	0	5.750	0.000	MON	0	0	11/19/2013	04/25/2036	523,556	
36185N-7P-9	GMAC MORTGAGE CORPORATION LOAN WHOLE_CMO		1.A FM	562,395	2,718,783	1,977,686	708,972	0	103,163	0	0	4.943	54.109	MON	11,198	105,085	07/08/2005	06/19/2035	2,785,848	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36228F-4S-2	GSR_04-7 SENIOR WHOLE_CMO _04-7		1.A FM	172,806	181,423	181,363	173,600	0	80	0	0	4.179	4.976	MON	632	7,819	11/18/2011	06/25/2034	185,225	
36228F-ZA-7	GSR MORTGAGE LOAN TRUST WHOLE_CMO _03-13		1.G FM	403,226	416,040	421,533	407,318	0	393	0	0	5.577	5.828	MON	1,934	25,556	10/08/2004	10/25/2033	427,897	
36228F-ZB-5	GSR MORTGAGE LOAN TRUST WHOLE_CMO _03-13		3.A FM	85,686	105,586	106,980	83,567	0	2,206	0	0	5.577	13.673	MON	491	3,015	10/26/2004	10/25/2033	108,601	
362290-AC-2	GSR MORTGAGE LOAN TRUST SUPSEN WHOLE_CMO		1.A FM	646,920	5,440,706	2,917,932	646,920	0	188,293	0	0	4.147	102.358	MON	18,801	114,791	01/09/2013	03/25/2047	5,555,497	
3622N6-AA-7	GSR MORTGAGE LOAN TRUST GSR_07 SUPSEN WH		1.A FM	2,720,616	5,440,227	2,896,788	2,521,644	0	38,208	0	0	4.307	9.311	MON	19,526	117,083	04/06/2020	05/25/2037	5,557,310	
3622NA-AD-2	GSR MORTGAGE LOAN TRUST GSR_07 SUPSEN WH		1.A FM	1,951,775	13,301,814	5,879,530	1,941,974	0	436,538	0	0	4.086	45.983	MON	9,059	235,997	04/13/2011	05/25/2037	13,537,811	
3622NA-AX-8	GSR MORTGAGE LOAN TRUST GSR_07 SUPSEN WH		1.A FM	3,608,107	13,779,958	6,090,874	3,426,594	0	264,232	0	0	4.086	20.436	MON	9,385	244,480	12/11/2013	05/25/2037	14,024,438	
362341-3Y-3	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		2.C FM	1,248,705	4,644,801	1,162,503	1,209,402	0	5,390	0	0	4.041	7.098	MON	15,641	136,227	04/06/2020	01/25/2036	4,781,028	
362341-4D-8	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		1.A FM	1,418,349	1,543,877	1,443,583	1,423,170	0	48,465	0	0	4.521	6.517	MON	5,817	35,711	02/14/2013	01/25/2036	1,579,588	
362341-7P-8	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO		1.A FM	975,697	2,354,076	1,030,009	973,078	0	92,599	0	0	6.000	32.489	MON	11,770	35,707	02/05/2007	02/25/2036	13,846	
362341-EN-5	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH		1.A FM	666,738	785,031	767,176	655,825	0	22,709	0	0	5.500	9.422	MON	3,598	21,588	11/19/2013	07/25/2035	806,619	
362341-FR-5	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH		1.A FM	87,624	90,334	89,086	88,894	0	(50)	0	0	5.001	5.465	MON	376	4,776	08/09/2011	07/25/2035	92,596	
362341-S7-5	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO		1.A FM	269,687	553,459	250,722	249,379	0	(7,969)	0	0	6.000	6.162	MON	2,767	25,639	12/28/2005	01/25/2036	579,098	
362341-WX-3	GSR MORTGAGE LOAN TRUST GSR_05 SUPSEN WH		1.A FM	247,358	527,047	265,906	217,309	0	(16,110)	0	0	6.119	12.076	MON	2,687	11,788	03/09/2023	11/25/2035	538,835	
362341-WZ-8	GSR MORTGAGE LOAN TRUST GSR_05 SUPSEN WH		1.A FM	432,577	438,470	427,294	420,492	0	(3,709)	(33)	0	4.968	5.582	MON	1,815	22,279	12/26/2018	11/25/2035	449,379	
36242D-4W-0	GSR MORTGAGE LOAN TRUST GSR_05 SUPSEN WH		1.A FM	922,617	1,120,602	804,464	878,682	0	6,245	0	0	4.242	5.854	MON	3,961	23,907	02/04/2014	05/25/2035	1,144,509	
36242D-EZ-2	GSR MORTGAGE LOAN TRUST GSR_04 WHOLE_CMO		1.A FM	14,713	15,034	14,874	14,823	0	14	0	0	5.500	5.912	MON	69	863	12/08/2005	09/25/2034	15,447	
36242D-QY-2	GSR MORTGAGE LOAN TRUST GSR_04 WHOLE_CMO		1.A FM	15,034	15,346	12,603	11,618	0	(72)	0	0	5.000	9.548	MON	64	786	01/18/2006	12/25/2034	15,730	
36242D-U3-5	GSMPS MORTGAGE LOAN TRUST GSMP WHOLE_CMO		1.A FM	440,815	506,578	509,220	442,845	0	17,495	0	0	4.182	8.913	MON	1,766	10,531	03/27/2007	03/25/2035	517,109	
36242D-YH-0	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO		1.A FM	249,085	499,067	268,804	232,235	0	(5,101)	0	0	4.096	11.074	MON	341	10,384	11/10/2006	03/25/2035	509,451	
36248O-AD-7	GSC CAPITAL CORP MORTGAGE TRUS SUPSEN WH		1.A FM	1,306,848	1,416,196	1,361,311	1,283,343	0	38,157	0	0	4.206	7.326	MON	993	32,509	11/12/2014	05/25/2036	1,448,705	
36256B-AH-3	GS MORTGAGE SECURITIES TRUST G MEZZANIN		1.A	9,314,655	12,673,000	10,229,318	9,571,719	0	142,180	0	0	3.161	5.634	MON	33,384	404,304	11/20/2023	10/25/2057	12,874,639	
36257L-AQ-0	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A	8,092,743	7,534,978	7,225,921	7,534,978	0	1	0	0	4.303	3.106	MON	27,018	334,632	07/19/2019	11/25/2049	7,699,442	
36259V-AS-2	GS MORTGAGE_BACKED SECURITIES SUB WHOLE_		1.A	5,707,236	5,396,116	4,690,110	5,609,415	0	(21,360)	0	0	3.296	2.673	MON	14,823	179,986	09/18/2020	01/25/2051	5,484,929	
36260A-AF-3	GS MORTGAGE_BACKED SECURITIES SUB WHOLE_		1.A	14,474,060	13,541,000	11,998,127	13,864,535	0	(94,828)	0	0	3.500	3.200	MON	39,495	473,934	11/18/2020	07/25/2059	13,777,967	
36262P-BJ-9	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		1.A	1,261,719	1,249,082	1,031,111	1,260,500	0	(1,129)	0	0	2.901	2.767	MON	3,019	36,564	10/20/2021	03/25/2052	1,267,208	
36262W-BK-1	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		1.A	6,674,227	6,513,675	5,307,240	6,645,395	0	(11,133)	0	0	2.763	2.485	MON	14,997	181,353	08/17/2021	01/25/2052	6,603,645	
36263C-BL-2	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		1.B	1,747,085	1,688,897	1,393,290	1,732,891	0	(3,923)	0	0	2.923	2.570	MON	4,114	49,796	09/22/2021	02/26/2052	1,713,594	
36263C-BM-0	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		1.E	10,413,580	11,266,430	9,270,299	10,508,002	0	239,475	0	0	2.923	3.851	MON	27,447	164,748	02/16/2022	02/25/2052	11,431,178	
36264R-CA-1	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		1.A	923,860	1,083,111	895,491	949,171	0	9,529	0	0	2.987	4.788	MON	2,696	32,635	04/28/2022	09/25/2052	1,099,278	
362669-AS-2	GSR MORTGAGE LOAN TRUST GSR_07 WHOLE_CMO		1.A FM	91,935	1,616,023	732,214	51,085	0	(3,892)	0	0	4.296	101.737	MON	1,157	23,039	06/26/2007	07/25/2037	1,639,062	
36266P-BJ-5	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		1.B	4,829,874	5,123,898	4,329,879	4,895,832	0	19,761	0	0	2.818	3.506	MON	12,033	145,802	02/03/2022	07/25/2052	5,196,123	
36266P-BK-2	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		1.E	4,631,400	4,957,675	4,176,302	4,640,971	0	86,904	0	0	2.818	3.827	MON	11,643	69,882	02/03/2022	07/25/2052	5,027,557	
36268A-AD-0	GS MORTGAGEBACKED SECURITIES T SENIOR WH		1.A	55,559,293	58,091,730	59,080,482	55,538,268	0	(121,799)	0	0	6.000	7.459	MON	290,459	3,745,699	10/17/2023	02/25/2054	59,834,482	
36268A-BJ-6	GS MORTGAGEBACKED SECURITIES T SUPSEN WH		1.A	7,544,390	8,000,000	8,220,324	7,611,367	0	30,571	0	0	6.000	6.840	MON	40,000	480,000	10/17/2023	02/25/2054	8,240,000	
36268F-AD-9	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A	13,301,747	13,558,079	13,788,834	13,287,358	0	(19,957)	0	0	6.000	6.641	MON	67,790	888,293	11/14/2023	04/25/2054	13,964,821	
36268F-AG-2	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A	40,546,792	40,674,237	41,764,620	40,552,584	0	5,804	0	0	6.500	6.536	MON	220,319	2,886,955	11/14/2023	04/25/2054	41,996,150	
36268F-BJ-5	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A	5,715,751	5,904,000	6,064,181	5,745,506	0	14,345	0	0	6.000	6.501	MON	29,520	354,240	11/14/2023	04/25/2054	6,081,120	
36268F-BL-0	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A	4,244,829	4,217,000	4,376,438	4,236,586	0	(4,046)	0	0	6.500	6.419	MON	22,842	274,104	11/14/2023	04/25/2054	4,354,052	
36268S-AS-8	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		2.C	1,219,281	1,329,370	1,227,192	1,237,180	0	6,123	0	0	4.354	5.345	MON	4,824	58,367	08/09/2022	12/25/2052	1,358,397	
36268S-AT-6	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		3.B	5,538,263	6,561,740	6,021,315	5,563,738	0	179,094	0	0	4.354	6.692	MON	23,810	143,326	08/09/2022	12/25/2052	6,705,066	
36270F-AG-8	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO		1.A	21,587,739	22,003,747	22,200,594	21,604,948	0	(12,748)	0	0	5.500	5.889	MON	100,851	1,258,197	05/24/2023	10/25/2053	22,608,850	
36270X-AD-6	GS MORTGAGEBACKED SECURITIES T SENIOR WH		1.A	29,254,928	29,837,697	30,373,231	29,256,866	0	(21,010)	0	0	6.000	6.557	MON	149,188	1,892,903	08/18/2023	01/25/2054	30,732,828	
36270X-BJ-2	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO		1.A	3,421,492	3,473,000	3,564,159	3,427,379	0	2,307	0	0	6.000	6.213	MON	17,365	208,380	08/18/2023	01/25/2054	3,577,190	
36272W-AA-2	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A FE	174,407,172	181,020,371	179,262,756	176,606,878	0	1,400,254	0	0	4.150	5.775	MON	626,029	7,649,088	08/09/2024	05/25/2067	184,776,543	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36272W-AB-0	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.B FE	7,785,180	8,207,617	8,050,156	7,935,014	0	142,069	0	0	4.150	6.440	MON	28,385	346,831	08/09/2024	05/25/2067	8,377,925	
36272W-AC-8	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.C FE	14,177,227	15,026,974	14,736,758	14,511,938	0	313,793	0	0	4.150	6.521	MON	51,968	634,756	08/09/2024	05/25/2067	15,338,784	
36272X-AC-6	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A	57,771,910	58,245,152	57,828,368	57,759,025	0	(12,885)	0	0	5.000	5.208	MON	242,688	728,064	09/18/2025	02/25/2056	180,424	
36273F-AC-4	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A	12,987,308	13,024,162	12,901,189	12,986,998	0	(309)	0	0	5.000	5.027	MON	54,267	99,960	11/24/2025	03/25/2056	31,230	
36273G-AB-4	GSMBS_25-NQM5 WHOLE_CMO _25-NQM5 144A		1.B	9,408,830	9,408,983	9,410,945	9,414,134	0	5,303	0	0	5.216	5.460	MON	40,898	82,893	10/28/2025	07/25/2065	21,041	
36273G-AC-2	GSMBS_25-NQM5 WHOLE_CMO _25-NQM5 144A		1.B	5,645,365	5,645,390	5,648,249	5,648,536	0	3,171	0	0	5.420	5.661	MON	25,498	51,681	10/28/2025	07/25/2065	12,627	
36273M-AA-3	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A FE	25,434,618	25,434,618	25,550,962	25,434,618	0	0	0	0	5.000	5.017	MON	105,978	116,811	11/13/2025	04/25/2056	71,481	
36273M-AB-1	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A FE	15,466,205	15,652,073	15,483,527	15,463,948	0	(2,256)	0	0	5.000	5.144	MON	65,217	65,217	11/13/2025	04/25/2056	43,988	
36273W-AB-9	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.A	13,105,639	13,275,734	13,338,184	12,961,986	0	(143,368)	0	0	5.500	6.166	MON	60,847	567,067	03/17/2025	07/25/2055	1,325,286	
36275E-AD-3	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.C FE	4,852,628	4,852,660	4,851,760	4,851,447	0	(1,181)	0	0	5.177	5.061	MON	20,935	83,741	09/09/2025	06/25/2065	4,936,401	
36275E-AE-1	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.F FE	6,024,493	6,024,557	6,015,671	6,023,002	0	(1,491)	0	0	5.278	5.160	MON	26,498	105,992	09/09/2025	06/25/2065	6,130,549	
362918-AA-2	GS MORTGAGE SECURITIES TRUST G SENIOR WH		1.A FE	10,735,624	10,764,134	10,744,523	10,718,627	0	(8,101)	0	0	6.650	6.645	MON	59,651	757,343	03/07/2023	08/25/2053	11,122,041	
362925-CD-9	GS MORTGAGEBACKED SECURITIES T SUB WHOLE		1.F	7,194,674	9,118,260	7,608,700	7,239,466	0	214,619	0	0	2.979	6.382	MON	22,637	135,859	05/26/2022	10/25/2052	9,254,119	
362933-AD-5	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO		1.C FE	12,600,967	12,601,164	12,612,217	12,408,022	0	(192,945)	0	0	5.224	5.936	MON	54,857	54,015	11/25/2025	11/25/2029	270,486	
36297T-AE-2	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		1.A FM	317,932	550,848	311,871	300,591	0	678	0	0	5.829	7.686	MON	2,676	14,200	05/08/2014	04/25/2036	565,048	
36298N-BA-1	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH		1.A FM	1,508,908	5,480,068	1,432,797	1,188,506	0	(61,116)	0	0	6.200	9.489	MON	28,314	44,108	12/17/2021	08/25/2036	5,524,176	
36830Q-AA-0	GCAT TRUST GCAT_23-INV1 WHOLE_CMO _23-IN		1.A	52,319,085	53,348,414	54,256,610	52,288,709	0	(35,323)	0	0	6.000	6.457	MON	266,742	3,337,245	11/28/2023	08/25/2053	54,948,866	
36831B-AB-0	GCAT GCAT_24-INV1 SENIOR WHOLE_CMO _24-I		1.A	11,012,921	11,180,631	11,266,164	11,008,909	0	(5,132)	0	0	5.500	5.831	MON	51,245	634,916	01/22/2024	01/25/2054	11,488,098	
39538B-AE-4	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		1.A FM	3,516,549	6,331,018	6,187,063	3,841,820	0	576,200	0	0	4.286	16.815	MON	4,523	178,515	01/19/2012	10/25/2046	6,509,533	
39538W-EN-4	GREENPOINT MORTGAGE FUNDING TR WHOLE_CMO		1.A FM	4,385,705	4,357,643	4,190,356	4,857,305	0	492,290	0	0	6.028	1.326	MON	21,888	81,519	02/01/2019	11/25/2045	4,439,162	
39538W-GJ-1	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH		1.A FM	2,310,058	2,432,440	2,373,318	2,390,357	0	9,068	0	0	6.028	3.555	MON	12,218	75,557	06/27/2017	03/25/2036	2,468,708	
403966-AB-0	HOMES TRUST HOMES_25-NQM2 SENIOR WHOLE_C		1.C FE	1,903,838	1,891,719	1,909,945	1,903,754	0	(84)	0	0	5.729	5.704	MON	9,031	0	12/01/2025	02/25/2070	3,587	
40430H-CB-2	HSI ASSET SECURITIZATION CORPO MEZZANIN		1.A FM	3,705,855	3,914,151	3,547,686	3,703,977	0	62,130	0	0	4.521	4.407	MON	2,949	73,736	09/16/2021	11/25/2035	3,987,887	
40446G-AD-4	HOMES TRUST HOMES_25-NQM3 SENIOR WHOLE_C		1.C FE	16,072,822	15,936,490	16,069,081	16,058,637	0	(14,185)	0	0	5.883	5.223	MON	78,129	78,129	11/05/2025	02/25/2070	385,160	
41161P-JX-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		1.A FM	2,158,383	5,882,742	2,335,804	1,977,575	0	37,828	0	0	4.546	9.756	MON	9,656	132,648	09/27/2017	01/19/2035	6,015,390	
41161P-K8-5	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH		1.A FM	100,966	150,402	142,896	100,629	0	11,439	0	0	4.168	32.743	MON	522	3,165	04/06/2020	02/25/2036	153,567	
41161P-SJ-3	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH		1.A FM	2,241,621	2,317,206	2,175,492	2,231,254	0	(4,035)	0	0	5.808	5.137	MON	11,214	113,749	08/19/2013	06/20/2035	2,370,846	
41162D-AD-1	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH		1.A FM	6,514,215	7,059,995	6,697,668	6,561,528	0	221,904	0	0	4.326	4.872	MON	11,028	104,141	08/06/2014	12/19/2036	7,164,136	
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH		1.A FM	40,611,436	42,079,644	35,846,011	40,637,351	0	21,497	0	0	4.226	3.909	MON	64,209	1,361,878	11/22/2021	01/19/2038	42,703,116	
41162N-AC-1	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH		1.A FM	11,808,526	15,654,566	13,542,243	12,170,754	0	593,371	0	0	4.146	9.376	MON	23,435	196,098	08/31/2021	01/25/2047	15,850,664	
41164M-AA-5	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH		1.A FM	48,907,107	52,848,495	48,467,498	49,973,906	0	387,128	0	0	4.126	4.741	MON	78,732	1,916,124	11/22/2021	03/19/2037	53,800,562	
433403-AA-0	HIN TIMESHARE TRUST HINTT_25-A SENIOR AB		1.A FE	4,344,750	4,345,184	4,394,651	4,344,701	0	154	0	0	5.010	5.065	MON	9,675	175,004	03/19/2025	03/15/2044	4,454,031	
43739E-AJ-6	HOMEBANC MORTGAGE TRUST HMBT_0 SUPSEN WH		1.A FM	729,701	909,639	877,839	807,005	0	3,048	0	0	4.586	8.258	MON	695	46,766	02/28/2012	12/25/2034	931,995	
43739E-AP-2	HOMEBANC MORTGAGE TRUST HMBT_0 SENIOR WH		1.A FM	2,501,253	4,069,521	3,247,641	2,501,253	0	190,081	0	0	4.346	13.865	MON	2,948	81,572	10/17/2013	03/25/2035	4,151,093	
43739E-CB-1	HOMEBANC MORTGAGE TRUST HMBT_0 SENIOR WH		1.A FM	1,649,984	4,266,040	4,180,231	1,649,984	0	175,053	0	0	4.366	15.812	MON	3,104	81,908	06/06/2013	01/25/2036	4,347,948	
43761D-AD-2	HOMES_25-NQM1 SENIOR WHOLE_CMO _25-NQM1		1.B	1,923,659	1,911,711	1,924,495	1,924,055	0	396	0	0	5.859	5.834	MON	9,334	9,334	11/25/2025	01/27/2070	3,686	
43761D-AE-0	HOMES TRUST HOMES_25-NQM1 WHOLE_CMO _25-		1.B	1,523,440	1,523,449	1,532,717	1,521,847	0	(1,669)	0	0	5.961	5.843	MON	7,568	87,479	02/04/2025	01/25/2070	1,568,855	
43761J-AA-5	HOMES_23-NQM1 SENIOR WHOLE_CMO _23-NQM1		1.A	9,950,585	9,967,669	9,946,220	10,073,963	0	57,933	0	0	6.182	6.468	MON	51,350	650,310	02/16/2023	01/25/2068	10,275,770	
43761J-AB-3	HOMES_23-NQM1 SENIOR WHOLE_CMO _23-NQM1		1.A	2,628,942	2,628,948	2,624,180	2,648,851	0	16,040	0	0	6.735	7.268	MON	2,951	186,769	02/16/2023	01/25/2068	2,717,478	
43761J-AC-1	HOMES_23-NQM1 SENIOR WHOLE_CMO _23-NQM1		1.B	6,115,429	6,149,110	6,137,542	6,132,094	0	252,771	0	0	6.900	7.789	MON	7,071	212,144	03/16/2023	01/25/2068	6,361,254	
43762D-AB-5	HOMES TRUST HOMES_25-AFC4 WHOLE_CMO _25-		1.A FE	2,149,836	2,154,228	2,155,333	2,149,855	0	19	0	0	5.149	5.190	MON	9,243	9,243	11/19/2025	11/25/2060	5,204	
43762D-AD-1	HOMES TRUST HOMES_25-AFC4 WHOLE_CMO _25-		1.C FE	7,900,791	7,900,815	7,922,810	7,900,971	0	180	0	0	5.301	5.324	MON	34,902	34,902	11/19/2025	11/25/2060	19,090	
43762D-AE-9	HOMES TRUST HOMES_25-AFC4 WHOLE_CMO _25-		1.F FE	6,999,682	6,999,758	6,984,045	6,999,845	0	163	0	0	5.402	5.426	MON	31,511	31,511	11/19/2025	11/25/2060	16,914	
45254N-EJ-2	IMPAC CMB TRUST IMM_03-4 WHOLE_CMO _03-4		1.A FM	166,168	165,754	165,443	164,143	0	220	0	0	5.327	5.728	MON	736	9,695	03/28/2003	07/25/2033	170,169	
45254N-KA-4	IMPAC CMB TRUST IMM_04-6 MEZZANIN WHOLE_		1.A FM	28,777	38,567	38,461	28,328	0	2,745	0	0	5.571	29.917	MON	36	913	06/15/2004	10/25/2034	39,480	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
45254N-KB-2	IMPAC CMB TRUST WHOLE_CMO _04-6		1.A FM	28,507	61,708	61,724	20,595	0	1,600	0	0	5.796	142.189	MON	60	1,482	06/15/2004	10/25/2034	63,190	
45254N-KC-0	IMPAC CMB TRUST IMM_04-6 MEZZANIN WHOLE_		1.A FM	0	61,708	61,733	0	0	1,850	0	0	6.171	0.000	MON	0	262	06/15/2004	10/25/2034	61,970	
45254N-KQ-9	IMPAC CMB TRUST IMM_04-8 SUPSEN WHOLE_CM		1.A FM	0	79,210	78,962	0	0	4,405	0	0	4.566	8,888.000	MON	60	2,032	01/19/2012	10/25/2034	81,242	
45254N-LZ-8	IMPAC CMB TRUST IMM_04-11 SENIOR ABS_ABS		1.A FM	2,480,057	5,691,828	5,664,166	2,211,574	0	418,755	0	0	4.386	37.486	MON	4,161	138,074	12/07/2016	03/25/2035	5,829,902	
45254N-MB-0	IMPAC CMB TRUST IMM_04-11 SUPSEN WHOLE_C		1.A FM	502,731	645,302	595,766	553,054	0	216	0	0	4.506	7.606	MON	485	30,132	02/28/2012	03/25/2035	660,299	
45254N-ML-8	IMPAC CMB TRUST IMM_05-1 SUPSEN WHOLE_CM		1.A FM	891,216	1,108,546	1,088,043	899,048	0	56,716	0	0	4.366	11.066	MON	807	27,301	05/01/2013	04/25/2035	1,135,847	
45254N-MY-0	IMPAC CMB TRUST IMM_05-2 SUPSEN WHOLE_CM		1.A FM	1,722,932	1,977,193	1,932,574	1,590,922	0	129,627	0	0	4.366	13.679	MON	1,439	48,695	05/04/2011	04/25/2035	2,025,888	
45254N-NP-8	IMPAC CMB TRUST SUPSEN WHOLE_CMO _05-3		1.A FM	1,090,448	1,532,975	1,383,517	961,971	0	(56,921)	0	0	4.326	16.493	MON	1,105	37,441	05/15/2014	08/25/2035	1,570,416	
45254N-PU-5	IMPAC CMB TRUST IMM_05-5 SUPSEN WHOLE_CM		1.A FM	229,593	289,525	276,146	230,878	0	14,094	0	0	4.486	10.896	MON	216	7,308	12/20/2013	08/25/2035	296,833	
45254N-QF-7	IMPAC CMB TRUST WHOLE_CMO _05-5		1.A FM	921,127	963,900	920,411	877,661	0	(10,234)	(72)	0	4.606	5.679	MON	740	51,883	10/21/2019	08/25/2035	988,821	
45254N-QX-8	IMPAC CMB TRUST IMM_05-7 SENIOR WHOLE_CM		1.A FM	3,194,462	5,554,181	5,008,837	2,799,296	0	443,503	0	0	4.366	27.353	MON	4,042	130,420	02/19/2016	11/25/2035	5,684,601	
45254N-RG-4	IMPAC CMB TRUST IMM_05-8 SUPSEN WHOLE_CM		1.A FM	3,737,490	4,508,338	4,235,335	3,909,736	0	11,524	0	0	4.366	7.893	MON	3,281	226,938	11/22/2021	02/25/2036	4,619,387	
45254T-NY-6	IMPAC SECURED ASSETS CORP IMSA WHOLE_CMO		1.A FM	1,765	1,766	1,765	1,757	0	0	0	0	5.140	5.328	MON	8	116	02/12/2004	03/25/2034	1,832	
45254T-QD-9	IMPAC SECURED ASSETS CORP IMSA MEZZANIN		1.A FM	2,104,825	2,309,442	2,260,879	2,231,423	0	9,203	0	0	4.896	5.560	MON	1,885	115,043	08/26/2020	11/25/2034	2,371,551	
45254T-RU-0	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH		1.A FM	0	136,333	85,053	0	0	3,223	0	0	4.126	0.000	MON	0	506	04/06/2011	07/25/2035	136,839	
45254T-SM-7	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH		1.A FM	1,837,958	5,394,115	4,616,643	1,655,049	0	174,762	0	0	4.486	54.021	MON	4,033	92,353	05/24/2011	03/25/2036	5,486,468	
45254T-TF-1	IMPAC SECURED ASSETS CORP IMSA SENIOR WH		1.A FM	1,828,928	2,524,518	2,398,595	1,679,016	0	(25,271)	0	0	4.346	16.834	MON	1,829	59,818	05/03/2018	03/25/2036	2,584,336	
45255R-AB-3	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH		1.A FM	6,339,946	11,381,393	9,575,013	6,427,264	0	597,096	0	0	4.246	17.780	MON	8,055	260,739	05/18/2011	11/25/2036	11,642,132	
45256V-AA-5	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH		1.A FM	1,973,423	3,521,239	3,206,033	1,952,847	0	228,176	0	0	4.206	25.007	MON	2,469	61,567	11/19/2013	08/25/2036	3,582,806	
452570-AC-8	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH		1.A FM	5,412,690	7,309,664	6,130,828	5,547,154	0	302,003	0	0	4.602	9.397	MON	5,606	179,707	10/17/2013	05/25/2037	7,489,371	
45257E-AC-8	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH		1.A FM	1,893,245	2,755,459	2,380,985	1,947,374	0	151,825	0	0	4.386	12.317	MON	2,014	67,710	01/19/2012	02/25/2037	2,823,169	
45660K-AA-9	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	2,926,707	3,946,300	3,568,367	3,034,109	0	202,201	0	0	4.206	9.427	MON	2,766	89,008	05/21/2013	02/25/2037	4,035,308	
45660L-4Y-2	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	11,040,934	14,403,924	10,320,926	9,520,225	0	315,770	0	0	3.766	7.699	MON	45,200	276,256	02/26/2015	01/25/2036	14,680,180	
45660L-6N-4	RESIDENTIAL ASSET SECURITIZATI SENIOR WH		1.A FM	2,396,347	8,899,317	2,418,451	2,272,153	0	29,739	0	0	4.346	9.067	MON	6,446	151,666	08/25/2025	04/25/2036	9,050,983	
45660L-EF-2	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	5,164,696	6,792,142	5,057,157	5,066,350	0	93,655	0	0	4.466	5.072	MON	5,056	132,018	07/15/2019	03/25/2035	6,924,160	
45660L-GA-1	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH		1.A FM	3,195,185	4,705,651	3,246,556	2,788,161	0	102,701	0	0	4.386	8.681	MON	3,440	97,408	05/19/2016	04/25/2035	4,803,059	
45660L-GV-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH		1.A FM	525,237	1,174,260	914,204	530,558	0	27,660	0	0	4.186	14.197	MON	4,097	20,931	04/06/2020	05/25/2035	1,195,191	
45660L-W9-6	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	5,838,043	11,132,837	7,327,054	5,838,043	0	389,232	0	0	4.426	12.141	MON	8,213	232,341	12/20/2013	01/25/2036	11,365,178	
45660N-S2-2	INDYMAC INDEX MORTGAGE LOAN TR SENIOR WH		1.A FM	1,410,422	2,841,187	1,444,979	1,324,041	0	13,638	0	0	4.666	7.978	MON	2,210	66,617	08/25/2025	08/25/2034	2,907,804	
456610-AA-2	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	8,060,309	9,640,025	9,321,380	7,660,804	0	380,937	0	0	4.086	9.245	MON	6,565	209,964	12/31/2015	07/25/2036	9,849,989	
456612-AC-4	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	1,490,279	1,960,518	1,750,912	1,489,468	0	83,627	0	0	4.246	8.835	MON	1,387	32,703	03/09/2015	06/25/2046	1,993,221	
45661E-CY-8	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	6,695,197	10,395,796	7,161,343	6,613,931	0	226,858	0	0	3.794	6.981	MON	32,872	139,680	11/21/2014	05/25/2036	10,535,476	
45661E-DC-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	2,528,558	4,820,354	2,622,253	2,532,370	0	82,011	0	0	3.319	6.434	MON	13,331	66,062	08/15/2013	05/25/2036	4,886,416	
45661H-AE-7	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	2,759,366	4,423,413	3,046,462	2,682,249	0	71,885	0	0	3.860	6.553	MON	14,228	86,143	04/25/2013	09/25/2036	4,509,556	
45661L-AF-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	269,227	347,390	299,090	285,322	0	1,587	0	0	4.106	7.305	MON	238	12,555	04/06/2020	10/25/2036	354,904	
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	828,992	1,197,100	1,031,780	907,466	0	7,548	0	0	4.246	9.140	MON	847	31,610	03/19/2020	10/25/2036	1,216,402	
45661X-AD-4	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	2,994,814	4,245,911	2,633,504	2,860,943	0	39,417	(118)	0	3.947	4.565	MON	13,965	83,211	09/28/2016	07/25/2036	4,329,122	
45662F-AA-8	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH		1.A FM	1,697,970	2,114,893	1,362,843	1,662,199	0	40,151	(46)	0	3.941	5.649	MON	6,945	42,750	08/07/2014	12/25/2036	2,157,643	
45662F-AD-2	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH		1.A FM	1,928,324	2,637,709	2,130,732	1,997,255	0	123,710	0	0	3.027	10.384	MON	6,654	40,277	01/16/2014	12/25/2036	2,677,986	
45664B-AA-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	1,653,363	2,021,855	1,623,014	1,467,527	0	60,563	0	0	3.745	6.959	MON	6,310	38,059	04/06/2020	09/25/2036	2,059,914	
456674-AE-0	INDYMAC INDA MORTGAGE LOAN TRU SENIOR WH		1.A FM	597,182	791,497	746,184	628,896	0	49,836	0	0	4.443	8.949	MON	2,930	17,591	04/06/2020	08/25/2037	809,088	
45667Q-AA-9	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	5,792,976	7,374,091	6,493,505	5,880,051	0	316,837	0	0	3.990	7.635	MON	24,522	149,962	03/19/2020	11/25/2036	7,524,053	
45667Q-AC-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	2,335,121	2,659,244	2,341,687	2,320,555	0	79,282	(4,199)	0	3.990	5.746	MON	8,843	54,061	01/16/2014	11/25/2036	2,713,305	
456680-AC-1	INDYMAC INDA MORTGAGE LOAN TRU WHOLE_CMO		1.A FM	1,190,164	2,004,937	1,331,780	1,138,207	0	23,714	0	0	6.187	11.153	MON	10,338	0	07/01/2025	09/25/2037	2,004,937	
456680-AE-7	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH		2.C FM	7,168,453	7,866,012	7,651,081	7,270,989	0	286,604	(511)	0	3.595	4.071	MON	23,565	0	07/01/2025	09/25/2037	7,866,012	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
45669B-AA-0	INDYMAC INDEX MORTGAGE LOAN TR SUPSEN WH		1.A FM	14,158,106	23,435,388	13,455,921	13,788,811	0	370,700	0	0	3.267	6.437	MON	63,809	383,962	11/19/2013	04/25/2037	23,819,350	
45669E-AC-0	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	3,095,104	3,996,799	3,444,462	3,137,254	0	145,069	0	0	3.334	7.228	MON	11,105	66,422	04/07/2015	05/25/2037	4,063,221	
45669F-AC-7	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	3,081,477	5,789,147	3,193,092	2,828,422	0	83,179	0	0	3.195	7.639	MON	15,412	103,810	03/19/2020	06/25/2037	5,892,957	
45669J-AC-9	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH		1.A FM	1,080,752	1,624,455	1,148,479	1,056,542	0	39,063	0	0	3.378	7.458	MON	4,572	27,368	07/01/2025	08/25/2037	1,651,823	
45669N-AA-4	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH		1.A FM	963,479	1,816,295	1,174,170	831,798	0	78,011	0	0	3.222	16.225	MON	4,876	29,463	03/19/2020	09/25/2037	1,845,758	
45670B-AJ-8	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH		1.A FM	5,559,383	6,332,919	5,452,188	5,477,856	0	201,465	(186)	0	3.660	6.336	MON	19,315	138,042	10/23/2017	09/25/2037	50,484	
45670N-AA-1	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH		1.A FM	1,130,730	1,444,971	1,066,491	1,125,918	0	46,366	0	0	3.367	8.232	MON	4,054	24,750	04/06/2020	11/25/2037	1,469,721	
46593Q-AD-0	JPMMT_25-NQM1 WHOLE_CMO _25-NQM1 144A		1.B	12,265,903	12,216,243	12,342,600	12,281,758	0	15,994	0	0	5.763	5.873	MON	58,669	260,956	11/17/2025	06/25/2065	12,529	
46593T-AD-4	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A	3,439,645	3,407,961	3,452,941	3,437,037	0	(2,607)	0	0	5.830	5.100	MON	16,557	16,557	11/17/2025	09/25/2065	84,162	
465970-AA-9	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A FE	37,971,212	37,971,364	38,316,908	37,249,737	0	(780,032)	0	0	5.990	7.053	MON	189,540	2,387,053	03/26/2024	07/25/2064	39,108,606	
465970-AB-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.C FE	9,113,200	9,113,231	9,192,412	9,155,137	0	27,862	0	0	6.192	6.343	MON	47,024	592,217	03/26/2024	07/25/2064	9,395,377	
465970-AC-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.G FE	18,881,415	18,779,331	18,956,026	18,919,712	0	690,287	0	0	6.444	6.483	MON	100,845	605,070	03/26/2024	07/25/2064	19,384,401	
465978-AH-7	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A	17,647,650	19,198,532	19,075,200	17,627,176	0	(46,564)	0	0	5.000	6.747	MON	79,994	996,578	10/12/2023	06/25/2053	19,678,495	
465986-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	39,277,307	39,945,140	40,625,061	39,214,221	0	(71,949)	0	0	6.000	6.486	MON	199,726	2,657,651	11/17/2023	05/25/2054	41,143,494	
465988-AA-1	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A	7,711,684	8,101,572	8,239,472	7,703,732	0	(17,392)	0	0	6.000	7.496	MON	40,508	526,684	10/19/2023	04/25/2054	8,344,619	
465988-AG-8	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A	32,475,454	35,000,000	35,321,647	32,795,519	0	153,757	0	0	6.000	6.998	MON	175,000	2,100,000	10/19/2023	04/25/2054	36,050,000	
466247-BE-2	JP MORGAN MORTGAGE TRUST WHOLE_CMO		2.C FM	231,529	257,581	257,689	226,800	0	6,774	0	0	6.047	8.318	MON	1,298	7,957	01/13/2004	11/25/2033	265,538	
466247-BF-9	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE		6. FM	229,522	242,352	242,456	215,255	0	4,166	0	0	6.047	8.109	MON	1,221	3,762	01/13/2004	11/25/2033	246,114	
466247-BG-7	JP MORGAN MORTGAGE TRUST WHOLE_CMO		6. FM	264,647	203,137	183,173	183,173	(24,711)	4,747	0	0	6.047	(3.535)	MON	1,024	1,024	01/13/2004	11/25/2033	204,161	
466247-CP-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A FM	367,352	378,696	364,719	324,324	0	9,115	0	0	5.718	8.982	MON	1,804	22,794	05/06/2004	05/25/2034	389,545	
466247-DF-7	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE		1.A FM	255,586	260,784	262,356	250,160	0	232	0	0	6.198	6.967	MON	1,347	19,829	08/12/2004	07/25/2034	268,782	
466247-EC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A FM	299	307	310	273	0	3	0	0	6.370	8.399	MON	2	154	08/10/2004	09/25/2034	317	
466247-ED-1	JP MORGAN MORTGAGE TRUST WHOLE_CMO _04-A		6. FM	634,090	882,712	649,819	649,819	(35,561)	64,071	0	0	6.370	3.372	MON	4,686	53,014	08/10/2004	09/25/2034	935,726	
466247-GH-0	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE		1.A Z	0	0	0	0	0	(1)	0	0	5.890	(10.429)	MON	0	0	12/14/2004	12/25/2034	0	
466247-GJ-6	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE		5.C FM	452,277	459,795	349,197	461,979	0	23,359	(388)	0	5.890	(5.103)	MON	2,257	12,687	12/28/2020	12/25/2034	472,482	
466247-K3-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	504,167	758,686	693,591	479,873	0	36,397	0	0	5.746	15.304	MON	3,633	22,249	09/09/2011	04/25/2036	780,935	
466247-KL-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		6. FM	0	49,195	21,750	0	0	(5)	0	0	5.681	8,888.000	MON	233	0	09/27/2017	11/25/2034	1,568	
466270-NK-5	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	332,097	372,389	369,224	361,261	0	3,232	0	0	5.645	6.971	MON	1,752	23,570	03/21/2012	04/25/2035	383,467	
466247-PE-7	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE		1.A FM	2,908,586	3,183,936	3,160,840	2,905,700	0	(2,054)	0	0	6.054	7.920	MON	16,064	209,207	11/03/2017	04/25/2035	3,282,606	
466247-PF-4	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE		1.A FM	772,056	2,406,463	2,522,520	972,356	0	210,110	0	0	6.054	62.453	MON	12,141	88,363	12/28/2020	04/25/2035	2,494,826	
466247-TQ-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	483,459	560,069	555,681	491,740	0	32,013	0	0	6.019	10.433	MON	2,809	17,224	11/02/2011	08/25/2035	577,293	
466247-VH-3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A FM	95,673	151,023	100,640	91,422	0	1,055	0	0	6.000	10.002	MON	755	4,526	03/20/2006	09/25/2035	155,549	
466247-WK-5	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	744,362	1,251,218	1,208,320	744,362	0	64,467	0	0	5.279	23.203	MON	5,505	31,869	10/17/2013	10/25/2035	1,283,087	
466247-WT-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	759,102	899,152	891,683	669,044	0	20,936	0	0	5.565	20.154	MON	4,170	25,754	03/19/2014	10/25/2035	924,906	
466247-YP-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	0	2,186,068	1,783,354	0	0	64,485	0	0	5.190	5,821.794	MON	9,455	58,742	11/07/2011	11/25/2035	2,244,810	
466275-AA-2	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH		1.A FM	319,108	372,000	353,991	315,238	0	10,484	0	0	4.406	9.359	MON	273	8,443	05/17/2007	04/25/2047	380,443	
46627M-BV-8	J.P. MORGAN ALTERNATIVE LOAN T SUPSEN WH		1.A FM	696,200	1,021,696	750,411	670,628	0	18,792	0	0	4.432	6.470	MON	3,773	23,089	11/01/2025	01/25/2036	1,044,785	
466285-AQ-6	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH		1.A FM	1,327,065	1,665,377	1,440,623	1,313,359	0	48,509	0	0	4.590	7.970	MON	6,370	31,978	05/05/2015	11/25/2036	1,697,355	
466286-AA-9	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH		1.A FM	3,822,309	4,438,082	4,057,258	3,772,364	0	124,858	(520)	0	4.166	7.680	MON	3,595	114,139	03/09/2023	12/25/2036	4,552,221	
46628B-AE-0	JPM_06-A3 SUPSEN WHOLE_CMO _06-A6		1.A FM	381,293	738,177	566,630	367,637	0	31,851	0	0	4.263	17.946	MON	2,622	15,825	03/19/2020	10/25/2036	754,002	
46628G-AN-9	JMA_06-A2 WHOLE_CMO _06-A2		1.A FM	140,627	268,267	167,299	135,357	0	4,896	0	0	4.492	9.599	MON	1,004	6,034	04/24/2006	05/25/2036	274,301	
46628K-AC-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A FM	148,210	278,532	239,501	137,590	0	5,025	0	0	5.134	27.092	MON	1,192	7,189	03/02/2007	05/25/2036	285,721	
46628K-AK-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	479,858	1,201,365	992,725	379,219	0	127,137	0	0	4.493	39.844	MON	4,498	26,956	03/19/2020	05/25/2036	1,228,321	
46629D-BJ-3	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	344,926	527,501	471,552	342,160	0	20,953	0	0	5.268	12.155	MON	2,316	14,174	04/06/2020	01/25/2037	541,675	
466306-AA-5	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH		1.A FM	2,059,358	4,265,666	2,231,990	1,986,521	0	65,869	0	0	6.000	7.316	MON	21,328	128,459	04/06/2020	11/25/2036	4,394,125	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46630G-AH-8	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	1,621,353	1,917,242	1,768,445	1,621,353	0	80,551	0	0	5.166	8.360	MON	8,254	49,886	12/06/2011	07/25/2035	1,967,128	
46630G-BD-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	2,475,313	2,414,481	2,352,386	2,394,598	0	(14,203)	0	0	5.663	5.253	MON	11,393	170,955	09/20/2018	07/25/2035	2,483,935	
46630G-BD-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		2.C FM	777,486	763,515	743,879	790,678	0	0	0	0	5.663	4.041	MON	3,603	21,963	11/22/2021	07/25/2035	785,478	
46630P-AF-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	653,207	1,077,033	820,270	647,564	0	48,096	0	0	5.339	15.672	MON	4,792	29,415	04/06/2020	04/25/2037	1,106,448	
46630R-AW-1	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A FM	1,065,072	5,476,453	1,167,674	697,254	0	(17,882)	0	0	4.176	23.135	MON	3,812	166,495	06/25/2025	03/25/2037	5,561,725	
46630U-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	408,505	583,080	522,914	409,044	0	20,021	0	0	4.518	11.050	MON	2,195	13,584	09/27/2017	05/25/2037	596,664	
46630U-AL-8	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A FM	1,654,743	2,692,261	2,369,381	1,678,542	0	122,063	0	0	4.840	13.082	MON	10,860	66,318	02/04/2014	05/25/2037	2,758,579	
46630U-AM-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	2,168,540	3,042,256	2,677,998	2,172,828	0	108,828	0	0	4.840	9.516	MON	12,272	74,954	04/06/2020	05/25/2037	3,117,210	
46631J-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	19,588	33,611	25,995	19,796	0	1,469	0	0	4.633	14.914	MON	130	800	04/06/2020	06/25/2037	34,411	
46632D-AB-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		1.A FM	3,895,778	5,246,786	3,984,976	3,099,567	0	170,955	0	0	5.191	14.638	MON	22,698	129,854	04/06/2020	12/25/2037	5,376,640	
46652H-BU-9	JP MORGAN WEALTH MANAGEMENT JP SUB WHOLE		1.A	5,933,562	5,552,777	4,917,797	5,798,667	0	(28,672)	0	0	3.423	2.603	MON	15,840	193,355	07/30/2020	02/25/2050	5,648,422	
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A	10,194,675	10,985,894	11,275,799	10,269,808	0	37,303	0	0	4.750	6.216	MON	43,486	538,568	11/22/2022	01/25/2063	11,246,809	
46656D-AF-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	4,452,774	4,618,012	4,658,475	4,448,412	0	(4,442)	0	0	5.500	6.325	MON	21,166	262,180	11/20/2023	07/25/2053	4,745,007	
46656D-AH-4	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A	3,826,086	3,955,250	3,930,513	3,817,500	0	(5,292)	0	0	5.000	5.759	MON	16,480	204,139	02/22/2023	07/25/2053	4,054,131	
46656D-AS-0	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	7,176,390	7,500,000	6,951,061	7,215,986	0	14,974	0	0	5.000	5.456	MON	31,250	375,000	02/22/2023	07/25/2053	7,687,500	
46656Q-AA-0	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	16,054,952	16,107,805	16,381,982	16,054,899	0	704	0	0	6.000	6.047	MON	80,539	1,020,106	06/06/2023	11/25/2053	16,591,039	
46656Q-BS-0	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	17,915,825	18,371,125	17,789,543	17,863,188	0	(74,636)	0	0	5.500	5.807	MON	84,201	1,010,412	06/06/2023	11/25/2053	18,876,331	
46656R-AF-7	JP MORGAN MORTGAGE TRUST SENIOR WHOLE_CM		1.A	13,489,306	13,621,262	13,743,118	13,486,045	0	(3,417)	0	0	5.500	5.693	MON	62,431	783,650	04/21/2023	10/25/2053	13,995,847	
46656R-AH-3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		1.A	26,152,931	26,996,574	26,829,198	26,136,220	0	(21,017)	0	0	5.000	5.651	MON	112,486	1,411,954	04/21/2023	10/25/2053	27,671,488	
46657D-AB-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	34,561,955	36,220,159	36,501,571	34,570,767	0	(53,044)	0	0	5.500	6.833	MON	166,009	2,148,251	09/21/2023	02/25/2054	37,216,213	
46657D-AH-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	39,009,388	41,666,872	41,180,046	39,329,297	0	145,323	0	0	5.500	6.323	MON	190,973	2,291,678	09/21/2023	02/25/2054	42,812,711	
46657P-AP-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	12,320,371	12,622,000	12,700,120	12,377,067	0	32,401	0	0	5.500	5.940	MON	57,851	694,210	01/19/2024	06/25/2054	12,969,105	
46660H-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	7,555,222	7,555,295	7,549,074	7,549,655	0	(5,568)	0	0	5.157	5.188	MON	32,469	65,319	10/24/2025	03/25/2066	16,007	
46660H-AH-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		1.A	2,930,291	2,930,302	2,929,210	2,930,905	0	614	0	0	5.259	5.282	MON	12,842	25,684	10/24/2025	03/25/2066	6,209	
525221-FQ-5	LEHMAN XS TRUST LXS_05-10 SUPSEN WHOLE_C		1.A FM	935,250	1,553,705	1,428,868	1,212,362	0	289,843	0	0	4.546	8.892	MON	1,177	33,268	01/19/2012	01/25/2036	1,586,973	
525221-GM-3	LEHMAN XS TRUST LXS_05-9N SUPSEN WHOLE_C		1.A FM	5,277,791	6,459,210	5,818,376	5,245,844	0	192,537	0	0	4.386	7.964	MON	4,722	125,000	12/09/2015	02/25/2036	6,584,210	
525221-GQ-4	LEHMAN XS TRUST LXS_05-9N SUPSEN WHOLE_C		1.A FM	6,122,207	8,268,109	7,550,815	6,233,553	0	379,963	(77)	0	4.016	7.959	MON	27,671	149,886	04/27/2016	02/25/2036	8,417,995	
525221-KR-7	LEHMAN XS TRUST LXS_06-4N SUPSEN WHOLE_C		1.A FM	1,212,164	1,790,824	1,682,566	1,191,913	0	(41,835)	0	0	4.286	11.555	MON	1,279	87,797	03/25/2020	04/25/2046	1,829,504	
525221-KU-0	LEHMAN XS TRUST LXS_06-4N SENIOR WHOLE_C		1.A FM	3,816,021	5,475,905	5,166,475	3,748,127	0	(132,009)	0	0	4.346	10.957	MON	3,967	268,461	03/25/2020	04/25/2046	5,594,177	
525228-AK-8	LEHMAN XS TRUST LXS_06-GP3 SUPSEN ABS_AB		1.A FM	1,408,868	2,584,874	2,582,092	2,057,796	0	801,384	0	0	4.266	21.128	MON	1,838	51,898	10/17/2013	06/25/2046	2,636,772	
525229-AE-0	LEHMAN XS TRUST LXS_06-10N SUPSEN WHOLE_		1.A FM	1,174,296	1,360,029	1,238,991	1,203,489	0	67,834	0	0	4.266	6.763	MON	967	23,958	12/31/2015	07/25/2046	1,383,987	
52522W-AC-3	LEHMAN XS TRUST LXS_06-11 SUPSEN WHOLE_C		1.A FM	9,009,629	13,484,202	12,037,833	9,186,271	0	593,846	0	0	4.386	10.703	MON	9,857	145,958	01/19/2012	06/25/2046	13,630,160	
525237-AB-9	LEHMAN XS TRUST LXS_07-10H SUPSEN WHOLE_		1.A FM	2,126,697	4,146,721	4,794,676	2,827,625	0	1,018,964	0	0	4.286	35.227	MON	2,962	83,877	01/19/2012	07/25/2037	4,230,598	
52523M-AC-4	LEHMAN XS TRUST LXS_06-15 SUPSEN ABS_ABS		1.A FM	2,377,818	2,830,179	2,663,582	2,416,873	0	117,307	0	0	4.386	7.032	MON	2,069	64,873	09/27/2017	10/25/2036	2,895,052	
52523M-AD-2	LEHMAN XS TRUST LXS_06-15 ABS_ABS _06-15		1.A FM	2,915,011	4,259,987	3,970,767	3,039,415	0	249,889	0	0	4.186	10.978	MON	2,972	97,527	12/31/2015	10/25/2036	4,357,514	
52523Y-AD-6	LEHMAN XS TRUST LXS_06-19 SUPSEN ABS_ABS		1.A FM	500,890	659,987	659,145	529,086	0	1,769	0	0	4.186	8.797	MON	460	29,713	04/06/2020	12/25/2036	673,899	
52524G-AA-0	LEHMAN XS TRUST LXS_07-7N SUPSEN WHOLE_C		1.A FM	1,092,394	2,655,570	2,520,820	470,330	0	86,615	0	0	4.286	83.764	MON	1,897	61,806	10/01/2014	06/25/2047	2,717,376	
52524L-AD-3	LEHMAN XS TRUST LXS_07-2N SENIOR WHOLE_C		1.A FM	5,320,429	8,022,404	7,552,517	5,310,967	0	323,486	0	0	4.206	11.181	MON	5,624	127,419	01/28/2016	02/25/2037	8,149,823	
550279-AA-1	LUMINENT MORTGAGE TRUST LUM_05 SENIOR WH		1.A FM	1,394,172	805,256	779,149	789,437	0	4,754	0	0	4.366	4.816	MON	586	41,186	06/28/2013	11/25/2035	825,009	
55027Y-AD-0	LUMINENT MORTGAGE TRUST LUM_06 SENIOR WH		1.A FM	370,864	445,308	414,250	364,810	0	8,594	0	0	4.246	7.969	MON	315	8,815	12/20/2013	10/25/2046	454,123	
55028B-AA-5	LUMINENT MORTGAGE TRUST LUM_06 SENIOR WH		1.A FM	574,852	1,340,473	1,326,131	588,834	0	59,187	0	0	4.206	207.873	MON	940	28,706	08/04/2015	12/25/2036	1,369,179	
55028E-AD-3	LUMINENT MORTGAGE TRUST LUM_07 SENIOR AB		1.A FM	2,730,300	3,736,870	3,749,758	2,835,592	0	263,643	0	0	4.466	12.643	MON	2,782	94,588	02/18/2015	05/25/2037	3,831,458	
55265K-2V-0	MASTR ASSET SECURITIZATION TRU WHOLE_CMO		1.A FM	684,014	733,703	714,699	684,378	0	22,095	0	0	5.250	7.096	MON	3,210	19,260	11/19/2003	12/25/2033	752,963	
55265W-AS-2	MASTR SEASONED SECURITIES TRUS WHOLE_CMO		2.C FM	3,288,038	580,076	462,386	529,193	0	1,281	0	0	6.000	7.480	MON	2,900	36,937	04/23/2003	02/25/2033	597,428	
55283Q-AB-0	MRFA TRUST MFRA_21-RPL1 SUB WHOLE_CMO _2		1.A	1,207,914	1,500,000	1,285,218	1,248,290	0	28,981	0	0	2.072	4.912	MON	2,590	31,074	07/08/2024	07/25/2060	1,515,537	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
55284T-AA-5	MFA TRUST MFRA_22-INV1 WHOLE_CMO _22-INV		1.A	4,321,908	4,524,077	4,516,312	4,422,613	0	36,482	0	0	3.907	5.179	MON	14,730	192,795	12/23/2022	04/25/2066	4,612,455	
55285K-AA-3	MFA FINANCIAL MFA_22-INV3 SENIOR WHOLE_C		1.A	4,269,836	4,339,800	4,329,637	4,310,178	0	14,583	0	0	6.000	6.496	MON	21,699	269,814	10/13/2022	10/25/2057	4,469,994	
55285P-AA-2	MFA TRUST MFRA_23-NQM1 SENIOR WHOLE_CMO		1.A	10,266,750	10,275,781	10,248,422	10,246,850	0	(8,189)	0	0	5.750	5.706	MON	49,238	616,269	01/18/2023	11/25/2067	10,570,858	
55285P-AB-0	MFA TRUST MFRA_23-NQM1 SENIOR WHOLE_CMO		1.B	2,614,291	2,651,814	2,645,074	2,632,255	0	7,292	0	0	5.750	6.201	MON	12,707	159,037	01/18/2023	11/25/2067	2,727,963	
55285U-AA-1	MFA TRUST MFRA_22-INV2 SENIOR WHOLE_CMO		1.A	7,885,360	8,089,292	8,063,558	8,025,370	0	54,297	0	0	4.950	5.816	MON	33,368	413,934	02/09/2024	07/25/2057	8,289,502	
55285U-AB-9	MFA TRUST MFRA_22-INV2 ABS_ABS _22-INV2		1.C	5,576,070	5,921,165	5,902,323	5,846,422	0	103,512	0	0	4.950	7.338	MON	4,885	302,788	10/13/2022	07/25/2057	6,067,714	
55285U-AC-7	MFA TRUST MFRA_22-INV2 ABS_ABS _22-INV2		1.D	1,891,628	2,002,443	1,995,637	1,933,478	0	103,728	0	0	4.950	11.603	MON	1,652	49,560	07/15/2022	07/25/2057	2,052,003	
55286L-AA-0	MFA TRUST MFRA_23-NQM4 SENIOR WHOLE_CMO		1.A FE	13,778,513	13,778,554	13,882,109	13,842,521	0	90,787	0	0	6.105	6.151	MON	70,098	880,889	12/18/2023	12/25/2068	14,199,144	
55286M-AB-6	MFA TRUST MFRA_23-NQM3 SUB WHOLE_CMO _23		1.A FE	1,164,774	1,158,979	1,166,847	1,171,078	0	3,796	0	0	7.022	6.924	MON	6,782	86,681	11/29/2023	07/25/2068	1,199,671	
55286M-AC-4	MFRA TRUST SUB WHOLE_CMO _23-NQM3 144A		1.B FE	4,171,058	4,148,380	4,172,392	4,189,631	0	175,332	0	0	7.174	7.096	MON	24,800	148,802	08/30/2023	07/25/2068	4,297,182	
55286M-AD-2	MFRA TRUST SUB WHOLE_CMO _23-NQM3 144A		1.C FE	5,013,748	5,000,000	5,044,877	5,010,390	0	179,691	0	0	7.451	7.458	MON	31,046	186,275	08/30/2023	07/25/2068	5,186,275	
55287A-AA-3	MFA TRUST MFRA_24-RPL1 SENIOR WHOLE_CMO		1.A FE	2,407,657	2,539,880	2,447,557	2,412,252	0	7,455	0	0	4.250	5.297	MON	8,995	111,552	07/19/2024	02/25/2066	2,593,852	
55287G-AC-6	MFRA_24-NQM3 SENIOR WHOLE_CMO _24-NQM3 1		1.C FE	2,763,388	2,744,519	2,756,259	2,763,920	0	533	0	0	6.127	6.099	MON	14,013	14,013	11/04/2025	12/26/2069	5,328	
576429-AC-8	MASTR ADJUSTABLE RATE MORTGAGE SUPSEN WH		1.A FM	1,993,763	2,931,152	2,776,101	2,058,544	0	187,041	0	0	4.266	14.311	MON	2,084	68,808	02/06/2013	03/25/2047	2,999,960	
576433-E6-9	MASTR ADJUSTABLE RATE MORTGAGE SENIOR WH		1.A FM	7,487,584	9,393,364	9,279,976	6,805,790	0	577,223	0	0	4.426	11.711	MON	8,084	224,389	02/26/2015	12/25/2035	9,617,753	
576433-QT-6	MASTR ADJUSTABLE RATE MORTGAGE SENIOR WH		1.A FM	1,017,583	1,037,405	1,012,373	972,565	0	(2,542)	0	0	5.709	6.857	MON	4,936	62,754	09/10/2013	09/25/2034	1,067,508	
576434-C3-6	MASTR ALTERNATIVE LOANS TRUST WHOLE_CMO		6.FM	91,310	111,176	101,617	101,617	(10,968)	20,993	0	0	5.650	(8.001)	MON	523	1,047	01/11/2005	01/25/2035	112,223	
576434-EC-4	MASTR ALTERNATIVE LOANS TRUST WHOLE_CMO		1.A FM	280,860	280,747	282,290	269,312	0	704	0	0	6.164	7.273	MON	1,442	17,701	04/30/2003	05/25/2033	289,400	
576434-T5-3	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO		1.A FM	598,642	742,540	698,572	594,199	0	15,471	0	0	5.750	6.878	MON	3,558	18,062	04/06/2020	07/25/2035	760,602	
576434-WN-0	MALT_04-10 SUB WHOLE_CMO _04-10		1.A FM	1,072,427	973,895	312,105	95,139	0	17,936	0	(324)	5.743	36.362	MON	4,661	32,959	10/26/2004	09/25/2034	978,556	
576434-XG-4	MASTR ALTERNATIVE LOANS TRUST SENIOR WHO		6.FM	82	83	83	83	0	0	0	0	5.250	5.426	MON	0	2	12/07/2004	10/25/2024	83	
576434-ZV-9	MASTR ALTERNATIVE LOANS TRUST WHOLE_CMO		1.A FM	252,506	249,890	246,665	248,589	0	38	(3)	0	5.500	5.611	MON	1,145	14,187	12/07/2004	01/25/2035	256,762	
57643M-CZ-5	MASTR ASSET SECURITIZATION TRU WHOLE_CMO		1.A FM	84,163	84,581	84,263	82,102	0	252	0	0	5.500	6.418	MON	388	4,801	11/19/2013	06/26/2034	86,907	
57643M-LG-7	MASTR ASSET SECURITIZATION TRU SENIOR WH		1.A FM	293,733	385,881	362,156	311,622	0	3,439	0	0	4.246	9.669	MON	273	18,532	03/19/2020	11/25/2035	394,944	
589929-5X-2	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		1.A FM	1,675	2,010	2,005	1,707	0	32	0	0	5.889	20.177	MON	10	139	11/01/2006	01/25/2029	2,073	
589929-6D-5	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		1.A FM	0	20,507	2,165	0	0	686	0	0	5.796	8,888.000	MON	20	529	11/20/2003	01/25/2029	21,036	
589929-6S-2	MLCC MORTGAGE INVESTORS INC ML SUB WHOLE		6.FM	60,101	82,532	81,220	37,814	0	(17,848)	0	0	4.671	(41.331)	MON	64	1,887	12/04/2003	01/25/2029	84,419	
589929-6T-0	MLCC MORTGAGE INVESTORS INC ML WHOLE_CMO		6.FM	7,992	20,037	5,152	5,152	(2,100)	1,292	(117)	0	5.721	78.226	MON	19	460	12/04/2003	01/25/2029	210	
589929-7K-8	MERRILL LYNCH MORTGAGE INVESTO ABS_ABS _		1.A FM	1,557,004	1,564,389	1,515,798	1,488,460	0	(14,274)	0	0	5.496	5.674	MON	1,433	79,767	09/27/2017	10/25/2034	1,599,912	
59020U-5U-5	MERRILL LYNCH MORTGAGE INVESTO SUPSEN WH		1.A FM	940,338	1,404,442	853,695	505,601	0	40,398	0	0	4.437	16.159	MON	5,193	31,823	04/06/2020	03/25/2036	1,436,265	
59020U-AY-1	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		1.A FM	25,685	78,203	49,689	23,844	0	824	0	0	5.226	45.474	MON	68	1,788	03/03/2004	04/25/2029	79,991	
59020U-DT-9	MERRILL LYNCH MORTGAGE INVESTO SUB WHOLE		6.FM	15,103	9,382	9,099	9,099	(15,908)	(1,845)	0	0	5.196	(60.611)	MON	8	268	06/09/2004	07/25/2029	9,650	
59020U-EZ-4	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		5.C FM	227,932	227,932	209,347	209,519	0	(947)	(234)	0	4.894	5.166	MON	186	10,281	07/09/2004	04/25/2029	232,520	
59020U-FA-8	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO		3.C FM	130,431	126,935	83,301	83,301	(86,068)	22,779	0	0	5.494	(16.321)	MON	116	2,558	07/09/2004	04/25/2029	129,493	
59020U-KP-9	MERRILL LYNCH MORTGAGE INVESTO SUB ABS_A		1.A FM	2,870,457	3,022,488	3,210,017	3,000,221	0	24,324	0	0	4.971	6.526	MON	2,504	109,801	08/26/2020	06/25/2035	3,060,824	
59020U-Z5-7	MERRILL LYNCH MORTGAGE INVESTO SUPSEN WH		1.A FM	1,802,044	1,874,682	1,857,511	1,712,584	0	78,139	0	0	5.628	9.171	MON	8,792	54,515	10/27/2017	12/25/2035	1,929,197	
59020U-ZL-2	MERRILL LYNCH MORTGAGE INVESTO MEZZANIN		1.A FM	1,765,294	1,917,755	1,882,753	1,861,023	0	(11,643)	0	0	4.566	4.394	MON	1,459	90,581	08/26/2020	08/25/2035	1,958,953	
59023P-AB-9	MERRILL LYNCH MORTGAGE INVESTO SUPSEN WH		5.C FM	754,426	860,431	739,413	743,224	0	10,227	0	0	5.911	5.697	MON	4,238	25,862	12/20/2006	10/25/2036	886,293	
59024N-AA-5	MERRILL LYNCH MORTGAGE BACKED SUPSEN WHO		4.A FM	3,719,560	4,502,602	3,610,638	3,588,655	0	94,789	(10,631)	0	4.441	6.867	MON	16,665	101,232	12/20/2013	04/25/2037	4,603,834	
59025G-AA-9	MERRILL LYNCH MORTGAGE BACKED SUPSEN WHO		1.A FM	76,419	2,249,092	1,919,088	76,419	0	67,066	0	0	6.010	47.144	MON	11,264	49,558	01/07/2013	08/25/2036	2,298,650	
59166E-AD-7	METLIFE SECURITIZATION TRUST M MEZZANIN		1.A	9,144,893	9,430,000	8,390,217	9,225,345	0	18,990	0	0	3.750	3.936	MON	29,469	353,626	04/26/2019	04/25/2058	9,606,813	
59319B-AA-5	MFA TRUST MFRA_23-INV2 SENIOR WHOLE_CMO		1.A	4,400,706	4,411,059	4,439,677	4,430,730	0	15,491	0	0	6.775	7.014	MON	24,904	313,806	09/13/2023	10/25/2058	4,560,484	
59549R-AG-9	MID-STATE TRUST ABS_ABS _10W		2.A FE	645,752	674,937	673,179	669,887	0	3,074	0	0	5.940	6.971	MON	1,782	45,484	11/26/2001	02/15/2036	694,578	
599808-BN-1	MILL CITY MORTGAGE LOAN TRUST ABS_ABS _1		1.A	10,673,367	13,874,000	11,845,320	11,770,051	0	1,341,132	0	0	3.554	23.144	MON	41,089	256,564	11/09/2023	09/25/2057	14,130,564	
59980A-AD-9	MILL CITY MORTGAGE LOAN TRUST SUB ABS_AB		1.A	797,194	915,000	875,761	832,725	0	19,127	0	0	3.250	5.843	MON	2,478	29,738	11/29/2023	07/25/2059	929,869	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
59980A-AG-2	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.B	3,408,548	3,961,381	3,411,716	3,499,690	0	167,520	0	0	4.119	7.196	MON	13,596	81,983	02/09/2024	07/25/2059	4,043,364	
59980D-AC-5	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO		1.B	3,440,060	3,454,234	3,448,152	3,453,837	0	126,228	0	0	6.050	6.741	MON	17,415	104,491	12/01/2023	10/25/2067	3,558,725	
59980M-AK-7	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.A	4,494,995	5,588,156	4,983,195	4,552,308	0	157,462	0	0	3.750	6.753	MON	17,463	104,778	02/23/2024	05/25/2058	5,692,934	
59980M-AL-5	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.D	8,246,149	10,251,273	8,642,806	8,391,343	0	258,625	0	0	3.750	6.665	MON	32,035	239,241	02/01/2024	05/28/2058	10,443,484	
59980M-AM-3	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.F	5,240,737	6,825,534	5,409,907	5,343,445	0	162,512	0	0	3.750	7.324	MON	21,330	179,415	08/12/2024	05/28/2058	2,752,130	
59980T-AG-1	MILL CITY MORTGAGE LOAN TRUST SUB WHOLE_		1.A	5,640,762	6,859,000	6,406,859	5,888,536	0	304,192	0	0	3.917	9.058	MON	22,390	167,498	06/05/2024	04/25/2057	1,643,271	
59980V-AJ-0	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.A	5,569,397	6,981,975	5,934,293	5,742,504	0	145,450	0	0	3.250	6.414	MON	18,910	200,616	05/06/2024	05/25/2062	5,418,630	
59980V-AK-7	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.A	9,670,505	12,371,517	9,781,700	9,949,711	0	476,576	0	0	3.250	6.790	MON	33,506	201,037	04/03/2024	05/25/2062	12,572,554	
59980V-AL-5	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.F FE	3,799,948	5,275,797	3,866,914	3,912,871	0	199,413	0	0	3.250	8.143	MON	14,289	85,732	04/24/2024	05/25/2062	5,361,529	
59980X-AK-3	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.F	18,443,202	21,956,192	18,414,996	18,753,090	0	223,167	0	0	3.250	5.085	MON	59,465	713,576	08/12/2024	08/26/2058	22,312,980	
59980Y-AG-0	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.A	12,785,824	13,917,740	13,374,901	13,066,254	0	187,721	0	0	3.485	5.231	MON	40,420	487,120	06/07/2024	04/25/2066	14,161,300	
59980Y-AH-8	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.A	14,978,568	16,700,489	15,668,956	15,275,368	0	195,210	0	0	3.485	5.173	MON	48,502	584,518	06/07/2024	04/25/2066	16,992,748	
59980Y-AK-1	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.E	19,786,061	24,086,926	19,506,567	20,264,905	0	316,024	0	0	3.250	5.398	MON	65,235	748,276	09/12/2025	04/25/2066	22,321,826	
59981A-AH-9	MILL CITY MORTGAGE TRUST MCMLT WHOLE_CMO		1.A	2,874,699	3,261,992	3,040,916	2,929,620	0	36,465	0	0	3.500	5.175	MON	9,514	114,170	06/07/2024	10/25/2069	3,319,077	
59981C-AB-8	MILL CITY MORTGAGE LOAN TRUST SENIOR WHO		1.B	12,208,602	12,409,425	12,409,210	12,303,056	0	47,311	0	0	6.240	6.807	MON	64,529	825,585	03/17/2023	12/25/2067	12,796,644	
59981C-AC-6	MILL CITY MORTGAGE LOAN TRUST SENIOR WHO		1.B	8,003,120	8,177,359	8,175,759	8,022,912	0	321,327	0	0	6.172	7.750	MON	42,061	255,163	03/17/2023	12/26/2067	8,432,522	
59981H-AD-3	MILL CITY MORTGAGE LOAN TRUST SUB WHOLE_		1.A	977,405	1,066,000	1,043,273	1,005,937	0	19,518	0	0	3.250	5.685	MON	2,887	34,644	06/07/2024	11/25/2058	1,083,322	
59981H-AG-6	MILL CITY MORTGAGE LOAN TRUST SUB WHOLE_		1.A	6,303,444	7,576,562	6,391,617	6,526,912	0	329,702	0	0	3.667	7.648	MON	23,152	165,575	04/05/2024	11/25/2058	917,612	
59981T-AG-0	MILL CITY MORTGAGE TRUST MCMLT MEZZANIN		1.A	1,740,000	2,000,000	1,884,864	1,800,205	0	36,507	0	0	3.000	5.518	MON	5,000	60,000	05/10/2024	08/25/2059	2,030,000	
59982H-AP-5	MILL CITY MORTGAGE TRUST MCMLT WHOLE_CMO		1.F	7,521,242	9,814,000	8,044,242	7,707,814	0	295,350	0	0	2.500	5.468	MON	20,446	122,688	06/07/2024	11/25/2060	9,936,688	
59982H-AV-2	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE		1.F	4,919,206	6,269,000	4,930,292	4,986,247	0	67,041	0	0	3.754	6.209	MON	19,614	214,466	01/16/2025	11/25/2060	6,386,302	
61745M-4M-2	MORGAN STANLEY MORTGAGE LOAN T WHOLE_CMO		1.A FM	3,302,872	6,667,247	3,162,840	3,080,109	0	27,728	0	0	4.501	6.602	MON	25,008	81,845	09/23/2015	07/25/2035	6,749,092	
61748H-FE-6	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		1.A FM	53,413	63,587	62,054	49,860	0	1,335	0	0	5.537	13.803	MON	293	3,694	11/01/2011	11/25/2034	65,359	
61748H-JY-8	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		3.C FM	1,320,644	3,078,916	1,080,832	1,146,292	0	(21,152)	(5)	0	5.900	5.374	MON	15,138	69,507	07/16/2014	08/25/2035	3,148,423	
61748H-LA-7	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		1.A FM	895,507	2,946,507	810,766	780,423	0	(15,505)	0	0	5.127	3.478	MON	12,588	84,020	08/01/2025	09/25/2035	3,030,527	
61748H-SG-7	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		1.A FM	1,472,310	4,107,242	978,157	625,298	0	72,387	0	0	4.238	18.143	MON	14,506	49,953	07/09/2015	12/25/2035	4,157,195	
61748H-WV-9	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH		1.A FM	2,816,939	3,360,913	2,906,633	2,900,917	0	135,781	0	0	4.120	6.319	MON	11,539	64,427	02/13/2015	03/25/2036	3,425,340	
61749C-AA-9	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		1.A FM	792,374	4,355,982	815,677	665,200	0	(13,426)	0	0	4.186	10.979	MON	3,039	16,525	02/11/2016	05/25/2036	4,372,507	
61749C-AD-3	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		1.A FM	1,243,220	7,921,527	2,053,354	1,072,245	0	81,146	0	0	4.366	27.061	MON	5,765	30,277	05/18/2011	05/25/2036	7,951,804	
61775J-AM-5	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	12,042,751	11,839,266	12,132,471	12,009,989	0	(11,374)	0	0	6.000	5.749	MON	59,196	713,413	07/19/2023	06/25/2053	12,194,444	
61775L-AN-8	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	17,006,126	17,201,638	17,526,488	17,021,820	0	7,063	0	0	6.000	6.172	MON	86,008	1,036,692	09/15/2023	08/25/2053	17,717,687	
61775Q-AA-5	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	24,638,054	25,176,999	25,831,075	24,619,365	0	(84,349)	0	0	6.500	7.319	MON	136,375	1,777,795	10/27/2023	09/25/2053	25,995,252	
61775Q-AM-9	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	15,021,401	15,336,336	15,750,469	15,057,207	0	18,354	0	0	6.500	6.888	MON	16,614	1,000,636	10/27/2023	09/25/2053	15,834,767	
61775Q-AN-7	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	3,622,676	3,834,326	3,925,576	3,636,809	0	614	0	0	6.000	6.856	MON	19,172	230,931	10/27/2023	09/25/2053	3,949,356	
61775V-AA-4	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	20,183,033	20,183,067	20,441,060	20,215,194	0	(16,202)	0	0	7.279	6.422	MON	122,427	1,582,509	10/19/2023	09/25/2068	20,917,630	
61775W-AA-2	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	38,482,978	38,555,269	39,556,900	38,445,917	0	11,502	0	0	6.500	6.523	MON	208,841	2,715,321	11/16/2023	11/25/2053	39,808,315	
61775W-AM-6	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	9,855,616	9,723,858	9,974,710	9,826,837	0	(10,107)	0	0	6.500	6.345	MON	52,671	634,557	11/16/2023	11/25/2053	10,039,883	
61776B-AC-3	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	9,324,276	9,372,604	9,532,107	9,324,641	0	(390)	0	0	6.000	6.119	MON	46,863	618,529	03/18/2024	01/26/2054	9,653,782	
61776B-AE-9	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	27,141,290	27,766,026	27,959,941	27,154,124	0	(20,585)	0	0	5.500	6.362	MON	127,261	1,679,675	02/14/2024	01/26/2054	28,529,592	
61776B-AY-5	MORGAN STANLEY RESIDENTIAL MOR SUPSEN WH		1.A	25,578,258	26,015,340	26,097,011	25,617,898	0	19,750	0	0	5.500	5.738	MON	119,237	1,436,185	02/14/2024	01/25/2054	26,730,762	
61776G-AR-9	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	8,017,576	8,000,000	8,187,869	8,012,826	0	(3,211)	0	0	6.000	5.991	MON	40,000	480,000	06/10/2024	06/25/2054	8,240,000	
61776Q-AK-2	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	31,552,962	31,644,389	32,014,905	31,454,211	0	6,806	0	0	5.500	5.603	MON	145,037	1,747,155	07/30/2024	07/27/2054	32,514,610	
61778L-AD-7	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH		1.D FE	8,280,407	8,219,403	8,323,610	8,280,020	0	(387)	0	0	5.763	5.729	MON	39,474	0	12/01/2025	05/25/2070	15,499	
61779B-AD-8	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH		1.B	2,679,499	2,659,140	2,693,030	2,680,467	0	969	0	0	5.743	5.703	MON	12,726	12,726	11/14/2025	07/25/2070	5,166	
61779B-AE-6	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH		1.B	8,741,715	8,687,419	8,801,226	8,740,106	0	(1,609)	0	0	5.895	5.450	MON	42,677	128,031	09/29/2025	07/25/2070	17,847	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61779J-AD-1	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.C	18,490,877	18,493,844	18,500,914	18,486,433	0	(4,444)	0	0	5.165	5.084	MON	79,601	214,080	11/19/2025	09/25/2070	2,256,654	
61779J-AE-9	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.C	15,720,022	15,720,210	15,719,643	15,715,698	0	(4,325)	0	0	5.317	5.229	MON	69,654	208,961	09/11/2025	09/25/2070	78,100	
61779K-AD-8	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.B	8,449,085	8,453,032	8,465,447	8,447,506	0	(1,578)	0	0	5.188	5.108	MON	36,545	85,384	11/14/2025	09/25/2070	1,843,251	
61779V-AD-4	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.D FE	3,204,395	3,204,446	3,211,868	3,204,073	0	(323)	0	0	5.219	5.086	MON	13,937	13,937	11/14/2025	09/25/2070	68,085	
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH		1.D	2,927,762	2,903,603	2,937,897	2,927,890	0	128	0	0	5.764	5.721	MON	13,947	13,947	11/18/2025	03/25/2070	5,528	
617939-AZ-6	MORGAN STANLEY RESIDENTIAL MOR SUPSEN WH		1.A	31,363,467	32,161,922	32,558,156	31,459,978	0	60,685	0	0	5.500	5.925	MON	147,409	1,774,574	04/11/2024	02/25/2054	33,046,375	
617939-BD-4	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO		1.A	11,691,124	11,741,129	11,840,778	11,691,826	0	164	0	0	6.000	6.077	MON	58,706	706,557	04/11/2024	02/25/2054	12,093,363	
617955-AF-6	MSRM_25-NQ10 WHOLE_CMO _25-NQ10 144A		1.C FE	8,959,985	8,960,000	8,983,020	8,959,980	0	(5)	0	0	5.322	5.350	MON	39,738	0	12/10/2025	11/25/2070	16,686	
61915R-BZ-8	MORTGAGEIT TRUST MHL_06-1 SENIOR WHOLE_C		1.A FM	1,306,593	2,340,964	1,906,791	1,313,534	0	128,365	0	0	4.246	13.422	MON	1,657	53,320	09/30/2014	04/25/2036	2,394,284	
61915Y-AD-3	MORTGAGEIT TRUST MHL_07-1 SUPSEN WHOLE_C		1.A FM	3,102,086	4,143,230	3,232,832	3,157,409	0	191,736	0	0	4.246	8.705	MON	2,932	46,096	09/27/2017	06/25/2047	4,189,326	
62954Y-AA-9	NYMT_22-INV1 WHOLE_CMO _22-INV1 144A		1.A	55,076,341	59,394,276	59,193,453	58,092,134	0	1,182,789	0	0	4.700	7.465	MON	46,526	2,912,441	11/03/2022	10/25/2057	60,790,487	
62954Y-AB-7	NYMT_22-INV1 WHOLE_CMO _22-INV1 144A		1.D	7,152,619	7,820,934	7,794,490	7,620,012	0	183,211	0	0	4.700	7.942	MON	6,126	383,494	11/03/2022	10/25/2057	8,004,797	
62954Y-AC-5	NYMT_22-INV1 WHOLE_CMO _22-INV1 144A		1.D	8,985,652	11,501,168	11,460,992	9,332,035	0	878,404	0	0	4.700	31.996	MON	9,009	270,382	11/03/2022	10/25/2057	11,771,550	
62954Y-AD-3	NYMT_22-INV1 WHOLE_CMO _22-INV1 144A		2.A	17,781,807	20,152,000	20,075,692	19,026,417	0	1,711,193	0	0	4.739	11.536	MON	15,918	475,040	02/15/2024	10/25/2057	20,627,040	
62957J-AF-8	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO		1.D FE	5,934,250	5,934,264	5,954,276	5,933,085	0	(1,165)	0	0	5.254	5.198	MON	25,982	77,947	09/24/2025	10/25/2060	14,351	
62957J-AG-6	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO		1.G FE	5,934,187	5,934,264	5,948,622	5,932,747	0	(1,440)	0	0	5.456	5.391	MON	26,981	80,995	09/24/2025	10/25/2060	14,353	
64828N-AK-1	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_		1.A	2,403,038	2,382,194	2,401,590	2,439,349	0	(20,321)	0	0	5.346	4.155	MON	2,123	147,626	08/14/2020	06/25/2057	2,451,775	
64828X-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A	1,980,479	1,874,780	1,811,318	1,950,267	0	(11,137)	0	0	2.750	1.108	MON	4,296	55,099	09/09/2020	11/25/2059	1,900,558	
64828X-AB-9	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A	16,036,339	15,762,000	14,095,048	15,901,987	0	(23,779)	0	0	3.000	2.835	MON	39,405	472,860	02/05/2020	11/25/2059	15,998,430	
64828X-AD-5	NEW RESIDENTIAL MORTGAGE LOAN MEZZANIN W		1.B	3,789,144	4,500,000	4,006,759	3,834,534	0	111,934	0	0	3.500	5.253	MON	13,125	78,750	06/11/2024	11/25/2059	4,578,750	
64828X-AE-3	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.F	9,218,945	10,900,000	9,383,878	9,263,832	0	245,665	0	0	3.830	5.020	MON	34,786	209,177	07/26/2024	11/25/2059	95,520	
64829D-AL-0	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_		1.C FE	2,085,811	1,964,231	1,961,217	2,014,107	0	(39,243)	0	0	4.750	3.535	MON	7,775	97,522	11/22/2021	11/25/2054	2,010,881	
64829G-AQ-2	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_		1.G FE	1,980,762	2,037,474	2,025,551	1,982,243	0	57,272	0	0	5.419	5.707	MON	9,201	55,272	07/23/2024	11/26/2035	2,092,746	
64829J-BT-9	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.A	5,565,559	5,785,217	5,632,530	5,575,952	0	10,585	0	0	4.061	5.311	MON	19,576	185,129	03/26/2025	02/25/2057	5,903,435	
64829K-BC-3	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_		1.A	2,497,655	2,538,913	2,545,316	2,499,392	0	1,748	0	0	5.187	5.699	MON	10,974	102,686	03/26/2025	03/26/2057	2,604,845	
64829V-AE-6	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_		1.F	19,988,090	24,724,000	20,814,689	19,982,939	0	496,135	0	0	3.898	6.133	MON	80,304	482,406	06/07/2024	12/25/2057	15,045,290	
64829V-AF-3	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_		1.F	11,706,783	14,639,000	11,664,547	11,890,119	0	385,961	0	0	3.898	6.085	MON	47,548	373,253	09/12/2025	12/25/2057	333,004	
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A	657,418	614,409	601,980	644,256	0	(5,728)	0	0	3.250	1.133	MON	1,664	21,452	09/09/2020	02/25/2059	624,390	
64830H-AB-0	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A	6,495,267	6,400,000	6,080,567	6,442,951	0	(8,636)	0	0	3.500	3.358	MON	18,667	224,000	07/31/2019	02/25/2059	6,512,000	
64830J-AE-0	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.C	3,332,086	4,642,000	3,598,785	4,392,042	0	1,059,956	0	0	3.748	42.986	MON	14,498	131,576	03/12/2025	04/25/2061	4,729,525	
64830N-AA-9	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		1.A	2,326,232	2,209,375	2,138,771	2,280,486	0	(14,716)	0	0	2.750	1.263	MON	5,063	65,211	09/10/2020	07/25/2059	2,239,754	
64830N-AB-7	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.A	44,714,825	44,058,000	41,024,125	44,170,361	0	(29,851)	0	0	3.000	2.932	MON	110,145	1,321,740	10/02/2019	07/25/2059	44,718,870	
64830N-AF-8	NEW RESIDENTIAL MORTGAGE LOAN MEZZANIN W		1.E	8,664,895	10,000,000	8,914,544	8,763,309	0	245,650	0	0	3.500	5.049	MON	29,167	175,000	05/09/2024	07/25/2059	1,369	
64830N-AJ-0	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.G	20,755,870	27,404,650	21,781,368	20,985,029	0	252,085	0	0	3.981	6.146	MON	18,182	1,091,780	06/25/2024	07/25/2059	27,949,933	
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.A	2,229,042	2,229,046	2,260,945	2,229,672	0	676	0	0	5.668	5.647	MON	10,529	98,188	03/25/2025	05/25/2065	2,073	
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.B	2,136,783	2,136,815	2,166,423	2,137,384	0	645	0	0	5.870	5.848	MON	10,453	97,480	03/25/2025	05/25/2065	1,988	
64832D-AD-3	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.A	5,968,329	5,951,358	6,056,529	5,969,097	0	681	0	0	5.901	5.753	MON	29,266	273,481	03/25/2025	01/26/2065	6,125,287	
64832D-AE-1	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		1.B	14,557,191	14,557,230	14,821,267	14,559,057	0	1,914	0	0	6.048	6.038	MON	73,368	860,151	01/29/2025	01/25/2065	14,997,441	
65535V-JV-1	NOMURA ASSET ACCEPTANCE CORP A SUB WHOLE		1.A FM	126	129	97,422	40	0	(28)	0	0	5.246	10.404	MON	0	0	05/27/2025	03/25/2035	129	
65535V-MF-2	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		1.A FM	2,878,979	3,789,317	3,629,650	2,941,210	0	175,613	0	0	4.582	13.440	MON	14,470	93,448	03/22/2007	07/25/2035	3,882,765	
65535V-PY-8	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		1.A FM	2,920,688	9,417,292	3,410,066	2,861,262	0	119,998	0	0	4.646	10.478	MON	7,292	1,216,066	04/13/2011	10/25/2035	10,633,358	
655378-AH-0	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH		1.A FM	4,870,304	5,662,867	4,301,706	4,950,254	0	179,821	0	0	6.266	9.062	MON	29,568	65,506	02/20/2015	06/25/2037	48,957	
65537E-AE-4	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO		1.A FM	1,423,888	1,781,365	1,658,170	1,453,934	0	77,542	0	0	4.366	8.414	MON	1,296	38,218	10/13/2015	10/25/2036	1,819,583	
65538N-AC-7	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH		1.A FM	163,395	1,617,186	1,615,825	133,108	0	48,294	0	0	4.546	285.591	MON	1,225	128,132	04/06/2011	04/25/2037	1,745,318	
65538P-AC-2	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH		1.A FM	1,289,589	2,433,507	2,288,978	1,231,823	0	129,824	0	0	5.669	21.097	MON	11,496	436,509	06/30/2011	03/25/2047	2,870,016	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
670843-AB-7	OBX TRUST OBX_23-NQM2 SENIOR WHOLE_CMO _		1.A FE	3,184,792	3,188,240	3,182,333	3,178,952	0	(741)	0	0	6.724	6.648	MON	17,865	226,391	02/21/2023	01/25/2062	3,295,429	
67116K-AB-1	OBX TRUST OBX_22-NQM3 SENIOR WHOLE_CMO _		1.A	7,987,500	9,000,000	8,809,148	9,000,000	0	142,423	0	0	3.688	2.656	MON	27,660	331,920	02/17/2023	01/25/2062	9,165,960	
67116M-AA-9	OBX TRUST OBX_23-J1 SENIOR WHOLE_CMO _23		1.A	12,863,240	13,739,108	13,195,388	12,901,057	0	2,585	0	0	4.500	5.586	MON	51,522	636,419	02/16/2023	01/25/2053	14,048,238	
67118H-AA-8	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.A	21,357,791	21,357,975	21,498,619	21,318,802	0	(29,416)	0	0	5.878	5.697	MON	104,618	1,364,933	01/25/2024	12/26/2063	21,985,686	
67118H-AC-4	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.A	3,051,206	3,051,250	3,053,955	3,045,504	0	(4,305)	0	0	6.030	5.847	MON	15,333	200,036	01/25/2024	12/25/2063	3,143,245	
67118H-AD-2	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.B	3,175,740	3,175,741	3,193,936	3,173,292	0	525	0	0	6.183	5.859	MON	16,363	213,481	01/25/2024	12/25/2063	3,273,919	
67118K-AA-1	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.A	14,865,293	14,865,428	14,997,374	14,838,505	0	(20,499)	0	0	6.129	5.946	MON	75,925	993,822	02/14/2024	12/25/2063	15,320,979	
67118K-AB-9	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.B	2,901,042	2,901,046	2,912,591	2,895,077	0	(3,865)	0	0	6.332	6.167	MON	15,308	200,372	02/14/2024	12/25/2063	2,992,893	
67118K-AC-7	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.C	2,323,861	2,312,146	2,319,596	2,314,804	0	75,177	0	0	6.433	5.904	MON	12,395	74,370	02/14/2024	12/25/2063	2,386,516	
67118P-AA-0	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO		1.A FE	15,043,466	16,390,454	15,607,173	15,087,131	0	73,625	0	0	3.750	5.360	MON	51,220	636,582	03/05/2024	02/25/2068	16,697,836	
67118P-AB-8	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO		1.C FE	4,273,952	5,532,000	4,495,156	4,340,036	0	36,469	0	0	3.842	5.909	MON	17,714	218,886	03/05/2024	02/25/2068	5,641,142	
67118P-AC-6	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO		1.F FE	1,961,213	2,656,000	2,024,341	1,984,762	0	75,287	0	0	3.842	6.211	MON	8,505	51,256	03/05/2024	02/25/2068	2,707,256	
67118T-AA-2	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.A	18,070,414	18,070,738	18,230,148	17,998,057	0	(365)	0	0	6.067	6.136	MON	91,363	1,248,535	03/05/2024	01/25/2064	18,618,914	
67118T-AB-0	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.B	6,917,739	6,917,751	6,964,629	6,897,828	0	(5,341)	0	0	6.220	6.151	MON	35,857	490,011	03/05/2024	01/25/2064	7,132,893	
67118T-AC-8	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.B	5,748,395	5,727,333	5,764,803	5,730,508	0	207,671	0	0	6.321	5.856	MON	30,169	181,012	03/05/2024	01/25/2064	5,908,345	
67120Q-AA-4	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.A	14,074,020	14,074,216	14,165,273	14,064,625	0	(19,925)	0	0	5.400	5.268	MON	63,334	686,707	03/11/2025	02/25/2055	14,454,220	
67120V-AA-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO		1.A	20,350,047	20,350,214	20,540,063	20,332,765	0	(18,980)	0	0	5.597	5.463	MON	94,917	1,139,621	01/29/2025	11/25/2064	20,919,715	
67120V-AC-9	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO		1.C	13,139,042	13,139,143	13,238,239	13,253,090	0	112,809	0	0	5.952	5.165	MON	65,170	783,163	01/29/2025	11/25/2064	13,530,164	
67120Y-AD-1	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO		1.D FE	7,126,603	7,126,668	7,201,397	7,149,184	0	22,256	0	0	5.604	6.028	MON	33,282	302,134	03/13/2025	04/25/2060	7,326,357	
673920-AA-2	OBX TRUST OBX_23-J2 SENIOR WHOLE_CMO _23		1.A	14,888,856	15,290,225	15,550,460	14,858,668	0	(4,541)	0	0	6.000	6.849	MON	76,451	975,880	11/07/2023	11/25/2053	15,748,932	
67448L-AB-8	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO		1.A	1,886,744	1,886,751	1,898,254	1,881,990	0	(2,971)	0	0	6.253	6.079	MON	9,832	129,351	01/04/2024	11/25/2063	1,945,740	
67448L-AC-6	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.C	2,406,890	2,395,874	2,411,344	2,397,313	0	79,724	0	0	6.455	5.876	MON	12,888	77,327	01/04/2024	11/25/2063	2,473,201	
67448N-AA-6	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.A	6,732,879	6,732,922	6,791,256	6,720,545	0	(7,399)	0	0	5.988	5.821	MON	33,597	447,468	03/27/2024	01/25/2064	6,934,506	
67448N-AB-4	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.A	8,584,946	8,585,037	8,654,882	8,616,611	0	(34,417)	0	0	6.292	5.508	MON	45,014	599,525	03/27/2024	01/25/2064	8,855,122	
67448N-AC-2	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH		1.A	4,513,961	4,488,615	4,523,213	4,496,891	0	150,844	0	0	6.393	5.803	MON	23,913	143,479	03/27/2024	01/25/2064	4,632,094	
67448Y-AE-4	OBX TRUST OBX_25-NQM3 WHOLE_CMO _25-NQM3		1.D	12,792,432	12,792,548	12,892,510	12,781,263	0	(12,076)	0	0	5.952	5.825	MON	63,451	674,942	02/19/2025	12/01/2064	13,173,254	
67449C-AA-9	ONSLOW BAY FINANCIAL LLC OBX T SENIOR WH		1.A	14,021,320	14,021,418	14,135,774	13,991,413	0	(27,792)	0	0	6.465	6.252	MON	75,540	1,001,486	11/30/2023	10/25/2063	14,474,660	
67449C-AB-7	ONSLOW BAY FINANCIAL LLC OBX T SENIOR WH		1.A	2,379,092	2,379,127	2,395,433	2,373,690	0	(4,859)	0	0	6.920	6.697	MON	13,720	182,181	11/30/2023	10/25/2063	2,461,445	
67449D-AC-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO		1.B	2,468,342	2,459,886	2,470,732	2,469,472	0	1,130	0	0	5.722	5.728	MON	11,730	11,730	11/25/2025	10/27/2064	13,933	
675748-AE-7	OCWEN RESIDENTIAL MBS CORPORAT WHOLE_CMO		1.A FM	1,939,282	3,685,535	2,026,040	1,918,131	0	62,246	0	0	2.709	11.009	MON	8,321	50,238	04/27/1998	10/25/2040	3,735,773	
675748-AF-4	OCWEN RESIDENTIAL MBS CORPORAT WHOLE_CMO		1.A FM	5	4,697,560	2,268,588	5	0	80,544	0	0	2.709	0.000	MON	0	0	11/01/2025	10/25/2040	4,697,560	
67647E-CD-7	OCEANVIEW MORTGAGE TRUST OCMT SUB WHOLE_		1.A	10,088,608	9,876,619	8,276,144	10,037,263	0	(14,463)	0	0	2.998	2.732	MON	24,674	295,556	10/13/2021	10/25/2051	10,023,169	
67647L-CD-1	OCEANVIEW MORTGAGE TRUST OCMT SUB WHOLE_		1.A	8,678,463	8,683,891	7,190,710	8,675,518	0	(749)	0	0	2.717	2.717	MON	19,664	238,067	12/14/2021	05/25/2051	8,801,864	
67647V-CD-9	OCEANVIEW MORTGAGE TRUST OCMT SUB WHOLE_		1.A	1,035,081	1,014,563	861,399	1,028,230	0	(1,822)	0	0	2.709	2.472	MON	2,291	27,749	07/14/2021	06/25/2051	1,028,315	
67647W-CD-7	OCMT_21-INV3 SUB WHOLE_CMO _21-INV3 144A		1.A	976,297	900,751	780,843	958,789	0	(4,836)	0	0	3.572	2.744	MON	2,681	32,403	08/24/2021	07/25/2051	916,825	
68384C-AB-2	OPTEUM MORTGAGE ACCEPTANCE COR SENIOR WH		1.A FM	3,788,113	14,282,776	5,963,137	3,345,147	0	10,316	0	0	4.166	14.941	MON	9,918	147,053	09/27/2017	07/25/2036	14,429,829	
691215-BC-0	OWNIT MORTGAGE LOAN ASSET-BACK MEZZANIN		1.A FM	0	6,488,146	6,281,308	0	0	(124,050)	0	0	4.866	0.000	MON	0	1,564	04/01/2005	03/25/2036	6,489,710	
693650-AJ-2	PEARL STREET MORTGAGE COMPANY SUPSEN WHO		1.A	3,482,548	3,572,103	2,863,728	3,500,459	0	2,217	0	0	2.500	2.728	MON	7,442	44,806	04/09/2021	03/25/2051	3,605,591	
693650-BC-6	PEARL STREET MORTGAGE COMPANY SENIOR WHO		1.A FE	1,234,616	0	876,367	1,323,552	0	134,953	0	0	0.337	3.392	MON	15,226	90,609	04/09/2021	03/25/2051	90,609	
693650-BP-7	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.A	3,589,072	4,032,216	3,394,765	3,627,352	0	32,719	0	0	2.837	4.443	MON	9,532	91,490	08/01/2024	03/25/2051	366	
693650-BQ-5	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.A	1,442,395	1,722,161	1,447,507	1,466,446	0	20,515	0	0	2.837	5.356	MON	4,071	49,250	08/01/2024	03/25/2051	226	
693650-BR-3	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.B	1,068,094	1,311,918	1,089,600	1,089,197	0	17,643	0	0	2.837	5.768	MON	3,101	37,518	08/01/2024	03/25/2051	172	
693650-BS-1	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		3.A FE	505,322	830,378	405,512	500,721	0	2,534	0	0	2.837	5.993	MON	1,963	20,050	08/01/2024	03/25/2051	89,120	
693650-BT-9	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		4.A FE	433,199	813,345	377,213	440,339	0	9,054	0	0	2.837	6.597	MON	1,923	19,507	08/01/2024	03/25/2051	83,347	
693652-AJ-8	PSMC TRUST PSMC_20-2 SENIOR WHOLE_CMO _2		1.A	13,356,463	12,658,985	10,952,012	13,151,589	0	(38,807)	0	0	3.500	2.969	MON	36,922	448,247	06/26/2020	05/25/2050	12,880,340	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
693652-BC-2	PSMC TRUST PSMC_20-2 SENIOR WHOLE_CMO _2		1.A FE	15,000	0	8,794	7,224	0	(2,084)	0	0	0.022	(16.244)	MON	222	3,088	06/26/2020	05/25/2050	1,181	
693652-BD-0	PSMC TRUST PSMC_20-2 SENIOR WHOLE_CMO _2		1.A FE	54,533	0	63,949	168,395	0	(389,688)	0	0	0.500	3.453	MON	2,272	29,083	06/26/2020	05/25/2050	13,557	
693652-BP-3	PSMC TRUST PSMC_20-2 SUB WHOLE_CMO _20-2		1.A	3,704,793	3,947,584	3,605,432	3,718,281	0	16,973	0	0	3.522	4.496	MON	11,585	141,006	08/01/2024	05/25/2050	5,766	
693652-BQ-1	PSMC TRUST PSMC_20-2 SUB WHOLE_CMO _20-2		1.A	2,289,864	2,453,766	2,240,823	2,302,263	0	11,826	0	0	3.522	4.571	MON	7,201	87,647	08/01/2024	05/25/2050	3,582	
693652-BR-9	PSMC TRUST PSMC_20-2 SUB WHOLE_CMO _20-2		1.A	2,150,411	2,329,847	2,119,447	2,169,994	0	12,526	0	0	3.522	4.701	MON	6,837	83,221	08/01/2024	05/25/2050	3,401	
693652-BS-7	PSMC TRUST PSMC_20-2 SUB WHOLE_CMO _20-2		1.A	889,808	1,161,953	835,352	890,801	0	(2,666)	0	0	3.522	5.667	MON	3,410	41,491	08/01/2024	05/25/2050	7,810	
693652-BT-5	PSMC TRUST PSMC_20-2 SUB WHOLE_CMO _20-2		1.F FE	496,839	825,000	524,658	508,685	0	5,087	0	0	3.522	6.805	MON	2,421	29,053	08/01/2024	05/25/2050	42,129	
693675-AJ-9	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.A	14,268,883	13,470,766	11,134,925	14,067,375	0	(43,286)	0	0	3.000	2.463	MON	33,677	407,826	10/27/2020	11/25/2050	13,672,827	
693675-BC-3	PEARL STREET MORTGAGE COMPANY SENIOR WHO		1.A FE	147,719	0	276,992	228,166	0	(178,826)	0	0	0.306	23.006	MON	6,183	77,157	10/27/2020	11/25/2050	36,086	
693675-BP-4	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.A	3,524,059	3,760,873	3,377,213	3,534,184	0	17,450	0	0	3.298	4.326	MON	10,336	125,759	08/01/2024	11/25/2050	17,783	
693675-BQ-2	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.A	0	0	0	0	0	5,801	0	0	3.298	0.000	MON	0	30,905	06/01/2025	11/25/2050	0	
693675-BQ-2	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.B	1,694,821	1,823,437	1,625,140	1,704,147	0	0	0	0	3.298	4.426	MON	5,011	30,073	08/01/2024	11/25/2050	8,614	
693675-BR-0	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.D	1,933,976	2,165,434	1,861,028	1,946,142	0	16,581	0	0	3.298	4.827	MON	5,951	72,415	08/01/2024	11/25/2050	100,831	
693675-BR-0	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.E	0	0	0	0	0	0	0	0	3.298	0.000	MON	0	0	06/01/2025	11/25/2050	0	
693675-BS-8	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		2.B FE	784,041	1,214,480	718,174	799,090	0	7,012	0	0	3.298	5.976	MON	3,338	40,103	08/01/2024	11/25/2050	110,862	
693675-BT-6	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		3.A FE	480,521	810,084	431,028	491,084	0	4,721	0	0	3.298	6.504	MON	2,226	26,749	08/01/2024	11/25/2050	14,146	
693680-AJ-9	PSMC TRUST PSMC_18-2 SUPSEN WHOLE_CMO _1		1.A	7,174,004	7,661,935	6,934,776	7,233,517	0	(26,996)	0	0	3.500	4.347	MON	22,347	287,875	05/18/2018	06/25/2048	7,796,019	
693680-AW-0	PSMC TRUST PSMC_18-2 SENIOR WHOLE_CMO _1		1.A FE	93,969	0	30,560	168,961	0	96,690	0	0	0.237	(18.476)	MON	981	10,889	05/18/2018	06/25/2048	4,530	
693680-BF-6	PSMC TRUST PSMC_18-2 SUB WHOLE_CMO _18-2		1.A	3,023,736	3,149,377	2,936,015	3,056,699	0	(1,774)	0	0	3.737	4.188	MON	9,807	121,018	05/18/2018	06/25/2048	3,207,361	
693680-BG-4	PSMC TRUST PSMC_18-2 SUB WHOLE_CMO _18-2		1.A	3,038,625	3,300,737	3,075,835	3,087,302	0	34,999	0	0	3.737	13.580	MON	10,279	126,833	08/01/2024	06/25/2048	5,447	
693680-BH-2	PSMC TRUST PSMC_18-2 SUB WHOLE_CMO _18-2		1.A	2,086,456	2,304,137	2,146,469	2,123,860	0	11,011	0	0	3.737	5.105	MON	7,175	88,539	08/01/2024	06/25/2048	3,803	
693680-BJ-8	PSMC TRUST PSMC_18-2 SUB WHOLE_CMO _18-2		1.A	1,220,258	1,502,799	1,256,314	1,233,991	0	(1,804)	0	0	3.737	5.905	MON	4,680	57,746	08/01/2024	06/25/2048	9,671	
693680-BK-5	PSMC TRUST PSMC_18-2 SUB WHOLE_CMO _18-2		1.A	562,840	949,896	649,403	585,601	0	6,510	0	0	3.737	7.273	MON	2,958	35,088	08/01/2024	06/25/2048	9,326	
693684-AJ-1	PSMC TRUST PSMC_20-1 SUPSEN WHOLE_CMO _2		1.A	13,669,856	13,162,862	11,640,510	13,519,793	0	(25,509)	0	0	3.500	3.140	MON	7,678	466,142	01/24/2020	01/25/2050	13,393,212	
693684-BD-3	PSMC TRUST PSMC_20-1 SENIOR WHOLE_CMO _2		1.A FE	34,169	0	16,041	26,712	0	(90,922)	0	0	0.049	(18.265)	MON	431	5,454	01/24/2020	01/25/2050	2,057	
693684-BQ-4	PSMC TRUST PSMC_20-1 SUB WHOLE_CMO _20-1		1.A	3,660,560	3,879,913	3,587,348	3,669,770	0	22,503	0	0	3.547	4.512	MON	11,469	139,610	08/01/2024	01/25/2050	2,851	
693684-BR-2	PSMC TRUST PSMC_20-1 SUB WHOLE_CMO _20-1		1.A	2,360,529	2,510,251	2,319,894	2,354,013	0	11,657	0	0	3.547	4.679	MON	7,420	90,326	08/01/2024	01/25/2050	1,844	
693684-BS-0	PSMC TRUST PSMC_20-1 SUB WHOLE_CMO _20-1		1.A	1,734,749	2,054,227	1,603,550	1,724,608	0	(2,227)	0	0	3.547	5.176	MON	6,072	73,917	08/01/2024	01/25/2050	17,910	
693684-BT-8	PSMC TRUST PSMC_20-1 SUB WHOLE_CMO _20-1		1.G FE	675,868	966,852	612,496	684,097	0	4,566	0	0	3.547	5.735	MON	2,858	34,317	08/01/2024	01/25/2050	3,286	
693684-BU-5	PSMC TRUST PSMC_20-1 SUB WHOLE_CMO _20-1		3.A FE	344,477	552,762	314,841	350,592	0	2,733	0	0	3.547	6.455	MON	1,634	19,620	08/01/2024	01/25/2050	4,733	
69371V-BF-3	PSMC TRUST PSMC_18-1 SUB WHOLE_CMO _18-1		1.A	6,097,096	6,625,282	6,113,604	6,039,164	0	(55,825)	0	0	3.686	5.172	MON	20,353	247,128	08/01/2024	02/25/2048	225	
69371V-BJ-5	PSMC TRUST PSMC_18-1 SUB WHOLE_CMO _18-1		1.A	1,937,385	2,467,865	2,020,563	1,953,973	0	(4,897)	0	0	3.686	6.245	MON	7,581	92,054	08/01/2024	02/25/2048	20,329	
69372X-AJ-1	PSMC TRUST PSMC_19-1 SENIOR WHOLE_CMO _1		1.A	3,392,541	3,237,710	3,008,088	3,409,630	0	(1,279)	0	0	4.000	3.115	MON	10,792	142,936	06/11/2019	07/25/2049	3,302,464	
69372X-BC-5	PSMC TRUST PSMC_19-1 SENIOR WHOLE_CMO _1		1.A FE	13,551	1,970,780	9,063	20,485	0	17,046	0	0	0.110	8,888.000	MON	180	3,482	06/11/2019	07/25/2049	1,972,010	
69372X-BP-6	PSMC TRUST PSMC_19-1 SUB WHOLE_CMO _19-1		1.A	2,734,069	2,788,270	2,645,644	2,713,891	0	19,650	0	0	4.153	4.551	MON	9,649	120,092	08/01/2024	07/25/2049	10,592	
69372X-BQ-4	PSMC TRUST PSMC_19-1 SUB WHOLE_CMO _19-1		1.A	1,558,536	1,603,256	1,518,636	1,532,565	0	3,570	0	0	4.153	4.901	MON	5,548	69,053	08/01/2024	07/25/2049	6,090	
69372X-BR-2	PSMC TRUST PSMC_19-1 SUB WHOLE_CMO _19-1		1.A	1,108,263	1,185,015	1,101,291	1,110,624	0	2,277	0	0	4.153	5.097	MON	4,101	51,039	08/01/2024	07/25/2049	10,716	
69372X-BS-0	PSMC TRUST PSMC_19-1 SUB WHOLE_CMO _19-1		1.F FE	652,380	911,680	664,726	661,265	0	8,284	0	0	4.153	6.471	MON	3,155	37,891	08/01/2024	07/25/2049	19,848	
69372X-BT-8	PSMC TRUST PSMC_19-1 SUB WHOLE_CMO _19-1		2.A FE	275,863	455,840	311,345	280,747	0	6,679	0	0	4.153	7.583	MON	1,577	18,946	08/01/2024	07/25/2049	13,745	
69374J-AJ-0	PSMC TRUST PSMC_18-3 SENIOR WHOLE_CMO _1		1.A	267,908	271,303	268,372	267,611	0	(1,843)	0	0	3.993	4.331	MON	903	12,603	09/10/2018	08/25/2048	276,549	
69374J-BD-2	PSMC TRUST PSMC_18-3 SENIOR WHOLE_CMO _1		1.A FE	1,937	0	1,167	1,937	0	(9)	0	0	0.000	0.000	MON	0	0	08/01/2024	08/25/2048	0	
69374J-BR-1	PSMC TRUST PSMC_18-3 SUB WHOLE_CMO _18-3		1.A	2,911,793	3,079,416	2,866,573	2,913,825	0	7,592	0	0	3.879	4.664	MON	9,954	122,099	08/01/2024	08/25/2048	65	
69374J-BS-9	PSMC TRUST PSMC_18-3 SUB WHOLE_CMO _18-3		1.A	2,001,278	2,146,321	1,994,297	2,018,611	0	6,198	0	0	3.879	4.762	MON	6,938	85,102	08/01/2024	08/25/2048	45	
69374J-BT-7	PSMC TRUST PSMC_18-3 MEZZANIN WHOLE_CMO		1.A	1,301,142	1,586,564	1,308,209	1,318,848	0	(1,189)	0	0	3.879	5.599	MON	5,128	62,909	08/01/2024	08/25/2048	6,997	
69374J-BU-4	PSMC TRUST PSMC_18-3 SUB WHOLE_CMO _18-3		1.A	335,744	573,194	390,115	336,060	0	2,949	0	0	3.879	7.625	MON	1,853	22,360	08/01/2024	08/25/2048	5,365	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
69374K-AJ-7	PSMC TRUST PSMC_18-4 SUPSEN WHOLE_CMO _1		1.A	1,184,233	1,224,168	1,141,988	1,145,119	0	(7,334)	0	0	4.000	5.041	MON	4,081	51,155	10/09/2018	11/25/2048	1,248,622	
69374K-BC-1	PSMC TRUST PSMC_18-4 SENIOR WHOLE_CMO _1		1.A FE	10,248	723,563	1,055	15,300	0	14,211	0	0	0.021	2,608.456	MON	13	1,029	10/09/2018	11/25/2048	723,907	
69374K-BP-2	PSMC TRUST PSMC_18-4 SUB WHOLE_CMO _18-4		1.A	3,417,076	3,596,438	3,394,075	3,421,830	0	27,513	0	0	4.120	4.898	MON	12,349	151,127	08/01/2024	11/25/2048	3,337	
69374K-BQ-0	PSMC TRUST PSMC_18-4 SUB WHOLE_CMO _18-4		1.A	2,551,269	2,697,102	2,538,043	2,547,065	0	6,966	0	0	4.120	5.035	MON	9,261	113,335	08/01/2024	11/25/2048	2,502	
69374K-BR-8	PSMC TRUST PSMC_18-4 SUB WHOLE_CMO _18-4		1.A	2,100,697	2,247,660	2,112,761	2,106,504	0	6,952	0	0	4.120	5.177	MON	7,718	94,449	08/01/2024	11/25/2048	2,085	
69374K-BS-6	PSMC TRUST PSMC_18-4 SUB WHOLE_CMO _18-4		1.A	799,963	1,029,871	761,921	792,620	0	(3,119)	0	0	4.120	6.061	MON	3,536	42,476	08/01/2024	11/25/2048	2,142	
69374K-BT-4	PSMC TRUST PSMC_18-4 SUB WHOLE_CMO _18-4		1.A	298,131	458,780	319,852	304,112	0	2,270	0	0	4.120	7.073	MON	1,575	18,922	08/01/2024	11/25/2048	6,128	
69374X-AJ-9	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1		1.A	11,612,779	11,050,025	9,820,776	11,434,469	0	(14,915)	0	0	3.500	2.993	MON	32,229	400,293	10/08/2019	10/25/2049	11,243,400	
69374X-BC-3	PSMC TRUST PSMC_19-2 SENIOR WHOLE_CMO _1		1.A FE	37,675	0	25,525	57,716	0	(216,286)	0	0	0.150	(9.796)	MON	706	10,280	10/08/2019	10/25/2049	4,337	
69374X-BP-4	PSMC TRUST PSMC_19-2 SUB WHOLE_CMO _19-2		1.A	3,836,674	4,071,814	3,776,658	3,834,842	0	20,470	0	0	3.796	4.634	MON	12,881	151,869	08/01/2024	10/25/2049	15,965	
69374X-BQ-2	PSMC TRUST PSMC_19-2 SUB WHOLE_CMO _19-2		1.A	2,011,129	2,143,404	1,987,703	1,997,405	0	10,237	0	0	3.796	4.831	MON	6,780	79,944	08/01/2024	10/25/2049	8,404	
69374X-BR-0	PSMC TRUST PSMC_19-2 SUB WHOLE_CMO _19-2		1.A	2,059,450	2,357,309	1,957,863	2,044,091	0	2,580	0	0	3.796	5.135	MON	7,457	87,922	08/01/2024	10/25/2049	33,350	
69374X-BS-8	PSMC TRUST PSMC_19-2 SUB WHOLE_CMO _19-2		2.A FE	588,854	909,480	592,871	589,936	0	4,602	0	0	3.796	6.518	MON	2,877	33,390	08/01/2024	10/25/2049	35,401	
69374X-BT-6	PSMC TRUST PSMC_19-2 SUB WHOLE_CMO _19-2		3.A FE	285,780	520,080	314,666	290,955	0	6,329	0	0	3.796	7.530	MON	1,645	19,094	08/01/2024	10/25/2049	17,012	
69375B-AJ-6	PSMC_19-3 SUPSEN WHOLE_CMO _19-3 144A		1.A	9,572,852	9,325,112	8,203,056	9,466,814	0	(16,545)	0	0	3.500	3.208	MON	27,198	328,096	10/28/2019	11/25/2049	9,487,816	
69375B-BC-0	PSMC_19-3 SENIOR WHOLE_CMO _19-3 144A		1.A FE	28,606	7,224,757	1,294	28,606	0	28,606	0	0	0.006	0.000	MON	34	1,166	10/28/2019	11/25/2049	7,225,062	
69375B-BP-1	PSMC_19-3 SUB WHOLE_CMO _19-3 144A		1.A	2,431,695	2,586,073	2,404,157	2,440,072	0	18,432	0	0	3.644	4.484	MON	7,853	91,551	08/01/2024	11/25/2049	3,193	
69375B-BQ-9	PSMC_19-3 SUB WHOLE_CMO _19-3 144A		1.A	1,631,013	1,749,522	1,620,378	1,626,055	0	9,994	0	0	3.644	4.763	MON	5,313	61,935	08/01/2024	11/25/2049	2,160	
69375B-BR-7	PSMC_19-3 SUB WHOLE_CMO _19-3 144A		1.A	1,048,875	1,293,037	989,420	1,036,319	0	(982)	0	0	3.644	5.469	MON	3,926	45,775	08/01/2024	11/25/2049	14,317	
69375B-BS-5	PSMC_19-3 SUB WHOLE_CMO _19-3 144A		1.G FE	416,005	630,135	391,728	422,373	0	8,442	0	0	3.644	5.984	MON	1,913	22,113	08/01/2024	11/25/2049	3,449	
69375B-BT-3	PSMC_19-3 SUB WHOLE_CMO _19-3 144A		2.B FE	152,954	270,144	156,787	156,145	0	3,371	0	0	3.644	6.999	MON	820	9,480	08/01/2024	11/25/2049	12,582	
69376C-AJ-3	PEARL STREET MORTGAGE COMPANY SUPSEN WHO		1.A	11,618,076	12,124,348	9,685,389	11,451,212	0	18,993	0	0	2.500	3.153	MON	25,259	151,554	06/09/2021	05/25/2051	12,275,902	
69376C-BC-7	PEARL STREET MORTGAGE COMPANY SENIOR WHO		1.A FE	464,999	0	446,603	429,360	0	(103,458)	0	0	0.204	12.048	MON	7,887	97,659	06/09/2021	05/25/2051	46,090	
69376C-BP-8	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.C	2,993,976	3,420,512	2,853,958	3,011,816	0	30,424	0	0	2.704	4.663	MON	7,706	79,123	08/01/2024	05/25/2051	10,776	
69376C-BQ-6	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.D	1,400,540	1,609,821	1,341,982	1,409,327	0	14,731	0	0	2.704	4.757	MON	3,627	37,239	08/01/2024	05/25/2051	5,072	
69376C-BR-4	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.F	1,749,471	2,112,569	1,685,960	1,761,490	0	20,002	0	0	2.704	5.211	MON	4,760	48,859	08/01/2024	05/25/2051	134,416	
69376C-BS-2	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		3.A FE	456,504	811,972	366,836	463,743	0	9,317	0	0	2.704	6.020	MON	1,829	18,638	08/01/2024	05/25/2051	151,758	
69376C-BT-0	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		4.A FE	353,051	696,164	309,171	359,252	0	7,983	0	0	2.704	6.680	MON	1,568	15,980	08/01/2024	05/25/2051	121,065	
69376D-AJ-1	PEARL STREET MORTGAGE COMPANY SUPSEN WHO		1.A	13,068,346	13,142,727	10,454,676	13,091,677	0	6,456	0	0	2.500	2.537	MON	27,381	330,818	09/24/2021	08/25/2051	13,307,011	
69376D-AM-4	PEARL STREET MORTGAGE COMPANY SENIOR WHO		1.A	15,250,933	15,075,000	10,387,954	15,217,863	0	(4,297)	0	0	2.500	2.431	MON	31,406	376,875	09/24/2021	08/25/2051	15,263,438	
69376D-BC-5	PEARL STREET MORTGAGE COMPANY SENIOR WHO		1.A FE	323,582	56,486,256	444,315	404,887	0	47,569	0	0	0.163	8,887.996	MON	7,669	95,969	09/24/2021	08/25/2051	56,531,497	
69376D-BP-6	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.A	4,602,352	5,250,820	4,289,535	4,657,643	0	44,938	0	0	2.663	4.348	MON	11,652	141,051	08/01/2024	08/25/2051	7,483	
69376D-BQ-4	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.D	1,916,610	2,221,624	1,811,128	1,942,210	0	19,155	0	0	2.669	4.594	MON	4,941	59,680	08/01/2024	08/25/2051	3,162	
69376D-BR-2	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		1.F	1,605,894	1,987,080	1,478,627	1,626,869	0	12,474	0	0	2.663	4.894	MON	4,410	53,383	08/01/2024	08/25/2051	126,072	
69376D-BS-0	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		3.A	505,989	926,117	436,490	520,742	0	5,414	0	0	2.663	6.057	MON	2,055	24,671	08/01/2024	08/25/2051	164,367	
69376D-BT-8	PEARL STREET MORTGAGE COMPANY SUB WHOLE_		4.A	236,192	528,769	234,017	243,685	0	2,944	0	0	2.663	7.333	MON	1,173	14,086	08/01/2024	08/25/2051	150,091	
69377C-AF-0	PRKCM TRUST PRKCM_22-AFC1 MEZZANIN ABS_A		1.F	3,492,330	4,100,000	4,059,871	4,100,000	0	681,464	0	0	4.160	3.000	MON	14,213	85,296	08/10/2023	04/25/2057	4,185,296	
69377E-AA-7	PRPM LLC PRPM_22-INV1 SENIOR WHOLE_CMO _		1.A	6,840,076	7,063,002	7,073,323	7,063,002	0	63,173	0	0	4.400	3.172	MON	25,898	322,965	02/06/2023	04/25/2067	7,218,388	
69378K-AA-2	PRPM LLC PRPM_22-NQM1 SENIOR WHOLE_CMO _		1.A	7,769,604	7,920,827	7,899,153	7,860,695	0	35,664	0	0	5.404	6.155	MON	35,668	455,697	03/15/2023	08/25/2067	8,138,680	
69378K-AB-0	PRPM LLC PRPM_22-NQM1 SENIOR WHOLE_CMO _		1.D	3,080,277	3,214,781	3,205,918	3,189,972	0	50,932	0	0	5.401	6.174	MON	14,469	184,981	10/05/2022	08/25/2067	3,303,230	
69378K-AC-8	PRPM LLC PRPM_22-NQM1 ABS_ABS _22-NQM1 1		1.D	1,304,080	1,607,737	1,603,038	1,353,120	0	126,213	0	0	5.500	33.407	MON	1,474	44,217	10/05/2022	09/25/2067	1,651,954	
69380T-AA-9	PRPM LLC PRPM_23-NQM3 SENIOR ABS_ABS _23		1.A	10,958,506	10,958,552	11,056,786	10,913,745	0	2,917	0	0	6.221	6.292	MON	56,811	744,763	12/19/2023	11/25/2068	11,299,418	
69380W-AA-2	PRKCM TRUST PRKCM_24-AFC1 SENIOR WHOLE_C		1.A	5,244,276	5,244,586	5,286,876	5,238,907	0	(5,370)	0	0	6.333	6.046	MON	27,678	371,381	02/22/2024	03/25/2059	5,410,656	
69382C-AB-2	PMT LOAN TRUST PMTLT_25-INV3 WHOLE_CMO _		1.A	4,529,508	4,504,872	4,581,032	4,528,342	0	(1,275)	0	0	6.000	5.800	MON	22,524	211,103	03/14/2025	03/25/2056	4,640,018	
69382C-AC-0	PMT LOAN TRUST PMTLT_25-INV3 SRSEC WHOLE		1.A	5,944,554	6,006,496	6,038,580	5,945,570	0	1,136	0	0	5.500	5.752	MON	27,530	258,015	03/14/2025	03/25/2056	6,171,675	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
69383E-AB-7	PMT LOAN TRUST PMTLT_25-INV10 WHOLE_CMO		1.A	29,594,886	29,397,371	29,582,961	29,591,988	0	(2,897)	0	0	5.500	5.363	MON	134,738	270,501	10/10/2025	10/01/2056	81,246	
69383L-AC-9	PMT LOAN TRUST PMTLT_25-J4 WHOLE_CMO _25		1.A FE	23,334,385	23,633,495	23,379,002	23,332,150	0	(2,234)	0	0	5.000	5.150	MON	98,473	98,473	11/13/2025	12/01/2056	64,795	
69384A-AB-4	PRP ADVISORS LLC PRPM_25-RCF5 SRSEC WHOL		1.D FE	4,124,940	4,125,000	4,129,749	4,124,858	0	(82)	0	0	5.310	5.330	MON	18,253	54,759	10/14/2025	10/25/2055	11,543	
69384A-AC-2	PRP ADVISORS LLC PRPM_25-RCF5 WHOLE_CMO		1.G FE	1,499,987	1,500,000	1,504,253	1,499,958	0	(29)	0	0	5.460	5.482	MON	6,825	20,475	10/14/2025	10/25/2055	4,186	
69392C-AA-2	PRETIUM MORTGAGE CREDIT PARTNE SENIOR WH		1.A	55,364,849	58,388,079	56,326,653	56,280,241	0	806,807	0	0	4.075	4.750	MON	198,276	2,448,121	08/16/2024	06/25/2064	59,577,736	
69392C-AB-0	PRETIUM MORTGAGE CREDIT PARTNE WHOLE_CMO		1.F	18,942,831	22,576,000	19,186,455	19,065,241	0	76,409	0	0	4.151	5.418	MON	78,087	1,040,601	08/16/2024	06/25/2064	23,047,039	
69392C-AG-9	PRETIUM MORTGAGE CREDIT PARTNE WHOLE_CMO		2.B	12,930,698	17,516,000	12,736,784	13,247,938	0	269,790	0	0	4.151	5.530	MON	60,585	748,344	08/16/2024	06/25/2064	17,773,514	
69392M-AA-0	PRPM LLC PRPM_25-RPL2 SENIOR WHOLE_CMO _		1.A FE	9,296,433	9,690,412	9,439,412	9,546,333	0	248,264	0	0	3.750	7.745	MON	30,283	276,658	03/24/2025	04/25/2055	28,491	
69392U-AC-8	PMT LOAN TRUST PMTLT_25-INV9 SUPSEN WHOL		1.A	21,573,066	21,346,261	21,443,975	21,570,865	0	(2,201)	0	0	5.500	5.195	MON	97,837	294,770	09/09/2025	09/01/2056	60,853	
69392X-AB-4	PMT LOAN TRUST PMTLT_25-J3 WHOLE_CMO _25		1.A	6,085,136	6,069,961	6,097,737	6,084,626	0	(510)	0	0	5.500	5.384	MON	27,821	55,641	10/03/2025	11/27/2056	17,011	
69392X-AC-2	PMT LOAN TRUST PMTLT_25-J3 WHOLE_CMO _25		1.A	3,629,912	3,655,041	3,626,121	3,629,985	0	73	0	0	5.000	5.151	MON	15,229	30,624	10/03/2025	11/27/2056	10,239	
693965-AA-3	PRPM LLC PRPM_23-NQM1 SENIOR WHOLE_CMO _		1.A	21,497,706	21,497,710	21,450,285	21,814,430	0	491,823	0	0	6.234	4.201	MON	111,681	1,438,575	02/08/2023	01/25/2068	22,166,916	
693965-AB-1	PRPM LLC PRPM_23-NQM1 SENIOR WHOLE_CMO _		1.A	2,666,209	2,687,697	2,681,767	2,675,637	0	5,790	0	0	6.252	6.941	MON	2,801	182,678	02/08/2023	01/25/2068	2,772,414	
693965-AC-9	PRPM LLC PRPM_23-NQM1 SENIOR ABS_ABS _23		1.B	3,631,308	3,689,132	3,680,908	3,634,484	0	144,958	0	0	6.350	7.642	MON	19,522	116,266	02/08/2023	01/25/2068	3,805,398	
693965-AD-7	PRPM LLC PRPM_23-NQM1 MEZZANIN WHOLE_CMO		1.G	1,146,871	1,363,000	1,359,594	1,179,652	0	81,146	0	0	6.208	20.717	MON	7,051	42,544	02/08/2023	01/25/2068	1,405,544	
693967-AA-9	PMTLT_25-INV1 SUPSEN WHOLE_CMO _25-INV1		1.A	11,129,174	11,113,545	11,302,896	11,127,141	0	(2,113)	0	0	6.000	5.953	MON	55,568	634,677	01/17/2025	01/25/2060	11,446,951	
693977-AA-8	PRPM LLC PRPM_24-NQM1 SENIOR WHOLE_CMO _		1.A	16,024,785	16,024,803	16,153,546	16,046,938	0	(20,999)	0	0	6.265	5.966	MON	83,663	1,097,176	03/12/2024	12/25/2068	16,526,780	
693977-AB-6	PRPM LLC PRPM_24-NQM1 SENIOR ABS_ABS _24		1.B	6,409,855	6,409,921	6,495,134	6,420,602	0	(9,104)	0	0	6.569	6.245	MON	35,089	466,671	03/12/2024	12/26/2068	6,620,455	
693987-AC-3	PRPM LLC PRPM_24-RCF2 SENIOR WHOLE_CMO _		1.A	8,710,381	9,019,000	8,651,608	8,879,018	0	168,637	0	0	3.750	10.744	MON	5,637	112,738	09/16/2025	03/25/2054	59,919	
693989-AF-2	PRET LLC PRET_24-RPL1 WHOLE_CMO _24-RPL1		1.E	1,455,199	1,765,000	1,433,709	1,461,922	0	41,739	0	0	3.984	5.311	MON	5,860	35,318	03/07/2024	10/25/2063	1,800,318	
729916-AB-2	PMT LOAN TRUST PMTLT_25-INV11 WHOLE_CMO		1.A FE	15,885,706	15,791,942	15,897,982	15,886,707	0	1,001	0	0	5.500	5.459	MON	72,380	72,380	11/06/2025	11/25/2056	43,175	
73015D-AB-7	PMT LOAN TRUST PMTLT_25-INV4 WHOLE_CMO _		1.A	4,685,867	4,653,149	4,731,816	4,685,438	0	(219)	0	0	6.000	5.769	MON	23,266	191,541	04/01/2025	03/25/2056	4,792,743	
73015D-AC-5	PMT LOAN TRUST PMTLT_25-INV4 SUPSEN WHOL		1.A	19,904,499	19,957,128	20,064,293	19,905,987	0	1,335	0	0	5.500	5.531	MON	91,470	564,462	08/26/2025	03/27/2056	1,009,620	
73015K-AB-1	PMT LOAN TRUST PMTLT_25-INV11 WHOLE_CMO		1.A FE	40,381,252	40,000,000	40,417,289	40,379,511	0	(1,741)	0	0	5.500	5.422	MON	183,333	0	12/03/2025	12/25/2056	107,938	
74160M-CZ-3	PRIME MORTGAGE TRUST WHOLE_CMO _03-3		2.C FM	48,855	52,294	47,274	46,528	0	(2,633)	0	0	6.017	(2.089)	MON	262	0	09/27/2017	01/25/2034	52,294	
74160M-EH-1	PRIME MORTGAGE TRUST PRT_04-CL WHOLE_CMO		4.C FM	0	0	0	0	(209,177)	27,181	0	0	5.250	0.000	MON	0	0	06/01/2025	11/25/2031	0	
74160M-EH-1	PRIME MORTGAGE TRUST PRT_04-CL WHOLE_CMO		6. FM	516,686	614,035	380,209	380,209	(16,498)	2,600	0	0	5.250	(4.911)	MON	2,686	(12,886)	07/07/2004	11/25/2031	601,149	
74160M-GT-3	PRIME MORTGAGE TRUST PRIME_05 SUB WHOLE_		1.A FM	0	121,896	150,575	0	0	0	0	0	5.500	8,882.134	MON	559	1,317	02/15/2005	03/25/2035	123,213	
74160M-HE-5	PRIME MORTGAGE TRUST PRIME_05 WHOLE_CMO		1.A FM	1,479	1,477	1,477	1,477	0	0	0	0	5.500	3.005	MON	7	82	01/12/2005	09/25/2034	1,504	
74390K-AK-4	PRPM LLC PRPM_23-NQM2 SENIOR WHOLE_CMO _		1.A	22,262,227	22,610,090	22,717,909	22,332,565	0	81,338	0	0	6.250	6.960	MON	117,761	1,521,830	10/05/2023	08/25/2068	23,316,655	
74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	3,165,133	3,799,716	3,502,008	3,212,101	0	11,171	0	0	4.226	7.596	MON	2,676	162,304	08/04/2014	07/25/2037	3,878,116	
74922J-AA-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	4,594,905	8,246,218	7,975,877	4,972,114	0	565,934	0	0	4.126	17.098	MON	5,671	144,076	04/14/2016	03/25/2037	8,390,294	
74922M-AC-5	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN AB		1.A FM	2,395,084	3,091,639	2,984,310	2,342,261	0	73,089	0	0	4.226	7.957	MON	2,178	67,141	09/17/2014	07/25/2036	3,158,780	
74922R-AH-3	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	2,037,398	4,313,789	3,120,951	2,181,283	0	327,902	0	0	4.296	12.075	MON	3,089	102,378	05/25/2011	12/25/2036	4,416,167	
74922W-AA-7	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	3,421,273	4,295,060	4,022,522	3,550,116	0	16,147	0	0	4.166	8.858	MON	2,982	189,139	12/11/2013	04/25/2037	4,387,804	
74922X-AA-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	5,242,407	6,971,235	6,518,642	4,865,700	0	290,479	0	0	4.186	11.613	MON	4,864	142,055	08/06/2015	12/25/2036	7,113,290	
74923C-AE-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		1.A FM	2,304,445	4,588,794	3,517,594	2,548,013	0	454,052	0	0	6.250	14.926	MON	23,900	130,478	04/05/2011	01/25/2037	4,719,272	
74923J-AE-7	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		1.A FM	1,562,515	3,536,032	2,637,374	1,708,610	0	313,797	0	0	4.146	16.441	MON	2,444	80,857	04/25/2011	03/25/2037	3,616,889	
74923W-AB-4	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		3.A FM	2,087,488	2,777,156	2,249,489	2,259,104	0	258,901	0	0	6.000	5.292	MON	13,886	83,103	10/20/2015	05/25/2037	2,860,259	
749380-AB-0	RCKT MORTGAGE TRUST RCKT_24-IN SENIOR WH		1.A	12,412,781	12,451,693	12,663,919	12,411,764	0	(298)	0	0	6.000	6.157	MON	12,452	794,521	06/13/2024	06/25/2054	12,825,244	
74951P-CW-6	RES_04-B WHOLE_CMO _04-B 144A		1.A FM	0	125,886	53,998	0	0	3,516	0	0	4.787	8,888.000	MON	368	3,342	05/21/2004	02/10/2036	129,228	
749581-AL-8	RESIDENTIAL FUNDING MTG SEC I SENIOR WHO		1.A FM	927,824	1,604,393	1,300,660	1,031,006	0	141,730	0	0	6.000	11.681	MON	8,022	48,138	04/06/2020	01/25/2037	1,652,531	
74958T-AB-9	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH		1.A FM	541,337	1,516,763	1,025,570	480,138	0	81,373	0	0	5.098	36.484	MON	6,444	38,735	02/14/2013	07/27/2037	1,555,498	
74958W-AA-4	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		1.A FM	43,112	72,589	61,758	48,678	0	7,247	0	0	3.200	10.067	MON	194	1,161	01/11/2007	02/25/2037	73,750	
74958Y-AD-4	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH		1.A FM	0	984,243	742,482	0	0	27,458	0	0	5.375	4,522.678	MON	4,409	21,436	06/30/2011	04/25/2037	1,005,679	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
75114G-AA-7	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	6,205,858	8,044,787	7,838,453	6,182,040	0	290,817	0	0	4.948	12.365	MON	33,168	177,783	03/24/2016	04/25/2046	8,222,570	
75114G-AC-3	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	2,121,752	2,715,842	2,552,761	2,130,949	0	(7,994)	0	0	4.226	9.892	MON	1,913	128,801	03/22/2016	04/25/2046	2,777,050	
75114N-AA-2	RESIDENTIAL ACCREDIT LOANS IN SENIOR WHO		1.A FM	4,038,517	17,098,034	3,586,640	2,470,672	0	49,241	0	0	4.206	11.972	MON	11,986	375,120	09/27/2017	06/25/2046	17,473,154	
75114N-AB-0	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		1.A FM	2,518,239	12,084,888	2,545,836	2,258,677	0	(44,143)	0	0	4.306	6.822	MON	8,673	269,451	12/11/2013	06/25/2046	12,354,339	
751150-AD-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	2,429,656	3,375,834	2,672,237	2,109,055	0	291,868	0	0	4.878	18.663	MON	13,721	84,234	02/19/2015	09/25/2046	3,460,068	
751150-AH-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	705,489	923,873	893,731	731,232	0	53,392	0	0	4.256	14.377	MON	655	22,044	09/27/2017	09/25/2046	945,917	
75409T-DB-8	RATE MORTGAGE TRUST RATE_21-J3 SUB WHOLE		1.A	3,075,833	3,812,377	3,157,549	3,134,797	0	55,754	0	0	2.708	5.663	MON	1,721	104,111	10/14/2021	10/25/2051	3,864,016	
75410J-DC-5	RATE MORTGAGE TRUST RATE_21-J4 MEZZANIN		1.A	6,245,689	6,664,460	5,476,378	6,312,135	0	25,377	0	0	2.632	3.347	MON	14,617	176,700	03/16/2023	11/25/2051	6,752,065	
75410R-DB-9	RATE MORTGAGE TRUST RATE_22-J1 SUB WHOLE		1.A	7,024,523	7,381,417	6,114,076	7,099,065	0	18,116	0	0	2.748	3.302	MON	16,906	204,363	01/31/2022	01/25/2052	7,482,804	
760985-7J-4	RAMP_04-RS7 SENIOR ABS_ABS _04-RS7		1.A FM	575,547	1,016,288	840,141	604,001	0	84,169	0	0	4.506	12.659	MON	763	24,841	10/17/2013	07/25/2034	1,041,129	
76110H-7B-9	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		1.A FM	742,471	913,925	878,796	800,680	0	98,152	0	0	5.304	7.602	MON	4,039	24,458	01/16/2014	07/25/2035	938,383	
76110H-H5-1	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO		6. FM	5,416,023	834,390	512,816	506,748	0	19,837	0	0	5.011	(1.571)	MON	3,485	21,918	11/13/2006	12/25/2034	856,308	
761118-DZ-8	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN WH		1.A FM	651,178	953,892	801,699	693,712	0	76,269	0	0	4.346	7.641	MON	691	22,880	08/06/2015	08/25/2035	976,772	
761118-HA-9	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		1.A FM	793,190	1,118,450	872,473	836,406	0	78,362	0	0	4.546	6.873	MON	847	27,946	09/14/2016	09/25/2035	1,146,396	
761118-HU-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	1,416,261	2,204,675	1,891,793	1,391,148	0	84,595	0	0	5.388	12.357	MON	9,898	60,818	02/27/2023	09/25/2045	2,265,493	
761118-MA-3	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		1.A FM	993,995	1,410,749	1,179,819	1,032,826	0	101,325	0	0	4.546	8.832	MON	1,069	35,250	04/21/2014	11/25/2035	1,445,999	
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		1.A FM	781,977	9,102,597	7,726,991	781,977	0	438,775	0	0	5.028	87.874	MON	38,136	234,260	06/02/2011	01/25/2046	9,336,857	
761118-WQ-7	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		1.A FM	2,296,035	10,902,051	2,746,376	2,153,852	0	(5,122)	0	0	4.366	9.481	MON	7,933	182,786	09/27/2017	04/25/2046	11,084,837	
761118-XU-7	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH		1.A FM	6,682,927	14,762,222	8,828,200	7,024,976	0	753,295	0	0	6.500	11.170	MON	79,962	478,018	04/05/2011	03/25/2036	15,240,240	
76111X-ZB-2	RESIDENTIAL ASSET MORTGAGE PRO SENIOR WH		1.A FM	368,656	716,096	617,236	368,656	0	37,629	0	0	4.945	20.453	MON	2,951	18,556	10/18/2012	11/25/2035	734,652	
76112B-DV-9	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN		1.A FM	81,975	98,375	98,074	78,635	0	25,044	0	0	5.280	795.954	MON	433	2,642	10/22/2004	10/25/2034	101,017	
76112B-EP-1	RESIDENTIAL ASSET MORTGAGE PRO WHOLE_CMO		1.A FM	1,203,314	1,260,957	1,260,492	1,224,852	0	71,098	0	0	5.447	6.985	MON	5,724	34,345	01/25/2005	09/25/2034	1,295,302	
76112B-FW-5	RESIDENTIAL ASSET MORTGAGE PRO ABS_ABS _		1.A FM	319,744	2,353,937	2,280,842	410,840	0	152,593	0	0	6.232	80.547	MON	12,225	62,137	12/15/2004	12/25/2034	2,416,074	
76112B-JA-9	RESIDENTIAL ASSET MORTGAGE PRO ABS_ABS _		1.A FM	0	1,429,879	1,344,864	0	0	44,245	0	0	5.992	0.000	MON	0	6,259	01/20/2005	01/25/2035	1,436,138	
76112F-AA-9	RESIDENTIAL ASSET SECURITIZATI SENIOR WH		1.A FM	5,772,826	16,774,159	5,456,839	5,459,284	0	69,785	0	0	6.500	10.257	MON	90,860	414,199	08/01/2025	06/25/2036	17,188,358	
76114G-AB-3	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH		1.A FM	1,523,137	3,394,644	1,183,572	1,385,929	0	(28,371)	0	0	6.000	5.229	MON	16,973	66,166	08/01/2025	02/25/2037	3,460,810	
78386N-DF-3	SEQUOIA MORTGAGE TRUST SEMT_19 SUB WHOLE		1.A FM	112,657	130,621	130,423	150,141	0	9,021	0	0	5.847	(9.550)	MON	636	3,764	02/25/2000	02/25/2038	134,385	
78473N-AC-7	SUNTRUST ADJUSTABLE RATE MORTG SUPSEN WH		1.A FM	886,455	1,196,510	998,970	868,393	0	43,989	0	0	5.860	11.090	MON	5,842	35,229	11/17/2014	02/25/2037	1,231,739	
78473T-AG-5	SUNTRUST ADJUSTABLE RATE MORTG SUPSEN WH		1.A FM	88,737	392,978	205,067	29,318	0	39,736	0	0	6.219	156.268	MON	2,037	12,242	04/06/2020	04/25/2037	405,220	
78473W-AE-3	SUNTRUST ADJUSTABLE RATE MORTG SUPSEN WH		1.A FM	3,128,827	3,918,046	2,808,501	2,991,860	0	47,542	0	0	4.712	6.044	MON	15,386	94,600	04/04/2013	10/25/2037	4,012,646	
78473W-AF-0	SUNTRUST ADJUSTABLE RATE MORTG SUPSEN WH		1.A FM	833,377	860,339	753,453	821,181	0	16,270	(48)	0	4.564	4.331	MON	3,272	19,879	06/10/2013	10/25/2037	880,218	
78577N-AA-6	SACO I TRUST SACO_06-12 SENIOR ABS_ABS _		1.A FM	0	12,954	17,931	0	0	227	0	0	4.126	8,888.000	MON	9	384	12/19/2006	09/25/2036	13,338	
79583V-AA-8	SALUDA GRADE ALTERNATIVE MORTG SENIOR SE		1.A FE	82,490,021	88,581,188	87,742,007	83,260,080	0	336,584	0	0	4.600	5.844	MON	67,912	4,177,659	12/20/2022	04/25/2067	90,616,299	
79583V-AC-4	SALUDA GRADE ALTERNATIVE MORTG SENIOR SE		1.E FE	967,229	1,099,638	1,047,285	985,078	0	6,339	0	0	4.586	6.859	MON	840	52,889	12/20/2022	04/25/2067	1,125,492	
80262B-AB-6	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO		1.A	4,917,324	4,917,403	4,945,560	4,925,059	0	7,744	0	0	5.748	5.911	MON	23,554	218,835	03/14/2025	01/25/2065	5,058,729	
80262B-AC-4	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO		1.B	14,889,887	14,889,959	14,978,639	14,913,013	0	23,155	0	0	5.952	6.113	MON	73,854	686,151	03/14/2025	01/25/2065	15,333,084	
80262C-AD-0	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO		1.C FE	15,991,918	15,992,081	16,005,082	16,005,885	0	13,967	0	0	5.321	5.722	MON	14,182	212,881	09/24/2025	08/25/2065	34,769	
80265D-AD-5	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO		1.C FE	4,856,815	4,856,875	4,862,665	4,856,961	0	145	0	0	5.341	5.367	MON	21,617	43,234	11/05/2025	11/25/2065	10,326	
80265D-AE-3	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO		1.F FE	6,625,652	6,625,688	6,631,413	6,625,853	0	202	0	0	5.443	5.470	MON	30,053	60,106	11/05/2025	11/25/2065	14,129	
81743A-CB-3	SEQUOIA MORTGAGE TRUST SEMT_17 SUB WHOLE		1.A	7,785,855	7,465,400	6,915,211	7,648,605	0	(23,595)	0	0	3.706	3.155	MON	23,059	282,851	11/15/2019	12/27/2049	7,603,701	
81744A-AA-6	SEQUOIA MORTGAGE TRUST SEMT_11 SENIOR WH		1.A FM	134,321	139,462	134,974	128,576	0	(1,487)	(64)	0	4.748	5.057	MON	202	7,101	10/26/2006	12/20/2032	142,741	
81744F-HV-2	SEQUOIA MORTGAGE TRUST SEMT_05 SUPSEN WH		1.A FM	890,917	976,682	896,881	806,223	0	13,258	(190)	0	4.288	10.872	MON	1,280	41,785	03/17/2015	10/20/2035	995,551	
81746N-AN-8	SEQUOIA MORTGAGE TRUST SEMT_16 WHOLE_CMO		1.A	6,200,075	5,929,985	5,413,510	6,050,724	0	(27,627)	0	0	3.500	2.772	MON	17,296	212,193	10/12/2016	11/25/2046	6,033,760	
81746V-CB-4	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE		1.A	5,528,761	5,670,754	5,383,999	5,653,106	0	29,191	0	0	3.802	4.226	MON	17,968	223,073	02/22/2018	03/25/2048	5,778,636	
81746V-CC-2	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE		1.A	3,634,932	3,780,502	3,588,700	3,768,042	0	23,717	0	0	3.802	4.351	MON	11,979	148,715	02/22/2018	03/25/2048	3,852,423	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
81746V-CD-0	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE		1.A	3,826,159	4,124,315	3,880,163	4,106,506	0	61,955	0	0	3.802	5.050	MON	13,068	162,240	02/22/2018	03/25/2048	4,202,777	
81747C-CE-9	SEQUOIA MORTGAGE TRUST SEMT_19 SUB WHOLE		1.A	10,523,936	9,666,017	9,289,862	9,666,017	0	220	0	0	4.807	3.464	MON	38,716	473,619	07/17/2019	08/25/2049	9,898,075	
81747D-AN-9	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		1.A	2,293,148	2,275,261	2,119,887	2,275,411	0	(9,100)	0	0	4.000	3.657	MON	7,584	91,895	02/08/2018	03/25/2048	2,320,766	
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH		1.A	803,381	806,361	751,942	803,980	0	205	0	0	4.000	4.062	MON	2,688	33,200	05/10/2018	06/25/2048	822,488	
81747G-CA-8	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE		1.A	4,868,089	4,563,443	4,358,419	4,563,443	0	0	0	0	3.947	2.843	MON	15,011	184,315	08/15/2019	05/26/2048	4,653,363	
81747Y-CC-5	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE		1.A	7,871,900	7,929,595	6,415,786	7,882,656	0	3,112	0	0	2.546	2.618	MON	16,823	203,873	10/20/2021	04/25/2051	8,030,678	
81747Y-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE		1.D	2,881,540	3,202,471	2,566,175	2,913,163	0	63,179	0	0	2.546	3.867	MON	6,794	40,824	02/16/2022	04/25/2051	3,243,295	
81748A-CC-6	SEQUOIA MORTGAGE TRUST SEMT_20 SUB WHOLE		1.A	2,121,596	2,016,802	1,789,360	2,083,661	0	(6,505)	0	0	3.303	2.784	MON	5,551	67,388	03/10/2020	04/25/2050	2,050,117	
81748B-CB-6	SEQUOIA MORTGAGE TRUST SEMT_19 SUB WHOLE		1.A	4,448,938	4,123,836	3,991,231	4,230,207	0	(49,435)	0	0	4.029	2.339	MON	13,844	171,975	08/15/2019	09/27/2049	4,207,276	
81748B-CC-4	SEQUOIA MORTGAGE TRUST SEMT_19 SUB WHOLE		1.A	3,783,754	3,554,310	3,438,599	3,589,495	0	(18,462)	0	0	4.029	3.298	MON	11,932	148,224	08/15/2019	09/27/2049	3,626,226	
81748R-CC-9	SEQUOIA MORTGAGE TRUST SEMT_20 SUB WHOLE		1.A	6,564,606	6,309,896	5,322,190	6,487,922	0	(16,193)	0	0	2.915	2.508	MON	15,329	185,345	10/26/2020	11/25/2050	6,401,848	
81748R-CD-7	SEQUOIA MORTGAGE TRUST SEMT_20 SUB WHOLE		1.A	895,385	882,133	742,092	894,337	0	11,871	0	0	2.915	2.708	MON	2,143	12,855	10/27/2021	11/25/2050	894,988	
81748T-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE		1.B	899,557	883,998	734,766	895,477	0	(1,132)	0	0	2.864	2.674	MON	2,110	25,527	10/06/2021	11/25/2051	896,656	
81748V-CD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE		1.A	6,765,222	6,661,142	5,415,898	6,738,651	0	(7,124)	0	0	2.650	2.483	MON	14,712	177,957	08/10/2021	05/25/2051	6,749,426	
81748V-CE-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE		1.C	3,233,446	3,285,550	2,650,100	3,236,939	0	48,126	0	0	2.650	2.846	MON	7,257	43,545	12/15/2021	05/25/2051	3,329,095	
81748W-CD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE		1.A	2,494,916	2,551,588	2,078,679	2,506,425	0	3,533	0	0	2.664	2.897	MON	5,664	68,491	11/22/2021	06/25/2051	2,585,560	
81748W-CE-4	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE		1.G	868,363	879,984	711,155	870,875	0	632	0	0	2.664	2.795	MON	1,953	23,621	05/06/2021	06/25/2051	891,700	
81748X-CD-4	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE		1.A	8,845,560	8,517,623	7,282,170	8,771,218	0	(20,930)	0	0	3.048	2.646	MON	21,638	261,741	06/24/2021	07/25/2051	8,647,511	
81748Y-CD-2	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE		1.A	6,545,554	6,328,232	5,291,288	6,496,876	0	(13,053)	0	0	2.931	2.556	MON	15,459	186,881	09/22/2021	10/25/2051	6,420,947	
81749C-CG-2	SEQUOIA MORTGAGE TRUST SEMT_22 SUB WHOLE		1.A	9,884,883	10,091,995	8,444,092	9,925,383	0	12,170	0	0	2.943	3.169	MON	24,747	299,589	01/20/2022	02/25/2052	10,240,554	
81880N-AG-9	SGR_25-1 WHOLE_CMO _25-1 144A		1.C FE	3,716,981	3,717,000	3,719,172	3,716,726	0	(254)	0	0	5.250	5.122	MON	16,262	0	12/11/2025	12/25/2065	77,439	
81880N-AH-7	SGR_25-1 WHOLE_CMO _25-1 144A		1.F FE	4,965,933	4,966,000	4,957,916	4,965,587	0	(346)	0	0	5.351	5.221	MON	22,144	0	12/11/2025	12/25/2065	103,460	
83611M-GV-4	SOUNDVIEW HOME EQUITY LOAN TRU ABS_ABS _		1.A FM	26,338,533	33,541,000	31,873,653	28,184,442	0	2,263,889	0	0	4.671	9.914	MON	26,113	541,867	02/02/2017	11/25/2035	34,082,867	
83611M-GW-2	SOUNDVIEW HOME EQUITY LOAN TRU ABS_ABS _		1.A FM	0	10,000,000	8,208,823	0	0	153,851	0	0	4.776	0.000	MON	0	27,265	09/28/2005	11/25/2035	10,027,265	
83611M-GX-0	SOUNDVIEW HOME EQUITY LOAN TRU MEZZANIN		1.A FM	0	8,000,000	5,469,072	0	0	101,011	0	0	4.866	0.000	MON	0	21,812	09/28/2005	11/25/2035	8,021,812	
83611M-GY-8	SOUNDVIEW HOME EQUITY LOAN TRU ABS_ABS _		1.A FM	6,231	993,480	884,135	6,231	0	18,250	0	0	5.346	8,888.000	MON	885	2,709	09/28/2005	11/25/2035	996,189	
85571R-AA-8	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		1.A FE	2,700,572	2,795,352	2,797,644	2,777,091	0	28,938	0	0	4.161	5.340	MON	9,693	119,066	12/15/2022	03/25/2067	2,853,509	
85573U-AB-7	STARWOOD MORTGAGE RESIDENTIAL SENIOR WHO		1.E	4,085,683	5,502,000	4,949,363	5,502,000	0	155,778	0	0	3.573	2.573	MON	16,382	196,586	09/12/2023	02/25/2067	5,600,293	
863579-C6-3	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	3,614,076	5,771,045	3,935,994	3,530,762	0	106,595	0	0	4.566	8.023	MON	21,960	132,567	04/06/2020	11/25/2035	5,903,612	
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		1.A FM	2,051,596	2,286,528	2,154,234	2,122,719	0	2,240	0	0	4.751	6.565	MON	9,053	113,899	03/09/2023	01/25/2035	2,341,482	
863579-HB-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	2,351,051	2,582,617	2,505,344	2,421,285	0	11,151	0	0	5.416	7.650	MON	11,657	153,525	03/09/2023	01/25/2035	2,654,599	
863579-L6-3	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	25,105	1,034,544	1,029,938	25,105	0	61,415	0	0	4.331	453.389	MON	3,734	22,829	01/16/2014	01/25/2036	1,057,373	
863579-LC-0	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	1,079,732	1,296,896	1,186,955	1,105,420	0	61,545	0	0	4.628	7.773	MON	5,002	30,342	11/15/2011	02/25/2035	1,327,238	
863579-LH-9	STRUCTURED ADJUSTABLE RATE MOR SUB WHOLE		1.A FM	0	5,403,295	4,170,456	0	0	89,915	0	0	4.296	0.000	MON	0	187	07/27/2005	02/25/2035	5,403,482	
863579-MW-5	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		1.A FM	1,117,758	1,418,787	1,332,092	963,466	0	115,487	0	0	5.199	13.883	MON	6,147	37,056	11/15/2011	03/25/2035	1,455,843	
863579-P7-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		1.A FM	7,561,740	14,595,191	10,807,577	7,552,446	0	601,274	0	0	4.739	13.859	MON	57,634	349,271	04/02/2013	02/25/2036	14,944,462	
863579-PA-0	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO		1.A FM	677	814,931	813,949	677	0	19,545	0	0	4.791	8,888.000	MON	651	18,668	03/18/2005	04/25/2035	833,599	
863579-PD-4	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO		1.A FM	1,480,726	1,621,640	1,482,344	1,478,620	0	55,679	0	0	4.543	5.966	MON	6,139	36,635	11/07/2006	04/25/2035	1,658,275	
863579-V4-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	1,121,087	1,498,952	1,266,226	1,090,654	0	50,962	0	0	5.005	9.288	MON	6,252	38,868	03/19/2020	03/25/2036	1,537,820	
863579-WZ-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	391,153	681,139	476,081	388,748	0	16,018	0	0	4.311	10.491	MON	2,447	14,830	04/06/2020	09/25/2035	695,969	
863579-XC-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	595,088	1,242,370	781,877	556,081	0	17,063	0	0	4.726	13.536	MON	4,893	29,796	04/06/2020	09/25/2035	1,272,166	
863579-XE-3	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		1.A FM	1,430,581	2,538,216	1,782,921	1,448,532	0	85,198	0	0	4.312	10.477	MON	9,121	55,673	01/16/2014	09/25/2035	2,593,889	
863579-XP-8	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		1.A FM	1,810,244	3,025,798	1,846,654	1,740,526	0	14,716	0	0	4.404	6.276	MON	11,104	67,846	05/17/2013	09/25/2035	3,093,644	
863579-Y6-9	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH		1.A FM	0	1,354,509	737,170	0	0	28,489	0	0	4.062	6,328.437	MON	4,585	27,511	11/21/2011	04/25/2036	1,382,020	
863587-AE-1	STRUCTURED ASSET INVESTMENT LO SENIOR AB		1.A FM	557,401	647,200	646,774	639,530	0	9,659	0	0	4.146	4.417	MON	447	13,936	03/09/2016	06/25/2036	652,661	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
86358D-AA-6	SARM_08-1 SUPSEN WHOLE_CMO _08-1		1.A FM	1,796,980	2,631,753	2,203,434	1,791,982	0	157,495	0	0	5.596	12.258	MON	2,455	59,430	03/17/2015	10/25/2037	2,691,183	
86359B-4X-6	STRUCTURED ASSET SECURITIES CO WHOLE_CMO		1.A FM	3,929	1,330	1,323	1,427	0	246	0	0	5.030	49.468	MON	6	37	12/28/2020	03/25/2035	1,363	
86359B-4Z-1	STRUCTURED ASSET SECURITIES CO SENIOR WH		1.A FM	96,998	224,048	228,164	93,883	0	18,065	0	0	5.737	46.135	MON	1,071	7,652	05/25/2005	03/25/2035	229,786	
86359B-UG-4	STRUCTURED ASSET SECURITIES CO WHOLE_CMO		1.A FM	59,521	2,850	2,804	2,881	0	98	0	0	6.080	3.487	MON	14	78	05/20/2004	06/25/2034	2,912	
86359B-WR-8	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	661,674	687,335	637,313	655,030	0	13,528	0	0	4.518	5.655	MON	2,588	22,442	03/16/2023	07/25/2034	703,416	
86359B-XM-8	STRUCTURED ASSET SECURITIES CO ABS_ABS _		1.A FM	504	539	531	463	0	28	0	0	5.860	24.433	MON	3	19	07/21/2004	08/25/2034	558	
86359L-TG-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		1.A FM	4,294,719	6,237,173	4,979,579	4,563,115	0	405,927	0	0	4.306	8.080	MON	4,476	65,677	04/25/2011	02/25/2036	6,302,850	
86360B-AA-6	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	1,921,922	3,790,252	2,526,453	1,883,569	0	149,337	0	0	4.718	11.752	MON	14,902	91,533	04/02/2013	05/25/2036	3,881,785	
86360B-AJ-7	SAR_06-4 SUPSEN WHOLE_CMO _06-4		1.A FM	4,491,841	6,195,031	4,420,763	3,761,855	0	248,729	0	0	4.733	9.648	MON	24,434	145,644	09/27/2017	05/25/2036	6,340,675	
86360N-AP-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	1,828,010	3,048,841	1,666,920	1,682,613	0	21,614	(167)	0	4.430	6.796	MON	11,255	67,887	03/09/2023	06/25/2036	3,116,728	
86360Q-AE-5	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		1.A FM	5,447,849	7,043,014	6,360,319	6,028,782	0	53,130	0	0	4.226	5.243	MON	4,961	202,962	03/17/2015	06/25/2036	7,142,389	
86361H-AA-2	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		1.A FM	7,522,677	12,772,491	10,182,396	9,597,451	0	2,257,002	0	0	4.266	7.774	MON	9,082	211,798	05/20/2011	08/25/2036	12,984,289	
86361P-AA-4	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	343,757	797,254	383,655	314,300	0	11,520	0	0	4.479	10.622	MON	2,976	14,984	09/29/2017	10/25/2036	812,238	
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		1.A FM	2,106,537	2,641,426	2,383,023	2,444,287	0	23,454	0	0	4.246	5.140	MON	1,869	103,573	04/29/2016	10/25/2036	2,689,472	
86362H-AA-1	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	449,912	1,473,285	1,437,891	451,595	0	122,297	0	0	4.166	42.836	MON	1,023	31,504	05/30/2013	12/25/2036	1,504,789	
86362R-AC-5	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	645,357	965,438	782,874	496,346	0	57,407	0	0	4.142	15.444	MON	3,333	20,615	05/15/2012	01/25/2037	986,053	
86363G-AA-2	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	791,356	4,263,281	3,640,154	763,017	0	227,969	0	0	4.246	83.730	MON	3,017	81,788	05/30/2013	04/25/2047	4,345,069	
86363G-AF-1	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	260,986	688,098	289,461	233,899	0	3,423	0	0	4.822	10.104	MON	2,765	12,831	04/06/2020	04/25/2047	700,929	
86363X-AA-5	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	3,993,294	5,237,185	5,107,329	3,696,004	0	(132,616)	0	0	4.286	11.052	MON	3,741	104,975	10/26/2021	06/25/2037	5,342,160	
86363X-AJ-6	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH		1.A FM	3,480,289	4,603,910	3,645,864	3,443,630	0	220,156	0	0	4.545	9.546	MON	17,439	110,260	08/05/2015	06/25/2037	4,714,170	
86364K-AA-2	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		1.A FM	1,570,340	2,682,939	2,073,155	1,601,423	0	92,257	0	0	4.696	10.308	MON	2,100	52,045	03/17/2015	05/25/2047	2,734,984	
872227-AC-7	TBW MORTGAGE BACKED PASS THROU SUPSEN WH		1.A FM	2,530,460	14,740,270	4,224,487	2,487,924	0	210,129	0	0	4.026	16.301	MON	9,891	95,027	04/06/2011	07/25/2037	14,835,297	
872635-AD-9	TOORAK MORTGAGE TRUST TRK_22-1 MEZZANIN		1.E	6,182,495	7,854,000	7,153,938	7,605,634	0	1,572,076	0	0	3.991	25.044	MON	26,119	156,627	04/11/2024	02/25/2057	8,010,627	
881561-VZ-4	TERWIN MORTGAGE TRUST TMTS_05 ABS_ABS _0		1.A FM	50,895	10,409	10,303	10,072	0	232	0	0	5.564	7.563	MON	48	230	06/17/2005	07/25/2036	10,639	
885220-DQ-3	THORNBURG MORTGAGE SECURITIES SENIOR WHO		1.A FM	564,980	575,592	566,516	572,509	0	4,802	0	0	4.995	5.761	MON	2,396	27,097	09/24/2013	06/25/2043	587,977	
885220-HM-8	THORNBURG MORTGAGE SECURITIES SENIOR WHO		1.A FM	1,051,111	1,083,698	1,048,300	1,022,784	0	(9,421)	0	0	5.265	6.486	MON	951	65,689	08/12/2014	07/25/2045	1,112,616	
88522A-AB-7	THORNBURG MORTGAGE SECURITIES SENIOR WHO		1.A FM	333,202	2,187,962	1,817,125	456,073	0	217,782	0	0	3.976	75.027	MON	1,450	58,517	07/13/2011	07/25/2036	2,246,479	
88522E-AE-3	THORNBURG MORTGAGE SECURITIES SUPSEN WHO		1.A FM	2,257,146	8,103,095	8,096,363	4,781,289	0	2,729,462	0	0	5.463	17.526	MON	7,377	183,648	02/16/2012	03/25/2037	8,286,743	
88522N-AA-1	THORNBURG MORTGAGE SECURITIES SUPSEN WHO		1.A FM	0	3,092,198	3,071,298	0	0	154,572	0	0	4.995	8,888.000	MON	2,574	85,868	11/01/2011	11/25/2046	3,178,066	
88522N-AA-1	THORNBURG MORTGAGE SECURITIES SUPSEN WHO		2.C FM	93,621	98,525	97,859	93,621	0	0	0	0	4.995	6.034	MON	82	2,736	09/27/2017	11/25/2046	101,261	
88522N-AA-1	THORNBURG MORTGAGE SECURITIES SUPSEN WHO		3.B FM	1,227,526	1,249,854	1,241,407	1,227,526	0	(14,001)	0	0	4.995	5.215	MON	1,041	34,708	09/27/2017	11/25/2046	1,284,562	
88522R-AA-2	THORNBURG MORTGAGE SECURITIES SUPSEN WHO		1.A FM	1,740,637	2,326,479	2,254,576	1,728,713	0	80,280	0	0	3.966	12.131	MON	1,538	57,045	07/28/2011	10/25/2046	2,383,524	
88522U-AG-2	THORNBURG MORTGAGE SECURITIES SUPSEN WHO		1.A FM	469,279	589,088	580,385	490,520	0	36,610	0	0	5.014	9.358	MON	2,461	14,790	03/19/2020	04/25/2038	603,878	
88522W-AD-5	THORNBURG MORTGAGE SECURITIES SUPSEN WHO		1.A FM	1,881,901	2,367,890	2,044,692	1,867,556	0	56,692	0	0	5.363	11.008	MON	2,116	60,456	07/15/2013	06/25/2037	2,428,346	
89169D-AG-6	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		1.E	6,021,403	7,123,002	5,946,401	6,473,339	0	586,294	0	0	3.851	11.329	MON	22,860	137,323	07/11/2024	07/25/2057	7,260,325	
89169D-AH-4	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		1.G	19,162,855	23,598,000	18,332,572	20,962,601	0	2,241,954	0	0	3.851	13.204	MON	75,735	454,932	04/03/2024	07/25/2057	24,052,932	
89170V-BA-5	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		1.F	5,487,934	6,460,000	4,958,907	5,456,128	0	(4,210)	0	0	4.547	5.210	MON	24,481	277,657	09/12/2025	07/25/2062	1,843	
89171U-AJ-8	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.A	7,149,318	6,837,363	6,795,021	6,882,839	0	(42,611)	0	0	4.088	3.250	MON	23,294	318,899	05/22/2019	04/25/2055	6,977,227	
89171Y-AG-6	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		1.A	8,324,286	10,173,500	9,080,670	8,836,469	0	582,142	0	0	3.698	7.717	MON	31,350	189,139	10/19/2023	11/25/2060	10,362,639	
89172P-AF-6	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.A	14,409,300	16,755,000	15,215,449	15,208,300	0	383,926	0	0	3.532	6.395	MON	49,322	597,261	07/26/2023	08/25/2055	17,052,329	
89172P-AG-4	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.B	40,515,296	49,017,000	39,896,269	42,174,499	0	2,453,844	0	0	3.532	8.050	MON	144,291	869,841	07/11/2024	08/25/2055	49,886,841	
89172R-AF-2	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		1.A	6,487,491	7,260,000	6,824,588	6,792,021	0	144,676	0	0	3.840	6.282	MON	23,230	275,611	08/09/2023	04/25/2055	7,397,376	
89173F-AG-5	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		1.E	22,216,405	27,319,532	23,265,978	22,871,102	0	1,080,390	0	0	3.776	7.552	MON	85,976	518,372	04/03/2024	10/25/2056	18,473,758	
89173H-AG-1	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		1.E	3,959,013	4,451,940	4,061,826	4,161,693	0	288,864	0	0	4.151	8.674	MON	15,913	92,685	05/22/2024	04/25/2057	4,544,625	
89173H-AH-9	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.F	23,638,454	27,014,000	23,363,256	25,350,970	0	1,073,519	0	0	4.151	8.396	MON	96,558	1,088,134	02/09/2024	04/25/2057	27,576,406	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
89173U-AE-7	TOWD POINT MORTGAGE TRUST TWPT SUB ABS_A		1.A	743,049	880,000	758,117	794,096	0	35,560	0	0	3.632	8.634	MON	2,664	32,136	06/07/2024	06/25/2057	896,027	
89173U-AG-2	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		1.F	16,840,429	20,469,000	16,226,466	17,942,880	0	1,450,022	0	0	3.632	10.099	MON	61,956	372,795	02/09/2024	06/25/2057	20,841,795	
89175J-AC-4	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN		1.A	41,954,727	46,730,111	43,312,130	43,018,230	0	724,366	0	0	3.250	5.269	MON	126,561	1,518,728	07/08/2024	10/25/2057	5,665,699	
89175J-AD-2	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		1.A	2,379,595	2,725,000	2,425,934	2,452,256	0	52,755	0	0	3.250	5.849	MON	7,380	88,562	07/08/2024	10/25/2057	2,769,281	
89175M-AH-6	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		2.A	20,925,127	27,001,000	21,511,103	20,970,956	0	16,435	0	0	3.759	5.026	MON	84,586	1,031,881	04/03/2024	05/25/2058	27,511,763	
89175M-AJ-2	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		2.B FE	27,508,752	37,594,000	23,564,541	27,664,359	0	874,917	0	0	3.759	5.002	MON	117,771	595,470	04/03/2024	05/28/2058	38,189,470	
89175T-AB-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		1.A	1,392,097	1,775,000	1,524,173	1,476,782	0	36,039	0	0	3.000	5.975	MON	4,438	53,250	03/16/2023	06/25/2058	1,801,625	
89175T-AE-8	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		1.E	9,543,683	12,447,000	8,224,689	9,848,520	0	478,311	0	0	3.286	7.084	MON	34,088	204,566	02/09/2024	06/25/2058	12,651,566	
89175T-AG-3	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		2.B FE	9,952,871	14,652,000	9,333,478	10,441,817	0	673,192	0	0	3.286	8.858	MON	40,126	240,805	04/03/2024	06/25/2058	14,892,805	
89175V-AC-7	TOWD POINT MORTGAGE TRUST TPMT MEZZANIN		1.A	13,281,744	13,007,370	12,301,435	13,056,118	0	(15,379)	0	0	3.500	3.374	MON	37,938	455,258	11/06/2019	03/25/2058	13,234,999	
89175V-AF-0	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.F	5,661,300	6,775,000	5,399,227	5,829,053	0	285,620	0	0	3.677	7.195	MON	20,757	125,586	07/11/2024	03/25/2058	6,900,586	
89176E-AC-4	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		1.A	5,115,625	5,000,000	4,819,811	5,017,780	0	(8,108)	0	0	3.500	3.334	MON	14,583	175,000	11/05/2019	01/25/2058	5,087,500	
89176E-AE-0	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.D	20,024,265	19,911,000	18,541,953	19,909,026	0	311,081	0	0	4.111	3.992	MON	68,209	409,919	02/15/2022	01/25/2058	20,320,919	
89176E-AG-5	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.F	15,034,097	17,397,000	14,708,054	15,522,522	0	841,687	0	0	4.111	7.762	MON	59,597	358,162	07/11/2024	01/25/2058	17,755,162	
89176L-AF-1	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.E	16,970,164	20,124,000	16,041,023	17,430,362	0	800,872	0	0	3.958	6.984	MON	66,381	397,045	07/11/2024	03/25/2058	20,521,045	
89176U-AC-8	TOWD POINT MORTGAGE TRUST ABS_ABS _20-2		1.A	40,506,252	48,639,000	44,568,107	42,243,297	0	864,218	0	0	3.750	6.367	MON	151,997	1,823,962	09/27/2023	04/25/2060	49,550,981	
89176U-AG-9	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.E	6,292,908	8,104,934	5,906,432	6,570,104	0	370,983	0	0	3.902	7.768	MON	26,357	158,163	01/25/2024	04/26/2060	8,263,097	
89176U-AH-7	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.F	6,682,476	8,541,133	5,954,092	6,991,903	0	223,840	0	0	3.902	7.579	MON	27,775	305,237	02/09/2024	04/26/2060	8,707,816	
89176U-AJ-3	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.F	13,698,744	18,422,000	12,363,255	14,385,732	0	647,915	0	0	3.902	8.483	MON	59,907	562,180	01/31/2024	04/26/2060	18,781,512	
89176U-AP-9	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		1.A	15,600,000	20,000,000	17,138,513	16,523,252	0	460,906	0	0	3.500	7.034	MON	58,333	700,000	09/27/2023	04/25/2060	20,350,000	
89176V-AE-2	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.F	9,817,284	12,681,000	8,959,694	10,156,881	0	540,099	0	0	3.483	7.673	MON	36,802	220,384	07/11/2024	07/25/2058	12,901,384	
89177B-AB-1	TOWD POINT MORTGAGE TRUST SENIOR ABS_ABS		1.A	26,827,500	28,000,000	25,716,285	27,378,497	0	12,200	0	0	3.750	3.923	MON	87,500	1,050,000	02/07/2019	03/25/2058	28,525,000	
89177J-AB-4	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		1.A	11,972,656	12,500,000	11,402,632	12,397,673	0	7,150	0	0	3.750	3.788	MON	39,063	462,046	02/21/2019	12/25/2058	12,730,717	
89177L-AD-5	TOWD POINT MORTGAGE TRUST TOWD SENIOR WH		1.B	67,472,125	68,050,000	63,342,188	66,968,670	0	50,898	0	0	4.000	3.958	MON	226,833	2,616,838	03/02/2023	02/25/2059	69,352,626	
89177L-AE-3	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		1.E	4,444,255	4,987,000	4,282,306	4,536,472	0	69,362	0	0	4.250	5.761	MON	17,662	191,773	06/07/2024	02/25/2059	5,082,462	
89177L-AJ-2	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		1.F FE	36,565,896	46,815,000	31,958,728	38,229,824	0	2,391,451	0	0	3.795	8.264	MON	148,045	747,630	04/03/2024	02/25/2059	47,562,630	
89178B-AB-0	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.A	79,550,282	76,697,000	69,566,400	78,139,054	0	(222,363)	0	0	3.250	2.915	MON	207,721	2,492,652	07/31/2020	10/25/2059	77,943,326	
89178B-AC-8	TOWD POINT MORTGAGE TRUST ABS_ABS _19-4		1.E	30,573,047	30,000,000	26,177,044	30,018,824	0	(11,240)	0	0	3.500	3.476	MON	87,500	1,050,000	01/17/2020	10/25/2059	30,525,000	
89178B-AE-4	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.F	5,261,210	7,247,000	5,513,948	5,462,874	0	305,502	0	0	4.000	8.717	MON	24,157	140,716	10/18/2023	10/27/2059	7,387,716	
89178B-AF-1	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		2.A	68,784,350	86,055,000	62,385,357	70,716,247	0	3,319,914	0	0	3.895	7.195	MON	279,287	1,670,940	07/11/2024	10/27/2059	87,725,940	
89178B-BA-1	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.F	1,448,425	1,840,000	1,349,499	1,498,408	0	42,191	0	0	3.479	6.807	MON	5,335	62,666	08/12/2024	10/27/2059	1,871,262	
89178U-AG-7	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.E	8,221,375	8,999,593	8,093,782	8,402,823	0	413,019	0	0	5.014	7.455	MON	37,603	225,117	01/25/2024	02/25/2063	9,224,710	
89178U-AH-5	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		1.F	29,679,048	32,546,999	27,969,613	30,579,466	0	727,930	0	0	5.014	7.203	MON	135,991	1,504,930	02/09/2024	02/25/2063	33,361,136	
89178W-AC-2	TOWD POINT MORTGAGE TRUST TPMT ABS_ABS _		1.A	5,082,347	5,990,000	5,264,954	5,171,093	0	60,408	0	0	3.500	5.319	MON	17,471	209,650	06/07/2024	01/25/2060	6,094,825	
89178W-AE-8	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.D	1,288,594	1,500,000	1,256,472	1,300,297	0	8,973	0	0	4.000	5.333	MON	5,000	60,000	08/12/2024	01/26/2060	1,530,000	
89179J-AB-2	TOWD POINT MORTGAGE TRUST TPMT SENIOR AB		1.A	4,746,965	6,000,000	4,935,269	4,941,572	0	137,115	0	0	2.500	5.967	MON	12,500	150,000	07/08/2024	10/25/2060	4,759,889	
89179J-AF-3	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A		1.E	11,387,275	14,355,000	9,875,255	11,782,391	0	483,127	0	0	3.934	7.465	MON	47,064	389,998	02/09/2024	10/25/2060	14,638,034	
89179Y-AF-0	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		1.F	3,949,493	4,885,000	3,996,795	4,001,649	0	133,645	0	0	3.500	5.516	MON	14,248	85,487	01/11/2024	11/25/2061	4,970,487	
89180H-AF-4	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		1.A	10,256,916	12,365,000	10,885,826	10,290,338	0	34,111	0	0	4.463	5.690	MON	45,985	564,694	12/08/2023	07/01/2062	12,643,951	
89180H-BA-4	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO		1.F	4,472,400	5,309,000	4,360,945	4,451,395	0	1,552	0	0	4.463	5.225	MON	19,744	224,687	09/12/2025	07/01/2062	15,398	
89180N-AD-6	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		1.E	7,205,389	8,464,000	6,629,404	7,214,197	0	207,542	0	0	4.621	5.686	MON	32,595	197,586	04/03/2024	08/25/2062	8,661,586	
89180Y-AA-8	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		1.A	5,860,205	6,139,354	5,898,428	5,872,914	0	10,252	0	0	3.750	4.705	MON	19,185	238,999	08/14/2024	09/25/2062	6,254,467	
89180Y-BA-7	TOWD POINT MORTGAGE TRUST SUB WHOLE_CMO		2.B	14,908,832	17,331,000	14,399,579	14,927,775	0	426,736	0	0	4.725	5.751	MON	68,240	413,388	04/03/2024	09/25/2062	17,744,388	
89181J-AF-9	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH		1.F	19,084,234	23,510,895	19,987,561	19,818,215	0	156,664	0	0	3.890	5.524	MON	76,206	924,841	12/08/2023	01/25/2063	23,971,128	
89181J-BA-9	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE		2.B	9,950,527	12,236,000	8,548,211	9,997,673	0	37,170	0	0	3.890	5.179	MON	39,661	455,401	09/12/2025	01/25/2063	15,601	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
924921-AA-7	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A FE	10,634,376	11,402,486	11,243,936	11,266,295	0	241,068	0	0	3.800	6.264	MON	36,108	441,686	12/20/2022	04/25/2067	11,619,133	
924926-AE-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.F FE	9,750,232	9,811,554	9,836,866	9,791,811	0	43,537	0	0	5.621	6.159	MON	45,959	530,283	01/30/2025	09/25/2069	10,087,308	
924929-AC-6	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	14,163,919	14,164,117	14,285,836	14,190,267	0	27,122	0	0	5.548	5.754	MON	65,485	668,074	02/07/2025	02/25/2070	14,557,030	
924929-AE-2	VERUS SECURITIZATION TRUST VER SENIOR WH		1.C	14,025,052	14,025,149	14,164,826	14,050,745	0	26,453	0	0	5.953	6.159	MON	69,576	709,808	02/07/2025	02/25/2070	14,442,607	
92538U-AB-7	VERUS SECURITIZATION TRUST SENIOR WHOLE_		1.B	2,302,212	2,509,743	2,426,248	2,483,706	0	75,029	0	0	4.120	7.531	MON	8,616	104,265	01/10/2023	02/25/2067	2,560,637	
92539B-AA-0	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	15,369,177	15,369,270	15,342,905	15,332,053	0	(16,224)	0	0	5.850	5.744	MON	74,925	933,135	01/11/2023	12/25/2067	15,818,821	
92539B-AB-8	VERUS SECURITIZATION TRUST VER SENIOR WH		1.B	7,087,335	7,086,564	7,062,817	7,067,188	0	(8,235)	0	0	6.560	6.453	MON	38,740	482,271	04/20/2023	12/25/2067	7,319,003	
92539D-AA-6	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	7,793,341	7,793,401	7,796,538	7,774,979	0	(8,343)	0	0	6.193	6.077	MON	40,220	528,362	03/14/2023	03/25/2068	8,034,724	
92539D-AB-4	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	1,756,436	1,756,448	1,755,228	1,752,043	0	(2,008)	0	0	6.599	6.481	MON	9,659	126,793	03/14/2023	03/25/2068	1,814,402	
92539D-AC-2	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	1,567,179	1,561,451	1,560,377	1,571,215	0	59,183	0	0	6.852	5.784	MON	8,916	53,495	03/14/2023	03/25/2068	1,614,946	
92539F-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	5,553,417	5,553,492	5,541,181	5,585,400	0	14,192	0	0	5.999	5.995	MON	27,763	357,773	02/13/2023	02/25/2068	5,720,069	
92539F-AB-9	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	5,020,024	5,020,044	5,010,521	5,049,753	0	13,851	0	0	6.556	6.792	MON	5,485	352,725	02/13/2023	02/27/2068	5,184,601	
92539F-AC-7	VERUS SECURITIZATION TRUST VER SENIOR WH		1.B	2,642,706	2,626,041	2,621,479	2,650,071	0	105,845	0	0	6.758	6.550	MON	14,789	88,734	03/15/2023	02/25/2068	2,714,775	
92539T-AC-7	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	2,673,416	2,673,435	2,673,810	2,674,735	0	(4,346)	0	0	6.319	6.454	MON	14,078	184,700	05/15/2023	05/25/2068	2,757,902	
92539T-AD-5	VERUS SECURITIZATION TRUST VER MEZZANIN		1.G	2,499,946	2,500,000	2,509,570	2,496,754	0	(1,790)	0	0	7.399	7.430	MON	15,415	184,974	05/15/2023	05/25/2068	2,592,487	
92539U-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	7,795,461	7,795,603	7,863,810	7,805,692	0	7,782	0	0	6.095	5.971	MON	39,595	544,432	02/15/2024	02/25/2069	8,033,174	
92539Y-AA-0	VOYA CLO LTD VOYA_20-1 SENIOR WHOLE_CMO		1.A	34,187,965	34,188,085	34,606,564	34,123,235	0	(33,768)	0	0	7.070	6.923	MON	201,425	2,646,673	10/06/2023	10/25/2068	35,396,634	
92540C-AC-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.A	7,561,491	7,524,809	7,657,942	7,575,609	0	345,661	0	0	7.732	7.438	MON	48,485	290,909	11/09/2023	11/25/2068	7,815,718	
92540D-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	10,096,959	10,096,961	10,182,980	10,127,115	0	19,833	0	0	6.259	6.171	MON	52,665	706,060	12/06/2023	12/25/2068	10,412,952	
92540D-AB-1	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	2,492,232	2,492,233	2,514,171	2,499,695	0	4,994	0	0	6.664	6.575	MON	13,841	185,404	12/06/2023	12/26/2068	2,575,277	
92540D-AC-9	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	1,003,524	996,893	1,006,450	1,007,518	0	44,200	0	0	6.968	6.416	MON	5,788	34,730	12/06/2023	12/26/2068	1,031,623	
92540E-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	31,838,141	31,838,332	31,997,908	31,917,995	0	53,052	0	0	5.712	5.615	MON	151,550	2,007,502	01/12/2024	01/25/2069	32,747,635	
92540E-AB-9	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.A	6,637,003	6,637,048	6,663,916	6,682,085	0	16,904	0	0	5.915	5.559	MON	32,715	427,770	01/12/2024	01/25/2069	6,833,339	
92540E-AC-7	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	7,970,137	7,964,457	8,029,444	7,981,499	0	301,797	0	0	6.118	6.042	MON	40,605	243,633	01/12/2024	01/25/2069	8,208,090	
92540F-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	16,214,160	16,214,458	16,381,417	16,247,549	0	20,586	0	0	6.116	6.041	MON	82,640	1,058,938	03/15/2024	03/25/2069	16,710,296	
92540F-AB-6	VERUS SECURITIZATION TRUST SENIOR WHOLE_		1.B	6,143,367	6,143,485	6,182,428	6,156,178	0	7,758	0	0	6.318	6.245	MON	32,345	414,468	03/15/2024	03/25/2069	6,337,558	
92540T-AA-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.A	6,983,236	6,983,358	7,050,583	6,998,224	0	15,992	0	0	5.620	5.790	MON	32,705	382,841	01/10/2025	01/25/2070	7,179,590	
92540T-AC-4	VERUS SECURITIZATION TRUST VER WHOLE_CMO		1.B	8,305,038	8,270,148	8,338,002	8,316,787	0	12,411	0	0	5.976	6.022	MON	41,185	435,106	02/27/2025	01/25/2070	8,517,260	
92540V-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH		1.A	16,603,865	16,603,915	16,706,141	16,643,991	0	41,903	0	0	5.307	5.553	MON	73,431	687,799	03/07/2025	03/25/2070	17,044,500	
92540V-AE-5	VERUS SECURITIZATION TRUST VER SENIOR WH		1.B	13,731,677	13,731,690	13,790,275	13,765,030	0	34,805	0	0	5.662	5.910	MON	64,791	606,870	03/07/2025	03/25/2070	14,120,434	
92838C-AB-4	VISIO TRUST VISIO_22-1 ABS_ABS _22-1 144		1.B FE	387,991	394,398	393,426	394,534	0	2,819	0	0	5.850	6.482	MON	1,923	24,169	07/14/2022	08/25/2057	405,809	
92838C-AC-2	VISIO TRUST VISIO_22-1 SENIOR WHOLE_CMO		1.C FE	554,013	571,197	569,708	555,849	0	21,927	0	0	5.850	7.818	MON	2,785	16,526	07/14/2022	08/25/2057	587,723	
92838W-AE-4	VSTA_20-1 SUB WHOLE_CMO _20-1 144A		1.A	6,206,432	6,981,000	6,961,164	6,981,000	0	993,451	0	0	5.375	3.878	MON	31,269	187,614	07/31/2023	03/25/2065	7,168,614	
92838W-AF-1	VSTA_20-1 WHOLE_CMO _20-1 144A		1.A	7,382,881	9,223,000	9,049,439	9,223,000	0	1,830,008	0	0	5.375	3.878	MON	41,311	247,868	10/10/2023	03/25/2065	9,470,868	
929227-C9-5	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO		6. FM	216,040	272,170	226,122	211,231	0	(3,753)	0	0	5.750	(1.443)	MON	1,304	0	01/03/2003	01/25/2033	272,170	
92922F-3L-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	3,502,883	4,025,191	3,733,532	3,518,438	0	150,772	0	0	4.505	7.615	MON	15,112	93,475	11/15/2011	10/25/2035	4,118,666	
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	845,097	1,071,824	990,956	861,987	0	54,369	0	0	4.676	10.635	MON	4,177	26,393	04/06/2020	12/25/2035	1,098,217	
92922F-5U-8	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	4,882,412	3,411,419	3,111,885	3,042,003	0	10,450	(334)	0	4.406	6.338	MON	2,923	160,361	11/06/2014	11/25/2045	3,486,374	
92922F-6Y-9	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		3.A FM	1,312,486	1,547,459	1,354,949	1,320,764	0	70,585	0	0	4.294	7.979	MON	5,537	35,329	11/15/2011	12/25/2035	1,582,788	
92922F-8M-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	596,257	674,470	634,738	593,799	0	26,354	0	0	4.629	8.126	MON	2,602	16,550	11/15/2011	01/25/2036	691,020	
92922F-C2-2	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO		1.A FM	1,299,849	1,867,000	1,795,029	1,176,617	0	37,928	0	0	4.821	17.627	MON	1,500	48,479	10/21/2019	11/25/2034	1,915,479	
92922F-EC-8	WASHINGTON MUTUAL WAMU_03-A10 SUB WHOLE_		1.A FM	337,059	348,381	116,414	116,414	(217,795)	119,956	0	0	5.702	6.935	MON	1,655	27,554	09/05/2003	10/25/2033	358,417	
92922F-EC-8	WASHINGTON MUTUAL WAMU_03-A10 SUB WHOLE_		5.C FM	134,030	138,532	46,292	109,851	0	434	0	0	5.702	15.889	MON	658	3,991	09/05/2003	10/25/2033	142,523	
92922F-G9-3	WAMU MORTGAGE PASS-THROUGH CER SUB WHOLE		1.A FM	0	1,722,736	1,458,125	0	0	37,818	0	0	4.345	8,068.304	MON	6,238	35,772	12/28/2020	04/25/2035	1,758,508	
92922F-Q4-3	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		1.A FM	2,616,701	2,902,588	2,827,830	2,684,026	0	148,375	0	0	5.497	8.042	MON	13,297	108,849	11/15/2011	08/25/2035	3,011,437	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
92925G-AA-1	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		1.A FM	732,305	965,384	822,876	750,112	0	40,935	0	0	4.247	9.005	MON	3,417	20,828	04/06/2020	12/25/2036	986,212	
92925G-AC-7	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH		1.A FM	361,726	458,885	395,758	355,702	0	19,871	0	0	4.107	9.325	MON	1,571	10,021	04/06/2020	12/25/2036	468,906	
92925V-AF-7	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO		1.A FM	6,691,683	7,579,972	6,777,912	6,578,119	0	189,639	0	0	4.294	6.587	MON	27,122	165,506	10/23/2017	02/25/2037	7,745,478	
92925V-AH-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	767,040	966,392	819,683	764,039	0	34,763	0	0	4.023	7.818	MON	3,240	19,830	02/04/2014	02/25/2037	986,222	
92926U-AF-8	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	3,488,516	4,456,221	3,729,299	3,645,931	0	173,187	0	0	3.797	7.598	MON	14,101	125,259	02/04/2014	09/25/2036	4,581,480	
92926W-AA-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	4,470,510	6,235,663	5,477,101	4,512,288	0	234,305	0	0	4.728	10.028	MON	24,566	129,649	12/11/2013	02/25/2047	6,365,312	
92927B-AA-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	4,681,582	5,591,082	4,426,648	4,670,125	0	134,496	0	0	4.838	5.551	MON	22,539	87,273	07/22/2016	07/25/2047	5,678,355	
92927X-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	820,008	1,205,471	1,024,816	828,108	0	51,163	0	0	4.020	12.224	MON	4,038	24,286	03/19/2020	06/25/2037	1,229,757	
92927X-AH-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	3,643,678	5,528,625	4,725,719	3,362,123	0	235,125	0	0	4.165	14.329	MON	19,189	117,412	11/22/2011	06/25/2037	5,646,037	
92977Y-BV-2	WACHOVIA MORTGAGE LOAN TRUST L SUPSEN WH		1.A FM	142,478	203,142	210,574	132,091	0	15,386	0	0	6.710	25.824	MON	1,136	7,146	03/15/2013	10/20/2035	210,288	
92978E-AB-0	WACHOVIA MORTGAGE LOAN TRUST L SENIOR WH		1.A FM	3,142,027	10,961,412	3,566,026	2,884,295	0	60,117	0	0	4.146	10.632	MON	7,575	97,855	06/25/2014	08/25/2036	11,059,267	
92990G-AA-1	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	1,664,124	2,171,833	1,787,011	1,547,276	0	73,543	0	0	4.141	10.373	MON	7,495	45,032	09/27/2017	05/25/2037	2,216,865	
92990G-AC-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	574,739	669,782	551,918	577,260	0	17,857	(44)	0	3.409	5.413	MON	1,903	11,423	04/06/2020	05/25/2037	681,205	
92990G-AD-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	684,396	1,167,122	1,050,482	702,538	0	75,353	0	0	3.971	16.364	MON	3,862	23,806	04/06/2020	05/25/2037	1,190,928	
92990G-AJ-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	1,636,859	3,146,716	2,745,841	1,728,994	0	173,735	0	0	3.873	15.983	MON	10,155	59,758	04/06/2020	05/25/2037	3,206,474	
93362F-AK-9	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	1,214,759	1,708,520	1,494,831	1,261,147	0	90,567	0	0	4.247	9.974	MON	6,047	36,763	11/15/2011	08/25/2036	1,745,283	
933634-AA-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	1,118,436	1,620,664	1,267,753	1,149,387	0	30,139	0	0	3.728	10.080	MON	5,035	30,897	04/06/2020	03/25/2037	1,651,561	
933634-AA-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		5.B FM	1,748,008	2,034,430	1,591,419	1,772,402	0	0	0	0	3.728	5.507	MON	6,321	38,786	02/04/2014	03/25/2037	2,073,216	
933634-AG-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	557,425	807,463	701,866	562,965	0	34,648	0	0	4.012	10.890	MON	2,700	16,351	11/14/2012	03/25/2037	823,814	
933636-AA-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	1,295,177	1,982,188	1,662,963	1,345,013	0	90,973	0	0	3.659	11.790	MON	6,044	36,364	04/06/2020	04/25/2037	2,018,552	
933636-AC-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	952,768	1,506,109	1,324,419	977,164	0	63,011	0	0	3.965	13.123	MON	4,976	30,065	04/06/2020	04/25/2037	1,536,174	
933636-AD-4	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	2,130,677	2,737,082	2,406,892	2,156,937	0	91,072	0	0	3.965	8.432	MON	9,043	54,638	05/01/2013	04/25/2037	2,791,720	
933636-AL-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	1,451,696	1,650,028	1,502,807	1,457,122	0	59,019	0	0	4.615	6.777	MON	6,345	38,601	05/29/2014	11/25/2036	1,688,629	
933637-AA-8	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	4,264,240	6,227,758	5,254,166	4,243,182	0	274,446	0	0	3.558	11.814	MON	18,467	115,568	04/06/2020	01/25/2037	6,343,326	
933637-AC-4	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		4.C FM	1,756,801	2,014,230	1,772,573	1,766,054	0	64,681	(122)	0	3.407	5.793	MON	5,719	35,235	04/06/2020	01/25/2037	2,049,465	
933637-AE-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		3.A FM	1,062,535	1,271,974	1,119,368	1,070,015	0	45,792	0	0	3.407	6.682	MON	3,611	22,251	02/04/2014	01/25/2037	1,294,225	
933637-AG-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	1,016,411	1,353,036	1,138,975	1,034,570	0	50,489	0	0	3.448	8.165	MON	3,888	23,571	04/06/2020	01/25/2037	1,376,607	
933637-AH-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	163,236	216,313	182,090	167,414	0	8,006	0	0	3.448	7.915	MON	622	3,768	04/06/2020	01/25/2037	220,081	
933638-AA-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	4,329,950	6,062,764	5,499,223	4,347,106	0	304,729	0	0	4.768	10.454	MON	24,087	127,224	12/11/2013	01/25/2047	6,189,988	
93363E-AA-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	678,523	1,050,190	949,542	681,592	0	54,561	0	0	4.442	15.136	MON	3,887	23,923	03/19/2020	09/25/2036	1,074,113	
93363N-AA-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	107,915	174,919	149,254	107,300	0	7,292	0	0	4.479	16.628	MON	653	4,009	03/07/2007	10/25/2036	178,928	
93363R-AA-4	WAMU MORTGAGE PASS-THROUGH CER SUPERSR W		1.A FM	5,035,318	5,841,119	4,967,111	5,108,257	0	162,683	(654)	0	4.908	5.832	MON	23,888	117,290	07/30/2014	10/25/2046	5,958,409	
93364A-AA-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	3,964,291	4,518,131	3,913,097	3,928,219	0	112,435	0	0	4.788	5.564	MON	18,025	85,994	03/24/2017	04/25/2047	4,604,125	
93364A-AB-8	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	3,786,202	4,939,643	4,450,218	3,811,101	0	186,161	0	0	4.798	8.195	MON	19,748	91,085	01/23/2019	04/25/2047	5,030,728	
93364C-AA-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	16,784,090	19,263,876	16,022,546	16,689,222	0	472,198	0	0	4.798	5.506	MON	77,015	332,779	06/05/2014	05/25/2047	19,596,655	
93364F-AA-9	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	129,873	173,867	154,301	131,873	0	7,405	0	0	4.009	9.319	MON	581	3,550	04/06/2020	07/25/2037	177,417	
93364F-AC-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	290,512	383,885	344,444	290,149	0	13,845	0	0	3.876	9.308	MON	1,240	7,383	04/06/2020	07/25/2037	391,268	
93364F-AD-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.C FM	1,337,140	1,714,328	1,378,542	1,334,709	0	74,548	0	0	3.876	8.598	MON	5,538	32,970	02/04/2014	07/25/2037	1,747,298	
93364F-AD-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		2.B FM	699,765	882,168	709,378	697,331	0	0	0	0	3.876	8.240	MON	2,850	16,966	11/24/2014	07/25/2037	899,134	
93364F-AG-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	624,560	855,992	735,380	628,658	0	31,959	0	0	4.149	10.273	MON	2,959	18,139	04/06/2020	07/25/2037	874,131	
93364F-AH-4	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH		1.A FM	356,068	473,008	406,281	358,730	0	17,031	0	0	4.149	9.530	MON	1,635	10,024	04/06/2020	07/25/2037	483,032	
939335-P4-1	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH		1.A FM	74,562	99,085	99,307	89,881	0	3,608	0	0	6.203	15.525	MON	512	6,999	04/17/2003	02/25/2031	102,174	
939335-P7-4	WMSC_02-A1 SUB WHOLE_CMO _02-A1		1.A FM	63,421	63,580	63,686	64,660	0	(489)	0	0	6.600	4.097	MON	350	4,872	03/19/2002	02/25/2031	65,677	
939336-C9-2	WASHINGTON MUTUAL MSC MORTGAGE WHOLE_CMO		6. FM	286,176	436,695	298,606	298,606	4,719	15,001	(200)	0	4.089	5.975	MON	1,488	8,723	04/30/2003	05/25/2033	445,418	
939336-ZV-8	WASHINGTON MUTUAL MSC MORTGAGE WHOLE_CMO		1.A FM	197,821	202,015	202,239	200,831	0	9,452	0	0	5.750	5.878	MON	968	5,807	04/30/2003	05/25/2033	207,822	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
939345-AA-2	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		1.A FM	1,239,986	2,787,413	2,149,558	1,272,618	0	111,899	0	0	5.008	18.704	MON	11,632	53,732	05/19/2016	06/25/2046	2,841,145	
939345-AC-8	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		1.A FM	6,697,052	11,364,541	8,010,022	6,645,476	0	431,841	0	0	4.948	10.169	MON	46,855	203,232	04/21/2016	06/25/2046	11,567,773	
93934F-DF-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		1.A FM	496,034	837,757	556,474	508,415	0	41,006	0	0	6.000	10.630	MON	4,189	25,132	03/19/2020	10/25/2035	862,889	
93934F-GB-2	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH		1.A FM	1,616,033	2,320,906	1,934,196	1,650,145	0	120,760	0	0	4.746	10.202	MON	1,836	60,291	01/21/2015	11/25/2035	2,381,197	
93934F-NJ-7	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		1.A FM	4,304,688	4,980,989	4,125,098	4,244,612	0	280,075	(784)	0	6.000	8.856	MON	24,905	149,043	10/23/2017	04/25/2036	5,130,032	
93934F-QP-0	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		1.A FM	7,579,593	10,935,720	8,934,225	7,678,368	0	386,400	(3)	0	4.998	9.038	MON	45,543	159,140	06/14/2016	05/25/2046	11,094,860	
939355-AA-1	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		1.A FM	8,839,570	12,119,917	10,567,718	9,009,800	0	451,337	0	0	4.768	8.435	MON	48,151	217,796	03/17/2016	02/25/2047	12,337,713	
939355-AB-9	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		1.A FM	5,414,707	7,950,698	7,317,604	5,534,232	0	318,581	0	0	4.778	9.941	MON	31,654	139,096	06/20/2016	02/25/2047	8,089,794	
939355-AD-5	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		1.A FM	10,316,727	13,331,837	10,720,406	10,396,645	0	410,665	0	0	4.798	6.952	MON	53,300	211,860	10/06/2015	04/25/2047	13,543,697	
93935A-AD-4	WMALT MORTGAGE PASS-THROUGH CE SUPSEN WH		1.A FM	4,668,328	6,598,790	5,338,120	4,803,360	0	251,832	0	0	5.018	8.128	MON	27,591	115,931	11/12/2015	06/25/2046	6,714,721	
93935D-AA-4	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		1.A FM	19,200,151	24,514,218	21,014,078	19,574,267	0	894,301	0	0	4.948	6.191	MON	101,070	371,610	09/11/2015	09/25/2046	24,885,828	
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		1.A FM	7,796,577	16,365,672	8,928,066	7,471,783	0	113,598	0	0	4.988	8.962	MON	68,020	292,530	09/23/2015	08/25/2046	16,658,202	
93935Q-AA-5	WASHINGTON MUTUAL MORTGAGE PAS WMALT_07-		1.A FM	7,901,983	11,867,373	10,001,961	8,022,375	0	578,208	0	0	4.718	10.953	MON	46,654	224,474	04/11/2016	01/25/2047	12,091,847	
93935Q-AB-3	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		1.A FM	3,658,861	4,557,256	3,813,112	3,728,064	0	155,852	(270)	0	4.728	6.158	MON	17,954	77,984	08/14/2015	01/25/2047	4,635,240	
93936A-AA-9	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		1.A FM	3,616,635	10,403,581	4,450,326	3,389,708	0	150,364	0	0	4.026	12.634	MON	8,145	115,746	03/19/2020	02/25/2037	10,519,327	
93936F-AA-8	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		1.A FM	5,932,051	7,016,778	6,703,902	5,992,045	0	216,186	0	0	4.326	6.964	MON	5,059	140,117	01/24/2017	01/25/2047	7,156,895	
93936F-AD-2	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO		1.A FM	2,415,840	2,832,480	2,712,028	2,440,247	0	86,891	0	0	4.486	6.827	MON	2,118	56,562	01/24/2017	01/25/2047	2,889,042	
93936L-AA-5	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		1.A FM	2,990,536	4,808,643	4,290,080	3,065,361	0	253,281	0	0	4.046	13.252	MON	3,243	99,599	09/17/2007	06/25/2037	4,908,242	
93936L-AB-3	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH		1.A FM	1,825,747	2,761,020	2,494,473	1,859,566	0	132,693	0	0	4.226	12.043	MON	1,945	57,195	01/19/2012	06/25/2037	2,818,215	
93936M-AA-3	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		1.A FM	5,130,830	7,641,845	6,884,167	5,220,224	0	281,801	0	0	4.788	10.352	MON	30,488	139,003	05/20/2016	04/25/2047	7,780,848	
93936R-AA-2	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH		1.A FM	7,380,490	9,340,104	8,080,321	7,486,130	0	333,571	0	0	4.868	7.038	MON	37,886	166,755	08/11/2014	05/25/2047	9,506,859	
94974S-AF-0	WELLS FARGO ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	209,229	209,229	212,766	206,716	0	(189)	0	0	6.250	6.593	MON	1,090	13,841	09/25/2002	08/25/2032	216,602	
949789-AA-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		2.B FM	160,295	165,301	141,363	160,225	0	6,003	0	0	6.290	5.491	MON	867	5,473	10/18/2012	12/25/2036	170,774	
949789-AC-5	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		1.A FM	17,803	33,590	28,726	17,373	0	2,279	0	0	6.290	28.464	MON	176	1,112	01/04/2007	12/25/2036	34,702	
949794-AA-9	WFMBS_07-AR6 SUPSEN WHOLE_CMO _07-AR6		1.A FM	495,393	1,065,077	999,528	491,509	0	92,378	0	0	6.183	42.102	MON	5,488	33,955	12/26/2018	10/25/2037	1,099,032	
949802-AC-6	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		5.A FM	45,906	46,649	46,557	44,528	0	171	0	0	6.333	7.172	MON	246	3,433	12/28/2020	09/25/2033	48,149	
94981V-AP-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		1.A FM	320,426	504,953	507,894	257,209	0	15,775	0	0	6.441	33.301	MON	2,710	22,747	10/26/2004	07/25/2034	521,236	
94982P-AB-5	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		1.A FM	49,088	51,330	51,587	49,866	0	674	0	0	6.060	6.912	MON	259	3,333	09/01/2005	05/25/2035	52,886	
949831-BJ-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		1.A	6,127,023	5,936,711	5,528,479	5,936,711	0	0	0	0	3.727	2.686	MON	18,436	224,126	09/16/2019	07/25/2049	6,047,413	
94983J-AC-6	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		1.A FM	0	324,162	330,228	0	0	10,585	0	0	6.093	8,510.519	MON	1,646	10,254	02/07/2006	03/25/2036	334,416	
94983J-AG-7	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	1,384,669	1,434,873	1,461,724	1,396,917	0	47,821	0	0	6.093	6.129	MON	7,286	45,389	04/19/2017	03/25/2036	1,480,262	
94983P-AF-5	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	0	273,160	257,750	0	0	9,798	0	0	6.066	8,888.000	MON	1,381	8,333	08/15/2011	04/25/2036	281,493	
94983R-AD-6	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.B FM	593,223	598,182	568,073	593,223	0	24,913	0	0	6.667	5.787	MON	3,323	19,969	10/17/2013	04/25/2036	618,151	
94984D-AB-0	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	0	989,724	1,006,513	0	0	39,711	0	0	6.468	5,722.903	MON	5,335	32,413	11/21/2011	09/25/2036	1,022,137	
94984D-AC-8	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	113,835	249,479	253,711	95,420	0	12,349	0	0	6.468	57.639	MON	1,345	8,170	12/28/2020	09/25/2036	257,649	
94984G-AD-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	109,349	125,974	127,309	106,737	0	2,910	0	0	6.194	10.097	MON	650	3,961	09/27/2017	09/25/2036	129,935	
94984M-AB-0	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	1,085,325	1,448,155	1,438,134	1,043,157	0	56,748	0	0	6.005	14.866	MON	7,247	44,707	09/29/2017	10/25/2036	1,492,862	
94984M-AG-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	0	402,868	400,081	0	0	14,110	0	0	6.005	7,346.580	MON	2,016	12,437	11/15/2011	10/25/2036	415,305	
94984M-AP-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	964,144	1,042,784	951,134	964,144	0	50,773	(115)	0	6.496	7.791	MON	5,645	35,243	08/12/2014	10/25/2036	1,078,027	
94984M-AP-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.B FM	182,904	196,688	179,401	182,904	0	0	0	0	6.496	7.608	MON	1,065	6,647	09/27/2017	10/25/2036	203,335	
94984N-AA-0	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	41,588	401,671	381,146	9,334	0	12,880	0	0	6.696	8,887.991	MON	2,241	14,021	10/26/2012	10/25/2036	415,692	
94985J-BP-4	WELLS FARGO MORTGAGE BACKED SE SENIOR WH		1.A FM	240,120	268,601	241,321	240,849	0	11,376	(253)	0	6.000	7.792	MON	1,343	8,058	02/04/2014	06/25/2037	276,659	
94986C-AA-2	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	41	241,748	234,005	5,426	0	9,391	0	0	6.362	7,241.487	MON	1,282	7,687	07/13/2011	08/25/2037	249,435	
94986D-AA-0	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH		1.A FM	1,609,183	1,352,668	1,185,049	695,176	0	34,134	(173)	0	6.190	27.442	MON	6,978	47,906	09/27/2017	10/25/2037	1,395,540	
94986K-AA-4	WELLS FARGO MORTGAGE BACKED SE SENIOR WH		2.C FM	991,133	1,025,147	913,916	990,163	0	28,229	0	0	6.037	5.252	MON	5,158	32,542	02/04/2013	12/28/2037	1,057,689	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
94986Q-AA-1	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		3.C FM	3,986,838	4,062,168	3,521,864	3,849,150	0	156,134	(712)	0	6.000	6.439	MON	20,311	121,865	11/30/2017	01/25/2038	4,184,033	
949912-AC-3	WELLS FARGO ALTERNATIVE LOAN T WHOLE_CMO		1.A FM	871,394	895,747	896,287	882,302	0	1,137	0	0	5.750	6.222	MON	4,292	53,136	08/05/2003	09/25/2033	921,500	
95002F-BH-6	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE		1.A	11,073,110	10,703,027	9,883,253	10,854,602	0	(37,096)	0	0	3.512	3.042	MON	31,324	381,282	11/20/2019	09/27/2049	10,891,094	
95002J-BH-8	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE		1.A	1,221,973	1,164,210	1,116,920	1,164,210	0	0	0	0	4.122	2.971	MON	3,999	49,247	05/15/2019	04/25/2049	1,188,250	
95002K-BH-5	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE		1.A	8,402,771	8,015,657	7,137,683	8,251,382	0	(27,266)	0	0	3.362	2.801	MON	22,460	273,393	02/19/2020	12/27/2049	8,150,457	
95002T-BH-6	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE		1.A	7,780,726	7,446,878	6,581,030	7,680,263	0	(25,211)	0	0	3.180	2.657	MON	19,733	239,364	11/22/2021	06/25/2050	7,565,271	
95003B-BH-4	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE		1.A	5,654,595	5,506,561	4,768,789	5,606,897	0	(9,904)	0	0	2.907	2.630	MON	2,667	161,696	10/13/2020	09/25/2050	5,586,654	
95003J-BH-7	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE		1.B	5,269,456	5,089,832	4,416,306	5,227,913	0	(15,252)	0	0	2.979	2.576	MON	12,634	153,268	11/22/2021	12/25/2050	5,165,641	
U7445H-AJ-6	PSMC TRUST PSMC_18-1 SENIOR WHOLE_CMO _1		1.A	12,265,525	12,768,529	11,370,573	12,327,256	0	(89,127)	0	0	3.500	3.992	MON	37,242	229,522	03/08/2018	02/25/2048	12,991,978	
U7445H-AW-7	PSMC TRUST PSMC_18-1 SENIOR WHOLE_CMO _1		1.A FE	82,082	0	28,652	129,196	0	71,941	0	0	0.115	(15.329)	MON	568	20,184	03/08/2018	02/25/2048	4,432	
U7445H-BG-1	PSMC TRUST PSMC_18-1 SUB WHOLE_CMO _18-1		1.A	3,925,901	4,286,262	3,952,601	3,945,405	0	2,337	0	0	3.686	5.008	MON	13,167	78,210	08/01/2024	02/25/2048	146	
U7445H-BH-9	PSMC TRUST PSMC_18-1 SUB WHOLE_CMO _18-1		1.A	3,410,993	3,767,386	3,473,236	3,394,670	0	11,577	0	0	3.686	5.375	MON	11,573	68,743	08/01/2024	02/25/2048	128	
U7445H-BK-2	PSMC TRUST PSMC_18-1 SUB WHOLE_CMO _18-1		2.B FE	505,560	854,438	551,924	520,839	0	3,708	0	0	3.686	7.226	MON	2,625	15,574	08/01/2024	02/25/2048	3,731	
U8920V-AF-5	BANK OF AMERICA FUNDING CORPOR SUB WHOLE		1.E	296,640	352,848	296,018	313,307	0	8,431	0	0	3.632	9.448	MON	1,068	6,426	01/25/2024	06/25/2057	359,274	
Z927WT-XC-6	TORRENS TRUST SERIES 2017-1 SUB ABS_ABS		1.D FE	726,207	656,578	665,061	840,194	0	(116,074)	0	23,303	6.808	(28.871)	MON	1,837	22,124	04/23/2019	09/17/2048	678,702	
Z9458S-PK-8	DUBS_18-MA1A MEZZANIN ABS_ABS _18-MA1A 1		1.E FE	5,853,853	5,973,117	6,018,780	5,973,117	0	0	0	706,684	4.018	4.424	MJSD	2,000	252,649	10/19/2018	09/29/2053	6,094,005	
Z94V8S-MG-3	FIRSTMAC MORTGAGE FUNDING TRUS MEZZANIN		1.A FE	259,597	248,618	253,074	248,618	0	0	0	4,287	6.248	6.190	MON	681	7,731	07/09/2020	01/16/2052	256,349	
Z94V8S-MH-1	FIRSTMAC MORTGAGE FUNDING TRUS MEZZANIN		1.C FE	483,500	463,051	472,378	463,051	0	0	0	7,985	6.748	6.704	MON	1,370	15,539	07/09/2020	01/16/2052	478,590	
Z94V8S-MJ-7	FIRSTMAC MORTGAGE FUNDING TRUS MEZZANIN		1.E FE	262,842	251,726	258,673	251,726	0	0	0	4,341	7.648	3.776	MON	844	9,563	07/09/2020	01/16/2052	261,289	
Z94ZML-ZW-4	LION TRUST LIONT_20-1 SUB ABS_ABS _20-1		1.C FE	420,938	386,217	398,571	386,052	0	(180)	0	6,675	6.058	6.182	MON	641	11,482	09/10/2020	09/22/2051	397,699	
Z95DRS-CV-9	TRITON TRUST SERIES 2021-2 SUB ABS_ABS _		1.C FE	821,237	738,840	740,140	721,434	0	12,096	0	11,040	5.048	9.333	MON	2,350	18,591	07/28/2021	02/10/2053	757,431	
Z95EY4-KL-5	RESIMAC SERIES 2021-2 SUB ABS_ABS _21-2		1.C FE	637,123	578,577	578,643	573,420	0	15,531	0	8,218	4.948	13.446	MON	1,333	14,524	08/27/2021	02/13/2053	593,101	
Z95HGL-KD-8	PEPPER RESIDENTIAL SECURITIES MEZZANIN A		1.A FE	1,111,903	1,010,594	1,011,451	1,010,594	0	0	0	17,428	4.950	4.957	MON	1,233	24,843	11/10/2021	04/23/2063	1,035,437	
BRWXA6-SX-6	TOWER BRIDGE FUNDING TWRBG_22 SUB ABS_AB		1.F FE	2,189,667	2,609,397	2,613,297	2,454,444	0	349,524	0	(51,478)	3.723	36.937	MJSD	3,356	76,066	01/14/2022	12/20/2063	2,685,463	
G3113Z-AB-9	ERM FUNDING PLC SENIOR WHOLE_CMO _21-1		1.C FE	67,931,703	93,494,426	57,994,592	67,475,044	0	415,119	0	4,614,369	3.000	5.735	JAJO	599,389	1,813,334	11/02/2021	07/15/2090	94,893,331	
G3113Z-AC-7	ERM FUNDING PLC SENIOR WHOLE_CMO _21-1		5.B GI	2,453,466	1,472,830	1,289,462	2,486,299	0	45,701	0	167,493	10.000	4.968	JAJO	31,474	(36,046)	11/02/2021	07/15/2090	1,472,830	
G3113Z-AD-5	ERM FUNDING PLC ERMF_21-1 SENIOR WHOLE_C		1.E FE	7,925,794	7,789,324	7,376,490	7,789,324	0	(261,453)	0	1,957,517	4.265	4.536	JAJO	70,994	331,219	11/02/2021	07/15/2090	7,955,044	
Z923PK-YN-7	LUDGATEFUNDINGPLCLGTFDG_08W ABS_ABS _08-		1.C FE	185,622	226,910	225,267	200,786	0	4,072	0	(3,452)	3.723	26.358	JAJO	2,675	5,755	12/13/2022	01/01/2061	232,665	
Z92GHT-QC-1	MEDALLION TRUST MEDL_17-2 SUB ABS_ABS _1		1.D FE	1,303,069	1,213,725	1,237,304	1,237,478	0	(3,287)	0	21,590	5.900	5.031	MON	1,766	35,505	04/23/2019	01/23/2050	1,249,230	
Z92M5P-VT-6	MANSARD MORTGAGES PLC MANSD_07 SUB ABS_A		1.B FE	800,479	982,512	937,063	921,953	0	67,383	0	396,259	3.723	8.564	JAJO	9,544	119,961	12/08/2022	04/15/2049	9,710	
Z92M5P-VV-1	MANSARD MORTGAGES PLC MANSD_06 ABS_ABS _		1.B FE	3,160,708	3,776,999	3,606,893	3,776,999	0	0	0	(71,044)	3.723	4.491	JAJO	37,680	117,131	12/13/2022	10/15/2048	36,842	
Z94668-7H-9	NATIONAL RMBS TRUST NRMBS_18-2 SUB ABS_A		1.D FE	1,412,822	1,312,722	1,343,001	1,312,722	0	0	0	22,638	6.058	6.084	MON	2,615	39,465	12/14/2018	06/20/2050	1,352,187	
Z95950-WH-2	THE SUPERANNUATION MEMBERS HOM ABS_ABS _		1.A FE	434,172	389,359	393,410	389,359	0	0	0	6,715	5.300	5.398	MON	509	10,241	12/09/2020	12/23/2052	399,600	
Z95950-WJ-8	THE SUPERANNUATION MEMBERS HOM ABS_ABS _		1.D FE	294,616	264,208	267,988	264,208	0	0	0	4,556	5.700	5.806	MON	371	7,470	12/09/2020	12/23/2052	271,678	
Z95CYZ-3M-7	PROGRESS 2021-1 TRUST ABS_ABS _21-1		1.A FE	1,450,238	1,236,940	1,238,469	1,141,651	0	161	0	19,662	4.758	7.346	MON	1,612	28,925	06/10/2021	09/23/2052	1,265,865	
Z95CYZ-3N-5	PROGRESS 2021-1 TRUST ABS_ABS _21-1		1.B FE	734,379	631,490	633,907	631,490	0	0	0	10,890	5.058	5.214	MON	875	15,693	06/10/2021	09/23/2052	647,183	
Z95H3L-SU-6	ERM FUNDING PLC ERMF_21-1 SUB WHOLE_CMO		5.B GI	149,113	1,472,830	181,747	161,872	0	(622,214)	0	(8,426)	2.000	15.104	JAJO	6,295	147,786	11/02/2021	07/15/2090	1,472,830	
Z95H3L-SV-4	ERM FUNDING PLC ERMF_21-1 MEZZANIN WHOLE		2.C FE	1,219,085	1,203,820	1,258,232	1,203,820	0	(379,742)	0	(26,218)	5.900	9.422	JAJO	15,178	(17,332)	11/02/2021	06/15/2090	1,203,820	
Z95H3L-SW-2	ERM FUNDING PLC ERMF_21-1 MEZZANIN WHOLE		3.A FE	1,074,688	1,061,244	1,109,956	1,061,244	0	(500,929)	0	(25,109)	7.200	10.224	JAJO	16,131	0	11/02/2021	06/15/2090	1,061,244	
Z95H3L-SX-0	ERM FUNDING PLC ERMF_21-1 MEZZANIN WHOLE		3.B FE	1,191,816	1,176,919	1,165,738	1,176,919	0	(392,717)	0	(27,367)	7.646	9.247	JAJO	19,230	0	11/02/2021	06/15/2090	1,176,919	
Z95M9Z-KG-7	ERM FUNDING PLC ERMF_21-1 MEZZANIN WHOLE		1.D FE	9,844,282	9,487,983	5,206,056	9,700,071	0	(2,692)	0	(182,472)	3.300	3.185	JAJO	66,910	156,160	11/02/2021	07/15/2090	9,644,143	
Z95MK8-JO-1	TRITON TRUST TRTN_22-1 ABS_ABS _22-1		1.E FE	776,022	715,467	723,887	715,467	0	19,935	0	10,466	6.055	4.694	MON	2,407	21,677	02/17/2022	09/11/2053	737,144	
Z95N18-MM-8	LIBERTY FUNDING PTY LIMITED LB ABS_ABS _		1.D FE	388,261	355,887	356,530	355,887	0	20,694	0	4,085	5.953	4.944	MON	1,236	10,597	02/23/2022	12/10/2053	366,484	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
693581-AC-4	PRPM LLC PRPM_24-RCF1 ABS_ABS _24-RCF1 1		1.A	1,454,297	1,500,000	1,450,443	1,484,028	0	29,731	0	0	4.000	11.453	MON	1,000	20,000	09/17/2025	01/25/2054	7,369	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				8,318,316,132	9,996,219,392	8,729,248,639	8,346,221,858	(5,615,094)	149,822,352	(42,346)	7,630,635	XXX	XXX	XXX	35,566,813	353,572,953	XXX	XXX	8,978,405,603	XXX
00112H-AC-1	ACREC LLC ACREC_25-FL3 SEC SENIOR_CMBS _		1.A FE	8,320,495	8,327,000	8,248,889	8,300,640	0	(19,855)	0	0	5.374	5.070	MON	17,404	162,748	09/02/2025	08/18/2042	41,021	
00193A-AA-2	AREIT CRE TRUST AREIT_24-CRE9 SENIOR SEN		1.A FE	8,664,486	8,766,162	8,765,895	8,646,187	0	(18,327)	0	0	5.420	5.575	MON	19,797	805,650	04/18/2024	05/17/2041	9,028,212	
00216A-AA-5	A10 PERMANENT ASSET FINANCING SENIOR_CMB		1.A FE	87,478,773	87,478,773	86,238,018	87,447,701	0	5,933	0	0	3.747	3.788	MON	145,681	3,499,599	11/15/2019	06/15/2051	272,764	
00216A-AB-3	A10 PERMANENT ASSET FINANCING SUB SUB_CM		1.D FE	13,343,191	13,343,191	13,205,408	13,343,191	0	0	0	0	4.324	4.363	MON	25,643	576,967	06/30/2017	06/15/2051	62,482	
00216A-AE-7	A10_17-II SUB SUB_CMBS _17-II 144A		1.D FE	4,050,000	4,050,000	4,095,803	4,050,000	0	0	0	0	5.290	5.348	MON	9,522	214,246	11/26/2018	06/15/2051	21,749	
00216A-AF-4	A10 PERMANENT ASSET FINANCING SUB SUB_CM		2.B FE	7,462,500	7,500,000	6,128,234	7,202,976	0	(17,479)	0	0	6.614	7.553	MON	22,047	496,050	12/18/2018	06/15/2051	19,340	
00218T-AA-2	ARIZONA BILTMORE TRUST ARZ_24 SENIOR_CMB		1.A	9,999,299	10,000,000	10,281,582	9,995,056	0	(2,833)	0	0	5.772	5.804	MON	48,100	577,200	05/14/2024	06/11/2039	10,288,600	
00218T-AE-4	ARZ TRUST ARZT_24-BILT SENIOR_CMBS _24-B		1.A	13,498,531	13,500,000	13,792,766	13,492,664	0	16,721	0	0	6.066	6.105	MON	68,243	818,910	05/14/2024	06/11/2039	13,909,455	
00218T-AG-9	ARIZONA BILTMORE TRUST ARZ_24 SUB SENIOR		1.A	7,897,185	7,882,000	8,053,546	7,890,477	0	245,127	0	0	6.361	6.351	MON	41,781	250,687	06/17/2024	06/11/2029	8,132,687	
00218T-AJ-3	ARIZONA BILTMORE TRUST ARZ_24 SUB SENIOR		1.A	10,821,628	10,776,000	11,053,867	10,806,551	0	364,271	0	0	6.998	6.939	MON	62,842	377,052	06/11/2024	06/11/2029	11,153,052	
00218T-AL-8	ARZ TRUST ARZT_24-BILT SENIOR_CMBS _24-B		1.E	1,039,805	1,000,000	1,024,558	1,032,563	0	(7,242)	0	0	7.487	6.452	MON	6,239	56,153	02/28/2025	06/13/2039	1,037,435	
03880R-AA-7	ARBOR REALTY COLLATERALIZED LO SENIOR SE		1.A FE	12,434,751	12,550,715	12,550,679	12,522,462	0	(53,454)	0	0	5.215	5.030	MON	30,906	880,295	01/26/2024	11/15/2036	12,909,753	
03880R-AC-3	ARBOR REALTY COLLATERALIZED LO MEZZANIN		1.A FE	11,406,138	11,998,000	11,998,056	11,969,969	0	13,608	0	0	5.565	7.578	MON	31,527	737,198	12/01/2023	11/17/2036	12,362,456	
03880X-AA-4	ARBOR REALTY COLLATERALIZED LO LCF SENIO		1.A FE	16,380,895	16,591,198	16,562,442	16,521,426	0	(108,756)	0	0	5.434	6.555	MON	42,573	1,165,588	04/02/2024	01/15/2037	2,876,663	
03880X-AG-1	ARBOR REALTY COLLATERALIZED LO SENIOR_CM		1.C FE	1,131,750	1,200,000	1,200,521	1,194,510	0	(3,213)	0	0	6.284	6.278	MON	3,561	80,599	05/10/2023	01/15/2037	1,239,980	
03881B-AJ-2	ARBOR MULTIFAMILY MORTGAGE SEC SUB SUB_C		1.A	6,179,993	6,000,000	5,636,285	6,084,490	0	(19,907)	0	0	3.061	2.698	MON	15,306	183,666	05/19/2020	05/15/2053	6,091,833	
03927N-AC-7	ARCAP ARCAP_05-1A SUB ABS_ABS 144A		6. *	0	5,000,000	120,527	0	0	0	0	0	5.750	0.000	MON	0	0	12/19/2005	12/22/2042	27,196	
03927N-AD-5	ARCAP REIT INC ARCAP_05-1 SUB ABS_ABS _0		6. *	0	10,000,000	109,590	0	0	0	0	0	5.950	4,444.000	MON	0	0	12/19/2005	12/22/2042	55,741	
03927N-AE-3	ARCAP REIT INC ARCAP_05-1A SUB SUB_CMBS		6. *	0	6,000,000	56,350	0	0	0	0	0	6.350	0.000	MON	0	0	12/19/2005	12/21/2042	36,574	
03927N-AF-0	ARCAP REIT INC ARCAP_05-1A SUB SUB_CMBS		6. *	0	2,500,000	21,307	0	0	0	0	0	6.690	0.000	MON	0	0	12/19/2005	12/21/2042	15,243	
03927R-AD-6	ARCAP REIT INC ARCAP_06-RR7 SUB SUB_CMBS		6. *	0	23,500,000	2,350	0	0	101,303	0	0	6.234	1,777.600	MON	0	0	04/24/2006	09/27/2045	136,921	
03927R-AE-4	ARCAP REIT INC ARCAP_06-RR7 SUB SUB_CMBS		6. *	0	9,750,000	975	0	0	0	0	0	6.254	1,777.600	MON	0	0	04/24/2006	09/27/2045	56,809	
03927R-AF-1	ARCAP REIT INC ARCAP_06-RR7 SUB SUB_CMBS		6. *	0	9,750,000	975	0	0	0	0	0	6.432	1,777.600	MON	0	0	04/24/2006	09/27/2045	56,817	
03990D-AA-5	ARES COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	9,513,600	9,522,000	9,530,539	9,466,863	0	(3,278)	0	0	5.442	6.516	MON	24,469	378,785	11/21/2025	07/15/2041	3,538,313	
039955-AE-9	ARES_25-IND3 SUB SUB_CMBS _25-IND3 144A		1.D FE	3,007,000	3,007,000	3,007,338	3,007,000	0	0	0	0	5.600	5.353	MON	7,952	123,849	04/03/2025	04/15/2042	3,099,384	
039955-AG-4	ARES COMMERCIAL MORTGAGE TRUST SUB SENIO		1.G FE	8,716,000	8,716,000	8,715,795	8,716,000	0	0	0	0	6.059	5.613	MON	24,938	373,753	04/03/2025	04/15/2042	8,994,859	
039955-AJ-8	ARES COMMERCIAL MORTGAGE TRUST SUB SENIO		2.C FE	14,319,000	14,319,000	14,333,180	14,319,000	0	0	0	0	6.509	6.024	MON	44,012	657,690	04/03/2025	04/15/2042	14,809,875	
04002D-AA-9	AREIT CRE TRUST AREIT_25-CRE11 LCF SENIO		1.A FE	73,500,000	73,500,000	73,579,120	73,500,000	0	0	0	0	5.450	5.499	MON	144,652	0	12/05/2025	07/16/2043	348,372	
04002D-AC-5	AREIT CRE TRUST AREIT_25-CRE11 SENIOR_CM		1.A FE	24,500,000	24,500,000	24,516,704	24,500,000	0	0	0	0	5.700	5.767	MON	50,429	0	12/05/2025	06/18/2043	116,677	
04682A-AA-2	APASFG_15-1 SENIOR SENIOR_CMBS _15-1 144		1.A FE	21,403,234	21,403,234	21,235,981	21,394,069	0	6,137	0	0	3.490	3.506	MON	35,273	849,182	05/04/2017	09/15/2049	21,777,078	
05492T-BP-4	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO		1.A	10,967,188	10,000,000	9,317,367	10,464,667	0	(112,954)	0	0	2.639	1.439	MON	21,992	263,900	09/17/2020	02/15/2053	10,131,950	
05494J-AC-4	BFLD TRUST BFLD_25-EWEST SUB SUB_CMBS _2		1.D FE	2,676,675	2,670,000	2,670,867	2,669,251	0	(7,424)	0	0	5.650	5.324	MON	7,124	68,888	08/12/2025	06/15/2042	45,487	
05494J-AE-0	BFLD TRUST BFLD_25-EWEST SUB SUB_CMBS _2		1.G FE	15,100,000	15,100,000	15,104,906	15,100,000	0	0	0	0	5.850	5.540	MON	41,715	456,214	06/09/2025	06/15/2042	15,556,214	
05494J-AG-5	BFLD TRUST BFLD_25-EWEST SUB SENIOR_CMBS		2.C FE	38,944,000	38,944,000	38,955,095	38,944,000	0	0	0	0	6.459	6.150	MON	118,782	1,251,468	06/09/2025	06/15/2042	40,195,468	
054980-AA-5	BDS LTD BDS_22-FL11 AM SENIOR_CMBS _22-F		1.A FE	2,600,684	2,602,718	2,603,023	2,606,831	0	1,536	0	0	5.531	8.825	MON	8,398	188,253	02/05/2024	03/19/2039	2,681,567	
05523G-AC-5	BAMLL COMMERCIAL MORTGAGE SECU SENIOR_CM		2.B FE	7,810,412	0	96,059	836,310	0	(557,451)	0	0	0.758	83.128	MON	73,738	943,307	07/27/2016	08/14/2034	477,498	
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN		1.A	49,392,295	47,920,000	43,021,002	48,776,169	0	(1,966)	0	0	4.185	4.047	MON	111,411	2,033,449	02/09/2018	08/16/2046	48,939,529	
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH SUB_CMBS _		3.C	19,281,813	20,000,000	15,029,329	19,516,117	0	16,244	0	0	4.214	4.552	MON	46,821	854,485	12/17/2018	08/15/2046	20,428,413	
05551V-BM-4	BARCLAYS COMMERCIAL MORTGAGE S AM SUB_CM		1.A	7,699,125	7,500,000	6,535,866	7,626,311	0	(22,134)	0	0	2.684	2.350	MON	16,775	201,300	11/22/2021	07/15/2054	7,600,650	
05552A-BC-1	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO		1.A	20,546,685	20,580,000	18,401,428	20,547,746	0	2,619	0	0	2.040	2.065	MON	34,986	419,832	11/22/2021	10/15/2053	20,789,916	
055531-AA-5	BLPCMT_23-IND SENIOR_CMBS _23-IND 144A		1.A	18,556,797	18,595,014	18,604,878	18,516,512	0	92,433	0	0	5.442	7.605	MON	47,787	677,306	12/10/2025	03/15/2040	2,354,382	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
055531-AC-1	BLPCMT_23-IND SUB SUB_CMBS _23-IND 144A		1.A	17,433,848	17,469,704	17,483,100	17,279,335	0	78,520	0	0	5.942	6.050	MON	49,020	1,155,856	09/12/2023	03/15/2040	18,036,798	
055531-AE-7	BLP_23-IND SUB SUB_CMBS _23-IND 144A		1.A	4,585,912	4,779,143	4,783,760	4,672,752	0	143,920	0	0	6.441	7.116	MON	14,536	284,627	02/08/2024	03/15/2040	4,946,404	
055531-AG-2	BLP_23-IND SUB SUB_CMBS _23-IND 144A		1.A	9,242,769	9,684,516	9,688,504	9,550,469	0	341,650	0	0	6.990	13.743	MON	31,968	710,456	07/09/2024	03/15/2040	10,050,483	
05556E-AC-0	BDS LTD BDS_25-FL15 SRSEC SENIOR_CMBS _2		1.A FE	29,456,000	29,456,000	29,480,292	29,456,000	0	0	0	0	5.381	5.057	MON	57,238	538,652	08/14/2025	03/19/2043	140,231	
05556E-AE-6	BDS LTD BDS_25-FL15 SRSEC SENIOR_CMBS _2		1.D FE	25,559,000	25,559,000	25,590,499	25,559,000	0	0	0	0	5.631	5.265	MON	51,972	487,446	08/14/2025	08/19/2043	26,046,446	
05556W-AA-4	BLP COMMERCIAL MORTGAGE TRUST SENIOR_CMB		1.A FE	10,849,000	10,849,000	10,853,360	10,849,000	0	0	0	0	5.236	5.287	MON	26,823	32,902	11/10/2025	12/15/2042	433,964	
05556X-AC-8	BDS LTD BDS_25-FL16 AM SUB_CMBS _25-FL16		1.A FE	44,500,000	44,500,000	44,513,885	44,500,000	0	0	0	0	5.381	5.427	MON	139,683	101,473	11/20/2025	07/19/2043	210,919	
05593J-AG-5	BMP COMMERCIAL MORTGAGE TRUST SUB_CMBS _		1.A	1,308,788	1,311,000	1,314,106	1,306,106	0	(2,461)	0	0	6.141	5.959	MON	3,802	66,723	05/07/2025	06/15/2041	593,038	
05593V-AL-7	BX TRUST BX_25-ROIC SUB SUB_CMBS _25-ROI		1.A	45,691,832	45,806,348	45,565,298	45,478,127	0	(213,933)	0	0	5.743	5.541	MON	124,228	2,311,786	02/20/2025	03/15/2030	47,246,886	
05594C-AG-9	BX TRUST BX_25-LUNR SENIOR_CMBS _25-LUNR		1.A	14,672,468	14,672,468	14,700,335	14,672,468	0	0	0	0	5.750	5.671	MON	39,841	491,008	05/30/2025	06/15/2040	15,134,439	
05594C-AK-0	BX TRUST BX_25-LUNR SENIOR_CMBS _25-LUNR		1.A	17,084,295	17,084,295	17,121,489	17,084,295	0	0	0	0	6.250	6.072	MON	49,733	617,979	05/30/2025	06/15/2040	17,665,791	
05594G-AC-9	BSTN COMMERCIAL MORTGAGE TRUST SUB SUB_C		1.A	17,868,000	17,868,000	17,936,830	17,868,000	0	0	0	0	5.514	5.439	MON	81,754	161,566	09/29/2025	04/13/2041	97,035	
05594G-AE-5	BSTN COMMERCIAL MORTGAGE TRUST SUB SUB_C		1.A	10,827,000	10,827,000	10,875,065	10,827,000	0	0	0	0	5.815	5.739	MON	52,244	103,247	09/29/2025	04/13/2041	58,812	
05604F-AG-0	BWAY MORTGAGE TRUST BWAY_13-15 SENIOR_CM		5.B FE	809,140	0	317	142,233	0	125,470	0	0	0.403	57.736	MON	7,728	105,303	09/23/2015	03/10/2033	53,897	
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY_13-15 SUB SUB_C		1.A	22,317,106	22,300,000	20,606,977	22,280,485	0	(152)	0	0	3.473	3.500	MON	64,538	774,456	02/09/2018	03/10/2033	22,687,228	
05606F-AJ-2	BX TRUST BX_19-OC11 SUB_CMBS _19-OC11 14		1.A	18,445,313	20,000,000	19,076,940	18,682,618	0	237,306	0	0	3.856	5.729	MON	64,267	642,667	02/25/2025	12/09/2041	20,385,600	
05606F-AL-7	BX TRUST BX_19-OC11 SUB SUB_CMBS _19-OC1		1.A	48,382,861	52,599,000	49,682,822	48,999,827	0	616,966	0	0	3.944	5.836	MON	172,875	1,757,563	02/25/2025	12/09/2041	53,653,538	
05609B-AK-5	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	157,181	163,000	162,793	157,905	0	5,726	0	0	5.465	7.008	MON	421	4,895	03/08/2022	02/15/2036	167,895	
05609B-BH-1	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		1.A	2,161,888	2,191,334	2,190,108	2,177,387	0	(3,272)	0	0	5.865	6.134	MON	6,069	141,678	02/17/2022	02/15/2036	2,261,604	
05609C-AJ-6	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		1.A	6,924,750	7,000,000	6,984,494	6,984,592	0	(15,408)	0	0	5.042	5.167	MON	16,667	394,169	10/27/2021	10/15/2036	7,195,188	
05609C-AL-1	BX TRUST BX_21-21M SUB SUB_CMBS _21-21M		1.A	15,927,231	16,100,000	16,064,308	16,063,899	0	138,824	0	0	5.291	5.428	MON	40,226	947,234	10/27/2021	10/15/2036	16,569,310	
05609C-AN-7	BX TRUST BX_21-21M SUB SUB_CMBS _21-21M		1.A	23,128,268	23,380,000	23,357,278	23,340,296	0	(66,801)	0	0	6.036	6.121	MON	66,641	1,552,149	10/27/2021	10/15/2036	24,150,062	
05609K-AE-9	BX COMMERCIAL MORTGAGE TRUST B LCF SUB_C		1.A	3,482,495	3,500,000	3,493,040	3,442,630	0	76,661	0	0	5.062	6.807	MON	8,367	197,801	10/14/2021	10/15/2038	3,597,953	
05609K-AG-4	BX COMMERCIAL MORTGAGE TRUST B LCF SUB_C		1.A	13,456,819	14,000,000	13,971,825	13,772,346	0	303,556	0	0	5.262	6.998	MON	34,786	819,523	10/14/2021	10/15/2038	14,406,011	
05609K-AJ-8	BX COMMERCIAL MORTGAGE TRUST B LCF SUB_C		1.A	12,869,217	13,388,900	13,362,514	13,158,466	0	284,651	0	0	5.711	7.580	MON	36,105	844,675	01/23/2024	10/15/2038	293,271	
05609K-AL-3	BX COMMERCIAL MORTGAGE TRUST B LCF SUB_C		1.A	13,425,816	14,000,000	13,969,014	13,756,386	0	317,633	0	0	6.109	8.019	MON	40,390	939,850	10/14/2021	10/15/2038	14,466,339	
05609M-CF-0	BMO CAPITAL MARKETS CORP BMO_2 AM SUB_CM		1.A	12,359,046	12,000,000	10,915,227	12,235,499	0	(29,442)	0	0	3.676	3.339	MON	36,760	441,120	02/10/2022	02/15/2055	12,220,560	
05609P-AN-8	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		1.A	45,534,353	47,000,000	46,891,663	46,254,096	0	694,414	0	0	5.812	5.822	MON	128,996	3,013,736	05/11/2022	10/15/2036	48,494,640	
05609Q-AC-0	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT 14		1.A	4,443,304	4,674,731	4,665,127	4,573,375	0	96,497	0	0	5.115	7.505	MON	11,291	280,003	11/15/2025	11/15/2038	4,806,816	
05609Q-AE-6	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT 14		1.A	15,526,539	15,914,525	15,877,841	15,685,977	0	226,456	0	0	5.365	6.875	MON	40,319	995,560	11/15/2025	11/15/2038	16,384,415	
05609Q-AG-1	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT 14		1.A	21,685,395	22,780,731	22,724,172	22,290,490	0	622,295	0	0	5.715	8.111	MON	61,479	1,504,454	05/04/2023	11/15/2038	23,493,881	
05609Q-AJ-5	BX TRUST BX_21-ACNT SUB SUB_CMBS _21-ACN		1.A	18,701,428	19,504,051	19,459,050	19,148,963	0	459,847	0	0	6.062	8.068	MON	55,833	1,364,735	11/15/2025	11/15/2038	20,149,029	
05609W-AJ-2	BX TRUST BX_22-IND SENIOR_CMBS _22-IND 1		1.A	12,290,043	12,498,500	12,516,674	12,438,182	0	242,132	0	0	6.040	7.856	MON	35,649	725,697	02/20/2024	04/15/2037	12,910,447	
05609W-AL-7	BX TRUST BX_22-IND SUB SUB_CMBS _22-IND		1.A	18,338,076	18,857,300	18,891,625	18,664,620	0	545,921	0	0	6.589	10.408	MON	58,675	1,334,350	02/20/2024	04/15/2037	19,531,457	
05610B-AL-0	BXSC COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	985,398	992,845	995,741	991,030	0	42,965	0	0	6.938	7.922	MON	3,253	75,270	03/11/2022	03/15/2035	1,030,101	
05610F-AD-9	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		1.A	8,660,722	8,800,000	8,781,916	8,688,500	0	27,778	0	0	5.840	6.882	MON	24,269	425,326	03/20/2025	01/17/2039	9,081,099	
05610F-AE-7	BX TRUST SENIOR_CMBS _22-AHP 144A		1.C	1,325,553	1,340,000	1,336,190	1,326,937	0	2,874	0	0	6.190	6.947	MON	3,917	60,549	05/12/2025	01/17/2039	1,385,188	
05610H-AE-3	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	7,108,354	7,420,000	7,411,006	7,262,193	0	150,732	0	0	5.312	6.899	MON	18,612	436,061	06/02/2022	02/15/2039	7,637,091	
05610H-AG-8	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	2,089,111	2,170,000	2,167,333	2,122,017	0	45,536	0	0	5.711	7.400	MON	5,852	134,691	06/02/2022	02/15/2039	2,237,891	
05610V-AC-6	BSPRT ISSUER LTD BSPRT_23-FL10 SENIOR_CM		1.A FE	3,146,948	3,144,000	3,154,664	3,130,408	0	(16,855)	0	0	6.609	6.420	MON	9,812	151,007	04/14/2025	09/17/2035	3,256,106	
05611V-AC-5	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	3,702,860	3,712,141	3,710,056	3,666,585	0	(13,284)	0	0	5.542	5.520	MON	9,714	240,139	01/17/2024	02/15/2039	22,196	
05611V-AE-1	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	11,312,237	11,340,590	11,337,537	11,148,814	0	(3,242)	0	0	5.941	6.085	MON	31,816	749,638	01/17/2024	02/15/2039	11,708,664	
05611V-AG-6	BX COMMERCIAL MORTGAGE TRUST B SUB SENIO		1.A	18,074,733	19,279,003	19,273,808	18,631,734	0	615,448	0	0	6.890	7.646	MON	62,724	1,424,538	01/17/2024	02/15/2039	19,997,697	
05612E-AE-8	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	4,118,238	4,338,727	4,338,951	4,310,995	0	250,242	0	0	5.691	10.731	MON	11,660	223,746	02/06/2024	02/15/2039	4,474,031	
05612G-AG-8	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.A	8,917,242	9,450,000	9,447,717	8,878,360	0	493,556	0	0	6.440	41.074	MON	28,738	330,675	03/06/2024	03/15/2041	9,780,675	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05612H-AG-6	BX COMMERCIAL MORTGAGE TRUST B SUB SENIO		1.B	9,391,888	9,736,348	9,742,346	9,633,965	0	378,947	0	0	6.440	10.370	MON	29,610	642,334	03/15/2024	04/15/2041	13,572,008	
05612T-AE-5	BX TRUST BX_24-VLT4 SUB_CMBS _24-VLT4 14		1.A	11,238,280	11,395,000	11,330,372	11,178,721	0	336,166	0	0	5.891	6.091	MON	31,697	366,915	05/31/2024	06/15/2041	11,761,915	
05612T-AG-0	BX TRUST BX_24-VLT4 SUB_CMBS _24-VLT4 14		1.A	11,366,513	11,395,000	11,362,636	11,243,925	0	(34,577)	0	0	6.190	6.214	MON	33,309	774,346	05/31/2024	06/15/2041	11,779,268	
05613U-AG-6	BX TRUST BX_25-DIME SUB SUB_CMBS _25-DIM		1.A	16,760,000	16,760,000	16,651,483	16,760,000	0	0	0	0	6.000	5.851	MON	47,488	919,130	01/29/2025	02/15/2035	17,308,997	
05613Y-AC-7	BXMT LTD BXMTL_25-FL5 SUB SENIOR_CMBS _2		1.A FE	28,677,128	28,749,000	28,533,953	26,294,093	0	(2,383,034)	0	0	5.873	7.970	MON	65,666	1,347,611	03/21/2025	10/18/2042	29,671,317	
05615K-AC-5	BSPDF 2025-FL2 ISSUER LTD BSPD SENIOR SE		1.A FE	38,408,738	38,505,000	38,599,129	38,261,139	0	(146,486)	0	0	5.692	5.475	MON	103,499	1,315,221	05/14/2025	12/15/2042	39,699,499	
05618X-AC-4	BX TRUST BX_25-COPT SENIOR_CMBS _25-COPT		1.A	12,339,000	12,339,000	12,350,484	12,339,000	0	0	0	0	5.950	5.716	MON	34,670	251,081	08/07/2025	08/15/2042	102,508	
05618X-AE-0	BX TRUST BX_25-COPT SENIOR_CMBS _25-COPT		1.E	11,519,000	11,519,000	11,530,429	11,519,000	0	0	0	0	6.250	6.033	MON	33,998	245,530	08/07/2025	08/15/2042	95,747	
05619B-AC-1	BSPRT ISSUER LTD BSPRT_25-FL12 SEC SENIO		1.A FE	13,690,448	13,721,000	13,706,869	13,673,659	0	(16,788)	0	0	5.376	5.119	MON	30,738	130,347	11/25/2025	01/17/2043	287,672	
05619B-AE-7	BSPRT ISSUER LTD BSPRT_25-FL12 SEC SENIO		1.D FE	7,311,675	7,330,000	7,346,245	7,304,487	0	(7,188)	0	0	5.907	5.427	MON	18,041	76,263	09/24/2025	01/17/2043	122,785	
05619P-AA-4	BX TRUST BX_25-VOLT LCF SENIOR_CMBS _25-		1.A FE	50,000,000	50,000,000	49,997,477	50,000,000	0	0	0	0	5.700	5.767	MON	134,583	0	11/14/2025	12/15/2044	219,319	
05619P-AE-6	BX TRUST BX_25-VOLT SUB SUB_CMBS _25-VOL		1.G FE	28,333,000	28,333,000	28,351,456	28,333,000	0	0	0	0	6.400	6.484	MON	85,629	0	11/14/2025	12/15/2044	124,279	
05619P-AG-1	BX TRUST BX_25-VOLT SUB SUB_CMBS _25-VOL		2.C FE	11,806,000	11,806,000	11,800,004	11,806,000	0	0	0	0	7.000	7.101	MON	71,164	0	11/14/2025	12/15/2044	51,786	
05619T-AC-2	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C		1.C FE	15,000,000	15,000,000	15,075,751	15,000,000	0	0	0	0	5.177	5.232	MON	64,713	0	12/09/2025	12/15/2042	146,354	
05625A-AC-5	BLP COMMERICAL MORTGAGE TRUST SUB SUB_CM		1.A	428,462	428,328	428,017	428,208	0	(254)	0	0	5.442	5.017	MON	1,101	2,017	11/21/2025	03/15/2041	476,321	
05625A-AE-1	BLP COMMERICAL MORTGAGE TRUST SENIOR_CMB		1.A	1,541,654	1,544,550	1,542,522	1,532,398	0	(9,539)	0	0	5.641	5.485	MON	4,115	83,255	03/11/2025	03/15/2041	1,592,382	
05625A-AG-6	BLP COMMERICAL MORTGAGE TRUST SUB SUB_CM		1.A	5,377,122	5,391,792	5,379,769	5,332,940	0	166,019	0	0	6.340	6.312	MON	16,144	185,944	02/14/2024	03/15/2041	5,577,736	
06036F-BF-7	BNK_18-B15 AM SUB_CMBS _18-BN15		1.A	20,598,598	20,000,000	19,768,457	20,180,788	0	(49,767)	0	0	4.575	4.322	MON	76,243	929,062	11/16/2018	11/15/2061	20,465,272	
065402-BF-5	BANK BANK_19-BN18 AM SUB_CMBS _19-BNK18		1.A	10,299,820	10,000,000	9,190,904	10,128,383	0	(38,403)	0	0	3.826	3.450	MON	31,883	382,600	05/21/2019	05/15/2062	10,191,300	
065405-AF-9	BANK_19-BNK16 AM SUB_CMBS _19-BNK16		1.A	2,059,906	2,000,000	1,952,536	2,022,120	0	(3,541)	0	0	4.267	3.944	MON	7,112	85,340	02/01/2019	02/15/2052	2,042,670	
06540B-BG-3	BANK BANK_19-BN21 SUB SUB_CMBS _19-BN21		1.A	1,029,966	1,000,000	937,776	1,012,218	0	(5,856)	0	0	3.093	2.757	MON	2,578	30,930	09/27/2019	10/17/2052	1,015,465	
06540J-BG-6	BANK BANK_20-BN26 PRELCF SENIOR_CMBS _20		1.A	4,280,313	4,000,000	3,672,181	4,134,041	0	(31,749)	0	0	2.403	1.572	MON	8,010	96,120	07/22/2020	03/15/2063	4,048,060	
06540J-BP-6	BANK BANK_20-BN26 SUB SUB_CMBS _20-BN26		1.A	30,899,883	30,000,000	26,881,802	30,477,114	0	(81,488)	0	0	2.687	2.351	MON	67,175	806,100	03/02/2020	03/15/2063	30,403,050	
06540L-BN-6	BANK BANK_21-BN37 AM SUB_CMBS _21-BN37		1.A	2,059,844	2,000,000	1,726,748	2,036,186	0	(5,957)	0	0	2.851	2.514	MON	4,752	57,020	11/12/2021	11/15/2064	2,028,510	
06540V-BE-4	BANK BANK_19-BN24 AM SUB_CMBS _19-BN24		1.A	8,900,370	8,234,398	7,641,343	8,590,801	0	(52,739)	0	0	3.283	2.343	MON	22,528	270,336	10/21/2021	11/15/2062	8,369,566	
06540W-BD-4	BANK BANK_19-BN19 LCF SENIOR_CMBS _19-BN		1.A	20,599,320	20,000,000	18,981,633	20,228,152	0	(67,183)	0	0	3.183	2.824	MON	53,050	636,600	07/23/2019	08/17/2061	20,318,300	
06540Y-AC-3	BANK BANK_20-BN28 LCF SENIOR_CMBS _20-BN		1.A	17,603,498	17,430,000	15,528,108	17,510,123	0	(19,911)	0	0	1.584	1.462	MON	23,008	276,747	09/21/2020	03/15/2063	17,568,046	
06540Y-AH-2	BANK BANK_20-BN28 PRELCF SENIOR_CMBS _20		1.A	11,329,835	11,000,000	9,813,504	11,173,590	0	(36,869)	0	0	1.844	1.485	MON	16,903	202,840	09/21/2020	03/15/2063	11,101,420	
06541C-BF-2	BANK BANK_21-BN33 PRELCF SENIOR_CMBS _21		1.A	20,147,200	20,000,000	18,254,502	20,098,670	0	(24,590)	0	0	2.270	2.138	MON	37,833	454,000	11/22/2021	05/15/2064	20,227,000	
06541J-AL-5	BANK BANK_21-BN34 SENIOR SENIOR_CMBS _21		1.A	33,659,439	33,000,000	29,188,371	33,426,832	0	(77,668)	0	0	2.438	2.182	MON	67,045	804,540	11/22/2021	06/15/2063	33,402,270	
06541R-BB-8	BANK BANK_19-BN23 LCF SENIOR_CMBS _19-BN		1.A	8,654,521	8,030,000	7,603,384	8,338,082	0	(73,493)	0	0	2.920	1.881	MON	19,540	234,476	05/29/2020	12/17/2052	8,147,238	
06541R-BE-2	BANK BANK_19-BN23 AM SUB_CMBS _19-BNK23		1.A	37,986,887	36,500,000	33,828,887	37,327,362	0	(135,392)	0	0	3.203	2.645	MON	97,425	1,169,095	03/06/2020	12/15/2052	37,084,547	
06541T-BF-5	BANK BANK_20-BN29 LCF SENIOR_CMBS _20-BN		1.A	12,124,381	12,300,000	10,886,725	12,207,810	0	15,900	0	0	1.997	2.150	MON	20,469	245,632	11/22/2021	11/15/2053	12,422,816	
06541U-BW-5	BANK BANK_20-BN30 LCF SENIOR_CMBS _20-BN		1.A	20,071,550	20,500,000	18,100,466	20,270,342	0	40,953	0	0	1.925	2.158	MON	32,885	394,626	11/22/2021	12/15/2053	20,697,313	
06650A-AD-9	BANK BANK_17-BNK8 LCFCRUT SENIOR_CMBS _1		1.A	6,900,529	6,832,395	6,733,945	6,847,547	0	(7,671)	0	0	3.229	2.998	MON	18,385	220,618	10/27/2017	11/15/2050	6,942,704	
07335C-AF-1	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO		1.A	17,200,198	16,700,000	15,918,395	16,891,530	0	(56,605)	0	0	2.919	2.553	MON	40,623	487,474	08/09/2019	08/15/2052	16,943,737	
07335C-AG-9	BARCLAYS COMMERCIAL MORTGAGE S AM SUB_CM		1.A	18,539,028	18,000,000	16,752,792	18,250,089	0	(42,532)	0	0	3.171	2.780	MON	47,565	570,780	08/09/2019	08/15/2052	18,285,390	
07335Y-AC-0	BDS LTD BDS_21-FL10 SENIOR_CMBS _21-F10		1.A FE	641,519	662,000	661,631	655,894	0	(2,316)	0	0	5.499	7.967	MON	2,124	40,435	03/13/2023	12/18/2036	682,050	
07335Y-AG-1	BDS LTD BDS_21-FL10 SENIOR_CMBS _21-FL10		1.E FE	209,073	213,000	212,877	213,000	0	2,055	0	0	6.149	8,888.000	MON	473	14,414	04/19/2022	12/18/2036	220,155	
08162F-AK-9	BENCHMARK MORTGAGE TRUST BMARK SENIOR SE		1.C FE	1,140,813	0	858,906	980,825	0	(164,852)	0	0	1.016	6.346	MON	29,970	409,024	07/22/2019	08/15/2052	198,972	
08162N-AK-2	BENCHMARK MORTGAGE TRUST BMARK SUB_CMBS		1.A	10,299,186	10,000,000	8,596,995	10,160,322	0	(30,612)	0	0	2.791	2.402	MON	23,258	279,100	05/13/2020	09/15/2048	10,139,550	
08162T-BD-4	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM		1.A	12,352,741	12,088,000	11,900,121	12,155,822	0	(34,597)	0	0	4.741	4.518	MON	47,758	482,349	11/12/2025	05/15/2053	2,138	
08163A-AD-5	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S		1.A	5,049,634	5,000,000	4,524,682	5,020,339	0	(7,560)	0	0	1.672	1.529	MON	6,967	83,600	07/23/2020	07/15/2053	5,041,800	
08163A-AE-3	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO		1.A	5,149,598	5,000,000	4,441,500	5,074,918	0	(17,300)	0	0	1.925	1.557	MON	8,021	96,250	07/23/2020	07/15/2053	5,048,125	
08163D-BT-3	BENCHMARK MORTGAGE TRUST SUB SUB_CMBS _2		1.A	13,176,089	13,233,000	9,863,545	13,186,233	0	208,800	0	0	2.994	3.116	MON	33,019	201,414	04/28/2021	04/15/2054	13,434,414	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO		1.A	3,089,954	3,000,000	2,690,509	3,057,777	0	(18,307)	0	0	2.576	2.215	MON	6,440	144,900	10/29/2021	11/15/2054	3,038,640	
08163K-BJ-9	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM		1.A	1,029,985	1,000,000	864,376	1,018,188	0	(2,888)	0	0	2.779	2.463	MON	2,316	27,790	10/29/2021	11/15/2054	1,013,895	
08163L-AE-9	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S		1.A	7,856,855	8,200,000	7,358,732	8,037,610	0	40,486	0	0	1.704	2.215	MON	11,647	139,760	11/22/2021	12/17/2053	8,269,880	
08163L-AG-4	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO		1.A	27,397,983	27,880,000	24,688,153	27,622,704	0	44,087	0	0	1.978	2.170	MON	45,944	551,328	11/22/2021	12/17/2053	28,155,664	
08163L-AQ-2	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM		1.A	451,992	459,750	394,461	454,449	0	79	0	0	2.254	2.475	MON	864	10,364	10/21/2021	12/17/2053	464,932	
123912-AG-2	BX TRUST BX_25-TAIL SUB SUB_CMBS _25-TAI		1.B	12,121,000	12,121,000	12,121,002	12,121,000	0	0	0	0	6.409	6.095	MON	36,684	432,186	05/21/2025	06/15/2035	12,530,363	
12433E-AL-5	BX TRUST BX_22-LBA6 SUB SUB_CMBS _22-LBA		1.A	976,875	1,000,000	998,139	976,262	0	23,993	0	0	5.750	7.930	MON	2,715	63,494	03/02/2022	01/15/2039	1,031,486	
12433F-AE-8	BX TRUST BX_25-SPOT SUB SUB_CMBS _25-SPO		1.A	13,562,919	13,596,912	13,613,865	13,571,762	0	9,043	0	0	5.690	5.634	MON	36,535	632,740	09/15/2025	04/15/2040	333,069	
12433F-AG-3	BX TRUST BX_25-SPOT SUB SUB_CMBS _25-SPO		1.A	24,523,046	24,584,507	24,624,358	24,477,730	0	(44,930)	0	0	6.190	6.301	MON	71,863	1,225,826	12/15/2025	04/15/2040	602,452	
12433K-AC-1	BX TRUST BX_25-VLT6 SUB_CMBS _25-VLT6 14		1.A	602,000	602,000	599,034	602,000	0	0	0	0	5.643	5.304	MON	1,604	12,281	09/05/2025	03/15/2042	31,830	
12433K-AG-2	BX TRUST BX_25-VLT6 SUB_CMBS _25-VLT6 14		1.A	33,048,894	33,476,000	33,254,326	32,905,025	0	(124,281)	0	0	6.342	6.429	MON	100,250	1,757,221	09/03/2025	03/15/2042	3,569,019	
12433X-AG-4	BXC_20-VIV SUB SUB_CMBS _20-VIVA 144A		1.A	15,060,280	16,145,000	15,057,863	15,087,174	0	26,895	0	0	3.549	5.378	MON	47,745	49,506	11/21/2025	03/11/2044	311,164	
12434C-AL-8	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		1.A	41,631,559	41,758,925	41,562,970	41,666,571	0	(255,020)	0	0	5.252	4.894	MON	103,559	2,458,849	09/17/2021	09/15/2034	42,967,902	
12434D-AJ-1	BX TRUST BX_21-LGCY SENIOR_CMBS _21-LGCY		1.A	2,822,697	2,913,000	2,899,461	2,887,389	0	64,383	0	0	4.869	5.835	MON	6,697	154,897	05/10/2023	10/15/2036	2,991,663	
12434D-AL-6	BX TRUST BX_21-LGCY SENIOR_CMBS _21-LGCY		1.A	11,706,148	12,000,000	11,939,674	11,884,869	0	175,692	0	0	5.167	6.272	MON	29,277	690,918	10/13/2021	10/15/2036	12,342,224	
12434D-AN-2	BX TRUST BX_21-LGCY SENIOR_CMBS _21-LGCY		1.A	14,493,608	15,000,000	14,924,585	14,793,255	0	290,143	0	0	5.565	7.245	MON	39,416	924,187	10/13/2021	10/15/2036	15,458,138	
12434E-AE-0	BX TRUST BX_21-RISE SUB_CMBS _21-RISE 14		1.A	14,272,209	14,756,910	14,729,520	14,547,880	0	267,664	0	0	5.315	6.800	MON	37,035	871,792	11/18/2021	11/09/2036	15,188,857	
12434E-AG-5	BX TRUST BX_21-RISE SUB_CMBS _21-RISE 14		1.A	13,035,042	13,458,485	13,433,499	13,232,454	0	319,734	0	0	5.615	7.430	MON	35,683	711,520	01/24/2024	11/15/2036	4,330,698	
12477B-AA-2	CAMB COMMERCIAL MORTGAGE TRUST SENIOR SE		1.A	3,604,757	3,500,000	3,109,150	3,564,352	0	(9,184)	0	0	2.700	2.366	MON	7,875	94,500	10/22/2021	11/10/2046	3,547,250	
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TRUST SENIOR SU		1.A	1,474,617	1,500,000	1,236,783	1,483,424	0	1,779	0	0	2.771	3.021	MON	3,464	42,145	10/22/2021	11/10/2046	1,521,130	
12515B-AE-8	CD COMMERCIAL MORTGAGE TRUST C LCF SENIO		1.A	36,049,276	35,000,000	33,265,301	35,413,510	0	(110,008)	0	0	2.912	2.558	MON	84,933	1,019,200	08/09/2019	08/17/2057	35,509,600	
12515B-AG-3	CD COMMERCIAL MORTGAGE TRUST C AM SUB_CM		1.A	14,934,686	14,500,000	13,461,297	14,707,520	0	(31,594)	0	0	3.124	2.775	MON	37,748	452,980	08/09/2019	08/15/2057	14,726,490	
12528Y-AJ-2	CANTOR COMMERCIAL REAL ESTATE AM SUB_CMB		1.A	4,514,063	5,000,000	4,635,802	4,584,400	0	70,338	0	0	3.116	5.457	MON	12,985	116,861	03/18/2025	11/15/2052	5,077,907	
12529M-AJ-7	CANTOR COMMERCIAL REAL ESTATE AM SUB_CMB		1.A	16,258,433	15,785,000	14,929,781	15,973,487	0	(40,390)	0	0	4.027	3.646	MON	52,976	635,710	04/16/2019	05/15/2052	16,102,855	
12595E-AD-7	COMM MORTGAGE TRUST COMM_17-CO LCF SENIO		1.A	14,411,010	15,760,000	15,565,459	15,154,889	0	364,315	0	0	3.510	6.227	MON	46,098	553,176	12/06/2023	09/10/2050	16,036,588	
12595X-AX-1	CSAIL COMMERCIAL MORTGAGE TRUS AM SUB_CM		1.A	8,239,960	8,000,000	7,923,931	8,067,321	0	(28,194)	0	0	4.463	4.098	MON	29,756	357,072	08/08/2018	08/15/2051	8,178,536	
12597S-AA-0	COMM MORTGAGE TRUST COMM_25-18 SENIOR_CM		1.G	FE 15,854,939	15,855,000	15,856,026	15,847,302	0	(7,637)	0	0	5.687	5.760	MON	52,593	300,532	07/28/2025	08/10/2042	121,418	
12597S-AE-2	COMM MORTGAGE TRUST COMM_25-18 SENIOR_CM		2.C	FE 21,927,909	21,928,000	22,135,382	21,916,050	0	(11,858)	0	0	6.374	6.466	MON	81,529	465,882	07/28/2025	08/10/2042	168,021	
12635W-AC-1	COMM MORTGAGE TRUST COMM_16-78 SENIOR_CM		1.A	FE 519,965	0	2,630	519,965	0	36,970	0	0	0.287	146.972	MON	40,749	828,140	12/26/2018	02/10/2036	427,029	
12635W-AE-7	COMM MORTGAGE TRUST COMM_16-78 SUB SUB_C		1.A	18,378,011	18,145,100	18,098,354	18,133,835	0	(27,785)	0	0	3.832	3.744	MON	57,942	704,955	02/09/2018	02/10/2036	18,498,543	
12635W-AG-2	COMM MORTGAGE TRUST COMM_16-78 SUB SUB_C		1.E	17,099,798	17,064,460	17,007,509	17,050,080	0	5,952	0	0	3.832	3.952	MON	54,491	662,972	02/19/2016	02/10/2036	17,396,854	
12652U-AU-3	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO		1.A	19,184,591	19,898,000	19,816,087	19,401,077	0	200,880	0	0	4.033	5.224	MON	66,876	802,506	11/16/2023	04/15/2051	20,299,253	
12655T-BP-3	COMM MORTGAGE TRUST COMM_19-G4 AM SUB_CM		1.A	30,005,262	28,926,900	26,783,332	29,522,838	0	(121,945)	0	0	3.263	2.716	MON	78,657	943,884	10/21/2021	08/15/2057	29,398,842	
12656K-AA-5	COMM MORTGAGE TRUST COMM_20-CX LCF SENIO		1.A	9,765,432	9,840,000	8,464,211	9,800,862	0	409	0	0	2.173	2.258	MON	17,819	213,824	11/22/2021	11/10/2046	9,946,912	
12656K-AE-7	COMM MORTGAGE TRUST COMM_20-CX SUB_CMBS		1.A	8,450,086	8,508,000	7,137,396	8,465,607	0	(1,432)	0	0	2.446	2.567	MON	12,140	208,106	11/22/2021	11/10/2046	8,612,053	
12656K-AG-2	COMM MORTGAGE TRUST COMM_20-CX SUB SUB_C		1.A	3,511,117	3,526,000	2,910,046	3,514,824	0	(194)	0	0	2.683	2.807	MON	5,520	95,935	11/22/2021	11/10/2046	3,574,099	
12676J-AE-6	CSTL COMMERCIAL MORTGAGE TRUST SUB SUB_C		1.G	FE 7,116,316	7,114,000	7,089,003	7,116,316	0	0	0	0	5.144	0.000	MON	30,494	30,494	10/28/2025	11/10/2042	34,876	
12676J-AG-1	CSTL COMMERCIAL MORTGAGE TRUST SUB SUB_C		2.C	FE 11,209,000	11,209,000	11,188,739	11,209,000	0	0	0	0	5.629	0.000	MON	52,578	52,578	10/23/2025	11/10/2042	54,951	
12988D-AE-2	CALI MORTGAGE TRUST CALI_24-SU SENIOR_CM		1.A	3,802,901	3,799,000	3,823,151	3,787,954	0	118,693	0	0	6.540	6.807	MON	11,732	135,248	07/03/2024	07/15/2041	3,934,248	
17290M-AA-2	CITIGROUP COMMERCIAL MORTGAGE SENIOR SEN		1.A	44,027,510	43,800,000	34,229,380	43,846,607	0	(12,001)	0	0	3.529	3.520	MON	128,809	1,545,702	02/09/2018	01/14/2043	44,572,851	
17290M-AE-4	CITIGROUP COMMERCIAL MORTGAGE SENIOR_CMB		1.C	FE 8,693,370	0	4,657,236	6,509,921	0	(694,904)	0	0	1.096	0.771	MON	56,966	723,671	01/20/2015	01/14/2043	365,843	
17290M-AJ-3	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		1.A	10,710,581	10,400,000	7,539,546	10,563,575	0	(16,296)	0	0	3.831	3.637	MON	33,202	398,424	01/20/2015	01/14/2043	10,599,212	
17290M-AL-8	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		1.A	14,108,603	14,000,000	10,064,168	14,019,021	0	(3,997)	0	0	4.234	4.229	MON	49,397	592,760	02/09/2018	01/14/2043	14,296,380	
17326C-BB-9	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB		1.A	13,360,001	12,380,000	12,094,532	12,968,054	0	(126,097)	0	0	3.711	2.251	MON	38,285	459,422	11/22/2021	08/15/2050	12,609,711	
17328C-AF-9	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB		1.A	4,315,625	4,000,000	3,725,345	4,155,740	0	(34,101)	0	0	3.415	2.548	MON	11,383	136,600	02/14/2020	12/15/2072	4,068,300	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
17328F-AW-5	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		1.A	18,230,927	17,700,000	16,812,501	17,908,381	0	(58,605)	0	0	2.869	2.515	MON	42,313	507,760	08/06/2019	08/10/2056	17,953,880	
17328H-BD-2	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		1.A	22,682,383	21,000,000	19,797,805	21,706,097	0	(184,444)	0	0	3.038	2.080	MON	53,165	637,980	05/28/2020	11/10/2052	21,318,990	
17328Q-AA-9	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		1.A	20,580,504	20,500,000	18,459,959	20,569,027	0	(6,495)	0	0	2.456	2.420	MON	41,957	503,480	11/22/2021	11/10/2042	20,751,740	
17328Q-AC-5	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		1.A	2,457,365	2,460,000	2,216,140	2,457,602	0	(47)	0	0	2.860	2.880	MON	5,863	70,356	11/22/2021	11/10/2042	2,495,178	
17328Q-AE-1	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM		1.A	482,851	563,000	512,400	491,213	0	19,505	0	0	3.312	5.115	MON	1,554	9,478	07/25/2022	11/10/2042	572,478	
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		1.A	23,579,305	21,936,000	20,500,947	22,696,326	0	(185,456)	0	0	2.717	1.807	MON	49,667	596,002	11/22/2021	02/18/2053	22,234,001	
17328R-BB-4	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB		1.A	8,651,589	8,400,000	7,486,262	8,522,291	0	(26,740)	0	0	2.918	2.573	MON	20,426	245,112	02/13/2020	02/18/2053	8,522,556	
19033E-AC-4	COAST COMMERCIAL MORTGAGE TRUS SUB SUB_C		1.D FE	2,210,404	2,216,000	2,214,522	2,180,562	0	(5,351)	0	0	7.090	7.332	MON	7,419	170,808	07/14/2023	08/15/2036	2,300,867	
19033E-AE-0	COAST COMMERCIAL MORTGAGE TRUS SENIOR_CM		1.G FE	1,048,831	1,051,000	1,049,708	1,049,139	0	43,147	0	0	7.589	7.156	MON	6,868	42,916	07/14/2023	08/15/2036	1,093,916	
22939Q-AA-0	CYSTAL RIVER RESECURITIZATION SENIOR_CMB		6. *	0	58,309,776	5,831	0	0	(246,359)	0	0	4.208	0.000	MON	0	0	12/08/2008	09/22/2047	310,100	
22945D-AG-8	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO		1.A	2,013,475	2,237,000	2,215,401	2,094,103	0	39,327	0	0	4.053	6.297	MON	7,555	90,664	10/13/2023	03/15/2052	2,282,332	
22945J-AC-4	CSTL COMMERCIAL MORTGAGE TRUST SUB_CMBS		1.D FE	15,469,910	15,750,000	15,781,149	15,506,722	0	37,548	0	0	5.221	5.590	MON	68,521	583,316	09/04/2025	11/10/2041	15,818,512	
22945J-AG-5	CSTL COMMERCIAL MORTGAGE TRUST SUB_CMBS		2.C FE	9,524,863	9,500,000	9,578,014	9,519,685	0	(5,179)	0	0	6.111	5.979	MON	48,378	238,768	07/08/2025	11/10/2041	9,738,768	
23312R-AE-5	DEUTSCHE BANK COMMERCIAL MORTG SUB SUB_C		6.	1,065	27,314,000	1,067	1,065	0	73,679	3,252,305	0	3.237	0.000	MON	0	0	11/22/2021	08/10/2036	27,314,000	
24023A-AC-4	DC COMMERCIAL MORTGAGE TRUST 2 SUB_CMBS		1.A	3,112,996	3,113,000	3,205,849	3,106,560	0	(5,228)	0	0	6.804	6.039	MON	17,651	211,818	08/22/2023	09/12/2040	3,218,909	
24023A-AE-0	DC COMMERCIAL MORTGAGE TRUST 2 SENIOR_CM		1.A	2,702,281	2,698,000	2,790,513	2,685,729	0	80,870	0	0	7.140	4.303	MON	16,054	97,931	08/22/2023	09/12/2040	2,795,931	
24023A-AG-5	DC COMMERCIAL MORTGAGE TRUST 2 SUB_CMBS		1.A	11,481,520	11,107,000	11,443,355	11,371,682	0	(109,838)	0	0	7.140	0.999	MON	66,091	134,385	10/29/2025	09/10/2040	317,347	
290154-AE-3	ELP COMMERCIAL MORTGAGE TRUST SUB SUB_CM		1.G FE	11,064,000	11,064,000	11,052,824	11,064,000	0	0	0	0	5.140	5.167	MON	47,387	47,387	11/06/2025	11/13/2042	54,240	
290154-AG-8	ELP COMMERCIAL MORTGAGE TRUST SUB SUB_CM		2.C FE	25,048,137	25,014,000	25,023,989	25,047,544	0	(593)	0	0	5.431	5.442	MON	113,217	113,217	11/12/2025	11/13/2042	123,092	
29478J-AG-5	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A		1.A	4,186,548	4,322,181	4,320,691	4,251,886	0	80,808	0	0	4.965	7.110	MON	10,133	278,814	10/15/2025	10/15/2038	4,444,470	
29478J-AJ-9	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A		1.A	2,645,866	2,740,721	2,737,500	2,698,786	0	85,458	0	0	5.215	7.241	MON	6,749	158,487	10/15/2025	10/15/2038	2,821,749	
29478J-AL-4	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A		1.A	20,052,549	21,185,527	21,154,724	20,683,313	0	848,733	0	0	5.515	8.787	MON	51,924	1,347,424	10/15/2025	10/15/2038	21,845,103	
29478J-AN-0	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A		1.A	5,152,936	5,256,428	5,251,412	5,194,693	0	57,548	0	0	6.524	7.750	MON	16,194	411,074	10/15/2025	10/15/2038	5,059,522	
30227T-AE-0	EXTENDED STAY AMERICA TRUST ES SUB SUB_C		1.A	6,972,000	6,972,000	6,998,293	6,972,000	0	0	0	0	5.600	5.239	MON	18,437	63,369	09/26/2025	10/15/2042	34,350	
30319Y-AC-2	FS RIALTO ISSUER LTD FSRIA_21 MEZZANIN S		1.A FE	5,154,598	5,180,500	5,167,691	5,138,239	0	(13,205)	0	0	5.399	5.444	MON	16,476	206,803	04/28/2025	05/18/2038	5,334,728	
30338W-AA-7	FS RIALTO ISSUER LTD FSRIA_24 SEC SENIOR		1.A FE	5,126,160	5,088,000	5,097,813	5,116,193	0	(9,967)	0	0	5.825	5.312	MON	12,349	78,782	09/24/2025	10/19/2039	29,942	
31419T-PJ-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		1.A	33,970,313	35,000,000	26,706,645	34,006,144	0	13,153	0	0	3.750	3.981	MON	113,021	1,330,730	04/11/2019	01/01/2058	154,159	
36257H-BP-0	GS MORTGAGE SECURITIES TRUST G LCF SENIO		1.A	5,965,996	5,500,000	5,279,829	5,700,602	0	(56,842)	0	0	3.160	2.057	MON	14,483	173,800	05/19/2020	07/10/2052	5,586,900	
36257H-BT-2	GS MORTGAGE SECURITIES TRUST G AM SUB_CM		1.A	16,478,864	16,000,000	14,474,054	16,193,530	0	(51,030)	0	0	3.412	3.094	MON	45,493	545,920	06/26/2019	07/10/2052	16,272,960	
36258Y-BF-4	GS MORTGAGE SECURITIES TRUST G LCFCRUT S		1.A	6,083,939	5,825,000	5,491,800	5,939,202	0	(32,928)	0	0	2.658	2.069	MON	12,904	154,852	05/20/2020	02/13/2053	5,902,426	
36258Y-BG-2	GS MORTGAGE SECURITIES TRUST G LCF SENIO		1.A	28,312,466	26,413,000	24,960,199	27,262,855	0	(210,421)	0	0	2.911	2.044	MON	64,065	768,776	05/06/2020	02/13/2053	26,797,388	
36261C-AA-9	GSF 2021-1 ISSUER LLC GSF-21_1 SENIOR_CM		1.A FE	4,812,828	4,825,616	4,817,988	4,860,714	0	(110,222)	0	0	3.566	(1.420)	MON	14,339	659,201	06/10/2022	08/15/2026	4,917,334	
36261C-AC-5	GSF 2021-1 ISSUER LLC GSF-21_1 SENIOR_CM		1.A FE	33,733,384	32,753,000	32,829,180	33,036,852	0	(339,313)	0	0	3.904	3.345	MON	106,556	1,434,228	06/10/2022	05/15/2027	33,470,114	
36261C-AE-1	GSF 2021-1 ISSUER LLC GSF-21_1 SUB_CMBS		1.A FE	943,222	916,000	918,407	920,855	0	(5,237)	0	0	3.535	4.037	MON	2,698	40,398	06/10/2022	08/15/2026	936,199	
36261C-AG-6	GSF 2021-1 ISSUER LLC GSF-21_1 SUB_CMBS		1.D FE	6,339,302	6,172,000	6,074,733	6,208,843	0	(29,612)	0	0	3.646	3.564	MON	10,001	239,540	11/14/2022	08/15/2026	6,291,770	
36261C-AL-5	GSF 2021-1 ISSUER LLC GSF-21_1 SUB SUB_C		1.G FE	10,121,689	10,029,400	9,694,966	10,126,093	0	(13,391)	0	0	2.911	3.438	MON	24,329	302,529	09/30/2025	08/15/2026	925,087	
36264X-AA-0	GSF_22 PRELCF SENIOR_CMBS _22		1.A FE	3,070,000	3,070,000	3,055,244	3,070,000	0	0	0	0	4.895	4.915	MON	5,662	135,853	07/31/2025	12/15/2038	24,899	
36264X-AC-6	GSF_22 PRELCF SENIOR_CMBS _22		1.A FE	6,292,223	6,141,000	6,224,306	6,302,456	0	45	0	0	4.451	4.829	MON	12,147	291,466	07/31/2025	12/15/2038	6,163,776	
36264X-AE-2	GSF_22 PRELCF SENIOR_CMBS _22		1.A FE	1,111,502	1,096,000	1,093,715	1,114,215	0	1,579	0	0	4.838	5.467	MON	2,357	56,558	07/31/2025	12/15/2038	8,894	
36264X-AG-7	GSF_22 PRELCF SENIOR_CMBS _22		1.D FE	2,861,040	2,956,000	2,803,896	2,866,088	0	9,514	0	0	5.758	6.409	MON	7,564	153,853	07/31/2025	12/15/2038	24,006	
36264X-AJ-1	GSF_22 PRELCF SENIOR_CMBS _22		1.G FE	2,377,494	2,586,000	2,348,303	2,395,820	0	28,558	0	0	5.019	7.453	MON	5,769	138,420	07/31/2025	12/15/2038	20,988	
36264Y-AJ-9	GS MORTGAGE SECURITIES CORP TR SENIOR_CM		1.A	90,189	100,000	75,958	93,076	0	5,005	0	0	6.365	8.574	MON	301	1,714	03/03/2022	05/15/2026	101,714	
36267C-AE-5	GS MORTGAGE SECURITIES TRUST G SENIOR_CM		1.A	2,124,321	2,155,000	2,168,141	2,141,232	0	101,280	0	0	7.140	10.469	MON	7,265	83,072	03/08/2023	03/15/2028	2,238,072	
36269J-AA-6	GS MORTGAGE SECURITIES CORPORA SENIOR_CM		1.A FE	8,429,934	8,404,000	8,492,216	8,423,188	0	(7,692)	0	0	5.487	5.305	MON	38,181	226,854	06/24/2025	03/10/2041	8,630,854	
38406J-AA-6	GRACECHURCH MORTGAGE FINANCE P LCF SENIO		1.A	4,172,721	5,115,000	4,578,974	4,399,407	0	(25,948)	0	0	2.347	4.166	MON	10,004	120,050	06/28/2022	12/10/2040	5,175,025	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38406J-AJ-7	GRACECHURCH MORTGAGE FINANCE P SUB SUB_C		1.B	4,694,817	5,225,000	4,589,380	4,758,895	0	129,498	0	0	2.680	3.871	MON	11,669	71,179	04/05/2022	12/10/2040	5,296,179	
39678A-AA-4	GREENWICH COMMERCIAL FUNDING C PRELCF SE		6. *	0	4,916	3,195	0	0	1,107	0	0	6.042	0.000	MON	25	321	06/07/2007	03/18/2049	5,237	
39810M-AC-3	GREYSTONE COMMERCIAL REAL ESTA MEZZANIN		1.A FE	13,182,960	13,216,000	13,244,984	13,217,353	0	33,878	0	0	5.950	6.014	MON	37,134	484,774	05/08/2025	01/15/2043	13,639,102	
39810M-AE-9	GREYSTONE COMMERCIAL REAL ESTA MEZZANIN		1.D FE	12,555,533	12,587,000	12,600,091	12,502,829	0	(53,218)	0	0	6.400	6.142	MON	38,041	494,443	05/08/2025	01/15/2043	13,018,614	
41990J-AE-6	HHT_25-MAUI SUB SUB_CMBS _25-MAUI 144A		1.A	4,970,543	4,983,000	4,976,906	4,960,564	0	(9,979)	0	0	5.792	5.829	MON	13,591	233,729	03/06/2025	03/15/2042	5,140,955	
43300L-AA-8	HILTON USA TRUST HILT_16-HHV LCF SENIOR_		1.A	3,907,149	4,228,000	4,192,454	4,131,535	0	106,293	0	0	3.719	6.540	MON	13,103	157,240	11/28/2023	11/05/2038	4,306,620	
43300L-AL-4	HILTON USA TRUST HILT_16-HHV SUB SUB_CMB		1.A	16,707,856	17,804,000	17,640,267	17,381,887	0	830,829	0	0	4.194	7.118	MON	62,218	379,527	04/14/2023	11/05/2038	18,183,527	
44855P-AE-8	HUDSON YARDS HY_25-SPRL SUB_CMBS _25-SPR		1.A	35,053,000	35,053,000	36,125,934	35,053,000	0	0	0	0	5.952	6.069	MON	179,660	1,941,485	01/07/2025	01/13/2040	36,113,572	
44855P-AG-3	HUDSON YARDS HY_25-SPRL SUB SUB_CMBS _25		1.A	40,387,275	40,232,000	41,842,411	40,304,134	0	(83,141)	0	0	6.340	6.564	MON	7,085	2,575,549	02/12/2025	01/13/2040	41,741,074	
449173-AC-7	HYT COMMERCIAL MORTGAGE TRUST SENIOR_CMB		1.A	2,393,007	2,421,000	2,427,860	2,400,823	0	9,425	0	0	6.091	7.104	MON	6,963	107,766	04/16/2025	08/15/2041	2,501,420	
44965L-AC-8	COMMERCIAL MORTGAGE PASS-THROU SENIOR_CM		1.A FE	2,114,023	0	1,447,628	1,661,552	0	(426,666)	0	0	0.149	9.033	MON	35,080	589,668	03/04/2019	02/11/2041	311,706	
44965L-AG-9	COMMERCIAL MORTGAGE PASS-THROU SUB SUB_C		1.A	11,341,550	11,000,000	10,818,976	11,120,406	0	(38,579)	0	0	4.294	3.979	MON	39,360	478,878	03/04/2019	02/11/2041	11,240,095	
44965L-AL-8	COMMERCIAL MORTGAGE PASS-THROU SUB SUB_C		1.A	3,056,472	3,000,000	2,912,687	2,947,154	0	(27,175)	0	0	4.294	4.974	MON	10,735	130,603	03/04/2019	02/11/2041	3,065,480	
45000D-AA-4	INV_24-IND LCF SENIOR_CMBS _24-IND 144A		1.A FE	2,111,623	2,108,000	2,094,835	2,105,833	0	(5,790)	0	0	5.492	5.110	MON	5,467	52,971	08/08/2025	11/15/2041	132,406	
45339N-AA-4	INCREF_25-FL1 LCF SENIOR_CMBS _25-FL1 14		1.A FE	19,949,998	20,000,000	20,039,062	19,875,679	0	(82,318)	0	0	5.459	5.338	MON	39,429	746,748	04/29/2025	10/19/2042	20,602,097	
45339N-AC-0	INCREF_25-FL1 SEC SENIOR_CMBS _25-FL1 14		1.A FE	6,982,497	7,000,000	7,014,954	6,953,331	0	(32,136)	0	0	6.097	5.709	MON	15,411	279,347	04/29/2025	10/19/2042	7,225,297	
45339N-AE-6	INCREF_25-FL1 SEC SENIOR_CMBS _25-FL1 14		1.D FE	3,989,999	4,000,000	3,999,764	3,972,838	0	(18,965)	0	0	6.548	6.148	MON	9,458	170,951	04/29/2025	10/19/2042	4,137,911	
46117W-AE-2	INTOWN MORTGAGE TRUST TOWN_25 SUB_CMBS _		1.A	12,076,000	12,076,000	12,126,861	12,076,000	0	0	0	0	6.000	6.067	MON	34,216	594,015	03/05/2025	03/15/2042	12,471,563	
46590L-AX-0	JPMDB COMMERCIAL MORTGAGE SECU AM SUB_CM		1.A	411,488	400,000	380,929	403,259	0	(2,831)	0	0	3.484	2.942	MON	1,161	13,934	11/22/2021	06/15/2049	406,967	
46591E-AV-9	JPMORGAN CHASE COMMERCIAL MORT AM SUB_CM		1.A	18,024,945	17,500,000	16,447,829	17,709,700	0	(41,345)	0	0	3.669	3.304	MON	53,509	642,110	06/12/2019	06/13/2052	17,821,055	
46597Z-AE-7	JP MORGAN CHASE COMMERCIAL MOR SUB_CMBS		1.A	2,318,520	2,571,000	2,309,117	2,323,635	0	5,115	0	0	4.046	5.815	MON	6,357	8,390	11/03/2025	06/10/2042	46,986	
46633G-AL-1	JP MORGAN CHASE COMMERCIAL MOR SUB SUB_C		1.A	651,926	694,000	693,610	685,479	0	15,746	0	0	5.815	10.363	MON	1,906	44,521	11/02/2022	04/15/2038	716,080	
46643G-AJ-9	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM		1.A	10,299,930	10,000,000	9,759,615	10,000,000	0	0	0	0	3.914	3.117	MON	32,618	391,420	10/09/2014	11/15/2047	10,195,710	
46648K-AU-0	JPMDB COMMERCIAL MORTGAGE SECU LCF SENIO		1.A	8,239,960	8,000,000	7,892,729	8,042,181	0	(30,150)	0	0	3.409	3.032	MON	22,728	272,736	10/13/2017	10/15/2050	8,136,368	
46651E-AC-8	JPMORGAN CHASE COMMERCIAL MORT SENIOR_CM		1.A FE	3,154,910	0	2,331,950	3,041,187	0	(54,342)	0	0	0.386	(0.099)	MON	62,923	857,986	05/29/2019	06/05/2039	439,283	
46651E-AE-4	JP MORGAN CHASE COMMERCIAL MOR SUB_CMBS		1.D FE	899,231	0	295,509	417,782	0	19,111	0	0	0.105	(3.478)	MON	6,076	109,446	05/29/2019	06/05/2039	58,376	
46651E-AJ-3	JPMORGAN CHASE COMMERCIAL MORT SUB_CMBS		1.A	7,040,030	6,835,000	6,324,177	6,909,185	0	(13,527)	0	0	3.749	3.424	MON	21,354	256,244	05/30/2019	06/05/2039	6,963,122	
46651E-AL-8	JPMORGAN CHASE COMMERCIAL MORT SUB_CMBS		1.C	10,063,825	9,900,000	9,057,447	9,951,991	0	(9,560)	0	0	3.783	3.690	MON	31,208	379,698	05/30/2019	06/05/2039	10,090,369	
46652J-AV-4	JPMCCMSC_20-COR7 LCF SENIOR_CMBS _20-COR		1.A	6,059,969	6,000,000	5,240,173	6,024,950	0	(8,497)	0	0	1.915	1.767	MON	9,576	114,912	06/25/2020	05/13/2053	6,057,456	
46652J-AW-2	JPMDB COMMERCIAL MORTGAGE SECU LCF SENIO		1.A	5,149,997	5,000,000	4,289,590	5,073,409	0	(17,695)	0	0	2.180	1.793	MON	9,083	108,990	06/25/2020	05/13/2053	5,054,495	
46868R-AA-2	JACKSON PARK TRUST JAX_19-LIC SENIOR SEN		1.A	15,455,286	14,870,000	13,805,238	15,184,398	0	(33,752)	0	0	2.766	2.496	MON	34,275	411,304	09/30/2020	10/14/2039	15,075,652	
46868R-AJ-3	JACKSON PARK TRUST JAX_19-LIC SUB_CMBS _		1.A	15,341,639	15,342,000	13,966,623	15,355,256	0	72,028	0	0	3.131	3.123	MON	40,030	400,126	08/13/2021	10/14/2039	15,582,179	
46868R-AL-8	JACKSON PARK TRUST JAX_19-LIC SUB SUB_CM		1.A	16,532,935	17,000,000	15,278,595	16,752,469	0	30,588	0	0	3.242	3.490	MON	45,934	558,863	11/07/2019	10/14/2039	17,280,197	
47631W-AB-3	JER_06-2A SENIOR SENIOR_CMBS _06-2A 144A		6. *	0	26,939,743	427,003	0	0	114,251	0	0	4.176	0.000	MON	0	0	11/17/2008	03/25/2045	61,964	
48128Y-AW-1	JPMORGAN CHASE COMMERCIAL MORT LCF SENIO		1.A	21,162,497	19,240,000	18,546,060	19,916,132	0	(219,899)	0	0	4.029	2.804	MON	64,600	775,198	07/09/2019	03/10/2052	19,627,599	
48129R-AX-3	JPMDB COMMERCIAL MORTGAGE SECU LCF SENIO		1.A	32,427,541	29,927,000	27,362,686	31,028,216	0	(292,444)	0	0	3.057	2.028	MON	76,227	914,718	05/05/2020	11/13/2052	30,384,359	
48268V-AA-5	KSL COMMERCIAL MORTGAGE TRUST SENIOR_CMB		1.A FE	12,090,128	12,100,000	12,119,470	12,089,337	0	(790)	0	0	5.344	5.417	MON	28,739	22,361	12/02/2025	12/15/2042	59,196	
50077K-AG-3	KRE_25-AIP4 SUB_CMBS _25-AIP4 144A		1.A	21,235,000	21,235,000	21,134,739	21,235,000	0	0	0	0	6.100	5.952	MON	57,572	1,056,714	02/26/2025	03/15/2042	21,941,376	
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT LCF SENIO		1.A	5,124,964	5,000,000	4,701,999	5,031,780	0	5,241	0	0	3.985	3.879	MON	16,605	199,255	03/08/2013	02/15/2036	5,099,627	
50184B-AJ-7	LADDER CAPITAL COMMERCIAL MORT SUB SUB_C		3.C	5,637,440	5,500,000	4,969,765	5,557,089	0	27,793	0	0	4.336	4.174	MON	19,874	238,486	03/08/2013	02/15/2036	5,619,243	
50230A-AC-8	LRECS_25-CRE1 SENIOR_CMBS _25-CRE1 144A		1.A FE	25,000,000	25,000,000	25,046,535	25,000,000	0	0	0	0	5.750	5.790	JAJO	87,847	0	11/21/2025	08/19/2043	349,194	
53218C-AG-5	LIFE_21-BMR SUB SUB_CMBS _21-BMR 144A		1.A	6,491,528	6,811,000	6,773,239	6,684,613	0	449,414	0	0	5.265	14.894	MON	16,933	197,635	07/19/2023	03/15/2038	7,008,635	
53218C-AJ-9	LIFE_21-BMR SUB SUB_CMBS _21-BMR 144A		1.A	7,354,261	7,467,600	7,423,896	7,452,341	0	(9,002)	0	0	5.615	6.681	MON	19,799	463,880	05/10/2022	03/15/2038	7,697,574	
53218D-AG-3	LIFE FINANCIAL SERVICES TRUST SENIOR_CMB		1.G	76,007,635	79,899,000	71,684,688	77,806,088	0	1,739,180	0	0	5.843	7.539	MON	220,466	5,148,479	05/03/2022	05/15/2039	82,452,485	
53218D-AJ-7	LIFE FINANCIAL SERVICES TRUST SENIOR SEN		4.A	52,927,590	62,280,000	50,037,246	55,017,960	0	(4,242,592)	0	0	6.292	15.735	MON	185,049	4,296,547	05/03/2022	05/15/2039	64,412,484	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
538912-AC-0	LOANCORE 2024-CRE8 ISSUER LTD SEC SENIOR		1.A FE	1,501,875	1,500,000	1,498,070	1,505,112	0	3,237	0	0	5.434	5.332	MON	3,849	11,553	11/12/2025	07/18/2030	26,316	
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE		1.A FE	1,307,908	1,330,901	1,322,583	1,329,140	0	12,851	0	0	4.929	6.168	MON	3,827	96,642	02/15/2023	10/18/2036	1,367,353	
55284A-AC-2	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM		1.A FE	48,892,971	51,617,500	51,352,325	51,076,793	0	(228,108)	0	0	5.299	5.351	MON	159,552	3,044,755	02/13/2025	10/18/2036	210,509	
55284A-AG-3	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM		1.E FE	1,410,190	1,481,000	1,465,157	1,410,265	0	(24,880)	0	0	5.899	6.600	MON	5,096	96,465	05/09/2022	10/21/2036	1,528,866	
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO		1.A FE	13,304,147	13,531,045	13,525,864	13,506,837	0	15,913	0	0	5.081	6.356	MON	40,105	818,851	01/11/2024	02/19/2037	13,909,900	
55284J-AC-3	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM		1.A FE	17,154,998	17,851,000	17,785,812	17,553,062	0	170,581	0	0	5.511	6.253	MON	57,383	1,087,098	11/06/2023	02/19/2037	18,386,907	
55284J-AE-9	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM		1.C FE	2,048,429	2,141,000	2,112,156	2,093,124	0	32,027	0	0	5.681	6.002	MON	7,095	134,725	06/01/2023	02/17/2037	2,207,440	
55285A-AA-5	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO		1.A FE	22,362,570	22,642,530	22,628,120	22,355,803	0	(279,558)	0	0	5.881	7.389	MON	77,678	1,576,332	11/16/2023	06/19/2037	23,368,476	
55285A-AC-1	MF1 MULTIFAMILY HOUSING MORTGA MEZZANIN		1.A FE	6,406,325	6,479,000	6,478,949	6,444,795	0	(1,064)	0	0	6.381	9.889	MON	24,117	453,681	11/30/2023	06/19/2037	6,702,986	
55285A-AE-7	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM		1.D FE	7,804,038	7,916,000	7,911,103	7,881,272	0	30,792	0	0	6.881	6.701	MON	30,261	594,435	09/20/2023	06/19/2037	8,209,675	
55285A-AG-2	MF1 MULTIFAMILY HOUSING MORTGA MEZZANIN		1.G FE	3,155,940	3,204,000	3,232,846	3,192,591	0	7,443	0	0	7.431	8.226	MON	13,889	258,465	05/13/2022	06/19/2037	3,331,774	
55285B-AC-9	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM		1.A FE	21,787,299	21,823,000	21,821,852	21,823,000	0	59,866	0	0	6.918	6.674	MON	54,518	1,646,939	02/20/2024	09/19/2037	22,636,692	
55293B-AH-8	MERIT SUB_CMBS _21-STOR 144A		1.A	1,187,678	1,182,000	1,178,063	1,181,313	0	26,734	0	0	5.215	5.277	MON	2,911	34,001	03/27/2024	07/15/2038	559,349	
55293B-AK-1	MERIT MHP_21-STOR SUB SUB_CMBS _21-STOR		1.A	2,819,337	2,932,000	2,922,821	2,924,941	0	74,675	0	0	5.615	6.039	MON	7,775	182,147	10/05/2022	07/15/2038	3,022,302	
55293D-AE-1	MERIT MHPCMT_22-MHIL SENIOR_CMBS _22-MHI		1.A	2,369,031	2,524,000	2,516,115	2,423,826	0	205,323	0	0	5.014	8.821	MON	5,976	70,023	01/19/2024	01/15/2039	2,594,023	
55293D-AG-6	MERIT MHP_22-MHIL SUB SENIOR_CMBS _22-MH		1.A	9,673,018	10,029,600	9,999,562	9,832,726	0	210,138	0	0	5.363	7.100	MON	25,400	556,435	03/27/2024	01/15/2039	510,519	
55316V-AJ-3	MHC COMMERCIAL MORTGAGE TRUST SUB_CMBS _		1.A	237,858	244,098	243,852	244,098	0	89,678	0	0	5.966	6.061	MON	688	480,972	02/05/2024	04/15/2038	252,052	
553697-AJ-2	MSJP_15-HAUL SUB SUB_CMBS _15-HAUL 144A		1.A	16,172,573	15,795,000	13,796,952	15,937,913	0	(21,286)	0	0	4.851	4.796	MON	2,128	840,708	09/24/2015	09/05/2047	16,248,344	
553697-AL-7	MSJP_15-HAUL SUB SUB_CMBS _15-HAUL 144A		1.A	18,611,452	20,000,000	17,946,700	19,131,306	0	83,222	0	0	4.851	5.653	MON	80,850	983,675	02/09/2018	09/05/2047	20,493,185	
55375K-AE-6	MSSG_17-237P SUB SUB_CMBS _17-237P 144A		1.A	3,152,903	3,295,000	3,039,146	3,255,378	0	11,635	0	0	3.690	4.285	MON	10,132	121,586	12/13/2018	09/13/2039	3,355,793	
55416A-AA-7	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO		1.A FE	29,925,000	30,000,000	29,983,233	29,676,628	0	(85,420)	0	0	5.487	5.625	MON	59,444	1,824,800	01/30/2024	03/19/2039	30,904,459	
55616A-AC-1	MADISON AVENUE TRUST MAD_25-11 SUB SUB_C		1.A	13,191,668	13,192,000	13,194,448	13,191,637	0	(30)	0	0	5.265	5.161	MON	57,879	166,709	11/19/2025	10/15/2042	64,956	
55616A-AE-7	MAD COMMERCIAL MORTGAGE TRUST SUB SUB_CM		1.A	24,128,000	24,128,000	24,330,446	24,128,000	0	0	0	0	5.818	5.706	MON	116,987	343,413	09/12/2025	10/15/2042	118,840	
58003M-AC-0	MF1_24-FL15 SENIOR_CMBS _24-FL15 144A		1.A FE	25,054,480	24,992,000	25,007,927	25,053,956	0	(524)	0	0	5.790	5.800	MON	85,427	124,938	12/11/2025	08/19/2041	131,547	
592918-AC-0	MF1_25-B2 MEZZANIN SENIOR_CMBS _25-B2 14		1.A FE	18,235,545	18,142,000	18,370,870	18,235,989	0	444	0	0	5.979	6.032	MON	42,699	90,392	12/11/2025	05/18/2040	104,272	
59317D-AA-3	MERIT MHP_25-MHIL2 SENIOR SENIOR_CMBS _2		1.A	10,000,000	10,000,000	9,999,998	10,000,000	0	0	0	0	5.250	5.017	MON	24,792	169,416	08/19/2025	09/15/2040	86,228	
59317D-AE-5	MERIT MHP_25-MHIL2 SUB SUB_CMBS _25-MHIL		1.A	4,012,000	4,012,000	4,012,001	4,012,000	0	0	0	0	5.850	5.407	MON	11,083	74,651	08/19/2025	09/15/2040	4,086,651	
59319C-AC-9	MF1 MULTIFAMILY HOUSING MORTGA SEC SENIO		1.A FE	49,807,000	49,807,000	49,827,376	49,807,000	0	0	0	0	5.450	5.154	MON	105,565	899,702	08/15/2025	02/18/2043	238,433	
59319C-AE-5	MF1 MULTIFAMILY HOUSING MORTGA SEC SENIO		1.D FE	15,559,000	15,559,000	15,578,147	15,559,000	0	0	0	0	5.700	5.406	MON	34,490	293,156	08/15/2025	02/18/2043	74,499	
61690A-AG-9	MORGAN STANLEY BAML TRUST MSBA AM SUB_CM		1.A	1,595,341	1,550,788	1,536,912	1,561,008	0	(8,507)	0	0	4.068	(2.536)	MON	5,257	303,082	02/09/2018	12/15/2047	1,582,331	
61691U-BE-8	MORGAN STANLEY CAPITAL I TRUST LCF SENIO		1.A	11,176,305	10,300,000	9,813,315	10,695,276	0	(100,262)	0	0	3.127	2.072	MON	26,840	322,080	05/20/2020	11/15/2052	10,461,040	
61691U-AJ-0	MORGAN STANLEY CAPITAL I TRUST PRELCF SE		1.A	31,260,600	30,000,000	27,294,028	30,795,433	0	(145,749)	0	0	2.728	2.186	MON	68,200	818,400	11/22/2021	05/15/2054	30,409,200	
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST AM SENIOR		1.A	10,299,893	10,000,000	8,836,544	10,186,649	0	(33,349)	0	0	2.951	2.578	MON	24,592	295,100	04/29/2021	05/15/2054	10,147,550	
61692B-BJ-8	MORGAN STANLEY CAPITAL I TRUST SENIOR SE		1.A	4,052,422	4,012,338	3,610,637	4,030,952	0	(5,573)	0	0	1.790	1.646	MON	5,985	71,864	07/23/2020	07/15/2053	4,048,248	
61692B-BP-4	MORGAN STANLEY CAPITAL I TRUST PRELCF SE		1.A	38,445,869	37,265,000	33,699,178	37,856,846	0	(114,703)	0	0	2.041	1.674	MON	63,382	788,642	11/22/2021	07/15/2053	37,645,289	
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		1.A	1,420,039	1,378,756	1,331,442	1,415,754	0	(9,646)	0	0	3.708	2.603	MON	4,260	290,846	04/15/2013	05/15/2046	1,407,395	
61766C-AE-9	MORGAN STANLEY CAPITAL I TRUST LCF SENIO		1.A	532,193	516,728	515,337	516,326	0	(22,410)	0	0	3.594	3.141	MON	1,548	183,764	02/19/2016	03/15/2049	526,014	
61766R-BA-3	MORGAN STANLEY BAML TRUST MSBA SENIOR SE		1.A FE	3,581,063	0	187,448	361,755	0	(533,283)	0	0	1.241	(17.671)	MON	46,887	610,844	12/26/2018	11/15/2049	299,041	
61767C-AX-6	MSBAMLT_17-C33 SENIOR_CMBS _17-C33		1.E FE	4,798,237	0	601,758	802,655	0	(479,205)	0	0	0.601	14.936	MON	40,706	542,519	05/05/2017	05/15/2050	276,300	
61770K-BA-2	MORGAN STANLEY CAPITAL I TRUST AM SUB_CM		1.A	15,449,798	15,000,000	13,678,072	15,225,998	0	(47,995)	0	0	2.880	2.582	MON	36,000	432,000	02/07/2020	02/15/2053	15,216,000	
61770Y-AA-3	MORGAN STANLEY CAPITAL I TRUST SENIOR_CM		1.A	10,958,857	11,000,000	9,760,831	10,979,445	0	4,017	0	0	2.428	2.515	MON	22,253	270,745	05/06/2020	04/05/2042	11,135,743	
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S		1.A	7,481,053	7,407,181	7,117,177	7,426,420	0	(7,086)	0	0	3.005	2.891	MON	18,549	231,391	07/15/2019	07/15/2052	7,518,466	
61771M-AW-0	MORGAN STANLEY CAPITAL I TRUST LCF SENIO		1.A	3,089,861	3,000,000	2,890,078	3,032,350	0	(9,619)	0	0	3.261	2.918	MON	8,153	97,827	07/15/2019	07/15/2052	3,048,912	
61772W-AQ-0	MORGAN STANLEY CAPITAL I TRUST SUB_CMBS		3.A	31,944,336	31,900,000	27,018,982	31,881,370	0	(39,408)	0	0	8.060	8.420	MON	121,410	2,772,553	08/21/2024	12/15/2038	31,280,608	
61772W-AS-6	MORGAN STANLEY CAPITAL I TRUST SUB_CMBS		5.B	0	34,500,000	27,278,212	0	0	1,663,968	0	0	8.959	0.000	MON	0	0	08/21/2024	12/15/2038	32,701,045	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61773P-AA-9	MORGAN STANLEY CAPITAL I TRUST LCF SENIO		1.A	2,574,842	2,500,000	2,161,376	2,542,487	0	(7,361)	0	0	2.574	2.270	MON	5,363	64,350	11/05/2021	11/09/2043	2,532,175	
61773P-AE-1	MORGAN STANLEY CAPITAL I TRUST SUB_CMBS		1.B	14,324,965	14,000,000	12,130,862	14,196,858	0	(5,229)	0	0	2.903	2.597	MON	33,874	398,835	11/05/2021	11/09/2043	14,199,964	
63874H-AA-1	NATIXIS COMMERCIAL MORTGAGE SE LCF SENIO		1.A	784,219	750,000	715,534	753,869	0	(2,251)	0	0	4.177	3.911	MON	2,611	31,330	04/08/2020	12/15/2037	765,665	
63874U-AG-9	NATIXIS COMMERCIAL MORTGAGE SE SUB_CMBS		1.F FE	18,668,623	18,125,000	17,373,859	18,267,183	0	(46,644)	0	0	4.076	3.807	MON	61,557	738,684	05/30/2019	05/15/2039	18,494,342	
63874U-AJ-3	NATIXIS COMMERCIAL MORTGAGE SE SUB SUB_C		2.B FE	8,119,684	8,280,000	7,868,331	8,153,629	0	203,573	0	0	4.135	4.669	MON	28,529	174,025	07/25/2022	05/17/2039	8,454,025	
63875J-AL-2	NATIXIS COMMERCIAL MORTGAGE SE SENIOR_CM		2.C FE	48,926	64,922	64,729	58,048	0	12,302	0	0	7.695	73.097	MON	236	2,686	04/08/2022	03/15/2035	67,608	
67076X-AA-3	NYC COMMERCIAL MORTGAGE TRUST SENIOR SEN		1.A	8,591,695	8,233,000	7,153,520	8,481,837	0	(21,511)	0	0	2.941	2.541	MON	20,178	242,132	11/22/2021	04/10/2043	8,354,066	
67119Y-AE-2	NXPT COMMERICAL MORTGAGE TRUST SUB_CMBS		1.A	9,619,510	9,609,000	9,590,602	9,619,334	0	(176)	0	0	4.984	5.008	MON	39,907	39,907	11/24/2025	11/05/2041	50,051	
67119Y-AG-7	NXPT COMMERICAL MORTGAGE TRUST SUB_CMBS		1.A	8,332,956	8,269,000	8,309,610	8,331,659	0	(1,296)	0	0	5.654	5.565	MON	38,960	49,836	11/24/2025	11/05/2041	43,215	
67123L-AE-4	NYC COMMERCIAL MORTGAGE TRUST SUB SENIOR		1.G FE	5,759,000	5,759,000	5,786,952	5,759,000	0	0	0	0	5.295	5.301	MON	25,410	0	12/08/2025	01/10/2031	110,784	
67123L-AG-9	NYC COMMERCIAL MORTGAGE TRUST SUB SENIOR		2.C FE	8,132,000	8,132,000	8,184,003	8,132,000	0	0	0	0	5.779	5.792	MON	39,163	0	12/08/2025	01/10/2031	156,432	
682413-AE-9	ONE PARK AVENUE MORTGAGE TRUST SUB_CMBS		1.A	2,200,000	2,200,000	2,182,171	2,200,000	0	0	0	0	4.965	5.273	MON	5,158	122,174	02/10/2021	03/15/2036	2,260,488	
682439-AC-8	1166 AVENUE OF THE AMERICAS CO LCF SENIO		1.A FM	17,917,053	17,910,256	18,149,761	17,906,593	0	(862)	0	0	5.690	5.741	MON	56,612	1,111,633	03/07/2006	10/13/2037	18,419,767	
682439-AE-4	1166 AVENUE OF THE AMERICAS CO LCF SENIO		1.A FM	44,755,743	44,500,000	45,645,768	44,678,243	0	(39,702)	0	0	5.690	5.637	MON	140,660	2,531,872	03/16/2023	10/13/2037	45,765,936	
682439-AG-9	1166 AVENUE OF THE AMERICAS CO SUB SUB_C		1.A FM	5,336,065	4,902,500	4,939,800	5,099,138	0	(26,890)	0	0	5.690	4.976	MON	15,496	278,932	01/09/2014	10/13/2037	5,041,966	
682439-AJ-3	1166 AVENUE OF THE AMERICAS CO SUB SUB_C		1.A FM	6,086,003	6,128,000	6,001,294	6,109,931	0	1,943	0	0	5.690	5.806	MON	19,370	348,658	10/24/2005	10/13/2037	6,302,329	
682439-AN-4	1166 AVENUE OF THE AMERICAS CO SUB SUB_C		1.A FM	3,744,419	4,104,000	3,903,297	3,940,545	0	16,940	0	0	5.690	6.453	MON	12,972	233,502	05/10/2006	10/13/2037	4,220,751	
68245H-AJ-3	ONE MARKET PLAZA TRUST OMPT_17 SUB SUB_C		1.D	19,748,102	20,250,000	18,272,534	20,247,735	0	4,803	0	0	4.142	4.157	MON	69,890	833,497	10/12/2021	02/10/2032	20,669,337	
68249D-AE-9	ONE NEW YORK PLAZA TRUST ONYP SUB SUB_CM		1.A	16,531,969	17,425,000	16,293,867	17,425,000	0	0	0	0	5.365	5.438	MON	44,142	1,038,321	07/19/2022	01/15/2036	17,939,503	
68249D-AG-4	ONE NEW YORK PLAZA TRUST ONYP SUB_CMBS _		1.F	3,543,750	3,500,000	3,255,396	3,498,910	0	(1,090)	0	0	6.065	6.264	MON	10,023	233,399	06/22/2021	01/15/2036	3,615,798	
682939-AA-1	ONNI COMMERCIAL MORTGAGE TRUST LCF SENIO		1.A	5,581,235	5,697,000	5,803,504	5,605,476	0	28,564	0	0	5.753	6.151	MON	27,312	321,581	07/01/2024	07/15/2039	5,858,231	
682939-AC-7	ONNI COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	5,581,237	5,697,000	5,812,284	5,603,379	0	27,520	0	0	6.150	6.561	MON	29,195	343,752	07/01/2024	07/15/2039	5,869,347	
682939-AE-3	ONNI COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	5,571,173	5,697,000	5,845,583	5,596,937	0	186,039	0	0	6.645	7.094	MON	31,545	186,217	07/01/2024	07/11/2039	5,883,217	
682939-AG-8	ONNI COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	1,628,845	1,587,000	1,639,859	1,621,237	0	(7,608)	0	0	7.237	6.407	MON	9,571	84,906	03/11/2025	07/11/2039	1,643,501	
693980-AA-2	PRM5 TRUST PRM5_25-PRM5 LCF SENIOR_CMBS		1.A FE	9,286,494	9,410,000	9,406,475	9,308,774	0	39,951	0	0	4.620	5.045	MON	36,231	250,110	05/15/2025	03/10/2033	9,623,879	
74984N-AJ-3	RFR_25-SGRM SUB_CMBS _25-SGRM 144A		1.A	10,387,757	10,388,000	10,562,868	10,388,629	0	870	0	0	6.107	6.206	MON	52,866	484,760	02/18/2025	03/11/2041	10,710,576	
75575R-AC-1	READY CAPITAL MORTGAGE FINANCI SENIOR_CM		1.A FE	6,176,878	6,191,085	6,183,893	6,191,085	0	60,964	0	0	6.614	6.591	MON	6,824	671,015	02/07/2023	10/25/2039	6,414,679	
75575W-AA-4	JP MORGAN CHASE READY CAPITAL SENIOR_CMB		1.A FE	2,434,195	2,480,081	2,480,371	2,480,081	0	(10,704)	0	0	5.046	5.072	MON	2,086	228,274	10/13/2023	11/25/2036	2,553,870	
75575W-AC-0	JP MORGAN CHASE READY CAPITAL SENIOR_CMB		1.A FE	3,228,683	3,412,900	3,413,932	3,411,798	0	(1,102)	0	0	5.346	5.595	MON	3,548	203,042	12/07/2023	11/25/2036	3,514,048	
75575W-AE-6	JP MORGAN CHASE READY CAPITAL SUB_CMBS _		1.D FE	913,920	952,000	951,751	949,932	0	(2,069)	0	0	5.646	7.562	MON	896	59,532	11/10/2023	11/25/2036	981,674	
75575W-AG-1	JP MORGAN CHASE READY CAPITAL SENIOR_CMB		1.G FE	4,380,763	4,613,000	4,613,110	4,584,772	0	(28,227)	0	0	6.046	7.662	MON	5,423	307,179	01/05/2023	11/25/2036	4,766,220	
78398E-AE-5	SCG COMMERCIAL MORTGAGE TRUST SUB_CMBS _		1.G FE	4,368,634	4,370,000	4,356,073	4,361,203	0	(7,432)	0	0	5.450	5.103	MON	11,247	63,483	09/25/2025	03/15/2035	38,506	
78398E-AG-0	SCG COMMERCIAL MORTGAGE TRUST SUB_CMBS _		2.C FE	7,493,000	7,493,000	7,444,854	7,493,000	0	0	0	0	5.900	5.675	MON	20,877	358,858	02/28/2025	03/15/2035	7,734,635	
78398J-AA-2	SCG TRUST 2025 SNIP SENIOR SENIOR_CMBS _		1.A	50,000,000	50,000,000	50,067,009	50,000,000	0	0	0	0	5.250	4.994	MON	123,961	614,749	09/09/2025	09/15/2042	246,332	
78398J-AC-8	SCG HOTEL ISSUER INC SCG_25SNI SUB SUB_C		1.A	6,977,434	6,970,000	6,990,651	6,976,123	0	(1,311)	0	0	5.400	5.446	MON	17,774	57,044	12/08/2025	09/15/2042	34,560	
78398J-AE-4	SCG TRUST 2025 SNIP SUB SUB_CMBS _25-SNI		1.A	14,043,000	14,043,000	14,076,747	14,043,000	0	0	0	0	5.650	5.287	MON	37,468	185,141	09/09/2025	09/15/2042	69,218	
78438A-AC-9	SCG_25-FLWR SUB SUB_CMBS _25-FLWR 144A		1.A	2,003,125	2,000,000	2,000,361	2,001,242	0	(1,883)	0	0	5.300	4.897	MON	5,006	18,795	11/06/2025	08/15/2042	9,949	
78449R-AA-3	SLG OFFICE TRUST SLGOT_21-OVA LCF SENIOR		1.A	51,499,960	50,000,000	44,603,665	50,837,685	0	(155,979)	0	0	2.585	2.256	MON	107,725	1,292,700	06/15/2021	07/15/2041	50,646,350	
78449R-AJ-4	SLG OFFICE TRUST SLGOT_21-OVA SUB SUB_CM		1.A	14,392,763	14,443,000	12,594,752	14,398,983	0	10,715	0	0	2.851	2.905	MON	34,309	405,400	02/23/2022	07/15/2041	14,648,857	
78449R-AL-9	SLG OFFICE TRUST SLG_21-OVA SUB SUB_CMBS		1.A	23,516,346	24,002,000	20,713,620	23,700,510	0	44,408	0	0	2.851	3.092	MON	57,017	684,204	09/23/2021	07/17/2041	24,344,102	
78472U-AE-8	SREIT TRUST SREIT_21-MFP SUB SUB_CMBS _2		1.A	23,070,371	23,752,686	23,702,153	23,369,011	0	596,915	0	0	5.194	6.915	MON	58,254	1,096,989	02/20/2024	11/15/2038	24,433,355	
78472U-AG-3	SREIT TRUST SREIT_21-MFP SUB SUB_CMBS _2		1.A	40,678,858	42,181,638	42,075,902	42,027,268	0	1,559,299	0	0	5.443	5.672	MON	108,416	2,325,464	04/24/2024	11/15/2038	8,328,128	
78472U-AJ-7	SREIT TRUST SREIT_21-MFP SENIOR_CMBS _21		1.A	25,394,646	25,742,294	25,619,016	25,464,980	0	122,305	0	0	5.891	6.987	MON	71,616	1,671,338	06/17/2024	11/15/2038	20,695,097	
78486E-AG-3	STARWOOD COMMERCIAL MORTGAGE T SENIOR_CM		1.A	6,666,355	6,795,000	6,778,356	6,716,754	0	126,339	0	0	5.122	6.281	MON	16,434	388,136	01/31/2024	11/15/2036	6,987,234	
78486E-AL-2	STARWOOD COMMERCIAL MORTGAGE T SUB_CMBS		1.A	1,199,381	1,220,000	1,215,116	1,207,009	0	6,596	0	0	5.820	6.898	MON	3,353	78,322	03/26/2024	11/15/2036	1,258,844	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
82348L-AA-0	SHERATON LEASE-BACKED PASS-THR SENIOR_CM		2.A PL	10,500,000	0	7,941,540	9,103,363	0	(1,396,637)	0	0	5.150	3.448	MON	24,033	540,750	02/26/2019	02/15/2051	263	
85236W-CG-9	SREITC_21-MFP2 SUB SUB_CMBS _21-MFP2 144		1.A	2,342,047	2,450,000	2,446,939	2,401,414	0	(48,586)	0	0	5.036	6.986	MON	5,826	137,812	10/04/2022	11/15/2036	2,518,242	
85236W-CJ-3	SREITC_21-MFP2 SUB SUB_CMBS _21-MFP2 144		1.A	8,965,776	9,000,000	8,985,336	8,964,277	0	(35,723)	0	0	5.235	5.442	MON	22,250	524,462	11/24/2021	11/15/2036	9,259,816	
85236W-CL-8	SREITC_21-MFP2 SUB SUB_CMBS _21-MFP2 144		1.A	8,242,861	9,500,000	9,488,128	7,361,647	0	(922,253)	0	0	5.435	21.019	MON	24,382	572,825	11/24/2021	11/15/2036	9,783,890	
85236W-CN-4	SREITC_21-MFP2 SUB SUB_CMBS _21-MFP2 144		1.A	8,873,536	9,070,000	9,055,218	8,909,634	0	172,699	0	0	5.884	6.454	MON	25,202	588,196	11/24/2021	11/15/2036	9,361,746	
85236W-CQ-7	SREITC_21-MFP2 SUB SENIOR_CMBS _21-MFP2		1.A	14,364,127	14,690,000	14,671,630	14,626,906	0	483,881	0	0	6.483	6.320	MON	44,971	1,041,843	11/24/2021	11/15/2036	15,207,234	
863922-AC-4	STARWOOD COMMERICAL MORTGAGE T SRSEC SEN		1.A FE	41,757,742	41,755,000	41,761,436	41,757,427	0	(315)	0	0	5.431	5.491	MON	75,591	157,889	11/14/2025	11/19/2042	204,699	
87277L-AC-0	TPG REAL ESTATE FINANCE ISSUER MEZZANIN		1.A FE	804,004	803,000	803,000	803,979	0	(25)	0	0	5.434	5.741	MON	1,789	3,999	12/09/2025	06/18/2043	14,088	
88581E-AD-3	3650R_21-PF1-A5 LCF SENIOR_CMBS _21-PF1-		1.A	4,377,149	4,250,000	3,797,942	4,325,192	0	(12,993)	0	0	2.522	2.184	MON	8,932	107,184	11/05/2021	11/15/2054	4,303,592	
90117P-AC-9	1211 AVENUE OF THE AMERICAS TR LCF SENIO		1.A	7,760,999	7,500,000	7,252,243	7,540,867	0	25,934	0	0	3.901	3.833	MON	24,378	292,538	10/20/2017	08/10/2035	7,646,269	
90117P-AJ-4	1211 AVENUE OF THE AMERICAS TR SUB SUB_C		1.A	15,861,969	15,400,000	14,648,534	15,445,799	0	20,259	0	0	4.092	4.126	MON	52,508	638,950	08/07/2015	08/10/2035	15,720,361	
902055-AG-7	LIBERTY STREET TRUST LBTY_16-2 SUB SUB_C		1.C	30,631,394	34,235,200	32,605,388	31,871,592	0	(926,716)	0	0	4.649	6.348	MON	132,619	1,613,527	03/09/2023	02/10/2036	35,044,174	
902055-AN-2	LIBERTY STREET TRUST LBTY_16-2 SUB_CMBS		2.A FE	224,116	0	3,021	9,046	0	(19,744)	0	0	0.875	19.585	MON	2,251	29,003	02/19/2016	02/10/2036	14,701	
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A	4,502,539	5,000,000	4,958,289	4,778,739	0	132,863	0	0	3.487	6.662	MON	14,529	174,350	10/26/2023	08/15/2050	5,087,175	
90276E-AE-7	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A	6,528,391	7,200,000	7,127,608	6,926,138	0	193,514	0	0	3.460	6.565	MON	20,760	249,120	11/27/2023	06/15/2050	7,324,560	
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A	10,867,963	12,015,000	11,848,648	11,459,273	0	278,954	0	0	3.563	6.258	MON	35,675	428,094	11/09/2023	10/15/2050	12,229,047	
90276T-AG-9	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A	8,754,327	8,500,000	8,323,499	8,547,171	0	(30,702)	0	0	3.474	3.113	MON	24,608	295,290	11/01/2017	11/15/2050	8,647,645	
90276X-AV-7	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A	5,020,117	5,000,000	4,993,631	5,007,976	0	(6,185)	0	0	4.241	4.136	MON	17,671	212,056	03/24/2020	06/15/2051	5,106,028	
90276X-AY-1	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB		1.A	7,624,185	7,811,000	7,710,258	7,642,843	0	18,163	0	0	4.492	5.216	MON	29,237	126,003	09/03/2025	06/15/2051	10,649	
90353D-BC-8	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB		1.A	7,767,012	7,540,800	7,318,088	7,606,134	0	(25,811)	0	0	4.587	4.256	MON	28,825	345,896	08/03/2018	08/15/2051	7,713,748	
91825C-AE-5	VDCM COMMERCIAL MORTGAGE TRUST SENIOR_CM		1.A	13,056,237	13,002,000	13,235,696	13,054,531	0	(1,706)	0	0	6.033	5.886	MON	47,935	271,994	11/13/2025	07/13/2044	18,442	
92858T-AA-4	VLS COMMERCIAL MORTGAGE TRUST LCF SENIOR		1.A FE	9,718,437	9,840,000	8,445,005	9,779,601	0	10,782	0	0	2.130	2.264	MON	17,466	209,592	11/22/2021	10/10/2042	9,944,796	
92858T-AC-0	VLS COMMERCIAL MORTGAGE TRUST SUB_CMBS _		1.B FE	2,603,528	2,624,000	2,152,345	2,611,727	0	2,074	0	0	2.453	2.557	MON	5,364	64,366	11/22/2021	10/10/2042	2,656,183	
92890P-AH-7	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C		1.A	14,656,554	14,768,380	14,104,606	14,768,380	0	87,215	0	0	3.841	3.528	MON	47,271	565,621	12/17/2018	06/15/2046	15,085,764	
92987L-AG-2	WHARF COMMERICIAL MORTGAGE TRU SUB SUB_C		1.A	633,605	626,000	639,449	632,656	0	(947)	0	0	6.231	5.855	MON	3,251	19,189	06/24/2025	07/15/2040	645,189	
94989Y-BB-8	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM		1.A	4,327,921	4,300,000	4,259,598	4,295,225	0	(3,343)	0	0	3.952	3.845	MON	14,161	169,936	02/09/2018	01/15/2059	4,384,968	
949933-AA-3	WELLS FARGO COMMERCIAL MORTGAG SENIOR_CM		1.A	21,419,280	21,466,000	21,477,981	21,423,911	0	4,631	0	0	5.443	5.219	MON	51,933	261,454	12/02/2025	10/15/2042	178,839	
949937-AA-4	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		1.A	14,387,826	14,300,000	14,859,769	14,360,729	0	(17,287)	0	0	6.011	5.925	MON	71,630	850,008	07/23/2024	06/10/2037	1,306,511	
95000C-BB-8	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		1.A	18,020,902	17,496,837	17,465,601	17,473,581	0	(52,527)	0	0	3.635	3.441	MON	53,001	1,005,151	10/24/2018	01/15/2059	17,814,842	
95000L-AZ-6	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		1.A	7,267,931	7,056,689	7,041,193	7,049,858	0	(43,780)	0	0	3.426	2.959	MON	20,147	345,712	03/18/2016	03/15/2059	7,177,570	
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		1.A	11,329,659	11,000,000	10,860,341	11,022,313	0	(42,244)	0	0	3.065	2.719	MON	28,096	337,150	10/21/2016	11/15/2059	11,168,575	
95000X-AG-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		1.A	8,141,250	8,000,000	7,758,830	8,042,305	0	(8,839)	0	0	3.702	3.522	MON	24,680	296,160	01/17/2018	09/15/2050	8,148,080	
95001V-AU-4	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		1.A	14,958,000	14,400,000	13,734,002	14,610,946	0	(60,311)	0	0	3.311	2.864	MON	39,732	476,784	07/09/2019	06/15/2052	14,638,392	
95001V-AX-8	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM		1.A	11,432,612	11,100,000	10,456,430	11,251,359	0	(23,041)	0	0	3.584	3.260	MON	33,152	397,824	06/21/2019	06/15/2052	11,298,912	
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM		1.A	17,509,694	17,000,000	15,902,144	17,221,639	0	(52,059)	0	0	3.449	3.128	MON	48,861	586,330	11/08/2019	12/15/2052	17,293,165	
95002M-AX-7	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO		1.A	75,335,636	76,000,000	72,126,556	75,637,084	0	63,154	0	0	2.892	3.011	MON	183,160	2,197,920	03/24/2020	08/15/2052	77,098,960	
95002R-AX-6	WELLS FARGO COMMERCIAL MORTGAG PRELCF SE		1.A	22,121,633	21,000,000	19,502,478	21,523,807	0	(121,131)	0	0	2.448	1.814	MON	42,840	514,080	09/28/2020	06/15/2053	21,257,040	
95002R-AY-4	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM		1.A	19,778,871	19,000,000	17,469,742	19,335,277	0	(1,466)	0	0	3.107	2.713	MON	49,194	590,330	10/15/2020	06/15/2053	19,295,165	
95002R-BA-5	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C		1.G	4,022,475	4,691,000	3,959,847	4,247,150	0	67,800	0	0	3.610	5.540	MON	14,112	145,414	06/28/2022	06/15/2053	4,777,047	
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAG PRELCF SE		1.A	9,593,460	9,882,187	9,019,567	9,736,331	0	14,034	0	0	1.810	2.207	MON	14,906	180,418	11/22/2021	07/15/2053	9,971,621	
95002U-AJ-0	WELLS FARGO COMMERCIAL MORTGAG PRELCF SE		1.A	4,870,603	4,920,000	4,414,143	4,895,106	0	3,987	0	0	2.092	2.194	MON	8,577	102,926	11/22/2021	07/15/2053	4,971,463	
95002X-BD-6	WELLS FARGO COMMERCIAL MORTGAG PRELCF SE		1.A	24,721,899	24,000,000	21,840,140	24,350,021	0	(80,618)	0	0	2.118	1.764	MON	42,360	508,320	11/22/2021	08/15/2053	24,254,160	
955909-AA-4	WESTWAYS FUNDING LTD WEST_25-R LCF SENIO		1.A FE	19,359,479	19,360,000	19,664,795	19,360,490	0	1,011	0	0	5.454	5.375	MON	87,992	780,375	03/14/2025	04/10/2035	19,879,287	
00217V-AA-8	AREIT LTD AREIT_22-CRE7 LCF SENIOR_CMBS		1.A FE	13,222,003	13,277,031	13,274,319	13,195,077	0	(100,748)	0	0	5.978	11.520	MON	48,501	1,057,506	01/03/2024	06/17/2039	13,711,883	
00217V-AC-4	AREIT LTD AREIT_22-CRE7 SENIOR_CMBS _22-		1.A FE	7,240,221	7,326,000	7,325,723	7,290,281	0	(10,774)	0	0	6.530	8.173	MON	29,233	524,071	11/30/2023	06/17/2039	7,586,281	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00217V-AE-0	AREIT LTD AREIT_22-CRE7 SENIOR_CMBS _22-		1.C FE	4,302,150	4,365,000	4,359,582	4,270,231	0	(7,538)	0	0	6.980	7.257	MON	18,618	332,169	09/20/2023	06/17/2039	4,530,066	
00217V-AG-5	AREIT LTD AREIT_22-CRE7 SENIOR_CMBS _22-		1.E FE	2,895,251	2,903,000	2,892,191	2,862,972	0	(7,226)	0	0	7.579	7.690	MON	9,167	238,544	08/08/2022	06/17/2039	3,021,619	
04002V-AA-9	AREIT LTD AREIT_22-CRE6 LCF SENIOR_CMBS		1.A FE	7,318,157	7,496,076	7,480,937	7,420,049	0	52,446	0	0	5.193	5.893	MON	23,984	464,855	01/16/2024	01/20/2037	7,707,031	
04002V-AC-5	AREIT LTD AREIT_22-CRE6 SENIOR_CMBS _22-		1.A FE	990,959	1,018,000	1,014,615	1,005,604	0	19,789	0	0	5.593	5.698	MON	3,480	61,816	09/28/2023	01/16/2037	1,048,715	
04002V-AG-6	AREIT LTD AREIT_22-CRE6 SENIOR_CMBS _22-		1.E FE	2,080,197	2,222,000	2,196,254	2,128,651	0	22,557	0	0	6.093	7.479	MON	8,274	146,192	11/13/2023	01/19/2037	2,294,690	
04002V-AJ-0	AREIT LTD AREIT_22-CRE6 SENIOR_CMBS _22-		2.A FE	1,105,088	1,157,000	1,134,405	1,125,049	0	59,466	0	0	6.793	7.379	MON	4,803	41,967	11/07/2022	01/17/2037	1,198,967	
055983-AA-8	BSPRT ISSUER LTD BSPRT_22-FL8 LCF SENIOR		1.A FE	3,317,101	3,425,661	3,424,773	3,247,258	0	(139,720)	0	0	5.484	18.822	MON	8,871	338,821	11/30/2023	02/15/2037	3,525,939	
055983-AC-4	BSPRT ISSUER LTD BSPRT_22-FL8 MEZZANIN S		1.A FE	828,390	848,000	848,251	836,928	0	(8,599)	0	0	5.834	5.906	MON	2,336	53,099	07/24/2023	02/15/2037	874,324	
30319Y-AA-6	FS RIALTO ISSUER LTD FSRIA_21 SENIOR_CMB		1.A FE	300,775	310,677	310,549	288,417	0	(35,113)	0	0	5.069	14.739	MON	700	22,033	06/29/2023	05/16/2038	319,406	
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA SENIOR SE		1.A FE	352,255	355,365	355,031	353,365	0	(22,964)	0	0	4.885	9.878	MON	820	66,893	01/24/2024	07/15/2039	364,938	
39809P-AC-9	GREYSTONE COMMERCIAL REAL ESTA SENIOR_CM		1.A FE	3,764,072	4,013,000	4,000,250	3,960,262	0	(45,500)	0	0	5.215	18.761	MON	9,882	232,371	02/20/2024	07/15/2039	4,127,800	
39809P-AE-5	GREYSTONE COMMERCIAL REAL ESTA SENIOR_CM		1.B FE	1,989,905	2,195,000	2,179,583	2,164,911	0	(25,310)	0	0	5.515	32.208	MON	5,716	133,758	09/27/2022	07/15/2039	2,261,121	
39809P-AG-0	GREYSTONE COMMERCIAL REAL ESTA SENIOR SE		1.D FE	1,177,800	1,248,000	1,235,308	1,200,927	0	(27,678)	0	0	5.865	8.428	MON	3,456	80,467	12/05/2023	07/15/2039	1,287,803	
48275E-AA-4	KREF LTD KREF_22-FL3 LCF SENIOR_CMBS _22		1.A FE	6,609,774	6,648,315	6,641,696	5,682,516	0	(918,449)	0	0	5.181	2.001	MON	20,093	511,071	02/02/2024	02/17/2039	6,837,829	
48275E-AC-0	KREF LTD KREF_22-FL3 SENIOR_CMBS _22-FL3		1.A FE	6,452,761	6,710,000	6,685,767	6,507,547	0	(32,304)	0	0	5.631	7.058	MON	22,041	418,833	02/20/2024	02/17/2039	6,916,530	
48275E-AJ-5	KREF LTD KREF_22-FL3 SENIOR_CMBS _22-FL3		2.A FE	401,721	441,000	436,792	409,022	0	23,590	0	0	6.531	12.264	MON	1,040	15,580	08/23/2022	03/15/2039	456,580	
48275R-AA-5	KREF KREF_21-FL2 LCF SENIOR_CMBS _21-FL2		1.A FE	1,655,928	1,677,952	1,673,061	1,581,417	0	(87,669)	0	0	4.920	(13.890)	MON	4,816	107,146	01/24/2024	02/15/2039	1,723,846	
48275R-AC-1	KREF KREF_21-FL2 MEZZANIN SENIOR_CMBS _2		1.A FE	928,749	1,000,000	980,744	951,517	0	818	0	0	5.150	7.811	MON	3,004	57,555	10/25/2023	02/15/2039	1,028,520	
53946P-AC-4	LOANCORE 2022-CRE7 ISSUER LTD SENIOR_CMB		1.A FE	42,691,079	45,160,000	44,934,051	44,796,952	0	(292,293)	0	0	5.943	8.751	MON	111,835	2,902,142	01/27/2023	01/17/2037	46,602,639	
55287K-AC-7	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM		1.A FE	10,356,045	10,382,000	10,394,776	10,313,586	0	(42,298)	0	0	5.951	5.568	MON	24,025	362,899	05/12/2025	05/18/2042	10,708,444	
55287K-AE-3	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM		1.D FE	6,784,995	6,802,000	6,791,752	6,757,399	0	(27,489)	0	0	6.300	5.933	MON	16,666	251,175	05/12/2025	05/18/2042	7,027,969	
69382J-AC-5	PFP LTD PFP_25-12 MEZZANIN SENIOR_CMBS _		1.D FE	4,338,128	4,349,000	4,347,058	4,321,534	0	(16,630)	0	0	5.777	5.577	MON	9,770	139,163	05/29/2025	12/18/2042	4,488,163	
78485K-AE-5	STARWOOD COMMERCIAL MORTGAGE T MEZZANIN		1.A FE	4,840,986	5,098,000	5,051,678	5,071,389	0	(33,150)	0	0	5.784	5.379	MON	13,924	317,491	10/28/2022	11/15/2038	5,255,802	
78485K-AG-0	STARWOOD COMMERCIAL MORTGAGE T MEZZANIN		1.D FE	226,928	237,000	234,607	229,398	0	(3,445)	0	0	5.934	6.755	MON	859	15,120	06/10/2022	11/15/2038	244,517	
BYDE13-WD-0	SEQUOIA LOGISTICS 2025-1 DAC MEZZANIN SE		2.C FE	15,035,775	17,029,525	16,498,581	17,029,525	0	0	0	1,993,750	4.764	5.011	FMAN	100,772	633,034	02/06/2025	02/17/2037	17,437,139	
BYDEMW-QF-5	TAURUS CMBS TAURS_25-EU1 MEZZANIN SENIOR		2.C FE	7,164,179	8,038,569	7,536,146	8,038,569	0	0	0	874,390	4.414	4.503	FMAN	44,353	262,248	02/18/2025	02/17/2035	8,216,931	
G1819G-AA-4	CANARY WHARF FINANCE II PLC SENIOR SENIO		1.E FE	137,356	147,762	155,217	149,584	0	259,665	0	6,132,071	6.455	6.158	JAJO	1,828	1,358,853	05/18/2023	10/22/2033	12,606	
G5S831-AA-7	LAST MILE LOGISTICS PAN EURO F LCF SENIO		1.A FE	10,702,535	12,883,996	12,880,934	12,634,575	0	110,627	0	1,499,536	2.814	3.361	FMAN	45,319	395,188	08/18/2025	08/17/2033	261,686	
G5S831-AB-5	LAST MILE LOGISTICS PAN EURO F MEZZANIN		1.D FE	773,173	769,145	767,415	764,657	0	3,127	0	90,083	3.114	3.996	FMAN	2,994	25,828	11/17/2025	08/17/2033	17,255	
G5S831-AC-3	LAST MILE LOGISTICS PAN EURO F MEZZANIN		1.G FE	1,098,976	1,251,158	1,247,239	1,087,794	0	9,054	0	128,620	3.464	7.493	FMAN	5,418	21,804	07/07/2021	08/17/2033	29,039	
Z91CLF-BW-8	CANARY WHARF FINANCE CWHARF_2B SUB SUB_C		1.G FE	34,372,514	46,010,125	40,539,846	40,492,311	0	233,184	0	(750,560)	3.723	7.318	JAJO	484,763	1,305,417	03/21/2017	10/22/2037	47,315,542	
Z95E6M-W2-5	LAST MILE LOGISTICS PAN EURO F MEZZANIN		2.C FE	788,597	893,684	885,279	760,398	0	6,337	0	1,118	3.964	8.686	FMAN	4,428	17,809	07/07/2021	08/17/2033	18,824	
Z95H9W-EY-3	SAGE AR FUNDING PLC SGSHR_20-2 SENIOR_CM		1.C FE	14,805,195	14,583,469	14,504,657	14,583,469	0	0	0	1,023,139	3.723	4.338	FMAN	96,997	405,940	11/01/2021	11/17/2051	14,989,409	
Z95H9W-EZ-0	SAGE AR FUNDING SGSHR_21-1A SENIOR_CMBS		1.F FE	14,277,195	17,102,432	16,696,782	14,934,194	0	1,159,014	0	950,523	3.723	22.235	FMAN	121,131	938,797	11/01/2021	11/17/2051	17,607,736	
Z96KQH-1C-1	UK LOGISTICS 2024-1 DAC UKLOG SENIOR SEN		1.A FE	9,656,243	10,384,273	10,384,279	10,384,273	0	0	0	936,995	3.723	5.166	FMAN	70,988	763,340	05/10/2024	05/17/2034	10,703,568	
Z96KQH-1D-9	UK LOGISTICS 2024-1 DAC UKLOG MEZZANIN S		1.D FE	7,323,097	7,875,220	7,906,911	7,875,220	0	0	0	647,902	3.723	6.078	FMAN	38,401	775,553	05/10/2024	05/17/2034	8,165,687	
Z96KQH-1E-7	UK LOGISTICS 2024-1 DAC UKLOG MEZZANIN S		1.G FE	5,054,119	5,906,415	5,925,238	5,266,071	0	(169,311)	0	1,299,699	3.723	10.452	FMAN	50,207	235,174	05/10/2024	05/17/2034	6,141,589	
Z970BJ-LQ-3	UK LOGISTICS 2025-1 DAC UKLOG MEZZANIN S		1.G FE	11,982,777	12,455,994	12,517,780	12,455,994	0	0	0	159,472	6.852	5.556	FMAN	95,996	529,865	04/04/2025	05/18/2035	12,985,859	
Z970BJ-LT-7	UK LOGISTICS 2025-1 DAC UKLOG MEZZANIN S		2.C FE	4,787,537	4,976,604	5,006,510	4,976,604	0	0	0	891,952	7.987	7.680	FMAN	47,916	257,569	04/04/2025	05/18/2035	5,234,173	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				5,358,218,093	5,574,786,393	5,206,126,550	5,349,666,214	0	2,910,941	3,252,305	15,878,689	XXX	XXX	XXX	16,152,302	213,271,774	XXX	XXX	4,192,388,594	XXX
00119T-BM-5	AGL CLO LTD AGL_20-5 MEZZANIN ABS_ABS _2		2.B FE	700,000	700,000	696,389	700,000	0	0	0	0	6.436	6.486	JAJO	2,628	0	11/25/2025	01/20/2039	13,208	
00119T-BP-8	AGL CLO LTD AGL_20-5 MEZZANIN ABS_ABS _2		2.C FE	1,250,000	1,250,000	1,243,541	1,250,000	0	0	0	0	6.910	6.969	JAJO	5,039	0	11/25/2025	01/20/2039	23,586	
00121J-AG-7	AGL CLO LTD AGL_24-34 MEZSEC ABS_ABS _24		1.E FE	1,000,000	1,000,000	1,003,517	1,000,000	0	0	0	0	5.707	5.169	JAJO	11,256	57,843	10/11/2024	01/22/2038	1,031,274	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00140B-AN-6	AIG CLO LTD AIGIM_19-1A ABS_ABS _19-1A 1		1.E FE	25,258,550	22,919,337	37,243,667	25,195,330	0	(287,199)	0	0	0.000	(1.984)	JAJO	0	0	02/04/2022	04/18/2035	538,603	
00140H-AC-7	AIMCO CLO LTD AIMCO_24-19A MEZSEC ABS_AB		1.F FE	2,780,286	2,750,000	2,753,023	2,768,892	0	(46,067)	0	0	5.734	5.302	JAJO	31,977	157,564	03/27/2025	10/20/2037	2,835,471	
00141U-AQ-6	CLOVER CLO CLVR_18-1 ABS_ABS _18-1A 144A		2.C FE	18,451,558	18,812,608	19,306,683	18,484,245	0	1,711,935	0	0	0.000	0.557	JAJO	0	0	04/16/2021	04/20/2037	399,727	
008511-BA-4	AGL CLO 7 LTD AGL_20-7A MEZSEC ABS_ABS _		1.F FE	7,500,000	7,500,000	7,528,709	7,500,000	0	0	0	0	5.705	5.340	JAJO	92,699	23,520	09/19/2025	10/15/2038	7,523,520	
00901A-AW-7	AIMCO_10-RR ABS_ABS _10-RR 144A		1.F FE	3,000,000	3,000,000	3,009,842	3,000,000	0	0	0	0	5.907	5.803	JAJO	34,952	195,650	05/23/2024	07/22/2037	3,096,873	
01750R-AG-5	ALLEG_5S ABS_ABS _5S 144A		1.B FE	8,400,000	8,400,000	8,436,892	8,400,000	0	0	0	0	5.765	5.365	JAJO	92,823	690,859	06/11/2024	07/24/2037	1,599,181	
01750R-AJ-9	ALLEG_5S ABS_ABS _5S 144A		1.C FE	12,200,000	12,200,000	12,233,057	12,200,000	0	0	0	0	6.015	5.639	JAJO	140,660	1,042,194	06/11/2024	07/24/2037	8,111,464	
01750R-AQ-3	ALLEG_5S ABS_ABS _5S 144A		2.B FE	3,073,404	3,000,000	2,955,209	3,047,551	0	148,989	0	0	7.365	6.825	JAJO	42,351	118,905	06/11/2024	07/24/2037	3,118,905	
01750T-AW-6	ALLEGRO CLO XII ALLEG_20-1A ABS_ABS _20-		2.C FE	2,010,721	2,000,000	2,003,007	1,997,004	0	105,895	0	0	7.370	7.116	JAJO	29,480	79,276	07/12/2024	07/21/2037	2,079,276	
03331P-AC-2	ANCHORAGE CREDIT FUNDING LTD A MEZZANIN		1.D FE	2,980,726	2,980,726	2,930,143	2,980,726	0	0	0	0	4.745	4.770	JAJO	28,680	141,436	04/21/2022	04/18/2040	3,051,444	
03331P-AG-3	ANCHORAGE CREDIT FUNDING LTD A MEZZANIN		2.C FE	677,422	698,374	651,565	675,113	0	1,732	0	0	5.000	5.652	JAJO	7,081	34,918	04/21/2022	04/18/2040	715,833	
03331R-AA-2	ANCHORAGE CREDIT FUNDING LTD A MEZZANIN		3.C FE	363,753	386,971	356,863	366,424	0	1,182	0	0	6.500	7.552	JAJO	5,100	25,154	04/21/2022	04/18/2040	399,548	
03331R-AC-8	ANCHORAGE CREDIT FUNDING LTD A MEZZANIN		4.C FE	225,000	250,000	193,542	228,858	0	1,371	0	0	6.500	8.124	JAJO	3,295	16,250	04/21/2022	04/18/2040	258,125	
03333C-AG-0	ANCHORAGE CAPITAL CLO LTD ANCH MEZSEC AB		1.F FE	13,892,480	14,000,000	14,024,288	13,830,592	0	(61,887)	0	0	5.884	5.681	JAJO	167,053	720,770	03/21/2025	01/21/2037	14,720,770	
03665L-AQ-6	ANTARES CLO ANTR_18-3A MEZZANIN ABS_ABS		1.C FE	500,000	500,000	499,487	500,000	0	0	0	0	5.784	5.089	JAJO	5,865	37,666	08/08/2024	07/20/2036	515,667	
03768U-AA-7	APIDOS CLO APID_21-35A SENIOR ABS_ABS _2		1.A FE	5,765,400	6,000,000	6,008,752	5,795,764	0	49,660	0	0	5.196	6.550	JAJO	63,219	345,135	10/26/2022	04/20/2034	6,170,152	
03768U-AB-5	APIDOS CLO APID_21-35A SENIOR ABS_ABS _2		1.C FE	451,479	460,000	460,122	446,266	0	216	0	0	5.546	5.807	JAJO	5,173	28,088	08/29/2023	04/20/2034	473,859	
03768W-BG-9	APIDOS CLO APID_20-34A ABS_ABS _20-34A 1		1.F FE	3,000,000	3,000,000	3,011,175	3,000,000	0	0	0	0	5.534	5.595	MON	6,457	0	12/05/2025	01/20/2039	19,482	
03768W-BJ-3	APIDOS CLO APID_20-34A MEZZANIN ABS_ABS		2.C FE	9,000,000	9,000,000	8,953,790	9,000,000	0	0	0	0	6.301	6.347	JAJO	22,052	0	12/05/2025	01/20/2039	173,088	
03769C-AE-8	APID_21-38A SENIOR ABS_ABS _21-38A 144A		1.C FE	10,162,700	10,350,000	10,364,758	10,088,822	0	(19,474)	0	0	5.782	5.880	JAJO	119,679	659,925	08/23/2023	01/21/2034	10,676,684	
04623T-AE-5	ASRNT_18-1A MEZZANIN ABS_ABS _18-1A 144A		1.A FE	1,327,610	1,500,000	1,501,297	1,331,638	0	51,127	0	0	5.946	14.611	JAJO	18,086	48,225	01/26/2022	04/21/2031	1,548,225	
055330-AA-2	BCC MIDDLE MARKET CLO LLC BCMM SRSEC ABS		1.A FE	30,000,000	30,000,000	29,935,346	30,000,000	0	0	0	0	5.357	4.893	JAJO	316,977	0	09/22/2025	10/22/2037	638,335	
055330-AC-8	BCC MIDDLE MARKET CLO LLC BCMM SRSEC ABS		1.A FE	20,000,000	20,000,000	19,972,709	20,000,000	0	0	0	0	5.557	5.162	JAJO	219,207	0	09/22/2025	10/22/2037	425,556	
055330-AE-4	BCC MIDDLE MARKET CLO LLC BCMM SRSEC ABS		1.C FE	15,000,000	15,000,000	14,962,548	15,000,000	0	0	0	0	5.657	5.282	JAJO	167,363	0	09/22/2025	10/22/2037	323,782	
055330-AG-9	BCC MIDDLE MARKET CLO LLC BCMM MEZSEC AB		1.F FE	10,000,000	10,000,000	10,002,608	10,000,000	0	0	0	0	6.057	5.718	JAJO	119,464	0	09/22/2025	10/22/2037	212,778	
055401-AU-7	BCC MIDDLE MARKET CLO LLC BCMM SRSEC ABS		1.C FE	14,750,000	14,750,000	14,733,287	14,750,000	0	0	0	0	5.784	5.417	JAJO	173,011	170,743	07/30/2025	07/20/2037	311,803	
05554L-AA-0	BCRED MML CLO BCRMML_21-1 MEZZANIN ABS_A		1.A FE	8,736,300	9,000,000	8,992,976	8,698,094	0	34,814	0	0	6.066	6.934	JAJO	118,290	597,258	09/20/2023	01/15/2035	9,295,024	
05554L-AG-7	BCRED MML CLO BXCMM_21-1 ABS_ABS _21-1 1		1.A FE	4,207,500	4,250,000	4,250,942	4,184,723	0	14,342	0	0	5.646	6.465	JAJO	51,992	263,940	09/27/2023	01/16/2035	4,380,243	
05555E-AC-1	BCRED BSL CLO LTD BCRED_24-1 MEZZANIN AB		1.C FE	8,800,000	8,800,000	8,803,212	8,800,000	0	0	0	0	6.234	5.737	JAJO	109,726	598,592	02/22/2024	04/20/2036	9,095,753	
05555G-AA-0	BCC MIDDLE MARKET CLO BMMC_24 ABS_ABS _2		1.A FE	2,000,000	2,000,000	2,001,328	2,000,000	0	0	0	0	5.632	5.097	JAJO	23,778	165,586	05/29/2024	07/17/2036	23,410	
05555G-AB-8	BCC MIDDLE MARKET CLO BMMC_24 ABS_ABS _2		1.A FE	7,000,000	7,000,000	7,012,682	7,000,000	0	0	0	0	5.832	5.358	JAJO	86,179	597,595	05/29/2024	07/17/2036	249,490	
05555Y-AG-8	BCC MIDDLE MARKET CLO LLC BCMM MEZSEC AB		1.F FE	8,000,000	8,000,000	8,020,824	8,000,000	0	0	0	0	6.605	6.054	JAJO	259,809	0	06/05/2025	07/17/2037	8,000,000	
05642#-AA-7	BTC OFFSHORE HOLDINGS FUND III TERM_LOAN		1.C PL	35,523,000	35,523,000	35,523,000	35,523,000	0	0	0	0	3.857	3.875	JAJO	486,680	2,083,957	05/01/2025	06/28/2033	35,785,631	
05765F-AG-5	BALBOA BAY LOAN FUNDING BOBA_2 MEZSEC AB		2.B FE	7,000,000	7,000,000	7,018,669	7,000,000	0	0	0	0	7.180	6.546	JAJO	206,629	0	07/02/2025	07/20/2038	2,455,754	
05875D-AL-6	BALLYROCK CLO LTD BALLY_20-2R MEZZANIN A		1.C FE	788,560	800,000	802,130	784,118	0	2,006	0	0	5.696	6.120	JAJO	9,240	50,062	10/10/2023	10/20/2031	824,709	
05875J-AL-3	BALLYROCK CLO LTD BALLY_19-1 MEZZANIN AB		1.A FE	792,336	800,000	802,037	784,223	0	293	0	0	5.716	5.911	JAJO	9,908	50,251	09/06/2023	07/15/2032	824,801	
06744B-AE-3	BARDIN HILL CLO LTD BARDN_21-2 ABS_ABS _		1.F FE	10,945,000	11,000,000	11,044,680	11,023,063	0	173,256	0	0	6.560	6.142	JAJO	132,285	790,049	09/24/2021	10/25/2034	11,391,519	
06761V-AU-1	BABSON CLO LTD BABSN_19-4A MEZZANIN ABS_		1.F FE	3,477,863	3,500,000	3,511,425	3,454,702	0	78,323	0	0	6.105	5.947	JAJO	46,293	115,414	05/13/2024	07/15/2037	3,615,414	
06761V-AW-7	BABSON CLO LTD BABSN_19-4A MEZZANIN ABS_		2.B FE	2,983,936	3,000,000	3,023,870	2,964,207	0	81,243	0	0	7.205	7.070	JAJO	46,830	115,702	05/13/2024	07/15/2037	3,115,702	
072917-AG-2	BCRED MML CLO BXCMM_22-1A ABS_ABS _22-1A		1.F FE	3,795,164	4,000,000	3,999,761	3,858,954	0	167,407	0	0	6.634	7.434	JAJO	53,813	142,516	02/03/2023	04/20/2035	4,142,516	
07787P-H6-8	CLOVER CLO 2018-1 LLC CLVR 18 MEZZANIN A		1.F FE	4,998,751	5,000,000	5,015,639	4,962,047	0	(38,990)	0	0	6.334	6.105	JAJO	64,224	170,569	04/04/2024	04/20/2037	5,170,569	
08182F-BC-2	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		1.C FE	16,075,000	16,075,000	16,115,169	16,075,000	0	0	0	0	5.505	5.178	JAJO	191,719	142,016	08/07/2025	10/15/2038	307,588	
08182F-BE-8	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		1.F FE	11,000,000	11,000,000	11,042,018	11,000,000	0	0	0	0	5.755	5.345	JAJO	137,150	101,305	08/07/2025	10/15/2038	210,613	
081922-AG-1	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		1.E FE	5,000,000	5,000,000	5,020,523	5,000,000	0	0	0	0	5.758	5.756	JAJO	52,781	283,847	10/23/2024	01/25/2038	5,283,847	
081922-AJ-5	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		2.B FE	5,000,000	5,000,000	5,013,917	5,000,000	0	0	0	0	6.808	6.802	JAJO	62,406	331,534	10/23/2024	01/25/2038	5,331,534	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
09630G-AQ-6	BLUEMOUNTAIN CLO LTD BLUEM_19 SENIOR ABS		1.C FE	11,300,000	11,300,000	11,322,995	11,300,000	0	0	0	0	5.921	5.420	JAJO	135,674	732,821	10/20/2021	10/20/2034	11,661,852	
09630G-AS-2	BLUEMOUNTAIN CLO LTD BLUEM_19 ABS_ABS _1		1.F FE	1,228,720	1,250,000	1,254,671	1,239,992	0	46,593	0	0	6.346	6.049	JAJO	16,085	42,716	09/06/2023	10/20/2034	1,292,716	
10901A-AA-4	BRIGADE DEBT FUNDING I LTD BDF MEZZANIN		1.A FE	44,093,096	44,093,096	44,054,546	44,093,096	0	0	0	0	4.750	4.740	AO	383,977	2,432,171	08/30/2018	10/25/2035	45,140,307	
12478C-AY-7	CBAM CLO MANAGEMENT CBAM_18-8A ABS_ABS _		1.F FE	3,470,020	3,500,000	3,507,476	3,447,085	0	85,916	0	0	6.355	6.223	JAJO	48,189	119,862	05/10/2024	07/15/2037	3,619,862	
12478C-BA-8	CBAM CLO MANAGEMENT CBAM_18-8A ABS_ABS _		2.C FE	1,971,546	2,000,000	2,010,285	1,959,537	0	63,641	0	0	7.905	7.911	JAJO	34,253	84,251	05/10/2024	07/15/2037	2,084,251	
12516L-AL-9	CBAM LTD CBAM_18-5R MEZSEC ABS_ABS _18-5		2.C FE	3,530,000	3,530,000	3,521,889	3,530,000	0	0	0	0	7.107	6.594	JAJO	88,505	0	08/14/2025	10/17/2038	70,450	
12547L-AS-7	CIFC FUNDING LTD CIFC_20-2 MEZZANIN ABS_		1.F FE	7,650,000	7,650,000	7,678,695	7,650,000	0	0	0	0	6.196	5.888	JAJO	96,116	517,386	08/30/2021	10/20/2034	7,905,607	
12547L-AU-2	CIFC FUNDING LTD CIFC_20-2 MEZZANIN ABS_		2.C FE	5,400,000	5,400,000	5,405,381	5,400,000	0	0	0	0	7.196	6.914	JAJO	78,797	419,813	08/30/2021	10/20/2034	5,607,728	
12548J-AS-1	CIFC FUNDING LTD CIFC_17-3A ABS_ABS _17-		1.F FE	1,935,346	2,000,000	2,006,232	1,926,544	0	59,627	0	0	6.434	6.691	JAJO	26,095	69,236	04/16/2024	04/20/2037	2,069,236	
12564D-AQ-7	CIFC FUNDING LTD CIFC_21-3 MEZZANIN ABS_		1.F FE	3,000,000	3,000,000	3,011,485	3,000,000	0	0	0	0	5.705	5.401	JAJO	37,080	0	10/06/2025	10/15/2038	58,537	
12575V-AJ-0	CIFC FUNDING 2025-VII LTD CIFC MEZSEC AB		2.C FE	15,125,000	15,125,000	15,012,320	15,125,000	0	0	0	0	6.369	6.417	JAJO	61,543	0	10/28/2025	01/22/2039	290,884	
14314H-BE-3	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		2.A FE	1,815,489	1,800,000	1,809,000	1,801,373	0	48,041	0	0	7.784	7.471	JAJO	28,413	74,600	02/08/2024	04/20/2037	1,874,600	
14686F-AE-8	CARVAL CLO LTD CARVL_20-6 MEZZANIN ABS_A		1.F FE	17,500,000	17,500,000	17,557,557	17,500,000	0	0	0	0	6.320	6.697	JAJO	221,199	1,211,342	04/22/2022	04/21/2034	18,100,258	
14686F-AG-3	CARVAL CLO LTD CARVL_20-6 ABS_ABS _22-1A		2.C FE	3,999,405	5,000,000	5,004,050	3,846,084	0	52,872	0	0	7.570	13.031	JAJO	75,700	203,273	04/22/2022	04/21/2034	5,203,273	
14687M-AC-6	CARVAL CLO LTD CARVL_21-2A SENIOR ABS_AB		1.B FE	1,406,763	1,430,000	1,433,904	1,390,219	0	(1,944)	0	0	5.916	6.074	JAJO	18,330	92,723	10/13/2023	10/15/2034	1,475,786	
14987V-AQ-2	CBAM CLO MANAGEMENT CBAM_19-9A SUB ABS_A		1.C FE	4,000,000	4,000,000	4,010,454	4,000,000	0	0	0	0	6.055	5.636	JAJO	52,473	264,977	04/08/2024	07/15/2037	4,130,886	
15672Q-AA-5	CERBERUS LOAN FUNDING XXXVII L SRSEC ABS		1.A FE	14,578,500	15,000,000	15,004,467	14,647,961	0	171,110	0	0	5.685	7.391	JAJO	184,748	937,392	06/05/2023	04/17/2034	15,462,608	
17150Y-AE-7	CHURCHILL MIDDLE MARKET CLO LT ABS_ABS _		1.C FE	11,000,000	11,000,000	11,008,575	11,000,000	0	0	0	0	7.084	6.617	JAJO	158,022	842,778	12/19/2023	01/22/2036	11,416,960	
17151M-AC-6	CHURCHILL MIDDLE MARKET CLO LT ABS_ABS _		1.A FE	12,000,000	12,000,000	12,021,600	12,000,000	0	0	0	0	5.884	5.339	JAJO	153,920	773,776	02/09/2024	04/20/2036	12,382,047	
17151M-AE-2	CHURCHILL MIDDLE MARKET CLO LT MEZZANIN		1.C FE	4,500,000	4,500,000	4,501,700	4,500,000	0	0	0	0	6.534	6.067	JAJO	63,651	319,741	02/09/2024	04/20/2036	4,658,055	
17151T-AG-2	CHMML_25-1A ABS_ABS _25-1A 144A		1.F FE	7,250,000	7,250,000	7,245,502	7,250,000	0	0	0	0	5.858	5.584	JAJO	80,222	309,833	01/29/2025	04/25/2037	7,559,833	
17193S-AE-9	CIFC FUNDING LTD CIFC_19-7R MEZZANIN ABS		1.C FE	20,000,000	20,000,000	20,062,368	20,000,000	0	0	0	0	5.741	5.239	JAJO	443,355	0	07/31/2025	10/19/2038	390,222	
17193S-AG-4	CIFC FUNDING LTD CIFC_19-7R MEZZANIN ABS		1.F FE	4,000,000	4,000,000	4,015,113	4,000,000	0	0	0	0	5.941	5.469	JAJO	91,760	0	07/31/2025	10/19/2038	78,083	
22845J-AQ-4	CROWN POINT CLO LTD CRNPT_21-1 MEZSEC AB		1.E FE	12,750,000	12,750,000	12,803,695	12,750,000	0	0	0	0	5.832	5.598	JAJO	156,968	497,069	02/14/2025	02/28/2038	13,247,069	
22845J-AS-0	CROWN POINT CLO LTD CRNPT_21-1 MEZSEC AB		2.A FE	12,750,000	12,750,000	12,786,437	12,750,000	0	0	0	0	6.882	6.797	JAJO	185,231	580,741	02/14/2025	02/28/2038	13,330,741	
22846B-AJ-6	CROWN POINT CLO LTD CRNPT_19-8 SENIOR AB		1.A FE	25,000,000	25,000,000	25,072,382	25,000,000	0	0	0	0	5.336	4.798	JAJO	270,508	1,473,412	10/13/2021	10/20/2034	25,726,621	
22846B-AL-1	CROWN POINT CLO LTD CRNPT_19-8 MEZZANIN		1.C FE	11,300,000	11,300,000	11,330,882	11,300,000	0	0	0	0	5.896	5.385	JAJO	135,101	729,965	10/13/2021	10/20/2034	11,660,424	
22846B-AN-7	CROWN POINT CLO LTD CRNPT_19-8 MEZZANIN		1.F FE	6,785,270	7,650,000	7,681,159	6,656,962	0	128,716	0	0	6.446	8.991	JAJO	99,994	265,275	10/13/2021	10/20/2034	7,915,275	
262488-AC-3	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _2		1.C FE	18,000,000	18,000,000	18,024,537	18,000,000	0	0	0	0	5.801	5.295	FMAN	121,812	1,141,335	08/19/2021	11/20/2034	18,568,043	
26250U-AU-9	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A		1.B FE	7,746,972	7,750,000	7,787,890	7,688,096	0	9,196	0	0	6.016	5.814	JAJO	101,021	510,376	12/02/2021	04/15/2029	8,002,078	
29004V-AC-0	ELMWOOD CLO 44 LTD ELM44_25-7 MEZZANIN A		1.C FE	20,000,000	20,000,000	20,042,867	20,000,000	0	0	0	0	5.557	5.162	JAJO	302,537	0	08/14/2025	10/20/2038	397,751	
29004V-AE-6	ELMWOOD CLO 44 LTD ELM44_25-7 MEZZANIN A		1.F FE	12,000,000	12,000,000	12,033,999	12,000,000	0	0	0	0	5.850	5.456	JAJO	191,106	0	08/14/2025	10/20/2038	238,827	
33883Q-AW-5	FLATIRON CLO LTD FLAT_21-2A SRSEC ABS_AB		2.C FE	2,600,000	2,600,000	2,575,681	2,600,000	0	0	0	0	6.305	5.775	JAJO	35,516	114,119	02/07/2025	10/15/2034	2,688,380	
362943-AE-2	GALAXY CLO LTD MEZZANIN ABS_ABS _23-32A		1.F FE	3,500,000	3,500,000	3,506,638	3,500,000	0	0	0	0	6.684	6.954	JAJO	47,441	254,001	09/22/2023	10/20/2036	3,625,591	
36321B-AN-1	GALAXY CLO LTD GALXY_24-R ABS_ABS _24-R		2.C FE	5,667,268	6,000,000	6,008,543	5,652,903	0	264,950	0	0	8.055	8.748	JAJO	104,709	257,328	02/12/2024	04/15/2037	6,257,328	
36626T-AC-8	GARNET CLO GARNET_25-3 ABS_ABS _25-3 144		1.A FE	7,000,000	7,000,000	7,023,601	7,000,000	0	0	0	0	5.420	5.454	JAJO	59,022	0	09/25/2025	10/20/2038	7,000,000	
38190F-AA-4	GOLUB CAPITAL PARTNERS LONG DU SRSEC ABS		1.A FE	65,000,000	65,000,000	65,037,164	65,000,000	0	0	0	0	5.912	5.432	JAJO	992,780	0	09/23/2025	10/21/2044	867,565	
38190F-AC-0	GOLUB CAPITAL PARTNERS LONG DU SRSEC ABS		1.C FE	19,178,080	19,178,080	19,336,452	19,178,080	0	0	0	0	6.287	5.885	JAJO	311,496	0	09/24/2025	10/21/2044	256,201	
38190F-AE-6	GOLUB CAPITAL PARTNERS LONG DU MEZZANIN		1.F FE	8,219,180	8,219,180	8,194,953	8,219,180	0	0	0	0	6.862	6.487	JAJO	145,707	0	09/24/2025	10/21/2044	109,951	
39310A-AG-5	GREEN LAKES PARK CLO LLC GRLPK MEZZANIN		1.F FE	20,000,000	20,000,000	20,033,389	20,000,000	0	0	0	0	5.558	5.350	JAJO	203,793	899,514	01/17/2025	01/25/2038	20,616,709	
39310A-AJ-9	GREEN LAKES PARK CLO LLC GRLPK ABS_ABS _		2.B FE	20,000,000	20,000,000	19,933,989	20,000,000	0	0	0	0	6.358	5.969	JAJO	240,190	1,019,514	01/17/2025	01/25/2038	20,698,931	
40439D-BC-1	HPS LOAN MANAGEMENT HLM_19-15A SRSEC ABS		1.A FE	9,500,000	9,500,000	9,531,864	9,500,000	0	0	0	0	5.421	5.457	JAJO	52,928	0	11/10/2025	10/22/2038	182,704	
40439D-BG-2	HPS LOAN MANAGEMENT HLM_19-15A MEZSEC AB		1.F FE	5,500,000	5,500,000	5,521,097	5,500,000	0	0	0	0	5.771	5.812	JAJO	32,621	0	11/10/2025	10/22/2038	105,776	
40443Q-AA-1	HPS PRIVATE CREDIT CLO HPSPR 2 ABS_ABS _		1.A FE	10,000,000	10,000,000	10,011,998	10,000,000	0	0	0	0	5.832	5.319	FMAN	72,898	645,016	02/14/2024	05/15/2036	10,322,826	
40637L-AE-0	HALSEYPOINT CLO HLSY_20-4 MEZZANIN ABS_A		1.F FE	2,760,804	3,000,000	3,010,538	2,743,876	0	75,847	0	0	6.296	7.756	JAJO	38,301	101,759	09/13/2023	04/20/2034	3,101,759	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
417923-AE-9	HARVEST US CLO HVUSCL_23-1 MEZZANIN ABS_		1.C FE	15,000,000	15,000,000	15,060,553	15,000,000	0	0	0	0	6.505	6.175	JAJO	205,977	1,062,100	12/21/2023	01/15/2037	15,525,133	
442916-AJ-1	HPS LOAN MANAGEMENT 2025-23 LT MEZSEC AB		2.C FE	8,000,000	8,000,000	7,994,251	8,000,000	0	0	0	0	6.505	6.274	JAJO	112,745	330,360	02/06/2025	04/15/2038	8,330,360	
442924-AE-6	HPS LOAN MANAGEMENT LTD HLM_24 MEZZANIN		1.B FE	15,500,000	15,500,000	15,540,906	15,500,000	0	0	0	0	5.955	5.535	JAJO	199,973	1,011,069	03/22/2024	04/15/2037	15,999,302	
442924-AL-0	HPS LOAN MANAGEMENT LTD HLM_24 MEZZANIN		1.E FE	7,000,000	7,000,000	7,022,000	7,000,000	0	0	0	0	6.255	5.639	JAJO	94,861	477,903	03/22/2024	04/15/2037	7,236,166	
442924-AQ-9	HPS LOAN MANAGEMENT LTD HLM_24 MEZZANIN		2.B FE	6,736,660	7,000,000	7,053,186	6,712,838	0	296,719	0	0	7.655	7.970	JAJO	116,094	285,983	03/22/2024	04/15/2037	7,285,983	
44328J-AX-9	HPS PRIVATE CREDIT CLO 2023-1 MEZZANIN A		1.A FE	18,000,000	18,000,000	17,986,145	18,000,000	0	0	0	0	5.904	5.197	JAJO	389,653	0	08/08/2025	10/15/2037	380,680	
44328J-AZ-4	HPS PRIVATE CREDIT CLO 2023-1 MEZZANIN A		1.C FE	16,000,000	16,000,000	15,969,460	16,000,000	0	0	0	0	6.054	5.363	JAJO	355,158	0	08/08/2025	10/15/2037	338,510	
44332U-AJ-9	HPS LOAN MANAGEMENT LTD HLM_25 ABS_ABS _		2.C FE	12,000,000	12,000,000	11,959,757	12,000,000	0	0	0	0	6.408	6.309	JAJO	140,976	523,042	02/11/2025	04/25/2038	12,523,042	
449303-AN-6	ICG US CLO ICG_21-1 MEZZANIN ABS_ABS _21		1.A FE	2,000,000	2,000,000	2,009,141	2,000,000	0	0	0	0	5.482	5.261	JAJO	23,145	121,442	06/18/2024	04/17/2034	2,026,446	
449303-AQ-9	ICG US CLO ICG_21-1 MEZZANIN ABS_ABS _21		1.C FE	1,000,000	1,000,000	1,000,872	1,000,000	0	0	0	0	5.732	5.549	JAJO	12,100	63,256	06/18/2024	04/17/2034	26,727	
46151B-AG-0	INVESCO US CLO LTD INVCO_24-4 MEZZANIN A		1.F FE	1,790,000	1,790,000	1,797,352	1,790,000	0	0	0	0	5.805	5.592	JAJO	22,512	89,067	11/25/2024	01/15/2038	1,879,067	
46151M-AG-6	INVESCO CLO LTD INVCO_25-1 MEZZANIN ABS_		2.C FE	2,100,000	2,100,000	2,105,653	2,100,000	0	0	0	0	7.381	6.755	JAJO	80,946	0	05/23/2025	07/15/2038	2,100,000	
46655H-AB-9	JCP DIRECT LENDING CLO LLC JCP ABS_ABS _		1.A PL	25,659,999	25,660,000	25,755,339	25,612,291	0	17,598	0	0	6.128	5.749	FMAN	187,817	1,712,754	12/05/2022	05/19/2035	26,513,728	
46655H-AD-5	JCP DIRECT LENDING CLO LLC JCP MEZZANIN		1.C PL	3,097,000	3,097,000	3,107,503	3,097,000	0	0	0	0	6.428	5.885	FMAN	23,778	216,138	12/05/2022	05/19/2035	3,204,788	
46655H-AF-0	JCP DIRECT LENDING CLO LLC JCP MEZZANIN		1.F PL	3,318,000	3,318,000	3,322,967	3,268,760	0	10,534	0	0	6.878	6.805	FMAN	27,258	246,700	12/05/2022	05/19/2035	3,441,111	
46655H-AH-6	JCP DIRECT LENDING CLO LLC JCP MEZZANIN		2.B PL	4,262,399	4,423,000	4,443,177	4,265,636	0	55,966	0	0	8.628	9.166	FMAN	45,582	318,888	12/05/2022	05/19/2035	4,626,673	
47050E-AU-3	JTWN_15-R SENIOR ABS_ABS _15-R 144A		1.C FE	5,000,000	5,000,000	5,015,997	5,000,000	0	0	0	0	6.055	5.578	JAJO	65,591	331,221	05/28/2024	07/16/2035	5,163,607	
48257R-AG-4	FS KKR MM CLO LLC FSKMM_25-1 MEZZANIN AB		1.F FE	9,000,000	9,000,000	9,004,367	9,000,000	0	0	0	0	6.055	5.781	JAJO	118,064	324,234	03/13/2025	04/15/2037	9,324,234	
50181G-BG-4	LCM LTD PARTNERSHIP LCM_16-R SENIOR ABS_		1.B FE	8,000,000	8,000,000	8,010,985	8,000,000	0	0	0	0	5.916	5.498	JAJO	102,547	518,728	11/21/2018	10/15/2031	8,256,143	
50230A-AA-2	LRECS2025-CRE1A SENIOR_CMBS 144A		1.A FE	25,000,000	25,000,000	25,030,918	25,000,000	0	0	0	0	5.500	5.537	JAJO	84,028	0	11/21/2025	08/19/2043	349,057	
53944M-AE-9	LNR CDO LTD LNR_06-1A ABS_ABS _06-1A 144		6. *	0	11,400,000	576	0	0	(56,668)	0	0	5.965	0.000	MON	0	0	02/16/2006	05/28/2043	63,638	
53944M-AG-4	LNR CDO LTD LNR_06-1A SUB ABS_ABS _06-1A		6. *	0	16,000,000	37,280	0	0	(81,507)	0	0	6.113	0.000	MON	0	0	02/16/2006	05/28/2043	90,937	
55354K-AA-9	MSD BDC CLO LLC MCCLO_23-1A ABS_ABS _23-		1.A FE	20,000,000	20,000,000	20,054,195	20,000,000	0	0	0	0	6.605	6.043	JAJO	286,197	1,436,411	10/20/2023	10/15/2035	20,710,344	
55354K-AC-5	MSD BDC CLO LLC MCCLO_23-1A MEZZANIN ABS		1.C FE	9,000,000	9,000,000	9,016,619	9,000,000	0	0	0	0	7.555	7.036	JAJO	147,314	733,072	10/20/2023	10/15/2035	9,363,117	
55819P-BH-1	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.E FE	2,000,000	2,000,000	2,001,471	2,000,000	0	0	0	0	5.755	5.179	JAJO	24,936	93,695	01/15/2025	04/15/2035	2,062,393	
55952F-AC-2	MAGNETITE CLO LTD MAGNE_21-31 MEZZANIN A		1.C FE	1,750,000	1,750,000	1,752,213	1,750,000	0	0	0	0	5.816	5.274	JAJO	22,053	111,698	06/29/2021	07/15/2034	1,805,142	
55955G-AB-9	MAGNETITE CLO LTD MAGNE_20-25A MEZZANIN		1.C FE	4,400,000	4,400,000	4,412,437	4,400,000	0	0	0	0	5.670	5.140	JAJO	45,735	277,894	12/10/2020	01/25/2032	4,538,200	
55955G-AC-7	MAGNETITE CLO LTD MAGNE_20-25A MEZZANIN		1.F FE	4,333,963	4,400,000	4,414,346	4,324,987	0	35,040	0	0	6.220	6.303	JAJO	50,171	268,035	09/20/2022	01/25/2032	4,550,636	
56575U-AG-5	MARANON LOAN FUNDING LTD MRNON SRSEC ABS		1.C FE	12,000,000	12,000,000	11,972,108	12,000,000	0	0	0	0	5.872	5.399	JAJO	203,572	0	08/21/2025	10/15/2037	259,166	
56575U-AL-4	MARANON LOAN FUNDING LTD MRNON MEZZANIN		1.F FE	14,200,000	14,200,000	14,214,071	14,200,000	0	0	0	0	6.423	6.017	JAJO	259,878	0	08/21/2025	10/15/2037	307,037	
56582F-AC-8	MARANON LOAN FUNDING LTD MRNON MEZZANIN		1.C FE	6,500,000	6,500,000	6,461,095	6,500,000	0	0	0	0	5.855	5.370	JAJO	82,451	516,577	07/03/2024	07/15/2036	6,706,081	
565926-AA-0	MARANON LOAN FUNDING LTD MRNON ABS_ABS _		1.A FE	25,000,000	25,000,000	25,061,875	25,000,000	0	0	0	0	6.405	5.840	JAJO	346,913	1,744,820	12/04/2023	01/15/2036	25,862,514	
62432M-AS-8	MOUNTAIN VIEW CLO MVEW_19-1A SENIOR ABS_		1.C FE	6,000,000	6,000,000	6,012,182	6,000,000	0	0	0	0	6.016	5.494	JAJO	78,210	395,129	10/06/2021	10/15/2034	6,195,157	
62432M-AU-3	MOUNTAIN VIEW CLO MVEW_19-1A MEZZANIN AB		1.F FE	3,632,671	4,500,000	4,518,207	3,513,887	0	45,983	0	0	6.666	11.489	JAJO	64,995	161,237	10/06/2021	10/15/2034	4,661,237	
62960M-AE-9	NXT CAPITAL CLO LLC NXTC_24-1A SEC ABS_A		1.F FE	10,000,000	10,000,000	10,025,039	10,000,000	0	0	0	0	6.455	5.799	JAJO	139,848	585,315	11/22/2024	01/15/2037	10,347,547	
64755G-AC-1	NEW MOUNTAIN CLO 8 LTD NMC_CLO SRSEC ABS		1.C FE	15,000,000	15,000,000	15,035,459	15,000,000	0	0	0	0	5.443	5.159	JAJO	145,140	0	09/16/2025	10/20/2038	294,136	
67400E-BN-3	OAKCL_19-3A MEZZANIN ABS_ABS _19-3A 144A		2.B FE	1,530,000	1,530,000	1,482,704	1,530,000	0	0	0	0	6.984	6.814	JAJO	21,669	110,240	10/24/2024	01/20/2038	1,587,220	
67443A-AG-6	OBRA CLO LTD OBRAC_24-1 ABS_ABS _24-1 14		1.F FE	5,000,000	5,000,000	5,011,468	5,000,000	0	0	0	0	6.034	5.941	JAJO	61,183	289,858	11/05/2024	01/20/2038	5,289,858	
67578F-AU-1	OCTAGON INVESTMENT PARTNERS LT MEZZANIN		2.C FE	2,020,646	2,000,000	2,009,958	2,003,924	0	54,039	0	0	7.955	7.557	JAJO	34,470	84,759	02/06/2024	04/15/2037	2,084,759	
67578V-AE-2	OCTAG_24-63 ABS_ABS _24-63 144A		1.C FE	12,000,000	12,000,000	12,032,453	12,000,000	0	0	0	0	5.884	5.498	JAJO	143,188	773,795	04/10/2024	07/20/2037	12,382,066	
691200-AC-3	OWL ROCK CLO LTD OR_20-4R SENIOR ABS_ABS		1.A FE	3,027,477	3,170,133	3,170,782	3,070,976	0	53,720	0	0	5.751	8.143	FMAN	21,268	206,667	09/26/2022	08/20/2033	3,269,366	
69120H-AC-6	OWL ROCK CLO LTD OR_23-11 SENIOR ABS_ABS		1.C FE	6,500,000	6,500,000	6,510,194	6,500,000	0	0	0	0	7.452	6.967	FMAN	60,546	526,608	04/26/2023	05/15/2035	6,764,242	
696926-AC-8	PALMER SQUARE CLO PLMRS_23-3 ABS_ABS _23		1.A FE	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	5.884	5.447	JAJO	29,831	161,207	11/17/2023	01/21/2037	2,579,597	
696926-AE-4	PALMER SQUARE CLO PLMRS_23-3 SRSEC ABS_A		1.C FE	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.334	5.931	JAJO	128,448	690,329	11/17/2023	01/21/2037	10,341,138	
696926-AJ-3	PALMER SQUARE CLO PLMRS_23-3 SRSEC ABS_A		2.C FE	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	8.584	8.768	JAJO	87,037	458,914	11/17/2023	01/21/2037	5,227,444	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
69917A-AQ-7	PARALLEL LTD PARL_20-1 ABS_ABS _20-1A 14		1.F FE	1,957,423	2,000,000	2,007,658	1,978,508	0	77,703	0	0	6.396	6.148	JAJO	25,940	68,847	10/25/2023	07/20/2034	2,068,847	
70806N-AG-3	PENNANTPARK CLO 11 LLC PNTPK_2 SEC ABS_A		1.F FE	9,000,000	9,000,000	9,009,047	9,000,000	0	0	0	0	6.084	5.366	JAJO	111,041	393,392	02/07/2025	04/20/2037	9,393,392	
70807E-AG-2	PENNANTPARK CLO LTD PNTPK_25-1 SEC ABS_A		1.F FE	3,500,000	3,500,000	3,505,371	3,500,000	0	0	0	0	6.184	5.865	JAJO	43,892	123,001	03/19/2025	04/20/2037	700,337	
72132K-AS-4	PIKES PEAK CLO PIPK_22-11 MEZZANIN ABS_A		1.F FE	5,019,331	5,000,000	5,016,371	4,988,180	0	101,052	0	0	5.943	5.718	JAJO	54,475	164,437	07/12/2024	07/25/2037	5,164,437	
72133C-AS-1	PIKES PEAK CLO PIPK_21-8A MEZSEC ABS_ABS		1.F FE	1,000,000	1,000,000	1,004,096	1,000,000	0	0	0	0	5.834	5.595	JAJO	11,831	47,194	12/19/2024	01/20/2038	1,031,586	
72133L-AT-9	PIKES PEAK CLO PIPK_23-12A MEZSEC ABS_AB		1.F FE	2,000,000	2,000,000	2,007,249	2,000,000	0	0	0	0	5.684	5.455	JAJO	23,054	82,728	01/30/2025	04/20/2038	2,061,655	
74970T-AJ-6	RIN LTD RIN_23-2A MEZZANIN ABS_ABS _23-2		1.B FE	18,000,000	18,000,000	18,026,488	18,000,000	0	0	0	0	5.712	5.154	JAJO	225,604	146,058	08/13/2025	10/14/2036	406,276	
74970T-AK-3	RIN LTD RIN_23-2A MEZZANIN ABS_ABS _23-2		1.F FE	4,000,000	4,000,000	4,007,848	4,000,000	0	0	0	0	5.912	5.382	JAJO	51,890	33,524	08/13/2025	10/14/2036	90,329	
74970V-AA-0	RIN VIII LLC RIN_24-1A ABS_ABS _24-1A 14		1.A FE	30,000,000	30,000,000	30,145,090	30,000,000	0	0	0	0	5.484	4.997	JAJO	333,637	2,351,522	06/10/2024	07/20/2037	3,068,228	
74970V-AC-6	RIN VIII LLC RIN_24-1A MEZZANIN ABS_ABS		1.B FE	20,000,000	20,000,000	20,088,275	20,000,000	0	0	0	0	5.784	5.612	JAJO	234,591	1,644,015	06/10/2024	07/20/2037	20,626,634	
74970V-AE-2	RIN VIII LLC RIN_24-1A MEZZANIN ABS_ABS		1.F FE	6,600,000	6,600,000	6,621,526	6,600,000	0	0	0	0	6.084	5.943	JAJO	81,430	567,715	06/10/2024	07/20/2037	6,816,799	
74970V-AG-7	RIN VIII LLC RIN_24-1A MEZZANIN ABS_ABS		2.C FE	2,600,000	2,600,000	2,620,620	2,600,000	0	0	0	0	7.284	7.180	JAJO	38,405	263,339	06/10/2024	07/20/2037	2,701,179	
749764-AA-4	RR 39 LTD RRAM_25-41A SRSEC ABS_ABS _25-		1.A FE	15,000,000	15,000,000	15,006,141	15,000,000	0	0	0	0	5.248	4.698	JAJO	212,123	612,717	08/29/2025	10/15/2040	257,629	
74984M-AC-0	RIN LTD RIN_24-2A ABS_ABS _24-2A 144A		1.B FE	12,000,000	12,000,000	12,054,408	12,000,000	0	0	0	0	5.784	5.072	JAJO	140,755	786,656	09/06/2024	10/20/2037	12,375,999	
74984M-AE-6	RIN LTD RIN_24-2A ABS_ABS _24-2A 144A		1.F FE	4,000,000	4,000,000	4,013,458	4,000,000	0	0	0	0	6.084	5.403	JAJO	49,352	274,719	09/06/2024	10/20/2037	4,131,400	
74984M-AG-1	RIN LTD RIN_24-2A ABS_ABS _24-2A 144A		1.G FE	3,850,000	4,000,000	4,013,352	3,831,488	0	(21,061)	0	0	6.284	6.622	JAJO	50,974	283,052	09/06/2024	10/20/2037	4,135,444	
75009G-AG-2	RAD CLO LTD RAD_25 ABS_ABS _25 144A		1.E FE	7,000,000	7,000,000	7,022,963	7,000,000	0	0	0	0	5.934	5.814	JAJO	84,236	621,168	05/16/2024	07/20/2037	7,224,641	
75009G-AJ-6	RAD CLO LTD RAD_25 MEZZANIN ABS_ABS _25		2.C FE	2,564,171	2,500,000	2,513,245	2,543,453	0	131,433	0	0	7.034	6.493	JAJO	35,661	94,132	05/16/2024	07/20/2037	2,594,132	
75009G-AN-7	RAD CLO LTD RAD_25 ABS_ABS _25 144A		1.F FE	3,000,000	3,000,000	3,009,709	3,000,000	0	0	0	0	6.284	6.177	JAJO	38,230	280,215	05/16/2024	07/20/2037	3,101,583	
75888B-AY-0	REGATTA XVII FUNDING LTD REG17 MEZSEC AB		2.B FE	7,500,000	7,500,000	7,541,043	7,500,000	0	0	0	0	7.005	6.594	JAJO	113,824	534,125	10/22/2024	10/15/2037	7,781,629	
784075-AC-7	SDLP SPV LLC CORP_BND 144A		1.A PL	835,456,857	835,456,857	829,023,839	834,880,825	2,285,740	9,211,307	0	0	6.257	6.337	JAJO	12,052,917	55,049,726	12/18/2025	07/27/2036	1,084,545	
784075-AD-5	SDLP SPV LLC CORP_BND 144A		1.C PL	175,959,942	175,959,942	172,951,027	175,716,660	355,499	(875,179)	0	0	6.917	7.015	JAJO	2,806,280	12,646,553	12/18/2025	07/27/2036	19,240,568	
784075-AE-3	SDLP SPV LLC CORP_BND 144A		1.F PL	132,495,034	132,495,034	129,898,131	132,290,146	(573,221)	(949,096)	0	0	8.077	8.197	JAJO	2,467,180	9,147,767	12/18/2025	07/27/2036	79,665,206	
82671X-AU-7	SIGNAL PEAK CLO LLC SPEAK_12-R MEZZANIN		1.F FE	5,513,576	5,500,000	5,517,970	5,476,133	0	24,455	0	0	6.034	5.715	JAJO	67,301	292,741	07/12/2024	07/18/2037	5,682,294	
829921-AG-0	SIXTH STREET CLO LTD SIXST_24 MEZZANIN A		2.C FE	6,000,000	6,000,000	6,033,054	6,000,000	0	0	0	0	6.784	6.650	JAJO	82,544	502,895	07/26/2024	10/18/2037	6,221,991	
83013B-AE-6	SIXTH STREET CLO LTD SIXST_25 MEZSEC ABS		1.F FE	4,250,000	4,250,000	4,264,509	4,250,000	0	0	0	0	6.172	5.459	JAJO	122,419	0	06/05/2025	07/17/2038	4,250,000	
83013B-AG-1	SIXTH STREET CLO LTD SIXST_25 MEZSEC ABS		2.C FE	8,500,000	8,500,000	8,522,382	8,500,000	0	0	0	0	7.172	6.492	JAJO	284,505	0	06/05/2025	07/17/2038	8,500,000	
83614V-AJ-4	SOUND POINT CLO SNDPT_20-29 MEZZANIN ABS		2.C FE	1,551,656	1,765,000	1,730,736	1,521,221	0	37,988	0	0	7.620	10.344	JAJO	24,656	73,124	04/19/2022	04/25/2034	1,838,124	
87167W-AJ-4	SYMPHONY CLO LTD SYMP_20-25 ABS_ABS _21-		2.C FE	1,817,914	2,000,000	1,990,144	1,789,689	0	48,685	0	0	7.746	9.685	JAJO	31,415	82,504	04/19/2022	04/19/2034	2,082,504	
89624G-AC-7	VENDEE MORTGAGE TRUST VENDE_99 MEZZANIN		1.C FE	5,000,000	5,000,000	5,014,403	4,908,529	0	424	0	0	6.046	5.967	JAJO	61,300	333,658	12/06/2021	01/18/2035	5,166,020	
89624G-AL-7	TRIMARAN CAVU LTD CAVU_21-3 ABS_ABS _21-		1.F FE	10,739,802	10,500,000	10,514,557	10,633,757	0	229,907	0	0	6.616	5.963	JAJO	140,867	379,399	12/06/2021	01/18/2035	10,879,399	
89624U-AA-0	TRIMARAN CAVU LTD CAVU_21-2 SENIOR ABS_A		1.A FE	20,000,000	20,000,000	20,057,262	20,000,000	0	0	0	0	5.340	4.825	JAJO	195,785	1,195,869	10/08/2021	10/25/2034	20,594,263	
89624U-AC-6	TRIMARAN CAVU LTD CAVU_21-2 MEZZANIN ABS		1.C FE	10,000,000	10,000,000	10,027,338	10,000,000	0	0	0	0	5.870	5.383	JAJO	107,609	651,965	10/08/2021	10/25/2034	10,324,368	
89624U-AG-7	TRIMARAN CAVU LTD CAVU_21-2 ABS_ABS _21-		1.F FE	6,000,000	6,000,000	6,024,362	6,000,000	0	0	0	0	6.570	6.169	JAJO	72,266	433,996	10/08/2021	10/25/2034	6,216,204	
912828-3W-8	CLOVER CLO 2018-1 LLC CLVR 18 MEZZANIN A		2.C FE	6,853,385	6,850,000	6,860,007	6,804,292	0	(56,361)	0	0	7.334	7.134	JAJO	101,877	268,310	04/04/2024	04/20/2037	7,118,310	
913318-AG-6	UNITY-PEACE PARK CLO LTD UNPPK ABS_ABS _		1.F FE	22,000,000	22,000,000	22,032,583	22,000,000	0	0	0	0	6.284	6.328	JAJO	280,356	1,507,567	04/12/2022	04/20/2035	22,744,909	
913318-AJ-0	UNITY-PEACE PARK CLO LTD UNPPK MEZZANIN		2.C FE	2,665,402	3,000,000	2,999,856	2,612,092	0	59,433	0	0	7.384	9.725	JAJO	44,922	118,262	04/12/2022	04/20/2035	3,118,262	
92919A-AW-4	VOYA CLO VOYA_21-2 MEZSEC ABS_ABS _21-2R		2.C FE	7,500,000	7,500,000	7,475,088	7,500,000	0	0	0	0	6.484	6.283	JAJO	98,618	341,259	02/03/2025	04/20/2038	7,841,259	
94951A-AJ-8	WELLFLEET CLO LTD WELF_24-1 ABS_ABS _24-		2.B FE	5,000,000	5,000,000	5,039,031	5,000,000	0	0	0	0	7.734	7.640	JAJO	78,419	575,126	05/08/2024	07/18/2037	5,209,402	
97315T-AG-7	WIND RIVER CLO LTD WINDR_17-1A ABS_ABS _		1.F FE	2,692,610	3,000,000	3,009,851	2,656,649	0	60,570	0	0	6.296	8.541	JAJO	39,350	103,466	04/26/2022	04/18/2036	3,103,466	
BCC3MZ-0M-4	AVOCA CLO ABS_ABS _20A-CRR 144A		1.F FE	15,833,125	16,148,688	16,253,821	16,148,688	0	232,896	0	9,310,235	4.276	4.679	JAJO	326,078	382,317	06/20/2025	07/15/2038	16,148,688	
BRWMLC-JN-7	CORDATUS CLO PLC CORDA_20A SENIOR ABS_AB		2.C FE	2,021,157	2,348,900	2,355,367	2,265,706	0	44,200	0	697,202	5.035	6.069	MJSD	3,285	502,124	05/04/2022	06/22/2034	2,408,638	
BRWYDK-K5-9	BLACKROCK EUROPEAN CLO DAC BEC ABS_ABS _		1.F FE	4,687,138	5,285,025	5,292,337	4,813,849	0	44,531	0	3,210	4.254	6.497	JAJO	45,590	115,440	02/03/2022	01/20/2036	5,400,465	
BRWYHW-EX-5	HAYFIN EMERALD CLO HAYEM_4A ABS_ABS _4A		1.F FE	11,345,871	12,038,113	12,052,691	11,173,720	0	93,213	0	3,500	4.309	6.229	JAJO	112,390	269,557	08/04/2021	10/15/2034	12,307,670	
BRWYHY-QZ-3	HAYFIN EMERALD CLO HAYEM_4A ABS_ABS _4A		1.C FE	20,418,825	20,259,263	20,258,876	20,259,263	0	0	0	2,396,888	3.759	3.916	JAJO	165,002	843,294	08/04/2021	10/15/2034	20,656,861	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
BRY16M-47-7	AURIUM CLO ACLO_5A ABS_ABS _5A 144A		2.C FE	528,381	587,225	588,605	557,048	0	2,804	0	173,545	5.516	6.988	JAJO	6,838	16,702	03/21/2022	04/17/2034	603,927	
BRY4S5-W8-1	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		2.A FE	2,791,212	3,272,018	3,252,386	3,147,209	0	12,028	0	2,993	4.465	5.966	JAJO	26,784	74,381	05/06/2022	01/25/2032	3,346,399	
BYDKVB-KX-4	AVOCA CLO LIMITED AVOCA_15 ABS_ABS _15A		2.C FE	3,688,913	3,816,963	3,838,768	3,816,963	0	0	0	1,950	5.176	5.628	JAJO	42,806	320,084	05/29/2025	07/15/2038	3,884,952	
BYDMU2-FQ-2	BLACKROCK EUROPEAN CLO DAC BEC SENIOR AB		1.C FE	7,615,075	7,633,925	7,647,396	7,633,925	0	0	0	18,850	4.010	4.371	JAJO	61,224	77,568	07/09/2025	07/21/2038	7,711,493	
BYDT6F-67-7	ARES EUROPEAN CLO ARESE_23X MEZZANIN ABS		1.C FE	25,689,400	25,837,900	25,816,915	25,837,900	0	0	0	286,850	3.879	3.906	MON	77,953	35,087	10/16/2025	01/15/2040	157,614	
BYDT6F-9U-3	ARES EUROPEAN CLO ARESE_23X MEZZANIN ABS		1.F FE	9,341,600	9,395,600	9,242,154	9,395,600	0	0	0	247,714	4.129	4.159	MON	30,173	25,968	10/16/2025	01/15/2040	57,314	
BYDT6F-B9-7	ARES EUROPEAN CLO ARESE_23X MEZZANIN ABS		2.C FE	14,012,400	14,093,400	13,720,033	14,093,400	0	0	0	212,890	4.829	4.870	MON	52,933	59,679	10/16/2025	01/15/2040	85,971	
BYDTXE-SG-6	VICTORY STREET CLO II DAC VICS MEZZANIN		1.C FE	17,659,260	17,969,085	18,104,811	17,969,085	0	0	0	1,001,575	4.052	0.000	JAJO	0	0	10/31/2025	01/15/2039	346,282	
Z95AKK-0D-2	AVOCA CLO AVOCA_13A MEZZANIN ABS_ABS _13		1.C FE	6,443,800	6,459,475	6,445,826	6,459,475	0	0	0	3,300	3.676	3.761	JAJO	51,448	311,398	03/30/2021	04/15/2034	6,582,996	
Z95EK0-6J-9	CORDATUS CLO PLC CORDA_9A MEZZANIN ABS_A		1.C FE	1,229,124	1,468,063	1,468,464	1,404,840	0	7,736	0	264,440	3.751	5.084	FMAN	6,424	483,535	06/22/2022	08/20/2034	1,495,951	
Z95GSR-AS-2	ARES EURO CLO BV ARESE_12A SUB ABS_ABS _		1.B FE	927,838	1,174,450	1,175,822	1,126,742	0	7,217	0	1,973	3.704	5.392	JAJO	8,821	260,744	09/22/2022	04/20/2032	1,196,943	
Z95GTA-7L-7	VOYA EURO CLO SERIES 5A SENIOR ABS_ABS _		1.C FE	2,443,128	2,936,125	2,936,986	2,794,507	0	18,227	0	3,867	3.759	5.410	JAJO	23,913	57,623	09/06/2023	04/15/2035	2,993,748	
Z95GWG-1T-9	AVOCA CLO ABS_ABS _25 144A		1.A FE	18,651,200	18,791,200	18,791,012	18,791,200	0	0	0	9,600	2.986	3.004	JAJO	121,573	416,407	10/20/2021	10/15/2034	19,085,318	
Z95JXV-3L-4	CORDATUS CLO PLC CORDA_22A ABS_ABS _22A		1.C FE	9,284,000	9,395,600	9,398,480	9,395,600	0	0	0	904,075	3.850	3.974	MJSD	16,077	748,689	11/01/2021	12/15/2034	9,573,702	
Z95K54-WH-9	VOYA EURO CLO SERIES 4A ABS_ABS _4R 144A		1.F FE	8,785,616	8,831,864	8,837,500	8,831,864	0	0	0	4,512	4.209	4.501	JAJO	80,542	193,320	10/28/2021	10/15/2034	9,025,184	
Z95K54-XM-7	VOYA EURO CLO VOYE_4A ABS_ABS _4A 144A		1.A FE	5,841,500	5,872,250	5,873,402	5,872,250	0	0	0	3,151,820	2.979	3.015	JAJO	37,902	264,672	10/28/2021	10/15/2034	5,964,457	
Z95N6W-9G-8	AVOCA CLO ABS_ABS _26A 144A		1.F FE	9,642,474	11,744,500	11,773,031	10,076,544	0	143,344	0	9,331	4.426	8.092	JAJO	112,626	423,972	02/23/2022	04/15/2035	12,013,389	
Z95VEP-1D-1	MADISON PARK EURO FUNDING CADO MEZZANIN		1.E FE	881,883	1,174,450	1,176,571	1,093,582	0	6,383	0	3,031,694	4.326	6.838	JAJO	11,008	344,473	10/13/2022	10/15/2031	1,200,748	
Z95VEW-35-1	SOUND POINT EURO CLO FUNDING S ABS_ABS _		1.C FE	1,542,096	2,055,288	2,057,582	1,923,811	0	18,219	0	4,609	3.759	6.312	JAJO	16,739	40,336	09/29/2022	04/15/2033	2,095,624	
Z96TWD-R8-5	ANCHORAGE CAPITAL EUROPE CLO A ABS_ABS _		1.C FE	10,863,500	11,744,500	11,808,472	11,744,500	0	0	0	6,000	4.159	4.465	JAJO	105,832	254,121	10/30/2024	10/15/2038	11,998,621	
Z96VYM-BZ-5	AQUEDUCT EUROPEAN CLO 10 DAC A SRSEC ABS		2.C FE	3,026,194	3,171,015	3,184,012	3,139,647	0	9,828	0	105,461	5.204	5.822	JAJO	33,462	131,822	04/23/2025	01/18/2039	3,302,837	
Z96XJE-V9-2	AVOCA CLO AVOCA_19A ABS_ABS _19-R 144A		2.C FE	8,652,335	9,747,935	9,734,737	9,747,935	0	0	0	1,095,600	4.726	5.239	JAJO	97,256	556,548	01/28/2025	04/15/2038	10,043,277	
Z96XJE-W3-4	PENTA CLO SA PENTA_17-3X ABS_ABS _17-3A		2.C FE	4,158,200	4,697,800	4,691,817	4,697,800	0	0	0	539,600	4.966	5.221	JAJO	49,251	120,615	01/31/2025	10/18/2038	4,818,415	
Z96Y0C-1A-4	AQUEDUCT EUROPEAN CLO AQUE_19 ABS_ABS _1		1.F FE	11,310,000	12,772,144	12,779,229	12,772,144	0	0	0	871,213	4.165	4.563	JAJO	107,870	313,130	02/28/2025	04/20/2038	13,085,274	
Z96Y0C-1B-2	AQUEDUCT EUROPEAN CLO AQUE_19 ABS_ABS _1		2.C FE	17,160,000	19,378,425	19,313,952	19,378,425	0	0	0	436,550	4.904	5.539	JAJO	192,703	557,791	02/28/2025	04/20/2038	19,936,216	
Z973T5-BS-5	AVOCA CLO LIMITED AVOCA_15 ABS_ABS _15 1		1.F FE	3,859,170	3,993,130	4,016,866	3,993,130	0	0	0	2,040	4.176	4.587	JAJO	36,130	149,845	05/29/2025	07/15/2038	4,050,424	
00037Q-AQ-2	AB BSL CLO ABBSL_21-3 MEZSEC ABS_ABS _21		1.E FE	1,670,000	1,670,000	1,676,053	1,670,000	0	0	0	0	5.684	5.450	JAJO	19,250	69,078	02/04/2025	04/20/2038	1,721,482	
00037Q-AU-3	AB BSL CLO ABBSL_21-3 MEZSEC ABS_ABS _3R		2.B FE	2,000,000	2,000,000	1,972,656	2,000,000	0	0	0	0	6.534	6.180	JAJO	26,501	94,251	02/04/2025	04/20/2038	2,070,250	
00037V-AQ-1	AB BSL CLO 4 LTD ABBSL_23-4A MEZSEC ABS_		1.F FE	9,500,000	9,500,000	9,568,469	9,500,000	0	0	0	0	6.084	5.839	JAJO	117,210	322,954	03/28/2025	04/20/2038	9,822,954	
00037V-AS-7	AB BSL CLO 4 LTD ABBSL_23-4A MEZSEC ABS_		2.B FE	12,000,000	12,000,000	12,034,085	12,000,000	0	0	0	0	7.034	6.823	JAJO	171,171	467,792	03/28/2025	04/20/2038	12,467,792	
000807-AY-3	ABPCI DIRECT LEDING FUND CLO V SENIOR AB		1.C FE	7,000,000	7,000,000	7,002,574	7,000,000	0	0	0	0	6.734	6.263	JAJO	95,592	511,586	02/06/2024	01/20/2036	7,251,608	
000807-BA-4	ABPCI DIRECT LEDING FUND CLO V SENIOR AB		1.F FE	4,000,000	4,000,000	4,013,348	4,000,000	0	0	0	0	7.634	7.570	JAJO	61,924	328,712	02/06/2024	01/20/2036	4,161,853	
00119E-AU-1	AGL CLO LTD AGL_22-23 MEZZANIN ABS_ABS _		1.E FE	1,430,000	1,430,000	1,434,314	1,430,000	0	0	0	0	5.634	5.399	JAJO	16,338	58,666	01/31/2025	04/20/2038	1,473,722	
00119T-BH-6	AGL CLO 5 LTD MEZSEC ABS_ABS _5R-3 144A		1.F FE	3,230,000	3,230,000	3,241,763	3,230,000	0	0	0	0	5.610	5.648	JAJO	10,570	0	11/25/2025	01/20/2039	62,119	
001207-AU-3	AGL CLO 9 LTD AGL_20-9AR MEZZANIN ABS_AB		1.B FE	1,150,000	1,150,000	1,153,037	1,150,000	0	0	0	0	5.884	5.471	JAJO	13,722	74,156	04/11/2024	04/20/2037	1,186,615	
001207-AW-9	AGL CLO 9 LTD AGL_20-9AR MEZZANIN ABS_AB		1.E FE	907,101	900,000	902,815	899,581	0	18,011	0	0	6.334	5.965	JAJO	11,560	30,702	04/11/2024	04/20/2037	930,702	
00177G-BE-0	AMERICAN MONEY MANAGEMENT CORP SRSEC ABS		1.E FE	3,000,000	3,000,000	3,003,693	3,000,000	0	0	0	0	5.855	5.565	JAJO	38,055	10,418	09/10/2025	10/15/2038	57,469	
00177G-BG-5	AMERICAN MONEY MANAGEMENT CORP SEC ABS_A		2.C FE	2,620,000	2,620,000	2,616,121	2,620,000	0	0	0	0	6.905	6.651	JAJO	39,195	10,703	09/10/2025	10/15/2038	50,310	
00889B-AH-4	AIMCO CLO LTD AIMCO_21-15AR MEZZANIN ABS		2.C FE	12,300,000	12,300,000	12,335,534	12,300,000	0	0	0	0	6.632	6.428	JAJO	172,201	481,860	03/13/2025	04/17/2038	12,781,860	
00900P-AS-4	AIMCO CLO LTD AIMCO_18-BA MEZZANIN ABS_A		1.C FE	4,250,000	4,250,000	4,261,163	4,250,000	0	0	0	0	5.894	5.485	JAJO	53,575	275,090	02/14/2024	04/16/2037	4,385,875	
00901J-AE-8	AIMCO CLO 23 LTD AIMCO_25-23A MEZZANIN A		1.F FE	1,330,000	1,330,000	1,332,290	1,330,000	0	0	0	0	5.584	5.340	JAJO	15,061	47,581	01/29/2025	04/20/2038	1,377,581	
00901W-AG-4	AIMCO CLO LTD AIMCO_24-21A MEZZANIN ABS_		1.E FE	10,000,000	10,000,000	10,031,398	10,000,000	0	0	0	0	6.234	6.114	JAJO	126,421	686,522	04/09/2024	04/18/2037	10,341,722	
01749F-AE-0	ALLEGRO CLO LTD ALLEG_24-1A MEZZANIN ABS		1.F FE	8,055,816	8,000,000	8,024,775	7,990,165	0	169,636	0	0	6.558	6.252	JAJO	96,184	287,795	02/29/2024	04/27/2037	8,287,795	
01749F-AJ-9	ALLEGRO CLO LTD ALLEG_24-1A ABS_ABS _24-		1.B FE	11,000,000	11,000,000	11,028,927	11,000,000	0	0	0	0	5.958	5.585	JAJO	120,153	727,074	02/29/2024	04/25/2037	11,361,801	
01749F-AL-4	ALLEGRO CLO LTD ALLEG_24-1A ABS_ABS _24-		1.C FE	9,628,500	9,628,500	9,663,952	9,628,500	0	0	0	0	6.158	5.892	JAJO	105,408	656,052	02/29/2024	04/25/2037	9,955,087	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
01749W-AS-2	ALLEGRO CLO LTD ALLEG_22-1A MEZSEC ABS_A		1.E FE	1,600,000	1,600,000	1,605,799	1,600,000	0	0	0	0	5.684	5.450	JAJO	18,443	61,814	02/14/2025	04/20/2038	1,661,814	
01749W-AU-7	ALLEGRO CLO LTD ALLEG_22-1A MEZSEC ABS_A		2.A FE	2,330,000	2,330,000	2,336,662	2,330,000	0	0	0	0	6.884	6.690	JAJO	32,527	107,724	02/14/2025	04/20/2038	2,437,724	
01749X-AE-1	ALLEGRO CLO LTD ALLEG_25-1 MEZZANIN ABS_		1.F FE	5,000,000	5,000,000	5,021,054	5,000,000	0	0	0	0	5.832	5.659	JAJO	59,936	158,885	03/11/2025	04/17/2038	4,050,877	
03165U-AE-8	AMMC CLO LIMITED AMMC_24-30 MEZZANIN ABS		1.C FE	1,000,000	1,000,000	1,003,553	1,000,000	0	0	0	0	6.255	5.830	JAJO	13,552	68,272	01/12/2024	01/15/2037	1,033,738	
03165U-AG-3	AMERICAN MONEY MANAGEMENT CORP MEZZANIN		1.F FE	4,500,000	4,500,000	4,495,546	4,500,000	0	0	0	0	6.555	6.628	JAJO	63,907	320,912	01/12/2024	01/15/2037	4,658,684	
03166G-AJ-7	AMERICAN MONEY MANAGEMENT CORP SEC ABS_A		2.C FE	12,000,000	12,000,000	12,034,383	12,000,000	0	0	0	0	6.834	6.231	JAJO	166,305	585,004	01/16/2025	02/20/2038	12,585,004	
03166K-AG-4	AMMC CLO 32 LTD AMMC_25-32 SEC ABS_ABS _		1.F FE	2,500,000	2,500,000	2,502,358	2,500,000	0	0	0	0	6.205	5.619	JAJO	49,123	0	07/29/2025	10/17/2038	48,818	
03166K-AJ-8	AMMC CLO 32 LTD AMMC_25-32 SEC ABS_ABS _		2.C FE	6,500,000	6,500,000	6,503,311	6,500,000	0	0	0	0	7.055	6.504	JAJO	145,214	0	07/29/2025	10/17/2038	127,188	
03328C-AG-7	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN		1.F FE	6,000,000	6,000,000	6,004,250	6,000,000	0	0	0	0	6.273	5.617	JAJO	152,652	0	06/27/2025	10/20/2038	2,031,903	
03328C-AJ-1	ANCHORAGE CAPITAL CLO 33 LTD A MEZZANIN		2.C FE	10,000,000	10,000,000	10,027,253	10,000,000	0	0	0	0	7.284	6.704	JAJO	295,417	0	06/27/2025	10/20/2038	321,057	
03328Q-CA-7	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN		1.F FE	3,280,000	3,280,000	3,293,212	3,280,000	0	0	0	0	6.176	5.559	JAJO	80,466	0	07/28/2025	07/22/2038	65,322	
03330N-AY-0	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN		1.F FE	974,562	1,000,000	1,003,236	969,567	0	29,700	0	0	6.257	6.431	JAJO	12,341	34,070	06/07/2024	07/22/2037	1,034,070	
03331P-AA-6	ANCHORAGE CREDIT FUNDING LTD A SRSEC ABS		1.A FE	13,596,295	13,596,295	13,494,949	13,596,295	0	0	0	0	4.545	4.569	JAJO	125,307	617,952	04/21/2022	04/18/2040	13,905,271	
03331P-AE-8	ANCHORAGE CREDIT FUNDING LTD A MEZSEC AB		1.G FE	2,091,738	2,091,738	2,077,377	2,091,738	0	0	0	0	5.095	5.247	JAJO	21,611	106,574	04/21/2022	04/18/2040	2,145,025	
03331T-AU-4	ANCHORAGE CAPITAL CLO LTD ANCH MEZSEC AB		1.F FE	1,500,000	1,500,000	1,509,879	1,500,000	0	0	0	0	6.134	5.871	JAJO	18,659	37,578	05/21/2025	03/19/2038	1,537,578	
03331T-AW-0	ANCHORAGE CAPITAL CLO LTD ANCH MEZSEC AB		2.C FE	3,500,000	3,500,000	3,520,010	3,500,000	0	0	0	0	7.284	7.202	JAJO	51,699	103,110	05/21/2025	03/19/2038	3,603,110	
03676G-AE-1	ANTH_25-1A SENIOR ABS_ABS _25-1A 144A		1.C FE	13,000,000	13,000,000	13,020,812	13,000,000	0	0	0	0	6.219	5.398	JAJO	352,578	0	06/30/2025	07/21/2036	13,000,000	
03676G-AG-6	ANTH_25-1A MEZZANIN ABS_ABS _25-1A 144A		1.F FE	8,000,000	8,000,000	8,012,488	8,000,000	0	0	0	0	6.669	5.878	JAJO	232,671	0	06/30/2025	07/21/2036	8,000,000	
03770M-AS-2	APIDOS CLO LTD APID_23-45A MEZZANIN ABS_		1.F FE	8,000,000	8,000,000	8,034,721	8,000,000	0	0	0	0	5.758	5.523	JAJO	84,450	159,971	06/05/2025	07/26/2038	8,159,971	
03770M-AU-7	APIDOS CLO XLV LTD APID_23-45A MEZZANIN		2.C FE	7,050,000	7,050,000	7,092,291	7,050,000	0	0	0	0	6.708	6.391	JAJO	86,701	162,741	06/05/2025	07/26/2038	7,212,741	
03770Q-AE-4	APIDOS CLO LTD APID_24-47 ABS_ABS _24-47		1.B FE	7,500,000	7,500,000	7,531,895	7,500,000	0	0	0	0	5.808	5.439	JAJO	79,860	479,905	02/06/2024	04/27/2037	7,736,911	
03770Q-AG-9	APIDOS CLO LTD APID_24-47 MEZZANIN ABS_A		1.E FE	6,500,000	6,500,000	6,520,405	6,500,000	0	0	0	0	6.208	6.264	JAJO	73,978	442,207	02/06/2024	04/26/2037	6,718,468	
037989-AP-5	APIDOS CLO APID_23-44 MEZZANIN ABS_ABS _		1.E FE	6,350,000	6,350,000	6,360,606	6,350,000	0	0	0	0	5.758	5.575	JAJO	68,048	403,110	10/14/2024	10/26/2037	6,548,980	
039941-AW-9	ARES LXVIII CLO LTD ARES_23-68 MEZZANIN		1.E FE	2,140,000	2,140,000	2,149,273	2,140,000	0	0	0	0	5.808	5.532	JAJO	22,787	35,027	07/02/2025	07/27/2037	2,175,027	
04009B-AU-2	ARES CLO LTD ARES_22-ALF3A ABS_ABS _22-A		1.E FE	5,000,000	5,000,000	5,005,872	5,000,000	0	0	0	0	5.758	5.367	JAJO	52,781	320,294	07/31/2024	07/25/2036	5,159,316	
04009B-BA-5	ARES CLO LTD ARES_22-ALF3A ABS_ABS _22-A		1.F FE	5,000,000	5,000,000	5,007,807	5,000,000	0	0	0	0	6.158	5.727	JAJO	58,159	340,683	07/31/2024	07/25/2036	5,169,594	
04015G-BF-5	ARES CLO LTD ARES_15-2A SENIOR ABS_ABS _		1.C FE	9,600,000	9,600,000	9,647,590	9,600,000	0	0	0	0	5.582	5.173	JAJO	113,121	68,081	08/18/2025	07/17/2038	187,175	
04019D-AQ-5	ARES CLO LTD ARES_61-R SENIOR ABS_ABS _6		1.C FE	18,000,000	18,000,000	18,047,354	18,000,000	0	0	0	0	5.984	5.591	JAJO	218,432	1,178,892	03/27/2024	04/20/2037	18,582,199	
04019D-AS-1	ARES_21-61A MEZZANIN ABS_ABS _21-61A 144		1.F FE	7,000,000	7,000,000	7,021,771	7,000,000	0	0	0	0	6.484	6.392	JAJO	92,043	493,836	03/27/2024	04/20/2037	7,244,094	
04019H-AU-7	ARES CLO LTD ARES_22-64A MEZZANIN ABS_AB		1.E FE	6,500,000	6,500,000	6,522,738	6,500,000	0	0	0	0	5.905	5.567	JAJO	83,156	420,702	08/08/2024	10/17/2039	6,707,733	
04019H-AW-3	ARES CLO LTD ARES_22-64A MEZZANIN ABS_AB		1.F FE	3,000,000	3,000,000	3,010,329	3,000,000	0	0	0	0	6.305	5.975	JAJO	40,980	206,337	08/08/2024	10/17/2039	3,101,977	
04020F-AS-3	ARES CLO LTD ARES_23-ALF4A MEZZANIN ABS_		1.F FE	1,000,000	1,000,000	1,003,820	1,000,000	0	0	0	0	5.732	5.536	JAJO	12,100	0	10/03/2025	10/15/2038	19,508	
04039A-AE-4	ARINI US CLO ARIN_1 MEZZANIN ABS_ABS _1A		1.F FE	3,534,300	3,570,000	3,576,875	3,487,658	0	(46,642)	0	0	6.805	6.838	JAJO	52,633	103,827	05/23/2025	04/15/2038	3,673,827	
04039A-AG-9	ARINI US CLO ARIN_1 MEZZANIN ABS_ABS _1		2.C FE	2,500,000	2,500,000	2,505,895	2,500,000	0	0	0	0	7.905	7.671	JAJO	42,816	83,784	04/11/2025	04/15/2038	2,583,784	
04822F-AN-4	ATLANTIC AVE LTD MCCP_23-1 MEZZANIN ABS_		1.C FE	14,500,000	14,500,000	14,472,854	14,500,000	0	0	0	0	5.538	5.577	JAJO	51,307	0	11/21/2025	01/15/2039	273,603	
04822P-AC-6	ATLANTIC AVE LTD ATLAVE_25-4 SRSEC ABS_A		1.C FE	10,000,000	10,000,000	10,060,474	10,000,000	0	0	0	0	5.659	5.350	JAJO	102,183	0	09/17/2025	10/15/2038	196,091	
04822P-AE-2	ATLAVE_25-4 SRSEC ABS_ABS _25-4 144A		1.F FE	15,500,000	15,500,000	15,525,278	15,500,000	0	0	0	0	5.988	5.746	JAJO	167,590	0	09/17/2025	10/15/2038	303,941	
04941Y-AJ-8	ATLAS SENIOR LOAN FUND LTD ATC SENIOR AB		1.A FE	5,984,670	6,000,000	6,019,658	5,984,951	0	(29,719)	0	0	5.770	5.568	JAJO	63,465	381,596	11/22/2021	07/26/2031	6,188,365	
05554U-AE-2	BCRED MML CLO BXCMM_22-2 MEZZANIN ABS_AB		1.C FE	5,524,303	5,525,000	5,529,700	5,525,012	0	(17)	0	0	5.875	5.917	JAJO	65,820	324,594	07/05/2022	07/18/2034	5,687,297	
05556B-AJ-1	BBAM US CLO LTD BBAM_25-5 ABS_ABS _25-5		1.F FE	7,000,000	7,000,000	7,014,787	7,000,000	0	0	0	1,137,735	6.289	5.657	JAJO	147,969	0	09/02/2025	07/25/2038	139,422	
05556T-AE-3	BBAM US CLO LTD BBAM_25-6 ABS_ABS _6 144		1.C FE	15,000,000	15,000,000	15,039,383	15,000,000	0	0	0	0	5.458	5.493	JAJO	70,498	0	10/17/2025	01/27/2039	15,000,000	
05556T-AG-8	BBAM US CLO LTD BBAM_25-6 MEZZANIN ABS_A		1.F FE	12,000,000	12,000,000	12,040,279	12,000,000	0	0	0	0	5.658	5.695	JAJO	58,465	0	10/17/2025	01/27/2039	12,000,000	
05556T-AJ-2	BBAM US CLO LTD BBAM_25-6 MEZZANIN ABS_A		2.B FE	12,000,000	12,000,000	11,867,705	12,000,000	0	0	0	0	6.508	6.557	JAJO	67,248	0	10/17/2025	01/27/2039	12,000,000	
055978-AA-8	BCRED BSL CLO LTD BCRED_23-1 ABS_ABS _23		1.A FE	15,000,000	15,000,000	15,025,006	15,000,000	0	0	0	0	6.184	5.637	JAJO	188,110	1,012,743	11/21/2023	01/20/2036	15,500,332	
055978-AC-4	BCRED BSL CLO LTD BCRED_23-1 ABS_ABS _23		1.C FE	14,625,000	14,625,000	14,578,495	14,625,000	0	0	0	0	6.884	6.378	JAJO	204,167	1,090,937	11/21/2023	01/20/2036	15,164,580	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05685Q-AG-8	BAIN CAPITAL CREDIT CLO LTD BC MEZZANIN		1.E FE	11,000,000	11,000,000	11,036,101	11,000,000	0	0	0	0	5.944	5.804	JAJO	139,840	981,694	05/16/2024	07/16/2037	11,354,473	
05685Q-AJ-2	BAIN CAPITAL CREDIT CLO LTD BC MEZZANIN		1.F FE	6,000,000	6,000,000	6,019,359	6,000,000	0	0	0	0	6.394	6.270	JAJO	82,052	571,170	05/16/2024	07/16/2037	6,207,074	
05685Q-AL-7	BAIN CAPITAL CREDIT CLO LTD BC MEZZANIN		2.B FE	7,145,867	7,000,000	7,037,031	7,094,800	0	385,840	0	0	7.094	6.617	JAJO	106,207	266,495	05/16/2024	07/16/2037	7,266,495	
056921-AJ-8	BAIN CAPITAL CREDIT CLO BCCCLO ABS_ABS _		2.B FE	4,916,039	5,000,000	5,025,993	4,891,090	0	175,423	0	0	7.582	7.660	JAJO	82,134	203,003	03/28/2024	07/15/2037	5,203,003	
05766N-AJ-1	BALBOA BAY LOAN FUNDING LTD BO ABS_ABS _		1.E FE	7,000,000	7,000,000	7,022,919	7,000,000	0	0	0	0	5.984	5.256	JAJO	84,946	635,759	05/17/2024	07/20/2037	7,226,411	
05766N-AL-6	BALBOA BAY LOAN FUNDING LTD BO ABS_ABS _		1.F FE	4,000,000	4,000,000	4,012,871	4,000,000	0	0	0	0	6.434	6.808	JAJO	52,190	387,641	05/17/2024	07/20/2037	4,138,478	
05766N-AN-2	BALBOA BAY LOAN FUNDING LTD BO ABS_ABS _		2.B FE	2,566,322	2,500,000	2,513,221	2,542,072	0	133,046	0	0	7.084	6.507	JAJO	35,914	94,764	05/17/2024	07/20/2037	2,594,764	
05877G-AG-8	BALLYROCK CLO 22 LTD BALLY_24 MEZZANIN A		1.F FE	7,000,000	7,000,000	7,022,000	7,000,000	0	0	0	0	6.255	6.115	JAJO	94,861	477,903	04/11/2024	04/15/2037	7,236,166	
05877G-AJ-2	BALLYROCK CLO 22 LTD BALLY_24 MEZZANIN A		2.C FE	4,150,000	4,150,000	4,178,224	4,150,000	0	0	0	0	7.405	7.305	JAJO	66,579	331,716	04/11/2024	04/15/2037	4,314,273	
06759U-AS-2	BARINGS CLO LTD BARCLO_22-2R ABS_ABS _22		1.F FE	3,026,607	3,000,000	3,009,831	3,002,629	0	57,128	0	0	6.005	5.633	JAJO	39,030	97,402	07/02/2024	07/15/2039	3,097,402	
06759U-AU-7	BARINGS CLO LTD BARCLO_22-2R ABS_ABS _22		2.B FE	5,047,545	5,000,000	5,026,555	5,010,570	0	116,798	0	0	7.005	6.663	JAJO	75,883	187,753	07/02/2024	07/15/2039	5,187,753	
06760J-AW-5	BARINGS CLO LTD BABSN_18-2AR MEZZANIN AB		1.F FE	5,000,000	5,000,000	5,016,386	5,000,000	0	0	0	0	6.005	5.802	JAJO	65,049	382,690	08/09/2024	07/15/2036	5,162,336	
06760J-AY-1	BARINGS CLO LTD BABSN_18-2AR MEZZANIN AB		2.B FE	3,000,000	3,000,000	3,015,933	3,000,000	0	0	0	0	7.005	6.834	JAJO	45,530	264,448	08/09/2024	07/15/2036	3,112,652	
06762E-AC-8	BABSON CLO LTD BABSN_21-1A ABS_ABS _21-1		1.C FE	5,139,450	5,400,000	5,401,413	5,115,451	0	23,368	0	0	5.520	6.465	JAJO	56,300	332,794	03/28/2023	04/25/2034	5,565,446	
067936-AJ-3	BABSON CLO LTD BABSN_24-2 ABS_ABS _24-2		2.C FE	1,027,483	1,000,000	1,007,998	1,018,099	0	46,498	0	0	7.055	6.469	JAJO	15,285	37,805	05/31/2024	07/15/2039	1,037,805	
07133Y-AS-9	BATTERY PARK CLO LTD BATPK_19 MEZZANIN A		1.F FE	2,421,834	2,400,000	2,403,756	2,399,582	0	45,198	0	0	6.255	5.769	JAJO	32,524	80,971	07/08/2024	07/15/2036	2,480,971	
07133Y-AU-4	BATTERY PARK CLO LTD BATPK_24 MEZZANIN A		2.A FE	2,476,155	2,500,000	2,502,749	2,459,199	0	72,678	0	0	7.655	7.545	JAJO	41,462	102,137	07/08/2024	07/15/2036	2,602,137	
08179D-AA-7	BENEFIT STREET PARTNERS CLO XX SENIOR AB		1.A FE	10,000,000	10,000,000	10,015,930	10,000,000	0	0	0	0	5.608	5.084	JAJO	105,929	625,296	12/13/2023	01/25/2036	10,310,924	
08179D-AE-9	BENEFIT STREET PARTNERS CLO XX MEZZANIN		1.C FE	15,000,000	15,000,000	15,052,445	15,000,000	0	0	0	0	6.159	5.731	JAJO	174,516	1,022,048	12/13/2023	01/25/2036	15,508,782	
08181B-BG-3	BENEFIT STREET PARTNERS CLO LT ABS_ABS _		2.A FE	7,000,000	7,000,000	7,027,217	7,000,000	0	0	0	0	6.984	7.364	JAJO	99,140	534,910	10/07/2024	10/20/2037	7,261,800	
08181F-AQ-3	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		1.F FE	1,000,000	1,000,000	1,003,184	1,000,000	0	0	0	0	3.858	5.352	JAJO	7,073	0	10/17/2025	10/25/2038	19,232	
08182D-AS-3	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		1.F FE	3,160,000	3,160,000	3,171,453	3,160,000	0	0	0	0	5.684	5.513	JAJO	36,425	114,073	03/07/2025	04/20/2038	3,274,073	
08182F-BG-3	BENEFIT STREET PARTNERS CLO LT MEZZANIN		2.C FE	1,000,000	1,000,000	1,005,031	1,000,000	0	0	0	0	6.605	6.356	JAJO	14,310	10,485	08/07/2025	10/15/2038	19,188	
08182T-AE-9	BENEFIT STREET PARTNERS CLO LT MEZZANIN		1.F FE	2,000,000	2,000,000	2,007,031	2,000,000	0	0	0	0	5.708	5.506	JAJO	20,929	109,011	11/01/2024	01/25/2038	2,109,011	
08186G-AG-8	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		2.C FE	4,000,000	4,000,000	4,010,143	4,000,000	0	0	0	0	7.067	6.396	JAJO	126,429	0	06/13/2025	07/26/2038	4,000,000	
08186V-AG-5	BENEFIT STREET PARTNERS CLO LT ABS_ABS _		1.C FE	4,418,750	5,000,000	4,668,739	4,584,522	0	87,412	0	0	3.000	5.242	JAJO	27,500	150,000	01/08/2024	04/25/2034	5,075,000	
08187N-AE-7	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		1.C FE	11,000,000	11,000,000	10,978,425	11,000,000	0	0	0	0	5.274	5.308	JAJO	20,949	0	11/14/2025	01/15/2039	211,552	
08187N-AG-2	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		1.F FE	6,000,000	6,000,000	6,013,522	6,000,000	0	0	0	0	5.474	5.510	JAJO	11,860	0	11/14/2025	01/15/2039	115,392	
08187N-AJ-6	BENEFIT STREET PARTNERS CLO LT SRSEC ABS		2.C FE	6,000,000	6,000,000	5,969,451	6,000,000	0	0	0	0	6.224	6.271	JAJO	13,485	0	11/14/2025	01/15/2039	115,392	
08192B-AG-8	BENEFIT STREET PARTNERS CLO LT ABS_ABS _		1.F FE	6,000,000	6,000,000	6,019,379	6,000,000	0	0	0	0	6.308	6.242	JAJO	69,388	417,994	03/22/2024	07/25/2037	6,208,138	
08192B-AJ-2	BENEFIT STREET PARTNERS CLO LT MEZZANIN		2.C FE	6,000,000	6,000,000	6,047,044	6,000,000	0	0	0	0	7.608	7.577	JAJO	83,688	497,511	03/22/2024	07/25/2037	6,248,221	
08193G-AJ-8	BENEFIT STREET PARTNERS CLO XX MEZZANIN		2.A FE	8,000,000	8,000,000	7,922,025	8,000,000	0	0	0	0	6.455	6.220	JAJO	111,879	327,960	01/31/2025	04/15/2038	8,327,960	
09090J-AJ-9	BIRCH GROVE CLO LTD BGCLO_24-1 MEZZANIN		2.C FE	7,500,000	7,500,000	7,520,761	7,500,000	0	0	0	0	6.957	6.960	JAJO	102,911	511,730	10/17/2024	01/22/2038	8,011,730	
090976-AQ-4	BIRCH GROVE CLO 5 LTD BGCLO_23 MEZZANIN		1.E FE	1,025,000	1,025,000	1,028,469	1,025,000	0	0	0	0	5.934	5.744	JAJO	12,335	66,613	09/16/2024	10/20/2037	1,057,894	
09203W-AQ-8	BLACK DIAMOND CLO LTD BLACK_16 SENIOR AB		1.A FE	6,767,520	7,000,000	7,024,949	6,922,858	0	38,011	0	0	5.870	6.387	JAJO	75,326	452,273	11/22/2021	04/26/2031	7,223,298	
092913-AC-6	BLACKROCK ELBERT CLO LTD BLECL ABS_ABS _		1.A FE	8,593,076	8,798,071	8,822,266	8,502,504	0	71	0	0	5.573	7.733	MJSD	23,155	549,197	06/05/2023	06/15/2034	9,066,197	
09609Q-AE-8	BLUEBERRY PARK CLO LTD BERRY_2 MEZZANIN		1.F FE	2,000,000	2,000,000	2,003,346	2,000,000	0	0	0	0	5.784	5.462	JAJO	23,459	144,481	07/26/2024	10/20/2037	2,062,667	
09628V-AQ-7	BLUEMOUNTAIN CLO LTD BLUEM_16 SENIOR ABS		1.C FE	15,000,000	15,000,000	15,058,407	15,000,000	0	0	0	0	5.813	5.319	FMAN	109,002	964,712	11/02/2018	11/15/2030	15,482,813	
09630G-AN-3	BLUEMOUNTAIN CLO LTD BLUEM_25 MEZZANIN A		1.A FE	15,000,000	15,000,000	15,043,947	15,000,000	0	0	0	0	5.356	4.818	JAJO	162,913	887,080	10/20/2021	10/20/2034	15,437,489	
11124T-AL-8	BROAD RIVER BSL FUNDING CLO BD MEZZANIN		1.C FE	1,966,740	2,000,000	2,004,481	1,941,297	0	(401)	0	0	5.846	6.102	JAJO	23,709	128,189	08/17/2023	07/20/2034	2,063,289	
117650-AS-0	BRYANT PARK FUNDING LTD BRYPK MEZZANIN A		2.C FE	2,400,000	2,400,000	2,404,287	2,400,000	0	0	0	0	6.661	6.395	JAJO	38,634	0	09/19/2025	10/18/2038	2,400,000	
12516E-AL-5	CBAM LTD CBAMR_17-4R MEZSEC ABS_ABS _17-		2.A FE	1,670,000	1,670,000	1,672,522	1,670,000	0	0	0	0	7.281	6.649	JAJO	63,499	0	06/06/2025	03/31/2038	1,670,000	
12549J-BE-0	CIFC FUNDING LTD CIFC_14-1A MEZZANIN ABS		1.D FE	11,255,875	11,500,000	11,558,839	11,374,972	0	14,255	0	0	5.996	5.946	JAJO	139,825	761,552	07/24/2019	01/18/2031	11,878,892	
12551J-AQ-9	CIFC FUNDING LTD CIFC_17-4A MEZZANIN ABS		1.A FE	5,000,000	5,000,000	5,025,519	5,000,000	0	0	0	0	6.127	5.611	JAJO	58,717	336,797	05/27/2021	10/24/2030	5,166,699	
12551Y-AQ-6	CIFC FUNDING LTD CIFC_18-3 MEZZANIN ABS_		1.F FE	3,093,000	3,093,000	3,104,746	3,093,000	0	0	0	0	5.954	5.384	JAJO	60,361	0	08/20/2025	10/18/2038	60,380	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12553S-AL-8	CIFC FUNDING LTD CIFC_21-6 MEZZANIN ABS_		2.C FE	2,983,461	3,000,000	3,006,048	3,013,180	0	120,678	0	0	7.266	6.731	JAJO	47,230	116,641	09/13/2023	10/15/2034	3,116,641	
12554V-BC-9	CIFC FUNDING 2019-III LTD CIFC MEZZANIN		1.F FE	1,250,000	1,250,000	1,254,406	1,250,000	0	0	0	0	5.694	5.450	JAJO	15,223	57,779	12/23/2024	01/16/2038	1,288,693	
12554V-BE-5	CIFC FUNDING 2019-III LTD CIFC MEZZANIN		2.C FE	1,000,000	1,000,000	1,003,971	1,000,000	0	0	0	0	6.644	6.435	JAJO	14,210	53,427	12/23/2024	01/16/2038	1,035,783	
12554X-BC-5	CIFC FUNDING LTD CIFC_19-5AR2 MEZZANIN A		1.C FE	9,500,000	9,500,000	9,529,799	9,500,000	0	0	0	0	5.810	5.235	JAJO	182,464	0	08/13/2025	10/15/2038	185,417	
12554X-BE-1	CIFC FUNDING LTD CIFC_19-5AR2 MEZZANIN A		1.F FE	4,900,000	4,900,000	4,918,625	4,900,000	0	0	0	0	6.010	5.469	JAJO	97,352	0	08/13/2025	10/15/2038	95,684	
12555X-AW-1	CIFC FUNDING 2019-VI LTD CIFC MEZZANIN A		1.F FE	6,000,000	6,000,000	6,019,580	6,000,000	0	0	0	0	6.094	5.948	JAJO	78,202	400,530	05/22/2024	07/16/2037	6,197,924	
12570X-AC-6	CIFC FUNDING LTD CIFC_24-1 ABS_ABS _24-1		1.C FE	9,000,000	9,000,000	9,023,512	9,000,000	0	0	0	1,881,560	5.984	5.588	JAJO	107,720	594,932	02/22/2024	04/18/2037	9,295,987	
12570X-AE-2	CIFC FUNDING LTD CIFC_24-1 ABS_ABS _24-1		1.F FE	6,000,000	6,000,000	6,018,733	6,000,000	0	0	0	0	6.384	6.335	JAJO	77,677	421,088	02/22/2024	04/20/2037	6,209,658	
12572G-AU-1	CIFC FUNDING LTD CIFC_22-5 MEZZANIN ABS_		2.C FE	8,424,407	9,000,000	9,065,894	8,408,869	0	365,721	0	0	7.794	8.594	JAJO	150,027	374,661	01/19/2024	01/16/2037	9,374,661	
12572V-AE-4	CIFC FUNDING LTD CIFC_25-1 MEZSEC ABS_AB		1.F FE	1,270,000	1,270,000	1,272,540	1,270,000	0	0	0	0	5.560	5.332	JAJO	13,730	47,225	01/31/2025	04/23/2038	1,317,225	
13876G-AL-2	CANYON CAPITAL CLO LTD CANYC_1 MEZZANIN		1.A FE	3,000,000	3,000,000	3,008,318	3,000,000	0	0	0	1,383,500	5.766	5.230	JAJO	37,480	189,961	08/03/2021	07/15/2030	3,093,766	
13876G-AN-8	CANYON CLO LTD CANYC_17-1R SENIOR ABS_AB		1.C FE	1,511,580	1,500,000	1,507,590	1,507,278	0	39,023	0	0	6.166	5.350	JAJO	20,040	49,933	08/03/2021	07/15/2030	1,549,933	
13877J-AA-9	CANYON CAPITAL CLO LTD CANYC_2 SENIOR AB		1.A FE	2,384,635	2,500,000	2,500,022	2,389,142	0	15,389	0	0	5.224	6.419	JAJO	28,295	144,835	10/13/2022	04/15/2035	2,571,412	
14016T-AC-3	CAPITAL FOUR US CLO LTD C4US_2 MEZZANIN		1.C FE	6,700,000	6,700,000	6,708,736	6,700,000	0	0	0	0	6.046	5.552	JAJO	82,142	447,102	12/03/2021	01/18/2035	6,922,467	
14016T-AG-4	CAPITAL FOUR US CLO LTD C4US_2 ABS_ABS _		1.F FE	10,201,076	10,500,000	10,514,568	10,165,401	0	296,247	0	0	6.596	6.892	JAJO	140,441	378,320	12/03/2021	01/18/2035	10,878,320	
14311D-BS-4	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		1.A FE	2,001,112	2,250,000	2,256,641	1,987,004	0	58,593	0	0	6.146	11.142	JAJO	28,041	74,613	05/07/2021	07/20/2031	2,324,613	
143122-AN-9	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		1.F FE	7,200,000	7,200,000	7,223,528	7,200,000	0	0	0	0	6.008	5.879	JAJO	79,305	479,573	06/20/2024	07/25/2037	7,438,665	
143122-AQ-2	CARLYLE US CLO LTD CUCLO_21-11 MEZZANIN		2.B FE	3,300,000	3,300,000	3,317,553	3,300,000	0	0	0	0	6.908	6.814	JAJO	41,793	250,082	06/20/2024	07/25/2037	3,424,651	
14315R-AS-0	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		1.E FE	10,000,000	10,000,000	10,033,892	10,000,000	0	0	0	0	5.882	5.613	JAJO	120,900	733,474	07/23/2024	10/17/2037	10,320,312	
14315R-AU-5	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		1.F FE	5,000,000	5,000,000	5,016,614	5,000,000	0	0	0	0	6.382	6.143	JAJO	65,589	395,001	09/05/2024	10/17/2037	5,172,864	
14315R-AW-1	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		2.B FE	6,028,167	6,000,000	6,032,802	6,006,203	0	252,685	0	0	6.982	6.823	JAJO	86,107	225,737	07/23/2024	10/17/2037	6,225,737	
14317B-AU-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		1.F FE	5,029,703	5,000,000	5,016,339	4,996,854	0	112,344	0	0	6.008	5.730	JAJO	55,073	165,740	07/12/2024	07/25/2036	5,165,740	
14317B-AW-4	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		2.B FE	6,026,830	6,000,000	6,031,856	5,989,604	0	145,937	0	0	6.958	6.738	JAJO	76,538	228,179	07/12/2024	07/25/2036	6,228,179	
14317V-AW-0	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB		1.F FE	882,431	1,001,000	1,002,499	881,428	0	28,477	0	0	6.055	8.111	JAJO	13,131	32,754	09/15/2022	04/15/2035	1,033,754	
14318G-AU-6	EATON VANCE CDO EATON_13-1A MEZSEC ABS_A		1.F FE	3,610,000	3,610,000	3,626,514	3,610,000	0	0	0	0	5.784	5.514	JAJO	42,344	55,503	07/10/2025	07/20/2038	3,665,503	
14686B-AU-1	CARVAL CLO VII C LTD CARVL_23 MEZZANIN A		1.F FE	5,935,704	6,000,000	6,019,610	5,906,891	0	181,508	0	0	6.034	5.976	JAJO	73,419	195,574	07/02/2024	07/20/2037	6,195,574	
14688H-AE-2	CARVAL CLO IX-C LTD CARVL_24-1 MEZZANIN		1.C FE	9,000,000	9,000,000	9,023,602	9,000,000	0	0	0	0	5.984	5.589	JAJO	109,216	589,446	01/24/2024	04/20/2037	9,291,099	
146918-AE-7	CARVAL CLO X-C LTD CARVL_24-2A MEZZANIN		1.F FE	7,000,000	7,000,000	7,023,007	7,000,000	0	0	0	0	5.870	5.994	JAJO	83,409	589,494	06/13/2024	07/20/2037	7,222,872	
146918-AG-2	CARVAL CLO X-C LTD CARVL_24-2A MEZZANIN		2.C FE	5,099,684	5,000,000	5,026,684	5,062,538	0	241,488	0	0	6.834	6.377	JAJO	69,294	183,208	06/13/2024	07/20/2037	5,183,208	
17181U-AG-3	CIFC FUNDING LTD CIFC_24-2 ABS_ABS _24-2		1.F FE	3,000,000	3,000,000	3,009,402	3,000,000	0	0	0	0	6.257	6.163	JAJO	37,023	206,296	03/26/2024	04/22/2037	3,102,211	
17181U-AJ-7	CIFC FUNDING LTD CIFC_24-2 ABS_ABS _24-2		2.C FE	3,000,000	3,000,000	3,022,997	3,000,000	0	0	0	0	7.357	7.316	JAJO	43,531	239,754	03/26/2024	04/22/2037	3,118,986	
18914K-AG-7	FORT GREENE PARK CLO FTGPK_25 MEZZANIN A		2.C FE	4,000,000	4,000,000	3,945,527	4,000,000	0	0	0	0	3.857	5.459	JAJO	30,430	204,065	02/03/2025	04/22/2034	1,872,989	
223929-AG-5	CQS US CLO LTD CQS_23-3 MEZSEC ABS_ABS _		1.F FE	8,960,760	9,000,000	9,030,756	8,904,654	0	211,507	0	0	7.258	7.153	JAJO	119,757	403,879	01/25/2024	01/26/2037	9,356,144	
22846D-AL-7	CROWN POINT CLO LTD CRNPT_20-9 MEZZANIN		1.C FE	1,750,000	1,750,000	1,754,474	1,750,000	0	0	0	0	6.023	5.465	JAJO	23,130	114,800	07/07/2021	07/14/2034	1,806,869	
22846D-AN-3	CROWN POINT CLO LTD CRNPT_20-9 MEZZANIN		1.F FE	6,396,923	6,500,000	6,524,797	6,341,605	0	42,006	0	0	6.573	6.607	JAJO	93,758	426,679	12/02/2021	07/14/2034	6,729,402	
25211A-AG-4	DEWOLF PARK CLO LTD DEWOLF_1R ABS_ABS _1		1.A FE	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.616	5.132	JAJO	36,505	185,399	10/08/2021	10/15/2030	3,091,479	
26245X-AU-1	DRYDEN CLO LTD DRSLF_20-86 MEZZANIN ABS_		2.C FE	1,000,000	1,000,000	998,025	1,000,000	0	0	0	0	7.343	6.794	JAJO	15,502	79,595	06/10/2021	07/17/2034	1,039,461	
26246E-AN-8	DRYDEN 83 CLO LTD DRSLF_20_83A MEZZANIN		1.B FE	8,000,000	8,000,000	8,016,797	8,000,000	0	0	0	0	5.834	5.422	JAJO	94,648	516,595	04/18/2024	04/18/2037	8,256,933	
26246E-AQ-1	DRYDEN 83 CLO LTD DRSLF_20_83A MEZZANIN		1.E FE	8,000,000	8,000,000	8,025,114	8,000,000	0	0	0	0	6.234	6.104	JAJO	101,136	549,217	04/18/2024	04/18/2037	8,273,377	
26246E-AS-7	DRYDEN 83 CLO LTD DRSLF_20_83A MEZZANIN		2.B FE	7,909,568	8,000,000	8,040,280	7,862,301	0	263,399	0	0	7.584	7.565	JAJO	123,036	328,877	04/18/2024	04/18/2037	8,328,877	
26246E-AW-8	DRYDEN 83 CLO LTD DRSLF_20_83A MEZZANIN		1.C FE	12,500,000	12,500,000	12,532,817	12,500,000	0	0	0	0	6.034	5.650	JAJO	152,956	832,666	04/18/2024	04/18/2037	12,914,305	
26246E-AY-4	DRYDEN 83 CLO LTD DRSLF_20_83A MEZZANIN		1.F FE	4,000,000	4,000,000	4,012,345	4,000,000	0	0	0	0	6.684	6.582	JAJO	54,218	292,959	04/18/2024	04/18/2037	4,145,939	
262488-AE-9	DRYDEN CLO LTD DRSLF_20-92 MEZZANIN ABS_		1.F FE	8,062,883	8,125,000	8,156,020	8,064,073	0	44,012	0	0	6.151	5.840	FMAN	58,302	493,605	09/06/2023	11/20/2034	8,395,943	
26248D-AG-3	DRSLF_24-115A MEZZANIN ABS_ABS _24-115A		1.E FE	7,670,434	8,000,000	8,025,209	7,645,438	0	264,145	0	0	6.134	6.530	JAJO	99,514	269,266	02/13/2024	04/18/2037	8,269,266	
26248D-AJ-7	DRSLF_24-115A MEZZANIN ABS_ABS _24-115A		2.C FE	2,843,171	3,000,000	3,015,051	2,833,967	0	116,228	0	0	7.684	8.301	JAJO	46,747	124,871	02/13/2024	04/18/2037	3,124,871	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
26248D-AL-2	DRSLF_24-115A MEZZANIN ABS_ABS _24-115A		1.F FE	3,816,194	4,000,000	4,012,392	3,803,281	0	132,085	0	0	6.584	7.056	JAJO	53,407	143,883	02/13/2024	04/18/2037	4,143,883	
26253L-AQ-5	DRYDEN CLO LTD DRYLTD_78-R ABS_ABS _78-R		1.C FE	11,000,000	11,000,000	11,040,624	11,000,000	0	0	0	0	6.082	5.698	JAJO	141,229	734,845	04/04/2024	04/17/2037	11,363,526	
26253L-AS-1	DRYDEN CLO LTD DRYLTD_78-R ABS_ABS _78-R		1.E FE	8,015,484	8,000,000	8,025,011	7,956,478	0	176,591	0	0	6.332	6.067	JAJO	106,934	274,549	04/04/2024	04/17/2037	8,274,549	
26253L-AW-2	DRYDEN CLO LTD DRYLTD_78-R ABS_ABS _78-R		2.B FE	1,995,735	2,000,000	2,010,049	1,981,500	0	56,864	0	0	7.632	7.470	JAJO	32,222	81,854	04/04/2024	04/17/2037	2,081,854	
26254A-AE-5	DRYDEN CLO LTD DRSLF_25-130 MEZSEC ABS_A		1.F FE	2,220,000	2,220,000	2,229,208	2,220,000	0	0	0	0	6.128	5.500	JAJO	53,286	0	07/02/2025	07/15/2038	44,206	
26254K-AG-8	DRYDEN 119 CLO LTD DRSLF 2024 MEZZANIN A		1.E FE	6,000,000	6,000,000	6,018,857	6,000,000	0	0	0	0	6.255	6.370	JAJO	81,309	409,632	03/14/2024	04/15/2036	6,202,428	
26254K-AJ-2	DRYDEN 119 CLO LTD DRSLF 2024 MEZZANIN A		1.F FE	6,000,000	6,000,000	6,018,444	6,000,000	0	0	0	0	6.855	6.742	JAJO	89,109	446,132	03/14/2024	04/15/2036	6,220,728	
29001B-AG-8	ELM25_24-1 MEZZANIN ABS_ABS _24-1A 144A		1.F FE	10,000,000	10,000,000	10,031,323	10,000,000	0	0	0	0	6.282	6.207	JAJO	132,612	688,319	01/24/2024	04/17/2037	10,340,645	
29001L-BA-8	ELMWOOD CLO II LTD ELMWI2_19-2A MEZZANIN		1.C FE	2,250,000	2,250,000	2,253,758	2,250,000	0	0	0	0	5.584	5.336	JAJO	25,479	130,877	10/29/2024	10/20/2037	2,318,225	
29001L-BC-4	ELMWOOD CLO II LTD ELMWI2_19-2A MEZZANIN		1.F FE	1,400,000	1,400,000	1,404,748	1,400,000	0	0	0	0	5.884	5.672	JAJO	16,705	85,470	10/29/2024	10/20/2037	1,444,574	
29001X-AQ-8	ELMWOOD CLO 17 LTD ELM17_22-4A MEZZANIN		1.F FE	10,080,255	10,000,000	10,032,790	10,003,690	0	187,256	0	0	5.932	5.599	JAJO	125,223	322,853	07/01/2024	07/17/2037	10,322,853	
29001Y-AN-3	ELMWOOD CLO V LTD ELMWI5_22-5 MEZZANIN AB		1.F FE	2,940,000	2,940,000	2,950,627	2,940,000	0	0	0	0	5.732	5.533	JAJO	35,574	100,476	03/12/2025	04/17/2038	498,880	
29002A-AQ-7	ELM20_22-7A MEZZANIN ABS_ABS _22-7A 144A		1.F FE	8,550,000	8,550,000	8,575,893	8,550,000	0	0	0	0	6.282	6.425	JAJO	113,383	588,512	01/25/2024	01/17/2037	8,841,251	
29002G-AN-1	ELMWOOD CLO IV LTD ELMWI4_20-1A MEZZANIN		1.C FE	800,000	800,000	801,683	800,000	0	0	0	0	5.734	5.330	JAJO	9,303	50,844	05/06/2024	04/18/2037	825,282	
29002L-AN-0	ELMWOOD CLO XI LTD ELMWI1_21-4 MEZZANIN		1.F FE	1,000,000	1,000,000	1,003,523	1,000,000	0	0	0	0	5.684	5.603	JAJO	11,527	41,194	02/03/2025	01/20/2038	1,041,194	
29002L-AQ-3	ELMWOOD CLO XI LTD ELMWI1_21-4 MEZZANIN		2.C FE	1,000,000	1,000,000	1,002,817	1,000,000	0	0	0	0	6.584	6.561	JAJO	13,352	47,269	02/03/2025	01/20/2038	1,047,269	
29002Y-AQ-5	ELMWOOD CLO XII LTD ELM12_21-5 MEZZANIN		2.C FE	1,000,000	1,000,000	996,826	1,000,000	0	0	0	0	7.005	6.854	JAJO	15,177	78,210	09/24/2024	10/15/2037	1,037,558	
29003E-AU-9	ELMWOOD CLO VIII LTD ELMWI8 21 MEZZANIN A		1.C FE	1,350,000	1,350,000	1,353,547	1,350,000	0	0	0	0	5.884	5.471	JAJO	15,888	87,051	03/08/2024	04/20/2037	1,392,982	
29003E-AW-5	ELMWOOD CLO VIII LTD ELMWI8 21 MEZZANIN A		1.F FE	715,847	750,000	752,341	713,554	0	24,086	0	0	6.384	6.855	JAJO	9,710	25,775	03/08/2024	04/20/2037	775,775	
29003F-AC-6	ELMWOOD CLO 27 LTD ELM27_24_3A MEZZANIN		1.F FE	5,500,000	5,500,000	5,517,201	5,500,000	0	0	0	0	6.334	6.225	JAJO	70,647	383,193	03/26/2024	04/18/2037	5,690,773	
29003F-AD-4	ELMWOOD CLO 27 LTD ELM27_24_3A MEZZANIN		2.C FE	4,000,000	4,000,000	4,020,319	4,000,000	0	0	0	0	7.334	7.258	JAJO	59,490	319,464	03/26/2024	04/18/2037	4,159,300	
29003N-AE-5	ELM28_24-4A MEZZANIN ABS_ABS _24-4A 144A		1.F FE	5,250,000	5,250,000	5,266,476	5,250,000	0	0	0	0	6.232	6.270	JAJO	69,067	514,508	04/19/2024	04/17/2037	5,427,504	
29003N-AG-0	ELM28_24-4A ABS_ABS _24-4A 144A		2.C FE	7,000,000	7,000,000	7,035,737	7,000,000	0	0	0	0	7.182	7.371	JAJO	106,129	779,111	04/19/2024	04/17/2037	7,270,476	
29003T-AJ-1	ELMWOOD CLO 32 LTD ELM32_24-8 MEZZANIN A		2.C FE	7,000,000	7,000,000	7,038,635	7,000,000	0	0	0	0	6.734	6.607	JAJO	95,592	572,516	07/26/2024	10/18/2037	7,257,191	
29005F-AE-0	ELMWI5_46 ABS_ABS _46 144A		1.C FE	7,500,000	7,500,000	7,484,967	7,500,000	0	0	0	0	5.283	5.313	JAJO	17,611	0	11/04/2025	01/17/2039	147,068	
29005F-AG-5	ELMWI5_46 ABS_ABS _46 144A		1.F FE	10,000,000	10,000,000	10,031,761	10,000,000	0	0	0	0	5.483	5.515	JAJO	24,371	0	11/04/2025	01/17/2039	196,091	
29005F-AJ-9	ELMWI5_46 ABS_ABS _46 144A		2.C FE	4,800,000	4,800,000	4,775,318	4,800,000	0	0	0	0	6.333	6.375	JAJO	13,511	0	11/04/2025	01/17/2039	94,124	
29246A-AW-0	EMPOWER CLO 2022-1 LTD EMPWR_2 MEZSEC AB		2.B FE	10,000,000	10,000,000	10,054,905	10,000,000	0	0	0	0	6.884	6.716	JAJO	139,601	745,940	10/04/2024	10/20/2037	10,368,944	
33883P-AY-3	FLATIRON CLO 21 LTD FLAT_21-1A MEZZANIN		2.C FE	2,010,000	2,010,000	2,013,180	2,010,000	0	0	0	0	6.984	6.812	JAJO	28,467	151,969	08/29/2024	10/19/2037	2,085,177	
33883X-AG-5	FLATIRON CLO LTD FLAT_24-2A MEZZANIN ABS		2.C FE	5,000,000	5,000,000	5,041,639	5,000,000	0	0	0	0	6.732	6.551	JAJO	71,056	383,491	08/07/2024	10/17/2037	5,181,760	
33888A-AJ-4	FLATIRON CLO LTD FLAT_24-4A SRSEC ABS_AB		2.C FE	2,000,000	2,000,000	2,005,623	2,000,000	0	0	0	0	6.705	6.175	JAJO	29,053	120,838	11/01/2024	01/15/2038	2,072,051	
34918R-AC-4	FORT WASHINGTON CLO FWIA _21-2 ABS_ABS _		1.C FE	2,985,000	3,000,000	3,008,201	2,955,942	0	(10,547)	0	0	5.896	5.733	JAJO	35,868	193,796	01/22/2024	10/20/2034	3,095,688	
370918-AC-8	GENERATE CLO LTD GNRT_23-13 MEZZANIN ABS		1.C FE	7,000,000	7,000,000	7,028,188	7,000,000	0	0	0	0	6.534	6.133	JAJO	92,753	497,752	10/20/2023	01/20/2037	7,246,040	
37148D-AY-2	GENERATE CLO 10 LTD GNRT_22-10 MEZZANIN		2.C FE	1,000,000	1,000,000	996,745	1,000,000	0	0	0	0	6.707	6.716	JAJO	13,228	49,893	01/30/2025	01/22/2038	1,049,893	
37149L-AS-6	GENERATE CLO 7 LTD GNRT_7AR MEZZANIN ABS		1.F FE	8,062,214	8,000,000	8,024,830	7,998,990	0	170,820	0	0	6.507	6.183	JAJO	102,672	282,604	03/01/2024	04/22/2037	8,282,604	
37149V-AE-5	GENERATE CLO LTD GNRT_24-18 MEZZANIN ABS		1.F FE	2,600,000	2,600,000	2,602,319	2,600,000	0	0	0	0	5.884	5.668	JAJO	31,024	150,991	10/18/2024	01/20/2038	2,750,991	
37149V-AG-0	GENERATE CLO LTD GNRT_24-18A MEZSEC ABS_		2.C FE	1,000,000	1,000,000	1,002,781	1,000,000	0	0	0	0	6.884	6.709	JAJO	13,960	67,185	10/18/2024	01/20/2038	1,067,185	
38136R-AY-3	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		2.C FE	2,969,271	3,000,000	3,007,863	2,950,671	0	78,899	0	3,231,900	6.884	6.837	JAJO	41,880	110,683	07/08/2024	07/20/2037	3,110,683	
38138F-AY-7	GOLDENTREE LOAN MANAGEMENT US ABS_ABS _2		1.F FE	4,000,000	4,000,000	4,013,147	4,000,000	0	0	0	0	5.884	5.540	JAJO	47,729	257,925	08/06/2024	07/20/2037	4,127,349	
38138T-AS-0	GOLDENTREE LOAN MANAGEMENT US SRSEC ABS_		1.C FE	3,750,000	3,750,000	3,756,304	3,750,000	0	0	0	0	5.584	5.358	JAJO	42,465	230,436	09/06/2024	10/20/2037	3,863,708	
38138T-AW-1	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		1.F FE	1,000,000	1,000,000	1,003,391	1,000,000	0	0	0	0	5.870	5.688	JAJO	11,740	64,483	09/06/2024	10/20/2037	1,031,839	
38139A-AL-5	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		1.F FE	10,000,000	10,000,000	10,032,742	10,000,000	0	0	0	0	5.984	5.846	JAJO	121,351	654,924	05/28/2024	07/20/2037	10,323,428	
38139E-AJ-2	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		1.F FE	1,750,000	1,750,000	1,752,928	1,750,000	0	0	0	0	5.784	5.576	JAJO	20,527	108,162	10/03/2024	10/20/2037	1,804,830	
38139E-AL-7	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		2.C FE	1,500,000	1,500,000	1,505,769	1,500,000	0	0	0	0	6.734	6.564	JAJO	20,484	106,763	10/03/2024	10/20/2037	1,554,202	
38139F-AU-4	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A		1.F FE	5,000,000	5,000,000	5,018,626	5,000,000	0	0	0	0	5.684	5.426	JAJO	57,634	100,353	06/13/2025	01/20/2039	5,100,353	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38177D-AT-5	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB		1.F FE	2,500,000	2,500,000	2,505,857	2,500,000	0	0	0	0	6.182	6.020	JAJO	31,767	80,699	04/08/2025	04/17/2038	2,580,699	
38179Y-AG-5	GOLUB CAPITAL PARTNERS CLO 75 MEZZANIN A		2.C FE	3,999,200	4,000,000	4,021,358	3,980,050	0	(19,150)	0	0	6.808	6.611	JAJO	49,925	219,926	03/20/2025	07/25/2037	4,149,036	
38181D-AG-7	GOLUB CAPITAL PARTNERS CLO 81 SEC ABS_AB		1.F FE	12,000,000	12,000,000	12,041,064	12,000,000	0	0	0	0	6.129	5.399	JAJO	341,181	0	06/06/2025	07/20/2038	12,000,000	
38181D-AJ-1	GOLUB CAPITAL PARTNERS CLO 81 SEC ABS_AB		2.C FE	12,000,000	12,000,000	12,031,668	12,000,000	0	0	0	0	7.129	6.434	JAJO	396,848	0	06/06/2025	07/20/2038	12,000,000	
38181J-AE-9	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN		1.F FE	1,670,000	1,670,000	1,670,875	1,670,000	0	0	0	0	5.604	5.360	JAJO	18,979	61,814	02/03/2025	04/20/2038	1,731,814	
38181N-AG-5	GOLUB CAPITAL PARTNERS CLO 58 MEZZANIN A		1.F FE	5,000,000	5,000,000	5,021,523	5,000,000	0	0	0	0	6.183	5.554	JAJO	103,044	0	08/11/2025	10/25/2037	105,783	
38181T-AE-7	GOLUB CAPITAL PARTNERS CLO 82B SRSEC ABS		1.C FE	10,000,000	10,000,000	10,020,467	10,000,000	0	0	0	0	5.600	5.171	JAJO	152,449	0	08/21/2025	10/15/2038	198,897	
38181T-AG-2	GOLUB CAPITAL PARTNERS CLO 82B MEZZANIN		1.F FE	12,000,000	12,000,000	12,032,195	12,000,000	0	0	0	0	5.815	5.455	JAJO	189,972	0	08/21/2025	10/15/2038	238,806	
38181T-AJ-6	GOLUB CAPITAL PARTNERS CLO 82B MEZZANIN		2.C FE	12,000,000	12,000,000	12,005,853	12,000,000	0	0	0	0	6.665	6.340	JAJO	217,739	0	08/21/2025	10/15/2038	239,317	
38181W-AA-8	GOLUB CAPITAL PRIVATE CREDIT F MEZSEC AB		1.A FE	30,000,000	30,000,000	30,033,153	30,000,000	0	0	0	0	5.622	4.924	JAJO	491,946	0	08/27/2025	10/18/2039	543,449	
38181W-AC-4	GOLUB CAPITAL PRIVATE CREDIT F MEZSEC AB		1.A FE	10,000,000	10,000,000	10,023,501	10,000,000	0	0	0	0	5.802	5.175	JAJO	169,232	0	08/27/2025	10/18/2039	181,174	
38181W-AE-0	GOLUB CAPITAL PRIVATE CREDIT F MEZSEC AB		1.C FE	20,000,000	20,000,000	20,133,063	20,000,000	0	0	0	0	5.952	5.356	JAJO	347,214	0	08/27/2025	10/18/2039	362,482	
38182K-AE-5	GCCLO_84 SRSEC ABS_ABS _84 144A		1.C FE	10,000,000	10,000,000	9,979,039	10,000,000	0	0	0	0	5.310	5.338	JAJO	30,977	0	10/30/2025	01/20/2039	196,091	
38182K-AG-0	GCCLO_84 SEC ABS_ABS _84 144A		1.F FE	10,000,000	10,000,000	10,030,886	10,000,000	0	0	0	0	5.510	5.540	JAJO	32,143	0	10/30/2025	01/20/2039	196,091	
38182K-AJ-4	GCCLO_84 SEC ABS_ABS _84 144A		2.C FE	10,000,000	10,000,000	9,947,556	10,000,000	0	0	0	0	6.410	6.451	JAJO	37,393	0	10/30/2025	01/20/2039	196,091	
39355W-AG-3	GREENACRE PARK CLO LLC GNAPK_2 MEZSEC AB		1.E FE	13,200,000	13,200,000	13,257,161	13,200,000	0	0	0	0	5.834	5.582	JAJO	156,169	300,048	05/22/2025	07/20/2038	13,500,048	
39355W-AJ-7	GREENACRE PARK CLO LLC GNAPK_2 MEZSEC AB		2.C FE	21,000,000	21,000,000	20,929,567	21,000,000	0	0	0	0	6.984	6.879	JAJO	297,421	565,229	05/22/2025	07/20/2038	21,565,229	
40443W-AG-5	HPS LOAN MANAGEMENT 2024-20 LT MEZZANIN		2.B FE	2,076,670	2,000,000	2,010,540	2,054,348	0	105,066	0	0	7.158	6.471	JAJO	26,246	78,115	05/15/2024	07/25/2037	2,078,115	
417403-AU-6	HARTWICK PARK CLO LTD HWKPK_23 MEZZANIN		2.C FE	1,560,000	1,560,000	1,562,798	1,560,000	0	0	0	0	6.584	6.318	JAJO	20,829	93,529	11/26/2024	01/20/2037	1,615,189	
41757Q-AG-6	HARVEST US CLO LTD HARUS_25-1 MEZZANIN A		1.F FE	4,640,000	4,640,000	4,659,582	4,640,000	0	0	0	0	5.784	5.733	JAJO	54,425	143,175	03/13/2025	04/18/2038	4,783,175	
417923-AA-7	HARVEST US CLO LTD HARUS_23-1 SENIOR ABS		1.A FE	10,000,000	10,000,000	10,017,018	10,000,000	0	0	0	0	5.795	5.267	JAJO	125,548	636,081	12/21/2023	01/15/2037	10,313,997	
46091X-AC-4	INVESCO CLO LTD INVCO_23-4 ABS_ABS _23-4		1.A FE	12,500,000	12,500,000	12,619,646	12,500,000	0	0	0	0	5.934	5.498	JAJO	150,422	819,922	11/08/2023	01/18/2037	12,907,881	
46091X-AE-0	INVESCO CLO LTD INVCO_23-4 SENIOR ABS_AB		1.C FE	6,750,000	6,750,000	6,777,232	6,750,000	0	0	0	0	6.484	6.074	JAJO	91,187	480,605	11/08/2023	01/18/2037	6,989,334	
46098B-AC-2	INVESCO CLO LTD INVCO_22-1A MEZZANIN ABS		1.C FE	9,163,430	9,500,000	9,510,658	9,073,573	0	7,584	0	0	5.684	6.193	JAJO	109,504	593,376	08/01/2023	04/20/2035	9,792,863	
47421M-BN-2	JEFFERSON MILL CLO LTD JEFFM_1 ABS_ABS _		1.B FE	5,500,000	5,500,000	5,516,200	5,500,000	0	0	0	0	6.434	5.886	JAJO	71,762	385,242	03/28/2024	10/20/2031	5,690,407	
48121B-AS-0	BBAM US CLO LTD BBAM_25-5 ABS_ABS _25-5		2.B PL	4,000,000	4,000,000	4,003,135	4,000,000	0	0	0	0	7.239	6.643	JAJO	97,326	0	07/22/2025	07/25/2038	79,856	
48195Z-AE-9	KKR CLO LTD/LLC KKRCD_50 SENIOR ABS_ABS		1.E FE	7,000,000	7,000,000	7,021,895	7,000,000	0	0	0	0	6.334	6.483	JAJO	89,914	483,230	03/27/2024	04/20/2037	7,238,797	
48250M-AL-1	KKR FINANCIAL CLO LTD KKR _11 SENIOR ABS		1.A FE	3,990,724	4,000,000	4,009,030	3,991,432	0	(20,700)	0	0	5.666	5.318	JAJO	49,107	249,225	11/22/2021	01/15/2031	4,122,988	
48252K-AE-9	KKR FINANCIAL CLO LTD KKR_21 MEZZANIN AB		1.A FE	7,500,000	7,500,000	7,534,715	7,500,000	0	0	0	0	5.966	5.390	JAJO	96,950	490,110	03/15/2018	04/15/2031	7,742,040	
48254L-AS-4	KKR FINANCIAL CLO LTD KKR-35A SRSEC ABS_		1.F FE	1,000,000	1,000,000	1,003,515	1,000,000	0	0	0	0	5.734	5.347	JAJO	11,628	42,386	01/31/2025	01/20/2038	1,031,080	
48254L-AU-9	KKR FINANCIAL CLO LTD KKR-35A SRSEC ABS_		2.C FE	1,000,000	1,000,000	998,016	1,000,000	0	0	0	0	6.634	6.431	JAJO	13,453	48,586	01/31/2025	01/20/2038	1,035,630	
48255P-AC-9	KKR FINANCIAL CLO LTD KKR_22-4 MEZZANIN		1.C FE	8,100,500	8,500,000	8,512,828	8,035,275	0	18,730	0	0	5.805	6.547	JAJO	106,900	541,531	04/05/2023	04/15/2035	8,767,330	
48256N-AG-4	KKR FINANCIAL CLO LTD KKR_24-5 SRSEC ABS		1.E FE	1,000,000	1,000,000	1,003,385	1,000,000	0	0	0	0	5.934	5.743	JAJO	12,034	69,431	09/19/2024	10/20/2037	1,032,092	
497914-AC-5	FS KKR MM CLO LLC FSKMM_25-2A MEZZANIN A		1.A FE	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.380	5.415	JAJO	6,277	0	12/05/2025	01/15/2038	62,504	
497914-AE-1	FS KKR MM CLO LLC FSKMM_25-2A SRSEC ABS_		1.C FE	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.530	5.567	JAJO	10,753	0	12/05/2025	01/15/2038	104,173	
497914-AG-6	FS KKR MM CLO LLC FSKMM_25-2A SRSEC ABS_		1.F FE	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5.801	5.760	JAJO	11,279	0	12/05/2025	01/15/2038	104,173	
50188G-AU-7	LCM LTD PARTNERSHIP LCM_18A MEZZANIN ABS		1.A FE	892,494	892,499	893,234	891,678	0	(4,644)	0	0	5.746	5.582	JAJO	10,399	59,736	11/22/2021	04/20/2031	920,291	
50200W-AC-6	LCM LTD PARTNERSHIP LCM_28A SENIOR ABS_A		1.A FE	1,499,993	1,500,000	1,503,462	1,497,692	0	(8,029)	0	0	5.746	5.442	JAJO	17,478	94,623	11/22/2021	10/20/2030	1,546,706	
50201M-AS-2	LCM LTD PARTNERSHIP LCM_29A MEZZANIN ABS		1.B FE	4,000,000	4,000,000	4,006,000	4,000,000	0	0	0	0	5.766	5.198	JAJO	49,973	253,281	06/22/2021	04/15/2031	4,125,022	
55817E-AY-2	MADISON PARK FUNDING XXXVII LT MEZZANIN		1.B FE	3,000,000	3,000,000	3,012,749	3,000,000	0	0	0	0	5.855	5.401	JAJO	38,055	192,649	04/12/2024	04/15/2037	3,095,114	
55819G-BC-2	MADISON PARK FUNDING LTD MDPK MEZZANIN A		1.E FE	1,500,000	1,500,000	1,505,072	1,500,000	0	0	0	0	5.994	5.847	JAJO	18,730	98,612	08/30/2024	10/16/2037	1,548,719	
55952E-AC-5	MAGNETITE CLO LTD MAGNE_24-38A MEZZANIN		1.E FE	13,000,000	13,000,000	13,040,783	13,000,000	0	0	0	0	6.305	6.191	JAJO	177,578	894,126	02/23/2024	04/15/2037	13,441,899	
55954W-AQ-2	MAGNETITE CLO LTD MAGNE_19-24A MEZZANIN		1.F FE	895,819	1,000,000	1,001,500	879,605	0	15,280	0	0	6.005	8.164	JAJO	13,010	32,467	02/04/2022	04/15/2035	1,032,467	
55954W-AS-8	MAGNETITE CLO LIMITED MAGNE_24 MEZZANIN		2.C FE	1,328,973	1,350,000	1,355,029	1,341,191	0	53,926	0	0	6.955	6.632	JAJO	20,342	50,350	08/29/2023	04/15/2035	1,400,350	
55955K-AS-3	MAGNETITE CLO LTD MAGNE_24-29 MEZZANIN A		2.C FE	1,600,000	1,600,000	1,604,196	1,600,000	0	0	0	0	6.955	6.801	JAJO	24,109	140,490	08/14/2024	07/15/2037	1,659,674	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
559916-AG-6	MAGNETITE CLO LTD MAGNE_24-47 MEZZANIN A		1.F FE	3,001,500	3,000,000	3,010,546	2,892,113	0	(108,896)	0	0	5.693	5.955	JAJO	31,310	173,321	03/27/2025	01/25/2038	3,173,321	
597924-AG-4	MIDOCEAN CREDIT CLO XXI MIDO_2 MEZZANIN		1.F FE	1,500,000	1,500,000	1,504,563	1,500,000	0	0	0	0	5.662	5.401	JAJO	15,099	0	09/17/2025	10/20/2038	29,414	
59801F-AE-3	MIDOCEAN CREDIT CLO XV LTD MID MEZZANIN		1.C FE	6,000,000	6,000,000	6,026,340	6,000,000	0	0	0	0	5.820	5.457	JAJO	69,840	384,901	05/10/2024	07/21/2037	6,190,553	
59803D-AL-0	MIDOCEAN CREDIT CLO MIDO_23-13 ABS_ABS _		1.A FE	2,000,000	2,000,000	2,019,537	2,000,000	0	0	0	0	5.970	5.554	JAJO	23,880	131,342	11/16/2023	01/21/2037	2,065,043	
59803F-AC-5	MIDOCEAN CREDIT CLO LTD XIV MI AJ ABS_AB		1.A FE	7,000,000	7,000,000	7,025,217	7,000,000	0	0	0	0	5.755	5.308	JAJO	87,277	442,418	02/15/2024	04/15/2037	7,218,375	
59803F-AG-6	MIDOCEAN CREDIT CLO LTD XIV MI MEZZANIN		1.F FE	8,500,000	8,500,000	8,517,437	8,500,000	0	0	0	0	6.555	6.454	JAJO	120,713	606,166	02/15/2024	04/15/2037	8,799,736	
60162P-AE-2	MILOS CLO LTD MILOS_17-1A SENIOR ABS_ABS		1.A FE	62,044	63,531	63,530	63,547	0	(721)	0	0	5.216	4.870	JAJO	672	18,320	06/24/2020	10/20/2030	65,339	
64132T-AY-9	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		1.F FE	1,800,000	1,800,000	1,808,671	1,800,000	0	12,758	0	0	5.894	5.580	JAJO	22,690	63,567	03/14/2025	04/16/2039	1,857,547	
64134G-AU-3	NEUBERGER BERMAN LOAN ADVISERS ABS_ABS _		2.C FE	2,017,817	2,000,000	2,002,859	2,001,877	0	53,624	0	0	7.784	7.457	JAJO	31,570	133,219	03/05/2024	04/20/2038	2,082,889	
64135N-AJ-2	NEUBERGER BERMAN LOAN ADVISERS MEZZANIN		2.C FE	7,500,000	7,500,000	7,556,028	7,500,000	0	0	0	0	8.134	8.071	JAJO	123,711	654,235	04/11/2024	04/20/2038	7,824,092	
64135W-AS-2	NEUBERGER BERMAN LOAN ADVISERS MEZSEC AB		2.C FE	10,000,000	10,000,000	10,055,097	10,000,000	0	0	0	0	6.765	6.810	JAJO	129,670	692,669	10/30/2024	10/26/2037	10,365,850	
64754J-BA-9	NEW MOUNTAIN CLO LTD NMC CLO-4 SEC ABS_A		2.B FE	7,100,000	7,100,000	7,140,113	7,100,000	0	0	0	0	7.584	7.372	JAJO	109,195	271,600	04/17/2025	03/20/2038	7,371,600	
64754L-AS-6	NEW MOUNTAIN CLO 2 LTD NMCCLO MEZZANIN A		1.F FE	9,890,800	10,000,000	10,035,194	9,851,269	0	(39,531)	0	0	5.755	5.633	JAJO	124,682	524,115	03/21/2025	01/15/2038	10,311,964	
64754Y-AG-4	NEW MOUNTAIN CLO 7 LTD NMC CLO MEZZANIN		1.F FE	12,000,000	12,000,000	12,043,492	12,000,000	0	0	0	0	5.684	5.485	JAJO	138,321	419,042	03/13/2025	03/31/2038	12,419,042	
64754Y-AJ-8	NMC_CLO-7A MEZZANIN ABS_ABS _CLO-7A 144A		2.C FE	15,000,000	15,000,000	15,043,354	15,000,000	0	0	0	0	6.634	6.483	JAJO	201,798	605,345	03/13/2025	03/31/2038	15,605,345	
64755G-AA-5	NEW MOUNTAIN CLO 8 LTD NMC_CLO SENIOR AB		1.A FE	20,000,000	20,000,000	19,977,695	20,000,000	0	0	0	0	5.113	4.714	JAJO	181,787	0	09/16/2025	10/20/2038	392,181	
64755G-AB-3	NEW MOUNTAIN CLO 8 LTD NMC_CLO SRSEC ABS		1.A FE	5,000,000	5,000,000	5,007,989	5,000,000	0	0	0	0	5.363	5.032	JAJO	47,674	0	09/16/2025	10/20/2038	5,000,000	
64755G-AE-7	NEW MOUNTAIN CLO 8 LTD NMC_CLO SEC ABS_A		1.F FE	7,000,000	7,000,000	7,021,275	7,000,000	0	0	0	0	5.663	5.395	JAJO	70,476	0	09/16/2025	10/20/2038	137,263	
64755G-AF-4	NEW MOUNTAIN CLO 8 LTD NMC_CLO SEC ABS_A		2.C FE	12,000,000	12,000,000	11,997,248	12,000,000	0	0	0	0	6.563	6.333	JAJO	140,017	0	09/16/2025	10/20/2038	235,309	
64755R-BG-7	NEW MOUNTAIN CLO 1 LTD NMC_CLO MEZZANIN		1.F FE	5,000,000	5,000,000	5,017,632	5,000,000	0	0	0	0	5.705	5.442	JAJO	61,799	211,513	01/27/2025	01/15/2038	5,154,711	
64755R-BJ-1	NEW MOUNTAIN CLO 1 LTD NMC_CLO MEZZANIN		2.C FE	10,000,000	10,000,000	10,028,058	10,000,000	0	0	0	0	6.755	6.350	JAJO	146,348	495,942	01/27/2025	01/15/2038	10,362,797	
647908-AG-7	NEW MOUNTAIN CLO LTD NMC CLO-6 ABS_ABS _		2.C FE	3,500,000	3,500,000	3,519,145	3,500,000	0	0	0	0	6.984	7.064	JAJO	49,570	272,319	08/23/2024	10/15/2037	3,630,894	
670898-BC-8	OCP CLO 2020-8R LTD OCP_20-8 MEZZANIN AB		1.F FE	3,000,000	3,000,000	3,011,469	3,000,000	0	0	0	0	5.632	5.406	JAJO	35,667	0	09/26/2025	10/17/2038	58,508	
67092R-BJ-6	OCP CLO LTD OCP_16-12AR3 MEZZANIN ABS_AB		2.C FE	1,000,000	1,000,000	1,005,469	1,000,000	0	0	0	0	6.984	6.818	JAJO	14,163	76,298	09/16/2024	10/18/2037	1,038,026	
67098U-BA-2	OHA CREDIT FUNDING LTD OAKC_20 MEZZANIN		1.C FE	3,500,000	3,500,000	3,503,814	3,500,000	0	0	0	0	5.534	5.286	JAJO	39,279	206,400	10/11/2024	10/20/2037	3,605,243	
67098U-BG-9	OHA CREDIT FUNDING LTD OAKC_20 MEZZANIN		2.C FE	1,000,000	1,000,000	1,005,521	1,000,000	0	0	0	0	6.734	6.558	JAJO	13,656	70,738	10/11/2024	10/20/2037	1,036,136	
671000-AS-6	OCP CLO LTD OCP_21-21A SRSEC ABS_ABS _21		2.C FE	1,000,000	1,000,000	1,002,903	1,000,000	0	0	0	0	6.534	6.329	JAJO	13,250	46,555	01/31/2025	01/20/2038	1,035,123	
671078-BE-2	OCP CLO LTD OCP_20_18AR MEZZANIN ABS_ABS		1.E FE	9,000,000	9,000,000	9,029,586	9,000,000	0	0	0	0	5.884	5.275	JAJO	107,391	692,314	07/30/2024	07/20/2037	9,286,549	
671080-AJ-8	OCP CLO LTD OCP_24-33X ABS_ABS _24-33 14		2.B FE	3,500,000	3,500,000	3,518,480	3,500,000	0	0	0	0	7.134	7.055	JAJO	50,635	371,606	05/10/2024	07/20/2037	3,633,554	
67109Y-BJ-2	OHA CREDIT PARTNERS XII LTD OA MEZZANIN		2.C FE	1,494,000	1,500,000	1,507,606	1,487,441	0	(6,559)	0	0	7.360	7.180	JAJO	21,466	88,683	04/10/2025	04/23/2037	1,559,469	
67110U-BE-8	OHA LOAN FUNDING 2016-1 LTD OH MEZZANIN		1.F FE	2,977,057	3,000,000	3,009,822	2,957,431	0	67,896	0	0	5.984	5.865	JAJO	36,405	97,033	05/20/2024	07/20/2037	3,097,033	
67115L-AQ-7	OHA CREDIT PARTNERS XVI LTD OA MEZZANIN		1.F FE	1,100,000	1,100,000	1,101,840	1,100,000	0	0	0	0	5.784	5.565	JAJO	12,903	70,471	08/30/2024	10/18/2037	1,135,046	
67121H-AM-7	OAK HILL CREDIT OAKC_25-22A MEZSEC ABS_A		2.A FE	8,000,000	8,000,000	8,017,384	8,000,000	0	0	0	0	7.234	6.538	JAJO	335,980	0	05/09/2025	07/20/2038	8,000,000	
67121N-AJ-1	OAK HILL CREDIT OAKC_23-15RA MEZSEC ABS_		1.F FE	6,000,000	6,000,000	6,022,351	6,000,000	0	0	0	0	6.115	5.420	JAJO	74,394	126,533	06/04/2025	07/20/2038	6,126,533	
67121N-AL-6	OAK HILL CREDIT OAKC_23-15RA MEZSEC ABS_		2.C FE	6,000,000	6,000,000	6,017,849	6,000,000	0	0	0	0	7.015	6.447	JAJO	85,344	145,133	06/04/2025	07/20/2038	6,145,133	
67401R-AU-8	OAKTREE CLO LTD OAKCL_22-3A MEZZANIN ABS		1.F FE	1,550,000	1,550,000	1,555,240	1,550,000	0	0	0	0	6.418	5.800	JAJO	21,552	101,893	08/23/2024	10/15/2037	1,600,324	
67401R-AW-4	OAKTREE CLO LTD OAKCL_22-3A MEZZANIN ABS		2.C FE	2,000,000	2,000,000	2,010,865	2,000,000	0	0	0	0	7.205	7.041	JAJO	31,220	155,807	08/23/2024	10/15/2037	2,077,134	
67402L-AW-6	OAKTREE CLO LTD OAKCL_22-1A MEZSEC ABS_A		2.C FE	2,830,000	2,830,000	2,838,289	2,830,000	0	0	0	0	7.005	6.785	JAJO	42,950	57,742	06/23/2025	07/15/2038	2,887,742	
67402U-AG-1	OAKTREE CLO LTD OAKCL_24-27A MEZZANIN AB		1.F FE	5,000,000	5,000,000	5,016,957	5,000,000	0	0	0	0	5.857	5.725	JAJO	57,760	363,117	08/06/2024	10/22/2037	5,160,185	
67402U-AJ-5	OAKTREE CLO LTD OAKCL_24-27A MEZZANIN AB		2.C FE	7,000,000	7,000,000	7,038,437	7,000,000	0	0	0	0	6.857	6.759	JAJO	94,670	587,113	08/06/2024	10/22/2037	7,259,842	
67402X-AE-0	OAKTREE CLO LTD OAKCL_25-29 MEZSEC ABS_A		1.F FE	12,000,000	12,000,000	12,039,450	12,000,000	0	0	0	0	5.755	5.489	JAJO	149,618	381,422	03/07/2025	04/15/2038	3,628,488	
67402X-AG-5	OAKTREE CLO LTD OAKCL_25-29 MEZSEC ABS_A		2.B FE	12,000,000	12,000,000	12,030,538	12,000,000	0	0	0	0	6.605	6.363	JAJO	171,718	434,405	03/07/2025	04/15/2038	2,979,858	
674436-AG-5	OBRA CLO LTD OBRAC_25-2A MEZZANIN ABS_AB		1.F FE	7,500,000	7,500,000	7,516,048	7,500,000	0	0	0	0	6.448	5.769	JAJO	244,499	0	05/22/2025	07/20/2038	7,500,000	
674436-AJ-9	OBRA CLO LTD OBRAC_25-2 MEZZANIN ABS_ABS		2.C FE	6,875,000	6,875,000	6,892,714	6,875,000	0	0	0	0	7.620	7.008	JAJO	264,853	0	05/22/2025	07/20/2038	6,875,000	
67570A-AC-0	OCP CLO LTD OCP_24-31 SENIOR ABS_ABS _24		1.A FE	6,000,000	6,000,000	6,019,832	6,000,000	0	0	0	0	5.684	5.265	JAJO	69,161	374,755	01/16/2024	04/20/2037	6,184,957	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
67570A-AJ-5	OCP CLO LTD OCP_24-31 MEZZANIN ABS_ABS _		1.E FE	6,000,000	6,000,000	6,018,803	6,000,000	0	0	0	0	6.284	8.375	JAJO	76,461	411,155	01/16/2024	04/20/2037	6,203,157	
67570C-AG-7	OCP CLO LTD OCP_24-32 ABS_ABS _24-32 144		1.F FE	7,000,000	7,000,000	7,021,851	7,000,000	0	0	0	0	6.360	6.284	JAJO	86,564	488,253	03/12/2024	04/23/2037	7,241,941	
67570C-AJ-1	OCP CLO LTD OCP_24-32 ABS_ABS _24-32 144		2.C FE	7,500,000	7,500,000	7,537,699	7,500,000	0	0	0	0	7.610	7.574	JAJO	110,976	618,180	03/12/2024	04/23/2037	7,806,879	
67570F-AG-0	OCP CLO LTD OCP_25-40A MEZZANIN ABS_ABS		2.C FE	6,900,000	6,900,000	6,877,009	6,900,000	0	0	0	0	6.394	6.171	JAJO	94,359	265,575	02/12/2025	04/16/2038	7,165,575	
67570K-AN-4	OCP CLO LTD OCP_23-27 SRSEC ABS_ABS _23-		1.F FE	3,700,000	3,700,000	3,713,060	3,700,000	0	0	0	0	6.061	5.460	JAJO	86,594	0	07/28/2025	07/15/2038	73,665	
67570K-AQ-7	OCP CLO LTD OCP_23-27A SRSEC ABS_ABS _23		2.C FE	5,000,000	5,000,000	5,029,121	5,000,000	0	0	0	0	7.041	6.396	JAJO	135,928	0	07/28/2025	07/15/2038	99,790	
67570M-AJ-9	OCP CLO LTD OCP_24-34A MEZZANIN ABS_ABS		2.C FE	999,050	1,000,000	1,005,513	994,582	0	(4,468)	0	0	6.805	6.564	JAJO	14,743	86,822	03/20/2025	10/15/2037	168,223	
67576F-AE-9	OCTAGON INVESTMENT PARTNERS XV SENIOR AB		1.B FE	33,984,236	34,000,000	34,071,506	33,988,917	0	(18,984)	0	0	5.625	5.206	JAJO	409,080	2,108,204	11/22/2021	04/16/2031	35,040,616	
67578R-AC-5	OCP CLO LTD OCP_23-30A SENIOR ABS_ABS _2		1.A FE	8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	5.615	5.127	JAJO	86,103	497,380	12/13/2023	01/24/2037	8,245,914	
67578R-AE-1	OCP CLO LTD OCP_23-30A MEZZANIN ABS_ABS		1.C FE	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	6.115	5.728	JAJO	117,212	672,419	12/13/2023	01/24/2037	10,332,809	
67706Q-AJ-7	OHA CREDIT FUNDING LTD OAKC_23 MEZSEC AB		1.F FE	3,330,000	3,330,000	3,344,059	3,330,000	0	0	0	0	5.784	5.629	JAJO	37,989	110,158	03/28/2025	04/20/2038	3,440,158	
67707B-AH-3	OHA CREDIT PARTNERS XV LTD OAK AJ ABS_AB		1.A FE	4,000,000	4,000,000	4,011,234	4,000,000	0	(30,816)	0	666,037	5.584	5.145	JAJO	45,296	245,792	02/16/2024	04/20/2037	4,121,282	
67707B-AP-5	OHA CREDIT PARTNERS XV LTD OAK MEZZANIN		1.F FE	3,250,000	3,250,000	3,260,204	3,250,000	0	0	0	0	6.234	6.141	JAJO	41,087	221,066	02/16/2024	04/20/2037	3,359,222	
67707E-AR-1	OHA CREDIT PARTNERS XV LTD OAK MEZZANIN		2.B FE	12,000,000	12,000,000	12,060,965	12,000,000	0	0	0	0	7.334	7.277	JAJO	178,471	949,709	02/16/2024	04/20/2037	12,470,014	
67707E-BY-9	OHA CREDIT FUNDING 2 LTD OAKC MEZZANIN A		1.F FE	1,750,000	1,750,000	1,755,130	1,750,000	0	0	0	0	5.620	5.403	JAJO	19,670	83,697	12/18/2024	01/21/2038	1,803,799	
69688F-AU-4	PALMER SQUARE CLO PLMRS_21-3 MEZZANIN AB		1.F FE	1,650,000	1,650,000	1,657,355	1,650,000	0	0	0	0	5.932	5.525	JAJO	21,208	17,616	07/31/2025	10/15/2038	31,606	
69688F-AW-0	PALMER SQUARE CLO PLMRS_21-3 MEZZANIN AB		2.C FE	4,000,000	4,000,000	4,013,104	4,000,000	0	0	0	0	6.705	6.459	JAJO	58,106	48,907	07/31/2025	10/15/2038	76,770	
69688M-AU-9	PALMER SQUARE CLO LTD ABS_ABS _18-2R 144		2.C FE	4,352,843	4,590,000	4,581,651	4,338,973	0	180,572	0	0	7.794	8.403	JAJO	76,514	191,077	03/19/2024	04/16/2037	4,781,077	
69702M-AU-1	PALMER SQUARE CLO PLMRS_22-5A MEZZANIN A		2.C FE	1,400,000	1,400,000	1,407,672	1,400,000	0	458,454	0	0	7.375	6.867	JAJO	20,365	110,730	08/22/2024	10/20/2037	1,452,004	
70018A-AN-0	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN		1.F FE	9,000,000	9,000,000	9,033,557	9,000,000	0	0	0	0	6.386	6.064	JAJO	124,530	626,458	09/20/2021	10/15/2034	9,309,664	
70537A-AJ-1	PEEBLES PARK CLO PBSPK_24-1 MEZZANIN ABS		2.C FE	2,977,500	3,000,000	3,015,218	2,965,909	0	(11,591)	0	0	7.370	7.263	JAJO	44,220	177,363	04/15/2025	04/21/2037	3,118,914	
72132D-AE-1	PIKES PEAK CLO PIPK_25-19A MEZSEC ABS_AB		1.F FE	2,000,000	2,000,000	2,008,106	2,000,000	0	0	0	0	6.209	5.488	JAJO	52,778	0	06/23/2025	07/20/2038	846,434	
72132D-AF-8	PIKES PEAK CLO PIPK_25-19A MEZSEC ABS_AB		2.C FE	13,000,000	13,000,000	13,034,207	13,000,000	0	0	0	0	7.309	6.627	JAJO	403,831	0	06/23/2025	07/20/2038	1,493,540	
72132E-AG-4	PIKES PEAK CLO 16 LTD PIPK 24 MEZZANIN A		1.F FE	996,110	1,000,000	1,003,274	992,002	0	(4,108)	0	0	5.958	5.769	JAJO	10,923	32,891	04/24/2025	07/25/2037	1,032,891	
72132M-AL-5	PIPK_20 MEZSEC ABS_ABS _20 144A		2.C FE	5,500,000	5,500,000	5,471,814	5,500,000	0	0	0	0	6.410	6.451	JAJO	20,566	0	11/04/2025	01/20/2039	107,850	
72133L-AV-4	PIKES PEAK CLO 12 LTD PIPK_23 MEZZANIN A		2.B FE	2,000,000	2,000,000	2,008,191	2,000,000	0	0	0	0	6.534	6.336	JAJO	26,501	94,251	01/30/2025	04/20/2038	2,070,250	
73743E-AE-8	POST CLO 2024-1 LTD POST_24-1 MEZZANIN A		1.C FE	6,300,000	6,300,000	6,316,574	6,300,000	0	0	0	0	5.984	5.580	JAJO	76,451	412,613	02/06/2024	04/20/2037	6,503,770	
749764-AE-6	RR LTD RRAM_25-41 MEZZANIN ABS_ABS _25-4		1.C FE	10,000,000	10,000,000	10,015,197	10,000,000	0	0	0	0	5.564	19.637	JAJO	149,924	0	08/29/2025	10/15/2040	171,888	
749764-AG-1	RR LTD RRAM_25-41 SRSEC ABS_ABS _25-41 1		1.F FE	10,000,000	10,000,000	10,028,363	10,000,000	0	0	0	0	5.764	5.394	JAJO	155,313	0	08/29/2025	10/15/2040	171,974	
74979V-AR-4	RR 5 LTD RRAM_18_5AR MEZZANIN ABS_ABS _1		1.F FE	5,000,000	5,000,000	5,016,138	5,000,000	0	0	0	0	6.405	6.270	JAJO	69,383	348,964	04/19/2024	07/15/2039	5,172,503	
74979V-AV-5	RR 5 LTD RRAM_18_5AR MEZZANIN ABS_ABS _1		1.C FE	8,000,000	8,000,000	8,034,998	8,000,000	0	0	0	0	5.855	5.434	JAJO	101,479	513,732	04/19/2024	07/15/2039	8,253,638	
75010C-AE-3	RAD CLO 24 LTD RAD_24_24A MEZZANIN ABS_A		1.B FE	7,400,000	7,400,000	7,420,196	7,400,000	0	0	0	0	5.884	5.511	JAJO	88,299	477,173	04/11/2024	07/20/2037	7,635,607	
75010C-AG-8	RAD CLO 24 LTD RAD_24_24A MEZZANIN ABS_A		1.E FE	2,000,000	2,000,000	2,006,461	2,000,000	0	0	0	0	6.334	6.225	JAJO	25,690	138,080	04/11/2024	07/20/2037	2,068,242	
75887V-AN-1	REGATTA IX FUNDING LTD REGT9_1 MEZZANIN		1.B FE	9,000,000	9,000,000	9,023,649	9,000,000	0	0	0	0	5.882	5.466	JAJO	111,751	582,986	04/10/2024	04/17/2037	9,288,280	
75887V-AQ-4	REGATTA IX FUNDING LTD REGT9_1 MEZZANIN		1.F FE	996,364	1,000,000	1,003,115	989,250	0	23,785	0	0	6.432	6.249	JAJO	13,578	34,827	04/10/2024	04/17/2037	1,034,827	
75887V-AS-0	REGATTA IX FUNDING LTD REGT9_1 MEZZANIN		2.B FE	4,214,039	4,210,000	4,231,228	4,182,838	0	117,186	0	0	7.532	7.319	JAJO	66,939	170,163	04/10/2024	04/17/2037	4,380,163	
75887V-AU-5	REGATTA IX FUNDING LTD REGT9_1 MEZZANIN		1.C FE	6,700,000	6,700,000	6,719,447	6,700,000	0	0	0	0	6.182	6.067	JAJO	87,436	454,380	04/10/2024	04/17/2037	6,924,826	
75888E-AY-4	REGATTA XIX FUNDING LTD REG19 MEZSEC ABS		1.E FE	2,500,000	2,500,000	2,507,961	2,500,000	0	0	0	0	5.634	5.349	JAJO	28,563	0	10/08/2025	10/20/2038	48,080	
75888E-BA-5	REGATTA XIX FUNDING LTD REG19 MEZSEC ABS		1.F FE	1,250,000	1,250,000	1,253,126	1,250,000	0	0	0	0	5.934	5.666	JAJO	15,042	0	10/08/2025	10/20/2038	25,512	
75890B-AG-5	REGATTA XXXIII FUNDING LTD REG MEZZANIN		1.F FE	12,000,000	12,000,000	12,023,627	12,000,000	0	0	0	0	6.596	5.908	JAJO	444,104	0	06/13/2025	07/25/2038	12,000,000	
75901P-AE-6	REGATTA XXVIII FUNDING LTD REG MEZZANIN		1.B FE	9,000,000	9,000,000	9,023,715	9,000,000	0	0	0	0	5.908	5.533	JAJO	100,436	590,291	03/08/2024	04/25/2037	9,293,707	
75901P-AJ-5	REGATTA XXVIII FUNDING LTD REG MEZZANIN		2.C FE	6,500,000	6,500,000	6,532,375	6,500,000	0	0	0	0	7.858	7.829	JAJO	96,479	555,536	03/08/2024	04/25/2037	6,777,257	
75901P-AL-0	REGATTA XXVIII FUNDING LTD REG MEZZANIN		1.C FE	9,000,000	9,000,000	9,033,138	9,000,000	0	0	0	0	6.158	5.809	JAJO	104,686	613,228	03/08/2024	04/25/2037	9,305,269	
75903Y-AJ-4	REGATTA FUNDING LTD REG35_25-5 MEZSEC AB		2.C FE	3,080,000	3,080,000	3,088,797	3,080,000	0	0	0	0	7.085	6.455	JAJO	75,768	0	08/15/2025	10/15/2038	60,307	
77341Q-AA-6	ROCKFORD TOWER CREDIT FUNDING SENIOR ABS		1.A FE	24,000,000	24,000,000	23,378,440	24,000,000	0	0	0	0	3.526	3.540	JAJO	166,897	846,240	02/10/2022	04/25/2040	24,423,120	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
77341Q-AC-2	ROCKFORD TOWER CREDIT FUNDING MEZZANIN A		1.D FE	11,000,000	11,000,000	10,502,059	11,000,000	0	0	0	0	3.726	3.740	JAJO	80,834	409,860	02/10/2022	04/25/2040	11,204,930	
77341Q-AE-8	ROCKFORD TOWER CREDIT FUNDING MEZZANIN A		1.G FE	3,000,000	3,000,000	2,859,742	3,000,000	0	0	0	0	3.976	4.051	JAJO	23,525	119,280	02/10/2022	04/20/2040	3,059,640	
77341Q-AG-3	ROCKFORD TOWER CREDIT FUNDING MEZZANIN A		2.C FE	5,000,000	5,000,000	4,864,497	5,000,000	0	0	0	0	5.326	5.437	JAJO	52,520	266,300	02/10/2022	04/20/2040	5,133,150	
77341V-AA-5	ROCKFORD TOWER CREDIT FUNDING MEZZANIN A		3.C FE	6,485,555	6,625,000	6,570,328	6,502,122	0	278,217	0	0	8.222	8.716	JAJO	107,428	272,354	02/10/2022	04/20/2040	6,897,354	
77587A-AE-6	ROMARK CLO LTD RMRK_18-1A SENIOR ABS_ABS		1.A FE	25,500,000	25,500,000	25,501,598	25,500,000	0	0	0	0	5.446	5.107	JAJO	281,606	1,531,242	03/29/2018	04/21/2031	26,255,334	
77587A-AJ-5	ROMARK CLO LTD RMRK_18-1A MEZZANIN ABS_A		1.D FE	5,931,732	6,000,000	6,030,613	5,918,889	0	15,951	0	0	6.096	6.120	JAJO	74,169	399,735	12/02/2021	04/20/2031	6,197,452	
77588R-AA-6	ROMARK CREDIT FUNDING LTD RCF SRSEC ABS_		1.A FE	20,000,000	20,000,000	20,027,718	20,000,000	0	0	0	0	5.423	5.422	JJ	454,929	0	07/01/2025	07/29/2043	118,650	
77588R-AC-2	ROMARK CREDIT FUNDING LTD RCF SRSEC ABS_		1.D FE	49,000,000	49,000,000	49,128,271	49,000,000	0	0	0	0	5.773	5.772	JJ	1,186,512	0	07/01/2025	07/29/2043	3,754,607	
78109U-AE-9	RR LTD RRAM_25-42A MEZZANIN ABS_ABS _25-		1.C FE	8,750,000	8,750,000	8,772,067	8,750,000	0	0	0	0	5.478	5.514	JAJO	57,252	0	11/07/2025	10/15/2040	145,844	
78110T-AW-9	RR 21 LTD RRAM_22_21AR MEZZANIN ABS_ABS		1.E FE	3,000,000	3,000,000	3,009,867	3,000,000	0	0	0	0	5.905	5.730	JAJO	38,380	194,170	06/07/2024	07/15/2039	3,095,877	
78110X-AG-5	RR LTD RRAM_25-37 SRSEC ABS_ABS _25-37 1		1.E FE	1,575,000	1,575,000	1,577,202	1,575,000	0	0	0	0	5.605	5.343	JAJO	19,125	58,455	01/21/2025	04/15/2038	1,633,455	
81124L-AE-4	SCULPTOR CLO LTD SCUL_28A MEZZANIN ABS_A		1.C FE	3,500,000	3,500,000	3,259,523	3,500,000	0	0	0	0	3.380	3.392	JAJO	23,331	118,300	11/18/2021	01/20/2035	3,559,150	
81124Q-AE-3	SCUL_32A MEZZANIN ABS_ABS _32A 144A		1.C FE	5,000,000	5,000,000	5,018,426	5,000,000	0	0	0	3,491,280	6.088	5.709	JAJO	53,273	335,450	03/06/2024	04/30/2037	5,166,349	
81785A-AQ-1	720 EAST CLO 2022-I LTD NWML_2 MEZZANIN		1.F FE	14,992,500	15,000,000	15,061,566	14,921,291	0	(65,745)	0	0	5.770	5.540	JAJO	175,693	702,220	03/07/2025	01/20/2038	15,469,976	
81785E-AS-9	720 EAST CLO LTD NWML_23-IA MEZZANIN ABS		1.F FE	15,000,000	15,000,000	15,093,609	15,000,000	0	0	0	0	6.805	6.527	JAJO	221,148	507,043	04/15/2025	04/15/2038	15,507,043	
81785E-AU-4	720 EAST CLO LTD NWML_23-IA ABS_ABS _23-		2.B FE	12,000,000	12,000,000	12,088,974	12,000,000	0	0	0	0	7.905	7.514	JAJO	200,248	467,601	04/15/2025	04/15/2038	12,467,601	
82666V-AJ-3	SIGNAL PEAK CLO 5 LTDSPEAK_18 MEZZANIN A		2.B FE	3,025,224	3,000,000	3,030,106	3,002,555	0	84,824	0	0	8.058	7.749	JAJO	45,662	131,048	03/04/2024	04/25/2037	3,131,048	
82666X-AE-0	SIGNAL PEAK CLO LLC SPEAK_24-1 MEZZANIN		1.E FE	7,134,566	7,000,000	7,023,003	7,073,560	0	302,407	0	0	5.884	5.393	JAJO	83,526	226,615	06/04/2024	07/18/2037	7,226,615	
82666X-AG-5	SIGNAL PEAK CLO LLC SPEAK_24-1 MEZZANIN		2.C FE	1,029,952	1,000,000	1,005,307	1,019,727	0	48,540	0	0	6.984	6.382	JAJO	14,163	38,031	06/04/2024	07/20/2037	1,038,031	
82666X-AL-4	SIGNAL PEAK CLO LLC SPEAK_24-1 MEZZANIN		1.F FE	6,124,330	6,000,000	6,019,379	6,070,335	0	277,637	0	0	6.334	5.848	JAJO	77,069	208,116	06/04/2024	07/20/2037	6,208,116	
82808E-AY-7	SILVER POINT CLO LTD SPCLO_23 MEZZANIN A		2.C FE	2,920,000	2,920,000	2,936,860	2,920,000	0	0	0	0	7.034	7.083	JAJO	41,652	109,946	04/04/2025	04/20/2038	3,029,946	
83011Q-AC-9	SIXTH STREET CLO LTD SIXST_24 MEZZANIN A		1.C FE	7,000,000	7,000,000	7,018,305	7,000,000	0	0	0	0	5.860	5.485	JAJO	79,758	452,766	02/16/2024	04/23/2037	7,224,149	
83011Q-AE-5	SIXTH STREET CLO LTD SIXST_24 ABS_ABS _2		1.F FE	7,000,000	7,000,000	7,021,889	7,000,000	0	0	0	0	6.310	6.243	JAJO	85,883	484,704	02/16/2024	04/23/2037	7,240,162	
83012H-AS-3	SIXTH STREET CLO XVIII LTD SIX MEZSEC AB		1.F FE	15,000,000	15,000,000	15,057,338	15,000,000	0	0	0	0	5.682	5.324	JAJO	179,918	97,654	08/25/2025	10/17/2038	287,058	
83012K-AQ-0	SIXTH STREET CLO LTD SIXST_21 MEZZANIN A		1.B FE	5,000,000	5,000,000	5,012,190	5,000,000	0	0	0	0	5.482	5.174	JAJO	57,862	53,935	07/30/2025	07/17/2038	97,463	
83012K-AS-6	SIXTH STREET CLO LTD SIXST_21 MEZZANIN A		1.F FE	11,900,000	11,900,000	11,944,211	11,900,000	0	0	0	0	5.732	5.308	JAJO	143,991	133,820	07/30/2025	07/17/2038	232,104	
83013L-AG-9	SIXTH STREET CLO 30 LTD SIXST MEZSEC ABS		2.C FE	8,000,000	8,000,000	8,021,329	8,000,000	0	0	0	0	7.128	6.534	JAJO	223,355	0	07/02/2025	07/19/2038	4,023,551	
83014B-AJ-4	SIXST_25-31 MEZSEC ABS_ABS _25-31 144A		2.C FE	4,000,000	4,000,000	3,981,824	4,000,000	0	0	0	0	6.224	6.265	JAJO	6,915	0	11/14/2025	01/17/2039	78,436	
83607P-AU-1	SOUND POINT CLO LTD SNDPT_22-3 MEZSEC AB		1.E FE	5,000,000	5,000,000	5,021,116	5,000,000	0	0	0	0	5.758	5.552	JAJO	52,781	208,518	02/13/2025	04/26/2038	5,156,677	
83607Q-AE-5	BRANT POINT CLO BRTPT_23-2 SRSEC ABS_ABS		1.C FE	12,000,000	12,000,000	12,072,850	12,000,000	0	0	0	0	6.593	6.232	JAJO	140,646	866,750	11/09/2023	01/29/2037	12,429,892	
83607Q-AG-0	SOUND POINT CLO LTD SNDPT_23-3 MEZZANIN		1.F FE	9,300,000	9,300,000	9,322,562	9,300,000	0	0	0	0	7.093	7.254	JAJO	117,267	718,878	11/09/2023	01/29/2037	9,656,804	
83615C-AC-0	SOUND POINT CLO LTD SNDPT_20-3 MEZZANIN		1.C FE	7,298,600	7,300,000	7,323,446	7,295,813	0	1,577	0	0	5.770	5.255	JAJO	77,216	468,493	11/22/2021	01/25/2032	7,533,037	
83617C-AJ-3	SNDPT_24-40A MEZZANIN ABS_ABS _24-40A 14		1.F FE	6,000,000	6,000,000	6,013,384	6,000,000	0	0	0	4,850,664	5.984	5.796	JAJO	72,811	422,585	08/06/2024	10/20/2037	6,194,066	
87168Y-AS-9	SYMPHONY CLO LTD SYMP_22-31A MEZSEC ABS_		1.F FE	2,000,000	2,000,000	2,005,864	2,000,000	0	0	0	0	5.607	5.392	JAJO	22,118	81,783	02/07/2025	01/22/2038	2,061,532	
87169B-AQ-2	SYMPHONY CLO LTD SYMP_23-30 MEZZANIN ABS		1.B FE	17,500,000	17,500,000	17,574,734	17,500,000	0	0	0	0	5.834	5.419	JAJO	207,042	1,119,603	04/30/2024	10/20/2037	18,052,756	
87169B-AS-8	SYMPHONY CLO LTD SYMP_23-30 MEZZANIN ABS		1.C FE	7,000,000	7,000,000	7,018,401	7,000,000	0	0	0	0	6.004	5.611	JAJO	85,230	459,873	04/30/2024	10/20/2037	7,227,118	
87170B-AE-6	SYMPHONY CLO LTD SYMCLO_43 SENIOR ABS_AB		1.B FE	9,000,000	9,000,000	9,023,796	9,000,000	0	0	0	0	5.905	5.489	JAJO	115,139	582,510	03/14/2024	04/15/2037	9,287,630	
87170B-AJ-5	SYMPHONY CLO LTD SYMCLO_43 SENIOR ABS_AB		1.C FE	11,000,000	11,000,000	11,040,517	11,000,000	0	0	0	0	6.205	5.813	JAJO	147,875	745,416	03/14/2024	04/15/2037	11,368,323	
87170B-AN-6	SYMPHONY CLO 43 LTD SYMP_24-43 MEZZANIN		2.B FE	1,347,207	1,400,000	1,407,031	1,341,433	0	52,836	0	0	7.705	8.069	JAJO	23,370	57,552	03/14/2024	04/15/2037	1,457,552	
87191B-AJ-0	SYMPHONY LOAN FUNDING LTD SYMP MEZZANIN		2.B FE	10,000,000	10,000,000	10,027,201	10,000,000	0	0	0	0	7.832	7.575	JAJO	154,464	665,662	11/15/2024	01/22/2038	10,396,619	
871972-AG-0	SYMPHONY CLO LTD SYMP_24-44A MEZZANIN AB		1.E FE	8,000,000	8,000,000	8,026,118	8,000,000	0	0	0	0	6.112	5.963	JAJO	107,291	720,941	05/20/2024	07/14/2037	8,263,569	
871972-AJ-4	SYMPHONY CLO LTD SYMP_24-44A MEZZANIN AB		2.C FE	1,541,650	1,500,000	1,511,975	1,527,529	0	75,977	0	0	7.112	6.509	JAJO	23,409	57,044	05/20/2024	07/14/2037	1,557,044	
871972-AM-7	SYMPHONY CLO LTD SYMP_24-44A MEZZANIN AB		1.F FE	3,000,000	3,000,000	3,009,667	3,000,000	0	0	0	0	6.462	6.328	JAJO	42,538	284,265	05/20/2024	07/14/2037	3,104,176	
87249Q-AN-0	TICP CLO XI LTD TICP_18-11AR MEZZANIN AB		1.C FE	14,000,000	14,000,000	14,036,554	14,000,000	0	0	0	0	5.908	5.514	JAJO	151,638	918,231	03/26/2024	04/25/2037	14,456,877	
88240J-AC-7	TEXAS DEBT CAPITAL CLO LTD TCI MEZZANIN		1.A FE	8,000,000	8,000,000	8,022,840	8,000,000	0	0	0	0	5.557	5.153	JAJO	95,172	493,343	01/29/2024	04/22/2037	8,244,095	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
88240J-AE-3	TEXAS DEBT CAPITAL CLO LTD TCI MEZZANIN		1.C FE	9,000,000	9,000,000	8,999,458	9,000,000	0	0	0	0	5.807	5.436	JAJO	111,506	577,825	01/29/2024	04/22/2037	9,286,045	
88240J-AG-8	TEXAS DEBT CAPITAL CLO LTD TCI ABS_ABS _		1.F FE	10,000,000	10,000,000	10,031,401	10,000,000	0	0	0	880,500	6.207	6.153	JAJO	131,784	682,583	01/29/2024	04/22/2037	10,338,161	
88240J-AJ-2	TEXAS DEBT CAPITAL CLO LTD TCI MEZZANIN		2.C FE	10,000,000	10,000,000	10,050,634	10,000,000	0	0	0	1,144,650	7.407	7.393	JAJO	155,451	804,249	01/29/2024	04/22/2037	10,399,161	
89531F-BG-1	TRESTLES CLO 2017-1 LTD TREST MEZZANIN A		2.C FE	2,750,000	2,750,000	2,772,018	2,750,000	0	0	0	0	7.008	6.917	JAJO	35,332	211,205	06/11/2024	07/25/2037	2,855,289	
89531M-AN-2	TRESTLES CLO II LTD TREST_18-2 MEZZANIN		1.B FE	12,650,000	12,650,000	12,705,845	12,650,000	0	0	0	0	5.808	5.405	JAJO	134,697	816,791	04/29/2024	07/25/2037	13,056,320	
89531M-AQ-5	TRESTLES CLO II LTD TREST_18-2 MEZZANIN		1.C FE	7,000,000	7,000,000	7,018,979	7,000,000	0	0	0	0	6.008	5.623	JAJO	77,102	466,252	04/29/2024	07/25/2037	7,232,036	
89532X-AJ-6	TRESTLES CLO LTD TREST_24-7A MEZZANIN AB		1.F FE	4,000,000	4,000,000	4,013,564	4,000,000	0	0	0	0	6.318	5.553	JAJO	46,335	299,395	08/09/2024	10/25/2037	4,129,508	
89623W-AC-3	TRIMARAN CAVU LTD CAVU_23-2 MEZZANIN ABS		1.C FE	22,500,000	22,500,000	22,598,268	22,500,000	0	0	0	0	6.384	5.963	JAJO	291,290	1,564,614	10/05/2023	10/20/2036	23,273,248	
89623W-AE-9	TRIMARAN CAVU LTD CAVU_23-2 MEZZANIN ABS		1.E FE	19,544,077	20,000,000	20,047,412	19,315,890	0	148,409	0	0	6.884	7.116	JAJO	279,202	1,114,883	10/05/2023	10/20/2036	20,737,887	
89623W-AG-4	TRIMARAN CAVU LTD CAVU_23-2 ABS_ABS _23-		2.B FE	7,000,000	7,000,000	7,015,642	7,000,000	0	0	0	0	8.384	7.811	JAJO	119,012	628,325	10/05/2023	10/20/2036	7,311,344	
89624C-DJ-8	CAVU_19-1A MEZZANIN ABS_ABS _19-1 144A		1.C FE	1,000,000	1,000,000	1,000,404	1,000,000	0	0	0	0	5.534	5.283	JAJO	11,223	65,059	12/19/2024	01/20/2037	1,030,069	
89624C-DL-3	CAVU_19-1A MEZZANIN ABS_ABS _19-1 144A		1.F FE	750,000	750,000	750,968	750,000	0	0	0	0	5.834	5.606	JAJO	8,873	50,897	12/19/2024	01/20/2037	773,690	
89624C-DN-9	TRIMARAN CAVU 2019-1 LTD CAVU MEZZANIN A		2.B FE	1,964,250	2,025,000	2,029,275	1,961,219	0	(3,032)	0	0	6.834	7.021	JAJO	28,064	153,863	04/14/2025	01/20/2037	2,099,199	
89624F-AG-0	TRIMARAN CAVU LTD CAVU_25-1 ABS_ABS _25-		2.C FE	12,000,000	12,000,000	12,034,413	12,000,000	0	0	0	0	6.758	6.575	JAJO	148,676	537,188	01/30/2025	04/25/2038	12,537,188	
89624J-AU-1	TRIMARAN CAVU 2019-2 LTD CAVU MEZZANIN A		1.F FE	5,000,000	5,000,000	5,004,457	5,000,000	0	0	0	0	5.981	5.739	JAJO	92,201	0	08/26/2025	03/18/2038	100,970	
89624W-AN-8	TRIMARAN CAVU LTD CAVU_23-1 MEZZANIN ABS		1.C FE	12,000,000	12,000,000	12,029,967	12,000,000	0	0	0	0	5.480	5.166	JAJO	126,033	0	10/10/2025	03/20/2038	240,015	
89624W-AQ-1	TRIMARAN CAVU LTD CAVU_23-1 MEZZANIN ABS		1.F FE	10,000,000	10,000,000	10,038,191	10,000,000	0	0	0	0	5.730	5.456	JAJO	109,819	0	10/10/2025	03/20/2038	201,886	
89624W-AS-7	TRIMARAN CAVU LTD CAVU_23-1 MEZZANIN ABS		2.C FE	13,000,000	13,000,000	13,080,171	13,000,000	0	0	0	0	6.680	6.444	JAJO	166,435	0	10/10/2025	03/20/2038	260,016	
89624W-AW-8	TRIMARAN CAVU LTD CAVU_23-1 ABS_ABS _23-		1.A FE	5,500,000	5,500,000	5,520,180	5,500,000	0	0	0	0	5.330	4.984	JAJO	56,184	0	10/10/2025	03/20/2038	110,007	
89625B-AQ-6	TRIMARAN CAVU LTD CAVU_22-2 ABS_ABS _22-		1.C FE	11,970,000	12,000,000	12,077,888	11,865,956	0	(104,044)	0	0	5.797	5.613	JAJO	141,066	549,500	03/19/2025	03/29/2038	4,191,209	
89625B-AS-2	TRIMARAN CAVU LTD CAVU_22-2 MEZZANIN ABS		1.F FE	3,500,000	3,500,000	3,520,268	3,500,000	0	0	0	0	5.984	5.804	JAJO	42,473	170,725	03/19/2025	03/27/2038	2,726,484	
89625B-AU-7	TRIMARAN CAVU LTD CAVU_22-2 MEZZANIN ABS		2.C FE	12,475,000	12,475,000	12,552,828	12,475,000	0	0	0	0	7.034	6.901	JAJO	177,947	712,559	03/19/2025	03/27/2038	8,035,813	
89625F-AE-4	TRIMARAN CAVU LTD CAVU_25-2A MEZZANIN AB		1.F FE	10,220,000	10,220,000	10,229,126	10,220,000	0	0	0	0	6.254	5.627	JAJO	264,529	0	07/01/2025	03/18/2038	5,895,874	
89625F-AG-9	TRIMARAN CAVU LTD CAVU_25-2A MEZZANIN AB		2.C FE	13,000,000	13,000,000	13,036,872	13,000,000	0	0	0	0	7.521	6.865	JAJO	404,684	0	07/01/2025	03/18/2038	7,681,447	
89640B-AE-4	TRINITAS CLO LTD TRNTAS_25 ABS_ABS _25 1		1.C FE	12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	6.610	6.236	JAJO	160,655	903,564	11/22/2023	01/23/2037	12,947,923	
911760-MV-5	VCP CLO II LTD VCP_21-2A SENIOR WHOLE_CM		1.A	265,626	266,194	275,130	267,315	0	(464)	0	0	6.500	6.163	MON	1,442	18,966	04/17/2002	05/15/2029	274,845	
92557E-AL-7	VIBRANT CLO LTD VIBR_20-14 ABS_ABS _21-1		2.C FE	1,153,404	1,300,000	1,301,257	1,153,645	0	48,457	0	0	7.896	9.986	JAJO	20,815	54,611	09/06/2022	10/20/2034	1,354,611	
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A SENIOR ABS_ABS _		1.A FE	664,859	669,472	669,459	670,565	0	(7,699)	0	0	5.216	3.690	JAJO	7,081	86,735	07/11/2019	01/20/2031	688,525	
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS		1.A FE	914,673	914,673	914,657	914,673	0	0	0	0	5.090	5.052	JAJO	8,535	127,202	03/15/2018	04/25/2031	940,676	
92916W-AE-9	VOYA CLO LTD VOYA_13-2A SENIOR ABS_ABS _		1.A FE	10,000,000	10,000,000	10,019,270	10,000,000	0	0	0	0	5.520	5.123	JAJO	101,192	616,285	03/15/2018	04/25/2031	10,306,382	
92916W-AG-4	VOYA CLO LTD VOYA_13-2A SUB ABS_ABS _13-		1.B FE	6,750,000	6,750,000	6,786,695	6,750,000	0	0	0	0	5.970	5.445	JAJO	73,874	446,958	03/15/2018	04/25/2031	6,972,417	
92917A-AA-4	VOYA CLO LTD VOYA_18-1A SENIOR ABS_ABS _		1.A FE	13,145,186	13,145,186	13,141,316	13,145,186	0	0	0	0	5.096	4.873	JAJO	135,838	1,035,402	02/23/2018	04/19/2031	13,511,299	
92917A-AE-6	VOYA CLO LTD VOYA_18-1A SUB ABS_ABS _18-		1.F FE	6,488,438	6,750,000	6,782,692	6,594,573	0	9,848	0	0	5.946	6.378	JAJO	81,387	439,475	06/06/2019	04/19/2031	6,967,025	
92918B-AQ-6	VOYA CLO VOYA_19-4R ABS_ABS _19-4R 144A		1.A FE	2,395,358	2,500,000	2,510,089	2,414,044	0	3,069	0	0	5.516	5.855	JAJO	29,879	151,963	10/10/2023	01/15/2035	2,574,961	
93655P-AE-7	WWICK_24-3A MEZZANIN ABS_ABS _24-3A 144A		1.F FE	5,500,000	5,500,000	5,517,008	5,500,000	0	0	0	0	6.634	5.989	JAJO	73,992	396,355	03/21/2024	04/20/2037	5,695,959	
93656E-AG-6	WARWICK CAPITAL CLO LTD WWICK MEZZANIN A		1.F FE	7,000,000	7,000,000	7,004,597	7,000,000	0	0	0	0	6.302	5.620	JAJO	230,372	0	05/22/2025	07/20/2038	7,000,000	
93656E-AJ-0	WARWICK CAPITAL CLO LTD WWICK MEZZANIN A		2.C FE	6,250,000	6,250,000	6,266,346	6,250,000	0	0	0	0	7.352	6.705	JAJO	239,960	0	05/22/2025	07/20/2038	6,250,000	
94860L-AU-9	WEHLE PARK CLO LTD WEHPK_22-1 MEZZANIN A		2.C FE	4,290,000	4,290,000	4,275,072	4,290,000	0	0	0	0	6.649	6.326	JAJO	72,101	0	09/11/2025	10/21/2038	83,907	
94957L-AG-4	WELLINGTON MANAGEMENT CLO 4 LT MEZZANIN		2.C FE	5,500,000	5,500,000	5,446,048	5,500,000	0	0	0	0	6.434	6.215	JAJO	71,762	223,982	02/06/2025	04/18/2038	5,723,982	
96329Y-AC-1	WHETSTONE PARK CLO LTD WHTPK_2 MEZZANIN		1.C FE	2,259,202	2,250,000	2,252,383	2,221,087	0	(3,597)	0	0	5.746	5.533	JAJO	26,216	141,938	02/07/2024	01/20/2035	2,320,063	
96467P-AG-3	WHITEBOX CLO V LTD WBOX_25-5A MEZZANIN A		1.E FE	3,100,000	3,100,000	3,113,299	3,100,000	0	0	0	0	6.154	5.527	JAJO	78,956	0	06/24/2025	07/20/2038	1,034,214	
96467P-AJ-7	WHITEBOX CLO V LTD WBOX_25-5A MEZZANIN A		2.B FE	2,920,000	2,920,000	2,928,441	2,920,000	0	0	0	0	7.171	6.513	JAJO	86,668	0	06/24/2025	07/20/2038	2,094,270	
BCC306-18-2	AVOCA CLO AVOCA_23A MEZZANIN ABS_ABS _23		1.F FE	1,209,300	1,174,450	1,175,051	1,174,450	0	0	0	600	4.076	4.175	JAJO	10,372	269,476	04/23/2021	04/15/2034	1,199,271	
BCC31V-KS-1	CIFC EUROPEAN FUNDING CLO I DA ABS_ABS _		1.F FE	1,889,451	1,996,565	1,999,711	1,859,476	0	20,002	0	417	4.209	6.585	JAJO	18,208	43,703	08/02/2021	07/15/2032	2,040,268	
BCC3LC-1D-5	AQUEDUCT EUROPEAN CLO AQUE_25 ABS_ABS _2		1.F FE	12,960,600	14,093,400	14,117,684	14,093,400	0	60,803	0	7,200	4.239	4.733	JAJO	109,527	344,640	03/25/2025	04/25/2038	14,438,040	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
BCC3LC-1F-0	AQUEDUCT EUROPEAN CLO AQUE_25 ABS_ABS _2		2.C FE	16,200,750	17,616,750	17,716,451	17,616,750	0	0	0	9,000	5.139	5.674	JAJO	165,976	518,440	03/25/2025	04/25/2038	18,135,190	
BCC3LR-QZ-6	NEUBERGER BERMAN LOAN ADVISERS ABS_ABS _		1.F FE	10,817,990	11,039,830	11,115,487	11,039,830	0	0	0	1,204,125	4.229	4.624	JAJO	181,562	120,313	06/18/2025	10/28/2038	7,922,748	
BCC3LR-R0-2	NEUBERGER BERMAN LOAN ADVISERS ABS_ABS _		2.C FE	6,041,963	6,165,863	6,184,276	6,165,863	0	0	0	711,888	5.029	5.464	JAJO	120,587	107,409	06/18/2025	10/18/2038	4,166,290	
BCC3MR-2R-9	CARLYLE EURO CLO DAC CGMSE_25 ABS_ABS _2		1.F FE	8,301,960	8,456,040	8,517,151	8,456,040	0	81,815	0	1,494,246	4.309	4.764	JAJO	150,809	195,664	06/23/2025	07/15/2038	3,478,387	
BCC3NY-W2-5	BBAM EUROPEAN CLO BBAME_4A MEZZANIN ABS_		1.C FE	19,664,400	19,730,760	19,753,863	19,730,760	0	0	0	66,360	3.949	9.389	JAJO	231,586	0	08/29/2025	10/26/2038	382,002	
BCC3NY-W3-3	BBAM EUROPEAN CLO BBAME_4A MEZZANIN ABS_		1.F FE	5,618,400	5,637,360	5,675,929	5,637,360	0	0	0	18,960	4.249	4.648	JAJO	71,194	0	08/29/2025	10/26/2038	109,226	
BID1UN-8J-1	FAIR OAKS LOAN FUNDING FOAKS_5 ABS_ABS _		1.F FE	8,121,375	8,808,375	8,822,196	8,808,375	0	9,639	0	267,966	4.709	5.178	JAJO	89,870	263,922	03/26/2024	07/27/2037	9,023,355	
BID1UN-8K-8	FAIR OAKS LOAN FUNDING FOAKS_5 ABS_ABS _		2.C FE	8,121,375	8,808,375	8,852,386	8,808,375	0	0	0	1,042,125	6.009	6.522	JAJO	114,681	272,557	03/26/2024	10/15/2036	9,080,932	
BID1UN-8Q-5	FAIR OAKS LOAN FUNDING FOAKS_5 ABS_ABS _		1.C FE	7,417,523	8,044,983	8,061,065	8,044,983	0	0	0	951,808	4.159	4.464	JAJO	72,495	174,057	03/26/2024	10/15/2036	8,219,040	
BID2GE-Y8-9	TDC CACTUS EU WAREHOUSE DAC MEZZANIN ABS		1.F FE	10,858,000	11,744,500	11,763,715	11,744,500	0	0	0	6,000	4.171	4.700	JAJO	104,776	233,584	03/13/2025	04/16/2039	11,978,084	
BID2GE-YA-4	TDC CACTUS EU WAREHOUSE DAC MEZZANIN ABS		2.C FE	14,115,400	15,267,850	15,312,181	15,267,850	0	0	0	7,800	5.021	5.608	JAJO	163,967	364,233	03/13/2025	04/16/2039	15,632,083	
BRTEWG-Y4-3	MADISON PARK EURO FUNDING CADO ABS_ABS _		1.F FE	8,259,650	8,221,150	8,228,157	8,221,150	0	6,801	0	132,514	3.745	3.799	JAJO	56,445	361,596	11/22/2017	10/25/2030	8,377,779	
BRTEWG-Y6-8	MADISON PARK EURO FUNDING CADO ABS_ABS _		2.B FE	5,781,755	5,754,805	5,745,080	5,754,805	0	0	0	2,940	4.615	4.704	JAJO	48,690	282,062	11/22/2017	10/25/2030	5,890,038	
BRTHT3-61-6	MADISON PARK EURO FUNDING DAC SENIOR ABS		1.E FE	11,944,500	11,744,500	11,759,826	11,744,500	0	0	0	6,000	3.797	3.866	FMAN	45,833	222,276	05/14/2018	05/25/2031	11,966,776	
BRTKDB-NN-1	ADAGIO CLO DESIGNATED ACITIVTY ABS_ABS _		1.C FE	21,565,450	21,727,325	21,759,977	21,727,325	0	0	0	2,570,575	4.219	4.233	JAJO	211,345	472,512	07/27/2018	10/10/2031	22,199,837	
BRWGMQ-39-3	CORDATUS CLO PLC CORDA_19A SUB ABS_ABS _		2.C FE	4,528,840	4,462,910	4,483,819	4,462,910	0	0	0	1,109,080	5.802	5.588	MJSD	6,473	132,385	11/25/2020	12/23/2033	4,595,295	
BRWJA5-MY-3	ST PAULS CLO SPAUL_6RR SUB ABS_ABS _6AR		1.F FE	8,799,420	8,632,208	8,649,635	8,632,208	0	0	0	2,864,105	4.651	4.777	FMAN	46,840	229,735	03/04/2021	05/20/2034	8,835,387	
BRWJV7-0P-9	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN		1.C FE	8,057,000	8,221,150	8,241,722	8,221,150	0	0	0	4,200	4.884	4.403	FMAN	50,190	186,682	10/19/2018	11/17/2031	8,407,832	
BRWJV7-ZW-6	MAN GLG EURO CLO V DAC MEZZANIN ABS_ABS		1.E FE	12,923,900	12,918,950	12,963,431	12,918,950	0	0	0	1,528,450	4.550	4.517	MJSD	27,758	612,405	09/26/2018	12/15/2031	13,209,621	
BRWNY2-X5-6	EURO GALAXY CLO BV EGLXY_15-4A MEZZANIN		1.F FE	3,029,500	2,936,125	2,937,737	2,936,125	0	0	0	347,375	4.274	4.724	JAJO	21,961	132,343	06/14/2021	07/30/2034	2,999,210	
BRWNZH-8W-1	CVC CORDATUS LOAN FUND XIV DAC ABS_ABS _		2.A FE	9,722,871	9,395,600	9,410,038	9,352,899	0	91,695	0	1,387,912	5.004	5.189	FMAN	49,628	240,057	06/08/2021	05/22/2032	9,635,657	
BRWNZH-B6-4	CVC CORDATUS LOAN FUND XIV DAC MEZZANIN		1.E FE	7,951,497	8,221,150	8,235,408	7,603,789	0	94,428	0	2,904,000	4.054	6.773	FMAN	35,180	170,091	06/08/2021	05/22/2032	8,391,241	
BRWPLV-HB-6	GRIFFITH PARK CLO GRIPK_1A ABS_ABS _1 14		1.B FE	9,832,350	9,689,213	9,705,560	9,689,213	0	0	0	1,526,800	4.166	4.160	FMAN	45,972	495,533	03/05/2021	11/21/2031	9,891,710	
BRWPZ3-9E-6	NORTH WESTERLY CLO BV NWEST_5 MEZZANIN A		1.F FE	1,100,458	1,174,450	1,175,097	1,089,467	0	21,997	0	365	4.204	6.362	JAJO	10,012	25,409	07/19/2021	07/20/2034	1,199,859	
BRWSDY-6S-8	HENLEY CLO DAC HNLY_5 MEZZANIN ABS_ABS _		1.F FE	1,156,913	1,174,450	1,176,240	1,133,152	0	18,366	0	2,490,751	4.365	5.347	JAJO	9,399	26,235	07/30/2021	10/25/2034	1,200,685	
BRWT3W-0H-1	CVC CORDATUS LOAN FUND XV DAC SRSEC ABS_		1.B FE	7,676,500	7,633,925	7,645,743	7,633,925	0	0	0	267,876	3.709	3.712	FMAN	28,314	484,602	08/31/2021	08/26/2032	7,775,523	
BRWYHX-SE-0	BLUEMOUNTAIN EUR CLO BLUME_4X ABS_ABS _4		1.F FE	1,096,135	1,174,450	1,175,457	1,083,880	0	22,504	0	299,651	4.297	6.496	FMAN	5,187	56,067	07/15/2021	02/25/2034	1,199,612	
BRWYHY-WD-5	AURIUM CLO LIMITED ACLO_6 MEZZANIN ABS_A		1.C FE	5,090,650	4,991,413	4,975,591	4,991,413	0	37,673	0	2,451,346	3.604	3.700	FMAN	18,988	91,800	04/16/2021	05/22/2034	5,083,213	
BRWYK4-2H-1	AURIUM CLO LIMITED ACLO_2R-R MEZZANIN AB		1.C FE	4,766,400	4,697,800	4,689,954	4,697,800	0	0	0	67,768	3.635	3.756	MJSD	4,743	86,181	06/17/2021	06/22/2034	4,783,981	
BRWYK6-FP-4	CVC CORDATUS LOAN FUND LIMITED MEZZANIN		1.F FE	1,435,360	1,468,063	1,468,922	1,406,815	0	7,925	0	164,864	4.185	5.427	MJSD	1,707	31,022	08/03/2021	09/22/2034	1,499,085	
BRWYKD-4A-4	CVC CORDATUS LOAN FUND LIMITED ABS_ABS _		1.C FE	2,254,350	2,231,455	2,232,098	2,231,455	0	0	0	692,890	3.735	3.845	MJSD	2,315	42,070	08/03/2021	09/22/2034	2,273,525	
BRWYNX-YQ-9	BLUEMOUNTAIN FUJI EUR CLO IV D MEZZANIN		1.C FE	1,475,625	1,468,063	1,468,464	1,468,063	0	0	0	750	3.747	3.844	FMAN	5,654	27,418	07/15/2021	02/25/2034	1,495,481	
BRWYNY-05-0	HENLEY CLO DAC HNLY_5 MEZZANIN ABS_ABS _		1.C FE	1,185,600	1,174,450	1,174,791	1,174,450	0	0	0	133,254	3.815	3.915	JAJO	8,214	22,914	07/30/2021	10/25/2034	1,197,364	
BRY16L-D6-1	LOGICLANE CLO LOGIC_1 MEZZANIN ABS_ABS _		1.F FE	9,064,800	9,395,600	9,489,440	9,395,600	0	0	0	1,111,600	4.509	3.858	JAJO	91,790	459,330	02/11/2022	03/15/2035	9,615,437	
BRY16M-CJ-2	ST PAULS CLO SPAUL_9X MEZZANIN ABS_ABS _		1.F FE	904,560	939,560	943,781	939,560	0	0	0	480	5.004	5.419	JAJO	9,534	239,095	02/23/2022	07/20/2035	963,644	
BYD2FP-ZF-4	TRINITAS EURO CLO VII DAC TRNT ABS_ABS _		2.C FE	4,845,375	5,285,025	5,299,050	5,285,025	0	0	0	2,700	5.815	5.887	JAJO	58,016	157,439	05/03/2024	07/25/2037	5,442,464	
BYD2KN-8N-6	TEXAS DEBT CAPITAL EURO CLO TC MEZZANIN		2.C FE	9,244,600	9,982,825	10,007,806	9,982,825	0	0	0	1,181,075	5.621	5.596	JAJO	120,020	793,722	05/17/2024	07/16/2038	10,271,720	
BYD3UE-M8-0	PENTA CLO SA PENTA_24-17 MEZZANIN ABS_AB		2.C FE	2,315,843	2,420,541	2,436,277	2,402,205	0	5,673	0	1,423	5.314	5.809	FMAN	16,078	66,108	04/23/2025	08/15/2038	2,486,649	
BYDA2R-FU-5	HENLEY CLO XII DAC HNLY_12 SENIOR ABS_AB		1.C FE	3,243,000	3,523,350	3,547,500	3,523,350	0	0	0	1,067,095	4.009	4.370	JAJO	30,604	128,651	10/22/2024	01/15/2038	3,652,001	
BYDA2R-G7-5	HENLEY CLO XII DAC HNLY_12 MEZZANIN ABS_		1.F FE	14,863,286	15,855,075	15,872,640	15,853,486	0	3,220	0	764,065	4.209	4.610	JAJO	144,590	448,326	10/14/2025	01/15/2038	26,992	
BYDA2R-G8-3	HENLEY CLO XII DAC HNLY_12 MEZZANIN ABS_		2.C FE	4,324,000	4,697,800	4,723,624	4,697,800	0	0	0	435,800	5.126	5.561	JAJO	52,175	214,422	10/22/2024	01/15/2038	4,912,222	
BYDA7A-D8-8	ARINI EUROPEAN CLO ARINI_4A SENIOR ABS_A		1.C FE	4,192,800	4,697,800	4,770,107	4,697,800	0	0	0	2,400	4.176	4.514	JAJO	42,506	184,849	11/26/2024	01/15/2038	4,882,649	
BYDA7A-EU-8	ARINI EUROPEAN CLO ARINI_4A MEZZANIN ABS		1.F FE	10,797,500	11,744,500	11,899,597	11,744,500	0	0	0	6,000	4.626	5.002	JAJO	117,715	507,729	10/24/2024	01/15/2038	12,252,229	
BYDC2Y-5W-3	NWEST_IX-A MEZZANIN ABS_ABS _IX-A 144A		1.F FE	10,798,500	11,744,500	11,841,719	11,744,500	0	0	0	1,654,912	4.526	4.943	JAJO	115,170	471,328	10/29/2024	01/15/2038	12,215,828	
BYDC2Y-9K-5	VOYA EURO CLO VIII DAC VOYE_8A MEZZANIN		1.F FE	15,978,320	17,734,195	17,862,246	17,734,195	0	15,068	0	9,060	4.359	4.800	JAJO	167,491	1,095,208	12/16/2024	01/15/2039	18,375,508	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
BYDC2Y-DD-6	TRINITAS EURO CLO VIII DAC TRN MEZZANIN		1.F FE	18,002,150	19,965,650	20,021,364	19,965,650	0	0	0	10,200	4.459	4.868	JAJO	192,891	802,725	11/14/2024	01/15/2038	20,768,375	
BYDC2Y-ER-4	TRINITAS EURO CLO VIII DAC TRN MEZZANIN		2.C FE	7,412,650	8,221,150	8,243,538	8,221,150	0	0	0	4,200	5.109	5.558	JAJO	91,004	374,446	11/14/2024	01/15/2038	8,595,596	
BYDFWK-XZ-5	AVOCA CLO DESIGNATED ACTIVITY ABS_ABS _3		2.C FE	26,088,000	28,186,800	28,282,852	28,186,800	0	0	0	14,400	4.809	5.242	JAJO	293,692	794,679	03/07/2025	04/15/2039	28,842,452	
BYDJCY-W3-1	AVOCA CLO DESIGNATED ACTIVITY ABS_ABS _3		1.F FE	27,175,000	29,361,250	29,342,247	29,361,250	0	0	0	15,000	4.009	4.403	JAJO	255,037	651,286	03/07/2025	04/15/2039	29,932,501	
BYDJHN-3V-0	ABCVL_3A ABS_ABS _3A 144A		1.F FE	7,065,500	7,633,925	7,647,142	7,633,925	0	0	0	568,425	4.414	4.747	FMAN	42,120	188,515	03/07/2025	05/18/2038	7,822,440	
BYDK1D-52-8	PROVIDUS CLO DAC PRVD_12 MEZZANIN ABS_AB		1.F FE	13,386,600	14,093,400	14,204,006	14,093,400	0	17,502	0	1,068,210	4.393	4.834	FMAN	323,320	0	05/16/2025	08/18/2038	14,093,400	
BYDK1D-54-4	PROVIDUS CLO DAC PRVD_12 MEZZANIN ABS_AB		2.C FE	3,346,650	3,523,350	3,550,447	3,523,350	0	0	0	176,700	5.493	5.969	FMAN	101,070	0	05/16/2025	08/18/2038	3,523,350	
BYDLEV-P1-2	PRVD_9A MEZZANIN ABS_ABS _9A 144A		2.C FE	21,069,650	21,727,325	21,789,986	21,727,325	0	0	0	657,675	5.154	6.074	JAJO	233,297	439,924	06/06/2025	01/18/2038	22,106,821	
BYDMZQ-QU-3	CIFC EUROPEAN FUNDING CLO DAC ABS_ABS _7		2.C FE	5,846,750	5,872,250	5,887,808	5,872,250	0	20,848	0	25,500	5.175	5.576	JAJO	100,452	270,980	07/11/2025	07/15/2039	109,697	
BYDNFB-5B-1	AVOCA CLO AVOCA_37 ABS_ABS _37 144A		1.F FE	20,917,800	21,140,100	21,259,304	21,140,100	0	0	0	1,176,689	4.013	4.556	JAJO	308,684	27,464	06/25/2025	07/15/2038	414,293	
BYDNFB-PJ-2	BILBAO CLO I DAC BILB_5 ABS_ABS _5 144A		2.C FE	15,278,250	15,267,850	15,307,206	15,267,850	0	0	0	108,401	5.233	5.718	JAJO	288,516	0	07/03/2025	07/20/2038	309,582	
BYDNFC-7P-6	BILBAO CLO DAC BILB_5 ABS_ABS _5 144A		1.F FE	15,278,250	15,267,850	15,252,727	15,267,850	0	943	0	(10,400)	4.333	4.765	JAJO	238,895	0	07/03/2025	07/20/2038	308,894	
BYDNFC-FX-0	BILBAO CLO I DAC BILB_5 ABS_ABS _5 144A		1.C FE	5,876,250	5,872,250	5,924,042	5,872,250	0	0	0	(4,000)	4.083	4.465	JAJO	86,581	0	07/03/2025	07/20/2038	118,732	
BYDNFC-KM-8	FIDELITY GRAND HARBOUR CLO DAC ABS_ABS _		1.F FE	17,394,750	17,616,750	17,754,031	17,616,750	0	0	0	222,000	4.467	4.910	JAJO	257,954	0	07/16/2025	10/15/2038	344,904	
BYDNFC-MU-8	CIFC EUROPEAN FUNDING CLO DAC ABS_ABS _7		1.F FE	11,518,098	11,568,333	11,651,249	11,568,333	0	0	0	266,267	4.425	4.858	JAJO	166,367	66,034	07/11/2025	07/15/2039	215,672	
BYDNFD-33-7	AVOCA CLO AVOCA_37 ABS_ABS _37 144A		2.C FE	20,917,800	21,140,100	21,203,475	21,140,100	0	0	0	1,467,450	4.963	5.557	JAJO	381,764	344,103	06/25/2025	07/15/2038	415,268	
BYDNSW-EN-5	AVOCA CLO XXXIII DAC AVOCA_33 MEZZANIN A		1.C FE	6,581,163	6,753,088	6,760,339	6,753,088	0	0	0	863,675	3.900	4.295	JAJO	78,280	250,495	07/31/2025	10/15/2038	6,753,088	
BYDNSW-L6-4	AVOCA CLO XXXIII DAC AVOCA_33 MEZZANIN A		1.F FE	8,584,125	8,808,375	8,867,470	8,808,375	0	0	0	884,000	4.200	4.639	JAJO	109,958	175,408	07/31/2025	10/15/2038	8,808,375	
BYDQL5-6D-5	RRE LOAN MANAGEMENT RRME_6A MEZZANIN ABS		1.C FE	14,004,600	14,093,400	14,109,324	14,093,400	0	6,254	0	887,849	3.834	4.193	JAJO	126,080	141,907	08/28/2025	10/15/2038	277,308	
BYDQUL-EF-6	AVOCA CLO XXIX DAC AVOCA_29X MEZZANIN AB		1.F FE	9,364,000	9,395,600	9,454,655	9,395,600	0	0	0	723,350	4.150	4.581	MON	115,892	0	08/29/2025	10/15/2038	9,395,600	
BYDQUL-UC-5	AVOCA CLO XXIX DAC AVOCA_29X MEZZANIN AB		1.C FE	17,557,500	17,616,750	17,718,473	17,616,750	0	0	0	889,350	3.850	4.234	JAJO	201,589	0	08/29/2025	10/15/2038	17,616,750	
BYDRN2-KX-8	HAMBRIDGE EURO CLO 1 DAC HAMBR SENIOR AB		1.C FE	5,925,000	5,872,250	5,882,937	5,872,250	0	0	0	(52,750)	4.089	4.546	JAJO	41,353	0	09/17/2025	10/20/2038	116,184	
BYDRN2-L2-5	HAMBRIDGE EURO CLO 1 DAC HAMBR MEZZANIN		1.F FE	8,887,500	8,808,375	8,883,954	8,808,375	0	0	0	(79,125)	4.489	4.970	JAJO	68,098	0	09/17/2025	10/20/2038	174,276	
BYDRXH-KN-6	GOLDENTREE LOAN MANAGEMENT EUR MEZZANIN		1.F FE	11,758,000	11,744,500	11,742,076	11,744,500	0	0	0	(13,500)	4.120	4.466	JAJO	84,678	0	09/19/2025	10/20/2039	217,755	
BYDRXH-P9-2	GOLDENTREE LOAN MANAGEMENT EUR MEZZANIN		2.C FE	8,230,600	8,221,150	8,222,371	8,221,150	0	0	0	(9,450)	4.870	5.247	JAJO	70,065	0	09/19/2025	10/20/2039	152,429	
BYDRXH-PQ-4	GOLDENTREE LOAN MANAGEMENT EUR MEZZANIN		1.C FE	11,758,000	11,744,500	11,754,569	11,744,500	0	0	0	(13,500)	3.870	4.172	JAJO	79,540	445,039	09/19/2025	10/20/2039	217,755	
BYDS3N-XY-6	BBAM EUROPEAN CLO BBAME_7 MEZZANIN ABS_A		1.C FE	15,853,725	15,855,075	15,869,458	15,855,075	0	0	0	1,350	3.855	3.869	JAJO	84,891	0	09/24/2025	01/26/2039	304,899	
BYDS7Q-KK-9	ARINI EUROPEAN CLO ARINI_7 MEZZANIN ABS_		1.F FE	4,676,800	4,697,800	4,686,056	4,697,800	0	0	0	712,750	4.140	4.156	JAJO	29,714	0	09/26/2025	01/15/2039	91,708	
BYDSUW-F7-5	PENTA CLO 16 DAC PENTA_24-16A ABS_ABS _2		1.C FE	30,214,600	30,535,700	30,574,558	30,535,700	0	0	0	656,850	3.804	4.229	JAJO	235,542	0	10/08/2025	10/18/2039	539,584	
BYDSUY-MW-8	PENTA CLO 16 DAC PENTA_24-16A ABS_ABS _2		1.F FE	11,621,000	11,744,500	11,814,226	11,744,500	0	0	0	774,875	4.054	4.520	JAJO	96,547	0	10/08/2025	10/18/2039	207,532	
BYDSUY-T8-4	PENTA CLO 16 DAC PENTA_24-16A ABS_ABS _2		2.C FE	16,269,400	16,442,300	16,452,124	16,442,300	0	0	0	824,275	4.804	5.303	JAJO	160,172	32,351	10/08/2025	10/18/2039	290,545	
BYDT6F-10-7	AVOCA CLO XXXIV DAC AVOCA_34 MEZZANIN AB		1.C FE	10,509,300	10,570,050	10,549,404	10,570,050	0	0	0	2,145,150	3.850	3.865	JAJO	19,217	0	10/16/2025	01/15/2038	223,615	
BYDT6F-5T-0	AVOCA CLO XXXIV DAC AVOCA_34 MEZZANIN AB		1.F FE	11,677,000	11,744,500	11,809,386	11,744,500	0	0	0	2,238,750	4.100	4.117	JAJO	22,739	0	10/16/2025	01/15/2038	248,461	
BYDT6F-62-8	AVOCA CLO XXXIV DAC AVOCA_34 MEZZANIN AB		2.C FE	14,012,400	14,093,400	14,021,699	14,093,400	0	0	0	212,920	4.900	4.924	JAJO	32,611	0	10/16/2025	01/15/2038	298,153	
BYDTE3-UB-9	PALMER SQUARE EUROPEAN CLO DAC MEZZANIN		1.F FE	11,372,410	11,509,610	11,498,100	11,509,610	0	0	0	3,713,548	4.173	4.192	JAJO	76,047	464,553	10/21/2025	03/15/2038	232,104	
BYDTQC-J0-3	PENTA CLO SA PENTA_23-15A MEZZANIN ABS_A		2.C FE	16,613,363	16,735,913	16,651,817	16,735,913	0	0	0	201,817	5.119	5.149	JAJO	80,912	20,975	10/28/2025	10/15/2038	16,735,913	
BYDTQC-L0-0	PENTA CLO SA PENTA_23-15A MEZZANIN ABS_A		1.F FE	11,367,038	11,450,888	11,489,672	11,450,888	0	0	0	83,850	4.219	4.239	JAJO	45,627	40,509	10/28/2025	10/15/2038	11,450,888	
BYDTXE-UH-1	CAPITAL FOUR CLO CFOUR_11 MEZZANIN ABS_A		1.C FE	13,388,720	13,623,620	13,727,365	13,623,620	0	0	0	234,900	3.994	4.010	JAJO	30,229	0	10/31/2025	01/25/2039	262,540	
BYDTXG-SW-6	ARINI EUROPEAN CLO II DAC ARIN MEZZANIN		1.F FE	8,367,950	8,514,763	8,514,763	8,514,763	0	0	0	2,813,813	4.174	4.195	JAJO	40,477	258,833	10/31/2025	10/15/2038	160,932	
BYDUJB-1R-0	ADAGIO CLO ADAGI_IV-A MEZZANIN ABS_ABS _		1.F FE	4,591,600	4,697,800	4,685,819	4,697,800	0	0	0	106,200	4.371	4.392	JAJO	17,112	522,438	11/05/2025	07/15/2038	92,852	
G4336S-BT-4	HAYFIN EMERALD CLO HAYEM_2A ABS_ABS _2A		1.E FE	6,288,450	6,165,863	6,176,553	6,165,863	0	0	0	729,488	4.566	3.264	FMAN	27,363	292,436	04/16/2021	05/27/2034	6,307,626	
Z92M6C-KP-4	CAIRN CLO BV CRNCL_16-7A SENIOR ABS_ABS		1.A FE	930,921	1,174,450	1,175,944	1,135,229	0	11,117	0	134,852	3.666	5.284	JAJO	7,415	45,979	10/24/2022	01/31/2030	1,196,223	
Z958WQ-R3-4	AVOCA CLO DESIGNATED ACTIVITY MEZZANIN A		1.C FE	8,051,400	7,927,538	7,914,511	7,927,538	0	0	0	130,150	3.526	3.662	JAJO	59,011	145,613	03/15/2021	04/15/2034	8,073,151	
Z958WQ-R4-2	AVOCA CLO DESIGNATED ACTIVITY MEZZANIN A		1.F FE	10,108,986	10,158,993	10,164,160	10,083,464	0	8,744	0	5,788	4.226	4.568	JAJO	93,019	222,395	08/03/2023	04/15/2034	10,381,388	
Z9592Y-X8-0	SOUND POINT EURO CLO SNDPE_5 MEZZANIN AB		1.C FE	20,861,750	20,552,875	20,195,769	20,552,875	0	93,672	0	6,305,007	1.850	3.450	JAJO	69,709	1,116,758	03/10/2021	07/25/2035	20,741,917	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
Z9592Y-X9-8	SOUND POINT EURO CLO SNDPE_5 MEZZANIN AB		1.F FE	14,662,830	14,445,735	14,459,707	14,445,735	0	0	0	7,380	4.865	4.598	JAJO	128,844	1,270,323	03/10/2021	07/25/2035	14,764,709	
Z95AKM-G5-8	AVOCA CLO AVOCA-13 MEZZANIN ABS_ABS _13A		1.F FE	1,466,474	1,761,675	1,774,842	1,656,556	0	(10,170)	0	(325)	4.426	6.308	JAJO	16,894	40,338	05/12/2022	04/15/2034	1,802,013	
Z95BGN-W7-7	FAIR OAKS LOAN FUNDING I I DAC ABS_ABS _2		1.C FE	2,014,063	2,348,900	2,343,005	2,252,560	0	13,125	0	2,656	3.509	4.958	JAJO	17,858	43,143	10/05/2023	04/15/2034	2,392,043	
Z95C7U-61-1	ARES EUROPEAN CLO BV ARESE_11 MEZZANIN A		1.C FE	1,203,000	1,174,450	1,176,513	1,174,450	0	20,312	0	600	4.209	4.348	JAJO	10,710	25,708	04/21/2021	04/15/2032	1,200,158	
Z95CMK-CS-0	BRIDGEPOINT CLO DAC BRGPT_2 SRSEC ABS_AB		1.C FE	2,976,448	3,347,183	3,344,862	3,183,864	0	20,708	0	375,348	3.659	5.209	JAJO	26,536	64,007	12/13/2023	04/15/2035	3,411,190	
Z95CQ1-LU-3	AVOCA CLO DESIGNATED ACTIVITY ABS_ABS _2		1.C FE	5,272,648	5,872,250	5,864,421	5,639,479	0	30,809	0	5,741	3.526	4.856	JAJO	44,862	107,862	02/15/2024	07/15/2034	5,980,112	
Z95DM4-75-0	NORTH WESTERLY CLO BV NWEST_5 MEZZANIN A		1.C FE	1,179,600	1,174,450	1,174,767	1,174,450	0	0	0	600	3.704	3.840	JAJO	8,821	48,318	07/19/2021	07/20/2034	1,196,924	
Z95E6M-JH-7	AVONDALE PARK CLO AVDPK_1R SRSEC ABS_ABS		1.C FE	5,229,028	5,872,250	5,877,522	5,588,585	0	57,840	0	658,901	3.835	5.434	MJSD	6,256	240,939	12/12/2023	09/20/2034	5,987,934	
Z95EWG-FA-0	BLACKROCK EUROPEAN CLO BECLO_1 MEZZANIN		1.F FE	1,102,230	1,174,450	1,175,434	1,089,362	0	20,663	0	307,256	4.216	6.244	JAJO	10,453	303,205	07/19/2021	07/17/2034	1,200,171	
Z95GSR-AV-5	AQUEDUCT EUROPEAN CLO 5-2020 D SENIOR AB		1.F FE	1,970,677	2,348,900	2,349,575	2,219,706	0	12,376	0	264,458	4.004	5.569	JAJO	19,071	48,470	05/11/2022	04/20/2034	2,397,370	
Z95GSR-AW-3	AQUEDUCT EUROPEAN CLO 5-2020 D SUB ABS_A		2.C FE	495,751	587,225	588,102	557,067	0	(531)	0	66,516	5.004	6.400	JAJO	5,959	15,053	05/03/2022	04/20/2034	602,278	
Z95GWG-1C-6	AVOCA CLO DESIGNATED ACTIVITY ABS_ABS _2		1.C FE	11,307,290	11,392,165	11,395,503	11,392,165	0	0	0	5,820	3.776	3.890	JAJO	93,203	223,577	10/20/2021	10/15/2034	11,615,742	
Z95JXV-3J-9	CORDATUS CLO PLC CORDA_22 ABS_ABS _22 14		1.A FE	11,605,000	11,744,500	11,746,614	11,744,500	0	0	0	1,140,470	3.040	2.998	MJSD	16,860	174,488	11/01/2021	12/15/2034	11,918,988	
Z95JXV-3P-5	CORDATUS CLO PLC CORDA_21-22 ABS_ABS _22		1.F FE	24,370,500	24,663,450	24,678,859	24,663,450	0	0	0	953,380	4.200	3.457	MJSD	48,916	511,218	11/01/2021	12/15/2034	25,174,668	
Z95KFN-M5-3	TIKEHAU CLO BV TIKEH_6 SUB ABS_ABS _6 14		1.C FE	10,377,115	11,744,500	11,748,191	11,081,782	0	147,592	0	4,772,974	3.789	5.504	JAJO	96,416	1,225,021	09/18/2023	01/15/2035	11,976,764	
Z95LL9-HT-9	CABINTEELY PARK CLO DAC CABPK ABS_ABS _1		1.F FE	962,042	1,174,450	1,176,394	1,087,799	0	38,039	0	129,094	4.364	6.356	FMAN	6,407	26,368	03/15/2023	08/15/2034	1,200,818	
Z95LL9-JW-0	PALMER SQUARE EUROPEAN CLO PLM ABS_ABS _		1.A FE	17,056,500	17,616,750	17,620,214	17,616,750	0	0	0	1,807,550	2.980	3.031	JAJO	104,996	654,764	11/18/2021	01/21/2035	17,890,568	
Z95LL9-JX-8	PALMER SQUARE EUROPEAN CLO PLM ABS_ABS _		1.C FE	20,126,670	20,787,765	20,794,251	20,787,765	0	0	0	2,085,870	3.760	3.933	JAJO	156,324	733,068	11/18/2021	01/21/2035	21,192,187	
Z95LL9-K1-6	PALMER SQUARE EUROPEAN CLO PLM MEZZANIN		1.F FE	14,782,300	15,267,850	15,297,797	15,267,850	0	0	0	1,045,425	4.310	4.346	JAJO	131,609	676,401	11/18/2021	01/21/2035	15,606,997	
Z95LLE-A4-0	MARINO PARK CLO MROPK-1A MEZZANIN ABS_AB		2.C FE	2,552,400	2,642,513	2,650,640	2,642,513	0	0	0	312,638	5.171	3.769	JAJO	29,227	145,814	01/21/2022	01/16/2034	2,712,996	
Z95LPJ-2X-0	NEUBERGER BERMAN LOAN ADVISERS ABS_ABS _		1.C FE	4,498,331	4,991,413	4,993,078	4,800,747	0	21,476	0	566,811	3.765	4.832	JAJO	34,453	251,497	02/14/2024	10/25/2034	5,087,519	
Z95LPJ-2Z-5	NEUBERGER BERMAN LOAN ADVISERS MEZZANIN		1.F FE	4,859,450	4,991,413	5,027,889	4,991,413	0	0	0	2,550	4.315	3.654	JAJO	39,486	110,215	02/03/2022	10/25/2034	5,101,628	
Z95LPJ-31-9	NEUBERGER BERMAN LOAN ADVISERS MEZZANIN		2.C FE	1,715,100	1,761,675	1,781,605	1,761,675	0	0	0	900	5.265	4.424	JAJO	17,005	47,500	02/03/2022	10/25/2034	1,809,175	
Z95NYS-27-3	SOUND POINT EURO CLO FUNDING S MEZZANIN		1.F FE	5,635,911	5,872,250	5,863,537	5,808,694	0	(17,981)	0	2,364	4.265	4.711	JAJO	45,916	128,155	02/15/2022	04/25/2035	6,000,405	
Z95NYS-29-9	SOUND POINT EURO CLO FUNDING S MEZZANIN		2.C FE	11,578,400	12,038,113	12,155,727	12,038,113	0	0	0	6,150	5.515	4.473	JAJO	119,871	340,051	02/14/2022	04/25/2035	12,378,164	
Z95PYA-FC-2	AURIUM CLO IX DAC ACLO_9A MEZZANIN ABS_A		2.C FE	791,490	822,115	816,204	822,115	0	0	0	656,592	5.565	5.942	JAJO	8,261	22,997	02/23/2022	10/28/2034	845,112	
Z95VEK-K6-6	AURIUM CLO LIMITED ACLO_5R SRSEC ABS_ABS		1.C FE	4,996,904	5,872,250	5,812,900	5,611,440	0	33,770	0	6,809	3.316	4.833	JAJO	41,108	102,005	09/28/2023	04/17/2034	5,974,255	
Z95VEK-W1-4	AURIUM CLO LIMITED ACLO_6 MEZZANIN ABS_A		1.F FE	6,587,900	6,459,475	6,462,827	6,459,475	0	0	0	3,300	4.254	3.111	FMAN	29,005	732,990	04/16/2021	05/22/2034	6,599,765	
Z95VEL-UB-2	ARMADA EURO CLO DESIGNATED ACT MEZZANIN		1.C FE	2,483,475	3,229,738	3,227,537	3,024,272	0	42,773	0	360,061	3.722	5.693	JAJO	21,705	60,263	10/12/2022	07/28/2034	3,290,001	
Z95VEM-0J-6	ARES EUROPEAN CLO BV ARESE_10 MEZZANIN A		1.A FE	1,374,714	1,702,953	1,704,858	1,652,776	0	9,506	0	970,976	3.459	4.955	JAJO	12,763	59,143	09/13/2022	10/15/2031	1,733,799	
Z95VEM-VX-1	CIFC EUROPEAN FUNDING CLO I DA ABS_ABS		1.C FE	10,685,700	10,570,050	10,581,856	10,570,050	0	0	0	5,400	3.709	3.790	JAJO	84,943	204,784	08/02/2021	07/15/2032	10,774,834	
Z95VEN-VQ-4	BILBAO CLO DAC BILB_2R SRSEC ABS_ABS _2R		2.C FE	3,277,431	3,464,628	3,469,524	3,407,400	0	8,188	0	2,037	5.151	5.733	FMAN	20,821	136,442	04/15/2025	08/20/2035	3,554,917	
Z95VEP-F1-2	CIFC EUROPEAN FUNDING CLO I I I ABS_ABS 1		1.A FE	3,640,200	3,523,350	3,520,946	3,523,350	0	0	0	1,800	3.059	3.080	JAJO	23,352	56,742	12/10/2020	01/15/2034	3,580,092	
Z95VEQ-HR-1	CROSTHWAITE PARK CLO DAC CRWPK SRSEC ABS		1.A FE	5,314,320	5,872,250	5,868,833	5,685,528	0	44,190	0	4,951	3.300	4.406	MJSD	9,151	205,641	01/08/2024	03/15/2034	5,967,214	
Z95VER-M9-3	JUBILEE CLO BV JUBIL_13-10RR SRSEC ABS_A		1.C FE	7,290,690	8,285,745	8,287,999	7,810,850	0	263,742	0	795,222	3.709	5.640	JAJO	66,586	340,883	09/19/2023	07/15/2034	8,446,273	
Z95VER-NA-9	JUBILEE CLO BV JUBIL_13-10RR ABS_ABS _13		1.F FE	5,976,445	6,923,383	6,937,100	6,701,592	0	55,213	0	920,845	4.459	5.504	JAJO	66,888	160,251	11/02/2023	07/15/2034	7,083,634	
Z95VEV-0E-7	NEUBERGER BERMAN LOAN ADVISERS ABS_ABS _		1.F FE	6,758,080	6,576,920	6,579,675	6,576,920	0	0	0	3,360	4.116	4.251	JAJO	57,149	140,726	02/01/2021	04/17/2034	6,717,646	
Z95VEV-G1-8	SCULPTOR EUROPEAN CLO OZLME_1 ABS_ABS _1		1.C FE	2,076,517	2,348,900	2,343,873	2,212,020	0	(15,211)	0	2,380,849	3.604	5.636	JAJO	17,166	224,230	12/12/2023	04/18/2034	2,392,533	
Z95VEV-G3-4	SCULPTOR EUROPEAN CLO OZLME_1 ABS_ABS _1		1.C FE	7,428,607	8,221,150	8,221,040	7,895,375	0	166,038	0	7,506	3.604	5.011	JAJO	60,081	204,313	01/09/2024	04/18/2034	8,373,864	
Z95VEV-GF-7	SCULPTOR EUROPEAN CLO OZLME_1 ABS_ABS _1		1.F FE	4,232,769	4,780,012	4,785,704	4,534,837	0	52,177	0	4,163	4.304	5.951	JAJO	41,718	105,481	05/04/2023	04/18/2034	4,885,493	
Z95VEV-UJ-3	OAK HILL EUROPEAN CREDIT PARTN SUB ABS_A		1.C FE	5,363,604	5,872,250	5,881,902	5,670,334	0	25,645	0	5,051	3.910	5.039	JAJO	45,921	254,060	02/01/2024	01/21/2035	5,990,911	
Z95VEX-RB-0	SOUND POINT EURO CLO FUNDING S ABS_ABS _		2.C FE	4,101,508	4,932,690	4,941,530	4,404,414	0	38,287	0	4,677	5.265	7.746	JAJO	47,613	133,001	03/10/2022	01/25/2035	5,065,691	
Z95VEX-SJ-2	SOUND POINT EURO CLO FUNDING S MEZZANIN		1.B FE	11,124,050	10,863,663	10,865,183	10,863,663	0	0	0	5,550	3.665	3.722	JAJO	72,957	203,590	04/30/2021	05/25/2034	11,067,253	
Z95VEX-UN-0	SOUND POINT EURO CLO FUNDING S MEZZANIN		1.E FE	8,718,850	8,514,763	8,519,478	8,514,763	0	0	0	4,350	4.115	4.089	JAJO	64,237	179,262	04/30/2021	05/25/2034	8,694,025	
Z95VEY-36-5	ARES EUROPEAN CLO X I I I DAC ARE SRSEC ABS		1.C FE	1,126,770	1,468,063	1,469,775	1,390,604	0	11,823	0	299,116	3.804	6.110	JAJO	11,324	28,835	10/03/2022	07/20/2032	1,496,898	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
Z95VHS-L9-9	BLACKROCK EUROPEAN CLO BECLO_1 MEZZANIN		1.C FE	1,533,480	1,526,785	1,525,730	1,526,785	0	0	0	2,962,953	3.616	3.748	JAJO	11,655	283,516	07/19/2021	07/17/2034	1,555,612	
Z96CTH-5F-5	MAN EURO CLO DAC MECLOD_2023-1 SRSEC ABS		1.C FE	13,194,375	14,680,625	14,715,424	14,680,625	0	0	0	1,045,125	5.276	5.415	JAJO	167,819	695,040	10/12/2023	10/15/2036	15,079,502	
Z96CTH-5K-4	MAN EURO CLO DAC MECLOD_2023-1 MEZZANIN		1.F FE	7,916,625	8,808,375	8,860,624	8,808,375	0	0	0	1,733,875	6.276	6.826	JAJO	119,776	708,916	10/12/2023	10/15/2036	9,092,007	
Z96HEM-7Y-6	SOUND POINT EURO CLO X FUNDING MEZZANIN		1.C FE	13,252,250	14,328,290	14,358,679	14,328,290	0	0	0	7,320	4.154	4.507	JAJO	120,693	306,493	01/26/2024	04/20/2038	14,634,783	
Z96JXU-5T-6	CANYON EURO CLO DAC CECDAC_202 ABS_ABS _		1.F FE	10,705,500	11,744,500	11,849,406	11,744,500	0	0	0	6,000	5.009	5.540	JAJO	127,461	950,583	04/11/2024	07/15/2037	12,048,833	
Z96KKV-QF-2	HENLEY CLO DAC HNLY_10X MEZZANIN ABS_ABS		1.F FE	5,451,135	5,989,695	6,019,789	5,989,695	0	0	0	416,760	4.654	4.617	JAJO	56,526	143,093	04/24/2024	07/20/2037	6,132,788	
Z96KKV-QH-8	HENLEY CLO DAC HNLY_10X MEZZANIN ABS_ABS		2.C FE	8,230,145	9,043,265	9,107,787	9,043,265	0	0	0	4,620	5.754	5.681	JAJO	105,515	265,764	04/24/2024	07/20/2037	9,309,029	
Z96KM3-QC-9	CVC CORDATUS LOAN FUND LIMITED MEZZANIN		1.F FE	4,499,460	4,932,690	4,937,626	4,932,690	0	0	0	583,590	4.750	5.122	MJSD	11,064	115,978	04/25/2024	06/15/2037	5,048,668	
Z96KM3-QE-5	CVC CORDATUS LOAN FUND LIMITED MEZZANIN		2.C FE	7,284,840	7,986,260	8,010,406	7,986,260	0	0	0	4,080	5.850	6.280	MJSD	22,062	308,830	04/25/2024	06/15/2037	8,218,505	
Z96KPE-GH-2	HARVEST CLO HARVT_24-28 ABS_ABS _28-R 14		1.C FE	5,599,100	6,107,140	6,161,201	6,107,140	0	0	0	1,656,403	4.165	4.292	JAJO	46,633	187,854	09/26/2024	10/25/2034	6,236,584	
Z96KPE-GK-5	HARVEST CLO HARVT_28X MEZZANIN ABS_ABS _		1.F FE	3,206,620	3,523,350	3,561,384	3,569,315	0	61,133	0	8,864	4.715	4.713	JAJO	30,456	227,459	05/03/2024	10/25/2034	3,607,899	
Z96LSA-ZP-6	GOLDENTREE LOAN MANAGEMENT EUR ABS_ABS _		2.C FE	13,015,200	14,093,400	14,188,277	14,093,400	0	0	0	7,200	5.704	5.950	JAJO	163,011	410,655	05/24/2024	07/20/2037	14,504,055	
Z96R3Z-VJ-3	AVOCA_31 MEZZANIN ABS_ABS _31 144A		1.F FE	5,156,600	5,578,638	5,581,550	5,578,638	0	0	0	660,013	4.176	4.168	JAJO	50,476	120,707	07/26/2024	07/15/2038	5,699,345	
Z96R3Z-VK-0	AVOCA_31 MEZZANIN ABS_ABS _31 144A		2.C FE	6,513,600	7,046,700	7,072,842	7,046,700	0	0	0	3,600	5.126	5.045	JAJO	78,263	186,145	07/26/2024	07/15/2038	7,232,845	
Z96R7X-3X-4	ARINI_3A MEZZANIN ABS_ABS _3A 144A		2.C FE	5,358,750	5,872,250	5,907,256	5,872,250	0	0	0	3,000	5.576	6.082	JAJO	70,945	168,412	06/28/2024	10/15/2037	6,040,662	
Z96T0F-T3-4	OCP EURO CLO 2024-11 DAC OCPE ABS_ABS _2		1.F FE	8,186,250	8,808,375	8,828,890	8,808,375	0	0	0	1,170,099	4.204	4.739	JAJO	75,089	493,069	10/14/2024	10/18/2037	8,998,357	
Z96T0F-T5-9	OCP EURO CLO 2024-11 DAC OCPE ABS_ABS _2		2.C FE	8,186,250	8,808,375	8,844,142	8,808,375	0	0	0	1,381,083	5.154	5.629	JAJO	92,058	545,415	10/14/2024	10/18/2037	9,040,094	
Z96TUM-AF-9	BAIN CAPITAL EURO CLO BCCE_24 ABS_ABS _2		1.C FE	5,431,750	5,872,250	5,933,064	5,872,250	0	0	0	1,386,500	4.104	4.483	JAJO	53,977	228,184	10/30/2024	01/18/2038	6,100,434	
Z96TUM-AK-8	BAIN CAPITAL EURO CLO BCCE_24 ABS_ABS _2		1.F FE	10,863,500	11,744,500	11,790,412	11,744,500	0	0	0	697,750	4.554	4.974	JAJO	118,671	501,674	10/30/2024	01/18/2038	12,246,174	
Z96TW2-0T-2	SCULPTOR EUROPEAN CLO SCULE_7 ABS_ABS _7		1.F FE	8,943,250	9,747,935	9,792,847	9,747,935	0	0	0	4,980	4.609	4.738	JAJO	97,345	564,101	10/23/2024	01/15/2038	9,980,919	
Z96U0N-7B-0	VICTORY STREET CLO I DAC VICST MEZZANIN		1.C FE	5,449,500	5,872,250	5,894,263	5,872,250	0	0	0	694,750	4.126	4.529	JAJO	52,496	219,288	11/04/2024	01/15/2038	6,091,538	
Z96U0N-7F-1	VICTORY STREET CLO I DAC VICST MEZZANIN		1.F FE	5,449,500	5,872,250	5,908,227	5,872,250	0	0	0	3,000	4.776	5.227	JAJO	60,766	250,958	11/04/2024	01/15/2038	6,123,208	
Z96UBY-FF-6	CARLYLE EURO CLO DAC CGMSE_24 MEZZANIN A		1.F FE	15,199,100	16,442,300	16,497,347	16,442,300	0	0	0	1,530,250	4.549	5.029	JAJO	151,670	681,950	10/31/2024	01/19/2038	17,124,250	
Z96UBY-FH-2	CARLYLE EURO CLO DAC CGMSE_24 MEZZANIN A		2.C FE	11,893,200	12,918,950	12,988,881	12,918,950	0	0	0	2,844,500	5.554	6.127	JAJO	145,497	647,434	11/07/2024	01/19/2038	13,566,384	
Z96VE0-1A-1	MONUMENT CLO DAC MNMNT_2 MEZZANIN ABS_AB		1.F FE	7,165,290	7,751,370	7,786,004	7,751,370	0	0	0	917,070	4.604	5.593	JAJO	72,366	340,351	10/31/2024	01/20/2039	8,091,721	
Z96VH5-R4-3	SCULPTOR EUROPEAN CLO XII DAC ABS_ABS _1		2.C FE	10,571,500	11,744,500	11,897,645	11,744,500	0	0	0	6,000	5.509	5.981	JAJO	140,184	523,499	11/27/2024	01/15/2038	12,267,999	
Z96VHK-29-6	GOLDENTREE LOAN MANAGEMENT EUR ABS_ABS _		2.C FE	13,688,350	15,267,850	15,309,406	15,267,850	0	0	0	7,800	5.104	5.164	JAJO	158,019	639,507	12/04/2024	01/20/2039	15,907,357	
Z96WNP-5K-8	BRIDGEPOINT CLO 4 DAC BRGPT_4X MEZZANIN		1.F FE	6,238,500	7,046,700	7,050,486	7,046,700	0	0	0	741,150	4.154	4.561	JAJO	59,357	150,491	01/23/2025	01/20/2039	7,197,191	
Z96WNP-5M-4	BRIDGEPOINT CLO 4 DAC BRGPT_4X MEZZANIN		2.C FE	5,718,625	6,459,475	6,453,176	6,459,475	0	12,117	0	807,900	4.904	5.352	JAJO	64,234	162,480	01/23/2025	01/20/2039	6,621,955	
Z96XJE-W2-6	PENTA CLO 3 DESIGNATED ACTIVIT ABS_ABS _		1.F FE	2,598,875	2,936,125	2,934,231	2,936,125	0	0	0	1,500	4.016	4.257	JAJO	24,893	61,347	01/31/2025	10/18/2038	2,997,472	
Z96Y0C-0G-2	BRIDGEPOINT CLO BRGPT_8X MEZZANIN ABS_AB		1.F FE	16,305,000	17,616,750	17,626,758	17,616,750	0	0	0	1,311,750	4.154	4.547	JAJO	148,393	364,992	03/07/2025	10/20/2037	17,981,742	
Z96Y0C-0J-6	BRIDGEPOINT CLO BRGPT_8X ABS_ABS _8 144A		2.C FE	15,218,000	16,442,300	16,394,514	16,442,300	0	0	0	1,224,300	4.954	5.391	JAJO	165,173	405,196	03/07/2025	10/20/2037	16,847,496	
Z96Y1S-L4-0	ARINI EUROPEAN CLO V DAC ARINI MEZZANIN		1.F FE	10,455,000	11,744,500	11,751,036	11,744,500	0	0	0	6,000	4.206	4.624	JAJO	107,028	285,079	02/21/2025	01/15/2039	12,029,579	
Z96Y52-JM-6	OCP EURO CLO OCPE_25-12 SRSEC ABS_ABS _2		1.F FE	10,508,500	11,744,500	11,685,800	11,744,500	0	0	0	1,043,625	4.004	4.555	JAJO	95,356	282,493	02/14/2025	01/20/2038	12,026,993	
Z96Y52-JP-9	OCP EURO CLO OCPE_25-12 SRSEC ABS_ABS _2		2.C FE	9,194,938	10,276,438	10,281,921	10,276,438	0	0	0	1,042,875	4.754	5.214	JAJO	99,065	291,233	02/14/2025	01/20/2038	10,567,671	
Z96YH6-9T-0	AQUEDUCT EUROPEAN CLO AQUE_25 SRSEC ABS_		2.C FE	8,345,200	9,395,600	9,348,622	9,395,600	0	0	0	2,183,800	4.809	5.251	JAJO	97,897	257,243	01/30/2025	04/15/2038	4,370,084	
Z96Z2X-RM-9	BBAM EUROPEAN CLO DESIGNATED A MEZZANIN		2.C FE	14,239,700	15,385,295	15,473,679	15,385,295	0	0	0	7,860	5.109	5.496	FMAN	78,603	451,995	03/07/2025	11/26/2037	15,837,290	
Z96Z3J-NS-0	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _		1.F FE	10,837,500	11,744,500	11,764,705	11,744,500	0	0	0	6,000	4.359	4.791	JAJO	108,077	288,891	03/10/2025	04/15/2038	1,831,489	
Z96Z48-3B-2	PENTA CLO DESIGNATED ACTIVITY ABS_ABS _2		1.F FE	8,152,500	8,808,375	8,863,348	8,808,375	0	0	0	4,500	4.126	4.570	JAJO	78,744	206,324	03/07/2025	04/15/2038	8,258,113	
Z96Z48-3D-8	PENTA CLO DESIGNATED ACTIVITY ABS_ABS _2		2.C FE	8,152,500	8,808,375	8,834,632	8,808,375	0	0	0	4,500	5.076	5.523	JAJO	96,875	251,863	03/07/2025	04/15/2038	8,200,091	
Z970K6-3F-5	ROCKFORD TOWER EUROPE CLO 2 RF SRSEC ABS		1.F FE	7,941,150	8,221,150	8,245,781	8,221,150	0	0	0	4,200	4.409	4.885	JAJO	78,535	130,427	05/23/2025	04/15/2037	8,351,577	
Z9713B-7Z-3	TRINITAS EURO CLO IX DAC TRNTE MEZZANIN		1.F FE	7,252,410	7,751,370	7,769,335	7,751,370	0	0	0	3,324,360	4.464	4.804	FMAN	43,253	567,971	04/04/2025	05/15/2039	7,930,587	
Z9713B-81-7	TRINITAS EURO CLO IX DAC TRNTE MEZZANIN		2.C FE	13,515,855	14,445,735	14,486,167	14,445,735	0	0	0	3,327,780	5.414	5.794	FMAN	97,762	706,049	04/04/2025	05/15/2039	14,849,374	
Z97190-UN-2	AQUEDUCT EUROPEAN CLO AQUE_25 MEZZANIN A		2.C FE	13,072,625	13,506,175	13,554,439	13,506,175	0	0	0	1,423,650	5.747	6.203	JAJO	407,466	403,783	04/30/2025	07/20/2038	13,506,175	
Z972KM-WR-8	ANCHORAGE CAPITAL EUROPE CLO A ABS_ABS _		1.F FE	12,432,200	12,918,950	12,988,228	12,918,950	0	0	0	486,750	4.371	4.845	JAJO	254,109	0	05/28/2025	07/23/2039	12,918,950	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
Z972KM-WT-4	ANCHORAGE CAPITAL EUROPE CLO A ABS_ABS _		2.C FE	7,346,300	7,633,925	7,671,395	7,633,925	0	0	0	287,625	5.271	5.784	JAJO	181,073	0	05/28/2025	07/23/2039	7,633,925	
Z972KM-WX-5	ANCHORAGE CAPITAL EUROPE CLO A ABS_ABS _		1.C FE	5,651,000	5,872,250	5,914,502	5,872,250	0	0	0	221,250	3.871	4.363	JAJO	99,766	0	05/28/2025	07/23/2039	5,872,250	
Z972UR-H6-9	OCP EURO CLO 2025-13 DAC OCPE MEZZANIN A		1.F FE	8,505,750	8,808,375	8,871,650	8,808,375	0	0	0	1,378,875	4.342	4.729	JAJO	179,544	168,296	05/21/2025	07/18/2038	8,808,375	
Z972UR-H8-5	OCP EURO CLO 2025-13 DAC OCPE ABS_ABS _2		2.C FE	11,908,050	12,331,725	12,366,540	12,331,725	0	0	0	1,653,675	5.192	5.615	JAJO	300,568	200,148	05/21/2025	07/18/2038	12,331,725	
Z973KW-94-1	HENLEY FUNDING LTD HNLY_14A ABS_ABS _14		1.F FE	12,478,950	12,918,950	12,927,038	12,918,950	0	0	0	6,600	4.130	4.537	JAJO	274,187	25,549	05/23/2025	03/25/2038	251,255	
Z973KW-95-8	HENLEY FUNDING LTD HNLY_14A MEZZANIN ABS		2.C FE	11,911,725	12,331,725	12,404,677	12,331,725	0	0	0	6,300	4.980	5.435	JAJO	315,589	538,353	05/23/2025	03/25/2038	240,161	
Z973T5-AN-7	SCULPTOR EUROPEAN CLO SCULE_13 ABS_ABS _		1.F FE	11,621,000	11,744,500	11,836,412	11,744,500	0	0	0	462,458	4.334	4.808	JAJO	206,430	217,309	06/25/2025	07/15/2039	11,522,610	
Z973T5-AR-8	SCULPTOR EUROPEAN CLO SCULE_13 ABS_ABS _		2.C FE	5,229,450	5,285,025	5,301,371	5,285,025	0	0	0	55,575	5.234	5.742	JAJO	112,184	76,023	06/25/2025	07/15/2039	1,708,168	
Z973T5-B8-9	BRIDGEPOINT CLO DAC BRGPT_5 ABS_ABS _5 1		1.F FE	3,872,260	3,993,130	4,019,685	3,993,130	0	0	0	124,365	4.209	4.622	JAJO	36,415	50,683	06/06/2025	03/31/2038	4,043,813	
Z973T5-B9-7	BRIDGEPOINT CLO DAC BRGPT_5 ABS_ABS _5R		2.C FE	3,986,150	4,110,575	4,122,443	4,110,575	0	0	0	120,930	5.159	5.608	JAJO	45,947	63,984	06/06/2025	03/31/2038	4,174,559	
Z973TC-RQ-7	FAIR OAKS LOAN FUNDING FOAKS_6 ABS_ABS _		1.C FE	5,694,500	5,872,250	5,879,020	5,872,250	0	0	0	1,215,375	3.745	4.116	JAJO	99,573	232,723	06/06/2025	07/15/2039	5,872,250	
Z973TC-RS-3	FAIR OAKS LOAN FUNDING FOAKS_6 ABS_ABS _		1.F FE	13,666,800	14,093,400	14,170,157	14,093,400	0	0	0	426,600	4.041	4.466	JAJO	257,863	191,962	06/06/2025	07/15/2039	14,093,400	
Z973TC-RU-8	FAIR OAKS LOAN FUNDING FOAKS_6 MEZZANIN		2.C FE	17,083,500	17,616,750	17,667,497	17,616,750	0	0	0	533,250	4.995	5.458	JAJO	398,425	286,013	06/06/2025	07/15/2039	17,616,750	
Z9759P-J4-3	ROCKFORD TOWER EUROPE CLO RFTE ABS_ABS _		1.F FE	13,977,000	14,093,400	14,212,833	14,093,400	0	0	0	392,200	4.486	4.883	JAJO	207,231	0	07/18/2025	10/17/2039	252,530	
Z9759P-P2-0	ARBOUR CLO XII DAC ARBR_12X SRSEC ABS_AB		1.F FE	8,216,950	8,221,150	8,280,512	8,221,150	0	0	0	4,200	4.359	4.775	JAJO	77,645	90,995	07/07/2025	07/15/2038	8,312,145	
Z975E6-60-1	HENLEY FUNDING LTD HNLY_13A ABS_ABS _13A		2.C FE	11,752,500	11,744,500	11,777,935	11,744,500	0	0	0	(8,000)	5.172	5.721	JAJO	207,537	302,045	07/03/2025	10/15/2038	233,435	
Z975RG-GW-4	PALMER SQUARE EUROPEAN CLO DAC ABS_ABS _		1.F FE	13,977,000	14,093,400	14,206,167	14,093,400	0	0	0	1,361,550	4.409	4.695	JAJO	134,632	426,140	07/18/2025	07/15/2039	14,220,596	
Z9765C-NB-3	BRIDGEPOINT CLO IX DAC BRGPT_9 ABS_ABS _		1.C FE	11,850,000	11,744,500	11,755,577	11,744,500	0	0	0	(105,500)	3.866	4.298	JAJO	78,196	72,079	09/17/2025	07/15/2038	11,744,500	
Z9765C-ND-9	BRIDGEPOINT CLO IX DAC BRGPT_9 MEZZANIN		1.F FE	9,183,750	9,101,988	9,160,149	9,101,988	0	0	0	(81,763)	4.216	4.669	JAJO	66,089	70,566	09/17/2025	07/15/2038	9,101,988	
Z9765C-NF-4	BRIDGEPOINT CLO IX DAC BRGPT_9 MEZZANIN		2.C FE	10,191,000	10,100,270	10,053,884	10,100,270	0	0	0	(90,730)	4.916	5.380	JAJO	85,513	66,364	09/17/2025	07/15/2038	10,100,270	
Z977GE-YC-1	SCULPTOR EUROPEAN CLO SCULE_5A ABS_ABS _		1.C FE	23,454,000	23,489,000	23,502,802	23,489,000	0	0	0	35,000	3.950	4.354	JAJO	239,686	0	09/12/2025	10/15/2039	23,489,000	
Z977GE-YG-2	SCULPTOR EUROPEAN CLO SCULE_5A ABS_ABS _		1.F FE	11,586,276	11,603,566	11,650,421	11,603,566	0	0	0	17,290	4.422	4.842	JAJO	132,553	0	09/12/2025	10/15/2039	11,603,566	
Z977MS-CN-3	ANCHORAGE CAPITAL EUROPE CLO A ABS_ABS _		1.F FE	11,670,500	11,744,500	11,797,687	11,744,500	0	0	0	74,000	4.437	4.849	JAJO	133,171	244,193	08/28/2025	10/22/2038	226,992	
Z97815-NY-8	TRNTE_10 MEZZANIN ABS_ABS _10 144A		1.C FE	9,481,600	9,395,600	9,406,189	9,395,600	0	0	0	1,331,500	3.938	3.954	FMAN	56,521	0	09/16/2025	11/15/2038	185,925	
Z97815-P0-0	TRNTE_10 ABS_ABS _10 144A		1.F FE	14,222,400	14,093,400	14,180,686	14,093,400	0	0	0	(129,000)	4.288	4.307	FMAN	92,317	289,064	09/16/2025	11/15/2038	278,888	
Z978EP-V6-2	AVOCA CLO AVOCA_30A MEZZANIN ABS_ABS _30		1.F FE	5,871,750	5,872,250	5,908,829	5,872,250	0	0	0	500	4.176	4.673	JAJO	51,770	0	09/24/2025	04/15/2039	5,872,250	
Z979F5-37-2	CAPITAL FOUR CLO MANAGEMENT CF ABS_ABS _		1.F FE	7,047,000	7,046,700	7,094,428	7,046,700	0	0	0	(300)	4.299	4.724	JAJO	53,856	0	10/01/2025	10/26/2038	319,652	
Z97B8N-8S-5	PALMER SQUARE EUROPEAN CLO DAC ABS_ABS _		1.C FE	11,015,250	11,157,275	11,239,265	11,157,275	0	0	0	738,290	4.019	4.037	JAJO	44,841	230,620	11/12/2025	10/15/2038	215,999	
Z97B8N-8U-0	PALMER SQUARE CLO LTD PLMRS_23 MEZZANIN		1.F FE	16,233,000	16,442,300	16,504,026	16,442,300	0	0	0	1,866,576	4.269	4.289	JAJO	70,192	0	11/12/2025	10/15/2038	318,314	
Z97B8N-8W-6	PALMER SQUARE EUROPEAN CLO DAC MEZZANIN		2.C FE	12,754,500	12,918,950	12,854,381	12,918,950	0	0	0	164,450	5.169	5.199	JAJO	66,778	0	11/12/2025	10/15/2038	250,104	
054982-AA-1	BCAST 2022 A ISSUER LLC CORP_BND 144A		1.D PL	19,792,235	19,792,235	19,942,656	19,789,652	0	(3,103)	0	0	8.134	8.216	JAJO	344,358	1,534,726	11/12/2025	10/15/2035	20,199,204	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				7,605,124,290	7,736,530,620	7,724,307,327	7,684,870,111	2,068,018	21,096,855	0	178,048,990	XXX	XXX	XXX	96,111,653	316,242,982	XXX	XXX	5,052,160,007	XXX
000759-BW-9	ABFS MORTGAGE LOAN TRUST 2001 SENIOR ABS		1.A FM	489,828	745,859	691,380	472,699	0	15,582	0	0	6.130	32.075	MON	3,810	22,861	03/08/2002	03/15/2032	768,720	
00441T-AA-1	ACE SECURITIES CORP PACE_06-HE SENIOR AB		1.A FM	8,405,069	13,644,010	9,442,929	7,741,730	0	340,515	0	0	4.126	7.962	MON	10,947	134,882	08/19/2016	06/25/2036	13,778,892	
00441Y-AA-0	ACE SECURITIES CORP ACE_06-OP2 SENIOR AB		1.A FM	2,089,077	2,501,889	2,396,929	2,388,725	0	10,350	0	0	4.156	5.327	MON	2,022	85,621	04/07/2016	08/25/2036	2,541,055	
00764M-CG-0	AEGIS ASSET BACKED SECURITIES MEZZANIN A		1.A FM	1,192,457	1,298,170	1,297,161	1,223,056	0	57,434	0	0	5.721	6.847	MON	1,238	26,888	06/23/2004	09/25/2034	1,325,058	
02528E-AC-2	AMERICAN CREDIT ACCEPTANCE REC ABS_ABS _		1.C FE	6,999,346	7,000,000	7,055,107	6,990,811	0	(8,534)	0	0	4.750	4.892	MON	17,549	121,917	07/18/2025	09/12/2029	7,121,917	
03072S-M5-1	AMERIQUEST MORTGAGE SECURITES MEZZANIN A		1.A FM	17,366,491	17,942,000	14,725,517	17,224,717	0	159,606	0	0	4.881	3.845	MON	14,596	287,376	09/09/2021	10/25/2035	18,229,376	
03072S-PL-3	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0		1.A FM	628,983	794,239	768,135	672,798	0	53,506	0	0	5.421	7.579	MON	718	11,463	03/10/2004	04/25/2034	805,702	
03790C-AF-8	APL FINANCE LLC ASHPL_25-1A SEC ABS_ABS		1.C FE	41,131,062	41,131,473	40,477,483	41,131,424	0	362	0	0	4.810	4.857	MON	60,452	384,694	09/30/2025	03/20/2036	41,516,167	
038394-AA-0	AQUA FINANCE TRUST AQFIT_25-A ABS_ABS _2		1.A FE	9,724,254	9,745,580	9,848,396	9,719,453	0	(5,305)	0	0	5.250	5.353	MON	19,897	338,549	04/24/2025	12/19/2050	10,001,401	
040104-RG-8	ARGENT SECURITIES INC. ARS_06 SENIOR ABS		1.A FM	7,942,021	9,619,253	8,442,856	8,165,549	0	392,272	0	0	4.446	6.306	MON	7,128	158,575	11/19/2013	03/25/2036	9,777,828	
040104-SN-2	ARGENT SECURITIES INC ARSI_06 SENIOR ABS		1.A FM	12,893,399	27,630,468	14,121,814	12,530,641	0	401,036	(107)	0	4.196	7.369	MON	19,324	369,609	09/27/2017	04/25/2036	28,000,077	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
04362V-AA-3	ASCENT EDUCATION FUNDING TRUST SENIOR AB		1.C FE	16,530,239	16,611,676	17,021,923	16,702,562	0	(17,787)	0	0	6.140	5.952	MON	16,999	1,088,629	04/29/2024	10/25/2050	17,121,654	
04541G-QY-1	ASSET BACKED SECURITIES CORP H ABS_ABS _		1.A FM	851,470	906,201	901,582	848,701	0	70,960	0	0	4.851	26.223	MON	733	16,667	03/11/2005	04/25/2035	922,868	
04541G-QZ-8	ASSET BACKED SECURITIES CORP H ABS_ABS _		1.A FM	1,279,779	3,000,000	2,733,525	1,279,779	0	43,573	0	0	4.926	18.287	MON	2,463	55,150	03/11/2005	04/25/2035	3,055,150	
04541G-TP-7	ASSET BACKED SECURITIES CORP H ABS_ABS _		1.A FM	2,121,296	2,215,104	2,155,926	2,190,725	0	126,201	0	0	4.866	3.906	MON	1,797	34,404	07/01/2005	07/25/2035	2,249,508	
04941*-AA-2	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN		1.C PL	66,264,471	66,264,471	66,139,315	66,264,471	0	0	0	0	5.343	5.402	MON	333,624	2,543,742	07/31/2025	05/25/2063	66,513,029	
04941*-AB-0	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN		1.C PL	0	0	0	0	0	0	0	0	3.398	0.000	MON	0	665,375	01/31/2025	05/25/2063	339,083	
04941*-AC-8	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN		1.F PL	66,264,471	66,264,471	66,100,423	66,264,471	0	0	0	0	5.343	5.402	MON	333,624	2,546,654	07/31/2025	05/25/2063	66,513,029	
04941*-AD-6	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN		1.F PL	0	0	0	0	0	0	0	0	5.843	0.000	MON	0	610,941	12/13/2024	05/25/2063	284,649	
05357#-AA-2	AVEN HOME 2024-SL1 LLC TERM_LOAN		1.F PL	36,849,756	36,849,756	36,986,100	36,849,756	0	0	0	0	2.840	2.856	MON	107,888	2,924,696	08/06/2024	08/06/2044	36,924,295	
05357#-AB-0	AVEN HOME 2024-SL1 LLC TERM_LOAN		2.C PL	3,923,571	3,923,571	3,966,338	3,923,571	0	0	0	0	3.440	3.464	MON	12,599	340,603	08/06/2024	08/06/2044	3,932,946	
05357#-AC-8	AVEN HOME 2024-SL1 LLC TERM_LOAN		3.C PL	4,162,580	4,162,580	4,182,560	4,162,580	0	0	0	0	4.690	4.735	MON	15,824	423,352	08/06/2024	08/06/2044	4,175,706	
05368*-AA-3	AVEN HOME LLC AVHO_25-SL2 TERM_LOAN		1.F PL	67,651,967	67,651,967	68,567,569	67,651,967	0	0	0	0	6.249	6.330	MON	187,892	3,014,525	02/19/2025	02/19/2055	67,675,453	
05368*-AB-1	AVEN HOME LLC AVHO_25-SL2 TERM_LOAN		2.C PL	6,923,198	6,923,198	7,038,379	6,923,198	0	0	0	0	6.881	6.980	MON	20,875	419,059	02/19/2025	02/19/2055	6,925,845	
05368*-AC-9	AVEN HOME LLC AVHO_25-SL2 TERM_LOAN		3.C PL	7,421,354	7,421,354	7,486,187	7,421,354	0	0	0	0	7.900	8.030	MON	26,056	523,298	02/19/2025	02/19/2055	7,424,611	
05569Q-AC-8	BNC MORTGAGE LOAN TRUST BNCMT SENIOR ABS		1.A FM	8,018,344	10,567,834	10,149,930	9,861,067	0	90,386	0	0	4.076	6.235	MON	7,179	399,100	05/05/2016	05/25/2037	10,757,717	
05569Q-AD-6	BNC MORTGAGE LOAN TRUST BNCMT SENIOR ABS		1.A FM	3,082,040	3,514,000	2,964,884	3,040,432	0	30,219	0	0	4.136	5.118	MON	2,422	63,139	01/20/2022	05/25/2037	3,577,139	
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXG SUB ABS_A		1.G FE	470,620	470,692	462,561	470,636	0	37	0	0	2.490	2.508	MON	98	56,212	10/01/2020	02/28/2036	476,552	
05608T-AC-5	BXG RECEIVABLES NOTE TRUST BXG SUB ABS_A		2.A FE	886,140	886,157	874,149	886,020	0	5	0	0	4.220	4.263	MON	312	43,639	10/01/2020	02/28/2036	904,855	
072927-AA-4	BAYVIEW OPPORTUNITY MASTER FUN WHOLE_CMO		1.A FE	29,623,126	29,871,301	30,706,613	31,513,548	0	20,335	0	0	6.930	6.122	MON	17,251	2,278,008	11/07/2023	10/28/2060	30,906,342	
07384Y-PC-4	BEAR STEARNS ASSET BACKED SECU SUB ABS_A		1.A FM	59,610	326,135	326,180	55,659	0	22,503	0	0	6.246	73.180	MON	340	9,304	12/12/2003	01/25/2034	335,439	
073879-BA-5	BEAR STEARNS ASSET BACKED SECU ABS_ABS _		1.A FM	592,599	696,629	696,660	570,328	0	28,503	0	0	5.721	19.882	MON	664	19,253	04/12/2004	06/25/2034	715,882	
073879-BB-3	BEAR STEARNS ASSET BACKED SECU ABS_ABS _		1.A FM	928,580	1,072,891	1,072,936	941,761	0	46,514	0	0	6.171	12.881	MON	1,104	29,118	04/12/2004	06/25/2034	1,102,009	
073879-CD-8	BEAR STEARNS ASSET BACKED SECU ABS_ABS _		1.A FM	429,897	476,113	467,034	425,450	0	9,590	0	0	5.721	6.728	MON	454	12,737	05/05/2004	07/25/2034	488,850	
073879-R6-7	BEAR STEARNS ASSET BACKED SECU SUB ABS_A		1.A FM	3,128,000	3,400,000	3,398,623	3,283,346	0	10,754	0	0	4.941	5.367	MON	2,800	167,648	08/26/2020	10/25/2035	3,483,236	
09262X-AC-5	BCRAFT SPV TERM_LOAN		2.B PL	27,000,000	27,000,000	29,956,500	27,000,000	0	0	0	0	9.412	9.516	MJSD	385,186	1,056,430	12/19/2025	12/22/2035	27,011,622	
107920-AD-2	BRIDGECREST LENDING AUTO SECUR SUB ABS_A		1.C FE	3,149,702	3,150,000	3,173,869	3,149,715	0	13	0	0	4.980	4.779	MON	6,972	56,287	07/23/2025	09/17/2029	3,206,287	
11221Q-AB-8	BRONCO FUNDING 2024-1 LLC TERM_LOAN		1.A PL	145,925,045	145,925,045	145,925,045	145,925,045	0	(1,640)	0	0	5.930	5.930	MON	382,612	8,000,257	12/23/2025	05/20/2044	146,638,728	
11221Q-AC-6	BRONCO FUNDING 2024-1 LLC TERM_LOAN		1.D PL	13,596,091	13,596,091	13,596,091	13,596,091	0	(156)	0	0	6.180	6.180	MON	37,105	776,134	12/23/2025	05/20/2044	13,665,214	
11221Q-AD-4	BRONCO FUNDING 2024-1 LLC TERM_LOAN		1.G PL	9,225,919	9,225,919	9,225,919	9,225,919	0	(106)	0	0	6.420	6.420	MON	26,156	547,063	12/23/2025	05/20/2044	9,274,645	
11221Q-AE-2	BRONCO FUNDING 2024-1 LLC TERM_LOAN		2.C PL	9,226,127	9,225,919	9,225,919	9,226,121	0	8,662	0	0	6.910	6.910	MON	28,153	585,141	12/23/2025	05/20/2044	9,278,365	
11221Q-AF-9	BRONCO FUNDING 2024-1 LLC TERM_LOAN		3.C PL	7,283,657	7,283,620	7,283,620	7,283,656	0	(907)	0	0	8.860	8.860	MON	28,498	592,085	12/23/2025	05/20/2044	7,336,709	
12489W-QX-5	CREDIT-BASED ASSET SERVICING A ABS_ABS _		1.A FM	6,833,240	7,101,459	6,285,741	6,070,267	0	(33,160)	0	0	4.366	6.368	MON	5,168	228,028	01/25/2017	03/25/2036	7,210,824	
12559Q-AG-7	CIT MORTGAGE LOAN TRUST CITM_0 MEZZANIN		1.A FM	43,259,029	43,198,867	43,320,023	42,436,471	0	96,852	0	0	5.346	5.893	MON	38,492	2,411,655	11/22/2021	10/25/2037	44,315,366	
12634S-AB-3	CPS AUTO RECEIVABLES TRUST CPS ABS_ABS _		1.C FE	2,789,764	2,790,000	2,810,579	2,789,766	0	2	0	0	4.710	4.758	MON	5,840	50,373	07/23/2025	12/17/2029	2,840,373	
12666B-AE-5	COUNTRYWIDE ASSET BACKED CERTI SENIOR AB		1.A FM	15,919,903	19,964,778	19,095,802	18,470,762	0	72,937	0	0	4.286	5.811	MON	14,262	757,765	12/26/2018	05/25/2047	20,324,677	
12667Q-MJ-4	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		1.A FM	2,682,500	2,900,000	2,719,443	2,847,328	0	11,707	0	0	4.316	3.748	MON	2,086	94,731	09/11/2020	04/25/2036	2,946,713	
12667I-ZS-8	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		6.	0	2,293	2,076	0	0	62	0	0	5.081	0.000	MON	10	61	12/24/2003	12/25/2032	2,354	
12667H-AF-8	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A		1.A FM	654,063	2,375,535	3,260,230	1,221,007	0	233,738	0	0	4.221	12.714	MON	1,671	111,705	01/01/2019	04/25/2047	2,417,550	
14319U-AD-2	CARMAX SELECT RECEIVABLES TRUS SUB ABS_A		1.C FE	8,518,011	8,520,000	8,626,923	8,518,256	0	245	0	0	5.010	5.068	MON	18,971	307,096	03/18/2025	09/16/2030	8,733,426	
144531-EY-2	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN		1.A FM	4,724,506	4,943,891	4,903,410	4,896,808	0	7,012	0	0	4.446	4.116	MON	3,664	198,004	10/07/2020	01/25/2036	5,036,545	
144531-FP-0	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN		1.A FM	4,353,596	4,830,620	4,498,947	4,685,909	0	19,450	0	0	4.386	4.010	MON	3,531	156,460	09/11/2020	02/25/2036	4,906,337	
14688A-AD-9	CARVANA AUTO RECEIVABLES TRUST SENIOR AB		1.A FE	5,989,922	6,000,000	6,011,346	5,990,509	0	587	0	0	4.240	4.322	MON	14,840	54,413	09/18/2025	08/11/2031	188,724	
152314-JY-7	CENTEX HOME EQUITY CXHE_04-B ABS_ABS _04		1.A FM	0	12,612	12,241	0	0	354	0	0	5.234	8,888.000	MON	11	357	04/27/2006	03/25/2034	12,969	
15676*-AA-9	CREBERUS TERM_LOAN		1.C FE	0	0	0	0	0	0	0	0	7.280	0.000	FMAN	0	410,695	03/21/2024	06/10/2032	108,651	
17305E-DT-9	CITIBANK CREDIT CARD ISSUANCE SENIOR ABS		1.A FE	15,960,800	16,000,000	17,834,939	16,161,626	0	184,483	0	0	6.150	6.026	JD	43,733	984,000	06/08/2007	06/15/2039	16,492,000	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
17309Q-AH-7	CITIGROUP MORTGAGE LOAN TRUST MEZZANIN A		1.A FM	10,471,616	11,400,000	10,669,609	10,326,554	0	157,742	0	0	4.401	5.813	MON	8,362	275,429	09/21/2021	10/25/2036	11,675,429	
18449K-AA-4	CLEANFUND COMMERCIAL PACE CAPI ABS_ABS _		1.A FE	4,661,362	4,663,030	4,236,597	4,660,812	0	(282)	0	0	4.250	4.256	AO	39,085	143,877	07/25/2018	10/21/2052	4,761,569	
18453F-AA-8	CLEANFUND CLEAN COMMERCIAL P ABS_ABS _		1.A FE	25,761,919	25,762,130	24,481,956	25,972,670	0	21,165	0	0	5.403	5.440	JAJO	274,519	1,451,082	08/29/2022	10/20/2054	26,465,487	
22536K-AA-0	CREDIT ACCEPTANCE AUTO LOAN TR ABS_ABS _		1.A FE	9,884,525	9,885,000	9,907,138	9,884,382	0	(142)	0	0	5.020	5.071	MON	22,055	355,630	03/18/2025	03/15/2035	10,133,114	
22536K-AC-6	CREDIT ACCEPTANCE AUTO LOAN TR ABS_ABS _		1.C FE	12,386,846	12,390,000	12,480,444	12,387,276	0	431	0	0	5.300	5.365	MON	29,185	470,614	03/18/2025	05/15/2035	12,718,335	
22757W-AA-6	CROSS_25-CES1 SENIOR WHOLE_CMO _25-CES1		1.A	7,414,505	7,414,623	7,445,099	7,414,494	0	(12)	0	0	5.296	5.319	MON	32,723	65,446	10/31/2025	11/25/2060	18,267	
23247L-AD-0	COUNTRYWIDE ASSET BACKED CERTI SENIOR AB		1.A FM	16,317,305	18,568,768	17,659,960	17,635,289	0	58,670	0	0	4.096	5.150	MON	12,677	720,646	06/06/2017	06/25/2047	18,920,494	
28622B-A#-1	ELEVATE FUNDING I LLC TERM_LOAN		1.G PL	4,965,208	4,965,208	5,162,584	4,965,208	0	(1,462)	0	0	7.350	7.463	MON	16,220	415,172	05/15/2025	11/30/2045	4,991,565	
28622B-A*-5	ELEVATE FUNDING I LLC TERM_LOAN		1.A PL	19,492,014	19,492,014	20,130,617	19,492,014	0	(4,754)	0	0	5.400	5.461	MON	44,615	1,137,877	05/15/2025	11/30/2045	19,568,033	
28622B-A@-3	ELEVATE FUNDING I LLC TERM_LOAN		1.D PL	7,250,298	7,250,298	7,480,265	7,250,298	0	(2,024)	0	0	6.050	6.126	MON	19,495	499,591	05/01/2025	11/30/2045	7,281,978	
28622B-B*-4	ELEVATE FUNDING I LLC TERM_LOAN		2.B PL	3,524,881	3,524,872	3,705,771	3,524,880	0	20,833	0	0	8.400	8.547	MON	13,160	311,108	05/01/2025	11/30/2045	3,546,257	
28622B-B@-2	ELEVATE FUNDING I LLC TERM_LOAN		3.C PL	6,692,055	6,684,372	7,005,481	6,691,930	0	55,038	0	0	9.650	9.831	MON	28,668	673,371	05/01/2025	11/30/2045	6,730,958	
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT SENIOR AB		1.A FM	3,130,466	7,498,570	3,810,325	3,177,313	0	185,830	0	0	4.186	8.471	MON	5,232	2,766	09/27/2017	07/25/2036	7,501,336	
32027E-AF-8	FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS		1.A FM	4,891,704	5,825,000	5,389,275	4,880,485	0	115,566	0	0	4.326	7.045	MON	4,200	115,156	10/18/2021	04/25/2036	5,940,156	
32027N-GD-7	FIRST FRANKLIN MTG LOAN ASSET MEZZANIN A		1.A FM	100,835	100,828	98,639	95,936	0	(233)	0	0	5.556	5.664	MON	93	3,760	02/23/2004	11/25/2034	102,372	
35042N-AA-3	FOUNDATION FINANCE TRUST FFIN SENIOR ABS		1.A FE	7,653,546	7,655,107	7,685,189	7,646,273	0	(7,273)	0	0	4.670	4.753	MON	15,889	155,907	06/27/2025	04/15/2052	7,811,014	
35729P-PX-2	FREMONT HOME LOAN TRUST FHLT_0 SENIOR AB		1.A FM	1,939,264	2,213,266	2,142,285	2,122,909	0	29,112	0	0	4.186	5.942	MON	1,544	73,491	10/28/2014	02/25/2036	2,244,849	
36170U-AG-6	G-FORCE CDO LTD GFORC_2005-RRA SUB SUB_C		6. *	0	17,509	16,913	0	0	0	0	0	5.820	0.000	MON	0	0	01/25/2005	08/22/2036	101	
362341-ZF-9	GSAMP TRUST GSAMP_05-HE5 MEZZANIN ABS_AB		1.A FM	3,161,667	3,227,000	2,831,749	3,153,040	0	45,514	0	0	4.791	3.936	MON	2,577	35,191	11/10/2021	11/25/2035	3,262,191	
36242D-A6-0	GSAMP TRUST GSAMP_05-HE2 ABS_ABS _05-HE2		1.A FM	3,573,632	4,446,514	4,138,964	3,649,491	0	186,541	0	0	4.821	7.522	MON	3,573	73,761	03/11/2005	03/25/2035	4,520,275	
37556T-AA-4	GHOST_25-1 SENIOR ABS_ABS _25-1 144A		1.F FE	23,585,806	23,586,794	23,678,783	23,534,639	0	(51,161)	0	0	5.789	5.912	MON	60,686	1,091,332	02/19/2025	03/15/2050	24,269,514	
38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1		1.A FE	2,940,930	2,940,930	2,671,086	2,941,218	0	76	0	0	3.750	3.744	MS	30,941	116,057	06/15/2016	09/20/2047	2,996,072	
38151J-AA-3	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB		1.A FE	5,196,011	5,218,172	5,332,952	5,197,401	0	2,835	0	0	6.800	7.169	MON	5,914	396,429	11/01/2022	10/25/2052	5,395,590	
38237A-AA-0	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		1.G FE	41,085,217	42,498,922	39,787,948	41,253,609	0	73,959	0	0	5.700	6.332	MON	74,019	2,474,185	05/12/2023	05/20/2055	43,710,141	
38237C-AA-6	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		1.F FE	18,758,199	18,855,798	18,537,194	18,745,383	0	633,550	0	0	6.500	6.702	MON	37,450	612,814	09/25/2023	07/20/2055	19,468,612	
38237D-AA-4	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		2.C FE	27,169,105	33,082,926	28,078,798	25,950,243	0	84,128	0	0	5.300	10.590	MON	53,576	876,698	10/13/2022	11/20/2054	33,959,624	
38237K-AC-4	GOODLEAP SUSTAINABLE HOME SOLU SUB ABS_A		4.C FE	1,679,547	5,682,216	393,455	1,679,547	0	141,685	3,526,472	0	5.000	0.000	MON	0	(25,000)	04/13/2022	04/20/2049	5,657,216	
38237V-AA-4	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		2.C FE	32,329,616	32,364,643	30,227,031	32,306,792	0	909,216	0	0	5.520	5.614	MON	54,588	893,264	10/17/2023	02/22/2055	33,257,907	
38237V-AB-2	GOODLEAP SUSTAINABLE HOME IMPR SUB ABS_A		4.A FE	1,997,728	2,003,000	754,158	1,995,201	0	75,402	0	0	7.750	7.966	MON	4,743	77,616	01/25/2023	02/22/2055	2,080,616	
38237Y-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB		1.F FE	47,578,869	47,593,500	47,140,403	47,629,237	0	(13)	0	0	6.480	6.553	MON	94,235	3,163,575	11/30/2023	03/20/2057	49,135,529	
39538W-AJ-7	GREENPOINT MORTGAGE FUNDING TR ABS_ABS _		1.A FM	0	58,987	2,287,628	0	0	98	0	0	4.866	8,888.000	MON	48	19	03/23/2005	09/25/2034	59,006	
39571M-AC-2	GREENSKY HOME IMPROVEMENT ISSU SENIOR AB		1.A FE	17,999,763	18,000,000	18,519,142	17,999,627	0	(102)	0	0	5.550	5.613	MON	16,650	999,000	07/30/2024	07/25/2059	18,499,500	
39571M-AF-5	GREENSKY HOME IMPROVEMENT ISSU SUB ABS_A		1.C FE	6,059,258	6,059,675	6,208,643	6,059,299	0	46	0	0	5.870	5.941	MON	5,928	392,898	07/30/2024	06/25/2059	6,237,526	
39571M-AG-3	GREENSKY HOME IMPROVEMENT ISSU ABS_ABS _		1.F FE	2,574,555	2,574,555	2,653,423	2,574,537	0	(10)	0	0	6.360	6.442	MON	2,729	180,864	07/30/2024	06/25/2059	2,656,426	
39571V-AC-2	GREENSKY HOME IMPROVEMENT ISSU SENIOR AB		1.A FE	1,869,790	1,870,000	1,898,082	1,869,047	0	(744)	0	0	5.020	5.080	MON	1,565	39,896	07/15/2025	06/25/2060	1,909,896	
40461R-AF-5	HA C-PACE 2019-1 ISSUER LLC SEC ABS_ABS		1.A PL	10,430,070	10,430,070	7,936,241	10,430,060	0	(10)	0	0	3.390	3.389	AO	74,645	363,798	12/08/2021	10/15/2055	10,606,860	
40461R-AG-3	HA C-PACE 2019-1 ISSUER LLC SEC ABS_ABS		1.A FE	0	0	0	0	0	(10,927)	0	0	6.370	0.000	AO	0	222,216	04/15/2025	10/15/2055	0	
40461R-AG-3	HA C-PACE 2019-1 ISSUER LLC SEC ABS_ABS		1.A PL	5,186,477	5,186,477	5,244,047	5,186,477	0	9,943	0	0	6.370	6.371	AO	69,747	173,951	01/30/2023	10/15/2055	5,360,428	
40486J-AA-5	HIN TIMESHARE TRUST HINTT_22-A ABS_ABS _		1.A FE	5,298,943	5,300,161	5,298,964	5,299,108	0	33	0	0	4.250	4.296	MON	10,011	248,269	05/25/2022	05/15/2041	5,412,789	
40486J-AB-3	HIN TIMESHARE TRUST HINTT_22-A SUB ABS_A		1.F FE	4,354,409	5,299,040	5,331,008	3,967,820	0	3,120	0	0	4.650	24.049	MON	10,951	123,203	05/25/2022	05/15/2041	5,422,243	
40486J-AC-1	HIN TIMESHARE TRUST HINTT_22-A ABS_ABS _		2.B FE	4,259,239	4,239,227	4,265,020	4,292,398	0	142,169	0	0	5.580	4.907	MON	10,513	118,275	05/25/2022	05/15/2041	4,357,502	
40486J-AD-9	HIN TIMESHARE TRUST HINTT_22-A SUB ABS_A		3.B FE	5,309,677	6,707,359	6,624,725	4,857,481	0	(6,964)	0	0	6.500	30.071	MON	19,377	349,253	05/25/2022	05/15/2041	6,925,348	
42770V-AA-9	HERO FUNDING TRUST HERO_16-1A SENIOR ABS		1.A FE	2,480,882	2,432,858	2,443,212	2,765,193	0	(8,943)	0	0	4.050	0.058	MON	3,011	112,024	02/04/2016	09/20/2041	2,487,837	
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS		1.A FE	4,881,657	4,787,494	4,548,081	5,385,409	0	(6,599)	0	0	3.750	0.189	MON	5,486	207,041	05/25/2016	09/20/2041	4,888,544	
42770X-AA-5	HERO FUNDING TRUST HERO_16-3A SENIOR ABS		1.A FE	1,124,138	1,124,229	1,062,201	1,156,699	0	(182)	0	0	3.080	2.407	MON	1,058	39,838	09/15/2016	09/20/2042	1,143,589	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
42770X-AC-1	HERO FUNDING TRUST HERO_16-3A SENIOR ABS		1.A FE	565,682	551,894	543,619	578,695	0	(312)	0	0	3.910	2.650	MON	659	24,827	09/15/2016	09/20/2042	563,959	
43283C-AA-9	HILTON GRAND VACATIONS TRUST H ABS_ABS _		1.A FE	3,901,467	3,902,553	3,944,534	3,897,932	0	(3,533)	0	0	4.880	5.002	MON	3,174	98,925	06/10/2025	05/27/2042	4,001,478	
433672-AA-0	HLEND HOLDINGS C LP TERM_LOAN		1.F PL	144,780,000	144,780,000	144,790,565	144,780,000	0	2,484,352	0	0	7.233	7.288	JAJO	1,621,480	2,188,371	09/05/2025	12/22/2029	146,845,190	
43709X-AF-8	INDYMAC RESIDENTIAL ASSET BACK SENIOR AB		1.A FM	3,650,124	5,973,367	3,899,094	3,593,413	0	108,760	(452)	0	4.266	6.665	MON	4,247	56,898	09/27/2017	04/25/2037	6,030,265	
43710E-AD-2	INDYMAC RESIDENTIAL ASSET BACK SENIOR AB		1.A FM	2,346,497	4,268,890	2,196,590	2,308,814	0	24,609	(279)	0	4.166	4.679	MON	2,964	58,839	10/11/2017	07/25/2037	4,327,729	
43710X-AE-8	HOME EQUITY LOAN TRUST HELT_07 SENIOR AB		1.A FM	18,159,994	19,479,000	16,193,113	18,055,378	0	291,224	0	0	4.186	4.691	MON	13,591	370,614	10/18/2021	04/25/2037	19,849,614	
46593B-AA-9	JG WENTWORTH LLC JGWRL_20-E1 ABS_ABS _20		1.F FE	77,292,030	78,510,481	62,933,931	77,393,985	0	5,536	0	0	3.000	3.177	MON	104,681	2,371,045	11/25/2020	01/18/2084	79,681,670	
46593B-AB-7	321 HENDERSON RECEIVABLES LLC ABS_ABS _2		1.F FE	208,739,951	207,750,247	139,379,641	209,232,892	0	363,997	0	0	3.790	3.774	MON	349,944	7,477,768	06/30/2022	12/15/2088	211,687,114	
46629Q-AX-4	JP MORGAN MORTGAGE ACQUISITION SUB ABS_A		1.A FM	15,974,688	18,500,000	16,623,279	15,963,613	0	206,059	0	0	4.161	5.684	MON	12,830	427,205	11/22/2021	10/25/2036	18,860,484	
46669#-AA-9	JG WENTWORTH XLVIII LLC HENDR ABS_ABS		1.F PL	36,028,744	36,028,744	28,822,995	36,028,744	0	52,389	0	0	3.052	3.038	MON	48,877	1,340,089	11/29/2024	11/15/2051	27,944	
48277*-AA-3	SPRUCE-TOPCO KSB-1HOLDINGS,LP3.52061020		1.C PL	31,193,357	31,197,778	29,013,934	31,193,594	0	(361)	0	0	3.500	3.503	MON	69,762	1,137,364	10/29/2021	02/08/2061	31,288,772	
48285*-AA-3	KOHLBERG CORP TERM_LOAN		1.C PL	101,477,112	101,477,112	101,726,074	101,477,112	0	0	0	0	7.192	7.252	JAJO	1,696,171	5,025,235	07/01/2025	01/17/2033	101,619,016	
52604Q-AA-1	LENDMARK FUNDING TRUST LFT_25 SENIOR ABS		1.A FE	3,669,214	3,670,000	3,717,998	3,669,298	0	84	0	0	4.940	4.996	MON	5,540	105,757	05/15/2025	09/20/2034	3,760,649	
542512-AD-0	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		1.A FM	1,494,616	6,259,096	2,125,415	1,464,276	0	80,053	0	0	4.186	10.872	MON	4,367	43,487	02/28/2012	12/25/2036	6,302,583	
542514-KC-7	LONG BEACH MORTGAGE LOAN TRUST MEZZANIN		1.A FM	1,842,080	2,088,505	2,053,296	1,928,438	0	163,774	0	0	5.121	8.062	MON	1,783	44,926	12/09/2004	02/25/2035	2,133,431	
542514-RZ-9	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		1.A FM	840,507	1,335,719	1,254,905	874,006	0	119,328	0	0	4.246	16.516	MON	945	26,674	10/06/2016	01/25/2036	1,362,393	
542514-SD-7	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		1.A FM	2,409,142	2,926,824	2,590,305	2,508,323	0	1,388	0	0	4.446	6.605	MON	2,169	107,007	07/13/2017	01/25/2036	2,977,603	
542514-SW-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		1.A FM	7,094,879	8,824,635	7,889,676	6,943,791	0	162,986	0	0	4.446	7.882	MON	6,539	172,584	10/14/2021	01/25/2036	8,997,219	
542514-UG-7	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		1.A FM	7,185,049	10,427,110	9,690,517	6,160,943	0	633,139	0	0	4.166	16.403	MON	7,240	202,877	05/04/2016	05/25/2046	10,629,987	
54251W-AA-0	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		1.A FM	10,054,160	22,834,927	11,720,300	8,855,754	0	440,912	0	0	4.156	10.105	MON	15,818	247,752	05/09/2016	10/25/2036	23,082,679	
54251Y-AC-2	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB		1.A FM	1,791,245	7,631,310	2,216,699	1,727,777	0	66,500	0	0	4.066	8.757	MON	5,172	44,523	11/02/2006	11/25/2036	7,675,833	
56848D-AA-7	MARINER FINANCE ISSUANCE TRUST SENIOR AB		1.A FE	13,954,547	14,565,000	14,335,863	14,253,710	0	299,162	0	0	1.860	4.745	MON	8,278	214,133	04/01/2025	03/20/2036	191,499	
57643L-HS-8	MABS_05-01 ABS_ABS _05-01		1.A FM	16,497,424	17,374,282	15,922,101	16,915,274	0	23,946	0	0	4.596	3.893	MON	13,309	388,400	09/25/2025	03/25/2035	17,515,802	
57643L-LD-6	MASTR ASSET BACKED SECURITIES ABS_ABS _0		1.A FM	6,708,813	26,245,690	21,859,435	5,827,318	0	380,086	0	0	6.212	34.264	MON	135,865	525,156	10/07/2005	11/25/2035	26,770,846	
57643L-NV-4	MORTGAGE ASSET SECURITIZATION SENIOR ABS		1.A FM	12,427,148	25,071,393	20,085,776	11,978,969	0	646,263	0	0	5.910	16.312	MON	123,477	472,586	02/09/2006	02/25/2036	25,543,979	
57645M-AD-4	MORTGAGE ASSET SECURITIZATION ABS_ABS _0		1.A FM	689,559	2,620,958	836,116	657,901	0	1,473	0	0	3.919	7.710	MON	1,712	16,104	11/08/2006	10/25/2036	2,637,062	
57646L-AB-9	MASTR ASSET BACKED SECURITIES SENIOR ABS		1.A FM	1,394,452	1,499,349	1,542,810	1,436,516	0	70,087	0	0	4.746	5.984	MON	1,186	19,970	05/02/2017	08/25/2037	1,519,319	
589929-7L-6	MERRILL LYNCH MORTGAGE INVESTO MEZZANIN		1.A FM	62,109	62,100	56,955	58,760	0	(2,899)	0	0	5.796	4.471	MON	60	3,217	01/30/2004	10/25/2034	65,317	
59001F-AQ-4	MERITAGE MORTGAGE LOAN TRUST M ABS_ABS _		1.A FM	1,529,045	1,607,406	1,553,069	1,561,945	0	8,483	0	0	4.596	5.873	MON	1,437	67,665	12/13/2018	07/25/2034	1,637,379	
61744C-NU-6	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		1.A FM	2,260,824	2,436,233	2,255,864	2,380,682	0	8,180	0	0	4.776	3.746	MON	1,939	82,458	08/26/2020	02/25/2035	2,476,900	
61744C-RF-5	MORGAN STANLEY ABS CAPITAL I M MEZZANIN		1.A FM	1,193,551	1,269,330	1,200,978	1,238,754	0	(460)	0	0	4.896	4.173	MON	1,036	47,261	08/26/2020	04/25/2035	1,291,980	
61744C-SZ-0	MORGAN STANLEY CAPITAL INC MSA MEZZANIN		1.A FM	12,762,270	13,150,000	11,593,199	12,705,028	0	156,502	0	0	4.821	3.800	MON	10,566	223,416	10/20/2021	07/25/2035	13,373,416	
61744C-XM-3	MORGAN STANLEY ABS CAPITAL INC SENIOR AB		1.A FM	1,539,847	1,681,306	1,650,521	1,597,566	0	103,478	0	0	4.466	9.219	MON	1,252	26,208	06/02/2011	12/25/2035	1,707,514	
61744C-ZD-1	MORGAN STANLEY ABS CAPITAL I M SENIOR AB		1.A FM	4,305,508	4,906,562	4,728,169	4,730,176	0	31,817	0	0	4.386	5.188	MON	3,587	185,324	05/26/2016	03/25/2036	4,991,515	
61748L-AA-0	MORGAN STANLEY ABS CAPITAL I M SENIOR AB		1.A FM	5,637,533	6,956,851	6,659,654	6,373,627	0	45,107	0	0	4.106	6.570	MON	4,761	320,233	07/25/2025	06/25/2036	7,112,451	
61749B-AF-0	MORGAN STANLEY ABS CAPITAL I M SENIOR AB		1.A FM	3,496,800	6,337,130	3,136,707	3,387,277	0	43,058	0	0	4.076	4.197	MON	4,305	60,215	08/08/2019	10/25/2036	6,397,345	
61749H-AE-0	MORGAN STANLEY ABS CAPITAL I M SENIOR AB		1.A FM	8,622,629	13,064,590	12,260,492	9,263,998	0	102,529	0	0	4.346	12.239	MON	9,464	596,368	03/23/2020	04/25/2036	13,349,176	
617505-AE-2	MORGAN STANLEY ABS CAPITAL I M SENIOR AB		1.A FM	1,411,815	3,673,713	1,673,930	1,400,725	0	53,673	0	0	4.066	7.927	MON	2,490	23,721	02/28/2012	11/25/2036	3,697,434	
61750F-AA-8	MORGAN STANLEY ABS CAPITAL I M SENIOR AB		1.A FM	1,907,598	4,785,942	1,865,141	1,840,398	0	34,322	0	0	4.106	5.724	MON	3,275	55,588	05/04/2016	09/25/2036	4,841,530	
61756Y-AE-3	MORGAN STANLEY CAPITAL INC MSA ABS_ABS _		1.A FM	16,657,520	16,192,000	13,202,859	16,353,118	0	(99,104)	0	0	6.069	3.272	MON	16,378	451,512	01/10/2022	07/25/2037	16,367,747	
61945V-AB-7	MOSAIC SOLAR LOAN TRUST MSAIC ABS_ABS _2		2.B FE	3,312,413	3,316,629	2,797,616	3,312,377	0	117,637	0	0	6.920	7.042	MON	7,013	114,755	02/08/2023	06/20/2053	3,431,384	
627924-AA-1	MVW OWNER TRUST MVWOT_25-1A ABS_ABS _25-		1.A FE	1,902,136	1,902,315	1,927,683	1,902,135	0	(3)	0	0	4.970	5.023	MON	2,889	60,754	04/24/2025	09/22/2042	1,949,587	
62847R-AA-5	MVW OWNER TRUST MVWOT_24-1 ABS_ABS _24-1		1.A FE	5,203,414	5,140,761	5,244,532	5,211,898	0	8,948	0	0	5.320	4.928	MON	8,357	223,599	03/28/2025	02/20/2043	20,985	
62880T-AA-9	NALP BUSINESS LOAN TRUST NALP ABS_ABS _2		1.G FE	6,768,894	6,770,200	6,804,262	6,766,707	0	(2,213)	0	0	6.250	6.344	MON	7,052	291,573	04/16/2025	09/26/2050	6,981,773	
629863-AA-9	NALP_24-1 ABS_ABS _24-1 144A		1.F FE	27,562,727	27,568,770	27,937,237	27,557,829	0	(5,950)	0	0	6.490	6.604	MON	29,820	2,003,861	07/12/2024	12/27/2049	28,463,377	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
63860F-AG-8	NATIONSTAR HOME EQUITY LOAN TR SUB ABS_A		1.A FM	4,519,980	5,651,000	5,250,420	4,429,051	0	61,333	0	0	4.216	8.022	MON	3,971	130,230	10/28/2021	09/25/2036	5,781,230	
63940Q-AD-5	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A		1.B FE	19,196,582	19,200,000	18,786,247	19,199,185	0	51	0	0	4.130	4.165	MON	35,243	792,960	05/15/2018	12/15/2059	19,596,480	
63940U-AD-6	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A		1.B FE	4,090,000	4,000,000	3,878,291	4,023,169	0	(6,678)	0	0	4.570	4.419	MON	8,124	182,800	01/03/2019	12/15/2059	4,091,400	
63941B-AD-7	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A		1.B FE	11,996,326	12,000,000	11,723,930	11,999,399	0	88	0	0	3.900	3.932	MON	20,800	468,000	02/11/2019	01/15/2043	12,234,000	
63941C-AE-3	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A		1.B FE	2,997,485	3,000,000	2,843,565	2,998,962	0	182	0	0	3.610	3.644	MON	4,813	108,300	06/19/2019	12/15/2059	3,054,150	
63942E-AB-4	NAVIENT PRIVATE EDUCATION REFI SUB ABS_A		1.C FE	13,422,248	20,385,000	15,148,286	14,992,266	0	666,830	0	0	2.030	7.615	MON	18,392	413,816	09/13/2023	12/16/2069	20,591,908	
63942T-AC-9	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A		1.C FE	18,997,885	19,000,000	20,648,679	18,998,623	0	2	0	0	7.230	7.339	MON	61,053	1,373,700	10/11/2023	03/15/2072	19,686,850	
63943C-AB-7	NAVIENT STUDENT LOAN TRUST NAV SUB ABS_A		1.C FE	25,894,066	25,900,000	26,709,579	25,893,524	0	(1,828)	0	0	6.070	6.149	MON	69,872	1,572,130	05/14/2024	10/15/2072	26,686,065	
63943F-AB-0	NAVIENT REFINANCE LOAN TRUST N ABS_ABS _		1.C FE	3,748,843	3,750,000	3,764,442	3,738,658	0	(10,165)	0	0	5.650	5.768	MON	9,417	164,831	03/20/2025	02/16/2055	3,855,938	
64352V-GV-7	NEW CENTURY HOME EQUITY LOAN T SENIOR AB		1.A FM	13,194,899	14,442,136	13,684,253	13,354,387	0	512,880	0	0	5.650	6.754	MON	67,998	250,888	03/16/2023	08/25/2034	14,693,024	
64352V-KE-0	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		1.A FM	13,174,063	13,198,810	12,868,261	13,483,934	0	22,758	0	0	4.971	4.178	MON	10,936	612,576	09/23/2021	03/25/2035	13,529,352	
64352V-MP-3	NEW CENTURY HOME EQUITY LOAN T SENIOR AB		1.A FM	18,135,506	19,184,803	18,179,416	17,439,732	0	(94,253)	0	0	5.288	6.703	MON	84,541	914,186	06/16/2005	08/25/2035	19,624,767	
64352V-PQ-8	NEW CENTURY HOME EQUITY LOAN T MEZZANIN		1.A FM	4,754,701	5,565,917	5,351,743	5,389,847	0	33,047	0	0	4.521	4.669	MON	4,194	187,909	04/04/2017	02/25/2036	5,648,642	
64360Y-AC-9	NEW CENTURY HOME EQUITY LOAN T SENIOR AB		1.A FM	7,454,804	7,978,000	7,296,273	7,299,300	0	46,595	0	0	4.346	5.288	MON	5,779	170,011	10/19/2021	08/25/2036	8,148,011	
669971-AC-7	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB		1.A FM	6,893,435	21,578,953	6,926,192	6,636,759	0	52,679	(1,128)	0	4.146	4.545	MON	14,912	57,452	11/19/2015	03/25/2037	21,636,405	
682684-AA-3	ONEMAIN DIRECT AUTO RECEIVABLE SENIOR AB		1.A FE	7,479,863	7,375,000	7,649,146	7,447,835	0	(32,028)	0	0	5.360	4.751	MON	18,667	296,475	03/28/2025	04/16/2035	155,921	
682684-AB-1	ONEMAIN DIRECT AUTO RECEIVABLE SUB ABS_A		1.B FE	10,311,897	10,290,000	10,722,951	10,306,552	0	(5,345)	0	0	5.560	5.558	MON	27,017	513,322	01/16/2025	10/15/2035	10,576,062	
68269N-AC-6	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A		1.F FE	6,140,672	5,850,000	6,245,850	6,113,732	0	(26,939)	0	0	6.420	5.695	MON	17,735	312,975	02/13/2025	05/14/2041	649,627	
68270D-AB-7	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A		1.C FE	1,564,667	1,565,000	1,573,244	1,564,689	0	21	0	0	5.050	5.108	MON	3,732	37,321	06/17/2025	07/14/2038	1,602,321	
68389F-HU-1	OPTION ONE MORTGAGE LOANTRUST MEZZANIN A		1.A FM	1,993,611	2,395,447	2,352,085	2,062,689	0	210,749	0	0	4.611	13.809	MON	1,841	34,258	07/06/2005	08/25/2035	2,429,705	
68389F-HV-9	OPTION ONE MORTGAGE LOANTRUST MEZZANIN A		1.A FM	4,540,213	5,390,000	4,702,576	4,659,828	0	111,372	0	0	4.776	5.488	MON	4,291	146,993	10/29/2021	08/25/2035	5,456,099	
68389F-KS-2	OPTION ONE MORTGAGE LOANTRUST MEZZANIN A		1.A FM	4,859,253	5,269,000	4,090,356	4,847,602	0	56,907	0	0	4.416	3.340	MON	3,878	47,132	09/16/2021	01/25/2036	5,316,132	
68840#-AA-5	OSPREY FUNDING I LLC ABS_ABS _5/2028		1.D PL	17,212,380	17,212,380	17,212,380	17,212,380	0	0	0	0	4.830	4.698	MON	30,021	140,080	12/23/2025	08/18/2050	6,382,175	
68840#-AB-3	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2		1.G PL	4,053,238	4,053,238	4,053,238	4,053,238	0	0	0	0	5.030	4.895	MON	7,362	35,122	12/23/2025	08/18/2050	1,503,149	
68840#-AC-1	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2		2.C PL	2,406,032	2,406,032	2,406,032	2,406,032	0	0	0	0	5.775	5.826	MON	5,018	23,262	12/23/2025	08/18/2050	1,498,238	
68840#-AD-9	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2		3.C PL	3,016,794	3,016,794	3,016,794	3,016,794	0	0	0	0	6.775	6.632	MON	7,381	32,687	12/23/2025	08/18/2050	1,465,157	
68840#-AE-7	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2		4.B PL	1,980,349	1,980,349	1,980,349	1,980,349	0	0	0	0	8.275	8.047	MON	5,918	26,208	12/23/2025	08/18/2050	962,986	
68840*-AA-9	OSPREY FUNDING II LLC TERM_LOAN		1.A PL	22,573,426	22,573,426	22,819,950	22,573,426	0	0	0	0	4.680	4.680	MON	38,108	167,683	12/18/2025	08/18/2050	22,621,087	
68840*-AB-7	OSPREY FUNDING II LLC TERM_LOAN		1.D PL	5,160,332	5,160,332	5,217,584	5,160,332	0	0	0	0	4.830	4.830	MON	8,991	38,805	12/18/2025	08/18/2050	5,171,527	
68840*-AC-5	OSPREY FUNDING II LLC TERM_LOAN		1.G PL	6,509,389	6,509,389	6,589,030	6,509,389	0	0	0	0	5.030	5.030	MON	11,812	51,946	12/18/2025	08/18/2050	6,524,029	
68840*-AD-3	OSPREY FUNDING II LLC TERM_LOAN		2.C PL	3,846,749	3,846,749	3,904,603	3,846,749	0	0	0	0	5.780	5.780	MON	8,022	35,135	12/18/2025	08/18/2050	3,856,625	
68840*-AE-1	OSPREY FUNDING II LLC TERM_LOAN		3.C PL	4,115,933	4,115,933	4,181,077	4,115,933	0	0	0	0	6.780	6.780	MON	10,070	43,667	12/18/2025	08/18/2050	4,127,440	
68840*-AF-8	OSPREY FUNDING II LLC TERM_LOAN		4.B PL	3,132,251	3,132,251	3,185,267	3,132,251	0	0	0	0	8.280	8.280	MON	9,360	40,366	12/18/2025	08/18/2050	3,144,122	
69392H-AC-7	PEAC SOLUTIONS RECEIVABLES PEA ABS_ABS _		1.A FE	6,989,062	6,990,000	7,115,272	6,989,157	0	95	0	0	5.040	5.095	MON	10,765	302,387	02/05/2025	07/20/2032	7,166,148	
69392H-AD-5	PEAC SOLUTIONS RECEIVABLES LLC ABS_ABS _		1.C FE	6,069,751	6,070,000	6,182,216	6,069,705	0	(45)	0	0	5.200	5.256	MON	9,645	270,924	02/05/2025	07/20/2032	6,227,820	
69410A-AA-4	PACEWELL 6 TRUST CPACE_22-1 SENIOR SENIO		1.A FE	5,854,388	5,854,536	5,953,679	5,862,566	0	(367)	0	0	6.635	6.714	MON	22,659	398,759	11/16/2022	10/12/2060	74,994	
69410P-AA-1	PACEWELL 5 TRUST CPACE_21-1 SENIOR ABS_A		1.A FE	4,447,363	4,447,647	3,478,022	4,406,821	0	(3,823)	0	0	2.628	2.847	MON	6,818	128,553	12/07/2021	10/10/2059	4,508,084	
70069F-CJ-4	PARK PLACE SECURITIES INC PPSI MEZZANIN		1.A FM	3,407,765	3,410,963	3,373,447	3,418,483	0	(9,077)	0	0	4.971	4.424	MON	2,826	166,493	10/23/2020	10/25/2034	3,493,907	
70069F-LY-1	PARK PLACE SECURITIES INC PPSI MEZZANIN		1.A FM	3,844,298	4,000,000	3,643,350	3,811,993	0	49,476	0	0	4.626	4.403	MON	3,084	73,754	10/18/2021	08/25/2035	4,073,754	
70337W-10-6	PATRONS LEGACY 2003-II CORP_BND 144A		1.E FE	43,305,274	43,305,274	43,478,769	43,305,274	0	2	0	0	6.046	6.122	MON	152,720	2,827,327	07/31/2024	10/10/2073	43,523,446	
70338E-10-5	PATRONS LEGACY 2004-II SECURED CORP_BND		1.E FE	7,436,527	7,436,527	7,420,791	7,436,602	0	74	0	0	5.628	5.694	MON	9,301	216,307	11/23/2004	11/23/2064	741,284	
74978A-AE-0	RESIDENTIAL ASSET MORTGAGE PRO ABS_ABS _		1.A FM	4,585,312	4,596,804	4,547,763	4,501,891	0	(13,133)	0	0	5.346	5.682	MON	4,096	291,114	09/11/2018	03/25/2037	4,733,040	
753910-AG-3	RESIDENTIAL ASSET SECURITIES C MEZZANIN		1.A FM	5,841,206	6,192,000	5,945,683	5,755,429	0	80,673	0	0	4.806	5.379	MON	4,960	148,951	10/21/2021	01/25/2036	6,340,951	
75458J-AB-3	RAYBURN COUNTRY SECURITIZATION SENIOR CO		1.A FE	3,710,000	3,710,000	3,048,185	3,710,000	0	0	0	0	3.025	3.024	JD	9,352	112,228	02/04/2022	12/01/2043	192,841	
75908A-AA-0	REGIONAL MANAGEMENT ISSUANCE T SENIOR AB		1.A FE	15,681,471	15,685,000	15,862,453	15,682,071	0	600	0	0	4.990	5.049	MON	34,786	554,400	03/25/2025	04/17/2034	196,892	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
75973L-AA-6	RENEW_17-1A SENIOR ABS_ABS _17-1A 144A		1.A FE	3,958,474	3,959,518	3,677,254	4,294,326	0	(15,149)	0	0	3.670	1.757	MON	4,440	157,817	04/21/2017	09/20/2052	4,037,228	
76110W-N7-7	RESIDENTIAL ASSET SECURITIES C MEZZANIN		1.A FM	3,341,758	3,517,640	3,492,801	3,444,517	0	(2,334)	0	0	4.866	4.688	MON	2,853	173,650	09/11/2020	03/25/2035	3,600,671	
78433X-AA-8	STONEPEAK SALTT_21-1 SENIOR ABS_ABS _21-		1.C FE	25,777,247	25,777,956	25,291,794	25,776,470	0	687	0	0	2.301	2.316	MON	26,362	621,243	10/18/2021	02/28/2033	26,074,531	
78443C-BP-8	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB		1.A FE	16,207,283	17,989,353	17,686,626	17,778,185	0	(45,361)	0	0	4.415	4.893	MJSD	37,504	983,176	02/21/2017	09/15/2033	18,432,238	
78443C-CU-6	SLM PRIVATE CREDIT STUDENT LOA SENIOR AB		1.A FE	3,633,085	3,695,052	3,616,249	3,670,568	0	(16,352)	0	0	4.255	4.289	MJSD	7,424	188,629	12/06/2018	12/15/2039	3,783,033	
78448W-AD-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		1.A FE	2,876,449	3,135,094	3,111,751	3,099,364	0	73,731	0	0	3.500	6.171	MON	4,877	122,712	08/23/2023	06/17/2041	3,189,958	
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		1.A FE	13,020,075	12,835,564	13,119,153	12,806,960	0	(78,823)	0	0	5.784	5.308	MON	35,057	837,554	12/14/2023	10/15/2056	13,230,762	
78449P-AD-1	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		1.B FE	9,994,196	10,000,000	9,815,088	9,997,438	0	1,634	0	0	3.960	4.006	MON	17,600	396,000	03/14/2018	07/15/2042	10,198,000	
78449T-AD-3	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		1.B FE	6,454,377	6,500,000	6,328,851	6,493,529	0	3,799	0	0	4.000	4.087	MON	11,556	260,000	03/05/2019	11/17/2042	6,630,000	
78450P-AB-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		1.A FE	7,016,675	6,951,505	7,063,631	6,894,389	0	(52,009)	0	0	5.634	5.382	MON	18,494	444,776	12/14/2023	09/15/2053	7,160,265	
78450P-AC-9	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		1.C FE	30,642,229	30,657,000	33,201,985	30,648,808	0	2,201	0	0	6.930	7.037	MON	94,424	2,124,530	10/27/2023	09/15/2053	31,719,265	
78471H-AC-2	SOCIAL PROFESSIONAL LOAN PROGR SUB ABS_A		1.B FE	9,999,477	10,000,000	9,708,451	9,999,803	0	(61)	0	0	4.110	4.144	MON	18,267	411,000	01/18/2019	06/15/2048	10,205,500	
78490D-AC-8	SOCIAL PROFESSIONAL LOAN PROGR SUB ABS_A		1.B FE	7,999,206	8,000,000	7,808,980	7,999,771	0	(34)	0	0	4.130	4.164	MON	5,507	330,400	08/07/2018	01/25/2048	8,165,200	
784980-AA-1	SPFI_MML_SPV TERM_LOAN		1.C PL	36,996,106	36,959,365	36,959,365	36,995,953	0	(153)	0	0	6.629	6.668	MJSD	263,921	4,246,592	11/18/2025	04/30/2035	37,158,320	
784980-AB-9	SPFI_MML_SPV TERM_LOAN		1.F PL	8,882,579	8,882,091	8,882,091	8,882,572	0	(311)	0	0	6.829	6.884	MJSD	65,449	1,055,628	11/18/2025	04/30/2035	8,931,346	
784980-AC-7	SPFI_MML_SPV TERM_LOAN		2.B PL	1,727,102	1,727,073	1,727,073	1,727,100	0	8,773	0	0	7.329	7.394	MJSD	13,710	210,394	11/18/2025	04/30/2035	1,737,352	
784980-AD-5	SPFI_MML_SPV TERM_LOAN		3.A PL	1,283,024	1,282,969	1,282,969	1,283,021	0	8,375	0	0	9.329	9.434	MJSD	13,107	196,129	11/18/2025	04/30/2035	1,292,688	
82650B-AB-2	SIERRA TIMESHARE 2023-2 RECEIV SUB ABS_A		1.F FE	2,080,299	2,073,745	2,131,462	2,079,978	0	73,266	0	0	6.280	6.181	MON	3,979	65,115	07/11/2023	04/20/2040	2,138,860	
82650B-AC-0	SIERRA TIMESHARE 2023-2 RECEIV SUB ABS_A		2.B FE	2,824,363	2,814,368	2,894,040	2,823,888	0	115,923	0	0	7.300	7.203	MON	6,278	102,724	07/11/2023	04/20/2040	2,917,092	
82650T-AB-3	SIERRA TIMESHARE RECEIVABLES F ABS_ABS _		1.F FE	1,369,327	1,361,839	1,373,722	1,368,738	0	39,271	0	0	5.040	4.773	MON	2,097	34,318	07/08/2022	06/20/2040	1,396,157	
82650T-AC-1	SIERRA TIMESHARE RECEIVABLES F ABS_ABS _		2.B FE	1,632,455	1,620,425	1,633,230	1,631,534	0	58,722	0	0	6.360	6.003	MON	3,149	51,529	07/08/2022	06/20/2040	1,671,954	
82653H-AA-8	SIERRA RECEIVABLES FUNDING CO ABS_ABS _2		1.A FE	3,195,399	3,195,429	3,208,620	3,195,420	0	21	0	0	4.720	4.763	MON	4,609	62,006	07/14/2025	04/20/2044	3,257,435	
826943-AB-8	SIERRA TIMESHARE 2023-1 RECEIV SUBSEC AB		1.F FE	2,766,914	2,746,606	2,801,088	2,776,329	0	100,946	0	0	5.830	5.262	MON	4,893	80,064	03/29/2023	01/20/2040	2,826,670	
826943-AC-6	SIERRA TIMESHARE 2023-1 RECEIV ABS_ABS _		2.B FE	1,828,987	1,813,796	1,853,589	1,835,904	0	79,789	0	0	7.000	6.368	MON	3,880	63,483	03/29/2023	01/20/2040	1,877,279	
826944-AC-4	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A		2.B FE	4,086,059	4,067,932	4,159,750	4,085,699	0	171,830	0	0	7.120	6.953	MON	8,850	144,818	10/11/2023	09/20/2040	4,212,750	
83189D-AD-2	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		1.B FE	5,958,278	6,000,000	5,871,631	5,997,354	0	3,097	0	0	3.500	3.577	MON	9,333	210,000	10/31/2017	12/15/2041	6,105,000	
831943-AB-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		1.A FE	39,238,894	39,238,894	39,552,585	39,238,894	0	0	0	0	5.434	4.903	MON	100,686	2,398,020	03/07/2024	03/15/2056	40,377,600	
831943-AC-9	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		1.C FE	83,363,429	83,400,000	85,831,042	83,377,922	0	6,193	0	0	5.880	5.959	MON	217,952	4,903,920	03/07/2024	03/15/2056	85,851,960	
83207D-AC-2	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		1.C FE	8,714,358	8,716,000	9,179,612	8,714,937	0	76	0	0	6.360	6.445	MON	24,637	554,338	08/08/2023	11/15/2052	8,993,169	
83207Q-AC-3	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A		1.C FE	59,999,400	60,000,000	61,664,535	60,005,915	0	5,890	0	0	5.860	5.926	MON	156,267	3,516,000	06/25/2024	07/15/2053	61,758,000	
83207V-AC-2	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		1.C FE	5,498,997	5,500,000	5,492,880	5,491,964	0	(7,068)	0	0	5.730	5.821	MON	14,007	315,150	10/29/2024	03/16/2054	5,657,575	
83611M-DJ-4	SOUNDVIEW HOME EQUITY LOAN TRU MEZZANIN		1.A FM	3,150,583	5,000,000	4,624,553	3,587,339	0	475,145	0	0	4.596	12.159	MON	3,830	77,403	04/06/2005	06/25/2035	5,077,403	
83612P-AE-0	SOUNDVIEW HOME EQUITY LOAN TRU SENIOR AB		1.A FM	3,982,598	4,664,497	4,499,479	4,155,385	0	369,321	0	0	4.346	9.445	MON	3,379	75,873	01/19/2012	03/25/2037	4,740,370	
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ABS_ABS _		1.A FM	777,654	2,654,034	937,840	706,259	0	(24,357)	0	0	3.984	8.879	MON	8,812	15,839	03/22/2006	02/25/2037	2,669,873	
85209*-AA-8	SPRUCE FUNDING LLC TERM_LOAN		1.F PL	92,894,496	92,894,496	95,811,383	92,894,496	0	11,236	0	0	6.627	6.718	MON	188,104	6,625,656	06/29/2023	09/20/2043	93,253,603	
85209*-AB-6	SPRUCE FUNDING LLC TERM_LOAN		2.B PL	6,618,255	6,618,255	6,921,371	6,618,255	0	0	0	0	7.833	7.961	MON	15,840	558,643	02/20/2025	09/20/2043	6,648,495	
85209*-AC-4	SPRUCE FUNDING LLC TERM_LOAN		3.B PL	5,805,906	5,805,906	5,913,896	5,805,906	0	0	0	0	9.805	10.006	MON	17,394	613,081	02/20/2025	09/20/2043	5,839,113	
85209*-AD-2	SPRUCE FUNDING LLC TERM_LOAN		4.B PL	7,314,810	7,314,810	7,531,329	7,314,810	0	0	0	0	11.044	11.299	MON	24,684	868,652	02/20/2025	09/20/2043	7,361,935	
86324X-AA-3	STREAM INNOVATIONS ISSUER TRUS SENIOR AB		1.D FE	5,233,164	5,234,480	5,265,602	5,218,611	0	(14,545)	0	0	5.550	5.155	MON	12,912	143,185	05/23/2025	09/15/2045	5,377,665	
86358E-C5-3	STRUCTURED ASSET INVESTMENT LO SENIOR AB		1.A FM	6,487,731	11,877,783	7,480,158	6,212,304	0	116,188	0	0	4.226	7.771	MON	8,366	148,011	03/12/2015	03/25/2036	12,025,794	
86358E-FJ-0	STRUCTURED ASSET INVESTMENT LO SENIOR AB		1.A FM	1,133,393	1,185,444	1,193,500	1,177,370	0	4,872	0	0	4.546	5.278	MON	898	73,799	12/20/2013	11/25/2033	1,223,469	
86358E-ZT-6	STRUCTURED ASSET INVESTMENT LO SENIOR AB		1.A FM	1,622,194	1,910,239	1,848,118	1,820,751	0	12,962	0	0	4.566	5.584	MON	1,454	72,072	11/06/2015	01/25/2036	1,943,678	
86359A-ET-6	STRUCTURED ASSET SECURITIES CO ABS_ABS _		1.A FM	1,197,050	1,301,979	1,302,246	1,188,046	0	38,444	0	0	7.296	7.914	MON	1,583	36,519	04/12/2004	08/25/2032	1,338,498	
86359P-AC-4	STRUCTURED ASSET SECURITIES CO SENIOR AB		1.A FM	4,562,241	6,961,794	6,078,634	4,843,433	0	410,086	0	0	4.166	10.036	MON	4,834	54,791	10/17/2013	10/25/2036	7,016,585	
86360W-AD-4	STRUCTURED ASSET INVESTMENT LO SENIOR AB		1.A FM	8,397	8,959	8,959	8,959	0	13,959	0	0	4.146	42.171	MON	7	71	12/17/2021	07/25/2036	9,030	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
863613-AD-7	STRUCTURED ASSET SECURITIES CO SENIOR AB		1.A FM	976,020	2,475,327	1,538,705	1,030,208	0	88,066	0	0	3.670	11.050	MON	1,514	20,199	04/30/2007	01/25/2037	2,495,526	
86361G-AC-0	STRUCTURED ASSET SECURITIES CO SENIOR AB		1.A FM	918,343	985,767	975,779	948,385	0	53,463	0	0	3.996	5.348	MON	657	9,838	10/17/2013	09/25/2036	995,605	
86746B-AA-1	SUNNOVA HESTIA I ISSUER LLC SN SENIOR AB		1.B FE	14,304,678	14,079,451	14,371,905	14,281,212	0	(23,711)	0	0	5.750	5.450	MON	24,737	750,448	02/14/2025	12/20/2050	14,484,235	
87218F-A*-2	THOMA BRAVO CREDIT FUND II LP SECURED TE		1.F PL	101,988,062	102,243,671	102,248,904	102,007,494	0	19,432	0	0	6.311	6.367	MJSD	1,662,914	1,875,315	07/16/2025	09/30/2030	103,975,077	
87218F-AA-9	THOMA BRAVO CREDIT TERM_LOAN		1.F PL	0	0	0	0	0	2,645,813	0	0	6.382	0.000	MJSD	0	878,586	07/15/2024	06/22/2032	878,586	
881561-XL-3	TERWIN MORTGAGE TRUST TERMT_05 ABS_ABS _		1.A FM	9,217,488	14,214,940	12,796,300	9,411,996	0	589,874	0	0	6.015	11.207	MON	71,252	344,953	08/01/2025	08/25/2036	14,559,893	
881561-XM-1	TERWIN MORTGAGE TRUST TMTS_05 ABS_ABS _0		1.A FM	140,690	152,816	144,412	139,203	0	4,371	0	0	5.652	6.678	MON	720	3,708	07/22/2005	08/25/2036	156,524	
881561-ZC-1	TERWIN MORTGAGE TRUST TMTS_05 ABS_ABS _0		1.A FM	14,067,002	18,590,227	16,453,247	14,124,538	0	536,595	0	0	5.970	8.244	MON	92,486	389,946	08/26/2005	09/25/2036	18,980,173	
88156E-AD-8	TERWIN MORTGAGE TRUST TMTS_06 SENIOR ABS		1.A FM	2,769,963	2,762,949	2,760,053	2,821,192	0	(13,977)	0	0	4.266	2.827	MON	1,965	59,819	05/06/2016	01/25/2038	2,822,768	
88158A-AA-0	TERWIN MORTGAGE TRUST TERMT_07 SENIOR AB		1.A FM	4,294,302	4,316,889	2,688,834	4,024,116	0	(122,669)	0	0	6.846	0.559	MON	4,926	26,277	10/22/2007	06/25/2038	4,343,166	
933631-AC-7	WAMU ASSET-BACKED CERTIFICATES SENIOR AB		1.A FM	2,506,878	6,920,647	2,934,931	2,454,218	0	68,200	0	0	4.066	7.997	MON	4,690	61,226	03/29/2017	01/25/2037	6,981,873	
958250-AA-0	WESTERN FUNDING AUTO LOAN TRUS ABS_ABS _		1.A FE	8,473,221	8,475,000	8,469,052	8,473,377	0	156	0	0	4.750	4.803	MON	17,892	150,961	07/18/2025	07/16/2035	8,625,961	
BID1NV-A8-2	BCRAFT SPV TERM_LOAN		2.B FE	27,210,209	27,000,000	28,765,800	27,197,385	0	(118,805)	0	0	9.022	9.004	MJSD	556,627	1,301,668	12/18/2024	12/22/2035	27,020,299	
BID1NV-A9-0	BCRAFT SPV TERM_LOAN		1.G FE	116,000,000	116,000,000	118,946,400	116,000,000	0	13,181	0	0	6.512	6.559	JAJO	1,760,590	4,112,289	12/18/2024	12/22/2035	117,426,770	
G7743*-AA-8	SLF V-L HOLDINGS LP TERM_LOAN		1.G PL	50,762,953	50,762,953	50,743,655	50,762,953	0	0	0	0	6.132	6.132	JAJO	817,676	1,099,045	08/01/2025	01/15/2033	51,541,102	
G7743*-AB-6	SLF V-L HOLDINGS LP TERM_LOAN		2.C PL	10,933,617	10,933,617	10,917,838	10,933,617	0	0	0	0	7.382	7.382	JAJO	211,422	185,314	08/01/2025	01/15/2033	11,135,386	
G7743@-AA-6	SLF V-L HOLDINGS LP TERM_LOAN		1.G PL	35,156,603	35,156,603	35,143,238	35,156,603	0	0	0	0	6.132	6.132	JAJO	566,293	717,076	08/01/2025	02/01/2033	35,695,521	
G7743@-AB-4	SLF V-L HOLDINGS LP TERM_LOAN		2.C PL	12,583,785	12,583,785	12,565,625	12,583,785	0	0	0	0	7.382	7.382	JAJO	243,331	287,605	08/01/2025	01/15/2033	12,816,007	
15032#-AA-4	CEDAR FUNDING LTD TERM_LOAN		1.F PL	68,145,483	68,145,483	68,936,443	68,145,483	0	(6,731)	0	0	5.800	5.800	MON	108,332	1,915,956	12/30/2025	09/20/2048	68,401,743	
15032#-AB-2	CEDAR FUNDING LTD TERM_LOAN		2.B PL	7,552,565	7,552,565	7,686,297	7,552,565	0	0	0	0	6.550	6.550	MON	13,780	230,225	12/30/2025	09/20/2048	7,585,785	
15032#-AC-0	CEDAR FUNDING LTD TERM_LOAN		3.B PL	8,576,001	8,576,001	8,740,031	8,576,001	0	0	0	0	7.550	7.550	MON	18,060	309,218	12/30/2025	09/20/2048	8,619,627	
15032#-AD-8	CEDAR FUNDING LTD TERM_LOAN		4.B PL	10,314,233	10,314,233	10,470,925	10,314,233	0	0	0	0	10.300	10.300	MON	29,636	503,314	12/30/2025	09/20/2048	10,385,832	
42790A-AF-0	HERO FUNDING TRUST HERO_18-2 SENIOR ABS_		1.A PL	3,287,324	2,816,979	2,585,945	3,323,516	0	(62,468)	0	0	4.020	(0.021)	MON	3,460	212,801	03/15/2019	09/20/2049	2,877,529	
42790A-AG-8	HERO FUNDING TRUST HERO_18-2 ABS_ABS _18		1.A PL	4,118,227	3,966,142	3,653,240	4,193,336	0	204,133	0	0	4.250	2.972	MON	5,150	183,474	03/19/2019	09/20/2049	4,056,302	
42790A-AJ-2	HERO FUNDING TRUST HEROFT_18-2 SENIOR AB		1.A PL	6,873,131	6,873,208	5,752,535	7,025,876	0	(691,957)	0	0	3.160	2.788	MON	6,636	236,439	09/17/2019	09/20/2049	6,989,381	
87347@-AA-5	THOMA BRAVO CREDIT FUND III LP TERM_LOAN		1.F PL	15,798,000	15,798,000	15,797,355	15,798,000	0	0	0	0	5.905	5.947	MJSD	228,796	78,726	10/22/2025	04/25/2036	15,909,971	
8781M#-AB-5	SLIF VI-L HOLDINGS D LP TERM_LOAN		1.G PL	23,099,144	23,099,144	23,186,755	23,099,144	0	15	0	0	4.513	4.536	JAJO	360,380	637,912	06/26/2025	09/30/2034	23,316,338	
8781M#-AC-3	SLIF VI-L HOLDINGS D LP TERM_LOAN		2.B PL	17,314,632	17,314,632	17,414,704	17,314,632	0	0	0	0	5.235	5.266	JAJO	326,418	568,525	06/26/2025	09/30/2034	17,503,455	
8781M#-AD-1	SLIF VI-L HOLDINGS D LP TERM_LOAN		1.G PL	5,888,055	5,888,055	5,930,690	5,888,055	0	0	0	0	5.955	5.995	JAJO	71,836	0	10/17/2025	09/30/2034	5,888,055	
8781M#-AE-9	SLIF VI-L HOLDINGS D LP TERM_LOAN		2.B PL	4,114,368	4,114,368	4,155,133	4,114,368	0	0	0	0	7.232	7.293	JAJO	61,191	0	10/17/2025	09/30/2034	4,176,355	
BRTDYE-1V-4	INCOME CONTINGENT STUDENT LOAN SENIOR AB		1.F FE	23,724,518	24,275,462	20,048,953	22,131,764	0	57,484	0	(416,372)	2.500	3.176	JUL	267,695	610,315	07/09/2018	07/24/2056	1,166,733	
G47350-AA-4	INCOME CONTINGENT STUDENT LOAN SENIOR AB		1.F FE	66,865,809	78,776,216	64,672,880	71,073,289	0	173,438	0	7,373,951	2.500	3.214	JUL	868,697	608,343	01/28/2021	07/24/2058	3,380,927	
G7532*-AA-3	REVAMP FUNDING LP TERM_LOAN		1.A PL	65,600,141	65,600,141	66,815,852	65,600,141	0	49,546	0	0	6.550	6.550	MON	190,969	4,621,124	10/15/2025	03/31/2046	65,958,208	
G7532*-AB-1	REVAMP FUNDING LP TERM_LOAN		1.C PL	10,630,985	10,630,985	10,971,346	10,630,985	0	0	0	0	7.500	7.617	MON	35,437	852,975	10/08/2025	03/31/2046	10,630,985	
G7532*-AC-9	REVAMP FUNDING LP TERM_LOAN		1.F PL	5,636,964	5,636,964	5,826,140	5,636,964	0	9	0	0	8.800	8.961	MON	22,047	533,701	10/08/2025	03/31/2046	5,636,964	
G7532*-AD-7	REVAMP FUNDING LP TERM_LOAN		2.B PL	3,340,988	3,334,331	3,460,268	3,340,878	0	87,522	0	0	10.000	10.096	MON	14,819	232,927	10/08/2025	03/31/2046	3,362,117	
L8043#-AB-1	SLF VI-L HOLDINGS D SCSP TERM_LOAN		1.G PL	20,043,123	20,043,123	20,119,144	20,043,123	0	12	0	0	5.855	5.894	JAJO	312,702	552,652	06/26/2025	09/30/2034	20,287,588	
L8043#-AC-9	SLF VI-L HOLDINGS D SCSP TERM_LOAN		2.B PL	11,543,088	11,543,088	11,609,803	11,543,088	0	11	0	0	7.132	7.191	JAJO	217,604	378,987	06/26/2025	09/30/2034	11,714,590	
L8043#-AD-7	SLF VI-L HOLDINGS D SCSP TERM_LOAN		1.G PL	5,254,678	5,254,678	5,292,727	5,254,678	0	0	0	0	5.932	5.972	JAJO	64,108	0	10/17/2025	09/30/2034	5,319,613	
L8043#-AE-5	SLF VI-L HOLDINGS D SCSP TERM_LOAN		2.B PL	2,742,912	2,742,912	2,770,089	2,742,912	0	0	0	0	7.232	7.293	JAJO	40,794	0	10/17/2025	09/30/2034	2,784,236	
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD SECURED CORP_		2.B PL	24,627,168	24,627,168	22,949,345	24,627,168	0	0	0	0	2.800	2.810	MJSD	1,915	521,316	02/01/2022	03/31/2036	109,457	
004421-MR-1	ACE 2005-SN1 M2 ABS_ABS _05-SN1		1.A FM	18,754	2,529,577	2,051,834	41,816	0	24,126	0	0	6.020	8,888.000	MON	12,690	0	08/01/2025	11/25/2039	2,529,577	
03215P-DA-4	AMRESCO RESIDENTIAL SECURITIES SUB ABS_A		1.A FM	347,393	126,420	96,895	402,475	0	21,669	0	0	7.770	(85.150)	MON	819	662	09/11/1997	09/25/2027	127,082	
04541G-RA-2	ASSET BACKED SECURITIES CORP H ABS_ABS _		1.A FM	119,097	734,856	941,492	119,097	0	94,040	0	0	5.676	8,888.000	MON	695	9,995	12/26/2025	04/25/2035	744,851	
126673-WJ-7	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _		6. FM	125,420	128,716	7,915	7,915	7,830	(50,756)	0	0	5.754	5.523	MON	617	53,655	03/11/2005	07/25/2035	129,455	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
126685-DB-9	COUNTRYWIDE ASSET-BACKED CERTI SENIOR WH		1.A FM	0	114,063	110,199	0	0	(179,288)	348	0	5.899	0.000	MON	0	1,848	12/12/2024	08/25/2021	113,636	
126685-DY-9	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB		6. FM	791,109	636,420	930,058	930,058	(192,060)	390,877	0	0	6.091	(7.697)	MON	3,230	21,698	03/29/2006	07/25/2027	658,118	
152314-DP-2	CXHE_01-B ABS_ABS _01-B		4.C FM	1,235,626	1,922,092	1,236,281	1,183,053	0	18,476	0	0	7.330	13.002	MON	11,741	48,398	06/06/2001	07/25/2032	1,970,490	
152314-JZ-4	CENTEX HOME EQUITY CXHE_04-B ABS_ABS _04		1.A FM	0	470,266	456,972	0	0	13,287	0	0	5.421	0.000	MON	0	0	02/24/2004	03/25/2034	470,266	
21075W-BX-2	CONTIMORTGAGE HOME LOAN TRUST SENIOR ABS		1.A FM	0	85,733	79,312	985	0	1,422	0	0	7.330	8,888.000	MON	524	407	12/20/1999	03/15/2027	86,140	
29477H-AA-3	EQUIVANTAGE HOME EQUITY LOAN T ABS_ABS _		1.A FM	0	2,242,760	26,599	0	0	60,723	0	0	7.820	0.000	MON	0	0	05/21/1998	07/25/2028	2,242,760	
362256-AA-7	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		1.A FM	1,104,012	5,187,556	1,254,109	1,040,679	0	11,041	0	0	3.966	8.685	MON	3,429	25,076	02/05/2013	10/25/2036	5,212,632	
3622EA-AB-6	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		1.A FM	1,810,103	7,089,272	1,861,472	1,661,179	0	(32,029)	0	0	4.186	6.876	MON	4,946	38,006	09/16/2016	03/25/2047	7,127,278	
3622EA-AE-0	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		1.A FM	3,381,796	15,305,532	5,048,490	3,234,314	0	191,830	0	0	4.286	17.864	MON	10,934	93,474	05/28/2014	03/25/2047	15,399,006	
3622EB-AA-6	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		1.A FM	1,468,177	6,022,801	1,638,818	1,361,909	0	14,038	0	0	4.046	8.975	MON	4,062	35,265	10/17/2013	03/25/2037	6,058,066	
3622EB-AB-4	GSAA HOME EQUITY TRUST GSAA_07 SENIOR WH		1.A FM	2,625,296	10,965,985	2,991,041	2,439,761	0	33,615	0	0	4.246	9.433	MON	7,761	64,209	05/26/2015	03/25/2037	11,030,194	
3622EB-AC-2	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		1.A FM	2,277,798	7,046,233	2,757,271	2,181,101	0	73,946	0	0	4.446	10.076	MON	5,222	41,258	05/19/2015	03/25/2037	7,087,491	
3622EC-AB-2	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		1.A FM	1,053,149	1,175,562	1,120,802	1,106,797	0	72,689	0	0	4.086	4.328	MON	801	7,985	09/17/2007	04/25/2047	1,183,547	
3622EC-AF-3	GSAA HOME EQUITY TRUST GSAA_07 SENIOR WH		1.A FM	2,997,999	8,648,894	3,808,027	2,889,328	0	109,637	0	0	4.486	11.007	MON	6,467	58,746	09/23/2015	04/25/2047	8,707,640	
362334-BS-2	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH		1.A FM	3,748,813	9,248,904	4,484,679	3,666,001	0	194,009	0	0	4.446	10.120	MON	6,854	67,655	04/24/2014	03/25/2036	9,316,559	
362334-FK-5	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		1.A FM	2,507,936	5,551,849	3,476,849	2,438,101	0	169,864	0	0	4.100	12.123	MON	18,970	114,400	03/29/2017	03/25/2036	5,666,249	
362334-GT-5	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH		1.A FM	2,772,873	6,666,586	3,007,226	2,725,695	0	78,607	0	0	4.386	7.700	MON	4,874	47,191	04/29/2014	03/25/2036	6,713,777	
362334-ND-2	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		1.A FM	944,238	1,691,906	931,850	911,511	0	12,186	0	0	6.720	5.296	MON	9,475	20,373	09/27/2017	03/25/2046	1,712,279	
362341-CU-1	GSAA HOME EQUITY TRUST GSAA_05 MEZZANIN		1.A FM	2,238,745	2,452,871	2,359,725	2,314,326	0	6,651	0	0	4.581	6.574	MON	1,873	93,500	12/26/2018	06/25/2035	2,483,433	
362341-D8-9	GSAA HOME EQUITY TRUST GSAA_05 SENIOR AB		1.A FM	2,322,083	6,005,773	3,200,158	2,221,297	0	169,626	0	0	4.546	14.498	MON	4,551	46,717	10/17/2013	01/25/2036	6,052,490	
362341-ZV-4	GSAA TRUST GSAA_05-14 SENIOR ABS_ABS _05		1.A FM	4,652,360	5,254,843	4,922,071	4,652,360	0	121,367	0	0	4.546	5.909	MON	3,982	67,814	09/22/2015	12/25/2035	5,322,657	
362348-AS-3	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		1.A FM	2,114,897	12,218,076	2,574,423	1,982,528	0	49,262	0	0	4.206	11.780	MON	8,565	187,566	07/23/2014	05/25/2036	12,405,642	
362351-AE-8	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		1.A FM	3,791,270	12,444,517	4,628,912	3,711,115	0	167,818	0	0	4.306	10.611	MON	8,931	78,750	03/05/2015	12/25/2046	12,523,267	
36245R-AF-6	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		1.A FM	2,435,278	4,441,306	2,859,064	2,435,916	0	110,295	0	0	4.446	9.458	MON	3,840	32,096	02/18/2016	05/25/2047	4,473,402	
36298Y-AC-4	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH		1.A FM	1,403,044	7,542,824	2,263,848	1,376,158	0	127,584	0	0	4.346	18.452	MON	5,464	35,532	02/13/2014	09/25/2036	7,578,356	
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS_ABS _0		1.A FM	712,830	1,638,107	768,407	684,774	0	14,335	0	0	4.046	6.542	MON	1,105	17,738	12/22/2006	10/25/2036	1,655,845	
57645E-AD-2	MORTGAGE ASSET SECURITIZATION ABS_ABS _0		1.A FM	40,223	3,941,069	2,627,904	40,223	0	27,591	0	0	4.459	737.247	MON	2,929	36,561	08/25/2025	10/25/2036	3,977,630	
589929-5L-8	MERRILL LYNCH MORTGAGE INVESTO MEZZANIN		1.A FM	100,585	141,008	115,527	102,810	0	4,226	0	0	6.021	7.232	MON	142	3,581	11/13/2003	07/25/2034	144,589	
617487-AD-5	MORGAN STANLEY MORTGAGE LOAN T SENIOR AB		1.A FM	1,492,891	5,266,518	1,467,613	1,404,807	0	(39,327)	0	0	4.346	5.140	MON	3,815	13,513	12/29/2020	11/25/2036	5,280,031	
61749E-AE-7	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		1.A FM	2,719,031	12,607,499	2,681,465	2,516,319	0	(21,869)	(433)	0	6.512	7.357	MON	68,416	68,418	08/15/2016	10/25/2036	12,675,917	
61750P-AC-2	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH		1.A FM	607,914	2,159,670	608,714	556,483	0	(16,400)	0	0	4.366	7.388	MON	1,834	6,793	12/29/2020	10/25/2036	2,166,463	
61751T-AC-3	MORGAN STANLEY MORTGAGE LOAN T SENIOR AB		1.A FM	1,159,970	6,262,724	2,179,576	1,108,334	0	123,373	0	0	4.166	24.646	MON	4,349	31,075	10/17/2013	12/25/2036	6,293,799	
61754H-AF-9	MORGAN STANLEY MORTGAGE LOAN T SENIOR AB		1.A FM	3,609,218	10,772,366	3,603,565	3,373,560	0	41,696	0	0	4.246	6.678	MON	7,624	40,483	06/14/2016	04/25/2037	10,812,849	
65537K-AX-8	NOMURA HOME EQUITY LOAN INC NH ABS_ABS _		1.A FM	2,197,631	8,691,892	1,985,550	2,076,957	0	42,218	0	0	5.992	9.699	MON	43,402	34,746	11/10/2015	02/25/2037	8,726,638	
759950-CF-3	RENAISSANCE HOME EQUITY LOAN T SUB ABS_A		1.C FM	1,126,847	1,150,271	816,021	1,116,187	0	(9,340)	0	0	4.716	3.611	MON	904	33,695	11/22/2021	05/25/2034	1,166,562	
759950-GP-7	RENAISSANCE NIM TRUST RENNIM_0 SENIOR AB		1.A FM	4,707,368	5,000,000	3,989,130	4,210,459	0	92,355	0	0	3.050	5.764	MON	12,710	141,538	12/09/2005	02/25/2036	5,070,402	
76110V-QK-7	RESIDENTIAL FUNDING MORTGAGE S ABS_ABS _		1.A FM	287,044	174,401	172,952	192,942	0	9,782	0	0	6.335	0.714	MON	921	5,235	06/22/2004	06/25/2034	178,643	
805564-PQ-8	SAXON ASSET SECURITIES TRUST S ABS_ABS _		1.A FM	0	927,338	53,713	0	0	6,356	0	0	5.871	8,695.919	MON	907	10,149	08/04/2004	03/25/2035	937,487	
86744Y-AA-3	SNVA_24-1A ABS_ABS _24-1A 144A		1.G FE	6,846,937	7,181,247	6,472,154	6,912,826	0	36,506	0	0	5.650	6.478	JAJO	68,750	408,694	02/06/2024	01/30/2059	7,384,117	
86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20 ABS_ABS _		1.D FE	14,270,364	14,275,551	12,786,385	14,276,878	0	(537)	0	0	3.350	3.361	JAJO	81,034	484,006	02/05/2020	02/01/2055	14,514,667	
86745P-AA-1	SUNNOVA SOL II ISSUER LLC SNVA SENIOR AB		1.F FE	15,321,174	15,325,388	12,597,566	15,326,873	0	(271)	0	0	2.730	2.737	JAJO	70,893	422,318	11/20/2020	11/01/2055	15,534,580	
86745Q-AA-9	SUNNOVA SOL III ISSUER LLC SNV SENIOR AB		1.D FE	18,697,902	18,706,060	15,276,406	18,706,052	0	(24)	0	0	2.580	2.588	JAJO	81,777	491,108	06/11/2021	04/28/2056	18,947,368	
86745X-AA-4	SUNNOVA SOL V ISSUER LLC ABS_ABS _23-1A		1.G FE	66,726,555	70,244,882	67,192,391	68,338,334	0	628,461	0	0	5.400	6.642	JAJO	642,741	3,823,719	04/21/2023	04/30/2058	72,141,494	
86771B-AA-9	SUNRUN CALLISTO ISSUER LLC SUN ABS_ABS _		1.E FE	99,321,168	99,778,452	100,056,684	99,433,390	0	92,405	0	0	6.250	6.386	JAJO	1,056,682	6,261,332	06/04/2024	07/30/2059	102,896,529	
86772D-AA-4	SUNRUN ATHENA 2018-1 ISSUER LL SENIOR AB		1.E FE	27,635,542	28,049,245	27,456,914	27,842,592	0	21,790	0	0	5.310	5.527	JAJO	252,373	1,527,049	12/11/2018	04/30/2049	28,793,952	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUN SENIOR AB		1.G FE	104,980,124	105,635,837	108,079,145	105,192,633	0	83,661	0	0	6.600	6.765	JAJO	1,181,361	7,015,905	09/14/2023	01/30/2059	109,121,820	
86773A-AA-9	SUNRUN VESTA ISSUER SUNRN_24-3 SENIOR AB		1.E FE	6,752,250	6,754,928	6,648,215	6,752,348	0	(214)	0	0	5.490	5.538	JAJO	62,838	376,184	09/17/2024	10/30/2059	6,940,351	
86773C-AA-5	SUNRUN NEPTUNE ISSUER LLC SUNR SENIOR AB		1.F FE	25,996,687	26,008,450	25,772,233	26,004,634	0	3,137	0	0	6.270	6.321	JAJO	276,318	1,671,374	04/09/2024	01/30/2055	26,823,815	
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1A SENIOR ABS_A		1.D FE	12,734,838	12,735,566	12,110,917	12,739,376	0	(1,116)	0	0	3.980	3.987	MJSD	1,408	526,872	05/31/2019	06/30/2054	12,989,004	
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN SENIOR AB		1.F FE	7,905,108	7,906,826	7,343,202	5,972,685	0	(1,940,412)	0	0	2.460	(54.926)	JJ	81,585	197,049	03/10/2021	01/30/2052	8,004,080	
92855H-AA-3	VIVINT SOLAR FINANCING V LLC V SENIOR AB		1.G FE	37,599,073	37,597,386	34,361,308	37,599,936	0	6,199	0	0	2.210	2.207	JJ	348,517	842,467	09/25/2020	07/31/2051	38,012,837	
37556T-AB-2	GHOST_25-1 ABS_ABS _25-1 144A		2.B FE	14,529,780	14,530,386	14,396,706	14,494,340	0	(35,436)	0	0	6.524	6.673	MON	42,132	757,211	02/19/2025	03/15/2050	15,004,367	
55026C-AA-5	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _		1.G FE	53,110,481	53,121,025	51,666,507	53,133,588	0	(3,252)	0	0	4.880	4.901	JAJO	439,252	2,631,038	05/19/2022	07/31/2062	54,417,178	
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B SUB ABS_A		2.C FE	36,860,784	36,970,763	36,574,748	36,881,620	0	949,578	0	0	5.910	6.034	JAJO	370,231	1,092,486	05/19/2022	07/31/2062	38,063,249	
26444B-AC-8	DUKE ENERGY PROGRESS NC STORM SENIOR ABS		1.A FE	14,099,664	14,100,000	10,827,500	14,066,957	0	(34,778)	0	0	2.799	2.819	JJ	197,330	407,255	11/17/2021	07/01/2043	856,747	
693342-AD-9	PG&E WILDFIRE RECOVERY FUNDING SENIOR AB		1.A FE	24,999,218	25,000,000	22,207,379	24,941,429	0	(58,570)	0	0	4.451	4.469	JD	92,729	1,112,750	05/03/2022	12/01/2049	25,556,375	
693342-AE-7	PG&E WILDFIRE RECOVERY FUNDING SENIOR AB		1.A FE	29,998,968	30,000,000	26,303,603	29,923,113	0	(76,888)	0	0	4.674	4.691	JD	116,850	701,100	05/03/2022	12/01/2053	30,701,100	
05373*-AA-6	AVEN HOME 2025-SL3 LLC SUPSEN ABS_ABS _2		1.A PL	71,863,590	71,853,838	73,537,956	72,036,277	0	177,617	0	0	5.710	5.674	MON	182,349	1,925,893	06/27/2025	06/15/2055	73,779,731	
05373*-AB-4	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20		1.C PL	6,306,097	6,306,110	6,446,552	6,332,180	0	26,070	0	0	5.856	5.761	MON	16,413	173,357	06/27/2025	06/15/2055	6,479,467	
05373*-AC-2	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20		1.F PL	5,662,052	5,662,056	5,796,522	5,686,437	0	24,381	0	0	6.100	6.002	MON	15,350	162,135	06/27/2025	06/15/2055	5,824,191	
05373*-AD-0	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20		2.B PL	3,410,205	3,410,208	3,503,860	3,435,857	0	25,649	0	0	6.635	6.420	MON	10,056	106,226	06/27/2025	06/15/2055	3,516,434	
05373*-AE-8	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20		3.C PL	12,996,759	12,996,781	13,399,632	12,996,406	0	(314)	0	0	8.090	8.224	MON	46,731	493,598	06/27/2025	06/15/2055	13,490,379	
25762@-AA-1	AVENTL-A12/2060 TERM_LOAN		1.A PL	10,821,576	10,821,576	10,821,576	10,821,576	0	0	0	0	5.479	5.542	MON	13,679	0	12/19/2025	12/21/2060	10,823,223	
25762@-AB-9	AVEN-DOMUS LLC TERM_LOAN		1.D PL	1,727,818	1,727,818	1,727,818	1,727,818	0	0	0	0	5.579	5.644	MON	2,309	0	12/19/2025	12/21/2060	1,728,086	
25762@-AC-7	AVEN-DOMUS LLC TERM_LOAN		1.G PL	1,054,848	1,054,848	1,054,848	1,054,848	0	0	0	0	5.679	5.746	MON	1,486	0	12/19/2025	12/21/2060	1,055,015	
25762@-AD-5	AVEN-DOMUS LLC TERM_LOAN		2.C PL	1,491,394	1,491,394	1,491,394	1,491,394	0	0	0	0	6.029	6.105	MON	2,478	0	12/19/2025	12/21/2060	1,491,644	
25762@-AE-3	AVEN-DOMUS LLC TERM_LOAN		3.B PL	1,164,000	1,164,000	1,164,000	1,164,000	0	0	0	0	6.529	6.618	MON	2,354	0	12/19/2025	12/21/2060	1,164,211	
60416Q-HR-8	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV		1.B FE	565,002	565,002	510,514	565,002	0	0	0	0	3.230	3.230	MON	1,521	9,125	07/17/2019	08/01/2049	566,523	
64990G-WW-8	DORMITORY AUTHORITY OF STATE O MUNITAX_B		1.E FE	12,549,700	12,500,000	10,050,957	12,535,401	0	22,684	0	0	3.142	3.112	JJ	196,375	196,375	11/27/2019	07/01/2043	221,588	
BID23M-5Z-8	SUNNOVA SOL VII ISSUER LLC SNV ABS_ABS _		1.G FE	118,717,607	121,807,146	112,954,029	119,094,933	0	127,983	0	0	6.580	7.053	JAJO	1,358,082	4,007,455	07/31/2024	07/30/2059	125,814,601	
BID26Q-UU-9	SUNRUN VESTA ISSUER SUNRN_24-3 ABS_ABS _		1.E FE	45,404,363	45,428,108	44,472,287	45,405,537	0	(8,686)	0	0	5.880	5.933	JAJO	452,615	1,335,586	09/17/2024	10/30/2059	46,763,694	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				4,779,400,677	5,141,574,568	4,746,710,701	4,790,078,229	(184,230)	22,195,472	3,524,422	6,957,579	XXX	XXX	XXX	27,677,519	202,379,072	XXX	XXX	4,948,072,172	XXX
42328@-AC-9	JL-HELIOS LLC3 TERM_LOAN		1.G PL	53,873,965	53,873,965	56,573,050	53,873,965	0	120,747	0	0	5.610	5.676	MON	176,303	3,073,210	04/18/2024	04/12/2038	53,890,755	
42328@-AD-7	JL-HELIOS LLC3 TERM_LOAN		2.C PL	20,983,945	20,971,448	22,052,107	20,983,292	15,992	673,032	0	0	6.450	6.530	MON	78,905	676,329	04/18/2024	04/12/2038	20,978,963	
42328@-AE-5	JL-HELIOS LLC3 TERM_LOAN		3.C PL	8,586,614	8,574,712	9,073,161	8,586,030	7,839	311,892	0	0	7.450	7.549	MON	37,264	376,754	04/18/2024	04/12/2038	8,578,261	
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)				83,444,524	83,420,125	87,698,318	83,443,287	23,831	1,105,670	0	0	XXX	XXX	XXX	292,472	4,126,293	XXX	XXX	83,447,979	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				29,348,167,632	31,760,676,034	29,500,300,762	29,479,108,806	(3,707,475)	197,790,545	6,734,382	208,515,894	XXX	XXX	XXX	186,351,577	1,203,535,692	XXX	XXX	23,911,919,790	XXX
00229*-AA-3	AP TUNDRA HOLDINGS LLC SECURED CORP_BND		1.G PL	52,828,609	52,828,609	45,198,150	52,828,609	0	0	0	0	4.750	4.748	FA	947,980	2,567,126	12/29/2020	02/15/2042	4,962,617	0.0
03027W-AK-8	AMERICAN TOWER TRUST 1 SENIOR ABS_ABS _1		1.A FE	65,000,000	65,000,000	64,132,101	65,000,000	0	0	0	0	3.652	3.680	MON	105,502	2,373,800	03/27/2018	03/15/2048	66,186,900	0.0
05650@-AA-8	BG3_RSPV_1 TERM_LOAN		1.F Z	35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	5.740	5.740	JAJO	89,289	0	12/16/2025	01/31/2036	35,513,411	0.0
05661*-AA-7	BXCI BXDR II SUB LLC TERM_LOAN		1.A FE	5,859,988	5,859,988	5,859,988	5,859,988	0	0	0	0	5.101	5.132	FMAN	8,601	0	12/30/2025	09/25/2040	5,865,233	0.0
05661*-AB-5	BXCI BXDR II SUB LLC TERM_LOAN		1.A Z	5,859,988	5,859,988	5,859,988	5,859,988	0	0	0	0	5.101	5.132	FMAN	8,601	0	12/30/2025	09/25/2040	5,865,233	0.0
05661*-AC-3	BXCI BXDR II SUB LLC TERM_LOAN		1.C Z	6,055,321	6,055,321	6,055,321	6,055,321	0	0	0	0	5.401	5.434	FMAN	9,410	0	12/30/2025	09/25/2040	6,068,948	0.0
05661*-AD-1	BXCI BXDR II SUB LLC TERM_LOAN		1.F	2,410,991	2,410,991	2,410,991	2,410,991	0	0	0	0	5.751	5.790	FMAN	3,990	0	12/30/2025	09/25/2040	2,413,423	0.0
05661*-AE-9	BXCI BXDR II SUB LLC TERM_LOAN		2.C FE	3,342,510	3,342,510	3,342,510	3,342,510	0	0	0	0	6.751	6.804	FMAN	6,493	0	12/30/2025	09/25/2040	3,346,469	0.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05661*-AF-6	BXCI BXDR II SUB LLC TERM_LOAN		3.C Z	3,178,124	3,178,124	3,178,124	3,178,124	0	0	0	0	10.001	10.117	FMAN	9,146	0	12/30/2025	09/25/2040	3,183,701	0.0
05661*-AG-4	BXCI BXDR II SUB LLC TERM_LOAN		4.C Z	1,589,062	1,589,062	1,589,062	1,589,062	0	0	0	0	11.501	11.654	FMAN	5,259	0	12/30/2025	09/25/2040	1,592,269	0.0
14318@-AA-4	CARLYLE CREDIT OPPORTUNITIES F ABS_ABS		1.G PL	47,030,048	47,030,048	47,030,048	47,030,048	0	0	0	0	8.102	8.175	FMAN	486,870	1,823,896	12/03/2025	09/15/2038	842,464	0.0
14318@-AB-2	CARLYLE CREDIT OPPORTUNITIES F ABS_ABS		2.C PL	23,216,340	23,515,023	23,515,023	23,345,962	0	513,462	0	0	11.332	11.659	FMAN	340,479	1,099,036	12/03/2025	09/15/2038	422,240	0.0
14318@-AC-0	CARLYLE CREDIT OPPORTUNITIES F ABS_ABS		3.C PL	9,256,447	9,406,009	9,406,009	9,314,631	0	265,343	0	0	14.582	15.100	FMAN	175,253	578,594	12/03/2025	09/15/2038	169,349	0.0
				0	0	0	0	0	0	0	0	0.000	0.000		0	0			0	0.0
22822R-BH-2	CROWN CASTLE TOWERS LLC SENIOR ABS_ABS		1.F FE	61,010,000	61,010,000	60,319,690	61,010,000	0	0	0	0	4.241	4.270	MON	114,997	2,905,509	06/27/2018	07/15/2048	62,303,717	0.0
23927P-AA-4	DAWSON 6 MM LP TERM_LOAN		1.E PL	43,434,350	43,434,350	43,434,350	43,434,350	0	0	0	0	6.355	6.405	MJSD	15,843	725,721	10/01/2025	09/19/2030	43,466,233	0.0
40497#-AA-0	HV EDEN LLC TERM_LOAN		1.G PL	96,055,265	96,820,335	96,996,654	96,079,139	0	23,874	0	0	5.630	5.766	MJSD	15,142	1,479,922	09/26/2025	09/30/2032	98,213,364	0.0
411707-AF-9	HARDEE S FUNDING HNGRY_18-1A SENIOR ABS_		2.B FE	13,912,500	13,912,500	13,803,957	13,912,500	0	0	0	0	5.710	5.749	MJSD	24,273	796,545	05/23/2018	06/22/2048	14,309,702	0.0
69291N-AA-0	PK ALIFT LOAN FUNDING PKAIR_25 SENIOR AB		1.A FE	19,535,308	19,535,713	19,574,784	19,501,518	0	(33,791)	0	0	4.750	4.859	MON	41,242	190,745	09/10/2025	03/15/2043	19,726,458	0.0
69291N-AC-6	PK ALIFT LOAN FUNDING PKAIR_25 SEC ABS_A		1.C FE	4,889,816	4,889,976	4,869,927	4,880,775	0	(9,041)	0	0	5.028	5.138	MON	10,927	50,540	09/10/2025	03/15/2043	35,330	0.0
69291N-AD-4	PK ALIFT LOAN FUNDING PKAIR_25 SEC ABS_A		1.F FE	8,035,155	8,035,208	7,974,944	8,019,286	0	(15,869)	0	0	5.342	5.457	MON	19,077	88,233	09/10/2025	03/15/2043	58,070	0.0
69291V-AA-2	PK ALIFT LOAN FUNDING 3 LP PKA ABS_ABS _		1.A FE	19,257,874	19,257,874	19,196,249	19,233,994	0	(23,881)	0	0	3.750	5.136	MON	34,104	1,291,505	06/20/2024	09/15/2039	13,828,294	0.0
69291V-AB-0	PK ALIFT LOAN FUNDING 3 LP PKA SENIOR AB		1.A FE	37,440,651	37,441,076	38,073,830	37,422,647	0	(19,020)	0	0	5.842	5.938	MON	97,214	2,400,060	06/20/2024	09/15/2039	38,534,730	0.0
69291Y-AA-6	PK ALIFT LOAN FUNDING 6 LP PKA SENIOR AB		1.A FE	65,701,795	65,702,518	66,044,171	65,693,956	0	(4,867)	0	0	5.365	5.429	MON	156,664	2,066,007	05/02/2025	11/15/2042	67,768,525	0.0
69291Y-AD-0	PK ALIFT LOAN FUNDING 6 LP PKA ABS_ABS _		2.C FE	3,877,091	3,877,094	3,985,652	3,876,431	0	192	0	0	7.334	7.449	MON	12,638	166,658	05/02/2025	11/17/2042	4,043,752	0.0
69381E-AA-1	PK ALIFT LOAN FUNDING 4 LP PKA ABS_ABS _		1.A FE	17,475,776	17,475,803	17,421,628	17,449,915	0	(26,893)	0	0	5.052	5.183	MON	39,239	1,144,049	09/18/2024	10/15/2039	78,138	0.0
69381E-AB-9	PK ALIFT LOAN FUNDING 4 LP PKA SRSEC ABS		1.C FE	978,616	978,645	977,177	976,936	0	(1,742)	0	0	5.142	5.263	MON	2,237	64,466	09/18/2024	10/15/2039	332,247	0.0
78396Y-AE-3	SESAC FINANCE LLC SESAC_25-1 SENIOR ABS_		2.B FE	103,239,570	105,000,000	103,853,032	103,366,358	0	126,788	0	0	5.500	5.933	JAJO	1,058,750	1,363,542	07/22/2025	07/25/2055	106,443,730	0.0
78403D-AX-8	SBA TOWER TRUST SENIOR ABS_ABS _213 144A		1.F FE	140,083,267	140,000,000	124,795,020	140,057,273	0	1,798,655	0	0	2.593	2.599	MON	161,342	1,805,016	10/08/2021	10/15/2031	141,805,016	0.0
86772G-AA-7	SUNRUN ROMULUS PORTFOLIO 2024 TERM_LOAN		1.G PL	57,833,398	58,408,919	59,658,869	57,845,836	0	26,832	0	0	6.477	6.606	JAJO	641,033	7,278,359	02/08/2024	01/30/2054	59,354,705	0.0
86774*-AA-1	SUNRUN CHARIS PORTFOLIO 2023 L TERM_LOAN		1.G PL	49,490,121	49,490,121	51,331,153	49,490,121	0	0	0	0	6.925	6.984	JAJO	592,012	7,313,763	07/20/2023	07/30/2053	49,585,320	0.0
E8288#-AA-5	PROMONTORIA MARINA SLU ABS_ABS		4.A PL	37,551,037	41,187,866	38,605,742	41,487,099	0	2,536,354	0	7,821,745	1.935	4.667	MON	35,422	1,095,556	12/20/2023	10/15/2026	42,283,302	0.0
25704@-AA-2	DOMAIN GREENBOUGH ISSUER 1 LLC REVOLVE_L		2.C PL	35,797,893	35,797,893	35,797,893	35,797,893	0	0	0	0	6.420	6.506	MON	38,304	0	12/23/2025	11/18/2031	35,819,403	0.0
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)				1,076,226,911	1,083,331,564	1,059,292,037	1,080,351,261	0	5,156,397	0	7,821,745	XXX	XXX	XXX	5,307,333	40,668,648	XXX	XXX	934,422,293	XXX
20633K-AL-2	CONCORD MUSIC ROYALTIES LLC TU ABS_ABS _		1.E FE	40,983,660	40,984,000	41,231,427	41,187,167	0	203,508	0	0	5.785	6.959	JAJO	467,599	592,731	07/01/2025	07/20/2075	41,576,731	0.0
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)				40,983,660	40,984,000	41,231,427	41,187,167	0	203,508	0	0	XXX	XXX	XXX	467,599	592,731	XXX	XXX	41,576,731	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating				1,117,210,571	1,124,315,564	1,100,523,464	1,121,538,428	0	5,359,905	0	7,821,745	XXX	XXX	XXX	5,774,932	41,261,379	XXX	XXX	975,999,024	XXX
05377R-JK-1	AVIS BUDGET RENTAL CAR FUNDING ABS_ABS _		1.A FE	7,026,250	7,000,000	7,217,622	7,022,501	0	(3,749)	0	0	5.230	5.190	MON	11,186	244,067	04/21/2025	12/20/2030	7,183,050	0.0
05377R-KQ-6	AVIS BUDGET RENTAL CAR FUNDING SRSEC ABS		1.A FE	5,179,768	5,180,000	5,309,684	5,179,727	0	(41)	0	0	5.120	5.174	MON	8,104	148,816	05/20/2025	08/20/2031	5,312,608	0.0
29097*-AA-1	NEXTERA ENERGY CAPITAL HOLDING TERM_LOAN		1.G PL	74,676,410	74,725,392	76,004,081	74,681,384	0	(44,188)	0	0	6.900	6.964	JAJO	1,016,888	1,718,684	06/20/2025	10/20/2060	76,014,405	0.0
30295#-AA-5	245 SUMMER STREET LLC SENIOR CORP_BND		1.E	48,902,527	48,902,527	41,581,977	48,902,527	0	0	0	0	2.800	2.816	MON	3,804	1,383,885	04/07/2020	04/30/2040	2,462,942	0.0
52707@-AA-3	UNIVERSITY PARK AT EVANSDALE L SENIOR CO		3.B FE	77,372,400	77,372,401	65,285,062	77,370,421	0	(2,186)	0	0	6.070	6.147	MON	208,734	3,930,028	01/22/2014	09/15/2049	453,606	0.0
81758F-AA-8	SERVICE EXPERTS LLC SE_24-1 SENIOR ABS_A		1.G FE	19,269,149	19,270,643	19,708,476	19,269,878	0	241	0	0	6.390	6.473	MON	37,626	1,314,234	05/22/2024	11/20/2035	19,886,340	0.0
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25 SEC ABS_A		1.C FE	34,780,358	34,785,190	34,175,162	34,827,571	0	47,213	0	0	5.310	5.937	MON	61,570	250,830	10/15/2025	10/19/2055	448,501	0.0
05377R-LA-0	AVIS BUDGET RENTAL CAR FUNDING ABS_ABS _		1.A FE	3,659,918	3,660,000	3,637,192	3,658,214	0	(1,704)	0	0	4.400	4.451	MON	4,921	42,049	09/09/2025	02/20/2032	63,387	0.0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				270,866,780	270,896,153	252,919,256	270,912,223	0	(4,414)	0	0	XXX	XXX	XXX	1,352,833	9,032,592	XXX	XXX	111,824,839	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12327C-AA-2	BUSINESS JET SECURITIES LLC BJ SUB ABS_A		1.F FE	34,623,216	34,607,169	35,392,752	34,623,358	0	1,342,226	0	0	6.197	6.259	MON	95,316	1,072,303	04/09/2024	05/16/2039	35,679,472	0.0
46671@-AA-7	JRD HOLDINGS SECURED TRUST SECURED CORP_		2.B	5,480,361	5,480,361	4,562,356	5,480,361	0	0	0	0	3.620	3.647	MON	8,817	198,467	01/27/2021	01/15/2041	118,911	0.0
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNR ABS_ABS _		1.F FE	18,972,314	18,979,620	16,774,257	18,979,702	0	(813)	0	0	2.270	2.276	JAJO	73,003	660,809	09/22/2021	01/30/2057	19,195,039	0.0
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				59,075,891	59,067,150	56,729,365	59,083,421	0	1,341,413	0	0	XXX	XXX	XXX	177,136	1,931,579	XXX	XXX	54,993,422	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				329,942,671	329,963,303	309,648,621	329,995,644	0	1,336,999	0	0	XXX	XXX	XXX	1,529,969	10,964,171	XXX	XXX	166,818,261	XXX
00039N-AC-8	APOLLO AVIATION SECURITIZATION ABS_ABS _		1.F FE	27,871,227	27,871,597	27,902,256	27,871,078	0	(149)	0	0	5.243	5.300	MON	60,888	56,829	11/14/2025	02/16/2050	27,928,426	0.0
00107L-H7-3	STORE MASTER FUNDING LLC STR_2 SENIOR AB		1.A FE	5,205,127	5,206,250	5,306,498	5,200,999	0	(2,509)	0	0	5.690	5.807	MON	9,052	148,118	04/05/2024	05/20/2054	5,354,368	0.0
00110X-AA-2	AFN ABSPROP001 LLC AFN_21-1A ABS_ABS _21		1.A FE	4,115,272	4,115,216	3,771,685	4,115,470	0	45,237	0	0	2.210	2.212	MON	2,779	45,473	05/26/2021	05/20/2051	4,160,689	0.0
00110X-AB-0	AFN ABSPROP001 LLC AFN_21-1A ABS_ABS _21		1.A FE	10,817,130	10,814,788	9,070,157	10,817,773	0	149,968	0	0	2.790	2.801	MON	9,220	150,866	05/26/2021	05/20/2051	10,965,654	0.0
00110X-AC-8	AFN ABSPROP001 LLC AFN_21-1A ABS_ABS _21		1.F FE	2,768,479	2,769,726	2,521,590	2,768,230	0	41,713	0	0	3.030	3.066	MON	2,564	41,961	05/26/2021	05/20/2051	2,811,687	0.0
00166N-AA-7	ALTDE TRUST ALTDE_25-1 SENIOR ABS_ABS _2		1.F FE	33,097,671	33,098,922	33,608,645	33,096,771	0	(902)	0	0	5.900	5.970	MON	86,793	1,543,814	02/19/2025	08/15/2050	34,075,340	0.0
00182M-AC-5	AMSR TRUST AMSR_25-SFR1 SENIOR SENIOR_CM		1.D FE	2,076,939	2,250,000	2,147,668	2,094,477	0	17,538	0	0	3.655	5.419	MON	6,853	42,033	05/15/2025	06/17/2042	2,292,033	0.0
00224P-AA-2	AP WIP HOLDINGS LLC SENIOR ABS_ABS		1.F FE	140,362,000	140,362,000	134,045,710	140,362,000	0	0	0	0	3.640	3.493	MON	241,267	5,180,139	04/21/2022	04/22/2052	142,973,358	0.0
00255J-AA-8	AASET TRUST AASET_24-1 SEC ABS_ABS _24-1		1.G FE	32,126,612	32,092,495	32,804,948	32,122,483	0	1,024,662	0	0	6.261	6.318	MON	83,721	1,004,656	06/06/2024	05/16/2049	33,097,151	0.0
00255J-AB-6	APOLLO AVIATION SECURITIZATION SEC ABS_A		1.G FE	50,413,935	50,431,063	51,626,280	50,416,944	0	(4,535)	0	0	6.261	6.351	MON	131,562	3,206,370	06/27/2024	05/16/2049	52,009,807	0.0
00258P-AA-1	APOLLO AVIATION SECURITIZATION SENIOR AB		1.F FE	11,253,475	11,253,497	11,443,681	11,253,316	0	(156)	0	0	5.943	6.014	MON	27,866	583,688	01/27/2025	02/16/2050	11,587,895	0.0
00258P-AB-9	APOLLO AVIATION SECURITIZATION ABS_ABS _		1.G FE	7,971,386	7,971,508	8,079,921	7,971,276	0	(108)	0	0	6.576	6.664	MON	21,842	457,491	01/27/2025	02/16/2050	8,233,611	0.0
01627A-AC-2	ALIGNED DATA CENTERS ISSUER LL SENIOR AB		1.G FE	58,748,711	60,000,000	60,032,274	59,209,185	0	2,331,955	0	0	6.350	7.291	MON	169,333	1,905,000	11/07/2022	10/15/2047	61,905,000	0.0
01627A-AD-0	ALIGNED DATA CENTERS LLC ADC_2 SENIOR AB		1.G FE	68,662,214	70,000,000	70,496,947	69,184,581	0	2,391,591	0	0	6.000	6.622	MON	186,667	2,100,000	08/10/2023	08/17/2048	72,100,000	0.0
01627A-AE-8	ALIGNED DATA CENTERS ADCLLC_23 ABS_ABS _		1.G FE	49,249,304	50,000,000	50,710,909	49,509,497	0	1,768,517	0	0	6.500	7.026	MON	144,444	1,625,000	11/15/2023	11/16/2048	51,625,000	0.0
05377R-FD-1	AVIS BUDGET RENTAL CAR FUNDING ABS_ABS _		2.C FE	29,996,947	30,000,000	30,032,340	29,997,357	0	726,064	0	0	4.840	4.890	MON	44,367	726,000	04/07/2022	08/21/2028	30,726,000	0.0
05377R-HA-5	AVIS BUDGET RENTAL CAR FUNDING SUB ABS_A		2.C FE	17,497,715	17,500,000	18,366,836	17,473,281	0	(25,287)	0	0	7.240	7.419	MON	38,714	1,267,000	03/30/2023	06/20/2029	18,133,500	0.0
102104-AB-2	CLOUD CAPITAL CLDCD_24-1 ABS_ABS _24-1A		1.G FE	25,000,000	25,000,000	25,476,215	25,000,000	0	0	0	0	6.074	6.251	MON	37,963	1,623,951	11/22/2024	11/22/2049	25,759,250	0.0
102104-AC-0	CLOUD CAPITAL CLDCD_24-2 ABS_ABS _24-2 1		1.F FE	12,000,000	12,000,000	12,133,227	12,000,000	0	0	0	0	5.923	6.066	MON	17,769	760,118	11/22/2024	11/22/2049	12,355,380	0.0
11271E-H2-7	STORE MASTER FUNDING LLC STR_2 SUB ABS_A		1.C FE	4,956,967	4,958,333	5,119,624	4,957,198	0	33	0	0	5.940	6.016	MON	8,999	147,262	04/05/2024	05/20/2054	5,105,595	0.0
12510H-AF-7	CAPITAL AUTOMOTIVE REIT CAUTO SUB ABS_AB		1.E FE	7,325,181	7,329,688	6,858,376	7,326,757	0	1,031	0	0	3.810	3.851	MON	12,412	278,874	01/15/2020	02/15/2050	7,468,544	0.0
12510H-AJ-9	CAPITAL AUTOMOTIVE REIT CAUTO SUB ABS_AB		2.B FE	14,996,919	15,000,000	13,963,434	14,995,454	0	(126)	0	0	4.950	5.010	MON	33,000	740,438	01/15/2020	02/15/2050	15,369,188	0.0
12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO ABS_ABS _2		1.A FE	17,862,691	17,873,250	15,344,631	17,979,321	0	(10,157)	0	0	2.280	2.134	MON	18,112	406,925	07/27/2021	08/15/2051	18,075,874	0.0
12510H-AN-0	CAPITAL AUTOMOTIVE REIT CAUTO ABS_ABS _2		1.E FE	15,259,225	15,241,173	13,015,340	15,258,379	0	210,593	0	0	2.760	2.754	MON	18,696	209,161	07/27/2021	08/15/2051	15,450,334	0.0
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT CAUTO SUB ABS_AB		1.E FE	25,715,866	25,699,781	24,410,981	25,725,932	0	489,132	0	0	3.700	3.694	MON	42,262	472,807	03/08/2022	03/15/2052	26,172,588	0.0
12510H-AR-1	CAPITAL AUTOMOTIVE REIT CAUTO SUB ABS_AB		2.B FE	3,731,209	3,730,000	3,574,538	3,733,471	0	90,001	0	0	4.680	4.694	MON	7,758	86,797	03/08/2022	03/15/2052	3,816,797	0.0
12575A-AB-3	CMFT NET LEASE MASTER ISSUER L ABS_ABS _		1.A FE	24,295,980	24,306,551	20,923,330	24,281,825	0	1,402	0	0	2.570	2.603	MON	19,087	624,678	07/22/2021	07/20/2051	24,618,890	0.0
12575A-AC-1	CMFT NET LEASE MASTER ISSUER L SUB ABS_A		1.C FE	4,498,340	4,500,000	4,203,307	4,497,548	0	918	0	0	2.510	2.545	MON	3,451	112,950	07/22/2021	07/20/2051	4,556,475	0.0
12575A-AD-9	CMFT NET LEASE MASTER ISSUER L SUB ABS_A		1.C FE	799,615	800,000	704,437	799,766	0	32	0	0	3.040	3.064	MON	743	24,320	07/22/2021	07/20/2051	812,160	0.0
12575A-AE-7	CMFT NET LEASE MASTER ISSUER L ABS_ABS _		1.F FE	11,257,298	11,260,000	10,615,986	11,256,227	0	162,762	0	0	2.910	2.941	MON	10,012	163,833	07/22/2021	07/20/2051	11,423,833	0.0
12575A-AF-4	CMFT NET LEASE MASTER ISSUER L SUB ABS_A		1.F FE	16,782,666	16,790,000	14,869,230	16,779,503	0	285,731	0	0	3.440	3.476	MON	17,648	288,788	07/22/2021	07/20/2051	17,078,788	0.0
13645W-GG-2	STORE MASTER FUNDING LLC STR_2 SUB ABS_A		1.C FE	4,956,417	4,958,333	5,089,619	4,956,993	0	187	0	0	5.930	6.012	MON	8,984	147,014	04/05/2024	05/20/2054	5,105,347	0.0
14576A-AB-8	CARS MTI1 LP CARM_20-1 ABS_ABS _20-1 144		1.A FE	8,780,040	8,785,360	7,759,210	8,781,730	0	(21)	0	0	2.480	2.508	MON	9,683	217,579	11/18/2020	12/15/2050	8,893,694	0.0
14576A-AC-6	CARS MTI1 LP CARM_20-1 SENIOR ABS_ABS _2		1.F FE	40,114,540	40,138,800	38,572,705	40,127,195	0	8,236	0	0	3.100	3.136	MON	55,302	1,383,520	11/18/2020	12/15/2050	40,757,498	0.0
15201E-A*-5	CENTERSQUARE ISSUER LLC CORP_BND 144A		1.G PL	38,266,680	40,000,000	40,086,400	38,283,263	0	16,572	0	0	5.700	6.087	MON	38,000	1,140,000	03/20/2025	03/26/2055	40,006,333	0.0
15201E-AB-0	CENTERSQUARE ISSUER LL CONSQ_2 SUB ABS_A		2.C FE	18,855,178	20,000,000	19,366,681	19,075,009	0	192,943	0	0	5.600	7.086	MON	18,667	1,721,667	10/10/2024	10/26/2054	20,560,000	0.0
15201E-AC-8	CENTERSQUARE ISSUER LLC CNSQ_2 SEC ABS_A		1.G FE	46,390,730	50,000,000	48,040,528	47,236,526	0	761,300	0	0	5.400	7.497	MON	45,000	2,700,000	10/10/2024	10/26/2054	51,350,000	0.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
15201E-AD-6	CENTERSQUARE ISSUER LLC CNSQ_2 ABS_ABS _		1.G FE	34,145,605	35,000,000	34,380,742	34,262,184	0	116,579	0	0	5.500	6.142	MON	32,083	1,470,486	03/07/2025	03/25/2055	35,962,500	0.0
15201E-AF-1	CENTERSQUARE ISSUER LLC CNSQ_2 ABS_ABS _		2.C FE	19,321,152	20,000,000	19,485,883	19,417,720	0	96,568	0	0	5.900	6.785	MON	19,667	901,389	03/07/2025	03/25/2055	20,590,000	0.0
20469A-AA-7	COMPASS DATACENTERS ISSUER 2 L SENIOR AB		1.A FE	114,470,418	117,800,000	118,415,313	115,591,071	0	615,348	0	0	5.250	5.971	MON	103,075	6,184,500	02/22/2024	02/25/2049	120,892,250	0.0
20469A-AB-5	COMPASS DATACENTER ISSUER II L SUB ABS_A		1.C FE	18,497,914	18,900,000	19,085,922	18,633,209	0	73,632	0	0	5.750	6.321	MON	18,113	1,086,750	02/22/2024	02/25/2049	19,443,375	0.0
20469A-AC-3	COMPASS DATACENTERS ISSUER 2 L ABS_ABS _		1.F FE	25,681,563	25,921,000	26,394,164	25,769,153	0	40,523	0	0	7.000	7.311	MON	30,241	1,814,470	02/22/2024	02/25/2049	26,828,235	0.0
20469A-AE-9	COMPASS DATACENTERS ISSUER 2 L SUB ABS_A		1.F FE	3,000,000	3,000,000	3,015,755	3,000,000	0	0	0	0	5.999	6.068	MON	3,000	179,970	08/22/2024	08/25/2049	3,089,985	0.0
20469A-AF-6	COMPASS DATACENTERS ISSUER 2 L SUB ABS_A		1.G FE	5,690,180	5,750,000	5,761,622	5,703,959	0	10,262	0	0	5.999	6.317	MON	5,749	344,942	08/22/2024	08/25/2049	5,922,471	0.0
20469B-AB-3	COMPASS DATACENTER ISSUER II L SEC ABS_A		1.F FE	2,732,906	2,700,000	2,736,884	2,729,890	0	(3,783)	0	0	5.835	5.687	MON	2,626	170,674	03/13/2025	02/25/2050	2,778,773	0.0
20469C-AD-7	COMPASS DATACENTERS ISSUER II SUBSEC ABS		1.G FE	11,000,000	11,000,000	11,228,839	11,000,000	0	0	0	0	6.000	6.078	MON	11,000	390,500	05/15/2025	05/25/2050	11,330,000	0.0
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER I SENIOR AB		1.G FE	54,078,018	60,000,000	58,950,407	57,010,138	0	1,160,857	0	0	4.300	6.732	MON	78,833	2,580,000	04/19/2023	04/20/2048	61,290,000	0.0
23284B-AE-4	CYRUSONE DATA CENTERS ISSUER I ABS_ABS _		1.G FE	66,217,844	70,195,000	70,681,108	67,193,329	0	2,855,969	0	0	5.560	7.314	MON	119,253	1,951,421	11/21/2023	11/20/2048	72,146,421	0.0
23284B-AF-1	CYRUSONE DATA CENTER ISSUER LL SEC ABS_A		1.G FE	33,959,954	35,940,000	35,415,071	34,474,900	0	1,225,250	0	0	4.760	6.238	MON	52,273	855,372	03/08/2024	03/20/2049	36,795,372	0.0
23284B-AH-7	CYRUSONE DATA CENTER ISSUER LL ABS_ABS _		1.G FE	40,372,599	45,765,000	43,922,365	41,130,299	0	1,773,514	0	0	4.650	7.006	MON	65,024	1,064,036	05/01/2024	05/20/2049	46,829,036	0.0
23292F-AD-7	DI ISSUER LLC LMDC_24-1A ABS_ABS _24-1A		2.B FE	83,981,755	84,000,000	83,900,879	83,979,404	0	(3,011)	0	0	5.810	5.880	MON	216,907	4,880,400	09/17/2024	09/15/2054	86,440,200	0.0
23802W-AL-5	DATABANK ISSUER LLC COLO_23-1 SENIOR ABS		1.G FE	80,915,736	87,744,000	87,264,267	84,507,895	0	1,345,166	0	0	5.116	7.069	MON	74,816	4,488,983	02/23/2023	02/25/2053	89,988,492	0.0
23802W-AN-1	DATABANK ISSUER LLC DATABK_24 ABS_ABS _2		1.G FE	46,923,325	50,000,000	49,836,830	47,972,948	0	574,081	0	0	5.300	6.863	MON	44,167	2,650,000	02/08/2024	01/26/2054	51,325,000	0.0
28000X-AA-6	EDGECONNEX DATA CENTERS ISSUER ABS_ABS _		2.B FE	125,716,956	126,787,500	122,518,684	126,056,542	0	3,041,239	0	0	4.250	4.594	MON	89,808	2,694,234	04/08/2022	03/25/2052	129,481,734	0.0
30227X-AG-6	EXTENET SYSTEMS LLC SENIOR ABS_ABS _24-1		1.G FE	55,626,767	56,000,000	56,340,268	55,705,407	0	1,566,249	0	0	5.335	5.561	MON	49,793	1,493,800	07/12/2024	07/27/2054	57,493,800	0.0
30227X-AJ-0	EXTENET SYSTEMS EXTNT_24-1A SUB ABS_ABS		2.C FE	7,978,825	8,051,948	8,143,910	7,993,980	0	261,637	0	0	6.150	6.461	MON	8,253	247,597	07/12/2024	07/25/2054	8,299,545	0.0
30227X-AL-5	EXTENET SYSTEMS EXTNT_24-1A ABS_ABS _24-		3.C FE	8,649,319	8,721,131	8,990,695	8,663,413	0	410,063	0	0	9.050	9.447	MON	13,154	394,631	07/18/2024	07/25/2054	9,115,762	0.0
30332Y-AA-9	FIP MASTER FUNDING LLC FI_23-2 ABS_ABS _		1.C FE	43,557,132	46,700,001	47,187,321	44,792,295	0	592,234	0	0	5.700	7.435	MON	118,307	2,663,574	10/12/2023	10/15/2053	48,030,951	0.0
30332Y-AB-7	FIP MASTER FUNDING LLC FI_23-2 ABS_ABS _		1.F FE	9,276,559	9,981,251	10,301,424	9,449,546	0	493,801	0	0	6.600	8.920	MON	29,278	329,381	10/12/2023	10/15/2053	10,310,632	0.0
30332Y-AD-3	FIP MASTER FUNDING LLC FI_24-1 SUB ABS_A		1.C FE	7,974,614	7,975,926	7,890,732	7,974,884	0	272	0	0	5.130	5.189	MON	18,185	409,450	10/01/2024	10/15/2054	8,180,508	0.0
31809K-AB-9	FIP MASTER FUNDING LLC FI_23-1 ABS_ABS _		1.F FE	74,639,082	76,758,421	79,487,852	75,100,018	0	3,095,298	0	0	6.970	8.180	MON	237,781	2,675,031	03/15/2023	03/15/2053	79,433,452	0.0
33767P-AC-2	FIRSTKEY HOMES TRUST FKH_22-SF SUB SUB_C		1.D FE	4,326,907	4,387,927	4,377,371	4,339,623	0	13,470	0	0	4.500	5.144	MON	16,455	136,228	03/31/2025	07/17/2039	5,018,749	0.0
33767P-AE-8	FIRSTKEY HOMES TRUST FKH_22-SF SUB SUB_C		1.G FE	9,487,436	10,969,817	10,903,388	9,630,235	0	429,132	0	0	4.500	13.450	MON	41,137	246,821	06/15/2022	07/17/2039	11,216,638	0.0
33768E-AA-0	FIRSTKEY HOMES TRUST FKH_22-SF SENIOR SE		1.A FE	15,417,926	16,442,699	16,410,375	16,254,176	0	265,277	0	0	4.250	6.199	MON	58,235	704,862	11/16/2022	07/19/2038	16,792,106	0.0
33768N-AC-6	FIRSTKEY HOMES TRUST FKH_22-SF SUB SUB_C		1.D FE	7,999,817	8,000,000	7,980,395	7,988,685	0	(3,214)	0	0	4.493	4.490	MON	29,953	359,440	04/05/2022	05/17/2039	8,179,720	0.0
33768N-AE-2	FIRSTKEY HOMES TRUST FKH_22-SF SUB SUB_C		1.F FE	15,515,489	15,500,000	15,461,382	15,495,928	0	341,034	0	0	4.642	4.550	MON	59,959	359,755	04/05/2022	05/19/2039	15,859,755	0.0
33768N-AG-7	FIRSTKEY HOMES TRUST FKH_22-SF SUB_CMBS		2.B FE	10,012,089	10,000,000	10,017,251	10,001,011	0	248,754	0	0	5.197	5.068	MON	43,308	259,850	04/05/2022	05/17/2039	10,259,850	0.0
33768N-AJ-1	FIRSTKEY HOMES TRUST FKH_22-SF SUB SUB_C		2.B FE	993,682	1,014,000	1,010,124	1,001,327	0	32,380	0	0	5.000	5.847	MON	4,225	25,350	04/05/2022	05/19/2039	1,039,350	0.0
33768N-AL-6	FIRSTKEY HOMES TRUST FKH_22-SF SUB SUB_C		2.C FE	166,178	171,000	169,794	168,024	0	5,979	0	0	5.000	6.232	MON	713	4,275	04/05/2022	05/17/2039	175,275	0.0
33938M-A*-0	FLEXENTIAL ISSUER LLC SENIOR ABS_ABS		1.G FE	16,250,000	16,250,000	16,087,500	16,250,000	0	0	0	0	5.038	5.090	MON	13,645	818,676	04/14/2022	04/25/2052	90,419	0.0
33938M-AA-7	FLEXENTIAL ISSUER LLC FLX_21-1 SENIOR AB		1.G FE	34,038,357	34,285,714	33,792,661	34,236,521	0	83,795	0	0	3.250	3.436	MON	18,571	1,757,410	11/23/2021	11/27/2051	34,824,374	0.0
33938M-AD-1	FLEXENTIAL LLC FLELLC_2021-2 ABS_ABS _21		1.G FE	116,339,864	117,500,000	111,413,472	116,965,864	0	165,297	0	0	3.800	3.992	MON	74,417	4,465,000	11/23/2021	11/27/2051	119,732,500	0.0
361528-AC-6	GBX LEASING GBXL_23-1 SENIOR ABS_ABS _23		1.C FE	43,227,824	43,248,982	45,426,504	43,233,147	0	2,712	0	0	6.420	6.515	MON	84,840	2,790,026	11/07/2023	11/20/2053	44,637,274	0.0
42806M-BL-2	HERTZ VEHICLE FINANCING III LL SUB ABS_A		1.F FE	21,943,217	21,940,000	21,746,143	21,941,219	0	467,374	0	0	4.280	4.309	MON	15,651	469,516	03/25/2022	09/25/2028	22,409,516	0.0
42806M-BN-8	HERTZ VEHICLE FINANCING III LL ABS_ABS _		2.B FE	13,154,148	13,160,000	13,061,354	13,156,013	0	318,734	0	0	4.820	4.883	MON	10,572	317,156	03/25/2022	09/25/2028	13,477,156	0.0
42806M-CE-7	HERTZ VEHICLE FINANCING III LL SENIOR AB		1.A FE	6,539,043	6,365,000	6,655,597	6,501,251	0	(37,792)	0	0	6.150	5.438	MON	6,524	358,827	01/24/2025	03/25/2030	6,560,724	0.0
42806M-CX-5	HERTZ VEHICLE FINANCING III LL SENIOR AB		1.A FE	15,968,433	15,955,000	16,162,216	15,940,924	0	(27,509)	0	0	5.130	5.205	MON	13,642	643,426	03/06/2025	09/25/2031	16,364,246	0.0
44148J-AB-5	HOTWIRE FUNDING LLC HWIRE_21-1 SEC ABS_A		2.B FE	643,605	735,372	720,775	703,991	0	102,188	0	0	2.658	7.777	MON	597	19,546	02/09/2024	11/20/2051	745,145	0.0
44148J-AH-2	HOTWIRE FUNDING LLC HWIRE_24-1 SENIOR AB		1.F FE	33,116,679	33,000,000	33,525,519	33,091,550	0	949,217	0	0	5.893	5.876	MON	59,421	972,345	05/22/2024	06/20/2054	33,972,345	0.0
44148J-AK-5	HOTWIRE FUNDING LLC HWIRE_24-1 MEZZANIN		2.B FE	8,369,593	8,333,000	8,515,133	8,361,820	0	270,842	0	0	6.672	6.651	MON	16,988	277,989	05/22/2024	06/20/2054	8,610,989	0.0
45783N-AA-5	INSTAR LEASING III LLC INSTR_2 SENIOR AB		1.F FE	1,575,242	1,576,099	1,501,136	1,575,764	0	843	0	0	2.300	2.322	MON	1,611	173,610	02/03/2021	02/15/2054	1,594,224	0.0
46651N-AB-0	JOLAIR 2019-1 SENIOR ABS_ABS _19-1 144A		2.B FE	2,969,812	3,124,994	3,102,494	2,926,079	0	138,955	0	0	4.948	36.689	MON	6,872	159,988	04/03/2020	04/15/2044	3,202,306	0.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
52465#-BR-5	LEGG MASON LEASE BACKED PASS T CORP_BND		6. *	48,185	1,417,436	1,063,077	48,185	3,288,873	0	0	0	7.560	0.000	MON	0	(1,942,274)	12/31/2024	06/08/2026	8,930	0.0
629174-AA-1	NMNL_25-1A ABS_ABS _25-1A 144A		1.A FE	29,992,964	29,993,750	29,929,629	29,992,879	0	(85)	0	0	5.140	5.195	MON	47,107	107,061	11/18/2025	11/20/2055	30,100,811	0.0
629174-AB-9	NMNL_25-1A ABS_ABS _25-1A 144A		1.C FE	4,997,593	4,998,958	4,968,120	4,997,582	0	(11)	0	0	5.330	5.391	MON	8,141	18,503	11/18/2025	11/20/2055	5,017,461	0.0
62947A-AC-7	NP SPE II LLC NPRL_19-2A SENIOR ABS_ABS		1.F FE	65,685,934	65,690,000	52,033,042	65,730,178	0	(8,195)	0	0	3.802	3.814	MON	83,251	2,546,960	11/01/2019	11/19/2049	66,938,767	0.0
64830R-AC-6	NEW RESIDENTIAL MORTGAGE LOAN SUBSEC SUB		1.C FE	2,871,211	3,000,000	2,950,668	2,941,438	0	70,226	0	0	3.750	6.560	MON	9,375	103,125	01/24/2025	09/19/2039	3,056,250	0.0
66981Y-AB-5	AMSR TRUST AMSR_22-SFR3 SENIOR_CMBS _22-		1.C FE	4,726,087	5,000,000	4,941,604	4,890,499	0	51,925	0	0	4.000	5.224	MON	16,667	200,000	08/11/2022	10/17/2039	5,100,000	0.0
66981Y-AC-3	AMSR TRUST SUB SENIOR_CMBS _22-SFR3 144A		1.E FE	4,275,377	5,000,000	4,924,885	4,328,343	0	168,204	0	0	4.000	12.565	MON	16,667	100,000	08/11/2022	10/17/2039	5,100,000	0.0
67181D-AK-7	OAK STREET INVESTMENT GRADE NE ABS_ABS _		1.C FE	50,058,674	50,060,291	44,275,950	50,013,226	0	14,981	0	0	2.630	2.676	MON	40,229	1,404,294	11/19/2021	11/20/2051	50,718,584	0.0
67181D-AM-3	OAK STREET INVESTMENT GRADE NE ABS_ABS _		2.B FE	23,141,975	23,143,438	13,183,624	23,141,793	0	32,627	0	0	3.240	3.260	MON	22,912	750,475	11/20/2025	11/20/2051	23,518,362	0.0
72353P-AA-4	PION_19-1 ABS_ABS _19-1 144A		2.B FE	19,101,031	20,004,011	19,587,928	19,658,150	0	376,162	0	0	3.967	8.247	MON	35,269	831,572	04/03/2020	06/15/2044	20,400,791	0.0
74290X-AC-5	PROGRESS RESIDENTIAL TRUST PRO SUB SUB_C		1.D FE	3,003,475	3,247,000	3,116,327	3,051,751	0	48,277	0	0	3.400	5.404	MON	9,200	101,198	01/23/2025	04/17/2041	3,256,198	0.0
74331U-AC-2	PROGRESS RESIDENTIAL MASTER TR SUB_CMBS		1.B FE	10,082,829	10,500,000	10,380,962	10,370,006	0	81,879	0	0	3.600	4.481	MON	31,500	378,000	04/05/2022	04/17/2039	10,689,000	0.0
74331U-AE-8	PROGRESS RESIDENTIAL MASTER TR SUB_CMBS		1.C FE	5,800,477	6,000,000	5,909,666	5,854,375	0	165,548	0	0	3.750	5.605	MON	18,750	112,500	04/05/2022	04/17/2039	6,112,500	0.0
74331U-AG-3	PROGRESS RESIDENTIAL MASTER TR SUB ABS_A		1.F FE	4,806,461	5,600,000	5,535,670	4,898,417	0	236,482	0	0	4.450	15.396	MON	20,767	124,600	04/05/2022	04/17/2039	5,724,600	0.0
74331U-AJ-7	PROGRESS RESIDENTIAL MASTER TR SUB SUB_C		2.A FE	844,035	1,000,000	996,311	859,878	0	46,051	0	0	5.200	17.693	MON	4,333	26,000	04/05/2022	04/17/2039	1,026,000	0.0
74331U-AL-2	PROGRESS RESIDENTIAL MASTER TR SUB SUB_C		2.C FE	834,055	1,000,000	999,065	850,107	0	48,597	0	0	5.600	19.133	MON	4,667	28,000	04/05/2022	04/17/2039	1,028,000	0.0
74332H-AC-0	PROGRESS RESIDENTIAL TRUST PRO SENIOR_CM		1.D FE	4,769,796	5,095,000	4,841,502	4,805,807	0	36,012	0	0	3.250	4.968	MON	13,799	82,794	06/25/2025	08/19/2041	5,177,794	0.0
74332X-AC-5	PROGRESS RESIDENTIAL MASTER TR SUB SUB_C		1.D FE	16,998,040	17,000,000	16,943,966	16,981,695	0	(4,781)	0	0	4.788	4.801	MON	67,830	813,960	04/20/2022	05/17/2041	17,406,980	0.0
74332X-AE-1	PROGRESS RESIDENTIAL MASTER TR SUB SUB_C		1.F FE	11,239,975	11,250,000	11,196,067	11,227,162	0	263,497	0	0	4.888	4.933	MON	45,825	274,950	04/20/2022	05/17/2041	11,524,950	0.0
74332X-AG-6	PROGRESS RESIDENTIAL MASTER TR SUB SUB_C		2.A FE	17,686,434	17,695,000	17,936,080	17,672,993	0	481,675	0	0	5.588	5.612	MON	82,400	494,398	04/20/2022	05/17/2041	18,189,398	0.0
74332X-AJ-0	PROGRESS RESIDENTIAL MASTER TR SENIOR SU		2.B FE	148,261	148,000	149,976	148,083	0	4,361	0	0	6.121	6.088	MON	755	4,530	04/20/2022	05/17/2041	152,530	0.0
74332Y-AG-4	PROGRESS RESIDENTIAL MASTER TR SUB ABS_A		2.A FE	4,300,962	5,000,000	5,017,252	4,327,574	0	193,720	0	0	5.734	16.451	MON	23,892	143,350	06/10/2022	06/17/2039	5,143,350	0.0
74333C-AC-0	PROGRESS RESIDENTIAL MASTER TR SUB SUB_C		1.C FE	4,954,278	5,000,000	5,071,088	4,974,615	0	6,526	0	0	5.500	5.712	MON	22,917	275,000	09/14/2022	10/27/2039	5,137,500	0.0
74333C-AE-6	PROGRESS RESIDENTIAL MASTER TR SUB SUB_C		1.D FE	4,930,797	5,000,000	5,051,862	4,953,059	0	158,092	0	0	5.500	6.120	MON	10,694	137,500	09/14/2022	10/25/2039	5,137,500	0.0
74333W-AC-6	PROGRESS RESIDENTIAL TRUST PRO SUB SUB_C		1.A FE	1,734,739	1,734,786	1,647,165	1,733,668	0	(1,037)	0	0	2.722	2.715	MON	3,935	220,686	11/19/2021	12/17/2040	1,758,396	0.0
74333X-AC-4	PROGRESS RESIDENTIAL MASTER TR SUB SUB_C		1.B FE	14,222,690	14,223,000	13,491,273	14,226,118	0	(6,346)	0	0	2.732	2.698	MON	32,381	388,572	12/15/2021	01/17/2039	14,417,286	0.0
74334B-AA-5	PROGRESS RESIDENTIAL TRUST PRO SENIOR_CM		1.A FE	4,672,461	5,000,000	4,753,725	4,699,559	0	27,098	0	0	3.390	4.877	MON	14,125	70,625	07/08/2025	07/17/2030	5,070,625	0.0
74334F-AA-6	PROGRESS RESIDENTIAL MASTER TR SENIOR_CM		1.A FE	21,870,428	22,550,794	22,498,647	22,233,502	0	114,643	0	0	4.300	5.108	MON	80,807	978,248	02/09/2023	03/17/2040	23,035,636	0.0
74334F-AC-2	PROGRESS RESIDENTIAL MASTER TR SENIOR_CM		1.D FE	9,191,882	9,600,000	9,572,637	9,400,963	0	79,345	0	0	4.650	5.725	MON	26,040	446,400	02/09/2023	03/19/2040	9,823,200	0.0
74334F-AE-8	PROGRESS RESIDENTIAL MASTER TR SUB SUB_C		1.F FE	3,094,482	3,250,000	3,228,542	3,130,325	0	101,060	0	0	4.650	6.423	MON	12,594	75,563	02/09/2023	03/17/2040	3,325,563	0.0
74334F-AG-3	PROGRESS RESIDENTIAL MASTER TR SENIOR_CM		2.A FE	1,392,414	1,500,000	1,486,973	1,416,491	0	52,960	0	0	4.650	7.394	MON	5,813	34,875	02/09/2023	03/17/2040	1,534,875	0.0
74334G-AC-0	PROGRESS RESIDENTIAL TRUST PRO SENIOR_CM		1.D FE	9,399,673	10,226,419	9,737,855	9,534,958	0	135,308	0	0	3.555	5.815	MON	30,296	234,460	10/01/2025	04/17/2042	10,408,194	0.0
74334J-AC-4	PROGRESS RESIDENTIAL TRUST PRO SENIOR_CM		1.D FE	6,387,624	6,970,000	6,649,130	6,498,053	0	110,429	0	0	3.325	5.442	MON	19,313	212,440	01/15/2025	07/17/2041	7,085,876	0.0
74334N-AC-5	PROGRESS RESIDENTIAL TRUST PRO SENIOR_CM		1.D FE	2,076,592	2,250,000	2,155,277	2,106,966	0	30,375	0	0	3.650	5.547	MON	6,844	68,666	01/28/2025	02/17/2042	2,291,063	0.0
74690D-AA-9	QTS ISSUER ABS I LLC QTS_25-1A SENIOR AB		1.G FE	29,998,809	30,000,000	30,184,324	29,997,453	0	(1,356)	0	0	5.439	5.493	MON	27,195	874,772	06/02/2025	05/25/2055	30,815,850	0.0
74690D-AB-7	QTS ISSUER ABS I LLC QTS_25-1A ABS_ABS _		2.B FE	8,999,912	9,000,000	8,948,699	8,999,440	0	(472)	0	0	5.928	5.993	MON	8,892	286,026	06/02/2025	05/25/2055	9,266,760	0.0
74745*-AA-3	QTS IRVING DC3 LLC CORP_BND		1.F PL	70,000,000	70,000,000	73,064,303	70,000,000	0	0	0	0	5.960	5.953	JJ	2,039,644	4,160,411	07/11/2024	07/09/2029	72,097,589	0.0
784193-AA-2	SFAI_25-1 SEC ABS_ABS _25-1 144A		1.G FE	48,876,595	50,000,000	48,566,626	48,879,513	0	2,918	0	0	5.377	5.647	MON	44,808	164,297	11/20/2025	11/25/2055	280,048	0.0
78433X-AB-6	STONEPEAK SALTT_21-1 ABS_ABS _21-1A 144A		1.F FE	36,012,027	36,012,055	33,901,749	36,010,645	0	601	0	0	2.675	2.693	MON	42,814	1,005,258	10/18/2021	02/28/2033	36,493,716	0.0
78437D-AD-2	SCF EQUIPMENT TRUST LLC SCFET SUB ABS_AB		1.C FE	7,736,577	7,740,000	7,927,367	7,736,988	0	410	0	0	5.230	5.295	MON	12,369	362,073	01/22/2025	09/20/2034	7,942,401	0.0
78474P-AC-1	STAR_22-SFR3 ABS_ABS _22-SFR3 144A		1.D FE	11,941,788	12,000,000	12,024,801	12,000,000	0	4,783	0	0	5.909	6.220	MON	27,575	755,894	04/05/2022	05/17/2039	12,374,804	0.0
78474P-AE-7	STAR_22-SFR3 ABS_ABS _22-SFR3 144A		1.G FE	5,681,403	6,840,000	6,854,005	6,840,000	0	1,420,683	0	0	6.109	6.402	MON	17,411	220,592	04/05/2022	05/17/2039	7,060,592	0.0
78474P-AG-2	STAR_22-SFR3 SUB_CMBS _22-SFR3 144A		3.A FE	8,976,947	10,940,000	10,952,118	10,940,000	0	2,407,114	0	0	6.509	6.321	MON	29,670	375,063	04/05/2022	05/17/2039	11,315,063	0.0
78474P-AJ-6	STAR_22-SFR3 SENIOR_CMBS _22-SFR3 144A		2.A FE	802,901	1,000,000	1,001,235	1,000,000	0	241,684	0	0	7.159	7.030	MON	2,784	37,588	04/05/2022	05/17/2039	1,037,588	0.0
78474P-AL-1	STAR_22-SFR3 SENIOR_CMBS _22-SFR3 144A		2.C FE	855,448	1,083,000	1,088,285	1,083,000	0	279,026	0	0	7.659	7.545	MON	3,226	43,460	04/05/2022	05/17/2039	1,126,460	0.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
78481V-AA-3	STL ASSET VI LLC ABS_ABS _24-1		1.F PL	0	0	0	0	0	357,874	0	0	6.483	0.000	MON	0	3,344,097	07/01/2025	03/27/2054	848,966	0.0
78509*-AB-8	STL ASSET VII LLC ABS_ABS _25-2		1.F PL	20,034,753	20,024,815	20,024,815	20,034,684	0	(69)	0	0	5.798	5.863	MON	9,675	194,424	11/01/2025	08/28/2055	20,219,239	0.0
78520E-AG-1	SABEY DATA CENTERS SDCP_24-1 SENIOR ABS_		1.F FE	30,103,603	30,402,000	30,763,626	30,170,501	0	973,813	0	0	6.000	6.337	MON	55,737	912,060	04/24/2024	04/20/2049	31,314,060	0.0
78520E-AJ-5	SABEY DATA CENTERS SDCP_25-2 ABS_ABS _25		1.F FE	35,000,000	35,000,000	35,481,304	35,000,000	0	0	0	0	5.960	6.069	MON	63,739	1,450,069	04/01/2025	04/20/2050	36,044,050	0.0
82667C-AB-1	SRL SRL_21-1 SUB ABS_ABS _21-1 144A		2.B FE	10,315,236	10,305,000	9,646,117	10,314,665	0	154,623	0	0	3.020	3.001	MON	12,103	155,606	08/12/2021	08/17/2051	10,460,606	0.0
83085H-AA-4	SKYLINE AIRCRAFT FINANCE IV LP ABS_ABS _		1.E PL	0	0	0	0	0	18,784	0	0	5.357	0.000	MON	0	300,073	06/17/2025	01/19/2037	0	0.0
83100A-AA-0	SLAM LLC SLAM_24-1 SENIOR ABS_ABS _24-1A		1.F FE	72,425,742	72,427,640	73,318,500	72,242,961	0	(161,411)	0	0	5.335	5.462	MON	171,734	3,932,929	09/17/2024	09/15/2049	74,359,647	0.0
85236K-AF-9	STACK INFRASTRUCTURE ISSUER LL SEC ABS_A		1.G FE	39,330,415	40,000,000	40,092,292	39,598,408	0	1,314,821	0	0	5.900	6.460	MON	39,333	1,180,000	03/08/2023	03/25/2048	41,180,000	0.0
85236K-AK-8	STACK INFRASTRUCTURE ISSUER LL SENIOR AB		1.G FE	40,379,846	41,750,000	42,105,664	40,723,369	0	1,545,374	0	0	5.900	6.957	MON	41,054	1,231,625	11/08/2023	10/25/2048	42,981,625	0.0
85236K-AM-4	STACK INFRASTRUCTURE ISSUER LL ABS_ABS _		1.G FE	51,073,962	51,350,000	51,956,746	51,135,049	0	1,565,131	0	0	5.900	6.114	MON	50,494	1,514,825	03/15/2024	03/25/2049	52,864,825	0.0
86190B-AB-0	STORE MASTER FUNDING LLC STR_2 SENIOR AB		1.A FE	9,770,966	9,775,000	8,316,653	9,769,645	0	143,663	0	0	2.960	2.988	MON	8,841	144,670	06/28/2021	06/20/2051	9,919,670	0.0
86190B-AC-8	STORE MASTER FUNDING LLC STR_2 ABS_ABS _		1.C FE	4,963,294	4,965,699	4,722,542	4,962,158	0	1,353	0	0	2.860	2.907	MON	4,339	142,201	06/28/2021	06/20/2051	5,036,709	0.0
86771P-AB-6	SUNRUN BACCHUS ISSUER LLC SUNB ABS_ABS _		1.F FE	34,738,712	34,745,536	34,641,253	34,738,123	0	(564)	0	0	6.410	6.465	JAJO	377,385	1,642,733	01/28/2025	04/30/2060	35,859,130	0.0
86774A-AA-8	SUNRUN CASSIUS PORTFOLIO 2025 TERM_LOAN		1.E PL	61,181,544	61,653,191	62,080,177	61,184,484	0	(581)	0	0	6.170	6.224	JAJO	644,567	1,906,279	03/28/2025	01/30/2060	62,625,325	0.0
871044-AA-1	SWITCH DATA CENTER SWTCH_24-1A SENIOR AB		1.G FE	123,902,988	125,000,000	126,396,600	124,252,797	0	197,207	0	0	6.280	6.568	MON	130,833	7,850,000	03/07/2024	03/25/2054	128,925,000	0.0
871044-AC-7	SWITCH DATA CENTER SWTCH_24-1A SUB ABS_A		2.C FE	49,758,709	51,200,000	51,668,408	50,076,943	0	1,959,190	0	0	6.500	7.367	MON	55,467	1,664,000	03/07/2024	03/25/2054	52,864,000	0.0
871044-AG-8	SWITCH ABS ISSUER LLC SWALLC_2 SUB ABS_A		2.C FE	14,515,784	15,000,000	15,105,748	14,617,043	0	558,917	0	0	6.200	7.131	MON	15,500	465,000	06/06/2024	06/25/2054	15,465,000	0.0
871044-AL-7	SWITCH ABS ISSUER LLC SWTCH_25 SEC ABS_A		1.G FE	13,891,264	14,500,000	14,285,286	13,955,247	0	63,983	0	0	5.036	6.120	MON	12,170	572,006	03/07/2025	03/25/2055	14,865,110	0.0
871044-AN-3	SWITCH DATA CENTER SWTCH_25-1A SUB ABS_A		2.C FE	70,831,609	71,000,000	72,058,208	70,723,043	0	(108,566)	0	0	6.485	6.681	MON	76,739	3,606,741	03/07/2025	03/25/2055	73,302,175	0.0
87404L-AA-0	GAIA AVIATION LTD TLWND_19-1 SENIOR ABS_		2.A FE	1,727,184	2,470,936	2,412,622	2,230,355	0	150,157	0	0	3.967	16.963	MON	4,357	104,960	04/03/2020	12/15/2044	2,519,947	0.0
88651C-A@-9	TIERPOINT ISSUER LLC CORP_BND		2.C FE	25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	6.173	6.252	MON	25,721	274,356	10/21/2025	10/20/2055	25,107,170	0.0
88651C-AB-6	TPDC_23-2 SENIOR ABS_ABS _23-2 144A		1.G FE	139,688,975	148,136,000	151,997,520	141,978,611	0	1,106,509	0	0	6.500	7.716	MON	160,481	9,628,840	04/30/2024	06/25/2053	2,189,958	0.0
88651C-AD-2	TIERPOINT ISSUER LLC TPDC_24-1 SUB ABS_A		2.C FE	69,956,805	75,000,000	75,502,207	71,406,278	0	936,936	0	0	6.700	8.505	MON	83,750	5,025,000	04/30/2024	04/25/2054	77,512,500	0.0
895975-AB-6	TRICON RESIDENTIAL TRUST TCN_2 SENIOR_CM		1.D FE	3,749,177	3,885,000	3,855,478	3,771,281	0	22,104	0	0	4.650	5.484	MON	15,054	165,598	01/23/2025	11/17/2041	3,975,326	0.0
89656G-AC-8	TRINITY RAIL LEASING LP TRL_24 SEC ABS_A		1.C FE	75,452,679	75,467,093	76,103,537	75,444,855	0	3,006	0	0	5.780	5.856	MON	145,400	4,408,649	05/22/2024	05/19/2054	77,648,092	0.0
89656Y-AB-1	TRINITY RAIL LEASING LLC TRL_2 SENIOR AB		1.F FE	7,709,896	7,712,000	7,397,774	7,711,609	0	698	0	0	2.560	2.576	MON	6,581	709,427	10/23/2020	11/19/2050	7,810,714	0.0
89656Y-AC-9	TRINITY RAIL LEASING LLC TRL_2 SUB ABS_A		2.B FE	12,702,664	12,710,000	12,277,061	12,704,517	0	2,748	0	0	3.690	3.742	MON	15,633	469,000	10/23/2020	11/19/2050	12,944,500	0.0
89657A-AC-0	TRL_20-1A SENIOR ABS_ABS _20-1A 144A		1.F FE	1,579,670	1,580,050	1,506,146	1,579,899	0	241	0	0	1.960	1.970	MON	1,204	174,028	10/14/2020	10/17/2050	1,595,534	0.0
89657B-AA-2	TRINITY RAIL LEASING LP TRL_19 SENIOR AB		1.F FE	18,160,557	18,169,657	17,917,643	18,169,211	0	1,379	0	0	3.820	3.858	MON	26,992	702,769	04/02/2019	04/17/2049	18,516,697	0.0
89657B-AC-8	TRINITY RAIL LEASING 2019 LLC SENIOR ABS		1.F FE	49,972,365	50,000,000	49,358,824	49,998,981	0	3,201	0	0	3.100	3.127	MON	60,278	1,550,000	10/08/2019	10/18/2049	50,775,000	0.0
90356R-AA-9	USQ RAIL IV LLC STEAM_25-1 ABS_ABS _25-1		1.C FE	164,725,230	164,786,530	165,956,234	164,741,243	0	(5,632)	0	0	5.480	5.546	MON	75,253	7,117,133	03/21/2025	03/29/2055	123,426,763	0.0
912928-AA-6	USQ RAIL III LLC STEAM_24-1 SEC ABS_ABS		1.C FE	67,602,231	67,623,587	66,808,459	67,613,047	0	4,872	0	0	4.990	5.043	MON	28,120	3,406,957	09/24/2024	09/28/2054	54,063,204	0.0
91823A-AW-1	VB-S1 ISSUER LLC VBTOW_22-1 SENIOR ABS_A		1.F FE	135,064,465	135,000,000	123,305,031	135,063,468	0	2,484,064	0	0	3.706	3.727	MON	222,360	2,501,550	02/18/2022	02/15/2057	137,501,550	0.0
92212K-AG-1	VANTAGE DATA CENTERS ISSUER LL SRSEC ABS		1.G FE	36,867,418	36,900,000	36,670,248	36,871,857	0	4,452	0	0	5.100	5.172	MON	83,640	1,849,600	04/25/2025	09/15/2054	1,677,569	0.0
94354K-AA-8	WAVE USA WAAV_19-1 SENIOR ABS_ABS _19-1		2.A FE	11,541,752	11,542,258	11,260,627	11,542,112	0	131	0	0	3.597	3.624	MON	18,452	447,635	09/30/2019	09/15/2044	11,749,846	0.0
95980G-G5-1	STORE MASTER FUNDING LLC STR_2 SENIOR AB		1.A FE	22,311,392	22,312,500	22,794,025	22,270,972	0	(24,997)	0	0	5.700	5.869	MON	38,861	635,906	04/05/2024	05/20/2054	22,948,406	0.0
97655E-AA-1	WIRELESS PROPCO FUNDING LLC SY ABS_ABS _		1.G FE	191,612,391	200,000,000	199,336,000	192,840,632	0	1,435,685	0	0	5.500	6.773	MON	183,333	10,640,808	04/30/2025	05/25/2054	205,530,555	0.0
BID1TJ-7L-8	STL ASSET VI LLC ABS_ABS _24-1		1.F PL	94,986,000	94,986,000	98,070,539	94,986,000	0	0	0	0	6.483	6.570	MON	85,527	1,029,526	11/01/2025	03/27/2054	96,015,526	0.0
BID228-YY-1	ALLO ISSUER LLC ALLO_24-1 SEC ABS_ABS _2		1.G FE	9,876,597	10,000,000	10,145,312	9,190,558	0	(687,105)	0	0	5.940	8.747	MON	18,150	297,000	07/12/2024	07/20/2054	10,297,000	0.0
BID261-AV-4	RETAINED VANTAGE DATA CENTERS SUB ABS_AB		2.C FE	24,000,000	24,000,000	23,857,296	24,000,000	0	0	0	0	5.775	5.840	MON	61,600	1,386,000	09/10/2024	09/15/2049	24,693,000	0.0
46651N-AA-2	JOL AIR JOLAR_19-1 SENIOR ABS_ABS _19-1		1.F FE	17,517,385	18,237,419	18,087,872	18,157,060	0	228,860	0	0	3.967	5.662	MON	32,155	754,666	04/03/2020	04/15/2044	18,599,158	0.0
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1 SENIOR ABS		1.E FE	42,625,699	42,567,294	40,392,105	42,622,038	0	809,011	0	0	2.636	2.588	MON	49,870	561,037	11/05/2021	10/15/2046	43,128,331	0.0
83438L-AB-7	SOLRR AIRCRAFT LLC SOLRR_21-1 SUB ABS_AB		2.B FE	4,104,786	4,097,372	3,894,552	4,104,110	0	72,545	0	0	3.432	3.377	MON	6,250	70,311	11/05/2021	10/15/2046	4,167,683	0.0
BYD223-BB-2	VANTAGE DATA CENTERS JERSEY BO SENIOR AB		1.G FE	145,795,649	154,680,750	158,049,556	154,699,273	0	144,556	0	(3,020,143)	6.172	6.237	MON	104,624	4,757,213	05/17/2024	05/28/2039	2,831,627	0.0
03790C-AG-6	APL FINANCE LLC ASHPL_25-1A SEC ABS_ABS		1.F FE	10,281,927	10,285,000	10,170,837	10,281,952	0	25	0	0	5.280	5.343	MON	16,593	105,593	09/30/2025	03/20/2036	104,168	0.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
03790C-AH-4	APL FINANCE LLC ASHPL_25-1A SEC ABS_ABS		2.B FE	4,274,085	4,275,000	4,256,618	4,274,061	0	(24)	0	0	5.820	5.891	MON	7,602	48,379	09/30/2025	03/20/2036	43,317	0.0
20469C-AE-5	COMPASS DATACENTERS ISSUER 2 L SEC ABS_A		1.A FE	29,794,750	29,794,750	29,599,117	29,794,750	0	0	0	0	4.926	4.976	MON	24,461	203,874	10/30/2025	11/25/2050	174,086	0.0
78450T-AA-5	SLAM LLC SLAM_25-1 SENIOR ABS_ABS _25-1A		1.F FE	19,299,852	19,300,277	19,686,282	19,253,283	0	(46,565)	0	0	5.807	5.935	MON	49,812	613,340	05/16/2025	05/15/2050	19,913,617	0.0
88651C-AG-5	TIERPOINT ISSUER LLC TPDC_25-2 SEC ABS_A		1.G FE	49,481,670	50,000,000	50,335,771	49,524,720	0	43,050	0	0	6.400	6.672	MON	53,333	2,302,222	04/01/2025	04/26/2055	51,600,000	0.0
92535V-AQ-5	VERTICAL BRIDGE CC LLC VBTOW_2 ABS_ABS _		1.C FE	78,915,872	80,000,000	80,212,352	79,031,406	0	115,534	0	0	5.163	5.728	MON	183,573	1,227,647	08/08/2025	08/16/2055	2,418,473	0.0
92535V-AS-1	VERTICAL BRIDGE CC LLC VBTOW_2 ABS_ABS _		1.F FE	24,794,648	25,000,000	25,010,918	24,816,395	0	21,748	0	0	5.602	5.977	MON	62,244	416,260	08/08/2025	08/16/2055	756,048	0.0
78509*-AA-0	STL ASSET VII LLC ABS_ABS _25-2		1.C PL	209,044,286	208,940,594	208,940,594	209,043,566	0	(720)	0	0	5.607	5.667	MON	97,628	674,805	11/01/2025	08/28/2055	210,872,247	0.0
88651C-A*-1	TIERPOINT ISSUER LLC CORP_BND		1.G FE	55,000,000	55,000,000	55,000,000	55,000,000	0	0	0	0	5.685	5.752	MON	52,113	555,867	10/21/2025	10/20/2055	55,217,135	0.0
C3333@-AA-5	ESTRUXTURE ISSUER LP CORP_BND		2.B PL	77,106,664	76,600,401	78,193,690	76,600,401	0	0	0	(506,263)	5.894	5.894	MON	137,953	1,805,228	07/24/2025	07/20/2055	77,485,386	0.0
78509*-AA-0	STL ASSET VI LLC TERM_LOAN		1.F Z	0	0	0	0	0	0	0	0	5.607	0.000	MON	0	803,570	08/28/2025	08/28/2055	2,300,248	0.0
00197@-AA-9	APA FINANCE LLC TERM_LOAN		2.B PL	144,416,363	144,753,313	144,696,892	144,432,051	0	623,422	0	0	6.030	6.094	FMAN	24,246	10,515,161	12/19/2023	10/31/2047	146,596,023	0.0
00039N-AA-2	APOLLO AVIATION SECURITIZATION ABS_ABS _		1.F FE	33,728,751	33,730,083	33,935,837	33,758,513	0	29,759	0	0	5.522	5.761	MON	77,607	858,854	06/13/2025	02/16/2050	34,588,937	0.0
00039N-AB-0	APOLLO AVIATION SECURITIZATION ABS_ABS _		1.G FE	11,569,744	11,569,817	11,639,236	11,582,933	0	13,189	0	0	6.010	6.311	MON	28,973	320,632	06/13/2025	02/16/2050	11,890,449	0.0
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1 ABS_ABS _		1.C FE	15,983,801	15,992,065	15,664,288	15,983,976	0	174	0	0	5.300	5.368	MON	37,670	141,263	10/09/2025	10/15/2055	228,405	0.0
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1 ABS_ABS _		1.A FE	10,993,162	10,994,545	10,856,759	10,993,176	0	14	0	0	5.160	5.218	MON	25,214	94,553	10/09/2025	10/15/2055	131,520	0.0
86212F-AC-3	STORE MASTER FUNDING LLC STR_2 ABS_ABS _		1.A FE	45,909,968	45,942,500	44,486,444	45,911,380	0	1,412	0	0	5.190	5.284	MON	72,857	529,870	09/25/2025	10/20/2055	46,472,370	0.0
86212F-AG-4	STORE MASTER FUNDING LLC STR_2 ABS_ABS _		1.C FE	3,993,506	3,995,000	3,850,631	3,993,522	0	15	0	0	5.390	5.456	MON	6,580	47,851	09/25/2025	10/20/2055	4,042,851	0.0
98919W-AN-3	ZAYO ISSUER LLC ZAYO_25-3 SEC ABS_ABS _2		1.G FE	45,000,000	45,000,000	45,017,733	45,000,000	0	0	0	0	5.570	6.270	MON	76,587	536,113	09/19/2025	10/20/2055	257,485	0.0
10807G-AA-6	BRIDGE SFR TRUST BRDGE_25-SFR1 ABS_ABS _		1.A FE	3,511,061	3,668,128	3,503,514	3,519,554	0	8,493	0	0	4.050	5.062	MON	12,380	37,965	08/11/2025	09/17/2042	25,003	0.0
00195@-AE-3	APA FINANCE LLC TERM_LOAN		1.G FE	26,142,414	26,144,181	25,200,376	26,142,548	0	(279,039)	0	0	3.160	3.173	MJSD	0	633,723	10/28/2021	02/29/2056	26,281,874	0.0
00195@-AF-0	APA FINANCE LLC TERM_LOAN		2.B FE	18,227,312	18,300,961	15,691,244	18,228,815	0	242,472	0	0	4.010	4.053	MJSD	0	192,081	12/31/2024	02/29/2056	18,423,273	0.0
00279@-AA-0	APA FINANCE LLC TERM_LOAN		2.C Z	71,250,000	71,250,000	71,250,000	71,250,000	0	0	0	0	5.896	5.937	JAJO	175,038	0	12/17/2025	12/31/2050	72,206,872	0.0
20469B-AE-7	COMPASS DATACENTER ISSUER III SENIOR ABS		1.G FE	17,000,000	17,000,000	16,993,798	17,000,000	0	0	0	0	5.579	5.669	MON	15,807	413,621	07/11/2025	07/25/2050	17,413,621	0.0
23802Y-AA-5	HYPER_25-1 ABS_ABS _25-1 144A		1.G FE	64,997,784	65,000,000	64,210,203	64,980,078	0	(17,705)	0	0	5.180	5.243	MON	56,117	860,456	09/11/2025	09/25/2055	356,119	0.0
59170J-AR-9	METRONET INFRASTRUCTURE ISSUER ABS_ABS _		1.G FE	38,303,944	39,000,000	39,522,054	38,163,222	0	(140,722)	0	0	6.010	6.498	MON	71,619	995,344	07/17/2025	07/20/2055	466,985	0.0
92212K-AH-9	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		1.G FE	27,500,000	27,500,000	27,254,013	27,500,000	0	0	0	0	5.132	5.187	MON	62,724	380,267	08/07/2025	08/15/2055	149,852	0.0
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)				6,038,838,506	6,149,521,993	6,082,012,530	6,077,834,977	3,288,873	57,145,881	0	(3,526,406)	XXX	XXX	XXX	11,587,772	224,901,121	XXX	XXX	5,462,482,240	XXX
00091J-AA-6	AUTHB_21-1 SENIOR ABS_ABS _21-1 144A		2.C FE	31,212,838	31,110,842	29,486,737	31,278,814	0	546,328	0	0	3.734	3.525	JAJO	196,840	580,839	05/05/2021	07/30/2051	31,691,681	0.0
03789X-AF-5	APPLEBEES FUNDING LLC / IHOP F SENIOR AB		2.B FE	75,000,000	75,000,000	76,127,497	75,000,000	0	0	0	0	7.824	7.901	MJSD	423,800	5,868,000	03/29/2023	03/05/2053	77,934,000	0.0
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_		2.C FE	50,028,000	50,028,000	48,722,958	50,028,000	0	0	0	0	3.237	3.250	JAJO	274,399	1,623,679	07/23/2020	07/30/2050	50,837,703	0.0
04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SECURED C		1.G PL	10,785,095	10,785,095	9,286,932	10,785,095	0	0	0	0	3.590	3.590	MS	129,062	391,292	11/01/2016	09/01/2042	328,593	0.0
05631@-AA-2	BSCH ISSUER I LP SENIOR CORP_BND		1.G PL	5,485,714	5,485,714	5,714,216	5,485,714	0	0	0	0	6.950	6.948	AO	64,602	381,258	04/17/2023	04/30/2048	5,078,833	0.0
05632*-AA-3	BSCH ISSUER II LP SECURED CORP_BND		1.G PL	4,090,644	4,090,644	4,160,302	4,090,644	0	0	0	0	7.070	7.065	JJ	121,307	289,208	06/15/2023	07/31/2048	4,235,248	0.0
05632*-AC-9	BSCH ISSUER II LP SECURED CORP_BND		1.G PL	4,144,186	4,144,186	4,401,117	4,144,186	0	0	0	0	7.200	7.201	JJ	125,154	298,382	06/15/2023	07/31/2048	4,293,377	0.0
05632@-AA-1	BSCH ISSUER II LP SECURED CORP_BND		1.G PL	4,793,077	4,793,077	4,876,946	4,793,077	0	0	0	0	7.070	7.065	JJ	142,137	338,870	06/15/2023	07/31/2048	4,962,513	0.0
05632@-AC-7	BSCH ISSUER II LP SECURED CORP_BND		1.G PL	4,855,814	4,855,814	5,160,234	4,855,814	0	0	0	0	7.200	7.195	JJ	146,646	349,618	06/15/2023	07/31/2048	5,030,623	0.0
05653L-AA-0	BMI_25-1 SENIOR ABS_ABS _25-1		2.B PL	120,000,000	120,000,000	120,750,000	120,000,000	0	0	0	0	7.210	7.271	JAJO	1,586,200	5,888,167	02/18/2025	01/25/2055	124,326,000	0.0
07030U-A*-3	BASTION FUNDING I LLC SENIOR ABS_ABS		1.F PL	37,358,911	37,358,911	39,088,628	37,363,183	0	4,272	0	0	7.119	7.224	MON	36,939	2,564,521	02/16/2023	04/25/2038	38,699,118	0.0
09581#-AA-2	BLUE OWL GP STAKES V A1 A SECURED CORP_B		1.D PL	58,882,000	58,882,000	61,576,671	58,882,000	0	0	0	0	7.110	7.107	FA	1,500,166	4,186,510	09/07/2023	08/22/2043	60,975,255	0.0
09581#-AB-0	BLUE OWL GP STAKES V A1 A SECURED CORP_B		1.D PL	48,403,000	48,403,000	51,658,458	48,403,000	0	0	0	0	7.210	7.209	FA	1,250,532	3,489,856	09/07/2023	08/22/2043	43,879,437	0.0
09581@-AA-4	BLUE OWL GP STAKES V A1 A SECURED CORP_B		1.D PL	59,118,000	59,118,000	61,823,471	59,118,000	0	0	0	0	7.110	7.107	FA	1,506,179	4,203,290	09/07/2023	08/22/2043	61,219,645	0.0
09581@-AB-2	BLUE OWL GP STAKES V A1 A SECURED CORP_B		1.D PL	48,597,000	48,597,000	51,865,506	48,597,000	0	0	0	0	7.210	7.209	FA	1,255,544	3,503,844	09/07/2023	08/22/2043	44,055,307	0.0
09748R-AC-2	BOJANGLES ISSUER LLC BOJA_24-1 SRSEC ABS		2.B FE	92,767,500	92,767,500	94,372,366	92,767,500	0	0	0	0	6.584	6.775	FMAN	695,612	6,659,743	10/11/2024	11/20/2054	95,821,406	0.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
09779#-AA-4	BONACCORD CAPITAL PARTNERS ISS SECURED C		1.E PL	13,040,625	13,040,625	13,664,369	13,040,625	0	0	0	0	7.460	7.460	JJ	408,048	972,830	06/29/2023	07/31/2043	13,527,040	0.0
09779@-AA-6	BONACCORD CAP PARTNERS ISSUER SECURED CO		1.E PL	27,084,375	27,084,375	28,379,844	27,084,375	0	0	0	0	7.460	7.460	JJ	847,485	2,020,494	06/29/2023	07/31/2043	28,094,622	0.0
127656-A*-7	KODA GNB ABS I LLC SENIOR ABS_ABS		1.G PL	26,008,335	26,014,266	26,498,131	25,793,102	0	(446,177)	0	0	7.480	8.306	MON	16,216	4,052,853	02/09/2023	04/28/2040	26,994,112	0.0
21881#-AA-4	COREWEAVE COMPUTE ACQUISITION TERM_LOAN		3.A PL	16,394,786	16,644,452	16,711,030	16,402,480	0	7,695	0	0	3.985	4.342	JAJO	287,757	0	12/30/2025	09/29/2030	16,710,076	0.0
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS		2.B FE	82,546,875	82,546,875	81,408,086	82,546,875	0	0	0	0	4.352	4.372	FMAN	409,139	4,314,701	03/20/2019	05/20/2049	84,343,095	0.0
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21 SUB ABS_AB		2.B FE	22,407,046	24,000,000	22,704,256	22,399,368	0	292,127	0	0	2.493	5.045	FMAN	68,142	299,160	10/15/2021	11/20/2051	24,299,160	0.0
233046-AS-0	DB MASTER FINANCE LLC DNKN_21 SUB ABS_AB		2.B FE	148,916,610	148,800,000	131,663,301	149,442,144	0	2,092,256	0	0	2.791	3.788	FMAN	472,981	2,278,503	10/15/2021	11/20/2051	150,876,504	0.0
23359M-A*-1	DP LION HOLDCO LLC SENIOR CORP_BND		2.A PL	27,098,848	27,136,104	29,835,965	27,099,786	0	1,222,151	0	0	8.243	8.400	MON	18,640	1,118,415	11/29/2023	11/30/2043	27,148,531	0.0
255123-AB-7	DIVERSIFIED ABS VIII LLC DEC_2 SEC ABS_A		2.A FE	73,898,332	73,898,332	74,009,179	73,898,332	0	0	0	0	7.670	8.324	MON	47,233	5,890,322	05/29/2024	05/30/2044	76,946,072	0.0
255128-AA-4	DIVERSIFIED ABS PHASE IV LLC SENIOR ABS_		2.B FE	22,022,062	21,990,870	21,197,000	22,022,201	0	519,147	0	0	4.950	4.929	MON	9,071	578,432	02/09/2024	03/02/2037	22,535,144	0.0
25654#-AA-0	DODGER TICKETS LLC CORP_BND		1.F PL	11,994,860	11,994,860	12,267,935	11,993,150	0	(172,148)	0	0	5.660	5.627	MAR	511,068	678,909	05/11/2005	03/31/2030	12,673,769	0.0
25654#-AB-8	DODGER TICKETS LLC ABS_ABS		1.F PL	13,027,261	13,027,261	13,536,180	13,027,261	0	(339,895)	0	0	6.070	5.984	MAR	595,263	790,755	11/15/2007	03/31/2032	13,027,261	0.0
25702@-AA-4	DOMAIN MEDIA LLC CORP_BND		6. *	911	9,104,162	910	910	(115)	0	0	0	7.000	0.000	MON	0	80,014	11/01/2024	04/07/2026	9,104,162	0.0
25702@-AB-2	DOMAIN MEDIA LLC CORP_BND		6. *	993	9,520,574	952	952	(115)	2	0	0	7.000	0.000	MON	0	80,006	11/01/2024	04/07/2026	9,520,574	0.0
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		2.A FE	33,930,150	33,843,000	30,962,914	34,002,803	0	516,592	0	0	3.151	3.066	JAJO	195,505	533,196	04/08/2021	04/25/2051	34,376,196	0.0
26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUE SECURED C		1.F PL	22,680,000	22,680,000	21,116,430	22,680,000	0	0	0	0	3.650	3.648	FA	296,636	827,820	02/22/2021	02/22/2041	16,595,261	0.0
26113@-AA-5	DYAL CAPITAL PARTNERS IV ISSUE SECURED C		1.F PL	42,120,000	42,120,000	39,216,227	42,120,000	0	0	0	0	3.650	3.648	FA	550,895	1,537,380	02/22/2021	02/22/2041	33,187,677	0.0
26746*-AA-2	DYAL CAPITAL PARTNERS III ISSU SECURED C		1.F PL	21,895,904	21,895,904	21,153,875	21,895,904	0	0	0	0	4.500	4.500	JD	43,792	963,420	06/23/2020	06/15/2040	7,835,997	0.0
26746*-AC-8	DYAL CAPITAL PARTNERS III ISSU SECURED C		1.F PL	25,146,957	25,146,957	26,375,773	25,146,957	0	0	0	0	6.550	6.551	JD	73,206	2,318,340	03/14/2024	06/15/2044	8,440,419	0.0
26746@-AA-0	DYAL CAPITAL PARTNERS III ISSU SECURED C		1.F PL	38,104,096	38,104,096	36,812,787	38,104,096	0	0	0	0	4.500	4.500	JD	76,208	1,676,580	06/23/2020	06/15/2040	13,636,503	0.0
26746@-AC-6	DYAL CAPITAL PARTNERS III ISSU SECURED C		1.F PL	32,005,217	32,005,217	32,977,611	32,005,217	0	0	0	0	6.550	6.551	JD	93,171	2,227,656	03/14/2024	06/15/2044	33,053,388	0.0
29280M-AA-9	ENERGY ASSET ISSUER TRUST CL A ABS_ABS		1.F PL	37,834,618	37,834,618	39,427,455	37,834,618	0	0	0	0	7.524	7.755	MON	47,445	3,638,305	02/09/2024	03/25/2049	39,257,952	0.0
30227X-AN-1	EXTENET SYSTEMS EXTNT_25-1A ABS_ABS _25-		1.G FE	30,000,000	30,000,000	30,131,971	30,000,000	0	0	0	0	5.258	6.429	MON	26,290	819,372	06/12/2025	07/25/2054	30,819,372	0.0
302704-AA-9	FW ENERGY ASSET ISSUER LLC CLA ABS_ABS		1.F PL	125,447,463	125,447,463	128,934,903	125,447,463	0	0	0	0	7.151	7.255	MON	149,512	7,651,088	06/24/2024	08/25/2044	129,932,837	0.0
302704-AB-7	FW ENERGY ASSET ISSUER LLC CLA ABS_ABS		2.B PL	35,087,565	35,042,179	36,170,537	35,084,883	0	1,473,247	0	0	8.106	8.213	MON	47,342	1,420,259	06/28/2024	08/25/2044	36,462,438	0.0
33830J-AD-7	FIVE GUYS FUNDING LLC GUYS_22 ABS_ABS _2		2.C FE	113,004,400	112,987,500	109,331,587	112,999,754	0	2,183,305	0	0	4.673	3.917	JAJO	967,983	2,639,953	04/12/2022	04/25/2052	115,627,453	0.0
33830J-AE-5	FIVE GUYS HOLDINGS INC SENIOR ABS_ABS _2		2.C FE	45,786,376	45,540,000	46,851,061	45,750,034	0	1,408,599	0	0	7.549	7.499	JAJO	630,266	1,718,907	11/17/2023	01/26/2054	47,258,907	0.0
34417R-AB-2	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB		2.B FE	58,303,965	58,050,000	58,398,168	58,950,446	0	3,454,502	0	0	7.206	8.335	JAJO	708,800	2,091,542	06/28/2022	07/30/2052	60,141,542	0.0
34417R-AC-0	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB		2.B FE	27,564,495	27,440,000	28,946,229	27,710,792	0	1,065,175	0	0	8.241	8.867	JAJO	383,170	1,130,665	11/10/2023	10/30/2053	28,570,665	0.0
35910E-AA-2	FRONTIER ISSUER LLC FYBR_23-1 SENIOR ABS		1.F FE	19,239,566	20,000,000	20,192,611	19,444,081	0	865,370	0	0	6.600	7.932	MON	40,333	660,000	08/02/2023	08/20/2053	20,660,000	0.0
36148*-AA-5	GAORRILLC GAORRI,LLC5.87520420331		2.B PL	81,684,002	85,456,918	84,681,365	80,629,498	0	2,460,412	0	0	5.875	6.750	MJSD	13,946	2,510,297	05/17/2022	03/31/2042	8,213,355	0.0
380241-AA-7	GODDARD FUNDING LLC GDRD_22-1 ABS_ABS _2		2.C FE	53,763,406	53,558,700	55,242,494	53,724,062	0	1,505,032	0	0	6.864	6.826	JAJO	622,923	1,838,135	08/12/2022	10/30/2052	55,396,835	0.0
411707-AH-5	HARDEES FUNDING LLC AND CARLS ABS_ABS _2		2.B FE	20,173,235	20,912,350	20,131,996	20,504,657	0	182,342	0	0	3.981	5.050	MJSD	25,438	834,711	02/09/2024	12/20/2050	21,328,610	0.0
411707-AM-4	HARDEES FUNDING LLC HNGRY_24-1 ABS_ABS _		2.B FE	9,825,000	9,825,000	10,160,332	9,825,000	0	0	0	0	7.253	7.318	MJSD	21,774	714,421	03/07/2024	03/20/2054	10,181,304	0.0
44148J-AM-1	HOTWIRE FUNDING LLC HWIRE_24-1 SUB ABS_A		3.C FE	9,240,268	9,231,000	9,602,955	9,238,349	0	419,104	0	0	9.188	9.339	MON	25,916	424,072	05/22/2024	06/20/2054	9,655,072	0.0
44571#-AA-1	HUNTER POINT ISSUER IH TRUST SECURED C		1.G PL	21,975,000	21,975,000	22,869,420	21,975,000	0	0	0	0	6.530	6.523	JJ	601,889	1,155,946	09/10/2024	09/10/2044	22,134,441	0.0
44571@-AA-3	HUNTER POINT ISSUER MH TRUST SECURED C		1.G PL	53,025,000	53,025,000	55,183,209	53,025,000	0	0	0	0	6.530	6.523	JJ	1,452,340	2,789,262	09/10/2024	09/10/2044	53,409,726	0.0
466365-AB-9	JACK IN THE BOX FUNDING LLC JA SENIOR AB		2.B FE	40,481,250	40,481,250	40,176,068	40,481,250	0	0	0	0	4.476	4.500	FMAN	181,194	1,816,696	06/28/2019	08/25/2049	41,387,220	0.0
466365-AC-7	JACK IN THE BOX JACK_19-1A SENIOR ABS_AB		2.B FE	5,000,625	5,000,625	4,850,778	5,000,625	0	0	0	0	4.970	4.994	FMAN	24,853	249,184	06/28/2019	08/25/2049	5,124,891	0.0
466365-AE-3	JACK IN THE BOX FUNDING LLC JA ABS_ABS _		2.B FE	97,225,908	97,125,000	87,961,900	97,212,255	0	1,348,482	0	0	4.136	4.139	FMAN	401,709	2,395,261	02/02/2022	02/26/2052	99,133,545	0.0
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE SENIOR AB		2.B FE	58,950,000	58,950,000	58,940,543	58,950,000	0	0	0	0	4.433	4.446	FMAN	333,916	2,619,903	12/12/2019	02/15/2050	60,256,627	0.0
476681-AC-5	JERSEY MIKES FUNDING LLC JMIKE ABS_ABS _		2.B FE	88,661,715	88,650,000	82,935,997	88,810,078	0	1,811,493	0	0	2.493	2.439	FMAN	282,395	1,290,127	12/03/2021	02/15/2052	89,755,022	0.0
47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY SENIOR ABS		2.B FE	7,796,250	7,796,250	7,783,613	7,796,250	0	0	0	0	4.846	4.874	JAJO	64,017	379,442	06/28/2017	07/30/2047	7,985,153	0.0
47760Q-AE-3	JIMMY JOHNS FUNDING LLC JIMMY ABS_ABS _2		2.B FE	42,045,493	48,250,000	46,582,792	42,837,922	0	789,868	0	0	4.104	8.101	JAJO	335,531	990,090	03/04/2022	04/30/2052	49,240,090	0.0
47760Q-AG-8	JIMMY JOHNS FUNDING LLC JIMMY ABS_ABS _2		2.B FE	94,618,638	94,570,000	87,994,160	94,612,692	0	1,823,973	0	0	4.352	4.367	JAJO	697,380	2,057,843	03/04/2022	04/30/2052	96,627,843	0.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
47987E-AB-3	JONAH ENERGY ABS I LLC JONAH_2 ABS_ABS		2.A FE	67,928,422	68,781,838	70,845,293	68,784,663	0	3,730,132	0	0	7.800	7.921	MON	312,957	2,682,492	10/19/2022	12/10/2037	71,464,330	0.0
47987E-AD-9	JONAH ENERGY LLC JONAH_22-1 SUB ABS_ABS		2.B PL	57,283,155	57,283,155	57,855,986	57,283,155	0	0	0	0	7.625	7.745	MON	254,791	4,390,605	08/26/2024	08/10/2039	59,467,075	0.0
479913-AA-3	JONAH ENERGY LLC JONAH_24-1 ABS_ABS _24-		1.G PL	15,827,676	15,827,676	15,898,527	15,827,676	0	0	0	0	6.504	6.707	MON	60,050	1,105,190	08/19/2024	08/10/2039	16,342,392	0.0
479913-AB-1	JONAH ENERGY LLC JONAH_24-1 ABS_ABS _24-		2.B PL	6,513,158	6,513,158	6,529,395	6,513,158	0	0	0	0	7.035	7.196	MON	26,728	587,731	08/26/2024	08/10/2039	6,742,258	0.0
479913-AE-5	JONAH ENERGY ABS II LLC ABS_ABS _25-1 14		2.B PL	75,774,217	75,774,217	76,232,287	75,774,217	0	0	0	0	7.362	7.503	MON	325,412	5,291,540	01/02/2025	12/10/2040	78,563,466	0.0
479915-AA-8	JONAH ENERGY ABS II LLC ABS_ABS		1.G PL	22,320,541	22,320,541	22,349,558	22,320,541	0	0	0	0	5.908	6.052	MON	76,924	586,088	06/30/2025	01/10/2041	206,891	0.0
479915-AB-6	JONAH ENERGY ABS II LLC ABS_ABS		2.B PL	14,844,441	14,844,441	14,927,570	14,844,441	0	0	0	0	6.617	7.079	MON	57,298	436,559	06/30/2025	01/10/2041	124,207	0.0
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SENIOR COR		2.A PL	4,347,994	4,347,994	3,506,135	4,347,994	0	0	0	0	3.360	3.358	JD	406	148,687	06/30/2020	06/30/2045	138,476	0.0
551916-AB-5	LYRA_24-3A ABS_ABS _24-3A 144A		1.F FE	67,272,645	69,362,696	70,214,192	67,582,118	0	315,890	0	0	5.760	6.568	MJSD	122,078	4,580,915	11/01/2024	12/22/2064	71,378,195	0.0
55317X-A*-0	MAVERICK NATURAL RESOURCES LLC SENIOR CO		1.G PL	13,601,127	13,484,531	13,732,646	13,596,101	0	325,036	0	0	8.121	8.153	MON	48,670	547,539	10/25/2023	12/15/2038	13,575,787	0.0
55317X-A@-8	MAVERICK NATURAL RESOURCES LLC SENIOR CO		2.A PL	48,671,544	48,597,854	50,376,535	48,668,750	0	2,263,511	0	0	8.946	9.043	MON	193,225	2,176,965	10/25/2023	12/15/2038	48,960,151	0.0
56081#-BH-2	MAJOR LEAGUE BASEBALL TRUST SENIOR ABS_A		1.F FE	6,000,000	6,000,000	5,552,400	6,000,000	0	0	0	0	3.170	3.170	JD	11,095	190,200	02/10/2017	12/10/2031	6,095,100	0.0
56081#-CT-5	MAJOR LEAGUE BASEBALL TRUST ABS_ABS		1.F FE	3,000,000	3,000,000	2,621,535	3,000,000	0	0	0	0	2.340	2.342	JD	4,095	70,200	12/10/2021	12/10/2031	3,035,100	0.0
56081#-CU-2	MAJOR LEAGUE BASEBALL TRUST ABS_ABS		1.F FE	3,000,000	3,000,000	2,508,269	3,000,000	0	0	0	0	2.490	2.493	JD	4,358	74,700	12/10/2021	12/10/2031	3,037,350	0.0
56081#-CV-0	MAJOR LEAGUE BASEBALL TRUST CORP_BND		1.F FE	12,000,000	12,000,000	9,424,992	12,000,000	0	0	0	0	2.640	2.640	JD	18,480	316,800	12/10/2021	12/10/2036	12,158,400	0.0
56081#-DJ-6	MAJOR LEAGUE BASEBALL TRUST SEC ABS_ABS		1.F Z	31,000,000	31,000,000	31,000,000	31,000,000	0	0	0	0	4.660	4.658	JD	84,268	0	12/10/2025	12/10/2030	31,000,000	0.0
56081#-DK-3	MAJOR LEAGUE BASEBALL TRUST SEC ABS_ABS		1.F Z	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	4.930	4.929	JD	17,255	0	12/10/2025	12/10/2032	6,000,000	0.0
56081#-DL-1	MAJOR LEAGUE BASEBALL TRUST SEC ABS_ABS		1.F Z	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.280	5.279	JD	9,240	0	12/10/2025	12/10/2035	3,000,000	0.0
62676#-AA-7	MURPHYS BOWL LLC SECURED CORP_BND		1.F PL	39,500,000	39,500,000	25,621,362	39,500,000	0	0	0	0	3.200	3.200	JD	3,511	632,000	02/15/2022	06/30/2056	2,634,628	0.0
62878Y-AC-8	NBC FUNDING LLC BUNDT_24-1 ABS_ABS _24-1		2.C FE	84,612,077	84,362,500	87,748,619	84,577,941	0	2,325,129	0	0	6.750	6.748	JAJO	964,896	2,847,234	05/14/2024	07/30/2054	87,209,734	0.0
62927@-AK-4	NHL US FUNDING LP SECURED CORP_BND		2.B PL	490,400	490,400	436,610	490,400	0	0	0	0	2.790	2.799	MJSD	722	126,482	10/19/2021	10/19/2031	491,806	0.0
62927@-AL-2	NHL US FUNDING LP SECURED CORP_BND		2.B PL	1,446,788	1,446,788	1,235,213	1,446,788	0	0	0	0	2.940	2.951	MJSD	2,245	72,736	10/19/2021	10/19/2033	1,451,160	0.0
64016N-AA-5	NEIGHBORLY ISSUER LLC NBLY_21 SENIOR ABS		2.B FE	58,968,162	58,992,260	56,592,588	58,995,485	0	169,709	0	0	3.584	3.593	JAJO	358,253	1,947,785	01/18/2022	04/30/2051	60,049,401	0.0
64016N-AC-1	NEIGHBORLY ISSUER LLC NBLY_22 ABS_ABS _2		2.B FE	83,770,809	83,737,500	79,099,823	83,762,439	0	1,289,417	0	0	3.695	3.701	JAJO	524,278	1,547,050	01/11/2022	01/30/2052	85,284,550	0.0
67613@-AA-4	ODYSSEY SOLAR HOLDINGS LLC TERM_LOAN		1.G PL	188,166,410	188,166,410	190,857,190	188,166,410	0	0	0	0	5.974	6.018	JAJO	2,169,919	12,008,227	09/20/2024	09/27/2054	190,258,497	0.0
69454#-AA-0	PH IV ONSHORE ISSUER IM TRUST SECURED CO		1.F PL	1,623,500	1,623,500	1,681,565	1,623,500	0	0	0	0	6.430	6.430	JJ	43,786	34,217	02/19/2025	02/19/2045	1,629,010	0.0
69455*-AA-3	PH IV OFFSHORE ISSUER GP TRUST SECURED C		1.F PL	1,711,500	1,711,500	1,772,712	1,711,500	0	0	0	0	6.430	6.430	JJ	46,160	36,071	02/19/2025	02/19/2045	1,717,308	0.0
69462#-AA-0	PH IV ONSHORE ISSUER GP TRUST SECURED CO		1.F PL	854,500	854,500	885,061	854,500	0	0	0	0	6.430	6.430	JJ	23,046	18,010	02/19/2025	02/19/2045	857,400	0.0
69463*-AA-3	PH IV ONSHORE ISSUER IM TRUST SECURED CO		1.F PL	810,500	810,500	839,488	810,500	0	0	0	0	6.430	6.430	JJ	21,859	17,082	02/19/2025	02/19/2045	813,251	0.0
72408K-AD-4	PIPER ABS ISSUER LLC ABS_ABS _25-1		1.G Z	14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	5.288	5.335	MON	41,129	0	12/10/2025	01/15/2046	14,000,000	0.0
72408K-AE-2	PIPER ABS ISSUER LLC ABS_ABS _25-1		2.B Z	15,500,000	15,500,000	15,500,000	15,500,000	0	0	0	0	6.054	6.117	MON	52,132	0	12/10/2025	01/15/2046	15,500,000	0.0
72703P-AE-3	PLANET FITNESS MASTER ISSUER L ABS_ABS _		2.B FE	52,937,500	52,937,500	48,699,990	52,937,500	0	0	0	0	4.008	4.206	MJSD	153,236	2,127,247	01/25/2022	12/05/2051	53,998,368	0.0
72703P-AG-8	PLANET FITNESS MASTER ISSUER L SENIOR AB		2.B FE	59,954,187	59,250,000	61,061,603	59,911,453	0	2,303,178	0	0	6.237	6.112	MJSD	266,892	1,847,711	06/06/2024	06/05/2054	61,097,711	0.0
741011-AB-6	PRESIDIO FINANCE LLC ABS NTCL-A-2 4/A2_		2.B PL	39,779,361	39,779,361	41,072,190	39,779,361	0	0	0	0	8.418	8.563	MON	55,810	3,388,668	11/30/2024	12/25/2038	41,454,764	0.0
746954-AA-4	QDOBA FUNDING LLC QDFL_23-1 ABS_ABS _23-		2.B FE	82,360,502	84,288,750	88,568,089	83,095,841	0	363,990	0	0	8.500	9.200	MJSD	338,326	7,164,544	10/19/2023	09/14/2053	87,871,022	0.0
75101#-AC-0	RAISA FUNDING I LLC ABS_ABS		1.F FE	15,183,869	15,183,869	14,880,191	15,186,577	0	2,709	0	0	5.050	5.022	MON	36,209	757,202	06/13/2022	08/15/2037	15,556,777	0.0
75101#-AD-8	RAISA FDG LLC ABS_ABS		2.B PL	2,751,533	2,742,694	2,660,414	2,751,457	0	80,500	0	0	5.685	5.545	MON	7,363	77,531	06/13/2022	08/15/2037	2,820,225	0.0
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS SENIOR ABS		2.B PL	22,326,879	22,530,229	22,642,881	22,340,235	0	645,500	0	0	4.802	5.184	MON	63,111	540,951	04/21/2022	01/10/2029	23,071,180	0.0
78433D-AC-8	SEB FUNDING LLC SEB4P_24-1A SENIOR ABS_A		2.C FE	78,969,000	78,969,000	80,508,757	78,969,000	0	0	0	0	7.386	7.592	JAJO	988,310	5,832,650	03/19/2024	04/30/2054	3,244,423	0.0
817743-AE-7	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB		2.C FE	6,777,154	7,891,165	7,453,957	7,236,517	0	250,757	0	0	2.394	6.369	JAJO	34,634	705,984	02/09/2024	04/25/2051	7,985,622	0.0
817743-AJ-6	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB		2.C FE	33,805,653	33,649,643	34,749,759	33,781,417	0	821,887	0	0	6.174	6.121	JAJO	380,880	1,038,764	01/17/2024	01/25/2054	34,688,407	0.0
83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A SENIOR ABS		2.B FE	15,998,667	15,998,667	15,834,174	15,998,667	0	0	0	0	3.845	6.201	MON	18,796	616,773	01/15/2020	01/20/2050	16,306,241	0.0
83546D-AJ-7	SONIC CAPITAL LLC SONIC_20-1A ABS_ABS _2		2.B FE	20,353,333	20,353,333	19,574,083	20,478,025	0	121,196	0	0	4.336	5.713	MON	26,966	1,142,753	01/15/2020	01/20/2050	20,794,593	0.0
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1 SENIOR ABS_		2.B FE	30,164,484	30,161,250	25,988,592	30,329,857	0	564,494	0	0	2.636	3.769	MON	24,293	397,525	07/30/2021	08/21/2051	30,558,775	0.0
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SECURED C		2.B PL	17,653,378	17,796,422	17,809,685	17,725,940	0	(72,657)	0	0	5.300	5.413	MJSD	2,620	974,672	04/01/2014	06/30/2036	52,764	0.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
85234#-AB-1	STADIUM FUNDING TRUST SECURED CORP_BND		2.C PL	16,987,727	16,987,727	16,436,911	16,987,580	0	(147)	0	0	5.000	4.998	AO	212,347	849,386	06/19/2013	04/01/2039	1,243,662	0.0
85238@-AA-1	STADCO LA LLC SECURED CORP_BND		2.C PL	70,000,000	70,000,000	47,997,124	70,000,000	0	0	0	0	3.750	3.767	FMAN	335,417	2,625,000	08/05/2021	05/15/2056	4,523,725	0.0
864300-AE-8	SUBWAY FUNDING LLC SUBWAY_24-1 SUB ABS_A		2.B FE	75,240,000	75,240,000	77,424,341	75,240,000	0	0	0	0	6.505	6.659	JAJO	829,322	4,906,722	05/30/2024	07/30/2054	77,687,181	0.0
86772Y-AA-8	SUNRUN CALLISTO ISSUER LLC SUN ABS_ABS _		1.G FE	60,324,237	61,503,166	60,807,116	60,681,224	0	130,169	0	0	5.750	6.129	JAJO	599,229	3,562,102	04/28/2023	01/30/2059	63,271,382	0.0
872660-AA-3	TPIC SPV LLC TPIC_24-1 ABS_ABS _24-1A 14		6. PL	33,268,178	33,268,178	31,167,958	31,167,958	(2,100,220)	0	0	0	7.131	7.396	MON	19,770	2,108,456	10/28/2025	11/30/2044	34,061,872	0.0
87342R-AE-4	TACO BELL FUNDING LLC BELL_18 SENIOR ABS		2.B FE	33,337,500	33,337,500	33,329,811	33,337,500	0	0	0	0	4.940	4.962	FMAN	164,687	1,646,872	12/13/2018	11/25/2048	34,160,936	0.0
87342R-AJ-3	TACO BELL FUNDING LLC BELL_21 SENIOR ABS		2.B FE	126,079,403	125,746,245	110,319,123	126,276,722	0	1,521,831	0	0	2.542	2.468	FMAN	319,647	1,598,235	10/18/2021	08/25/2051	127,344,480	0.0
88089J-A*-8	TERRA ABS I LLC SENIOR ABS_ABS		1.G FE	12,644,711	12,536,411	12,724,457	12,605,502	0	610,629	0	0	8.148	7.471	MON	25,537	516,551	12/14/2022	12/20/2042	13,052,962	0.0
88089J-A@-6	TERRA ABS I LLC SENIOR ABS_ABS		2.A FE	74,589,649	74,298,659	75,821,782	74,540,222	0	3,084,359	0	0	8.183	8.158	MON	151,996	3,073,831	12/14/2022	12/20/2042	77,372,490	0.0
898912-AA-8	TSC SPV FUNDING LLC TROP_24-1 ABS_ABS _2		2.B FE	166,514,040	166,514,040	168,897,741	166,514,010	0	0	0	0	6.291	6.678	FMAN	1,193,031	10,501,851	09/07/2024	08/20/2054	171,751,739	0.0
90363@-AB-6	USTA NATIONAL TENNIS CENTER IN SENIOR CO		1.G FE	14,443,233	14,364,098	13,345,627	14,412,603	0	(3,762)	0	0	4.080	4.025	JJ	281,632	593,414	07/11/2016	09/08/2039	455,558	0.0
92854V-AA-3	VIVINT SOLAR FINANCING LLC VSL SENIOR AB		1.G FE	28,055,511	28,064,557	27,208,735	28,069,541	0	(217)	0	0	4.730	4.720	AO	224,930	1,345,260	06/04/2018	04/30/2048	28,728,284	0.0
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A SENIOR ABS_		2.B FE	43,554,828	43,554,828	42,415,860	43,553,968	0	(860)	0	0	4.080	4.096	MJSD	78,979	1,782,118	06/13/2019	06/15/2049	44,443,346	0.0
95058X-AL-2	WENDYS FUNDING LLC WEN_21-1A ABS_ABS _21		2.B FE	39,525,404	39,356,184	35,131,751	39,388,421	0	257,009	0	0	2.775	2.766	MJSD	48,539	830,114	10/20/2021	06/15/2051	39,902,251	0.0
95058X-AP-3	WENDYS FUNDING LLC WEN_22-1A SENIOR ABS_		2.B FE	77,835,508	77,182,208	74,812,142	77,754,919	0	2,256,476	0	0	4.535	4.417	MJSD	155,565	1,750,107	03/23/2022	03/15/2052	78,932,315	0.0
974153-AB-4	WINGSTOP FUNDING WSTOP_20-1 ABS_ABS _20-		2.B FE	33,931,280	33,931,280	32,821,163	33,931,280	0	0	0	0	2.841	2.847	MJSD	69,621	963,988	10/09/2020	12/05/2050	34,413,274	0.0
974153-AD-0	WINGSTOP FUNDING LLC WSTOP_22 SENIOR ABS		2.B FE	55,191,268	54,879,295	52,839,487	55,114,836	0	1,040,542	0	0	3.734	3.604	MJSD	147,997	1,209,896	03/02/2022	03/05/2052	55,903,891	0.0
974153-AE-8	WINGSTOP FUNDING LLC WSTOP_24 SENIOR ABS		2.B FE	12,500,000	12,500,000	12,836,374	12,500,000	0	0	0	0	5.858	5.906	MJSD	52,885	736,318	11/19/2024	12/05/2054	12,866,125	0.0
98920M-AA-0	ZAXBY_21-1A ABS_ABS _21-1A 144A		2.B FE	42,723,149	42,620,240	40,215,302	42,801,541	0	654,533	0	0	3.238	3.072	JAJO	233,841	690,022	05/27/2021	07/30/2051	43,310,262	0.0
98920M-AC-6	ZAXBY_24-1 SENIOR ABS_ABS _24-1 144A		2.B FE	16,710,595	16,608,763	17,008,236	16,629,313	0	265,320	0	0	6.594	6.618	JAJO	185,572	688,920	06/20/2024	04/30/2054	17,156,354	0.0
BID25Y-58-0	SUBLLC_24-3 ABS_ABS _24-3 144A		2.B FE	19,800,000	19,800,000	19,579,312	19,800,000	0	0	0	0	5.246	5.281	JAJO	176,003	519,354	09/06/2024	07/30/2054	20,319,354	0.0
BID25Y-59-8	SUBLLC_24-3 ABS_ABS _24-3 144A		2.B FE	29,700,000	29,700,000	29,442,708	29,700,000	0	0	0	0	5.566	5.605	JAJO	280,109	826,551	09/06/2024	07/30/2054	30,526,551	0.0
BID25Y-5A-5	SUBLLC_24-3 SENIOR ABS_ABS _24-3 144A		2.B FE	49,500,000	49,500,000	48,988,313	49,500,000	0	0	0	0	5.914	5.957	JAJO	496,037	1,463,715	09/06/2024	07/30/2054	50,963,715	0.0
62928@-AE-7	NHL CANADA FUNDING LP SECURED CORP_BND		2.B PL	195,512	195,512	166,921	195,512	0	0	0	0	2.940	2.951	MJSD	303	100,248	10/19/2021	10/19/2033	196,103	0.0
C68028-AA-0	OILERS ENTERTAINMENT GROUP CAN SENIOR CO		2.B PL	23,694,974	22,181,622	18,798,925	22,181,622	0	0	0	1,049,426	4.560	4.586	MJSD	2,810	745,795	02/24/2022	06/30/2051	408,508	0.0
29660N-AB-5	ESPAI BARCA FT SENIOR CORP_BND		2.B FE	27,500,000	27,500,000	28,619,329	27,500,000	0	0	0	0	6.980	6.980	JD	5,332	1,919,500	05/30/2023	06/30/2030	28,459,750	0.0
29660N-AC-3	ESPAI BARCA FT SENIOR CORP_BND		2.B FE	27,500,000	27,500,000	28,618,212	27,500,000	0	0	0	0	7.060	7.060	JD	5,393	1,941,500	05/30/2023	06/30/2032	28,470,750	0.0
F3420#-AA-4	FCT OL STADCO SECURED CORP_BND		2.A FE	69,839,684	75,908,766	82,926,941	75,908,766	0	0	0	9,169,880	5.830	5.830	JD	12,293	753,619	12/05/2023	06/30/2044	71,898,131	0.0
G3167*-AA-4	CP LOGISTICS UK AYLESFORD PROP REVOLVE_L		1.D PL	169,480,045	176,026,461	175,847,182	176,026,430	0	0	0	10,057,749	6.287	6.362	MON	31,475	7,485,189	12/29/2025	05/31/2027	169,508,796	0.0
G3314#-AA-2	EVERTON STADIUM DEVELOPMENT LT SECURED C		2.B PL	44,240,000	47,076,750	45,649,336	47,076,750	0	0	0	2,836,750	7.380	7.380	JD	9,651	1,740,167	02/20/2025	12/30/2054	2,275,082	0.0
L9619*-AA-9	VAL FINANCE COMPANY SARL SECURED CORP_BN		1.G PL	97,789,500	105,700,500	109,996,492	105,700,500	0	0	0	12,505,500	5.220	5.220	NOV	705,022	1,908,857	11/15/2023	11/15/2053	102,894,112	0.0
82666A-AA-8	SIGNAL RAIL IV LLC SRL_25-1 SENIOR ABS_A		1.C FE	74,959,526	74,975,105	75,545,089	74,916,596	0	(42,930)	0	0	5.180	5.243	MON	151,033	366,795	11/06/2025	11/17/2055	75,341,900	0.0
25755T-AQ-3	DOMINOS PIZZA MASTER ISSUER LL ABS_ABS _		2.A FE	25,000,000	25,000,000	25,097,207	25,000,000	0	0	0	0	4.930	5.216	JAJO	225,958	171,181	08/12/2025	07/25/2055	25,171,181	0.0
25755T-AR-1	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		2.A FE	65,000,000	65,000,000	64,881,468	65,000,000	0	0	0	0	5.217	5.452	JAJO	621,693	470,979	08/12/2025	07/25/2055	65,470,979	0.0
59170J-AX-6	METRONET INFRASTRUCTURE ISSUER SEC ABS_A		1.G FE	69,994,176	70,000,000	70,758,467	69,776,458	0	(217,718)	0	0	5.400	5.541	MON	115,500	1,323,000	07/31/2025	08/20/2055	2,683,731	0.0
74166Y-AE-0	PRIMROSE FUNDING LLC PROSE_25 ABS_ABS _2		2.B FE	99,442,770	99,442,770	103,133,603	99,442,770	0	0	0	0	6.464	6.927	JAJO	1,089,186	2,678,325	05/20/2025	07/30/2055	102,121,095	0.0
98919W-AG-8	ZAYO ISSUER LLC ZAYO_25-2A SEC ABS_ABS _		1.G FE	15,000,000	15,000,000	15,372,696	15,000,000	0	0	0	0	5.953	6.045	MON	27,285	533,290	05/01/2025	06/21/2055	15,533,290	0.0
98920M-AD-4	ZAXBY_24-1 SRSEC ABS_ABS _24-1 144A		2.B FE	74,625,000	74,625,000	76,423,463	74,625,000	0	0	0	0	6.594	7.311	JAJO	833,798	2,439,347	07/25/2025	04/30/2054	77,064,347	0.0
29476Q-AB-2	EQV ABS ISSUER I LLC CORP_BND		1.G PL	40,614,576	40,614,576	40,797,342	40,614,576	0	0	0	0	5.852	5.921	MON	105,634	1,023,329	07/10/2025	12/15/2040	216,579	0.0
92212K-AK-2	VANTAGE DATA CENTERS ISSUER LL ABS_ABS _		2.C FE	44,892,369	45,000,000	44,596,481	44,892,563	0	194	0	0	6.000	6.098	MON	120,000	202,500	11/10/2025	11/15/2055	45,202,500	0.0
233046-AF-8	DB MASTER FINANCE LLC DNKN_17 SENIOR ABS		2.B FE	9,225,000	9,225,000	9,151,475	9,225,000	0	0	0	0	4.030	4.039	FMAN	42,340	372,775	09/14/2017	11/20/2047	9,410,884	0.0
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB		2.A FE	4,700,000	4,700,000	4,672,859	4,700,000	0	0	0	0	4.118	4.131	JAJO	35,483	193,546	06/12/2017	07/25/2047	4,796,773	0.0
34417M-AB-3	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB		2.B FE	25,071,000	25,071,000	25,017,300	25,071,000	0	0	0	0	5.093	7.664	JAJO	216,358	1,280,355	03/21/2017	04/30/2047	25,709,433	0.0
817743-AL-1	SERVPRO MASTER ISSUER LLC SPRO SRSEC ABS		2.C FE	30,000,000	30,000,000	29,843,212	30,000,000	0	0	0	0	5.525	5.562	FMAN	216,396	0	10/31/2025	10/25/2055	511,011	0.0
864300-AC-2	SUBWAY FUNDING LLC SUBWAY_24-1 SUB ABS_A		2.B FE	39,600,000	39,600,000	40,437,349	39,600,000	0	0	0	0	6.268	6.348	JAJO	524,005	2,488,396	05/30/2024	07/30/2054	40,841,064	0.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
19260M-AA-4	COINSTAR FUNDING LLC COIN_17-1 SENIOR AB		2.C FE	8,778,510	8,778,510	8,097,043	8,778,510	0	0	0	0	5.216	6.894	JAJO	83,946	228,944	05/04/2017	04/25/2047	9,007,454	0.0
BID2WP-ZT-0	INTER MEDIA AND COMMUNICATION CORP_BND		2.B FE	18,332,000	18,791,200	18,593,892	18,791,200	0	0	0	9,600	4.520	4.520	JD	2,359	439,360	06/05/2025	06/30/2030	18,746,303	0.0
62878Y-AE-4	NBC FUNDING LLC BUNDT_25-1A ABS_ABS _25-		2.C FE	69,412,000	69,412,000	71,025,527	69,412,000	0	0	0	0	6.209	6.257	JAJO	730,270	993,646	07/10/2025	07/30/2055	68,198,531	0.0
496015-AA-6	KINGS III OF AMERICA LLC SENIOR ABS_ABS		2.C PL	41,293,000	41,293,000	41,293,000	41,293,000	0	0	0	0	5.812	5.882	MON	39,999	693,319	09/05/2025	09/27/2055	41,986,319	0.0
496015-AB-4	KINGS III FUNDING LLC TERM_LOAN		2.C PL	3,299,640	3,299,640	3,299,640	3,299,640	0	0	0	0	5.812	5.882	MON	3,196	55,402	09/11/2025	09/27/2055	3,300,705	0.0
87342R-AL-8	TACO BELL FUNDING LLC BELL_25 SENIOR ABS		2.B FE	55,000,000	55,000,000	54,805,183	55,000,000	0	0	0	0	5.049	5.081	FMAN	277,695	470,539	09/09/2025	08/25/2055	55,470,539	0.0
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)				6,368,370,829	6,425,443,199	6,338,433,862	6,392,682,431	(2,100,450)	50,089,063	0	35,628,905	XXX	XXX	XXX	43,355,755	264,587,112	XXX	XXX	5,900,829,556	XXX
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis				12,407,209,335	12,574,965,192	12,420,446,392	12,470,517,408	1,188,423	107,234,944	0	32,102,499	XXX	XXX	XXX	54,943,527	489,488,233	XXX	XXX	11,363,311,796	XXX
1889999999. Total - asset-backed securities (unaffiliated)				43,119,085,685	45,706,499,968	43,243,220,921	43,317,716,999	(2,542,883)	310,616,723	6,734,382	248,440,138	XXX	XXX	XXX	248,307,533	1,741,123,182	XXX	XXX	36,334,600,892	XXX
1899999999. Total - asset-backed securities (affiliated)				83,444,524	83,420,125	87,698,318	83,443,287	23,831	1,105,670	0	0	XXX	XXX	XXX	292,472	4,126,293	XXX	XXX	83,447,979	XXX
1909999999. Total - asset-backed securities				43,202,530,209	45,789,920,093	43,330,919,239	43,401,160,286	(2,519,052)	311,722,393	6,734,382	248,440,138	XXX	XXX	XXX	248,600,005	1,745,249,475	XXX	XXX	36,418,048,871	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				122,745,615,499	125,958,388,147	117,231,986,953	123,073,704,599	(49,492,240)	334,832,444	61,298,903	872,457,437	XXX	XXX	XXX	1,107,720,813	5,157,024,760	XXX	XXX	110,832,591,781	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 17,659,902,529	1B ..$ 904,876,541	1C ..$ 3,656,047,446
1B	2A ...$ 726,327,561	2B ..$ 4,391,976,429	2C ..$ 2,852,236,618
1C	3A ...$ 77,224,462	3B ..$ 112,566,488	3C ..$ 123,438,654
1D	4A ...$ 105,645,521	4B ..$ 23,596,793	4C ..$ 8,301,270
1E	5A ...$ 1,752,858	5B ..$ 4,678,729	5C ..$ 4,405,121
1F	6 .....$ 34,856,789		

1D ..$ 986,810,603 1E ..$ 1,180,140,906 1F ..$ 5,996,483,902 1G ..$ 4,549,891,066

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Date Acquired
02361D-60-5	AMEREN ILLINOIS COMPANY PFD_EQUITY		18,200.000	100	1,674,400	92.000	1,674,400	903,084	93,912	0	0	0	109,200	0	0	109,200	0	2.B FE	10/01/2010
07003@-11-8	BASIC MEASURING INSTRUMENTS PF		3,600.000	1	0	0.000	0	0	0	0	0	0	0	0	0	0	0	6. *	03/22/1995
207597-79-0	CONNECTICUT LIGHT AND POWER CO PFD_EQUIT		7,650.000	50	319,235	41.730	319,235	315,563	18,972	0	0	0	(82,391)	95,625	0	13,234	0	2.C FE	12/01/1977
263534-30-7	EIDP INC PFD_EQUITY		24,800.000	100	1,680,696	67.770	1,680,696	1,895,712	111,600	0	0	0	(438,368)	381,824	0	(56,544)	0	2.B FE	01/25/1977
313586-79-4	FEDERAL NATIONAL MORTGAGE ASSO PFD_EQUIT		14,044.000	50	381,997	27.200	381,997	56,176	0	0	0	0	53,911	54,228	0	108,139	0	6. FE	08/22/2005
68390@-11-1	OPTOPLEX CORPORATION		15,911.000	1	45,510	2.860	45,510	45,510	0	0	0	0	0	0	0	0	0	5.B GI	06/26/2013
68390@-12-9	OPTOPLEX CORPORATION		41,203.000	1	62,641	1.520	62,641	62,641	0	0	0	0	0	0	0	0	0	5.B GI	06/26/2013
726503-AE-5	PLAINS ALL AMERICAN PIPELINE L JRSUB COR		3,500,000.000	1	3,503,679	1.001	3,503,679	3,404,693	309,338	37,576	0	0	99,748	(9,504)	0	90,244	0	3.A FE	03/13/2018
BID1J2-QX-9	PROSPER MARKETPLACE INC		251,253.000	1	778,884	3.100	778,884	587,758	0	0	0	0	0	0	0	0	0	5.B GI	03/01/2022
BID3CX-TC-7	NIVEL TOPCO LLC PFD_EQUITY		1,619,045.000	1,000	1,619,045	1.000	1,619,045	760,154	0	0	0	0	858,891	0	0	858,891	0	3.B Z	11/10/2025
BRS7AS-6S-5	STANDARD BRANDS INC PFD_EQUITY		91,995.000	1	1	1.000	1	0	0	0	0	0	1	0	0	1	0	6. *	04/01/2005
90395#-AA-8	USEF SAILFISH VENTURE LLC AMAZONMONTGOME		64,149,222.000	1,000	63,976,186	0.997	63,979,776	63,976,186	0	0	0	0	0	0	0	0	0	1.F PL	12/23/2025
4019999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred					74,042,274	XXX	74,045,864	72,007,477	533,822	37,576	0	0	600,992	522,173	0	1,123,165	0	XXX	XXX
143106-2*-2	CARLYLE TACTICAL PRIVATE CREDI PFD_EQUIT		960,000.000	25	23,907,529	24.670	23,683,200	23,802,592	878,400	0	0	0	0	104,937	0	104,937	0	1.F PL	07/15/2024
143106-3*-1	CARLYLE TACTICAL PRIVATE CREDI SUBORDIN		320,000.000	1	7,906,020	24.220	7,750,400	7,906,020	312,000	0	0	0	0	0	0	0	0	1.F PL	07/15/2024
143106-A#-9	CARLYLE TACTICAL PRIVATE CREDI PFD_EQUIT		400,000.000	25	10,000,000	26.350	10,540,000	10,000,000	705,750	0	0	0	0	0	0	0	0	1.F PL	07/15/2024
143106-A*-3	CARLYLE TACTICAL PRIVATE CREDI SUB PFD_E		404,136.000	25	10,061,686	25.450	10,285,261	10,079,346	606,204	0	0	0	0	(17,660)	0	(17,660)	0	1.F PL	07/15/2024
143106-A@-1	CARLYLE TACTICAL PRIVATE CREDI SUB PFD_E		400,000.000	25	10,000,000	25.400	10,160,000	10,000,000	703,250	0	0	0	0	0	0	0	0	1.F PL	07/15/2024
143106-C*-1	CARLYLE TACTICAL PRIVATE CREDI CORP_BND		400,000.000	1	8,216,381	0.254	101,776	10,000,000	5,840	1,492	0	0	0	(1,783,619)	0	(1,783,619)	0	1.F PL	09/08/2025
143106-C@-9	CARLYLE TACTICAL PRIVATE CREDI CORP_BND		880,000.000	1	19,135,624	0.255	224,125	22,000,000	13,200	3,373	0	0	0	(2,864,376)	0	(2,864,376)	0	1.F PL	09/08/2025
17260G-7@-6	CION ARES DIVERSIFIED CREDIT F PFD_EQUIT		600,000.000	1	15,004,965	25.220	15,132,000	15,004,965	969,179	0	0	0	0	0	0	0	0	1.F PL	07/15/2024
17260G-8@-5	CION ARES DIVERSIFIED CREDIT F PFD_EQUIT		400,000.000	25	10,000,000	26.180	10,472,000	10,000,000	564,410	0	0	0	0	0	0	0	0	1.F PL	06/01/2023
17260G-A@-2	CION ARES DIVERSIFIED CREDIT F SUB PFD_E		800,000.000	1,000	20,000,000	25.540	20,432,000	20,000,000	580,022	0	0	0	0	0	0	0	0	1.F PL	04/14/2025
18469P-4@-6	CLEARBRIDGE ENERGY MIDSTREAM O PFD_EQUIT		134,286.000	1	2,118,826	24.890	3,342,379	2,118,826	106,925	0	0	0	0	0	0	0	0	1.F FE	09/09/2024
18469P-F#-2	CLEARBRIDGE ENERGY MLP FUND IN PFD_EQUIT		160,000.000	1,000	5,500,999	24.640	3,942,400	5,500,999	119,280	0	0	0	0	487,850	0	487,850	0	1.F FE	09/09/2024
18469P-F@-4	CLEARBRIDGE ENERGY MLP FUND IN SERIESOMA		0.000	1,000	0	0.000	0	0	187	0	0	0	0	0	0	0	0	1.F FE	07/01/2025
23325P-6#-6	DNP SELECT INCOME FUND INC PFD_EQUITY		640.000	1	64,000,000	99,420.000	63,628,800	64,000,000	2,963,200	0	0	0	0	2,405,306	0	2,405,306	0	1.F FE	01/29/2019
BID341-4B-5	NEW ERA TECHNOLOGY INC PFD_EQUITY .		1,617.000	1,000	0	951.830	1,539,109	0	0	0	0	0	0	0	0	0	0	6. *	08/21/2025
BRY8NQ-JJ-2	AIM ACQ CORP COM PFD_EQUITY		40.000	1	0	0.000	0	0	0	0	0	0	0	0	0	0	0	6. *	09/05/1991
BRY8NQ-NT-5	ARROW HOLDING CORPORATION PFD_EQUITY		66,667.000	1	0	1.000	1	0	0	0	0	0	0	0	0	0	0	6. *	04/14/1995

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Date Acquired
4029999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) redeemable preferred					205,852,030	XXX	181,233,451	210,412,748	8,527,847	4,865	0	0	0	(1,667,562)	0	(1,667,562)	0	XXX	XXX
4109999999. Total - preferred stock - industrial and miscellaneous (unaffiliated)					279,894,304	XXX	255,279,315	282,420,225	9,061,669	42,441	0	0	600,992	(1,145,389)	0	(544,397)	0	XXX	XXX
4409999999. Total - preferred stock - parent, subsidiaries and affiliates					0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total preferred stocks					279,894,304	XXX	255,279,315	282,420,225	9,061,669	42,441	0	0	600,992	(1,145,389)	0	(544,397)	0	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	0	1B ..$	0	1C ..$	0	1D ..$	0	1E ..$	0	1F ..$	269,828,216	1G ..$	0	
1B	2A ...$	0	2B ..$	3,355,096	2C ..$	319,235									
1C	3A ...$	3,503,679	3B ..$	1,619,045	3C ..$	0									
1D	4A ...$	0	4B ..$	0	4C ..$	0									
1E	5A ...$	0	5B ..$	887,035	5C ..$	0									
1F	6 .....$	381,998													

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
070038-10-0	BASIC MEASURING INSTRUMENTS PF		322.000	0	1.000	0	0	0	0	0	0	0	0	0	03/22/1995	
417901-10-5	HARVEST FOODS INC		3,315.000	0	1.000	0	0	0	0	0	0	0	0	0	07/15/1994	
629377-50-8	NRG ENERGY INC		34.000	5,414	159.240	5,414	2	0	30	0	2,346	0	2,346	0	02/17/2009	
63580R-10-6	NATIONAL ENERGY & GAS TRANSMIS		399,287.000	4	1.000	4	0	0	0	0	4	0	4	0	08/01/2007	
683908-10-3	OPTOPLEX CORPORATION		110.000	40	0.360	40	40	0	0	0	0	0	0	0	06/26/2013	
75799M-92-6	TRUSTED MEDIA BRANDS INC WARRANT_EQUITY		67,145.000	1	1.000	1	0	0	0	0	1	0	1	0	05/12/2010	
853156-20-6	STANDARD BRANDS PAINT CO		262,844.000	3	1.000	3	0	0	0	0	3	0	3	0	01/01/2002	
871858-10-2	SYSTEME CORP		843.000	0	0.000	0	0	0	0	0	0	0	0	0	11/25/1997	
896787-10-8	TRIUMPH APPAREL CORP		2,186,714.000	2	0.000	0	2	0	0	0	(2)	0	(2)	0	10/01/2007	
BID1J2-PG-7	US AIRWAYS GROUP INC		1,060.000	0	0.000	0	0	0	0	0	0	0	0	0	01/01/2005	
BID1JQ-2Z-7	AGYHOLDINGCORP AGYHQHFAYK		3.000	300	100.000	300	0	0	0	0	300	0	300	0	12/23/2025	
BID3CX-T8-6	NIVELNEWCOLLC NORTHHAVENFALCONBUYERLLC		1,245,419.000	12	1.000	12	0	0	0	0	12	0	12	0	11/10/2025	
BID1J2-R5-9	NOVELION THERAPEUTICS INC		220.000	0	0.000	0	0	0	0	0	0	0	0	0	11/25/2016	
92708R-10-2	VILLAGE ROADSHOW PTY LTD # US92708R1023		13,516.000	153,332	11.344	153,332	194,084	0	0	0	0	0	0	0	04/06/2016	
5019999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) publicly traded				159,108	XXX	159,106	194,128	0	30	0	2,664	0	2,664	0	XXX	XXX
24021*-10-5	DAZPAK FLEXIBLE PACKAGING PARE		169.000	1,690	10.000	1,690	0	0	0	0	1,690	0	1,690	0	09/26/2025	
313398-10-5	FEDERAL HOME LOAN BANK OF DALL		2,196,977.000	219,697,700	100.000	219,697,700	219,697,700	0	12,013,851	0	0	0	0	0	12/29/2025	
BID1SP-PS-0	TOUCHDOWN INTERMEDIATE INC		140,728.000	140,728	1.000	140,728	140,728	0	0	0	0	0	0	0	03/18/2024	
BID2QW-L2-6	HILSINGER COMPANY PARENT LLC		19,254.000	2	1.000	2	0	0	0	0	2	0	2	0	04/21/2025	
BID316-74-0	LAV GEAR INTERMEDIATE HOLDINGS		110.000	0	0.000	0	0	0	0	0	0	0	0	0	07/31/2025	
BID341-4A-7	NEW ERA TECHNOLOGY INC		1,617.000	0	0.000	0	0	0	0	0	0	0	0	0	08/21/2025	
BID3AV-T8-2	COMAR HOLDING COMPANY LLC		8,951.000	4,865,905	543.600	4,865,905	6,265,875	0	0	0	(1,514,036)	0	(1,514,036)	0	11/01/2025	
524ESC-7M-6	LEHMAN BROTHERS HOLDINGS INC CORP_BND		1,589,000.000	0	0.000	0	0	0	0	0	0	0	0	0	03/09/2012	
524ESC-7N-4	LEHMAN BROTHERS HOLDINGS INC CORP_BND		2,048,000.000	0	0.000	0	0	0	0	0	0	0	0	0	03/09/2012	
524ESC-A9-1	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		19,330,000.000	1	0.000	0	1	0	13,363	0	0	0	0	0	04/17/2012	
524ESC-B9-0	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		17,000,000.000	0	0.000	0	0	0	0	0	0	0	0	0	04/17/2012	
524ESC-C8-1	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		2,000,000.000	0	0.000	0	0	0	0	0	0	0	0	0	04/18/2012	
524ESC-C9-9	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		6,000,000.000	0	0.000	0	0	0	15,832	0	0	0	0	0	04/18/2012	
525ESC-1C-3	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		25,000,000.000	0	0.000	0	0	0	15,714	0	0	0	0	0	04/18/2012	
525ESC-1E-9	LEHMAN BROTHERS HOLDINGS INC LEHMANBROTH		3,000,000.000	0	0.000	0	0	0	17,968	0	0	0	0	0	04/17/2012	
525ESC-1N-9	LEHMAN BROTHERS HOLDINGS INC CORP_BND		5,950,000.000	0	0.000	0	0	0	3,722	0	0	0	0	0	04/19/2012	
525ESC-1Q-7	LEHMAN BROTHERS HOLDINGS INC CORP_BND		5,490,000.000	0	0.000	0	0	0	3,491	0	0	0	0	0	04/17/2012	
525ESC-1U-3	LEHMAN BROTHERS HOLDINGS INC CORP_BND		5,000,000.000	1	0.000	0	1	0	0	0	0	0	0	0	04/19/2012	
525ESC-2X-6	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		11,000,000.000	19	1.000	19	0	0	11,738	0	0	0	0	0	04/18/2012	
525ESC-3F-4	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		30,500,000.000	1	0.000	0	1	0	0	0	0	0	0	0	04/18/2012	
525ESC-3I-8	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		5,000,000.000	0	0.000	0	0	0	0	0	0	0	0	0	11/30/2024	
524ESC-63-9	LEHMAN BROS HLDG ESCROW COM		750,000.000	8	1.000	8	0	0	0	0	7	0	7	0	03/12/2012	
525ESC-4J-5	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP		3,000,000.000	12	1.000	12	0	0	3,292	0	0	0	0	0	04/17/2012	
5029999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) other				224,706,067	XXX	224,706,064	226,104,306	0	12,098,971	0	(1,512,337)	0	(1,512,337)	0	XXX	XXX
5109999999. Total - common stock - industrial and miscellaneous (unaffiliated)				224,865,175	XXX	224,865,170	226,298,434	0	12,099,001	0	(1,509,673)	0	(1,509,673)	0	XXX	XXX
BID1J2-SR-0	SUNAMERICASERIESTRUST-SAG		16,871.000	191,987	11.380	191,987	143,809	0	24,365	0	(8,461)	0	(8,461)	0	12/16/2025	
BRWA3V-Y4-6	SAVOPCL		5,984.000	112,927	18.870	112,927	12,204	0	8,201	0	100,723	0	100,723	0	12/16/2025	
86704C-39-0	SUNAMERICA:GS MAI 1								557	0	(52,199)		(52,199)		12/31/2025	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
86704H-70-4	SUNAMERICA:GL IA 60/40 1								91	0	99,897		99,897		12/31/2025	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO				304,914	XXX	304,914	156,013	0	33,214	0	139,960	0	139,960	0	XXX	XXX
5409999999. Total - common stocks - mutual funds				304,914	XXX	304,914	156,013	0	33,214	0	139,960	0	139,960	0	XXX	XXX
5609999999. Total - common stocks - unit investment trusts				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - common stocks - closed-end funds				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
02639@-10-3	AMERICAN GENERAL ANNUITY SERVI		1,000.000	1,000	1.000	1,000	1,000	0	0	0	0	0	0	0	11/10/1994	
57683#-10-0	COREBRIDGE DIRECT INSURANCE SE		10,339.000	2,830,493	273.770	2,830,493	9,181,818	0	0	0	559,044	0	559,044	0	12/30/2011	
57683#-12-6	COREBRIDGE DIRECT INSURANCE SE		9,931.000	2,718,796	273.770	2,718,796	8,819,483	0	0	0	536,983	0	536,983	0	12/30/2011	
57683#-13-4	AIG DIRECT INSURANCE SERVICES		3,783.000	1,035,667	273.770	1,035,667	3,359,592	0	0	0	204,552	0	204,552	0	12/30/2011	
90264@-10-0	U G CORPORATION		5,000.000	(5,548)	(1.110)	(5,548)	15,237,529	0	0	0	934	0	934	0	12/31/1988	
02643*-10-9	AMERICAN GENERAL ASSIGNMENT CO		10,000.000	0	0.000	0	4,892	0	0	0		0	0	0	12/01/2002	
G2960@-10-5	AGLIC INVESTMENTS BERMUDA LIMI		10,000.000				4,709	0	0	0		0	0	0	12/05/2018	
00126*-10-9	AGL LOAN INVESTMENTS CORPORATI		100.000	25,099,042	250,990.420	25,099,042	321,175,082	0	4,042,830	0	599,945	0	599,945	0	03/25/2020	
922167-10-1	VARIABLE ANNUITY LIFE INS CO		0.000	2,552,191,297	663.702	2,552,191,297	2,089,030,816	0	0	0	463,160,481	0	463,160,481		06/30/2025	
5929999999. Subtotal - common stock - parent, subsidiaries and affiliates other				2,583,870,747	XXX	2,583,870,747	2,446,814,921	0	4,042,830	0	465,061,940	0	465,061,940	0	XXX	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates				2,583,870,747	XXX	2,583,870,747	2,446,814,921	0	4,042,830	0	465,061,940	0	465,061,940	0	XXX	XXX
5989999999 - Total common stocks				2,809,040,836	XXX	2,809,040,831	2,673,269,368	0	16,175,045	0	463,692,227	0	463,692,227	0	XXX	XXX
5999999999 - Total preferred and common stocks				3,088,935,140	XXX	3,064,320,146	2,955,689,593	42,441	25,236,714	0	464,293,219	0	463,147,830	0	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

1B 2A ...$ 0 2B ..$ 0 2C ..$ 0

1C 3A ...$ 0 3B ..$ 0 3C ..$ 0

1D 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F 6 .....$ 0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
912810-RM-2	UNITED STATES TREASURY	06/26/2025	DEUTSCHE BANK SECURITIES INC.		2,340,162	3,070,000	10,762
912810-UF-3	UNITED STATES TREASURY	03/10/2025	TD SECURITIES (USA) LLC		4,800,549	4,780,000	70,842
91282C-LW-9	UNITED STATES TREASURY	02/10/2025	CITIGROUP GLOBAL MARKETS INC.		5,001,795	5,100,000	52,691
91282C-MM-0	UNITED STATES TREASURY	05/12/2025	Various		5,817,322	5,700,000	48,188
91282C-NC-1	UNITED STATES TREASURY	06/26/2025	Various		9,157,903	9,310,000	15,514
912810-QB-7	UNITED STATES TREASURY SENIOR GOVT_BND	09/18/2025	CITIGROUP GLOBAL MARKETS INC		1,540,561	1,560,000	22,881
912810-QH-4	UNITED STATES TREASURY SENIOR GOVT_BND	07/15/2025	CITIGROUP GLOBAL MARKETS INC		6,734,988	7,080,000	52,186
912810-RQ-3	UNITED STATES TREASURY UNSEC GOVT_BND	11/06/2025	MORGAN STANLEY & CO LLC		2,773,730	3,900,000	22,255
912810-UG-1	UNITED STATES TREASURY SENIOR GOVT_BND	11/21/2025	VARIOUS		4,584,173	4,700,000	48,839
912810-UK-2	UNITED STATES TREASURY SENIOR GOVT_BND	12/05/2025	VARIOUS		2,763,124	2,790,000	23,581
91282C-NC-1	UNITED STATES TREASURY SENIOR GOVT_BND	10/31/2025	CITADEL SECURITIES INSTL LL		6,315,528	6,295,800	99,071
91282C-NT-4	UNITED STATES TREASURY SENIOR GOVT_BND	11/06/2025	VARIOUS		11,431,479	11,330,000	64,832
91282C-PJ-4	UNITED STATES TREASURY SENIOR GOVT_BND	12/22/2025	VARIOUS		10,270,037	10,350,000	19,160
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					73,531,351	75,965,800	550,801
042207-AE-0	ARMENIA, REPUBLIC OF (GOVERNMENT)	03/05/2025	JP MORGAN SECURITIES PLC		8,392,915	8,606,000	0
06237M-AC-7	BANK GOSPODARSTWA KRAJOWEGO	05/23/2025	SOCIETE GENERALE PARIS SICOVAM		7,862,374	7,833,000	172,652
21987B-BB-3	CORPORACION NACIONAL DEL COBRE DE CHILE	06/10/2025	JEFFERIES EM		2,745,420	3,000,000	38,325
21987D-AH-7	CORPORACION FINANCIERA DE DESARROLLO SA	04/29/2025	CITIGROUP GLOBAL MARKETS INC.		14,828,988	14,908,000	0
221625-AV-8	COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT)	03/25/2025	STANDARD CHARTERED BANK		16,696,927	17,124,000	0
28504D-AG-8	ELECTRICITE DE FRANCE SA	06/17/2025	Various		22,593,150	22,500,000	242,161
715638-EC-2	PERU, REPUBLIC OF (GOVERNMENT)	01/08/2025	Various		7,683,932	8,100,000	198,591
836205-BC-7	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)	04/22/2025	GOLDMAN SACHS INTERNATIONAL		806,925	870,000	426
91087B-BA-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME	01/08/2025	Various		7,815,892	8,689,000	94,590
91087B-BB-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME	04/21/2025	BARCLAYS BANK PLC		983,483	970,000	16,005
G37050-AH-0	GACI FIRST INVESTMENT CO	01/09/2025	Various		7,665,431	8,926,000	213,849
G9031A-FC-3	TRANSPORT FOR LONDON	06/25/2025	CORPORATE ACTION		4,630,060	2,955,866	23,309
M5269U-AL-8	JORDAN, HASHEMITE KINGDOM OF (GOVERNMENT	03/28/2025	GOLDMAN SACHS INTERNATIONAL		3,527,950	3,814,000	52,061
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO	02/11/2025	Various		10,059,975	13,058,000	199,121
P93960-AK-1	TRINIDAD AND TOBAGO, REPUBLIC OF (GOVERN	04/02/2025	Various		2,364,465	2,398,000	40,881
S25221-AV-4	ESKOM HOLDINGS SOC LTD	04/22/2025	GOLDMAN SACHS INTERNATIONAL		818,845	842,000	10,990
S7836L-AA-6	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)	03/28/2025	Various		6,983,431	7,156,000	165,892
V73789-BL-8	COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT)	03/04/2025	GOLDMAN SACHS INTERNATIONAL		4,116,010	4,184,000	31,903
X0645A-DC-3	BANK GOSPODARSTWA KRAJOWEGO	06/10/2025	Various		23,060,348	23,666,000	193,090
X93622-GG-1	HUNGARY (GOVERNMENT)	03/28/2025	BNP PARIBAS		1,181,040	1,216,000	19,507
X93622-GL-0	HUNGARY (GOVERNMENT)	02/12/2025	Various		17,540,764	17,189,000	397,931
Y0030R-AE-8	UZBEKISTAN, REPUBLIC OF (GOVERNMENT)	04/22/2025	MERRILL LYNCH INTERNATIONAL		1,173,825	1,410,000	764
26951T-AA-8	EAGLE FUNDING LUXCO SARL SENIOR CORP_BND	07/28/2025	JP MORGAN SECURITIES LLC		19,943,615	19,994,000	0
28504D-AF-0	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	09/29/2025	BARCLAYS CAPITAL INC		3,121,740	3,000,000	36,896
28504D-AG-8	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	07/15/2025	BNP PARIBAS SECURITIES COR		14,821,050	15,000,000	7,969
445545-AW-6	HUNGARY GOVERNMENT SENIOR CORP_BND 144A	07/16/2025	JP MORGAN SECURITIES PLC		4,969,545	4,982,000	19,928
445545-AX-4	HUNGARY GOVERNMENT SENIOR CORP_BND 144A	07/16/2025	UBS AG		6,973,220	7,033,000	31,649
465138-7N-9	ISRAEL STATE OF SENIOR CORP_BND 4.50	07/01/2025	AGL-CRT6P		3,201,278	3,000,000	48,000
718286-CC-9	PHILIPPINES REPUBLIC OF SENIOR CORP_BND	07/01/2025	AGLTF1B-SA		5,223,000	5,223,000	5,658
77586T-AE-6	ROMANIA REPUBLIC OF SENIOR CORP_BND	07/01/2025	LR-18SP		1,507,831	1,524,000	16,076
836205-BC-7	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN	07/16/2025	CITIGROUP GLOBAL MARK LIMI		5,890,565	6,074,000	86,217
836205-BH-6	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN	12/04/2025	DEUTSCHE BANK AG		11,637,226	11,760,000	0
836205-BJ-2	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN	12/18/2025	VARIOUS		6,720,634	6,822,000	8,056
91087B-AZ-3	MEXICO UNITED MEXICAN STATES SENIOR COR	09/17/2025	VARIOUS		9,295,571	9,036,000	196,335
BRTAV2-AV-9	COTE D IVOIRE REPUBLIC OF SENIOR CORP_B	07/16/2025	GOLDMAN SACHS INTERNATIONAL		3,946,800	4,400,000	24,704
BRTEQP-BJ-2	OMAN SULTANATE OF GOVERNMENT SENIOR COR	08/06/2025	DEUTSCHE BANK AG		3,495,594	3,412,000	11,195
BYDEWS-1J-2	DOMINICAN REPUBLIC GOVERNMENT SENIOR CO	12/18/2025	DEUTSCHE BANK AG		5,362,500	5,000,000	114,201
F2940H-JH-9	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	07/01/2025	AGL-CRT12P		3,981,740	4,326,480	53,032
K3185A-AH-9	ORSTED A/S SENIOR CORP_BND 5.750% 04/	07/01/2025	AGL-CRT12P		6,418,125	6,156,500	265,265
K7653Q-AN-5	ORSTED A/S SENIOR CORP_BND 5.375% 09/	07/01/2025	AGL-CRT12P		2,645,204	2,693,234	47,877
X93622-GK-2	HUNGARY GOVERNMENT SENIOR CORP_BND 6	08/06/2025	JEFFERIES INTERNATIONAL		3,958,229	3,817,000	49,356
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					296,645,618	302,668,080	3,134,462
442331-3K-8	HOUSTON CITY	06/17/2025	Various		25,000,000	25,000,000	291,574
68608K-A3-2	OREGON	03/11/2025	Various		1,606,130	1,632,000	9,759
882722-KF-7	TEXAS ST	03/11/2025	Various		4,037,725	4,000,000	98,080
13063B-FR-8	CALIFORNIA STATE OF MUNITAX_BND GO 7	07/01/2025	AGL-GEN		6,629,657	5,000,000	102,726
442331-3K-8	HOUSTON CITY OF MUNITAX_BND GO 3.961%	07/01/2025	AGL-CRT6P		496,455	500,000	5,336
882722-KF-7	TEXAS STATE OF MUNITAX_BND GO 5.517%	07/01/2025	AGL-GEN		1,882,432	1,874,619	19,248
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					39,652,399	38,006,619	526,723
010869-MN-2	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	01/01/2025	Various		3,617,154	4,190,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
010869-MP-7	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	01/01/2025	CORPORATE ACTION		(6,435,772)	(7,455,000)	0
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	06/17/2025	Various		12,837,460	10,310,000	252,046
20281P-NE-8	COMMONWEALTH FING AUTH PA REV	06/17/2025	CITIGROUP GLOBAL MARKETS INC.		2,222,624	2,125,000	2,825
452227-LM-1	ILLINOIS ST SALES TAX REV	03/11/2025	Various		3,530,000	3,530,000	26,310
463632-4P-1	IRVINE RANCH CALIF WTR DIST	03/14/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		11,665,227	9,295,000	227,399
56681N-JD-0	MARICOPA CNTY ARIZ INDL DEV AUTH ED REV	03/19/2025	GOLDMAN SACHS & CO.		12,375,000	12,000,000	258,125
59447T-XX-6	MICHIGAN FIN AUTH REV	03/13/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		3,000,000	3,000,000	28,764
626207-YM-0	MUNICIPAL ELEC AUTH GA	06/17/2025	Various		556,898	466,000	6,547
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV	03/11/2025	CITIGROUP GLOBAL MARKETS INC.		2,650,769	1,975,000	27,274
73358W-CX-0	PORT AUTH N Y & N J	03/13/2025	Various		4,145,906	3,500,000	72,470
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV	06/25/2025	Various		4,553,485	3,250,000	23,646
915217-XA-6	UNIVERSITY VA UNIV REVS	06/06/2025	BARCLAYS CAPITAL INC.		22,500,000	22,500,000	96,362
072024-NV-0	BAY AREA TOLL AUTHORITY SUB MUNITAX_BND	07/01/2025	AGL-CRT6P		1,591,246	1,150,000	15,074
47770V-CT-5	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX_	12/18/2025	TAX FREE EXCHANGE		7,807,937	7,770,000	102,113
47770V-CW-8	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX_	12/18/2025	TAX FREE EXCHANGE		130,635	130,000	1,708
59261A-6J-1	METROPOLITAN TRANSPORTATION AU MUNITAX_B	10/06/2025	TAX FREE EXCHANGE		5,061,108	4,110,000	109,688
626207-YM-0	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN	07/01/2025	AGL-CRT2P		1,019,581	888,000	14,446
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY SENIOR MUN	07/01/2025	AGL-CRT12P		2,693,246	2,000,000	66,434
783186-UJ-6	RUTGERS UNIVERSITY NEW JERSEY MUNITAX_BN	07/01/2025	AGL-CRT5P		2,000,000	2,000,000	10,537
79467B-AR-6	CHICAGO SALES TAX SECURITIZATI MUNITAX_B	07/01/2025	AGL-MVA-SA		913,664	1,000,000	16,341
79625G-NB-5	SAN ANTONIO TX MUNITAX_BND REV 5.469%	10/22/2025	BOFA SECURITIES INC		835,000	835,000	0
79625G-NC-3	SAN ANTONIO TX MUNITAX_BND REV 5.569%	10/22/2025	BOFA SECURITIES INC		4,015,000	4,015,000	0
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B	07/01/2025	AGL-CRT6P		127,356	95,000	2,623
83715A-AZ-2	SOUTH CAROLINA STUDENT LOAN CO SENIOR MU	12/08/2025	BERLB		640,540	640,000	2,371
83715A-BA-6	SOUTH CAROLINA STUDENT LOAN CO SENIOR MU	10/24/2025	RBC CAPITAL MARKETS LLC		145,000	145,000	0
91417K-3X-7	UNIVERSITY OF COLORADO MUNITAX_BND REV	07/01/2025	AGL-CRT11P		150,000	150,000	1,311
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					104,349,064	93,614,000	1,364,412
BXC343-07-9	Magnolia Waves Bridge Loan	06/01/2025	COMPANY		0	0	0
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS	06/01/2025	Various		20,991,427	20,992,306	0
48811*-AA-6	KELLY ISSUER LLC - ABS	01/01/2025	COMPANY		0	0	0
51943*-AA-1	LAVENDER ISSUER LLC - ABS	06/01/2025	COMPANY		3,770,891	3,770,891	0
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No	03/01/2025	COMPANY		930,621	934,833	0
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N	03/01/2025	COMPANY		930,621	934,833	0
57135*-AA-6	MAROON ISSUER LLC - ABS	06/01/2025	COMPANY		3,770,891	3,770,891	0
68341@-AA-1	Onyx Sub Series C-8 Senior Secured Note	03/01/2025	COMPANY		930,621	934,833	0
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS	06/01/2025	COMPANY		941,945	934,833	0
770675-AA-4	ROB DDTL 1L 02/07/2049 - ABS	06/01/2025	CORPORATE ACTION		33,632,632	33,629,174	0
79547#-AA-8	SALMON ISSUER LLC - ABS	06/01/2025	COMPANY		3,770,891	3,770,891	0
82773#-AA-7	SILVER ISSUER LLC - ABS	06/01/2025	COMPANY		3,770,891	3,770,891	0
87170V-AB-8	1L TRANCHE A	06/18/2025	MITSUBISHI UFG SECURITIES(USA)		16,386,468	16,439,325	0
87170V-AC-6	1L TRANCHE B	06/18/2025	Various		36,166,516	36,166,516	0
G2964#-AA-7	APGRANGE SSN 6.5 06/2044	02/28/2025	COMPANY		780,722	780,722	0
Q0458*-AD-1	USD GTD Sr SECD NT SER 2015A	05/07/2025	STONECASTLE SECURITIES, LLC, NEW YORK		9,692,900	10,000,000	117,533
Y7141B-AC-7	PT FREEPORT INDONESIA	01/08/2025	Various		7,828,761	8,031,000	116,506
05647@-AA-4	BX FRONTIER MEMBER I LLC TERM_LOAN 5.	09/22/2025	VARIOUS		184,973,058	184,973,058	0
12810*-AA-3	CTP-03 PROPCO LLC SECURED TERM_LOAN 6	12/23/2025	VARIOUS		2,280,323	2,380,323	0
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER SECURED CO	12/04/2025	WELLS FARGO SECURITIES LLC		19,949,949	19,949,949	0
23709#-AA-0	DARAB VENTURES TWO LLC TERM_LOAN 1.48	12/22/2025	WUNDERLICH		6,404,458	6,588,208	0
4015M@-AA-6	SIENERGY GAS LLC SECURED CORP_BND 4.8	08/25/2025	DIRECT		16,000,000	16,000,000	0
4015M@-AC-2	SIENERGY GAS LLC SECURED CORP_BND 6.0	08/25/2025	DIRECT		9,000,000	9,000,000	0
45001#-AA-8	IQ FIBER BORROWER LLC SECURED TERM_LOAN	09/25/2025	WSO		17,360,294	17,647,059	0
45001#-AB-6	IQ FIBER BORROWER LLC SECURED TERM_LOAN	12/03/2025	VARIOUS		6,342,647	6,705,882	0
50230*-AA-5	LRE FINANCING I LLC CORP_BND 6.400% 0	11/07/2025	WELLS FARGO SECURITIES LLC		74,606,306	72,554,572	0
55969#-AB-5	MAGNOLIA WAVES HOLDINGS LLC CORP_BND	09/26/2025	COMPANY		171,441,107	171,441,107	0
75015*-AA-3	REV PSH HOLDCO LLC CORP_BND 6.190% 08	08/01/2025	JEFFERIES LLC		95,000,000	95,000,000	0
76858#-AB-5	NEXTERA ENERGY INC TERM_LOAN 6.300% 1	12/22/2025	COMPANY		143,000,000	143,000,000	0
78507@-AB-8	SPOWER MIS 2 FINANCE LLC CORP_BND 6.7	09/18/2025	WELLS FARGO SECURITIES LLC		49,950,000	49,950,000	0
78510@-AA-5	SL ENERGY POWER PLANT I FINANC TERM_LOAN	12/31/2025	VARIOUS		7,520,957	7,520,957	0
78513@-AA-2	SI NVA07SOUTH HOLDINGS LLC SECURED TERM_	12/17/2025	VARIOUS		636,460	636,460	0
78519@-AA-6	SI NVA07WEST HOLDINGS LLC SECURED TERM_L	12/17/2025	VARIOUS		764,036	764,036	0
78527#-AA-4	SR CONSTRUCTION BORROWER 1 LLC SENIOR TE	12/31/2025	VARIOUS		23,211,365	23,768,807	0
78527#-AB-2	SR CONSTRUCTION BORROWER 1 LLC SENIOR TE	12/31/2025	VARIOUS		19,784,458	20,227,016	0
87106*-AA-8	SWITCH BIGHORN TK HOLDCO LLC SECURED TER	12/12/2025	VARIOUS		11,089,590	11,089,590	0
87170V-AB-8	VANTAGE DATA CENTERS OH11 LLC SECURED TE	10/17/2025	WUNDERLICH		8,560,675	8,560,675	0
87170V-AB-8	VANTAGE DATA CENTERS OH11 LLC SECURED TE	11/28/2025	TAX FREE EXCHANGE		55,000,000	55,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
87170V-AC-6	VANTAGE DATA CENTERS OH11 LLC SECURED TE	12/17/2025	VARIOUS		1,762,578	1,762,578	0
87170V-AC-6	VANTAGE DATA CENTERS OH11 LLC SECURED TE	11/28/2025	TAX FREE EXCHANGE		1,558,570	1,558,570	0
BID2RD-FB-4	EXCEL ADVANTAGE SERVICES LLC SECURED TER	12/31/2025	VARIOUS		2,247,839	2,247,839	0
BID2Y3-KB-2	MN8 PORTFOLIO IV LLC SECURED CORP_BND	12/15/2025	VARIOUS		74,219,855	74,219,855	0
C10058-AB-4	ALBERTA MIDLAND RY TERM LTD SECURED CORP	12/16/2025	DIRECT		31,276,139	31,276,139	0
89352H-AE-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	12/08/2025	JEFFERIES LLC		5,748,450	5,000,000	114,792
L9031*-AL-5	TERMINAL INVESTMENT LIMITED HO CORP_BND	07/02/2025	MIZUHO SECURITIES USA LLC		16,500,000	16,500,000	0
L9031*-AM-3	TERMINAL INVESTMENT LIMITED HO CORP_BND	07/02/2025	ZZZ		33,000,000	33,000,000	0
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					1,233,485,910	1,233,184,618	348,831
BXC339-16-6	MOUNTP 6.07% 6/30/2055	01/01/2025	COMPANY		(30,000,000)	(30,000,000)	0
BXC336-58-0	DTE GAS 5.43 11/01/2054	03/01/2025	COMPANY		(25,000,000)	(25,000,000)	0
000000-00-0	THAMES WATER UTILITIES LTD	03/24/2025	Various		1,416,424	1,414,723	0
BXC343-66-0	MAGNOLIA WAVES 6.61 06/2045	05/01/2025	COMPANY		(182,520,323)	(182,520,323)	0
BXC350-17-7	STPOCR 6.26 2030	05/15/2025	COMPANY		7,407,407	7,407,407	0
BXC354-76-9	TPF 5.72% 6/12/2030	05/16/2025	BANK OF AMERICA, N.A.		18,000,000	18,000,000	0
000000-00-0	THAMES WATER SUPER SENIOR ISSUER PLC	05/20/2025	Various		4,230,290	4,641,049	0
BXC356-41-2	American Core Realty Fund 6.10% 08/27/20	05/29/2025	PNC BANK		0	0	0
BXC357-28-3	CURB 5.87% 09/03/2032	06/06/2025	BANK OF AMERICA, N.A.		0	0	0
BXC357-28-4	CURB 5.58 09/03/2030	06/06/2025	BANK OF AMERICA, N.A.		0	0	0
L9619*-AA-9	EURO SR SECD NT	06/24/2025	BANC OF AMERICA SECURITIES LLC		18,587,200	18,448,800	0
BXC351-37-5	STAG 5.99% 06/25/2035	06/25/2025	TD SECURITIES		3,000,000	3,000,000	0
BXC351-37-3	STAG 5.82% 06/25/2033	06/25/2025	TD SECURITIES		13,000,000	13,000,000	0
BXC357-87-3	AIREF 5.97% 7/10/2035	06/26/2025	WELLS FARGO BANK		24,000,000	24,000,000	0
00115A-AH-2	AEP TRANSMISSION COMPANY LLC	06/05/2025	CORPORATE ACTION		2,011,673	2,000,000	833
00135T-AF-1	AIB GROUP PLC	05/08/2025	J.P. MORGAN SECURITIES LLC		7,510,000	7,510,000	0
00205G-AC-1	APA INFRASTRUCTURE LTD	03/14/2025	Various		4,488,678	4,500,000	106,875
00206R-LV-2	AT&T INC	01/01/2025	SG AMERICAS SECURITIES, LLC		6,615	0	0
00253X-AB-7	AADVANTAGE LOYALTY IP LTD	02/27/2025	Various		2,333,275	2,345,000	14,233
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	02/26/2025	BARCLAYS CAPITAL INC FIXED INC		1,753,588	1,715,000	44,018
00774M-AW-5	AERCAP IRELAND CAPITAL DAC	01/08/2025	GOLDMAN SACHS & CO.		6,160,693	6,650,000	38,792
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC	02/28/2025	Merril Lynch Pierce Fenner Smith		1,171,748	1,155,000	9,818
013092-AB-7	ALBERTSONS COMPANIES INC	03/07/2025	GOLDMAN, SACHS & CO.		2,000,000	2,000,000	8,160
01309Q-AB-4	ALBERTSONS COMPANIES INC	02/19/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		550,000	550,000	0
01330A-AA-4	ALBION FINANCING 1 SARL	05/14/2025	J.P. MORGAN SECURITIES LLC		1,530,000	1,530,000	0
013822-AH-4	ALCOA NEDERLAND HOLDING BV	02/26/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,754,506	1,685,000	54,025
015271-BE-8	ALEXANDRIA REAL ESTATE EQUITIES INC	05/15/2025	Various		5,896,780	6,000,000	80,315
019736-AF-4	ALLISON TRANSMISSION INC	02/26/2025	Merril Lynch Pierce Fenner Smith		1,173,510	1,170,000	16,421
02005N-BV-1	ALLY FINANCIAL INC	04/03/2025	GOLDMAN SACHS & CO.		964,128	960,000	11,214
02005N-BW-9	ALLY FINANCIAL INC	04/07/2025	Various		12,215,380	12,500,000	152,048
02079K-AG-2	ALPHABET INC	06/25/2025	Various		2,115,106	2,450,000	19,906
02209S-AV-5	ALTRIA GROUP INC	03/28/2025	MORGAN STANLEY & CO LLC		1,018,582	1,394,000	2,251
02209S-BR-3	ALTRIA GROUP INC	06/10/2025	RBC CAPITAL MARKETS		16,095,890	15,000,000	361,625
023135-BF-2	AMAZON.COM INC	06/30/2025	Various		1,994,799	2,000,000	27,556
023135-BJ-4	AMAZON.COM INC	05/15/2025	CORPORATE ACTION		1,628,517	1,250,000	11,672
02344A-AD-0	AMCOR FLEXIBLES NORTH AMERICA INC	03/12/2025	GOLDMAN SACHS & CO.		9,153,810	9,155,000	0
02344A-AE-8	AMCOR FLEXIBLES NORTH AMERICA INC	04/04/2025	J.P. MORGAN SECURITIES LLC		230,166	228,000	697
02352N-AA-7	AMER SPORTS CO	03/07/2025	RBC CAPITAL MARKETS		1,545,000	1,500,000	2,531
023608-AR-3	AMEREN CORP	02/27/2025	BARCLAYS CAPITAL INC.		7,486,650	7,500,000	0
02364W-BH-7	AMERICA MOVIL SAB DE CV	06/10/2025	SANTANDER EMERGING MARKETS-EM		2,875,020	3,000,000	14,500
025816-DR-7	AMERICAN EXPRESS CO	04/04/2025	GOLDMAN SACHS & CO.		393,072	380,000	10,115
025816-DW-6	AMERICAN EXPRESS CO	06/04/2025	J.P. MORGAN SECURITIES LLC		2,032,732	2,032,000	38,475
02665W-FZ-9	AMERICAN HONDA FINANCE CORP	05/19/2025	BARCLAYS CAPITAL INC.		11,963,459	12,320,000	133,467
02666T-AC-1	AMERICAN HOMES 4 RENT LP	04/04/2025	GOLDMAN SACHS & CO.		283,308	330,000	1,785
02666T-AK-3	AMERICAN HOMES 4 RENT LP	05/06/2025	WELLS FARGO SECURITIES LLC		3,579,984	3,600,000	0
03040W-AD-7	AMERICAN WATER CAPITAL CORP	03/13/2025	Various		4,698,972	3,815,000	103,404
031162-BC-3	AMGEN INC	01/01/2025	TORONTO DOMINION SECS USA INC		(29,928,309)	(30,000,000)	(459,425)
031652-BK-5	AMKOR TECHNOLOGY INC	05/27/2025	MERRIL LYNCH PIERCE FENNER SMITH		1,000,100	1,000,000	13,434
032177-AK-3	AMSTED INDUSTRIES INC	03/19/2025	Suntrust Robinson Humphrey, Inc.		1,304,875	1,300,000	3,223
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	03/31/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		7,529,775	7,500,000	170,729
034863-BE-9	ANGLO AMERICAN CAPITAL PLC	04/23/2025	Various		1,898,508	1,900,000	4,680
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	05/15/2025	GOLDMAN SACHS & CO.		5,611,524	5,650,000	96,654
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	03/14/2025	Various		10,097,880	9,125,000	132,534
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP	03/20/2025	GOLDMAN, SACHS & CO.		1,173,638	1,190,000	17,057
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP	02/26/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,170,763	1,145,000	5,479
03743Q-AH-1	APA CORP (US)	03/18/2025	Seaport Global Securities LLC		22,461,660	26,000,000	66,300

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
03743Q-AN-8	APA CORP (US)	02/11/2025	JEFFERIES LLC		4,987,980	6,000,000	36,558
03770D-AE-3	APOLLO DEBT SOLUTIONS BDC	01/13/2025	Wells Fargo Bank		23,312,000	23,333,000	0
037833-EE-6	APPLE INC	01/01/2025	RBC CAPITAL MARKETS		20,449	0	0
03837A-AC-4	APTIV SWISS HOLDINGS LTD	06/17/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		13,324,050	15,000,000	227,604
03938L-BF-0	ARCELORMITTAL SA	04/25/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		4,297,040	4,000,000	112,578
04010L-BG-7	ARES CAPITAL CORP	04/02/2025	GOLDMAN SACHS & CO.		691,764	680,000	8,766
04010L-BH-5	ARES CAPITAL CORP	06/02/2025	Various		23,343,827	24,030,000	445,659
04020E-AC-1	ARES STRATEGIC INCOME FUND	04/02/2025	GOLDMAN SACHS & CO.		335,546	340,000	2,539
04020E-AH-0	ARES STRATEGIC INCOME FUND	01/13/2025	JP MORGAN CHASE BANK N.A.		24,627,500	25,000,000	0
04020E-AK-3	ARES STRATEGIC INCOME FUND	06/02/2025	J.P. MORGAN SECURITIES LLC		28,979,165	29,300,000	0
04020E-AL-1	ARES STRATEGIC INCOME FUND	06/02/2025	SMBC NIKKO SECURITIES AMERICA, INC.		14,895,450	15,000,000	0
04288B-AB-6	ARSENAL AIC PARENT LLC	01/27/2025	PERSHING DIV OF DLJ SEC LNDING		1,374,701	1,319,000	34,294
049560-BC-8	ATMOS ENERGY CORP	06/16/2025	CREDIT AGRICOLE SECURITIES (USA) INC.		7,665,374	7,695,000	0
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING GROUP	05/16/2025	Various		5,804,933	6,750,000	80,848
052528-AV-8	AUSTRALIA AND NEW ZEALAND BANKING GROUP	06/10/2025	GOLDMAN SACHS & CO.		9,700,000	9,700,000	0
05329W-AT-9	AUTONATION INC	05/14/2025	Various		11,078,339	11,120,000	42,375
05352T-AB-5	AVANTOR FUNDING INC	03/07/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,396,470	1,500,000	20,828
05368V-AB-2	AVIENT CORP	02/28/2025	GOLDMAN, SACHS & CO.		1,757,700	1,750,000	49,826
05455J-AA-5	AXALTA COATING SYSTEMS DUTCH HOLDING B B	03/07/2025	MORGAN STANLEY & CO. LLC		2,331,514	2,235,000	49,326
05464C-AC-5	AXON ENTERPRISE INC	03/05/2025	J.P. MORGAN SECURITIES LLC		775,000	775,000	0
05464C-AD-3	AXON ENTERPRISE INC	03/05/2025	J.P. MORGAN SECURITIES LLC		572,000	572,000	0
054989-AD-0	BAT CAPITAL CORP	06/17/2025	DEUTSCHE BANK SECURITIES INC.		11,048,000	10,000,000	267,504
05526D-BD-6	BAT CAPITAL CORP	06/30/2025	MORGAN STANLEY & CO. LLC		2,133,758	2,000,000	32,925
05526D-BF-1	BAT CAPITAL CORP	06/17/2025	DEUTSCHE BANK SECURITIES INC.		397,924	400,000	6,154
05526D-BT-1	BAT CAPITAL CORP	01/21/2025	J.P. MORGAN SECURITIES LLC		3,432,510	4,500,000	54,610
05526D-BY-0	BAT CAPITAL CORP	03/14/2025	MORGAN STANLEY & CO LLC		6,939,633	6,700,000	29,316
05526D-BZ-7	BAT CAPITAL CORP	04/09/2025	GOLDMAN SACHS & CO.		3,664,116	3,635,000	30,292
05526D-CB-9	BAT CAPITAL CORP	03/11/2025	CITIGROUP GLOBAL MARKETS INC.		14,988,000	15,000,000	0
05526D-CC-7	BAT CAPITAL CORP	03/11/2025	GOLDMAN SACHS & CO.		4,997,500	5,000,000	0
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	03/12/2025	Various		2,005,794	1,800,000	40,500
055451-BJ-6	BHP BILLITON FINANCE (USA) LTD	03/25/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		3,006,109	2,968,000	14,428
055451-BL-1	BHP BILLITON FINANCE (USA) LTD	06/10/2025	Various		40,594,765	40,890,000	483,020
05565E-CZ-6	BMW US CAPITAL LLC	06/09/2025	Various		22,774,260	23,230,000	248,276
05571A-AY-1	BPCE SA	04/25/2025	Various		6,909,190	7,000,000	155,985
05571A-BA-2	BPCE SA	04/02/2025	CITIGROUP GLOBAL MARKETS INC.		997,382	960,000	13,257
05571A-BB-0	BPCE SA	06/06/2025	Various		15,186,642	15,058,000	130,431
05605H-AB-6	BWX TECHNOLOGIES INC	03/07/2025	GOLDMAN, SACHS & CO.		1,759,669	1,845,000	14,798
056121-AA-4	BPCE SA	06/03/2025	MORGAN STANLEY & CO LLC		10,080,065	10,000,000	8,982
05634W-AA-0	BACARDI MARTINI BV	03/17/2025	Various		16,924,906	16,700,000	125,122
05634W-AB-8	BACARDI MARTINI BV	04/29/2025	AMHERST PIERPONT SECURITIES LLC		12,286,343	12,250,000	182,792
05635J-AB-6	BACARDI LTD	04/23/2025	AMHERST PIERPONT SECURITIES LLC		5,821,315	6,086,000	116,414
05723K-AG-5	BAKER HUGHES HOLDINGS LLC	06/10/2025	JEFFERIES & COMPANY		941,510	1,000,000	2,877
05964H-AB-1	BANCO SANTANDER SA	01/08/2025	AMHERST PIERPONT SECURITIES LLC		14,735,400	15,000,000	155,833
06051G-MD-8	BANK OF AMERICA CORP	06/02/2025	Various		10,186,536	10,420,000	73,720
06051G-MW-6	BANK OF AMERICA CORP	06/17/2025	PNC CAPITAL MKTS		9,574,480	9,500,000	56,234
06738E-AP-0	BARCLAYS PLC	01/08/2025	BARCLAYS CAPITAL INC.		10,005,700	10,000,000	82,333
06738E-CG-8	BARCLAYS PLC	04/03/2025	CITADEL SECURITIES INSTITUTIONAL LL		419,932	400,000	10,028
06738E-CV-5	BARCLAYS PLC	04/28/2025	BNP PARIBAS SECS CORP/BOND		3,685,962	3,800,000	27,594
06738E-CY-9	BARCLAYS PLC	06/03/2025	Various		17,070,308	17,000,000	103,315
06738E-CZ-6	BARCLAYS PLC	04/23/2025	Various		22,386,802	22,240,000	37,307
07177M-AN-3	BAXALTA INC	06/17/2025	Various		977,176	843,000	21,391
07274E-AL-7	BAYER US FINANCE LLC	06/02/2025	Various		10,387,760	10,000,000	167,014
084659-AR-2	BERKSHIRE HATHAWAY ENERGY CO	05/19/2025	GOLDMAN SACHS & CO.		5,546,800	7,000,000	108,160
08576P-AQ-4	BERRY GLOBAL INC	06/03/2025	Various		18,058,550	18,000,000	356,735
090572-AQ-1	BIO RAD LABORATORIES INC	04/01/2025	U.S. BANCORP INVESTMENTS, INC.		3,306,423	3,643,000	6,365
09062X-AD-5	BIOGEN INC	06/06/2025	MORGAN STANLEY & CO LLC		2,663,539	3,024,000	36,691
09062X-AL-7	BIOGEN INC	05/06/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		4,146,846	4,150,000	0
09062X-AM-5	BIOGEN INC	06/12/2025	Various		32,847,306	32,870,000	52,406
09261H-BX-4	BLACKSTONE PRIVATE CREDIT FUND	01/22/2025	CITIGROUP GLOBAL MARKETS INC.		22,156,200	22,500,000	0
09261X-AK-8	BLACKSTONE SECURED LENDING FUND	02/27/2025	WELLS FARGO SECURITIES LLC		2,469,375	2,500,000	0
09261Y-A@-9	Sr Nt Ser 2024A Tranche B	01/22/2025	SMBC NIKKO SECURITIES INC		25,000,000	25,000,000	0
09582*-AD-9	SR SECD TERM LN TRANCHE D	01/10/2025	GOLDMAN SACHS & CO		6,000,000	6,000,000	0
09659T-2D-2	BNP PARIBAS SA	03/07/2025	GOLDMAN SACHS & CO.		4,876,527	4,923,000	89,649
09659W-2P-8	BNP PARIBAS SA	03/31/2025	BNP PARIBAS SECS CORP/BOND		4,392,250	5,000,000	64,598
09659W-2U-7	BNP PARIBAS SA	03/27/2025	GOLDMAN SACHS & CO.		2,966,166	3,420,000	20,233

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
09659W-2Z-6	BNP PARIBAS SA	06/03/2025	BNP PARIBAS SECS CORP/BOND		5,046,070	5,000,000	11,006
09951L-AA-1	BOOZ ALLEN HAMILTON INC	06/03/2025	GOLDMAN SACHS & CO.		9,583,400	10,000,000	100,104
09951L-AD-5	BOOZ ALLEN HAMILTON INC	06/09/2025	Various		52,389,894	52,280,000	342,327
10112R-BJ-2	BOSTON PROPERTIES LP	04/23/2025	Various		653,235	672,000	10,626
10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC	06/02/2025	WELLS FARGO SECURITIES LLC		4,973,500	5,000,000	11,616
109696-AD-6	BRINKS CO	03/06/2025	JEFFERIES		1,179,063	1,150,000	17,156
110122-AU-2	BRISTOL-MYERS SQUIBB CO	06/17/2025	Various		23,395,991	24,000,000	294,667
110122-CP-1	BRISTOL-MYERS SQUIBB CO	06/10/2025	CORPORATE ACTION		3,831,920	4,000,000	50,622
110122-DJ-4	BRISTOL-MYERS SQUIBB CO	06/17/2025	CORPORATE ACTION		1,022,062	1,000,000	16,944
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP	04/04/2025	WELLS FARGO SECURITIES LLC		317,727	330,000	3,564
11135F-BL-4	BROADCOM INC	06/10/2025	CORPORATE ACTION		922,187	1,054,000	5,586
118230-AW-1	BUCKEYE PARTNERS LP	02/27/2025	BNY/SUNTRUST CAPITAL MARKETS		2,342,700	2,280,000	12,825
12008R-AR-8	BUILDERS FIRSTSOURCE INC	02/26/2025	RBC CAPITAL MARKETS		1,765,363	1,735,000	22,121
12008R-AT-4	BUILDERS FIRSTSOURCE INC	05/05/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		612,000	612,000	0
1248EP-CE-1	CCO HOLDINGS LLC	02/26/2025	UBS SECURITIES LLC		1,761,600	1,920,000	2,880
1248EP-CN-1	CCO HOLDINGS LLC	02/27/2025	Various		2,950,548	3,350,000	48,830
12513G-BK-4	CDW LLC	06/03/2025	MORGAN STANLEY & CO LLC		5,989,206	6,000,000	79,050
125896-BY-5	CMS ENERGY CORP	02/18/2025	J.P. MORGAN SECURITIES LLC		7,705,000	7,705,000	0
126650-CY-4	CVS HEALTH CORP	03/11/2025	Various		1,746,052	1,790,000	39,454
126650-CZ-1	CVS HEALTH CORP	01/01/2025	NATL BK OF AUSTRALIA		5,116	0	(614,265)
126650-DQ-0	CVS HEALTH CORP	03/14/2025	CITADEL SECURITIES INSTITUTIONAL LL		5,571,452	6,700,000	6,630
126650-DZ-0	CVS HEALTH CORP	06/12/2025	Various		13,842,181	15,000,000	166,850
126650-EF-3	CVS HEALTH CORP	06/17/2025	CITADEL SECURITIES INSTITUTIONAL LL		9,675,600	10,000,000	28,569
127190-AE-6	CACI INTERNATIONAL INC	05/21/2025	J.P. MORGAN SECURITIES LLC		1,356,000	1,356,000	0
12737#-AF-8	CSFV CORE II, LLC	01/01/2025	CORPORATE ACTION		41,861,814	42,000,000	598,652
12737#-AG-6	CSFV CORE II LLC	06/01/2025	Various		20,000,000	20,000,000	0
12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDINGS LLC	01/01/2025	Various		66	66	0
12769G-AB-6	CAESARS ENTERTAINMENT INC	02/27/2025	MILLENNIUM ADVISORS, LLC		2,339,519	2,270,000	5,738
12769G-AC-4	CAESARS ENTERTAINMENT INC	02/26/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,758,113	1,730,000	3,748
14040H-DF-9	CAPITAL ONE FINANCIAL CORP	03/28/2025	CITIGROUP GLOBAL MARKETS INC.		1,785,298	1,750,000	17,649
14040H-DH-5	CAPITAL ONE FINANCIAL CORP	04/28/2025	Various		6,789,914	6,900,000	89,355
14040H-DJ-1	CAPITAL ONE FINANCIAL CORP	04/02/2025	Various		4,071,075	4,070,000	10,387
141781-BQ-6	CARGILL INC	03/25/2025	Various		7,774,010	9,175,000	21,702
143658-BX-9	CARNIVAL CORP	05/09/2025	Various		8,972,264	8,992,000	97,118
14627*-AA-2	SR NT SER A	02/19/2025	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
14627*-AC-8	SR NT SER C	02/19/2025	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
14627*-AD-6	SR NT SER D	02/19/2025	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
151191-BR-3	CELULOSA ARAUCO Y CONSTITUCION SA	04/30/2025	J.P. MORGAN SECURITIES LLC		5,642,000	5,642,000	0
153527-AP-1	CENTRAL GARDEN & PET CO	03/21/2025	SUMRIDGE PARTNERS LLC		2,262,500	2,500,000	41,250
161150-AF-7	CHART INDUSTRIES INC	04/30/2025	Various		2,274,563	2,175,000	32,042
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC	01/08/2025	MORGAN STANLEY & CO LLC		9,657,190	10,000,000	133,000
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC	03/07/2025	GOLDMAN SACHS & CO.		1,748,500	2,500,000	24,063
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC	06/25/2025	MORGAN STANLEY & CO. LLC		4,249,655	4,250,000	11,050
161175-CR-3	CHARTER COMMUNICATIONS OPERATING LLC	04/28/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		3,930,986	3,800,000	102,326
16411Q-AS-0	CHENIERE ENERGY PARTNERS LP	06/09/2025	BARCLAYS CAPITAL INC.		4,440,523	4,410,000	81,003
171779-AL-5	CIENA CORP	03/27/2025	GOLDMAN, SACHS & CO.		921,250	1,000,000	6,444
17275R-AD-4	CISCO SYSTEMS INC	06/30/2025	Various		1,553,081	1,300,000	28,763
172967-MS-7	CITIGROUP INC	04/04/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		294,363	330,000	2,924
172967-PG-0	CITIGROUP INC	03/11/2025	MORGAN STANLEY & CO LLC		9,974,710	10,000,000	46,940
172967-PU-9	CITIGROUP INC	04/09/2025	Various		29,546,313	30,010,000	274,663
172967-QA-2	CITIGROUP INC	06/02/2025	BARCLAYS CAPITAL INC FIXED INC		8,736,788	8,750,000	31,294
174610-BG-9	CITIZENS FINANCIAL GROUP INC	04/28/2025	J.P. MORGAN SECURITIES LLC		2,008,148	1,900,000	1,403
17888H-AB-9	CIVITAS RESOURCES INC	02/26/2025	Jefferies		1,157,046	1,105,000	15,040
184496-AQ-0	CLEAN HARBORS INC	02/27/2025	Various		2,344,713	2,305,000	10,932
19828T-AD-8	COLUMBIA PIPELINES OPERATING COMPANY LLC	03/28/2025	MORGAN STANLEY & CO LLC		772,625	725,000	6,220
19828T-AG-1	COLUMBIA PIPELINES OPERATING COMPANY LLC	06/02/2025	MUFG SECURITIES AMERICAS INC.		6,798,169	6,943,000	91,261
20030N-BT-7	COMCAST CORP	05/16/2025	J.P. MORGAN SECURITIES LLC		4,098,500	5,000,000	55,111
20030N-CJ-8	COMCAST CORP	06/06/2025	GOLDMAN SACHS & CO.		10,531,318	12,135,000	108,942
20030N-CL-3	COMCAST CORP	06/06/2025	GOLDMAN SACHS & CO.		4,513,200	5,000,000	34,500
20030N-CY-5	COMCAST CORP	06/06/2025	GOLDMAN SACHS & CO.		7,609,200	10,000,000	34,306
20030N-DH-1	COMCAST CORP	06/06/2025	GOLDMAN SACHS & CO.		8,059,900	10,000,000	70,833
20030N-EP-2	COMCAST CORP	06/03/2025	Various		9,994,600	10,000,000	19,875
20030N-EQ-0	COMCAST CORP	06/18/2025	DEUTSCHE BANK SECURITIES INC.		10,732,288	10,600,000	74,818
20268J-AG-8	COMMONSPIRIT HEALTH	01/24/2025	RBC CAPITAL MARKETS		3,682,600	5,000,000	62,994
20268J-AM-5	COMMONSPIRIT HEALTH	01/24/2025	J.P. MORGAN SECURITIES LLC		4,285,440	4,000,000	61,738

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA	04/09/2025	Various		10,423,704	11,810,000	29,992
202712-BX-2	COMMONWEALTH BANK OF AUSTRALIA	03/06/2025	GOLDMAN SACHS & CO.		8,135,000	8,135,000	0
20826F-BS-4	CONOCOPHILLIPS CO	01/01/2025	CITADEL SECURITIES INSTITUTIONAL LL		10,351,300	10,000,000	140,917
210385-AE-0	CONSTELLATION ENERGY GENERATION LLC	04/03/2025	BARCLAYS CAPITAL INC.		3,192,470	3,000,000	1,264
21039C-AD-6	CONSTELLIUM SE	05/09/2025	Various		4,544,556	4,588,000	68,570
21220L-AB-9	CONTOURGLOBAL POWER HOLDINGS SA	03/19/2025	GOLDMAN SACHS & CO.		3,123,005	3,104,000	17,919
21871N-AC-5	CORECIVIC INC	02/26/2025	The Seaport Group		2,343,915	2,205,000	66,701
219350-BK-0	CORNING INC	03/13/2025	CITIGROUP GLOBAL MARKETS INC.		4,996,103	5,000,000	87,681
21987B-BL-1	CORPORACION NACIONAL DEL COBRE DE CHILE	01/08/2025	CITIGROUP GLOBAL MARKETS INC.		19,992,600	20,000,000	0
21987B-BM-9	CORPORACION NACIONAL DEL COBRE DE CHILE	01/08/2025	CITIGROUP GLOBAL MARKETS INC.		4,998,100	5,000,000	0
224044-BR-7	COX COMMUNICATIONS INC	01/21/2025	J.P. MORGAN SECURITIES LLC		7,818,830	7,675,000	70,130
224044-CF-2	COX COMMUNICATIONS INC	06/10/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		4,525,611	5,000,000	56,920
224044-CM-7	COX COMMUNICATIONS INC	03/07/2025	GOLDMAN SACHS & CO.		1,735,590	3,000,000	39,088
224044-CN-5	COX COMMUNICATIONS INC	03/10/2025	Various		11,139,470	13,000,000	77,053
224044-CT-2	COX COMMUNICATIONS INC	03/28/2025	MORGAN STANLEY & CO LLC		739,418	816,000	13,935
224044-CU-9	COX COMMUNICATIONS INC	05/02/2025	Various		10,732,406	11,010,000	65,677
225313-AQ-8	CREDIT AGRICOLE SA	04/02/2025	HSBC SECURITIES (USA) INC		984,614	960,000	13,836
22535W-AN-7	CREDIT AGRICOLE SA	06/03/2025	GOLDMAN SACHS & CO.		2,162,057	2,130,000	50,291
225401-AP-3	UBS GROUP AG	04/04/2025	WELLS FARGO SECURITIES LLC		318,467	330,000	231
225401-BG-2	UBS GROUP AG	05/16/2025	BNP PARIBAS SECS CORP/BOND		3,958,725	3,750,000	37,412
225655-B@-7	SR NT SER 2024A TRANCHE B	02/18/2025	SMBC NIKKO SECURITIES INC		24,000,000	24,000,000	0
228180-AB-1	CROWN AMERICAS LLC	02/26/2025	BARCLAYS CAPITAL INC FIXED INC		1,176,720	1,190,000	25,337
22966R-AG-1	CUBESMART LP	04/04/2025	GOLDMAN SACHS & CO.		281,045	330,000	953
231021-BA-3	CUMMINS INC	06/04/2025	Various		27,908,414	27,934,000	10,967
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC	04/11/2025	J.P. MORGAN SECURITIES LLC		337,295	322,000	3,413
23345M-AB-3	DT MIDSTREAM INC	02/27/2025	SCOTIA CAPITAL USA INC		1,176,450	1,265,000	11,222
23357*-AY-7	DTE GAS 5.43 11/01/2054	03/01/2025	COMPANY		25,000,000	25,000,000	0
233851-DW-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	06/10/2025	GOLDMAN SACHS & CO.		1,392,915	1,500,000	14,854
233853-AU-4	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	06/18/2025	Various		26,268,314	26,400,000	300,056
233853-BE-9	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	06/10/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		4,502,340	4,500,000	99,438
233853-BF-6	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	06/03/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		1,785,811	1,790,000	39,436
23918K-AY-4	DAVITA INC	05/20/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		674,000	674,000	0
244199-BG-9	DEERE & CO	06/18/2025	BARCLAYS CAPITAL INC.		3,604,915	3,300,000	26,618
24703T-AP-1	DELL INTERNATIONAL LLC	03/26/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		9,968,100	10,000,000	0
247158-BF-0	GTD SR NT SER D	01/30/2025	US BANCORP INVESTMENTS INC		19,000,000	19,000,000	0
247158-BG-8	GTD SR NT SER E	01/30/2025	US BANCORP INVESTMENTS INC		25,000,000	25,000,000	0
247158-BH-6	GTD SR NT SER F	01/30/2025	US BANCORP INVESTMENTS INC		30,000,000	30,000,000	0
247718-AB-1	MISSISSIPPI OPCO 6.17% 05/19/2040	03/01/2025	COMPANY		46,172,414	46,172,414	0
247718-AC-9	MISSISSIPPI OPCO 6.29% 05/19/2045	03/01/2025	COMPANY		54,862,069	54,862,069	0
247758-AB-7	NORTHERN LOUISANA OPCO 6.17% 05/19/2040	03/01/2025	COMPANY		31,965,517	31,965,517	0
247758-AC-5	NORTHERN LOUISANA OPCO 6.29% 05/19/2045	03/01/2025	COMPANY		39,482,759	39,482,759	0
247828-AB-8	SOUTHERN LOUISANA OPCO 6.17% 05/19/2040	03/01/2025	COMPANY		29,931,034	29,931,034	0
247828-AC-6	SOUTHERN LOUISANA OPCO 6.29% 05/19/2045	03/01/2025	COMPANY		36,206,897	36,206,897	0
251526-BN-8	DEUTSCHE BANK AG (NEW YORK BRANCH)	05/01/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		12,921,084	13,200,000	269,913
251526-CF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)	03/27/2025	GOLDMAN SACHS & CO.		1,174,009	1,310,000	10,041
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	04/28/2025	Various		4,048,360	4,140,000	28,549
251526-DA-4	DEUTSCHE BANK AG (NEW YORK BRANCH)	06/03/2025	MORGAN STANLEY & CO LLC		6,012,090	6,000,000	22,071
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	03/18/2025	Various		13,968,361	14,200,000	23,075
25160P-AQ-0	DEUTSCHE BANK AG (NEW YORK BRANCH)	01/08/2025	DEUTSCHE BANK SECURITIES INC.		20,000,000	20,000,000	0
25179M-AU-7	DEVON ENERGY CORP	06/06/2025	MORGAN STANLEY & CO LLC		1,971,285	2,409,000	58,218
25179M-BG-7	DEVON ENERGY CORP	06/10/2025	Various		8,811,964	9,300,000	95,406
25278X-BC-2	DIAMONDBACK ENERGY INC	06/09/2025	Various		11,305,806	11,350,000	54,390
25389J-AT-3	DIGITAL REALTY TRUST LP	01/08/2025	J.P. MORGAN SECURITIES LLC		19,591,400	20,000,000	430,167
254010-AB-7	DIGNITY HEALTH	01/24/2025	J.P. MORGAN SECURITIES LLC		9,272,793	10,930,000	117,498
254687-ET-9	WALT DISNEY CO	03/12/2025	CORPORATE ACTION		5,154,496	5,000,000	120,750
254709-AT-5	DISCOVER FINANCIAL SERVICES	04/28/2025	Various		5,561,220	4,850,000	189,466
256746-AK-4	DOLLAR TREE INC	01/17/2025	JEFFERIES LLC		3,151,400	5,000,000	23,438
25746U-DL-0	DOMINION ENERGY INC	05/21/2025	BARCLAYS CAPITAL INC.		3,224,186	3,800,000	23,038
25746U-DV-8	DOMINION ENERGY INC	04/01/2025	J.P. MORGAN SECURITIES LLC		2,487,500	2,500,000	61,649
25746U-DX-4	DOMINION ENERGY INC	03/06/2025	MUFG SECURITIES AMERICAS INC.		9,969,400	10,000,000	0
260543-DH-3	DOW CHEMICAL CO	05/09/2025	JEFFERIES LLC		16,517,440	16,000,000	542,800
260543-DK-6	DOW CHEMICAL CO	06/06/2025	MORGAN STANLEY & CO LLC		4,470,300	5,000,000	88,667
260543-DL-4	DOW CHEMICAL CO	02/25/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		9,998,400	10,000,000	0
260543-DM-2	DOW CHEMICAL CO	03/27/2025	Various		7,988,881	8,130,000	8,794
26441C-BL-8	DUKE ENERGY CORP	03/17/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		12,992,550	15,000,000	98,813

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
26442C-AE-4	DUKE ENERGY CAROLINAS LLC	06/03/2025	GOLDMAN SACHS & CO.		5,250,900	5,000,000	41,174
26444H-AH-4	DUKE ENERGY FLORIDA LLC	06/10/2025	DEUTSCHE BANK SECURITIES INC.		916,740	1,000,000	625
267475-AD-3	DYCOM INDUSTRIES INC	02/26/2025	GOLDMAN, SACHS & CO.		1,178,000	1,240,000	20,460
268317-AC-8	ELECTRICITE DE FRANCE SA	05/15/2025	GOLDMAN SACHS & CO.		26,788,884	24,819,000	527,059
268317-AQ-7	ELECTRICITE DE FRANCE SA	06/10/2025	GOLDMAN SACHS & CO.		2,513,982	3,000,000	59,499
26874R-AP-3	ENI SPA	04/02/2025	CITADEL SECURITIES INSTITUTIONAL LL		1,967,340	2,000,000	45,617
26874R-AQ-1	ENI SPA	06/03/2025	Various		10,856,235	10,880,000	13,417
26875P-AZ-4	EOG RESOURCES INC	06/16/2025	GOLDMAN SACHS & CO.		9,991,700	10,000,000	0
26875P-BA-8	EOG RESOURCES INC	06/16/2025	GOLDMAN SACHS & CO.		4,382,650	4,395,000	0
26882P-AR-3	ERAC USA FINANCE LLC	06/04/2025	J.P. MORGAN SECURITIES LLC		2,813,964	2,540,000	1,891
26885B-AP-5	EQM MIDSTREAM PARTNERS LP	02/26/2025	GOLDMAN, SACHS & CO.		1,176,602	1,145,000	29,603
27409L-AE-3	EAST OHIO GAS CO	06/18/2025	Various		6,376,353	6,177,000	1,544
27965#-AY-8	GTD SR NT SER 2024A TRANCHE D	06/01/2025	Various		8,471,000	8,471,000	0
28035Q-AA-0	EDGEWELL PERSONAL CARE CO	03/20/2025	Merril Lynch Pierce Fenner Smith		1,170,188	1,185,000	19,915
28504D-AG-8	ELECTRICITE DE FRANCE SA	01/06/2025	MORGAN STANLEY & CO LLC		14,980,050	15,000,000	0
29103C-AA-6	EMRLD BORROWER LP	02/26/2025	BARCLAYS CAPITAL INC FIXED INC		2,339,575	2,305,000	30,541
29250N-AJ-4	ENBRIDGE INC	06/17/2025	Various		14,944,555	15,000,000	13,125
29250N-CK-9	ENBRIDGE INC	06/16/2025	CITIGROUP GLOBAL MARKETS INC.		19,963,600	20,000,000	0
29261A-AE-0	ENCOMPASS HEALTH CORP	03/10/2025	MARKETAXESS CORPORATION		1,177,375	1,250,000	25,694
29273V-BA-7	ENERGY TRANSFER LP	03/27/2025	GOLDMAN SACHS & CO.		1,209,302	1,214,000	5,099
29273V-BE-9	ENERGY TRANSFER LP	02/18/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		19,974,400	20,000,000	0
29278N-AD-5	ENERGY TRANSFER LP	06/10/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		4,881,550	5,000,000	140,972
29278N-AE-3	ENERGY TRANSFER LP	03/14/2025	BARCLAYS CAPITAL INC.		2,291,470	2,000,000	29,667
29355X-AH-0	ENPRO INC	05/19/2025	Various		1,521,750	1,518,000	0
29365B-AB-9	ENTEGRIS ESCROW CORP	02/27/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		3,518,775	3,510,000	42,349
29379V-CL-5	ENTERPRISE PRODUCTS OPERATING LLC	06/17/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		14,202,263	14,250,000	0
294429-AG-0	EQUIFAX INC	01/21/2025	J.P. MORGAN SECURITIES LLC		10,563,701	9,670,000	39,486
29446Q-2B-8	EQUITABLE AMERICA GLOBAL FUNDING	06/02/2025	J.P. MORGAN SECURITIES LLC		5,744,193	5,750,000	0
29736R-AF-7	ESTEE LAUDER COMPANIES INC	06/17/2025	Various		3,926,286	3,900,000	48,902
29736R-AM-2	ESTEE LAUDER COMPANIES INC	06/18/2025	Various		4,463,045	4,175,000	6,161
30036F-AC-5	EVERGY KANSAS CENTRAL INC	06/04/2025	GOLDMAN SACHS & CO.		1,260,144	1,200,000	3,933
30040W-AX-6	EVERSOURCE ENERGY	03/27/2025	GOLDMAN SACHS & CO.		2,243,138	2,250,000	29,906
30161N-AC-5	EXELON CORP	06/05/2025	Various		1,366,740	1,200,000	31,875
30161N-BR-1	EXELON CORP	03/17/2025	MORGAN STANLEY & CO LLC		6,518,317	6,500,000	24,984
30212P-BL-8	EXPEDIA GROUP INC	05/08/2025	Various		5,111,311	5,228,000	60,073
30225V-AF-4	EXTRA SPACE STORAGE LP	04/01/2025	GOLDMAN SACHS & CO.		1,144,371	1,313,000	11,254
30225V-AU-1	EXTRA SPACE STORAGE LP	04/22/2025	Various		2,908,230	3,004,000	14,636
303250-AG-9	FAIR ISAAC CORP	05/09/2025	MERRIL LYNCH PIERCE FENNER SMITH		1,005,000	1,000,000	0
31428X-CL-8	FEDEX CORP	06/02/2025	J.P. MORGAN SECURITIES LLC		4,734,700	5,000,000	93,917
31428X-CP-9	FEDEX CORP	03/04/2025	CORPORATE ACTION		2,458,086	2,478,400	8,803
31428X-CQ-7	FEDEX CORP	03/28/2025	MORGAN STANLEY & CO LLC		1,874,880	2,400,000	45,373
31428X-CS-3	FEDEX CORP	04/02/2025	Various		3,859,178	5,000,000	34,793
31428X-CT-1	FEDEX CORP	03/04/2025	JEFFERIES LLC		5,594,420	6,500,000	94,340
31428X-CX-2	FEDEX CORP	04/02/2025	J.P. MORGAN SECURITIES LLC		1,704,480	2,000,000	45,650
31428X-CY-0	FEDEX CORP	06/10/2025	Various		17,541,053	20,750,000	230,234
31635B-AA-4	SR NT SER 2025A	06/12/2025	GOLDMAN SACHS & CO		20,000,000	20,000,000	0
337358-BD-6	WELLS FARGO & CO	03/14/2025	Various		2,984,851	4,000,000	108,439
337738-BN-7	FISERV INC	05/01/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		30,158,452	30,700,000	351,344
341081-GZ-4	FLORIDA POWER & LIGHT CO	02/18/2025	CITIGROUP GLOBAL MARKETS INC.		1,540,844	1,545,000	0
345370-CS-7	FORD MOTOR CO	03/04/2025	Various		6,174,375	7,500,000	95,899
345397-G9-8	FORD MOTOR CREDIT COMPANY LLC	03/18/2025	MORGAN STANLEY & CO LLC		15,000,000	15,000,000	0
34960P-AF-8	FTAI AVIATION INVESTORS LLC	05/06/2025	GOLDMAN SACHS & CO.		5,231,800	5,180,000	6,043
34960P-AG-6	FTAI AVIATION INVESTORS LLC	03/31/2025	Various		358,605	354,000	6,988
34960P-AH-4	FTAI AVIATION INVESTORS LLC	05/09/2025	MORGAN STANLEY & CO LLC		3,099,420	3,216,000	14,171
350930-AH-6	FOUNDRY JV HOLDCO LLC	02/04/2025	BNP PARIBAS SECS CORP/BOND		9,826,789	9,832,000	0
350930-AJ-2	FOUNDRY JV HOLDCO LLC	02/04/2025	BNP PARIBAS SECS CORP/BOND		6,664,266	6,668,000	0
350930-AK-9	FOUNDRY JV HOLDCO LLC	02/04/2025	BNP PARIBAS SECS CORP/BOND		2,298,597	2,300,000	0
35177P-AX-5	ORANGE SA	06/06/2025	Various		1,163,699	1,085,000	23,166
36143L-2S-3	GA GLOBAL FUNDING TRUST	05/15/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		7,405,500	7,500,000	151,188
361448-BG-7	GATX CORP	04/04/2025	BARCLAYS CAPITAL INC.		277,253	330,000	2,195
361448-BN-2	GATX CORP	01/01/2025	NATL BK OF AUSTRALIA		(22,469)	0	(92,000)
36168Q-AQ-7	GFL ENVIRONMENTAL INC	02/26/2025	RBC CAPITAL MARKETS		1,168,594	1,125,000	8,859
361841-AT-6	GLP CAPITAL LP	05/01/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		14,941,829	15,260,000	112,066
36268N-AA-8	BOOST NEWCO BORROWER LLC	02/26/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,167,963	1,115,000	9,756
37045V-AK-6	GENERAL MOTORS CO	03/14/2025	Various		3,434,002	3,185,000	95,178

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
37045V-AT-7	GENERAL MOTORS CO	06/17/2025	MORGAN STANLEY & CO LLC		8,225,075	10,000,000	125,611
37045V-BB-5	GENERAL MOTORS CO	05/05/2025	CITIGROUP GLOBAL MARKETS INC.		9,075,885	9,100,000	0
37045X-FG-6	GENERAL MOTORS FINANCIAL COMPANY INC	02/27/2025	CITIGROUP GLOBAL MARKETS INC.		4,941,489	4,945,000	0
371559-AB-1	GENESEE & WYOMING INC	02/27/2025	WELLS FARGO SECURITIES, LLC		1,173,050	1,160,000	26,785
373334-JS-1	GEORGIA POWER CO	06/17/2025	Various		1,697,830	1,500,000	20,979
374410-AA-9	WRANGLER HOLDCO CORP	04/10/2025	UBS SECURITIES LLC		3,111,480	3,096,000	5,698
375558-BJ-1	GILEAD SCIENCES INC	03/11/2025	Various		463,919	485,000	539
378272-AY-4	GLENCORE FUNDING LLC	03/14/2025	Various		7,027,395	8,000,000	8,889
378272-BG-2	GLENCORE FUNDING LLC	03/04/2025	Various		6,671,384	7,692,000	90,862
378272-BP-2	GLENCORE FUNDING LLC	06/03/2025	Various		9,002,936	8,484,000	118,147
378272-BU-1	GLENCORE FUNDING LLC	06/10/2025	GOLDMAN SACHS & CO.		4,882,352	5,000,000	17,512
378272-BZ-0	GLENCORE FUNDING LLC	03/24/2025	AMHERST PIERPONT SECURITIES		13,025,000	13,025,000	0
378272-CA-4	GLENCORE FUNDING LLC	04/28/2025	Various		18,548,609	18,620,000	32,740
378272-CB-2	GLENCORE FUNDING LLC	04/02/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		3,242,688	3,200,000	1,092
37940X-AD-4	GLOBAL PAYMENTS INC	06/03/2025	Various		12,083,465	13,579,000	120,040
37940X-AH-5	GLOBAL PAYMENTS INC	04/01/2025	CITIGROUP GLOBAL MARKETS INC.		1,398,503	1,586,000	17,503
37940X-AR-3	GLOBAL PAYMENTS INC	06/10/2025	Various		17,414,207	18,868,000	215,248
38141G-B3-7	GOLDMAN SACHS GROUP INC	06/25/2025	GOLDMAN SACHS AND CO. LLC		9,036,810	9,000,000	203,873
38141G-B7-8	GOLDMAN SACHS GROUP INC	06/02/2025	Various		9,080,087	9,420,000	37,871
38141G-FD-1	GOLDMAN SACHS GROUP INC	04/09/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		15,352,050	15,000,000	25,313
38141G-YN-8	GOLDMAN SACHS GROUP INC	04/01/2025	GOLDMAN SACHS & CO.		1,447,940	1,670,000	19,792
38148Y-AA-6	GOLDMAN SACHS GROUP INC	03/28/2025	Various		1,710,325	2,000,000	33,475
38152B-AC-5	GOLDMAN SACHS PRIVATE CREDIT CORP	04/29/2025	BANK OF AMERICA, N.A.		14,982,150	15,000,000	0
38173M-AE-2	GOLUB CAPITAL BDC INC	04/11/2025	BARCLAYS CAP INC -NY		1,821,557	1,867,000	28,316
381758-AN-7	GOLUB CAP PARTNERS PRIVATE CR TR	02/05/2025	WELLS FARGO SECURITIES, LLC		10,000,000	10,000,000	0
381758-AQ-0	SR NT SER 2025A TRANCHE C	04/22/2025	Various		18,333,333	18,333,333	0
38179R-AA-3	GOLUB CAPITAL PRIVATE CREDIT FUND	04/24/2025	BARCLAYS CAP INC -NY		1,757,232	1,797,000	12,449
38179R-AC-9	GOLUB CAPITAL PRIVATE CREDIT FUND	05/06/2025	Various		4,898,057	5,049,000	51,327
38869A-AE-7	GRAPHIC PACKAGING INTERNATIONAL LLC	02/26/2025	Merril Lynch Pierce Fenner Smith		1,175,950	1,160,000	8,628
39531J-AB-0	GREENKO WIND PROJECTS (MAURITIUS) LTD	03/28/2025	Various		2,392,957	2,408,000	1,455
39541E-AD-5	GREENSAIF PIPELINES BIDCO SA RL	05/23/2025	HSBC BANK PLC		7,878,140	7,888,000	120,547
403949-AR-1	HF SINCLAIR CORP	06/11/2025	Various		18,604,657	18,600,000	203,710
403949-AS-9	HF SINCLAIR CORP	01/08/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		14,921,250	15,000,000	0
404119-BV-0	HCA INC	06/17/2025	MORGAN STANLEY & CO LLC		8,202,802	10,000,000	3,056
404119-CR-8	HCA INC	03/28/2025	MORGAN STANLEY & CO LLC		1,132,069	1,188,000	23,364
404119-CT-4	HCA INC	03/14/2025	Various		11,742,021	11,596,000	288,148
404119-CV-9	HCA INC	05/19/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		4,710,850	5,000,000	40,833
404119-DC-0	HCA INC	06/25/2025	Various		26,136,119	26,710,000	333,503
404280-ER-6	HSBC HOLDINGS PLC	02/26/2025	HSBC Securities (USA) Inc		3,400,000	3,400,000	0
404280-EW-5	HSBC HOLDINGS PLC	06/03/2025	Various		27,247,409	27,200,000	35,952
404280-EX-3	HSBC HOLDINGS PLC	06/18/2025	CITADEL SECURITIES INSTITUTIONAL LL		17,161,808	16,920,000	95,439
406216-AY-7	HALLIBURTON CO	03/11/2025	Various		569,483	450,000	16,390
41242*-CP-5	SR NT SER JJJ	06/09/2025	J.P. MORGAN SECURITIES LLC		15,000,000	15,000,000	0
41242*-CQ-3	SR NT Series KKK	06/09/2025	J.P. MORGAN SECURITIES LLC		15,000,000	15,000,000	0
41242*-CR-1	SR NT Series LLL	06/09/2025	J.P. MORGAN SECURITIES LLC		30,000,000	30,000,000	0
41242*-CS-9	SR NT Series MMM	06/09/2025	J.P. MORGAN SECURITIES LLC		25,000,000	25,000,000	0
41242*-CT-7	SR NT Series NNN	06/09/2025	J.P. MORGAN SECURITIES LLC		5,000,000	5,000,000	0
413875-AS-4	L3HARRIS TECHNOLOGIES INC	06/04/2025	HSBC SECURITIES INC.		8,865,140	9,160,000	46,933
42225U-AH-7	HEALTHCARE REALTY HOLDINGS LP	05/05/2025	GOLDMAN SACHS & CO.		5,480,640	6,600,000	18,700
42703N-AA-9	HERC HOLDINGS ESCROW INC	05/15/2025	J.P. MORGAN SECURITIES LLC		1,248,000	1,248,000	0
42703N-AB-7	HERC HOLDINGS ESCROW INC	05/15/2025	J.P. MORGAN SECURITIES LLC		634,000	634,000	0
428102-AH-0	HESS MIDSTREAM OPERATIONS LP	02/28/2025	Various		4,683,900	4,640,000	13,317
431571-AE-8	HILLENBRAND INC	02/26/2025	MORGAN STANLEY & CO. LLC		1,765,156	1,975,000	36,208
432833-AQ-4	HILTON DOMESTIC OPERATING COMPANY INC	02/28/2025	Various		5,876,850	5,790,000	147,609
43475D-AA-5	HOLCIM CAPITAL CORPORATION LTD	03/18/2025	Various		11,010,658	11,200,000	12,133
43475R-AC-0	HOLCIM FINANCE US LLC	04/02/2025	MIZUHO SECURITIES USA INC.		799,336	800,000	0
43475R-AD-8	HOLCIM FINANCE US LLC	04/02/2025	AMHERST PIERPONT SECURITIES LLC		2,688,144	2,690,000	0
437076-AV-4	HOME DEPOT INC	03/11/2025	Various		2,805,415	2,360,000	62,409
437076-CF-7	HOME DEPOT INC	03/25/2025	GOLDMAN SACHS & CO.		1,693,043	2,042,000	858
438516-AR-7	HONEYWELL INTERNATIONAL INC	05/14/2025	JANE STREET EXECUTION SERVICES, LLC		5,588,935	5,500,000	52,250
438516-CF-1	HONEYWELL INTERNATIONAL INC	03/25/2025	CITADEL SECURITIES INSTITUTIONAL LL		7,325,679	8,786,000	10,677
438516-CV-6	HONEYWELL INTERNATIONAL INC	06/25/2025	RBC EUROPE		5,762,605	5,634,245	61,496
44107T-BB-1	HOST HOTELS & RESORTS LP	04/25/2025	WELLS FARGO SECURITIES LLC		1,952,720	2,000,000	37,050
44107T-BD-7	HOST HOTELS & RESORTS LP	05/06/2025	Various		9,886,800	10,000,000	0
444859-BR-2	HUMANA INC	04/04/2025	SUSQUEHANNA BROKERAGE SERVICE		136,199	165,000	631

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
444859-BX-9	HUMANA INC	03/28/2025	MORGAN STANLEY & CO LLC		2,155,584	2,400,000	5,867
444859-CA-8	HUMANA INC	06/03/2025	MORGAN STANLEY & CO LLC		12,084,715	12,000,000	87,792
444859-CC-4	HUMANA INC	04/02/2025	U.S. BANCORP INVESTMENTS, INC.		1,932,180	2,000,000	9,333
444859-CD-2	HUMANA INC	05/02/2025	Various		18,137,210	18,250,000	46,951
445658-CG-0	J B HUNT TRANSPORT SERVICES INC	03/11/2025	J.P. MORGAN SECURITIES LLC		13,641,156	13,670,000	0
446150-BD-5	HUNTINGTON BANCSHARES INC	06/04/2025	Various		10,738,249	10,650,000	196,889
446413-BA-3	HUNTINGTON INGALLS INDUSTRIES INC	03/17/2025	Various		20,105,568	20,000,000	340,510
446413-BB-1	HUNTINGTON INGALLS INDUSTRIES INC	04/09/2025	JEFFERIES LLC		7,147,137	7,270,000	164,859
44891A-CV-7	HYUNDAI CAPITAL AMERICA	06/03/2025	MORGAN STANLEY & CO LLC		6,048,312	6,000,000	131,400
44891A-DL-8	HYUNDAI CAPITAL AMERICA	01/08/2025	Various		19,961,340	20,000,000	2,778
44891A-DM-6	HYUNDAI CAPITAL AMERICA	01/06/2025	TD SECURITIES (USA) LLC		14,964,900	15,000,000	0
44891A-DQ-7	HYUNDAI CAPITAL AMERICA	06/03/2025	Various		40,695,628	40,750,000	149,708
44891A-DR-5	HYUNDAI CAPITAL AMERICA	06/10/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		14,944,200	15,000,000	166,500
44891A-DX-2	HYUNDAI CAPITAL AMERICA	06/17/2025	HSBC SECURITIES (USA) INC		13,623,801	13,660,000	0
44984W-AH-0	INEOS FINANCE PLC	03/03/2025	HSBC SECURITIES INC.		1,174,117	1,160,000	23,708
456472-AC-3	INDUSTRIAS PENOLES SAB DE CV	06/17/2025	BANK OF AMERICA EM		7,000,442	7,000,000	104,368
456837-BS-1	ING GROEP NV	06/02/2025	Various		5,779,133	5,790,000	20,037
458140-BH-2	INTEL CORP	06/10/2025	U.S. BANCORP INVESTMENTS, INC.		901,530	1,000,000	1,701
459506-AQ-4	INTERNATIONAL FLAVORS & FRAGRANCES INC	04/01/2025	BARCLAYS CAPITAL INC.		1,911,393	2,199,000	21,214
460146-CM-3	INTERNATIONAL PAPER CO	03/14/2025	SEAPORT GROUP SECURITIES, LLC		5,151,798	5,000,000	124,306
46188B-AA-0	INVITATION HOMES OPERATING PARTNERSHIP L	04/04/2025	GOLDMAN SACHS & CO.		277,223	330,000	953
46188B-AF-9	INVITATION HOMES OPERATING PARTNERSHIP L	05/02/2025	WELLS FARGO SECURITIES LLC		2,980,050	3,000,000	36,667
46266T-AD-0	IQVIA INC	03/07/2025	MARKETAXESS CORPORATION		1,173,591	1,145,000	23,775
46284V-AJ-0	IRON MOUNTAIN INC	02/28/2025	Merril Lynch Pierce Fenner Smith		1,763,817	1,825,000	12,775
46284V-AP-6	IRON MOUNTAIN INC	02/26/2025	BARCLAYS CAPITAL INC FIXED INC		1,174,979	1,140,000	2,660
46284V-AQ-4	IRON MOUNTAIN INC	04/10/2025	RBC CAPITAL MARKETS		3,050,781	3,125,000	46,658
466281-AA-0	KASPI.KZ AO	03/18/2025	CITIGROUP GLOBAL MARKETS LIMITED		42,336,000	42,336,000	0
46647P-BP-0	JPMORGAN CHASE & CO	04/02/2025	J.P. MORGAN SECURITIES LLC		2,273,825	2,500,000	28,739
471105-AE-6	JAPAN TOBACCO INC	06/02/2025	Various		13,510,502	13,200,000	82,046
47216F-AA-5	JAZZ SECURITIES DAC	03/07/2025	JEFFERIES		1,172,938	1,225,000	8,188
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL	03/14/2025	Various		13,871,153	12,562,310	95,241
478160-AV-6	JOHNSON & JOHNSON	03/18/2025	Various		4,977,455	4,500,000	9,563
478160-CT-9	JOHNSON & JOHNSON	06/25/2025	BNP PARIBAS SECURITIES CORP.		2,804,198	3,125,000	24,245
48129V-AD-8	BANK RAZVITIYA KAZAKHSTANA AO	03/28/2025	JP MORGAN SECURITIES PLC		1,199,596	1,202,000	0
48250A-AA-1	KKR GROUP FINANCE CO III LLC	04/09/2025	GOLDMAN SACHS & CO.		5,610,213	6,643,000	121,996
482688-AZ-7	SR NT SER 2025-A	05/15/2025	J.P. MORGAN SECURITIES LLC		16,000,000	16,000,000	0
482688-BA-1	SR NT SER 2025-B	05/15/2025	J.P. MORGAN SECURITIES LLC		17,000,000	17,000,000	0
48344F-AB-6	KALLPA GENERACION SA	01/27/2025	AMHERST PIERPONT SECURITIES LLC		18,713,114	18,905,000	0
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP	03/07/2025	Various		13,182,258	12,071,000	39,479
49456B-AG-6	KINDER MORGAN INC	03/27/2025	GOLDMAN SACHS & CO.		405,906	414,000	7,131
49456B-BB-6	KINDER MORGAN INC	04/22/2025	BARCLAYS CAPITAL INC.		1,358,232	1,360,000	0
49456B-BC-4	KINDER MORGAN INC	04/22/2025	J.P. MORGAN SECURITIES LLC		448,578	450,000	0
49461M-AA-8	KINETIK HOLDINGS LP	04/29/2025	GOLDMAN, SACHS & CO.		1,473,750	1,500,000	33,047
49803X-AE-3	KITE REALTY GROUP LP	04/07/2025	BARCLAYS CAPITAL INC.		378,613	380,000	2,148
498894-AA-2	KNIFE RIVER CORP	03/06/2025	MARKETAXESS CORPORATION		1,167,762	1,115,000	30,244
50012L-AC-8	KODIAK GAS SERVICES LLC	05/09/2025	GOLDMAN SACHS & CO.		3,629,160	3,558,000	62,339
50077L-AX-4	KRAFT HEINZ FOODS CO	06/09/2025	CITADEL SECURITIES INSTITUTIONAL LL		3,869,996	4,410,000	39,093
501797-AW-4	BATH & BODY WORKS INC	02/26/2025	SUMRIDGE PARTNERS LLC		1,175,686	1,145,000	30,764
50212Y-AL-8	LPL HOLDINGS INC	03/14/2025	GOLDMAN SACHS & CO.		2,487,150	2,500,000	7,583
50212Y-AM-6	LPL HOLDINGS INC	02/24/2025	Suntrust Robinson Humphrey, Inc.		19,956,600	20,000,000	0
50212Y-AP-9	LPL HOLDINGS INC	04/01/2025	MORGAN STANLEY & CO LLC		7,491,450	7,500,000	0
50230*-AA-5	SR NT	03/31/2025	WELLS FARGO SECURITIES, LLC		60,217,364	60,217,364	0
50232*-AC-9	SR SECD NT SER 2025-C	02/19/2025	J.P. MORGAN SECURITIES LLC		23,000,000	23,000,000	0
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	03/12/2025	Various		25,718,962	25,950,000	621,989
50249A-AD-5	LYB INTERNATIONAL FINANCE III LLC	03/28/2025	MORGAN STANLEY & CO LLC		553,566	744,000	13,020
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC	06/03/2025	Various		7,534,345	11,460,000	110,790
50249A-AM-5	LYB INTERNATIONAL FINANCE III LLC	03/28/2025	JEFFERIES LLC		2,482,700	2,500,000	11,458
50249A-AP-8	LYB INTERNATIONAL FINANCE III LLC	05/06/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		10,962,565	10,995,000	0
513075-BW-0	LAMAR MEDIA CORP	02/27/2025	GOLDMAN, SACHS & CO.		1,174,755	1,205,000	26,598
52532X-AF-2	LEIDOS INC	06/10/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		10,494,074	11,000,000	176,031
52532X-AK-1	LEIDOS INC	03/17/2025	J.P. MORGAN SECURITIES LLC		10,017,300	10,000,000	42,000
52532X-AL-9	LEIDOS INC	06/10/2025	BARCLAYS CAPITAL INC.		15,906,367	16,250,000	171,348
52707@-AA-3	LESMARK CAPITAL (UNIVERSITY PARK AT EVAN	06/01/2025	Reclassification		78,787,726	78,787,515	0
538034-AX-7	LIVE NATION ENTERTAINMENT INC	02/26/2025	BARCLAYS CAPITAL INC FIXED INC		2,339,350	2,440,000	10,675
53944Y-AX-1	LLOYDS BANKING GROUP PLC	06/02/2025	CITADEL SECURITIES INSTITUTIONAL LL		1,932,787	1,920,000	44,826

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
53944Y-BC-6	LLOYDS BANKING GROUP PLC	01/08/2025	MORGAN STANLEY & CO LLC		10,008,630	10,000,000	60,761
539830-BB-4	LOCKHEED MARTIN CORP	06/17/2025	Various		8,926,999	9,000,000	2,035
539830-BK-4	LOCKHEED MARTIN CORP	03/11/2025	Various		296,252	285,000	4,133
55026@-AA-0	SR SECD NT	03/25/2025	MITSUBISHI UFG SECURITIES(USA)		72,000,000	72,000,000	0
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	04/02/2025	Various		11,412,449	14,404,000	242,168
55261F-AR-5	M&T BANK CORP	04/25/2025	WELLS FARGO SECURITIES LLC		3,839,360	4,000,000	51,091
55336V-BT-6	MPLX LP	05/14/2025	DEUTSCHE BANK SECURITIES INC.		2,636,799	3,300,000	27,679
55336V-BX-7	MPLX LP	03/27/2025	GOLDMAN SACHS & CO.		5,275,806	5,334,000	95,345
55336V-BY-5	MPLX LP	03/03/2025	J.P. MORGAN SECURITIES LLC		12,424,750	12,500,000	0
55354G-AK-6	MSCI INC	06/03/2025	Various		21,016,089	22,780,000	166,776
55354G-AL-4	MSCI INC	05/22/2025	Various		11,466,114	12,384,000	210,532
556079-AD-3	MACQUARIE BANK LTD	04/14/2025	J.P. MORGAN SECURITIES LLC		8,633,100	10,000,000	35,607
559222-BD-5	MAGNA INTERNATIONAL INC	06/02/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		9,805,574	9,800,000	8,976
571676-AY-1	MARS INC	03/20/2025	RBC CAPITAL MARKETS		15,075,750	15,000,000	18,000
571676-BA-2	MARS INC	06/10/2025	J.P. MORGAN SECURITIES LLC		28,520,443	28,750,000	88,146
571676-BB-0	MARS INC	03/05/2025	J.P. MORGAN SECURITIES LLC		12,099,674	12,165,000	0
571903-BU-6	MARRIOTT INTERNATIONAL INC	06/10/2025	Various		40,132,246	41,410,000	226,890
573874-AS-3	MARVELL TECHNOLOGY INC	06/23/2025	WELLS FARGO SECURITIES, LLC		1,711,793	1,715,000	0
57638P-AA-2	MASTERBRAND INC	02/28/2025	Merril Lynch Pierce Fenner Smith		1,171,850	1,150,000	10,733
58013M-EN-0	MCDONALD'S CORP	06/02/2025	FTN FINANCIAL		2,248,349	2,000,000	21,994
58506D-AA-6	MEDLINE BORROWER LP	04/10/2025	ROBERT W BAIRD CO NY		3,094,615	3,118,000	5,413
59001A-BG-6	MERITAGE HOMES CORP	05/13/2025	Various		12,021,943	12,306,000	70,009
59156R-CQ-9	METLIFE INC	04/03/2025	BNP PARIBAS SECS CORP/BOND		511,913	510,000	1,889
594918-BS-2	MICROSOFT CORP	05/15/2025	CORPORATE ACTION		475,361	412,000	3,830
594918-CF-9	MICROSOFT CORP	06/18/2025	GOLDMAN SACHS & CO.		11,662,157	11,753,000	90,345
595112-CG-6	MICRON TECHNOLOGY INC	04/24/2025	MORGAN STANLEY & CO LLC		9,982,773	10,010,000	0
59523U-AX-5	MID-AMERICA APARTMENTS LP	05/20/2025	WELLS FARGO SECURITIES LLC		9,717,700	10,000,000	210,375
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO	06/09/2025	Various		16,383,060	15,610,000	159,310
60855R-AM-2	MOLINA HEALTHCARE INC	05/09/2025	Various		3,563,333	3,554,000	95,733
617446-8N-2	MORGAN STANLEY	04/09/2025	CITADEL SECURITIES INSTITUTIONAL LL		9,256,800	10,000,000	24,876
61747Y-EF-8	MORGAN STANLEY	04/25/2025	J.P. MORGAN SECURITIES LLC		4,983,060	6,000,000	17,388
61747Y-FG-5	MORGAN STANLEY	04/09/2025	GOLDMAN SACHS & CO.		8,832,780	9,000,000	107,124
61747Y-FM-2	MORGAN STANLEY	04/03/2025	Various		1,317,641	1,300,000	12,072
624256-AA-3	MOUNTP 6.07% 6/30/2055	01/01/2025	COMPANY		(26,000,000)	(26,000,000)	0
624256-AA-3	MOUNTP 6.07% 6/30/2055	04/01/2025	Various		56,000,000	56,000,000	0
62482B-AA-0	MEDLINE BORROWER LP	03/27/2025	Merril Lynch Pierce Fenner Smith		1,872,500	2,000,000	38,104
629377-CX-8	NRG ENERGY INC	05/09/2025	Various		12,812,970	12,829,000	90,389
629377-CY-6	NRG ENERGY INC	02/27/2025	MORGAN STANLEY & CO. LLC		1,759,469	1,775,000	12,191
62954H-BA-5	NXP BV	05/14/2025	Various		2,589,576	3,015,000	10,551
62954H-BB-3	NXP BV	06/10/2025	Various		15,922,722	16,750,000	228,749
62979*-AC-1	NSA OP, LP	03/26/2025	STONECASTLE SECURITIES, LLC, NEW YORK		605,861	690,000	3,725
62979*-AU-1	NSA OP, LP	03/26/2025	STONECASTLE SECURITIES, LLC, NEW YORK		4,947,550	5,000,000	26,979
632525-CF-6	NATIONAL AUSTRALIA BANK LTD	05/16/2025	Various		27,464,123	27,750,000	203,742
636180-BN-0	NATIONAL FUEL GAS CO	01/08/2025	J.P. MORGAN SECURITIES LLC		15,563,840	16,000,000	200,133
636180-BU-4	NATIONAL FUEL GAS CO	04/25/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		10,703,855	10,750,000	115,901
64110D-AM-6	NETAPP INC	04/22/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		1,794,492	1,800,000	9,900
64110D-AN-4	NETAPP INC	06/10/2025	Various		30,396,082	30,625,000	126,398
65290D-AC-7	NEXA RESOURCES SA	04/01/2025	CITIGROUP GLOBAL MARKETS INC.		7,120,373	7,128,000	0
65339K-DE-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	04/01/2025	MUFG SECURITIES AMERICAS INC.		1,678,495	1,666,000	16,521
65473P-AR-6	NISOURCE INC	04/01/2025	BARCLAYS CAPITAL INC.		1,699,320	1,666,000	39,239
65535H-BK-4	NOMURA HOLDINGS INC	04/03/2025	MORGAN STANLEY & CO LLC		212,081	200,000	2,610
65535H-BV-0	NOMURA HOLDINGS INC	04/28/2025	Various		2,339,486	2,300,000	41,445
665228-P*-7	SO 5.66% 12/15/2064	01/01/2025	COMPANY		(14,000,000)	(14,000,000)	0
665228-P*-7	SO 5.66% 12/15/2064	01/01/2025	COMPANY		14,000,000	14,000,000	0
66977W-AT-6	NOVA CHEMICALS CORP	02/26/2025	MARKETAXESS CORPORATION		2,335,762	2,200,000	52,983
670001-AH-9	NOVELIS CORP	05/09/2025	Various		5,609,616	6,423,000	48,886
67077M-BF-4	NUTRIEN LTD	03/11/2025	BARCLAYS CAPITAL INC.		7,480,950	7,500,000	0
67080*-AA-0	CERTIFICATED NOTE CLASS A	03/31/2025	DIRECT		3,880,000	3,880,000	0
67091T-AH-8	OCP SA	04/23/2025	JP MORGAN SECURITIES PLC		2,750,387	2,778,000	0
67091T-AJ-4	OCP SA	04/23/2025	JP MORGAN SECURITIES PLC		3,603,473	3,676,000	0
674215-AL-2	CHORD ENERGY CORP	02/26/2025	BNY/SUNTRUST CAPITAL MARKETS		1,172,984	1,170,000	17,818
674215-AN-8	CHORD ENERGY CORP	03/27/2025	GOLDMAN, SACHS & CO.		749,063	750,000	2,109
678858-BR-1	OKLAHOMA GAS AND ELECTRIC CO	05/15/2025	GOLDMAN SACHS & CO.		4,926,848	6,400,000	33,200
682189-AQ-8	ON SEMICONDUCTOR CORP	02/28/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,174,900	1,240,000	267
68233J-CH-5	ONCOR ELECTRIC DELIVERY COMPANY LLC	02/05/2025	AMHERST PIERPONT SECURITIES LLC		8,564,800	10,000,000	83,056

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
68233J-CZ-5	ONCOR ELECTRIC DELIVERY COMPANY LLC	06/10/2025	BARCLAYS CAPITAL INC.		13,634,695	13,750,000	74,341
68268N-AC-7	ONEOK PARTNERS LP	05/15/2025	GOLDMAN SACHS & CO.		2,969,182	2,848,000	23,674
68268N-AD-5	ONEOK PARTNERS LP	03/07/2025	GOLDMAN SACHS & CO.		3,783,617	3,457,000	95,380
682691-AJ-9	ONEMAIN FINANCE CORP	05/06/2025	Various		2,755,474	2,801,000	22,933
682691-AK-6	ONEMAIN FINANCE CORP	05/28/2025	BARCLAYS CAPITAL INC.		1,294,000	1,294,000	0
68389X-AH-8	ORACLE CORP	03/11/2025	Various		16,900,456	16,200,000	173,644
68389X-BP-9	ORACLE CORP	04/04/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		323,901	380,000	5,696
68389X-CQ-6	ORACLE CORP	06/10/2025	GOLDMAN SACHS & CO.		8,887,929	10,000,000	123,919
68560E-AD-0	ORBIA ADVANCE CORPORATION SAB DE CV	04/30/2025	MIZUHO SECURITIES USA INC.		26,222,856	26,400,000	0
68622T-AA-9	ORGANON & CO	03/07/2025	JANE STREET		1,421,235	1,500,000	22,344
69007T-AG-9	OUTFRONT MEDIA CAPITAL LLC	04/30/2025	Various		2,548,321	2,425,000	60,849
69121K-AH-7	BLUE OWL CAPITAL CORP	04/02/2025	CITIGROUP GLOBAL MARKETS INC.		340,673	340,000	1,012
69349L-AR-9	PNC BANK NA (DELAWARE)	01/08/2025	GOLDMAN SACHS & CO.		14,438,006	14,955,000	274,237
694308-JM-0	PACIFIC GAS AND ELECTRIC CO	06/03/2025	MORGAN STANLEY & CO LLC		4,843,540	5,000,000	96,688
694308-KJ-5	PACIFIC GAS AND ELECTRIC CO	04/25/2025	CITADEL SECURITIES INSTITUTIONAL LL		2,048,360	2,000,000	35,192
694476-AA-0	PACIFIC LIFECORP	05/16/2025	Various		17,565,493	16,325,000	388,827
69865*-AA-7	PANTHER 6.14 6/2049	01/01/2025	COMPANY		(190,668,271)	(190,668,271)	0
69865*-AA-7	PANTHER 6.14 6/30/2049	01/01/2025	COMPANY		190,668,271	190,668,271	0
70339P-AA-7	PATTERN ENERGY OPERATIONS LP	04/04/2025	Various		3,013,291	3,258,000	20,241
70450Y-AQ-6	PAYPAL HOLDINGS INC	06/10/2025	MORGAN STANLEY & CO LLC		13,910,560	15,000,000	222,292
70450Y-AT-0	PAYPAL HOLDINGS INC	06/03/2025	MORGAN STANLEY & CO LLC		1,762,166	1,790,000	22,315
70470B-AA-7	PEACHTREE CORNERS FUNDING TRUST II	06/02/2025	Various		12,067,850	12,050,000	10,020
70932M-AF-4	PENNYMAC FINANCIAL SERVICES INC	05/09/2025	Various		1,084,543	1,090,000	8,397
70932M-AG-2	PENNYMAC FINANCIAL SERVICES INC	05/06/2025	JEFFERIES LLC		946,893	954,000	0
709599-BV-5	PENSKE TRUCK LEASING CO LP	04/04/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		174,582	165,000	3,183
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC	02/27/2025	Merril Lynch Pierce Fenner Smith		1,179,613	1,265,000	9,619
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC	05/09/2025	JANE STREET EXECUTION SERVICES, LLC		350,841	346,000	7,872
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC	02/27/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		2,941,900	2,920,000	13,688
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	05/09/2025	BARCLAYS CAPITAL INC.		759,263	764,000	5,459
716743-AX-7	PETRONAS CAPITAL LTD	06/10/2025	WELLS FARGO SECURITIES LLC		7,078,675	7,368,000	27,989
717081-EZ-2	PFIZER INC	06/17/2025	CORPORATE ACTION		556,348	540,000	727
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC	06/10/2025	SG AMERICAS SECURITIES, LLC		1,909,400	2,000,000	21,563
718172-DJ-5	PHILIP MORRIS INTERNATIONAL INC	04/09/2025	CITADEL SECURITIES INSTITUTIONAL LL		9,831,466	9,996,000	83,092
718172-DP-1	PHILIP MORRIS INTERNATIONAL INC	03/20/2025	GOLDMAN SACHS & CO.		6,974,660	7,000,000	129,306
723787-AR-8	PIONEER NATURAL RESOURCES CO	03/20/2025	GOLDMAN SACHS & CO.		3,095,726	3,551,000	13,997
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE LP	06/02/2025	BOFA SECURITIES, INC		7,932,351	7,950,000	181,326
736508-G*-7	1ST MTG SER 2031	05/21/2025	SEAPORT GLOBAL SECURITIES LLC		4,169,200	4,000,000	26,431
736508-G@-5	PORTLAND GENERAL ELECTRIC COMP	05/21/2025	SEAPORT GLOBAL SECURITIES LLC		5,144,500	5,000,000	33,303
736508-X#-4	1ST MTG BD	03/25/2025	BARCLAY CAPITAL MARKETS		35,000,000	35,000,000	0
737446-AU-8	POST HOLDINGS INC	03/21/2025	BNY/SUNTRUST CAPITAL MARKETS		2,525,000	2,500,000	16,927
74164M-AB-4	PRIMERICA INC	04/04/2025	JANE STREET EXECUTION SERVICES, LLC		144,289	165,000	1,771
74166M-AF-3	PRIME SECURITY SERVICES BORROWER LLC	02/26/2025	MORGAN STANLEY & CO. LLC		1,171,575	1,230,000	8,303
74166N-AA-2	ADT SECURITY CORP	02/28/2025	RBC CAPITAL MARKETS		1,181,250	1,250,000	8,125
74264*-AN-6	SR NT SER K	05/07/2025	WELLS FARGO SECURITIES, LLC		25,000,000	25,000,000	0
74340X-CR-0	PROLOGIS LP	06/02/2025	Various		22,560,510	22,750,000	33,177
743638-AA-2	SR SECD NT	06/17/2025	MIZUHO SECURITIES USA LLC		42,000,000	42,000,000	0
74448Q-AA-5	CIKARANG LISTRINDO TBK PT	04/22/2025	UBS AG		606,250	625,000	4,022
74456Q-CF-1	PUBLIC SERVICE ELECTRIC AND GAS CO	03/31/2025	MORGAN STANLEY & CO. LLC		499,579	500,000	211
74825N-AA-5	QXO BUILDING PRODUCTS INC	05/09/2025	Various		9,757,250	9,671,000	15,725
74841C-AB-7	ROCKET MORTGAGE LLC	03/06/2025	Various		3,584,863	3,975,000	28,888
74843P-AA-8	QUIKRETE HOLDINGS INC	04/10/2025	Various		7,742,635	7,706,000	47,204
74949L-AG-7	RELX CAPITAL INC	06/10/2025	BARCLAYS CAPITAL INC.		13,531,479	13,750,000	58,915
749571-AK-1	RHP HOTEL PROPERTIES LP	02/27/2025	Various		4,105,688	4,050,000	107,280
749571-AL-9	RHP HOTEL PROPERTIES LP	05/20/2025	J.P. MORGAN SECURITIES LLC		1,085,000	1,085,000	0
74965L-AB-7	RLJ LODGING TRUST LP	04/03/2025	WELLS FARGO SECURITIES LLC		3,051,065	3,392,000	6,493
749983-AA-0	RWE FINANCE US LLC	05/13/2025	DEUTSCHE BANK SECURITIES INC.		15,155,600	15,000,000	269,271
749983-AB-8	RWE FINANCE US LLC	06/10/2025	Various		17,372,702	17,904,000	412,209
75102X-AC-0	RAIZEN FUELS FINANCE SA	02/20/2025	MORGAN STANLEY & CO LLC		28,658,415	29,745,000	976,214
75102X-AE-6	RAIZEN FUELS FINANCE SA	02/20/2025	MORGAN STANLEY & CO LLC		15,644,804	15,710,000	0
75281A-BK-4	RANGE RESOURCES CORP	02/26/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,169,875	1,225,000	1,940
756109-CD-4	REALTY INCOME CORP	05/21/2025	MIZUHO SECURITIES USA INC.		5,922,540	6,500,000	56,044
756109-CG-7	REALTY INCOME CORP	04/09/2025	J.P. MORGAN SECURITIES LLC		8,660,070	9,000,000	70,469
756109-CT-9	REALTY INCOME CORP	05/16/2025	Various		22,622,191	23,030,000	103,924
75884R-BC-6	REGENCY CENTERS LP	06/02/2025	WELLS FARGO SECURITIES LLC		4,914,050	5,000,000	97,750
75884R-BD-4	REGENCY CENTERS LP	05/08/2025	WELLS FARGO SECURITIES LLC		15,949,171	16,065,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
760130-AB-0	RENTOKIL TERMINIX FUNDING LLC	05/20/2025	MORGAN STANLEY & CO LLC		5,448,163	5,500,000	19,766
76119L-AD-3	RESIDEO FUNDING INC	03/19/2025	Various		1,445,026	1,434,000	13,269
76131V-AB-9	KITE REALTY GROUP LP	05/21/2025	JANE STREET EXECUTION SERVICES, LLC		5,862,600	6,000,000	53,042
76720A-AU-0	RIO TINTO FINANCE (USA) PLC	06/02/2025	Various		9,943,200	10,000,000	97,708
77313L-AB-9	ROCKET MORTGAGE LLC	01/27/2025	CITIGROUP GLOBAL MARKETS INC.		2,795,344	3,313,000	37,915
775109-DE-8	ROGERS COMMUNICATIONS INC	01/08/2025	MORGAN STANLEY & CO LLC		9,919,030	10,000,000	200,000
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD	02/26/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		2,930,419	2,905,000	12,588
78081B-AM-5	ROYALTY PHARMA PLC	03/28/2025	MORGAN STANLEY & CO LLC		1,610,016	2,400,000	6,863
78081B-AN-3	ROYALTY PHARMA PLC	04/01/2025	HSBC SECURITIES (USA) INC		1,259,955	1,500,000	2,688
78081B-AP-8	ROYALTY PHARMA PLC	06/12/2025	J.P. MORGAN SECURITIES LLC		3,202,350	5,000,000	46,993
78081B-AQ-6	ROYALTY PHARMA PLC	03/14/2025	Various		6,728,056	6,700,000	14,377
78081B-AR-4	ROYALTY PHARMA PLC	06/10/2025	J.P. MORGAN SECURITIES LLC		4,830,901	5,000,000	40,785
78442P-GF-7	SLM CORP	01/29/2025	J.P. MORGAN SECURITIES LLC		1,163,400	1,166,000	0
78448T-AM-4	SMBC AVIATION CAPITAL FINANCE DAC	03/27/2025	GOLDMAN SACHS & CO.		7,466,925	7,500,000	202,344
78478G-AA-1	STC SUKUK COMPANY LTD	06/10/2025	STANDARD CHARTER EM		1,940,600	2,000,000	5,835
78486L-AB-8	SURA ASSET MANAGEMENT SA	05/06/2025	J.P. MORGAN SECURITIES LLC		13,759,334	13,797,000	0
78507@-AA-0	INITIAL NT	05/14/2025	WELLS FARGO SECURITIES, LLC		85,050,000	85,050,000	0
78574M-AA-1	SABRA HEALTH CARE LP	04/03/2025	BARCLAYS CAPITAL INC.		105,212	120,000	1,312
79466L-AJ-3	SALESFORCE INC	05/15/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,002,738	2,000,000	13,000
79466L-AM-6	SALESFORCE INC	06/18/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		319,050	320,000	4,148
80007R-AS-4	SANDS CHINA LTD	04/21/2025	Various		8,844,280	10,308,000	131,698
80281L-AV-7	SANTANDER UK GROUP HOLDINGS PLC	06/03/2025	Various		6,018,234	5,900,000	32,440
80282K-BH-8	SANTANDER HOLDINGS USA INC	04/25/2025	GOLDMAN SACHS & CO.		4,376,480	4,000,000	143,838
80282K-BL-9	SANTANDER HOLDINGS USA INC	04/28/2025	Various		4,882,969	4,760,000	120,547
80282K-BQ-8	SANTANDER HOLDINGS USA INC	06/03/2025	Various		25,054,700	25,000,000	59,005
80414L-2D-6	SAUDI ARABIAN OIL CO	06/10/2025	JEFFERIES EM		1,912,500	2,000,000	10,500
816300-AJ-6	SELECTIVE INSURANCE GROUP INC	04/09/2025	Various		36,440,690	36,980,000	135,808
816851-BH-1	SEMPRA	03/28/2025	J.P. MORGAN SECURITIES LLC		1,226,835	1,500,000	9,500
816851-BU-2	SEMPRA	04/01/2025	BARCLAYS CAPITAL INC.		1,632,680	1,666,000	307
81728U-AA-2	SENSATA TECHNOLOGIES INC	01/27/2025	CITIGROUP GLOBAL MARKETS INC.		1,376,626	1,495,000	29,615
81728U-AC-8	SENSATA TECHNOLOGIES INC	05/06/2025	Various		6,777,502	6,727,000	101,954
817565-CH-5	SERVICE CORPORATION INTERNATIONAL	02/27/2025	SUMRIDGE PARTNERS LLC		4,730,250	4,760,000	122,405
817826-AE-0	7-ELEVEN INC	03/17/2025	SMBC NIKKO SECURITIES AMERICA, INC.		4,530,185	5,500,000	10,450
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	06/25/2025	Various		1,519,899	1,220,000	2,160
822582-CD-2	SHELL INTERNATIONAL FINANCE BV	06/10/2025	SUSQUEHANNA		926,550	1,000,000	2,177
82453A-AB-3	SHIFT4 PAYMENTS LLC	05/09/2025	Various		5,394,080	5,310,000	62,813
828807-CW-5	SIMON PROPERTY GROUP LP	05/15/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		504,244	500,000	5,500
828807-DY-0	SIMON PROPERTY GROUP LP	06/02/2025	Various		33,318,835	35,462,000	196,791
82967N-BG-2	SIRIUS XM RADIO INC	02/27/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		589,500	655,000	4,278
82967N-BJ-6	SIRIUS XM RADIO INC	02/27/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		2,928,100	3,115,000	14,883
829932-AE-2	SIXTH STREET LENDING PARTNERS	01/06/2025	BANK OF AMERICA, N.A.		14,902,050	15,000,000	0
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP	02/27/2025	SMBC SECURITIES INC		2,926,375	2,855,000	61,472
83007C-AC-6	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL	03/17/2025	RBC CAPITAL MARKETS		9,887,100	10,000,000	279,222
83007C-AE-2	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL	06/26/2025	MORGAN STANLEY & CO LLC		6,887,251	7,000,000	93,377
83304J-AA-5	SNAM SPA	06/11/2025	Various		7,493,097	7,500,000	14,583
83304J-AB-3	SNAM SPA	06/09/2025	GOLDMAN SACHS & CO.		17,629,919	17,620,000	16,905
83304J-AC-1	SNAM SPA	06/17/2025	Various		13,921,844	13,700,000	36,111
83368R-BW-1	SOCIETE GENERALE SA	06/03/2025	SG AMERICAS SECURITIES LLC		5,079,250	5,000,000	105,638
83368R-BY-7	SOCIETE GENERALE SA	02/11/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		5,024,850	5,000,000	22,783
83368R-CF-7	SOCIETE GENERALE SA	04/02/2025	Various		23,681,928	23,460,000	67,659
83368R-CG-5	SOCIETE GENERALE SA	06/03/2025	MORGAN STANLEY & CO LLC		5,045,485	5,000,000	9,187
833794-AB-6	SODEXO INC	04/01/2025	RBC CAPITAL MARKETS		1,319,213	1,503,000	18,837
833794-AD-2	SODEXO INC	05/19/2025	CITIGROUP GLOBAL MARKETS INC.		4,081,820	4,090,000	0
83545G-BE-1	SONIC AUTOMOTIVE INC	02/27/2025	BARCLAYS CAPITAL INC FIXED INC		1,184,156	1,275,000	17,784
835495-AS-1	SONOCO PRODUCTS CO	06/06/2025	Various		25,898,342	27,244,000	345,095
842400-GK-3	SOUTHERN CALIFORNIA EDISON CO	06/30/2025	Various		473,089	400,000	5,454
842400-GY-3	SOUTHERN CALIFORNIA EDISON CO	06/05/2025	BNP PARIBAS SECURITIES CORP.		896,104	1,000,000	10,161
842400-JH-7	SOUTHERN CALIFORNIA EDISON CO	01/06/2025	RBC CAPITAL MARKETS		7,981,184	8,025,000	0
842400-JJ-3	SOUTHERN CALIFORNIA EDISON CO	03/12/2025	J.P. MORGAN SECURITIES LLC		14,991,000	15,000,000	0
842400-JK-0	SOUTHERN CALIFORNIA EDISON CO	03/12/2025	J.P. MORGAN SECURITIES LLC		7,454,250	7,500,000	0
842434-CJ-9	SOUTHERN CALIFORNIA GAS CO	02/21/2025	AMHERST PIERPONT SECURITIES LLC		14,277,300	15,000,000	211,406
842587-EB-9	SOUTHERN CO	02/25/2025	MIZUHO SECURITIES USA INC.		20,000,000	20,000,000	0
84929Y-AA-5	SR NT	06/30/2025	Direct		85,047	85,047	0
852234-AR-4	BLOCK INC	05/06/2025	Various		15,546,730	15,435,000	421,764
85253#-AR-2	GTD SR NT SER B	06/25/2025	TD SECURITIES		4,000,000	4,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
85253#-AS-0	GTD SR NT SER C	06/25/2025	TD SECURITIES		4,000,000	4,000,000	0
853191-AA-2	STANDARD BUILDING SOLUTIONS INC	02/26/2025	BNY/SUNTRUST CAPITAL MARKETS		1,175,950	1,160,000	2,513
85325C-2E-1	STANDARD CHARTERED PLC	06/02/2025	Various		20,733,099	20,380,000	208,908
85571B-BD-6	STARWOOD PROPERTY TRUST INC	05/09/2025	J.P. MORGAN SECURITIES LLC		543,843	538,000	13,114
85571B-BE-4	STARWOOD PROPERTY TRUST INC	03/31/2025	MORGAN STANLEY & CO LLC		3,042,680	3,064,000	0
858119-BT-6	STEEL DYNAMICS INC	06/10/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		12,529,650	13,750,000	97,431
86172*-AD-3	SR NT SER B	05/15/2025	GOLDMAN SACHS & CO		20,000,000	20,000,000	0
863667-AY-7	STRYKER CORP	05/15/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		2,041,187	2,000,000	16,250
86722T-AB-8	SUNCOR ENERGY INC	03/11/2025	Various		484,832	400,000	7,611
86765L-AQ-0	SUNOCO LP	02/26/2025	SMBC SECURITIES INC		1,753,281	1,750,000	38,500
86944B-AQ-6	SUTTER HEALTH	06/06/2025	Various		25,278,890	25,000,000	38,451
86964W-AB-8	SUZANO AUSTRIA GMBH	01/08/2025	Various		7,789,546	7,447,000	162,519
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE PLC	04/01/2025	Various		11,030,250	11,000,000	860
87157D-AG-4	SYNAPTICS INC	02/26/2025	Jefferies		1,174,869	1,265,000	10,120
87165B-AW-3	SYNCHRONY FINANCIAL	03/27/2025	Various		8,996,950	9,045,000	12,490
875127-BN-1	TAMPA ELECTRIC CO	05/08/2025	BARCLAYS CAPITAL INC.		4,933,850	5,000,000	45,063
87612E-BA-3	TARGET CORP	06/17/2025	GOLDMAN SACHS & CO.		6,088,498	5,801,000	106,996
87612G-AF-8	TARGA RESOURCES CORP	03/27/2025	GOLDMAN SACHS & CO.		4,549,503	4,286,000	137,747
87612G-AM-3	TARGA RESOURCES CORP	02/24/2025	WELLS FARGO SECURITIES LLC		9,961,000	10,000,000	0
87612G-AN-1	TARGA RESOURCES CORP	05/14/2025	Various		11,674,542	11,990,000	66,354
87612G-AQ-4	TARGA RESOURCES CORP	06/04/2025	MIZUHO SECURITIES		9,660,930	9,690,000	0
87656X-E*-8	EURO SR NT SER E	03/12/2025	BANC OF AMERICA SECURITIES LLC		36,042,600	36,059,100	0
87656X-E@-6	EURO SR NT SER F	03/12/2025	BANC OF AMERICA SECURITIES LLC		16,383,000	16,390,500	0
87901J-AH-8	TEGNA INC	02/26/2025	WELLS FARGO SECURITIES, LLC		1,755,188	1,850,000	41,625
87938W-AC-7	TELEFONICA EMISIONES SAU	03/28/2025	JANE STREET EXECUTION SERVICES, LLC		2,769,675	2,500,000	49,413
87938W-AU-7	TELEFONICA EMISIONES SAU	04/03/2025	Various		5,749,224	6,410,000	66,790
87938W-AW-3	TELEFONICA EMISIONES SAU	04/02/2025	HSBC SECURITIES (USA) INC		844,520	1,000,000	3,671
87938W-AX-1	TELEFONICA EMISIONES SAU	05/19/2025	BARCLAYS CAPITAL INC.		6,173,370	7,000,000	84,793
88033G-DU-1	TENET HEALTHCARE CORP	03/27/2025	Various		4,084,955	4,000,000	93,281
880779-BB-8	TEREX CORP	03/19/2025	Various		3,629,400	3,668,000	94,149
88323A-AD-4	THAIOIL TREASURY CENTER CO LTD	06/17/2025	WELLS FARGO SECURITIES LLC		6,891,808	8,770,000	35,354
88323A-AG-7	THAIOIL TREASURY CENTER CO LTD	04/21/2025	JANE STREET EXECUTION SERVICES, LLC		983,924	1,162,000	10,006
88325A-AA-8	SUPER SENIOR FACILITY	04/08/2025	DIRECT		4,431,995	4,862,494	0
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY	01/24/2025	GOLDMAN SACHS & CO.		968,399	1,364,000	12,535
89157X-AC-5	TOTALENERGIES CAPITAL SA	05/19/2025	Seaport Global Securities LLC		6,529,950	7,000,000	49,333
89236T-LZ-6	TOYOTA MOTOR CREDIT CORP	03/25/2025	GOLDMAN SACHS & CO.		3,645,325	3,587,000	2,541
89352H-AD-1	TRANSCANADA PIPELINES LTD	03/11/2025	Various		313,823	280,000	7,040
89352H-AM-1	TRANSCANADA PIPELINES LTD	06/17/2025	MORGAN STANLEY & CO. LLC		8,751,795	9,250,000	127,155
893647-BV-8	TRANSDIGM INC	02/27/2025	BARCLAYS CAPITAL INC FIXED INC		2,346,000	2,300,000	74,918
893647-BW-6	TRANSDIGM INC	04/11/2025	RBC CAPITAL MARKETS		6,167,978	6,366,000	29,269
896288-AC-1	TRINET GROUP INC	02/27/2025	MORGAN STANLEY & CO. LLC		1,175,056	1,145,000	2,946
89629L-AA-5	CONTINUUM TRINETHRA RENEWABLES PVT LTD	04/23/2025	CITIGROUP GLOBAL MARKETS INC.		488,847	488,625	12,012
89788M-AP-7	TRUIST FINANCIAL CORP	04/02/2025	SUSQUEHANNA BROKERAGE SERVICE		989,453	960,000	17,992
89788N-AA-8	TRUIST FINANCIAL CORP	04/03/2025	RBC CAPITAL MARKETS		115,669	120,000	1,082
902133-BD-8	TYCO ELECTRONICS GROUP SA	06/03/2025	BARCLAYS CAPITAL INC.		1,747,094	1,790,000	6,215
902613-BH-0	UBS GROUP AG	04/09/2025	CITADEL SECURITIES INSTITUTIONAL LL		8,926,380	9,000,000	88,335
902613-BL-1	UBS GROUP AG	04/09/2025	GOLDMAN SACHS & CO.		10,073,400	10,000,000	42,128
902613-BQ-0	UBS GROUP AG	06/02/2025	UBS SECURITIES LLC		13,592,186	13,600,000	7,142
90265E-AV-2	UDR INC	05/15/2025	WELLS FARGO SECURITIES, LLC		7,891,341	7,900,000	69,125
90290M-AH-4	US FOODS INC	03/10/2025	RBC CAPITAL MARKETS		1,751,400	1,680,000	18,947
903522-AA-8	UWM HOLDINGS LLC	03/31/2025	Various		2,995,113	3,014,000	28,919
90353T-AP-5	UBER TECHNOLOGIES INC	06/04/2025	BNP PARIBAS SECURITIES BOND		8,754,570	9,000,000	96,000
907818-FN-3	UNION PACIFIC CORP	06/18/2025	GOLDMAN SACHS & CO.		2,864,664	3,070,000	23,325
911312-CJ-3	UNITED PARCEL SERVICE INC	05/12/2025	BARCLAYS CAPITAL INC.		12,258,783	12,290,000	0
911365-BR-4	UNITED RENTALS (NORTH AMERICA) INC	02/28/2025	Various		4,698,036	4,645,000	130,728
91324P-CR-1	UNITEDHEALTH GROUP INC	06/10/2025	Various		2,743,488	3,200,000	61,222
918790-AP-4	VAIL RESORTS INC	02/28/2025	Various		3,530,238	3,455,000	65,567
91911T-AS-2	VALE OVERSEAS LTD	02/11/2025	Various		17,845,052	17,962,000	92,228
92023R-AA-8	VALLOUREC SA	04/15/2025	Various		4,519,750	4,425,000	70,193
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC	05/06/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		4,119,440	3,961,000	13,643
92334*-AG-9	SR NT SER B	01/15/2025	BANC OF AMERICA SECURITIES LLC		12,500,000	12,500,000	0
92343E-AQ-5	VERISIGN, INC	03/04/2025	J.P. MORGAN SECURITIES LLC		3,973,282	3,990,000	0
925650-AF-0	VICI PROPERTIES LP	04/03/2025	SUSQUEHANNA BROKERAGE SERVICE		344,889	340,000	163
925650-AG-8	VICI PROPERTIES LP	04/02/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		1,971,440	2,000,000	681
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO	03/14/2025	AMHERST PIERPONT SECURITIES LLC		5,821,465	5,413,000	102,163

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
927804-GT-5	VIRGINIA ELECTRIC AND POWER CO	06/04/2025	J.P. MORGAN SECURITIES LLC		2,522,144	2,540,000	32,703
92826C-AE-2	VISA INC	05/15/2025	CORPORATE ACTION		728,682	600,000	10,444
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC	02/26/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		2,338,613	2,265,000	57,097
92857W-BY-5	VODAFONE GROUP PLC	06/12/2025	INTL FCSTONE FINANCIAL INC.		935,300	1,000,000	19,219
92857W-CA-6	VODAFONE GROUP PLC	04/01/2025	Various		5,917,938	6,143,000	92,048
92857W-CB-4	VODAFONE GROUP PLC	04/03/2025	GOLDMAN SACHS & CO.		480,820	500,000	7,833
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	06/03/2025	MORGAN STANLEY & CO LLC		9,793,557	10,500,000	82,552
928668-CQ-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	03/18/2025	J.P. MORGAN SECURITIES LLC		19,962,800	20,000,000	0
928668-CR-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	03/18/2025	J.P. MORGAN SECURITIES LLC		9,999,500	10,000,000	0
928668-CS-9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC	03/18/2025	J.P. MORGAN SECURITIES LLC		6,095,825	6,110,000	0
929089-AH-3	VOYA FINANCIAL INC	04/23/2025	WELLS FARGO SECURITIES LLC		2,285,593	2,422,000	11,437
92936U-AG-4	WP CAREY INC	04/04/2025	GOLDMAN SACHS & CO.		144,070	165,000	726
92936U-AM-1	WP CAREY INC	04/28/2025	JANE STREET EXECUTION SERVICES, LLC		1,863,083	1,900,000	33,758
92985#-AD-4	SR NT SER A	04/10/2025	MIZUHO SECURITIES USA LLC		12,000,000	12,000,000	0
93148P-AA-0	WALKER & DUNLOP INC	03/19/2025	Various		1,571,280	1,563,000	1,219
94106B-AJ-0	WASTE CONNECTIONS INC	06/17/2025	RBC CAPITAL MARKETS		8,898,472	8,800,000	17,967
95000U-2M-4	WELLS FARGO & CO	04/09/2025	CITIGROUP GLOBAL MARKETS INC.		8,434,100	10,000,000	8,355
95000U-3N-1	WELLS FARGO & CO	06/02/2025	J.P. MORGAN SECURITIES LLC		1,877,818	1,920,000	0
95081Q-AS-3	WESCO DISTRIBUTION INC	03/03/2025	TD SECURITIES (USA) LLC		2,521,875	2,500,000	0
961214-EF-6	WESTPAC BANKING CORP	05/15/2025	GOLDMAN SACHS & CO.		4,204,680	4,421,000	56,530
961214-FW-8	WESTPAC BANKING CORP	04/02/2025	SMBC NIKKO SECURITIES AMERICA, INC.		955,910	960,000	19,925
96208T-AD-6	WEX INC	03/31/2025	Various		3,052,365	3,076,000	11,279
96337R-AD-4	SR NT 144A	06/09/2025	SEAPORT GROUP		9,628,000	10,000,000	127,000
969457-CP-3	WILLIAMS COMPANIES INC	06/17/2025	GOLDMAN SACHS AND CO. LLC		7,048,412	6,950,000	171,897
969457-CS-7	WILLIAMS COMPANIES INC	06/26/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		5,992,985	6,015,000	0
96949V-AN-3	WILLIAMS SCOTSMAN INC	03/19/2025	Various		2,409,050	2,389,000	0
970648-AN-1	WILLIS NORTH AMERICA INC	04/03/2025	SUSQUEHANNA BROKERAGE SERVICE		993,590	1,000,000	4,753
983133-AC-3	WYNN RESORTS FINANCE LLC	03/03/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		590,100	560,000	2,106
983133-AD-1	WYNN RESORTS FINANCE LLC	05/06/2025	Various		7,436,079	7,573,000	90,805
983793-AK-6	XPO INC	03/06/2025	BARCLAYS CAPITAL INC FIXED INC		2,339,563	2,255,000	16,067
98380M-AA-3	XPLR INFRASTRUCTURE OPERATING PARTNERS L	05/09/2025	Various		5,399,211	5,387,000	24,906
98417E-AC-4	GLENCORE FINANCE CANADA LTD	01/21/2025	J.P. MORGAN SECURITIES LLC		12,806,949	11,744,000	150,813
BPM6ZW-LX-3	MELCO RESORTS FINANCE LTD	04/21/2025	Various		5,235,313	5,232,000	118,052
BXC354-76-4	TPF 5.72% 8/14/2030	05/16/2025	BANK OF AMERICA, N.A.		0	0	0
BXC357-87-4	AIREF 5.66% 7/10/2032	06/26/2025	Wells Fargo Bank		5,661,000	5,661,000	0
F1233N-GN-4	BNP PARIBAS SA	03/18/2025	CORPORATE ACTION		8,710,840	11,945,740	96,898
F42768-CV-5	ENGIE SA	03/13/2025	CORPORATE ACTION		16,183,512	9,076,900	194,456
F7629A-QE-0	ENGIE SA	06/17/2025	Various		4,803,941	5,710,530	188,170
G0372V-CR-3	ANGLIAN WATER SERVICES FINANCING PLC	06/02/2025	BARCLAYS BANK PLC		3,530,018	4,140,049	212,381
G0399B-AB-3	ANTOFAGASTA PLC	04/21/2025	Various		8,833,693	8,679,000	117,202
G05990-AB-5	ASG FINANCE DAC	03/28/2025	Morgan Stanley & Co. International PLC		1,728,691	1,704,000	62,764
G15820-DK-9	BRITISH TELECOMMUNICATIONS PLC	03/18/2025	CORPORATE ACTION		9,213,798	11,138,104	106,558
G2R64S-AA-9	CLARION FUNDING PLC	03/13/2025	BARCLAYS CAPITAL SECURITIES LIMITED		7,758,343	6,483,500	76,823
G3641T-AS-7	FORTUNE STAR (BVI) LTD	03/28/2025	Various		2,033,396	2,004,000	62,458
G4202Z-AB-9	GUINNESS PARTNERSHIP LTD	06/18/2025	BARCLAYS CAPITAL SECURITIES LIMITED		722,102	2,162,000	5,528
G463DA-AD-8	HSBC HOLDINGS PLC	06/02/2025	BARCLAYS BANK PLC		4,780,619	6,081,961	58,444
G4721V-LE-2	IMPERIAL BRANDS FINANCE PLC	03/18/2025	CORPORATE ACTION		1,016,451	1,217,946	44,122
G4R1JX-AS-0	HEATHROW FUNDING LTD	06/25/2025	CORPORATE ACTION		4,156,345	4,563,203	100,208
G5542Z-AB-5	LIVEWEST TREASURY PLC	06/18/2025	BARCLAYS CAPITAL SECURITIES LIMITED		880,582	2,702,500	13,788
G5723*-AA-6	LYCEUM SERIES A1 NOTES 6.12 12/31/2035	01/09/2025	COMPANY		90,204,596	91,643,427	0
G5723*-AB-4	LYCEUM SERIES A2 NOTES 6.12 12/31/2035	01/09/2025	COMPANY		89,955,157	91,390,010	0
G5975L-AE-6	MELCO RESORTS FINANCE LTD	03/28/2025	Various		2,346,943	2,542,000	44,026
G6361*-AA-1	SER 2003-A1 CL B (TRANSPWR LTD	01/02/2025	Direct		996,488	996,488	0
G6374W-DG-9	NATIONAL GRID ELECTRICITY TRANSMISSION P	06/06/2025	CITIGROUP GLOBAL MARKETS LTD.		1,417,812	1,359,250	3,645
G676AF-AB-1	ORBIT CAPITAL PLC	03/13/2025	Various		3,177,933	3,112,080	25,254
G7123J-AA-6	PLATFORM HG FINANCING PLC	06/18/2025	BARCLAYS CAPITAL SECURITIES LIMITED		814,034	2,702,500	12,747
G8038#-AU-2	SR NT SER A	04/15/2025	NATWEST MARKETS PLC		10,000,000	10,000,000	0
G8038#-AV-0	PROJECT CLICK	04/15/2025	NATWEST MARKETS PLC		6,000,000	6,000,000	0
G8584#-AB-2	EURO SR NT	02/11/2025	WELLS FARGO		14,477,400	14,441,700	0
G87810-AL-3	GBP GTD SECD SR NT CL A SER 13	01/01/2025	Various		822,388	0	0
G87810-AM-1	GBP GTD SECD SR NT CL A SER 14	01/01/2025	Various		170,487	0	0
G9020*-AJ-9	GBP SR NT SER D	03/13/2025	NATWEST MARKETS PLC		25,888,000	25,934,000	0
G9020*-AK-6	GBP SR NT SER E	03/13/2025	NATWEST MARKETS PLC		32,360,000	32,417,500	0
G9289X-AA-1	UNIVERSITY OF MANCHESTER	03/13/2025	CITIGROUP GLOBAL MARKETS LTD.		1,886,843	1,815,380	13,808
G929RZ-AQ-9	UNITED UTILITIES WATER FINANCE PLC	03/12/2025	BARCLAYS CAPITAL SECURITIES LIMITED		9,571,085	9,709,875	13,313

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
G9554D-AA-3	NATIONAL GRID ELECTRICITY DISTRIBUTION (	03/18/2025	CORPORATE ACTION		3,842,917	3,968,063	200,597
G98149-AE-0	WYNN MACAU LTD	04/22/2025	STANDARD CHARTERED BANK		1,003,200	1,100,000	20,044
K3R85B-AA-4	OERSTED A/S	03/18/2025	CORPORATE ACTION		6,164,010	6,637,676	55,035
L2848U-AA-0	EIG PEARL HOLDINGS SARL	01/09/2025	Various		7,798,698	10,037,000	158,348
L7598*-AF-7	EURO SR NT SER F	04/02/2025	J.P. MORGAN SECURITIES LLC		81,423,750	81,078,750	0
L7909C-AD-9	RAIZEN FUELS FINANCE SA	02/11/2025	Various		17,548,271	17,769,000	486,965
M28505-AF-8	DP WORLD LTD	03/21/2025	JP MORGAN SECURITIES PLC		3,520,605	4,011,000	89,546
M8237R-AP-9	SAUDI ARABIAN OIL CO	01/09/2025	Various		7,633,220	8,315,000	234,025
N29505-AB-5	EMBRAER NETHERLANDS FINANCE BV	01/08/2025	Various		7,748,778	7,426,000	231,370
N57445-AB-9	MINEJESA CAPITAL BV	03/28/2025	Various		13,552,400	14,414,000	225,642
N7163R-AR-4	PROSUS NV	04/22/2025	JP MORGAN SECURITIES PLC		830,550	980,000	8,333
N7163R-AY-9	PROSUS NV	02/12/2025	Various		17,484,786	22,846,000	274,654
N7278E-AT-1	COOPERATIEVE RABOBANK UA	03/13/2025	CORPORATE ACTION		18,120,918	9,076,900	283,925
N7896@-AC-9	SR NT SER C	06/11/2025	BNP PARIBAS		16,000,000	16,000,000	0
N7896@-AD-7	SR NT SER D	06/11/2025	BNP PARIBAS		5,000,000	5,000,000	0
N8119Z-AM-0	SHELL INTERNATIONAL FINANCE BV	06/18/2025	BARCLAYS CAPITAL SECURITIES LIMITED		711,959	2,162,000	23,910
N93695-TC-3	VOLKSWAGEN INTERNATIONAL FINANCE NV	03/18/2025	CORPORATE ACTION		1,471,395	1,687,985	22,045
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS S DE RL	04/01/2025	HSBC SECURITIES (USA) INC		0	0	0
P0R12R-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M	06/10/2025	Various		10,180,001	10,333,080	238,976
P2205J-AT-7	CENCOSUD SA	01/08/2025	Various		7,889,395	7,901,000	52,540
P2316Y-AA-1	CAP SA	03/28/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		881,582	1,066,000	17,669
P55409-AC-3	INDUSTRIAS PENOLES SAB DE CV	01/08/2025	Various		7,750,456	10,194,000	204,762
P57908-AH-1	ORBIA ADVANCE CORPORATION SAB DE CV	03/12/2025	Various		11,288,603	15,000,000	130,625
P6002*-AA-6	Senior Guaranteed Notes	02/25/2025	PGIM PRIVATE CAPITAL		10,000,000	10,000,000	0
P7200A-AA-1	NIAGARA ENERGY SAC	03/04/2025	HSBC SECURITIES (USA) INC		3,670,664	3,704,000	89,862
P8000L-AA-7	PLUSPETROL CAMISEA SA	01/08/2025	BARCLAYS BANK PLC		7,942,204	7,848,000	7,121
P8718A-AQ-9	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	01/08/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		7,801,054	8,188,000	147,905
Q57085-HZ-0	MACQUARIE GROUP LTD	03/18/2025	CORPORATE ACTION		7,945,448	10,372,019	96,888
U8035U-AC-6	SASOL FINANCING USA LLC	04/22/2025	MORGAN STANLEY & CO. INTERNATIONAL PLC		796,470	834,000	34,460
U85969-AF-7	STILLWATER MINING CO	04/22/2025	BARCLAYS BANK PLC		2,593,812	3,104,000	54,890
V3855M-AA-5	GREENKO POWER II LTD	04/22/2025	Various		961,498	1,053,770	16,323
V6560A-BE-1	OCP SA	03/28/2025	BARCLAYS BANK PLC		2,025,963	1,966,000	54,925
W6447@-AE-1	EURO SR SECD NT Tranche 9	02/25/2025	SANTANDER INV. SECS		14,697,200	14,656,600	0
X5T03S-AD-9	MVM ENERGETIKA ZRT	06/10/2025	Various		11,227,527	11,088,000	207,011
Y44709-AG-1	NK KAZMUNAYGAZ AO	03/12/2025	Various		29,503,030	33,973,000	684,693
Y71260-AA-4	INDOFOOD CBP SUKSES MAKMUR TBK PT	04/21/2025	JP MORGAN SECURITIES PLC		1,152,403	1,296,000	16,392
Y7141B-AB-9	PT FREEPORT INDONESIA	04/22/2025	BARCLAYS BANK PLC		1,001,786	1,028,000	1,366
Y8085F-BL-3	SK HYNIX INC	04/22/2025	BARCLAYS BANK PLC		978,691	936,000	16,224
00138G-C@-6	COREBRIDGE LIFE HOLDINGS CORP_BND 5.1	10/17/2025	MORNING CHECKOUT		200,000,000	200,000,000	0
00206R-MY-5	AT&T INC SENIOR CORP_BND 5.375% 08/15	07/17/2025	WELLS FARGO SECURITIES LLC		8,396,259	8,350,000	56,102
00271*-AA-0	AITX FINCO LLC CORP_BND 5.380% 10/23/	10/23/2025	DIRECT		5,000,000	5,000,000	0
00271*-AC-6	AITX FINCO LLC CORP_BND 6.000% 10/23/	10/23/2025	DIRECT		5,000,000	5,000,000	0
00766T-AE-0	AECOM SENIOR CORP_BND 144A 6.000% 08/	08/12/2025	VARIOUS		706,890	700,000	503
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC SENIOR COR	08/12/2025	GOLDMAN SACHS & CO LLC		163,285	160,000	793
013092-AB-7	ALBERTSONS COMPANIES INC SENIOR CORP_BND	08/12/2025	GOLDMAN SACHS & CO LLC		285,542	285,000	8,279
018802-AF-5	ALLIANT ENERGY CORP CAPSEC CORP_BND 5	09/23/2025	MUFG SECURITIES AMERICAS INC		4,670,000	4,670,000	0
019736-AF-4	ALLISON TRANSMISSION INC SENIOR CORP_BND	08/12/2025	GOLDMAN SACHS & CO LLC		166,663	165,000	1,939
019736-AH-0	ALLISON TRANSMISSION INC SENIOR CORP_BND	11/06/2025	BARCLAYS CAPITAL INC		603,000	603,000	0
02005N-BP-4	ALLY FINANCIAL INC SENIOR CORP_BND 2.	07/24/2025	VARIOUS		14,764,086	16,000,000	81,156
02005N-BV-1	ALLY FINANCIAL INC SENIOR CORP_BND 6.	09/16/2025	VARIOUS		30,873,900	30,000,000	415,702
02005N-CA-6	ALLY FINANCIAL INC SENIOR CORP_BND 5.	09/12/2025	WELLS FARGO SECURITIES LLC		4,908,200	4,850,000	33,635
02079K-AG-2	ALPHABET INC SENIOR CORP_BND 2.250% 0	07/01/2025	AGL-CRT13P		1,783,245	1,868,000	4,553
02079K-BA-4	ALPHABET INC SENIOR CORP_BND 5.450% 1	11/03/2025	JP MORGAN SECURITIES LLC		34,535,551	34,765,000	0
02079K-BB-2	ALPHABET INC SENIOR CORP_BND 5.700% 1	11/03/2025	JP MORGAN SECURITIES LLC		19,415,452	19,560,000	0
02344A-AG-3	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR	08/25/2025	TAX FREE EXCHANGE		9,153,903	9,155,000	204,919
02344A-AH-1	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR	08/25/2025	TAX FREE EXCHANGE		230,106	228,000	5,504
02352N-AA-7	AMER SPORTS CO SECURED CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		224,583	215,000	6,531
02557T-AE-9	AMERICAN ELECTRIC POWER COMPAN CAPSEC CO	09/23/2025	MIZUHO SECURITIES USA LLC		14,650,000	14,650,000	0
02557T-AF-6	AMERICAN ELECTRIC POWER COMPAN CAPSEC CO	09/23/2025	MIZUHO SECURITIES USA LLC		11,650,000	11,650,000	0
025816-DW-6	AMERICAN EXPRESS COMPANY SENIOR CORP_BND	07/30/2025	BOFA SECURITIES INC		6,077,880	6,000,000	4,403
025816-EF-2	AMERICAN EXPRESS COMPANY SENIOR CORP_BND	07/30/2025	HSBC SECURITIES USA INC		2,547,550	2,500,000	33,440
025816-EM-7	AMERICAN EXPRESS COMPANY SENIOR CORP_BND	10/20/2025	CITIGROUP GLOBAL MARKETS INC		7,000,000	7,000,000	0
025816-EM-7	AMERICAN EXPRESS COMPANY SENIOR CORP_BND	12/08/2025	BERLB		2,967,171	3,000,000	18,015
025932-AQ-7	AMERICAN FINANCIAL GROUP INC SENIOR CORP	09/16/2025	BOFA SECURITIES INC		5,404,329	5,450,000	0
02665W-DW-8	AMERICAN HONDA FINANCE CORPORA SENIOR CO	12/11/2025	MORGAN STANLEY & CO LLC		10,859,210	11,352,000	49,192

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
02665W-FZ-9	AMERICAN HONDA FINANCE CORPORA SENIOR CO	07/14/2025	DAIWA CAPITAL MARKETS AM		7,871,520	8,000,000	150,222
02665W-FZ-9	AMERICAN HONDA FINANCE CORPORA SENIOR CO	09/12/2025	BERLB		4,686,515	4,583,000	4,634
02665W-GF-2	AMERICAN HONDA FINANCE CORPORA SENIOR CO	12/16/2025	VARIOUS		9,325,809	9,051,000	142,127
02665W-GL-9	AMERICAN HONDA FINANCE CORPORA SENIOR CO	09/02/2025	MIZUHO SECURITIES USA LLC		6,987,890	7,000,000	0
03028P-P*-1	AMERICAN TRANSMISSION COMPANY SENIOR COR	10/30/2025	BMO CAPITAL MARKETS CORP		27,000,000	27,000,000	0
031162-BH-2	AMGEN INC SENIOR CORP_BND 5.650% 06/1	07/01/2025	LR-18SP		5,978,228	6,000,000	125,242
031652-BL-3	AMKOR TECHNOLOGY INC SENIOR CORP_BND 144	09/11/2025	GOLDMAN SACHS & CO LLC		945,519	935,000	0
032095-AX-9	AMPHENOL CORPORATION SENIOR CORP_BND	11/25/2025	JP MORGAN SECURITIES LLC		6,000,660	6,000,000	10,400
032095-BA-8	AMPHENOL CORPORATION SENIOR CORP_BND	12/08/2025	BERLB		2,948,561	3,000,000	11,177
035229-CF-8	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP	09/11/2025	MORGAN STANLEY & CO LLC		4,494,278	3,900,000	131,685
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	07/01/2025	AGL-MVA-SA		329,657	250,000	8,542
035240-AU-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	07/01/2025	AGL-CRT5P		2,114,247	1,875,000	6,708
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP	08/12/2025	GOLDMAN SACHS & CO LLC		168,890	170,000	1,472
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP	08/12/2025	GOLDMAN SACHS & CO LLC		164,838	160,000	353
03743Q-AT-5	APA CORP US SENIOR CORP_BND 6.750% 0	09/18/2025	TAX FREE EXCHANGE		9,368,090	10,000,000	61,875
03743Q-BB-3	APA CORP US SENIOR CORP_BND 5.100% 0	09/18/2025	TAX FREE EXCHANGE		39,951,327	46,000,000	110,783
03743Q-BD-9	APA CORP US SENIOR CORP_BND 4.750% 0	11/06/2025	SEAPORT GLOBAL SECURITIES LLC		2,504,396	3,216,000	9,335
03743Q-BD-9	APA CORP US SENIOR CORP_BND 4.750% 0	09/18/2025	TAX FREE EXCHANGE		4,770,335	6,000,000	121,125
03743Q-BE-7	APA CORP US SENIOR CORP_BND 4.250% 0	09/18/2025	TAX FREE EXCHANGE		12,172,802	17,395,000	129,375
03743Q-BG-2	APA CORP US SENIOR CORP_BND 5.350% 0	09/18/2025	TAX FREE EXCHANGE		16,213,023	20,000,000	228,861
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP_BND	07/01/2025	AGL-HB-SA		2,432,659	2,250,000	37,791
04017#-AD-1	ARES INDUSTRIAL REAL ESTATE FU CORP_BND	09/23/2025	VARIOUS		18,492,000	18,492,000	0
04317@-AS-7	ARTHUR J GALLAGHER & CO SENIOR CORP_BND	11/06/2025	DIRECT		301,188	300,000	6,032
04317@-BE-7	ARTHUR J GALLAGHER & CO SENIOR CORP_BND	11/06/2025	DIRECT		14,967,300	15,000,000	264,550
043188-AG-2	ARTISAN PARTNERS HOLDINGS LP SENIOR CORP	08/15/2025	VARIOUS		15,000,000	15,000,000	0
04351L-AC-4	ASCENSION HEALTH ALLIANCE SENIOR CORP_BN	11/18/2025	JEFFERIES LLC		4,700,000	4,700,000	0
04351L-AE-0	ASCENSION HEALTH ALLIANCE SENIOR CORP_BN	11/18/2025	JEFFERIES LLC		4,750,000	4,750,000	0
045086-AR-6	ASHTON WOODS USA LLC SENIOR CORP_BND 144	07/29/2025	VARIOUS		5,566,765	5,548,000	1,911
049560-AQ-8	ATMOS ENERGY CORPORATION SENIOR CORP_BND	07/01/2025	AGL-GEN		1,657,633	1,500,000	26,641
049560-BE-4	ATMOS ENERGY CORPORATION SENIOR CORP_BND	09/18/2025	US BANCORP INVESTMENTS INC		16,762,549	16,860,000	0
05329W-AT-9	AUTONATION INC SENIOR CORP_BND 5.890%	09/03/2025	WELLS FARGO SECURITIES LLC		3,098,369	3,020,000	93,880
05329W-AU-6	AUTONATION INC SENIOR CORP_BND 4.450%	11/10/2025	WELLS FARGO SECURITIES LLC		9,984,600	10,000,000	0
05352T-AB-5	AVANTOR FUNDING INC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		199,240	210,000	2,306
05368V-AB-2	AVIENT CORP SENIOR CORP_BND 144A 6.25	08/12/2025	GOLDMAN SACHS & CO LLC		253,543	250,000	4,427
05369A-AQ-4	AVIATION CAPITAL GROUP LLC SENIOR CORP_B	10/28/2025	MORGAN STANLEY & CO LLC		691,925	673,000	10,450
05379B-E#-0	AVISTA CORPORATION CORP_BND 6.180% 07	07/23/2025	WELLS FARGO SECURITIES LLC		4,000,000	4,000,000	0
054989-AD-0	BAT CAPITAL CORP SENIOR CORP_BND 7.08	12/12/2025	JEFFERIES LLC		3,614,841	3,194,000	83,556
05526D-BD-6	BAT CAPITAL CORP SENIOR CORP_BND 4.39	08/28/2025	CITADEL SECURITIES INSTL LL		652,550	720,000	1,229
05526D-BZ-7	BAT CAPITAL CORP SENIOR CORP_BND 6.00	12/08/2025	BERLB		1,459,822	1,365,000	24,798
05526D-CC-7	BAT CAPITAL CORP SENIOR CORP_BND 5.62	09/12/2025	BERLB		416,485	397,000	1,675
05565E-CE-3	BMW US CAPITAL LLC SENIOR CORP_BND 144A	07/24/2025	GOLDMAN SACHS & CO LLC		10,164,600	10,000,000	230,056
05565E-CZ-6	BMW US CAPITAL LLC SENIOR CORP_BND 144A	07/11/2025	VARIOUS		14,977,610	15,000,000	254,250
05565E-DC-6	BMW US CAPITAL LLC SENIOR CORP_BND 144A	08/06/2025	JP MORGAN SECURITIES LLC		5,878,177	5,880,000	0
05565E-DD-4	BMW US CAPITAL LLC SENIOR CORP_BND 144A	08/06/2025	JP MORGAN SECURITIES LLC		9,987,700	10,000,000	0
05606#-AB-9	BIF III HOLTWOOD LLC SECURED CORP_BND	09/25/2025	BMO CAPITAL MARKETS CORP		35,000,000	35,000,000	0
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN	08/18/2025	SEAPORT GLOBAL SECURITIES LLC		7,193,020	9,200,000	66,731
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN	07/01/2025	AGL-HB-SA		1,050,105	1,000,000	7,367
058498-BA-3	BALL CORPORATION SENIOR CORP_BND 144A	08/12/2025	VARIOUS		1,125,399	1,125,000	0
06051G-HD-4	BANK OF AMERICA CORP SENIOR CORP_BND	10/21/2025	BARCLAYS CAPITAL INC		988,000	1,000,000	11,587
06051G-LH-0	BANK OF AMERICA CORP SENIOR CORP_BND	09/12/2025	AGL-MVA-SA		1,455,450	1,400,000	10,282
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA I SENIOR CO	07/01/2025	AGL-CRT2P		3,590,800	3,400,000	18,043
06684Q-AB-8	BAPTIST HEALTHCARE SYS OBLIG G SENIOR CO	07/01/2025	AGL-GEN		1,069,405	1,000,000	492
071813-CP-2	BAXTER INTERNATIONAL INC SENIOR CORP_BND	12/08/2025	GOLDMAN SACHS & CO LLC		2,047,454	2,179,000	1,100
071813-DD-8	BAXTER INTERNATIONAL INC SENIOR CORP_BND	11/25/2025	MORGAN STANLEY & CO LLC		2,014,500	2,000,000	0
071813-DE-6	BAXTER INTERNATIONAL INC SENIOR CORP_BND	11/19/2025	CITIGROUP GLOBAL MARKETS INC		4,994,950	5,000,000	0
07274E-AK-9	BAYER US FINANCE LLC SENIOR CORP_BND 144	08/21/2025	MORGAN STANLEY & CO LLC		4,913,478	4,600,000	74,127
07274E-AM-5	BAYER US FINANCE LLC SENIOR CORP_BND 144	12/08/2025	VARIOUS		14,741,701	14,000,000	125,851
07274N-AL-7	BAYER US FINANCE II LLC SENIOR CORP_BND	12/08/2025	CITIGROUP GLOBAL MARKETS INC		2,295,607	2,300,000	48,635
07274N-AN-3	BAYER US FINANCE II LLC SENIOR CORP_BND	12/17/2025	CITADEL SECURITIES INSTL LL		2,562,560	2,800,000	62,232
07274N-BF-9	BAYER US FINANCE II LLC SENIOR CORP_BND	07/15/2025	AMHERST PIERPONT SEC LLC		1,153,110	1,500,000	183
076912-AA-2	BEIGNET INVESTOR LLC SRSEC CORP_BND 144A	10/16/2025	MORGAN STANLEY & CO LLC		175,000,000	175,000,000	0
081331-AJ-9	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV	07/01/2025	LR-18SP		12,701,089	12,500,000	197,656
08576B-AB-8	BERRY GLOBAL INC SECURED CORP_BND 5.8	11/26/2025	JP MORGAN SECURITIES LLC		2,968,532	2,800,000	73,531
09062X-AL-7	BIOGEN INC SENIOR CORP_BND 5.750% 05/	09/12/2025	BERLB		3,138,476	2,957,000	56,676
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO	10/16/2025	MORGAN STANLEY & CO LLC		5,230,500	6,000,000	4,533

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
096630-AL-2	BOARDWALK PIPELINES LP SENIOR CORP_BND	11/13/2025	MUFG SECURITIES AMERICAS INC		11,288,382	11,305,000	0
097023-CX-1	BOEING CO SENIOR CORP_BND 5.930% 05/0	12/12/2025	AMHERST PIERPONT SEC LLC		4,908,700	5,000,000	36,239
09780*-AA-5	BONACCORD CAPITAL PARTNERS II CORP_BND	09/18/2025	GOLDMAN SACHS & CO LLC		5,087,082	5,087,082	0
09780*-AB-3	BONACCORD CAPITAL PARTNERS II CORP_BND	09/18/2025	GOLDMAN SACHS & CO LLC		7,260,000	7,260,000	0
09780@-AA-3	BONACCORD CAPITAL PARTNERS II CORP_BND	09/18/2025	GOLDMAN SACHS & CO LLC		8,926,918	8,926,918	0
09780@-AB-1	BONACCORD CAPITAL PARTNERS II CORP_BND	09/18/2025	GOLDMAN SACHS & CO LLC		12,740,000	12,740,000	0
09951L-AD-5	BOOZ ALLEN HAMILTON INC SENIOR CORP_BND	12/08/2025	BERLB		1,222,663	1,180,000	10,532
109696-AD-6	BRINKS CO SENIOR CORP_BND 144A 6.750%	08/12/2025	GOLDMAN SACHS & CO LLC		166,386	160,000	1,740
110122-DL-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	12/10/2025	WELLS FARGO SECURITIES LLC		1,747,200	2,000,000	28,058
110122-DW-5	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	07/01/2025	AGL-HB-SA		228,976	250,000	3,983
110122-EK-0	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	10/29/2025	JEFFERIES LLC		3,067,650	3,000,000	31,450
11135F-CS-8	BROADCOM INC SENIOR CORP_BND 3.750% 0	10/21/2025	TAX FREE EXCHANGE		15,338,527	15,420,000	106,013
11135F-CT-6	BROADCOM INC BROADCOMINC 3.469% 04/15	10/21/2025	TAX FREE EXCHANGE		10,868,972	11,054,000	6,391
11135F-CV-1	BROADCOM INC SENIOR CORP_BND 3.500% 0	10/21/2025	TAX FREE EXCHANGE		19,444,927	19,500,000	125,125
118230-AW-1	BUCKEYE PARTNERS LP SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		333,114	320,000	720
12008R-AR-8	BUILDERS FIRSTSOURCE INC SENIOR CORP_BND	08/12/2025	GOLDMAN SACHS & CO LLC		252,857	245,000	2,516
12513G-BK-4	CDW LLC SENIOR CORP_BND 5.100% 03/01/	08/26/2025	MORGAN STANLEY & CO LLC		1,334,025	1,310,000	32,663
12527G-AL-7	CF INDUSTRIES INC SENIOR CORP_BND 5.3	11/20/2025	GOLDMAN SACHS & CO LLC		4,996,150	5,000,000	0
125896-BV-1	CMS ENERGY CORPORATION JRSUB CORP_BND	10/31/2025	BARCLAYS CAPITAL INC		3,052,500	3,300,000	52,250
12636Y-AH-5	CRH AMERICA FINANCE INC SENIOR CORP_BND	10/06/2025	TD SECURITIES USA LLC		10,977,340	11,000,000	0
126408-GH-0	CSX CORP SENIOR CORP_BND 6.000% 10/01	07/01/2025	AGL-GEN		8,551,170	8,100,000	90,450
126650-CM-0	CVS HEALTH CORP SENIOR CORP_BND 4.875	09/12/2025	BERLB		1,041,545	1,062,000	7,478
126650-CZ-1	CVS HEALTH CORP SENIOR CORP_BND 5.050	12/10/2025	WELLS FARGO SECURITIES LLC		1,957,934	2,200,000	23,454
126650-CZ-1	CVS HEALTH CORP SENIOR CORP_BND 5.050	07/01/2025	LR-17SP-FI		6,275,167	5,000,000	51,201
126650-DL-1	CVS HEALTH CORP SENIOR CORP_BND 4.250	07/01/2025	LR-17SP-FI		5,965,833	5,170,000	40,893
126650-DZ-0	CVS HEALTH CORP SENIOR CORP_BND 5.875	11/26/2025	US BANCORP INVESTMENTS INC		3,023,404	3,050,000	88,101
126650-EF-3	CVS HEALTH CORP SENIOR CORP_BND 6.050	12/18/2025	WELLS FARGO SECURITIES LLC		10,043,700	10,000,000	30,250
126650-EL-0	CVS HEALTH CORP SENIOR CORP_BND 6.200	11/24/2025	WELLS FARGO SECURITIES LLC		5,145,250	5,000,000	86,111
127097-AL-7	COTERRA ENERGY INC SENIOR CORP_BND 5.	07/14/2025	CITADEL SECURITIES INSTL LL		4,995,050	5,000,000	93,333
127097-AM-5	COTERRA ENERGY INC SENIOR CORP_BND 5.	07/16/2025	DEUTSCHE BANK SECURITIES INC		15,545,118	15,875,000	500,063
12769G-AB-6	CAESARS ENTERTAINMENT INC SECURED CORP_B	08/12/2025	GOLDMAN SACHS & CO LLC		340,141	330,000	11,422
12769G-AC-4	CAESARS ENTERTAINMENT INC SECURED CORP_B	08/12/2025	GOLDMAN SACHS & CO LLC		254,883	250,000	8,035
130788-A@-1	CALIFORNIA WATER SERVICE GROUP SENIOR CO	10/01/2025	DIRECT		9,000,000	9,000,000	0
130789-#D-2	CALIFORNIA WATER SERVICE CO SENIOR CORP_	10/01/2025	DIRECT		38,000,000	38,000,000	0
133434-AD-2	CAMERON LNG LLC SECURED CORP_BND 144A	07/01/2025	AGL-CRT2P		4,400,000	4,400,000	74,184
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	07/01/2025	AGLTF1A-SA		1,789,110	1,790,000	28,901
14040H-DA-0	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	07/15/2025	COMMONWEALTH SECURITIES		12,942,921	12,300,000	82,795
14040H-DN-2	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	09/17/2025	JP MORGAN SECURITIES LLC		5,020,400	5,000,000	5,053
141781-CF-9	CARGILL INC SENIOR CORP_BND 144A 4.12	10/20/2025	BOFA SECURITIES INC		2,992,230	3,000,000	0
141781-CG-7	CARGILL INC SENIOR CORP_BND 144A 5.37	10/20/2025	BNP PARIBAS SECURITIES COR		9,995,600	10,000,000	0
142339-AN-0	CARLISLE COMPANIES INCORPORATE SENIOR CO	08/13/2025	GOLDMAN SACHS & CO LLC		5,336,525	5,355,000	0
143658-BX-9	CARNIVAL CORP SENIOR CORP_BND 144A 6.	08/12/2025	GOLDMAN SACHS & CO LLC		517,292	505,000	15,981
14996@-AA-3	CEAMER FINANCE IV LLC SECURED CORP_BND	12/11/2025	GOLDMAN SACHS & CO LLC		20,000,000	20,000,000	0
151895-F#-1	CENTERPOINT PROPERTIES TRUST SENIOR CORP	12/15/2025	JP MORGAN SECURITIES LLC		12,000,000	12,000,000	0
15189T-BS-5	CENTERPOINT ENERGY INC CAPSEC CORP_BND	09/30/2025	BARCLAYS CAPITAL INC		2,850,000	2,850,000	0
15189X-BH-0	CENTERPOINT ENERGY HOUSTON ELE SECURED C	08/04/2025	PNC CAPITAL MARKETS INC		7,138,060	7,165,000	0
153527-AP-1	CENTRAL GARDEN & PET COMPANY SENIOR CORP	08/12/2025	GOLDMAN SACHS & CO LLC		330,636	355,000	4,190
154051-L#-1	CENTRAL ME PWR CO SECURED CORP_BND 5.	12/15/2025	US BANCORP INVESTMENTS INC		30,000,000	30,000,000	0
154051-L@-3	CENTRAL ME PWR CO SECURED CORP_BND 5.	12/15/2025	US BANCORP INVESTMENTS INC		39,000,000	39,000,000	0
166764-CA-6	CHEVRON CORP SENIOR CORP_BND 3.078% 0	07/01/2025	AGL-GEN		971,757	1,000,000	8,465
171779-AL-5	CIENA CORPORATION SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		133,270	140,000	202
172967-ML-2	CITIGROUP INC SENIOR CORP_BND 2.666%	07/24/2025	MORGAN STANLEY & CO LLC		11,281,314	12,300,000	160,315
172967-NG-2	CITIGROUP INC SENIOR CORP_BND 3.070%	10/21/2025	BARCLAYS CAPITAL INC		987,290	1,000,000	4,946
172967-PU-9	CITIGROUP INC SUB CORP_BND 6.020% 01/	10/31/2025	MORGAN STANLEY & CO LLC		2,674,802	2,552,000	42,248
17327C-AU-7	CITIGROUP INC SUB CORP_BND 5.411% 09/	08/18/2025	MORGAN STANLEY & CO LLC		9,866,610	10,000,000	225,458
17327C-BA-0	CITIGROUP INC SENIOR CORP_BND 5.333%	07/17/2025	MORGAN STANLEY & CO LLC		11,893,455	11,900,000	195,677
174610-BG-9	CITIZENS FINANCIAL GROUP INC SENIOR CORP	09/16/2025	BOFA SECURITIES INC		11,089,700	10,000,000	262,108
184496-AQ-0	CLEAN HARBORS INC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		333,398	325,000	691
19565C-AB-6	COLONIAL ENTERPRISES INC SENIOR CORP_BND	11/05/2025	VARIOUS		25,177,107	25,052,000	179,970
19565C-AB-6	COLONIAL ENTERPRISES INC SENIOR CORP_BND	12/08/2025	BERLB		1,007,279	1,000,000	3,751
19828T-AG-1	COLUMBIA PIPELINES OPERATING C SENIOR CO	07/22/2025	BOFA SECURITIES INC		20,000,800	20,000,000	413,968
20030N-DU-2	COMCAST CORPORATION SENIOR CORP_BND 2	07/01/2025	AGLTF1A-SA		1,749,000	1,749,000	1,855
20030N-EP-2	COMCAST CORPORATION SENIOR CORP_BND 5	09/12/2025	BERLB		6,199,736	5,971,000	109,004
201723-AS-2	COMMERCIAL METALS COMPANY SENIOR CORP_BN	11/12/2025	BOFA SECURITIES INC		1,228,000	1,228,000	0
201723-AV-5	COMMERCIAL METALS COMPANY SENIOR CORP_BN	11/12/2025	CITIGROUP GLOBAL MARKETS INC		1,264,000	1,264,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
20268J-AY-9	COMMONSPIRIT HEALTH SENIOR CORP_BND 4	10/17/2025	BOFA SECURITIES INC		2,080,000	2,080,000	0
20268J-BC-6	COMMONSPIRIT HEALTH SRUNSEC CORP_BND	10/17/2025	BOFA SECURITIES INC		825,000	825,000	0
20268J-BD-4	COMMONSPIRIT HEALTH SRUNSEC CORP_BND	12/08/2025	BERLB		3,450,202	3,480,000	22,122
20825C-BE-3	CONOCOPHILLIPS SENIOR CORP_BND 4.850%	07/01/2025	AGL-GEN		1,186,072	1,000,000	674
20826F-BE-5	CONOCOPHILLIPS CO SENIOR CORP_BND 5.3	07/15/2025	CITADEL SECURITIES INSTL LL		9,000,300	10,000,000	89,806
20826F-BM-7	CONOCOPHILLIPS CO SENIOR CORP_BND 5.5	09/18/2025	VARIOUS		15,470,795	16,000,000	106,028
209111-ES-8	CONSOLIDATED EDISON COMPANY OF SENIOR CO	10/15/2025	AMHERST PIERPONT SEC LLC		3,359,790	3,000,000	32,025
209111-ES-8	CONSOLIDATED EDISON COMPANY OF SENIOR CO	12/08/2025	BERLB		2,215,145	2,000,000	39,900
209111-GN-7	CONSOLIDATED EDISON COMPANY OF SENIOR CO	12/18/2025	VARIOUS		16,870,216	16,960,000	106,324
209111-GP-2	CONSOLIDATED EDISON COMPANY OF SENIOR CO	11/17/2025	JP MORGAN SECURITIES LLC		8,776,328	8,800,000	0
21871N-AC-5	CORECIVIC INC SENIOR CORP_BND 8.250%	08/12/2025	GOLDMAN SACHS & CO LLC		333,714	315,000	8,518
22100*-AA-1	CORVIAS CAMPUS LIVING - USG LL SECURED C	10/01/2025	PIK BOND ADJUSTMENT		935,749	935,749	0
231348-AA-7	CUBBLINE PROPERTIES LP CORP_BND 5.580	09/03/2025	VARIOUS		17,000,000	17,000,000	0
23311R-AA-4	DCP MIDSTREAM OPERATING LP SENIOR CORP_B	07/22/2025	CANTOR FITZGERALD & COMPANY		4,245,040	4,000,000	96,000
23338V-AZ-9	DTE ELECTRIC COMPANY SECURED CORP_BND	11/17/2025	SCOTIA CAPITAL USA INC		7,044,536	6,810,000	9,960
23345M-AB-3	DT MIDSTREAM INC SENIOR CORP_BND 144A	09/29/2025	JP MORGAN SECURITIES LLC		5,296,988	5,479,000	69,914
23357*-BA-8	DTE GAS CO CORP_BND 5.360% 10/01/37	09/23/2025	DIRECT		12,000,000	12,000,000	0
23357*-BB-6	DTE GAS CO CORP_BND 5.960% 10/01/55	09/23/2025	DIRECT		24,000,000	24,000,000	0
233853-AG-5	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO	11/25/2025	JP MORGAN SECURITIES LLC		4,750,650	5,000,000	53,438
233853-BA-7	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO	07/11/2025	JP MORGAN SECURITIES LLC		19,828,200	20,000,000	56,736
233853-BH-2	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO	08/05/2025	JP MORGAN SECURITIES LLC		10,864,877	10,880,000	0
233853-BJ-8	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO	08/05/2025	JP MORGAN SECURITIES LLC		7,277,452	7,280,000	0
24703D-BU-4	DELL INTERNATIONAL LLC SENIOR CORP_BND	09/22/2025	BOFA SECURITIES INC		4,981,650	5,000,000	0
251526-CK-3	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	09/29/2025	GOLDMAN SACHS & CO LLC		4,571,700	5,000,000	51,426
251526-CU-1	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	10/28/2025	MORGAN STANLEY & CO LLC		1,442,804	1,346,000	40,538
251526-DB-2	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	07/28/2025	DEUTSCHE BANK SECURITIES INC		10,505,000	10,505,000	0
25245B-AE-7	DIAGEO INVESTMENT CORPORATION SENIOR COR	09/12/2025	BERLB		5,207,360	4,860,000	111,628
25278X-AW-9	DIAMONDBACK ENERGY INC SENIOR CORP_BND	09/18/2025	BARCLAYS CAPITAL INC		10,363,300	10,000,000	6,944
254709-AT-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	10/31/2025	WELLS FARGO SECURITIES LLC		752,878	638,000	141
25470D-BS-7	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	07/01/2025	TAX FREE EXCHANGE		13,976,760	14,122,000	156,499
25470D-BU-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	07/01/2025	AGL-CRT12P		3,580,475	3,600,000	68,370
25470D-BV-0	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	07/01/2025	TAX FREE EXCHANGE		100,661	87,000	1,257
25704*-AA-4	DOMAIN BURLEWOOD HOLDCO LLC CORP_BND	10/03/2025	DIRECT		30,000,000	30,000,000	0
25746U-DZ-9	DOMINION ENERGY INC CAPSEC CORP_BND 6	09/29/2025	VARIOUS		24,207,200	24,120,000	91,667
25746U-EA-3	DOMINION ENERGY INC CAPSEC CORP_BND 6	09/29/2025	JP MORGAN SECURITIES LLC		5,055,850	5,000,000	47,361
260543-CR-2	DOW CHEMICAL CO SENIOR CORP_BND 5.550	12/08/2025	JEFFERIES LLC		10,668,381	11,617,000	148,964
260543-CV-3	DOW CHEMICAL CO SENIOR CORP_BND 4.800	09/18/2025	JEFFERIES LLC		4,145,699	5,000,000	82,667
260543-DN-0	DOW CHEMICAL CO SENIOR CORP_BND 4.800	11/25/2025	VARIOUS		6,325,714	6,340,000	20,800
260543-DP-5	DOW CHEMICAL CO SENIOR CORP_BND 5.650	09/03/2025	CITIGROUP GLOBAL MARKETS INC		11,584,340	11,600,000	0
26113*-AC-3	DYAL CAPITAL PARTNERS IV ISSUE CORP_BND	09/04/2025	GOLDMAN SACHS & CO LLC		26,400,000	26,400,000	0
26113@-AC-1	DYAL CAPITAL PARTNERS IV ISSUE SRSEC COR	09/04/2025	GOLDMAN SACHS & CO LLC		28,600,000	28,600,000	0
26439X-AH-6	DCP MIDSTREAM OPERATING LP SENIOR CORP_B	07/22/2025	CANTOR FITZGERALD & COMPANY		4,132,280	4,000,000	57,333
26444H-AU-5	DUKE ENERGY FLORIDA LLC SECURED CORP_BND	11/24/2025	CITIGROUP GLOBAL MARKETS INC		4,348,608	4,350,000	0
267475-AD-3	DYCOM INDUSTRIES INC SENIOR CORP_BND 144	08/12/2025	GOLDMAN SACHS & CO LLC		170,651	175,000	2,581
26867L-AP-5	EMD FINANCE LLC SENIOR CORP_BND 144A	09/02/2025	VARIOUS		22,369,612	22,400,000	10,063
26867L-AR-1	EMD FINANCE LLC SENIOR CORP_BND 144A	08/12/2025	JP MORGAN SECURITIES LLC		4,973,200	5,000,000	0
26875P-AT-8	EOG RESOURCES INC SENIOR CORP_BND 4.9	07/01/2025	AGL-GEN		2,129,713	1,800,000	30,938
26875P-AY-7	EOG RESOURCES INC SENIOR CORP_BND 5.0	10/30/2025	MORGAN STANLEY & CO LLC		5,114,500	5,000,000	83,333
26875P-AZ-4	EOG RESOURCES INC SENIOR CORP_BND 5.3	12/11/2025	JEFFERIES LLC		4,049,818	3,922,000	93,839
26875P-BA-8	EOG RESOURCES INC SENIOR CORP_BND 5.9	11/19/2025	JP MORGAN SECURITIES LLC		3,565,678	3,485,000	82,367
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144	12/17/2025	US BANCORP INVESTMENTS INC		4,639,400	4,000,000	49,000
26884L-AX-7	EQT CORP SENIOR CORP_BND 4.500% 01/15	11/14/2025	MORGAN STANLEY & CO LLC		3,479,026	3,480,000	53,070
26884L-AZ-2	EQT CORP SRUNSEC CORP_BND 6.375% 04/0	09/10/2025	TAX FREE EXCHANGE		1,171,542	1,145,000	32,239
26884T-AW-2	ERAC USA FINANCE LLC SENIOR CORP_BND 144	12/16/2025	DEUTSCHE BANK SECURITIES INC		9,709,666	9,586,000	59,148
277432-AY-6	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND	09/16/2025	JEFFERIES LLC		5,198,850	5,000,000	21,094
277432-AZ-3	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND	10/28/2025	MORGAN STANLEY & CO LLC		688,943	673,000	8,226
278865-BJ-8	ECOLAB INC SENIOR CORP_BND 2.750% 08/	07/01/2025	AGL-CRT10P		3,285,531	3,345,000	28,107
27965#-BB-7	EDENS INVESTMENT TRUST CORP_BND 5.430	09/25/2025	BOFA SECURITIES INC		25,000,000	25,000,000	0
28035Q-AA-0	EDGEWELL PERSONAL CARE CO SENIOR CORP_BN	08/12/2025	GOLDMAN SACHS & CO LLC		163,685	165,000	1,815
29103C-AA-6	EMRLD BORROWER LP SECURED CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		332,732	325,000	3,469
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP_	07/01/2025	AGL-MVA-SA		2,146,098	2,050,000	28,188
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN L CORP_BND	09/30/2025	TAX FREE EXCHANGE		28,946,923	28,885,267	287,408
29261A-AE-0	ENCOMPASS HEALTH CORP SENIOR CORP_BND	08/12/2025	GOLDMAN SACHS & CO LLC		174,582	180,000	3,053
29273V-BE-9	ENERGY TRANSFER LP SENIOR CORP_BND 5.	08/18/2025	MORGAN STANLEY & CO LLC		10,148,100	10,000,000	261,250
29273V-BG-4	ENERGY TRANSFER LP CAPSEC CORP_BND 6.	08/11/2025	JP MORGAN SECURITIES LLC		6,400,000	6,400,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
29273V-BH-2	ENERGY TRANSFER LP CAPSEC CORP_BND 6.	08/11/2025	JP MORGAN SECURITIES LLC		6,400,000	6,400,000	0
29279F-AA-7	ENERGY TRANSFER LP SENIOR CORP_BND 6.	09/18/2025	BOFA SECURITIES INC		10,160,157	10,000,000	267,361
29281W-AA-6	ENERFLEX INC SENIOR CORP_BND 144A 6.8	12/01/2025	TD SECURITIES INC		272,000	272,000	0
29355X-AH-0	ENPRO INC SENIOR CORP_BND 144A 6.125%	08/12/2025	GOLDMAN SACHS & CO LLC		142,932	140,000	1,763
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR	07/01/2025	AGL-CRT12P		218,021	200,000	1,752
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING SENIOR COR	08/18/2025	AMHERST PIERPONT SEC LLC		1,794,940	2,000,000	25,589
29379V-CJ-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR	11/10/2025	BOFA SECURITIES INC		1,579,891	1,570,000	27,004
29379V-CL-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR	12/11/2025	VARIOUS		12,473,053	12,250,000	239,922
294429-AG-0	EQUIFAX INC SENIOR CORP_BND 7.000% 07	10/28/2025	GOLDMAN SACHS & CO LLC		1,231,524	1,072,000	24,596
294429-AG-0	EQUIFAX INC SENIOR CORP_BND 7.000% 07	12/08/2025	BERLB		1,132,793	1,000,000	30,722
30040W-BB-3	EVERSOURCE ENERGY SENIOR CORP_BND 4.4	10/15/2025	JP MORGAN SECURITIES LLC		1,975,466	1,980,000	0
30303M-8Q-8	META PLATFORMS INC SENIOR CORP_BND 5.	10/29/2025	JEFFERIES LLC		3,724,236	3,600,000	92,400
30303M-AC-6	META PLATFORMS INC SENIOR CORP_BND 4.	10/30/2025	MORGAN STANLEY & CO LLC		3,114,751	3,115,000	0
303250-AG-9	FAIR ISAAC CORP SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		141,609	140,000	2,100
31428X-DJ-2	FEDEX CORP SENIOR CORP_BND 4.900% 01/	10/08/2025	TAX FREE EXCHANGE		4,743,448	5,000,000	56,486
31428X-DM-5	FEDEX CORP SENIOR CORP_BND 3.875% 08/	10/01/2025	TAX FREE EXCHANGE		28,272,684	29,441,000	190,140
31428X-DQ-6	FEDEX CORP SENIOR CORP_BND 4.100% 02/	10/08/2025	TAX FREE EXCHANGE		3,875,219	5,000,000	38,153
31428X-DR-4	FEDEX CORP SENIOR CORP_BND 4.750% 11/	10/08/2025	TAX FREE EXCHANGE		5,608,520	6,500,000	122,642
31428X-DT-0	FEDEX CORP SENIOR CORP_BND 4.400% 01/	10/08/2025	TAX FREE EXCHANGE		5,036,064	6,400,000	64,924
31428X-DU-7	FEDEX CORP SENIOR CORP_BND 4.050% 02/	10/08/2025	TAX FREE EXCHANGE		13,640,561	12,830,000	76,499
31428X-DV-5	FEDEX CORP SENIOR CORP_BND 4.950% 10/	10/08/2025	TAX FREE EXCHANGE		19,782,283	22,000,000	517,275
31428X-DW-3	FEDEX CORP SENIOR CORP_BND 5.250% 05/	10/08/2025	TAX FREE EXCHANGE		17,564,487	20,750,000	432,724
337738-AU-2	FISERV INC SENIOR CORP_BND 3.500% 07/	10/23/2025	GOLDMAN SACHS & CO LLC		1,462,605	1,500,000	16,479
340711-BC-3	FLORIDA GAS TRANSMISSION COMPA SENIOR CO	10/02/2025	BARCLAYS CAPITAL INC		1,176,464	1,127,000	20,161
345397-H8-9	FORD MOTOR CREDIT COMPANY LLC SENIOR COR	10/28/2025	MORGAN STANLEY & CO LLC		5,200,000	5,200,000	0
35137L-AK-1	FOX CORP SENIOR CORP_BND 5.576% 01/25	07/01/2025	AGL-HB-SA		1,857,314	1,500,000	5,808
361448-BJ-1	GATX CORPORATION SENIOR CORP_BND 3.50	08/18/2025	JP MORGAN SECURITIES LLC		4,570,750	5,000,000	37,917
361448-BR-3	GATX CORPORATION SENIOR CORP_BND 6.05	11/24/2025	CITIGROUP GLOBAL MARKETS INC		2,550,000	2,500,000	71,424
361448-BS-1	GATX CORPORATION SENIOR CORP_BND 5.50	12/08/2025	BERLB		1,542,183	1,500,000	39,875
36268N-AA-8	BOOST NEWCO BORROWER LLC SECURED CORP_BN	08/12/2025	GOLDMAN SACHS & CO LLC		212,032	200,000	1,167
366651-AK-3	GARTNER INC SENIOR CORP_BND 5.600% 11	12/15/2025	JP MORGAN SECURITIES LLC		7,988,510	8,000,000	20,222
369010-AC-6	GENERAL ATLANTIC PARTNERS LP CORP_BND	08/07/2025	BOFA SECURITIES INC		20,000,000	20,000,000	0
369010-AF-9	GENERAL ATLANTIC PARTNERS LP CORP_BND	08/07/2025	BOFA SECURITIES INC		45,000,000	45,000,000	0
370334-CG-7	GENERAL MILLS INC SENIOR CORP_BND 4.2	10/22/2025	BOFA SECURITIES INC		2,008,580	2,000,000	1,400
37045V-AK-6	GENERAL MOTORS CO SENIOR CORP_BND 6.6	12/08/2025	BERLB		1,085,430	1,000,000	12,467
37045V-AL-4	GENERAL MOTORS CO SENIOR CORP_BND 6.7	07/01/2025	LR-17SP-FI		9,095,069	10,000,000	125,625
37045V-BA-7	GENERAL MOTORS CO SENIOR CORP_BND 6.2	07/11/2025	MORGAN STANLEY & CO LLC		10,248,050	10,000,000	116,319
37045X-DV-5	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	08/05/2025	GOLDMAN SACHS & CO LLC		1,974,060	2,000,000	28,667
37045X-EN-2	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	08/05/2025	GOLDMAN SACHS & CO LLC		1,036,640	1,000,000	4,672
37045X-EU-6	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	08/05/2025	GOLDMAN SACHS & CO LLC		6,168,840	6,000,000	19,425
37045X-FC-5	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	09/16/2025	VARIOUS		12,375,010	12,000,000	114,722
37045X-FC-5	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	12/08/2025	BERLB		3,136,290	3,013,000	75,057
37045X-FL-5	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	10/22/2025	JP MORGAN SECURITIES LLC		1,798,938	1,800,000	0
371559-AB-1	GENESEE & WYOMING INC SECURED CORP_BND 1	08/12/2025	GOLDMAN SACHS & CO LLC		167,808	165,000	3,380
373334-LB-5	GEORGIA POWER COMPANY SENIOR CORP_BND	07/30/2025	BNP PARIBAS SECURITIES COR		6,068,220	6,000,000	128,267
373334-LD-1	GEORGIA POWER COMPANY SENIOR CORP_BND	09/24/2025	BARCLAYS CAPITAL INC		16,447,505	16,527,000	0
375558-BK-8	GILEAD SCIENCES INC SENIOR CORP_BND 4	07/01/2025	AGL-HB-SA		962,031	950,000	11,389
37940X-AB-8	GLOBAL PAYMENTS INC SENIOR CORP_BND 3	08/18/2025	BARCLAYS CAPITAL INC		9,451,500	10,000,000	3,556
37940X-AC-6	GLOBAL PAYMENTS INC SENIOR CORP_BND 4	07/01/2025	AGL-CRT6P		1,097,528	1,100,000	14,329
37940X-AR-3	GLOBAL PAYMENTS INC SENIOR CORP_BND 5	07/23/2025	MORGAN STANLEY & CO LLC		4,931,472	5,200,000	136,652
37940X-AV-4	GLOBAL PAYMENTS INC SENIOR CORP_BND 4	11/06/2025	JP MORGAN SECURITIES LLC		29,982,600	30,000,000	0
37940X-AY-8	GLOBAL PAYMENTS INC SENIOR CORP_BND 5	12/15/2025	VARIOUS		12,348,026	12,400,000	24,667
37959G-AH-0	GLOBAL ATLANTIC FIN CO SUB CORP_BND 14	11/18/2025	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	0
38141G-C4-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	12/16/2025	TRUIST SECURITIES INC		6,236,580	6,000,000	128,251
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE SUB CORP_BND	12/08/2025	BERLB		2,277,545	2,032,000	25,908
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	10/21/2025	CITADEL SECURITIES INSTL LL		994,360	1,000,000	14,046
38869A-AE-7	GRAPHIC PACKAGING INTERNATIONA SENIOR CO	08/12/2025	GOLDMAN SACHS & CO LLC		167,729	165,000	818
393154-U#-4	GREEN MOUNTAIN POWER CORPORATI SECURED C	12/03/2025	TD SECURITIES USA LLC		20,000,000	20,000,000	0
393154-V*-7	GREEN MOUNTAIN POWER CORPORATI SECURED C	12/03/2025	TD SECURITIES USA LLC		15,000,000	15,000,000	0
404119-CR-8	HCA INC SENIOR CORP_BND 5.900% 06/01/	11/24/2025	WELLS FARGO SECURITIES LLC		14,884,650	15,000,000	427,750
404119-CV-9	HCA INC SENIOR CORP_BND 6.000% 04/01/	07/30/2025	STIFEL NICOLAUS AND CO INC		5,045,508	5,200,000	104,000
404119-DF-3	HCA INC SENIOR CORP_BND 4.900% 11/15/	10/27/2025	CITIGROUP GLOBAL MARKETS INC		8,968,050	9,000,000	0
404119-DF-3	HCA INC SENIOR CORP_BND 4.900% 11/15/	12/08/2025	BERLB		1,786,490	1,805,000	9,582
404119-DH-9	HCA INC SENIOR CORP_BND 5.700% 11/15/	10/27/2025	JP MORGAN SECURITIES LLC		15,502,884	15,550,000	0
404530-AC-1	HACKENSACK MERIDIAN HEALTH SECURED CORP_	07/01/2025	AGL-GEN		7,500,000	7,500,000	98,641

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
410867-AH-8	HANOVER INSURANCE GROUP INC SENIOR CORP_	08/19/2025	GOLDMAN SACHS & CO LLC		5,998,980	6,000,000	0
42251#-AR-5	HEB GROCERY CO SENIOR CORP_BND 4.700%	10/24/2025	DIRECT		16,479,800	17,000,000	286,308
42704L-AF-1	HERC HOLDINGS INC SENIOR CORP_BND 144A	09/10/2025	BOFA SECURITIES INC		1,047,500	1,000,000	19,250
42704L-AH-7	HERC HOLDINGS INC SENIOR CORP_BND 144A	12/02/2025	WELLS FARGO SECURITIES LLC		418,000	418,000	0
42704L-AK-0	HERC HOLDINGS INC SENIOR CORP_BND 144A	12/02/2025	WELLS FARGO SECURITIES LLC		432,000	432,000	0
431571-AE-8	HILLENBRAND INC SENIOR CORP_BND 3.750	08/12/2025	GOLDMAN SACHS & CO LLC		252,428	280,000	4,725
432833-AQ-4	HILTON DOMESTIC OPERATING COMP SENIOR CO	08/12/2025	GOLDMAN SACHS & CO LLC		846,029	825,000	18,528
43475R-AR-7	AMRIZE FINANCE US LLC SENIOR CORP_BND	12/19/2025	TAX FREE EXCHANGE		799,420	800,000	7,920
43475R-AT-3	AMRIZE FINANCE US LLC SENIOR CORP_BND	12/19/2025	TAX FREE EXCHANGE		2,688,244	2,690,000	29,052
43475R-AV-8	AMRIZE FINANCE US LLC SENIOR CORP_BND	12/19/2025	TAX FREE EXCHANGE		6,371,461	6,150,000	93,958
43475R-AW-6	AMRIZE FINANCE US LLC SENIOR CORP_BND	12/19/2025	TAX FREE EXCHANGE		21,041,537	21,000,000	367,792
437076-DF-6	HOME DEPOT INC SENIOR CORP_BND 5.300%	12/11/2025	JEFFERIES LLC		9,675,400	10,000,000	245,861
442931-A*-2	HPS CORPORATE CAPITAL SOLUTION CORP_BND	08/13/2025	DIRECT		18,000,000	18,000,000	0
442931-A@-0	HPS CORPORATE CAPITAL SOLUTION CORP_BND	08/13/2025	DIRECT		3,000,000	3,000,000	0
444859-BT-8	HUMANA INC SENIOR CORP_BND 3.700% 03/	08/05/2025	GOLDMAN SACHS & CO LLC		3,896,680	4,000,000	54,678
446413-BB-1	HUNTINGTON INGALLS INDUSTRIES SENIOR COR	12/08/2025	BERLB		2,883,377	2,730,000	62,779
44891A-DM-6	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	09/11/2025	MORGAN STANLEY & CO LLC		5,172,870	5,000,000	47,111
44891A-DX-2	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	08/26/2025	JEFFERIES LLC		5,129,150	5,000,000	48,000
44891A-DZ-7	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	11/25/2025	JP MORGAN SECURITIES LLC		5,003,950	5,000,000	40,139
44891A-EA-1	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	09/15/2025	BOFA SECURITIES INC		59,798	60,000	0
45138L-BJ-1	IDAHO POWER COMPANY SECURED CORP_BND	10/02/2025	SEAPORT GLOBAL SECURITIES LLC		6,521,125	6,250,000	2,014
458140-BM-1	INTEL CORPORATION SENIOR CORP_BND 4.7	07/01/2025	AGL-HB-SA		2,497,484	2,500,000	47,830
45865V-AA-8	INTERCONTINENTAL EXCHANGE INC SENIOR COR	11/05/2025	JP MORGAN SECURITIES LLC		18,974,397	19,055,000	0
459200-LJ-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO	12/11/2025	JEFFERIES LLC		4,626,900	4,500,000	79,300
459200-LK-5	INTERNATIONAL BUSINESS MACHINE SENIOR CO	09/23/2025	WELLS FARGO SECURITIES LLC		10,148,100	10,000,000	69,667
460146-CH-4	INTERNATIONAL PAPER CO SENIOR CORP_BND	07/01/2025	AGL-CRT12P		162,123	150,000	3,225
46266T-AD-0	IQVIA INC SENIOR CORP_BND 144A 6.500%	08/12/2025	GOLDMAN SACHS & CO LLC		206,838	200,000	3,178
46647P-CR-5	JPMORGAN CHASE & CO SENIOR CORP_BND 2	12/17/2025	MORGAN STANLEY & CO LLC		1,533,247	1,700,000	4,807
46659*-AM-9	JM FAMILY ENTERPRISES INC SENIOR CORP_BN	12/17/2025	JP MORGAN SECURITIES LLC		15,000,000	15,000,000	0
470328-AH-4	JAMES CAMPBELL COMPANY LLC CORP_BND 4	08/06/2025	DIRECT		398,072	400,000	2,443
470328-AJ-0	JAMES CAMPBELL COMPANY LLC CORP_BND 4	08/06/2025	DIRECT		398,172	400,000	2,469
470328-AM-3	JAMES CAMPBELL COMPANY LLC CORP_BND 3	08/06/2025	DIRECT		5,031,660	5,100,000	25,704
470328-AN-1	JAMES CAMPBELL COMPANY LLC CORP_BND 3	08/06/2025	DIRECT		6,073,024	6,200,000	31,661
470328-AQ-4	JAMES CAMPBELL COMPANY LLC CORP_BND 3	08/06/2025	DIRECT		4,468,486	4,600,000	23,797
470328-AS-0	JAMES CAMPBELL COMPANY LLC CORP_BND 3	08/06/2025	DIRECT		4,447,464	4,600,000	22,816
470328-BD-2	JAMES CAMPBELL COMPANY LLC CORP_BND 4	08/20/2025	DIRECT		8,000,000	8,000,000	0
470328-BF-7	JAMES CAMPBELL COMPANY LLC CORP_BND 5	08/20/2025	DIRECT		11,000,000	11,000,000	0
470328-BG-5	JAMES CAMPBELL COMPANY LLC CORP_BND 5	08/20/2025	DIRECT		4,000,000	4,000,000	0
478160-CS-1	JOHNSON & JOHNSON SENIOR CORP_BND 2.2	07/01/2025	AGL-HB-SA		996,573	1,000,000	10,563
48121@-AS-0	JRD HOLDINGS LLC CORP_BND 5.300% 11/1	08/20/2025	DIRECT		12,200,760	12,000,000	183,733
48251W-AB-0	KKR & CO INC SENIOR CORP_BND 5.100% 0	08/04/2025	MORGAN STANLEY & CO LLC		14,962,800	15,000,000	0
48251W-AB-0	KKR & CO INC SENIOR CORP_BND 5.100% 0	09/12/2025	AGL-MVA-SA		1,512,576	1,500,000	27,200
48268@-AL-8	KPMG LLP SENIOR CORP_BND 3.860% 07/15	10/23/2025	DIRECT		9,258,475	9,630,000	116,678
48305Q-AB-9	KAISER FOUNDATION HOSPITALS SENIOR CORP_	07/01/2025	AGL-CRT12P		9,552,998	9,000,000	107,250
49177J-AP-7	KENVUE INC SENIOR CORP_BND 5.050% 03/	12/12/2025	VARIOUS		18,764,570	20,272,000	139,236
494550-BH-8	KINDER MORGAN ENERGY PARTNERS SENIOR COR	12/10/2025	JEFFERIES LLC		2,357,036	2,200,000	38,958
49461M-AA-8	KINETIK HOLDINGS LP SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		211,428	210,000	1,988
498894-AA-2	KNIFE RIVER CORP SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		168,046	160,000	3,513
50012L-AC-8	KODIAK GAS SERVICES LLC SENIOR CORP_BND	07/29/2025	TD SECURITIES USA LLC		3,545,073	3,446,000	114,508
50077L-AX-4	KRAFT HEINZ FOODS CO SENIOR CORP_BND	09/12/2025	BERLB		538,968	590,000	12,204
50155Q-AN-0	KYNDRYL HOLDINGS INC SENIOR CORP_BND	11/13/2025	BOFA SECURITIES INC		19,088,820	18,000,000	266,700
50160*-AA-9	L+M COMPANIES LLC CORP_BND 5.840% 11/	12/17/2025	GOLDMAN SACHS & CO LLC		34,319,000	34,319,000	0
50231*-AA-4	LS POWER GRID NEW YORK CORPORA CORP_BND	08/28/2025	MIZUHO SECURITIES USA LLC		30,000,000	30,000,000	0
50231*-AB-2	LS POWER GRID NEW YORK CORPORA SECURED C	08/28/2025	MIZUHO SECURITIES USA LLC		27,000,000	27,000,000	0
50231*-AC-0	LS POWER GRID NEW YORK CORPORA CORP_BND	08/28/2025	MIZUHO SECURITIES USA LLC		24,000,000	24,000,000	0
50231*-AD-8	LS POWER GRID NEW YORK CORPORA CORP_BND	08/28/2025	MIZUHO SECURITIES USA LLC		11,000,000	11,000,000	0
50249A-AR-4	LYB INTERNATIONAL FINANCE III SENIOR COR	11/10/2025	JP MORGAN SECURITIES LLC		2,745,064	2,765,000	0
513075-BW-0	LAMAR MEDIA CORP SENIOR CORP_BND 4.87	08/12/2025	GOLDMAN SACHS & CO LLC		167,664	170,000	3,407
521865-BA-2	LEAR CORPORATION SENIOR CORP_BND 4.25	08/05/2025	GOLDMAN SACHS & CO LLC		3,085,867	3,120,000	29,835
52532X-AH-8	LEIDOS INC SENIOR CORP_BND 2.300% 02/	07/01/2025	AGLTF1B-SA		2,003,394	2,060,000	23,558
536797-AJ-2	LITHIA MOTORS INC SENIOR CORP_BND 144A	09/09/2025	VARIOUS		751,872	750,000	0
539830-AZ-2	LOCKHEED MARTIN CORPORATION SENIOR CORP_	07/01/2025	AGL-CRT5P		420,736	395,000	0
54400#-AL-3	LORD ABBETT & CO LLC CORP_BND 5.070%	09/16/2025	BOFA SECURITIES INC		5,000,000	5,000,000	0
55336V-CC-2	MPLX LP SENIOR CORP_BND 5.400% 09/15/	10/29/2025	MORGAN STANLEY & CO LLC		3,837,772	3,800,000	45,030
55336V-CC-2	MPLX LP SENIOR CORP_BND 5.400% 09/15/	12/08/2025	BERLB		2,017,282	2,000,000	35,400

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
55336V-CD-0	MPLX LP SENIOR CORP_BND 6.200% 09/15/	08/07/2025	JP MORGAN SECURITIES LLC		7,429,741	7,560,000	0
55354G-AR-1	MSCI INC SENIOR CORP_BND 5.250% 09/01	08/05/2025	JP MORGAN SECURITIES LLC		14,370,727	14,455,000	0
55903V-BQ-5	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND	07/01/2025	TAX FREE EXCHANGE		18,216,825	18,305,000	228,454
55903V-BW-2	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND	07/01/2025	TAX FREE EXCHANGE		4,443,671	5,000,000	73,646
56585A-BL-5	MARATHON PETROLEUM CORP SENIOR CORP_BND	09/17/2025	GOLDMAN SACHS & CO LLC		2,606,875	2,500,000	6,729
571676-AZ-8	MARS INC SENIOR CORP_BND 144A 5.000%	08/26/2025	CITADEL SECURITIES INSTL LL		10,199,900	10,000,000	229,167
571676-BB-0	MARS INC SENIOR CORP_BND 144A 5.650%	12/10/2025	VARIOUS		6,682,444	6,600,000	33,272
571676-BC-8	MARS INC SENIOR CORP_BND 144A 5.700%	09/18/2025	VARIOUS		35,665,795	35,370,000	971,980
571903-BS-1	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	09/30/2025	BARCLAYS CAPITAL INC		1,228,320	1,200,000	2,853
571903-BW-2	MARRIOTT INTERNATIONAL INC SENIOR CORP_B	08/18/2025	WELLS FARGO SECURITIES LLC		9,891,100	10,000,000	0
57638P-AA-2	MASTERBRAND INC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		165,605	160,000	871
58769J-AR-8	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO	07/25/2025	MORGAN STANLEY & CO LLC		14,999,966	14,860,000	34,034
58933Y-CA-1	MERCK & CO INC SENIOR CORP_BND 5.500%	12/01/2025	DEUTSCHE BANK SECURITIES INC		7,408,054	7,420,000	0
58933Y-CC-7	MERCK & CO INC SENIOR CORP_BND 5.700%	12/01/2025	CITIGROUP GLOBAL MARKETS INC		9,926,700	10,000,000	0
59001A-BD-3	MERITAGE HOMES CORP SENIOR CORP_BND 144A	12/11/2025	GOLDMAN SACHS & CO LLC		5,890,800	6,000,000	36,813
59001A-BG-6	MERITAGE HOMES CORP SENIOR CORP_BND 5	12/16/2025	BOFA SECURITIES INC		6,126,540	6,000,000	86,633
594918-CC-6	MICROSOFT CORPORATION SENIOR CORP_BND	07/01/2025	AGL-HB-SA		830,608	760,000	4,211
594918-CE-2	MICROSOFT CORPORATION SENIOR CORP_BND	07/01/2025	AGL-HB-SA		2,046,546	2,000,000	24,829
594918-CF-9	MICROSOFT CORPORATION SENIOR CORP_BND	07/01/2025	AGL-CRT13P		3,350,584	4,575,000	2,705
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP	12/15/2025	SUSQUEHANNA FINANCIAL		6,502,140	6,000,000	76,563
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP	09/12/2025	BERLB		1,298,070	1,180,000	32,323
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP	07/30/2025	SUSQUEHANNA FINANCIAL		5,937,792	5,600,000	70,342
61201#-AU-9	MONTANA DAKOTA UTILITIES CO SENIOR CORP_	10/28/2025	DIRECT		8,000,000	8,000,000	0
61747Y-EK-7	MORGAN STANLEY SENIOR CORP_BND 2.475%	10/21/2025	BARCLAYS CAPITAL INC		1,471,665	1,500,000	9,384
61747Y-FE-0	MORGAN STANLEY SENIOR CORP_BND 5.250%	09/12/2025	AGL-MVA-SA		1,553,295	1,500,000	11,813
61747Y-FM-2	MORGAN STANLEY SUB CORP_BND 5.942% 02	10/29/2025	MORGAN STANLEY & CO LLC		4,005,010	3,800,000	52,059
61747Y-FR-1	MORGAN STANLEY SENIOR CORP_BND 5.831%	12/11/2025	JEFFERIES LLC		3,542,324	3,317,000	28,475
61945C-AD-5	MOSAIC CO/THE SENIOR CORP_BND 5.450%	11/25/2025	BBVA SECURITIES INC		4,563,768	4,400,000	7,327
61945C-AJ-2	MOSAIC CO/THE SENIOR CORP_BND 4.350%	11/10/2025	JP MORGAN SECURITIES LLC		539,644	540,000	0
62482B-AA-0	MEDLINE BORROWER LP SECURED CORP_BND 144	08/12/2025	GOLDMAN SACHS & CO LLC		273,341	285,000	4,049
62912X-AC-8	NGPL PIPECO LLC SENIOR CORP_BND 144A	10/30/2025	VARIOUS		28,918,716	25,442,000	296,637
62912X-AC-8	NGPL PIPECO LLC SENIOR CORP_BND 144A	12/08/2025	BERLB		2,367,776	2,032,000	76,292
62928C-AA-0	NGPL PIPECO LLC SENIOR CORP_BND 144A	09/29/2025	FHN FINANCIAL SECURITIES CORP		4,531,750	5,000,000	33,854
629377-CL-4	NRG ENERGY INC SEC CORP_BND 144A 4.45	07/24/2025	JP MORGAN SECURITIES LLC		9,837,100	10,000,000	49,444
629377-CT-7	NRG ENERGY INC SECURED CORP_BND 144A	09/29/2025	GOLDMAN SACHS & CO LLC		5,535,300	5,000,000	14,583
629377-CY-6	NRG ENERGY INC SENIOR CORP_BND 144A 5	08/12/2025	GOLDMAN SACHS & CO LLC		250,863	250,000	1,118
629377-DB-5	NRG ENERGY INC SECURED CORP_BND 144A	09/24/2025	CITIGROUP GLOBAL MARKETS INC		4,219,958	4,220,000	0
636180-BU-4	NATIONAL FUEL GAS COMPANY SENIOR CORP_BN	09/16/2025	MORGAN STANLEY & CO LLC		10,494,700	10,000,000	3,306
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SENIOR CORP_BND	07/01/2025	AGL-CRT2P		898,381	745,000	15,103
644188-BK-9	NEW ENGLAND POWER CO SENIOR CORP_BND 144	09/03/2025	WELLS FARGO SECURITIES LLC		9,235,000	9,235,000	0
654106-AM-5	NIKE INC SENIOR CORP_BND 3.375% 03/27	07/01/2025	AGL-HB-SA		553,683	500,000	6,703
65473P-AY-1	NISOURCE INC CAPSEC CORP_BND 5.750% 0	11/03/2025	GOLDMAN SACHS & CO LLC		15,000,000	15,000,000	0
665228-M*-0	NORTHERN ILLINOIS GAS COMPANY CORP_BND	09/24/2025	DIRECT		7,966,560	8,000,000	3,780
665228-Q*-6	NORTHERN ILLINOIS GAS COMPANY SECURED CO	12/03/2025	DIRECT		17,000,000	17,000,000	0
665228-Q@-4	NORTHERN ILLINOIS GAS COMPANY SECURED CO	12/03/2025	DIRECT		27,000,000	27,000,000	0
667655-D*-2	NORTHWEST NAT GAS CO SECURED CORP_BND	12/16/2025	TD SECURITIES USA LLC		10,000,000	10,000,000	0
667655-D@-0	NORTHWEST NAT GAS CO SECURED CORP_BND	12/16/2025	TD SECURITIES USA LLC		15,000,000	15,000,000	0
66978*-AA-7	NOVA I ISSUER LLC SECURED CORP_BND 6.	12/18/2025	WELLS FARGO SECURITIES LLC		72,500,000	72,500,000	0
674215-AN-8	CHORD ENERGY CORP SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		112,462	110,000	3,094
677415-CQ-2	OHIO POWER CO SENIOR CORP_BND 4.150%	07/01/2025	LR-17SP-FI		2,981,414	3,000,000	23,171
679574-C#-8	OLD DOMINION ELECTRIC COOPERAT SECURED C	12/16/2025	BOFA SECURITIES INC		35,000,000	35,000,000	0
681919-BH-8	OMNICOM GROUP INC SENIOR CORP_BND 144A	12/02/2025	TAX FREE EXCHANGE		4,584,480	4,560,000	35,929
682189-AQ-8	ON SEMICONDUCTOR CORPORATION SENIOR CORP	08/12/2025	GOLDMAN SACHS & CO LLC		169,430	175,000	3,052
682680-CQ-4	ONEOK INC SENIOR CORP_BND 5.375% 06/0	08/05/2025	GOLDMAN SACHS & CO LLC		3,083,610	3,000,000	29,115
682680-DC-4	ONEOK INC SENIOR CORP_BND 5.400% 10/1	08/06/2025	MIZUHO SECURITIES USA LLC		1,496,040	1,500,000	0
682680-DD-2	ONEOK INC SENIOR CORP_BND 6.250% 10/1	08/06/2025	MIZUHO SECURITIES USA LLC		29,844,000	30,000,000	0
68268N-AG-8	ONEOK PARTNERS LP SENIOR CORP_BND 6.1	07/01/2025	AGL-CRT2P		5,746,773	5,000,000	125,903
69007T-AG-9	OUTFRONT MEDIA CAPITAL LLC SECURED CORP_	08/12/2025	GOLDMAN SACHS & CO LLC		363,896	345,000	6,220
693475-CC-7	PNC FINANCIAL SERVICES GROUP I SENIOR CO	09/12/2025	AGL-MVA-SA		1,414,040	1,350,000	28,433
693475-CE-3	PNC FINANCIAL SERVICES GROUP I SENIOR CO	07/17/2025	PNC CAPITAL MARKETS INC		3,885,000	3,885,000	0
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPA SECURED C	08/26/2025	MORGAN STANLEY & CO LLC		1,393,531	1,572,000	2,838
694308-JK-4	PACIFIC GAS AND ELECTRIC COMPA SECURED C	08/05/2025	GOLDMAN SACHS & CO LLC		977,400	1,000,000	3,646
694308-KB-2	PACIFIC GAS AND ELECTRIC COMPA SECURED C	08/05/2025	GOLDMAN SACHS & CO LLC		3,053,469	3,100,000	56,058
694308-KG-1	PACIFIC GAS AND ELECTRIC COMPA SECURED C	09/11/2025	GOLDMAN SACHS & CO LLC		1,570,502	1,480,000	21,102
694308-KH-9	PACIFIC GAS AND ELECTRIC COMPA SECURED C	09/18/2025	GOLDMAN SACHS & CO LLC		10,872,600	10,000,000	120,000

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
694308-KQ-9	PACIFIC GAS AND ELECTRIC COMPA SECURED C	08/05/2025	GOLDMAN SACHS & CO LLC		3,075,420	3,000,000	37,463
694308-KU-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C	09/16/2025	GOLDMAN SACHS & CO LLC		10,409,800	10,000,000	25,333
694308-KZ-9	PACIFIC GAS AND ELECTRIC COMPA SECURED C	09/30/2025	MUFG SECURITIES AMERICAS INC		8,653,868	8,666,000	0
70470B-AA-7	PEACHTREE CORNERS FUNDING TRUS SENIOR CO	09/16/2025	VARIOUS		41,655,670	40,000,000	570,305
709599-BH-6	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	12/11/2025	BOFA SECURITIES INC		3,850,000	4,000,000	15,261
709599-BW-3	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	07/24/2025	BOFA SECURITIES INC		10,403,400	10,000,000	292,417
709599-CB-8	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	08/18/2025	VARIOUS		11,153,892	10,850,000	28,481
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC SRSUB CORP_B	08/12/2025	GOLDMAN SACHS & CO LLC		171,146	180,000	1,088
713448-DP-0	PEPSICO INC SENIOR CORP_BND 3.450% 10	07/01/2025	AGL-HB-SA		4,717,233	4,950,000	63,566
71424V-AB-6	PERMIAN RESOURCES OPERATING LL SENIOR CO	08/12/2025	GOLDMAN SACHS & CO LLC		415,076	410,000	854
717081-EV-1	PFIZER INC SENIOR CORP_BND 4.000% 03/	07/01/2025	AGL-HB-SA		2,979,181	2,750,000	47,361
717081-FG-3	PFIZER INC SENIOR CORP_BND 5.600% 11/	11/18/2025	CITIGROUP GLOBAL MARKETS INC		9,955,535	9,990,000	0
718172-BL-2	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	12/10/2025	BOFA SECURITIES INC		1,706,340	2,000,000	7,319
718172-CX-5	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	08/22/2025	HSBC SECURITIES USA INC		2,377,305	2,250,000	35,219
718172-DJ-5	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	12/16/2025	CITADEL SECURITIES INSTL LL		3,291,903	3,186,000	57,614
718547-BA-9	PHILLIPS 66 CO CAPSEC CORP_BND 6.200%	09/16/2025	RBC CAPITAL MARKETS LLC		8,400,000	8,400,000	0
72650R-BR-2	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	11/25/2025	VARIOUS		3,376,877	3,365,000	20,367
72650R-BS-0	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	11/10/2025	VARIOUS		17,449,499	17,270,000	42,205
737446-AU-8	POST HOLDINGS INC SECURED CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		369,522	360,000	11,125
74166N-AA-2	ADT SECURITY CORP SECURED CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		167,864	175,000	664
744567-BB-3	PUBLIC SERVICE ELECTRIC AND GA SECURED C	12/31/2025	DIRECT		4,945	4,945	0
74743L-AB-6	QNITY ELECTRONICS INC SENIOR CORP_BND 14	08/13/2025	RBC CAPITAL MARKETS LLC		3,033,000	3,000,000	0
74825N-AA-5	QXO BUILDING PRODUCTS INC SECURED CORP_B	08/12/2025	GOLDMAN SACHS & CO LLC		87,809	85,000	1,658
74841C-AB-7	ROCKET MORTGAGE LLC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		525,829	565,000	9,852
74949L-AC-6	RELX CAPITAL INC SENIOR CORP_BND 4.00	11/13/2025	JP MORGAN SECURITIES LLC		3,985,560	4,000,000	24,889
749868-BB-6	RREEF AMERICA REIT II INC SENIOR CORP_BN	12/10/2025	DIRECT		20,810,280	21,800,000	1,363
749868-BE-0	RREEF AMERICA REIT II INC SENIOR CORP_BN	12/10/2025	DIRECT		5,072,642	5,450,000	7,812
749983-AC-6	RWE FINANCE US LLC SENIOR CORP_BND 144A	09/29/2025	VARIOUS		8,086,754	8,160,000	8,542
749983-AE-2	RWE FINANCE US LLC SENIOR CORP_BND 144A	12/12/2025	VARIOUS		23,051,416	23,249,000	45,348
75281A-BK-4	RANGE RESOURCES CORPORATION SENIOR CORP_	08/12/2025	GOLDMAN SACHS & CO LLC		171,124	175,000	4,110
75458*-AE-9	RAYBURN COUNTRY ELECTRIC COOPE LN1 CORP_	12/19/2025	DIRECT		40,000,000	40,000,000	0
754730-AJ-8	RAYMOND JAMES FINANCIAL INC SENIOR CORP_	10/02/2025	BARCLAYS CAPITAL INC		3,947,329	3,969,000	11,885
754730-AK-5	RAYMOND JAMES FINANCIAL INC SENIOR CORP_	09/09/2025	BOFA SECURITIES INC		5,901,241	5,925,000	0
76119L-AD-3	RESIDEO FUNDING INC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		168,693	165,000	834
78081B-AV-5	ROYALTY PHARMA PLC SENIOR CORP_BND 5.	11/24/2025	VARIOUS		32,394,280	33,000,000	85,449
784888-AM-7	ARA CORE PROPERTY FUND LP SRUNSEC CORP_B	08/27/2025	DIRECT		4,000,000	4,000,000	0
78507B-AC-6	SPOWER MIS 2 FINANCE LLC SECURED CORP_BN	12/22/2025	DIRECT		17,000,000	17,000,000	0
80282K-BF-2	SANTANDER HOLDINGS USA INC SENIOR CORP_B	08/05/2025	GOLDMAN SACHS & CO LLC		2,092,120	2,000,000	53,075
80282K-BL-9	SANTANDER HOLDINGS USA INC SENIOR CORP_B	09/16/2025	MORGAN STANLEY & CO LLC		8,656,656	8,000,000	150,799
80282K-BN-5	SANTANDER HOLDINGS USA INC SENIOR CORP_B	08/05/2025	GOLDMAN SACHS & CO LLC		3,062,460	3,000,000	62,027
806407-K*-2	HENRY SCHEIN INC SENIOR CORP_BND 5.23	12/15/2025	DIRECT		75,000,000	75,000,000	0
806851-AK-7	SCHLUMBERGER HOLDINGS CORP SENIOR CORP_B	12/10/2025	BARCLAYS CAPITAL INC		15,229,161	15,300,000	39,780
81728U-AC-8	SENSATA TECHNOLOGIES INC SENIOR CORP_BND	08/12/2025	GOLDMAN SACHS & CO LLC		417,515	405,000	2,087
817565-CH-5	SERVICE CORPORATION INTERNATIO SENIOR CO	08/12/2025	GOLDMAN SACHS & CO LLC		680,879	675,000	12,722
824348-BV-7	SHERWIN-WILLIAMS COMPANY THE SENIOR COR	07/29/2025	VARIOUS		15,533,051	15,550,000	0
82453A-AB-3	SHIFT4 PAYMENTS LLC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		258,910	250,000	8,344
828908-AB-5	SIMPLOT COMPANY CORP_BND 5.640% 09/30	09/30/2025	BOFA SECURITIES INC		14,000,000	14,000,000	0
828908-AC-3	SIMPLOT COMPANY CORP_BND 5.740% 09/30	09/30/2025	BOFA SECURITIES INC		30,000,000	30,000,000	0
828908-AD-1	SIMPLOT COMPANY CORP_BND 5.890% 09/30	09/30/2025	BOFA SECURITIES INC		9,000,000	9,000,000	0
828908-AE-9	SIMPLOT COMPANY CORP_BND 6.120% 09/30	09/30/2025	BOFA SECURITIES INC		7,000,000	7,000,000	0
82967N-BG-2	SIRIUS XM RADIO LLC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		83,330	90,000	433
82967N-BJ-6	SIRIUS XM RADIO LLC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		417,883	435,000	1,353
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP SECURED COR	08/12/2025	GOLDMAN SACHS & CO LLC		411,116	405,000	7,602
83007C-AD-4	SOUTH BOW USA INFRASTRUCTURE H SENIOR CO	08/28/2025	AMHERST PIERPONT SEC LLC		1,611,083	1,590,000	32,853
83007C-AD-4	SOUTH BOW USA INFRASTRUCTURE H SENIOR CO	08/08/2025	TAX FREE EXCHANGE		16,409,759	16,500,000	292,555
833794-AC-4	SODEXO INC SENIOR CORP_BND 144A 5.150	10/24/2025	MORGAN STANLEY & CO LLC		2,061,102	2,000,000	42,917
83443Q-AA-1	SOLSTICE ADVANCED MATERIALS IN SENIOR CO	09/22/2025	MORGAN STANLEY & CO LLC		1,177,313	1,170,000	0
83545G-BE-1	SONIC AUTOMOTIVE INC SENIOR CORP_BND 144	08/12/2025	GOLDMAN SACHS & CO LLC		170,933	180,000	2,145
835495-AS-1	SONOCO PRODUCTS COMPANY SENIOR CORP_BND	10/30/2025	VARIOUS		8,227,405	8,380,000	144,833
835495-AS-1	SONOCO PRODUCTS COMPANY SENIOR CORP_BND	12/08/2025	BERLB		1,586,534	1,600,000	21,778
838515-Q*-8	SOUTH JERSEY GAS CO CORP_BND 6.050% 1	10/15/2025	DIRECT		4,500,000	4,500,000	0
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM SENIOR CO	08/05/2025	GOLDMAN SACHS & CO LLC		10,446,500	10,000,000	230,903
842434-CT-7	SOUTHERN CALIFORNIA GAS COMPAN SECURED C	07/01/2025	AGL-HB-SA		1,102,040	1,000,000	549
84346L-AD-2	SOUTHERN NATURAL GAS COMPANY L SENIOR CO	07/21/2025	TRUIST SECURITIES INC		8,560,659	8,570,000	0
845467-AS-8	EXPAND ENERGY CORP SENIOR CORP_BND 5.	11/25/2025	JANE STREET EXECUTION SERVICE		1,521,765	1,500,000	15,901

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
845467-AT-6	EXPAND ENERGY CORP SENIOR CORP_BND 4.	08/18/2025	CITADEL SECURITIES INSTL LL		9,729,500	10,000,000	23,750
84857L-AE-1	SPIRE INC CAPSEC CORP_BND 6.450% 06/0	11/18/2025	BMO CAPITAL MARKETS CORP		10,000,000	10,000,000	0
852234-AS-2	BLOCK INC SENIOR CORP_BND 6.500% 05/1	08/12/2025	GOLDMAN SACHS & CO LLC		335,134	325,000	5,164
85253#-AR-2	STAG INDUSTRIAL OPERATING PART CORP_BND	07/01/2025	TD SECURITIES USA LLC		4,000,000	4,000,000	0
85253#-AS-0	STAG INDUSTRIAL OPERATING PART CORP_BND	07/01/2025	TD SECURITIES USA LLC		4,000,000	4,000,000	0
853191-AA-2	STANDARD BUILDING SOLUTIONS IN SENIOR CO	08/12/2025	GOLDMAN SACHS & CO LLC		169,480	165,000	5,303
853192-AA-0	STANDARD BUILDING SOLUTIONS IN SENIOR CO	12/03/2025	DEUTSCHE BANK SECURITIES INC		1,580,000	1,580,000	0
857477-CR-2	STATE STREET CORP SENIOR CORP_BND 4.6	10/30/2025	BOFA SECURITIES INC		6,086,700	6,000,000	7,013
857477-CX-9	STATE STREET CORP SENIOR CORP_BND 5.1	07/17/2025	PROAMERICA BANK		8,199,426	8,200,000	164,100
857477-DE-0	STATE STREET CORP SENIOR CORP_BND 4.7	10/20/2025	GOLDMAN SACHS & CO LLC		7,000,000	7,000,000	0
857477-DE-0	STATE STREET CORP SENIOR CORP_BND 4.7	12/08/2025	BERLB		2,989,176	3,000,000	18,339
85855C-AL-4	STELLANTIS FINANCE US INC SENIOR CORP_BN	09/16/2025	MORGAN STANLEY & CO LLC		5,195,025	5,000,000	160,354
85855F-AB-9	STELLANTIS FINANCIAL SERVICES SENIOR COR	09/09/2025	GOLDMAN SACHS & CO LLC		7,794,618	7,800,000	0
86172*-AD-3	STONE POINT CREDIT CORP SENIOR CORP_BND	07/01/2025	GENERAL BROKERAGE LTD		7,407,407	7,407,407	0
86333@-AC-9	STRIPE INC CORP_BND 5.680% 09/26/35	09/16/2025	DIRECT		20,000,000	20,000,000	0
87124V-J@-9	SYDNEY ARPT FIN CO PTY LTD SECURED CORP_	11/06/2025	DIRECT		95,000,000	95,000,000	0
87157D-AG-4	SYNAPTICS INCORPORATED SENIOR CORP_BND 1	08/12/2025	GOLDMAN SACHS & CO LLC		171,443	180,000	1,160
87165B-AY-9	SYNCHRONY FINANCIAL SENIOR CORP_BND 6	07/24/2025	BOFA SECURITIES INC		4,710,000	4,710,000	0
875127-BN-1	TAMPA ELECTRIC COMPANY SENIOR CORP_BND	11/07/2025	SUSQUEHANNA FINANCIAL		2,536,575	2,500,000	24,677
87612B-BS-0	TARGA RESOURCES PARTNERS LP SENIOR CORP_	08/28/2025	BARCLAYS CAPITAL INC		1,540,216	1,540,000	5,839
87612G-AQ-4	TARGA RESOURCES CORP SENIOR CORP_BND	09/12/2025	BERLB		3,100,632	3,010,000	12,755
87612G-AR-2	TARGA RESOURCES CORP SENIOR CORP_BND	11/06/2025	RBC CAPITAL MARKETS LLC		7,495,350	7,500,000	0
87612G-AS-0	TARGA RESOURCES CORP SENIOR CORP_BND	11/06/2025	BOFA SECURITIES INC		14,788,160	14,800,000	0
878088-AC-3	TEACHERS INSURANCE AND ANNUITY SRUNSEC C	10/22/2025	BOFA SECURITIES INC		40,000,000	40,000,000	0
878088-AD-1	TEACHERS INSURANCE AND ANNUITY SRUNSEC C	10/22/2025	BOFA SECURITIES INC		60,000,000	60,000,000	0
88033G-DU-1	TENET HEALTHCARE CORP SECURED CORP_BND	08/12/2025	GOLDMAN SACHS & CO LLC		590,326	570,000	9,405
880779-BB-8	TEREX CORPORATION SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		337,255	335,000	6,863
88150*-AE-3	TERRENO UNSEC CORP_BND 3.140% 12/02/2	12/09/2025	ATLAS SP SECURITIES INC		10,194,030	11,000,000	20,148
882884-H#-9	TEXAS-NEW MEXICO POWER CO CORP_BND 5.	07/21/2025	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	0
882884-H@-1	TEXAS-NEW MEXICO POWER CO CORP_BND 5.	07/21/2025	WELLS FARGO SECURITIES LLC		35,000,000	35,000,000	0
882884-J#-7	TEXAS-NEW MEXICO POWER CO SECURED CORP_B	12/18/2025	DIRECT		13,500,000	13,500,000	0
882884-J*-1	TEXAS-NEW MEXICO POWER CO CORP_BND 5.	07/21/2025	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	0
883203-CE-9	TEXTRON INC SENIOR CORP_BND 5.500% 05	09/12/2025	BERLB		3,126,059	3,008,000	96,047
883203-CF-6	TEXTRON INC SENIOR CORP_BND 4.950% 03	10/28/2025	WELLS FARGO SECURITIES LLC		5,388,976	5,390,000	0
883203-CF-6	TEXTRON INC SENIOR CORP_BND 4.950% 03	12/08/2025	BERLB		1,908,749	1,925,000	10,323
88947E-AX-8	TOLL BROTHERS FINANCE CORP SENIOR CORP_B	09/16/2025	VARIOUS		16,295,720	16,000,000	197,867
89055F-AD-5	TOPBUILD CORP SENIOR CORP_BND 144A 5.	09/22/2025	BOFA SECURITIES INC		1,175,850	1,170,000	0
89103*-AA-7	TOREADORHOLDINGSLLC CORP BND 5.890%	12/29/2025	COMPANY		49,132,000	49,132,000	474,274
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO	07/01/2025	AGL-CRT2P		2,273,912	1,925,000	38,693
893574-AS-2	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO	11/05/2025	TD SECURITIES USA LLC		2,208,586	2,210,000	0
893574-AT-0	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO	11/05/2025	RBC CAPITAL MARKETS LLC		3,529,162	3,550,000	0
893647-BV-8	TRANSDIGM INC SECURED CORP_BND 144A 6	08/12/2025	GOLDMAN SACHS & CO LLC		337,937	330,000	9,838
896288-AC-1	TRINET GROUP INC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		170,759	165,000	5,813
90131H-BM-6	TFCF AMERICA INC SENIOR CORP_BND 6.75	07/01/2025	AGL-GEN		2,013,345	2,000,000	55,875
90290M-AH-4	US FOODS INC SENIOR CORP_BND 144A 7.2	08/12/2025	GOLDMAN SACHS & CO LLC		246,358	235,000	1,325
903522-AB-6	UWM HOLDINGS LLC SENIOR CORP_BND 144A	09/09/2025	JP MORGAN SECURITIES LLC		642,000	642,000	0
907818-EW-4	UNION PACIFIC CORPORATION SENIOR CORP_BN	09/16/2025	JP MORGAN SECURITIES LLC		4,215,218	4,760,000	4,165
907818-FW-3	UNION PACIFIC CORPORATION SENIOR CORP_BN	07/01/2025	AGL-GEN		702,425	800,000	10,489
911365-BN-3	UNITED RENTALS NORTH AMERICA SENIOR COR	07/01/2025	AGL-MVA-SA		445,000	445,000	3,461
911365-BR-4	UNITED RENTALS NORTH AMERICA SENIOR COR	08/12/2025	GOLDMAN SACHS & CO LLC		688,149	665,000	16,745
91324P-AX-0	UNITEDHEALTH GROUP INC SENIOR CORP_BND	07/01/2025	AGL-GEN		5,402,198	5,400,000	168,675
91324P-EA-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND	07/01/2025	AGL-CRT10P		2,117,923	2,160,000	4,313
91879Q-AP-4	VAIL RESORTS INC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		505,709	490,000	7,786
91913Y-AL-4	VALERO ENERGY CORPORATION SENIOR CORP_BN	12/09/2025	SUSQUEHANNA FINANCIAL		6,292,304	5,680,000	182,924
922966-AC-0	VENTURE GLOBAL PLAQUEMINES LNG SECURED C	07/01/2025	RBC CAPITAL MARKETS LLC		3,498,000	3,498,000	0
922966-AD-8	VENTURE GLOBAL PLAQUEMINES LNG SECURED C	07/15/2025	VARIOUS		10,342,048	10,284,000	16,170
92343V-HG-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B	11/10/2025	BOFA SECURITIES INC		10,499,138	10,590,000	0
92343V-HJ-6	VERIZON COMMUNICATIONS INC SENIOR CORP_B	11/10/2025	WELLS FARGO SECURITIES LLC		3,476,284	3,490,000	0
92556V-AF-3	VIATRIS INC SENIOR CORP_BND 4.000% 06	07/01/2025	AGL-CRT5P		1,606,964	1,540,000	1,198
92764M-AB-0	VIPER ENERGY PARTNERS LLC SENIOR CORP_BN	07/11/2025	VARIOUS		20,210,752	20,310,000	0
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	12/16/2025	VARIOUS		5,326,933	5,251,000	110,368
92826C-AQ-5	VISA INC SENIOR CORP_BND 2.000% 08/15	07/01/2025	AGL-CRT10P		7,656,641	8,200,000	51,478
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC SENIOR COR	08/12/2025	GOLDMAN SACHS & CO LLC		340,616	325,000	7,324
92840V-AW-2	VISTRA OPERATIONS COMPANY LLC SECURED CO	10/17/2025	VARIOUS		8,294,208	8,295,000	5,833
92840V-AW-2	VISTRA OPERATIONS COMPANY LLC SECURED CO	12/08/2025	BERLB		1,987,109	2,000,000	17,208

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
92840V-AX-0	VISTRA OPERATIONS COMPANY LLC SECURED CO	11/13/2025	CITADEL SECURITIES INSTL LL		5,967,660	6,000,000	24,367
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	10/22/2025	BOFA SECURITIES INC		2,022,500	2,000,000	42,222
928668-CS-9	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	12/08/2025	BERLB		2,087,266	2,020,000	23,432
928668-CX-8	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	09/02/2025	MORGAN STANLEY & CO LLC		21,787,574	21,800,000	0
92939U-AU-0	WEC ENERGY GROUP INC CAPSEC CORP_BND	11/03/2025	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	0
92985#-AE-2	WTG DOWNSTREAM HOLDINGS LLC SECURED CORP	12/11/2025	MIZUHO SECURITIES USA LLC		13,000,000	13,000,000	0
948565-AF-3	WEEKLEY HOMES LLC SENIOR CORP_BND 144A	12/09/2025	BOFA SECURITIES INC		631,000	631,000	0
94973V-AL-1	ELEVANCE HEALTH INC SENIOR CORP_BND 5	07/01/2025	AGL-MVA-SA		272,527	250,000	6,094
95000U-2V-4	WELLS FARGO & COMPANY SENIOR CORP_BND	10/21/2025	BARCLAYS CAPITAL INC		993,590	1,000,000	2,742
95081Q-AS-3	WESCO DISTRIBUTION INC SENIOR CORP_BND 1	08/12/2025	GOLDMAN SACHS & CO LLC		371,779	360,000	10,009
958667-AJ-6	WESTERN MIDSTREAM OPERATING LP SENIOR CO	12/01/2025	WELLS FARGO SECURITIES LLC		7,355,970	7,400,000	0
960413-BB-7	WESTLAKE CORP SENIOR CORP_BND 5.550%	11/04/2025	WELLS FARGO SECURITIES LLC		10,091,360	10,120,000	0
960413-BC-5	WESTLAKE CORP SENIOR CORP_BND 6.375%	11/04/2025	JP MORGAN SECURITIES LLC		9,934,900	10,000,000	0
97670M-C*-5	WISCONSIN GAS LLC CORP_BND 5.390% 10/	09/29/2025	DIRECT		27,000,000	27,000,000	0
97670M-C@-3	WISCONSIN GAS LLC CORP_BND 4.700% 10/	09/29/2025	DIRECT		35,000,000	35,000,000	0
983133-AC-3	WYNN RESORTS FINANCE LLC SENIOR CORP_BND	08/12/2025	GOLDMAN SACHS & CO LLC		85,427	80,000	2,818
983133-AD-1	WYNN RESORTS FINANCE LLC SENIOR CORP_BND	08/12/2025	GOLDMAN SACHS & CO LLC		342,931	340,000	8,736
983197-AA-2	WYNNTON FUNDING TRUST II SENIOR CORP_BND	09/16/2025	VARIOUS		42,048,300	41,187,000	58,246
983793-AK-6	XPO INC SENIOR CORP_BND 144A 7.125% 0	08/12/2025	GOLDMAN SACHS & CO LLC		330,073	315,000	748
98380M-AA-3	XPLR INFRASTRUCTURE OPERATING SENIOR COR	07/17/2025	CITIGROUP GLOBAL MARKETS INC		1,477,080	1,428,000	997
BID2M9-LS-4	STONE POINT CREDIT CORP CORP BND 6.2	07/01/2025	COMPANY		(7,407,407)	(7,407,407)	0
BID2VB-QT-2	LS POWER GRID NEW YORK CORPORA CORP BND	07/01/2025	DIRECT		(25,000,000)	(25,000,000)	0
BID2WT-B7-6	LS POWER GRID NEW YORK CORPORA CORP BND	07/01/2025	TD SECURITIES USA LLC		(4,000,000)	(4,000,000)	0
BID2WT-B8-4	LS POWER GRID NEW YORK CORPORA CORP BND	07/01/2025	TD SECURITIES USA LLC		(4,000,000)	(4,000,000)	0
BID2X9-N9-2	LS POWER GRID NEW YORK CORPORA AIREF5.97	07/01/2025	WELLS FARGO BANK		(24,000,000)	(24,000,000)	0
BID2X9-NA-9	LS POWER GRID NEW YORK CORPORA AIREF5.66	07/01/2025	WELLS FARGO BANK		(5,661,000)	(5,661,000)	0
06418G-AW-7	BANK OF NOVA SCOTIA SENIOR CORP_BND 4	09/08/2025	SCOTIA CAPITAL USA INC		2,000,000	2,000,000	0
13607P-VQ-4	CANADIAN IMPERIAL BANK OF COMM SENIOR CO	10/10/2025	WELLS FARGO SECURITIES LLC		9,299,430	9,000,000	119,324
15135U-BB-4	CENOVUS ENERGY INC SENIOR CORP_BND 5.	11/18/2025	JP MORGAN SECURITIES LLC		10,072,645	10,090,000	0
29250N-BC-8	ENBRIDGE INC SUB CORP_BND 5.750% 07/1	09/03/2025	SEAPORT GLOBAL SECURITIES LLC		9,925,000	10,000,000	78,264
31429K-AP-8	FEDERATION DES CAISSES DESJARD SRBN CORP	08/19/2025	TD SECURITIES USA LLC		7,290,000	7,290,000	0
36168Q-AQ-7	GFL ENVIRONMENTAL INC SECURED CORP_BND 1	08/12/2025	GOLDMAN SACHS & CO LLC		166,952	160,000	840
56501R-AX-4	MANULIFE FINANCIAL CORP SENIOR CORP_BND	12/02/2025	BOFA SECURITIES INC		20,000,000	20,000,000	0
57701R-AQ-5	MATTAMY GROUP CORP SENIOR CORP_BND 144A	12/03/2025	JP MORGAN SECURITIES LLC		382,000	382,000	0
67077M-AN-8	NUTRIEN LTD SENIOR CORP_BND 4.125% 03	09/12/2025	BERLB		3,124,107	3,346,000	67,861
71644E-AJ-1	SUNCOR ENERGY INC SENIOR CORP_BND 6.8	10/21/2025	MORGAN STANLEY & CO LLC		8,251,747	7,356,000	218,146
71644E-AJ-1	SUNCOR ENERGY INC SENIOR CORP_BND 6.8	12/08/2025	BERLB		3,074,296	2,785,000	12,625
89115K-AJ-9	TORONTO-DOMINION BANK/THE SENIOR CORP_BN	10/06/2025	TD SECURITIES USA LLC		8,400,000	8,400,000	0
89346D-AL-1	TRANSALTA CORP SENIOR CORP_BND 144A 5	12/11/2025	RBC CAPITAL MARKETS LLC		589,353	593,000	0
00135T-AF-1	AIB GROUP PLC SENIOR CORP_BND 144A 5.	07/03/2025	CITIGROUP GLOBAL MARKETS INC		8,026,321	7,900,000	60,707
00216L-AH-6	ASB BANK LTD SENIOR CORP_BND 144A 4.1	10/21/2025	BOFA SECURITIES INC		5,000,000	5,000,000	0
00253X-AB-7	AADVANTAGE LOYALTY IP LTD SECURED CORP_B	08/12/2025	GOLDMAN SACHS & CO LLC		331,205	330,000	1,160
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE L SECURED C	07/01/2025	LR-18SP		10,748,136	10,500,000	112,700
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD SECURED CORP_	08/12/2025	GOLDMAN SACHS & CO LLC		252,274	245,000	5,621
01330A-AA-4	ALBION FINANCING 1 SARL SECURED CORP_BND	07/29/2025	JP MORGAN SECURITIES LLC		7,575,503	7,344,000	87,409
013822-AH-4	ALCOA NEDERLAND HOLDING BV SENIOR CORP_B	08/12/2025	GOLDMAN SACHS & CO LLC		251,947	240,000	7,030
01609W-AZ-5	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	07/01/2025	AGL-GEN		996,004	1,000,000	963
02344B-AA-4	AMCOR GROUP FINANCE PLC SENIOR CORP_BND	10/28/2025	MORGAN STANLEY & CO LLC		1,396,704	1,346,000	31,788
03835V-AF-3	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND	10/06/2025	VARIOUS		4,033,550	5,000,000	3,667
03837A-AC-4	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND	08/26/2025	MORGAN STANLEY & CO LLC		3,488,286	3,800,000	99,539
03938L-BH-6	ARCELORMITTAL SA SENIOR CORP_BND 6.35	10/16/2025	VARIOUS		22,860,082	21,870,000	375,867
052528-AV-8	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_	09/16/2025	VARIOUS		20,733,700	20,000,000	242,333
05455J-AA-5	AXALTA COATING SYSTEMS DUTCH H SENIOR CO	08/12/2025	GOLDMAN SACHS & CO LLC		330,885	315,000	5,583
055451-BM-9	BHP BILLITON FINANCE USA LTD SENIOR CO	09/02/2025	BOFA SECURITIES INC		5,099,414	5,135,000	0
05565Q-DX-3	BP CAPITAL MARKETS PLC CAPSEC CORP_BND	09/10/2025	BOFA SECURITIES INC		20,525,000	20,000,000	282,431
05571A-AY-1	BPCE SA SRBN CORP_BND 144A 5.936% 05/	08/18/2025	JANE STREET EXECUTION SERVICE		10,360,200	10,000,000	130,262
05571A-BA-2	BPCE SA SRBN CORP_BND 144A 6.293% 01/	09/16/2025	CITADEL SECURITIES INSTL LL		7,578,410	7,000,000	77,089
05583J-AE-2	BPCE SA SENIOR CORP_BND 144A 4.625% 0	08/05/2025	GOLDMAN SACHS & CO LLC		3,006,900	3,000,000	55,500
05600L-AC-0	BMW FINANCE NV SENIOR CORP_BND 144A 2	12/15/2025	MORGAN STANLEY & CO LLC		9,809,926	10,300,000	99,481
05971K-AR-0	BANCO SANTANDER SA SRBN CORP_BND 4.55	10/30/2025	AMHERST PIERPONT SEC LLC		8,000,000	8,000,000	0
06675D-CR-1	BANQUE FEDERATIVE DU CREDIT MU SRP CORP_	07/08/2025	WELLS FARGO SECURITIES LLC		16,296,903	16,300,000	0
067316-AF-6	BACARDI LTD SENIOR CORP_BND 144A 4.70	12/10/2025	MORGAN STANLEY & CO LLC		16,816,904	16,712,000	56,184
06738E-AV-7	BARCLAYS PLC SENIOR CORP_BND 4.950% 0	07/01/2025	LR-17SP-FI		4,996,111	5,000,000	101,750
06738E-CT-0	BARCLAYS PLC SENIOR CORP_BND 4.837% 0	08/05/2025	GOLDMAN SACHS & CO LLC		1,008,570	1,000,000	19,617
202712-BX-2	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_	07/11/2025	HSBC SECURITIES USA INC		5,083,260	5,200,000	102,769

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
21989D-AB-8	CORPORACION INMOBILIARIA VESTA SENIOR CO	09/29/2025	MORGAN STANLEY & CO LLC		10,125,000	10,000,000	0
24765*-AG-0	PETERSHILL PARTNERS PLC SENIOR CORP_BND	12/02/2025	GOLDMAN SACHS & CO LLC		20,000,000	20,000,000	0
24765*-AH-8	PETERSHILL PARTNERS PLC SENIOR CORP_BND	12/02/2025	GOLDMAN SACHS & CO LLC		20,000,000	20,000,000	0
26874R-AN-8	ENI SPA SENIOR CORP_BND 144A 5.500% 0	09/29/2025	CITADEL SECURITIES INSTL LL		5,155,300	5,000,000	103,125
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV SENIOR COR	07/01/2025	LR-18SP		7,235,621	7,500,000	208,750
29278G-BJ-6	ENEL FINANCE INTERNATIONAL NV SENIOR COR	09/23/2025	JP MORGAN SECURITIES LLC		29,598,900	30,000,000	0
30260L-AA-3	TIERRA MOJADA LUXEMBOURG II SA SECURED C	07/01/2025	AGL-MVA-SA		1,103,338	1,054,274	2,357
404280-AJ-8	HSBC HOLDINGS PLC SUB CORP_BND 6.800%	07/01/2025	LR-17SP-FI		7,574,414	6,772,000	8,954
404280-EX-3	HSBC HOLDINGS PLC SENIOR CORP_BND 5.7	07/11/2025	HSBC SECURITIES USA INC		15,285,450	15,000,000	147,163
404280-FE-4	HSBC HOLDINGS PLC SENIOR CORP_BND 4.6	10/30/2025	HSBC SECURITIES USA INC		2,000,000	2,000,000	0
438127-AD-4	HONDA MOTOR CO LTD SENIOR CORP_BND 4.	07/24/2025	VARIOUS		14,984,600	15,000,000	42,512
438127-AF-9	HONDA MOTOR CO LTD SENIOR CORP_BND 5.	07/14/2025	DAIWA CAPITAL MARKETS AM		11,583,597	11,725,000	22,597
44984W-AH-0	INEOS FINANCE PLC SECURED CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		196,854	200,000	3,300
45262B-AH-6	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	07/14/2025	MORGAN STANLEY & CO LLC		7,240,239	7,100,000	16,222
45262B-AK-9	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	12/16/2025	VARIOUS		32,566,209	31,632,000	494,764
45262B-AL-7	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	12/19/2025	CITADEL SECURITIES INSTL LL		16,281,192	15,650,000	309,214
456837-BF-9	ING GROEP NV SENIOR CORP_BND 6.083% 0	08/05/2025	GOLDMAN SACHS & CO LLC		10,174,400	10,000,000	245,010
471105-AC-0	JAPAN TOBACCO INC SENIOR CORP_BND 144A	07/24/2025	WELLS FARGO SECURITIES LLC		10,113,700	10,000,000	134,722
471105-AE-6	JAPAN TOBACCO INC SENIOR CORP_BND 144A	07/14/2025	RBC CAPITAL MARKETS LLC		19,448,036	18,800,000	274,950
48241F-AD-6	KBC GROEP NV SENIOR CORP_BND 144A 4.9	07/03/2025	MUFG SECURITIES AMERICAS INC		7,964,543	7,900,000	87,666
48344F-AC-4	KALLPA GENERACION SA SENIOR CORP_BND 144	09/04/2025	AMHERST PIERPONT SEC LLC		12,634,468	12,700,000	0
49726J-AA-6	KIOXIA HOLDINGS CORP SENIOR CORP_BND 144	09/09/2025	CITIGROUP GLOBAL MARKETS INC		1,264,963	1,250,000	9,983
49726J-AB-4	KIOXIA HOLDINGS CORP SENIOR CORP_BND 144	07/16/2025	MORGAN STANLEY & CO LLC		1,060,000	1,060,000	0
539439-BE-8	LLOYDS BANKING GROUP PLC SUB CORP_BND	09/16/2025	CITADEL SECURITIES INSTL LL		5,310,550	5,000,000	79,221
53944Y-BD-4	LLOYDS BANKING GROUP PLC SENIOR CORP_BND	12/17/2025	BOFA SECURITIES INC		2,037,980	2,040,000	11,033
53944Y-BE-2	LLOYDS BANKING GROUP PLC SENIOR CORP_BND	12/08/2025	BERLB		4,135,900	4,170,000	20,040
556079-AG-6	MACQUARIE BANK LTD SUB CORP_BND 144A	08/05/2025	MORGAN STANLEY & CO LLC		16,140,000	16,140,000	0
58547D-AJ-8	MELCO RESORTS FINANCE LTD SENIOR CORP_BN	09/16/2025	DEUTSCHE BANK SECURITIES INC		3,920,000	3,920,000	0
62954W-AD-7	NTT FINANCE CORP SENIOR CORP_BND 144A	12/11/2025	GOLDMAN SACHS & CO LLC		9,588,554	10,139,000	30,918
62954W-AU-9	NTT FINANCE CORP SENIOR CORP_BND 144A	12/15/2025	TRUIST SECURITIES INC		6,566,784	6,400,000	137,893
63861V-AN-7	NATIONWIDE BUILDING SOCIETY SRBN CORP_BN	07/07/2025	WELLS FARGO SECURITIES LLC		7,550,000	7,550,000	0
639057-AN-8	NATWEST GROUP PLC SENIOR CORP_BND 5.7	07/17/2025	COMMONWEALTH SECURITIES		12,218,087	11,900,000	261,663
639057-AV-0	NATWEST GROUP PLC SENIOR CORP_BND 5.1	07/03/2025	VARIOUS		12,896,896	12,720,000	79,521
65535H-CE-7	NOMURA HOLDINGS INC SUB CORP_BND 5.04	09/02/2025	NOMURA SECURITIES INT INC		10,000,000	10,000,000	0
65558R-AN-9	NORDEA BANK ABP SRP CORP_BND 144A 4.2	08/20/2025	BOFA SECURITIES INC		1,290,634	1,293,000	0
714264-AK-4	PERNOD-RICARD SA SENIOR CORP_BND 144A	07/01/2025	LR-18SP		21,273,401	19,000,000	257,171
716973-AG-7	PFIZER INVESTMENT ENTERPRISES SENIOR COR	12/12/2025	CANTOR FITZGERALD & COMPANY		5,753,364	6,060,000	23,196
75102X-AC-0	RAIZEN FUELS FINANCE SA SENIOR CORP_BND	07/01/2025	LR-18SP		28,669,165	29,745,000	654,638
76720A-AV-8	RIO TINTO FINANCE USA PLC SENIOR CORP_	08/13/2025	AMHERST PIERPONT SEC LLC		10,142,700	10,000,000	239,583
80007R-AE-5	SANDS CHINA LTD SENIOR CORP_BND 5.400	08/05/2025	MORGAN STANLEY & CO LLC		2,934,901	2,888,000	77,110
80281L-AY-1	SANTANDER UK GROUP HOLDINGS PL SENIOR CO	09/15/2025	AMHERST PIERPONT SEC LLC		10,000,000	10,000,000	0
822582-CE-0	SHELL INTERNATIONAL FINANCE BV SENIOR CO	07/01/2025	AGL-GEN		729,602	800,000	7,153
83304J-AB-3	SNAM SPA SENIOR CORP_BND 144A 5.750%	09/29/2025	SOCIETE GENERALE PARIS		5,198,150	5,000,000	97,431
83304J-AB-3	SNAM SPA SENIOR CORP_BND 144A 5.750%	09/12/2025	BERLB		1,235,195	1,180,000	19,601
83304J-AC-1	SNAM SPA SENIOR CORP_BND 144A 6.500%	07/14/2025	GOLDMAN SACHS & CO LLC		12,279,720	12,000,000	101,833
83368R-BS-0	SOCIETE GENERALE SA SRBN CORP_BND 144A	07/14/2025	SOCIETE GENERALE PARIS		7,974,375	7,500,000	6,970
83368R-BX-9	SOCIETE GENERALE SA SRBN CORP_BND 144A	08/18/2025	GOLDMAN SACHS & CO LLC		10,412,600	10,000,000	50,550
83368R-CG-5	SOCIETE GENERALE SA SRBN CORP_BND 144A	10/28/2025	MORGAN STANLEY & CO LLC		7,238,112	7,000,000	168,269
83368R-CK-6	SOCIETE GENERALE SA SRBN CORP_BND 144A	09/29/2025	SOCIETE GENERALE PARIS		10,000,000	10,000,000	0
86562M-EB-2	SUMITOMO MITSUI FINANCIAL GROU SUB CORP_	07/15/2025	MORGAN STANLEY & CO LLC		14,613,300	15,000,000	19,320
879385-AD-4	TELEFONICA EUROPE BV SENIOR CORP_BND	11/26/2025	MORGAN STANLEY & CO LLC		2,884,175	2,500,000	41,823
87938W-AC-7	TELEFONICA EMISIONES SAU SENIOR CORP_BND	12/15/2025	VARIOUS		18,136,420	16,000,000	376,908
89157X-AB-7	TOTALENERGIES CAPITAL SA SENIOR CORP_BND	08/13/2025	SEAPORT GLOBAL SECURITIES LLC		14,504,850	15,000,000	294,980
902613-AE-8	UBS GROUP AG SENIOR CORP_BND 144A 2.0	07/24/2025	GOLDMAN SACHS & CO LLC		8,666,600	10,000,000	95,439
902613-BQ-0	UBS GROUP AG SENIOR CORP_BND 144A 5.5	07/14/2025	GOLDMAN SACHS & CO LLC		15,130,350	15,000,000	153,450
902613-BT-4	UBS GROUP AG SENIOR CORP_BND 144A 4.8	12/15/2025	VARIOUS		28,203,168	28,200,000	17,223
91911T-AQ-6	VALE OVERSEAS LTD SENIOR CORP_BND 3.7	07/01/2025	LR-17SP-FI		5,133,191	5,000,000	89,063
91911T-AS-2	VALE OVERSEAS LTD SENIOR CORP_BND 6.4	07/15/2025	MORGAN STANLEY & CO LLC		3,974,510	4,102,000	13,126
97342V-AA-2	WINDMW GMBH WINDMWGMBH 5.020% 06/30/2	09/30/2025	TAX FREE EXCHANGE		47,646,503	47,400,930	594,882
BID3BN-33-8	CORDATUS CLO PLC CORDA_37 SENIOR CORP_BN	11/04/2025	J.P. MORGAN SECURITIES INC		4,309,500	4,309,500	0
BID3DX-EC-2	JOHN WOOD GROUP FINANCE LIMITE CORP_BND	12/02/2025	COMPANY		336,708	336,708	0
BID3DX-ED-0	JOHN WOOD GROUP FINANCE LIMITE CORP_BND	12/02/2025	COMPANY		450,682	450,682	0
BID3DX-EE-8	JOHN WOOD GROUP FINANCE LIMITE CORP_BND	12/02/2025	COMPANY		1,837,242	1,837,242	0
BRTUND-7W-2	FIDEICOMISO FIBRA UNO SENIOR CORP_BND	08/27/2025	JANE STREET EXECUTION SERVICE		1,850,551	1,902,000	11,062
BRWJSU-UD-6	PATRIMONIO EN FIDEICOMISO DS 0 SECURED C	08/13/2025	VARIOUS		3,488,854	3,613,000	45,048

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
BYD850-Z4-2	ANGLIAN WATER SERVICES FINANCI SECURED C	10/31/2025	BARCLAYS BANK PLC		18,255,198	18,566,994	162,925
BYDH3M-T1-9	THAMES WATER SUPER SENIOR ISSU SECURED C	10/02/2025	TAX FREE EXCHANGE		13,356,860	14,517,913	5,259
BYDR24-4V-9	RIVERSIDE FINANCE PLC SENIOR CORP_BND	11/03/2025	CITIGROUP GLOBAL MARK LIMI		2,918,566	2,794,946	28,133
D2002*-AA-8	DFMG HOLDING GMBH SECURED CORP_BND 4.	12/04/2025	DIRECT		58,367,500	58,367,500	0
D2002*-AC-4	DFMG HOLDING GMBH SECURED CORP_BND 4.	12/04/2025	DIRECT		29,183,750	29,183,750	0
D2002*-AD-2	DFMG HOLDING GMBH SECURED CORP_BND 4.	12/04/2025	DIRECT		23,347,000	23,347,000	0
F7629A-HX-8	ENGIE SA SENIOR CORP_BND 5.000% 10/01	11/03/2025	RBC EUROPE LTD		5,685,822	6,770,448	32,550
G0372V-CV-4	ANGLIAN WATER SERVICES FINANCI SECURED C	10/21/2025	CITIGROUP GLOBAL MARK LIMI		7,048,714	7,608,469	165,406
G0753U-AV-7	HEATHROW FUNDING LTD SECURED CORP_BND	07/01/2025	AGL-CRT12P		6,108,109	6,105,144	249,364
G0852*-AC-6	BERMUDA ELECTRIC LIGHT COMPANY CORP_BND	07/10/2025	DIRECT		8,000,000	8,000,000	0
G08820-EG-6	BAT INTERNATIONAL FINANCE PLC SENIOR COR	07/01/2025	AGL-CRT12P		10,355,737	12,294,414	389,265
G08820-FX-8	BAT INTERNATIONAL FINANCE PLC SENIOR COR	07/01/2025	AGL-CRT5P		4,646,635	4,327,820	17,553
G1986Z-AA-9	CARDIFF UNIVERSITY SENIOR CORP_BND 3.	10/31/2025	BNP PARIBAS		4,018,410	6,569,250	80,769
G2018Z-AX-9	CENTRICA PLC SENIOR CORP_BND 4.250% 0	10/31/2025	RBC EUROPE LTD		16,644,687	20,671,486	122,306
G2070X-AA-9	NATIONAL GRID ELECTRICITY DIST SENIOR CO	07/01/2025	AGL-CRT12P		6,490,561	6,093,126	21,972
G2126K-AA-1	CHURCH COMMISSIONERS FOR ENGLA SENIOR CO	10/27/2025	RBC EUROPE LTD		8,550,953	11,688,656	123,199
G2R64S-AK-7	CLARION FUNDING PLC SECURED CORP_BND	10/28/2025	MORGAN STANLEY & CO INT		8,457,754	9,108,365	203,546
G3899T-AA-5	GATWICK FUNDING LTD SECURED CORP_BND	07/01/2025	AGL-CRT12P		8,743,712	8,412,600	474,027
G463DA-AD-8	HSBC HOLDINGS PLC SUB CORP_BND 6.000%	07/01/2025	LR-16SP-FI		18,703,190	19,056,000	571,199
G4718W-R3-3	LLOYDS BANK PLC SENIOR CORP_BND 6.500	07/01/2025	AGL-CRT12P		3,268,190	2,126,689	43,345
G4R1JX-AS-0	HEATHROW FUNDING LTD SECURED CORP_BND	11/03/2025	VARIOUS		12,545,370	21,125,390	133,486
G5600#-AH-5	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN	11/12/2025	DIRECT		2,224,778	2,383,367	9,683
G5600#-AJ-1	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN	11/12/2025	DIRECT		2,216,436	2,383,367	9,683
G5600#-AR-3	LONDONMETRIC PROPERTY PLC SENIOR CORP_BN	11/04/2025	DIRECT		32,741,875	32,741,875	0
G5S90X-AD-2	MANCHESTER AIRPORT GROUP FUNDI SECURED C	11/03/2025	MORGAN STANLEY & CO INT		3,864,755	5,915,925	16,821
G62893-AX-3	MOTABILITY OPERATIONS GROUP PL SENIOR CO	10/28/2025	VARIOUS		8,647,182	9,280,973	139,025
G62893-AZ-8	MOTABILITY OPERATIONS GROUP PL SENIOR CO	11/03/2025	CITIGROUP GLOBAL MARK LIMI		3,728,258	3,957,097	87,656
G6516#-AD-5	JOHN SWIRE & SONS LTD SENIOR CORP_BND	11/05/2025	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	0
G6670E-AA-6	NORTHUMBRIAN WATER FINANCE PLC SENIOR CO	07/01/2025	VARIOUS		7,135,977	7,040,935	343,372
G77774-AA-8	SANCTUARY CAPITAL PLC SECURED CORP_BND	10/29/2025	RBC EUROPE LTD		8,410,551	9,269,050	6,366
G80769-AA-3	SEVERN TRENT UTILITIES FINANCE SENIOR CO	10/31/2025	VARIOUS		15,486,534	17,337,936	650,923
G80769-AA-3	SEVERN TRENT UTILITIES FINANCE SENIOR CO	07/01/2025	AGL-CRT12P		3,228,627	3,401,094	159,983
G8251S-AB-6	SOVEREIGN HOUSING CAPITAL PLC SECURED CO	10/29/2025	RBC EUROPE LTD		8,568,823	9,057,186	134,012
G9020*-AM-2	TRAVIS PERKINS PLC SENIOR CORP_BND 6.	11/10/2025	DIRECT		15,778,200	15,778,200	0
G9020*-AN-0	TRAVIS PERKINS PLC SENIOR CORP_BND 6.	11/10/2025	DIRECT		15,778,200	15,778,200	0
G9020*-AP-5	TRAVIS PERKINS PLC SENIOR CORP_BND 6.	11/10/2025	DIRECT		17,093,050	17,093,050	0
G929ZN-AA-2	UNIVERSITY OF SOUTHAMPTON SENIOR CORP_BN	07/01/2025	AGL-CRT10P		780,180	1,663,800	7,155
G9369*-AC-3	VIRIDOR ENERGY GROUP LTD SECURED CORP_BN	10/29/2025	BNP PARIBAS SECURITIES COR		99,311,250	99,311,250	0
G9376V-DZ-1	VODAFONE GROUP PLC SENIOR CORP_BND 6.	10/23/2025	RBC EUROPE LTD		13,655,030	13,322,500	269,918
G9419D-AG-5	WALES & WEST UTILITIES FINANCE SECURED C	07/01/2025	AGL-CRT2P		13,819,370	11,949,182	155,371
G98149-AE-0	WYNN MACAU LTD SENIOR CORP_BND 5.125%	07/16/2025	NOMURA INTERNATIONAL PLC		2,995,200	3,120,000	14,213
L5011#-AC-3	IMPALA TERMS INFRASTRUCTURE SA SECURED C	08/05/2025	DIRECT		20,000,000	20,000,000	0
L5011#-AD-1	IMPALA TERMS INFRASTRUCTURE SA SECURED C	08/05/2025	DIRECT		10,000,000	10,000,000	0
L6388G-JA-9	MILLICOM INTERNATIONAL CELLULA SENIOR CO	07/15/2025	BOFA SECURITIES INC		3,916,361	3,816,000	81,302
L67359-AB-2	NEXA RESOURCES SA SENIOR CORP_BND 6.7	07/15/2025	BOFA SECURITIES INC		4,908,090	4,708,000	85,627
L7598*-AF-7	PILI 1 PORTFOLIO SCSP CORP_BND 5.000%	07/01/2025	DIRECT		17,667,750	17,667,750	139,870
L7763M-AH-3	PROLOGIS INTERNATIONAL FUNDING SENIOR CO	10/30/2025	BARR BROTHERS & CO. INC.		8,304,264	11,504,938	240,185
L7909C-AD-9	RAIZEN FUELS FINANCE SA SENIOR CORP_BND	07/01/2025	LR-18SP		9,273,014	8,900,000	148,769
L9031*-AP-6	TERMINAL INVESTMENT LIMITED HO SECURED C	10/01/2025	MIZUHO SECURITIES USA LLC		33,000,000	33,000,000	0
N30420-AC-2	MEGLOBAL BV SENIOR CORP_BND 2.625% 04	08/06/2025	MERRILL LYNCH INTERNATIONAL		3,476,224	3,670,000	26,760
N30706-HD-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR	07/01/2025	AGL-CRT12P		14,128,247	13,889,300	261,162
N57445-AA-1	MINEJESA CAPITAL BV SECURED CORP_BND	08/05/2025	JANE STREET EXECUTION SERVICE		3,577,588	3,596,000	81,310
N7163R-AY-9	PROSUS NV SENIOR CORP_BND 4.987% 01/1	07/01/2025	VARIOUS		8,219,109	10,079,000	194,075
N727AV-AV-5	COOPERATIEVE RABOBANK UA SRP CORP_BND	07/01/2025	AGL-CRT12P		783,629	745,116	26,479
P2205J-AT-7	CENCOSUD SA SENIOR CORP_BND 5.950% 05	08/27/2025	HSBC SECURITIES USA INC		3,909,375	3,750,000	56,401
P3143N-BT-0	CORPORACION NACIONAL DEL COBRE SENIOR CO	09/17/2025	VARIOUS		4,475,916	4,130,000	37,926
P3143N-BW-3	CORPORACION NACIONAL DEL COBRE SENIOR CO	07/15/2025	MIZUHO SECURITIES USA LLC		3,974,231	3,916,000	2,213
P3R94G-BP-3	CORPORACION FINANCIERA DE DESA SENIOR CO	08/27/2025	BOFA SECURITIES INC		3,838,125	3,750,000	64,167
P8718A-AQ-9	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO	07/15/2025	STONEX FINANCIAL INC		2,448,862	2,522,000	48,549
Q7160#-AU-3	ORICA FINANCE LTD CORP_BND 5.790% 07/	07/15/2025	JP MORGAN SECURITIES PLC		26,000,000	26,000,000	0
R8413J-AF-0	EQUINOR ASA SENIOR CORP_BND 4.250% 04	07/01/2025	AGL-CRT12P		2,153,053	2,397,591	79,183
X5920U-AA-1	ORLEN SA SENIOR CORP_BND 6.000% 01/30	07/16/2025	HSBC BANK PLC		4,851,120	4,756,000	133,168
Y2700R-AA-0	GENM CAPITAL LABUAN LTD SENIOR CORP_BND	08/27/2025	VARIOUS		5,923,698	6,498,000	77,945
Y56616-AA-6	MEDCO CYPRESS TREE PTE LTD SENIOR CORP_B	07/16/2025	DEUTSCHE BANK AG		2,960,220	2,874,000	39,937
Y5S5CG-AB-8	LG ENERGY SOLUTION LTD SENIOR CORP_BND	08/05/2025	ANZ SECURITIES INC		3,434,787	3,334,000	69,759

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
Y5S5CG-AR-3	LG ENERGY SOLUTION LTD SENIOR CORP_BND	09/17/2025	VARIOUS		4,384,367	4,211,000	113,619
Y7140Q-AA-9	CIKARANG LISTRINDO TBK PT SENIOR CORP_BN	09/17/2025	VARIOUS		7,499,321	7,376,000	6,789
BID1FM-4K-1	CION ARES DIVERSIFIED CREDIT F	09/30/2025	Adjustment		10,000,000	10,000,000	0
736508-R#-1	PORTLAND GENERAL ELECTRIC COMP SECURED C	12/11/2025	VARIOUS		12,507,820	13,180,000	674
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					12,856,970,370	13,024,993,770	83,176,761
00138G-C*-8	COREBRIDGE LIFE HOLDINGS, INC.	03/14/2025	Various		250,000,000	250,000,000	0
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					250,000,000	250,000,000	0
BXC350-81-5	Hardwood Funding 5.33 06/2035	03/11/2025	COMPANY		10,000,000	10,000,000	0
BXC350-81-6	Hardwood Funding 5.70 06/2045	03/11/2025	COMPANY		15,000,000	15,000,000	0
22962#-AA-4	STARWOOD (STAMFORD, CONNECTICUT) CONTROL	04/01/2025	Not Available		0	0	0
23128M-AA-8	CURIE RECEIVABLES TRUST 2017-A - ABS	06/01/2025	Various		81,980,778	85,618,102	0
36143L-2T-1	GA GLOBAL FUNDING TRUST	03/26/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		12,493,500	12,500,000	0
464338-AA-6	ISKANDAR VENTURES LLC ISKANDER VE - ABS	03/01/2025	PRIVATE PLACEMENT		32,182,986	32,182,986	0
BXC283-69-0	CHOCTA SERIES 1 PIK 6.12% 12/1	06/15/2025	PAYMENT IN KIND		2,141,452	2,141,452	0
02377N-AA-8	AMERICAN AIRLINES INC SECURED CORP_BND	10/28/2025	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	0
02377P-AA-3	AMERICAN AIRLINES INC SECURED CORP_BND	10/28/2025	JP MORGAN SECURITIES LLC		280,000	280,000	0
02377P-AA-3	AMERICAN AIRLINES INC SECURED CORP_BND	12/08/2025	BERLB		560,338	555,000	2,352
17029P-AA-3	CHOCTAW 2002 SERIES 2 CORP_BND 6.120%	09/30/2025	TAX FREE EXCHANGE		3,303,850	19,270,285	0
17029R-AA-9	CHOCTAW 2002 SERIES 2 CORP BND 6.610	09/29/2025	TAX FREE EXCHANGE		1,095,093	4,746,583	0
29446Q-2E-2	EQUITABLE AMERICA GLOBAL FUNDI SECURED C	10/31/2025	VARIOUS		12,667,440	12,680,000	35,595
34490*-AC-0	FOOTBALL CLUB TERM NOTES 2025 CORP_BND	07/24/2025	BOFA SECURITIES INC		4,000,000	4,000,000	0
34490*-AF-3	FOOTBALL CLUB TERM NOTES 2025 CORP_BND	10/02/2025	BOFA SECURITIES INC		6,000,000	6,000,000	0
34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020 SECURED CO	10/27/2025	DIRECT		12,081,077	12,416,700	22,536
41242*-CS-9	HARDWOOD FUNDING LLC CORP_BND 5.330%	07/01/2025	DIRECT		25,000,000	25,000,000	0
46849C-JP-7	JACKSON NATIONAL LIFE GLOBAL F SECURED C	08/05/2025	GOLDMAN SACHS & CO LLC		8,055,760	8,000,000	63,711
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL F SECURED C	08/05/2025	GOLDMAN SACHS & CO LLC		1,121,230	1,100,000	18,288
BID1M0-07-4	CHOCTAW GENERATION LIMITED PAR CORP_BND	12/15/2025	VARIOUS		0	2,228,395	0
BID1M0-08-2	CHOCTAW GENERATION LIMITED PAR CORP_BND	12/15/2025	VARIOUS		0	1,103,569	0
00191@-AA-5	TR CTF	03/01/2025	Various		22,591,825	22,591,825	0
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					253,555,329	280,414,897	142,482
46138G-50-8	INVESCO SENIOR LOAN	02/19/2025	Various	0.000	99,971,432	0	0
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					99,971,432	0	0
46435U-85-3	ISHARES:BRD USD HY CP BD	01/27/2025	Various	0.000	199,645,200	0	0
78467V-60-8	SPDR BLACKSTONE SR LOAN	02/21/2025	J.P. MORGAN SECURITIES LLC	0.000	99,990,234	0	0
0159999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - systematic value					299,635,434	0	0
000000-00-0	JPSPF 5.77% 06/05/2032	06/05/2025	BANK OF AMERICA, N.A.		18,000,000	18,000,000	0
000000-00-0	JPSPF 5.56% 06/05/2030	06/05/2025	BANK OF AMERICA, N.A.		20,000,000	20,000,000	0
002100-AA-3	ASF CRABAPPLE TL 9/2029 - ABS	03/01/2025	TENDER/PURCHASE OFFER		92,594,930	92,594,930	0
00231#-AA-5	ASF Orca TL 1L 12/2026 - ABS	03/01/2025	Various		52,691,487	55,012,148	0
00243@-AA-3	ASF Rembrandt TL 1L 12/2028 - ABS	03/01/2025	TENDER/PURCHASE OFFER		171,880,190	171,880,190	0
00259#-AA-2	ASF PARSNIP - ABS	03/01/2025	TENDER/PURCHASE OFFER		86,000,000	86,000,000	0
00262#-AA-7	ASF Capri TL 06/2030 - ABS	03/01/2025	COMPANY		29,290,084	29,290,084	0
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIES INC	06/06/2025	MORGAN STANLEY & CO LLC		2,111,568	3,206,000	26,556
02666T-AG-2	AMERICAN HOMES 4 RENT LP	03/27/2025	GOLDMAN SACHS & CO.		803,075	810,000	7,054
03027X-BM-1	AMERICAN TOWER CORP	03/17/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		8,783,900	10,000,000	114,750
03770D-AD-5	APOLLO DEBT SOLUTIONS BDC	04/30/2025	Various		22,979,362	22,878,000	354,460
04020E-AH-0	ARES STRATEGIC INCOME FUND	05/07/2025	MORGAN STANLEY FIXED		11,930,639	12,086,000	86,592
09258@-AA-6	BXLS Subline TL 8/2026	06/01/2025	COMPANY		50,000,000	50,000,000	0
09261H-A#-4	Blackstone Private Credit Fund - ABS	03/01/2025	CORPORATE ACTION		71,923,077	71,923,077	0
09261X-AK-8	BLACKSTONE SECURED LENDING FUND	04/02/2025	GOLDMAN SACHS & CO.		334,047	340,000	1,452
09582*-AC-1	BLUE OWL III SUB LINE (C) LOAN - ABS	06/01/2025	TENDER/PURCHASE OFFER		4,666,667	4,666,667	0
18469#-12-8	Series J Mandatory Redeemable Preferred	03/01/2025	CORPORATE ACTION		2,118,826	134,286	0
18469P-F#-2	Series P Mandatory Redeemable Preferred	03/01/2025	CORPORATE ACTION		5,013,149	160,000	0
18469P-F@-4	Series O Mandatory Redeemable Preferred	03/01/2025	CORPORATE ACTION		1,061	2,858	0
18685@-AC-6	Cliffwater Corporate Lending Fund Revolv	06/30/2025	Various		11,226,363	11,226,363	0
22822V-AW-1	CROWN CASTLE INC	03/17/2025	MORGAN STANLEY & CO LLC		12,378,356	14,750,000	143,690
30225V-AS-6	EXTRA SPACE STORAGE LP	03/27/2025	GOLDMAN SACHS & CO.		1,215,175	1,224,000	10,465
361841-AP-4	GLP CAPITAL LP	06/03/2025	WELLS FARGO SECURITIES LLC		4,730,900	5,000,000	77,222
361841-AS-8	GLP CAPITAL LP	03/06/2025	WELLS FARGO SECURITIES LLC		5,894,075	5,500,000	99,000
46284V-AL-5	IRON MOUNTAIN INC	03/19/2025	JEFFERIES LLC		470,305	488,000	4,956
529043-AF-8	LXP INDUSTRIAL TRUST	06/03/2025	Various		7,369,173	7,000,000	24,938
69435#-AC-0	PES REUSS-PLACID LLC - Term Note - ABS	03/01/2025	TENDER/PURCHASE OFFER		52,686,114	51,897,008	0
749571-AK-1	RHP HOTEL PROPERTIES LP	05/09/2025	Various		5,887,843	5,882,000	13,560

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
75884R-AW-3	REGENCY CENTERS LP	06/17/2025	Various		333,048	333,000	5,535
828807-DF-1	SIMON PROPERTY GROUP LP	03/31/2025	SUNTRUST ROBINSON HUMPHREY, INC.		4,413,750	4,400,000	5,390
829932-AE-2	SIXTH STREET LENDING PARTNERS	04/11/2025	SMBC NIKKO SECURITIES AMERICA, INC.		2,287,351	2,357,000	36,493
86277*-AB-1	Strategic Partners VIII - ABS	06/01/2025	TENDER/PURCHASE OFFER		175,700,073	176,395,573	0
86278#-AA-8	STRATEGIC TL 2025 03/2031 - ABS	03/24/2025	COMPANY		300,000,000	300,000,000	0
92564R-AE-5	VICI PROPERTIES LP	06/03/2025	Various		11,754,108	12,500,000	87,656
925650-AE-3	VICI PROPERTIES LP	01/22/2025	BARCLAYS CAPITAL INC.		9,268,600	10,000,000	106,250
925650-AK-9	VICI PROPERTIES LP	06/10/2025	Various		21,457,268	22,030,000	45,422
92747#-AA-9	GSAM Vintage VIII Financing - ABS	03/01/2025	TENDER/PURCHASE OFFER		186,364,714	190,657,157	0
00269@-AA-2	APC HOLDINGS I LP TERM_LOAN 5.700% 10	09/19/2025	VARIOUS		85,000,000	85,000,000	0
00269@-AB-0	ARES PATHFINDER FUND LP TERM_LOAN 5.9	12/15/2025	COMPANY		40,000,000	40,000,000	0
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	11/13/2025	US BANCORP INVESTMENTS INC		5,995,320	6,000,000	78,000
015271-BB-4	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	11/25/2025	VARIOUS		6,168,960	7,000,000	40,342
015271-BC-2	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	12/16/2025	VARIOUS		14,210,280	14,400,000	143,150
015271-BE-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	09/29/2025	WELLS FARGO SECURITIES LLC		5,144,300	5,000,000	173,403
03666N-A*-9	ANTARES STRATEGIC CREDIT FUND CORP_BND	09/30/2025	COMPANY		72,403,000	72,403,000	0
03770D-AF-0	APOLLO DEBT SOLUTIONS BDC SENIOR CORP_BN	12/23/2025	TAX FREE EXCHANGE		23,318,870	23,333,000	416,040
04010L-BF-9	ARES CAPITAL CORPORATION SENIOR CORP_BND	08/05/2025	GOLDMAN SACHS & CO LLC		5,123,700	5,000,000	126,476
04010L-BG-7	ARES CAPITAL CORPORATION SENIOR CORP_BND	08/05/2025	GOLDMAN SACHS & CO LLC		5,145,150	5,000,000	17,354
04010L-BH-5	ARES CAPITAL CORPORATION SENIOR CORP_BND	09/29/2025	MORGAN STANLEY & CO LLC		5,101,145	5,000,000	17,722
04010L-BL-6	ARES CAPITAL CORPORATION SENIOR CORP_BND	10/29/2025	TRUIST SECURITIES INC		2,665,575	2,700,000	19,508
04017#-AA-7	ARES INDUSTRIAL REAL ESTATE FU CORP_BND	07/10/2025	VARIOUS		15,661,000	15,661,000	0
04017#-AB-5	ARES INDUSTRIAL REAL ESTATE FU CORP_BND	07/10/2025	VARIOUS		34,000,000	34,000,000	0
04020E-AD-9	ARES STRATEGIC INCOME FUND SENIOR CORP_B	08/18/2025	JP MORGAN SECURITIES LLC		5,025,850	5,000,000	3,111
053484-AG-6	AVALONBAY COMMUNITIES INC SENIOR CORP_BN	07/30/2025	TRUIST SECURITIES INC		5,924,400	6,000,000	17,500
05348E-BG-3	AVALONBAY COMMUNITIES INC SENIOR CORP_BN	10/20/2025	RBC CAPITAL MARKETS LLC		1,578,858	1,700,000	5,431
09261X-AL-6	BLACKSTONE SECURED LENDING FUN SENIOR CO	10/06/2025	CITIGROUP GLOBAL MARKETS INC		6,449,170	6,500,000	0
09261Y-A#-7	BLACKROCK PRIVATE CREDIT FUND SENIOR COR	12/17/2025	BNP PARIBAS		10,000,000	10,000,000	0
09261Y-B*-0	BLACKROCK PRIVATE CREDIT FUND CORP_BND	10/08/2025	BNP PARIBAS SECURITIES COR		42,250,000	42,250,000	0
09589#-AA-4	BLUE OWL GP STAKES IV FINANCIN SECURED C	10/30/2025	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000	0
09589#-AB-2	BLUE OWL GP STAKES IV FINANCIN SECURED C	10/30/2025	WELLS FARGO SECURITIES LLC		45,000,000	45,000,000	0
09589#-AC-0	BLUE OWL GP STAKES IV FINANCIN SECURED C	10/30/2025	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	0
11120V-AP-8	BRIXMOR OPERATING PARTNERSHIP SENIOR COR	09/04/2025	WELLS FARGO SECURITIES LLC		1,532,682	1,535,000	0
18685@-AC-6	CLIFFWATER CORPORATE LENDING F SECURED R	12/10/2025	VARIOUS		7,528,486	7,528,486	0
18685@-BC-5	CLIFFWATER CORPORATE LENDING F SECURED C	09/17/2025	DIRECT		4,076,830	3,800,000	31,610
18685@-BK-7	CLIFFWATER CORPORATE LENDING F SECURED C	07/02/2025	DIRECT		45,000,000	45,000,000	0
18685@-BL-5	CLIFFWATER CORPORATE LENDING F SECURED C	07/02/2025	DIRECT		20,000,000	20,000,000	0
18685@-BM-3	CLIFFWATER ENHANCED LENDING FU SECURED C	07/02/2025	DIRECT		10,000,000	10,000,000	0
18685@-BN-1	CLIFFWATER CORPORATE LENDING F SECURED C	07/02/2025	DIRECT		5,000,000	5,000,000	0
22822V-AK-7	CROWN CASTLE INC SENIOR CORP_BND 3.80	07/24/2025	MORGAN STANLEY & CO LLC		14,715,885	15,000,000	253,333
22822V-AT-8	CROWN CASTLE INC SENIOR CORP_BND 2.25	10/22/2025	MORGAN STANLEY & CO LLC		3,589,400	4,000,000	24,500
22966R-AK-2	CUBESMART LP SENIOR CORP_BND 5.125% 1	08/11/2025	WELLS FARGO SECURITIES LLC		9,909,995	10,045,000	0
23134@-AB-5	CURBLINE PROPERTIES LP CORP_BND 5.870	09/03/2025	VARIOUS		10,000,000	10,000,000	0
29717P-BD-8	ESSEX PORTFOLIO LP SENIOR CORP_BND 4.	12/03/2025	WELLS FARGO SECURITIES LLC		9,909,300	10,000,000	0
32055R-AS-6	FIRST INDUSTRIAL LP SENIOR CORP_BND 5	08/26/2025	JP MORGAN SECURITIES LLC		2,139,534	2,096,000	31,484
38152B-AE-1	GOLDMAN SACHS PRIVATE CREDIT C SENIOR CO	10/09/2025	MORGAN STANLEY & CO LLC		12,413,250	12,500,000	0
38152B-AG-6	GOLDMAN SACHS PRIVATE CREDIT C SENIOR CO	11/19/2025	WELLS FARGO BANK		29,625,300	30,000,000	0
40495*-AC-2	HGIT PROPERTIES LP CORP_BND 5.170% 09	09/25/2025	WELLS FARGO BANK NA		35,000,000	35,000,000	0
40495*-AE-8	HGIT PROPERTIES LP CORP_BND 4.340% 09	09/25/2025	WELLS FARGO BANK NA		23,353,000	23,353,000	0
44107T-BA-3	HOST HOTELS & RESORTS LP SENIOR CORP_BND	09/29/2025	MORGAN STANLEY & CO LLC		6,671,160	7,500,000	63,438
44107T-BD-7	HOST HOTELS & RESORTS LP SENIOR CORP_BND	11/25/2025	BARCLAYS CAPITAL INC		5,226,950	5,000,000	147,250
46188B-AA-0	INVITATION HOMES OPERATING PAR SENIOR CO	09/29/2025	MORGAN STANLEY & CO LLC		4,332,280	5,000,000	12,500
46284V-AJ-0	IRON MOUNTAIN INC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		251,807	255,000	1,041
46284V-AP-6	IRON MOUNTAIN INC SENIOR CORP_BND 144A	08/12/2025	GOLDMAN SACHS & CO LLC		170,024	165,000	5,711
48662#-AC-8	KAYNE ANDERSON BDC INC CORP_BND 6.158	10/15/2025	DIRECT		40,000,000	40,000,000	0
49446R-BA-6	KIMCO REALTY OP LLC SENIOR CORP_BND 4	12/15/2025	JP MORGAN SECURITIES LLC		6,379,072	6,400,000	110,400
49447B-AA-1	KIMCO REALTY OP LLC SENIOR CORP_BND 6	12/16/2025	US BANCORP INVESTMENTS INC		2,266,293	2,051,000	38,650
49803X-AG-8	KITE REALTY GROUP LP SENIOR CORP_BND	09/29/2025	VARIOUS		15,188,700	15,000,000	142,278
50212@-AK-3	LP 1A REIT INC SENIOR CORP_BND 4.880%	12/19/2025	DIRECT		7,500,000	7,500,000	0
50212@-AL-1	LP 1A REIT INC SENIOR CORP_BND 5.110%	12/19/2025	DIRECT		10,000,000	10,000,000	0
50212@-AM-9	LP 1A REIT INC SENIOR CORP_BND 5.380%	12/19/2025	DIRECT		5,000,000	5,000,000	0
529043-AE-1	LXP INDUSTRIAL TRUST SENIOR CORP_BND	08/26/2025	JP MORGAN SECURITIES LLC		2,382,287	2,620,000	31,833
59523U-AS-6	MID-AMERICA APARTMENTS LP SENIOR CORP_BN	10/06/2025	BOFA SECURITIES INC		7,772,977	8,920,000	21,904
59523U-AY-3	MID-AMERICA APARTMENTS LP SENIOR CORP_BN	12/15/2025	RBC CAPITAL MARKETS LLC		6,385,152	6,400,000	29,760
601137-AA-0	MILLROSE PROPERTIES INC SENIOR CORP_BND	08/04/2025	GOLDMAN SACHS & CO LLC		2,182,000	2,182,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
62934#-AJ-6	NLC LOAN FUNDING LLC SERIES 2 SECURED TE	10/27/2025	CORPORATE ACTIONS ENTRY		100,000,000	100,000,000	0
62934#-AK-3	NLC LOAN FUNDING LLC SERIES 2 SECURED TE	10/30/2025	CORPORATE ACTIONS ENTRY		25,000,000	25,000,000	0
74340X-BJ-9	PROLOGIS LP SENIOR CORP_BND 4.375% 09	12/05/2025	AMHERST PIERPONT SEC LLC		4,259,300	5,000,000	50,434
74340X-BZ-3	PROLOGIS LP SENIOR CORP_BND 1.750% 07	07/30/2025	FIFTH THIRD SECURITIES, INC		2,454,312	2,800,000	4,083
74340X-CK-5	PROLOGIS LP SENIOR CORP_BND 5.250% 03	12/12/2025	RBC CAPITAL MARKETS LLC		2,874,622	3,030,000	39,769
74350L-AB-0	PROLOGIS TARGETED US LOGISTICS SENIOR CO	08/26/2025	WELLS FARGO SECURITIES LLC		9,658,877	9,372,000	209,048
74350L-AC-8	PROLOGIS TARGETED US LOGISTICS SENIOR CO	12/15/2025	MORGAN STANLEY & CO LLC		5,341,313	5,241,000	115,411
74350L-AE-4	PROLOGIS TARGETED US LOGISTICS SENIOR CO	11/25/2025	VARIOUS		9,546,906	9,700,000	26,415
74350L-AE-4	PROLOGIS TARGETED US LOGISTICS SENIOR CO	12/08/2025	BERLB		2,933,251	3,000,000	15,438
749571-AK-1	RHP HOTEL PROPERTIES LP SENIOR CORP_BND	08/12/2025	GOLDMAN SACHS & CO LLC		595,625	580,000	13,823
74986@-BA-8	RREEF AMERICA REIT II INC SENIOR CORP_BN	11/03/2025	DIRECT		3,891,000	4,000,000	12,249
75010@-AB-4	RREEF CORE PLUS INDUSTRIAL REI SENIOR CO	11/24/2025	TD SECURITIES USA LLC		5,000,000	5,000,000	0
75018@-AA-8	RREEF AMER II LOWER REIT LLC SENIOR CORP	11/06/2025	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	0
75018@-AB-6	RREEF AMER II LOWER REIT LLC SENIOR CORP	11/06/2025	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	0
756109-BK-9	REALTY INCOME CORPORATION SENIOR CORP_BN	11/13/2025	WELLS FARGO SECURITIES LLC		3,832,920	4,000,000	51,322
756109-CT-9	REALTY INCOME CORPORATION SENIOR CORP_BN	07/30/2025	MORGAN STANLEY & CO LLC		6,016,818	6,000,000	94,813
756109-CX-0	REALTY INCOME CORPORATION SENIOR CORP_BN	12/15/2025	TRUIST SECURITIES INC		6,331,904	6,400,000	56,000
75884R-BB-8	REGENCY CENTERS LP SENIOR CORP_BND 5.	12/16/2025	WELLS FARGO SECURITIES LLC		4,683,161	4,551,000	100,881
78488@-AN-5	ARA CORE PROPERTY FUND LP CORP_BND 6.	07/01/2025	PNC SEC CORP		5,000,000	5,000,000	0
828807-DH-7	SIMON PROPERTY GROUP LP SENIOR CORP_BND	07/23/2025	SUSQUEHANNA FINANCIAL		3,022,335	4,500,000	53,219
828807-DT-1	SIMON PROPERTY GROUP LP SENIOR CORP_BND	12/17/2025	DEUTSCHE BANK SECURITIES INC		1,034,897	1,150,000	11,597
828807-DX-2	SIMON PROPERTY GROUP LP SENIOR CORP_BND	12/12/2025	WELLS FARGO SECURITIES LLC		8,571,426	7,692,000	213,133
828807-DZ-7	SIMON PROPERTY GROUP LP SENIOR CORP_BND	08/12/2025	WELLS FARGO SECURITIES LLC		9,479,663	9,510,000	0
829932-AF-9	SIXTH STREET LENDING PARTNERS SENIOR COR	12/24/2025	TAX FREE EXCHANGE		17,212,169	17,357,000	469,543
87278*-AG-7	TRUMBULL PROPERTY FUND CORP_BND 5.720	08/14/2025	BANC OF AMERICA SECURITIES LLC		10,000,000	10,000,000	0
925650-AE-3	VICI PROPERTIES LP SENIOR CORP_BND 5.	07/01/2025	LR-18SP		2,377,692	2,500,000	17,188
92890H-AD-4	WEA FINANCE LLC SENIOR CORP_BND 144A	07/25/2025	SEAPORT GLOBAL SECURITIES LLC		15,297,361	18,574,000	321,046
92928Q-AD-0	WEA FINANCE LLC SENIOR CORP_BND 144A	12/12/2025	SEAPORT GLOBAL SECURITIES LLC		3,131,178	3,833,000	41,857
Q4352*-AB-4	GROWTHPOINT PROPERTIES AUSTRAL SECURED C	07/21/2025	DIRECT		2,456,575	2,500,000	14,688
44107T-BE-5	HOST HOTELS & RESORTS LP SENIOR CORP_BND	11/12/2025	WELLS FARGO SECURITIES LLC		17,887,158	17,970,000	0
BYD7LP-NR-3	REALTY INCOME CORPORATION SENIOR CORP_BN	10/29/2025	CITIGROUP GLOBAL MARK LIMI		8,572,017	9,004,220	73,822
89834M-AA-4	FIDEICOMISO IRREVOCABLE NO 240 SENIOR CO	12/03/2025	TAX FREE EXCHANGE		1,800,772	1,848,000	0
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					2,604,490,468	2,621,534,048	5,260,949
05598@-AC-9	BMS Holdings III Corp. 2021 Incremental	01/01/2025	Direct		3,472,742	3,508,654	0
50248*-AA-5	LVF Holdings, Inc. Initial Term Loan	01/06/2025	Various		0	15,279	0
000000-00-0	MPG PARENT DDTL UNF 1L 01/2027 - Unfunde	01/15/2025	Various		0	267,857	0
02082A-AQ-7	Alpine Acquistion 3rd Amendment Incremen	01/22/2025	Various		555,830	555,830	0
50205#-AB-0	LHS Acquisition T/L 1L 1/25	01/22/2025	DIRECT		2,267,353	2,267,353	0
02124#-AB-9	1L Incremental 2025 Term Loan	01/24/2025	Unmatched Counter Party		1,380,551	1,394,496	0
02082A-AQ-7	Alpine Acquistion 3rd Amendment Incremen	01/28/2025	Various		0	801,429	0
BXC335-88-0	FUSMID DDTL AMD 2 1L 11/2029	01/28/2025	Bank of New York Mellon		225,799	225,799	0
000000-00-0	Applied Technical Services, LLC Term Loa	02/01/2025	Direct		86,165	86,165	0
BXC348-69-5	LEGO CTL Series A 5.795% 02/15	02/06/2025	MESIROW FINANCIAL INC.		0	0	0
BXC349-17-6	Post 14th AMND Term Loan	02/14/2025	CORPORATE REORGANIZATIONS		4,103,796	4,187,547	0
000000-00-0	Ellkay, LLC Revolving Loan	02/26/2025	Various		267,848	267,848	0
BXC344-64-8	CASSIP TLB 1L 02/26/2032	02/26/2025	Various		5,949,768	6,066,281	0
36457W-AJ-0	Galway Borrower LLC Delayed TL	03/06/2025	Various		6,940	6,940	0
000000-00-0	QLTY REV 1L 5/15/2029 - Unfunded	03/06/2025	Bank of New York Mellon		1,050,399	1,357,833	0
000000-00-0	YLG Holdings, Inc. Term Loan	03/06/2025	Various		8,682,481	8,682,481	0
000000-00-0	MOTFUE TL B10 1L 04/2029	03/07/2025	PAYDOWN		16,713,316	16,670,639	0
000000-00-0	DRML Holdings T/L 1L 3/25	03/14/2025	DIRECT		11,000,000	11,000,000	0
02082A-AP-9	Alpine Acquistion Second Amendment Term	03/17/2025	Various		7,819,953	7,819,953	0
BXC351-10-1	GAST MIDCO 6.40 5/2034	03/17/2025	COMPANY		149,321,750	148,528,250	0
000000-00-0	ADVANCED WEB TECHNOLOGIES HOLDING COMPAN	03/24/2025	Various		0	140,731	0
00798@-AD-6	Advanced Web Technologies Holding Compan	03/27/2025	Direct		58,677	58,677	0
000000-00-0	Dwyer Instruments, LLC Revolving Loan	03/27/2025	Various		61,180	61,180	0
08167P-AB-2	BENSPO TLB 1L 02/2031	03/27/2025	JP MORGAN CHASE BANK N.A.		396,127	397,120	0
BXC332-00-7	HLLN GBP TL B 1L 03/2032	03/27/2025	COMPANY		21,307,491	21,616,528	0
000000-00-0	Galway Borrower LLC Revolving Loan	03/28/2025	Various		192,896	192,896	0
000000-00-0	U.S. Legal Support, Inc. Revolving Credi	03/31/2025	Various		36,365	36,365	0
000000-00-0	FS Squared T/L 1L (Add-On) 12/24	04/01/2025	DIRECT		(12,009,375)	(12,115,385)	0
000000-00-0	QM Buyer T/L 1L 12/24	04/01/2025	DIRECT		(10,300,073)	(10,377,907)	0
000000-00-0	Pediatric Home Respiratory T/L 1L 12/24	04/01/2025	DIRECT		(6,210,567)	(6,241,776)	0
000000-00-0	FS Squared R/C 1L (Add-On) 12/24	04/01/2025	DIRECT		(4,338,413)	(4,338,413)	0
000000-00-0	ACP Oak Buyer T/L 1L (Add-On) 12/24	04/01/2025	DIRECT		(2,279,291)	(2,279,291)	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
000000-00-0	Pediatric Home Respiratory R/C 1L 12/24	04/01/2025	DIRECT		(108,553)	(108,553)	0
000000-00-0	Helios Buyer, Inc. Revolving Loan	04/01/2025	Various		905,289	905,289	0
BXC335-52-2	NEUDBV DDTL 1L 03/2029	04/01/2025	BANK OF NEW YORK MELLON		2,626,832	2,619,840	0
000000-00-0	Dwyer Instruments, LLC Revolving Loan	04/03/2025	Various		0	1,000,910	0
82571#-AB-9	SIQ Holdings R/C 1I 4/20 - Unfunded	04/07/2025	DIRECT		0	612,099	0
53818@-AA-7	1L CAPEX FACILITY DELAYED DRAW TERM LOAN	04/07/2025	US BANK TRUST COMPANY N.A.		9,552,290	9,552,290	0
000000-00-0	1L 3rd AMENDMENT INC DDTL ? UNFUNDED	04/11/2025	DIRECT		0	1,023,561	0
BXC352-73-8	DIVHOL TLB 1L 04/2032	04/17/2025	COMPANY		7,857,031	7,936,395	0
35115@-AG-1	42 North Dental T/L 1L (Add-On) 4/25	04/18/2025	DIRECT		1,319,305	1,319,305	0
23761F-AB-3	1L TERM LOAN	04/23/2025	MUFG BANK LTD		7,967,898	7,990,788	0
000000-00-0	THG ACQUISITION LLC	04/29/2025	DIRECT		282,118	282,118	0
60775*-AA-5	MODMED TL 1L 04/2032	04/30/2025	COMPANY		3,104,589	3,135,949	0
000000-00-0	CRUMBL RCF 1L 04/2032	05/05/2025	COMPANY		102,081	103,113	0
BXC353-14-1	CRUMBL TL 1L 04/2032	05/05/2025	COMPANY		3,960,000	4,000,000	0
000000-00-0	MTCINT DDTL UNFND A 1L 05/2026 - Unfunde	05/07/2025	Various		0	2,276,220	0
BXC331-96-3	KONBUY DDTL B 1L 07/2031	05/07/2025	BORROWING		179,224	179,224	0
000000-00-0	1L CONSTRUCTION TRANCHE A	05/07/2025	MUFG BANK LTD		4,932,270	5,000,000	0
000000-00-0	CTTECH SYN DDTL 08/2031	05/23/2025	COMPANY		249,873	249,873	0
12791*-AF-5	CTTECH INC SYN DDTL 1L 08/2031	05/23/2025	COMPANY		332,737	332,737	0
12791*-AH-1	CTTECH RCF 1L 08/2031	05/23/2025	COMPANY		811,064	819,256	0
000000-00-0	CTTECH INC DDTL 1L 8/30/2031	05/23/2025	COMPANY		1,630,320	1,638,512	0
BXC353-43-0	CWBOLD TL 1L 04/2030	05/23/2025	COMPANY		11,980,589	12,159,420	0
00177@-AE-5	AMCP Pet T/L 1L (Add-On) 6/23	05/30/2025	DIRECT		0	298	0
000000-00-0	Service Minds R/C 2 1L (Add-On) 9/24	05/30/2025	PAYMENT IN KIND		32,791	32,791	0
000000-00-0	Service Minds R/C 1L (Add-on) 11/24	05/30/2025	PAYMENT IN KIND		45,498	45,498	0
000000-00-0	NMN HOLDINGS III CORP	05/30/2025	DIRECT		1,111,111	1,111,111	0
000000-00-0	Hilsinger R/C 1L (Add-On) 04/25 - Unfund	06/02/2025	DIRECT		0	7,102,637	0
000000-00-0	Wineshipping.com LLC-Delayed Draw - TL	06/03/2025	Various		0	1,758,630	0
02082A-AL-8	Alpine Acquisition Corp II Term A-2 Loan	06/04/2025	Various		0	1,765	0
45262*-AA-6	Initial Term Loan	06/12/2025	COMPANY		995,000	1,000,000	0
000000-00-0	ACP Oak Buyer, Inc.	06/12/2025	DIRECT		13,309,859	13,309,859	0
000000-00-0	U.S. Legal Support, Inc. Revolving Credi	06/13/2025	Various		0	224,253	0
000000-00-0	KONBUY DDTL B UNF 1L 07/2026 - Unfunded	06/17/2025	Various		0	179,224	0
BXC353-42-5	IPSUM GBP DDTL 1L 05/2030	06/19/2025	COMPANY		2,413,751	2,413,751	0
000000-00-0	Revolving Loan	06/24/2025	Various		31,790	31,790	0
000000-00-0	Advanced Web Technologies Holding Compan	06/24/2025	Various		112,584	112,584	0
BXC357-87-5	AIREF TL 5.66% 7/10/2032	06/26/2025	WELLS FARGO BANK		8,492,000	8,492,000	0
000000-00-0	Helios Buyer, Inc. Revolving Loan	06/30/2025	Various		0	2,236,939	0
000000-00-0	Delayed Draw Term Loan 7/10/2024	06/30/2025	Various		108,197	108,197	0
000000-00-0	3rd Amendment DDTL - 5/29/25	06/30/2025	Various		389,233	389,233	0
BXC352-51-2	CIELO BIDCO TL 3A USD 1L 03/20	06/30/2025	COMPANY		1,339,312	1,352,840	0
000000-00-0	1L CONSTRUCTION TRANCHE B	06/30/2025	MUFG BANK LTD		1,977,482	1,977,482	0
BXC352-60-0	CIELO BIDCO TL EUR 1L 03/2032	06/30/2025	COMPANY		2,336,199	2,355,676	0
BXC357-66-7	CIELO BIDCO TL 3B USD 1L 06/20	06/30/2025	COMPANY		2,789,874	2,818,054	0
BXC351-36-0	CIELO BIDCO TL GBP 1L 03/2032	06/30/2025	COMPANY		7,616,397	7,700,068	0
00018K-AB-1	A&R Logistics R/C 1L 5/19	06/19/2025	PAYMENT IN KIND		1,314,799	1,314,799	0
00018K-AC-9	A&R Logistics T/L 1L 5/19	04/01/2025	PAYMENT IN KIND		138,870	138,870	0
00018K-AD-7	A&R Logistics T/L 2 1L (Add-On) 6/19	04/02/2025	PAYMENT IN KIND		10,723	10,723	0
00018K-AE-5	A&R Logistics T/L 3 1L (Add-On) 11/19	04/02/2025	PAYMENT IN KIND		34,035	34,035	0
00097*-AE-4	ACP Oak Buyer T/L 1L (Add-On) 12/24	04/01/2025	DIRECT		2,279,291	2,279,291	0
00177@-AB-1	AMCP Pet R/C 1L 10/20	05/06/2025	PAYMENT IN KIND		50,131	50,131	0
00177@-AD-7	AMCP Pet T/L 1L (Add-On) 12/20	05/30/2025	PAYMENT IN KIND		245,450	245,450	0
00177@-AE-5	AMCP Pet T/L 1L (Add-On) 6/23	04/28/2025	PAYMENT IN KIND		31,430	31,430	0
002100-AA-3	ASF CRABAPPLE TL 9/2029 - Unfunded	04/01/2025	Various		0	674,055	0
00234*-AG-3	AVG Intermediate DD T/L 1L (Add-On) 9/22	05/09/2025	DIRECT		163,358	163,358	0
00235#-AC-7	AVG Subsidiary DD T/L 1L (PIK) (Add-On)	03/31/2025	DIRECT		74,810	74,810	0
00251*-AE-6	A&R Logistics T/L 7 1L (Add-On) 7/21	04/02/2025	PAYMENT IN KIND		27,578	27,578	0
00251*-AJ-5	A&R Logistics T/L 11 1L (Add-On) 10/22	04/02/2025	PAYMENT IN KIND		12,640	12,640	0
00262#-AA-7	ASF Capri TL 06/2030 - Unfunded	04/01/2025	Various		0	477,160	0
00508#-AA-1	Action Signature R/C 1L 12/20	04/28/2025	PAYMENT IN KIND		294,850	294,850	0
00508#-AB-9	Action Signature T/L 1L 12/20	03/31/2025	PAYMENT IN KIND		1,092,937	1,092,937	0
00508#-AD-5	Action Signature T/L 1L (Add-On) 11/21	03/31/2025	PAYMENT IN KIND		429,254	429,254	0
00798@-AA-2	Advanced Web Technologies DD T/L 1L 12/2	06/26/2025	PAYMENT IN KIND		40,451	40,451	0
00798@-AB-0	Advanced Web Technologies T/L 1L 12/20	06/26/2025	PAYMENT IN KIND		102,823	102,823	0
00798@-AC-8	Advanced Web Technologies R/C 1L 12/20	06/24/2025	DIRECT		122,449	122,449	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
00798@-AD-6	Advanced Web Technologies Holding Compan	03/27/2025	Various		6,169	6,169	0
00798@-AE-4	Advanced Web Technologies DD T/L 1L (Add	06/26/2025	PAYMENT IN KIND		42,969	42,969	0
00798@-AF-1	Advanced Web Technologies T/L 1L (Add-On	06/26/2025	PAYMENT IN KIND		23,172	23,172	0
00798@-AH-7	Advanced Web Technologies T/L 1L (Add-On	06/26/2025	PAYMENT IN KIND		6,887	6,887	0
00804#-AC-8	Advantage HCS R/C 1L 11/23	06/20/2025	DIRECT		276,591	276,591	0
01849*-AA-1	Allergy & Clinical Midco T/L 1L 1/25	04/25/2025	DIRECT		2,192,411	2,196,429	0
01849*-AB-9	Allergy & Clinical Midco DD T/L 1L 1/25	05/05/2025	DIRECT		219,643	219,643	0
01849*-AC-7	Allergy & Clinical Midco R/C 1L 1/25	05/08/2025	DIRECT		439,286	439,286	0
02082A-AH-7	Alpine Acquistion 3rd Amendment Incremen	05/23/2025	Various		540,964	540,964	0
02082A-AL-8	Alpine Acquisition Corp II Term A-2 Loan	06/17/2025	Various		116,315	116,315	0
02082A-AP-9	Alpine Acquistion Second Amendment Term	06/02/2025	Various		110,626	110,626	0
02082A-AQ-7	Alpine Acquistion 3rd Amendment Incremen	01/09/2025	Various		57,033	57,033	0
02124X-AE-4	Alta Buyer T/L 1L (Add-On) 8/24	01/01/2025	DIRECT		3,750,891	3,788,779	0
02317*-AC-8	AMBER ACQUISITION CO. LLC, Unfunded	01/08/2025	Various		0	152,951	0
02928*-AB-1	AMRES REV 1L 07/19/2030	05/29/2025	BANK OF NEW YORK MELLON		189,766	258,145	0
02928*-AD-7	AMRES DDTL B 1L 07/19/203	02/18/2025	BANK OF NEW YORK MELLON		440,664	440,664	0
02928*-AE-5	AMRICN DDTL C 1L 05/2031	05/12/2025	Various		1,057,092	1,057,092	0
03244*-AA-8	1L TERM LOAN B	06/10/2025	Various		9,900,000	10,000,000	0
03244*-AC-4	1L REVOLVING CREDIT FACILITY	06/10/2025	Various		208,357	208,357	0
03828*-AB-0	Applied Technical Services, LLC Revolvin	01/22/2025	Various		180,689	180,689	0
04279*-AA-4	Arrowhead Holdco T/L 1L 8/21	06/30/2025	PAYMENT IN KIND		162,469	162,469	0
04279*-AE-6	Arrowhead Holdco T/L 1L (Add-On) 12/21	06/30/2025	PAYMENT IN KIND		36,667	36,667	0
04279*-AF-3	Arrowhead Holdco DD T/L 1L (Add-On) 12/2	06/30/2025	PAYMENT IN KIND		3,349	3,349	0
04748@-AC-1	1L REVOLVING CREDIT FACILITY	02/25/2025	DIRECT		875,380	875,380	0
04941*-AA-2	ATLASREV A1-A 1L 5/25/2063 NEW - Unfunde	06/18/2025	Various		0	3,533,163	0
04941*-AB-0	ATLAS REV A2A 1L 05/2063 - Unfunded	04/02/2025	Various		0	1,466,837	0
04941*-AC-8	ATLASREV A1B 1L 5/25/2063 NEW - Unfunded	06/18/2025	Various		0	3,533,163	0
04941*-AD-6	ATLAS REV A2B 1L 05/2063 - Unfunded	04/02/2025	Various		0	1,466,837	0
05373*-AA-6	AVEN HOME 2025-SL3 LLC	06/27/2025	Various		76,421,868	76,421,868	0
05373*-AB-4	AVEN HOME 2025-SL3 LLC	06/27/2025	Various		6,707,014	6,707,014	0
05373*-AC-2	AVEN HOME 2025-SL3 LLC	06/27/2025	Various		6,022,016	6,022,016	0
05373*-AD-0	AVEN HOME 2025-SL3 LLC	06/27/2025	Various		3,627,009	3,627,009	0
05373*-AE-8	AVEN HOME 2025-SL3 LLC	06/27/2025	Various		13,823,037	13,823,037	0
05742P-A#-3	BKRTIL REV 1L 06/2030	05/30/2025	COMPANY		0	2,190,636	0
05742P-A*-7	BKRTIL TL 1L 5/2031	05/30/2025	Various		868,410	875,942	0
05742P-A@-5	BKRTIL DDTL 1L 06/2031	05/30/2025	Various		875,942	875,942	0
08167P-AB-2	BENSPO TLB 1L 02/2031	03/27/2025	JP MORGAN CHASE BANK N.A.		2,057,080	2,099,061	0
1265M#-AA-8	1L CONSTRUCTION TERM LOAN	06/24/2025	DEUTSCHE BANK		19,252,204	19,352,450	0
12734@-AB-2	CONCEL TL 1L 05/2032	05/13/2025	COMPANY		5,002,622	5,053,153	0
12791*-AE-8	CTTECH INC DDTL 1L 8/30/2031	06/01/2025	COMPANY		(1,638,320)	(1,638,512)	0
12791*-AF-5	CTTECH INC SYN DDTL 1L 08/2031	06/01/2025	COMPANY		(332,737)	(332,737)	0
12791*-AG-3	CTTECH SYN DDTL 08/2031	06/01/2025	COMPANY		(249,873)	(249,873)	0
12791*-AH-1	CTTECH RCF 1L 08/2031	06/01/2025	COMPANY		(811,064)	(819,256)	0
12994*-AB-9	1L CV ITL T/L - 11/22	03/17/2025	MUFG BANK LTD		5,968,326	5,968,326	0
12994*-AC-7	1L CONSTRUCTION TO TERM LOAN	06/04/2025	MUFG BANK LTD		8,506,711	8,506,711	0
14845H-AF-9	CASMGT REV 1L 11/2029	02/11/2025	BANK OF NEW YORK MELLON		264,430	264,430	0
14862@-AA-4	Castleworks T/L 1L 6/22	06/20/2025	PAYMENT IN KIND		636,417	636,417	0
14862@-AB-2	Castleworks R/C 1L 6/22	06/20/2025	PAYMENT IN KIND		76,819	76,819	0
15032#-AC-0	Cedar DDTL C 9/2048 - Unfunded	02/05/2025	Various		0	795,760	0
17282*-AB-9	Circustrix Holdings, LLC Delayed Draw Te	06/02/2025	Various		215,054	215,054	0
20007*-AA-9	Comar Holding T/L 1L 6/18	03/18/2025	PAYMENT IN KIND		64,442	64,442	0
20007*-AB-7	Comar Holding DD T/L 1L 6/18	03/18/2025	PAYMENT IN KIND		34,215	34,215	0
20007*-AC-5	Comar Holding R/C 1L 6/18	03/18/2025	PAYMENT IN KIND		30,443	30,443	0
20007*-AD-3	Comar Holding T/L 1L (Add-On) 1/20	03/18/2025	DIRECT		4,343	4,343	0
20007*-AE-1	Comar Holding DD T/L 1L (Add-On) 1/20	03/18/2025	PAYMENT IN KIND		64,155	64,155	0
20056*-AA-9	COMMANDER BUYER, INC.	06/26/2025	COMPANY		5,503,915	5,559,510	0
20625@-AB-7	Concord III R/C 1L 12/23	03/21/2025	DIRECT		299,202	299,202	0
21775J-AB-3	Cora Health R/C 1L 6/21	06/06/2025	DIRECT		319,760	319,760	0
21873Q-AA-0	COREW DDTL 1L 5/31/2029	06/01/2025	BANK OF NEW YORK MELLON		26,846,893	27,238,060	0
23308U-AP-9	DUBCHM DDTL 1L 06/2031	04/18/2025	BORROWING		1,036,345	1,036,345	0
23371@-AC-5	DRML Holdings R/C 1L 3/25	06/16/2025	DIRECT		275,000	275,000	0
23709*-AA-4	1L Construction T/L	06/20/2025	SUMITOMO MITSUI FINANCIAL GROU		3,393,117	3,393,117	0
23761F-AB-3	1L TERM LOAN	04/15/2025	FIRST CITIZENS		7,922,850	7,922,850	0
25474#-AF-7	Distinct Holdings R/C 1L 7/24	06/06/2025	DIRECT		992,348	992,348	0
26745L-AB-4	Dwyer Instruments, LLC Revolving Loan	06/27/2025	BANK OF NEW YORK MELLON		195,682	195,679	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
27787@-AL-4	1L DELAYED DRAW TERM LOAN	03/28/2025	PAYMENT IN KIND		475,730	475,730	0
28905@-AA-3	Ellkay, LLC Initial Term Loan	02/20/2025	Various		28,064	28,064	0
29097*-AA-1	NextEra Energy TL 10/2060	06/20/2025	COMPANY		47,099,106	47,130,000	0
29280#-AC-0	Energy Labs Holding R/C 1L 4/22	03/31/2025	DIRECT		70,070	70,070	0
29484@-AA-0	Ergotron Inc	05/01/2025	Unmatched Counter Party		658,088	658,088	0
30219@-AD-4	Express Wash T/L 1L 4/25	04/10/2025	DIRECT		9,651,590	9,749,081	0
30233*-AB-2	Eye Health America DD T/L 1L 7/22	02/14/2025	DIRECT		756,328	756,328	0
30233*-AD-8	Eye Health America T/L 1L (Add-On) 2/25	02/14/2025	DIRECT		384,376	384,376	0
30233*-AE-6	Eye Health America DD T/L 1L (Add-On) 2/	06/03/2025	DIRECT		195,801	195,801	0
30294#-AE-8	FS Squared T/L 1L (Add-On) 12/24	04/01/2025	DIRECT		12,115,385	12,115,385	0
30294#-AF-5	FS Squared DD T/L A 1L (Add-On) 12/24	04/04/2025	DIRECT		5,884,615	5,884,615	0
30294#-AG-3	FS Squared DD T/L B 1L (Add-On) 12/24	03/27/2025	DIRECT		2,371,154	2,371,154	0
30294#-AH-1	FS Squared R/C 1L (Add-On) 12/24	04/04/2025	DIRECT		2,771,227	2,771,227	0
34962E-AB-0	Fortis Life Sciences T/L 1L 9/21	04/30/2025	PAYMENT IN KIND		107,996	107,996	0
34962E-AE-4	Fortis Life Sciences R/C 1L 9/21	04/30/2025	PAYMENT IN KIND		2,450	2,450	0
35927*-AA-4	FRROSA TL 1L 03/2032	03/04/2025	Various		3,918,926	3,958,311	0
35927*-AB-2	FRROSA DDTL 1L 03/2032	06/16/2025	Various		1,388,703	1,388,703	0
35927*-AC-0	FRROSA REV 1L 03/2032	06/30/2025	BANK OF NEW YORK MELLON		404,381	404,381	0
36117Y-AC-3	FUSION DDTL 1L 11/2024	04/01/2025	Reclassification		414,642	414,631	0
36117Y-AD-1	FUSMID REV 1L 11/2029 - Unfunded	05/01/2025	COMPANY		0	1,239,309	0
36210#-AA-4	GI APPLE M REV 1L 04/2029 - Unfunded	06/12/2025	Various		4,477,308	5,751,103	0
36210#-AB-2	GI APPLE M DDTL 04/2030 - Unfunded	03/31/2025	Various		0	1,928,808	0
36457W-AB-7	Galway Borrower LLC Revolving Loan	06/27/2025	Various		176,073	176,073	0
36457W-AF-8	Galway 4/23 Incremental Delayed TL	03/31/2025	Various		1,754	1,754	0
36457W-AJ-0	Galway Borrower LLC Delayed TL	04/30/2025	Various		12,977	12,977	0
364726-A#-6	Initial Term Loan	03/14/2025	COMPANY		793,237	801,249	0
36734N-AF-3	GATSYS DDTL 1L 08/2030	01/29/2025	BORROWING		750,211	750,211	0
39954*-AG-9	Ground Penetrating Radar Systems R/C 1L	06/27/2025	DIRECT		2,743,399	2,743,399	0
40487#-AC-8	HLSG Intermediate R/C 1L 3/22	04/25/2025	DIRECT		20,283	20,283	0
40487#-AF-1	HLSG Intermediate T/L 1L (2nd Incrementa	03/14/2025	DIRECT		146,992	146,992	0
40488#-AB-9	HS Spa Holdings Inc. Revolving Loan	06/27/2025	Various		287,246	567,987	0
42256#-AC-3	Heartland Veterinary R/C 1L 12/19	01/09/2025	DIRECT		136,038	136,038	0
42259#-AA-4	Healthfuse T/L 1L 1/25	01/10/2025	DIRECT		9,732,901	9,732,901	0
42327#-AC-8	Helios Buyer, Inc. Revolving Loan	06/27/2025	Various		671,666	671,666	0
42333#-AB-2	HELIX TS, LLC	06/20/2025	Various		1,032,912	1,032,912	0
42551#-AB-7	Heniff Holdco R/C 1L 12/19	05/29/2025	DIRECT		3,233,529	3,233,529	0
43282#-AB-1	The Hilsinger T/L 1L (First Out) 6/23	04/03/2025	PAYMENT IN KIND		1,330,076	1,330,076	0
43282#-AD-7	The Hilsinger T/L 1L (Third Out) 6/23	03/17/2025	PAYMENT IN KIND		556,599	556,599	0
43282#-AE-5	Hilsinger R/C 1L (Add-On) 04/25	06/25/2025	DIRECT		3,350,485	3,350,485	0
43282#-AF-2	The Hilsinger Company Parent, LLC	04/21/2025	DIRECT		22,182,294	24,491,852	0
43705@-AE-6	Home Care DD T/L 1L 3/21	06/05/2025	PAYMENT IN KIND		14,453	14,453	0
43705@-AF-3	Home Care T/L 1L 3/21	06/05/2025	PAYMENT IN KIND		32,216	32,216	0
43705@-AH-9	Home Care T/L B-1 1L (Add-On) 10/21	04/30/2025	PAYMENT IN KIND		9,989	9,989	0
43705@-AJ-5	Home Care DD T/L B-1 1L (Add-On) 10/21	06/05/2025	PAYMENT IN KIND		109,575	109,575	0
43705U-AF-8	TheKey DD T/L B-2 1L (Add-On) 4/22	06/30/2025	PAYMENT IN KIND		2,702	2,702	0
44053#-AC-4	HORIZON REV 1L 03/2032	03/28/2025	COMPANY		78,263	79,054	0
44338*-AC-5	HTI Intermediate R/C 1L 3/24	02/07/2025	DIRECT		321,429	321,429	0
44989*-AE-3	IQN Holding Corp. Revolving Credit	05/29/2025	Various		125,287	125,287	0
45030@-AC-1	ISQ Hawkeye R/C 1L 8/22	03/11/2025	DIRECT		2,977,778	2,977,778	0
45582#-AL-1	BradyIFS Holdings, LLCDelayed Draw Term	06/05/2025	Various		10,129	10,129	0
45678*-AA-4	Infostretch Corporation - ABS	03/01/2025	COMPANY		16,738,363	16,376,020	0
46270@-AC-8	IRGRHO REF TL 1L 12/2029	04/09/2025	COMPANY		8,568,729	8,655,282	0
46270@-AD-6	IRGRHO REF RCF 1L 12/2028	05/29/2025	BANK OF NEW YORK MELLON		1,819,214	1,819,214	0
46673@-AC-1	JTM Foods R/C 1L 5/21	06/20/2025	DIRECT		1,468,095	1,468,095	0
46682@-AA-4	JTM Foods T/L 1L (Add-On) 3/25	02/28/2025	DIRECT		669,456	669,456	0
48279*-AB-9	KL Bronco DD T/L 1L 6/22	06/16/2025	DIRECT		1,410,014	1,410,014	0
48279*-AC-7	KL Bronco R/C 1L 6/22	04/28/2025	DIRECT		426,321	426,321	0
50078@-AB-6	Krayden Holdings DD T/L A 1L 3/23	06/09/2025	DIRECT		613,886	613,886	0
50078@-AC-4	Krayden Holdings DD T/L B 1L 3/23	06/09/2025	DIRECT		613,886	613,886	0
50078@-AD-2	Krayden Holdings R/C 1L 3/23	03/31/2025	DIRECT		21,971	21,971	0
50205#-AB-0	LHS ACQUISITION, LLC	06/27/2025	DIRECT		43,188	43,188	0
50248*-AD-9	LVF HOLDINGS INC., Unfunded	02/26/2025	Various		0	175,113	0
53633#-AC-4	Liquid Environmental T/L A 1L 11/21	01/15/2025	DIRECT		473,487	473,487	0
53633#-AD-2	Liquid Environmental R/C 1L 11/21	05/27/2025	DIRECT		2,422,908	2,422,908	0
53818@-AA-7	1L CAPEX FACILITY DELAYED DRAW TERM LOAN	06/30/2025	US BANK TRUST COMPANY N.A.		7,240,169	7,240,169	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
55250#-AC-1	M&D Midco R/C 1L 8/22	05/30/2025	DIRECT		749,089	749,089	0
5526M*-AA-3	MBS Holdings T/L 1L (Add-On) 4/25	04/07/2025	VVARAGON CAPITAL PARTNERS L.P.		471,007	471,007	0
55293G-AC-8	MDI Buyer R/C 1L 7/22	03/31/2025	DIRECT		821,136	821,136	0
55915#-AC-8	MAGIC REV 1L 07/01/2030	06/27/2025	BANK OF NEW YORK MELLON		284,924	530,275	0
57667@-AD-4	Material Holdings LLC Tranche A TL 6/24	03/31/2025	Various		479,487	479,487	0
57667@-AE-2	Material Holdings LLC Tranche B TL 6/24	03/31/2025	PAYMENT IN KIND		133,733	133,733	0
60852@-AA-9	Molecular Designs R/C 1L 10/21	06/11/2025	DIRECT		1,392,650	1,392,650	0
61902#-AC-1	Morrow Sodali R/C 1L 4/22	01/27/2025	DIRECT		63,561	63,561	0
62621#-AA-3	Municipal Emergency Services R/C 1L 10/2	05/28/2025	DIRECT		1,198,912	1,198,912	0
62879L-A#-8	NBPT Acquisition T/L 1L 3/25	03/03/2025	DIRECT		7,791,755	7,791,755	0
65658#-AA-2	North Haven Falcon T/L 1L 5/21	05/27/2025	PAYMENT IN KIND		143,581	143,581	0
65658#-AB-0	North Haven Falcon DD T/L 1L 5/21	06/30/2025	PAYMENT IN KIND		23,274	23,274	0
65960*-AB-7	North Haven USHC R/C 1L 10/20	04/28/2025	DIRECT		132,981	132,981	0
67098*-AC-6	OIA Acquisition R/C 1L 10/21	05/15/2025	DIRECT		563,767	563,767	0
67098@-AK-6	1L INCREMENTAL DDTL	05/05/2025	DIRECT		1,990,000	2,000,000	0
68086@-AD-4	Oliver Packaging T/L 1L 7/22	03/31/2025	PAYMENT IN KIND		17,692	17,692	0
68086@-AE-2	Oliver Packaging R/C 1L 7/22	03/31/2025	PAYMENT IN KIND		428	428	0
68300*-AB-0	Online Labels Group DD T/L A 1L 12/23	02/07/2025	DIRECT		923,820	923,820	0
68347*-AC-3	1L TERM LOAN	06/02/2025	Various		5,555,134	5,611,247	0
68840#-AA-5	GREENSKY1-A 5/2028	06/25/2025	Various		15,072,601	15,072,601	0
68840#-AB-3	GREENSKY1-B 5/2028	06/25/2025	Various		3,549,354	3,549,354	0
68840#-AC-1	GREENSKY1-C 5/2028	06/25/2025	Various		2,106,923	2,106,923	0
68840#-AD-9	GREENSKY1-D 5/2028	06/25/2025	Various		2,641,757	2,641,757	0
68840#-AE-7	GREENSKY1-E 5/2028	06/25/2025	Various		1,734,159	1,734,159	0
69394@-AJ-6	PTHOLD TL 1L 04/2030	03/31/2025	PAYMENT IN KIND		314,081	314,081	0
69833K-AB-9	1L TERM LOAN	01/01/2025	PAYMENT IN KIND		971,660	971,660	0
70533@-AH-0	Pediatric Home Respiratory T/L 1L 12/24	04/01/2025	DIRECT		6,241,776	6,241,776	0
70533@-AK-3	Pediatric Home Respiratory R/C 1L 12/24	06/24/2025	DIRECT		244,243	244,243	0
72256@-AB-4	Pine Environmental R/C 1L 12/19	04/15/2025	DIRECT		152,094	152,094	0
72756*-AA-3	PLABUY REV 1L 05/2028	06/27/2025	BANK OF NEW YORK MELLON		916,546	916,546	0
72756*-AC-9	PLABUY DDTL 1L 05/2029	03/27/2025	BANK OF NEW YORK MELLON		140,299	140,650	0
74063*-AB-5	Premier Imaging T/L 1L 10/16	01/01/2025	PAYMENT IN KIND		(178,212)	(178,212)	0
74063*-AD-1	Premier Imaging T/L 1L 1/19	01/01/2025	PAYMENT IN KIND		(6,612)	(6,612)	0
74063*-AF-6	Premier Imaging T/L 1L (Add-On) 11/19	01/01/2025	PAYMENT IN KIND		(5,219)	(5,219)	0
74745#-AC-5	QM Buyer T/L 1L 12/24	04/01/2025	DIRECT		10,300,073	10,377,907	0
74923@-AD-9	R1 HOLDINGS LLC	04/14/2025	BANK OF NEW YORK MELLON		3,196,873	3,196,873	0
75000#-AP-3	RSC Acquisition, Inc.-2022 Delayed Draw	06/01/2025	Reclassification		(276,738)	(276,738)	0
75693J-A*-8	COOBOA AMND 2 DDTL 1L 03/2030	06/20/2025	BANK OF NEW YORK MELLON		573,546	583,865	0
78426J-A@-4	SI Holdings R/C 1L 7/19	01/08/2025	DIRECT		958,414	958,414	0
78446*-AH-1	SGA Dental DD T/L 1L 7/24	06/30/2025	DIRECT		1,273,714	1,278,571	0
78513@-AA-2	1L CONSTRUCTION TERM LOAN	06/20/2025	MUFG BANK LTD		2,423,827	2,435,021	0
78519#-AA-4	1L TERM LOAN	06/25/2025	MUFG BANK LTD		2,675,246	2,675,246	0
78519@-AA-6	1L CONSTRUCTION TERM LOAN	06/20/2025	MUFG BANK LTD		2,094,868	2,104,354	0
81744@-AC-3	SePRO Holdings R/C 1L 7/24	04/30/2025	DIRECT		3,922,325	3,922,325	0
81760#-AF-3	Service Minds R/C 1L (Add-on) 1/25	05/30/2025	PAYMENT IN KIND		151,895	151,895	0
81760#-AH-9	Service Minds R/C 1L (Add-On) 2/25	05/30/2025	PAYMENT IN KIND		456,897	456,897	0
81812#-AB-0	PWSC INT TL 1L 10/1/2031	05/30/2025	PAYMENT IN KIND		69,613	69,613	0
81812#-AC-8	PWSC REV 1L 10/1/2031	06/27/2025	BANK OF NEW YORK MELLON		286,974	286,974	0
81812#-AD-6	PWSC DDTL 1L 10/1/2031	05/16/2025	Various		145,780	145,780	0
82571#-AA-1	SIQ Holdings T/L 1L 4/20	01/31/2025	PAYMENT IN KIND		19,737	19,737	0
82571#-AB-9	SIQ Holdings R/C 1L 4/20	05/28/2025	PAYMENT IN KIND		169,530	169,530	0
82577*-AA-9	AMENDMENT NO 4 TERM LN	04/04/2025	MidCap Financial LLC		955,000	964,647	0
82887H-AN-8	SLFMGH TL 1L 12/31/2031	01/01/2025	COMPANY		3,693,657	3,730,967	0
82887H-AP-3	SLFMGH DDTL 1L 12/31/2031	04/02/2025	Various		221,371	221,371	0
83615*-AA-1	Source Holding T/L 1L 2/25	02/07/2025	DIRECT		5,984,193	6,021,830	0
83615*-AC-7	Source Holding R/C 1L 2/25	05/14/2025	DIRECT		129,781	129,781	0
84832*-AC-2	SpendMend R/C 1L 3/22	04/11/2025	DIRECT		292,899	292,899	0
86774A-AA-8	SUNRUN FIXED TL 1L 01/2060	03/28/2025	COMPANY		62,518,050	63,000,000	0
87106*-AA-8	1L Tranche B Term Loan	06/18/2025	MUFG BANK LTD		5,545,612	5,546,895	0
87106*-AC-4	1L TERM LOAN A	03/13/2025	MUFG BANK LTD		40,757,845	40,757,845	0
87300*-AH-7	THGACQ RCF 1L 10/2031	04/29/2025	BANK OF NEW YORK MELLON		48,196	48,196	0
87300*-AK-0	THGACQ DDTL 1L 10/2031	05/01/2025	Various		41,523	41,523	0
87758@-AB-5	TayMax R/C 1L 7/18	03/10/2025	PAYMENT IN KIND		(239,054)	0	0
88829*-AD-6	Titan Group Holdco R/C 1L 8/21	01/17/2025	DIRECT		110,850	110,850	0
89617*-AA-6	Trident Maritime R/C 1L 2/21	06/18/2025	PAYMENT IN KIND		227,956	227,956	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
89617*-AB-4	Trident Maritime T/L 1L 2/21	06/30/2025	PAYMENT IN KIND		45,828	45,828	0
89625J-AB-2	TriMech R/C 1L 3/22	03/31/2025	DIRECT		131,935	131,935	0
89686#-AA-8	Triwizard R/C 1L 6/23	04/16/2025	DIRECT		3,194,444	3,194,444	0
90331B-A@-5	U.S. Legal Support, Inc.-Revolving Credi	06/20/2025	Various		103,035	103,035	0
90386#-AC-5	USSC Holding R/C 1L 6/24	06/27/2025	DIRECT		233,257	233,257	0
90386*-AB-1	U.S. Urology Partners T/L 1L 4/25	04/07/2025	DIRECT		7,452,033	7,452,033	0
91103@-AB-9	UNMUSC DDTL 1L 07/2028 - Unfunded	01/09/2025	Various		0	1,637	0
91103@-AC-7	United Musculoskeletal R/C 1L 7/22	05/02/2025	DIRECT		2,278,092	2,278,092	0
91861@-AA-3	VG Target R/C 1L 8/21	06/16/2025	PAYMENT IN KIND		100,257	100,257	0
91861@-AB-1	VG Target T/L 1L 8/21	06/17/2025	PAYMENT IN KIND		445,884	445,884	0
92212X-AB-4	1L TERM LOAN	03/05/2025	WELLS FARGO BANK		1,318,014	1,318,014	0
92838P-AB-5	Vision Innovation R/C 1L 4/22	03/31/2025	PAYMENT IN KIND		98,018	98,018	0
92838P-AC-3	Vision Innovation T/L 1L 4/22	04/30/2025	PAYMENT IN KIND		37,619	37,619	0
92838P-AD-1	Vision Innovation DD T/L 1L 4/22	06/18/2025	PAYMENT IN KIND		39,424	39,424	0
97383#-AA-7	Wineshipping.com LLC Initial Term Loan	05/29/2025	Various		486,941	486,941	0
97383#-AB-5	Wineshipping.com LLC Delayed Draw Term L	05/29/2025	Various		9,121	9,121	0
97383#-AC-3	WINESHIPPING, LLC?Revolver Funded	05/30/2025	Various		52,401	52,401	0
98148U-AC-4	WDADHC DDTL 1L 04/2028	02/03/2025	BANK OF NEW YORK MELLON		93,008	93,008	0
98423E-AL-6	YLG Holdings, Inc.-Amendment No. 6 Delay	03/01/2025	Reclassification		203,840	203,840	0
98919#-AA-8	Zavation R/C 1L 6/21	06/27/2025	DIRECT		1,104,755	1,104,755	0
BXC331-93-7	SLFMGH TL 1L 12/31/2031	01/01/2025	COMPANY		(3,693,657)	(3,730,967)	0
G4068@-AA-0	GRAVITY BIDCO TL B5 1L 3/31/20 - Unfunde	05/06/2025	Various		0	0	0
G4610#-AA-1	HORUS BIDCO LIMITED	02/24/2025	PAYMENT IN KIND		639,061	640,269	0
G4674#-AB-2	1L ACQUISITION FACILITY GBP	01/08/2025	BORROWING		1,745,427	4,670,853	0
G9064#-AA-1	TRINITY BIDCO LTD.	04/30/2025	PAYMENT IN KIND		6,466	6,482	0
LX2379-14-2	1L INCREMENTAL 2024 TERM LOAN	01/01/2025	DIRECT		(3,750,891)	(3,788,779)	0
00018K-AB-1	A&R LOGISTICS HOLDINGS INC SECURED REVOL	12/31/2025	VARIOUS		1,236,677	1,236,677	0
00018K-AC-9	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	PIK BOND ADJUSTMENT		105,625	105,625	0
00018K-AD-7	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	PIK BOND ADJUSTMENT		8,156	8,156	0
00018K-AE-5	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	PIK BOND ADJUSTMENT		25,888	25,888	0
00097*-AJ-3	ACP OAK BUYER INC TERM_LOAN 8.652% 05	11/19/2025	DIRECT		1,500,000	1,500,000	0
00097*-AK-0	ACP OAK BUYER INC TERM_LOAN 8.652% 05	11/19/2025	DIRECT		1,200,000	1,200,000	0
00161#-AA-9	ADPD HOLDINGS LLC SECURED REVOLVE_LOAN	12/10/2025	AGLMMLW		666,667	666,667	0
00161#-AB-7	ADPD HOLDINGS LLC SECURED TERM_LOAN 9	12/10/2025	AGLMMLW		7,762,147	7,762,147	0
00177@-AB-1	AMCP PET HOLDINGS INC SECURED REVOLVE_LO	11/06/2025	PIK BOND ADJUSTMENT		83,358	83,358	0
00177@-AD-7	AMCP PET HOLDINGS INC SECURED TERM_LOAN	10/31/2025	PIK BOND ADJUSTMENT		381,844	381,844	0
00177@-AE-5	AMCP PET HOLDINGS INC SECURED TERM_LOAN	10/28/2025	PIK BOND ADJUSTMENT		49,145	49,145	0
00234*-AG-3	AMERICAN VETERINARY GROUP HOLD TERM_LOAN	09/04/2025	DIRECT		106,690	106,690	0
00235#-AC-7	AMERICAN VETERINARY GROUP HOLD TERM_LOAN	09/30/2025	PIK BOND ADJUSTMENT		159,986	159,986	0
00251*-AE-6	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	PIK BOND ADJUSTMENT		20,979	20,979	0
00251*-AJ-5	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	PIK BOND ADJUSTMENT		9,617	9,617	0
00508#-AA-1	DAZPAK FLEXIBLE PACKAGING ACQU SECURED R	11/06/2025	VARIOUS		121,562	121,562	0
00508#-AB-9	DAZPAK FLEXIBLE PACKAGING ACQU SECURED T	12/31/2025	PIK BOND ADJUSTMENT		393,246	1,162,717	0
00508#-AD-5	DAZPAK FLEXIBLE PACKAGING ACQU SECURED T	12/31/2025	PIK BOND ADJUSTMENT		154,449	308,503	0
00798@-AA-2	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		61,031	61,031	0
00798@-AB-0	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		154,950	154,950	0
00798@-AD-6	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		16,133	16,133	0
00798@-AE-4	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		58,856	58,856	0
00798@-AF-1	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		38,624	38,624	0
00798@-AH-7	ADVANCED WEB TECHNOLOGIES HOLD SECURED T	12/26/2025	PIK BOND ADJUSTMENT		6,943	6,943	0
00804#-AE-4	ADVANTAGE HCS MERGER SUB LLC TERM_LOAN	07/01/2025	DIRECT		207,221	207,221	0
00804#-AF-1	ADVANTAGE HCS LLC TERM_LOAN 9.412% 11	07/11/2025	DIRECT		1,731,491	1,731,491	0
01451@-AD-2	ALERT SRC NEWCO LLC SECURED TERM_LOAN	12/03/2025	DIRECT		274,834	274,834	0
01849*-AB-9	ALLERGY AND CLINICAL MIDCO LLC TERM_LOAN	09/05/2025	DIRECT		151,114	151,114	0
01849*-AC-7	ALLERGY AND CLINICAL MIDCO LLC REVOLVE_L	09/05/2025	DIRECT		219,643	219,643	0
02317*-AC-8	DWYER INSTRUMENTS INC SECURED REVOLVE_LO	10/09/2025	VARIOUS		468,647	468,647	0
02928*-AB-1	AMERICAN RESTORATION HOLDINGS TERM_LOAN	12/12/2025	DIRECT		220,881	220,881	0
02928*-AE-5	AMERICAN RESTORATION HOLDINGS TERM_LOAN	12/15/2025	DIRECT		168,304	169,149	0
03211@-AA-5	AMPLIFY BUYER INC SECURED TERM_LOAN 8	09/17/2025	DIRECT		21,523,766	21,523,766	0
04017#-AD-1	ARES INDUSTRIAL REAL ESTATE FU AIREFTL5.	07/01/2025	WELLS FARGO BANK		(8,492,000)	(8,492,000)	0
04279*-AA-4	ARROWHEAD HOLDCO CO SECURED TERM_LOAN	12/30/2025	PIK BOND ADJUSTMENT		141,656	141,656	0
04279*-AE-6	ARROWHEAD HOLDCO CO SECURED TERM_LOAN	12/30/2025	PIK BOND ADJUSTMENT		31,970	31,970	(91)
04279*-AF-3	ARROWHEAD HOLDCO CO SECURED TERM_LOAN	12/30/2025	PIK BOND ADJUSTMENT		2,920	2,920	0
04349#-AB-4	ASCEND BUYER LLC SECURED REVOLVE_LOAN	12/30/2025	DIRECT		179,727	179,727	0
05647@-AB-2	BX FRONTIER MEMBER I LLC TERM LOAN 5	12/30/2025	DIRECT		143,979,893	143,979,893	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
05648E-AB-2	BAD BOY MOWERS INC SECURED TERM_LOAN	12/03/2025	WSO		1,725,265	1,733,935	0
07016#-AB-9	BASIN INNOVATION GROUP LLC SECURED TERM_	07/30/2025	DIRECT		2,159,760	2,159,760	0
08892#-AA-8	BIG BUCKS ACQUISITION CORP SECURED TERM_	09/29/2025	DIRECT		18,736,619	18,736,619	0
09056*-AA-2	BINGO GROUP BUYER INC SECURED TERM_LOAN	10/10/2025	DIRECT		684,753	689,059	0
09085P-AB-9	BIRDSBORO POWER LLC SECURED TERM_LOAN	09/30/2025	WSO		29,925,000	30,000,000	0
1265M#-AA-8	CTP-02 PROPCO LLC TERM_LOAN 6.938% 12	12/23/2025	VARIOUS		7,645,442	7,645,442	0
12791*-AB-4	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN	07/10/2025	BORROWING		110,048	110,048	0
12791*-AD-0	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN	07/10/2025	COMPANY		2,831,626	2,860,228	0
12791*-AE-8	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN	08/05/2025	DIRECT		1,222,740	1,228,884	0
12994*-AC-7	CALICHE DEVELOPMENT PARTNERS I TERM_LOAN	11/03/2025	WUNDERLICH		9,114,334	9,114,334	0
14862@-AA-4	CASTLEWORKS HOME SERVICES CO SECURED TER	12/22/2025	VARIOUS		713,932	1,094,622	0
14862@-AB-2	CASTLEWORKS HOME SERVICES CO SECURED TER	12/22/2025	PIK BOND ADJUSTMENT		63,388	105,738	0
159194-B*-9	CHANNELSIDE ACQUISITIONCO INC TERM_LOAN	10/30/2025	ZZZ BROKER		192,146	192,146	0
16141*-AJ-5	CHARTIS GROUP LLC SECURED TERM_LOAN 7	10/01/2025	DIRECT		263,564	264,888	0
17282*-AC-7	CIRCUSTRIX HOLDING INC SECURED REVOLVE_L	11/06/2025	DIRECT		215,054	215,054	0
20056*-AA-9	COMMANDER BUYER INC TERM_LOAN 8.436%	07/01/2025	COMPANY		(13,747)	(13,899)	0
21775J-AB-3	CORA HEALTH HOLDINGS CORP SECURED REVOLV	09/04/2025	DIRECT		95,928	95,928	0
21873Q-AA-0	COREWEAVE COMPUTE ACQUISITION TERM_LOAN	08/26/2025	DIRECT		518,351	526,245	0
23308U-AP-9	DCG ACQUISITION CORP TERM_LOAN 8.652%	10/14/2025	DIRECT		189,503	189,503	0
23314*-AJ-2	DCA INVESTMENT HOLDING LLC SECURED TERM_	12/31/2025	ZZZ BROKER		655,255	655,255	0
23346D-AC-0	DTA INTERMEDIATE II LTD TERM_LOAN 9.1	09/18/2025	DIRECT		624,147	630,451	0
23709*-AA-4	DARAB VENTURES SIX LLC TERM_LOAN 6.23	12/22/2025	VARIOUS		9,393,048	9,393,048	0
24822*-AA-4	DENALI INTERMEDIATE HOLDINGS I TERM_LOAN	08/26/2025	COMPANY		2,734,716	2,762,339	0
25474#-AF-7	DISTINCT HOLDINGS INC SECURED REVOLVE_LO	12/11/2025	DIRECT		1,094,127	1,094,127	0
26745L-AH-1	DWYER INSTRUMENTS LLC TERM_LOAN 8.602	12/09/2025	VARIOUS		418,037	418,875	0
27787@-AL-4	EASY ICE LLC SECURED TERM_LOAN 9.088%	11/28/2025	VARIOUS		208,958	208,958	0
27787@-AM-2	EASY ICE LLC SECURED REVOLVE_LOAN 9.0	12/24/2025	VARIOUS		382,500	382,500	0
29280#-AC-0	ENERGY LABS HOLDINGS CORP SECURED REVOLV	12/23/2025	DIRECT		140,141	140,141	0
30065E-AP-3	EXCEL FITNESS HOLDINGS INC SECURED REVOL	12/26/2025	DIRECT		979,688	979,688	0
30233*-AC-0	EYE HEALTH AMERICA LLC SECURED REVOLVE_L	07/23/2025	DIRECT		114,595	114,595	0
30233*-AE-6	EYE HEALTH AMERICA LLC TERM_LOAN 8.96	07/23/2025	DIRECT		54,283	54,283	0
34962E-AB-0	FORTIS LIFE SCIENCES LLC SECURED TERM_LO	07/31/2025	PIK BOND ADJUSTMENT		85,913	85,913	0
34962E-AE-4	FORTIS LIFE SCIENCES LLC SECURED REVOLVE	07/31/2025	PIK BOND ADJUSTMENT		11,554	11,554	0
35927*-AA-4	FRONTLINE ROAD SAFETY GROUP LL TERM_LOAN	11/28/2025	VARIOUS		40,088	40,088	0
35927*-AB-2	FRONTLINE ROAD SAFETY LLC TERM_LOAN 8	11/28/2025	VARIOUS		913,321	917,841	0
35927*-AC-0	FRONTLINE ROAD SAFETY GROUP LL TERM_LOAN	07/01/2025	DIRECT		(71,609)	(71,609)	0
35927*-AD-8	FRONTLINE ROAD SAFETY OPERATIO SECURED T	11/28/2025	VARIOUS		110,839	111,357	0
35927*-AD-8	FRONTLINE ROAD SAFETY OPERATIO SECURED T	08/28/2025	TAX FREE EXCHANGE		1,128,255	1,133,582	0
36117U-A#-4	FUSIONSITE MIDCO LLC TERM_LOAN 8.854%	07/01/2025	TAX FREE EXCHANGE		10,057,520	10,178,167	0
36210#-AA-4	GI APPLE MIDCO LLC SECURED REVOLVE_LOAN	10/16/2025	DIRECT		650,160	650,160	0
36457W-AB-7	GALWAY BORROWER LLC SECURED REVOLVE_LOAN	12/30/2025	DIRECT		103,177	103,177	0
36457W-AJ-0	GALWAY BORROWER LLC SECURED TERM_LOAN	11/28/2025	DIRECT		5,202	5,215	0
39814*-AA-2	GRID ALLIANCE PARTNERS TERM_LOAN 8.40	08/22/2025	VARIOUS		2,987,405	3,017,228	0
40487#-AC-8	HLSG INTERMEDIATE LLC SECURED REVOLVE_LO	07/17/2025	DIRECT		3,791	3,791	0
40487#-AE-4	HLSG INTERMEDIATE LLC TERM_LOAN 9.000	09/29/2025	VARIOUS		46,339	46,339	0
40488#-AB-9	HS SPA HOLDINGS INC SECURED REVOLVE_LOAN	11/25/2025	DIRECT		57,437	57,437	0
42327#-AC-8	HELIOS BUYER INC SECURED TERM_LOAN 9.	12/31/2025	DIRECT		619,101	619,101	0
42333#-AB-2	HELIX TRAFFIC SOLUTIONS LLC TERM_LOAN	10/22/2025	DIRECT		2,231,570	2,254,111	0
42551#-AB-7	HENIFF HOLDCO LLC SECURED REVOLVE_LOAN	08/28/2025	DIRECT		1,810,640	1,810,640	0
43282#-AE-5	HILSINGER COMPANY PARENT LLC REVOLVE_LOA	12/23/2025	VARIOUS		3,152,362	3,152,362	0
43282#-AF-2	HILSINGER COMPANY PARENT LLC TERM_LOAN	09/30/2025	PIK BOND ADJUSTMENT		1,146,479	1,146,479	0
43705@-AE-6	THEKEY LLC SECURED TERM_LOAN 8.721% 0	11/28/2025	PIK BOND ADJUSTMENT		10,709	10,709	0
43705@-AF-3	THEKEY LLC SECURED TERM_LOAN 8.721% 0	11/28/2025	VARIOUS		23,870	23,870	0
43705@-AG-1	THEKEY LLC SECURED REVOLVE_LOAN 8.721	12/04/2025	VARIOUS		66,791	66,791	0
43705@-AH-9	THEKEY LLC SECURED TERM_LOAN 8.721% 0	11/28/2025	VARIOUS		7,401	7,401	0
43705@-AJ-5	THEKEY LLC SECURED TERM_LOAN 8.721% 0	11/28/2025	PIK BOND ADJUSTMENT		81,188	81,188	0
43705U-AE-1	THEKEY LLC SECURED TERM_LOAN 8.721% 0	11/28/2025	VARIOUS		5,786	13,595	0
43705U-AF-8	THEKEY LLC SECURED TERM_LOAN 8.686% 0	11/28/2025	VARIOUS		6,508	9,210	0
43794@-AC-2	HOMETOWN FOOD CO TERM_LOAN 8.808% 06/	07/01/2025	DIRECT		(6,792,453)	(6,792,453)	0
44048*-AD-4	HORIZON FREIGHT HOLDINGS INC REVOLVE_LOA	12/30/2025	DIRECT		556,010	556,010	0
44053#-AB-6	HORIZON CTS BUYER LLC TERM_LOAN 8.411	10/27/2025	BORROWING		784,618	788,561	0
44053#-AC-4	HORIZON CTS BUYER LLC SECURED REVOLVE_LO	10/27/2025	DIRECT		160,288	160,288	0
44338*-AB-7	HTI INTERMEDIATE LLC SECURED TERM_LOAN	07/02/2025	DIRECT		2,410,714	2,410,714	0
44989*-AC-7	IQN HOLDING CORP SECURED TERM_LOAN 6.	09/30/2025	PIK BOND ADJUSTMENT		54,362	54,362	0
44989*-AE-3	IQN HOLDING CORP SECURED REVOLVE_LOAN	12/30/2025	DIRECT		116,962	116,962	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
44992#-AB-0	IEM NEW SUB 2 LLC TERM_LOAN 8.510% 12	12/03/2025	TAX FREE EXCHANGE		14,567,376	14,748,662	0
46270#-AC-8	IRI GROUP HOLDINGS INC TERM_LOAN 8.41	08/20/2025	COMPANY		3,618,313	3,749,550	0
46673#-AC-1	JTM FOODS LLC SECURED REVOLVE_LOAN 9.	12/03/2025	DIRECT		620,748	620,748	0
50078#-AD-2	KRAYDEN HOLDINGS INC SECURED REVOLVE_LOA	12/30/2025	DIRECT		202,906	202,906	0
50205#-AB-0	LHS ACQUISITION LLC REVOLVE_LOAN 9.34	09/26/2025	VARIOUS		24,538	24,538	0
51932*-AM-8	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	12/31/2025	PIK BOND ADJUSTMENT		332	332	0
51932*-AM-8	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/31/2025	TAXABLE EXCHANGE		22,625	22,625	0
51932*-AN-6	LAV GEAR HOLDINGS INC TERM_LOAN 6.340	12/31/2025	PIK BOND ADJUSTMENT		583	583	0
51932*-AN-6	LAV GEAR HOLDINGS INC TERM_LOAN 6.340	07/31/2025	TAXABLE EXCHANGE		39,649	39,649	0
51932*-AP-1	LAV GEAR INTERMEDIATE HOLDINGS TERM_LOAN	12/31/2025	VARIOUS		2,912,803	2,912,803	0
51932*-AS-5	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	12/31/2025	PIK BOND ADJUSTMENT		25,079	25,079	0
51932*-AS-5	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/31/2025	TAXABLE EXCHANGE		1,706,625	1,706,625	0
53818#-AA-7	LIVEOAK FIBER LLC TERM_LOAN 7.402% 06	12/31/2025	VARIOUS		5,632,836	5,632,836	0
55250#-AC-1	M&D MIDCO INC SECURED REVOLVE_LOAN 9.	11/26/2025	DIRECT		881,577	881,577	0
55293G-AC-8	MDI BUYER INC SECURED REVOLVE_LOAN 8.	08/26/2025	DIRECT		200,458	200,458	0
55432*-AA-0	MES INTERMEDIATE INC TERM_LOAN 8.618%	11/21/2025	DIRECT		3,153,449	3,153,449	0
55915#-AB-0	MAGIC BIDCO INC TERM_LOAN 9.706% 07/0	12/31/2025	DIRECT		265,441	266,449	0
55915#-AC-8	MAGIC BIDCO INC TERM_LOAN 9.706% 07/0	09/29/2025	DIRECT		174,120	174,120	0
57667#-AD-4	MATERIAL HOLDINGS LLC SECURED TERM_LOAN	07/01/2025	PIK BOND ADJUSTMENT		142,061	142,061	0
57667#-AE-2	MATERIAL HOLDINGS LLC SECURED TERM_LOAN	07/01/2025	PIK BOND ADJUSTMENT		73,621	73,621	0
60441*-AB-7	MINOTAUR ACQUISITION INC SECURED TERM_LO	12/05/2025	DIRECT		2,253,458	2,276,220	0
60775*-AA-5	MODERNIZING MEDICINE INC TERM_LOAN 6.	12/31/2025	VARIOUS		56,364	56,364	0
60852#-AA-9	MOLECULAR DESIGNS LLC SECURED REVOLVE_LO	11/13/2025	VARIOUS		1,293,175	1,293,175	0
62621#-AA-3	MUNICIPAL EMERGENCY SERVICES I SECURED R	12/31/2025	DIRECT		658,743	658,743	0
62879L-A*-2	NBPT ACQUISITION LLC TERM_LOAN 8.773%	12/23/2025	DIRECT		246,406	246,406	0
64431*-AA-3	NEW ERA TECHNOLOGY INC SECURED TERM_LOAN	12/31/2025	PIK BOND ADJUSTMENT		65,893	65,893	0
64431*-AA-3	NEW ERA TECHNOLOGY INC SECURED TERM_LOAN	08/21/2025	TAXABLE EXCHANGE		1,699,330	1,699,330	0
64431*-AB-1	NEW ERA TECHNOLOGY INC SECURED REVOLVE_L	08/21/2025	TAXABLE EXCHANGE		162,966	162,966	0
65960*-AB-7	NORTH HAVEN USHC ACQUISITION I SECURED R	09/30/2025	DIRECT		83,309	83,309	0
67098*-AC-6	OIA ACQUISITION LLC SECURED REVOLVE_LOAN	10/23/2025	DIRECT		370,193	370,193	0
67098#-AK-6	OIS MANAGEMENT SERVICES LLC SENIOR TERM_	10/31/2025	WUNDERLICH		3,037,540	3,049,463	0
67098#-AL-4	OIS MANAGEMENT SERVICES LLC SECURED TERM	12/31/2025	WUNDERLICH		461,694	464,014	0
68086#-AD-4	OLIVER PACKAGING LLC SECURED TERM_LOAN	12/31/2025	VARIOUS		47,694	47,694	0
68086#-AE-2	OLIVER PACKAGING LLC SECURED REVOLVE_LOA	12/31/2025	PIK BOND ADJUSTMENT		2,129	2,129	0
69394#-AJ-6	PT INTERMEDIATE HOLDINGS III L TERM_LOAN	12/31/2025	VARIOUS		481,540	481,540	0
69394#-AJ-6	PT INTERMEDIATE HOLDINGS III L TERM_LOAN	09/30/2025	TAX FREE EXCHANGE		376,409	376,409	0
70533#-AL-1	PEDIATRIC HOME RESPIRATORY SER TERM_LOAN	11/25/2025	VARIOUS		7,861,640	7,890,624	0
72256#-AB-4	PINE ENVIRONMENTAL SERVICES LL SECURED R	12/31/2025	DIRECT		332,519	332,519	0
73938*-AC-8	POY SECURED REVOLVE_LOAN 9.234% 11/16	12/30/2025	DIRECT		592,022	592,022	0
74063*-AB-5	PREMIER IMAGING LLC SECURED TERM_LOAN	09/30/2025	PIK BOND ADJUSTMENT		316,684	316,684	0
74063*-AD-1	PREMIER IMAGING LLC SECURED TERM_LOAN	09/30/2025	PIK BOND ADJUSTMENT		11,797	11,797	0
74063*-AF-6	PREMIER IMAGING LLC SECURED TERM_LOAN	09/30/2025	PIK BOND ADJUSTMENT		9,273	9,273	0
74063*-AH-2	PREMIER IMAGING LLC SECURED TERM_LOAN	12/31/2025	VARIOUS		23,137	23,137	0
74063*-AJ-8	PREMIER IMAGING LLC SECURED TERM_LOAN	12/31/2025	PIK BOND ADJUSTMENT		71,646	71,646	0
74356#-AA-9	PROJECT LEOPARD HOLDINGS INC SECURED TER	12/10/2025	AGLMMLW		9,700,000	9,700,000	0
74930*-AA-8	RBS BUYER INC SECURED TERM_LOAN 8.716	07/31/2025	DIRECT		7,024,528	7,024,528	0
74935N-AD-6	RA PARENT HOLDINGS LP SECURED REVOLVE_LO	10/21/2025	DIRECT		593,994	593,994	0
74982C-AG-5	RACE WINNING BRANDS INC SECURED TERM_LOA	12/08/2025	PIK BOND ADJUSTMENT		112,423	112,423	0
75693J-A*-8	COOK & BOARDMAN GROUP LLC SECURED TERM_L	11/18/2025	DIRECT		548,427	548,427	0
78446*-AH-1	SGA DENTAL PARTNERS OPCO LLC SECURED TER	09/26/2025	DIRECT		780,178	780,178	0
78519#-AA-4	SI NVA05B LLC SECURED TERM_LOAN 6.000	12/17/2025	VARIOUS		8,816,691	8,816,691	0
81812#-AB-0	SEVERIN ACQUISITION LLC SECURED TERM_LOA	12/31/2025	VARIOUS		61,042	61,042	0
81812#-AD-6	SEVERIN ACQUISITION LLC TERM_LOAN 8.6	12/31/2025	VARIOUS		85,905	86,326	0
82887H-AP-3	SIMPLICITY FINANCIAL MARKETING SECURED T	12/09/2025	DIRECT		253,322	253,769	0
83615*-AB-9	SOURCE HOLDING DELAWARE LLC TERM_LOAN	11/05/2025	DIRECT		128,109	128,109	0
83615*-AC-7	SOURCE HOLDING DELAWARE LLC TERM_LOAN	12/01/2025	DIRECT		311,474	311,474	0
84630#-AD-2	SPACESHIP PURCHASER INC TERM_LOAN 7.4	09/05/2025	TAX FREE EXCHANGE		1,323,173	1,318,054	0
87300*-AH-7	THG ACQUISITION LLC REVOLVE_LOAN 8.63	12/30/2025	VARIOUS		254,088	254,088	0
87300*-AK-0	THG ACQUISITION LLC SECURED TERM_LOAN	12/31/2025	DIRECT		425,707	427,384	0
87758#-AB-5	TAYMAX GROUP LP SECURED REVOLVE_LOAN	07/01/2025	DIRECT		0	30,888	0
87834J-AB-3	TECHMER BB BIDCO LLC SECURED TERM_LOAN	12/30/2025	DIRECT		245,098	245,098	0
87834J-AB-3	TECHMER BB BIDCO LLC SECURED TERM_LOAN	12/10/2025	AGLMMLW		598,667	598,667	0
87834J-AC-1	TECHMER BB BIDCO LLC SECURED TERM_LOAN	10/07/2025	DIRECT		15,683	15,683	0
87834J-AC-1	TECHMER BB BIDCO LLC SECURED TERM_LOAN	12/10/2025	AGLMMLW		237,843	237,843	0
87834J-AD-9	TECHMER BB BIDCO LLC SECURED TERM_LOAN	10/07/2025	PIK BOND ADJUSTMENT		443,648	443,648	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
87834J-AD-9	TECHMER BB BIDCO LLC SECURED TERM_LOAN	12/10/2025	AGLMMLW		6,054,126	6,054,126	0
88586#-AA-1	360 PARTNERS LP TERM_LOAN 8.370% 08/0	11/06/2025	DIRECT		8,255,881	8,255,881	0
89617*-AA-6	TRIDENT MARITIME SYSTEMS INC SECURED REV	12/18/2025	PIK BOND ADJUSTMENT		6,886	6,886	0
89617*-AB-4	TRIDENT MARITIME SYSTEMS INC SECURED TER	12/31/2025	VARIOUS		100,588	100,588	0
89625J-AB-2	TRIMECH ACQUISITION CORP SECURED REVOLVE	10/29/2025	DIRECT		70,365	70,365	0
89989#-AA-2	TURBO BUYER INC SECURED TERM_LOAN 9.8	07/01/2025	DIRECT		45,068	45,068	0
89989#-AB-0	TURBO BUYER INC SECURED REVOLVE_LOAN	07/01/2025	DIRECT		3,838	3,838	0
89989#-AC-8	TURBO BUYER INC SECURED TERM_LOAN 9.8	07/01/2025	DIRECT		8,377	8,377	0
89989#-AE-4	TURBO BUYER INC SECURED TERM_LOAN 9.8	07/01/2025	DIRECT		7,946	7,946	0
89989#-AH-7	TURBO BUYER INC SECURED TERM_LOAN 9.8	07/01/2025	DIRECT		3,226	3,226	0
90042J-AB-5	TURNINGPOINT HEALTHCARE SOLUTI SECURED R	07/21/2025	DIRECT		921,618	921,618	0
90331B-A@-5	USLS ACQUISITION INC SECURED REVOLVE_LOA	12/30/2025	VARIOUS		196,222	196,222	0
90386#-AC-5	USSC HOLDING CORP REVOLVE_LOAN 8.986%	10/16/2025	DIRECT		174,943	174,943	0
90386*-AC-9	US UROLOGY PARTNERS LLC SECURED TERM_LOA	10/17/2025	DIRECT		1,698,861	1,698,861	0
91103@-AC-7	UNITED MUSCULOSKELETAL PARTNER SECURED R	12/03/2025	DIRECT		884,802	884,802	0
91141#-AC-9	UNITED SCOPE LLC SECURED REVOLVE_LOAN	09/29/2025	DIRECT		554,250	554,250	0
91861@-AA-3	VG TARGET HOLDINGS LLC SECURED REVOLVE_L	12/31/2025	VARIOUS		294,064	495,869	16,675
91861@-AB-1	VG TARGET HOLDINGS LLC SECURED TERM_LOAN	12/31/2025	VARIOUS		271,662	555,356	0
91861@-AD-7	VG TARGET HOLDINGS LLC TERM_LOAN 8.38	12/31/2025	VARIOUS		478,223	478,223	0
91870@-AA-2	VTC BUYER CORP SECURED TERM_LOAN 9.00	07/15/2025	DIRECT		3,583,484	3,583,484	0
91870@-AB-0	VTC BUYER CORP SECURED TERM_LOAN 9.00	12/05/2025	DIRECT		1,872,278	1,872,278	0
91870@-AC-8	VTC BUYER CORP SECURED TERM_LOAN 9.00	12/12/2025	DIRECT		498,225	498,225	0
91871#-AA-9	VP SECURITY BUYER INC SECURED TERM_LOAN	10/10/2025	DIRECT		1,810,370	1,810,370	0
91871#-AB-7	VP SECURITY BUYER INC SECURED TERM_LOAN	10/17/2025	DIRECT		468,199	468,199	0
92838P-AB-5	VISION INNOVATION PARTNERS BOR SECURED R	12/31/2025	VARIOUS		14,694	14,694	0
92838P-AC-3	VISION INNOVATION PARTNERS BOR SECURED T	12/31/2025	VARIOUS		136,215	146,159	0
92838P-AD-1	VISION INNOVATION PARTNERS BOR SECURED T	12/31/2025	VARIOUS		2,315	2,315	0
97383#-AA-7	WINESHIPPINGCOM LLC SECURED TERM_LOAN	09/30/2025	VARIOUS		76,089	76,089	0
97383#-AA-7	WINESHIPPINGCOM LLC SECURED TERM_LOAN	09/30/2025	TAX FREE EXCHANGE		493,898	493,898	0
97383#-AB-5	WINESHIPPINGCOM LLC SECURED TERM_LOAN	09/30/2025	VARIOUS		4,245	4,245	0
97383#-AB-5	WINESHIPPINGCOM LLC SECURED TERM_LOAN	09/30/2025	TAX FREE EXCHANGE		11,190	11,190	0
97383#-AC-3	WINESHIPPINGCOM LLC SECURED REVOLVE_LOAN	09/30/2025	DIRECT		(1,429)	(1,429)	0
97383#-AC-3	WINESHIPPINGCOM LLC SECURED REVOLVE_LOAN	09/30/2025	TAX FREE EXCHANGE		57,437	57,437	0
98142*-AH-6	WORLD INSURANCE ASSOCIATES LLC SECURED T	12/31/2025	VARIOUS		1,319,056	1,322,361	0
98415D-C*-3	XIFIN INC SECURED TERM_LOAN 8.840% 07	07/31/2025	DIRECT		5,854,873	5,854,873	0
98919#-AA-8	ZAVATION MEDICAL PRODUCTS LLC SECURED TE	09/18/2025	DIRECT		294,601	294,601	0
BID0R0-C3-7	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		23,378	23,378	0
BID285-MK-4	MPG PARENT HOLDINGS LLC SECURED TERM_LOA	12/15/2025	VARIOUS		107,248	108,059	0
BID2AS-R2-6	FASTENER DISTRIBUTION HOLDINGS SECURED T	07/25/2025	BORROWING		1,321,128	1,327,767	0
BID2VL-ZP-8	OPCO BORROWER LLC SECURED TERM_LOAN 9	07/01/2025	TAX FREE EXCHANGE		45,123,478	45,177,917	0
BID2XZ-Q4-2	HILSINGER COMPANY PARENT LLC TERM_LOAN	07/01/2025	DIRECT		117,561	117,561	0
BID2Z1-XJ-4	HERCULES BORROWER LLC SECURED TERM_LOAN	07/16/2025	TAX FREE EXCHANGE		9,737,811	9,741,499	0
BID2ZP-8A-8	OFFEN INC SECURED TERM_LOAN 8.822% 07	08/07/2025	WSO		12,308,007	12,437,500	0
BID2ZQ-WN-1	VISION INNOVATION PARTNERS BOR REVOLVE_L	12/31/2025	VARIOUS		374	374	0
BID2ZQ-WN-1	VISION INNOVATION PARTNERS BOR REVOLVE_L	12/31/2025	TAX FREE EXCHANGE		21,265	21,265	0
BID2ZQ-WQ-4	VISION INNOVATION PARTNERS BOR TERM_LOAN	12/31/2025	VARIOUS		2,768	2,768	0
BID2ZQ-WQ-4	VISION INNOVATION PARTNERS BOR TERM_LOAN	12/31/2025	TAX FREE EXCHANGE		171,649	171,649	0
BID2ZQ-WR-2	HTI INTERMEDIATE LLC TERM_LOAN 8.976%	07/02/2025	DIRECT		1,508,295	1,508,295	0
BID2ZQ-WS-0	VISION INNOVATION PARTNERS BOR TERM_LOAN	12/31/2025	VARIOUS		43	43	0
BID2ZQ-WS-0	VISION INNOVATION PARTNERS BOR TERM_LOAN	12/31/2025	TAX FREE EXCHANGE		2,639	2,639	0
BID33G-X8-8	VISION INNOVATION PARTNERS BOR TERM_LOAN	12/31/2025	VARIOUS		822	822	0
BID33G-X8-8	VISION INNOVATION PARTNERS BOR TERM_LOAN	08/01/2025	TAX FREE EXCHANGE		38,337	38,337	0
BID350-97-0	NS AND ASSOCIATES LLC SECURED TERM_LOAN	09/09/2025	DIRECT		21,042,961	21,042,961	0
BID39Q-68-0	VISION INNOVATION PARTNERS BOR TERM_LOAN	12/31/2025	DIRECT		4	4	0
BID39Q-68-0	VISION INNOVATION PARTNERS BOR TERM_LOAN	12/31/2025	TAX FREE EXCHANGE		822	822	0
BID3AY-H7-1	SENTINEL TECHNOLOGIES TERM_LOAN 8.401	11/03/2025	DIRECT		10,629,921	10,629,921	0
BID3BC-R2-8	EXCEL FITNESS HOLDINGS INC SECURED TERM_	11/05/2025	TAX FREE EXCHANGE		12,683,191	12,889,025	0
BID3CG-R4-4	MIDCO HOLDINGS LLC TERM_LOAN 6.365% 1	11/10/2025	TAX FREE EXCHANGE		1,205,740	2,490,838	0
BID3CM-CQ-8	RECHARGED OPCO LLC TERM_LOAN 4.233% 0	11/28/2025	PIK BOND ADJUSTMENT		3,856	3,856	0
BID3CM-CQ-8	RECHARGED OPCO LLC TERM_LOAN 4.233% 0	11/13/2025	TAX FREE EXCHANGE		740,346	740,346	0
BID3CM-CR-6	RECHARGED OPCO LLC TERM_LOAN 4.226% 0	11/28/2025	PIK BOND ADJUSTMENT		2,521	2,521	0
BID3CM-CR-6	RECHARGED OPCO LLC TERM_LOAN 4.226% 0	11/13/2025	TAX FREE EXCHANGE		484,032	484,032	0
BID3CM-CW-5	RECHARGED OPCO LLC TERM_LOAN 3.935% 0	11/28/2025	PIK BOND ADJUSTMENT		838	838	0
BID3CM-CW-5	RECHARGED OPCO LLC TERM_LOAN 3.935% 0	11/13/2025	TAX FREE EXCHANGE		160,916	160,916	0
BID3CM-CX-3	RECHARGED OPCO LLC TERM_LOAN 3.723% 0	11/28/2025	PIK BOND ADJUSTMENT		2,159	2,159	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
BID3CM-CX-3	RECHARGED OPCO LLC TERM_LOAN 3.723% 0	11/13/2025	TAX FREE EXCHANGE		414,589	414,589	0
BID3CM-CZ-8	RECHARGED OPCO LLC TERM_LOAN 3.860% 0	11/28/2025	VARIOUS		952,652	952,652	0
BID3CM-CZ-8	RECHARGED OPCO LLC TERM_LOAN 3.860% 0	11/13/2025	TAX FREE EXCHANGE		950,009	950,009	0
BID3D5-ZG-1	GOOD2GROW LLC TERM_LOAN 8.335% 12/01/	11/26/2025	WSO		7,503,022	7,540,726	0
BID3DH-98-2	PHIA PURCHASER LLC TERM_LOAN 8.292% 1	12/01/2025	DIRECT		12,466,667	12,466,667	0
BID3EG-Y1-0	PARETO BUYER LLC SECURED TERM_LOAN 8.	12/12/2025	DIRECT		15,030,874	15,030,874	0
BID3EW-C9-2	MECHANAIR LLC REVOLVE_LOAN 9.734% 12/	12/31/2025	DIRECT		1,105,284	1,105,284	0
BID3EW-CA-9	MECHANAIR LLC TERM_LOAN 9.734% 12/18/	12/18/2025	DIRECT		9,799,614	9,799,614	0
BID3FG-X2-8	PILLR HEALTH INTERMEDIATE II L TERM LOA	12/31/2025	DIRECT		275,037	275,037	0
BID3FG-X4-4	PILLR HEALTH INTERMEDIATE II L TERM LOA	12/31/2025	DIRECT		11,471,642	11,471,642	0
BID3FG-X5-1	BHBUYERINC TERM LOAN 8.652% 12/31/31	12/31/2025	DIRECT		20,326,087	20,326,087	0
G6687#-AA-4	OAT BIDCO LTD SECURED TERM_LOAN 8.720	08/26/2025	NO BROKER		29,034,372	29,408,727	0
G6687#-AD-8	OAT BIDCO LTD SECURED TERM_LOAN 8.864	08/28/2025	DIRECT		4,086,500	4,086,500	0
D70018-AB-4	SCUR-ALPHA 1092 GMBH TERM LOAN 12.000	12/22/2025	COMPANY		512,561	512,561	0
G30008-AA-3	CIELO BIDCO LIMITED TERM_LOAN 8.411%	10/17/2025	DIRECT		268,693	268,693	0
G30008-AF-2	CIELO BIDCO LIMITED TERM_LOAN 6.768%	12/19/2025	DIRECT		643,263	643,263	0
G4674#-AC-0	IPSUM GROUP LIMITED TERM_LOAN 8.968%	12/22/2025	DIRECT		7,638,279	7,638,279	0
29097*-AA-1	NextEra Energy TL 10/2060	06/20/2025	COMPANY		90,710,000	90,710,000	0
479915-AB-6	NT 144A SER 2025-2 CL A-2	06/30/2025	Various		7,250,000	7,250,000	0
05742P-B*-6	BKRTIL INC TL 1L 06/2031	05/30/2025	Various		7,921,531	7,921,531	0
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					1,686,454,263	1,735,534,437	16,584
74359*-AA-0	HILLWOOD INVESTMENT PROPERTIES TERM LOAN	09/04/2025	VARIOUS		10,064,397	9,964,750	0
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					10,064,397	9,964,750	0
G9101W-AA-9	TRITAX BIG BOX REIT PLC	03/18/2025	CORPORATE ACTION		1,932,902	2,365,776	18,234
P9401J-AA-5	IRREVOCABLE TRUST NO F1401	01/08/2025	Various		7,713,610	7,703,000	229,187
125276-AA-3	CFE FIBRA E SENIOR CORP_BND 144A 5.87	09/11/2025	BOFA SECURITIES INC		2,176,987	2,186,630	0
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					11,823,498	12,255,406	247,421
0489999999. Total - issuer credit obligations (unaffiliated)					19,570,629,532	19,428,136,424	94,769,425
0499999999. Total - issuer credit obligations (affiliated)					250,000,000	250,000,000	0
0509999997. Total - issuer credit obligations - Part 3					19,820,629,532	19,678,136,424	94,769,425
0509999998. Total - issuer credit obligations - Part 5					3,721,894,489	2,014,614,037	14,489,272
0509999999. Total - issuer credit obligations					23,542,524,021	21,692,750,461	109,258,697
38376U-TN-9	GNR 2017-077 CZ - CMO/RMBS	06/01/2025	Direct		433,953	433,953	0
38377T-WR-8	GNR 2011-017 JZ - CMO/RMBS	06/01/2025	Direct		30,182	30,182	0
38377T-WV-9	GNR 2011-017 PZ - CMO/RMBS	06/01/2025	Direct		99,787	99,787	0
38378F-JH-4	GNR 2013-006 Z - CMO/RMBS	06/01/2025	Direct		129,427	129,427	0
38379F-L6-4	GNR 2015-175 Z - CMO/RMBS	06/01/2025	Direct		48,429	48,429	0
38379M-W6-7	GNR 2015-134 LZ - CMO/RMBS	06/01/2025	Direct		121,779	121,779	0
38379V-WT-7	GNR 2016-038 DZ - CMO/RMBS	06/01/2025	Direct		71,804	71,804	0
38380A-KK-2	GNR 2016-116 DZ - CMO/RMBS	06/01/2025	Direct		53,336	53,336	0
38380X-2N-6	GNR 2018-113 Z - CMO/RMBS	06/01/2025	Direct		197,168	197,168	0
38380X-DK-0	GNR 2018-079 AZ - CMO/RMBS	06/01/2025	Direct		38,723	38,723	0
38380X-S5-7	GNR 2018-115 GZ - CMO/RMBS	06/01/2025	Direct		219,955	219,955	0
38380Y-BB-0	GNR 2018-112 VZ - CMO/RMBS	06/01/2025	Direct		38,947	38,947	0
38381B-FC-3	GNR 2018-168 ZN - CMO/RMBS	06/01/2025	Direct		204,832	204,832	0
38376U-TN-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		442,705	442,705	0
38377T-WR-8	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	INTEREST CAPITALIZATION		30,791	30,791	0
38377T-WV-9	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	INTEREST CAPITALIZATION		102,053	102,053	0
38378F-JH-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	VARIOUS		131,380	131,380	0
38380A-KK-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		16,980	16,980	0
38380X-2N-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	VARIOUS		200,643	200,643	0
38380X-DK-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		39,405	39,405	0
38380X-S5-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		223,833	223,833	0
38380Y-BB-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		39,633	39,633	0
38381B-FC-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		207,924	207,924	0
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					3,123,668	3,123,668	0
38376G-2J-8	GNR 2011-092 Z - CMBS	06/01/2025	Direct		124,182	124,182	0
38376G-V5-6	GNR 2011-078 Z - CMBS	06/01/2025	Direct		40	40	0
38378B-4V-8	GNR 2013-007 KZ - CMBS	06/01/2025	Direct		53,060	53,060	0
38378B-7X-1	GNR 2013-017 Z - CMBS	06/01/2025	Direct		61,201	61,201	0
38378B-A2-5	GNR 2012-095 Z - CMBS	06/01/2025	Direct		123,339	123,339	0
38378B-M6-3	GNR 2012-120 Z - CMBS	06/01/2025	Direct		84,789	84,789	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
38378B-UZ-0	GNR 2012-058 Z - CMBS	06/01/2025	Direct		312,702	312,702	0
38378B-VM-8	GNR 2012-072 Z - CMBS	06/01/2025	Direct		94,422	94,422	0
38378B-WD-7	GNR 2012-078 Z - CMBS	06/01/2025	Direct		212,739	212,739	0
38378B-X8-7	GNR 2012-132 Z - CMBS	06/01/2025	Direct		80,671	80,671	0
38378B-YR-4	GNR 2012-087 Z - CMBS	06/01/2025	Direct		195,667	195,667	0
38376G-2J-8	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S	12/01/2025	INTEREST CAPITALIZATION		126,488	126,488	0
38376G-V5-6	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S	12/01/2025	INTEREST CAPITALIZATION		41	41	0
38378B-4V-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	INTEREST CAPITALIZATION		54,102	54,102	0
38378B-7X-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	INTEREST CAPITALIZATION		63,168	63,168	0
38378B-A2-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	INTEREST CAPITALIZATION		124,997	124,997	0
38378B-M6-3	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	INTEREST CAPITALIZATION		85,847	85,847	0
38378B-UZ-0	GOVERNMENT NATIONAL MORTGAGEAS SENIOR_CM	12/01/2025	INTEREST CAPITALIZATION		315,745	315,745	0
38378B-VM-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	INTEREST CAPITALIZATION		95,756	95,756	0
38378B-WD-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	INTEREST CAPITALIZATION		216,448	216,448	0
38378B-X8-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	INTEREST CAPITALIZATION		83,071	83,071	0
38378B-YR-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	INTEREST CAPITALIZATION		198,818	198,818	0
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					2,707,293	2,707,293	0
3132DU-AT-4	FH SD6318 - RMBS	06/17/2025	WELLS FARGO SECURITIES, LLC		21,153,610	20,786,597	58,895
3132DW-F6-5	FH SD8289 - RMBS	06/24/2025	MIZUHO SECURITIES		5,718,064	5,719,405	20,971
3132DW-FR-9	FH SD8276 - RMBS	06/25/2025	BARCLAYS CAPITAL INC FIXED INC		16,370,738	16,680,898	57,920
3132DW-JR-5	FH SD8372 - RMBS	06/10/2025	WELLS FARGO SECURITIES, LLC		26,799,595	27,023,383	41,286
3133KP-TB-4	FH RA7746 - RMBS	06/23/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		12,782,098	14,274,198	31,919
3133KP-WV-6	FH RA7860 - RMBS	06/04/2025	Various		11,027,905	11,281,778	6,301
3136AA-DX-0	FNR 2012-129 ZC - CMO/RMBS	06/01/2025	Direct		290,962	290,962	0
3136AB-C9-2	FNR 2013-5 MZ - CMO/RMBS	06/01/2025	Direct		335,671	335,671	0
3136AD-5A-3	FNR 2013-50 ZB - CMO/RMBS	06/01/2025	Direct		136,256	136,256	0
3136AP-FJ-6	FNR 2015-45 ZY - CMO/RMBS	06/01/2025	Direct		149,245	149,245	0
3136AV-2T-5	FNR 2017-21 ZL - CMO/RMBS	06/01/2025	Direct		687,065	687,065	0
3136AW-EH-6	FNR 2017-28 VZ - CMO/RMBS	06/01/2025	Direct		253,416	253,416	0
3136AW-J4-0	FNR 2017-46 ZL - CMO/RMBS	06/01/2025	Direct		565,603	565,603	0
3136AW-MZ-7	FNR 2017-35 AZ - CMO/RMBS	06/01/2025	Direct		656,776	656,776	0
3136AW-XR-3	FNR 2017-41 MZ - CMO/RMBS	06/01/2025	Direct		226,856	226,856	0
3136AX-GR-0	FNR 2017-49 ZJ - CMO/RMBS	06/01/2025	Direct		455,564	455,564	0
3137A7-W9-7	FHR 3828 ZE - CMO/RMBS	04/01/2025	Direct		179,032	179,032	0
3137BE-W5-9	FHR 4395 JZ - CMO/RMBS	06/01/2025	Direct		225,714	225,714	0
3137BG-LJ-6	FHR 4438 VZ - CMO/RMBS	06/01/2025	Direct		107,026	107,026	0
3137BJ-C5-0	FHR 4470 AZ - CMO/RMBS	06/01/2025	Direct		112,019	112,019	0
3137BJ-VD-2	FHR 4479 HZ - CMO/RMBS	06/01/2025	Direct		735,744	735,744	0
3137BM-KL-9	FHR 4532 Z - CMO/RMBS	06/01/2025	Direct		119,030	119,030	0
3137BM-Q7-4	FHR 4543 ZH - CMO/RMBS	06/01/2025	Direct		345,859	345,859	0
3137BM-V6-0	FHR 4552 DZ - CMO/RMBS	06/01/2025	Direct		239,661	239,661	0
3137BN-CM-4	FHR 4558 Z - CMO/RMBS	06/01/2025	Direct		135,706	135,706	0
3137BP-HQ-5	FHR 4582 EZ - CMO/RMBS	06/01/2025	Direct		115,875	115,875	0
3137BP-J2-6	FHR 4582 GZ - CMO/RMBS	06/01/2025	Direct		256,644	256,644	0
3137BQ-BX-4	FHR 4587 ZH - CMO/RMBS	06/01/2025	Direct		435,347	435,347	0
3137BQ-GK-7	FHR 4593 MZ - CMO/RMBS	06/01/2025	Direct		237,258	237,258	0
3137BS-EQ-2	FHR 4622 KZ - CMO/RMBS	06/01/2025	Direct		479,947	479,947	0
3137BS-VT-7	FHR 4628 KZ - CMO/RMBS	06/01/2025	Direct		608,344	608,344	0
3137BS-YF-4	FHR 4630 MZ - CMO/RMBS	06/01/2025	Direct		416,361	416,361	0
3137BS-YW-7	FHR 4630 ZM - CMO/RMBS	06/01/2025	Direct		259,246	259,246	0
3137BU-5E-4	FHR 4647 MZ - CMO/RMBS	06/01/2025	Direct		92,988	92,988	0
3137BU-ZV-3	FHR 4659 LZ - CMO/RMBS	06/01/2025	Direct		348,270	348,270	0
3137BW-2B-9	FHR 4671 BZ - CMO/RMBS	06/01/2025	Direct		231,120	231,120	0
3137BW-MV-3	FHR 4666 HZ - CMO/RMBS	06/01/2025	Direct		18,698	18,698	0
31397Q-VM-7	FNR 2011-21 PZ - CMO/RMBS	06/01/2025	Direct		81,171	81,171	0
3140QQ-7F-6	FN CB5393 - RMBS	06/06/2025	MORGAN STANLEY & CO. LLC		14,212,214	14,658,851	16,288
3140QR-ES-8	FN CB5544 - RMBS	06/27/2025	TD SECURITIES (USA) LLC		36,582,855	35,821,645	173,138
3140QS-4T-5	FN CB7133 - RMBS	06/13/2025	NOMURA SECURITIES INTL INC		9,540,139	9,399,152	23,498
3140QS-FW-6	FN CB6480 - RMBS	06/17/2025	TD SECURITIES (USA) LLC		21,598,845	21,700,566	56,361
3140W2-KN-0	FN FA2100 - RMBS	06/24/2025	MORGAN STANLEY & CO. LLC		15,775,547	16,500,000	49,500
3140XM-JZ-0	FN FS5679 - RMBS	06/25/2025	NOMURA SECURITIES INTL INC		14,116,187	14,136,066	53,992
31418E-LY-4	FN MA4842 - RMBS	06/03/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		13,794,999	13,894,868	6,368
35563P-JJ-9	SCRT 2019-1 MZ - CMO/RMBS	06/01/2025	Direct		648,435	648,435	0
312944-P4-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	07/01/2025	AGL-HB-SA		228,560	224,141	392
3132DN-ER-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	07/24/2025	VARIOUS		32,364,504	33,850,764	101,552

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
3132DW-DS-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	11/10/2025	CITIGROUP GLOBAL MARKETS INC		5,975,255	6,709,647	6,151
3132H3-DQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# U90	07/01/2025	AGL-HB-SA		156,529	151,565	320
3133BU-2R-7	FEDERAL HOME LOAN MORTGAGE COR POOL# QF7	07/02/2025	MORGAN STANLEY & CO LLC		25,498,887	25,447,198	7,776
3133KQ-DM-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RA8	07/24/2025	VARIOUS		32,910,845	33,657,624	112,192
3136AA-DX-0	FANNIE MAE FNMA_12-129 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		296,091	296,091	0
3136AB-C9-2	FANNIE MAE FNMA_13-5A SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		341,589	341,589	0
3136AD-5A-3	FANNIE MAE FNMA_13-50 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		137,968	137,968	0
3136AP-FJ-6	FANNIE MAE FNMA_15-45 SENIOR AGENCY_CMO	11/01/2025	INTEREST CAPITALIZATION		57,741	57,741	0
3136AV-2T-5	FANNIE MAE FNMA_17-21 SENIOR AGENCY_CMO	08/02/2025	DIPF TESTING US ALGO		28,510,383	27,989,770	6,220
3136AV-2T-5	FANNIE MAE FNMA_17-21 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		515,251	515,251	0
3136AW-EH-6	FANNIE MAE FNMA_17-28 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		258,526	258,526	0
3136AW-J4-0	FANNIE MAE FNMA_17-46 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		575,574	575,574	0
3136AW-MZ-7	FANNIE MAE FNMA_17-35 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		670,021	670,021	0
3136AW-XR-3	FANNIE MAE FNMA_17-41 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		231,431	231,431	0
3136AX-GR-0	FANNIE MAE FNMA_17-49 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		464,751	464,751	0
3137A7-F5-4	FREDDIE MAC FHLMC_3804 AGENCY_CMO _3804	07/01/2025	AGL-MVA-SA		2,933,243	3,000,000	5,250
3137AU-UL-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	07/01/2025	AGL-GEN		1,176,855	1,138,845	2,104
3137BE-W5-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		229,121	229,121	0
3137BG-LJ-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		108,641	108,641	0
3137BJ-C5-0	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	VARIOUS		113,994	113,994	0
3137BJ-VD-2	FREDDIE MAC FHLMC_4479 AGENCY_CMO _4479	12/01/2025	INTEREST CAPITALIZATION		292,476	292,476	0
3137BM-KL-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		121,128	121,128	0
3137BM-Q7-4	FREDDIE MAC FHLMC_4543 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		351,080	351,080	0
3137BM-V6-0	FREDDIE MAC FHLMC_4552 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		243,886	243,886	0
3137BN-CM-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		138,098	138,098	0
3137BP-J2-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		261,494	261,494	0
3137BQ-BX-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		444,127	444,127	0
3137BQ-GK-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		241,440	241,440	0
3137BS-EQ-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		357,965	357,965	0
3137BS-VT-7	FREDDIE MAC FHLMC_4628J SENIOR AGENCY_CM	12/01/2025	INTEREST CAPITALIZATION		441,840	441,840	0
3137BS-YF-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		421,926	421,926	0
3137BS-YW-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		264,475	264,475	0
3137BU-5E-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		94,627	94,627	0
3137BU-ZV-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		354,409	354,409	0
3137BW-2B-9	FREDDIE MAC FHLMC_4671 SENIOR AGENCY_CMO	12/01/2025	INTEREST CAPITALIZATION		117,597	117,597	0
3137BW-MV-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	INTEREST CAPITALIZATION		18,980	18,980	0
31397Q-VM-7	FANNIE MAE FNMA_11-21 AGENCY_CMO _11-21	12/01/2025	INTEREST CAPITALIZATION		83,014	83,014	0
3140QP-VD-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB4	07/23/2025	CITIGROUP GLOBAL MARKETS INC		40,626,854	42,719,322	56,133
3140QS-P8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB6	07/23/2025	TD SECURITIES USA LLC		36,135,759	36,147,055	127,017
3140QU-HK-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8	07/24/2025	WELLS FARGO SECURITIES LLC		36,014,470	36,127,368	132,467
3140QU-VE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8	07/28/2025	VARIOUS		34,099,799	33,549,380	156,564
3140W1-RC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1	07/30/2025	MORGAN STANLEY & CO LLC		31,353,252	33,861,089	112,870
3140W1-SM-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1	07/30/2025	VARIOUS		36,551,597	38,298,988	143,621
3140XP-BW-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS7	07/29/2025	VARIOUS		36,785,005	37,595,661	151,427
31418A-XL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1	07/01/2025	AGL-HB-SA		428,854	428,291	791
31418C-ND-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	12/03/2025	MUFG SECURITIES AMERICAS INC		5,683,600	6,051,412	1,765
31418E-E5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	07/11/2025	BOFA SECURITIES INC		12,269,170	13,274,057	19,174
31418E-R7-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	07/28/2025	PROAMERICA BANK		25,576,404	26,232,209	102,014
31418E-XU-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	07/31/2025	WELLS FARGO SECURITIES LLC		13,716,117	13,737,582	0
3142GS-N4-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ2	07/28/2025	CITIGROUP GLOBAL MARKETS INC		35,535,109	34,999,184	163,330
35563P-JJ-9	SEASONED CREDIT RISK TRANSFER SENIOR WHO	11/01/2025	INTEREST CAPITALIZATION		455,458	455,458	0
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					712,895,472	725,960,183	2,005,567
3136B3-YE-4	FNA 2018-M15 Z1 - CMBS	06/01/2025	Direct		152,339	152,339	0
3136B3-YJ-3	FNA 2018-M15 Z2 - CMBS	06/01/2025	Direct		358,208	358,208	0
3136B4-D5-4	FNA 2019-M10 Z - CMBS	06/01/2025	Direct		520,720	520,720	0
3136B8-UB-3	FNA 2020-M06 Z - CMBS	06/01/2025	Direct		340,690	340,690	0
3136B3-YE-4	FANNIE MAE ACES FNMA_18-M15A SENIOR SENI	12/01/2025	INTEREST CAPITALIZATION		156,449	156,449	0
3136B3-YJ-3	FANNIE MAE ACES FNMA_18-M15A SENIOR SENI	12/01/2025	INTEREST CAPITALIZATION		366,191	366,191	0
3136B4-D5-4	FANNIE MAE ACES FNMA_19-M10 SENIOR SENIO	12/01/2025	INTEREST CAPITALIZATION		530,534	530,534	0
3136B8-UB-3	FANNIE MAE ACES FNMA_20-M6 SENIOR SENIOR	12/01/2025	INTEREST CAPITALIZATION		345,833	345,833	0
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					2,770,964	2,770,964	0
000000-00-0	DUBS 2018-MA1 C - RMBS	05/01/2025	BARCLAYS CAPITAL SECURITIES LIMITED		(2)	(2)	0
007037-BP-8	ARMT 2007-1 322 - CMO/RMBS	02/01/2025	Direct		0	2	0
00703A-AD-9	ARMT 2007-2 2A1 - RMBS	03/25/2025	Direct		0	79	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
02149F-AM-6	CWALT 2006-43CB 112 - CMO/RMBS	03/01/2025	Direct		0	3,464	0
02149H-AX-8	CWALT 2007-2CB 2A7 - CMO/RMBS	02/25/2025	Direct		0	1,085	0
02149J-BE-5	CWALT 2006-45T1 215 - CMO/RMBS	05/01/2025	Direct		0	40,255	0
02150F-AJ-9	CWALT 2007-8CB A9 - CMO/RMBS	06/01/2025	Direct		0	34	0
02150T-AD-2	CWALT 2007-0A3 2A1 - RMBS	04/25/2025	Direct		0	68,256	0
02660C-AF-7	AHM 2007-2 3A1 - RMBS	05/01/2025	Direct		0	98	0
026930-AA-5	AHMA 2007-2 A1 - RMBS	06/01/2025	Reclassification		1,247,959	1,497,823	0
03072S-Q6-5	AMSI 2005-R9 M4 - RMBS	03/25/2025	Direct		(5,319)	918	0
03466D-AC-6	AOMT 237 A3 - RMBS	02/26/2025	BANK OF AMERICA, N.A.		2,077,132	2,118,171	7,343
03466Q-AC-7	AOMT 252 A3 - RMBS	02/14/2025	GOLDMAN SACHS & CO, NY		6,999,931	7,000,000	21,949
03466R-AC-5	AOMT 253 A3 - RMBS	03/07/2025	GOLDMAN SACHS BANK USA		9,901,866	9,902,000	17,319
034934-AA-7	AOMT 251 A1 - RMBS	01/22/2025	Merril Lynch Pierce Fenner Smith		23,509,657	23,510,000	104,063
05533C-BG-2	BCAP 2010-RR6 2AJ - CMO/RMBS	06/01/2025	Reclassification		2,717,193	3,092,975	0
07383U-GB-5	PRIME 2004-CL1A B1 - CMO/RMBS	06/01/2025	Reclassification		1,460,411	2,239,924	0
07386H-K2-6	BALTA 2006-3 1A1 - RMBS	05/27/2025	Direct		0	58	0
07387R-AA-6	BALTA 2007-3 1A1 - RMBS	05/27/2025	Direct		0	367	0
10569M-AE-3	BRAVO 25NQM1 A3 - RMBS	01/24/2025	Various		3,490,805	3,500,000	25,819
10569N-AC-5	BRAVO 25NQM2 A1 - RMBS	02/19/2025	BARCLAYS CAPITAL INC FIXED INC		6,730,957	6,731,000	21,233
105927-AD-9	BRAVO 25NQM3 A2 - RMBS	03/27/2025	GOLDMAN SACHS & CO, NY		1,475,998	1,449,299	7,043
105927-AE-7	BRAVO 25NQM3 A3 - RMBS	03/27/2025	GOLDMAN SACHS & CO, NY		2,009,957	2,009,969	47,058
125439-AA-7	CWHL 2007-6 A1 - CMO/RMBS	06/01/2025	Direct		0	15,558	0
12544A-AB-1	CWHL 2006-20 1A2 - CMO/RMBS	06/01/2025	Direct		0	96	0
12545A-AE-4	CWHL 2007-8 1A5 - CMO/RMBS	06/01/2025	Direct		0	3,039	0
12545A-AL-8	CWHL 2007-8 A11 - CMO/RMBS	06/01/2025	Direct		0	4,837	0
12545A-AP-9	CWHL 2007-8 A14 - CMO/RMBS	06/01/2025	Direct		0	4,489	0
12571D-AB-1	CIM 2025-I1 A2 - RMBS	01/29/2025	GOLDMAN SACHS & CO, NY		10,284,806	10,285,000	50,636
126380-AU-8	CSMC 069 7A1 - CMO/RMBS	05/25/2025	Direct		0	48,004	0
126670-AH-1	CWL 2005-10 MF2 - RMBS	06/01/2025	Direct		(260)	263	0
126673-Z3-9	CWL 2005-7 MF2 - RMBS	06/01/2025	Various		25,280	0	0
126673-Z5-4	CWL 2005-7 MF4 - RMBS	06/01/2025	Direct		0	10,379	0
12667F-FV-2	CWALT 2004-J4 1A7 - RMBS	06/01/2025	Direct		0	0	0
12668B-XF-5	CWALT 2006-12CB A10 - CMO/RMBS	05/25/2025	Direct		0	5,418	0
126694-MS-4	CWHL 2005-26 1A8 - CMO/RMBS	01/01/2025	Direct		0	872	0
126694-TD-0	CWHL 2005-29 A1 - CMO/RMBS	01/01/2025	Direct		0	643	0
12673U-AA-2	COLT 25INV2 A1 - CMBS/RMBS	02/07/2025	BARCLAYS CAPITAL INC FIXED INC		15,489,963	15,490,000	31,330
12673U-AC-8	COLT 25INV2 A3 - RMBS	02/07/2025	BARCLAYS CAP INC -NY		5,412,930	5,413,000	11,638
12674L-AA-1	COLT 253 A1 - RMBS	03/04/2025	BARCLAYS CAPITAL INC FIXED INC		11,617,486	11,617,500	69,085
161629-AB-6	CHASE 2007-S4 A2 - CMO/RMBS	01/01/2025	Direct		0	9,860	0
16163H-AE-1	CHASE 2007-S3 1A5 - CMO/RMBS	06/01/2025	Direct		0	1,337	0
16163H-AT-8	CHASE 2007-S3 118 - CMO/RMBS	06/01/2025	Direct		0	25,399	0
16163H-AU-5	CHASE 2007-S3 119 - CMO/RMBS	06/01/2025	Direct		0	8,795	0
16165T-BB-8	CFLX 2005-2 3A1 - CMO/RMBS	05/01/2025	Direct		0	1,890	0
17292B-AB-2	CMLTI 252 A2 - RMBS	03/11/2025	CITIBANK NA		10,903,750	11,000,000	33,611
17332G-AB-3	CMLTI 25INV1 A2 - RMBS	02/04/2025	CITIGROUP GLOBAL MARKETS LIMITED		27,628,906	27,500,000	183,333
196920-AC-6	COLT 251 A1 - RMBS	01/14/2025	BARCLAYS CAPITAL INC FIXED INC		9,354,909	9,355,000	23,695
22541Q-QJ-4	CSFB 2003-21 CB1 - CMO/RMBS	06/01/2025	Direct		0	6,168	0
225458-LR-7	CSFB 2005-3 CB1 - CMO/RMBS	03/01/2025	Direct		0	28,067	0
2254W0-JW-6	CSFB 2004-7 2A3 - CMO/RMBS	02/01/2025	Direct		0	0	0
23242W-AV-1	CWALT 2006-J4 213 - CMO/RMBS	05/01/2025	Direct		0	2	0
26846X-AB-6	EFMT 25INV1 A2 - RMBS	02/20/2025	MORGAN STANLEY FIXED		10,833,941	10,834,000	46,001
26846X-AC-4	EFMT 25INV1 A3 - RMBS	02/20/2025	MORGAN STANLEY FIXED		11,999,768	12,000,000	52,260
32052F-AJ-5	FHAMS 2006-FA6 2A2 - CMO/RMBS	04/01/2025	Direct		0	3,377	0
32052U-AK-9	FHASI 2006-4 A10 - CMO/RMBS	06/01/2025	Direct		0	362	0
32056C-AG-4	FHASI 2007-4 1A7 - CMO/RMBS	04/01/2025	Direct		0	83	0
32056C-AJ-8	FHASI 2007-4 1A9 - CMO/RMBS	04/01/2025	Direct		0	43	0
3622N6-AA-7	GSR 2007-AR2 1A1 - CMO/RMBS	01/01/2025	GOLDMAN SACHS & CO.		0	104	0
36273W-AB-9	GSMBS 25PJ3 A2 - RMBS	03/17/2025	GOLDMAN SACHS & CO, NY		15,795,000	16,000,000	73,333
36297T-AE-2	GSR 2006-AR2 3A1 - CMO/RMBS	05/01/2025	Direct		0	0	0
433403-AA-0	HINTT 25A A - ABS	03/19/2025	WELLS FARGO SECURITIES, LLC		6,444,357	6,445,000	0
43761D-AE-0	HOMES 2025-NQM1 A3 - RMBS	02/04/2025	MORGAN STANLEY FIXED		1,738,513	1,738,522	23,938
43761J-AB-3	HOMES 2023-NQM1 A2 - CMO/RMBS	03/25/2025	Direct		0	0	0
452559-AB-3	IMSA 2007-1 A2 - RMBS	04/25/2025	Various		0	9	0
45660L-6N-4	RAST 2006-A1 1A6 - CMO/RMBS	02/25/2025	Direct		0	7,478	0
45660L-GA-1	INDX 2005-AR6 1A1 - CMO/RMBS	02/25/2025	Direct		0	6	0
45661E-DC-5	INDX 2006-AR7 4A1 - CMO/RMBS	05/01/2025	Direct		0	238	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
45669B-AA-0	INDX 2007-AR1 1A1 - CMO/RMBS	02/01/2025	Direct		0	72,770	0
45669J-AC-9	INDX 2007-AR15 2A1 - CMO/RMBS	04/01/2025	Direct		0	51	0
46593Q-AD-0	JPMMT 2025-NQM1 A2 - RMBS	03/24/2025	JP MORGAN SECURITIES LLC		5,999,906	6,000,000	28,815
46628G-AN-9	JPALT 2006-A2 4A1 - CMO/RMBS	02/01/2025	Direct		0	1,045	0
46630R-AW-1	JPMMT 2007-S1 217 - CMO/RMBS	06/25/2025	Direct		433	433	0
525249-AB-4	LXS 2007-11 A2 - RMBS	01/27/2025	Direct		0	7,989	0
59982H-AV-2	MCMLT 21NMR1 B3 - RMBS	01/16/2025	PERFORMANCE TRUST CAP		4,919,206	6,269,000	10,391
61748H-LA-7	MSM 2005-5AR 2A1 - CMO/RMBS	06/01/2025	Direct		0	7	0
64829J-BT-9	NRZT 2017-1 B4A - CMO/RMBS	03/26/2025	JP MORGAN SECURITIES LLC		6,569,551	6,828,834	20,408
64829K-BC-3	NRZT 2017-2 B3 - CMO/RMBS	03/26/2025	JP MORGAN SECURITIES LLC		2,908,857	2,956,907	11,143
64830J-AE-0	NRZT 22NQM1 B1 - RMBS	03/12/2025	StoneX Group Inc		3,332,086	4,642,000	5,892
64831X-AD-0	NRZT 25NQM2 A2 - RMBS	03/25/2025	NOMURA SECURITIES INTL INC		2,585,996	2,586,000	12,215
64831X-AE-8	NRZT 25NQM2 A3 - RMBS	03/25/2025	NOMURA SECURITIES INTL INC		2,478,963	2,479,000	12,126
64832D-AD-3	NRZT 25NQM1 A2 - RMBS	03/25/2025	NOMURA SECURITIES INTL INC		6,977,419	6,957,579	28,241
64832D-AE-1	NRZT 25NQM1 A3 - RMBS	01/29/2025	BARCLAYS CAP INC -NY		17,427,953	17,428,000	102,477
65535V-JV-1	NAA 2005-S1 B1 - CMO/RMBS	05/27/2025	Direct		0	258	0
65538N-AC-7	NAA 2007-1 2A3 - RMBS	03/25/2025	Direct		0	2,912	0
67120Q-AA-4	OBX 2025-NQM4 A1 - RMBS	03/11/2025	BNP PARIBAS SECURITIES CORPO		17,844,752	17,845,000	115,100
67120V-AA-3	OBX 25NQM2 A1 - RMBS	01/29/2025	BNP PARIBAS SECURITIES BOND		26,329,784	26,330,000	135,088
67120V-AC-9	OBX 25NQM2 A3 - RMBS	01/29/2025	JP MORGAN SECURITIES LLC		16,850,085	16,850,214	242,536
67120Y-AD-1	NYMT 25INV1 A2 - RMBS	03/13/2025	MIZUHO SECURITIES USA LLC		7,392,933	7,393,000	21,866
67448N-AA-6	OBX 24NQM5 A1 - RMBS	05/01/2025	CITIGROUP GLOBAL MARKETS LIMITED		(123,447)	0	123,447
67448N-AC-2	OBX 24NQM5 A3 - RMBS	05/01/2025	CITIGROUP GLOBAL MARKETS LIMITED		(82,297)	0	82,297
67448Y-AE-4	OBX 25NQM3 A3 - RMBS	02/19/2025	BARCLAYS CAP INC -NY		15,499,859	15,500,000	51,253
69382C-AB-2	PMTLT 2025-INV3 A2 - RMBS	03/14/2025	BANK OF AMERICA, N.A.		5,278,711	5,250,000	17,500
69382C-AC-0	PMTLT 2025-INV3 A3 - RMBS	03/14/2025	BANK OF AMERICA, N.A.		6,927,813	7,000,000	21,389
69392M-AA-0	PRPM 2025-RPL2 A1 - RMBS	03/24/2025	NOMURA SECURITIES INTL INC		9,900,424	10,320,000	49,450
693967-AA-9	PMTLT 25INV1 A1 - CMO/RMBS	01/17/2025	CITIGROUP GLOBAL MARKETS LIMITED		12,517,579	12,500,000	60,417
73015D-AB-7	PMTLT 25INV4 A2 - RMBS	04/01/2025	CITIGROUP GLOBAL MARKETS LIMITED		5,422,864	5,385,000	13,463
73015D-AC-5	PMTLT 25INV4 A3 - RMBS	04/01/2025	CITIGROUP GLOBAL MARKETS LIMITED		11,753,453	11,846,000	27,147
74928U-BZ-9	RBSSP 2009-12 182 - CMO/RMBS	06/01/2025	Reclassification		2,572,738	3,125,119	0
761118-NC-8	RALI 2005-QA12 NB5 - CMO/RMBS	03/01/2025	Direct		0	701	0
76112F-AA-9	RAST 2006-A5CB A1 - CMO/RMBS	06/01/2025	Direct		0	4,435	0
80262B-AB-6	SAN 25NQM1 A2 - RMBS	03/14/2025	SANTANDER US CAPITAL MARKETS LLC		5,675,909	5,676,000	23,563
80262B-AC-4	SAN 25NQM1 A3 - RMBS	03/14/2025	SANTANDER US CAPITAL MARKETS LLC		17,186,918	17,187,000	73,881
83611M-GY-8	SVHE 2005-OPT3 M5 - RMBS	03/25/2025	Direct		(4,615)	1,616	0
863579-PA-0	SARM 2005-8XS M2 - RMBS	05/27/2025	Direct		0	677	0
86364K-AA-2	SAMI 2007-AR7 1A1 - CMO/RMBS	02/25/2025	Direct		0	1,096	0
924926-AE-8	VERUS 24R1 A3 - RMBS	01/30/2025	Wells Fargo Bank		11,770,358	11,844,385	54,556
924929-AC-6	VERUS 25INV1 A1 - RMBS	02/07/2025	BARCLAYS CAPITAL INC FIXED INC		15,489,783	15,490,000	28,646
924929-AE-2	VERUS 25INV1 A3 - RMBS	02/07/2025	BARCLAYS CAP INC -NY		15,337,894	15,338,000	30,436
92540T-AA-8	VERUS 251 A1 - RMBS	01/10/2025	WELLS FARGO SECURITIES, LLC		8,384,854	8,385,000	20,944
92540T-AC-4	VERUS 251 A3 - RMBS	02/27/2025	BANK OF AMERICA, N.A.		9,913,952	9,872,303	44,248
92540V-AA-3	VERUS 252 A1 - RMBS	03/07/2025	Various		19,359,942	19,360,000	37,102
92540V-AE-5	VERUS 252 A3 - RMBS	03/07/2025	MORGAN STANLEY FIXED		16,010,984	16,011,000	32,736
92922F-G9-3	WAMU 2005-AR4 B1 - CMO/RMBS	04/01/2025	Direct		0	14,664	0
92927X-AH-7	WAMU 2007-HY6 3A2 - CMO/RMBS	05/01/2025	Direct		0	50,708	0
02148B-AA-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		424	424	0
02149H-AX-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	07/25/2025	INTEREST CAPITALIZATION		35	35	0
02150F-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	08/01/2025	INTEREST CAPITALIZATION		37	37	0
02151B-AB-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		157	157	0
03072S-Q6-5	AMERIQUEST MORTGAGE SECURITIES ABS_ABS	08/25/2025	INTEREST CAPITALIZATION		307	307	0
03466F-AD-9	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	10/17/2025	GOLDMAN SACHS & CO LLC		8,157,466	8,157,587	26,721
05373*-AA-6	AVEN HOME 2025-SL3 LLC SUPSEN ABS_ABS _2	07/01/2025	COMPANY		(4,568,650)	(4,568,030)	0
05373*-AB-4	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20	07/01/2025	COMPANY		(400,903)	(400,904)	0
05373*-AC-2	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20	07/01/2025	COMPANY		(359,959)	(359,959)	0
05373*-AD-0	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20	07/01/2025	COMPANY		(216,800)	(216,800)	0
05373*-AE-8	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20	07/01/2025	COMPANY		(826,255)	(826,256)	0
073873-AA-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	10/27/2025	INTEREST CAPITALIZATION		57	57	0
07387R-AA-6	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	08/25/2025	INTEREST CAPITALIZATION		436	436	0
105698-AD-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	11/14/2025	MORGAN STANLEY & CO LLC		4,947,064	4,913,285	12,906
105698-AE-4	BRAVO_24-NQM7 WHOLE_CMO _24-NQM7 144A	11/14/2025	MORGAN STANLEY & CO LLC		1,763,450	1,750,323	4,716
105700-AG-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	11/25/2025	MORGAN STANLEY & CO LLC		737,795	731,622	2,955
105925-AC-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	11/25/2025	MORGAN STANLEY & CO LLC		863,899	857,202	3,666
125439-AA-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		189	189	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
12543X-AG-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	08/01/2025	INTEREST CAPITALIZATION		1,864	1,864	0
12544A-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		107	107	0
12544M-AA-7	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	07/01/2025	INTEREST CAPITALIZATION		40,484	40,484	0
12544R-AA-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	08/01/2025	INTEREST CAPITALIZATION		502	502	0
12544R-AN-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	08/01/2025	INTEREST CAPITALIZATION		127	127	0
12544R-CB-2	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		69	69	0
126380-AU-8	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	10/25/2025	INTEREST CAPITALIZATION		493	493	0
126670-AH-1	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _	12/01/2025	INTEREST CAPITALIZATION		400	400	0
12667F-M7-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	07/01/2025	INTEREST CAPITALIZATION		613	613	0
12668A-FM-2	CWALT INC COUNTRYWIDE ALTERNA SENIOR WH	12/01/2025	INTEREST CAPITALIZATION		37	37	0
12668A-LJ-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		331	331	0
12668A-PY-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		309	309	0
12668B-VA-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		106	106	0
12668B-VL-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	07/01/2025	INTEREST CAPITALIZATION		20	20	0
12668B-XF-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	07/25/2025	INTEREST CAPITALIZATION		79	79	0
126694-2E-7	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	07/01/2025	INTEREST CAPITALIZATION		124	124	0
126694-HN-1	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO	07/01/2025	INTEREST CAPITALIZATION		7	7	0
126694-K4-9	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		22	22	0
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	07/01/2025	INTEREST CAPITALIZATION		44	44	0
16159Q-AB-3	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO	09/04/2025	JP MORGAN SECURITIES LLC		11,517,603	11,450,510	6,998
16160D-AH-6	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO	09/12/2025	CBIBBXCMBS		978,231	940,000	1,723
16163H-AU-5	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH	07/01/2025	INTEREST CAPITALIZATION		(6)	(6)	0
17332N-AB-8	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	09/29/2025	CITIGROUP GLOBAL MARK LIMI		43,438,950	43,425,379	192,399
17332X-AA-8	CMLTI_25-LTV1 WHOLE_CMO _25-LTV1 144A	12/11/2025	CITIGROUP GLOBAL MARK LIMI		104,619,314	104,620,862	632,222
22758T-AB-0	CROSS MORTGAGE TRUST CROSS_25 SRSUP WHOL	11/24/2025	PNC SEC CORP		3,792,518	3,793,111	13,101
23244F-AV-6	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	08/01/2025	INTEREST CAPITALIZATION		7,213	7,213	0
24382E-AB-3	DRMT_25-INV1 WHOLE_CMO _25-INV1 144A	11/04/2025	NOMURA SECURITIES INT INC		3,583,014	3,590,689	6,089
24382E-AE-7	DRMT_25-INV1 WHOLE_CMO _25-INV1 144A	11/05/2025	VARIOUS		6,604,625	6,606,242	11,871
25762@-AA-1	AVENTL-A12/2060 TERM_LOAN 5.479% 12/2	12/19/2025	COMPANY		10,821,576	10,821,576	0
25762@-AB-9	AVEN-DOMUS LLC TERM_LOAN 5.579% 12/21	12/19/2025	COMPANY		1,727,818	1,727,818	0
25762@-AC-7	AVEN-DOMUS LLC TERM_LOAN 5.679% 12/21	12/19/2025	COMPANY		1,054,848	1,054,848	0
25762@-AD-5	AVEN-DOMUS LLC TERM_LOAN 6.029% 12/21	12/19/2025	COMPANY		1,491,394	1,491,394	0
25762@-AE-3	AVEN-DOMUS LLC TERM_LOAN 6.529% 12/21	12/19/2025	COMPANY		1,164,000	1,164,000	0
26846D-AF-1	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	09/26/2025	Z_NYB		12,552,546	12,552,605	56,006
26846D-AG-9	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	09/26/2025	Z_NYB		25,166,989	25,167,026	115,475
28225K-AB-1	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	10/29/2025	BARCLAYS CAPITAL INC		7,051,992	7,066,093	34,576
28225K-AG-0	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	10/29/2025	BARCLAYS CAPITAL INC		8,105,348	8,105,448	42,065
36173V-AA-4	GCAT_25-INV5 WHOLE_CMO _25-INV5 144A	12/10/2025	BANK OF AMERICA NA		24,726,563	25,000,000	59,028
36173V-AS-5	GCAT_25-INV5 WHOLE_CMO _25-INV5 144A	12/10/2025	BANK OF AMERICA NA		10,040,625	10,000,000	25,972
36272X-AC-6	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	09/18/2025	GOLDMAN SACHS & CO LLC		57,771,910	58,245,152	234,599
36273F-AC-4	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	11/24/2025	VARIOUS		12,987,308	13,024,162	52,359
36273G-AB-4	GSMBS_25-NQM5 WHOLE_CMO _25-NQM5 144A	10/28/2025	GOLDMAN SACHS & CO LLC		9,408,830	9,408,983	40,898
36273G-AC-2	GSMBS_25-NQM5 WHOLE_CMO _25-NQM5 144A	10/28/2025	GOLDMAN SACHS & CO LLC		5,645,365	5,645,390	25,498
36273M-AA-3	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	11/13/2025	GOLDMAN SACHS & CO LLC		25,434,618	25,434,618	104,918
36273M-AB-1	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	11/13/2025	GOLDMAN SACHS & CO LLC		15,466,205	15,652,073	58,695
36275E-AD-3	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	09/09/2025	GOLDMAN SACHS & CO LLC		4,852,628	4,852,660	28,611
36275E-AE-1	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	09/09/2025	GOLDMAN SACHS & CO LLC		6,024,493	6,024,557	36,214
362933-AD-5	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	11/25/2025	GOLDMAN SACHS & CO LLC		12,600,967	12,601,164	49,371
403966-AB-0	HOMES TRUST HOMES_25-NQM2 SENIOR WHOLE_C	12/01/2025	DIRECT		1,903,838	1,891,719	306
40446G-AD-4	HOMES TRUST HOMES_25-NQM3 SENIOR WHOLE_C	11/05/2025	CITIGROUP - MTGE		16,072,822	15,936,490	13,021
43761D-AD-2	HOMES_25-NQM1 SENIOR WHOLE_CMO _25-NQM1	11/25/2025	CITIGROUP - MTGE		1,923,659	1,911,711	7,778
43762D-AB-5	HOMES TRUST HOMES_25-AFC4 WHOLE_CMO _25-	11/19/2025	JP MORGAN SECURITIES LLC		2,149,836	2,154,228	7,395
43762D-AD-1	HOMES TRUST HOMES_25-AFC4 WHOLE_CMO _25-	11/19/2025	JP MORGAN SECURITIES LLC		7,900,791	7,900,815	27,921
43762D-AE-9	HOMES TRUST HOMES_25-AFC4 WHOLE_CMO _25-	11/19/2025	JP MORGAN SECURITIES LLC		6,999,682	6,999,758	25,208
45660L-6N-4	RESIDENTIAL ASSET SECURITIZATI SENIOR WH	08/25/2025	INTEREST CAPITALIZATION		12,961	12,961	0
45660N-S2-2	INDYMAC INDEX MORTGAGE LOAN TR SENIOR WH	08/25/2025	INTEREST CAPITALIZATION		4	4	0
456680-AC-1	INDYMAC INDA MORTGAGE LOAN TRU WHOLE_CMO	07/01/2025	INTEREST CAPITALIZATION		1,259	1,259	0
456680-AE-7	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH	07/01/2025	INTEREST CAPITALIZATION		584	584	0
45669J-AC-9	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		97	97	0
46593Q-AD-0	JPMMT_25-NQM1 WHOLE_CMO _25-NQM1 144A	11/17/2025	JP MORGAN SECURITIES LLC		7,284,504	7,234,765	19,689
46593T-AD-4	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	11/17/2025	JP MORGAN SECURITIES LLC		3,439,645	3,407,961	9,382
46630R-AW-1	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	07/01/2025	INTEREST CAPITALIZATION		(1)	(1)	0
46660H-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	10/24/2025	JP MORGAN SECURITIES LLC		7,555,222	7,555,295	32,469
46660H-AH-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	10/24/2025	JP MORGAN SECURITIES LLC		2,930,291	2,930,302	12,842
55287G-AC-6	MFRA_24-NQM3 SENIOR WHOLE_CMO _24-NQM3 1	11/04/2025	NOMURA SECURITIES INT INC		2,763,388	2,744,519	1,868

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
59980Y-AK-1	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE	09/12/2025	CBIBBXCMBS		165,083	202,763	201
61748H-LA-7	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH	08/01/2025	INTEREST CAPITALIZATION		101	101	0
61778L-AD-7	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	12/01/2025	MORGAN STANLEY & CO LLC		8,280,407	8,219,403	1,352
61779B-AD-8	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	11/14/2025	MORGAN STANLEY & CO LLC		2,679,499	2,659,140	6,787
61779B-AE-6	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	09/29/2025	MORGAN STANLEY & CO LLC		8,741,715	8,687,419	41,254
61779J-AD-1	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	11/19/2025	VARIOUS		18,490,877	18,493,844	61,620
61779J-AE-9	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	09/11/2025	MORGAN STANLEY & CO LLC		15,720,022	15,720,210	55,723
61779K-AD-8	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	11/14/2025	MORGAN STANLEY & CO LLC		8,449,085	8,453,032	26,817
61779V-AD-4	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	11/14/2025	MORGAN STANLEY & CO LLC		3,204,395	3,204,446	11,149
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	11/18/2025	DEUTSCHE BANK SECURITIES INC		2,927,762	2,903,603	8,368
617955-AF-6	MSRM_25-NQ10 WHOLE_CMO _25-NQ10 144A	12/10/2025	MORGAN STANLEY & CO LLC		8,959,985	8,960,000	38,413
62957J-AF-8	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO	09/24/2025	MORGAN STANLEY & CO LLC		5,934,250	5,934,264	25,116
62957J-AG-6	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO	09/24/2025	MORGAN STANLEY & CO LLC		5,934,187	5,934,264	26,082
64829V-AF-3	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_	09/12/2025	CBIBBXCMBS		277,598	332,000	398
65535V-JV-1	NOMURA ASSET ACCEPTANCE CORP A SUB WHOLE	07/01/2025	INTEREST CAPITALIZATION		(87)	(87)	0
67449D-AC-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	11/25/2025	NOMURA SECURITIES INT INC		2,468,342	2,459,886	9,775
693650-AJ-2	PEARL STREET MORTGAGE COMPANY SUPSEN WHO	07/01/2025	AGL-GEN		2,624,229	2,679,077	3,535
693650-BP-7	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	07/01/2025	AGL-GEN		1,246,330	1,244,048	1,863
69383E-AB-7	PMT LOAN TRUST PMTLT_25-INV10 WHOLE_CMO	10/10/2025	CITIGROUP GLOBAL MARK LIMI		29,594,886	29,397,371	71,860
69383L-AC-9	PMT LOAN TRUST PMTLT_25-J4 WHOLE_CMO _25	11/13/2025	CITIGROUP GLOBAL MARK LIMI		23,334,385	23,633,495	78,778
69384A-AB-4	PRP ADVISORS LLC PRPM_25-RCF5 SRSEC WHOL	10/14/2025	NOMURA SECURITIES INT INC		4,124,940	4,125,000	27,988
69384A-AC-2	PRP ADVISORS LLC PRPM_25-RCF5 WHOLE_CMO	10/14/2025	NOMURA SECURITIES INT INC		1,499,987	1,500,000	10,465
69392U-AC-8	PMT LOAN TRUST PMTLT_25-INV9 SUPSEN WHOL	09/09/2025	NOMURA SECURITIES INT INC		21,573,066	21,346,261	48,919
69392X-AB-4	PMT LOAN TRUST PMTLT_25-J3 WHOLE_CMO _25	10/03/2025	MORGAN STANLEY & CO LLC		6,085,136	6,069,961	8,346
69392X-AC-2	PMT LOAN TRUST PMTLT_25-J3 WHOLE_CMO _25	10/03/2025	MORGAN STANLEY & CO LLC		3,629,912	3,655,041	4,569
693987-AC-3	PRPM LLC PRPM_24-RCF2 SENIOR WHOLE_CMO _	09/16/2025	RW BAIRD		8,710,381	9,019,000	20,669
729916-AB-2	PMT LOAN TRUST PMTLT_25-INV11 WHOLE_CMO	11/06/2025	GOLDMAN SACHS & CO LLC		15,885,706	15,791,942	41,015
73015D-AC-5	PMT LOAN TRUST PMTLT_25-INV4 SUPSEN WHOL	08/26/2025	WELLS FARGO BANK		9,748,404	9,721,064	38,614
73015K-AB-1	PMT LOAN TRUST PMTLT_25-INV11 WHOLE_CMO	12/03/2025	BANK OF AMERICA NA		40,381,252	40,000,000	67,222
76112F-AA-9	RESIDENTIAL ASSET SECURITIZATI SENIOR WH	08/01/2025	INTEREST CAPITALIZATION		154	154	0
76114G-AB-3	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH	08/01/2025	INTEREST CAPITALIZATION		2,678	2,678	0
80262C-AD-0	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO	09/24/2025	CITIGROUP - MTGE		15,991,918	15,992,081	68,548
80265D-AD-5	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO	11/05/2025	CITIGROUP - MTGE		4,856,815	4,856,875	30,985
80265D-AE-3	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO	11/05/2025	CITIGROUP - MTGE		6,625,652	6,625,688	43,076
81880N-AG-9	SGR_25-1 WHOLE_CMO _25-1 144A 5.250%	12/11/2025	GOLDMAN SACHS & CO LLC		3,716,981	3,717,000	8,673
81880N-AH-7	SGR_25-1 WHOLE_CMO _25-1 144A 5.351%	12/11/2025	GOLDMAN SACHS & CO LLC		4,965,933	4,966,000	11,810
89170V-BA-5	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO	09/12/2025	CBIBBXCMBS		307,160	408,000	569
89180H-BA-4	TOWD POINT MORTGAGE TRUST TPMT WHOLE_CMO	09/12/2025	CBIBBXCMBS		255,710	336,000	468
89181J-BA-9	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE	09/12/2025	CBIBBXCMBS		572,914	809,000	968
693581-AC-4	PRPM LLC PRPM_24-RCF1 ABS_ABS _24-RCF1 1	09/17/2025	MORGAN STANLEY & CO. INC		1,454,297	1,500,000	3,833
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,308,700,092	1,315,646,825	5,332,820
70451#-AA-9	PCRED LENDING XV111 LLC/PIF ONSHORE XXXV	01/22/2025	DIRECT		3,384,583	3,384,583	0
000000-00-0	PELOG 251 D - CMBS	02/06/2025	BARCLAYS LONDON		15,035,775	15,111,175	0
000000-00-0	TAURS 251 D - CMBS	02/18/2025	BANK OF AMERICA LONDON		7,164,662	7,193,068	0
000000-00-0	UKLOG 251 D - CMBS	04/04/2025	CITIGROUP GLOBAL MARKETS LIMITED		6,669,018	6,786,530	0
000000-00-0	UKLOG 251 C - CMBS	04/04/2025	CITIGROUP GLOBAL MARKETS LIMITED		16,691,955	16,986,075	0
00182M-AC-5	AMSR 25SFR1 B - CMBS	05/15/2025	NOMURA SECURITIES INTL INC		2,076,939	2,250,000	0
00218T-AL-8	ARZ 24BILT E - CMBS	02/28/2025	BANK OF AMERICA, N.A.		1,039,805	1,000,000	416
039955-AE-9	ARES1 25IND3 B - CMBS	04/03/2025	MORGAN STANLEY FIXED		3,007,000	3,007,000	0
039955-AG-4	ARES1 25IND3 C - CMBS	04/03/2025	MORGAN STANLEY FIXED		8,716,000	8,716,000	0
039955-AJ-8	ARES1 25IND3 D - CMBS	04/03/2025	MORGAN STANLEY FIXED		14,319,000	14,319,000	0
05494J-AE-0	BFLD 24WEST C - CMBS	06/09/2025	JP MORGAN SECURITIES LLC		15,100,000	15,100,000	0
05494J-AG-5	BFLD 24WEST D - CMBS	06/09/2025	JP MORGAN SECURITIES LLC		38,944,000	38,944,000	0
05593J-AG-5	BMP 2024-MF23 D - CMBS	05/07/2025	JP MORGAN SECURITIES LLC		1,308,788	1,311,000	5,886
05593V-AL-7	BX 25ROIC D - CMBS	02/20/2025	MORGAN STANLEY FIXED		45,961,928	45,985,000	0
05594C-AG-9	BX 25LUNR C - CMBS	05/30/2025	GOLDMAN SACHS & CO, NY		16,529,000	16,529,000	0
05594C-AK-0	BX 25LUNR D - CMBS	05/30/2025	GOLDMAN SACHS & CO, NY		19,246,000	19,246,000	0
05606F-AJ-2	BX 2019-OC11 C - CMBS	02/25/2025	JP MORGAN SECURITIES LLC		18,445,313	20,000,000	53,556
05606F-AL-7	BX 2019-OC11 D - CMBS	02/25/2025	JP MORGAN SECURITIES LLC		48,382,861	52,599,000	144,062
05608R-AL-9	BX 2021-ARIA E - CMBS	02/06/2025	CITIGROUP GLOBAL MARKETS LIMITED		1,947,782	1,949,000	8,299
05610F-AD-9	BX 2022-AHP C - CMBS	03/20/2025	JP MORGAN SECURITIES LLC		8,660,722	8,800,000	9,401
05610F-AE-7	BX 2022-AHP D - CMBS	05/12/2025	BANK OF AMERICA, N.A.		1,325,553	1,340,000	7,047
05610V-AC-6	BSPRT 2023-FL10 AS - CMBS	04/14/2025	BANK OF AMERICA, N.A.		3,146,948	3,144,000	0
05613U-AG-6	BX 25DIME D - CMBS	01/29/2025	GOLDMAN SACHS & CO, NY		16,760,000	16,760,000	0
05613Y-AC-7	BXMT 25FL5 AS - CMBS	03/21/2025	CITIBANK NA		28,677,128	28,749,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
05615K-AC-5	BSPDF 25FL2 AS - CMBS	05/14/2025	JP MORGAN SECURITIES LLC		38,408,738	38,505,000	0
05625A-AE-1	BLP 24INDS C - CMBS	03/11/2025	CITIBANK NA		1,707,528	1,710,736	7,370
123912-AG-2	BX 25TAIL D - CMBS	05/21/2025	DEUTSCHE BANK SECURITIES INC		12,121,000	12,121,000	0
12433F-AE-8	BX 2025-SPOT C - CMBS	03/20/2025	Wells Fargo Bank		14,959,508	14,997,000	0
12433F-AG-3	BX 2025-SPOT D - CMBS	03/20/2025	Wells Fargo Bank		27,048,210	27,116,000	0
12433K-AG-2	BX 25VLT6 D - CMBS	04/08/2025	Various		31,579,273	32,005,000	56,481
12528Y-AJ-2	CF 2019-CF2 AS - CMBS	03/18/2025	BANK OF AMERICA, N.A.		4,514,063	5,000,000	7,790
22945J-AC-4	CSTL 2024-GATE B - CMBS	03/25/2025	Various		14,520,547	14,800,000	23,830
30319Y-AC-2	FSRIA 2021-FL2 AS - CMBS	04/28/2025	BANK OF AMERICA, N.A.		5,154,598	5,180,500	16,365
33767P-AC-2	FKH 2022-SFR2 B - CMBS	03/31/2025	Societe Generale		4,930,469	5,000,000	0
36192R-AJ-1	GSMS 2012-BWTR C - CMBS	06/01/2025	Reclassification		4,000,000	4,000,000	0
36261C-AA-9	GSF 2021-1 ISSUER LLC - CMBS	06/15/2025	Direct		349,197	349,197	0
36269J-AA-6	GSMS 2470P A - CMBS	06/24/2025	Various		8,429,934	8,404,000	30,743
419909-AE-6	HHT 25MAUI C - CMBS	03/06/2025	CITIBANK NA		4,970,543	4,983,000	0
44855P-AE-8	HY 25SPRL C - CMBS	01/07/2025	JP MORGAN SECURITIES LLC		35,053,000	35,053,000	133,296
44855P-AG-3	HY 25SPRL D - CMBS	02/12/2025	Various		40,387,275	40,232,000	162,476
449173-AC-7	HYT 24RGCY B - CMBS	04/16/2025	Various		2,393,008	2,421,000	896
45339N-AA-4	INCREF 25FL1 A - CMBS	04/29/2025	MORGAN STANLEY FIXED		19,949,998	20,000,000	0
45339N-AC-0	INCREF 25FL1 AS - CMBS	04/29/2025	MORGAN STANLEY FIXED		6,982,497	7,000,000	0
45339N-AE-6	INCREF 25FL1 B - CMBS	04/29/2025	MORGAN STANLEY FIXED		3,989,999	4,000,000	0
46117W-AE-2	TOWN 25STAY C - CMBS	03/05/2025	DEUTSCHE BANK SECURITIES INC		12,076,000	12,076,000	0
50077K-AG-3	KRE 25AIP4 D - CMBS	02/26/2025	CITIBANK NA		21,235,000	21,235,000	0
50177B-AL-1	LBA 24BOLT D - CMBS	03/06/2025	MORGAN STANLEY FIXED		1,804,127	1,803,000	6,913
50184B-AL-2	LCCM 2013-GCP C - CMBS	06/01/2025	Reclassification		1,274,030	1,277,000	0
55284A-AC-2	MF1 2021-FL7 AS - CMBS	02/13/2025	JP MORGAN SECURITIES LLC		588,801	595,500	2,328
55287K-AC-7	MF1 25FL19 AS - CMBS	05/12/2025	GOLDMAN SACHS & CO, NY		10,356,045	10,382,000	0
55287K-AE-3	MF1 25FL19 B - CMBS	05/12/2025	GOLDMAN SACHS & CO, NY		6,784,995	6,802,000	0
61762D-AZ-4	MSBAM 2013-C9 B - CMBS	06/01/2025	Direct		100,978	100,978	0
62880T-AA-9	NALP 251 A - ABS	04/16/2025	Various		7,423,568	7,425,000	0
682439-AU-8	AACMT 2005-C6 H - CMBS	06/01/2025	Reclassification		1,607,770	5,000,000	0
682939-AG-8	ONNI 24APT D - CMBS	03/11/2025	Wells Fargo Bank		1,628,845	1,587,000	3,509
69382J-AC-5	PFP 2512 B - CMBS	05/29/2025	CITIBANK NA		4,338,128	4,349,000	0
693980-AA-2	PRM5 25PRM5 A - CMBS	05/14/2025	GOLDMAN SACHS AND CO. LLC		9,286,494	9,410,000	16,362
74332H-AC-0	PROG 24SFR5 B - CMBS	06/25/2025	Merril Lynch Pierce Fenner Smith		4,769,796	5,095,000	11,499
74984N-AJ-3	RFR 25SGRM D - CMBS	02/18/2025	Various		10,387,759	10,388,000	7,290
78398E-AG-0	SCG 25DLFN D - CMBS	02/28/2025	WELLS FARGO BANK		7,493,000	7,493,000	0
90276X-AY-1	UBSCM 2018-C11 AS - CMBS	06/18/2025	GOLDMAN SACHS & CO, NY		3,315,159	3,410,000	8,084
91825C-AE-5	VDCM 25AZ C - CMBS	06/24/2025	Wells Fargo Bank		10,020,000	10,020,000	15,112
92987L-AG-2	WHARF 25DC C - CMBS	06/24/2025	WELLS FARGO BANK		633,605	626,000	2,621
955909-AA-4	WEST 25ROSE A - CMBS	03/14/2025	MORGAN STANLEY & CO. LLC		19,359,479	19,360,000	79,193
G5S831-AB-5	LMLOG 1 B - CMBS	02/17/2025	Direct		0	0	0
G7T833-AD-2	EURO 33 D - CMBS	06/01/2025	Reclassification		1,573,837	1,550,471	0
00112H-AC-1	ACREC LLC ACREC_25-FL3 SEC SENIOR_CMBS _	09/02/2025	BANK OF AMERICA NA		8,320,495	8,327,000	22,205
03990D-AA-5	ARES COMMERCIAL MORTGAGE TRUST SENIOR_CM	11/21/2025	JP MORGAN SECURITIES LLC		3,528,604	3,522,000	4,975
04002D-AA-9	AREIT CRE TRUST AREIT_25-CRE11 LCF SENIO	12/05/2025	GOLDMAN SACHS & CO LLC		73,500,000	73,500,000	0
04002D-AC-5	AREIT CRE TRUST AREIT_25-CRE11 SENIOR_CM	12/05/2025	GOLDMAN SACHS & CO LLC		24,500,000	24,500,000	0
05494J-AC-4	BFLD TRUST BFLD_25-EWEST SUB SUB_CMBS _2	08/12/2025	WELLS FARGO BANK		2,676,675	2,670,000	13,425
055531-AA-5	BLPCMT_23-IND SENIOR_CMBS _23-IND 144A	12/10/2025	JP MORGAN SECURITIES LLC		2,347,490	2,344,559	9,578
05556E-AC-0	BDS LTD BDS_25-FL15 SRSEC SENIOR_CMBS _2	08/14/2025	WELLS FARGO BANK NA		29,456,000	29,456,000	0
05556E-AE-6	BDS LTD BDS_25-FL15 SRSEC SENIOR_CMBS _2	08/14/2025	WELL FARGO BANK		25,559,000	25,559,000	0
05556W-AA-4	BLP COMMERCIAL MORTGAGE TRUST SENIOR_CMB	11/10/2025	MORGAN STANLEY & CO LLC		10,849,000	10,849,000	0
05556X-AC-8	BDS LTD BDS_25-FL16 AM SUB_CMBS _25-FL16	11/20/2025	MORGAN STANLEY & CO LLC		44,500,000	44,500,000	0
05594G-AC-9	BSTN COMMERCIAL MORTGAGE TRUST SUB SUB_C	09/29/2025	WELLS FARGO BANK		17,868,000	17,868,000	43,790
05594G-AE-5	BSTN COMMERCIAL MORTGAGE TRUST SUB SUB_C	09/29/2025	WELLS FARGO BANK		10,827,000	10,827,000	27,984
05609Q-AC-0	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT 14	11/15/2025	INTEREST CAPITALIZATION		5	5	0
05609Q-AE-6	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT 14	11/15/2025	INTEREST CAPITALIZATION		18	18	0
05609Q-AJ-5	BX TRUST BX_21-ACNT SUB SUB_CMBS _21-ACN	11/15/2025	INTEREST CAPITALIZATION		23	23	0
05618X-AC-4	BX TRUST BX_25-COPT SENIOR_CMBS _25-COPT	08/07/2025	CITIBANK NA		12,339,000	12,339,000	0
05618X-AE-0	BX TRUST BX_25-COPT SENIOR_CMBS _25-COPT	08/07/2025	CITIBANK NA		11,519,000	11,519,000	0
05619B-AC-1	BSPRT ISSUER LTD BSPRT_25-FL12 SEC SENIO	11/25/2025	VARIOUS		13,690,448	13,721,000	1,402
05619B-AE-7	BSPRT ISSUER LTD BSPRT_25-FL12 SEC SENIO	09/24/2025	JP MORGAN SECURITIES LLC		7,311,675	7,330,000	0
05619P-AA-4	BX TRUST BX_25-VOLT LCF SENIOR_CMBS _25-	11/14/2025	CITIBANK NA		50,000,000	50,000,000	0
05619P-AE-6	BX TRUST BX_25-VOLT SUB SUB_CMBS _25-VOL	11/14/2025	CITIBANK NA		28,333,000	28,333,000	0
05619P-AG-1	BX TRUST BX_25-VOLT SUB SUB_CMBS _25-VOL	11/14/2025	CITIBANK NA		11,806,000	11,806,000	0
05619T-AC-2	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C	12/09/2025	JP MORGAN SECURITIES LLC		15,000,000	15,000,000	62,556

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
05625A-AC-5	BLP COMMERICAL MORTGAGE TRUST SUB SUB_CM	11/21/2025	JP MORGAN SECURITIES LLC		428,462	428,328	471
08162T-BD-4	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM	11/12/2025	BANK OF AMERICA NA		2,053,336	2,088,000	3,300
12433K-AC-1	BX TRUST BX_25-VLT6 SUB_CMBS _25-VLT6 14	09/05/2025	JP MORGAN SECURITIES LLC		602,000	602,000	2,511
12433K-AG-2	BX TRUST BX_25-VLT6 SUB_CMBS _25-VLT6 14	09/03/2025	JP MORGAN SECURITIES LLC		1,469,621	1,471,000	5,684
12433X-AG-4	BXC_20-VIV SUB SUB_CMBS _20-VIVA 144A	11/21/2025	JP MORGAN SECURITIES LLC		15,060,280	16,145,000	31,172
12597S-AA-0	COMM MORTGAGE TRUST COMM_25-18 SENIOR_CM	07/28/2025	DEUTSCHE BANK SECURITIES INC		15,854,939	15,855,000	10,018
12597S-AE-2	COMM MORTGAGE TRUST COMM_25-18 SENIOR_CM	07/28/2025	DEUTSCHE BANK SECURITIES INC		21,927,909	21,928,000	15,529
12676J-AE-6	CSTL COMMERCIAL MORTGAGE TRUST SUB SUB_C	10/28/2025	CITIGROUP GLOBAL MARK LIMI		7,116,316	7,114,000	11,181
12676J-AG-1	CSTL COMMERCIAL MORTGAGE TRUST SUB SUB_C	10/23/2025	CITIGROUP GLOBAL MARK LIMI		11,209,000	11,209,000	19,279
22945J-AC-4	CSTL COMMERCIAL MORTGAGE TRUST SUB_CMBS	09/04/2025	JP MORGAN SECURITIES LLC		948,627	950,000	551
22945J-AG-5	CSTL COMMERCIAL MORTGAGE TRUST SUB_CMBS	07/08/2025	GOLDMAN SACHS & CO LLC		9,524,863	9,500,000	12,485
24023A-AG-5	DC COMMERCIAL MORTGAGE TRUST 2 SUB_CMBS	10/29/2025	JP MORGAN SECURITIES LLC		11,481,520	11,107,000	62,605
290154-AE-3	ELP COMMERCIAL MORTGAGE TRUST SUB SUB_CM	11/06/2025	WELLS FARGO BANK		11,064,000	11,064,000	31,591
290154-AG-8	ELP COMMERCIAL MORTGAGE TRUST SUB SUB_CM	11/12/2025	VARIOUS		25,048,137	25,014,000	75,478
29478J-AG-5	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A	10/15/2025	INTEREST CAPITALIZATION		488	488	0
29478J-AJ-9	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A	10/15/2025	INTEREST CAPITALIZATION		310	310	0
29478J-AL-4	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A	10/15/2025	INTEREST CAPITALIZATION		2,394	2,394	0
29478J-AN-0	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A	10/15/2025	INTEREST CAPITALIZATION		594	594	0
30227T-AE-0	EXTENDED STAY AMERICA TRUST ES SUB SUB_C	09/26/2025	JP MORGAN SECURITIES LLC		6,972,000	6,972,000	22,078
30338W-AA-7	FS RIALTO ISSUER LTD FSRIA_24 SEC SENIOR	09/24/2025	BANK OF AMERICA NA		5,126,160	5,088,000	5,281
36261C-AL-5	GSF 2021-1 ISSUER LLC GSF-21_1 SUB SUB_C	09/30/2025	TAX FREE EXCHANGE		10,121,689	10,029,400	23,518
36264X-AA-0	GSF_22 PRELCF SENIOR_CMBS _22 4.895%	07/31/2025	TAX FREE EXCHANGE		3,070,000	3,070,000	0
36264X-AC-6	GSF_22 PRELCF SENIOR_CMBS _22 4.451%	07/31/2025	TAX FREE EXCHANGE		6,292,223	6,141,000	0
36264X-AE-2	GSF_22 PRELCF SENIOR_CMBS _22 4.838%	07/31/2025	TAX FREE EXCHANGE		1,111,502	1,096,000	0
36264X-AG-7	GSF_22 PRELCF SENIOR_CMBS _22 5.758%	07/31/2025	TAX FREE EXCHANGE		2,861,040	2,956,000	0
36264X-AJ-1	GSF_22 PRELCF SENIOR_CMBS _22 5.019%	07/31/2025	TAX FREE EXCHANGE		2,377,494	2,586,000	0
45000D-AA-4	INV_24-IND LCF SENIOR_CMBS _24-IND 144A	08/08/2025	GOLDMAN SACHS & CO LLC		2,111,623	2,108,000	9,619
465972-AE-7	JP MORGAN CHASE COMMERCIAL MOR SUB_CMBS	11/03/2025	JP MORGAN SECURITIES LLC		2,318,520	2,571,000	839
48268V-AA-5	KSL COMMERCIAL MORTGAGE TRUST SENIOR_CMB	12/02/2025	WELLS FARGO BANK		12,090,128	12,100,000	0
50230A-AC-8	LRECS_25-CRE1 SENIOR_CMBS _25-CRE1 144A	11/21/2025	WELLS FARGO BANK		25,000,000	25,000,000	0
538912-AC-0	LOANCORE 2024-CRE8 ISSUER LTD SEC SENIOR	11/12/2025	CITIGROUP - MTGE		1,501,875	1,500,000	3,361
55616A-AC-1	MADISON AVENUE TRUST MAD_25-11 SUB SUB_C	11/19/2025	WELLS FARGO BANK		13,191,668	13,192,000	44,581
55616A-AE-7	MAD COMMERCIAL MORTGAGE TRUST SUB SUB_CM	09/12/2025	WELLS FARGO BANK		24,128,000	24,128,000	90,570
58003M-AC-0	MF1_24-FL15 SENIOR_CMBS _24-FL15 144A	12/11/2025	BANK OF AMERICA NA		25,054,480	24,992,000	100,011
592918-AC-0	MF1_25-B2 MEZZANIN SENIOR_CMBS _25-B2 14	12/11/2025	BANK OF AMERICA NA		18,235,545	18,142,000	72,357
59317D-AA-3	MERIT MHP_25-MHIL2 SENIOR SENIOR_CMBS _2	08/19/2025	CITIBANK NA		10,000,000	10,000,000	0
59317D-AE-5	MERIT MHP_25-MHIL2 SUB SUB_CMBS _25-MHIL	08/19/2025	CITIBANK NA		4,012,000	4,012,000	0
59319C-AC-9	MF1 MULTIFAMILY HOUSING MORTGA SEC SENIO	08/15/2025	J.P. MORGAN SECURITIES INC		49,807,000	49,807,000	0
59319C-AE-5	MF1 MULTIFAMILY HOUSING MORTGA SEC SENIO	08/15/2025	J.P. MORGAN SECURITIES INC		15,559,000	15,559,000	0
67119Y-AE-2	NXPT COMMERICAL MORTGAGE TRUST SUB_CMBS	11/24/2025	CITIGROUP GLOBAL MARK LIMI		9,619,510	9,609,000	32,990
67119Y-AG-7	NXPT COMMERICAL MORTGAGE TRUST SUB_CMBS	11/24/2025	VARIOUS		8,332,956	8,269,000	28,944
67123L-AE-4	NYC COMMERCIAL MORTGAGE TRUST SUB SENIOR	12/08/2025	JP MORGAN SECURITIES LLC		5,759,000	5,759,000	18,634
67123L-AG-9	NYC COMMERCIAL MORTGAGE TRUST SUB SENIOR	12/08/2025	JP MORGAN SECURITIES LLC		8,132,000	8,132,000	28,720
693980-AA-2	PRM5 TRUST PRM5_25-PRM5 LCF SENIOR_CMBS	07/01/2025	VARIOUS		0	0	545
78398E-AE-5	SCG COMMERCIAL MORTGAGE TRUST SUB_CMBS _	09/25/2025	BMO CAPITAL MARKETS CORP		4,368,634	4,370,000	7,812
78398J-AA-2	SCG TRUST 2025 SNIP SENIOR SENIOR_CMBS _	09/09/2025	GOLDMAN SACHS & CO LLC		50,000,000	50,000,000	0
78398J-AC-8	SCG HOTEL ISSUER INC SCG_25SNI SUB SUB_C	12/08/2025	VARIOUS		6,977,434	6,970,000	25,518
78398J-AE-4	SCG TRUST 2025 SNIP SUB SUB_CMBS _25-SNI	09/09/2025	GOLDMAN SACHS & CO LLC		14,043,000	14,043,000	0
78438A-AC-9	SCG_25-FLWR SUB SUB_CMBS _25-FLWR 144A	11/06/2025	CITIGROUP - MTGE		2,003,125	2,000,000	7,133
863922-AC-4	STARWOOD COMMERICAL MORTGAGE T SRSEC SEN	11/14/2025	WELLS FARGO BANK		41,757,742	41,755,000	0
87277L-AC-0	TPG REAL ESTATE FINANCE ISSUER MEZZANIN	12/09/2025	RAYMOND JAMES		804,004	803,000	2,940
90276X-AY-1	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB	09/03/2025	GOLDMAN SACHS & CO LLC		4,309,026	4,401,000	1,647
91825C-AE-5	VDCM COMMERCIAL MORTGAGE TRUST SENIOR_CM	11/13/2025	VARIOUS		3,036,237	2,982,000	8,752
949933-AA-3	WELLS FARGO COMMERCIAL MORTGAG SENIOR_CM	12/02/2025	WELLS FARGO BANK		21,419,280	21,466,000	5,242
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					1,719,275,679	1,732,129,932	1,829,689
000000-00-0	SCULE 12 D - CDO	01/01/2025	BNP PARIBAS UK LIMITED		10,571,500	10,482,000	0
000000-00-0	GLIME 8 D - CDO	01/01/2025	BARCLAYS CAPITAL SECURITIES LIMITED		13,688,350	13,672,750	0
000000-00-0	VOYE 8 C - CDO	01/01/2025	JEFFERIES INTERNATIONAL LIMITED		15,978,320	16,013,290	0
000000-00-0	BRGPT 4R DR - CDO	01/23/2025	BARCLAYS CAPITAL SECURITIES LIMITED		5,718,625	5,730,725	0
000000-00-0	BRGPT 4R CR - CDO	01/23/2025	BARCLAYS CAPITAL SECURITIES LIMITED		6,238,500	6,251,700	0
000000-00-0	AQUE 9 D - CDO	01/30/2025	JEFFERIES INTERNATIONAL LIMITED		8,345,200	8,336,000	0
000000-00-0	PENTA 3 CR - CDO	01/31/2025	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		2,598,875	2,607,875	0
000000-00-0	PENTA 3 DR - CDO	01/31/2025	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		4,158,200	4,172,600	0
000000-00-0	OCPE 2025-12 D - CDO	02/14/2025	BARCLAYS CAPITAL SECURITIES LIMITED		9,194,938	9,129,313	0
000000-00-0	OCPE 2025-12 C - CDO	02/14/2025	BARCLAYS CAPITAL SECURITIES LIMITED		10,508,500	10,433,500	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
000000-00-0	AQUE 194RR C - CDO	02/28/2025	BNP PARIBAS UK LIMITED		11,310,000	11,324,138	0
000000-00-0	AQUE 194RR D - CDO	02/28/2025	BNP PARIBAS UK LIMITED		17,160,000	17,181,450	0
000000-00-0	PENTA 212R D - CDO	03/07/2025	DEUTSCHEBANK		8,152,500	8,113,500	0
000000-00-0	PENTA 212R C - CDO	03/07/2025	DEUTSCHEBANK		8,152,500	8,113,500	0
000000-00-0	BBAME 6 D - CDO	03/07/2025	MORGAN STANLEY INTERNATIONAL LIMITED		14,239,700	14,171,580	0
000000-00-0	BRGPT 8 D - CDO	03/07/2025	JEFFERIES INTERNATIONAL LIMITED		15,218,000	15,145,200	0
000000-00-0	BRGPT 8 C - CDO	03/07/2025	JEFFERIES INTERNATIONAL LIMITED		16,305,000	16,227,000	0
000000-00-0	AVOCA D - CDO	03/07/2025	BARCLAYS CAPITAL SECURITIES LIMITED		26,088,000	25,963,200	0
000000-00-0	AVOCA C - CDO	03/07/2025	BARCLAYS CAPITAL SECURITIES LIMITED		27,175,000	27,045,000	0
000000-00-0	CGMSE 141RRR B2R - CDO	03/10/2025	MORGAN STANLEY INTERNATIONAL LIMITED		10,837,500	10,870,000	0
000000-00-0	TCFCE 251 C - CDO	03/13/2025	CITIGROUP GLOBAL MARKETS LTD.		10,858,000	10,922,000	0
000000-00-0	TCFCE 251 D - CDO	03/13/2025	CITIGROUP GLOBAL MARKETS LTD.		14,115,400	14,198,600	0
000000-00-0	AQUE 173RR C - CDO	03/24/2025	MORGAN STANLEY INTERNATIONAL LIMITED		12,952,800	12,970,800	0
000000-00-0	AQUE 173RR D - CDO	03/24/2025	MORGAN STANLEY INTERNATIONAL LIMITED		16,191,000	16,213,500	0
000000-00-0	TRNTE 9 C - CDO	04/04/2025	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		7,252,410	7,338,210	0
000000-00-0	BILB II C - CDO	04/15/2025	JEFFERIES INTERNATIONAL LIMITED		3,277,431	3,353,413	32,322
000000-00-0	PENTA 17 D - CDO	04/23/2025	Various		2,315,843	2,365,616	26,786
000000-00-0	AQUE 10 D - CDO	04/23/2025	MERRILL LYNCH INTL -LDN		3,026,194	3,099,060	48,093
000000-00-0	AQUE 11 D - CDO	04/30/2025	JEFFERIES INTERNATIONAL LIMITED		13,072,625	13,091,025	0
000000-00-0	PRVD 12 D - CDO	05/16/2025	MERRILL LYNCH INTL -LDN		3,346,650	3,356,100	0
000000-00-0	RFTE 231R C - CDO	05/23/2025	BARCLAYS CAPITAL SECURITIES LIMITED		7,941,150	7,894,950	0
000000-00-0	HNLY 14 D - CDO	05/23/2025	MERRILL LYNCH INTL -LDN		11,911,725	11,842,425	0
000000-00-0	HNLY 14 C - CDO	05/23/2025	MERRILL LYNCH INTL -LDN		12,478,950	12,406,350	0
000000-00-0	AVOCA DRR - CDO	05/29/2025	MORGAN STANLEY INTERNATIONAL LIMITED		3,688,913	3,673,150	0
000000-00-0	AVOCA 15RR CRR - CDO	05/29/2025	MORGAN STANLEY INTERNATIONAL LIMITED		3,859,170	3,842,680	0
000000-00-0	BRGPT 5R CR - CDO	06/06/2025	MORGAN STANLEY INTERNATIONAL LIMITED		3,872,260	3,895,550	0
000000-00-0	BRGPT 5R DR - CDO	06/06/2025	MORGAN STANLEY INTERNATIONAL LIMITED		3,986,150	4,010,125	0
000000-00-0	PRVD 9R DR - CDO	06/06/2025	JEFFERIES INTERNATIONAL LIMITED		21,069,650	21,196,375	0
00037Q-AQ-2	ABBSL 3 C1R - CDO	02/04/2025	Various		1,670,000	1,670,000	0
00037Q-AU-3	AB BSL CLO 3 LTD. - CDO	02/04/2025	Various		2,000,000	2,000,000	0
00037V-AQ-1	ABBSL 4 CR - CDO	03/28/2025	GOLDMAN SACHS & CO.		9,500,000	9,500,000	0
00037V-AS-7	ABBSL 4 D1R - CDO	03/28/2025	GOLDMAN SACHS & CO.		12,000,000	12,000,000	0
00119E-AU-1	AGL 23R CR - CDO	01/31/2025	BARCLAYS CAPITAL INC		1,430,000	1,430,000	0
00140H-AC-7	AIMCO 19 C - CDO	03/27/2025	BANC OF AMERICA/FIXED INCOME		2,814,958	2,750,000	0
00889B-AH-4	AIMCO 15R D1R - CDO	03/13/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		12,300,000	12,300,000	0
00901J-AE-8	AIMCO 23 C - CDO	01/29/2025	BNP Paribas		1,330,000	1,330,000	0
01749W-AS-2	ALLEG 15R C1R - CDO	02/14/2025	BANK OF NEW YORK/NATIXIS, NEW		1,600,000	1,600,000	0
01749W-AU-7	ALLEG 15R D1R - CDO	02/14/2025	BANK OF NEW YORK/NATIXIS, NEW		2,330,000	2,330,000	0
01749X-AE-1	ALLEG 19 C - CDO	03/11/2025	SCOTIA CAPITAL (USA) INC.		5,000,000	5,000,000	0
03166G-AJ-7	AMMC 31 D - CDO	01/16/2025	NATIXIS		12,000,000	12,000,000	0
03331T-AU-4	ANCHC 26R CR - CDO	05/21/2025	GOLDMAN SACHS & CO.		1,500,000	1,500,000	0
03331T-AW-0	ANCHC 26R D1R - CDO	05/21/2025	GOLDMAN SACHS & CO.		3,500,000	3,500,000	0
03333C-AG-0	ANCHC 30 C - CDO	03/21/2025	CITIGROUP GLOBAL MARKETS INC.		13,892,480	14,000,000	206,300
04039A-AE-4	ARIN 1 C - CDO	04/11/2025	GOLDMAN		3,534,300	3,570,000	0
04039A-AG-9	ARIN 1 D - CDO	04/11/2025	GOLDMAN		2,500,000	2,500,000	0
08182D-AS-3	BSP 6BR CR - CDO	03/07/2025	SG AMERICAS SECURITIES, LLC		3,160,000	3,160,000	0
081930-AJ-8	BSP 39 D1 - CDO	01/31/2025	MIZUHO SECURITIES		8,000,000	8,000,000	0
12516E-AL-5	CBAMR 174R D1R - CDO	06/06/2025	MORGAN STANLEY & COMPANY		1,670,000	1,670,000	0
12572V-AE-4	CIFC 251 C - CDO	01/31/2025	BANC OF AMERICA/FIXED INCOME		1,270,000	1,270,000	0
17151T-AG-2	CHMML 5 C - CDO	01/29/2025	NATIXIS		7,250,000	7,250,000	0
18914K-AG-7	FTGPK 211R DR - CDO	02/03/2025	RBC CAPITAL MARKETS, LLC		4,000,000	4,000,000	19,171
22845J-AQ-4	CRNPT 11R CR - CDO	02/14/2025	BARCLAYS CAPITAL INC.		12,750,000	12,750,000	0
22845J-AS-0	CRNPT 11R DAR - CDO	02/14/2025	BARCLAYS CAPITAL INC.		12,750,000	12,750,000	0
29001Y-AN-3	ELM22 22R CR - CDO	03/12/2025	Citigroup (SSB)		2,940,000	2,940,000	0
29002L-AN-0	ELM11 11R CR - CDO	02/03/2025	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
29002L-AQ-3	ELM11 11R D1R - CDO	02/03/2025	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
30227X-AN-1	EXTNT 251 A2 - CDO	06/12/2025	BARCLAYS SEC		30,000,000	30,000,000	0
33883Q-AW-5	FLAT 22R DR - CDO	02/07/2025	MORGAN STANLEY & CO. LLC		2,600,000	2,600,000	0
37148D-AY-2	GNRT 10R D1R - CDO	01/30/2025	BANC OF AMERICA/FIXED INCOME		1,000,000	1,000,000	0
38139F-AU-4	GLM 17R CR - CDO	06/13/2025	SCOTIA CAPITAL (USA) INC.		5,000,000	5,000,000	0
38177D-AT-5	GCBSL 48BR CR - CDO	04/08/2025	WELLS FARGO SECURITIES, LLC		2,500,000	2,500,000	0
38179Y-AG-5	GCBSL 75(B) D1 - CDO	03/20/2025	WELLS FARGO SECURITIES, LLC		3,999,200	4,000,000	42,695
38181J-AE-9	GCBSL 79B C - CDO	02/03/2025	BANC OF AMERICA/FIXED INCOME		1,670,000	1,670,000	0
39310A-AG-5	GRLPK 1RR CRR - CDO	01/17/2025	MORGAN STANLEY & CO. LLC		20,000,000	20,000,000	0
39310A-AJ-9	GRLPK 1RR D1R - CDO	01/17/2025	MORGAN STANLEY & CO. LLC		20,000,000	20,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
39355W-AG-3	GNAPK 1R CR - CDO	05/22/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		13,200,000	13,200,000	0
39355W-AJ-7	GNAPK 1R D1R - CDO	05/22/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		21,000,000	21,000,000	0
39810M-AC-3	GSTNE AS - CDO	05/08/2025	WELLS FARGO BANK		13,182,960	13,216,000	0
39810M-AE-9	GSTNE B - CDO	05/08/2025	WELLS FARGO BANK		12,555,533	12,587,000	0
41757Q-AG-6	HARUS 251 C - CDO	03/13/2025	J P MORGAN SECURITIES		4,640,000	4,640,000	0
442916-AJ-1	HLM 2523 D1 - CDO	02/06/2025	WELLS FARGO SECURITIES, LLC		8,000,000	8,000,000	0
44332U-AJ-9	HLM 2524 D1 - CDO	02/11/2025	MORGAN STANLEY & CO. LLC		12,000,000	12,000,000	0
46151M-AG-6	INVCO 251 D - CDO	05/23/2025	CITIGROUP (SSB)		2,100,000	2,100,000	0
48254L-AS-4	KKR 35R CR - CDO	01/31/2025	GOLDMAN		1,000,000	1,000,000	0
48254L-AU-9	KKR 35R D1R - CDO	01/31/2025	GOLDMAN		1,000,000	1,000,000	0
48257R-AG-4	FSKMM CLO - CDO	03/13/2025	SCOTIA MCLEOD		9,000,000	9,000,000	0
55819P-BH-1	MDPK 36RR CRR - CDO	01/15/2025	RBC CAPITAL MARKETS		2,000,000	2,000,000	5,342
559916-AG-6	MAGNE 47 C - CDO	03/27/2025	BANC OF AMERICA/FIXED INCOME		3,001,009	3,000,000	64,242
64132T-AY-9	NEUB 33RR CR2 - CDO	03/14/2025	J P MORGAN SECURITIES		1,800,000	1,800,000	0
64754J-BA-9	NMC 4R D1R - CDO	04/17/2025	WELLS FARGO SECURITIES, LLC		7,100,000	7,100,000	0
64754L-AS-6	NMC 2R CR - CDO	03/21/2025	MORGAN STANLEY & CO. LLC		9,890,800	10,000,000	174,205
64754Y-AG-4	NMC 7 C1 - CDO	03/13/2025	GOLDMAN SACHS & CO.		12,000,000	12,000,000	0
64754Y-AJ-8	NMC 7 D1 - CDO	03/13/2025	GOLDMAN SACHS & CO.		15,000,000	15,000,000	0
64755R-BG-7	NEW MOUNTAIN CLO 1 LTD. - CDO	01/29/2025	Various		5,000,000	5,000,000	0
64755R-BJ-1	NMC 1RR DRR - CDO	01/27/2025	DEUTSCHE BANK SECURITIES INC.		10,000,000	10,000,000	0
671000-AS-6	OCP 2121R DR - CDO	01/31/2025	Wells Fargo Securities, LLC		1,000,000	1,000,000	0
67109Y-BJ-2	OAKC XII D1R - CDO	04/10/2025	PERSHING DIV OF DLJ SEC LNDING		1,494,000	1,500,000	25,319
67121H-AM-7	OAKC 22 D1 - CDO	05/09/2025	BNP NY		8,000,000	8,000,000	0
67121N-AJ-1	OAKC 15R C - CDO	06/04/2025	NOMURA SECURITIES INTERNATIONAL, INC.		6,000,000	6,000,000	0
67121N-AL-6	OAKC 15R D - CDO	06/04/2025	NOMURA SECURITIES INTERNATIONAL, INC.		6,000,000	6,000,000	0
67402L-AW-6	OAKCL 221R DRR - CDO	06/23/2025	MIZUHO SECURITIES USA/FIXED INCOME		2,830,000	2,830,000	0
67402X-AE-0	OAKCL 2529 C - CDO	03/07/2025	WELLS FARGO SECURITIES, LLC		12,000,000	12,000,000	0
67402X-AG-5	OAKCL 2529 D1 - CDO	03/07/2025	WELLS FARGO SECURITIES, LLC		12,000,000	12,000,000	0
67570F-AG-0	OCP 2540 D1 - CDO	02/12/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		6,900,000	6,900,000	0
67570M-AJ-9	OCP 2024-34 D1 - CDO	03/20/2025	GOLDMAN SACHS & CO.		999,050	1,000,000	46,462
67706Q-AJ-7	OAKC 14R C - CDO	03/28/2025	NOMURA SECURITIES/FIXED INCOME		3,330,000	3,330,000	0
70537A-AJ-1	PBSPK 1 D - CDO	04/15/2025	BANC OF AMERICA/FIXED INCOME		2,977,500	3,000,000	55,202
70806N-AG-3	PNTPK 11 C - CDO	02/07/2025	PERSHING DIV OF DLJ SEC LNDING		9,000,000	9,000,000	0
70807E-AG-2	PNTPK 12 C - CDO	03/19/2025	CIBC WORLD MARKETS		3,500,000	3,500,000	0
72132E-AG-4	PIPK 16 C - CDO	04/24/2025	BNP NY		996,110	1,000,000	0
72133L-AT-9	PIPK 12R C1R - CDO	01/30/2025	GREENSLEDGE CAPITAL		2,000,000	2,000,000	0
72133L-AV-4	PIPK 12R D1R - CDO	01/30/2025	GREENSLEDGE CAPITAL		2,000,000	2,000,000	0
75890B-AG-5	REG33 33 C - CDO	05/02/2025	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		12,000,000	12,000,000	0
78110X-AG-5	RRAM 37 B - CDO	01/21/2025	Various		1,575,000	1,575,000	0
784075-AC-7	SDLP SPV LLC - CDO	05/01/2025	Various		33,031,716	33,031,716	0
784075-AD-5	SDLP SPV LLC - CDO	05/01/2025	Various		6,606,344	6,606,344	0
784075-AE-3	SDLP SPV LLC - CDO	05/01/2025	Various		4,404,229	4,404,229	0
81785A-AQ-1	NWML 221R CR - CDO	03/07/2025	CITIGROUP GLOBAL MARKETS INC.		14,992,500	15,000,000	123,863
81785E-AS-9	NWML 231R CR - CDO	04/15/2025	J.P. MORGAN SECURITIES LLC		15,000,000	15,000,000	0
81785E-AU-4	NWML 231R DR - CDO	04/15/2025	J.P. MORGAN SECURITIES LLC		12,000,000	12,000,000	0
82666X-AE-0	SPEAK 11 C1 - CDO	05/01/2025	JP MORGAN CHASE BANK N.A.		(123)	0	0
82808E-AY-7	SPCLO 2R D1R - CDO	04/04/2025	WELLS FARGO SECURITIES, LLC		2,920,000	2,920,000	0
83607P-AU-1	SNDPT 35R CR - CDO	02/13/2025	J P MORGAN SECURITIES		5,000,000	5,000,000	0
87168Y-AS-9	SYMP 31R CR - CDO	02/07/2025	WELLS FARGO SECURITIES, LLC		2,000,000	2,000,000	0
89624C-DJ-8	CAVU 191R BR - CDO	01/01/2025	J P MORGAN SECURITIES		1,000,000	1,000,000	15,934
89624C-DL-3	CAVU 191R CR - CDO	01/01/2025	J P MORGAN SECURITIES		750,000	750,000	12,197
89624C-DN-9	CAVU 191R DR - CDO	04/14/2025	DEUTSCHE BANK SECURITIES, INC.		1,964,250	2,025,000	77,212
89624F-AG-0	CAVU 251 D1 - CDO	01/30/2025	J.P. MORGAN SECURITIES LLC		12,000,000	12,000,000	0
89625B-AQ-6	CAVU 222R BR - CDO	03/19/2025	BARCLAYS CAPITAL INC.		11,970,000	12,000,000	120,780
89625B-AS-2	CAVU 222R CR - CDO	03/19/2025	BARCLAYS CAPITAL INC.		3,500,000	3,500,000	41,919
89625B-AU-7	CAVU 222R D1R - CDO	03/19/2025	BARCLAYS CAPITAL INC.		12,475,000	12,475,000	178,139
92919A-AW-4	VOYA 2021-2 D1R - CDO	02/03/2025	SCOTIA MCLEOD		7,500,000	7,500,000	0
93656E-AG-6	WWICK 6 C - CDO	05/22/2025	RBC CAPITAL MARKETS, LLC		7,000,000	7,000,000	0
93656E-AJ-0	WWICK 6 D1 - CDO	05/22/2025	RBC CAPITAL MARKETS, LLC		6,250,000	6,250,000	0
94957L-AG-4	WELLI 4 D1 - CDO	02/06/2025	CITIGROUP GLOBAL MARKETS INC.		5,500,000	5,500,000	0
XS2988-68-4	AVOCA 19R DR - CDO	01/28/2025	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		8,652,335	8,714,170	0
XS2996-84-4	ARINI 5 C - CDO	02/21/2025	BARCLAYS CAPITAL SECURITIES LIMITED		10,455,000	10,474,500	0
XS3019-29-9	ABCVL C - CDO	03/07/2025	BNP PARIBAS UK LIMITED		7,065,500	7,031,700	0
XS3040-59-2	PRVD 12 C - CDO	05/16/2025	MERRILL LYNCH INTL -LDN		13,386,600	13,424,400	0
XS3047-45-6	TRNTE 9 D - CDO	04/04/2025	JPMORGAN CHASE BANK, NATIONAL ASSOCIATIO		13,515,855	13,675,755	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
00119T-BM-5	AGL CLO LTD AGL_20-5 MEZZANIN ABS_ABS _2	11/25/2025	SUMITOMO BANK		700,000	700,000	0
00119T-BP-8	AGL CLO LTD AGL_20-5 MEZZANIN ABS_ABS _2	11/25/2025	SUMITOMO BANK		1,250,000	1,250,000	0
008511-BA-4	AGL CLO 7 LTD AGL_20-7A MEZSEC ABS_ABS _	09/19/2025	JEFFRIES & CO. INC.		7,500,000	7,500,000	0
03768W-BG-9	APIDOS CLO APID_20-34A ABS_ABS _20-34A 1	12/05/2025	MORGAN STANLEY & CO LLC		3,000,000	3,000,000	0
03768W-BJ-3	APIDOS CLO APID_20-34A MEZZANIN ABS_ABS	12/05/2025	MORGAN STANLEY & CO LLC		9,000,000	9,000,000	0
055330-AA-2	BCC MIDDLE MARKET CLO LLC BCMM SRSEC ABS	09/22/2025	NATIXIS SEC AMERICAS LLC		30,000,000	30,000,000	0
055330-AC-8	BCC MIDDLE MARKET CLO LLC BCMM SRSEC ABS	09/22/2025	NATIXIS SEC AMERICAS LLC		20,000,000	20,000,000	0
055330-AE-4	BCC MIDDLE MARKET CLO LLC BCMM SRSEC ABS	09/22/2025	NATIXIS SEC AMERICAS LLC		15,000,000	15,000,000	0
055330-AG-9	BCC MIDDLE MARKET CLO LLC BCMM MEZSEC AB	09/22/2025	NATIXIS SEC AMERICAS LLC		10,000,000	10,000,000	0
055401-AU-7	BCC MIDDLE MARKET CLO LLC BCMM SRSEC ABS	07/30/2025	DIRECT		14,750,000	14,750,000	0
05555Y-AG-8	BCC MIDDLE MARKET CLO LLC BCMM MEZSEC AB	07/01/2025	SG AMERICAS SECURITIES LLC		8,000,000	8,000,000	0
05765F-AG-5	BALBOA BAY LOAN FUNDING BOBA_2 MEZSEC AB	07/02/2025	BARR BROTHERS & CO. INC.		7,000,000	7,000,000	0
08182F-BC-2	BENEFIT STREET PARTNERS CLO LT SRSEC ABS	08/07/2025	MIZUHO SECURITIES USA LLC		16,075,000	16,075,000	0
08182F-BE-8	BENEFIT STREET PARTNERS CLO LT SRSEC ABS	08/07/2025	VARIOUS		11,000,000	11,000,000	0
12516L-AL-9	CBAM LTD CBAM_18-5R MEZSEC ABS_ABS _18-5	08/14/2025	CITIBANK		3,530,000	3,530,000	0
12564D-AQ-7	CIFC FUNDING LTD CIFC_21-3 MEZZANIN ABS_	10/06/2025	CITIBANK NA		3,000,000	3,000,000	0
12575V-AJ-0	CIFC FUNDING 2025-VII LTD CIFC MEZSEC AB	10/28/2025	CIBC WORLD MARKETS CORP		15,125,000	15,125,000	0
171935-AE-9	CIFC FUNDING LTD CIFC_19-7R MEZZANIN ABS	07/31/2025	DIRECT		20,000,000	20,000,000	0
171935-AG-4	CIFC FUNDING LTD CIFC_19-7R MEZZANIN ABS	07/31/2025	JP MORGAN SECURITIES LLC		4,000,000	4,000,000	0
29004V-AC-0	ELMWOOD CLO 44 LTD ELM44_25-7 MEZZANIN A	08/14/2025	CITIGROUP GLOBAL MARKETS INC		20,000,000	20,000,000	0
29004V-AE-6	ELMWOOD CLO 44 LTD ELM44_25-7 MEZZANIN A	08/14/2025	CITIGROUP GLOBAL MARKETS INC		12,000,000	12,000,000	0
36626T-AC-8	GARNET CLO GARNET_25-3 ABS_ABS _25-3 144	09/25/2025	RBC CAPITAL MARKETS LLC		7,000,000	7,000,000	0
38190F-AA-4	GOLUB CAPITAL PARTNERS LONG DU SRSEC ABS	09/23/2025	SOCIETE GENERALE AMERICAS		65,000,000	65,000,000	0
38190F-AC-0	GOLUB CAPITAL PARTNERS LONG DU SRSEC ABS	09/24/2025	SG AUSTRALIA LTD		19,178,080	19,178,080	0
38190F-AE-6	GOLUB CAPITAL PARTNERS LONG DU MEZZANIN	09/24/2025	SG AUSTRALIA LTD		8,219,180	8,219,180	0
40439D-BC-1	HPS LOAN MANAGEMENT HLM_19-15A SRSEC ABS	11/10/2025	MORGAN STANLEY & CO LLC		9,500,000	9,500,000	0
40439D-BG-2	HPS LOAN MANAGEMENT HLM_19-15A MEZSEC AB	11/10/2025	MORGAN STANLEY & CO LLC		5,500,000	5,500,000	0
44328J-AX-9	HPS PRIVATE CREDIT CLO 2023-1 MEZZANIN A	08/08/2025	MORGAN STANLEY INTERNATIONAL		18,000,000	18,000,000	0
44328J-AZ-4	HPS PRIVATE CREDIT CLO 2023-1 MEZZANIN A	08/08/2025	J.P. MORGAN SECURITIES INC		16,000,000	16,000,000	0
50230A-AA-2	LRECS2025-CRE1A SENIOR_CMBS 144A 5.5	11/21/2025	WELLS FARGO BANK		25,000,000	25,000,000	0
56575U-AG-5	MARANON LOAN FUNDING LTD MRNON SRSEC ABS	08/21/2025	WELLS FARGO SECURITIES LLC		12,000,000	12,000,000	0
56575U-AL-4	MARANON LOAN FUNDING LTD MRNON MEZZANIN	08/21/2025	WELLS FARGO SECURITIES LLC		14,200,000	14,200,000	0
64755G-AC-1	NEW MOUNTAIN CLO 8 LTD NMC_CLO SRSEC ABS	09/16/2025	CIBC WORLD MARKETS CORP		15,000,000	15,000,000	0
74970T-AJ-6	RIN LTD RIN_23-2A MEZZANIN ABS_ABS _23-2	08/13/2025	SOCIETE GENERALE AMERICAS		18,000,000	18,000,000	0
74970T-AK-3	RIN LTD RIN_23-2A MEZZANIN ABS_ABS _23-2	08/13/2025	SOCIETE GENERALE AMERICAS		4,000,000	4,000,000	0
749764-AA-4	RR 39 LTD RRAM_25-41A SRSEC ABS_ABS _25-	08/29/2025	BNP PARIBAS		15,000,000	15,000,000	0
784075-AC-7	SDLP SPV LLC CORP_BND 144A 6.257% 07/	12/18/2025	VARIOUS		76,267,379	76,267,379	0
784075-AD-5	SDLP SPV LLC CORP_BND 144A 6.917% 07/	12/18/2025	VARIOUS		15,253,472	15,253,472	0
784075-AE-3	SDLP SPV LLC CORP_BND 144A 8.077% 07/	12/18/2025	VARIOUS		10,168,981	10,168,981	0
83013B-AE-6	SIXTH STREET CLO LTD SIXST_25 MEZSEC ABS	07/01/2025	BA SECURITIES		4,250,000	4,250,000	0
83013B-AG-1	SIXTH STREET CLO LTD SIXST_25 MEZSEC ABS	07/01/2025	BA SECURITIES		8,500,000	8,500,000	0
BCC3MZ-0M-4	AVOCA CLO ABS_ABS _20A-CRR 144A 4.276	07/01/2025	BA SECURITIES		15,833,125	15,833,125	0
BYDMU2-FQ-2	BLACKROCK EUROPEAN CLO DAC BEC SENIOR AB	07/09/2025	MORGAN STANLEY & CO INT		7,615,075	7,615,075	0
BYDT6F-67-7	ARES EUROPEAN CLO ARESE_23X MEZZANIN ABS	10/16/2025	JEFFERIES INTERNATIONAL		25,689,400	25,689,400	0
BYDT6F-9U-3	ARES EUROPEAN CLO ARESE_23X MEZZANIN ABS	10/16/2025	JEFFERIES INTERNATIONAL		9,341,600	9,341,600	0
BYDT6F-B9-7	ARES EUROPEAN CLO ARESE_23X MEZZANIN ABS	10/16/2025	JEFFERIES INTERNATIONAL		14,012,400	14,012,400	0
BYDTXE-SG-6	VICTORY STREET CLO II DAC VICS MEZZANIN	10/31/2025	MORGAN STANLEY & CO INT		17,659,260	17,659,260	0
00119T-BH-6	AGL CLO 5 LTD MEZSEC ABS_ABS _5R-3 144A	11/25/2025	CITIGROUP - MTGE		3,230,000	3,230,000	0
00177G-BE-0	AMERICAN MONEY MANAGEMENT CORP SRSEC ABS	09/10/2025	MIZUHO BANK LTD		3,000,000	3,000,000	0
00177G-BG-5	AMERICAN MONEY MANAGEMENT CORP SEC ABS_A	09/10/2025	MIZUHO BANK LTD		2,620,000	2,620,000	0
03166K-AG-4	AMMC CLO 32 LTD AMMC_25-32 SEC ABS_ABS _	07/29/2025	MORGAN STANLEY CAPITAL SERVICE		2,500,000	2,500,000	0
03166K-AJ-8	AMMC CLO 32 LTD AMMC_25-32 SEC ABS_ABS _	07/29/2025	MORGAN STANLEY CAPITAL SERVICE		6,500,000	6,500,000	0
03328C-AG-7	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN	07/01/2025	JP MORGAN SECURITIES LLC		6,000,000	6,000,000	0
03328C-AJ-1	ANCHORAGE CAPITAL CLO 33 LTD A MEZZANIN	07/01/2025	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000	0
03328Q-CA-7	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN	07/28/2025	DIRECT		3,280,000	3,280,000	0
03676G-AE-1	ANTH_25-1A SENIOR ABS_ABS _25-1A 144A	07/01/2025	NATIXIS SEC AMERICAS LLC		13,000,000	13,000,000	0
03676G-AG-6	ANTH_25-1A MEZZANIN ABS_ABS _25-1A 144A	07/01/2025	NATIXIS SEC AMERICAS LLC		8,000,000	8,000,000	0
03770M-AS-2	APIDOS CLO LTD APID_23-45A MEZZANIN ABS_	07/01/2025	BA SECURITIES		8,000,000	8,000,000	0
03770M-AU-7	APIDOS CLO XLV LTD APID_23-45A MEZZANIN	07/01/2025	BA SECURITIES		7,050,000	7,050,000	0
039941-AW-9	ARES LXVIII CLO LTD ARES_23-68 MEZZANIN	07/02/2025	DIRECT		2,140,000	2,140,000	0
04015G-BF-5	ARES CLO LTD ARES_15-2A SENIOR ABS_ABS _	08/18/2025	WELLS FARGO SECURITIES LLC		9,600,000	9,600,000	0
04020F-AS-3	ARES CLO LTD ARES_23-ALF4A MEZZANIN ABS_	10/03/2025	CITIBANK NA		1,000,000	1,000,000	0
04822F-AN-4	ATLANTIC AVE LTD MCCP_23-1 MEZZANIN ABS_	11/21/2025	JP MORGAN SECURITIES LLC		14,500,000	14,500,000	0
04822P-AC-6	ATLANTIC AVE LTD ATLAVE_25-4 SRSEC ABS_A	09/17/2025	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	0
04822P-AE-2	ATLAVE_25-4 SRSEC ABS_ABS _25-4 144A	09/17/2025	CITIGROUP GLOBAL MARKETS INC		15,500,000	15,500,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
05556B-AJ-1	BBAM US CLO LTD BBAM_25-5 ABS_ABS _25-5	09/02/2025	DIRECT		7,000,000	7,000,000	0
05556T-AE-3	BBAM US CLO LTD BBAM_25-6 ABS_ABS _6 144	10/17/2025	CIBC WORLD MARKETS CORP		15,000,000	15,000,000	0
05556T-AG-8	BBAM US CLO LTD BBAM_25-6 MEZZANIN ABS_A	10/17/2025	CIBC WORLD MARKETS CORP		12,000,000	12,000,000	0
05556T-AJ-2	BBAM US CLO LTD BBAM_25-6 MEZZANIN ABS_A	10/17/2025	CIBC WORLD MARKETS CORP		12,000,000	12,000,000	0
08181F-AQ-3	BENEFIT STREET PARTNERS CLO LT SRSEC ABS	10/17/2025	GOLDMAN SACHS & CO LLC		1,000,000	1,000,000	0
08182F-BG-3	BENEFIT STREET PARTNERS CLO LT MEZZANIN	08/07/2025	MIZUHO BANK LTD		1,000,000	1,000,000	0
08186G-AG-8	BENEFIT STREET PARTNERS CLO LT SRSEC ABS	07/01/2025	DIRECT		4,000,000	4,000,000	0
08187N-AE-7	BENEFIT STREET PARTNERS CLO LT SRSEC ABS	11/14/2025	NAT CITY		11,000,000	11,000,000	0
08187N-AG-2	BENEFIT STREET PARTNERS CLO LT SRSEC ABS	11/14/2025	NAT CITY		6,000,000	6,000,000	0
08187N-AJ-6	BENEFIT STREET PARTNERS CLO LT SRSEC ABS	11/14/2025	NAT CITY		6,000,000	6,000,000	0
117650-AS-0	BRYANT PARK FUNDING LTD BRYPK MEZZANIN A	09/19/2025	DIRECT		2,400,000	2,400,000	0
12551Y-AQ-6	CIFC FUNDING LTD CIFC_18-3 MEZZANIN ABS_	08/20/2025	CITIBANK		3,093,000	3,093,000	0
12554X-BC-5	CIFC FUNDING LTD CIFC_19-5AR2 MEZZANIN A	08/13/2025	BOFA SECURITIES INC		9,500,000	9,500,000	0
12554X-BE-1	CIFC FUNDING LTD CIFC_19-5AR2 MEZZANIN A	08/13/2025	BOFA SECURITIES INC		4,900,000	4,900,000	0
14318G-AU-6	EATON VANCE CDO EATON_13-1A MEZSEC ABS_A	07/10/2025	GOLDMAN SACHS & CO.		3,610,000	3,610,000	0
26254A-AE-5	DRYDEN CLO LTD DRSLF_25-130 MEZSEC ABS_A	07/02/2025	GOLDMAN SACHS & CO.		2,220,000	2,220,000	0
29005F-AE-0	ELMW5_46 ABS_ABS _46 144A 5.283% 01/1	11/04/2025	RBC CAPITAL MARKETS LLC		7,500,000	7,500,000	0
29005F-AG-5	ELMW5_46 ABS_ABS _46 144A 5.483% 01/1	11/04/2025	RBC CAPITAL MARKETS LLC		10,000,000	10,000,000	0
29005F-AJ-9	ELMW5_46 ABS_ABS _46 144A 6.333% 01/1	11/04/2025	RBC CAPITAL MARKETS LLC		4,800,000	4,800,000	0
38181D-AG-7	GOLUB CAPITAL PARTNERS CLO 81 SEC ABS_AB	07/01/2025	BNP PARIBAS		12,000,000	12,000,000	0
38181D-AJ-1	GOLUB CAPITAL PARTNERS CLO 81 SEC ABS_AB	07/01/2025	BNP PARIBAS		12,000,000	12,000,000	0
38181N-AG-5	GOLUB CAPITAL PARTNERS CLO 58 MEZZANIN A	08/11/2025	MORGAN STANLEY INTERNATIONAL		5,000,000	5,000,000	0
38181T-AE-7	GOLUB CAPITAL PARTNERS CLO 82B SRSEC ABS	08/21/2025	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	0
38181T-AG-2	GOLUB CAPITAL PARTNERS CLO 82B MEZZANIN	08/21/2025	JP MORGAN SECURITIES LLC		12,000,000	12,000,000	0
38181T-AJ-6	GOLUB CAPITAL PARTNERS CLO 82B MEZZANIN	08/21/2025	JP MORGAN SECURITIES LLC		12,000,000	12,000,000	0
38181W-AA-8	GOLUB CAPITAL PRIVATE CREDIT F MEZSEC AB	08/27/2025	SG AUSTRALIA LTD		30,000,000	30,000,000	0
38181W-AC-4	GOLUB CAPITAL PRIVATE CREDIT F MEZSEC AB	08/27/2025	SG AUSTRALIA LTD		10,000,000	10,000,000	0
38181W-AE-0	GOLUB CAPITAL PRIVATE CREDIT F MEZSEC AB	08/27/2025	SG AUSTRALIA LTD		20,000,000	20,000,000	0
38182K-AE-5	GCCLO_84 SRSEC ABS_ABS _84 144A 5.310	10/30/2025	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	0
38182K-AG-0	GCCLO_84 SEC ABS_ABS _84 144A 5.510%	10/30/2025	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	0
38182K-AJ-4	GCCLO_84 SEC ABS_ABS _84 144A 6.410%	10/30/2025	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	0
48121@-AS-0	BBAM US CLO LTD BBAM_25-5 ABS_ABS _25-5	07/22/2025	DIRECT		4,000,000	4,000,000	0
497914-AC-5	FS KKR MM CLO LLC FSKMM_25-2A MEZZANIN A	12/05/2025	SMBC NIKKO SECURITIES AM INC		3,000,000	3,000,000	0
497914-AE-1	FS KKR MM CLO LLC FSKMM_25-2A SRSEC ABS_	12/05/2025	SMBC NIKKO SECURITIES AM INC		5,000,000	5,000,000	0
497914-AG-6	FS KKR MM CLO LLC FSKMM_25-2A SRSEC ABS_	12/05/2025	SMBC NIKKO SECURITIES AM INC		5,000,000	5,000,000	0
597924-AG-4	MIDOCEAN CREDIT CLO XXI MIDO_2 MEZZANIN	09/17/2025	BNP PARIBAS		1,500,000	1,500,000	0
64755G-AA-5	NEW MOUNTAIN CLO 8 LTD NMC_CLO SENIOR AB	09/16/2025	CIBC WORLD MARKETS CORP		20,000,000	20,000,000	0
64755G-AB-3	NEW MOUNTAIN CLO 8 LTD NMC_CLO SRSEC ABS	09/16/2025	CIBC WORLD MARKETS CORP		5,000,000	5,000,000	0
64755G-AE-7	NEW MOUNTAIN CLO 8 LTD NMC_CLO SEC ABS_A	09/16/2025	CIBC WORLD MARKETS CORP		7,000,000	7,000,000	0
64755G-AF-4	NEW MOUNTAIN CLO 8 LTD NMC_CLO SEC ABS_A	09/16/2025	CIBC WORLD MARKETS CORP		12,000,000	12,000,000	0
670898-BC-8	OCP CLO 2020-8R LTD OCP_20-8 MEZZANIN AB	09/26/2025	CIBC WORLD MARKETS CORP.		3,000,000	3,000,000	0
674436-AG-5	OBRA CLO LTD OBRAC_25-2A MEZZANIN ABS_AB	07/01/2025	MORGAN STANLEY & CO LLC		7,500,000	7,500,000	0
674436-AJ-9	OBRA CLO LTD OBRAC_25-2 MEZZANIN ABS_ABS	07/01/2025	DIRECT		6,875,000	6,875,000	0
67570K-AN-4	OCP CLO LTD OCP_23-27 SRSEC ABS_ABS _23-	07/28/2025	BK AMER MERRIL LYNCH		3,700,000	3,700,000	0
67570K-AQ-7	OCP CLO LTD OCP_23-27A SRSEC ABS_ABS _23	07/28/2025	BK AMER MERRIL LYNCH		5,000,000	5,000,000	0
69688F-AU-4	PALMER SQUARE CLO PLMRS_21-3 MEZZANIN AB	07/31/2025	JPMORGAN CHASE BANK NA (REPO)		1,650,000	1,650,000	0
69688F-AW-0	PALMER SQUARE CLO PLMRS_21-3 MEZZANIN AB	07/31/2025	JPMORGAN CHASE BANK NA (REPO)		4,000,000	4,000,000	0
72132D-AE-1	PIKES PEAK CLO PIPK_25-19A MEZSEC ABS_AB	07/01/2025	BA SECURITIES		2,000,000	2,000,000	0
72132D-AF-8	PIKES PEAK CLO PIPK_25-19A MEZSEC ABS_AB	07/01/2025	BA SECURITIES		13,000,000	13,000,000	0
72132M-AL-5	PIPK_20 MEZSEC ABS_ABS _20 144A 6.410	11/04/2025	DEUTSCHE BANK SECURITIES INC		5,500,000	5,500,000	0
749764-AE-6	RR LTD RRAM_25-41 MEZZANIN ABS_ABS _25-4	08/29/2025	BNP PARIBAS		10,000,000	10,000,000	0
749764-AG-1	RR LTD RRAM_25-41 SRSEC ABS_ABS _25-41 1	08/29/2025	BNP PARIBAS		10,000,000	10,000,000	0
75888E-AY-4	REGATTA XIX FUNDING LTD REG19 MEZSEC ABS	10/08/2025	BNP PARIBAS		2,500,000	2,500,000	0
75888E-BA-5	REGATTA XIX FUNDING LTD REG19 MEZSEC ABS	10/08/2025	BNP PARIBAS		1,250,000	1,250,000	0
75903Y-AJ-4	REGATTA FUNDING LTD REG35_25-5 MEZSEC AB	08/15/2025	CITIBANK		3,080,000	3,080,000	0
77588R-AA-6	ROMARK CREDIT FUNDING LTD RCF SRSEC ABS_	07/01/2025	BARCLAYS BANK PLC		20,000,000	20,000,000	0
77588R-AC-2	ROMARK CREDIT FUNDING LTD RCF SRSEC ABS_	07/01/2025	BARCLAYS CAPITAL INC		49,000,000	49,000,000	0
78109U-AE-9	RR LTD RRAM_25-42A MEZZANIN ABS_ABS _25-	11/07/2025	BANK OF NOVA SCOTIA		8,750,000	8,750,000	0
83012H-AS-3	SIXTH STREET CLO XVIII LTD SIX MEZSEC AB	08/25/2025	VARIOUS		15,000,000	15,000,000	0
83012K-AQ-0	SIXTH STREET CLO LTD SIXST_21 MEZZANIN A	07/30/2025	BOFA SECURITIES INC		5,000,000	5,000,000	0
83012K-AS-6	SIXTH STREET CLO LTD SIXST_21 MEZZANIN A	07/30/2025	VARIOUS		11,900,000	11,900,000	0
83013L-AG-9	SIXTH STREET CLO 30 LTD SIXST MEZSEC ABS	07/02/2025	DIRECT		8,000,000	8,000,000	0
83014B-AJ-4	SIXST_25-31 MEZSEC ABS_ABS _25-31 144A	11/14/2025	BNP PARIBAS SECURITIES COR		4,000,000	4,000,000	0
89624J-AU-1	TRIMARAN CAVU 2019-2 LTD CAVU MEZZANIN A	08/26/2025	CITIBANK NA		5,000,000	5,000,000	48,633
89624W-AN-8	TRIMARAN CAVU LTD CAVU_23-1 MEZZANIN ABS	10/10/2025	JP MORGAN SECURITIES LLC		12,000,000	12,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
89624W-AQ-1	TRIMARAN CAVU LTD CAVU_23-1 MEZZANIN ABS	10/10/2025	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	0
89624W-AS-7	TRIMARAN CAVU LTD CAVU_23-1 MEZZANIN ABS	10/10/2025	JP MORGAN SECURITIES LLC		13,000,000	13,000,000	0
89624W-AW-8	TRIMARAN CAVU LTD CAVU_23-1 ABS_ABS _23-	10/10/2025	JP MORGAN SECURITIES LLC		5,500,000	5,500,000	0
89625F-AE-4	TRIMARAN CAVU LTD CAVU_25-2A MEZZANIN AB	07/01/2025	VARIOUS		10,220,000	10,220,000	0
89625F-AG-9	TRIMARAN CAVU LTD CAVU_25-2A MEZZANIN AB	07/01/2025	CITIGROUP GLOBAL MKT INC		13,000,000	13,000,000	0
94860L-AU-9	WEHLE PARK CLO LTD WEHPK_22-1 MEZZANIN A	09/11/2025	NOMURA HOLDINGS INC		4,290,000	4,290,000	0
96467P-AG-3	WHITEBOX CLO V LTD WBOX_25-5A MEZZANIN A	07/01/2025	J.P. MORGAN SECURITIES INC		3,100,000	3,100,000	0
96467P-AJ-7	WHITEBOX CLO V LTD WBOX_25-5A MEZZANIN A	07/01/2025	J.P. MORGAN SECURITIES INC		2,920,000	2,920,000	0
BCC3LR-QZ-6	NEUBERGER BERMAN LOAN ADVISERS ABS_ABS _	07/01/2025	MORGAN STANLEY & CO INT		10,817,990	10,817,990	0
BCC3LR-R0-2	NEUBERGER BERMAN LOAN ADVISERS ABS_ABS _	07/01/2025	MORGAN STANLEY & CO INT		6,041,963	6,041,963	0
BCC3MR-2R-9	CARLYLE EURO CLO DAC CGMSE_25 ABS_ABS _2	07/01/2025	MORGAN STANLEY INTERNATIONAL		8,301,960	8,301,960	0
BCC3NY-W2-5	BBAM EUROPEAN CLO BBAME_4A MEZZANIN ABS_	08/29/2025	MORGAN STANLEY INTERNATIONAL		19,664,400	19,664,400	0
BCC3NY-W3-3	BBAM EUROPEAN CLO BBAME_4A MEZZANIN ABS_	08/29/2025	MORGAN STANLEY INTERNATIONAL		5,618,400	5,618,400	0
BYDA2R-G7-5	HENLEY CLO XII DAC HNLY_12 MEZZANIN ABS_	10/14/2025	BARCLAYS BANK PLC		4,053,286	4,058,075	2,382
BYDMZQ-QU-3	CIFC EUROPEAN FUNDING CLO DAC ABS_ABS _7	07/11/2025	BARCLAYS BANK PLC		5,846,750	5,846,750	0
BYDNFB-5B-1	AVOCA CLO AVOCA_37 ABS_ABS _37 144A 4	07/01/2025	JEFFERIES INTERNATIONAL		20,917,800	20,917,800	0
BYDNFB-PJ-2	BILBAO CLO I DAC BILB_5 ABS_ABS _5 144A	07/03/2025	JEFFRIES & CO. INC.		15,278,250	15,278,250	0
BYDNFC-7P-6	BILBAO CLO DAC BILB_5 ABS_ABS _5 144A	07/03/2025	JEFFRIES & CO. INC.		15,278,250	15,278,250	0
BYDNFC-FX-0	BILBAO CLO I DAC BILB_5 ABS_ABS _5 144A	07/03/2025	JEFFRIES & CO. INC.		5,876,250	5,876,250	0
BYDNFC-KM-8	FIDELITY GRAND HARBOUR CLO DAC ABS_ABS _	07/16/2025	BA SECURITIES		17,394,750	17,394,750	0
BYDNFC-MU-8	CIFC EUROPEAN FUNDING CLO DAC ABS_ABS _7	07/11/2025	BARCLAYS BANK PLC		11,518,098	11,518,098	0
BYDNFD-33-7	AVOCA CLO AVOCA_37 ABS_ABS _37 144A 4	07/01/2025	JEFFERIES INTERNATIONAL		20,917,800	20,917,800	0
BYDNSW-EN-5	AVOCA CLO XXXIII DAC AVOCA_33 MEZZANIN A	07/31/2025	BNP PARIBAS		6,581,163	6,581,163	0
BYDNSW-L6-4	AVOCA CLO XXXIII DAC AVOCA_33 MEZZANIN A	07/31/2025	BNP PARIBAS		8,584,125	8,584,125	0
BYDQL5-6D-5	RRE LOAN MANAGEMENT RRME_6A MEZZANIN ABS	08/28/2025	GOLDMAN SACHS & CO LLC		14,004,600	14,004,600	0
BYDQUL-EF-6	AVOCA CLO XXIX DAC AVOCA_29X MEZZANIN AB	08/29/2025	BNP PARIBAS		9,364,000	9,364,000	0
BYDQUL-UC-5	AVOCA CLO XXIX DAC AVOCA_29X MEZZANIN AB	08/29/2025	BNP PARIBAS		17,557,500	17,557,500	0
BYDRN2-KX-8	HAMBRIDGE EURO CLO 1 DAC HAMBR SENIOR AB	09/17/2025	GOLDMAN SACHS & CO.		5,925,000	5,925,000	0
BYDRN2-L2-5	HAMBRIDGE EURO CLO 1 DAC HAMBR MEZZANIN	09/17/2025	GOLDMAN SACHS & CO.		8,887,500	8,887,500	0
BYDRXH-KN-6	GOLDENTREE LOAN MANAGEMENT EUR MEZZANIN	09/19/2025	BOFA SECURITIES INC		11,758,000	11,758,000	0
BYDRXH-P9-2	GOLDENTREE LOAN MANAGEMENT EUR MEZZANIN	09/19/2025	BOFA SECURITIES INC		8,230,600	8,230,600	0
BYDRXH-PQ-4	GOLDENTREE LOAN MANAGEMENT EUR MEZZANIN	09/19/2025	BOFA SECURITIES INC		11,758,000	11,758,000	0
BYDS3N-XY-6	BBAM EUROPEAN CLO BBAME_7 MEZZANIN ABS_A	09/24/2025	HSBC SECURITIES USA INC		15,853,725	15,853,725	0
BYDS7Q-KK-9	ARINI EUROPEAN CLO ARINI_7 MEZZANIN ABS_	09/26/2025	MORGAN STANLEY INTERNATIONAL		4,676,800	4,676,800	0
BYDSUW-F7-5	PENTA CLO 16 DAC PENTA_24-16A ABS_ABS _2	10/08/2025	JP MORGAN SECURITIES PLC		30,214,600	30,214,600	0
BYDSUY-MW-8	PENTA CLO 16 DAC PENTA_24-16A ABS_ABS _2	10/08/2025	JP MORGAN SECURITIES PLC		11,621,000	11,621,000	0
BYDSUY-T8-4	PENTA CLO 16 DAC PENTA_24-16A ABS_ABS _2	10/08/2025	JP MORGAN SECURITIES PLC		16,269,400	16,269,400	0
BYDT6F-10-7	AVOCA CLO XXXIV DAC AVOCA_34 MEZZANIN AB	10/16/2025	BOFA SECURITIES INC		10,509,300	10,509,300	0
BYDT6F-5T-0	AVOCA CLO XXXIV DAC AVOCA_34 MEZZANIN AB	10/16/2025	BOFA SECURITIES INC		11,677,000	11,677,000	0
BYDT6F-62-8	AVOCA CLO XXXIV DAC AVOCA_34 MEZZANIN AB	10/16/2025	BOFA SECURITIES INC		14,012,400	14,012,400	0
BYDTE3-UB-9	PALMER SQUARE EUROPEAN CLO DAC MEZZANIN	10/21/2025	MORGAN STANLEY & CO INT		11,372,410	11,372,410	0
BYDTQC-J0-3	PENTA CLO SA PENTA_23-15A MEZZANIN ABS_A	10/28/2025	BNP PARIBAS		16,613,363	16,613,363	0
BYDTQC-L0-0	PENTA CLO SA PENTA_23-15A MEZZANIN ABS_A	10/28/2025	BNP PARIBAS		11,367,038	11,367,038	0
BYDTXE-UH-1	CAPITAL FOUR CLO CFOUR_11 MEZZANIN ABS_A	10/31/2025	MORGAN STANLEY INTERNATIONAL		13,388,720	13,388,720	0
BYDTXG-SW-6	ARINI EUROPEAN CLO II DAC ARIN MEZZANIN	10/31/2025	BARCLAYS BANK PLC		8,367,950	8,367,950	0
BYDUJB-1R-0	ADAGIO CLO ADAGI_IV-A MEZZANIN ABS_ABS _	11/05/2025	JP MORGAN CHASE BANK NA		4,591,600	4,591,600	0
Z972KM-WR-8	ANCHORAGE CAPITAL EUROPE CLO A ABS_ABS _	07/01/2025	JEFFERIES INTERNATIONAL		12,432,200	12,432,200	0
Z972KM-WT-4	ANCHORAGE CAPITAL EUROPE CLO A ABS_ABS _	07/01/2025	JEFFERIES INTERNATIONAL		7,346,300	7,346,300	0
Z972KM-WX-5	ANCHORAGE CAPITAL EUROPE CLO A ABS_ABS _	07/01/2025	JEFFERIES INTERNATIONAL		5,651,000	5,651,000	0
Z972UR-H6-9	OCP EURO CLO 2025-13 DAC OCPE MEZZANIN A	07/01/2025	BNP PARIBAS		8,505,750	8,505,750	0
Z972UR-H8-5	OCP EURO CLO 2025-13 DAC OCPE ABS_ABS _2	07/01/2025	BNP PARIBAS		11,908,050	11,908,050	0
Z973T5-AN-7	SCULPTOR EUROPEAN CLO SCULE_13 ABS_ABS _	07/01/2025	JP MORGAN SECURITIES PLC		11,621,000	11,621,000	0
Z973T5-AR-8	SCULPTOR EUROPEAN CLO SCULE_13 ABS_ABS _	07/01/2025	J.P. MORGAN SECURITIES INC		5,229,450	5,229,450	0
Z973TC-RQ-7	FAIR OAKS LOAN FUNDING FOAKS_6 ABS_ABS _	07/01/2025	CITIGROUP GLOBAL MARK LIMI		5,694,500	5,694,500	0
Z973TC-RS-3	FAIR OAKS LOAN FUNDING FOAKS_6 ABS_ABS _	07/01/2025	CITICORP SECURITIES MARKETS		13,666,800	13,666,800	0
Z973TC-RU-8	FAIR OAKS LOAN FUNDING FOAKS_6 MEZZANIN	07/01/2025	CITIGROUP GLOBAL MARK LIMI		17,083,500	17,083,500	0
Z9759P-J4-3	ROCKFORD TOWER EUROPE CLO RFTE ABS_ABS _	07/18/2025	JEFFRIES & CO. INC.		13,977,000	13,977,000	0
Z9759P-P2-0	ARBOUR CLO XII DAC ARBR_12X SRSEC ABS_AB	07/07/2025	GOLDMAN SACHS INTERNATIONAL		8,216,950	8,216,950	0
Z975E6-60-1	HENLEY FUNDING LTD HNLY_13A ABS_ABS _13A	07/03/2025	BNP PARIBAS		11,752,500	11,752,500	0
Z975RG-GW-4	PALMER SQUARE EUROPEAN CLO DAC ABS_ABS _	07/18/2025	BARCLAYS BANK PLC		13,977,000	13,977,000	0
Z9765C-NB-3	BRIDGEPOINT CLO IX DAC BRGPT_9 ABS_ABS _	09/17/2025	J.P. MORGAN SECURITIES INC		11,850,000	11,850,000	0
Z9765C-ND-9	BRIDGEPOINT CLO IX DAC BRGPT_9 MEZZANIN	09/17/2025	J.P. MORGAN SECURITIES INC		9,183,750	9,183,750	0
Z9765C-NF-4	BRIDGEPOINT CLO IX DAC BRGPT_9 MEZZANIN	09/17/2025	J.P. MORGAN SECURITIES INC		10,191,000	10,191,000	0
Z977GE-YC-1	SCULPTOR EUROPEAN CLO SCULE_5A ABS_ABS _	09/12/2025	JEFFERIES INTERNATIONAL		23,454,000	23,454,000	0
Z977GE-YG-2	SCULPTOR EUROPEAN CLO SCULE_5A ABS_ABS _	09/12/2025	JEFFERIES INTERNATIONAL		11,586,276	11,586,276	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
Z977NS-CN-3	ANCHORAGE CAPITAL EUROPE CLO A ABS_ABS _	08/28/2025	JEFFERIES INTERNATIONAL		11,670,500	11,670,500	0
Z97815-NY-8	TRNTE_10 MEZZANIN ABS_ABS _10 144A 3.	09/16/2025	BNP PARIBAS		9,481,600	9,481,600	0
Z97815-P0-0	TRNTE_10 ABS_ABS _10 144A 4.288% 11/1	09/16/2025	BNP PARIBAS		14,222,400	14,222,400	0
Z978EP-V6-2	AVOCA CLO AVOCA_30A MEZZANIN ABS_ABS _30	09/24/2025	J.P. MORGAN SECURITIES INC		5,871,750	5,871,750	0
Z979F5-37-2	CAPITAL FOUR CLO MANAGEMENT OF ABS_ABS _	10/01/2025	BNP PARIBAS		7,047,000	7,047,000	0
Z97B8N-8S-5	PALMER SQUARE EUROPEAN CLO DAC ABS_ABS _	11/12/2025	BARCLAYS BANK PLC		11,015,250	11,015,250	0
Z97B8N-8U-0	PALMER SQUARE CLO LTD PLMRS_23 MEZZANIN	11/12/2025	VARIOUS		16,233,000	16,233,000	0
Z97B8N-8W-6	PALMER SQUARE EUROPEAN CLO DAC MEZZANIN	11/12/2025	VARIOUS		12,754,500	12,754,500	0
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,288,958,352	3,289,390,571	1,367,197
03072S-Q6-5	AMSI 2005-R9 M4 - RMBS	02/25/2025	Direct		5,319	5,319	0
038394-AA-0	AQFIT 25A A - ABS	04/24/2025	GOLDMAN SACHS AND CO. LLC		13,096,279	13,125,000	0
04941*-AA-2	ATLASREV A1-A 1L 5/25/2063 NEW - ABS	06/30/2025	Various		49,272,959	49,272,959	0
04941*-AB-0	ATLAS REV A2A 1L 05/2063 - ABS	03/31/2025	Various		11,441,327	11,441,327	0
04941*-AC-8	ATLASREV A1B 1L 5/25/2063 NEW - ABS	06/30/2025	Various		49,272,959	49,272,959	0
04941*-AD-6	ATLAS REV A2B 1L 05/2063 - ABS	03/31/2025	Various		11,441,327	11,441,327	0
05368*-AA-3	AVEN 2025 SL2 TLA 2/2055 - ABS	02/19/2025	Various		79,832,716	79,832,716	0
05368*-AB-1	AVEN 2025 SL2 TLB 2/2055 - ABS	02/19/2025	Various		8,169,721	8,169,721	0
05368*-AC-9	AVEN 2025 SL2 TLC 2/2055 - ABS	02/19/2025	Various		8,757,570	8,757,570	0
09262X-AC-5	BCRAFT Tranche B-2 12/2035 - ABS	06/30/2025	BANK OF NEW YORK MELLON		4,971,780	4,971,780	0
11221Q-AB-8	BRONCO REV A-2 05/2044 - ABS	01/17/2025	Various		1,799,030	1,799,030	0
11221Q-AC-6	BRONCO REV B 05/2044 - ABS	01/17/2025	Various		169,036	169,036	0
11221Q-AD-4	BRONCO REV C 5/2044 - ABS	01/17/2025	Various		114,712	114,712	0
11221Q-AE-2	BRONCO REV D 05/2044 - ABS	01/17/2025	Various		114,694	114,694	0
11221Q-AF-9	BRONCO REV E 05/2044 - ABS	01/17/2025	Various		90,555	90,555	0
126670-AH-1	CWL 2005-10 MF2 - RMBS	02/01/2025	Direct		260	260	0
126673-Z5-4	CWL 2005-7 MF4 - RMBS	02/01/2025	Direct		0	215,885	0
12667H-AF-8	CWL 2006-20 M1 - RMBS	02/25/2025	Direct		24,416	24,416	0
14319U-AD-2	CMXS 2025-A B - ABS	03/18/2025	WELLS FARGO SECURITIES, LLC		8,518,011	8,520,000	0
15032#-AA-4	Cedar DDTL A 9/2048 - ABS	06/30/2025	Various		26,725,369	26,725,369	0
15032#-AB-2	Cedar DDTL B 9/2048 - ABS	06/30/2025	Various		2,062,436	2,062,436	0
15032#-AC-0	Cedar DDTL C 9/2048 - ABS	06/30/2025	Various		2,170,534	2,170,534	0
15032#-AD-8	Cedar DDTL D 9/2048 - ABS	06/30/2025	Various		2,520,673	2,520,673	0
22536K-AA-0	CAALT 251 A - ABS	03/18/2025	BMO Capital Markets		9,884,525	9,885,000	0
22536K-AC-6	CAALT 251 B - ABS	03/18/2025	BMO Capital Markets		12,386,846	12,390,000	0
28622B-A#-1	ELEVATE-1 DDTL C 11/2045 - ABS	05/01/2025	Bank of New York Mellon		335,696	335,696	0
28622B-A*-5	ELEVATE-1 DDTL A 11/2045 - ABS	05/01/2025	BANK OF NEW YORK MELLON		2,401,640	2,401,640	0
28622B-A@-3	ELEVATE-1 DDTL B 11/2045 - ABS	05/01/2025	Bank of New York Mellon		490,189	490,189	0
28622B-B*-4	ELEVATE-1 DDTL D 11/2045 - ABS	05/01/2025	Bank of New York Mellon		238,315	238,315	0
28622B-B@-2	ELEVATE-1 DDTL E 11/2045 - ABS	05/01/2025	Various		453,209	453,209	0
37556T-AA-4	GHOST 251 A - ABS	02/19/2025	MIZUHO SECURITIES		24,498,973	24,500,000	0
39538W-AJ-7	GPMF 2005-HE1 M4 - RMBS	04/25/2025	Direct		0	10,014	0
43283C-AA-9	HGVT 251 A - ABS	06/10/2025	WELLS FARGO SECURITIES, LLC		5,108,578	5,110,000	0
48285*-AC-9	KOHLBERG A-T-1 TL 1/2033	03/01/2025	COMPANY		40,882,685	40,882,685	0
52604Q-AA-1	LFT 2025-1 A - ABS	05/15/2025	MIZUHO SECURITIES USA INC.		3,669,214	3,670,000	0
56848D-AA-7	MFIT 2021-A A - ABS	04/01/2025	Various		13,954,547	14,565,000	15,236
627924-AA-1	MVWOT 251 A - ABS	04/24/2025	MERRIL LYNCH PIERCE FENNER SMITH		2,299,784	2,300,000	0
62847R-AA-5	MVWOT 241 A - ABS	03/28/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		7,268,600	7,181,080	11,673
63943F-AB-0	NAVRL 25A B - ABS	03/20/2025	JP MORGAN CHASE BANK N.A.		4,748,534	4,750,000	0
682684-AA-3	ODART 251 A - ABS	03/28/2025	BNP PARIBAS SECURITIES BOND		7,479,863	7,375,000	18,667
682684-AB-1	ODART 251 B - ABS	01/16/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		10,311,897	10,290,000	0
68269N-AC-6	OMFIT 241 C - ABS	02/13/2025	WELLS FARGO SECURITIES, LLC		6,140,672	5,850,000	0
68270D-AB-7	OMFIT 251 B - ABS	06/17/2025	BARCLAYS CAPITAL INC FIXED INC		1,564,667	1,565,000	0
69392H-AC-7	PEAC 251 A3 - ABS	02/05/2025	MERRIL LYNCH PIERCE FENNER SMITH		6,989,062	6,990,000	0
69392H-AD-5	PEAC 251 B - ABS	02/05/2025	MERRIL LYNCH PIERCE FENNER SMITH		6,069,751	6,070,000	0
75908A-AA-0	RMIT 251 A - ABS	03/25/2025	WELLS FARGO SECURITIES, LLC		15,681,471	15,685,000	0
784980-AA-1	Touchdown REV A 1L 04/2035 - ABS	01/31/2025	Various		407,202	407,202	0
784980-AB-9	Touchdown REV B 1L 04/2035 - ABS	01/31/2025	Various		97,859	97,859	0
784980-AC-7	Touchdown REV C 1L 04/2035 - ABS	01/31/2025	Various		19,028	19,028	0
784980-AD-5	Touchdown REV D 1L 04/2035 - ABS	01/31/2025	Various		14,135	14,135	0
83611M-GY-8	SVHE 2005-OPT3 M5 - RMBS	02/25/2025	Direct		4,615	4,615	0
85209*-AB-6	Spruce Funding I LLC Term Loan B - ABS	02/20/2025	Various		52,701	52,701	0
85209*-AC-4	Spruce Funding I LLC Term Loan C - ABS	02/20/2025	Various		57,872	57,872	0
85209*-AD-2	Spruce Funding I LLC Term Loan D - ABS	02/20/2025	TENDER/PURCHASE OFFER		81,059	81,059	0
86746B-AA-1	SNVA 23GRD1 A1 - ABS	02/14/2025	STONEX FINANCIAL INC.		15,037,463	14,800,698	59,945
G7532*-AA-3	REVAMP DDTL A 1L 03/2046 - ABS	06/26/2025	Various		5,623,125	5,623,125	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
G7532*-AB-1	REVAMP DDTL 1L B 03/2046 - ABS	06/26/2025	Various		541,080	541,080	0
G7532*-AC-9	REVAMP DDTL 1L C 03/2046 - ABS	06/26/2025	Various		286,902	286,902	0
G7532*-AD-7	REVAMP DDTL 1L D 03/2046 - ABS	06/26/2025	Various		169,706	169,706	0
L8043#-AB-1	SLF VI A-2 DDTL 9/2034 - ABS	06/26/2025	Various		20,043,123	20,043,123	0
Q39746-AA-4	USD GTD SR SECD NT	03/01/2025	MITSUBISHI UFG SECURITIES(USA)		27,899,654	27,899,654	0
02528E-AC-2	AMERICAN CREDIT ACCEPTANCE REC ABS_ABS _	07/18/2025	WELLS FARGO SECURITIES LLC		6,999,346	7,000,000	0
03790C-AF-8	APL FINANCE LLC ASHPL_25-1A SEC ABS_ABS	09/30/2025	VARIOUS		41,131,062	41,131,473	0
04941*-AA-2	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN	07/31/2025	DIRECT		892,857	892,857	0
04941*-AC-8	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN	07/31/2025	DIRECT		892,857	892,857	0
09262X-AC-5	BCRAFT SPV TERM_LOAN 9.412% 12/22/35	12/19/2025	DIRECT		16,628,220	16,628,220	0
107920-AD-2	BRIDGECREST LENDING AUTO SECUR SUB ABS_A	07/23/2025	CITIGROUP GLOBAL MARKETS INC		3,149,702	3,150,000	0
11221Q-AB-8	BRONCO FUNDING 2024-1 LLC TERM_LOAN 5	12/23/2025	DIRECT		1,503,574	1,503,574	0
11221Q-AC-6	BRONCO FUNDING 2024-1 LLC TERM_LOAN 6	12/23/2025	DIRECT		174,039	174,039	0
11221Q-AD-4	BRONCO FUNDING 2024-1 LLC TERM_LOAN 6	12/23/2025	DIRECT		118,098	118,098	0
11221Q-AE-2	BRONCO FUNDING 2024-1 LLC TERM_LOAN 6	12/23/2025	DIRECT		118,098	118,098	0
11221Q-AF-9	BRONCO FUNDING 2024-1 LLC TERM_LOAN 8	12/23/2025	DIRECT		93,235	93,235	0
12634S-AB-3	CPS AUTO RECEIVABLES TRUST CPS ABS_ABS _	07/23/2025	CITIGROUP GLOBAL MARKETS INC		2,789,764	2,790,000	0
14688A-AD-9	CARVANA AUTO RECEIVABLES TRUST SENIOR AB	09/18/2025	CITIGROUP - MTGE		5,989,922	6,000,000	0
22757W-AA-6	CROSS_25-CES1 SENIOR WHOLE_CMO _25-CES1	10/31/2025	GOLDMAN SACHS & CO LLC		7,414,505	7,414,623	45,812
29476Q-AB-2	EQV ABS ISSUER I LLC CORP_BND 5.852%	07/10/2025	DIRECT		40,614,576	40,614,576	0
39571V-AC-2	GREENSKY HOME IMPROVEMENT ISSU SENIOR AB	07/15/2025	GOLDMAN SACHS & CO LLC		1,869,790	1,870,000	0
433672-AA-0	HLEND HOLDINGS C LP TERM_LOAN 7.233%	09/05/2025	DIRECT		144,780,000	144,780,000	0
48285*-AA-3	KOHLBERG CORP TERM_LOAN 7.192% 01/17/	07/01/2025	TAX FREE EXCHANGE		40,882,685	40,882,685	0
68840#-AA-5	OSPREY FUNDING I LLC ABS_ABS _5/2028	12/23/2025	VARIOUS		2,139,779	2,139,779	0
68840#-AB-3	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2	12/23/2025	VARIOUS		503,884	503,884	0
68840#-AC-1	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2	12/23/2025	VARIOUS		299,109	299,109	0
68840#-AD-9	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2	12/23/2025	VARIOUS		375,037	375,037	0
68840#-AE-7	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2	12/23/2025	VARIOUS		246,190	246,190	0
68840*-AA-9	OSPREY FUNDING II LLC TERM_LOAN 4.680	12/18/2025	DIRECT		22,573,426	22,573,426	0
68840*-AB-7	OSPREY FUNDING II LLC TERM_LOAN 4.830	12/18/2025	DIRECT		5,160,332	5,160,332	0
68840*-AC-5	OSPREY FUNDING II LLC TERM_LOAN 5.030	12/18/2025	DIRECT		6,509,389	6,509,389	0
68840*-AD-3	OSPREY FUNDING II LLC TERM_LOAN 5.780	12/18/2025	DIRECT		3,846,749	3,846,749	0
68840*-AE-1	OSPREY FUNDING II LLC TERM_LOAN 6.780	12/18/2025	DIRECT		4,115,933	4,115,933	0
68840*-AF-8	OSPREY FUNDING II LLC TERM_LOAN 8.280	12/18/2025	DIRECT		3,132,251	3,132,251	0
78498@-AA-1	SPFI_MML_SPV TERM_LOAN 6.629% 04/30/3	11/18/2025	DIRECT		23,559,209	23,522,468	0
78498@-AB-9	SPFI_MML_SPV TERM_LOAN 6.829% 04/30/3	11/18/2025	DIRECT		5,653,418	5,652,929	0
78498@-AC-7	SPFI_MML_SPV TERM_LOAN 7.329% 04/30/3	11/18/2025	DIRECT		1,099,181	1,099,181	0
78498@-AD-5	SPFI_MML_SPV TERM_LOAN 9.329% 04/30/3	11/18/2025	DIRECT		816,534	816,534	0
82653H-AA-8	SIERRA RECEIVABLES FUNDING CO ABS_ABS _2	07/14/2025	BOFA SECURITIES INC		3,195,399	3,195,429	0
87218F-A*-2	THOMA BRAVO CREDIT FUND II LP SECURED TE	07/16/2025	COMPANY		101,988,062	102,243,671	0
958250-AA-0	WESTERN FUNDING AUTO LOAN TRUS ABS_ABS _	07/18/2025	WELLS FARGO SECURITIES LLC		8,473,221	8,475,000	0
G7743*-AA-8	SLF V-L HOLDINGS LP TERM_LOAN 6.132%	08/01/2025	COMPANY		50,762,953	50,762,953	0
G7743*-AB-6	SLF V-L HOLDINGS LP TERM_LOAN 7.382%	08/01/2025	COMPANY		10,933,617	10,933,617	0
G7743@-AA-6	SLF V-L HOLDINGS LP TERM_LOAN 6.132%	08/01/2025	COMPANY		35,156,603	35,156,603	0
G7743@-AB-4	SLF V-L HOLDINGS LP TERM_LOAN 7.382%	08/01/2025	COMPANY		12,583,785	12,583,785	0
15032#-AA-4	CEDAR FUNDING LTD TERM_LOAN 5.800% 09	12/30/2025	DIRECT		39,360,232	39,360,232	0
15032#-AB-2	CEDAR FUNDING LTD TERM_LOAN 6.550% 09	12/30/2025	DIRECT		4,040,120	4,040,120	0
15032#-AC-0	CEDAR FUNDING LTD TERM_LOAN 7.550% 09	12/30/2025	DIRECT		4,536,129	4,536,129	0
15032#-AD-8	CEDAR FUNDING LTD TERM_LOAN 10.300% 09	12/30/2025	DIRECT		5,450,522	5,450,522	0
87347@-AA-5	THOMA BRAVO CREDIT FUND III LP TERM_LOAN	10/22/2025	VARIOUS		15,798,000	15,798,000	0
8781M#-AD-1	SLIF VI-L HOLDINGS D LP TERM_LOAN 5.9	10/17/2025	DIRECT		5,888,055	5,888,055	0
8781M#-AE-9	SLIF VI-L HOLDINGS D LP TERM_LOAN 7.2	10/17/2025	DIRECT		4,114,368	4,114,368	0
G7532*-AA-3	REVAMP FUNDING LP TERM_LOAN 6.550% 03	10/15/2025	VARIOUS		2,851,460	2,851,460	0
G7532*-AB-1	REVAMP FUNDING LP TERM_LOAN 7.500% 03	10/08/2025	VARIOUS		278,690	278,690	0
G7532*-AC-9	REVAMP FUNDING LP TERM_LOAN 8.800% 03	10/08/2025	VARIOUS		147,773	147,773	0
G7532*-AD-7	REVAMP FUNDING LP TERM_LOAN 10.000% 03	10/08/2025	VARIOUS		87,409	87,409	0
L8043#-AD-7	SLF VI-L HOLDINGS D SCSP TERM_LOAN 5.	10/17/2025	DIRECT		5,254,678	5,254,678	0
L8043#-AE-5	SLF VI-L HOLDINGS D SCSP TERM_LOAN 7.	10/17/2025	DIRECT		2,742,912	2,742,912	0
004421-MR-1	ACE 2005-SN1 M1 - RMBS	04/01/2025	Direct		0	275	0
004421-MR-1	ACE 2005-SN1 M2 ABS_ABS _05-SN1 6.020	08/01/2025	INTEREST CAPITALIZATION		17,506	17,506	0
004421-MR-1	ACE 2005-SN1 M1 - RMBS	02/01/2025	Direct		0	0	0
04541G-RA-2	ABSHE 2005-HE3 M7 - RMBS	06/25/2025	Direct		(4,557)	82,229	0
04541G-RA-2	ASSET BACKED SECURITIES CORP H ABS_ABS _	12/26/2025	INTEREST CAPITALIZATION		32,279	32,279	0
04541G-RA-2	ABSHE 2005-HE3 M7 - RMBS	02/25/2025	Direct		4,556	4,556	0
126673-WJ-7	CWL 2005-1 MF5 - RMBS	06/01/2025	Direct		50,839	50,839	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
57645E-AD-2	MABS 2006-AM3 M1 - RMBS	06/25/2025	Direct		(81)	2,979	0
57645E-AD-2	MORTGAGE ASSET SECURITIZATION ABS_ABS _0	08/25/2025	INTEREST CAPITALIZATION		37,199	37,199	0
57645E-AD-2	MABS 2006-AM3 M1 - RMBS	02/25/2025	Direct		81	81	0
37556T-AB-2	GHOST 251 B - ABS	02/19/2025	MIZUHO SECURITIES		14,999,375	15,000,000	0
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,258,619,865	1,259,081,745	151,333
05650@-AA-8	BG3_RSPV_1 TERM_LOAN 5.740% 01/31/36	12/16/2025	COMPANY		35,000,000	35,000,000	0
05661*-AA-7	BXCI BXDR II SUB LLC TERM_LOAN 5.101%	12/30/2025	VARIOUS		5,859,988	5,859,988	0
05661*-AB-5	BXCI BXDR II SUB LLC TERM_LOAN 5.101%	12/30/2025	VARIOUS		5,859,988	5,859,988	0
05661*-AC-3	BXCI BXDR II SUB LLC TERM_LOAN 5.401%	12/30/2025	VARIOUS		6,055,321	6,055,321	0
05661*-AD-1	BXCI BXDR II SUB LLC TERM_LOAN 5.751%	12/30/2025	VARIOUS		2,410,991	2,410,991	0
05661*-AE-9	BXCI BXDR II SUB LLC TERM_LOAN 6.751%	12/30/2025	VARIOUS		3,342,510	3,342,510	0
05661*-AF-6	BXCI BXDR II SUB LLC TERM_LOAN 10.001%	12/30/2025	VARIOUS		3,178,124	3,178,124	0
05661*-AG-4	BXCI BXDR II SUB LLC TERM_LOAN 11.501%	12/30/2025	VARIOUS		1,589,062	1,589,062	0
14318@-AA-4	CARLYLE CREDIT OPPORTUNITIES F ABS_ABS	12/03/2025	MORNING CHECKOUT		5,619,380	5,619,380	0
14318@-AB-2	CARLYLE CREDIT OPPORTUNITIES F ABS_ABS	12/03/2025	MORNING CHECKOUT		2,809,690	2,809,690	0
14318@-AC-0	CARLYLE CREDIT OPPORTUNITIES F ABS_ABS	12/03/2025	MORNING CHECKOUT		1,123,876	1,123,876	0
23927P-AA-4	DAWSON 6 MM LP TERM_LOAN 6.355% 09/	10/01/2025	COMPANY		43,434,350	43,434,350	0
40497#-AA-0	HV EDEN LLC TERM_LOAN 5.630% 09/30/32	09/26/2025	DIRECT		96,055,265	96,820,335	0
69291N-AA-0	PK ALIFT LOAN FUNDING PKAIR_25 SENIOR AB	09/10/2025	BNP PARIBAS SECURITIES COR		19,535,308	19,535,713	0
69291N-AC-6	PK ALIFT LOAN FUNDING PKAIR_25 SEC ABS_A	09/10/2025	BNP PARIBAS		4,889,816	4,889,976	0
69291N-AD-4	PK ALIFT LOAN FUNDING PKAIR_25 SEC ABS_A	09/10/2025	BNP PARIBAS		8,035,155	8,035,208	0
78396Y-AE-3	SESAC FINANCE LLC SESAC_25-1 SENIOR ABS_	07/22/2025	GUGGENHEIM SECURITIES LLC		103,239,570	105,000,000	0
14318@-AA-4	CARLYLE CREDIT OPPORTUNITIES FUND III PSV Class A	06/30/2025	Various		6,134,677	6,134,677	0
14318@-AB-2	CARLYLE CREDIT OPPORTUNITIES FUND III PSV Class B	06/30/2025	Various		2,000,785	2,000,785	0
14318@-AC-0	CARLYLE CREDIT OPPORTUNITIES FUND III PSV Class C	06/30/2025	Various		800,314	800,314	0
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					356,974,170	359,500,287	0
00039N-AB-0	AASET 252 B - ABS	06/13/2025	GOLDMAN SACHS & CO		12,009,924	12,010,000	0
00039N-AB-0	LS POWER GRID NEW YORK CORPORA AASETMT-1	07/01/2025	VARIOUS		(12,009,924)	(12,010,000)	0
00039N-AB-0	APOLLO AVIATION SECURITIZATION ABS_ABS _	07/01/2025	GOLDMAN SACHS & CO LLC		11,569,744	11,569,817	0
20633K-AL-2	CONCORD MUSIC ROYALTIES LLC TU ABS_ABS _	07/01/2025	CITIGROUP - MTGE		40,983,660	40,984,000	0
10807G-AA-6	BRIDGE SFR TRUST BRDGE_25-SFR1 ABS_ABS _	08/11/2025	RBC CAPITAL MARKETS LLC		3,511,061	3,668,128	0
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1 ABS_ABS _	10/09/2025	BOFA SECURITIES INC		10,993,162	10,994,545	0
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1 ABS_ABS _	10/09/2025	BOFA SECURITIES INC		15,983,801	15,992,065	0
86212F-AC-3	STORE MASTER FUNDING LLC STR_2 ABS_ABS _	09/25/2025	CITIGROUP GLOBAL MARKETS INC		45,909,968	45,942,500	0
86212F-AG-4	STORE MASTER FUNDING LLC STR_2 ABS_ABS _	09/25/2025	CITIGROUP GLOBAL MARKETS INC		3,993,506	3,995,000	0
98919W-AN-3	ZAYO ISSUER LLC ZAYO_25-3 SEC ABS_ABS _2	09/19/2025	BARCLAYS CAPITAL INC		45,000,000	45,000,000	0
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					177,944,902	178,146,055	0
05377R-JK-1	AESOP 243 A - ABS	04/21/2025	MIZUHO SECURITIES		7,026,250	7,000,000	2,034
05377R-KQ-6	AESOP 2025-2 A - ABS	05/20/2025	MERRIL LYNCH PIERCE FENNER SMITH		5,179,768	5,180,000	0
30295#-AA-5	FMR LLC	03/01/2025	Various		50,958,925	50,958,925	0
52707@-AA-3	LESMARK CAPITAL (UNIVERSITY PARK AT EVAN	06/01/2025	Various		78,557,782	78,557,572	0
69291Y-AA-6	PKAIR 251 A - ABS	05/02/2025	Various		69,999,230	70,000,000	0
69291Y-AD-0	PKAIR 251 D - ABS	05/02/2025	Various		4,139,997	4,140,000	0
90356R-AA-9	STEAM 251 A - ABS	03/21/2025	Various		(169,936,760)	(170,000,000)	0
29097*-AA-1	NEXTERA ENERGY CAPITAL HOLDING TERM_LOAN	07/01/2025	COMPANY		(63,073,236)	(63,114,608)	0
78509*-AA-0	STL ASSET VII LLC ABS_ABS _25-2 5.607	11/01/2025	TAX FREE EXCHANGE		209,044,286	208,940,594	0
88651C-A*-1	TIERPOINT ISSUER LLC CORP_BND 5.685%	10/21/2025	GUGGENHEIM SECURITIES LLC		55,000,000	55,000,000	0
C3333@-AA-5	ESTRUXTURE ISSUER LP CORP_BND 5.894%	07/24/2025	DIRECT		77,106,664	77,106,664	0
05377R-LA-0	AVIS BUDGET RENTAL CAR FUNDING ABS_ABS _	09/09/2025	MORGAN STANLEY & CO LLC		3,659,918	3,660,000	0
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25 SEC ABS_A	10/15/2025	WELLS FARGO SECURITIES LLC		34,780,358	34,785,190	0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					362,443,183	362,214,337	2,034
05642#-AC-3	BTCOFF 2024 A-D-2 DDTL 1L 6/2033 - ABS	03/28/2025	Various		6,343,400	6,343,400	0
09262X-AD-3	BCRAFT Tranche A-1 12/2035 - ABS	01/01/2025	Various		0	0	(134,670)
11221Q-AC-6	BRONCO REV B 05/2044 - Unfunded - ABS	06/24/2025	Various		0	1,070,031	0
11221Q-AD-4	BRONCO REV C 5/2044 - Unfunded - ABS	06/24/2025	Various		0	726,054	0
11221Q-AE-2	BRONCO REV D 05/2044 - Unfunded - ABS	06/24/2025	Various		0	725,938	0
11221Q-AF-9	BRONCO REV E 05/2044 - Unfunded - ABS	06/24/2025	Various		0	572,810	0
302704-AA-9	ASSET BACKED NT CL A 4(A)(2) - ABS	01/01/2025	DIRECT		(4,561,624)	(4,561,624)	0
35042N-AA-3	FOUNDATION FINANCE TRUST 2025-2 - ABS	06/27/2025	GOLDMAN SACHS AND CO. LLC		9,168,130	9,170,000	0
46671@-AA-7	JRD HOLDINGS SECURED TRUST (2021)	03/01/2025	PRIVATE PLACEMENT		5,488,781	5,488,781	0
47991@-AB-1	SR NT 4(A)2 2024-1 CL A-2 - ABS	04/01/2025	CANTOR FITZGERALD		6,142,000	6,142,000	0
51943*-AA-1	LAVENDER ISSUER LLC - ABS	06/01/2025	Reclassification		3,770,891	3,770,891	0
57135*-AA-6	MAROON ISSUER LLC - ABS	06/01/2025	Reclassification		3,770,891	3,770,891	0
69435#-AD-8	PES Reuss-Placid LLC - Revolver Note ? U	06/01/2025	TENDER/PURCHASE OFFER		0	(3,870,000)	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS	06/01/2025	Reclassification		932,638	934,833	0
770675-AA-4	ROB DDTL 1L 02/07/2049 - ABS	06/01/2025	Reclassification		16,451,563	16,451,563	0
79547#-AA-8	SALMON ISSUER LLC - ABS	06/01/2025	Reclassification		3,770,891	3,770,891	0
82773#-AA-7	SILVER ISSUER LLC - ABS	06/01/2025	Reclassification		3,785,999	3,785,999	0
86324X-AA-3	STRE 251 A - ABS	05/23/2025	GOLDMAN SACHS AND CO. LLC		6,718,311	6,720,000	0
8781M#-AB-5	SLIF VI Inter A-2 DDTL 9/2034 - ABS	06/26/2025	Various		23,099,144	23,099,144	0
8781M#-AC-3	SLIF VI Inter B DDTL 9/2034 - ABS	06/26/2025	Various		17,314,632	17,314,632	0
90356R-AA-9	USQ RAIL IV LLC - ABS	03/21/2025	Various		169,936,760	170,000,000	0
G2617*-AA-2	GBP SR GREEN NT SER A	03/01/2025	BARCLAY CAPITAL MARKETS		32,682,500	31,310,000	0
G2617*-AB-0	GBP SR GREEN NT SER B	03/01/2025	BARCLAY CAPITAL MARKETS		35,950,750	34,441,000	0
G58Y41-AA-1	JAVELIN SR TL 09/2050 - ABS	04/04/2025	COMPANY		500,000,000	500,000,000	0
L8043#-AC-9	SLF VI B DDTL 9/2034 - ABS	06/26/2025	Various		11,543,088	11,543,088	0
257048-AA-2	DOMAIN GREENBOUGH ISSUER 1 LLC REVOLVE_L	12/23/2025	VARIOUS		35,797,893	35,797,893	0
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					888,106,636	884,518,214	(134,670)
00166N-AA-7	ALTDE 251 A - ABS	02/19/2025	DEUTSCHE BANK		34,998,677	35,000,000	0
00258P-AA-1	AASET 251 A - ABS	01/27/2025	GOLDMAN SACHS & CO		11,999,976	12,000,000	0
00258P-AB-9	AASET 251 B - ABS	01/27/2025	GOLDMAN SACHS & CO		8,499,870	8,500,000	0
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS	06/01/2025	Various		20,990,150	20,992,306	0
03027W-AK-8	AMETOW 2018-1 A - ABS	03/01/2025	BARCLAYS CAPITAL INC		65,000,000	65,000,000	0
15201E-AD-6	CNSQ 251 A2 - ABS	03/07/2025	WELLS FARGO SECURITIES, LLC		34,145,605	35,000,000	0
15201E-AF-1	CNSQ 251 B - ABS	03/07/2025	WELLS FARGO SECURITIES, LLC		19,321,152	20,000,000	0
15201E-AH-7	CNSQ 252 A2 - ABS	03/20/2025	WELLS FARGO SECURITIES, LLC		38,266,691	40,000,000	0
20469B-AB-3	CMDC 252 A2 - ABS	03/13/2025	Various		4,554,844	4,500,000	18,234
20469C-AD-7	CMPDC 251 B2 - ABS	05/15/2025	GUGGENHEIM		11,000,000	11,000,000	0
22822R-BD-1	CROCAS 2015-2 C25 - ABS	03/01/2025	ROBERT W. BAIRD COMPANY INC.		32,603,506	33,245,000	0
22822R-BH-2	CROCAS 2018-2 C - ABS	03/01/2025	Various		76,010,000	76,010,000	0
42806M-CE-7	HERTZ 234 A - ABS	01/24/2025	MUFG SECURITIES AMERICAS INC.		6,539,043	6,365,000	2,175
42806M-CX-5	HERTZ 252 A - ABS	03/06/2025	Various		15,968,433	15,955,000	0
52465#-BR-5	LEGG MASON MORTGAGE CAPITAL CORP CREDIT	04/01/2025	CORPORATE ACTION		(1,942,274)	(1,942,274)	0
64830R-AC-6	NRMLT 2022-SFR2 B - CMBS	01/24/2025	MORGAN STANLEY & CO. LLC		2,871,211	3,000,000	8,125
74290X-AC-5	PROG 24SFR2 B - CMBS	01/23/2025	GOLDMAN SACHS AND CO. LLC		3,003,475	3,247,000	7,053
74334G-AC-0	PROG 25SFR2 B - CMBS	03/19/2025	GOLDMAN SACHS AND CO. LLC		9,430,540	10,260,000	0
74334J-AC-4	PROG 24SFR4 B - CMBS	01/15/2025	Merril Lynch Pierce Fenner Smith		6,387,624	6,970,000	9,656
74334N-AC-5	PROG 25SFR1 B - CMBS	01/28/2025	WELLS FARGO SECURITIES, LLC		2,076,592	2,250,000	0
74690D-AA-9	QTS 251 A2 - ABS	06/02/2025	DEUTSCHE BANK		29,998,809	30,000,000	0
74690D-AB-7	QTS 251 B - ABS	06/02/2025	DEUTSCHE BANK		8,999,912	9,000,000	0
74745*-AA-3	QTS IRVING DC3 LLC	03/01/2025	SMBC NIKKO SECURITIES INC		70,000,000	70,000,000	0
770675-AA-4	ROB DDTL 1L 02/07/2049 - ABS	06/01/2025	CORPORATE ACTION		17,200,101	17,198,469	0
78403D-AV-2	SBATOW 2021-2 C - ABS	03/01/2025	BARCLAYS SEC		160,080,682	160,000,000	0
78403D-AX-8	SBATOW 2021-3 3C - ABS	03/01/2025	BARCLAYS SEC		140,073,718	140,000,000	0
78437D-AD-2	SCFET 251 B - ABS	01/22/2025	Merril Lynch Pierce Fenner Smith		7,736,577	7,740,000	0
78520E-AJ-5	SDCP 252 A2 - ABS	04/01/2025	TORONTO DOMINION SECS USA INC		35,000,000	35,000,000	0
86771P-AB-6	SUNRN 251 A2A - ABS	01/28/2025	HSBC		34,993,126	35,000,000	0
871044-AL-7	SWTCH 251 A2 - ABS	03/07/2025	MORGAN STANLEY & CO		13,891,264	14,500,000	0
871044-AN-3	SWTCH 251 B - ABS	03/07/2025	MORGAN STANLEY & CO		70,831,609	71,000,000	0
895975-AB-6	TCN 2024-SFR4 B - CMBS	01/23/2025	WELLS FARGO SECURITIES, LLC		3,749,177	3,885,000	11,542
89656C-AA-1	TRL 2010-1 NTS - ABS	03/01/2025	Various		19,499,065	19,497,781	0
90356R-AA-9	STEAM 251 A - ABS	03/21/2025	Various		169,936,760	170,000,000	0
92212K-AG-1	VDC 241 A2 - ABS	04/25/2025	BNP Paribas		1,867,418	1,900,000	3,499
97655E-AA-1	SYMTOW 241 A - ABS	04/30/2025	MORGAN STANLEY & CO		20,864,213	21,650,000	0
00039N-AC-8	APOLLO AVIATION SECURITIZATION ABS_ABS _	11/14/2025	GOLDMAN SACHS & CO LLC		27,871,227	27,871,597	0
629174-AA-1	NMNL_25-1A ABS_ABS _25-1A 144A 5.140%	11/18/2025	GOLDMAN SACHS & CO LLC		29,992,964	29,993,750	0
629174-AB-9	NMNL_25-1A ABS_ABS _25-1A 144A 5.330%	11/18/2025	GOLDMAN SACHS & CO LLC		4,997,593	4,998,958	0
74334B-AA-5	PROGRESS RESIDENTIAL TRUST PRO SENIOR_CM	07/08/2025	BOFA SECURITIES INC		4,672,461	5,000,000	3,296
784193-AA-2	SFAI_25-1 SEC ABS_ABS _25-1 144A 5.37	11/20/2025	MORGAN STANLEY & CO LLC		48,876,595	50,000,000	0
78509*-AB-8	STL ASSET VII LLC ABS_ABS _25-2 5.798	11/01/2025	TAX FREE EXCHANGE		20,034,753	20,024,815	0
88651C-A@-9	TIERPOINT ISSUER LLC CORP_BND 6.173%	10/21/2025	GUGGENHEIM SECURITIES LLC		25,000,000	25,000,000	0
BID1TJ-7L-8	STL ASSET VI LLC ABS_ABS _24-1 6.483%	11/01/2025	TAX FREE EXCHANGE		94,986,000	94,986,000	0
03790C-AG-6	APL FINANCE LLC ASHPL_25-1A SEC ABS_ABS	09/30/2025	CITIGROUP GLOBAL MARKETS INC		10,281,927	10,285,000	0
03790C-AH-4	APL FINANCE LLC ASHPL_25-1A SEC ABS_ABS	09/30/2025	CITIGROUP GLOBAL MARKETS INC		4,274,085	4,275,000	0
78450T-AA-5	SLAM 251 A - ABS	05/16/2025	MUFG SECURITIES AMERICAS INC.		19,999,560	20,000,000	0
20469C-AE-5	COMPASS DATACENTERS ISSUER 2 L SEC ABS_A	10/30/2025	GUGGENHEIM SECURITIES LLC		29,794,750	29,794,750	0
92535V-AQ-5	VERTICAL BRIDGE CC LLC VBTOW_2 ABS_ABS _	08/08/2025	BARCLAYS CAPITAL INC		78,915,872	80,000,000	0
92535V-AS-1	VERTICAL BRIDGE CC LLC VBTOW_2 ABS_ABS _	08/08/2025	BARCLAYS CAPITAL INC		24,794,648	25,000,000	0
88651C-AG-5	TPDC 252 A2 - ABS	04/01/2025	GUGGENHEIM		49,481,670	50,000,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
001978-AA-9	ALTS DDTL A 1L 10/2047 - Unfunded - ABS	05/05/2025	Various		0	260,513	0
00039N-AA-2	AASET 252 A - ABS	06/13/2025	GOLDMAN SACHS & CO		34,998,618	35,000,000	0
00039N-AA-2	APOLLO AVIATION SECURITIZATION ABS_ABS _	07/01/2025	VARIOUS		(1,269,867)	(1,269,917)	0
001958-AF-0	APA FINANCE LLC - ABS	03/31/2025	Direct		1,222	226,232	0
002798-AA-0	APA FINANCE LLC TERM_LOAN 5.896% 12/3	12/17/2025	COMPANY		71,250,000	71,250,000	0
20469B-AE-7	COMPASS DATACENTER ISSUER III SENIOR ABS	07/11/2025	DIRECT		17,000,000	17,000,000	0
23802Y-AA-5	HYPER_25-1 ABS_ABS _25-1 144A 5.180%	09/11/2025	DEUTSCHE BANK SECURITIES INC		64,997,784	65,000,000	0
92212K-AH-9	VANTAGE DATA CENTERS ISSUER LL SENIOR AB	08/07/2025	DEUTSCHE BANK SECURITIES INC		27,500,000	27,500,000	0
59170J-AR-9	METRONET INFRASTRUCTURE ISSUER ABS_ABS _	07/17/2025	BARCLAYS BANK PLC		38,303,944	39,000,000	0
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					1,933,203,349	1,944,919,980	63,580
BXC350-81-6	Hardwood Funding 5.70 06/2045	03/11/2025	COMPANY		(15,000,000)	(15,000,000)	0
BXC350-81-5	Hardwood Funding 5.33 06/2035	03/11/2025	COMPANY		(10,000,000)	(10,000,000)	0
BXC350-81-5	Hardwood Funding 5.33 06/2035	03/11/2025	COMPANY		10,000,000	10,000,000	0
BXC350-81-6	Hardwood Funding 5.70 06/2045	03/11/2025	COMPANY		15,000,000	15,000,000	0
04774#-AB-8	ATL FALCONS STDM	03/01/2025	Various		11,238,745	11,238,745	0
054982-AA-1	BCAST 2022-A ISSUER LLC - ABS	04/02/2025	Various		3,263,271	3,263,271	0
05631#-AA-0	GTD SR SECD NT SER A CL A	03/01/2025	BANC OF AMERICA SECURITIES LLC		10,514,286	10,514,286	0
05631@-AA-2	GTD SR SECD NT SER A CL A	03/01/2025	BANC OF AMERICA SECURITIES LLC		5,485,714	5,485,714	0
05632*-AA-3	GTD SR SECD NT CL A-1	03/01/2025	BANC OF AMERICA SECURITIES LLC		4,090,644	4,090,644	0
05632*-AC-9	GTD SR SECD NT CL A-3	03/01/2025	BANC OF AMERICA SECURITIES LLC		4,144,186	4,144,186	0
05632@-AA-1	GTD SR SECD NT CL A-1	03/01/2025	BANC OF AMERICA SECURITIES LLC		4,793,077	4,793,077	0
05632@-AC-7	GTD SR SECD NT CL A-3	03/01/2025	BANC OF AMERICA SECURITIES LLC		4,855,814	4,855,814	0
05642#-AA-7	BTCOFF 2024 A-T TL 1L 6/2033 - ABS	05/01/2025	CORPORATE ACTION		12,686,800	12,686,800	0
05653L-AA-0	BMI FUNDING LLC - ABS	02/18/2025	GUGGENHEIM		140,000,000	140,000,000	0
09258@-AA-6	BXLS Subline TL 8/2026	06/01/2025	COMPANY		50,000,000	50,000,000	0
09581#-AA-2	GTD SR SECD NT CL A-1	03/01/2025	GOLDMAN SACHS & CO		58,882,000	58,882,000	0
09581#-AB-0	GTD SR SECD NT CL A-2	03/01/2025	GOLDMAN SACHS & CO		28,742,400	28,742,400	0
09581@-AA-4	GTD SR SECD NT CL A-1	03/01/2025	GOLDMAN SACHS & CO		59,118,000	59,118,000	0
09581@-AB-2	GTD SR SECD NT CL A-2	03/01/2025	GOLDMAN SACHS & CO		28,857,600	28,857,600	0
09582*-AC-1	BLUE OWL III SUB LINE (C) LOAN - ABS	06/01/2025	TENDER/PURCHASE OFFER		4,666,667	4,666,667	0
09779#-AA-4	GTD SR SECD NT CL A-1	03/01/2025	GOLDMAN SACHS & CO		13,040,625	13,040,625	0
09779@-AA-6	GTD SR SECD NT CL A-1	03/01/2025	GOLDMAN SACHS & CO		27,084,375	27,084,375	0
127656-A*-7	CAERUS UINTA ABS I LLC - ABS	06/28/2025	Direct		2,012,664	2,012,664	0
21873Q-AA-0	COREW DDTL 1L 5/31/2029	05/21/2025	BANK OF NEW YORK MELLON		30,857,842	31,256,923	0
23359M-A*-1	DP LION HOLDCO LLC SER 2023-1 CL A-1	03/01/2025	BARCLAYS CAP INC -NY		31,814,342	31,870,152	0
26113*-AA-7	DYAL IV ISSUER B	03/01/2025	GOLDMAN SACHS & CO		3,850,000	3,850,000	0
26113@-AA-5	DYAL IV ISSUER A	03/01/2025	GOLDMAN SACHS & CO		7,150,000	7,150,000	0
26746*-AA-2	DYAL CAP PARTNERS III SER A ISSUER (B)	03/01/2025	GOLDMAN SACHS & CO		21,895,904	21,895,904	0
26746*-AC-8	GTD SR SECD NT SER B	03/01/2025	Various		25,146,957	25,146,957	0
26746@-AA-0	DYAL III ISSUER A	03/01/2025	GOLDMAN SACHS & CO		38,104,096	38,104,096	0
26746@-AC-6	GTD SR SECD NT SER B	03/01/2025	Various		32,005,217	32,005,217	0
29660N-AB-5	SR NT CL A5 144A	03/01/2025	GOLDMAN SACHS & CO		27,500,000	27,500,000	0
29660N-AC-3	SR NT CL A6 144A	03/01/2025	GOLDMAN SACHS & CO		27,500,000	27,500,000	0
34490@-AD-6	FOOTBALL CLUB SER 2020-XI-D TR CTF	03/01/2025	MERRILL LYNCH, PIERCE, FENNER		6,000,000	6,000,000	0
34501@-AA-9	SER 2024-XVII-A TR CTF	05/14/2025	Various		21,526,260	21,500,000	71,849
34501@-AB-7	SER 2024-XVII-B TR CTF	03/01/2025	BANC OF AMERICA SECURITIES LLC		29,000,000	29,000,000	0
34501@-AC-5	SER 2024-XVII-C TR CTF	03/01/2025	BANC OF AMERICA SECURITIES LLC		21,212,544	21,212,544	0
34501@-AD-3	SER 2024-XVII-D TR CTF	03/01/2025	BANC OF AMERICA SECURITIES LLC		4,606,272	4,606,272	0
34501@-AE-1	Ser 2024-XVII-E TR CTF	05/14/2025	Various		25,552,520	25,500,000	143,698
41242*-BB-7	HARDWOOD FUNDING, LLC	03/01/2025	Various		4,666,667	4,666,667	0
41242*-BD-3	HARDWOOD FUNDING, LLC	03/01/2025	Various		8,000,000	8,000,000	0
41242*-BH-4	HARDWOOD FUNDING, LLC	03/01/2025	Various		10,000,000	10,000,000	0
41242*-BU-5	HARDWOOD FUNDING, LLC	03/01/2025	JP MORGAN SECURITIES LLC		2,000,000	2,000,000	0
41242*-BX-9	HARDWOOD FUNDING LLC	03/01/2025	JP MORGAN SECURITIES LLC		19,000,000	19,000,000	0
41242*-CM-2	SR NT SER HHH	03/01/2025	J.P. MORGAN SECURITIES LLC		1,731,866	1,731,866	0
41242*-CN-0	SR NT SER III	03/01/2025	J.P. MORGAN SECURITIES LLC		1,897,876	1,897,876	0
44571#-AA-1	GTD SR SECD NT CL A-1	03/01/2025	GOLDMAN SACHS & CO		21,975,000	21,975,000	0
44571@-AA-3	GTD SR SECD NT CL A-1	03/01/2025	GOLDMAN SACHS & CO		53,025,000	53,025,000	0
47991@-AB-1	SR NT 4(A)2 2024-1 CL A-2 - ABS	04/01/2025	CANTOR FITZGERALD		(6,142,000)	(6,142,000)	0
47991@-AE-5	JONAH ENERGY ABS II LLC - ABS	01/02/2025	CANTOR FITZGERALD		100,000,000	100,000,000	0
50247@-AA-4	SR SECD NT SER A	03/01/2025	MERRILL LYNCH, PIERCE, FENNER		4,503,710	4,503,710	0
55191@-AB-5	LYRA MUSIC PRODUCTS DELAWARE L.P. - ABS	03/20/2025	Various		408,512	408,512	0
55317X-A*-0	MNR ABS ISSUER I LLC SER 2023-1 CL A-1	03/01/2025	CANTOR FITZGERALD		19,955,239	19,643,119	0
55317X-A@-8	MNR ABS ISSUER I LLC SER 2023-1 CL A-2	03/01/2025	CANTOR FITZGERALD		53,860,011	53,767,131	0
62676#-AA-7	SR SECD NT - GREEN NT SER A	03/01/2025	GOLDMAN SACHS & CO		28,500,000	28,500,000	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
62927@-AK-4	US TERM NT SER 10	03/01/2025	MERRILL LYNCH, PIERCE, FENNER		490,400	490,400	0
62927@-AL-2	US TERM NT SER 11	03/01/2025	MERRILL LYNCH, PIERCE, FENNER		1,446,788	1,446,788	0
62928@-AE-7	CANADIAN TERM NT SER 11	03/01/2025	MERRILL LYNCH, PIERCE, FENNER		195,512	195,512	0
69454#-AA-0	PH IV OFFSHORE ISSUER (IM) TR	02/19/2025	GOLDMAN SACHS & CO		11,004,570	11,004,570	0
69455*-AA-3	PH IV OFFSHORE ISSUER (GP) TR	02/19/2025	GOLDMAN SACHS & CO		11,601,060	11,601,060	0
69462#-AA-0	PH IV ONSHORE ISSUER (GP) TR	02/19/2025	GOLDMAN SACHS & CO		5,792,057	5,792,057	0
69463*-AA-3	PH IV ONSHORE ISSUER (IM) TR	02/19/2025	GOLDMAN SACHS & CO		5,493,812	5,493,812	0
85238@-AA-1	SR SECD NT	03/01/2025	MERRILL LYNCH, PIERCE, FENNER		70,000,000	70,000,000	0
872660-AA-3	NT 144A SER 2024-1 CL A-1	04/01/2025	BARCLAYS CAP INC -NY		14,375,000	14,375,000	0
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC	03/01/2025	Various		15,133,109	15,078,281	0
98920M-A*-3	ZAXBYS FDG LLC	05/06/2025	GUGGENHEIM		75,000,000	75,000,000	0
C6802@-AA-0	CDN SR SECD NT	03/01/2025	J.P. MORGAN SECURITIES LLC		24,064,165	21,470,621	0
C6802@-AB-8	CDN SR SECD NT	03/06/2025	J.P. MORGAN SECURITIES LLC		21,024,000	20,837,100	0
E5000*-AG-9	ESPAI BARCA FONDO DE TITULIZACION	03/01/2025	GOLDMAN SACHS & CO		29,348,000	28,476,250	0
E5000*-AH-7	ESPAI BARCA FONDO DE TITULIZACION	03/01/2025	GOLDMAN SACHS & CO		29,348,000	28,476,250	0
F3420#-AA-4	EURO SR NT SER A	03/01/2025	GOLDMAN SACHS & CO		71,316,300	68,343,000	0
G3167*-AA-4	PROJECT ATLEE REV 5/2027	05/30/2025	Various		140,433,427	136,940,469	0
G3314#-AA-2	PROJECT PORT	02/20/2025	J.P. MORGAN SECURITIES LLC		44,240,000	44,066,750	0
L9619*-AA-9	EURO SR SECD NT	03/01/2025	J.P. MORGAN SECURITIES LLC		97,789,500	93,195,000	0
054982-AA-1	BCAST 2022 A ISSUER LLC CORP_BND 144A	11/12/2025	DIRECT		632,396	632,396	0
21881#-AA-4	COREWEAVE COMPUTE ACQUISITION TERM_LOAN	12/30/2025	VARIOUS		16,394,786	16,644,452	0
479915-AA-8	JONAH ENERGY ABS II LLC ABS_ABS 5.908	07/01/2025	DIRECT		22,320,541	22,320,541	0
479915-AB-6	JONAH ENERGY ABS II LLC ABS_ABS 6.617	07/01/2025	DIRECT		7,617,775	7,617,775	0
56081#-DJ-6	MAJOR LEAGUE BASEBALL TRUST SEC ABS_ABS	12/10/2025	BOFA SECURITIES INC		31,000,000	31,000,000	0
56081#-DK-3	MAJOR LEAGUE BASEBALL TRUST SEC ABS_ABS	12/10/2025	BOFA SECURITIES INC		6,000,000	6,000,000	0
56081#-DL-1	MAJOR LEAGUE BASEBALL TRUST SEC ABS_ABS	12/10/2025	BOFA SECURITIES INC		3,000,000	3,000,000	0
72408K-AD-4	PIPER ABS ISSUER LLC ABS_ABS _25-1 5.	12/10/2025	DIRECT		14,000,000	14,000,000	0
72408K-AE-2	PIPER ABS ISSUER LLC ABS_ABS _25-1 6.	12/10/2025	DIRECT		15,500,000	15,500,000	0
G3167*-AA-4	CP LOGISTICS UK AYLESFORD PROP REVOLVE_L	12/29/2025	VARIOUS		29,697,524	29,697,524	0
92212K-AK-2	VANTAGE DATA CENTERS ISSUER LL ABS_ABS _	11/10/2025	GUGGENHEIM SECURITIES LLC		44,892,369	45,000,000	0
82666A-AA-8	SIGNAL RAIL IV LLC SRL_25-1 SENIOR ABS_A	11/06/2025	DEUTSCHE BANK SECURITIES INC		74,959,526	74,975,105	0
98919W-AG-8	ZAYO 252 A2 - ABS	05/01/2025	BARCLAYS SEC		15,000,000	15,000,000	0
74166Y-AE-0	SR SECD NT 144A SER 2025-1A CL A2 - ABS	05/20/2025	Various		99,692,000	99,692,000	0
25755T-AQ-3	DOMINOS PIZZA MASTER ISSUER LL ABS_ABS _	08/12/2025	BARCLAYS CAPITAL INC		25,000,000	25,000,000	0
25755T-AR-1	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB	08/12/2025	BARCLAYS CAPITAL INC		65,000,000	65,000,000	0
59170J-AX-6	METRONET INFRASTRUCTURE ISSUER SEC ABS_A	07/31/2025	BARCLAYS CAPITAL INC		69,994,176	70,000,000	0
98920M-AD-4	ZAXBY_24-1 SRSEC ABS_ABS _24-1 144A 6	07/25/2025	TAXABLE EXCHANGE		74,625,000	74,625,000	1,161,849
817743-AL-1	SERVPRO MASTER ISSUER LLC SPRO SRSEC ABS	10/31/2025	BARCLAYS CAPITAL INC		30,000,000	30,000,000	0
62878Y-AE-4	NBC FUNDING LLC BUNDT_25-1A ABS_ABS _25-	07/10/2025	BARCLAYS CAPITAL INC		69,412,000	69,412,000	0
496015-AA-6	KINGS III OF AMERICA LLC SENIOR ABS_ABS	09/05/2025	GUGGENHEIM		41,293,000	41,293,000	0
87342R-AL-8	TACO BELL FUNDING LLC BELL_25 SENIOR ABS	09/09/2025	BARCLAYS CAPITAL INC		55,000,000	55,000,000	0
496015-AB-4	KINGS III FUNDING LLC TERM_LOAN 5.812	09/11/2025	DIRECT		3,299,640	3,299,640	0
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					2,633,007,136	2,617,544,166	1,377,396
1889999999. Total - asset-backed securities (unaffiliated)					14,648,730,761	14,677,654,219	11,994,945
1899999999. Total - asset-backed securities (affiliated)					0	0	0
1909999997. Total - asset-backed securities - Part 3					14,648,730,761	14,677,654,219	11,994,945
1909999998. Total - asset-backed securities - Part 5					554,745,481	555,446,929	317,969
1909999999. Total - asset-backed securities					15,203,476,242	15,233,101,148	12,312,914
2009999999. Total - issuer credit obligations and asset-backed securities					38,746,000,263	36,925,851,609	121,571,611
726503-AE-5	PLAINS ALL AMERICAN PIPELINE LP	05/01/2025	Various	7,000,000.000	6,827,353	0	0
BID3CX-TC-7	NIVEL TOPCO LLC PFD_EQUITY	11/10/2025	TAXABLE EXCHANGE	1,619,045.000	1,619,045	0	0
90395#-AA-8	USEF SAILFISH VENTURE LLC AMAZONMONTGOME	12/23/2025	TAX FREE EXCHANGE	64,149,222.000	63,976,186	0	0
143106-C#-7	MANDATORY REDEEMABLE PFD SHS SER K	04/02/2025	GOLDMAN SACHS & CO	0.000	8,000,000	320,000	0
17260G-A@-2	MANDATORY REDEEMABLE PFD SHS SER L	04/14/2025	GOLDMAN SACHS & CO	0.000	20,000,000	800,000	0
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					100,422,584	XXX	0
143106-C*-1	CARLYLE TACTICAL PRIVATE CREDI CORP_BND	09/08/2025	GOLDMAN SACHS & CO LLC	400,000.000	10,000,000	0	0
143106-C@-9	CARLYLE TACTICAL PRIVATE CREDI CORP_BND	09/08/2025	GOLDMAN SACHS & CO LLC	880,000.000	22,000,000	0	0
BID341-4B-5	NEW ERA TECHNOLOGY INC PFD_EQUITY	08/21/2025	TAXABLE EXCHANGE	1,617.000	0	0	0
BID270-CV-3	Series P Mandatory Redeemable Preferred Stock	09/30/2025	Adjustment	134,286.000	5,013,149	0	0
BID1FL-ZS-2	Series J Mandatory Redeemable Preferred Stock	09/30/2025	Adjustment	160,000.000	2,118,826	0	0
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					39,131,975	XXX	0
4509999997. Total - preferred stocks - Part 3					139,554,558	XXX	0

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
4509999998. Total - preferred stocks - Part 5					63,979,776	XXX	0
4509999999. Total - preferred stocks					203,534,334	XXX	0
BID1JQ-2Z-7	AGYHOLDINGSCORP AGYHOHFAYK	12/23/2025	TAX FREE EXCHANGE	3.000	0		0
BID3CX-T8-6	NIVELNEWCOLLC NORTHHAVENFALCONBUYERLLC	11/10/2025	TAXABLE EXCHANGE	1,245,419.000	2,752,589		0
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					2,752,589	XXX	0
31339B-10-5	FEDERAL HOME LOAN BANK OF DALLAS	06/24/2025	DIVIDEND REINVESTMENT	56,576.000	5,657,600		0
24021*-10-5	DAZPAK FLEXIBLE PACKAGING PARE	09/26/2025	DIRECT	169.000	0		0
31339B-10-5	FEDERAL HOME LOAN BANK OF DALL	12/29/2025	VARIOUS	56,337.000	5,633,700		0
BID316-74-0	LAV GEAR INTERMEDIATE HOLDINGS	07/31/2025	DIRECT	110.000	0		0
BID341-4A-7	NEW ERA TECHNOLOGY INC	08/21/2025	TAXABLE EXCHANGE	1,617.000	0		0
BID3AV-T8-2	COMAR HOLDING COMPANY LLC	11/01/2025	TAXABLE EXCHANGE	8,951.000	6,265,875		0
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					17,557,175	XXX	0
86704C-39-0	SUNAMERICA:GS MAI 1	01/01/2025	Various	1,021.760	1,022		0
86704H-70-4	SUNAMERICA:GL IA 60/40 1	01/01/2025	Various	5,552.900	5,553		0
BID1J2-SR-0	SUNAMERICASERIESTRUST-SAG	12/16/2025	DIRECT	2,111.000	24,365		0
BRWA3V-Y4-6	SAVCPCL	12/16/2025	DIRECT	432.000	6,651		0
BRWA3V-Y4-6	SAVCPCL	07/01/2025	DIRECT	5,553.000	5,553		0
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					43,144	XXX	0
922167-10-1	VARIABLE ANNUITY LIFE INS CO	12/31/2025	Various	0.000	2,089,030,816		0
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					2,089,030,816	XXX	0
5989999997. Total - common stocks - Part 3					2,109,383,724	XXX	0
5989999998. Total - common stocks - Part 5					11,370,761	XXX	0
5989999999. Total - common stocks					2,120,754,485	XXX	0
5999999999. Total - preferred and common stocks					2,324,288,819	XXX	0
6009999999 - Totals					41,070,289,082	XXX	121,571,611

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912803-BE-2	UNITED STATES TREASURY	02/15/2025	Maturity @ 100.00		2,480,000	2,480,000	480,401	2,461,623	0	18,377	0	18,377	0	2,480,000	0	0	0	0	02/15/2025
912810-FF-0	UNITED STATES TREASURY	06/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	51,248	11/15/2028
912810-QD-3	UNITED STATES TREASURY	03/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	85,969	11/15/2039
912810-RZ-3	UNITED STATES TREASURY	06/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	507,575	11/15/2047
912833-LU-2	UNITED STATES TREASURY	02/15/2025	Maturity @ 100.00		3,200,000	3,200,000	607,936	3,176,042	0	23,958	0	23,958	0	3,200,000	0	0	0	0	02/15/2025
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					5,680,000	5,680,000	1,088,337	5,637,666	0	42,334	0	42,334	0	5,680,000	0	0	0	644,791	XXX
880591-EJ-7	TENNESSEE VALLEY AUTHORITY SENIOR AGENCY	08/20/2025	LR-18SP		3,836,030	3,500,000	3,880,625	0	0	(923)	0	(923)	0	3,836,030	0	0	0	70,146	09/15/2060
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					3,836,030	3,500,000	3,880,625	0	0	(923)	0	(923)	0	3,836,030	0	0	0	70,146	XXX
040114-HS-2	ARGENTINA, REPUBLIC OF (GOVERNMENT)	01/09/2025	Paydown		83,600	80,000	26,582	83,300	0	300	0	300	0	83,600	0	0	0	0	07/09/2030
040114-HT-0	ARGENTINA, REPUBLIC OF (GOVERNMENT)	01/09/2025	Paydown		24,750	0	0	24,750	0	0	0	0	0	24,750	0	0	0	0	07/09/2035
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)	05/08/2025	Various		4,288,915	6,500,000	6,646,665	6,632,969	0	(1,252)	0	(1,252)	0	6,631,717	0	(2,342,802)	(2,342,802)	154,547	08/20/2050
105860-AA-8	BRAZIL MINAS SPE	02/15/2025	Paydown		372,800	372,800	360,394	368,645	0	4,155	0	4,155	0	372,800	0	0	0	0	02/15/2028
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS METRO	04/28/2025	J.P. MORGAN SECURITIES LLC		422,500	500,000	510,000	508,590	0	(74)	0	(74)	0	508,516	0	(86,016)	(86,016)	19,028	01/25/2047
29246Q-AE-5	EMPRESA DE TRANSPORTE DE PASAJEROS METRO	04/28/2025	J.P. MORGAN SECURITIES LLC		797,500	1,000,000	1,226,450	1,209,691	0	(1,754)	0	(1,754)	0	1,207,937	0	(410,437)	(410,437)	22,456	05/07/2050
292487-AB-1	EMPRESA DE LOS FERROCARRILES DEL ESTADO	05/02/2025	BARCLAYS BANK PLC		6,290,000	10,000,000	9,875,000	9,879,665	0	503	0	503	0	9,880,167	0	(3,590,167)	(3,590,167)	245,758	09/14/2061
302154-BT-5	EXPORT-IMPORT BANK OF KOREA	01/21/2025	Maturity @ 100.00		1,000,000	1,000,000	1,085,390	1,001,157	0	(1,157)	0	(1,157)	0	1,000,000	0	0	0	14,375	01/21/2025
465138-7N-9	ISRAEL, STATE OF (GOVERNMENT)	04/28/2025	JANE STREET FINANCIAL LIMITED		766,010	920,000	1,002,450	987,814	0	(847)	0	(847)	0	986,967	0	(220,957)	(220,957)	30,935	01/30/2043
617726-AM-6	MOROCCO, KINGDOM OF (GOVERNMENT)	05/02/2025	UBS AG		984,750	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(515,250)	(515,250)	23,333	12/15/2050
69370N-AB-2	PELABUHAN INDONESIA (PERSERO) PT	05/05/2025	Maturity @ 100.00		12,687,000	12,687,000	12,530,817	12,680,413	0	6,587	0	6,587	0	12,687,000	0	0	0	269,599	05/05/2025
716743-AJ-8	PETRONAS CAPITAL LTD	03/18/2025	Maturity @ 100.00		1,431,000	1,431,000	1,587,122	1,438,896	0	(7,896)	0	(7,896)	0	1,431,000	0	0	0	25,043	03/18/2025
718286-CJ-4	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	05/21/2025	BNP PARIBAS SECS CORP/BOND		4,508,850	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(491,150)	(491,150)	67,226	05/05/2030
74727P-AY-7	QATAR, STATE OF (GOVERNMENT)	06/02/2025	Various		6,858,462	6,500,000	6,905,000	6,862,104	0	(3,642)	0	(3,642)	0	6,858,462	0	0	0	201,781	04/23/2048
74815H-CJ-9	QUEBEC, PROVINCE OF	01/24/2025	MARKETAXESS CORPORATION		1,322,354	1,275,000	1,804,278	1,341,934	0	(2,949)	0	(2,949)	0	1,338,985	0	(16,631)	(16,631)	47,797	07/22/2026
760942-BD-3	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	06/02/2025	Various		3,459,417	3,500,000	3,454,955	3,459,174	0	243	0	243	0	3,459,417	0	0	0	107,377	04/20/2055
80413T-AR-0	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	05/08/2025	CITIGROUP GLOBAL MARKETS LIMITED		3,306,250	5,000,000	5,137,500	5,129,851	0	(854)	0	(854)	0	5,128,997	0	(1,822,747)	(1,822,747)	143,750	01/21/2055
91087B-AB-6	MEXICO (UNITED MEXICAN STATES) (GOVERNME	04/28/2025	MORGAN STANLEY & CO LLC		5,175,750	7,500,000	7,747,350	7,706,760	0	(1,900)	0	(1,900)	0	7,704,859	0	(2,529,109)	(2,529,109)	257,375	01/15/2047
91087B-AS-9	MEXICO (UNITED MEXICAN STATES) (GOVERNME	05/02/2025	BARCLAYS BANK PLC		532,000	800,000	796,848	797,021	0	248	0	248	0	797,041	0	(265,041)	(265,041)	142,316	02/12/2052
917288-BK-7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	05/21/2025	CITIGROUP GLOBAL MARKETS INC.		10,359,056	10,548,937	11,671,027	11,147,338	0	(42,414)	0	(42,414)	0	11,104,925	0	(745,868)	(745,868)	383,315	01/23/2031
Y20721-BG-3	INDONESIA, REPUBLIC OF (GOVERNMENT)	01/15/2025	Maturity @ 100.00		773,000	773,000	781,054	773,047	0	(47)	0	(47)	0	773,000	0	0	0	15,943	01/15/2025
Y68856-AN-6	PETRONAS CAPITAL LTD	03/18/2025	Maturity @ 100.00		573,000	573,000	565,116	572,794	0	206	0	206	0	573,000	0	0	0	10,028	03/18/2025
448814-DF-7	HYDRO-QUEBEC SENIOR CORP_BND 9.375% 0	07/24/2025	MILLENNIUM ADVISORS LLC		5,798,112	4,800,000	8,058,720	6,097,600	0	(16,320)	0	(16,320)	0	6,081,280	0	(283,168)	(283,168)	125,000	04/15/2030
038461-AF-6	EGYPT ARAB REPUBLIC OF SENIOR CORP_BND	08/26/2025	STANDARD EQUITIES PTY LTD		405,825	500,000	521,875	519,013	0	(557)	0	(557)	0	518,832	0	(113,007)	(113,007)	28,360	04/30/2040
03846J-AB-6	EGYPT ARAB REPUBLIC OF SENIOR CORP_BND	08/26/2025	HSBC BANK PLC		896,410	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(103,590)	(103,590)	60,545	02/16/2031
03846J-W5-5	EGYPT ARAB REPUBLIC OF SENIOR CORP_BND	08/26/2025	JP MORGAN SECURITIES PLC		788,750	1,000,000	1,063,500	1,059,824	0	(872)	0	(872)	0	1,059,463	0	(270,713)	(270,713)	80,347	02/21/2048
03846J-X5-4	EGYPT ARAB REPUBLIC OF SENIOR CORP_BND	08/26/2025	DEUTSCHE BANK AG		954,400	1,000,000	985,000	989,984	0	497	0	497	0	989,943	0	(35,543)	(35,543)	56,764	05/29/2032
03846J-X6-2	EGYPT ARAB REPUBLIC OF SENIOR CORP_BND	08/26/2025	JP MORGAN SECURITIES PLC		856,500	1,000,000	1,015,000	1,014,831	0	(444)	0	(444)	0	1,014,471	0	(157,971)	(157,971)	66,069	05/29/2050
040114-HS-2	ARGENTINA REPUBLIC OF GOVERNME SENIOR CO	07/09/2025	REDEMPTION 100.0000		80,000	80,000	23,523	18,061	0	61,939	0	61,939	0	80,000	0	0	0	0	07/09/2030
040114-HS-2	ARGENTINA REPUBLIC OF GOVERNME SENIOR CO	07/09/2025	CAPITAL DISTRIBUTION		3,300	0	3,300	3,300	0	0	0	0	0	3,300	0	0	0	0	07/09/2030
040114-HT-0	ARGENTINA REPUBLIC OF GOVERNME SENIOR CO	07/09/2025	CAPITAL DISTRIBUTION		24,750	0	24,750	24,750	0	0	0	0	0	24,750	0	0	0	0	07/09/2035
05674R-AG-9	BAHRAIN KINGDOM OF SENIOR CORP_BND 144A	08/26/2025	JEFFERIES INTERNATIONAL		625,800	600,000	557,000	582,412	0	2,899	0	2,899	0	583,024	0	42,776	42,776	36,750	10/12/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
085209-AD-6	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1	09/15/2025	HSBC SECURITIES USA INC		892,440	900,000	907,650	901,551	0	(329)	0	(329)	0	901,222	0	(8,782)	(8,782)	21,466	01/25/2027
085209-AH-7	BERMUDA GOVERNMENT OF SENIOR CORP_BND 1	09/23/2025	LR-18SP		1,604,990	1,500,000	1,617,945	1,589,245	0	15,746	0	15,746	0	1,604,990	0	0	0	30,094	08/20/2050
200447-AC-4	COMISION FEDERAL DE ELECTRICID SENIOR CO	07/22/2025	MORGAN STANLEY & CO LLC		1,059,000	1,200,000	1,356,000	1,313,816	0	(399)	0	(399)	0	1,313,417	0	(254,417)	(254,417)	30,475	02/14/2042
200447-AH-3	COMISION FEDERAL DE ELECTRICID SENIOR CO	12/11/2025	LR-19SP		5,153,332	5,184,000	5,130,480	5,150,978	0	2,354	0	2,354	0	5,153,332	0	0	0	146,080	02/09/2031
200447-AJ-9	COMISION FEDERAL DE ELECTRICID SENIOR CO	08/20/2025	LR-18SP		4,834,365	4,800,000	4,837,400	4,832,812	0	1,553	0	1,553	0	4,834,365	0	0	0	119,731	02/09/2051
21987D-AE-4	CORPORACION FINANCIERA DE DESA SENIOR CO	11/04/2025	BOFA SECURITIES INC		4,827,500	5,000,000	4,994,250	4,998,058	0	705	0	705	0	4,998,347	0	(170,847)	(170,847)	132,333	09/28/2027
28504D-AD-5	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	08/19/2025	AGL-HB-SA		2,887,801	2,907,000	2,887,320	2,887,770	0	31	0	31	0	2,887,801	0	0	0	48,474	05/23/2053
29135L-AA-8	ABU DHABI EMIRATE OF SENIOR CORP_BND 14	12/16/2025	JP MORGAN SECURITIES PLC		9,895,000	10,000,000	9,947,300	9,986,869	0	5,024	0	5,024	0	9,989,157	0	(94,157)	(94,157)	369,792	10/11/2027
29135L-AF-7	ABU DHABI EMIRATE OF SENIOR CORP_BND 14	08/20/2025	LR-18SP		728,962	750,000	726,563	728,885	0	77	0	77	0	728,962	0	0	0	9,180	09/30/2049
455780-CN-4	INDONESIA REPUBLIC OF SENIOR CORP_BND	08/20/2025	LR-18SP		6,944,657	7,000,000	6,937,280	6,944,603	0	54	0	54	0	6,944,657	0	0	0	79,858	10/30/2049
46513J-B3-4	ISRAEL STATE OF SENIOR CORP_BND 2.75	07/22/2025	MORGAN STANLEY & CO LLC		902,000	1,000,000	1,000,000	1,056,769	0	(56,769)	0	(56,769)	0	1,000,000	0	(98,000)	(98,000)	15,278	07/03/2030
46513Y-JH-2	ISRAEL STATE OF SENIOR CORP_BND 3.25	12/16/2025	JP MORGAN SECURITIES PLC		3,332,000	3,400,000	3,375,894	3,393,151	0	2,427	0	2,427	0	3,394,300	0	(62,300)	(62,300)	156,542	01/17/2028
46513Y-JJ-8	ISRAEL STATE OF SENIOR CORP_BND 4.12	09/23/2025	AGL-CRT13P		6,620,171	6,500,000	6,639,125	6,621,397	0	(1,226)	0	(1,226)	0	6,620,171	0	0	0	183,964	01/17/2048
486661-AG-6	KAZAKHSTAN REPUBLIC OF SENIOR CORP_BND	07/21/2025	VARIOUS		3,166,000	3,166,000	3,272,044	3,166,771	0	(7,725)	0	(7,725)	0	3,166,000	0	0	0	162,258	07/21/2025
682051-AC-1	OMAN SULTANATE OF GOVERNMENT SENIOR COR	10/20/2025	CALL 100.0000		1,034,000	1,034,000	1,032,211	1,033,815	0	134	0	134	0	1,033,856	0	144	144	41,612	06/15/2026
682051-AH-0	OMAN SULTANATE OF GOVERNMENT SENIOR COR	08/26/2025	VARIOUS		10,827,900	10,600,000	10,626,468	10,608,850	0	(1,081)	0	(1,081)	0	10,607,769	0	220,131	220,131	364,428	01/17/2028
698299-AD-6	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	12/12/2025	AGL-SAL-SA		567,411	535,000	720,110	575,232	0	(7,821)	0	(7,821)	0	567,411	0	0	0	33,633	09/30/2027
698299-AW-4	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	09/15/2025	STONEX FINANCIAL INC		1,701,324	1,620,000	2,300,384	0	0	(7,625)	0	(7,625)	0	1,976,854	0	(275,530)	(275,530)	69,345	01/26/2036
698299-BK-9	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	07/22/2025	MORGAN STANLEY & CO LLC		1,346,250	1,500,000	1,499,730	1,499,901	0	(17)	0	(17)	0	1,499,873	0	(153,623)	(153,623)	47,400	01/23/2030
698299-BL-7	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	12/26/2025	AGL-CRT2P		1,119,602	1,000,000	1,129,150	1,120,621	0	(1,019)	0	(1,019)	0	1,119,602	0	0	0	36,120	07/23/2060
698299-BM-5	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	12/26/2025	VARIOUS		2,857,910	2,750,000	2,866,250	2,859,047	0	(2,132)	0	(2,132)	0	2,857,910	0	0	0	130,250	04/01/2056
699149-AH-3	PARAGUAY REPUBLIC OF GOVERNME SENIOR CO	08/26/2025	CITIGROUP GLOBAL MARKETS INC		2,632,500	3,000,000	3,461,640	3,413,500	0	(6,598)	0	(6,598)	0	3,411,801	0	(779,301)	(779,301)	147,150	03/30/2050
715638-AS-1	PERU REPUBLIC OF SENIOR CORP_BND 7.3	07/21/2025	VARIOUS		5,996,000	5,996,000	7,271,837	3,152,183	0	(65,529)	0	(65,529)	0	5,996,000	0	0	0	440,706	07/21/2025
715638-AU-6	PERU REPUBLIC OF SENIOR CORP_BND 6.5	09/15/2025	CITIGROUP GLOBAL MARKETS INC		2,535,748	2,255,000	3,038,613	2,736,457	0	(7,648)	0	(7,648)	0	2,728,809	0	(193,062)	(193,062)	74,672	03/14/2037
715638-AU-6	PERU REPUBLIC OF SENIOR CORP_BND 6.5	12/05/2025	VARIOUS		3,411,013	3,071,000	3,611,076	3,422,978	0	(11,965)	0	(11,965)	0	3,411,013	0	0	0	147,510	03/14/2037
715638-BU-5	PERU REPUBLIC OF SENIOR CORP_BND 4.1	12/16/2025	JANE STREET EXECUTION SERVICE		1,657,359	1,650,000	1,646,139	1,649,269	0	66	0	66	0	1,649,335	0	8,024	8,024	55,206	08/25/2027
715638-DR-0	PERU REPUBLIC OF SENIOR CORP_BND 3.2	08/20/2025	LR-18SP		1,726,127	2,000,000	1,725,000	1,726,292	0	12	0	12	0	1,726,127	0	0	0	68,727	07/28/2121
715638-DU-3	PERU REPUBLIC OF SENIOR CORP_BND 3.0	09/15/2025	BARCLAYS BANK PLC		4,203,864	4,788,000	4,748,020	4,758,838	0	523	0	523	0	4,759,361	0	(555,497)	(555,497)	96,159	01/15/2034
71568P-AK-5	PERUSAHAAN LISTRIK NEGARA PER SENIOR CO	07/22/2025	MORGAN STANLEY & CO LLC		11,175,313	13,750,000	13,763,220	13,762,606	0	(952)	0	(952)	0	13,761,654	0	(2,586,342)	(2,586,342)	346,328	07/17/2049
71654Q-CC-4	PETROLEOS MEXICANOS SENIOR CORP_BND 6	08/26/2025	BOFA SECURITIES INC		1,537,000	2,000,000	2,085,000	2,075,912	0	(461)	0	(461)	0	2,075,451	0	(538,451)	(538,451)	58,500	09/21/2047
71654Q-CK-6	PETROLEOS MEXICANOS SENIOR CORP_BND 5	08/28/2025	AMHERST PIERPONT SEC LLC		393,076	400,000	390,339	396,478	0	788	0	788	0	396,652	0	(3,576)	(3,576)	22,411	02/12/2028
71654Q-CP-5	PETROLEOS MEXICANOS SENIOR CORP_BND 6	08/28/2025	AMHERST PIERPONT SEC LLC		322,109	320,000	327,680	324,042	0	(687)	0	(687)	0	323,856	0	(1,747)	(1,747)	22,880	01/23/2029
718286-BZ-9	PHILIPPINES REPUBLIC OF SENIOR CORP_BND	09/15/2025	STANDARD CHARTERED BANK		2,031,300	2,250,000	2,421,000	2,372,609	0	(4,675)	0	(4,675)	0	2,371,147	0	(339,847)	(339,847)	102,701	01/20/2040
74727P-AU-5	QATAR STATE OF SENIOR CORP_BND 144A	12/16/2025	BARCLAYS BANK PLC		9,375,090	9,400,000	9,302,522	9,389,792	0	10,372	0	10,372	0	9,394,782	0	(19,692)	(19,692)	318,229	06/02/2026
74727P-AY-7	QATAR STATE OF SENIOR CORP_BND 144A	08/20/2025	VARIOUS		22,751,503	21,500,000	22,926,200	22,758,707	0	(7,204)	0	(7,204)	0	22,751,503	0	0	0	359,620	04/23/2048
74727P-BE-0	QATAR STATE OF SENIOR CORP_BND 144A	08/20/2025	VARIOUS		4,342,579	3,750,000	4,412,500	4,344,845	0	(2,266)	0	(2,266)	0	4,342,579	0	0	0	57,292	04/16/2050
74730D-AE-3	QATARENERGY SENIOR CORP_BND 144A 3.12	11/04/2025	GOLDMAN SACHS INTERNATIONAL		1,552,000	2,000,000	2,045,000	2,038,486	0	(1,698)	0	(1,698)	0	2,037,757	0	(485,757)	(485,757)	82,118	07/12/2041
77586R-AJ-9	ROMANIA REPUBLIC OF SENIOR CORP_BND 144	08/20/2025	VARIOUS		4,554,249	4,350,000	4,575,075	4,555,408	0	16,194	0	16,194	0	4,554,249	0	0	0	90,383	02/14/2051
77586T-AE-6	ROMANIA REPUBLIC OF SENIOR CORP_BND	08/20/2025	LR-18SP		1,507,786	1,524,000	1,507,236	1,507,720	0	66	0	66	0	1,507,786	0	0	0	54,192	01/22/2044
80413T-AC-3	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO	07/22/2025	MORGAN STANLEY & CO LLC		4,113,750	5,000,000	5,601,000	5,509,646	0	25,001	0	25,001	0	5,534,647	0	(1,420,897)	(1,420,897)	54,375	10/26/2046
80413T-AC-3	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO	08/20/2025	LR-18SP		2,005,469	1,800,000	2,031,750	1,991,717	0	13,752	0	13,752	0	2,005,469	0	0	0	25,875	10/26/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80413T-AZ-2	SAUDI ARABIA KINGDOM OF GOVER SENIOR CO	08/20/2025	LR-18SP		9,809,190	10,000,000	9,793,100	9,808,794	0	2,630	0	2,630	0	9,809,190	0	0	0	247,361	11/17/2051
836205-AP-9	SOUTH AFRICA REPUBLIC OF SENIOR CORP_BN	08/26/2025	FIRSTRAND BANK LIMITED		388,290	435,000	526,122	498,949	0	3,214	0	3,214	0	498,483	0	(110,193)	(110,193)	12,763	03/08/2041
91087B-AM-2	MEXICO UNITED MEXICAN STATES SENIOR COR	12/11/2025	LR-19SP		2,454,331	2,500,000	2,421,250	2,450,954	0	3,377	0	3,377	0	2,454,331	0	0	0	36,561	05/24/2031
91087B-AN-0	MEXICO UNITED MEXICAN STATES SENIOR COR	12/26/2025	VARIOUS		6,141,882	5,950,000	6,154,402	6,143,417	0	(1,536)	0	(1,536)	0	6,141,882	0	0	0	134,001	05/24/2061
91087B-AS-9	MEXICO UNITED MEXICAN STATES SENIOR COR	08/20/2025	LR-18SP		5,280,261	5,300,000	5,279,118	0	0	(230)	0	(230)	0	5,280,261	0	0	0	122,430	02/12/2052
91087B-BB-5	MEXICO UNITED MEXICAN STATES SENIOR COR	09/17/2025	AGL-SAL-SA		491,248	485,000	491,742	0	0	(271)	0	(271)	0	491,248	0	0	0	10,185	05/13/2030
BYD54X-7P-1	BANK GOSPODARSTWA KRAJOWEGO SENIOR CORP_	08/20/2025	LR-18SP		8,514,998	8,624,000	8,513,613	0	0	3,217	0	3,217	0	8,514,998	0	0	0	332,383	07/09/2054
G9031A-FC-3	TRANSPORT FOR LONDON SENIOR LOCAL_BND	08/20/2025	LR-18SP		4,624,175	2,692,319	4,806,220	0	0	(5,281)	0	(5,281)	(483,766)	4,624,175	0	0	0	41,252	04/07/2064
K3R85B-AA-4	ORSTED A/S SENIOR CORP_BND 4.875% 01/	12/11/2025	LR-19SP		6,180,054	6,339,391	6,124,930	0	0	16,044	0	16,044	0	6,180,054	0	0	0	278,887	01/12/2032
P75744-AB-1	PARAGUAY REPUBLIC OF GOVERNME SENIOR CO	08/26/2025	CITIGROUP GLOBAL MARKETS INC		4,925,000	5,000,000	6,162,500	5,995,941	0	(5,467)	0	(5,467)	0	5,990,474	0	(1,065,474)	(1,065,474)	166,056	08/11/2044
P8S091-DN-1	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	12/16/2025	JEFFERIES LLC		7,171,200	7,200,000	7,188,984	7,192,761	0	11,073	0	11,073	0	7,199,421	0	(28,221)	(28,221)	316,500	04/17/2026
X5T03S-AD-9	MVM ENERGETIKA ZRT SENIOR CORP_BND 6.	12/11/2025	VARIOUS		10,388,766	10,111,000	10,433,704	9,407,596	0	(10,782)	0	(10,782)	0	10,388,766	0	0	0	363,389	03/13/2031
X93622-GG-1	HUNGARY GOVERNMENT SENIOR CORP_BND 5	09/17/2025	VARIOUS		1,182,520	1,216,000	1,181,040	0	0	1,480	0	1,480	0	1,182,520	0	0	0	50,717	06/16/2034
X93622-GL-0	HUNGARY GOVERNMENT SENIOR CORP_BND 6	08/20/2025	LR-18SP		9,740,662	9,459,000	9,741,824	0	0	(620)	0	(620)	0	9,740,662	0	0	0	258,940	09/25/2052
Y20721-AJ-8	INDONESIA REPUBLIC OF SENIOR CORP_BND	12/26/2025	AGL-CRT5P		816,865	705,000	873,736	820,666	0	(3,802)	0	(3,802)	0	816,865	0	0	0	40,479	02/17/2037
Y20721-BN-8	INDONESIA REPUBLIC OF SENIOR CORP_BND	12/16/2025	JP MORGAN SECURITIES PLC		189,059	189,000	210,180	190,369	0	(2,508)	0	(2,508)	0	189,158	0	(99)	(99)	12,943	01/08/2026
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					314,875,762	326,796,447	344,063,531	296,082,762	0	(95,811)	0	(95,811)	(483,766)	337,850,665	0	(22,974,905)	(22,974,905)	9,914,008	XXX
452151-LF-8	ILLINOIS ST	06/01/2025	Paydown		802,598	802,598	928,821	889,561	0	(86,963)	0	(86,963)	0	802,598	0	0	0	20,466	06/01/2033
64966H-YH-7	NEW YORK CITY	03/01/2025	Maturity @ 100.00		10,000,000	10,000,000	11,724,700	10,035,261	0	(35,261)	0	(35,261)	0	10,000,000	0	0	0	271,200	03/01/2025
64966H-YV-6	NEW YORK CITY	06/25/2025	Adjustment		6,301,543	5,355,000	6,554,948	6,313,961	0	(21,190)	0	(21,190)	0	6,301,543	0	0	0	177,397	06/01/2040
718814-ZZ-2	PHOENIX ARIZ	05/15/2025	Call @ 100.00		1,390,000	1,390,000	1,390,000	1,390,000	0	0	0	0	0	1,390,000	0	0	0	36,620	07/01/2034
882722-KF-7	TEXAS ST	06/25/2025	Various		4,037,344	4,000,000	4,054,240	0	0	(381)	0	(381)	0	4,037,344	0	0	0	161,832	04/01/2039
13063A-5E-0	CALIFORNIA STATE OF MUNITAX_BND GO 7	09/15/2025	STIFEL NICOLAUS AND CO INC		399,163	340,000	414,638	403,310	0	(4,077)	0	(4,077)	0	402,085	0	(2,922)	(2,922)	24,438	04/01/2034
13063B-FR-8	CALIFORNIA STATE OF MUNITAX_BND GO 7	12/11/2025	VARIOUS		5,329,367	4,020,000	5,900,797	5,402,801	0	(100,427)	0	(100,427)	0	5,329,367	0	0	0	239,260	03/01/2040
13063B-JC-7	CALIFORNIA STATE OF MUNITAX_BND GO 7	12/11/2025	LR-19SP		1,362,825	945,000	1,485,748	1,330,162	0	32,663	0	32,663	0	1,362,825	0	0	0	44,090	11/01/2040
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI MUNITAX_B	12/01/2025	CALL 100.0000		445,000	445,000	445,000	445,000	0	0	0	0	0	445,000	0	0	0	12,602	12/01/2033
442331-3K-8	HOUSTON CITY OF MUNITAX_BND GO 3.961%	08/20/2025	LR-18SP		25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	25,000,000	0	0	0	467,618	03/01/2047
57582R-YN-0	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B	09/16/2025	PAINE WEBBER		9,461,205	11,246,203	11,246,203	11,246,203	0	0	0	0	0	11,246,203	0	(1,784,997)	(1,784,997)	313,916	09/01/2039
57582R-YN-0	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B	09/01/2025	REDEMPTION 100.0000		84,051	84,051	84,051	84,051	0	0	0	0	0	84,051	0	0	0	1,119	09/01/2039
57582R-YP-5	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B	09/15/2025	JP MORGAN SECURITIES LLC		7,593,027	10,115,000	10,115,000	10,115,000	0	0	0	0	0	10,115,000	0	(2,521,973)	(2,521,973)	154,123	09/01/2043
882722-KF-7	TEXAS STATE OF MUNITAX_BND GO 5.517%	11/06/2025	REDEMPTION 100.0000		1,179,840	1,179,840	1,642,079	1,562,839	0	(383,000)	0	(383,000)	0	1,179,840	0	0	0	41,610	04/01/2039
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					73,385,963	74,922,692	80,986,225	49,218,150	0	(598,637)	0	(598,637)	0	77,695,856	0	(4,309,892)	(4,309,892)	1,966,291	XXX
010869-ED-3	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	01/01/2025	Adjustment		(2,818,618)	(3,265,000)	(1,304,074)	(2,788,732)	0	(29,885)	0	(29,885)	0	(2,818,618)	0	0	0	0	10/01/2026
010869-MN-2	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	01/01/2025	Various		0	0	0	174,008	0	(174,008)	0	(174,008)	0	0	0	0	0	0	10/01/2026
010869-MP-7	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	01/01/2025	Various		0	0	0	310,386	0	(310,386)	0	(310,386)	0	0	0	0	0	0	10/01/2026
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	03/14/2025	Various		2,831,851	2,100,000	2,947,728	2,835,694	0	(3,843)	0	(3,843)	0	2,831,851	0	0	0	66,967	04/01/2050
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV	06/25/2025	Adjustment		4,059,513	3,230,000	4,288,334	4,074,845	0	(20,121)	0	(20,121)	0	4,059,513	0	0	0	203,116	01/01/2040
38611T-AV-9	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R	04/28/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		286,088	290,000	290,000	290,000	0	0	0	0	0	290,000	0	(3,912)	(3,912)	8,686	10/01/2042
442435-5B-5	HOUSTON TEX UTIL SYS REV	04/18/2025	Call @ 100.00		500,000	500,000	533,775	500,938	0	(938)	0	(938)	0	500,000	0	0	0	2,393	05/15/2028
451174-AX-4	IDAHO ENERGY RES AUTH TRANSMISSION FACS	03/14/2025	Various		2,015,000	2,015,000	2,015,000	2,015,000	0	0	0	0	0	2,015,000	0	0	0	30,906	09/01/2046
463632-4P-1	IRVINE RANCH CALIF WTR DIST	03/17/2025	Call @ 100.00		60,000	60,000	79,171	24,597	0	(44,552)	0	(44,552)	0	60,000	0	0	0	431,589	05/01/2040
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LEASE R	06/10/2025	Paydown		1,890,836	2,164,335	2,164,335	2,162,359	0	(271,522)	0	(271,522)	0	1,890,836	0	0	0	32,016	12/10/2032
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV	04/28/2025	J.P. MORGAN SECURITIES LLC		313,542	300,000	428,364	402,781	0	(1,060)	0	(1,060)	0	401,722	0	(88,180)	(88,180)	16,325	07/01/2045
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T	01/01/2025	Call @ 116.351		0	0	(25,355)	(574)	0	574	0	574	0	0	0	0	0	154	11/15/2039
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV	03/21/2025	Call @ 108.26		3,264,069	3,015,000	4,019,836	3,540,468	0	(586,715)	0	(586,715)	0	3,264,069	0	0	0	272,057	11/15/2040
59447T-XX-6	MICHIGAN FIN AUTH REV	04/28/2025	J.P. MORGAN SECURITIES LLC		2,439,450	3,000,000	3,184,440	0	0	0	0	0	0	3,000,000	0	(560,550)	(560,550)	41,736	12/01/2040
626207-YF-5	MUNICIPAL ELEC AUTH GA	04/28/2025	Various		3,004,679	2,839,000	3,816,254	3,671,667	0	(10,127)	0	(10,127)	0	3,661,540	0	(656,861)	(656,861)	86,033	04/01/2057

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
626207-YM-0	MUNICIPAL ELEC AUTH GA	04/01/2025	Various		347,000	347,000	344,617	346,981	0	19	0	19	0	347,000	0	0	0	10,830	04/01/2057
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	03/13/2025	J.P. MORGAN SECURITIES LLC		1,374,313	1,375,000	1,747,075	1,657,933	0	(3,562)	0	(3,562)	0	1,654,370	0	(280,058)	(280,058)	46,914	08/01/2037
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	03/13/2025	J.P. MORGAN SECURITIES LLC		8,531,875	8,500,000	11,595,275	10,763,691	0	(45,299)	0	(45,299)	0	10,718,392	0	(2,186,517)	(2,186,517)	174,976	11/01/2038
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &	04/28/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		12,885,058	10,460,000	13,831,380	13,005,184	0	(17,765)	0	(17,765)	0	12,987,419	0	(102,361)	(102,361)	159,090	06/15/2044
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES	03/24/2025	Various		5,188,840	4,800,000	6,605,280	6,090,098	0	(35,551)	0	(35,551)	0	6,054,547	0	(865,706)	(865,706)	201,969	02/15/2041
79467B-CM-5	SALES TAX SECURITIZATION CORP ILL	01/01/2025	Various		585,000	585,000	585,000	585,000	0	0	0	0	0	585,000	0	0	0	27,747	01/01/2040
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	06/12/2025	Direct		1,866,204	1,800,000	1,794,294	1,796,166	0	70,038	0	70,038	0	1,866,204	0	0	0	66,300	11/01/2040
812631-HS-1	SEATTLE WASH DRAIN & WASTEWATER REV	06/09/2025	Call @ 100.45		4,520,160	4,500,000	5,327,175	5,000,629	0	(480,469)	0	(480,469)	0	4,520,160	0	0	0	151,238	11/01/2039
91417K-3D-1	UNIVERSITY COLO ENTERPRISE SYS REV	01/09/2025	Call @ 90.34		903,380	1,000,000	1,000,000	1,000,000	0	(96,620)	0	(96,620)	0	903,380	0	0	0	4,988	06/01/2032
91417K-3E-9	UNIVERSITY COLO ENTERPRISE SYS REV	01/09/2025	Call @ 88.93		1,778,660	2,000,000	2,000,000	2,000,000	0	(221,340)	0	(221,340)	0	1,778,660	0	0	0	10,155	06/01/2033
91417K-3G-4	UNIVERSITY COLO ENTERPRISE SYS REV	01/09/2025	Call @ 84.22		972,753	1,155,000	1,155,000	1,155,000	0	(182,247)	0	(182,247)	0	972,753	0	0	0	6,503	06/01/2043
91417K-3X-7	UNIVERSITY COLO ENTERPRISE SYS REV	01/09/2025	Call @ 75.23		2,151,692	2,860,000	2,860,000	2,151,692	0	0	0	0	0	2,151,692	0	0	0	0	06/01/2047
915115-3X-5	UNIVERSITY TEXAS PERMANENT UNIVERSITY FU	03/24/2025	J.P. MORGAN SECURITIES LLC		5,817,090	5,820,000	7,372,601	6,838,765	0	(12,325)	0	(12,325)	0	6,826,440	0	(1,009,350)	(1,009,350)	224,582	07/01/2039
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER	01/21/2025	Various		4,433,664	4,382,000	4,392,783	4,382,960	0	50,704	0	50,704	0	4,433,664	0	0	0	147,771	07/01/2026
010869-MN-2	ALAMEDA CORRIDOR TRANSN AUTH C SUB MUNIT	08/19/2025	AGL-HB-SA		5,010,734	5,425,000	4,514,910	5,051,333	0	(40,599)	0	(40,599)	0	5,010,734	0	0	0	0	10/01/2026
13077C-TL-8	CALIFORNIA STATE UNIVERSITY SENIOR MUNIT	12/11/2025	LR-19SP		4,439,284	3,660,000	4,785,230	4,570,633	0	(131,348)	0	(131,348)	0	4,439,284	0	0	0	145,685	11/01/2041
13077C-TR-5	CALIFORNIA STATE UNIVERSITY SENIOR MUNIT	11/01/2025	MATURITY		1,575,000	1,575,000	1,839,175	1,584,423	0	(23,264)	0	(23,264)	0	1,575,000	0	0	0	89,760	11/01/2025
196479-6Z-7	COLORADO HOUSING AND FINANCE A MUNITAX_B	12/01/2025	REDEMPTION 100.0000		48,668	48,668	48,668	48,668	0	0	0	0	0	48,668	0	0	0	25,154	08/01/2049
231266-FD-4	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN	11/01/2025	CALL 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,129	11/01/2039
249218-AK-4	DENVER CO PUB SCHS CTFS MUNITAX_BND REV	12/12/2025	AGBKRILA		2,600,000	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	0	0	91,221	12/15/2037
280792-AA-0	EDINBURG TEX INDL DEV CORP SENIOR MUNITA	11/01/2025	REDEMPTION 100.0000		365,319	365,319	365,319	365,382	0	(63)	0	(63)	0	365,319	0	0	0	14,942	11/01/2028
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C SUB MUNIT	12/11/2025	VARIOUS		15,646,581	15,400,000	15,724,701	15,314,055	0	(18,506)	0	(18,506)	0	15,646,581	0	0	0	556,618	10/01/2042
39081H-CV-2	GREAT LAKES WATER AUTH MICH SENIOR MUNIT	11/04/2025	MORGAN STANLEY & CO LLC		1,231,935	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(268,065)	(268,065)	38,709	07/01/2039
463632-4P-1	IRVINE RANCH CALIF WTR DIST MUNITAX_BND	07/15/2025	VARIOUS		14,303,251	12,975,000	17,120,772	3,272,791	0	(357,090)	0	(357,090)	0	15,905,935	0	(2,930,935)	(2,930,935)	1,504,865	05/01/2040
47770V-BQ-2	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX_	12/18/2025	VARIOUS		2,778,500	2,765,000	2,784,514	2,779,609	0	(1,596)	0	(1,596)	0	2,778,500	0	0	0	114,670	01/01/2038
48503T-AA-5	DOE NATIONAL NUCLEAR SECURITY CORP_BND	12/10/2025	REDEMPTION 100.0000		2,221,685	2,221,685	2,221,685	2,219,615	0	2,070	0	2,070	0	2,221,685	0	0	0	34,091	12/10/2032
485429-Z7-2	KANSAS STATE DEVELOPMENT FINAN SENIOR MU	09/15/2025	SAMUEL A RAMIREZ & CO INC		974,900	1,000,000	1,222,280	1,106,741	0	70,093	0	70,093	0	1,176,834	0	(201,934)	(201,934)	20,666	04/15/2045
485429-Z7-2	KANSAS STATE DEVELOPMENT FINAN SENIOR MU	12/11/2025	LR-19SP		11,536,378	10,330,000	11,843,277	11,432,635	0	103,743	0	103,743	0	11,536,378	0	0	0	335,065	04/15/2045
49126K-LM-1	KENTUCKY ECONOMIC DEV FIN AUTH MUNITAX_B	11/04/2025	RAYMOND JAMES & ASS INC		1,158,490	1,280,000	1,549,082	1,517,295	0	(2,295)	0	(2,295)	0	1,515,000	0	(356,511)	(356,511)	46,953	08/15/2048
544495-VY-7	LOS ANGELES CALIF DEPARTMENT O MUNITAX_B	12/11/2025	LR-19SP		2,808,636	2,125,000	3,034,245	2,841,521	0	(32,885)	0	(32,885)	0	2,808,636	0	0	0	132,325	07/01/2045
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS SENIOR MU	08/01/2025	CALL 100.0000		1,685,000	1,685,000	2,268,044	1,987,102	0	(80,934)	0	(80,934)	0	1,906,167	0	(221,167)	(221,167)	63,086	08/01/2033
576000-KV-4	MASSACHUSETTS SCHOOL BUILDING MUNITAX_BN	12/11/2025	LR-19SP		9,235,428	7,500,000	10,011,300	8,806,380	0	429,048	0	429,048	0	9,235,428	0	0	0	353,616	08/15/2039
591745-6W-9	METROPOLITAN ATLANTA RAPID TRA MUNITAX_B	09/15/2025	JP MORGAN SECURITIES LLC		1,287,353	1,470,000	1,474,278	1,472,291	0	(320)	0	(320)	0	1,472,189	0	(184,836)	(184,836)	34,815	07/01/2032
59259N-ZH-9	METROPOLITAN TRANSPORTATION AU MUNITAX_B	08/20/2025	VARIOUS		12,809,520	9,735,000	14,265,617	8,239,944	0	(120,002)	0	(120,002)	0	12,809,520	0	0	0	170,228	11/15/2039
59259Y-DC-0	METROPOLITAN TRANSPORTATION AU MUNITAX_B	12/11/2025	LR-19SP		1,693,872	1,405,000	1,819,559	1,736,423	0	(42,552)	0	(42,552)	0	1,693,872	0	0	0	54,023	11/15/2040
59259Y-GF-0	METROPOLITAN TRANSPORTATION AU MUNITAX_B	10/06/2025	TAX FREE EXCHANGE		6,471,076	5,255,000	7,041,322	6,652,205	0	(181,129)	0	(181,129)	0	6,471,076	0	0	0	140,246	11/15/2040
59447T-XW-8	MICHIGAN STATE FINANCE AUTHORI MUNITAX_B	09/15/2025	BOFA SECURITIES INC		1,559,444	1,700,000	1,803,649	1,770,595	0	(6,603)	0	(6,603)	0	1,763,992	0	(204,548)	(204,548)	15,292	12/01/2034
626207-YF-5	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN	12/11/2025	LR-19SP		298,728	213,000	309,040	0	0	29,670	0	29,670	0	298,728	0	0	0	9,857	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN	12/11/2025	VARIOUS		1,112,630	950,000	1,140,471	544,976	0	43,292	0	43,292	0	1,112,630	0	0	0	44,080	04/01/2057
631060-CX-6	NARRAGANSETT R I BAY COMMN REV MUNITAX_B	09/15/2025	JP MORGAN SECURITIES LLC		1,412,930	1,725,000	1,725,000	0	0	0	0	0	0	1,725,000	0	(312,070)	(312,070)	23,771	09/01/2036
646139-X8-3	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX_B	12/11/2025	VARIOUS		6,142,877	4,665,000	6,560,717	3,535,526	0	(31,671)	0	(31,671)	0	6,142,877	0	0	0	246,158	01/01/2041
649710-7K-3	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT	11/01/2025	MATURITY		2,500,000	2,500,000	2,402,700	2,496,566	0	8,473	0	8,473	0	2,500,000	0	0	0	93,750	11/01/2025
64989K-LJ-3	NEW YORK POWER AUTHORITY MUNITAX_BND REV	09/15/2025	STIFEL NICOLAUS AND CO INC		1,650,440	2,000,000	2,002,840	2,002,203	0	8	0	8	0	2,002,211	0	(351,771)	(351,771)	18,943	11/15/2039
64989K-LP-9	NEW YORK ST PWR AUTH SENIOR MUNITAX_BND	11/15/2025	CALL 100.0000		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	6,053	11/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
649902-2F-9	DORMITORY AUTHORITY OF STATE O SENIOR MU	12/11/2025	VARIOUS		6,772,977	6,945,000	6,673,291	6,492,995	0	18,593	0	18,593	0	6,772,977	0	0	0	165,921	03/15/2040
677632-PA-3	OHIO STATE UNIVERSITY MUNITAX_BND REV	08/20/2025	LR-18SP		1,470,222	1,542,000	1,470,011	1,470,442	0	(219)	0	(219)	0	1,470,222	0	0	0	16,448	06/01/2111
709221-TF-2	PENNSYLVANIA ST TURNPIKE COMMI MUNITAX_B	12/01/2025	CALL 100.0000		5,000	5,000	5,461	5,307	0	(42)	0	(42)	0	5,265	0	(265)	(265)	146	12/01/2037
709235-T5-4	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN	09/15/2025	JP MORGAN SECURITIES LLC		3,232,050	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	(517,950)	(517,950)	51,594	09/01/2034
73358W-CX-0	PORT AUTHORITY OF NEW YORK AND SENIOR MU	12/11/2025	VARIOUS		5,807,638	4,600,000	6,222,759	0	0	290,525	0	290,525	0	5,807,638	0	0	0	159,465	11/01/2040
873519-ML-3	TACOMA WASH MUNITAX_BND REV 5.966% 01	07/03/2025	CALL 103.3690		2,067,380	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	187,363	01/01/2035
88213A-EA-9	TEXAS A & M UNIVERSITY MUNITAX_BND REV	11/04/2025	LOOP CAPITAL MARKETS LLC		4,451,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	(549,000)	(549,000)	199,938	05/15/2045
882667-AZ-1	TEXAS PRIVATE ACTIVITY SURFACE SENIOR MU	08/20/2025	LR-18SP		4,630,000	4,630,000	4,630,000	4,630,000	0	0	0	0	0	4,630,000	0	0	0	25,725	12/31/2049
913366-EP-1	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU	08/20/2025	LR-18SP		4,462,786	3,250,000	4,785,755	0	0	(89,657)	0	(89,657)	0	4,462,786	0	0	0	56,749	05/15/2048
915137-5G-4	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R	08/15/2025	CALL 100.0000		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	12,334	08/15/2026
915137-5R-0	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R	11/04/2025	RSEELAUS & CO LLC		9,685,500	10,000,000	11,621,200	10,983,350	0	31,264	0	31,264	0	11,014,613	0	(1,329,113)	(1,329,113)	346,233	08/15/2046
915217-XA-6	UNIVERSITY OF VIRGINIA MUNITAX_BND REV	08/20/2025	LR-18SP		10,365,039	10,000,000	10,368,300	0	0	365,039	0	365,039	0	10,365,039	0	0	0	152,386	09/01/2119
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					237,530,351	222,448,007	264,373,460	199,588,541	0	(2,195,958)	0	(2,195,958)	0	249,316,378	0	(13,181,659)	(13,181,659)	8,227,114	XXX
00125*-AA-8	AES SOUTHLAND ENERGY HOLDINGS II L	03/31/2025	Paydown		168,596	184,889	184,889	184,889	0	(16,293)	0	(16,293)	0	168,596	0	0	0	6,444	03/31/2040
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS	06/30/2025	Paydown		143,318	143,311	143,310	143,305	0	13	0	13	0	143,318	0	0	0	0	06/30/2035
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC	03/01/2025	Paydown		321,153	321,153	321,153	321,153	0	0	0	0	0	321,153	0	0	0	5,765	09/01/2042
048303-H@-3	1ST MTG BD	03/21/2025	Various		9,225,000	9,225,000	9,225,000	9,225,000	0	0	0	0	0	9,225,000	0	0	0	116,765	08/28/2039
076910-AA-6	BEEHIVE TL 1L 10/15/2040	04/15/2025	Direct		5,369,895	5,369,895	5,369,895	5,369,885	0	10	0	10	0	5,369,895	0	0	0	122,232	10/15/2040
10240*-AA-7	BOWIE ACQUISITIONS BOWIE ACQUISIT	06/30/2025	Paydown		2,166,625	1,820,091	1,820,091	1,820,091	0	346,534	0	346,534	0	2,166,625	0	0	0	0	09/30/2038
11215#-AA-2	BROKEN BOW WIND II LLC	06/30/2025	Paydown		196,132	196,132	196,132	196,158	0	(25)	0	(25)	0	196,132	0	0	0	0	06/30/2039
12806*-AH-4	CAITHNESS LONG ISLAND, LLC	01/15/2025	Paydown		803,953	803,953	803,953	804,012	0	(59)	0	(59)	0	803,953	0	0	0	22,953	01/15/2032
13722*-AA-8	CANARY Series A-2 Senior Secured Note -	03/31/2025	Paydown		57,806	57,806	57,806	57,806	0	0	0	0	0	57,806	0	0	0	1,866	03/31/2051
13722*-AB-6	CANARY ISSUER LLC - ABS	06/30/2025	Paydown		21,745	6,217	6,217	21,572	0	173	0	173	0	21,745	0	0	0	0	03/31/2051
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	05/01/2025	Paydown		338,560	338,560	351,862	347,155	0	(8,595)	0	(8,595)	0	338,560	0	0	0	6,123	02/01/2038
15960*-AA-4	Charcoal Series A-8 Senior Secured Note	03/31/2025	Paydown		57,806	57,806	57,806	58,814	0	(1,008)	0	(1,008)	0	57,806	0	0	0	1,413	03/31/2051
15960*-AB-2	Charcoal Series B-8 Senior Secured Note	06/30/2025	Paydown		26,776	11,248	11,248	26,515	0	261	0	261	0	26,776	0	0	0	0	03/31/2051
212168-AA-6	CONTINENTAL WIND LLC	02/28/2025	Paydown		3,767,762	3,767,762	3,801,365	3,788,058	0	(20,296)	0	(20,296)	0	3,767,762	0	0	0	113,033	02/28/2033
22526*-AA-7	CREAM SUB-ISSUER LLC - ABS	06/30/2025	Paydown		43,532	14,520	14,520	43,096	0	436	0	436	0	43,532	0	0	0	0	03/31/2051
22964*-AC-2	CSOLAR IV WEST, LLC	06/30/2025	Paydown		946,929	946,929	946,929	946,896	0	33	0	33	0	946,929	0	0	0	20,553	03/31/2041
23422*-AC-6	DAKOTA GASIFICATION CO	05/08/2025	Paydown		1,048,889	1,048,889	1,048,889	1,048,889	0	0	0	0	0	1,048,889	0	0	0	673,965	05/08/2045
26930#-AA-4	EWR CONRAC LLC Term Ln	06/30/2025	Direct		133,065	133,065	133,065	133,065	0	0	0	0	0	133,065	0	0	0	4,139	05/08/2029
28621U-AA-1	ELEVATE HOLDCO FUNDING LLC	05/30/2025	Various		4,895,513	4,776,453	4,776,453	4,776,453	0	119,061	0	119,061	0	4,895,513	0	0	0	232,525	12/31/2032
29246Q-AF-2	EMPRESA DE TRANSPORTE DE PASAJEROS METRO	05/08/2025	J.P. MORGAN SECURITIES LLC		7,173,125	11,500,000	11,509,000	11,508,681	0	(41)	0	(41)	0	11,508,641	0	(4,335,516)	(4,335,516)	278,411	09/13/2061
292487-AA-3	EMPRESA DE LOS FERROCARRILES DEL ESTADO	05/08/2025	HSBC SECURITIES (USA) INC		2,056,250	3,500,000	3,285,625	3,303,517	0	1,707	0	1,707	0	3,305,224	0	(1,248,974)	(1,248,974)	77,851	08/18/2050
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC	06/30/2025	Paydown		4,018,200	2,988,600	2,996,370	2,994,082	0	1,024,118	0	1,024,118	0	4,018,200	0	0	0	242,168	06/30/2040
30306V-A#-6	SR SECD NT	06/30/2025	Paydown		1,510,145	1,510,145	1,510,145	1,510,145	0	0	0	0	0	1,510,145	0	0	0	43,015	06/30/2039
31574E-AA-8	FIDEICOMISO PA PACIFICO TRES	01/15/2025	Paydown		1,359,040	1,359,040	1,333,137	1,338,952	0	20,088	0	20,088	0	1,359,040	0	0	0	56,060	01/15/2035
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC	02/15/2025	Paydown		1,044,126	1,044,126	1,044,126	1,044,126	0	0	0	0	0	1,044,126	0	0	0	15,244	08/15/2038
34620*-AA-7	Forest Sub Series C-3 Senior Secured Not	06/30/2025	Paydown		43,532	14,520	14,520	43,092	0	440	0	440	0	43,532	0	0	0	0	03/31/2051
35677@-AA-4	SR SECD NT	01/15/2025	Paydown		1,835,935	1,835,935	1,835,935	1,835,935	0	0	0	0	0	1,835,935	0	0	0	55,078	10/15/2034
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (El	06/30/2025	Paydown		43,532	14,520	14,520	43,178	0	353	0	353	0	43,532	0	0	0	0	03/31/2051
39121J-AH-3	GREAT RIVER ENERGY	05/21/2025	Call @ 100.00		4,457,000	4,457,000	4,457,000	4,457,000	0	0	0	0	0	4,457,000	0	0	0	99,792	07/01/2030
40653*-AA-4	HAMAKUA ENERGY, LLC	03/07/2025	Paydown		16,632,917	16,462,509	16,462,509	16,462,509	0	170,408	0	170,408	0	16,632,917	0	0	0	128,682	12/31/2030
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	05/31/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	7,157	05/31/2033
45319#-AA-5	IMPERIAL VALLEY SOLAR 1 LLC	06/30/2025	Paydown		1,003,748	566,848	566,848	566,871	0	436,877	0	436,877	0	1,003,748	0	0	0	17,007	06/30/2038
48344F-AB-6	KALLPA GENERACION SA	06/17/2025	Various		9,361,325	9,453,000	9,357,052	0	0	4,273	0	4,273	0	9,361,325	0	0	0	211,347	01/30/2032
48811*-AA-6	KELLY ISSUER LLC - ABS	03/31/2025	Paydown		57,806	57,806	57,806	57,806	0	0	0	0	0	57,806	0	0	0	1,097	03/31/2051
48811*-AB-4	Kelly Series B-3 Senior Secured Note (El	06/30/2025	Paydown		26,776	11,248	11,248	26,506	0	270	0	270	0	26,776	0	0	0	0	03/31/2051
51943*-AA-1	LAVENDER ISSUER LLC - ABS	03/31/2025	Paydown		42,698	42,696	42,696	42,696	0	2	0	2	0	42,698	0	0	0	453	03/31/2051
51943*-AB-9	Lavender Series B-5 Senior Secured Note	06/30/2025	Paydown		26,776	11,248	11,248	26,506	0	270	0	270	0	26,776	0	0	0	0	03/31/2051
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No	06/30/2025	Paydown		43,532	14,520	14,520	43,092	0	440	0	440	0	43,532	0	0	0	0	03/31/2051
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N	06/30/2025	Paydown		43,532	14,520	14,520	43,092	0	440	0	440	0	43,532	0	0	0	0	03/31/2051
57135*-AA-6	MAROON ISSUER LLC - ABS	03/31/2025	Paydown		42,698	42,696	42,696	42,696	0	2	0	2	0	42,698	0	0	0	453	03/31/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57135*-AB-4	Maroon Series B-1 Senior Secured Note (E	06/30/2025	Paydown		26,776	11,248	11,248	26,506	0	270	0	270	0	26,776	0	0	0	0	03/31/2051
60040#-AB-8	MILLENNIUM PIPELINE COMPANY, LLC	06/30/2025	Paydown		142,337	142,337	142,337	142,337	0	0	0	0	0	142,337	0	0	0	2,135	06/30/2032
62819#-AA-5	MUSTANG HILLS, LLC	05/31/2025	Paydown		1,569,543	1,569,543	1,569,543	1,569,555	0	(12)	0	(12)	0	1,569,543	0	0	0	40,416	11/30/2035
64079*-AB-8	NT CL A	06/30/2025	Paydown		1,501,158	1,501,158	1,522,989	1,504,637	0	(3,479)	0	(3,479)	0	1,501,158	0	0	0	46,611	06/30/2027
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	03/18/2025	BARCLAYS CAPITAL INC FIXED INC		2,979,140	3,046,000	3,037,349	3,043,736	0	199	0	199	0	3,043,934	0	(64,794)	(64,794)	41,451	05/01/2027
68341@-AA-1	Onyx Sub Series C-8 Senior Secured Note	06/30/2025	Paydown		43,532	14,520	14,520	43,092	0	440	0	440	0	43,532	0	0	0	0	03/31/2051
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS	06/30/2025	Paydown		43,532	14,520	14,520	43,236	0	296	0	296	0	43,532	0	0	0	0	03/31/2051
70471*-AA-1	Peach Series A-4 Senior Secured Note (El	03/31/2025	Paydown		57,806	57,806	57,806	59,294	0	(1,487)	0	(1,487)	0	57,806	0	0	0	1,706	03/31/2051
70471*-AB-9	Peach Series B-4 Senior Secured Note (El	06/30/2025	Paydown		26,776	11,248	11,248	26,506	0	270	0	270	0	26,776	0	0	0	0	03/31/2051
70476*-AA-6	PEARL ISSUER LLC - ABS	03/31/2025	Paydown		57,806	57,806	57,806	57,806	0	0	0	0	0	57,806	0	0	0	1,065	03/31/2051
70476*-AB-4	Pearl Series B-9 Senior Secured Note (El	06/30/2025	Paydown		26,776	11,248	11,248	26,437	0	340	0	340	0	26,776	0	0	0	0	03/31/2051
72390@-AA-3	SR NT	04/01/2025	Paydown		298,053	298,053	298,053	298,053	0	0	0	0	0	298,053	0	0	0	5,007	10/01/2049
73557*-AA-2	SR NT (WISC ELEC PWR CO)	06/15/2025	Paydown		286,104	286,104	286,104	286,104	0	(1)	0	(1)	0	286,104	0	0	0	5,274	07/15/2030
77067S-AA-4	ROB DDTL 1L 02/07/2049 - ABS	04/30/2025	Adjustment		150,748	150,748	150,748	150,749	0	(1)	0	(1)	0	150,748	0	0	0	2,491	02/07/2049
79547#-AA-8	SALMON ISSUER LLC - ABS	03/31/2025	Paydown		42,698	42,698	42,698	42,698	0	0	0	0	0	42,698	0	0	0	453	03/31/2051
79547#-AB-6	Salmon Series B-6 Senior Secured Note (E	06/30/2025	Paydown		26,776	11,248	11,248	26,506	0	270	0	270	0	26,776	0	0	0	0	03/31/2051
80465*-AA-8	SAVAGE GULF RAIL LLC	06/30/2025	Paydown		666,970	666,970	666,970	666,970	0	0	0	0	0	666,970	0	0	0	14,607	03/31/2041
80608*-AA-6	Scarlet Sub Series C-1 Senior Secured No	06/30/2025	Paydown		43,532	14,520	14,520	43,092	0	440	0	440	0	43,532	0	0	0	0	03/31/2051
81708#-AA-9	SENECA GENERATION LLC	06/30/2025	Paydown		878,750	878,750	876,589	878,284	0	14,165	0	14,165	0	878,750	0	0	0	1,199,728	04/27/2026
82773#-AA-7	SILVER ISSUER LLC - ABS	03/31/2025	Paydown		42,698	42,698	42,698	42,698	0	0	0	0	0	42,698	0	0	0	453	03/31/2051
82773#-AB-5	Silver Series B-10 Senior Secured Note (	06/30/2025	Paydown		26,776	11,248	11,248	26,506	0	270	0	270	0	26,776	0	0	0	0	03/31/2051
83416W-AA-1	SOLAR STAR FUNDING LLC	06/30/2025	Paydown		498,112	498,112	495,086	495,545	0	2,567	0	2,567	0	498,112	0	0	0	13,387	06/30/2035
855244-AK-5	STARBUCKS CORP	04/24/2025	Various		5,060,122	5,179,000	5,166,985	5,177,097	0	373	0	373	0	5,177,470	0	(117,348)	(117,348)	42,775	06/15/2026
86176@-AA-3	Stone Sub Series C-10 Senior Secured Not	06/30/2025	Paydown		43,532	14,520	14,520	43,092	0	440	0	440	0	43,532	0	0	0	0	03/31/2051
87535*-AA-9	TAN ISSUER LLC - ABS	01/01/2025	Paydown		57,806	57,804	57,804	57,804	0	2	0	2	0	57,806	0	0	0	1,065	03/31/2051
87535*-AB-7	TAN ISSUER LLC - ABS	06/30/2025	Paydown		21,832	6,217	6,217	21,695	0	137	0	137	0	21,832	0	0	0	0	03/31/2051
88031J-AB-2	TENASKA GEORGIA PARTNERS LP	02/01/2025	Paydown		487,527	487,526	529,448	499,378	0	(11,850)	0	(11,850)	0	487,527	0	0	0	23,157	02/01/2030
88307*-AA-3	TEXOMA WIND LLC	06/30/2025	Paydown		2,778,214	2,778,215	2,778,215	2,778,215	0	0	0	0	0	2,778,214	0	0	0	57,231	06/30/2034
92762*-AA-3	Violet Sub Series C-5 Senior Secured Not	06/30/2025	Paydown		43,532	14,520	14,520	42,974	0	558	0	558	0	43,532	0	0	0	0	03/31/2051
92838@-AA-1	VISTA RIDGE LLC	06/30/2025	Paydown		550,689	452,886	452,886	452,886	0	97,802	0	97,802	0	550,689	0	0	0	5,820	10/14/2049
95670B-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM INC	04/28/2025	Raymond James & Associates Inc		448,246	528,000	670,138	656,085	0	(1,209)	0	(1,209)	0	654,876	0	(206,630)	(206,630)	10,688	06/01/2048
B1401#-AR-8	EURO GTD SR SECD NT SER I	03/21/2025	Various		6,963,450	7,050,550	6,963,450	6,730,750	0	0	0	0	232,700	6,963,450	0	0	0	85,271	04/29/2039
G2964#-AA-7	APGRANGE SSN 6.5 06/2044	01/20/2025	Paydown		0	780,722	780,722	780,722	0	(780,722)	0	(780,722)	0	0	0	0	0	3,153	03/20/2045
G5814#-AA-2	MARI JONE LTD	06/30/2025	Paydown		225,837	225,837	225,837	225,837	0	0	0	0	0	225,837	0	0	0	6,348	06/30/2031
G5814#-AB-0	MARI JONE LTD	06/30/2025	Paydown		225,837	225,837	225,837	225,837	0	0	0	0	0	225,837	0	0	0	6,348	06/30/2031
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LIMITED	06/30/2025	Paydown		472,938	473,352	454,260	432,237	0	(6)	0	(6)	22,029	454,260	18,679	0	18,679	30,963	12/31/2042
G9369*-AA-7	GBP SR SECD NT	03/31/2025	Paydown		25,872	25,940	26,613	25,103	0	0	0	0	1,509	26,613	(741)	0	(741)	386	03/31/2043
K7017#-AA-8	MERIDIAN SPIRITS APS	06/30/2025	Paydown		904,212	904,212	915,773	910,271	0	(6,059)	0	(6,059)	0	904,212	0	0	0	16,719	08/01/2030
K7784*-AA-3	SR SECD NT	01/31/2025	Paydown		1,008,407	1,011,899	1,078,007	1,078,007	0	0	0	0	0	1,078,007	(69,600)	0	(69,600)	13,783	01/31/2040
P3753#-AA-0	ERGON PERU S.A.C.	06/30/2025	Paydown		512,904	512,904	512,904	512,904	0	0	0	0	0	512,904	0	0	0	0	06/30/2034
P4000#-AA-9	CONCESIONARIA LINEA DE TRANSMISION CONCM	06/16/2025	Paydown		146,355	146,355	146,355	146,355	0	0	0	0	0	146,355	0	0	0	4,113	05/28/2047
P4831#-AA-4	GENRENT DEL PERU S.A.C.	02/02/2025	Paydown		532,672	532,672	532,672	532,672	0	0	0	0	0	532,672	0	0	0	15,661	02/02/2037
Q3974*-AA-6	QC LNG USPP 2021	03/31/2025	Paydown		114,198	114,198	114,198	114,198	0	0	0	0	0	114,198	0	0	0	888	12/31/2034
R7000#-AA-0	OYFJELLET WIND AS	06/30/2025	Paydown		2,008,543	2,009,545	2,127,005	1,865,272	0	0	0	0	261,733	2,127,005	(118,462)	0	(118,462)	18,024	09/14/2045
R7000*-AA-4	EURO SR SECD NT	06/30/2025	Paydown		142,499	142,501	152,878	130,906	0	0	0	0	21,972	152,878	(10,379)	0	(10,379)	2,463	06/30/2042
00125*-AA-8	AES SOUTHLAND ENERGY HOLDINGS SENIOR COR	09/30/2025	REDEMPTION 100.0000		404,444	404,444	404,444	404,444	0	0	0	0	0	404,444	0	0	0	9,060	03/31/2040
01126#-AA-1	OCI SOLAR POWER LLC CORP_BND 4.170% 0	09/30/2025	REDEMPTION 100.0000		406,068	406,068	406,068	406,068	0	0	0	0	0	406,068	0	0	0	8,467	03/31/2042
04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN CORP_BND	09/01/2025	REDEMPTION 100.0000		326,918	326,918	326,918	326,918	0	0	0	0	0	326,918	0	0	0	5,868	09/01/2042
048303-H*-5	ATLANTIC CITY ELECTRIC CO SECURED CORP_B	11/12/2025	AGLTFPF		5,850,000	5,850,000	5,850,000	5,850,000	0	0	0	0	0	5,850,000	0	0	0	220,064	08/28/2034
048303-H@-3	ATLANTIC CITY ELECTRIC CO SECURED CORP_B	11/12/2025	AGLTFPF		9,225,000	9,225,000	9,225,000	9,225,000	0	0	0	0	0	9,225,000	0	0	0	360,144	08/28/2039
07691O-AA-6	BEEHIVE LOOP ACQUISITIONCO LLC TERM_LOAN	10/15/2025	VARIOUS		6,396,142	6,396,142	6,396,142	6,396,362	0	(220)	0	(220)	0	6,396,142	0	0	0	60,226	10/15/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10240*-AA-7	BOWIE ACQUISITIONS LLC SENIOR CORP_BND	12/31/2025	REDEMPTION 100.0000		1,836,069	1,836,069	1,836,069	1,836,069	0	0	0	0	0	1,836,069	0	0	0	35,987	09/30/2038
11215#-AA-2	BROKEN BOW WIND II LLC SECURED CORP_BND	12/31/2025	REDEMPTION 100.0000		329,269	329,269	329,269	329,267	0	2	0	2	0	329,269	0	0	0	7,935	06/30/2039
12806*-AH-4	CAITHNESS LONG ISLAND LLC CORP_BND 5.	07/15/2025	REDEMPTION 100.0000		731,340	731,340	731,340	731,390	0	(50)	0	(50)	0	731,340	0	0	0	20,880	01/15/2032
12994*-AA-1	CALICHE DEVELOPMENT PARTNERS I TERM_LOAN	09/30/2025	REDEMPTION 100.0000		268,148	268,148	246,570	268,148	0	0	0	0	0	268,148	0	0	0	1,279	10/01/2029
12994*-AB-9	CALICHE DEVELOPMENT PARTNERS I TERM_LOAN	09/30/2025	REDEMPTION 100.0000		591,367	591,367	591,367	0	0	0	0	0	0	591,367	0	0	0	12,597	10/01/2029
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT SECURED C	11/01/2025	REDEMPTION 100.0000		338,560	338,560	351,862	346,887	0	(8,327)	0	(8,327)	0	338,560	0	0	0	6,123	02/01/2038
15960*-AA-4	CHARCOAL HOLDINGS LLC CORP_BND 4.240%	12/31/2025	REDEMPTION 100.0000		79,105	79,105	79,105	80,047	0	(942)	0	(942)	0	79,105	0	0	0	448	03/31/2051
15960*-AB-2	CHARCOAL HOLDINGS LLC CORP_BND 4.750%	12/31/2025	REDEMPTION 100.0000		7,155	7,155	7,198	7,138	0	17	0	17	0	7,155	0	0	0	100	03/31/2051
17858P-AB-7	CITY OF HOPE SENIOR CORP_BND 4.378% 0	09/23/2025	LR-16SP-FI		10,856,509	10,393,000	10,919,698	10,862,014	0	(5,505)	0	(5,505)	0	10,856,509	0	0	0	276,795	08/15/2048
212168-AA-6	CONTINENTAL WIND LLC SECURED CORP_BND 14	08/31/2025	REDEMPTION 100.0000		2,815,235	2,815,235	2,840,343	2,829,121	0	(13,885)	0	(13,885)	0	2,815,235	0	0	0	0	02/28/2033
22959#-AA-9	CSOLAR IV SOUTH LLC SENIOR CORP_BND 144A	12/31/2025	REDEMPTION 100.0000		810,490	810,490	842,888	842,614	0	(32,124)	0	(32,124)	0	810,490	0	0	0	14,605	09/30/2038
22964*-AC-2	CSOLAR IV WEST LLC CORP_BND 3.850% 03	12/31/2025	VARIOUS		1,009,754	1,009,754	1,009,754	1,009,822	0	(68)	0	(68)	0	1,009,754	0	0	0	12,154	03/31/2041
22971#-AA-3	CUBE HYDRO NORTH AMERICA I LLC CORP_BND	10/30/2025	MATURITY		90,100,000	90,100,000	90,629,250	90,123,164	0	(57,592)	0	(57,592)	0	90,100,000	0	0	0	4,279,750	10/30/2025
23422*-AC-6	DAKOTA GASIFICATION CO SECURED CORP_BND	12/22/2025	REDEMPTION 100.0000		32,565,346	32,565,346	32,565,346	32,565,347	0	0	0	0	0	32,565,346	0	0	0	807,401	05/08/2045
264399-DK-9	DUKE ENERGY CAROLINAS LLC SENIOR CORP_BN	07/23/2025	FIFTH THIRD SECURITIES, INC		3,679,814	3,510,000	4,283,534	3,754,256	0	(4,239)	0	(4,239)	0	3,750,017	0	(70,203)	(70,203)	31,005	12/01/2028
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP_	12/11/2025	LR-19SP		7,015,633	6,050,000	7,360,833	7,040,211	0	(50,626)	0	(50,626)	0	7,015,633	0	0	0	525,594	04/15/2038
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN L CORP_BND	09/30/2025	TAX FREE EXCHANGE		29,855,525	29,791,933	29,869,392	29,851,124	0	4,402	0	4,402	0	29,855,525	0	0	0	296,430	06/30/2040
30306V-A#-6	FLNG LIQUEFACTION 3 LLC CORP_BND 3.08	12/31/2025	VARIOUS		1,485,590	1,485,590	1,485,590	1,485,590	0	0	0	0	0	1,485,590	0	0	0	22,878	06/30/2039
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC SECURED CO	08/15/2025	REDEMPTION 100.0000		1,375,736	1,375,736	1,375,736	1,375,736	0	0	0	0	0	1,375,736	0	0	0	20,086	08/15/2038
34620*-AA-7	FOREST SPC LLC CORP_BND 6.230% 03/31/	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,939	7,849	0	43	0	43	0	7,892	0	0	0	126	03/31/2051
35677@-AA-4	FREEPORT POWER LTD SECURED CORP_BND 6	07/15/2025	REDEMPTION 100.0000		925,485	925,485	925,485	925,485	0	0	0	0	0	925,485	0	0	0	27,765	10/15/2034
38135*-AA-6	GOLDENROD SUB ISSUER LLC CORP_BND 6.2	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,689	7,521	0	371	0	371	0	7,892	0	0	0	126	03/31/2051
44416*-AB-2	HUDSON TRANSMISSION PARTNERS L SECURED C	11/30/2025	REDEMPTION 100.0000		1,433,382	1,433,382	1,422,363	1,427,144	0	6,238	0	6,238	0	1,433,382	0	0	0	23,758	05/31/2033
45319#-AA-5	IMPERIAL VALLEY SOLAR 1 LLC SECURED CORP	12/31/2025	REDEMPTION 100.0000		1,698,137	1,698,137	1,698,137	1,697,927	0	210	0	210	0	1,698,137	0	0	0	50,944	06/30/2038
48811*-AA-6	KELLY INVESTMENT GROUP LLC CORP_BND 4	12/31/2025	REDEMPTION 100.0000		79,105	79,105	79,105	79,105	0	0	0	0	0	79,105	0	0	0	448	03/31/2051
48811*-AB-4	KELLY INVESTMENT GROUP LLC CORP_BND 4	12/31/2025	REDEMPTION 100.0000		7,155	7,155	7,199	7,139	0	16	0	16	0	7,155	0	0	0	100	03/31/2051
50230*-AA-5	LRE FINANCING I LLC CORP_BND 6.400% 0	12/31/2025	REDEMPTION 100.0000		1,868,513	1,868,513	1,868,513	0	0	0	0	0	0	1,868,513	0	0	0	15,048	03/31/2050
55910*-AA-1	MAGENTA BUYER LLC CORP_BND 6.230% 03/	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,939	7,849	0	43	0	43	0	7,892	0	0	0	126	03/31/2051
57135*-AA-6	MAROON GROUP LLC CORP_BND 4.240% 03/3	12/31/2025	REDEMPTION 100.0000		79,105	79,105	79,105	79,105	0	0	0	0	0	79,105	0	0	0	448	03/31/2051
57135*-AB-4	MAROON GROUP LLC CORP_BND 4.750% 03/3	12/31/2025	REDEMPTION 100.0000		7,155	7,155	7,198	7,138	0	17	0	17	0	7,155	0	0	0	100	03/31/2051
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LL CORP_BND	12/30/2025	REDEMPTION 100.0000		616,793	616,793	616,793	616,765	0	27	0	27	0	616,793	0	0	0	16,438	06/30/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LL CORP_BND	12/31/2025	REDEMPTION 100.0000		142,337	142,337	142,337	142,337	0	0	0	0	0	142,337	0	0	0	4,270	06/30/2032
62819#-AA-5	MUSTANG HILLS LLC CORP_BND 5.150% 11/	11/28/2025	REDEMPTION 100.0000		2,056,047	2,056,047	2,056,047	2,056,197	0	(149)	0	(149)	0	2,056,047	0	0	0	0	11/30/2035
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION CORP_BND	12/31/2025	REDEMPTION 100.0000		1,501,158	1,501,158	1,522,989	1,504,225	0	(3,067)	0	(3,067)	0	1,501,158	0	0	0	34,958	06/30/2027
683416-AA-1	ONYX EMS LLC CORP_BND 6.230% 03/31/51	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,939	7,849	0	43	0	43	0	7,892	0	0	0	126	03/31/2051
69865*-AA-7	PANTHER FORGE HOLDINGS LLC CORP_BND 6	12/31/2025	REDEMPTION 100.0000		17,259,381	17,259,381	17,259,381	17,259,381	0	0	0	0	0	17,259,381	0	0	0	178,792	06/30/2049
70471*-AA-1	PEACH FUNDING HOLDINGS LLC CORP_BND 4	12/31/2025	REDEMPTION 100.0000		60,286	60,286	60,286	100,657	0	(3,903)	0	(3,903)	0	60,286	0	0	0	823	03/31/2051
70471*-AB-9	PEACH FUNDING HOLDINGS LLC CORP_BND 4	12/31/2025	REDEMPTION 100.0000		7,155	7,155	7,198	7,138	0	17	0	17	0	7,155	0	0	0	100	03/31/2051
70476*-AA-6	PEARL INSURANCE GROUP LLC CORP_BND 4.	12/31/2025	REDEMPTION 100.0000		79,105	79,105	79,105	79,105	0	0	0	0	0	79,105	0	0	0	448	03/31/2051
70476*-AB-4	PEARL INSURANCE GROUP LLC CORP_BND 4.	12/31/2025	REDEMPTION 100.0000		7,155	7,155	7,198	7,138	0	17	0	17	0	7,155	0	0	0	100	03/31/2051
71953*-AA-6	PIBB MEMBER LLC CORP_BND 6.410% 11/22	12/20/2025	REDEMPTION 100.0000		6,669,883	6,669,883	6,676,892	6,669,883	0	0	0	0	0	6,669,883	0	0	0	96,142	11/22/2049
72390#-AA-3	PIONEER TRANSMISSION LLC SENIOR CORP_BND	10/01/2025	REDEMPTION 100.0000		234,611	234,611	234,611	234,611	0	0	0	0	0	234,611	0	0	0	3,941	10/01/2049
73557*-AA-2	PORT WASHINGTON GENERATING STA CORP_BND	12/15/2025	REDEMPTION 100.0000		438,013	438,013	438,013	438,014	0	(1)	0	(1)	0	438,013	0	0	0	6,294	07/15/2030
770675-AA-4	ROBIN HOLLOW SOLAR LLC TERM_LOAN 6.61	10/01/2025	VARIOUS		515,992	515,992	515,992	516,021	0	(29)	0	(29)	0	515,992	0	0	0	2,182	02/07/2049
78507@-AA-0	SPOWER MIS 2 FINANCE LLC CORP_BND 6.7	11/28/2025	REDEMPTION 100.0000		618,148	618,148	618,148	0	0	0	0	0	0	618,148	0	0	0	0	05/31/2050
78507@-AA-0	SPOWER MIS 2 FINANCE LLC CORP_BND 6.7	11/12/2025	AGLTFPF		50,000,000	50,000,000	50,000,000	0	0	0	0	0	0	50,000,000	0	0	0	1,675,000	05/31/2050
79547#-AA-8	SALMON RIVER EXPORT LLC CORP_BND 4.24	12/31/2025	REDEMPTION 100.0000		60,286	60,286	60,286	97,700	0	(946)	0	(946)	0	60,286	0	0	0	823	03/31/2051
79547#-AB-6	SALMON RIVER EXPORT LLC CORP_BND 4.75	12/31/2025	REDEMPTION 100.0000		7,155	7,155	7,198	7,138	0	17	0	17	0	7,155	0	0	0	100	03/31/2051
80465*-AA-8	SAVAGE GULF RAIL LLC SECURED CORP_BND	12/31/2025	REDEMPTION 100.0000		706,593	706,593	706,593	706,593	0	0	0	0	0	706,593	0	0	0	11,626	03/31/2041
81708#-AA-9	SENECA GENERATION LLC SECURED CORP_BND	08/01/2025	REDEMPTION 100.0000		66,345,625	66,345,625	66,182,451	66,324,123	0	21,502	0	21,502	0	66,345,625	0	0	0	239,397	04/27/2026
82773#-AA-7	SILVER ND I LLC CORP_BND 4.240% 03/31	12/31/2025	REDEMPTION 100.0000		79,105	79,105	79,105	79,105	0	0	0	0	0	79,105	0	0	0	448	03/31/2051
82773#-AB-5	SILVER ND I LLC CORP_BND 4.750% 03/31	12/31/2025	REDEMPTION 100.0000		7,155	7,155	7,198	7,138	0	17	0	17	0	7,155	0	0	0	100	03/31/2051
83416W-AA-1	SOLAR STAR FUNDING LLC SECURED CORP_BND	12/30/2025	VARIOUS		1,491,428	1,491,428	1,482,368	1,484,179	0	7,249	0	7,249	0	1,491,428	0	0	0	40,082	06/30/2035
86176@-AA-3	STONE CENTER LLC CORP_BND 6.230% 03/3	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,939	7,849	0	43	0	43	0	7,892	0	0	0	126	03/31/2051
87170V-AB-8	VANTAGE DATA CENTERS OH11 LLC ABS_ABS _D	11/28/2025	TAX FREE EXCHANGE		36,166,516	36,166,516	36,166,516	0	0	0	0	0	0	36,166,516	0	0	0	217,696	04/14/2029
87535*-AA-9	TAN I LLC CORP_BND 4.240% 03/31/51	12/31/2025	REDEMPTION 100.0000		60,286	60,286	60,286	97,700	0	(946)	0	(946)	0	60,286	0	0	0	823	03/31/2051
87535*-AB-7	TAN I LLC CORP_BND 4.750% 03/31/51	12/31/2025	REDEMPTION 100.0000		12,975	12,975	13,081	12,977	0	(2)	0	(2)	0	12,975	0	0	0	100	03/31/2051
88031J-AB-2	TENASKA GEORGIA PARTNERS LP SECURED CORP	08/01/2025	REDEMPTION 100.0000		487,527	487,527	529,450	498,413	0	(10,886)	0	(10,886)	0	487,527	0	0	0	23,158	02/01/2030
88307*-AA-3	TEXOMA WIND LLC SECURED CORP_BND 4.12	12/31/2025	REDEMPTION 100.0000		2,109,701	2,109,701	2,109,701	2,109,701	0	0	0	0	0	2,109,701	0	0	0	43,460	06/30/2034
92212K-AE-6	VANTAGE DATA CENTERS ISSUER LL ABS_ABS _	11/15/2025	PAYDOWN		50,000,000	50,000,000	49,453,395	49,523,998	0	2,113,426	0	2,113,426	0	50,000,000	0	0	0	1,688,792	03/15/2048
92762*-AA-3	VIOLET CAPITAL LLC CORP_BND 6.230% 03	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,939	7,849	0	43	0	43	0	7,892	0	0	0	126	03/31/2051
92838@-AA-1	VISTA RIDGE LLC SECURED CORP_BND 2.57	12/31/2025	REDEMPTION 100.0000		471,603	471,603	471,603	471,603	0	0	0	0	0	471,603	0	0	0	4,541	10/14/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G2964#-AA-7	AP GRANGE HOLDINGS LLC CORP_BND 6.500	10/03/2025	VARIOUS		3,970,939	3,931,623	3,931,623	3,931,623	0	0	0	0	0	3,931,623	0	39,316	39,316	12,770	06/20/2045
G5814#-AA-2	MARI JONE LTD SECURED CORP_BND 5.580%	12/31/2025	REDEMPTION 100.0000		237,767	237,767	237,767	237,767	0	0	0	0	0	237,767	0	0	0	4,987	06/30/2031
G5814#-AB-0	MARI JONE LTD SECURED CORP_BND 5.580%	12/31/2025	REDEMPTION 100.0000		237,767	237,767	237,767	237,767	0	0	0	0	0	237,767	0	0	0	4,987	06/30/2031
G58Y41-AA-1	MAPLE CONNECT ISSUER LP TERM_LOAN 6.3	11/12/2025	AGBXTPVT		50,069,863	50,000,000	50,069,863	0	0	69,863	0	69,863	0	50,069,863	0	0	0	493,889	09/02/2050
11283#-AB-7	BROOKFIELD POWER NEW YORK FINA CORP_BND	12/16/2025	MATURITY		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,477,500	12/16/2025
13722*-AA-8	CANARY FINCO LTD CORP_BND 4.240% 03/3	12/31/2025	REDEMPTION 100.0000		60,286	60,286	60,286	97,700	0	(946)	0	(946)	0	60,286	0	0	0	823	03/31/2051
13722*-AB-6	CANARY FINCO LTD CORP_BND 4.750% 03/3	12/31/2025	REDEMPTION 100.0000		12,975	12,975	13,062	12,954	0	21	0	21	0	12,975	0	0	0	100	03/31/2051
22526*-AA-7	CREAM GP LIMITED CORP_BND 6.230% 03/3	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,856	7,762	0	130	0	130	0	7,892	0	0	0	126	03/31/2051
292487-AA-3	EMPRESA DE LOS FERROCARRILES D SENIOR CO	08/20/2025	LR-18SP		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	54,585	08/18/2050
51943*-AA-1	LAVENDER ROW LTD CORP_BND 4.240% 03/3	12/31/2025	REDEMPTION 100.0000		79,105	79,105	79,105	79,105	0	0	0	0	0	79,105	0	0	0	448	03/31/2051
51943*-AB-9	LAVENDER ROW LTD CORP_BND 4.750% 03/3	12/31/2025	REDEMPTION 100.0000		7,155	7,155	7,198	12,945	0	30	0	30	0	7,155	0	0	0	100	03/31/2051
55988*-AA-8	MAHOGANY CAPITAL LTD CORP_BND 6.230%	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,939	7,849	0	43	0	43	0	7,892	0	0	0	126	03/31/2051
69884*-AA-4	PAPAYA II CDO LTD CORP_BND 6.230% 03/	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,956	7,867	0	25	0	25	0	7,892	0	0	0	126	03/31/2051
716564-AB-5	PETROLEOS DEL PERU PETROPERU S SENIOR CO	08/29/2025	VARIOUS		12,584,375	18,700,000	19,655,086	19,559,247	0	(16,422)	0	(16,422)	0	19,553,756	0	(6,969,381)	(6,969,381)	734,266	06/19/2047
80608*-AA-6	SCARLET NV CORP_BND 6.230% 03/31/51	12/31/2025	REDEMPTION 100.0000		7,892	7,892	7,949	7,860	0	32	0	32	0	7,892	0	0	0	126	03/31/2051
B1401#-AQ-0	BRUSSELS AIRPORT COMPANY SA SECURED CORP	11/12/2025	AGLTFPF		11,784,300	11,784,300	11,784,300	12,912,350	0	0	0	0	(1,128,050)	11,784,300	0	0	0	222,036	04/29/2034
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD CORP_BND	12/30/2025	REDEMPTION 100.0000		973,901	973,901	951,370	990,502	0	(12)	0	(12)	(39,119)	973,901	22,530	0	22,530	0	12/31/2042
G9369*-AA-7	VIRIDOR ENERGY GROUP LTD SENIOR CORP_BND	09/30/2025	REDEMPTION 100.0000		16,845	16,845	16,613	17,146	0	0	0	0	(534)	16,845	232	0	232	244	03/31/2043
K7017#-AA-8	SEAPEAK MERIDIAN APS SECURED CORP_BND	12/31/2025	REDEMPTION 100.0000		937,687	937,687	949,675	943,846	0	(6,159)	0	(6,159)	0	937,687	0	0	0	14,502	08/01/2030
K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR CORP_BND	07/31/2025	REDEMPTION 100.0000		1,126,761	1,126,761	1,094,028	1,155,606	0	0	0	0	(61,578)	1,126,761	32,733	0	32,733	15,380	01/31/2040
P3753#-AA-0	ERGON PERU SAC CORP_BND 4.870% 06/30/	12/30/2025	REDEMPTION 100.0000		886,173	886,173	886,173	886,173	0	0	0	0	0	886,173	0	0	0	21,578	06/30/2034
P4000#-AA-9	CONCESIONARIA LINEA DE TRANSMI SECURED C	12/15/2025	REDEMPTION 100.0000		147,927	147,927	147,927	147,927	0	0	0	0	0	147,927	0	0	0	4,157	05/28/2047
P4831#-AA-4	GENRENT DEL PERU SAC CORP_BND 5.880%	08/02/2025	REDEMPTION 100.0000		608,898	608,898	608,898	608,898	0	0	0	0	0	608,898	0	0	0	17,902	02/02/2037
P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA SECURED COR	12/31/2025	REDEMPTION 100.0000		461,726	461,726	461,726	461,726	0	0	0	0	0	461,726	0	0	0	10,880	09/30/2037
P7000*-AA-6	MILESTONE LNG TRANSPORT SA SECURED CORP_	12/31/2025	REDEMPTION 100.0000		418,301	418,301	418,301	418,301	0	0	0	0	0	418,301	0	0	0	8,831	03/31/2037
P7000*-AB-4	MILESTONE LNG TRANSPORT SA SECURED CORP_	12/31/2025	REDEMPTION 100.0000		34,053	34,053	34,053	34,053	0	0	0	0	0	34,053	0	0	0	426	03/31/2037
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD SEC CORP_BND	07/01/2025	DIRECT		84,987	84,987	84,987	84,987	0	0	0	0	0	84,987	0	0	0	0	12/31/2034
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD SEC CORP_BND	12/31/2025	REDEMPTION 100.0000		(94,409)	(94,409)	(94,409)	19,789	0	0	0	0	0	(94,409)	0	0	0	308	12/31/2034
R7000#-AA-0	OYFJELLET WIND AS SENIOR CORP_BND 2.1	12/30/2025	REDEMPTION 100.0000		1,921,507	1,921,507	1,931,088	1,919,722	0	0	0	0	11,366	1,921,507	(9,581)	0	(9,581)	6,939	09/14/2045
R7000*-AA-4	ODAL VINDKRAFTVERK AS CORP_BND 2.950%	12/30/2025	REDEMPTION 100.0000		150,668	150,668	155,141	150,593	0	0	0	0	4,548	150,668	(4,473)	0	(4,473)	558	06/30/2042
Y7141B-AC-7	PT FREEPORT INDONESIA SENIOR CORP_BND	08/20/2025	LR-18SP		1,504,998	1,468,000	1,505,434	1,505,080	0	(82)	0	(82)	0	1,504,998	0	0	0	32,108	04/14/2052
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					682,240,119	690,918,095	694,567,107	545,869,469	0	3,400,680	0	3,400,680	(673,424)	695,394,154	(139,063)	(12,973,530)	(13,112,594)	18,867,914	XXX
645869-L*-7	NJNG 5.82% 06/26/2054 144A	02/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,164,000)	06/26/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
624258-AA-3	MOUNTP 6.07% 6/30/2055	01/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(323,733)	06/30/2055
00037B-AF-9	ABB FINANCE (USA) INC	02/20/2025	J.P. MORGAN SECURITIES LLC		5,905,381	6,055,000	6,055,000	6,055,000	0	0	0	0	0	6,055,000	0	(149,619)	(149,619)	88,201	04/03/2028
00080Q-AF-2	ABN AMRO BANK NV	02/20/2025	WELLS FARGO SECURITIES LLC		3,995,240	4,000,000	4,261,280	4,022,105	0	(5,345)	0	(5,345)	0	4,016,760	0	(21,520)	(21,520)	107,139	07/28/2025
001192-AM-5	SOUTHERN COMPANY GAS CAPITAL CORP	03/14/2025	WELLS FARGO SECURITIES, LLC		5,588,098	5,680,000	5,653,816	5,675,703	0	599	0	599	0	5,676,302	0	(88,204)	(88,204)	47,176	06/15/2026
001306-AC-3	AHS HOSPITAL CORP	04/25/2025	RBC CAPITAL MARKETS		6,069,600	10,000,000	9,375,900	9,426,553	0	4,562	0	4,562	0	9,431,116	0	(3,361,516)	(3,361,516)	229,350	07/01/2051
00131L-AF-2	AIA GROUP LTD	03/25/2025	MARKETAXESS CORPORATION		14,179,645	14,445,000	14,488,492	14,459,983	0	(1,103)	0	(1,103)	0	14,458,880	0	(279,234)	(279,234)	266,029	04/06/2028
00138G-A#-6	AIG LIFE HOLDINGS, INC.	02/01/2025	Reclassification		0	0	0	0	0	0	0	0	0	0	0	0	0	7,560,000	01/02/2030
00138G-A@-8	AIG LIFE HOLDINGS, INC.	02/01/2025	Reclassification		0	0	0	0	0	0	0	0	0	0	0	0	0	20,207,759	01/02/2029
00184A-AG-0	WARNER MEDIA LLC	06/18/2025	Call @ 95.00		15,200,000	16,000,000	15,800,760	15,909,651	0	(709,651)	0	(709,651)	0	15,200,000	0	0	0	1,617,911	05/01/2032
00206R-GL-0	AT&T INC	03/07/2025	MORGAN STANLEY & COMPANY		6,421,090	6,500,000	6,486,805	6,495,653	0	243	0	243	0	6,495,896	0	(74,806)	(74,806)	151,757	02/15/2028
00206R-LV-2	AT&T INC	01/01/2025	Various		0	0	0	6,615	0	(6,615)	0	(6,615)	0	0	0	0	0	0	09/15/2059
00230B-AA-8	TR CTF - AT&T SVCS INC - SER A	02/15/2025	Paydown		9,955	9,955	10,055	10,035	0	(80)	0	(80)	0	9,955	0	0	0	50	05/15/2046
00252B-AA-1	AZ BATTERY PPTY LLC SER A-1	01/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(975,038)	02/20/2046
002824-BH-2	ABBOTT LABORATORIES	05/05/2025	Various		15,001,471	16,300,000	19,077,185	18,697,712	0	(25,892)	0	(25,892)	0	18,671,820	0	(3,670,349)	(3,670,349)	2,617,334	11/30/2046
00287Y-AQ-2	ABBVIE INC	05/14/2025	Maturity @ 100.00		11,385,000	11,385,000	11,913,540	11,393,111	0	(8,111)	0	(8,111)	0	11,385,000	0	0	0	204,930	05/14/2025
00287Y-AR-0	ABBVIE INC	02/25/2025	U.S. BANCORP INVESTMENTS, INC.		1,918,320	2,000,000	2,029,920	2,021,584	0	(273)	0	(273)	0	2,021,311	0	(102,991)	(102,991)	25,500	05/14/2035
00287Y-BF-5	ABBVIE INC	03/07/2025	PERSHING DIV OF DLJ SEC LNDING		995,900	1,000,000	1,020,550	1,009,007	0	(435)	0	(435)	0	1,008,572	0	(12,672)	(12,672)	13,694	11/14/2028
00440E-AV-9	CHUBB INA HOLDINGS LLC	01/22/2025	Susquehanna Fin. Grp.		1,357,727	1,380,000	1,375,763	1,379,382	0	28	0	28	0	1,379,410	0	(21,683)	(21,683)	10,273	05/03/2026
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TOCUMEN SA	05/02/2025	GOLDMAN SACHS & CO.		1,413,125	2,125,000	2,176,563	2,173,769	0	(324)	0	(324)	0	2,173,445	0	(760,320)	(760,320)	79,865	08/11/2061
007944-AG-6	ADVENTIST HEALTH SYSTEM/WEST	06/25/2025	Various		4,720,889	4,735,000	4,718,670	4,720,710	0	179	0	179	0	4,720,889	0	0	0	140,369	03/01/2049
00846U-AK-7	AGILENT TECHNOLOGIES INC	03/04/2025	TD SECURITIES (USA) LLC		1,593,977	1,630,000	1,513,618	1,601,434	0	2,787	0	2,787	0	1,604,221	0	(10,244)	(10,244)	22,510	09/22/2026
010392-FV-5	ALABAMA POWER CO	04/23/2025	TRADEWEB DIRECT LLC		2,242,052	3,450,000	3,439,892	3,440,826	0	82	0	82	0	3,440,908	0	(1,198,856)	(1,198,856)	83,555	07/15/2051
01126#-AA-1	ALAMO 6, LLC	03/31/2025	Paydown		217,323	217,323	217,323	217,323	0	0	0	0	0	217,323	0	0	0	4,531	03/31/2042
01882Y-AB-2	ALLIANT ENERGY FINANCE LLC	03/07/2025	GOLDMAN		1,828,800	1,865,000	1,861,478	1,863,639	0	69	0	69	0	1,863,708	0	(34,908)	(34,908)	18,715	06/15/2028
02005N-BV-1	ALLY FINANCIAL INC	06/17/2025	Various		482,064	480,000	482,064	0	0	0	0	0	0	482,064	0	0	0	11,626	07/26/2035
02079K-AF-4	ALPHABET INC	04/23/2025	CITIGROUP GLOBAL MARKETS INC.		280,670	500,000	407,665	415,271	0	693	0	693	0	415,964	0	(135,294)	(135,294)	7,090	08/15/2050
02209S-BF-9	ALTRIA GROUP INC	01/06/2025	SMBC NIKKO SECURITIES AMERICA, INC.		24,134,500	25,000,000	26,561,050	26,419,447	0	(483)	0	(483)	0	26,418,964	0	(2,284,464)	(2,284,464)	590,868	02/14/2049
02209S-BG-7	ALTRIA GROUP INC	03/13/2025	Various		9,634,082	7,500,000	9,750,060	9,639,391	0	(5,310)	0	(5,310)	0	9,634,082	0	0	0	269,958	02/14/2059
023135-BC-9	AMAZON.COM INC	01/14/2025	BOFA SECURITIES, INC		3,861,120	4,000,000	3,869,120	3,958,140	0	573	0	573	0	3,958,713	0	(97,593)	(97,593)	50,050	08/22/2027
02361D-AU-4	AMEREN ILLINOIS CO	05/02/2025	J.P. MORGAN SECURITIES LLC		1,660,100	2,500,000	2,594,175	2,585,776	0	(798)	0	(798)	0	2,584,977	0	(924,877)	(924,877)	51,910	03/15/2050
03040W-AD-7	AMERICAN WATER CAPITAL CORP	01/01/2025	Adjustment		(4,482,607)	0	0	0	0	251	0	251	0	(30,005,361)	0	(4,482,639)	(4,482,639)	(1,977,900)	10/15/2037
03040W-AN-5	AMERICAN WATER CAPITAL CORP	03/14/2025	MARKETAXESS CORPORATION		3,470,528	3,565,000	3,540,794	3,559,624	0	565	0	565	0	3,560,189	0	(89,661)	(89,661)	31,491	12/01/2026
03040W-AQ-8	AMERICAN WATER CAPITAL CORP	02/07/2025	MARKETAXESS CORPORATION		7,674,548	8,025,000	7,998,598	8,017,325	0	305	0	305	0	8,017,631	0	(343,082)	(343,082)	104,559	09/01/2027
03073E-AP-0	CENCORA INC	03/14/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		3,292,322	3,400,000	3,290,248	3,358,269	0	2,771	0	2,771	0	3,361,039	0	(68,717)	(68,717)	29,977	12/15/2027
03076C-AH-9	AMERIPRISE FINANCIAL INC	01/29/2025	US BANCORP INVESTMENTS INC.		3,402,814	3,492,000	3,488,264	3,491,327	0	31	0	31	0	3,491,357	0	(88,543)	(88,543)	37,648	09/15/2026
031162-BC-3	AMGEN INC	01/01/2025	Adjustment		(31,120,500)	(30,000,000)	(30,260,700)	(30,194,900)	0	5,078	0	5,078	0	(30,189,822)	0	(930,678)	(930,678)	(1,725,000)	03/15/2040
031162-CF-5	AMGEN INC	03/13/2025	Various		2,432,215	2,300,000	2,446,165	2,432,767	0	(552)	0	(552)	0	2,432,215	0	0	0	26,216	06/15/2051
032095-AH-4	AMPHENOL CORP	03/28/2025	BARCLAYS CAPITAL INC.		1,984,360	2,000,000	1,998,080	1,999,160	0	43	0	43	0	1,999,202	0	(14,842)	(14,842)	29,000	06/01/2029
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	06/17/2025	Various		3,764,762	3,750,000	3,764,888	0	0	(125)	0	(125)	0	3,764,762	0	0	0	128,906	05/02/2033
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC	01/06/2025	BNP PARIBAS SECS CORP/BOND		30,308,850	33,750,000	29,759,738	29,867,120	0	1,523	0	1,523	0	29,868,643	0	440,207	440,207	716,625	02/01/2046
036752-AS-2	ELEVANCE HEALTH INC	05/07/2025	Various		2,679,370	3,870,000	4,112,813	4,094,224	0	(1,957)	0	(1,957)	0	4,092,268	0	(1,412,898)	(1,412,898)	89,009	03/15/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
037411-AW-5	APACHE CORP	01/14/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(20,000)	09/01/2040
037411-BA-2	APACHE CORP	01/10/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(12,000)	04/15/2043
037411-BC-8	APACHE CORP	01/10/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(17,395)	01/15/2044
037411-BG-9	APACHE CORP	01/10/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(15,000)	07/01/2049
03743Q-AK-4	APA CORP (US)	03/21/2025	Various		4,883,502	6,000,000	4,861,140	4,876,740	0	24,611	0	24,611	0	4,883,502	0	0	0	290,000	04/15/2043
03743Q-AN-8	APA CORP (US)	03/14/2025	Various		4,989,477	6,000,000	4,987,980	0	0	22,305	0	22,305	0	4,989,477	0	0	0	496,342	07/01/2049
037735-CG-0	APPALACHIAN POWER CO	02/20/2025	GOLDMAN SACHS & CO.		1,386,573	1,325,000	1,741,964	1,637,369	0	(3,129)	0	(3,129)	0	1,634,240	0	(247,668)	(247,668)	32,849	04/01/2036
037833-EE-6	APPLE INC	01/01/2025	Various		0	0	0	20,449	0	(20,449)	0	(20,449)	0	0	0	0	0	0	02/08/2041
038222-AL-9	APPLIED MATERIALS INC	02/20/2025	MILLENIUM ADVISORS		292,995	300,000	288,948	296,872	0	187	0	187	0	297,059	0	(4,064)	(4,064)	3,850	04/01/2027
038222-AM-7	APPLIED MATERIALS INC	03/31/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	501,120	04/01/2047
04010L-BH-5	ARES CAPITAL CORP	06/17/2025	Various		6,490,130	6,600,000	6,487,800	0	0	2,330	0	2,330	0	6,490,130	0	0	0	169,070	03/08/2032
040555-CU-6	ARIZONA PUBLIC SERVICE CO	05/12/2025	Various		1,467,246	2,025,000	1,993,289	1,998,849	0	279	0	279	0	1,999,128	0	(531,882)	(531,882)	36,453	05/15/2046
042735-BE-9	ARROW ELECTRONICS INC	04/01/2025	Maturity @ 100.00		5,990,000	5,990,000	5,898,975	5,987,277	0	2,723	0	2,723	0	5,990,000	0	0	0	119,800	04/01/2025
04351L-AA-8	ASCENSION HEALTH ALLIANCE	04/28/2025	Raymond James & Associates Inc		458,680	515,000	616,539	606,522	0	(655)	0	(655)	0	605,867	0	(147,187)	(147,187)	11,372	11/15/2053
046353-AD-0	ASTRAZENECA PLC	02/20/2025	J.P. MORGAN SECURITIES LLC		1,434,498	1,300,000	1,809,418	1,654,200	0	(3,072)	0	(3,072)	0	1,651,128	0	(216,630)	(216,630)	36,335	09/15/2037
046353-AT-5	ASTRAZENECA PLC	04/01/2025	Various		21,863,952	22,150,000	21,924,715	22,049,641	0	5,718	0	5,718	0	22,055,359	0	(191,408)	(191,408)	623,150	01/17/2029
04774#-AB-8	ATL FALCONS STDM	03/01/2025	Reclassification		11,238,745	11,238,745	11,238,745	11,238,745	0	0	0	0	0	11,238,745	0	0	0	0	09/01/2042
052769-AD-8	AUTODESK INC	06/15/2025	Maturity @ 100.00		14,600,000	14,600,000	14,547,002	14,597,452	0	2,548	0	2,548	0	14,600,000	0	0	0	319,375	06/15/2025
053015-AE-3	AUTOMATIC DATA PROCESSING INC	06/16/2025	Call @ 100.00		8,000,000	8,000,000	7,991,280	7,999,457	0	543	0	543	0	8,000,000	0	0	0	202,500	09/15/2025
05329W-AT-9	AUTONATION INC	06/17/2025	Various		4,801,364	4,810,000	4,801,042	0	0	322	0	322	0	4,801,364	0	0	0	63,313	03/15/2035
05526D-BB-0	BAT CAPITAL CORP	01/01/2025	Adjustment		(1,064,111)	1,500,000	1,336,290	1,422,319	0	203,576	0	203,576	0	(38,980,581)	0	(1,059,419)	(1,059,419)	765,022	08/15/2027
05526D-BF-1	BAT CAPITAL CORP	04/25/2025	BNP PARIBAS SECS CORP/BOND		315,160	400,000	388,508	389,752	0	83	0	83	0	389,835	0	(74,675)	(74,675)	12,762	08/15/2047
05526D-BK-0	BAT CAPITAL CORP	04/24/2025	MORGAN STANLEY & CO LLC		1,479,372	1,880,000	1,917,769	1,915,248	0	(168)	0	(168)	0	1,915,079	0	(435,707)	(435,707)	33,824	09/06/2049
05526D-CB-9	BAT CAPITAL CORP	06/17/2025	Various		2,497,991	2,500,000	2,498,000	0	0	(9)	0	(9)	0	2,497,991	0	0	0	34,924	08/15/2032
05530Q-AK-6	BAT INTERNATIONAL FINANCE PLC	06/15/2025	Various		27,148,130	27,200,000	27,516,868	27,217,642	0	(12,676)	0	(12,676)	0	27,204,966	0	(56,836)	(56,836)	299,542	06/15/2025
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	05/21/2025	J.P. MORGAN SECURITIES LLC		899,960	1,000,000	911,550	914,462	0	1,001	0	1,001	0	915,463	0	(15,503)	(15,503)	32,222	09/30/2043
05571A-AY-1	BPCE SA	06/17/2025	Various		2,445,559	2,500,000	2,444,475	0	0	1,084	0	1,084	0	2,445,559	0	0	0	81,208	05/30/2035
05577@-AP-5	BTMU CAPITAL CORP	02/23/2025	Paydown		163,203	81,602	81,602	81,602	0	0	0	0	0	81,602	0	0	0	1,603	02/23/2026
05577@-AQ-3	BTMU CAPITAL CORP	02/23/2025	Paydown		38,401	38,401	38,401	38,403	0	(2)	0	(2)	0	38,401	0	0	0	755	02/23/2026
05578Q-AD-5	BPCE SA	03/15/2025	Maturity @ 100.00		8,550,000	8,550,000	8,824,797	8,558,473	0	(8,473)	0	(8,473)	0	8,550,000	0	0	0	192,375	03/15/2025
05631#-AA-0	GTD SR SECD NT SER A CL A	03/01/2025	Reclassification		10,514,286	10,514,286	10,514,286	10,514,286	0	0	0	0	0	10,514,286	0	0	0	365,371	04/30/2048
05631@-AA-2	GTD SR SECD NT SER A CL A	03/01/2025	Reclassification		5,485,714	5,485,714	5,485,714	5,485,714	0	0	0	0	0	5,485,714	0	0	0	0	04/30/2048
05632*-AA-3	GTD SR SECD NT CL A-1	03/01/2025	Reclassification		4,090,644	4,090,644	4,090,644	4,090,644	0	0	0	0	0	4,090,644	0	0	0	0	07/31/2048
05632*-AC-9	GTD SR SECD NT CL A-3	03/01/2025	Reclassification		4,144,186	4,144,186	4,144,186	4,144,186	0	0	0	0	0	4,144,186	0	0	0	0	07/31/2048
05632@-AA-1	GTD SR SECD NT CL A-1	03/01/2025	Reclassification		4,793,077	4,793,077	4,793,077	4,793,077	0	0	0	0	0	4,793,077	0	0	0	0	07/31/2048
05632@-AC-7	GTD SR SECD NT CL A-3	03/01/2025	Reclassification		4,855,814	4,855,814	4,855,814	4,855,814	0	0	0	0	0	4,855,814	0	0	0	0	07/31/2048
05634W-AB-8	BACARDI MARTINI BV	06/17/2025	Various		6,143,371	6,125,000	6,143,171	0	0	200	0	200	0	6,143,371	0	0	0	140,875	02/01/2035
05635J-AB-6	BACARDI LTD	06/17/2025	Various		2,149,173	2,250,000	2,147,490	0	0	1,683	0	1,683	0	2,149,173	0	0	0	61,425	06/15/2033
056752-AG-3	BAIDU INC	06/30/2025	Maturity @ 100.00		826,000	826,000	836,911	826,699	0	(699)	0	(699)	0	826,000	0	0	0	17,036	06/30/2025
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO	01/23/2025	KEYBANK CAPITAL MARKETS INC		7,647,863	7,910,000	7,886,270	7,905,768	0	159	0	159	0	7,905,928	0	(258,065)	(258,065)	83,846	08/15/2026
05969B-AD-5	BANCO SANTDR MX SA INSTITUCIN DE BANCA M	01/27/2025	Call @ 100.11		4,304,805	4,300,000	4,847,820	4,336,542	0	(31,737)	0	(31,737)	0	4,304,805	0	0	0	64,843	04/17/2025
05971P-AB-4	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL	03/01/2025	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	12/29/2049
05974E-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M	01/31/2025	Paydown		125,946	125,946	125,946	125,946	0	0	0	0	0	125,946	0	0	0	3,373	01/31/2041
06406R-AH-0	BANK OF NEW YORK MELLON CORP	01/10/2025	WELLS FARGO SECURITIES, LLC		8,247,040	8,500,000	8,481,130	8,492,906	0	66	0	66	0	8,492,973	0	(245,933)	(245,933)	68,177	04/28/2028
06406Y-AA-0	BANK OF NEW YORK MELLON CORP	01/22/2025	GOLDMAN SACHS AND CO. LLC		324,447	350,000	328,269	339,726	0	9,960	0	9,960	0	339,846	0	(15,399)	(15,399)	60,913	08/23/2029
06417X-AE-1	BANK OF NOVA SCOTIA	02/20/2025	MORGAN STANLEY & CO LLC		4,547,182	5,383,000	4,888,820	5,010,354	0	6,459	0	6,459	0	5,016,813	0	(469,632)	(469,632)	72,902	02/02/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06738E-AN-5	BARCLAYS PLC	03/04/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		3,772,455	3,781,000	3,809,093	3,784,780	0	(629)	0	(629)	0	3,784,152	0	(11,697)	(11,697)	107,063	01/12/2026
06738E-CY-9	BARCLAYS PLC	03/31/2025	Various		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	26,090	02/25/2031
06738E-CZ-6	BARCLAYS PLC	03/31/2025	Various		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	28,122	02/25/2036
07274E-AM-5	BAYER US FINANCE LLC	01/06/2025	HSBC SECURITIES (USA) INC		6,900,138	6,900,000	6,840,246	6,841,803	0	11	0	11	0	6,841,813	0	58,325	58,325	60,615	11/21/2053
07274N-BD-4	BAYER US FINANCE II LLC	04/25/2025	DEUTSCHE BANK SECURITIES INC.		838,675	1,250,000	1,038,313	1,075,565	0	2,130	0	2,130	0	1,076,409	0	(237,734)	(237,734)	35,375	07/15/2042
075887-BG-3	BECTON DICKINSON AND CO	04/25/2025	U.S. BANCORP INVESTMENTS, INC.		4,077,729	4,749,000	4,992,427	4,951,053	0	(2,151)	0	(2,151)	0	4,948,902	0	(871,174)	(871,174)	82,198	12/15/2044
075887-BX-6	BECTON DICKINSON AND CO	04/24/2025	INTL FCSTONE FINANCIAL INC.		2,513,190	3,000,000	3,045,420	3,039,248	0	(231)	0	(231)	0	3,039,121	0	(525,931)	(525,931)	54,083	06/06/2047
076910-AA-6	BEEHIVE TL 1L 10/15/2040	01/01/2025	Adjustment		(399,296)	(399,296)	(399,296)	(394,139)	0	(5,157)	0	(5,157)	0	(399,296)	0	0	0	(1,935,069)	10/15/2040
084423-AV-4	W R BERKLEY CORP	05/07/2025	BARCLAYS CAPITAL INC.		1,326,262	1,940,000	2,054,538	2,046,393	0	(880)	0	(880)	0	2,045,513	0	(719,252)	(719,252)	41,705	03/30/2052
08860H-AA-2	BHARTI AIRTEL LTD	06/10/2025	Maturity @ 100.00		13,350,000	13,350,000	13,411,594	13,353,751	0	(3,751)	0	(3,751)	0	13,350,000	0	0	0	292,031	06/10/2025
09062X-AF-0	BIOGEN INC	06/27/2025	Call @ 100.00		5,675,000	5,675,000	5,848,685	5,684,932	0	(9,932)	0	(9,932)	0	5,675,000	0	0	0	180,039	09/15/2025
09076A-AA-5	BIOCEANICO SOVEREIGN CERTIFICATE LTD	06/05/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/05/2034
092113-AN-9	BLACK HILLS CORP	04/24/2025	MORGAN STANLEY & CO LLC		600,502	765,000	730,831	736,073	0	250	0	250	0	736,323	0	(135,821)	(135,821)	19,635	09/15/2046
093645-AJ-8	BLOCK COMMUNICATIONS INC	01/01/2025	Adjustment		0	0	(911)	228	0	(752)	0	(752)	0	(524)	0	524	524	11,846	03/01/2028
09581#-AA-2	GTD SR SECD NT CL A-1	03/01/2025	Reclassification		58,882,000	58,882,000	58,882,000	58,882,000	0	0	0	0	0	58,882,000	0	0	0	0	08/22/2043
09581#-AB-0	GTD SR SECD NT CL A-2	03/01/2025	Reclassification		28,742,400	28,742,400	28,742,400	28,742,400	0	0	0	0	0	28,742,400	0	0	0	0	08/22/2043
09581@-AA-4	GTD SR SECD NT CL A-1	03/01/2025	Reclassification		59,118,000	59,118,000	59,118,000	59,118,000	0	0	0	0	0	59,118,000	0	0	0	0	08/22/2043
09581@-AB-2	GTD SR SECD NT CL A-2	03/01/2025	Reclassification		28,857,600	28,857,600	28,857,600	28,857,600	0	0	0	0	0	28,857,600	0	0	0	0	08/22/2043
096630-AF-5	BOARDWALK PIPELINES LP	03/12/2025	GOLDMAN SACHS & CO.		3,666,478	3,700,000	3,625,963	3,675,823	0	2,829	0	2,829	0	3,677,593	0	(11,115)	(11,115)	292,971	07/15/2027
097023-BZ-7	BOEING CO	05/12/2025	GOLDMAN SACHS & CO.		2,414,402	3,650,000	3,499,487	3,513,127	0	1,327	0	1,327	0	3,514,454	0	(1,100,052)	(1,100,052)	92,619	03/01/2048
097023-CQ-6	BOEING CO	05/12/2025	JEFFERIES LLC		959,070	1,400,000	1,317,246	1,323,523	0	643	0	643	0	1,324,167	0	(365,097)	(365,097)	41,125	02/01/2050
09779#-AA-4	GTD SR SECD NT CL A-1	03/01/2025	Reclassification		13,040,625	13,040,625	13,040,625	13,040,625	0	0	0	0	0	13,040,625	0	0	0	0	07/31/2043
09779@-AA-6	GTD SR SECD NT CL A-1	03/01/2025	Reclassification		27,084,375	27,084,375	27,084,375	27,084,375	0	0	0	0	0	27,084,375	0	0	0	0	07/31/2043
09951L-AA-1	BOOZ ALLEN HAMILTON INC	03/27/2025	Millenium Advisors		637,611	671,000	671,000	671,000	0	5,782	0	5,782	0	671,000	0	(33,389)	(33,389)	27,448	09/01/2028
09951L-AD-5	BOOZ ALLEN HAMILTON INC	06/17/2025	Various		12,560,820	12,500,000	12,561,475	0	0	(655)	0	(655)	0	12,560,820	0	0	0	192,135	04/15/2035
101137-AS-6	BOSTON SCIENTIFIC CORP	03/12/2025	JANE STREET EXECUTION SERVICES, LLC		984,750	1,000,000	972,100	989,169	0	625	0	625	0	989,794	0	(5,044)	(5,044)	21,333	03/01/2028
10115C-AB-0	TRUSTEES OF BOSTON UNIVERSITY	04/25/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		3,444,263	5,250,000	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	(1,805,738)	(1,805,738)	107,684	10/01/2050
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC	03/10/2025	MUFG SECURITIES AMERICAS INC.		9,920,893	10,115,000	10,026,190	10,077,626	0	1,775	0	1,775	0	10,079,401	0	(158,508)	(158,508)	188,052	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC	01/23/2025	GOLDMAN SACHS AND CO. LLC		7,330,275	7,500,000	7,698,300	7,583,092	0	(1,368)	0	(1,368)	0	7,581,724	0	(251,449)	(251,449)	68,803	11/06/2028
110122-CR-7	BRISTOL-MYERS SQUIBB CO	05/01/2025	DAIWA CAPITAL MARKETS AMERICA INC.		1,320,065	1,660,000	1,646,023	1,647,766	0	93	0	93	0	1,647,859	0	(327,794)	(327,794)	36,451	10/26/2049
110122-DH-8	BRISTOL-MYERS SQUIBB CO	06/25/2025	Various		10,360,631	10,593,000	10,316,505	10,357,013	0	3,618	0	3,618	0	10,360,631	0	0	0	299,399	05/15/2044
110122-DJ-4	BRISTOL-MYERS SQUIBB CO	06/25/2025	Various		1,022,056	1,000,000	1,026,810	0	0	(6)	0	(6)	0	1,022,056	0	0	0	18,056	08/15/2045
11135F-AS-0	BROADCOM INC	02/25/2025	Various		11,241,827	11,850,000	11,835,069	11,840,854	0	143	0	143	0	11,840,997	0	(599,170)	(599,170)	138,120	11/15/2032
11135F-BG-5	BROADCOM INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.		5,861,632	6,000,000	5,964,531	5,967,352	0	761	0	761	0	5,967,617	0	(105,985)	(105,985)	704,400	02/15/2051
11271L-AC-6	BROOKFIELD FINANCE INC	02/06/2025	MARKETAXESS CORPORATION		1,234,729	1,265,000	1,260,623	1,263,480	0	47	0	47	0	1,263,527	0	(28,798)	(28,798)	26,312	01/25/2028
114259-AQ-7	BROOKLYN UNION GAS CO	01/01/2025	Adjustment		5,481,000	0	0	0	0	0	0	0	0	(30,000,000)	0	5,481,000	5,481,000	640,950	03/15/2048
114259-AT-1	BROOKLYN UNION GAS CO	03/27/2025	JANE STREET EXECUTION SERVICES, LLC		12,516,664	13,060,000	13,094,898	13,075,760	0	(878)	0	(878)	0	13,074,882	0	(558,218)	(558,218)	274,337	03/04/2029
120568-AX-8	BUNGE LIMITED FINANCE CORP	01/23/2025	MARKETAXESS CORPORATION		1,717,345	1,757,000	1,755,366	1,756,707	0	11	0	11	0	1,756,718	0	(39,373)	(39,373)	25,220	08/15/2026
120568-AZ-3	BUNGE LIMITED FINANCE CORP	01/29/2025	MARKETAXESS CORPORATION		7,992,312	8,198,000	8,180,722	8,192,744	0	146	0	146	0	8,192,890	0	(200,578)	(200,578)	106,745	09/25/2027
12504P-AD-2	CBOM FINANCE PLC	04/07/2025	Paydown		114,429	0	0	114,429	0	0	0	0	0	114,429	0	0	0	0	10/05/2027
12542R-J@-0	CHS INC	01/25/2025	Maturity @ 100.00		1,900,000	1,900,000	1,939,620	1,900,376	0	(376)	0	(376)	0	1,900,000	0	0	0	43,510	01/25/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12542R-N#-3	CHS INC	03/03/2025	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	132,050	07/16/2039
12542R-N@-5	CHS INC	03/21/2025	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	85,036	07/16/2037
125523-AH-3	CIGNA GROUP	03/28/2025	TD SECURITIES (USA) LLC		13,085,820	13,200,000	13,541,352	13,344,269	0	(9,257)	0	(9,257)	0	13,335,011	0	(249,191)	(249,191)	266,292	10/15/2028
12572Q-AG-0	CME GROUP INC	03/15/2025	Maturity @ 100.00		5,000,000	5,000,000	4,990,550	4,999,786	0	214	0	214	0	5,000,000	0	0	0	75,000	03/15/2025
126117-AV-2	CNA FINANCIAL CORP	03/20/2025	JANE STREET EXECUTION SERVICES, LLC		4,840,350	5,000,000	4,995,100	4,997,852	0	100	0	100	0	4,997,952	0	(157,602)	(157,602)	75,833	05/01/2029
12626P-AM-5	CRH AMERICA INC	05/18/2025	Maturity @ 100.00		2,000,000	2,000,000	1,983,560	1,999,271	0	729	0	729	0	2,000,000	0	0	0	38,750	05/18/2025
126650-CL-2	CVS HEALTH CORP	02/20/2025	MORGAN STANLEY & CO LLC		497,900	500,000	494,970	499,679	0	(6,136)	0	(6,136)	0	499,760	0	(1,860)	(1,860)	287,488	07/20/2025
126650-CZ-1	CVS HEALTH CORP	05/12/2025	Various		13,697,664	16,330,000	16,236,919	16,259,300	0	(4,499)	0	(4,499)	0	16,254,801	0	(2,557,137)	(2,557,137)	515,975	03/25/2048
12743*-AA-5	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR	02/10/2025	Paydown		26,171	26,171	26,171	26,171	0	0	0	0	0	26,171	0	0	0	102	04/10/2046
12762*-AA-1	CDI TUSCANY INTERMEDIATE HOLDINGS LLC	06/30/2025	Paydown		904,123	904,124	904,124	904,122	0	0	0	0	0	904,123	0	0	0	20,123	06/30/2040
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC	03/04/2025	Call @ 100.00		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	59	10/01/2043
134429-BK-4	CAMPBELL'S CO	05/07/2025	GOLDMAN SACHS & CO.		2,003,760	3,140,000	2,972,092	2,985,452	0	1,349	0	1,349	0	2,986,801	0	(983,041)	(983,041)	52,878	04/24/2050
136385-AX-9	CANADIAN NATURAL RESOURCES LTD	01/24/2025	MARKETAXESS CORPORATION		4,744,125	4,850,000	4,738,289	4,813,902	0	1,023	0	1,023	0	4,814,924	0	(70,800)	(70,800)	29,046	06/01/2027
14040H-BG-9	CAPITAL ONE FINANCIAL CORP	01/06/2025	Call @ 100.00		4,015,000	4,015,000	3,830,320	4,012,867	0	2,133	0	2,133	0	4,015,000	0	0	0	53,890	02/05/2025
14040H-BN-4	CAPITAL ONE FINANCIAL CORP	02/20/2025	Various		13,268,627	13,575,000	13,684,121	13,603,058	0	(741)	0	(741)	0	13,602,317	0	(333,690)	(333,690)	206,016	03/09/2027
14040H-DH-5	CAPITAL ONE FINANCIAL CORP	06/17/2025	Various		2,431,395	2,500,000	2,430,175	0	0	1,220	0	1,220	0	2,431,395	0	0	0	57,614	07/26/2035
14040H-DJ-1	CAPITAL ONE FINANCIAL CORP	06/17/2025	Various		480,561	480,000	480,538	0	0	23	0	23	0	480,561	0	0	0	11,294	01/30/2036
143658-BL-5	CARNIVAL CORP	05/22/2025	Call @ 100.00		1,254,000	1,254,000	1,293,655	1,256,576	0	(2,576)	0	(2,576)	0	1,254,000	0	0	0	67,873	03/01/2026
14448C-AS-3	CARRIER GLOBAL CORP	05/13/2025	MORGAN STANLEY & CO LLC		4,386,111	6,210,000	5,869,071	5,901,446	0	2,651	0	2,651	0	5,904,097	0	(1,517,987)	(1,517,987)	135,130	04/05/2050
14627*-AD-6	SR NT SER D	03/21/2025	Various		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	28,889	02/19/2037
14988#-AA-1	SR SECD NT	05/15/2025	Paydown		14,506,573	14,506,574	14,216,442	14,377,372	0	129,202	0	129,202	0	14,506,573	0	0	0	277,690	03/24/2031
14989@-AA-2	SR SECD NT	05/15/2025	Paydown		2,492,068	2,492,068	2,492,068	2,492,068	0	0	0	0	0	2,492,068	0	0	0	87,805	11/15/2037
15103J-AA-0	CELEO REDES OPERACION CHILE SA	06/22/2025	Paydown		103,974	103,974	104,206	104,196	0	(222)	0	(222)	0	103,974	0	0	0	2,703	06/22/2047
151191-BR-3	CELULOSA ARAUCO Y CONSTITUCION SA	06/17/2025	Various		2,821,000	2,821,000	2,821,000	0	0	0	0	0	0	2,821,000	0	0	0	20,339	05/05/2032
15135B-AT-8	CENTENE CORP	02/20/2025	J.P. MORGAN SECURITIES LLC		1,760,904	1,850,000	1,889,250	1,867,877	0	(4,890)	0	(4,890)	0	1,867,037	0	(106,133)	(106,133)	40,315	12/15/2029
15135B-AV-3	CENTENE CORP	02/25/2025	CITADEL SECURITIES INSTITUTIONAL LL		282,341	312,000	276,840	287,343	0	1,467	0	1,467	0	287,985	0	(5,644)	(5,644)	10,649	02/15/2030
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC	03/13/2025	Various		4,249,457	4,250,000	4,249,448	4,249,455	0	2	0	2	0	4,249,457	0	0	0	46,963	06/01/2052
161175-CR-3	CHARTER COMMUNICATIONS OPERATING LLC	06/17/2025	Various		1,964,877	1,900,000	1,965,493	0	0	(616)	0	(616)	0	1,964,877	0	0	0	67,756	06/01/2034
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC	02/20/2025	MORGAN STANLEY & CO LLC		19,273,895	20,500,000	20,484,625	20,493,070	0	184	0	184	0	20,493,254	0	(1,219,359)	(1,219,359)	202,267	11/15/2029
166756-AT-3	CHEVRON USA INC	05/05/2025	DEUTSCHE BANK SECURITIES INC.		10,367	10,000	14,925	14,127	0	(60,248)	0	(60,248)	0	14,054	0	(3,687)	(3,687)	172,008	03/01/2041
16876D-AA-6	CHILDREN'S HOSPITAL (WASHINGTON)	06/02/2025	Various		27,684,549	30,145,000	29,381,052	29,448,454	0	5,212	0	5,212	0	29,453,666	0	(1,769,117)	(1,769,117)	685,654	07/15/2050
171265-C#-6	1ST MTG BD 2020 SER A TRANCHE B	04/30/2025	Paydown		51,429	51,429	51,429	51,429	0	0	0	0	0	51,429	0	0	0	748	10/30/2050
17275R-AF-9	CISCO SYSTEMS INC	04/28/2025	JEFFERIES LLC		15,247	15,000	18,880	17,636	0	(42)	0	(42)	0	17,619	0	(2,372)	(2,372)	651	01/15/2040
172967-BU-4	CITIGROUP INC	05/21/2025	Various		17,628,608	17,430,000	17,824,267	17,799,065	0	(8,376)	0	(8,376)	0	17,790,689	0	(162,081)	(162,081)	605,530	02/22/2033
172967-LU-3	CITIGROUP INC	01/06/2025	GOLDMAN SACHS & CO.		7,425,090	9,000,000	7,092,900	7,194,145	0	1,464	0	1,464	0	7,195,609	0	229,481	229,481	158,029	01/24/2039
172967-MD-0	CITIGROUP INC	04/23/2025	JANE STREET EXECUTION SERVICES, LLC		1,229,790	1,500,000	1,607,910	1,596,024	0	(756)	0	(756)	0	1,595,268	0	(365,478)	(365,478)	52,506	07/23/2048
172967-PU-9	CITIGROUP INC	06/17/2025	Various		22,043,841	22,500,000	22,036,313	0	0	7,528	0	7,528	0	22,043,841	0	0	0	538,038	01/24/2036
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATING CO	03/28/2025	JANE STREET EXECUTION SERVICES, LLC		608,351	633,000	603,635	622,182	0	(1,930)	0	(1,930)	0	622,945	0	(14,594)	(14,594)	63,788	04/01/2028
198280-AF-6	COLUMBIA PIPELINE GROUP INC	03/24/2025	Call @ 100.00		11,304,000	11,304,000	12,428,350	11,342,221	0	(38,221)	0	(38,221)	0	11,304,000	0	0	0	159,669	06/01/2025
20030N-BY-6	COMCAST CORP	03/18/2025	GOLDMAN SACHS AND CO. LLC		7,102,100	7,250,000	7,367,668	7,276,157	0	(2,916)	0	(2,916)	0	7,273,240	0	(171,140)	(171,140)	151,525	02/01/2027
20030N-CA-7	COMCAST CORP	02/13/2025	GOLDMAN SACHS AND CO. LLC		8,125,150	8,500,000	8,475,010	8,491,774	0	299	0	299	0	8,492,073	0	(366,923)	(366,923)	133,131	02/15/2028
20030N-DS-7	COMCAST CORP	03/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	34,420	11/01/2051
200340-AQ-0	COMERICA INC	03/26/2025	Various		10,115,392	10,296,000	10,180,126	10,268,182	0	4,116	0	4,116	0	10,272,298	0	(156,906)	(156,906)	258,290	07/22/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
200447-AJ-9	COMISION FEDERAL DE ELECTRICIDAD	05/02/2025	Various		3,334,791	4,975,000	4,691,100	4,708,603	0	1,624	0	1,624	0	4,710,227	0	(1,375,436)	(1,375,436)	169,275	02/09/2051
20268J-AC-7	COMMONSPIRIT HEALTH	04/28/2025	LOOP CAPITAL MARKETS L.L.C.		530,754	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(169,246)	(169,246)	16,934	10/01/2049
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA	06/17/2025	Various		4,410,120	5,000,000	4,396,800	0	0	34,946	0	34,946	0	4,410,120	0	0	0	48,877	03/14/2032
20826F-AG-1	CONOCOPHILLIPS CO	05/15/2025	Maturity @ 100.00		6,000,000	6,000,000	5,840,940	5,992,921	0	7,079	0	7,079	0	6,000,000	0	0	0	100,500	05/15/2025
20826F-BU-9	CONOCOPHILLIPS CO	04/25/2025	U.S. BANCORP INVESTMENTS, INC.		449,485	500,000	540,865	535,697	0	(1,408)	0	(1,408)	0	535,354	0	(85,869)	(85,869)	36,617	06/01/2045
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK	05/02/2025	J.P. MORGAN SECURITIES LLC		392,876	520,000	603,788	596,966	0	(710)	0	(710)	0	596,256	0	(203,380)	(203,380)	12,210	04/01/2050
21036P-AT-5	CONSTELLATION BRANDS INC	04/28/2025	DEUTSCHE BANK SECURITIES INC.		2,434,860	3,000,000	2,939,130	2,946,393	0	406	0	406	0	2,946,800	0	(511,940)	(511,940)	63,750	05/09/2047
210518-DH-6	CONSUMERS ENERGY CO	04/23/2025	J.P. MORGAN SECURITIES LLC		900,354	1,275,000	1,437,422	1,424,571	0	(1,210)	0	(1,210)	0	1,423,362	0	(523,008)	(523,008)	32,601	08/01/2051
210518-DJ-2	CONSUMERS ENERGY CO	06/13/2025	Not Available		2,140,600	4,000,000	3,964,960	3,967,276	0	275	0	275	0	3,967,551	0	(1,826,951)	(1,826,951)	184,444	05/01/2060
21684A-AF-3	COOPERATIEVE RABOBANK UA	02/19/2025	WELLS FARGO SECURITIES, LLC		2,457,350	2,500,000	2,534,100	2,506,932	0	(598)	0	(598)	0	2,506,334	0	(48,984)	(48,984)	54,427	07/21/2026
21688A-AE-2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC	05/21/2025	Maturity @ 100.00		15,000,000	15,000,000	14,669,700	14,985,013	0	14,987	0	14,987	0	15,000,000	0	0	0	253,125	05/21/2025
219350-AR-6	CORNING INC	05/12/2025	CITADEL SECURITIES INSTITUTIONAL LL		3,076,440	3,000,000	3,562,500	3,114,917	0	(24,974)	0	(24,974)	0	3,089,943	0	(13,503)	(13,503)	161,917	08/15/2036
21987B-BL-1	CORPORACION NACIONAL DEL COBRE DE CHILE	06/17/2025	Various		7,497,312	7,500,000	7,497,225	0	0	87	0	87	0	7,497,312	0	0	0	203,088	01/13/2035
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC	01/30/2025	Paydown		350,594	350,594	350,594	350,600	0	(6)	0	(6)	0	350,594	0	0	0	11,524	07/01/2050
22160K-AM-7	COSTCO WHOLESALE CORP	02/07/2025	MARKETAXESS CORPORATION		2,036,391	2,100,000	2,016,282	2,073,791	0	1,173	0	1,173	0	2,074,964	0	(38,573)	(38,573)	14,350	05/18/2027
224044-AG-2	COX COMMUNICATIONS INC	06/15/2025	Maturity @ 100.00		5,340,000	5,340,000	5,311,645	5,339,242	0	758	0	758	0	5,340,000	0	0	0	203,588	06/15/2025
224044-CE-5	COX COMMUNICATIONS INC	02/01/2025	Maturity @ 100.00		10,000,000	10,000,000	9,812,500	9,998,098	0	1,902	0	1,902	0	10,000,000	0	0	0	192,500	02/01/2025
224044-CK-1	COX COMMUNICATIONS INC	04/25/2025	U.S. BANCORP INVESTMENTS, INC.		774,990	1,000,000	993,860	994,878	0	67	0	67	0	994,904	0	(219,914)	(219,914)	32,328	08/15/2047
22406#-AA-8	COYOTE CREEK MINING CO LLC	06/28/2025	Paydown		1,762,116	1,762,116	1,754,536	1,756,609	0	5,508	0	5,508	0	1,762,116	0	0	0	21,491	12/28/2040
225401-AC-2	UBS GROUP AG	03/12/2025	CITIGROUP GLOBAL MARKETS INC.		5,766,521	5,850,000	5,755,672	5,815,745	0	2,094	0	2,094	0	5,817,839	0	(51,319)	(51,319)	169,781	01/09/2028
22959#-AA-9	CSOLAR IV SOUTH LLC	06/30/2025	Paydown		608,995	608,995	644,495	634,011	0	(25,017)	0	(25,017)	0	608,995	0	0	0	19,988	09/30/2038
232820-AK-6	CYTEC INDUSTRIES INC	02/03/2025	Call @ 100.00		5,703,000	5,703,000	5,668,212	5,701,462	0	1,538	0	1,538	0	5,703,000	0	0	0	56,317	05/01/2025
233254-AA-9	DG-CS MASTER BORROWER LLC	03/31/2025	Paydown		815,196	815,196	815,196	815,196	0	0	0	0	0	815,196	0	0	0	14,307	09/30/2040
23345M-AC-1	DT MIDSTREAM INC	02/25/2025	JANE STREET EXECUTION SERVICES, LLC		4,164,167	4,475,000	4,468,825	4,470,481	0	81	0	81	0	4,470,562	0	(306,396)	(306,396)	70,021	04/15/2032
23359M-A*-1	DP LION HOLDCO LLC SER 2023-1 CL A-1	03/01/2025	Paydown		31,814,342	31,870,152	31,870,152	31,814,342	0	0	0	0	0	31,814,342	0	0	0	0	11/30/2043
233851-BW-3	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	05/19/2025	Various		6,489,780	6,500,000	6,422,500	6,496,625	0	1,921	0	1,921	0	6,498,546	0	(8,766)	(8,766)	79,017	05/19/2025
233851-DT-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	04/16/2025	WELLS FARGO SECURITIES LLC		43,676,750	45,000,000	44,891,550	44,954,359	0	2,920	0	2,920	0	44,957,279	0	(1,280,529)	(1,280,529)	1,258,347	02/22/2029
23386#-AH-5	DAIRY FARMERS	12/31/2025	Maturity @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	313,960	12/17/2024
23386#-AK-8	DAIRY FARMERS OF AMERICA	01/06/2025	Maturity @ 100.00		500,000	500,000	536,000	500,064	0	(64)	0	(64)	0	500,000	0	0	0	9,225	01/06/2025
244199-AW-5	DEERE & CO	01/15/2025	MARKETAXESS CORPORATION		1,606,794	1,515,000	1,911,672	1,651,358	0	(1,393)	0	(1,393)	0	1,649,965	0	(43,171)	(43,171)	28,943	10/01/2028
244199-BK-0	DEERE & CO	04/23/2025	GOLDMAN SACHS & CO.		1,528,860	2,000,000	2,252,243	2,230,273	0	(1,932)	0	(1,932)	0	2,228,342	0	(699,482)	(699,482)	39,375	04/15/2050
24422E-VB-2	JOHN DEERE CAPITAL CORP	05/23/2025	Various		5,776,414	5,975,000	5,971,714	5,974,159	0	274	0	274	0	5,974,245	0	(197,831)	(197,831)	114,520	09/14/2026
245828-AA-2	DELAWARE BASIN RESIDUE, LLC	06/30/2025	Direct		4,174,598	4,174,598	4,174,598	4,174,598	0	0	0	0	0	4,174,598	0	0	0	83,150	09/30/2036
249818-AA-9	SR SECD NT	04/30/2025	Paydown		68,182	112,500	112,500	44,318	0	(44,318)	0	(44,318)	0	68,182	0	0	0	3,437	01/31/2047
25156P-AD-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	02/25/2025	GOLDMAN SACHS & CO.		2,047,146	1,640,000	2,578,359	2,174,544	0	(9,568)	0	(9,568)	0	2,164,975	0	(117,829)	(117,829)	35,818	06/01/2032
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	04/24/2025	Various		12,298,210	12,500,000	12,484,375	12,496,375	0	9,656	0	9,656	0	12,496,880	0	(198,670)	(198,670)	373,600	01/19/2027
254687-EB-8	WALT DISNEY CO	02/25/2025	J.P. MORGAN SECURITIES LLC		5,810,626	5,219,000	6,817,371	6,271,816	0	(11,844)	0	(11,844)	0	6,259,972	0	(449,346)	(449,346)	65,875	12/15/2035
254687-EZ-5	WALT DISNEY CO	05/05/2025	J.P. MORGAN SECURITIES LLC		6,907,462	5,623,000	9,231,167	8,745,424	0	(33,697)	0	(33,697)	0	8,711,727	0	(1,804,265)	(1,804,265)	187,629	12/01/2045
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC	03/15/2025	Maturity @ 100.00		5,450,000	5,450,000	5,214,395	5,444,208	0	5,792	0	5,792	0	5,450,000	0	0	0	94,013	03/15/2025
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC	06/12/2025	Call @ 91.58		3,201,500	3,496,000	3,251,862	3,304,763	0	(172,477)	0	(172,477)	0	3,201,500	0	0	0	347,956	03/20/2028
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC	06/12/2025	Call @ 68.98		5,333,869	7,733,000	9,105,917	5,350,863	0	(3,630,923)	0	(3,630,923)	0	5,333,869	0	0	0	203,320	09/20/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC	06/10/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		1,749,615	2,625,000	2,964,073	2,934,616	0	(3,346)	0	(3,346)	0	2,931,270	0	(1,181,655)	(1,181,655)	69,847	05/15/2050
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC	06/10/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		7,656,277	13,417,000	13,375,765	13,380,122	0	205	0	205	0	13,380,328	0	(5,724,051)	(5,724,051)	396,547	09/15/2055
256677-AH-8	DOLLAR GENERAL CORP	05/01/2025	JANE STREET EXECUTION SERVICES, LLC		433,971	597,000	679,487	671,266	0	(642)	0	(642)	0	670,624	0	(236,653)	(236,653)	14,297	04/03/2050
25746U-DX-4	DOMINION ENERGY INC	06/17/2025	Various		4,985,032	5,000,000	4,984,700	0	0	332	0	332	0	4,985,032	0	0	0	72,667	03/15/2035
260543-BJ-1	DOW CHEMICAL CO	03/20/2025	Millenium Advisors		612,876	550,000	700,024	607,890	0	(2,331)	0	(2,331)	0	605,559	0	7,317	7,317	15,774	11/01/2029
260543-CG-6	DOW CHEMICAL CO	04/28/2025	WELLS FARGO SECURITIES LLC		7,883	10,000	10,062	10,047	0	(1)	0	(1)	0	10,046	0	(2,163)	(2,163)	199	11/15/2042
260543-DM-2	DOW CHEMICAL CO	06/25/2025	Various		7,989,396	8,130,000	7,988,881	0	0	515	0	515	0	7,989,396	0	0	0	139,746	03/15/2055
26113*-AA-7	DYAL IV ISSUER B	03/01/2025	Reclassification		3,850,000	3,850,000	3,850,000	3,850,000	0	0	0	0	0	3,850,000	0	0	0	0	02/22/2041
26113@-AA-5	DYAL IV ISSUER A	03/01/2025	Reclassification		7,150,000	7,150,000	7,150,000	7,150,000	0	0	0	0	0	7,150,000	0	0	0	0	02/22/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC	03/31/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	650,000	09/30/2042
26442C-AP-9	DUKE ENERGY CAROLINAS LLC	05/01/2025	JANE STREET EXECUTION SERVICES, LLC		1,880,584	2,480,000	2,918,315	2,860,866	0	(4,809)	0	(4,809)	0	2,856,057	0	(975,473)	(975,473)	39,008	06/01/2045
26442C-AT-1	DUKE ENERGY CAROLINAS LLC	05/01/2025	MORGAN STANLEY & CO LLC		337,539	460,000	521,557	515,733	0	(587)	0	(587)	0	515,146	0	(177,607)	(177,607)	7,139	12/01/2047
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC	05/01/2025	MORGAN STANLEY & CO LLC		1,123,088	1,700,000	1,695,444	1,696,021	0	36	0	36	0	1,696,057	0	(572,969)	(572,969)	38,836	08/15/2049
26442C-BC-7	DUKE ENERGY CAROLINAS LLC	05/07/2025	Various		2,572,655	3,740,000	3,726,050	3,727,166	0	103	0	103	0	3,727,269	0	(1,154,614)	(1,154,614)	71,900	04/15/2051
26444H-AA-9	DUKE ENERGY FLORIDA LLC	05/01/2025	MORGAN STANLEY & CO LLC		644,478	920,000	982,827	976,467	0	(634)	0	(634)	0	975,833	0	(331,355)	(331,355)	18,334	10/01/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC	05/01/2025	MORGAN STANLEY & CO LLC		1,972,025	2,500,000	3,108,025	3,046,752	0	(5,622)	0	(5,622)	0	3,041,129	0	(1,069,104)	(1,069,104)	83,708	07/15/2048
26746*-AA-2	DYAL CAP PARTNERS III SER A ISSUER (B)	03/01/2025	Reclassification		21,895,904	21,895,904	21,895,904	21,895,904	0	0	0	0	0	21,895,904	0	0	0	0	06/15/2040
26746*-AC-8	GTD SR SECD NT SER B	03/01/2025	Reclassification		25,146,957	25,146,957	25,146,957	25,146,957	0	0	0	0	0	25,146,957	0	0	0	0	06/15/2044
26746@-AA-0	DYAL III ISSUER A	03/01/2025	Reclassification		38,104,096	38,104,096	38,104,096	38,104,096	0	0	0	0	0	38,104,096	0	0	0	0	06/15/2040
26746@-AC-6	GTD SR SECD NT SER B	03/01/2025	Reclassification		32,005,217	32,005,217	32,005,217	32,005,217	0	0	0	0	0	32,005,217	0	0	0	0	06/15/2044
268270-AD-7	ENGIE ENERGIA CHILE SA	01/29/2025	Maturity @ 100.00		19,670,000	19,670,000	19,839,549	19,672,194	0	(2,194)	0	(2,194)	0	19,670,000	0	0	0	442,575	01/29/2025
26875P-AT-8	EOG RESOURCES INC	05/05/2025	GOLDMAN SACHS & CO.		5,378,184	6,300,000	6,262,956	6,266,446	0	231	0	231	0	6,266,676	0	(888,492)	(888,492)	18,191	04/15/2050
26882P-BE-1	ERAC USA FINANCE LLC	02/20/2025	STIFEL NICOLAUS AND COMPANY		5,650,950	5,000,000	7,114,573	6,801,752	0	(15,726)	0	(15,726)	0	6,786,026	0	(1,135,076)	(1,135,076)	122,500	10/15/2037
26884A-BF-9	ERP OPERATING LP	01/16/2025	FTN FINANCIAL SECURITIES CORP		1,938,140	2,000,000	1,895,640	1,977,336	0	532	0	532	0	1,977,867	0	(39,727)	(39,727)	12,033	11/01/2026
26884T-AP-7	ERAC USA FINANCE LLC	02/20/2025	GOLDMAN SACHS & CO.		1,988,140	2,000,000	1,996,220	1,999,668	0	(854)	0	(854)	0	1,999,724	0	(11,584)	(11,584)	291,711	11/01/2025
27556*-AB-7	SR NT	04/01/2025	Reclassification		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	0	12/04/2034
27648@-AD-2	EASTERN GAS TRANSMISSION AND STORAGE INC	06/25/2025	Various		5,039,677	4,932,000	5,368,087	5,041,407	0	(1,731)	0	(1,731)	0	5,039,677	0	0	0	119,738	12/15/2044
278642-AZ-6	EBAY INC	05/12/2025	BARCLAYS CAPITAL INC.		1,641,619	2,390,000	2,343,371	2,346,859	0	353	0	353	0	2,347,211	0	(705,592)	(705,592)	44,344	05/10/2051
28249N-AA-9	EIG PEARL HOLDINGS SARL	02/28/2025	Paydown		33,107	33,107	33,107	33,107	0	0	0	0	0	33,107	0	0	0	587	08/31/2036
290408-AB-9	ELWOOD ENERGY LLC	05/13/2025	Various		572,421	565,400	565,400	565,400	0	7,021	0	7,021	0	572,421	0	0	0	28,618	07/05/2026
29248O-AM-2	ENERGY TRANSFER LP	02/25/2025	SMBC NIKKO SECURITIES AMERICA, INC.		4,842,350	5,000,000	4,991,050	4,995,644	0	576	0	576	0	4,995,774	0	(153,424)	(153,424)	195,926	09/15/2029
29250N-AR-6	ENBRIDGE INC	03/28/2025	BARCLAYS CAPITAL INC FIXED INC		5,357,503	5,465,000	5,489,647	5,471,879	0	(1,080)	0	(1,080)	0	5,471,190	0	(113,686)	(113,686)	171,910	07/15/2027
29261H-AA-3	ENDEAVOUR MINING PLC	05/23/2025	Call @ 100.00		8,136,000	8,136,000	7,407,383	7,812,721	0	323,279	0	323,279	0	8,136,000	0	0	0	255,380	10/14/2026
29273R-BE-8	ENERGY TRANSFER LP	02/25/2025	CITADEL SECURITIES INSTITUTIONAL LL		2,482,532	2,600,000	2,897,232	2,815,821	0	(2,837)	0	(2,837)	0	2,812,984	0	(330,452)	(330,452)	56,976	03/15/2035
29273V-BE-9	ENERGY TRANSFER LP	03/31/2025	Various		9,987,353	10,000,000	9,987,200	0	0	153	0	153	0	9,987,353	0	0	0	42,750	04/01/2035
29364D-AV-2	ENTERGY ARKANSAS LLC	03/19/2025	DEUTSCHE BANK SECURITIES INC.		2,942,790	3,000,000	2,997,960	2,999,242	0	45	0	45	0	2,999,287	0	(56,497)	(56,497)	36,333	06/01/2028
29364W-AK-4	ENTERGY LOUISIANA LLC	06/30/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,398,230	11/01/2024
29364W-AU-2	ENTERGY LOUISIANA LLC	03/25/2025	Call @ 100.00		2,000,000	2,000,000	1,998,340	1,999,967	0	33	0	33	0	2,000,000	0	0	0	36,540	04/01/2025
29365T-AH-7	ENTERGY TEXAS INC	04/28/2025	WELLS FARGO SECURITIES LLC		3,555,040	4,000,000	3,989,200	3,992,299	0	213	0	213	0	3,992,436	0	(437,396)	(437,396)	104,500	03/30/2039
29366M-AB-4	ENTERGY ARKANSAS LLC	05/07/2025	MORGAN STANLEY & CO LLC		574,180	1,000,000	858,120	869,074	0	1,076	0	1,076	0	870,150	0	(295,970)	(295,970)	10,526	06/15/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29366M-AC-2	ENTERGY ARKANSAS LLC	05/07/2025	BARCLAYS CAPITAL INC.		3,548,232	5,400,000	5,366,412	5,370,002	0	234	0	234	0	5,370,236	0	(1,822,004)	(1,822,004)	71,858	06/15/2052
29366W-AB-2	ENTERGY MISSISSIPPI LLC	05/02/2025	Various		1,305,058	1,925,000	2,035,842	2,027,155	0	(844)	0	(844)	0	2,026,311	0	(721,253)	(721,253)	28,126	06/01/2051
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC	02/15/2025	Maturity @ 100.00		1,500,000	1,500,000	1,494,750	1,499,933	0	67	0	67	0	1,500,000	0	0	0	28,125	02/15/2025
29660N-AB-5	SR NT CL A5 144A	03/01/2025	Reclassification		27,500,000	27,500,000	27,500,000	27,500,000	0	0	0	0	0	27,500,000	0	0	0	0	06/30/2030
29660N-AC-3	SR NT CL A6 144A	03/01/2025	Reclassification		27,500,000	27,500,000	27,500,000	27,500,000	0	0	0	0	0	27,500,000	0	0	0	0	06/30/2032
30219G-AP-3	EVERNORTH HEALTH INC	05/12/2025	DAIWA CAPITAL MARKETS AMERICA INC.		2,560,768	3,200,000	3,137,088	3,147,290	0	510	0	510	0	3,147,800	0	(587,032)	(587,032)	127,147	07/15/2046
30231G-BG-6	EXXON MOBIL CORP	05/13/2025	Various		12,145,781	15,000,000	19,159,900	18,725,484	0	(37,261)	0	(37,261)	0	18,688,223	0	(6,542,441)	(6,542,441)	419,878	03/19/2050
30231G-BM-3	EXXON MOBIL CORP	04/23/2025	UBS SECURITIES LLC		4,134,060	5,950,000	6,138,842	6,124,396	0	(1,378)	0	(1,378)	0	6,123,018	0	(1,988,958)	(1,988,958)	107,832	04/15/2051
31428X-AT-3	FEDEX CORP	03/04/2025	CORPORATE ACTION		2,458,086	2,478,400	2,449,750	2,457,948	0	138	0	138	0	2,458,086	0	0	0	56,822	08/01/2042
31428X-BF-2	FEDEX CORP	03/18/2025	RBC CAPITAL MARKETS		3,869,647	3,923,000	3,914,997	3,921,882	0	186	0	186	0	3,922,068	0	(52,421)	(52,421)	59,499	04/01/2026
31428X-BQ-8	FEDEX CORP	02/26/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(14,025)	02/15/2048
31428X-CP-9	FEDEX CORP	04/25/2025	J.P. MORGAN SECURITIES LLC		508,714	688,000	572,051	599,654	0	30,352	0	30,352	0	600,148	0	(91,434)	(91,434)	728,081	08/01/2042
31428X-CW-4	FEDEX CORP	05/01/2025	J.P. MORGAN SECURITIES LLC		3,469,924	4,870,000	5,264,227	5,227,738	0	(31,595)	0	(31,595)	0	5,226,292	0	(1,756,368)	(1,756,368)	642,556	02/15/2048
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I	03/13/2025	LOOP CAPITAL MARKETS L.L.C.		6,814,920	7,000,000	6,975,780	6,991,016	0	674	0	674	0	6,991,512	0	(176,592)	(176,592)	119,590	05/15/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I	02/20/2025	RBC CAPITAL MARKETS		7,963,720	8,370,000	8,355,436	8,363,335	0	198	0	198	0	8,363,533	0	(399,813)	(399,813)	78,469	05/21/2029
337738-AR-9	FISERV INC	04/01/2025	MORGAN STANLEY & CO LLC		16,765,384	17,000,000	16,842,990	16,933,185	0	4,082	0	4,082	0	16,937,267	0	(171,883)	(171,883)	358,867	10/01/2028
337932-AJ-6	FIRSTENERGY CORP	04/25/2025	CITADEL SECURITIES INSTITUTIONAL LL		2,317,627	2,783,000	2,842,881	2,835,172	0	(429)	0	(429)	0	2,834,743	0	(517,116)	(517,116)	106,106	07/15/2047
33938E-AU-1	FLEX LTD	06/15/2025	Maturity @ 100.00		9,000,000	9,000,000	8,932,600	8,996,172	0	3,828	0	3,828	0	9,000,000	0	0	0	213,750	06/15/2025
33972P-AA-7	FLNG LIQUEFACTION 2 LLC	03/31/2025	Paydown		1,344,000	1,344,000	1,344,000	1,344,000	0	0	0	0	0	1,344,000	0	0	0	27,720	03/31/2038
341081-FU-6	FLORIDA POWER & LIGHT CO	04/23/2025	JEFFERIES LLC		4,649,940	6,000,000	7,079,700	6,981,348	0	(8,866)	0	(8,866)	0	6,972,482	0	(2,322,542)	(2,322,542)	154,945	03/01/2049
344908-AD-6	FOOTBALL CLUB SER 2020-XI-D TR CTF	03/01/2025	Reclassification		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	0	10/05/2032
34501@-AA-9	SER 2024-XVII-A TR CTF	03/01/2025	Reclassification		19,500,000	19,500,000	19,500,000	19,500,000	0	(511)	0	(511)	0	19,500,000	0	0	0	0	10/05/2028
34501@-AB-7	SER 2024-XVII-B TR CTF	03/01/2025	Reclassification		29,000,000	29,000,000	29,000,000	29,000,000	0	0	0	0	0	29,000,000	0	0	0	0	10/05/2033
34501@-AC-5	SER 2024-XVII-C TR CTF	03/01/2025	Reclassification		21,212,544	21,212,544	21,212,544	21,212,544	0	0	0	0	0	21,212,544	0	0	0	0	10/05/2035
34501@-AD-3	SER 2024-XVII-D TR CTF	03/01/2025	Reclassification		4,606,272	4,606,272	4,606,272	4,606,272	0	0	0	0	0	4,606,272	0	0	0	0	10/05/2043
34501@-AE-1	PROJECT CONFEDERATION	03/01/2025	Reclassification		21,500,000	21,500,000	21,500,000	21,500,000	0	(1,022)	0	(1,022)	0	21,500,000	0	0	0	0	10/05/2028
345370-CS-7	FORD MOTOR CO	03/14/2025	Various		4,484,474	5,000,000	4,480,250	4,482,217	0	2,258	0	2,258	0	4,484,474	0	0	0	70,547	12/08/2046
345397-G9-8	FORD MOTOR CREDIT COMPANY LLC	06/17/2025	Various		15,000,000	15,000,000	15,000,000	0	0	0	0	0	0	15,000,000	0	0	0	236,785	03/19/2032
350930-AH-6	FOUNDRY JV HOLDCO LLC	06/17/2025	Various		4,913,361	4,916,000	4,913,395	0	0	(33)	0	(33)	0	4,913,361	0	0	0	108,289	01/25/2036
35177P-AL-1	ORANGE SA	03/31/2025	Various		2,562,911	1,950,000	3,025,464	2,585,855	0	(22,943)	0	(22,943)	0	2,562,911	0	0	0	104,661	03/01/2031
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LADY HEAL	05/13/2025	J.P. MORGAN SECURITIES LLC		931,676	1,285,000	1,471,235	1,455,322	0	(1,768)	0	(1,768)	0	1,453,554	0	(521,878)	(521,878)	43,729	07/01/2049
35905B-AC-1	FRONTERA ENERGY CORP	06/11/2025	Call @ 72.00		180,000	250,000	248,350	249,129	0	(69,129)	0	(69,129)	0	180,000	0	0	0	9,297	06/21/2028
361448-BN-2	GATX CORP	01/01/2025	Various		0	0	0	(22,469)	0	22,469	0	22,469	0	0	0	0	0	0	05/01/2034
361841-AT-6	GLP CAPITAL LP	06/17/2025	Various		7,472,724	7,630,000	7,470,915	0	0	1,809	0	1,809	0	7,472,724	0	0	0	109,681	09/15/2034
36190C-AA-5	GNL QUINTERO SA	01/31/2025	Paydown		892,996	892,996	896,240	893,925	0	(930)	0	(930)	0	892,996	0	0	0	20,691	07/31/2029
36256#-AA-9	SR NT	06/30/2025	Paydown		703,251	703,249	703,249	703,249	0	2	0	2	0	703,251	0	0	0	29,211	12/31/2044
36260#-AA-3	GSRP PORTFOLIO II LLC	06/30/2025	Paydown		1,753,024	1,753,024	1,753,024	1,753,024	0	0	0	0	0	1,753,024	0	0	0	32,678	06/29/2046
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD	03/31/2025	Paydown		82,500	82,500	82,463	82,469	0	31	0	31	0	82,500	0	0	0	1,213	09/30/2040
366651-AE-7	GARTNER INC	02/20/2025	J.P. MORGAN SECURITIES LLC		1,154,660	1,261,000	1,260,590	1,260,742	0	6	0	6	0	1,260,747	0	(106,088)	(106,088)	18,390	10/01/2030
368266-AV-4	GAZ CAPITAL SA	03/23/2025	Paydown		55,688	0	55,688	0	0	0	0	0	0	55,688	0	0	0	0	03/23/2027
36831U-AA-0	GCREP III CONSOLIDATION HOLDING, LLC	06/30/2025	Direct		21,561	21,561	21,561	21,561	0	0	0	0	0	21,561	0	0	0	708	01/12/2029
369550-AZ-1	GENERAL DYNAMICS CORP	03/05/2025	SMBC SECURITIES INC		2,394,175	2,500,000	2,277,800	2,421,420	0	4,606	0	4,606	0	2,426,026	0	(31,851)	(31,851)	20,234	11/15/2027
370334-CG-7	GENERAL MILLS INC	03/28/2025	JANE STREET EXECUTION SERVICES, LLC		8,700,254	8,790,000	8,772,244	8,783,666	0	440	0	440	0	8,784,106	0	(83,852)	(83,852)	168,182	04/17/2028
37045V-BB-5	GENERAL MOTORS CO	06/17/2025	Various		4,537,985	4,550,000	4,537,943	0	0	100	0	100	0	4,537,985	0	0	0	31,597	04/15/2035
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC	03/04/2025	WELLS FARGO SECURITIES LLC		5,609,400	5,662,000	5,807,614	5,695,134	0	(3,082)	0	(3,082)	0	5,692,052	0	(82,652)	(82,652)	155,988	01/17/2027
373334-KN-0	GEORGIA POWER CO	05/01/2025	MORGAN STANLEY & CO LLC		1,171,072	1,600,000	1,823,680	1,801,261	0	(1,867)	0	(1,867)	0	1,799,393	0	(628,321)	(628,321)	44,729	01/30/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37373W-AD-2	GERDAU TRADE INC	06/05/2025	Call @ 100.78		4,031,320	4,000,000	4,260,000	4,098,463	0	(67,143)	0	(67,143)	0	4,031,320	0	0	0	123,500	10/24/2027
375558-AZ-6	GILEAD SCIENCES INC	02/01/2025	Maturity @ 100.00		9,822,000	9,822,000	10,245,034	9,822,000	0	0	0	0	0	9,822,000	0	0	0	171,885	02/01/2025
375558-BM-4	GILEAD SCIENCES INC	02/07/2025	TD SECURITIES (USA) LLC		11,068,028	11,450,000	11,131,447	11,364,774	0	4,178	0	4,178	0	11,368,952	0	(300,924)	(300,924)	149,184	03/01/2027
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	02/20/2025	Various		20,467,008	20,912,000	21,087,155	20,980,403	0	(2,642)	0	(2,642)	0	20,977,761	0	(510,753)	(510,753)	213,981	05/15/2028
378272-AQ-1	GLENCORE FUNDING LLC	03/04/2025	GOLDMAN SACHS & CO.		2,507,024	2,563,000	2,530,415	2,552,400	0	617	0	617	0	2,553,017	0	(45,993)	(45,993)	35,312	10/27/2027
378272-BC-1	GLENCORE FUNDING LLC	05/01/2025	U.S. BANCORP INVESTMENTS, INC.		3,408,120	4,190,000	4,395,110	4,380,564	0	(1,367)	0	(1,367)	0	4,379,197	0	(971,078)	(971,078)	75,480	04/27/2051
37940X-AC-6	GLOBAL PAYMENTS INC	05/01/2025	JANE STREET EXECUTION SERVICES, LLC		1,353,142	1,900,000	1,895,136	1,895,715	0	34	0	34	0	1,895,749	0	(542,607)	(542,607)	56,290	08/15/2049
38143Y-AC-7	GOLDMAN SACHS GROUP INC	01/06/2025	WELLS FARGO SECURITIES LLC		8,362,480	8,000,000	8,448,960	8,429,649	0	(449)	0	(449)	0	8,429,200	0	(66,720)	(66,720)	94,600	05/01/2036
390638-AH-3	GREAT LAKES GAS TRANSMISSION CO	01/29/2025	Paydown		1,900,000	1,900,000	1,921,360	1,905,514	0	(5,514)	0	(5,514)	0	1,900,000	0	0	0	76,760	01/29/2030
39530M-AA-6	GREENKO POWER II LTD	06/13/2025	Paydown		131,250	131,250	131,250	131,250	0	0	0	0	0	131,250	0	0	0	2,822	12/13/2028
400666-AA-1	GUARA NORTE SARL	06/15/2025	Paydown		83,490	83,490	83,486	83,482	0	8	0	8	0	83,490	0	0	0	2,170	06/15/2034
404119-BQ-1	HCA INC	04/15/2025	Maturity @ 100.00		1,419,400	1,419,400	1,425,166	1,419,465	0	(65)	0	(65)	0	1,419,400	0	0	0	37,259	04/15/2025
404119-BR-9	HCA INC	02/01/2025	Maturity @ 100.00		1,740,600	1,740,600	1,807,254	1,741,514	0	(914)	0	(914)	0	1,740,600	0	0	0	46,779	02/01/2025
404119-CK-3	HCA INC	02/25/2025	Various		20,181,342	22,500,000	22,173,555	22,252,979	0	4,106	0	4,106	0	22,257,085	0	(2,075,743)	(2,075,743)	358,724	03/15/2032
404119-DC-0	HCA INC	03/13/2025	Various		3,907,566	3,940,000	3,907,534	0	0	32	0	32	0	3,907,566	0	0	0	14,928	03/01/2055
40414L-AM-1	HEALTHPEAK OP LLC	02/01/2025	Maturity @ 100.00		5,745,000	5,745,000	5,345,018	5,740,754	0	4,246	0	4,246	0	5,745,000	0	0	0	97,665	02/01/2025
404280-AJ-8	HSBC HOLDINGS PLC	05/21/2025	GOLDMAN SACHS & CO.		1,230,291	1,154,000	1,215,451	1,210,915	0	(1,068)	0	(1,068)	0	1,209,847	0	20,444	20,444	37,274	06/01/2038
41242*-BB-7	HARDWOOD FUNDING, LLC	03/01/2025	Reclassification		4,666,667	4,666,667	4,666,667	4,666,667	0	(2,104)	0	(2,104)	0	4,666,667	0	0	0	98,764	06/07/2026
41242*-BD-3	HARDWOOD FUNDING, LLC	03/01/2025	Reclassification		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	149,542	06/07/2031
41242*-BH-4	HARDWOOD FUNDING, LLC	03/01/2025	Reclassification		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	187,433	06/07/2032
41242*-BU-5	HARDWOOD FUNDING, LLC	03/01/2025	Reclassification		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	32,937	06/07/2040
41242*-BX-9	HARDWOOD FUNDING LLC	03/01/2025	Reclassification		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	333,070	06/07/2035
41242*-BY-7	HARDWOOD FUNDING, LLC	05/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	298,543	06/07/2040
41242*-CM-2	SR NT SER HHH	03/01/2025	Reclassification		1,731,866	1,731,866	1,731,866	1,731,866	0	0	0	0	0	1,731,866	0	0	0	45,156	06/07/2029
41242*-CN-0	SR NT SER III	03/01/2025	Reclassification		1,897,876	1,897,876	1,897,876	1,897,876	0	0	0	0	0	1,897,876	0	0	0	101,304	06/07/2034
416515-BF-0	HARTFORD INSURANCE GROUP INC	04/28/2025	J.P. MORGAN SECURITIES LLC		288,076	400,000	395,508	396,011	0	33	0	33	0	396,044	0	(107,968)	(107,968)	10,000	08/19/2049
42981C-AA-6	HIGH STREET FUNDING TRUST I	03/13/2025	BANC OF AMERICA/FIXED INCOME		11,694,360	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	(305,640)	(305,640)	286,400	02/15/2028
437076-BZ-4	HOME DEPOT INC	05/07/2025	MORGAN STANLEY & CO LLC		658,850	1,000,000	1,023,900	1,021,247	0	(207)	0	(207)	0	1,021,040	0	(362,190)	(362,190)	12,413	12/15/2049
437076-CG-5	HOME DEPOT INC	03/14/2025	Various		5,746,657	6,235,000	5,699,539	5,744,152	0	2,506	0	2,506	0	5,746,657	0	0	0	73,629	03/15/2051
44107T-BB-1	HOST HOTELS & RESORTS LP	06/17/2025	Various		976,701	1,000,000	976,360	0	0	341	0	341	0	976,701	0	0	0	26,283	07/01/2034
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	05/31/2025	Paydown		1,295,352	1,295,352	1,285,394	1,289,636	0	5,716	0	5,716	0	1,295,352	0	0	0	14,314	05/31/2033
445640-AB-1	HUNT OIL COMPANY OF PERU LLC (SAN ISIDRO	06/01/2025	Paydown		67,914	67,914	67,566	67,791	0	123	0	123	0	67,914	0	0	0	2,165	06/01/2028
44571#-AA-1	GTD SR SECD NT CL A-1	03/01/2025	Reclassification		21,975,000	21,975,000	21,975,000	21,975,000	0	0	0	0	0	21,975,000	0	0	0	0	09/10/2044
44571@-AA-3	GTD SR SECD NT CL A-1	03/01/2025	Reclassification		53,025,000	53,025,000	53,025,000	53,025,000	0	0	0	0	0	53,025,000	0	0	0	0	09/10/2044
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3	06/20/2025	Paydown		517,775	517,775	517,775	517,770	0	5	0	5	0	517,775	0	0	0	7,526	05/20/2033
45082@-AA-2	IBERIA PASS THROUGH TRUST 2019-1B	06/20/2025	Paydown		1,021,320	1,021,319	1,021,319	1,021,322	0	(2)	0	(2)	0	1,021,320	0	0	0	17,075	09/20/2029
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC	03/19/2025	MORGAN STANLEY & CO LLC		14,309,850	15,000,000	14,869,950	14,935,058	0	2,799	0	2,799	0	14,937,857	0	(628,007)	(628,007)	377,813	07/26/2029
45319#-AA-5	IMPERIAL VALLEY SOLAR 1 LLC	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	50,117	06/30/2038
45410L-AA-0	INDIA GREEN POWER HOLDINGS	02/22/2025	Paydown		66,700	66,700	66,700	66,700	0	0	0	0	0	66,700	0	0	0	18,666	02/22/2027
456866-AL-6	TRANE TECHNOLOGIES CO LLC	06/02/2025	Maturity @ 100.00		73,200	73,200	76,263	73,302	0	(102)	0	(102)	0	73,200	0	0	0	2,635	06/01/2025
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER INC	05/13/2025	Raymond James & Associates Inc		173,528	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(76,473)	(76,473)	7,239	08/15/2050
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC	05/13/2025	J.P. MORGAN SECURITIES LLC		2,153,118	3,400,000	3,159,973	3,179,109	0	2,021	0	2,021	0	3,181,130	0	(1,028,012)	(1,028,012)	42,217	06/15/2050
45866F-BB-9	INTERCONTINENTAL EXCHANGE INC	03/27/2025	LOOP CAPITAL MARKETS L.L.C.		599,011	616,000	607,407	611,384	0	280	0	280	0	611,664	0	(12,653)	(12,653)	12,840	09/01/2028
459200-AR-2	INTERNATIONAL BUSINESS MACHINES CORP	01/10/2025	MARKETAXESS CORPORATION		2,063,620	2,000,000	2,457,280	2,117,659	0	(30,286)	0	(30,286)	0	2,116,254	0	(52,634)	(52,634)	234,494	08/01/2027
459200-BB-6	INTERNATIONAL BUSINESS MACHINES CORP	02/25/2025	BARCLAYS CAPITAL INC.		319,860	300,000	362,481	333,818	0	(563)	0	(563)	0	333,255	0	(13,395)	(13,395)	4,259	11/29/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP	06/25/2025	BARCLAYS CAPITAL INC.		16,349,071	19,300,000	19,368,057	19,363,760	0	(1,419)	0	(1,419)	0	19,362,341	0	(3,013,270)	(3,013,270)	845,882	05/15/2049
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC	06/25/2025	Various		18,953,656	23,452,000	23,459,511	23,460,945	0	(938)	0	(938)	0	23,460,007	0	(4,506,351)	(4,506,351)	404,883	12/01/2050
460146-CM-3	INTERNATIONAL PAPER CO	04/02/2025	Various		1,840,366	1,860,000	1,941,319	0	0	(242)	0	(242)	0	1,916,227	0	(75,861)	(75,861)	24,302	09/15/2035
460146-CQ-4	INTERNATIONAL PAPER CO	04/24/2025	WELLS FARGO SECURITIES LLC		780,840	1,000,000	976,860	980,562	0	178	0	178	0	980,631	0	(199,791)	(199,791)	30,556	08/15/2047
46590X-AL-0	JBS USA HOLDING LUX SARL	03/25/2025	Call @ 102.75		7,220,243	7,027,000	7,250,134	7,113,801	0	101,446	0	101,446	0	7,220,243	0	0	0	398,066	01/15/2030
46590X-AM-8	JBS USA HOLDING LUX SARL	02/20/2025	BARCLAYS BANK PLC		814,550	910,000	910,000	910,000	0	0	0	0	0	910,000	0	(95,450)	(95,450)	7,583	12/01/2031
46625H-KC-3	JPMORGAN CHASE & CO	01/23/2025	Maturity @ 100.00		10,000,000	10,000,000	9,534,300	9,996,617	0	3,383	0	3,383	0	10,000,000	0	0	0	156,250	01/23/2025
466313-AH-6	JABIL INC	03/12/2025	MORGAN STANLEY & CO LLC		5,853,924	6,000,000	5,982,840	5,994,415	0	342	0	342	0	5,994,757	0	(140,833)	(140,833)	158,658	01/12/2028
46671@-AA-7	JRD HOLDINGS SECURED TRUST (2021)	03/01/2025	Paydown		5,468,219	5,488,781	5,488,781	5,468,219	0	0	0	0	0	5,468,219	0	0	0	0	01/15/2041
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING	01/28/2025	MILLENNIUM ADVISORS, LLC		2,244,572	2,293,000	2,217,927	2,277,721	0	870	0	870	0	2,278,591	0	(34,019)	(34,019)	17,484	04/29/2026
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL	01/15/2025	Paydown		190,376	190,376	203,599	198,543	0	(8,167)	0	(8,167)	0	190,376	0	0	0	4,403	01/15/2042
478160-AJ-3	JOHNSON & JOHNSON	03/31/2025	JANE STREET EXECUTION SERVICES, LLC		5,545,200	5,000,000	6,662,600	5,601,461	0	(29,079)	0	(29,079)	0	5,572,382	0	(27,182)	(27,182)	202,708	09/01/2029
478160-AV-6	JOHNSON & JOHNSON	04/25/2025	GOLDMAN SACHS & CO.		4,213,665	4,500,000	5,200,200	0	0	(2,577)	0	(2,577)	0	4,974,878	0	(761,213)	(761,213)	32,063	09/01/2040
481218-AB-7	JRD HOLDINGS LLC	04/30/2025	Paydown		3,636,364	3,636,364	3,636,364	3,636,009	0	355	0	355	0	3,636,364	0	0	0	84,545	04/30/2027
48305Q-AF-0	KAISER FOUNDATION HOSPITALS	06/25/2025	Various		3,090,523	3,000,000	3,108,060	3,092,807	0	(2,284)	0	(2,284)	0	3,090,523	0	0	0	47,770	06/01/2041
48344F-AA-8	KALLPA GENERACION SA	01/23/2025	Call @ 100.15		2,743,109	2,739,000	2,778,808	2,744,658	0	(1,549)	0	(1,549)	0	2,743,109	0	0	0	24,480	05/24/2026
49327M-2K-9	KEYBANK NA	06/01/2025	Maturity @ 100.00		17,000,000	17,000,000	16,539,620	16,977,510	0	22,490	0	22,490	0	17,000,000	0	0	0	280,500	06/01/2025
493859-C*-1	KIER GROUP PLC	01/31/2025	Maturity @ 100.00		18,362,306	18,362,306	18,125,473	18,350,178	0	12,129	0	12,129	0	18,362,306	0	0	0	194,110	01/31/2025
494368-AS-2	KIMBERLY-CLARK CORP	03/04/2025	MARKETAXESS CORPORATION		2,283,424	2,175,000	2,704,874	2,327,669	0	(8,437)	0	(8,437)	0	2,319,232	0	(35,808)	(35,808)	93,978	01/01/2028
49456B-AS-0	KINDER MORGAN INC	06/25/2025	Various		6,242,021	6,380,000	6,228,589	6,240,350	0	1,671	0	1,671	0	6,242,021	0	0	0	186,615	08/01/2050
50077L-BF-2	KRAFT HEINZ FOODS CO	03/20/2025	GOLDMAN SACHS & CO.		727,743	749,000	749,000	749,000	0	0	0	0	0	749,000	0	(21,257)	(21,257)	17,685	03/01/2031
501044-DJ-7	KROGER CO	03/07/2025	Various		9,791,260	10,000,000	10,040,138	10,011,309	0	(853)	0	(853)	0	10,010,457	0	(219,197)	(219,197)	224,158	08/01/2027
50212Y-AH-7	LPL HOLDINGS INC	01/01/2025	Adjustment		(3,016,211)	0	0	0	0	(4,195)	0	(4,195)	0	(34,979,871)	0	(3,016,129)	(3,016,129)	(2,362,500)	11/17/2028
50247@-AA-4	SR SECD NT SER A	03/01/2025	Paydown		4,503,710	4,503,710	4,503,710	4,503,710	0	0	0	0	0	4,503,710	0	0	0	0	06/30/2045
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	04/25/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		21,394,737	25,950,000	25,646,645	0	0	1,081	0	1,081	0	25,720,042	0	(4,325,305)	(4,325,305)	783,636	03/15/2044
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC	06/02/2025	Various		2,618,498	3,860,000	2,613,953	0	0	4,545	0	4,545	0	2,618,498	0	0	0	93,672	04/01/2051
50249A-AP-8	LYB INTERNATIONAL FINANCE III LLC	06/17/2025	Various		2,193,553	2,200,000	2,193,510	0	0	43	0	43	0	2,193,553	0	0	0	12,027	05/15/2035
512807-AN-8	LAM RESEARCH CORP	03/15/2025	Maturity @ 100.00		22,760,000	22,760,000	22,963,372	22,760,000	0	0	0	0	0	22,760,000	0	0	0	432,440	03/15/2025
52707@-AA-3	LESMARK CAPITAL (UNIVERSITY PARK AT EVAN	06/01/2025	Paydown		157,575,451	157,575,029	157,575,027	157,575,452	0	(2)	0	(2)	0	157,575,451	0	0	0	796,487	09/15/2049
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	04/05/2025	Paydown		339,610	339,610	340,089	340,279	0	(670)	0	(670)	0	339,610	0	0	0	7,500	07/05/2034
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD	04/05/2025	Paydown		365,007	365,007	389,925	382,063	0	(17,056)	0	(17,056)	0	365,007	0	0	0	5,965	04/05/2036
534187-BE-8	LINCOLN NATIONAL CORP	03/10/2025	Maturity @ 100.00		9,000,000	9,000,000	8,540,460	8,988,964	0	11,036	0	11,036	0	9,000,000	0	0	0	150,750	03/09/2025
539830-BQ-1	LOCKHEED MARTIN CORP	03/13/2025	Various		9,640,674	9,347,000	9,678,065	9,642,367	0	(1,693)	0	(1,693)	0	9,640,674	0	0	0	220,969	06/15/2050
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO	02/06/2025	Maturity @ 100.00		6,250,000	6,250,000	5,934,438	6,246,259	0	3,741	0	3,741	0	6,250,000	0	0	0	90,625	02/06/2025
55335B-AE-8	MEPT EDGEMOOR	04/28/2025	Maturity @ 100.00		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	239,850	04/27/2025
55336V-AJ-9	MPLX LP	04/09/2025	Call @ 100.00		6,131,000	6,131,000	5,934,171	6,116,908	0	14,092	0	14,092	0	6,131,000	0	0	0	106,271	06/01/2025
55336V-AK-6	MPLX LP	03/04/2025	JEFFERIES		2,953,951	2,984,000	2,922,201	2,965,209	0	7,788	0	7,788	0	2,966,647	0	(12,695)	(12,695)	219,353	03/01/2027
55336V-AP-5	MPLX LP	04/23/2025	WELLS FARGO SECURITIES LLC		393,100	500,000	500,570	500,574	0	(2)	0	(2)	0	500,572	0	(107,472)	(107,472)	12,863	04/15/2058
55336V-BY-5	MPLX LP	06/17/2025	Various		6,213,280	6,250,000	6,212,375	0	0	1,938	0	1,938	0	6,213,280	0	0	0	90,938	04/01/2035
55354G-AH-3	MSCI INC	03/27/2025	JANE STREET EXECUTION SERVICES, LLC		858,325	902,000	868,788	870,685	0	30,125	0	30,125	0	872,051	0	(13,726)	(13,726)	213,330	11/15/2029
55388R-AA-4	MV24 CAPITAL BV	06/01/2025	Paydown		187,910	187,910	189,463	189,104	0	(1,194)	0	(1,194)	0	187,910	0	0	0	6,340	06/01/2034
55903V-BC-6	WARNERMEDIA HOLDINGS INC	06/12/2025	Call @ 83.03		10,977,210	13,220,000	12,870,157	11,328,167	0	(1,965,821)	0	(1,965,821)	0	10,977,210	0	0	0	674,477	03/15/2032
55903V-BF-9	WARNERMEDIA HOLDINGS INC	06/10/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		17,434,250	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	(7,565,750)	(7,565,750)	995,838	03/15/2062
565849-AB-2	MARATHON OIL CORP	01/01/2025	Various		0	0	0	5,312	0	(5,312)	0	(5,312)	0	0	0	0	0	(136,000)	03/15/2032
565849-AM-8	MARATHON OIL CORP	01/01/2025	Various		0	0	0	(1,955)	0	1,955	0	1,955	0	0	0	0	0	(962,000)	06/01/2045
565849-AR-7	MARATHON OIL CORP	01/01/2025	Adjustment		10,351,300	10,000,000	9,840,800	9,841,832	0	7,596	0	7,596	0	9,849,428	0	501,872	501,872	430,667	04/01/2034
565849-AR-7	MARATHON OIL CORP	01/01/2025	Adjustment		0	0	0	7,686	0	(7,686)	0	(7,686)	0	0	0	0	0	(289,750)	04/01/2034
56585A-BC-5	MARATHON PETROLEUM CORP	04/02/2025	Various		12,195,355	12,150,000	13,467,270	12,504,801	0	(7,856)	0	(7,856)	0	12,496,945	0	(301,590)	(301,590)	81,317	12/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
571676-BA-2	MARS INC	06/17/2025	Various		7,487,067	7,500,000	7,486,875	0	0	192	0	192	0	7,487,067	0	0	0	102,917	03/01/2035
571748-AX-0	MARSH & MCLENNAN COMPANIES INC	03/10/2025	Maturity @ 100.00		16,000,000	16,000,000	16,062,905	16,000,000	0	0	0	0	0	16,000,000	0	0	0	280,000	03/10/2025
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC	01/29/2025	GOLDMAN SACHS AND CO. LLC		5,074,516	5,119,000	5,192,706	5,127,269	0	(668)	0	(668)	0	5,126,601	0	(52,085)	(52,085)	72,519	03/14/2026
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II	01/29/2025	TD SECURITIES (USA) LLC		14,287,438	14,450,000	14,717,916	14,502,284	0	(3,493)	0	(3,493)	0	14,498,791	0	(211,353)	(211,353)	193,791	03/08/2026
57636Q-AL-8	MASTERCARD INC	05/05/2025	FIFTH THIRD SECURITIES, INC.		2,598,015	3,500,000	3,661,875	3,642,773	0	(1,341)	0	(1,341)	0	3,641,432	0	(1,043,417)	(1,043,417)	177,625	06/01/2049
577081-BF-8	MATTEL INC	02/20/2025	CITIGROUP GLOBAL MARKETS INC.		2,403,577	2,540,000	2,540,000	2,540,000	0	0	0	0	0	2,540,000	0	(136,423)	(136,423)	37,042	04/01/2029
58013M-EZ-3	MCDONALD'S CORP	02/20/2025	CITADEL SECURITIES INSTITUTIONAL LL		4,795,300	5,000,000	5,611,450	5,389,686	0	(4,304)	0	(4,304)	0	5,385,382	0	(590,082)	(590,082)	47,000	12/09/2035
585055-BT-2	MEDTRONIC INC	04/01/2025	MORGAN STANLEY & CO LLC		4,822,000	5,000,000	5,096,900	5,068,754	0	(1,358)	0	(1,358)	0	5,067,396	0	(245,396)	(245,396)	119,705	03/15/2035
585055-BU-9	MEDTRONIC INC	04/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	211,840	03/15/2045
58601V-AC-6	MEMORIAL HEALTH SERVICES	05/13/2025	WELLS FARGO SECURITIES LLC		509,044	745,000	804,764	799,683	0	(562)	0	(562)	0	799,121	0	(290,077)	(290,077)	13,767	11/01/2049
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCER CENTER	04/28/2025	J.P. MORGAN SECURITIES LLC		501,413	625,000	742,475	733,644	0	(816)	0	(816)	0	732,827	0	(231,415)	(231,415)	21,341	07/01/2052
58933Y-AR-6	MERCK & CO INC	02/10/2025	Maturity @ 100.00		10,273,000	10,273,000	10,103,250	10,270,747	0	2,253	0	2,253	0	10,273,000	0	0	0	141,254	02/10/2025
59001A-BG-6	MERITAGE HOMES CORP	06/17/2025	Various		1,103,286	1,153,000	1,102,672	0	0	615	0	615	0	1,103,286	0	0	0	18,277	03/15/2035
59126L-AB-4	METALLOINVEST FINANCE DAC	04/22/2025	Paydown		12,656	0	0	12,656	0	0	0	0	0	12,656	0	0	0	0	10/22/2028
59156R-AY-4	METLIFE INC	04/25/2025	J.P. MORGAN SECURITIES LLC		714,371	700,000	951,615	904,997	0	(3,091)	0	(3,091)	0	903,785	0	(189,414)	(189,414)	29,930	02/06/2041
59156R-CQ-9	METLIFE INC	06/17/2025	Various		511,897	510,000	511,913	0	0	(16)	0	(16)	0	511,897	0	0	0	8,456	03/15/2055
591894-CC-2	FIRSTENERGY PENNSYLVANIA ELECTRIC CO	04/02/2025	DEUTSCHE BANK SECURITIES INC.		19,689,400	20,000,000	19,975,600	19,991,202	0	511	0	511	0	19,991,713	0	(302,313)	(302,313)	616,333	01/15/2029
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE	06/06/2025	Paydown		73,902	73,902	75,824	74,915	0	(1,013)	0	(1,013)	0	73,902	0	0	0	2,032	12/06/2032
59284B-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV	05/27/2025	Call @ 100.00		3,500,000	3,500,000	3,471,510	3,491,028	0	8,972	0	8,972	0	3,500,000	0	0	0	92,556	10/04/2027
594918-BR-4	MICROSOFT CORP	03/19/2025	Various		10,533,202	10,800,000	9,925,248	10,597,243	0	23,407	0	23,407	0	10,620,650	0	(87,448)	(87,448)	153,607	08/08/2026
594918-BY-9	MICROSOFT CORP	02/13/2025	MARKETAXESS CORPORATION		2,734,521	2,787,000	2,777,106	2,784,661	0	129	0	129	0	2,784,789	0	(50,269)	(50,269)	48,029	02/06/2027
594918-CC-6	MICROSOFT CORP	05/07/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		610,784	992,000	906,807	913,947	0	723	0	723	0	914,671	0	(303,887)	(303,887)	30,188	06/01/2050
59748T-AA-7	MIDLAND COGENERATION VENTURE LP	03/15/2025	Various		3,923,573	3,923,573	3,943,044	3,925,105	0	(1,533)	0	(1,533)	0	3,923,573	0	0	0	117,707	03/15/2025
597861-AA-1	MIDMICHIGAN HEALTH	05/13/2025	Various		4,477,152	6,450,000	6,653,014	6,634,304	0	(1,621)	0	(1,621)	0	6,632,683	0	(2,155,531)	(2,155,531)	91,283	06/01/2050
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC	06/30/2025	Paydown		616,793	616,793	616,793	616,669	0	123	0	123	0	616,793	0	0	0	24,773	06/30/2027
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC	02/06/2025	MARKETAXESS CORPORATION		3,882,520	4,000,000	4,006,360	4,001,874	0	(71)	0	(71)	0	4,001,803	0	(119,283)	(119,283)	70,123	07/25/2027
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	03/27/2025	JANE STREET EXECUTION SERVICES, LLC		15,651,111	15,920,000	15,860,569	15,898,214	0	1,530	0	1,530	0	15,899,744	0	(248,633)	(248,633)	360,838	03/02/2028
606822-BC-7	MITSUBISHI UFJ FINANCIAL GROUP INC	03/28/2025	JANE STREET EXECUTION SERVICES, LLC		3,549,024	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	(50,976)	(50,976)	81,000	09/11/2028
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC	02/20/2025	CITIGROUP GLOBAL MARKETS INC.		10,485,594	10,905,000	10,905,000	10,905,000	0	0	0	0	0	10,905,000	0	(419,406)	(419,406)	185,847	03/07/2029
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC	03/07/2025	MARKETAXESS CORPORATION		3,869,429	3,915,000	3,819,032	3,897,966	0	2,436	0	2,436	0	3,900,402	0	(30,972)	(30,972)	55,962	04/12/2026
60750#-AB-8	Mode Transportation	04/21/2025	Direct		167,704	167,704	164,350	167,560	0	144	0	144	0	167,704	0	0	0	4,709	12/09/2027
61238Q-AA-6	LYB FINANCE COMPANY BV	04/03/2025	CITADEL SECURITIES INSTITUTIONAL LL		4,963,896	4,650,000	5,962,944	4,987,585	0	(36,753)	0	(36,753)	0	4,950,832	0	13,064	13,064	207,090	03/15/2027
61761J-3R-8	MORGAN STANLEY	03/31/2025	Various		6,225,397	6,338,000	6,294,902	6,330,321	0	1,152	0	1,152	0	6,331,473	0	(106,076)	(106,076)	132,884	07/27/2026
624258-AA-3	MOUNTP 6.07% 6/30/2055	01/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(280,569)	06/30/2055
624258-AA-3	MOUNTP 6.07% 6/30/2055	04/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(183,449)	06/30/2055
62676#-AA-7	SR SECD NT - GREEN NT SER A	03/01/2025	Reclassification		28,500,000	28,500,000	28,500,000	28,500,000	0	0	0	0	0	28,500,000	0	0	0	0	06/30/2056
62854A-AN-4	UTAH ACQUISITION SUB INC	03/06/2025	Various		16,819,474	17,092,000	16,756,082	17,030,042	0	7,216	0	7,216	0	17,037,258	0	(217,784)	(217,784)	151,219	06/15/2026
62856R-AC-9	PROSUS NV	06/13/2025	Call @ 100.00		7,295,000	7,295,000	7,317,155	7,296,264	0	(1,264)	0	(1,264)	0	7,295,000	0	0	0	358,873	07/21/2025
62879N-AA-5	NBK TIER 1 LTD	03/01/2025	NBK TIER 1 LTD		10,750,000	10,750,000	10,750,000	10,750,000	0	0	0	0	0	10,750,000	0	0	0	0	12/29/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62927@-AK-4	US TERM NT SER 10	03/01/2025	Reclassification		490,400	490,400	490,400	490,400	0	0	0	0	0	490,400	0	0	0	0	10/19/2031
62927@-AL-2	US TERM NT SER 11	03/01/2025	Reclassification		1,446,788	1,446,788	1,446,788	1,446,788	0	0	0	0	0	1,446,788	0	0	0	0	10/19/2033
62928@-AE-7	CANADIAN TERM NT SER 11	03/01/2025	Reclassification		195,512	195,512	195,512	195,512	0	0	0	0	0	195,512	0	0	0	0	10/19/2033
62983P-AA-3	NAKILAT INC	06/30/2025	Paydown		869,465	869,465	866,010	868,228	0	1,237	0	1,237	0	869,465	0	0	0	26,375	12/31/2033
62983P-AB-1	NAKILAT INC	06/30/2025	Paydown		211,410	211,410	232,222	221,478	0	(10,068)	0	(10,068)	0	211,410	0	0	0	6,625	12/31/2033
631005-BH-7	NARRAGANSETT ELECTRIC CO	03/17/2025	JANE STREET EXECUTION SERVICES, LLC		1,754,676	1,800,000	0	1,803,393	0	(455)	0	(455)	0	1,803,198	0	(48,522)	(48,522)	197,322	08/01/2028
632525-CF-6	NATIONAL AUSTRALIA BANK LTD	06/17/2025	Various		4,353,866	4,500,000	4,351,680	0	0	2,186	0	2,186	0	4,353,866	0	0	0	112,876	01/14/2036
636180-BU-4	NATIONAL FUEL GAS CO	06/17/2025	Various		3,341,119	3,375,000	3,340,508	0	0	612	0	612	0	3,341,119	0	0	0	65,822	03/15/2035
63636#-AD-8	NHL	01/06/2025	Maturity @ 100.00		10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	0	0	16,721	01/06/2025
63681#-AA-8	NATIONAL LOGISTICS 1 (AMAZON)	02/10/2025	Paydown		492,273	430,658	430,658	430,658	0	61,615	0	61,615	0	492,273	0	0	0	1,634	10/10/2042
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN	05/20/2025	TRADEWEB DIRECT LLC		4,788,883	4,908,000	4,897,939	4,905,431	0	414	0	414	0	4,905,845	0	(116,962)	(116,962)	85,658	04/25/2027
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN	02/20/2025	J.P. MORGAN SECURITIES LLC		2,777,202	2,895,000	2,888,544	2,892,045	0	91	0	91	0	2,892,137	0	(114,934)	(114,934)	46,417	03/15/2029
64079*-AB-8	NT CL A	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	10,975	06/30/2027
64755@-AA-9	NEW MOUNTAIN GUARDIAN III BDC LLC	01/01/2025	Call @ 98.52		890,544	890,544	890,544	890,544	0	0	0	0	0	890,544	0	0	0	31,454	07/15/2025
651639-AM-8	NEWMONT CORPORATION	01/06/2025	JEFFERIES LLC		3,238,446	3,100,000	3,744,800	3,553,455	0	(349)	0	(349)	0	3,553,106	0	(314,660)	(314,660)	51,667	10/01/2039
651639-AP-1	NEWMONT CORPORATION	01/06/2025	JEFFERIES LLC		14,889,600	16,500,000	16,487,740	16,491,808	0	0	0	0	0	16,491,809	0	(1,602,209)	(1,602,209)	250,250	03/15/2042
656531-AM-2	EQUINOR ASA	03/19/2025	Jane Street		2,729,335	2,558,000	3,419,355	2,788,833	0	(17,346)	0	(17,346)	0	2,771,486	0	(42,151)	(42,151)	91,182	09/23/2027
661169-AA-0	NORTH MISSISSIPPI MEDICAL CENTER INC	05/13/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		1,597,558	2,540,000	2,540,000	2,540,000	0	0	0	0	0	2,540,000	0	(942,442)	(942,442)	50,081	10/01/2051
665859-AP-9	NORTHERN TRUST CORP	02/20/2025	CABRERA CAPITAL MARKETS		746,820	750,000	776,280	752,521	0	(9,331)	0	(9,331)	0	752,099	0	(5,279)	(5,279)	189,472	10/30/2025
665859-AS-3	NORTHERN TRUST CORP	05/14/2025	SMBC SECURITIES INC		6,828,780	7,100,000	6,937,339	6,998,700	0	4,479	0	4,479	0	7,003,179	0	(174,399)	(174,399)	124,472	05/08/2032
666807-BP-6	NORTHROP GRUMMAN CORP	05/02/2025	JANE STREET EXECUTION SERVICES, LLC		696,447	900,000	999,081	986,329	0	(887)	0	(887)	0	985,442	0	(288,995)	(288,995)	20,150	10/15/2047
66934#-AA-6	NORWEGIAN AIR SHUTTLE PASS THROUGH TRUST	02/24/2025	Paydown		483,749	483,749	434,425	455,906	0	27,843	0	27,843	0	483,749	0	0	0	5,014	07/22/2029
66988H-AS-7	NOVARTIS CAPITAL CORP	03/26/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	18,924	08/14/2050
67077M-AR-9	NUTRIEN LTD	01/06/2025	JEFFERIES LLC		5,565,306	6,334,000	6,285,735	6,297,352	0	20	0	20	0	6,297,372	0	(732,067)	(732,067)	31,037	06/01/2043
67077M-BF-4	NUTRIEN LTD	06/17/2025	Various		3,740,770	3,750,000	3,740,475	0	0	295	0	295	0	3,740,770	0	0	0	51,406	03/12/2032
67103H-AF-4	O'REILLY AUTOMOTIVE INC	01/14/2025	MARKETAXESS CORPORATION		1,960,058	2,025,000	2,006,978	2,019,352	0	78	0	78	0	2,019,429	0	(59,371)	(59,371)	27,135	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC	04/02/2025	JANE STREET EXECUTION SERVICES, LLC		11,936,160	12,000,000	11,967,840	11,988,289	0	2,408	0	2,408	0	11,989,099	0	(52,939)	(52,939)	437,900	06/01/2028
67103H-AJ-6	O'REILLY AUTOMOTIVE INC	03/05/2025	BARCLAYS CAPITAL INC.		9,737,900	10,000,000	9,995,900	9,998,102	0	57	0	57	0	9,998,159	0	(260,259)	(260,259)	180,833	04/01/2030
674215-AL-2	CHORD ENERGY CORP	03/04/2025	Call @ 100.29		1,173,405	1,170,000	1,172,984	0	0	421	0	421	0	1,173,405	0	0	0	21,133	06/01/2026
674599-DE-2	OCCIDENTAL PETROLEUM CORP	03/20/2025	GOLDMAN SACHS & CO.		9,273,517	8,280,000	11,375,809	10,186,551	0	(54,255)	0	(54,255)	0	10,132,297	0	(858,779)	(858,779)	336,893	09/15/2031
674599-DU-6	OCCIDENTAL PETROLEUM CORP	04/01/2025	SUMRIDGE PARTNERS		441,685	405,000	522,296	463,360	0	(3,113)	0	(3,113)	0	460,246	0	(18,562)	(18,562)	14,936	04/15/2029
674599-ED-3	OCCIDENTAL PETROLEUM CORP	03/31/2025	BARCLAYS CAPITAL INC.		7,364,416	6,897,000	7,447,794	7,417,588	0	(39,175)	0	(39,175)	0	7,398,295	0	(33,880)	(33,880)	322,657	09/01/2030
682680-AS-2	ONEOK INC	03/19/2025	MARKETAXESS CORPORATION		3,935,640	4,000,000	3,993,800	3,998,205	0	146	0	146	0	3,998,351	0	(62,711)	(62,711)	109,778	07/13/2027
682680-BQ-5	ONEOK INC	03/15/2025	Maturity @ 100.00		4,000,000	4,000,000	3,896,960	3,979,385	0	20,615	0	20,615	0	4,000,000	0	0	0	64,000	03/15/2025
683879-AH-3	FIBERCOP SPA	01/01/2025	Various		0	0	0	(1,072)	0	1,072	0	1,072	0	0	0	0	0	(19,333)	06/04/2038
68389X-BC-8	ORACLE CORP	05/15/2025	Maturity @ 100.00		4,150,000	4,150,000	3,995,869	4,143,270	0	6,730	0	6,730	0	4,150,000	0	0	0	61,213	05/15/2025
68389X-BM-6	ORACLE CORP	05/23/2025	Various		23,640,203	24,216,000	23,413,347	24,068,413	0	22,979	0	22,979	0	24,091,392	0	(451,190)	(451,190)	483,642	07/15/2026
693475-AT-2	PNC FINANCIAL SERVICES GROUP INC	03/14/2025	US BANCORP INVESTMENTS INC.		5,993,549	6,180,000	6,159,421	6,174,297	0	480	0	480	0	6,174,777	0	(181,227)	(181,227)	63,809	05/19/2027
69349L-AR-9	PNC BANK NA (DELAWARE)	03/28/2025	JANE STREET EXECUTION SERVICES, LLC		733,943	750,000	724,073	0	0	1,529	0	1,529	0	725,601	0	8,341	8,341	20,672	07/26/2028
69353R-EQ-7	PNC BANK NA (DELAWARE)	06/01/2025	Maturity @ 100.00		8,500,000	8,500,000	8,325,750	8,491,522	0	8,478	0	8,478	0	8,500,000	0	0	0	138,125	06/01/2025
69353R-FG-8	PNC BANK NA (DELAWARE)	03/18/2025	ING FINANCIAL MARKETS LLC		5,961,661	6,180,000	5,887,924	6,081,644	0	7,035	0	7,035	0	6,088,679	0	(127,019)	(127,019)	76,632	10/25/2027
69379@-AA-4	EDISON POINT LLC - CMO	04/18/2025	Paydown		16,939,885	16,939,885	16,939,885	16,939,947	0	(62)	0	(62)	0	16,939,885	0	0	0	1,180,483	12/15/2028
69430B-HM-2	PACIFIC GAS AND ELECTRIC CO	06/15/2025	Maturity @ 100.00		15,000,000	15,000,000	11,502,500	14,599,669	0	400,331	0	400,331	0	15,000,000	0	0	0	262,500	06/15/2025
694476-AA-0	PACIFIC LIFECORP	06/17/2025	Various		6,353,817	5,912,000	6,367,283	0	0	(13,466)	0	(13,466)	0	6,353,817	0	0	0	294,812	09/15/2033
70462G-AA-6	PEACEHEALTH	05/05/2025	J.P. MORGAN SECURITIES LLC		203,383	250,000	316,138	309,999	0	(592)	0	(592)	0	309,407	0	(106,025)	(106,025)	5,685	11/15/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST	02/15/2025	Maturity @ 100.00		2,500,000	2,500,000	2,437,725	2,498,924	0	1,076	0	1,076	0	2,500,000	0	0	0	49,700	02/15/2025
70470B-AA-7	PEACHTREE CORNERS FUNDING TRUST II	06/17/2025	Various		3,525,000	3,525,000	3,525,000	0	0	0	0	0	0	3,525,000	0	0	0	15,306	05/15/2035
713448-EP-9	PEPSICO INC	04/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	48,875	10/15/2049
716743-AL-3	PETRONAS CAPITAL LTD	04/28/2025	WELLS FARGO SECURITIES LLC		637,575	750,000	767,078	764,766	0	(149)	0	(149)	0	764,617	0	(127,042)	(127,042)	20,719	03/18/2045
718337-AB-4	KONINKLIJKE PHILIPS NV	05/15/2025	Maturity @ 100.00		5,500,000	5,500,000	6,261,200	5,524,092	0	(24,092)	0	(24,092)	0	5,500,000	0	0	0	195,938	05/15/2025
72349#-AB-1	Pinnacle Real Estate Inc	06/03/2025	Paydown		371,752	259,500	259,500	259,501	0	112,252	0	112,252	0	371,752	0	0	0	2,777	03/02/2032
724060-AA-6	PIPELINE FUNDING COMPANY LLC	01/15/2025	Paydown		168,082	168,082	168,082	168,082	0	0	0	0	0	168,082	0	0	0	6,303	01/15/2030
726503-AE-5	PLAINS ALL AMERICAN PIPELINE LP	05/01/2025	Reclassification		3,413,435	3,500,000	3,404,693	3,413,435	0	0	0	0	0	3,413,435	0	0	0	0	12/29/2049
72650T-AA-6	PLAINS END FINANCING LLC	04/15/2025	Paydown		1,027,560	1,027,560	1,027,560	1,027,567	0	(7)	0	(7)	0	1,027,560	0	0	0	23,145	04/15/2028
731020-AA-4	POLAR TANKERS INC	05/10/2025	Paydown		378,743	378,743	380,352	379,677	0	(934)	0	(934)	0	378,743	0	0	0	11,269	05/10/2037
73557*-AA-2	SR NT (WISC ELEC PWR CO)	02/15/2025	Paydown		141,309	141,309	141,309	141,309	0	0	0	0	0	141,309	0	0	0	868	07/15/2030
73755L-AM-9	POTASH CORPORATION OF SASKATCHEWAN INC	02/20/2025	GOLDMAN SACHS & CO.		4,490,055	4,500,000	4,207,140	4,491,096	0	5,045	0	5,045	0	4,496,142	0	(6,087)	(6,087)	52,500	04/01/2025
73986#-AA-9	PRATT PAPER LLC	06/30/2025	Paydown		1,282,500	1,282,500	1,282,500	1,282,500	0	0	0	0	0	1,282,500	0	0	0	40,784	06/30/2033
740212-AL-9	PRECISION DRILLING CORP	05/05/2025	Call @ 100.00		946,000	946,000	962,300	946,000	0	0	0	0	0	946,000	0	0	0	112,501	01/15/2026
74353#-AA-2	PROJECT ANDOVER (NORTH ANDOVER MA) (SENI	02/10/2025	Paydown		154,449	154,449	154,449	154,449	0	0	0	0	0	154,449	0	0	0	650	10/10/2042
74354*-AA-5	HARLEM CAPITAL PARTNERS VENTURE FU	03/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(517,200)	06/10/2042
743756-AC-2	PROVIDENCE HEALTH & SERVICES	05/05/2025	WELLS FARGO SECURITIES LLC		654,858	913,000	1,077,943	1,061,806	0	(1,738)	0	(1,738)	0	1,060,068	0	(405,210)	(405,210)	20,415	10/01/2047
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH	05/05/2025	MORGAN STANLEY & CO LLC		363,025	500,000	561,175	554,171	0	(564)	0	(564)	0	553,607	0	(190,582)	(190,582)	11,735	10/01/2048
74390T-AA-7	SORIK MARAPI GEOTHERMAL POWER PT	02/05/2025	Paydown		105,855	105,855	104,134	104,202	0	1,653	0	1,653	0	105,855	0	0	0	4,102	08/05/2031
744320-BA-9	PRUDENTIAL FINANCIAL INC	04/24/2025	MORGAN STANLEY & CO LLC		368,300	500,000	562,420	555,662	0	(471)	0	(471)	0	555,192	0	(186,892)	(186,892)	7,542	12/07/2049
744448-CN-9	PUBLIC SERVICE COMPANY OF COLORADO	05/01/2025	TRADEWEB DIRECT LLC		1,837,800	2,500,000	2,874,575	2,836,454	0	(3,648)	0	(3,648)	0	2,832,806	0	(995,006)	(995,006)	36,153	06/15/2047
74448Q-AA-5	CIKARANG LISTRINDO TBK PT	06/17/2025	Various		303,724	313,000	303,610	0	0	114	0	114	0	303,724	0	0	0	4,667	03/12/2035
74456Q-CF-1	PUBLIC SERVICE ELECTRIC AND GAS CO	04/28/2025	MORGAN STANLEY & CO LLC		484,895	500,000	497,940	0	0	35	0	35	0	499,614	0	(14,719)	(14,719)	581	03/15/2026
74745*-AA-3	QTS IRVING DC3 LLC	03/01/2025	Reclassification		70,000,000	70,000,000	70,000,000	70,000,000	0	0	0	0	0	70,000,000	0	0	0	0	07/09/2029
747525-AF-0	QUALCOMM INC	05/20/2025	Maturity @ 100.00		6,925,000	6,925,000	6,752,785	6,917,242	0	7,758	0	7,758	0	6,925,000	0	0	0	119,456	05/20/2025
747525-AU-7	QUALCOMM INC	05/14/2025	Various		14,223,328	14,528,000	14,501,609	14,519,959	0	1,551	0	1,551	0	14,520,757	0	(297,429)	(297,429)	259,332	05/20/2027
74834L-AX-8	QUEST DIAGNOSTICS INC	03/30/2025	Maturity @ 100.00		4,000,000	4,000,000	3,885,710	3,996,662	0	3,338	0	3,338	0	4,000,000	0	0	0	70,000	03/30/2025
74834L-AZ-3	QUEST DIAGNOSTICS INC	02/13/2025	SMBC SECURITIES INC		2,565,685	2,606,000	2,598,781	2,604,835	0	98	0	98	0	2,604,933	0	(39,248)	(39,248)	18,231	06/01/2026
75102X-AA-4	RAIZEN FUELS FINANCE SA	02/21/2025	Not Available		6,854,609	6,829,000	6,715,834	6,797,284	0	2,299	0	2,299	0	6,799,584	0	55,025	55,025	218,168	01/20/2027
75405U-AD-8	QATARENERGY LNG S3	03/31/2025	Paydown		6,637,500	6,637,500	6,634,456	6,637,172	0	328	0	328	0	6,637,500	0	0	0	210,143	09/30/2027
75820Q-AC-6	RELX CAPITAL INC	05/15/2025	Maturity @ 100.00		3,200,000	3,200,000	3,172,352	3,199,264	0	736	0	736	0	3,200,000	0	0	0	120,000	05/15/2025
75947Q-AQ-0	RELIANCE INDUSTRIES LTD	01/28/2025	Maturity @ 100.00		12,160,000	12,160,000	12,038,157	12,158,969	0	1,031	0	1,031	0	12,160,000	0	0	0	250,800	01/28/2025
75974B-AA-0	RENEWABLE POWER GENERATION LLC	03/31/2025	Paydown		413,638	413,638	411,803	411,873	0	1,765	0	1,765	0	413,638	0	0	0	8,500	03/31/2035
761713-BG-0	REYNOLDS AMERICAN INC	06/12/2025	Maturity @ 100.00		17,000,000	17,000,000	17,052,740	17,000,989	0	(989)	0	(989)	0	17,000,000	0	0	0	378,250	06/12/2025
775109-CH-2	ROGERS COMMUNICATIONS INC	03/31/2025	Various		10,481,593	11,228,000	10,435,752	10,459,650	0	21,943	0	21,943	0	10,481,593	0	0	0	232,295	03/15/2032
776743-AD-8	ROPER TECHNOLOGIES INC	01/23/2025	MARKETAXESS CORPORATION		856,487	872,000	871,860	871,971	0	1	0	1	0	871,972	0	(15,485)	(15,485)	3,590	12/15/2026
78081B-AP-8	ROYALTY PHARMA PLC	05/01/2025	U.S. BANCORP INVESTMENTS, INC.		3,577,386	5,785,000	5,486,552	5,506,805	0	2,072	0	2,072	0	5,508,877	0	(1,931,491)	(1,931,491)	129,198	09/02/2051
781158-AA-4	SR SECD NT SER A	03/31/2025	Paydown		798,240	798,241	798,241	798,241	0	(1)	0	(1)	0	798,240	0	0	0	21,128	09/30/2049
78319M-AA-1	RUTAS 2 AND 7 FINANCE LTD	03/31/2025	Paydown		50,000	50,000	35,500	39,423	0	10,577	0	10,577	0	50,000	0	0	0	0	09/30/2036
78349A-AB-9	RWJ BARNABAS HEALTH INC	04/28/2025	MORGAN STANLEY & CO LLC		191,125	250,000	270,668	267,902	0	(198)	0	(198)	0	267,704	0	(76,579)	(76,579)	8,172	07/01/2046
78486L-AB-8	SURA ASSET MANAGEMENT SA	06/17/2025	Various		13,759,748	13,797,000	13,759,334	0	0	414	0	414	0	13,759,748	0	0	0	82,744	05/13/2032
785592-AU-0	SABINE PASS LIQUEFACTION LLC	03/12/2025	MORGAN STANLEY & CO LLC		19,675,200	20,000,000	19,802,472	19,933,047	0	3,821	0	3,821	0	19,936,869	0	(261,669)	(261,669)	415,333	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC	06/30/2025	Direct		2,166,000	2,166,000	2,368,528	2,182,722	0	(16,722)	0	(16,722)	0	2,166,000	0	0	0	63,626	06/30/2026
795756-AP-2	SR NT SER B	03/03/2025	Various		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	502,117	09/19/2034
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO	05/02/2025	BARCLAYS CAPITAL INC.		653,760	1,000,000	1,033,290	1,030,490	0	(279)	0	(279)	0	1,030,211	0	(376,451)	(376,451)	18,444	04/15/2050
80007R-AS-4	SANDS CHINA LTD	06/17/2025	Various		686,135	803,000	683,712	0	0	2,423	0	2,423	0	686,135	0	0	0	9,352	08/08/2031
80282K-AP-1	SANTANDER HOLDINGS USA INC	03/12/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		7,827,732	7,920,000	8,149,918	7,984,881	0	(5,311)	0	(5,311)	0	7,979,570	0	(151,838)	(151,838)	232,320	07/13/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80282K-BL-9	SANTANDER HOLDINGS USA INC	06/17/2025	Various		1,948,683	1,900,000	1,949,115	0	0	(432)	0	(432)	0	1,948,683	0	0	0	65,939	05/31/2035
80414L-2L-8	SAUDI ARABIAN OIL CO	06/25/2025	Various		7,343,269	10,500,000	9,905,780	9,946,028	0	6,444	0	6,444	0	9,950,460	0	(2,607,192)	(2,607,192)	158,934	11/24/2050
80465*-AA-8	SAVAGE GULF RAIL LLC	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,524	03/31/2041
806851-AH-4	SCHLUMBERGER HOLDINGS CORP	04/01/2025	GOLDMAN SACHS & CO.		9,890,600	10,000,000	9,993,200	9,997,308	0	143	0	143	0	9,997,450	0	(106,850)	(106,850)	180,361	05/01/2029
806851-AK-7	SCHLUMBERGER HOLDINGS CORP	02/14/2025	GOLDMAN SACHS AND CO. LLC		4,552,639	4,677,000	4,710,020	4,690,395	0	(530)	0	(530)	0	4,689,866	0	(137,227)	(137,227)	46,107	05/17/2028
808513-BW-4	CHARLES SCHWAB CORP	01/24/2025	HSBC SECURITIES INC.		1,470,898	1,515,000	1,511,849	1,514,191	0	25	0	25	0	1,514,216	0	(43,318)	(43,318)	16,110	04/01/2027
816300-AJ-6	SELECTIVE INSURANCE GROUP INC	06/17/2025	Various		16,549,683	16,820,000	16,545,102	0	0	4,581	0	4,581	0	16,549,683	0	0	0	198,384	04/15/2035
81708#-AA-9	SENECA GENERATION LLC	01/01/2025	Paydown		285,000	0	0	0	0	285,000	0	285,000	0	285,000	0	0	0	3,085	04/27/2026
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	05/07/2025	GOLDMAN SACHS & CO.		7,269,627	11,060,000	10,954,082	10,963,682	0	858	0	858	0	10,964,539	0	(3,694,912)	(3,694,912)	211,676	04/06/2050
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	03/31/2025	Various		7,841,007	7,650,000	8,510,090	7,884,529	0	(14,440)	0	(14,440)	0	7,870,089	0	(29,082)	(29,082)	232,844	08/17/2026
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	03/11/2025	TD SECURITIES (USA) LLC		11,335,141	11,675,000	10,644,331	11,410,538	0	27,618	0	27,618	0	11,438,156	0	(103,015)	(103,015)	112,031	10/15/2026
828807-DE-4	SIMON PROPERTY GROUP LP	01/15/2025	GOLDMAN SACHS AND CO. LLC		5,018,832	5,200,000	5,159,128	5,186,588	0	181	0	181	0	5,186,769	0	(167,937)	(167,937)	21,938	12/01/2027
83007C-AC-6	SOUTH BOW USA INFRASTRUCTURE HOLDINGS LL	03/31/2025	Various		13,531,683	13,500,000	13,534,425	13,532,824	0	4,194	0	4,194	0	13,531,683	0	0	0	892,115	10/01/2029
833636-AG-8	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	01/28/2025	Maturity @ 100.00		9,500,000	9,500,000	9,478,225	9,499,686	0	314	0	314	0	9,500,000	0	0	0	207,813	01/28/2025
83363R-AA-5	SOCIEDAD CONCESIONARIA AUTOPISTA CENTRAL	06/15/2025	Paydown		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	56,007	12/15/2026
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC	02/15/2025	Paydown		322,419	322,419	322,419	322,454	0	(34)	0	(34)	0	322,419	0	0	0	6,200	08/15/2033
842400-GE-7	SOUTHERN CALIFORNIA EDISON CO	05/12/2025	MILLENIUM ADVISORS		989,069	1,485,000	1,581,481	1,569,170	0	(1,133)	0	(1,133)	0	1,568,037	0	(578,968)	(578,968)	41,877	02/01/2045
842587-CW-5	SOUTHERN CO	02/25/2025	BARCLAYS CAPITAL INC.		9,067,900	10,000,000	10,333,300	10,219,719	0	(2,490)	0	(2,490)	0	10,217,229	0	(1,149,329)	(1,149,329)	277,431	07/01/2036
842587-EB-9	SOUTHERN CO	06/17/2025	Various		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	20,000,000	0	0	0	386,042	03/15/2055
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC	04/28/2025	BARCLAYS CAPITAL INC.		1,815,418	2,200,000	2,193,752	2,195,172	0	40	0	40	0	2,195,212	0	(379,794)	(379,794)	65,707	03/15/2047
843646-AJ-9	SOUTHERN POWER CO	01/06/2025	GOLDMAN SACHS & CO.		11,026,920	12,000,000	11,965,800	11,974,010	0	13	0	13	0	11,974,023	0	(947,103)	(947,103)	301,000	07/15/2043
8447HB-AA-0	WELLS FARGO BANK NA	05/15/2025	Maturity @ 100.00		4,000,000	4,000,000	4,178,000	4,005,483	0	(5,483)	0	(5,483)	0	4,000,000	0	0	0	153,800	05/15/2025
84756N-AH-2	SPECTRA ENERGY PARTNERS LP	02/07/2025	MARKETAXESS CORPORATION		4,196,137	4,298,000	4,292,198	4,296,849	0	69	0	69	0	4,296,918	0	(100,780)	(100,780)	46,338	10/15/2026
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041	06/30/2025	Paydown		994,020	991,042	991,042	991,042	0	2,978	0	2,978	0	994,020	0	0	0	11,686	12/31/2041
84929K-AA-5	SR NT	01/01/2025	Paydown		272,947	0	0	0	0	272,947	0	272,947	0	272,947	0	0	0	44,225	12/31/2047
84929X-AA-7	SR NT	06/30/2025	Paydown		245,551	223,352	223,352	223,352	0	22,199	0	22,199	0	245,551	0	0	0	12,553	06/30/2048
84929Y-AA-5	SR NT	03/01/2025	Paydown		208,869	0	0	0	0	208,869	0	208,869	0	208,869	0	0	0	7,569	06/30/2049
852388-AA-1	SR SECD NT	03/01/2025	Reclassification		70,000,000	70,000,000	70,000,000	70,000,000	0	0	0	0	0	70,000,000	0	0	0	0	05/15/2056
85440K-AA-2	LELAND STANFORD JUNIOR UNIVERSITY	03/13/2025	Various		5,971,936	6,000,000	5,966,616	5,971,785	0	151	0	151	0	5,971,936	0	0	0	80,234	05/01/2048
854502-AH-4	STANLEY BLACK & DECKER INC	03/17/2025	MORGAN STANLEY & CO LLC		21,691,416	22,000,000	21,985,720	21,994,556	0	273	0	273	0	21,994,829	0	(303,413)	(303,413)	319,458	11/15/2028
86156*-AB-7	GTD SR SECD NT SER A	01/17/2025	Paydown		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	10,525	07/17/2031
86156*-AC-5	GTD SR SECD NT SER B	01/17/2025	Paydown		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	13,083	07/17/2034
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC	04/01/2025	SMBC SECURITIES INC		7,134,295	7,300,000	6,671,398	7,161,968	0	21,804	0	21,804	0	7,183,773	0	(49,478)	(49,478)	137,405	07/14/2026
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC	01/31/2025	Paydown		65,010	65,010	65,010	65,010	0	0	0	0	0	65,010	0	0	0	1,178	01/31/2049
872287-AL-1	COMCAST CABLE COMMUNICATIONS LLC	01/24/2025	MARKETAXESS CORPORATION		1,064,650	1,000,000	1,318,330	1,106,262	0	(2,267)	0	(2,267)	0	1,103,995	0	(39,345)	(39,345)	32,063	02/15/2028
87264A-BF-1	T-MOBILE USA INC	03/04/2025	WELLS FARGO SECURITIES LLC		26,116,128	27,250,000	27,080,255	27,153,566	0	2,847	0	2,847	0	27,156,412	0	(1,040,285)	(1,040,285)	410,642	04/15/2030
872660-AA-3	NT 144A SER 2024-1 CL A-1	04/01/2025	Paydown		34,375,000	34,375,000	34,375,000	34,375,000	0	0	0	0	0	34,375,000	0	0	0	0	11/30/2044
87268D-AA-3	TPS/SBS CONSOLIDATION HOLDING, LLC	06/30/2025	Direct		52,274	52,274	52,274	52,274	0	0	0	0	0	52,274	0	0	0	1,717	01/12/2029
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	02/06/2025	Various		8,354,366	8,329,000	8,979,070	8,612,354	0	(5,645)	0	(5,645)	0	8,606,709	0	(252,343)	(252,343)	71,382	11/26/2028
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	05/02/2025	GOLDMAN SACHS & CO.		2,039,194	3,220,000	3,115,350	3,124,079	0	824	0	824	0	3,124,903	0	(1,085,709)	(1,085,709)	84,060	07/09/2050
87938W-AC-7	TELEFONICA EMISIONES SAU	01/06/2025	TD SECURITIES (USA) LLC		2,366,886	2,165,000	2,249,403	2,244,474	0	(78)	0	(78)	0	2,244,395	0	122,491	122,491	7,203	06/20/2036
87938W-AU-7	TELEFONICA EMISIONES SAU	04/25/2025	U.S. BANCORP INVESTMENTS, INC.		797,670	910,000	810,884	0	0	153	0	153	0	811,037	0	(13,368)	(13,368)	6,589	03/08/2047
88032W-AD-8	TENCENT HOLDINGS LTD	02/11/2025	Maturity @ 100.00		1,000,000	1,000,000	996,050	999,952	0	48	0	48	0	1,000,000	0	0	0	19,000	02/11/2025
88032W-AQ-9	TENCENT HOLDINGS LTD	03/13/2025	Various		4,999,042	5,000,000	4,998,350	4,999,038	0	4	0	4	0	4,999,042	0	0	0	95,528	04/11/2049
88105#-AA-3	TERRAFORM PHOENIX I LLC	06/30/2025	Paydown		811,178	811,178	811,178	811,178	0	0	0	0	0	811,178	0	0	0	16,036	12/31/2043
882587-B*-8	1ST MTG SER 2021A	06/24/2025	Call @ 100.00		2,484,000	2,484,000	2,484,000	2,484,000	0	0	0	0	0	2,484,000	0	0	0	216,918	08/15/2035
88307*-AA-3	TEXOMA WIND LLC	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	52,862	06/30/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
883203-BV-2	TEXTRON INC	03/01/2025	Maturity @ 100.00		2,000,000	2,000,000	1,998,060	1,999,972	0	28	0	28	0	2,000,000	0	0	0	38,750	03/01/2025
883556-BZ-4	THERMO FISHER SCIENTIFIC INC	02/25/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		2,239,664	2,435,000	2,201,873	2,270,997	0	4,811	0	4,811	0	2,275,808	0	(36,144)	(36,144)	25,500	10/01/2029
884903-BH-7	THOMSON REUTERS CORP	01/06/2025	TD SECURITIES (USA) LLC		3,907,240	3,875,000	4,417,841	4,261,910	0	(288)	0	(288)	0	4,261,623	0	(354,383)	(354,383)	51,634	04/15/2040
887315-BM-0	HISTORIC TW INC	06/20/2025	Call @ 95.00		5,575,550	5,869,000	6,374,262	5,998,461	0	(422,911)	0	(422,911)	0	5,575,550	0	0	0	684,350	01/15/2028
887315-BN-8	HISTORIC TW INC	06/18/2025	Call @ 95.00		2,035,850	2,143,000	2,375,903	2,217,390	0	(181,540)	0	(181,540)	0	2,035,850	0	0	0	195,884	05/15/2029
887317-AE-5	WARNER MEDIA LLC	06/10/2025	JEFFERIES LLC		11,211,750	11,325,000	12,589,072	12,257,050	0	(17,788)	0	(17,788)	0	12,239,262	0	(1,027,512)	(1,027,512)	518,811	03/15/2040
887317-AH-8	WARNER MEDIA LLC	06/10/2025	JEFFERIES LLC		1,584,000	1,600,000	1,971,216	1,865,327	0	(5,278)	0	(5,278)	0	1,860,049	0	(276,049)	(276,049)	88,382	07/15/2040
887317-AL-9	WARNER MEDIA LLC	06/10/2025	J.P. MORGAN SECURITIES LLC		28,674,800	29,260,000	32,477,572	31,659,070	0	(42,345)	0	(42,345)	0	31,616,725	0	(2,941,925)	(2,941,925)	1,280,125	03/29/2041
887389-AL-8	TIMKEN CO	02/25/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		4,657,100	5,000,000	4,918,650	4,938,002	0	1,123	0	1,123	0	4,939,125	0	(282,025)	(282,025)	83,073	04/01/2032
89323#-AF-6	ATLANTIC PATH 15 LLC	06/15/2025	Paydown		294,455	294,455	294,686	294,528	0	(73)	0	(73)	0	294,455	0	0	0	11,778	12/15/2028
89352H-AD-1	TRANSCANADA PIPELINES LTD	01/06/2025	CITADEL SECURITIES INSTITUTIONAL LL		153,644	150,000	177,791	169,344	0	(18)	0	(18)	0	169,325	0	(15,682)	(15,682)	2,118	10/15/2037
89352H-AY-5	TRANSCANADA PIPELINES LTD	04/28/2025	GOLDMAN SACHS & CO.		619,949	720,000	806,861	797,091	0	(666)	0	(666)	0	796,425	0	(176,476)	(176,476)	15,990	05/15/2048
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L	01/06/2025	GOLDMAN SACHS & CO.		4,689,521	5,006,000	5,340,954	5,270,521	0	(175)	0	(175)	0	5,270,346	0	(580,825)	(580,825)	106,628	08/15/2041
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COMPANY L	05/05/2025	JANE STREET EXECUTION SERVICES, LLC		2,480,641	3,384,000	3,666,973	3,641,185	0	(2,262)	0	(2,262)	0	3,638,923	0	(1,158,282)	(1,158,282)	63,492	05/15/2050
89366L-AD-6	TRANSELEC SA	01/14/2025	Maturity @ 100.00		2,178,000	2,178,000	2,155,828	2,177,913	0	87	0	87	0	2,178,000	0	0	0	46,283	01/14/2025
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	04/30/2025	Paydown		2,080,000	2,080,000	2,017,200	2,066,384	0	13,616	0	13,616	0	2,080,000	0	0	0	44,200	04/30/2028
89629L-AA-5	CONTINUUM TRINETHRA RENEWABLES PVT LTD	06/26/2025	Paydown		6,375	6,375	6,391	0	0	(16)	0	(16)	0	6,375	0	0	0	239	06/26/2033
902494-BK-8	TYSON FOODS INC	03/31/2025	MORGAN STANLEY & CO LLC		34,615,404	35,300,000	36,595,765	35,889,550	0	(35,037)	0	(35,037)	0	35,854,513	0	(1,239,109)	(1,239,109)	834,910	03/01/2029
902613-BB-3	UBS GROUP AG	03/04/2025	PNC CAPITAL MARKETS LLC		9,005,760	9,000,000	9,228,330	9,037,975	0	(4,967)	0	(4,967)	0	9,033,008	0	(27,248)	(27,248)	155,838	04/17/2026
903638-AB-6	USTA NATIONAL TENNIS CENTER INC	03/01/2025	Various		15,133,109	15,078,281	15,161,350	15,133,109	0	0	0	0	0	15,133,109	0	0	0	0	09/08/2039
90380*-AA-9	SR SECD NT	03/31/2025	Paydown		375,447	375,447	375,447	375,447	0	0	0	0	0	375,447	0	0	0	7,246	03/30/2040
905581-AR-5	UNION CARBIDE CORP	06/01/2025	Maturity @ 100.00		2,525,000	2,525,000	3,163,244	2,552,961	0	(27,961)	0	(27,961)	0	2,525,000	0	0	0	94,688	06/01/2025
907818-DY-1	UNION PACIFIC CORP	01/15/2025	Maturity @ 100.00		2,000,000	2,000,000	1,993,380	1,999,972	0	28	0	28	0	2,000,000	0	0	0	32,500	01/15/2025
907818-EN-4	UNION PACIFIC CORP	04/23/2025	FTN FINANCIAL SECURITIES CORP		825,017	1,050,000	1,262,499	1,238,004	0	(1,932)	0	(1,932)	0	1,236,072	0	(411,055)	(411,055)	22,050	04/15/2047
907818-FV-5	UNION PACIFIC CORP	05/07/2025	WELLS FARGO SECURITIES LLC		4,888,200	7,500,000	7,461,825	7,464,427	0	169	0	169	0	7,464,596	0	(2,576,396)	(2,576,396)	124,250	05/20/2061
911312-BW-5	UNITED PARCEL SERVICE INC	03/13/2025	Various		6,964,705	7,000,000	6,959,260	6,964,208	0	497	0	497	0	6,964,705	0	0	0	166,950	04/01/2050
911358-AE-5	FIRST MTG NT SER 2024E	04/25/2025	Paydown		4,741,667	4,885,417	4,885,417	4,885,417	0	(143,750)	0	(143,750)	0	4,741,667	0	0	0	173,937	04/25/2044
911358-AF-2	FIRST MTG NT SER 2024F	04/25/2025	Paydown		12,115,632	12,615,101	12,615,101	12,615,101	0	(499,469)	0	(499,469)	0	12,115,632	0	0	0	333,526	04/25/2054
91324P-DL-3	UNITEDHEALTH GROUP INC	06/25/2025	Various		4,570,541	3,750,000	4,694,063	4,582,907	0	(12,366)	0	(12,366)	0	4,570,541	0	0	0	84,115	06/15/2048
91324P-EF-5	UNITEDHEALTH GROUP INC	06/25/2025	DAIWA CAPITAL MARKETS AMERICA INC.		4,866,364	5,160,000	5,341,192	5,327,239	0	(2,134)	0	(2,134)	0	5,325,105	0	(458,741)	(458,741)	96,435	05/15/2051
91338C-AA-3	UNITYPOINT HEALTH	04/28/2025	J.P. MORGAN SECURITIES LLC		874,020	1,200,000	1,212,986	1,211,715	0	(97)	0	(97)	0	1,211,618	0	(337,598)	(337,598)	31,030	02/15/2050
91412N-BC-3	UNIVERSITY OF CHICAGO	05/13/2025	Various		1,730,603	2,250,000	2,730,894	2,689,869	0	(4,197)	0	(4,197)	0	2,685,672	0	(955,069)	(955,069)	54,366	10/01/2053
91832C-AA-4	NEXA RESOURCES SA	04/01/2025	Not Available		7,967,750	7,850,000	8,056,080	7,906,206	0	(6,998)	0	(6,998)	0	7,899,208	0	68,542	68,542	181,668	05/04/2027
91911T-AS-2	VALE OVERSEAS LTD	02/01/2025	Various		0	0	0	13	0	(13)	0	(13)	0	0	0	0	0	(96,000)	06/28/2054
91913Y-AU-4	VALERO ENERGY CORP	03/19/2025	BARCLAYS CAPITAL INC FIXED INC		3,584,921	3,650,000	3,462,573	3,611,857	0	4,662	0	4,662	0	3,616,520	0	(31,599)	(31,599)	63,774	09/15/2026
91913Y-AV-2	VALERO ENERGY CORP	03/28/2025	MORGAN STANLEY & CO LLC		4,950,600	5,000,000	5,090,600	5,034,530	0	(2,497)	0	(2,497)	0	5,032,033	0	(81,433)	(81,433)	72,500	06/01/2028
92277G-AE-7	VENTAS REALTY LP	02/01/2025	Maturity @ 100.00		6,390,000	6,390,000	6,259,551	6,388,401	0	1,599	0	1,599	0	6,390,000	0	0	0	111,825	02/01/2025
92343V-EP-5	VERIZON COMMUNICATIONS INC	03/18/2025	Call @ 100.00		30,000	30,000	30,173	30,007	0	(7)	0	(7)	0	30,000	0	0	0	598	05/15/2025
92343V-EU-4	VERIZON COMMUNICATIONS INC	03/27/2025	J.P. MORGAN SECURITIES LLC		18,689,948	19,307,000	19,325,706	19,267,167	0	1,731	0	1,731	0	19,268,898	0	(578,950)	(578,950)	247,687	12/03/2029
92345Y-AD-8	VERISK ANALYTICS INC	04/21/2025	Call @ 100.00		2,000,000	2,000,000	1,989,260	1,999,463	0	537	0	537	0	2,000,000	0	0	0	28,000	06/15/2025
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO	06/25/2025	Various		7,159,028	7,625,000	7,108,645	7,153,021	0	6,007	0	6,007	0	7,159,028	0	0	0	98,595	12/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
928388-AA-1	VISTA RIDGE LLC	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,455	10/14/2049
92857W-BM-1	VODAFONE GROUP PLC	01/06/2025	BNP PARIBAS SECS CORP/BOND		30,936,940	34,000,000	29,600,400	29,687,312	0	1,367	0	1,367	0	29,688,679	0	1,248,261	1,248,261	183,458	05/30/2048
92969#-AA-0	WEST VIRGINIA UNIVERSITY HOSPITALS, INC.	02/15/2025	Paydown		62,410	62,410	62,410	62,410	0	0	0	0	0	62,410	0	0	0	447	01/15/2044
92985#-AA-0	WTG DOWNSTREAM HOLDINGS LLC	04/14/2025	Paydown		2,984,067	2,984,067	2,984,067	2,984,067	0	0	0	0	0	2,984,067	0	0	0	36,299	09/15/2026
92985#-AB-8	WTG DOWNSTREAM HOLDINGS LLC	04/11/2025	Paydown		2,984,067	2,984,067	2,984,067	2,984,067	0	0	0	0	0	2,984,067	0	0	0	41,836	09/15/2028
92985#-AC-6	WTG DOWNSTREAM HOLDINGS LLC	04/11/2025	Paydown		7,478,276	7,478,276	7,478,276	7,478,276	0	0	0	0	0	7,478,276	0	0	0	115,251	09/15/2031
931142-BF-9	WALMART INC	02/20/2025	BNP PARIBAS SECS CORP/BOND		5,666,500	5,000,000	7,085,430	5,885,231	0	(21,752)	0	(21,752)	0	5,863,479	0	(196,979)	(196,979)	195,042	02/15/2030
949746-TB-7	WELLS FARGO & CO	01/08/2025	SEAPORT GLOBAL SECURITIES LLC		20,836,038	18,985,000	20,805,775	20,387,794	0	(5,512)	0	(5,512)	0	20,382,282	0	453,756	453,756	226,396	11/15/2029
95000U-2M-4	WELLS FARGO & CO	05/02/2025	MORGAN STANLEY & CO LLC		3,926,979	4,500,000	3,795,345	0	0	829	0	829	0	3,796,174	0	130,805	130,805	19,425	04/04/2051
95984*-AA-8	SR SECD NT	01/31/2025	Paydown		137,123	137,123	137,123	137,123	0	0	0	0	0	137,123	0	0	0	2,372	03/31/2040
961214-EM-1	WESTPAC BANKING CORP	02/04/2025	Call @ 100.00		14,925,000	14,925,000	14,916,818	14,890,941	0	34,059	0	34,059	0	14,925,000	0	0	0	215,965	02/04/2030
961548-AY-0	WESTROCK MWV LLC	03/20/2025	Raymond James & Associates Inc		178,410	155,000	212,047	184,658	0	(919)	0	(919)	0	183,739	0	(5,330)	(5,330)	7,394	02/15/2031
96950F-AN-4	WILLIAMS COMPANIES INC	04/25/2025	JANE STREET EXECUTION SERVICES, LLC		91,815	100,000	120,762	118,295	0	(214)	0	(214)	0	118,082	0	(26,267)	(26,267)	3,510	03/04/2044
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER	06/25/2025	Various		3,288,958	2,750,000	3,357,145	3,297,418	0	(8,459)	0	(8,459)	0	3,288,958	0	0	0	108,092	09/01/2048
97181#-LL-5	WILMINGTON TRUST COMPANY	01/02/2025	Paydown		209,866	209,866	209,866	203,727	0	6,139	0	6,139	0	209,866	0	0	0	5,163	01/02/2026
97314#-AA-1	WIND STAR RENEWABLES, LLC	06/30/2025	Paydown		418,356	418,356	418,356	418,414	0	(59)	0	(59)	0	418,356	0	0	0	20,642	07/11/2036
97342V-AA-2	WINDMW GMBH	06/30/2025	Paydown		8,130,365	8,130,365	8,291,948	8,190,037	0	(59,672)	0	(59,672)	0	8,130,365	0	0	0	413,893	06/30/2027
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	05/01/2025	JANE STREET EXECUTION SERVICES, LLC		1,014,856	1,510,000	1,593,926	1,586,700	0	(722)	0	(722)	0	1,585,978	0	(571,122)	(571,122)	33,358	09/01/2049
98417E-AN-0	GLENCORE FINANCE CANADA LTD	01/06/2025	Various		3,859,265	3,915,000	3,909,096	3,907,748	0	4	0	4	0	3,907,752	0	(48,486)	(48,486)	33,930	11/15/2041
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC	03/31/2025	Maturity @ 100.00		2,000,000	2,000,000	1,924,820	1,997,737	0	2,237	0	2,237	0	1,999,975	0	25	25	35,500	04/01/2025
C68028-AA-0	CDN SR SECD NT	03/01/2025	Reclassification		24,064,165	21,470,621	24,064,165	24,064,165	0	0	0	0	0	24,064,165	0	0	0	0	06/30/2051
E5000*-AG-9	ESPAI BARCA FONDO DE TITULIZACION	03/01/2025	Reclassification		29,348,000	28,476,250	29,348,000	29,348,000	0	0	0	0	3,804,625	29,348,000	0	0	0	928,864	06/30/2030
E5000*-AH-7	ESPAI BARCA FONDO DE TITULIZACION	03/01/2025	Reclassification		29,348,000	28,476,250	29,348,000	29,348,000	0	0	0	0	3,804,625	29,348,000	0	0	0	931,799	06/30/2032
F3420#-AA-4	EURO SR NT SER A	03/01/2025	Reclassification		71,316,300	68,343,000	71,316,300	71,316,300	0	0	0	0	0	71,316,300	0	0	0	0	06/30/2044
F42768-CV-5	ENGIE SA	03/18/2025	Various		16,181,436	9,089,150	16,873,371	0	0	(52,974)	0	(52,974)	1,029,596	16,181,436	0	0	0	352,278	10/01/2060
G0390P-AB-1	ANNINGTON FUNDING PLC	01/14/2025	Various		3,303,697	3,553,340	4,067,659	3,666,569	0	(397,791)	0	(397,791)	285,444	3,554,222	(250,525)	0	(250,525)	54,786	07/12/2029
G0399B-AB-3	ANTOFAGASTA PLC	06/17/2025	Various		485,991	483,000	486,019	0	0	(28)	0	(28)	0	485,991	0	0	0	18,867	05/02/2034
G2617*-AA-2	GBP SR GREEN NT SER A	03/01/2025	Reclassification		32,682,500	31,310,000	32,682,500	32,682,500	0	0	0	0	2,948,750	32,682,500	0	0	0	0	10/09/2029
G2617*-AB-0	GBP SR GREEN NT SER B	03/01/2025	Reclassification		35,950,750	34,441,000	35,950,750	35,950,750	0	0	0	0	3,243,625	35,950,750	0	0	0	0	10/09/2031
G2687*-AB-5	EURO SR NT SER B	05/02/2025	Call @ 100.00		2,091,896	2,075,796	2,036,696	1,905,320	0	0	0	0	131,376	2,036,696	55,200	0	55,200	19,112	03/31/2032
G2R64S-AA-9	CLARION FUNDING PLC	03/18/2025	Various		7,757,586	6,492,250	8,009,741	0	0	(757)	0	(757)	0	7,757,586	0	0	0	79,476	04/19/2048
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO LTD	03/31/2025	Paydown		121,209	121,209	98,422	98,442	0	22,767	0	22,767	0	121,209	0	0	0	1,782	09/30/2040
G40880-AD-1	GNKLN 1 A2 - ABS	06/16/2025	Paydown		246,877	246,058	215,221	220,082	0	27,881	0	27,881	379,758	230,274	16,603	0	16,603	124,979	09/15/2031
G4158G-AJ-8	GNKLN 5 A7 - ABS	06/16/2025	Paydown		136,848	136,393	106,813	110,719	0	41,852	0	41,852	205,609	127,652	9,196	0	9,196	49,835	03/15/2035
G4339*-AA-5	HAVILA SIRIUS FINANCE DESIGNATED ACTIVIT	06/10/2025	Direct		2,842,614	2,842,614	2,842,614	2,842,614	0	0	0	0	0	2,842,614	0	0	0	33,236	11/26/2031
G5723*-AA-6	LYCEUM SERIES A1 NOTES 6.12 12/31/2035	04/15/2025	Paydown		327,961	326,512	300,804	0	0	3,808	0	3,808	0	304,612	23,349	0	23,349	3,537	12/31/2035
G5723*-AB-4	LYCEUM SERIES A2 NOTES 6.12 12/31/2035	04/15/2025	Paydown		319,090	317,681	292,668	0	0	3,705	0	3,705	0	296,373	22,717	0	22,717	3,441	12/31/2035
G6217F-AE-5	MMC FINANCE DAC	04/27/2025	Paydown		21,000	0	0	21,000	0	0	0	0	0	21,000	0	0	0	0	10/27/2026
G676AF-AB-1	ORBIT CAPITAL PLC	03/18/2025	Various		3,177,876	3,116,280	3,194,872	0	0	(57)	0	(57)	0	3,177,876	0	0	0	26,673	06/14/2048
G8729*-AB-2	GBP GTD SR SECD PP NT	06/30/2025	Paydown		2,384,861	2,390,688	2,278,109	2,299,406	0	0	0	0	(21,298)	2,278,109	106,753	0	106,753	41,513	06/30/2043
G8765X-AA-6	TSCOPR 3 BN - CMBS	04/14/2025	Paydown		113,342	113,686	115,366	116,304	0	(5,050)	0	(5,050)	(1,501)	109,753	3,589	0	3,589	2,366	04/13/2040
G87818-AL-3	GBP GTD SECD SR NT CL A SER 13	05/16/2025	Paydown		2,992,827	0	0	2,992,827	0	0	0	0	0	2,992,827	0	0	0	0	11/16/2037
G87818-AM-1	GBP GTD SECD SR NT CL A SER 14	05/16/2025	Paydown		722,322	0	0	722,322	0	0	0	0	0	722,322	0	0	0	0	11/16/2042
G9289X-AA-1	UNIVERSITY OF MANCHESTER	03/18/2025	Various		1,886,803	1,817,830	1,894,906	0	0	(40)	0	(40)	0	1,886,803	0	0	0	14,823	07/04/2053
G9338#-AG-8	VESUVIUS HOLDINGS LIMITED	06/30/2025	Maturity @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	06/30/2025
K7017#-AA-8	MERIDIAN SPIRITS APS	02/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(4,818)	08/01/2030
L5829P-AC-3	KERNEL HOLDING SA	04/27/2025	Paydown		33,750	0	0	33,750	0	0	0	0	0	33,750	0	0	0	0	10/27/2027
L8038*-AA-4	SBM BALEIA AZUL SARL	06/15/2025	Paydown		4,406,400	4,406,400	4,406,400	4,406,444	0	(44)	0	(44)	0	4,406,400	0	0	0	115,979	09/15/2027
L9619*-AA-9	EURO SR SECD NT	03/01/2025	Reclassification		97,789,500	93,195,000	97,789,500	97,789,500	0	0	0	0	0	97,789,500	0	0	0	0	11/15/2053
LW1336-08-7	GNKLN FOURTH ISSUE NOTES A6 - ABS	06/16/2025	Paydown		146,330	145,840	116,382	119,671	0	31,617	0	31,617	266,230	136,538	9,792	0	9,792	71,757	03/15/2035
N57445-AB-9	MINEJESA CAPITAL BV	06/17/2025	Various		3,939,590	4,133,000	3,936,870	0	0	2,720	0	2,720	0	3,939,590	0	0	0	82,014	08/10/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N7163R-AY-9	PROSUS NV	03/14/2025	Various		3,017,703	3,704,000	3,014,130	3,015,688	0	2,015	0	2,015	0	3,017,703	0	0	0	120,580	01/19/2052
N7278E-AT-1	COOPERATIEVE RABOBANK UA	03/18/2025	Various		18,118,130	9,089,150	19,053,107	0	0	(2,788)	0	(2,788)	0	18,118,130	0	0	0	290,320	08/03/2060
N7676S-AD-3	SABIC CAPITAL I BV	04/28/2025	MERRILL LYNCH INTERNATIONAL		1,636,250	2,500,000	2,567,000	2,560,675	0	(540)	0	(540)	0	2,560,135	0	(923,885)	(923,885)	47,083	09/14/2050
N9219H-AP-0	VEON MIDCO BV	05/25/2025	Paydown		5,063	0	0	5,063	0	0	0	0	0	5,063	0	0	0	0	11/25/2027
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS S DE RL	05/31/2025	Paydown		9,015	9,015	7,415	7,597	0	1,417	0	1,417	0	9,015	0	0	0	0	05/31/2030
P0R12R-AA-8	BANCO ACTINVER SA INSTITUCION DE BANCA M	01/31/2025	Paydown		73,521	73,521	73,100	28,312	0	422	0	422	0	73,521	0	0	0	1,969	01/31/2041
P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA	06/30/2025	Paydown		436,590	436,589	436,589	436,589	0	0	0	0	0	436,590	0	0	0	17,930	09/30/2037
P55409-AC-3	INDUSTRIAS PENOLES SAB DE CV	03/13/2025	Various		2,639,999	3,315,000	2,633,956	2,637,898	0	2,102	0	2,102	0	2,639,999	0	0	0	94,915	08/06/2050
P7000*-AA-6	MILESTONE LNG TRANSPORT SA	06/30/2025	Paydown		511,643	418,301	418,301	418,301	0	93,343	0	93,343	0	511,643	0	0	0	17,172	03/31/2037
P7000*-AB-4	MILESTONE LNG TRANSPORT SA	06/30/2025	Paydown		9,143	9,143	9,143	9,143	0	0	0	0	0	9,143	0	0	0	188	03/31/2037
P8718A-AH-9	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	01/28/2025	Maturity @ 100.00		200,000	200,000	177,060	199,767	0	233	0	233	0	200,000	0	0	0	4,375	01/28/2025
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	03/21/2025	Various		350,519	500,000	349,250	349,991	0	1,744	0	1,744	0	350,519	0	0	0	18,035	09/10/2051
Q3974B-AA-4	USD GTD SR SECD NT	03/01/2025	Paydown		27,899,654	27,899,654	27,899,654	27,899,654	0	0	0	0	0	27,899,654	0	0	0	0	03/31/2036
Q5011#-AE-4	AUD SR NT SER E	06/26/2025	Call @ 100.00		1,525,801	1,512,869	1,712,317	1,442,620	0	0	0	0	269,698	1,712,317	(186,517)	0	(186,517)	62,362	08/10/2033
Q6291#-AA-1	MONASH UNIVERSITY	02/24/2025	Paydown		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	2,538	02/24/2040
Q8806B-AA-7	AUD SR SECD NT	06/30/2025	Paydown		478,908	480,444	532,815	463,788	0	0	0	0	69,027	532,815	(53,907)	0	(53,907)	7,414	06/30/2042
R7000#-AA-0	OYFJELLET WIND AS	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,737	09/14/2045
V3855M-AA-5	GREENKO POWER II LTD	06/13/2025	Paydown		431,288	431,288	375,789	341,685	0	46,422	0	46,422	0	431,288	0	0	0	9,273	12/13/2028
W3569*-AA-0	SEK SR SECD TRANCHE 1 NT	04/03/2025	Paydown		140,436	137,468	133,724	123,214	0	0	0	0	10,511	133,724	6,712	0	6,712	2,849	10/03/2034
W3569*-AB-8	SEK SR SECD NT TRANCHE 2 NT	04/03/2025	Paydown		144,428	141,376	137,525	126,716	0	0	0	0	10,809	137,525	6,903	0	6,903	3,069	10/03/2039
W3569*-AC-6	NOK SR SECD TRANCHE 3 NT	04/03/2025	Paydown		22,838	22,559	22,394	20,673	0	0	0	0	1,721	22,394	444	0	444	594	10/03/2034
W3569*-AD-4	NOK SR SECD TRANCHE 4 NT	04/03/2025	Paydown		19,786	19,544	19,401	17,910	0	0	0	0	1,491	19,401	384	0	384	525	10/03/2039
W6447@-AE-1	EURO SR SECD NT Tranche 9	04/03/2025	Paydown		64,047	62,538	60,473	0	0	0	0	0	0	60,473	3,574	0	3,574	272	04/03/2045
Y7150K-AA-9	SORIK MARAPI GEOTHERMAL POWER PT	02/05/2025	Paydown		38,506	38,506	38,314	38,324	0	183	0	183	0	38,506	0	0	0	1,492	08/05/2031
Y77108-AF-8	XIAOMI BEST TIME INTERNATIONAL LTD	03/13/2025	Various		7,438,608	9,684,000	7,418,346	7,431,894	0	6,714	0	6,714	0	7,438,608	0	0	0	258,741	07/14/2051
Y8987L-AA-4	CONTINUUM TRINETHRA RENEWABLES PVT LTD	06/26/2025	Paydown		122,362	122,362	126,216	126,134	0	(3,773)	0	(3,773)	0	122,362	0	0	0	4,589	06/26/2033
00108W-AN-0	AEP TEXAS INC SENIOR CORP_BND 3.450%	12/05/2025	AGL-CRT6P		2,778,759	2,625,000	2,795,311	2,780,580	0	(1,822)	0	(1,822)	0	2,778,759	0	0	0	51,067	05/15/2051
00115A-AH-2	AEP TRANSMISSION COMPANY LLC SENIOR CORP	08/20/2025	LR-18SP		2,011,482	2,000,000	2,013,680	0	0	(192)	0	(192)	0	2,011,482	0	0	0	16,667	12/01/2047
001306-AB-5	AHS HOSPITAL CORP SENIOR CORP_BND 5.0	08/20/2025	LR-18SP		692,452	544,000	714,811	682,739	0	9,713	0	9,713	0	692,452	0	0	0	17,461	07/01/2045
001306-AC-3	AHS HOSPITAL CORP SENIOR CORP_BND 2.7	08/20/2025	LR-18SP		2,230,000	2,230,000	2,230,000	2,230,000	0	0	0	0	0	2,230,000	0	0	0	39,607	07/01/2051
00184A-AC-9	WARNER MEDIA LLC SENIOR CORP_BND 7.62	07/01/2025	CALL 100.0000		13,000,000	13,000,000	13,351,810	13,139,802	0	(11,597)	0	(11,597)	0	13,137,683	0	(137,683)	(137,683)	702,135	04/15/2031
00206R-BA-9	AT&T INC SENIOR CORP_BND 5.550% 08/15	09/15/2025	JP MORGAN SECURITIES LLC		8,188,525	8,073,000	10,232,689	9,566,093	0	(15,839)	0	(15,839)	0	9,550,254	0	(1,361,730)	(1,361,730)	262,608	08/15/2041
00206R-LJ-9	AT&T INC SENIOR CORP_BND 3.550% 09/15	09/23/2025	LR-18SP		10,261,739	10,670,000	10,231,783	10,260,431	0	1,308	0	1,308	0	10,261,739	0	0	0	198,862	09/15/2055
00206R-LV-2	AT&T INC SENIOR CORP_BND 3.650% 09/15	08/20/2025	LR-18SP		20,400,478	21,030,000	20,364,178	20,400,832	0	(354)	0	(354)	0	20,400,478	0	0	0	332,625	09/15/2059
00206R-MM-1	AT&T INC SENIOR CORP_BND 2.550% 12/01	09/15/2025	JP MORGAN SECURITIES LLC		5,778,445	6,730,000	6,542,570	6,596,873	0	2,769	0	2,769	0	6,599,642	0	(821,197)	(821,197)	50,054	12/01/2033
002819-AC-4	ABBOTT LABORATORIES SENIOR CORP_BND 6	08/01/2025	SECURITY WITHDRAW		716,677	650,000	643,049	645,313	0	331	0	331	0	645,644	0	71,034	71,034	6,774	11/30/2037
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP_BND 4	07/22/2025	MORGAN STANLEY & CO LLC		6,447,909	6,958,000	7,711,315	7,587,416	0	(3,246)	0	(3,246)	0	7,584,170	0	(1,136,261)	(1,136,261)	50,194	11/30/2046
00287Y-AM-1	ABBVIE INC SENIOR CORP_BND 4.400% 11/	08/19/2025	AGL-HB-SA		4,611,362	5,000,000	4,569,600	4,609,465	0	8,832	0	8,832	0	4,611,362	0	0	0	173,556	11/06/2042
00287Y-BD-0	ABBVIE INC SENIOR CORP_BND 4.875% 11/	09/23/2025	AGL-CRT13P		852,096	800,000	859,288	852,436	0	(340)	0	(340)	0	852,096	0	0	0	14,083	11/14/2048
00287Y-CA-5	ABBVIE INC SENIOR CORP_BND 4.050% 11/	08/19/2025	AGL-HB-SA		940,375	1,000,000	931,820	939,986	0	389	0	389	0	940,375	0	0	0	10,013	11/21/2039
00287Y-CB-3	ABBVIE INC SENIOR CORP_BND 4.250% 11/	08/27/2025	VARIOUS		52,225,166	50,855,000	52,278,222	51,921,173	0	303,993	0	303,993	0	52,225,166	0	0	0	548,991	11/21/2049
00912X-BF-0	AIR LEASE CORPORATION SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		24,574,456	24,521,000	23,815,874	24,250,296	0	42,834	0	42,834	0	24,255,630	0	318,826	318,826	945,080	10/01/2028
010392-FW-3	ALABAMA POWER COMPANY SENIOR CORP_BND	09/23/2025	LR-18SP		9,983,624	10,000,000	9,982,400	9,983,945	0	(129)	0	(129)	0	9,983,624	0	0	0	307,500	03/15/2052
016900-AC-6	ALLEGHENY LUDLUM LLC SENIOR CORP_BND	12/15/2025	VARIOUS		1,367,400	1,367,400	1,239,961	1,357,643	0	19,963	0	19,963	0	1,367,400	0	0	0	95,034	12/15/2025
020002-AT-8	ALLSTATE CORPORATION THE SENIOR CORP_BN	08/01/2025	SECURITY WITHDRAW		19,604,662	18,528,000	19,060,286	18,846,566	0	(5,801)	0	(5,801)	0	18,840,765	0	763,897	763,897	367,472	04/01/2036
020002-BG-5	ALLSTATE CORPORATION THE SENIOR CORP_BN	08/20/2025	LR-18SP		544,436	460,000	554,291	544,806	0	(1,631)	0	(1,631)	0	544,436	0	0	0	18,251	08/10/2049
020002-BJ-9	ALLSTATE CORPORATION THE SENIOR CORP_BN	11/04/2025	JP MORGAN SECURITIES LLC		1,084,450	1,250,000	1,210,000	0	0	1,442	0	1,442	0	1,227,475	0	(143,025)	(143,025)	7,049	12/15/2030
02005N-BW-9	ALLY FINANCIAL INC SENIOR CORP_BND 5.	09/17/2025	AGL-SRA-SA		2,486,814	2,500,000	2,485,580	477	0	0	0	477	0	2,486,814	0	0	0	93,153	01/17/2031
02079K-AG-2	ALPHABET INC SENIOR CORP_BND 2.250% 0	09/23/2025	VARIOUS		8,934,868	9,965,000	8,860,610	6,815,783	0	(102,960)	0	(102,960)	0	8,934,868	0	0	0	137,019	08/15/2060
02209S-AQ-6	ALTRIA GROUP INC SENIOR CORP_BND 4.50	08/20/2025	LR-18SP		3,143,507	3,432,000	3,089,354	3,142,219	0	1,288	0	1,288	0	3,143,507	0	0	0	46,761	05/02/2043
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP_BND 3.87	08/20/2025	LR-18SP		1,021,958	1,394,000	1,018,582	0	0	1,204	0	1,204	0	1,021,958	0	0	0	23,258	09/16/2046
02209S-BG-7	ALTRIA GROUP INC SENIOR CORP_BND 6.20	08/20/2025	LR-18SP		12,018,467	11,000,000	12,077,560	12,024,010	0	(5,542)	0	(5,542)	0	12,018,467	0	0	0	354,261	02/14/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
02209S-BJ-1	ALTRIA GROUP INC SENIOR CORP_BND 3.40	11/04/2025	JANE STREET EXECUTION SERVICE		1,479,518	1,542,000	1,707,117	1,627,036	0	(14,816)	0	(14,816)	0	1,620,930	0	(141,412)	(141,412)	52,282	05/06/2030
02209S-BN-2	ALTRIA GROUP INC SENIOR CORP_BND 3.70	09/23/2025	VARIOUS		21,344,571	23,022,000	21,198,881	21,339,968	0	4,603	0	4,603	0	21,344,571	0	0	0	496,114	02/04/2051
02209S-BP-7	ALTRIA GROUP INC SENIOR CORP_BND 4.00	07/22/2025	MORGAN STANLEY & CO LLC		173,195	250,000	227,915	228,909	0	(20)	0	(20)	0	228,888	0	(55,693)	(55,693)	4,694	02/04/2061
02209S-BP-7	ALTRIA GROUP INC SENIOR CORP_BND 4.00	08/20/2025	LR-18SP		21,207,937	22,080,000	21,165,653	21,208,486	0	(550)	0	(550)	0	21,207,937	0	0	0	483,307	02/04/2061
023135-BF-2	AMAZON.COM INC SENIOR CORP_BND 3.875%	11/04/2025	VARIOUS		368,681	400,000	397,856	0	0	28	0	28	0	398,496	0	(29,815)	(29,815)	10,366	08/22/2037
023135-BF-2	AMAZON.COM INC SENIOR CORP_BND 3.875%	08/20/2025	LR-18SP		1,596,355	1,600,000	1,594,848	0	0	21	0	21	0	1,596,355	0	0	0	30,828	08/22/2037
023135-BJ-4	AMAZON.COM INC SENIOR CORP_BND 4.050%	09/15/2025	GOLDMAN SACHS & CO LLC		1,168,444	1,360,000	1,631,225	1,477,424	0	113,029	0	113,029	0	1,590,452	0	(422,008)	(422,008)	31,212	08/22/2047
023135-BJ-4	AMAZON.COM INC SENIOR CORP_BND 4.050%	09/23/2025	VARIOUS		2,500,516	2,000,000	2,589,744	878,003	0	(4,295)	0	(4,295)	0	2,500,516	0	0	0	47,700	08/22/2047
023135-BU-9	AMAZON.COM INC SENIOR CORP_BND 2.700%	09/23/2025	AGL-CRT11P		4,864,613	5,050,000	4,851,538	4,864,147	0	465	0	465	0	4,864,613	0	0	0	42,041	06/03/2060
023135-CB-0	AMAZON.COM INC SENIOR CORP_BND 3.100%	09/23/2025	AGL-CRT11P		3,505,214	3,285,000	3,529,021	3,506,701	0	(1,487)	0	(1,487)	0	3,505,214	0	0	0	37,340	05/12/2051
023135-CC-8	AMAZON.COM INC SENIOR CORP_BND 3.250%	09/23/2025	LR-18SP		3,135,181	3,120,000	3,136,088	3,135,396	0	(215)	0	(215)	0	3,135,181	0	0	0	37,462	05/12/2061
02344A-AD-0	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR	08/25/2025	TAX FREE EXCHANGE		9,153,903	9,155,000	9,153,810	0	0	93	0	93	0	9,153,903	0	0	0	204,919	03/17/2030
02344A-AE-8	AMCOR FLEXIBLES NORTH AMERICA SENIOR COR	08/25/2025	TAX FREE EXCHANGE		230,106	228,000	230,166	0	0	(60)	0	(60)	0	230,106	0	0	0	5,504	03/17/2035
023551-AF-1	HESS CORP SENIOR CORP_BND 7.875% 10/0	08/01/2025	SECURITY WITHDRAW		2,827,225	2,500,000	2,997,050	2,652,325	0	(2,826)	0	(2,826)	0	2,649,499	0	177,726	177,726	65,625	10/01/2029
023551-AF-1	HESS CORP SENIOR CORP_BND 7.875% 10/0	12/12/2025	AGBKRILA		491,551	475,000	530,813	493,330	0	(1,779)	0	(1,779)	0	491,551	0	0	0	26,392	10/01/2029
023551-AM-6	HESS CORP SENIOR CORP_BND 7.125% 03/1	12/12/2025	AGBKRILA		655,580	648,000	664,731	656,071	0	(491)	0	(491)	0	655,580	0	0	0	34,628	03/15/2033
02361D-AR-1	AMEREN ILLINOIS COMPANY SECURED CORP_BND	09/15/2025	GOLDMAN SACHS & CO LLC		7,890	10,000	11,999	11,743	0	(13)	0	(13)	0	11,730	0	(3,840)	(3,840)	108	12/01/2047
02361D-AR-1	AMEREN ILLINOIS COMPANY SECURED CORP_BND	08/20/2025	LR-18SP		830,794	708,000	849,550	831,402	0	(607)	0	(607)	0	830,794	0	0	0	5,821	12/01/2047
02361D-AU-4	AMEREN ILLINOIS COMPANY SECURED CORP_BND	08/20/2025	LR-18SP		393,934	350,000	400,082	394,121	0	(187)	0	(187)	0	393,934	0	0	0	4,929	03/15/2050
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS SENIOR COR	08/20/2025	LR-18SP		578,018	548,000	583,872	578,184	0	(166)	0	(166)	0	578,018	0	0	0	12,939	09/01/2044
030360-AB-7	AMERICAN UNIVERSITY SENIOR CORP_BND 3	12/16/2025	JP MORGAN SECURITIES LLC		1,082,994	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	(17,006)	(17,006)	41,606	10/01/2027
03040W-AD-7	AMERICAN WATER CAPITAL CORP SENIOR CORP_	12/11/2025	LR-19SP		5,096,063	3,815,000	5,548,727	0	0	413,062	0	413,062	0	5,096,063	0	0	0	165,586	10/15/2037
03040W-AR-6	AMERICAN WATER CAPITAL CORP SENIOR CORP_	08/20/2025	LR-18SP		1,137,410	1,000,000	1,159,352	1,138,076	0	(2,923)	0	(2,923)	0	1,137,410	0	0	0	36,458	09/01/2047
031162-BH-2	AMGEN INC SENIOR CORP_BND 5.650% 06/1	08/20/2025	LR-18SP		5,978,082	6,000,000	5,970,600	5,980,109	0	(2,027)	0	(2,027)	0	5,978,082	0	0	0	62,150	06/15/2042
031162-CF-5	AMGEN INC SENIOR CORP_BND 4.663% 06/1	09/15/2025	VARIOUS		20,895,384	24,629,000	27,029,127	26,772,500	0	(5,667)	0	(5,667)	0	26,766,833	0	(5,871,449)	(5,871,449)	152,797	06/15/2051
031162-CF-5	AMGEN INC SENIOR CORP_BND 4.663% 06/1	08/20/2025	LR-18SP		18,073,405	15,850,000	18,309,853	18,082,633	0	(9,228)	0	(9,228)	0	18,073,405	0	0	0	135,499	06/15/2051
031162-CY-4	AMGEN INC SENIOR CORP_BND 2.770% 09/0	08/20/2025	LR-18SP		3,068,491	3,250,000	3,051,510	3,068,147	0	344	0	344	0	3,068,491	0	0	0	42,512	09/01/2053
031652-BK-5	AMKOR TECHNOLOGY INC SENIOR CORP_BND 144	10/09/2025	CALL 100.0000		1,000,000	1,000,000	1,000,100	0	0	0	0	0	0	1,000,100	0	(100)	(100)	34,342	09/15/2027
032165-AD-4	REGIONS FINANCIAL CORP SUB CORP_BND 6	11/01/2025	MATURITY		2,400,000	2,400,000	2,588,345	2,407,231	0	(17,786)	0	(17,786)	0	2,400,000	0	0	0	162,000	11/01/2025
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	08/20/2025	VARIOUS		14,203,555	14,240,000	14,208,515	14,205,680	0	(2,125)	0	(2,125)	0	14,203,555	0	0	0	236,608	04/15/2058
035240-AU-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	08/20/2025	LR-18SP		8,775,136	8,475,000	8,791,969	8,776,131	0	(995)	0	(995)	0	8,775,136	0	0	0	86,633	06/01/2060
03740L-AB-8	AON CORP SENIOR CORP_BND 2.900% 08/23	08/20/2025	LR-18SP		6,642,038	6,665,000	6,639,806	6,642,084	0	(46)	0	(46)	0	6,642,038	0	0	0	95,569	08/23/2051
03740L-AE-2	AON CORP SENIOR CORP_BND 3.900% 02/28	08/19/2025	AGL-HB-SA		2,087,749	2,545,000	2,067,354	2,086,641	0	5,258	0	5,258	0	2,087,749	0	0	0	97,050	02/28/2052
03743Q-AH-1	APA CORP US SENIOR CORP_BND 144A 5.1	09/18/2025	TAX FREE EXCHANGE		39,951,327	46,000,000	39,811,262	0	0	212,270	0	212,270	0	39,951,327	0	0	0	1,833,783	09/01/2040
03743Q-AK-4	APA CORP US SENIOR CORP_BND 144A 4.7	09/18/2025	TAX FREE EXCHANGE		4,770,335	6,000,000	4,744,831	0	0	(122,652)	0	(122,652)	0	4,770,335	0	0	0	121,125	04/15/2043
03743Q-AL-2	APA CORP US SENIOR CORP_BND 144A 4.2	09/18/2025	TAX FREE EXCHANGE		12,172,802	17,395,000	12,078,912	0	0	973,353	0	973,353	0	12,172,802	0	0	0	903,453	01/15/2044
03743Q-AN-8	APA CORP US SENIOR CORP_BND 144A 5.3	09/18/2025	TAX FREE EXCHANGE		12,253,272	15,000,000	12,221,773	0	0	(292,220)	0	(292,220)	0	12,253,272	0	0	0	572,896	07/01/2049
037735-CY-1	APPALACHIAN POWER CO SENIOR CORP_BND	08/20/2025	LR-18SP		16,396,358	15,525,000	16,506,952	16,400,968	0	(4,610)	0	(4,610)	0	16,396,358	0	0	0	175,519	05/01/2050
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP_BND	07/22/2025	MORGAN STANLEY & CO LLC		10,126,947	11,943,000	13,269,451	13,072,137	0	(2,772)	0	(2,772)	0	13,069,365	0	(2,942,417)	(2,942,417)	161,629	04/01/2047
039482-AB-0	ARCHER DANIELS MIDLAND CO SENIOR CORP_BN	07/23/2025	PROAMERICA BANK		3,836,923	4,030,000	3,998,687	4,013,869	0	196	0	196	0	4,014,065	0	(177,143)	(177,143)	42,567	03/27/2030
040555-CM-4	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO	08/19/2025	AGL-HB-SA		1,040,003	1,045,000	1,037,957	1,040,099	0	(96)	0	(96)	0	1,040,003	0	0	0	24,774	09/01/2041
040555-CU-6	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO	11/04/2025	BARCLAYS CAPITAL INC		1,585,855	2,040,000	2,008,054	2,014,056	0	33	0	33	0	2,014,089	0	(428,234)	(428,234)	36,125	05/15/2046
040555-DA-9	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO	08/20/2025	LR-18SP		6,996,712	7,000,000	6,996,467	6,996,696	0	58	0	58	0	6,996,712	0	0	0	176,944	12/01/2049
042735-BF-6	ARROW ELECTRONICS INC SENIOR CORP_BND	07/30/2025	GOLDMAN SACHS & CO LLC		10,533,310	10,744,000	10,694,205	10,725,978	0	525	0	525	0	10,726,503	0	(193,192)	(193,192)	230,138	01/12/2028
04609Q-AM-1	ASSOCIATION OF AMERICAN MEDICA SENIOR CO	09/15/2025	VARIOUS		1,132,993	1,335,000	1,337,827	336,898	0	(111)	0	(111)	0	1,336,787	0	(203,794)	(203,794)	14,019	10/01/2035
04650N-AB-0	AT&T INC SENIOR CORP_BND 5.350% 09/01	12/11/2025	LR-19SP		2,207,856	2,319,000	2,160,275	2,206,847	0	1,010	0	1,010	0	2,207,856	0	0	0	96,841	09/01/2040
049560-AR-6	ATMOS ENERGY CORPORATION SENIOR CORP_BND	07/28/2025	US BANCORP INVESTMENT INC		4,571,112	4,900,000	4,897,060	4,898,648	0	173	0	173	0	4,898,671	0	(327,559)	(327,559)	112,190	09/15/2029
053332-AZ-5	AUTOZONE INC SENIOR CORP_BND 4.000% 0	07/30/2025	MORGAN STANLEY & CO LLC		3,803,351	3,895,000	3,892,390	3,893,662	0	21	0	21	0	3,893,683	0	(90,332)	(90,332)	45,874	04/15/2030
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND	12/15/2025	MATURITY		8,000,000	8,000,000	7,961,200	7,997,895	0	4,357	0	4,357	0	8,000,000	0	0	0	308,000	12/15/2025
05526D-BB-0	BAT CAPITAL CORP SENIOR CORP_BND 3.55	08/01/2025	SECURITY WITHDRAW		42,217,932	43,015,000	39,920,106	42,153,863	0	30,726	0	30,726	0	42,184,589	0	33,343	33,343	705,520	08/15/2027
05526D-BD-6	BAT CAPITAL CORP SENIOR CORP_BND 4.39	09/15/2025	BARCLAYS CAPITAL INC		1,850,880	2,000,000	2,174,600	0	0	(1,989)	0	(1,989)	0	2,131,746	0	(280,866)	(280,866)	51,461	08/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05526D-BD-6	BAT CAPITAL CORP SENIOR CORP_BND 4.39	08/01/2025	SECURITY WITHDRAW		7,145,920	8,000,000	6,730,400	7,032,479	0	3,032	0	3,032	0	7,035,511	0	110,409	110,409	161,942	08/15/2037
05526D-BD-6	BAT CAPITAL CORP SENIOR CORP_BND 4.39	08/19/2025	AGL-HB-SA		2,547,482	2,700,000	2,497,824	2,546,363	0	1,118	0	1,118	0	2,547,482	0	0	0	60,911	08/15/2037
05526D-BF-1	BAT CAPITAL CORP SENIOR CORP_BND 4.54	11/01/2025	SECURITY WITHDRAW		585,117	700,000	679,889	682,291	0	118	0	118	0	682,409	0	(97,292)	(97,292)	22,599	08/15/2047
05526D-BF-1	BAT CAPITAL CORP SENIOR CORP_BND 4.54	08/20/2025	VARIOUS		3,129,851	3,040,000	3,141,282	2,305,458	0	28,503	0	28,503	0	3,129,851	0	0	0	71,308	08/15/2047
05526D-BK-0	BAT CAPITAL CORP SENIOR CORP_BND 4.75	08/20/2025	LR-18SP		926,805	910,000	928,282	0	0	(117)	0	(117)	0	926,805	0	0	0	19,845	09/06/2049
05526D-BU-8	BAT CAPITAL CORP SENIOR CORP_BND 3.98	12/05/2025	VARIOUS		8,421,741	8,703,000	8,398,012	8,421,543	0	198	0	198	0	8,421,741	0	0	0	162,086	09/25/2050
05531G-AB-7	TRUIST FINANCIAL CORP SUB CORP_BND 3.	07/30/2025	TRUIST SECURITIES INC		21,651,552	22,200,000	22,181,596	22,192,289	0	(181)	0	(181)	0	22,192,108	0	(540,556)	(540,556)	308,536	03/19/2029
05724B-AA-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN	07/24/2025	MORGAN STANLEY & CO LLC		2,502,700	2,500,000	2,676,025	2,608,277	0	(12,174)	0	(12,174)	0	2,606,848	0	(104,148)	(104,148)	82,243	05/01/2030
059438-AG-6	JPMORGAN CHASE & CO SUB CORP_BND 7.75	07/15/2025	MATURITY		6,176,000	6,176,000	7,112,050	6,178,916	0	(40,475)	0	(40,475)	0	6,176,000	0	0	0	478,640	07/15/2025
06051G-GG-8	BANK OF AMERICA CORP SENIOR CORP_BND	11/01/2025	SECURITY WITHDRAW		1,759,711	2,000,000	2,041,012	2,034,733	0	(618)	0	(618)	0	2,034,116	0	(274,404)	(274,404)	69,360	01/20/2048
06051G-GM-5	BANK OF AMERICA CORP SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		3,346,350	3,690,000	3,726,269	3,715,556	0	82	0	82	0	3,715,638	0	(369,288)	(369,288)	42,196	04/24/2038
06051G-HD-4	BANK OF AMERICA CORP SENIOR CORP_BND	07/24/2025	BOFA SECURITIES INC		3,080,575	3,154,000	3,132,597	3,146,529	0	(42)	0	(42)	0	3,146,487	0	(65,912)	(65,912)	10,484	12/20/2028
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP_BND	11/01/2025	SECURITY WITHDRAW		15,353,471	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(293,058)	(293,058)	27,183	03/15/2050
06051G-MB-2	BANK OF AMERICA CORP SUB CORP_BND 5.4	08/01/2025	SECURITY WITHDRAW		13,552,992	13,545,000	13,793,280	13,777,924	0	(1,704)	0	(1,704)	0	13,776,220	0	(223,228)	(223,228)	338,832	08/15/2035
06406G-AA-9	BANK OF NEW YORK MELLON CORP/T SUB CORP_	07/24/2025	KEYBANC CAPITAL MARKETS INC		11,211,225	11,692,000	11,179,677	11,507,272	0	28,986	0	28,986	0	11,510,597	0	(299,372)	(299,372)	258,198	10/30/2028
06406Y-AA-0	BANK OF NEW YORK MELLON CORP/T SUB CORP_	07/23/2025	PROAMERICA BANK		3,257,540	3,400,000	3,188,894	3,310,034	0	1,264	0	1,264	0	3,311,297	0	(53,757)	(53,757)	47,062	08/23/2029
06654D-AA-5	BANNER HEALTH SECURED CORP_BND 3.759%	08/04/2025	AGL-SLG14P		3,360,000	3,360,000	3,360,000	3,360,000	0	0	0	0	0	3,360,000	0	0	0	75,080	01/01/2049
07177M-AN-3	BAXALTA INC SENIOR CORP_BND 5.250% 06	09/15/2025	VARIOUS		1,649,558	1,737,000	1,934,009	1,011,250	0	(90,621)	0	(90,621)	0	1,897,638	0	(248,080)	(248,080)	14,123	06/23/2045
071813-BQ-1	BAXTER INTERNATIONAL INC SENIOR CORP_BND	12/08/2025	CALL 99.0500		4,729,638	4,775,000	4,278,621	4,693,026	0	66,579	0	66,579	0	4,724,467	0	5,170	5,170	163,119	08/15/2026
071813-CS-6	BAXTER INTERNATIONAL INC SENIOR CORP_BND	09/15/2025	BARCLAYS CAPITAL INC		793,827	900,000	899,964	900,026	0	(29)	0	(29)	0	899,997	0	(106,170)	(106,170)	14,282	02/01/2032
071813-CV-9	BAXTER INTERNATIONAL INC SENIOR CORP_BND	12/05/2025	AGL-CRT6P		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	28,736	12/01/2051
07274E-AM-5	BAYER US FINANCE LLC SENIOR CORP_BND 144	08/20/2025	LR-18SP		5,334,293	5,000,000	5,337,550	5,334,913	0	(620)	0	(620)	0	5,334,293	0	0	0	85,938	11/21/2053
07274N-AL-7	BAYER US FINANCE II LLC SENIOR CORP_BND	10/17/2025	MORGAN STANLEY & CO LLC		13,001,950	13,000,000	12,905,230	12,963,714	0	2,975	0	2,975	0	12,966,689	0	35,261	35,261	197,483	12/15/2028
07274N-AQ-6	BAYER US FINANCE II LLC SENIOR CORP_BND	08/20/2025	LR-18SP		4,984,977	5,000,000	4,982,800	4,986,728	0	(1,751)	0	(1,751)	0	4,984,977	0	0	0	37,917	06/25/2048
07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP_BND	08/20/2025	VARIOUS		7,830,859	9,200,000	7,777,978	7,831,418	0	(559)	0	(559)	0	7,830,859	0	0	0	258,892	07/15/2064
073952-AB-9	BEACON FUNDING TRUST SENIOR CORP_BND 144	08/20/2025	LR-18SP		14,081,639	14,000,000	14,083,000	14,081,788	0	(149)	0	(149)	0	14,081,639	0	0	0	453,241	08/15/2054
075887-BX-6	BECTON DICKINSON AND COMPANY SENIOR CORP	11/04/2025	VARIOUS		8,720,138	9,750,000	10,565,853	9,439,345	0	(6,317)	0	(6,317)	0	10,446,066	0	(1,725,929)	(1,725,929)	135,985	06/06/2047
075887-CK-3	BECTON DICKINSON AND COMPANY SENIOR CORP	12/05/2025	AGL-CRT6P		592,299	500,000	605,910	593,491	0	(1,192)	0	(1,192)	0	592,299	0	0	0	10,434	05/20/2050
081331-AJ-9	BELVOIR LD LLC VA SENIOR MUNITAX_BND REV	08/20/2025	LR-18SP		12,701,841	12,500,000	12,790,625	12,720,325	0	(18,484)	0	(18,484)	0	12,701,841	0	0	0	131,771	12/15/2047
084423-AU-6	WR BERKLEY CORPORATION SENIOR CORP_BND	09/23/2025	LR-16SP-FI		5,973,938	6,000,000	5,970,900	5,974,882	0	(652)	0	(652)	0	5,973,938	0	0	0	206,000	05/12/2050
09062X-AK-9	BIOGEN INC SENIOR CORP_BND 3.250% 02/	12/05/2025	VARIOUS		8,113,100	7,460,000	8,196,914	8,115,912	0	(2,811)	0	(2,811)	0	8,113,100	0	0	0	151,539	02/15/2051
09062X-AM-5	BIOGEN INC SENIOR CORP_BND 6.450% 05/	08/20/2025	LR-18SP		10,145,234	10,180,000	10,145,083	0	0	76	0	76	0	10,145,234	0	0	0	180,568	05/15/2055
096630-AF-5	BOARDWALK PIPELINES LP SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		8,249,348	8,275,000	8,261,811	8,268,023	0	(47)	0	(47)	0	8,267,976	0	(18,629)	(18,629)	200,485	07/15/2027
097023-AS-4	BOEING CO SENIOR CORP_BND 6.625% 02/1	09/15/2025	JANE STREET EXECUTION SERVICE		330,320	295,000	393,916	0	0	6,216	0	6,216	0	368,442	0	(38,121)	(38,121)	21,227	02/15/2038
097023-BV-6	BOEING CO SENIOR CORP_BND 3.650% 03/0	11/04/2025	MORGAN STANLEY & CO LLC		293,700	400,000	383,796	385,475	0	139	0	139	0	385,614	0	(91,914)	(91,914)	9,896	03/01/2047
097023-CF-0	BOEING CO SENIOR CORP_BND 3.825% 03/0	08/20/2025	LR-18SP		6,452,084	6,890,000	6,427,310	6,451,485	0	3,534	0	3,534	0	6,452,084	0	0	0	256,222	03/01/2059
097023-CP-8	BOEING CO SENIOR CORP_BND 3.250% 02/0	08/19/2025	AGL-HB-SA		1,776,369	2,200,000	1,679,568	1,771,890	0	20,842	0	20,842	0	1,776,369	0	0	0	75,274	02/01/2035
097023-CR-4	BOEING CO SENIOR CORP_BND 3.950% 08/0	12/05/2025	AGL-CRT6P		787,594	825,000	785,384	787,413	0	182	0	182	0	787,594	0	0	0	27,790	08/01/2059
09778P-AC-9	BON SECOURS MERCY HEALTH INC SECURED COR	08/20/2025	LR-18SP		3,645,832	3,640,000	3,646,515	3,645,872	0	(39)	0	(39)	0	3,645,832	0	0	0	25,925	06/01/2050
09857L-AR-9	BOOKING HOLDINGS INC SENIOR CORP_BND	08/22/2025	CALL 101.3060		25,326,500	25,000,000	24,958,500	24,980,351	0	(181)	0	(181)	0	24,978,367	0	21,633	21,633	1,318,948	04/13/2030
09951L-AA-1	BOOZ ALLEN HAMILTON INC SENIOR CORP_BND	11/04/2025	JP MORGAN SECURITIES LLC		632,616	645,000	664,350	646,061	0	(1,061)	0	(1,061)	0	645,000	0	(12,384)	(12,384)	16,940	09/01/2028
09951L-AA-1	BOOZ ALLEN HAMILTON INC SENIOR CORP_BND	12/11/2025	LR-19SP		9,646,720	10,000,000	9,583,400	0	0	61,687	0	61,687	0	9,646,720	0	0	0	302,465	09/01/2028
099724-AQ-9	BORGWARNER INC SENIOR CORP_BND 5.400%	08/01/2025	SECURITY WITHDRAW		18,224,762	18,032,000	18,451,388	18,424,515	0	(2,870)	0	(2,870)	0	18,421,645	0	(196,883)	(196,883)	448,997	08/15/2034
101137-AU-1	BOSTON SCIENTIFIC CORPORATION SENIOR COR	11/04/2025	VARIOUS		2,300,025	2,500,000	2,752,975	1,626,201	0	9,930	0	9,930	0	2,720,265	0	(420,240)	(420,240)	70,043	03/01/2049
101137-AU-1	BOSTON SCIENTIFIC CORPORATION SENIOR COR	08/01/2025	SECURITY WITHDRAW		1,954,832	2,200,000	2,330,878	2,385,095	0	(70,005)	0	(70,005)	0	2,315,090	0	(360,258)	(360,258)	43,083	03/01/2049
10115C-AB-0	TRUSTEES OF BOSTON UNIVERSITY SENIOR COR	08/20/2025	LR-18SP		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	9,255	10/01/2050
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC SENIOR CO	12/18/2025	CALL 100.0000		3,000,000	3,000,000	3,097,380	3,006,868	0	(10,982)	0	(10,982)	0	3,001,548	0	(1,548)	(1,548)	105,006	05/04/2026
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC SENIOR CO	08/28/2025	LR-18SP		1,194,726	1,250,000	1,187,875	1,176,882	0	17,844	0	17,844	0	1,194,726	0	0	0	10,395	11/10/2050
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC SENIOR CO	08/20/2025	LR-18SP		1,183,369	1,200,000	1,182,396	1,183,415	0	(46)	0	(46)	0	1,183,369	0	0	0	21,738	02/08/2061
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC SENIOR CO	09/23/2025	AGL-CRT11P		6,665,000	6,665,000	6,665,000	6,665,000	0	0	0	0	0	6,665,000	0	0	0	103,898	03/17/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
110122-CP-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	07/30/2025	CITIGROUP GLOBAL MARKETS INC		16,826,148	17,400,000	17,354,399	17,380,520	0	4,417	0	4,417	0	17,380,498	0	(554,350)	(554,350)	599,817	07/26/2029
110122-CP-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	11/20/2025	CALL 98.5660		3,942,640	4,000,000	3,831,920	0	0	14,542	0	14,542	0	3,848,695	0	93,945	93,945	111,067	07/26/2029
110122-DC-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	08/15/2025	MATURITY		5,634,000	5,634,000	5,580,044	5,633,239	0	3,795	0	3,795	0	5,634,000	0	0	0	218,318	08/15/2025
110122-DE-5	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	11/20/2025	CALL 100.2750		3,008,250	3,000,000	2,931,450	2,979,097	0	6,491	0	6,491	0	2,981,892	0	18,108	18,108	154,500	02/20/2028
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		4,137,750	4,500,000	4,491,630	4,494,446	0	(1,234)	0	(1,234)	0	4,493,212	0	(355,462)	(355,462)	103,750	08/15/2045
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP_BND	10/23/2025	CALL 100.0200		9,501,900	9,500,000	8,912,520	9,374,024	0	132,054	0	132,054	0	9,398,728	0	101,272	101,272	804,455	01/15/2027
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		17,106,480	17,250,000	16,214,818	17,028,997	0	11,647	0	11,647	0	17,040,644	0	65,836	65,836	363,927	01/15/2027
11135F-AS-0	BROADCOM INC SENIOR CORP_BND 4.300% 1	09/15/2025	VARIOUS		3,430,106	3,500,000	4,002,441	3,819,382	0	(6,230)	0	(6,230)	0	3,813,152	0	(383,046)	(383,046)	39,823	11/15/2032
11135F-AS-0	BROADCOM INC SENIOR CORP_BND 4.300% 1	08/01/2025	SECURITY WITHDRAW		10,544,987	10,900,000	12,528,885	11,934,635	0	(11,636)	0	(11,636)	0	11,922,999	0	(1,378,012)	(1,378,012)	98,948	11/15/2032
11135F-BF-7	BROADCOM INC SENIOR CORP_BND 144A 2.6	09/15/2025	JP MORGAN SECURITIES LLC		6,265,466	7,100,000	7,083,812	7,089,358	0	795	0	795	0	7,089,529	0	(824,063)	(824,063)	200,496	02/15/2033
11135F-BG-5	BROADCOM INC SENIOR CORP_BND 144A 3.7	09/23/2025	VARIOUS		12,749,040	12,670,000	12,756,897	12,699,645	0	49,396	0	49,396	0	12,749,040	0	0	0	252,803	02/15/2051
11135F-BG-5	BROADCOM INC SENIOR CORP_BND 144A 3.7	10/21/2025	VARIOUS		15,338,527	15,420,000	15,330,681	14,904,674	0	1,008	0	1,008	0	15,338,527	0	0	0	395,138	02/15/2051
11135F-BJ-9	BROADCOM INC SENIOR CORP_BND 144A 3.5	07/22/2025	MORGAN STANLEY & CO LLC		176,672	225,000	229,808	229,119	0	20,068	0	20,068	0	229,100	0	(52,428)	(52,428)	426,519	02/15/2041
11135F-BJ-9	BROADCOM INC SENIOR CORP_BND 144A 3.5	08/19/2025	AGL-HB-SA		3,504,464	4,450,000	3,390,941	3,499,424	0	5,040	0	5,040	0	3,504,464	0	0	0	80,038	02/15/2041
11135F-BJ-9	BROADCOM INC SENIOR CORP_BND 144A 3.5	10/21/2025	TAX FREE EXCHANGE		19,444,927	19,500,000	19,432,530	19,444,955	0	(28)	0	(28)	0	19,444,927	0	0	0	466,375	02/15/2041
11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A 3.4	10/21/2025	VARIOUS		10,868,972	11,054,000	10,839,987	9,940,483	0	9,144	0	9,144	0	10,868,972	0	0	0	371,573	04/15/2034
114259-AQ-7	BROOKLYN UNION GAS CO SENIOR CORP_BND 14	07/22/2025	MORGAN STANLEY & CO LLC		22,924,800	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	(7,075,200)	(7,075,200)	455,787	03/15/2048
11575T-AC-2	BROWN UNIVERSITY SENIOR CORP_BND 2.92	08/20/2025	LR-18SP		2,505,005	2,300,000	2,533,312	2,505,872	0	(867)	0	(867)	0	2,505,005	0	0	0	31,758	09/01/2050
12189L-AN-1	BURLINGTON NORTHERN SANTA FE L SENIOR CO	08/19/2025	AGL-HB-SA		2,784,754	2,850,000	2,777,952	2,784,545	0	1,383	0	1,383	0	2,784,754	0	0	0	118,018	03/15/2043
124857-AF-0	PARAMOUNT GLOBAL SENIOR CORP_BND 5.90	09/11/2025	SEAPORT GLOBAL SECURITIES LLC		9,449,400	10,000,000	10,489,500	10,345,675	0	(12,317)	0	(12,317)	0	10,340,784	0	(891,384)	(891,384)	535,917	10/15/2040
124857-AJ-2	PARAMOUNT GLOBAL SENIOR CORP_BND 4.85	12/05/2025	VARIOUS		6,494,075	6,460,000	6,509,724	6,495,811	0	(2,460)	0	(2,460)	0	6,494,075	0	0	0	449,948	07/01/2042
124857-AN-3	PARAMOUNT GLOBAL SENIOR CORP_BND 4.60	09/23/2025	JP MORGAN SECURITIES LLC		392,145	500,000	570,135	560,323	0	(533)	0	(533)	0	559,790	0	(167,645)	(167,645)	15,908	01/15/2045
124857-AR-4	PARAMOUNT GLOBAL SENIOR CORP_BND 2.90	09/09/2025	MIZUHO SECURITIES USA LLC		17,833,998	18,200,000	16,323,054	17,806,326	0	48,299	0	48,299	0	17,854,625	0	(20,627)	(20,627)	344,536	01/15/2027
12542R-N*-7	CHS INC SENIOR CORP_BND 5.930% 07/16/	11/12/2025	AGLTFCP		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	143,308	07/16/2034
125523-AJ-9	CIGNA GROUP SENIOR CORP_BND 4.800% 08	12/11/2025	VARIOUS		6,486,004	6,400,000	6,515,501	6,489,691	0	(3,687)	0	(3,687)	0	6,486,004	0	0	0	252,083	08/15/2038
125523-BZ-2	CIGNA GROUP SENIOR CORP_BND 4.500% 02	10/17/2025	BARCLAYS CAPITAL INC		11,784,882	11,785,000	12,186,751	11,805,605	0	(42,575)	0	(42,575)	0	11,789,914	0	(5,031)	(5,031)	847,597	02/25/2026
125523-BZ-2	CIGNA GROUP SENIOR CORP_BND 4.500% 02	12/31/2025	CALL 100.0000		10,500,000	10,500,000	10,520,545	10,501,073	0	(1,421)	0	(1,421)	0	10,499,651	0	349	349	401,625	02/25/2026
125523-CK-4	CIGNA GROUP SENIOR CORP_BND 3.400% 03	12/05/2025	AGL-CRT6P		1,051,056	1,000,000	1,058,470	1,051,707	0	(650)	0	(650)	0	1,051,056	0	0	0	24,839	03/15/2050
12636Y-AB-8	CRH AMERICA FINANCE INC SENIOR CORP_BND	09/15/2025	BARCLAYS CAPITAL INC		3,815,064	4,400,000	4,529,580	4,508,853	0	(2,827)	0	(2,827)	0	4,507,580	0	(692,516)	(692,516)	165,098	05/09/2047
126408-GS-6	CSX CORP SENIOR CORP_BND 6.220% 04/30	12/11/2025	LR-19SP		522,283	500,000	532,240	522,820	0	(537)	0	(537)	0	522,283	0	0	0	19,178	04/30/2040
126408-HC-0	CSX CORP SENIOR CORP_BND 3.950% 05/01	09/23/2025	VARIOUS		3,137,878	3,000,000	3,157,107	3,135,333	0	2,545	0	2,545	0	3,137,878	0	0	0	38,381	05/01/2050
126408-HR-7	CSX CORP SENIOR CORP_BND 3.350% 09/15	08/20/2025	LR-18SP		3,795,584	3,550,000	3,830,557	3,796,632	0	(1,048)	0	(1,048)	0	3,795,584	0	0	0	51,534	09/15/2049
126408-HT-3	CSX CORP SENIOR CORP_BND 2.500% 05/15	09/23/2025	AGL-CRT2P		1,027,216	1,090,000	1,020,872	1,024,102	0	3,970	0	3,970	0	1,027,216	0	0	0	23,390	05/15/2051
126650-BJ-8	CVS HEALTH CORP SENIOR CORP_BND 6.250	08/19/2025	AGL-HB-SA		1,312,207	1,291,000	1,428,337	1,313,813	0	(1,606)	0	(1,606)	0	1,312,207	0	0	0	17,706	06/01/2027
126650-BR-0	CVS HEALTH CORP SENIOR CORP_BND 6.125	09/15/2025	BOFA SECURITIES INC		6,588,438	6,250,000	7,980,813	0	0	(13,981)	0	(13,981)	0	7,406,119	0	(817,682)	(817,682)	192,470	09/15/2039
126650-CL-2	CVS HEALTH CORP SENIOR CORP_BND 3.875	07/20/2025	MATURITY		14,252,000	14,252,000	14,446,554	14,251,700	0	300	0	300	0	14,252,000	0	0	0	276,133	07/20/2025
126650-CN-8	CVS HEALTH CORP SENIOR CORP_BND 5.125	09/15/2025	SUSQUEHANNA FINANCIAL		2,129,212	2,325,000	2,357,299	2,351,814	0	15	0	15	0	2,351,829	0	(222,617)	(222,617)	78,114	07/20/2045
126650-CY-4	CVS HEALTH CORP SENIOR CORP_BND 4.780	08/19/2025	AGL-HB-SA		495,894	500,000	495,185	495,879	0	14	0	14	0	495,894	0	0	0	9,626	03/25/2038
126650-DL-1	CVS HEALTH CORP SENIOR CORP_BND 4.250	08/20/2025	LR-18SP		1,055,652	910,000	1,073,694	1,056,244	0	(593)	0	(593)	0	1,055,652	0	0	0	15,040	04/01/2050
126650-DP-2	CVS HEALTH CORP SENIOR CORP_BND 2.700	08/19/2025	AGL-HB-SA		3,770,339	5,000,000	3,609,450	3,763,020	0	7,319	0	7,319	0	3,770,339	0	0	0	67,125	08/21/2040
12762*-AA-1	CDI TUSCANY INTERMEDIATE HLDGS SECURED C	12/31/2025	REDEMPTION 100.0000		968,322	968,322	968,322	968,322	0	0	0	0	0	968,322	0	0	0	21,290	06/30/2040
133434-AD-2	CAMERON LNG LLC SECURED CORP_BND 144A	07/22/2025	MORGAN STANLEY & CO LLC		7,418,664	8,800,000	8,800,000	8,800,000	0	0	0	0	0	8,800,000	0	(1,381,336)	(1,381,336)	170,082	01/15/2039
134011-AA-3	CAMP PENDLETON & QUANTICO HOUS SENIOR MU	10/01/2025	CALL 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	8,906	10/01/2043
14040H-BJ-3	CAPITAL ONE FINANCIAL CORPORAT SUB CORP_	09/30/2025	CALL 100.0000		5,000,000	5,000,000	5,017,850	5,000,543	0	(1,719)	0	(1,719)	0	5,000,000	0	0	0	193,083	10/29/2025
14040H-CV-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	08/01/2025	SECURITY WITHDRAW		15,546,308	15,250,000	15,168,108	15,190,826	0	10,597	0	10,597	0	15,195,004	0	351,304	351,304	811,281	07/26/2030
14040H-DF-9	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	09/17/2025	VARIOUS		1,783,998	1,750,000	1,785,298	0	0	(1,300)	0	(1,300)	0	1,783,998	0	0	0	67,065	02/01/2035
14040H-DH-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	09/17/2025	AGL-SAL-SA		964,391	950,000	964,782	0	0	(246)	0	(246)	0	964,391	0	0	0	36,178	07/26/2035
14040H-DJ-1	CAPITAL ONE FINANCIAL CORPORAT SUB CORP_	08/01/2025	SECURITY WITHDRAW		3,197,609	3,110,000	3,110,000	0	0	0	0	0	0	3,110,000	0	87,609	87,609	96,680	01/30/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
141781-AC-8	CARGILL INC SENIOR CORP_BND 144A 7.37	10/01/2025	MATURITY		22,280,000	22,280,000	22,502,774	22,284,763	0	(14,004)	0	(14,004)	0	22,280,000	0	0	0	1,643,150	10/01/2025
141781-BF-0	CARGILL INC SENIOR CORP_BND 144A 4.76	09/16/2025	CITIGROUP GLOBAL MARKETS INC		12,983,600	14,000,000	16,536,520	16,156,204	0	(15,891)	0	(15,891)	0	16,140,312	0	(3,156,712)	(3,156,712)	211,027	11/23/2045
143658-BR-2	CARNIVAL CORP SENIOR CORP_BND 144A 6.	11/01/2025	CALL 101.5000		876,960	864,000	820,243	837,565	0	4,857	0	4,857	0	839,505	0	24,495	24,495	64,800	05/01/2029
144141-DB-1	DUKE ENERGY PROGRESS LLC SECURED CORP_BN	08/20/2025	LR-18SP		996,520	1,000,000	995,040	996,646	0	(126)	0	(126)	0	996,520	0	0	0	10,933	05/15/2042
144141-DD-7	DUKE ENERGY PROGRESS LLC SECURED CORP_BN	09/15/2025	GOLDMAN SACHS & CO LLC		21,431,750	25,000,000	24,816,250	24,868,670	0	(1,521)	0	(1,521)	0	24,867,149	0	(3,435,399)	(3,435,399)	515,347	03/15/2043
14448C-AR-5	CARRIER GLOBAL CORP SENIOR CORP_BND 3	08/20/2025	LR-18SP		9,426,274	10,200,000	9,240,486	9,421,981	0	4,293	0	4,293	0	9,426,274	0	0	0	130,127	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORP SENIOR CORP_BND 3	07/22/2025	MORGAN STANLEY & CO LLC		505,932	695,000	686,584	687,341	0	8	0	8	0	687,349	0	(181,416)	(181,416)	7,458	04/05/2050
14448C-AS-3	CARRIER GLOBAL CORP SENIOR CORP_BND 3	08/20/2025	VARIOUS		23,715,943	23,410,000	23,749,742	23,718,762	0	(2,819)	0	(2,819)	0	23,715,943	0	0	0	306,469	04/05/2050
149123-CB-5	CATERPILLAR INC SENIOR CORP_BND 3.803	07/22/2025	MORGAN STANLEY & CO LLC		21,255,260	26,000,000	28,728,700	28,205,990	0	(6,838)	0	(6,838)	0	28,199,152	0	(6,943,892)	(6,943,892)	433,965	08/15/2042
14988#-AA-1	CEAMER FINANCE LLC SECURED CORP_BND 3	11/15/2025	REDEMPTION 100.0000		4,823,971	4,823,971	4,727,491	4,788,761	0	35,210	0	35,210	0	4,823,971	0	0	0	100,337	03/24/2031
14989@-AA-2	CEAMER FINANCE II LLC SECURED CORP_BND	11/15/2025	REDEMPTION 100.0000		2,208,319	2,208,319	2,208,319	2,208,319	0	0	0	0	0	2,208,319	0	0	0	78,105	11/15/2037
15135B-AT-8	CENTENE CORPORATION SENIOR CORP_BND 4	08/26/2025	MORGAN STANLEY & CO LLC		1,026,852	1,065,000	1,118,250	1,085,204	0	(3,187)	0	(3,187)	0	1,082,017	0	(55,166)	(55,166)	9,851	12/15/2029
15135B-AV-3	CENTENE CORPORATION SENIOR CORP_BND 3	08/26/2025	MORGAN STANLEY & CO LLC		273,882	300,000	283,500	291,504	0	250	0	250	0	291,754	0	(17,872)	(17,872)	5,400	02/15/2030
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE SECURED C	07/22/2025	MORGAN STANLEY & CO LLC		5,526,521	6,430,000	7,520,850	7,331,278	0	(19,714)	0	(19,714)	0	7,329,037	0	(1,802,516)	(1,802,516)	234,695	04/01/2044
161175-AY-0	CHARTER COMMUNICATIONS OPERATI SECURED C	07/23/2025	MATURITY		5,000,000	5,000,000	4,973,575	4,999,792	0	1,914	0	1,914	0	5,000,000	0	0	0	245,400	07/23/2025
161175-CE-2	CHARTER COMMUNICATIONS OPERATI SECURED C	08/19/2025	AGL-HB-SA		3,531,139	4,700,000	3,406,372	3,525,735	0	25,811	0	25,811	0	3,531,139	0	0	0	159,474	03/01/2042
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP SENIOR CORP_	08/01/2025	SECURITY WITHDRAW		19,838,874	20,050,000	19,767,192	19,813,820	0	4,223	0	4,223	0	19,818,043	0	20,831	20,831	300,750	10/01/2029
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMP SENIOR CO	07/24/2025	TD SECURITIES USA LLC		6,533,860	6,660,000	6,528,665	6,614,191	0	8,271	0	8,271	0	6,615,170	0	(81,310)	(81,310)	160,173	06/01/2028
166756-AT-3	CHEVRON USA INC SENIOR CORP_BND 6.000	11/04/2025	VARIOUS		6,038,370	5,720,000	8,537,272	8,020,523	0	(7,543)	0	(7,543)	0	8,012,980	0	(1,974,610)	(1,974,610)	135,543	03/01/2041
166764-BD-1	CHEVRON CORP SENIOR CORP_BND 3.326% 1	11/17/2025	MATURITY		4,125,000	4,125,000	4,125,000	4,125,000	0	0	0	0	0	4,125,000	0	0	0	137,198	11/17/2025
166764-CA-6	CHEVRON CORP SENIOR CORP_BND 3.078% 0	08/20/2025	LR-18SP		2,023,106	1,780,000	2,058,742	1,955,569	0	67,537	0	67,537	0	2,023,106	0	0	0	15,219	05/11/2050
16829@-AB-9	CHICK-FIL-A INC CORP_BND 1.610% 10/29	10/29/2025	MATURITY		19,560,000	19,560,000	19,560,000	19,560,000	0	0	0	0	0	19,560,000	0	0	0	314,916	10/29/2025
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I SECURED C	10/30/2025	REDEMPTION 100.0000		51,429	51,429	51,429	51,429	0	0	0	0	0	51,429	0	0	0	748	10/30/2050
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION I SECURED C	10/30/2025	REDEMPTION 100.0000		912,436	912,436	912,436	914,733	0	(2,297)	0	(2,297)	0	912,436	0	0	0	5,885	10/30/2039
17275R-AD-4	CISCO SYSTEMS INC SENIOR CORP_BND 5.9	09/15/2025	BARCLAYS CAPITAL INC		1,429,883	1,300,000	1,687,426	0	0	(3,208)	0	(3,208)	0	1,549,837	0	(119,954)	(119,954)	44,955	02/15/2039
17275R-AD-4	CISCO SYSTEMS INC SENIOR CORP_BND 5.9	07/31/2025	AGL-SD-CA2		1,914,444	1,600,000	2,084,451	1,914,303	0	142	0	142	0	1,914,444	0	0	0	43,529	02/15/2039
172967-KR-1	CITIGROUP INC SUB CORP_BND 4.750% 05/	09/15/2025	MORGAN STANLEY & CO LLC		14,342,960	16,000,000	17,075,096	16,899,397	0	(9,012)	0	(9,012)	0	16,890,386	0	(2,547,426)	(2,547,426)	249,111	05/18/2046
172967-PG-0	CITIGROUP INC SUB CORP_BND 5.827% 02/	09/17/2025	AGL-SAL-SA		4,988,127	5,000,000	4,987,355	0	0	243	0	243	0	4,988,127	0	0	0	174,810	02/13/2035
172967-PU-9	CITIGROUP INC SUB CORP_BND 6.020% 01/	08/01/2025	SECURITY WITHDRAW		7,715,849	7,510,000	7,510,000	0	0	0	0	0	0	7,510,000	0	205,849	205,849	234,842	01/24/2036
186108-CK-0	CLEVELAND ELECTRIC ILLUMINATIN SENIOR CO	07/24/2025	BARCLAYS CAPITAL INC		2,914,502	3,012,000	3,056,126	3,026,373	0	(731)	0	(731)	0	3,025,642	0	(111,140)	(111,140)	33,383	04/01/2028
19828A-AD-9	COLUMBIA PIPELINES HOLDING COM SENIOR CO	12/12/2025	AGL-SRA-SA		977,614	971,000	978,819	978,074	0	(460)	0	(460)	0	977,614	0	0	0	34,919	10/01/2031
20030N-AC-5	COMCAST CORPORATION SENIOR CORP_BND 7	08/01/2025	SECURITY WITHDRAW		1,704,480	1,500,000	1,717,275	1,598,104	0	(1,007)	0	(1,007)	0	1,597,097	0	107,383	107,383	39,950	03/15/2033
20030N-DS-7	COMCAST CORPORATION SENIOR CORP_BND 2	09/23/2025	AGL-CRT11P		4,625,000	4,625,000	4,625,000	4,625,000	0	0	0	0	0	4,625,000	0	0	0	53,410	11/01/2051
20030N-DW-8	COMCAST CORPORATION SENIOR CORP_BND 2	09/23/2025	LR-18SP		18,967,000	18,967,000	18,967,000	18,967,000	0	0	0	0	0	18,967,000	0	0	0	187,981	11/01/2063
200339-DX-4	COMERICA BANK SUB CORP_BND 4.000% 07/	07/27/2025	MATURITY		7,635,000	7,635,000	7,735,736	7,635,898	0	(7,149)	0	(7,149)	0	7,635,000	0	0	0	305,400	07/27/2025
200340-AT-4	COMERICA INCORPORATED SENIOR CORP_BND	07/23/2025	GOLDMAN SACHS & CO LLC		4,334,328	4,439,000	4,459,064	4,446,900	0	(1,210)	0	(1,210)	0	4,446,753	0	(112,425)	(112,425)	174,107	02/01/2029
208251-AE-8	CONOCOPHILLIPS CO SENIOR CORP_BND 6.9	07/30/2025	GOLDMAN SACHS & CO LLC		6,669,997	6,115,000	8,024,898	6,817,228	0	(99,145)	0	(99,145)	0	6,803,070	0	(133,073)	(133,073)	337,633	04/15/2029
20825U-AC-8	CONOCO FUNDING CO SENIOR CORP_BND 7.2	07/30/2025	US BANCORP INVESTMENT INC		3,408,900	3,000,000	4,012,587	3,515,524	0	(5,921)	0	(5,921)	0	3,509,603	0	(100,703)	(100,703)	64,042	10/15/2031
209111-FH-1	CONSOLIDATED EDISON COMPANY OF SENIOR CO	11/04/2025	GOLDMAN SACHS & CO LLC		860,462	1,075,000	1,067,368	1,068,869	0	(74)	0	(74)	0	1,068,795	0	(208,332)	(208,332)	16,095	06/15/2046
209111-FN-8	CONSOLIDATED EDISON COMPANY OF SENIOR CO	08/20/2025	LR-18SP		19,007,629	19,000,000	19,007,470	19,010,779	0	(3,150)	0	(3,150)	0	19,007,629	0	0	0	202,667	11/15/2057
209111-FV-0	CONSOLIDATED EDISON COMPANY OF SENIOR CO	09/23/2025	LR-18SP		10,645,120	9,730,000	10,786,483	10,651,375	0	(6,255)	0	(6,255)	0	10,645,120	0	0	0	143,822	05/15/2049
21036P-BG-2	CONSTELLATION BRANDS INC SENIOR CORP_BND	08/20/2025	LR-18SP		580,863	500,000	591,855	581,194	0	(1,481)	0	(1,481)	0	580,863	0	0	0	15,104	05/01/2050
210385-AE-0	CONSTELLATION ENERGY GENERATIO SENIOR CO	08/20/2025	LR-18SP		3,191,447	3,000,000	3,192,470	0	0	(373)	0	(373)	0	3,191,447	0	0	0	75,833	10/01/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
210518-CX-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN	07/22/2025	MORGAN STANLEY & CO LLC		788,929	1,037,000	996,910	999,767	0	278	0	278	0	1,000,046	0	(211,117)	(211,117)	18,169	08/31/2064
210518-DH-6	CONSUMERS ENERGY COMPANY SECURED CORP_BN	07/22/2025	MORGAN STANLEY & CO LLC		2,423,408	3,330,000	3,316,880	3,318,229	0	(97)	0	(97)	0	3,318,132	0	(894,725)	(894,725)	55,685	08/01/2051
219350-AW-5	CORNING INC SENIOR CORP_BND 4.750% 03	08/20/2025	LR-18SP		6,493,359	6,500,000	6,490,445	6,494,829	0	(1,470)	0	(1,470)	0	6,493,359	0	0	0	133,792	03/15/2042
219350-BK-0	CORNING INC SENIOR CORP_BND 5.350% 11	08/20/2025	LR-18SP		4,994,080	5,000,000	4,993,250	4,996,254	0	(2,174)	0	(2,174)	0	4,994,080	0	0	0	71,333	11/15/2048
22100*-AA-1	CORVIAS CAMPUS LIVING - USG LL SECURED C	12/02/2025	VARIOUS		1,765,557	1,765,557	912,237	1,059,334	0	706,223	0	706,223	0	1,765,557	0	0	0	26,816	07/01/2050
22279#-AA-2	COUSINS PROPERTIES INCORPORATE SENIOR CO	07/06/2025	MATURITY		16,500,000	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	0	0	645,150	07/06/2025
224044-CS-4	COX COMMUNICATIONS INC SENIOR CORP_BND 1	12/12/2025	AGL-SAL-SA		11,910,620	11,588,000	11,954,633	11,927,047	0	(16,427)	0	(16,427)	0	11,910,620	0	0	0	330,258	06/15/2033
224044-CT-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1	08/20/2025	LR-18SP		739,876	816,000	739,418	0	0	133	0	133	0	739,876	0	0	0	8,677	12/15/2053
224044-CV-7	COX COMMUNICATIONS INC SENIOR CORP_BND 1	08/20/2025	LR-18SP		14,333,980	15,000,000	14,325,450	14,332,859	0	1,121	0	1,121	0	14,333,980	0	0	0	421,458	09/01/2054
22404Q-AG-3	COX COMMUNICATIONS INC SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		399,694	389,000	424,020	395,736	0	(253)	0	(253)	0	395,483	0	4,211	4,211	14,719	01/15/2028
22406#-AA-8	COYOTE CREEK MINING COMPANY LL SECURED C	12/28/2025	VARIOUS		1,762,117	1,762,117	1,754,537	1,021,792	0	5,349	0	5,349	0	1,762,117	0	0	0	22,562	12/28/2040
233254-AA-9	DG-CS MASTER BORROWER LLC SECURED CORP_B	09/30/2025	REDEMPTION 100.0000		2,261,448	2,261,448	2,261,448	2,261,448	0	0	0	0	0	2,261,448	0	0	0	39,688	09/30/2040
233851-CB-8	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO	08/03/2025	MATURITY		4,675,000	4,675,000	4,645,419	4,674,682	0	2,052	0	2,052	0	4,675,000	0	0	0	163,626	08/03/2025
233851-DF-8	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO	07/28/2025	PROAMERICA BANK		21,317,212	21,670,000	21,296,654	21,554,389	0	23,657	0	23,657	0	21,557,587	0	(240,375)	(240,375)	760,708	02/22/2028
235851-AQ-5	DANAHER CORPORATION SENIOR CORP_BND 3	09/15/2025	MATURITY		4,850,000	4,850,000	4,950,880	4,850,000	0	(5,503)	0	(5,503)	0	4,850,000	0	0	0	162,476	09/15/2025
244199-BG-9	DEERE & CO SENIOR CORP_BND 2.875% 09/	08/20/2025	VARIOUS		2,550,347	2,350,000	2,578,623	2,551,258	0	(911)	0	(911)	0	2,550,347	0	0	0	30,778	09/07/2049
244199-BK-0	DEERE & CO SENIOR CORP_BND 3.750% 04/	09/15/2025	MORGAN STANLEY & CO LLC		1,562,457	1,950,000	2,250,027	2,220,321	0	(1,665)	0	(1,665)	0	2,218,656	0	(656,199)	(656,199)	30,672	04/15/2050
24422E-TC-3	JOHN DEERE CAPITAL CORP SENIOR CORP_BND	09/11/2025	MATURITY		2,244,000	2,244,000	2,237,784	2,243,860	0	492	0	492	0	2,244,000	0	0	0	76,296	09/11/2025
24422E-VB-2	JOHN DEERE CAPITAL CORP SENIOR CORP_BND	07/24/2025	KEYBANC CAPITAL MARKETS INC		4,425,043	4,525,000	4,522,511	0	0	19	0	19	0	4,524,571	0	(99,528)	(99,528)	37,048	09/14/2026
24582B-AA-2	DELAWARE BASIN RESIDUE LLC SECURED CORP_	12/31/2025	REDEMPTION 100.0000		2,986,205	2,986,205	2,986,205	2,986,205	0	0	0	0	0	2,986,205	0	0	0	33,687	09/30/2036
24703D-BH-3	DELL INTERNATIONAL LLC SENIOR CORP_BND	08/20/2025	LR-18SP		799,755	800,000	799,716	799,779	0	(25)	0	(25)	0	799,755	0	0	0	5,060	12/15/2051
247716-AC-9	DELTA UTILITIES MS LLC CORP_BND 6.310	11/12/2025	AGBXTPVT		30,993,507	30,993,507	30,993,507	0	0	0	0	0	0	30,993,507	0	0	0	1,227,739	05/19/2045
247758-AC-5	DELTA NORTH LOUISIANA GAS COMP CORP_BND	11/12/2025	AGBXTPVT		30,669,643	30,669,643	30,669,643	0	0	0	0	0	0	30,669,643	0	0	0	1,214,910	05/19/2045
247828-AC-6	DELTA UTILITIES S LA LLC CORP_BND 6.3	11/12/2025	AGBXTPVT		31,500,000	31,500,000	31,500,000	0	0	0	0	0	0	31,500,000	0	0	0	1,247,802	05/19/2045
249818-AA-9	DERIVA ENERGY PP PORTFOLIO 1 B SECURED C	10/31/2025	REDEMPTION 100.0000		580,654	580,654	580,654	580,654	0	0	0	0	0	580,654	0	0	0	11,995	01/31/2047
251526-BN-8	DEUTSCHE BANK AG NEW YORK BRA SUB CORP_	12/12/2025	AGL-SAL-SA		12,940,541	13,200,000	12,921,084	0	0	19,458	0	19,458	0	12,940,541	0	0	0	668,525	12/01/2032
251526-CF-4	DEUTSCHE BANK AG NEW YORK BRA SUB CORP_	12/12/2025	AGL-SRA-SA		593,049	655,000	587,004	0	0	3,296	0	3,296	0	593,049	0	0	0	22,457	01/14/2032
251526-CY-3	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	08/01/2025	SECURITY WITHDRAW		6,609,513	6,630,000	6,456,440	2,746,429	0	432	0	432	0	6,462,724	0	146,789	146,789	139,307	09/11/2035
252747-AF-7	VALERO ENERGY CORPORATION SENIOR CORP_BN	08/01/2025	SECURITY WITHDRAW		4,079,400	4,000,000	4,546,120	4,047,321	0	(26,705)	0	(26,705)	0	4,043,180	0	36,220	36,220	331,500	07/01/2026
254687-DF-0	WALT DISNEY CO SENIOR CORP_BND 7.700%	10/30/2025	MATURITY		7,403,000	7,403,000	9,435,516	7,485,616	0	(204,944)	0	(204,944)	0	7,403,000	0	0	0	570,032	10/30/2025
254687-DZ-6	WALT DISNEY CO SENIOR CORP_BND 6.200%	08/19/2025	AGL-HB-SA		2,614,419	2,529,000	2,668,846	2,615,489	0	(4,462)	0	(4,462)	0	2,614,419	0	0	0	106,710	12/15/2034
254687-EF-9	WALT DISNEY CO SENIOR CORP_BND 6.150%	08/01/2025	SECURITY WITHDRAW		5,474,050	5,000,000	5,420,893	5,285,543	0	(11,594)	0	(11,594)	0	5,282,518	0	191,532	191,532	281,875	03/01/2037
254687-FM-3	WALT DISNEY CO SENIOR CORP_BND 2.750%	08/20/2025	LR-18SP		1,338,137	1,388,000	1,330,620	1,337,963	0	174	0	174	0	1,338,137	0	0	0	18,025	09/01/2049
254687-FS-0	WALT DISNEY CO SENIOR CORP_BND 4.700%	08/20/2025	LR-18SP		7,080,832	7,125,000	7,076,265	7,081,593	0	(760)	0	(760)	0	7,080,832	0	0	0	137,671	03/23/2050
254687-FZ-4	WALT DISNEY CO SENIOR CORP_BND 3.600%	08/20/2025	LR-18SP		4,994,222	5,000,000	4,993,200	4,995,076	0	(854)	0	(854)	0	4,994,222	0	0	0	109,000	01/13/2051
254709-AT-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	09/17/2025	AGL-SAL-SA		2,767,778	2,425,000	2,780,610	0	0	(7,316)	0	(7,316)	0	2,767,778	0	0	0	73,496	11/02/2034
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	07/01/2025	TAX FREE EXCHANGE		13,976,760	14,122,000	13,694,276	13,976,856	0	(97)	0	(97)	0	13,976,760	0	0	0	541,813	03/20/2028
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	07/01/2025	TAX FREE EXCHANGE		100,661	87,000	102,446	100,664	0	(3)	0	(3)	0	100,661	0	0	0	2,232	09/20/2047
256677-AH-8	DOLLAR GENERAL CORP SENIOR CORP_BND 4	08/20/2025	LR-18SP		2,195,252	1,890,000	2,227,933	2,196,440	0	(1,188)	0	(1,188)	0	2,195,252	0	0	0	29,886	04/03/2050
257469-AJ-5	DOMINION ENERGY INC SENIOR CORP_BND 5	08/19/2025	AGL-HB-SA		412,877	400,000	427,496	413,095	0	(218)	0	(218)	0	412,877	0	0	0	11,608	08/01/2033
260543-BJ-1	DOW CHEMICAL CO SENIOR CORP_BND 7.375	07/24/2025	ING BARINGS LLC		8,353,844	7,600,000	9,696,080	8,577,727	0	(13,504)	0	(13,504)	0	8,564,223	0	(210,379)	(210,379)	130,783	11/01/2029
26138E-AS-8	KEURIG DR PEPPER INC SENIOR CORP_BND	11/15/2025	MATURITY		2,000,000	2,000,000	1,988,060	1,999,483	0	1,199	0	1,199	0	2,000,000	0	0	0	68,000	11/15/2025
26442C-AT-1	DUKE ENERGY CAROLINAS LLC SECURED CORP_B	08/20/2025	LR-18SP		1,062,746	950,000	1,077,129	1,063,285	0	(538)	0	(538)	0	1,062,746	0	0	0	7,811	12/01/2047
26442C-AU-8	DUKE ENERGY CAROLINAS LLC SECURED CORP_B	08/20/2025	LR-18SP		3,904,135	3,300,000	3,989,106	3,906,910	0	(2,776)	0	(2,776)	0	3,904,135	0	0	0	56,485	03/15/2048
26442C-BC-7	DUKE ENERGY CAROLINAS LLC SECURED CORP_B	08/20/2025	VARIOUS		5,156,098	4,900,000	5,183,653	5,157,094	0	(996)	0	(996)	0	5,156,098	0	0	0	59,168	04/15/2051
26442T-AH-0	DUKE UNIVERSITY SENIOR CORP_BND 2.832	08/20/2025	LR-18SP		3,058,535	2,915,000	3,074,972	3,059,090	0	(2,286)	0	(2,286)	0	3,058,535	0	0	0	73,380	10/01/2055
26442U-AB-0	DUKE ENERGY PROGRESS LLC SECURED CORP_BN	07/22/2025	MORGAN STANLEY & CO LLC		4,981,260	6,100,000	7,045,195	6,891,522	0	(16,211)	0	(16,211)	0	6,889,521	0	(1,908,261)	(1,908,261)	240,543	08/15/2045
26443T-AB-2	DUKE ENERGY INDIANA LLC SECURED CORP_BND	08/20/2025	LR-18SP		7,628,251	6,997,000	7,715,632	7,631,019	0	(2,768)	0	(2,768)	0	7,628,251	0	0	0	88,434	10/01/2049
26444H-AA-9	DUKE ENERGY FLORIDA LLC SECURED CORP_BND	08/20/2025	LR-18SP		1,179,718	1,090,000	1,191,815	1,180,169	0	(451)	0	(451)	0	1,179,718	0	0	0	14,412	10/01/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26444H-AF-8	DUKE ENERGY FLORIDA LLC SECURED CORP_BND	08/20/2025	LR-18SP		1,380,430	1,100,000	1,420,694	1,381,732	0	(1,302)	0	(1,302)	0	1,380,430	0	0	0	27,720	07/15/2048
266233-AB-1	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_	12/11/2025	LR-19SP		9,143,897	9,304,000	9,015,056	9,140,248	0	3,648	0	3,648	0	9,143,897	0	0	0	479,738	08/15/2035
26884L-AY-5	EQT CORP SENIOR CORP_BND 144A 6.375%	09/10/2025	TAX FREE EXCHANGE		1,171,542	1,145,000	1,175,759	0	0	(5,060)	0	(5,060)	0	1,171,542	0	0	0	68,736	04/01/2029
26884T-AE-2	ERAC USA FINANCE LLC SENIOR CORP_BND 144	08/01/2025	SECURITY WITHDRAW		2,134,413	2,150,000	2,457,386	2,375,532	0	(1,300)	0	(1,300)	0	2,374,232	0	(239,820)	(239,820)	45,688	03/15/2042
26884T-AP-7	ERAC USA FINANCE LLC SENIOR CORP_BND 144	11/01/2025	MATURITY		14,131,000	14,131,000	14,139,482	14,130,955	0	45	0	45	0	14,131,000	0	0	0	268,489	11/01/2025
27409L-AE-3	EAST OHIO GAS CO SENIOR CORP_BND 144A	08/20/2025	VARIOUS		8,758,094	8,527,000	8,787,312	2,383,167	0	(1,222)	0	(1,222)	0	8,758,094	0	0	0	46,899	06/15/2050
27731#-AC-9	EASTGROUP PROPERTIES INC CORP_BND 3.9	10/01/2025	MATURITY		25,000,000	25,000,000	24,990,315	24,999,769	0	680	0	680	0	25,000,000	0	0	0	992,500	10/01/2025
278642-AZ-6	EBAY INC SENIOR CORP_BND 3.650% 05/10	08/28/2025	LR-18SP		30,501,471	30,200,000	30,531,523	30,496,749	0	4,722	0	4,722	0	30,501,471	0	0	0	314,086	05/10/2051
278865-BF-6	ECOLAB INC SENIOR CORP_BND 1.300% 01/	07/22/2025	MORGAN STANLEY & CO LLC		1,340,693	1,580,000	1,510,559	1,537,984	0	420	0	420	0	1,538,404	0	(197,711)	(197,711)	9,871	01/30/2031
278865-BG-4	ECOLAB INC SENIOR CORP_BND 2.125% 08/	08/20/2025	LR-18SP		2,870,653	3,108,000	2,844,274	2,869,742	0	911	0	911	0	2,870,653	0	0	0	34,123	08/15/2050
278865-BJ-8	ECOLAB INC SENIOR CORP_BND 2.750% 08/	08/20/2025	LR-18SP		1,095,051	1,115,000	1,093,447	1,095,036	0	14	0	14	0	1,095,051	0	0	0	15,587	08/18/2055
292480-AK-6	ENERGY TRANSFER LP SENIOR CORP_BND 4.	08/01/2025	SECURITY WITHDRAW		12,359,674	12,395,000	12,043,152	12,312,249	0	3,502	0	3,502	0	12,315,751	0	43,923	43,923	206,032	03/15/2027
292480-AL-4	ENERGY TRANSFER LP SENIOR CORP_BND 4.	08/01/2025	SECURITY WITHDRAW		15,491,889	15,325,000	15,207,280	15,285,071	0	7,084	0	7,084	0	15,285,793	0	206,096	206,096	539,440	05/15/2028
292480-AM-2	ENERGY TRANSFER LP SENIOR CORP_BND 4.	07/30/2025	GOLDMAN SACHS & CO LLC		4,880,639	4,970,000	4,961,104	4,965,815	0	74	0	74	0	4,965,890	0	(85,250)	(85,250)	77,919	09/15/2029
29250R-AX-4	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP_	09/15/2025	JEFFERIES LLC		7,889,095	6,650,000	9,940,287	9,486,072	0	(65,015)	0	(65,015)	0	9,466,491	0	(1,577,397)	(1,577,397)	450,930	10/15/2045
29273R-AJ-8	ENERGY TRANSFER LP SENIOR CORP_BND 7.	08/01/2025	SECURITY WITHDRAW		6,707,680	5,878,000	6,895,364	6,562,319	0	(4,765)	0	(4,765)	0	6,557,554	0	150,126	150,126	257,163	07/01/2038
29273R-AP-4	ENERGY TRANSFER LP SENIOR CORP_BND 6.	08/19/2025	AGL-HB-SA		1,388,476	1,391,000	1,387,481	1,388,626	0	(150)	0	(150)	0	1,388,476	0	0	0	18,467	06/01/2041
29273R-AT-6	ENERGY TRANSFER LP SENIOR CORP_BND 5.	07/22/2025	MORGAN STANLEY & CO LLC		217,325	250,000	256,628	255,190	0	604	0	604	0	255,794	0	(38,469)	(38,469)	6,151	02/01/2043
29273R-AT-6	ENERGY TRANSFER LP SENIOR CORP_BND 5.	12/11/2025	LR-19SP		1,697,906	1,660,000	1,704,007	1,694,462	0	3,445	0	3,445	0	1,697,906	0	0	0	73,854	02/01/2043
29273R-BL-2	ENERGY TRANSFER LP SENIOR CORP_BND 5.	09/23/2025	AGL-CRT13P		3,615,505	3,380,000	3,641,475	3,617,249	0	(1,743)	0	(1,743)	0	3,615,505	0	0	0	79,120	04/15/2047
29278N-AF-0	ENERGY TRANSFER LP SENIOR CORP_BND 4.	10/02/2025	DAIWA CAPITAL MARKETS AM		7,024,890	6,900,000	6,963,042	6,921,122	0	(5,309)	0	(5,309)	0	6,919,318	0	105,572	105,572	273,240	06/15/2028
29278N-AG-8	ENERGY TRANSFER LP SENIOR CORP_BND 5.	08/01/2025	SECURITY WITHDRAW		7,649,625	7,500,000	7,484,175	7,493,232	0	581	0	581	0	7,493,021	0	156,605	156,605	312,812	04/15/2029
29278N-AR-4	ENERGY TRANSFER LP SENIOR CORP_BND 5.	08/20/2025	VARIOUS		6,457,259	6,181,000	6,489,010	5,236,343	0	(7,785)	0	(7,785)	0	6,457,259	0	0	0	82,413	05/15/2050
29364G-AK-9	ENTERGY CORP SENIOR CORP_BND 3.750% 0	08/28/2025	LR-18SP		5,618,423	5,700,000	5,608,800	5,618,584	0	(160)	0	(160)	0	5,618,423	0	0	0	43,344	06/15/2050
29364W-BD-9	ENTERGY LOUISIANA LLC SECURED CORP_BND	08/20/2025	LR-18SP		7,874,347	7,849,000	7,877,858	7,874,613	0	(266)	0	(266)	0	7,874,347	0	0	0	98,636	03/15/2051
29365T-AD-6	ENTERGY TEXAS INC SECURED CORP_BND 5.	12/12/2025	AGBKRILA		881,709	883,000	881,375	881,844	0	(135)	0	(135)	0	881,709	0	0	0	24,506	06/01/2045
29366W-AB-2	ENTERGY MISSISSIPPI LLC SECURED CORP_BND	08/20/2025	LR-18SP		3,893,386	3,550,000	3,928,910	3,894,749	0	(1,362)	0	(1,362)	0	3,893,386	0	0	0	27,611	06/01/2051
293791-AT-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR	08/01/2025	SECURITY WITHDRAW		2,595,550	2,500,000	2,436,225	2,463,967	0	(87)	0	(87)	0	2,463,881	0	131,669	131,669	59,896	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING SENIOR COR	08/01/2025	SECURITY WITHDRAW		10,567,500	10,000,000	10,194,740	10,057,528	0	76,487	0	76,487	0	10,134,015	0	433,485	433,485	180,347	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR	12/11/2025	LR-19SP		796,244	800,000	794,808	796,328	0	(83)	0	(83)	0	796,244	0	0	0	40,277	09/01/2040
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR	08/01/2025	SECURITY WITHDRAW		1,544,820	1,500,000	1,440,780	1,457,205	0	(312)	0	(312)	0	1,456,893	0	87,927	87,927	44,625	02/01/2041
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR	07/22/2025	MORGAN STANLEY & CO LLC		200,223	250,000	262,973	261,692	0	(37)	0	(37)	0	261,655	0	(61,432)	(61,432)	4,663	02/15/2048
29736R-AM-2	ESTEE LAUDER COMPANIES INC. T SENIOR CO	08/20/2025	VARIOUS		6,846,289	6,410,000	6,897,975	2,385,648	0	(2,101)	0	(2,101)	0	6,846,289	0	0	0	44,514	12/01/2049
30037D-AA-3	EVERGY METRO INC SECURED CORP_BND 2.2	11/04/2025	JP MORGAN SECURITIES LLC		4,622,031	5,021,000	5,310,963	0	0	(11,106)	0	(11,106)	0	5,163,989	0	(541,958)	(541,958)	48,327	06/01/2030
30161N-AC-5	EXELON CORPORATION SENIOR CORP_BND 5.	11/04/2025	GOLDMAN SACHS & CO LLC		1,257,924	1,200,000	1,467,516	0	0	(4,824)	0	(4,824)	0	1,360,955	0	(103,031)	(103,031)	26,250	06/15/2035
30161N-AC-5	EXELON CORPORATION SENIOR CORP_BND 5.	08/01/2025	SECURITY WITHDRAW		2,055,449	2,008,000	1,908,613	1,951,303	0	(36)	0	(36)	0	1,951,267	0	104,182	104,182	14,433	06/15/2035
30161N-AS-0	EXELON CORPORATION SENIOR CORP_BND 5.	09/15/2025	SUSQUEHANNA FINANCIAL .. FHN FINANCIAL		8,125,366	8,600,000	9,691,684	9,492,621	0	(7,717)	0	(7,717)	0	9,484,904	0	(1,359,538)	(1,359,538)	110,868	06/15/2045
30231G-AT-9	EXXON MOBIL CORP SENIOR CORP_BND 3.04	11/04/2025	SECURITIES CORP		2,592,070	2,600,000	2,669,238	2,604,877	0	(9,737)	0	(9,737)	0	2,600,848	0	(8,778)	(8,778)	93,183	03/01/2026
30231G-BM-3	EXXON MOBIL CORP SENIOR CORP_BND 3.45	09/15/2025	SUSQUEHANNA FINANCIAL ..		1,671,728	2,250,000	2,469,646	2,432,497	0	22,078	0	22,078	0	2,454,576	0	(782,848)	(782,848)	32,578	04/15/2051
30231G-BM-3	EXXON MOBIL CORP SENIOR CORP_BND 3.45	09/23/2025	VARIOUS		4,302,512	3,820,000	4,347,373	4,129,840	0	172,672	0	172,672	0	4,302,512	0	0	0	54,444	04/15/2051
31428X-AU-0	FEDEX CORP SENIOR CORP_BND 4.100% 04/	09/15/2025	CITADEL SECURITIES INSTL LL		4,857,209	6,150,000	5,853,263	5,919,592	0	(7,614)	0	(7,614)	0	5,911,979	0	(1,054,770)	(1,054,770)	105,763	04/15/2043
31428X-CL-8	FEDEX CORP SENIOR CORP_BND 144A 4.900	10/08/2025	TAX FREE EXCHANGE		4,743,448	5,000,000	4,734,700	0	0	8,748	0	8,748	0	4,743,448	0	0	0	178,986	01/15/2034
31428X-CP-9	FEDEX CORP SENIOR CORP_BND 144A 3.875	08/20/2025	LR-18SP		8,172,887	8,532,000	8,166,051	0	0	96,562	0	96,562	0	8,172,887	0	0	0	183,675	08/01/2042
31428X-CP-9	FEDEX CORP SENIOR CORP_BND 144A 3.875	10/01/2025	TAX FREE EXCHANGE		28,272,684	29,441,000	28,245,362	0	0	(85,845)	0	(85,845)	0	28,272,684	0	0	0	760,559	08/01/2042
31428X-CQ-7	FEDEX CORP SENIOR CORP_BND 144A 4.100	08/20/2025	LR-18SP		1,881,288	2,400,000	1,874,880	0	0	6,408	0	6,408	0	1,881,288	0	0	0	83,640	04/15/2043
31428X-CS-3	FEDEX CORP SENIOR CORP_BND 144A 4.100	10/08/2025	TAX FREE EXCHANGE		3,875,219	5,000,000	3,859,178	0	0	16,041	0	16,041	0	3,875,219	0	0	0	140,653	02/01/2045
31428X-CT-1	FEDEX CORP SENIOR CORP_BND 144A 4.750	10/08/2025	TAX FREE EXCHANGE		5,608,520	6,500,000	5,594,420	0	0	14,100	0	14,100	0	5,608,520	0	0	0	277,017	11/15/2045
31428X-CW-4	FEDEX CORP SENIOR CORP_BND 144A 4.050	08/20/2025	VARIOUS		10,660,246	9,580,000	10,676,369	0	0	(5,577)	0	(5,577)	0	10,660,246	0	0	0	200,462	02/15/2048
31428X-CW-4	FEDEX CORP SENIOR CORP_BND 144A 4.050	10/08/2025	TAX FREE EXCHANGE		13,640,561	12,830,000	13,655,659	0	0	(8,027)	0	(8,027)	0	13,640,561	0	0	0	336,306	02/15/2048
31428X-CX-2	FEDEX CORP SENIOR CORP_BND 144A 4.950	10/08/2025	TAX FREE EXCHANGE		19,782,283	22,000,000	19,753,089	0	0	35,947	0	35,947	0	19,782,283	0	0	0	1,111,775	10/17/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31428X-CY-0	FEDEX CORP SENIOR CORP_BND 144A 5.250	10/08/2025	VARIOUS		17,564,487	20,750,000	17,541,053	0	0	23,435	0	23,435	0	17,564,487	0	0	0	695,224	05/15/2050
31620M-AU-0	FIDELITY NATIONAL INFORMATION SENIOR COR	08/20/2025	LR-18SP		7,585,343	7,500,000	7,599,000	7,586,591	0	(1,248)	0	(1,248)	0	7,585,343	0	0	0	174,375	08/15/2046
31620M-AY-2	FIDELITY NATIONAL INFORMATION SENIOR COR	07/22/2025	MORGAN STANLEY & CO LLC		990,920	1,000,000	996,540	998,896	0	(22)	0	(22)	0	998,874	0	(7,954)	(7,954)	8,028	05/15/2028
316773-CH-1	FIFTH THIRD BANCORP SUB CORP_BND 8.25	12/11/2025	VARIOUS		15,557,379	14,400,000	16,112,128	15,589,278	0	(31,898)	0	(31,898)	0	15,557,379	0	0	0	921,433	03/01/2038
316773-DM-9	FIFTH THIRD BANCORP SENIOR CORP_BND 4	08/01/2025	SECURITY WITHDRAW		22,768,814	22,574,000	22,574,000	22,574,000	0	0	0	0	0	22,574,000	0	194,814	194,814	445,068	09/06/2030
31677Q-BM-0	FIFTH THIRD BANK NA SENIOR CORP_BND 3	07/28/2025	VARIOUS		5,500,000	5,500,000	5,549,915	4,000,000	0	(4,243)	0	(4,243)	0	5,500,000	0	0	0	217,250	07/28/2025
337358-BD-6	WELLS FARGO & COMPANY SUB CORP_BND 6.	12/11/2025	LR-19SP		3,046,350	4,000,000	2,564,140	0	0	61,500	0	61,500	0	3,046,350	0	0	0	303,483	10/15/2035
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND	09/30/2025	REDEMPTION 100.0000		1,596,000	1,596,000	1,596,000	1,596,000	0	0	0	0	0	1,596,000	0	0	0	32,918	03/31/2038
341099-CL-1	DUKE ENERGY FLORIDA LLC SECURED CORP_BND	12/11/2025	LR-19SP		860,008	685,000	923,595	0	0	11,972	0	11,972	0	860,008	0	0	0	43,475	06/15/2038
345370-CQ-1	FORD MOTOR COMPANY SENIOR CORP_BND 4.	09/23/2025	AGL-CRT13P		2,596,121	2,674,000	2,577,072	2,596,044	0	77	0	77	0	2,596,121	0	0	0	87,852	01/15/2043
345370-DA-5	FORD MOTOR COMPANY SENIOR CORP_BND 3.	08/26/2025	JP MORGAN SECURITIES LLC		1,147,938	1,340,000	1,340,000	1,340,000	0	0	0	0	0	1,340,000	0	(192,062)	(192,062)	45,365	02/12/2032
345397-D6-7	FORD MOTOR CREDIT COMPANY LLC SENIOR COR	12/12/2025	AGBKRILA		6,894,089	6,500,000	6,953,578	6,913,850	0	(16,628)	0	(16,628)	0	6,894,089	0	0	0	280,330	11/07/2033
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC SENIOR COR	08/04/2025	MATURITY		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,069,246	08/04/2025
347466-AJ-3	FORT IRWIN LAND LLC SENIOR CORP_BND 144A	12/26/2025	VARIOUS		13,657,283	13,640,000	13,664,848	13,660,255	0	(2,972)	0	(2,972)	0	13,657,283	0	0	0	387,583	12/15/2047
36256#-AA-9	GSRP PORTFOLIO I LLC SECURED CORP_BND	12/31/2025	REDEMPTION 100.0000		778,548	778,548	778,548	778,548	0	0	0	0	0	778,548	0	0	0	14,676	12/31/2044
36258G-AA-5	GUSAP III LP SENIOR CORP_BND 144A 4.2	12/02/2025	CALL 100.8050		7,056,350	7,000,000	6,928,110	6,964,733	0	5,957	0	5,957	0	6,967,231	0	32,769	32,769	462,106	01/21/2030
36260#-AA-3	GSRP PORTFOLIO II LLC SENIOR CORP_BND	12/31/2025	VARIOUS		1,588,954	1,588,954	1,588,954	1,588,954	0	0	0	0	0	1,588,954	0	0	0	15,318	06/29/2046
363576-AB-5	ARTHUR J GALLAGHER & CO SENIOR CORP_BND	08/20/2025	LR-18SP		9,980,067	10,090,000	9,969,727	9,980,503	0	(435)	0	(435)	0	9,980,067	0	0	0	89,268	05/20/2051
36831U-AA-0	GCREP III CONSOLIDATION HOLDIN SECURED C	12/31/2025	REDEMPTION 100.0000		64,767	64,767	64,767	113,537	0	(349)	0	(349)	0	64,767	0	0	0	4,093	01/12/2029
369550-BH-0	GENERAL DYNAMICS CORPORATION SENIOR CORP	12/11/2025	LR-19SP		4,160,924	4,200,000	4,150,860	4,160,306	0	1,564	0	1,564	0	4,160,924	0	0	0	213,704	04/01/2040
37045V-AK-6	GENERAL MOTORS CO SENIOR CORP_BND 6.6	12/11/2025	LR-19SP		2,416,795	2,200,000	2,525,824	0	0	(3,297)	0	(3,297)	0	2,416,795	0	0	0	101,237	04/01/2036
37045V-AQ-3	GENERAL MOTORS CO SENIOR CORP_BND 5.4	08/20/2025	VARIOUS		12,547,674	11,278,000	12,687,369	12,553,833	0	(6,159)	0	(6,159)	0	12,547,674	0	0	0	236,238	04/01/2048
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	07/13/2025	MATURITY		5,400,000	5,400,000	5,309,530	5,399,636	0	5,839	0	5,839	0	5,400,000	0	0	0	232,200	07/13/2025
37045X-EY-8	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	08/01/2025	SECURITY WITHDRAW		9,210,329	9,030,000	9,269,521	9,244,568	0	(2,738)	0	(2,738)	0	9,241,830	0	(31,501)	(31,501)	60,401	06/18/2031
37045X-FG-6	GENERAL MOTORS FINANCIAL COMPA SENIOR CO	09/17/2025	AGL-SRA-SA		4,942,022	4,945,000	4,941,489	0	0	533	0	533	0	4,942,022	0	0	0	150,668	04/04/2032
373334-JS-1	GEORGIA POWER COMPANY SENIOR CORP_BND	11/04/2025	JP MORGAN SECURITIES LLC		1,436,115	1,500,000	1,798,425	0	0	42,071	0	42,071	0	1,739,543	0	(303,428)	(303,428)	48,292	09/01/2040
373334-JW-2	GEORGIA POWER COMPANY SENIOR CORP_BND	11/04/2025	BNP PARIBAS SECURITIES COR		443,360	500,000	560,025	551,106	0	(820)	0	(820)	0	550,286	0	(106,926)	(106,926)	13,736	03/15/2042
373334-KN-0	GEORGIA POWER COMPANY SENIOR CORP_BND	09/15/2025	JANE STREET EXECUTION SERVICE		270,578	350,000	398,930	393,413	0	(270)	0	(270)	0	393,143	0	(122,565)	(122,565)	8,130	01/30/2050
373334-KN-0	GEORGIA POWER COMPANY SENIOR CORP_BND	08/19/2025	AGL-HB-SA		2,084,229	2,600,000	2,057,536	2,082,773	0	1,455	0	1,455	0	2,084,229	0	0	0	53,444	01/30/2050
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP_BND 4	09/16/2025	BOFA SECURITIES INC		41,697,050	46,170,000	50,102,790	49,487,215	0	(28,382)	0	(28,382)	0	49,458,833	0	(7,761,783)	(7,761,783)	1,304,303	02/01/2045
375558-BG-7	GILEAD SCIENCES INC SENIOR CORP_BND 4	07/22/2025	MORGAN STANLEY & CO LLC		13,752,276	14,262,000	14,347,434	14,321,786	0	(3,683)	0	(3,683)	0	14,320,519	0	(568,242)	(568,242)	586,802	09/01/2035
37940X-AC-6	GLOBAL PAYMENTS INC SENIOR CORP_BND 4	09/23/2025	AGL-CRT6P		2,453,383	2,300,000	2,470,452	2,454,532	0	(1,149)	0	(1,149)	0	2,453,383	0	0	0	58,065	08/15/2049
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE SUB CORP_BND	08/01/2025	SECURITY WITHDRAW		2,155,588	1,960,000	2,131,886	2,076,349	0	(819)	0	(819)	0	2,075,531	0	80,058	80,058	44,100	10/01/2037
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE SUB CORP_BND	12/11/2025	VARIOUS		18,326,260	17,994,000	18,329,673	2,983,898	0	(5,664)	0	(5,664)	0	18,326,260	0	0	0	688,503	10/01/2037
38141G-VX-9	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	08/01/2025	SECURITY WITHDRAW		5,087,750	5,000,000	5,106,750	5,022,280	0	(6,405)	0	(6,405)	0	5,024,207	0	63,543	63,543	246,661	10/28/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	07/24/2025	BOFA SECURITIES INC		6,876,800	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(123,200)	(123,200)	201,718	04/23/2029
38141G-YJ-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	11/04/2025	GOLDMAN SACHS & CO LLC		84,807	95,000	95,000	95,000	0	0	0	0	0	95,000	0	(10,194)	(10,194)	1,786	07/21/2032
39121J-AE-0	GREAT RIVER ENERGY SECURED CORP_BND 144A	07/01/2025	REDEMPTION 100.0000		141,253	141,253	164,143	152,150	0	(10,898)	0	(10,898)	0	141,253	0	0	0	4,417	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY SECURED CORP_BND 144A	07/01/2025	REDEMPTION 100.0000		801,113	801,113	804,635	803,129	0	(2,015)	0	(2,015)	0	801,113	0	0	0	28,972	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY SECURED CORP_BND 144A	12/12/2025	AGBKRILA		11,464,672	11,439,468	11,492,204	11,469,569	0	(4,897)	0	(4,897)	0	11,464,672	0	0	0	790,643	07/01/2038
403949-AR-1	HF SINCLAIR CORP SENIOR CORP_BND 5.75	09/17/2025	AGL-SRA-SA		3,990,002	4,000,000	3,988,920	0	0	382	0	382	0	3,990,002	0	0	0	150,778	01/15/2031
403949-AS-9	HF SINCLAIR CORP SENIOR CORP_BND 6.25	08/01/2025	SECURITY WITHDRAW		15,270,450	15,000,000	14,921,250	0	0	2,746	0	2,746	0	14,923,996	0	346,454	346,454	489,583	01/15/2035
404119-BS-7	HCA INC SENIOR CORP_BND 5.875% 02/15/	11/26/2025	CALL 100.0000		340,200	340,200	360,612	340,596	0	(43,784)	0	(43,784)	0	340,200	0	0	0	294,258	02/15/2026
404119-BS-7	HCA INC SENIOR CORP_BND 5.875% 02/15/	08/01/2025	SECURITY WITHDRAW		9,150,939	9,146,000	9,686,339	9,156,499	0	(7,253)	0	(7,253)	0	9,149,246	0	1,693	1,693	247,768	02/15/2026
404119-DC-0	HCA INC SENIOR CORP_BND 6.200% 03/01/	08/20/2025	LR-18SP		3,907,823	3,940,000	3,907,534	0	0	(88)	0	(88)	0	3,907,823	0	0	0	122,140	03/01/2055
40420I-AB-3	HSBC BANK USA NA SUB CORP_BND 5.625%	08/01/2025	SECURITY WITHDRAW		1,649,952	1,600,000	1,624,336	1,614,135	0	(340)	0	(340)	0	1,613,794	0	36,158	36,158	41,500	08/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404530-AA-5	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B	08/20/2025	LR-18SP		2,072,593	1,565,000	2,114,597	2,074,027	0	(1,435)	0	(1,435)	0	2,072,593	0	0	0	44,994	07/01/2057
406216-AS-0	HALLIBURTON COMPANY SENIOR CORP_BND 144A	08/20/2025	LR-18SP		1,711,593	1,503,000	1,712,774	1,712,004	0	(411)	0	(411)	0	1,711,593	0	0	0	59,018	08/15/2096
406216-BA-8	HALLIBURTON COMPANY SENIOR CORP_BND 4	09/16/2025	CANTOR FITZGERALD & COMPANY		4,383,671	4,950,000	5,058,601	5,038,603	0	(1,072)	0	(1,072)	0	5,037,532	0	(653,861)	(653,861)	75,488	11/15/2041
406216-BG-5	HALLIBURTON COMPANY SENIOR CORP_BND 3	11/15/2025	MATURITY		400,000	400,000	398,876	399,951	0	114	0	114	0	400,000	0	0	0	15,200	11/15/2025
410867-AA-3	HANOVER INSURANCE GROUP INC SENIOR CORP_	10/15/2025	MATURITY		7,728,000	7,728,000	8,013,300	7,736,759	0	(23,507)	0	(23,507)	0	7,728,000	0	0	0	589,260	10/15/2025
41284V-AC-6	HARLEY-DAVIDSON FINANCIAL SERV SENIOR CO	12/12/2025	CALL 105.2860		1,474,004	1,400,000	1,433,964	1,429,002	0	(9,604)	0	(9,604)	0	1,424,308	0	(24,308)	(24,308)	188,260	03/10/2028
416515-BA-1	HARTFORD INSURANCE GROUP INC SENIOR CORP	12/26/2025	VARIOUS		5,079,718	5,200,000	5,031,684	5,078,868	0	849	0	849	0	5,079,718	0	0	0	243,653	03/30/2040
416518-AC-2	HARTFORD INSURANCE GROUP INC SENIOR CORP	12/05/2025	LR-17SP-FI		1,415,985	1,200,000	1,485,468	1,419,831	0	(3,847)	0	(3,847)	0	1,415,985	0	0	0	51,454	04/15/2042
41652P-AC-3	HARTFORD HEALTHCARE CORP SENIOR CORP_BND	08/20/2025	LR-18SP		5,287,723	5,180,000	5,304,003	5,290,060	0	(2,337)	0	(2,337)	0	5,287,723	0	0	0	114,077	07/01/2054
43475R-AC-0	AMRIZE FINANCE US LLC SENIOR CORP_BND 14	12/19/2025	TAX FREE EXCHANGE		799,420	800,000	799,336	0	0	84	0	84	0	799,420	0	0	0	27,720	04/07/2030
43475R-AD-8	AMRIZE FINANCE US LLC SENIOR CORP_BND 14	12/19/2025	TAX FREE EXCHANGE		2,688,244	2,690,000	2,688,144	0	0	100	0	100	0	2,688,244	0	0	0	101,682	04/07/2035
43475R-AG-1	AMRIZE FINANCE US LLC SENIOR CORP_BND 14	12/05/2025	AGL-CRT10P		5,183,609	5,000,000	5,188,832	0	0	(12,034)	0	(12,034)	0	5,183,609	0	0	0	510,260	07/15/2036
43475R-AH-9	AMRIZE FINANCE US LLC SENIOR CORP_BND 14	08/20/2025	LR-18SP		1,627,182	1,600,000	1,627,247	0	0	(5,741)	0	(5,741)	0	1,627,182	0	0	0	329,170	09/29/2039
43475R-AH-9	AMRIZE FINANCE US LLC SENIOR CORP_BND 14	12/19/2025	TAX FREE EXCHANGE		6,371,461	6,150,000	6,375,774	0	0	(5,277)	0	(5,277)	0	6,371,461	0	0	0	305,365	09/29/2039
43475R-AJ-5	AMRIZE FINANCE US LLC SENIOR CORP_BND 14	08/20/2025	LR-18SP		15,786,253	16,000,000	15,783,615	0	0	(3,403)	0	(3,403)	0	15,786,253	0	0	0	830,333	09/12/2043
43475R-AJ-5	AMRIZE FINANCE US LLC SENIOR CORP_BND 14	12/19/2025	TAX FREE EXCHANGE		5,252,671	5,000,000	5,256,076	0	0	(4,175)	0	(4,175)	0	5,252,671	0	0	0	250,069	09/12/2043
437076-AV-4	HOME DEPOT INC SENIOR CORP_BND 5.950%	12/11/2025	LR-19SP		2,821,843	2,360,000	2,958,732	0	0	22,579	0	22,579	0	2,821,843	0	0	0	97,904	04/01/2041
437076-BA-9	HOME DEPOT INC SENIOR CORP_BND 4.200%	08/19/2025	AGL-HB-SA		1,413,921	1,500,000	1,405,050	1,413,530	0	391	0	391	0	1,413,921	0	0	0	24,325	04/01/2043
437076-BP-6	HOME DEPOT INC SENIOR CORP_BND 3.500%	09/23/2025	LR-18SP		38,204,180	39,000,000	38,124,840	38,201,755	0	2,425	0	2,425	0	38,204,180	0	0	0	720,417	09/15/2056
437076-CB-6	HOME DEPOT INC SENIOR CORP_BND 2.700%	11/04/2025	TRADEWEB DIRECT LLC		660,800	700,000	782,215	0	0	(7,461)	0	(7,461)	0	738,426	0	(77,626)	(77,626)	19,950	04/15/2030
437076-CD-2	HOME DEPOT INC SENIOR CORP_BND 3.350%	09/23/2025	LR-18SP		14,890,340	13,600,000	15,078,456	14,899,550	0	(9,210)	0	(9,210)	0	14,890,340	0	0	0	202,489	04/15/2050
437076-CF-7	HOME DEPOT INC SENIOR CORP_BND 1.375%	07/22/2025	MORGAN STANLEY & CO LLC		568,247	670,000	646,972	655,973	0	133	0	133	0	656,106	0	(87,859)	(87,859)	3,276	03/15/2031
437076-CG-5	HOME DEPOT INC SENIOR CORP_BND 2.375%	09/23/2025	AGL-CRT2P		9,086,379	9,780,000	9,006,094	9,082,492	0	3,887	0	3,887	0	9,086,379	0	0	0	122,590	03/15/2051
437076-CK-6	HOME DEPOT INC SENIOR CORP_BND 2.750%	09/23/2025	LR-18SP		3,129,240	3,160,000	3,126,188	3,129,143	0	490	0	490	0	3,129,240	0	0	0	89,073	09/15/2051
437076-CP-5	HOME DEPOT INC SENIOR CORP_BND 3.250%	07/22/2025	MORGAN STANLEY & CO LLC		2,765,910	3,000,000	2,830,950	2,877,352	0	823	0	823	0	2,878,175	0	(112,265)	(112,265)	26,542	04/15/2032
438516-BL-9	HONEYWELL INTERNATIONAL INC SENIOR CORP_	07/23/2025	TD SECURITIES USA LLC		4,155,905	4,250,000	4,234,700	4,247,743	0	914	0	914	0	4,247,835	0	(91,930)	(91,930)	77,622	11/01/2026
438516-BZ-8	HONEYWELL INTERNATIONAL INC SENIOR CORP_	11/04/2025	MORGAN STANLEY & CO LLC		4,366,662	4,810,000	5,093,036	0	0	(25,310)	0	(25,310)	0	4,943,729	0	(577,067)	(577,067)	87,021	06/01/2030
438516-CA-2	HONEYWELL INTERNATIONAL INC SENIOR CORP_	08/20/2025	LR-18SP		4,750,038	4,611,000	4,766,446	4,750,754	0	(999)	0	(999)	0	4,750,038	0	0	0	28,691	06/01/2050
440452-AJ-9	HORMEL FOODS CORPORATION SENIOR CORP_BND	09/23/2025	AGL-CRT11P		2,642,341	2,520,000	2,655,696	2,643,171	0	(830)	0	(830)	0	2,642,341	0	0	0	23,699	06/03/2051
44329H-AU-8	HP COMMUNITIES LLC MUNITAX_BND REV 144A	12/11/2025	LR-19SP		1,134,686	2,180,000	981,000	1,126,273	0	18,779	0	18,779	0	1,134,686	0	0	0	164,575	03/15/2046
444859-BL-5	HUMANA INC SENIOR CORP_BND 3.950% 08/	08/20/2025	LR-18SP		3,086,762	2,720,000	3,131,978	3,088,326	0	(1,564)	0	(1,564)	0	3,086,762	0	0	0	55,511	08/15/2049
444859-BX-9	HUMANA INC SENIOR CORP_BND 5.500% 03/	08/20/2025	LR-18SP		2,156,937	2,400,000	2,155,584	0	0	483	0	483	0	2,156,937	0	0	0	57,200	03/15/2053
444859-CC-4	HUMANA INC SENIOR CORP_BND 6.000% 05/	08/20/2025	LR-18SP		1,932,753	2,000,000	1,932,180	0	0	573	0	573	0	1,932,753	0	0	0	55,333	05/01/2055
44891A-DM-6	HYUNDAI CAPITAL AMERICA SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		15,282,750	15,000,000	14,964,900	0	0	536	0	536	0	14,968,424	0	314,326	314,326	448,292	01/08/2030
450679-AT-2	ITT INC SENIOR CORP_BND 7.400% 11/15/	11/15/2025	MATURITY		12,748,000	12,748,000	12,142,349	12,728,220	0	45,450	0	45,450	0	12,748,000	0	0	0	943,352	11/15/2025
452308-AQ-2	ILLINOIS TOOL WORKS INC SENIOR CORP_BND	12/11/2025	LR-19SP		4,827,803	4,550,000	4,902,499	4,945,939	0	(118,136)	0	(118,136)	0	4,827,803	0	0	0	164,511	09/15/2041
454889-AR-7	INDIANA MICHIGAN POWER CO SENIOR CORP_BN	09/23/2025	VARIOUS		13,776,990	12,859,000	13,934,351	13,783,169	0	(6,179)	0	(6,179)	0	13,776,990	0	0	0	335,924	07/01/2047
454889-AT-3	INDIANA MICHIGAN POWER CO SENIOR CORP_BN	08/20/2025	VARIOUS		6,508,907	5,313,000	6,675,546	6,514,363	0	(5,456)	0	(5,456)	0	6,508,907	0	0	0	116,665	08/15/2048
454889-AU-0	INDIANA MICHIGAN POWER CO SENIOR CORP_BN	08/20/2025	LR-18SP		994,799	970,000	997,325	994,921	0	(122)	0	(122)	0	994,799	0	0	0	9,633	05/01/2051
455170-AA-8	INDIANA UNIVERSITY HEALTH INC SECURED CO	09/15/2025	US BANCORP INVESTMENTS INC		314,231	384,000	468,073	457,994	0	(504)	0	(504)	0	457,490	0	(143,259)	(143,259)	5,717	11/01/2048
455434-BT-6	INDIANAPOLIS POWER & LIGHT CO SECURED CO	07/22/2025	MORGAN STANLEY & CO LLC		6,035,883	7,760,000	8,269,987	8,193,862	0	(8,181)	0	(8,181)	0	8,192,792	0	(2,156,909)	(2,156,909)	228,726	05/01/2046
458140-BG-4	INTEL CORPORATION SENIOR CORP_BND 3.7	08/27/2025	AGL-SLG14P		466,256	476,000	464,695	466,277	0	(21)	0	(21)	0	466,256	0	0	0	3,950	12/08/2047
458340-AA-7	INTEGRIS BAPTIST MEDICAL CENTE SENIOR CO	08/20/2025	LR-18SP		6,994,656	6,890,000	7,006,236	6,995,231	0	(575)	0	(575)	0	6,994,656	0	0	0	137,944	08/15/2050
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC SENIOR COR	12/01/2025	MATURITY		32,250,000	32,250,000	32,368,228	32,252,645	0	(11,423)	0	(11,423)	0	32,250,000	0	0	0	1,209,376	12/01/2025
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC SENIOR COR	09/23/2025	VARIOUS		16,220,977	16,070,000	16,239,318	16,222,350	0	(1,373)	0	(1,373)	0	16,220,977	0	0	0	127,712	06/15/2050
459200-AM-3	INTERNATIONAL BUSINESS MACHINE SENIOR CO	10/30/2025	MATURITY		1,835,000	1,835,000	2,229,085	1,845,244	0	(25,363)	0	(25,363)	0	1,835,000	0	0	0	128,450	10/30/2025
459200-AR-2	INTERNATIONAL BUSINESS MACHINE SENIOR CO	08/19/2025	AGL-HB-SA		5,860,485	5,740,000	6,487,290	5,868,876	0	(8,391)	0	(8,391)	0	5,860,485	0	0	0	197,357	08/01/2027
459200-KC-4	INTERNATIONAL BUSINESS MACHINE SENIOR CO	11/04/2025	VARIOUS		14,712,053	18,360,000	19,482,077	19,349,516	0	(3,957)	0	(3,957)	0	19,345,559	0	(4,633,506)	(4,633,506)	183,515	05/15/2049
459200-KC-4	INTERNATIONAL BUSINESS MACHINE SENIOR CO	08/27/2025	VARIOUS		5,957,271	5,600,000	6,007,701	5,959,246	0	(1,975)	0	(1,975)	0	5,957,271	0	0	0	57,709	05/15/2049
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO	12/26/2025	VARIOUS		15,533,109	14,985,000	15,595,219	15,537,233	0	(4,123)	0	(4,123)	0	15,533,109	0	0	0	157,840	12/01/2050
460146-CH-4	INTERNATIONAL PAPER CO SENIOR CORP_BND	12/11/2025	VARIOUS		10,327,209	9,350,000	10,711,506	10,348,860	0	(21,651)	0	(21,651)	0	10,327,209	0	0	0	320,342	11/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
460146-CM-3	INTERNATIONAL PAPER CO SENIOR CORP_BND	08/01/2025	VARIOUS		6,713,164	6,800,000	7,345,306	3,910,705	0	(3,155)	0	(3,155)	0	7,140,631	0	(427,467)	(427,467)	128,444	09/15/2035
461070-AR-5	INTERSTATE POWER AND LIGHT CO SENIOR COR	08/20/2025	LR-18SP		3,293,024	3,097,000	3,315,240	3,293,830	0	(806)	0	(806)	0	3,293,024	0	0	0	42,455	09/30/2049
46625H-JB-7	JPMORGAN CHASE & CO SENIOR CORP_BND 5	12/11/2025	LR-19SP		3,528,290	3,200,000	3,614,058	3,534,862	0	(13,533)	0	(13,533)	0	3,528,290	0	0	0	252,373	07/15/2041
46625H-LL-2	JPMORGAN CHASE & CO SUB CORP_BND 4.95	11/01/2025	SECURITY WITHDRAW		10,467,892	11,000,000	12,389,735	12,141,027	0	(14,573)	0	(14,573)	0	12,126,454	0	(1,658,562)	(1,658,562)	226,875	06/01/2045
46625H-MN-7	JPMORGAN CHASE & CO SENIOR CORP_BND 3	07/15/2025	MATURITY		17,400,000	17,400,000	17,713,222	17,400,000	0	(11,208)	0	(11,208)	0	17,400,000	0	0	0	678,600	07/15/2025
46647P-BP-0	JPMORGAN CHASE & CO SUB CORP_BND 2.95	12/12/2025	AGBKRILA		2,296,691	2,500,000	2,273,825	0	0	22,866	0	22,866	0	2,296,691	0	0	0	80,469	05/13/2031
46647P-CE-4	JPMORGAN CHASE & CO SENIOR CORP_BND 3	09/15/2025	MORGAN STANLEY & CO LLC		3,210,639	4,420,000	4,828,673	4,793,210	0	(2,087)	0	(2,087)	0	4,791,123	0	(1,580,484)	(1,580,484)	58,839	04/22/2052
476556-DC-6	JERSEY CENTRAL POWER & LIGHT C SENIOR CO	10/16/2025	CALL 100.0000		3,625,000	3,625,000	3,755,604	3,630,482	0	(14,928)	0	(14,928)	0	3,625,000	0	0	0	195,277	01/15/2026
476556-DD-4	JERSEY CENTRAL POWER & LIGHT C SENIOR CO	07/22/2025	MORGAN STANLEY & CO LLC		6,578,025	7,500,000	7,479,450	7,486,568	0	847	0	847	0	7,486,514	0	(908,489)	(908,489)	184,479	03/01/2032
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C	07/22/2025	MORGAN STANLEY & CO LLC		11,864,269	12,379,633	14,397,389	0	0	474,898	0	474,898	0	13,610,724	0	(1,746,455)	(1,746,455)	299,067	01/15/2042
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C	07/15/2025	VARIOUS		377,456	377,456	421,081	210,551	0	(26,931)	0	(26,931)	0	377,456	0	0	0	8,731	01/15/2042
478160-BJ-2	JOHNSON & JOHNSON SENIOR CORP_BND 4.3	07/22/2025	MORGAN STANLEY & CO LLC		517,587	520,000	539,854	530,134	0	(109)	0	(109)	0	530,025	0	(12,437)	(12,437)	3,033	12/05/2033
478160-BV-5	JOHNSON & JOHNSON SENIOR CORP_BND 3.7	08/19/2025	AGL-HB-SA		4,336,713	5,000,000	4,318,700	4,334,120	0	2,593	0	2,593	0	4,336,713	0	0	0	86,847	03/01/2046
478160-CM-4	JOHNSON & JOHNSON SENIOR CORP_BND 3.5	08/19/2025	AGL-HB-SA		2,981,150	3,500,000	2,968,840	2,979,321	0	1,829	0	1,829	0	2,981,150	0	0	0	73,160	01/15/2048
478160-CT-9	JOHNSON & JOHNSON SENIOR CORP_BND 2.4	08/20/2025	VARIOUS		7,607,467	8,035,000	7,577,458	4,802,438	0	740	0	740	0	7,607,467	0	0	0	92,960	09/01/2060
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP_BND 144	07/22/2025	MORGAN STANLEY & CO LLC		14,536,536	16,800,000	19,724,880	19,298,065	0	(44,421)	0	(44,421)	0	19,292,952	0	(4,756,416)	(4,756,416)	616,233	10/15/2046
481216-AL-5	JRD HOLDINGS LLC CORP_BND 2.300% 11/1	11/18/2025	REDEMPTION 100.0000		944,285	944,285	944,285	944,285	0	0	0	0	0	944,285	0	0	0	10,859	11/18/2030
48305Q-AD-5	KAISER FOUNDATION HOSPITALS SENIOR CORP_	07/22/2025	JANE STREET EXECUTION SERVICE		974,088	1,200,000	1,322,468	1,270,484	0	33,992	0	33,992	0	1,304,477	0	(330,389)	(330,389)	11,343	05/01/2047
485134-BS-8	EVERGY METRO INC SECURED CORP_BND 4.1	08/20/2025	LR-18SP		1,213,617	1,000,000	1,241,590	1,214,533	0	(916)	0	(916)	0	1,213,617	0	0	0	16,042	04/01/2049
491674-BK-2	KENTUCKY UTILITIES COMPANY SECURED CORP_	10/01/2025	MATURITY		3,955,000	3,955,000	3,953,299	3,954,952	0	141	0	141	0	3,955,000	0	0	0	130,516	10/01/2025
49271V-AF-7	KEURIG DR PEPPER INC SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		4,017,080	4,000,000	3,977,200	3,992,592	0	(104)	0	(104)	0	3,992,489	0	24,591	24,591	33,711	05/25/2028
49271V-AK-6	KEURIG DR PEPPER INC SENIOR CORP_BND	08/20/2025	LR-18SP		2,126,479	1,850,000	2,163,480	2,127,631	0	(1,151)	0	(1,151)	0	2,126,479	0	0	0	21,481	05/01/2050
494550-BH-8	KINDER MORGAN ENERGY PARTNERS SENIOR COR	12/05/2025	AGL-CRT10P		3,389,062	3,393,000	3,387,605	3,389,784	0	(722)	0	(722)	0	3,389,062	0	0	0	166,434	03/01/2041
494550-BK-1	KINDER MORGAN ENERGY PARTNERS SENIOR COR	08/19/2025	AGL-HB-SA		1,575,380	1,581,000	1,573,221	1,575,582	0	(101)	0	(101)	0	1,575,380	0	0	0	86,214	09/01/2041
49456B-AJ-0	KINDER MORGAN INC SENIOR CORP_BND 5.0	09/23/2025	AGL-CRT13P		1,765,045	1,510,000	1,802,537	1,767,105	0	(2,060)	0	(2,060)	0	1,765,045	0	0	0	46,388	02/15/2046
50075N-AZ-7	MONDELEZ INTERNATIONAL INC SENIOR CORP_B	08/19/2025	AGL-HB-SA		2,188,539	1,954,000	2,298,642	2,190,320	0	(1,782)	0	(1,782)	0	2,188,539	0	0	0	67,386	02/09/2040
50249A-AM-5	LYB INTERNATIONAL FINANCE III SENIOR COR	09/17/2025	AGL-SRA-SA		1,241,768	1,250,000	1,241,350	0	0	191	0	191	0	1,241,768	0	0	0	37,813	03/01/2034
513272-AE-4	LAMB WESTON HOLDINGS INC SENIOR CORP_BND	08/28/2025	VARIOUS		11,033,480	11,737,000	10,888,510	10,965,835	0	63,615	0	63,615	0	10,981,477	0	52,003	52,003	554,129	01/31/2032
527298-CD-3	LEVEL 3 FINANCING INC SECURED CORP_BND 1	12/16/2025	MORGAN STANLEY & CO LLC		620,044	657,000	669,030	663,707	0	(295)	0	(295)	0	664,038	0	(43,995)	(43,995)	43,198	04/01/2030
53079E-BK-9	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND	12/24/2025	AGLTF1D-SA		1,933,096	2,000,000	1,928,608	1,932,839	0	257	0	257	0	1,933,096	0	0	0	48,497	05/15/2060
532457-BR-8	ELI LILLY AND COMPANY SENIOR CORP_BND	07/22/2025	MORGAN STANLEY & CO LLC		8,184,163	10,270,000	11,237,742	11,097,240	0	(1,798)	0	(1,798)	0	11,095,443	0	(2,911,280)	(2,911,280)	76,626	05/15/2047
539830-BB-4	LOCKHEED MARTIN CORPORATION SENIOR CORP_	12/11/2025	LR-19SP		8,926,873	9,000,000	8,897,564	0	0	(238)	0	(238)	0	8,926,873	0	0	0	180,098	12/15/2042
539830-BN-8	LOCKHEED MARTIN CORPORATION SENIOR CORP_	08/20/2025	LR-18SP		4,485,231	3,950,000	4,551,743	4,486,999	0	(1,768)	0	(1,768)	0	4,485,231	0	0	0	70,007	09/15/2052
539830-BQ-1	LOCKHEED MARTIN CORPORATION SENIOR CORP_	08/20/2025	LR-18SP		7,657,514	7,335,000	7,688,509	7,658,917	0	(1,403)	0	(1,403)	0	7,657,514	0	0	0	37,653	06/15/2050
54400#-AE-9	LORD ABBETT & CO LLC SENIOR CORP_BND	09/17/2025	MATURITY		27,100,000	27,100,000	27,103,800	27,100,105	0	(349)	0	(349)	0	27,100,000	0	0	0	1,111,100	09/17/2025
546676-AX-5	LOUISVILLE GAS AND ELECTRIC CO SECURED C	11/04/2025	CITADEL SECURITIES INSTL LL		2,564,610	3,000,000	3,236,130	3,191,909	0	(2,584)	0	(2,584)	0	3,189,325	0	(624,715)	(624,715)	78,021	10/01/2045
548661-EE-3	LOWES COMPANIES INC SENIOR CORP_BND 2	08/19/2025	AGL-HB-SA		396,302	500,000	383,800	395,728	0	2,696	0	2,696	0	396,302	0	0	0	13,028	09/15/2041
55026@-AA-0	LUMINACE TF GEMINI LLC CORP_BND 5.990	12/31/2025	REDEMPTION 100.0000		5,278,994	5,278,994	5,278,994	0	0	0	0	0	0	5,278,994	0	0	0	45,223	03/31/2040
55336V-AK-6	MPLX LP SENIOR CORP_BND 4.125% 03/01/	12/16/2025	FIFTH THIRD SECURITIES, INC		7,588,944	7,585,000	7,699,104	7,562,550	0	71,531	0	71,531	0	7,634,081	0	(45,137)	(45,137)	248,567	03/01/2027
55336V-AN-0	MPLX LP SENIOR CORP_BND 4.700% 04/15/	07/22/2025	MORGAN STANLEY & CO LLC		8,022,700	10,000,000	9,783,200	9,806,916	0	2,970	0	2,970	0	9,806,975	0	(1,784,275)	(1,784,275)	433,444	04/15/2048
55336V-AN-0	MPLX LP SENIOR CORP_BND 4.700% 04/15/	08/19/2025	AGL-HB-SA		2,948,279	3,000,000	2,941,770	2,948,175	0	104	0	104	0	2,948,279	0	0	0	48,958	04/15/2048
55336V-AP-5	MPLX LP SENIOR CORP_BND 4.900% 04/15/	09/23/2025	VARIOUS		1,001,131	1,000,000	1,001,140	500,571	0	(66)	0	(66)	0	1,001,131	0	0	0	21,642	04/15/2058

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55336V-AT-7	MPLX LP SENIOR CORP_BND 5.500% 02/15/	07/22/2025	MORGAN STANLEY & CO LLC		7,072,568	7,910,000	8,832,385	8,731,866	0	(1,834)	0	(1,834)	0	8,730,032	0	(1,657,463)	(1,657,463)	190,939	02/15/2049
55336V-AT-7	MPLX LP SENIOR CORP_BND 5.500% 02/15/	08/27/2025	AGL-SLG14P		3,303,357	2,740,000	3,361,405	3,305,855	0	(2,498)	0	(2,498)	0	3,303,357	0	0	0	80,792	02/15/2049
55336V-BX-7	MPLX LP SENIOR CORP_BND 5.500% 06/01/	09/17/2025	AGL-SRA-SA		2,639,301	2,667,000	2,637,903	0	0	539	0	539	0	2,639,301	0	0	0	44,006	06/01/2034
55336V-BY-5	MPLX LP SENIOR CORP_BND 5.400% 04/01/	12/12/2025	AGBKRILA		6,214,850	6,250,000	6,212,375	0	0	1,442	0	1,442	0	6,214,850	0	0	0	257,813	04/01/2035
55354G-AH-3	MSCI INC SENIOR CORP_BND 144A 4.000%	12/11/2025	VARIOUS		9,741,351	10,000,000	9,670,649	9,715,976	0	25,374	0	25,374	0	9,741,351	0	0	0	230,000	11/15/2029
55903V-BC-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND	07/01/2025	TAX FREE EXCHANGE		18,216,825	18,305,000	18,182,167	18,217,300	0	(476)	0	(476)	0	18,216,825	0	0	0	228,454	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND	07/01/2025	TAX FREE EXCHANGE		4,443,671	5,000,000	4,388,700	4,444,401	0	8,673	0	8,673	0	4,443,671	0	0	0	199,896	03/15/2042
56540#-AB-1	MAPLELEAF MIDSTREAM INVESTMENT CORP_BND	08/01/2025	CALL 99.2500		20,842,500	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	963,830	09/30/2028
56585A-BC-5	MARATHON PETROLEUM CORP SENIOR CORP_BND	12/16/2025	JANE STREET EXECUTION SERVICE		1,662,276	1,650,000	1,772,063	1,668,768	0	(7,075)	0	(7,075)	0	1,661,693	0	583	583	42,751	12/15/2026
56585A-BC-5	MARATHON PETROLEUM CORP SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		7,576,960	7,529,000	7,606,500	7,540,906	0	(856)	0	(856)	0	7,540,050	0	36,910	36,910	49,304	12/15/2026
570535-AG-9	MARKEL GROUP INC SENIOR CORP_BND 7.35	12/05/2025	AGL-CRT10P		1,676,933	1,700,000	1,658,911	1,676,779	0	153	0	153	0	1,676,933	0	0	0	101,695	08/15/2034
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO	09/15/2025	BOFA SECURITIES INC		2,464,650	3,000,000	3,032,160	3,026,711	0	(377)	0	(377)	0	3,026,334	0	(561,684)	(561,684)	70,404	08/15/2046
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO	08/20/2025	LR-18SP		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	155,155	08/15/2046
57636Q-AL-8	MASTERCARD INC SENIOR CORP_BND 3.650%	07/22/2025	MORGAN STANLEY & CO LLC		7,495,200	10,000,000	10,452,400	10,393,648	0	(1,108)	0	(1,108)	0	10,392,541	0	(2,897,341)	(2,897,341)	52,722	06/01/2049
57636Q-AP-9	MASTERCARD INC SENIOR CORP_BND 3.350%	07/28/2025	BOFA SECURITIES INC		2,400,900	2,500,000	2,495,150	2,497,501	0	276	0	276	0	2,497,538	0	(96,638)	(96,638)	70,490	03/26/2030
58013M-EY-6	MCDONALDS CORPORATION SENIOR CORP_BND	11/03/2025	CALL 100.0000		10,000,000	10,000,000	9,983,270	9,998,541	0	1,318	0	1,318	0	9,999,141	0	859	859	465,583	01/30/2026
582839-AF-3	MEAD JOHNSON NUTRITION CO SENIOR CORP_BN	12/31/2025	VARIOUS		3,770,148	3,376,000	3,798,223	3,508,224	0	(14,693)	0	(14,693)	0	3,666,220	0	(290,220)	(290,220)	626,529	11/01/2039
582839-AH-9	MEAD JOHNSON NUTRITION CO SENIOR CORP_BN	11/15/2025	MATURITY		1,087,000	1,087,000	1,086,543	1,086,983	0	40	0	40	0	1,087,000	0	0	0	44,838	11/15/2025
585055-AY-2	MEDTRONIC INC SENIOR CORP_BND 4.000%	09/15/2025	MORGAN STANLEY & CO LLC		348,580	400,000	472,748	458,582	0	(562)	0	(562)	0	458,021	0	(109,441)	(109,441)	7,333	04/01/2043
58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO	08/19/2025	AGL-HB-SA		2,089,268	2,097,000	2,087,731	2,089,160	0	494	0	494	0	2,089,268	0	0	0	110,899	08/03/2033
58933Y-AJ-4	MERCK & CO INC SENIOR CORP_BND 4.150%	07/22/2025	MORGAN STANLEY & CO LLC		16,635,051	19,810,000	22,576,268	22,076,821	0	(6,283)	0	(6,283)	0	22,070,538	0	(5,435,487)	(5,435,487)	148,437	05/18/2043
58933Y-AW-5	MERCK & CO INC SENIOR CORP_BND 4.000%	08/20/2025	LR-18SP		22,942,819	20,148,000	23,379,538	22,954,455	0	(11,636)	0	(11,636)	0	22,942,819	0	0	0	367,141	03/07/2049
58933Y-AZ-8	MERCK & CO INC SENIOR CORP_BND 1.450%	11/04/2025	MORGAN STANLEY & CO LLC		2,845,600	3,200,000	3,254,814	0	0	(4,928)	0	(4,928)	0	3,226,036	0	(380,436)	(380,436)	40,084	06/24/2030
594918-BJ-2	MICROSOFT CORPORATION SENIOR CORP_BND	11/03/2025	MATURITY		7,000,000	7,000,000	6,998,180	6,999,994	0	141	0	141	0	7,000,000	0	0	0	218,750	11/03/2025
594918-BS-2	MICROSOFT CORPORATION SENIOR CORP_BND	07/22/2025	MORGAN STANLEY & CO LLC		367,092	412,000	498,824	0	0	(1,049)	0	(1,049)	0	474,311	0	(107,219)	(107,219)	6,515	08/08/2036
594918-CD-4	MICROSOFT CORPORATION SENIOR CORP_BND	08/20/2025	LR-18SP		12,479,639	12,285,000	12,495,702	12,480,412	0	(773)	0	(773)	0	12,479,639	0	0	0	73,028	06/01/2060
594918-CE-2	MICROSOFT CORPORATION SENIOR CORP_BND	09/23/2025	VARIOUS		17,779,122	17,700,000	17,787,346	17,729,499	0	49,624	0	49,624	0	17,779,122	0	0	0	265,308	03/17/2052
60855R-AM-2	MOLINA HEALTHCARE INC SENIOR CORP_BND 14	08/26/2025	WELLS FARGO SECURITIES LLC		3,571,770	3,554,000	3,563,333	0	0	274	0	274	0	3,563,607	0	8,163	8,163	172,147	01/15/2033
61237W-AE-6	MONTEFIORE MEDICAL CENTER SECURED CORP_B	08/26/2025	BARCLAYS CAPITAL INC		4,750,980	6,000,000	6,122,520	6,103,692	0	(3,325)	0	(3,325)	0	6,100,367	0	(1,349,387)	(1,349,387)	101,423	11/01/2048
61237W-AE-6	MONTEFIORE MEDICAL CENTER SECURED CORP_B	08/04/2025	LR-17SP-FI		10,162,167	10,000,000	10,196,600	10,169,632	0	(7,466)	0	(7,466)	0	10,162,167	0	0	0	136,979	11/01/2048
617446-8C-6	MORGAN STANLEY SENIOR CORP_BND 4.000%	07/23/2025	MATURITY		3,352,000	3,352,000	3,349,251	3,351,987	0	119	0	119	0	3,352,000	0	0	0	134,080	07/23/2025
617446-8G-7	MORGAN STANLEY SENIOR CORP_BND 4.431%	08/01/2025	SECURITY WITHDRAW		10,858,798	10,900,000	11,069,822	10,968,920	0	(10,526)	0	(10,526)	0	10,967,258	0	(108,460)	(108,460)	493,712	01/23/2030
617446-8N-2	MORGAN STANLEY SENIOR CORP_BND 5.597%	08/01/2025	SECURITY WITHDRAW		2,593,736	2,625,000	2,625,000	2,625,000	0	0	0	0	0	2,625,000	0	(31,264)	(31,264)	51,831	03/24/2051
623115-AD-4	MOUNT SINAI HOSPITAL SECURED CORP_BND	09/03/2025	VARIOUS		2,039,927	2,771,000	3,076,891	1,165,419	0	(2,205)	0	(2,205)	0	3,024,399	0	(984,472)	(984,472)	74,462	07/01/2048
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY SENIOR COR	07/24/2025	BARCLAYS CAPITAL INC		7,626,606	7,800,000	7,804,680	7,801,946	0	(47)	0	(47)	0	7,801,899	0	(175,293)	(175,293)	147,746	08/01/2028
63633D-B*-4	NATIONAL HEALTH INVESTORS INC SENIOR COR	11/03/2025	MATURITY		23,800,000	23,800,000	23,861,080	23,802,571	0	(6,309)	0	(6,309)	0	23,800,000	0	0	0	1,030,540	11/03/2025
637071-AM-3	NOV INC SENIOR CORP_BND 3.600% 12/01/	07/28/2025	VARIOUS		7,474,359	7,800,000	8,067,774	7,927,588	0	(17,378)	0	(17,378)	0	7,924,300	0	(449,942)	(449,942)	185,640	12/01/2029
637432-BS-3	NATIONAL RURAL UTILITIES COOPE SECURED C	11/01/2025	CALL 100.0000		256,000	256,000	257,180	256,137	0	(108)	0	(108)	0	256,029	0	(29)	(29)	9,408	11/01/2026
637432-MS-1	NATIONAL RURAL UTILITIES COOPE SECURED C	12/24/2025	AGLTF1D-SA		2,278,442	2,000,000	2,474,300	2,298,626	0	(20,184)	0	(20,184)	0	2,278,442	0	0	0	52,523	11/01/2032
637432-NG-6	NATIONAL RURAL UTILITIES COOPE SECURED C	11/01/2025	MATURITY		2,000,000	2,000,000	1,995,240	1,999,818	0	449	0	449	0	2,000,000	0	0	0	65,000	11/01/2025
644188-BF-0	NEW ENGLAND POWER CO SENIOR CORP_BND 144	08/20/2025	LR-18SP		4,655,550	4,000,000	4,753,080	4,658,783	0	(3,233)	0	(3,233)	0	4,655,550	0	0	0	32,089	12/05/2047
649322-AJ-3	NEW YORK AND PRESBYTERIAN HOSP SENIOR CO	08/20/2025	LR-18SP		6,917,253	7,070,000	6,912,227	6,916,907	0	1,647	0	1,647	0	6,917,253	0	0	0	194,480	08/01/2060
654106-AK-9	NIKE INC SENIOR CORP_BND 2.850% 03/27	11/04/2025	CITADEL SECURITIES INSTL LL		790,583	830,000	910,369	0	0	(7,955)	0	(7,955)	0	870,702	0	(80,118)	(80,118)	26,152	03/27/2030
65473Q-BB-8	NISOURCE INC SENIOR CORP_BND 5.250% 0	07/22/2025	MORGAN STANLEY & CO LLC		267,823	288,000	313,278	306,705	0	(83)	0	(83)	0	306,622	0	(38,799)	(38,799)	6,636	02/15/2043
65473Q-BF-9	NISOURCE INC SENIOR CORP_BND 4.375% 0	09/15/2025	JP MORGAN SECURITIES LLC		17,045,600	20,000,000	19,983,600	19,989,736	0	(3,473)	0	(3,473)	0	19,986,124	0	(2,940,524)	(2,940,524)	731,597	05/15/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
655844-AX-6	NORFOLK SOUTHERN CORPORATION SENIOR CORP	08/01/2025	SECURITY WITHDRAW		7,468,510	7,223,000	7,223,000	7,223,000	0	0	0	0	0	7,223,000	0	245,510	245,510	287,428	05/17/2029
665859-AP-9	NORTHERN TRUST CORPORATION SUB CORP_BND	10/30/2025	MATURITY		9,131,000	9,131,000	9,286,024	9,137,000	0	(6,000)	0	(6,000)	0	9,131,000	0	0	0	180,337	10/30/2025
666807-BP-6	NORTHROP GRUMMAN CORP SENIOR CORP_BND	08/20/2025	LR-18SP		1,534,841	1,300,000	1,564,238	1,535,929	0	(1,088)	0	(1,088)	0	1,534,841	0	0	0	18,337	10/15/2047
666807-CC-4	NORTHROP GRUMMAN CORP SENIOR CORP_BND	07/28/2025	LONSDALE SECURITIES		3,521,536	3,184,000	4,322,121	3,788,348	0	(83,647)	0	(83,647)	0	3,777,029	0	(255,493)	(255,493)	163,136	06/01/2029
66988A-AJ-3	NOVANT HEALTH INC SENIOR CORP_BND 3.3	08/20/2025	LR-18SP		12,354,994	12,200,000	12,364,202	12,355,690	0	(696)	0	(696)	0	12,354,994	0	0	0	123,688	11/01/2061
670001-AE-6	NOVELIS CORP SENIOR CORP_BND 144A 4.7	08/27/2025	VARIOUS		10,268,073	10,682,000	10,728,813	10,700,758	0	(4,756)	0	(4,756)	0	10,699,604	0	(431,532)	(431,532)	546,464	01/30/2030
670001-AH-9	NOVELIS CORP SENIOR CORP_BND 144A 3.8	08/26/2025	BARCLAYS CAPITAL INC		15,519,845	17,149,000	14,479,869	10,371,660	0	48,522	0	48,522	0	14,867,686	0	652,159	652,159	354,413	08/15/2031
67103H-AG-2	OREILLY AUTOMOTIVE INC SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		11,985,120	12,000,000	11,967,840	11,989,892	0	(347)	0	(347)	0	11,989,546	0	(4,426)	(4,426)	87,000	06/01/2028
674599-DJ-1	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO	08/26/2025	JP MORGAN SECURITIES LLC		1,147,332	1,166,000	1,440,931	1,386,530	0	(6,996)	0	(6,996)	0	1,384,763	0	(237,431)	(237,431)	68,677	03/15/2040
674599-EC-5	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO	12/11/2025	LR-19SP		1,709,000	1,709,000	1,709,000	1,709,000	0	0	0	0	0	1,709,000	0	0	0	139,515	09/01/2028
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO	12/11/2025	LR-19SP		2,235,590	2,103,000	2,270,946	2,312,502	0	(76,912)	0	(76,912)	0	2,235,590	0	0	0	108,750	09/01/2030
674599-EK-7	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO	08/01/2025	SECURITY WITHDRAW		4,813,857	4,854,000	4,931,276	4,923,832	0	(956)	0	(956)	0	4,922,876	0	(109,018)	(109,018)	152,193	01/01/2032
677415-CR-0	OHIO POWER CO SENIOR CORP_BND 4.000%	08/20/2025	LR-18SP		10,976,551	11,000,000	10,973,160	10,977,924	0	(1,101)	0	(1,101)	0	10,976,551	0	0	0	317,778	06/01/2049
679574-AG-8	OLD DOMINION ELECTRIC COOPERAT SECURED C	12/01/2025	REDEMPTION 100.0000		1,750,000	1,750,000	1,865,069	1,783,205	0	(33,205)	0	(33,205)	0	1,750,000	0	0	0	54,338	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC COOPERAT SECURED C	12/01/2025	REDEMPTION 100.0000		99,994	99,994	102,271	100,660	0	(667)	0	(667)	0	99,994	0	0	0	2,838	12/01/2028
680665-AK-2	OLIN CORP SENIOR CORP_BND 5.000% 02/0	08/26/2025	CITIGROUP GLOBAL MARKETS INC		2,914,969	3,009,000	2,854,789	2,936,202	0	8,890	0	8,890	0	2,938,231	0	(23,262)	(23,262)	161,316	02/01/2030
68233J-BK-9	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	07/29/2025	BARCLAYS CAPITAL INC		8,851,730	8,500,000	10,004,415	9,091,580	0	(91,518)	0	(91,518)	0	9,078,955	0	(227,225)	(227,225)	427,656	03/15/2029
68233J-CH-5	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	08/20/2025	LR-18SP		8,577,854	10,000,000	8,564,800	0	0	13,054	0	13,054	0	8,577,854	0	0	0	332,222	06/01/2052
682680-AN-3	ONEOK INC SENIOR CORP_BND 6.000% 06/1	08/01/2025	SECURITY WITHDRAW		9,275,850	9,000,000	8,744,220	8,770,421	0	1,426	0	1,426	0	8,771,847	0	504,003	504,003	69,000	06/15/2035
682680-AW-3	ONEOK INC SENIOR CORP_BND 4.350% 03/1	07/28/2025	DEUTSCHE BANK SECURITIES INC		3,898,011	3,935,000	4,218,950	4,054,559	0	(18,459)	0	(18,459)	0	4,052,091	0	(154,080)	(154,080)	149,300	03/15/2029
682680-AY-9	ONEOK INC SENIOR CORP_BND 3.400% 09/0	07/30/2025	TRUIST SECURITIES INC		9,548,301	10,015,000	9,979,347	9,998,776	0	2,071	0	2,071	0	9,999,071	0	(450,770)	(450,770)	312,134	09/01/2029
682680-BR-3	ONEOK INC SENIOR CORP_BND 5.000% 03/0	12/01/2025	CALL 100.0000		2,000,000	2,000,000	2,005,536	2,001,424	0	(1,424)	0	(1,424)	0	2,000,000	0	0	0	75,000	03/01/2026
68389X-AH-8	ORACLE CORPORATION SENIOR CORP_BND 6.	12/11/2025	LR-19SP		16,875,890	16,200,000	16,955,892	0	0	(16,189)	0	(16,189)	0	16,875,890	0	0	0	920,588	07/08/2039
68389X-AM-7	ORACLE CORPORATION SENIOR CORP_BND 5.	09/24/2025	BOFA SECURITIES INC		19,554,926	19,975,000	22,657,112	21,372,514	0	698,567	0	698,567	0	22,071,080	0	(2,516,155)	(2,516,155)	745,595	07/15/2040
68389X-BF-1	ORACLE CORPORATION SENIOR CORP_BND 4.	09/23/2025	TD SEC AUTOMATED TRADING LLC		1,047,410	1,300,000	1,475,513	1,447,885	0	(1,295)	0	(1,295)	0	1,446,590	0	(399,180)	(399,180)	19,216	05/15/2045
68389X-BG-9	ORACLE CORPORATION SENIOR CORP_BND 4.	09/23/2025	LR-18SP		24,053,355	22,000,000	24,264,680	24,063,282	0	(9,927)	0	(9,927)	0	24,053,355	0	0	0	344,896	05/15/2055
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP_BND 4.	09/24/2025	BOFA SECURITIES INC		4,105,834	5,280,000	5,962,862	5,861,919	0	(4,993)	0	(4,993)	0	5,856,926	0	(1,751,092)	(1,751,092)	146,667	07/15/2046
68389X-BP-9	ORACLE CORPORATION SENIOR CORP_BND 3.	09/23/2025	JANE STREET EXECUTION SERVICE		329,783	380,000	323,901	0	0	1,484	0	1,484	0	325,385	0	4,398	4,398	12,394	11/15/2037
68389X-BQ-7	ORACLE CORPORATION SENIOR CORP_BND 4.	09/23/2025	CITADEL SECURITIES INSTL LL		853,556	1,100,000	1,239,513	1,220,406	0	(900)	0	(900)	0	1,219,507	0	(365,951)	(365,951)	15,767	11/15/2047
686514-AM-2	ORLANDO HEALTH INC SENIOR CORP_BND 2.	09/15/2025	JP MORGAN SECURITIES LLC		1,452,716	1,670,000	1,670,000	1,670,000	0	0	0	0	0	1,670,000	0	(217,284)	(217,284)	22,128	10/01/2035
68902V-AM-9	OTIS WORLDWIDE CORP SENIOR CORP_BND 3	08/19/2025	AGL-HB-SA		2,129,738	2,815,000	2,094,332	2,127,807	0	8,844	0	8,844	0	2,129,738	0	0	0	95,955	02/15/2050
693304-AY-3	PECO ENERGY CO SECURED CORP_BND 2.800	08/20/2025	LR-18SP		2,850,154	2,780,000	2,859,198	2,850,519	0	(365)	0	(365)	0	2,850,154	0	0	0	14,271	06/15/2050
69351U-AS-2	PPL ELECTRIC UTILITIES CORPORA SECURED C	07/22/2025	MORGAN STANLEY & CO LLC		4,555,799	5,470,000	6,073,943	5,970,442	0	(11,008)	0	(11,008)	0	5,969,019	0	(1,413,220)	(1,413,220)	136,636	06/15/2044
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORA SECURED C	07/22/2025	MORGAN STANLEY & CO LLC		4,666,198	5,930,000	6,534,089	6,446,258	0	(1,233)	0	(1,233)	0	6,445,025	0	(1,778,827)	(1,778,827)	33,834	06/01/2047
694308-JC-2	PACIFIC GAS AND ELECTRIC COMPA SECURED C	12/16/2025	JANE STREET EXECUTION SERVICE		26,107	26,000	28,694	27,155	0	(182)	0	(182)	0	26,973	0	(866)	(866)	1,061	08/01/2028
694308-JQ-1	PACIFIC GAS AND ELECTRIC COMPA SECURED C	08/19/2025	AGL-HB-SA		1,641,219	2,000,000	1,598,360	1,639,379	0	8,959	0	8,959	0	1,641,219	0	0	0	102,250	07/01/2040
701094-AP-9	PARKER HANNIFIN CORPORATION SENIOR CORP_	07/22/2025	MORGAN STANLEY & CO LLC		6,066,768	7,760,000	8,165,848	8,115,803	0	(5,675)	0	(5,675)	0	8,114,838	0	(2,048,070)	(2,048,070)	188,827	06/14/2049
70462G-AA-6	PEACEHEALTH SYSTEM SERVICES SECURED CORP	08/20/2025	LR-18SP		341,693	255,000	352,056	342,079	0	(386)	0	(386)	0	341,693	0	0	0	3,255	11/15/2048
70462G-AC-2	PEACEHEALTH SYSTEM SERVICES SENIOR CORP_	08/20/2025	LR-18SP		2,021,892	2,025,000	2,021,571	2,021,898	0	(6)	0	(6)	0	2,021,892	0	0	0	17,377	11/15/2050
709599-AX-2	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	07/24/2025	PNC CAPITAL MARKETS INC		9,091,313	9,165,000	9,365,578	9,201,872	0	(15,657)	0	(15,657)	0	9,197,790	0	(106,477)	(106,477)	314,360	04/01/2027
713448-CY-2	PEPSICO INC SENIOR CORP_BND 3.500% 07	07/17/2025	MATURITY		6,000,000	6,000,000	5,971,920	5,999,855	0	1,786	0	1,786	0	6,000,000	0	0	0	210,000	07/17/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
713448-ES-3	PEPSICO INC SENIOR CORP_BND 2.750% 03	07/28/2025	MORGAN STANLEY & CO LLC		7,209,075	7,730,000	7,688,490	7,708,976	0	2,368	0	2,368	0	7,709,293	0	(500,218)	(500,218)	183,051	03/19/2030
717081-ED-1	PFIZER INC SENIOR CORP_BND 4.125% 12/	07/22/2025	MORGAN STANLEY & CO LLC		8,653,720	10,720,000	11,957,731	11,780,163	0	(2,521)	0	(2,521)	0	11,777,642	0	(3,123,922)	(3,123,922)	46,677	12/15/2046
717081-EV-1	PFIZER INC SENIOR CORP_BND 4.000% 03/	09/23/2025	AGL-CRT11P		4,965,166	4,900,000	4,975,445	4,966,260	0	(1,094)	0	(1,094)	0	4,965,166	0	0	0	103,444	03/15/2049
717081-EY-5	PFIZER INC SENIOR CORP_BND 1.700% 05/	12/24/2025	AGLTF1D-SA		10,021,783	10,000,000	10,048,500	10,024,377	0	(2,594)	0	(2,594)	0	10,021,783	0	0	0	98,222	05/28/2030
717081-EZ-2	PFIZER INC SENIOR CORP_BND 2.550% 05/	09/15/2025	JP MORGAN SECURITIES LLC		401,404	540,000	560,572	0	0	(250)	0	(250)	0	556,097	0	(154,693)	(154,693)	4,131	05/28/2040
717081-FA-6	PFIZER INC SENIOR CORP_BND 2.700% 05/	09/23/2025	VARIOUS		36,057,179	35,715,000	36,105,109	35,861,259	0	195,920	0	195,920	0	36,057,179	0	0	0	308,809	05/28/2050
71713U-AW-2	PHARMACIA LLC SENIOR CORP_BND 6.600%	07/30/2025	VARIOUS		6,296,496	5,894,000	7,793,400	6,537,826	0	(102,096)	0	(102,096)	0	6,523,641	0	(227,145)	(227,145)	258,291	12/01/2028
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	07/22/2025	MORGAN STANLEY & CO LLC		6,698,295	8,100,000	8,675,262	8,574,270	0	(1,385)	0	(1,385)	0	8,572,884	0	(1,874,589)	(1,874,589)	129,009	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	09/16/2025	MORGAN STANLEY & CO LLC		5,283,510	5,600,000	6,454,448	6,314,044	0	(5,938)	0	(5,938)	0	6,308,106	0	(1,024,595)	(1,024,595)	92,517	11/15/2043
72349#-AB-1	PINNACLE/GORDON FOODS MULTI-P SENIOR CO	12/03/2025	REDEMPTION 100.0000		223,799	223,799	223,799	223,799	0	0	0	0	0	223,799	0	0	0	2,087	03/02/2032
723787-AQ-0	PIONEER NATURAL RESOURCES COMP SENIOR CO	07/28/2025	MORGAN STANLEY & CO LLC		8,170,803	9,250,000	8,096,155	8,501,832	0	75,841	0	75,841	0	8,512,068	0	(341,265)	(341,265)	167,939	08/15/2030
724060-AA-6	PIPELINE FUNDING COMPANY LLC SECURED COR	07/15/2025	REDEMPTION 100.0000		175,822	175,822	175,822	175,822	0	0	0	0	0	175,822	0	0	0	6,593	01/15/2030
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	08/01/2025	SECURITY WITHDRAW		1,180,091	1,100,000	1,147,597	1,129,339	0	(462)	0	(462)	0	1,128,876	0	51,215	51,215	15,559	05/15/2036
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	08/01/2025	SECURITY WITHDRAW		7,309,315	6,780,000	7,278,112	7,097,285	0	(2,506)	0	(2,506)	0	7,094,779	0	214,536	214,536	245,474	01/15/2037
72650T-AA-6	PLAINS END FINANCING LLC SENIOR CORP_BND	10/15/2025	REDEMPTION 100.0000		1,047,300	1,047,300	1,047,300	1,047,306	0	(6)	0	(6)	0	1,047,300	0	0	0	23,658	04/15/2028
731020-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A	11/10/2025	REDEMPTION 100.0000		390,011	390,011	391,668	390,941	0	(930)	0	(930)	0	390,011	0	0	0	11,605	05/10/2037
73986#-AA-9	PRATT PAPER LLC SENIOR CORP_BND 6.360	12/30/2025	REDEMPTION 100.0000		1,282,500	1,282,500	1,282,500	1,282,500	0	0	0	0	0	1,282,500	0	0	0	40,784	06/30/2033
742718-FH-7	PROCTER & GAMBLE CO SENIOR CORP_BND 3	12/24/2025	AGLTF1D-SA		752,302	700,000	813,176	758,137	0	(11,734)	0	(11,734)	0	752,302	0	0	0	26,308	03/25/2030
743315-AW-3	PROGRESSIVE CORPORATION THE SENIOR CORP	11/04/2025	GOLDMAN SACHS & CO LLC		781,010	810,000	892,272	0	0	(8,120)	0	(8,120)	0	851,804	0	(70,793)	(70,793)	28,728	03/26/2030
743674-AY-9	PROTECTIVE LIFE CORPORATION SENIOR CORP_	12/11/2025	LR-19SP		5,667,621	4,000,000	6,148,440	5,707,035	0	(39,414)	0	(39,414)	0	5,667,621	0	0	0	222,517	10/15/2039
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH SENIOR CORP_	09/12/2025	AGL-CRT5P		2,380,567	2,055,000	2,422,845	2,382,796	0	(2,229)	0	(2,229)	0	2,380,567	0	0	0	36,791	10/01/2048
744320-BA-9	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	09/15/2025	WELLS FARGO SECURITIES LLC		1,848,624	2,310,000	2,760,416	2,717,213	0	(2,556)	0	(2,556)	0	2,714,657	0	(866,033)	(866,033)	24,997	12/07/2049
744320-CE-3	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	08/19/2025	AGL-HB-SA		2,070,337	2,000,000	2,079,900	2,070,665	0	(1,174)	0	(1,174)	0	2,070,337	0	0	0	85,792	02/25/2050
744320-CF-0	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	08/20/2025	VARIOUS		8,657,672	7,615,000	8,766,799	8,661,731	0	(4,060)	0	(4,060)	0	8,657,672	0	0	0	123,659	03/13/2051
744448-CR-0	PUBLIC SERVICE COMPANY OF COLO SECURED C	08/20/2025	LR-18SP		973,088	800,000	995,576	973,818	0	(3,280)	0	(3,280)	0	973,088	0	0	0	30,240	09/15/2049
744448-CS-8	PUBLIC SERVICE COMPANY OF COLO SECURED C	08/20/2025	LR-18SP		2,056,356	2,000,000	2,065,100	2,056,649	0	(293)	0	(293)	0	2,056,356	0	0	0	30,222	03/01/2050
744560-CG-9	PUBLIC SERVICE ELECTRIC AND GA SECURED C	09/23/2025	AGL-CRT2P		5,655,002	5,660,000	5,654,453	5,559,226	0	95,776	0	95,776	0	5,655,002	0	0	0	95,748	03/01/2051
747525-AK-9	QUALCOMM INCORPORATED SENIOR CORP_BND	09/16/2025	GOLDMAN SACHS & CO LLC		2,361,591	2,490,000	2,841,165	2,787,164	0	(2,309)	0	(2,309)	0	2,784,856	0	(423,265)	(423,265)	38,844	05/20/2045
747525-AK-9	QUALCOMM INCORPORATED SENIOR CORP_BND	08/20/2025	LR-18SP		941,539	885,000	951,977	941,274	0	265	0	265	0	941,539	0	0	0	10,738	05/20/2045
747525-AU-7	QUALCOMM INCORPORATED SENIOR CORP_BND	07/28/2025	MORGAN STANLEY & CO LLC		5,237,826	5,315,000	5,301,075	5,312,037	0	89	0	89	0	5,312,126	0	(74,299)	(74,299)	33,108	05/20/2027
747525-BJ-1	QUALCOMM INCORPORATED SENIOR CORP_BND	09/23/2025	VARIOUS		9,275,020	8,860,000	9,330,140	9,277,240	0	(2,220)	0	(2,220)	0	9,275,020	0	0	0	87,207	05/20/2050
747525-BP-7	QUALCOMM INCORPORATED SENIOR CORP_BND	07/22/2025	MORGAN STANLEY & CO LLC		3,992,448	4,800,000	4,786,320	4,791,696	0	(6)	0	(6)	0	4,791,689	0	(799,241)	(799,241)	13,860	05/20/2032
749983-AA-0	RWE FINANCE US LLC SENIOR CORP_BND 144A	09/17/2025	VARIOUS		10,120,525	10,000,000	10,125,700	0	0	(2,531)	0	(2,531)	0	10,120,525	0	0	0	249,688	04/16/2034
75513E-AC-5	RTX CORP SENIOR CORP_BND 3.125% 07/01	08/20/2025	LR-18SP		3,816,880	3,580,000	3,846,963	3,817,923	0	(1,044)	0	(1,044)	0	3,816,880	0	0	0	71,476	07/01/2050
759748-AA-0	RENEWABLE POWER GENERATION LLC SENIOR CO	09/30/2025	REDEMPTION 100.0000		911,436	911,436	907,393	907,711	0	3,726	0	3,726	0	911,436	0	0	0	18,730	03/31/2035
760759-AK-6	REPUBLIC SERVICES INC SENIOR CORP_BND	12/11/2025	LR-19SP		2,117,780	2,022,000	2,161,114	2,120,543	0	(2,763)	0	(2,763)	0	2,117,780	0	0	0	97,854	03/01/2040
760759-AN-0	REPUBLIC SERVICES INC SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		3,068,340	3,000,000	3,506,640	3,357,189	0	(1,964)	0	(1,964)	0	3,355,225	0	(286,885)	(286,885)	36,100	05/15/2041
760759-AN-0	REPUBLIC SERVICES INC SENIOR CORP_BND	12/11/2025	VARIOUS		10,574,230	10,094,000	10,789,911	10,583,871	0	(9,640)	0	(9,640)	0	10,574,230	0	0	0	293,697	05/15/2041
761713-AT-3	REYNOLDS AMERICAN INC SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		3,626,111	3,240,000	3,594,035	3,582,102	0	(1,688)	0	(1,688)	0	3,580,415	0	45,696	45,696	30,015	06/15/2037
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP_BND	08/20/2025	LR-18SP		9,597,445	7,900,000	9,860,701	9,606,086	0	(8,641)	0	(8,641)	0	9,597,445	0	0	0	238,778	08/15/2045
771196-BJ-0	ROCHE HOLDINGS INC SENIOR CORP_BND 144A	11/10/2025	MATURITY		7,344,000	7,344,000	7,289,361	7,341,751	0	5,335	0	5,335	0	7,344,000	0	0	0	220,320	11/10/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
776743-AG-1	ROPER TECHNOLOGIES INC SENIOR CORP_BND	07/29/2025	BARCLAYS CAPITAL INC		2,639,084	2,800,000	2,793,924	2,797,253	0	350	0	350	0	2,797,301	0	(158,217)	(158,217)	72,275	09/15/2029
78081B-AP-8	ROYALTY PHARMA PLC SENIOR CORP_BND 3.	12/26/2025	AGL-CRT2P REDEMPTION		5,384,610	5,515,000	5,371,559	5,383,187	0	1,423	0	1,423	0	5,384,610	0	0	0	152,421	09/02/2051
781158-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC SECURED CO	09/30/2025	100.0000		1,258,039	1,258,039	1,258,039	1,258,039	0	0	0	0	0	1,258,039	0	0	0	36,106	09/30/2049
78349A-AB-9	RWJ BARNABAS HEALTH INC SENIOR CORP_BND	08/20/2025	LR-18SP		3,926,937	3,642,000	3,977,018	3,928,641	0	(1,705)	0	(1,705)	0	3,926,937	0	0	0	91,887	07/01/2046
78349A-AC-7	RWJ BARNABAS HEALTH INC SENIOR CORP_BND	08/20/2025	LR-18SP		4,096,384	3,988,000	4,110,148	4,097,045	0	(661)	0	(661)	0	4,096,384	0	0	0	88,590	07/01/2049
783549-AZ-1	RYDER SYSTEM INC SENIOR CORP_BND 6.95	12/01/2025	MATURITY REDEMPTION		12,800,000	12,800,000	13,018,672	12,808,359	0	(18,034)	0	(18,034)	0	12,800,000	0	0	0	889,600	12/01/2025
785592-A*-7	SABINE PASS LIQUEFACTION LLC SECURED COR	09/15/2025	100.0000		2,927,592	2,927,592	2,927,592	2,927,592	0	0	0	0	0	2,927,592	0	0	0	73,190	09/15/2037
785592-AV-8	SABINE PASS LIQUEFACTION LLC SECURED COR	12/31/2025	CALL 100.6243		4,169,869	4,144,000	4,206,199	6,329,542	0	(6,771)	0	(6,771)	0	4,141,710	0	2,290	2,290	88,443	06/30/2026
79466L-AJ-3	SALESFORCE INC SENIOR CORP_BND 1.950%	07/22/2025	MORGAN STANLEY & CO LLC		1,749,540	2,000,000	2,004,260	0	0	(89)	0	(89)	0	2,002,609	0	(253,069)	(253,069)	20,367	07/15/2031
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	07/22/2025	MORGAN STANLEY & CO LLC		1,468,560	2,000,000	1,991,080	1,992,769	0	(169)	0	(169)	0	1,992,600	0	(524,040)	(524,040)	10,833	06/01/2047
80282K-BQ-8	SANTANDER HOLDINGS USA INC SENIOR CORP_B	09/17/2025	VARIOUS		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	20,000,000	0	0	0	570,911	03/20/2031
80386W-AB-1	SASOL FINANCING USA LLC SENIOR CORP_BND	08/26/2025	HSBC BANK PLC		2,930,250	3,000,000	3,330,000	3,007,575	0	115,014	0	115,014	0	3,122,589	0	(192,339)	(192,339)	81,250	09/27/2028
81728U-AA-2	SENSATA TECHNOLOGIES INC SENIOR CORP_BND	08/26/2025	VARIOUS		2,880,681	3,000,000	2,808,257	1,441,284	0	5,122	0	5,122	0	2,831,674	0	49,007	49,007	70,000	02/15/2030
81728U-AC-8	SENSATA TECHNOLOGIES INC SENIOR CORP_BND	08/27/2025	CITIGROUP GLOBAL MARKETS INC		5,735,844	5,559,000	5,627,040	1,792,958	0	(8,066)	0	(8,066)	0	5,615,096	0	120,748	120,748	227,671	07/15/2032
817565-CH-5	SERVICE CORPORATION INTERNATIO SENIOR CO	08/26/2025	MORGAN STANLEY & CO LLC		5,331,244	5,285,000	5,331,244	5,327,800	0	(3,639)	0	(3,639)	0	5,324,160	0	7,083	7,083	111,425	10/15/2032
819892-AL-4	SHARP HEALTHCARE SENIOR CORP_BND 2.68	08/04/2025	AGL-SLG14P		2,775,000	2,775,000	2,775,000	2,775,000	0	0	0	0	0	2,775,000	0	0	0	38,011	08/01/2050
824348-AQ-9	SHERWIN-WILLIAMS COMPANY THE SENIOR COR	07/22/2025	MORGAN STANLEY & CO LLC		7,171,668	8,940,000	8,865,887	8,879,424	0	841	0	841	0	8,879,086	0	(1,707,418)	(1,707,418)	216,547	12/15/2042
82653L-AA-9	SIERRACOL ENERGY ANDINA LLC SENIOR CORP_	08/26/2025	JANE STREET EXECUTION SERVICE		235,483	250,000	248,250	249,195	0	134	0	134	0	249,207	0	(13,725)	(13,725)	10,500	06/15/2028
83007C-AC-6	SOUTH BOW USA INFRASTRUCTURE H SENIOR CO	08/08/2025	TAX FREE EXCHANGE		16,409,759	16,500,000	16,403,675	6,514,485	0	1,521	0	1,521	0	16,409,759	0	0	0	292,555	10/01/2029
83007C-AE-2	SOUTH BOW USA INFRASTRUCTURE H SENIOR CO	08/08/2025	TAX FREE EXCHANGE		6,888,612	7,000,000	6,887,251	0	0	1,361	0	1,361	0	6,888,612	0	0	0	137,894	10/01/2034
837004-CG-3	DOMINION ENERGY SOUTH CAROLINA SECURED C	09/16/2025	STONEX FINANCIAL INC REDEMPTION		2,957,143	3,250,000	3,779,003	3,683,622	0	(4,018)	0	(4,018)	0	3,679,605	0	(722,462)	(722,462)	38,206	06/15/2043
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED C	08/15/2025	100.0000		328,619	328,619	328,619	328,653	0	(33)	0	(33)	0	328,619	0	0	0	6,319	08/15/2033
842400-GT-4	SOUTHERN CALIFORNIA EDISON COM SECURED C	08/20/2025	LR-18SP		201,000	187,000	202,775	201,061	0	(61)	0	(61)	0	201,000	0	0	0	3,792	02/01/2050
842400-GY-3	SOUTHERN CALIFORNIA EDISON COM SECURED C	08/20/2025	VARIOUS		4,176,113	4,300,000	4,163,371	3,279,516	0	305	0	305	0	4,176,113	0	0	0	70,472	02/01/2051
842400-HX-4	SOUTHERN CALIFORNIA EDISON COM SECURED C	08/19/2025	AGL-HB-SA		2,901,018	2,907,000	2,900,779	2,901,007	0	52	0	52	0	2,901,018	0	0	0	122,871	12/01/2053
842434-CS-9	SOUTHERN CALIFORNIA GAS COMPAN SECURED C	08/20/2025	LR-18SP		1,280,366	1,000,000	1,323,071	1,281,643	0	(5,683)	0	(5,683)	0	1,280,366	0	0	0	47,300	01/15/2049
842434-CT-7	SOUTHERN CALIFORNIA GAS COMPAN SECURED C	08/20/2025	LR-18SP		997,817	1,000,000	997,570	997,898	0	(81)	0	(81)	0	997,817	0	0	0	20,408	02/15/2050
84265V-AA-3	SOUTHERN COPPER CORP SENIOR CORP_BND	09/15/2025	MORGAN STANLEY & CO LLC		307,616	260,000	366,885	336,497	0	(1,323)	0	(1,323)	0	335,173	0	(27,557)	(27,557)	12,404	07/27/2035
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO	08/20/2025	LR-18SP		2,737,631	2,760,000	2,735,546	2,737,574	0	326	0	326	0	2,737,631	0	0	0	77,522	09/30/2051
843646-AM-2	SOUTHERN POWER COMPANY SENIOR CORP_BND	10/21/2025	CALL 100.0000		4,900,000	4,900,000	4,941,506	4,900,888	0	(3,661)	0	(3,661)	0	4,900,000	0	0	0	180,756	12/01/2025
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO	08/01/2025	SECURITY WITHDRAW		744,955	720,000	765,533	751,809	0	(206)	0	(206)	0	751,602	0	(6,647)	(6,647)	16,864	03/15/2040
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO	12/11/2025	LR-19SP		2,607,949	2,500,000	2,658,100	2,610,477	0	(2,528)	0	(2,528)	0	2,607,949	0	0	0	114,958	03/15/2040
845743-BN-2	SOUTHWESTERN PUBLIC SERVICE CO SECURED C	12/11/2025	LR-19SP		19,399,658	19,000,000	19,614,860	19,411,546	0	(11,888)	0	(11,888)	0	19,399,658	0	0	0	705,375	08/15/2041
84756N-AE-9	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B	09/15/2025	JEFFERIES LLC REDEMPTION		2,636,131	2,575,000	3,262,293	3,153,664	0	(15,499)	0	(15,499)	0	3,149,048	0	(512,917)	(512,917)	149,382	09/25/2043
84929*-AA-0	SPOWER FINCO 2 LLC SECURED CORP_BND 4	12/31/2025	100.0000		971,861	971,861	971,861	971,861	0	0	0	0	0	971,861	0	0	0	24,102	12/31/2041
84929K-AA-5	SPOWER FINANCE 3 LLC SECURED CORP_BND	12/31/2025	VARIOUS		1,183,006	1,183,006	1,183,006	1,183,006	0	0	0	0	0	1,183,006	0	0	0	38,743	12/31/2047
84929X-AA-7	SPOWER FINANCE 3 LLC SECURED CORP_BND	12/31/2025	VARIOUS		29,515	29,515	29,515	29,515	0	0	0	0	0	29,515	0	0	0	940	06/30/2048
84929Y-AA-5	SPOWER FINANCE 3 LLC SECURED CORP_BND	12/31/2025	VARIOUS		246,080	246,080	246,080	371,543	0	(14,211)	0	(14,211)	0	246,080	0	0	0	8,379	06/30/2049
84929Y-AD-9	SPOWER FIN 3 LLC SECURED CORP_BND 6.0	12/31/2025	REDEMPTION 100.0000		365,081	365,081	365,081	0	0	(4,813)	0	(4,813)	0	365,081	0	0	0	9,530	11/30/2049
852060-AD-4	SPRINT CAPITAL CORPORATION SENIOR CORP_B	08/01/2025	VARIOUS		3,439,166	3,217,000	3,585,662	3,362,884	0	(3,606)	0	(3,606)	0	3,359,278	0	79,888	79,888	46,691	11/15/2028
85207U-AK-1	SPRINT LLC SENIOR CORP_BND 7.625% 03/	11/01/2025	VARIOUS		503,000	503,000	567,133	507,000	0	(9,784)	0	(9,784)	0	503,000	0	0	0	44,746	03/01/2026
852234-AS-2	BLOCK INC SENIOR CORP_BND 6.500% 05/1	08/27/2025	CITIGROUP GLOBAL MARKETS INC		7,300,343	7,062,000	7,019,643	0	0	(1,079)	0	(1,079)	0	7,019,219	0	281,123	281,123	130,792	05/15/2032
854502-AN-1	STANLEY BLACK & DECKER INC SENIOR CORP_B	08/20/2025	LR-18SP		1,502,204	1,600,000	1,491,744	1,501,923	0	281	0	281	0	1,502,204	0	0	0	11,733	11/15/2050
855244-AX-7	STARBUCKS CORPORATION SENIOR CORP_BND	12/26/2025	VARIOUS		3,894,534	3,643,000	3,929,582	3,267,249	0	627,286	0	627,286	0	3,894,534	0	0	0	97,293	03/12/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
855244-BA-6	STARBUCKS CORPORATION SENIOR CORP_BND	08/20/2025	VARIOUS		5,666,977	5,240,000	5,717,162	5,668,741	0	(1,764)	0	(1,764)	0	5,666,977	0	0	0	48,907	11/15/2050
86074Q-AQ-5	STILLWATER MINING COMPANY SENIOR CORP_BN	08/26/2025	VARIOUS		6,452,250	7,000,000	6,942,040	6,965,942	0	868	0	868	0	6,966,809	0	(514,559)	(514,559)	88,375	11/16/2029
863667-AG-6	STRYKER CORPORATION SENIOR CORP_BND 4	09/15/2025	BOFA SECURITIES INC		1,111,488	1,250,000	1,447,713	1,414,807	0	(1,392)	0	(1,392)	0	1,413,415	0	(301,928)	(301,928)	18,381	05/15/2044
863667-AY-7	STRYKER CORPORATION SENIOR CORP_BND 1	07/22/2025	MORGAN STANLEY & CO LLC		1,781,340	2,000,000	2,079,160	0	0	(1,561)	0	(1,561)	0	2,039,626	0	(258,286)	(258,286)	23,617	06/15/2030
86944B-AJ-2	SUTTER HEALTH SECURED CORP_BND 3.361%	09/23/2025	LR-18SP		2,129,272	2,000,000	2,145,100	2,130,149	0	(2,651)	0	(2,651)	0	2,129,272	0	0	0	74,502	08/15/2050
87161C-AP-0	SYNOVUS FINANCIAL CORP SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		4,466,443	4,345,000	4,345,000	4,345,000	0	0	0	0	0	4,345,000	0	121,443	121,443	201,000	11/01/2030
87165B-AL-7	SYNCHRONY FINANCIAL SENIOR CORP_BND 3	08/01/2025	SECURITY WITHDRAW		12,139,161	12,265,000	11,263,468	12,105,851	0	81,741	0	81,741	0	12,117,778	0	21,383	21,383	450,024	08/04/2026
87165B-AW-3	SYNCHRONY FINANCIAL SENIOR CORP_BND 5	09/17/2025	AGL-SRA-SA		4,955,493	5,000,000	4,951,950	0	0	1,527	0	1,527	0	4,955,493	0	0	0	146,090	03/06/2031
87264A-AZ-8	T-MOBILE USA INC SENIOR CORP_BND 4.50	08/20/2025	LR-18SP		6,393,010	6,100,000	6,428,684	6,394,353	0	(1,343)	0	(1,343)	0	6,393,010	0	0	0	96,075	04/15/2050
87268D-AA-3	TPS/SBS CONSOLIDATION HOLDING SECURED CO	12/31/2025	REDEMPTION 100.0000		179,250	179,250	179,250	179,250	0	0	0	0	0	179,250	0	0	0	4,317	01/12/2029
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP SENIOR CORP	08/26/2025	MORGAN STANLEY & CO LLC		308,326	309,000	316,549	306,418	0	3,296	0	3,296	0	309,000	0	(674)	(674)	18,334	03/01/2027
875127-BE-1	TAMPA ELECTRIC COMPANY SENIOR CORP_BND	07/22/2025	MORGAN STANLEY & CO LLC		14,392,083	17,810,000	20,044,265	19,746,111	0	(32,047)	0	(32,047)	0	19,741,802	0	(5,349,719)	(5,349,719)	463,753	06/15/2048
875127-BJ-0	TAMPA ELECTRIC COMPANY SENIOR CORP_BND	09/23/2025	LR-18SP		4,890,081	4,900,000	4,889,073	4,890,300	0	(220)	0	(220)	0	4,890,081	0	0	0	88,751	03/15/2051
87612B-BQ-4	TARGA RESOURCES PARTNERS LP SENIOR CORP_	08/01/2025	SECURITY WITHDRAW		11,596,692	11,418,000	11,633,449	11,589,991	0	(26,477)	0	(26,477)	0	11,563,515	0	33,177	33,177	261,663	03/01/2030
87724R-AA-0	TAYLOR MORRISON COMMUNITIES IN SENIOR CO	11/10/2025	CALL 102.3070		1,099,800	1,075,000	1,074,565	1,074,893	0	31	0	31	0	1,074,899	0	101	101	81,816	06/15/2027
88105#-AA-3	TERRAFORM PHOENIX 1 LLC SECURED CORP_BND	12/31/2025	REDEMPTION 100.0000		811,537	811,537	811,537	811,537	0	0	0	0	0	811,537	0	0	0	9,286	12/31/2043
882484-AB-4	TEXAS HEALTH RESOURCES SENIOR CORP_BND	08/04/2025	AGL-SLG14P		2,109,313	1,970,000	2,125,924	2,109,820	0	(2,401)	0	(2,401)	0	2,109,313	0	0	0	47,976	11/15/2051
882508-BD-5	TEXAS INSTRUMENTS INC SENIOR CORP_BND	07/22/2025	MORGAN STANLEY & CO LLC		7,299,810	9,000,000	10,089,180	9,939,567	0	(1,886)	0	(1,886)	0	9,937,681	0	(2,637,871)	(2,637,871)	70,550	05/15/2048
882587-B*-8	TEXAS-NEW MEXICO POWER CO CORP_BND 2.	07/01/2025	CALL 100.0000		13,516,000	13,516,000	13,516,000	13,516,000	0	0	0	0	0	13,516,000	0	0	0	118,175	08/15/2035
882884-C*-8	TEXAS-NEW MEXICO POWER CO CORP_BND 4.	07/01/2025	CALL 100.0000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	597,722	03/29/2044
88339W-AA-4	WILLIAMS COMPANIES INC SENIOR CORP_BND	08/20/2025	LR-18SP		798,773	800,000	798,664	798,772	0	1	0	1	0	798,773	0	0	0	9,800	10/15/2051
883556-CY-6	THERMO FISHER SCIENTIFIC INC SENIOR CORP	08/19/2025	AGL-HB-SA		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	99,974	08/10/2043
88579Y-BK-6	3M CO SENIOR CORP_BND 3.250% 08/26/49	08/20/2025	LR-18SP		1,045,930	1,000,000	1,051,340	1,046,203	0	(273)	0	(273)	0	1,045,930	0	0	0	15,799	08/26/2049
89323#-AF-6	VIRIDON PATH 15 LLC SECURED CORP_BND	12/15/2025	REDEMPTION 100.0000		294,455	294,455	294,686	294,521	0	(66)	0	(66)	0	294,455	0	0	0	11,778	12/15/2028
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO	09/15/2025	JANE STREET EXECUTION SERVICE		1,903,248	1,925,000	2,214,636	2,126,533	0	(2,079)	0	(2,079)	0	2,124,454	0	(221,206)	(221,206)	60,926	08/15/2041
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO	08/19/2025	AGL-HB-SA		2,433,629	2,400,000	2,441,160	2,433,951	0	(322)	0	(322)	0	2,433,629	0	0	0	59,037	08/01/2042
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO	08/04/2025	AGL-SLG14P		2,868,561	2,555,000	2,906,588	2,866,575	0	1,986	0	1,986	0	2,868,561	0	0	0	22,427	05/15/2050
89788M-AP-7	TRUIST FINANCIAL CORP SENIOR CORP_BND	12/12/2025	AGBKRILA		10,528,593	10,960,000	10,450,653	9,531,563	0	29,602	0	29,602	0	10,528,593	0	0	0	655,527	06/08/2034
898813-AQ-3	TUCSON ELECTRIC POWER CO SENIOR CORP_BND	07/22/2025	MORGAN STANLEY & CO LLC		10,159,731	11,680,000	14,005,722	13,708,091	0	(4,038)	0	(4,038)	0	13,704,052	0	(3,544,321)	(3,544,321)	81,825	12/01/2048
899043-AB-9	TUFTS UNIVERSITY SENIOR CORP_BND 4.00	07/22/2025	JP MORGAN SECURITIES LLC		737,880	1,000,000	1,000,430	1,000,441	0	(129)	0	(129)	0	1,000,311	0	(262,431)	(262,431)	17,578	08/15/2057
90131H-AX-3	TFCF AMERICA INC SENIOR CORP_BND 7.70	10/30/2025	MATURITY		800,000	800,000	787,947	799,489	0	1,259	0	1,259	0	800,000	0	0	0	61,600	10/30/2025
90380*-AA-9	ULLICO INFRASTRUCTURE SOUTHLAN SECURED C	09/30/2025	REDEMPTION 100.0000		217,828	217,828	217,828	217,828	0	0	0	0	0	217,828	0	0	0	4,204	03/30/2040
904764-AS-6	UNILEVER CAPITAL CORP SENIOR CORP_BND	07/30/2025	MATURITY		2,850,000	2,850,000	2,835,437	2,849,811	0	1,404	0	1,404	0	2,850,000	0	0	0	88,350	07/30/2025
906548-CL-4	UNION ELECTRIC CO SECURED CORP_BND 3.	11/04/2025	CITADEL SECURITIES INSTL LL		7,825,300	10,000,000	10,504,800	10,393,918	0	(5,652)	0	(5,652)	0	10,388,266	0	(2,562,966)	(2,562,966)	202,778	04/15/2045
906548-CR-1	UNION ELECTRIC CO SECURED CORP_BND 2.	11/04/2025	SUSQUEHANNA FINANCIAL		1,978,662	2,080,000	2,386,155	0	0	(27,644)	0	(27,644)	0	2,218,631	0	(239,968)	(239,968)	69,882	03/15/2030
907818-ED-6	UNION PACIFIC CORPORATION SENIOR CORP_BN	08/15/2025	MATURITY		5,000,000	5,000,000	4,960,850	0	0	2,764	0	2,764	0	5,000,000	0	0	0	162,500	08/15/2025
907818-FE-3	UNION PACIFIC CORPORATION SENIOR CORP_BN	09/23/2025	AGL-CRT2P		2,072,326	2,000,000	2,078,280	2,072,655	0	(329)	0	(329)	0	2,072,326	0	0	0	48,058	08/15/2059
907818-FG-8	UNION PACIFIC CORPORATION SENIOR CORP_BN	08/20/2025	LR-18SP		2,771,089	2,630,000	2,781,830	2,771,479	0	(391)	0	(391)	0	2,771,089	0	0	0	42,350	03/20/2060
907818-FN-3	UNION PACIFIC CORPORATION SENIOR CORP_BN	08/20/2025	VARIOUS		8,352,728	8,700,000	8,333,796	5,487,785	0	165	0	165	0	8,352,728	0	0	0	111,364	09/16/2062
911358-AE-5	UNITED POWER INC SECURED CORP_BND 6.0	10/25/2025	REDEMPTION 100.0000		525,000	525,000	525,000	486,553	0	29,934	0	29,934	0	525,000	0	0	0	15,776	04/25/2044
911358-AF-2	UNITED POWER INC SECURED CORP_BND 6.2	10/27/2025	REDEMPTION 100.0000		235,602	235,602	235,075	229,071	0	3,661	0	3,661	0	235,602	0	0	0	7,304	04/25/2054
911365-BF-0	UNITED RENTALS NORTH AMERICA SENIOR COR	12/24/2025	CALL 100.0000		447,000	447,000	453,146	447,000	0	(846)	0	(846)	0	447,002	0	(2)	(2)	33,395	05/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
913017-AT-6	RTX CORP SENIOR CORP_BND 6.700% 08/01	07/23/2025	PNC CAPITAL MARKETS INC		2,317,179	2,176,000	2,849,219	2,371,838	0	(33,506)	0	(33,506)	0	2,368,014	0	(50,835)	(50,835)	142,957	08/01/2028
913017-BA-6	RTX CORP SENIOR CORP_BND 7.500% 09/15	07/24/2025	SMBC NIKKO SECURITIES AM INC		4,400,827	3,969,000	5,513,969	4,524,842	0	(7,890)	0	(7,890)	0	4,516,953	0	(116,125)	(116,125)	107,494	09/15/2029
913017-CJ-6	RTX CORP SENIOR CORP_BND 3.750% 11/01	09/15/2025	US BANCORP INVESTMENTS INC		3,171,080	4,000,000	4,437,210	4,066,457	0	306,262	0	306,262	0	4,372,719	0	(1,201,639)	(1,201,639)	56,250	11/01/2046
913017-CP-2	RTX CORP SENIOR CORP_BND 4.050% 05/04	07/22/2025	MORGAN STANLEY & CO LLC		241,704	307,000	323,256	320,959	0	(32)	0	(32)	0	320,927	0	(79,223)	(79,223)	2,728	05/04/2047
913017-CX-5	RTX CORP SENIOR CORP_BND 4.625% 11/16	11/01/2025	SECURITY WITHDRAW		10,191,774	11,500,000	11,463,545	11,469,543	0	(1,903)	0	(1,903)	0	11,467,640	0	(1,275,866)	(1,275,866)	243,776	11/16/2048
913017-CX-5	RTX CORP SENIOR CORP_BND 4.625% 11/16	08/20/2025	LR-18SP		5,983,037	6,000,000	5,980,980	5,984,110	0	(1,073)	0	(1,073)	0	5,983,037	0	0	0	73,229	11/16/2048
91324P-AR-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND	08/26/2025	BARCLAYS CAPITAL INC		52,823	50,000	60,431	56,491	0	(78)	0	(78)	0	56,413	0	(3,590)	(3,590)	1,305	03/15/2036
91324P-BK-7	UNITEDHEALTH GROUP INC SENIOR CORP_BND	12/11/2025	VARIOUS		11,945,173	10,271,000	12,571,693	2,836,222	0	(95,967)	0	(95,967)	0	11,945,173	0	0	0	914,235	02/15/2038
91324P-CP-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND	07/15/2025	MATURITY		5,000,000	5,000,000	4,986,450	4,999,938	0	863	0	863	0	5,000,000	0	0	0	187,500	07/15/2025
91324P-DF-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND	08/20/2025	LR-18SP		14,358,074	15,000,000	14,255,900	14,356,791	0	1,284	0	1,284	0	14,358,074	0	0	0	196,875	10/15/2047
91324P-DP-4	UNITEDHEALTH GROUP INC SENIOR CORP_BND	07/29/2025	RBC CAPITAL MARKETS LLC		12,906,469	13,125,000	13,079,850	13,107,364	0	2,728	0	2,728	0	13,107,745	0	(201,276)	(201,276)	317,871	12/15/2028
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND	09/23/2025	MORGAN STANLEY & CO LLC		1,439,880	2,000,000	2,084,240	2,078,268	0	(469)	0	(469)	0	2,077,799	0	(637,919)	(637,919)	44,240	08/15/2059
91324P-DZ-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND	09/24/2025	GOLDMAN SACHS & CO LLC		192,645	300,000	343,836	338,304	0	(282)	0	(282)	0	338,022	0	(145,377)	(145,377)	3,142	05/15/2050
91338C-AA-3	UNITYPOINT HEALTH FKA IOWA HE SENIOR CO	08/20/2025	VARIOUS		3,842,482	3,800,000	3,847,994	2,629,284	0	(317)	0	(317)	0	3,842,482	0	0	0	71,956	02/15/2050
914906-AX-0	UNIVISION COMMUNICATIONS INC SECURED COR	08/26/2025	BNP PARIBAS SECURITIES COR		367,061	366,000	359,699	361,727	0	375	0	375	0	361,758	0	5,303	5,303	17,770	06/30/2030
916788-AC-2	UPSTATE TRANSMISSION HOLDINGS SECURED CO	07/01/2025	VARIOUS		1,566,760	1,566,760	1,566,760	1,566,783	0	(23)	0	(23)	0	1,566,760	0	0	0	57,657	07/01/2043
91913Y-AL-4	VALERO ENERGY CORPORATION SENIOR CORP_BN	12/11/2025	LR-19SP		796,888	796,000	797,274	797,114	0	(225)	0	(225)	0	796,888	0	0	0	25,928	06/15/2037
92343V-DR-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B	08/01/2025	SECURITY WITHDRAW		2,702,452	2,900,000	2,880,720	2,886,488	0	(211)	0	(211)	0	2,885,937	0	(183,485)	(183,485)	122,492	03/15/2039
92343V-ES-9	VERIZON COMMUNICATIONS INC SENIOR CORP_B	07/24/2025	DEUTSCHE BANK SECURITIES INC		1,285,582	1,305,000	1,302,534	1,304,000	0	145	0	145	0	1,304,017	0	(18,435)	(18,435)	48,742	02/08/2029
92343V-GB-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B	09/23/2025	LR-18SP		4,701,137	4,700,000	4,701,267	4,665,426	0	36,613	0	36,613	0	4,701,137	0	0	0	84,352	03/22/2051
92553P-AP-7	PARAMOUNT GLOBAL SENIOR CORP_BND 4.37	08/26/2025	BARCLAYS CAPITAL INC		8,463,549	11,106,000	10,912,694	10,946,379	0	(503)	0	(503)	0	10,945,877	0	(2,482,327)	(2,482,327)	218,649	03/15/2043
92556H-AC-1	PARAMOUNT GLOBAL SENIOR CORP_BND 4.95	09/24/2025	VARIOUS		4,940,912	6,240,000	6,748,705	6,004,243	0	(71,204)	0	(71,204)	0	6,698,595	0	(1,757,683)	(1,757,683)	100,293	05/19/2050
92556V-AF-3	VIATRIS INC SENIOR CORP_BND 4.000% 06	09/23/2025	VARIOUS		56,154,668	55,240,000	56,243,194	56,164,931	0	(10,262)	0	(10,262)	0	56,154,668	0	0	0	478,786	06/22/2050
92763M-AA-3	VNOM SUB INC SENIOR CORP_BND 144A 5.3	11/01/2025	CALL 100.0000		633,000	633,000	670,189	634,917	0	(4,727)	0	(4,727)	0	633,000	0	0	0	34,024	11/01/2027
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	08/20/2025	LR-18SP		5,812,307	5,413,000	5,821,465	0	0	(9,158)	0	(9,158)	0	5,812,307	0	0	0	249,201	11/30/2037
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	07/24/2025	ING BARINGS LLC		5,938,380	6,000,000	5,941,500	5,981,551	0	3,539	0	3,539	0	5,981,968	0	(43,588)	(43,588)	186,200	04/01/2028
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	07/22/2025	MORGAN STANLEY & CO LLC		1,672,625	2,500,000	2,163,675	2,198,296	0	353	0	353	0	2,198,649	0	(526,024)	(526,024)	11,917	12/01/2049
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	09/23/2025	VARIOUS		9,185,598	10,364,000	9,060,427	9,180,822	0	4,776	0	4,776	0	9,185,598	0	0	0	53,882	12/15/2050
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	09/23/2025	LR-16SP-FI		9,980,097	10,000,000	9,978,300	9,980,575	0	(478)	0	(478)	0	9,980,097	0	0	0	105,708	11/15/2051
92826C-AD-4	VISA INC SENIOR CORP_BND 3.150% 12/14	12/14/2025	MATURITY		26,630,000	26,630,000	26,977,564	26,637,197	0	(29,356)	0	(29,356)	0	26,630,000	0	0	0	838,846	12/14/2025
92826C-AE-2	VISA INC SENIOR CORP_BND 4.150% 12/14	07/22/2025	MORGAN STANLEY & CO LLC		566,034	600,000	780,011	0	0	(756)	0	(756)	0	726,451	0	(160,417)	(160,417)	2,698	12/14/2035
92826C-AF-9	VISA INC SENIOR CORP_BND 4.300% 12/14	11/04/2025	VARIOUS		9,028,830	10,500,000	12,284,340	11,997,477	0	(6,056)	0	(6,056)	0	11,991,422	0	(2,962,592)	(2,962,592)	67,188	12/14/2045
92826C-AJ-1	VISA INC SENIOR CORP_BND 3.650% 09/15	11/04/2025	JP MORGAN SECURITIES LLC		182,857	231,000	226,289	232,735	0	(5,750)	0	(5,750)	0	226,985	0	(44,127)	(44,127)	5,387	09/15/2047
92826C-AM-4	VISA INC SENIOR CORP_BND 2.050% 04/15	12/24/2025	AGLTF1D-SA		1,238,210	1,200,000	1,284,732	1,242,671	0	(8,980)	0	(8,980)	0	1,238,210	0	0	0	29,452	04/15/2030
92826C-AN-2	VISA INC SENIOR CORP_BND 1.100% 02/15	07/22/2025	MORGAN STANLEY & CO LLC		773,391	910,000	866,993	883,952	0	2,464	0	2,464	0	884,222	0	(110,832)	(110,832)	9,398	02/15/2031
92940P-AF-1	WRKCO INC SENIOR CORP_BND 4.200% 06/0	08/01/2025	SECURITY WITHDRAW		4,217,444	4,400,000	5,076,676	4,802,308	0	(4,773)	0	(4,773)	0	4,797,535	0	(580,091)	(580,091)	30,800	06/01/2032
929771-AE-3	WACHOVIA CORPORATION SUB CORP_BND 6.6	10/01/2025	MATURITY		7,000,000	7,000,000	7,227,860	7,004,830	0	(14,225)	0	(14,225)	0	7,000,000	0	0	0	462,350	10/01/2025
931142-CY-7	WALMART INC SENIOR CORP_BND 5.000% 10	08/01/2025	SECURITY WITHDRAW		2,395,776	2,400,000	2,347,416	2,363,989	0	(180)	0	(180)	0	2,363,809	0	31,967	31,967	32,000	10/25/2040
931142-EV-1	WALMART INC SENIOR CORP_BND 2.650% 09	08/20/2025	LR-18SP		1,096,518	1,070,000	1,099,265	1,096,633	0	(114)	0	(114)	0	1,096,518	0	0	0	11,736	09/22/2051
94106L-BM-0	WASTE MANAGEMENT INC SENIOR CORP_BND	08/20/2025	LR-18SP		3,603,444	3,810,000	3,581,415	3,235,518	0	367,926	0	367,926	0	3,603,444	0	0	0	25,400	11/15/2050
94973V-AL-1	ELEVANCE HEALTH INC SENIOR CORP_BND 5	08/01/2025	SECURITY WITHDRAW		5,956,080	5,750,000	6,070,160	5,940,187	0	(2,240)	0	(2,240)	0	5,937,946	0	18,134	18,134	183,138	01/15/2036
94973V-AL-1	ELEVANCE HEALTH INC SENIOR CORP_BND 5	12/05/2025	AGL-CRT10P		2,154,159	2,391,000	1,993,664	2,147,925	0	6,234	0	6,234	0	2,154,159	0	0	0	125,498	01/15/2036
949746-TB-7	WELLS FARGO & COMPANY JRSUB CORP_BND	12/11/2025	LR-19SP		6,070,717	6,000,000	6,243,780	6,084,097	0	(13,380)	0	(13,380)	0	6,070,717	0	0	0	274,275	11/15/2029
95709T-AQ-3	EVERGY KANSAS CENTRAL INC SECURED CORP_B	08/20/2025	LR-18SP		1,786,326	1,800,000	1,784,268	1,786,313	0	13	0	13	0	1,786,326	0	0	0	27,625	09/01/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
957576-AA-9	WESTERN & SOUTHERN FINANCIAL G SENIOR CO	08/01/2025	SECURITY WITHDRAW		2,771,242	2,685,000	2,734,995	2,708,324	0	(504)	0	(504)	0	2,707,821	0	63,421	63,421	84,055	07/15/2033
95984*-AA-8	WESTERN VISTA SOLAR HOLDINGS L SECURED C	09/01/2025	REDEMPTION 100.0000		0	0	0	101,038	0	0	0	0	0	0	0	0	0	0	03/31/2040
960413-AZ-5	WESTLAKE CORP SENIOR CORP_BND 3.125%	09/23/2025	AGL-CRT6P		1,459,906	1,500,000	1,456,140	1,459,719	0	187	0	187	0	1,459,906	0	0	0	28,516	08/15/2051
960413-BA-9	WESTLAKE CORP SENIOR CORP_BND 3.375%	08/20/2025	LR-18SP		2,825,254	2,920,000	2,820,367	2,825,161	0	93	0	93	0	2,825,254	0	0	0	50,918	08/15/2061
96208T-AD-6	WEX INC SENIOR CORP_BND 144A 6.500% 0	08/26/2025	MUFG SECURITIES AMERICAS INC		3,149,055	3,076,000	3,052,365	0	0	1,159	0	1,159	0	3,053,525	0	95,531	95,531	94,972	03/15/2033
969457-BM-1	WILLIAMS COMPANIES INC SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		9,283,063	7,727,000	9,524,830	9,359,947	0	(17,267)	0	(17,267)	0	9,342,680	0	(59,616)	(59,616)	255,420	03/15/2032
969457-BV-1	WILLIAMS COMPANIES INC SENIOR CORP_BND	09/23/2025	AGL-CRT13P		1,597,400	1,516,000	1,614,540	1,598,307	0	(907)	0	(907)	0	1,597,400	0	0	0	21,793	06/24/2044
96949L-AB-1	WILLIAMS COMPANIES INC SENIOR CORP_BND	09/15/2025	MATURITY		4,000,000	4,000,000	3,943,200	3,998,663	0	4,515	0	4,515	0	4,000,000	0	0	0	160,000	09/15/2025
96950F-AF-1	WILLIAMS COMPANIES INC SENIOR CORP_BND	12/11/2025	LR-19SP		1,086,842	1,000,000	1,114,840	1,088,944	0	(4,034)	0	(4,034)	0	1,086,842	0	0	0	72,975	04/15/2040
97314#-AA-1	WIND STAR RENEWABLES LLC SECURED CORP_BN	12/31/2025	REDEMPTION 100.0000		381,225	381,225	381,225	381,221	0	4	0	4	0	381,225	0	0	0	10,179	07/11/2036
98978V-AH-6	ZOETIS INC SENIOR CORP_BND 4.700% 02/	08/20/2025	LR-18SP		10,259,284	10,000,000	10,329,800	10,262,207	0	(7,986)	0	(7,986)	0	10,259,284	0	0	0	496,111	02/01/2043
98978V-AK-9	ZOETIS INC SENIOR CORP_BND 4.500% 11/	09/17/2025	CALL 100.0000		9,501,000	9,501,000	9,793,129	9,505,358	0	(23,001)	0	(23,001)	0	9,501,000	0	0	0	361,039	11/13/2025
98978V-AT-0	ZOETIS INC SENIOR CORP_BND 3.000% 05/	09/23/2025	AGL-CRT6P		721,408	690,000	725,038	721,630	0	(222)	0	(222)	0	721,408	0	0	0	7,418	05/15/2050
01626P-AM-8	ALIMENTATION COUCHE-TARD INC SENIOR CORP	07/23/2025	BARCLAYS CAPITAL INC		6,445,541	6,915,000	6,913,202	6,914,109	0	102	0	102	0	6,914,121	0	(468,580)	(468,580)	203,426	01/25/2030
01626P-AN-6	ALIMENTATION COUCHE-TARD INC SENIOR CORP	08/20/2025	LR-18SP		2,142,523	2,150,000	2,141,594	2,142,587	0	27	0	27	0	2,142,523	0	0	0	87,601	01/25/2050
13645R-AD-6	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	12/12/2025	AGL-SRA-SA		2,099,991	2,025,000	2,207,088	2,105,096	0	(5,106)	0	(5,106)	0	2,099,991	0	0	0	96,188	10/15/2031
29250N-AJ-4	ENBRIDGE INC SENIOR CORP_BND 4.500% 0	08/20/2025	LR-18SP		14,941,543	15,000,000	14,923,950	0	0	(3,094)	0	(3,094)	0	14,941,543	0	0	0	133,125	06/10/2044
29250N-AR-6	ENBRIDGE INC SENIOR CORP_BND 3.700% 0	07/24/2025	DEUTSCHE BANK SECURITIES INC		1,498,690	1,520,000	1,526,855	1,521,522	0	(50)	0	(50)	0	1,521,473	0	(22,783)	(22,783)	29,682	07/15/2027
29250N-BF-1	ENBRIDGE INC SENIOR CORP_BND 2.500% 0	09/15/2025	JEFFERIES LLC		5,496,364	6,430,000	6,403,251	6,411,395	0	1,377	0	1,377	0	6,411,744	0	(915,380)	(915,380)	180,844	08/01/2033
496902-AQ-0	KINROSS GOLD CORP SENIOR CORP_BND 4.5	12/04/2025	CALL 100.6710		11,070,790	10,997,000	10,997,000	10,997,000	0	0	0	0	0	10,997,000	0	0	0	759,728	07/15/2027
58518N-2A-9	MEGLOBAL CANADA ULC SENIOR CORP_BND 144A	09/17/2025	AGL-SAL-SA		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	245,608	05/18/2030
655422-AV-5	GLENCORE CANADA CORP SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		2,781,136	2,660,000	2,596,213	2,625,289	0	(151)	0	(151)	0	2,625,138	0	155,998	155,998	21,073	06/15/2035
67077M-AQ-1	NUTRIEN LTD SENIOR CORP_BND 6.125% 01	11/01/2025	SECURITY WITHDRAW		3,146,091	2,975,000	3,569,851	3,394,235	0	(7,219)	0	(7,219)	0	3,387,016	0	(240,924)	(240,924)	144,763	01/15/2041
68327L-AC-0	ONTARIO TEACHERS CADILLAC FAIR SENIOR CO	07/31/2025	NATIONAL BANK OF CANADA		14,480,665	14,750,000	14,766,986	14,756,425	0	(167)	0	(167)	0	14,756,258	0	(275,593)	(275,593)	304,219	02/01/2029
72605X-AB-1	BARRICK MINING CORP SENIOR CORP_BND 7	10/16/2025	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	96,840	10/16/2025
740212-AL-9	PRECISION DRILLING CORPORATION SENIOR CO	08/26/2025	TD SECURITIES USA LLC		1,576,000	1,576,000	1,617,194	1,576,000	0	0	0	0	0	1,576,000	0	0	0	69,246	01/15/2026
775109-BN-0	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	08/20/2025	VARIOUS		15,610,953	15,000,000	15,697,629	15,613,714	0	(2,762)	0	(2,762)	0	15,610,953	0	0	0	181,782	05/01/2049
867229-AD-8	SUNCOR ENERGY INC SENIOR CORP_BND 5.9	08/19/2025	AGL-HB-SA		3,022,738	3,000,000	3,040,590	3,023,281	0	(542)	0	(542)	0	3,022,738	0	0	0	39,171	12/01/2034
878742-AS-4	TECK RESOURCES LTD SENIOR CORP_BND 6.	08/01/2025	SECURITY WITHDRAW		159,365	163,000	156,480	157,648	0	(1)	0	(1)	0	157,647	0	1,719	1,719	4,510	08/15/2040
891160-MJ-9	TORONTO-DOMINION BANK/THE SUB CORP_BND	11/18/2025	MARKETAXESS CORPORATION		4,965,200	5,000,000	4,982,550	4,991,725	0	363	0	363	0	4,992,088	0	(26,888)	(26,888)	122,847	09/15/2031
89352H-AX-7	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	08/04/2025	LR-17SP-FI		4,082,175	5,000,000	4,007,200	4,077,885	0	26,188	0	26,188	0	4,082,175	0	0	0	171,528	05/15/2038
89352H-AY-5	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	08/20/2025	LR-18SP		11,619,968	10,400,000	11,796,885	11,626,519	0	(6,551)	0	(6,551)	0	11,619,968	0	0	0	135,200	05/15/2048
89352L-AC-4	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	10/14/2025	MATURITY		20,000,000	20,000,000	21,169,160	20,026,383	0	(71,174)	0	(71,174)	0	20,000,000	0	0	0	1,412,000	10/14/2025
00131L-AJ-4	AIA GROUP LTD SENIOR CORP_BND 144A 3.	07/22/2025	MORGAN STANLEY & CO LLC		959,760	1,000,000	997,060	998,476	0	161	0	161	0	998,492	0	(38,732)	(38,732)	26,813	04/07/2030
00131L-AK-1	AIA GROUP LTD SUB CORP_BND 144A 3.200	08/20/2025	LR-18SP		4,134,866	4,100,000	4,143,399	4,135,158	0	(292)	0	(292)	0	4,134,866	0	0	0	56,489	09/16/2040
00205G-AC-1	APA INFRASTRUCTURE LTD SENIOR CORP_BND 1	08/01/2025	SECURITY WITHDRAW		7,525,068	7,825,000	7,790,727	7,805,223	0	159	0	159	0	7,804,281	0	(279,213)	(279,213)	447,236	03/23/2035
00205G-AC-1	APA INFRASTRUCTURE LTD SENIOR CORP_BND 1	12/11/2025	LR-19SP		4,488,440	4,500,000	4,480,290	0	0	(565)	0	(565)	0	4,488,440	0	0	0	161,875	03/23/2035
00401M-AA-4	ABU DHABI CRUDE OIL PIPELINE L SECURED C	08/01/2025	SECURITY WITHDRAW		1,552,192	1,600,000	1,544,000	1,574,627	0	3,240	0	3,240	0	1,577,867	0	(25,675)	(25,675)	5,029	11/02/2029
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE L SECURED C	08/20/2025	LR-18SP		10,749,472	10,500,000	10,836,000	10,752,885	0	(3,413)	0	(3,413)	0	10,749,472	0	0	0	68,425	11/02/2047
00652M-AD-4	ADANI PORTS AND SPECIAL ECONOM SENIOR CO	12/17/2025	VARIOUS		6,865,938	7,000,000	7,371,700	7,127,357	0	(59,376)	0	(59,376)	0	7,098,576	0	(232,638)	(232,638)	386,917	07/30/2027
00652M-AG-7	ADANI PORTS AND SPECIAL ECONOM SENIOR CO	12/16/2025	JP MORGAN SECURITIES PLC		2,468,750	2,500,000	2,502,000	2,500,579	0	(191)	0	(191)	0	2,500,388	0	(31,638)	(31,638)	91,292	08/04/2027
00774M-AY-1	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B	09/15/2025	MORGAN STANLEY & CO LLC		13,537,275	15,000,000	14,935,500	14,952,677	0	881	0	881	0	14,953,558	0	(1,416,283)	(1,416,283)	194,083	10/29/2033
00787C-AD-4	AEROPUERTO INTERNACIONAL DE TO SECURED C	09/15/2025	GOLDMAN SACHS & CO LLC		1,320,816	1,600,000	1,640,960	1,633,169	0	(1,560)	0	(1,560)	0	1,631,608	0	(310,792)	(310,792)	38,222	08/11/2041
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO SECURED C	12/26/2025	AGL-CRT5P		1,613,532	1,500,000	1,623,750	1,615,906	0	(2,373)	0	(2,373)	0	1,613,532	0	0	0	67,906	08/11/2061
008685-AB-5	AHOLD FINANCE USA LLC SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		16,945,436	15,643,000	17,395,632	16,160,664	0	(12,178)	0	(12,178)	0	16,148,486	0	796,950	796,950	268,864	05/01/2029
008685-AB-5	AHOLD FINANCE USA LLC SENIOR CORP_BND	08/19/2025	AGL-HB-SA		2,941,378	2,857,000	3,151,752	2,944,309	0	(2,931)	0	(2,931)	0	2,941,378	0	0	0	59,471	05/01/2029
01609W-AT-9	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	12/16/2025	STANDARD CHARTERED BANK		8,918,100	9,000,000	8,945,640	8,985,359	0	5,250	0	5,250	0	8,987,765	0	(69,665)	(69,665)	315,350	12/06/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
018820-AC-4	ALLIANZ SE SUB CORP_BND 144A 6.350% 0	08/19/2025	AGL-HB-SA		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	303,389	09/06/2053
02364W-AW-5	AMERICA MOVIL SAB DE CV SENIOR CORP_BND	12/11/2025	LR-19SP		1,249,716	1,070,000	1,302,001	1,253,821	0	(8,424)	0	(8,424)	0	1,249,716	0	0	0	78,645	03/30/2040
02364W-BH-7	AMERICA MOVIL SAB DE CV SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		7,237,950	7,500,000	7,548,375	7,520,219	0	(756)	0	(756)	0	7,519,463	(281,513)	(281,513)	(281,513)	74,766	04/22/2029
034863-BE-9	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B	09/17/2025	AGL-SAL-SA		745,509	750,000	745,320	0	0	102	0	102	0	745,509	0	0	0	19,646	04/05/2034
03837A-AB-6	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		26,725,251	27,645,000	27,580,864	27,584,878	0	430	0	430	0	27,585,308	0	(860,057)	(860,057)	545,758	09/13/2034
03837A-AC-4	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND	09/23/2025	LR-18SP		18,272,945	20,000,000	18,254,100	18,269,091	0	3,854	0	3,854	0	18,272,945	0	0	0	557,431	09/13/2054
03938L-BF-0	ARCELORMITTAL SA SENIOR CORP_BND 6.80	08/01/2025	SECURITY WITHDRAW		9,899,679	9,030,000	9,937,154	9,861,125	0	(8,271)	0	(8,271)	0	9,852,854	0	46,825	46,825	105,751	11/29/2032
046353-AG-3	ASTRAZENECA PLC SENIOR CORP_BND 4.000	11/04/2025	GOLDMAN SACHS & CO LLC		61,124	70,000	71,405	70,999	0	(18)	0	(18)	0	70,980	0	(9,856)	(9,856)	1,766	09/18/2042
046353-AT-5	ASTRAZENECA PLC SENIOR CORP_BND 4.000	12/16/2025	GOLDMAN SACHS & CO LLC		8,863,098	8,850,000	8,813,715	8,835,829	0	1,729	0	1,729	0	8,837,558	0	25,540	25,540	324,500	01/17/2029
046353-AU-2	ASTRAZENECA PLC SENIOR CORP_BND 4.375	07/22/2025	MORGAN STANLEY & CO LLC		17,140,869	20,170,000	22,962,738	22,593,183	0	(39,521)	0	(39,521)	0	22,588,037	0	(5,447,167)	(5,447,167)	823,609	08/17/2048
052528-AP-1	AUSTRALIA AND NEW ZEALAND BANK SUB CORP_	08/01/2025	SECURITY WITHDRAW		1,764,866	1,618,000	1,799,651	1,785,171	0	(1,811)	0	(1,811)	0	1,783,360	0	(18,495)	(18,495)	16,060	12/08/2032
05466A-AA-1	AXIAN TELECOM SENIOR CORP_BND 144A 7.	07/11/2025	CALL 101.8438		1,018,438	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	85,017	02/16/2027
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CO	07/22/2025	MORGAN STANLEY & CO LLC		1,691,226	1,800,000	2,056,950	0	0	(759)	0	(759)	0	2,002,804	0	(311,578)	(311,578)	28,250	09/30/2043
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CO	08/19/2025	AGL-HB-SA		263,526	250,000	264,895	263,599	0	(73)	0	(73)	0	263,526	0	0	0	4,861	09/30/2043
05565Q-DH-8	BP CAPITAL MARKETS PLC SENIOR CORP_BND	07/28/2025	HSBC SECURITIES USA INC		8,040,264	8,200,000	8,249,938	8,216,142	0	(3,343)	0	(3,343)	0	8,215,132	0	(174,868)	(174,868)	204,372	11/28/2028
05571A-AV-7	BPCE SA SRBN CORP_BND 144A 5.716% 01/	08/01/2025	SECURITY WITHDRAW		14,425,786	14,030,000	14,448,760	14,379,112	0	(7,674)	0	(7,674)	0	14,371,438	0	54,349	54,349	429,937	01/18/2030
05581K-AA-9	BNP PARIBAS SA SUB CORP_BND 144A 4.37	09/28/2025	MATURITY		800,000	800,000	792,400	799,779	0	670	0	670	0	800,000	0	0	0	35,000	09/28/2025
05634W-AA-0	BACARDI MARTINI BV SENIOR CORP_BND 144A	12/12/2025	AGL-SAL-SA		3,438,736	3,400,000	3,444,812	0	0	(3,868)	0	(3,868)	0	3,438,736	0	0	0	165,637	02/01/2030
056752-AR-9	BAIDU INC SENIOR CORP_BND 3.425% 04/0	07/22/2025	MORGAN STANLEY & CO LLC		1,917,500	2,000,000	1,990,760	1,995,201	0	507	0	507	0	1,995,254	0	(77,754)	(77,754)	54,419	04/07/2030
05890M-AA-1	BANCO DE CREDITO E INVERSIONES SENIOR CO	08/01/2025	SECURITY WITHDRAW		14,671,650	15,000,000	14,815,350	14,952,543	0	10,829	0	10,829	0	14,953,556	0	(281,906)	(281,906)	421,458	10/12/2027
059520-AC-0	BANCO DE CHILE SENIOR CORP_BND 144A 2	08/01/2025	SECURITY WITHDRAW		1,781,840	2,000,000	1,951,560	1,967,079	0	347	0	347	0	1,967,427	0	(185,587)	(185,587)	8,638	12/09/2031
05964H-AF-2	BANCO SANTANDER SA SRBN CORP_BND 3.80	12/16/2025	JP MORGAN SECURITIES LLC		396,868	400,000	363,000	387,468	0	2,060	0	2,060	0	389,528	0	7,340	7,340	12,413	02/23/2028
05964H-AF-2	BANCO SANTANDER SA SRBN CORP_BND 3.80	08/01/2025	SECURITY WITHDRAW		1,570,624	1,600,000	1,452,000	1,549,918	0	1,418	0	1,418	0	1,551,336	0	19,288	19,288	26,684	02/23/2028
05964H-AF-2	BANCO SANTANDER SA SRBN CORP_BND 3.80	08/19/2025	AGL-HB-SA		4,921,458	5,000,000	4,736,050	4,917,540	0	3,918	0	3,918	0	4,921,458	0	0	0	93,417	02/23/2028
05969L-AB-7	BANCO INBURSA SA INSTITUCION D SENIOR CO	11/04/2025	MARKETAXESS CORPORATION		2,501,825	2,500,000	2,750,000	2,566,898	0	(14,944)	0	(14,944)	0	2,551,953	0	(50,128)	(50,128)	61,979	04/11/2027
05971K-AA-7	BANCO SANTANDER SA BANCOSANTANDERSA 5	08/01/2025	SECURITY WITHDRAW		20,022,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	22,600	22,600	725,060	11/19/2025
05971V-2D-6	BANCO DE CREDITO DEL PERU SENIOR CORP_BN	08/26/2025	SUMRIDGE PARTNERS LLC .. REDEMPTION		9,419,041	9,626,000	8,542,438	9,085,924	0	(161,453)	0	(161,453)	0	8,754,391	0	1,329,300	1,329,300	284,168	09/30/2031
05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVE SECURED C	07/31/2025	100.0000		81,989	81,989	81,989	81,989	0	0	0	0	0	81,989	0	0	0	2,972	01/31/2041
06738E-AJ-4	BARCLAYS PLC SENIOR CORP_BND 5.250% 0	09/15/2025	BOFA SECURITIES INC		8,521,888	8,750,000	9,923,113	9,721,788	0	(7,933)	0	(7,933)	0	9,713,856	0	(1,191,968)	(1,191,968)	266,693	08/17/2045
06738E-AV-7	BARCLAYS PLC SENIOR CORP_BND 4.950% 0	09/15/2025	BOFA SECURITIES INC		2,326,075	2,500,000	2,720,375	2,685,873	0	(1,637)	0	(1,637)	0	2,684,236	0	(358,161)	(358,161)	84,563	01/10/2047
06738E-AV-7	BARCLAYS PLC SENIOR CORP_BND 4.950% 0	08/20/2025	LR-18SP		3,996,864	4,000,000	3,996,280	3,997,882	0	(1,018)	0	(1,018)	0	3,996,864	0	0	0	121,550	01/10/2047
06738E-BD-6	BARCLAYS PLC SENIOR CORP_BND 4.972% 0	08/01/2025	SECURITY WITHDRAW		14,119,980	14,000,000	13,961,780	13,986,177	0	268	0	268	0	13,984,605	0	135,375	135,375	493,057	05/16/2029
06738E-BS-3	BARCLAYS PLC SUB CORP_BND 3.811% 03/1	11/04/2025	JP MORGAN SECURITIES LLC		1,306,923	1,625,000	1,625,000	1,625,000	0	0	0	0	0	1,625,000	0	(318,078)	(318,078)	40,426	03/10/2042
09659T-2A-8	BNP PARIBAS SA SUB CORP_BND 144A 4.37	08/01/2025	SECURITY WITHDRAW		9,812,900	10,000,000	8,940,700	9,187,654	0	(13,822)	0	(13,822)	0	9,096,573	0	716,327	716,327	401,042	03/01/2033
09659W-2H-6	BNP PARIBAS SA SRBN CORP_BND 144A 5.1	08/01/2025	SECURITY WITHDRAW		16,237,920	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	237,920	237,920	464,355	01/10/2030
09659W-2P-8	BNP PARIBAS SA SENIOR CORP_BND 144A 2	08/01/2025	SECURITY WITHDRAW		4,475,900	5,000,000	4,392,250	0	0	2,828	0	2,828	0	4,416,773	0	59,127	59,127	40,673	04/19/2032
09659W-2U-7	BNP PARIBAS SA SRBN CORP_BND 144A 3.1	12/12/2025	AGL-SAL-SA		3,000,649	3,420,000	2,966,166	0	0	34,483	0	34,483	0	3,000,649	0	0	0	96,701	01/20/2033
10554N-AB-4	BRASKEM IDESA SAPI SECURED CORP_BND 144A	08/26/2025	SMBC NIKKO SECURITIES AM INC		166,378	250,000	249,850	249,905	0	(28)	0	(28)	0	249,871	0	(83,493)	(83,493)	17,815	02/20/2032
10554T-AB-1	BRASKEM NETHERLANDS FINANCE BV SENIOR CO	12/09/2025	BARCLAYS BANK PLC		1,066,060	2,800,000	2,796,500	2,799,163	0	130	0	130	0	2,799,126	0	(1,733,066)	(1,733,066)	178,500	01/10/2028
10554T-AE-5	BRASKEM NETHERLANDS FINANCE BV SENIOR CO	12/05/2025	JP MORGAN SECURITIES LLC		67,000	200,000	201,000	200,977	0	(49)	0	(49)	0	200,937	0	(133,937)	(133,937)	15,928	01/31/2050
12563X-AC-5	CK HUTCHISON INTERNATIONAL 17 SENIOR COR	12/16/2025	BOFA SECURITIES INC		4,421,941	4,482,000	4,198,550	4,402,484	0	32,356	0	32,356	0	4,418,222	0	3,720	3,720	177,226	09/29/2027
12564C-AB-2	CK HUTCHISON INTERNATIONAL 19 SENIOR CO	08/01/2025	SECURITY WITHDRAW		25,892,367	26,705,000	26,597,230	26,619,912	0	12,061	0	12,061	0	26,621,654	0	(729,287)	(729,287)	779,823	04/11/2029
15103J-AA-0	CELEO REDES OPERACION CHILE SA SECURED C	12/22/2025	REDEMPTION 100.0000		83,362	83,362	83,511	83,506	0	(144)	0	(144)	0	83,362	0	0	0	2,167	06/22/2047
15103J-AA-0	CELEO REDES OPERACION CHILE SA SECURED C	12/12/2025	AGL-SAL-SA		1,660,826	1,654,434	1,662,706	1,661,666	0	(840)	0	(840)	0	1,660,826	0	0	0	41,342	06/22/2047
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO	12/05/2025	LR-17SP-FI		2,991,941	3,000,000	2,979,240	2,991,039	0	1,959	0	1,959	0	2,991,941	0	0	0	140,958	04/30/2029
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO	12/26/2025	LR-17SP-FI		1,499,498	1,500,000	1,498,965	1,499,497	0	0	0	0	0	1,499,498	0	0	0	57,750	01/29/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
156830-AA-9	KALLPA GENERACION SA SENIOR CORP_BND 144	09/11/2025	VARIOUS		3,009,000	3,000,000	3,077,500	3,032,162	0	(15,288)	0	(15,288)	0	3,025,052	0	(25,052)	(25,052)	141,344	08/16/2027
191241-AH-1	COCA COLA FEMSA SAB DE CV SENIOR CORP_BN	08/01/2025	SECURITY WITHDRAW		4,194,506	4,516,000	4,890,331	4,706,111	0	(24,736)	0	(24,736)	0	4,702,493	0	(507,987)	(507,987)	127,295	01/22/2030
192714-AC-7	COLBUN SA SENIOR CORP_BND 144A 3.950%	09/11/2025	CALL 100.0500		3,001,500	3,000,000	3,003,570	3,000,974	0	(585)	0	(585)	0	3,000,611	0	(611)	(611)	110,125	10/11/2027
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_	12/12/2025	VARIOUS		6,089,242	6,810,000	6,026,904	0	0	40,712	0	40,712	0	6,089,242	0	0	0	185,803	03/14/2032
21684A-AB-2	COOPERATIEVE RABOBANK UA SUB CORP_BND	09/15/2025	CITADEL SECURITIES INSTL LL		12,081,233	11,750,000	14,665,133	14,091,565	0	(19,611)	0	(19,611)	0	14,071,953	0	(1,990,721)	(1,990,721)	197,057	12/01/2043
21684A-AC-0	COOPERATIEVE RABOBANK UA SUB CORP_BND	08/04/2025	MATURITY		8,500,000	8,500,000	8,960,020	8,506,081	0	(38,247)	0	(38,247)	0	8,500,000	0	0	0	371,876	08/04/2025
21684A-AD-8	COOPERATIEVE RABOBANK UA SUB CORP_BND	09/15/2025	CITADEL SECURITIES INSTL LL		4,097,255	4,250,000	5,025,158	4,886,824	0	(15,056)	0	(15,056)	0	4,881,837	0	(784,582)	(784,582)	249,157	08/04/2045
21987B-AR-9	CORPORACION NACIONAL DEL COBRE SENIOR CO	08/19/2025	AGL-HB-SA		2,993,470	3,000,000	2,992,500	2,993,586	0	(116)	0	(116)	0	2,993,470	0	0	0	75,438	07/17/2042
21987B-AY-4	CORPORACION NACIONAL DEL COBRE SENIOR CO	08/20/2025	LR-18SP		2,815,648	3,000,000	2,791,620	2,815,483	0	166	0	166	0	2,815,648	0	0	0	71,458	02/05/2049
21987B-BC-1	CORPORACION NACIONAL DEL COBRE SENIOR CO	11/04/2025	MIZUHO SECURITIES USA LLC		3,824,880	4,000,000	4,485,000	4,269,717	0	(16,664)	0	(16,664)	0	4,253,053	0	(428,173)	(428,173)	120,833	01/15/2031
225313-AQ-8	CREDIT AGRICOLE SA SUB CORP_BND 144A	09/17/2025	AGL-SAL-SA		491,852	480,000	492,307	0	0	(237)	0	(237)	0	491,852	0	0	0	20,753	01/10/2035
225401-AF-5	UBS GROUP AG SENIOR CORP_BND 144A 3.8	08/01/2025	SECURITY WITHDRAW		10,763,098	10,942,000	10,522,706	10,617,878	0	60,719	0	60,719	0	10,624,441	0	138,657	138,657	547,250	01/12/2029
225401-AF-5	UBS GROUP AG SENIOR CORP_BND 144A 3.8	08/19/2025	AGL-HB-SA		5,158,037	5,250,000	5,005,350	5,155,115	0	2,922	0	2,922	0	5,158,037	0	0	0	123,002	01/12/2029
23330J-AC-5	DP WORLD LTD SENIOR CORP_BND 144A 4.7	08/20/2025	LR-18SP		515,966	500,000	517,500	516,055	0	(89)	0	(89)	0	515,966	0	0	0	9,204	09/30/2049
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO	08/19/2025	AGL-HB-SA		2,072,756	2,100,000	1,964,256	2,070,253	0	2,503	0	2,503	0	2,072,756	0	0	0	44,310	01/19/2027
268317-AS-3	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	10/13/2025	MATURITY		13,575,000	13,575,000	13,460,291	13,571,234	0	10,272	0	10,272	0	13,575,000	0	0	0	492,094	10/13/2025
28249N-AA-9	EIG PEARL HOLDINGS SARL SECURED CORP_BND	08/31/2025	REDEMPTION 100.0000		41,364	41,364	41,364	41,364	0	0	0	0	0	41,364	0	0	0	733	08/31/2036
28617X-A@-2	ELEKTRA NORESTE SA CORP_BND 4.730% 12	12/13/2025	CALL 101.2880		23,600,104	23,300,000	23,300,000	23,300,000	0	0	0	0	0	23,300,000	0	0	0	1,402,194	12/13/2027
29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV SENIOR CO	11/25/2025	CALL 105.2240		526,120	500,000	498,650	499,501	0	98	0	98	0	499,511	0	489	489	73,226	01/17/2028
29245V-AB-1	EMPRESA NACIONAL DE TELECOMUNI SENIOR CO	09/25/2025	REDEMPTION 100.2670		11,259,989	11,230,000	11,203,385	11,227,756	0	32,405	0	32,405	0	11,259,989	0	0	0	573,432	08/01/2026
29268B-AC-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR	12/05/2025	LR-17SP-FI		5,134,452	5,000,000	5,216,800	5,139,024	0	(4,572)	0	(4,572)	0	5,134,452	0	0	0	248,389	09/15/2037
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV SENIOR COR	08/20/2025	LR-18SP		10,569,228	11,100,000	10,353,693	10,567,480	0	1,748	0	1,748	0	10,569,228	0	0	0	247,900	10/07/2039
29274F-AF-1	ENEL AMERICAS SA SENIOR CORP_BND 4.00	12/16/2025	JEFFERIES LLC		2,244,623	2,250,000	2,213,190	2,244,333	0	1,895	0	1,895	0	2,246,228	0	(1,606)	(1,606)	58,000	10/25/2026
29278D-AA-3	ENEL CHILE SA SENIOR CORP_BND 4.875%	11/04/2025	HSBC SECURITIES USA INC		6,691,878	6,606,000	7,656,354	7,037,622	0	(130,860)	0	(130,860)	0	6,983,288	0	(291,410)	(291,410)	288,943	06/12/2028
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV SENIOR COR	08/19/2025	AGL-HB-SA		2,041,215	2,300,000	2,032,096	2,040,707	0	2,304	0	2,304	0	2,041,215	0	0	0	86,090	06/15/2052
29441W-AC-9	MEGLOBAL BV SENIOR CORP_BND 144A 4.25	11/04/2025	MORGAN STANLEY & CO INT		4,987,500	5,000,000	5,585,000	5,139,621	0	(35,591)	0	(35,591)	0	5,104,030	0	(116,530)	(116,530)	107,431	11/03/2026
35177P-AL-1	ORANGE SA SENIOR CORP_BND 9.000% 03/0	08/01/2025	SECURITY WITHDRAW		3,799,247	3,150,000	4,381,493	3,682,043	0	(9,455)	0	(9,455)	0	3,672,588	0	126,658	126,658	118,125	03/01/2031
358070-AB-6	FRESNILLO PLC SENIOR CORP_BND 144A 4.	09/23/2025	VARIOUS		2,454,631	2,500,000	2,450,125	2,454,438	0	193	0	193	0	2,454,631	0	0	0	50,764	10/02/2050
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO	09/15/2025	GOLDMAN SACHS & CO LLC		5,174,972	5,240,000	6,308,080	6,051,676	0	(159,326)	0	(159,326)	0	6,037,321	0	(862,349)	(862,349)	910,560	11/15/2035
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO	08/01/2025	SECURITY WITHDRAW		19,155,800	20,000,000	22,021,265	21,812,983	0	36,922	0	36,922	0	21,849,904	0	(2,694,104)	(2,694,104)	186,538	11/15/2035
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO	12/11/2025	VARIOUS		13,362,933	12,458,000	13,488,812	13,444,065	0	(81,132)	0	(81,132)	0	13,362,933	0	0	0	316,477	11/15/2035
36190C-AA-5	GNL QUINTERO SA SENIOR CORP_BND 144A	12/16/2025	JEFFERIES LLC		387,334	386,056	386,056	386,056	0	0	0	0	0	386,056	0	1,278	1,278	15,753	07/31/2029
36190C-AA-5	GNL QUINTERO SA SENIOR CORP_BND 144A	07/31/2025	REDEMPTION 100.0000		892,996	892,996	896,240	893,840	0	(844)	0	(844)	0	892,996	0	0	0	20,691	07/31/2029
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO L SECURED C	07/22/2025	MORGAN STANLEY & CO LLC		1,481,563	1,900,000	1,957,575	1,947,346	0	(1,895)	0	(1,895)	0	1,945,451	0	(463,888)	(463,888)	19,383	09/30/2040
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO L SECURED C	12/05/2025	LR-17SP-FI		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	201,500	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L SECURED C	09/15/2025	VARIOUS		3,311,090	3,886,256	3,884,931	3,886,256	0	(1,056)	0	(1,056)	0	3,885,200	0	(574,110)	(574,110)	52,685	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO L SECURED C	09/30/2025	REDEMPTION 100.0000		10,116	10,116	10,078	10,085	0	31	0	31	0	10,116	0	0	0	149	09/30/2040
37231B-AA-6	GENM CAPITAL LABUAN LTD SENIOR CORP_BND	07/22/2025	MORGAN STANLEY & CO LLC		2,700,750	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(299,250)	(299,250)	88,639	04/19/2031
37959D-AC-8	GLOBO COMUNICACCES E PARTICIPA SENIOR CO	11/19/2025	VARIOUS		1,205,820	1,218,000	1,195,089	1,201,762	0	652	0	652	0	1,202,414	0	3,406	3,406	56,755	01/14/2032
39530M-AA-6	GREENKO POWER II LTD SENIOR CORP_BND 144	12/13/2025	REDEMPTION 100.0000		131,250	131,250	131,250	131,250	0	0	0	0	0	131,250	0	0	0	2,822	12/13/2028
400666-AA-1	GUARA NORTE SARL SECURED CORP_BND 144A	12/15/2025	REDEMPTION 100.0000		87,010	87,010	87,006	87,003	0	7	0	7	0	87,010	0	0	0	2,261	06/15/2034
404280-AF-6	HSBC HOLDINGS PLC SUB CORP_BND 7.625%	08/01/2025	SECURITY WITHDRAW		1,400,097	1,244,000	1,564,348	1,376,645	0	(1,543)	0	(1,543)	0	1,375,103	0	24,994	24,994	19,498	05/17/2032
404280-AH-2	HSBC HOLDINGS PLC SUB CORP_BND 6.500%	08/01/2025	VARIOUS		1,350,420	1,264,000	1,556,519	418,674	0	(1,222)	0	(1,222)	0	1,466,578	0	(116,158)	(116,158)	31,038	09/15/2037
404280-AH-2	HSBC HOLDINGS PLC SUB CORP_BND 6.500%	12/11/2025	LR-19SP		9,955,676	9,152,000	10,397,953	9,978,402	0	(22,726)	0	(22,726)	0	9,955,676	0	0	0	441,203	09/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404280-AJ-8	HSBC HOLDINGS PLC SUB CORP_BND 6.800%	08/01/2025	SECURITY WITHDRAW		311,767	284,000	334,722	318,522	0	(213)	0	(213)	0	318,308	0	(6,542)	(6,542)	3,219	06/01/2038
404280-AJ-8	HSBC HOLDINGS PLC SUB CORP_BND 6.800%	12/11/2025	LR-19SP		5,667,744	5,000,000	6,012,200	5,685,366	0	(17,621)	0	(17,621)	0	5,667,744	0	0	0	180,389	06/01/2038
404280-ER-6	HSBC HOLDINGS PLC SENIOR CORP_BND 5.1	12/12/2025	AGBKRILA		3,400,000	3,400,000	3,400,000	0	0	0	0	0	0	3,400,000	0	0	0	136,629	03/03/2031
445640-AB-1	HUNT OIL COMPANY OF PERU LLC SENIOR CORP	12/01/2025	VARIOUS		67,914	67,914	67,850	67,805	0	109	0	109	0	67,914	0	0	0	2,165	06/01/2028
44963H-AB-1	IHS HOLDING LTD/KY SENIOR CORP_BND 144A	08/26/2025	HSBC BANK PLC		495,875	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(4,125)	(4,125)	7,639	11/29/2028
44963L-AC-0	IHS MAURITIUS NG HOLD CO LTD SENIOR CORP	08/26/2025	HSBC BANK PLC		1,377,700	1,374,950	1,402,449	1,374,950	0	0	0	0	0	1,374,950	0	2,750	2,750	103,580	09/18/2027
449691-AC-8	ILIAD HOLDING SAS SECURED CORP_BND 144A	08/26/2025	SIEBERT WILLIAMS SHANK LLC		2,293,201	2,256,000	2,296,315	2,278,253	0	(17,431)	0	(17,431)	0	2,266,308	0	26,893	26,893	136,864	10/15/2028
45082#-AA-0	IBERIA LAE OPERADORA UNIPERSON SECURED C	12/20/2025	REDEMPTION 100.0000		527,843	527,843	527,843	527,832	0	11	0	11	0	527,843	0	0	0	7,673	05/20/2033
450828-AA-2	IBERIA PASS THRU 2019-1B SUB CORP_BND	12/20/2025	VARIOUS		1,044,170	1,044,170	1,044,170	1,044,172	0	(2)	0	(2)	0	1,044,170	0	0	0	17,457	09/20/2029
45410L-AA-0	INDIA GREEN POWER HOLDINGS SECURED CORP_	08/26/2025	NOMURA SECURITIES INT INC		843,202	866,600	866,600	866,600	0	0	0	0	0	866,600	0	(23,398)	(23,398)	17,813	02/22/2027
455881-AD-4	INDUSTRIAL AND COMMERCIAL BANK CAPSEC CO	09/21/2025	MATURITY		2,367,000	2,367,000	2,452,993	2,369,445	0	(7,843)	0	(7,843)	0	2,367,000	0	0	0	115,392	09/21/2025
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV SENIOR CORP	12/11/2025	LR-19SP		9,657,059	9,500,000	9,875,600	9,682,881	0	(25,822)	0	(25,822)	0	9,657,059	0	0	0	295,688	09/12/2029
456873-AF-5	TRANE TECHNOLOGIES FINANCING L SENIOR CO	12/26/2025	AGL-CRT2P		2,238,871	2,000,000	2,277,060	2,242,212	0	(6,580)	0	(6,580)	0	2,238,871	0	0	0	114,500	03/21/2049
46590X-AL-0	JBS USA HOLDING LUX SARL SENIOR CORP_BND	07/03/2025	CALL 102.7500		3,401,025	3,310,000	3,535,075	3,387,177	0	(500)	0	(500)	0	3,386,677	0	(76,677)	(76,677)	175,982	01/15/2030
466281-AA-0	KASPIKZ AO SENIOR CORP_BND 144A 6.250	12/12/2025	AGBKRILA		14,112,000	14,112,000	14,112,000	0	0	0	0	0	0	14,112,000	0	0	0	634,550	03/26/2030
48126P-AA-0	NK KAZMUNAYGAZ AO SENIOR CORP_BND 144A	09/15/2025	BARCLAYS BANK PLC		6,328,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(672,000)	(672,000)	103,444	04/14/2033
48129V-AD-8	DEVELOPMENT BANK OF KAZAKHSTAN SENIOR CO	09/17/2025	AGL-SAL-SA		599,893	601,000	599,798	0	0	46	0	46	0	599,893	0	0	0	15,213	04/07/2030
50066P-AB-6	KOREA NATIONAL OIL CORP SENIOR CORP_BND	11/04/2025	STANDARD CHARTERED BANK		1,112,597	1,120,000	1,218,661	1,134,969	0	(15,977)	0	(15,977)	0	1,128,377	0	(15,780)	(15,780)	31,115	04/14/2026
501955-AB-4	LG CHEM LTD SENIOR CORP_BND 144A 3.62	12/11/2025	LR-19SP		4,989,094	5,000,000	4,970,950	4,987,777	0	2,796	0	2,796	0	4,989,094	0	0	0	209,948	04/15/2029
524ESC-9Q-5	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP	10/02/2025	DIRECT		880	0	0	0	0	0	0	0	0	0	0	880	880	0	08/15/2009
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	10/05/2025	VARIOUS		219,135	219,135	224,038	219,792	0	(657)	0	(657)	0	219,135	0	0	0	3,888	07/05/2034
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	12/12/2025	VARIOUS		6,713,249	6,706,310	6,717,746	6,721,533	0	(8,284)	0	(8,284)	0	6,713,249	0	0	0	187,512	07/05/2034
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD SECURED CO	10/05/2025	VARIOUS		372,989	372,989	398,452	389,687	0	(16,698)	0	(16,698)	0	372,989	0	0	0	6,095	04/05/2036
539439-AM-1	LLOYDS BANKING GROUP PLC SUB CORP_BND	12/10/2025	MATURITY		20,170,000	20,170,000	20,459,808	20,187,197	0	(36,143)	0	(36,143)	0	20,170,000	0	0	0	924,190	12/10/2025
539439-AN-9	LLOYDS BANKING GROUP PLC SUB CORP_BND	09/15/2025	JP MORGAN SECURITIES LLC		2,120,566	2,188,000	2,529,109	2,471,051	0	(2,319)	0	(2,319)	0	2,468,732	0	(348,166)	(348,166)	33,823	12/01/2045
539439-AR-0	LLOYDS BANKING GROUP PLC SENIOR CORP_BND	10/02/2025	TD SECURITIES USA LLC		4,804,032	4,775,000	4,776,767	4,775,614	0	(158)	0	(158)	0	4,775,560	0	28,472	28,472	215,289	03/22/2028
55388R-AA-4	MV24 CAPITAL BV SECURED CORP_BND 144A	12/01/2025	VARIOUS		363,755	363,755	366,761	365,942	0	(2,187)	0	(2,187)	0	363,755	0	0	0	12,273	06/01/2034
55608J-AZ-1	MACQUARIE GROUP LTD SENIOR CORP_BND 144A	08/01/2025	SECURITY WITHDRAW		8,808,600	10,000,000	7,615,200	7,948,735	0	18,031	0	18,031	0	7,966,767	0	841,833	841,833	157,108	01/14/2033
58547D-AB-5	MELCO RESORTS FINANCE LTD SENIOR CORP_BN	09/24/2025	CALL 100.0000		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	52,617	04/26/2026
59126L-AB-4	METALLOINVEST FINANCE DAC SENIOR CORP_BN	10/21/2025	DIRECT		12,656	0	0	0	0	0	0	0	0	0	0	12,656	12,656	0	10/22/2028
592838-AA-4	MEXICO GENERADORA DE ENERGIA S SECURED C	12/06/2025	REDEMPTION 100.0000		73,902	73,902	75,824	74,860	0	(957)	0	(957)	0	73,902	0	0	0	0	12/06/2032
592838-AA-4	MEXICO GENERADORA DE ENERGIA S SECURED C	12/12/2025	AGL-SAL-SA		309,474	306,056	313,708	309,801	0	(327)	0	(327)	0	309,474	0	0	0	9,307	12/06/2032
59284B-AE-8	ORBIA ADVANCE CORPORATION SAB SENIOR COR	12/11/2025	LR-19SP		5,133,174	5,161,000	5,127,032	5,133,531	0	(357)	0	(357)	0	5,133,174	0	0	0	223,195	09/17/2044
60687Y-AR-0	MIZUHO FINANCIAL GROUP INC SENIOR CORP_B	10/02/2025	JANE STREET EXECUTION SERVICES		4,824,582	4,815,000	4,819,430	4,816,457	0	(386)	0	(386)	0	4,816,324	0	8,258	8,258	208,514	03/05/2028
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC SUB CORP_BND	08/01/2025	SECURITY WITHDRAW		3,823,890	4,386,000	3,763,407	3,821,602	0	44,615	0	44,615	0	3,828,140	0	(4,250)	(4,250)	99,338	09/13/2031
61238Q-AA-6	LYB FINANCE COMPANY BV SENIOR CORP_BND 1	08/01/2025	SECURITY WITHDRAW		22,174,938	21,121,000	27,689,645	22,228,988	0	(25,927)	0	(25,927)	0	22,203,061	0	(28,123)	(28,123)	646,303	03/15/2027
62856R-AD-7	PROSUS NV SENIOR CORP_BND 144A 4.850%	12/16/2025	JEFFERIES INTERNATIONAL		2,511,250	2,500,000	2,718,750	2,560,881	0	(32,076)	0	(32,076)	0	2,545,370	0	(34,120)	(34,120)	175,476	07/06/2027
62947Q-BC-1	NXP BV SENIOR CORP_BND 5.550% 12/01/2	12/12/2025	AGL-SAL-SA		9,085,177	9,000,000	9,253,530	9,099,395	0	(14,217)	0	(14,217)	0	9,085,177	0	0	0	269,175	12/01/2028
62983P-AA-3	NAKILAT INC SECURED CORP_BND 144A 6.0	12/31/2025	REDEMPTION 100.0000		841,501	841,501	842,539	1,708,901	0	2,066	0	2,066	0	841,501	0	0	0	25,646	12/31/2033
62983P-AA-3	NAKILAT INC SECURED CORP_BND 144A 6.0	12/12/2025	AGBKRILA		1,144,102	1,179,392	1,079,144	1,171,908	0	(27,806)	0	(27,806)	0	1,144,102	0	0	0	32,795	12/31/2033
62983P-AB-1	NAKILAT INC SECURED CORP_BND 144A 6.2	12/31/2025	REDEMPTION 100.0412		217,976	217,886	239,335	448,771	0	(19,381)	0	(19,381)	0	217,976	0	0	0	6,831	12/31/2033
632525-AS-0	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND	08/01/2025	SECURITY WITHDRAW		8,254,022	8,600,000	8,600,000	8,600,000	0	0	0	0	0	8,600,000	0	(345,978)	(345,978)	337,298	08/02/2034
632525-BC-4	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND	12/12/2025	AGBKRILA		9,826,755	10,000,000	9,788,200	9,818,156	0	8,600	0	8,600	0	9,826,755	0	0	0	594,683	01/12/2033
632525-CF-6	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND	08/01/2025	SECURITY WITHDRAW		10,261,500	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	261,500	261,500	322,971	01/14/2036
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUB CORP_BND	08/01/2025	SECURITY WITHDRAW		44,677,442	45,800,000	45,751,858	45,784,941	0	(11,727)	0	(11,727)	0	45,773,214	0	(1,095,772)	(1,095,772)	540,535	10/18/2032
65535H-BA-6	NOMURA HOLDINGS INC SENIOR CORP_BND 2	08/01/2025	SECURITY WITHDRAW		8,895,400	10,000,000	9,978,351	9,981,202	0	201	0	201	0	9,981,404	0	(1,086,004)	(1,086,004)	157,448	01/22/2032
656531-AD-2	EQUINOR ASA SENIOR CORP_BND 7.150% 11	11/15/2025	MATURITY		3,600,000	3,600,000	3,531,976	3,602,166	0	(5,025)	0	(5,025)	0	3,600,000	0	0	0	257,400	11/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68559B-AA-5	ORAZUL ENERGY PERU SA SENIOR CORP_BND 14	09/17/2025	CALL 100.0000		1,482,000	1,482,000	1,444,950	1,473,492	0	3,045	0	3,045	0	1,474,375	0	7,625	7,625	73,868	04/28/2027
69370P-AE-1	PERTAMINA PERSERO PT SENIOR CORP_BND 144	08/20/2025	LR-18SP		13,500,000	13,500,000	13,500,000	13,500,000	0	0	0	0	0	13,500,000	0	0	0	671,513	07/30/2049
69370P-AJ-0	PERTAMINA PERSERO PT SENIOR CORP_BND 144	12/05/2025	AGL-CRT6P		509,499	500,000	510,000	509,573	0	(75)	0	(75)	0	509,499	0	0	0	16,312	02/25/2060
706451-BG-5	PETROLEOS MEXICANOS SENIOR CORP_BND 6	08/28/2025	VARIOUS		6,866,862	7,660,000	8,147,226	7,960,318	0	(4,529)	0	(4,529)	0	7,955,789	0	(1,088,927)	(1,088,927)	101,734	06/15/2035
714264-AK-4	PERNOD-RICARD SA SENIOR CORP_BND 144A	09/15/2025	BARCLAYS CAPITAL INC		10,039,100	10,000,000	11,574,000	11,227,161	0	(12,133)	0	(12,133)	0	11,215,028	0	(1,175,928)	(1,175,928)	368,194	01/15/2042
714264-AK-4	PERNOD-RICARD SA SENIOR CORP_BND 144A	11/01/2025	SECURITY WITHDRAW		11,933,850	12,050,000	14,215,626	13,738,809	0	(25,987)	0	(25,987)	0	13,712,822	0	(1,778,971)	(1,778,971)	526,518	01/15/2042
714264-AK-4	PERNOD-RICARD SA SENIOR CORP_BND 144A	08/20/2025	LR-18SP		21,287,297	19,000,000	21,952,930	21,302,642	0	(15,345)	0	(15,345)	0	21,287,297	0	0	0	627,000	01/15/2042
71643V-AB-1	PETROLEOS MEXICANOS SENIOR CORP_BND 6	08/26/2025	JEFFERIES LLC		3,782,457	3,969,000	3,823,045	3,874,704	0	126,698	0	126,698	0	3,996,385	0	(213,928)	(213,928)	274,049	02/16/2032
71654Q-DC-3	PETROLEOS MEXICANOS SENIOR CORP_BND 6	08/26/2025	JEFFERIES LLC		1,483,500	1,500,000	1,518,750	1,512,206	0	(1,941)	0	(1,941)	0	1,511,392	0	(27,892)	(27,892)	112,290	01/23/2030
71654Q-DF-6	PETROLEOS MEXICANOS SENIOR CORP_BND 6	08/26/2025	VARIOUS		2,290,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(709,500)	(709,500)	225,296	01/28/2060
71654Q-DL-3	PETROLEOS MEXICANOS SENIOR CORP_BND 8	08/26/2025	JEFFERIES LLC		1,688,000	1,600,000	1,561,632	1,576,015	0	3,879	0	3,879	0	1,577,415	0	110,585	110,585	103,056	06/02/2029
716973-AG-7	PFIZER INVESTMENT ENTERPRISES SENIOR COR	08/19/2025	AGL-HB-SA		903,696	905,000	903,652	903,693	0	3	0	3	0	903,696	0	0	0	12,124	05/19/2053
74365P-AE-8	PROSUS NV SENIOR CORP_BND 144A 3.832%	12/05/2025	AGL-CRT6P		744,978	750,000	744,375	744,955	0	23	0	23	0	744,978	0	0	0	23,950	02/08/2051
74365P-AG-3	PROSUS NV SENIOR CORP_BND 144A 3.257%	12/16/2025	JEFFERIES INTERNATIONAL		1,777,986	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(22,014)	(22,014)	82,728	01/19/2027
74390T-AA-7	SORIK MARAPI GEOTHERMAL POWER SECURED CO	08/05/2025	REDEMPTION 100.0000		225,045	225,045	221,388	221,744	0	3,301	0	3,301	0	225,045	0	0	0	8,721	08/05/2031
75102X-AC-0	RAIZEN FUELS FINANCE SA SENIOR CORP_BND	08/20/2025	LR-18SP		28,664,941	29,745,000	28,658,415	0	0	1,582	0	1,582	0	28,664,941	0	0	0	953,245	03/05/2054
75405U-AD-8	QATARENERGY LNG S3 SECURED CORP_BND 144A	09/30/2025	REDEMPTION 100.0000		6,637,500	6,637,500	6,634,456	6,637,225	0	276	0	276	0	6,637,500	0	0	0	210,143	09/30/2027
780097-BG-5	NATWEST GROUP PLC SENIOR CORP_BND 4.8	08/01/2025	SECURITY WITHDRAW		16,933,056	16,800,000	16,800,000	16,802,736	0	(3,173)	0	(3,173)	0	16,800,000	0	133,056	133,056	577,582	05/18/2029
78319M-AA-1	RUTAS 2 AND 7 FINANCE LTD SECURED CORP_B	09/30/2025	REDEMPTION 100.0000		50,000	50,000	35,500	39,869	0	10,131	0	10,131	0	50,000	0	0	0	0	09/30/2036
78448T-AM-4	SMBC AVIATION CAPITAL FINANCE SENIOR COR	09/17/2025	AGL-SRA-SA		3,734,183	3,750,000	3,733,463	0	0	313	0	313	0	3,734,183	0	0	0	95,969	04/03/2034
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PL SENIOR CO	08/01/2025	SECURITY WITHDRAW		17,626,320	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	(373,680)	(373,680)	512,282	11/03/2028
80281L-AU-9	SANTANDER UK GROUP HOLDINGS PL SENIOR CO	08/01/2025	SECURITY WITHDRAW		18,062,528	18,060,000	18,060,000	18,060,000	0	0	0	0	0	18,060,000	0	2,528	2,528	341,194	09/11/2030
80414L-2D-6	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144	11/04/2025	CITIGROUP GLOBAL MARK LIMI		9,780,000	10,000,000	10,720,000	10,358,790	0	(31,437)	0	(31,437)	0	10,327,353	0	(547,353)	(547,353)	193,472	04/16/2029
80414L-2F-1	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144	08/20/2025	LR-18SP		17,276,456	17,500,000	17,246,775	17,277,069	0	(613)	0	(613)	0	17,276,456	0	0	0	265,842	04/16/2049
822582-AD-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	12/11/2025	LR-19SP		1,541,701	1,220,000	1,653,222	0	0	21,802	0	21,802	0	1,541,701	0	0	0	38,239	12/15/2038
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	09/15/2025	GOLDMAN SACHS & CO LLC		1,418,224	1,600,000	1,596,816	1,597,669	0	(179)	0	(179)	0	1,597,490	0	(179,266)	(179,266)	24,306	05/11/2045
822582-CE-0	SHELL INTERNATIONAL FINANCE BV SENIOR CO	08/20/2025	LR-18SP		742,105	700,000	747,481	742,289	0	(184)	0	(184)	0	742,105	0	0	0	6,319	11/07/2049
822582-CH-3	SHELL INTERNATIONAL FINANCE BV SENIOR CO	08/27/2025	VARIOUS		15,070,398	14,720,000	15,112,794	15,072,661	0	(2,263)	0	(2,263)	0	15,070,398	0	0	0	185,580	04/06/2050
82460C-AJ-3	SHINHAN BANK SUB CORP_BND 144A 3.875%	07/22/2025	MORGAN STANLEY & CO LLC		1,810,201	1,821,000	1,809,364	1,820,002	0	730	0	730	0	1,820,070	0	(9,869)	(9,869)	58,607	03/24/2026
82938N-AJ-3	SINOPEC GROUP OVERSEAS DEVELOP SENIOR CO	08/20/2025	LR-18SP		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	187,778	09/13/2047
83363R-AA-5	SOCIEDAD CONCESIONARIA AUTOPIS SECURED C	12/15/2025	REDEMPTION 100.0000		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	55,849	12/15/2026
83368R-CF-7	SOCIETE GENERALE SA SRBN CORP_BND 144A	08/01/2025	SECURITY WITHDRAW		23,449,500	22,500,000	22,696,200	0	0	(2,017)	0	(2,017)	0	22,684,501	0	764,999	764,999	411,750	04/13/2033
853254-BP-4	STANDARD CHARTERED PLC SENIOR CORP_BND 1	08/01/2025	SECURITY WITHDRAW		9,837,700	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(162,300)	(162,300)	298,958	05/21/2030
85325C-2E-1	STANDARD CHARTERED PLC SENIOR CORP_BND 1	08/01/2025	SECURITY WITHDRAW		10,604,600	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	604,600	604,600	328,700	01/21/2036
86156*-AB-7	STOLT-NIELSEN LTD LN1 CORP_BND 5.880%	07/17/2025	REDEMPTION 100.0000		360,000	360,000	360,000	360,000	0	0	0	0	0	360,000	0	0	0	10,584	07/17/2031
86156*-AC-5	STOLT-NIELSEN LTD LN1 CORP_BND 5.980%	07/17/2025	REDEMPTION 100.0000		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	13,156	07/17/2034
86210M-AC-0	STORA ENSO OYJ SENIOR CORP_BND 144A 7	12/11/2025	LR-19SP		2,765,071	3,500,000	2,432,500	2,738,652	0	26,420	0	26,420	0	2,765,071	0	0	0	167,052	04/15/2036
86964W-AF-9	SUZANO AUSTRIA GMBH SENIOR CORP_BND 6	12/16/2025	BOFA SECURITIES INC		8,228,000	8,000,000	8,580,000	8,235,981	0	(32,037)	0	(32,037)	0	8,203,944	0	24,056	24,056	442,667	01/15/2029
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC SECURED CO	07/31/2025	VARIOUS		18,420	18,420	18,420	0	0	0	0	0	0	18,420	0	0	0	334	01/31/2049
87938W-AC-7	TELEFONICA EMISIONES SAU SENIOR CORP_BND	12/11/2025	LR-19SP		6,879,888	6,500,000	6,979,595	4,126,738	0	(12,492)	0	(12,492)	0	6,879,888	0	0	0	218,786	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU SENIOR CORP_BND	08/19/2025	AGL-HB-SA		2,077,198	2,100,000	1,995,630	2,075,335	0	8,732	0	8,732	0	2,077,198	0	0	0	81,855	03/08/2027
87938W-AU-7	TELEFONICA EMISIONES SAU SENIOR CORP_BND	12/26/2025	AGL-CRT5P		1,191,546	1,030,000	1,211,733	979,379	0	212,167	0	212,167	0	1,191,546	0	0	0	43,403	03/08/2047
88032W-AN-6	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	11/04/2025	MIZUHO SECURITIES USA LLC		5,004,250	5,000,000	5,451,500	5,217,318	0	(49,410)	0	(49,410)	0	5,196,840	0	(192,590)	(192,590)	212,000	04/11/2029
88032W-AU-0	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	07/22/2025	MORGAN STANLEY & CO LLC		3,665,440	4,000,000	3,998,920	3,999,556	0	(71)	0	(71)	0	3,999,443	0	(334,003)	(334,003)	61,078	06/03/2030
88032W-AV-8	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	08/20/2025	LR-18SP		3,014,315	3,000,000	3,016,075	3,014,508	0	(193)	0	(193)	0	3,014,315	0	0	0	21,060	06/03/2050
89153V-AW-9	TOTALENERGIES CAPITAL INTERNAT SENIOR CO	08/20/2025	VARIOUS		5,502,765	5,580,000	5,498,865	5,503,162	0	(397)	0	(397)	0	5,502,765	0	0	0	24,432	06/29/2060

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89153V-AX-7	TOTALENERGIES CAPITAL INTERNAT SENIOR CO	08/19/2025	AGL-HB-SA		1,243,173	1,500,000	1,211,985	1,241,677	0	6,939	0	6,939	0	1,243,173	0	0	0	28,740	06/29/2041
89366L-AE-4	TRANSELEC SA SENIOR CORP_BND 144A 3.8	11/04/2025	LARRAIN VIAL SA CORREDORA		4,868,750	5,000,000	5,485,000	5,223,534	0	(22,965)	0	(22,965)	0	5,200,569	0	(331,819)	(331,819)	157,691	01/12/2029
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNAC SENIOR CO	12/16/2025	LARRAIN VIAL SA CORREDORA		4,050,000	4,000,000	4,001,750	4,000,757	0	(161)	0	(161)	0	4,000,595	0	49,405	49,405	139,367	11/01/2028
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SENIOR CO	12/16/2025	LARRAIN VIAL SA CORREDORA		4,069,800	4,080,000	3,891,600	4,042,323	0	8,854	0	8,854	0	4,051,177	0	18,623	18,623	109,338	04/30/2028
89629L-AA-5	CONTINUUM TRINETHRA RENEWABLES SECURED C	12/26/2025	REDEMPTION 100.0000		11,875	11,875	11,905	0	0	(31)	0	(31)	0	11,875	0	0	0	445	06/26/2033
90351D-AB-3	UBS GROUP AG SENIOR CORP_BND 144A 4.1	08/18/2025	LONDON SCHOOL OF ECONOMICS		8,896,173	8,900,000	8,794,624	8,895,996	0	10,815	0	10,815	0	8,898,304	0	(2,131)	(2,131)	331,433	09/24/2025
90352J-AC-7	UBS GROUP AG SENIOR CORP_BND 144A 4.2	07/29/2025	VARIOUS		11,601,401	11,682,000	12,200,525	11,787,894	0	(4,436)	0	(4,436)	0	11,783,458	0	(182,057)	(182,057)	172,639	03/23/2028
90352J-AC-7	UBS GROUP AG SENIOR CORP_BND 144A 4.2	08/01/2025	SECURITY WITHDRAW		3,769,372	3,800,000	3,921,980	3,767,054	0	76,823	0	76,823	0	3,843,878	0	(74,506)	(74,506)	57,463	03/23/2028
91911T-AQ-6	VALE OVERSEAS LTD SENIOR CORP_BND 3.7	12/16/2025	VARIOUS		3,852,325	4,000,000	4,173,802	4,110,297	0	(23,914)	0	(23,914)	0	4,086,384	0	(234,059)	(234,059)	127,188	07/08/2030
91911T-AQ-6	VALE OVERSEAS LTD SENIOR CORP_BND 3.7	12/05/2025	LR-17SP-FI		5,134,841	5,000,000	5,275,000	5,147,489	0	(12,648)	0	(12,648)	0	5,134,841	0	0	0	171,875	07/08/2030
91911T-AS-2	VALE OVERSEAS LTD SENIOR CORP_BND 6.4	08/20/2025	LR-18SP		38,850,251	38,935,000	38,848,297	28,952,282	0	(588)	0	(588)	0	38,850,251	0	0	0	366,854	06/28/2054
92023R-AA-8	VALLOUREC SA SENIOR CORP_BND 144A 7.5	09/13/2025	CALL 103.0000		606,670	589,000	594,890	0	0	(403)	0	(403)	0	594,350	0	(5,350)	(5,350)	35,831	04/15/2032
927320-AA-9	VINCI SA SENIOR CORP_BND 144A 3.750%	07/23/2025	BARCLAYS CAPITAL INC		13,850,913	14,195,000	14,304,122	14,238,924	0	(6,027)	0	(6,027)	0	14,238,650	0	(387,737)	(387,737)	419,935	04/10/2029
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP_BND 5.	08/20/2025	LR-18SP		1,370,537	1,190,000	1,395,447	1,371,117	0	(580)	0	(580)	0	1,370,537	0	0	0	14,057	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP_BND 4.	08/19/2025	AGL-HB-SA		3,149,913	3,000,000	3,168,450	3,150,555	0	(642)	0	(642)	0	3,149,913	0	0	0	24,781	06/19/2049
92857W-BT-6	VODAFONE GROUP PLC SENIOR CORP_BND 5.	08/20/2025	VARIOUS		13,804,998	14,000,000	13,793,780	9,863,501	0	(4,269)	0	(4,269)	0	13,804,998	0	0	0	100,792	06/19/2059
92857W-CA-6	VODAFONE GROUP PLC SENIOR CORP_BND 5.	08/20/2025	LR-18SP		1,090,773	1,143,000	1,090,388	0	0	95	0	95	0	1,090,773	0	0	0	9,676	06/28/2054
948596-AE-1	WEIBO CORP SENIOR CORP_BND 3.375% 07/	07/22/2025	MORGAN STANLEY & CO LLC		6,538,700	7,000,000	6,953,100	6,973,479	0	119	0	119	0	6,973,598	0	(434,898)	(434,898)	127,969	07/08/2030
948596-AE-1	WEIBO CORP SENIOR CORP_BND 3.375% 07/	12/05/2025	LR-17SP-FI		7,973,428	8,000,000	7,946,960	7,971,313	0	2,115	0	2,115	0	7,973,428	0	0	0	247,500	07/08/2030
961214-EF-6	WESTPAC BANKING CORP SUB CORP_BND 4.1	08/01/2025	SECURITY WITHDRAW		5,317,675	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	(182,325)	(182,325)	117,420	07/24/2034
97342V-AA-2	WINDMW GMBH SECURED CORP_BND 144A 5.0	09/30/2025	TAX FREE EXCHANGE		55,818,729	55,531,035	56,634,664	55,864,185	0	(45,456)	0	(45,456)	0	55,818,729	0	0	0	696,915	06/30/2027
A8372T-AC-2	SUZANO AUSTRIA GMBH SENIOR CORP_BND 7	08/20/2025	LR-18SP		2,998,654	2,795,000	3,003,006	2,999,291	0	(637)	0	(637)	0	2,998,654	0	0	0	84,238	03/16/2047
B95508-AM-3	UMICORE SA SENIOR CORP_BND 5.820% 07/	11/12/2025	AGLTFCP		32,000,000	32,000,000	32,000,000	32,000,000	0	0	0	0	0	32,000,000	0	0	0	1,531,307	07/18/2034
BID2SH-XS-7	THAMES WATER SUPER SENIOR ISSU SENIOR CO	09/30/2025	TAX FREE EXCHANGE		4,283,075	4,641,743	4,230,290	0	0	52,785	0	52,785	(106,080)	4,283,075	0	0	0	163,559	10/10/2027
BRT1VK-E7-8	GREENE KING FINANCE PLC SECURED CORP_BND	09/15/2025	REDEMPTION 100.0000		74,776	74,776	58,167	0	0	8,349	0	8,349	(6,291)	74,776	6,535	0	6,535	766	03/15/2035
BRT1VK-E7-8	GREENE KING FINANCE PLC SECURED CORP_BND	12/11/2025	LR-19SP		2,746,692	3,133,505	2,670,937	0	0	(3,440)	0	(3,440)	(288,852)	2,746,692	0	0	0	68,912	03/15/2035
F1233N-GN-4	BNP PARIBAS SA SRBN CORP_BND 1.250% 0	12/11/2025	LR-19SP		8,978,564	11,408,920	8,094,172	0	0	267,723	0	267,723	0	8,978,564	0	0	0	219,992	07/13/2031
F7629A-QE-0	ENGIE SA SENIOR CORP_BND 5.750% 10/28	08/20/2025	LR-18SP		4,805,305	5,148,570	4,800,772	0	0	1,364	0	1,364	0	4,805,305	0	0	0	240,890	10/28/2050
G0372V-CR-3	ANGLIAN WATER SERVICES FINANCI SECURED C	08/20/2025	LR-18SP		3,531,923	3,723,296	3,515,536	0	0	1,904	0	1,904	0	3,531,923	0	0	0	290,155	06/20/2039
G08820-DU-6	BAT INTERNATIONAL FINANCE PLC SENIOR COR	12/05/2025	AGL-CRT10P		2,858,821	2,386,260	3,027,305	2,975,666	0	(41,937)	0	(41,937)	160,387	2,858,821	0	0	0	146,879	11/24/2034
G1518P-AA-8	JUTURNA EUROPEAN LOAN CONDUIT SENIOR SEN	11/10/2025	PAYDOWN		82,651	82,651	75,984	84,258	0	873	0	873	(8,009)	82,651	5,529	0	5,529	1,588	08/10/2033
G15820-DK-9	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	12/05/2025	LR-17SP-FI		9,344,009	10,637,578	8,903,972	0	0	130,212	0	130,212	0	9,344,009	0	0	0	367,125	11/21/2031
G17937-AB-2	BUNZL FINANCE PLC SENIOR CORP_BND 1.5	12/05/2025	LR-17SP-FI		1,268,319	1,529,043	1,157,409	1,379,922	0	41,977	0	41,977	(12,164)	1,268,319	0	0	0	26,917	10/30/2030
G2479P-HS-7	COVENTRY BUILDING SOCIETY SRBN CORP_BND	12/11/2025	LR-19SP		6,354,412	7,645,217	5,829,401	0	0	202,745	0	202,745	(61,015)	6,354,412	0	0	0	162,395	12/20/2030
G2958*-AA-9	ABP FOOD GROUP SENIOR CORP_BND 4.410%	10/22/2025	REDEMPTION 100.0000		2,892,158	2,892,158	3,081,688	2,973,364	0	(5,237)	0	(5,237)	88,317	2,892,158	(164,286)	0	(164,286)	63,772	10/22/2027
G2958*-AB-7	ABP FOOD GROUP SENIOR CORP_BND 2.950%	10/22/2025	REDEMPTION 100.0000		4,789,802	4,789,802	5,162,500	4,842,190	0	0	0	0	320,310	4,789,802	(372,698)	0	(372,698)	70,650	10/22/2027
G37050-AH-0	GACI FIRST INVESTMENT CO SENIOR CORP_BND	08/20/2025	LR-18SP		3,022,366	3,368,000	3,018,570	3,021,732	0	634	0	634	0	3,022,366	0	0	0	101,578	01/29/2054
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L SECURED C	09/30/2025	REDEMPTION 100.0000		123,854	123,854	100,569	100,992	0	22,861	0	22,861	0	123,854	0	0	0	1,821	09/30/2040
G40880-AD-1	GREENE KING FINANCE PLC SENIOR ABS_ABS _	09/15/2025	PAYDOWN		132,093	132,093	112,669	126,555	0	6,024	0	6,024	(12,029)	132,093	11,544	0	11,544	1,771	09/15/2031
G40880-AD-1	GREENE KING FINANCE PLC SENIOR ABS_ABS _	12/05/2025	LR-17SP-FI		3,976,377	4,104,380	3,836,077	4,308,825	0	77,101	0	77,101	(409,548)	3,976,377	0	0	0	115,327	09/15/2031
G4158G-AJ-8	GREENE KING FINANCE PLC SECURED CORP_BND	09/15/2025	REDEMPTION 100.0000		70,823	70,823	54,083	62,021	0	8,508	0	8,508	(5,895)	70,823	6,189	0	6,189	641	03/15/2035
G4158G-AJ-8	GREENE KING FINANCE PLC SECURED CORP_BND	12/11/2025	LR-19SP		2,114,923	2,435,086	2,037,559	2,336,643	0	375	0	375	(222,095)	2,114,923	0	0	0	47,342	03/15/2035
G4202Z-AB-9	GUINNESS PARTNERSHIP LTD SECURED CORP_BN	08/20/2025	LR-18SP		724,063	1,774,720	693,525	0	0	1,538	0	1,538	(170,111)	724,063	0	0	0	14,156	04/22/2055
G4339*-AA-5	HAVILA SIRIUS FINANCE DAC SENIOR CORP_BN	12/08/2025	REDEMPTION 100.0000		2,906,537	2,906,537	2,906,537	2,906,537	0	0	0	0	0	2,906,537	0	0	0	34,214	12/08/2031
G463DA-AD-8	HSBC HOLDINGS PLC SUB CORP_BND 6.000%	08/20/2025	LR-18SP		4,786,473	5,469,728	4,738,535	0	0	3,558	0	3,558	(621,329)	4,786,473	0	0	0	139,119	03/29/2040
G4721V-LE-2	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	12/11/2025	LR-19SP		1,028,349	1,163,214	989,499	0	0	11,898	0	11,898	0	1,028,349	0	0	0	93,799	06/07/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G4R1K3-AD-7	HEATHROW FUNDING LTD SECURED CORP_BND	12/11/2025	LR-19SP		3,524,112	3,380,513	3,572,120	0	0	(18,902)	0	(18,902)	(35,141)	3,524,112	0	0	0	118,392	12/10/2031
G5542Z-AB-5	LIVEWEST TREASURY PLC SECURED CORP_BND	08/20/2025	LR-18SP		883,056	2,218,400	845,210	0	0	2,474	0	2,474	0	883,056	0	0	0	25,757	02/18/2056
G5723*-AA-6	LYCEUM SOLAR FINCO LTD CORP_BND 6.120	09/30/2025	REDEMPTION 100.0000		3,739,512	3,739,512	3,352,588	0	0	41,871	0	41,871	(381,855)	3,739,512	344,486	0	344,486	37,462	12/31/2035
G5723*-AB-4	LYCEUM SOLAR FINCO LTD CORP_BND 6.120	09/30/2025	REDEMPTION 100.0000		3,719,471	3,719,471	3,335,859	0	0	41,662	0	41,662	(379,949)	3,719,471	341,386	0	341,386	37,319	12/31/2035
G6217F-AE-5	MMC FINANCE DAC SENIOR CORP_BND 2.800	10/27/2025	VARIOUS		21,000	0	21,000	21,000	0	0	0	0	0	21,000	0	0	0	0	10/27/2026
G6374W-CA-3	NATIONAL GRID ELECTRICITY TRAN SENIOR CO	12/05/2025	LR-17SP-FI		1,513,432	1,894,873	1,436,825	1,657,710	0	28,838	0	28,838	(14,725)	1,513,432	0	0	0	95,757	02/06/2035
G6374W-DG-9	NATIONAL GRID ELECTRICITY TRAN SENIOR CO	08/20/2025	LR-18SP		1,416,678	1,330,400	1,440,650	0	0	(1,133)	0	(1,133)	0	1,416,678	0	0	0	9,137	04/17/2040
G7123J-AA-6	PLATFORM HG FINANCING PLC SECURED CORP_B	08/20/2025	LR-18SP		816,748	2,218,400	775,486	0	0	2,715	0	2,715	0	816,748	0	0	0	23,143	08/10/2055
G80571-AE-5	SEVERN TRENT UTILITIES FINANCE SENIOR CO	12/05/2025	AGL-CRT10P		1,278,473	1,529,043	1,210,131	1,399,579	0	25,773	0	25,773	(12,425)	1,278,473	0	0	0	73,236	02/22/2033
G8729*-AB-2	METER SERVE HOLDCO 2 LTD SECURED CORP_BN	09/30/2025	REDEMPTION 100.0000		2,972,520	2,972,520	2,739,686	3,025,733	0	0	0	0	(286,046)	2,972,520	232,834	0	232,834	42,135	06/30/2043
G8765X-AA-6	TESCO PROPERTY FINANCE 3 PLC SENIOR SENI	10/13/2025	PAYDOWN		124,091	124,091	118,703	132,433	0	(5,062)	0	(5,062)	(14,443)	124,091	11,163	0	11,163	2,685	04/13/2040
G8765Y-AA-4	TESCO PROPERTY FINANCE 4 PLC SENIOR SENI	10/13/2025	PAYDOWN		122,029	122,029	115,440	128,907	0	(3,797)	0	(3,797)	(14,059)	122,029	10,977	0	10,977	2,667	10/13/2040
G87818-AL-3	THAMES WATER UTILITIES LTD SENIOR CORP_B	11/17/2025	VARIOUS		4,068,244	0	3,611,143	3,611,143	0	0	0	0	(457,101)	4,068,244	457,101	0	457,101	0	11/16/2037
G87818-AM-1	THAMES WATER UTILITIES LTD SENIOR CORP_B	11/17/2025	CAPITAL DISTRIBUTION		717,476	0	634,281	634,281	0	0	0	0	(83,195)	717,476	83,195	0	83,195	0	11/16/2042
G929RZ-AQ-9	UNITED UTILITIES WATER FINANCE SENIOR CO	08/20/2025	LR-18SP		9,560,814	9,255,750	9,673,462	0	0	(10,271)	0	(10,271)	0	9,560,814	0	0	0	85,532	02/10/2038
G9559G-AB-9	NATIONAL GRID ELECTRICITY DIST SENIOR CO	12/11/2025	LR-19SP		3,838,246	3,789,746	3,853,110	0	0	(4,670)	0	(4,670)	0	3,838,246	0	0	0	153,157	04/16/2032
G98149-AH-3	WYNN MACAU LTD SENIOR CORP_BND 5.625%	08/26/2025	STANDARD CHARTERED BANK		5,143,520	5,185,000	4,938,713	5,005,288	0	33,027	0	33,027	0	5,013,292	0	130,228	130,228	292,466	08/26/2028
G9861A-AB-5	YORKSHIRE WATER FINANCE PLC SECURED CORP	12/05/2025	AGL-CRT10P		1,247,100	1,163,214	1,256,469	1,380,525	0	(4,160)	0	(4,160)	(12,411)	1,247,100	0	0	0	104,271	08/19/2039
L17666-AE-5	CK HUTCHISON GROUP TELECOM FIN SENIOR CO	12/11/2025	LR-19SP		2,714,638	2,651,400	2,739,877	2,809,292	0	(6,312)	0	(6,312)	150,445	2,714,638	0	0	0	81,095	10/17/2034
L2848U-AA-0	EIG PEARL HOLDINGS SARL SECURED CORP_BND	08/20/2025	LR-18SP		3,459,637	4,285,000	3,438,713	3,455,367	0	4,270	0	4,270	0	3,459,637	0	0	0	90,336	11/30/2046
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA R SECURED C	08/04/2025	LR-17SP-FI		5,039,959	4,814,000	5,053,737	5,041,138	0	(8,556)	0	(8,556)	0	5,039,959	0	0	0	141,026	02/23/2042
L5829P-AC-3	KERNEL HOLDING SA SENIOR CORP_BND 6.7	10/27/2025	CAPITAL DISTRIBUTION		33,750	0	33,750	33,750	0	0	0	0	0	33,750	0	0	0	0	10/27/2027
L7598*-AF-7	PILI 1 PORTFOLIO SCSP CORP_BND 5.000%	07/01/2025	SECURITY WITHDRAW		17,667,750	17,667,750	16,284,750	0	0	0	0	0	(1,323,000)	17,667,750	1,383,000	0	1,383,000	137,416	05/05/2045
L7909C-AD-9	RAIZEN FUELS FINANCE SA SENIOR CORP_BND	12/26/2025	VARIOUS		22,020,539	21,637,000	22,023,758	12,226,253	0	25,018	0	25,018	0	22,020,539	0	0	0	745,299	03/05/2054
N00927-GL-6	AEGON LTD SENIOR CORP_BND 6.625% 12/1	08/20/2025	VARIOUS		8,985,677	7,107,635	9,454,922	9,905,338	0	(68,400)	0	(68,400)	(52,539)	8,985,677	0	0	0	349,306	12/16/2039
N15516-AH-5	BRASKEM NETHERLANDS FINANCE BV SENIOR CO	12/05/2025	GOLDMAN SACHS & CO LLC		2,988,900	8,100,000	8,577,448	8,530,305	0	(61,004)	0	(61,004)	0	8,501,362	0	(5,512,462)	(5,512,462)	967,725	01/12/2031
N30330-AD-4	EON INTERNATIONAL FINANCE BV SENIOR CORP	12/05/2025	LR-17SP-FI		3,320,495	3,192,017	3,359,566	0	0	(15,954)	0	(15,954)	(33,093)	3,320,495	0	0	0	334,163	06/07/2032
N484BN-CL-0	JT INTERNATIONAL FINANCIAL SER SENIOR CO	12/11/2025	LR-19SP		1,942,997	2,433,076	1,824,710	2,123,007	0	45,351	0	45,351	(18,822)	1,942,997	0	0	0	87,166	09/28/2033
N7163R-AY-9	PROSUS NV SENIOR CORP_BND 4.987% 01/1	08/20/2025	LR-18SP		9,992,805	12,975,000	9,971,288	0	0	5,735	0	5,735	0	9,992,805	0	0	0	381,048	01/19/2052
N8119Z-AM-0	SHELL INTERNATIONAL FINANCE BV SENIOR CO	08/20/2025	LR-18SP		714,317	1,774,720	675,494	0	0	2,358	0	2,358	0	714,317	0	0	0	34,552	09/10/2052
N9219H-AP-0	VEON HOLDINGS BV SENIOR CORP_BND 3.37	11/25/2025	DIRECT		5,063	0	0	0	0	0	0	0	0	0	0	5,062	5,062	0	11/25/2027
N93695-TC-3	VOLKSWAGEN INTERNATIONAL FINAN SENIOR CO	12/11/2025	LR-19SP		1,484,437	1,612,130	1,440,664	0	0	13,041	0	13,041	0	1,484,437	0	0	0	75,499	11/17/2031
P0156P-AC-3	SIGMA FOODS SAB DE CV SENIOR CORP_BND	08/04/2025	LR-17SP-FI		4,601,031	5,159,000	4,578,613	4,599,786	0	7,616	0	7,616	0	4,601,031	0	0	0	305,420	03/25/2044
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS SECURED C	11/30/2025	REDEMPTION 100.0000		9,015	9,015	7,415	7,707	0	1,308	0	1,308	0	9,015	0	0	0	197	05/31/2030
P0R12R-AA-8	FIEMEX ENERGIA - BANCO ACTINVE SECURED C	08/26/2025	BOFA SECURITIES INC		6,194,148	6,009,408	5,903,743	0	0	(1,783)	0	(1,783)	0	5,903,810	0	290,338	290,338	250,517	01/31/2041
P0R12R-AA-8	FIEMEX ENERGIA - BANCO ACTINVE SECURED C	07/31/2025	VARIOUS		56,923	56,923	56,586	18,425	0	333	0	333	0	56,923	0	0	0	2,063	01/31/2041
P3143N-BR-4	CORPORACION NACIONAL DEL COBRE SENIOR CO	08/20/2025	LR-18SP		4,194,602	4,069,000	4,196,156	4,194,847	0	(245)	0	(245)	0	4,194,602	0	0	0	116,068	09/08/2053
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO SENIOR COR	08/20/2025	LR-18SP		2,034,928	2,500,000	2,026,250	0	0	1,380	0	1,380	0	2,034,928	0	0	0	49,063	09/14/2047
P37115-AH-8	EMPRESA NACIONAL DE TELECOMUNI SENIOR CO	12/05/2025	BOFA SECURITIES INC		2,662,500	3,000,000	2,245,500	2,353,401	0	74,651	0	74,651	0	2,394,146	0	268,354	268,354	112,850	09/14/2032
P7200A-AA-1	NIAGARA ENERGY SAC SENIOR CORP_BND 5.	09/17/2025	VARIOUS		3,672,287	3,704,000	3,670,664	0	0	1,623	0	1,623	0	3,672,287	0	0	0	204,555	10/03/2034
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO	08/20/2025	LR-18SP		351,550	500,000	349,250	351,206	0	344	0	344	0	351,550	0	0	0	7,826	09/10/2051
Q04579-AG-5	APA INFRASTRUCTURE LTD SENIOR CORP_BND	12/05/2025	AGL-CRT10P		3,975,847	4,587,130	3,756,401	4,349,473	0	83,639	0	83,639	(38,605)	3,975,847	0	0	0	216,265	07/18/2031
Q4822#-AC-0	ISPT FINANCE PTY LTD SENIOR CORP_BND	12/08/2025	VARIOUS		27,793,500	27,793,500	28,375,200	27,524,700	0	0	0	0	850,500	27,793,500	(581,700)	0	(581,700)	136,524	08/28/2034
Q5011#-AE-4	HOTEL PROPERTY INVESTMENTS LTD CORP_BND	07/01/2025	CALL 100.0000		4,055,233	4,055,233	4,534,333	4,043,510	0	0	0	0	490,824	4,055,233	(479,101)	0	(479,101)	72,922	08/10/2033
Q57085-HZ-0	MACQUARIE GROUP LTD SENIOR CORP_BND 2	12/05/2025	LR-17SP-FI		8,128,391	9,905,919	7,514,333	0	0	182,943	0	182,943	0	8,128,391	0	0	0	271,959	10/01/2031
Q6291#-AA-1	MONASH UNIVERSITY CORP_BND 3.760% 02/	08/24/2025	REDEMPTION 100.0000		540,000	540,000	540,000	540,000	0	0	0	0	0	540,000	0	0	0	10,152	02/24/2040
Q88068-AA-7	TEC HEDLAND PTY LTD SECURED CORP_BND	12/30/2025	REDEMPTION 100.0000		426,265	426,265	456,386	420,488	0	0	0	0	35,899	426,265	(30,121)	0	(30,121)	2,243	06/30/2042
V3855M-AA-5	GREENKO POWER II LTD SECURED CORP_BND	12/13/2025	REDEMPTION 100.0000		431,288	431,288	375,789	346,209	0	41,759	0	41,759	0	431,288	0	0	0	9,273	12/13/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
W3569*-AA-0	NORDIQUS HOLDING NEWCO AB SECURED CORP_B	10/03/2025	REDEMPTION 100.0000		287,613	287,613	267,445	285,712	0	0	0	0	(18,267)	287,613	20,168	0	20,168	4,774	10/03/2034
W3569*-AB-8	NORDIQUS HOLDING NEWCO AB SECURED CORP_B	10/03/2025	REDEMPTION 100.0000		295,788	295,788	275,047	293,833	0	0	0	0	(18,786)	295,788	20,741	0	20,741	5,141	10/03/2039
W3569*-AC-6	NORDIQUS HOLDING NEWCO AB SECURED CORP_B	10/03/2025	REDEMPTION 100.0000		46,795	46,795	44,790	46,403	0	0	0	0	(1,613)	46,795	2,005	0	2,005	968	10/03/2034
W3569*-AD-4	NORDIQUS HOLDING NEWCO AB SECURED CORP_B	10/03/2025	REDEMPTION 100.0000		40,541	40,541	38,804	40,201	0	0	0	0	(1,397)	40,541	1,737	0	1,737	855	10/03/2039
W6447@-AE-1	NORDIQUS INFRASTRUCTURE AB SECURED CORP_	10/03/2025	REDEMPTION 100.0000		135,175	135,175	120,946	0	0	0	0	0	(14,292)	135,175	14,228	0	14,228	2,166	04/03/2045
Y44709-AG-1	NK KAZMUNAYGAZ AO SENIOR CORP_BND 6.3	08/20/2025	LR-18SP		14,880,550	15,781,000	14,869,168	5,076,679	0	2,206	0	2,206	0	14,880,550	0	0	0	326,963	10/24/2048
Y7150K-AA-9	SORIK MARAPI GEOTHERMAL POWER SECURED CO	08/05/2025	REDEMPTION 100.0000		81,864	81,864	81,455	81,502	0	362	0	362	0	81,864	0	0	0	3,172	08/05/2031
Y77108-AD-3	XIAOMI BEST TIME INTERNATIONAL SENIOR CO	12/12/2025	AGL-SAL-SA		8,126,376	10,000,000	7,586,300	8,002,959	0	123,417	0	123,417	0	8,126,376	0	0	0	264,340	07/14/2031
Y8085F-BL-3	SK HYNIX INC SENIOR CORP_BND 6.500% 0	12/12/2025	VARIOUS		976,440	936,000	978,691	0	0	(2,251)	0	(2,251)	0	976,440	0	0	0	48,165	01/17/2033
Y8987L-AA-4	CONTINUUM TRINETHRA RENEWABLES SECURED C	12/26/2025	REDEMPTION 100.0000		227,929	227,929	235,109	234,648	0	(6,719)	0	(6,719)	0	227,929	0	0	0	8,547	06/26/2033
Z91591-TM-1	TESCO PROPERTY FINANCE 1 PLC SENIOR SENI	10/13/2025	PAYDOWN		68,630	68,630	69,848	76,377	0	(5,678)	0	(5,678)	(7,260)	68,630	5,191	0	5,191	1,972	07/13/2039
BID270-CV-3	Series P Mandatory Redeemable Preferred Stock	09/30/2025	Adjustment		5,013,149	0	0	0	0	0	0	0	0	0	0	0	0	0	
BID1FL-ZS-2	Series J Mandatory Redeemable Preferred Stock	09/30/2025	Adjustment		2,118,826	0	0	0	0	0	0	0	0	0	0	0	0	106,926	
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					10,566,320,329	10,801,083,190	10,956,812,877	9,533,792,547	0	(1,492,455)	0	(1,492,455)	13,394,338	10,768,641,112	1,104,371	(358,474,898)	(357,370,527)	278,570,751	XXX
00184@-AA-4	AMAZON (EUCLID OH) CONTROL PASS-THRU TRU	06/30/2025	Paydown		149,192	149,192	149,192	149,192	0	0	0	0	0	149,192	0	0	0	2,380	06/30/2039
00191#-AA-3	TR CTF	06/30/2025	Paydown		162,737	164,515	164,515	164,515	0	(1,778)	0	(1,778)	0	162,737	0	0	0	3,165	08/31/2039
00225#-AA-3	AMAZON (GRAND RAPIDS, MI) CONTROL PASS	06/30/2025	Paydown		154,045	153,865	153,865	153,859	0	187	0	187	0	154,045	0	0	0	2,454	09/30/2039
00230@-AA-8	TR CTF - AT&T SVCS INC - SER A	06/15/2025	Paydown		20,746	20,746	20,953	20,912	0	(166)	0	(166)	0	20,746	0	0	0	315	05/15/2046
00392#-AA-0	ABTEEN VENTURES LLC	06/15/2025	Paydown		1,120,758	1,120,758	1,120,758	1,120,758	0	0	0	0	0	1,120,758	0	0	0	12,882	08/15/2039
00908@-AA-3	AIR CANADA 2015-2 PASS THROUGH TRUSTS -	06/15/2025	Paydown		25,741	25,741	25,761	25,749	0	(8)	0	(8)	0	25,741	0	0	0	483	06/15/2029
00908P-AA-5	AIR CANADA PASS THROUGH CERTIFICATES SER	01/15/2025	Paydown		160,896	160,896	162,561	161,883	0	(987)	0	(987)	0	160,896	0	0	0	2,655	07/15/2031
00909Q-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	03/15/2025	Paydown		134,977	134,978	132,126	133,934	0	1,043	0	1,043	0	134,977	0	0	0	2,430	09/15/2028
00909B-A*-5	CTL PASS-THRU TR SER A-1 - AMAZON SVCS I	06/10/2025	Paydown		272,114	272,114	272,114	272,114	0	0	0	0	0	272,114	0	0	0	3,578	11/10/2039
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS	06/01/2025	Reclassification		20,990,150	20,992,306	20,992,094	20,990,150	0	0	0	0	0	20,990,150	0	0	0	0	06/30/2035
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T	02/15/2025	Paydown		97,969	97,969	97,969	97,969	0	0	0	0	0	97,969	0	0	0	1,788	08/15/2030
023764-AA-1	AMERICAN AIRLINES 2016-2 PASS THROUGH TR	06/15/2025	Paydown		300,038	300,038	307,163	303,229	0	(3,191)	0	(3,191)	0	300,038	0	0	0	5,476	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR	04/15/2025	Paydown		119,529	119,529	119,529	119,529	0	0	0	0	0	119,529	0	0	0	2,002	04/15/2031
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR	01/15/2025	Paydown		47,477	47,477	47,714	47,623	0	(146)	0	(146)	0	47,477	0	0	0	849	07/15/2029
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS THROUGH TR	05/01/2025	Paydown		498,950	498,950	502,167	500,015	0	(1,065)	0	(1,065)	0	498,950	0	0	0	8,420	11/01/2028
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI	04/15/2025	Paydown		158,874	158,874	152,011	157,880	0	995	0	995	0	158,874	0	0	0	2,383	04/15/2030
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR	03/22/2025	Paydown		533,218	533,218	533,218	533,235	0	(17)	0	(17)	0	533,218	0	0	0	9,598	03/22/2029
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS THROUGH TR	04/15/2025	Paydown		162,368	162,368	163,382	162,878	0	(510)	0	(510)	0	162,368	0	0	0	2,923	04/15/2031
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR	02/25/2025	Various		1,206,886	1,277,500	1,277,500	1,277,500	0	0	0	0	0	1,277,500	0	(70,614)	(70,614)	27,053	08/15/2030
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR	02/15/2025	Maturity @ 100.00		1,005,173	1,005,173	754,944	992,870	0	12,302	0	12,302	0	1,005,173	0	0	0	24,878	08/15/2026
03027W-AK-8	AMETOW 2018-1 A - ABS	03/01/2025	Reclassification		65,000,000	65,000,000	65,000,000	65,000,000	0	0	0	0	0	65,000,000	0	0	0	0	03/15/2048
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSING PTY LIM	03/31/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,100	09/30/2030
05577@-AP-5	BTMU CAPITAL CORP	02/23/2025	Paydown		(81,602)	0	0	0	0	(81,602)	0	(81,602)	0	(81,602)	0	0	0	0	02/23/2026
05577@-AR-1	BTMU CAPITAL CORP	05/05/2025	Paydown		156,003	156,003	156,003	156,011	0	(8)	0	(8)	0	156,003	0	0	0	3,065	05/05/2026
08881*-AA-5	BGS CTL PASS-THROUGH TRUST SERIES 2010 (	06/15/2025	Paydown		315,063	315,063	321,365	318,695	0	(3,632)	0	(3,632)	0	315,063	0	0	0	5,058	07/15/2039
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS	06/15/2025	Paydown		108,704	108,704	112,031	110,672	0	(1,968)	0	(1,968)	0	108,704	0	0	0	1,349	06/15/2034
126650-AN-0	CVS HEALTH CORP - ABS	06/10/2025	Paydown		91,076	91,076	91,076	91,076	0	0	0	0	0	91,076	0	0	0	3,492	10/10/2025
126650-AQ-3	CVS HEALTH CORP - ABS	06/10/2025	Paydown		925,686	925,686	934,549	926,230	0	(544)	0	(544)	0	925,686	0	0	0	15,643	01/10/2026
126650-AW-0	CVSPAS NOTES CTF - CMBS	06/10/2025	Paydown		922,747	922,747	948,430	926,912	0	(4,165)	0	(4,165)	0	922,747	0	0	0	14,194	01/11/2027
126650-BC-3	CVSPAS 5 CTF - CMBS	06/10/2025	Paydown		149,064	149,064	150,232	149,208	0	(144)	0	(144)	0	149,064	0	0	0	2,567	01/10/2028
126650-BP-4	CVSPAS 06 CRT - CMBS	06/10/2025	Paydown		447,602	447,602	470,548	451,307	0	(3,705)	0	(3,705)	0	447,602	0	0	0	7,913	12/10/2028
126650-BQ-2	CVSPAS 2007 CTF - CMBS	06/10/2025	Paydown		95,017	95,017	95,335	95,122	0	(105)	0	(105)	0	95,017	0	0	0	1,933	01/10/2030
126650-BS-8	CVSPAS 2009-B CFT - CMBS	06/10/2025	Paydown		8,308	8,308	10,097	9,023	0	(715)	0	(715)	0	8,308	0	0	0	183	01/10/2032
126650-BV-1	CVSPAS 2010 CTF - CMBS	06/10/2025	Various		215,943	216,537	228,613	224,533	0	(1,731)	0	(1,731)	0	222,802	0	(6,859)	(6,859)	3,692	01/10/2033
12743*-AA-5	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR	06/10/2025	Paydown		52,751	52,751	52,751	52,751	0	0	0	0	0	52,751	0	0	0	617	04/10/2046
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS	04/10/2025	Paydown		479,165	479,165	479,165	479,269	0	(104)	0	(104)	0	479,165	0	0	0	17,398	04/10/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14990B-AA-9	Sr Secd Nt	05/15/2025	Paydown		643,472	643,472	643,472	643,472	0	0	0	0	0	643,472	0	0	0	14,564	11/15/2039
15722#-AA-9	CGA LEASE-BACKED PASS-THRU TRUST SERIES	06/10/2025	Paydown		18,485	18,485	18,485	18,485	0	0	0	0	0	18,485	0	0	0	242	01/10/2041
15722*-AA-3	CGA LEASE BACKED PASS THROUGH TRUS - CMO	06/10/2025	Paydown		127,289	127,289	127,289	127,289	0	0	0	0	0	127,289	0	0	0	1,801	01/10/2041
17029P-AA-3	CHOCTAW 2002 SERIES 1 PASS THROUGH TRUST	06/15/2025	Paydown		1,752,625	1,094,920	401,612	1,531,886	187,056	33,682	0	220,739	0	1,752,625	0	0	0	(1,557)	12/15/2031
17029R-AA-9	CHOCTAW 2002 SERIES 2 PASS THROUGH TRUST	06/15/2025	Paydown		630,431	0	0	630,431	0	0	0	0	0	630,431	0	0	0	0	12/15/2031
19864#-AA-9	TRUSTEES OF COLUMBIA UNIVERSITY IN - CMO	05/31/2025	Maturity @ 100.00		19,000,000	19,000,000	19,190,000	18,984,054	0	15,946	0	15,946	0	19,000,000	0	0	0	293,497	05/31/2025
22536#-AA-1	CREDIT LEASE - BACKED PASS -THROUG	06/10/2025	Paydown		2,989,861	2,990,305	2,857,789	2,921,897	0	67,964	0	67,964	0	2,989,861	0	0	0	34,704	12/10/2035
22822R-BD-1	CROCAS 2015-2 C25 - ABS	03/01/2025	Paydown		32,603,506	33,245,000	32,977,263	32,603,506	0	0	0	0	0	32,603,506	0	0	0	0	05/15/2045
22822R-BH-2	CROCAS 2018-2 C - ABS	03/01/2025	Reclassification		76,010,000	76,010,000	76,010,000	76,010,000	0	0	0	0	0	76,010,000	0	0	0	0	07/15/2048
22962#-AA-4	STARWOOD (STAMFORD, CONNECTICUT) CONTROL	06/15/2025	Paydown		3,307,666	3,315,773	3,315,773	3,315,782	0	(8,116)	0	(8,116)	0	3,307,666	0	0	0	49,033	05/07/2034
23128M-AA-8	CURIE RECEIVABLES TRUST 2017-A - ABS	02/10/2025	Various		41,649,080	41,649,080	32,978,775	39,879,697	0	1,769,383	0	1,769,383	0	41,649,080	0	0	0	0	02/10/2026
30295#-AA-5	FMR LLC	03/01/2025	Paydown		50,958,925	50,958,925	50,958,925	50,958,925	0	0	0	0	0	50,958,925	0	0	0	0	04/30/2040
35086#-AA-7	450 REMAINDER PASS-THRU TR 2013-1	06/10/2025	Paydown		216,994	216,994	216,994	216,995	0	(1)	0	(1)	0	216,994	0	0	0	3,684	09/10/2063
36248@-AA-2	GSA ARLINGTON TX CTL PASS-THROUGH - CMO	06/22/2025	Paydown		685,952	685,952	685,952	685,953	0	(2)	0	(2)	0	685,952	0	0	0	10,946	03/22/2029
36804P-AF-3	GATX CORP - ABS	01/02/2025	Maturity @ 100.00		84,221	84,221	84,221	84,221	0	0	0	0	0	84,221	0	0	0	2,399	01/02/2025
46433@-AA-6	ISKANDAR VENTURES LLC ISKANDER VE - ABS	06/15/2025	Various		288,277	288,277	288,277	288,277	0	0	0	0	0	288,277	0	0	0	2,869	07/15/2040
52467@-BB-0	LEGG MASON MORTGAGE CAPITAL CORP CREDIT	06/15/2025	Paydown		342,449	342,449	356,419	344,779	0	(2,330)	0	(2,330)	0	342,449	0	0	0	11,705	04/15/2028
63681#-AA-8	NATIONAL LOGISTICS 1 (AMAZON)	06/10/2025	Paydown		991,095	867,033	867,033	867,033	0	124,062	0	124,062	0	991,095	0	0	0	9,870	10/10/2042
64974@-AA-4	THE NEW YORK PUBLIC LIBRARY	06/15/2025	Paydown		17,314	17,314	17,314	17,314	0	0	0	0	0	17,314	0	0	0	180	07/15/2051
66934#-AA-6	NORWEGIAN AIR SHUTTLE PASS THROUGH TRUST	06/23/2025	Paydown		979,041	979,041	879,216	922,750	0	56,291	0	56,291	0	979,041	0	0	0	20,382	07/22/2029
69379@-AA-4	EDISON POINT LLC - CMO	02/15/2025	Paydown		614,150	614,150	614,150	614,152	0	(2)	0	(2)	0	614,150	0	0	0	5,172	12/15/2028
74353#-AA-2	PROJECT ANDOVER (NORTH ANDOVER MA) (SENI	06/10/2025	Paydown		311,506	311,506	311,506	311,506	0	0	0	0	0	311,506	0	0	0	3,935	10/10/2042
78403D-AV-2	SBATOW 2021-2 C - ABS	03/01/2025	Paydown		160,080,682	160,000,000	160,000,000	160,080,682	0	1,462,629	0	1,462,629	0	160,080,682	0	0	0	0	10/16/2051
78403D-AX-8	SBATOW 2021-3 3C - ABS	03/01/2025	Paydown		140,073,718	140,000,000	140,000,000	140,073,718	0	0	0	0	0	140,073,718	0	0	0	0	10/16/2056
81938@-AA-3	SHAMROCK ADVENTURE LXXXII LTD - CMO	06/10/2025	Paydown		71,139	71,139	71,139	71,139	0	0	0	0	0	71,139	0	0	0	1,024	09/10/2036
89656C-AA-1	TRL 2010-1 NTS - ABS	03/01/2025	Various		19,499,065	19,497,781	19,497,750	19,499,065	0	(105)	0	(105)	0	19,499,065	0	0	0	473,526	10/16/2040
90185?-AB-8	2 BROADWAY LLC	03/15/2025	Paydown		768,433	768,433	768,427	768,679	0	(245)	0	(245)	0	768,433	0	0	0	31,928	09/15/2029
90345W-AD-6	US AIRWAYS PASS THROUGH CERTIFICATES SER	01/21/2025	Paydown		775,495	775,495	823,963	778,555	0	(3,060)	0	(3,060)	0	775,495	0	0	0	4,782	12/03/2026
90346W-AA-1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR	05/23/2025	Paydown		1,649,758	1,649,758	1,686,878	1,655,041	0	(5,283)	0	(5,283)	0	1,649,758	0	0	0	32,747	05/15/2027
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 1 PASS TH	05/12/2025	Paydown		481,852	481,852	525,382	491,846	0	(41,218)	0	(41,218)	0	481,852	0	0	0	130,671	05/12/2027
90931B-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TR	03/01/2025	Paydown		357,808	357,808	344,801	350,546	0	7,262	0	7,262	0	357,808	0	0	0	6,262	09/01/2031
90931G-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013	02/15/2025	Paydown		52,983	52,983	53,467	53,032	0	(747)	0	(747)	0	52,983	0	0	0	22,999	08/15/2025
90931C-AA-6	UAL AA - ABS	02/25/2025	Paydown		130,076	130,076	132,558	131,366	0	(1,289)	0	(1,289)	0	130,076	0	0	0	2,699	02/25/2033
90931E-AA-2	UAL A - ABS	02/25/2025	Paydown		726,705	726,705	738,160	735,405	0	(8,700)	0	(8,700)	0	726,705	0	0	0	16,533	02/25/2033
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS	01/07/2025	Paydown		504,519	504,519	488,002	496,818	0	7,701	0	7,701	0	504,519	0	0	0	7,820	01/07/2030
90932E-AA-1	UNITED AIRLINES 2016-2 PASS THROUGH TRUS	04/07/2025	Paydown		97,197	97,197	90,814	93,994	0	3,204	0	3,204	0	97,197	0	0	0	1,397	04/07/2030
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS	06/01/2025	Paydown		58,024	58,024	58,024	58,027	0	(12)	0	(12)	0	58,024	0	0	0	24,385	06/01/2029
90932M-AA-3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	01/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2029
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS	04/11/2025	Various		4,124,839	4,176,440	4,176,610	4,176,554	0	(43)	0	(43)	0	4,176,510	0	(51,671)	(51,671)	67,340	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS	03/03/2025	Paydown		436,595	436,595	434,221	435,889	0	706	0	706	0	436,595	0	0	0	8,186	03/03/2028
92969#-AA-0	WEST VIRGINIA UNIVERSITY HOSPITALS, INC.	06/15/2025	Paydown		126,162	126,162	126,162	126,162	0	0	0	0	0	126,162	0	0	0	2,027	01/15/2044
96928*-EK-9	WILLIAM BLAIR & CO CTL PASS THROUG - CMO	06/15/2025	Paydown		78,780	78,780	78,780	78,829	0	(48)	0	(48)	0	78,780	0	0	0	1,130	12/15/2037
97181#-KX-0	WILMINGTON TRUST COMPANY	01/02/2025	Paydown		167,703	167,703	256,611	167,803	0	(100)	0	(100)	0	167,703	0	0	0	4,125	01/02/2026
97181#-LE-1	WILMINGTON TRUST COMPANY	01/02/2025	Paydown		114,426	114,426	114,426	109,562	0	4,864	0	4,864	0	114,426	0	0	0	2,815	01/02/2026
C0557#-AA-8	BTMU LEASING (CANADA) CORP	06/30/2025	Paydown		1,145,968	1,145,968	1,196,849	1,153,228	0	(7,261)	0	(7,261)	0	1,145,968	0	0	0	17,064	12/30/2026
G52099-AA-9	JUTURN 16 GN - CMBS	05/10/2025	Paydown		75,913	76,000	72,216	73,142	0	1,912	0	1,912	161,947	73,297	2,615	0	2,615	46,602	08/10/2033
G8765V-AA-0	TSCOPR 1 BND - CMBS	04/14/2025	Paydown		62,437	62,303	67,260	67,077	0	(15,223)	0	(15,223)	329,498	61,089	1,348	0	1,348	125,865	07/13/2039
G8765Y-AA-4	TSCOPR 4 BN - CMBS	04/14/2025	Paydown		112,004	111,766	112,164	113,175	0	(3,815)	0	(3,815)	(1,461)	107,900	4,105	0	4,105	2,349	10/13/2040
00184@-AA-4	AMAZON TULSA OK CTL PASS THROU CORP_BND	12/31/2025	REDEMPTION 100.0000		156,847	156,847	156,847	156,847	0	0	0	0	0	156,847	0	0	0	1,879	06/30/2039
00191#-AA-3	AMAZON TUCSON AZ CTL PASS THOU CORP_BND	12/31/2025	REDEMPTION 100.0000		171,286	171,286	171,286	171,286	0	0	0	0	0	171,286	0	0	0	2,063	08/31/2039
00225#-AA-3	AMZN GRAND RAPIDS MI CTL PASS CORP_BND	12/31/2025	REDEMPTION 100.0000		159,413	159,413	159,413	159,415	0	(2)	0	(2)	0	159,413	0	0	0	1,921	09/30/2039
00230@-AA-8	AT&T PORTFOLIO SENIOR NOTE L SENIOR CO	12/15/2025	REDEMPTION 100.0000		34,530	34,530	34,875	34,797	0	(267)	0	(267)	0	34,530	0	0	0	404	05/15/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00392#-AA-0	ABTEEN VENTURES LLC CORP_BND 3.930% 0	12/15/2025	REDEMPTION 100.0000		1,151,165	1,151,165	1,151,165	1,151,165	0	0	0	0	0	1,151,165	0	0	0	13,247	08/15/2039
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T AMZN(FT.W	12/10/2025	REDEMPTION 100.0000		280,595	280,595	280,595	280,595	0	0	0	0	0	280,595	0	0	0	3,711	11/10/2039
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED C	08/15/2025	REDEMPTION 100.0000		97,969	97,969	97,969	97,969	0	0	0	0	0	97,969	0	0	0	1,788	08/15/2030
023764-AA-1	AMERICAN AIRLINES 2016-2 PASS SECURED CO	12/15/2025	REDEMPTION 100.0000		300,038	300,038	307,163	0	0	(2,892)	0	(2,892)	0	300,038	0	0	0	5,476	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS SECURED CO	10/15/2025	REDEMPTION 100.0000		119,529	119,529	119,529	119,529	0	0	0	0	0	119,529	0	0	0	2,002	04/15/2031
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS SECURED CO	07/15/2025	REDEMPTION 100.0000		47,473	47,473	47,711	47,599	0	(125)	0	(125)	0	47,473	0	0	0	849	07/15/2029
023770-AA-8	AMERICAN AIRLINES 2015-1 PASS SECURED CO	11/01/2025	VARIOUS		504,233	504,233	507,484	276,591	0	(873)	0	(873)	0	504,233	0	0	0	8,509	11/01/2028
023771-R9-1	AMERICAN AIRLINES INC PASS THR SECURED C	10/15/2025	REDEMPTION 100.0000		158,130	158,130	151,299	157,247	0	883	0	883	0	158,130	0	0	0	2,372	04/15/2030
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS SECURED CO	09/22/2025	REDEMPTION 100.0000		533,251	533,251	533,251	533,265	0	(14)	0	(14)	0	533,251	0	0	0	9,599	03/22/2029
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS SECURED CO	10/15/2025	REDEMPTION 100.0000		162,368	162,368	163,382	162,836	0	(468)	0	(468)	0	162,368	0	0	0	2,923	04/15/2031
05577@-AP-5	MUFG AMERICAS LEASING CORP SECURED CORP_	08/23/2025	REDEMPTION 100.0000		81,602	81,602	81,602	81,602	0	0	0	0	0	81,602	0	0	0	1,603	02/23/2026
05577@-AQ-3	MUFG AMERICAS LEASING CORP SECURED CORP_	08/23/2025	REDEMPTION 100.0000		38,401	38,401	38,401	38,402	0	(2)	0	(2)	0	38,401	0	0	0	755	02/23/2026
05577@-AR-1	MUFG AMERICAS LEASING CORP SECURED CORP_	11/05/2025	REDEMPTION 100.0000		156,003	156,003	156,003	156,009	0	(6)	0	(6)	0	156,003	0	0	0	3,065	05/05/2026
08881*-AA-5	BGS CTL PASS-THROUGH TRUST SER CORP_BND	12/15/2025	REDEMPTION 100.0000		323,800	323,800	330,276	327,422	0	(3,622)	0	(3,622)	0	323,800	0	0	0	5,198	07/15/2039
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS TH SECURED C	12/15/2025	REDEMPTION 100.0000		112,148	112,148	115,580	114,054	0	(1,905)	0	(1,905)	0	112,148	0	0	0	1,391	06/15/2034
12567U-AA-1	CASTLELAKE AIRCRAFT SECURITIZA SENIOR AB	12/10/2025	PAYDOWN		1,319,666	1,319,666	1,319,666	1,319,666	0	0	0	0	0	1,319,666	0	0	0	571,408	05/10/2037
126650-AN-0	CVS HEALTH CORP SECURED CORP_BND 144A	10/10/2025	REDEMPTION 100.0000		60,384	60,384	60,384	60,384	0	0	0	0	0	60,384	0	0	0	782	10/10/2025
126650-AQ-3	CVS HEALTH CORP SECURED CORP_BND 144A	12/10/2025	REDEMPTION 100.0000		950,766	950,766	959,870	951,071	0	(305)	0	(305)	0	950,766	0	0	0	16,133	01/10/2026
126650-AW-0	CVS HEALTH CORP SECURED CORP_BND 144A	12/10/2025	REDEMPTION 100.0000		923,784	923,784	949,496	926,993	0	(3,208)	0	(3,208)	0	923,784	0	0	0	14,276	01/11/2027
126650-BC-3	CVS HEALTH CORP SECURED CORP_BND 5.88	12/10/2025	REDEMPTION 100.0000		153,501	153,501	154,703	153,667	0	(166)	0	(166)	0	153,501	0	0	0	2,643	01/10/2028
126650-BP-4	CVS HEALTH CORP SECURED CORP_BND 6.03	12/10/2025	REDEMPTION 100.0000		404,660	404,660	425,527	407,703	0	(3,044)	0	(3,044)	0	404,660	0	0	0	7,015	12/10/2028
126650-BP-4	CVS HEALTH CORP SECURED CORP_BND 6.03	08/01/2025	SECURITY WITHDRAW		489,657	484,339	508,104	487,581	0	1,998	0	1,998	0	489,579	0	78	78	4,142	12/10/2028
126650-BQ-2	CVS HEALTH CORP SECURED CORP_BND 6.94	12/10/2025	REDEMPTION 100.0000		98,363	98,363	98,693	98,457	0	(94)	0	(94)	0	98,363	0	0	0	2,001	01/10/2030
126650-BS-8	CVS HEALTH CORP SECURED CORP_BND 144A	12/10/2025	REDEMPTION 100.0000		8,624	8,624	10,482	9,480	0	(856)	0	(856)	0	8,624	0	0	0	190	01/10/2032
126650-BV-1	CVS HEALTH CORP SENIOR CORP_BND 144A	12/10/2025	REDEMPTION 100.0000		79,632	79,632	81,365	81,059	0	(1,427)	0	(1,427)	0	79,632	0	0	0	1,346	01/10/2033
12743*-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SECURED C	12/10/2025	VARIOUS		80,160	80,160	80,160	80,160	0	0	0	0	0	80,160	0	0	0	730	04/10/2046
14990@-AA-9	CEAMER FINANCE III LLC CORP_BND 6.790	11/17/2025	REDEMPTION 100.0000		914,654	914,654	914,654	914,654	0	0	0	0	0	914,654	0	0	0	31,053	11/15/2039
15722#-AA-9	CGA LEASE-BACKED PASS-THROUGH SECURED CO	12/10/2025	REDEMPTION 100.0000		18,902	18,902	18,902	18,902	0	0	0	0	0	18,902	0	0	0	247	01/10/2041
15722*-AA-3	CGA LEASE-BACKED PASS-THROUGH SECURED CO	12/10/2025	VARIOUS		130,397	130,397	130,397	130,398	0	0	0	0	0	130,397	0	0	0	1,845	01/10/2041
17029P-AA-3	CHOCTAW 2002 SERIES 2 CORP BND 6.120	09/30/2025	TAX FREE EXCHANGE		3,497,316	20,398,709	3,497,316	1,692,566	239,848	1,564,903	0	1,804,751	0	3,497,316	0	0	0	0	12/15/2031
17029R-AA-9	CHOCTAW 2002 SERIES 2 CORP_BND 6.610%	09/29/2025	TAX FREE EXCHANGE		1,157,912	5,018,866	1,157,912	0	2,147,020	(989,107)	0	1,157,913	0	1,157,912	0	0	0	0	12/15/2031
22536#-AA-1	CREDIT LEASE - BACKED PASS -TH CORP_BND	12/10/2025	VARIOUS		3,050,110	3,050,110	2,914,944	2,983,300	0	66,810	0	66,810	0	3,050,110	0	0	0	35,388	12/10/2035
22962#-AA-4	STARWOOD RETAIL PROPERTY TRUST SECURED C	12/15/2025	VARIOUS		3,536,495	3,536,495	3,536,495	605,083	0	(10)	0	(10)	0	3,536,495	0	0	0	51,877	05/07/2034
345018-AB-7	FOOTBALL CLUB TERM NOTES 2024 SECURED CO	11/12/2025	AGLTFCP		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	939,300	10/05/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
345018-AC-5	FOOTBALL CLUB TERM NOTES 2024 SECURED CO	11/12/2025	AGLTFCP REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	637,422	10/05/2035
35086#-AA-7	450 REMAINDER PASS-THRU TR 201 CORP_BND	12/10/2025	100.0000		223,361	223,361	223,361	223,363	0	(1)	0	(1)	0	223,361	0	0	0	3,792	09/10/2063
36143L-2T-1	GA GLOBAL FUNDING TRUST SECURED CORP_BND	12/12/2025	VARIOUS REDEMPTION		12,493,956	12,500,000	12,493,500	0	0	456	0	456	0	12,493,956	0	0	0	402,951	04/01/2032
362488-AA-2	GSA ARLINGTON TX CTL PASS-THRO CORP_BND	12/22/2025	100.0000		703,994	703,994	703,994	703,995	0	(1)	0	(1)	0	703,994	0	0	0	8,422	03/22/2029
46433#-AA-6	ISKANDAR VENTURES LLC SECURED CORP_BND	12/15/2025	VARIOUS REDEMPTION		292,276	292,276	292,276	292,276	0	0	0	0	0	292,276	0	0	0	2,908	07/15/2040
52467#-BB-0	LEGG MASON LEASE BACKED PASS T CORP_BND	12/15/2025	100.0000		353,871	353,871	368,307	355,904	0	(2,033)	0	(2,033)	0	353,871	0	0	0	6,703	04/15/2028
63681#-AA-8	NATIONAL LOGISTICS 1 AMAZON SECURED COR	12/10/2025	VARIOUS REDEMPTION		1,336,576	1,336,576	1,336,576	355,442	0	0	0	0	0	1,336,576	0	0	0	10,409	10/10/2042
64974#-AA-4	285 LIBRARY LAFAYETTE LLC SENIOR CORP_BN	12/15/2025	100.0000 REDEMPTION		19,071	19,071	19,071	19,071	0	0	0	0	0	19,071	0	0	0	200	07/15/2051
66934#-AA-6	NORWEGIAN AIR SHUTTLE PASS-THR SECURED C	12/22/2025	100.0000 REDEMPTION		1,497,877	1,497,877	1,345,150	1,419,851	0	78,026	0	78,026	0	1,497,877	0	0	0	20,820	07/22/2029
74353#-AA-2	PROJECT ANDOVER CTL SECURED CORP_BND	12/10/2025	VARIOUS REDEMPTION		478,697	478,697	478,697	478,697	0	0	0	0	0	478,697	0	0	0	4,738	10/10/2042
81938#-AA-3	SHAMROCK ADVENTURE LXXXIII LTD CORP_BND	12/10/2025	100.0000 REDEMPTION		72,907	72,907	72,907	0	0	0	0	0	0	72,907	0	0	0	1,050	09/10/2036
835725-A*-3	SOO STATUTORY TRUST 2006-A SECURED CORP_	07/02/2025	100.0000 REDEMPTION		23,573	23,573	19,863	20,265	0	3,307	0	3,307	0	23,573	0	0	0	695	08/30/2030
901857-AB-8	2 BROADWAY LLC UNSEC CORP_BND 144A 8.	09/15/2025	100.0000 REDEMPTION		802,283	802,283	802,277	802,518	0	(235)	0	(235)	0	802,283	0	0	0	33,335	09/15/2029
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 SECURED C	12/24/2025	AGLTF1D-SA REDEMPTION		9,411,076	9,215,457	10,047,979	9,375,382	0	35,694	0	35,694	0	9,411,076	0	0	0	154,561	05/12/2027
909318-AA-5	UNITED AIRLINES 2018-1 AA PASS SECURED C	09/01/2025	100.0000 REDEMPTION		357,808	357,808	344,801	351,080	0	6,729	0	6,729	0	357,808	0	0	0	6,262	09/01/2031
909319-AA-3	UNITED AIRLINES PASS THROUGH T SECURED C	08/15/2025	100.0000 REDEMPTION		1,016,721	1,016,721	1,026,004	1,016,970	0	(249)	0	(249)	0	1,016,721	0	0	0	21,860	02/15/2027
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C	08/25/2025	100.0000 REDEMPTION		130,076	130,076	132,558	132,028	0	(1,951)	0	(1,951)	0	130,076	0	0	0	2,699	02/25/2033
90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH SECURED C	08/25/2025	100.0000 REDEMPTION		726,705	726,705	738,160	734,914	0	(8,208)	0	(8,208)	0	726,705	0	0	0	16,533	02/25/2033
90931L-AA-6	UNITED AIRLINES 2016-1 PASS TH SECURED C	07/07/2025	100.0000 REDEMPTION		504,519	504,519	488,002	497,727	0	6,792	0	6,792	0	504,519	0	0	0	7,820	01/07/2030
90932E-AA-1	UNITED AIRLINES 2016-2 PASS TH SECURED C	10/07/2025	100.0000 REDEMPTION		97,197	97,197	90,814	94,349	0	2,848	0	2,848	0	97,197	0	0	0	1,397	04/07/2030
90932L-AA-5	UNITED AIRLINES 2015-1 PASS TH SECURED C	12/16/2025	TRADEWEB DIRECT LLC REDEMPTION		1,276,610	1,297,552	1,297,550	1,297,604	0	(56)	0	(56)	0	1,297,548	0	(20,938)	(20,938)	24,372	06/01/2029
90932L-AA-5	UNITED AIRLINES 2015-1 PASS TH SECURED C	12/01/2025	100.0000 REDEMPTION		58,024	58,024	58,024	58,026	0	(2)	0	(2)	0	58,024	0	0	0	1,001	06/01/2029
90932P-AA-6	UNITED AIRLINES 2014-1 PASS TH SECURED C	10/11/2025	100.0000 REDEMPTION		128,864	128,864	129,033	128,885	0	(21)	0	(21)	0	128,864	0	0	0	2,577	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS TH SECURED C	09/03/2025	100.0000 REDEMPTION		434,759	434,759	432,395	434,247	0	512	0	512	0	434,759	0	0	0	8,152	03/03/2028
92969#-AA-0	RECOVERY PROPERTIES LLC SECURED CORP_BND	12/15/2025	100.0000 REDEMPTION		192,644	192,644	192,644	192,644	0	0	0	0	0	192,644	0	0	0	2,412	01/15/2044
96928*-EK-9	WILLIAM BLAIR & COMPANY LLC CORP_BND	12/15/2025	100.0000 REDEMPTION		80,730	80,730	80,730	80,778	0	(48)	0	(48)	0	80,730	0	0	0	1,158	12/15/2037
BID1MO-07-4	CHOCTAW GENERATION LIMITED PAR CORP_BND	07/01/2025	CAPITAL DISTRIBUTION REDEMPTION		388,826	0	388,826	248,859	0	0	0	0	0	388,826	0	0	0	0	12/15/2031
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH SECURED C	12/15/2025	100.0000 REDEMPTION		25,741	25,741	25,761	25,748	0	(7)	0	(7)	0	25,741	0	0	0	483	06/15/2029
00908P-AA-5	AIR CANADA PASS THROUGH CERTIF SECURED C	07/15/2025	100.0000 REDEMPTION		160,896	160,896	162,561	161,809	0	(913)	0	(913)	0	160,896	0	0	0	2,655	07/15/2031
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH SECURED C	09/15/2025	100.0000 REDEMPTION		134,977	134,977	132,125	134,143	0	833	0	833	0	134,977	0	0	0	2,430	09/15/2028
136055-AA-8	CANADIAN IMPERIAL BANK OF COMM SECURED C	10/10/2025	VARIOUS REDEMPTION		479,165	479,165	479,165	479,263	0	(98)	0	(98)	0	479,165	0	0	0	17,398	04/10/2032
C0557#-AA-8	BTMU LEASING CANADA CORPORAT CORP_BND	12/30/2025	100.0000 REDEMPTION		1,176,924	1,176,924	1,229,180	1,182,729	0	(5,805)	0	(5,805)	0	1,176,924	0	0	0	18,408	12/30/2026
05256L-AB-9	AUSTRALIA PACIFIC LNG PTY LTD SECURED CO	09/30/2025	100.0000		1,875,000	1,875,000	1,875,000	1,875,000	0	0	0	0	0	1,875,000	0	0	0	45,188	09/30/2030
G8738K-AN-0	TELEREAL SECURITISATION PLC SENIOR ABS_A	12/10/2025	PAYDOWN		533,819	533,819	375,733	480,565	0	129,055	0	129,055	1,046,379	533,819	42,665	0	42,665	384,242	12/10/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G8738K-AR-1	TELEREAL SECURITISATION PLC SENIOR ABS_A	12/10/2025	PAYDOWN		1,364,698	1,364,698	1,519,138	1,357,612	0	31,938	0	31,938	3,283,829	1,364,698	(217,738)	0	(217,738)	1,252,832	12/10/2033
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					748,519,967	768,009,580	738,739,921	726,193,836	2,573,924	4,269,002	0	6,842,926	4,820,192	748,661,903	(167,005)	(150,004)	(317,009)	6,571,633	XXX
78467V-60-8	SPDR BLACKSTONE/GSO SENIOR LOA	12/22/2025	VARIOUS	0.000	98,902,308	0	99,990,234	0	0	0	0	0	0	99,990,234	0	(1,087,926)	(1,087,926)	6,430,770	
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					98,902,308	0	99,990,234	0	0	0	0	0	0	99,990,234	0	(1,087,926)	(1,087,926)	6,430,770	XXX
46138G-50-8	INVESCO SENIOR LOAN	05/08/2025	Various	0.000	98,737,591	0	99,971,432	0	0	0	0	0	0	99,971,432	0	(1,233,841)	(1,233,841)	1,632,349	
46435U-85-3	ISHARES BROAD USD HIGH YIELD C	12/23/2025	VARIOUS	0.000	201,303,500	0	199,645,200	0	0	13,256,455	0	13,256,455	0	214,665,092	0	(13,361,592)	(13,361,592)	2,307,593	
0159999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - systematic value					300,041,091	0	299,616,632	0	0	13,256,455	0	13,256,455	0	314,636,524	0	(14,595,433)	(14,595,433)	3,939,942	XXX
002100-AA-3	ASF CRABAPPLE TL 9/2029 - ABS	06/30/2025	Direct		4,103,812	4,103,812	4,103,812	4,103,812	0	0	0	0	0	4,103,812	0	0	0	161,578	09/22/2029
00231#-AA-5	ASF Orca TL 1L 12/2026 - ABS	06/30/2025	Paydown		11,461,400	10,594,116	10,594,116	11,248,391	0	213,010	0	213,010	0	11,461,400	0	0	0	293	12/28/2026
00243@-AA-3	ASF Rembrandt TL 1L 12/2028 - ABS	06/30/2025	Direct		1,994,505	1,994,505	1,994,505	1,994,505	0	0	0	0	0	1,994,505	0	0	0	63,030	12/21/2028
00262#-AA-7	ASF Capri TL 06/2030 - ABS	06/06/2025	Direct		1,376,585	1,376,585	1,376,585	1,376,585	0	0	0	0	0	1,376,585	0	0	0	31,067	06/17/2030
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES INC	03/07/2025	DEUTSCHE BANK SECURITIES, INC.		4,668,300	4,750,000	4,592,866	4,693,940	0	6,686	0	6,686	0	4,697,198	0	(28,898)	(28,898)	190,911	01/15/2028
015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIES INC	04/24/2025	MORGAN STANLEY & CO LLC		4,112,300	5,000,000	5,040,480	5,037,816	0	(186)	0	(186)	0	5,037,695	0	(925,395)	(925,395)	127,986	04/15/2049
02666T-AD-9	AMERICAN HOMES 4 RENT LP	05/01/2025	MIZUHO SECURITIES USA INC.		1,501,007	2,360,000	2,311,903	2,315,375	0	345	0	345	0	2,315,720	0	(814,713)	(814,713)	63,499	07/15/2051
03027X-AW-0	AMERICAN TOWER CORP	03/19/2025	Various		12,218,074	12,800,000	12,776,084	12,789,095	0	365	0	365	0	12,789,460	0	(571,386)	(571,386)	281,918	08/15/2029
10112R-BA-1	BOSTON PROPERTIES LP	03/17/2025	GOLDMAN SACHS & CO.		15,656,480	16,000,000	16,329,040	16,144,184	0	(7,604)	0	(7,604)	0	16,136,580	0	(480,100)	(480,100)	214,000	12/01/2028
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP LP	03/04/2025	J.P. MORGAN SECURITIES LLC		2,908,518	2,955,000	2,930,402	2,951,551	0	261	0	261	0	2,951,812	0	(43,294)	(43,294)	54,421	03/15/2027
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP	03/28/2025	BARCLAYS CAPITAL INC.		7,262,325	7,500,000	7,485,300	7,493,352	0	343	0	343	0	7,493,696	0	(231,371)	(231,371)	116,875	05/15/2029
18469P-D#-4	Series M Senior Secured Note	06/11/2025	Maturity @ 100.00		373,073	373,073	373,073	373,073	0	0	0	0	0	373,073	0	0	0	6,454	06/11/2025
18469P-F@-4	Series O Mandatory Redeemable Preferred	06/11/2025	Maturity @ 35.00		100,030	2,858	1,061	0	0	0	0	0	0	1,061	0	98,969	98,969	2,381	06/11/2025
18685@-AC-6	Cliffwater Corporate Lending Fund Revolv	05/12/2025	Direct		7,103,085	7,103,085	7,103,085	2,922,167	0	0	0	0	0	7,103,085	0	0	0	538,829	04/08/2027
18685@-AD-4	SR SECD NT SER B	06/20/2025	Direct		12,500,000	12,500,000	12,477,166	12,487,361	0	12,639	0	12,639	0	12,500,000	0	0	0	625,222	07/19/2025
22822V-AL-5	CROWN CASTLE INC	04/03/2025	MORGAN STANLEY & CO LLC		21,582,770	22,000,000	21,888,160	21,951,585	0	2,752	0	2,752	0	21,954,337	0	(371,567)	(371,567)	601,761	02/15/2029
22966R-AC-0	CUBESMART LP	02/20/2025	WELLS FARGO SECURITIES LLC		10,443,300	10,500,000	10,505,615	10,500,568	0	(9,885)	0	(9,885)	0	10,500,332	0	(57,032)	(57,032)	312,000	11/15/2025
22966R-AD-8	CUBESMART LP	03/04/2025	GOLDMAN SACHS & CO.		3,914,480	4,000,000	3,705,080	3,927,267	0	7,328	0	7,328	0	3,934,594	0	(20,114)	(20,114)	63,889	09/01/2026
22966R-AE-6	CUBESMART LP	04/02/2025	WELLS FARGO SECURITIES LLC		23,444,605	23,896,000	23,756,238	23,834,610	0	3,445	0	3,445	0	23,838,055	0	(393,451)	(393,451)	662,118	02/15/2029
26884A-BK-8	ERP OPERATING LP	02/19/2025	MARKETAXESS CORPORATION		2,278,244	2,333,000	2,445,124	2,381,037	0	(1,693)	0	(1,693)	0	2,379,343	0	(101,099)	(101,099)	21,247	12/01/2028
29717P-AS-6	ESSEX PORTFOLIO LP	04/24/2025	WELLS FARGO SECURITIES LLC		1,633,360	2,000,000	1,991,820	1,993,331	0	52	0	52	0	1,993,383	0	(360,023)	(360,023)	40,000	03/15/2048
30225V-AN-7	EXTRA SPACE STORAGE LP	03/28/2025	WELLS FARGO SECURITIES LLC		12,551,890	13,000,000	12,931,880	12,967,530	0	1,641	0	1,641	0	12,969,171	0	(417,281)	(417,281)	153,111	06/15/2029
313747-AY-3	FEDERAL REALTY OP LP	03/11/2025	Various		6,300,876	6,500,000	6,382,066	6,460,259	0	2,851	0	2,851	0	6,463,110	0	(162,234)	(162,234)	138,324	07/15/2027
40414L-AN-9	HEALTHPEAK OP LLC	06/01/2025	Maturity @ 100.00		16,571,000	16,571,000	16,066,954	16,544,177	0	26,823	0	26,823	0	16,571,000	0	0	0	331,420	06/01/2025
40489@-AA-2	HPS MEZZ DDTL 7/2030	06/10/2025	Paydown		15,310,459	12,822,244	12,714,002	15,002,032	0	308,427	0	308,427	0	15,310,459	0	0	0	0	07/12/2030
42217K-BF-2	WELLTOWER OP LLC	06/01/2025	Maturity @ 100.00		9,180,000	9,180,000	8,989,379	9,170,312	0	(35,174)	0	(35,174)	0	9,180,000	0	0	0	183,600	06/01/2025
431282-AQ-5	HIGHWOODS REALTY LP	03/13/2025	WELLS FARGO SECURITIES LLC		11,543,880	12,000,000	11,330,110	11,521,300	0	26,455	0	26,455	0	11,547,755	0	(3,875)	(3,875)	246,125	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP	04/01/2025	MERRILL LYNCH, PIERCE, FENNER & SMI		10,045,140	10,500,000	10,470,285	10,487,034	0	692	0	692	0	10,487,726	0	(442,586)	(442,586)	204,575	04/15/2029
49427R-AP-7	KILROY REALTY LP	01/01/2025	Adjustment		2,882,428	3,000,000	3,001,650	3,001,171	0	(3,161)	0	(3,161)	0	(29,981,502)	0	2,882,502	2,882,502	(915,000)	02/15/2030
49446R-AS-8	KIMCO REALTY OP LLC	03/07/2025	GOLDMAN		9,865,800	10,000,000	9,963,700	9,990,744	0	737	0	737	0	9,991,482	0	(125,682)	(125,682)	167,833	04/01/2027
53117C-AT-9	LIBERTY PROPERTY LP	04/02/2025	GOLDMAN SACHS & CO.		12,130,250	12,500,000	12,489,540	12,497,097	0	160	0	160	0	12,497,257	0	(367,007)	(367,007)	367,622	02/01/2029
59523U-AQ-0	MID-AMERICA APARTMENTS LP	03/27/2025	GOLDMAN SACHS & CO.		15,509,600	16,000,000	15,955,200	15,980,352	0	(28,728)	0	(28,728)	0	15,981,372	0	(471,772)	(471,772)	477,072	03/15/2029
637417-AL-0	NNN REIT INC	03/10/2025	PNC CAPITAL MKTS		4,932,200	5,000,000	5,144,690	5,061,588	0	(2,344)	0	(2,344)	0	5,058,516	0	(126,316)	(126,316)	129,549	10/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
637417-AM-8	NNN REIT INC	04/24/2025	Suntrust Robinson Humphrey, Inc.		2,877,910	3,500,000	3,450,545	3,457,423	0	453	0	453	0	3,457,685	0	(579,775)	(579,775)	88,667	10/15/2048
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC LLC	06/25/2025	Call @ 100.00		8,316,591	8,316,591	8,316,591	8,316,591	0	0	0	0	0	8,316,591	0	0	0	251,692	07/15/2025
647558-AB-7	NEW MOUNTAIN GUARDIAN III BDC LLC	06/25/2025	Direct		3,570,909	3,570,909	3,570,909	3,570,909	0	0	0	0	0	3,570,909	0	0	0	122,085	07/15/2025
69435#-AC-0	PES REUSS-PLACID LLC - Term Note - ABS	06/19/2025	Paydown		9,656,260	9,355,546	9,355,546	9,489,206	0	167,055	0	167,055	0	9,656,260	0	0	0	5,789	09/07/2028
74460D-AC-3	PUBLIC STORAGE OPERATING CO	02/13/2025	BOFA SECURITIES, INC		1,931,415	2,008,000	1,883,122	1,964,377	0	1,858	0	1,858	0	1,966,235	0	(34,820)	(34,820)	25,714	09/15/2027
756109-AR-5	REALTY INCOME CORP	03/04/2025	RBC CAPITAL MARKETS		11,719,438	11,782,000	11,825,602	11,791,979	0	(1,124)	0	(1,124)	0	11,790,855	0	(71,418)	(71,418)	189,003	10/15/2026
756109-AS-3	REALTY INCOME CORP	03/07/2025	GOLDMAN		11,193,410	11,500,000	10,524,438	11,223,017	0	24,566	0	24,566	0	11,247,583	0	(54,173)	(54,173)	225,208	01/15/2027
756109-AU-8	REALTY INCOME CORP	03/12/2025	GOLDMAN SACHS & CO.		5,120,273	5,250,000	5,026,245	5,167,042	0	5,049	0	5,049	0	5,172,090	0	(51,818)	(51,818)	126,685	01/15/2028
756109-CB-8	REALTY INCOME CORP	03/04/2025	SUSQUEHANNA BROKERAGE SERVICE		4,859,150	5,000,000	4,996,200	4,998,539	0	51	0	51	0	4,998,590	0	(139,440)	(139,440)	127,778	07/15/2029
75884R-AW-3	REGENCY CENTERS LP	04/24/2025	JANE STREET EXECUTION SERVICES, LLC		68,427	85,000	84,244	84,371	0	5	0	5	0	84,377	0	(15,950)	(15,950)	2,743	02/01/2047
75884R-AX-1	REGENCY CENTERS LP	03/12/2025	WELLS FARGO SECURITIES LLC		5,903,580	6,000,000	5,990,220	5,997,015	0	171	0	171	0	5,997,186	0	(93,606)	(93,606)	122,375	03/15/2028
75884R-BA-0	REGENCY CENTERS LP	02/20/2025	SCOTIA CAPITAL (USA) INC.		18,744,600	20,000,000	19,961,000	19,978,650	0	499	0	499	0	19,979,149	0	(1,234,549)	(1,234,549)	135,667	06/15/2030
828807-CT-2	SIMON PROPERTY GROUP LP	04/25/2025	GOLDMAN SACHS & CO.		357,166	445,000	507,229	498,164	0	(632)	0	(632)	0	497,531	0	(140,365)	(140,365)	10,875	10/01/2044
828807-CY-1	SIMON PROPERTY GROUP LP	05/15/2025	Various		10,293,512	10,500,000	10,464,510	10,492,333	0	1,146	0	1,146	0	10,493,479	0	(199,966)	(199,966)	130,199	11/30/2026
828807-DF-1	SIMON PROPERTY GROUP LP	04/28/2025	GOLDMAN SACHS & CO.		4,033,656	4,400,000	4,428,512	0	0	(240)	0	(240)	0	4,413,510	0	(379,854)	(379,854)	13,774	09/13/2029
86172*-AA-9	SR NT	05/19/2025	Maturity @ 100.00		48,100,000	48,100,000	48,100,000	48,100,000	0	0	0	0	0	48,100,000	0	0	0	1,402,115	05/19/2025
86277*-AB-1	Strategic Partners VIII - ABS	06/30/2025	Various		26,088,306	20,572,459	20,264,052	25,981,313	0	106,993	0	106,993	0	26,088,306	0	0	0	1,961	03/10/2026
92277G-AG-2	VENTAS REALTY LP	03/04/2025	BARCLAYS CAPITAL INC.		9,154,184	9,200,000	9,128,056	9,191,708	0	1,366	0	1,366	0	9,193,074	0	(38,890)	(38,890)	242,458	01/15/2026
92277G-AL-1	VENTAS REALTY LP	03/07/2025	GOLDMAN		9,098,937	9,233,000	9,158,767	9,214,076	0	1,506	0	1,506	0	9,215,582	0	(116,645)	(116,645)	156,999	04/01/2027
92277G-AQ-0	VENTAS REALTY LP	04/23/2025	JANE STREET EXECUTION SERVICES, LLC		1,689,220	2,000,000	1,995,400	1,996,754	0	108	0	108	0	1,996,848	0	(307,628)	(307,628)	51,188	04/15/2049
925650-AK-9	VICI PROPERTIES LP	06/17/2025	Various		3,487,933	3,515,000	3,487,548	0	0	385	0	385	0	3,487,933	0	0	0	38,445	04/01/2035
92747#-AA-9	GSAM Vintage VIII Financing - ABS	06/30/2025	Paydown		17,068,697	10,663,473	10,381,124	16,920,795	0	147,902	0	147,902	0	17,068,697	0	0	0	0	07/14/2028
92936U-AH-2	WP CAREY INC	02/25/2025	JANE STREET EXECUTION SERVICES, LLC		4,823,100	6,000,000	5,124,360	5,311,154	0	10,916	0	10,916	0	5,322,070	0	(498,970)	(498,970)	54,375	04/01/2033
95040Q-AC-8	WELLTOWER OP LLC	03/04/2025	RBC CAPITAL MARKETS		12,837,922	12,871,000	12,771,507	12,856,708	0	1,932	0	1,932	0	12,858,641	0	(20,719)	(20,719)	234,002	04/01/2026
95040Q-AD-6	WELLTOWER OP LLC	03/28/2025	J.P. MORGAN SECURITIES LLC		12,691,364	12,825,000	12,829,354	12,827,267	0	(154)	0	(154)	0	12,827,113	0	(135,750)	(135,750)	251,334	04/15/2028
G4064#-AA-2	GRANITE DEBTCO 10 LTD. - ABS	04/07/2025	Paydown		102,804,222	97,500,000	97,500,000	100,024,409	0	2,779,813	0	2,779,813	0	102,804,222	0	0	0	0	01/06/2029
G4064#-AB-0	GRANITE DEBTCO 10 LTD. - ABS	04/07/2025	Paydown		59,690,397	57,676,890	57,039,156	55,433,762	0	1,306,517	0	1,306,517	2,716,831	59,457,109	233,288	0	233,288	69,137	01/06/2029
G4064@-AA-4	Granite Debtco 9 (EUR) DD T/L 1L - ABS	05/01/2025	Paydown		13,105,802	10,596,532	10,283,783	12,074,597	0	2,497,695	0	2,497,695	9,585,131	12,846,146	259,656	0	259,656	0	09/01/2027
G4064@-AB-2	Granite Debtco 9 DD T/L 1L - ABS	05/19/2025	Paydown		32,468,941	24,294,900	24,294,900	31,805,057	0	7,360,419	0	7,360,419	0	32,468,941	0	0	0	0	09/01/2027
L1300*-AA-0	Project Rose (EUR) DD T/L 1L 1/23 - 3M E	03/27/2025	Paydown		4,208,717	0	0	4,208,717	0	0	0	0	0	4,208,717	0	0	0	0	09/27/2027
002100-AA-3	ASF CRABAPPLE TERM_LOAN 7.500% 09/22/	11/20/2025	REDEMPTION 100.0000		5,686,196	5,686,196	5,686,196	5,686,196	0	0	0	0	0	5,686,196	0	0	0	96,391	09/22/2029
00231#-AA-5	ASFORCALP ASFORCA,L.P.2.7520261228 7.	12/17/2025	REDEMPTION 100.0000		44,418,032	44,418,032	43,682,099	43,041,511	0	1,376,522	0	1,376,522	0	44,418,032	0	0	0	173,006	12/28/2026
00243@-AA-3	ASF REMBRANDT LP TERM_LOAN 7.479% 12/	11/28/2025	REDEMPTION 100.0000		11,495,201	11,495,201	11,447,904	11,495,201	0	0	0	0	0	11,495,201	0	0	0	198,649	12/21/2028
00262#-AA-7	ASF CAPRI LP TERM_LOAN 7.049% 06/17/3	11/07/2025	REDEMPTION 100.0000		1,711,364	1,711,364	1,711,364	1,711,364	0	0	0	0	0	1,711,364	0	0	0	7,541	06/17/2030
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	08/01/2025	SECURITY WITHDRAW		3,415,762	3,465,000	3,402,223	3,446,441	0	479	0	479	0	3,446,919	0	(31,157)	(31,157)	74,517	01/15/2028
015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	08/20/2025	VARIOUS		8,071,284	8,000,000	8,080,330	8,042,457	0	(2,380)	0	(2,380)	0	8,071,284	0	0	0	135,800	04/15/2049
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	08/20/2025	LR-18SP		237,110	240,000	236,818	237,104	0	42	0	42	0	237,110	0	0	0	5,460	05/18/2051
02666T-AC-1	AMERICAN HOMES 4 RENT LP SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		2,604,240	3,000,000	2,955,390	2,971,824	0	325	0	325	0	2,972,149	0	(367,909)	(367,909)	38,792	07/15/2031
03027X-BD-1	AMERICAN TOWER CORPORATION SENIOR CORP_B	08/20/2025	LR-18SP		6,373,554	6,300,000	6,383,148	6,374,000	0	(446)	0	(446)	0	6,373,554	0	0	0	35,805	06/15/2050
03770D-AE-3	APOLLO DEBT SOLUTIONS BDC SENIOR CORP_BN	12/23/2025	TAX FREE EXCHANGE		23,318,870	23,333,000	23,312,000	0	0	6,870	0	6,870	0	23,318,870	0	0	0	1,430,669	03/15/2032
04010L-BC-6	ARES CAPITAL CORPORATION SENIOR CORP_BND	12/12/2025	AGL-SAL-SA		2,052,613	2,500,000	1,933,645	2,025,128	0	27,485	0	27,485	0	2,052,613	0	0	0	46,667	11/15/2031
05348E-BF-5	AVALONBAY COMMUNITIES INC SENIOR CORP_BN	07/28/2025	BARCLAYS CAPITAL INC		14,754,188	15,380,000	15,373,233	15,377,178	0	52	0	52	0	15,377,230	0	(623,042)	(623,042)	81,770	06/01/2029
092533-B*-8	BLACKROCK CAPITAL INVESTMENT C SENIOR CO	07/31/2025	CALL 100.0000		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,228,127	12/09/2025
09261H-BG-1	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO	08/01/2025	SECURITY WITHDRAW		10,311,700	10,000,000	10,301,016	10,274,823	0	(24,701)	0	(24,701)	0	10,271,214	0	40,486	40,486	635,417	01/25/2031
09261H-BX-4	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO	08/01/2025	SECURITY WITHDRAW		7,595,925	7,500,000	7,385,400	0	0	1,140	0	1,140	0	7,392,157	0	203,768	203,768	227,500	01/29/2032
09581C-AD-3	BLUE OWL CREDIT INCOME CORP SENIOR CORP_	12/12/2025	AGBKRILA		17,357,597	17,500,000	17,338,123	0	0	14,146	0	14,146	0	17,357,597	0	0	0	761,250	03/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10112R-BE-3	BOSTON PROPERTIES LP SENIOR CORP_BND	09/15/2025	SUSQUEHANNA FINANCIAL		6,515,325	7,500,000	7,467,750	7,479,249	0	585	0	585	0	7,479,834	0	(964,509)	(964,509)	87,656	04/01/2032
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP SENIOR COR	08/01/2025	SECURITY WITHDRAW		8,746,300	10,000,000	7,674,640	8,073,300	0	21,940	0	21,940	0	8,095,239	0	651,061	651,061	114,583	08/16/2031
18469#-AC-6	CLEARBRIDGE ENERGY MIDSTREAM O CORP_BND	10/15/2025	MATURITY		727,994	727,994	727,994	727,997	0	(6)	0	(6)	0	727,994	0	0	0	33,924	10/15/2025
18685@-AC-6	CLIFFWATER CORPORATE LENDING F SECURED R	12/12/2025	REDEMPTION 100.0000		5,600,039	5,600,039	5,600,039	0	0	0	0	0	0	5,600,039	0	0	0	15,873	04/06/2029
22822V-AU-5	CROWN CASTLE INC SENIOR CORP_BND 3.25	08/20/2025	LR-18SP		3,235,078	3,218,000	3,236,804	3,235,238	0	(160)	0	(160)	0	3,235,078	0	0	0	62,751	01/15/2051
22822V-AX-9	CROWN CASTLE INC SENIOR CORP_BND 2.90	08/19/2025	AGL-HB-SA		782,028	1,000,000	755,380	780,780	0	5,789	0	5,789	0	782,028	0	0	0	25,697	04/01/2041
22966R-AC-0	CUBESMART LP SENIOR CORP_BND 4.000% 1	11/15/2025	MATURITY		10,000,000	10,000,000	10,134,300	10,002,323	0	(2,323)	0	(2,323)	0	10,000,000	0	0	0	200,000	11/15/2025
26884A-BJ-1	ERP OPERATING LP SENIOR CORP_BND 3.50	07/28/2025	GOLDMAN SACHS & CO LLC		8,959,863	9,150,000	8,991,022	9,099,942	0	10,085	0	10,085	0	9,101,295	0	(141,432)	(141,432)	291,783	03/01/2028
29444U-BM-7	EQUINIX INC SENIOR CORP_BND 2.950% 09	08/20/2025	LR-18SP		343,428	350,000	342,790	317,386	0	26,417	0	26,417	0	343,428	0	0	0	9,637	09/15/2051
29444U-BT-2	EQUINIX INC SENIOR CORP_BND 3.400% 02	09/23/2025	VARIOUS		7,637,328	7,745,000	7,626,883	7,637,660	0	(332)	0	(332)	0	7,637,328	0	0	0	151,107	02/15/2052
29717P-AS-6	ESSEX PORTFOLIO LP SENIOR CORP_BND 4.	07/01/2025	VARIOUS		0	0	0	1,992,903	0	20	0	20	0	0	0	0	0	30,000	03/15/2048
29717P-AS-6	ESSEX PORTFOLIO LP SENIOR CORP_BND 4.	11/01/2025	SECURITY WITHDRAW		3,478,605	4,000,000	3,983,640	3,986,983	0	(950)	0	(950)	0	3,986,033	0	(507,428)	(507,428)	83,000	03/15/2048
29717P-AV-9	ESSEX PORTFOLIO LP SENIOR CORP_BND 2.	12/24/2025	AGLTF1D-SA		1,995,931	2,000,000	1,994,707	1,995,641	0	291	0	291	0	1,995,931	0	0	0	41,369	03/15/2032
313747-AZ-0	FEDERAL REALTY OP LP SENIOR CORP_BND	07/28/2025	BARCLAYS CAPITAL INC		4,978,785	5,250,000	5,241,495	5,246,328	0	496	0	496	0	5,246,395	0	(267,610)	(267,610)	104,533	06/15/2029
361841-AS-8	GLP CAPITAL LP SENIOR CORP_BND 6.750%	08/01/2025	SECURITY WITHDRAW		20,731,949	19,380,000	20,427,077	20,342,900	0	(10,130)	0	(10,130)	0	20,332,771	0	399,178	399,178	218,025	12/01/2033
361841-AS-8	GLP CAPITAL LP SENIOR CORP_BND 6.750%	09/17/2025	AGL-SAL-SA		2,937,502	2,750,000	2,947,038	0	0	(4,068)	0	(4,068)	0	2,937,502	0	0	0	55,688	12/01/2033
40489@-AA-2	HPS MEZZANINE PARTNERS 2019 LP TERM_LOAN	11/19/2025	REDEMPTION 100.0000		5,166,244	5,166,244	5,020,107	4,852,482	0	313,762	0	313,762	0	5,166,244	0	0	0	73,030	07/12/2030
42225U-AH-7	HEALTHCARE REALTY HOLDINGS LP SENIOR COR	08/01/2025	SECURITY WITHDRAW		11,153,684	13,072,000	10,855,701	5,494,388	0	26,304	0	26,304	0	11,026,378	0	127,306	127,306	98,766	03/15/2031
46188B-AF-9	INVITATION HOMES OPERATING PAR SENIOR CO	08/19/2025	AGL-HB-SA		1,828,974	1,850,000	1,824,877	1,828,690	0	284	0	284	0	1,828,974	0	0	0	52,288	08/15/2033
49427R-AQ-5	KILROY REALTY LP SENIOR CORP_BND 2.50	09/15/2025	RBC CAPITAL MARKETS LLC		12,499,200	15,000,000	14,904,600	14,938,990	0	5,233	0	5,233	0	14,940,500	0	(2,441,300)	(2,441,300)	313,542	11/15/2032
49446R-AT-6	KIMCO REALTY OP LLC SENIOR CORP_BND 4	09/15/2025	US BANCORP INVESTMENTS INC		5,877,852	6,800,000	6,749,612	6,759,468	0	(1,887)	0	(1,887)	0	6,757,581	0	(879,729)	(879,729)	163,908	09/01/2047
59523U-AQ-0	MID-AMERICA APARTMENTS LP SENIOR CORP_BN	07/29/2025	BARCLAYS CAPITAL INC		6,896,820	7,000,000	7,547,890	7,220,476	0	(4,751)	0	(4,751)	0	7,215,726	0	(318,906)	(318,906)	103,688	03/15/2029
59523U-AR-8	MID-AMERICA APARTMENTS LP SENIOR CORP_BN	07/24/2025	TRUIST SECURITIES INC		10,857,015	11,700,000	11,098,386	11,323,835	0	40,924	0	40,924	0	11,328,627	0	(471,612)	(471,612)	277,063	03/15/2030
637417-AH-9	NNN REIT INC SENIOR CORP_BND 4.000% 1	11/15/2025	VARIOUS		21,292,600	21,292,600	21,435,662	21,278,603	0	(11,193)	0	(11,193)	0	21,292,600	0	0	0	851,704	11/15/2025
637417-AL-0	NNN REIT INC SENIOR CORP_BND 4.300% 1	08/19/2025	AGL-HB-SA		1,964,945	1,970,000	1,955,974	1,964,755	0	190	0	190	0	1,964,945	0	0	0	29,413	10/15/2028
681936-BH-2	OMEGA HEALTHCARE INVESTORS INC SENIOR CO	08/01/2025	SECURITY WITHDRAW		1,399,146	1,400,000	1,422,834	1,400,955	0	(1,912)	0	(1,912)	0	1,400,740	0	(1,594)	(1,594)	76,767	01/15/2026
69435#-AC-0	PES REUSSPLACID LLC CORP_BND 6.680% 0	12/29/2025	REDEMPTION 100.0000		13,889,033	13,889,033	14,346,732	14,614,513	0	(725,480)	0	(725,480)	0	13,889,033	0	0	0	343,753	09/07/2028
74460D-AD-1	PUBLIC STORAGE OPERATING CO SENIOR CORP_	07/24/2025	TRUIST SECURITIES INC		2,292,683	2,375,000	2,374,953	2,374,996	0	0	0	0	0	2,374,996	0	(82,314)	(82,314)	58,956	05/01/2029
749571-AK-1	RHP HOTEL PROPERTIES LP SENIOR CORP_BND	08/26/2025	WELLS FARGO SECURITIES LLC		2,056,288	2,001,000	2,068,534	2,067,825	0	(11,582)	0	(11,582)	0	2,056,243	0	44	44	52,749	04/01/2032
828807-CV-7	SIMON PROPERTY GROUP LP SENIOR CORP_BND	09/01/2025	MATURITY		10,220,000	10,220,000	10,174,429	10,219,112	0	3,480	0	3,480	0	10,220,000	0	0	0	357,700	09/01/2025
828807-CW-5	SIMON PROPERTY GROUP LP SENIOR CORP_BND	07/22/2025	MORGAN STANLEY & CO LLC		497,570	500,000	543,100	0	0	(1,920)	0	(1,920)	0	502,323	0	(4,753)	(4,753)	8,617	01/15/2026
829932-AE-2	SIXTH STREET LENDING PARTNERS SENIOR COR	12/24/2025	TAX FREE EXCHANGE		17,212,169	17,357,000	17,189,401	0	0	22,768	0	22,768	0	17,212,169	0	0	0	1,007,007	07/15/2030
86277*-AB-1	STRATEGIC PARTNERS VIII LP TERM_LOAN	12/01/2025	VARIOUS		47,417,680	47,417,680	47,472,621	47,514,423	0	(96,743)	0	(96,743)	0	47,417,680	0	0	0	1,184,294	03/10/2028
90265E-AR-1	UDR INC SENIOR CORP_BND 3.000% 08/15/	08/01/2025	SECURITY WITHDRAW		7,147,586	7,875,000	7,847,220	7,859,626	0	1,252	0	1,252	0	7,859,748	0	(712,162)	(712,162)	227,063	08/15/2031
90265E-AV-2	UDR INC SENIOR CORP_BND 2.100% 06/15/	09/15/2025	MIZUHO SECURITIES USA LLC		6,596,500	7,900,000	7,887,360	0	0	256	0	256	0	7,891,597	0	(1,295,097)	(1,295,097)	124,886	06/15/2033
92277G-AF-4	VENTAS REALTY LP SENIOR CORP_BND 4.37	08/20/2025	LR-18SP		7,166,236	7,500,000	7,080,390	7,166,814	0	(578)	0	(578)	0	7,166,236	0	0	0	182,292	02/01/2045
92564R-AE-5	VICI PROPERTIES LP SENIOR CORP_BND 144A	08/01/2025	SECURITY WITHDRAW		8,818,533	9,236,000	8,715,123	6,415,325	0	6,789	0	6,789	0	8,773,838	0	44,695	44,695	175,676	08/15/2030
92564R-AL-9	VICI PROPERTIES LP SENIOR CORP_BND 144A	12/11/2025	LR-19SP		3,198,043	3,500,000	3,032,750	3,160,461	0	78,026	0	78,026	0	3,198,043	0	0	0	179,704	02/15/2029
925650-AD-5	VICI PROPERTIES LP SENIOR CORP_BND 5.	08/01/2025	VARIOUS		13,445,679	13,476,000	12,980,173	13,256,450	0	(202,723)	0	(202,723)	0	13,041,093	0	404,586	404,586	491,126	05/15/2032
925650-AE-3	VICI PROPERTIES LP SENIOR CORP_BND 5.	08/20/2025	LR-18SP		14,256,478	17,500,000	14,189,825	14,250,988	0	5,490	0	5,490	0	14,256,478	0	0	0	262,500	05/15/2052
925650-AF-0	VICI PROPERTIES LP SENIOR CORP_BND 5.	08/01/2025	SECURITY WITHDRAW		5,522,418	5,400,000	5,237,323	5,251,747	0	904	0	904	0	5,252,651	0	269,767	269,767	103,500	04/01/2034
92747#-AA-9	VINTAGE VIII AB LLC TERM_LOAN 6.799%	12/22/2025	REDEMPTION 100.0000		90,187,020	90,187,020	89,339,643	88,196,906	0	1,990,113	0	1,990,113	0	90,187,020	0	0	0	915,180	07/14/2028
939653-A*-2	ELME COMMUNITIES SENIOR CORP_BND 3.44	11/12/2025	CALL 100.0000		4,650,000	4,650,000	4,650,000	4,650,000	0	0	0	0	0	4,650,000	0	0	0	648,827	12/17/2030
939653-A*-2	ELME COMMUNITIES SENIOR CORP_BND 3.44	11/12/2025	REDEMPTION 100.0000		25,400,000	25,400,000	25,400,000	25,400,000	0	0	0	0	0	25,400,000	0	0	0	720,852	12/17/2030
962166-BT-0	WEYERHAEUSER COMPANY SENIOR CORP_BND	08/01/2025	SECURITY WITHDRAW		5,837,092	5,264,000	6,093,554	5,722,766	0	(4,506)	0	(4,506)	0	5,718,260	0	118,832	118,832	46,243	12/15/2033
G4064@-AA-4	GRANITE DEBTCO 9 LIMITED ABS_ABS 5.64	07/18/2025	CORPORATE ACTIONS ENTRY		984,921	984,921	921,880	1,003,915	0	(12,092)	0	(12,092)	(69,848)	982,848	60,874	2,072	62,946	8,004	09/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G40648-AA-4	GRANITE DEBTCO 9 LIMITED ABS_ABS 5.64	08/01/2025	PAYDOWN		73,029,404	73,029,404	69,352,922	75,007,310	0	(758,059)	0	(758,059)	(5,235,910)	73,029,404	4,016,063	0	4,016,063	282,760	09/01/2027
G40648-AB-2	GRANITE DEBTCO 9 LIMITED ABS_ABS 7.81	08/01/2025	CORPORATE ACTIONS ENTRY		179,278,864	179,278,864	178,492,578	178,942,953	0	(675,023)	0	(675,023)	0	178,267,929	0	1,010,935	1,010,935	2,846,201	09/01/2027
G4064#-AB-0	GRANITE DEBTCO 10 LTD ABS_ABS 5.984%	07/01/2025	VARIOUS		(57,330,467)	(57,330,467)	(57,813,316)	0	0	0	0	0	2,176,039	(59,989,355)	(2,176,039)	2,658,888	482,849	(428,115)	01/06/2029
G4064#-AB-0	GRANITE DEBTCO 10 LTD ABS_ABS 5.984%	07/01/2025	PAYDOWN		57,330,467	57,330,467	57,813,316	59,989,355	0	(2,562,440)	0	(2,562,440)	(2,176,039)	57,330,467	2,079,591	0	2,079,591	428,115	01/06/2029
L1300*-AA-0	CEP V FINCO SARL ABS_ABS 7.190% 09/27	10/28/2025	REDEMPTION 100.0000		60,823,673	60,823,673	57,560,630	63,149,219	0	(1,516,468)	0	(1,516,468)	(5,296,066)	60,823,673	4,486,988	0	4,486,988	924,491	09/27/2028
12737#-AF-8	CSFV CORE II, LLC	01/01/2025	CORPORATE ACTION		41,861,814	42,000,000	41,858,052	41,861,814	0	0	0	0	0	41,861,814	0	0	0	598,652	10/17/2034
53621@-BQ-8	GTD SR NT SER C	03/21/2025	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	294,458	09/10/2034
502175-C@-9	LTC PROPERTIES INC SENIOR CORP_BND 4.	11/20/2025	VARIOUS		2,425,000	2,425,000	2,399,415	2,416,162	0	8,838	0	8,838	0	2,425,000	0	0	0	51,653	11/20/2028
001918-AA-5	TR CTF	06/30/2025	Paydown		432,390	432,390	432,390	432,390	0	0	0	0	0	432,390	0	0	0	554,303	09/30/2039
001918-AA-5	TR CTF	03/01/2025	Paydown		22,591,825	22,591,825	22,591,825	22,591,825	0	0	0	0	0	22,591,825	0	0	0	0	09/30/2039
001918-AA-5	AMZN OKLAHOMA CITY OK CTL PT T SECURED C	12/31/2025	REDEMPTION 100.0000		448,451	448,451	448,451	448,451	0	0	0	0	0	448,451	0	0	0	5,589	09/30/2039
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					1,761,121,435	1,751,089,511	1,726,841,256	1,726,808,979	0	12,304,934	0	12,304,934	1,700,138	1,741,474,054	8,960,421	(10,826,995)	(1,866,573)	31,144,169	XXX
000000-00-0	ADVANCED WEB TECHNOLOGIES HOLDING COMPAN	06/24/2025	Adjustment		0	112,584	0	0	0	0	0	0	0	0	0	0	0	(49)	12/17/2026
000000-00-0	Applied Technical Services, LLC Term Loa	04/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	379	12/29/2026
000000-00-0	Tank Holding Corp. Initial Term Loan	04/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(931)	03/31/2028
911038-AB-9	United Musculoskeletal Partners LLC-DDTL	01/01/2025	Maturity @ 0.0		0	0	0	0	0	0	0	0	0	0	0	0	0	12,126	07/13/2024
000000-00-0	(USLS Acquisition) U.S. Legal Support, I	04/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	73,587	06/01/2026
000000-00-0	Advanced Web Technologies Holding Compan	03/31/2025	Direct		4,004	4,004	4,004	3,857	0	0	0	0	0	4,004	0	0	0	105	12/17/2026
26745L-AB-4	Dwyer Instruments, LLC Revolving Loan	01/08/2025	Direct		152,951	152,951	152,951	152,951	0	0	0	0	0	152,951	0	0	0	1,766	07/20/2029
000000-00-0	LVF Holdings, Inc. Revolving Credit Loan	02/26/2025	Direct		355,699	355,699	355,699	355,699	0	0	0	0	0	355,699	0	0	0	11,458	06/10/2027
000000-00-0	Dwyer Instruments, LLC Delayed Draw Term	03/31/2025	Direct		2,483	2,483	0	2,483	0	0	0	0	0	2,483	0	0	0	83	07/21/2027
000000-00-0	Applied Technical Services, LLC First Am	04/08/2025	Direct		3,082,587	3,082,587	0	0	0	3,082,587	0	3,082,587	0	3,082,587	0	0	0	168,753	12/29/2026
02082A-AQ-7	Alpine Acquistion 3rd Amendment Incremen	01/23/2025	Direct		64,631	64,631	64,631	0	0	0	0	0	0	64,631	0	0	0	46	11/30/2029
000000-00-0	U.S. Legal Support, Inc. Revolving Credi	04/01/2025	Direct		36,365	36,365	36,365	22,040	0	0	0	0	0	36,365	0	0	0	13	12/01/2027
000000-00-0	Applied Technical Services, LLC Term Loa	03/31/2025	Direct		14,822	14,822	14,822	14,598	0	0	0	0	0	14,822	0	0	0	0	12/29/2026
42327#-AC-8	Helios Buyer, Inc. Revolving Loan	04/25/2025	Direct		770,956	770,956	770,956	362,116	0	0	0	0	0	770,956	0	0	0	9,307	12/15/2026
000000-00-0	Advanced Web Technologies Holding Compan	03/24/2025	Direct		140,731	140,731	140,731	140,731	0	0	0	0	0	140,731	0	0	0	4,791	12/17/2026
05598@-AC-9	BMS Holdings III Corp. 2021 Incremental	03/31/2025	Direct		8,974	8,974	8,704	0	0	69	0	69	0	8,974	0	0	0	224	09/30/2026
000000-00-0	MTCINT DDTL UNFND A 1L 05/2026 - Unfunde	05/06/2025	Adjustment		0	2,276,220	0	0	0	0	0	0	0	0	0	0	0	19,032	05/10/2026
000000-00-0	QLTY REV 1L 5/15/2029	03/06/2025	Direct		1,050,399	1,357,833	1,050,399	0	0	0	0	0	0	1,050,399	0	0	0	236,080	05/15/2029
000000-00-0	BKRTIL DDTL UNFND 1L 06/2026 - Unfunded	05/30/2025	Adjustment		0	875,942	0	0	0	0	0	0	0	0	0	0	0	10,998	06/03/2026
000000-00-0	DUBCHM DDTL UNFND 1L 06/2026 - Unfunded	04/21/2025	Adjustment		0	1,036,345	0	0	0	0	0	0	0	0	0	0	0	9,145	06/13/2026
000000-00-0	MAGIC DDTL UNF 1L 07/01/2026 - Unfunded	01/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	16,987	07/01/2026
000000-00-0	KONBUY DDTL B UNF 1L 07/2026 - Unfunded	05/07/2025	Various		0	358,448	0	0	0	0	0	0	0	0	0	0	0	896	07/23/2026
000000-00-0	AMRES DDTL B UNF 1L 07/19/203 - Unfunded	02/18/2025	Adjustment		0	440,664	0	0	0	0	0	0	0	0	0	0	0	10,292	07/19/2026
36457W-AB-7	Galway Borrower LLC Revolving Loan	01/31/2025	Direct		49,345	49,345	49,345	49,345	0	0	0	0	0	49,345	0	0	0	1,088	09/29/2028
000000-00-0	NMN HOLDINGS III CORP	06/03/2025	Direct		1,666,667	1,666,667	1,666,667	555,504	0	51	0	51	0	1,666,667	0	0	0	40,727	07/31/2031
000000-00-0	Accession Risk Management Group, Inc. 20	03/31/2025	Direct		3,066	3,066	3,066	3,066	0	0	0	0	0	3,066	0	0	0	126	11/01/2029
000000-00-0	Accession Risk Management Group, Inc. In	03/31/2025	Direct		1,867	1,867	1,867	1,867	0	0	0	0	0	1,867	0	0	0	47	11/01/2029
000000-00-0	Accession Risk Management Group, Inc. Tr	03/31/2025	Direct		1,142	1,142	1,142	1,142	0	0	0	0	0	1,142	0	0	0	35	11/01/2029
000000-00-0	Accession Risk Management Group, Inc. 20	01/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	225	11/01/2029
000000-00-0	Initial Term Loan	01/01/2025	Adjustment		24,830	24,830	24,334	24,812	0	18	0	18	0	24,830	0	0	0	704	08/28/2030
000000-00-0	GATEKEEPER DDTL UNFND 1L 08/20 - Unfunde	01/30/2025	Various		0	750,211	0	0	0	0	0	0	0	0	0	0	0	2,386	08/27/2026
BXC334-85-3	CBL TL 1L 12/2027	03/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	33,413	12/19/2027
81760#-AD-8	Service Minds R/C 1L (Add-On) 9/24	01/01/2025	Various		0	0	0	(157,582)	0	0	0	(157,582)	157,582	0	0	0	0	(416)	02/07/2028
000000-00-0	The Chartis Group, LLC	03/31/2025	Direct		13,012	13,012	12,882	13,008	0	5	0	5	0	13,012	0	0	0	370,564	09/17/2031
BXC335-88-0	FUSMID DDTL AMD 2 1L 11/2029	03/31/2025	Direct		9,596	9,596	9,528	9,063	0	2,717	0	2,717	0	9,596	0	0	0	147,947	11/17/2029
000000-00-0	PWSC DDTL UNF 1L 10/1/2027 - Unfunded	05/16/2025	Adjustment		0	145,253	0	0	0	0	0	0	0	0	0	0	0	2,076	10/01/2027
000000-00-0	Qnnect, LLC 2nd Amendment Term Loan 10/4	02/26/2025	Direct		1,229,773	1,229,773	1,217,476	1,217,904	0	11,870	0	11,870	0	1,229,773	0	0	0	48,254	10/04/2031
000000-00-0	Tank Holding Corp. Initial Term Loan	03/31/2025	Direct		35,560	35,560	35,560	35,560	0	0	0	0	0	35,560	0	0	0	365,905	03/31/2028
72341T-A#-0	2024 Incremental Term Loan	03/31/2025	Direct		19,714	19,714	19,714	19,714	0	0	0	0	0	19,714	0	0	0	588	10/17/2029
000000-00-0	Service Minds R/C 2 1L (Add-On) 9/24	05/30/2025	Paydown		27,548	0	0	27,548	0	0	0	0	0	27,548	0	0	0	5,738	02/07/2028
27787@-AK-6	Easy Ice T/L 1L 10/24	01/22/2025	Adjustment		17,334	17,334	17,334	17,334	0	0	0	0	0	17,334	0	0	0	0	10/30/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0 ..	BradyIFS Holdings, Tranche B TL	06/30/2025 .	Direct		15,063	15,063	15,063	15,063	0	0	0	0	0	15,063	0	0	0	132,864	10/31/2029 .
000000-00-0 ..	THG ACQUISITION LLC	02/28/2025 .	Direct		282,118	282,118	282,118	174,645	0	0	0	0	0	282,118	0	0	0	11,168	10/31/2031 .
000000-00-0 ..	8th Amendment Term Loan 11/7/2024	03/31/2025 .	Direct		1,803	1,803	1,800	1,803	0	0	0	0	0	1,803	0	0	0	26,559	07/02/2026 .
000000-00-0 ..	Knitwell Borrower LLC Amendment No. 2 Lo	02/03/2025 .	Direct		14,374	14,374	14,086	14,364	0	10	0	10	0	14,374	0	0	0	25,730	07/28/2027 .
74745#-AC-5 ..	QM Buyer T/L 1L 12/24	04/01/2025 .	Various		0	0	0	1,587	0	(1,587)	0	(1,587)	0	0	0	0	0	0	12/06/2030 .
000000-00-0 ..	TCP Hawker T/L 1L (Add-On) 11/24	03/31/2025 .	Direct		32,115	32,115	32,115	32,115	0	0	0	0	0	32,115	0	0	0	436,611	08/30/2029 .
30294#-AE-8 ..	FS Squared T/L 1L (Add-On) 12/24	04/01/2025 .	Various		0	0	0	682	0	(682)	0	(682)	0	0	0	0	0	0	12/23/2030 .
70533@-AH-0 ..	Pediatric Home Respiratory T/L 1L 12/24	04/01/2025 .	Various		0	0	0	474	0	(474)	0	(474)	0	0	0	0	0	0	12/23/2030 .
50205#-AB-0 ..	LHS Acquisition T/L 1L 1/25	03/31/2025 .	Direct		5,668	5,668	5,668	0	0	0	0	0	0	5,668	0	0	0	105	01/22/2030 .
36457W-AJ-0 ..	Galway Borrower LLC Delayed TL	03/31/2025 .	Direct		6	6	6	0	0	0	0	0	0	6	0	0	0	(5)	09/29/2028 .
000000-00-0 ..	The Chartis Group, LLC	06/30/2025 .	Direct		13,012	13,012	12,882	13,008	0	5	0	5	0	13,012	0	0	0	293	09/17/2031 .
36457W-AJ-0 ..	Galway Borrower LLC Delayed TL	04/01/2025 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/29/2028 .
000000-00-0 ..	Advanced Web Technologies Holding Compan	06/30/2025 .	Direct		13,151	13,151	13,151	12,667	0	0	0	0	0	13,151	0	0	0	0	12/17/2026 .
000000-00-0 ..	Knitwell Borrower LLC Amendment No. 2 Lo	05/05/2025 .	Direct		14,374	14,374	14,086	14,364	0	10	0	10	0	14,374	0	0	0	434	07/28/2027 .
000000-00-0 ..	8th Amendment Term Loan 11/7/2024	06/30/2025 .	Direct		1,803	1,803	1,800	1,803	0	0	0	0	0	1,803	0	0	0	41	07/02/2026 .
05598@-AC-9 ..	BMS Holdings III Corp. 2021 Incremental	04/01/2025 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/30/2026 .
000000-00-0 ..	Wineshipping.com LLC-Delayed Draw - TL	06/30/2025 .	Various		0	0	0	0	0	0	0	0	0	0	0	162,234	162,234	0	12/31/2028 .
00018K-AB-1 ..	A&R Logistics R/C 1L 5/19	06/23/2025 .	Direct		979,468	979,468	979,468	546,183	0	0	0	0	0	979,468	0	0	0	25,979	08/03/2026 .
00018K-AC-9 ..	A&R Logistics T/L 1L 5/19	04/01/2025 .	Direct		51,141	51,141	50,625	50,493	0	11	0	11	0	51,141	0	0	0	3,094	08/03/2026 .
00018K-AD-7 ..	A&R Logistics T/L 2 1L (Add-On) 6/19	04/01/2025 .	Direct		3,938	3,938	3,898	3,895	0	1	0	1	0	3,938	0	0	0	232	08/03/2026 .
00018K-AE-5 ..	A&R Logistics T/L 3 1L (Add-On) 11/19	04/01/2025 .	Direct		12,468	12,468	12,342	12,330	0	3	0	3	0	12,468	0	0	0	735	08/03/2026 .
00097*-AA-2 ..	ACP Oak Buyer T/L 1L 8/19	06/12/2025 .	Direct		13,068,911	13,068,911	12,899,002	13,048,717	0	20,195	0	20,195	0	13,068,911	0	0	0	653,749	08/28/2026 .
00097*-AB-0 ..	ACP Oak Buyer R/C 1L 8/19	12/31/2025 .	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	4,308	08/28/2026 .
00097*-AE-4 ..	ACP Oak Buyer T/L 1L (Add-On) 12/24	06/12/2025 .	Direct		2,279,291	2,279,291	2,279,291	0	0	0	0	0	0	2,279,291	0	0	0	42,295	08/28/2026 .
00177@-AD-7 ..	AMCP Pet T/L 1L (Add-On) 12/20	05/30/2025 .	Direct		914,625	914,625	896,234	901,855	0	1,668	0	1,668	0	914,625	0	0	0	51,774	10/05/2026 .
00177@-AE-5 ..	AMCP Pet T/L 1L (Add-On) 6/23	05/30/2025 .	Direct		118,050	118,050	118,050	116,629	0	0	0	0	0	118,050	0	0	0	6,786	10/05/2026 .
00234*-AC-2 ..	AVG Intermediate DD T/L 1L 3/21	06/30/2025 .	Direct		15,143	15,143	15,090	15,138	0	5	0	5	0	15,143	0	0	0	606	03/16/2027 .
00234*-AE-8 ..	AVG Intermediate T/L 1L 3/21	06/30/2025 .	Direct		12,721	12,721	12,392	12,697	0	23	0	23	0	12,721	0	0	0	509	03/16/2027 .
00234*-AF-5 ..	AVG Intermediate DD T/L 1L (Add-On) 11/2	06/30/2025 .	Direct		5,361	5,361	5,361	5,360	0	0	0	0	0	5,361	0	0	0	216	03/16/2027 .
00234*-AG-3 ..	AVG Intermediate DD T/L 1L (Add-On) 9/22	06/30/2025 .	Direct		4,298	4,298	4,298	3,689	0	0	0	0	0	4,298	0	0	0	168	03/16/2027 .
00234*-AH-1 ..	AVG Intermediate DD T/L 1L (Extended Dra	06/30/2025 .	Direct		2,524	2,524	2,524	2,524	0	0	0	0	0	2,524	0	0	0	102	03/16/2027 .
00251*-AE-6 ..	A&R Logistics T/L 7 1L (Add-On) 7/21	04/01/2025 .	Direct		9,920	9,920	10,324	9,826	0	(14)	0	(14)	0	9,920	0	0	0	585	08/03/2026 .
00251*-AJ-5 ..	A&R Logistics T/L 11 1L (Add-On) 10/22	04/01/2025 .	Direct		4,489	4,489	4,489	4,440	0	0	0	0	0	4,489	0	0	0	265	08/03/2026 .
00264@-AA-7 ..	ACP Vault T/L 1L 9/24	06/30/2025 .	Direct		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	554,820	09/03/2029 .
00439#-AD-9 ..	Accupac T/L 1L 1/20	01/01/2025 .	Direct		10,374,120	10,374,120	10,253,080	10,353,564	0	20,556	0	20,556	0	10,374,120	0	0	0	310,970	01/16/2026 .
00439#-AE-7 ..	Accupac R/C 1L 1/20	01/10/2025 .	Direct		2,510,652	2,510,652	2,510,652	2,510,652	0	0	0	0	0	2,510,652	0	0	0	49,147	01/16/2026 .
00457*-AB-4 ..	Accupac R/C 1L (Add-On) 6/22	01/10/2025 .	Direct		339,295	339,295	339,295	339,292	0	3	0	3	0	339,295	0	0	0	5,507	01/16/2026 .
00457*-AC-2 ..	Accupac T/L 1L (Add-On) 6/22	01/01/2025 .	Direct		519,460	519,460	519,460	519,645	0	(185)	0	(185)	0	519,460	0	0	0	14,312	01/16/2026 .
00458*-AA-5 ..	Accession Risk Management Group, Inc. 20	06/30/2025 .	Direct		3,066	3,066	3,066	3,066	0	0	0	0	0	3,066	0	0	0	159	11/01/2029 .
00458*-AD-9 ..	Accession Risk Management Group, Inc. In	06/30/2025 .	Direct		1,867	1,867	1,867	1,867	0	0	0	0	0	1,867	0	0	0	87	11/01/2029 .
00458*-AE-7 ..	Accession Risk Management Group, Inc. Tr	06/30/2025 .	Direct		1,142	1,142	1,142	1,142	0	0	0	0	0	1,142	0	0	0	53	11/01/2029 .
00508#-AA-1 ..	Action Signature R/C 1L 12/20	03/24/2025 .	Direct		745,995	745,995	745,995	660,933	0	72	0	72	0	745,995	0	0	0	40,678	06/17/2026 .
00508#-AB-9 ..	Action Signature T/L 1L 12/20	02/28/2025 .	Direct		(31,250)	(31,250)	(30,938)	(31,196)	0	(54)	0	(54)	0	(31,250)	0	0	0	(2,953)	06/17/2026 .
00508#-AD-5 ..	Action Signature T/L 1L (Add-On) 11/21	02/28/2025 .	Direct		(12,148)	(12,148)	(12,026)	(12,122)	0	(25)	0	(25)	0	(12,148)	0	0	0	(1,148)	06/17/2026 .
00737*-AA-8 ..	ADS Buyer T/L 1L 12/20	04/01/2025 .	Direct		3,809,553	3,809,553	3,809,553	3,809,553	0	0	0	0	0	3,809,553	0	0	0	186,473	12/30/2027 .
00737*-AC-4 ..	ADS Buyer T/L 1L (Add-On) 7/21	04/01/2025 .	Direct		10,066,754	10,066,754	9,953,503	10,020,217	0	46,537	0	46,537	0	10,066,754	0	0	0	492,756	12/30/2027 .
00737*-AD-2 ..	ADS Buyer T/L 1L (Add-On) 5/22	04/01/2025 .	Direct		11,192,885	11,192,885	11,192,885	11,192,885	0	0	0	0	0	11,192,885	0	0	0	547,879	12/30/2027 .
00797*-AA-5 ..	AERO Operating T/L 1L 2/20	04/01/2025 .	Direct		107,509	107,509	105,867	107,474	0	35	0	35	0	107,509	0	0	0	5,602	02/09/2026 .
00797*-AB-3 ..	AERO Operating DD T/L 1L 2/20	04/01/2025 .	Direct		30,766	30,766	29,806	30,759	0	7	0	7	0	30,766	0	0	0	1,603	02/09/2026 .
00798@-AA-2 ..	Advanced Web Technologies DD T/L 1L 12/2	06/30/2025 .	Direct		36,943	36,943	36,371	36,771	0	0	0	0	0	36,943	0	0	0	2,485	12/17/2027 .
00798@-AB-0 ..	Advanced Web Technologies T/L 1L 12/20	04/03/2025 .	Direct		46,920	46,920	46,518	46,718	0	29	0	29	0	46,920	0	0	0	3,856	12/17/2027 .
00798@-AC-8 ..	Advanced Web Technologies R/C 1L 12/20	03/24/2025 .	Direct		153,061	153,061	153,061	153,061	0	0	0	0	0	153,061	0	0	0	3,856	12/17/2027 .
00798@-AD-6 ..	Advanced Web Technologies Holding Compan	06/30/2025 .	Direct		61,689	61,689	61,689	61,622	0	0	0	0	0	61,689	0	0	0	(97,966)	12/17/2026 .
00798@-AE-4 ..	Advanced Web Technologies DD T/L 1L (Add	06/30/2025 .	Direct		21,522	21,522	21,522	21,447	0	0	0	0	0	21,522	0	0	0	1,661	12/17/2027 .
00798@-AF-1 ..	Advanced Web Technologies T/L 1L (Add-On	06/30/2025 .	Direct		11,161	11,161	11,016	11,106	0	4	0	4	0	11,161	0	0	0	48,498	12/17/2026 .
00798@-AH-7 ..	Advanced Web Technologies T/L 1L (Add-On	03/31/2025 .	Direct		3,059	3,059	3,059	3,050	0	0	0	0	0	3,059	0	0	0	299	12/17/2027 .
00887#-AA-2 ..	AIM Acquisition T/L 1L 12/19	06/30/2025 .	Direct		57,199	57,199	56,455	57,138	0	61	0	61	0	57,199	0	0	0	2,663	12/02/2027 .
01888*-AA-3 ..	Allied Benefit Systems Intermediate LLC	03/31/2025 .	Direct		5,399	5,399	5,318	5,396	0	3	0	3	0	5,399	0	0	0	85	10/31/2030 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01888*-AB-1	Allied Benefit Systems Intermediate LLC	03/31/2025	Direct		988	988	988	988	0	0	0	0	0	988	0	0	0	24	10/31/2030
02082A-AH-7	ALPINE ACQUISITION CORP II	01/22/2025	Direct		555,830	555,830	555,829	555,830	0	0	0	0	0	555,830	0	0	0	9,321	11/30/2026
02082A-AL-8	Alpine Acquisition Corp II Term A-2 Loan	06/02/2025	Direct		1,766	1,766	1,699	1,698	0	14,531	0	14,531	0	1,766	0	0	0	169,942	11/30/2029
02082A-AQ-7	Alpine Acquistion 3rd Amendment Incremen	01/22/2025	Direct		7,711,514	7,711,514	7,553,508	7,588,596	0	65,886	0	65,886	0	7,711,514	0	0	0	70,207	11/30/2026
02124#-AA-1	ALTA BUYER, LLC - 2022 INCREMENTAL TERM	03/31/2025	Direct		66,184	66,184	64,860	66,108	0	76	0	76	0	66,184	0	0	0	1,709	12/21/2027
02124X-AE-4	Alta Buyer T/L 1L (Add-On) 8/24	03/31/2025	Direct		18,944	18,944	18,754	0	0	82	0	82	0	18,944	0	0	0	581	12/21/2027
02317*-AA-2	Dwyer Instruments, LLC Initial Term Loan	06/30/2025	Direct		58,257	58,257	58,613	58,279	0	(22)	0	(22)	0	58,257	0	0	0	2,611	07/21/2027
02317*-AB-0	Dwyer Instruments, LLC Delayed Draw Term	03/31/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	25	07/21/2027
02928*-AA-3	AMRES TL 1L 07/19/2030	06/30/2025	Direct		13,863	13,863	13,585	13,844	0	19	0	19	0	13,863	0	0	0	461	07/24/2030
02928*-AB-1	AMRES REV 1L 07/19/2030 - Unfunded	05/29/2025	Various		0	258,145	0	0	0	0	0	0	0	0	0	0	0	130	07/19/2030
02928*-AC-9	AMRES DDTL A 1L 07/2030	06/30/2025	Direct		2,942	2,942	2,923	2,941	0	1	0	1	0	2,942	0	0	0	72	07/24/2030
02928*-AD-7	AMRES DDTL B 1L 07/19/203	06/30/2025	Direct		6,021	6,021	5,975	4,655	0	2	0	2	0	6,021	0	0	0	107	07/19/2030
02928*-AE-5	AMRICN DDTL C 1L 05/2031	06/30/2025	Direct		2,841	2,841	2,841	0	0	0	0	0	0	2,841	0	0	0	17	07/24/2030
03828*-AB-0	Applied Technical Services, LLC Revolvin	04/08/2025	Direct		6,643,897	6,643,897	6,643,897	6,377,267	0	0	0	0	0	6,643,897	0	0	0	351,199	12/29/2026
03828*-AC-8	Applied Technical Services, LLC Delayed	04/08/2025	Direct		4,928,864	4,928,864	4,907,336	4,913,972	0	14,891	0	14,891	0	4,928,864	0	0	0	269,828	12/29/2026
03874*-AB-3	Araz Group T/L 1L 9/21	06/30/2025	Direct		55,425	55,425	54,871	55,379	0	46	0	46	0	55,425	0	0	0	1,654	09/10/2027
04349#-AA-6	Ascend Buyer, LLC Initial Term Loan	06/30/2025	Direct		94,678	94,678	92,569	94,509	0	168	0	168	0	94,678	0	0	0	5,953	09/30/2028
04349#-AB-4	Ascend Buyer, LLC Revolving Loan	03/20/2025	Direct		427,922	427,922	427,922	427,922	0	0	0	0	0	427,922	0	0	0	10,199	09/30/2027
04748@-AA-5	1L CLOSING DATE TERM LOAN	06/30/2025	Direct		53,717	53,717	52,911	53,636	0	80	0	80	0	53,717	0	0	0	2,313	04/26/2029
04748@-AB-3	1L DELAYED DRAW TERM LOAN	06/30/2025	Direct		43,769	43,769	43,222	43,734	0	35	0	35	0	43,769	0	0	0	269	04/26/2029
04748@-AC-1	1L REVOLVING CREDIT FACILITY	03/19/2025	Adjustment		972,644	972,644	972,644	778,116	0	0	0	0	0	972,644	0	0	0	0	04/26/2029
04748@-AD-9	1L INCREMENTAL DELAYED DRAW TERM LOAN A	06/30/2025	Direct		10,658	10,658	10,525	10,647	0	11	0	11	0	10,658	0	0	0	142	04/26/2030
04748@-AE-7	1L INCREMENTAL DELAYED DRAW TERM LOAN B	06/30/2025	Direct		9,294	9,294	9,178	9,284	0	10	0	10	0	9,294	0	0	0	237	04/26/2030
055888-AA-5	BPC Holding T/L 1L 9/17	01/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	07/28/2026
05598@-AC-9	BMS Holdings III Corp. 2021 Incremental	06/30/2025	Direct		3,508,636	3,544,549	3,438,439	3,489,922	0	18,714	0	18,714	0	3,508,636	0	0	0	387,207	09/30/2026
05598@-AD-7	BMS Holdings III Corp. 2021 Incremental	06/30/2025	Direct		8,974	8,974	8,704	0	0	13	0	13	0	8,974	0	0	0	0	09/30/2026
05602#-AB-3	BC Group R/C 1L 12/18	05/23/2025	Direct		94,828	94,828	94,828	94,828	0	0	0	0	0	94,828	0	0	0	10,865	12/21/2026
05602#-AC-1	BC Group T/L 1L 12/18	06/30/2025	Direct		152,040	152,040	149,684	152,040	0	0	0	0	0	152,040	0	0	0	9,143	12/21/2026
05628@-AA-7	BRG Acquisition T/L 1L 7/22	06/30/2025	Direct		54,910	54,910	54,910	54,910	0	0	0	0	0	54,910	0	0	0	2,795	07/26/2028
05628@-AC-3	BRG Acquisition T/L 1L (Add-On) 12/23	06/30/2025	Direct		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,395	07/26/2028
05648E-AB-2	BAD BOY MOWERS JV ACQUISITION LLC	03/13/2025	Direct		36,950	36,950	36,026	36,917	0	33	0	33	0	36,950	0	0	0	686	11/09/2029
05742P-A*-7	BKRTIL TL 1L 5/2031	05/30/2025	Direct		939	939	931	0	0	0	0	0	0	939	0	0	0	3	06/03/2031
05742P-A@-5	BKRTIL DDTL 1L 06/2031	05/30/2025	Various		868,410	875,942	875,942	0	0	0	0	0	0	875,942	0	(7,532)	(7,532)	0	06/03/2031
07016#-AA-1	Basin Innovation T/L 1L 12/24	06/30/2025	Direct		87,747	87,747	87,747	87,747	0	0	0	0	0	87,747	0	0	0	1,033	12/06/2030
07363*-AC-0	1L Delayed Draw Term Loan	06/30/2025	Direct		63,668	63,668	62,713	63,666	0	2	0	2	0	63,668	0	0	0	2,244	12/31/2025
08167P-AB-2	BENSPO TLB 1L 02/2031	06/30/2025	Direct		31,202	31,202	30,665	0	0	2,680	0	2,680	0	31,202	0	0	0	56,076	03/07/2031
09056*-AB-0	Term Loan 7/10/2024	06/30/2025	Direct		19,365	19,365	19,123	19,350	0	15	0	15	0	19,365	0	0	0	921	07/10/2031
09071#-AE-1	BioCare T/L 1L 12/21	06/30/2025	Direct		27,488	27,488	27,404	27,480	0	8	0	8	0	27,488	0	0	0	1,281	12/09/2027
09071#-AG-6	BioCare T/L 1L (Add-On) 11/22	12/31/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	987	12/09/2027
09258@-AA-6	BXLS Subline TL 8/2026	06/01/2025	Reclassification		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	0	08/14/2026
10153K-AC-3	Boulder Scientific T/L 1L 6/19	05/15/2025	Direct		253,360	253,360	252,538	253,318	0	42	0	42	0	253,360	0	0	0	10,890	12/31/2027
10153K-AD-1	Boulder Scientific DD T/L 1L 6/19	01/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/28/2025
12765@-AA-6	CST Holding Company Initial Revolving Lo	03/31/2025	Direct		18,691	18,691	18,146	18,691	0	0	0	0	0	18,691	0	0	0	443	11/01/2028
12791*-AA-6	Initial Term Loan	03/31/2025	Adjustment		16,728	16,728	16,561	16,718	0	47	0	47	0	16,728	0	0	0	390	08/30/2031
12994*-AA-1	1L GT ITL TERM LOAN	03/31/2025	Adjustment		255,032	255,032	255,032	255,032	0	0	0	0	0	255,032	0	0	0	0	10/01/2029
12994*-AC-7	1L CONSTRUCTION TO TERM LOAN	06/30/2025	Direct		1,249,496	1,249,496	1,249,496	380,874	0	1,084	0	1,084	0	1,249,496	0	0	0	11,314	10/01/2029
14845H-AE-2	CASMGT TL 1L 11/2029	06/30/2025	Direct		22,994	22,994	22,534	22,965	0	29	0	29	0	22,994	0	0	0	850	11/05/2029
14845H-AF-9	CASMGT REV 1L 11/2029	05/29/2025	Direct		91,976	91,976	91,976	0	0	0	0	0	0	91,976	0	0	0	3,321	11/03/2029
14862@-AA-4	Castleworks T/L 1L 6/22	06/20/2025	Paydown		633,805	28,189	21,258	631,343	0	1,202	0	1,202	0	633,805	0	0	0	249	06/29/2028
14862@-AB-2	Castleworks R/C 1L 6/22	06/30/2025	Paydown		110,729	0	0	110,729	0	0	0	0	0	110,729	0	0	0	0	06/29/2028
15102@-AA-1	Celerion Buyer, Inc. Term Loan	06/30/2025	Direct		23,639	23,639	23,048	23,608	0	32	0	32	0	23,639	0	0	0	854	11/05/2029
15919A-A#-6	Revolver	03/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(45,180)	04/03/2028
15919L-AD-3	Channelside Term Loan	01/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	137,007	06/30/2028
15919L-AG-6	QLTY TL 1L 05/15/2031	03/31/2025	Direct		0	0	0	56	0	26,347	0	26,347	0	0	0	0	0	1,120,815	06/30/2028
17282*-AA-1	Term Loan 7/18/2023	06/30/2025	Direct		41,935	41,935	40,887	41,884	0	51	0	51	0	41,935	0	0	0	82,669	07/18/2028
17282*-AB-9	Circustrix Holdings, LLC Delayed Draw Te	06/30/2025	Direct		4,301	4,301	4,301	3,868	0	0	0	0	0	4,301	0	0	0	301	07/18/2028
17282*-AC-7	Circustrix Holdings, LLC Revolving Loan	05/08/2025	Direct		537,634	537,634	537,634	537,634	0	0	0	0	0	537,634	0	0	0	25,993	07/18/2028
20468@-AC-5	Initial Term Loan	03/31/2025	Adjustment		15,165	15,165	15,089	15,161	0	3	0	3	0	15,165	0	0	0	364	07/22/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20625@-AA-9	Concord III T/L 1L 12/23	06/30/2025	Direct		106,473	106,473	106,473	106,473	0	0	0	0	0	106,473	0	0	0	5,248	12/20/2028
21775J-AB-3	Cora Health R/C 1L 6/21	05/06/2025	Direct		95,928	95,928	95,928	57,552	0	5	0	5	0	95,928	0	0	0	1,491	06/15/2027
21775J-AC-1	Cora Health DD T/L 1L 6/21	03/31/2025	Direct		786	786	786	786	0	0	0	0	0	786	0	0	0	67	06/15/2027
21775J-AD-9	Cora Health T/L 1L 6/21	03/31/2025	Direct		57,485	57,485	56,787	57,410	0	76	0	76	0	57,485	0	0	0	4,811	06/15/2027
21873Q-AA-0	COREW DDTL 1L 5/31/2029	06/01/2025	Reclassification		50,766,350	51,490,533	50,718,175	47,812,179	0	44,077	0	44,077	0	50,766,350	0	0	0	982,638	05/31/2029
22243#-AB-3	Country Fresh R/C 1L 4/19	05/01/2025	Adjustment		0	2,757,878	276	276	0	(276)	0	(276)	0	0	0	0	0	0	04/30/2025
22243#-AC-1	Country Fresh T/L 1L 4/19	03/20/2025	Adjustment		0	1,117,602	112	112	0	(112)	0	(112)	0	0	0	0	0	0	04/30/2025
23314*-AH-6	DCA Investment Holding, LLC Closing Date	06/30/2025	Direct		27,141	27,141	27,141	27,141	0	0	0	0	0	27,141	0	0	0	1,095	04/03/2028
23314*-AJ-2	DCA Investment Holding, LLC Delayed Draw	03/31/2025	Direct		1,689	1,689	1,689	1,689	0	0	0	0	0	1,689	0	0	0	45	04/03/2028
23314*-AK-9	DCA Investment Holding, LLC First Amendm	06/30/2025	Direct		9,898	9,898	9,789	9,887	0	11	0	11	0	9,898	0	0	0	400	04/03/2028
23314*-AL-7	DCA Investment Holding, LLC Delayed Draw	06/30/2025	Direct		1,689	1,689	1,689	1,689	0	0	0	0	0	1,689	0	0	0	35,586	04/03/2028
23346D-AB-2	DTA TL 1L 03/2030	03/31/2025	Adjustment		8,756	8,756	8,581	8,749	0	7	0	7	0	8,756	0	0	0	210	03/27/2030
23346D-AC-0	DTA DDTL 1L 03/2030	03/31/2025	Adjustment		1,094	1,094	1,077	1,094	0	1	0	1	0	1,094	0	0	0	28	03/27/2030
24701P-AC-0	Project Castle, Inc. Term Loan B	03/31/2025	Direct		12,500	12,500	11,188	12,454	0	37,304	0	37,304	0	12,500	0	0	0	237,956	06/01/2029
25474#-AE-0	Distinct Holdings T/L 1L 7/24	06/30/2025	Direct		57,505	57,505	57,505	57,505	0	0	0	0	0	57,505	0	0	0	3,731	07/18/2029
25474#-AF-7	Distinct Holdings R/C 1L 7/24	06/11/2025	Direct		992,348	992,348	992,348	0	0	0	0	0	0	992,348	0	0	0	5,376	07/18/2029
26745L-AB-4	Dwyer Instruments, Inc. Revolving Loan	06/09/2025	CORPORATE ACTION		40,536	40,536	40,536	0	0	0	0	0	0	40,536	0	0	0	0	07/20/2029
26745L-AJ-7	DWYRINS UNI TL 1L 11/2032	06/30/2025	Direct		16,127	16,127	15,965	16,114	0	13	0	13	0	16,127	0	0	0	725	07/20/2029
26839#-AA-6	ECW Buyer 1L T/L 1/22	03/31/2025	Direct		200,000	200,000	196,000	199,573	0	427	0	427	0	200,000	0	0	0	11,829	01/21/2028
26839@-AB-6	ECP- PF Holdings 1L DD T/L 10/21	06/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	11,038	10/08/2027
27556*-AB-7	SR NT	04/01/2025	Adjustment		(20,000,000)	(20,000,000)	(20,000,000)	(20,000,000)	0	0	0	0	0	(20,000,000)	0	0	0	0	12/04/2034
27580C-AF-1	1L Term Loan 12/2021	06/30/2025	Direct		100,147	100,147	98,990	100,084	0	63	0	63	0	100,147	0	0	0	1,834	12/22/2028
27787@-AK-6	Easy Ice T/L 1L 10/24	06/30/2025	Direct		50,625	50,625	50,625	50,625	0	0	0	0	0	50,625	0	0	0	1,908	10/30/2030
27787@-AL-4	1L DELAYED DRAW TERM LOAN	06/30/2025	Direct		1,189	1,189	1,189	0	0	0	0	0	0	1,189	0	0	0	33	10/30/2030
28656L-AQ-4	Eliassen Group, LLC Initial Term Loan	06/30/2025	Direct		38,295	38,295	37,912	38,263	0	32	0	32	0	38,295	0	0	0	1,451	04/14/2028
28656L-AR-2	Eliassen Group, LLC Initial Delayed Draw	06/30/2025	Direct		2,300	2,300	2,300	2,300	0	0	0	0	0	2,300	0	0	0	89	04/14/2028
28905@-AA-3	Ellkay, LLC Initial Term Loan	03/31/2025	Direct		26,785	26,785	26,183	26,689	0	24	0	24	0	26,785	0	0	0	859	09/14/2027
28905@-AB-1	Ellkay, LLC Revolving Loan	05/14/2025	Direct		267,848	267,848	267,848	0	0	0	0	0	0	267,848	0	0	0	120,995	09/14/2027
29280#-AA-4	Energy Labs Holding T/L 1L 4/22	03/31/2025	Direct		7,758	7,758	7,758	7,756	0	1	0	1	0	7,758	0	0	0	319	04/07/2028
29280#-AB-2	Energy Labs Holding DD T/L 1L 4/22	06/30/2025	Direct		1,464	1,464	1,464	1,463	0	1	0	1	0	1,464	0	0	0	54	04/07/2028
29438#-AA-5	Eptam Plastics T/L 1L 12/19	06/30/2025	Direct		49,129	49,129	48,490	49,088	0	41	0	41	0	49,129	0	0	0	2,261	12/06/2027
29438#-AB-3	Eptam Plastics DD T/L 1L 12/19	06/30/2025	Direct		20,906	20,906	20,810	20,898	0	8	0	8	0	20,906	0	0	0	962	12/06/2027
29438#-AD-9	Eptam Plastics T/L 1L (Add-On) 5/21	06/30/2025	Direct		5,666	5,666	5,590	5,659	0	7	0	7	0	5,666	0	0	0	261	12/06/2027
29438#-AE-7	Eptam Plastics T/L 1L (Add-On) 2/22	06/30/2025	Direct		4,015	4,015	4,015	4,015	0	0	0	0	0	4,015	0	0	0	185	12/06/2027
29438#-AF-4	Eptam Plastics T/L 1L (Add-On) 9/22	06/30/2025	Direct		32,525	32,525	32,525	32,512	0	13	0	13	0	32,525	0	0	0	1,271	12/06/2027
29484@-AA-0	Ergotron Inc	06/30/2025	Direct		663,603	663,603	663,603	0	0	0	0	0	0	663,603	0	0	0	26,866	07/06/2028
30065E-AQ-1	Excel Fitness Holdings, Inc. Initial Ter	06/30/2025	Direct		62,344	62,344	61,097	62,277	0	67	0	67	0	62,344	0	0	0	2,245	04/27/2029
30066#-AA-2	Excel Fitness Holdings, Inc. Series 1 Ne	06/30/2025	Direct		3,750	3,750	3,638	3,744	0	6	0	6	0	3,750	0	0	0	139	04/27/2029
30219@-AA-0	Express Wash T/L 1L 7/22	04/10/2025	Direct		16,782,810	16,782,810	16,782,810	16,782,810	0	0	0	0	0	16,782,810	0	0	0	1,049,704	07/14/2028
30219@-AB-8	Express Wash DD T/L 1L 7/22	04/10/2025	Direct		3,557,188	3,557,188	3,557,188	3,557,258	0	(70)	0	(70)	0	3,557,188	0	0	0	211,251	07/14/2028
30219@-AC-6	Express Wash R/C 1L 7/22	04/10/2025	Direct		448,913	448,913	448,913	448,913	0	0	0	0	0	448,913	0	0	0	27,672	07/14/2028
30233*-AA-4	Eye Health America T/L 1L 7/22	06/30/2025	Direct		50,135	50,135	50,135	50,135	0	0	0	0	0	50,135	0	0	0	3,712	07/26/2028
30233*-AB-2	Eye Health America DD T/L 1L 7/22	06/30/2025	Direct		27,140	27,140	27,140	23,643	0	2	0	2	0	27,140	0	0	0	1,575	07/26/2028
30233*-AD-8	Eye Health America T/L 1L (Add-On) 2/25	06/30/2025	Direct		961	961	961	0	0	0	0	0	0	961	0	0	0	10	07/26/2028
30233*-AE-6	Eye Health America DD T/L 1L (Add-On) 2/	06/30/2025	Direct		272	272	272	0	0	0	0	0	0	272	0	0	0	2	07/26/2028
30294#-AB-4	FS Squared T/L 1L 3/19	01/01/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	37,319	03/27/2026
30294#-AD-0	FS Squared DD T/L A 1L 3/19	01/01/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	933	03/27/2026
30294#-AE-8	FS Squared T/L 1L (Add-On) 12/24	06/30/2025	Direct		60,577	60,577	60,577	0	0	0	0	0	0	60,577	0	0	0	1,955	12/23/2030
30294#-AF-5	FS Squared DD T/L A 1L (Add-On) 12/24	06/30/2025	Direct		14,712	14,712	14,712	0	0	0	0	0	0	14,712	0	0	0	42	12/23/2030
30294#-AG-3	FS Squared DD T/L B 1L (Add-On) 12/24	06/30/2025	Direct		11,856	11,856	11,856	0	0	0	0	0	0	11,856	0	0	0	127	12/23/2030
30294#-AH-1	FS Squared R/C 1L (Add-On) 12/24	06/30/2025	Direct		2,771,227	2,771,227	2,771,227	0	0	0	0	0	0	2,771,227	0	0	0	57,074	12/23/2030
30311K-AC-0	Flow Control T/L B 1L 6/19	01/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/28/2026
31187D-AB-7	Initial Term Loan	06/30/2025	Direct		46,183	46,183	45,721	46,158	0	25	0	25	0	46,183	0	0	0	2,268	10/31/2031
34962E-AB-0	Fortis Life Sciences T/L 1L 9/21	06/30/2025	Direct		68,403	68,403	67,687	67,945	0	76	0	76	0	68,403	0	0	0	4,051	03/17/2028
35115@-AF-3	42 North Dental DD T/L 1L (Add-On) 3/22	06/30/2025	Direct		1,198	1,198	1,198	1,198	0	0	0	0	0	1,198	0	0	0	59	12/29/2026
35115@-AG-1	42 North Dental, LLC	06/30/2025	Direct		3,298	3,298	3,298	0	0	0	0	0	0	3,298	0	0	0	33	12/29/2026
35927*-AC-0	FRROSA REV 1L 03/2032	06/17/2025	Direct		256,950	256,950	256,950	0	0	0	0	0	0	256,950	0	0	0	835	03/04/2032
36117Y-AB-5	FUSION TL 1L 11/2029	03/31/2025	Adjustment		11,519	11,519	11,260	11,509	0	8,643	0	8,643	0	11,519	0	0	0	269,478	11/17/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36117Y-AC-3	FUSION DDTL 1L 11/2024	04/01/2025	Reclassification		426,462	426,462	421,677	426,408	0	(11)	0	(11)	0	426,462	0	0	0	182,418	11/16/2029
36117Y-AD-1	FUSION REV 1L 11/2029	04/30/2025	Adjustment		0	744,561	0	0	0	0	0	0	0	0	0	0	0	1,882	11/17/2029
36210#-AA-4	GI APPLE M REV 1L 04/2029 - Unfunded	06/11/2025	Direct		1,263,652	1,946,323	1,262,709	598,987	0	33	0	33	0	1,263,652	0	0	0	40,525	04/19/2029
36210#-AB-2	GI APPLE M DDTL 04/2030 - Unfunded	04/04/2025	Adjustment		1,192	1,930,000	1,192	1,192	0	0	0	0	0	1,192	0	0	0	83	04/19/2030
36210#-AC-0	GI APPLE TL 1L 04/2030	01/01/2025	Adjustment		28,190	28,190	27,247	28,049	0	140	0	140	0	28,190	0	0	0	3,654	04/19/2029
36211*-AB-5	GIAMAN TL 1L 09/2028	01/30/2025	Direct		20,123,533	20,123,533	19,519,827	19,750,899	0	372,634	0	372,634	0	20,123,533	0	0	0	719,795	09/15/2028
36256@-AC-7	G2 Secure Staff T/L 1L (Add-On) 7/23	03/31/2025	Direct		1,779	1,779	1,779	1,779	0	0	0	0	0	1,779	0	0	0	47	08/29/2025
36269L-AE-3	THE GI ALLIANCE MANAGEMENT, LLC	01/30/2025	Direct		2,231,435	2,231,435	2,209,121	2,212,633	0	18,802	0	18,802	0	2,231,435	0	0	0	65,846	09/15/2028
36269L-AJ-2	GIAMAN AMD 3 DDTL 1L 03/2030	01/30/2025	Direct		2,113,440	2,113,440	2,092,306	2,093,901	0	19,539	0	19,539	0	2,113,440	0	0	0	81,174	09/15/2028
36457W-AB-7	Galway Borrower LLC Revolving Loan	06/06/2025	Direct		183,924	183,924	183,924	0	0	0	0	0	0	183,924	0	0	0	825	09/29/2028
36457W-AD-3	Galway Borrower LLC Closing Date Term Lo	06/30/2025	Direct		44,479	44,479	44,410	44,473	0	6	0	6	0	44,479	0	0	0	1,476	09/29/2028
36457W-AF-8	Galway 4/23 Incremental Delayed TL	06/30/2025	Direct		197	197	197	182	0	0	0	0	0	197	0	0	0	6	09/29/2028
36457W-AJ-0	Galway Borrower LLC Delayed TL	06/30/2025	Direct		17	17	17	0	0	0	0	0	0	17	0	0	0	0	09/29/2028
364726-A#-6	Initial Term Loan	03/31/2025	Direct		88,583	88,583	87,264	86,508	0	67	0	67	0	88,583	0	0	0	1,868	08/05/2030
36734N-AE-6	Initial Term Loan	03/31/2025	Adjustment		24,830	24,830	24,334	24,806	0	24	0	24	0	24,830	0	0	0	598	08/28/2030
368788-AA-9	Gen4 Dental Partners T/L 1L 5/24	06/30/2025	Direct		80,357	80,357	80,357	80,357	0	0	0	0	0	80,357	0	0	0	3,859	05/13/2030
37254*-AA-3	Genuine Cable Group LLC - Incremental Te	03/31/2025	Direct		50,000	50,000	48,250	49,897	0	103	0	103	0	50,000	0	0	0	(53)	11/02/2026
382168-AD-0	Term Loan 10/23	05/12/2025	Direct		315,399	315,399	310,668	314,871	0	528	0	528	0	315,399	0	0	0	9,321	12/01/2027
382168-AE-8	1L 2024 NEW TERM LOAN	06/30/2025	Direct		31,706	31,706	31,389	31,663	0	43	0	43	0	31,706	0	0	0	1,125	12/01/2027
38428H-AB-2	Graffiti Buyer R/C 1L 8/21	06/24/2025	Direct		626,830	626,830	626,830	626,798	0	32	0	32	0	626,830	0	0	0	27,165	08/10/2027
38428H-AC-0	Graffiti Buyer DD T/L 1L 8/21	06/30/2025	Direct		9,897	9,897	9,897	9,896	0	1	0	1	0	9,897	0	0	0	492	08/10/2027
38428H-AD-8	Graffiti Buyer T/L 1L 8/21	06/30/2025	Direct		22,104	22,104	21,883	22,085	0	20	0	20	0	22,104	0	0	0	1,505	08/10/2027
39954*-AG-9	Ground Penetrating Radar Systems R/C 1L	06/05/2025	Direct		1,763,614	1,763,614	1,763,614	0	0	0	0	0	0	1,763,614	0	0	0	20,686	01/02/2032
40487#-AF-1	HLSG Intermediate T/L 1L (2nd Incrementa	06/30/2025	Direct		367	367	367	0	0	0	0	0	0	367	0	0	0	8	03/30/2029
40488#-AA-1	HS Spa Holdings Inc. Closing Date Term L	06/30/2025	Direct		25,945	25,945	25,426	25,917	0	28	0	28	0	25,945	0	0	0	955	06/01/2029
40488#-AB-9	HS Spa Holdings Inc. Revolving Loan-unfu	05/29/2025	Direct		280,741	1,154,505	280,741	124,042	0	0	0	0	0	280,741	0	0	0	4,677	06/02/2028
42015@-AB-9	HAWKEYE ACQUISITIONCO, LLC	02/26/2025	Direct		4,812,722	4,812,722	4,805,352	4,809,815	0	2,908	0	2,908	0	4,812,722	0	0	0	79,469	11/19/2026
42015@-AC-7	Quantic Electronics, LLC Initial Term Lo	02/26/2025	Direct		7,091,462	7,091,462	6,904,832	6,997,805	0	93,657	0	93,657	0	7,091,462	0	0	0	198,766	11/19/2026
42015@-AD-5	Quantic Electronics, LLC-Revolving Credi	02/26/2025	Direct		368,226	368,226	368,226	368,226	0	0	0	0	0	368,226	0	0	0	6,857	11/19/2026
42256#-AA-7	Heartland Veterinary DD T/L 1L 12/19	06/30/2025	Direct		74,118	74,118	73,789	74,117	0	1	0	1	0	74,118	0	0	0	2,993	12/10/2026
42256#-AB-5	Heartland Veterinary T/L 1L 12/19	06/30/2025	Direct		20,322	20,322	20,210	20,315	0	7	0	7	0	20,322	0	0	0	768	12/10/2026
42256#-AC-3	Heartland Veterinary R/C 1L 12/19	01/13/2025	Direct		136,038	136,038	136,038	0	0	0	0	0	0	136,038	0	0	0	138	12/10/2026
42258*-AD-3	Heartland Home Services, Inc.-2022 Delay	03/31/2025	Direct		716	716	716	716	0	0	0	0	0	716	0	0	0	31	12/15/2026
42327#-AA-2	Heartland Home Services, Inc. Initial Te	03/31/2025	Direct		43,022	43,022	42,162	42,939	0	83	0	83	0	43,022	0	0	0	2,798	12/15/2026
42327#-AB-0	Heartland Home Services, Inc. Delayed Dr	03/31/2025	Direct		11,681	11,681	11,681	11,681	0	0	0	0	0	11,681	0	0	0	624	12/15/2026
42327#-AC-8	Helios Buyer, Inc. Revolving Loan	06/30/2025	Direct		671,666	1,699,607	671,666	0	0	0	0	0	0	671,666	0	0	0	9,470	12/15/2026
42333#-AB-2	HELIX TS, LLC	03/31/2025	Adjustment		314	314	314	0	0	0	0	0	0	314	0	0	0	0	04/08/2027
42333P-AE-4	Helix Traffic Solutions DDTL	06/30/2025	Direct		50,000	50,000	49,679	50,000	0	0	0	0	0	50,000	0	0	0	3,046	08/04/2027
42333P-AF-1	HELTSL INC TL 1L 08/2027	06/30/2025	Direct		4,426	6,639	4,338	4,417	0	9	0	9	0	4,426	0	0	0	167	08/04/2027
42551#-AA-9	Heniff Holdco T/L 1L 12/19	06/30/2025	Direct		385,451	385,451	380,440	385,054	0	398	0	398	0	385,451	0	0	0	25,776	12/03/2026
42551#-AB-7	Heniff Holdco R/C 1L 12/19	06/16/2025	Direct		4,107,455	4,107,455	4,107,455	2,700,715	0	0	0	0	0	4,107,455	0	0	0	110,923	12/03/2026
42703@-AB-6	Hercules Borrower LLC Initial Term Loan	06/30/2025	Direct		62,748	62,748	62,748	62,748	0	0	0	0	0	62,748	0	0	0	4,447	12/15/2026
42703@-AC-4	Hercules Borrower LLC Amendment No. 1 De	06/30/2025	Direct		11,639	11,639	11,626	11,638	0	1	0	1	0	11,639	0	0	0	392	12/15/2026
42703@-AD-2	Hercules Borrower LLC Amendment No. 1 In	06/30/2025	Direct		1,966	1,966	1,927	1,964	0	2	0	2	0	1,966	0	0	0	66	12/15/2026
43282#-AB-1	The Hilsinger T/L 1L (First Out) 6/23	04/21/2025	Adjustment		22,182,291	30,386,700	30,049,583	29,019,345	0	20,853	0	20,853	0	30,370,274	0	(8,187,983)	(8,187,983)	663,747	04/22/2030
43282#-AC-9	The Hilsinger T/L 1L (Second Out) 6/23	04/21/2025	Adjustment		149,961	3,603,021	0	0	0	149,960	0	149,960	0	149,960	0	0	0	(40,489)	09/05/2025
43282#-AD-7	Adjustment	04/21/2025	PAYMENT IN KIND		544,478	24,978,779	1,008,149	0	0	543,059	(1,417)	544,476	0	1,101,074	0	(556,596)	(556,596)	1,144	04/22/2030
43282#-AE-5	Hilsinger R/C 1L (Add-On) 04/25	06/02/2025	Direct		1,224,593	1,224,593	1,224,593	0	0	0	0	0	0	1,224,593	0	0	0	54,174	04/22/2030
43357*-AA-7	Hissho Parent T/L 1L 5/22	06/30/2025	Direct		49,880	49,880	49,880	49,866	0	14	0	14	0	49,880	0	0	0	2,938	05/18/2029
43705@-AE-6	Home Care DD T/L 1L 3/21	03/31/2025	Direct		4,933	4,933	4,933	4,933	0	0	0	0	0	4,933	0	0	0	262	09/30/2027
43705@-AF-3	Home Care T/L 1L 3/21	03/31/2025	Direct		11,049	11,049	11,049	11,049	0	0	0	0	0	11,049	0	0	0	586	09/30/2027
43705@-AG-1	Home Care R/C 1L 3/21	06/27/2025	Direct		2,519	2,519	2,519	2,518	0	1	0	1	0	2,519	0	0	0	136	09/30/2027
43705@-AH-9	Home Care T/L B-1 1L (Add-On) 10/21	03/31/2025	Direct		3,399	3,399	3,399	3,387	0	0	0	0	0	3,399	0	0	0	193	03/30/2027
43705@-AJ-5	Home Care DD T/L B-1 1L (Add-On) 10/21	03/31/2025	Direct		37,182	37,182	37,182	37,182	0	0	0	0	0	37,182	0	0	0	1,973	09/30/2027
43705U-AE-1	TheKey T/L B-2 1L (Add-On) 4/22	03/31/2025	Direct		1,322	1,322	1,322	1,322	0	0	0	0	0	1,322	0	0	0	0	09/30/2027
43705U-AF-8	TheKey DD T/L B-2 1L (Add-On) 4/22	03/31/2025	Direct		892	892	892	892	0	0	0	0	0	892	0	0	0	22	09/30/2027
43924#-AA-7	Hoosier Intermediate, LLC Initial Term L	06/30/2025	Direct		61,800	61,800	60,380	61,724	0	76	0	76	0	61,800	0	0	0	2,281	11/15/2028
44048*-AA-0	Horizon Freight T/L 1L 8/24	06/30/2025	Direct		49,179	49,179	49,179	49,179	0	0	0	0	0	49,179	0	0	0	2,345	08/22/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44338*-AA-9	HTI Intermediate T/L 1L 3/24	03/31/2025	Direct		14,464	14,464	14,320	14,464	0	0	0	0	0	14,464	0	0	0	343	03/01/2030
44950U-AB-7	IEM INT TLB 1L 8/8/2030	06/25/2025	Direct		37,897	37,897	37,329	37,852	0	18,853	0	18,853	0	37,897	0	0	0	711,134	08/08/2030
44959@-AA-5	Infogain Corporation Amendment No. 1 Inc	06/30/2025	Direct		50,781	50,781	49,765	50,718	0	63	0	63	0	50,781	0	0	0	2,923	07/28/2028
44989*-AC-7	IQN Holding Corp. Initial Term Loan	06/30/2025	Direct		26,211	26,211	25,951	26,197	0	14	0	14	0	26,211	0	0	0	965	05/02/2029
45030@-AA-5	ISQ Hawkeye T/L 1L 8/22	06/30/2025	Direct		94,947	94,947	94,947	94,947	0	0	0	0	0	94,947	0	0	0	6,261	08/20/2031
45030@-AB-3	ISQ Hawkeye DD T/L 1L 8/22	06/30/2025	Direct		22,915	22,915	22,915	22,915	0	0	0	0	0	22,915	0	0	0	973	08/17/2029
45054@-AA-6	ITI Intermodal T/L 1L 12/21	06/30/2025	Direct		24,255	24,255	24,013	24,237	0	18	0	18	0	24,255	0	0	0	1,621	12/21/2027
45054@-AB-4	ITI Intermodal DD T/L 1L 12/21	06/30/2025	Direct		3,465	3,465	3,465	3,464	0	1	0	1	0	3,465	0	0	0	232	12/21/2027
45054@-AD-0	ITI Intermodal T/L 1L (Add-On) 3/23	06/30/2025	Direct		8,269	8,269	8,269	8,269	0	0	0	0	0	8,269	0	0	0	566	12/21/2027
45054@-AE-8	ITI Intermodal DD T/L 1L (Add-On) 3/23	06/30/2025	Direct		4,367	4,367	4,367	4,367	0	0	0	0	0	4,367	0	0	0	299	12/21/2027
45262*-AA-6	Initial Term Loan	06/30/2025	Direct		27,039	27,039	26,769	27,014	0	25	0	25	0	27,039	0	0	0	1,368	09/30/2028
45582#-AL-1	BradyIFS Holdings, LLCDelayed Draw Term	06/30/2025	Direct		121	121	121	95	0	0	0	0	0	121	0	0	0	6	10/31/2029
45678*-AA-4	Infostretch Corporation - ABS	03/31/2025	Direct		41,990	41,990	41,150	42,035	0	(45)	0	(45)	0	41,990	0	0	0	2,204	04/01/2028
46270@-AD-6	IRGRHO REF RCF 1L 12/2028	05/30/2025	Direct		1,819,214	1,819,214	1,819,214	0	0	0	0	0	0	1,819,214	0	0	0	4,458	12/01/2028
46673@-AA-5	JTM Foods T/L 1L 5/21	06/30/2025	Direct		47,532	47,532	46,895	47,487	0	46	0	46	0	47,532	0	0	0	1,781	05/14/2029
46673@-AB-3	JTM Foods DD T/L 1L 5/21	03/31/2025	Direct		4,037	4,037	4,037	4,036	0	1	0	1	0	4,037	0	0	0	200	05/14/2029
46673@-AC-1	JTM Foods R/C 1L 5/21	03/06/2025	Direct		1,933,611	1,933,611	1,933,611	1,804,528	0	175	0	175	0	1,933,611	0	0	0	54,486	05/14/2029
46673@-AD-9	JTM Foods T/L 1L (Add-On) 9/22	06/30/2025	Direct		17,110	17,110	17,110	17,106	0	5	0	5	0	17,110	0	0	0	1,075	05/14/2029
46682@-AA-4	JTM Foods T/L 1L (Add-On) 3/25	06/30/2025	Direct		1,675	1,675	1,675	0	0	0	0	0	0	1,675	0	0	0	42	05/14/2029
47209*-AA-8	Jayhawk Buyer, LLC aka ProPharma - A	01/01/2025	Adjustment		40,456	40,456	39,647	40,193	0	263	0	263	0	40,456	0	0	0	15,132	10/15/2026
47209*-AB-6	Jayhawk Buyer, LLC aka ProPharma - B	01/01/2025	Adjustment		9,034	9,034	8,853	8,976	0	58	0	58	0	9,034	0	0	0	3,373	10/15/2026
47209*-AC-4	Odin Term Loan	01/01/2025	Adjustment		12,971	12,971	12,452	12,798	0	172	0	172	0	12,971	0	0	0	(6,150)	10/15/2026
47209*-AD-2	Quill DDTL	01/01/2025	Adjustment		2,494	2,494	2,395	2,557	0	(63)	0	(63)	0	2,494	0	0	0	687	10/15/2026
48139#-AA-7	1L LAST OUT TERM LOAN	04/01/2025	Direct		49,894	49,894	48,896	49,873	(3,335,073)	16,575	0	(3,318,498)	0	49,894	0	0	0	270,781	04/19/2028
48261@-AA-9	Fingerpaint DD T/L Incremental 1L (Add-O	03/31/2025	Direct		2,570	2,570	2,570	2,570	0	0	0	0	0	2,570	0	0	0	234	12/30/2026
48261@-AB-7	Fingerpaint DD T/L Engage 1L (Add-On) 12	03/31/2025	Direct		11,110	11,110	10,999	11,096	0	14	0	14	0	11,110	0	0	0	1,013	12/30/2026
48261@-AC-5	Fingerpaint T/L 1L (Add-On) 12/21	03/31/2025	Direct		37,634	37,634	37,258	37,587	0	46	0	46	0	37,634	0	0	0	3,433	12/30/2026
48278#-AC-4	KNPC Holdco T/L 1L 4/22	06/30/2025	Direct		78,034	78,034	77,819	78,003	0	31	0	31	0	78,034	0	0	0	3,367	10/22/2029
48278#-AD-2	KNPC Holdco T/L B 1L (Add-On) 12/22	06/30/2025	Direct		21,604	21,604	21,604	21,604	0	0	0	0	0	21,604	0	0	0	1,035	10/22/2029
48279*-AA-1	KL Bronco T/L 1L 6/22	06/30/2025	Direct		31,264	31,264	31,264	31,261	0	3	0	3	0	31,264	0	0	0	1,168	06/30/2028
48279*-AB-9	KL Bronco DD T/L 1L 6/22	06/30/2025	Direct		4,263	4,263	4,263	2,929	0	0	0	0	0	4,263	0	0	0	121	06/30/2028
48279*-AC-7	KL Bronco R/C 1L 6/22	06/16/2025	Direct		795,800	795,800	795,800	369,479	0	0	0	0	0	795,800	0	0	0	32,419	06/30/2028
48284@-AA-2	KPSKY Acquisition Inc Amendment No.1 DDT	06/30/2025	Direct		21,454	21,454	21,256	21,472	0	(18)	0	(18)	0	21,454	0	0	0	(914)	10/19/2028
48285*-AC-9	KOHLBERG A-T-1 TL 1/2033	03/01/2025	Reclassification		40,882,685	40,882,685	40,882,685	40,882,685	0	0	0	0	0	40,882,685	0	0	0	1,427,159	01/17/2033
49330#-AD-6	KeyImpact T/L 1L 1/24	06/25/2025	Direct		1,356,760	1,356,760	1,356,760	1,356,760	0	0	0	0	0	1,356,760	0	0	0	45,175	01/31/2029
49913@-AC-5	1st Amendment Term Loan 1/5/2024	05/05/2025	Direct		140,615	140,615	140,615	140,615	0	0	0	0	0	140,615	0	0	0	6,626	07/28/2027
50050@-AE-2	KONBUY DDTL A 1L 07/2031	06/30/2025	Direct		4,789	4,789	4,741	4,787	0	2	0	2	0	4,789	0	0	0	110	07/23/2031
50050R-AB-0	KONBUY TL 1L 07/2031	03/31/2025	Adjustment		27,204	27,204	26,932	27,194	0	9	0	9	0	27,204	0	0	0	634	07/23/2031
50078@-AA-8	Krayden Holdings T/L A 1L 3/23	06/30/2025	Direct		16,478	16,478	16,478	16,476	0	2	0	2	0	16,478	0	0	0	704	03/01/2029
50078@-AD-2	Krayden Holdings R/C 1L 3/23	05/23/2025	Direct		12,924	12,924	12,924	0	0	0	0	0	0	12,924	0	0	0	24	03/01/2029
50248*-AA-5	LVF Holdings, Inc. Initial Term Loan	02/24/2025	Direct		5,928,110	5,928,110	5,928,110	5,928,110	0	0	0	0	0	5,928,110	0	0	0	248,117	06/10/2027
50248*-AC-1	LVF Holdings, Inc. Cantina Delayed Draw	02/24/2025	Direct		5,673,321	5,673,321	5,616,588	5,649,999	0	23,322	0	23,322	0	5,673,321	0	0	0	237,453	06/10/2027
50550E-AB-4	Term B-1 Fixed Rate	06/30/2025	Direct		228,500	228,500	226,801	228,364	0	24,322	0	24,322	0	228,500	0	0	0	1,813,012	08/06/2029
53227*-AE-6	Lightspeed Buyer T/L 1L 12/24	06/30/2025	Direct		19,948	19,948	19,948	19,948	0	0	0	0	0	19,948	0	0	0	453	02/03/2027
53227Y-AE-1	Lightbox Intermediate LP aka Lightbox	01/13/2025	Direct		28,750,000	28,750,000	28,031,250	28,503,586	0	246,414	0	246,414	0	28,750,000	0	0	0	99,567	05/09/2026
53561*-AA-8	Lindstrom Second Incremental Term Loan	04/01/2025	Direct		203,743	203,743	197,631	203,459	0	284	0	284	0	203,743	0	0	0	2,772	05/01/2027
53633#-AB-6	Liquid Environmental DD T/L 1L 11/21	04/01/2025	Direct		5,308	5,308	5,308	5,308	0	0	0	0	0	5,308	0	0	0	192	05/29/2026
53633#-AC-4	Liquid Environmental T/L A 1L 11/21	04/01/2025	Direct		67,994	67,994	67,258	66,751	0	25	0	25	0	67,994	0	0	0	2,444	05/29/2026
53633#-AD-2	Liquid Environmental R/C 1L 11/21	02/19/2025	Direct		2,097,787	2,097,787	2,097,787	1,385,908	0	26	0	26	0	2,097,787	0	0	0	42,811	05/29/2026
53633#-AE-0	Liquid Environmental DD T/L 1L (Add-On)	04/01/2025	Direct		15,743	15,743	15,743	15,742	0	1	0	1	0	15,743	0	0	0	571	05/29/2026
55250#-AA-5	M&D Midco T/L 1L 8/22	06/30/2025	Direct		85,696	85,696	85,696	85,692	0	4	0	4	0	85,696	0	0	0	3,189	08/31/2028
55250#-AB-3	M&D Midco DD T/L 1L 8/22	06/30/2025	Direct		29,964	29,964	29,964	29,963	0	0	0	0	0	29,964	0	0	0	1,184	08/31/2028
5526MI*-AA-3	MBS Holdings T/L 1L (Add-On) 4/25	06/30/2025	Direct		1,178	1,178	1,178	0	0	0	0	0	0	1,178	0	0	0	6	04/16/2027
55293G-AB-0	MDI Buyer DD T/L 1L 7/22	06/30/2025	Direct		15,158	15,158	15,158	15,154	0	4	0	4	0	15,158	0	0	0	553	07/25/2028
55293G-AC-8	MDI Buyer R/C 1L 7/22	01/16/2025	Direct		1,022,089	1,022,089	1,022,089	638,802	0	3	0	3	0	1,022,089	0	0	0	13,453	07/25/2028
55293G-AD-6	MDI Buyer T/L 1L 7/22	06/30/2025	Direct		42,010	42,010	42,010	42,004	0	5	0	5	0	42,010	0	0	0	1,533	07/25/2028
55317X-A*-0	MNR ABS ISSUER I LLC SER 2023-1 CL A-1	03/01/2025	Paydown		19,955,239	19,643,119	19,643,119	19,955,239	0	0	0	0	0	19,955,239	0	0	0	0	12/15/2038
55317X-A@-8	MNR ABS ISSUER I LLC SER 2023-1 CL A-2	03/01/2025	Paydown		53,860,011	53,767,131	53,767,131	53,860,011	0	0	0	0	0	53,860,011	0	0	0	0	12/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55327J-AB-4	MPG PARENT DDTL 1L 2/2030	03/31/2025	Adjustment		1,116	1,116	1,109	1,116	0	0	0	0	0	1,116	0	0	0	29	01/08/2030
55327J-AC-2	MPG PARENT TL 1L 02/2030	03/31/2025	Adjustment		4,576	4,576	4,484	4,571	0	5	0	5	0	4,576	0	0	0	107	01/08/2030
554210-AA-1	MDI Buyer T/L 1L (Add-On) 11/22	06/30/2025	Direct		11,468	11,468	11,468	11,468	0	0	0	0	0	11,468	0	0	0	429	07/25/2028
554210-AB-9	MDI Buyer DD T/L 1L (Add-On) 11/22	06/30/2025	Direct		3,979	3,979	3,979	3,979	0	0	0	0	0	3,979	0	0	0	145	07/25/2028
55915#-AA-2	MAGIC TL 1L 07/01/2030	03/31/2025	Adjustment		15,038	15,038	15,038	15,038	0	0	0	0	0	15,038	0	0	0	1,198	07/01/2030
55915#-AB-0	MAGIC DDTL 1L 07/01/2030	03/31/2025	Adjustment		11,872	11,872	11,872	0	0	0	0	0	0	11,872	0	0	0	(2,892)	07/01/2030
55915#-AC-8	MAGIC REV 1L 07/01/2030 - Unfunded	06/27/2025	Direct		245,351	530,275	245,351	218,472	0	0	0	0	0	245,351	0	0	0	9,657	07/01/2030
56377@-AE-5	Manna Pro R/C 1L 12/20	04/28/2025	Direct		5,427,500	5,427,500	5,373,038	5,381,458	0	46,042	0	46,042	0	5,427,500	0	0	0	278,919	12/10/2029
56625@-AC-9	Marco Technologies DD T/L 1L (Add-On) 11	03/31/2025	Direct		3,300	3,300	3,300	3,300	0	0	0	0	0	3,300	0	0	0	46	11/24/2026
60441*-AA-9	MTCINT TL 1L 05/10/2030	05/07/2025	Direct		107,417	107,417	106,474	107,355	0	62	0	62	0	107,417	0	0	0	5,213	06/03/2030
60441*-AC-5	MTCINT DDTL B 1L 05/2030	06/30/2025	Direct		52,013	52,013	52,013	52,013	0	0	0	0	0	52,013	0	0	0	1,618	05/10/2030
60441E-AC-4	MINOTAUR ACQUISITION, INC.	01/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	404,005	03/27/2026
60852@-AB-7	Molecular Designs T/L 1L 10/21	06/30/2025	Direct		59,685	59,685	59,088	59,634	0	51	0	51	0	59,685	0	0	0	2,022	10/04/2027
61902#-AA-5	Morrow Sodali T/L 1L 4/22	06/30/2025	Direct		17,656	17,656	17,656	17,653	0	3	0	3	0	17,656	0	0	0	835	04/25/2028
61902#-AB-3	Morrow Sodali DD T/L 1L 4/22	06/30/2025	Direct		5,297	5,297	5,297	5,295	0	1	0	1	0	5,297	0	0	0	250	04/25/2028
61902#-AC-1	Morrow Sodali R/C 1L 4/22	06/30/2025	Direct		381,364	381,364	381,364	339,447	0	9	0	9	0	381,364	0	0	0	16,145	04/25/2028
61902#-AE-7	Morrow Sodali DD T/L 1L (Add-On) 7/23	06/30/2025	Direct		11,978	11,978	11,978	11,974	0	4	0	4	0	11,978	0	0	0	644	04/25/2028
62621#-AA-3	Municipal Emergency Services R/C 1L 10/2	06/18/2025	Direct		1,725,907	1,725,907	1,725,907	526,995	0	0	0	0	0	1,725,907	0	0	0	27,950	10/01/2027
62621#-AB-1	Municipal Emergency Services T/L B 1L 10	06/30/2025	Direct		60,934	60,934	60,934	60,934	0	0	0	0	0	60,934	0	0	0	3,721	10/01/2027
62621#-AC-9	Municipal Emergency Services DD T/L 1L 1	06/30/2025	Direct		12,006	12,006	12,006	12,004	0	2	0	2	0	12,006	0	0	0	691	10/01/2027
62621#-AD-7	Municipal Emergency Services DD T/L A 1L	06/30/2025	Direct		3,144	3,144	3,144	3,143	0	1	0	1	0	3,144	0	0	0	201	10/01/2027
62621#-AE-5	Municipal Emergency Services DD T/L B 1L	06/30/2025	Direct		7,785	7,785	7,785	7,784	0	1	0	1	0	7,785	0	0	0	423	10/01/2027
62922E-AD-6	NJEye T/L 1L 9/18	04/01/2025	Direct		5,762,114	5,762,114	5,759,049	5,759,280	0	2,833	0	2,833	0	5,762,114	0	0	0	256,121	06/13/2025
62928*-AC-3	NMI Acquisitionco, Inc. January 2021 Ter	06/30/2025	Direct		56,749	56,749	56,181	56,749	0	0	0	0	0	56,749	0	0	0	2,014	09/06/2025
62928*-AD-1	NMI Acquisitionco, Inc. October 2021 Ter	06/30/2025	Direct		14,570	14,570	14,313	14,546	0	24	0	24	0	14,570	0	0	0	517	09/06/2028
62928*-AE-9	Delayed Draw Term Loan 10/1/21	06/30/2025	Direct		2,552	2,552	2,541	2,551	0	1	0	1	0	2,552	0	0	0	91	09/06/2028
64029B-AD-0	Nellson Nutraceutical T/L A2 1L	04/17/2025	Direct		2,380,962	2,380,962	2,376,854	2,380,962	0	0	0	0	0	2,380,962	0	0	0	91,997	12/23/2025
64029B-AE-8	Nellson Nutraceutical T/L A1 1L	04/17/2025	Direct		6,418,618	6,418,618	6,491,200	6,418,618	0	0	0	0	0	6,418,618	0	0	0	248,003	12/23/2025
64431#-AG-6	New Era DD T/L 1L 4/21	01/01/2025	Direct		0	0	0	0	0	650	0	650	0	0	0	0	0	120,655	10/30/2026
65960*-AC-5	North Haven USHC DD T/L 1L (Add-On) 3/21	06/30/2025	Direct		25,408	25,408	25,154	25,381	0	28	0	28	0	25,408	0	0	0	1,544	10/29/2027
65960*-AD-3	North Haven USHC DD T/L 1L (Add-On) 9/21	06/30/2025	Direct		27,113	27,113	27,034	27,102	0	12	0	12	0	27,113	0	0	0	1,227	10/29/2027
65960*-AE-1	North Haven USHC T/L 1L (Add-On) 7/22	06/30/2025	Direct		40,520	40,520	40,520	40,514	0	6	0	6	0	40,520	0	0	0	1,513	10/29/2027
65960*-AF-8	North Haven USHC DD T/L 1L (Add-On) 7/22	06/30/2025	Direct		5,572	5,572	5,572	5,572	0	0	0	0	0	5,572	0	0	0	205	10/29/2027
67053@-AB-9	Auveco T/L 1L 5/22	06/30/2025	Direct		41,144	41,144	41,144	41,141	0	4	0	4	0	41,144	0	0	0	1,538	05/05/2028
67098*-AA-0	OIA Acquisition T/L 1L 10/21	04/02/2025	Direct		376,055	376,055	372,295	375,895	0	160	0	160	0	376,055	0	0	0	18,797	10/19/2028
67098*-AB-8	OIA Acquisition DD T/L 1L 10/21	04/02/2025	Direct		46,347	46,347	46,195	46,340	0	7	0	7	0	46,347	0	0	0	2,317	10/19/2028
67098*-AC-6	OIA Acquisition R/C 1L 10/21	04/02/2025	Direct		786,307	786,307	786,307	379,597	0	0	0	0	0	786,307	0	0	0	18,107	10/19/2028
67098@-AG-5	OIS Management T/L 1L 11/22	06/30/2025	Direct		79,580	79,580	78,386	79,505	0	75	0	75	0	79,580	0	0	0	4,660	11/16/2028
67098@-AH-3	OIS Management DD T/L 1L 11/22	06/30/2025	Direct		30,608	30,608	30,608	30,597	0	10	0	10	0	30,608	0	0	0	1,792	11/16/2028
67098@-AK-6	1L INCREMENTAL DDTL	03/31/2025	Direct		13,738	13,738	13,680	10,965	0	5	0	5	0	13,738	0	0	0	195	11/16/2028
67115@-AD-1	ORG USME Buyer T/L 1L (Add-On) 12/21	06/30/2025	Direct		1,159,372	1,159,372	1,147,778	1,158,052	0	1,320	0	1,320	0	1,159,372	0	0	0	60,035	05/24/2029
67115@-AE-9	ORG USME Buyer T/L 1L (Add-On) 6/22	06/30/2025	Direct		2,458,108	2,458,108	2,458,108	2,458,108	0	0	0	0	0	2,458,108	0	0	0	127,289	05/24/2029
67620T-AD-7	Offen DD T/L 1L 6/19	03/31/2025	Direct		9,810	9,810	9,810	9,810	0	0	0	0	0	9,810	0	0	0	190	06/22/2026
68086@-AD-4	Oliver Packaging T/L 1L 7/22	06/30/2025	Direct		32,023	32,023	32,023	31,913	0	0	0	0	0	32,023	0	0	0	2,040	07/06/2028
68300*-AA-2	Online Labels Group T/L 1L 12/23	06/30/2025	Direct		76,215	76,215	76,215	76,215	0	0	0	0	0	76,215	0	0	0	3,749	12/19/2029
68300*-AB-0	Online Labels Group DD T/L A 1L 12/23	06/30/2025	Direct		2,310	2,310	2,310	0	0	0	0	0	0	2,310	0	0	0	40	12/19/2029
68347*-AC-3	1L TERM LOAN	05/01/2025	Direct		1,394,580	1,394,580	1,394,580	1,394,580	0	0	0	0	0	1,394,580	0	0	0	45,398	04/26/2029
69146#-AA-4	OXFORD GLOBAL RESOURCES, LLC	05/05/2025	Direct		138,561	138,561	135,789	138,412	0	148	0	148	0	138,561	0	0	0	4,132	08/17/2027
69146#-AB-2	OXFORD TL INC 1L 06/2030	05/05/2025	Direct		12,243	12,243	11,998	12,231	0	11	0	11	0	12,243	0	0	0	362	06/06/2030
69421#-AE-2	PF Atlantic Holdco 2, LLC Initial Term L	06/30/2025	Direct		31,034	31,034	29,945	30,966	0	67	0	67	0	31,034	0	0	0	1,180	11/12/2027
69421#-AG-7	PF Atlantic HoldCo 2, LLC Delayed Draw T	06/30/2025	Direct		38,792	38,792	38,443	38,766	0	26	0	26	0	38,792	0	0	0	1,447	11/12/2027
69833K-AB-9	1L TERM LOAN	01/27/2025	DIRECT		19,280,060	23,950,385	19,814,214	20,248,852	0	68,936	0	68,936	0	21,289,448	0	(2,009,389)	(2,009,389)	971,660	10/18/2028
70025#-AA-8	Project Cartman - (PARK COUNTY HOLDINGS,	03/11/2025	Direct		59,441	59,441	58,221	59,403	0	38	0	38	0	59,441	0	0	0	1,151	11/29/2029
70533@-AA-5	Pediatric Home T/L 1L 12/18	01/01/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	47,625	12/04/2025
70533@-AB-3	Pediatric Home DD T/L 1L 12/18	01/01/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	43,200	12/04/2025
70533@-AC-1	Pediatric Home R/C 1L 12/18	01/03/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	68,708	12/04/2025
70533@-AH-0	Pediatric Home Respiratory T/L 1L 12/24	06/30/2025	Direct		15,604	15,604	15,604	0	0	0	0	0	0	15,604	0	0	0	386	12/23/2030
71377@-AA-2	Performance Health Holdings, Inc. Term B	03/19/2025	Direct		3,222,000	3,222,000	3,157,560	3,194,883	0	27,117	0	27,117	0	3,222,000	0	0	0	70,976	07/12/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
722568-AA-6	Pine Environmental T/L 1L 12/19	06/30/2025	Direct		68,085	68,085	67,222	68,030	0	55	0	55	0	68,085	0	0	0	4,238	12/27/2027
72341T-A#-0	2024 Incremental Term Loan	03/31/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(182)	10/17/2029
72756*-AB-1	Plasma - Pathgroup - Term Loan	06/30/2025	Direct		94,702	94,702	92,352	94,577	0	125	0	125	0	94,702	0	0	0	3,201	05/12/2029
72756*-AC-9	PLABUY DDTL 1L 05/2029	06/30/2025	Direct		3,508	4,560	3,508	3,015	0	0	0	0	0	3,508	0	0	0	116	05/12/2029
73116*-AB-4	Polk T/L 1L 6/16	03/31/2025	Maturity @ 100.00		12,169,400	12,169,400	12,236,841	12,169,400	0	0	0	0	0	12,169,400	0	0	0	493,754	03/31/2025
73116*-AC-2	Polk-Hoffman DD T/L 1L 6/16	03/31/2025	Maturity @ 100.00		1,130,592	1,130,592	1,121,476	1,130,592	0	0	0	0	0	1,130,592	0	0	0	45,875	03/31/2025
73116*-AD-0	Polk R/C 1L 6/16	03/31/2025	Maturity @ 100.00		1,176,110	1,176,110	1,176,110	1,176,110	0	0	0	0	0	1,176,110	0	0	0	49,464	04/02/2025
73938*-AA-2	POY Holdings T/L 1L 11/21	06/30/2025	Direct		32,561	32,561	32,561	32,554	0	7	0	7	0	32,561	0	0	0	2,092	11/16/2027
73938*-AD-6	POY Holdings DD T/L 1 1L 11/21	06/30/2025	Direct		1,532	1,532	1,532	1,532	0	1	0	1	0	1,532	0	0	0	97	11/16/2027
74063*-AB-5	Premier Imaging T/L 1L 10/16	06/30/2025	Direct		32,393	32,393	32,080	32,165	0	0	0	0	0	32,393	0	0	0	1,931	03/31/2026
74063*-AD-1	Premier Imaging T/L 1L 1/19	06/30/2025	Direct		1,239	1,239	1,224	1,229	0	1	0	1	0	1,239	0	0	0	48	03/31/2026
74063*-AF-6	Premier Imaging T/L 1L (Add-On) 11/19	06/30/2025	Direct		986	986	977	979	0	0	0	0	0	986	0	0	0	59	03/31/2026
74063*-AH-2	Premier Imaging 1L T/L 12/21	03/31/2025	Direct		8,836	8,836	8,836	8,836	0	0	0	0	0	8,836	0	0	0	933	03/31/2026
74063*-AJ-8	Premier Imaging 1L DD T/L 12/21	06/30/2025	Direct		20,145	20,145	20,145	20,145	0	0	0	0	0	20,145	0	0	0	(38)	03/31/2026
74741*-AA-7	Q-Centrix Holdings T/L 1L 11/18	06/09/2025	Direct		11,718,898	11,718,898	11,539,200	11,706,885	0	12,013	0	12,013	0	11,718,898	0	0	0	562,785	06/01/2026
74743@-AA-3	Qnnect, LLC Initial Term Loan	02/26/2025	Various		9,548,928	9,548,928	9,324,391	9,399,575	0	149,353	0	149,353	0	9,548,928	0	0	0	326,054	11/02/2029
74743@-AB-1	Qnnect, LLC Delayed Draw Term Loan	02/26/2025	Direct		113,738	113,738	113,738	113,728	0	11	0	11	0	113,738	0	0	0	3,816	11/02/2029
74745#-AC-5	QM Buyer T/L 1L 12/24	06/30/2025	Direct		51,890	51,890	51,500	0	0	999	0	999	0	51,890	0	0	0	1,565	12/06/2030
74923@-AB-3	RHOLDI TL 1L 12/2028	03/31/2025	Direct		41,000	41,000	39,770	40,950	0	50	0	50	0	41,000	0	0	0	2,009	12/29/2028
74923@-AC-1	RHOLDI HOLDING DDTL 1L 12/2028	03/31/2025	Adjustment		3,682	3,682	3,627	3,680	0	2	0	2	0	3,682	0	0	0	374	12/29/2028
74935N-AB-0	RA Parent T/L 1L 3/22	06/30/2025	Direct		17,898	17,898	17,898	17,898	0	0	0	0	0	17,898	0	0	0	651	03/01/2029
74935N-AC-8	RA Parent DD T/L 1L 3/22	06/30/2025	Direct		4,475	4,475	4,475	4,475	0	0	0	0	0	4,475	0	0	0	160	03/01/2029
74935N-AD-6	RA Parent R/C 1L 3/22	06/02/2025	Direct		164,998	164,998	164,998	164,984	0	14	0	14	0	164,998	0	0	0	11,989	03/01/2029
74935N-AE-4	RA Parent DD T/L 1L (Add-On) 8/22	06/30/2025	Direct		2,713	2,713	2,713	2,713	0	0	0	0	0	2,713	0	0	0	119	03/01/2029
74935N-AF-1	RA Parent T/L 1L (Add-On) 8/22	06/30/2025	Direct		32,552	32,552	32,552	32,541	0	11	0	11	0	32,552	0	0	0	1,185	03/01/2029
75000#-AM-0	RSC Acquisition, Inc. Tranche C Term Loa	06/30/2025	Direct		49,688	49,688	49,230	49,654	0	34	0	34	0	49,688	0	0	0	2,070	11/01/2029
75000#-AP-3	RSC Acquisition, Inc.-2022 Delayed Draw	06/30/2025	Direct		334,181	334,181	330,961	334,181	0	0	0	0	0	334,181	0	0	0	672	11/01/2029
75008@-AA-0	RFI Buyer T/L A 1L 8/22	04/01/2025	Direct		77,488	77,488	77,488	77,482	0	7	0	7	0	77,488	0	0	0	909	08/07/2028
75008@-AB-8	RFI Buyer DD T/L 1L 8/22	04/01/2025	Direct		19,409	19,409	19,409	19,408	0	2	0	2	0	19,409	0	0	0	464	08/07/2028
75008@-AC-6	RFI Buyer R/C 1L 8/22	02/13/2025	Direct		279,496	279,496	279,496	279,496	0	0	0	0	0	279,496	0	0	0	3,122	08/07/2028
75079@-AC-0	RailPros Consolidated T/L 1L (Add-On) 11	05/22/2025	Direct		3,738,821	3,738,821	3,701,433	3,726,411	0	12,410	0	12,410	0	3,738,821	0	0	0	240,589	07/31/2026
75614@-AA-6	REAPER NEWCO 1L TERM LOAN	06/30/2025	Direct		34,655	34,655	33,962	34,612	0	43	0	43	0	34,655	0	0	0	98	05/20/2027
75657D-AD-1	COOBOA TL 1L 03/2030	03/31/2025	Adjustment		38,323	38,323	37,420	38,241	0	83	0	83	0	38,323	0	0	0	2,280	03/04/2030
78029#-AA-7	Royal Holdco R/C 1L 8/21	03/13/2025	Direct		331,583	331,583	331,583	331,583	0	0	0	0	0	331,583	0	0	0	12,923	12/30/2026
78029#-AB-5	Royal Holdco T/L 1L (Add-On) 12/21	03/13/2025	Direct		4,218,644	4,218,644	4,218,644	4,218,445	0	199	0	199	0	4,218,644	0	0	0	150,055	12/30/2027
78404X-AJ-4	SBAC TL B 1L 01/2031	01/01/2025	Adjustment		13,406,028	13,406,028	13,372,513	13,376,894	0	29,134	0	29,134	0	13,406,028	0	0	0	5,115	01/25/2031
784263-A#-2	SI Holdings T/L 1L (Add-On) 12/19	02/27/2025	Direct		5,252,897	5,252,897	5,184,604	5,246,294	0	6,603	0	6,603	0	5,252,897	0	0	0	225,358	12/31/2027
784263-A*-6	SI Holdings T/L 1L 7/19	02/27/2025	Direct		11,101,219	11,101,219	10,956,892	11,087,082	0	14,137	0	14,137	0	11,101,219	0	0	0	476,263	12/31/2027
784263-A@-4	SI Holdings R/C 1L 7/19	03/03/2025	Direct		958,414	958,414	958,414	0	0	0	0	0	0	958,414	0	0	0	12,977	12/31/2027
784263-C@-2	SI Holdings T/L 1L (Add-On) 12/23	02/27/2025	Direct		183,016	183,016	183,016	183,016	0	0	0	0	0	183,016	0	0	0	7,851	12/31/2027
78446*-AG-3	SGA Dental DD T/L 1L 7/24	03/31/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	811	07/17/2029
78446*-AH-1	SGA Dental DD T/L 1L 7/24	03/31/2025	Direct		6,262	6,262	6,262	4,274	0	0	0	0	0	6,262	0	0	0	129	07/16/2029
78501J-AB-4	SW Ingredients R/C 1L 7/18	05/02/2025	Direct		1,740,605	1,740,605	1,740,605	1,740,605	0	0	0	0	0	1,740,605	0	0	0	70,351	07/02/2027
78501J-AC-2	SW Ingredients T/L 1L 7/18	05/02/2025	Direct		8,772,860	8,772,860	8,665,579	8,743,885	0	28,975	0	28,975	0	8,772,860	0	0	0	534,390	07/02/2027
81744@-AC-3	SePRO Holdings R/C 1L 7/24	05/09/2025	Direct		3,922,325	3,922,325	3,922,325	0	0	0	0	0	0	3,922,325	0	0	0	76,071	07/26/2030
81760@-AA-6	Service Management T/L 1L 10/21	06/30/2025	Direct		64,663	64,663	64,108	64,627	0	35	0	35	0	64,663	0	0	0	3,017	10/01/2027
81812#-AB-0	PWSC INT TL 1L 10/1/2031	03/31/2025	Adjustment		13,107	13,107	12,977	12,980	0	5	0	5	0	13,107	0	0	0	389	10/01/2031
81812#-AD-6	PWSC DDTL 1L 10/1/2031	03/31/2025	Adjustment		187	187	187	0	0	0	0	0	0	187	0	0	0	1	10/01/2031
82571#-AA-1	SIQ Holdings T/L 1L 4/20	03/31/2025	Adjustment		49,085	49,085	47,968	48,891	0	101	0	101	0	49,085	0	0	0	2,758	04/08/2027
82571#-AB-9	SIQ Holdings R/C 1L 4/20	04/07/2025	Direct		612,099	612,099	612,099	610,907	0	0	0	0	0	612,099	0	0	0	716	04/08/2027
84771#-AB-3	Speedstar Holding, LLC Third Amendment T	06/30/2025	Direct		66,222	66,222	66,222	66,222	0	0	0	0	0	66,222	0	0	0	466,017	07/22/2027
84771#-AC-1	Speedstar Holding, LLC DDTL 7/24	06/30/2025	Direct		6,444	6,444	6,444	6,444	0	0	0	0	0	6,444	0	0	0	328	07/22/2027
84832*-AA-6	SpendMend T/L B 1L 3/22	06/30/2025	Direct		67,367	67,367	67,367	67,362	0	4	0	4	0	67,367	0	0	0	4,194	03/01/2028
84832*-AB-4	SpendMend DD T/L 1L 3/22	03/31/2025	Direct		12,485	12,485	12,485	12,484	0	1	0	1	0	12,485	0	0	0	827	03/01/2028
86745#-AA-3	Sunmed Group R/C 1L 6/21	12/31/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	3,515	06/16/2027
86745#-AB-1	Sunmed Group T/L 1L 6/21	06/30/2025	Direct		29,472	29,472	29,215	29,455	0	17	0	17	0	29,472	0	0	0	1,129	06/16/2028
86774A-AA-8	SUNRUN FIXED TL 1L 01/2060	04/30/2025	Direct		837,105	837,105	830,701	0	0	9,954	0	9,954	0	837,105	0	0	0	345,520	01/30/2060
871058-AA-7	1L Component B Note Term Loan	04/24/2025	Direct		41,770,381	41,770,381	41,665,956	41,679,832	0	90,550	0	90,550	0	41,770,381	0	0	0	585,942	12/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87297*-AA-7	TLE Holdings T/L 1L 6/18	06/30/2025	Direct		112,385	112,385	110,817	112,385	0	0	0	0	0	112,385	0	0	0	5,260	06/29/2026
87297*-AB-5	TLE Holdings DD T/L 1L 6/18	06/30/2025	Direct		18,617	18,617	18,405	18,617	0	0	0	0	0	18,617	0	0	0	871	06/29/2026
87300*-AH-7	THGACQ RCF 1L 10/2031	02/28/2025	Direct		48,196	48,196	48,196	29,836	0	0	0	0	0	48,196	0	0	0	578	10/31/2031
87300*-AK-0	THGACQ DDTL 1L 10/2031	06/30/2025	Direct		104	104	104	0	0	0	0	0	0	104	0	0	0	2	10/31/2031
87583F-AN-8	Tank Holding Corp.-Initial Term Loan-Dum	06/30/2025	Direct		35,560	35,560	35,560	35,560	0	0	0	0	0	35,560	0	0	0	915	03/31/2028
87758*-AA-5	TayMax T/L 1L 7/18	06/30/2025	Direct		59,538	59,538	59,309	59,515	0	23	0	23	0	59,538	0	0	0	2,743	07/31/2026
87758*-AB-7	TayMax DD T/L 1L (Add-on) 9/19	06/30/2025	Direct		14,467	14,467	14,339	14,457	0	10	0	10	0	14,467	0	0	0	667	07/31/2026
87758@-AA-7	TayMax DD T/L 1L 7/18	06/30/2025	Direct		28,928	28,928	28,704	28,905	0	23	0	23	0	28,928	0	0	0	1,333	07/31/2026
87758@-AB-5	TayMax R/C 1L 7/18	03/18/2025	Direct		0	256,652	14,456	14,456	0	0	0	0	0	14,456	0	(14,456)	(14,456)	(75)	07/31/2026
87758@-AD-1	Taymax Group DD T/L 1L (Add-on) 6/19	06/30/2025	Direct		19,325	19,325	19,195	19,317	0	8	0	8	0	19,325	0	0	0	890	07/31/2026
87834J-AC-1	Techmer BB DD T/L 1L 9/22	04/01/2025	Direct		590	590	590	520	0	70	0	70	0	590	0	0	0	5	09/01/2028
87834J-AD-9	Techmer BB T/L 1L 9/22	04/01/2025	Direct		30,970	30,970	30,970	30,968	0	2	0	2	0	30,970	0	0	0	1,704	09/01/2028
88583#-AA-4	3SI Security Systems T/L 1L 6/17	06/30/2025	Direct		361,971	361,971	357,039	361,971	0	0	0	0	0	361,971	0	0	0	24,894	12/16/2026
88583#-AB-2	3SI Security Systems T/L 1L (Add On) 12/	06/30/2025	Direct		5,063	5,063	5,063	5,063	0	0	0	0	0	5,063	0	0	0	348	12/16/2026
88732#-AC-0	TCP Hawker T/L 1L T/L 8/19	01/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(1)	08/30/2029
88829*-AA-2	Titan Group Holdco DD T/L A 1L 8/21	03/31/2025	Direct		4,619	4,619	4,619	4,619	0	0	0	0	0	4,619	0	0	0	410	08/13/2029
88829*-AB-0	Titan Group Holdco DD T/L B 1L 8/21	06/30/2025	Direct		6,928	6,928	6,928	6,928	0	0	0	0	0	6,928	0	0	0	413	08/13/2029
88829*-AC-8	Titan Group Holdco DD T/L C 1L 8/21	06/30/2025	Direct		1,424	1,424	1,424	1,424	0	0	0	0	0	1,424	0	0	0	85	08/13/2029
88829*-AD-6	Titan Group Holdco R/C 1L 8/21	02/10/2025	Direct		110,850	110,850	110,850	0	0	0	0	0	0	110,850	0	0	0	0	08/13/2029
88829*-AE-4	Titan Group Holdco T/L 1L 8/21	03/31/2025	Direct		16,166	16,166	16,166	16,166	0	0	0	0	0	16,166	0	0	0	1,245	08/13/2029
89617*-AA-6	Trident Maritime R/C 1L 2/21	01/06/2025	Direct		94,250	94,250	94,250	140,621	0	(92,736)	0	(92,736)	0	94,250	0	0	0	1,966	02/26/2027
89617*-AB-4	Trident Maritime T/L 1L 2/21	06/30/2025	Direct		22,631	22,631	22,631	22,405	0	2	0	2	0	22,631	0	0	0	1,438	02/26/2027
89625J-AA-4	TriMech T/L 1L 3/22	06/30/2025	Direct		17,277	17,277	17,277	17,273	0	4	0	4	0	17,277	0	0	0	1,009	03/10/2028
89625J-AB-2	TriMech R/C 1L 3/22	03/03/2025	Direct		58,638	58,638	58,638	25,131	0	0	0	0	0	58,638	0	0	0	733	03/10/2028
89686#-AA-8	Triwizard R/C 1L 6/23	05/30/2025	Direct		138,889	138,889	138,889	0	0	0	0	0	0	138,889	0	0	0	3,316	06/29/2029
89989#-AA-2	Turbo Buyer T/L 1L 12/19	03/31/2025	Direct		79,702	79,702	78,454	79,575	0	127	0	127	0	79,702	0	0	0	7,909	12/02/2025
89989#-AC-8	Turbo Buyer DD T/L 1L 12/19	03/31/2025	Direct		14,697	14,697	14,540	14,679	0	18	0	18	0	14,697	0	0	0	1,458	12/02/2025
89989#-AE-4	Turbo Buyer T/L 1L (Add-On) 5/21	03/31/2025	Direct		13,796	13,796	13,658	13,775	0	21	0	21	0	13,796	0	0	0	1,369	12/02/2025
89989#-AH-7	Turbo Buyer DD T/L 1L (Add-On) 1/22	03/31/2025	Direct		5,518	5,518	5,511	5,517	0	1	0	1	0	5,518	0	0	0	548	12/02/2025
90042J-AC-3	TurningPoint Healthcare T/L 1L 7/21	06/30/2025	Direct		32,331	32,331	32,331	32,331	0	0	0	0	0	32,331	0	0	0	1,400	07/14/2027
90331B-A*-7	U.S. Legal Support, Inc. Amendment No. 2	01/01/2025	Maturity @ 99.24		0	0	0	0	0	0	0	0	0	0	0	0	0	141	06/01/2026
90331B-A@-5	U.S. Legal Support, Inc.-Revolving Credi	06/11/2025	Maturity @ 99.24		187,888	187,888	187,888	135,137	0	0	0	0	0	187,888	0	0	0	855	12/01/2027
90379@-AE-2	USN OPCO DD T/L 1L (Add-On) 6/22	06/30/2025	Direct		9,518	9,518	9,496	9,515	0	3	0	3	0	9,518	0	0	0	612	12/21/2026
90382@-AA-5	U.S. Endodontics DD T/L 1L (Add-On) 2/22	04/01/2025	Direct		41,978	41,978	42,307	41,983	0	(5)	0	(5)	0	41,978	0	0	0	824	11/01/2027
90386#-AA-9	USSC Holding T/L A 1L 6/24	06/30/2025	Direct		20,300	20,300	20,300	20,300	0	0	0	0	0	20,300	0	0	0	1,253	06/21/2030
90386#-AB-7	USSC Holding DD T/L 1L 6/24	06/30/2025	Direct		6,719	6,719	6,719	6,719	0	0	0	0	0	6,719	0	0	0	253	06/21/2030
911038-AA-1	United Musculoskeletal T/L 1L 7/22	03/31/2025	Direct		63,910	63,910	62,561	63,851	0	59	0	59	0	63,910	0	0	0	1,703	07/14/2028
911038-AB-9	United Musculoskeletal DD T/L 1L 7/22	06/30/2025	Direct		50,181	51,818	49,744	50,210	0	(29)	0	(29)	0	50,181	0	0	0	364	07/15/2028
911038-AC-7	United Musculoskeletal R/C 1L 7/22	06/13/2025	Direct		938,038	938,038	938,038	405,175	0	14	0	14	0	938,038	0	0	0	22,027	07/15/2027
91834#-AA-5	VP Holding DD T/L 1L 5/18	06/30/2025	Direct		3,813	3,813	3,777	3,813	0	0	0	0	0	3,813	0	0	0	137	12/31/2025
91834#-AB-3	VP Holding R/C 1L 5/18	06/25/2025	Direct		1,841,176	1,841,176	1,841,176	1,841,176	0	0	0	0	0	1,841,176	0	0	0	112,335	12/31/2025
91834#-AC-1	VP Holding T/L A 1L 5/18	06/30/2025	Direct		84,439	84,439	83,542	84,439	0	0	0	0	0	84,439	0	0	0	4,236	12/31/2025
91834#-AD-9	VP Holding DD T/L B 1L (Add-On) 9/19	06/30/2025	Direct		1,609	1,609	1,604	1,609	0	0	0	0	0	1,609	0	0	0	58	12/31/2025
91861@-AA-3	VG Target R/C 1L 8/21	01/01/2025	Adjustment		0	0	0	(5)	0	0	0	0	0	0	0	0	0	4	08/02/2027
91861@-AB-1	VG Target T/L 1L 8/21	06/30/2025	Direct		49,061	49,061	49,061	46,691	0	0	0	0	0	49,061	0	0	0	3,918	08/02/2027
92212X-AB-4	1L TERM LOAN	06/26/2025	Direct		47,091,405	47,091,405	46,684,338	45,482,168	0	291,223	0	291,223	0	47,091,405	0	0	0	1,836,921	03/31/2026
92838P-AB-5	Vision Innovation R/C 1L 4/22	01/08/2025	Direct		71,858	71,858	71,858	71,747	0	(1)	0	(1)	0	71,858	0	0	0	(6)	10/05/2029
92838P-AC-3	Vision Innovation T/L 1L 4/22	04/01/2025	Direct		19,938	19,938	19,938	19,842	0	1	0	1	0	19,938	0	0	0	1,258	10/05/2029
92838P-AD-1	Vision Innovation DD T/L 1L 4/22	04/01/2025	Direct		300	300	300	300	0	0	0	0	0	300	0	0	0	1	10/05/2029
92991#-AA-2	W50 Holdings, LLC Term Loan B 3/22/2024	06/30/2025	Direct		23,153	23,153	22,690	23,124	0	29	0	29	0	23,153	0	0	0	488	03/22/2030
92991#-AB-0	W50 Holdings, LLC Initial Revolver 3/22/	04/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	260	03/22/2030
95445@-AA-9	1L TERM LOAN	03/10/2025	Direct		69,087,186	69,087,186	68,609,056	68,780,012	0	307,174	0	307,174	0	69,087,186	0	0	0	2,219,769	12/23/2025
96616P-AB-4	WHITEWATER TL B 1L 2/2031	01/01/2025	Adjustment		28,768,238	28,768,238	28,624,397	28,641,105	0	127,133	0	127,133	0	28,768,238	0	0	0	471,479	03/01/2031
96618#-AA-6	WhiteWater Matterhorn Holdings Term Loan	06/16/2025	Direct		11,709,783	11,709,783	11,592,685	11,627,401	0	82,382	0	82,382	0	11,709,783	0	0	0	706,614	01/27/2028
97383#-AA-7	Wineshipping.com LLC Initial Term Loan	06/30/2025	Direct		135,160	135,160	132,582	128,745	0	147	0	147	0	135,160	0	0	0	5,965	10/29/2027
97383#-AB-5	Wineshipping.com LLC Delayed Draw Term L	06/30/2025	Direct		3,677	3,677	3,654	3,556	0	3	0	3	0	3,677	0	0	0	182	10/29/2027
97383#-AC-3	WINESHIPPING, LLC?Revolver Funded	06/30/2025	Direct		17,467	194,436	17,467	16,789	0	0	0	0	0	17,467	0	0	0	4,262	10/29/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98148U-AB-6	WDADHC 13 AMND TL 1L 04/2028	02/14/2025	CORPORATE REORGANIZATIONS		2,163,082	2,207,227	2,163,082	2,174,993	0	1,194	0	1,194	0	2,176,187	0	(13,105)	(13,105)	28,497	04/03/2030
98148U-AC-4	WDADHC DDTL 1L 04/2028	02/14/2025	CORPORATE REORGANIZATIONS		1,940,714	1,980,321	1,973,001	1,880,307	0	259	0	259	0	1,973,574	0	(32,860)	(32,860)	42,118	04/03/2030
98423E-AA-9	YLG Holdings, Inc. Amendment No. 3 Delay	01/10/2025	Adjustment		3,334,108	3,334,108	3,334,108	3,334,108	0	0	0	0	0	3,334,108	0	0	0	85,980	10/31/2025
98423E-AF-9	Delayed Draw Term Loan	01/10/2025	Adjustment		161,047	161,047	161,047	161,047	0	0	0	0	0	161,047	0	0	0	3,883	10/30/2026
98423E-AG-7	YLG Holdings, Inc. Initial Term Loan	01/21/2025	Adjustment		2,160,908	2,160,908	2,160,908	2,160,908	0	0	0	0	0	2,160,908	0	0	0	52,103	10/31/2025
98423E-AJ-1	YLG Holdings, Inc. Amendment 1 Delayed D	01/10/2025	Adjustment		619,339	619,339	619,339	619,339	0	0	0	0	0	619,339	0	0	0	17,738	10/31/2025
98423E-AL-6	YLG Holdings, Inc.-Amendment No. 6 Delay	03/01/2025	Reclassification		2,610,919	2,610,919	2,610,919	2,610,919	0	0	0	0	0	2,610,919	0	0	0	57,785	10/31/2025
98423E-AQ-5	YLG Holdings, Inc. Term Loan	04/16/2025	Direct		21,706	21,706	21,706	0	0	0	0	0	0	21,706	0	0	0	199,528	12/23/2030
98425E-AB-6	YS Garments T/L 1L 8/18	03/31/2025	Direct		152,125	152,125	150,604	152,164	0	(39)	0	(39)	0	152,125	0	0	0	7,510	08/09/2026
98567*-AA-7	Yellowstone Buyer Acquisition, LLC Initi	06/30/2025	Direct		33,795	33,795	33,119	33,752	0	43	0	43	0	33,795	0	0	0	1,338	09/14/2027
98919#-AB-6	Zavation T/L 1L 6/21	06/30/2025	Direct		75,658	75,658	74,901	75,591	0	67	0	67	0	75,658	0	0	0	4,858	06/30/2028
98920M-A*-3	ZAXBYS FDG LLC	03/01/2025	Reclassification		55,000,000	55,000,000	55,000,000	55,000,000	0	0	0	0	0	55,000,000	0	0	0	1,751,058	04/30/2054
999AES-9T-3	Deferred Payment NOTE	03/31/2025	Maturity @ 100.00		316,080	316,080	316,080	316,080	0	0	0	0	0	316,080	0	0	0	0	03/31/2025
BXC331-93-7	SLFMGH TL 1L 12/31/2031	01/01/2025	Various		0	0	0	15	0	(15)	0	(15)	0	0	0	0	0	0	12/31/2031
C2388#-AA-9	Chemical Computing Group ULC Term A Loan	05/13/2025	Direct		4,336,083	4,336,083	4,303,563	4,336,083	0	0	0	0	0	4,336,083	0	0	0	142,649	08/30/2025
C2400T-AB-1	Chinook Trust 5.75% Senior Secured Class	04/07/2025	Direct		745,437	745,490	812,582	738,582	0	283	0	283	96,352	835,217	(89,780)	0	(89,780)	23,947	04/07/2038
C3000#-AA-5	Cority Software Inc. Incremental 2022-1	06/30/2025	Direct		24,357	24,357	23,870	24,310	0	47	0	47	0	24,357	0	0	0	883	07/02/2026
C3000#-AB-3	Cority Software Inc. Incremental 2022-1	06/30/2025	Direct		4,431	4,431	4,431	4,431	0	0	0	0	0	4,431	0	0	0	161	07/02/2026
C3000*-AA-9	Cority Software Inc. Incremental 2021-1	06/30/2025	Direct		17,615	17,615	17,262	17,589	0	25	0	25	0	17,615	0	0	0	630	07/02/2026
C86650-AA-2	Country Fresh T/L 2L 4/19	03/20/2025	Adjustment		0	11,262,696	1,955,239	0	0	0	0	0	0	0	0	0	0	0	04/29/2025
CBCFDD-20-3	ACQUISITION FACILITY D (GBP)	03/01/2025	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	173,866	04/29/2031
G0707#-AA-3	BPPH2L TL GBP 1L 03/2028	05/15/2025	Direct		11,624,636	11,647,394	10,921,812	10,724,939	0	242,707	0	242,707	234,212	11,201,858	422,778	0	422,778	549,272	03/16/2028
G0707#-AB-1	BPPH2L TL USD 1L 03/2028	05/15/2025	Direct		2,800,000	2,800,000	2,730,000	2,739,198	0	60,802	0	60,802	0	2,800,000	0	0	0	207,755	03/16/2028
G0707#-AC-9	BPPH2L TL CAD 1L 03/2028	05/15/2025	Direct		3,850,110	3,860,563	3,853,519	3,665,422	0	85,634	0	85,634	201,271	3,952,327	(102,218)	0	(102,218)	247,978	03/16/2028
G2177*-AA-4	Claranet Group Ltd. 1L TL B2 07/21	03/21/2025	Direct		14,328,875	14,413,874	13,367,773	13,016,424	0	932,189	0	932,189	476,484	14,425,097	(96,222)	0	(96,222)	612,209	07/12/2028
G3164#-AA-3	ENVA UK BIDCO LTD FACILITY B1 (GBP)	01/16/2025	Direct		53,195,652	53,297,826	56,118,392	54,130,416	0	334,963	0	334,963	2,218,902	56,684,281	(3,488,629)	0	(3,488,629)	2,487,431	01/25/2029
G3167*-AA-4	PROJECT ATLEE REV 5/2027	03/01/2025	Reclassification		128,884,879	125,415,495	128,884,879	128,884,879	0	0	0	0	0	128,884,879	0	0	0	0	05/31/2027
G7691#-AA-6	1L Incremental TL 2022 GBP	02/13/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	47,655	01/05/2026
G9064#-AA-1	TRINITY BIDCO LTD.	05/01/2025	Adjustment		6,307	0	0	6,307	(1,891)	0	0	(1,891)	1,734	6,307	0	0	0	159	02/25/2027
G98910-AA-2	ZIRCON BIDCO LIMITED	03/06/2025	Direct		17,602,579	17,567,075	18,371,471	16,884,003	0	240,916	0	240,916	1,766,053	18,890,972	(1,288,393)	0	(1,288,393)	679,762	04/03/2028
L0341*-AA-3	Astorg Invest (EUR) DD T/L A 1L 1/22 - 1	01/30/2025	Various		0	0	0	(2,928,247)	0	0	0	0	2,928,247	0	0	0	0	0	01/13/2027
LX2379-14-2	1L INCREMENTAL 2024 TERM LOAN	01/01/2025	Adjustment		(9,472)	(9,472)	(9,377)	(5,027)	0	(4,445)	0	(4,445)	0	(9,472)	0	0	0	(144,073)	12/21/2027
M2511#-AB-6	CD&R FIREFLY BIDCO LTD FAC B5 (GBP)	03/07/2025	Paydown		16,713,316	16,670,639	17,000,987	16,168,953	0	8,063	0	8,063	888,234	17,065,251	(373,103)	21,168	(351,934)	837,566	06/21/2028
00018K-AB-1	A&R LOGISTICS HOLDINGS INC SECURED REVOL	12/29/2025	REDEMPTION 100.0000		1,217,483	1,217,483	1,217,437	526,928	0	121	0	121	0	1,217,483	0	0	0	14,139	02/03/2028
00018K-AC-9	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	REDEMPTION 100.0000		51,141	51,141	50,625	50,422	0	0	0	0	0	51,141	0	0	0	947	02/03/2028
00018K-AD-7	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	REDEMPTION 100.0000		3,938	3,938	3,899	3,883	0	0	0	0	0	3,938	0	0	0	79	02/03/2028
00018K-AE-5	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	REDEMPTION 100.0000		12,468	12,468	12,342	12,293	0	0	0	0	0	12,468	0	0	0	251	02/03/2028
00097*-AH-7	ACP OAK BUYER INC TERM_LOAN 9.166% 05	12/31/2025	REDEMPTION 100.0000		66,549	66,549	66,549	0	0	0	0	0	0	66,549	0	0	0	1,563	05/16/2031
00234*-AC-2	AVG INTERMEDIATE HOLDINGS LLC SECURED TE	12/31/2025	REDEMPTION 100.0000		15,143	15,143	15,090	15,122	0	21	0	21	0	15,143	0	0	0	597	03/16/2027
00234*-AE-8	AVG INTERMEDIATE HOLDINGS LLC SECURED TE	12/31/2025	REDEMPTION 100.0000		12,721	12,721	12,392	12,608	0	112	0	112	0	12,721	0	0	0	501	03/16/2027
00234*-AF-5	AVG INTERMEDIATE HOLDINGS LLC SECURED TE	09/30/2025	REDEMPTION 100.0000		2,680	2,680	2,680	2,680	0	0	0	0	0	2,680	0	0	0	46	03/16/2027
00234*-AG-3	AMERICAN VETERINARY GROUP HOLD TERM_LOAN	09/30/2025	REDEMPTION 100.0000		2,252	2,252	2,252	1,840	0	0	0	0	0	2,252	0	0	0	37	03/16/2027
00234*-AH-1	AVG INTERMEDIATE HOLDINGS LLC SECURED TE	09/30/2025	REDEMPTION 100.0000		1,262	1,262	1,262	1,262	0	0	0	0	0	1,262	0	0	0	11	03/16/2027
00251*-AE-6	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	REDEMPTION 100.0000		9,919	9,919	10,323	9,780	0	0	0	0	0	9,919	0	0	0	77	02/03/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00251*-AJ-5	A&R LOGISTICS HOLDINGS INC SECURED TERM_	10/01/2025	REDEMPTION 100.0000		4,489	4,489	4,489	4,426	0	0	0	0	0	4,489	0	0	0	90	02/03/2028
00264@-AA-7	ACP VAULT ACQUISITION INC TERM_LOAN 9	12/30/2025	REDEMPTION 100.0000		16,872,500	16,872,500	16,872,500	16,872,500	0	0	0	0	0	16,872,500	0	0	0	810,193	09/03/2029
00264@-AC-3	ACP VAULT ACQUISITION INC REVOLVE_LOAN	12/30/2025	REDEMPTION 100.0000		388,571	388,571	388,571	388,571	0	0	0	0	0	388,571	0	0	0	43,662	09/03/2029
00458*-AA-5	RSC ACQUISITION INC SECURED TERM LOAN	08/01/2025	REDEMPTION 100.0000		1,209,877	1,209,877	1,209,877	1,209,877	0	0	0	0	0	1,209,877	0	0	0	5,558	11/01/2029
00458*-AD-9	ACCESSION RISK MANAGEMENT GROU SECURED T	08/01/2025	REDEMPTION 100.0000		706,679	706,679	706,679	706,679	0	0	0	0	0	706,679	0	0	0	2,609	11/01/2029
00458*-AE-7	ACCESSION RISK MANAGEMENT GROU SENIOR TE	08/01/2025	REDEMPTION 100.0000		437,904	437,904	437,904	437,904	0	0	0	0	0	437,904	0	0	0	2,033	11/01/2029
00797*-AA-5	AERO OPERATING LLC SECURED TERM_LOAN 1	11/12/2025	REDEMPTION 100.0000		20,908,876	20,908,876	20,420,630	20,790,121	0	31,996	0	31,996	0	20,908,876	0	0	0	1,243,364	02/09/2026
00797*-AB-3	AERO OPERATING LLC SECURED TERM_LOAN 1	11/12/2025	REDEMPTION 100.0000		5,999,353	5,999,353	5,936,945	5,844,796	0	129,663	0	129,663	0	5,999,353	0	0	0	358,945	02/09/2026
00798@-AA-2	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		24,291	24,291	24,159	29,566	0	64	0	64	0	24,291	0	0	0	203	12/17/2027
00798@-AB-0	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		77,240	77,240	76,499	76,184	0	186	0	186	0	77,240	0	0	0	386	12/17/2027
00798@-AC-8	AWT MERGER SUB INC SECURED REVOLVE_LOAN	09/08/2025	REDEMPTION 100.0000		235,033	235,033	235,033	0	0	0	0	0	0	235,033	0	0	0	607	12/17/2027
00798@-AD-6	AWT MERGER SUB INC SECURED TERM_LOAN	09/30/2025	VARIOUS		2,771	2,771	2,771	2,724	0	16	0	16	0	2,771	0	0	0	28	12/17/2027
00798@-AE-4	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		28,956	28,956	28,956	28,483	0	2	0	2	0	28,956	0	0	0	169	12/17/2027
00798@-AF-1	AWT MERGER SUB INC SECURED TERM_LOAN	12/31/2025	VARIOUS		12,505	12,505	12,393	12,258	0	42	0	42	0	12,505	0	0	0	75	12/17/2027
00798@-AH-7	ADVANCED WEB TECHNOLOGIES HOLD SECURED T	12/31/2025	REDEMPTION 100.0000		4,562	4,562	4,562	4,510	0	0	0	0	0	4,562	0	0	0	68	12/17/2027
00804#-AC-8	ADVANTAGE HCS MERGER SUB LLC SECURED REV	09/30/2025	REDEMPTION 100.0000		42,552	42,552	42,552	0	0	0	0	0	0	42,552	0	0	0	1,316	11/08/2029
00887#-AA-2	AIM ACQUISITION LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		112,559	112,559	111,095	112,454	0	104	0	104	0	112,559	0	0	0	3,902	12/02/2027
01849*-AA-1	ALLERGY AND CLINICAL MIDCO LLC TERM_LOAN	12/31/2025	REDEMPTION 100.0000		10,982	10,982	10,982	0	0	19	0	19	0	10,982	0	0	0	377	01/29/2031
01888*-AA-3	ALLIED BENEFIT SYSTEMS INTERME SECURED T	09/30/2025	VARIOUS		5,399	5,399	5,318	10,702	0	96	0	96	0	5,399	0	0	0	56	10/31/2030
01888*-AB-1	ALLIED BENEFIT SYSTEMS INTERME SECURED T	09/30/2025	REDEMPTION 100.0000		988	988	980	990	0	(2)	0	(2)	0	988	0	0	0	6	10/31/2030
02082A-AP-9	ALPINE ACQUISITION II CORP SECURED TERM_	10/01/2025	VARIOUS		17,893	17,893	17,536	17,270	0	0	0	0	0	17,893	0	0	0	0	11/30/2029
02082A-AQ-7	ALPINE ACQUISITION II CORP SECURED TERM_	10/01/2025	VARIOUS		3,264	3,264	3,141	3,111	0	41	0	41	0	3,264	0	0	0	0	11/30/2029
02124#-AA-1	ALTA BUYER LLC SECURED TERM_LOAN 9.69	10/15/2025	REDEMPTION 100.0000		2,401,535	2,401,535	2,353,504	2,375,976	0	25,558	0	25,558	0	2,401,535	0	0	0	12,335	12/21/2027
02124#-AB-9	ALTA BUYER LLC SECURED TERM_LOAN 8.77	12/31/2025	REDEMPTION 100.0000		6,972	6,972	6,903	0	0	40	0	40	0	6,972	0	0	0	75	12/21/2027
02124X-AE-4	ALTA BUYER LLC SECURED TERM_LOAN 9.00	12/31/2025	REDEMPTION 100.0000		28,416	28,416	28,132	28,385	0	31	0	31	0	28,416	0	0	0	155	12/21/2027
02317*-AA-2	DWYER INSTRUMENTS INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		58,257	58,257	58,613	58,261	0	(4)	0	(4)	0	58,257	0	0	0	191	07/20/2029
02317*-AB-0	DWYER INSTRUMENTS INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		7,450	7,450	7,450	0	0	7,450	0	7,450	0	7,450	0	0	0	14	07/20/2029
02317*-AC-8	DWYER INSTRUMENTS INC SECURED REVOLVE_LO	12/31/2025	REDEMPTION 100.0000		83,871	83,871	83,871	0	0	0	0	0	0	83,871	0	0	0	1,902	07/20/2029
02928*-AA-3	AMERICAN RESTORATION HOLDINGS TERM_LOAN	12/31/2025	REDEMPTION 100.0000		9,242	9,242	9,057	9,086	0	156	0	156	0	9,242	0	0	0	77	07/24/2030
02928*-AB-1	AMERICAN RESTORATION HOLDINGS TERM_LOAN	10/15/2025	REDEMPTION 100.0000		110,410	110,410	106,614	41,404	0	0	0	0	0	110,410	0	0	0	2,044	07/24/2030
02928*-AC-9	AMERICAN RESTORATION HOLDINGS TERM_LOAN	12/31/2025	REDEMPTION 100.0000		3,938	3,938	3,899	4,104	0	22	0	22	0	3,938	0	0	0	56	07/24/2030
02928*-AD-7	AMERICAN RESTORATION HOLDINGS TERM_LOAN	12/31/2025	REDEMPTION 100.0000		9,844	9,844	9,745	6,733	0	71	0	71	0	9,844	0	0	0	197	07/24/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02928*-AE-5	AMERICAN RESTORATION HOLDINGS TERM_LOAN	12/31/2025	REDEMPTION 100.0000		5,284	5,284	5,257	0	0	23	0	23	0	5,284	0	0	0	201	07/24/2030
03244*-AA-8	AMYLU BORROWER SUB LLC TERM_LOAN 8.73	12/31/2025	REDEMPTION 100.0000		25,000	25,000	24,750	0	0	248	0	248	0	25,000	0	0	0	1,168	06/10/2031
03244*-AC-4	AMYLU BORROWER SUB LLC REVOLVE_LOAN 9	12/31/2025	REDEMPTION 100.0000		208,357	208,357	179,187	0	0	22,512	0	22,512	0	208,357	0	0	0	9,169	06/10/2031
03874*-AB-3	ARAZ GROUP DE LLC SECURED TERM_LOAN 8	07/01/2025	REDEMPTION 100.0000		10,669,313	10,669,313	10,562,619	10,627,246	0	42,067	0	42,067	0	10,669,313	0	0	0	4,251	09/10/2027
03966@-AA-2	ARCSTOR MIDCO LLC SECURED TERM_LOAN 3	07/01/2025	SECURITY WITHDRAW		0	3,873,520	0	0	0	0	0	0	0	0	0	0	0	0	03/16/2027
04349#-AA-6	ASCEND BUYER LLC SECURED TERM_LOAN 8.	12/31/2025	REDEMPTION 100.0000		63,118	63,118	61,713	62,466	0	653	0	653	0	63,118	0	0	0	328	09/30/2028
04748@-AA-5	ATHLETE BUYER LLC TERM_LOAN 9.608% 04	12/31/2025	REDEMPTION 100.0000		35,811	35,811	35,274	35,469	0	342	0	342	0	35,811	0	0	0	188	04/26/2029
04748@-AB-3	ATHLETE BUYER LLC TERM_LOAN 9.686% 04	12/31/2025	REDEMPTION 100.0000		43,769	43,769	43,222	43,405	0	364	0	364	0	43,769	0	0	0	563	04/26/2029
04748@-AD-9	ATHLETE BUYER LLC TERM_LOAN 9.623% 04	12/31/2025	REDEMPTION 100.0000		10,658	10,658	10,525	10,558	0	100	0	100	0	10,658	0	0	0	94	04/26/2030
04748@-AE-7	ATHLETE BUYER LLC SECURED TERM_LOAN 9	12/31/2025	REDEMPTION 100.0000		9,237	9,237	9,121	13,723	0	133	0	133	0	9,237	0	0	0	240	04/26/2030
05598@-AC-9	BMS HOLDINGS III CORP SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		35,894	35,894	34,817	35,676	0	218	0	218	0	35,894	0	0	0	951	09/30/2026
05598@-AD-7	BMS HOLDINGS III CORP SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		17,947	17,947	17,588	17,816	0	131	0	131	0	17,947	0	0	0	476	09/30/2026
05602#-AC-1	BC GROUP HOLDINGS INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		152,040	152,040	149,684	152,040	0	0	0	0	0	152,040	0	0	0	3,655	12/21/2027
05628@-AA-7	BRG ACQUISITION CO LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		54,910	54,910	54,910	54,910	0	0	0	0	0	54,910	0	0	0	1,630	07/26/2028
05628@-AC-3	BRG ACQUISITION CO LLC TERM_LOAN 9.84	09/30/2025	REDEMPTION 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	791	07/26/2028
05648E-AB-2	BAD BOY MOWERS INC SECURED TERM_LOAN	12/22/2025	REDEMPTION 100.0000		66,745	66,745	65,076	65,598	0	1,146	0	1,146	0	66,745	0	0	0	790	11/02/2029
05742P-A*-7	BAKER TILLY ADVISORY GROUP LP TERM_LOAN	11/28/2025	REDEMPTION 100.0000		4,404	4,404	4,380	0	0	37	0	37	0	4,404	0	0	0	85	06/03/2031
07016#-AA-1	BASIN INNOVATION GROUP LLC SECURED TERM_	12/31/2025	REDEMPTION 100.0000		87,747	87,747	87,747	87,747	0	0	0	0	0	87,747	0	0	0	920	12/06/2030
07363*-AC-0	VP HOLDING CO SECURED TERM_LOAN 10.234	08/06/2025	REDEMPTION 100.0000		8,966,016	8,966,016	8,831,526	8,966,016	0	0	0	0	0	8,966,016	0	0	0	17,185	12/31/2025
09056*-AB-0	BINGO GROUP BUYER INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		12,910	12,910	12,705	12,726	0	184	0	184	0	12,910	0	0	0	85	07/10/2031
09071#-AE-1	BIOCARE MEDICAL LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		72,683	72,683	72,461	72,580	0	103	0	103	0	72,683	0	0	0	1,816	12/09/2027
10491*-AB-1	INDIVIDUAL FOODSERVICE SECURED TERM_LOAN	12/29/2025	VARIOUS		2,989,954	2,989,954	2,938,236	2,997,485	0	0	0	0	0	2,989,954	0	0	0	132,959	10/31/2029
12734@-AB-2	CCI BUYER INC TERM_LOAN 8.852% 05/13/	12/31/2025	REDEMPTION 100.0000		12,633	12,633	12,507	0	0	125	0	125	0	12,633	0	0	0	593	05/13/2032
12765@-AA-6	CST HOLDING COMPANY SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		37,382	37,382	36,261	37,478	0	(96)	0	(96)	0	37,382	0	0	0	18,841	11/01/2028
12791*-AA-6	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN	12/31/2025	REDEMPTION 100.0000		50,185	50,185	49,684	49,742	0	443	0	443	0	50,185	0	0	0	257	09/01/2031
12994*-AC-7	CALICHE DEVELOPMENT PARTNERS I TERM_LOAN	07/01/2025	REDEMPTION 100.0000		(1,249,496)	(1,249,496)	(1,249,496)	0	0	0	0	0	0	(1,249,496)	0	0	0	0	10/01/2029
14845H-AE-2	CASTLE MANAGEMENT BORROWER LLC SECURED T	12/31/2025	REDEMPTION 100.0000		22,994	22,994	22,534	22,661	0	333	0	333	0	22,994	0	0	0	858	11/05/2029
14845H-AF-9	CASTLE MANAGEMENT BORROWER LLC SECURED R	10/28/2025	REDEMPTION 100.0000		172,455	172,455	172,455	0	0	0	0	0	0	172,455	0	0	0	807	11/05/2029
14862@-AA-4	CASTLEWORKS HOME SERVICES CO SECURED TER	07/01/2025	PIK BOND ADJUSTMENT		24,761	24,761	18,037	17,588	0	449	0	449	0	18,037	0	6,725	6,725	(15)	06/29/2028
14862@-AA-4	CASTLEWORKS HOME SERVICES CO SECURED TER	09/30/2025	REDEMPTION 100.0000		55,186	55,186	40,042	36,208	0	17,213	0	17,213	0	55,186	0	0	0	(1,211)	06/29/2028
14862@-AA-4	CASTLEWORKS HOME SERVICES CO SECURED TER	12/22/2025	CAPITAL DISTRIBUTION		1,222,551	0	1,222,551	1,165,652	0	0	0	0	0	1,222,551	0	0	0	0	06/29/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
148628-AB-2	CASTLEWORKS HOME SERVICES CO SECURED TER	12/22/2025	CAPITAL DISTRIBUTION		108,723	0	108,723	103,672	0	0	0	0	0	108,723	0	0	0	0	06/29/2028
151028-AA-1	CELERION BUYER INC SECURED TERM_LOAN	09/30/2025	REDEMPTION 100.0000		11,820	11,820	11,524	11,580	0	240	0	240	0	11,820	0	0	0	280	11/05/2029
159194-B@-7	CHANNELSIDE ACQUISITIONCO INC TERM_LOAN	12/31/2025	REDEMPTION 100.0000		156,083	156,083	153,264	153,719	0	2,364	0	2,364	0	156,083	0	0	0	1,686	06/30/2028
16141*-AK-2	CHARTIS GROUP LLC SECURED TERM_LOAN 7	09/30/2025	REDEMPTION 100.0000		13,012	13,012	12,882	25,794	0	4,138	0	4,138	0	13,012	0	0	0	98	09/17/2031
17282*-AA-1	CIRCUSTRIX HOLDING INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		41,935	41,935	40,887	41,297	0	639	0	639	0	41,935	0	0	0	569	07/18/2028
17282*-AB-9	CIRCUSTRIX HOLDING INC SECURED TERM_LOAN	12/31/2025	VARIOUS		5,378	5,378	5,311	4,296	0	0	0	0	0	5,378	0	0	0	111	07/18/2028
20007*-AA-9	COMAR HOLDING COMPANY LLC SECURED TERM_L	10/31/2025	REDEMPTION 100.0000		2,745,074	2,745,074	2,699,903	2,680,322	0	0	0	0	0	2,745,074	0	0	0	149,084	06/18/2026
20007*-AA-9	COMAR HOLDING COMPANY LLC SECURED TERM_L	11/01/2025	TAXABLE EXCHANGE		1,968,883	2,812,690	2,766,407	2,746,344	0	(33,306)	0	(33,306)	0	2,779,384	0	(810,501)	(810,501)	78,570	06/18/2026
20007*-AB-7	COMAR HOLDING COMPANY LLC SECURED TERM_L	10/31/2025	REDEMPTION 100.0000		1,457,469	1,457,469	1,428,313	1,423,090	0	0	0	0	0	1,457,469	0	0	0	73,907	06/18/2026
20007*-AB-7	COMAR HOLDING COMPANY LLC SECURED TERM_L	11/01/2025	TAXABLE EXCHANGE		1,045,359	1,493,369	1,463,496	1,458,144	0	(13,969)	0	(13,969)	0	1,479,400	0	(434,042)	(434,042)	46,964	06/18/2026
20007*-AC-5	COMAR HOLDING COMPANY LLC SECURED REVOLV	10/31/2025	REDEMPTION 100.0000		1,296,801	1,296,801	1,281,975	1,266,212	0	0	0	0	0	1,296,801	0	0	0	55,298	06/18/2026
20007*-AC-5	COMAR HOLDING COMPANY LLC SECURED REVOLV	11/01/2025	TAXABLE EXCHANGE		930,121	1,328,744	1,313,553	1,297,401	0	(14,955)	0	(14,955)	0	1,313,789	0	(383,668)	(383,668)	52,248	06/18/2026
20007*-AD-3	COMAR HOLDING COMPANY LLC SECURED TERM_L	10/31/2025	REDEMPTION 100.0000		185,006	185,006	182,890	180,642	0	0	0	0	0	185,006	0	0	0	9,381	06/18/2026
20007*-AD-3	COMAR HOLDING COMPANY LLC SECURED TERM_L	11/01/2025	TAXABLE EXCHANGE		132,694	189,563	187,395	185,091	0	(2,134)	0	(2,134)	0	187,429	0	(54,735)	(54,735)	5,961	06/18/2026
20007*-AE-1	COMAR HOLDING COMPANY LLC SECURED TERM_L	10/31/2025	REDEMPTION 100.0000		2,732,868	2,732,868	2,691,410	2,658,324	0	10,081	0	10,081	0	2,732,868	0	0	0	115,981	06/18/2026
20007*-AE-1	COMAR HOLDING COMPANY LLC SECURED TERM_L	11/01/2025	TAXABLE EXCHANGE		1,960,129	2,800,184	2,757,705	2,723,803	0	(22,421)	0	(22,421)	0	2,767,434	0	(807,305)	(807,305)	110,661	06/18/2026
20468@-AC-5	COMPSYCH INVESTMENTS CORP TERM_LOAN 9	09/30/2025	REDEMPTION 100.0000		30,329	30,329	30,177	30,193	0	136	0	136	0	30,329	0	0	0	86	07/22/2031
20625@-AA-9	CONCORD III LLC SECURED TERM_LOAN 9.9	12/31/2025	REDEMPTION 100.0000		106,348	106,348	106,348	106,348	0	0	0	0	0	106,348	0	0	0	2,872	12/20/2028
21775J-AC-1	CORA HEALTH HOLDINGS CORP SECURED TERM_L	09/30/2025	REDEMPTION 100.0000		786	786	786	786	0	0	0	0	0	786	0	0	0	10	06/15/2027
21775J-AD-9	CORA HEALTH HOLDINGS CORP SECURED TERM_L	09/30/2025	REDEMPTION 100.0000		57,485	57,485	56,787	57,219	0	266	0	266	0	57,485	0	0	0	744	06/15/2027
22885*-AA-2	CRUMBL ENTERPRISES LLC TERM_LOAN 8.35	09/30/2025	REDEMPTION 100.0000		10,000	10,000	9,900	0	0	121	0	121	0	10,000	0	0	0	94	04/30/2032
22885*-AB-0	CRUMBL ENTERPRISES LLC TERM LOAN 8.7	10/10/2025	REDEMPTION 100.0000		103,113	103,113	96,767	0	0	7,137	0	7,137	0	103,113	0	0	0	2,569	04/30/2032
23314*-AH-6	DCA INVESTMENT HOLDING LLC SECURED TERM_	12/31/2025	VARIOUS		27,141	27,141	27,141	27,141	0	0	0	0	0	27,141	0	0	0	37	04/03/2028
23314*-AJ-2	DCA INVESTMENT HOLDING LLC SECURED TERM_	12/31/2025	REDEMPTION 100.0000		3,378	3,378	3,378	3,378	0	0	0	0	0	3,378	0	0	0	(34)	04/03/2028
23314*-AK-9	DCA INVESTMENT HOLDING LLC SECURED TERM_	12/31/2025	REDEMPTION 100.0000		9,898	9,898	9,815	9,816	0	82	0	82	0	9,898	0	0	0	(100)	04/03/2028
23346D-AB-2	DTA INTERMEDIATE II LTD TERM_LOAN 9.5	09/30/2025	REDEMPTION 100.0000		17,512	17,512	17,008	17,235	0	277	0	277	0	17,512	0	0	0	37	03/27/2030
23346D-AC-0	DTA INTERMEDIATE II LTD TERM_LOAN 9.1	11/25/2025	REDEMPTION 100.0000		194,846	194,846	194,065	192,314	0	2,532	0	2,532	0	194,846	0	0	0	2,840	03/27/2030
23371@-AA-9	DRML HOLDINGS LLC SECURED TERM_LOAN 8	12/31/2025	REDEMPTION 100.0000		82,500	82,500	82,500	0	0	0	0	0	0	82,500	0	0	0	1,867	03/14/2031
23371@-AC-5	DRML HOLDINGS LLC SECURED REVOLVE LOAN	07/22/2025	REDEMPTION 100.0000		275,000	275,000	275,000	0	0	0	0	0	0	275,000	0	0	0	1,520	03/14/2031
23761F-AB-3	DATA CENTER FULTON LLC SECURED TERM LOAN	09/23/2025	REDEMPTION 100.0000		49,397,456	49,397,456	49,075,135	0	0	196,097	0	196,097	0	49,397,456	0	0	0	790,753	11/23/2026
25474#-AE-0	DISTINCT HOLDINGS INC TERM_LOAN 9.422	12/31/2025	REDEMPTION 100.0000		57,505	57,505	57,505	57,505	0	0	0	0	0	57,505	0	0	0	1,468	07/18/2029
25544#-AA-4	DIVISIONS HOLDING CORP TERM_LOAN 8.37	12/31/2025	REDEMPTION 100.0000		19,841	19,841	19,643	0	0	194	0	194	0	19,841	0	0	0	878	04/17/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26745L-AJ-7	DWYRINS TERM_LOAN 9.062% 07/20/29	09/30/2025	REDEMPTION 100.0000		8,063	8,063	7,983	7,993	0	70	0	70	0	8,063	0	0	0	47	07/20/2029
26839#-AA-6	ECW BUYER INC TERM_LOAN 9.120% 01/21/	09/30/2025	REDEMPTION 100.0000		200,000	200,000	196,000	198,295	0	1,705	0	1,705	0	200,000	0	0	0	1,032	01/21/2028
27580C-AF-1	EAST WEST MANUFACTURING LLC SECURED TERM	12/31/2025	REDEMPTION 100.0000		100,147	100,147	98,990	99,556	0	591	0	591	0	100,147	0	0	0	598	12/22/2028
27787@-AK-6	EASY ICE LLC SECURED TERM_LOAN 9.240%	09/30/2025	REDEMPTION 100.0000		25,313	25,313	25,313	25,313	0	0	0	0	0	25,313	0	0	0	156	10/30/2030
27787@-AL-4	EASY ICE LLC SECURED TERM_LOAN 9.088%	09/30/2025	REDEMPTION 100.0000		1,056	1,056	1,056	0	0	0	0	0	0	1,056	0	0	0	32	10/30/2030
28656L-AQ-4	ELIASSEN GROUP LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		38,295	38,295	37,912	38,022	0	273	0	273	0	38,295	0	0	0	199	04/14/2028
28656L-AR-2	ELIASSEN GROUP LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		2,300	2,300	2,300	2,300	0	0	0	0	0	2,300	0	0	0	632	04/14/2028
287168-A*-9	ELK BIDCO INC TERM_LOAN 8.206% 06/13/	12/31/2025	REDEMPTION 100.0000		2,500	2,500	2,488	0	0	12	0	12	0	2,500	0	0	0	121	06/13/2032
28905@-AA-3	ELLKAY LLC SECURED TERM_LOAN 10.500% 0	10/01/2025	VARIOUS		10,446,278	10,525,217	10,287,840	10,438,389	0	(81,249)	0	(81,249)	0	10,385,132	0	61,146	61,146	297,427	09/14/2027
29280#-AA-4	ENERGY LABS HOLDINGS CORP SECURED TERM_L	09/30/2025	REDEMPTION 100.0000		15,516	15,516	15,516	15,516	0	0	0	0	0	15,516	0	0	0	136	04/07/2028
29280#-AB-2	ENERGY LABS HOLDINGS CORP SECURED TERM_L	09/30/2025	REDEMPTION 100.0000		732	732	732	732	0	0	0	0	0	732	0	0	0	13	04/07/2028
29438#-AA-5	EPTAM PLASTICS LTD SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		49,129	49,129	48,490	49,081	0	48	0	48	0	49,129	0	0	0	1,258	12/06/2027
29438#-AB-3	EPTAM PLASTICS LTD SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		20,906	20,906	20,810	20,897	0	9	0	9	0	20,906	0	0	0	552	12/06/2027
29438#-AD-9	EPTAM PLASTICS LTD SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		5,666	5,666	5,590	5,658	0	8	0	8	0	5,666	0	0	0	145	12/06/2027
29438#-AE-7	EPTAM PLASTICS LTD SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		4,015	4,015	4,015	4,015	0	0	0	0	0	4,015	0	0	0	103	12/06/2027
29438#-AF-4	EPTAM PLASTICS LTD SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		32,525	32,525	32,525	32,537	0	(12)	0	(12)	0	32,525	0	0	0	173	12/06/2027
29484@-AA-0	ERGOTRON ACQUISITION LLC SECURED TERM_LO	12/31/2025	REDEMPTION 100.0000		3,676	3,676	3,672	3,673	0	3	0	3	0	3,676	0	0	0	40	07/06/2028
30065E-AQ-1	EXCEL FITNESS HOLDINGS INC SECURED TERM_	09/30/2025	REDEMPTION 100.0000		31,172	31,172	30,548	30,831	0	341	0	341	0	31,172	0	0	0	152	04/29/2030
30065E-AQ-1	EXCEL FITNESS HOLDINGS INC SECURED TERM_	11/05/2025	TAX FREE EXCHANGE		11,998,989	12,188,203	11,944,439	12,054,980	0	(55,991)	0	(55,991)	0	11,998,989	0	0	0	59,465	04/29/2030
30066#-AA-2	EXCEL FITNESS HOLDINGS INC SECURED TERM_	09/30/2025	REDEMPTION 100.0000		1,875	1,875	1,819	1,843	0	32	0	32	0	1,875	0	0	0	9	04/29/2030
30066#-AA-2	EXCEL FITNESS HOLDINGS INC SECURED TERM_	11/05/2025	TAX FREE EXCHANGE		715,990	733,125	711,131	720,593	0	(4,603)	0	(4,603)	0	715,990	0	0	0	3,671	04/29/2030
30219@-AD-4	EXPRESS WASH ACQUISITION COMPA TERM_LOAN	09/30/2025	REDEMPTION 100.0000		24,373	24,373	24,373	0	0	244	0	244	0	24,373	0	0	0	653	04/10/2031
30233*-AA-4	EYE HEALTH AMERICA LLC SECURED TERM_LOAN	09/30/2025	REDEMPTION 100.0000		16,712	16,712	16,712	16,712	0	0	0	0	0	16,712	0	0	0	398	07/26/2028
30233*-AB-2	EYE HEALTH AMERICA LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		21,487	21,487	21,487	17,655	0	(1)	0	(1)	0	21,487	0	0	0	512	07/26/2028
30233*-AD-8	EYE HEALTH AMERICA LLC TERM_LOAN 8.96	09/30/2025	REDEMPTION 100.0000		961	961	961	0	0	0	0	0	0	961	0	0	0	23	07/26/2028
30233*-AE-6	EYE HEALTH AMERICA LLC TERM_LOAN 8.96	09/30/2025	REDEMPTION 100.0000		383	383	383	0	0	0	0	0	0	383	0	0	0	9	07/26/2028
30294#-AE-8	FS SQUARED HOLDING CORP TERM_LOAN 8.4	12/31/2025	REDEMPTION 100.0000		60,577	60,577	60,577	60,577	0	0	0	0	0	60,577	0	0	0	1,609	12/23/2030
30294#-AF-5	FS SQUARED HOLDING CORP SECURED TERM_LOA	12/31/2025	REDEMPTION 100.0000		185,192	185,192	185,192	0	0	0	0	0	0	185,192	0	0	0	2,659	12/23/2030
30294#-AG-3	FS SQUARED HOLDING CORP SECURED TERM_LOA	12/31/2025	REDEMPTION 100.0000		11,856	11,856	11,856	0	0	0	0	0	0	11,856	0	0	0	289	12/23/2030
31187D-AB-7	FASTENER DISTRIBUTION HOLDINGS SECURED T	12/31/2025	REDEMPTION 100.0000		46,183	46,183	45,721	45,764	0	419	0	419	0	46,183	0	0	0	873	11/04/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35115@-AF-3	42 NORTH DENTAL LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		1,198	1,198	1,198	1,198	0	0	0	0	0	1,198	0	0	0	30	12/29/2026
35115@-AG-1	42 NORTH DENTAL LLC SECURED TERM_LOAN	07/18/2025	REDEMPTION 100.0000		659,653	659,653	659,653	0	0	0	0	0	0	659,653	0	0	0	16,156	12/29/2026
35927*-AB-2	FRONTLINE ROAD SAFETY LLC TERM_LOAN 8	08/28/2025	TAX FREE EXCHANGE		1,128,255	1,133,582	1,127,914	0	0	(3,490)	0	(3,490)	0	1,128,255	0	0	0	6,919	03/04/2032
35927*-AC-0	FRONTLINE ROAD SAFETY GROUP LL TERM_LOAN	12/31/2025	REDEMPTION 100.0000		75,821	75,821	75,821	0	0	0	0	0	0	75,821	0	0	0	1,469	03/04/2032
36117Y-AB-5	FUSIONSITE MIDCO LLC TERM_LOAN 9.486%	07/01/2025	TAX FREE EXCHANGE		4,455,787	4,538,503	4,436,387	4,463,965	0	(8,179)	0	(8,179)	0	4,455,787	0	0	0	0	11/16/2029
36117Y-AC-3	FUSMID TERM_LOAN 9.792% 11/16/29	07/01/2025	TAX FREE EXCHANGE		1,948,332	1,962,861	1,945,444	1,962,861	0	(14,529)	0	(14,529)	0	1,948,332	0	0	0	0	11/16/2029
36210#-AB-2	GI APPLE MIDCO LLC SECURED TERM_LOAN 1	12/31/2025	REDEMPTION 100.0000		1,788	1,788	1,788	1,788	0	0	0	0	0	1,788	0	0	0	12	04/19/2030
36210#-AC-0	GI APPLE MIDCO LLC SECURED TERM_LOAN 1	12/31/2025	REDEMPTION 100.0000		75,886	75,886	73,806	83,131	0	1,936	0	1,936	0	75,886	0	0	0	810	04/19/2030
36256@-AA-1	G2 SECURE STAFF LLC TERM_LOAN 8.983%	08/26/2025	REDEMPTION 100.0000		19,786,497	19,786,497	19,535,862	19,786,377	0	21,813	0	21,813	0	19,786,497	0	0	0	1,341,111	08/29/2025
36256@-AC-7	G2 SECURE STAFF LLC SECURED TERM_LOAN	08/26/2025	REDEMPTION 100.0000		701,079	701,079	701,079	701,079	0	1	0	1	0	701,079	0	0	0	3,781	08/29/2025
36457W-AB-7	GALWAY BORROWER LLC SECURED REVOLVE_LOAN	11/24/2025	REDEMPTION 100.0000		185,045	185,045	185,045	0	0	0	0	0	0	185,045	0	0	0	255	09/29/2028
36457W-AD-3	GALWAY BORROWER LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		44,479	44,479	44,479	44,479	0	0	0	0	0	44,479	0	0	0	280	09/29/2028
36457W-AF-8	GALWAY BORROWER LLC SECURED TERM_LOAN	12/31/2025	VARIOUS		119	119	119	119	0	0	0	0	0	119	0	0	0	1	09/29/2028
36457W-AJ-0	GALWAY BORROWER LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		89	89	89	28	0	(58)	0	(58)	0	89	0	0	0	4	09/29/2028
36472G-A#-6	GFT INFRASTRUCTURE INC TERM_LOAN 8.40	12/31/2025	REDEMPTION 100.0000		135,206	135,206	133,014	127,547	0	1,722	0	1,722	0	135,206	0	0	0	634	08/05/2030
36878@-AA-9	GEN4 DENTAL PARTNERS OPCO LLC TERM_LOAN	12/31/2025	REDEMPTION 100.0000		80,357	80,357	80,357	80,357	0	0	0	0	0	80,357	0	0	0	902	05/13/2030
37254*-AA-3	GENUINE CABLE GROUP LLC SECURED TERM_LOA	12/31/2025	REDEMPTION 100.0000		150,000	150,000	144,750	148,311	0	1,689	0	1,689	0	150,000	0	0	0	2,173	11/02/2026
38216@-AE-8	GOOD2GROW LLC SECURED TERM_LOAN 8.623	12/31/2025	REDEMPTION 100.0000		31,706	31,706	31,389	31,483	0	224	0	224	0	31,706	0	0	0	150	12/01/2027
38428H-AC-0	GRAFFITI BUYER INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		9,897	9,897	9,897	9,898	0	0	0	0	0	9,897	0	0	0	280	08/10/2027
38428H-AD-8	GRAFFITI BUYER INC SECURED TERM_LOAN	09/30/2025	REDEMPTION 100.0000		11,052	11,052	10,941	11,008	0	44	0	44	0	11,052	0	0	0	40	08/10/2027
39954*-AG-9	GROUNDPENETRATINGRADARSYSTE SECURED REVO	08/29/2025	REDEMPTION 100.0000		979,785	979,785	979,785	0	0	0	0	0	0	979,785	0	0	0	1,288	01/02/2032
40487#-AF-1	HLSG INTERMEDIATE LLC TERM_LOAN 9.187	12/31/2025	REDEMPTION 100.0000		735	735	735	0	0	0	0	0	0	735	0	0	0	19	03/30/2029
40488#-AA-1	HS SPA HOLDINGS INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		25,945	25,945	25,426	25,538	0	407	0	407	0	25,945	0	0	0	682	06/01/2029
40488#-AB-9	HS SPA HOLDINGS INC SECURED REVOLVE_LOAN	12/31/2025	VARIOUS		48,171	48,171	48,171	7,537	0	0	0	0	0	48,171	0	0	0	989	06/02/2028
42256#-AA-7	HEARTLAND VETERINARY PARTNERS SECURED TE	09/30/2025	REDEMPTION 100.0000		44,384	44,384	44,187	44,190	0	194	0	194	0	44,384	0	0	0	908	06/12/2028
42256#-AB-5	HEARTLAND VETERINARY PARTNERS SECURED TE	12/31/2025	REDEMPTION 100.0000		20,322	20,322	20,210	20,314	0	9	0	9	0	20,322	0	0	0	185	06/12/2028
42258*-AD-3	HELIOS BUYER INC SECURED TERM_LOAN 9.	12/31/2025	REDEMPTION 100.0000		2,147	2,147	2,147	2,147	0	0	0	0	0	2,147	0	0	0	8	12/15/2026
42259#-AA-4	HEALTHFUSE LLC TERM_LOAN 8.422% 01/10	12/31/2025	REDEMPTION 100.0000		48,665	48,665	48,665	0	0	0	0	0	0	48,665	0	0	0	1,423	01/10/2031
42327#-AA-2	HELIOS BUYER INC SECURED TERM_LOAN 9.	12/31/2025	REDEMPTION 100.0000		64,533	64,533	63,242	64,220	0	313	0	313	0	64,533	0	0	0	203	12/15/2026
42327#-AB-0	HELIOS BUYER INC SECURED TERM_LOAN 10.	12/31/2025	REDEMPTION 100.0000		35,043	35,043	35,043	35,043	0	0	0	0	0	35,043	0	0	0	126	12/15/2026
42327#-AC-8	HELIOS BUYER INC SECURED TERM_LOAN 9.	07/31/2025	REDEMPTION 100.0000		496,449	496,449	496,449	0	0	0	0	0	0	496,449	0	0	0	430	12/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42333#-AB-2	HELIX TRAFFIC SOLUTIONS LLC TERM_LOAN	09/30/2025	REDEMPTION 100.0000		5,162	5,162	5,111	0	0	44	0	44	0	5,162	0	0	0	53	08/04/2030
42333P-AE-4	HELIX TS TOPCO LLC SECURED TERM_LOAN	09/30/2025	REDEMPTION 100.0000		25,000	25,000	24,840	24,784	0	188	0	188	0	25,000	0	0	0	504	08/04/2030
42333P-AF-1	HELIX TS TOPCO LLC TERM_LOAN 8.685% 0	09/30/2025	REDEMPTION 100.0000		2,213	2,213	2,169	2,188	0	26	0	26	0	2,213	0	0	0	8	08/05/2030
42551#-AA-9	HENIFF HOLDCO LLC SECURED TERM_LOAN 9	12/31/2025	REDEMPTION 100.0000		813,731	813,731	803,151	1,196,065	0	3,117	0	3,117	0	813,731	0	0	0	16,254	12/03/2026
42551#-AB-7	HENIFF HOLDCO LLC SECURED REVOLVE_LOAN	12/08/2025	REDEMPTION 100.0000		150,180	150,180	150,180	43,765	0	0	0	0	0	150,180	0	0	0	4,802	12/03/2026
42703@-AB-6	HERCULES BORROWER LLC SECURED TERM_LOAN	07/16/2025	TAX FREE EXCHANGE		8,010,865	8,010,865	8,010,865	8,010,865	0	0	0	0	0	8,010,865	0	0	0	4,944	12/15/2028
42703@-AC-4	HERCULES BORROWER LLC SECURED TERM_LOAN	07/01/2025	VARIOUS		0	0	0	3,878	0	2	0	2	0	0	0	0	0	0	12/15/2028
42703@-AC-4	HERCULES BORROWER LLC SECURED TERM_LOAN	07/16/2025	TAX FREE EXCHANGE		1,502,388	1,503,412	1,501,833	1,502,814	0	(426)	0	(426)	0	1,502,388	0	0	0	1,095	12/15/2028
42703@-AD-2	HERCULES BORROWER LLC SECURED TERM_LOAN	07/16/2025	TAX FREE EXCHANGE		248,964	251,637	246,604	248,891	0	73	0	73	0	248,964	0	0	0	183	12/15/2026
43282#-AE-5	HILSINGER COMPANY PARENT LLC REVOLVE_LOA	09/22/2025	REDEMPTION 100.0000		477,852	477,852	477,852	0	0	0	0	0	0	477,852	0	0	0	13,140	04/22/2030
43357*-AA-7	HISSHO PARENT LLC SECURED TERM_LOAN 8	09/30/2025	REDEMPTION 100.0000		24,940	24,940	24,940	24,940	0	0	0	0	0	24,940	0	0	0	562	05/18/2029
43705@-AG-1	THEKEY LLC SECURED REVOLVE_LOAN 8.721	08/19/2025	REDEMPTION 100.0000		16,250	16,250	16,250	16,251	0	(1)	0	(1)	0	16,250	0	0	0	650	09/30/2027
43924#-AA-7	HOOSIER INTERMEDIATE LLC SECURED TERM_LO	12/31/2025	REDEMPTION 100.0000		62,140	62,140	60,712	61,452	0	688	0	688	0	62,140	0	0	0	360	11/15/2028
44048*-AA-0	HORIZON FREIGHT HOLDINGS INC TERM_LOAN	09/30/2025	REDEMPTION 100.0000		24,589	24,589	24,589	24,589	0	0	0	0	0	24,589	0	0	0	584	08/22/2030
44048*-AD-4	HORIZON FREIGHT HOLDINGS INC REVOLVE_LOA	12/24/2025	REDEMPTION 100.0000		131,724	131,724	131,724	131,726	0	(2)	0	(2)	0	131,724	0	0	0	2,598	08/22/2030
44053#-AC-4	HORIZON CTS BUYER LLC SECURED REVOLVE_LO	12/23/2025	REDEMPTION 100.0000		45,660	45,660	39,953	0	0	440	0	440	0	45,660	0	0	0	544	03/28/2032
44338*-AA-9	HTI INTERMEDIATE LLC TERM_LOAN 8.773%	09/30/2025	REDEMPTION 100.0000		28,929	28,929	28,639	29,205	0	(276)	0	(276)	0	28,929	0	0	0	59	03/01/2030
44338*-AC-5	HTI INTERMEDIATE LLC SECURED REVOLVE_LOA	07/02/2025	REDEMPTION 100.0000		9,507	9,507	9,507	3,169	0	0	0	0	0	9,507	0	0	0	52	03/01/2030
44959@-AA-5	INFOGAIN CORP SECURED TERM_LOAN 9.471	12/31/2025	REDEMPTION 100.0000		50,781	50,781	49,765	50,033	0	747	0	747	0	50,781	0	0	0	26,003	07/28/2028
44989*-AC-7	IQN HOLDING CORP SECURED TERM_LOAN 6.	12/31/2025	REDEMPTION 100.0000		25,969	25,969	25,712	25,831	0	138	0	138	0	25,969	0	0	0	922	05/02/2029
44989*-AE-3	IQN HOLDING CORP SECURED REVOLVE_LOAN	10/21/2025	VARIOUS		147,520	147,520	147,520	78,789	0	0	0	0	0	147,520	0	0	0	1,267	05/02/2028
45030@-AA-5	ISQ HAWKEYE HOLDCO INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		63,298	63,298	63,298	63,298	0	0	0	0	0	63,298	0	0	0	1,499	08/20/2031
45030@-AB-3	ISQ HAWKEYE HOLDCO INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		22,915	22,915	22,915	22,915	0	0	0	0	0	22,915	0	0	0	614	08/20/2031
45054@-AA-6	ITI INTERMODAL INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		24,255	24,255	24,013	24,143	0	112	0	112	0	24,255	0	0	0	646	12/21/2027
45054@-AB-4	ITI INTERMODAL INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		3,465	3,465	3,465	3,464	0	1	0	1	0	3,465	0	0	0	92	12/21/2027
45054@-AD-0	ITI INTERMODAL INC SECURED TERM_LOAN 1	12/31/2025	REDEMPTION 100.0000		8,269	8,269	8,269	8,269	0	0	0	0	0	8,269	0	0	0	226	12/21/2027
45054@-AE-8	ITI INTERMODAL INC SECURED TERM_LOAN 1	12/31/2025	REDEMPTION 100.0000		4,367	4,367	4,367	4,367	0	0	0	0	0	4,367	0	0	0	119	12/21/2027
45262*-AA-6	IMAGINE 360 LLC SECURED TERM_LOAN 8.4	09/30/2025	REDEMPTION 100.0000		13,519	13,519	13,384	13,410	0	109	0	109	0	13,519	0	0	0	53	09/30/2028
45582#-AL-1	BRADYPLUS HOLDINGS LLC SECURED TERM_LOAN	12/29/2025	VARIOUS		29,026	29,026	28,925	18,923	0	(1)	0	(1)	0	29,026	0	0	0	1,315	10/31/2029
45678*-AA-4	INFOSTRETCH CORP TERM_LOAN 10.199% 04/	12/31/2025	REDEMPTION 100.0000		125,969	125,969	123,450	128,444	0	(2,474)	0	(2,474)	0	125,969	0	0	0	1,307	04/01/2028
46673@-AA-5	JTM FOODS LLC SECURED TERM_LOAN 9.000	12/31/2025	REDEMPTION 100.0000		47,519	47,519	46,882	47,291	0	228	0	228	0	47,519	0	0	0	240	05/14/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46673@-AB-3	JTM FOODS LLC SECURED TERM_LOAN 9.000	12/31/2025	REDEMPTION 100.0000		9,616	9,616	9,616	9,616	0	0	0	0	0	9,616	0	0	0	179	05/14/2029
46673@-AC-1	JTM FOODS LLC SECURED REVOLVE_LOAN 9.	10/31/2025	REDEMPTION 100.0000		122,114	122,114	122,114	45,589	0	2	0	2	0	122,114	0	0	0	3,313	05/14/2029
46673@-AD-9	JTM FOODS LLC TERM_LOAN 8.911% 05/14/	12/31/2025	REDEMPTION 100.0000		17,106	17,106	17,106	17,105	0	0	0	0	0	17,106	0	0	0	633	05/14/2029
46682@-AA-4	JTM FOODS LLC TERM_LOAN 9.173% 05/14/	12/31/2025	REDEMPTION 100.0000		3,350	3,350	3,350	0	0	0	0	0	0	3,350	0	0	0	55	05/14/2029
48139#-AA-7	SCHUMACHER ELECTRIC CORP TERM_LOAN 9.	12/23/2025	CORPORATE ACTIONS ENTRY		206,085	9,704,400	3,008,364	6,278,747	3,335,073	(103,508)	6,501,948	(3,270,383)	0	3,008,364	0	(2,802,279)	(2,802,279)	0	04/19/2028
48261@-AA-9	KL CHARLIE ACQUISITION CO SECURED TERM_L	09/30/2025	REDEMPTION 100.0000		2,570	2,570	2,570	2,570	0	0	0	0	0	2,570	0	0	0	22	12/30/2026
48261@-AB-7	KL CHARLIE ACQUISITION CO SECURED TERM_L	09/30/2025	REDEMPTION 100.0000		11,110	11,110	10,999	11,073	0	37	0	37	0	11,110	0	0	0	97	12/30/2026
48261@-AC-5	KL CHARLIE ACQUISITION CO SECURED TERM_L	09/30/2025	REDEMPTION 100.0000		37,634	37,634	37,258	37,509	0	125	0	125	0	37,634	0	0	0	329	12/30/2026
48278#-AC-4	KNPC HOLDCO LLC SECURED TERM_LOAN 9.2	12/31/2025	REDEMPTION 100.0000		78,034	78,034	77,819	77,926	0	108	0	108	0	78,034	0	0	0	522	10/22/2029
48278#-AD-2	KNPC HOLDCO LLC SECURED TERM_LOAN 10.4	12/31/2025	REDEMPTION 100.0000		21,604	21,604	21,604	21,604	0	0	0	0	0	21,604	0	0	0	124	10/22/2029
48279*-AA-1	KL BRONCO ACQUISITION INC SECURED TERM_L	12/31/2025	REDEMPTION 100.0000		31,264	31,264	31,264	31,264	0	0	0	0	0	31,264	0	0	0	512	06/30/2028
48279*-AB-9	KL BRONCO ACQUISITION INC SECURED TERM_L	09/30/2025	REDEMPTION 100.0000		5,657	5,657	5,657	2,118	0	0	0	0	0	5,657	0	0	0	135	06/30/2028
48284@-AA-2	KPSKY ACQUISITION INC SECURED TERM_LOAN	09/30/2025	VARIOUS		24,519	24,519	24,293	44,811	0	256	0	256	0	24,519	0	0	0	276	10/19/2028
49330#-AD-6	KEYIMPACT HOLDINGS INC TERM_LOAN 10.80	09/17/2025	REDEMPTION 100.0000		14,924,362	14,924,362	14,924,362	14,924,362	0	0	0	0	0	14,924,362	0	0	0	97,234	01/31/2029
49913@-AC-5	KNITWELL BORROWER LLC SECURED TERM_LOAN	11/03/2025	REDEMPTION 100.0000		155,150	155,150	155,150	155,150	0	0	0	0	0	155,150	0	0	0	57,782	07/28/2027
49913@-AD-3	KNITWELL BORROWER LLC SECURED TERM_LOAN	11/03/2025	REDEMPTION 100.0000		31,622	31,622	30,989	31,137	0	2,591	0	2,591	0	31,622	0	0	0	856	07/28/2027
50050@-AE-2	KONA BUYER LLC TERM_LOAN 8.152% 07/23	12/31/2025	REDEMPTION 100.0000		3,173	3,173	3,141	3,144	0	28	0	28	0	3,173	0	0	0	25	07/23/2031
50050@-AF-9	KONA BUYER LLC SECURED TERM_LOAN 8.18	12/31/2025	REDEMPTION 100.0000		1,344	1,344	1,337	0	0	7	0	7	0	1,344	0	0	0	12	07/23/2031
50050R-AB-0	KONA BUYER LLC SECURED TERM_LOAN 4.50	12/31/2025	REDEMPTION 100.0000		81,611	81,611	80,795	80,904	0	707	0	707	0	81,611	0	0	0	424	07/23/2031
50078@-AA-8	KRAYDEN HOLDINGS INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		16,478	16,478	16,478	16,472	0	6	0	6	0	16,478	0	0	0	391	03/01/2029
50078@-AB-6	KRAYDEN HOLDINGS INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		3,069	3,069	3,069	0	0	0	0	0	0	3,069	0	0	0	110	03/01/2029
50078@-AC-4	KRAYDEN HOLDINGS INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		3,069	3,069	3,069	0	0	0	0	0	0	3,069	0	0	0	110	03/01/2029
50078@-AD-2	KRAYDEN HOLDINGS INC SECURED REVOLVE_LOA	07/08/2025	REDEMPTION 100.0000		2,585	2,585	2,585	0	0	0	0	0	0	2,585	0	0	0	0	03/01/2029
50205#-AA-2	LHS ACQUISITION LLC TERM_LOAN 9.340%	12/31/2025	REDEMPTION 100.0000		17,005	17,005	17,005	0	0	0	0	0	0	17,005	0	0	0	285	01/22/2030
50205#-AB-0	LHS ACQUISITION LLC REVOLVE_LOAN 9.34	12/05/2025	REDEMPTION 100.0000		35,335	35,335	35,335	0	0	0	0	0	0	35,335	0	0	0	653	01/22/2030
50550E-AB-4	LACKAWANNA ENERGY CENTER LLC SECURED TER	08/05/2025	REDEMPTION 100.0000		37,568,049	37,568,049	37,307,444	37,371,409	0	196,640	0	196,640	0	37,568,049	0	0	0	731,435	08/06/2029
51932*-AL-0	LAV GEAR INTERMEDIATE HOLDINGS TERMLOAN	07/31/2025	TAXABLE EXCHANGE		1,655,609	1,655,609	1,655,609	0	0	47,459	0	47,459	0	1,655,609	0	0	0	14,061	10/31/2025
53227*-AE-6	LIGHTSPEED BUYER INC TERM_LOAN 8.422%	12/31/2025	REDEMPTION 100.0000		19,948	19,948	19,948	19,948	0	0	0	0	0	19,948	0	0	0	685	02/03/2027
53561*-AA-8	LINDSTROM LLC TERM_LOAN 10.583% 05/01/	12/30/2025	REDEMPTION 100.0000		28,879,412	28,879,412	28,013,029	28,879,412	0	0	0	0	0	28,879,412	0	0	0	576,428	05/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
53633#-AB-6	LIQUID ENVIRONMENTAL SOLUTIONS SECURED T	09/02/2025	REDEMPTION 100.0000		1,027,129	1,027,129	1,027,129	1,027,181	0	(52)	0	(52)	0	1,027,129	0	0	0	4,547	05/29/2026
53633#-AC-4	LIQUID ENVIRONMENTAL SOLUTIONS SECURED T	09/02/2025	REDEMPTION 100.0000		13,405,648	13,405,648	13,263,179	12,902,180	0	31,200	0	31,200	0	13,405,648	0	0	0	77,525	05/31/2026
53633#-AD-2	LIQUID ENVIRONMENTAL SOLUTIONS SECURED R	09/02/2025	REDEMPTION 100.0000		2,363,706	2,363,706	2,363,706	318,467	0	(10)	0	(10)	0	2,363,706	0	0	0	16,976	05/31/2026
53633#-AE-0	LIQUID ENVIRONMENTAL SOLUTIONS SECURED T	09/02/2025	REDEMPTION 100.0000		3,067,951	3,067,951	3,067,951	3,068,033	0	(82)	0	(82)	0	3,067,951	0	0	0	75,572	05/29/2026
55250#-AA-5	M&D MIDCO INC SECURED TERM_LOAN 9.672	12/31/2025	REDEMPTION 100.0000		85,696	85,696	85,696	85,700	0	(4)	0	(4)	0	85,696	0	0	0	3,228	08/31/2028
55250#-AB-3	M&D MIDCO INC SECURED TERM_LOAN 9.716	12/31/2025	REDEMPTION 100.0000		29,964	29,964	29,824	29,964	0	0	0	0	0	29,964	0	0	0	1,129	08/31/2028
5526M*-AA-3	MBS HOLDINGS INC TERM_LOAN 9.278% 04/	12/31/2025	REDEMPTION 100.0000		2,355	2,355	2,355	0	0	0	0	0	0	2,355	0	0	0	115	04/16/2027
55293G-AB-0	MDI BUYER INC SECURED TERM_LOAN 8.482	12/31/2025	REDEMPTION 100.0000		15,158	15,158	15,158	15,159	0	(1)	0	(1)	0	15,158	0	0	0	520	07/25/2028
55293G-AC-8	MDI BUYER INC SECURED REVOLVE_LOAN 8.	10/29/2025	REDEMPTION 100.0000		117,305	117,305	117,305	41,299	0	(1)	0	(1)	0	117,305	0	0	0	2,872	07/25/2028
55293G-AD-6	MDI BUYER INC SECURED TERM_LOAN 8.482	12/31/2025	REDEMPTION 100.0000		42,010	42,010	42,010	42,008	0	2	0	2	0	42,010	0	0	0	1,441	07/25/2028
55327J-AB-4	MPG PARENT HOLDINGS LLC SECURED TERM_LOA	12/31/2025	REDEMPTION 100.0000		3,348	3,348	3,315	3,330	0	18	0	18	0	3,348	0	0	0	24	01/08/2030
55327J-AC-2	MPG PARENT HOLDINGS LLC SECURED TERM_LOA	12/31/2025	REDEMPTION 100.0000		13,728	13,728	13,574	13,507	0	221	0	221	0	13,728	0	0	0	12	01/08/2030
55421@-AA-1	MDI BUYER INC SECURED TERM_LOAN 8.482	12/31/2025	REDEMPTION 100.0000		11,468	11,468	11,468	11,468	0	0	0	0	0	11,468	0	0	0	266	07/25/2028
55421@-AB-9	MDI BUYER INC SECURED TERM_LOAN 8.482	12/31/2025	REDEMPTION 100.0000		3,979	3,979	3,979	3,979	0	0	0	0	0	3,979	0	0	0	19	07/25/2028
55915#-AA-2	MAGIC BIDCO INC TERM_LOAN 9.706% 07/0	12/31/2025	REDEMPTION 100.0000		45,113	45,113	43,985	45,113	0	0	0	0	0	45,113	0	0	0	529	07/01/2030
55915#-AB-0	MAGIC BIDCO INC TERM_LOAN 9.706% 07/0	12/31/2025	REDEMPTION 100.0000		125,966	125,966	124,391	0	0	0	0	0	0	125,966	0	0	0	3,914	07/01/2030
56625@-AC-9	MARCO HOLDINGS LLC TERM_LOAN 9.000% 1	10/01/2025	REDEMPTION 100.0000		3,300	3,300	3,300	3,300	0	0	0	0	0	3,300	0	0	0	23	11/24/2026
60441*-AA-9	MINOTAUR ACQUISITION INC TERM_LOAN 9.	12/31/2025	REDEMPTION 100.0000		102,430	102,430	102,430	101,693	0	737	0	737	0	102,430	0	0	0	1,229	06/03/2030
60441*-AC-5	MINOTAUR ACQUISITION INC TERM_LOAN 8.	12/31/2025	REDEMPTION 100.0000		45,524	45,524	45,069	45,524	0	0	0	0	0	45,524	0	0	0	469	06/03/2030
60852@-AB-7	MOLECULAR DESIGNS LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		59,685	59,685	59,088	59,440	0	245	0	245	0	59,685	0	0	0	743	10/04/2027
61902#-AA-5	SODALI & CO LLC SECURED TERM_LOAN 9.1	12/31/2025	REDEMPTION 100.0000		17,656	17,656	17,656	17,657	0	(1)	0	(1)	0	17,656	0	0	0	457	04/25/2028
61902#-AB-3	SODALI & CO LLC SECURED TERM_LOAN 9.0	12/31/2025	REDEMPTION 100.0000		5,297	5,297	5,297	5,297	0	(1)	0	(1)	0	5,297	0	0	0	137	04/25/2028
61902#-AC-1	SODALI & CO LLC SECURED TERM_LOAN 8.4	09/05/2025	REDEMPTION 100.0000		197,038	197,038	197,038	175,388	0	(3)	0	(3)	0	197,038	0	0	0	124	04/25/2028
61902#-AE-7	SODALI & CO LLC SECURED TERM_LOAN 9.4	12/31/2025	REDEMPTION 100.0000		11,978	11,978	11,978	11,980	0	(1)	0	(1)	0	11,978	0	0	0	331	04/25/2028
62621#-AB-1	MUNICIPAL EMERGENCY SERVICES I SECURED T	12/31/2025	REDEMPTION 100.0000		60,934	60,934	60,934	60,934	0	0	0	0	0	60,934	0	0	0	1,480	10/01/2027
62621#-AC-9	MUNICIPAL EMERGENCY SERVICES I SECURED T	12/31/2025	REDEMPTION 100.0000		14,344	14,344	14,344	14,345	0	(1)	0	(1)	0	14,344	0	0	0	389	10/01/2027
62621#-AD-7	MUNICIPAL EMERGENCY SERVICES I SECURED T	12/31/2025	REDEMPTION 100.0000		4,641	4,641	4,641	4,641	0	0	0	0	0	4,641	0	0	0	97	10/01/2027
62621#-AE-5	MUNICIPAL EMERGENCY SERVICES I SECURED T	12/31/2025	REDEMPTION 100.0000		7,785	7,785	7,785	7,786	0	(1)	0	(1)	0	7,785	0	0	0	190	10/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62879L-A#-8	NBPT ACQUISITION LLC TERM_LOAN 8.985%	10/01/2025	REDEMPTION 100.0000		38,959	38,959	38,959	0	0	0	0	0	0	38,959	0	0	0	629	03/04/2030
62928*-AC-3	NMI ACQUISITIONCO INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		56,749	56,749	56,181	56,749	0	0	0	0	0	56,749	0	0	0	793	09/06/2028
62928*-AD-1	NMI ACQUISITIONCO INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		14,570	14,570	14,313	14,380	0	190	0	190	0	14,570	0	0	0	7,440	09/06/2028
62928*-AE-9	NMI ACQUISITIONCO INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		2,552	2,552	2,541	2,546	0	5	0	5	0	2,552	0	0	0	94	09/06/2028
64431#-AG-6	NEW ERA TECHNOLOGY INC SECURED TERM_LOAN	08/21/2025	TAXABLE EXCHANGE		1,617,404	4,279,655	2,995,758	2,995,758	0	0	0	0	0	2,995,758	0	(1,378,377)	(1,378,377)	0	10/30/2026
64431#-AH-4	NEW ERA TECHNOLOGY INC SECURED REVOLVE L	08/21/2025	TAXABLE EXCHANGE		325,932	325,932	228,153	228,153	0	163	0	163	0	228,153	0	97,780	97,780	21,248	10/30/2026
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC SECURED TER	08/27/2025	CAPITAL DISTRIBUTION		176,277	0	176,277	171,810	0	8,693	2,684,364	(2,675,671)	0	176,277	0	0	0	356,700	09/11/2029
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC SECURED TER	11/10/2025	TAXABLE EXCHANGE		3,532,021	3,532,021	1,704,876	1,656,568	0	(21,887)	0	(21,887)	0	1,704,876	0	1,827,145	1,827,145	0	09/11/2029
65658#-AA-2	NORTH HAVEN FALCON BUYER LLC SECURED TER	11/10/2025	TAX FREE EXCHANGE		1,029,995	2,133,859	1,029,995	1,043,218	0	(13,222)	0	(13,222)	0	1,029,995	0	0	0	0	09/11/2029
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC SECURED TER	08/28/2025	CAPITAL DISTRIBUTION		26,132	0	26,132	25,491	0	0	0	0	0	26,132	0	0	0	0	05/19/2027
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC SECURED TER	11/10/2025	TAXABLE EXCHANGE		590,881	590,881	290,897	279,507	0	(725)	0	(725)	0	290,897	0	299,984	299,984	4,488	05/19/2027
65658#-AB-0	NORTH HAVEN FALCON BUYER LLC SECURED TER	11/10/2025	TAX FREE EXCHANGE		175,744	356,979	175,744	175,787	0	(43)	0	(43)	0	175,744	0	0	0	2,711	05/19/2027
65960*-AC-5	NORTH HAVEN USHC ACQUISITION I SECURED T	12/31/2025	REDEMPTION 100.0000		25,408	25,408	25,089	25,391	0	17	0	17	0	25,408	0	0	0	637	10/29/2027
65960*-AD-3	NORTH HAVEN USHC ACQUISITION I SECURED T	12/31/2025	REDEMPTION 100.0000		27,113	27,113	27,034	27,111	0	3	0	3	0	27,113	0	0	0	974	10/29/2027
65960*-AE-1	NORTH HAVEN USHC ACQUISITION I SECURED T	12/31/2025	REDEMPTION 100.0000		40,520	40,520	40,520	40,530	0	(10)	0	(10)	0	40,520	0	0	0	201	10/29/2027
65960*-AF-8	NORTH HAVEN USHC ACQUISITION I SECURED T	12/31/2025	REDEMPTION 100.0000		5,572	5,572	5,572	5,572	0	0	0	0	0	5,572	0	0	0	28	10/29/2027
67053@-AB-9	AUVECO HOLDINGS INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		41,144	41,144	41,144	41,141	0	4	0	4	0	41,144	0	0	0	1,513	05/05/2028
67053@-AC-7	AUVECO HOLDINGS INC SECURED REVOLVE_LOAN	09/16/2025	REDEMPTION 100.0000		117,555	117,555	117,555	117,555	0	0	0	0	0	117,555	0	0	0	3,143	05/05/2028
67098*-AA-0	OIA ACQUISITION LLC SECURED TERM_LOAN	09/30/2025	REDEMPTION 100.0000		38,870	38,870	38,482	38,721	0	149	0	149	0	38,870	0	0	0	488	10/19/2028
67098*-AB-8	OIA ACQUISITION LLC SECURED TERM_LOAN	09/30/2025	REDEMPTION 100.0000		4,791	4,791	4,775	4,784	0	6	0	6	0	4,791	0	0	0	60	10/19/2028
67098*-AC-6	OIA ACQUISITION LLC SECURED REVOLVE_LOAN	07/29/2025	REDEMPTION 100.0000		73,473	73,473	73,473	13,642	0	0	0	0	0	73,473	0	0	0	19	10/19/2028
67098@-AG-5	OIS MANAGEMENT SERVICES LLC SECURED TERM	12/31/2025	REDEMPTION 100.0000		79,580	79,580	78,386	78,894	0	686	0	686	0	79,580	0	0	0	1,844	11/16/2028
67098@-AH-3	OIS MANAGEMENT SERVICES LLC SECURED TERM	12/31/2025	REDEMPTION 100.0000		30,608	30,608	30,608	30,614	0	(6)	0	(6)	0	30,608	0	0	0	709	11/16/2028
67098@-AK-6	OIS MANAGEMENT SERVICES LLC SENIOR TERM_	12/31/2025	REDEMPTION 100.0000		52,034	52,034	51,774	36,915	0	188	0	188	0	52,034	0	0	0	147	11/16/2028
67115@-AD-1	ORG USME BUYER LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		26,095	26,095	25,834	26,012	0	83	0	83	0	26,095	0	0	0	422	05/24/2029
67115@-AE-9	ORG USME BUYER LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		55,049	55,049	55,049	55,049	0	0	0	0	0	55,049	0	0	0	891	05/24/2029
67620T-AC-9	OFFEN INC TERM_LOAN 8.695% 06/22/26	07/22/2025	REDEMPTION 100.0000		9,970,126	9,970,126	9,870,425	9,957,168	0	19,565	0	19,565	0	9,970,126	0	0	0	530,850	06/22/2026
67620T-AD-7	OFFEN INC SECURED TERM_LOAN 9.441% 06	07/22/2025	REDEMPTION 100.0000		3,757,128	3,757,128	3,757,128	3,757,128	0	0	0	0	0	3,757,128	0	0	0	3,065	06/22/2026
68086@-AD-4	OLIVER PACKAGING LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		31,861	31,861	31,861	31,812	0	0	0	0	0	31,861	0	0	0	892	07/06/2028
68300*-AA-2	ONLINE LABELS GROUP LLC SECURED TERM_LOA	12/31/2025	REDEMPTION 100.0000		76,215	76,215	76,215	76,215	0	0	0	0	0	76,215	0	0	0	1,859	12/19/2029
68300*-AB-0	ONLINE LABELS GROUP LLC SECURED TERM_LOA	09/30/2025	REDEMPTION 100.0000		2,310	2,310	2,310	0	0	0	0	0	0	2,310	0	0	0	62	12/19/2029
68347*-AC-3	OPCO BORROWER LLC TERM LOAN 10.064% 0	07/01/2025	TAX FREE EXCHANGE		46,510,554	46,566,667	46,510,554	40,955,420	0	(1,143)	0	(1,143)	0	46,510,554	0	0	0	0	04/26/2029
69146#-AA-4	ORCA ACQUISITION HOLDINGS INC SECURED TE	12/31/2025	REDEMPTION 100.0000		236,439	236,439	231,711	234,493	0	1,946	0	1,946	0	236,439	0	0	0	2,296	08/17/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69146#-AB-2	OXFORD GLOBAL RESOURCES LLC TERM_LOAN	09/30/2025	REDEMPTION 100.0000		12,443	12,443	12,195	12,239	0	205	0	205	0	12,443	0	0	0	9	08/17/2027
69421#-AE-2	GFP ATLANTIC HOLDCO 2 LLC SECURED TERM_L	12/31/2025	REDEMPTION 100.0000		31,034	31,034	29,945	30,604	0	429	0	429	0	31,034	0	0	0	510	11/12/2027
69421#-AG-7	GFP ATLANTIC HOLDCO 2 LLC SECURED TERM_L	12/31/2025	VARIOUS		38,792	38,792	38,443	49,028	0	238	0	238	0	38,792	0	0	0	10,850	11/12/2027
69428@-AC-1	PYE-BARKER FIRE & SAFETY LLC TERM_LOAN	12/16/2025	REDEMPTION 100.0000		1,220,417	1,220,417	1,220,417	1,220,417	0	0	0	0	0	1,220,417	0	0	0	27,432	05/24/2031
69428@-AD-9	PYE-BARKER FIRE & SAFETY LLC TERM_LOAN	12/16/2025	REDEMPTION 100.0000		3,779,583	3,779,583	3,760,685	3,779,583	0	0	0	0	0	3,779,583	0	0	0	84,956	05/24/2031
70025#-AA-8	PARK COUNTY HOLDINGS LLC SECURED TERM_LO	12/18/2025	REDEMPTION 100.0000		9,526,766	9,526,766	9,331,303	9,367,871	0	158,895	0	158,895	0	9,526,766	0	0	0	294,434	11/29/2029
70533@-AH-0	PEDIATRIC HOME RESPIRATORY SER TERM_LOAN	12/31/2025	REDEMPTION 100.0000		31,209	31,209	31,209	31,209	0	0	0	0	0	31,209	0	0	0	924	12/23/2030
70533@-AK-3	PEDIATRIC HOME RESPIRATORY SER REVOLVE_L	11/25/2025	REDEMPTION 100.0000		244,243	244,243	244,243	108,553	0	0	0	0	0	244,243	0	0	0	10,427	12/23/2030
72256@-AA-6	PINE ENVIRONMENTAL SERVICES LL SECURED T	12/31/2025	REDEMPTION 100.0000		68,085	68,085	67,222	68,012	0	72	0	72	0	68,085	0	0	0	1,683	12/27/2027
72256@-AB-4	PINE ENVIRONMENTAL SERVICES LL SECURED R	12/05/2025	REDEMPTION 100.0000		104,378	104,378	104,378	74,556	0	0	0	0	0	104,378	0	0	0	3,246	12/27/2027
72341T-A#-0	PING IDENTITY HOLDING CORP SECURED TERM_	11/14/2025	REDEMPTION 100.0000		3,923,084	3,923,084	3,923,084	3,923,084	0	0	0	0	0	3,923,084	0	0	0	30,349	10/17/2029
72756*-AC-9	PLASMA BUYER LLC SECURED TERM_LOAN 10.	07/01/2025	REDEMPTION 0.0000		0	0	0	1,404	0	(4)	0	(4)	0	0	0	0	0	0	05/12/2029
73938*-AA-2	POY SECURED TERM_LOAN 9.234% 11/16/27	12/31/2025	REDEMPTION 100.0000		32,561	32,561	32,561	32,565	0	(4)	0	(4)	0	32,561	0	0	0	830	11/16/2027
73938*-AD-6	POY SECURED TERM_LOAN 9.234% 11/16/27	12/31/2025	REDEMPTION 100.0000		1,532	1,532	1,532	1,532	0	0	0	0	0	1,532	0	0	0	39	11/16/2027
74063*-AB-5	PREMIER IMAGING LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		33,659	33,659	33,659	33,123	0	0	0	0	0	33,659	0	0	0	901	03/31/2026
74063*-AD-1	PREMIER IMAGING LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		1,281	1,281	1,227	1,261	0	0	0	0	0	1,281	0	0	0	34	03/31/2026
74063*-AF-6	PREMIER IMAGING LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		1,025	1,025	984	1,008	0	0	0	0	0	1,025	0	0	0	27	03/31/2026
74063*-AH-2	PREMIER IMAGING LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		2,593	2,593	1,348	2,397	0	(230)	0	(230)	0	2,593	0	0	0	40	03/31/2026
74063*-AJ-8	PREMIER IMAGING LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		28,170	28,170	26,392	26,456	0	969	0	969	0	28,170	0	0	0	843	03/31/2026
74333#-AA-7	PROGRESS RESIDENTIAL PM HOLDIN TERM_LOAN	09/12/2025	REDEMPTION 100.0000		25,000,000	25,000,000	24,375,000	24,784,654	0	284,578	0	284,578	0	25,000,000	0	0	0	3,524,896	08/08/2030
74339Y-AB-8	FORTNA GROUP INC SECURED TERM_LOAN 9.	12/31/2025	REDEMPTION 100.0000		37,500	37,500	33,563	35,282	0	2,218	0	2,218	0	37,500	0	0	0	407	06/01/2029
74745#-AC-5	QM BUYER INC TERM_LOAN 8.466% 12/06/3	12/31/2025	REDEMPTION 100.0000		51,890	51,890	51,890	52,618	0	(729)	0	(729)	0	51,890	0	0	0	1,236	12/06/2030
74923@-AB-3	R1 HOLDINGS LLC SECURED TERM_LOAN 10.5	12/31/2025	REDEMPTION 100.0000		123,000	123,000	119,310	120,849	0	2,151	0	2,151	0	123,000	0	0	0	398	12/29/2028
74923@-AC-1	R1 HOLDINGS LLC SECURED TERM_LOAN 10.5	09/30/2025	REDEMPTION 100.0000		7,336	7,336	7,226	7,268	0	68	0	68	0	7,336	0	0	0	14	12/29/2028
74935N-AB-0	RA PARENT HOLDINGS LP SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		17,898	17,898	17,898	17,898	0	0	0	0	0	17,898	0	0	0	87	03/01/2029
74935N-AC-8	RA PARENT HOLDINGS LP SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		4,475	4,475	4,475	4,475	0	0	0	0	0	4,475	0	0	0	109	03/01/2029
74935N-AE-4	RA PARENT HOLDINGS LP SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		2,713	2,713	2,713	2,713	0	0	0	0	0	2,713	0	0	0	66	03/01/2029
74935N-AF-1	RA PARENT HOLDINGS LP SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		32,552	32,552	32,552	32,555	0	(3)	0	(3)	0	32,552	0	0	0	158	03/01/2029
75000#-AM-0	RSC ACQUISITION INC SECURED TERM_LOAN	08/01/2025	REDEMPTION 100.0000		9,596,681	9,596,681	9,508,316	9,572,988	0	23,693	0	23,693	0	9,596,681	0	0	0	20,475	11/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75000#-AP-3	RSC ACQUISITION INC SECURED TERM_LOAN	08/01/2025	REDEMPTION 100.0000		1,905,897	1,905,897	1,902,718	1,905,897	0	0	0	0	0	1,905,897	0	0	0	4,867	11/01/2029
75008#-AA-0	RFI BUYER INC SECURED TERM_LOAN 8.318	10/01/2025	REDEMPTION 100.0000		77,488	77,488	77,488	77,493	0	(5)	0	(5)	0	77,488	0	0	0	318	08/05/2030
75008#-AB-8	RFI BUYER INC SECURED TERM_LOAN 8.318	10/01/2025	REDEMPTION 100.0000		38,819	38,819	38,819	38,819	0	0	0	0	0	38,819	0	0	0	481	08/05/2030
75614#-AA-6	REAPER NEWCO LLC SECURED TERM_LOAN 9.	09/30/2025	REDEMPTION 100.0000		17,328	17,328	16,981	17,219	0	109	0	109	0	17,328	0	0	0	33	05/20/2027
75657D-AD-1	RED FOX CD ACQUISITION CORPORA TERM_LOAN	12/31/2025	REDEMPTION 100.0000		57,485	57,485	56,130	56,429	0	1,056	0	1,056	0	57,485	0	0	0	658	03/04/2030
756933-A*-8	COOK & BOARDMAN GROUP LLC SECURED TERM_L	12/31/2025	REDEMPTION 100.0000		3,412	3,412	3,095	0	0	312	0	312	0	3,412	0	0	0	111	03/04/2030
78446*-AG-3	SGA DENTAL PARTNERS OPCO LLC TERM_LOAN	12/31/2025	REDEMPTION 100.0000		141,964	141,964	141,964	141,964	0	0	0	0	0	141,964	0	0	0	1,356	07/17/2029
78446*-AH-1	SGA DENTAL PARTNERS OPCO LLC SECURED TER	09/30/2025	REDEMPTION 100.0000		12,722	12,722	12,706	6,862	0	34	0	34	0	12,722	0	0	0	116	07/17/2029
81760#-AF-3	SERVICE MINDS COMPANY LLC REVOLVE_LOAN	11/13/2025	TAX FREE EXCHANGE		151,895	151,895	151,895	0	0	0	0	0	0	151,895	0	0	0	7,155	02/07/2028
81760#-AG-1	SERVICE MINDS COMPANY LLC REVOLVE_LOAN	11/13/2025	TAX FREE EXCHANGE		698,843	698,843	698,843	656,662	0	0	0	0	0	698,843	0	0	0	40,103	02/07/2028
81760#-AH-9	SERVICE MINDS COMPANY LLC SECURED REVOLV	11/13/2025	TAX FREE EXCHANGE		456,897	456,897	456,897	0	0	0	0	0	0	456,897	0	0	0	21,468	02/07/2028
81760@-AA-6	SERVICE MANAGEMENT GROUP LLC SECURED TER	12/31/2025	REDEMPTION 100.0000		249,413	249,413	247,275	248,594	0	819	0	819	0	249,413	0	0	0	8,020	10/01/2027
81812#-AB-0	SEVERIN ACQUISITION LLC SECURED TERM_LOA	12/31/2025	REDEMPTION 100.0000		26,016	26,016	25,760	25,511	0	215	0	215	0	26,016	0	0	0	343	10/01/2031
81812#-AC-8	SEVERIN ACQUISITION LLC SEVERIN ACQUISIT	08/22/2025	REDEMPTION 100.0000		286,974	286,974	286,974	0	0	0	0	0	0	286,974	0	0	0	1,082	10/01/2031
81812#-AD-6	SEVERIN ACQUISITION LLC TERM_LOAN 8.6	12/31/2025	REDEMPTION 100.0000		3,381	3,381	3,364	0	0	6	0	6	0	3,381	0	0	0	158	10/01/2031
82571#-AA-1	SIQ HOLDINGS III CORP SECURED TERM_LOAN	12/19/2025	REDEMPTION 100.0000		9,393,299	9,393,299	9,177,141	9,327,580	0	53,992	0	53,992	0	9,393,299	0	0	0	247,048	04/08/2027
82571#-AB-9	SIQ HOLDINGS III CORP SECURED TERM_LOAN	12/19/2025	REDEMPTION 100.0000		840,639	840,639	840,542	672,875	0	36	0	36	0	840,639	0	0	0	44,285	04/08/2027
82577*-AA-9	SIQ HOLDINGS III CORP TERM_LOAN 8.922	12/19/2025	REDEMPTION 100.0000		964,647	964,647	955,000	0	0	8,797	0	8,797	0	964,647	0	0	0	44,679	04/08/2027
82887H-AN-8	SIMPLICITY FINANCIAL MARKETING TERM_LOAN	12/31/2025	REDEMPTION 100.0000		27,982	27,982	27,702	27,722	0	260	0	260	0	27,982	0	0	0	360	12/31/2031
82887H-AP-3	SIMPLICITY FINANCIAL MARKETING SECURED T	12/31/2025	REDEMPTION 100.0000		1,537	1,537	1,531	0	0	0	0	0	0	1,537	0	0	0	33	12/31/2031
83615*-AA-1	SOURCE HOLDING DELAWARE LLC TERM_LOAN	09/30/2025	REDEMPTION 100.0000		15,055	15,055	15,055	0	0	(94)	0	(94)	0	15,055	0	0	0	347	02/07/2031
84630@-AA-8	SPACESHIP PURCHASER INC TERM LOAN 9.	07/01/2025	REDEMPTION 100.0000		57,191	57,191	56,619	56,677	0	16,714	0	16,714	0	57,191	0	0	0	743,157	10/17/2031
84630@-AA-8	SPACESHIP PURCHASER INC TERM LOAN 9.	09/05/2025	TAX FREE EXCHANGE		22,612,252	22,819,277	22,591,085	22,614,029	0	(1,777)	0	(1,777)	0	22,612,252	0	0	0	295,655	10/17/2031
84771#-AC-1	SPEEDSTAR HOLDING LLC SECURED TERM_LOAN	09/30/2025	VARIOUS		2,405	2,405	2,397	4,033	0	7	0	7	0	2,405	0	0	0	57	07/22/2027
84771*-AA-9	SPEEDSTAR HOLDING CORPORATION SECURED TE	09/30/2025	VARIOUS		22,074	22,074	22,074	44,148	0	0	0	0	0	22,074	0	0	0	575	07/22/2027
84832*-AA-6	SPENDMEND HOLDINGS LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		67,367	67,367	67,367	67,354	0	13	0	13	0	67,367	0	0	0	1,630	03/01/2028
84832*-AB-4	SPENDMEND HOLDINGS LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		27,542	27,542	27,542	27,540	0	2	0	2	0	27,542	0	0	0	444	03/01/2028
86745#-AB-1	SUNMED GROUP HOLDINGS LLC SECURED TERM_L	12/31/2025	REDEMPTION 100.0000		29,472	29,472	29,215	29,348	0	124	0	124	0	29,472	0	0	0	479	06/16/2028
87297*-AA-7	TLE HOLDINGS LLC SECURED TERM_LOAN 9.	07/01/2025	REDEMPTION 100.0000		20,903,696	20,903,696	20,611,882	20,903,696	0	0	0	0	0	20,903,696	0	0	0	817	06/29/2026
87297*-AB-5	TLE HOLDINGS LLC SECURED TERM_LOAN 9.	07/01/2025	REDEMPTION 100.0000		3,513,422	3,513,422	3,473,522	3,513,422	0	0	0	0	0	3,513,422	0	0	0	413	06/28/2026
87300*-AJ-3	THG ACQUISITION LLC TERM_LOAN 8.389%	12/31/2025	REDEMPTION 100.0000		43,655	43,655	43,218	43,260	0	395	0	395	0	43,655	0	0	0	480	10/31/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87300*-AK-0	THG ACQUISITION LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		187	187	186	0	0	1	0	1	0	187	0	0	0	7	10/31/2031
87304@-AG-3	TCP HAWKER INTERMEDIATE LLC SECURED TERM	12/31/2025	REDEMPTION 100.0000		96,346	96,346	96,346	96,346	0	0	0	0	0	96,346	0	0	0	1,526	08/30/2029
87583F-AN-8	TANK INTERMEDIATE HOLDING CORP SECURED T	12/31/2025	REDEMPTION 100.0000		71,121	71,121	69,698	71,121	0	0	0	0	0	71,121	0	0	0	36,418	03/31/2028
87758#-AA-5	TAYMAX GROUP LP SECURED TERM_LOAN 8.4	12/31/2025	REDEMPTION 100.0000		59,538	59,538	59,309	59,506	0	32	0	32	0	59,538	0	0	0	1,951	07/30/2027
87758*-AB-7	TAYMAX GROUP LP SECURED TERM_LOAN 8.4	12/31/2025	REDEMPTION 100.0000		14,467	14,467	14,339	14,465	0	2	0	2	0	14,467	0	0	0	475	07/31/2026
87758@-AA-7	TAYMAX GROUP LP SECURED TERM_LOAN 8.4	12/31/2025	REDEMPTION 100.0000		28,928	28,928	28,704	28,893	0	35	0	35	0	28,928	0	0	0	949	07/30/2027
87758@-AB-5	TAYMAX GROUP LP SECURED REVOLVE_LOAN	07/01/2025	REDEMPTION 100.0000		885,816	885,816	885,816	673,645	0	212,171	0	212,171	0	885,816	0	0	0	4,728	07/30/2027
87758@-AD-1	TAYMAX GROUP LP SECURED TERM_LOAN 8.4	12/31/2025	REDEMPTION 100.0000		19,325	19,325	19,195	19,323	0	2	0	2	0	19,325	0	0	0	511	07/31/2026
87834J-AB-3	TECHMER BB BIDCO LLC SECURED TERM_LOAN	11/03/2025	REDEMPTION 100.0000		469,341	469,341	469,341	382,105	87,236	0	0	87,236	0	469,341	0	0	0	0	09/01/2030
88583#-AA-4	3SI SECURITY SYSTEMS INC SECURED TERM_LO	09/30/2025	REDEMPTION 100.0000		180,985	180,985	178,520	180,985	0	0	0	0	0	180,985	0	0	0	906	12/16/2026
88583#-AB-2	3SI SECURITY SYSTEMS INC SECURED TERM_LO	09/30/2025	REDEMPTION 100.0000		2,531	2,531	2,531	2,531	0	0	0	0	0	2,531	0	0	0	8	12/16/2026
88829*-AA-2	TITAN GROUP HOLDCO LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		6,928	6,928	6,928	6,928	0	0	0	0	0	6,928	0	0	0	107	08/13/2029
88829*-AB-0	TITAN GROUP HOLDCO LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		4,619	4,619	4,619	4,619	0	0	0	0	0	4,619	0	0	0	107	08/13/2029
88829*-AC-8	TITAN GROUP HOLDCO LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		949	949	949	949	0	0	0	0	0	949	0	0	0	22	08/13/2029
88829*-AE-4	TITAN GROUP HOLDCO LLC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		24,248	24,248	24,248	24,248	0	0	0	0	0	24,248	0	0	0	374	08/13/2029
89617*-AB-4	TRIDENT MARITIME SYSTEMS INC SECURED TER	10/01/2025	REDEMPTION 100.0000		152,784	152,784	152,784	159,545	0	(15)	0	(15)	0	152,784	0	0	0	4,900	02/26/2027
89625J-AA-4	TRIMECH ACQUISITION CORP SECURED TERM_LO	12/31/2025	REDEMPTION 100.0000		17,277	17,277	17,277	17,278	0	0	0	0	0	17,277	0	0	0	400	03/10/2028
89625J-AB-2	TRIMECH ACQUISITION CORP SECURED REVOLVE	07/28/2025	REDEMPTION 100.0000		73,297	73,297	73,297	11,780	0	0	0	0	0	73,297	0	0	0	0	03/10/2028
89686#-AA-8	TRIWIZARD HOLDINGS INC SECURED REVOLVE_L	12/09/2025	REDEMPTION 100.0000		2,083,333	2,083,333	2,083,333	0	0	0	0	0	0	2,083,333	0	0	0	54,563	06/29/2029
89989#-AA-2	TURBO BUYER INC SECURED TERM_LOAN 9.8	12/31/2025	REDEMPTION 100.0000		121,318	121,318	119,417	121,188	0	130	0	130	0	121,318	0	0	0	2,525	06/02/2026
89989#-AC-8	TURBO BUYER INC SECURED TERM_LOAN 9.8	09/30/2025	REDEMPTION 100.0000		14,675	14,675	14,518	14,663	0	12	0	12	0	14,675	0	0	0	240	06/02/2026
89989#-AE-4	TURBO BUYER INC SECURED TERM_LOAN 9.8	09/30/2025	REDEMPTION 100.0000		13,775	13,775	13,637	13,761	0	15	0	15	0	13,775	0	0	0	225	06/02/2026
89989#-AH-7	TURBO BUYER INC SECURED TERM_LOAN 9.8	09/30/2025	REDEMPTION 100.0000		5,510	5,510	5,503	5,509	0	1	0	1	0	5,510	0	0	0	90	06/02/2026
90042J-AC-3	TURNINGPOINT HEALTHCARE SOLUTI SECURED T	12/31/2025	REDEMPTION 100.0000		32,331	32,331	32,331	32,331	0	0	0	0	0	32,331	0	0	0	670	07/14/2027
90331B-A@-5	USLS ACQUISITION INC SECURED REVOLVE_LOA	11/14/2025	VARIOUS		99,247	99,247	99,247	51,140	0	0	0	0	0	99,247	0	0	0	773	06/01/2026
90379@-AE-2	USN OPCO LLC SECURED TERM_LOAN 9.234%	09/30/2025	REDEMPTION 100.0000		4,759	4,759	4,748	4,755	0	4	0	4	0	4,759	0	0	0	35	12/21/2026
90382@-AA-5	SPECIALIZED DENTAL HOLDINGS II SECURED T	10/01/2025	REDEMPTION 100.0000		41,978	41,978	42,307	42,138	0	(160)	0	(160)	0	41,978	0	0	0	451	11/01/2028
90386#-AA-9	USSC HOLDING CORP TERM_LOAN 8.984% 06	12/31/2025	REDEMPTION 100.0000		20,300	20,300	20,300	20,300	0	0	0	0	0	20,300	0	0	0	496	06/21/2030
90386#-AB-7	USSC HOLDING CORP TERM_LOAN 9.085% 06	09/30/2025	REDEMPTION 100.0000		3,359	3,359	3,359	3,359	0	0	0	0	0	3,359	0	0	0	81	06/21/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90386*-AB-1	US UROLOGY PARTNERS LLC TERM_LOAN 8.1	12/31/2025	REDEMPTION 100.0000		18,630	18,630	18,630	0	0	0	0	0	0	18,630	0	0	0	426	04/08/2032
91103@-AA-1	UNITED MUSCULOSKELETAL PARTNER SECURED T	12/31/2025	REDEMPTION 100.0000		165,994	165,994	162,915	164,419	0	1,575	0	1,575	0	165,994	0	0	0	920	07/15/2028
91103@-AB-9	UNITED MUSCULOSKELETAL PARTNER SECURED T	12/31/2025	REDEMPTION 100.0000		74,526	74,526	73,822	74,504	0	22	0	22	0	74,526	0	0	0	298	07/15/2028
91103@-AC-7	UNITED MUSCULOSKELETAL PARTNER SECURED R	12/22/2025	REDEMPTION 100.0000		884,802	884,802	884,802	193,405	0	(6)	0	(6)	0	884,802	0	0	0	17,841	07/15/2027
91834#-AA-5	VP HOLDING CO TERM_LOAN 10.701% 12/31/	08/06/2025	REDEMPTION 100.0000		565,305	565,305	560,028	561,190	0	4,115	0	4,115	0	565,305	0	0	0	4,298	12/31/2025
91834#-AC-1	VP HOLDING CO SECURED TERM_LOAN 9.984	08/06/2025	REDEMPTION 100.0000		11,756,568	11,756,568	11,631,704	11,756,568	0	0	0	0	0	11,756,568	0	0	0	108,089	12/31/2025
91834#-AD-9	VP HOLDING CO TERM_LOAN 10.701% 12/31/	08/06/2025	REDEMPTION 100.0000		247,791	247,791	247,060	247,791	0	0	0	0	0	247,791	0	0	0	778	12/31/2025
91861@-AA-3	VG TARGET HOLDINGS LLC SECURED REVOLVE_L	11/30/2025	REDEMPTION 0.0000		0	88,797	51,511	53,356	0	(56,132)	0	(56,132)	0	0	0	0	0	(612)	08/02/2027
91861@-AA-3	VG TARGET HOLDINGS LLC SECURED REVOLVE_L	11/28/2025	CAPITAL DISTRIBUTION		98,586	0	98,586	94,331	0	0	0	0	0	98,586	0	0	0	0	08/02/2027
91861@-AB-1	VG TARGET HOLDINGS LLC SECURED TERM_LOAN	09/02/2025	REDEMPTION 100.0000		15,956	15,956	9,949	9,573	0	5,716	0	5,716	0	15,956	0	0	0	(488)	08/02/2027
91861@-AB-1	VG TARGET HOLDINGS LLC SECURED TERM_LOAN	11/28/2025	CAPITAL DISTRIBUTION		235,803	0	235,803	220,416	0	0	0	0	0	235,803	0	0	0	0	08/02/2027
92838P-AB-5	VISION INNOVATION PARTNERS BOR SECURED R	08/20/2025	REDEMPTION 100.0000		238,459	238,459	238,163	199,377	0	(53)	0	(53)	0	238,459	0	0	0	4,547	10/05/2029
92838P-AB-5	VISION INNOVATION PARTNERS BOR SECURED R	12/31/2025	TAX FREE EXCHANGE		21,265	21,265	21,265	21,265	0	0	0	0	0	21,265	0	0	0	691	10/05/2029
92838P-AC-3	VISION INNOVATION PARTNERS BOR SECURED T	09/30/2025	REDEMPTION 100.0000		19,605	19,605	19,576	19,695	0	(165)	0	(165)	0	19,605	0	0	0	930	10/05/2029
92838P-AC-3	VISION INNOVATION PARTNERS BOR SECURED T	12/31/2025	TAX FREE EXCHANGE		171,649	171,649	171,649	173,097	0	(1,448)	0	(1,448)	0	171,649	0	0	0	7,860	10/05/2029
92838P-AD-1	VISION INNOVATION PARTNERS BOR SECURED T	09/30/2025	REDEMPTION 100.0000		296	296	295	137	0	0	0	0	0	296	0	0	0	12	10/05/2029
92838P-AD-1	VISION INNOVATION PARTNERS BOR SECURED T	12/31/2025	TAX FREE EXCHANGE		41,895	41,895	41,895	41,895	0	0	0	0	0	41,895	0	0	0	1,158	10/05/2029
92991#-AA-2	W5O HOLDINGS INC SECURED TERM_LOAN 8.	12/31/2025	REDEMPTION 100.0000		23,153	23,153	22,690	22,767	0	385	0	385	0	23,153	0	0	0	12,217	03/22/2030
98142*-AK-9	WORLD INSURANCE ASSOCIATES LLC SECURED T	12/31/2025	REDEMPTION 100.0000		31,407	31,407	31,022	0	0	628	0	628	0	31,407	0	0	0	494	04/03/2030
98423E-AH-5	YLG HOLDINGS INC SECURED REVOLVE_LOAN	12/15/2025	REDEMPTION 100.0000		31,790	31,790	31,790	0	0	0	0	0	0	31,790	0	0	0	962	12/23/2030
98425E-AB-6	NEXT LEVEL APPAREL INC SECURED TERM_LOAN	09/30/2025	REDEMPTION 100.0000		152,125	152,125	150,604	152,125	0	0	0	0	0	152,125	0	0	0	273	08/09/2027
98567*-AA-7	YELLOWSTONE BUYER ACQUISITION SECURED TE	09/30/2025	REDEMPTION 100.0000		16,898	16,898	16,560	16,677	0	221	0	221	0	16,898	0	0	0	433	09/14/2027
98919#-AB-6	ZAVATION MEDICAL PRODUCTS LLC SECURED TE	12/31/2025	REDEMPTION 100.0000		75,658	75,658	74,901	75,378	0	280	0	280	0	75,658	0	0	0	1,967	06/30/2028
BID0R0-C3-7	AWT MERGER SUB INC SECURED TERM_LOAN	09/30/2025	VARIOUS		3,959	3,959	3,959	0	0	23	0	23	0	3,959	0	0	0	58	12/17/2027
BID23X-9U-1	IEM NEW SUB 2 LLC SECURED TERM_LOAN 8	09/22/2025	REDEMPTION 100.0000		37,897	37,897	37,329	37,414	0	484	0	484	0	37,897	0	0	0	855	08/08/2030
BID23X-9U-1	IEM NEW SUB 2 LLC SECURED TERM_LOAN 8	12/03/2025	TAX FREE EXCHANGE		14,567,376	14,748,662	14,527,432	14,560,450	0	6,926	0	6,926	0	14,567,376	0	0	0	468,698	08/08/2030
BID272-91-9	FUSMID TERM LOAN 10.042% 11/17/29	07/01/2025	TAX FREE EXCHANGE		3,729,403	3,753,716	3,727,815	3,505,019	0	(884)	0	(884)	0	3,729,403	0	0	0	0	11/17/2029
BID291-VN-6	SERVICE MINDS COMPANY LLC REVOLVE_LOAN	11/13/2025	TAX FREE EXCHANGE		391,348	391,348	391,348	177,566	0	191,657	0	191,657	0	391,348	0	0	0	18,385	02/07/2028
BID2FE-TR-5	YLG HOLDINGS INC SECURED TERM_LOAN 8.	10/01/2025	REDEMPTION 100.0000		43,412	43,412	43,412	0	0	0	0	0	0	43,412	0	0	0	815	12/23/2030
BID2PC-88-3	LS POWER GRID NEW YORK CORPORA TERM LOA	07/09/2025	REDEMPTION 100.0000		2,782,041	2,782,041	2,626,832	0	0	0	0	0	(160,670)	2,782,041	155,209	0	155,209	45,756	03/06/2029
BID2V3-9T-9	WINESHIPPINGCOM LLC SECURED TERM LOAN	07/01/2025	TAX FREE EXCHANGE		389,233	389,233	389,233	0	0	0	0	0	0	389,233	0	0	0	0	12/31/2028
BYDEX5-8D-7	BENDING SPOONS US INC SECURED TERM_LOAN	12/31/2025	REDEMPTION 100.0000		62,405	62,405	61,330	0	0	1,029	0	1,029	0	62,405	0	0	0	732	03/07/2031
G6687#-AA-4	OAT BIDCO LTD SECURED TERM_LOAN 8.720	08/26/2025	SECURITY WITHDRAW		29,034,204	29,408,727	27,955,346	29,622,752	0	(99,468)	0	(99,468)	(1,539,125)	29,034,251	1,050,093	0	1,050,093	378,576	11/07/2031
N6251@-AA-4	UNICA CORP TERM_LOAN 7.595% 05/03/29	07/09/2025	REDEMPTION 100.0000		3,800,816	3,800,816	3,528,831	3,808,278	0	0	0	0	187,843	3,800,816	253,539	0	253,539	203,044	05/03/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N6251@-AB-2	UNICA CORP TERM_LOAN 6.019% 05/03/29	07/09/2025	REDEMPTION 100.0000		25,999,042	25,999,072	24,210,696	25,716,881	0	354,216	0	354,216	1,522,257	25,999,072	1,474,660	0	1,474,660	1,388,898	05/03/2029
36734N-AE-6	GATEKEEPER SYSTEMS INC TERM_LOAN 8.65	12/31/2025	REDEMPTION 100.0000		74,490	74,490	73,001	73,182	0	1,309	0	1,309	0	74,490	0	0	0	481	08/28/2030
36734N-AF-3	GATEKEEPER SYSTEMS INC TERM_LOAN 8.65	12/31/2025	REDEMPTION 100.0000		5,627	5,627	5,570	0	0	0	0	0	0	5,627	0	0	0	110	08/28/2030
36734N-AG-1	GATEKEEPER SYSTEMS INC TERM_LOAN 8.65	12/31/2025	REDEMPTION 100.0000		330,282	330,282	317,071	318,843	0	11,438	0	11,438	0	330,282	0	0	0	10,644	08/28/2030
BID2B3-R5-3	CORITY SOFTWARE INC SECURED TERM_LOAN	10/31/2025	REDEMPTION 100.0000		717,659	717,659	716,583	717,005	0	982	0	982	0	717,659	0	0	0	20,583	07/02/2026
C2400T-AB-1	CHINOOK TRADING CANADA LTD SECURED TERM_	10/07/2025	REDEMPTION 100.0000		800,370	800,370	864,887	804,612	0	14,482	0	14,482	60,275	800,370	(78,999)	0	(78,999)	23,074	04/07/2038
C3000#-AA-5	CORITY SOFTWARE INC SECURED TERM_LOAN	10/31/2025	REDEMPTION 100.0000		4,725,352	4,725,352	4,630,845	4,682,990	0	42,362	0	42,362	0	4,725,352	0	0	0	33,431	07/02/2026
C3000#-AB-3	CORITY SOFTWARE INC SECURED TERM_LOAN	10/31/2025	REDEMPTION 100.0000		864,079	864,079	864,079	864,079	0	0	0	0	0	864,079	0	0	0	6,113	07/02/2026
C3000*-AA-9	CORITY SOFTWARE INC SECURED TERM_LOAN	10/31/2025	REDEMPTION 100.0000		3,381,985	3,381,985	3,314,346	3,351,827	0	30,158	0	30,158	0	3,381,985	0	0	0	23,712	07/02/2026
G1871*-AA-5	CAMBRIDGE BIDCO LTD SECURED TERM_LOAN	11/28/2025	REDEMPTION 100.0000		1,558,416	1,558,416	1,494,727	1,611,011	0	2,761	0	2,761	21,543	1,558,416	63,689	0	63,689	249,558	09/03/2026
G1871*-AB-3	CAMBRIDGE BIDCO LTD SECURED TERM_LOAN	11/28/2025	REDEMPTION 100.0000		3,896,040	3,896,040	3,963,015	4,027,527	0	7,009	0	7,009	281,780	3,896,040	(68,806)	0	(68,806)	621,500	09/03/2026
G1871*-AC-1	CAMBRIDGE BIDCO LTD SECURED TERM_LOAN	11/28/2025	REDEMPTION 100.0000		4,971,867	4,971,867	5,057,335	5,139,662	0	8,945	0	8,945	359,589	4,971,867	(87,805)	0	(87,805)	795,753	09/03/2026
G1871*-AD-9	CAMBRIDGE BIDCO LTD SECURED TERM_LOAN	11/28/2025	REDEMPTION 100.0000		12,700,572	12,700,572	12,643,825	13,130,333	0	18,463	0	18,463	642,700	12,700,572	51,995	0	51,995	2,032,802	09/03/2026
G1871*-AE-7	CAMBRIDGE BIDCO LTD SECURED TERM_LOAN	11/28/2025	REDEMPTION 100.0000		5,677,453	5,677,453	5,775,051	5,869,060	0	10,213	0	10,213	410,621	5,677,453	(100,266)	0	(100,266)	909,324	09/03/2026
G1871*-AF-4	CAMBRIDGE BIDCO LTD SECURED TERM_LOAN	11/28/2025	REDEMPTION 100.0000		25,443,841	25,443,841	23,566,543	26,296,306	0	63,093	0	63,093	(481,934)	25,443,841	1,877,297	0	1,877,297	4,068,698	09/03/2026
G2740@-AA-0	GREATBEAR BIDCO LIMITED SECURED TERM_LOA	09/05/2025	REDEMPTION 100.0000		40,564,500	40,564,500	37,338,056	0	0	776,042	0	776,042	612,792	40,564,500	2,367,000	0	2,367,000	1,907,103	07/18/2030
G4068#-AA-8	KEE SAFETY GROUP LTD TERM_LOAN 8.220%	07/01/2025	REDEMPTION 100.0000		137,035	137,035	127,085	136,489	0	606	0	606	1,828	137,035	9,950	0	9,950	7,640	03/31/2028
G4068#-AB-6	KEE SAFETY GROUP LTD TERM_LOAN 8.954%	07/01/2025	REDEMPTION 100.0000		10,504,462	10,504,462	10,504,462	10,504,462	0	0	0	0	0	10,504,462	0	0	0	555,708	03/31/2028
G4068@-AA-0	KEE SAFETY GROUP LTD TERM_LOAN 8.473%	07/01/2025	REDEMPTION 100.0000		7,641,838	7,641,838	5,900,517	7,576,925	0	52,849	0	52,849	(977,824)	7,641,838	1,651,465	0	1,651,465	545,316	03/31/2028
G4068@-AB-8	KEE SAFETY GROUP LTD TERM_LOAN 6.863%	07/01/2025	REDEMPTION 100.0000		8,276,544	8,276,544	6,705,744	8,186,727	0	59,659	0	59,659	(515,394)	8,276,544	1,520,253	0	1,520,253	416,367	03/31/2028
G4610#-AA-1	OPTEGRA UK LTD TERM_LOAN 12.237% 02/16	10/01/2025	REDEMPTION 100.0000		36,011,021	36,011,021	31,880,666	0	0	210,715	0	210,715	(1,210,638)	36,011,021	3,824,968	0	3,824,968	4,251,546	02/16/2029
G8926#-AA-1	TOKYO BIDCO LTD SECURED TERM_LOAN 9.2	12/01/2025	SECURITY WITHDRAW		2,036	3,627	2,036	0	0	0	0	0	(53)	2,036	0	(1,409)	(1,409)	0	03/31/2026
G9064#-AA-1	WOODALL NICHOLSON LTD TERM_LOAN 8.487	12/22/2025	VARIOUS		0	133,348	13,597	13	19,800	(4,752)	0	15,048	(1,464)	14,416	819	(14,416)	(13,597)	0	02/25/2027
G9064#-AA-1	WOODALL NICHOLSON LTD TERM_LOAN 8.487	11/14/2025	VARIOUS		2,937	2,937	307	0	447	2,423	0	2,870	(33)	2,937	100	0	100	0	02/25/2027
BID2H4-KH-9	APPIAN NATURAL RESOURCES UST FUND	07/01/2025	PORT TRANSFER		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/22/2026
BID2H4-H7-5	APPIAN NATURAL RESOURCES FUND III	07/01/2025	PORT TRANSFER		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/22/2026
27621*-AA-0	EASTDIL TL 1L 02/2027	07/01/2025	PORT TRANSFER		0	0	0	0	(50,718)	0	0	(50,718)	0	0	0	0	0	0	06/03/2026
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					1,879,822,281	1,964,131,105	1,867,618,256	1,697,988,055	105,592	10,985,917	9,027,313	2,064,196	8,025,581	1,900,031,198	8,949,594	(15,032,470)	(6,082,877)	73,144,681	XXX
00209T-AB-1	COMCAST CABLE COMMUNICATIONS LLC	03/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	201,533	11/15/2022
05973K-AA-5	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL	03/01/2025	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		2,976,925	3,500,000	2,976,925	2,976,925	0	0	0	0	0	2,976,925	0	0	0	0	
093645-AJ-8	BLOCK COMMUNICATIONS INC	01/01/2025	Adjustment		0	0	911	(228)	0	488	0	488	0	261	0	(261)	(261)	(11,846)	03/01/2028
110122-DJ-4	BRISTOL-MYERS SQUIBB CO	02/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	500,000	08/15/2045
149123-CB-5	CATERPILLAR INC	02/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,363,867	08/15/2042
20030N-BQ-3	COMCAST CORP	02/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	34,205	08/15/2045
20030N-CM-1	COMCAST CORP	02/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	113,584	10/15/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
202795-JG-6	COMMONWEALTH EDISON CO	02/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	352,350	11/15/2045
20826F-AC-0	CONOCOPHILLIPS CO	02/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	258,860	11/15/2044
209111-FG-3	CONSOLIDATED EDISON COMPANY OF NEW YORK	02/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	525,375	12/01/2045
312941-VL-8	FH A93319 - RMBS	03/01/2025	Paydown		(16,466)	0	0	(16,466)	0	0	0	0	0	(16,466)	0	0	0	0	08/01/2040
312943-7G-2	FH A95395 - RMBS	03/01/2025	Paydown		339,991	0	0	339,991	0	0	0	0	0	339,991	0	0	0	0	12/01/2040
312945-C3-0	FH A96390 - RMBS	03/01/2025	Paydown		(802)	0	0	(802)	0	0	0	0	0	(802)	0	0	0	0	01/01/2041
312946-N8-5	FH A97615 - RMBS	03/01/2025	Paydown		(35,487)	0	0	(35,487)	0	0	0	0	0	(35,487)	0	0	0	0	03/01/2041
31339L-7F-1	FHR 2381E ZE - CMO/RMBS	01/01/2025	Paydown		5,690	0	0	5,690	0	0	0	0	0	5,690	0	0	0	0	11/15/2031
31339M-LW-6	FHR 2407C HZ - CMO/RMBS	01/01/2025	Paydown		27,326	0	0	27,326	0	0	0	0	0	27,326	0	0	0	0	01/15/2032
31339W-AU-0	FHR 2426B ZE - CMO/RMBS	01/01/2025	Paydown		7,042	0	0	7,042	0	0	0	0	0	7,042	0	0	0	0	03/15/2032
3133T4-G6-7	FHR 1702 TZ - CMO/RMBS	01/01/2025	Paydown		6,568	0	0	6,568	0	0	0	0	0	6,568	0	0	0	0	03/15/2024
3133TR-LZ-6	FHR 2281 ZA - CMO/RMBS	01/01/2025	Paydown		40,400	0	0	40,400	0	0	0	0	0	40,400	0	0	0	0	02/15/2031
3133TS-F2-4	FHR 2303 CK - CMO/RMBS	01/01/2025	Paydown		20,601	0	0	20,601	0	0	0	0	0	20,601	0	0	0	0	04/15/2031
3138A6-KV-1	FN AH4807 - RMBS	01/01/2025	Paydown		241,428	0	0	241,428	0	0	0	0	0	241,428	0	0	0	0	02/01/2026
31395K-NE-9	FHR 2907 ZE - CMO/RMBS	01/01/2025	Paydown		20,322	0	0	20,322	0	0	0	0	0	20,322	0	0	0	0	12/15/2034
31416X-FJ-4	FN AB1968 - RMBS	01/01/2025	Paydown		124,665	0	0	124,665	0	0	0	0	0	124,665	0	0	0	0	12/01/2040
31418W-PP-9	FN AD8529 - RMBS	01/01/2025	Paydown		201,956	0	0	201,956	0	0	0	0	0	201,956	0	0	0	0	08/01/2040
375558-AU-7	GILEAD SCIENCES INC	03/31/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	390,500	12/01/2021
375558-BD-4	GILEAD SCIENCES INC	03/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	565,250	03/01/2046
713448-DD-7	PEPSICO INC	03/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	453,900	04/14/2046
76110H-MF-3	RALI 2003-QS20 M1 - RMBS	06/01/2025	Maturity @ 100.00		(11,345)	0	0	0	0	0	0	0	0	0	0	(11,345)	(11,345)	0	11/04/2026
911312-BW-5	UNITED PARCEL SERVICE INC	03/31/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	2,141,200	04/01/2050
912810-FF-0	UNITED STATES TREASURY	06/01/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	191,169	11/15/2028
912810-RZ-3	UNITED STATES TREASURY	03/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	266,434	11/15/2047
G9101W-AA-9	TRITAX BIG BOX REIT PLC SENIOR CORP_BND	12/11/2025	LR-19SP		1,962,752	2,259,462	1,864,011	0	0	29,850	0	29,850	0	1,962,752	0	0	0	76,936	12/14/2031
G9101W-AC-5	TRITAX BIG BOX REIT PLC SENIOR CORP_BND	12/26/2025	AGL-CRT5P		531,402	730,419	483,457	576,603	0	19,084	0	19,084	(5,081)	531,402	0	0	0	12,861	11/27/2033
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					6,442,966	6,489,881	5,325,304	4,536,532	0	49,422	0	49,422	(5,081)	6,454,572	0	(11,606)	(11,606)	7,436,177	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					16,678,718,602	16,615,068,510	17,083,903,765	14,785,716,537	2,679,516	39,924,961	9,027,313	33,577,164	26,777,977	16,949,662,679	18,708,317	(453,619,318)	(434,911,001)	446,928,387	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 4					16,678,718,602	16,615,068,510	17,083,903,765	14,785,716,537	2,679,516	39,924,961	9,027,313	33,577,164	26,777,977	16,949,662,679	18,708,317	(453,619,318)	(434,911,001)	446,928,387	XXX
0509999998. Total - issuer credit obligations - Part 5					3,691,693,268	2,014,614,037	3,721,894,489	0	0	10,902,163	0	10,902,163	0	3,732,797,118	472	(41,200,744)	(41,200,272)	48,814,350	XXX
0509999999. Total - issuer credit obligations					20,370,411,870	18,629,682,547	20,805,798,254	14,785,716,537	2,679,516	50,827,124	9,027,313	44,479,327	26,777,977	20,682,459,797	18,708,789	(494,820,062)	(476,111,273)	495,742,737	XXX
36176D-KS-1	GN 762905 - RMBS	06/01/2025	Paydown		7,846	7,846	8,386	8,486	0	(640)	0	(640)	0	7,846	0	0	0	104	04/15/2041
36179N-JE-9	G2 MA1161 - RMBS	06/01/2025	Paydown		6,168	6,168	6,778	6,792	0	(624)	0	(624)	0	6,168	0	0	0	99	07/20/2043
36179N-Q8-4	G2 MA1379 - RMBS	06/01/2025	Paydown		9,133	9,133	10,032	10,021	0	(887)	0	(887)	0	9,133	0	0	0	131	10/20/2043
36183S-BQ-3	GN AK8147 - RMBS	06/01/2025	Paydown		11,805	11,805	12,034	11,966	0	(161)	0	(161)	0	11,805	0	0	0	104	01/15/2045
36200K-2B-2	GN 603870 - RMBS	06/01/2025	Paydown		2,208	2,208	2,251	2,231	0	(23)	0	(23)	0	2,208	0	0	0	42	01/15/2033
36200M-TM-5	GN 604556 - RMBS	06/01/2025	Paydown		1,779	1,779	1,731	1,745	0	35	0	35	0	1,779	0	0	0	28	08/15/2033
36200U-BX-2	GN 572554 - RMBS	06/01/2025	Paydown		2,048	2,048	2,091	2,064	0	(16)	0	(16)	0	2,048	0	0	0	34	09/15/2031
36201C-JY-1	GN 579079 - RMBS	06/01/2025	Paydown		16,314	16,314	16,765	16,496	0	(182)	0	(182)	0	16,314	0	0	0	289	12/15/2031
36201D-A7-7	GN 579730 - RMBS	06/01/2025	Paydown		115	115	117	116	0	(1)	0	(1)	0	115	0	0	0	2	08/15/2032
36201L-EW-0	GN 586149 - RMBS	06/01/2025	Paydown		439	439	15,150	430	0	8	0	8	0	439	0	0	0	8	07/15/2034
36201L-JA-3	GN 586257 - RMBS	06/01/2025	Paydown		101	101	103	102	0	(1)	0	(1)	0	101	0	0	0	2	10/15/2034
36201L-S6-2	GN 586541 - RMBS	06/01/2025	Paydown		386	386	387	385	0	0	0	0	0	386	0	0	0	8	03/15/2032
36202C-2J-1	G2 002577 - RMBS	06/01/2025	Paydown		203	203	201	202	0	1	0	1	0	203	0	0	0	4	04/20/2028
36202C-3M-3	G2 002604 - RMBS	06/01/2025	Paydown		146	146	148	146	0	0	0	0	0	146	0	0	0	3	06/20/2028
36202C-5D-1	G2 002644 - RMBS	06/01/2025	Paydown		195	195	194	194	0	1	0	1	0	195	0	0	0	4	09/20/2028
36202C-5F-6	G2 002646 - RMBS	06/01/2025	Paydown		525	525	525	523	0	2	0	2	0	525	0	0	0	12	09/20/2028
36202C-6J-7	G2 002673 - RMBS	06/01/2025	Paydown		246	246	248	246	0	0	0	0	0	246	0	0	0	5	11/20/2028
36202C-6Y-4	G2 002687 - RMBS	06/01/2025	Paydown		390	390	384	387	0	3	0	3	0	390	0	0	0	7	12/20/2028
36202C-SM-6	G2 002324 - RMBS	06/01/2025	Paydown		59	59	60	59	0	0	0	0	0	59	0	0	0	1	11/20/2026
36202C-UB-7	G2 002378 - RMBS	06/01/2025	Paydown		46	46	45	45	0	0	0	0	0	46	0	0	0	1	02/20/2027
36202C-VZ-3	G2 002432 - RMBS	06/01/2025	Paydown		120	120	120	119	0	0	0	0	0	120	0	0	0	3	05/20/2027
36202C-WS-8	G2 002457 - RMBS	06/01/2025	Paydown		175	175	178	175	0	0	0	0	0	175	0	0	0	4	07/20/2027
36202D-AN-1	G2 002713 - RMBS	06/01/2025	Paydown		4,561	4,561	4,505	4,531	0	30	0	30	0	4,561	0	0	0	73	02/20/2029
36202D-CE-9	G2 002769 - RMBS	06/01/2025	Paydown		302	302	304	302	0	0	0	0	0	302	0	0	0	7	06/20/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-CV-1	G2 002784 - RMBS	06/01/2025	Paydown		83	83	82	82	0	0	0	0	0	83	0	0	0	2	07/20/2029
36202D-D6-5	G2 002825 - RMBS	06/01/2025	Paydown		209	209	208	208	0	1	0	1	0	209	0	0	0	5	10/20/2029
36202D-DC-2	G2 002799 - RMBS	06/01/2025	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	08/20/2029
36202D-E2-3	G2 002853 - RMBS	06/01/2025	Paydown		249	249	247	247	0	1	0	1	0	249	0	0	0	6	12/20/2029
36202D-E3-1	G2 002854 - RMBS	06/01/2025	Paydown		180	180	183	181	0	(1)	0	(1)	0	180	0	0	0	4	12/20/2029
36202D-EL-1	G2 002839 - RMBS	06/01/2025	Paydown		370	370	369	369	0	1	0	1	0	370	0	0	0	9	11/20/2029
36202D-F2-2	G2 002885 - RMBS	06/01/2025	Paydown		102	102	105	103	0	(1)	0	(1)	0	102	0	0	0	3	02/20/2030
36202D-G9-6	G2 002924 - RMBS	06/01/2025	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	1	05/20/2030
36202D-GE-5	G2 002897 - RMBS	06/01/2025	Paydown		499	499	501	499	0	0	0	0	0	499	0	0	0	11	03/20/2030
36202D-JB-8	G2 002958 - RMBS	06/01/2025	Paydown		493	493	498	494	0	(1)	0	(1)	0	493	0	0	0	9	08/20/2030
36202D-JS-1	G2 002973 - RMBS	06/01/2025	Paydown		1,791	1,791	1,780	1,782	0	9	0	9	0	1,791	0	0	0	48	09/20/2030
36202D-KX-8	G2 003010 - RMBS	06/01/2025	Paydown		300	300	300	299	0	1	0	1	0	300	0	0	0	6	12/20/2030
36202D-LE-9	G2 003025 - RMBS	06/01/2025	Paydown		730	730	723	725	0	5	0	5	0	730	0	0	0	14	01/20/2031
36202D-M5-7	G2 003080 - RMBS	06/01/2025	Paydown		1,759	1,759	1,751	1,752	0	8	0	8	0	1,759	0	0	0	33	05/20/2031
36202D-MA-6	G2 003053 - RMBS	06/01/2025	Paydown		660	660	658	658	0	2	0	2	0	660	0	0	0	13	03/20/2031
36202D-MR-9	G2 003068 - RMBS	06/01/2025	Paydown		1,218	1,218	1,212	1,213	0	5	0	5	0	1,218	0	0	0	28	04/20/2031
36202D-NM-9	G2 003096 - RMBS	06/01/2025	Paydown		2,680	2,680	2,626	2,647	0	33	0	33	0	2,680	0	0	0	49	06/20/2031
36202D-PD-7	G2 003120 - RMBS	06/01/2025	Paydown		3,577	3,577	3,596	3,580	0	(3)	0	(3)	0	3,577	0	0	0	68	08/20/2031
36202D-QZ-7	G2 003172 - RMBS	06/01/2025	Paydown		2,476	2,476	2,470	2,468	0	8	0	8	0	2,476	0	0	0	44	12/20/2031
36202D-TE-1	G2 003249 - RMBS	06/01/2025	Paydown		8,771	8,771	8,747	8,746	0	25	0	25	0	8,771	0	0	0	144	06/20/2032
36202F-WA-0	G2 005141 - RMBS	06/01/2025	Paydown		22,705	22,705	24,872	25,128	0	(2,423)	0	(2,423)	0	22,705	0	0	0	295	08/20/2041
36205R-XM-4	GN 398584 - RMBS	06/01/2025	Paydown		457	457	461	457	0	0	0	0	0	457	0	0	0	10	06/15/2029
36206F-U8-3	GN 410207 - RMBS	06/01/2025	Paydown		149	149	148	148	0	0	0	0	0	149	0	0	0	3	11/15/2025
36206U-3P-2	GN 422106 - RMBS	06/01/2025	Paydown		337	337	337	336	0	1	0	1	0	337	0	0	0	7	10/15/2029
36206V-5Q-6	GN 423055 - RMBS	06/01/2025	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	06/15/2027
36207B-3P-3	GN 427506 - RMBS	06/01/2025	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	0	04/15/2026
36207G-DK-2	GN 431306 - RMBS	06/01/2025	Paydown		274	274	274	273	0	1	0	1	0	274	0	0	0	29	09/15/2026
36208S-W5-7	GN 459768 - RMBS	06/01/2025	Paydown		47	47	46	47	0	0	0	0	0	47	0	0	0	1	11/15/2028
36208V-6R-1	GN 462680 - RMBS	06/01/2025	Paydown		113	113	111	112	0	1	0	1	0	113	0	0	0	2	04/15/2028
36209A-E4-8	GN 465555 - RMBS	06/01/2025	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	09/15/2028
36209C-CQ-7	GN 467279 - RMBS	06/01/2025	Paydown		121	121	117	120	0	1	0	1	0	121	0	0	0	2	10/15/2028
36209F-Y9-4	GN 470636 - RMBS	06/01/2025	Paydown		185	185	183	184	0	1	0	1	0	185	0	0	0	4	07/15/2029
36209H-ZG-3	GN 472443 - RMBS	06/01/2025	Paydown		2,373	2,373	2,351	2,361	0	12	0	12	0	2,373	0	0	0	42	12/15/2028
36209S-3T-6	GN 480610 - RMBS	06/01/2025	Paydown		170	170	164	168	0	2	0	2	0	170	0	0	0	3	10/15/2028
36209T-6M-6	GN 481576 - RMBS	06/01/2025	Paydown		736	736	735	734	0	1	0	1	0	736	0	0	0	8	10/15/2028
36209T-X7-9	GN 481402 - RMBS	06/01/2025	Paydown		46	46	45	46	0	1	0	1	0	46	0	0	0	1	12/15/2028
3620A5-BF-5	GN 719238 - RMBS	06/01/2025	Paydown		55,384	55,384	56,426	57,438	0	(2,054)	0	(2,054)	0	55,384	0	0	0	965	07/15/2040
36210A-SS-7	GN 486629 - RMBS	06/01/2025	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	10/15/2028
36210A-XZ-5	GN 486796 - RMBS	06/01/2025	Paydown		72	72	71	71	0	0	0	0	0	72	0	0	0	1	12/15/2028
36210B-P5-8	GN 487444 - RMBS	06/01/2025	Paydown		956	956	930	937	0	19	0	19	0	956	0	0	0	17	03/15/2029
36210B-PY-5	GN 487439 - RMBS	06/01/2025	Paydown		7,755	7,755	7,562	7,664	0	92	0	92	0	7,755	0	0	0	131	03/15/2029
36210B-QN-8	GN 487461 - RMBS	06/01/2025	Paydown		4,146	4,146	4,035	4,098	0	48	0	48	0	4,146	0	0	0	73	04/15/2029
36210B-QV-0	GN 487468 - RMBS	06/01/2025	Paydown		620	620	604	614	0	7	0	7	0	620	0	0	0	11	04/15/2029
36210J-LF-3	GN 493626 - RMBS	06/01/2025	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	11/15/2028
36210N-NC-9	GN 497287 - RMBS	06/01/2025	Paydown		2,027	2,027	2,024	2,021	0	5	0	5	0	2,027	0	0	0	36	12/15/2028
36210Q-ZP-0	GN 499450 - RMBS	06/01/2025	Paydown		174	174	172	173	0	1	0	1	0	174	0	0	0	3	04/15/2029
36211E-HC-5	GN 510627 - RMBS	06/01/2025	Paydown		2,995	2,995	2,837	2,688	0	307	0	307	0	2,995	0	0	0	44	02/15/2035
36211E-PZ-5	GN 510840 - RMBS	06/01/2025	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	12/15/2029
36211E-UM-8	GN 510988 - RMBS	06/01/2025	Paydown		1,050	1,050	1,039	1,045	0	4	0	4	0	1,050	0	0	0	21	06/15/2029
36211L-W5-7	GN 516468 - RMBS	06/01/2025	Paydown		41	41	42	41	0	0	0	0	0	41	0	0	0	1	03/15/2030
36211W-ZZ-4	GN 525560 - RMBS	06/01/2025	Paydown		159	159	159	159	0	0	0	0	0	159	0	0	0	4	01/15/2030
36212B-MB-6	GN 528754 - RMBS	06/01/2025	Paydown		490	490	494	490	0	0	0	0	0	490	0	0	0	11	05/15/2030
36212Q-XN-5	GN 540785 - RMBS	06/01/2025	Paydown		1,565	1,565	1,571	1,563	0	2	0	2	0	1,565	0	0	0	34	10/15/2030
36212V-CT-4	GN 544682 - RMBS	06/01/2025	Paydown		834	834	838	833	0	1	0	1	0	834	0	0	0	18	01/15/2031
36213E-K2-1	GN 552113 - RMBS	06/01/2025	Paydown		1,770	1,770	1,777	1,768	0	2	0	2	0	1,770	0	0	0	39	10/15/2031
36213T-2M-4	GN 564280 - RMBS	06/01/2025	Paydown		2,378	2,378	2,388	2,376	0	2	0	2	0	2,378	0	0	0	52	08/15/2031
36225A-2B-5	GN 780770 - RMBS	06/01/2025	Paydown		56	56	54	55	0	1	0	1	0	56	0	0	0	1	04/15/2028
36225B-C8-9	GN 780995 - RMBS	06/01/2025	Paydown		194	194	192	193	0	1	0	1	0	194	0	0	0	4	12/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36225B-KU-1	GN 781207 - RMBS	06/01/2025	Paydown		228	228	235	231	0	(3)	0	(3)	0	228	0	0	0	5	08/15/2030
36296K-PH-9	GN 693524 - RMBS	06/01/2025	Paydown		3,565	3,565	3,919	3,897	0	(332)	0	(332)	0	3,565	0	0	0	57	07/15/2038
38374J-SN-7	GNR 2004-082 ZL - CMO/RMBS	06/01/2025	Paydown		367,614	367,614	355,031	360,114	0	7,500	0	7,500	0	367,614	0	0	0	5,692	10/20/2034
38374J-XF-8	GNR 2004-090 ZB - CMO/RMBS	06/01/2025	Paydown		345,280	345,280	326,996	335,840	0	9,440	0	9,440	0	345,280	0	0	0	3,098	10/16/2034
38374V-Q5-1	GNR 2009-050 KP - CMO/RMBS	06/01/2025	Paydown		1,100	1,100	1,154	1,104	0	(4)	0	(4)	0	1,100	0	0	0	15	06/20/2039
38375L-MN-7	GNR 2007-061 MZ - CMO/RMBS	06/01/2025	Paydown		54,773	54,773	51,823	53,450	0	1,323	0	1,323	0	54,773	0	0	0	859	10/20/2037
38376U-TN-9	GNR 2017-077 CZ - CMO/RMBS	04/18/2025	Various		0	0	0	(21)	0	21	0	21	0	0	0	0	0	0	05/20/2047
38376V-TQ-0	GNR 2010-021 ND - CMO/RMBS	06/01/2025	Paydown		92,861	92,861	90,656	91,863	0	1,277	0	1,277	0	92,861	0	0	0	36,532	02/20/2040
38377N-P6-5	GNR 2010-164 KZ - CMO/RMBS	06/01/2025	Paydown		660,628	660,628	608,568	640,292	0	20,336	0	20,336	0	660,628	0	0	0	8,353	12/20/2040
38377Q-PN-1	GNR 2011-029 DZ - CMO/RMBS	06/01/2025	Paydown		278,023	278,023	264,946	273,657	0	4,366	0	4,366	0	278,023	0	0	0	2,155	02/16/2041
38377Q-X8-5	GNR 2011-045 LB - CMO/RMBS	06/01/2025	Paydown		328,806	328,806	315,603	323,020	0	7,524	0	7,524	0	328,806	0	0	0	132,516	03/20/2041
38377T-WR-8	GNR 2011-017 JZ - CMO/RMBS	04/18/2025	Various		0	0	0	170	0	(170)	0	(170)	0	0	0	0	0	0	02/20/2041
38377U-JD-1	GNR 2011-040 ZK - CMO/RMBS	06/01/2025	Paydown		141,126	141,126	131,217	137,306	0	3,820	0	3,820	0	141,126	0	0	0	1,008	03/16/2041
38377U-Q9-2	GNR 2011-048 ZB - CMO/RMBS	06/01/2025	Paydown		358,080	358,080	331,138	343,915	0	14,165	0	14,165	0	358,080	0	0	0	2,632	04/20/2041
38377V-PX-8	GNR 2011-061 CZ - CMO/RMBS	06/01/2025	Paydown		250,591	250,591	233,652	241,277	0	9,314	0	9,314	0	250,591	0	0	0	3,358	04/20/2041
38378F-JH-4	GNR 2013-006 Z - CMO/RMBS	04/18/2025	Various		0	0	0	98	0	(98)	0	(98)	0	0	0	0	0	0	01/20/2043
38378U-E7-8	GNR 2013-144 EL - CMO/RMBS	04/18/2025	Various		0	0	0	1,200	0	(1,200)	0	(1,200)	0	0	0	0	0	0	05/20/2043
38379F-L6-4	GNR 2015-175 Z - CMO/RMBS	04/18/2025	Various		0	0	0	(11)	0	(1,326)	0	(1,326)	0	0	0	0	0	48,429	11/16/2045
38379H-6K-6	GNR 2015-014 Z - CMO/RMBS	06/01/2025	Paydown		1,554,147	1,554,147	1,615,358	1,578,561	0	(37,796)	0	(37,796)	0	1,554,147	0	0	0	887,511	12/20/2044
38379M-W6-7	GNR 2015-134 LZ - CMO/RMBS	04/18/2025	Various		0	0	0	(31)	0	(8,270)	0	(8,270)	0	0	0	0	0	121,779	09/20/2045
38379N-QG-0	GNR 2015-105 CZ - CMO/RMBS	06/01/2025	Paydown		817,518	817,518	817,134	816,601	0	917	0	917	0	817,518	0	0	0	8,429	07/20/2045
38379Q-PV-1	GNR 2015-124 VZ - CMO/RMBS	06/01/2025	Paydown		792,011	792,011	781,867	787,503	0	4,508	0	4,508	0	792,011	0	0	0	5,139	09/20/2045
38379V-WT-7	GNR 2016-038 DZ - CMO/RMBS	04/18/2025	Various		0	0	0	283	0	4,820	0	4,820	0	0	0	0	0	71,804	02/20/2046
38379X-XQ-8	GNR 2016-101 LN - CMO/RMBS	06/01/2025	Paydown		57,849	57,849	60,091	60,691	0	(2,842)	0	(2,842)	0	57,849	0	0	0	542	07/20/2046
38380A-KK-2	GNR 2016-116 DZ - CMO/RMBS	04/28/2025	GOLDMAN SACHS & CO.		364,208	497,312	457,305	470,171	0	740	0	740	0	470,911	0	(106,703)	(106,703)	4,942	09/20/2046
911760-MV-5	VENDE 1999-2 1Z - CMO/RMBS	06/01/2025	Paydown		54,868	54,868	55,619	55,186	0	(319)	0	(319)	0	54,868	0	0	0	980	05/15/2029
36176D-KS-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 762	12/01/2025	PAYDOWN		18,406	18,406	19,671	19,872	0	(1,466)	0	(1,466)	0	18,406	0	0	0	261	04/15/2041
36179N-JE-9	GOVERNMENT NATIONAL MORTGAGE A POOL# MA1	12/01/2025	PAYDOWN		16,547	16,547	18,181	18,149	0	(1,603)	0	(1,603)	0	16,547	0	0	0	277	07/20/2043
36179N-Q8-4	GOVERNMENT NATIONAL MORTGAGE A POOL# MA1	12/01/2025	PAYDOWN		17,119	17,119	18,804	18,738	0	(1,619)	0	(1,619)	0	17,119	0	0	0	219	10/20/2043
36183S-BQ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# AK8	12/01/2025	PAYDOWN		12,019	12,019	12,252	12,179	0	(159)	0	(159)	0	12,019	0	0	0	105	01/15/2045
36200K-2B-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 603	12/01/2025	PAYDOWN		4,127	4,127	4,207	4,166	0	(38)	0	(38)	0	4,127	0	0	0	44	01/15/2033
36200M-TM-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 604	12/01/2025	PAYDOWN		2,684	2,684	2,610	2,635	0	49	0	49	0	2,684	0	0	0	37	08/15/2033
36200U-BX-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 572	12/01/2025	PAYDOWN		1,741	1,741	1,777	1,754	0	(13)	0	(13)	0	1,741	0	0	0	33	09/15/2031
36201C-JY-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 579	12/01/2025	PAYDOWN		2,361	2,361	2,427	2,390	0	(29)	0	(29)	0	2,361	0	0	0	48	12/15/2031
36201D-A7-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 579	12/01/2025	PAYDOWN		86	86	88	87	0	(1)	0	(1)	0	86	0	0	0	2	08/15/2032
36201E-EW-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 586	12/01/2025	PAYDOWN		454	454	15,687	446	0	9	0	9	0	454	0	0	0	9	07/15/2034
36201L-JA-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 586	12/01/2025	PAYDOWN		74	74	75	75	0	(1)	0	(1)	0	74	0	0	0	1	10/15/2034
36201L-S6-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 586	12/01/2025	PAYDOWN		401	401	403	401	0	0	0	0	0	401	0	0	0	9	03/15/2032
36202C-2J-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		196	196	194	195	0	1	0	1	0	196	0	0	0	3	04/20/2028
36202C-3M-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		133	133	135	133	0	0	0	0	0	133	0	0	0	3	06/20/2028
36202C-5D-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		173	173	172	172	0	1	0	1	0	173	0	0	0	3	09/20/2028
36202C-5F-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		659	659	658	657	0	2	0	2	0	659	0	0	0	11	09/20/2028
36202C-6J-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		222	222	223	222	0	0	0	0	0	222	0	0	0	4	11/20/2028
36202C-6Y-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		283	283	279	281	0	2	0	2	0	283	0	0	0	5	12/20/2028
36202C-SM-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		28	28	29	28	0	0	0	0	0	28	0	0	0	1	11/20/2026
36202C-UB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		44	44	43	44	0	0	0	0	0	44	0	0	0	1	02/20/2027
36202C-VZ-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		89	89	89	89	0	0	0	0	0	89	0	0	0	2	05/20/2027
36202C-WS-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		152	152	155	153	0	0	0	0	0	152	0	0	0	3	07/20/2027
36202D-AN-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		4,353	4,353	4,299	4,326	0	27	0	27	0	4,353	0	0	0	75	02/20/2029
36202D-CE-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		228	228	229	228	0	0	0	0	0	228	0	0	0	5	06/20/2029
36202D-CV-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		86	86	85	86	0	0	0	0	0	86	0	0	0	2	07/20/2029
36202D-D6-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		207	207	206	206	0	1	0	1	0	207	0	0	0	5	10/20/2029
36202D-DC-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	08/20/2029
36202D-E2-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		210	210	208	209	0	1	0	1	0	210	0	0	0	4	12/20/2029
36202D-E3-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		275	275	280	276	0	(1)	0	(1)	0	275	0	0	0	6	12/20/2029
36202D-EL-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		390	390	388	388	0	1	0	1	0	390	0	0	0	9	11/20/2029
36202D-F2-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		107	107	110	108	0	(1)	0	(1)	0	107	0	0	0	3	02/20/2030
36202D-G9-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		51	51	52	51	0	0	0	0	0	51	0	0	0	1	05/20/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-GE-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		432	432	434	431	0	0	0	0	0	432	0	0	0	10	03/20/2030
36202D-JB-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		250	250	252	250	0	0	0	0	0	250	0	0	0	6	08/20/2030
36202D-JS-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 002	12/01/2025	PAYDOWN		1,335	1,335	1,327	1,328	0	7	0	7	0	1,335	0	0	0	32	09/20/2030
36202D-KX-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 003	12/01/2025	PAYDOWN		273	273	273	272	0	1	0	1	0	273	0	0	0	6	12/20/2030
36202D-LE-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 003	12/01/2025	PAYDOWN		720	720	713	715	0	4	0	4	0	720	0	0	0	14	01/20/2031
36202D-M5-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 003	12/01/2025	PAYDOWN		1,620	1,620	1,613	1,613	0	7	0	7	0	1,620	0	0	0	32	05/20/2031
36202D-MA-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 003	12/01/2025	PAYDOWN		821	821	820	819	0	2	0	2	0	821	0	0	0	15	03/20/2031
36202D-MR-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 003	12/01/2025	PAYDOWN		948	948	944	944	0	4	0	4	0	948	0	0	0	18	04/20/2031
36202D-NM-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 003	12/01/2025	PAYDOWN		1,847	1,847	1,810	1,825	0	22	0	22	0	1,847	0	0	0	38	06/20/2031
36202D-PD-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 003	12/01/2025	PAYDOWN		3,064	3,064	3,080	3,066	0	(2)	0	(2)	0	3,064	0	0	0	52	08/20/2031
36202D-QZ-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 003	12/01/2025	PAYDOWN		2,582	2,582	2,575	2,573	0	8	0	8	0	2,582	0	0	0	46	12/20/2031
36202D-TE-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 003	12/01/2025	PAYDOWN		8,855	8,855	8,832	8,830	0	25	0	25	0	8,855	0	0	0	156	06/20/2032
36202F-WA-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 005	12/01/2025	PAYDOWN		18,534	18,534	20,303	20,474	0	(1,940)	0	(1,940)	0	18,534	0	0	0	244	08/20/2041
36205R-XM-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 398	12/01/2025	PAYDOWN		475	475	480	475	0	0	0	0	0	475	0	0	0	10	06/15/2029
36206F-U8-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 410	08/01/2025	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	11/15/2025
36206U-3P-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 422	12/01/2025	PAYDOWN		350	350	351	350	0	1	0	1	0	350	0	0	0	8	10/15/2029
36206V-5Q-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 423	10/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/15/2027
36207B-3P-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 427	12/01/2025	PAYDOWN		28	28	27	28	0	0	0	0	0	28	0	0	0	1	04/15/2026
36207G-DK-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 431	07/01/2025	PAYDOWN		600	600	600	598	0	2	0	2	0	600	0	0	0	4	09/15/2026
36208S-W5-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 459	12/01/2025	PAYDOWN		49	49	48	49	0	0	0	0	0	49	0	0	0	1	11/15/2028
36208V-6R-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 462	12/01/2025	PAYDOWN		117	117	115	116	0	1	0	1	0	117	0	0	0	2	04/15/2028
36209A-E4-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 465	12/01/2025	PAYDOWN		65	65	63	64	0	1	0	1	0	65	0	0	0	1	09/15/2028
36209C-CQ-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 467	12/01/2025	PAYDOWN		125	125	121	124	0	1	0	1	0	125	0	0	0	2	10/15/2028
36209F-Y9-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 470	12/01/2025	PAYDOWN		191	191	189	190	0	1	0	1	0	191	0	0	0	4	07/15/2029
36209H-ZG-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 472	12/01/2025	PAYDOWN		2,464	2,464	2,442	2,453	0	11	0	11	0	2,464	0	0	0	43	12/15/2028
36209S-3T-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 480	12/01/2025	PAYDOWN		171	171	165	169	0	2	0	2	0	171	0	0	0	3	10/15/2028
36209T-6M-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 481	12/01/2025	PAYDOWN		146	146	146	146	0	0	0	0	0	146	0	0	0	3	10/15/2028
36209T-X7-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 481	12/01/2025	PAYDOWN		49	49	47	48	0	0	0	0	0	49	0	0	0	1	12/15/2028
3620A5-BF-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 719	12/01/2025	PAYDOWN		14,473	14,473	14,746	14,986	0	(513)	0	(513)	0	14,473	0	0	0	171	07/15/2040
36210A-SS-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 486	12/01/2025	PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	10/15/2028
36210A-XZ-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 486	12/01/2025	PAYDOWN		77	77	76	76	0	0	0	0	0	77	0	0	0	1	12/15/2028
36210B-P5-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 487	12/01/2025	PAYDOWN		987	987	961	970	0	18	0	18	0	987	0	0	0	17	03/15/2029
36210B-PY-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 487	12/01/2025	PAYDOWN		2,031	2,031	1,981	2,009	0	23	0	23	0	2,031	0	0	0	36	03/15/2029
36210B-QN-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 487	12/01/2025	PAYDOWN		4,283	4,283	4,168	4,238	0	44	0	44	0	4,283	0	0	0	75	04/15/2029
36210B-QV-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 487	12/01/2025	PAYDOWN		640	640	623	634	0	6	0	6	0	640	0	0	0	11	04/15/2029
36210J-LF-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 493	12/01/2025	PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	0	11/15/2028
36210N-NC-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 497	12/01/2025	PAYDOWN		2,093	2,093	2,091	2,088	0	6	0	6	0	2,093	0	0	0	37	12/15/2028
36210Q-ZP-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 499	12/01/2025	PAYDOWN		181	181	178	180	0	1	0	1	0	181	0	0	0	3	04/15/2029
36211E-HC-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 510	12/01/2025	PAYDOWN		3,079	3,079	2,915	2,788	0	291	0	291	0	3,079	0	0	0	45	02/15/2035
36211E-PZ-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 510	12/01/2025	PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	0	12/15/2029
36211E-UM-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 510	12/01/2025	PAYDOWN		1,041	1,041	1,031	1,037	0	4	0	4	0	1,041	0	0	0	21	06/15/2029
36211L-W5-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 516	12/01/2025	PAYDOWN		43	43	44	43	0	0	0	0	0	43	0	0	0	1	03/15/2030
36211W-ZZ-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 525	12/01/2025	PAYDOWN		166	166	166	165	0	0	0	0	0	166	0	0	0	4	01/15/2030
36212B-MB-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 528	12/01/2025	PAYDOWN		528	528	532	527	0	1	0	1	0	528	0	0	0	12	05/15/2030
36212Q-XN-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 540	12/01/2025	PAYDOWN		1,628	1,628	1,635	1,626	0	2	0	2	0	1,628	0	0	0	36	10/15/2030
36212V-CT-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 544	12/01/2025	PAYDOWN		868	868	872	867	0	1	0	1	0	868	0	0	0	19	01/15/2031
36213E-K2-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 552	12/01/2025	PAYDOWN		1,842	1,842	1,849	1,839	0	2	0	2	0	1,842	0	0	0	41	10/15/2031
36213T-2M-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 564	12/01/2025	PAYDOWN		2,475	2,475	2,485	2,472	0	3	0	3	0	2,475	0	0	0	55	08/15/2031
36225A-2B-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 780	12/01/2025	PAYDOWN		44	44	43	44	0	0	0	0	0	44	0	0	0	1	04/15/2028
36225B-C8-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 780	12/01/2025	PAYDOWN		181	181	179	180	0	1	0	1	0	181	0	0	0	4	12/15/2028
36225B-KU-1	GOVERNMENT NATIONAL MORTGAGE A POOL# 781	12/01/2025	PAYDOWN		186	186	192	188	0	(2)	0	(2)	0	186	0	0	0	4	08/15/2030
36296K-PH-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 693	12/01/2025	PAYDOWN		3,673	3,673	4,038	4,003	0	(330)	0	(330)	0	3,673	0	0	0	59	07/15/2038
38374J-SN-7	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	PAYDOWN		297,356	297,356	287,178	291,518	0	5,838	0	5,838	0	297,356	0	0	0	4,307	10/20/2034
38374J-XF-8	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	PAYDOWN		328,672	328,672	311,267	0	0	8,544	0	8,544	0	328,672	0	0	0	4,507	10/16/2034
38374V-Q5-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	PAYDOWN		1,113	1,113	1,168	1,115	0	(2)	0	(2)	0	1,113	0	0	0	14	06/20/2039
38375L-MN-7	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	PAYDOWN		63,243	63,243	59,837	61,769	0	1,474	0	1,474	0	63,243	0	0	0	996	10/20/2037
38376V-TQ-0	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	08/01/2025	PAYDOWN		28,675	28,675	27,994	0	0	299	0	299	0	28,675	0	0	0	171	02/20/2040
38376V-TQ-0	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	08/01/2025	SECURITY WITHDRAW		1,522,510	1,539,455	1,502,893	0	0	55	0	55	0	1,523,484	0	(974)	(974)	11,546	02/20/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38377N-P6-5	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	PAYDOWN		645,662	645,662	594,781	626,259	0	19,403	0	19,403	0	645,662	0	0	0	7,717	12/20/2040
38377Q-PN-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	PAYDOWN		277,108	277,108	264,074	0	0	5,571	0	5,571	0	277,108	0	0	0	3,280	02/16/2041
38377Q-X8-5	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	08/01/2025	PAYDOWN		106,890	106,890	102,598	0	0	1,904	0	1,904	0	106,890	0	0	0	617	03/20/2041
38377Q-X8-5	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	08/01/2025	SECURITY WITHDRAW		5,518,024	5,588,648	5,364,229	0	0	355	0	355	0	5,489,452	0	28,572	28,572	41,915	03/20/2041
38377U-JD-1	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	PAYDOWN		121,606	121,606	113,067	0	0	4,942	0	4,942	0	121,606	0	0	0	1,596	03/16/2041
38377U-Q9-2	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	PAYDOWN		354,465	354,465	327,795	0	0	13,871	0	13,871	0	354,465	0	0	0	4,632	04/20/2041
38377V-PX-8	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM	12/01/2025	PAYDOWN		278,662	278,662	259,826	268,552	0	10,110	0	10,110	0	278,662	0	0	0	3,627	04/20/2041
38379F-L6-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	07/22/2025	MORGAN STANLEY & CO LLC		2,393,692	2,795,681	2,840,445	0	0	(102)	0	(102)	0	2,816,191	0	(422,499)	(422,499)	14,677	11/16/2045
38379H-6K-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	08/01/2025	PAYDOWN		541,340	541,340	562,661	0	0	(10,382)	0	(10,382)	0	541,340	0	0	0	3,036	12/20/2044
38379H-6K-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	08/01/2025	SECURITY WITHDRAW		40,762,216	42,994,127	44,687,468	0	0	(3,591)	0	(3,591)	0	43,815,076	0	(3,052,860)	(3,052,860)	286,628	12/20/2044
38379M-W6-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	07/22/2025	MORGAN STANLEY & CO LLC		6,391,013	7,030,032	7,271,718	0	0	(545)	0	(545)	0	7,125,318	0	(734,305)	(734,305)	36,908	09/20/2045
38379N-QG-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	PAYDOWN		739,865	739,865	739,517	739,030	0	835	0	835	0	739,865	0	0	0	6,755	07/20/2045
38379Q-PV-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	PAYDOWN		1,161,660	1,161,660	1,146,782	0	0	6,641	0	6,641	0	1,161,660	0	0	0	11,622	09/20/2045
38379V-WT-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	07/22/2025	MORGAN STANLEY & CO LLC		3,539,049	4,828,891	4,634,860	0	0	242	0	242	0	4,711,552	0	(1,172,503)	(1,172,503)	21,730	02/20/2046
38379X-XQ-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	12/01/2025	PAYDOWN		58,925	58,925	61,208	61,824	0	(2,899)	0	(2,899)	0	58,925	0	0	0	433	07/20/2046
38380A-KK-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	07/22/2025	MORGAN STANLEY & CO LLC		1,565,370	2,129,641	1,959,240	2,019,663	0	(16,522)	0	(16,522)	0	2,003,141	0	(437,771)	(437,771)	9,583	09/20/2046
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					73,593,027	78,940,733	80,037,626	11,032,178	0	70,307	0	70,307	0	79,492,071	0	(5,899,043)	(5,899,043)	1,828,077	XXX
36194S-PD-4	GN AU4920 - RMBS	06/01/2025	Paydown		170,150	170,150	172,357	171,083	0	(934)	0	(934)	0	170,150	0	0	0	1,502	09/15/2041
38376G-A4-2	GNR 2011-010 Z - CMBS	06/01/2025	Paydown		497,402	497,402	410,191	474,061	0	23,342	0	23,342	0	497,402	0	0	0	5,324	04/16/2053
38376G-G7-9	GNR 2011-033 Z - CMBS	06/01/2025	Paydown		44,021	44,021	39,300	39,335	0	4,686	0	4,686	0	44,021	0	0	0	550	01/16/2052
38376G-M9-8	GNR 2011-058 Z - CMBS	06/01/2025	Paydown		130,983	130,983	108,072	119,933	0	11,050	0	11,050	0	130,983	0	0	0	1,481	05/16/2052
38376G-P9-5	GNR 2011-049 Z - CMBS	06/01/2025	Paydown		489,439	489,439	419,423	468,569	0	20,870	0	20,870	0	489,439	0	0	0	5,517	07/16/2053
38376G-Q8-6	GNR 2011-065 D - CMBS	06/01/2025	Paydown		660,573	660,573	625,944	653,977	0	6,596	0	6,596	0	660,573	0	0	0	7,621	02/16/2052
38378K-VG-1	GNR 2013-085 AQ - CMBS	06/01/2025	Paydown		110,827	110,827	112,247	111,661	0	(834)	0	(834)	0	110,827	0	0	0	1,029	02/16/2049
38379R-2D-4	GNR 2017-127 AM - CMBS	06/01/2025	Paydown		136,673	136,674	131,564	131,887	0	4,787	0	4,787	0	136,673	0	0	0	1,181	02/16/2059
38379R-4Y-6	GNR 2017-143 AG - CMBS	06/01/2025	Paydown		718,282	718,282	708,434	710,133	0	8,149	0	8,149	0	718,282	0	0	0	4,769	01/16/2059
38379R-L8-4	GNR 2017-108 AE - CMBS	06/01/2025	Paydown		94,803	94,803	93,681	94,083	0	719	0	719	0	94,803	0	0	0	721	10/16/2058
38379R-QP-1	GNR 2017-047 AB - CMBS	06/01/2025	Paydown		11,385	11,385	11,160	11,199	0	185	0	185	0	11,385	0	0	0	83	08/16/2058
38379R-UQ-4	GNR 2017-064 AT - CMBS	06/01/2025	Paydown		14,394	14,394	14,269	14,270	0	124	0	124	0	14,394	0	0	0	116	11/16/2057
38379R-X3-2	GNR 2017-126 AD - CMBS	06/01/2025	Paydown		76,200	76,200	74,968	75,400	0	799	0	799	0	76,200	0	0	0	579	05/16/2059
38379R-ZN-6	GNR 2017-090 AC - CMBS	06/01/2025	Paydown		19,992	19,992	19,757	19,846	0	146	0	146	0	19,992	0	0	0	152	06/16/2058
38380J-CZ-9	GNR 2017-166 AB - CMBS	06/01/2025	Paydown		153,443	153,443	150,278	151,794	0	1,649	0	1,649	0	153,443	0	0	0	1,167	07/16/2059
38380J-EL-8	GNR 2017-169 AM - CMBS	06/01/2025	Paydown		767,827	767,827	752,920	757,361	0	10,466	0	10,466	0	767,827	0	0	0	6,912	04/16/2059
38380J-HC-5	GNR 2017-178 AB - CMBS	06/01/2025	Paydown		102,731	102,731	100,580	101,692	0	1,039	0	1,039	0	102,731	0	0	0	781	11/16/2059
38380J-ML-9	GNR 2018-009 AT - CMBS	06/01/2025	Paydown		137,568	137,568	132,941	134,564	0	3,004	0	3,004	0	137,568	0	0	0	1,046	01/16/2060
38380J-QS-0	GNR 2018-025 AD - CMBS	06/01/2025	Paydown		100,162	100,162	94,359	95,304	0	4,858	0	4,858	0	100,162	0	0	0	791	02/16/2060
36194S-PD-4	GOVERNMENT NATIONAL MORTGAGE A APROJ_MBS	12/01/2025	PAYDOWN		173,003	173,003	175,246	173,897	0	(894)	0	(894)	0	173,003	0	0	0	1,527	09/15/2041
38376G-A4-2	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S	12/01/2025	PAYDOWN		506,955	506,955	418,069	483,914	0	23,041	0	23,041	0	506,955	0	0	0	5,433	04/16/2053
38376G-G7-9	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S	12/01/2025	PAYDOWN		45,017	45,017	40,189	40,313	0	4,704	0	4,704	0	45,017	0	0	0	562	01/16/2052
38376G-M9-8	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S	12/01/2025	PAYDOWN		133,712	133,712	110,323	122,651	0	11,061	0	11,061	0	133,712	0	0	0	1,512	05/16/2052
38376G-P9-5	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S	12/01/2025	PAYDOWN		500,053	500,053	428,519	479,651	0	20,402	0	20,402	0	500,053	0	0	0	5,639	07/16/2053
38376G-Q8-6	GOVERNMENT NATIONAL MORTGAGE A AGCYSEN S	12/01/2025	PAYDOWN		674,754	674,754	639,382	668,449	0	6,305	0	6,305	0	674,754	0	0	0	7,777	02/16/2052
38378K-VG-1	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	PAYDOWN		28,220	28,220	28,581	28,423	0	(203)	0	(203)	0	28,220	0	0	0	229	02/16/2049
38379R-2D-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE	12/01/2025	PAYDOWN		134,779	134,778	129,740	130,096	0	4,682	0	4,682	0	134,779	0	0	0	922	02/16/2059
38379R-4Y-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	PAYDOWN		99,408	99,408	98,045	98,248	0	1,160	0	1,160	0	99,408	0	0	0	756	01/16/2059
38379R-L8-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE	12/01/2025	PAYDOWN		351,878	351,878	347,713	349,261	0	2,617	0	2,617	0	351,878	0	0	0	1,832	10/16/2058
38379R-QP-1	GOVERNMENT NATIONAL MORGAGE AS SENIOR_CM	12/01/2025	PAYDOWN		107,000	107,000	104,885	105,332	0	1,668	0	1,668	0	107,000	0	0	0	480	08/16/2058
38379R-UQ-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE	12/01/2025	PAYDOWN		98,730	98,730	97,870	97,886	0	844	0	844	0	98,730	0	0	0	1,065	11/16/2057
38379R-X3-2	GNMA REMIC TRUST GNMA_17-126 SENIOR SENI	12/01/2025	PAYDOWN		365,684	365,684	359,770	361,938	0	3,746	0	3,746	0	365,684	0	0	0	1,829	05/16/2059
38379R-ZN-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	PAYDOWN		337,210	337,210	333,245	334,799	0	2,411	0	2,411	0	337,210	0	0	0	1,518	06/16/2058
38380J-CZ-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	PAYDOWN		372,021	372,022	364,349	368,092	0	3,930	0	3,930	0	372,021	0	0	0	2,158	07/16/2059
38380J-EL-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE	12/01/2025	PAYDOWN		97,871	97,871	95,971	96,558	0	1,312	0	1,312	0	97,871	0	0	0	744	04/16/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38380J-HC-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE	12/01/2025	PAYDOWN		539,587	539,587	528,290	534,364	0	5,223	0	5,223	0	539,587	0	0	0	2,667	11/16/2059
38380J-ML-9	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM	12/01/2025	PAYDOWN		139,862	139,862	135,158	136,848	0	3,015	0	3,015	0	139,862	0	0	0	1,063	01/16/2060
38380J-QS-0	GOVERNMENT NATIONAL MORTGAGE A SENIOR SE	12/01/2025	PAYDOWN		101,862	101,862	95,961	96,940	0	4,922	0	4,922	0	101,862	0	0	0	804	02/16/2060
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					9,244,460	9,244,460	8,703,750	9,043,814	0	200,646	0	200,646	0	9,244,460	0	0	0	79,837	XXX
31283G-3D-7	FH G00796 - RMBS	06/01/2025	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	10/01/2027
31283G-RG-4	FH G00487 - RMBS	06/01/2025	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/01/2026
31283G-RK-5	FH G00490 - RMBS	06/01/2025	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	06/01/2026
31283G-S9-9	FH G00544 - RMBS	06/01/2025	Paydown		175	175	181	176	0	0	0	0	0	175	0	0	0	4	10/01/2026
31283G-Z3-4	FH G00762 - RMBS	06/01/2025	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	09/01/2027
31283H-3H-6	FH G01700 - RMBS	06/01/2025	Paydown		607	607	608	606	0	1	0	1	0	607	0	0	0	12	02/01/2034
31283H-BL-8	FH G00943 - RMBS	06/01/2025	Paydown		37	37	38	38	0	0	0	0	0	37	0	0	0	1	07/01/2028
31283H-BU-8	FH G00951 - RMBS	06/01/2025	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	07/01/2028
31283H-DN-2	FH G01009 - RMBS	06/01/2025	Paydown		95	95	96	95	0	0	0	0	0	95	0	0	0	2	10/01/2028
31283H-EG-6	FH G01035 - RMBS	06/01/2025	Paydown		75	75	75	75	0	0	0	0	0	75	0	0	0	1	05/01/2029
31283H-HN-8	FH G01137 - RMBS	06/01/2025	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	09/01/2030
31283H-HZ-1	FH G01148 - RMBS	06/01/2025	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	11/01/2030
31283H-JW-6	FH G01177 - RMBS	06/01/2025	Paydown		467	467	467	466	0	1	0	1	0	467	0	0	0	10	05/01/2030
31283H-N2-7	FH G01309 - RMBS	06/01/2025	Paydown		451	451	466	457	0	(6)	0	(6)	0	451	0	0	0	9	08/01/2031
31283H-N4-3	FH G01311 - RMBS	06/01/2025	Paydown		2,000	2,000	2,042	2,016	0	(17)	0	(17)	0	2,000	0	0	0	39	09/01/2031
31283H-PA-7	FH G01317 - RMBS	06/01/2025	Paydown		3,994	2,461	2,520	2,482	0	1,511	0	1,511	0	3,994	0	0	0	811	10/01/2031
31283H-RL-1	FH G01391 - RMBS	06/01/2025	Paydown		225	225	229	224	0	0	0	0	0	225	0	0	0	5	04/01/2032
31283H-S8-9	FH G01443 - RMBS	06/01/2025	Paydown		282	282	281	281	0	1	0	1	0	282	0	0	0	5	08/01/2032
31283H-S9-7	FH G01444 - RMBS	06/01/2025	Paydown		209	209	209	209	0	0	0	0	0	209	0	0	0	4	08/01/2032
31283H-VL-6	FH G01519 - RMBS	06/01/2025	Paydown		1,422	1,422	1,417	1,417	0	5	0	5	0	1,422	0	0	0	25	02/01/2033
31283H-YB-5	FH G01606 - RMBS	06/01/2025	Paydown		320	320	323	321	0	(1)	0	(1)	0	320	0	0	0	6	01/01/2033
31283H-YV-1	FH G01624 - RMBS	06/01/2025	Paydown		920	920	921	921	0	(1)	0	(1)	0	920	0	0	0	19	11/01/2033
31287L-GN-6	FH C61105 - RMBS	06/01/2025	Paydown		1,292	1,292	1,296	1,290	0	2	0	2	0	1,292	0	0	0	27	12/01/2031
31287L-Q3-9	FH C61374 - RMBS	06/01/2025	Paydown		169	169	175	171	0	(2)	0	(2)	0	169	0	0	0	3	12/01/2031
31287L-U9-1	FH C61508 - RMBS	06/01/2025	Paydown		1,059	1,059	1,059	1,056	0	3	0	3	0	1,059	0	0	0	30	12/01/2031
31287N-F2-9	FH C62885 - RMBS	06/01/2025	Paydown		1,011	1,011	1,021	1,013	0	(2)	0	(2)	0	1,011	0	0	0	26	01/01/2032
31287Q-GJ-4	FH C64701 - RMBS	06/01/2025	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	1	03/01/2032
31287R-JD-2	FH C65660 - RMBS	06/01/2025	Paydown		736	736	738	735	0	1	0	1	0	736	0	0	0	14	03/01/2032
31287S-WR-4	FH C66956 - RMBS	06/01/2025	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	05/01/2032
31287T-K8-7	FH C67519 - RMBS	06/01/2025	Paydown		2,821	2,821	2,821	2,815	0	5	0	5	0	2,821	0	0	0	62	11/01/2030
31287T-P8-2	FH C67647 - RMBS	06/01/2025	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	2	05/01/2032
31287V-SN-1	FH C69525 - RMBS	06/01/2025	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	08/01/2032
31287V-XM-7	FH C69684 - RMBS	06/01/2025	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	1	08/01/2032
31287X-CT-1	FH C70082 - RMBS	06/01/2025	Paydown		241	241	241	240	0	0	0	0	0	241	0	0	0	5	08/01/2032
31287Y-6B-5	FH C71766 - RMBS	06/01/2025	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	10/01/2032
31288A-HU-2	FH C72043 - RMBS	06/01/2025	Paydown		370	370	370	369	0	1	0	1	0	370	0	0	0	7	10/01/2032
31288A-QG-3	FH C72255 - RMBS	06/01/2025	Paydown		162	162	165	163	0	(1)	0	(1)	0	162	0	0	0	3	07/01/2032
31288C-D2-4	FH C73721 - RMBS	06/01/2025	Paydown		733	733	730	730	0	3	0	3	0	733	0	0	0	11	11/01/2032
31288C-R2-9	FH C74105 - RMBS	06/01/2025	Paydown		622	622	603	611	0	11	0	11	0	622	0	0	0	10	12/01/2032
31288C-ZJ-3	FH C74345 - RMBS	06/01/2025	Paydown		67	67	66	66	0	0	0	0	0	67	0	0	0	1	12/01/2032
31288E-6C-6	FH C76267 - RMBS	06/01/2025	Paydown		248	248	240	243	0	5	0	5	0	248	0	0	0	4	02/01/2033
31288E-D9-5	FH C75528 - RMBS	06/01/2025	Paydown		407	407	410	407	0	0	0	0	0	407	0	0	0	8	01/01/2033
31288Q-C2-4	FH 840989 - RMBS	06/01/2025	Paydown		2,693,554	2,693,554	2,545,901	2,419,356	0	274,198	0	274,198	0	2,693,554	0	0	0	31,324	11/01/2045
31288Q-C3-2	FH 840990 - RMBS	04/01/2025	Paydown		(496,701)	0	0	0	0	(496,701)	0	(496,701)	0	(496,701)	0	0	0	0	10/01/2044
31288Q-C4-0	FH 840991 - RMBS	06/01/2025	Paydown		467,347	467,347	444,936	445,247	0	22,100	0	22,100	0	467,347	0	0	0	8,798	12/01/2045
31288Q-C5-7	FH 840992 - RMBS	06/01/2025	Paydown		95,150	95,150	89,426	6,953	0	88,197	0	88,197	0	95,150	0	0	0	2,267	02/01/2043
31288Q-DZ-0	FH 841020 - RMBS	06/01/2025	Paydown		418,477	418,477	427,501	446,856	0	(28,379)	0	(28,379)	0	418,477	0	0	0	11,920	08/01/2046
3128FF-B4-7	FH D73659 - RMBS	06/01/2025	Paydown		130	130	134	131	0	(1)	0	(1)	0	130	0	0	0	3	08/01/2026
3128K0-PB-3	FH A40418 - RMBS	06/01/2025	Paydown		337	337	317	312	0	25	0	25	0	337	0	0	0	5	12/01/2035
3128K6-5S-5	FH A46257 - RMBS	06/01/2025	Paydown		1,161	1,161	1,091	1,117	0	44	0	44	0	1,161	0	0	0	17	07/01/2035
3128K6-LH-1	FH A45728 - RMBS	06/01/2025	Paydown		25	25	24	24	0	1	0	1	0	25	0	0	0	0	06/01/2035
3128K6-NA-4	FH A45785 - RMBS	06/01/2025	Paydown		53,047	53,047	49,934	50,932	0	2,115	0	2,115	0	53,047	0	0	0	1,000	05/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128K6-VS-6	FH A46025 - RMBS	06/01/2025	Paydown		1,571	1,571	1,476	1,510	0	61	0	61	0	1,571	0	0	0	23	07/01/2035
3128KU-6L-6	FH A64475 - RMBS	06/01/2025	Paydown		1,576	1,576	1,620	1,606	0	(29)	0	(29)	0	1,576	0	0	0	37	08/01/2037
3128KU-JA-6	FH A63857 - RMBS	06/01/2025	Paydown		3,668	3,668	3,631	3,638	0	30	0	30	0	3,668	0	0	0	55	08/01/2037
3128LC-Z6-6	FH A78865 - RMBS	06/01/2025	Paydown		48	48	47	47	0	1	0	1	0	48	0	0	0	1	07/01/2038
3128LX-BE-9	FH G01837 - RMBS	06/01/2025	Paydown		27,934	27,934	29,938	29,542	0	(1,608)	0	(1,608)	0	27,934	0	0	0	406	07/01/2035
3128LX-C5-7	FH G01892 - RMBS	06/01/2025	Paydown		5,959	5,959	5,775	5,861	0	99	0	99	0	5,959	0	0	0	95	06/01/2030
3128M4-LZ-4	FH G02744 - RMBS	06/01/2025	Paydown		2,794	2,794	3,066	3,034	0	(240)	0	(240)	0	2,794	0	0	0	47	03/01/2037
3128M5-3F-5	FH G04098 - RMBS	06/01/2025	Paydown		496	496	500	498	0	(2)	0	(2)	0	496	0	0	0	8	02/01/2038
3128M7-ZC-3	FH G05839 - RMBS	06/01/2025	Paydown		4,339	4,339	4,711	4,693	0	(354)	0	(354)	0	4,339	0	0	0	76	11/01/2039
3128M8-2R-4	FH G06784 - RMBS	06/01/2025	Paydown		9,172	9,171	9,452	9,567	0	(396)	0	(396)	0	9,172	0	0	0	89	10/01/2041
3128M8-6Z-2	FH G06888 - RMBS	06/01/2025	Paydown		6,128	6,128	6,363	6,447	0	(319)	0	(319)	0	6,128	0	0	0	71	01/01/2042
3128M8-AQ-7	FH G06015 - RMBS	06/01/2025	Paydown		2,545	2,545	2,670	2,660	0	(115)	0	(115)	0	2,545	0	0	0	38	09/01/2040
3128M8-FX-7	FH G06182 - RMBS	06/01/2025	Paydown		67,954	67,954	69,355	69,213	0	(1,259)	0	(1,259)	0	67,954	0	0	0	834	12/01/2040
3128M8-G7-3	FH G06222 - RMBS	06/01/2025	Paydown		33,914	33,914	35,101	35,421	0	(1,507)	0	(1,507)	0	33,914	0	0	0	462	01/01/2041
3128M8-G9-9	FH G06224 - RMBS	06/01/2025	Paydown		17,374	17,374	16,730	16,534	0	839	0	839	0	17,374	0	0	0	176	01/01/2041
3128M8-H5-6	FH G06252 - RMBS	06/01/2025	Paydown		66,388	66,388	65,153	65,228	0	1,160	0	1,160	0	66,388	0	0	0	790	02/01/2041
3128M8-HU-1	FH G06243 - RMBS	06/01/2025	Paydown		91,402	91,402	93,259	93,509	0	(2,107)	0	(2,107)	0	91,402	0	0	0	1,257	02/01/2041
3128M8-RW-6	FH G06501 - RMBS	06/01/2025	Paydown		233,994	233,994	236,114	236,022	0	(2,029)	0	(2,029)	0	233,994	0	0	0	3,141	04/01/2041
3128M8-VG-6	FH G06615 - RMBS	06/01/2025	Paydown		7,951	7,951	8,054	8,047	0	(96)	0	(96)	0	7,951	0	0	0	103	06/01/2041
3128M9-7B-2	FH G07790 - RMBS	06/01/2025	Paydown		96,533	96,533	100,790	102,047	0	(5,514)	0	(5,514)	0	96,533	0	0	0	1,282	08/01/2044
3128M9-KV-3	FH G07208 - RMBS	06/01/2025	Paydown		74,684	74,684	78,098	78,360	0	(3,676)	0	(3,676)	0	74,684	0	0	0	758	11/01/2042
3128M9-V4-1	FH G07535 - RMBS	06/01/2025	Paydown		15,669	15,669	16,178	16,142	0	(473)	0	(473)	0	15,669	0	0	0	179	03/01/2043
3128M9-WG-3	FH G07547 - RMBS	06/01/2025	Paydown		176,671	176,671	180,839	181,575	0	(4,905)	0	(4,905)	0	176,671	0	0	0	1,303	12/01/2042
3128M9-YV-8	FH G07624 - RMBS	06/01/2025	Paydown		18,330	18,330	19,144	19,229	0	(898)	0	(898)	0	18,330	0	0	0	233	12/01/2043
3128MA-AA-7	FH G07801 - RMBS	06/01/2025	Paydown		49,750	49,750	53,035	54,683	0	(4,934)	0	(4,934)	0	49,750	0	0	0	570	10/01/2044
3128MA-BR-9	FH G07848 - RMBS	06/01/2025	Paydown		204,820	204,820	216,412	216,398	0	(11,578)	0	(11,578)	0	204,820	0	0	0	2,064	04/01/2044
3128MA-FA-2	FH G07961 - RMBS	06/01/2025	Paydown		48,259	48,259	50,195	50,984	0	(2,725)	0	(2,725)	0	48,259	0	0	0	464	03/01/2045
3128MA-FL-8	FH G07971 - RMBS	06/01/2025	Paydown		62,220	62,220	65,336	65,284	0	(3,064)	0	(3,064)	0	62,220	0	0	0	690	11/01/2043
3128MC-QC-2	FH G13851 - RMBS	06/01/2025	Paydown		1,536	1,536	1,596	1,538	0	(2)	0	(2)	0	1,536	0	0	0	9	06/01/2025
3128MC-QF-5	FH G13854 - RMBS	06/16/2025	Paydown		478	478	498	479	0	(1)	0	(1)	0	478	0	0	0	4	07/01/2025
3128MD-MZ-3	FH G14676 - RMBS	06/01/2025	Paydown		4,208	4,208	4,493	4,260	0	(52)	0	(52)	0	4,208	0	0	0	53	09/01/2026
3128MJ-2E-9	FH G08772 - RMBS	06/01/2025	Paydown		43,885	43,885	45,558	47,123	0	(3,237)	0	(3,237)	0	43,885	0	0	0	617	07/01/2047
3128MJ-4T-4	FH G08833 - RMBS	06/01/2025	Paydown		119,240	119,240	125,799	130,472	0	(11,231)	0	(11,231)	0	119,240	0	0	0	1,559	07/01/2048
3128MJ-5A-4	FH G08840 - RMBS	06/01/2025	Paydown		38,446	38,446	40,585	42,767	0	(4,321)	0	(4,321)	0	38,446	0	0	0	538	08/01/2048
3128MJ-MS-6	FH G08368 - RMBS	06/01/2025	Paydown		1,737	1,737	1,806	1,796	0	(59)	0	(59)	0	1,737	0	0	0	22	10/01/2039
3128MJ-P5-3	FH G08443 - RMBS	06/01/2025	Paydown		4,350	4,350	4,464	4,449	0	(99)	0	(99)	0	4,350	0	0	0	37	04/01/2041
3128MJ-PQ-7	FH G08430 - RMBS	06/01/2025	Paydown		10,587	10,587	10,021	9,867	0	720	0	720	0	10,587	0	0	0	129	12/01/2040
3128MJ-Q7-8	FH G08477 - RMBS	06/01/2025	Paydown		5,533	5,533	5,702	5,763	0	(230)	0	(230)	0	5,533	0	0	0	58	02/01/2042
3128MJ-RF-9	FH G08485 - RMBS	06/01/2025	Paydown		53,333	53,333	56,457	56,299	0	(2,967)	0	(2,967)	0	53,333	0	0	0	704	03/01/2042
3128MJ-S6-8	FH G08540 - RMBS	06/01/2025	Paydown		43,318	43,318	41,981	41,811	0	1,507	0	1,507	0	43,318	0	0	0	379	08/01/2043
3128MJ-SN-1	FH G08524 - RMBS	06/01/2025	Paydown		9,537	9,537	9,810	9,856	0	(446)	0	(446)	0	9,537	0	0	0	2,682	03/01/2043
3128MJ-SS-0	FH G08528 - RMBS	06/01/2025	Paydown		20,234	20,234	21,094	21,274	0	(1,530)	0	(1,530)	0	20,234	0	0	0	6,175	04/01/2043
3128MJ-TA-8	FH G08544 - RMBS	06/01/2025	Paydown		18,935	18,935	18,166	18,040	0	896	0	896	0	18,935	0	0	0	166	09/01/2043
3128MJ-TY-6	FH G08566 - RMBS	06/01/2025	Paydown		16,939	16,939	17,779	18,311	0	(1,871)	0	(1,871)	0	16,939	0	0	0	5,643	01/01/2044
3128MJ-VJ-6	FH G08616 - RMBS	06/01/2025	Paydown		3,648	3,648	3,885	4,058	0	(410)	0	(410)	0	3,648	0	0	0	44	11/01/2044
3128MJ-W4-8	FH G08666 - RMBS	06/01/2025	Paydown		16,931	16,931	17,085	17,176	0	(245)	0	(245)	0	16,931	0	0	0	155	09/01/2045
3128MJ-WC-0	FH G08642 - RMBS	06/01/2025	Paydown		10,918	10,918	11,583	12,116	0	(1,796)	0	(1,796)	0	10,918	0	0	0	4,386	05/01/2045
3128MJ-WU-0	FH G08658 - RMBS	06/01/2025	Paydown		16,266	16,266	16,342	16,390	0	(125)	0	(125)	0	16,266	0	0	0	146	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS	06/01/2025	Paydown		9,169	9,169	9,484	9,732	0	(563)	0	(563)	0	9,169	0	0	0	265	11/01/2045
3128P7-QF-3	FH G91354 - RMBS	06/01/2025	Paydown		5,374	5,374	5,537	5,452	0	(78)	0	(78)	0	5,374	0	0	0	61	01/01/2031
3128P7-QP-1	FH G91362 - RMBS	06/01/2025	Paydown		5,416	5,416	5,760	5,584	0	(168)	0	(168)	0	5,416	0	0	0	69	03/01/2031
31292G-2S-4	FH C00785 - RMBS	06/01/2025	Paydown		68	68	68	68	0	0	0	0	0	68	0	0	0	1	06/01/2029
31292G-4V-5	FH C00836 - RMBS	06/01/2025	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	07/01/2029
31292G-5C-6	FH C00843 - RMBS	06/01/2025	Paydown		77	77	77	77	0	0	0	0	0	77	0	0	0	1	08/01/2029
31292G-5P-7	FH C00854 - RMBS	06/01/2025	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/01/2029
31292G-6L-5	FH C00875 - RMBS	06/01/2025	Paydown		117	117	116	117	0	1	0	1	0	117	0	0	0	2	10/01/2029
31292G-6S-0	FH C00881 - RMBS	06/01/2025	Paydown		34	34	36	35	0	0	0	0	0	34	0	0	0	1	11/01/2029
31292G-6Y-7	FH C00887 - RMBS	06/01/2025	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292G-7G-5	FH 000895 - RMBS	06/01/2025	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	12/01/2029
31292G-7H-3	FH 000896 - RMBS	06/01/2025	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	0	12/01/2029
31292G-TX-4	FH 000566 - RMBS	06/01/2025	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	0	12/01/2027
31292G-XD-3	FH 000676 - RMBS	06/01/2025	Paydown		250	250	248	249	0	1	0	1	0	250	0	0	0	4	11/01/2028
31292G-ZB-5	FH 000738 - RMBS	06/01/2025	Paydown		215	215	213	214	0	1	0	1	0	215	0	0	0	3	02/01/2029
31292G-ZF-6	FH 000742 - RMBS	06/01/2025	Paydown		241	241	240	240	0	1	0	1	0	241	0	0	0	4	04/01/2029
31292H-2E-3	FH 001673 - RMBS	06/01/2025	Paydown		1,217	1,217	1,147	1,167	0	50	0	50	0	1,217	0	0	0	14	11/01/2033
31292H-3J-1	FH 001701 - RMBS	06/01/2025	Paydown		7,397	7,397	7,349	7,364	0	34	0	34	0	7,397	0	0	0	141	09/01/2033
31292H-AT-1	FH 000918 - RMBS	06/01/2025	Paydown		32	32	33	33	0	0	0	0	0	32	0	0	0	1	12/01/2029
31292H-AV-6	FH 000920 - RMBS	06/01/2025	Paydown		16	16	17	16	0	0	0	0	0	16	0	0	0	0	02/01/2030
31292H-BB-9	FH 000934 - RMBS	06/01/2025	Paydown		376	376	377	375	0	0	0	0	0	376	0	0	0	9	03/01/2030
31292H-CC-6	FH 000967 - RMBS	06/01/2025	Paydown		155	155	160	157	0	(2)	0	(2)	0	155	0	0	0	4	02/01/2030
31292H-CV-4	FH 000984 - RMBS	06/01/2025	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	05/01/2030
31292H-CY-8	FH 000987 - RMBS	06/01/2025	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	05/01/2030
31292H-CZ-5	FH 000988 - RMBS	06/01/2025	Paydown		60	60	62	60	0	(1)	0	(1)	0	60	0	0	0	1	05/01/2030
31292H-D6-8	FH 001025 - RMBS	06/01/2025	Paydown		703	703	699	700	0	3	0	3	0	703	0	0	0	22	07/01/2030
31292H-DJ-0	FH 001005 - RMBS	06/01/2025	Paydown		15	15	14	14	0	0	0	0	0	15	0	0	0	0	06/01/2030
31292H-DN-1	FH 001009 - RMBS	06/01/2025	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/01/2030
31292H-EW-0	FH 001049 - RMBS	06/01/2025	Paydown		33	33	34	33	0	0	0	0	0	33	0	0	0	1	09/01/2030
31292H-FU-3	FH 001079 - RMBS	06/01/2025	Paydown		272	272	274	272	0	0	0	0	0	272	0	0	0	6	10/01/2030
31292H-GD-0	FH 001096 - RMBS	06/01/2025	Paydown		22	22	23	22	0	0	0	0	0	22	0	0	0	1	11/01/2030
31292H-JE-5	FH 001161 - RMBS	06/01/2025	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	0	04/01/2031
31292H-JR-6	FH 001172 - RMBS	06/01/2025	Paydown		317	317	314	315	0	2	0	2	0	317	0	0	0	5	05/01/2031
31292H-JU-9	FH 001175 - RMBS	06/01/2025	Paydown		14	14	15	14	0	0	0	0	0	14	0	0	0	0	05/01/2031
31292H-K2-9	FH 001213 - RMBS	06/01/2025	Paydown		88	88	87	87	0	1	0	1	0	88	0	0	0	1	07/01/2031
31292H-KK-9	FH 001198 - RMBS	06/01/2025	Paydown		110	110	110	110	0	1	0	1	0	110	0	0	0	3	05/01/2031
31292H-KX-1	FH 001210 - RMBS	06/01/2025	Paydown		152	152	153	152	0	0	0	0	0	152	0	0	0	3	08/01/2031
31292H-KY-9	FH 001211 - RMBS	06/01/2025	Paydown		66	66	67	66	0	0	0	0	0	66	0	0	0	1	08/01/2031
31292H-L3-6	FH 001246 - RMBS	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/01/2031
31292H-L9-3	FH 001252 - RMBS	06/01/2025	Paydown		369	369	370	369	0	0	0	0	0	369	0	0	0	9	11/01/2031
31292H-LB-8	FH 001222 - RMBS	06/01/2025	Paydown		263	263	272	267	0	(4)	0	(4)	0	263	0	0	0	5	09/01/2031
31292H-MU-5	FH 001271 - RMBS	06/01/2025	Paydown		437	437	434	435	0	2	0	2	0	437	0	0	0	9	12/01/2031
31292H-N4-2	FH 001311 - RMBS	06/01/2025	Paydown		38	38	41	40	0	(2)	0	(2)	0	38	0	0	0	1	02/01/2032
31292H-N9-1	FH 001316 - RMBS	06/01/2025	Paydown		114	114	112	113	0	1	0	1	0	114	0	0	0	2	03/01/2032
31292H-NG-5	FH 001291 - RMBS	06/01/2025	Paydown		661	661	685	675	0	(14)	0	(14)	0	661	0	0	0	14	12/01/2031
31292H-NH-3	FH 001292 - RMBS	06/01/2025	Paydown		500	500	496	497	0	3	0	3	0	500	0	0	0	8	02/01/2032
31292H-P4-0	FH 001343 - RMBS	06/01/2025	Paydown		108	108	108	108	0	0	0	0	0	108	0	0	0	2	04/01/2032
31292H-PN-8	FH 001329 - RMBS	06/01/2025	Paydown		503	503	505	503	0	0	0	0	0	503	0	0	0	9	03/01/2032
31292H-Q4-9	FH 001375 - RMBS	06/01/2025	Paydown		92	92	91	91	0	1	0	1	0	92	0	0	0	2	07/01/2032
31292H-RE-6	FH 001385 - RMBS	06/01/2025	Paydown		181	181	180	180	0	1	0	1	0	181	0	0	0	3	08/01/2032
31292H-RZ-9	FH 001404 - RMBS	06/01/2025	Paydown		213	213	211	212	0	1	0	1	0	213	0	0	0	4	10/01/2032
31292H-SZ-8	FH 001436 - RMBS	06/01/2025	Paydown		97	97	96	96	0	1	0	1	0	97	0	0	0	2	12/01/2032
31292H-TF-1	FH 001450 - RMBS	06/01/2025	Paydown		225	225	224	224	0	1	0	1	0	225	0	0	0	4	12/01/2032
31292H-ZM-9	FH 001648 - RMBS	06/01/2025	Paydown		402	402	379	387	0	15	0	15	0	402	0	0	0	6	10/01/2033
31292K-2X-4	FH 003490 - RMBS	06/01/2025	Paydown		46,073	46,073	48,074	48,606	0	(2,533)	0	(2,533)	0	46,073	0	0	0	600	08/01/2040
31292K-3Z-8	FH 003516 - RMBS	06/01/2025	Paydown		18,041	18,041	18,247	18,286	0	(245)	0	(245)	0	18,041	0	0	0	217	09/01/2040
31292K-6R-3	FH 003580 - RMBS	06/01/2025	Paydown		15,406	15,406	15,205	15,140	0	266	0	266	0	15,406	0	0	0	128	10/01/2040
31292L-AA-3	FH 003601 - RMBS	06/01/2025	Paydown		6,904	6,904	6,535	6,211	0	694	0	694	0	6,904	0	0	0	71	01/01/2041
31292L-AD-7	FH 003604 - RMBS	06/01/2025	Paydown		28,551	28,551	27,557	26,760	0	1,791	0	1,791	0	28,551	0	0	0	139	12/01/2040
31292L-AE-5	FH 003605 - RMBS	06/01/2025	Paydown		5,402	5,402	5,534	5,550	0	(147)	0	(147)	0	5,402	0	0	0	70	02/01/2041
31292L-FA-8	FH 003761 - RMBS	06/01/2025	Paydown		5,486	5,486	5,777	5,858	0	(582)	0	(582)	0	5,486	0	0	0	1,629	02/01/2042
31292L-G8-2	FH 003823 - RMBS	06/01/2025	Paydown		32,103	32,103	33,197	33,390	0	(1,287)	0	(1,287)	0	32,103	0	0	0	318	04/01/2042
31292L-GY-5	FH 003815 - RMBS	06/01/2025	Paydown		13,374	13,374	13,660	13,711	0	(338)	0	(338)	0	13,374	0	0	0	137	03/01/2042
31292L-HY-4	FH 003847 - RMBS	06/01/2025	Paydown		12,174	12,174	12,745	12,677	0	(502)	0	(502)	0	12,174	0	0	0	122	04/01/2042
31292L-HZ-1	FH 003848 - RMBS	06/01/2025	Paydown		1,415	1,415	1,511	1,515	0	(100)	0	(100)	0	1,415	0	0	0	15	04/01/2042
31292L-LQ-6	FH 003935 - RMBS	06/01/2025	Paydown		48,685	48,685	52,215	52,598	0	(3,913)	0	(3,913)	0	48,685	0	0	0	513	05/01/2042
31292S-AB-6	FH 009002 - RMBS	06/01/2025	Paydown		10,513	10,513	10,927	11,030	0	(612)	0	(612)	0	10,513	0	0	0	2,028	06/01/2042
31292S-AQ-3	FH 009015 - RMBS	06/01/2025	Paydown		12,435	12,435	12,785	12,872	0	(437)	0	(437)	0	12,435	0	0	0	362	10/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292S-AV-2	FH C09020 - RMBS	06/01/2025	Paydown		9,581	9,581	10,123	10,209	0	(973)	0	(973)	0	9,581	0	0	0	3,503	11/01/2042
31292S-AX-8	FH C09022 - RMBS	06/01/2025	Paydown		8,154	8,154	8,552	8,623	0	(724)	0	(724)	0	8,154	0	0	0	2,645	01/01/2043
31292S-B7-4	FH C09062 - RMBS	06/01/2025	Paydown		5,693	5,693	6,028	6,337	0	(773)	0	(773)	0	5,693	0	0	0	1,710	07/01/2044
31292S-B9-0	FH C09064 - RMBS	06/01/2025	Paydown		10,847	10,847	11,633	12,090	0	(1,877)	0	(1,877)	0	10,847	0	0	0	5,061	10/01/2044
31292S-BK-5	FH C09042 - RMBS	06/01/2025	Paydown		66,370	66,370	67,075	67,053	0	(683)	0	(683)	0	66,370	0	0	0	596	05/01/2043
31293B-Z5-5	FH A90764 - RMBS	06/01/2025	Paydown		5,041	5,041	5,274	5,294	0	(254)	0	(254)	0	5,041	0	0	0	61	01/01/2040
31293B-YZ-3	FH C16128 - RMBS	06/01/2025	Paydown		92	93	92	92	0	0	0	0	0	92	0	0	0	2	10/01/2028
31293R-2U-4	FH C27987 - RMBS	06/01/2025	Paydown		136	136	136	136	0	0	0	0	0	136	0	0	0	42	06/01/2029
31293R-ME-8	FH C27557 - RMBS	06/01/2025	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	06/01/2029
31293R-P3-9	FH C27642 - RMBS	04/15/2025	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	1	06/01/2029
31293R-Z7-9	FH C27966 - RMBS	06/01/2025	Paydown		20	20	21	21	0	0	0	0	0	20	0	0	0	0	06/01/2029
31293T-F3-6	FH C29186 - RMBS	06/01/2025	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	1	07/01/2029
31293V-4V-1	FH C30836 - RMBS	06/01/2025	Paydown		321	321	319	320	0	1	0	1	0	321	0	0	0	6	09/01/2029
31293V-FH-0	FH C30168 - RMBS	06/01/2025	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/01/2029
31293W-HV-5	FH C31144 - RMBS	06/01/2025	Paydown		4	4	5	4	0	0	0	0	0	4	0	0	0	0	09/01/2029
312941-3N-5	FH A93505 - RMBS	06/01/2025	Paydown		13,916	13,916	14,558	14,648	0	(732)	0	(732)	0	13,916	0	0	0	178	08/01/2040
312941-JA-6	FH A92957 - RMBS	06/01/2025	Paydown		3,287	3,287	3,358	3,365	0	(78)	0	(78)	0	3,287	0	0	0	38	07/01/2040
312941-VL-8	FH A93319 - RMBS	06/01/2025	Paydown		4,203	4,203	4,450	4,496	0	(293)	0	(293)	0	4,203	0	0	0	54	08/01/2040
312941-VS-3	FH A93325 - RMBS	06/01/2025	Paydown		6,996	6,996	7,298	7,274	0	(277)	0	(277)	0	6,996	0	0	0	94	07/01/2040
312941-WL-7	FH A93351 - RMBS	06/01/2025	Paydown		2,620	2,620	2,706	2,721	0	(101)	0	(101)	0	2,620	0	0	0	31	08/01/2040
312942-2C-8	FH A94371 - RMBS	06/01/2025	Paydown		2,713	2,713	2,833	2,820	0	(108)	0	(108)	0	2,713	0	0	0	45	10/01/2040
312942-C6-0	FH A93693 - RMBS	06/01/2025	Paydown		182,909	182,909	191,883	194,497	0	(11,588)	0	(11,588)	0	182,909	0	0	0	3,013	09/01/2040
312942-CQ-6	FH A93679 - RMBS	06/01/2025	Paydown		40,908	40,908	41,807	41,775	0	(867)	0	(867)	0	40,908	0	0	0	328	09/01/2040
312942-EP-6	FH A93742 - RMBS	06/01/2025	Paydown		127,265	127,265	130,655	131,796	0	(4,532)	0	(4,532)	0	127,265	0	0	0	1,343	09/01/2040
312942-H2-4	FH A93849 - RMBS	06/01/2025	Paydown		22,410	22,410	22,851	23,078	0	(668)	0	(668)	0	22,410	0	0	0	296	09/01/2040
312942-Q5-7	FH A94076 - RMBS	06/01/2025	Paydown		143,225	143,225	146,795	149,058	0	(5,833)	0	(5,833)	0	143,225	0	0	0	1,040	10/01/2040
312942-QC-2	FH A94051 - RMBS	06/01/2025	Paydown		14,880	14,880	15,486	15,507	0	(627)	0	(627)	0	14,880	0	0	0	196	09/01/2040
312943-7G-2	FH A95395 - RMBS	06/01/2025	Paydown		(466,347)	46,249	46,972	46,980	0	(513,327)	0	(513,327)	0	(466,347)	0	0	0	1,934	12/01/2040
312943-A6-0	FH A94529 - RMBS	06/01/2025	Paydown		27,202	27,202	27,584	28,506	0	(1,304)	0	(1,304)	0	27,202	0	0	0	174	10/01/2040
312943-DJ-9	FH A94605 - RMBS	06/01/2025	Paydown		10,735	10,735	11,265	11,438	0	(704)	0	(704)	0	10,735	0	0	0	132	10/01/2040
312943-UG-6	FH A95083 - RMBS	06/01/2025	Paydown		81,521	81,521	80,120	80,123	0	1,722	0	1,722	0	81,521	0	0	0	24,170	11/01/2040
312943-WG-4	FH A95147 - RMBS	06/01/2025	Paydown		7,336	7,336	7,398	7,422	0	(86)	0	(86)	0	7,336	0	0	0	100	11/01/2040
312944-HN-4	FH A95637 - RMBS	06/01/2025	Paydown		6,514	6,514	6,802	6,805	0	(291)	0	(291)	0	6,514	0	0	0	99	12/01/2040
312944-J5-1	FH A95684 - RMBS	06/01/2025	Paydown		20,079	20,079	20,320	20,253	0	(175)	0	(175)	0	20,079	0	0	0	266	12/01/2040
312944-TR-2	FH A95960 - RMBS	06/01/2025	Paydown		50,703	50,703	53,309	53,067	0	(2,365)	0	(2,365)	0	50,703	0	0	0	582	12/01/2040
312945-5T-1	FH A97158 - RMBS	06/01/2025	Paydown		40,880	40,880	41,605	41,556	0	(676)	0	(676)	0	40,880	0	0	0	545	02/01/2041
312945-6G-8	FH A97171 - RMBS	06/01/2025	Paydown		247,865	247,865	252,861	252,952	0	(5,087)	0	(5,087)	0	247,865	0	0	0	2,442	03/01/2041
312945-AM-0	FH A96312 - RMBS	06/01/2025	Paydown		7,123	7,123	7,182	7,207	0	(84)	0	(84)	0	7,123	0	0	0	95	01/01/2041
312945-C3-0	FH A96390 - RMBS	06/01/2025	Paydown		11,291	11,291	11,561	11,662	0	(372)	0	(372)	0	11,291	0	0	0	157	01/01/2041
312945-DN-5	FH A96409 - RMBS	06/01/2025	Paydown		3,527	3,527	3,439	3,420	0	107	0	107	0	3,527	0	0	0	35	01/01/2041
312945-HS-0	FH A96541 - RMBS	06/01/2025	Paydown		6,571	6,571	6,234	5,969	0	601	0	601	0	6,571	0	0	0	67	01/01/2041
312945-R4-2	FH A96807 - RMBS	06/01/2025	Paydown		4,772	4,772	4,933	4,984	0	(212)	0	(212)	0	4,772	0	0	0	53	02/01/2041
312945-TC-2	FH A96847 - RMBS	06/01/2025	Paydown		7,669	7,669	7,343	7,206	0	463	0	463	0	7,669	0	0	0	78	02/01/2041
312946-BS-4	FH A97249 - RMBS	06/01/2025	Paydown		16,990	16,990	17,409	17,742	0	(752)	0	(752)	0	16,990	0	0	0	233	03/01/2041
312946-D3-7	FH A97322 - RMBS	06/01/2025	Paydown		18,034	18,034	18,297	18,235	0	(200)	0	(200)	0	18,034	0	0	0	230	03/01/2041
312946-JS-6	FH A97473 - RMBS	06/01/2025	Paydown		3,313	3,313	3,407	3,394	0	(81)	0	(81)	0	3,313	0	0	0	48	03/01/2041
312946-L6-1	FH A97549 - RMBS	06/01/2025	Paydown		5,074	5,074	4,982	4,961	0	113	0	113	0	5,074	0	0	0	61	03/01/2041
312946-N8-5	FH A97615 - RMBS	06/01/2025	Paydown		189,329	194,951	197,830	201,732	0	(12,403)	0	(12,403)	0	189,329	0	0	0	8,704	03/01/2041
312946-NQ-5	FH A97599 - RMBS	06/01/2025	Paydown		2,407	2,407	2,513	2,527	0	(120)	0	(120)	0	2,407	0	0	0	27	03/01/2041
312946-NU-6	FH A97603 - RMBS	06/01/2025	Paydown		158,194	158,194	160,518	161,059	0	(2,865)	0	(2,865)	0	158,194	0	0	0	2,647	03/01/2041
312946-PD-2	FH A97620 - RMBS	06/01/2025	Paydown		35,318	35,318	35,663	35,688	0	(370)	0	(370)	0	35,318	0	0	0	438	03/01/2041
312946-RW-8	FH A97701 - RMBS	06/01/2025	Paydown		23,810	23,810	24,286	24,311	0	(502)	0	(502)	0	23,810	0	0	0	166	03/01/2041
31294B-6N-0	FH C35377 - RMBS	06/01/2025	Paydown		13	13	12	13	0	0	0	0	0	13	0	0	0	0	01/01/2030
31294B-RL-1	FH C34991 - RMBS	06/01/2025	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/01/2029
31294C-SQ-7	FH C35927 - RMBS	06/01/2025	Paydown		152	152	149	151	0	1	0	1	0	152	0	0	0	3	01/01/2030
31294D-4V-0	FH C37136 - RMBS	06/01/2025	Paydown		82	82	82	82	0	0	0	0	0	82	0	0	0	2	03/01/2030
31294E-SX-8	FH C37734 - RMBS	06/01/2025	Paydown		106	106	105	105	0	0	0	0	0	106	0	0	0	2	04/01/2030
31294F-6D-3	FH C38968 - RMBS	06/01/2025	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31294F-6H-4	FH C38972 - RMBS	06/01/2025	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	05/01/2029
31294G-N9-1	FH C39416 - RMBS	06/01/2025	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	06/01/2030
31296P-6N-7	FH A15377 - RMBS	06/01/2025	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	11/01/2033
31296R-V3-9	FH A16934 - RMBS	06/01/2025	Paydown		2,046	2,047	1,928	1,973	0	74	0	74	0	2,046	0	0	0	32	11/01/2033
31296S-BJ-4	FH A17241 - RMBS	06/01/2025	Paydown		2,067	2,067	2,059	2,058	0	10	0	10	0	2,067	0	0	0	36	12/01/2033
31296T-PT-5	FH A18534 - RMBS	06/01/2025	Paydown		217	217	215	216	0	1	0	1	0	217	0	0	0	4	02/01/2034
31296U-Y4-7	FH A19731 - RMBS	06/01/2025	Paydown		212	212	214	213	0	(1)	0	(1)	0	212	0	0	0	4	03/01/2034
31297A-2P-8	FH A23482 - RMBS	06/01/2025	Paydown		11,652	11,652	11,585	11,608	0	44	0	44	0	11,652	0	0	0	205	06/01/2034
31297A-5V-2	FH A23560 - RMBS	06/01/2025	Paydown		389	389	377	377	0	12	0	12	0	389	0	0	0	6	06/01/2034
31297B-5T-5	FH A24458 - RMBS	06/01/2025	Paydown		1,136	1,136	1,129	1,130	0	6	0	6	0	1,136	0	0	0	20	07/01/2034
31297E-ML-7	FH A26663 - RMBS	06/01/2025	Paydown		8	8	7	7	0	0	0	0	0	8	0	0	0	0	09/01/2034
31297E-QC-3	FH A26751 - RMBS	06/01/2025	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2034
31297E-SH-0	FH A26820 - RMBS	06/01/2025	Paydown		639	639	640	638	0	1	0	1	0	639	0	0	0	12	08/01/2034
31297F-YR-8	FH A27920 - RMBS	06/01/2025	Paydown		61	61	59	59	0	1	0	1	0	61	0	0	0	1	10/01/2034
31297G-UQ-2	FH A28691 - RMBS	06/01/2025	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	12/01/2034
31297K-J6-0	FH A30285 - RMBS	06/01/2025	Paydown		34	34	32	32	0	1	0	1	0	34	0	0	0	0	12/01/2034
31297Q-L5-6	FH A34848 - RMBS	06/01/2025	Paydown		2,157	2,157	2,033	2,109	0	48	0	48	0	2,157	0	0	0	32	05/01/2030
31297R-LY-1	FH A35743 - RMBS	06/01/2025	Paydown		233	233	219	222	0	10	0	10	0	233	0	0	0	3	07/01/2035
31297R-MH-7	FH A35760 - RMBS	06/01/2025	Paydown		1,038	1,038	976	995	0	43	0	43	0	1,038	0	0	0	15	07/01/2035
31297R-XC-6	FH A36075 - RMBS	06/01/2025	Paydown		1,871	1,871	34,084	1,643	0	229	0	229	0	1,871	0	0	0	32	07/01/2035
31297Y-2F-8	FH C41674 - RMBS	06/01/2025	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	08/01/2030
31297Y-LA-8	FH C41221 - RMBS	06/01/2025	Paydown		108	108	108	108	0	0	0	0	0	108	0	0	0	2	08/01/2030
31297Y-Y9-7	FH C41636 - RMBS	06/01/2025	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	0	08/01/2030
31298C-2P-3	FH C44382 - RMBS	06/01/2025	Paydown		126	126	127	126	0	0	0	0	0	126	0	0	0	3	11/01/2030
31298C-BJ-7	FH C43641 - RMBS	06/01/2025	Paydown		363	363	361	362	0	1	0	1	0	363	0	0	0	7	08/01/2030
31298D-UL-9	FH C45087 - RMBS	06/01/2025	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	1	12/01/2030
31298E-U8-6	FH C46007 - RMBS	06/01/2025	Paydown		263	263	263	263	0	0	0	0	0	263	0	0	0	5	12/01/2030
31298E-WF-8	FH C46046 - RMBS	06/01/2025	Paydown		127	127	127	127	0	0	0	0	0	127	0	0	0	3	12/01/2030
31298F-3P-5	FH C47106 - RMBS	06/01/2025	Paydown		68	68	67	67	0	0	0	0	0	68	0	0	0	1	01/01/2031
31298M-7M-3	FH C51800 - RMBS	06/01/2025	Paydown		68	68	69	68	0	0	0	0	0	68	0	0	0	1	05/01/2031
31298N-C5-2	FH C51892 - RMBS	06/01/2025	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	05/01/2031
31298N-YW-9	FH C52525 - RMBS	06/01/2025	Paydown		588	588	588	586	0	2	0	2	0	588	0	0	0	13	05/01/2031
31298P-NR-7	FH C53100 - RMBS	06/01/2025	Paydown		704	704	704	702	0	2	0	2	0	704	0	0	0	15	06/01/2031
31298P-XT-2	FH C53390 - RMBS	06/01/2025	Paydown		21	21	20	21	0	0	0	0	0	21	0	0	0	0	06/01/2031
31298Q-W6-1	FH C54269 - RMBS	06/01/2025	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	07/01/2031
31298R-KD-7	FH C54792 - RMBS	06/01/2025	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	07/01/2031
31298S-W7-5	FH C56070 - RMBS	06/01/2025	Paydown		38	38	39	38	0	0	0	0	0	38	0	0	0	1	08/01/2031
31298S-ZD-9	FH C56140 - RMBS	06/01/2025	Paydown		2,027	2,027	2,040	2,029	0	(1)	0	(1)	0	2,027	0	0	0	55	08/01/2031
31298T-MS-8	FH C56669 - RMBS	06/01/2025	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/01/2031
31298Y-N6-4	FH C60413 - RMBS	06/01/2025	Paydown		206	206	206	205	0	1	0	1	0	206	0	0	0	5	11/01/2031
31298Y-S4-4	FH C60539 - RMBS	06/01/2025	Paydown		28	28	29	29	0	0	0	0	0	28	0	0	0	1	11/01/2031
31298Y-X7-1	FH C60702 - RMBS	06/01/2025	Paydown		87	87	90	87	0	(1)	0	(1)	0	87	0	0	0	2	10/01/2031
31300M-VK-6	FH 849618 - RMBS	06/01/2025	Paydown		703,660	703,660	702,882	706,705	0	(3,045)	0	(3,045)	0	703,660	0	0	0	8,284	02/01/2045
31326M-DD-2	FH 2B6400 - RMBS	05/01/2025	Paydown		3,563	3,871	3,703	3,790	0	(227)	0	(227)	0	3,563	0	0	0	126	08/01/2047
31326M-F3-2	FH 2B6486 - RMBS	04/01/2025	Paydown		252	0	0	0	0	252	0	252	0	252	0	0	0	0	09/01/2047
3132GD-BB-7	FH Q00034 - RMBS	06/01/2025	Paydown		51,503	51,503	52,501	52,586	0	(1,083)	0	(1,083)	0	51,503	0	0	0	831	04/01/2041
3132GD-C6-7	FH Q00093 - RMBS	06/01/2025	Paydown		7,115	7,115	7,480	7,500	0	(384)	0	(384)	0	7,115	0	0	0	62	04/01/2041
3132GD-G5-5	FH Q00220 - RMBS	06/01/2025	Paydown		3,776	3,776	3,948	3,948	0	(172)	0	(172)	0	3,776	0	0	0	41	04/01/2041
3132GD-MJ-8	FH Q00361 - RMBS	06/01/2025	Paydown		11,859	11,859	12,355	12,418	0	(559)	0	(559)	0	11,859	0	0	0	140	04/01/2041
3132GE-P9-5	FH Q01348 - RMBS	06/01/2025	Paydown		8,406	8,406	8,772	8,769	0	(364)	0	(364)	0	8,406	0	0	0	97	06/01/2041
3132GE-VT-4	FH Q01526 - RMBS	06/01/2025	Paydown		4,205	4,205	4,195	4,194	0	11	0	11	0	4,205	0	0	0	47	06/01/2041
3132GE-W2-2	FH Q01565 - RMBS	06/01/2025	Paydown		35,209	35,209	34,040	34,158	0	1,051	0	1,051	0	35,209	0	0	0	163	06/01/2041
3132GE-WW-6	FH Q01561 - RMBS	06/01/2025	Paydown		7,892	7,892	8,247	8,269	0	(378)	0	(378)	0	7,892	0	0	0	73	06/01/2041
3132GE-YW-4	FH Q01625 - RMBS	06/01/2025	Paydown		15,930	15,930	17,364	17,619	0	(1,689)	0	(1,689)	0	15,930	0	0	0	243	06/01/2041
3132GF-BY-2	FH Q01855 - RMBS	06/01/2025	Paydown		1,238	1,238	1,342	1,353	0	(115)	0	(115)	0	1,238	0	0	0	18	06/01/2041
3132GF-S8-1	FH Q02343 - RMBS	06/01/2025	Paydown		6,529	6,529	6,807	6,792	0	(263)	0	(263)	0	6,529	0	0	0	113	07/01/2041
3132GF-WA-1	FH Q02441 - RMBS	06/01/2025	Paydown		697	697	727	725	0	(28)	0	(28)	0	697	0	0	0	8	08/01/2041
3132GK-B7-0	FH Q03962 - RMBS	06/01/2025	Paydown		32,815	32,815	33,394	33,367	0	(552)	0	(552)	0	32,815	0	0	0	355	10/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132GK-PJ-9	FH 004325 - RMBS	06/01/2025	Paydown		4,497	4,497	4,733	4,689	0	(345)	0	(345)	0	4,497	0	0	0	1,745	11/01/2041
3132GK-S4-9	FH 004439 - RMBS	06/01/2025	Paydown		2,825	2,825	2,885	2,916	0	(91)	0	(91)	0	2,825	0	0	0	30	11/01/2041
3132GK-YU-4	FH 004623 - RMBS	06/01/2025	Paydown		126,655	126,655	129,002	128,929	0	(2,274)	0	(2,274)	0	126,655	0	0	0	1,246	11/01/2041
3132GK-ZN-9	FH 004649 - RMBS	06/01/2025	Paydown		3,314	3,314	3,404	3,418	0	(104)	0	(104)	0	3,314	0	0	0	34	11/01/2041
3132GL-A6-1	FH 004829 - RMBS	06/01/2025	Paydown		90,835	90,835	92,719	92,568	0	(1,733)	0	(1,733)	0	90,835	0	0	0	1,078	11/01/2041
3132GM-AX-0	FH 005722 - RMBS	06/01/2025	Paydown		45,058	45,058	47,987	48,404	0	(3,346)	0	(3,346)	0	45,058	0	0	0	666	01/01/2042
3132GM-FA-5	FH 005861 - RMBS	06/01/2025	Paydown		57,309	57,309	60,273	60,696	0	(3,387)	0	(3,387)	0	57,309	0	0	0	422	01/01/2042
3132GR-HF-1	FH 006230 - RMBS	06/01/2025	Paydown		3,735	3,735	3,889	3,934	0	(424)	0	(424)	0	3,735	0	0	0	2,020	02/01/2042
3132GS-DC-0	FH 006999 - RMBS	06/01/2025	Paydown		9,908	9,908	10,552	10,708	0	(801)	0	(801)	0	9,908	0	0	0	119	03/01/2042
3132GS-TW-9	FH 007465 - RMBS	06/01/2025	Paydown		7,011	7,011	7,277	7,364	0	(537)	0	(537)	0	7,011	0	0	0	2,153	04/01/2042
3132GT-5F-0	FH 008646 - RMBS	06/01/2025	Paydown		23,311	23,311	24,385	24,527	0	(1,217)	0	(1,217)	0	23,311	0	0	0	239	06/01/2042
3132GT-5L-7	FH 008651 - RMBS	06/01/2025	Paydown		35,818	35,818	37,307	37,305	0	(1,487)	0	(1,487)	0	35,818	0	0	0	355	06/01/2042
3132GU-H4-9	FH 008951 - RMBS	06/01/2025	Paydown		21,478	21,478	22,197	22,325	0	(847)	0	(847)	0	21,478	0	0	0	218	06/01/2042
3132GU-H9-8	FH 008956 - RMBS	06/01/2025	Paydown		11,614	11,614	12,115	12,203	0	(976)	0	(976)	0	11,614	0	0	0	3,726	06/01/2042
3132GV-KH-4	FH 009896 - RMBS	06/01/2025	Paydown		69,365	69,365	73,186	73,440	0	(4,075)	0	(4,075)	0	69,365	0	0	0	807	08/01/2042
3132H5-B4-9	FH U95058 - RMBS	06/01/2025	Paydown		42,165	42,165	44,155	44,464	0	(2,299)	0	(2,299)	0	42,165	0	0	0	322	02/01/2043
3132H7-CA-0	FH U99064 - RMBS	06/01/2025	Paydown		129,371	129,371	140,784	139,950	0	(10,578)	0	(10,578)	0	129,371	0	0	0	964	08/01/2043
3132H7-D6-8	FH U99124 - RMBS	06/01/2025	Paydown		56,627	56,627	61,458	64,435	0	(7,808)	0	(7,808)	0	56,627	0	0	0	368	03/01/2045
3132HN-DA-4	FH Q11897 - RMBS	06/01/2025	Paydown		54,152	54,152	56,192	56,057	0	(1,904)	0	(1,904)	0	54,152	0	0	0	504	10/01/2042
3132HP-G7-3	FH Q12922 - RMBS	06/01/2025	Paydown		23,323	23,323	24,496	24,744	0	(1,816)	0	(1,816)	0	23,323	0	0	0	5,966	11/01/2042
3132HP-WG-5	FH Q13347 - RMBS	06/01/2025	Paydown		68,386	68,386	70,512	69,830	0	(1,445)	0	(1,445)	0	68,386	0	0	0	593	11/01/2042
3132J6-SD-7	FH Q15515 - RMBS	06/01/2025	Paydown		25,637	25,637	27,347	27,403	0	(1,766)	0	(1,766)	0	25,637	0	0	0	246	03/01/2043
3132J6-V9-2	FH Q15639 - RMBS	06/01/2025	Paydown		39,208	39,208	40,507	40,561	0	(1,353)	0	(1,353)	0	39,208	0	0	0	444	02/01/2043
3132J7-EK-4	FH Q16037 - RMBS	06/01/2025	Paydown		71,005	71,005	72,314	72,099	0	(1,094)	0	(1,094)	0	71,005	0	0	0	581	03/01/2043
3132J8-6M-7	FH Q17675 - RMBS	06/01/2025	Paydown		34,411	34,411	35,658	35,701	0	(1,290)	0	(1,290)	0	34,411	0	0	0	249	04/01/2043
3132J9-NV-6	FH Q18103 - RMBS	06/01/2025	Paydown		43,492	43,492	45,123	45,522	0	(2,030)	0	(2,030)	0	43,492	0	0	0	313	05/01/2043
3132J9-TX-6	FH Q18265 - RMBS	06/01/2025	Paydown		40,841	40,841	41,900	41,803	0	(962)	0	(962)	0	40,841	0	0	0	353	05/01/2043
3132JA-J5-5	FH Q18883 - RMBS	06/01/2025	Paydown		5,206	5,206	5,147	5,135	0	71	0	71	0	5,206	0	0	0	46	06/01/2043
3132JM-BG-3	FH Q20039 - RMBS	06/01/2025	Paydown		24,641	24,641	24,410	24,385	0	256	0	256	0	24,641	0	0	0	224	07/01/2043
3132L5-A3-7	FH V80026 - RMBS	06/01/2025	Paydown		37,031	37,031	37,911	37,914	0	(882)	0	(882)	0	37,031	0	0	0	337	04/01/2043
3132L5-AG-8	FH V80007 - RMBS	06/01/2025	Paydown		116	116	123	123	0	(8)	0	(8)	0	116	0	0	0	1	04/01/2043
3132L5-ME-0	FH V80357 - RMBS	06/01/2025	Paydown		369,002	369,002	375,459	375,605	0	(6,603)	0	(6,603)	0	369,002	0	0	0	4,223	08/01/2043
3132L6-YH-8	FH V81612 - RMBS	06/01/2025	Paydown		38,506	38,506	39,667	40,172	0	(1,666)	0	(1,666)	0	38,506	0	0	0	424	04/01/2045
3132L7-GA-1	FH V81993 - RMBS	06/01/2025	Paydown		16,092	16,092	17,045	17,568	0	(1,476)	0	(1,476)	0	16,092	0	0	0	235	10/01/2045
3132L7-J5-9	FH V82084 - RMBS	06/01/2025	Paydown		24,329	24,329	25,556	26,203	0	(1,874)	0	(1,874)	0	24,329	0	0	0	258	12/01/2045
3132L8-7B-7	FH V83590 - RMBS	06/01/2025	Paydown		34,811	34,811	35,735	37,068	0	(2,258)	0	(2,258)	0	34,811	0	0	0	362	11/01/2047
3132L8-CS-4	FH V82781 - RMBS	06/01/2025	Paydown		168,135	168,135	166,165	166,237	0	1,898	0	1,898	0	168,135	0	0	0	1,457	12/01/2046
3132L9-Y8-2	FH V84335 - RMBS	06/01/2025	Paydown		58,226	58,226	59,772	62,870	0	(4,644)	0	(4,644)	0	58,226	0	0	0	825	06/01/2048
3132M9-GQ-1	FH Q28607 - RMBS	06/01/2025	Paydown		37,208	37,208	38,713	39,186	0	(1,978)	0	(1,978)	0	37,208	0	0	0	433	09/01/2044
3132M9-MM-3	FH Q28764 - RMBS	06/01/2025	Paydown		23,589	23,589	23,758	23,764	0	(175)	0	(175)	0	23,589	0	0	0	250	06/01/2044
3132MA-L6-6	FH Q29649 - RMBS	06/01/2025	Paydown		2,447	2,447	2,517	2,529	0	(82)	0	(82)	0	2,447	0	0	0	25	11/01/2044
3132MA-PB-1	FH Q29718 - RMBS	06/01/2025	Paydown		160,702	160,702	172,616	181,079	0	(20,377)	0	(20,377)	0	160,702	0	0	0	2,605	11/01/2044
3132QM-K2-6	FH Q31212 - RMBS	06/01/2025	Paydown		28,722	28,722	30,220	30,860	0	(2,138)	0	(2,138)	0	28,722	0	0	0	220	02/01/2045
3132QN-DS-5	FH Q31912 - RMBS	06/01/2025	Paydown		4,762	4,762	4,965	5,120	0	(358)	0	(358)	0	4,762	0	0	0	50	03/01/2045
3132QN-JQ-3	FH Q32070 - RMBS	06/01/2025	Paydown		41,750	41,750	44,705	46,060	0	(4,310)	0	(4,310)	0	41,750	0	0	0	499	03/01/2045
3132QN-RP-6	FH Q32293 - RMBS	06/01/2025	Paydown		25,413	25,413	25,977	26,005	0	(593)	0	(593)	0	25,413	0	0	0	220	03/01/2045
3132QQ-AG-7	FH Q33606 - RMBS	06/01/2025	Paydown		22,229	22,229	23,135	23,433	0	(1,204)	0	(1,204)	0	22,229	0	0	0	205	05/01/2045
3132QQ-YG-1	FH Q34310 - RMBS	06/01/2025	Paydown		18,963	18,963	19,547	19,869	0	(906)	0	(906)	0	18,963	0	0	0	189	06/01/2045
3132QT-SC-1	FH Q36814 - RMBS	06/01/2025	Paydown		50,107	50,107	52,699	53,465	0	(3,357)	0	(3,357)	0	50,107	0	0	0	452	10/01/2045
3132QU-C5-0	FH Q37291 - RMBS	06/01/2025	Paydown		80,502	80,502	83,458	84,690	0	(4,188)	0	(4,188)	0	80,502	0	0	0	1,001	11/01/2045
3132QV-GZ-8	FH Q38315 - RMBS	06/01/2025	Paydown		12,256	12,256	12,494	12,652	0	(396)	0	(396)	0	12,256	0	0	0	125	01/01/2046
3132WE-F5-6	FH Q41087 - RMBS	06/01/2025	Paydown		31,620	31,620	31,969	32,367	0	(747)	0	(747)	0	31,620	0	0	0	368	06/01/2046
3132WE-QM-7	FH Q41359 - RMBS	06/01/2025	Paydown		11,733	11,733	12,161	12,202	0	(469)	0	(469)	0	11,733	0	0	0	121	07/01/2046
3132WF-3A-5	FH Q42592 - RMBS	06/01/2025	Paydown		154,740	154,740	161,776	162,276	0	(7,536)	0	(7,536)	0	154,740	0	0	0	1,754	08/01/2046
3132WG-S7-3	FH Q43241 - RMBS	06/01/2025	Paydown		17,263	17,263	18,237	18,543	0	(1,280)	0	(1,280)	0	17,263	0	0	0	176	09/01/2046
3132WH-Q3-2	FH Q44073 - RMBS	06/01/2025	Paydown		29,882	29,882	29,340	29,250	0	631	0	631	0	29,882	0	0	0	208	09/01/2046
3132WH-XC-4	FH Q44274 - RMBS	06/01/2025	Paydown		63,705	63,705	65,825	66,169	0	(2,464)	0	(2,464)	0	63,705	0	0	0	614	11/01/2046
3132WJ-YR-6	FH Q45219 - RMBS	06/01/2025	Paydown		25,089	25,089	25,552	25,752	0	(662)	0	(662)	0	25,089	0	0	0	216	01/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132WM-6L-3	FH 048074 - RMBS	06/01/2025	Paydown		96,788	96,788	102,444	104,869	0	(8,081)	0	(8,081)	0	96,788	0	0	0	666	05/01/2047
3132WM-WL-4	FH 047850 - RMBS	06/01/2025	Paydown		18,608	18,608	18,742	19,079	0	(471)	0	(471)	0	18,608	0	0	0	217	05/01/2047
3132WN-FY-3	FH 048282 - RMBS	06/01/2025	Paydown		104,508	104,508	111,228	112,570	0	(8,062)	0	(8,062)	0	104,508	0	0	0	1,304	05/01/2047
3132WP-W6-0	FH 049668 - RMBS	06/01/2025	Paydown		771,375	771,375	816,874	827,468	0	(56,093)	0	(56,093)	0	771,375	0	0	0	4,751	08/01/2047
3132XC-SA-4	FH G67713 - RMBS	06/01/2025	Paydown		176,198	176,198	180,328	183,276	0	(7,078)	0	(7,078)	0	176,198	0	0	0	2,102	06/01/2048
3132XS-VR-8	FH Q50623 - RMBS	06/01/2025	Paydown		37,118	37,118	38,011	38,363	0	(1,245)	0	(1,245)	0	37,118	0	0	0	434	09/01/2047
3132XT-MY-1	FH Q51274 - RMBS	06/01/2025	Paydown		46,575	46,575	47,670	48,320	0	(1,745)	0	(1,745)	0	46,575	0	0	0	447	10/01/2047
3132XT-XL-7	FH Q51582 - RMBS	06/01/2025	Paydown		54,606	54,606	55,485	56,804	0	(2,198)	0	(2,198)	0	54,606	0	0	0	634	10/01/2047
3132XU-CQ-6	FH Q51878 - RMBS	06/01/2025	Paydown		46,676	46,676	49,112	50,847	0	(4,170)	0	(4,170)	0	46,676	0	0	0	299	11/01/2047
3132XU-HQ-1	FH Q52038 - RMBS	06/01/2025	Paydown		140,939	140,939	144,770	146,017	0	(5,078)	0	(5,078)	0	140,939	0	0	0	1,418	11/01/2047
3132XU-LR-4	FH Q52135 - RMBS	06/01/2025	Paydown		29,543	29,543	30,300	30,793	0	(1,250)	0	(1,250)	0	29,543	0	0	0	291	11/01/2047
3132XU-VQ-5	FH Q52422 - RMBS	06/01/2025	Paydown		98,022	98,022	100,211	101,421	0	(3,400)	0	(3,400)	0	98,022	0	0	0	799	11/01/2047
3132XV-J7-9	FH Q52985 - RMBS	06/01/2025	Paydown		27,316	27,316	27,068	27,018	0	298	0	298	0	27,316	0	0	0	285	12/01/2047
3132XW-6P-1	FH Q54477 - RMBS	06/01/2025	Paydown		141,055	141,055	144,124	144,503	0	(3,448)	0	(3,448)	0	141,055	0	0	0	1,327	02/01/2048
3132XW-JV-4	FH Q53875 - RMBS	06/01/2025	Paydown		111,159	111,159	114,529	115,834	0	(4,675)	0	(4,675)	0	111,159	0	0	0	1,331	01/01/2048
3132XW-UH-2	FH Q54183 - RMBS	06/01/2025	Paydown		145,862	145,862	149,935	154,181	0	(8,319)	0	(8,319)	0	145,862	0	0	0	1,077	02/01/2048
3132XX-HR-3	FH Q54739 - RMBS	06/01/2025	Paydown		14,578	14,578	14,870	15,110	0	(532)	0	(532)	0	14,578	0	0	0	168	03/01/2048
3132XX-Q3-6	FH Q54973 - RMBS	06/01/2025	Paydown		126,896	126,896	129,751	131,390	0	(4,494)	0	(4,494)	0	126,896	0	0	0	928	03/01/2048
3132XX-ZC-6	FH Q55238 - RMBS	06/01/2025	Paydown		39,445	39,445	40,333	41,372	0	(1,927)	0	(1,927)	0	39,445	0	0	0	474	04/01/2048
3132Y0-4E-7	FH Q57120 - RMBS	06/01/2025	Paydown		14,474	14,474	14,696	15,025	0	(551)	0	(551)	0	14,474	0	0	0	168	07/01/2048
3132Y1-C8-9	FH Q57294 - RMBS	06/01/2025	Paydown		17,416	17,416	18,114	18,967	0	(1,551)	0	(1,551)	0	17,416	0	0	0	255	07/01/2048
31335A-5Z-7	FH G60864 - RMBS	06/01/2025	Paydown		706,858	706,858	711,329	711,714	0	(4,856)	0	(4,856)	0	706,858	0	0	0	6,628	02/01/2047
31335A-CF-3	FH G60070 - RMBS	06/01/2025	Paydown		10,404	10,404	11,134	11,293	0	(1,135)	0	(1,135)	0	10,404	0	0	0	2,756	06/01/2042
31335A-CR-7	FH G60080 - RMBS	06/01/2025	Paydown		123,796	123,796	128,026	128,801	0	(5,005)	0	(5,005)	0	123,796	0	0	0	1,246	06/01/2045
31335A-DY-1	FH G60119 - RMBS	06/01/2025	Paydown		6,682	6,682	7,104	7,311	0	(628)	0	(628)	0	6,682	0	0	0	77	05/01/2045
31335A-EK-0	FH G60138 - RMBS	06/01/2025	Paydown		447,281	447,281	487,331	493,377	0	(46,096)	0	(46,096)	0	447,281	0	0	0	3,266	08/01/2045
31335A-FZ-6	FH G60184 - RMBS	06/01/2025	Paydown		23,380	23,380	24,779	25,046	0	(1,666)	0	(1,666)	0	23,380	0	0	0	305	02/01/2044
31335A-H6-8	FH G60253 - RMBS	06/01/2025	Paydown		23,892	23,892	25,901	26,875	0	(2,983)	0	(2,983)	0	23,892	0	0	0	342	09/01/2045
31335A-HP-6	FH G60238 - RMBS	06/01/2025	Paydown		701,988	701,988	757,776	767,798	0	(65,811)	0	(65,811)	0	701,988	0	0	0	4,670	10/01/2045
31335A-PZ-5	FH G60440 - RMBS	06/01/2025	Paydown		716,059	716,059	775,081	749,455	0	(33,396)	0	(33,396)	0	716,059	0	0	0	4,940	03/01/2046
31335A-WT-1	FH G60658 - RMBS	06/01/2025	Paydown		240,471	240,471	261,532	266,002	0	(25,531)	0	(25,531)	0	240,471	0	0	0	1,659	07/01/2046
31335B-DD-5	FH G61000 - RMBS	06/01/2025	Paydown		135,127	135,127	135,961	136,079	0	(952)	0	(952)	0	135,127	0	0	0	1,470	05/01/2047
31335B-HC-3	FH G61127 - RMBS	06/01/2025	Paydown		76,699	76,699	78,413	78,650	0	(1,951)	0	(1,951)	0	76,699	0	0	0	743	07/01/2047
31335B-HJ-8	FH G61133 - RMBS	06/01/2025	Paydown		51,095	51,095	53,339	54,522	0	(3,427)	0	(3,427)	0	51,095	0	0	0	475	07/01/2047
31335B-JD-9	FH G61160 - RMBS	06/01/2025	Paydown		82,091	82,091	88,184	91,448	0	(9,357)	0	(9,357)	0	82,091	0	0	0	816	11/01/2045
31335B-JH-0	FH G61164 - RMBS	06/01/2025	Paydown		24,201	24,201	25,419	25,522	0	(1,321)	0	(1,321)	0	24,201	0	0	0	273	07/01/2047
31335B-LA-2	FH G61221 - RMBS	06/01/2025	Paydown		101,207	101,207	105,746	108,341	0	(7,134)	0	(7,134)	0	101,207	0	0	0	1,363	11/01/2047
31335B-SK-3	FH G61422 - RMBS	06/01/2025	Paydown		82,370	82,370	84,326	86,543	0	(4,174)	0	(4,174)	0	82,370	0	0	0	1,094	03/01/2048
31335B-XK-7	FH G61582 - RMBS	06/01/2025	Paydown		160,565	160,565	161,208	161,720	0	(1,155)	0	(1,155)	0	160,565	0	0	0	2,001	08/01/2048
31335G-MM-4	FH C80364 - RMBS	06/01/2025	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/01/2025
313399-SN-8	FHR 2345E NE - CMO/RMBS	06/01/2025	Paydown		2,258	2,258	2,211	2,236	0	22	0	22	0	2,258	0	0	0	44	08/15/2031
313399-UM-7	FHR 2345 Z - CMO/RMBS	06/01/2025	Paydown		12,726	12,726	12,508	12,613	0	113	0	113	0	12,726	0	0	0	290	08/15/2031
31339L-7F-1	FHR 2381E ZE - CMO/RMBS	06/01/2025	Paydown		12,066	12,276	12,083	12,168	0	(102)	0	(102)	0	12,066	0	0	0	657	11/15/2031
31339M-LW-6	FHR 2407C HZ - CMO/RMBS	06/01/2025	Paydown		(9,881)	19,051	18,603	18,987	0	(28,868)	0	(28,868)	0	(9,881)	0	0	0	1,173	01/15/2032
31339M-RW-0	FHR 2401C ZE - CMO/RMBS	06/01/2025	Paydown		22,533	19,397	19,331	19,339	0	3,194	0	3,194	0	22,533	0	0	0	414	01/15/2032
31339W-AU-0	FHR 2426B ZE - CMO/RMBS	06/01/2025	Paydown		70,562	83,977	81,254	82,229	0	(11,667)	0	(11,667)	0	70,562	0	0	0	5,417	03/15/2032
3133JL-NZ-8	FH QU7608 - RMBS	06/01/2025	Paydown		277,160	277,160	288,506	289,569	0	(12,409)	0	(12,409)	0	277,160	0	0	0	927	11/01/2050
3133KM-P7-4	FH RA5846 - RMBS	06/01/2025	Paydown		870,010	870,010	885,371	884,394	0	(14,385)	0	(14,385)	0	870,010	0	0	0	3,937	09/01/2051
3133T4-G6-7	FHR 1702 TZ - CMO/RMBS	03/01/2025	Paydown		(27,878)	0	0	(6,568)	0	(21,310)	0	(21,310)	0	(27,878)	0	0	0	6,082	03/15/2024
3133T6-J9-3	FHR 1840 D - CMO/RMBS	06/01/2025	Paydown		9,840	9,840	8,755	9,758	0	82	0	82	0	9,840	0	0	0	211	04/15/2026
3133T6-WF-4	FHR 1836 J - CMO/RMBS	06/01/2025	Paydown		11,030	9,484	8,767	9,407	0	1,623	0	1,623	0	11,030	0	0	0	199	04/15/2026
3133T6-Z3-8	FHR 1839 D - CMO/RMBS	06/01/2025	Paydown		8,781	7,548	6,756	7,484	0	1,297	0	1,297	0	8,781	0	0	0	161	05/15/2026
3133T9-EY-7	FHR 1933 PJ - CMO/RMBS	06/01/2025	Paydown		19,266	17,182	16,954	17,113	0	2,152	0	2,152	0	19,266	0	0	0	436	02/15/2027
3133TD-VT-0	FHR 2059 PG - CMO/RMBS	06/01/2025	Paydown		5,945	5,945	5,875	5,933	0	12	0	12	0	5,945	0	0	0	110	05/15/2028
3133TE-MJ-0	FHR 2064A ZA - CMO/RMBS	06/01/2025	Paydown		6,394	6,394	6,083	6,266	0	129	0	129	0	6,394	0	0	0	122	05/15/2028
3133TJ-R7-0	FHR 2137 PG - CMO/RMBS	06/01/2025	Paydown		13,262	13,262	13,627	13,384	0	(121)	0	(121)	0	13,262	0	0	0	248	03/15/2029
3133TJ-UD-3	FHR 2138 Z - CMO/RMBS	06/01/2025	Paydown		9,843	9,843	9,202	9,518	0	325	0	325	0	9,843	0	0	0	185	03/15/2029
3133TR-7A-7	FSPC T-031 A5 - RMBS	06/01/2025	Paydown		71,010	71,010	75,709	83,351	0	(12,342)	0	(12,342)	0	71,010	0	0	0	864	05/25/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133TR-GH-2	FHR 2287 Z - CMO/RMBS	06/01/2025	Paydown		9,244	9,244	9,007	9,113	0	132	0	132	0	9,244	0	0	0	209	02/15/2031
3133TR-LZ-6	FHR 2281 ZA - CMO/RMBS	06/01/2025	Paydown		(36,437)	32,771	31,498	32,130	0	(68,567)	0	(68,567)	0	(36,437)	0	0	0	2,692	02/15/2031
3133TS-F2-4	FHR 2303 CK - CMO/RMBS	06/01/2025	Paydown		7,856	36,718	35,612	36,445	0	(28,589)	0	(28,589)	0	7,856	0	0	0	2,070	04/15/2031
31358S-HW-4	FNR 2000-28 ZK - CMO/RMBS	06/01/2025	Paydown		8,328	8,328	8,542	8,363	0	(35)	0	(35)	0	8,328	0	0	0	117	09/25/2030
31359N-RN-3	FNR 9714 QJ - CMO/RMBS	06/01/2025	Paydown		24,595	24,595	24,499	24,507	0	88	0	88	0	24,595	0	0	0	524	03/18/2027
31359N-W4-9	FNR 1997-17 PH - CMO/RMBS	06/01/2025	Paydown		7,984	7,984	7,694	7,923	0	61	0	61	0	7,984	0	0	0	170	04/18/2027
31359P-PR-1	FNR 9736 Z - CMO/RMBS	06/01/2025	Paydown		24,284	24,705	22,780	24,105	0	179	0	179	0	24,284	0	0	0	693	06/18/2027
31359P-QC-3	FNR 9741 J - CMO/RMBS	06/01/2025	Paydown		7,597	7,597	7,503	7,561	0	36	0	36	0	7,597	0	0	0	153	06/18/2027
31359R-BG-6	FNR 9779 K - CMO/RMBS	06/01/2025	Paydown		561	561	559	559	0	2	0	2	0	561	0	0	0	11	12/18/2027
31359S-V6-4	FNR 0125B E - CMO/RMBS	06/01/2025	Paydown		7,536	7,536	7,242	7,451	0	84	0	84	0	7,536	0	0	0	134	06/25/2031
31359U-LQ-6	FNR 1998-46 GZ - CMO/RMBS	06/01/2025	Paydown		30,495	30,495	28,972	29,811	0	684	0	684	0	30,495	0	0	0	557	08/18/2028
31368H-K6-9	FN 190317 - RMBS	06/01/2025	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	1	08/01/2031
3136A0-DQ-7	FNR 2011-77 PC - CMO/RMBS	06/01/2025	Paydown		51,090	51,090	51,936	51,785	0	(695)	0	(695)	0	51,090	0	0	0	527	08/25/2041
3136A2-QQ-9	FNR 2011-132 PE - CMO/RMBS	06/01/2025	Paydown		24,367	24,367	26,567	25,837	0	(1,470)	0	(1,470)	0	24,367	0	0	0	312	12/25/2041
3136A3-TD-3	FNR 2012-11 DZ - CMO/RMBS	06/01/2025	Paydown		202,365	202,365	211,095	211,243	0	(8,879)	0	(8,879)	0	202,365	0	0	0	1,360	02/25/2042
3136A4-5L-9	FNR 2012-37 A - CMO/RMBS	06/01/2025	Paydown		45,782	45,782	49,302	46,608	0	(825)	0	(825)	0	45,782	0	0	0	629	04/25/2032
3136A5-EA-0	FNR 2012-36 CZ - CMO/RMBS	06/01/2025	Paydown		401,267	401,267	414,148	404,405	0	(3,137)	0	(3,137)	0	401,267	0	0	0	1,910	04/25/2042
3136A7-XX-5	FNR 2012-87 NZ - CMO/RMBS	06/01/2025	Paydown		1,083,725	1,083,725	1,084,128	1,083,243	0	482	0	482	0	1,083,725	0	0	0	10,048	08/25/2042
3136A8-XR-6	FNR 2012-94 LZ - CMO/RMBS	06/01/2025	Paydown		434,298	434,298	436,887	435,139	0	(841)	0	(841)	0	434,298	0	0	0	4,710	09/25/2042
3136A9-LD-8	FNR 2012-114 ZD - CMO/RMBS	06/01/2025	Paydown		818,575	818,575	832,054	825,698	0	(7,123)	0	(7,123)	0	818,575	0	0	0	5,600	10/25/2042
3136A9-WX-2	FNR 2012-121 GZ - CMO/RMBS	06/01/2025	Paydown		949,819	949,819	979,133	962,891	0	(13,072)	0	(13,072)	0	949,819	0	0	0	8,151	11/25/2042
3136AB-C9-2	FNR 2013-5 MZ - CMO/RMBS	04/18/2025	Various		0	0	0	(69)	0	69	0	69	0	0	0	0	0	0	02/25/2043
3136AB-QH-9	FNR 2013-9 CB - CMO/RMBS	06/01/2025	Paydown		21,355	21,355	23,438	22,975	0	(1,619)	0	(1,619)	0	21,355	0	0	0	340	04/25/2042
3136AD-5A-3	FNR 2013-50 ZB - CMO/RMBS	04/18/2025	Various		0	0	0	2,426	0	(2,426)	0	(2,426)	0	0	0	0	0	0	05/25/2043
3136AF-6H-2	FNR 2013-90 DL - CMO/RMBS	06/01/2025	Paydown		153,075	153,075	166,260	157,342	0	(4,267)	0	(4,267)	0	153,075	0	0	0	1,659	09/25/2033
3136AG-AZ-5	FNR 2013-96 ZY - CMO/RMBS	06/01/2025	Paydown		973,188	973,188	843,184	921,083	0	52,105	0	52,105	0	973,188	0	0	0	10,160	09/25/2043
3136AG-LN-0	FNR 2013-93 ZV - CMO/RMBS	06/01/2025	Paydown		438,551	438,551	381,251	418,843	0	34,409	0	34,409	0	438,551	0	0	0	199,758	09/25/2043
3136AH-PL-8	FNR 2013-126 ZH - CMO/RMBS	06/01/2025	Paydown		627,980	627,980	583,913	607,138	0	20,842	0	20,842	0	627,980	0	0	0	9,460	12/25/2043
3136AJ-V3-7	FNR 2014-29 BZ - CMO/RMBS	06/01/2025	Paydown		301,434	301,434	299,353	300,196	0	1,238	0	1,238	0	301,434	0	0	0	2,172	05/25/2044
3136AP-FJ-6	FNR 2015-45 ZY - CMO/RMBS	04/18/2025	Various		0	0	0	6,725	0	(6,725)	0	(6,725)	0	0	0	0	0	0	07/25/2045
3136AP-R5-3	FNR 2015-61 NL - CMO/RMBS	04/18/2025	Various		0	0	0	2,382	0	(2,382)	0	(2,382)	0	0	0	0	0	17,253	07/25/2045
3136AV-3W-7	FNR 2017-21 EA - CMO/RMBS	04/01/2025	Paydown		(458,350)	0	0	0	0	(458,350)	0	(458,350)	0	(458,350)	0	0	0	37,611	04/25/2042
3136AW-J4-0	FNR 2017-46 ZL - CMO/RMBS	04/18/2025	Various		0	0	0	5,979	0	(5,979)	0	(5,979)	0	0	0	0	0	0	06/25/2057
3136AW-MZ-7	FNR 2017-35 AZ - CMO/RMBS	04/18/2025	Various		0	0	0	(345)	0	345	0	345	0	0	0	0	0	0	05/25/2057
3136AW-TP-2	FNR 2017-34 KB - CMO/RMBS	04/18/2025	Various		0	0	0	974	0	(974)	0	(974)	0	0	0	0	0	95,747	05/25/2047
3136AW-XR-3	FNR 2017-41 MZ - CMO/RMBS	04/18/2025	Various		0	0	0	(142)	0	142	0	142	0	0	0	0	0	0	06/25/2057
3136AX-GR-0	FNR 2017-49 ZJ - CMO/RMBS	04/18/2025	Various		0	0	0	(351)	0	351	0	351	0	0	0	0	0	0	07/25/2057
31371F-7C-0	FN 251191 - RMBS	06/01/2025	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2027
31371F-AG-7	FN 250307 - RMBS	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	07/01/2025
31371F-EM-0	FN 250440 - RMBS	06/01/2025	Paydown		66	66	67	66	0	0	0	0	0	66	0	0	0	1	01/01/2026
31371F-GD-8	FN 250496 - RMBS	06/01/2025	Paydown		217	217	217	217	0	1	0	1	0	217	0	0	0	5	03/01/2026
31371F-JU-7	FN 250575 - RMBS	06/01/2025	Paydown		122	122	123	121	0	0	0	0	0	122	0	0	0	2	06/01/2026
31371F-QB-1	FN 250750 - RMBS	05/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2026
31371G-2S-8	FN 251985 - RMBS	06/01/2025	Paydown		338	338	336	337	0	1	0	1	0	338	0	0	0	6	10/01/2028
31371G-7E-4	FN 252093 - RMBS	06/01/2025	Paydown		184	184	183	183	0	1	0	1	0	184	0	0	0	4	11/01/2028
31371G-VF-4	FN 251814 - RMBS	06/01/2025	Paydown		224	224	228	224	0	0	0	0	0	224	0	0	0	5	07/01/2028
31371H-B6-4	FN 252161 - RMBS	06/01/2025	Paydown		133	133	132	133	0	1	0	1	0	133	0	0	0	2	12/01/2028
31371H-DQ-8	FN 252211 - RMBS	06/01/2025	Paydown		74	74	73	73	0	0	0	0	0	74	0	0	0	1	01/01/2029
31371H-HS-0	FN 252341 - RMBS	06/01/2025	Paydown		331	331	330	330	0	1	0	1	0	331	0	0	0	5	03/01/2029
31371H-QX-9	FN 252570 - RMBS	06/01/2025	Paydown		174	174	172	173	0	1	0	1	0	174	0	0	0	3	07/01/2029
31371H-YB-8	FN 252806 - RMBS	06/01/2025	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	10/01/2029
31371J-BF-0	FN 253038 - RMBS	06/01/2025	Paydown		351	351	352	350	0	0	0	0	0	351	0	0	0	9	02/01/2030
31371J-JK-1	FN 253266 - RMBS	06/01/2025	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	05/01/2030
31371J-L4-4	FN 253347 - RMBS	06/01/2025	Paydown		976	976	981	976	0	0	0	0	0	976	0	0	0	24	06/01/2030
31371J-L5-1	FN 253348 - RMBS	06/01/2025	Paydown		239	239	241	239	0	0	0	0	0	239	0	0	0	6	06/01/2030
31371J-MD-3	FN 253356 - RMBS	06/01/2025	Paydown		127	127	126	127	0	1	0	1	0	127	0	0	0	2	07/01/2030
31371J-SB-1	FN 253514 - RMBS	06/01/2025	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2030
31371J-UJ-1	FN 253585 - RMBS	06/01/2025	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	01/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371J-W7-5	FN 253670 - RMBS	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	02/01/2031
31371K-BR-1	FN 253948 - RMBS	06/01/2025	Paydown		22	22	21	21	0	0	0	0	0	22	0	0	0	0	09/01/2031
31371K-BT-7	FN 253950 - RMBS	06/01/2025	Paydown		116	116	113	114	0	2	0	2	0	116	0	0	0	3	09/01/2031
31371K-LU-3	FN 254239 - RMBS	06/01/2025	Paydown		24,450	17,052	914,235	14,743	0	9,707	0	9,707	0	24,450	0	0	0	879	03/01/2032
31371K-ML-2	FN 254263 - RMBS	06/01/2025	Paydown		62	62	62	62	0	0	0	0	0	62	0	0	0	1	04/01/2032
31371K-VF-5	FN 254514 - RMBS	06/01/2025	Paydown		86	86	84	84	0	2	0	2	0	86	0	0	0	1	11/01/2032
31371K-WH-0	FN 254548 - RMBS	06/01/2025	Paydown		96	96	93	94	0	2	0	2	0	96	0	0	0	2	12/01/2032
31371L-FY-0	FN 254983 - RMBS	06/01/2025	Paydown		127	127	123	124	0	3	0	3	0	127	0	0	0	2	12/01/2033
31371M-2S-5	FN 256485 - RMBS	06/01/2025	Paydown		81	81	82	81	0	0	0	0	0	81	0	0	0	1	11/01/2036
31371N-GK-5	FN 256802 - RMBS	06/01/2025	Paydown		3,803	3,803	4,123	3,877	0	(74)	0	(74)	0	3,803	0	0	0	61	07/01/2027
31371N-WX-9	FN 257262 - RMBS	06/01/2025	Paydown		694	694	697	696	0	(2)	0	(2)	0	694	0	0	0	11	07/01/2038
31371P-CG-3	FN 257571 - RMBS	06/01/2025	Paydown		1,140	1,140	1,185	1,175	0	(35)	0	(35)	0	1,140	0	0	0	14	02/01/2039
31373Q-JH-0	FN 300064 - RMBS	03/25/2025	Paydown		236	236	236	235	0	1	0	1	0	236	0	0	0	3	05/01/2025
31373U-C3-9	FN 303490 - RMBS	06/01/2025	Paydown		75	75	76	74	0	0	0	0	0	75	0	0	0	1	09/01/2025
31374P-5Q-6	FN 320455 - RMBS	06/01/2025	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	0	08/01/2025
31374T-DT-3	FN 323314 - RMBS	06/01/2025	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	09/01/2028
31374T-W2-1	FN 323865 - RMBS	06/01/2025	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	07/01/2029
31375F-L7-1	FN 333450 - RMBS	06/01/2025	Paydown		41	41	41	40	0	0	0	0	0	41	0	0	0	2	01/01/2026
31375H-QE-7	FN 335353 - RMBS	06/01/2025	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	02/01/2026
31375J-NL-0	FN 336195 - RMBS	06/01/2025	Paydown		16	16	16	15	0	0	0	0	0	16	0	0	0	0	02/01/2026
31375S-GP-9	FN 343206 - RMBS	06/01/2025	Paydown		168	168	168	167	0	1	0	1	0	168	0	0	0	4	05/01/2026
31376J-2S-7	FN 357285 - RMBS	06/01/2025	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	0	10/01/2032
31376K-BZ-8	FN 357456 - RMBS	06/01/2025	Paydown		149	149	141	144	0	5	0	5	0	149	0	0	0	2	11/01/2033
31376K-GC-4	FN 357595 - RMBS	06/01/2025	Paydown		41	41	39	40	0	1	0	1	0	41	0	0	0	1	07/01/2034
31378C-2E-1	FN 395073 - RMBS	06/01/2025	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	09/01/2027
31378Q-GV-7	FN 405312 - RMBS	06/01/2025	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	12/01/2027
31378R-WZ-8	FN 406664 - RMBS	06/01/2025	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	05/01/2028
31378T-Q4-0	FN 408275 - RMBS	06/01/2025	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/01/2028
31379Q-3S-7	FN 426609 - RMBS	06/01/2025	Paydown		813	813	821	813	0	0	0	0	0	813	0	0	0	17	10/01/2028
31379Q-DD-9	FN 425900 - RMBS	06/01/2025	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	04/01/2028
31379Y-4C-4	FN 433819 - RMBS	06/01/2025	Paydown		1,009	1,009	983	1,000	0	9	0	9	0	1,009	0	0	0	18	07/01/2028
3137A0-VE-2	FHR 3705 BU - CMO/RMBS	06/01/2025	Paydown		118,469	118,469	130,307	121,954	0	(3,484)	0	(3,484)	0	118,469	0	0	0	1,608	08/15/2030
3137A2-4N-8	FHR 3745 LM - CMO/RMBS	06/01/2025	Paydown		78,871	78,871	72,111	75,954	0	2,917	0	2,917	0	78,871	0	0	0	614	10/15/2040
3137A2-RN-3	FHR 3760 GC - CMO/RMBS	06/01/2025	Paydown		431,821	431,821	386,210	411,989	0	19,832	0	19,832	0	431,821	0	0	0	2,877	11/15/2040
3137A3-M9-7	FHR 3753 PB - CMO/RMBS	06/01/2025	Paydown		431,005	431,005	361,573	401,781	0	29,225	0	29,225	0	431,005	0	0	0	4,697	11/15/2040
3137A3-NT-2	FHR 3762 CL - CMO/RMBS	04/18/2025	Various		0	0	0	1,172	0	(1,172)	0	(1,172)	0	0	0	0	0	0	11/15/2040
3137A4-FL-6	FHR 3779 NZ - CMO/RMBS	06/01/2025	Paydown		153,910	153,910	132,003	143,478	0	10,432	0	10,432	0	153,910	0	0	0	1,566	12/15/2040
3137A4-ZS-9	FHR 3794 PB - CMO/RMBS	06/01/2025	Paydown		171,691	171,691	188,834	178,828	0	(7,137)	0	(7,137)	0	171,691	0	0	0	2,097	01/15/2041
3137A5-EQ-3	FHR 3793 PB - CMO/RMBS	06/01/2025	Paydown		686,738	686,738	642,529	667,712	0	19,025	0	19,025	0	686,738	0	0	0	8,972	01/15/2041
3137A5-UT-9	FHR 3786 PB - CMO/RMBS	06/01/2025	Paydown		38,685	38,685	42,602	39,488	0	(803)	0	(803)	0	38,685	0	0	0	505	07/15/2040
3137A6-BU-5	FHR 3813 JB - CMO/RMBS	06/01/2025	Paydown		542,980	542,980	455,361	522,140	0	20,840	0	20,840	0	542,980	0	0	0	3,404	02/15/2031
3137A6-FC-1	FHR 3809 GB - CMO/RMBS	06/01/2025	Paydown		253,516	253,516	234,126	243,270	0	10,246	0	10,246	0	253,516	0	0	0	1,930	02/15/2041
3137A6-QQ-8	FHR 3816 DL - CMO/RMBS	06/01/2025	Paydown		609,916	609,916	524,575	589,219	0	20,697	0	20,697	0	609,916	0	0	0	3,823	02/15/2031
3137A6-WW-8	FHR 3810 PE - CMO/RMBS	06/01/2025	Paydown		599,268	599,268	535,315	572,709	0	26,559	0	26,559	0	599,268	0	0	0	3,857	02/15/2041
3137A7-2X-7	FHR 3803 EZ - CMO/RMBS	06/01/2025	Paydown		674,371	674,371	608,278	670,215	0	4,156	0	4,156	0	674,371	0	0	0	6,390	02/15/2026
3137A7-7E-4	FHR 3803 ZQ - CMO/RMBS	06/01/2025	Paydown		1,949,809	1,714,774	1,600,487	1,667,563	0	282,246	0	282,246	0	1,949,809	0	0	0	17,721	12/15/2040
3137A7-K8-2	FHR 3810 NZ - CMO/RMBS	06/01/2025	Paydown		434,811	434,811	372,362	398,374	0	36,437	0	36,437	0	434,811	0	0	0	2,779	02/15/2041
3137A7-W8-9	FHR 3828 ZC - CMO/RMBS	06/01/2025	Paydown		654,365	654,365	617,852	643,165	0	11,200	0	11,200	0	654,365	0	0	0	5,116	02/15/2041
3137A7-W9-7	FHR 3828 ZE - CMO/RMBS	06/01/2025	Paydown		219,393	219,393	209,938	216,152	0	15,858	0	15,858	0	219,393	0	0	0	269,017	03/15/2041
3137A8-3M-8	FHR 3820 DC - CMO/RMBS	06/01/2025	Paydown		931,005	931,005	846,196	901,619	0	29,386	0	29,386	0	931,005	0	0	0	6,768	03/15/2041
3137A8-AL-2	FHR 3820 NB - CMO/RMBS	01/15/2025	Various		8,574	8,574	9,430	8,574	0	0	0	0	0	8,574	0	0	0	32	05/15/2040
3137A8-BZ-0	FHR 3820 WB - CMO/RMBS	06/01/2025	Paydown		653,039	653,039	604,725	641,105	0	16,302	0	16,302	0	653,039	0	0	0	90,296	03/15/2031
3137A8-JR-0	FHR 3822 NY - CMO/RMBS	06/01/2025	Paydown		802,431	802,431	731,716	776,681	0	34,969	0	34,969	0	802,431	0	0	0	292,496	03/15/2041
3137A8-KF-4	FHR 3822 ZG - CMO/RMBS	06/01/2025	Paydown		433,713	433,713	386,262	414,322	0	19,390	0	19,390	0	433,713	0	0	0	5,520	02/15/2041
3137A8-NP-9	FHR 3830 LB - CMO/RMBS	06/01/2025	Paydown		218,738	218,738	216,550	217,620	0	1,309	0	1,309	0	218,738	0	0	0	75,031	03/15/2041
3137A9-DZ-6	FHR 3840 AZ - CMO/RMBS	06/01/2025	Paydown		822,235	822,235	787,197	810,144	0	13,941	0	13,941	0	822,235	0	0	0	253,964	03/15/2041
3137AN-2M-6	FHR 4019 EZ - CMO/RMBS	06/01/2025	Paydown		987,865	987,865	893,846	948,630	0	39,234	0	39,234	0	987,865	0	0	0	9,982	03/15/2042
3137AS-DQ-4	FHR 4076 AZ - CMO/RMBS	06/01/2025	Paydown		502,099	502,099	501,829	502,990	0	(891)	0	(891)	0	502,099	0	0	0	2,843	07/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137AT-RU-8	FHR 4097 ZT - CMO/RMBS	06/01/2025	Paydown		681,538	681,538	688,334	683,094	0	(1,557)	0	(1,557)	0	681,538	0	0	0	5,854	08/15/2042
3137AW-PU-3	FHR 4136 ZT - CMO/RMBS	06/01/2025	Paydown		167,774	167,774	164,900	166,034	0	1,741	0	1,741	0	167,774	0	0	0	1,626	08/15/2042
3137B2-BD-1	FHR 4199 YZ - CMO/RMBS	06/01/2025	Paydown		517,236	517,236	518,470	516,910	0	326	0	326	0	517,236	0	0	0	4,719	05/15/2043
3137B3-3J-5	FHR 4213 ZD - CMO/RMBS	06/01/2025	Paydown		1,111,508	1,111,508	966,398	1,047,071	0	64,437	0	64,437	0	1,111,508	0	0	0	11,370	06/15/2043
3137B6-N4-9	FHR 4281 DZ - CMO/RMBS	06/01/2025	Paydown		418,660	418,660	417,960	418,122	0	538	0	538	0	418,660	0	0	0	2,612	12/15/2043
3137BC-DP-0	FHR 4368 CZ - CMO/RMBS	06/01/2025	Paydown		603,904	603,904	632,816	617,335	0	(13,431)	0	(13,431)	0	603,904	0	0	0	7,603	11/15/2041
3137BE-W5-9	FHR 4395 JZ - CMO/RMBS	04/18/2025	Various		0	0	0	7,557	0	(7,557)	0	(7,557)	0	0	0	0	0	0	12/15/2052
3137BG-HY-8	FHR 4441 LB - CMO/RMBS	06/01/2025	Paydown		362,441	362,441	366,170	362,946	0	(505)	0	(505)	0	362,441	0	0	0	3,080	05/15/2042
3137BH-KY-2	FHR 4461 LZ - CMO/RMBS	06/01/2025	Paydown		31,528	31,528	30,525	30,855	0	673	0	673	0	31,528	0	0	0	259	03/15/2045
3137BJ-VD-2	FHR 4479 HZ - CMO/RMBS	04/18/2025	Various		0	0	0	(524)	0	524	0	524	0	0	0	0	0	0	03/15/2042
3137BK-D6-4	FHR 4480 JB - CMO/RMBS	06/01/2025	Paydown		80,457	80,456	85,520	83,073	0	(2,617)	0	(2,617)	0	80,457	0	0	0	1,071	06/15/2045
3137BK-FY-1	FHR 4480 WB - CMO/RMBS	04/18/2025	Various		0	0	0	(207)	0	207	0	207	0	0	0	0	0	0	06/15/2045
3137BK-UF-5	FHR 4494 GD - CMO/RMBS	04/18/2025	Various		0	0	0	(254)	0	254	0	254	0	0	0	0	0	0	07/15/2045
3137BL-7E-2	FHR 4504 DZ - CMO/RMBS	06/01/2025	Paydown		416,406	416,406	428,744	421,246	0	(5,946)	0	(5,946)	0	416,406	0	0	0	136,750	08/15/2045
3137BM-07-4	FHR 4543 ZH - CMO/RMBS	04/18/2025	Various		0	0	0	2,435	0	(2,435)	0	(2,435)	0	0	0	0	0	0	01/15/2046
3137BM-XE-1	FHR 4551 KZ - CMO/RMBS	06/01/2025	Paydown		271,813	271,813	277,699	274,131	0	(2,318)	0	(2,318)	0	271,813	0	0	0	2,571	11/15/2045
3137BN-CM-4	FHR 4558 Z - CMO/RMBS	04/18/2025	Various		0	0	0	(35)	0	35	0	35	0	0	0	0	0	0	03/15/2046
3137BP-HQ-5	FHR 4582 EZ - CMO/RMBS	04/18/2025	Various		0	0	0	(23)	0	(4,833)	0	(4,833)	0	0	0	0	0	115,875	06/15/2052
3137BP-J2-6	FHR 4582 GZ - CMO/RMBS	04/18/2025	Various		0	0	0	(163)	0	163	0	163	0	0	0	0	0	0	03/15/2052
3137BQ-BX-4	FHR 4587 ZH - CMO/RMBS	04/18/2025	Various		0	0	0	(635)	0	635	0	635	0	0	0	0	0	0	03/15/2044
3137BQ-GK-7	FHR 4593 MZ - CMO/RMBS	04/18/2025	Various		0	0	0	(125)	0	125	0	125	0	0	0	0	0	0	04/15/2054
3137BS-EQ-2	FHR 4622 KZ - CMO/RMBS	04/18/2025	Various		0	0	0	4,515	0	(4,515)	0	(4,515)	0	0	0	0	0	0	01/15/2055
3137BS-VT-7	FHR 4628 KZ - CMO/RMBS	04/18/2025	Various		0	0	0	12,818	0	(12,818)	0	(12,818)	0	0	0	0	0	0	01/15/2055
3137BS-YF-4	FHR 4630 MZ - CMO/RMBS	04/28/2025	GOLDMAN SACHS & CO.		172,235	210,623	221,888	216,311	0	73	0	73	0	216,384	0	(44,149)	(44,149)	0	01/15/2055
3137BS-YW-7	FHR 4630 ZM - CMO/RMBS	04/18/2025	Various		0	0	0	(137)	0	137	0	137	0	0	0	0	0	0	07/15/2055
3137BU-5E-4	FHR 4647 MZ - CMO/RMBS	04/18/2025	Various		0	0	0	1,080	0	(1,080)	0	(1,080)	0	0	0	0	0	0	04/15/2054
3137BU-ZV-3	FHR 4659 LZ - CMO/RMBS	04/18/2025	Various		0	0	0	4,063	0	(4,063)	0	(4,063)	0	0	0	0	0	0	04/15/2054
3137BW-2B-9	FHR 4671 BZ - CMO/RMBS	04/18/2025	Various		0	0	0	(196)	0	196	0	196	0	0	0	0	0	0	03/15/2047
3137BY-5W-6	FHR 4680 BQ - CMO/RMBS	06/01/2025	Paydown		49,698	49,698	51,624	52,506	0	(2,807)	0	(2,807)	0	49,698	0	0	0	322	05/15/2047
3137BY-CP-3	FHR 4680 ZT - CMO/RMBS	06/01/2025	Paydown		218,434	218,434	229,028	223,450	0	(5,016)	0	(5,016)	0	218,434	0	0	0	2,513	04/15/2047
3137BY-JB-7	FHR 4681 ZH - CMO/RMBS	06/01/2025	Paydown		702,752	702,752	697,972	700,009	0	2,743	0	2,743	0	702,752	0	0	0	4,539	09/15/2046
3137F1-WV-6	FHR 4700 Z - CMO/RMBS	06/01/2025	Paydown		350,878	350,878	367,749	360,013	0	(9,135)	0	(9,135)	0	350,878	0	0	0	2,587	06/15/2047
3137F3-5B-6	FHR 4770 JW - CMO/RMBS	06/01/2025	Paydown		735,158	735,158	787,308	770,330	0	(23,247)	0	(23,247)	0	735,158	0	0	0	178,247	02/15/2048
3137F3-V6-8	FHR 4764 TL - CMO/RMBS	06/01/2025	Paydown		139,682	139,682	147,124	144,871	0	(6,226)	0	(6,226)	0	139,682	0	0	0	64,450	12/15/2047
3137F3-YX-6	FHR 4769 CL - CMO/RMBS	06/01/2025	Paydown		268,488	268,488	282,584	278,831	0	(10,343)	0	(10,343)	0	268,488	0	0	0	2,050	02/15/2048
3137GA-JM-0	FHR 3748 E - CMO/RMBS	06/01/2025	Paydown		502,385	502,385	434,131	474,735	0	27,650	0	27,650	0	502,385	0	0	0	6,033	10/15/2040
3137GA-QX-8	FHR 3740 ME - CMO/RMBS	06/01/2025	Paydown		463,658	463,658	418,741	445,951	0	17,706	0	17,706	0	463,658	0	0	0	5,673	10/15/2040
31380B-B3-3	FN 434858 - RMBS	06/01/2025	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2028
31380F-TD-3	FN 438948 - RMBS	01/27/2025	Paydown		131	131	133	131	0	0	0	0	0	131	0	0	0	1	04/01/2028
31380H-S9-9	FN 440744 - RMBS	06/01/2025	Paydown		204	204	203	203	0	1	0	1	0	204	0	0	0	4	12/01/2028
31380H-VZ-7	FN 440832 - RMBS	06/01/2025	Paydown		88	88	88	88	0	0	0	0	0	88	0	0	0	2	10/01/2028
31380L-XL-7	FN 443583 - RMBS	06/01/2025	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	1	09/01/2028
31380N-X6-6	FN 445401 - RMBS	06/01/2025	Paydown		392	392	389	390	0	2	0	2	0	392	0	0	0	7	12/01/2028
31380T-4N-8	FN 450029 - RMBS	06/01/2025	Paydown		2,098	2,098	175,536	1,736	0	361	0	361	0	2,098	0	0	0	40	12/01/2028
31380T-Z7-9	FN 449966 - RMBS	06/01/2025	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	12/01/2028
31380U-E7-9	FN 450258 - RMBS	06/01/2025	Paydown		336	336	321	331	0	5	0	5	0	336	0	0	0	6	12/01/2028
31380X-6A-5	FN 453665 - RMBS	06/01/2025	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	0	12/01/2028
31381A-EM-9	FN 454740 - RMBS	06/01/2025	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	12/01/2028
31381A-RJ-2	FN 455089 - RMBS	06/01/2025	Paydown		227	227	227	226	0	1	0	1	0	227	0	0	0	5	12/01/2028
31381A-TG-6	FN 455151 - RMBS	06/01/2025	Paydown		89	89	89	89	0	0	0	0	0	89	0	0	0	2	12/01/2028
31381B-5G-0	FN 456347 - RMBS	06/01/2025	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	12/01/2028
31381B-F9-5	FN 455692 - RMBS	06/01/2025	Paydown		402	402	399	400	0	2	0	2	0	402	0	0	0	7	12/01/2028
31381C-JN-8	FN 456669 - RMBS	06/01/2025	Paydown		135	135	136	135	0	0	0	0	0	135	0	0	0	3	01/01/2029
31381E-6H-1	FN 459072 - RMBS	06/01/2025	Paydown		104	104	105	104	0	0	0	0	0	104	0	0	0	2	01/01/2029
31382D-UN-2	FN 479489 - RMBS	06/01/2025	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	02/01/2029
31382R-F6-5	FN 489889 - RMBS	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/01/2029
31382R-ZK-2	FN 490446 - RMBS	06/01/2025	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/01/2029
31382S-HE-4	FN 490829 - RMBS	06/01/2025	Paydown		135	135	133	134	0	1	0	1	0	135	0	0	0	3	05/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382T-HB-8	FN 491726 - RMBS	06/01/2025	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	03/01/2029
31382U-R3-2	FN 492906 - RMBS	06/01/2025	Paydown		80	80	80	80	0	0	0	0	0	80	0	0	0	2	01/01/2029
31382V-WA-8	FN 493941 - RMBS	06/01/2025	Paydown		191	191	189	190	0	1	0	1	0	191	0	0	0	4	04/01/2029
31382V-WD-2	FN 493944 - RMBS	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/01/2029
31382Y-DS-4	FN 496113 - RMBS	06/01/2025	Paydown		18	18	19	18	0	0	0	0	0	18	0	0	0	0	04/01/2029
31383A-H2-8	FN 497149 - RMBS	06/01/2025	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/01/2029
31383A-R9-2	FN 497412 - RMBS	06/01/2025	Paydown		3,047	3,047	3,043	3,039	0	8	0	8	0	3,047	0	0	0	58	05/01/2029
31383C-HZ-1	FN 498948 - RMBS	05/27/2025	Paydown		137	137	139	137	0	0	0	0	0	137	0	0	0	2	06/01/2029
31383E-R4-5	FN 501007 - RMBS	06/01/2025	Paydown		233	233	239	234	0	(1)	0	(1)	0	233	0	0	0	5	08/01/2029
31383H-NA-8	FN 503585 - RMBS	06/01/2025	Paydown		33	33	34	33	0	0	0	0	0	33	0	0	0	1	07/01/2029
31383H-NK-6	FN 503594 - RMBS	06/01/2025	Paydown		1,174	1,174	1,160	1,167	0	7	0	7	0	1,174	0	0	0	29	06/01/2029
31383K-NV-5	FN 505404 - RMBS	06/01/2025	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	0	07/01/2029
31383K-XM-4	FN 505684 - RMBS	06/01/2025	Paydown		183	183	185	183	0	(1)	0	(1)	0	183	0	0	0	55	07/01/2029
31383L-ZX-6	FN 506658 - RMBS	06/01/2025	Paydown		59	59	59	59	0	0	0	0	0	59	0	0	0	1	09/01/2029
31383S-CJ-7	FN 511373 - RMBS	06/01/2025	Paydown		80	80	79	79	0	0	0	0	0	80	0	0	0	2	08/01/2029
31383S-QF-0	FN 511754 - RMBS	06/01/2025	Paydown		169	169	173	170	0	(2)	0	(2)	0	169	0	0	0	4	11/01/2029
31383W-2J-9	FN 515677 - RMBS	06/01/2025	Paydown		573	573	578	573	0	0	0	0	0	573	0	0	0	12	09/01/2029
31383W-UX-7	FN 515498 - RMBS	06/01/2025	Paydown		372	372	376	372	0	0	0	0	0	372	0	0	0	7	10/01/2029
31383Y-NE-3	FN 517089 - RMBS	06/01/2025	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/01/2029
31384A-GR-3	FN 517808 - RMBS	06/01/2025	Paydown		45	45	45	45	0	0	0	0	0	45	0	0	0	1	01/01/2030
31384A-W2-0	FN 518265 - RMBS	06/01/2025	Paydown		389	389	392	389	0	0	0	0	0	389	0	0	0	9	10/01/2029
31384E-BZ-2	FN 521256 - RMBS	06/01/2025	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	0	12/01/2029
31384F-XG-7	FN 522779 - RMBS	06/01/2025	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/01/2029
31384K-L8-7	FN 526051 - RMBS	06/01/2025	Paydown		59	59	59	59	0	0	0	0	0	59	0	0	0	16	12/01/2029
31384L-DE-1	FN 526701 - RMBS	06/01/2025	Paydown		2,179	2,179	2,179	2,173	0	6	0	6	0	2,179	0	0	0	48	01/01/2030
31384L-TS-3	FN 527161 - RMBS	06/01/2025	Paydown		77	77	76	77	0	1	0	1	0	77	0	0	0	2	12/01/2029
31384V-PK-2	FN 535126 - RMBS	06/01/2025	Paydown		38	38	37	38	0	0	0	0	0	38	0	0	0	1	12/01/2028
31384V-RK-0	FN 535190 - RMBS	06/01/2025	Paydown		811	811	812	809	0	1	0	1	0	811	0	0	0	19	03/01/2030
31384V-UN-0	FN 535289 - RMBS	06/01/2025	Paydown		143	143	142	142	0	1	0	1	0	143	0	0	0	3	05/01/2030
31384V-WD-0	FN 535344 - RMBS	06/01/2025	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	05/01/2030
31384V-YV-8	FN 535424 - RMBS	06/01/2025	Paydown		226	226	226	226	0	0	0	0	0	226	0	0	0	4	07/01/2030
31384W-B9-0	FN 535664 - RMBS	06/01/2025	Paydown		348	348	354	350	0	(3)	0	(3)	0	348	0	0	0	6	01/01/2031
31384W-HG-8	FN 535831 - RMBS	06/01/2025	Paydown		111	111	109	110	0	1	0	1	0	111	0	0	0	2	04/01/2031
31384W-JZ-4	FN 535880 - RMBS	06/01/2025	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	02/01/2031
31384W-K5-8	FN 535916 - RMBS	06/01/2025	Paydown		66	66	66	66	0	0	0	0	0	66	0	0	0	2	05/01/2031
31384W-LN-8	FN 535933 - RMBS	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/01/2031
31385H-5B-4	FN 545442 - RMBS	06/01/2025	Paydown		1,696	1,696	1,676	1,683	0	14	0	14	0	1,696	0	0	0	31	02/01/2032
31385H-UQ-3	FN 545191 - RMBS	06/01/2025	Paydown		864	864	881	870	0	(6)	0	(6)	0	864	0	0	0	22	09/01/2031
31385J-DJ-4	FN 545605 - RMBS	06/01/2025	Paydown		363	363	370	366	0	(3)	0	(3)	0	363	0	0	0	8	05/01/2032
31385J-K8-0	FN 545819 - RMBS	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	08/01/2032
31385W-5H-8	FN 555348 - RMBS	06/01/2025	Paydown		211	211	210	210	0	1	0	1	0	211	0	0	0	4	01/01/2033
31385X-AS-6	FN 555417 - RMBS	06/01/2025	Paydown		646	646	642	643	0	3	0	3	0	646	0	0	0	12	05/01/2033
31386C-KK-7	FN 559298 - RMBS	06/01/2025	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	1	11/01/2030
31386C-S5-2	FN 559540 - RMBS	06/01/2025	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	12/01/2030
31386E-YS-1	FN 561521 - RMBS	06/01/2025	Paydown		604	604	598	600	0	4	0	4	0	604	0	0	0	12	12/01/2030
31386F-F6-7	FN 561889 - RMBS	06/01/2025	Paydown		830	830	833	830	0	0	0	0	0	830	0	0	0	17	12/01/2030
31386F-PH-2	FN 562124 - RMBS	05/27/2025	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	1	12/01/2030
31386F-XN-0	FN 562385 - RMBS	06/01/2025	Paydown		175	175	175	174	0	0	0	0	0	175	0	0	0	4	01/01/2031
31386H-3Z-2	FN 564316 - RMBS	06/25/2025	Paydown		199	199	202	200	0	(1)	0	(1)	0	199	0	0	0	8	11/01/2030
31386H-6X-4	FN 564386 - RMBS	06/01/2025	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/01/2030
31386J-EH-6	FN 564536 - RMBS	06/01/2025	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2031
31386N-CC-0	FN 568067 - RMBS	06/01/2025	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	06/01/2031
31386P-ZU-0	FN 569655 - RMBS	06/01/2025	Paydown		93	93	90	91	0	2	0	2	0	93	0	0	0	2	01/01/2032
31387B-EN-9	FN 578941 - RMBS	06/01/2025	Paydown		21	21	20	20	0	0	0	0	0	21	0	0	0	0	04/01/2031
31387B-GP-2	FN 579006 - RMBS	06/01/2025	Paydown		93	93	93	93	0	0	0	0	0	93	0	0	0	2	05/01/2031
31387B-UV-3	FN 579396 - RMBS	06/01/2025	Paydown		18	18	17	17	0	0	0	0	0	18	0	0	0	0	05/01/2031
31387B-UY-7	FN 579399 - RMBS	06/01/2025	Paydown		11	11	10	10	0	0	0	0	0	11	0	0	0	0	05/01/2031
31387B-WY-5	FN 579463 - RMBS	06/01/2025	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	04/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31387C-QA-2	FN 580149 - RMBS	06/01/2025	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	0	07/01/2031
31387F-3B-8	FN 583194 - RMBS	06/01/2025	Paydown		196	196	194	195	0	1	0	1	0	196	0	0	0	3	05/01/2031
31387F-3F-9	FN 583198 - RMBS	06/01/2025	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	0	05/01/2031
31387F-ZA-5	FN 583137 - RMBS	06/01/2025	Paydown		28	28	27	28	0	0	0	0	0	28	0	0	0	1	05/01/2031
31387H-JG-6	FN 584463 - RMBS	06/01/2025	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	08/01/2031
31387J-JH-0	FN 585364 - RMBS	06/01/2025	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/01/2031
31387K-HQ-9	FN 586239 - RMBS	02/25/2025	Various		2,106	2,106	2,055	2,078	0	28	0	28	0	2,106	0	0	0	24	08/01/2031
31387P-RA-2	FN 590081 - RMBS	06/01/2025	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	1	06/01/2031
31387P-RH-7	FN 590088 - RMBS	06/01/2025	Paydown		2,195	2,195	2,228	2,202	0	(8)	0	(8)	0	2,195	0	0	0	45	06/01/2031
31387R-6X-1	FN 592286 - RMBS	06/01/2025	Paydown		372	372	373	373	0	(1)	0	(1)	0	372	0	0	0	8	06/01/2031
31387R-VM-7	FN 592020 - RMBS	06/01/2025	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	06/01/2031
31387W-2J-5	FN 596677 - RMBS	06/01/2025	Paydown		1,537	1,537	1,556	1,543	0	(6)	0	(6)	0	1,537	0	0	0	32	08/01/2031
31387W-MR-5	FN 596268 - RMBS	06/01/2025	Paydown		40	40	5,903	38	0	2	0	2	0	40	0	0	0	1	08/01/2031
31387W-NE-3	FN 596289 - RMBS	06/01/2025	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	0	08/01/2031
31387X-ZJ-7	FN 597545 - RMBS	06/01/2025	Paydown		44	44	45	44	0	0	0	0	0	44	0	0	0	1	09/01/2031
31388A-3A-0	FN 599393 - RMBS	06/01/2025	Paydown		50	50	49	49	0	0	0	0	0	50	0	0	0	1	08/01/2031
31388D-UL-0	FN 601887 - RMBS	06/01/2025	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	08/01/2031
31388K-DC-3	FN 606799 - RMBS	06/01/2025	Paydown		68	68	69	68	0	0	0	0	0	68	0	0	0	1	10/01/2031
31388K-JH-6	FN 606964 - RMBS	03/25/2025	Paydown		1,483	1,483	1,520	1,480	0	4	0	4	0	1,483	0	0	0	14	10/01/2031
31388U-D6-4	FN 614925 - RMBS	06/01/2025	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	12/01/2031
31388U-DA-5	FN 614897 - RMBS	06/01/2025	Paydown		70	70	70	70	0	0	0	0	0	70	0	0	0	0	12/01/2031
31388W-JZ-0	FN 616880 - RMBS	06/01/2025	Paydown		49	49	48	48	0	0	0	0	0	49	0	0	0	1	12/01/2031
31388W-WW-2	FN 617261 - RMBS	06/01/2025	Paydown		453	453	457	453	0	(1)	0	(1)	0	453	0	0	0	9	12/01/2031
31388Y-ZU-9	FN 619155 - RMBS	06/01/2025	Paydown		25	25	26	25	0	0	0	0	0	25	0	0	0	1	03/01/2032
31389A-RJ-4	FN 619789 - RMBS	05/27/2025	Paydown		202	202	204	202	0	0	0	0	0	202	0	0	0	5	12/01/2031
31389C-EZ-8	FN 621252 - RMBS	06/01/2025	Paydown		70	70	71	70	0	0	0	0	0	70	0	0	0	1	02/01/2032
31389G-ZW-3	FN 625457 - RMBS	06/01/2025	Paydown		5,379	5,379	5,328	5,464	0	(85)	0	(85)	0	5,379	0	0	0	100	02/01/2032
31389L-ZM-4	FN 629048 - RMBS	06/01/2025	Paydown		67	67	68	67	0	0	0	0	0	67	0	0	0	1	04/01/2032
31389M-BH-9	FN 629240 - RMBS	06/01/2025	Paydown		625	625	603	613	0	12	0	12	0	625	0	0	0	10	02/01/2032
31389N-KX-2	FN 630410 - RMBS	06/01/2025	Paydown		199	199	198	198	0	1	0	1	0	199	0	0	0	4	03/01/2032
31389S-7A-6	FN 634589 - RMBS	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2031
31389W-NL-5	FN 637695 - RMBS	06/01/2025	Paydown		458	458	456	457	0	2	0	2	0	458	0	0	0	8	04/01/2032
31389Y-UT-6	FN 639694 - RMBS	06/01/2025	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	03/01/2032
3138A1-SL-6	FN AH0522 - RMBS	06/01/2025	Paydown		6,241	6,241	6,291	6,296	0	(55)	0	(55)	0	6,241	0	0	0	64	12/01/2040
3138A2-A2-5	FN AH0924 - RMBS	06/01/2025	Paydown		3,069	3,069	3,145	3,185	0	(116)	0	(116)	0	3,069	0	0	0	36	12/01/2040
3138A2-AX-7	FN AH0921 - RMBS	06/01/2025	Paydown		8,813	8,813	9,187	9,315	0	(503)	0	(503)	0	8,813	0	0	0	105	12/01/2040
3138A3-UZ-8	FN AH2399 - RMBS	06/01/2025	Paydown		64,465	64,465	67,326	67,292	0	(2,827)	0	(2,827)	0	64,465	0	0	0	772	01/01/2041
3138A4-XN-0	FN AH3384 - RMBS	06/01/2025	Paydown		92,931	92,931	94,775	94,655	0	(1,724)	0	(1,724)	0	92,931	0	0	0	1,014	01/01/2041
3138A5-BP-6	FN AH3645 - RMBS	06/01/2025	Paydown		6,079	6,079	6,295	6,335	0	(256)	0	(256)	0	6,079	0	0	0	77	02/01/2041
3138A5-TT-9	FN AH4161 - RMBS	06/01/2025	Paydown		2,229	2,229	2,277	2,287	0	(58)	0	(58)	0	2,229	0	0	0	22	01/01/2041
3138A6-KV-1	FN AH4807 - RMBS	06/01/2025	Paydown		(298,156)	118,262	117,375	123,563	0	(421,719)	0	(421,719)	0	(298,156)	0	0	0	11,549	02/01/2026
3138A6-T5-9	FN AH5071 - RMBS	06/01/2025	Paydown		22,364	22,364	22,759	22,855	0	(491)	0	(491)	0	22,364	0	0	0	300	03/01/2041
3138A7-FX-1	FN AH5581 - RMBS	06/01/2025	Paydown		103,287	103,287	105,465	105,552	0	(2,265)	0	(2,265)	0	103,287	0	0	0	1,199	02/01/2041
3138A7-G6-9	FN AH5620 - RMBS	06/01/2025	Paydown		1,996	1,996	2,066	1,993	0	3	0	3	0	1,996	0	0	0	21	02/01/2026
3138A7-QK-7	FN AH5857 - RMBS	06/01/2025	Paydown		2,614	2,614	2,635	2,629	0	(15)	0	(15)	0	2,614	0	0	0	21	02/01/2041
3138A8-J4-9	FN AH6582 - RMBS	06/01/2025	Paydown		51,110	51,110	50,104	50,129	0	981	0	981	0	51,110	0	0	0	673	03/01/2041
3138A8-SR-8	FN AH6827 - RMBS	06/01/2025	Paydown		3,365	3,365	3,477	3,375	0	(10)	0	(10)	0	3,365	0	0	0	38	03/01/2026
3138A8-XC-5	FN AH6974 - RMBS	06/01/2025	Paydown		4,049	4,049	4,018	4,037	0	13	0	13	0	4,049	0	0	0	51	02/01/2026
3138AA-Y3-9	FN AH8829 - RMBS	06/01/2025	Paydown		29,437	29,437	30,017	30,070	0	(633)	0	(633)	0	29,437	0	0	0	428	03/01/2041
3138AA-YS-4	FN AH8820 - RMBS	06/01/2025	Paydown		3,384	3,384	3,515	3,516	0	(132)	0	(132)	0	3,384	0	0	0	42	03/01/2041
3138AB-CW-7	FN AH9084 - RMBS	06/01/2025	Paydown		10,750	10,750	11,033	11,017	0	(268)	0	(268)	0	10,750	0	0	0	127	04/01/2041
3138AD-2U-8	FN AI0786 - RMBS	06/01/2025	Paydown		4,925	4,925	5,129	5,134	0	(209)	0	(209)	0	4,925	0	0	0	69	04/01/2041
3138AD-5T-8	FN AI0857 - RMBS	06/01/2025	Paydown		25,234	25,234	26,571	26,570	0	(1,336)	0	(1,336)	0	25,234	0	0	0	292	12/01/2041
3138AE-GJ-6	FN AI1100 - RMBS	06/01/2025	Paydown		4,687	4,687	4,935	4,922	0	(235)	0	(235)	0	4,687	0	0	0	65	07/01/2041
3138AE-GK-3	FN AI1101 - RMBS	06/01/2025	Paydown		3,187	3,187	3,374	3,456	0	(269)	0	(269)	0	3,187	0	0	0	39	07/01/2041
3138AF-XA-3	FN AI2472 - RMBS	06/01/2025	Paydown		3,538	3,538	3,672	3,698	0	(160)	0	(160)	0	3,538	0	0	0	47	05/01/2041
3138AJ-WD-0	FN AI5143 - RMBS	06/01/2025	Paydown		5,327	5,327	5,599	5,633	0	(306)	0	(306)	0	5,327	0	0	0	70	07/01/2041
3138AK-GL-7	FN AI5602 - RMBS	06/01/2025	Paydown		12,937	12,937	13,556	13,554	0	(617)	0	(617)	0	12,937	0	0	0	165	07/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138AS-YQ-9	FN AJ1618 - RMBS	06/01/2025	Paydown		51,478	51,478	53,923	54,096	0	(2,618)	0	(2,618)	0	51,478	0	0	0	372	10/01/2041
3138AU-VE-4	FN AJ3312 - RMBS	06/01/2025	Paydown		11,764	11,764	12,257	12,370	0	(606)	0	(606)	0	11,764	0	0	0	138	11/01/2041
3138AV-F3-4	FN AJ3785 - RMBS	06/01/2025	Paydown		4,300	4,300	4,479	4,493	0	(192)	0	(192)	0	4,300	0	0	0	50	11/01/2041
3138AW-2B-8	FN AJ5269 - RMBS	06/01/2025	Paydown		45,607	45,607	48,749	49,541	0	(3,934)	0	(3,934)	0	45,607	0	0	0	780	11/01/2041
3138E0-FE-4	FN AJ7364 - RMBS	06/01/2025	Paydown		20,679	20,679	21,552	21,457	0	(778)	0	(778)	0	20,679	0	0	0	242	11/01/2041
3138E2-QR-9	FN AJ9463 - RMBS	06/01/2025	Paydown		72,106	72,106	75,903	75,483	0	(3,377)	0	(3,377)	0	72,106	0	0	0	724	01/01/2042
3138E4-2Q-3	FN AK0782 - RMBS	06/01/2025	Paydown		3,034	3,034	3,155	3,151	0	(117)	0	(117)	0	3,034	0	0	0	37	01/01/2042
3138EC-KR-3	FN AK7503 - RMBS	06/01/2025	Paydown		16,431	16,431	16,757	16,791	0	(360)	0	(360)	0	16,431	0	0	0	168	04/01/2042
3138ED-GW-5	FN AK8312 - RMBS	06/01/2025	Paydown		20,432	20,432	21,013	20,951	0	(519)	0	(519)	0	20,432	0	0	0	178	12/01/2042
3138EG-CB-8	FN AL0065 - RMBS	06/01/2025	Paydown		46,201	46,201	46,618	46,652	0	(452)	0	(452)	0	46,201	0	0	0	674	04/01/2041
3138EG-EY-6	FN AL0150 - RMBS	06/01/2025	Paydown		228,638	228,638	230,031	229,841	0	(1,203)	0	(1,203)	0	228,638	0	0	0	3,051	02/01/2041
3138EG-HR-8	FN AL0239 - RMBS	06/01/2025	Paydown		47,053	47,053	46,619	46,597	0	456	0	456	0	47,053	0	0	0	472	04/01/2041
3138EG-HT-4	FN AL0241 - RMBS	06/01/2025	Paydown		6,868	6,868	7,074	7,052	0	(184)	0	(184)	0	6,868	0	0	0	85	04/01/2041
3138EG-HX-5	FN AL0245 - RMBS	06/01/2025	Paydown		116,332	116,332	117,448	117,395	0	(1,063)	0	(1,063)	0	116,332	0	0	0	1,409	04/01/2041
3138EG-NK-6	FN AL0393 - RMBS	06/01/2025	Paydown		5,030	5,030	5,246	5,241	0	(210)	0	(210)	0	5,030	0	0	0	60	06/01/2041
3138EK-B6-1	FN AL2760 - RMBS	06/01/2025	Paydown		35,067	35,067	37,571	37,631	0	(2,564)	0	(2,564)	0	35,067	0	0	0	350	08/01/2042
3138EK-SE-6	FN AL3216 - RMBS	06/01/2025	Paydown		262,609	262,609	268,517	266,336	0	(3,727)	0	(3,727)	0	262,609	0	0	0	3,164	02/01/2043
3138EL-C6-8	FN AL3692 - RMBS	06/01/2025	Paydown		237,715	237,715	251,922	253,063	0	(15,347)	0	(15,347)	0	237,715	0	0	0	2,889	05/01/2043
3138EL-N8-2	FN AL4014 - RMBS	06/01/2025	Paydown		73,768	73,768	77,918	77,800	0	(4,032)	0	(4,032)	0	73,768	0	0	0	785	07/01/2043
3138EN-2H-1	FN AL6175 - RMBS	06/01/2025	Paydown		76,142	76,142	79,973	80,124	0	(3,981)	0	(3,981)	0	76,142	0	0	0	830	01/01/2044
3138EN-MF-3	FN AL5757 - RMBS	06/01/2025	Paydown		39,755	39,755	40,712	41,005	0	(1,250)	0	(1,250)	0	39,755	0	0	0	356	09/01/2044
3138EN-Z9-3	FN AL6167 - RMBS	06/01/2025	Paydown		158,824	158,824	161,300	161,924	0	(3,100)	0	(3,100)	0	158,824	0	0	0	1,686	01/01/2044
3138EP-2C-7	FN AL7070 - RMBS	06/01/2025	Paydown		314,262	314,262	321,276	319,000	0	(4,738)	0	(4,738)	0	314,262	0	0	0	2,922	07/01/2043
3138EP-KQ-6	FN AL6602 - RMBS	06/01/2025	Paydown		13,008	13,008	13,975	14,110	0	(1,102)	0	(1,102)	0	13,008	0	0	0	156	02/01/2045
3138ER-7C-8	FN AL9890 - RMBS	06/01/2025	Paydown		70,082	70,082	71,407	71,812	0	(1,730)	0	(1,730)	0	70,082	0	0	0	708	01/01/2044
3138ER-D6-4	FN AL9124 - RMBS	06/01/2025	Paydown		129,072	129,072	133,422	133,473	0	(4,401)	0	(4,401)	0	129,072	0	0	0	1,395	01/01/2044
3138ER-E3-0	FN AL9153 - RMBS	06/01/2025	Paydown		69,031	69,031	71,555	71,872	0	(2,841)	0	(2,841)	0	69,031	0	0	0	715	09/01/2046
3138ER-J5-0	FN AL9283 - RMBS	06/01/2025	Paydown		89,362	89,362	92,992	93,151	0	(3,789)	0	(3,789)	0	89,362	0	0	0	878	04/01/2044
3138ER-LA-6	FN AL9320 - RMBS	06/01/2025	Paydown		26,289	26,289	26,975	27,045	0	(756)	0	(756)	0	26,289	0	0	0	306	08/01/2046
3138ER-ZA-1	FN AL9736 - RMBS	06/01/2025	Paydown		156,772	156,772	166,532	166,733	0	(9,960)	0	(9,960)	0	156,772	0	0	0	1,755	08/01/2043
3138ES-A4-0	FN AL9926 - RMBS	06/01/2025	Paydown		334,187	334,187	335,335	335,387	0	(1,200)	0	(1,200)	0	334,187	0	0	0	3,242	02/01/2047
3138ET-DM-5	FN AL8207 - RMBS	06/01/2025	Paydown		127,070	127,070	130,019	130,648	0	(3,578)	0	(3,578)	0	127,070	0	0	0	2,085	03/01/2046
3138ET-XV-3	FN AL8791 - RMBS	06/01/2025	Paydown		198,669	198,669	201,183	201,932	0	(3,263)	0	(3,263)	0	198,669	0	0	0	1,378	06/01/2046
3138LS-L7-3	FN A02149 - RMBS	06/01/2025	Paydown		113,209	113,209	118,586	118,401	0	(5,192)	0	(5,192)	0	113,209	0	0	0	784	05/01/2042
3138LT-JF-6	FN A02961 - RMBS	06/01/2025	Paydown		1,262	1,262	1,352	1,332	0	(71)	0	(71)	0	1,262	0	0	0	16	05/01/2042
3138LT-JQ-2	FN A02970 - RMBS	06/01/2025	Paydown		6,363	6,363	6,617	6,686	0	(447)	0	(447)	0	6,363	0	0	0	1,893	05/01/2042
3138LT-N4-6	FN A03110 - RMBS	06/01/2025	Paydown		127,719	127,719	128,836	128,867	0	(1,148)	0	(1,148)	0	127,719	0	0	0	1,441	06/01/2042
3138LU-S9-7	FN A04143 - RMBS	06/01/2025	Paydown		8,242	8,242	8,617	8,756	0	(514)	0	(514)	0	8,242	0	0	0	86	06/01/2042
3138M5-EA-3	FN AP1928 - RMBS	06/01/2025	Paydown		75,664	75,664	80,842	80,964	0	(5,300)	0	(5,300)	0	75,664	0	0	0	1,095	08/01/2042
3138M5-VE-6	FN AP2412 - RMBS	06/01/2025	Paydown		84,033	84,033	89,849	89,235	0	(5,203)	0	(5,203)	0	84,033	0	0	0	1,167	08/01/2042
3138M7-RS-6	FN AP4096 - RMBS	06/01/2025	Paydown		170,132	170,132	181,908	181,816	0	(11,684)	0	(11,684)	0	170,132	0	0	0	1,823	09/01/2042
3138MB-J4-6	FN AP4782 - RMBS	06/01/2025	Paydown		43,043	43,043	44,401	44,297	0	(1,254)	0	(1,254)	0	43,043	0	0	0	347	09/01/2042
3138M9-5C-1	FN AP6242 - RMBS	06/01/2025	Paydown		9,818	9,818	10,269	10,365	0	(1,055)	0	(1,055)	0	9,818	0	0	0	3,905	10/01/2042
3138MC-3N-2	FN AP8904 - RMBS	06/01/2025	Paydown		24,981	24,981	26,067	26,094	0	(1,113)	0	(1,113)	0	24,981	0	0	0	293	10/01/2042
3138MC-XL-3	FN AP8782 - RMBS	06/01/2025	Paydown		25,143	25,142	25,746	25,840	0	(697)	0	(697)	0	25,143	0	0	0	202	11/01/2042
3138MG-M9-3	FN A01283 - RMBS	06/01/2025	Paydown		57,109	57,109	58,791	58,795	0	(1,686)	0	(1,686)	0	57,109	0	0	0	515	02/01/2043
3138MQ-LP-6	FN A08433 - RMBS	06/01/2025	Paydown		34,051	34,051	36,030	35,911	0	(1,860)	0	(1,860)	0	34,051	0	0	0	328	12/01/2042
3138MR-KQ-3	FN A09302 - RMBS	06/01/2025	Paydown		52,502	52,502	55,720	55,641	0	(8,109)	0	(8,109)	0	52,502	0	0	0	34,533	01/01/2043
3138WO-WP-0	FN AR3353 - RMBS	06/01/2025	Paydown		19,223	19,223	20,331	20,326	0	(1,103)	0	(1,103)	0	19,223	0	0	0	162	02/01/2043
3138W2-W8-4	FN AR5170 - RMBS	06/01/2025	Paydown		70,266	70,266	72,561	72,696	0	(2,430)	0	(2,430)	0	70,266	0	0	0	787	06/01/2043
3138W2-WH-4	FN AR5147 - RMBS	06/01/2025	Paydown		46,618	46,618	48,628	48,441	0	(1,824)	0	(1,824)	0	46,618	0	0	0	482	03/01/2043
3138W5-HM-3	FN AR7435 - RMBS	06/01/2025	Paydown		32,211	32,211	33,620	33,929	0	(1,718)	0	(1,718)	0	32,211	0	0	0	287	07/01/2043
3138W8-BJ-0	FN AR9940 - RMBS	06/01/2025	Paydown		6,570	6,570	6,947	7,227	0	(693)	0	(693)	0	6,570	0	0	0	1,622	04/01/2043
3138W9-CV-0	FN AS0083 - RMBS	06/01/2025	Paydown		240,322	240,322	254,685	256,734	0	(16,412)	0	(16,412)	0	240,322	0	0	0	3,224	08/01/2043
3138W9-GK-0	FN AS0201 - RMBS	06/01/2025	Paydown		279,590	279,590	284,351	284,095	0	(4,505)	0	(4,505)	0	279,590	0	0	0	2,457	08/01/2043
3138W9-GU-8	FN AS0210 - RMBS	06/01/2025	Paydown		446,083	446,083	450,094	448,911	0	(2,828)	0	(2,828)	0	446,083	0	0	0	4,720	08/01/2043
3138W9-HB-9	FN AS0225 - RMBS	06/01/2025	Paydown		34,543	34,543	37,107	38,549	0	(4,006)	0	(4,006)	0	34,543	0	0	0	407	08/01/2043
3138W9-LM-0	FN AS0331 - RMBS	06/01/2025	Paydown		23,691	23,691	23,428	23,382	0	309	0	309	0	23,691	0	0	0	196	08/01/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WA-V8-7	FN AS1538 - RMBS	06/01/2025	Paydown		5,702	5,702	5,707	5,713	0	(11)	0	(11)	0	5,702	0	0	0	51	01/01/2044
3138WC-NW-9	FN AS3104 - RMBS	06/01/2025	Paydown		25,278	25,278	26,984	27,800	0	(2,522)	0	(2,522)	0	25,278	0	0	0	187	08/01/2044
3138WD-BL-4	FN AS3642 - RMBS	06/01/2025	Paydown		235,785	235,785	251,000	252,976	0	(17,191)	0	(17,191)	0	235,785	0	0	0	2,533	10/01/2044
3138WD-QV-6	FN AS4067 - RMBS	06/01/2025	Paydown		44,658	44,658	47,743	47,979	0	(3,320)	0	(3,320)	0	44,658	0	0	0	514	12/01/2044
3138WE-5M-7	FN AS5351 - RMBS	06/01/2025	Paydown		30,086	30,086	31,769	32,472	0	(2,386)	0	(2,386)	0	30,086	0	0	0	359	07/01/2045
3138WE-6X-2	FN AS5385 - RMBS	06/01/2025	Paydown		167,592	167,592	178,996	180,009	0	(12,418)	0	(12,418)	0	167,592	0	0	0	1,541	07/01/2045
3138WE-KE-8	FN AS4792 - RMBS	06/01/2025	Paydown		36,838	36,838	38,869	39,387	0	(2,549)	0	(2,549)	0	36,838	0	0	0	332	04/01/2045
3138WE-KK-4	FN AS4797 - RMBS	06/01/2025	Paydown		34,029	34,029	35,848	36,523	0	(2,494)	0	(2,494)	0	34,029	0	0	0	337	04/01/2045
3138WE-KL-2	FN AS4798 - RMBS	06/01/2025	Paydown		49,811	49,811	51,461	51,627	0	(1,816)	0	(1,816)	0	49,811	0	0	0	370	04/01/2045
3138WE-NC-9	FN AS4886 - RMBS	06/01/2025	Paydown		168,622	168,622	177,584	179,352	0	(10,730)	0	(10,730)	0	168,622	0	0	0	1,237	05/01/2045
3138WE-W3-9	FN AS5165 - RMBS	06/01/2025	Paydown		28,986	28,986	30,114	30,212	0	(1,226)	0	(1,226)	0	28,986	0	0	0	300	06/01/2045
3138WF-BX-3	FN AS5453 - RMBS	06/01/2025	Paydown		80,571	80,571	84,763	86,383	0	(5,812)	0	(5,812)	0	80,571	0	0	0	670	07/01/2045
3138WF-GL-4	FN AS5602 - RMBS	06/01/2025	Paydown		123,436	123,436	127,660	132,779	0	(9,343)	0	(9,343)	0	123,436	0	0	0	1,252	08/01/2045
3138WF-M4-5	FN AS5778 - RMBS	06/01/2025	Paydown		42,768	42,768	42,688	42,707	0	61	0	61	0	42,768	0	0	0	329	09/01/2045
3138WG-5X-8	FN AS7161 - RMBS	06/01/2025	Paydown		92,638	92,638	97,921	98,627	0	(5,989)	0	(5,989)	0	92,638	0	0	0	1,070	05/01/2046
3138WG-6M-1	FN AS7175 - RMBS	06/01/2025	Paydown		39,559	39,559	41,995	41,732	0	(2,172)	0	(2,172)	0	39,559	0	0	0	406	05/01/2046
3138WG-BS-2	FN AS6348 - RMBS	06/01/2025	Paydown		281,430	281,430	283,980	285,034	0	(3,604)	0	(3,604)	0	281,430	0	0	0	3,685	12/01/2045
3138WG-BT-0	FN AS6349 - RMBS	06/01/2025	Paydown		88,581	88,581	89,781	90,618	0	(2,037)	0	(2,037)	0	88,581	0	0	0	1,172	12/01/2045
3138WG-HS-6	FN AS6540 - RMBS	06/01/2025	Paydown		126,418	126,418	133,253	134,642	0	(8,224)	0	(8,224)	0	126,418	0	0	0	1,142	02/01/2046
3138WH-DP-4	FN AS7309 - RMBS	06/01/2025	Paydown		385,701	385,701	424,341	436,423	0	(50,722)	0	(50,722)	0	385,701	0	0	0	1,843	06/01/2046
3138WH-LM-2	FN AS7531 - RMBS	06/01/2025	Paydown		343,928	343,928	359,996	358,790	0	(14,862)	0	(14,862)	0	343,928	0	0	0	1,662	07/01/2046
3138WH-MF-6	FN AS7557 - RMBS	06/01/2025	Paydown		87,234	87,234	89,483	89,803	0	(2,569)	0	(2,569)	0	87,234	0	0	0	979	07/01/2046
3138WH-NG-3	FN AS7590 - RMBS	06/01/2025	Paydown		302,051	527,200	557,832	570,965	0	(268,914)	0	(268,914)	0	302,051	0	0	0	15,406	07/01/2046
3138WH-ZZ-8	FN AS7959 - RMBS	06/01/2025	Paydown		95,028	95,028	98,532	100,719	0	(5,691)	0	(5,691)	0	95,028	0	0	0	1,110	09/01/2046
3138WJ-5H-7	FN AS8947 - RMBS	06/01/2025	Paydown		290,323	290,323	300,847	304,117	0	(13,794)	0	(13,794)	0	290,323	0	0	0	1,688	03/01/2047
3138WJ-5Y-0	FN AS8962 - RMBS	06/01/2025	Paydown		119,658	119,658	120,294	120,903	0	(1,245)	0	(1,245)	0	119,658	0	0	0	1,328	03/01/2047
3138WJ-BF-4	FN AS8137 - RMBS	06/01/2025	Paydown		129,825	129,825	130,880	131,543	0	(1,718)	0	(1,718)	0	129,825	0	0	0	1,533	10/01/2046
3138WJ-FK-9	FN AS8269 - RMBS	06/01/2025	Paydown		273,350	273,350	277,408	281,240	0	(7,890)	0	(7,890)	0	273,350	0	0	0	2,511	11/01/2046
3138WJ-TT-5	FN AS8661 - RMBS	06/01/2025	Paydown		107,305	107,305	108,456	109,586	0	(2,281)	0	(2,281)	0	107,305	0	0	0	982	01/01/2047
3138WJ-UZ-9	FN AS8699 - RMBS	06/01/2025	Paydown		277,360	277,360	292,507	302,549	0	(25,189)	0	(25,189)	0	277,360	0	0	0	3,363	01/01/2047
3138WK-QG-3	FN AS9454 - RMBS	06/01/2025	Paydown		125,295	125,295	127,429	133,930	0	(8,635)	0	(8,635)	0	125,295	0	0	0	1,693	04/01/2047
3138WK-UK-9	FN AS9585 - RMBS	06/01/2025	Paydown		83,215	83,215	83,813	84,184	0	(969)	0	(969)	0	83,215	0	0	0	960	05/01/2047
3138WL-C2-7	FN AS9988 - RMBS	06/01/2025	Paydown		96,522	96,522	98,983	103,258	0	(6,736)	0	(6,736)	0	96,522	0	0	0	1,373	07/01/2047
3138WV-N6-4	FN AT7612 - RMBS	06/01/2025	Paydown		69,655	69,655	74,563	74,200	0	(4,546)	0	(4,546)	0	69,655	0	0	0	853	06/01/2043
3138X3-FD-9	FN AU3763 - RMBS	06/01/2025	Paydown		13,671	13,671	14,414	14,444	0	(773)	0	(773)	0	13,671	0	0	0	141	08/01/2043
3138X3-HF-2	FN AU3829 - RMBS	06/01/2025	Paydown		16,804	16,804	17,400	17,458	0	(655)	0	(655)	0	16,804	0	0	0	203	11/01/2041
3138X3-XH-0	FN AU4279 - RMBS	06/01/2025	Paydown		107,321	107,321	105,711	105,519	0	1,802	0	1,802	0	107,321	0	0	0	944	09/01/2043
3138X3-XL-1	FN AU4282 - RMBS	06/01/2025	Paydown		35,295	35,295	36,349	36,360	0	(1,064)	0	(1,064)	0	35,295	0	0	0	374	09/01/2043
3138X3-XM-9	FN AU4283 - RMBS	06/01/2025	Paydown		463,443	463,443	467,430	466,499	0	(3,056)	0	(3,056)	0	463,443	0	0	0	4,337	09/01/2043
3138Y3-XV-8	FN AX2491 - RMBS	06/01/2025	Paydown		977	977	1,047	1,080	0	(222)	0	(222)	0	977	0	0	0	970	10/01/2044
3138Y7-D3-3	FN AX5521 - RMBS	06/01/2025	Paydown		29,892	29,892	31,732	32,081	0	(2,189)	0	(2,189)	0	29,892	0	0	0	310	05/01/2046
3138YR-4T-2	FN AZ0833 - RMBS	06/01/2025	Paydown		182,056	182,056	182,497	182,793	0	(737)	0	(737)	0	182,056	0	0	0	1,256	07/01/2045
3138YT-HL-1	FN AZ2034 - RMBS	06/01/2025	Paydown		136,995	136,995	141,747	141,698	0	(4,703)	0	(4,703)	0	136,995	0	0	0	1,391	08/01/2045
3138YT-SV-7	FN AZ2331 - RMBS	06/01/2025	Paydown		75,217	75,217	78,896	79,446	0	(4,228)	0	(4,228)	0	75,217	0	0	0	1,000	07/01/2045
31390A-B4-1	FN 640059 - RMBS	06/01/2025	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	03/01/2032
31390K-6D-5	FN 648968 - RMBS	06/01/2025	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	12/01/2032
31390K-RH-3	FN 648588 - RMBS	06/01/2025	Paydown		84	84	84	84	0	0	0	0	0	84	0	0	0	2	05/01/2032
31390L-VQ-6	FN 649623 - RMBS	05/27/2025	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	08/01/2032
31390N-GC-0	FN 650995 - RMBS	06/01/2025	Paydown		201	201	200	200	0	1	0	1	0	201	0	0	0	3	07/01/2032
31390N-NA-6	FN 651185 - RMBS	06/01/2025	Paydown		3,168	3,168	3,196	3,175	0	(7)	0	(7)	0	3,168	0	0	0	60	08/01/2032
31390P-GJ-0	FN 651901 - RMBS	06/01/2025	Paydown		234	234	233	233	0	1	0	1	0	234	0	0	0	4	08/01/2032
31390U-YK-6	FN 656914 - RMBS	06/01/2025	Paydown		100	100	101	100	0	0	0	0	0	100	0	0	0	2	09/01/2032
31391A-KC-2	FN 660991 - RMBS	06/01/2025	Paydown		43	43	42	42	0	0	0	0	0	43	0	0	0	1	07/01/2032
31391A-UB-3	FN 661278 - RMBS	06/01/2025	Paydown		1,571	1,571	1,567	1,565	0	7	0	7	0	1,571	0	0	0	36	09/01/2032
31391B-NB-9	FN 661986 - RMBS	06/01/2025	Paydown		2,189	2,189	2,169	2,174	0	15	0	15	0	2,189	0	0	0	39	09/01/2032
31391H-AZ-7	FN 667024 - RMBS	06/01/2025	Paydown		278	278	277	277	0	1	0	1	0	278	0	0	0	7	10/01/2032
31391L-X7-5	FN 670402 - RMBS	06/01/2025	Paydown		131	131	135	134	0	(2)	0	(2)	0	131	0	0	0	2	06/01/2032
31391T-AP-3	FN 676014 - RMBS	06/01/2025	Paydown		74	74	73	73	0	0	0	0	0	74	0	0	0	1	11/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31391V-R7-0	FN 678310 - RMBS	06/01/2025	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	03/01/2033
313921-Y8-5	FNR 2001-60 GK - CMO/RMBS	06/01/2025	Paydown		9,799	9,799	9,598	9,723	0	75	0	75	0	9,799	0	0	0	163	11/25/2031
31392A-EC-8	FNR 0164A Z - CMO/RMBS	06/01/2025	Paydown		14,537	14,537	14,235	14,325	0	212	0	212	0	14,537	0	0	0	277	11/25/2031
31392A-YW-2	FNR 0168B PH - CMO/RMBS	06/01/2025	Paydown		26,201	26,201	25,841	26,019	0	182	0	182	0	26,201	0	0	0	481	12/25/2031
31392C-MJ-0	FNW 2002-W1 1A4 - CMO/RMBS	06/01/2025	Paydown		13,732	13,732	13,237	14,082	0	(350)	0	(350)	0	13,732	0	0	0	174	02/25/2042
31392E-CH-1	FNR 0255C Z - CMO/RMBS	06/01/2025	Paydown		92,105	92,105	89,172	89,864	0	2,241	0	2,241	0	92,105	0	0	0	1,303	09/25/2032
31392F-4F-1	FNR 2002-77 QG - CMO/RMBS	06/01/2025	Paydown		9,132	9,132	10,285	9,769	0	(637)	0	(637)	0	9,132	0	0	0	139	12/25/2032
31392R-YX-3	FHR 2489B PE - CMO/RMBS	06/01/2025	Paydown		562	562	560	560	0	2	0	2	0	562	0	0	0	10	08/15/2032
31393A-HP-5	FNR 0326E AE - CMO/RMBS	06/01/2025	Paydown		19,270	19,270	19,258	19,212	0	58	0	58	0	19,270	0	0	0	292	04/25/2033
31393C-7C-1	FNW 2003-W13 AF5 - CMO/RMBS	06/01/2025	Paydown		11,355	11,355	10,951	11,285	0	70	0	70	0	11,355	0	0	0	181	10/25/2033
31393E-H3-6	FNR 2003-86 ZP - CMO/RMBS	06/01/2025	Paydown		390,585	390,585	359,144	377,150	0	13,435	0	13,435	0	390,585	0	0	0	3,489	09/25/2033
31393U-5R-0	FNR 2004-13 ZE - CMO/RMBS	06/01/2025	Paydown		155,689	155,689	148,445	150,897	0	4,792	0	4,792	0	155,689	0	0	0	1,312	03/25/2034
31393U-SD-6	FNR 2003-124 ZA - CMO/RMBS	06/01/2025	Paydown		280,353	280,353	261,104	273,102	0	7,251	0	7,251	0	280,353	0	0	0	2,305	01/25/2034
31393V-PY-1	FHR 2628C QG - CMO/RMBS	06/01/2025	Paydown		34,849	34,849	38,073	36,908	0	(2,059)	0	(2,059)	0	34,849	0	0	0	473	06/15/2033
31394B-R7-1	FNR 2004-97 B - CMO/RMBS	06/01/2025	Paydown		27,406	27,406	30,268	29,125	0	(1,719)	0	(1,719)	0	27,406	0	0	0	402	01/25/2035
31394B-ZJ-6	FNR 2004-91 Z - CMO/RMBS	06/01/2025	Paydown		59,570	59,570	56,975	57,771	0	1,799	0	1,799	0	59,570	0	0	0	847	12/25/2034
31394C-AR-3	FNR 2005-4 ZG - CMO/RMBS	06/01/2025	Paydown		99,509	99,509	96,194	97,067	0	2,442	0	2,442	0	99,509	0	0	0	836	02/25/2035
31394C-F5-6	FNR 0526 Z - CMO/RMBS	06/01/2025	Paydown		236,610	236,610	227,457	230,655	0	5,955	0	5,955	0	236,610	0	0	0	3,371	04/25/2035
31394C-FB-3	FNR 2005-1 ZQ - CMO/RMBS	06/01/2025	Paydown		122,381	122,381	117,957	119,752	0	2,629	0	2,629	0	122,381	0	0	0	1,037	02/25/2035
31394C-N5-7	FNR 2005-33 Z - CMO/RMBS	06/01/2025	Paydown		(35,885)	197,892	170,763	185,425	0	(221,309)	0	(221,309)	0	(35,885)	0	0	0	29,872	04/25/2035
31394C-X3-1	FNR 0528B Z - CMO/RMBS	06/01/2025	Paydown		137,731	137,731	132,302	134,231	0	3,500	0	3,500	0	137,731	0	0	0	1,944	04/25/2035
31394C-XY-3	FNR 2005-14 ZB - CMO/RMBS	06/01/2025	Paydown		103,434	103,434	99,984	100,771	0	2,663	0	2,663	0	103,434	0	0	0	1,495	03/25/2035
31394D-CB-4	FNR 2005-22 KZ - CMO/RMBS	06/01/2025	Paydown		214,088	214,088	205,337	208,881	0	5,207	0	5,207	0	214,088	0	0	0	3,139	04/25/2035
31394D-CG-3	FNR 2005-22 ZK - CMO/RMBS	06/01/2025	Paydown		189,253	189,253	181,096	184,032	0	5,221	0	5,221	0	189,253	0	0	0	2,776	04/25/2035
31394P-F2-4	FHR 2738 ZU - CMO/RMBS	06/01/2025	Paydown		101,473	101,473	97,829	98,632	0	2,841	0	2,841	0	101,473	0	0	0	1,482	01/15/2034
31394P-P7-2	FHR 2755 ZA - CMO/RMBS	06/01/2025	Paydown		18,103	18,103	19,636	19,123	0	(1,020)	0	(1,020)	0	18,103	0	0	0	264	02/15/2034
31394P-P8-0	FHR 2755 ZE - CMO/RMBS	06/01/2025	Paydown		385,299	385,299	368,454	377,753	0	7,546	0	7,546	0	385,299	0	0	0	3,677	02/15/2034
31394R-CZ-0	FHR 2750 GZ - CMO/RMBS	06/01/2025	Paydown		276,124	276,124	263,359	268,765	0	7,359	0	7,359	0	276,124	0	0	0	2,571	02/15/2034
31394R-HM-4	FHR 2750 ZT - CMO/RMBS	06/01/2025	Paydown		22,399	22,399	24,393	23,496	0	(1,097)	0	(1,097)	0	22,399	0	0	0	303	02/15/2034
31394V-3B-4	FNR 2006-17 ZA - CMO/RMBS	06/01/2025	Paydown		120,454	120,454	115,639	118,397	0	2,057	0	2,057	0	120,454	0	0	0	1,030	03/25/2036
31394W-NL-8	FHR 2777 ZC - CMO/RMBS	06/01/2025	Paydown		14,455	14,455	14,922	14,684	0	(229)	0	(229)	0	14,455	0	0	0	197	04/15/2034
31394W-QD-3	FHR 2775 Z - CMO/RMBS	06/01/2025	Paydown		419,539	419,539	399,828	404,533	0	15,005	0	15,005	0	419,539	0	0	0	3,418	04/15/2034
31394W-V3-9	FHR 2778B ZV - CMO/RMBS	06/01/2025	Paydown		196,603	196,603	188,298	190,823	0	5,781	0	5,781	0	196,603	0	0	0	2,198	01/15/2034
31394X-HU-3	FHR 2772 EZ - CMO/RMBS	06/01/2025	Paydown		8,541	3,658	3,445	3,580	0	5,126	0	5,126	0	8,541	0	0	0	148	04/15/2034
31394X-P4-2	FHR 2780 HZ - CMO/RMBS	06/01/2025	Paydown		71,960	71,960	68,655	69,297	0	2,663	0	2,663	0	71,960	0	0	0	1,006	04/15/2034
31394Y-RN-6	FHR 2802 ZG - CMO/RMBS	06/01/2025	Paydown		241,011	241,011	230,444	236,015	0	4,997	0	4,997	0	241,011	0	0	0	2,197	05/15/2034
31395A-XK-6	FHR 2829 MZ - CMO/RMBS	06/01/2025	Paydown		102,961	102,961	95,987	97,119	0	5,842	0	5,842	0	102,961	0	0	0	1,769	07/15/2034
31395B-M4-2	FNR 2006-21 WZ - CMO/RMBS	06/01/2025	Paydown		307,760	307,760	294,609	302,572	0	5,188	0	5,188	0	307,760	0	0	0	2,788	04/25/2036
31395D-LC-1	FNR 2006-37 DC - CMO/RMBS	06/01/2025	Paydown		166,258	166,258	165,167	165,463	0	795	0	795	0	166,258	0	0	0	1,644	05/25/2036
31395D-TZ-2	FNR 2006-50 PE - CMO/RMBS	06/01/2025	Paydown		62,126	62,126	67,989	65,370	0	(3,244)	0	(3,244)	0	62,126	0	0	0	920	06/25/2036
31395E-GJ-0	FHR 2834A ZK - CMO/RMBS	06/01/2025	Paydown		196,778	196,778	182,738	187,690	0	9,088	0	9,088	0	196,778	0	0	0	1,821	08/15/2034
31395F-XM-1	FHR 2856 ZL - CMO/RMBS	06/01/2025	Paydown		109,278	109,278	104,209	105,631	0	3,646	0	3,646	0	109,278	0	0	0	981	09/15/2034
31395H-X3-9	FHR 2887 AZ - CMO/RMBS	06/01/2025	Paydown		125,194	125,194	119,601	120,861	0	4,334	0	4,334	0	125,194	0	0	0	1,880	11/15/2034
31395K-4S-9	FHR 2898B JZ - CMO/RMBS	06/01/2025	Paydown		61,577	61,577	59,456	59,952	0	1,625	0	1,625	0	61,577	0	0	0	904	12/15/2034
31395K-NE-9	FHR 2907 ZE - CMO/RMBS	06/01/2025	Paydown		(18,148)	3,007	2,927	2,948	0	(21,096)	0	(21,096)	0	(18,148)	0	0	0	4,503	12/15/2034
31395K-PL-1	FHR 2903D LZ - CMO/RMBS	06/01/2025	Paydown		162,338	162,338	154,278	156,515	0	5,823	0	5,823	0	162,338	0	0	0	2,005	12/15/2034
31395P-BA-9	FHR 2931D ZY - CMO/RMBS	06/01/2025	Paydown		16,475	16,475	17,499	17,281	0	(806)	0	(806)	0	16,475	0	0	0	283	02/15/2035
31395P-YR-7	FHR 2950H ZB - CMO/RMBS	06/01/2025	Paydown		86,249	86,249	82,996	83,786	0	2,464	0	2,464	0	86,249	0	0	0	1,269	03/15/2035
31396A-L6-9	FHR 3030 ZD - CMO/RMBS	06/01/2025	Paydown		76,319	76,319	73,318	75,095	0	1,224	0	1,224	0	76,319	0	0	0	1,269	09/15/2035
31396A-U6-9	FHR 3027 DE - CMO/RMBS	06/01/2025	Paydown		30,234	30,234	28,903	30,114	0	126	0	126	0	30,234	0	0	0	511	09/15/2025
31396C-3Y-4	FHRR R003 ZA - CMO/RMBS	06/01/2025	Paydown		77,461	77,461	70,301	74,597	0	2,864	0	2,864	0	77,461	0	0	0	756	10/15/2035
31396F-V9-1	FHR 3093 PE - CMO/RMBS	06/01/2025	Paydown		111,016	111,016	103,951	108,106	0	2,909	0	2,909	0	111,016	0	0	0	1,705	12/15/2035
31396G-H4-6	FHR 3106 PE - CMO/RMBS	06/01/2025	Paydown		77,062	77,062	74,100	76,076	0	986	0	986	0	77,062	0	0	0	678	01/15/2036
31396G-R7-8	FHR 3097 ZA - CMO/RMBS	06/01/2025	Paydown		61,405	61,405	59,534	60,622	0	782	0	782	0	61,405	0	0	0	1,035	01/15/2036
31396G-XK-2	FHR 3096 PE - CMO/RMBS	06/01/2025	Paydown		85,228	85,228	80,261	83,513	0	1,715	0	1,715	0	85,228	0	0	0	1,562	01/15/2036
31396H-NR-6	FHR 3110 TZ - CMO/RMBS	06/01/2025	Paydown		45,317	45,317	43,596	44,663	0	655	0	655	0	45,317	0	0	0	735	02/15/2036
31396H-QC-6	FHR 3112 PH - CMO/RMBS	06/01/2025	Paydown		108,460	108,460	102,037	106,041	0	2,419	0	2,419	0	108,460	0	0	0	1,636	02/15/2036
31396H-XE-4	FHR 3116 AP - CMO/RMBS	06/01/2025	Paydown		109,910	109,910	104,415	107,755	0	2,155	0	2,155	0	109,910	0	0	0	2,044	02/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31396L-R5-1	FNR 2006-121 Z - CMO/RMBS	06/01/2025	Paydown		74,238	74,238	71,401	73,066	0	1,172	0	1,172	0	74,238	0	0	0	679	12/25/2036
31396P-VG-3	FNR 2007-23 AB - CMO/RMBS	06/25/2025	Paydown		2,685	2,685	2,667	2,667	0	19	0	19	0	2,685	0	0	0	41	03/25/2037
31396P-WE-7	FNR 2007-15 GM - CMO/RMBS	06/25/2025	Paydown		28,940	28,940	28,561	28,686	0	254	0	254	0	28,940	0	0	0	735	03/25/2037
31396P-YA-3	FNR 2007-16 LP - CMO/RMBS	06/25/2025	Paydown		5,522	5,522	5,460	5,467	0	55	0	55	0	5,522	0	0	0	89	03/25/2037
31396Q-GV-5	FNR 2009-47 DH - CMO/RMBS	06/01/2025	Paydown		36,882	36,882	40,370	38,954	0	(2,071)	0	(2,071)	0	36,882	0	0	0	531	07/25/2039
31396R-L3-9	FHR 3153 JZ - CMO/RMBS	06/01/2025	Paydown		46,845	46,845	42,499	45,056	0	1,789	0	1,789	0	46,845	0	0	0	861	05/15/2036
31396R-LC-9	FHR 3153 NG - CMO/RMBS	06/01/2025	Paydown		31,120	31,120	29,153	30,417	0	703	0	703	0	31,120	0	0	0	517	05/15/2036
31396V-2L-1	FNBR 2007-B2 ZA - CMO/RMBS	06/01/2025	Paydown		1,358	1,358	1,246	1,308	0	50	0	50	0	1,358	0	0	0	23	06/25/2037
31396W-4Q-6	FNR 2007-82 LP - CMO/RMBS	06/01/2025	Paydown		54,063	54,063	53,624	53,771	0	292	0	292	0	54,063	0	0	0	957	08/25/2037
31396W-TA-4	FNR 2007-63 VZ - CMO/RMBS	06/01/2025	Paydown		3,759	3,759	3,514	3,645	0	114	0	114	0	3,759	0	0	0	61	07/25/2037
31396X-AU-8	FNR 2007-81 GE - CMO/RMBS	06/01/2025	Paydown		2,686	2,686	2,651	2,665	0	21	0	21	0	2,686	0	0	0	34	08/25/2037
31397B-6Z-9	FHR 3211 PD - CMO/RMBS	06/01/2025	Paydown		130,410	130,410	127,272	129,270	0	1,141	0	1,141	0	130,410	0	0	0	2,023	09/15/2036
31397H-HW-1	FHR 3320 VZ - CMO/RMBS	06/01/2025	Paydown		40,434	40,434	36,821	38,777	0	1,656	0	1,656	0	40,434	0	0	0	643	05/15/2037
31397J-J8-8	FHR 3326 HZ - CMO/RMBS	06/01/2025	Paydown		30,033	30,033	28,719	28,644	0	1,390	0	1,390	0	30,033	0	0	0	205	06/15/2037
31397L-AF-6	FNR 2008-24 ZA - CMO/RMBS	06/01/2025	Paydown		218,294	218,294	190,728	207,861	0	10,433	0	10,433	0	218,294	0	0	0	1,821	04/25/2038
31397M-JJ-7	FNR 2008-72 BX - CMO/RMBS	06/01/2025	Paydown		12,401	12,401	11,560	12,059	0	342	0	342	0	12,401	0	0	0	199	08/25/2038
31397M-VC-8	FNR 2008-77 B - CMO/RMBS	06/01/2025	Paydown		4,622	4,622	4,215	4,405	0	216	0	216	0	4,622	0	0	0	74	09/25/2038
31397Q-2E-7	FNR 2010-147 MB - CMO/RMBS	06/01/2025	Paydown		886,540	886,540	813,539	863,044	0	23,496	0	23,496	0	886,540	0	0	0	10,189	01/25/2041
31397Q-3L-0	FNR 2010-149 ZC - CMO/RMBS	06/01/2025	Paydown		1,056,203	1,056,203	1,014,827	1,041,992	0	14,211	0	14,211	0	1,056,203	0	0	0	7,914	01/25/2041
31397Q-XA-1	FNR 2011-15 VZ - CMO/RMBS	06/01/2025	Paydown		506,131	506,131	431,778	465,875	0	40,256	0	40,256	0	506,131	0	0	0	5,966	03/25/2041
31397S-4V-3	FNR 2011-43 AL - CMO/RMBS	06/01/2025	Paydown		679,551	679,551	629,191	665,763	0	19,717	0	19,717	0	679,551	0	0	0	96,933	05/25/2031
31397S-BX-1	FNR 2011-14 GZ - CMO/RMBS	06/01/2025	Paydown		1,300,689	1,300,689	1,153,324	1,247,815	0	52,874	0	52,874	0	1,300,689	0	0	0	8,360	03/25/2041
31397S-JM-7	FNR 2011-32 CZ - CMO/RMBS	06/01/2025	Paydown		511,028	511,028	434,051	491,229	0	19,798	0	19,798	0	511,028	0	0	0	5,096	04/25/2031
31397S-SB-1	FNR 2011-24 HY - CMO/RMBS	06/01/2025	Paydown		568,613	568,613	520,725	547,663	0	20,950	0	20,950	0	568,613	0	0	0	6,774	04/25/2041
31397T-TX-0	FHR 3459 MB - CMO/RMBS	06/01/2025	Paydown		7,839	7,839	8,622	8,424	0	(585)	0	(585)	0	7,839	0	0	0	111	06/15/2038
31397W-ES-0	FHR 3463 Z - CMO/RMBS	06/01/2025	Paydown		213,661	213,661	196,857	207,303	0	6,358	0	6,358	0	213,661	0	0	0	2,235	06/15/2038
31397W-U4-5	FHR 3470 Z - CMO/RMBS	06/01/2025	Paydown		112,165	112,165	102,603	108,354	0	3,811	0	3,811	0	112,165	0	0	0	1,145	07/15/2038
31398Q-TR-8	FHR 3747 HY - CMO/RMBS	06/01/2025	Paydown		442,060	442,060	432,390	437,908	0	4,152	0	4,152	0	442,060	0	0	0	6,173	10/15/2040
31398Q-TS-6	FHR 3747 HZ - CMO/RMBS	06/01/2025	Paydown		755,612	755,612	711,823	743,336	0	12,275	0	12,275	0	755,612	0	0	0	5,838	10/15/2040
31398Q-XZ-5	FHR 3741 PC - CMO/RMBS	06/01/2025	Paydown		262,450	262,450	251,624	261,232	0	1,217	0	1,217	0	262,450	0	0	0	2,686	07/15/2039
31398V-WE-2	FHR 3653 B - CMO/RMBS	06/01/2025	Paydown		58,546	58,546	63,267	60,025	0	(1,479)	0	(1,479)	0	58,546	0	0	0	836	04/15/2030
31400T-3W-5	FN 697513 - RMBS	06/01/2025	Paydown		200	200	190	194	0	6	0	6	0	200	0	0	0	3	04/01/2033
31400T-T3-1	FN 697270 - RMBS	06/01/2025	Paydown		749	749	705	720	0	29	0	29	0	749	0	0	0	11	11/01/2033
31401X-X5-1	FN 721700 - RMBS	06/01/2025	Paydown		375	375	353	364	0	11	0	11	0	375	0	0	0	5	05/01/2033
31401X-YF-8	FN 721710 - RMBS	06/01/2025	Paydown		5,541	5,541	5,952	5,831	0	(290)	0	(290)	0	5,541	0	0	0	90	08/01/2033
31402C-4H-2	FN 725424 - RMBS	06/01/2025	Paydown		789	789	765	773	0	17	0	17	0	789	0	0	0	13	04/01/2034
31402U-R5-3	FN 738608 - RMBS	06/01/2025	Paydown		2,537	2,537	2,522	2,524	0	13	0	13	0	2,537	0	0	0	30	10/01/2033
31402Y-GA-6	FN 741893 - RMBS	06/01/2025	Paydown		10,617	10,617	10,609	10,599	0	18	0	18	0	10,617	0	0	0	205	10/01/2033
31403B-SB-0	FN 744014 - RMBS	06/01/2025	Paydown		339	339	319	326	0	13	0	13	0	339	0	0	0	5	09/01/2033
31403F-UD-4	FN 747680 - RMBS	06/01/2025	Paydown		22,440	22,440	21,742	21,963	0	478	0	478	0	22,440	0	0	0	493	11/01/2033
31403N-JH-1	FN 753664 - RMBS	06/01/2025	Paydown		496	496	481	486	0	10	0	10	0	496	0	0	0	8	12/01/2033
31404H-JG-5	FN 768963 - RMBS	06/01/2025	Paydown		7,682	7,682	7,806	7,727	0	(45)	0	(45)	0	7,682	0	0	0	126	12/01/2033
31404J-U8-6	FN 770207 - RMBS	06/01/2025	Paydown		56	56	54	55	0	1	0	1	0	56	0	0	0	1	04/01/2034
31404K-3T-7	FN 771310 - RMBS	06/01/2025	Paydown		111	111	107	109	0	2	0	2	0	111	0	0	0	2	06/01/2034
31404M-LM-8	FN 772632 - RMBS	06/01/2025	Paydown		125	125	121	122	0	3	0	3	0	125	0	0	0	2	11/01/2034
31404Q-WU-9	FN 775659 - RMBS	06/01/2025	Paydown		251	251	245	245	0	7	0	7	0	251	0	0	0	4	05/01/2034
31404W-F3-5	FN 780586 - RMBS	06/01/2025	Paydown		1,248	1,248	1,229	1,266	0	(18)	0	(18)	0	1,248	0	0	0	27	08/01/2034
31404W-RG-3	FN 780887 - RMBS	06/01/2025	Paydown		35	35	33	33	0	1	0	1	0	35	0	0	0	1	05/01/2034
31404X-RP-1	FN 781794 - RMBS	06/01/2025	Paydown		433	433	419	422	0	11	0	11	0	433	0	0	0	7	11/01/2034
31405D-WU-7	FN 786459 - RMBS	06/01/2025	Paydown		3,218	3,218	3,116	3,148	0	70	0	70	0	3,218	0	0	0	49	05/01/2034
31405N-C8-6	FN 793995 - RMBS	06/01/2025	Paydown		1,809	1,809	1,796	1,799	0	11	0	11	0	1,809	0	0	0	32	09/01/2034
31405Q-EH-7	FN 795836 - RMBS	06/01/2025	Paydown		20,407	20,407	20,257	20,290	0	117	0	117	0	20,407	0	0	0	225	09/01/2034
31405Q-RK-6	FN 796190 - RMBS	06/01/2025	Paydown		8,933	8,933	8,867	8,882	0	50	0	50	0	8,933	0	0	0	158	11/01/2034
31405R-VZ-6	FN 797232 - RMBS	06/01/2025	Paydown		146	146	142	142	0	4	0	4	0	146	0	0	0	2	09/01/2034
31407B-NT-2	FN 825802 - RMBS	06/01/2025	Paydown		189	189	178	180	0	9	0	9	0	189	0	0	0	3	07/01/2035
31407C-XV-4	FN 826992 - RMBS	05/27/2025	Paydown		4,498	4,498	4,349	4,303	0	195	0	195	0	4,498	0	0	0	102	06/01/2035
31407Q-PT-7	FN 837534 - RMBS	06/01/2025	Paydown		549	549	544	543	0	5	0	5	0	549	0	0	0	10	10/01/2035
31407R-TC-8	FN 838547 - RMBS	06/01/2025	Paydown		982	982	973	975	0	7	0	7	0	982	0	0	0	17	10/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31409F-RW-0	FN 870001 - RMBS	06/01/2025	Paydown		1,855	1,855	1,873	1,862	0	(8)	0	(8)	0	1,855	0	0	0	32	05/01/2036
31409G-VB-9	FN 871010 - RMBS	06/01/2025	Paydown		240	240	239	239	0	1	0	1	0	240	0	0	0	4	12/01/2036
3140E6-KU-5	FN BA2106 - RMBS	06/01/2025	Paydown		37,624	37,624	37,242	37,101	0	523	0	523	0	37,624	0	0	0	357	08/01/2045
3140EU-FF-1	FN BC0165 - RMBS	06/01/2025	Paydown		407,145	407,145	447,681	451,851	0	(44,706)	0	(44,706)	0	407,145	0	0	0	2,437	01/01/2046
3140EU-FH-7	FN BC0167 - RMBS	06/01/2025	Various		23,133	93,256	97,591	93,926	0	(70,792)	0	(70,792)	0	23,133	0	0	0	32,056	01/01/2046
3140EV-AE-7	FN BC0904 - RMBS	06/01/2025	Paydown		198,020	198,020	213,305	212,411	0	(14,390)	0	(14,390)	0	198,020	0	0	0	1,399	05/01/2046
3140EV-H3-4	FN BC1149 - RMBS	06/01/2025	Paydown		42,979	42,979	45,061	45,058	0	(2,079)	0	(2,079)	0	42,979	0	0	0	390	06/01/2046
3140EV-H5-9	FN BC1151 - RMBS	06/01/2025	Paydown		1,321,598	1,321,598	1,442,955	1,484,502	0	(162,904)	0	(162,904)	0	1,321,598	0	0	0	6,186	06/01/2046
3140EV-JR-9	FN BC1171 - RMBS	06/01/2025	Paydown		10,367	10,367	10,685	10,963	0	(840)	0	(840)	0	10,367	0	0	0	3,837	06/01/2046
3140EW-YT-6	FN BC2521 - RMBS	06/01/2025	Paydown		92,788	92,788	97,341	98,595	0	(5,807)	0	(5,807)	0	92,788	0	0	0	1,053	01/01/2046
3140F5-SX-2	FN BC9533 - RMBS	06/01/2025	Paydown		68,686	68,686	71,154	71,536	0	(2,850)	0	(2,850)	0	68,686	0	0	0	553	10/01/2046
3140F8-NK-9	FN BD1293 - RMBS	06/01/2025	Paydown		93,889	93,889	100,681	100,534	0	(6,646)	0	(6,646)	0	93,889	0	0	0	881	07/01/2046
3140FN-J9-6	FN BE2987 - RMBS	06/01/2025	Paydown		32,799	32,799	33,854	34,348	0	(1,550)	0	(1,550)	0	32,799	0	0	0	371	02/01/2047
3140FP-AS-8	FN BE3616 - RMBS	06/01/2025	Paydown		79,805	79,805	81,713	81,995	0	(2,189)	0	(2,189)	0	79,805	0	0	0	925	05/01/2047
3140FP-DG-1	FN BE3702 - RMBS	06/01/2025	Paydown		39,434	39,434	39,603	39,970	0	(536)	0	(536)	0	39,434	0	0	0	494	06/01/2047
3140FQ-S7-3	FN BE5041 - RMBS	06/01/2025	Paydown		63,139	63,139	65,309	66,118	0	(2,979)	0	(2,979)	0	63,139	0	0	0	643	11/01/2046
3140FQ-TK-3	FN BE5053 - RMBS	06/01/2025	Paydown		200,365	200,365	206,313	206,891	0	(6,527)	0	(6,527)	0	200,365	0	0	0	1,765	11/01/2045
3140FU-T5-7	FN BE8671 - RMBS	06/01/2025	Paydown		25,415	25,415	26,347	26,761	0	(1,346)	0	(1,346)	0	25,415	0	0	0	312	08/01/2047
3140FV-K4-7	FN BE9314 - RMBS	06/01/2025	Paydown		152,419	152,419	155,420	159,772	0	(7,353)	0	(7,353)	0	152,419	0	0	0	1,456	03/01/2047
3140FX-C7-5	FN BF0093 - RMBS	06/01/2025	Paydown		477,128	477,128	493,326	500,579	0	(23,451)	0	(23,451)	0	477,128	0	0	0	2,559	05/01/2056
3140FX-ED-0	FN BF0131 - RMBS	06/01/2025	Paydown		244,975	244,975	253,090	256,221	0	(11,246)	0	(11,246)	0	244,975	0	0	0	1,407	08/01/2056
3140GS-PD-8	FN BH4019 - RMBS	06/01/2025	Paydown		60,765	60,765	61,954	63,566	0	(2,801)	0	(2,801)	0	60,765	0	0	0	728	09/01/2047
3140GT-4E-7	FN BH5320 - RMBS	06/01/2025	Paydown		1,423	1,423	1,359	1,338	0	86	0	86	0	1,423	0	0	0	31	07/01/2047
3140GT-7F-1	FN BH5393 - RMBS	06/01/2025	Paydown		62,500	62,500	62,480	62,680	0	(180)	0	(180)	0	62,500	0	0	0	321	09/01/2047
3140GT-EG-1	FN BH4634 - RMBS	06/01/2025	Paydown		20,914	20,914	21,372	21,932	0	(1,018)	0	(1,018)	0	20,914	0	0	0	244	06/01/2047
3140GU-LS-4	FN BH5736 - RMBS	06/01/2025	Paydown		161,629	161,629	164,129	164,819	0	(3,190)	0	(3,190)	0	161,629	0	0	0	2,143	11/01/2047
3140GW-PL-1	FN BH7626 - RMBS	06/01/2025	Paydown		151,331	151,332	157,156	159,586	0	(8,254)	0	(8,254)	0	151,331	0	0	0	1,361	08/01/2047
3140GX-T9-2	FN BH8675 - RMBS	06/01/2025	Paydown		13,330	13,330	14,043	14,630	0	(1,300)	0	(1,300)	0	13,330	0	0	0	153	10/01/2047
3140GY-GZ-6	FN BH9215 - RMBS	06/01/2025	Paydown		44,902	44,902	45,555	46,022	0	(1,119)	0	(1,119)	0	44,902	0	0	0	500	01/01/2048
3140GY-L3-1	FN BH9345 - RMBS	06/01/2025	Paydown		142,677	142,677	136,759	130,008	0	12,669	0	12,669	0	142,677	0	0	0	2,482	10/01/2047
3140GY-LL-1	FN BH9330 - RMBS	06/01/2025	Paydown		12,274	12,274	12,352	13,097	0	(823)	0	(823)	0	12,274	0	0	0	259	09/01/2047
3140H1-DJ-6	FN BJ0104 - RMBS	06/01/2025	Paydown		139,969	139,969	143,305	146,414	0	(6,445)	0	(6,445)	0	139,969	0	0	0	1,429	10/01/2047
3140H1-V9-8	FN BJ0639 - RMBS	06/01/2025	Paydown		88,837	88,837	89,892	91,684	0	(2,847)	0	(2,847)	0	88,837	0	0	0	1,263	03/01/2048
3140H2-GA-0	FN BJ1092 - RMBS	06/01/2025	Paydown		9,133	9,133	9,364	9,641	0	(508)	0	(508)	0	9,133	0	0	0	112	02/01/2048
3140H2-JM-1	FN BJ1167 - RMBS	06/01/2025	Paydown		58,781	58,781	60,159	61,320	0	(2,539)	0	(2,539)	0	58,781	0	0	0	927	01/01/2048
3140H2-Y6-9	FN BJ1632 - RMBS	06/01/2025	Paydown		3,555	3,555	3,402	3,440	0	115	0	115	0	3,555	0	0	0	65	11/01/2047
3140H6-CF-4	FN BJ4569 - RMBS	06/01/2025	Paydown		22,020	22,020	22,271	22,540	0	(521)	0	(521)	0	22,020	0	0	0	263	01/01/2048
3140H8-ZW-8	FN BJ7056 - RMBS	06/01/2025	Paydown		268,468	268,468	273,795	276,439	0	(7,971)	0	(7,971)	0	268,468	0	0	0	1,723	08/01/2048
3140HJ-XW-6	FN BK5192 - RMBS	06/01/2025	Paydown		13,405	13,405	13,643	14,003	0	(598)	0	(598)	0	13,405	0	0	0	157	06/01/2048
3140J5-6D-6	FN BM1767 - RMBS	06/01/2025	Paydown		48,769	48,769	50,979	52,038	0	(3,269)	0	(3,269)	0	48,769	0	0	0	596	08/01/2046
3140J5-RN-1	FN BM1392 - RMBS	06/01/2025	Paydown		108,522	108,522	112,057	112,243	0	(3,721)	0	(3,721)	0	108,522	0	0	0	1,221	06/01/2047
3140J5-V8-9	FN BM1538 - RMBS	06/01/2025	Paydown		17,680	17,680	18,019	18,100	0	(421)	0	(421)	0	17,680	0	0	0	207	07/01/2047
3140J5-W9-6	FN BM1571 - RMBS	06/01/2025	Paydown		241,615	241,615	249,958	251,871	0	(10,256)	0	(10,256)	0	241,615	0	0	0	2,254	07/01/2047
3140J7-4E-2	FN BM3520 - RMBS	06/01/2025	Paydown		73,262	46,529	44,122	48,964	0	24,299	0	24,299	0	73,262	0	0	0	3,397	05/01/2045
3140J7-5W-1	FN BM3560 - RMBS	06/01/2025	Paydown		64,652	64,652	66,531	67,183	0	(2,531)	0	(2,531)	0	64,652	0	0	0	758	11/01/2044
3140J7-7G-4	FN BM3594 - RMBS	06/01/2025	Paydown		34,048	34,048	35,128	35,675	0	(1,627)	0	(1,627)	0	34,048	0	0	0	397	03/01/2048
3140J7-LY-9	FN BM3042 - RMBS	06/01/2025	Paydown		45,679	45,679	48,305	49,641	0	(3,962)	0	(3,962)	0	45,679	0	0	0	522	07/01/2045
3140J7-P7-4	FN BM3145 - RMBS	06/01/2025	Paydown		78,529	78,529	83,486	83,931	0	(5,401)	0	(5,401)	0	78,529	0	0	0	985	11/01/2047
3140J7-QC-2	FN BM3150 - RMBS	06/01/2025	Paydown		137,038	137,038	143,292	145,124	0	(8,085)	0	(8,085)	0	137,038	0	0	0	2,210	12/01/2047
3140J7-VS-1	FN BM3324 - RMBS	06/01/2025	Paydown		376,442	376,442	373,383	373,447	0	2,995	0	2,995	0	376,442	0	0	0	3,277	12/01/2047
3140J8-BR-3	FN BM3647 - RMBS	06/01/2025	Paydown		242,726	242,726	254,300	257,515	0	(14,789)	0	(14,789)	0	242,726	0	0	0	3,250	02/01/2047
3140JB-H2-2	FN BM3848 - RMBS	06/01/2025	Paydown		109,080	109,080	114,397	115,783	0	(6,703)	0	(6,703)	0	109,080	0	0	0	1,414	03/01/2046
3140JA-2R-8	FN BM6183 - RMBS	06/01/2025	Paydown		182,486	182,486	172,787	173,672	0	8,814	0	8,814	0	182,486	0	0	0	2,789	11/01/2045
3140JA-FY-9	FN BM5582 - RMBS	06/01/2025	Paydown		393,224	393,224	370,255	344,471	0	48,753	0	48,753	0	393,224	0	0	0	3,986	04/01/2047
3140JA-X9-4	FN BM6103 - RMBS	06/01/2025	Paydown		1,358,269	1,358,269	1,361,153	1,436,442	0	(78,173)	0	(78,173)	0	1,358,269	0	0	0	26,158	11/01/2042
3140JA-XR-4	FN BM6087 - RMBS	06/01/2025	Paydown		293,998	293,998	277,809	226,377	0	67,621	0	67,621	0	293,998	0	0	0	3,461	04/01/2047
3140JA-Y6-9	FN BM6132 - RMBS	06/01/2025	Paydown		567,967	567,967	564,367	592,873	0	(24,906)	0	(24,906)	0	567,967	0	0	0	13,116	12/01/2047
3140JA-YC-6	FN BM6106 - RMBS	06/01/2025	Paydown		323,483	323,483	301,771	270,126	0	53,357	0	53,357	0	323,483	0	0	0	3,295	09/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140KD-NW-6	FN BP5804 - RMBS	06/01/2025	Paydown		539,261	539,261	562,685	569,473	0	(30,213)	0	(30,213)	0	539,261	0	0	0	4,703	05/01/2050
3140Q7-3S-4	FN CA0808 - RMBS	06/01/2025	Paydown		78,384	78,384	79,857	82,172	0	(3,788)	0	(3,788)	0	78,384	0	0	0	510	11/01/2047
3140Q7-YK-7	FN CA0713 - RMBS	06/01/2025	Paydown		57,442	57,442	59,605	61,103	0	(3,662)	0	(3,662)	0	57,442	0	0	0	713	11/01/2047
3140QB-K8-7	FN CA1218 - RMBS	06/01/2025	Paydown		70,817	70,817	73,329	74,498	0	(3,681)	0	(3,681)	0	70,817	0	0	0	651	02/01/2048
3140QB-MC-6	FN CA1254 - RMBS	06/01/2025	Paydown		70,771	70,771	72,264	73,180	0	(2,409)	0	(2,409)	0	70,771	0	0	0	842	02/01/2048
3140QB-4M-7	FN CA4427 - RMBS	06/01/2025	Paydown		176,684	176,684	178,838	181,498	0	(4,814)	0	(4,814)	0	176,684	0	0	0	1,462	10/01/2049
3140X4-4J-2	FN FM1724 - RMBS	06/01/2025	Paydown		322,956	322,956	326,993	331,561	0	(8,605)	0	(8,605)	0	322,956	0	0	0	2,715	10/01/2049
3140X8-C2-1	FN FM4588 - RMBS	06/01/2025	Paydown		436,713	436,713	451,452	450,286	0	(13,573)	0	(13,573)	0	436,713	0	0	0	2,448	10/01/2050
3140X8-L5-4	FN FM4847 - RMBS	06/01/2025	Paydown		399,532	399,532	414,327	414,021	0	(14,489)	0	(14,489)	0	399,532	0	0	0	3,033	11/01/2050
31410D-NF-3	FN 886090 - RMBS	06/01/2025	Paydown		2	2	2	3	0	0	0	0	0	2	0	0	0	0	07/01/2036
31410L-CC-4	FN 890267 - RMBS	06/01/2025	Paydown		5,953	5,953	6,018	6,024	0	(71)	0	(71)	0	5,953	0	0	0	92	10/01/2040
31410S-EX-1	FN 895750 - RMBS	06/01/2025	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	1	06/01/2036
31410X-PZ-3	FN 900540 - RMBS	06/01/2025	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	08/01/2036
31411D-S7-5	FN 905142 - RMBS	06/01/2025	Paydown		69	69	70	70	0	(1)	0	(1)	0	69	0	0	0	1	02/01/2037
31411W-F8-5	FN 916491 - RMBS	06/01/2025	Paydown		69	69	68	68	0	0	0	0	0	69	0	0	0	1	06/01/2037
31411W-WT-0	FN 916958 - RMBS	06/01/2025	Paydown		85	85	85	85	0	(1)	0	(1)	0	85	0	0	0	1	06/01/2037
31411Y-CY-7	FN 918187 - RMBS	06/01/2025	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	05/01/2037
31412A-T4-6	FN 919571 - RMBS	06/01/2025	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	05/01/2037
31412B-F2-3	FN 920085 - RMBS	06/01/2025	Paydown		152	152	154	154	0	(2)	0	(2)	0	152	0	0	0	2	12/01/2036
31412N-3V-6	FN 930612 - RMBS	06/01/2025	Paydown		3,380	3,380	3,506	3,506	0	(125)	0	(125)	0	3,380	0	0	0	42	02/01/2039
31412R-AN-7	FN 932513 - RMBS	06/01/2025	Paydown		48,191	48,191	49,772	49,519	0	(1,328)	0	(1,328)	0	48,191	0	0	0	866	02/01/2040
31412R-L4-7	FN 932847 - RMBS	06/01/2025	Paydown		8,354	8,354	8,647	8,650	0	(296)	0	(296)	0	8,354	0	0	0	77	12/01/2040
31412S-6C-4	FN 933867 - RMBS	06/01/2025	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	05/01/2038
31412S-N2-7	FN 933409 - RMBS	06/01/2025	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	1	03/01/2038
31412S-ZX-6	FN 933758 - RMBS	06/01/2025	Paydown		6,885	6,885	6,857	6,857	0	27	0	27	0	6,885	0	0	0	73	03/01/2038
31412X-XC-3	FN 938175 - RMBS	06/01/2025	Paydown		235	235	237	236	0	(1)	0	(1)	0	235	0	0	0	4	07/01/2037
31412Y-AM-4	FN 938412 - RMBS	06/01/2025	Paydown		329	329	332	331	0	(2)	0	(2)	0	329	0	0	0	7	07/01/2037
31413A-KQ-5	FN 939603 - RMBS	06/01/2025	Paydown		324	324	327	325	0	(1)	0	(1)	0	324	0	0	0	5	07/01/2037
31413D-FD-4	FN 942164 - RMBS	06/01/2025	Paydown		77	77	78	78	0	(1)	0	(1)	0	77	0	0	0	1	07/01/2037
31413S-BU-7	FN 953751 - RMBS	06/01/2025	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	0	11/01/2037
31413U-TL-3	FN 956055 - RMBS	06/01/2025	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2037
31414A-MZ-2	FN 960376 - RMBS	06/01/2025	Paydown		54	54	55	55	0	0	0	0	0	54	0	0	0	1	12/01/2037
31414H-AQ-0	FN 966315 - RMBS	06/01/2025	Paydown		110	110	111	110	0	0	0	0	0	110	0	0	0	2	12/01/2037
31414T-KG-5	FN 975595 - RMBS	06/01/2025	Paydown		1,495	1,495	1,457	1,462	0	33	0	33	0	1,495	0	0	0	24	06/01/2038
31414T-SA-0	FN 975813 - RMBS	06/01/2025	Paydown		5,887	9,140	9,165	9,143	0	(3,256)	0	(3,256)	0	5,887	0	0	0	1,917	04/01/2038
31414U-7C-6	FN 977091 - RMBS	06/01/2025	Paydown		1,336	1,336	1,330	1,330	0	6	0	6	0	1,336	0	0	0	20	04/01/2038
31414U-SZ-2	FN 976736 - RMBS	06/01/2025	Paydown		194	194	193	193	0	1	0	1	0	194	0	0	0	3	03/01/2038
31415A-UU-3	FN 981295 - RMBS	06/01/2025	Paydown		131	131	130	130	0	1	0	1	0	131	0	0	0	2	06/01/2038
31415X-A7-6	FN 992030 - RMBS	06/01/2025	Paydown		45	45	45	45	0	0	0	0	0	45	0	0	0	1	10/01/2038
31416C-CH-7	FN 995672 - RMBS	06/01/2025	Paydown		637	637	666	659	0	(21)	0	(21)	0	637	0	0	0	9	04/01/2039
31416M-4S-0	FN AA4432 - RMBS	06/01/2025	Paydown		4,899	4,899	5,022	5,039	0	(140)	0	(140)	0	4,899	0	0	0	56	03/01/2039
31416M-4T-8	FN AA4433 - RMBS	06/01/2025	Paydown		910	910	947	939	0	(29)	0	(29)	0	910	0	0	0	12	03/01/2039
31416V-SW-5	FN AB0532 - RMBS	06/01/2025	Paydown		4,588	4,588	4,996	4,944	0	(356)	0	(356)	0	4,588	0	0	0	63	12/01/2038
31416W-CV-2	FN AB0983 - RMBS	06/01/2025	Paydown		37,626	37,626	40,801	40,864	0	(3,238)	0	(3,238)	0	37,626	0	0	0	384	09/01/2039
31416W-R9-5	FN AB1411 - RMBS	06/01/2025	Paydown		23,926	23,926	24,945	24,702	0	(777)	0	(777)	0	23,926	0	0	0	280	09/01/2040
31416W-RH-7	FN AB1387 - RMBS	06/01/2025	Paydown		3,813	3,813	3,960	3,955	0	(142)	0	(142)	0	3,813	0	0	0	59	08/01/2040
31416W-TV-4	FN AB1463 - RMBS	06/01/2025	Paydown		13,185	13,185	13,630	13,621	0	(436)	0	(436)	0	13,185	0	0	0	151	09/01/2040
31416W-YP-1	FN AB1617 - RMBS	06/01/2025	Paydown		143,210	143,210	151,422	151,114	0	(7,904)	0	(7,904)	0	143,210	0	0	0	1,545	10/01/2040
31416X-7F-1	FN AB2693 - RMBS	06/01/2025	Paydown		19,881	19,881	21,418	21,653	0	(1,772)	0	(1,772)	0	19,881	0	0	0	261	04/01/2041
31416X-FJ-4	FN AB1968 - RMBS	06/01/2025	Paydown		(39,834)	70,700	74,099	75,193	0	(115,026)	0	(115,026)	0	(39,834)	0	0	0	5,433	12/01/2040
31416X-JR-2	FN AB2071 - RMBS	06/01/2025	Paydown		5,105	5,105	5,247	5,279	0	(174)	0	(174)	0	5,105	0	0	0	55	01/01/2041
31416X-JX-9	FN AB2077 - RMBS	06/01/2025	Paydown		241,792	241,792	244,021	244,261	0	(2,469)	0	(2,469)	0	241,792	0	0	0	2,547	01/01/2041
31416X-SX-9	FN AB2333 - RMBS	06/01/2025	Paydown		84,748	84,748	83,245	83,179	0	1,569	0	1,569	0	84,748	0	0	0	813	02/01/2041
31416Y-5G-9	FN AB3546 - RMBS	06/01/2025	Paydown		3,798	3,798	3,988	3,904	0	(106)	0	(106)	0	3,798	0	0	0	41	09/01/2031
31416Y-T3-2	FN AB3269 - RMBS	06/01/2025	Paydown		3,352	3,352	3,536	3,513	0	(161)	0	(161)	0	3,352	0	0	0	26	07/01/2041
31416Y-YN-2	FN AB3416 - RMBS	06/01/2025	Paydown		9,277	9,277	9,713	9,765	0	(488)	0	(488)	0	9,277	0	0	0	90	08/01/2041
31417A-NK-1	FN AB3993 - RMBS	06/01/2025	Paydown		22,874	22,874	23,972	23,652	0	(777)	0	(777)	0	22,874	0	0	0	269	12/01/2041
31417A-P8-6	FN AB4046 - RMBS	06/01/2025	Paydown		56,441	56,441	58,575	58,562	0	(2,121)	0	(2,121)	0	56,441	0	0	0	398	12/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417A-QF-9	FN AB4053 - RMBS	06/01/2025	Paydown		90,314	90,314	96,072	96,998	0	(6,684)	0	(6,684)	0	90,314	0	0	0	840	12/01/2041
31417A-QM-4	FN AB4059 - RMBS	06/01/2025	Paydown		49,700	49,700	52,309	53,237	0	(3,537)	0	(3,537)	0	49,700	0	0	0	659	12/01/2041
31417A-X6-1	FN AB4300 - RMBS	06/01/2025	Paydown		9,363	9,363	9,609	9,656	0	(293)	0	(293)	0	9,363	0	0	0	89	01/01/2042
31417C-7K-5	FN AB6297 - RMBS	06/01/2025	Paydown		9,408	9,408	9,702	9,655	0	(641)	0	(641)	0	9,408	0	0	0	4,511	09/01/2042
31417C-C9-4	FN AB5495 - RMBS	06/01/2025	Paydown		243,946	243,946	250,126	250,697	0	(6,751)	0	(6,751)	0	243,946	0	0	0	2,761	07/01/2042
31417C-W6-8	FN AB6068 - RMBS	06/01/2025	Paydown		33,438	33,438	34,472	34,579	0	(1,141)	0	(1,141)	0	33,438	0	0	0	401	09/01/2042
31417E-QZ-7	FN AB7671 - RMBS	06/01/2025	Paydown		36,479	36,479	38,251	38,993	0	(2,515)	0	(2,515)	0	36,479	0	0	0	356	01/01/2043
31417E-WV-9	FN AB7859 - RMBS	06/01/2025	Paydown		132,517	132,517	133,594	133,384	0	(868)	0	(868)	0	132,517	0	0	0	1,427	02/01/2043
31417F-2N-7	FN AB8880 - RMBS	06/01/2025	Paydown		62,499	62,499	64,511	64,482	0	(1,983)	0	(1,983)	0	62,499	0	0	0	454	04/01/2043
31417F-ZS-0	FN AB8852 - RMBS	06/01/2025	Paydown		147,557	147,556	152,006	152,823	0	(5,266)	0	(5,266)	0	147,557	0	0	0	1,658	03/01/2043
31417G-XD-3	FN AB9675 - RMBS	06/01/2025	Paydown		25,260	25,260	26,523	26,664	0	(1,405)	0	(1,405)	0	25,260	0	0	0	286	06/01/2043
31417Q-K5-2	FN AC4815 - RMBS	06/01/2025	Paydown		8,598	8,598	8,977	9,020	0	(422)	0	(422)	0	8,598	0	0	0	115	10/01/2039
31417S-QN-3	FN AC5860 - RMBS	05/01/2025	Paydown		1,291	1,291	1,346	1,290	0	0	0	0	0	1,291	0	0	0	12	05/01/2025
31417T-NK-0	FN AC6693 - RMBS	06/01/2025	Paydown		6,655	6,655	6,932	6,964	0	(308)	0	(308)	0	6,655	0	0	0	106	01/01/2040
31417W-TD-3	FN AC9547 - RMBS	06/01/2025	Paydown		3,777	3,777	3,958	3,941	0	(163)	0	(163)	0	3,777	0	0	0	62	02/01/2040
31417Y-3N-5	FN MA0804 - RMBS	06/01/2025	Paydown		7,314	7,314	7,483	7,401	0	(86)	0	(86)	0	7,314	0	0	0	89	07/01/2031
31417Y-5R-4	FN MA0855 - RMBS	06/01/2025	Paydown		2,577	2,577	2,702	2,718	0	(141)	0	(141)	0	2,577	0	0	0	35	09/01/2041
31417Y-DA-2	FN MA0096 - RMBS	06/01/2025	Paydown		2,135	2,135	2,245	2,173	0	(38)	0	(38)	0	2,135	0	0	0	28	06/01/2029
31417Y-UH-8	FN MA0583 - RMBS	06/01/2025	Paydown		(439)	31,619	31,031	30,958	0	(31,396)	0	(31,396)	0	(439)	0	0	0	6,297	12/01/2040
31417Y-VQ-7	FN MA0622 - RMBS	06/01/2025	Paydown		10,739	10,739	10,981	10,998	0	(259)	0	(259)	0	10,739	0	0	0	115	01/01/2041
31417Y-W4-5	FN MA0666 - RMBS	06/01/2025	Paydown		3,750	3,750	3,959	3,949	0	(199)	0	(199)	0	3,750	0	0	0	57	03/01/2041
31417Y-XZ-5	FN MA0695 - RMBS	06/01/2025	Paydown		6,619	6,619	6,784	6,702	0	(84)	0	(84)	0	6,619	0	0	0	78	04/01/2031
31418A-CF-3	FN MA0969 - RMBS	06/01/2025	Paydown		3,259	3,259	3,288	3,309	0	(51)	0	(51)	0	3,259	0	0	0	34	01/01/2042
31418A-CM-8	FN MA0975 - RMBS	06/01/2025	Paydown		5,469	5,469	5,682	5,722	0	(254)	0	(254)	0	5,469	0	0	0	58	02/01/2042
31418A-R2-6	FN MA1404 - RMBS	06/01/2025	Paydown		97,842	97,842	101,511	102,288	0	(4,447)	0	(4,447)	0	97,842	0	0	0	970	04/01/2043
31418A-S3-3	FN MA1437 - RMBS	06/01/2025	Paydown		398,240	398,240	433,213	447,780	0	(49,540)	0	(49,540)	0	398,240	0	0	0	2,194	05/01/2043
31418A-TV-0	FN MA1463 - RMBS	06/01/2025	Paydown		114,562	114,562	117,998	118,582	0	(4,020)	0	(4,020)	0	114,562	0	0	0	1,172	06/01/2043
31418A-WG-9	FN MA1546 - RMBS	06/01/2025	Paydown		243,083	243,083	238,563	237,969	0	5,114	0	5,114	0	243,083	0	0	0	2,537	08/01/2043
31418A-XL-7	FN MA1582 - RMBS	06/01/2025	Paydown		216,797	216,797	212,495	212,197	0	4,601	0	4,601	0	216,797	0	0	0	2,186	09/01/2043
31418B-7D-2	FN MA2691 - RMBS	06/01/2025	Paydown		80,085	80,085	87,043	92,658	0	(12,573)	0	(12,573)	0	80,085	0	0	0	923	07/01/2046
31418B-S8-0	FN MA2342 - RMBS	06/01/2025	Paydown		34,293	34,293	36,501	37,706	0	(3,413)	0	(3,413)	0	34,293	0	0	0	426	07/01/2045
31418C-GE-8	FN MA2896 - RMBS	06/01/2025	Paydown		5,687	5,687	5,847	5,974	0	(287)	0	(287)	0	5,687	0	0	0	56	02/01/2047
31418C-MG-6	FN MA3058 - RMBS	06/01/2025	Paydown		188,966	188,966	199,531	210,475	0	(21,509)	0	(21,509)	0	188,966	0	0	0	2,253	07/01/2047
31418C-RD-8	FN MA3183 - RMBS	06/01/2025	Paydown		36,215	36,215	36,933	37,838	0	(1,623)	0	(1,623)	0	36,215	0	0	0	428	11/01/2047
31418D-SH-6	FN MA4119 - RMBS	06/01/2025	Paydown		254,456	254,456	262,911	263,645	0	(9,190)	0	(9,190)	0	254,456	0	0	0	839	09/01/2050
31418P-E2-7	FN AD1952 - RMBS	06/01/2025	Paydown		5,623	5,623	5,872	5,900	0	(277)	0	(277)	0	5,623	0	0	0	68	02/01/2040
31418S-XB-0	FN AD5173 - RMBS	06/01/2025	Paydown		7,249	7,249	7,302	7,318	0	(69)	0	(69)	0	7,249	0	0	0	110	09/01/2040
31418T-FB-8	FN AD5561 - RMBS	06/01/2025	Paydown		4,661	4,661	4,982	4,676	0	(15)	0	(15)	0	4,661	0	0	0	43	06/01/2025
31418W-C5-7	FN AD8191 - RMBS	06/01/2025	Paydown		3,623	3,623	3,741	3,626	0	(4)	0	(4)	0	3,623	0	0	0	62	09/01/2025
31418W-PG-9	FN AD8522 - RMBS	06/01/2025	Paydown		4,987	4,987	5,159	5,179	0	(192)	0	(192)	0	4,987	0	0	0	59	08/01/2040
31418W-PP-9	FN AD8529 - RMBS	06/01/2025	Paydown		(215,568)	40,938	41,467	41,548	0	(257,116)	0	(257,116)	0	(215,568)	0	0	0	7,259	08/01/2040
31418X-F5-2	FN AD9187 - RMBS	06/01/2025	Paydown		31,398	31,398	33,189	32,845	0	(1,446)	0	(1,446)	0	31,398	0	0	0	486	09/01/2040
31418X-XW-3	FN AD9692 - RMBS	06/01/2025	Paydown		5,841	5,841	5,989	5,972	0	(130)	0	(130)	0	5,841	0	0	0	69	08/01/2040
31419A-4N-4	FN AE0828 - RMBS	06/01/2025	Paydown		16,571	16,571	17,078	17,025	0	(454)	0	(454)	0	16,571	0	0	0	166	02/01/2041
31419A-DT-1	FN AE0113 - RMBS	06/01/2025	Paydown		6,666	6,665	6,890	6,928	0	(262)	0	(262)	0	6,666	0	0	0	79	07/01/2040
31419A-G3-5	FN AE0217 - RMBS	06/01/2025	Paydown		8,647	8,647	9,163	9,208	0	(561)	0	(561)	0	8,647	0	0	0	121	08/01/2040
31419A-R4-1	FN AE0506 - RMBS	06/01/2025	Paydown		122,385	122,385	130,110	131,445	0	(9,060)	0	(9,060)	0	122,385	0	0	0	2,135	10/01/2040
31419A-TG-2	FN AE0550 - RMBS	06/01/2025	Paydown		40,296	40,296	44,124	45,053	0	(4,757)	0	(4,757)	0	40,296	0	0	0	579	09/01/2040
31419A-YN-1	FN AE0716 - RMBS	06/01/2025	Paydown		212,538	212,538	223,564	224,093	0	(11,555)	0	(11,555)	0	212,538	0	0	0	2,115	01/01/2041
31419B-BF-1	FN AE0937 - RMBS	06/01/2025	Paydown		8,290	8,290	8,429	8,463	0	(173)	0	(173)	0	8,290	0	0	0	84	02/01/2041
31419B-BT-1	FN AE0949 - RMBS	06/01/2025	Paydown		22,370	22,370	22,670	22,725	0	(356)	0	(356)	0	22,370	0	0	0	262	02/01/2041
31419B-CT-0	FN AE0981 - RMBS	06/01/2025	Paydown		14,900	14,900	15,226	15,307	0	(406)	0	(406)	0	14,900	0	0	0	149	03/01/2041
31419B-NY-7	FN AE1306 - RMBS	06/01/2025	Paydown		2,648	2,648	2,774	2,916	0	(268)	0	(268)	0	2,648	0	0	0	35	08/01/2040
31419C-3V-3	FN AE2611 - RMBS	06/01/2025	Paydown		3,730	3,730	3,792	3,808	0	(77)	0	(77)	0	3,730	0	0	0	38	09/01/2040
31419C-BX-0	FN AE1853 - RMBS	06/01/2025	Paydown		40,602	40,602	41,008	41,145	0	(543)	0	(543)	0	40,602	0	0	0	547	08/01/2040
31419E-XR-5	FN AE4287 - RMBS	06/01/2025	Paydown		2,456	2,456	2,488	2,489	0	(34)	0	(34)	0	2,456	0	0	0	19	09/01/2040
31419F-FW-1	FN AE4680 - RMBS	06/01/2025	Paydown		2,920	2,920	3,058	3,067	0	(147)	0	(147)	0	2,920	0	0	0	39	11/01/2040
31419H-DF-6	FN AE6401 - RMBS	06/01/2025	Paydown		63,932	63,932	65,020	64,824	0	(892)	0	(892)	0	63,932	0	0	0	924	02/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31419H-G3-0	FN AE6517 - RMBS	06/01/2025	Paydown		247	247	255	254	0	(7)	0	(7)	0	247	0	0	0	3	11/01/2040
31419H-YC-0	FN AE7006 - RMBS	06/01/2025	Paydown		11,136	11,136	11,714	11,757	0	(621)	0	(621)	0	11,136	0	0	0	156	10/01/2040
31419J-YM-4	FN AE7915 - RMBS	06/01/2025	Paydown		5,993	5,993	6,064	6,072	0	(79)	0	(79)	0	5,993	0	0	0	48	11/01/2040
31419K-DZ-5	FN AE8219 - RMBS	06/01/2025	Paydown		14,313	14,313	14,877	14,803	0	(490)	0	(490)	0	14,313	0	0	0	180	11/01/2040
31419K-KG-9	FN AE8394 - RMBS	06/01/2025	Paydown		3,246	3,246	3,303	3,303	0	(57)	0	(57)	0	3,246	0	0	0	40	11/01/2040
31419L-DL-4	FN AE9106 - RMBS	06/01/2025	Paydown		16,326	27,758	28,279	28,330	0	(12,005)	0	(12,005)	0	16,326	0	0	0	6,334	11/01/2040
31419L-YA-5	FN AE9704 - RMBS	06/01/2025	Paydown		7,313	7,313	7,428	7,451	0	(138)	0	(138)	0	7,313	0	0	0	75	12/01/2040
31283G-3D-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G00	12/01/2025	PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	0	10/01/2027
31283G-RG-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G00	12/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/01/2026
31283G-RK-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G00	12/01/2025	PAYDOWN		15	15	15	15	0	0	0	0	0	15	0	0	0	0	06/01/2026
31283G-S9-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G00	12/01/2025	PAYDOWN		136	136	141	136	0	0	0	0	0	136	0	0	0	3	10/01/2026
31283G-Z3-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G00	12/01/2025	PAYDOWN		8	8	9	8	0	0	0	0	0	8	0	0	0	0	09/01/2027
31283H-3H-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		965	965	967	964	0	1	0	1	0	965	0	0	0	15	02/01/2034
31283H-BL-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G00	12/01/2025	PAYDOWN		34	34	34	34	0	0	0	0	0	34	0	0	0	1	07/01/2028
31283H-DN-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		101	101	101	101	0	0	0	0	0	101	0	0	0	2	10/01/2028
31283H-EG-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		100	100	100	100	0	0	0	0	0	100	0	0	0	2	05/01/2029
31283H-HN-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/01/2030
31283H-HZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		16	16	17	16	0	0	0	0	0	16	0	0	0	0	11/01/2030
31283H-JW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		590	590	590	589	0	1	0	1	0	590	0	0	0	11	05/01/2030
31283H-N2-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		549	549	567	556	0	(7)	0	(7)	0	549	0	0	0	12	08/01/2031
31283H-N4-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		1,841	1,841	1,880	1,855	0	(14)	0	(14)	0	1,841	0	0	0	36	09/01/2031
31283H-PA-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		2,706	2,706	2,771	2,728	0	(22)	0	(22)	0	2,706	0	0	0	47	10/01/2031
31283H-RL-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		187	187	191	187	0	0	0	0	0	187	0	0	0	4	04/01/2032
31283H-S8-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		285	285	284	283	0	1	0	1	0	285	0	0	0	5	08/01/2032
31283H-S9-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		182	182	182	182	0	0	0	0	0	182	0	0	0	3	08/01/2032
31283H-VL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		1,199	1,199	1,195	1,195	0	4	0	4	0	1,199	0	0	0	21	02/01/2033
31283H-YB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		325	325	328	326	0	(1)	0	(1)	0	325	0	0	0	7	01/01/2033
31283H-YV-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		554	554	556	555	0	0	0	0	0	554	0	0	0	10	11/01/2033
31287L-GN-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C61	12/01/2025	PAYDOWN		1,340	1,340	1,345	1,338	0	2	0	2	0	1,340	0	0	0	28	12/01/2031
31287L-Q3-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C61	12/01/2025	PAYDOWN		176	176	182	178	0	(2)	0	(2)	0	176	0	0	0	4	12/01/2031
31287L-U9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C61	12/01/2025	PAYDOWN		609	609	609	607	0	2	0	2	0	609	0	0	0	13	12/01/2031
31287N-F2-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C62	12/01/2025	PAYDOWN		287	287	290	287	0	0	0	0	0	287	0	0	0	5	01/01/2032
31287Q-GJ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C64	12/01/2025	PAYDOWN		37	37	37	37	0	0	0	0	0	37	0	0	0	1	03/01/2032
31287R-JD-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C65	12/01/2025	PAYDOWN		753	753	755	752	0	1	0	1	0	753	0	0	0	14	03/01/2032
31287S-WR-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C66	12/01/2025	PAYDOWN		22	22	22	21	0	0	0	0	0	22	0	0	0	0	05/01/2032
31287T-K8-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C67	12/01/2025	PAYDOWN		2,932	2,932	2,932	2,926	0	6	0	6	0	2,932	0	0	0	64	11/01/2030
31287T-P8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C67	12/01/2025	PAYDOWN		79	79	79	79	0	0	0	0	0	79	0	0	0	2	05/01/2032
31287V-SN-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C69	12/01/2025	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	08/01/2032
31287V-XM-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C69	12/01/2025	PAYDOWN		49	49	49	49	0	0	0	0	0	49	0	0	0	1	08/01/2032
31287X-CT-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C70	12/01/2025	PAYDOWN		186	186	187	186	0	0	0	0	0	186	0	0	0	3	08/01/2032
31287Y-6B-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C71	12/01/2025	PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	0	10/01/2032
31288A-HU-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C72	12/01/2025	PAYDOWN		405	405	405	404	0	1	0	1	0	405	0	0	0	8	10/01/2032
31288A-QG-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C72	12/01/2025	PAYDOWN		155	155	158	156	0	(1)	0	(1)	0	155	0	0	0	3	07/01/2032
31288C-D2-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C73	12/01/2025	PAYDOWN		87	87	87	87	0	0	0	0	0	87	0	0	0	1	11/01/2032
31288C-R2-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C74	12/01/2025	PAYDOWN		623	623	604	613	0	11	0	11	0	623	0	0	0	10	12/01/2032
31288C-ZJ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C74	12/01/2025	PAYDOWN		69	69	68	68	0	0	0	0	0	69	0	0	0	1	12/01/2032
31288E-6C-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C76	12/01/2025	PAYDOWN		420	420	407	413	0	8	0	8	0	420	0	0	0	6	02/01/2033
31288E-D9-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C75	12/01/2025	PAYDOWN		381	381	383	381	0	0	0	0	0	381	0	0	0	8	01/01/2033
31288Q-C2-4	FEDERAL HOME LOAN MORTGAGE COR POOL# 840	12/01/2025	PAYDOWN		1,793,331	1,793,331	1,695,026	0	0	35,217	0	35,217	0	1,793,331	0	0	0	25,412	11/01/2045
31288Q-C4-0	FEDERAL HOME LOAN MORTGAGE COR POOL# 840	12/01/2025	PAYDOWN		23,155	23,155	22,044	0	0	749	0	749	0	23,155	0	0	0	394	12/01/2045
31288Q-C5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# 840	12/01/2025	PAYDOWN		250,759	250,759	235,674	0	0	6,931	0	6,931	0	250,759	0	0	0	4,783	02/01/2043
31288Q-DZ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# 841	12/01/2025	PAYDOWN		505,476	505,476	516,376	536,295	0	(30,819)	0	(30,819)	0	505,476	0	0	0	8,350	08/01/2046
3128FF-B4-7	FEDERAL HOME LOAN MORTGAGE COR POOL# D73	12/01/2025	PAYDOWN		136	136	141	136	0	0	0	0	0	136	0	0	0	3	08/01/2026
3128K0-PB-3	FEDERAL HOME LOAN MORTGAGE COR POOL# A40	12/01/2025	PAYDOWN		423	423	398	394	0	30	0	30	0	423	0	0	0	6	12/01/2035
3128K6-5S-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A46	12/01/2025	PAYDOWN		1,197	1,197	1,125	1,154	0	43	0	43	0	1,197	0	0	0	17	07/01/2035
3128K6-LH-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A45	12/01/2025	PAYDOWN		26	26	24	25	0	1	0	1	0	26	0	0	0	0	06/01/2035
3128K6-NA-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A45	12/01/2025	PAYDOWN		24,605	24,605	23,160	23,674	0	931	0	931	0	24,605	0	0	0	363	05/01/2035
3128K6-VS-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A46	12/01/2025	PAYDOWN		1,606	1,606	1,510	1,547	0	59	0	59	0	1,606	0	0	0	23	07/01/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128KU-6L-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A64	12/01/2025	PAYDOWN		1,059	1,059	1,088	1,078	0	(19)	0	(19)	0	1,059	0	0	0	17	08/01/2037
3128KU-JA-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A63	12/01/2025	PAYDOWN		1,903	1,903	1,884	1,888	0	15	0	15	0	1,903	0	0	0	29	08/01/2037
3128LC-Z6-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A78	12/01/2025	PAYDOWN		51	51	50	50	0	1	0	1	0	51	0	0	0	1	07/01/2038
3128LX-BE-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		28,523	28,523	30,570	30,104	0	(1,580)	0	(1,580)	0	28,523	0	0	0	426	07/01/2035
3128LX-C5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G01	12/01/2025	PAYDOWN		10,104	10,104	9,791	9,950	0	155	0	155	0	10,104	0	0	0	166	06/01/2030
3128M4-LZ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G02	12/01/2025	PAYDOWN		7,443	7,443	8,169	8,078	0	(635)	0	(635)	0	7,443	0	0	0	68	03/01/2037
3128M5-3F-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G04	12/01/2025	PAYDOWN		450	450	453	452	0	(2)	0	(2)	0	450	0	0	0	7	02/01/2038
3128M7-ZC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G05	12/01/2025	PAYDOWN		5,838	5,838	6,338	6,294	0	(456)	0	(456)	0	5,838	0	0	0	105	11/01/2039
3128M8-2R-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	11/04/2025	GOLDMAN SACHS & CO LLC		81,966	86,223	88,771	89,842	0	(17)	0	(17)	0	89,825	0	(7,859)	(7,859)	1,291	10/01/2041
3128M8-2R-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		9,965	9,965	10,270	10,383	0	(418)	0	(418)	0	9,965	0	0	0	84	10/01/2041
3128M8-6Z-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		5,996	5,996	6,227	6,295	0	(299)	0	(299)	0	5,996	0	0	0	70	01/01/2042
3128M8-AQ-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		2,160	2,160	2,266	2,254	0	(94)	0	(94)	0	2,160	0	0	0	28	09/01/2040
3128M8-FX-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		93,592	93,592	95,522	95,286	0	(1,694)	0	(1,694)	0	93,592	0	0	0	888	12/01/2040
3128M8-G7-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		22,205	22,205	22,982	23,170	0	(965)	0	(965)	0	22,205	0	0	0	313	01/01/2041
3128M8-G9-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		18,320	18,320	17,641	17,455	0	865	0	865	0	18,320	0	0	0	180	01/01/2041
3128M8-H5-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		41,465	41,465	40,694	40,754	0	711	0	711	0	41,465	0	0	0	423	02/01/2041
3128M8-HU-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		147,616	147,616	150,614	150,921	0	(3,305)	0	(3,305)	0	147,616	0	0	0	2,675	02/01/2041
3128M8-RW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		304,776	304,776	307,539	307,339	0	(2,563)	0	(2,563)	0	304,776	0	0	0	3,663	04/01/2041
3128M8-VG-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G06	12/01/2025	PAYDOWN		12,119	12,119	12,276	12,261	0	(142)	0	(142)	0	12,119	0	0	0	132	06/01/2041
3128M9-7B-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	12/01/2025	PAYDOWN		37,779	37,779	39,444	39,896	0	(2,118)	0	(2,118)	0	37,779	0	0	0	350	08/01/2044
3128M9-KV-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	12/01/2025	PAYDOWN		82,338	82,338	86,101	86,253	0	(3,914)	0	(3,914)	0	82,338	0	0	0	854	11/01/2042
3128M9-V4-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	12/01/2025	PAYDOWN		7,930	7,930	8,188	8,167	0	(237)	0	(237)	0	7,930	0	0	0	94	03/01/2043
3128M9-WG-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	12/01/2025	PAYDOWN		137,410	137,410	140,652	141,298	0	(3,889)	0	(3,889)	0	137,410	0	0	0	2,057	12/01/2042
3128M9-YV-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	12/01/2025	PAYDOWN		41,087	41,087	42,910	43,047	0	(1,960)	0	(1,960)	0	41,087	0	0	0	544	12/01/2043
3128MA-AA-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	12/01/2025	PAYDOWN		46,114	46,114	49,159	50,595	0	(4,481)	0	(4,481)	0	46,114	0	0	0	535	10/01/2044
3128MA-BR-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	12/01/2025	PAYDOWN		208,223	208,223	220,007	219,809	0	(11,586)	0	(11,586)	0	208,223	0	0	0	2,044	04/01/2044
3128MA-FA-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	12/01/2025	PAYDOWN		41,282	41,282	42,938	43,579	0	(2,297)	0	(2,297)	0	41,282	0	0	0	387	03/01/2045
3128MA-FL-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G07	12/01/2025	PAYDOWN		69,277	69,277	72,746	72,600	0	(3,323)	0	(3,323)	0	69,277	0	0	0	761	11/01/2043
3128MD-MZ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G14	12/01/2025	PAYDOWN		1,024	1,024	1,093	1,033	0	(10)	0	(10)	0	1,024	0	0	0	12	09/01/2026
3128MJ-2E-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		42,210	42,210	43,820	45,299	0	(3,089)	0	(3,089)	0	42,210	0	0	0	603	07/01/2047
3128MJ-4T-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		69,880	69,880	73,724	76,422	0	(6,541)	0	(6,541)	0	69,880	0	0	0	1,006	07/01/2048
3128MJ-5A-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		66,844	66,844	70,562	74,220	0	(7,376)	0	(7,376)	0	66,844	0	0	0	865	08/01/2048
3128MJ-MS-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		1,924	1,924	2,001	1,988	0	(64)	0	(64)	0	1,924	0	0	0	24	10/01/2039
3128MJ-P5-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		2,998	2,998	3,076	3,065	0	(67)	0	(67)	0	2,998	0	0	0	45	04/01/2041
3128MJ-PQ-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		6,060	6,060	5,736	5,662	0	398	0	398	0	6,060	0	0	0	62	12/01/2040
3128MJ-Q7-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/04/2025	GOLDMAN SACHS & CO LLC		31,952	33,612	34,457	34,734	0	(5)	0	(5)	0	34,729	0	(2,777)	(2,777)	503	02/01/2042
3128MJ-Q7-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		5,886	5,886	6,068	6,127	0	(241)	0	(241)	0	5,886	0	0	0	54	02/01/2042
3128MJ-RF-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		56,480	56,480	59,790	59,581	0	(3,101)	0	(3,101)	0	56,480	0	0	0	753	03/01/2042
3128MJ-S6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		49,005	49,005	47,492	47,337	0	1,668	0	1,668	0	49,005	0	0	0	417	08/01/2043
3128MJ-SN-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/04/2025	BOFA SECURITIES INC		152,648	165,304	170,031	170,707	0	(23)	0	(23)	0	170,685	0	(18,036)	(18,036)	2,121	03/01/2043
3128MJ-SN-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/01/2025	PAYDOWN		7,801	7,801	8,025	8,056	0	(255)	0	(255)	0	7,801	0	0	0	59	03/01/2043
3128MJ-SS-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/04/2025	BOFA SECURITIES INC		353,981	383,330	399,622	402,557	0	(83)	0	(83)	0	402,474	0	(48,492)	(48,492)	4,919	04/01/2043
3128MJ-SS-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/01/2025	PAYDOWN		16,378	16,378	17,074	17,199	0	(821)	0	(821)	0	16,378	0	0	0	119	04/01/2043
3128MJ-TA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		19,861	19,861	19,054	18,941	0	920	0	920	0	19,861	0	0	0	166	09/01/2043
3128MJ-TY-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/04/2025	GOLDMAN SACHS & CO LLC		283,007	297,706	312,475	321,265	0	(87)	0	(87)	0	321,178	0	(38,171)	(38,171)	4,457	01/01/2044
3128MJ-TY-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/01/2025	PAYDOWN		13,516	13,516	14,187	14,586	0	(1,070)	0	(1,070)	0	13,516	0	0	0	103	01/01/2044
3128MJ-VJ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/04/2025	BARCLAYS CAPITAL INC		31,923	32,859	34,995	36,492	0	(11)	0	(11)	0	36,481	0	(4,558)	(4,558)	562	11/01/2044
3128MJ-VJ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		3,634	3,634	3,870	4,036	0	(402)	0	(402)	0	3,634	0	0	0	35	11/01/2044
3128MJ-W4-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		15,299	15,299	15,438	15,516	0	(217)	0	(217)	0	15,299	0	0	0	128	09/01/2045
3128MJ-WC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/04/2025	BARCLAYS CAPITAL INC		195,697	201,433	213,708	223,064	0	(45)	0	(45)	0	223,019	0	(27,322)	(27,322)	3,447	05/01/2045
3128MJ-WC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	11/01/2025	PAYDOWN		10,995	10,995	11,665	12,176	0	(1,181)	0	(1,181)	0	10,995	0	0	0	68	05/01/2045
3128MJ-WU-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		16,871	16,871	16,950	16,997	0	(127)	0	(127)	0	16,871	0	0	0	149	08/01/2045
3128MJ-XE-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G08	12/01/2025	PAYDOWN		11,155	11,155	11,539	11,825	0	(669)	0	(669)	0	11,155	0	0	0	107	11/01/2045
3128P7-QF-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C91	12/01/2025	PAYDOWN		5,640	5,640	5,811	5,714	0	(74)	0	(74)	0	5,640	0	0	0	64	01/01/2031
3128P7-QP-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C91	12/01/2025	PAYDOWN		4,579	4,579	4,869	4,711	0	(132)	0	(132)	0	4,579	0	0	0	58	03/01/2031
31292G-2S-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		63	63	63	63	0	0	0	0	0	63	0	0	0	1	06/01/2029
31292G-4V-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	07/01/2029
31292G-5C-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		76	76	76	76	0	0	0	0	0	76	0	0	0	1	08/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292G-5P-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		10	10	9	9	0	0	0	0	0	10	0	0	0	0	07/01/2029
31292G-6L-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		121	121	120	120	0	1	0	1	0	121	0	0	0	3	10/01/2029
31292G-6S-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		29	29	30	29	0	0	0	0	0	29	0	0	0	0	11/01/2029
31292G-6Y-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2029
31292G-7G-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	0	12/01/2029
31292G-7H-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	0	12/01/2029
31292G-TX-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	0	12/01/2027
31292G-XD-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		218	218	217	218	0	1	0	1	0	218	0	0	0	4	11/01/2028
31292G-ZB-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		394	394	392	393	0	1	0	1	0	394	0	0	0	5	02/01/2029
31292G-ZF-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		256	256	255	255	0	1	0	1	0	256	0	0	0	5	04/01/2029
31292H-2E-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		1,409	1,409	1,327	1,353	0	56	0	56	0	1,409	0	0	0	16	11/01/2033
31292H-3J-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		3,539	3,539	3,515	3,523	0	16	0	16	0	3,539	0	0	0	67	09/01/2033
31292H-AT-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		34	34	35	34	0	0	0	0	0	34	0	0	0	1	12/01/2029
31292H-AV-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		18	18	19	18	0	0	0	0	0	18	0	0	0	0	02/01/2030
31292H-BB-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		418	418	420	417	0	1	0	1	0	418	0	0	0	10	03/01/2030
31292H-CC-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		584	584	603	592	0	(8)	0	(8)	0	584	0	0	0	19	02/01/2030
31292H-CV-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	0	05/01/2030
31292H-CY-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/01/2030
31292H-CZ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C00	12/01/2025	PAYDOWN		40	40	41	40	0	0	0	0	0	40	0	0	0	1	05/01/2030
31292H-D6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		1,292	1,292	1,285	1,286	0	6	0	6	0	1,292	0	0	0	20	07/01/2030
31292H-DJ-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	1	06/01/2030
31292H-DN-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/01/2030
31292H-EW-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		64	64	66	65	0	0	0	0	0	64	0	0	0	2	09/01/2030
31292H-FU-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		339	339	342	340	0	0	0	0	0	339	0	0	0	8	10/01/2030
31292H-GD-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		23	23	24	23	0	0	0	0	0	23	0	0	0	0	11/01/2030
31292H-JE-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/01/2031
31292H-JR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		253	253	250	251	0	2	0	2	0	253	0	0	0	6	05/01/2031
31292H-JU-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		14	14	15	15	0	0	0	0	0	14	0	0	0	0	05/01/2031
31292H-K2-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		122	122	120	121	0	1	0	1	0	122	0	0	0	3	07/01/2031
31292H-KK-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		94	94	93	93	0	1	0	1	0	94	0	0	0	2	05/01/2031
31292H-KX-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		182	182	183	182	0	0	0	0	0	182	0	0	0	3	08/01/2031
31292H-KY-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		73	73	75	74	0	(1)	0	(1)	0	73	0	0	0	1	08/01/2031
31292H-L3-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/01/2031
31292H-L9-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		276	276	277	276	0	0	0	0	0	276	0	0	0	5	11/01/2031
31292H-LB-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		428	428	444	434	0	(6)	0	(6)	0	428	0	0	0	8	09/01/2031
31292H-MU-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		642	642	637	638	0	3	0	3	0	642	0	0	0	9	12/01/2031
31292H-N4-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		42	42	46	44	0	(2)	0	(2)	0	42	0	0	0	1	02/01/2032
31292H-N9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		133	133	131	132	0	1	0	1	0	133	0	0	0	2	03/01/2032
31292H-NG-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		685	685	710	699	0	(14)	0	(14)	0	685	0	0	0	14	12/01/2031
31292H-NH-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		623	623	618	619	0	4	0	4	0	623	0	0	0	9	02/01/2032
31292H-P4-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		86	86	86	86	0	0	0	0	0	86	0	0	0	2	04/01/2032
31292H-PN-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		427	427	428	427	0	0	0	0	0	427	0	0	0	9	03/01/2032
31292H-Q4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		87	87	86	87	0	0	0	0	0	87	0	0	0	2	07/01/2032
31292H-RE-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		210	210	209	209	0	1	0	1	0	210	0	0	0	4	08/01/2032
31292H-RZ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		324	324	322	322	0	2	0	2	0	324	0	0	0	7	10/01/2032
31292H-SZ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		69	69	68	69	0	1	0	1	0	69	0	0	0	1	12/01/2032
31292H-TF-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		258	258	257	257	0	1	0	1	0	258	0	0	0	5	12/01/2032
31292H-ZM-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C01	12/01/2025	PAYDOWN		418	418	394	404	0	15	0	15	0	418	0	0	0	6	10/01/2033
31292K-2X-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		29,678	29,678	30,968	31,281	0	(1,602)	0	(1,602)	0	29,678	0	0	0	378	08/01/2040
31292K-3Z-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		19,208	19,208	19,427	19,467	0	(259)	0	(259)	0	19,208	0	0	0	216	09/01/2040
31292K-6R-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		10,900	10,900	10,757	10,715	0	185	0	185	0	10,900	0	0	0	87	10/01/2040
31292L-AA-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		7,132	7,132	6,751	6,437	0	695	0	695	0	7,132	0	0	0	73	01/01/2041
31292L-AD-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		4,571	4,571	4,411	4,259	0	311	0	311	0	4,571	0	0	0	45	12/01/2040
31292L-AE-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		3,417	3,417	3,501	3,507	0	(90)	0	(90)	0	3,417	0	0	0	31	02/01/2041
31292L-FA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	11/04/2025	BARCLAYS CAPITAL INC		80,834	84,754	89,257	90,337	0	(23)	0	(23)	0	90,314	0	(9,480)	(9,480)	1,269	02/01/2042
31292L-FA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	11/01/2025	PAYDOWN		4,488	4,488	4,726	4,783	0	(296)	0	(296)	0	4,488	0	0	0	31	02/01/2042
31292L-G8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	11/04/2025	GOLDMAN SACHS & CO LLC		114,941	120,911	125,521	126,525	0	(23)	0	(23)	0	126,503	0	(11,561)	(11,561)	1,810	04/01/2042
31292L-G8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		42,776	42,776	44,231	44,446	0	(1,670)	0	(1,670)	0	42,776	0	0	0	437	04/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292L-GY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	11/04/2025	BARCLAYS CAPITAL INC		103,594	108,617	112,826	113,408	0	(15)	0	(15)	0	113,392	0	(9,798)	(9,798)	1,626	03/01/2042
31292L-GY-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		12,133	12,133	12,376	12,414	0	(281)	0	(281)	0	12,133	0	0	0	115	03/01/2042
31292L-HY-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		25,968	25,968	27,185	27,007	0	(1,039)	0	(1,039)	0	25,968	0	0	0	235	04/01/2042
31292L-HZ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		1,190	1,190	1,271	1,277	0	(87)	0	(87)	0	1,190	0	0	0	14	04/01/2042
31292L-LQ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	12/01/2025	PAYDOWN		15,473	15,473	16,595	16,700	0	(1,227)	0	(1,227)	0	15,473	0	0	0	180	05/01/2042
31292S-AB-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/04/2025	BOFA SECURITIES INC		114,780	124,297	129,191	130,287	0	(27)	0	(27)	0	130,261	0	(15,480)	(15,480)	1,595	06/01/2042
31292S-AB-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/01/2025	PAYDOWN		3,607	3,607	3,750	3,781	0	(174)	0	(174)	0	3,607	0	0	0	28	06/01/2042
31292S-AQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	12/01/2025	PAYDOWN		15,833	15,833	16,279	16,374	0	(541)	0	(541)	0	15,833	0	0	0	140	10/01/2042
31292S-AV-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/04/2025	GOLDMAN SACHS & CO LLC		177,783	187,017	197,595	198,965	0	(52)	0	(52)	0	198,913	0	(21,130)	(21,130)	2,800	11/01/2042
31292S-AV-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/01/2025	PAYDOWN		7,317	7,317	7,731	7,785	0	(467)	0	(467)	0	7,317	0	0	0	61	11/01/2042
31292S-AX-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/04/2025	BOFA SECURITIES INC		151,051	163,574	171,574	172,750	0	(42)	0	(42)	0	172,708	0	(21,657)	(21,657)	2,099	01/01/2043
31292S-AX-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/01/2025	PAYDOWN		7,781	7,781	8,161	8,217	0	(436)	0	(436)	0	7,781	0	0	0	60	01/01/2043
31292S-B7-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/04/2025	BARCLAYS CAPITAL INC		76,146	78,378	82,983	87,115	0	(30)	0	(30)	0	87,085	0	(10,939)	(10,939)	1,341	07/01/2044
31292S-B7-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/01/2025	PAYDOWN		3,841	3,841	4,066	4,269	0	(428)	0	(428)	0	3,841	0	0	0	31	07/01/2044
31292S-B9-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/04/2025	BARCLAYS CAPITAL INC		230,502	237,259	254,460	263,869	0	(73)	0	(73)	0	263,797	0	(33,294)	(33,294)	4,060	10/01/2044
31292S-B9-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	11/01/2025	PAYDOWN		9,254	9,254	9,925	10,292	0	(1,038)	0	(1,038)	0	9,254	0	0	0	89	10/01/2044
31292S-BK-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C09	12/01/2025	PAYDOWN		55,794	55,794	56,386	56,358	0	(565)	0	(565)	0	55,794	0	0	0	549	05/01/2043
31293B-Z5-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A90	12/01/2025	PAYDOWN		4,509	4,509	4,717	4,731	0	(223)	0	(223)	0	4,509	0	0	0	52	01/01/2040
31293B-YZ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C16	12/01/2025	PAYDOWN		96	96	95	95	0	0	0	0	0	96	0	0	0	2	10/01/2028
31293R-2U-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C27	09/01/2025	PAYDOWN		1,224	1,224	1,225	1,222	0	2	0	2	0	1,224	0	0	0	20	06/01/2029
31293R-ME-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C27	12/01/2025	PAYDOWN		31	31	30	31	0	0	0	0	0	31	0	0	0	1	06/01/2029
31293R-Z7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C27	12/01/2025	PAYDOWN		25	25	26	25	0	0	0	0	0	25	0	0	0	1	06/01/2029
31293T-F3-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C29	12/01/2025	PAYDOWN		41	41	41	41	0	0	0	0	0	41	0	0	0	1	07/01/2029
31293V-4V-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C30	12/01/2025	PAYDOWN		332	332	330	331	0	1	0	1	0	332	0	0	0	6	09/01/2029
31293V-FH-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C30	12/01/2025	PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	08/01/2029
31293W-HV-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C31	12/01/2025	PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2029
312941-3N-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A93	12/01/2025	PAYDOWN		13,593	13,593	14,220	14,289	0	(696)	0	(696)	0	13,593	0	0	0	176	08/01/2040
312941-JA-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A92	12/01/2025	PAYDOWN		3,365	3,365	3,438	3,442	0	(77)	0	(77)	0	3,365	0	0	0	39	07/01/2040
312941-VL-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A93	12/01/2025	PAYDOWN		4,254	4,254	4,503	4,538	0	(284)	0	(284)	0	4,254	0	0	0	62	08/01/2040
312941-VS-3	FEDERAL HOME LOAN MORTGAGE COR POOL# A93	12/01/2025	PAYDOWN		15,692	15,692	16,369	16,295	0	(603)	0	(603)	0	15,692	0	0	0	126	07/01/2040
312941-WL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A93	12/01/2025	PAYDOWN		2,775	2,775	2,867	2,879	0	(103)	0	(103)	0	2,775	0	0	0	32	08/01/2040
312942-2C-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A94	12/01/2025	PAYDOWN		1,052	1,052	1,099	1,092	0	(40)	0	(40)	0	1,052	0	0	0	13	10/01/2040
312942-C6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A93	12/01/2025	PAYDOWN		10,683	10,683	11,207	11,420	0	(737)	0	(737)	0	10,683	0	0	0	156	09/01/2040
312942-CQ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A93	12/01/2025	PAYDOWN		32,120	32,120	32,826	32,822	0	(701)	0	(701)	0	32,120	0	0	0	478	09/01/2040
312942-EP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A93	12/01/2025	PAYDOWN		34,414	34,414	35,331	35,734	0	(1,320)	0	(1,320)	0	34,414	0	0	0	415	09/01/2040
312942-H2-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A93	12/01/2025	PAYDOWN		22,716	22,716	23,163	23,362	0	(646)	0	(646)	0	22,716	0	0	0	303	09/01/2040
312942-Q5-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A94	12/01/2025	PAYDOWN		17,623	17,623	18,062	18,350	0	(727)	0	(727)	0	17,623	0	0	0	206	10/01/2040
312942-QC-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A94	12/01/2025	PAYDOWN		15,257	15,257	15,879	15,876	0	(619)	0	(619)	0	15,257	0	0	0	201	09/01/2040
312943-7G-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	12/01/2025	PAYDOWN		71,876	71,876	72,999	72,969	0	(1,092)	0	(1,092)	0	71,876	0	0	0	1,067	12/01/2040
312943-A6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A94	12/01/2025	PAYDOWN		8,427	8,427	8,546	8,852	0	(425)	0	(425)	0	8,427	0	0	0	107	10/01/2040
312943-DJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A94	12/01/2025	PAYDOWN		11,022	11,022	11,566	11,726	0	(704)	0	(704)	0	11,022	0	0	0	131	10/01/2040
312943-UG-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	08/01/2025	PAYDOWN		19,372	19,372	19,039	0	0	321	0	321	0	19,372	0	0	0	107	11/01/2040
312943-UG-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	08/01/2025	SECURITY WITHDRAW		1,097,631	1,138,917	1,119,342	0	0	53	0	53	0	1,120,119	0	(22,487)	(22,487)	7,593	11/01/2040
312943-WG-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	12/01/2025	PAYDOWN		7,587	7,587	7,651	7,672	0	(85)	0	(85)	0	7,587	0	0	0	74	11/01/2040
312944-HN-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	12/01/2025	PAYDOWN		9,519	9,519	9,940	9,931	0	(412)	0	(412)	0	9,519	0	0	0	135	12/01/2040
312944-J5-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	12/01/2025	PAYDOWN		327,561	327,561	331,502	330,293	0	(2,732)	0	(2,732)	0	327,561	0	0	0	4,494	12/01/2040
312944-TR-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	12/01/2025	PAYDOWN		50,442	50,442	53,035	52,727	0	(2,286)	0	(2,286)	0	50,442	0	0	0	594	12/01/2040
312945-5T-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		37,411	37,411	38,075	38,013	0	(602)	0	(602)	0	37,411	0	0	0	471	02/01/2041
312945-6G-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		159,875	159,875	163,097	28,918	0	(3,436)	0	(3,436)	0	159,875	0	0	0	1,381	03/01/2041
312945-6G-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	08/01/2025	SECURITY WITHDRAW		1,749,497	1,774,401	1,810,166	0	0	(117)	0	(117)	0	1,808,270	0	(58,773)	(58,773)	13,308	03/01/2041
312945-AM-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A96	12/01/2025	PAYDOWN		5,715	5,715	5,762	5,781	0	(66)	0	(66)	0	5,715	0	0	0	57	01/01/2041
312945-C3-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A96	12/01/2025	PAYDOWN		11,575	11,575	11,852	11,940	0	(365)	0	(365)	0	11,575	0	0	0	152	01/01/2041
312945-DN-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A96	12/01/2025	PAYDOWN		3,734	3,734	3,641	3,624	0	110	0	110	0	3,734	0	0	0	36	01/01/2041
312945-HS-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A96	12/01/2025	PAYDOWN		8,328	8,328	7,902	7,599	0	730	0	730	0	8,328	0	0	0	92	01/01/2041
312945-R4-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A96	12/01/2025	PAYDOWN		5,556	5,556	5,744	5,798	0	(241)	0	(241)	0	5,556	0	0	0	86	02/01/2041
312945-TC-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A96	12/01/2025	PAYDOWN		8,038	8,038	7,696	7,567	0	471	0	471	0	8,038	0	0	0	76	02/01/2041
312946-BS-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		19,529	19,529	20,011	20,361	0	(832)	0	(832)	0	19,529	0	0	0	257	03/01/2041
312946-D3-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		16,579	16,579	16,820	16,756	0	(177)	0	(177)	0	16,579	0	0	0	218	03/01/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312946-JS-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		5,161	5,161	5,307	5,284	0	(123)	0	(123)	0	5,161	0	0	0	62	03/01/2041
312946-L6-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		4,049	4,049	3,976	3,960	0	89	0	89	0	4,049	0	0	0	47	03/01/2041
312946-N8-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		383,518	383,518	389,181	396,465	0	(12,947)	0	(12,947)	0	383,518	0	0	0	5,082	03/01/2041
312946-NQ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		5,809	5,809	6,065	6,090	0	(281)	0	(281)	0	5,809	0	0	0	91	03/01/2041
312946-NU-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		131,245	131,245	133,173	133,567	0	(2,321)	0	(2,321)	0	131,245	0	0	0	2,622	03/01/2041
312946-PD-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		42,323	42,323	42,737	42,754	0	(431)	0	(431)	0	42,323	0	0	0	518	03/01/2041
312946-RW-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A97	12/01/2025	PAYDOWN		6,367	6,367	6,494	6,504	0	(138)	0	(138)	0	6,367	0	0	0	65	03/01/2041
31294B-6N-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C35	12/01/2025	PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	0	01/01/2030
31294B-RL-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C34	12/01/2025	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/01/2029
31294C-SQ-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C35	12/01/2025	PAYDOWN		156	156	153	155	0	1	0	1	0	156	0	0	0	3	01/01/2030
31294D-4V-0	FEDERAL HOME LOAN MORTGAGE COR POOL# C37	12/01/2025	PAYDOWN		86	86	85	85	0	0	0	0	0	86	0	0	0	2	03/01/2030
31294E-SX-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C37	12/01/2025	PAYDOWN		110	110	110	110	0	0	0	0	0	110	0	0	0	2	04/01/2030
31294F-6D-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C38	12/01/2025	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	06/01/2029
31294F-6H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C38	12/01/2025	PAYDOWN		85	85	85	84	0	0	0	0	0	85	0	0	0	2	05/01/2029
31294G-N9-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C39	12/01/2025	PAYDOWN		31	31	31	31	0	0	0	0	0	31	0	0	0	1	06/01/2030
31296P-6N-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A15	12/01/2025	PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	0	11/01/2033
31296R-V3-9	FEDERAL HOME LOAN MORTGAGE COR POOL# A16	12/01/2025	PAYDOWN		3,238	3,238	3,051	3,125	0	113	0	113	0	3,238	0	0	0	54	11/01/2033
31296S-BJ-4	FEDERAL HOME LOAN MORTGAGE COR POOL# A17	12/01/2025	PAYDOWN		2,124	2,124	2,115	2,115	0	10	0	10	0	2,124	0	0	0	37	12/01/2033
31296T-PT-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A18	12/01/2025	PAYDOWN		225	225	223	224	0	1	0	1	0	225	0	0	0	4	02/01/2034
31296U-Y4-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A19	12/01/2025	PAYDOWN		365	365	368	366	0	(1)	0	(1)	0	365	0	0	0	7	03/01/2034
31297A-2P-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A23	12/01/2025	PAYDOWN		12,029	12,029	11,959	11,984	0	44	0	44	0	12,029	0	0	0	211	06/01/2034
31297A-5V-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A23	12/01/2025	PAYDOWN		2,226	2,226	2,155	2,160	0	66	0	66	0	2,226	0	0	0	47	06/01/2034
31297B-5T-5	FEDERAL HOME LOAN MORTGAGE COR POOL# A24	12/01/2025	PAYDOWN		1,156	1,156	1,150	1,150	0	6	0	6	0	1,156	0	0	0	20	07/01/2034
31297E-ML-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A26	12/01/2025	PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	09/01/2034
31297E-QC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# A26	12/01/2025	PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2034
31297E-SH-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A26	12/01/2025	PAYDOWN		661	661	663	660	0	1	0	1	0	661	0	0	0	13	08/01/2034
31297F-YR-8	FEDERAL HOME LOAN MORTGAGE COR POOL# A27	12/01/2025	PAYDOWN		63	63	61	61	0	1	0	1	0	63	0	0	0	1	10/01/2034
31297G-UQ-2	FEDERAL HOME LOAN MORTGAGE COR POOL# A28	12/01/2025	PAYDOWN		32	32	32	32	0	0	0	0	0	32	0	0	0	1	12/01/2034
31297K-J6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A30	12/01/2025	PAYDOWN		34	34	32	33	0	1	0	1	0	34	0	0	0	0	12/01/2034
31297Q-L5-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A34	12/01/2025	PAYDOWN		2,220	2,220	2,092	2,175	0	45	0	45	0	2,220	0	0	0	33	05/01/2030
31297R-LY-1	FEDERAL HOME LOAN MORTGAGE COR POOL# A35	12/01/2025	PAYDOWN		259	259	244	248	0	11	0	11	0	259	0	0	0	4	07/01/2035
31297R-MH-7	FEDERAL HOME LOAN MORTGAGE COR POOL# A35	12/01/2025	PAYDOWN		2,029	2,029	1,907	1,947	0	82	0	82	0	2,029	0	0	0	36	07/01/2035
31297R-XC-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A36	12/01/2025	PAYDOWN		883	883	16,083	778	0	105	0	105	0	883	0	0	0	13	07/01/2035
31297Y-2F-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C41	12/01/2025	PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	08/01/2030
31297Y-LA-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C41	12/01/2025	PAYDOWN		113	113	113	112	0	0	0	0	0	113	0	0	0	3	08/01/2030
31297Y-Y9-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C41	12/01/2025	PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	0	08/01/2030
31298C-2P-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C44	12/01/2025	PAYDOWN		131	131	132	131	0	0	0	0	0	131	0	0	0	3	11/01/2030
31298C-BJ-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C43	12/01/2025	PAYDOWN		259	259	258	258	0	1	0	1	0	259	0	0	0	5	08/01/2030
31298D-UL-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C45	12/01/2025	PAYDOWN		50	50	50	50	0	0	0	0	0	50	0	0	0	1	12/01/2030
31298E-U8-6	FEDERAL HOME LOAN MORTGAGE COR POOL# C46	12/01/2025	PAYDOWN		275	275	275	274	0	0	0	0	0	275	0	0	0	6	12/01/2030
31298E-WF-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C46	12/01/2025	PAYDOWN		129	129	129	129	0	0	0	0	0	129	0	0	0	3	12/01/2030
31298F-3P-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C47	12/01/2025	PAYDOWN		68	68	67	67	0	0	0	0	0	68	0	0	0	1	01/01/2031
31298M-7M-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C51	12/01/2025	PAYDOWN		69	69	69	69	0	0	0	0	0	69	0	0	0	1	05/01/2031
31298N-C5-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C51	12/01/2025	PAYDOWN		32	32	32	32	0	0	0	0	0	32	0	0	0	1	05/01/2031
31298N-YW-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C52	12/01/2025	PAYDOWN		612	612	612	610	0	2	0	2	0	612	0	0	0	13	05/01/2031
31298P-NR-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C53	12/01/2025	PAYDOWN		733	733	733	731	0	2	0	2	0	733	0	0	0	16	06/01/2031
31298P-XT-2	FEDERAL HOME LOAN MORTGAGE COR POOL# C53	12/01/2025	PAYDOWN		22	22	21	21	0	0	0	0	0	22	0	0	0	0	06/01/2031
31298Q-W6-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C54	12/01/2025	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	07/01/2031
31298R-KD-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C54	12/01/2025	PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	07/01/2031
31298S-W7-5	FEDERAL HOME LOAN MORTGAGE COR POOL# C56	12/01/2025	PAYDOWN		39	39	40	39	0	0	0	0	0	39	0	0	0	1	08/01/2031
31298S-ZD-9	FEDERAL HOME LOAN MORTGAGE COR POOL# C56	12/01/2025	PAYDOWN		769	769	774	770	0	0	0	0	0	769	0	0	0	17	08/01/2031
31298T-MS-8	FEDERAL HOME LOAN MORTGAGE COR POOL# C56	12/01/2025	PAYDOWN		1	1	2	1	0	0	0	0	0	1	0	0	0	0	08/01/2031
31298Y-N6-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C60	12/01/2025	PAYDOWN		215	215	215	214	0	1	0	1	0	215	0	0	0	5	11/01/2031
31298Y-S4-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C60	12/01/2025	PAYDOWN		29	29	30	30	0	0	0	0	0	29	0	0	0	1	11/01/2031
31298Y-X7-1	FEDERAL HOME LOAN MORTGAGE COR POOL# C60	12/01/2025	PAYDOWN		90	90	93	91	0	(1)	0	(1)	0	90	0	0	0	2	10/01/2031
31300M-VK-6	FEDERAL HOME LOAN MORTGAGE COR POOL# 849	12/01/2025	PAYDOWN		111,925	111,925	111,801	0	0	(7,292)	0	(7,292)	0	111,925	0	0	0	1,694	02/01/2045
31325U-PK-6	FREDDIEMAC STRIP FHSTR_304 SENIOR AGENCY	12/15/2025	PAYDOWN		0	0	24,180	7,597	0	(7,597)	0	(7,597)	0	0	0	0	0	3,409	12/15/2027
31326M-DD-2	FEDERAL HOME LOAN MORTGAGE COR POOL# 2B6	12/01/2025	PAYDOWN		5,533	5,533	5,292	5,354	0	179	0	179	0	5,533	0	0	0	134	08/01/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DU-AT-4	FEDERAL HOME LOAN MORTGAGE COR POOL# SD6	12/01/2025	PAYDOWN		1,584,983	1,584,983	1,612,968	0	0	(28,087)	0	(28,087)	0	1,584,983	0	0	0	32,462	09/01/2054
3132DW-F6-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	12/01/2025	PAYDOWN		450,270	450,270	450,164	0	0	85	0	85	0	450,270	0	0	0	7,770	01/01/2053
3132DW-FR-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	12/01/2025	PAYDOWN		835,783	835,783	820,242	0	0	15,610	0	15,610	0	835,783	0	0	0	12,070	12/01/2052
3132DW-JR-5	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	12/01/2025	PAYDOWN		1,873,403	1,873,403	1,857,889	0	0	15,505	0	15,505	0	1,873,403	0	0	0	36,680	11/01/2053
3132GD-BB-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q00	12/01/2025	PAYDOWN		34,556	34,556	35,225	35,257	0	(701)	0	(701)	0	34,556	0	0	0	524	04/01/2041
3132GD-C6-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q00	12/01/2025	PAYDOWN		6,037	6,037	6,347	6,354	0	(317)	0	(317)	0	6,037	0	0	0	82	04/01/2041
3132GD-G5-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q00	12/01/2025	PAYDOWN		5,356	5,356	5,599	5,599	0	(244)	0	(244)	0	5,356	0	0	0	88	04/01/2041
3132GD-MJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q00	11/04/2025	BMO CAPITAL MARKETS CORP		47,547	47,389	49,492	49,931	0	(12)	0	(12)	0	49,920	0	(2,373)	(2,373)	912	04/01/2041
3132GD-MJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q00	12/01/2025	PAYDOWN		6,499	6,499	6,771	6,810	0	(311)	0	(311)	0	6,499	0	0	0	87	04/01/2041
3132GE-P9-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01	12/01/2025	PAYDOWN		4,275	4,275	4,462	4,460	0	(185)	0	(185)	0	4,275	0	0	0	64	06/01/2041
3132GE-VT-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01	12/01/2025	PAYDOWN		3,318	3,318	3,310	3,309	0	8	0	8	0	3,318	0	0	0	37	06/01/2041
3132GE-W2-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01	12/01/2025	PAYDOWN		7,726	7,726	7,470	7,483	0	243	0	243	0	7,726	0	0	0	79	06/01/2041
3132GE-WW-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01	12/01/2025	PAYDOWN		1,108	1,108	1,158	1,164	0	(56)	0	(56)	0	1,108	0	0	0	15	06/01/2041
3132GE-YW-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01	12/01/2025	PAYDOWN		16,228	16,228	17,688	17,890	0	(1,662)	0	(1,662)	0	16,228	0	0	0	223	06/01/2041
3132GF-BY-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q01	12/01/2025	PAYDOWN		4,395	4,395	4,761	4,820	0	(426)	0	(426)	0	4,395	0	0	0	29	06/01/2041
3132GF-S8-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q02	12/01/2025	PAYDOWN		6,411	6,411	6,684	6,668	0	(257)	0	(257)	0	6,411	0	0	0	108	07/01/2041
3132GF-WA-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q02	12/01/2025	PAYDOWN		648	648	676	676	0	(27)	0	(27)	0	648	0	0	0	8	08/01/2041
3132GK-B7-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q03	12/01/2025	PAYDOWN		32,374	32,374	32,945	32,905	0	(531)	0	(531)	0	32,374	0	0	0	351	10/01/2041
3132GK-PJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04	11/04/2025	GOLDMAN SACHS & CO LLC		88,311	92,898	97,775	96,720	0	(15)	0	(15)	0	96,705	0	(8,394)	(8,394)	1,391	11/01/2041
3132GK-PJ-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04	11/01/2025	PAYDOWN		4,160	4,160	4,378	4,331	0	(171)	0	(171)	0	4,160	0	0	0	36	11/01/2041
3132GK-S4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04	12/01/2025	PAYDOWN		4,639	4,639	4,737	4,782	0	(144)	0	(144)	0	4,639	0	0	0	44	11/01/2041
3132GK-YU-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04	12/01/2025	PAYDOWN		148,317	148,317	151,065	150,951	0	(2,634)	0	(2,634)	0	148,317	0	0	0	1,280	11/01/2041
3132GK-ZN-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04	12/01/2025	PAYDOWN		4,283	4,283	4,400	4,415	0	(132)	0	(132)	0	4,283	0	0	0	41	11/01/2041
3132GL-A6-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q04	12/01/2025	PAYDOWN		100,588	100,588	102,674	102,461	0	(1,873)	0	(1,873)	0	100,588	0	0	0	1,129	11/01/2041
3132GM-AX-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q05	12/01/2025	PAYDOWN		34,984	34,984	37,258	37,512	0	(2,529)	0	(2,529)	0	34,984	0	0	0	521	01/01/2042
3132GM-FA-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q05	12/01/2025	PAYDOWN		23,910	23,910	25,147	25,325	0	(1,415)	0	(1,415)	0	23,910	0	0	0	245	01/01/2042
3132GR-HF-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q06	11/04/2025	GOLDMAN SACHS & CO LLC		101,806	107,093	111,511	112,582	0	(27)	0	(27)	0	112,555	0	(10,750)	(10,750)	1,603	02/01/2042
3132GR-HF-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q06	11/01/2025	PAYDOWN		6,218	6,218	6,474	6,536	0	(319)	0	(319)	0	6,218	0	0	0	72	02/01/2042
3132GS-DC-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q06	12/01/2025	PAYDOWN		10,225	10,225	10,889	11,026	0	(801)	0	(801)	0	10,225	0	0	0	122	03/01/2042
3132GS-TW-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q07	11/04/2025	GOLDMAN SACHS & CO LLC		108,540	114,177	118,516	119,770	0	(26)	0	(26)	0	119,743	0	(11,204)	(11,204)	1,709	04/01/2042
3132GS-TW-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q07	11/01/2025	PAYDOWN		4,457	4,457	4,627	4,676	0	(218)	0	(218)	0	4,457	0	0	0	42	04/01/2042
3132GT-5F-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q08	12/01/2025	PAYDOWN		22,554	22,554	23,593	23,651	0	(1,097)	0	(1,097)	0	22,554	0	0	0	227	06/01/2042
3132GT-5L-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q08	12/01/2025	PAYDOWN		43,288	43,288	45,087	45,025	0	(1,737)	0	(1,737)	0	43,288	0	0	0	406	06/01/2042
3132GU-H4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q08	12/01/2025	PAYDOWN		29,645	29,645	30,636	30,786	0	(1,141)	0	(1,141)	0	29,645	0	0	0	312	06/01/2042
3132GU-H9-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q08	11/04/2025	BOFA SECURITIES INC		215,194	233,035	243,085	244,466	0	(47)	0	(47)	0	244,419	0	(29,225)	(29,225)	2,991	06/01/2042
3132GU-H9-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q08	11/01/2025	PAYDOWN		6,861	6,861	7,157	7,198	0	(337)	0	(337)	0	6,861	0	0	0	52	06/01/2042
3132GV-KH-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q09	12/01/2025	PAYDOWN		68,121	68,121	71,873	72,078	0	(3,957)	0	(3,957)	0	68,121	0	0	0	456	08/01/2042
3132H5-B4-9	FEDERAL HOME LOAN MORTGAGE COR POOL# U95	12/01/2025	PAYDOWN		15,198	15,198	15,915	16,030	0	(832)	0	(832)	0	15,198	0	0	0	155	02/01/2043
3132H7-CA-0	FEDERAL HOME LOAN MORTGAGE COR POOL# U99	12/01/2025	PAYDOWN		61,092	61,092	66,482	0	0	(7,611)	0	(7,611)	0	61,092	0	0	0	627	08/01/2043
3132H7-D6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# U99	12/01/2025	PAYDOWN		82,033	82,033	89,031	0	0	(9,133)	0	(9,133)	0	82,033	0	0	0	781	03/01/2045
3132HN-DA-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q11	12/01/2025	PAYDOWN		70,190	70,190	72,833	72,623	0	(2,432)	0	(2,432)	0	70,190	0	0	0	752	10/01/2042
3132HP-G7-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q12	11/04/2025	BOFA SECURITIES INC		344,477	373,038	391,795	395,432	0	(99)	0	(99)	0	395,333	0	(50,856)	(50,856)	4,787	11/01/2042
3132HP-G7-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q12	11/01/2025	PAYDOWN		13,799	13,799	14,492	14,627	0	(828)	0	(828)	0	13,799	0	0	0	97	11/01/2042
3132HP-WG-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q13	12/01/2025	PAYDOWN		68,942	68,942	71,086	70,347	0	(1,405)	0	(1,405)	0	68,942	0	0	0	605	11/01/2042
3132J6-SD-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q15	12/01/2025	PAYDOWN		40,325	40,325	43,016	43,013	0	(2,688)	0	(2,688)	0	40,325	0	0	0	527	03/01/2043
3132J6-V9-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q15	12/01/2025	PAYDOWN		29,819	29,819	30,807	30,830	0	(1,011)	0	(1,011)	0	29,819	0	0	0	242	02/01/2043
3132J7-EK-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q16	12/01/2025	PAYDOWN		64,489	64,489	65,678	65,462	0	(973)	0	(973)	0	64,489	0	0	0	571	03/01/2043
3132J8-6M-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q17	12/01/2025	PAYDOWN		49,190	49,190	50,973	50,987	0	(1,797)	0	(1,797)	0	49,190	0	0	0	535	04/01/2043
3132J9-NV-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q18	12/01/2025	PAYDOWN		13,917	13,917	14,439	14,556	0	(639)	0	(639)	0	13,917	0	0	0	143	05/01/2043
3132J9-TX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q18	12/01/2025	PAYDOWN		52,482	52,482	53,843	53,684	0	(1,203)	0	(1,203)	0	52,482	0	0	0	405	05/01/2043
3132JA-J5-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q18	12/01/2025	PAYDOWN		9,626	9,626	9,516	9,498	0	128	0	128	0	9,626	0	0	0	62	06/01/2043
3132JM-BG-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q20	12/01/2025	PAYDOWN		50,404	50,404	49,931	49,892	0	512	0	512	0	50,404	0	0	0	605	07/01/2043
3132L5-A3-7	FEDERAL HOME LOAN MORTGAGE COR POOL# V80	12/01/2025	PAYDOWN		44,383	44,383	45,437	45,416	0	(1,033)	0	(1,033)	0	44,383	0	0	0	375	04/01/2043
3132L5-AG-8	FEDERAL HOME LOAN MORTGAGE COR POOL# V80	12/01/2025	PAYDOWN		208	208	222	222	0	(14)	0	(14)	0	208	0	0	0	2	04/01/2043
3132L5-ME-0	FEDERAL HOME LOAN MORTGAGE COR POOL# V80	12/01/2025	PAYDOWN		253,220	253,220	257,652	257,695	0	(4,475)	0	(4,475)	0	253,220	0	0	0	2,467	08/01/2043
3132L6-YH-8	FEDERAL HOME LOAN MORTGAGE COR POOL# V81	12/01/2025	PAYDOWN		38,037	38,037	39,184	39,646	0	(1,610)	0	(1,610)	0	38,037	0	0	0	433	04/01/2045
3132L7-GA-1	FEDERAL HOME LOAN MORTGAGE COR POOL# V81	12/01/2025	PAYDOWN		18,594	18,594	19,696	20,243	0	(1,649)	0	(1,649)	0	18,594	0	0	0	296	10/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132L7-J5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# V82	12/01/2025	PAYDOWN		23,132	23,132	24,300	24,876	0	(1,744)	0	(1,744)	0	23,132	0	0	0	236	12/01/2045
3132L8-7B-7	FEDERAL HOME LOAN MORTGAGE COR POOL# V83	12/01/2025	PAYDOWN		46,298	46,298	47,528	49,267	0	(2,969)	0	(2,969)	0	46,298	0	0	0	578	11/01/2047
3132L8-CS-4	FEDERAL HOME LOAN MORTGAGE COR POOL# V82	12/01/2025	PAYDOWN		237,582	237,582	234,798	234,944	0	2,639	0	2,639	0	237,582	0	0	0	2,056	12/01/2046
3132L9-Y8-2	FEDERAL HOME LOAN MORTGAGE COR POOL# V84	12/01/2025	PAYDOWN		21,229	21,229	21,793	22,958	0	(1,729)	0	(1,729)	0	21,229	0	0	0	272	06/01/2048
3132M9-GQ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q28	12/01/2025	PAYDOWN		30,948	30,948	32,201	32,563	0	(1,615)	0	(1,615)	0	30,948	0	0	0	253	09/01/2044
3132M9-MM-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q28	12/01/2025	PAYDOWN		29,829	29,829	30,043	30,044	0	(215)	0	(215)	0	29,829	0	0	0	306	06/01/2044
3132MA-L6-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q29	12/01/2025	PAYDOWN		12,279	12,279	12,630	12,671	0	(393)	0	(393)	0	12,279	0	0	0	165	11/01/2044
3132MA-PB-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q29	12/01/2025	PAYDOWN		85,891	85,891	92,260	96,470	0	(10,579)	0	(10,579)	0	85,891	0	0	0	616	11/01/2044
3132QM-K2-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q31	12/01/2025	PAYDOWN		22,908	22,908	24,103	24,595	0	(1,687)	0	(1,687)	0	22,908	0	0	0	217	02/01/2045
3132QN-DS-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q31	12/01/2025	PAYDOWN		4,898	4,898	5,108	5,258	0	(359)	0	(359)	0	4,898	0	0	0	51	03/01/2045
3132QN-JQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q32	12/01/2025	PAYDOWN		236,991	236,991	253,765	260,551	0	(23,561)	0	(23,561)	0	236,991	0	0	0	3,328	03/01/2045
3132QN-RP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q32	12/01/2025	PAYDOWN		25,709	25,709	26,280	26,293	0	(584)	0	(584)	0	25,709	0	0	0	222	03/01/2045
3132QQ-AG-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q33	12/01/2025	PAYDOWN		24,233	24,233	25,222	25,519	0	(1,286)	0	(1,286)	0	24,233	0	0	0	206	05/01/2045
3132QQ-YG-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q34	12/01/2025	PAYDOWN		11,254	11,254	11,600	11,778	0	(525)	0	(525)	0	11,254	0	0	0	113	06/01/2045
3132QT-SC-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q36	12/01/2025	PAYDOWN		24,784	24,784	26,065	26,404	0	(1,621)	0	(1,621)	0	24,784	0	0	0	294	10/01/2045
3132QU-C5-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q37	12/01/2025	PAYDOWN		58,097	58,097	60,230	61,059	0	(2,962)	0	(2,962)	0	58,097	0	0	0	487	11/01/2045
3132QV-GZ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q38	12/01/2025	PAYDOWN		12,650	12,650	12,895	13,041	0	(390)	0	(390)	0	12,650	0	0	0	130	01/01/2046
3132WE-F5-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q41	12/01/2025	PAYDOWN		133,248	133,248	134,718	136,464	0	(3,217)	0	(3,217)	0	133,248	0	0	0	1,044	06/01/2046
3132WE-QM-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q41	12/01/2025	PAYDOWN		12,031	12,031	12,470	12,511	0	(480)	0	(480)	0	12,031	0	0	0	123	07/01/2046
3132WF-3A-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q42	12/01/2025	PAYDOWN		39,600	39,600	41,400	41,508	0	(1,908)	0	(1,908)	0	39,600	0	0	0	333	08/01/2046
3132WG-S7-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q43	12/01/2025	PAYDOWN		96,367	96,367	101,803	103,252	0	(6,885)	0	(6,885)	0	96,367	0	0	0	1,331	09/01/2046
3132WH-Q3-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q44	12/01/2025	PAYDOWN		32,171	32,171	31,588	31,501	0	669	0	669	0	32,171	0	0	0	241	09/01/2046
3132WH-XC-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q44	12/01/2025	PAYDOWN		77,259	77,259	79,830	80,215	0	(2,956)	0	(2,956)	0	77,259	0	0	0	748	11/01/2046
3132WJ-YR-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q45	12/01/2025	PAYDOWN		9,621	9,621	9,799	9,874	0	(253)	0	(253)	0	9,621	0	0	0	101	01/01/2045
3132WM-6L-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q48	12/01/2025	PAYDOWN		44,639	44,639	47,248	0	0	(4,241)	0	(4,241)	0	44,639	0	0	0	522	05/01/2047
3132WM-WL-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q47	12/01/2025	PAYDOWN		244,871	244,871	246,631	250,963	0	(6,092)	0	(6,092)	0	244,871	0	0	0	2,676	05/01/2047
3132WN-FY-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q48	12/01/2025	PAYDOWN		43,368	43,368	46,156	46,642	0	(3,274)	0	(3,274)	0	43,368	0	0	0	494	05/01/2047
3132WP-W6-0	FEDERAL HOME LOAN MORTGAGE COR POOL# Q49	12/01/2025	PAYDOWN		107,828	107,828	114,189	0	0	(8,071)	0	(8,071)	0	107,828	0	0	0	1,267	08/01/2047
3132XC-SA-4	FEDERAL HOME LOAN MORTGAGE COR POOL# G67	12/01/2025	PAYDOWN		182,824	182,824	187,109	190,085	0	(7,261)	0	(7,261)	0	182,824	0	0	0	2,139	06/01/2048
3132XS-VR-8	FEDERAL HOME LOAN MORTGAGE COR POOL# Q50	12/01/2025	PAYDOWN		35,906	35,906	36,770	37,069	0	(1,163)	0	(1,163)	0	35,906	0	0	0	419	09/01/2047
3132XT-MY-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51	12/01/2025	PAYDOWN		13,061	13,061	13,368	13,568	0	(507)	0	(507)	0	13,061	0	0	0	157	10/01/2047
3132XT-XL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51	12/01/2025	PAYDOWN		55,468	55,468	56,361	57,625	0	(2,156)	0	(2,156)	0	55,468	0	0	0	642	10/01/2047
3132XU-CQ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q51	12/01/2025	PAYDOWN		49,623	49,623	52,213	54,038	0	(4,415)	0	(4,415)	0	49,623	0	0	0	739	11/01/2047
3132XU-HQ-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q52	12/01/2025	PAYDOWN		197,829	197,829	203,206	204,846	0	(7,017)	0	(7,017)	0	197,829	0	0	0	1,710	11/01/2047
3132XU-LR-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q52	12/01/2025	PAYDOWN		25,229	25,229	25,875	26,275	0	(1,046)	0	(1,046)	0	25,229	0	0	0	161	11/01/2047
3132XU-VQ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# Q52	12/01/2025	PAYDOWN		53,274	53,274	54,464	55,109	0	(1,835)	0	(1,835)	0	53,274	0	0	0	744	11/01/2047
3132XV-J7-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q52	12/01/2025	PAYDOWN		29,711	29,711	29,441	29,394	0	317	0	317	0	29,711	0	0	0	363	12/01/2047
3132XW-6P-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54	12/01/2025	PAYDOWN		71,439	71,439	72,993	73,199	0	(1,760)	0	(1,760)	0	71,439	0	0	0	772	02/01/2048
3132XW-JV-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q53	12/01/2025	PAYDOWN		114,910	114,910	118,393	119,794	0	(4,884)	0	(4,884)	0	114,910	0	0	0	989	01/01/2048
3132XW-UH-2	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54	12/01/2025	PAYDOWN		16,618	16,618	17,082	17,565	0	(948)	0	(948)	0	16,618	0	0	0	195	02/01/2048
3132XX-HR-3	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54	12/01/2025	PAYDOWN		110,152	110,152	112,355	114,191	0	(4,039)	0	(4,039)	0	110,152	0	0	0	800	03/01/2048
3132XX-Q3-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q54	12/01/2025	PAYDOWN		16,164	16,164	16,527	16,745	0	(581)	0	(581)	0	16,164	0	0	0	189	03/01/2048
3132XX-ZC-6	FEDERAL HOME LOAN MORTGAGE COR POOL# Q55	12/01/2025	PAYDOWN		39,729	39,729	40,623	41,614	0	(1,885)	0	(1,885)	0	39,729	0	0	0	449	04/01/2048
3132Y0-4E-7	FEDERAL HOME LOAN MORTGAGE COR POOL# Q57	12/01/2025	PAYDOWN		16,310	16,310	16,560	16,916	0	(606)	0	(606)	0	16,310	0	0	0	185	07/01/2048
3132Y1-C8-9	FEDERAL HOME LOAN MORTGAGE COR POOL# Q57	12/01/2025	PAYDOWN		16,872	16,872	17,548	18,325	0	(1,453)	0	(1,453)	0	16,872	0	0	0	229	07/01/2048
31335A-5Z-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	12/01/2025	PAYDOWN		1,010,236	1,010,236	1,016,625	1,016,999	0	(6,764)	0	(6,764)	0	1,010,236	0	0	0	8,231	02/01/2047
31335A-CF-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	11/04/2025	BARCLAYS CAPITAL INC		122,216	125,798	134,623	136,351	0	(46)	0	(46)	0	136,305	0	(14,089)	(14,089)	2,153	06/01/2042
31335A-CF-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	11/01/2025	PAYDOWN		6,258	6,258	6,697	6,783	0	(525)	0	(525)	0	6,258	0	0	0	64	06/01/2042
31335A-CR-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	12/01/2025	PAYDOWN		110,806	110,806	114,592	115,207	0	(4,401)	0	(4,401)	0	110,806	0	0	0	1,118	06/01/2045
31335A-DY-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	12/01/2025	PAYDOWN		24,385	24,385	25,925	26,644	0	(2,258)	0	(2,258)	0	24,385	0	0	0	370	05/01/2045
31335A-EK-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	12/01/2025	PAYDOWN		402,080	402,080	438,082	103,637	0	(40,484)	0	(40,484)	0	402,080	0	0	0	3,999	08/01/2045
31335A-FZ-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	12/01/2025	PAYDOWN		17,880	17,880	18,950	19,113	0	(1,234)	0	(1,234)	0	17,880	0	0	0	203	02/01/2044
31335A-H6-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	12/01/2025	PAYDOWN		7,869	7,869	8,530	8,845	0	(977)	0	(977)	0	7,869	0	0	0	104	09/01/2045
31335A-HP-6	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	12/01/2025	PAYDOWN		749,982	749,982	809,584	50,656	0	(73,033)	0	(73,033)	0	749,982	0	0	0	7,447	10/01/2045
31335A-PZ-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	12/01/2025	PAYDOWN		708,988	708,988	767,427	73,591	0	(32,001)	0	(32,001)	0	708,988	0	0	0	6,992	03/01/2046
31335A-WT-1	FEDERAL HOME LOAN MORTGAGE COR POOL# G60	12/01/2025	PAYDOWN		247,312	247,312	268,972	42,255	0	(24,792)	0	(24,792)	0	247,312	0	0	0	2,517	07/01/2046
31335B-DD-5	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	12/01/2025	PAYDOWN		149,892	149,892	150,817	150,921	0	(1,029)	0	(1,029)	0	149,892	0	0	0	1,497	05/01/2047
31335B-HC-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	12/01/2025	PAYDOWN		104,623	104,623	106,960	107,286	0	(2,664)	0	(2,664)	0	104,623	0	0	0	1,369	07/01/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31335B-HJ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	12/01/2025	PAYDOWN		75,747	75,747	79,072	80,778	0	(5,031)	0	(5,031)	0	75,747	0	0	0	814	07/01/2047
31335B-JD-9	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	12/01/2025	PAYDOWN		60,858	60,858	65,375	67,838	0	(6,980)	0	(6,980)	0	60,858	0	0	0	950	11/01/2045
31335B-JH-0	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	12/01/2025	PAYDOWN		28,733	28,733	30,178	30,256	0	(1,523)	0	(1,523)	0	28,733	0	0	0	416	07/01/2047
31335B-LA-2	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	12/01/2025	PAYDOWN		142,652	142,652	149,049	152,443	0	(9,791)	0	(9,791)	0	142,652	0	0	0	1,896	11/01/2047
31335B-SK-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	12/01/2025	PAYDOWN		82,045	82,045	83,994	86,153	0	(4,107)	0	(4,107)	0	82,045	0	0	0	1,176	03/01/2048
31335B-XK-7	FEDERAL HOME LOAN MORTGAGE COR POOL# G61	12/01/2025	PAYDOWN		156,764	156,764	157,392	157,873	0	(1,109)	0	(1,109)	0	156,764	0	0	0	1,758	08/01/2048
31335G-MM-4	FEDERAL HOME LOAN MORTGAGE COR POOL# C80	12/01/2025	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/01/2025
313399-SN-8	FREDDIE MAC FHLMC_2345 AGENCY_CMO _2345	12/01/2025	PAYDOWN		2,680	2,680	2,624	2,655	0	25	0	25	0	2,680	0	0	0	49	08/15/2031
313399-UM-7	FREDDIE MAC FHLMC_2345 AGENCY_CMO _2345	12/01/2025	PAYDOWN		27,904	27,904	27,425	27,664	0	239	0	239	0	27,904	0	0	0	669	08/15/2031
31339L-7F-1	FREDDIE MAC FHLMC_2381 AGENCY_CMO _2381	12/01/2025	PAYDOWN		12,756	12,756	12,556	12,639	0	116	0	116	0	12,756	0	0	0	244	11/15/2031
31339M-LW-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		16,688	16,688	16,296	16,633	0	55	0	55	0	16,688	0	0	0	315	01/15/2032
31339M-RW-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		20,729	20,729	20,658	20,668	0	61	0	61	0	20,729	0	0	0	372	01/15/2032
31339W-AU-0	FREDDIE MAC FHLMC_2426 AGENCY_CMO _2426	12/01/2025	PAYDOWN		11,404	11,404	11,034	11,197	0	206	0	206	0	11,404	0	0	0	215	03/15/2032
3133JL-NZ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# QU7	07/22/2025	MORGAN STANLEY & CO LLC		3,218,136	4,237,875	4,411,363	0	0	(152)	0	(152)	0	4,377,743	0	(1,159,607)	(1,159,607)	12,714	11/01/2050
3133JL-NZ-8	FEDERAL HOME LOAN MORTGAGE COR POOL# QU7	12/01/2025	PAYDOWN		237,363	237,363	247,080	0	0	(8,049)	0	(8,049)	0	237,363	0	0	0	1,401	11/01/2050
3133KM-P7-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RA5	12/01/2025	PAYDOWN		923,864	923,864	940,176	938,944	0	(15,080)	0	(15,080)	0	923,864	0	0	0	5,570	09/01/2051
3133KP-TB-4	FEDERAL HOME LOAN MORTGAGE COR POOL# RA7	12/01/2025	PAYDOWN		555,189	555,189	497,155	0	0	58,329	0	58,329	0	555,189	0	0	0	4,633	08/01/2052
3133KP-WV-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RA7	12/01/2025	PAYDOWN		329,607	329,607	322,191	0	0	7,419	0	7,419	0	329,607	0	0	0	4,640	08/01/2052
3133T6-J9-3	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		8,676	8,676	7,720	8,624	0	52	0	52	0	8,676	0	0	0	150	04/15/2026
3133T6-WF-4	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		8,290	8,290	7,663	8,240	0	49	0	49	0	8,290	0	0	0	154	04/15/2026
3133T6-Z3-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		7,810	7,810	6,990	7,760	0	50	0	50	0	7,810	0	0	0	149	05/15/2026
3133T9-EY-7	FREDDIE MAC FHLMC_1933 AGENCY_CMO _1933	12/01/2025	PAYDOWN		13,132	13,132	12,958	13,083	0	49	0	49	0	13,132	0	0	0	284	02/15/2027
3133TD-VT-0	FREDDIE MAC FHLMC_2059 AGENCY_CMO _2059	12/01/2025	PAYDOWN		6,248	6,248	6,175	6,224	0	24	0	24	0	6,248	0	0	0	130	05/15/2028
3133TE-MJ-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		6,296	6,296	5,990	6,185	0	111	0	111	0	6,296	0	0	0	108	05/15/2028
3133TJ-R7-0	FREDDIE MAC FHLMC_2137 AGENCY_CMO _2137	12/01/2025	PAYDOWN		11,043	11,043	11,347	11,128	0	(85)	0	(85)	0	11,043	0	0	0	153	03/15/2029
3133TJ-UD-3	FREDDIE MAC REMICS FHLMC_2138 AGENCY_CMO	12/01/2025	PAYDOWN		17,696	17,696	16,544	17,174	0	522	0	522	0	17,696	0	0	0	314	03/15/2029
3133TR-7A-7	FHLMC STRUCTURED PASS THROUGH WHOLE_CMO	12/01/2025	PAYDOWN		44,321	44,321	47,254	53,066	0	(8,744)	0	(8,744)	0	44,321	0	0	0	552	05/25/2031
3133TR-GH-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		12,742	12,742	12,414	12,581	0	161	0	161	0	12,742	0	0	0	280	02/15/2031
3133TR-LZ-6	FREDDIE MAC FHLMC_2281 AGENCY_CMO _2281	12/01/2025	PAYDOWN		28,543	28,543	27,434	28,042	0	501	0	501	0	28,543	0	0	0	489	02/15/2031
3133TS-F2-4	FREDDIE MAC FHLMC_2303 AGENCY_CMO _2303	12/01/2025	PAYDOWN		79,294	79,294	76,907	78,744	0	550	0	550	0	79,294	0	0	0	1,089	04/15/2031
31358S-HW-4	FEDERAL NATIONAL MORTGAGE ASSO AGENCY_CM	12/01/2025	PAYDOWN		3,637	3,637	3,730	3,661	0	(25)	0	(25)	0	3,637	0	0	0	65	09/25/2030
31359N-RN-3	FANNIE MAE FNMA_97-14 AGENCY_CMO _97-14	12/01/2025	PAYDOWN		19,485	19,485	19,409	19,416	0	69	0	69	0	19,485	0	0	0	431	03/18/2027
31359N-W4-9	FANNIE MAE FNMA_97-17 AGENCY_CMO _97-17	12/01/2025	PAYDOWN		5,487	5,487	5,287	5,449	0	38	0	38	0	5,487	0	0	0	107	04/18/2027
31359P-PR-1	FEDERAL NATIONAL MORTGAGE ASSO AGENCY_CM	12/01/2025	PAYDOWN		15,573	15,544	14,333	15,280	0	293	0	293	0	15,573	0	0	0	252	06/18/2027
31359P-QC-3	FANNIE MAE FNMA_97-41 AGENCY_CMO _97-41	12/01/2025	PAYDOWN		6,138	6,138	6,062	6,110	0	28	0	28	0	6,138	0	0	0	149	06/18/2027
31359R-BG-6	FANNIE MAE FNMA_97-79 AGENCY_CMO _97-79	12/01/2025	PAYDOWN		589	589	587	587	0	2	0	2	0	589	0	0	0	11	12/18/2027
31359S-V6-4	FANNIE MAE FNMA_01-25 AGENCY_CMO _01-25	12/01/2025	PAYDOWN		7,124	7,124	6,846	7,031	0	93	0	93	0	7,124	0	0	0	123	06/25/2031
31359U-LQ-6	FANNIE MAE FNMA_98-46 AGENCY_CMO _98-46-	12/01/2025	PAYDOWN		37,376	37,376	35,510	36,621	0	756	0	756	0	37,376	0	0	0	614	08/18/2028
31368H-K6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 190	12/01/2025	PAYDOWN		31	31	31	31	0	0	0	0	0	31	0	0	0	1	08/01/2031
3136A0-DQ-7	FANNIE MAE FNMA_11-77 AGENCY_CMO _11-77	12/01/2025	PAYDOWN		60,329	60,329	61,328	61,124	0	(795)	0	(795)	0	60,329	0	0	0	814	08/25/2041
3136A2-QQ-9	FANNIE MAE FNMA_11-132 AGENCY_CMO _11-13	12/01/2025	PAYDOWN		10,585	10,585	11,540	11,209	0	(625)	0	(625)	0	10,585	0	0	0	139	12/25/2041
3136A4-5L-9	FANNIE MAE FNMA_12-37 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		34,882	34,882	37,564	35,406	0	(524)	0	(524)	0	34,882	0	0	0	500	04/25/2032
3136A5-EA-0	FANNIE MAE FNMA_12-36 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		452,660	452,660	467,190	0	0	(9,571)	0	(9,571)	0	452,660	0	0	0	3,741	04/25/2042
3136A5-EA-0	FANNIE MAE FNMA_12-36 SENIOR AGENCY_CMO	08/01/2025	SECURITY WITHDRAW		639,942	673,934	695,567	0	0	(79)	0	(79)	0	688,104	0	(48,162)	(48,162)	4,493	04/25/2042
3136A7-XX-5	FANNIE MAE FNMA_12-87 AGENCY_CMO _12-87	12/01/2025	PAYDOWN		892,767	892,767	893,099	892,337	0	429	0	429	0	892,767	0	0	0	9,679	08/25/2042
3136A8-BL-3	FANNIE MAE FNMA_12-98 AGENCY_CMO _12-98	12/01/2025	PAYDOWN		0	0	25,856	8,089	0	(8,089)	0	(8,089)	0	0	0	0	0	3,407	09/25/2027
3136A8-XR-6	FANNIE MAE FNMA_12-94 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		455,927	455,927	458,646	456,765	0	(838)	0	(838)	0	455,927	0	0	0	4,172	09/25/2042
3136A9-LD-8	FANNIE MAE FNMA_12-114 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		610,760	610,760	620,817	153,959	0	(6,030)	0	(6,030)	0	610,760	0	0	0	5,922	10/25/2042
3136A9-WX-2	FANNIE MAE FNMA_12-121 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		891,892	891,892	919,419	578,592	0	(12,050)	0	(12,050)	0	891,892	0	0	0	8,575	11/25/2042
3136AB-BD-4	FANNIE MAE REMICS FNMA_12-150 SENIOR AGE	12/01/2025	PAYDOWN		0	0	24,697	8,478	0	(8,478)	0	(8,478)	0	0	0	0	0	2,941	01/25/2028
3136AB-QH-9	FANNIE MAE FNMA_13-9 AGENCY_CMO _13-9	12/01/2025	PAYDOWN		20,992	20,992	23,038	22,507	0	(1,515)	0	(1,515)	0	20,992	0	0	0	338	04/25/2042
3136AF-6H-2	FANNIE MAE FNMA_13-90 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		206,912	206,912	224,733	212,249	0	(5,338)	0	(5,338)	0	206,912	0	0	0	2,151	09/25/2033
3136AG-AZ-5	FANNIE MAE FNMA_13-96 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		878,704	878,704	761,321	832,595	0	46,109	0	46,109	0	878,704	0	0	0	7,717	09/25/2043
3136AG-LN-0	FNMA_13-93 SENIOR AGENCY_CMO _13-93E	08/01/2025	PAYDOWN		121,135	121,135	105,308	0	0	6,721	0	6,721	0	121,135	0	0	0	502	09/25/2043
3136AG-LN-0	FNMA_13-93 SENIOR AGENCY_CMO _13-93E	08/01/2025	SECURITY WITHDRAW		10,262,384	11,047,984	9,604,466	0	0	2,297	0	2,297	0	10,437,325	0	(174,941)	(174,941)	64,447	09/25/2043
3136AH-PL-8	FANNIE MAE FNMA_13-126 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		274,140	274,140	254,903	265,243	0	8,897	0	8,897	0	274,140	0	0	0	3,253	12/25/2043
3136AJ-V3-7	FANNIE MAE FNMA_14-29 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		507,445	507,445	503,936	351,470	0	2,046	0	2,046	0	507,445	0	0	0	3,787	05/25/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AP-FJ-6	FANNIE MAE FNMA_15-45 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		22,295	22,295	18,836	0	0	1,467	0	1,467	0	22,295	0	0	0	249	07/25/2045
3136AV-2T-5	FANNIE MAE FNMA_17-21 SENIOR AGENCY_CMO	08/02/2025	SECURITY WITHDRAW		28,321,260	27,804,100	28,767,251	94,108	0	(1,805)	0	(1,805)	0	28,324,714	0	(3,454)	(3,454)	188,450	04/25/2057
3136AW-TP-2	FANNIE MAE FNMA_17-34 SENIOR AGENCY_CMO	07/22/2025	MORGAN STANLEY & CO LLC		5,482,953	6,378,134	5,995,446	0	0	1,364	0	1,364	0	6,173,267	0	(690,314)	(690,314)	28,702	05/25/2047
31371F-7C-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 251	12/01/2025	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/01/2027
31371F-EM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 250	12/01/2025	PAYDOWN		26	26	27	26	0	0	0	0	0	26	0	0	0	0	01/01/2026
31371F-GD-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 250	09/01/2025	PAYDOWN		51	51	51	51	0	0	0	0	0	51	0	0	0	0	03/01/2026
31371F-JU-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 250	12/01/2025	PAYDOWN		95	95	96	94	0	0	0	0	0	95	0	0	0	2	06/01/2026
31371G-2S-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 251	12/01/2025	PAYDOWN		292	292	291	291	0	1	0	1	0	292	0	0	0	6	10/01/2028
31371G-7E-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	12/01/2025	PAYDOWN		125	125	124	124	0	1	0	1	0	125	0	0	0	2	11/01/2028
31371G-VF-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 251	12/01/2025	PAYDOWN		227	227	230	227	0	0	0	0	0	227	0	0	0	5	07/01/2028
31371H-B6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	12/01/2025	PAYDOWN		150	150	149	149	0	1	0	1	0	150	0	0	0	3	12/01/2028
31371H-DQ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	12/01/2025	PAYDOWN		55	55	55	55	0	0	0	0	0	55	0	0	0	1	01/01/2029
31371H-HS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	12/01/2025	PAYDOWN		224	224	223	223	0	1	0	1	0	224	0	0	0	4	03/01/2029
31371H-QX-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	12/01/2025	PAYDOWN		186	186	184	185	0	1	0	1	0	186	0	0	0	4	07/01/2029
31371H-YB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	12/01/2025	PAYDOWN		28	28	28	27	0	0	0	0	0	28	0	0	0	1	10/01/2029
31371J-BF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		472	472	474	472	0	1	0	1	0	472	0	0	0	11	02/01/2030
31371J-JK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	05/01/2030
31371J-L4-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		1,235	1,235	1,242	1,235	0	0	0	0	0	1,235	0	0	0	27	06/01/2030
31371J-L5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		199	199	201	199	0	0	0	0	0	199	0	0	0	5	06/01/2030
31371J-MD-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		87	87	86	87	0	0	0	0	0	87	0	0	0	2	07/01/2030
31371J-SB-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		4	4	3	4	0	0	0	0	0	4	0	0	0	0	11/01/2030
31371J-UJ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	01/01/2031
31371J-W7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		3	3	4	3	0	0	0	0	0	3	0	0	0	0	02/01/2031
31371K-BR-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	0	09/01/2031
31371K-BT-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 253	12/01/2025	PAYDOWN		72	72	70	71	0	1	0	1	0	72	0	0	0	2	09/01/2031
31371K-LU-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	12/01/2025	PAYDOWN		14,915	14,915	799,684	13,677	0	1,238	0	1,238	0	14,915	0	0	0	293	03/01/2032
31371K-ML-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	12/01/2025	PAYDOWN		40	40	40	40	0	0	0	0	0	40	0	0	0	1	04/01/2032
31371K-VF-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	12/01/2025	PAYDOWN		87	87	84	85	0	2	0	2	0	87	0	0	0	1	11/01/2032
31371K-WH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	12/01/2025	PAYDOWN		83	83	80	81	0	2	0	2	0	83	0	0	0	1	12/01/2032
31371L-FY-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	12/01/2025	PAYDOWN		121	121	117	118	0	2	0	2	0	121	0	0	0	2	12/01/2033
31371M-2S-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256	12/01/2025	PAYDOWN		83	83	84	83	0	0	0	0	0	83	0	0	0	1	11/01/2036
31371N-GK-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 256	12/01/2025	PAYDOWN		3,686	3,686	3,996	3,745	0	(59)	0	(59)	0	3,686	0	0	0	56	07/01/2027
31371N-WX-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257	12/01/2025	PAYDOWN		400	400	402	401	0	(1)	0	(1)	0	400	0	0	0	7	07/01/2038
31371P-CG-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 257	12/01/2025	PAYDOWN		609	609	633	627	0	(18)	0	(18)	0	609	0	0	0	8	02/01/2039
31373U-C3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 303	08/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	09/01/2025
31374P-5Q-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 320	08/01/2025	PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	08/01/2025
31374T-DT-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 323	12/01/2025	PAYDOWN		25	25	26	25	0	0	0	0	0	25	0	0	0	1	09/01/2028
31374T-W2-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 323	12/01/2025	PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	0	07/01/2029
31375F-L7-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 333	08/01/2025	PAYDOWN		32	32	32	32	0	0	0	0	0	32	0	0	0	0	01/01/2026
31375H-QE-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 335	12/01/2025	PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	02/01/2026
31375J-NL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 336	12/01/2025	PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	0	02/01/2026
31375S-GP-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 343	12/01/2025	PAYDOWN		175	175	175	174	0	1	0	1	0	175	0	0	0	4	05/01/2026
31376J-2S-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 357	12/01/2025	PAYDOWN		26	26	26	26	0	0	0	0	0	26	0	0	0	0	10/01/2032
31376K-BZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 357	12/01/2025	PAYDOWN		128	128	121	124	0	4	0	4	0	128	0	0	0	2	11/01/2033
31376K-GC-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 357	12/01/2025	PAYDOWN		83	83	81	81	0	2	0	2	0	83	0	0	0	1	07/01/2034
31378C-2E-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 395	12/01/2025	PAYDOWN		24	24	24	24	0	0	0	0	0	24	0	0	0	1	09/01/2027
31378Q-GV-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 405	12/01/2025	PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	0	12/01/2027
31378R-WZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 406	11/01/2025	PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	1	05/01/2028
31378T-Q4-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 408	08/01/2025	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	03/01/2028
31379Q-3S-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 426	12/01/2025	PAYDOWN		159	159	160	159	0	0	0	0	0	159	0	0	0	3	10/01/2028
31379Q-DD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 425	12/01/2025	PAYDOWN		13	13	13	13	0	0	0	0	0	13	0	0	0	0	04/01/2028
31379Y-4C-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 433	12/01/2025	PAYDOWN		1,044	1,044	1,017	1,035	0	9	0	9	0	1,044	0	0	0	18	07/01/2028
3137A0-VE-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		109,176	109,176	120,085	112,097	0	(2,921)	0	(2,921)	0	109,176	0	0	0	1,431	08/15/2030
3137A2-4N-8	FREDDIE MAC FHLMC_3745 AGENCY_CMO _3745	12/01/2025	PAYDOWN		114,459	114,459	104,650	0	0	5,328	0	5,328	0	114,459	0	0	0	1,592	10/15/2040
3137A2-RN-3	FREDDIE MAC FHLMC_3760 AGENCY_CMO _3760	12/01/2025	PAYDOWN		270,973	270,973	242,351	0	0	14,506	0	14,506	0	270,973	0	0	0	2,991	11/15/2040
3137A3-M9-7	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		521,521	521,521	437,507	487,029	0	34,492	0	34,492	0	521,521	0	0	0	4,917	11/15/2040
3137A4-FL-6	FREDDIE MAC FHLMC_3779 AGENCY_CMO _3779	12/01/2025	PAYDOWN		330,878	330,878	283,782	308,999	0	21,879	0	21,879	0	330,878	0	0	0	3,949	12/15/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137A4-ZS-9	FREDDIE MAC FHLMC_37-94 AGENCY_CMO _37-9	12/01/2025	PAYDOWN		115,451	115,451	126,978	120,322	0	(4,871)	0	(4,871)	0	115,451	0	0	0	1,481	01/15/2041
3137A5-EQ-3	FREDDIE MAC FHLMC_3793 AGENCY_CMO _3793	12/01/2025	PAYDOWN		486,500	486,500	455,181	473,248	0	13,251	0	13,251	0	486,500	0	0	0	6,376	01/15/2041
3137A5-UT-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		36,175	36,175	39,838	36,815	0	(640)	0	(640)	0	36,175	0	0	0	406	07/15/2040
3137A6-BU-5	FREDDIE MAC FHLMC_3813 AGENCY_CMO _3813	12/01/2025	PAYDOWN		518,583	518,583	434,901	0	0	19,183	0	19,183	0	518,583	0	0	0	5,120	02/15/2031
3137A6-FC-1	FREDDIE MAC REMICS FHLMC_3809 AGENCY_CMO	12/01/2025	PAYDOWN		246,010	246,010	227,194	0	0	9,008	0	9,008	0	246,010	0	0	0	2,684	02/15/2041
3137A6-QQ-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		594,524	594,524	511,337	0	0	19,886	0	19,886	0	594,524	0	0	0	5,754	02/15/2031
3137A6-WW-8	FREDDIE MAC FHLMC_3810 AGENCY_CMO _3810	12/01/2025	PAYDOWN		398,926	398,926	356,353	0	0	16,829	0	16,829	0	398,926	0	0	0	4,295	02/15/2041
3137A6-WW-8	FREDDIE MAC FHLMC_3810 AGENCY_CMO _3810	08/01/2025	SECURITY WITHDRAW		6,435,866	6,655,002	5,944,788	0	0	1,124	0	1,124	0	6,375,373	0	60,493	60,493	44,367	02/15/2041
3137A7-2X-7	FREDDIE MAC FHLMC_3803 AGENCY_CMO _3803	12/01/2025	PAYDOWN		365,848	365,848	329,993	364,544	0	1,304	0	1,304	0	365,848	0	0	0	3,117	02/15/2026
3137A7-7E-4	FREDDIE MAC FHLMC_3803 AGENCY_CMO _3803	12/01/2025	PAYDOWN		2,119,814	2,119,814	1,978,532	681,945	0	58,174	0	58,174	0	2,119,814	0	0	0	26,861	12/15/2040
3137A7-K8-2	FREDDIE MAC FHLMC_3810 AGENCY_CMO _3810	12/01/2025	PAYDOWN		404,860	404,860	346,698	0	0	33,808	0	33,808	0	404,860	0	0	0	5,424	02/15/2041
3137A7-K8-2	FREDDIE MAC FHLMC_3810 AGENCY_CMO _3810	09/17/2025	AGL-SRA-SA		3,093,665	3,372,423	2,888,435	0	0	2,854	0	2,854	0	3,093,665	0	0	0	40,469	02/15/2041
3137A7-W8-9	FREDDIE_MAC FHLMC_3828 AGENCY_CMO _3828	12/01/2025	PAYDOWN		1,163,352	1,163,352	1,098,439	0	0	19,690	0	19,690	0	1,163,352	0	0	0	15,462	02/15/2041
3137A7-W9-7	FREDDIE_MAC FHLMC_3828 AGENCY_CMO _3828	08/01/2025	PAYDOWN		256,529	256,529	245,474	0	0	3,755	0	3,755	0	256,529	0	0	0	1,454	03/15/2041
3137A7-W9-7	FREDDIE_MAC FHLMC_3828 AGENCY_CMO _3828	08/01/2025	SECURITY WITHDRAW		11,437,841	11,571,644	11,072,966	0	0	725	0	725	0	11,402,985	0	34,856	34,856	86,787	03/15/2041
3137A8-3M-8	FREDDIE MAC FHLMC_3820 AGENCY_CMO _3820	12/01/2025	PAYDOWN		374,677	374,677	340,248	0	0	14,903	0	14,903	0	374,677	0	0	0	2,973	03/15/2041
3137A8-3M-8	FREDDIE MAC FHLMC_3820 AGENCY_CMO _3820	08/01/2025	SECURITY WITHDRAW		6,048,907	6,278,571	5,719,385	0	0	884	0	884	0	6,037,586	0	11,321	11,321	41,857	03/15/2041
3137A8-BZ-0	FREDDIE MAC FHLMC_3820 AGENCY_CMO _3820	08/01/2025	PAYDOWN		203,258	203,258	188,220	0	0	3,647	0	3,647	0	203,258	0	0	0	988	03/15/2031
3137A8-BZ-0	FREDDIE MAC FHLMC_3820 AGENCY_CMO _3820	08/01/2025	SECURITY WITHDRAW		3,873,370	3,932,392	3,641,456	0	0	878	0	878	0	3,862,717	0	10,653	10,653	26,216	03/15/2031
3137A8-JR-0	FREDDIE MAC FHLMC_3822 AGENCY_CMO _3822	08/01/2025	PAYDOWN		312,716	312,716	285,158	0	0	10,487	0	10,487	0	312,716	0	0	0	1,817	03/15/2041
3137A8-JR-0	FREDDIE MAC FHLMC_3822 AGENCY_CMO _3822	08/01/2025	SECURITY WITHDRAW		13,371,704	13,836,457	12,617,119	0	0	1,769	0	1,769	0	13,374,221	0	(2,517)	(2,517)	92,243	03/15/2041
3137A8-KF-4	FREDDIE MAC FHLMC_3822 AGENCY_CMO _3822	12/01/2025	PAYDOWN		370,852	370,852	330,279	354,636	0	16,217	0	16,217	0	370,852	0	0	0	4,053	02/15/2041
3137A8-NP-9	FREDDIE MAC FHLMC_3830 AGENCY_CMO _3830	08/01/2025	PAYDOWN		71,893	71,893	71,174	0	0	380	0	380	0	71,893	0	0	0	421	03/15/2041
3137A8-NP-9	FREDDIE MAC FHLMC_3830 AGENCY_CMO _3830	08/01/2025	SECURITY WITHDRAW		3,104,247	3,137,815	3,106,437	0	0	45	0	45	0	3,121,284	0	(17,038)	(17,038)	23,534	03/15/2041
3137A9-DZ-6	FREDDIE MAC FHLMC_3840 AGENCY_CMO _3840	08/01/2025	PAYDOWN		333,751	333,751	319,528	0	0	5,132	0	5,132	0	333,751	0	0	0	1,803	03/15/2041
3137A9-DZ-6	FREDDIE MAC FHLMC_3840 AGENCY_CMO _3840	08/01/2025	SECURITY WITHDRAW		10,338,804	10,463,434	10,017,555	0	0	658	0	658	0	10,303,194	0	35,610	35,610	78,476	03/15/2041
3137AN-2M-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		679,067	679,067	614,438	652,371	0	26,697	0	26,697	0	679,067	0	0	0	7,860	03/15/2042
3137AS-DQ-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		342,410	342,410	342,226	0	0	(641)	0	(641)	0	342,410	0	0	0	4,606	07/15/2042
3137AT-RU-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		1,076,556	1,076,556	1,087,292	1,078,908	0	(2,352)	0	(2,352)	0	1,076,556	0	0	0	10,537	08/15/2042
3137AV-LB-1	FREDDIE MAC FHLMC_41-16 AGENCY_CMO _41-1	12/01/2025	PAYDOWN		0	0	27,263	9,084	0	(9,084)	0	(9,084)	0	0	0	0	0	3,499	10/15/2027
3137AW-PU-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		176,845	176,845	173,815	175,070	0	1,775	0	1,775	0	176,845	0	0	0	1,566	08/15/2042
3137B2-BD-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		483,893	483,893	485,048	483,583	0	310	0	310	0	483,893	0	0	0	4,837	05/15/2043
3137B2-TS-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AGENCY_CM	12/01/2025	PAYDOWN		0	0	21,058	5,952	0	(5,952)	0	(5,952)	0	0	0	0	0	2,873	06/15/2028
3137B3-3J-5	FREDDIE MAC FHLMC_42-13 AGENCY_CMO _42-1	12/01/2025	PAYDOWN		1,179,318	1,179,318	1,025,355	1,112,281	0	67,038	0	67,038	0	1,179,318	0	0	0	11,961	06/15/2043
3137B6-N4-9	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		305,487	305,487	304,976	101,695	0	402	0	402	0	305,487	0	0	0	2,323	12/15/2043
3137BC-DP-0	FREDDIE MAC FHLMC_4368 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		556,904	556,904	583,566	568,867	0	(11,963)	0	(11,963)	0	556,904	0	0	0	4,725	11/15/2041
3137BG-HY-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		395,246	395,246	399,312	395,538	0	(292)	0	(292)	0	395,246	0	0	0	3,167	05/15/2042
3137BH-KY-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		76,058	76,058	73,637	74,469	0	1,589	0	1,589	0	76,058	0	0	0	612	03/15/2045
3137BJ-VD-2	FREDDIE MAC FHLMC_4479 AGENCY_CMO _4479	07/22/2025	MORGAN STANLEY & CO LLC		14,719,170	15,477,317	16,461,714	0	0	(3,134)	0	(3,134)	0	15,794,394	0	(1,075,224)	(1,075,224)	87,060	03/15/2042
3137BJ-VD-2	FREDDIE MAC FHLMC_4479 AGENCY_CMO _4479	08/01/2025	VARIOUS		8,323,781	8,715,353	8,484,997	6,594,070	0	(1,642)	0	(1,642)	0	8,894,024	0	(570,242)	(570,242)	27,235	03/15/2042
3137BK-D6-4	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		40,561	40,561	43,114	41,849	0	(1,288)	0	(1,288)	0	40,561	0	0	0	465	06/15/2045
3137BK-UF-5	FREDDIE MAC FHLMC_4494 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		67,955	67,955	72,023	0	0	(1,887)	0	(1,887)	0	67,955	0	0	0	1,064	07/15/2045
3137BL-7E-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/01/2025	PAYDOWN		136,970	136,970	141,028	0	0	(1,561)	0	(1,561)	0	136,970	0	0	0	616	08/15/2045
3137BL-7E-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/01/2025	SECURITY WITHDRAW		6,933,609	7,441,667	7,662,155	0	0	(445)	0	(445)	0	7,526,010	0	(592,400)	(592,400)	43,410	08/15/2045
3137BM-M8-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		0	0	23,635	11,057	0	(11,057)	0	(11,057)	0	0	0	0	0	2,384	01/15/2031
3137BM-XE-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		382,610	382,610	390,895	0	0	(3,480)	0	(3,480)	0	382,610	0	0	0	4,496	11/15/2045
3137BP-HQ-5	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	07/22/2025	MORGAN STANLEY & CO LLC		5,779,887	6,689,201	6,711,076	0	0	(367)	0	(367)	0	6,756,109	0	(976,222)	(976,222)	35,118	06/15/2052
3137BS-EQ-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	07/22/2025	MORGAN STANLEY & CO LLC		5,831,885	7,399,696	7,182,417	0	0	209	0	209	0	7,275,441	0	(1,443,556)	(1,443,556)	38,848	01/15/2055
3137BS-VT-7	FREDDIE MAC FHLMC_4628J SENIOR AGENCY_CM	07/22/2025	MORGAN STANLEY & CO LLC		8,443,174	11,639,485	10,614,340	0	0	1,192	0	1,192	0	11,060,067	0	(2,616,894)	(2,616,894)	52,378	01/15/2055
3137BW-2B-9	FREDDIE MAC FHLMC_4671 SENIOR AGENCY_CMO	07/22/2025	MORGAN STANLEY & CO LLC		5,950,467	6,670,986	6,919,341	0	0	(669)	0	(669)	0	6,801,052	0	(850,585)	(850,585)	35,023	03/15/2047
3137BY-5W-6	FREDDIE MAC FHLMC_4680 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		45,500	45,500	47,263	48,043	0	(2,543)	0	(2,543)	0	45,500	0	0	0	500	05/15/2047
3137BY-CP-3	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		229,892	229,892	241,042	235,100	0	(5,208)	0	(5,208)	0	229,892	0	0	0	2,737	04/15/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137BY-JB-7	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		774,512	774,512	769,244	0	0	3,361	0	3,361	0	774,512	0	0	0	7,994	09/15/2046
3137F1-WV-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		395,464	395,464	414,478	0	0	(9,557)	0	(9,557)	0	395,464	0	0	0	4,571	06/15/2047
3137F3-5B-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/01/2025	PAYDOWN		309,194	309,194	331,128	0	0	(15,096)	0	(15,096)	0	309,194	0	0	0	1,774	02/15/2048
3137F3-5B-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/01/2025	SECURITY WITHDRAW		7,005,270	7,244,670	7,758,588	0	0	(772)	0	(772)	0	7,597,614	0	(592,345)	(592,345)	54,335	02/15/2048
3137F3-V6-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/01/2025	PAYDOWN		45,418	45,418	47,838	0	0	(1,680)	0	(1,680)	0	45,418	0	0	0	273	12/15/2047
3137F3-V6-8	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/01/2025	SECURITY WITHDRAW		2,635,734	2,731,999	2,877,563	0	0	(322)	0	(322)	0	2,832,754	0	(197,019)	(197,019)	20,490	12/15/2047
3137F3-YX-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	12/01/2025	PAYDOWN		176,595	176,595	185,867	0	0	(6,235)	0	(6,235)	0	176,595	0	0	0	2,048	02/15/2048
3137F3-YX-6	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	08/01/2025	SECURITY WITHDRAW		1,901,906	1,966,528	2,069,771	0	0	(159)	0	(159)	0	2,038,210	0	(136,304)	(136,304)	14,749	02/15/2048
3137GA-JM-0	FREDDIE MAC FHLMC_3748 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		512,364	512,364	442,755	484,819	0	27,546	0	27,546	0	512,364	0	0	0	6,096	10/15/2040
3137GA-QX-8	FREDDIE MAC FHLMC_3740 AGENCY_CMO _3740	12/01/2025	PAYDOWN		412,293	412,293	372,352	396,849	0	15,444	0	15,444	0	412,293	0	0	0	5,228	10/15/2040
31380B-B3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 434	12/01/2025	PAYDOWN		2	2	2	2	0	0	0	0	0	2	0	0	0	0	08/01/2028
31380H-S9-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 440	12/01/2025	PAYDOWN		193	193	192	192	0	1	0	1	0	193	0	0	0	3	12/01/2028
31380H-VZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 440	12/01/2025	PAYDOWN		91	91	91	91	0	0	0	0	0	91	0	0	0	2	10/01/2028
31380L-XL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 443	12/01/2025	PAYDOWN		56	56	56	56	0	0	0	0	0	56	0	0	0	1	09/01/2028
31380N-X6-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 445	12/01/2025	PAYDOWN		408	408	405	406	0	2	0	2	0	408	0	0	0	7	12/01/2028
31380T-4N-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 450	12/01/2025	PAYDOWN		5,565	5,565	465,644	4,712	0	854	0	854	0	5,565	0	0	0	71	12/01/2028
31380T-Z7-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 449	12/01/2025	PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	0	12/01/2028
31380U-E7-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 450	12/01/2025	PAYDOWN		359	359	342	354	0	5	0	5	0	359	0	0	0	7	12/01/2028
31380X-6A-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 453	12/01/2025	PAYDOWN		26	26	26	26	0	0	0	0	0	26	0	0	0	0	12/01/2028
31381A-EM-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 454	12/01/2025	PAYDOWN		16	16	15	15	0	0	0	0	0	16	0	0	0	0	12/01/2028
31381A-RJ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 455	12/01/2025	PAYDOWN		236	236	236	235	0	1	0	1	0	236	0	0	0	5	12/01/2028
31381A-TG-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 455	12/01/2025	PAYDOWN		92	92	92	92	0	0	0	0	0	92	0	0	0	2	12/01/2028
31381B-5G-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 456	12/01/2025	PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	12/01/2028
31381B-F9-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 455	12/01/2025	PAYDOWN		416	416	412	414	0	2	0	2	0	416	0	0	0	7	12/01/2028
31381C-JN-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 456	12/01/2025	PAYDOWN		140	140	141	140	0	0	0	0	0	140	0	0	0	3	01/01/2029
31381E-6H-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 459	12/01/2025	PAYDOWN		57	57	58	57	0	0	0	0	0	57	0	0	0	1	01/01/2029
31382D-UN-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 479	12/01/2025	PAYDOWN		12	12	11	12	0	0	0	0	0	12	0	0	0	0	02/01/2029
31382R-F6-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 489	12/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/01/2029
31382R-ZK-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 490	12/01/2025	PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/01/2029
31382S-HE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 490	12/01/2025	PAYDOWN		139	139	138	139	0	1	0	1	0	139	0	0	0	3	05/01/2029
31382T-HB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 491	12/01/2025	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	03/01/2029
31382U-R3-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 492	12/01/2025	PAYDOWN		84	84	83	83	0	0	0	0	0	84	0	0	0	2	01/01/2029
31382V-WA-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 493	12/01/2025	PAYDOWN		199	199	196	197	0	1	0	1	0	199	0	0	0	4	04/01/2029
31382V-WD-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 493	12/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	04/01/2029
31382Y-DS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 496	12/01/2025	PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	0	04/01/2029
31383A-H2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 497	12/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/01/2029
31383A-R9-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 497	12/01/2025	PAYDOWN		3,157	3,157	3,153	3,148	0	9	0	9	0	3,157	0	0	0	60	05/01/2029
31383E-R4-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 501	12/01/2025	PAYDOWN		249	249	255	250	0	(1)	0	(1)	0	249	0	0	0	5	08/01/2029
31383H-NA-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 503	12/01/2025	PAYDOWN		35	35	35	35	0	0	0	0	0	35	0	0	0	1	07/01/2029
31383H-NK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 503	12/01/2025	PAYDOWN		195	195	192	194	0	1	0	1	0	195	0	0	0	4	06/01/2029
31383K-NV-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 505	12/01/2025	PAYDOWN		14	14	14	14	0	0	0	0	0	14	0	0	0	0	07/01/2029
31383K-XM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 505	09/01/2025	PAYDOWN		1,583	1,583	1,597	1,583	0	0	0	0	0	1,583	0	0	0	25	07/01/2029
31383L-ZX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 506	12/01/2025	PAYDOWN		32	32	33	32	0	0	0	0	0	32	0	0	0	1	09/01/2029
31383S-CJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 511	12/01/2025	PAYDOWN		93	93	92	93	0	1	0	1	0	93	0	0	0	2	08/01/2029
31383S-QF-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 511	12/01/2025	PAYDOWN		176	176	181	178	0	(1)	0	(1)	0	176	0	0	0	4	11/01/2029
31383W-2J-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 515	12/01/2025	PAYDOWN		500	500	504	499	0	0	0	0	0	500	0	0	0	10	09/01/2029
31383W-UX-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 515	12/01/2025	PAYDOWN		396	396	399	396	0	0	0	0	0	396	0	0	0	8	10/01/2029
31383Y-NE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 517	12/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	10/01/2029
31384A-GR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 517	12/01/2025	PAYDOWN		47	47	46	47	0	0	0	0	0	47	0	0	0	1	01/01/2030
31384A-W2-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 518	12/01/2025	PAYDOWN		406	406	409	406	0	0	0	0	0	406	0	0	0	9	10/01/2029
31384E-BZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 521	12/01/2025	PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	12/01/2029
31384F-XG-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 522	12/01/2025	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	12/01/2029
31384K-L8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 526	07/01/2025	PAYDOWN		472	472	476	472	0	0	0	0	0	472	0	0	0	3	12/01/2029
31384L-DE-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 526	12/01/2025	PAYDOWN		2,245	2,245	2,245	2,239	0	6	0	6	0	2,245	0	0	0	49	01/01/2030
31384L-TS-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 527	12/01/2025	PAYDOWN		80	80	79	80	0	1	0	1	0	80	0	0	0	2	12/01/2029
31384V-PK-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		35	35	34	35	0	0	0	0	0	35	0	0	0	1	12/01/2028
31384V-RK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		840	840	842	839	0	2	0	2	0	840	0	0	0	20	03/01/2030
31384V-UN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		86	86	85	85	0	0	0	0	0	86	0	0	0	2	05/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384V-WD-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		23	23	24	23	0	0	0	0	0	23	0	0	0	0	05/01/2030
31384V-YV-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		188	188	187	187	0	0	0	0	0	188	0	0	0	3	07/01/2030
31384W-B9-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		195	195	198	197	0	(1)	0	(1)	0	195	0	0	0	5	01/01/2031
31384W-HG-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		88	88	87	88	0	1	0	1	0	88	0	0	0	2	04/01/2031
31384W-JZ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	02/01/2031
31384W-K5-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		79	79	78	78	0	0	0	0	0	79	0	0	0	2	05/01/2031
31384W-LN-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 535	12/01/2025	PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	05/01/2031
31385H-5B-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545	12/01/2025	PAYDOWN		2,015	2,015	1,991	2,000	0	16	0	16	0	2,015	0	0	0	34	02/01/2032
31385H-UQ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545	12/01/2025	PAYDOWN		414	414	422	417	0	(3)	0	(3)	0	414	0	0	0	8	09/01/2031
31385J-DJ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545	12/01/2025	PAYDOWN		286	286	291	288	0	(2)	0	(2)	0	286	0	0	0	6	05/01/2032
31385J-K8-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 545	12/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	08/01/2032
31385W-5H-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 555	12/01/2025	PAYDOWN		138	138	137	137	0	1	0	1	0	138	0	0	0	2	01/01/2033
31385X-AS-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 555	12/01/2025	PAYDOWN		507	507	504	504	0	2	0	2	0	507	0	0	0	9	05/01/2033
31386C-KK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559	12/01/2025	PAYDOWN		41	41	40	40	0	0	0	0	0	41	0	0	0	1	11/01/2030
31386C-S5-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 559	12/01/2025	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	12/01/2030
31386E-YS-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561	12/01/2025	PAYDOWN		628	628	622	624	0	4	0	4	0	628	0	0	0	13	12/01/2030
31386F-F6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 561	12/01/2025	PAYDOWN		862	862	866	862	0	0	0	0	0	862	0	0	0	18	12/01/2030
31386F-XN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 562	12/01/2025	PAYDOWN		181	181	182	181	0	0	0	0	0	181	0	0	0	4	01/01/2031
31386H-6X-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 564	12/01/2025	PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/01/2030
31386J-EH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 564	12/01/2025	PAYDOWN		6	6	6	6	0	0	0	0	0	6	0	0	0	0	01/01/2031
31386N-CC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 568	12/01/2025	PAYDOWN		7	7	7	7	0	0	0	0	0	7	0	0	0	0	06/01/2031
31386P-ZU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 569	12/01/2025	PAYDOWN		28	28	27	28	0	1	0	1	0	28	0	0	0	0	01/01/2032
31387B-EN-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 578	12/01/2025	PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	0	04/01/2031
31387B-GP-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 579	12/01/2025	PAYDOWN		90	90	90	90	0	0	0	0	0	90	0	0	0	2	05/01/2031
31387B-UV-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 579	12/01/2025	PAYDOWN		18	18	18	18	0	0	0	0	0	18	0	0	0	0	05/01/2031
31387B-UY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 579	12/01/2025	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	05/01/2031
31387B-WY-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 579	12/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	04/01/2031
31387C-QA-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 580	12/01/2025	PAYDOWN		26	26	26	26	0	0	0	0	0	26	0	0	0	0	07/01/2031
31387F-3B-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 583	12/01/2025	PAYDOWN		168	168	166	167	0	1	0	1	0	168	0	0	0	3	05/01/2031
31387F-3F-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 583	12/01/2025	PAYDOWN		21	21	21	21	0	0	0	0	0	21	0	0	0	0	05/01/2031
31387F-ZA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 583	12/01/2025	PAYDOWN		29	29	28	29	0	0	0	0	0	29	0	0	0	1	05/01/2031
31387H-JG-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 584	12/01/2025	PAYDOWN		10	10	10	10	0	0	0	0	0	10	0	0	0	0	08/01/2031
31387J-JH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 585	12/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	06/01/2031
31387P-RA-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 590	12/01/2025	PAYDOWN		43	43	43	43	0	0	0	0	0	43	0	0	0	1	06/01/2031
31387P-RH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 590	12/01/2025	PAYDOWN		2,283	2,283	2,317	2,289	0	(6)	0	(6)	0	2,283	0	0	0	47	06/01/2031
31387R-6X-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 592	12/01/2025	PAYDOWN		1,619	1,619	1,627	1,624	0	(5)	0	(5)	0	1,619	0	0	0	29	06/01/2031
31387R-VM-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 592	12/01/2025	PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	06/01/2031
31387W-2J-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596	12/01/2025	PAYDOWN		1,594	1,594	1,614	1,600	0	(5)	0	(5)	0	1,594	0	0	0	33	08/01/2031
31387W-MR-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596	12/01/2025	PAYDOWN		42	42	6,113	40	0	2	0	2	0	42	0	0	0	1	08/01/2031
31387W-NE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 596	12/01/2025	PAYDOWN		23	23	23	23	0	0	0	0	0	23	0	0	0	0	08/01/2031
31387X-ZJ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 597	12/01/2025	PAYDOWN		47	47	47	47	0	0	0	0	0	47	0	0	0	1	09/01/2031
31388A-3A-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 599	12/01/2025	PAYDOWN		51	51	51	51	0	0	0	0	0	51	0	0	0	1	08/01/2031
31388D-UL-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 601	12/01/2025	PAYDOWN		101	101	100	100	0	1	0	1	0	101	0	0	0	3	08/01/2031
31388K-DC-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 606	12/01/2025	PAYDOWN		70	70	71	71	0	0	0	0	0	70	0	0	0	1	10/01/2031
31388U-D6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 614	12/01/2025	PAYDOWN		31	31	31	31	0	0	0	0	0	31	0	0	0	1	12/01/2031
31388U-DA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 614	12/01/2025	PAYDOWN		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2031
31388W-JZ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 616	12/01/2025	PAYDOWN		50	50	50	50	0	0	0	0	0	50	0	0	0	1	12/01/2031
31388W-WW-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 617	12/01/2025	PAYDOWN		470	470	474	470	0	(1)	0	(1)	0	470	0	0	0	10	12/01/2031
31388Y-ZU-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 619	12/01/2025	PAYDOWN		25	25	25	25	0	0	0	0	0	25	0	0	0	0	03/01/2032
31389C-EZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 621	12/01/2025	PAYDOWN		72	72	73	72	0	0	0	0	0	72	0	0	0	1	02/01/2032
31389G-ZW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 625	12/01/2025	PAYDOWN		4,540	4,540	4,497	4,590	0	(51)	0	(51)	0	4,540	0	0	0	84	02/01/2032
31389L-ZM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 629	12/01/2025	PAYDOWN		65	65	65	65	0	0	0	0	0	65	0	0	0	1	04/01/2032
31389M-BH-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 629	12/01/2025	PAYDOWN		644	644	622	633	0	11	0	11	0	644	0	0	0	10	02/01/2032
31389N-KX-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 630	12/01/2025	PAYDOWN		206	206	205	205	0	1	0	1	0	206	0	0	0	4	03/01/2032
31389S-7A-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 634	12/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2031
31389W-NL-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 637	12/01/2025	PAYDOWN		473	473	471	472	0	2	0	2	0	473	0	0	0	8	04/01/2032
31389Y-UT-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 639	12/01/2025	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	03/01/2032
3138A1-SL-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH0	12/01/2025	PAYDOWN		6,328	6,328	6,379	6,383	0	(54)	0	(54)	0	6,328	0	0	0	62	12/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138A2-A2-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH0	12/01/2025	PAYDOWN		7,486	7,486	7,673	7,758	0	(273)	0	(273)	0	7,486	0	0	0	96	12/01/2040
3138A2-AX-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH0	12/01/2025	PAYDOWN		8,579	8,579	8,943	9,055	0	(477)	0	(477)	0	8,579	0	0	0	93	12/01/2040
3138A3-UZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH2	12/01/2025	PAYDOWN		95,290	95,290	99,518	99,318	0	(4,029)	0	(4,029)	0	95,290	0	0	0	1,376	01/01/2041
3138A4-XN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3	12/01/2025	PAYDOWN		97,698	97,698	99,637	99,459	0	(1,761)	0	(1,761)	0	97,698	0	0	0	982	01/01/2041
3138A5-BP-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH3	12/01/2025	PAYDOWN		8,851	8,851	9,165	9,213	0	(362)	0	(362)	0	8,851	0	0	0	110	02/01/2041
3138A5-TT-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH4	12/01/2025	PAYDOWN		1,507	1,507	1,540	1,545	0	(38)	0	(38)	0	1,507	0	0	0	16	01/01/2041
3138A6-KV-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH4	12/01/2025	PAYDOWN		76,169	76,169	75,598	77,733	0	(1,564)	0	(1,564)	0	76,169	0	0	0	694	02/01/2026
3138A6-T5-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH5	12/01/2025	PAYDOWN		23,724	23,724	24,143	24,226	0	(503)	0	(503)	0	23,724	0	0	0	317	03/01/2041
3138A7-FX-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH5	12/01/2025	PAYDOWN		114,508	114,508	116,924	116,937	0	(2,429)	0	(2,429)	0	114,508	0	0	0	1,332	02/01/2041
3138A7-G6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH5	12/01/2025	PAYDOWN		1,323	1,323	1,369	1,320	0	2	0	2	0	1,323	0	0	0	15	02/01/2026
3138A7-QK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH5	12/01/2025	PAYDOWN		1,416	1,416	1,427	1,425	0	(8)	0	(8)	0	1,416	0	0	0	11	02/01/2041
3138A8-J4-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH6	12/01/2025	PAYDOWN		57,665	57,665	56,529	56,576	0	1,089	0	1,089	0	57,665	0	0	0	533	03/01/2041
3138A8-SR-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH6	12/01/2025	PAYDOWN		2,478	2,478	2,560	2,480	0	(3)	0	(3)	0	2,478	0	0	0	28	03/01/2026
3138A8-XC-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH6	07/01/2025	PAYDOWN		542	542	537	542	0	0	0	0	0	542	0	0	0	2	02/01/2026
3138AA-Y3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH8	12/01/2025	PAYDOWN		33,434	33,434	34,092	34,128	0	(694)	0	(694)	0	33,434	0	0	0	448	03/01/2041
3138AA-YS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH8	12/01/2025	PAYDOWN		5,188	5,188	5,389	5,387	0	(199)	0	(199)	0	5,188	0	0	0	55	03/01/2041
3138AB-CW-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AH9	12/01/2025	PAYDOWN		9,854	9,854	10,114	10,092	0	(238)	0	(238)	0	9,854	0	0	0	124	04/01/2041
3138AD-2U-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI0	12/01/2025	PAYDOWN		3,008	3,008	3,133	3,135	0	(127)	0	(127)	0	3,008	0	0	0	49	04/01/2041
3138AD-5T-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI0	12/01/2025	PAYDOWN		26,363	26,363	27,760	27,698	0	(1,335)	0	(1,335)	0	26,363	0	0	0	307	12/01/2041
3138AE-GJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI1	12/01/2025	PAYDOWN		6,303	6,303	6,636	6,611	0	(308)	0	(308)	0	6,303	0	0	0	76	07/01/2041
3138AE-GK-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI1	12/01/2025	PAYDOWN		1,386	1,386	1,467	1,500	0	(114)	0	(114)	0	1,386	0	0	0	18	07/01/2041
3138AF-XA-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI2	12/01/2025	PAYDOWN		8,416	8,416	8,736	8,784	0	(368)	0	(368)	0	8,416	0	0	0	102	05/01/2041
3138AJ-WD-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI5	12/01/2025	PAYDOWN		5,844	5,844	6,142	6,185	0	(342)	0	(342)	0	5,844	0	0	0	74	07/01/2041
3138AK-GL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AI5	12/01/2025	PAYDOWN		7,663	7,663	8,029	8,024	0	(362)	0	(362)	0	7,663	0	0	0	90	07/01/2041
3138AS-YQ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ1	12/01/2025	PAYDOWN		32,104	32,104	33,629	33,724	0	(1,620)	0	(1,620)	0	32,104	0	0	0	395	10/01/2041
3138AU-VE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ3	12/01/2025	PAYDOWN		13,745	13,745	14,320	14,426	0	(682)	0	(682)	0	13,745	0	0	0	167	11/01/2041
3138AV-F3-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ3	12/01/2025	PAYDOWN		13,400	13,400	13,956	13,981	0	(581)	0	(581)	0	13,400	0	0	0	181	11/01/2041
3138AW-2B-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ5	12/01/2025	PAYDOWN		44,227	44,227	47,274	47,894	0	(3,668)	0	(3,668)	0	44,227	0	0	0	372	11/01/2041
3138E0-FE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ7	12/01/2025	PAYDOWN		21,150	21,150	22,042	21,916	0	(766)	0	(766)	0	21,150	0	0	0	247	11/01/2041
3138E2-QR-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AJ9	12/01/2025	PAYDOWN		25,201	25,201	26,528	26,383	0	(1,182)	0	(1,182)	0	25,201	0	0	0	290	01/01/2042
3138E4-2Q-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AK0	12/01/2025	PAYDOWN		2,200	2,200	2,288	2,283	0	(83)	0	(83)	0	2,200	0	0	0	22	01/01/2042
3138EC-KR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AK7	12/01/2025	PAYDOWN		31,974	31,974	32,608	32,598	0	(624)	0	(624)	0	31,974	0	0	0	346	04/01/2042
3138ED-GW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AK8	12/01/2025	PAYDOWN		20,297	20,297	20,874	20,795	0	(499)	0	(499)	0	20,297	0	0	0	179	12/01/2042
3138EG-CB-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0	12/01/2025	PAYDOWN		50,789	50,789	51,248	51,270	0	(480)	0	(480)	0	50,789	0	0	0	614	04/01/2041
3138EG-EY-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0	12/01/2025	PAYDOWN		234,554	234,554	235,984	235,750	0	(1,195)	0	(1,195)	0	234,554	0	0	0	2,465	02/01/2041
3138EG-HR-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0	12/01/2025	PAYDOWN		29,915	29,915	29,639	29,631	0	284	0	284	0	29,915	0	0	0	353	04/01/2041
3138EG-HT-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0	12/01/2025	PAYDOWN		11,128	11,128	11,462	11,417	0	(290)	0	(290)	0	11,128	0	0	0	138	04/01/2041
3138EG-HX-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0	12/01/2025	PAYDOWN		84,219	84,219	85,027	84,967	0	(748)	0	(748)	0	84,219	0	0	0	1,152	04/01/2041
3138EG-NK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL0	12/01/2025	PAYDOWN		6,011	6,011	6,269	6,255	0	(244)	0	(244)	0	6,011	0	0	0	70	06/01/2041
3138EK-B6-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL2	12/01/2025	PAYDOWN		50,501	50,501	54,107	54,115	0	(3,615)	0	(3,615)	0	50,501	0	0	0	708	08/01/2042
3138EK-SE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL3	12/01/2025	PAYDOWN		266,877	266,877	272,882	270,508	0	(3,631)	0	(3,631)	0	266,877	0	0	0	3,255	02/01/2043
3138EL-C6-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL3	12/01/2025	PAYDOWN		249,318	249,318	264,219	265,162	0	(15,844)	0	(15,844)	0	249,318	0	0	0	3,071	05/01/2043
3138EL-N8-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL4	12/01/2025	PAYDOWN		61,472	61,472	64,930	64,789	0	(3,317)	0	(3,317)	0	61,472	0	0	0	575	07/01/2043
3138EN-2H-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL6	12/01/2025	PAYDOWN		70,541	70,541	74,090	74,135	0	(3,594)	0	(3,594)	0	70,541	0	0	0	716	01/01/2044
3138EN-MF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL5	12/01/2025	PAYDOWN		21,542	21,542	22,060	22,205	0	(664)	0	(664)	0	21,542	0	0	0	213	09/01/2044
3138EN-Z9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL6	12/01/2025	PAYDOWN		162,406	162,406	164,938	165,496	0	(3,090)	0	(3,090)	0	162,406	0	0	0	1,637	01/01/2044
3138EP-2C-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL7	12/01/2025	PAYDOWN		333,122	333,122	340,557	338,015	0	(4,893)	0	(4,893)	0	333,122	0	0	0	2,686	07/01/2043
3138EP-KQ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL6	12/01/2025	PAYDOWN		15,482	15,482	16,633	16,746	0	(1,264)	0	(1,264)	0	15,482	0	0	0	179	02/01/2045
3138ER-7C-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	12/01/2025	PAYDOWN		52,232	52,232	53,220	53,499	0	(1,267)	0	(1,267)	0	52,232	0	0	0	486	01/01/2044
3138ER-D6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	12/01/2025	PAYDOWN		233,479	233,479	241,348	241,204	0	(7,725)	0	(7,725)	0	233,479	0	0	0	2,095	01/01/2044
3138ER-E3-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	12/01/2025	PAYDOWN		68,937	68,937	71,458	71,747	0	(2,809)	0	(2,809)	0	68,937	0	0	0	726	09/01/2046
3138ER-J5-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	12/01/2025	PAYDOWN		81,958	81,958	85,288	85,389	0	(3,430)	0	(3,430)	0	81,958	0	0	0	874	04/01/2044
3138ER-LA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	12/01/2025	PAYDOWN		41,961	41,961	43,055	43,142	0	(1,182)	0	(1,182)	0	41,961	0	0	0	385	08/01/2046
3138ER-ZA-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	12/01/2025	PAYDOWN		153,572	153,572	163,132	163,162	0	(9,591)	0	(9,591)	0	153,572	0	0	0	1,806	08/01/2043
3138ES-A4-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL9	12/01/2025	PAYDOWN		402,600	402,600	403,984	403,997	0	(1,397)	0	(1,397)	0	402,600	0	0	0	3,641	02/01/2047
3138ET-DM-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL8	12/01/2025	PAYDOWN		175,284	175,284	179,352	180,118	0	(4,834)	0	(4,834)	0	175,284	0	0	0	1,624	03/01/2046
3138ET-XV-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AL8	12/01/2025	PAYDOWN		339,895	339,895	344,196	345,366	0	(5,471)	0	(5,471)	0	339,895	0	0	0	2,732	06/01/2046
3138LS-L7-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# A02	12/01/2025	PAYDOWN		117,538	117,538	123,121	122,863	0	(5,325)	0	(5,325)	0	117,538	0	0	0	1,022	05/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138LT-JF-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO2	12/01/2025	PAYDOWN		1,322	1,322	1,417	1,395	0	(72)	0	(72)	0	1,322	0	0	0	14	05/01/2042
3138LT-JQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO2	11/04/2025	BOFA SECURITIES INC		108,633	117,640	122,345	123,473	0	(24)	0	(24)	0	123,449	0	(14,816)	(14,816)	1,510	05/01/2042
3138LT-JQ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO2	11/01/2025	PAYDOWN		4,972	4,972	5,171	5,218	0	(247)	0	(247)	0	4,972	0	0	0	36	05/01/2042
3138LT-N4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO3	12/01/2025	PAYDOWN		29,160	29,160	29,415	29,427	0	(267)	0	(267)	0	29,160	0	0	0	286	06/01/2042
3138LU-S9-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AO4	12/01/2025	PAYDOWN		9,353	9,353	9,778	9,929	0	(577)	0	(577)	0	9,353	0	0	0	131	06/01/2042
3138M5-EA-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP1	12/01/2025	PAYDOWN		31,529	31,529	33,687	33,696	0	(2,167)	0	(2,167)	0	31,529	0	0	0	340	08/01/2042
3138M5-VE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP2	12/01/2025	PAYDOWN		74,060	74,060	79,186	78,558	0	(4,498)	0	(4,498)	0	74,060	0	0	0	885	08/01/2042
3138M7-RS-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP4	12/01/2025	PAYDOWN		135,954	135,954	145,365	145,234	0	(9,280)	0	(9,280)	0	135,954	0	0	0	1,649	09/01/2042
3138M8-J4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP4	12/01/2025	PAYDOWN		45,093	45,093	46,516	46,386	0	(1,293)	0	(1,293)	0	45,093	0	0	0	380	09/01/2042
3138M9-5C-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP6	11/04/2025	GOLDMAN SACHS & CO LLC		189,982	199,849	209,030	210,606	0	(44)	0	(44)	0	210,562	0	(20,581)	(20,581)	2,992	10/01/2042
3138M9-5C-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP6	11/01/2025	PAYDOWN		16,590	16,590	17,352	17,483	0	(893)	0	(893)	0	16,590	0	0	0	92	10/01/2042
3138MC-3N-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP8	12/01/2025	PAYDOWN		16,328	16,328	17,037	17,031	0	(704)	0	(704)	0	16,328	0	0	0	167	10/01/2042
3138MC-XL-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AP8	12/01/2025	PAYDOWN		34,605	34,605	35,436	35,538	0	(933)	0	(933)	0	34,605	0	0	0	306	11/01/2042
3138MG-M9-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AQ1	12/01/2025	PAYDOWN		72,579	72,579	74,717	74,665	0	(2,086)	0	(2,086)	0	72,579	0	0	0	553	02/01/2043
3138MQ-LP-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AQ8	12/01/2025	PAYDOWN		31,884	31,884	33,737	33,561	0	(1,677)	0	(1,677)	0	31,884	0	0	0	326	12/01/2042
3138MR-KQ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AQ9	11/04/2025	VARIOUS		1,774,019	1,877,334	1,992,357	1,985,593	0	(310)	0	(310)	0	1,985,283	0	(211,264)	(211,264)	23,816	01/01/2043
3138MR-KQ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AQ9	11/01/2025	PAYDOWN		65,055	65,055	69,096	68,812	0	(3,757)	0	(3,757)	0	65,055	0	0	0	489	01/01/2043
3138WO-WP-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR3	12/01/2025	PAYDOWN		25,560	25,560	27,034	26,984	0	(1,423)	0	(1,423)	0	25,560	0	0	0	280	02/01/2043
3138W2-W8-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR5	12/01/2025	PAYDOWN		59,608	59,608	61,554	61,663	0	(2,055)	0	(2,055)	0	59,608	0	0	0	849	06/01/2043
3138W2-WH-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR5	12/01/2025	PAYDOWN		30,608	30,608	31,928	31,774	0	(1,166)	0	(1,166)	0	30,608	0	0	0	272	03/01/2043
3138W5-HM-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR7	12/01/2025	PAYDOWN		24,055	24,055	25,108	25,314	0	(1,259)	0	(1,259)	0	24,055	0	0	0	264	07/01/2043
3138W8-BJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR9	11/04/2025	GOLDMAN SACHS & CO LLC		78,938	83,038	87,812	91,321	0	(39)	0	(39)	0	91,282	0	(12,344)	(12,344)	1,243	04/01/2043
3138W8-BJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AR9	11/01/2025	PAYDOWN		7,066	7,066	7,472	7,771	0	(705)	0	(705)	0	7,066	0	0	0	49	04/01/2043
3138W9-CV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0	12/01/2025	PAYDOWN		186,795	186,795	197,959	199,332	0	(12,538)	0	(12,538)	0	186,795	0	0	0	2,009	08/01/2043
3138W9-GK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0	12/01/2025	PAYDOWN		329,277	329,277	334,885	334,473	0	(5,196)	0	(5,196)	0	329,277	0	0	0	2,573	08/01/2043
3138W9-GU-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0	12/01/2025	PAYDOWN		472,166	472,166	476,411	475,080	0	(2,914)	0	(2,914)	0	472,166	0	0	0	4,481	08/01/2043
3138W9-HB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0	12/01/2025	PAYDOWN		38,310	38,310	41,153	42,585	0	(4,275)	0	(4,275)	0	38,310	0	0	0	417	08/01/2043
3138W9-LM-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS0	12/01/2025	PAYDOWN		26,708	26,708	26,411	26,365	0	343	0	343	0	26,708	0	0	0	221	08/01/2043
3138WA-V8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS1	12/01/2025	PAYDOWN		6,443	6,443	6,449	6,454	0	(12)	0	(12)	0	6,443	0	0	0	57	01/01/2044
3138WC-NW-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS3	12/01/2025	PAYDOWN		13,393	13,393	14,297	14,705	0	(1,312)	0	(1,312)	0	13,393	0	0	0	152	08/01/2044
3138WD-BL-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS3	12/01/2025	PAYDOWN		272,725	272,725	290,323	292,334	0	(19,609)	0	(19,609)	0	272,725	0	0	0	3,046	10/01/2044
3138WD-QV-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4	12/01/2025	PAYDOWN		64,462	64,462	68,914	69,162	0	(4,700)	0	(4,700)	0	64,462	0	0	0	775	12/01/2044
3138WE-5M-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	12/01/2025	PAYDOWN		27,051	27,051	28,564	29,165	0	(2,113)	0	(2,113)	0	27,051	0	0	0	311	07/01/2045
3138WE-6X-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	12/01/2025	PAYDOWN		209,025	209,025	223,248	224,384	0	(15,359)	0	(15,359)	0	209,025	0	0	0	2,757	07/01/2045
3138WE-KE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4	12/01/2025	PAYDOWN		40,062	40,062	42,272	42,782	0	(2,720)	0	(2,720)	0	40,062	0	0	0	411	04/01/2045
3138WE-KK-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4	12/01/2025	PAYDOWN		31,662	31,662	33,354	33,951	0	(2,289)	0	(2,289)	0	31,662	0	0	0	336	04/01/2045
3138WE-KL-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4	12/01/2025	PAYDOWN		23,510	23,510	24,288	24,350	0	(841)	0	(841)	0	23,510	0	0	0	294	04/01/2045
3138WE-NC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS4	12/01/2025	PAYDOWN		261,755	261,755	275,667	278,195	0	(16,440)	0	(16,440)	0	261,755	0	0	0	2,091	05/01/2045
3138WE-W3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	12/01/2025	PAYDOWN		45,740	45,740	47,520	47,607	0	(1,867)	0	(1,867)	0	45,740	0	0	0	392	06/01/2045
3138WF-BX-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	12/01/2025	PAYDOWN		95,104	95,104	100,052	101,983	0	(6,879)	0	(6,879)	0	95,104	0	0	0	848	07/01/2045
3138WF-GL-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	12/01/2025	PAYDOWN		75,131	75,131	77,702	81,231	0	(6,100)	0	(6,100)	0	75,131	0	0	0	1,014	08/01/2045
3138WF-M4-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS5	12/01/2025	PAYDOWN		23,436	23,436	23,392	23,403	0	34	0	34	0	23,436	0	0	0	231	09/01/2045
3138WG-5X-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	12/01/2025	PAYDOWN		105,205	105,205	111,205	111,848	0	(6,643)	0	(6,643)	0	105,205	0	0	0	1,019	05/01/2046
3138WG-6M-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	12/01/2025	PAYDOWN		40,870	40,870	43,386	43,046	0	(2,176)	0	(2,176)	0	40,870	0	0	0	420	05/01/2046
3138WG-BS-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6	12/01/2025	PAYDOWN		137,445	137,445	138,690	139,204	0	(1,759)	0	(1,759)	0	137,445	0	0	0	1,460	12/01/2045
3138WG-BT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6	12/01/2025	PAYDOWN		147,188	147,188	149,183	150,468	0	(3,280)	0	(3,280)	0	147,188	0	0	0	1,786	12/01/2045
3138WG-HS-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS6	12/01/2025	PAYDOWN		108,868	108,868	114,753	115,897	0	(7,029)	0	(7,029)	0	108,868	0	0	0	1,022	02/01/2046
3138WH-DP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	11/04/2025	WELLS FARGO SECURITIES LLC		3,294,052	3,486,345	3,835,614	0	0	(181)	0	(181)	0	3,882,586	0	(588,535)	(588,535)	52,198	06/01/2046
3138WH-DP-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	12/01/2025	PAYDOWN		246,225	246,225	270,892	0	0	(27,997)	0	(27,997)	0	246,225	0	0	0	2,026	06/01/2046
3138WH-LM-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	12/01/2025	PAYDOWN		361,310	361,310	378,190	0	0	(16,130)	0	(16,130)	0	361,310	0	0	0	3,035	07/01/2046
3138WH-MF-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	12/01/2025	PAYDOWN		96,969	96,969	99,469	99,796	0	(2,827)	0	(2,827)	0	96,969	0	0	0	1,214	07/01/2046
3138WH-NG-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	12/01/2025	PAYDOWN		634,186	634,186	671,034	117,910	0	(47,767)	0	(47,767)	0	634,186	0	0	0	5,931	07/01/2046
3138WH-ZZ-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS7	12/01/2025	PAYDOWN		86,527	86,527	89,718	91,755	0	(5,228)	0	(5,228)	0	86,527	0	0	0	1,188	09/01/2046
3138WJ-5H-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8	12/01/2025	PAYDOWN		205,548	205,548	212,999	0	0	(8,679)	0	(8,679)	0	205,548	0	0	0	2,107	03/01/2047
3138WJ-5Y-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8	12/01/2025	PAYDOWN		148,470	148,470	149,259	149,986	0	(1,516)	0	(1,516)	0	148,470	0	0	0	1,818	03/01/2047
3138WJ-BF-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8	12/01/2025	PAYDOWN		114,386	114,386	115,315	115,874	0	(1,488)	0	(1,488)	0	114,386	0	0	0	1,319	10/01/2046
3138WJ-FK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8	12/01/2025	PAYDOWN		299,585	299,585	304,032	308,047	0	(8,461)	0	(8,461)	0	299,585	0	0	0	2,412	11/01/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WJ-TT-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8	12/01/2025	PAYDOWN		65,242	65,242	65,942	66,612	0	(1,370)	0	(1,370)	0	65,242	0	0	0	880	01/01/2047
3138WJ-UZ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS8	12/01/2025	PAYDOWN		418,045	418,045	440,875	455,443	0	(37,398)	0	(37,398)	0	418,045	0	0	0	6,104	01/01/2047
3138WK-QG-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9	12/01/2025	PAYDOWN		64,530	64,530	65,629	68,992	0	(4,462)	0	(4,462)	0	64,530	0	0	0	612	04/01/2047
3138WK-UK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9	12/01/2025	PAYDOWN		73,079	73,079	73,604	73,922	0	(843)	0	(843)	0	73,079	0	0	0	873	05/01/2047
3138WL-C2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AS9	12/01/2025	PAYDOWN		90,599	90,599	92,910	97,032	0	(6,432)	0	(6,432)	0	90,599	0	0	0	1,223	07/01/2047
3138WV-N6-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AT7	12/01/2025	PAYDOWN		81,176	81,176	86,897	86,352	0	(5,176)	0	(5,176)	0	81,176	0	0	0	851	06/01/2043
3138X3-FD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3	12/01/2025	PAYDOWN		26,553	26,553	27,997	28,036	0	(1,483)	0	(1,483)	0	26,553	0	0	0	178	08/01/2043
3138X3-HF-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU3	12/01/2025	PAYDOWN		21,460	21,460	22,221	22,272	0	(812)	0	(812)	0	21,460	0	0	0	295	11/01/2041
3138X3-XH-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU4	12/01/2025	PAYDOWN		87,557	87,557	86,244	86,114	0	1,443	0	1,443	0	87,557	0	0	0	767	09/01/2043
3138X3-XL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU4	12/01/2025	PAYDOWN		39,894	39,894	41,085	41,068	0	(1,174)	0	(1,174)	0	39,894	0	0	0	415	09/01/2043
3138X3-XM-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AU4	12/01/2025	PAYDOWN		368,463	368,463	371,633	370,858	0	(2,395)	0	(2,395)	0	368,463	0	0	0	3,804	09/01/2043
3138Y3-XV-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AX2	11/04/2025	BARCLAYS CAPITAL INC		45,794	47,136	50,473	51,901	0	(16)	0	(16)	0	51,886	0	(6,092)	(6,092)	807	10/01/2044
3138Y3-XV-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AX2	11/01/2025	PAYDOWN		807	807	864	888	0	(82)	0	(82)	0	807	0	0	0	8	10/01/2044
3138Y7-D3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AX5	12/01/2025	PAYDOWN		29,594	29,594	31,415	31,739	0	(2,146)	0	(2,146)	0	29,594	0	0	0	303	05/01/2046
3138YR-4T-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ0	12/01/2025	PAYDOWN		50,883	50,883	51,006	51,086	0	(203)	0	(203)	0	50,883	0	0	0	597	07/01/2045
3138YT-HL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ2	12/01/2025	PAYDOWN		38,037	38,037	39,357	39,331	0	(1,293)	0	(1,293)	0	38,037	0	0	0	447	08/01/2045
3138YT-SV-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AZ2	12/01/2025	PAYDOWN		54,435	54,435	57,097	57,438	0	(3,003)	0	(3,003)	0	54,435	0	0	0	566	07/01/2045
31390A-B4-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 640	12/01/2025	PAYDOWN		20	20	20	20	0	0	0	0	0	20	0	0	0	0	03/01/2032
31390K-6D-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 648	12/01/2025	PAYDOWN		15	15	15	15	0	0	0	0	0	15	0	0	0	0	12/01/2032
31390K-RH-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 648	12/01/2025	PAYDOWN		87	87	87	87	0	0	0	0	0	87	0	0	0	2	05/01/2032
31390N-GC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 650	12/01/2025	PAYDOWN		156	156	156	156	0	1	0	1	0	156	0	0	0	3	07/01/2032
31390N-NA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 651	12/01/2025	PAYDOWN		3,279	3,279	3,308	3,284	0	(5)	0	(5)	0	3,279	0	0	0	62	08/01/2032
31390P-GJ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 651	12/01/2025	PAYDOWN		502	502	499	499	0	2	0	2	0	502	0	0	0	12	08/01/2032
31390U-YK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 656	12/01/2025	PAYDOWN		102	102	103	102	0	0	0	0	0	102	0	0	0	2	09/01/2032
31391A-KC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 660	12/01/2025	PAYDOWN		44	44	44	44	0	0	0	0	0	44	0	0	0	1	07/01/2032
31391A-UB-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 661	12/01/2025	PAYDOWN		1,668	1,668	1,663	1,661	0	7	0	7	0	1,668	0	0	0	38	09/01/2032
31391B-NB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 661	12/01/2025	PAYDOWN		2,233	2,233	2,212	2,218	0	15	0	15	0	2,233	0	0	0	39	09/01/2032
31391H-AZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 667	12/01/2025	PAYDOWN		1,646	1,646	1,641	1,639	0	6	0	6	0	1,646	0	0	0	52	10/01/2032
31391L-X7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 670	12/01/2025	PAYDOWN		126	126	129	128	0	(2)	0	(2)	0	126	0	0	0	2	06/01/2032
31391T-AP-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 676	12/01/2025	PAYDOWN		75	75	75	75	0	0	0	0	0	75	0	0	0	1	11/01/2032
31391V-R7-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 678	12/01/2025	PAYDOWN		30	30	30	30	0	0	0	0	0	30	0	0	0	1	03/01/2033
313921-Y8-5	FANNIE MAE FNMA_01-60 AGENCY_CMO _01-60	12/01/2025	PAYDOWN		9,747	9,747	9,547	9,675	0	72	0	72	0	9,747	0	0	0	165	11/25/2031
31392A-EC-8	FANNIE MAE FNMA_01-64 AGENCY_CMO _01-64	12/01/2025	PAYDOWN		10,923	10,923	10,696	10,771	0	152	0	152	0	10,923	0	0	0	212	11/25/2031
31392A-YW-2	FANNIE MAE FNMA_01-68 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		8,439	8,439	8,323	8,380	0	58	0	58	0	8,439	0	0	0	147	12/25/2031
31392C-MJ-0	FANNIE MAE FNMA_02-W1 AGENCY_CMO _02-W1	12/01/2025	PAYDOWN		16,168	16,168	15,585	16,568	0	(400)	0	(400)	0	16,168	0	0	0	221	02/25/2042
31392E-CH-1	FANNIE MAE FNMA_02-55 AGENCY_CMO _02-55	12/01/2025	PAYDOWN		109,224	109,224	105,745	106,763	0	2,461	0	2,461	0	109,224	0	0	0	1,858	09/25/2032
31392F-4F-1	FANNIE MAE FNMA_02-77 AGENCY_CMO _02-77	12/01/2025	PAYDOWN		7,382	7,382	8,314	7,864	0	(482)	0	(482)	0	7,382	0	0	0	113	12/25/2032
31392R-YX-3	FREDDIE MAC FHLMC_2489 AGENCY_CMO _2489	12/01/2025	PAYDOWN		463	463	462	462	0	2	0	2	0	463	0	0	0	7	08/15/2032
31393A-HP-5	FANNIE MAE FNMA_03-26 AGENCY_CMO _03-26	12/01/2025	PAYDOWN		18,820	18,820	18,809	18,764	0	57	0	57	0	18,820	0	0	0	325	04/25/2033
31393C-7C-1	FANNIEMAE WHOLE LOAN FNW_03-W1 SENIOR AG	12/01/2025	PAYDOWN		17,340	17,340	16,722	17,238	0	102	0	102	0	17,340	0	0	0	206	10/25/2033
31393E-H3-6	FANNIE MAE FNMA_03-86 AGENCY_CMO _03-86	12/01/2025	PAYDOWN		332,666	332,666	305,888	0	0	17,136	0	17,136	0	332,666	0	0	0	4,230	09/25/2033
31393U-5R-0	FANNIE MAE FNMA_04-13 AGENCY_CMO _04-13	12/01/2025	PAYDOWN		183,226	183,226	174,701	0	0	5,710	0	5,710	0	183,226	0	0	0	2,589	03/25/2034
31393U-SD-6	FANNIE MAE FNMA_03-124 AGENCY_CMO _03-12	12/01/2025	PAYDOWN		220,396	220,396	205,264	0	0	6,088	0	6,088	0	220,396	0	0	0	3,886	01/25/2034
31393V-PY-1	FREDDIE MAC FHLMC_2628 AGENCY_CMO _2628	12/01/2025	PAYDOWN		35,147	35,147	38,399	37,117	0	(1,970)	0	(1,970)	0	35,147	0	0	0	485	06/15/2033
31394B-R7-1	FANNIE MAE FNMA_04-97 AGENCY_CMO _04-97	12/01/2025	PAYDOWN		26,454	26,454	29,217	28,031	0	(1,578)	0	(1,578)	0	26,454	0	0	0	351	01/25/2035
31394B-ZJ-6	FANNIE MAE FNMA_04-91 AGENCY_CMO _04-91	12/01/2025	PAYDOWN		57,567	57,567	55,059	55,902	0	1,665	0	1,665	0	57,567	0	0	0	813	12/25/2034
31394C-AR-3	FANNIE MAE FNMA_05-4 AGENCY_CMO _05-4	12/01/2025	PAYDOWN		100,923	100,923	97,560	0	0	2,588	0	2,588	0	100,923	0	0	0	1,482	02/25/2035
31394C-F5-6	FANNIE MAE FNMA_05-26 AGENCY_CMO _05-26	12/01/2025	PAYDOWN		224,942	224,942	216,240	219,484	0	5,458	0	5,458	0	224,942	0	0	0	3,419	04/25/2035
31394C-FB-3	FANNIE MAE FNMA_05-1 AGENCY_CMO _05-1	12/01/2025	PAYDOWN		126,874	126,874	122,287	0	0	2,977	0	2,977	0	126,874	0	0	0	1,842	02/25/2035
31394C-N5-7	FANNIE MAE FNMA_05-33 AGENCY_CMO _05-33	12/01/2025	PAYDOWN		202,265	202,265	174,536	0	0	13,791	0	13,791	0	202,265	0	0	0	2,921	04/25/2035
31394C-X3-1	FANNIE MAE FNMA_05-28 AGENCY_CMO _05-28	12/01/2025	PAYDOWN		137,928	137,928	132,491	134,558	0	3,370	0	3,370	0	137,928	0	0	0	1,931	04/25/2035
31394C-XY-3	FANNIE MAE FNMA_05-14 AGENCY_CMO _05-14	12/01/2025	PAYDOWN		101,743	101,743	98,349	99,225	0	2,517	0	2,517	0	101,743	0	0	0	1,514	03/25/2035
31394D-CB-4	FANNIE MAE FNMA_05-22 AGENCY_CMO _05-22	12/01/2025	PAYDOWN		217,997	217,997	209,086	212,913	0	5,084	0	5,084	0	217,997	0	0	0	3,177	04/25/2035
31394D-CG-3	FANNIE MAE FNMA_05-22 AGENCY_CMO _05-22	12/01/2025	PAYDOWN		192,991	192,991	184,673	187,891	0	5,100	0	5,100	0	192,991	0	0	0	2,809	04/25/2035
31394P-F2-4	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		97,982	97,982	94,463	95,362	0	2,620	0	2,620	0	97,982	0	0	0	1,428	01/15/2034
31394P-P7-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		33,471	33,471	36,305	35,256	0	(1,785)	0	(1,785)	0	33,471	0	0	0	405	02/15/2034
31394P-P8-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		361,278	361,278	345,483	0	0	8,373	0	8,373	0	361,278	0	0	0	5,271	02/15/2034
31394R-CZ-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		214,133	214,133	204,234	0	0	6,370	0	6,370	0	214,133	0	0	0	3,171	02/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394R-HM-4	FREDDIE MAC FHLMC_2750 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		19,464	19,464	21,197	20,371	0	(906)	0	(906)	0	19,464	0	0	0	267	02/15/2034
31394V-3B-4	FANNIE MAE FNMA_06-17 AGENCY_CMO _06-17	12/01/2025	PAYDOWN		113,155	113,155	108,632	0	0	1,890	0	1,890	0	113,155	0	0	0	1,900	03/25/2036
31394W-NL-8	FREDDIE MAC FHLMC_2777 AGENCY_CMO _2777	12/01/2025	PAYDOWN		14,750	14,750	15,226	14,987	0	(237)	0	(237)	0	14,750	0	0	0	192	04/15/2034
31394W-QD-3	FREDDIE MAC FHLMC_2775 AGENCY_CMO _2775	12/01/2025	PAYDOWN		414,872	414,872	395,381	0	0	14,695	0	14,695	0	414,872	0	0	0	4,872	04/15/2034
31394W-V3-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		234,681	234,681	224,767	0	0	7,198	0	7,198	0	234,681	0	0	0	4,146	01/15/2034
31394X-HU-3	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	10/01/2025	PAYDOWN		1,591	1,591	1,498	1,569	0	22	0	22	0	1,591	0	0	0	14	04/15/2034
31394X-P4-2	FREDDIE MAC FHLMC_2780 AGENCY_CMO _2780	12/01/2025	PAYDOWN		66,370	66,370	63,322	64,030	0	2,340	0	2,340	0	66,370	0	0	0	983	04/15/2034
31394Y-RN-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		230,302	230,302	220,204	0	0	5,677	0	5,677	0	230,302	0	0	0	3,748	05/15/2034
31395A-XK-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		102,796	102,796	95,834	97,262	0	5,535	0	5,535	0	102,796	0	0	0	1,350	07/15/2034
31395B-M4-2	FANNIE MAE FNMA_06-21 AGENCY_CMO _06-21	12/01/2025	PAYDOWN		274,162	274,162	262,447	0	0	4,887	0	4,887	0	274,162	0	0	0	4,462	04/25/2036
31395D-LC-1	FANNIE MAE FNMA_06-37 AGENCY_CMO _06-37	12/01/2025	PAYDOWN		224,665	224,665	223,191	0	0	1,074	0	1,074	0	224,665	0	0	0	3,848	05/25/2036
31395D-TZ-2	FANNIE MAE FNMA_06-50 AGENCY_CMO _06-50	12/01/2025	PAYDOWN		61,848	61,848	67,685	64,936	0	(3,088)	0	(3,088)	0	61,848	0	0	0	862	06/25/2036
31395E-GJ-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		184,702	184,702	171,523	0	0	8,895	0	8,895	0	184,702	0	0	0	2,942	08/15/2034
31395F-XM-1	FREDDIE MAC FHLMC_28-56 AGENCY_CMO _28-5	12/01/2025	PAYDOWN		143,323	143,323	136,675	0	0	5,020	0	5,020	0	143,323	0	0	0	2,165	09/15/2034
31395H-X3-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		135,750	135,750	129,685	131,245	0	4,504	0	4,504	0	135,750	0	0	0	1,934	11/15/2034
31395K-4S-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		52,001	52,001	50,209	50,692	0	1,308	0	1,308	0	52,001	0	0	0	746	12/15/2034
31395K-NE-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		3,102	3,102	3,020	3,050	0	52	0	52	0	3,102	0	0	0	46	12/15/2034
31395K-PL-1	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		115,505	115,505	109,770	111,514	0	3,991	0	3,991	0	115,505	0	0	0	1,673	12/15/2034
31395P-BA-9	FREDDIE MAC FHLMC_2931 SENIOR AGENCY_CMO	12/01/2025	PAYDOWN		8,386	8,386	8,907	8,781	0	(396)	0	(396)	0	8,386	0	0	0	121	02/15/2035
31395P-YR-7	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		126,516	126,516	121,744	123,087	0	3,430	0	3,430	0	126,516	0	0	0	1,556	03/15/2035
31396A-L6-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		67,682	67,682	65,022	66,638	0	1,045	0	1,045	0	67,682	0	0	0	1,052	09/15/2035
31396A-U6-9	FHLMC_3027 AGENCY_CMO _3027 5.000% 09	09/01/2025	PAYDOWN		4,754	4,754	4,544	4,741	0	13	0	13	0	4,754	0	0	0	32	09/15/2025
31396C-3Y-4	FREDDIE MAC REFERENCE REMIC -T SENIOR AG	12/01/2025	PAYDOWN		82,727	82,727	75,080	0	0	3,307	0	3,307	0	82,727	0	0	0	1,286	10/15/2035
31396F-V9-1	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		107,466	107,466	100,628	104,762	0	2,704	0	2,704	0	107,466	0	0	0	1,656	12/15/2035
31396G-H4-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		94,689	94,689	91,050	0	0	1,309	0	1,309	0	94,689	0	0	0	1,308	01/15/2036
31396G-R7-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		60,936	60,936	59,079	60,190	0	746	0	746	0	60,936	0	0	0	950	01/15/2036
31396G-XK-2	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		46,804	46,804	44,076	45,888	0	916	0	916	0	46,804	0	0	0	734	01/15/2036
31396H-NR-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		38,780	38,780	37,307	38,243	0	537	0	537	0	38,780	0	0	0	611	02/15/2036
31396H-QC-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		119,640	119,640	112,555	117,055	0	2,585	0	2,585	0	119,640	0	0	0	1,618	02/15/2036
31396H-XE-4	FREDDIE MAC FHLMC_31-16 AGENCY_CMO _31-1	12/01/2025	PAYDOWN		83,474	83,474	79,300	81,898	0	1,576	0	1,576	0	83,474	0	0	0	1,676	02/15/2036
31396L-R5-1	FANNIE MAE FNMA_06-121 AGENCY_CMO _06-12	12/01/2025	PAYDOWN		98,955	98,955	95,173	0	0	1,770	0	1,770	0	98,955	0	0	0	1,721	12/25/2036
31396P-VG-3	FANNIE MAE FNMA_07-23 AGENCY_CMO _07-23	12/25/2025	PAYDOWN		2,046	2,046	2,032	2,311	0	16	0	16	0	2,046	0	0	0	39	03/25/2037
31396P-WE-7	FANNIE MAE FNMA_07-15 AGENCY_CMO _07-15	12/25/2025	PAYDOWN		10,702	10,702	10,561	31,500	0	236	0	236	0	10,702	0	0	0	84	03/25/2037
31396P-YA-3	FANNIE MAE FNMA_07-16 AGENCY_CMO _07-16	12/25/2025	PAYDOWN		3,343	3,343	3,305	4,124	0	40	0	40	0	3,343	0	0	0	51	03/25/2037
31396Q-GV-5	FANNIE MAE FNMA_09-47 AGENCY_CMO _09-47	12/01/2025	PAYDOWN		25,035	25,035	27,402	26,379	0	(1,344)	0	(1,344)	0	25,035	0	0	0	323	07/25/2039
31396R-L3-9	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		33,788	33,788	30,654	32,550	0	1,238	0	1,238	0	33,788	0	0	0	543	05/15/2036
31396R-LC-9	FREDDIE MAC FHLMC_3153 AGENCY_CMO _3153	12/01/2025	PAYDOWN		33,495	33,495	31,378	32,769	0	726	0	726	0	33,495	0	0	0	496	05/15/2036
31396V-2L-1	FANNIE MAE BENCHMARK REMIC FNB AGENCY_CM	12/01/2025	PAYDOWN		1,553	1,553	1,425	1,498	0	56	0	56	0	1,553	0	0	0	25	06/25/2037
31396W-4Q-6	FANNIE MAE FNMA_07-82 AGENCY_CMO _07-82	12/01/2025	PAYDOWN		84,329	84,329	83,644	83,878	0	452	0	452	0	84,329	0	0	0	1,499	08/25/2037
31396W-TA-4	FANNIE MAE FNMA_07-63 AGENCY_CMO _07-63	12/01/2025	PAYDOWN		3,712	3,712	3,470	3,603	0	108	0	108	0	3,712	0	0	0	59	07/25/2037
31396X-AU-8	FANNIE MAE FNMA_07-81 AGENCY_CMO _07-81	12/01/2025	PAYDOWN		1,138	1,138	1,123	1,129	0	9	0	9	0	1,138	0	0	0	20	08/25/2037
31397B-6Z-9	FREDDIE MAC FHLMC_32-11 AGENCY_CMO _32-1	12/01/2025	PAYDOWN		117,748	117,748	114,915	116,753	0	995	0	995	0	117,748	0	0	0	1,942	09/15/2036
31397H-HW-1	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		47,952	47,952	43,668	46,064	0	1,889	0	1,889	0	47,952	0	0	0	799	05/15/2037
31397J-J8-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		6,069	6,069	5,804	5,783	0	287	0	287	0	6,069	0	0	0	98	06/15/2037
31397L-AF-6	FANNIE MAE FNMA_08-24 AGENCY_CMO _08-24	12/01/2025	PAYDOWN		195,261	195,261	170,604	0	0	9,977	0	9,977	0	195,261	0	0	0	2,816	04/25/2038
31397M-JJ-7	FANNIE MAE FNMA_08-52 AGENCY_CMO _08-72	12/01/2025	PAYDOWN		11,213	11,213	10,453	10,916	0	297	0	297	0	11,213	0	0	0	182	08/25/2038
31397M-VC-8	FANNIE MAE FNMA_08-77 AGENCY_CMO _08-77	12/01/2025	PAYDOWN		14,359	14,359	13,096	13,707	0	652	0	652	0	14,359	0	0	0	161	09/25/2038
31397Q-2E-7	FANNIE MAE FNMA_10-147 AGENCY_CMO _10-14	12/01/2025	PAYDOWN		791,603	791,603	726,419	770,856	0	20,747	0	20,747	0	791,603	0	0	0	9,090	01/25/2041
31397Q-3L-0	FANNIE MAE FNMA_10-149 AGENCY_CMO _10-14	12/01/2025	PAYDOWN		280,379	280,379	269,395	98	0	3,902	0	3,902	0	280,379	0	0	0	1,510	01/25/2041
31397Q-3L-0	FANNIE MAE FNMA_10-149 AGENCY_CMO _10-14	08/01/2025	SECURITY WITHDRAW		8,909,011	8,943,632	8,593,276	0	0	514	0	514	0	8,819,678	0	89,333	89,333	67,077	01/25/2041
31397Q-XA-1	FANNIE MAE FNMA_11-15 AGENCY_CMO _11-15	12/01/2025	PAYDOWN		525,240	525,240	448,080	484,402	0	40,838	0	40,838	0	525,240	0	0	0	5,849	03/25/2041
31397S-4V-3	FANNIE MAE FNMA_11-43 AGENCY_CMO _11-43	08/01/2025	PAYDOWN		204,756	204,756	189,582	0	0	4,127	0	4,127	0	204,756	0	0	0	1,020	05/25/2031
31397S-4V-3	FANNIE MAE FNMA_11-43 AGENCY_CMO _11-43	08/01/2025	SECURITY WITHDRAW		4,169,481	4,239,484	3,925,306	0	0	960	0	960	0	4,155,000	0	14,482	14,482	28,263	05/25/2031
31397S-BX-1	FANNIE MAE FNMA_11-14 AGENCY_CMO _11-14	12/01/2025	PAYDOWN		391,791	391,791	347,402	0	0	16,045	0	16,045	0	391,791	0	0	0	1,915	03/25/2041
31397S-BX-1	FANNIE MAE FNMA_11-14 AGENCY_CMO _11-14	08/01/2025	SECURITY WITHDRAW		17,589,749	18,218,223	16,154,144	0	0	3,308	0	3,308	0	17,475,443	0	114,305	114,305	121,455	03/25/2041
31397S-JM-7	FANNIE MAE FNMA_11-32 AGENCY_CMO _11-32	12/01/2025	PAYDOWN		490,697	490,697	416,783	473,023	0	17,673	0	17,673	0	490,697	0	0	0	4,915	04/25/2031
31397S-SB-1	FANNIE MAE FNMA_11-24 AGENCY_CMO _11-24	12/01/2025	PAYDOWN		603,922	603,922	553,061	582,163	0	21,760	0	21,760	0	603,922	0	0	0	7,028	04/25/2041
31397T-TX-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		3,686	3,686	4,055	3,956	0	(270)	0	(270)	0	3,686	0	0	0	51	06/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31397W-ES-0	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		184,555	184,555	170,040	0	0	6,047	0	6,047	0	184,555	0	0	0	3,012	06/15/2038
31397W-U4-5	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		220,448	220,448	201,655	0	0	7,902	0	7,902	0	220,448	0	0	0	3,040	07/15/2038
31398Q-TR-8	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		529,234	529,234	517,657	524,367	0	4,867	0	4,867	0	529,234	0	0	0	6,507	10/15/2040
31398Q-TS-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	12/01/2025	PAYDOWN		431,443	431,443	406,440	0	0	7,270	0	7,270	0	431,443	0	0	0	3,507	10/15/2040
31398Q-TS-6	FEDERAL HOME LOAN MORTGAGE COR AGENCY_CM	08/01/2025	SECURITY WITHDRAW		11,625,737	11,770,085	11,087,992	0	0	842	0	842	0	11,572,598	0	53,139	53,139	88,276	10/15/2040
31398Q-XZ-5	FREDDIE MAC FHLMC_3741 AGENCY_CMO _3741	12/01/2025	PAYDOWN		313,720	313,720	300,779	312,674	0	1,046	0	1,046	0	313,720	0	0	0	3,280	07/15/2039
31398V-WE-2	FREDDIE MAC FHLMC_3653 AGENCY_CMO _3653	12/01/2025	PAYDOWN		52,684	52,684	56,932	53,880	0	(1,196)	0	(1,196)	0	52,684	0	0	0	645	04/15/2030
31400T-3W-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 697	12/01/2025	PAYDOWN		206	206	196	200	0	6	0	6	0	206	0	0	0	3	04/01/2033
31400T-T3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 697	12/01/2025	PAYDOWN		787	787	741	759	0	28	0	28	0	787	0	0	0	12	11/01/2033
31401X-X5-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 721	12/01/2025	PAYDOWN		386	386	363	375	0	11	0	11	0	386	0	0	0	6	05/01/2033
31401X-YF-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 721	12/01/2025	PAYDOWN		968	968	1,039	1,019	0	(51)	0	(51)	0	968	0	0	0	12	08/01/2033
31402C-4H-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725	12/01/2025	PAYDOWN		771	771	747	756	0	16	0	16	0	771	0	0	0	12	04/01/2034
31402U-R5-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 738	12/01/2025	PAYDOWN		730	730	726	726	0	4	0	4	0	730	0	0	0	13	10/01/2033
31402Y-GA-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 741	12/01/2025	PAYDOWN		2,367	2,367	2,365	2,363	0	4	0	4	0	2,367	0	0	0	43	10/01/2033
31403B-SB-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 744	12/01/2025	PAYDOWN		350	350	330	337	0	13	0	13	0	350	0	0	0	5	09/01/2033
31403F-UD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 747	12/01/2025	PAYDOWN		18,318	18,318	17,749	17,934	0	384	0	384	0	18,318	0	0	0	278	11/01/2033
31403N-JH-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 753	12/01/2025	PAYDOWN		513	513	497	503	0	10	0	10	0	513	0	0	0	8	12/01/2033
31404H-JG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 768	12/01/2025	PAYDOWN		940	940	955	947	0	(7)	0	(7)	0	940	0	0	0	18	12/01/2033
31404J-U8-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 770	12/01/2025	PAYDOWN		58	58	56	57	0	1	0	1	0	58	0	0	0	1	04/01/2034
31404K-3T-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 771	12/01/2025	PAYDOWN		115	115	111	113	0	2	0	2	0	115	0	0	0	2	06/01/2034
31404M-LM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 772	12/01/2025	PAYDOWN		129	129	125	126	0	3	0	3	0	129	0	0	0	2	11/01/2034
31404Q-WU-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 775	12/01/2025	PAYDOWN		259	259	253	252	0	7	0	7	0	259	0	0	0	4	05/01/2034
31404W-F3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 780	12/01/2025	PAYDOWN		1,432	1,432	1,410	1,441	0	(9)	0	(9)	0	1,432	0	0	0	28	08/01/2034
31404W-RG-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 780	12/01/2025	PAYDOWN		72	72	68	69	0	3	0	3	0	72	0	0	0	1	05/01/2034
31404X-RP-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 781	12/01/2025	PAYDOWN		497	497	481	485	0	12	0	12	0	497	0	0	0	8	11/01/2034
31405D-WU-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 786	12/01/2025	PAYDOWN		2,935	2,935	2,842	2,871	0	64	0	64	0	2,935	0	0	0	60	05/01/2034
31405N-C8-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 793	12/01/2025	PAYDOWN		1,881	1,881	1,867	1,870	0	11	0	11	0	1,881	0	0	0	33	09/01/2034
31405Q-EH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 795	12/01/2025	PAYDOWN		19,818	19,818	19,673	19,700	0	118	0	118	0	19,818	0	0	0	388	09/01/2034
31405Q-RK-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 796	12/01/2025	PAYDOWN		48,617	48,617	48,260	48,347	0	270	0	270	0	48,617	0	0	0	1,353	11/01/2034
31405R-VZ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 797	12/01/2025	PAYDOWN		151	151	146	147	0	4	0	4	0	151	0	0	0	3	09/01/2034
31407B-NT-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 825	12/01/2025	PAYDOWN		195	195	183	186	0	9	0	9	0	195	0	0	0	3	07/01/2035
31407Q-PT-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 837	12/01/2025	PAYDOWN		568	568	563	563	0	5	0	5	0	568	0	0	0	10	10/01/2035
31407R-TC-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 838	12/01/2025	PAYDOWN		889	889	881	882	0	6	0	6	0	889	0	0	0	16	10/01/2035
31409F-RW-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 870	12/01/2025	PAYDOWN		1,640	1,640	1,656	1,646	0	(6)	0	(6)	0	1,640	0	0	0	31	05/01/2036
31409G-VB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 871	12/01/2025	PAYDOWN		251	251	250	250	0	1	0	1	0	251	0	0	0	4	12/01/2036
3140E6-KU-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BA2	12/01/2025	PAYDOWN		27,264	27,264	26,987	26,888	0	375	0	375	0	27,264	0	0	0	233	08/01/2045
3140EU-FF-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0	12/01/2025	PAYDOWN		464,703	464,703	510,969	0	0	(49,137)	0	(49,137)	0	464,703	0	0	0	4,438	01/01/2046
3140EU-FH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0	12/01/2025	PAYDOWN		74,350	74,350	77,806	78,439	0	(4,089)	0	(4,089)	0	74,350	0	0	0	668	01/01/2046
3140EV-AE-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC0	12/01/2025	PAYDOWN		212,579	212,579	228,988	228,085	0	(15,506)	0	(15,506)	0	212,579	0	0	0	2,122	05/01/2046
3140EV-H3-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC1	12/01/2025	PAYDOWN		41,817	41,817	43,843	43,776	0	(1,959)	0	(1,959)	0	41,817	0	0	0	380	06/01/2046
3140EV-H5-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC1	11/04/2025	WELLS FARGO SECURITIES LLC		16,264,905	17,214,386	18,795,114	0	0	(2,197)	0	(2,197)	0	19,228,653	0	(2,963,749)	(2,963,749)	257,738	06/01/2046
3140EV-H5-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC1	12/01/2025	PAYDOWN		1,620,456	1,620,456	1,769,256	0	0	(189,818)	0	(189,818)	0	1,620,456	0	0	0	12,635	06/01/2046
3140EV-JR-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC1	11/04/2025	GOLDMAN SACHS & CO LLC		195,504	205,658	211,964	217,242	0	(27)	0	(27)	0	217,216	0	(21,712)	(21,712)	3,079	06/01/2046
3140EV-JR-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC1	11/01/2025	PAYDOWN		7,511	7,511	7,741	7,934	0	(423)	0	(423)	0	7,511	0	0	0	59	06/01/2046
3140EW-YT-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC2	12/01/2025	PAYDOWN		118,442	118,442	124,253	125,635	0	(7,194)	0	(7,194)	0	118,442	0	0	0	1,057	01/01/2046
3140F5-SX-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BC9	12/01/2025	PAYDOWN		18,708	18,708	19,381	19,513	0	(804)	0	(804)	0	18,708	0	0	0	161	10/01/2046
3140F8-NK-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BD1	12/01/2025	PAYDOWN		146,136	146,136	156,708	156,514	0	(10,378)	0	(10,378)	0	146,136	0	0	0	1,316	07/01/2046
3140FN-J9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE2	12/01/2025	PAYDOWN		37,813	37,813	39,030	39,556	0	(1,743)	0	(1,743)	0	37,813	0	0	0	405	02/01/2047
3140FP-AS-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE3	12/01/2025	PAYDOWN		33,236	33,236	34,031	34,147	0	(910)	0	(910)	0	33,236	0	0	0	390	05/01/2047
3140FP-DG-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE3	12/01/2025	PAYDOWN		43,104	43,104	43,289	43,675	0	(571)	0	(571)	0	43,104	0	0	0	496	06/01/2047
3140FQ-S7-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE5	12/01/2025	PAYDOWN		52,264	52,264	54,060	54,700	0	(2,437)	0	(2,437)	0	52,264	0	0	0	536	11/01/2046
3140FQ-TK-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE5	12/01/2025	PAYDOWN		63,457	63,457	65,341	65,536	0	(2,079)	0	(2,079)	0	63,457	0	0	0	656	11/01/2045
3140FU-T5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE8	12/01/2025	PAYDOWN		70,931	70,931	73,533	74,621	0	(3,689)	0	(3,689)	0	70,931	0	0	0	897	08/01/2047
3140FV-K4-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BE9	12/01/2025	PAYDOWN		17,017	17,017	17,352	17,885	0	(868)	0	(868)	0	17,017	0	0	0	197	03/01/2047
3140FX-C7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# BF0	12/01/2025	PAYDOWN		572,982	572,982	592,434	0	0	(22,899)	0	(22,899)	0	572,982	0	0	0	6,390	05/01/2056
3140FX-ED-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BF0	12/01/2025	PAYDOWN		338,808	338,808	350,031	0	0	(13,667)	0	(13,667)	0	338,808	0	0	0	3,477	08/01/2056
3140GS-PD-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH4	12/01/2025	PAYDOWN		70,787	70,787	72,173	73,984	0	(3,196)	0	(3,196)	0	70,787	0	0	0	716	09/01/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140GT-4E-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH5	12/01/2025	PAYDOWN		129,293	129,293	123,470	120,790	0	8,504	0	8,504	0	129,293	0	0	0	2,679	07/01/2047
3140GT-7F-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH5	12/01/2025	PAYDOWN		109,668	109,668	109,634	109,983	0	(314)	0	(314)	0	109,668	0	0	0	1,438	09/01/2047
3140GT-EG-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH4	12/01/2025	PAYDOWN		155,125	155,125	158,518	162,455	0	(7,330)	0	(7,330)	0	155,125	0	0	0	842	06/01/2047
3140GU-LS-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH5	12/01/2025	PAYDOWN		126,273	126,273	128,227	128,724	0	(2,451)	0	(2,451)	0	126,273	0	0	0	1,610	11/01/2047
3140GW-PL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH7	12/01/2025	PAYDOWN		226,454	226,454	235,169	238,685	0	(12,231)	0	(12,231)	0	226,454	0	0	0	2,063	08/01/2047
3140GX-T9-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH8	12/01/2025	PAYDOWN		13,088	13,088	13,787	14,331	0	(1,243)	0	(1,243)	0	13,088	0	0	0	151	10/01/2047
3140GY-GZ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH9	12/01/2025	PAYDOWN		43,014	43,014	43,639	44,065	0	(1,051)	0	(1,051)	0	43,014	0	0	0	400	01/01/2048
3140GY-L3-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH9	12/01/2025	PAYDOWN		9,163	9,163	8,783	0	0	364	0	364	0	9,163	0	0	0	192	10/01/2047
3140GY-LL-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BH9	12/01/2025	PAYDOWN		13,281	13,281	13,365	14,024	0	(743)	0	(743)	0	13,281	0	0	0	270	09/01/2047
3140H1-DJ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ0	12/01/2025	PAYDOWN		216,991	216,991	222,161	226,882	0	(9,891)	0	(9,891)	0	216,991	0	0	0	2,222	10/01/2047
3140H1-V9-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ0	12/01/2025	PAYDOWN		92,353	92,353	93,450	95,269	0	(2,916)	0	(2,916)	0	92,353	0	0	0	1,180	03/01/2048
3140H2-GA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1	12/01/2025	PAYDOWN		8,373	8,373	8,584	8,825	0	(453)	0	(453)	0	8,373	0	0	0	98	02/01/2048
3140H2-JM-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1	12/01/2025	PAYDOWN		9,912	9,912	10,145	10,328	0	(416)	0	(416)	0	9,912	0	0	0	116	01/01/2048
3140H2-Y6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ1	12/01/2025	PAYDOWN		3,694	3,694	3,535	3,571	0	123	0	123	0	3,694	0	0	0	68	11/01/2047
3140H6-CF-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ4	12/01/2025	PAYDOWN		89,694	89,694	90,717	91,729	0	(2,036)	0	(2,036)	0	89,694	0	0	0	875	01/01/2048
3140H8-ZW-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BJ7	12/01/2025	PAYDOWN		226,514	226,514	231,009	233,620	0	(7,106)	0	(7,106)	0	226,514	0	0	0	2,336	08/01/2048
3140HJ-XW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BK5	12/01/2025	PAYDOWN		13,686	13,686	13,929	14,281	0	(595)	0	(595)	0	13,686	0	0	0	160	06/01/2048
3140J5-6D-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	12/01/2025	PAYDOWN		49,815	49,815	52,072	53,066	0	(3,251)	0	(3,251)	0	49,815	0	0	0	649	08/01/2046
3140J5-RN-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	12/01/2025	PAYDOWN		186,085	186,085	192,147	192,322	0	(6,237)	0	(6,237)	0	186,085	0	0	0	2,079	06/01/2047
3140J5-V8-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	12/01/2025	PAYDOWN		73,955	73,955	75,376	75,672	0	(1,717)	0	(1,717)	0	73,955	0	0	0	1,327	07/01/2047
3140J5-W9-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM1	12/01/2025	PAYDOWN		259,746	259,746	268,715	270,808	0	(11,062)	0	(11,062)	0	259,746	0	0	0	2,163	07/01/2047
3140J7-4E-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	12/01/2025	PAYDOWN		38,982	38,982	36,965	40,839	0	(1,856)	0	(1,856)	0	38,982	0	0	0	597	05/01/2045
3140J7-5W-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	12/01/2025	PAYDOWN		68,716	68,716	70,713	71,336	0	(2,620)	0	(2,620)	0	68,716	0	0	0	722	11/01/2044
3140J7-7G-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	12/01/2025	PAYDOWN		53,546	53,546	55,245	56,033	0	(2,486)	0	(2,486)	0	53,546	0	0	0	536	03/01/2048
3140J7-LY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	12/01/2025	PAYDOWN		36,848	36,848	38,967	39,984	0	(3,135)	0	(3,135)	0	36,848	0	0	0	431	07/01/2045
3140J7-P7-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	12/01/2025	PAYDOWN		89,556	89,556	95,209	95,605	0	(6,049)	0	(6,049)	0	89,556	0	0	0	1,049	11/01/2047
3140J7-QC-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	12/01/2025	PAYDOWN		200,838	200,838	210,002	212,359	0	(11,522)	0	(11,522)	0	200,838	0	0	0	3,143	12/01/2047
3140J7-VS-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	12/01/2025	PAYDOWN		314,716	314,716	312,159	312,241	0	2,475	0	2,475	0	314,716	0	0	0	2,967	12/01/2047
3140JB-BR-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	12/01/2025	PAYDOWN		247,901	247,901	259,722	262,663	0	(14,762)	0	(14,762)	0	247,901	0	0	0	3,111	02/01/2047
3140JB-H2-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM3	12/01/2025	PAYDOWN		130,278	130,278	136,629	138,094	0	(7,816)	0	(7,816)	0	130,278	0	0	0	1,661	03/01/2046
3140JA-2R-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6	12/01/2025	PAYDOWN		560,220	560,220	530,444	531,785	0	28,435	0	28,435	0	560,220	0	0	0	13,509	11/01/2045
3140JA-FY-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM5	12/01/2025	PAYDOWN		481,006	481,006	452,909	0	0	20,521	0	20,521	0	481,006	0	0	0	7,086	04/01/2047
3140JA-X9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6	12/01/2025	PAYDOWN		507,476	507,476	508,554	537,087	0	(29,610)	0	(29,610)	0	507,476	0	0	0	8,703	11/01/2042
3140JA-XR-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6	12/01/2025	PAYDOWN		645,902	645,902	610,336	0	0	28,570	0	28,570	0	645,902	0	0	0	7,048	04/01/2047
3140JA-Y6-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6	12/01/2025	PAYDOWN		579,559	579,559	575,886	607,311	0	(27,752)	0	(27,752)	0	579,559	0	0	0	9,518	12/01/2047
3140JA-YC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BM6	12/01/2025	PAYDOWN		275,430	275,430	256,943	0	0	19,651	0	19,651	0	275,430	0	0	0	3,656	09/01/2045
3140KD-NW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# BP5	12/01/2025	PAYDOWN		758,444	758,444	791,389	799,995	0	(41,551)	0	(41,551)	0	758,444	0	0	0	4,819	05/01/2050
3140Q7-3S-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0	12/01/2025	PAYDOWN		207,598	207,598	211,498	217,566	0	(9,968)	0	(9,968)	0	207,598	0	0	0	2,581	11/01/2047
3140Q7-YK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA0	12/01/2025	PAYDOWN		245,260	245,260	254,496	260,377	0	(15,117)	0	(15,117)	0	245,260	0	0	0	3,008	11/01/2047
3140Q8-K8-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1	12/01/2025	PAYDOWN		60,334	60,334	62,474	63,451	0	(3,117)	0	(3,117)	0	60,334	0	0	0	815	02/01/2048
3140Q8-MC-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA1	12/01/2025	PAYDOWN		90,178	90,178	92,081	93,185	0	(3,007)	0	(3,007)	0	90,178	0	0	0	1,094	02/01/2048
3140Q8-4M-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# CA4	12/01/2025	PAYDOWN		132,982	132,982	134,603	136,575	0	(3,593)	0	(3,593)	0	132,982	0	0	0	1,046	10/01/2049
3140Q0-7F-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB5	12/01/2025	PAYDOWN		681,453	681,453	660,690	0	0	20,793	0	20,793	0	681,453	0	0	0	11,543	01/01/2053
3140QR-ES-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB5	12/01/2025	PAYDOWN		4,009,014	4,009,014	4,094,206	0	0	(86,755)	0	(86,755)	0	4,009,014	0	0	0	89,368	01/01/2053
3140QS-4T-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB7	12/01/2025	PAYDOWN		962,478	962,478	976,915	0	0	(14,509)	0	(14,509)	0	962,478	0	0	0	19,883	09/01/2053
3140QS-FW-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB6	12/01/2025	PAYDOWN		1,016,974	1,016,974	1,012,207	0	0	4,760	0	4,760	0	1,016,974	0	0	0	20,485	06/01/2053
3140W2-KN-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA2	12/01/2025	PAYDOWN		747,490	747,490	714,671	0	0	33,016	0	33,016	0	747,490	0	0	0	9,466	06/01/2053
3140X4-4J-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM1	12/01/2025	PAYDOWN		292,829	292,829	296,490	300,529	0	(7,699)	0	(7,699)	0	292,829	0	0	0	2,257	10/01/2049
3140X8-C2-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	12/01/2025	PAYDOWN		754,152	754,152	779,604	776,987	0	(22,835)	0	(22,835)	0	754,152	0	0	0	3,289	10/01/2050
3140X8-L5-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM4	12/01/2025	PAYDOWN		144,198	144,198	149,538	149,326	0	(5,128)	0	(5,128)	0	144,198	0	0	0	879	11/01/2050
3140XM-JZ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS5	12/01/2025	PAYDOWN		498,135	498,135	497,435	0	0	686	0	686	0	498,135	0	0	0	9,286	08/01/2053
31410D-NF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 886	12/01/2025	PAYDOWN		1	1	1	1	0	0	0	0	0	1	0	0	0	0	07/01/2036
31410L-CC-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 890	12/01/2025	PAYDOWN		8,882	8,882	8,979	8,984	0	(102)	0	(102)	0	8,882	0	0	0	82	10/01/2040
31410S-EX-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 895	12/01/2025	PAYDOWN		41	41	41	41	0	0	0	0	0	41	0	0	0	1	06/01/2036
31410X-PZ-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 900	12/01/2025	PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	0	08/01/2036
31411D-S7-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 905	12/01/2025	PAYDOWN		39	39	39	39	0	0	0	0	0	39	0	0	0	1	02/01/2037
31411W-F8-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 916	12/01/2025	PAYDOWN		71	71	70	70	0	0	0	0	0	71	0	0	0	1	06/01/2037
31411W-WT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 916	12/01/2025	PAYDOWN		87	87	88	88	0	0	0	0	0	87	0	0	0	1	06/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31411Y-CY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 918	12/01/2025	PAYDOWN		57	57	58	58	0	0	0	0	0	57	0	0	0	1	05/01/2037
31412A-T4-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 919	12/01/2025	PAYDOWN		11	11	11	11	0	0	0	0	0	11	0	0	0	0	05/01/2037
31412B-F2-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 920	12/01/2025	PAYDOWN		139	139	140	140	0	(1)	0	(1)	0	139	0	0	0	2	12/01/2036
31412N-3V-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 930	12/01/2025	PAYDOWN		3,256	3,256	3,376	3,374	0	(119)	0	(119)	0	3,256	0	0	0	41	02/01/2039
31412R-AN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 932	12/01/2025	PAYDOWN		59,041	59,041	60,979	60,596	0	(1,554)	0	(1,554)	0	59,041	0	0	0	712	02/01/2040
31412R-L4-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 932	12/01/2025	PAYDOWN		10,609	10,609	10,981	10,976	0	(366)	0	(366)	0	10,609	0	0	0	104	12/01/2040
31412S-6C-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 933	12/01/2025	PAYDOWN		9	9	9	9	0	0	0	0	0	9	0	0	0	0	05/01/2038
31412S-N2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 933	12/01/2025	PAYDOWN		131	131	130	130	0	1	0	1	0	131	0	0	0	2	03/01/2038
31412S-ZX-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 933	12/01/2025	PAYDOWN		1,073	1,073	1,068	1,068	0	4	0	4	0	1,073	0	0	0	14	03/01/2038
31412X-XC-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 938	12/01/2025	PAYDOWN		270	270	272	271	0	(1)	0	(1)	0	270	0	0	0	5	07/01/2037
31412Y-AM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 938	12/01/2025	PAYDOWN		627	627	633	630	0	(3)	0	(3)	0	627	0	0	0	11	07/01/2037
31413A-KQ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 939	12/01/2025	PAYDOWN		440	440	444	441	0	(2)	0	(2)	0	440	0	0	0	6	07/01/2037
31413D-FD-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 942	12/01/2025	PAYDOWN		85	85	86	86	0	(1)	0	(1)	0	85	0	0	0	1	07/01/2037
31413S-BU-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 953	12/01/2025	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	11/01/2037
31413U-TL-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 956	12/01/2025	PAYDOWN		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2037
31414A-MZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 960	12/01/2025	PAYDOWN		264	264	266	265	0	(2)	0	(2)	0	264	0	0	0	5	12/01/2037
31414H-AQ-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 966	12/01/2025	PAYDOWN		113	113	114	114	0	0	0	0	0	113	0	0	0	2	12/01/2037
31414T-KG-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 975	12/01/2025	PAYDOWN		17,956	17,956	17,501	17,575	0	380	0	380	0	17,956	0	0	0	325	06/01/2038
31414T-SA-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 975	12/01/2025	PAYDOWN		9,192	9,192	9,217	9,193	0	(1)	0	(1)	0	9,192	0	0	0	148	04/01/2038
31414U-7C-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 977	12/01/2025	PAYDOWN		1,373	1,373	1,367	1,367	0	6	0	6	0	1,373	0	0	0	20	04/01/2038
31414U-SZ-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 976	12/01/2025	PAYDOWN		200	200	199	199	0	1	0	1	0	200	0	0	0	3	03/01/2038
31415A-UU-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 981	12/01/2025	PAYDOWN		823	823	820	820	0	4	0	4	0	823	0	0	0	16	06/01/2038
31415X-A7-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 992	12/01/2025	PAYDOWN		47	47	46	46	0	0	0	0	0	47	0	0	0	1	10/01/2038
31416C-CH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995	12/01/2025	PAYDOWN		1,037	1,037	1,084	1,071	0	(33)	0	(33)	0	1,037	0	0	0	13	04/01/2039
31416M-4S-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AA4	12/01/2025	PAYDOWN		6,380	6,380	6,540	6,559	0	(179)	0	(179)	0	6,380	0	0	0	83	03/01/2039
31416M-4T-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AA4	12/01/2025	PAYDOWN		641	641	667	661	0	(20)	0	(20)	0	641	0	0	0	8	03/01/2039
31416V-SW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB0	12/01/2025	PAYDOWN		5,660	5,660	6,165	6,072	0	(412)	0	(412)	0	5,660	0	0	0	71	12/01/2038
31416W-CV-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB0	12/01/2025	PAYDOWN		21,044	21,044	22,820	22,871	0	(1,827)	0	(1,827)	0	21,044	0	0	0	267	09/01/2039
31416W-R9-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1	12/01/2025	PAYDOWN		24,429	24,429	25,470	25,194	0	(764)	0	(764)	0	24,429	0	0	0	286	09/01/2040
31416W-RH-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1	12/01/2025	PAYDOWN		5,846	5,846	6,071	6,055	0	(209)	0	(209)	0	5,846	0	0	0	76	08/01/2040
31416W-TV-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1	12/01/2025	PAYDOWN		17,535	17,535	18,127	18,100	0	(565)	0	(565)	0	17,535	0	0	0	160	09/01/2040
31416W-YP-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1	12/01/2025	PAYDOWN		144,087	144,087	152,349	151,935	0	(7,848)	0	(7,848)	0	144,087	0	0	0	1,702	10/01/2040
31416X-7F-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2	12/01/2025	PAYDOWN		20,824	20,824	22,435	22,604	0	(1,780)	0	(1,780)	0	20,824	0	0	0	279	04/01/2041
31416X-FJ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB1	12/01/2025	PAYDOWN		95,606	95,606	100,202	101,515	0	(5,909)	0	(5,909)	0	95,606	0	0	0	1,172	12/01/2040
31416X-JR-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2	12/01/2025	PAYDOWN		4,535	4,535	4,661	4,687	0	(151)	0	(151)	0	4,535	0	0	0	59	01/01/2041
31416X-JX-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2	12/01/2025	PAYDOWN		228,591	228,591	230,699	230,864	0	(2,273)	0	(2,273)	0	228,591	0	0	0	2,692	01/01/2041
31416X-SX-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB2	12/01/2025	PAYDOWN		58,892	58,892	57,848	57,818	0	1,074	0	1,074	0	58,892	0	0	0	767	02/01/2041
31416Y-5G-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3	12/01/2025	PAYDOWN		3,875	3,875	4,069	3,975	0	(100)	0	(100)	0	3,875	0	0	0	51	09/01/2031
31416Y-T3-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3	12/01/2025	PAYDOWN		1,250	1,250	1,318	1,310	0	(60)	0	(60)	0	1,250	0	0	0	15	07/01/2041
31416Y-YN-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3	12/01/2025	PAYDOWN		19,096	19,096	19,994	20,081	0	(984)	0	(984)	0	19,096	0	0	0	211	08/01/2041
31417A-NK-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB3	12/01/2025	PAYDOWN		87,407	87,407	91,600	90,270	0	(2,863)	0	(2,863)	0	87,407	0	0	0	888	12/01/2041
31417A-P8-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB4	12/01/2025	PAYDOWN		29,382	29,382	30,493	30,476	0	(1,094)	0	(1,094)	0	29,382	0	0	0	368	12/01/2041
31417A-QF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB4	12/01/2025	PAYDOWN		37,831	37,831	40,243	40,626	0	(2,795)	0	(2,795)	0	37,831	0	0	0	444	12/01/2041
31417A-QM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB4	12/01/2025	PAYDOWN		230,692	230,692	242,804	246,961	0	(16,269)	0	(16,269)	0	230,692	0	0	0	2,241	12/01/2041
31417A-X6-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB4	12/01/2025	PAYDOWN		11,374	11,374	11,673	11,723	0	(349)	0	(349)	0	11,374	0	0	0	92	01/01/2042
31417C-7K-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB6	11/04/2025	GOLDMAN SACHS & CO LLC		302,909	341,305	351,971	349,928	0	(41)	0	(41)	0	349,887	0	(46,978)	(46,978)	3,650	09/01/2042
31417C-7K-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB6	11/01/2025	PAYDOWN		14,091	14,091	14,532	14,447	0	(356)	0	(356)	0	14,091	0	0	0	114	09/01/2042
31417C-C9-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB5	12/01/2025	PAYDOWN		248,386	248,386	254,678	255,075	0	(6,690)	0	(6,690)	0	248,386	0	0	0	2,227	07/01/2042
31417C-W6-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB6	12/01/2025	PAYDOWN		26,832	26,832	27,663	27,719	0	(887)	0	(887)	0	26,832	0	0	0	261	09/01/2042
31417E-QZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB7	12/01/2025	PAYDOWN		29,720	29,720	31,165	31,728	0	(2,008)	0	(2,008)	0	29,720	0	0	0	333	01/01/2043
31417E-WV-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB7	12/01/2025	PAYDOWN		134,872	134,872	135,968	135,732	0	(860)	0	(860)	0	134,872	0	0	0	1,456	02/01/2043
31417F-2N-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8	12/01/2025	PAYDOWN		64,207	64,207	66,274	66,205	0	(1,997)	0	(1,997)	0	64,207	0	0	0	629	04/01/2043
31417F-ZS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB8	12/01/2025	PAYDOWN		166,172	166,172	171,183	171,992	0	(5,820)	0	(5,820)	0	166,172	0	0	0	1,520	03/01/2043
31417G-XD-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AB9	12/01/2025	PAYDOWN		49,827	49,827	52,319	52,498	0	(2,671)	0	(2,671)	0	49,827	0	0	0	431	06/01/2043
31417Q-K5-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AC4	12/01/2025	PAYDOWN		10,191	10,191	10,640	10,668	0	(477)	0	(477)	0	10,191	0	0	0	121	10/01/2039
31417T-NK-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AC6	12/01/2025	PAYDOWN		3,352	3,352	3,491	3,502	0	(151)	0	(151)	0	3,352	0	0	0	48	01/01/2040
31417W-TD-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AC9	12/01/2025	PAYDOWN		3,439	3,439	3,603	3,582	0	(143)	0	(143)	0	3,439	0	0	0	42	02/01/2040
31417Y-3N-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0	12/01/2025	PAYDOWN		7,525	7,525	7,699	7,606	0	(80)	0	(80)	0	7,525	0	0	0	80	07/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417Y-5R-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0	12/01/2025	PAYDOWN		3,217	3,217	3,373	3,386	0	(169)	0	(169)	0	3,217	0	0	0	32	09/01/2041
31417Y-DA-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0	12/01/2025	PAYDOWN		2,115	2,115	2,224	2,148	0	(33)	0	(33)	0	2,115	0	0	0	26	06/01/2029
31417Y-UH-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0	12/01/2025	PAYDOWN		33,680	33,680	33,054	32,991	0	688	0	688	0	33,680	0	0	0	387	12/01/2040
31417Y-VQ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0	12/01/2025	PAYDOWN		5,543	5,543	5,667	5,676	0	(133)	0	(133)	0	5,543	0	0	0	68	01/01/2041
31417Y-W4-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0	12/01/2025	PAYDOWN		5,612	5,612	5,924	5,899	0	(286)	0	(286)	0	5,612	0	0	0	68	03/01/2041
31417Y-XZ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0	12/01/2025	PAYDOWN		6,335	6,335	6,494	6,408	0	(73)	0	(73)	0	6,335	0	0	0	77	04/01/2031
31418A-CF-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0	12/01/2025	PAYDOWN		3,350	3,350	3,379	3,400	0	(50)	0	(50)	0	3,350	0	0	0	34	01/01/2042
31418A-CM-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA0	12/01/2025	PAYDOWN		5,003	5,003	5,199	5,230	0	(227)	0	(227)	0	5,003	0	0	0	50	02/01/2042
31418A-R2-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1	12/01/2025	PAYDOWN		96,847	96,847	100,479	101,148	0	(4,302)	0	(4,302)	0	96,847	0	0	0	902	04/01/2043
31418A-S3-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1	12/01/2025	PAYDOWN		359,622	359,622	391,203	0	0	(41,771)	0	(41,771)	0	359,622	0	0	0	3,697	05/01/2043
31418A-TV-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1	12/01/2025	PAYDOWN		85,585	85,585	88,153	88,554	0	(2,968)	0	(2,968)	0	85,585	0	0	0	792	06/01/2043
31418A-WG-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1	12/01/2025	PAYDOWN		267,630	267,630	262,653	262,100	0	5,530	0	5,530	0	267,630	0	0	0	2,855	08/01/2043
31418A-XL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1	12/01/2025	PAYDOWN		208,113	208,113	203,983	203,768	0	4,345	0	4,345	0	208,113	0	0	0	2,007	09/01/2043
31418B-7D-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2	12/01/2025	PAYDOWN		62,567	62,567	68,003	72,592	0	(10,025)	0	(10,025)	0	62,567	0	0	0	565	07/01/2046
31418B-S8-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2	12/01/2025	PAYDOWN		18,661	18,661	19,862	20,580	0	(1,919)	0	(1,919)	0	18,661	0	0	0	213	07/01/2045
31418C-GE-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA2	12/01/2025	PAYDOWN		5,784	5,784	5,947	6,072	0	(288)	0	(288)	0	5,784	0	0	0	56	02/01/2047
31418C-MG-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	12/01/2025	PAYDOWN		203,141	203,141	214,498	225,958	0	(22,816)	0	(22,816)	0	203,141	0	0	0	2,313	07/01/2047
31418C-RD-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA3	12/01/2025	PAYDOWN		35,248	35,248	35,948	36,803	0	(1,555)	0	(1,555)	0	35,248	0	0	0	380	11/01/2047
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	07/22/2025	MORGAN STANLEY & CO LLC		3,980,444	5,032,067	5,203,788	0	0	(57)	0	(57)	0	5,199,148	0	(1,218,704)	(1,218,704)	15,096	09/01/2050
31418D-SH-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	12/01/2025	PAYDOWN		126,622	126,622	130,695	0	0	(3,984)	0	(3,984)	0	126,622	0	0	0	567	09/01/2050
31418E-LY-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	12/01/2025	PAYDOWN		879,744	879,744	873,421	0	0	6,323	0	6,323	0	879,744	0	0	0	14,519	12/01/2052
31418P-E2-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD1	12/01/2025	PAYDOWN		4,564	4,564	4,766	4,782	0	(219)	0	(219)	0	4,564	0	0	0	47	02/01/2040
31418S-XB-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD5	12/01/2025	PAYDOWN		3,691	3,691	3,718	3,724	0	(34)	0	(34)	0	3,691	0	0	0	35	09/01/2040
31418W-C5-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD8	09/01/2025	PAYDOWN		957	957	988	956	0	1	0	1	0	957	0	0	0	6	09/01/2025
31418W-PG-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD8	12/01/2025	PAYDOWN		5,249	5,249	5,430	5,446	0	(197)	0	(197)	0	5,249	0	0	0	61	08/01/2040
31418W-PP-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD8	12/01/2025	PAYDOWN		54,523	54,523	55,227	55,308	0	(784)	0	(784)	0	54,523	0	0	0	644	08/01/2040
31418X-F5-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD9	12/01/2025	PAYDOWN		31,249	31,249	33,031	32,655	0	(1,406)	0	(1,406)	0	31,249	0	0	0	409	09/01/2040
31418X-XW-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD9	12/01/2025	PAYDOWN		11,841	11,841	12,141	12,099	0	(257)	0	(257)	0	11,841	0	0	0	109	08/01/2040
31419A-4N-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	12/01/2025	PAYDOWN		17,173	17,173	17,699	17,632	0	(459)	0	(459)	0	17,173	0	0	0	175	02/01/2041
31419A-DT-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	12/01/2025	PAYDOWN		6,917	6,917	7,151	7,182	0	(265)	0	(265)	0	6,917	0	0	0	77	07/01/2040
31419A-G3-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	12/01/2025	PAYDOWN		9,659	9,659	10,235	10,267	0	(608)	0	(608)	0	9,659	0	0	0	130	08/01/2040
31419A-R4-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	12/01/2025	PAYDOWN		58,957	58,957	62,678	63,140	0	(4,183)	0	(4,183)	0	58,957	0	0	0	775	10/01/2040
31419A-TG-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	12/01/2025	PAYDOWN		28,477	28,477	31,182	31,807	0	(3,331)	0	(3,331)	0	28,477	0	0	0	346	09/01/2040
31419A-YN-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	12/01/2025	PAYDOWN		183,502	183,502	193,021	193,459	0	(9,958)	0	(9,958)	0	183,502	0	0	0	2,538	01/01/2041
31419B-BF-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	12/01/2025	PAYDOWN		9,767	9,767	9,932	9,966	0	(199)	0	(199)	0	9,767	0	0	0	97	02/01/2041
31419B-BT-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	12/01/2025	PAYDOWN		22,135	22,135	22,432	22,477	0	(342)	0	(342)	0	22,135	0	0	0	253	02/01/2041
31419B-CT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	11/04/2025	GOLDMAN SACHS & CO LLC		51,261	53,924	56,704	57,528	0	(17)	0	(17)	0	57,511	0	(6,250)	(6,250)	807	03/01/2041
31419B-CT-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE0	12/01/2025	PAYDOWN		13,783	13,783	14,068	14,128	0	(345)	0	(345)	0	13,783	0	0	0	135	03/01/2041
31419B-NY-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1	12/01/2025	PAYDOWN		2,715	2,715	2,844	2,979	0	(264)	0	(264)	0	2,715	0	0	0	36	08/01/2040
31419C-3V-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE2	12/01/2025	PAYDOWN		3,472	3,472	3,529	3,542	0	(70)	0	(70)	0	3,472	0	0	0	39	09/01/2040
31419C-BX-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1	12/01/2025	PAYDOWN		19,437	19,437	19,631	19,690	0	(253)	0	(253)	0	19,437	0	0	0	239	08/01/2040
31419E-XR-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE4	12/01/2025	PAYDOWN		1,630	1,630	1,652	1,652	0	(22)	0	(22)	0	1,630	0	0	0	17	09/01/2040
31419F-FW-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE4	12/01/2025	PAYDOWN		4,601	4,601	4,820	4,826	0	(224)	0	(224)	0	4,601	0	0	0	62	11/01/2040
31419H-DF-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE6	12/01/2025	PAYDOWN		63,383	63,383	64,462	64,269	0	(886)	0	(886)	0	63,383	0	0	0	1,244	02/01/2041
31419H-G3-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE6	12/01/2025	PAYDOWN		263	263	272	270	0	(7)	0	(7)	0	263	0	0	0	3	11/01/2040
31419H-YC-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE7	12/01/2025	PAYDOWN		5,792	5,792	6,093	6,106	0	(313)	0	(313)	0	5,792	0	0	0	73	10/01/2040
31419J-YM-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE7	12/01/2025	PAYDOWN		3,065	3,065	3,101	3,105	0	(40)	0	(40)	0	3,065	0	0	0	35	11/01/2040
31419K-DZ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE8	12/01/2025	PAYDOWN		21,830	21,830	22,690	22,564	0	(733)	0	(733)	0	21,830	0	0	0	293	11/01/2040
31419K-KG-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE8	12/01/2025	PAYDOWN		3,223	3,223	3,279	3,278	0	(55)	0	(55)	0	3,223	0	0	0	32	11/01/2040
31419L-DL-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE9	12/01/2025	PAYDOWN		28,738	28,738	29,277	29,304	0	(566)	0	(566)	0	28,738	0	0	0	378	11/01/2040
31419L-YA-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE9	12/01/2025	PAYDOWN		9,092	9,092	9,235	9,259	0	(167)	0	(167)	0	9,092	0	0	0	94	12/01/2040
35563P-JJ-9	SEASONED CREDIT RISK TRANSFER SENIOR WHO	12/01/2025	PAYDOWN		0	(204,408)	(192,492)	(199,110)	0	200,711	0	200,711	0	1,601	0	(1,601)	(1,601)	1,037	07/25/2058
3136A3-TD-3	THE SUPERANNUATION MEMBERS HOM SENIOR AG	12/01/2025	PAYDOWN		291,589	291,589	304,169	0	0	(10,183)	0	(10,183)	0	291,589	0	0	0	4,062	02/25/2042
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					429,886,394	448,177,802	443,828,883	156,973,916	0	(3,964,526)	0	(3,964,526)	0	446,254,507	0	(16,368,112)	(16,368,112)	6,117,174	XXX
313637-VW-7	FN 109629 - CMBS/RMBS	06/01/2025	Paydown		38,319	38,319	37,915	38,097	0	222	0	222	0	38,319	0	0	0	410	09/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AC-7M-7	FNA 2013-M6 1AC - CMBS	06/01/2025	Paydown		313,918	313,917	322,450	308,104	0	5,814	0	5,814	0	313,918	0	0	0	1,695	02/25/2043
3136AX-3J-2	FNA 2017-M11 A2 - CMBS	06/01/2025	Paydown		900,533	900,533	900,864	899,631	0	902	0	902	0	900,533	0	0	0	4,900	08/25/2029
3136AY-7L-1	FNA 2018-M1 A2 - CMBS	06/01/2025	Paydown		34,053	34,054	32,975	33,661	0	392	0	392	0	34,053	0	0	0	293	12/25/2027
3137BK-GZ-7	FHMS Q-002 A2 - CMBS	06/01/2025	Paydown		242,128	242,128	244,538	243,595	0	(1,467)	0	(1,467)	0	242,128	0	0	0	2,273	07/25/2033
3137FT-ZZ-3	FHMS 2020-KF79 AL - CMBS	06/25/2025	Paydown		27,271	27,271	27,271	27,271	0	0	0	0	0	27,271	0	0	0	480	05/25/2030
3138EL-U9-2	FN AL4207 - CMBS/RMBS	06/01/2025	Paydown		71,635	71,635	72,771	72,660	0	(1,025)	0	(1,025)	0	71,635	0	0	0	998	09/01/2043
3138L3-5K-7	FN AM3549 - CMBS/RMBS	06/01/2025	Paydown		110,573	110,573	111,748	111,036	0	(463)	0	(463)	0	110,573	0	0	0	1,102	06/01/2033
3138L4-QT-3	FN AM4065 - CMBS/RMBS	06/01/2025	Paydown		211,911	211,911	210,164	210,287	0	1,624	0	1,624	0	211,911	0	0	0	2,791	08/01/2043
3138L7-YQ-3	FN AM7018 - CMBS/RMBS	06/01/2025	Paydown		38,797	38,797	40,931	39,102	0	(305)	0	(305)	0	38,797	0	0	0	417	10/01/2029
3138L9-T8-5	FN AM8674 - CMBS/RMBS	04/01/2025	Various		5,050,000	5,050,000	5,055,078	5,041,026	0	8,974	0	8,974	0	5,050,000	0	0	0	47,696	04/01/2025
3138L9-U2-6	FN AM8700 - CMBS/RMBS	06/01/2025	Paydown		456,058	456,058	439,526	448,529	0	7,529	0	7,529	0	456,058	0	0	0	3,950	06/01/2030
3138LA-MR-7	FN AM9367 - CMBS/RMBS	06/01/2025	Paydown		57,900	57,900	58,574	58,351	0	(1,388)	0	(1,388)	0	57,900	0	0	0	82,859	07/01/2045
3138LA-V7-1	FN AM9637 - CMBS/RMBS	06/01/2025	Paydown		66,342	66,342	68,692	67,766	0	(1,424)	0	(1,424)	0	66,342	0	0	0	724	09/01/2035
3138LC-2B-0	FN AN0769 - CMBS/RMBS	06/01/2025	Paydown		55,117	55,117	55,961	55,492	0	(375)	0	(375)	0	55,117	0	0	0	588	01/01/2031
3138LC-YU-3	FN AN0722 - CMBS/RMBS	06/01/2025	Paydown		327,493	327,493	334,446	332,548	0	(5,055)	0	(5,055)	0	327,493	0	0	0	3,984	01/01/2046
3138LF-JL-3	FN AN2966 - CMBS/RMBS	06/01/2025	Paydown		187,924	187,924	189,451	188,518	0	(594)	0	(594)	0	187,924	0	0	0	1,439	10/01/2031
3138LG-3E-4	FN AN4396 - CMBS/RMBS	06/01/2025	Paydown		71,017	71,017	75,744	74,504	0	(3,487)	0	(3,487)	0	71,017	0	0	0	843	01/01/2042
3138LH-RA-4	FN AN4980 - CMBS/RMBS	06/01/2025	Paydown		108,844	108,844	110,069	109,751	0	(907)	0	(907)	0	108,844	0	0	0	1,209	05/01/2047
3138LH-UZ-5	FN AN5099 - CMBS/RMBS	06/01/2025	Paydown		22,506	22,506	22,956	22,589	0	(83)	0	(83)	0	22,506	0	0	0	207	04/01/2027
3138LH-Y3-2	FN AN5229 - CMBS/RMBS	06/01/2025	Paydown		43,332	43,332	43,820	43,703	0	(371)	0	(371)	0	43,332	0	0	0	277	05/01/2047
3138LJ-FU-9	FN AN5578 - CMBS/RMBS	06/01/2025	Paydown		58,143	58,143	58,865	58,272	0	(129)	0	(129)	0	58,143	0	0	0	499	05/01/2027
3138LJ-MC-1	FN AN5754 - CMBS/RMBS	06/01/2025	Paydown		100,934	100,934	102,322	101,401	0	(467)	0	(467)	0	100,934	0	0	0	925	06/01/2029
3138LJ-YQ-7	FN AN6118 - CMBS/RMBS	06/01/2025	Paydown		81,914	81,914	78,863	80,406	0	1,508	0	1,508	0	81,914	0	0	0	733	11/01/2029
3138LJ-ZD-5	FN AN6139 - CMBS/RMBS	06/01/2025	Paydown		173,811	173,811	177,532	176,702	0	(2,891)	0	(2,891)	0	173,811	0	0	0	1,769	07/01/2047
3138LK-FP-7	FN AN6473 - CMBS/RMBS	06/01/2025	Paydown		292,987	292,987	299,121	297,279	0	(4,292)	0	(4,292)	0	292,987	0	0	0	3,079	08/01/2047
3138LL-H8-1	FN AN7454 - CMBS/RMBS	06/01/2025	Paydown		35,153	35,153	36,003	35,515	0	(363)	0	(363)	0	35,153	0	0	0	340	11/01/2029
313637-VW-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		38,614	38,614	38,207	38,406	0	208	0	208	0	38,614	0	0	0	417	09/01/2028
3136AC-7M-7	FANNIE MAE FNMA_13-M6 AGCYSEN SENIOR_CMB	12/01/2025	PAYDOWN		115,127	115,126	118,256	113,212	0	1,915	0	1,915	0	115,127	0	0	0	1,159	02/25/2043
3136AX-3J-2	FANNIE MAE ACES FNMA_17-M11 LCF SENIOR_C	12/01/2025	PAYDOWN		254,890	254,890	254,984	254,617	0	273	0	273	0	254,890	0	0	0	1,963	08/25/2029
3136AY-7L-1	FANNIE MAE-ACES FNA_18-M1 LCF SENIOR_CMB	12/01/2025	PAYDOWN		192,031	192,031	185,947	189,614	0	2,417	0	2,417	0	192,031	0	0	0	1,887	12/25/2027
3137BK-GZ-7	FREDDIE MAC MULTIFAMILY STRUCT SENIOR_CM	12/01/2025	PAYDOWN		156,571	156,571	158,130	157,491	0	(920)	0	(920)	0	156,571	0	0	0	1,179	07/25/2033
3137FT-ZZ-3	FREMF MORTGAGE TRUST FREMF_20 SENIOR_CMB	12/26/2025	PAYDOWN		745,448	745,448	745,448	745,448	0	0	0	0	0	745,448	0	0	0	16,368	05/25/2030
3138EL-U9-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		73,905	73,905	75,078	74,933	0	(1,028)	0	(1,028)	0	73,905	0	0	0	1,029	09/01/2043
3138L3-5K-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		112,331	112,331	113,524	112,768	0	(437)	0	(437)	0	112,331	0	0	0	1,128	06/01/2033
3138L4-QT-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		214,420	214,420	212,653	212,795	0	1,625	0	1,625	0	214,420	0	0	0	2,850	08/01/2043
3138L7-YQ-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		39,411	39,411	41,579	39,689	0	(278)	0	(278)	0	39,411	0	0	0	427	10/01/2029
3138L9-U2-6	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		460,534	460,534	443,840	453,458	0	7,076	0	7,076	0	460,534	0	0	0	4,019	06/01/2030
3138LA-BW-8	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		58,792	58,792	64,435	61,038	0	(2,246)	0	(2,246)	0	58,792	0	0	0	759	08/01/2030
3138LA-MR-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	09/01/2025	PAYDOWN		4,348,402	4,348,402	4,398,971	4,381,342	0	(32,940)	0	(32,940)	0	4,348,402	0	0	0	41,466	07/01/2045
3138LA-V7-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		67,913	67,913	70,319	69,310	0	(1,398)	0	(1,398)	0	67,913	0	0	0	741	09/01/2035
3138LA-XW-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		38,203	38,203	40,417	39,786	0	(1,583)	0	(1,583)	0	38,203	0	0	0	560	08/01/2045
3138LC-2B-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		55,871	55,871	56,727	56,216	0	(345)	0	(345)	0	55,871	0	0	0	601	01/01/2031
3138LC-YU-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		332,635	332,635	339,697	337,649	0	(5,014)	0	(5,014)	0	332,635	0	0	0	4,081	01/01/2046
3138LF-JL-3	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		189,401	189,401	190,940	189,941	0	(540)	0	(540)	0	189,401	0	0	0	1,462	10/01/2031
3138LG-3E-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		72,381	72,381	77,198	75,836	0	(3,456)	0	(3,456)	0	72,381	0	0	0	866	01/01/2042
3138LH-RA-4	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		110,267	110,267	111,507	111,163	0	(896)	0	(896)	0	110,267	0	0	0	1,234	05/01/2047
3138LH-UZ-5	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		22,733	22,733	23,188	22,790	0	(57)	0	(57)	0	22,733	0	0	0	210	04/01/2027
3138LH-Y3-2	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		43,901	43,901	44,395	0	0	(364)	0	(364)	0	43,901	0	0	0	491	05/01/2047
3138LJ-FU-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		58,725	58,725	59,454	58,807	0	(82)	0	(82)	0	58,725	0	0	0	508	05/01/2027
3138LJ-MC-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		101,931	101,931	103,333	102,335	0	(403)	0	(403)	0	101,931	0	0	0	942	06/01/2029
3138LJ-YQ-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		82,651	82,651	79,573	81,252	0	1,400	0	1,400	0	82,651	0	0	0	745	11/01/2029
3138LJ-ZD-5	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		176,152	176,152	179,922	179,018	0	(2,867)	0	(2,867)	0	176,152	0	0	0	1,807	07/01/2047
3138LK-FP-7	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		300,568	300,568	306,861	304,860	0	(4,292)	0	(4,292)	0	300,568	0	0	0	3,158	08/01/2047
3138LL-H8-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	12/01/2025	PAYDOWN		35,490	35,490	36,348	35,815	0	(326)	0	(326)	0	35,490	0	0	0	346	11/01/2029
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					17,677,911	17,677,910	17,779,580	17,675,384	0	(42,677)	0	(42,677)	0	17,677,911	0	0	0	258,881	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	DUBS 2018-MA1 C - RMBS	03/28/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/29/2053
00077B-5D-1	AMAC 2002-9 B1 - CMO/RMBS	06/01/2025	Paydown		4,765	4,765	4,628	4,699	0	66	0	66	0	4,765	0	0	0	80	12/25/2032
00077B-KC-6	AMAC 1999-RS1 A - CMO/RMBS	06/01/2025	Paydown		1,751	1,751	1,684	1,707	0	66	0	66	0	1,751	0	0	0	0	03/27/2029
004421-MW-0	ACE 2005-SN1 A2 - RMBS	06/01/2025	Paydown		256,030	239,090	236,227	261,488	0	15,982	0	15,982	0	256,030	0	0	0	0	11/25/2039
007034-BN-0	ARMT 2006-2 1A4 - CMO/RMBS	06/01/2025	Paydown		404,192	304,116	263,220	397,886	0	6,307	0	6,307	0	404,192	0	0	0	0	05/25/2036
007036-DP-8	ARMT 2004-4 4A1 - CMO/RMBS	06/01/2025	Paydown		68,944	68,944	63,990	65,172	0	3,772	0	3,772	0	68,944	0	0	0	1,349	03/25/2035
007036-HV-1	ARMT 2005-3 2A1 - CMO/RMBS	06/01/2025	Paydown		45,808	28,103	21,917	29,876	0	15,932	0	15,932	0	45,808	0	0	0	0	07/25/2035
007036-HZ-2	ARMT 2005-3 6A1 - CMO/RMBS	06/01/2025	Paydown		118,699	118,699	111,280	114,031	0	4,668	0	4,668	0	118,699	0	0	0	2,109	07/25/2035
007036-LR-5	ARMT 2005-5 4A1 - CMO/RMBS	06/01/2025	Paydown		81,486	41,559	32,482	81,183	0	410	108	303	0	81,486	0	0	0	0	09/25/2035
007036-QV-1	ARMT 2005-8 732 - RMBS	06/25/2025	Paydown		65,488	65,488	33,972	61,316	0	4,172	0	4,172	0	65,488	0	0	0	925	11/25/2035
007036-UQ-7	ARMT 2005-11 5A1 - RMBS	06/25/2025	Paydown		341,709	286,843	149,522	337,214	0	4,495	0	4,495	0	341,709	0	0	0	0	02/25/2036
007036-VF-0	ARMT 2005-11 3A1 - CMO/RMBS	06/01/2025	Paydown		226,314	178,158	151,635	223,302	0	3,012	0	3,012	0	226,314	0	0	0	0	02/25/2036
007037-AB-0	ARMT 2007-1 2A1 - CMO/RMBS	06/01/2025	Paydown		168,758	32,567	25,749	176,486	0	590	8,317	(7,728)	0	168,758	0	0	0	0	03/25/2037
007037-BP-8	ARMT 2007-1 322 - CMO/RMBS	06/01/2025	Paydown		44,605	0	0	44,605	0	0	0	0	0	44,605	0	0	0	0	03/25/2037
00703A-AA-5	ARMT 2007-2 1A1 - CMO/RMBS	06/01/2025	Paydown		120,869	9,470	8,275	120,785	0	84	0	84	0	120,869	0	0	0	0	06/25/2037
00703A-AD-9	ARMT 2007-2 2A1 - RMBS	06/25/2025	Paydown		457,746	301,250	264,825	452,159	0	5,588	0	5,588	0	457,746	0	0	0	0	06/25/2037
00703Q-AA-0	ARMT 2006-3 1A1 - CMO/RMBS	06/01/2025	Paydown		19,655	675	509	18,969	0	686	0	686	0	19,655	0	0	0	0	08/25/2036
00703Q-AD-4	ARMT 2006-3 A11 - RMBS	06/25/2025	Paydown		324,985	214,503	123,002	323,129	0	1,856	0	1,856	0	324,985	0	0	0	0	08/25/2036
009692-AA-2	AJAXM 2023-A A1 - CMO/RMBS	06/25/2025	Paydown		1,543,773	1,543,773	1,438,145	1,497,396	0	46,377	0	46,377	0	1,543,773	0	0	0	15,762	07/25/2062
009740-AA-9	AJAXM 2021-E A1 - CMO/RMBS	06/25/2025	Paydown		588,891	588,891	506,538	508,046	0	80,845	0	80,845	0	588,891	0	0	0	3,035	12/27/2060
02146Q-AD-5	CWALT 2006-0A10 4A1 - RMBS	06/25/2025	Paydown		473,159	227,461	150,700	468,687	0	4,472	0	4,472	0	473,159	0	0	0	0	08/25/2046
02146T-AL-1	CWALT 2006-24CB A11 - CMO/RMBS	06/01/2025	Paydown		59,264	22,635	14,801	58,943	0	321	0	321	0	59,264	0	0	0	0	08/25/2036
02146X-BL-1	CWALT 2006-36T2 1A1 - CMO/RMBS	06/25/2025	Paydown		73,579	0	0	73,579	0	0	0	0	0	73,579	0	0	0	0	12/25/2036
02147H-AC-6	CWALT 2006-0C5 2AA - RMBS	01/27/2025	Paydown		4,675	4,657	4,657	0	0	4,675	0	4,675	0	4,675	0	0	0	0	05/25/2035
02147H-AD-4	CWALT 2006-0C5 2AB - RMBS	01/27/2025	Paydown		10,683	10,555	10,555	0	0	10,683	0	10,683	0	10,683	0	0	0	0	05/25/2035
02147H-AF-9	CWALT 2006-0C5 2A3 - RMBS	06/25/2025	Paydown		191,750	133,775	116,777	191,197	0	2,570	2,016	554	0	191,750	0	0	0	0	06/25/2036
02147Q-AL-6	CWALT 2006-19CB A11 - CMO/RMBS	06/01/2025	Paydown		404,734	132,918	93,198	401,971	0	2,763	0	2,763	0	404,734	0	0	0	0	08/25/2036
02147V-AB-7	CWALT 2006-25CB A2 - CMO/RMBS	06/01/2025	Paydown		26,455	5,368	3,556	26,337	0	118	0	118	0	26,455	0	0	0	0	10/25/2036
02147W-AM-1	CWALT 2006-26CB A12 - CMO/RMBS	06/25/2025	Paydown		12,611	3,019	1,202	12,522	0	89	0	89	0	12,611	0	0	0	0	09/25/2036
02147X-AJ-6	CWALT 2006-32CB A9 - CMO/RMBS	06/01/2025	Paydown		4,498	1,803	1,212	4,463	0	35	0	35	0	4,498	0	0	0	0	11/25/2036
02147X-AT-4	CWALT 2006-32CB A18 - CMO/RMBS	06/01/2025	Paydown		27,776	11,133	7,487	27,527	0	250	0	250	0	27,776	0	0	0	0	11/25/2036
02147X-AV-9	CWALT 2006-32CB A20 - CMO/RMBS	06/01/2025	Paydown		208,949	83,751	56,318	207,077	0	1,873	0	1,873	0	208,949	0	0	0	0	11/25/2036
02147Y-AG-0	CWALT 2006-27CB A7 - CMO/RMBS	06/01/2025	Paydown		165,395	2,031	1,522	165,352	0	43	0	43	0	165,395	0	0	0	0	11/25/2036
02148B-AA-2	CWALT 2006-33CB 1A1 - CMO/RMBS	06/01/2025	Paydown		653,423	44,629	28,685	621,887	0	31,536	0	31,536	0	653,423	0	0	0	0	11/25/2036
02148F-AF-2	CWALT 2007-4CB 1A6 - CMO/RMBS	06/01/2025	Paydown		177,453	120,761	67,289	46,864	0	130,590	0	130,590	0	177,453	0	0	0	0	04/25/2037
02149D-AN-9	CWALT 2006-HY13 4A1 - CMO/RMBS	06/01/2025	Paydown		126,451	79,464	62,611	124,055	0	2,396	0	2,396	0	126,451	0	0	0	0	02/25/2037
02149F-AM-6	CWALT 2006-43CB 112 - CMO/RMBS	06/01/2025	Paydown		202,186	26,073	16,649	201,424	0	762	0	762	0	202,186	0	0	0	0	02/25/2037
02149H-AX-8	CWALT 2007-2CB 2A7 - CMO/RMBS	06/25/2025	Paydown		39,547	15,389	8,474	39,125	0	422	0	422	0	39,547	0	0	0	0	03/25/2037
02149J-BE-5	CWALT 2006-45T1 215 - CMO/RMBS	06/01/2025	Paydown		99,520	0	0	99,520	0	0	0	0	0	99,520	0	0	0	0	02/25/2037
02149Q-AA-8	CWALT 2007-0A10 1A1 - RMBS	06/25/2025	Paydown		19,000	301,654	55,328	18,265	0	735	0	735	0	19,000	0	0	0	0	09/25/2047
02150A-AF-8	CWALT 2007-6 A6 - CMO/RMBS	06/25/2025	Paydown		262,275	183,365	56,041	258,539	0	3,736	0	3,736	0	262,275	0	0	0	0	04/25/2047
02150F-AJ-9	CWALT 2007-8CB A9 - CMO/RMBS	06/01/2025	Paydown		68,476	30,336	20,318	67,923	0	553	0	553	0	68,476	0	0	0	0	05/26/2037
02150T-AD-2	CWALT 2007-0A3 2A1 - RMBS	06/25/2025	Paydown		758,014	534,247	380,797	751,988	0	6,026	0	6,026	0	758,014	0	0	0	0	04/25/2047
02150V-AA-3	CWALT 2007-HY7C A1 - RMBS	06/25/2025	Paydown		1,452,174	900,581	651,583	1,280,471	0	171,702	0	171,702	0	1,452,174	0	0	0	0	08/25/2037
02151B-AB-4	CWALT 2007-22 1A2 - CMO/RMBS	06/01/2025	Paydown		92,988	35,471	29,777	92,199	0	789	0	789	0	92,988	0	0	0	0	09/25/2037
02151B-AQ-1	CWALT 2007-22 A15 - CMO/RMBS	06/01/2025	Paydown		114,077	43,515	36,798	113,119	0	958	0	958	0	114,077	0	0	0	0	09/25/2037
02151C-AE-6	CWALT 2007-15CB A5 - CMO/RMBS	06/01/2025	Paydown		238,971	103,285	70,758	237,343	0	1,628	0	1,628	0	238,971	0	0	0	0	07/25/2037
02151C-BH-8	CWALT 2007-15CB A23 - CMO/RMBS	06/01/2025	Paydown		154,659	66,845	45,170	153,602	0	1,057	0	1,057	0	154,659	0	0	0	0	07/25/2037
02151E-AE-2	CWALT 2007-23CB A5 - CMO/RMBS	06/01/2025	Paydown		547,232	218,737	569,200	543,070	0	4,162	0	4,162	0	547,232	0	0	0	0	09/25/2037
02151H-AD-7	CWALT 2007-17CB 1A4 - CMO/RMBS	06/25/2025	Paydown		91,982	7,202	4,513	91,667	0	315	0	315	0	91,982	0	0	0	0	08/25/2037
02151N-BH-4	CWALT 2007-18CB 225 - CMO/RMBS	06/01/2025	Paydown		20,204	7,741	6,064	20,129	0	75	0	75	0	20,204	0	0	0	0	08/25/2037
02151R-AB-9	CWALT 2007-0H2 A1B - RMBS	06/25/2025	Paydown		67,472	67,472	55,204	54,035	0	13,437	0	13,437	0	67,472	0	0	0	700	08/25/2047
02660B-AA-0	AHMA 2007-1 A1 - RMBS	06/01/2025	Paydown		694,585	0	0	694,585	0	0	0	0	0	694,585	0	0	0	0	02/25/2047
02660C-AF-7	AHM 2007-2 3A1 - RMBS	06/01/2025	Paydown		1,355,657	929,860	544,204	514,121	0	841,535	0	841,535	0	1,355,657	0	0	0	0	03/25/2047
02660C-AH-3	AHM 2007-2 2A - RMBS	06/25/2025	Paydown		4,165	0	0	4,165	0	0	0	0	0	4,165	0	0	0	0	05/25/2027
02660K-AA-0	AHMA 2006-5 A1 - RMBS	06/01/2025	Paydown		1,217,014	0	0	1,217,014	0	0	0	0	0	1,217,014	0	0	0	0	11/25/2046
02660L-AB-6	AHMA 2006-4 A12 - RMBS	06/25/2025	Paydown		632,862	366,837	219,940	626,579	0	6,283	0	6,283	0	632,862	0	0	0	0	10/25/2046
02660L-AF-7	AHMA 2006-4 2A1 - RMBS	06/01/2025	Paydown		1,287,521	497,308	302,639	1,281,761	0	5,760	0	5,760	0	1,287,521	0	0	0	0	10/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02660T-EP-4	AHM 2005-2B 3A - RMBS	06/01/2025	Paydown		1,053,690	642,773	560,307	1,043,491	0	10,199	0	10,199	0	1,053,690	0	0	0	0	09/25/2045
02660T-FM-0	AHM 2005-2A A4D - RMBS	06/01/2025	Paydown		548,931	388,347	401,788	543,919	0	5,012	0	5,012	0	548,931	0	0	0	0	09/25/2035
02660T-GV-9	AHM 2005-4 4A - RMBS	06/02/2025	Paydown		544,876	400,338	125,985	543,970	0	1,606	700	906	0	544,876	0	0	0	0	11/25/2045
02660T-HY-2	AHM 2006-1 11A - RMBS	06/25/2025	Paydown		417,143	417,143	344,125	338,656	0	78,486	0	78,486	0	417,143	0	0	0	6,533	03/25/2046
02660T-JE-4	AHM 2006-1 2A1 - CMO/RMBS	06/01/2025	Paydown		174,681	0	0	174,681	0	0	0	0	0	174,681	0	0	0	0	12/25/2035
02660U-AA-8	AHMA 2006-3 A1 - RMBS	06/01/2025	Paydown		496,592	393,708	289,475	491,379	0	5,212	0	5,212	0	496,592	0	0	0	0	10/25/2046
02660U-AE-0	AHMA 2006-3 2A2 - RMBS	06/01/2025	Paydown		241,754	137,184	107,494	239,896	0	1,858	0	1,858	0	241,754	0	0	0	0	10/25/2046
02660V-AG-3	AHMA 2005-1 321 - RMBS	05/27/2025	Paydown		125,727	73,839	59,717	124,977	0	750	0	750	0	125,727	0	0	0	0	11/25/2035
02693D-AA-5	AHMA 2007-2 A1 - RMBS	06/01/2025	Paydown		2,508,559	2,995,645	2,708,169	2,495,917	0	12,642	0	12,642	0	2,508,559	0	0	0	0	03/25/2047
03072S-K2-0	AMSI 2005-R7 M3 - RMBS	06/25/2025	Paydown		1,544,742	1,514,905	899,569	1,489,392	0	101,913	0	101,913	0	1,544,742	0	0	0	0	09/25/2035
03072S-Q4-0	AMSI 2005-R9 M2 - RMBS	06/25/2025	Paydown		131,762	0	0	131,762	0	0	0	0	0	131,762	0	0	0	0	11/25/2035
03072S-Q5-7	AMSI 2005-R9 M3 - RMBS	06/25/2025	Paydown		123,092	0	0	123,092	0	0	0	0	0	123,092	0	0	0	0	11/25/2035
03072S-Q6-5	AMSI 2005-R9 M4 - RMBS	06/25/2025	Paydown		7,294	0	0	7,294	0	0	0	0	0	7,294	0	0	0	0	11/25/2035
03464J-AD-3	AOMT 217 M1 - RMBS	06/01/2025	Paydown		81,375	0	0	81,375	0	0	0	0	0	81,375	0	0	0	0	10/25/2066
03464U-AA-4	AOMT 236 A1 - RMBS	06/01/2025	Paydown		138,623	138,623	136,977	139,298	0	(675)	0	(675)	0	138,623	0	0	0	2,187	12/27/2067
03465G-AA-4	AOMT 232 A1 - RMBS	06/01/2025	Paydown		3,019,944	3,019,944	2,856,223	2,913,010	0	106,934	0	106,934	0	3,019,944	0	0	0	43,551	10/25/2067
03465G-AB-2	AOMT 232 A2 - RMBS	06/01/2025	Paydown		290,907	290,907	272,559	278,971	0	11,936	0	11,936	0	290,907	0	0	0	4,195	10/25/2067
03465G-AC-0	AOMT 232 A3 - RMBS	06/01/2025	Paydown		190,806	133,697	123,181	188,914	0	1,892	0	1,892	0	190,806	0	0	0	0	10/25/2067
03465P-AA-4	AOMT 234 A1 - CMO/RMBS	06/01/2025	Paydown		7,645,836	7,645,837	6,910,124	7,003,492	0	642,345	0	642,345	0	7,645,836	0	0	0	81,687	04/25/2067
03465P-AB-2	AOMT 234 A2 - CMO/RMBS	06/01/2025	Paydown		670,819	670,819	591,962	600,538	0	70,281	0	70,281	0	670,819	0	0	0	7,167	04/25/2067
03465P-AC-0	AOMT 234 A3 - CMO/RMBS	06/01/2025	Paydown		696,790	696,790	606,878	615,995	0	80,795	0	80,795	0	696,790	0	0	0	7,444	04/25/2067
03465R-AA-0	AOMT 235 A1 - RMBS	06/01/2025	Paydown		5,842,818	5,842,818	5,501,397	5,551,535	0	291,283	0	291,283	0	5,842,818	0	0	0	91,221	09/26/2067
03465R-AB-8	AOMT 235 A2 - RMBS	06/01/2025	Paydown		544,804	544,804	509,795	514,354	0	30,449	0	30,449	0	544,804	0	0	0	8,506	09/26/2067
03465R-AC-6	AOMT 235 A3 - RMBS	06/01/2025	Paydown		1,291,254	1,008,408	931,904	1,275,684	0	15,570	0	15,570	0	1,291,254	0	0	0	0	09/26/2067
03465Y-AA-5	AOMT 245 A1 - RMBS	06/01/2025	Paydown		1,675,640	1,675,640	1,625,287	1,629,697	0	45,943	0	45,943	0	1,675,640	0	0	0	28,762	07/25/2068
03466D-AA-0	AOMT 237 A1 - RMBS	06/01/2025	Paydown		3,554,317	3,248,617	3,121,395	3,140,892	0	413,425	0	413,425	0	3,554,317	0	0	0	51,394	11/25/2067
03466D-AB-8	AOMT 237 A2 - CMO/RMBS	06/01/2025	Paydown		217,143	198,467	192,637	193,730	0	23,413	0	23,413	0	217,143	0	0	0	3,140	11/25/2067
03466D-AC-6	AOMT 237 A3 - RMBS	06/01/2025	Paydown		106,186	106,186	104,129	0	0	2,057	0	2,057	0	106,186	0	0	0	1,202	11/25/2067
03466H-AA-1	AOMT 243 A1 - RMBS	06/01/2025	Paydown		2,527,409	2,527,409	2,446,616	2,479,094	0	48,315	0	48,315	0	2,527,409	0	0	0	36,474	11/26/2068
03466H-AB-9	AOMT 243 A2 - RMBS	06/01/2025	Paydown		455,824	455,824	439,062	440,842	0	14,982	0	14,982	0	455,824	0	0	0	6,578	11/26/2068
03466Q-AC-7	AOMT 2025-2 A3 - RMBS	06/01/2025	Paydown		218,287	218,287	218,285	0	0	2	0	2	0	218,287	0	0	0	2,192	02/25/2070
03466R-AC-5	AOMT 253 A3 - RMBS	06/01/2025	Paydown		463,054	463,054	463,048	0	0	6	0	6	0	463,054	0	0	0	4,312	03/25/2070
034931-AA-3	AOMT 233 A1 - CMO/RMBS	06/01/2025	Paydown		2,197,443	2,197,443	2,138,466	2,153,543	0	43,900	0	43,900	0	2,197,443	0	0	0	34,752	09/26/2067
034934-AA-7	AOMT 251 A1 - RMBS	06/01/2025	Paydown		875,785	875,785	875,772	0	0	13	0	13	0	875,785	0	0	0	13,578	01/27/2070
034944-AA-6	AOMT 246 A1 - RMBS	06/01/2025	Paydown		4,401,161	4,401,161	4,245,723	4,264,134	0	137,027	0	137,027	0	4,401,161	0	0	0	73,221	11/25/2067
05530M-AA-7	BCAP 2006-AA2 A1 - RMBS	06/25/2025	Paydown		1,732,159	1,085,579	871,978	1,709,151	0	27,379	4,371	23,008	0	1,732,159	0	0	0	0	01/25/2037
05530N-AA-5	BCAP 2007-AA2 1A1 - RMBS	06/25/2025	Paydown		343,114	244,298	211,661	337,981	0	5,133	0	5,133	0	343,114	0	0	0	0	05/25/2047
05530V-AA-7	BCAP 2007-AA3 A1A - RMBS	06/25/2025	Paydown		33,659	19,876	19,555	33,321	0	338	0	338	0	33,659	0	0	0	0	04/25/2037
05530V-AB-5	BCAP 2007-AA3 A1B - RMBS	06/25/2025	Paydown		41,668	41,668	35,221	36,587	0	5,081	0	5,081	0	41,668	0	0	0	562	04/25/2037
05530V-AP-4	BCAP 2007-AA3 21B - RMBS	06/25/2025	Paydown		340,855	249,433	190,317	335,849	0	5,006	0	5,006	0	340,855	0	0	0	0	05/25/2047
05530W-AP-2	BCAP 2007-AA4 2A1 - RMBS	06/25/2025	Paydown		433,683	0	0	433,683	0	0	0	0	0	433,683	0	0	0	0	08/26/2047
05533C-BG-2	BCAP 2010-RR6 2AJ - CMO/RMBS	06/01/2025	Paydown		5,471,695	6,185,951	5,573,189	5,434,386	0	37,309	0	37,309	0	5,471,695	0	0	0	0	05/26/2037
058927-AN-4	BAFC 2006-A 6A1 - CMO/RMBS	06/01/2025	Paydown		121,500	63,712	56,824	120,653	0	847	0	847	0	121,500	0	0	0	0	02/20/2036
058928-AD-4	BAFC 2006-B 2A1 - CMO/RMBS	06/01/2025	Paydown		100,276	61,280	131,820	46,245	0	54,031	0	54,031	0	100,276	0	0	0	0	03/20/2036
058928-AN-2	BAFC 2006-B 7A1 - CMO/RMBS	06/01/2025	Paydown		30,181	15,520	13,109	30,122	0	304	246	59	0	30,181	0	0	0	0	03/20/2036
058931-AU-0	BAFC 2006-3 A12 - CMO/RMBS	06/01/2025	Paydown		2,647	1,440	1,276	2,615	0	32	0	32	0	2,647	0	0	0	0	03/25/2036
058931-AZ-9	BAFC 2006-3 A17 - CMO/RMBS	06/01/2025	Paydown		36,786	17,764	14,073	35,129	0	1,657	0	1,657	0	36,786	0	0	0	0	03/25/2036
059469-AE-6	BOAA 2006-7 A5 - RMBS	06/01/2025	Paydown		35,998	23,784	7,037	35,885	0	113	0	113	0	35,998	0	0	0	0	10/25/2036
05946X-3A-9	BAFC 2005-8 429 - CMO/RMBS	06/01/2025	Paydown		25,689	20,032	17,972	25,474	0	216	0	216	0	25,689	0	0	0	0	01/25/2036
05946X-FZ-1	BAFC 2004-1 5A1 - CMO/RMBS	06/01/2025	Paydown		21,858	21,858	22,041	21,637	0	221	0	221	0	21,858	0	0	0	375	02/25/2034
05946X-JP-9	BAFC 2004-B 6A1 - CMO/RMBS	06/01/2025	Paydown		61,676	40,520	30,670	60,975	0	700	0	700	0	61,676	0	0	0	0	12/20/2034
05946X-MG-5	BAFC 2004-C CB1 - CMO/RMBS	06/01/2025	Paydown		111,841	105,652	20,420	63,616	0	48,225	0	48,225	0	111,841	0	0	0	0	12/20/2034
05946X-P6-4	BAFC 2005-6 211 - CMO/RMBS	06/01/2025	Paydown		158,022	139,795	119,803	155,762	0	2,353	93	2,260	0	158,022	0	0	0	0	10/25/2035
05946X-SQ-7	BAFC 2005-2 1A1 - CMO/RMBS	06/01/2025	Paydown		91,741	75,273	69,202	91,102	0	639	0	639	0	91,741	0	0	0	0	04/25/2035
05946X-X5-7	BAFC 2005-8 1A1 - CMO/RMBS	06/01/2025	Paydown		11,404	7,456	5,933	11,193	0	212	0	212	0	11,404	0	0	0	0	01/25/2036
05946X-Y5-6	BAFC 2005-8 2A6 - CMO/RMBS	06/01/2025	Paydown		163,083	125,064	110,325	161,123	0	1,960	0	1,960	0	163,083	0	0	0	0	01/25/2036
05946X-YX-5	BAFC 2005-F 3A1 - CMO/RMBS	06/01/2025	Paydown		174,453	146,697	103,425	34,342	0	140,112	0	140,112	0	174,453	0	0	0	0	09/20/2035
05948K-3G-2	BOAA 2006-2 5A3 - CMO/RMBS	06/01/2025	Paydown		14,204	6,669	5,492	14,162	0	115	72	43	0	14,204	0	0	0	0	03/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05948X-TP-6	BOAMS 2003-H B2 - CMO/RMBS	06/01/2025	Paydown		3,952	23,490	9,023	(3,989)	7,449	491	0	7,940	0	3,952	0	0	0	0	09/25/2033
05949A-4R-8	BOAMS 2005-D 2A7 - CMO/RMBS	06/01/2025	Paydown		40,176	24,972	20,856	39,056	0	1,121	0	1,121	0	40,176	0	0	0	0	05/25/2035
05949A-H9-4	BOAMS 2005-A 2A2 - CMO/RMBS	06/01/2025	Paydown		20,217	20,217	17,977	18,693	0	1,524	0	1,524	0	20,217	0	0	0	301	02/25/2035
05949C-ED-4	BOAMS 2005-G 2A1 - CMO/RMBS	06/01/2025	Paydown		67,293	49,322	35,750	18,130	0	49,163	0	49,163	0	67,293	0	0	0	0	08/25/2035
05949C-HQ-2	BOAMS 2005-I 2A1 - CMO/RMBS	06/01/2025	Paydown		23,199	11,429	7,742	11,917	0	11,282	0	11,282	0	23,199	0	0	0	0	10/25/2035
05949C-KU-9	BOAMS 2005-J 2A5 - CMO/RMBS	06/01/2025	Paydown		74,695	56,624	36,170	18,657	0	56,038	0	56,038	0	74,695	0	0	0	0	11/25/2035
05949C-RW-8	BOAMS 2006-A 4A1 - CMO/RMBS	06/01/2025	Paydown		25,197	13,051	10,794	25,028	0	169	0	169	0	25,197	0	0	0	0	02/25/2036
05949T-AY-5	BAFC 2006-1 12A - CMO/RMBS	06/01/2025	Paydown		55,686	29,713	27,890	55,188	0	497	0	497	0	55,686	0	0	0	0	01/25/2036
05950G-AR-4	BOAMS 2006-2 A16 - CMO/RMBS	06/01/2025	Paydown		50,207	35,916	27,999	49,424	0	783	0	783	0	50,207	0	0	0	0	07/25/2036
05950N-AA-6	BAFC 2006-5 1A1 - CMO/RMBS	06/25/2025	Paydown		117,741	53,043	39,252	116,501	0	1,239	0	1,239	0	117,741	0	0	0	0	09/25/2036
05950P-AU-7	BAFC 2006-H 6A1 - RMBS	06/20/2025	Paydown		372,507	243,374	166,102	364,566	0	7,941	0	7,941	0	372,507	0	0	0	0	10/20/2036
05951E-AC-1	BAFC 2006-J 2A1 - CMO/RMBS	06/01/2025	Paydown		154,861	105,744	394,133	153,030	0	1,831	0	1,831	0	154,861	0	0	0	0	01/20/2047
05951E-AD-9	BAFC 2006-J 2A2 - CMO/RMBS	06/01/2025	Paydown		265,264	181,130	300,831	64,365	0	200,899	0	200,899	0	265,264	0	0	0	0	01/20/2047
05951F-BE-3	BAFC 2007-1 1A4 - CMO/RMBS	06/01/2025	Paydown		6,943	3,486	2,183	6,851	0	91	0	91	0	6,943	0	0	0	0	01/25/2037
05951G-AD-4	BAFC 2007-2 TA3 - CMO/RMBS	06/25/2025	Paydown		298,572	242,417	149,200	289,117	0	9,455	0	9,455	0	298,572	0	0	0	0	03/25/2037
05951K-AM-5	BAFC 2006-7 A11 - CMO/RMBS	06/01/2025	Paydown		35,572	30,359	24,897	34,342	0	1,230	0	1,230	0	35,572	0	0	0	0	09/25/2036
05951V-AF-6	BAFC 2006-I 3A1 - CMO/RMBS	06/01/2025	Paydown		5,896	2,462	18,236	4,597	0	1,299	0	1,299	0	5,896	0	0	0	0	12/20/2046
05951V-AK-5	BAFC 2006-I 5A2 - CMO/RMBS	06/01/2025	Paydown		49,671	27,229	21,810	48,956	0	715	0	715	0	49,671	0	0	0	0	12/20/2046
059522-AT-9	BAFC 2007-C 1A1 - CMO/RMBS	06/01/2025	Paydown		1,725,976	1,499,354	1,383,406	1,702,409	0	23,688	122	23,567	0	1,725,976	0	0	0	0	05/20/2036
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS	06/01/2025	Paydown		320,035	278,014	247,883	315,733	0	4,302	0	4,302	0	320,035	0	0	0	0	05/20/2036
059522-AW-2	BAFC 2007-C 1A4 - CMO/RMBS	06/01/2025	Paydown		39,150	34,009	31,370	38,608	0	542	0	542	0	39,150	0	0	0	0	05/20/2036
059522-BA-9	BAFC 2007-C 3A1 - CMO/RMBS	06/01/2025	Paydown		139,466	59,764	223,564	138,510	0	956	0	956	0	139,466	0	0	0	0	05/20/2036
059522-BC-5	BAFC 2007-C 4A1 - CMO/RMBS	06/01/2025	Paydown		130,579	99,379	385,926	128,296	0	2,283	0	2,283	0	130,579	0	0	0	0	05/20/2036
059522-BG-6	BAFC 2007-C 5A1 - CMO/RMBS	06/01/2025	Paydown		126,384	76,056	222,612	115,283	0	11,167	67	11,101	0	126,384	0	0	0	0	05/20/2036
05952D-AB-4	BAFC 2007-A 2A1 - RMBS	06/20/2025	Paydown		103,986	103,986	92,826	95,092	0	7,048	0	7,048	0	103,986	0	0	0	37,097	02/20/2047
05952E-AA-4	BAFC 2007-B A1 - RMBS	06/20/2025	Paydown		17,000	20,192	16,435	16,584	0	416	0	416	0	17,000	0	0	0	0	04/22/2047
05952F-AM-5	BOAMS 2007-2 A12 - CMO/RMBS	06/01/2025	Paydown		41,832	32,576	23,716	41,346	0	486	0	486	0	41,832	0	0	0	0	05/25/2037
05952G-AA-9	BAFC 2007-D 1A1 - RMBS	06/20/2025	Paydown		188,773	166,561	133,907	185,991	0	2,782	0	2,782	0	188,773	0	0	0	0	06/20/2047
05952G-AE-1	BAFC 2007-D 1A5 - RMBS	06/20/2025	Paydown		505,086	444,414	352,125	497,290	0	7,795	0	7,795	0	505,086	0	0	0	0	06/20/2047
06050A-AD-5	BOAA 2006-8 1A4 - CMO/RMBS	06/25/2025	Paydown		228,743	170,394	110,292	221,318	0	7,424	0	7,424	0	228,743	0	0	0	0	11/25/2036
07336L-CU-5	BVINV 2021-INV2 B1 - CMO/RMBS	06/01/2025	Paydown		13,018	13,018	13,863	13,713	0	(695)	0	(695)	0	13,018	0	0	0	123	06/26/2051
07383U-GB-5	PRIME 2004-CL1A B1 - CMO/RMBS	06/01/2025	Paydown		2,942,070	4,479,848	3,124,550	2,920,821	0	21,248	0	21,248	0	2,942,070	0	0	0	0	02/25/2034
07384M-6F-4	BSARM 2004-12 1A1 - CMO/RMBS	06/01/2025	Paydown		6,638	6,638	5,282	4,962	0	1,677	0	1,677	0	6,638	0	0	0	109	02/25/2035
07384M-G7-1	BSARM 2004-1 24A - CMO/RMBS	06/01/2025	Paydown		45,866	45,866	43,815	45,184	0	1,114	432	682	0	45,866	0	0	0	675	04/25/2034
07384Y-ME-3	BSABS 2003-AC5 M1 - RMBS	06/01/2025	Paydown		33,990	33,990	33,835	33,735	0	255	0	255	0	33,990	0	0	0	533	10/25/2033
07384Y-NJ-1	BSABS 2003-AC6 M1 - RMBS	06/01/2025	Paydown		19,812	14,243	11,875	19,652	0	161	0	161	0	19,812	0	0	0	0	11/25/2033
07384Y-PN-0	BSABS 2003-AC7 M1 - RMBS	06/01/2025	Paydown		55,846	42,286	16,810	42,638	0	13,263	54	13,209	0	55,846	0	0	0	205	01/25/2034
073868-AA-9	BALTA 2006-6 1A1 - RMBS	06/25/2025	Paydown		371,815	262,470	421,896	365,672	0	6,144	0	6,144	0	371,815	0	0	0	0	11/25/2036
07386H-JT-9	BALTA 2004-5 6A1 - CMO/RMBS	06/01/2025	Paydown		228,018	163,639	152,090	225,911	0	2,107	0	2,107	0	228,018	0	0	0	0	06/25/2034
07386H-K2-6	BALTA 2006-3 1A1 - RMBS	06/25/2025	Paydown		165,064	120,954	103,731	123,575	0	41,489	0	41,489	0	165,064	0	0	0	0	05/25/2036
07386H-L6-6	BALTA 2006-3 231 - CMO/RMBS	06/01/2025	Paydown		49,327	14,681	11,328	48,628	0	699	0	699	0	49,327	0	0	0	0	05/25/2036
07386H-R5-2	BALTA 2006-3 361 - CMO/RMBS	06/01/2025	Paydown		81,122	14,445	10,376	80,972	0	150	0	150	0	81,122	0	0	0	0	05/25/2036
07386H-SV-4	BALTA 2005-4 21A - CMO/RMBS	06/01/2025	Paydown		281,736	203,544	211,967	268,987	0	12,749	0	12,749	0	281,736	0	0	0	0	05/25/2035
07386H-SW-2	BALTA 2005-4 2A2 - CMO/RMBS	06/01/2025	Paydown		17,831	7,683	6,953	17,708	0	123	0	123	0	17,831	0	0	0	0	05/25/2035
07386H-VS-7	BALTA 2005-7 2A1 - CMO/RMBS	06/01/2025	Paydown		94,639	58,781	52,387	93,793	0	846	0	846	0	94,639	0	0	0	0	09/25/2035
07386H-WR-8	BALTA 2005-8 1A1 - RMBS	06/25/2025	Paydown		86,022	59,619	53,689	85,139	0	883	0	883	0	86,022	0	0	0	0	10/25/2035
073871-AA-3	BALTA 2006-4 1A1 - RMBS	06/25/2025	Paydown		273,377	249,146	245,869	268,000	0	5,377	0	5,377	0	273,377	0	0	0	0	08/25/2036
073871-AE-5	BALTA 2006-4 3A1 - RMBS	06/25/2025	Paydown		299,454	154,105	100,733	295,181	0	4,273	0	4,273	0	299,454	0	0	0	0	08/25/2036
073873-AA-9	BALTA 2006-5 1A1 - RMBS	06/25/2025	Paydown		253,127	130,481	162,296	249,726	0	3,401	0	3,401	0	253,127	0	0	0	0	08/25/2036
073875-AA-4	BALTA 2006-7 1A1 - RMBS	06/25/2025	Paydown		150,451	65,327	38,780	148,681	0	1,770	0	1,770	0	150,451	0	0	0	0	12/25/2046
07387A-AD-7	BSARM 2005-1 2A2 - CMO/RMBS	06/01/2025	Paydown		24,644	24,644	20,670	22,226	0	2,418	0	2,418	0	24,644	0	0	0	355	03/25/2035
07387A-BL-8	BSARM 2005-4 1A1 - CMO/RMBS	06/01/2025	Paydown		136,187	111,498	82,684	76,326	0	59,861	0	59,861	0	136,187	0	0	0	845	08/25/2035
07387A-CX-1	BSARM 2005-7 1A1 - CMO/RMBS	06/01/2025	Paydown		780,630	697,940	596,458	760,995	0	19,634	0	19,634	0	780,630	0	0	0	0	08/25/2035
07387A-DK-8	BSARM 2005-6 4A1 - CMO/RMBS	06/01/2025	Paydown		100,249	51,960	47,350	27,474	0	72,775	0	72,775	0	100,249	0	0	0	0	08/25/2035
07387A-EG-6	BSARM 2005-9 A1 - CMO/RMBS	06/01/2025	Paydown		38,887	28,395	27,146	38,237	0	662	13	650	0	38,887	0	0	0	0	10/25/2035
07387A-FX-8	BSARM 2005-12 121 - CMO/RMBS	06/01/2025	Paydown		59,691	31,292	28,613	59,196	0	495	0	495	0	59,691	0	0	0	0	02/25/2036
07387R-AA-6	BALTA 2007-3 1A1 - RMBS	06/25/2025	Paydown		690,371	530,887	291,962	679,478	0	10,892	0	10,892	0	690,371	0	0	0	0	11/25/2046
07388D-AD-8	BSARM 2007-1 2A1 - CMO/RMBS	06/01/2025	Paydown		125,935	104,132	85,749	123,347	0	2,588	0	2,588	0	125,935	0	0	0	0	02/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073880-AG-1	BSARM 2007-1 3A1 - CMO/RMBS	06/01/2025	Paydown		96,360	69,391	55,517	19,759	0	76,601	0	76,601	0	96,360	0	0	0	0	02/25/2047
073882-AC-6	BSARM 2006-4 2A1 - CMO/RMBS	06/01/2025	Paydown		326,896	267,738	232,170	244,202	0	82,694	0	82,694	0	326,896	0	0	0	0	10/25/2036
073882-AK-8	BSARM 2006-4 4A1 - CMO/RMBS	06/01/2025	Paydown		168,602	88,804	73,977	163,683	0	4,919	0	4,919	0	168,602	0	0	0	0	10/25/2036
07401C-AS-2	BSARM 2007-4 211 - CMO/RMBS	06/01/2025	Paydown		147,273	111,654	90,706	145,591	0	1,682	0	1,682	0	147,273	0	0	0	0	06/25/2047
07401E-AA-7	BSARM 2007-2 1A1 - CMO/RMBS	06/01/2025	Paydown		258,141	197,310	113,226	58,331	0	199,810	0	199,810	0	258,141	0	0	0	0	12/25/2046
07401E-AE-9	BSARM 2007-2 3A1 - CMO/RMBS	06/01/2025	Paydown		351,268	202,429	180,726	349,136	0	2,132	0	2,132	0	351,268	0	0	0	0	12/25/2046
07820Q-CD-5	BVMBS 2005-2 2A1 - CMO/RMBS	06/23/2025	Paydown		181,757	145,371	222,848	170,947	0	10,809	0	10,809	0	181,757	0	0	0	0	05/20/2045
10568E-AA-0	BRAVO 23NQM3 A1 - CMO/RMBS	06/01/2025	Paydown		2,463,765	2,463,765	2,388,051	2,412,535	0	51,231	0	51,231	0	2,463,765	0	0	0	35,546	09/25/2062
10568E-AB-8	BRAVO 23NQM3 A2 - CMO/RMBS	06/01/2025	Paydown		376,535	376,535	359,542	363,535	0	13,001	0	13,001	0	376,535	0	0	0	5,432	04/25/2062
10568E-AC-6	BRAVO 23NQM3 A3 - CMO/RMBS	06/01/2025	Paydown		361,114	283,426	268,444	357,033	0	4,080	0	4,080	0	361,114	0	0	0	0	04/25/2062
10568G-AE-7	BRAVO 2019-1 A1D - CMO/RMBS	06/01/2025	Paydown		5,738,421	5,738,421	6,080,485	5,886,723	0	(148,302)	0	(148,302)	0	5,738,421	0	0	0	49,875	03/25/2058
10569D-AD-5	BRAVO 23NQM6 M1 - RMBS	06/01/2025	Paydown		148,660	0	0	148,660	0	0	0	0	0	148,660	0	0	0	0	09/25/2063
10569H-AA-2	BRAVO 23NQM7 A1 - CMO/RMBS	06/01/2025	Paydown		6,903,107	6,903,107	6,903,080	6,894,169	0	8,939	0	8,939	0	6,903,107	0	0	0	126,032	09/25/2063
10569J-AB-6	BRAVO 22NQM3 A2 - CMO/RMBS	06/01/2025	Paydown		82,401	82,401	82,075	82,387	0	14	0	14	0	82,401	0	0	0	1,392	07/25/2062
10569J-AC-4	BRAVO 22NQM3 A3 - CMO/RMBS	06/01/2025	Paydown		62,773	62,773	62,013	62,625	0	148	0	148	0	62,773	0	0	0	1,060	07/25/2062
10569L-AA-3	BRAVO 24NQM3 A1 - RMBS	06/01/2025	Paydown		3,275,278	3,275,278	3,275,227	3,273,375	0	1,903	0	1,903	0	3,275,278	0	0	0	56,812	03/25/2064
10569L-AB-1	BRAVO 24NQM3 A2 - RMBS	06/01/2025	Paydown		415,636	415,636	415,633	415,290	0	347	0	347	0	415,636	0	0	0	7,445	03/25/2064
10569M-AE-3	BRAVO 25NQM1 A3 - RMBS	06/01/2025	Paydown		303,226	303,226	302,430	0	0	797	0	797	0	303,226	0	0	0	4,312	12/26/2064
10569N-AC-5	BRAVO 25NQM2 A1 - RMBS	06/01/2025	Paydown		502,481	502,481	502,478	0	0	3	0	3	0	502,481	0	0	0	5,757	11/25/2064
10570F-AA-3	BRAVO 24NQM1 A1 - RMBS	06/01/2025	Paydown		3,921,259	3,921,259	3,921,187	3,919,492	0	1,767	0	1,767	0	3,921,259	0	0	0	72,277	12/26/2063
10570F-AB-1	BRAVO 24NQM1 A2 - RMBS	06/01/2025	Paydown		472,858	472,858	472,857	472,448	0	410	0	410	0	472,858	0	0	0	8,940	12/26/2063
105927-AD-9	BRAVO 2025-NQM3 A2 - RMBS	06/01/2025	Paydown		24,566	24,566	24,566	0	0	0	0	0	0	51,267	0	(26,701)	(26,701)	284	03/25/2065
105927-AE-7	BRAVO 2025-NQM3 A3 - RMBS	06/01/2025	Paydown		34,070	34,070	34,069	0	0	0	0	0	0	34,070	0	0	0	405	03/25/2065
105933-AA-3	BRAVO 23NQM2 A1 - RMBS	06/01/2025	Paydown		2,844,365	2,844,365	2,706,903	2,741,431	0	102,933	0	102,933	0	2,844,365	0	0	0	32,866	05/25/2062
125435-AA-5	CWHL 2006- R2 AF1 - CMO/RMBS	06/25/2025	Paydown		83,525	71,027	62,090	82,413	0	1,112	0	1,112	0	83,525	0	0	0	0	07/25/2036
125439-AA-7	CWHL 2007-6 A1 - CMO/RMBS	06/01/2025	Various		219,480	150,473	88,423	218,855	0	625	0	625	0	219,480	0	0	0	0	06/25/2037
12543T-BA-2	CWHL 2006-13 A25 - CMO/RMBS	06/01/2025	Paydown		46,490	0	0	46,490	0	0	0	0	0	46,490	0	0	0	0	09/25/2036
12543X-AG-1	CWHL 2006-19 1A7 - CMO/RMBS	06/01/2025	Paydown		673,629	13,935	8,528	659,785	0	13,844	0	13,844	0	673,629	0	0	0	0	01/25/2037
12544A-AB-1	CWHL 2006-20 1A2 - CMO/RMBS	06/01/2025	Paydown		371,337	104,195	69,749	370,360	0	977	0	977	0	371,337	0	0	0	0	02/25/2037
12544B-AA-1	CWHL 2007-HY5 1A1 - CMO/RMBS	06/01/2025	Paydown		34,352	10,749	7,597	34,070	0	282	0	282	0	34,352	0	0	0	0	09/25/2037
12544M-AA-7	CWHL 2007-16 A1 - CMO/RMBS	06/01/2025	Paydown		177,188	0	0	177,188	0	0	0	0	0	177,188	0	0	0	0	10/25/2037
12544R-AA-6	CWHL 2007-4 1A1 - CMO/RMBS	06/01/2025	Paydown		43,280	4,088	2,247	43,259	0	21	0	21	0	43,280	0	0	0	0	05/26/2037
12544R-AN-8	CWHL 2007-4 A13 - CMO/RMBS	06/01/2025	Paydown		136,532	12,892	9,616	136,472	0	67	6	61	0	136,532	0	0	0	0	05/26/2037
12544R-CB-2	CWHL 2007-4 A50 - CMO/RMBS	06/01/2025	Paydown		74,774	7,061	5,300	74,741	0	37	3	34	0	74,774	0	0	0	0	05/26/2037
12544T-AC-8	CWHL 2007-7 A3 - CMO/RMBS	06/01/2025	Paydown		371,324	168,096	112,417	368,857	0	2,468	0	2,468	0	371,324	0	0	0	0	06/25/2037
12544T-AF-1	CWHL 2007-7 A6 - CMO/RMBS	06/01/2025	Paydown		176,322	79,825	188,413	175,015	0	1,307	0	1,307	0	176,322	0	0	0	0	06/25/2037
12544V-AA-7	CWHL 2007-5 A1 - CMO/RMBS	06/01/2025	Paydown		47,966	34,093	24,303	47,588	0	377	0	377	0	47,966	0	0	0	0	05/26/2037
12544V-AE-9	CWHL 2007-5 A5 - CMO/RMBS	06/01/2025	Paydown		127,947	90,943	64,828	126,941	0	1,007	0	1,007	0	127,947	0	0	0	0	05/26/2037
12544V-BF-5	CWHL 2007-5 A30 - CMO/RMBS	06/01/2025	Paydown		76,024	52,351	38,550	75,431	0	593	0	593	0	76,024	0	0	0	0	05/26/2037
12544W-AC-1	CWHL 2007-HY3 2A1 - CMO/RMBS	06/01/2025	Paydown		134,625	65,306	45,574	132,412	0	2,214	0	2,214	0	134,625	0	0	0	0	06/25/2047
12545A-AE-4	CWHL 2007-8 1A5 - CMO/RMBS	06/01/2025	Paydown		25,099	0	0	25,099	0	0	0	0	0	25,099	0	0	0	0	01/25/2038
12545A-AL-8	CWHL 2007-8 A11 - CMO/RMBS	06/01/2025	Paydown		44,085	0	0	44,085	0	0	0	0	0	44,085	0	0	0	0	01/25/2038
12545A-AP-9	CWHL 2007-8 A14 - CMO/RMBS	06/01/2025	Paydown		42,380	0	0	42,380	0	0	0	0	0	42,380	0	0	0	0	01/25/2038
12545C-AC-4	CWHL 2007-10 A3 - CMO/RMBS	06/01/2025	Paydown		5,512	(283)	(179)	5,521	0	(9)	0	(9)	0	5,512	0	0	0	0	07/25/2037
12545C-AX-8	CWHL 2007-10 A22 - CMO/RMBS	06/01/2025	Paydown		18,416	(598)	(404)	18,434	0	(18)	0	(18)	0	18,416	0	0	0	0	07/25/2037
12545E-AG-1	CWHL 2007-J2 2A6 - CMO/RMBS	06/01/2025	Paydown		54,110	0	0	54,110	0	0	0	0	0	54,110	0	0	0	0	07/25/2037
12565V-DB-6	CIM 2021-J3 B1 - CMO/RMBS	06/01/2025	Paydown		79,863	68,175	67,142	79,052	0	811	0	811	0	79,863	0	0	0	407	06/26/2051
12566T-AD-9	CMALT 2006-A7 1A4 - CMO/RMBS	06/01/2025	Paydown		220,109	135,582	105,723	217,321	0	2,788	0	2,788	0	220,109	0	0	0	0	12/25/2036
12567A-AG-2	CMALT 2007-A3 1A7 - CMO/RMBS	06/01/2025	Paydown		151,207	140,568	107,712	147,517	0	3,690	0	3,690	0	151,207	0	0	0	0	03/25/2037
12567N-AE-9	CIM 2022-R2 M1 - CMO/RMBS	06/01/2025	Paydown		427,533	0	0	427,533	0	0	0	0	0	427,533	0	0	0	0	12/27/2061
12569D-AC-3	CIM 2022-R3 M1 - CMO/RMBS	06/01/2025	Paydown		466,440	0	0	466,440	0	0	0	0	0	466,440	0	0	0	0	03/25/2062
12569U-AC-5	CIM 2023-R4 M1 - CMO/RMBS	06/01/2025	Paydown		513,175	0	0	513,175	0	0	0	0	0	513,175	0	0	0	0	05/25/2062
12570D-AA-4	CIM 2023-I1 A1 - RMBS	06/01/2025	Paydown		769,897	769,897	769,883	769,007	0	890	0	890	0	769,897	0	0	0	14,696	04/25/2058
12571D-AB-1	CIM 2025-I1 A2 - RMBS	06/01/2025	Paydown		1,106,299	1,106,299	1,106,278	0	0	21	0	21	0	1,106,299	0	0	0	16,437	10/25/2069
12571Y-AE-9	CIM 2022-R1 M2 - CMO/RMBS	06/01/2025	Paydown		176,623	0	0	176,623	0	0	0	0	0	176,623	0	0	0	0	01/25/2061
12594X-AJ-3	CSMC 17HL1 A9 - CMO/RMBS	06/01/2025	Paydown		211,598	211,599	191,592	191,817	0	19,781	0	19,781	0	211,598	0	0	0	2,917	06/25/2047
12594X-AW-4	CSMC 17HL1 B1 - CMO/RMBS	06/01/2025	Paydown		234,081	234,081	214,620	215,115	0	18,965	0	18,965	0	234,081	0	0	0	3,637	06/25/2047
12594X-AX-2	CSMC 17HL1 B2 - CMO/RMBS	06/01/2025	Paydown		264,904	264,904	238,701	239,531	0	25,373	0	25,373	0	264,904	0	0	0	4,038	06/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12594X-AY-0	CSMC 17HL1 B3 - CMO/RMBS	06/01/2025	Paydown		151,344	151,344	136,064	136,549	0	14,795	0	14,795	0	151,344	0	0	0	2,307	06/25/2047
12628K-AE-2	CSAB 2006-3 A2 - RMBS	06/25/2025	Paydown		100,147	66,980	13,724	99,849	0	298	0	298	0	100,147	0	0	0	0	11/25/2036
12628L-AE-0	CSAB 2006-4 A2B - RMBS	06/25/2025	Paydown		142,185	107,984	21,980	141,906	0	278	0	278	0	142,185	0	0	0	0	12/25/2036
126379-AG-1	CSMC 2007-4 2A2 - CMO/RMBS	06/01/2025	Paydown		16,723	0	0	16,723	0	0	0	0	0	16,723	0	0	0	0	06/25/2037
126380-AU-8	CSMC 069 7A1 - CMO/RMBS	06/25/2025	Paydown		42,144	205	22	42,141	0	2	0	2	0	42,144	0	0	0	0	11/25/2036
12651Y-AQ-5	CSMC 17RPL3 B2 - CMO/RMBS	06/01/2025	Paydown		257,881	257,881	246,921	247,035	0	10,846	0	10,846	0	257,881	0	0	0	3,244	10/25/2057
12652C-AJ-8	CSMC 2017-HL2 A9 - CMO/RMBS	06/01/2025	Paydown		175,939	175,939	176,090	177,073	0	(1,134)	0	(1,134)	0	175,939	0	0	0	2,207	10/25/2047
12652C-BA-6	CSMC 2017-HL2 B1 - CMO/RMBS	06/01/2025	Paydown		308,025	308,025	305,715	305,466	0	2,559	0	2,559	0	308,025	0	0	0	4,364	10/25/2047
12652C-BB-4	CSMC 2017-HL2 B2 - CMO/RMBS	06/01/2025	Paydown		247,932	247,932	241,882	242,790	0	5,142	0	5,142	0	247,932	0	0	0	3,513	10/25/2047
12652C-BC-2	CSMC 2017-HL2 B3 - CMO/RMBS	06/01/2025	Paydown		180,303	180,303	166,691	170,738	0	9,565	0	9,565	0	180,303	0	0	0	2,555	10/25/2047
12652C-BD-0	CSMC 2017-HL2 B4 - CMO/RMBS	06/01/2025	Paydown		75,117	75,117	63,849	66,010	0	9,106	0	9,106	0	75,117	0	0	0	1,064	10/25/2047
12656T-AF-5	CSMC 2021-RPL2 M3 - CMO/RMBS	06/01/2025	Paydown		16,770	0	0	16,770	0	0	0	0	0	16,770	0	0	0	0	01/26/2060
12656T-AG-3	CSMC 2021-RPL2 B1 - RMBS	06/01/2025	Paydown		76,551	0	0	76,551	0	0	0	0	0	76,551	0	0	0	0	01/26/2060
12661G-AD-1	CSMC 2021-RPL3 M1 - CMO/RMBS	06/01/2025	Paydown		19,177	0	0	19,177	0	0	0	0	0	19,177	0	0	0	0	01/26/2060
12661G-AE-9	CSMC 2021-RPL3 M3 - CMO/RMBS	06/01/2025	Paydown		111,039	0	0	111,039	0	0	0	0	0	111,039	0	0	0	0	01/26/2060
12661G-AS-8	CSMC 2021-RPL3 M2 - CMO/RMBS	06/01/2025	Paydown		18,750	0	0	18,750	0	0	0	0	0	18,750	0	0	0	0	01/26/2060
12663D-AD-6	CSMC 22NQM5 A2 - CMO/RMBS	06/01/2025	Paydown		58,673	58,673	57,378	58,200	0	473	0	473	0	58,673	0	0	0	1,041	05/25/2067
12663D-AE-4	CSMC 22NQM5 A3 - CMO/RMBS	06/01/2025	Paydown		82,914	58,673	56,610	81,888	0	1,026	0	1,026	0	82,914	0	0	0	0	05/25/2067
12663G-AB-3	COLT 227 A2 - CMO/RMBS	06/01/2025	Paydown		52,173	52,173	52,173	52,020	0	(374)	0	(374)	0	52,173	0	0	0	20,209	07/25/2067
12664V-AE-3	CSMC 2022-NQM2 A3 - CMO/RMBS	06/01/2025	Paydown		251,233	0	0	251,233	0	0	0	0	0	251,233	0	0	0	0	02/25/2067
12665E-AE-0	CSMC 2022-NQM4 A3 - CMO/RMBS	06/01/2025	Paydown		620,537	418,777	406,999	611,813	0	288,764	0	288,764	0	620,537	0	0	0	0	06/27/2067
12667Q-AH-1	CWL 2005-10 MF2 - RMBS	06/01/2025	Paydown		26,546	0	0	33,204	0	(6,658)	0	(6,658)	0	26,546	0	0	0	0	12/26/2035
12667Q-NZ-7	CWL 2005-16 2A4 - RMBS	06/01/2025	Paydown		500,607	311,395	273,263	493,584	0	7,023	0	7,023	0	500,607	0	0	0	0	04/25/2036
12667Q-QT-8	CWL 2005-17 1F3 - RMBS	06/01/2025	Paydown		105,112	89,224	103,337	100,943	0	4,169	0	4,169	0	105,112	0	0	0	0	08/25/2034
12667Q-QU-5	CWL 2005-17 1F4 - RMBS	06/01/2025	Paydown		322,337	113,333	44,294	320,342	0	1,995	0	1,995	0	322,337	0	0	0	0	05/25/2036
12667T-4M-5	CWL 2004-3 2A - RMBS	05/27/2025	Paydown		59,353	59,353	56,765	57,178	0	2,175	0	2,175	0	59,353	0	0	0	495	08/25/2034
12667U-TF-9	CWL 2004-S1 M1 - RMBS	06/01/2025	Paydown		759	759	743	759	0	0	0	0	0	759	0	0	0	15	02/25/2035
12667U-TG-7	CWL 2004-S1 M2 - RMBS	06/01/2025	Paydown		1,404	1,404	1,339	1,387	0	17	0	17	0	1,404	0	0	0	(147)	02/25/2035
12667U-W6-5	CWL 2005-6 M5 - RMBS	06/25/2025	Paydown		245,256	241,124	55,685	819	0	245,256	0	245,256	0	245,256	0	0	0	0	07/25/2035
12667U-WG-3	CWL 2005-1 MF3 - RMBS	06/01/2025	Paydown		20,137	0	0	25,164	0	(5,028)	0	(5,028)	0	20,137	0	0	0	0	05/25/2035
12667U-XD-9	CWL 2005-1 MV7 - RMBS	06/25/2025	Paydown		1,114,985	1,114,985	955,454	1,053,171	0	61,813	0	61,813	0	1,114,985	0	0	0	21,565	04/25/2035
12667U-Z3-9	CWL 2005-7 MF2 - RMBS	06/01/2025	Paydown		162,984	0	0	162,984	0	0	0	0	0	162,984	0	0	0	0	07/25/2035
12667U-Z4-7	CWL 2005-7 MF3 - RMBS	06/01/2025	Paydown		106,310	0	0	106,310	0	0	0	0	0	106,310	0	0	0	0	06/25/2035
12667U-Z5-4	CWL 2005-7 MF4 - RMBS	06/01/2025	Paydown		54,639	0	0	54,639	0	0	0	0	0	54,639	0	0	0	0	06/25/2035
12667F-3X-1	CWALT 2005-J1 5A4 - CMO/RMBS	06/01/2025	Paydown		78,398	42,432	34,962	77,434	0	964	0	964	0	78,398	0	0	0	0	02/25/2035
12667F-4G-7	CWALT 2005-7CB 1A5 - CMO/RMBS	06/01/2025	Paydown		1,713,748	1,206,877	1,037,303	1,685,049	0	28,698	0	28,698	0	1,713,748	0	0	0	0	04/25/2035
12667F-4S-1	CWALT 2005-7CB 2A7 - CMO/RMBS	06/01/2025	Paydown		58,241	37,118	29,433	57,638	0	603	0	603	0	58,241	0	0	0	0	04/25/2035
12667F-CY-9	CWALT 2004-6CB M2 - RMBS	06/25/2025	Paydown		643,701	575,733	547,633	638,935	0	4,766	0	4,766	0	643,701	0	0	0	0	04/25/2034
12667F-FL-4	CWALT 2004-J4 1A6 - RMBS	06/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2034
12667F-FV-2	CWALT 2004-J4 1A7 - RMBS	03/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2034
12667F-HZ-1	CWALT 2004-9T1 M - CMO/RMBS	06/01/2025	Paydown		12,460	254,523	149,034	572	0	11,888	0	11,888	0	12,460	0	0	0	0	07/25/2034
12667F-M7-7	CWALT 2004-35T2 A3 - CMO/RMBS	06/01/2025	Paydown		153,824	0	0	153,824	0	0	0	0	0	153,824	0	0	0	0	02/25/2035
12667F-MW-2	CWALT 2004-14T2 A10 - CMO/RMBS	06/01/2025	Paydown		58,780	58,780	59,724	58,822	0	(42)	0	(42)	0	58,780	0	0	0	658	08/25/2034
12667F-SC-0	CWALT 2004-22CB M - CMO/RMBS	06/01/2025	Paydown		89,538	204,932	122,694	129,021	0	(39,483)	0	(39,483)	0	89,538	0	0	0	3,119	10/25/2034
12667F-UZ-6	CWALT 2004-J10 1A6 - CMO/RMBS	06/01/2025	Paydown		497,780	443,400	429,370	490,830	0	6,950	0	6,950	0	497,780	0	0	0	0	10/25/2034
12667F-X3-4	CWALT 2005-3CB 1A5 - CMO/RMBS	06/25/2025	Paydown		23,201	15,437	10,567	7,485	0	15,716	0	15,716	0	23,201	0	0	0	0	03/25/2035
12667F-YS-8	CWALT 2004-28CB 3A1 - CMO/RMBS	06/01/2025	Paydown		13,634	6,928	5,313	13,492	0	142	0	142	0	13,634	0	0	0	0	01/25/2035
12667F-ZF-5	CWALT 2004-29CB A1 - CMO/RMBS	06/01/2025	Paydown		133,118	99,441	92,839	131,460	0	1,658	0	1,658	0	133,118	0	0	0	0	01/25/2035
12667G-2H-5	CWALT 2005-35CB 2A1 - CMO/RMBS	06/01/2025	Paydown		366,714	95,842	44,564	286,330	0	80,384	0	80,384	0	366,714	0	0	0	0	09/25/2035
12667G-5S-8	CWALT 2005-43 1A1 - CMO/RMBS	06/02/2025	Paydown		26,921	151,674	431,731	19,347	0	7,771	198	7,574	0	26,921	0	0	0	0	10/25/2035
12667G-6L-2	CWALT 2005-45 3A1 - CMO/RMBS	06/01/2025	Paydown		230,056	150,642	130,824	226,178	0	3,878	0	3,878	0	230,056	0	0	0	0	10/20/2035
12667G-B7-7	CWALT 2005-33CB A1 - CMO/RMBS	06/01/2025	Paydown		679,092	193,225	96,407	461,234	0	217,857	0	217,857	0	679,092	0	0	0	0	08/25/2035
12667G-BC-6	CWALT 2005-10CB 1A7 - CMO/RMBS	06/01/2025	Paydown		396,545	258,318	210,249	392,678	0	3,867	0	3,867	0	396,545	0	0	0	0	05/25/2035
12667G-KC-6	CWALT 2005-21CB A3 - CMO/RMBS	06/01/2025	Paydown		28,975	19,982	15,271	28,637	0	369	30	338	0	28,975	0	0	0	0	06/25/2035
12667G-MY-6	CWALT 2005-23CB A15 - CMO/RMBS	06/01/2025	Paydown		53,506	35,128	28,963	53,085	0	694	273	421	0	53,506	0	0	0	0	07/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 - CMO/RMBS	06/01/2025	Paydown		27,656	17,729	50,034	27,313	0	343	0	343	0	27,656	0	0	0	0	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 - CMO/RMBS	06/01/2025	Paydown		186,996	119,876	92,798	184,956	0	2,039	0	2,039	0	186,996	0	0	0	0	07/25/2035
12667G-QG-1	CWALT 2005-20CB 3A2 - CMO/RMBS	06/25/2025	Paydown		394,767	256,814	181,845	388,998	0	5,769	0	5,769	0	394,767	0	0	0	0	07/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-RC-9	CWALT 2005-25T1 A2 - CMO/RMBS	06/01/2025	Paydown		71,320	27,199	21,406	70,550	0	771	0	771	0	71,320	0	0	0	0	07/25/2035
12667G-UD-3	CWALT 2005-29CB A1 - CMO/RMBS	06/01/2025	Paydown		161,548	116,081	82,146	157,605	0	3,943	0	3,943	0	161,548	0	0	0	0	07/25/2035
12667G-XW-8	CWALT 2005-30CB 2A1 - CMO/RMBS	06/01/2025	Paydown		96,231	73,620	65,625	94,060	0	2,171	0	2,171	0	96,231	0	0	0	0	08/25/2035
12668A-BP-9	CWALT 2005-J10 A17 - CMO/RMBS	06/01/2025	Paydown		53,650	33,892	25,243	52,945	0	705	0	705	0	53,650	0	0	0	0	10/25/2035
12668A-FM-2	CWALT 2005-48T1 A6 - CMO/RMBS	06/01/2025	Paydown		16,103	5,852	4,395	15,992	0	112	1	111	0	16,103	0	0	0	0	11/25/2035
12668A-GN-9	CWALT 2005-56 1A1 - CMO/RMBS	06/25/2025	Paydown		513,532	346,078	182,799	163,492	0	350,040	0	350,040	0	513,532	0	0	0	0	11/25/2035
12668A-L3-7	CWALT 2005-74T1 A1 - CMO/RMBS	06/01/2025	Paydown		19,303	8,987	5,517	19,126	0	177	0	177	0	19,303	0	0	0	0	01/25/2036
12668A-LJ-2	CWALT 2005-50CB 2A1 - CMO/RMBS	06/01/2025	Paydown		109,015	22,506	13,276	108,379	0	637	0	637	0	109,015	0	0	0	0	11/25/2035
12668A-PX-7	CWALT 2005-54CB 312 - CMO/RMBS	06/01/2025	Paydown		50,238	1,328	893	50,232	0	6	0	6	0	50,238	0	0	0	0	11/25/2035
12668A-PY-5	CWALT 2005-54CB 313 - CMO/RMBS	06/01/2025	Paydown		124,186	3,283	1,841	124,169	0	16	0	16	0	124,186	0	0	0	0	11/25/2035
12668A-V3-6	CWALT 2005-73CB 2A1 - CMO/RMBS	06/01/2025	Paydown		107,680	44,071	29,357	106,868	0	812	0	812	0	107,680	0	0	0	0	01/25/2036
12668A-V4-4	CWALT 2005-73CB 2A2 - CMO/RMBS	06/01/2025	Paydown		321,286	131,496	64,407	319,327	0	1,959	0	1,959	0	321,286	0	0	0	0	01/25/2036
12668A-XL-4	CWALT 2005-63 5A1 - CMO/RMBS	06/01/2025	Paydown		10,155	5,547	5,547	10,105	0	50	0	50	0	10,155	0	0	0	0	12/25/2035
12668B-AV-5	CWALT 2005-84 2A1 - CMO/RMBS	06/01/2025	Paydown		297,044	209,981	95,570	61,464	0	235,580	0	235,580	0	297,044	0	0	0	0	02/25/2036
12668B-CL-5	CWALT 2005-77T1 2A2 - CMO/RMBS	06/01/2025	Paydown		188,870	136	106	188,869	0	1	0	1	0	188,870	0	0	0	0	02/25/2036
12668B-CN-1	CWALT 2005-77T1 2A4 - CMO/RMBS	06/01/2025	Paydown		46,912	57	101	46,912	0	0	0	0	0	46,912	0	0	0	0	02/25/2036
12668B-KA-0	CWALT 2006-J1 1A4 - CMO/RMBS	06/25/2025	Paydown		101,228	36,186	22,425	100,504	0	725	0	725	0	101,228	0	0	0	0	02/25/2036
12668B-VA-8	CWALT 2006-9T1 A1 - CMO/RMBS	06/01/2025	Paydown		70,597	9,454	4,499	70,486	0	111	0	111	0	70,597	0	0	0	0	05/25/2036
12668B-VL-4	CWALT 2006-9T1 A11 - CMO/RMBS	06/01/2025	Paydown		13,940	1,809	3,063	13,918	0	21	0	21	0	13,940	0	0	0	0	05/25/2036
12668B-XF-5	CWALT 2006-12CB A10 - CMO/RMBS	06/25/2025	Paydown		50,193	389	150	50,190	0	3	0	3	0	50,193	0	0	0	0	05/25/2036
126694-2E-7	CWHL 2006-10 1A8 - CMO/RMBS	06/01/2025	Paydown		167,594	68,876	47,551	166,574	0	1,020	0	1,020	0	167,594	0	0	0	0	05/25/2036
126694-AA-6	CWHL 2005-19 1A1 - CMO/RMBS	06/01/2025	Paydown		14,799	5,422	4,530	14,694	0	105	0	105	0	14,799	0	0	0	0	08/25/2035
126694-BL-1	CWHL 2005-HYB6 3A1 - CMO/RMBS	06/01/2025	Paydown		329,767	246,664	186,507	320,807	0	8,960	0	8,960	0	329,767	0	0	0	0	10/22/2035
126694-C6-3	CWHL 2006-HYB2 1A1 - CMO/RMBS	06/01/2025	Paydown		109,524	84,543	50,832	106,344	0	3,180	0	3,180	0	109,524	0	0	0	0	04/22/2036
126694-CT-3	CWHL 2005-21 A15 - CMO/RMBS	06/01/2025	Paydown		32,893	12,265	7,428	32,700	0	194	0	194	0	32,893	0	0	0	0	10/25/2035
126694-FS-2	CWHL 2005-20 A11 - CMO/RMBS	06/01/2025	Paydown		31,198	7,632	24,928	31,081	0	117	0	117	0	31,198	0	0	0	0	10/25/2035
126694-H2-7	CWHL 2006-J2 1A2 - CMO/RMBS	06/01/2025	Paydown		158,978	126,682	238,160	156,679	0	2,299	0	2,299	0	158,978	0	0	0	0	04/25/2036
126694-HN-1	CWHL 2005-25 A9 - CMO/RMBS	06/01/2025	Paydown		1,883	0	6	1,883	0	0	0	0	0	1,883	0	0	0	0	11/25/2035
126694-JS-8	CWHL 2005-24 A2 - CMO/RMBS	06/01/2025	Paydown		64,389	28,962	17,551	64,240	0	156	7	149	0	64,389	0	0	0	0	11/25/2035
126694-K4-9	CWHL 2006-6 A2 - CMO/RMBS	06/01/2025	Paydown		27,602	0	0	27,602	0	0	0	0	0	27,602	0	0	0	0	04/25/2036
126694-LE-6	CWHL 2005-24 A38 - CMO/RMBS	06/01/2025	Paydown		14,594	6,565	3,553	14,560	0	34	0	34	0	14,594	0	0	0	0	11/25/2035
126694-LS-5	CWHL 2005-22 1A1 - CMO/RMBS	06/01/2025	Paydown		215,313	108,684	82,308	212,606	0	2,707	0	2,707	0	215,313	0	0	0	0	11/25/2035
126694-MS-4	CWHL 2005-26 1A8 - CMO/RMBS	06/01/2025	Paydown		8,894	2,367	12,312	8,816	0	78	0	78	0	8,894	0	0	0	0	11/25/2035
126694-PP-7	CWHL 2005-28 A9 - CMO/RMBS	06/01/2025	Paydown		55,300	18,491	12,439	55,165	0	134	0	134	0	55,300	0	0	0	0	12/25/2035
126694-PU-6	CWHL 2005-28 A14 - CMO/RMBS	06/01/2025	Paydown		61,091	21,065	16,074	60,790	0	301	0	301	0	61,091	0	0	0	0	12/25/2035
126694-TD-0	CWHL 2005-29 A1 - CMO/RMBS	06/01/2025	Paydown		31,495	0	0	31,495	0	0	0	0	0	31,495	0	0	0	0	12/25/2035
126694-TV-0	CWHL 2005-30 A6 - CMO/RMBS	06/01/2025	Paydown		187,816	100,117	51,524	85,510	0	102,306	0	102,306	0	187,816	0	0	0	0	01/25/2036
126694-WL-8	CWHL 2006-HYB1 22C - CMO/RMBS	06/01/2025	Paydown		277,032	175,684	126,941	262,841	0	14,190	0	14,190	0	277,032	0	0	0	0	03/20/2036
126694-XX-1	CWHL 2006-J1 3A1 - CMO/RMBS	06/01/2025	Paydown		1,282	0	0	1,282	0	0	0	0	0	1,282	0	0	0	0	02/25/2036
12669A-TP-9	CWALT 1998-12 M - CMO/RMBS	06/01/2025	Paydown		15,087	12,240	11,877	14,821	0	266	0	266	0	15,087	0	0	0	0	08/25/2028
12669E-2X-3	CWHL 2003-54 M - CMO/RMBS	06/01/2025	Paydown		16,678	10,445	8,758	16,431	0	247	0	247	0	16,678	0	0	0	0	01/19/2034
12669E-F5-0	CWHL 2003-49 A8A - CMO/RMBS	06/01/2025	Paydown		83,571	83,571	78,793	80,491	0	3,080	0	3,080	0	83,571	0	0	0	1,830	12/19/2033
12669E-WF-9	CWHL 2003-46 M - CMO/RMBS	06/01/2025	Paydown		41,284	41,284	39,776	43,652	0	(2,369)	0	(2,369)	0	41,284	0	0	0	2,138	01/19/2034
12669F-BN-2	CWHL 2003-56 4A1 - CMO/RMBS	06/01/2025	Paydown		208	208	201	208	0	0	0	0	0	208	0	0	0	3	12/25/2033
12669F-BW-2	CWHL 2003-56 M - CMO/RMBS	06/01/2025	Paydown		251,516	181,879	153,373	245,091	0	6,425	0	6,425	0	251,516	0	0	0	0	12/25/2033
12669F-J3-8	CWHL 2004-13 1A4 - CMO/RMBS	06/01/2025	Paydown		42,008	42,008	40,840	41,026	0	982	0	982	0	42,008	0	0	0	763	08/25/2034
12669F-TC-7	CWHL 2004-J3 M - CMO/RMBS	06/01/2025	Paydown		75,093	51,733	35,526	74,083	0	1,010	0	1,010	0	75,093	0	0	0	0	05/25/2034
12669G-4P-3	CWHL 2005-J3 1A6 - CMO/RMBS	06/01/2025	Paydown		40,372	25,786	19,098	40,224	0	191	44	148	0	40,372	0	0	0	0	09/25/2035
12669G-6K-2	CWHL 2005-HYB5 4A1 - CMO/RMBS	06/01/2025	Paydown		39,972	55,032	37,033	35,933	0	4,039	0	4,039	0	39,972	0	0	0	0	09/20/2035
12669G-C5-8	CWHL 2005-13 A5 - CMO/RMBS	06/01/2025	Paydown		78,956	0	0	78,956	0	0	0	0	0	78,956	0	0	0	0	06/25/2035
12669G-C8-2	CWHL 2005-13 A8 - CMO/RMBS	06/01/2025	Paydown		21,156	35	22	21,155	0	0	0	0	0	21,156	0	0	0	0	06/25/2035
12669G-F4-8	CWHL 2005-HYB3 26B - CMO/RMBS	06/01/2025	Paydown		183,794	148,859	83,838	31,156	0	152,638	0	152,638	0	183,794	0	0	0	0	06/20/2035
12669G-PL-9	CWHL 2005-7 3A2 - CDO/CMO/RMBS	06/01/2025	Paydown		70,765	36,849	116,685	70,065	0	699	0	699	0	70,765	0	0	0	0	03/25/2035
12669G-RA-1	CWHL 2005-5 M - CMO/RMBS	06/01/2025	Paydown		102,909	67,164	37,753	100,660	0	2,249	0	2,249	0	102,909	0	0	0	0	03/25/2035
12669G-W5-6	CWHL 2005-J2 314 - CMO/RMBS	06/01/2025	Paydown		25,441	14,119	11,494	25,191	0	250	0	250	0	25,441	0	0	0	0	08/25/2035
12669G-XJ-5	CWHL 2005-12 1A1 - CMO/RMBS	06/01/2025	Paydown		231,071	106,351	87,045	230,888	0	1,980	1,797	183	0	231,071	0	0	0	0	05/25/2035
12669G-XQ-9	CWHL 2005-12 2A1 - CMO/RMBS	06/01/2025	Paydown		258,592	141,015	143,584	257,284	0	1,560	252	1,308	0	258,592	0	0	0	0	05/25/2035
12669G-XV-8	CWHL 2005-12 2A6 - CMO/RMBS	06/01/2025	Paydown		137,641	75,058	69,647	136,617	0	1,023	0	1,023	0	137,641	0	0	0	0	05/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669G-Y7-0	CWHL 2005-HYB5 3A1 - CMO/RMBS	06/01/2025	Paydown		302,223	188,394	142,268	47,549	0	254,674	0	254,674	0	302,223	0	0	0	0	09/20/2035
12672R-AA-0	COLT 2024-INV1 A1 - RMBS	06/01/2025	Paydown		1,247,607	1,247,607	1,247,584	1,246,778	0	829	0	829	0	1,247,607	0	0	0	17,555	12/26/2068
12672R-AB-8	COLT 2024-INV1 A2 - RMBS	06/01/2025	Paydown		499,043	499,043	499,040	498,615	0	428	0	428	0	499,043	0	0	0	7,527	12/26/2068
12672R-AC-6	COLT 2024-INV1 A3 - RMBS	06/01/2025	Paydown		271,795	187,141	187,138	269,009	0	2,786	0	2,786	0	271,795	0	0	0	0	12/26/2068
12673U-AA-2	COLT 2025-INV2 A1 - CMBS/RMBS	06/01/2025	Paydown		584,266	584,266	584,265	0	0	1	0	1	0	584,266	0	0	0	8,509	02/25/2070
12673U-AC-8	COLT 2025-INV2 A3 - RMBS	06/01/2025	Paydown		204,173	204,173	204,170	0	0	3	0	3	0	204,173	0	0	0	3,161	02/25/2070
12674L-AA-1	COLT 253 A1 - RMBS	06/01/2025	Paydown		419,729	419,729	419,729	0	0	0	0	0	0	419,729	0	0	0	4,937	03/25/2070
15132E-GV-4	CDMC 2003-9 1B1 - CMO/RMBS	06/01/2025	Paydown		0	10,417	4,580	(27)	0	27	0	27	0	0	0	0	0	0	11/25/2033
161546-DU-7	CFAB 2002-4 IA5 - RMBS	06/01/2025	Paydown		99,862	99,862	99,862	99,564	0	298	0	298	0	99,862	0	0	0	1,474	08/25/2032
161546-EK-8	CFAB 2003-1 IA5 - RMBS	06/02/2025	Paydown		51,157	51,157	51,841	51,441	0	(284)	0	(284)	0	51,157	0	0	0	928	10/25/2032
161546-FA-9	CFAB 2003-2 IA5 - RMBS	06/01/2025	Paydown		53,394	53,394	54,141	53,579	0	(185)	0	(185)	0	53,394	0	0	0	1,074	01/25/2033
161546-GV-2	CFAB 2003-5 1A5 - RMBS	06/01/2025	Paydown		279,854	279,854	283,513	282,715	0	(2,861)	0	(2,861)	0	279,854	0	0	0	5,185	06/25/2033
161546-HD-1	CFAB 2003-6 1M1 - RMBS	06/01/2025	Paydown		9,841	9,841	9,850	10,967	0	(1,126)	0	(1,126)	0	9,841	0	0	0	195	11/27/2034
161546-HM-1	CFAB 2003-6 1A5 - RMBS	06/01/2025	Paydown		209,983	209,983	203,563	200,669	0	9,314	0	9,314	0	209,983	0	0	0	3,598	11/27/2034
16158R-AY-2	CHASE 19ATR1 B1 - CMO/RMBS	06/01/2025	Paydown		187,459	187,459	199,688	187,457	0	2	0	2	0	187,459	0	0	0	2,984	04/26/2049
16158R-AZ-9	CHASE 19ATR1 B2 - CMO/RMBS	06/01/2025	Paydown		159,527	159,527	167,503	159,527	0	0	0	0	0	159,527	0	0	0	2,539	04/26/2049
16159G-AY-5	CHASE 2019-ATR2 B1 - CMO/RMBS	06/01/2025	Paydown		302,316	302,610	322,168	313,358	0	(11,043)	0	(11,043)	0	302,316	0	0	0	2,994	08/25/2049
16159G-AZ-2	CHASE 2019-ATR2 B2 - CMO/RMBS	06/01/2025	Paydown		192,987	192,987	198,449	195,527	0	(2,539)	0	(2,539)	0	192,987	0	0	0	1,903	08/25/2049
16159H-AB-3	CHASE 2024-3 A3 - RMBS	06/01/2025	Paydown		1,585,674	1,585,674	1,558,173	1,557,947	0	27,728	0	27,728	0	1,585,674	0	0	0	28,501	02/25/2055
16159H-AD-9	CHASE 2024-3 A4 - RMBS	06/01/2025	Paydown		845,693	845,693	840,257	840,404	0	5,289	0	5,289	0	845,693	0	0	0	16,582	02/25/2055
16159M-AE-6	CHASE 24RPL1 M1 - RMBS	06/01/2025	Paydown		67,089	0	0	67,089	0	0	0	0	0	67,089	0	0	0	0	03/03/2064
16159N-AA-2	CHASE 244 A2 - RMBS	06/01/2025	Paydown		3,489,795	3,489,795	3,434,721	3,434,467	0	55,328	0	55,328	0	3,489,795	0	0	0	71,216	03/25/2055
16159P-AD-1	CHASE 2023-1 A2 - RMBS	06/01/2025	Paydown		3,220,174	3,220,174	3,167,647	3,170,303	0	49,871	0	49,871	0	3,220,174	0	0	0	66,548	06/25/2054
16159Q-AA-5	CHASE 2024-5 A2 - RMBS	06/01/2025	Paydown		2,168,389	2,168,389	2,161,951	2,154,970	0	13,419	0	13,419	0	2,168,389	0	0	0	42,229	04/26/2055
16159Q-AB-3	CHASE 2024-5 A3 - RMBS	06/01/2025	Paydown		5,059,574	5,059,574	4,982,061	4,972,007	0	87,567	0	87,567	0	5,059,574	0	0	0	90,324	04/26/2055
16159R-AE-5	CHASE 23RPL2 M1 - RMBS	06/01/2025	Paydown		111,058	0	0	111,058	0	0	0	0	0	111,058	0	0	0	0	09/25/2063
16159R-AF-2	CHASE 23RPL2 M2 - RMBS	06/01/2025	Paydown		86,826	0	0	86,826	0	0	0	0	0	86,826	0	0	0	0	09/25/2063
16160D-AB-9	CHASE 241 A3 - RMBS	06/01/2025	Paydown		1,147,373	1,147,373	1,143,429	1,143,455	0	3,918	0	3,918	0	1,147,373	0	0	0	21,407	01/25/2055
161629-AB-6	CHASE 2007-S4 A2 - CMO/RMBS	06/01/2025	Paydown		99,343	7,484	4,757	99,093	0	250	0	250	0	99,343	0	0	0	0	06/25/2037
16162T-T6-3	CHASE 2002-S4 A23 - CMO/RMBS	06/01/2025	Paydown		719	719	679	684	0	35	0	35	0	719	0	0	0	13	03/25/2032
16162W-MC-0	CHASE 2005-S2 A16 - CMO/RMBS	06/01/2025	Paydown		277,250	222,095	222,881	274,900	0	2,411	60	2,351	0	277,250	0	0	0	0	10/25/2035
16162W-PG-8	CHASE 2005-A1 2A4 - CMO/RMBS	06/01/2025	Paydown		591,918	376,811	331,092	586,651	0	5,267	0	5,267	0	591,918	0	0	0	0	12/25/2035
16162W-PZ-6	CHASE 2005-A2 1A5 - CMO/RMBS	06/01/2025	Paydown		289,561	177,848	131,757	96,342	0	193,219	0	193,219	0	289,561	0	0	0	0	01/25/2036
16162X-AE-7	CHASE 2006-S3 1A5 - CMO/RMBS	06/01/2025	Paydown		22,947	12	7	22,947	0	0	0	0	0	22,947	0	0	0	0	11/25/2036
16162X-AF-4	CHASE 2006-S3 1A6 - CMO/RMBS	06/01/2025	Paydown		32,326	0	0	32,326	0	0	0	0	0	32,326	0	0	0	0	11/25/2036
16163C-AC-6	CHASE 06A1 1A3 - CMO/RMBS	06/01/2025	Paydown		287,520	194,266	166,324	281,710	0	5,810	0	5,810	0	287,520	0	0	0	0	09/25/2036
16163H-AE-1	CHASE 2007-S3 1A5 - CMO/RMBS	06/01/2025	Paydown		39,646	6,269	2,811	39,609	0	37	0	37	0	39,646	0	0	0	0	05/25/2037
16163H-AT-8	CHASE 2007-S3 118 - CMO/RMBS	06/01/2025	Various		207,425	4,268	3,374	208,387	0	(962)	0	(962)	0	207,425	0	0	0	0	05/25/2037
16163H-AU-5	CHASE 2007-S3 119 - CMO/RMBS	06/01/2025	Paydown		262,176	41,405	28,240	261,923	0	253	0	253	0	262,176	0	0	0	0	05/25/2037
16163L-AA-0	CHASE 2007-A2 1A1 - CMO/RMBS	06/01/2025	Paydown		2,003	2,003	1,899	1,979	0	24	0	24	0	2,003	0	0	0	43	06/25/2035
16163L-AR-3	CHASE 2007-A2 7A2 - CMO/RMBS	06/01/2025	Paydown		112,916	45,765	39,807	111,905	0	1,011	0	1,011	0	112,916	0	0	0	0	07/25/2037
16165T-BB-8	CFLX 2005-2 3A1 - CMO/RMBS	06/01/2025	Paydown		129,102	42,833	28,517	128,665	0	437	0	437	0	129,102	0	0	0	0	06/25/2035
161917-AB-5	CHASE 24RPL3 A1A - RMBS	06/01/2025	Paydown		1,811,645	1,811,645	1,582,764	1,583,480	0	228,165	0	228,165	0	1,811,645	0	0	0	17,333	09/25/2064
161917-AE-9	CHASE 24RPL3 M1 - CMO/RMBS	06/25/2025	Paydown		45,014	0	0	39,200	0	5,814	0	5,814	0	45,014	0	0	0	0	09/25/2064
161927-AE-8	CHASE 23RPL3 M1 - CMO/RMBS	06/01/2025	Paydown		103,804	0	0	103,804	0	0	0	0	0	103,804	0	0	0	0	09/25/2063
161927-AF-5	CHASE 23RPL3 M2 - CMO/RMBS	06/01/2025	Paydown		75,879	0	0	75,879	0	0	0	0	0	75,879	0	0	0	0	09/25/2063
161929-AB-0	CHASE 2024-2 A3 - RMBS	06/01/2025	Paydown		1,473,637	1,473,637	1,472,371	1,472,626	0	1,011	0	1,011	0	1,473,637	0	0	0	28,641	02/25/2055
161930-AB-8	CHASE 24RPL2 A1A - RMBS	06/01/2025	Paydown		1,563,382	1,563,382	1,349,418	1,349,330	0	214,052	0	214,052	0	1,563,382	0	0	0	13,133	08/25/2064
161930-AE-2	CHASE 24RPL2 M1 - RMBS	06/25/2025	Paydown		51,950	0	0	51,950	0	0	0	0	0	51,950	0	0	0	0	08/25/2064
17025R-AG-0	CWHL 2007-HY4 2A1 - CMO/RMBS	06/01/2025	Paydown		222,006	186,671	165,446	214,290	0	7,717	0	7,717	0	222,006	0	0	0	0	11/25/2037
17025R-AJ-4	CWHL 2007-HY4 3A1 - CMO/RMBS	06/01/2025	Paydown		366,820	273,991	180,503	361,737	0	5,083	0	5,083	0	366,820	0	0	0	0	11/25/2037
17025T-AR-2	CWHL 2007-15 116 - CMO/RMBS	06/01/2025	Paydown		27,184	9,389	5,989	27,052	0	132	0	132	0	27,184	0	0	0	0	09/25/2037
17025T-BE-0	CWHL 2007-15 129 - CMO/RMBS	06/01/2025	Paydown		238,049	82,221	62,855	236,400	0	1,649	0	1,649	0	238,049	0	0	0	0	09/25/2037
17179V-AA-8	CIM 2024-R1 A1 - RMBS	06/01/2025	Paydown		799,886	799,886	775,082	775,503	0	24,383	0	24,383	0	799,886	0	0	0	11,451	06/25/2064
17290F-EC-9	CMLTI 221NV1 B1W - CMO/RMBS	06/01/2025	Paydown		46,718	46,718	45,456	45,637	0	1,081	0	1,081	0	46,718	0	0	0	449	11/27/2051
17292B-AB-2	CMLTI 252 A2 - RMBS	06/25/2025	Paydown		712,115	459,563	455,542	0	0	256,574	0	256,574	0	712,115	0	0	0	4,424	02/25/2055
172973-WZ-8	CMSI 2004-3 A5 - CMO/RMBS	06/01/2025	Paydown		18,871	18,871	18,019	18,412	0	460	1	459	0	18,871	0	0	0	363	05/25/2034
17306S-AA-1	CMLTI 2006-AR3 11A - CMO/RMBS	06/01/2025	Paydown		12,528	4,245	14,013	12,429	0	99	0	99	0	12,528	0	0	0	0	06/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17307G-2Z-0	CMLTI 2006-AR1 1A1 - CMO/RMBS	06/01/2025	Paydown		46,052	33,089	32,962	45,362	0	693	3	690	0	46,052	0	0	0	0	10/25/2035
17307G-T8-1	CMLTI 2005-10 14A - CMO/RMBS	06/01/2025	Paydown		31,718	21,063	14,748	9,742	0	21,976	0	21,976	0	31,718	0	0	0	0	12/25/2035
17307G-ZJ-0	CMLTI 2005-5 33A - CMO/RMBS	06/01/2025	Paydown		95,723	82,813	70,044	92,830	0	3,004	112	2,893	0	95,723	0	0	0	0	10/25/2035
17308F-AA-7	CMALT 2005-A1 1A1 - CMO/RMBS	06/25/2025	Paydown		284,800	221,994	180,291	280,953	0	5,200	1,353	3,847	0	284,800	0	0	0	0	07/25/2035
17309F-AH-1	CMLTI 2006-AR5 15A - CMO/RMBS	06/01/2025	Paydown		41,257	23,876	18,892	39,114	0	2,143	0	2,143	0	41,257	0	0	0	0	07/25/2036
173104-AJ-9	CMSI 2007-7 B1 - CMO/RMBS	06/01/2025	Paydown		45,359	36,205	1,916	44,708	0	651	0	651	0	45,359	0	0	0	0	08/25/2037
17310B-AU-8	CMSI 2006-3 119 - CMO/RMBS	06/01/2025	Paydown		37,485	26,006	13,517	36,120	0	1,365	0	1,365	0	37,485	0	0	0	0	06/25/2036
17310F-AL-9	CMSI 2006-5 A11 - CMO/RMBS	06/25/2025	Paydown		1,828	836	668	1,813	0	15	0	15	0	1,828	0	0	0	0	10/25/2036
17310U-AC-6	CMLTI 2007-AR1 A3 - RMBS	06/25/2025	Paydown		112,400	86,525	53,166	24,721	0	87,680	0	87,680	0	112,400	0	0	0	0	01/25/2037
17311L-AA-9	CMLTI 2007-AR5 11A - CMO/RMBS	06/01/2025	Paydown		371,254	269,888	206,038	320,114	0	51,140	0	51,140	0	371,254	0	0	0	0	04/25/2037
17312Y-AB-8	CMLTI 2007-AR7 A2A - CMO/RMBS	06/01/2025	Paydown		534,275	369,117	267,439	527,958	0	6,317	0	6,317	0	534,275	0	0	0	0	05/26/2037
17313F-AA-0	CMLTI 2007-AR8 11A - CMO/RMBS	06/01/2025	Paydown		12,110	10,368	8,220	12,004	0	106	0	106	0	12,110	0	0	0	0	08/25/2037
17313M-AA-5	CMALT 2007-A8 A1 - CMO/RMBS	06/01/2025	Paydown		42,265	24,682	15,462	41,656	0	609	0	609	0	42,265	0	0	0	0	10/25/2037
17323M-AF-2	CMLTI 2015-A B4 - RMBS	06/01/2025	Paydown		934,316	838,897	804,293	923,012	0	11,304	0	11,304	0	934,316	0	0	0	0	06/25/2058
17326Q-AF-0	CMLTI 18RP1 B2 - RMBS	06/01/2025	Paydown		99,897	0	0	99,897	0	0	0	0	0	99,897	0	0	0	0	09/25/2064
17326Q-AG-8	CMLTI 18RP1 B3 - RMBS	06/01/2025	Paydown		123,356	0	0	123,356	0	0	0	0	0	123,356	0	0	0	0	09/25/2064
17329M-DH-9	CMLTI 21J2 B1W - CMO/RMBS	06/01/2025	Paydown		111,316	111,316	112,896	112,561	0	(1,245)	0	(1,245)	0	111,316	0	0	0	901	07/25/2051
17330B-DC-1	CMLTI 2021-J3 B1W - CMO/RMBS	06/01/2025	Paydown		57,484	57,484	58,804	58,557	0	(1,073)	0	(1,073)	0	57,484	0	0	0	481	09/25/2051
17331W-BD-4	CMLTI 24INV2 A3N - CMO/RMBS	06/01/2025	Paydown		162,663	162,663	160,200	160,096	0	2,567	0	2,567	0	162,663	0	0	0	2,639	06/25/2054
17332G-AB-3	CMLTI 25INV1 A2 - RMBS	06/01/2025	Paydown		1,661,932	1,661,932	1,669,723	0	0	(7,790)	0	(7,790)	0	1,661,932	0	0	0	26,887	01/25/2055
196479-6Z-7	COLORADO HOUSING AND FINANCE AUTHORITY	06/01/2025	Paydown		85,499	85,499	85,499	85,499	0	0	0	0	0	85,499	0	0	0	969	08/01/2049
19685E-AA-9	COLT 222 A1 - CMO/RMBS	06/01/2025	Paydown		207,111	207,111	188,309	205,066	0	2,045	0	2,045	0	207,111	0	0	0	1,949	02/25/2067
19685G-AD-8	COLT 2022-4 M1 - CMO/RMBS	06/01/2025	Paydown		28,888	0	0	28,888	0	21,926	0	21,926	0	28,888	0	0	0	0	03/25/2067
19688M-AA-8	COLT 2022-8 A1 - CMO/RMBS	06/01/2025	Paydown		442,496	442,496	442,489	441,583	0	(1,271)	0	(1,271)	0	442,496	0	0	0	138,193	08/25/2067
19688P-AA-1	COLT 229 A1 - CMO/RMBS	06/01/2025	Paydown		1,884,123	1,884,124	1,879,919	1,877,382	0	165,073	0	165,073	0	1,884,123	0	0	0	572,369	12/26/2067
196920-AC-6	COLT 2025-1 A1 - RMBS	06/01/2025	Paydown		479,086	479,086	479,081	0	0	5	0	5	0	479,086	0	0	0	8,184	01/27/2070
22540A-3Z-9	FNT 2001-3 1B1 - CMO/RMBS	06/01/2025	Paydown		3,705	3,705	3,658	3,681	0	25	0	25	0	3,705	0	0	0	73	08/21/2031
22540A-4A-3	FNT 2001-3 1B2 - CMO/RMBS	06/01/2025	Paydown		1,588	1,588	1,533	1,565	0	23	0	23	0	1,588	0	0	0	31	08/21/2031
22540A-Q2-7	FNT 2001-1 M1 - CMO/RMBS	06/01/2025	Paydown		2,152	2,153	2,109	2,100	0	52	0	52	0	2,152	0	0	0	44	06/25/2031
22540A-Q3-5	FNT 2001-1 M2 - CMO/RMBS	06/01/2025	Paydown		850	850	824	821	0	29	0	29	0	850	0	0	0	17	06/25/2031
22541Q-AP-7	CSFB 2003-11 A4 - CMO/RMBS	06/01/2025	Paydown		8,666	8,666	8,176	8,252	0	413	0	413	0	8,666	0	0	0	136	06/25/2033
22541Q-PY-2	CSFB 2003-21 3A3 - CMO/RMBS	06/01/2025	Paydown		24,526	24,526	24,235	24,357	0	169	0	169	0	24,526	0	0	0	396	08/25/2033
22541Q-QJ-4	CSFB 2003-21 CB1 - CMO/RMBS	06/02/2025	Paydown		9,164	9,063	1,841	7,888	0	1,275	0	1,275	0	9,164	0	0	0	0	09/25/2033
22541Q-R7-9	CSFB 2003-27 CB1 - CMO/RMBS	06/01/2025	Paydown		43,694	0	0	43,694	0	0	0	0	0	43,694	0	0	0	0	11/25/2033
225458-BM-9	CSFB 2005-1 2A3 - CMO/RMBS	06/01/2025	Paydown		79,909	18,179	11,388	79,776	0	134	0	134	0	79,909	0	0	0	0	02/25/2035
225458-F8-6	CSFB 2005-7 2A5 - CMO/RMBS	06/01/2025	Paydown		41,524	25,663	13,120	41,148	0	375	0	375	0	41,524	0	0	0	0	08/25/2035
225458-FG-8	CSFB 2005-2 4A2 - CMO/RMBS	06/01/2025	Paydown		3,543	1,741	1,649	3,481	0	62	0	62	0	3,543	0	0	0	0	02/26/2035
225458-FM-5	CSFB 2005-2 5A4 - CMO/RMBS	06/01/2025	Paydown		442,674	377,018	338,433	437,452	0	5,222	0	5,222	0	442,674	0	0	0	0	03/25/2035
225458-LR-7	CSFB 2005-3 CB1 - CMO/RMBS	06/01/2025	Paydown		234,694	136,275	103,043	230,754	0	3,940	0	3,940	0	234,694	0	0	0	0	07/25/2035
225458-RC-4	CSFB 2005-4 CB1 - CMO/RMBS	06/01/2025	Paydown		39,505	41,787	2,881	45,403	0	(5,898)	0	(5,898)	0	39,505	0	0	0	0	06/25/2035
225470-A7-8	ARMT 2006-1 1A1 - CMO/RMBS	06/01/2025	Paydown		13,366	5,812	4,638	13,180	0	185	0	185	0	13,366	0	0	0	0	03/25/2036
225470-E8-2	ARMT 2006-1 3A3 - CMO/RMBS	06/01/2025	Paydown		81,678	54,054	41,358	81,461	0	217	0	217	0	81,678	0	0	0	0	03/25/2036
225470-UH-4	CSMC 2006-1 1A1 - CMO/RMBS	06/25/2025	Paydown		225,696	141,834	121,767	220,677	0	5,019	0	5,019	0	225,696	0	0	0	0	02/25/2036
2254W0-JD-8	CSFB 2004-6 CB1 - CMO/RMBS	06/01/2025	Paydown		0	28,765	13,484	(155)	0	155	0	155	0	0	0	0	0	0	10/25/2034
2254W0-JW-6	CSFB 2004-7 2A3 - CMO/RMBS	06/01/2025	Paydown		336,312	124,881	237,822	333,536	0	2,777	0	2,777	0	336,312	0	0	0	0	11/25/2034
22757A-AA-4	CROSS 24H1 A1 - RMBS	06/01/2025	Paydown		6,962,315	6,962,316	6,960,255	6,958,609	0	3,706	0	3,706	0	6,962,315	0	0	0	117,669	12/26/2068
22757A-AB-2	CROSS 24H1 A2 - RMBS	06/01/2025	Paydown		941,305	941,305	941,301	940,947	0	358	0	358	0	941,305	0	0	0	16,306	12/26/2068
22757A-AC-0	CROSS 24H1 A3 - RMBS	06/01/2025	Paydown		443,706	386,795	386,791	436,686	0	7,020	0	7,020	0	443,706	0	0	0	0	12/26/2068
22757B-AA-2	CROSS 24H2 A1 - RMBS	06/01/2025	Paydown		6,281,994	6,281,994	6,281,941	6,276,874	0	5,120	0	5,120	0	6,281,994	0	0	0	120,434	12/26/2068
22757B-AB-0	CROSS 24H2 A2 - RMBS	06/01/2025	Paydown		1,521,220	1,521,220	1,521,204	1,519,920	0	1,300	0	1,300	0	1,521,220	0	0	0	30,714	12/26/2068
22757N-AD-0	CROSS 23H2 A2 - RMBS	06/01/2025	Paydown		972,202	972,202	972,198	970,955	0	1,247	0	1,247	0	972,202	0	0	0	22,139	11/26/2068
22757N-AE-8	CROSS 23H2 A3 - RMBS	06/01/2025	Paydown		708,213	571,884	571,877	695,281	0	12,931	0	12,931	0	708,213	0	0	0	0	11/26/2068
22758C-AB-7	CROSS 2023-H1 A2 - RMBS	06/01/2025	Paydown		450,480	450,481	450,472	454,099	0	(3,619)	0	(3,619)	0	450,480	0	0	0	9,077	03/27/2068
22758C-AC-5	CROSS 2023-H1 A3 - RMBS	06/01/2025	Paydown		285,583	226,380	226,380	280,917	0	4,666	0	4,666	0	285,583	0	0	0	0	03/27/2068
22758C-AD-3	CROSS 2023-H1 M1 - RMBS	06/01/2025	Paydown		112,335	0	0	112,335	0	0	0	0	0	112,335	0	0	0	0	03/27/2068
23242G-AD-6	CWALT 2006-0A16 A1D - RMBS	06/25/2025	Paydown		321,828	321,315	271,098	278,728	0	43,100	0	43,100	0	321,828	0	0	0	4,284	10/25/2046
23242W-AV-1	CWALT 2006-J4 213 - CMO/RMBS	06/01/2025	Paydown		92,587	24,129	15,459	92,130	0	457	0	457	0	92,587	0	0	0	0	07/25/2036
232434-AE-0	CWALT 2006-0C8 2A3 - RMBS	06/25/2025	Paydown		1,031,244	804,733	628,366	1,009,490	0	21,753	0	21,753	0	1,031,244	0	0	0	0	11/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23244F-AV-6	CWALT 2006-J7 1A1 - CMO/RMBS	06/01/2025	Paydown		8,916	14	8	8,915	0	0	0	0	0	8,916	0	0	0	0	11/25/2036
23245F-AC-7	CWALT 2006-OC10 2AA - RMBS	06/25/2025	Paydown		30,697	29,316	63,535	27,644	0	3,054	0	3,054	0	30,697	0	0	0	0	07/25/2036
23246K-AC-5	CWALT 2007-1T1 1A3 - CMO/RMBS	06/01/2025	Paydown		103,802	201	109	103,799	0	4	0	4	0	103,802	0	0	0	0	03/25/2037
23332U-FD-1	DSLA 2005-AR5 1AA - CMO/RMBS	06/20/2025	Paydown		107,084	55,354	43,352	104,670	0	2,414	0	2,414	0	107,084	0	0	0	0	09/19/2045
24381Y-AA-2	DRMT 2022-3 A1 - CMO/RMBS	06/01/2025	Paydown		231,041	231,041	222,857	225,952	0	5,088	0	5,088	0	231,041	0	0	0	3,889	07/25/2067
24381Y-AB-0	DRMT 2022-3 A2 - CMO/RMBS	06/01/2025	Paydown		76,573	76,573	71,260	73,740	0	2,833	0	2,833	0	76,573	0	0	0	1,289	07/25/2067
25150N-AB-0	DBALT 2006-AR5 1A2 - RMBS	06/25/2025	Paydown		116,909	76,704	35,476	115,788	0	1,121	0	1,121	0	116,909	0	0	0	0	10/25/2036
25150P-AA-7	DBALT 2006-AR4 A1 - RMBS	06/25/2025	Paydown		223,888	121,289	66,758	222,197	0	1,691	0	1,691	0	223,888	0	0	0	0	12/25/2036
25150Q-AA-5	DBALT 2006-OA1 A1 - RMBS	06/25/2025	Paydown		209,721	158,137	219,911	204,937	0	4,784	0	4,784	0	209,721	0	0	0	0	02/25/2047
25150R-AF-2	DBALT 2006-AR6 A6 - RMBS	06/25/2025	Paydown		731,787	448,004	376,893	721,536	0	10,252	0	10,252	0	731,787	0	0	0	0	02/25/2037
25150W-AA-2	DBALT 2007-OA3 A1 - RMBS	06/25/2025	Paydown		271,664	194,457	156,631	269,182	0	2,482	0	2,482	0	271,664	0	0	0	0	07/25/2047
251510-CV-3	DBALT 2005-1 1A1 - CMO/RMBS	06/25/2025	Paydown		109,965	109,965	102,197	103,788	0	6,177	0	6,177	0	109,965	0	0	0	1,421	02/25/2035
251510-FV-0	DBALT 2005-4 A4 - CMO/RMBS	06/01/2025	Paydown		261,719	168,368	139,710	260,129	0	1,590	0	1,590	0	261,719	0	0	0	0	09/25/2035
251510-ME-0	DBALT 2006-AB1 A1B - RMBS	06/25/2025	Paydown		132,751	99,364	82,559	130,596	0	2,155	0	2,155	0	132,751	0	0	0	0	02/25/2036
251510-MH-3	DBALT 2006-AB1 A2B - RMBS	06/01/2025	Paydown		510,046	381,610	318,517	503,764	0	6,282	0	6,282	0	510,046	0	0	0	0	02/25/2036
251510-MJ-9	DBALT 2006-AB1 A2C - RMBS	06/01/2025	Paydown		485,334	363,144	303,710	479,379	0	5,956	0	5,956	0	485,334	0	0	0	0	02/25/2036
251510-ML-4	DBALT 2006-AB1 A3 - RMBS	06/01/2025	Paydown		346,608	346,608	337,470	335,459	0	11,149	0	11,149	0	346,608	0	0	0	3,842	02/25/2036
251511-AD-3	DBALT 2006-AB2 A4 - RMBS	06/01/2025	Paydown		119,081	93,030	124,491	114,744	0	4,337	0	4,337	0	119,081	0	0	0	0	06/25/2036
251511-AE-1	DBALT 2006-AB2 A5A - RMBS	06/01/2025	Paydown		260,412	203,476	210,084	250,030	0	10,382	0	10,382	0	260,412	0	0	0	0	06/25/2036
25151A-AA-9	DBALT 2006-AR3 A1 - RMBS	06/25/2025	Paydown		79,224	49,177	39,018	77,092	0	2,132	0	2,132	0	79,224	0	0	0	0	08/25/2036
25151R-AA-2	DBALT 2007-AR1 A1 - RMBS	06/25/2025	Paydown		233,249	154,466	131,151	229,941	0	3,308	0	3,308	0	233,249	0	0	0	0	01/25/2047
25151Y-AG-4	DBALT 2007-1 A4B - RMBS	06/25/2025	Paydown		1,035,032	640,183	478,260	1,021,814	0	13,218	0	13,218	0	1,035,032	0	0	0	0	08/25/2037
251563-DW-9	DMSI 2004-3 1A5 - RMBS	05/27/2025	Paydown		243,328	243,328	243,283	242,236	0	1,092	0	1,092	0	243,328	0	0	0	3,601	03/25/2034
25157G-BB-7	DMSI 2006-PR1 5F2 - CMO/RMBS	06/15/2025	Paydown		587,632	587,632	498,432	520,718	0	66,914	0	66,914	0	587,632	0	0	0	8,483	04/15/2036
268432-AC-5	EFMT 224 A3 - CMO/RMBS	06/01/2025	Paydown		448,085	316,567	308,122	442,248	0	5,838	0	5,838	0	448,085	0	0	0	0	09/25/2067
26844Q-AA-5	EFMT 2023-1 A1 - CMO/RMBS	06/01/2025	Paydown		520,777	520,777	520,773	520,015	0	763	0	763	0	520,777	0	0	0	8,407	02/27/2068
26844Q-AB-3	EFMT 2023-1 A2 - CMO/RMBS	06/01/2025	Paydown		419,593	419,593	419,590	418,730	0	863	0	863	0	419,593	0	0	0	7,319	02/27/2068
26846X-AB-6	EFMT 25INV1 A2 - RMBS	06/01/2025	Paydown		455,843	455,843	455,841	0	0	2	0	2	0	455,843	0	0	0	6,486	03/25/2070
26846X-AC-4	EFMT 25INV1 A3 - RMBS	06/01/2025	Paydown		504,903	504,903	504,893	0	0	10	0	10	0	504,903	0	0	0	7,369	03/25/2070
30253M-AR-3	FNT 2001-2 1B1 - CMO/RMBS	06/01/2025	Paydown		6,158	6,158	6,108	6,118	0	40	0	40	0	6,158	0	0	0	121	07/21/2031
30253M-AS-1	FNT 2001-2 1B2 - CMO/RMBS	06/01/2025	Paydown		3,561	3,561	3,437	3,418	0	142	0	142	0	3,561	0	0	0	70	07/21/2031
31359U-PW-9	FNW 1998-W3 B1 - CMO/RMBS	06/01/2025	Paydown		29,602	26,001	17,071	3,178	0	26,424	0	26,424	0	29,602	0	0	0	0	07/25/2028
31572Y-AA-6	EFMT 2022-2 A1 - RMBS	06/01/2025	Paydown		100,252	100,252	96,764	98,818	0	1,434	0	1,434	0	100,252	0	0	0	1,350	04/25/2067
31574P-AF-2	EFMT 2020-1 B2 - RMBS	06/01/2025	Paydown		197,720	0	0	197,720	0	0	0	0	0	197,720	0	0	0	0	05/26/2065
320516-AA-5	FHAMS 2006-AA3 A1 - CMO/RMBS	06/01/2025	Paydown		251,538	181,104	141,946	242,341	0	9,197	0	9,197	0	251,538	0	0	0	0	06/25/2036
32051G-HP-3	FHAMS 2005-AA2 B1 - CMO/RMBS	06/01/2025	Paydown		1,950	11,530	9,236	1,774	0	175	0	175	0	1,950	0	0	0	0	04/25/2035
32051G-J4-8	FHASI 2005-AR6 21A - CMO/RMBS	06/01/2025	Paydown		16,459	74	57	16,458	0	0	0	0	0	16,459	0	0	0	0	01/25/2036
32051G-J5-5	FHASI 2005-AR6 21B - CMO/RMBS	06/01/2025	Paydown		20,478	93	71	20,477	0	0	0	0	0	20,478	0	0	0	0	01/25/2036
32051G-J8-9	FHASI 2005-AR6 4A1 - CMO/RMBS	06/01/2025	Paydown		7,054	3,827	31,164	3,350	0	3,705	0	3,705	0	7,054	0	0	0	0	02/25/2036
32051G-LQ-6	FHAMS 2005-AA3 1A1 - CMO/RMBS	06/01/2025	Paydown		63,169	25,958	20,619	61,402	0	1,767	0	1,767	0	63,169	0	0	0	0	05/25/2035
32051G-PM-1	FHAMS 2005-AA5 2A1 - CMO/RMBS	06/01/2025	Paydown		70,270	55,592	53,224	69,294	0	976	0	976	0	70,270	0	0	0	0	07/25/2035
32051G-PW-9	FHAMS 2005-AA6 1A1 - CMO/RMBS	06/01/2025	Paydown		72,324	32,650	29,467	72,185	0	138	0	138	0	72,324	0	0	0	0	08/25/2035
32051G-QP-3	FHASI 2005-AR3 4A1 - CMO/RMBS	06/01/2025	Paydown		7,362	7,362	7,000	7,058	0	305	0	305	0	7,362	0	0	0	160	08/25/2035
32051G-TH-8	FHAMS 2005-FA6 A8 - CMO/RMBS	06/25/2025	Paydown		58,521	11,012	8,034	58,326	0	195	0	195	0	58,521	0	0	0	0	09/25/2035
32051G-TX-3	FHASI 2005-AR4 2A1 - CMO/RMBS	06/01/2025	Paydown		49,424	35,379	31,517	48,042	0	1,382	0	1,382	0	49,424	0	0	0	0	10/25/2035
32051G-W7-6	FHAMS 2006-AA2 2A1 - CMO/RMBS	06/01/2025	Paydown		118,837	73,686	51,946	115,022	0	3,814	0	3,814	0	118,837	0	0	0	0	05/25/2036
32051G-XF-7	FHAMS 2005-AA9 3A1 - CMO/RMBS	06/01/2025	Paydown		119,591	73,682	56,366	116,972	0	2,619	0	2,619	0	119,591	0	0	0	0	11/25/2035
32052F-AJ-5	FHAMS 2006-FA6 2A2 - CMO/RMBS	06/01/2025	Paydown		35,782	4	2	35,782	0	0	0	0	0	35,782	0	0	0	0	11/25/2036
32052U-AK-9	FHASI 2006-4 A10 - CMO/RMBS	06/01/2025	Paydown		6,183	13	25	6,183	0	0	0	0	0	6,183	0	0	0	0	02/25/2037
32053A-AB-2	FHASI 2006-AR4 1A2 - CMO/RMBS	06/01/2025	Paydown		61,427	41,286	31,230	60,684	0	743	0	743	0	61,427	0	0	0	0	01/25/2037
32055G-AE-1	FHASI 2007-AR2 2A1 - CMO/RMBS	06/01/2025	Paydown		16,531	5,392	13,565	15,865	0	666	0	666	0	16,531	0	0	0	0	07/27/2037
32056C-AG-4	FHASI 2007-4 1A7 - CMO/RMBS	06/01/2025	Paydown		19,852	0	0	19,852	0	0	0	0	0	19,852	0	0	0	0	08/25/2037
32056C-AJ-8	FHASI 2007-4 1A9 - CMO/RMBS	06/01/2025	Paydown		10,180	0	0	10,180	0	0	0	0	0	10,180	0	0	0	0	08/25/2037
33850B-AW-7	FSMT 2017-1 B1 - CMO/RMBS	06/01/2025	Paydown		99,416	99,416	99,587	99,217	0	199	0	199	0	99,416	0	0	0	1,006	03/25/2047
33851L-AK-0	FSMT 2018-4 A10 - CMO/RMBS	06/01/2025	Paydown		624,569	624,569	608,430	618,983	0	5,586	0	5,586	0	624,569	0	0	0	7,557	07/27/2048
33852E-BJ-7	FSMT 2021-2 B1 - CMO/RMBS	06/01/2025	Paydown		89,796	89,796	90,621	90,396	0	(599)	0	(599)	0	89,796	0	0	0	730	04/25/2051
36168M-AA-1	GCAT 2022-NQM3 A1 - CMO/RMBS	06/01/2025	Paydown		189,222	189,222	176,686	183,294	0	5,927	0	5,927	0	189,222	0	0	0	2,471	04/25/2067
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS	06/01/2025	Paydown		61,529	61,529	60,375	60,811	0	719	0	719	0	61,529	0	0	0	1,032	08/25/2067

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36168Y-CA-3	GCAT 2022-INV1 B1 - CMO/RMBS	06/01/2025	Paydown		64,979	64,979	66,248	66,077	0	(1,098)	0	(1,098)	0	64,979	0	0	0	625	12/26/2051
36169B-AA-4	GCAT 23NQM1 A1 - CMO/RMBS	06/01/2025	Paydown		1,149,913	1,149,913	1,075,675	1,117,820	0	32,094	0	32,094	0	1,149,913	0	0	0	15,598	10/25/2057
36169B-AB-2	GCAT 23NQM1 A2 - CMO/RMBS	06/01/2025	Paydown		260,909	260,909	235,335	249,822	0	11,086	0	11,086	0	260,909	0	0	0	3,539	10/25/2057
36169D-AB-8	GCAT 23NQM2 A2 - CMO/RMBS	06/01/2025	Paydown		250,330	250,330	250,328	249,736	0	594	0	594	0	250,330	0	0	0	4,383	11/25/2067
36169G-AA-3	GCAT 2023-NQM3 A1 - RMBS	06/01/2025	Paydown		3,470,894	3,470,894	3,470,874	3,474,434	0	(3,540)	0	(3,540)	0	3,470,894	0	0	0	72,451	08/27/2068
36169H-AA-1	GCAT 24NQM1 A1 - RMBS	06/01/2025	Paydown		2,475,286	2,475,286	2,475,269	2,474,380	0	905	0	905	0	2,475,286	0	0	0	47,119	01/27/2059
36169H-AB-9	GCAT 24NQM1 A2 - RMBS	06/01/2025	Paydown		455,458	455,458	455,458	455,124	0	335	0	335	0	455,458	0	0	0	9,110	01/27/2059
36169K-AA-4	GCAT 2022-NQM2 A1 - CMO/RMBS	06/01/2025	Paydown		307,714	307,714	296,559	301,941	0	5,773	0	5,773	0	307,714	0	0	0	3,768	02/25/2067
36170H-AA-8	GCAT 2022-NQM4 A1 - CMO/RMBS	06/01/2025	Paydown		586,177	586,164	576,639	581,822	0	37,964	0	37,964	0	586,177	0	0	0	308,853	08/25/2067
36170H-AB-6	GCAT 2022-NQM4 A2 - CMO/RMBS	06/01/2025	Paydown		64,124	64,129	63,711	63,841	0	950	0	950	0	64,124	0	0	0	37,436	08/25/2067
36170H-AC-4	GCAT 2022-NQM4 A3 - CMO/RMBS	06/01/2025	Paydown		101,565	64,129	63,056	100,509	0	36,984	0	36,984	0	101,565	0	0	0	0	08/25/2067
36185M-DS-8	GMACM 2006-AR1 3A1 - CMO/RMBS	06/01/2025	Paydown		73,313	62,891	163,996	72,114	0	1,199	0	1,199	0	73,313	0	0	0	0	04/19/2036
36185M-EG-3	GMACM 2006-J1 A6 - CMO/RMBS	06/01/2025	Paydown		49,210	39,347	31,897	48,269	0	941	0	941	0	49,210	0	0	0	0	04/25/2036
36185N-7P-9	GMACM 2005-AR3 M1 - CMO/RMBS	06/01/2025	Paydown		277,038	303,754	50,588	190,939	0	86,099	0	86,099	0	277,038	0	0	0	2,238	06/19/2035
36228F-4S-2	GSR 2004-7 4A1 - CMO/RMBS	06/01/2025	Paydown		4,095	4,096	3,900	3,917	0	178	0	178	0	4,095	0	0	0	52	06/25/2034
36228F-ZA-7	GSR 2003-13 B1 - CMO/RMBS	06/01/2025	Paydown		14,582	14,582	13,771	14,375	0	208	0	208	0	14,582	0	0	0	272	10/25/2033
36228F-ZB-5	GSR 2003-13 B2 - CMO/RMBS	06/01/2025	Paydown		6,995	3,452	3,087	6,948	0	47	0	47	0	6,995	0	0	0	0	10/25/2033
362290-AC-2	GSR 2007-AR1 2A1 - CMO/RMBS	06/01/2025	Paydown		416,772	214,005	137,976	212,883	0	203,889	0	203,889	0	416,772	0	0	0	0	03/25/2037
3622N6-AA-7	GSR 2007-AR2 1A1 - CMO/RMBS	06/01/2025	Paydown		349,470	213,712	275,408	345,921	0	3,549	0	3,549	0	349,470	0	0	0	0	05/26/2037
3622NA-AD-2	GSR 2007-OA1 2A2 - RMBS	06/25/2025	Paydown		474,005	229,961	108,075	464,946	0	9,058	0	9,058	0	474,005	0	0	0	0	05/26/2037
3622NA-AX-8	GSR 2007-OA1 2A4 - RMBS	06/25/2025	Paydown		491,043	238,227	129,876	483,774	0	7,269	0	7,269	0	491,043	0	0	0	0	05/26/2037
362341-3Y-3	GSR 2006-AR1 1A1 - CMO/RMBS	06/01/2025	Paydown		51,755	0	0	51,755	0	0	0	0	0	51,755	0	0	0	0	01/25/2036
362341-4D-8	GSR 2006-AR1 2A4 - CMO/RMBS	06/01/2025	Paydown		87,701	46,106	43,505	86,941	0	759	0	759	0	87,701	0	0	0	0	01/25/2036
362341-7P-8	GSR 2006-1F 215 - CMO/RMBS	06/01/2025	Paydown		123,519	57,196	56,848	122,528	0	992	0	992	0	123,519	0	0	0	0	02/25/2036
362341-EN-5	GSR 2005-6F 319 - CMO/RMBS	06/01/2025	Paydown		94,943	71,070	63,672	93,939	0	1,004	0	1,004	0	94,943	0	0	0	0	07/25/2035
362341-FR-5	GSR 2005-AR4 6A1 - CMO/RMBS	06/01/2025	Paydown		2,209	2,209	2,132	2,175	0	34	0	34	0	2,209	0	0	0	36	07/25/2035
362341-S7-5	GSR 2005-9F 2A6 - CMO/RMBS	06/01/2025	Paydown		12,842	2,459	1,315	12,819	0	23	0	23	0	12,842	0	0	0	0	01/25/2036
362341-WX-3	GSR 2005-AR7 1A1 - CMO/RMBS	06/01/2025	Paydown		12,251	0	0	12,251	0	0	0	0	0	12,251	0	0	0	0	11/25/2035
362341-WZ-8	GSR 2005-AR7 2A1 - CMO/RMBS	06/01/2025	Paydown		11,440	11,441	10,837	11,100	0	373	33	341	0	11,440	0	0	0	166	11/25/2035
36242D-4W-0	GSR 2005-AR3 6A1 - CMO/RMBS	06/01/2025	Paydown		100,388	74,648	63,433	99,508	0	880	0	880	0	100,388	0	0	0	0	05/25/2035
36242D-EZ-2	GSR 2004-10F 7A1 - CMO/RMBS	06/01/2025	Paydown		6,930	6,930	6,782	6,826	0	104	0	104	0	6,930	0	0	0	85	09/25/2034
36242D-QY-2	GSR 2004-15F 2A2 - CMO/RMBS	06/01/2025	Paydown		674	674	523	513	0	160	0	160	0	674	0	0	0	10	12/25/2034
36242D-U3-5	GSMPS 2005-RP2 2A1 - CMO/RMBS	06/01/2025	Paydown		36,192	24,631	0	35,735	0	457	0	457	0	36,192	0	0	0	0	03/25/2035
36242D-YH-0	GSR 2005-2F 3A1 - CMO/RMBS	06/25/2025	Paydown		10,808	0	0	10,808	0	0	0	0	0	10,808	0	0	0	0	03/25/2035
362480-AD-7	GSCC 2006-2 A1 - RMBS	06/25/2025	Paydown		187,627	134,147	125,181	185,499	0	2,128	0	2,128	0	187,627	0	0	0	0	05/25/2036
36257L-AQ-0	GSMBS 2019-PJ2 B1 - RMBS	06/01/2025	Paydown		111,787	111,787	120,062	111,788	0	(1)	0	(1)	0	111,787	0	0	0	1,431	11/25/2049
36259V-AS-2	GSMBS 2020-PJ4 B1 - CMO/RMBS	06/01/2025	Paydown		82,917	82,917	87,698	86,514	0	(3,597)	0	(3,597)	0	82,917	0	0	0	801	01/25/2051
36262P-BJ-9	GSMBS 2021-PJ10 B1 - CMO/RMBS	06/25/2025	Various		19,277	19,206	19,400	19,397	0	(120)	0	(120)	0	19,277	0	0	0	163	03/25/2052
36262W-BK-1	GSMBS 21PJ8 B1 - CMO/RMBS	06/01/2025	Paydown		98,629	98,629	101,060	100,788	0	(2,160)	0	(2,160)	0	98,629	0	0	0	797	01/25/2052
36263C-BL-2	GSMBS 2021-PJ9 B1 - CMO/RMBS	06/01/2025	Paydown		25,658	25,658	26,542	26,381	0	(723)	0	(723)	0	25,658	0	0	0	220	02/26/2052
36263C-BM-0	GSMBS 2021-PJ9 B2 - CMO/RMBS	06/01/2025	Paydown		340,060	171,164	155,805	338,300	0	1,760	0	1,760	0	340,060	0	0	0	0	02/26/2052
36264R-CA-1	GSMBS 22PJ4 B1 - CMO/RMBS	06/01/2025	Various		16,485	16,485	14,061	14,339	0	2,146	0	2,146	0	16,485	0	0	0	103	09/25/2052
362669-AS-2	GSR 2007-4F 4A1 - CMO/RMBS	06/25/2025	Paydown		35,107	7,945	2,182	35,074	0	33	0	33	0	35,107	0	0	0	0	07/25/2037
36266P-BJ-5	GSMBS 2022-MM1 B1 - CMO/RMBS	06/01/2025	Paydown		93,552	93,462	88,099	88,967	0	4,586	0	4,586	0	93,552	0	0	0	770	07/25/2052
36266P-BK-2	GSMBS 2022-MM1 B2 - CMO/RMBS	06/01/2025	Paydown		162,453	90,518	84,181	161,684	0	769	0	769	0	162,453	0	0	0	0	07/25/2052
36268A-AD-0	GSMBS 2023-PJ5 A3 - CMO/RMBS	06/01/2025	Paydown		9,244,113	9,244,113	8,841,127	8,855,911	0	388,202	0	388,202	0	9,244,113	0	0	0	181,594	02/25/2054
36268F-AD-9	GSMBS 23PJ6 A3 - RMBS	06/01/2025	Paydown		1,974,081	1,974,081	1,936,758	1,936,342	0	37,738	0	37,738	0	1,974,081	0	0	0	33,121	04/27/2054
36268F-AG-2	GSMBS 23PJ6 A4 - RMBS	06/01/2025	Paydown		5,922,242	5,922,242	5,903,735	5,903,982	0	18,260	0	18,260	0	5,922,242	0	0	0	107,642	04/27/2054
36268S-AS-8	GSMBS 22LTV2 B1 - CMO/RMBS	06/01/2025	Paydown		18,862	18,862	17,300	17,473	0	1,389	0	1,389	0	18,862	0	0	0	244	12/26/2052
36268S-AT-6	GSMBS 22LTV2 B2 - CMO/RMBS	06/01/2025	Paydown		239,131	93,103	78,581	237,902	0	1,228	0	1,228	0	239,131	0	0	0	0	12/26/2052
36270F-AG-8	GSMBS 23PJ3 A4 - CMO/RMBS	06/01/2025	Paydown		2,507,532	2,507,532	2,460,124	2,463,422	0	44,110	0	44,110	0	2,507,532	0	0	0	33,859	10/27/2053
36270X-AD-6	GSMBS 2023-PJ4 A3 - RMBS	06/01/2025	Paydown		3,046,696	3,046,697	2,987,191	2,988,959	0	57,737	0	57,737	0	3,046,696	0	0	0	59,223	01/26/2054
36272W-AA-2	GSMBS 24A01 A1 - CMBS	06/01/2025	Paydown		10,367,458	10,367,459	9,988,705	10,018,805	0	348,653	0	348,653	0	10,367,458	0	0	0	127,907	05/25/2067
36272W-AB-0	GSMBS 24A01 A2 - CMBS	06/01/2025	Paydown		470,069	465,422	441,468	442,814	0	27,255	0	27,255	0	470,069	0	0	0	5,784	05/25/2067
36272W-AC-8	GSMBS 24A01 A3 - CMBS	06/01/2025	Paydown		860,630	862,490	813,718	816,560	0	44,070	0	44,070	0	860,630	0	0	0	10,833	05/25/2067
36273W-AB-9	GSMBS 2025-PJ3 A2 - RMBS	06/01/2025	Paydown		734,900	734,900	725,484	0	0	9,416	0	9,416	0	734,900	0	0	0	6,322	07/26/2055
362918-AA-2	GSMBS 23CCM1 A1 - CMO/RMBS	06/01/2025	Paydown		1,731,946	1,731,946	1,727,359	1,725,884	0	6,062	0	6,062	0	1,731,946	0	0	0	30,325	08/25/2053
362925-CD-9	GSMBS 2022-PJ5 B2 - CMO/RMBS	06/01/2025	Paydown		281,316	141,856	111,568	279,984	0	1,332	0	1,332	0	281,316	0	0	0	0	10/25/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36297T-AE-2	GSR 2006-AR2 3A1 - CMO/RMBS	06/01/2025	Paydown		17,896	552	419	17,893	0	3	0	3	0	17,896	0	0	0	0	04/25/2036
36298N-BA-1	GSR 2006-7F 4A3 - CMO/RMBS	06/01/2025	Paydown		266,216	27,957	10,327	265,966	0	249	0	249	0	266,216	0	0	0	0	08/25/2036
368300-AA-0	GCAT 23INV1 A1 - RMBS	06/01/2025	Paydown		4,836,948	4,836,948	4,743,622	4,743,419	0	93,529	0	93,529	0	4,836,948	0	0	0	81,318	08/25/2053
36831B-AB-0	GCAT 24INV1 A2 - RMBS	06/01/2025	Paydown		640,538	640,538	630,930	630,790	0	9,748	0	9,748	0	640,538	0	0	0	12,506	01/26/2054
39538B-AE-4	GPMF 2006-AR6 A3A - RMBS	06/25/2025	Paydown		454,185	289,630	171,180	439,078	0	15,106	0	15,106	0	454,185	0	0	0	0	10/25/2046
39538W-EN-4	GPMF 2005-AR5 4A1 - CMO/RMBS	06/01/2025	Paydown		149,177	65,122	60,269	145,940	0	3,236	0	3,236	0	149,177	0	0	0	0	11/25/2045
39538W-GJ-1	GPMF 2006-AR2 4A1 - RMBS	06/01/2025	Paydown		93,916	93,916	87,451	91,944	0	1,972	0	1,972	0	93,916	0	0	0	1,317	03/25/2036
40430H-CB-2	HASC 2005-OPT1 M2 - RMBS	06/25/2025	Paydown		60,539	0	0	60,539	0	0	0	0	0	60,539	0	0	0	0	11/25/2035
41161P-JX-2	HVMLT 2004-11 1A - CMO/RMBS	06/20/2025	Paydown		262,028	118,838	69,042	260,211	0	1,817	0	1,817	0	262,028	0	0	0	0	01/19/2035
41161P-K8-5	HVMLT 2006-2 4A - CMO/RMBS	06/01/2025	Paydown		27,044	23,537	20,775	26,692	0	352	0	352	0	27,044	0	0	0	0	02/25/2036
41161P-SJ-3	HVMLT 2005-9 1A - CMO/RMBS	06/01/2025	Paydown		195,173	195,173	186,139	188,262	0	6,911	0	6,911	0	195,173	0	0	0	2,996	06/20/2035
41162D-AD-1	HVMLT 2006-12 2A3 - RMBS	06/20/2025	Paydown		483,195	322,389	293,100	478,043	0	5,153	0	5,153	0	483,195	0	0	0	0	12/19/2036
41162D-AF-6	HVMLT 2006-12 2AA - RMBS	06/20/2025	Paydown		2,141,126	2,141,127	2,064,576	2,069,183	0	71,943	0	71,943	0	2,141,126	0	0	0	18,717	12/19/2036
41162N-AC-1	HVMLT 2006-14 A1A - RMBS	06/20/2025	Paydown		735,678	502,038	393,698	724,216	0	11,462	0	11,462	0	735,678	0	0	0	0	02/19/2037
41164M-AA-5	HVMLT 2007-1 1AA - RMBS	06/20/2025	Paydown		1,345,929	1,345,692	1,245,332	1,281,253	0	64,676	0	64,676	0	1,345,929	0	0	0	11,559	03/19/2037
433403-AA-0	HINTT 25A A - ABS	06/15/2025	Paydown		576,112	576,112	576,054	0	0	57	0	57	0	576,112	0	0	0	4,099	03/15/2044
43739E-AJ-6	HMBT 2004-2 A1 - RMBS	06/25/2025	Paydown		80,625	80,625	64,676	71,268	0	9,357	0	9,357	0	80,625	0	0	0	1,389	12/25/2034
43739E-AP-2	HMBT 2005-1 A1 - RMBS	06/25/2025	Paydown		371,157	277,330	245,727	363,005	0	8,152	0	8,152	0	371,157	0	0	0	0	03/25/2035
43739E-BN-6	HMBT 2005-3 M3 - RMBS	06/25/2025	Paydown		2,178,172	2,178,172	2,000,513	2,162,381	0	16,703	0	16,703	0	2,178,172	0	0	0	44,503	07/25/2035
43739E-CB-1	HMBT 2005-5 A1 - RMBS	06/25/2025	Paydown		618,144	495,964	366,649	354,549	0	263,595	0	263,595	0	618,144	0	0	0	0	01/25/2036
43761D-AE-0	HOMES 2025-NQM1 A3 - RMBS	06/01/2025	Paydown		58,291	46,813	46,813	0	0	11,478	0	11,478	0	58,291	0	0	0	849	01/27/2070
43761J-AA-5	HOMES 2023-NQM1 A1 - CMO/RMBS	06/01/2025	Paydown		869,405	869,405	867,915	874,064	0	(4,659)	0	(4,659)	0	869,405	0	0	0	15,473	01/25/2068
43761J-AB-3	HOMES 2023-NQM1 A2 - CMO/RMBS	06/01/2025	Paydown		228,806	228,806	228,806	230,082	0	(1,276)	0	(1,276)	0	228,806	0	0	0	4,315	01/25/2068
43761J-AC-1	HOMES 2023-NQM1 A3 - CMO/RMBS	06/01/2025	Paydown		867,623	535,177	532,304	855,570	0	12,054	0	12,054	0	867,623	0	0	0	0	01/25/2068
43789K-AA-0	HOF 2022-1 A1 - CMO/RMBS	06/01/2025	Paydown		297,036	297,036	281,393	290,349	0	30,643	0	30,643	0	297,036	0	0	0	112,994	07/25/2067
43789K-AB-8	HOF 2022-1 A2 - CMO/RMBS	06/01/2025	Paydown		326,830	326,830	313,678	321,183	0	24,938	0	24,938	0	326,830	0	0	0	124,327	07/25/2067
43789K-AC-6	HOF 2022-1 A3 - CMO/RMBS	06/01/2025	Paydown		327,775	237,449	220,656	324,481	0	88,985	0	88,985	0	327,775	0	0	0	0	07/25/2067
45254N-EJ-2	IMM 2003-4 3M1 - RMBS	06/01/2025	Paydown		29,645	29,645	29,259	29,321	0	324	0	324	0	29,645	0	0	0	531	07/25/2033
45254N-JN-8	IMM 2004-5 1M4 - RMBS	06/25/2025	Paydown		8,071	8,071	7,764	7,896	0	249	0	249	0	8,071	0	0	0	1,271	10/25/2034
45254N-JP-3	IMM 2004-5 1M5 - RMBS	06/25/2025	Paydown		3,854	3,854	3,656	3,752	0	152	0	152	0	3,854	0	0	0	637	10/25/2034
45254N-KA-4	IMM 2004-6 M4 - RMBS	06/25/2025	Paydown		11,657	10,394	7,220	11,222	0	435	0	435	0	11,657	0	0	0	0	10/25/2034
45254N-KB-2	IMM 2004-6 M5 - RMBS	06/25/2025	Paydown		18,687	16,630	9,183	18,055	0	632	0	632	0	18,687	0	0	0	0	10/25/2034
45254N-KC-0	IMM 2004-6 M6 - RMBS	06/25/2025	Paydown		18,748	16,630	1	1,850	0	16,898	0	16,898	0	18,748	0	0	0	0	10/25/2034
45254N-KQ-9	IMM 2004-8 1A - RMBS	06/25/2025	Paydown		50,512	45,602	25,649	4,405	0	46,107	0	46,107	0	50,512	0	0	0	0	10/25/2034
45254N-LZ-8	IMM 2004-11 1A1 - RMBS	06/25/2025	Paydown		616,086	451,801	372,091	598,051	0	18,035	0	18,035	0	616,086	0	0	0	0	03/25/2035
45254N-MB-0	IMM 2004-11 2A1 - RMBS	06/25/2025	Paydown		86,835	86,835	67,650	74,391	0	12,444	0	12,444	0	86,835	0	0	0	993	03/25/2035
45254N-ML-8	IMM 2005-1 1A1 - RMBS	06/25/2025	Paydown		76,180	44,965	39,960	75,246	0	933	0	933	0	76,180	0	0	0	0	04/25/2035
45254N-MY-0	IMM 2005-2 1A1 - RMBS	06/25/2025	Paydown		387,307	328,681	286,414	377,241	0	10,066	0	10,066	0	387,307	0	0	0	0	04/25/2035
45254N-NP-8	IMM 2005-3 A1 - RMBS	06/25/2025	Paydown		117,216	75,334	59,946	116,381	0	835	0	835	0	117,216	0	0	0	0	08/25/2035
45254N-PU-5	IMM 2005-5 A1 - RMBS	06/25/2025	Paydown		36,971	28,577	24,654	36,065	0	906	0	906	0	36,971	0	0	0	0	08/27/2035
45254N-QF-7	IMM 2005-5 A4 - RMBS	06/25/2025	Paydown		95,140	95,140	86,837	87,678	0	7,534	72	7,462	0	95,140	0	0	0	1,595	08/25/2035
45254N-QX-8	IMM 2005-7 A1 - RMBS	06/25/2025	Paydown		727,551	576,257	438,747	701,944	0	25,606	0	25,606	0	727,551	0	0	0	0	11/25/2035
45254N-RG-4	IMM 2005-8 1A - RMBS	06/25/2025	Paydown		517,836	517,836	422,822	448,453	0	69,383	0	69,383	0	517,836	0	0	0	4,991	02/25/2036
45254T-NY-6	IMSA 2004-1 A6 - RMBS	06/01/2025	Paydown		1,026	1,026	1,025	1,021	0	5	0	5	0	1,026	0	0	0	16	03/25/2034
45254T-RU-0	IMSA 2005-1 5A3 - CMO/RMBS	06/25/2025	Paydown		7,593	4,324	0	3,223	0	4,370	0	4,370	0	7,593	0	0	0	0	07/25/2035
45254T-SM-7	IMSA 2005-2 A1 - RMBS	06/25/2025	Paydown		466,922	346,424	190,117	455,863	0	11,059	0	11,059	0	466,922	0	0	0	0	03/25/2036
45254T-TF-1	IMSA 2005-2 A1W - RMBS	06/25/2025	Paydown		231,369	162,181	141,329	229,659	0	1,710	0	1,710	0	231,369	0	0	0	0	03/25/2036
452559-AB-3	IMSA 2007-1 A2 - RMBS	05/25/2025	Paydown		31	26	26	0	0	31	0	31	0	31	0	0	0	0	03/25/2037
45255R-AB-3	IMSA 2006-3 A2 - RMBS	06/25/2025	Paydown		969,819	747,165	434,504	947,109	0	22,710	0	22,710	0	969,819	0	0	0	0	11/25/2036
45256V-AA-5	IMSA 2006-2 A11 - RMBS	06/25/2025	Paydown		480,654	383,594	270,827	469,853	0	10,801	0	10,801	0	480,654	0	0	0	0	08/25/2036
452570-AC-8	IMSA 2007-2 1AC - RMBS	06/25/2025	Paydown		409,883	314,499	223,424	402,378	0	7,505	0	7,505	0	409,883	0	0	0	0	05/26/2037
45257E-AC-8	IMSA 2006-5 1AC - RMBS	06/25/2025	Paydown		216,287	151,856	98,244	210,659	0	5,629	0	5,629	0	216,287	0	0	0	0	02/25/2037
45660K-AA-9	INDX 2006-AR39 A1 - RMBS	06/25/2025	Paydown		220,956	151,555	128,686	217,369	0	3,587	0	3,587	0	220,956	0	0	0	0	02/25/2037
45660L-4Y-2	INDX 2005-AR33 2A1 - CMO/RMBS	06/01/2025	Paydown		753,772	444,502	363,474	746,873	0	6,898	0	6,898	0	753,772	0	0	0	0	01/25/2036
45660L-6N-4	RAST 2006-A1 1A6 - CMO/RMBS	06/25/2025	Paydown		152,020	73	21	152,020	0	0	0	0	0	152,020	0	0	0	0	04/25/2036
45660L-EF-2	INDX 2005-AR4 1A1 - CMO/RMBS	06/25/2025	Paydown		380,768	242,180	185,968	376,756	0	4,012	0	4,012	0	380,768	0	0	0	0	03/25/2035
45660L-GA-1	INDX 2005-AR6 1A1 - CMO/RMBS	06/25/2025	Paydown		187,315	78,266	56,203	184,679	0	2,636	0	2,636	0	187,315	0	0	0	0	04/25/2035
45660L-GV-5	INDX 2005-AR5 4A1 - CMO/RMBS	06/01/2025	Paydown		23,809	4,313	3,110	23,774	0	36	0	36	0	23,809	0	0	0	0	05/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45660L-W9-6	INDX 2005-AR31 5A1 - CMO/RMBS	06/25/2025	Paydown		430,606	187,997	122,453	426,427	0	4,179	0	4,179	0	430,606	0	0	0	0	01/25/2036
45660N-S2-2	INDX 2004-AR5 1A1 - CMO/RMBS	06/25/2025	Paydown		120,231	48,994	28,051	119,518	0	714	0	714	0	120,231	0	0	0	0	08/25/2034
456610-AA-2	INDX 2006-AR15 A1 - RMBS	06/25/2025	Paydown		625,824	375,480	316,875	616,886	0	8,938	0	8,938	0	625,824	0	0	0	0	07/25/2036
456612-AC-4	INDX 2006-AR6 2AA - RMBS	06/25/2025	Paydown		109,957	78,265	61,136	107,956	0	2,001	0	2,001	0	109,957	0	0	0	0	06/25/2046
45661E-CY-8	INDX 2006-AR7 2A1 - CMO/RMBS	06/01/2025	Paydown		496,916	274,754	215,087	493,509	0	3,407	0	3,407	0	496,916	0	0	0	0	05/25/2036
45661E-DC-5	INDX 2006-AR7 4A1 - CMO/RMBS	06/01/2025	Paydown		89,316	16,157	11,551	89,152	0	164	0	164	0	89,316	0	0	0	0	05/25/2036
45661H-AE-7	INDX 2006-AR25 3A1 - CMO/RMBS	06/01/2025	Paydown		242,134	140,036	301,089	240,623	0	1,511	0	1,511	0	242,134	0	0	0	0	09/25/2036
45661L-AF-5	INDX 2006-AR27 2A1 - RMBS	06/25/2025	Paydown		9,567	9,567	7,754	7,814	0	1,753	0	1,753	0	9,567	0	0	0	115	10/25/2036
45661L-AG-3	INDX 2006-AR27 2A2 - CMO/RMBS	06/25/2025	Paydown		32,968	32,968	22,830	24,785	0	8,182	0	8,182	0	32,968	0	0	0	285	10/25/2036
45661X-AD-4	INDX 2006-AR13 A3 - CMO/RMBS	06/01/2025	Paydown		385,246	287,582	206,410	381,836	0	3,528	118	3,410	0	385,246	0	0	0	0	07/25/2036
45662F-AA-8	INDA 2006-AR3 1A1 - CMO/RMBS	06/01/2025	Paydown		210,971	160,978	144,737	208,122	0	2,894	46	2,849	0	210,971	0	0	0	0	12/25/2036
45662F-AD-2	INDA 2006-AR3 2A1 - CMO/RMBS	06/01/2025	Paydown		117,074	74,432	59,776	115,636	0	1,439	0	1,439	0	117,074	0	0	0	0	12/25/2036
45664B-AA-5	INDA 2006-AR23 A1 - CMO/RMBS	06/01/2025	Paydown		57,155	17,128	14,006	56,866	0	289	0	289	0	57,155	0	0	0	0	09/25/2036
45667A-AE-0	INDA 2007-AR4 3A1 - CMO/RMBS	06/01/2025	Paydown		31,136	11,931	11,014	30,796	0	340	0	340	0	31,136	0	0	0	0	08/25/2037
45667Q-AA-9	INDX 2006-AR31 A1 - CMO/RMBS	06/01/2025	Paydown		792,254	603,083	460,625	775,444	0	16,810	0	16,810	0	792,254	0	0	0	0	11/25/2036
45667Q-AC-5	INDX 2006-AR31 A3 - CMO/RMBS	06/01/2025	Paydown		285,703	217,484	187,723	285,247	0	4,655	4,199	456	0	285,703	0	0	0	0	11/25/2036
456680-AC-1	INDA 2007-AR5 2A1 - CMO/RMBS	06/01/2025	Paydown		81,120	10,666	7,883	80,903	0	217	0	217	0	81,120	0	0	0	0	09/25/2037
456680-AE-7	INDA 2007-AR5 3A1 - CMO/RMBS	06/01/2025	Paydown		924,792	757,323	645,554	903,142	0	22,161	511	21,650	0	924,792	0	0	0	0	09/25/2037
45669B-AA-0	INDX 2007-AR1 1A1 - CMO/RMBS	06/01/2025	Paydown		895,170	460,523	284,679	887,478	0	7,691	0	7,691	0	895,170	0	0	0	0	04/25/2037
45669E-AC-0	INDX 2007-AR5 2A1 - CMO/RMBS	06/01/2025	Paydown		179,629	104,594	84,228	178,032	0	1,597	0	1,597	0	179,629	0	0	0	0	05/26/2037
45669F-AC-7	INDX 2007-AR11 2A1 - CMO/RMBS	06/01/2025	Paydown		91,961	1,378	702	91,951	0	9	0	9	0	91,961	0	0	0	0	06/25/2037
45669J-AC-9	INDX 2007-AR15 2A1 - CMO/RMBS	06/01/2025	Paydown		107,651	62,525	42,417	107,370	0	281	0	281	0	107,651	0	0	0	0	08/25/2037
45669N-AA-4	INDX 2007-AR19 1A1 - CMO/RMBS	06/01/2025	Paydown		87,280	52,687	36,520	85,727	0	1,553	0	1,553	0	87,280	0	0	0	0	09/25/2037
45670B-AJ-8	INDX 2007-AR21IP 5A1 - CMO/RMBS	06/01/2025	Paydown		218,334	104,557	99,447	217,291	0	1,230	186	1,044	0	218,334	0	0	0	0	09/25/2037
45670N-AA-1	INDA 2007-AR7 1A1 - CMO/RMBS	06/01/2025	Paydown		155,926	127,998	109,326	154,737	0	1,189	0	1,189	0	155,926	0	0	0	0	11/25/2037
46593Q-AD-0	JPMMT 2025-NQM1 A2 - RMBS	06/01/2025	Paydown		261,985	261,985	261,981	0	0	4	0	4	0	261,985	0	0	0	2,951	06/25/2065
465970-AA-9	JPMMT 24VIS1 A1 - RMBS	06/01/2025	Paydown		3,262,394	3,262,394	3,262,381	3,268,248	0	(5,854)	0	(5,854)	0	3,262,394	0	0	0	65,677	07/25/2064
465970-AB-7	JPMMT 24VIS1 A2 - RMBS	06/01/2025	Paydown		782,977	782,977	782,974	784,390	0	(1,413)	0	(1,413)	0	782,977	0	0	0	16,294	07/25/2064
465970-AC-5	JPMMT 24VIS1 A3 - RMBS	06/01/2025	Paydown		2,313,355	1,613,454	1,613,439	2,278,680	0	34,674	0	34,674	0	2,313,355	0	0	0	0	07/25/2064
465978-AH-7	JPMMT 2023-1 A3A - CMO/RMBS	06/01/2025	Paydown		1,769,678	1,769,678	1,626,721	1,627,067	0	142,611	0	142,611	0	1,769,678	0	0	0	27,487	06/25/2053
465986-AA-5	JPMMT 2310 A2 - CMO/RMBS	06/01/2025	Paydown		8,360,816	8,360,816	8,221,033	8,219,096	0	141,720	0	141,720	0	8,360,816	0	0	0	130,786	05/26/2054
465988-AA-1	JPMMT 239 A2 - CMO/RMBS	06/01/2025	Paydown		1,259,844	1,259,844	1,199,214	1,200,490	0	59,354	0	59,354	0	1,259,844	0	0	0	25,091	04/27/2054
466247-BE-2	JPMMT 2003-A2 B1 - CMO/RMBS	06/01/2025	Paydown		31,874	22,546	20,521	31,485	0	389	0	389	0	31,874	0	0	0	0	11/25/2033
466247-BF-9	JPMMT 2003-A2 B2 - CMO/RMBS	06/01/2025	Paydown		2,910	0	0	2,910	0	0	0	0	0	2,910	0	0	0	0	11/25/2033
466247-CP-6	JPMMT 2004-A2 B1 - CMO/RMBS	06/01/2025	Paydown		290,184	290,184	260,776	242,036	0	48,147	0	48,147	0	290,184	0	0	0	2,973	05/25/2034
466247-DF-7	JPMMT 2004-A3 IB1 - CMO/RMBS	06/01/2025	Paydown		55,648	55,648	50,747	53,330	0	2,318	0	2,318	0	55,648	0	0	0	1,068	07/25/2034
466247-EC-3	JPMMT 2004-A4 B1 - CMO/RMBS	06/01/2025	Paydown		26,420	26,420	22,265	23,440	0	2,980	0	2,980	0	26,420	0	0	0	436	09/25/2034
466247-ED-1	JPMMT 2004-A4 B2 - CMO/RMBS	06/01/2025	Paydown		20,226	16	6	20,225	0	1	0	1	0	20,226	0	0	0	0	09/25/2034
466247-GH-0	JPMMT 2004-A5 B1 - CMO/RMBS	06/01/2025	Paydown		7	7	6	3	0	4	0	4	0	7	0	0	0	0	12/25/2034
466247-GJ-6	JPMMT 2004-A5 B2 - CMO/RMBS	06/01/2025	Paydown		82,647	67,181	44,705	82,644	0	390	388	2	0	82,647	0	0	0	0	12/25/2034
466247-K3-6	JPMMT 2006-A2 3A3 - CMO/RMBS	06/01/2025	Paydown		130,609	96,334	140,341	127,853	0	2,757	0	2,757	0	130,609	0	0	0	0	04/25/2036
466247-KL-6	JPMMT 2004-S2 2B2 - CMO/RMBS	06/01/2025	Paydown		0	26,257	506	0	0	0	0	0	0	0	0	0	0	0	11/25/2034
466247-NK-5	JPMMT 2005-A2 1A1 - CMO/RMBS	06/01/2025	Paydown		56,959	56,959	50,796	55,315	0	1,644	0	1,644	0	56,959	0	0	0	952	04/25/2035
466247-PE-7	JPMMT 2005-A2 B1 - CMO/RMBS	06/01/2025	Paydown		136,200	136,200	121,487	124,385	0	11,815	0	11,815	0	136,200	0	0	0	2,425	04/25/2035
466247-PF-4	JPMMT 2005-A2 B2 - CMO/RMBS	06/01/2025	Paydown		39,534	4,018	1,737	39,329	0	205	0	205	0	39,534	0	0	0	0	04/25/2035
466247-TQ-6	JPMMT 2005-A6 2A1 - CMO/RMBS	06/01/2025	Paydown		52,821	31,605	28,243	52,188	0	633	0	633	0	52,821	0	0	0	0	08/25/2035
466247-VH-3	JPMMT 2005-S2 215 - CMO/RMBS	06/01/2025	Paydown		5,703	1,061	725	5,689	0	14	0	14	0	5,703	0	0	0	0	09/25/2035
466247-WK-5	JPMMT 2005-A7 1A3 - CMO/RMBS	06/01/2025	Paydown		93,099	51,206	45,719	91,681	0	1,418	0	1,418	0	93,099	0	0	0	0	10/25/2035
466247-WT-6	JPMMT 2005-A7 3A1 - CMO/RMBS	06/01/2025	Paydown		426,628	392,611	367,761	422,137	0	4,491	0	4,491	0	426,628	0	0	0	0	10/25/2035
466247-YP-2	JPMMT 2005-A8 2A3 - CMO/RMBS	06/01/2025	Paydown		215,851	149,165	87,762	64,485	0	151,365	0	151,365	0	215,851	0	0	0	0	11/25/2035
466275-AA-2	JPALT 2007-S1 A1 - RMBS	06/25/2025	Paydown		47,929	38,529	34,246	47,465	0	464	0	464	0	47,929	0	0	0	0	06/25/2037
46627M-BV-8	JPALT 2005-A2 3A2 - CMO/RMBS	06/01/2025	Paydown		91,407	65,040	51,618	90,190	0	1,217	0	1,217	0	91,407	0	0	0	0	01/25/2036
466285-AQ-6	JPALT 2006-A6 2A6 - RMBS	06/01/2025	Paydown		135,277	89,820	73,377	133,734	0	1,543	0	1,543	0	135,277	0	0	0	0	11/25/2036
466286-AA-9	JPALT 2006-A7 1A1 - RMBS	06/25/2025	Paydown		416,856	274,898	230,629	410,609	0	6,767	520	6,247	0	416,856	0	0	0	0	12/25/2036
46628B-AE-0	JPMMT 2006-A6 13 - CMO/RMBS	06/01/2025	Paydown		37,626	20,158	14,823	37,145	0	480	0	480	0	37,626	0	0	0	0	10/25/2036
46628G-AN-9	JPALT 2006-A2 4A1 - CMO/RMBS	06/01/2025	Paydown		9,913	3,139	2,092	10,990	0	(1,077)	0	(1,077)	0	9,913	0	0	0	0	05/25/2036
46628K-AC-4	JPMMT 2006-A3 2A1 - CMO/RMBS	06/01/2025	Paydown		23,324	15,617	158,395	23,111	0	213	0	213	0	23,324	0	0	0	0	05/25/2036
46628K-AK-6	JPMMT 2006-A3 3A4 - CMO/RMBS	06/01/2025	Paydown		96,634	65,605	44,221	93,030	0	3,604	0	3,604	0	96,634	0	0	0	0	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46629D-BJ-3	JPMMT 2006-A7 33M - CMO/RMBS	06/01/2025	Paydown		43,963	28,364	23,333	43,199	0	764	0	764	0	43,963	0	0	0	0	01/25/2037
466306-AA-5	JPALT 2008-R2 A1 - CMO/RMBS	06/01/2025	Paydown		142,189	5,687	4,131	142,076	0	113	0	113	0	142,189	0	0	0	0	06/25/2038
46630G-AH-8	JPMMT 2007-A1 3A2 - CMO/RMBS	06/01/2025	Paydown		319,039	255,334	227,423	300,155	0	18,884	0	18,884	0	319,039	0	0	0	0	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A3 - CMO/RMBS	06/01/2025	Paydown		306,097	306,097	303,137	308,786	0	(2,689)	0	(2,689)	0	306,097	0	0	0	3,403	07/25/2035
46630P-AF-2	JPMMT 2007-A2 2A2 - CMO/RMBS	06/01/2025	Paydown		72,603	39,456	30,660	71,242	0	1,361	0	1,361	0	72,603	0	0	0	0	04/25/2037
46630R-AW-1	JPMMT 2007-S1 2I7 - CMO/RMBS	03/25/2025	Paydown		0	13,693	2,667	2,022	0	(2,022)	0	(2,022)	0	0	0	0	0	100	03/25/2037
46630U-AA-2	JPMMT 2007-A3 1A1 - CMO/RMBS	06/01/2025	Paydown		31,322	15,884	16,064	31,056	0	266	0	266	0	31,322	0	0	0	0	05/25/2037
46630U-AL-8	JPMMT 2007-A3 3A1 - CMO/RMBS	06/01/2025	Paydown		147,882	73,092	66,652	146,447	0	1,434	0	1,434	0	147,882	0	0	0	0	05/25/2037
46630U-AM-6	JPMMT 2007-A3 3A2 - RMBS	06/01/2025	Paydown		167,106	82,594	68,359	165,697	0	1,409	0	1,409	0	167,106	0	0	0	0	05/25/2037
46631J-AA-6	JPMMT 2007-A4 1A1 - CDO/CMO/RMBS	06/01/2025	Paydown		2,116	1,274	1,032	2,098	0	18	0	18	0	2,116	0	0	0	0	06/25/2037
46632D-AB-6	JPMMT 2007-A6 2A1 - CMO/RMBS	06/01/2025	Paydown		486,418	324,277	240,778	479,207	0	7,210	0	7,210	0	486,418	0	0	0	0	12/25/2037
46652H-BU-9	JPMWM 2020-ATR1 B1 - CMO/RMBS	06/01/2025	Paydown		114,105	114,105	121,930	119,729	0	(5,624)	0	(5,624)	0	114,105	0	0	0	1,144	02/25/2050
46656A-AA-5	JPMMT 2022-DSC1 A1 - CMO/RMBS	06/25/2025	Paydown		746,525	746,525	692,759	696,285	0	50,239	0	50,239	0	746,525	0	0	0	11,701	01/25/2063
46656D-AF-8	JPMMT 232 A2 - CMO/RMBS	06/01/2025	Paydown		364,263	364,263	351,229	351,242	0	13,021	0	13,021	0	364,263	0	0	0	5,997	07/25/2053
46656D-AH-4	JPMMT 232 A3A - CMO/RMBS	06/01/2025	Paydown		311,985	311,985	301,797	301,390	0	10,595	0	10,595	0	311,985	0	0	0	4,669	07/25/2053
46656Q-AA-0	JPMMT 234 1A2 - CMO/RMBS	06/01/2025	Paydown		1,690,776	1,690,776	1,685,229	1,685,187	0	5,590	0	5,590	0	1,690,776	0	0	0	24,533	11/25/2053
46656R-AF-7	JPMMT 2023-3 A2 - CMO/RMBS	06/01/2025	Paydown		1,169,488	1,169,488	1,158,158	1,158,172	0	11,316	0	11,316	0	1,169,488	0	0	0	21,305	10/27/2053
46656R-AH-3	JPMMT 2023-3 A3A - CMO/RMBS	06/01/2025	Paydown		2,317,859	2,317,859	2,245,426	2,246,168	0	71,691	0	71,691	0	2,317,859	0	0	0	38,386	10/27/2053
46657D-AB-6	JPMMT 237 A3 - RMBS	06/01/2025	Paydown		3,459,909	3,459,909	3,301,510	3,307,846	0	152,063	0	152,063	0	3,459,909	0	0	0	67,999	02/25/2054
525221-FQ-5	LXS 2005-10 1A4 - RMBS	06/25/2025	Paydown		61,964	26,615	18,416	59,240	0	2,724	0	2,724	0	61,964	0	0	0	0	01/25/2036
525221-GM-3	LXS 2005-9N 1A1 - RMBS	06/25/2025	Paydown		453,645	283,641	235,318	448,617	0	5,028	0	5,028	0	453,645	0	0	0	0	02/25/2036
525221-GQ-4	LXS 2005-9N 2A1 - RMBS	06/01/2025	Paydown		441,753	273,189	222,433	438,048	0	3,781	77	3,705	0	441,753	0	0	0	0	02/25/2036
525221-KR-7	LXS 2006-4N A2A - RMBS	06/25/2025	Paydown		121,833	121,785	82,433	83,859	0	37,973	0	37,973	0	121,833	0	0	0	2,205	04/25/2046
525221-KU-0	LXS 2006-4N A3A - RMBS	06/25/2025	Paydown		372,535	372,388	259,508	263,737	0	108,798	0	108,798	0	372,535	0	0	0	6,741	04/25/2046
525228-AK-8	LXS 2006-GP3 33A - RMBS	06/25/2025	Paydown		567,283	489,452	404,937	459,322	0	107,961	0	107,961	0	567,283	0	0	0	0	06/25/2046
525229-AE-0	LXS 2006-10N A3A - RMBS	06/25/2025	Paydown		147,630	118,390	98,139	144,641	0	2,989	0	2,989	0	147,630	0	0	0	0	07/25/2046
52522W-AC-3	LXS 2006-11 1A3 - RMBS	06/25/2025	Paydown		798,682	512,337	253,401	784,312	0	14,370	0	14,370	0	798,682	0	0	0	0	06/25/2046
525237-AB-9	LXS 2007-10H 1A2 - RMBS	06/25/2025	Paydown		545,241	432,997	209,799	501,269	0	43,972	0	43,972	0	545,241	0	0	0	0	07/25/2037
52523M-AC-4	LXS 2006-15 A3 - RMBS	06/25/2025	Paydown		190,660	126,220	102,847	187,094	0	3,566	0	3,566	0	190,660	0	0	0	0	10/25/2036
52523M-AD-2	LXS 2006-15 A4 - RMBS	06/25/2025	Paydown		287,588	190,004	117,942	280,018	0	7,570	0	7,570	0	287,588	0	0	0	0	10/25/2036
52523Y-AD-6	LXS 2006-19 A4 - RMBS	06/25/2025	Paydown		70,016	69,627	52,843	55,634	0	14,382	0	14,382	0	70,016	0	0	0	1,119	12/25/2036
525249-AB-4	LXS 2007-11 A2 - RMBS	02/25/2025	Paydown		8,104	8,076	8,076	0	0	8,104	0	8,104	0	8,104	0	0	0	0	02/25/2047
525246-AA-0	LXS 2007-7N A1A - RMBS	06/25/2025	Paydown		224,323	171,300	185,666	220,889	0	3,434	0	3,434	0	224,323	0	0	0	0	06/25/2047
52524L-AD-3	LXS 2007-2N 2A - RMBS	06/25/2025	Paydown		329,644	180,977	126,374	325,474	0	4,170	0	4,170	0	329,644	0	0	0	0	02/25/2037
550279-AA-1	LUM 2005-1 A1 - RMBS	06/25/2025	Paydown		72,440	72,441	62,195	70,628	0	1,812	0	1,812	0	72,440	0	0	0	1,089	11/25/2035
55027Y-AD-0	LUM 2006-6 A1 - RMBS	06/25/2025	Paydown		39,881	29,830	25,636	39,468	0	413	0	413	0	39,881	0	0	0	0	10/25/2046
55028B-AA-5	LUM 2006-7 1A1 - RMBS	06/25/2025	Paydown		150,403	115,843	94,253	94,286	0	56,117	0	56,117	0	150,403	0	0	0	0	12/25/2036
55028E-AD-3	LUM 2007-2 1A4 - RMBS	06/25/2025	Paydown		318,127	212,341	183,913	310,239	0	7,889	0	7,889	0	318,127	0	0	0	0	05/26/2037
55265K-2V-0	MASTR 2003-11 9A7 - CMO/RMBS	06/01/2025	Paydown		46,432	26,095	24,635	46,017	0	415	0	415	0	46,432	0	0	0	0	12/25/2033
55265W-AS-2	MSSTR 2003-1 B1 - CMO/RMBS	06/01/2025	Paydown		8,515	8,515	7,716	7,767	0	748	0	748	0	8,515	0	0	0	93	02/25/2033
55284T-AA-5	MFRA 22INV1 A1 - RMBS	06/01/2025	Paydown		718,573	718,573	686,462	697,693	0	20,880	0	20,880	0	718,573	0	0	0	8,734	04/25/2066
55285K-AA-3	MFRA 22INV3 A1 - CMO/RMBS	06/01/2025	Paydown		311,849	311,849	306,821	308,697	0	3,152	0	3,152	0	311,849	0	0	0	5,854	10/25/2057
55285P-AA-2	MFRA 23NQM1 A1 - CMO/RMBS	06/01/2025	Paydown		765,417	765,417	764,744	763,858	0	1,559	0	1,559	0	765,417	0	0	0	12,532	11/25/2067
55285P-AB-0	MFRA 23NQM1 A2 - CMO/RMBS	06/01/2025	Paydown		197,527	197,527	194,732	195,539	0	1,987	0	1,987	0	197,527	0	0	0	3,234	11/25/2067
55285U-AA-1	MFRA 22INV2 A1 - CMO/RMBS	06/01/2025	Paydown		562,443	562,443	548,264	554,225	0	8,218	0	8,218	0	562,443	0	0	0	8,079	07/25/2057
55285U-AB-9	MFRA 22INV2 A2 - CMO/RMBS	06/01/2025	Paydown		403,492	403,492	379,976	391,372	0	12,120	0	12,120	0	403,492	0	0	0	5,777	07/25/2057
55285U-AC-7	MFRA 22INV2 A3 - CMO/RMBS	06/01/2025	Paydown		191,246	136,454	129,923	189,307	0	1,939	0	1,939	0	191,246	0	0	0	0	07/25/2057
55286L-AA-0	MFRA 23NQM4 A1 - CMO/RMBS	06/01/2025	Paydown		3,210,975	3,210,975	3,210,965	3,215,290	0	(4,315)	0	(4,315)	0	3,210,975	0	0	0	56,764	12/26/2068
55286M-AB-6	MFRA 23NQM3 A2 - CMO/RMBS	06/01/2025	Paydown		170,034	170,034	170,884	171,321	0	(1,287)	0	(1,287)	0	170,034	0	0	0	3,025	07/25/2068
55286M-AC-4	MFRA 23NQM3 A3 - RMBS	06/01/2025	Paydown		787,845	608,610	608,493	776,851	0	10,994	0	10,994	0	787,845	0	0	0	0	07/25/2068
55286M-AD-2	MFRA 23NQM3 M1 - RMBS	06/01/2025	Paydown		186,275	0	0	186,275	0	0	0	0	0	186,275	0	0	0	0	07/25/2068
55287A-AA-3	MFRA 24RPL1 A1 - RMBS	06/01/2025	Paydown		178,180	178,180	168,627	168,738	0	9,442	0	9,442	0	178,180	0	0	0	2,626	02/25/2066
576429-AC-8	MARM 2007-2 A3 - RMBS	06/25/2025	Paydown		195,523	119,494	100,723	191,549	0	3,974	0	3,974	0	195,523	0	0	0	0	03/25/2047
576433-DS-2	MARM 2003-2 B2 - CMO/RMBS	06/01/2025	Paydown		0	13,227	(860)	6,814	0	(9,661)	0	(9,661)	0	0	0	0	0	0	08/25/2033
576433-E6-9	MARM 2005-8 2A1 - RMBS	06/25/2025	Paydown		729,638	477,369	386,604	712,677	0	16,961	0	16,961	0	729,638	0	0	0	0	12/25/2035
576433-QT-6	MARM 2004-8 4A1 - CMO/RMBS	06/01/2025	Paydown		32,497	32,497	30,256	30,545	0	1,953	0	1,953	0	32,497	0	0	0	578	09/25/2034
576434-C3-6	MALT 2004-13 B1 1 - CMO/RMBS	06/01/2025	Paydown		13,663	14,541	4,403	12,435	0	1,228	0	1,228	0	13,663	0	0	0	0	01/25/2035
576434-EC-4	MALT 2003-3 B1 - CMO/RMBS	06/01/2025	Paydown		37,974	37,974	36,156	36,334	0	1,640	0	1,640	0	37,974	0	0	0	486	05/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
576434-T5-3	MALT 2005-5 5A1 - CMO/RMBS	06/01/2025	Paydown		20,735	0	0	20,736	0	0	1	(1)	0	20,735	0	0	0	0	07/25/2035
576434-WN-0	MALT 2004-10 B1 - CMO/RMBS	06/01/2025	Paydown		0	38,627	3,544	2,908	0	(2,584)	324	(2,908)	0	0	0	0	0	346	09/25/2034
576434-ZV-9	MALT 2004-13 6A1 - CMO/RMBS	06/01/2025	Paydown		61,450	61,450	62,093	61,124	0	329	3	326	0	61,450	0	0	0	1,082	01/25/2035
57643M-CZ-5	MASTR 2004-6 212 - CMO/RMBS	06/01/2025	Paydown		4,541	4,541	4,320	4,397	0	145	0	145	0	4,541	0	0	0	50	06/26/2034
57643M-LG-7	MASTR 2005-2 2A1 - CMO/RMBS	06/25/2025	Paydown		5,137	5,137	3,910	4,103	0	1,034	0	1,034	0	5,137	0	0	0	73	11/25/2035
589929-5X-2	MLCC 2003-G A3 - CMO/RMBS	06/01/2025	Paydown		369	369	308	308	0	61	0	61	0	369	0	0	0	7	01/25/2029
589929-6D-5	MLCC 2003-G B2 - CMO/RMBS	06/25/2025	Paydown		2,644	6,365	787	686	0	1,958	0	1,958	0	2,644	0	0	0	0	01/25/2029
589929-6S-2	MLCC 2003-H B1 - CMO/RMBS	06/25/2025	Paydown		9,742	7,015	6,254	9,664	0	78	0	78	0	9,742	0	0	0	0	01/25/2029
589929-6T-0	MLCC 2003-H B2 - CMO/RMBS	06/25/2025	Paydown		817	5,851	3,237	(594)	1,448	81	117	1,411	0	817	0	0	0	0	01/25/2029
589929-7K-8	MLMI 2004-WMC1 M2 - RMBS	06/25/2025	Paydown		561,722	561,722	536,381	538,871	0	22,851	0	22,851	0	561,722	0	0	0	11,424	10/25/2034
59020U-5U-5	MLMI 2006-A1 1A1 - CMO/RMBS	06/01/2025	Paydown		292,266	249,737	167,210	286,161	0	6,105	0	6,105	0	292,266	0	0	0	0	03/25/2036
59020U-AY-1	MLCC 2004-A B2 - CMO/RMBS	06/25/2025	Paydown		5,747	9,043	6,031	5,639	0	108	0	108	0	5,747	0	0	0	0	04/25/2029
59020U-DT-9	MLCC MLCC 2004-C B2 - CMO/RMBS	06/25/2025	Paydown		6,359	13,919	13,649	(4,290)	9,566	1,083	0	10,649	0	6,359	0	0	0	0	07/25/2029
59020U-EZ-4	MLCC MLCC 2004-HB1 B1 - CMO/RMBS	06/25/2025	Paydown		45,845	45,845	41,480	42,575	0	3,504	234	3,270	0	45,845	0	0	0	572	04/25/2029
59020U-FA-8	MLCC MLCC 2004-HB1 B2 - CMO/RMBS	06/25/2025	Paydown		17,705	30,610	16,008	14,447	0	3,258	0	3,258	0	17,705	0	0	0	0	04/25/2029
59020U-KP-9	MLMI 2004-OPT1 M1 - RMBS	06/25/2025	Paydown		99,222	99,222	94,231	97,674	0	1,548	0	1,548	0	99,222	0	0	0	1,607	06/25/2035
59020U-Z5-7	MLMI 2005-A9 2AC - CMO/RMBS	06/01/2025	Paydown		254,315	183,219	183,434	251,267	0	3,048	0	3,048	0	254,315	0	0	0	0	12/25/2035
59023P-AB-9	MLCC 2006-S3 2A1 - CMO/RMBS	06/01/2025	Paydown		59,211	46,882	42,525	58,539	0	672	0	672	0	59,211	0	0	0	0	10/25/2036
59024N-AA-5	MLMBS 2007-1 1A1 - CMO/RMBS	06/01/2025	Paydown		257,391	147,681	126,452	265,119	0	2,902	10,631	(7,728)	0	257,391	0	0	0	0	04/25/2037
59025G-AA-9	MLMBS 2007-2 1A1 - CDO/CMO/RMBS	06/01/2025	Paydown		101,391	44,401	36,334	61,278	0	40,113	0	40,113	0	101,391	0	0	0	0	08/25/2036
59025J-AA-3	MLMBS 2007-3 1A1 - CMO/RMBS	04/01/2025	Paydown		19,786	19,517	17,453	29,847	0	(10,061)	0	(10,061)	0	19,786	0	0	0	0	06/25/2037
59319B-AA-5	MFRA 2023-INV2 A1 - CMO/RMBS	06/01/2025	Paydown		401,659	401,659	400,717	402,165	0	(506)	0	(506)	0	401,659	0	0	0	7,036	10/25/2058
59549R-AG-9	MID-STATE TRUST X - ABS	06/15/2025	Paydown		244,887	244,887	239,303	242,112	0	2,776	0	2,776	0	244,887	0	0	0	4,167	02/15/2036
59980B-BN-1	MCMLT 2015-2 B3 - CMO/RMBS	06/01/2025	Paydown		256,927	0	0	256,927	0	0	0	0	0	256,927	0	0	0	0	09/25/2057
59980A-AG-2	MCMLT 2017-2 B3 - CMO/RMBS	06/01/2025	Paydown		83,198	0	0	83,198	0	0	0	0	0	83,198	0	0	0	0	07/25/2059
59980C-AK-9	MCMLT 2017-3 B3 - RMBS	02/01/2025	MCMLT 2017-3 B3 - RMBS		14,408,026	18,390,700	14,216,566	14,400,902	0	7,124	0	7,124	0	14,408,026	0	0	0	0	01/25/2061
59980D-AC-5	MCMLT 23NQM1 A3 - CMO/RMBS	06/01/2025	Paydown		344,456	224,703	221,052	338,989	0	5,467	0	5,467	0	344,456	0	0	0	0	10/25/2067
59980M-AK-7	MCMLT 2018-2 B1 - CMO/RMBS	06/01/2025	Paydown		106,026	1,184	947	106,003	0	24	0	24	0	106,026	0	0	0	0	05/28/2058
59980M-AL-5	MCMLT 2018-2 B2 - RMBS	06/01/2025	Paydown		147,461	2,173	1,738	147,356	0	105	0	105	0	147,461	0	0	0	10	05/28/2058
59980M-AM-3	MCMLT 2018-2 B3 - RMBS	06/01/2025	Paydown		78,056	1,447	1,107	77,948	0	109	0	109	0	78,056	0	0	0	11	05/28/2058
59980T-AG-1	MCMLT 2016-1 B3 - RMBS	06/01/2025	Paydown		103,879	0	0	103,879	0	0	0	0	0	103,879	0	0	0	0	04/25/2057
59980V-AJ-0	MCMLT 2018-1 B1 - CMO/RMBS	06/01/2025	Paydown		36,809	10,084	8,023	35,359	0	1,450	0	1,450	0	36,809	0	0	0	104	05/25/2062
59980V-AK-7	MCMLT 2018-1 B2 - RMBS	06/01/2025	Paydown		219,846	17,868	13,828	219,503	0	344	0	344	0	219,846	0	0	0	0	05/25/2062
59980V-AL-5	MCMLT 2018-1 B3 - RMBS	06/01/2025	Paydown		93,753	7,620	5,417	93,597	0	156	0	156	0	93,753	0	0	0	0	05/25/2062
59980Y-AK-1	MCMLT 184 B1 - RMBS	06/01/2025	Paydown		29,607	0	0	29,607	0	0	0	0	0	29,607	0	0	0	0	04/26/2066
59981C-AB-8	MCMLT 23NQM2 A2 - CMO/RMBS	06/25/2025	Paydown		1,211,730	1,211,730	1,192,121	1,196,877	0	14,853	0	14,853	0	1,211,730	0	0	0	21,255	12/26/2067
59981C-AC-6	MCMLT 23NQM2 A3 - CMO/RMBS	06/25/2025	Paydown		1,101,360	798,486	781,572	1,084,286	0	17,074	0	17,074	0	1,101,360	0	0	0	0	12/26/2067
59981H-AG-6	MCMLT 2017-1 B3 - RMBS	06/01/2025	Paydown		131,652	0	0	131,652	0	0	0	0	0	131,652	0	0	0	0	11/25/2058
59982H-AP-5	MCMLT 21NMR1 B1 - CMO/RMBS	06/01/2025	Paydown		122,688	0	0	122,688	0	0	0	0	0	122,688	0	0	0	0	11/25/2060
617445-CG-4	MSC 1996-1 B1 - CMO/RMBS	06/01/2025	Paydown		0	3,737	3,754	3,724	0	(3,832)	0	(3,832)	0	0	0	0	0	0	01/25/2027
61745M-4M-2	MSM 2005-3AR 1A - CMO/RMBS	06/01/2025	Paydown		342,883	181,446	94,739	339,980	0	2,903	0	2,903	0	342,883	0	0	0	0	07/25/2035
61748H-FE-6	MSM 2004-10AR 2A2 - CMO/RMBS	06/01/2025	Paydown		2,874	2,874	2,414	2,235	0	639	0	639	0	2,874	0	0	0	51	11/25/2034
61748H-JY-8	MSM 2005-4 2A1 - CMO/RMBS	06/01/2025	Paydown		157,510	51,601	24,740	156,705	0	809	5	804	0	157,510	0	0	0	0	08/25/2035
61748H-LA-7	MSM 2005-5AR 2A1 - CMO/RMBS	06/01/2025	Paydown		85,805	0	0	85,805	0	0	0	0	0	85,805	0	0	0	0	09/25/2035
61748H-SG-7	MSM 2005-10 3A - CMO/RMBS	06/01/2025	Paydown		125,192	679	376	125,181	0	12	0	12	0	125,192	0	0	0	0	12/25/2035
61748H-WV-9	MSM 2006-3AR 3A1 - CMO/RMBS	06/01/2025	Paydown		171,338	96,763	79,012	170,141	0	1,197	0	1,197	0	171,338	0	0	0	0	03/25/2036
61749C-AA-9	MSM 2006-6AR 1A1 - RMBS	06/25/2025	Paydown		100,391	51,517	10,985	100,056	0	334	0	334	0	100,391	0	0	0	0	05/25/2036
61749C-AD-3	MSM 2006-6AR 1A4 - RMBS	06/25/2025	Paydown		227,215	136,571	47,160	225,366	0	1,849	0	1,849	0	227,215	0	0	0	0	05/25/2036
61775J-AM-5	MSRM 232 A8 - RMBS	06/01/2025	Paydown		95,472	95,472	97,113	96,998	0	(1,527)	0	(1,527)	0	95,472	0	0	0	1,691	06/25/2053
61775L-AN-8	MSRM 23INV1 A8 - RMBS	06/01/2025	Paydown		139,496	139,496	137,911	137,981	0	1,515	0	1,515	0	139,496	0	0	0	2,349	08/25/2053
61775Q-AA-5	MSRM 2023-3 A1 - RMBS	06/01/2025	Paydown		1,709,504	1,709,504	1,672,910	1,671,486	0	38,018	0	38,018	0	1,709,504	0	0	0	28,153	09/25/2053
61775Q-AM-9	MSRM 2023-3 A7 - RMBS	06/01/2025	Paydown		112,972	112,972	110,652	110,781	0	2,190	0	2,190	0	112,972	0	0	0	2,157	09/25/2053
61775Q-AN-7	MSRM 2023-3 A8 - RMBS	06/01/2025	Paydown		28,245	28,245	26,686	26,785	0	1,459	0	1,459	0	28,245	0	0	0	498	09/25/2053
61775V-AA-4	MSRM 23NQM1 A1 - CMO/RMBS	06/01/2025	Paydown		3,805,392	3,805,392	3,805,385	3,817,206	0	(11,814)	0	(11,814)	0	3,805,392	0	0	0	84,467	09/25/2068
61775W-AA-2	MSRM 234 A1 - CMO/RMBS	06/01/2025	Paydown		5,516,413	5,516,413	5,506,070	5,501,267	0	15,147	0	15,147	0	5,516,413	0	0	0	109,103	11/25/2053
61775W-AM-6	MSRM 234 A7 - CMO/RMBS	06/01/2025	Paydown		77,281	77,281	78,328	78,193	0	(913)	0	(913)	0	77,281	0	0	0	1,465	11/25/2053
61776B-AC-3	MSRM 24INV1 A2 - RMBS	06/01/2025	Paydown		1,409,795	1,409,795	1,402,525	1,402,592	0	7,202	0	7,202	0	1,409,795	0	0	0	28,523	01/26/2054
61776B-AE-9	MSRM 24INV1 A3 - RMBS	06/01/2025	Paydown		4,176,470	4,176,470	4,082,499	4,084,963	0	91,507	0	91,507	0	4,176,470	0	0	0	77,456	01/26/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61776B-AY-5	MSRM 24INV1 A12 - RMBS	06/01/2025	Paydown		179,190	179,190	176,180	176,323	0	2,868	0	2,868	0	179,190	0	0	0	2,917	01/26/2054
61776Q-AK-2	MSRM 2024-3 A6 - RMBS	06/01/2025	Paydown		223,819	223,819	222,413	222,426	0	1,393	0	1,393	0	223,819	0	0	0	3,667	07/27/2054
617939-AZ-6	MSRM 2024-INV2 A12 - RMBS	06/01/2025	Paydown		186,998	186,998	182,356	182,547	0	4,451	0	4,451	0	186,998	0	0	0	3,036	02/25/2054
617939-BD-4	MSRM 2024-INV2 A14 - RMBS	06/01/2025	Paydown		63,974	63,974	63,701	63,704	0	269	0	269	0	63,974	0	0	0	1,131	02/25/2054
61915R-BZ-8	MHL 2006-1 1A2 - CMO/RMBS	06/25/2025	Paydown		247,714	197,666	146,777	240,025	0	7,689	0	7,689	0	247,714	0	0	0	0	04/25/2036
61915Y-AD-3	MHL 2007-1 2A3 - RMBS	06/25/2025	Paydown		218,411	125,329	94,922	215,137	0	3,274	0	3,274	0	218,411	0	0	0	0	06/25/2047
62954Y-AA-9	NYMT 22INV1 A1 - CMO/RMBS	06/25/2025	Paydown		4,452,694	4,452,694	4,128,985	4,269,594	0	183,100	0	183,100	0	4,452,694	0	0	0	49,851	10/25/2057
62954Y-AB-7	NYMT 22INV1 A2 - CMO/RMBS	06/25/2025	Paydown		581,487	581,487	531,797	553,435	0	28,052	0	28,052	0	581,487	0	0	0	6,544	10/25/2057
62954Y-AC-5	NYMT 22INV1 A3 - CMO/RMBS	06/25/2025	Paydown		1,158,305	855,112	770,407	1,154,590	0	3,715	0	3,715	0	1,158,305	0	0	0	0	10/25/2057
62954Y-AD-3	NYMT 22INV1 M1 - RMBS	06/01/2025	Paydown		474,256	0	0	474,256	0	0	0	0	0	474,256	0	0	0	0	10/25/2057
64828N-AK-1	NRZT 2017-5 B1 - CMO/RMBS	06/25/2025	Paydown		263,935	263,935	266,244	272,877	0	(8,942)	0	(8,942)	0	263,935	0	0	0	4,953	06/25/2057
64828X-AA-1	NRZT 2020-RPL1 A1 - CMO/RMBS	06/01/2025	Paydown		235,376	235,376	248,647	246,424	0	(11,047)	0	(11,047)	0	235,376	0	0	0	1,771	11/25/2059
64828X-AD-5	NRZT 2020-RPL1 M2 - CMO/RMBS	06/01/2025	Paydown		78,750	0	0	78,750	0	0	0	0	0	78,750	0	0	0	0	11/25/2059
64828X-AE-3	NRZT 2020-RPL1 B1 - CMO/RMBS	06/01/2025	Paydown		209,862	0	0	209,862	0	0	0	0	0	209,862	0	0	0	0	11/25/2059
64829D-AL-0	NRZT 2014-3 B1 - CMO/RMBS	06/01/2025	Paydown		203,294	203,294	215,877	212,392	0	(9,098)	0	(9,098)	0	203,294	0	0	0	2,759	11/25/2054
64829G-AQ-2	NRZT 162 B5 - RMBS	06/01/2025	Paydown		55,586	0	0	55,586	0	0	0	0	0	55,586	0	0	0	0	11/26/2035
64829J-BT-9	NRZT 2017-1 B4A - CMO/RMBS	06/01/2025	Paydown		334,896	334,896	322,180	0	0	12,716	0	12,716	0	334,896	0	0	0	2,305	02/26/2057
64829K-BC-3	NRZT 2017-2 B3 - CMO/RMBS	06/01/2025	Paydown		137,969	137,969	135,727	0	0	2,242	0	2,242	0	137,969	0	0	0	1,144	03/26/2057
64829V-AE-6	NRZT 18RPL1 B1 - RMBS	06/01/2025	Paydown		483,116	0	0	483,116	0	0	0	0	0	483,116	0	0	0	0	12/26/2057
64829V-AF-3	NRZT 18RPL1 B2 - RMBS	06/01/2025	Paydown		188,701	0	0	188,701	0	0	0	0	0	188,701	0	0	0	0	12/26/2057
64830H-AA-2	NRZT 19RPL2 A1 - CMO/RMBS	06/01/2025	Paydown		73,284	73,284	78,413	77,510	0	(4,226)	0	(4,226)	0	73,284	0	0	0	699	02/25/2059
64830N-AA-9	NRZT 19RPL3 A1 - CMO/RMBS	06/01/2025	Paydown		275,446	275,446	290,014	286,110	0	(10,664)	0	(10,664)	0	275,446	0	0	0	2,295	07/25/2059
64830N-AF-8	NRZT 19RPL3 M2 - CMO/RMBS	06/01/2025	Paydown		175,000	0	0	175,000	0	0	0	0	0	175,000	0	0	0	0	07/25/2059
64831X-AD-0	NRZT 25NQM2 A2 - RMBS	06/01/2025	Paydown		114,799	114,799	114,799	0	0	0	0	0	0	114,799	0	0	0	974	04/27/2065
64831X-AE-8	NRZT 25NQM2 A3 - RMBS	06/01/2025	Paydown		110,049	110,049	110,047	0	0	2	0	2	0	110,049	0	0	0	967	04/27/2065
64832D-AD-3	NRZT 2025-NQM1 A2 - RMBS	06/01/2025	Paydown		144,806	144,806	145,219	0	0	(413)	0	(413)	0	144,806	0	0	0	1,438	01/26/2065
64832D-AE-1	NRZT 2025-NQM1 A3 - RMBS	06/01/2025	Paydown		763,719	763,719	763,717	0	0	2	0	2	0	763,719	0	0	0	10,258	01/26/2065
65535V-JV-1	NAA 2005-S1 B1 - CMO/RMBS	06/25/2025	Paydown		225	90	89	5	0	220	0	220	0	225	0	0	0	0	03/25/2035
65535V-MF-2	NAA 2005-AR3 2A - RMBS	06/01/2025	Paydown		168,611	65,646	50,519	167,368	0	1,243	0	1,243	0	168,611	0	0	0	0	07/25/2035
65535V-PY-8	NAA 2005-AR5 3A3 - RMBS	06/25/2025	Paydown		235,529	135,580	44,660	233,617	0	1,912	0	1,912	0	235,529	0	0	0	0	10/25/2035
655378-AH-0	NAA 2007-2 A5 - RMBS	06/01/2025	Paydown		532,661	496,176	422,193	528,771	0	3,890	0	3,890	0	532,661	0	0	0	0	06/25/2037
65537E-AE-4	NAA 2006-AR3 A4A - RMBS	06/25/2025	Paydown		86,206	44,872	36,370	85,115	0	1,090	0	1,090	0	86,206	0	0	0	0	10/25/2036
65538N-AC-7	NAA 2007-1 2A3 - RMBS	06/25/2025	Paydown		47,432	0	0	47,432	0	0	0	0	0	47,432	0	0	0	0	04/27/2037
65538P-AC-2	NAA 2007-1 1A2 - RMBS	06/01/2025	Paydown		328,610	164,594	85,469	323,539	0	5,071	0	5,071	0	328,610	0	0	0	0	03/25/2047
670843-AB-7	OBX 23NQM2 A2 - CMO/RMBS	06/01/2025	Paydown		275,970	275,970	275,671	275,412	0	558	0	558	0	275,970	0	0	0	4,671	01/25/2062
67116M-AA-9	OBX 23J1 A1 - CMO/RMBS	06/01/2025	Paydown		971,266	971,266	909,348	911,882	0	59,384	0	59,384	0	971,266	0	0	0	14,257	01/27/2053
67118H-AA-8	OBX 24NQM2 A1 - RMBS	06/01/2025	Paydown		3,713,747	3,713,747	3,713,715	3,712,065	0	1,682	0	1,682	0	3,713,747	0	0	0	64,858	12/26/2063
67118H-AC-4	OBX 24NQM2 A2 - RMBS	06/01/2025	Paydown		530,538	530,538	530,530	530,290	0	248	0	248	0	530,538	0	0	0	9,505	12/26/2063
67118H-AD-2	OBX 24NQM2 A3 - RMBS	06/01/2025	Paydown		552,184	552,184	552,184	551,672	0	512	0	512	0	552,184	0	0	0	10,144	12/26/2063
67118K-AA-1	OBX 24NQM3 A1 - RMBS	06/01/2025	Paydown		3,196,166	3,196,166	3,196,137	3,194,653	0	1,513	0	1,513	0	3,196,166	0	0	0	55,188	12/26/2063
67118K-AB-9	OBX 24NQM3 A2 - RMBS	06/01/2025	Paydown		623,744	623,744	623,743	623,275	0	469	0	469	0	623,744	0	0	0	11,127	12/26/2063
67118K-AC-7	OBX 24NQM3 A3 - RMBS	06/01/2025	Paydown		594,011	497,127	497,124	585,135	0	8,876	0	8,876	0	594,011	0	0	0	0	12/26/2063
67118L-AA-9	OBX 22NQM9 A1A - CMO/RMBS	06/01/2025	Paydown		4,076,502	4,076,502	4,058,955	4,060,171	0	14,061	0	14,061	0	4,076,502	0	0	0	1,223,098	08/25/2062
67118P-AA-0	NYMT 24CP1 A1 - RMBS	06/01/2025	Paydown		900,800	900,800	826,771	827,424	0	73,376	0	73,376	0	900,800	0	0	0	7,749	02/27/2068
67118P-AC-6	NYMT 24CP1 M1 - RMBS	06/01/2025	Paydown		52,701	0	0	52,701	0	0	0	0	0	52,701	0	0	0	0	02/27/2068
67118T-AA-2	OBX 24-NQM4 A1 - RMBS	06/01/2025	Paydown		3,641,829	3,641,829	3,641,764	3,627,255	0	14,574	0	14,574	0	3,641,829	0	0	0	65,187	01/25/2064
67118T-AB-0	OBX 24-NQM4 A2 - RMBS	06/01/2025	Paydown		1,394,078	1,394,078	1,394,075	1,391,118	0	2,959	0	2,959	0	1,394,078	0	0	0	25,582	01/25/2064
67118T-AC-8	OBX 24-NQM4 A3 - RMBS	06/01/2025	Paydown		1,406,970	1,154,182	1,154,172	1,384,589	0	22,381	0	22,381	0	1,406,970	0	0	0	0	01/25/2064
67120Q-AA-4	OBX 2025-NQM4 A1 - RMBS	06/01/2025	Paydown		805,940	805,940	805,929	0	0	11	0	11	0	805,940	0	0	0	9,100	02/25/2055
67120V-AA-3	OBX 2025-NQM2 A1 - RMBS	06/01/2025	Paydown		1,883,205	1,883,205	1,883,190	0	0	15	0	15	0	1,883,205	0	0	0	31,453	11/25/2064
67120V-AC-9	OBX 2025-NQM2 A3 - RMBS	06/01/2025	Paydown		1,066,108	1,066,109	1,066,100	0	0	8	0	8	0	1,066,108	0	0	0	20,900	11/25/2064
67120Y-AD-1	NYMT 25INV1 A2 - RMBS	06/25/2025	Paydown		80,730	80,730	80,729	0	0	1	0	1	0	80,730	0	0	0	754	04/26/2060
673920-AA-2	OBX 23J2 A1 - CMO/RMBS	06/01/2025	Paydown		1,392,078	1,392,078	1,355,536	1,356,602	0	35,476	0	35,476	0	1,392,078	0	0	0	23,477	11/25/2053
67448L-AB-8	OBX 24NQM1 A2 - RMBS	06/01/2025	Paydown		359,101	359,101	359,099	358,729	0	372	0	372	0	359,101	0	0	0	6,797	11/26/2063
67448L-AC-6	OBX 24NQM1 A3 - RMBS	06/01/2025	Paydown		557,145	456,001	455,993	548,423	0	8,722	0	8,722	0	557,145	0	0	0	0	11/26/2063
67448N-AA-6	OBX 24NQM5 A1 - RMBS	06/01/2025	Paydown		1,551,544	1,551,544	1,551,534	1,427,014	0	1,082	0	1,082	0	1,428,096	0	123,447	123,447	25,425	01/25/2064
67448N-AB-4	OBX 24NQM5 A2 - RMBS	06/01/2025	Paydown		1,978,347	1,978,348	1,978,327	1,993,864	0	(15,517)	0	(15,517)	0	1,978,347	0	0	0	34,065	01/25/2064
67448N-AC-2	OBX 24NQM5 A3 - RMBS	06/01/2025	Paydown		1,227,469	1,034,362	1,034,345	1,127,097	0	18,075	0	18,075	0	1,145,171	0	82,297	82,297	0	01/25/2064

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67448Y-AE-4	OBX 25NQM3 A3 - RMBS	06/01/2025	Paydown		669,542	669,542	669,536	0	0	6	0	6	0	669,542	0	0	0	8,697	12/26/2064
67449C-AA-9	OBX 2023-NQM10 A1 - RMBS	06/01/2025	Paydown		2,720,657	2,720,657	2,720,638	2,718,353	0	2,304	0	2,304	0	2,720,657	0	0	0	52,999	10/25/2063
67449C-AB-7	OBX 2023-NQM10 A2 - RMBS	06/01/2025	Paydown		461,626	461,626	461,619	461,389	0	237	0	237	0	461,626	0	0	0	9,333	10/25/2063
675748-AE-7	OCMBS 1998-R1 B1 - CMO/RMBS	06/01/2025	Paydown		150,313	97,876	134,621	147,896	0	2,417	0	2,417	0	150,313	0	0	0	0	10/25/2040
675748-AF-4	OCMBS 1998-R1 B2 - CMO/RMBS	06/01/2025	Paydown		80,716	16,942	0	80,544	0	173	0	173	0	80,716	0	0	0	0	10/25/2040
67647E-CD-7	OCMT 2021-5 B1 - CMO/RMBS	06/01/2025	Paydown		163,462	163,462	166,970	166,355	0	(2,894)	0	(2,894)	0	163,462	0	0	0	1,417	10/25/2051
67647L-CD-1	OCMT 2021-1 B1 - CMO/RMBS	06/01/2025	Paydown		152,141	152,141	152,046	152,005	0	136	0	136	0	152,141	0	0	0	1,210	05/25/2051
67647V-CD-9	OCMT 213 B1 - CMO/RMBS	06/01/2025	Paydown		17,485	17,485	17,839	17,750	0	(264)	0	(264)	0	17,485	0	0	0	139	06/25/2051
67647W-CD-7	BVINV 2021-INV3 B1 - CMO/RMBS	06/01/2025	Paydown		12,164	12,164	13,184	13,006	0	(843)	0	(843)	0	12,164	0	0	0	127	07/25/2051
68384C-AB-2	OPMAC 2006-2 A1B - RMBS	06/25/2025	Paydown		474,768	316,344	191,452	472,007	0	2,762	0	2,762	0	474,768	0	0	0	0	07/25/2036
691215-BC-0	OWNIT 2005-2 M6 - RMBS	06/25/2025	Paydown		245,031	194,672	34,012	48,086	0	196,945	0	196,945	0	245,031	0	0	0	0	03/25/2036
69357Q-AB-2	PRPM 21RPL2 A2 - CMO/RMBS	03/25/2025	Paydown		1,000,000	1,000,000	999,974	1,000,000	0	0	0	0	0	1,000,000	0	0	0	5,593	10/25/2051
69357Q-AC-0	PRPM 21RPL2 A3 - CMO/RMBS	03/25/2025	Paydown		1,000,000	1,000,000	999,995	1,000,000	0	0	0	0	0	1,000,000	0	0	0	6,212	10/25/2051
69360-AJ-2	PSMC 2021-1 A9 - CMO/RMBS	06/01/2025	Paydown		8,168	8,168	7,963	7,995	0	173	0	173	0	8,168	0	0	0	77	03/27/2051
69360-BC-6	PSMC 2021-1 AX1 - RMBS	06/01/2025	Paydown		63,786	0	16,271	63,786	0	0	0	0	0	63,786	0	0	0	0	03/27/2051
69360-BP-7	PSMC 2021-1 B1 - CMO/RMBS	06/01/2025	Paydown		30,358	30,358	25,444	25,581	0	4,777	0	4,777	0	30,358	0	0	0	323	03/27/2051
69360-BQ-5	PSMC 2021-1 B2 - CMO/RMBS	06/01/2025	Paydown		18,751	18,751	15,665	15,751	0	3,000	0	3,000	0	18,751	0	0	0	200	03/27/2051
69360-BR-3	PSMC 2021-1 B3 - CMO/RMBS	06/01/2025	Paydown		14,284	14,284	11,600	11,674	0	2,611	0	2,611	0	14,284	0	0	0	152	03/27/2051
69360-BS-1	PSMC 2021-1 B4 - CMO/RMBS	06/01/2025	Paydown		11,524	9,041	5,533	8,810	0	2,713	0	2,713	0	11,524	0	0	0	67	03/27/2051
69360-BT-9	PSMC 2021-1 B5 - CMO/RMBS	06/01/2025	Paydown		2,376	0	0	2,376	0	0	0	0	0	2,376	0	0	0	0	03/27/2051
69362-AJ-8	PSMC 202 A9 - CMO/RMBS	06/01/2025	Paydown		167,132	167,132	176,340	174,150	0	(7,018)	0	(7,018)	0	167,132	0	0	0	1,710	05/25/2050
69362-BP-3	PSMC 202 B1 - CMO/RMBS	06/01/2025	Paydown		43,451	43,451	40,709	40,659	0	2,793	0	2,793	0	43,451	0	0	0	575	05/25/2050
69362-BQ-1	PSMC 202 B2 - CMO/RMBS	06/01/2025	Paydown		27,009	27,009	25,161	25,151	0	1,858	0	1,858	0	27,009	0	0	0	357	05/25/2050
69362-BR-9	PSMC 202 B3 - CMO/RMBS	06/01/2025	Paydown		25,645	25,645	23,628	23,692	0	1,953	0	1,953	0	25,645	0	0	0	339	05/25/2050
69362-BS-7	PSMC 202 B4 - CMO/RMBS	06/01/2025	Paydown		12,790	12,790	9,777	9,788	0	3,002	0	3,002	0	12,790	0	0	0	169	05/25/2050
69367S-AJ-9	PSMC 2020-3 A9 - CMO/RMBS	06/01/2025	Paydown		120,535	120,535	127,677	126,204	0	(5,669)	0	(5,669)	0	120,535	0	0	0	1,357	11/25/2050
69367S-BP-4	PSMC 2020-3 B1 - CMO/RMBS	06/01/2025	Paydown		46,530	46,530	43,517	43,408	0	3,122	0	3,122	0	46,530	0	0	0	578	11/25/2050
69367S-BQ-2	PSMC 2020-3 B2 - CMO/RMBS	06/01/2025	Paydown		22,560	22,560	20,781	20,810	0	1,750	0	1,750	0	22,560	0	0	0	280	11/25/2050
69367S-BR-0	PSMC 2020-3 B3 - CMO/RMBS	06/01/2025	Paydown		26,791	26,791	23,861	23,925	0	2,866	0	2,866	0	26,791	0	0	0	333	11/25/2050
69368D-AJ-9	PSMC 182 A9 - CMO/RMBS	06/01/2025	Paydown		470,792	470,792	440,811	446,635	0	24,157	0	24,157	0	470,792	0	0	0	5,415	06/25/2048
69368D-BF-6	PSMC 182 B1 - CMO/RMBS	06/01/2025	Paydown		66,869	66,869	64,201	64,970	0	1,899	0	1,899	0	66,869	0	0	0	960	06/25/2048
69368D-BG-4	PSMC 182 B2 - CMO/RMBS	06/01/2025	Paydown		70,083	70,083	64,250	64,865	0	5,218	0	5,218	0	70,083	0	0	0	1,006	06/25/2048
69368D-BH-2	PSMC 182 B3 - CMO/RMBS	06/01/2025	Paydown		48,923	48,922	44,226	44,904	0	4,019	0	4,019	0	48,923	0	0	0	702	06/25/2048
69368D-BJ-8	PSMC 182 B4 - CMO/RMBS	06/01/2025	Paydown		31,908	31,908	25,864	26,254	0	5,654	0	5,654	0	31,908	0	0	0	458	06/25/2048
69368H-AJ-1	PSMC 2020-1 A9 - CMO/RMBS	06/01/2025	Paydown		243,261	243,261	252,631	250,128	0	(6,867)	0	(6,867)	0	243,261	0	0	0	3,136	01/25/2050
69368H-BQ-4	PSMC 201 B1 - CMO/RMBS	06/01/2025	Paydown		81,921	81,921	77,151	77,015	0	4,906	0	4,906	0	81,921	0	0	0	1,075	01/25/2050
69368H-BR-2	PSMC 201 B2 - CMO/RMBS	06/01/2025	Paydown		53,002	53,002	49,447	49,465	0	3,536	0	3,536	0	53,002	0	0	0	696	01/25/2050
69368H-BS-0	PSMC 201 B3 - CMO/RMBS	06/01/2025	Paydown		43,373	43,373	36,446	36,422	0	6,951	0	6,951	0	43,373	0	0	0	569	01/25/2050
69371V-AJ-6	PSMC 2018-1 A9 - RMBS	06/01/2025	Paydown		843,758	843,758	810,519	820,215	0	27,263	0	27,263	0	843,758	0	0	0	244,512	02/25/2048
69371V-BF-3	PSMC 2018-1 B1 - RMBS	06/01/2025	Paydown		215,855	215,855	197,737	198,577	0	17,278	0	17,278	0	215,855	0	0	0	2,909	02/25/2048
69371V-BG-1	PSMC 2018-1 B2 - RMBS	06/01/2025	Paydown		139,648	139,648	127,345	127,970	0	21,114	0	21,114	0	139,648	0	0	0	83,552	02/25/2048
69371V-BH-9	PSMC 2018-1 B3 - RMBS	06/01/2025	Paydown		122,743	122,743	108,696	109,965	0	23,270	0	23,270	0	122,743	0	0	0	73,438	02/25/2048
69371V-BJ-5	PSMC 2018-1 B4 - RMBS	06/01/2025	Paydown		80,404	80,404	62,825	63,522	0	16,882	0	16,882	0	80,404	0	0	0	1,083	02/25/2048
69372X-AJ-1	PSMC 2019-1 A9 - CMO/RMBS	06/01/2025	Paydown		58,132	58,132	60,912	61,113	0	(2,981)	0	(2,981)	0	58,132	0	0	0	680	07/25/2049
69372X-BP-6	PSMC 2019-1 B1 - CMO/RMBS	06/01/2025	Paydown		35,725	35,725	34,784	34,511	0	1,214	0	1,214	0	35,725	0	0	0	561	07/25/2049
69372X-BQ-4	PSMC 2019-1 B2 - CMO/RMBS	06/01/2025	Paydown		20,542	20,542	19,699	19,587	0	955	0	955	0	20,542	0	0	0	322	07/25/2049
69372X-BR-2	PSMC 2019-1 B3 - CMO/RMBS	06/01/2025	Paydown		15,183	15,183	14,264	14,196	0	987	0	987	0	15,183	0	0	0	238	07/25/2049
69374J-AJ-0	PSMC 2018-3 A9 - CMO/RMBS	06/01/2025	Paydown		40,878	40,878	40,367	40,372	0	506	0	506	0	40,878	0	0	0	474	08/25/2048
69374J-BR-1	PSMC 2018-3 B2 - CMO/RMBS	06/01/2025	Paydown		40,189	40,189	37,945	37,951	0	2,238	0	2,238	0	40,189	0	0	0	572	08/25/2048
69374J-BS-9	PSMC 2018-3 B3 - CMO/RMBS	06/01/2025	Paydown		28,011	28,011	26,079	26,273	0	1,738	0	1,738	0	28,011	0	0	0	399	08/25/2048
69374J-BT-7	PSMC 2018-3 B4 - CMO/RMBS	06/01/2025	Paydown		20,706	20,706	16,955	17,247	0	3,459	0	3,459	0	20,706	0	0	0	295	08/25/2048
69374K-AJ-7	PSMC 2018-4 A9 - CMO/RMBS	06/01/2025	Paydown		144,944	144,944	140,216	137,002	0	7,942	0	7,942	0	144,944	0	0	0	2,248	11/27/2048
69374K-BP-2	PSMC 2018-4 B1 - CMO/RMBS	06/01/2025	Paydown		81,524	81,524	76,980	76,980	0	4,544	0	4,544	0	81,524	0	0	0	1,345	11/27/2048
69374K-BQ-0	PSMC 2018-4 B2 - CMO/RMBS	06/01/2025	Paydown		61,138	61,138	57,473	57,559	0	3,579	0	3,579	0	61,138	0	0	0	1,008	11/27/2048
69374K-BR-8	PSMC 2018-4 B3 - CMO/RMBS	06/01/2025	Paydown		50,950	50,950	47,321	47,575	0	3,375	0	3,375	0	50,950	0	0	0	840	11/27/2048
69374K-BS-6	PSMC 2018-4 B4 - CMO/RMBS	05/01/2025	Paydown		19,215	19,215	14,832	14,780	0	4,435	0	4,435	0	19,215	0	0	0	303	11/27/2048
69374X-AJ-9	PSMC 2019-2 A9 - CMO/RMBS	06/01/2025	Paydown		275,012	275,012	289,018	284,807	0	(9,795)	0	(9,795)	0	275,012	0	0	0	3,849	10/25/2049
69374X-BP-4	PSMC 2019-2 B1 - CMO/RMBS	06/01/2025	Paydown		80,768	80,768	75,969	75,676	0	5,092	0	5,092	0	80,768	0	0	0	1,168	10/25/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69374X-BQ-2	PSMC 2019-2 B2 - CMO/RMBS	06/01/2025	Paydown		42,516	42,516	39,438	39,431	0	3,085	0	3,085	0	42,516	0	0	0	615	10/25/2049
69374X-BR-0	PSMC 2019-2 B3 - CMO/RMBS	06/01/2025	Paydown		46,759	46,759	40,499	40,507	0	6,252	0	6,252	0	46,759	0	0	0	676	10/25/2049
69375B-AJ-6	PSMC 2019-3 A9 - CMO/RMBS	06/01/2025	Paydown		86,955	86,955	89,265	88,409	0	(1,454)	0	(1,454)	0	86,955	0	0	0	1,142	11/26/2049
69375B-BP-1	PSMC 2019-3 B1 - CMO/RMBS	06/01/2025	Paydown		29,563	29,563	27,753	27,692	0	1,871	0	1,871	0	29,563	0	0	0	391	11/26/2049
69375B-BQ-9	PSMC 2019-3 B2 - CMO/RMBS	06/01/2025	Paydown		20,000	20,000	18,512	18,482	0	1,518	0	1,518	0	20,000	0	0	0	264	11/26/2049
69375B-BR-7	PSMC 2019-3 B3 - CMO/RMBS	06/01/2025	Paydown		14,781	14,781	11,891	11,863	0	2,918	0	2,918	0	14,781	0	0	0	195	11/26/2049
69376C-AJ-3	PSMC 2021-2 A9 - CMO/RMBS	06/01/2025	Paydown		212,770	109,767	109,533	212,541	0	229	0	229	0	212,770	0	0	0	0	05/25/2051
69376C-BP-8	PSMC 2021-2 B1 - CMO/RMBS	06/01/2025	Paydown		50,562	41,027	36,398	45,846	0	4,716	0	4,716	0	50,562	0	0	0	291	05/25/2051
69376C-BQ-6	PSMC 2021-2 B2 - CMO/RMBS	06/01/2025	Paydown		23,796	19,309	17,023	21,537	0	2,259	0	2,259	0	23,796	0	0	0	137	05/25/2051
69376C-BR-4	PSMC 2021-2 B3 - CMO/RMBS	06/01/2025	Paydown		31,228	25,339	21,259	27,477	0	3,751	0	3,751	0	31,228	0	0	0	180	05/25/2051
69376C-BS-2	PSMC 2021-2 B4 - CMO/RMBS	06/01/2025	Paydown		2,206	0	0	2,206	0	0	0	0	0	2,206	0	0	0	0	05/25/2051
69376C-BT-0	PSMC 2021-2 B5 - CMO/RMBS	06/01/2025	Paydown		1,892	0	0	1,892	0	0	0	0	0	1,892	0	0	0	0	05/25/2051
69376D-AJ-1	PSMC 213 A9 - CMO/RMBS	06/01/2025	Paydown		118,516	118,516	117,845	118,066	0	450	0	450	0	118,516	0	0	0	1,112	08/25/2051
69376D-BP-6	PSMC 213 B1 - CMO/RMBS	06/01/2025	Paydown		57,944	57,944	50,704	50,856	0	7,088	0	7,088	0	57,944	0	0	0	580	08/25/2051
69376D-BQ-4	PSMC 213 B2 - CMO/RMBS	06/01/2025	Paydown		24,516	24,516	21,115	21,216	0	3,300	0	3,300	0	24,516	0	0	0	245	08/25/2051
69376D-BR-2	PSMC 213 B3 - CMO/RMBS	06/01/2025	Paydown		21,928	21,928	17,693	17,777	0	4,150	0	4,150	0	21,928	0	0	0	220	08/25/2051
69377C-AF-0	PRKCM 2022-AFC1 M1 - CMO/RMBS	06/01/2025	Paydown		85,099	0	0	85,099	0	0	0	0	0	85,099	0	0	0	0	04/25/2057
69377E-AA-7	PRPM 22INV1 A1 - CMO/RMBS	06/01/2025	Paydown		514,895	514,895	498,644	510,636	0	4,259	0	4,259	0	514,895	0	0	0	6,831	04/25/2067
69378K-AA-2	PRPM 22NQM1 A1 - CMO/RMBS	06/25/2025	Paydown		648,946	648,946	636,557	641,251	0	7,695	0	7,695	0	648,946	0	0	0	9,134	08/25/2067
69378K-AB-0	PRPM 22NQM1 A2 - CMO/RMBS	06/25/2025	Paydown		263,384	263,384	252,364	257,285	0	6,100	0	6,100	0	263,384	0	0	0	3,707	08/25/2067
69378K-AC-8	PRPM 22NQM1 A3 - CMO/RMBS	06/25/2025	Paydown		181,851	131,720	124,668	181,233	0	618	0	618	0	181,851	0	0	0	0	08/25/2067
69380T-AA-9	PRPM 23NQM3 A1 - CMO/RMBS	06/25/2025	Paydown		1,279,872	1,279,872	1,279,867	1,277,930	0	1,942	0	1,942	0	1,279,872	0	0	0	23,664	11/26/2068
69380W-AA-2	PRKCM 24AFC1 A1 - CMO/RMBS	06/01/2025	Paydown		1,522,170	1,522,170	1,522,080	1,522,074	0	96	0	96	0	1,522,170	0	0	0	28,858	03/25/2059
69382C-AB-2	PMTLT 2025-INV3 A2 - RMBS	06/01/2025	Paydown		186,198	186,198	187,216	0	0	(1,018)	0	(1,018)	0	186,198	0	0	0	1,532	03/27/2056
69382C-AC-0	PMTLT 2025-INV3 A3 - RMBS	06/01/2025	Paydown		248,264	248,264	245,704	0	0	2,560	0	2,560	0	248,264	0	0	0	1,873	03/27/2056
69392C-AA-2	PRET 2024-RPL2 A1 - RMBS	06/01/2025	Paydown		3,188,828	3,188,828	3,023,717	3,025,598	0	163,230	0	163,230	0	3,188,828	0	0	0	28,077	06/25/2064
69392M-AA-0	PRPM 2025-RPL2 A1 - RMBS	06/01/2025	Paydown		190,589	190,589	182,841	0	0	7,749	0	7,749	0	190,589	0	0	0	1,465	04/26/2055
693965-AA-3	PRPM 23NQM1 A1 - RMBS	06/25/2025	Paydown		3,603,262	3,603,262	3,603,262	3,670,316	0	(67,054)	0	(67,054)	0	3,603,262	0	0	0	74,987	01/25/2068
693965-AB-1	PRPM 23NQM1 A2 - RMBS	06/25/2025	Paydown		450,409	450,409	446,808	447,438	0	2,972	0	2,972	0	450,409	0	0	0	9,548	01/25/2068
693965-AC-9	PRPM 23NQM1 A3 - RMBS	06/25/2025	Paydown		765,799	618,232	608,778	750,372	0	15,426	0	15,426	0	765,799	0	0	0	0	01/25/2068
693965-AD-7	PRPM 23NQM1 M1 - RMBS	06/01/2025	Paydown		42,878	0	0	42,878	0	0	0	0	0	42,878	0	0	0	0	01/25/2068
693967-AA-9	PMTLT 25INV1 A1 - CMO/RMBS	06/01/2025	Paydown		449,169	449,169	449,800	0	0	(632)	0	(632)	0	449,169	0	0	0	6,682	01/26/2060
693977-AA-8	PRPM 24NQM1 A1 - CMO/RMBS	06/25/2025	Paydown		2,720,941	2,720,941	2,720,938	2,729,364	0	(8,423)	0	(8,423)	0	2,720,941	0	0	0	54,323	12/26/2068
693977-AB-6	PRPM 24NQM1 A2 - CMO/RMBS	06/01/2025	Paydown		1,088,377	1,088,376	1,088,365	1,092,206	0	(3,829)	0	(3,829)	0	1,088,377	0	0	0	16,279	12/26/2068
693989-AF-2	PRET 24RPL1 M1 - RMBS	06/25/2025	Paydown		35,601	0	0	35,601	0	0	0	0	0	35,601	0	0	0	0	10/25/2063
73015D-AB-7	PMTLT 25INV4 A2 - RMBS	06/01/2025	Paydown		190,305	190,305	191,643	0	0	(1,338)	0	(1,338)	0	190,305	0	0	0	1,172	03/27/2056
73015D-AC-5	PMTLT 25INV4 A3 - RMBS	06/01/2025	Paydown		418,636	418,636	415,366	0	0	3,271	0	3,271	0	418,636	0	0	0	2,363	03/27/2056
74160M-EH-1	PRIME 2004-CL2 B1 - CMO/RMBS	06/02/2025	Paydown		1,235	151,756	100,417	(38,127)	19,827	19,535	0	39,362	0	1,235	0	0	0	0	11/25/2031
74160M-HE-5	PRIME 2005-1 2A5 - CMO/RMBS	06/01/2025	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	09/25/2034
74390K-AK-4	PRPM 2023-NQM2 A1 - CMO/RMBS	06/25/2025	Paydown		3,416,811	3,416,811	3,364,242	3,371,740	0	45,071	0	45,071	0	3,416,811	0	0	0	76,189	08/27/2068
74922A-AA-5	RALI 2007-QH6 A1 - RMBS	06/25/2025	Paydown		168,060	168,060	139,737	141,512	0	26,548	0	26,548	0	168,060	0	0	0	2,310	07/25/2037
74922J-AA-6	RALI 2007-QH2 A1 - RMBS	06/25/2025	Paydown		365,666	209,296	159,528	354,548	0	11,118	0	11,118	0	365,666	0	0	0	0	03/25/2037
74922M-AC-5	RALI 2006-QA6 A3 - RMBS	06/25/2025	Paydown		294,882	217,559	186,835	291,470	0	3,412	0	3,412	0	294,882	0	0	0	0	07/25/2036
74922R-AH-3	RALI 2006-QS18 2A1 - CMO/RMBS	06/25/2025	Paydown		279,399	221,797	102,906	273,376	0	6,023	0	6,023	0	279,399	0	0	0	0	12/25/2036
74922W-AA-7	RALI 2007-QH3 A1 - RMBS	06/25/2025	Paydown		192,313	192,313	153,618	157,572	0	34,741	0	34,741	0	192,313	0	0	0	2,804	04/25/2037
74922X-AA-5	RALI 2006-QA11 A1 - RMBS	06/25/2025	Paydown		630,900	459,475	359,440	621,388	0	9,512	0	9,512	0	630,900	0	0	0	0	12/25/2036
74923C-AE-2	RALI 2007-QS2 A5 - CMO/RMBS	06/01/2025	Paydown		409,448	297,166	180,094	403,382	0	6,066	0	6,066	0	409,448	0	0	0	0	01/25/2037
74923J-AE-7	RALI 2007-QS5 A5 - CMO/RMBS	06/25/2025	Paydown		314,261	281,377	148,087	307,315	0	6,945	0	6,945	0	314,261	0	0	0	0	03/25/2037
74923W-AB-4	RALI 2007-QS7 1A2 - CMO/RMBS	06/01/2025	Paydown		148,819	85,452	62,762	147,352	0	1,467	0	1,467	0	148,819	0	0	0	0	05/25/2037
74928U-BZ-9	RBSSP 2009-12 182 - CMO/RMBS	06/01/2025	Paydown		5,170,014	6,250,237	5,906,385	5,145,477	0	24,537	0	24,537	0	5,170,014	0	0	0	0	12/26/2035
74928X-AR-2	RBSSP 2009-6 2A2 - CMO/RMBS	01/01/2025	RBSSP 2009-6 2A2 - CMO/RMBS		6,869,004	11,207,103	8,636,129	6,869,004	0	0	0	0	0	6,869,004	0	0	0	0	01/28/2036
74938Q-AB-0	RCKT 24INV1 A2 - RMBS	06/01/2025	Paydown		1,256,951	1,256,951	1,253,023	1,253,039	0	3,912	0	3,912	0	1,256,951	0	0	0	24,760	06/25/2054
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS	06/10/2025	Paydown		9,956	52,438	218,943	3,516	0	6,440	0	6,440	0	9,956	0	0	0	0	02/10/2036
749581-AL-8	RFMSI 2007-S1 A7 - CMO/RMBS	06/01/2025	Paydown		104,996	103,402	81,943	102,264	0	2,732	0	2,732	0	104,996	0	0	0	0	01/25/2037
74958T-AB-9	RFMSI 2007-SA3 2A1 - CMO/RMBS	06/01/2025	Paydown		217,634	183,083	143,724	213,269	0	4,366	0	4,366	0	217,634	0	0	0	0	07/27/2037
74958W-AA-4	RFMSI 2007-SA1 1A1 - CMO/RMBS	06/01/2025	Paydown		2,651	1,453	1,140	2,628	0	22	0	22	0	2,651	0	0	0	0	02/25/2037
74958Y-AD-4	RFMSI 2007-S4 A4 - CMO/RMBS	06/01/2025	Paydown		156,162	142,675	97,596	27,458	0	128,704	0	128,704	0	156,162	0	0	0	0	04/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74978A-AE-0	RAAC 2007-SP1 M2 - RMBS	06/25/2025	Paydown		24,415	24,415	22,726	23,980	0	435	0	435	0	24,415	0	0	0	729	03/25/2037
75114G-AA-7	RALI 2006-Q04 1A1 - RMBS	06/01/2025	Paydown		594,653	391,742	314,216	589,464	0	5,189	0	5,189	0	594,653	0	0	0	0	04/25/2046
75114G-AC-3	RALI 2006-Q04 2A1 - RMBS	06/25/2025	Paydown		189,949	189,949	151,376	149,591	0	40,358	0	40,358	0	189,949	0	0	0	2,918	04/25/2046
75114N-AA-2	RALI 2006-Q06 A1 - RMBS	06/25/2025	Paydown		258,198	0	0	258,198	0	0	0	0	0	258,198	0	0	0	0	06/25/2046
75114N-AB-0	RALI 2006-Q06 A2 - RMBS	06/25/2025	Paydown		185,287	0	0	185,287	0	0	0	0	0	185,287	0	0	0	0	06/25/2046
751150-AD-5	RALI 2006-Q07 2A1 - RMBS	06/01/2025	Paydown		147,822	67,108	48,299	144,290	0	3,533	0	3,533	0	147,822	0	0	0	0	09/25/2046
751150-AH-6	RALI 2006-Q07 3A2 - RMBS	06/25/2025	Paydown		44,026	18,047	16,330	43,524	0	502	0	502	0	44,026	0	0	0	0	09/25/2046
75409T-DB-8	RATE 21J3 B1 - CMO/RMBS	06/01/2025	Paydown		57,548	57,548	45,282	46,632	0	10,916	0	10,916	0	57,548	0	0	0	456	09/25/2051
75410J-DC-5	RATE 2021-J4 B1 - CMO/RMBS	06/01/2025	Paydown		111,020	111,020	104,044	104,766	0	6,254	0	6,254	0	111,020	0	0	0	853	11/25/2051
75410R-DB-9	RATE 2022-J1 B1 - CMO/RMBS	06/01/2025	Paydown		111,182	111,182	105,806	106,664	0	4,518	0	4,518	0	111,182	0	0	0	893	01/25/2052
760985-7J-4	RAMP 2004-RS7 AB2 - RMBS	06/25/2025	Paydown		103,353	72,827	49,540	100,302	0	3,051	0	3,051	0	103,353	0	0	0	0	07/25/2034
76110H-7B-9	RALI 2005-QA7 A21 - CMO/RMBS	06/01/2025	Paydown		118,865	90,226	78,079	115,743	0	3,122	0	3,122	0	118,865	0	0	0	0	07/25/2035
76110H-H5-1	RALI 2004-QA6 N31 - CMO/RMBS	06/01/2025	Paydown		60,309	20,169	130,914	59,896	0	413	0	413	0	60,309	0	0	0	0	12/26/2034
761118-DZ-8	RALI 2005-QS12 A12 - CMO/RMBS	06/25/2025	Paydown		84,710	68,397	51,401	82,852	0	1,858	0	1,858	0	84,710	0	0	0	0	08/25/2035
761118-HA-9	RALI 2005-QS13 2A1 - CMO/RMBS	06/25/2025	Paydown		86,021	75,366	56,571	84,132	0	1,889	0	1,889	0	86,021	0	0	0	0	09/25/2035
761118-HU-5	RALI 2005-Q02 A1 - CMO/RMBS	06/01/2025	Paydown		129,752	55,572	62,097	129,000	0	751	0	751	0	129,752	0	0	0	0	09/25/2045
761118-MA-3	RALI 2005-QS16 A1 - CMO/RMBS	06/25/2025	Paydown		171,981	143,585	117,296	167,770	0	4,212	0	4,212	0	171,981	0	0	0	0	11/25/2035
761118-NC-8	RALI 2005-QA12 NB5 - CMO/RMBS	04/25/2025	Paydown		4,208	5,473	4,999	3,986	0	223	0	223	0	4,208	0	0	0	0	12/25/2035
761118-QM-3	RALI 2005-Q05 A1 - CMO/RMBS	06/01/2025	Paydown		600,870	302,849	262,938	461,323	0	139,546	0	139,546	0	600,870	0	0	0	0	01/25/2046
761118-WQ-7	RALI 2006-Q03 A2 - RMBS	06/25/2025	Paydown		139,258	0	0	139,258	0	0	0	0	0	139,258	0	0	0	0	03/26/2046
761118-XU-7	RALI 2006-QS3 2A1 - CMO/RMBS	06/01/2025	Paydown		647,378	440,178	213,587	638,768	0	8,610	0	8,610	0	647,378	0	0	0	0	03/25/2036
76111X-ZB-2	RFMSI 2005-SA5 2A - CMO/RMBS	06/01/2025	Paydown		61,410	41,201	36,747	60,525	0	884	0	884	0	61,410	0	0	0	0	11/25/2035
76112B-DV-9	RAMP 2004-RS10 MI1 - RMBS	06/01/2025	Paydown		288,349	274,937	276,346	281,063	0	7,286	0	7,286	0	288,349	0	0	0	0	10/25/2034
76112B-EP-1	RAAC 2004-SP3 MI1 - RMBS	06/01/2025	Paydown		269,053	223,194	229,387	262,611	0	6,443	0	6,443	0	269,053	0	0	0	0	09/25/2034
76112B-FW-5	RAMP 2004-RS12 M12 - RMBS	06/01/2025	Paydown		62,445	0	0	62,445	0	0	0	0	0	62,445	0	0	0	0	12/25/2034
76112B-JA-9	RAMP 2005-RS1 M12 - RMBS	06/01/2025	Paydown		37,943	0	0	44,245	0	(6,302)	0	(6,302)	0	37,943	0	0	0	0	12/25/2034
76112F-AA-9	RAST 2006-A5CB A1 - CMO/RMBS	06/01/2025	Paydown		368,029	53	19	368,028	0	0	0	0	0	368,029	0	0	0	0	06/25/2036
76114G-AB-3	RAST 2006-A16 1A2 - CMO/RMBS	06/01/2025	Paydown		102,692	0	0	102,692	0	0	0	0	0	102,692	0	0	0	0	02/25/2037
78386N-DF-3	SACO 2000-1 1B1 - RMBS	06/25/2025	Paydown		9,296	3,115	2,686	9,117	0	179	0	179	0	9,296	0	0	0	0	02/25/2038
784212-AA-0	SGR 211 A1 - CMO/RMBS	05/22/2025	Various		2,427,276	2,956,684	2,276,646	2,326,835	0	29,145	0	29,145	0	2,355,980	0	71,296	71,296	16,647	07/25/2061
78473N-AC-7	STARM 2007-1 2A1 - CMO/RMBS	06/01/2025	Paydown		110,138	62,328	55,175	108,215	0	1,923	0	1,923	0	110,138	0	0	0	0	02/25/2037
78473T-AG-5	STARM 2007-2 3A3 - CMO/RMBS	06/01/2025	Paydown		60,603	47,827	29,813	46,509	0	14,094	0	14,094	0	60,603	0	0	0	0	04/25/2037
78473W-AE-3	STARM 2007-4 2A2 - CMO/RMBS	06/01/2025	Paydown		457,189	341,394	292,327	448,946	0	8,243	0	8,243	0	457,189	0	0	0	0	10/25/2037
78473W-AF-0	STARM 2007-4 3A1 - CMO/RMBS	06/01/2025	Paydown		49,420	22,420	47,804	49,189	0	279	48	231	0	49,420	0	0	0	0	10/25/2037
78577N-AA-6	SACO 2006-12 1A - RMBS	06/25/2025	Paydown		1,160	1,040	623	90	0	1,070	0	1,070	0	1,160	0	0	0	0	09/25/2036
79583V-AA-8	GRADE 22INV1 A1 - CMBS	06/25/2025	Paydown		6,059,707	6,059,707	5,643,020	5,697,493	0	362,214	0	362,214	0	6,059,707	0	0	0	82,860	04/25/2067
79583V-AC-4	GRADE 22INV1 A3 - CMBS	06/25/2025	Paydown		75,225	75,225	66,167	67,329	0	7,896	0	7,896	0	75,225	0	0	0	1,048	04/25/2067
80262B-AB-6	SAN 25NQM1 A2 - RMBS	06/25/2025	Paydown		282,223	282,223	282,218	0	0	5	0	5	0	282,223	0	0	0	2,448	01/26/2065
80262B-AC-4	SAN 25NQM1 A3 - RMBS	06/25/2025	Paydown		854,574	854,574	854,570	0	0	4	0	4	0	854,574	0	0	0	7,675	01/26/2065
81743A-CB-3	SEMT 2019-5 B1 - CMO/RMBS	06/01/2025	Paydown		291,072	291,072	303,566	299,104	0	(8,032)	0	(8,032)	0	291,072	0	0	0	3,358	12/27/2049
81744A-AA-6	SEMT TRUST 11 A - CMO/RMBS	06/20/2025	Paydown		23,778	23,779	22,211	22,232	0	1,610	64	1,546	0	23,778	0	0	0	430	12/20/2032
81744F-HV-2	SEMT 2005-4 1A1 - CMO/RMBS	06/20/2025	Paydown		55,887	55,887	45,591	45,640	0	10,437	190	10,248	0	55,887	0	0	0	673	10/20/2035
81746N-AN-8	SEMT 163 A13 - CMO/RMBS	06/01/2025	Paydown		232,550	232,550	243,141	238,384	0	(5,835)	0	(5,835)	0	232,550	0	0	0	2,488	11/26/2046
81746V-CB-4	SEMT 2018-3 B1 - CMO/RMBS	06/01/2025	Paydown		163,809	163,809	159,707	162,591	0	1,218	0	1,218	0	163,809	0	0	0	1,880	03/25/2048
81746V-CC-2	SEMT 2018-3 B2 - CMO/RMBS	06/01/2025	Paydown		109,206	109,206	105,001	108,184	0	1,022	0	1,022	0	109,206	0	0	0	1,253	03/25/2048
81746V-CD-0	SEMT 2018-3 B3 - CMO/RMBS	06/01/2025	Paydown		119,138	119,138	110,131	116,894	0	2,243	0	2,243	0	119,138	0	0	0	1,367	03/25/2048
81747C-CE-9	SEMT 2019-CH2 B1B - CMO/RMBS	06/01/2025	Paydown		195,755	195,755	213,130	195,976	0	(220)	0	(220)	0	195,755	0	0	0	2,605	08/25/2049
81747D-AN-9	SEMT 2018-CH1 A13 - CMO/RMBS	06/01/2025	Paydown		145,408	145,408	146,551	145,913	0	(505)	0	(505)	0	145,408	0	0	0	2,080	03/25/2048
81747E-AQ-0	SEMT 18CH2 A15 - CMO/RMBS	06/01/2025	Paydown		166,810	166,810	166,193	166,278	0	532	0	532	0	166,810	0	0	0	1,494	06/25/2048
81747G-CA-8	SEMT 2018-5 B1 - CMO/RMBS	06/01/2025	Paydown		154,434	154,434	164,743	154,434	0	0	0	0	0	154,434	0	0	0	1,544	05/26/2048
81747Y-CC-5	SEMT 212 I26 - CMO/RMBS	06/01/2025	Paydown		125,469	125,469	124,556	124,681	0	787	0	787	0	125,469	0	0	0	936	04/25/2051
81747Y-CD-3	SEMT 212 B1 - CMO/RMBS	06/25/2025	Paydown		117,523	75,682	68,098	116,699	0	824	0	824	0	117,523	0	0	0	0	04/25/2051
81748A-CC-6	SEMT 2020-3 B1 - CMO/RMBS	06/01/2025	Paydown		47,248	47,248	49,703	48,953	0	(1,705)	0	(1,705)	0	47,248	0	0	0	549	04/25/2050
81748B-CB-6	SEMT 2019-3 B1 - CMO/RMBS	06/01/2025	Paydown		111,768	111,768	120,579	115,957	0	(4,190)	0	(4,190)	0	111,768	0	0	0	1,421	09/27/2049
81748B-CC-4	SEMT 2019-3 B2 - CMO/RMBS	06/01/2025	Paydown		96,332	96,332	100,548	97,772	0	(1,440)	0	(1,440)	0	96,332	0	0	0	1,225	09/27/2049
81748R-CC-9	SEMT 2020-4 B1 - CMO/RMBS	06/01/2025	Paydown		85,951	85,951	89,420	88,591	0	(2,641)	0	(2,641)	0	85,951	0	0	0	733	11/25/2050
81748R-CD-7	SEMT 2020-4 B2 - CMO/RMBS	06/01/2025	Paydown		25,175	12,016	12,208	25,076	0	99	0	99	0	25,175	0	0	0	0	11/25/2050
81748T-CD-3	SEMT 2021-7 B1 - CMO/RMBS	06/01/2025	Paydown		14,652	14,652	14,910	14,860	0	(207)	0	(207)	0	14,652	0	0	0	123	11/27/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81748V-CD-8	SEMT 2021-3 B1 - CMO/RMBS	06/01/2025	Paydown		104,902	104,902	106,542	106,233	0	(1,331)	0	(1,331)	0	104,902	0	0	0	813	05/25/2051
81748V-CE-6	SEMT 2021-3 B2 - CMO/RMBS	06/01/2025	Paydown		96,373	51,742	50,662	95,958	0	415	0	415	0	96,373	0	0	0	0	05/25/2051
81748W-CD-6	SEMT 2021-4 B1 - CMO/RMBS	06/01/2025	Paydown		39,846	39,846	38,961	39,091	0	755	0	755	0	39,846	0	0	0	309	06/26/2051
81748W-CE-4	SEMT 2021-4 B2 - CMO/RMBS	06/01/2025	Paydown		13,742	13,742	13,560	13,590	0	152	0	152	0	13,742	0	0	0	107	06/26/2051
81748X-CD-4	SEMT 215 B1 - CMO/RMBS	06/01/2025	Paydown		124,670	124,670	129,470	128,682	0	(4,011)	0	(4,011)	0	124,670	0	0	0	1,112	07/25/2051
81748Y-CD-2	SEMT 2021-6 B1 - CMO/RMBS	06/01/2025	Paydown		120,030	120,030	124,152	123,472	0	(3,441)	0	(3,441)	0	120,030	0	0	0	1,027	10/25/2051
81749C-CG-2	SEMT 2022-1 B1 - CMO/RMBS	06/01/2025	Paydown		166,048	166,048	162,640	163,121	0	2,926	0	2,926	0	166,048	0	0	0	1,424	02/26/2052
83611M-GV-4	SVHE 2005-OPT3 M2 - RMBS	06/25/2025	Paydown		555,751	0	0	555,751	0	0	0	0	0	555,751	0	0	0	0	11/25/2035
83611M-GW-2	SVHE 2005-OPT3 M3 - RMBS	06/25/2025	Paydown		109,796	0	0	109,796	0	0	0	0	0	109,796	0	0	0	0	11/25/2035
83611M-GX-0	SVHE 2005-OPT3 M4 - RMBS	06/25/2025	Paydown		81,718	0	0	81,718	0	0	0	0	0	81,718	0	0	0	0	11/25/2035
83611M-GY-8	SVHE 2005-OPT3 M5 - RMBS	06/25/2025	Paydown		11,893	0	0	11,893	0	0	0	0	0	11,893	0	0	0	0	11/25/2035
85571R-AA-8	STAR 2022-3 A1 - RMBS	06/01/2025	Paydown		97,833	97,833	94,516	96,210	0	1,624	0	1,624	0	97,833	0	0	0	1,124	03/25/2067
863579-C6-3	SARM 2005-21 7A1 - CMO/RMBS	06/01/2025	Paydown		283,229	141,629	103,498	279,977	0	3,251	0	3,251	0	283,229	0	0	0	0	11/25/2035
863579-GY-8	SARM 2004-20 1A1 - CMO/RMBS	06/01/2025	Paydown		389,495	389,495	349,476	361,470	0	28,025	0	28,025	0	389,495	0	0	0	6,479	01/25/2035
863579-HB-7	SARM 2004-20 2A1 - CMO/RMBS	06/01/2025	Paydown		185,727	185,727	169,075	173,594	0	12,133	0	12,133	0	185,727	0	0	0	3,253	01/25/2035
863579-L6-3	SARM 2005-23 4A1 - CMO/RMBS	06/01/2025	Paydown		553,572	414,242	1,070,673	74,831	0	478,742	0	478,742	0	553,572	0	0	0	0	01/25/2036
863579-LC-0	SARM 2005-1 4A1 - CMO/RMBS	06/01/2025	Paydown		65,510	31,785	27,058	64,787	0	723	0	723	0	65,510	0	0	0	0	02/25/2035
863579-LH-9	SARM 2005-1 B1 - CMO/RMBS	06/25/2025	Paydown		119,562	186,204	7,845	117,255	0	2,307	0	2,307	0	119,562	0	0	0	0	02/25/2035
863579-MW-5	SARM 2005-4 4A - CMO/RMBS	06/01/2025	Paydown		165,343	123,019	96,917	160,070	0	5,273	0	5,273	0	165,343	0	0	0	0	03/25/2035
863579-P7-7	SARM 2006-1 4A2 - CMO/RMBS	06/01/2025	Paydown		822,519	426,683	345,314	811,388	0	11,132	0	11,132	0	822,519	0	0	0	0	02/25/2036
863579-PA-0	SARM 2005-8XS M2 - RMBS	06/25/2025	Paydown		18,868	0	0	18,868	0	0	0	0	0	18,868	0	0	0	0	04/25/2035
863579-PD-4	SARM 2005-7 1A1 - CMO/RMBS	06/01/2025	Paydown		225,874	179,956	158,269	223,435	0	2,440	0	2,440	0	225,874	0	0	0	0	04/25/2035
863579-V4-7	SARM 2006-2 5A1 - CMO/RMBS	06/01/2025	Paydown		178,186	127,878	99,731	175,882	0	2,304	0	2,304	0	178,186	0	0	0	0	03/25/2036
863579-WZ-7	SARM 2005-18 1A1 - CMO/RMBS	06/01/2025	Paydown		23,242	7,266	5,603	23,117	0	125	0	125	0	23,242	0	0	0	0	09/25/2035
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS	06/01/2025	Paydown		75,205	36,084	27,564	74,561	0	644	0	644	0	75,205	0	0	0	0	09/25/2035
863579-XE-3	SARM 2005-18 4A1 - CMO/RMBS	06/01/2025	Paydown		86,216	25,534	20,595	85,707	0	508	0	508	0	86,216	0	0	0	0	09/25/2035
863579-XP-8	SARM 2005-18 7A3 - CMO/RMBS	06/01/2025	Paydown		95,055	22,244	18,781	94,779	0	276	0	276	0	95,055	0	0	0	0	09/25/2035
863579-Y6-9	SARM 2006-3 4A - CMO/RMBS	06/01/2025	Paydown		50,805	22,059	9,817	28,489	0	22,316	0	22,316	0	50,805	0	0	0	0	04/25/2036
863587-AE-1	SAIL 2006-3 A5 - RMBS	06/25/2025	Paydown		565,775	565,776	487,274	552,433	0	13,342	0	13,342	0	565,775	0	0	0	2,727	06/25/2036
86358D-AA-6	SARM 2008-1 A1 - CMO/RMBS	06/25/2025	Paydown		272,472	206,450	189,617	261,441	0	11,031	0	11,031	0	272,472	0	0	0	0	10/25/2037
86359B-4X-6	SASC 2005-4XS 15B - RMBS	06/01/2025	Paydown		869	813	790	860	0	9	0	9	0	869	0	0	0	1	03/25/2035
86359B-4Z-1	SASC 2005-4XS 21B - RMBS	06/01/2025	Paydown		27,557	22,751	13,351	23,532	0	4,025	0	4,025	0	27,557	0	0	0	145	03/25/2035
86359B-UG-4	SASC 2004-11XS 1A6 - RMBS	06/01/2025	Paydown		1,263	1,183	1,158	1,244	0	19	0	19	0	1,263	0	0	0	3	06/25/2034
86359B-WR-8	SARM 2004-8 5A6 - CMO/RMBS	06/01/2025	Paydown		149,869	135,415	129,608	145,575	0	4,294	0	4,294	0	149,869	0	0	0	866	07/25/2034
86359B-XM-8	SASC 2004-16XS A4B - RMBS	06/01/2025	Paydown		1,102	1,069	1,048	1,088	0	14	0	14	0	1,102	0	0	0	0	08/25/2034
86359L-QB-8	SAMI 2005-AR7 2A1 - CMO/RMBS	06/01/2025	Paydown		446,363	439,437	423,180	393,531	0	83,831	0	83,831	0	446,363	0	0	0	0	03/25/2046
86359L-TG-4	SAMI 2006-AR1 3A1 - RMBS	06/25/2025	Paydown		443,768	369,175	261,515	432,621	0	11,147	0	11,147	0	443,768	0	0	0	0	02/25/2036
86360B-AA-6	SARM 2006-4 1A1 - CMO/RMBS	06/01/2025	Paydown		298,763	196,715	157,586	294,598	0	4,165	0	4,165	0	298,763	0	0	0	0	05/25/2036
86360B-AJ-7	SARM 2006-4 5A1 - CMO/RMBS	06/01/2025	Paydown		223,416	59,096	43,730	222,078	0	1,338	0	1,338	0	223,416	0	0	0	0	05/25/2036
86360N-AP-7	SARM 2006-5 4A1 - CMO/RMBS	06/01/2025	Paydown		296,213	215,778	136,205	292,815	0	3,566	167	3,399	0	296,213	0	0	0	0	06/25/2036
86360Q-AE-5	SAMI 2006-AR4 3A1 - RMBS	06/25/2025	Paydown		348,496	348,496	278,753	295,713	0	52,783	0	52,783	0	348,496	0	0	0	3,965	06/25/2036
86361H-AA-2	SAMI 2006-AR7 A1A - RMBS	06/25/2025	Paydown		765,090	548,688	618,399	706,650	0	58,440	0	58,440	0	765,090	0	0	0	0	08/25/2036
86361P-AA-4	SARM 2006-9 1A1 - CMO/RMBS	06/01/2025	Paydown		49,906	18,320	15,364	49,666	0	240	0	240	0	49,906	0	0	0	0	10/25/2036
86361W-AA-9	SAMI 2006-AR8 A1A - RMBS	06/25/2025	Paydown		150,166	150,166	124,972	137,686	0	12,480	0	12,480	0	150,166	0	0	0	1,575	10/25/2036
86362H-AA-1	SARM 2006-11 1A1 - RMBS	06/25/2025	Paydown		184,199	149,095	129,748	179,033	0	5,166	0	5,166	0	184,199	0	0	0	0	12/25/2036
86362R-AC-5	SARM 2006-12 2A1 - CMO/RMBS	06/01/2025	Paydown		55,961	31,901	21,325	55,135	0	826	0	826	0	55,961	0	0	0	0	01/25/2037
86363G-AA-2	SARM 2007-3 1A1 - RMBS	06/25/2025	Paydown		335,022	348,239	272,328	328,023	0	6,999	0	6,999	0	335,022	0	0	0	0	04/25/2037
86363G-AF-1	SARM 2007-3 3A1 - CMO/RMBS	06/01/2025	Paydown		37,108	14,993	9,537	36,842	0	266	0	266	0	37,108	0	0	0	0	04/25/2037
86363X-AA-5	SARM 2007-5 1A1 - RMBS	06/25/2025	Paydown		245,271	131,000	115,053	244,214	0	1,057	0	1,057	0	245,271	0	0	0	0	06/25/2037
86363X-AJ-6	SARM 2007-5 3A1 - CMO/RMBS	06/01/2025	Paydown		347,121	236,275	194,188	345,158	0	1,963	0	1,963	0	347,121	0	0	0	0	06/25/2037
86364K-AA-2	SAMI 2007-AR7 1A1 - CMO/RMBS	06/25/2025	Paydown		88,984	37,057	29,101	88,083	0	901	0	901	0	88,984	0	0	0	0	10/26/2037
872227-AC-7	TBW 2007-2 A2A - RMBS	06/25/2025	Paydown		314,052	231,307	81,402	310,779	0	3,273	0	3,273	0	314,052	0	0	0	0	07/25/2037
872635-AD-9	TRK 2022-INV1 M1 - CMO/RMBS	06/01/2025	Paydown		157,040	0	0	157,040	0	0	0	0	0	157,040	0	0	0	0	02/26/2057
881561-VZ-4	TMTS 2005-12ALT AF5 - RMBS	06/01/2025	Paydown		10,519	10,152	9,993	10,421	0	98	0	98	0	10,519	0	0	0	0	07/25/2036
88522D-DQ-3	TMST 2003-3 A3 - CMO/RMBS	06/01/2025	Paydown		82,562	82,562	79,815	82,514	0	48	0	48	0	82,562	0	0	0	680	06/25/2043
88522D-HM-8	TMST 2005-2 A1 - CMO/RMBS	06/25/2025	Paydown		88,277	88,277	83,299	83,957	0	4,320	0	4,320	0	88,277	0	0	0	1,996	07/25/2045
88522A-AB-7	TMST 2006-4 A2A - CMO/RMBS	06/25/2025	Paydown		120,590	56,260	46,114	116,932	0	3,657	0	3,657	0	120,590	0	0	0	0	07/25/2036
88522E-AE-3	TMST 2007-1 A3A - CMO/RMBS	06/25/2025	Paydown		486,712	302,666	699,165	436,253	0	50,459	0	50,459	0	486,712	0	0	0	0	03/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88522N-AA-1	TMST 2006-6 A1 - CMO/RMBS	06/25/2025	Paydown		274,091	135,042	106,254	181,537	0	92,554	0	92,554	0	274,091	0	0	0	0	12/26/2036
88522R-AA-2	TMST 2006-5 A1 - CMO/RMBS	06/25/2025	Paydown		178,847	111,791	98,397	176,139	0	2,708	0	2,708	0	178,847	0	0	0	0	08/25/2036
88522U-AG-2	TMST 2008-1 4A1 - CMO/RMBS	06/01/2025	Paydown		31,358	16,042	11,228	30,906	0	451	0	451	0	31,358	0	0	0	0	04/25/2038
88522W-AD-5	TMST 2007-2 A3A - CMO/RMBS	06/25/2025	Paydown		80,419	13,920	11,657	80,213	0	206	0	206	0	80,419	0	0	0	0	06/25/2037
89169D-AG-6	TPMT 173 B3 - RMBS	06/01/2025	Paydown		138,412	0	0	138,412	0	0	0	0	0	138,412	0	0	0	0	07/25/2057
89169D-AH-4	TPMT 173 B4 - RMBS	06/01/2025	Paydown		458,550	0	0	458,550	0	0	0	0	0	458,550	0	0	0	0	07/25/2057
89170V-BA-5	TPMT 221 M2 - RMBS	06/01/2025	Paydown		8,012	0	0	8,012	0	0	0	0	0	8,012	0	0	0	0	07/25/2062
89171U-AJ-8	TPMT 2015-4 B1 - RMBS	06/01/2025	Paydown		189,333	189,333	197,972	191,591	0	(2,258)	0	(2,258)	0	189,333	0	0	0	3,897	04/26/2055
89171Y-AG-6	TPMT 2015-2 1B3 - CMO/RMBS	06/01/2025	Paydown		190,892	0	0	190,892	0	0	0	0	0	190,892	0	0	0	0	11/25/2060
89172P-AG-4	TPMT 2016-2 B3 - RMBS	06/01/2025	Paydown		877,456	0	0	877,456	0	0	0	0	0	877,456	0	0	0	0	08/25/2055
89173F-AG-5	TPMT 2017-1 B3 - RMBS	06/01/2025	Paydown		522,380	0	0	522,380	0	0	0	0	0	522,380	0	0	0	0	10/25/2056
89173H-AG-1	TPMT 2017-2 B3 - RMBS	06/01/2025	Paydown		93,248	0	0	93,248	0	0	0	0	0	93,248	0	0	0	0	04/25/2057
89173H-AH-9	TPMT 2017-2 B4 - RMBS	06/01/2025	Paydown		40,093	0	0	40,093	0	0	0	0	0	40,093	0	0	0	0	04/25/2057
89173U-AF-4	TPMT 2017-4 B2 - RMBS	06/01/2025	Paydown		6,459	0	0	6,459	0	13,633	0	13,633	0	6,459	0	0	0	0	06/25/2057
89173U-AG-2	TPMT 2017-4 B3 - RMBS	06/01/2025	Paydown		374,705	0	0	374,705	0	0	0	0	0	374,705	0	0	0	0	06/25/2057
89173U-AH-0	TPMT 2017-4 B4 - RMBS	04/01/2025	TPMT 2017-4 B4 - RMBS		22,712,720	29,242,000	22,337,818	22,712,720	0	0	0	0	0	22,712,720	0	0	0	0	06/25/2057
89175M-AJ-2	TPMT 2018-3 B3 - RMBS	06/01/2025	Paydown		725,563	0	0	725,563	0	0	0	0	0	725,563	0	0	0	0	05/28/2058
89175T-AE-8	TPMT 2018-4 B1 - RMBS	06/01/2025	Paydown		205,786	0	0	205,786	0	0	0	0	0	205,786	0	0	0	0	06/25/2058
89175T-AG-3	TPMT 2018-4 B3 - RMBS	06/01/2025	Paydown		242,241	0	0	242,241	0	0	0	0	0	242,241	0	0	0	0	06/25/2058
89175V-AF-0	TPMT 182 B2 - RMBS	06/01/2025	Paydown		127,602	0	0	127,602	0	0	0	0	0	127,602	0	0	0	0	03/25/2058
89176E-AE-0	TPMT 2018-1 B1 - RMBS	06/01/2025	Paydown		412,089	0	0	412,089	0	0	0	0	0	412,089	0	0	0	0	01/25/2058
89176E-AG-5	TPMT 2018-1 B3 - RMBS	06/01/2025	Paydown		360,058	0	0	360,058	0	0	0	0	0	360,058	0	0	0	0	01/25/2058
89176L-AF-1	TPMT 2018-6 B1 - RMBS	06/01/2025	Paydown		397,756	0	0	397,756	0	0	0	0	0	397,756	0	0	0	0	03/25/2058
89176U-AG-9	TPMT 2020-2 B1 - RMBS	06/01/2025	Paydown		158,879	0	0	158,879	0	0	0	0	0	158,879	0	0	0	0	04/26/2060
89176U-AH-7	TPMT 2020-2 B2 - RMBS	06/01/2025	Paydown		28,875	0	0	28,875	0	0	0	0	0	28,875	0	0	0	0	04/26/2060
89176U-AJ-3	TPMT 2020-2 B3 - RMBS	06/01/2025	Paydown		158,453	0	0	158,453	0	0	0	0	0	158,453	0	0	0	0	04/26/2060
89176V-AE-2	TPMT 2018-5 B1 - RMBS	06/01/2025	Paydown		221,644	0	0	221,644	0	0	0	0	0	221,644	0	0	0	0	07/25/2058
89177L-AJ-2	TPMT 2019-3 B3 - RMBS	06/01/2025	Paydown		1,038,660	0	0	1,038,660	0	0	0	0	0	1,038,660	0	0	0	0	02/25/2059
89178B-AE-4	TPMT 2019-4 B1 - CMO/RMBS	06/01/2025	Paydown		141,355	0	0	141,355	0	0	0	0	0	141,355	0	0	0	0	10/27/2059
89178B-AF-1	TPMT 2019-4 B2 - CMO/RMBS	06/01/2025	Paydown		1,678,532	0	0	1,678,532	0	0	0	0	0	1,678,532	0	0	0	0	10/27/2059
89178U-AG-7	TPMT 203 B2 - RMBS	06/01/2025	Paydown		230,403	0	0	230,403	0	0	0	0	0	230,403	0	0	0	0	02/25/2063
89178U-AH-5	TPMT 203 B3 - RMBS	06/01/2025	Paydown		142,459	0	0	161,281	0	(18,823)	0	(18,823)	0	142,459	0	0	0	0	02/25/2063
89179J-AF-3	TPMT 2020-4 B2 - RMBS	06/01/2025	Paydown		179,317	0	0	179,317	0	0	0	0	0	179,317	0	0	0	0	10/25/2060
89179Y-AF-0	TPMT 211 M2 - CMO/RMBS	06/01/2025	Paydown		85,487	0	0	85,487	0	0	0	0	0	85,487	0	0	0	0	11/25/2061
89180H-BA-4	TPMT 222 M2 - RMBS	06/01/2025	Paydown		6,193	0	0	6,193	0	0	0	0	0	6,193	0	0	0	0	07/25/2062
89180N-AD-6	TPMT 223 M2 - RMBS	06/25/2025	Paydown		198,524	0	0	198,524	0	0	0	0	0	198,524	0	0	0	0	08/25/2062
89180Y-AA-8	TPMT 2022-4 A1 - CMO/RMBS	06/01/2025	Paydown		508,863	508,863	485,726	485,771	0	23,092	0	23,092	0	508,863	0	0	0	5,392	09/25/2062
89180Y-BA-7	TPMT 2022-4 M2 - RMBS	06/01/2025	Paydown		423,352	0	0	423,352	0	0	0	0	0	423,352	0	0	0	0	09/25/2062
89181J-BA-9	TPMT 231 M2 - RMBS	06/01/2025	Paydown		1,996	0	0	1,996	0	0	0	0	0	1,996	0	0	0	0	01/25/2063
924921-AA-7	VERUS 2022-5 A1 - CMO/RMBS	06/01/2025	Paydown		482,683	482,683	450,168	466,970	0	15,713	0	15,713	0	482,683	0	0	0	5,594	04/25/2067
924922-AA-5	VERUS 2022-8 A1 - CMO/RMBS	06/01/2025	Paydown		109,885	109,885	108,351	108,891	0	5,417	0	5,417	0	109,885	0	0	0	110,884	09/26/2067
924922-AB-3	VERUS 2022-8 A2 - CMO/RMBS	06/01/2025	Paydown		59,017	59,017	57,656	58,197	0	5,496	0	5,496	0	59,017	0	0	0	59,567	09/26/2067
924922-AC-1	VERUS 2022-8 A3 - CMO/RMBS	06/01/2025	Paydown		80,024	39,827	38,383	79,264	0	39,486	0	39,486	0	80,024	0	0	0	0	09/26/2067
924923-AA-3	VERUS 2022-INV2 A1 - CMO/RMBS	06/01/2025	Paydown		462,127	462,127	457,430	460,222	0	1,430	0	1,430	0	462,127	0	0	0	184,268	10/25/2067
924923-AB-1	VERUS 2022-INV2 A2 - CMO/RMBS	06/01/2025	Paydown		337,536	337,536	330,359	332,736	0	13,662	0	13,662	0	337,536	0	0	0	134,742	10/25/2067
924923-AC-9	VERUS 2022-INV2 A3 - CMO/RMBS	06/01/2025	Paydown		553,619	395,670	382,593	551,410	0	1,378	0	1,378	0	553,619	0	0	0	0	10/25/2067
924926-AE-8	VERUS 2024-R1 A3 - RMBS	06/01/2025	Paydown		976,766	976,766	970,661	0	0	6,105	0	6,105	0	976,766	0	0	0	14,139	09/25/2069
924929-AC-6	VERUS 2025-INV1 A1 - RMBS	06/01/2025	Paydown		611,069	611,069	611,060	0	0	9	0	9	0	611,069	0	0	0	5,764	02/25/2070
924929-AE-2	VERUS 2025-INV1 A3 - RMBS	06/01/2025	Paydown		605,072	605,072	605,068	0	0	4	0	4	0	605,072	0	0	0	6,125	02/25/2070
92538U-AB-7	VERUS 2022-3 A2 - CMO/RMBS	06/01/2025	Paydown		127,671	127,671	117,114	122,864	0	4,808	0	4,808	0	127,671	0	0	0	1,666	02/25/2067
92539A-AB-0	VERUS 226 A2 - CMO/RMBS	06/01/2025	Paydown		240,826	240,826	235,031	237,711	0	13,770	0	13,770	0	240,826	0	0	0	89,967	06/27/2067
92539A-AC-8	VERUS 226 A3 - CMO/RMBS	06/01/2025	Paydown		595,427	433,486	418,986	589,664	0	160,811	0	160,811	0	595,427	0	0	0	0	06/27/2067
92539B-AA-0	VERUS 2023-1 A1 - CMO/RMBS	06/01/2025	Paydown		1,638,645	1,638,645	1,638,635	1,636,331	0	2,314	0	2,314	0	1,638,645	0	0	0	27,052	12/27/2067
92539B-AB-8	VERUS 2023-1 A2 - CMO/RMBS	06/01/2025	Paydown		753,456	753,456	753,538	752,259	0	1,196	0	1,196	0	753,456	0	0	0	13,966	12/27/2067
92539D-AA-6	VERUS 2023-2 A1 - CMO/RMBS	06/01/2025	Paydown		1,675,079	1,675,079	1,675,066	1,672,791	0	2,288	0	2,288	0	1,675,079	0	0	0	31,325	03/26/2068
92539D-AB-4	VERUS 2023-2 A2 - CMO/RMBS	06/01/2025	Paydown		376,159	376,159	376,157	375,619	0	540	0	540	0	376,159	0	0	0	7,492	03/26/2068
92539D-AC-2	VERUS 2023-2 A3 - CMO/RMBS	06/01/2025	Paydown		404,858	334,399	334,394	397,982	0	6,875	0	6,875	0	404,858	0	0	0	0	03/26/2068
92539F-AA-1	VERUS 2023-INV1 A1 - CMO/RMBS	06/01/2025	Paydown		909,528	909,528	909,516	912,630	0	(3,102)	0	(3,102)	0	909,528	0	0	0	16,592	02/27/2068

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92539F-AB-9	VERUS 2023-INV1 A2 - CMO/RMBS	06/01/2025	Paydown		815,138	815,138	815,135	817,923	0	(2,785)	0	(2,785)	0	815,138	0	0	0	16,217	02/27/2068
92539F-AC-7	VERUS 2023-INV1 A3 - CMO/RMBS	06/01/2025	Paydown		536,618	426,408	426,244	527,897	0	8,721	0	8,721	0	536,618	0	0	0	0	02/27/2068
92539J-AA-3	VERUS 2022-INV1 A1 - CMO/RMBS	06/01/2025	Paydown		1,120,175	1,120,175	1,093,002	1,104,286	0	56,528	0	56,528	0	1,120,175	0	0	0	359,813	08/25/2067
92539J-AB-1	VERUS 2022-INV1 A2 - CMO/RMBS	06/01/2025	Paydown		436,664	436,664	430,185	432,559	0	12,630	0	12,630	0	436,664	0	0	0	162,169	08/25/2067
92539J-AC-9	VERUS 2022-INV1 A3 - CMO/RMBS	06/01/2025	Paydown		728,817	530,863	524,001	717,780	0	204,494	0	204,494	0	728,817	0	0	0	0	08/25/2067
92539J-AD-7	VERUS 2022-INV1 M1 - CMO/RMBS	06/01/2025	Paydown		47,873	0	0	47,873	0	47,253	0	47,253	0	47,873	0	0	0	0	08/25/2067
92539N-AB-2	VERUS 2022-7 A2 - CMO/RMBS	06/01/2025	Paydown		88,768	88,768	87,654	88,638	0	(620)	0	(620)	0	88,768	0	0	0	30,146	07/25/2067
92539N-AC-0	VERUS 2022-7 A3 - CMO/RMBS	06/01/2025	Paydown		118,337	118,337	115,413	117,496	0	2,141	0	2,141	0	118,337	0	0	0	40,188	07/25/2067
92539T-AC-7	VERUS 2023-4 A3 - CMO/RMBS	06/01/2025	Paydown		684,580	684,580	684,576	686,259	0	(1,679)	0	(1,679)	0	684,580	0	0	0	14,019	05/25/2068
92539U-AA-8	VERUS 2024-2 A1 - RMBS	06/01/2025	Paydown		2,258,992	2,258,992	2,258,951	2,260,369	0	(1,378)	0	(1,378)	0	2,258,992	0	0	0	36,048	02/25/2069
92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS	06/01/2025	Paydown		5,330,776	5,330,776	5,330,757	5,325,824	0	4,952	0	4,952	0	5,330,776	0	0	0	116,434	10/25/2068
92540C-AC-1	VERUS 23INV3 A3 - CMO/RMBS	06/01/2025	Paydown		1,183,642	820,079	820,066	1,164,428	0	19,214	0	19,214	0	1,183,642	0	0	0	0	11/26/2068
92540D-AA-3	VERUS 238 A1 - RMBS	06/01/2025	Paydown		3,286,973	3,286,973	3,286,972	3,292,365	0	(5,393)	0	(5,393)	0	3,286,973	0	0	0	61,728	12/26/2068
92540D-AB-1	VERUS 238 A2 - RMBS	06/01/2025	Paydown		807,055	807,055	807,055	808,377	0	(1,322)	0	(1,322)	0	807,055	0	0	0	16,105	12/26/2068
92540D-AC-9	VERUS 238 A3 - RMBS	06/01/2025	Paydown		372,366	322,822	322,822	365,596	0	6,770	0	6,770	0	372,366	0	0	0	0	12/26/2068
92540E-AA-1	VERUS 2024-1 A1 - RMBS	06/01/2025	Paydown		9,376,289	9,376,289	9,376,233	9,388,071	0	(11,782)	0	(11,782)	0	9,376,289	0	0	0	163,937	01/25/2069
92540E-AB-9	VERUS 2024-1 A2 - RMBS	06/01/2025	Paydown		1,953,315	1,953,315	1,953,302	1,969,500	0	(16,184)	0	(16,184)	0	1,953,315	0	0	0	40,812	01/25/2069
92540E-AC-7	VERUS 2024-1 A3 - RMBS	06/01/2025	Paydown		2,681,941	2,343,979	2,343,966	2,638,108	0	43,833	0	43,833	0	2,681,941	0	0	0	0	01/25/2069
92540F-AA-8	VERUS 24INV1 A1 - RMBS	06/01/2025	Paydown		2,273,451	2,273,451	2,273,409	2,275,653	0	(2,202)	0	(2,202)	0	2,273,451	0	0	0	45,831	03/25/2069
92540F-AB-6	VERUS 24INV1 A2 - RMBS	06/01/2025	Paydown		861,174	861,174	861,158	862,064	0	(889)	0	(889)	0	861,174	0	0	0	17,933	03/25/2069
92540T-AA-8	VERUS 2025-1 A1 - RMBS	06/01/2025	Paydown		415,913	415,913	415,906	0	0	7	0	7	0	415,913	0	0	0	7,263	01/27/2070
92540T-AC-4	VERUS 2025-1 A3 - RMBS	06/01/2025	Paydown		434,852	434,852	436,687	0	0	(1,835)	0	(1,835)	0	434,852	0	0	0	6,693	01/27/2070
92540V-AA-3	VERUS 2025-2 A1 - RMBS	06/01/2025	Paydown		726,945	726,945	726,942	0	0	2	0	2	0	726,945	0	0	0	7,071	03/25/2070
92540V-AE-5	VERUS 2025-2 A3 - RMBS	06/01/2025	Paydown		601,194	601,194	601,193	0	0	1	0	1	0	601,194	0	0	0	6,239	03/25/2070
92838C-AB-4	VISIO 221 A2 - CMO/RMBS	06/01/2025	Paydown		39,069	39,069	38,434	38,852	0	217	0	217	0	39,069	0	0	0	638	08/27/2057
92838C-AC-2	VISIO 221 A3 - CMO/RMBS	06/01/2025	Paydown		75,985	56,583	55,109	75,071	0	914	0	914	0	75,985	0	0	0	0	08/27/2057
92838W-AE-4	VSTA 2020-1 B1 - CMO/RMBS	06/01/2025	Paydown		187,614	0	0	187,614	0	0	0	0	0	187,614	0	0	0	0	03/25/2065
92838W-AF-1	VSTA 2020-1 B2 - CMO/RMBS	06/01/2025	Paydown		247,868	0	0	247,868	0	0	0	0	0	247,868	0	0	0	0	03/25/2065
929227-C9-5	WAMU 2002-S8 1B2 - CMO/RMBS	05/01/2025	Paydown		1,388	0	0	1,388	0	0	0	0	0	1,388	0	0	0	0	01/25/2033
92922F-3L-0	WAMU 2005-AR12 1A6 - CMO/RMBS	06/01/2025	Paydown		360,612	252,178	211,783	355,523	0	5,089	0	5,089	0	360,612	0	0	0	0	10/25/2035
92922F-4D-7	WAMU 2005-AR14 1A4 - CMO/RMBS	06/01/2025	Paydown		76,947	46,361	39,116	75,903	0	1,044	0	1,044	0	76,947	0	0	0	0	12/25/2035
92922F-5U-8	WAMU 2005-AR15 1A2 - CMO/RMBS	06/25/2025	Paydown		177,965	177,965	254,702	158,508	0	19,791	334	19,457	0	177,965	0	0	0	2,064	11/25/2045
92922F-6Y-9	WAMU 2005-AR16 1A3 - CMO/RMBS	06/01/2025	Paydown		181,236	130,386	106,855	178,535	0	2,700	0	2,700	0	181,236	0	0	0	0	12/25/2035
92922F-8M-3	WAMU 2005-AR18 13A - CMO/RMBS	06/01/2025	Paydown		96,693	76,661	64,221	95,564	0	1,129	0	1,129	0	96,693	0	0	0	0	01/25/2036
92922F-C2-2	WAMU 2004-AR13 B1 - CMO/RMBS	06/25/2025	Paydown		372,803	311,267	252,197	369,156	0	3,648	0	3,648	0	372,803	0	0	0	0	11/25/2034
92922F-EC-8	WAMU 2003-AR10 B1 - CMO/RMBS	06/01/2025	Paydown		1,440	1,440	1,253	1,259	0	181	0	181	0	1,440	0	0	0	44	10/25/2033
92922F-G9-3	WAMU 2005-AR4 B1 - CMO/RMBS	06/01/2025	Paydown		95,211	31,731	11,264	37,818	0	57,392	0	57,392	0	95,211	0	0	0	0	04/25/2035
92922F-Q4-3	WAMU 2005-AR7 A3 - CMO/RMBS	06/01/2025	Paydown		312,033	244,502	211,365	307,043	0	4,990	0	4,990	0	312,033	0	0	0	0	08/25/2035
92922F-QF-8	WAMU 2004-S2 1A5 - CMO/RMBS	06/01/2025	Paydown		1,169	1,169	1,071	1,075	0	136	0	136	0	1,169	0	0	0	352	06/25/2034
92925G-AA-1	WAMU 2006-AR16 1A1 - CMO/RMBS	06/01/2025	Paydown		39,161	18,862	15,178	38,804	0	356	0	356	0	39,161	0	0	0	0	12/25/2036
92925G-AC-7	WAMU 2006-AR16 2A1 - CMO/RMBS	06/01/2025	Paydown		34,845	23,856	19,699	34,447	0	398	0	398	0	34,845	0	0	0	0	12/25/2036
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS	06/01/2025	Paydown		643,758	370,948	346,903	637,973	0	5,785	0	5,785	0	643,758	0	0	0	0	02/25/2037
92925V-AH-3	WAMU 2007-HY1 3A1 - CMO/RMBS	06/01/2025	Paydown		87,147	58,996	51,675	86,450	0	697	0	697	0	87,147	0	0	0	0	02/25/2037
92926U-AF-8	WAMU 2007-HY2 3A1 - CMO/RMBS	06/01/2025	Paydown		56,202	34,762	29,935	55,411	0	791	0	791	0	56,202	0	0	0	0	09/25/2036
92926W-AA-5	WAMU 2007-OA1 A1A - CMO/RMBS	06/01/2025	Paydown		460,180	285,988	240,709	455,981	0	4,199	0	4,199	0	460,180	0	0	0	0	02/25/2047
92927B-AA-0	WAMU 2007-OA6 1A - CMO/RMBS	06/01/2025	Paydown		442,603	353,918	299,595	439,303	0	3,301	0	3,301	0	442,603	0	0	0	0	07/25/2047
92927X-AA-2	WAMU 2007-HY6 1A1 - CMO/RMBS	06/01/2025	Paydown		68,583	48,515	36,618	67,729	0	854	0	854	0	68,583	0	0	0	0	06/25/2037
92927X-AH-7	WAMU 2007-HY6 3A2 - CMO/RMBS	06/01/2025	Paydown		594,615	164,262	123,371	591,028	0	3,587	0	3,587	0	594,615	0	0	0	0	06/25/2037
92977Y-BV-2	WMLT 2005-B 2A3 - CMO/RMBS	06/01/2025	Paydown		64,997	50,134	46,833	62,892	0	2,105	0	2,105	0	64,997	0	0	0	0	10/20/2035
92978E-AB-0	WMLT 2006-AMN1 A2 - RMBS	06/25/2025	Paydown		342,878	244,179	142,759	340,221	0	2,657	0	2,657	0	342,878	0	0	0	0	08/25/2036
92990G-AA-1	WAMU 2007-HY5 1A1 - CMO/RMBS	06/01/2025	Paydown		144,481	90,195	135,480	143,218	0	1,263	0	1,263	0	144,481	0	0	0	0	05/25/2037
92990G-AC-7	WAMU 2007-HY5 2A1 - CMO/RMBS	06/01/2025	Paydown		44,183	32,322	27,764	43,676	0	551	44	507	0	44,183	0	0	0	0	05/26/2037
92990G-AD-5	WAMU 2007-HY5 2A2 - CMO/RMBS	06/01/2025	Paydown		66,645	37,928	30,992	65,730	0	915	0	915	0	66,645	0	0	0	0	05/26/2037
92990G-AJ-2	WAMU 2007-HY5 3A1 - CMO/RMBS	06/01/2025	Paydown		120,500	56,545	44,689	119,169	0	1,331	0	1,331	0	120,500	0	0	0	0	05/26/2037
93362F-AK-9	WAMU 2006-AR8 3A2 - CMO/RMBS	06/01/2025	Paydown		67,829	28,700	22,979	67,185	0	644	0	644	0	67,829	0	0	0	0	08/25/2036
933634-AA-5	WAMU 2007-HY3 1A1 - CMO/RMBS	06/01/2025	Paydown		185,263	122,626	99,764	182,943	0	2,320	0	2,320	0	185,263	0	0	0	0	03/25/2037
933634-AG-2	WAMU 2007-HY3 3A3 - CMO/RMBS	06/01/2025	Paydown		64,364	47,668	41,172	63,875	0	488	0	488	0	64,364	0	0	0	0	03/25/2037
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS	06/01/2025	Paydown		90,634	53,588	39,285	89,069	0	1,565	0	1,565	0	90,634	0	0	0	0	04/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
933636-AC-6	WAMU 2007-HY4 2A1 - CMO/RMBS	06/01/2025	Paydown		58,824	27,488	22,611	58,310	0	514	0	514	0	58,824	0	0	0	0	04/25/2037
933636-AD-4	WAMU 2007-HY4 2A2 - CMO/RMBS	06/01/2025	Paydown		106,902	49,954	46,633	106,122	0	780	0	780	0	106,902	0	0	0	0	04/25/2037
933636-AL-6	WAMU 2007-HY4 5A1 - CMO/RMBS	06/01/2025	Paydown		161,968	118,597	112,125	159,380	0	2,588	0	2,588	0	161,968	0	0	0	0	11/25/2036
933637-AA-8	WAMU 2006-AR18 1A1 - CMO/RMBS	06/01/2025	Paydown		456,300	362,206	261,607	449,541	0	6,759	0	6,759	0	456,300	0	0	0	0	01/25/2037
933637-AC-4	WAMU 2006-AR18 2A1 - CMO/RMBS	06/01/2025	Paydown		214,124	174,664	143,062	210,840	0	3,406	122	3,284	0	214,124	0	0	0	0	01/25/2037
933637-AE-0	WAMU 2006-AR18 2A3 - CMO/RMBS	06/01/2025	Paydown		135,218	110,299	89,346	132,857	0	2,361	0	2,361	0	135,218	0	0	0	0	01/25/2037
933637-AG-5	WAMU 2006-AR18 3A1 - CMO/RMBS	06/01/2025	Paydown		40,181	17,477	14,311	39,895	0	286	0	286	0	40,181	0	0	0	0	01/25/2037
933637-AH-3	WAMU 2006-AR18 3A2 - CMO/RMBS	06/01/2025	Paydown		6,424	2,794	2,288	6,378	0	45	0	45	0	6,424	0	0	0	0	01/25/2037
93363B-AA-6	WAMU 2006-AR19 1A - CMO/RMBS	06/01/2025	Paydown		742,154	588,546	913,768	728,703	0	13,451	0	13,451	0	742,154	0	0	0	0	01/25/2047
93363E-AA-3	WAMU 2006-AR10 1A1 - CMO/RMBS	06/01/2025	Paydown		70,498	39,173	28,321	69,880	0	618	0	618	0	70,498	0	0	0	0	09/25/2036
93363N-AA-3	WAMU 2006-AR12 1A1 - CMO/RMBS	06/01/2025	Paydown		15,664	11,853	159,121	15,500	0	164	0	164	0	15,664	0	0	0	0	10/25/2036
93363R-AA-4	WAMU 2006-AR13 1A - CMO/RMBS	06/01/2025	Paydown		400,411	357,369	461,224	395,004	0	6,061	654	5,408	0	400,411	0	0	0	0	10/25/2046
93364A-AA-0	WAMU 2007-0A3 1A - CMO/RMBS	06/01/2025	Paydown		256,202	119,732	103,515	254,813	0	1,389	0	1,389	0	256,202	0	0	0	0	04/25/2047
93364A-AB-8	WAMU 2007-0A3 2A - CMO/RMBS	06/01/2025	Paydown		330,362	210,449	186,715	327,606	0	2,756	0	2,756	0	330,362	0	0	0	0	04/25/2047
93364C-AA-6	WAMU 2007-0A4 1A - CMO/RMBS	06/01/2025	Paydown		1,716,805	1,324,433	1,231,476	1,696,315	0	20,490	0	20,490	0	1,716,805	0	0	0	0	05/25/2047
93364F-AA-9	WAMU 2007-HY7 1A1 - CMO/RMBS	06/01/2025	Paydown		8,466	3,809	2,879	8,407	0	59	0	59	0	8,466	0	0	0	0	07/25/2037
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS	06/01/2025	Paydown		28,942	21,894	17,760	28,726	0	216	0	216	0	28,942	0	0	0	0	07/25/2037
93364F-AD-3	WAMU 2007-HY7 2A2 - CMO/RMBS	06/01/2025	Paydown		195,756	148,085	120,228	194,365	0	1,392	0	1,392	0	195,756	0	0	0	0	07/25/2037
93364F-AG-6	WAMU 2007-HY7 3A1 - CMO/RMBS	06/01/2025	Paydown		50,250	28,331	23,012	49,874	0	376	0	376	0	50,250	0	0	0	0	07/25/2037
93364F-AH-4	WAMU 2007-HY7 3A2 - CMO/RMBS	06/01/2025	Paydown		27,797	16,683	13,551	27,590	0	207	0	207	0	27,797	0	0	0	0	07/25/2037
939335-P4-1	WAMMS 2002-AR1 3A4 - CMO/RMBS	06/01/2025	Paydown		18,132	18,132	13,644	16,016	0	2,116	0	2,116	0	18,132	0	0	0	359	02/25/2031
939335-P7-4	WAMMS 2002-AR1 CB1 - CMO/RMBS	06/01/2025	Paydown		13,625	13,625	13,591	14,005	0	(380)	0	(380)	0	13,625	0	0	0	295	02/25/2031
939336-C9-2	WAMMS 2003-MS8 CB1 - CMO/RMBS	06/01/2025	Paydown		7,174	11,860	7,961	6,995	247	133	200	180	0	7,174	0	0	0	0	05/25/2033
939336-ZV-8	WAMMS 2003-MS6 3B1 - CMO/RMBS	06/01/2025	Paydown		18,410	11,678	10,892	18,152	0	257	0	257	0	18,410	0	0	0	0	05/25/2033
939345-AA-2	WMALT 2006-AR4 1A - CMO/RMBS	06/01/2025	Paydown		125,502	80,178	55,928	123,866	0	1,636	0	1,636	0	125,502	0	0	0	0	06/25/2046
939345-AC-8	WMALT 2006-AR4 3A - CMO/RMBS	06/01/2025	Paydown		1,092,011	952,318	697,932	1,076,416	0	15,595	0	15,595	0	1,092,011	0	0	0	0	06/25/2046
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS	06/01/2025	Paydown		50,185	45,412	30,361	49,491	0	693	0	693	0	50,185	0	0	0	0	10/25/2035
93934F-GB-2	WMALT 2005-10 2A3 - CMO/RMBS	06/25/2025	Paydown		147,165	84,497	58,538	144,966	0	2,200	0	2,200	0	147,165	0	0	0	0	11/26/2035
93934F-NJ-7	WMALT 2006-3 1A1 - CMO/RMBS	06/01/2025	Paydown		1,115,203	862,421	834,232	1,103,537	0	12,450	784	11,666	0	1,115,203	0	0	0	0	04/25/2036
93934F-QP-0	WMALT 2006-AR3 A1A - CMO/RMBS	06/01/2025	Paydown		628,337	447,195	344,681	621,595	0	6,745	3	6,742	0	628,337	0	0	0	0	05/25/2046
939355-AA-1	WMALT 2007-0A3 1A - CMO/RMBS	06/01/2025	Paydown		793,145	538,575	406,401	782,299	0	10,846	0	10,846	0	793,145	0	0	0	0	02/25/2047
939355-AB-9	WMALT 2007-0A3 2A - CMO/RMBS	06/01/2025	Paydown		422,463	293,318	228,663	416,973	0	5,490	0	5,490	0	422,463	0	0	0	0	02/25/2047
939355-AD-5	WMALT 2007-0A3 4A1 - CMO/RMBS	06/01/2025	Paydown		653,232	384,986	286,701	646,827	0	6,405	0	6,405	0	653,232	0	0	0	0	04/25/2047
93935A-AD-4	WMALT 2006-AR5 4A - CMO/RMBS	06/01/2025	Paydown		189,854	80,409	60,224	188,527	0	1,327	0	1,327	0	189,854	0	0	0	0	06/25/2046
93935D-AA-4	WMALT 2006-AR7 A1A - CMO/RMBS	06/01/2025	Paydown		2,052,081	1,565,239	1,211,649	2,035,455	0	16,626	0	16,626	0	2,052,081	0	0	0	0	09/25/2046
93935F-AC-5	WMALT 2006-AR6 2A - CMO/RMBS	06/01/2025	Paydown		615,329	328,036	224,476	611,286	0	4,043	0	4,043	0	615,329	0	0	0	0	08/25/2046
93935Q-AA-5	WMALT 2007-0A2 1A - CMO/RMBS	06/01/2025	Paydown		1,242,979	1,170,004	886,181	1,224,206	0	18,773	0	18,773	0	1,242,979	0	0	0	0	01/25/2047
93935Q-AB-3	WMALT 2007-0A2 2A - CMO/RMBS	06/01/2025	Paydown		220,985	150,798	134,037	219,772	0	1,483	270	1,212	0	220,985	0	0	0	0	01/25/2047
93936A-AA-9	WMALT 2007-HY1 A1 - RMBS	06/25/2025	Paydown		477,237	347,845	202,023	471,130	0	6,107	0	6,107	0	477,237	0	0	0	0	02/25/2037
93936F-AA-8	WMALT 2007-0C1 A1 - RMBS	06/25/2025	Paydown		274,097	166,732	140,251	271,504	0	2,593	0	2,593	0	274,097	0	0	0	0	05/26/2037
93936F-AD-2	WMALT 2007-0C1 A4 - RMBS	06/25/2025	Paydown		110,646	67,305	64,323	109,605	0	1,041	0	1,041	0	110,646	0	0	0	0	05/26/2037
93936L-AA-5	WMALT 2007-0C2 A1 - RMBS	06/25/2025	Paydown		289,244	180,211	107,956	284,584	0	4,660	0	4,660	0	289,244	0	0	0	0	06/25/2037
93936L-AB-3	WMALT 2007-0C2 A2 - RMBS	06/25/2025	Paydown		166,077	103,473	69,514	163,622	0	2,456	0	2,456	0	166,077	0	0	0	0	06/25/2037
93936M-AA-3	WMALT 2007-0A4 A1A - CMO/RMBS	06/01/2025	Paydown		316,273	175,835	139,878	314,089	0	2,184	0	2,184	0	316,273	0	0	0	0	04/25/2047
93936R-AA-2	WMALT 2007-0A5 A1A - CMO/RMBS	06/01/2025	Paydown		541,293	363,460	312,822	533,760	0	7,534	0	7,534	0	541,293	0	0	0	0	05/25/2047
94974S-AF-0	WFALT 2002-1 B1 - CMO/RMBS	05/01/2025	Paydown		20,450	20,450	20,346	20,221	0	229	0	229	0	20,450	0	0	0	386	08/25/2032
94974S-AH-6	WFALT 2002-1 B3 - CMO/RMBS	04/01/2025	Paydown		0	14,451	2,547	5,539	0	(5,539)	0	(5,539)	0	0	0	0	0	0	08/25/2032
949789-AA-9	WFMBS 2006-AR19 A1 - CMO/RMBS	06/01/2025	Paydown		24,243	18,404	17,341	23,947	0	296	0	296	0	24,243	0	0	0	0	12/26/2036
949789-AC-5	WFMBS 2006-AR19 A3 - CMO/RMBS	06/01/2025	Paydown		4,926	3,740	27,566	4,832	0	94	0	94	0	4,926	0	0	0	0	12/26/2036
949794-AA-9	WFMBS 2007-AR6 A1 - CMO/RMBS	06/01/2025	Paydown		137,242	96,796	91,858	135,032	0	2,210	0	2,210	0	137,242	0	0	0	0	10/25/2037
949802-AC-6	WFMBS 2003-I B1 - CMO/RMBS	06/01/2025	Paydown		24,566	24,566	23,209	23,715	0	851	0	851	0	24,566	0	0	0	375	09/25/2033
94981V-AP-2	WFMBS 2004-K B1 - CMO/RMBS	06/01/2025	Paydown		127,025	121,925	66,224	118,768	0	8,257	0	8,257	0	127,025	0	0	0	490	07/25/2034
94982P-AB-5	WFMBS 2005-AR7 1A2 - CMO/RMBS	06/01/2025	Paydown		11,450	11,450	10,950	11,138	0	312	0	312	0	11,450	0	0	0	94	05/25/2035
949831-BJ-9	WFMBS 2019-3 B2 - CMO/RMBS	06/01/2025	Paydown		144,784	144,784	146,942	144,784	0	0	0	0	0	144,784	0	0	0	1,320	07/26/2049
94983J-AC-6	WFMBS 2006-AR1 2A1 - CMO/RMBS	06/01/2025	Paydown		35,646	27,302	118,382	10,585	0	25,061	0	25,061	0	35,646	0	0	0	0	03/25/2036
94983J-AG-7	WFMBS 2006-AR1 2A5 - CMO/RMBS	06/01/2025	Paydown		157,783	120,851	114,598	155,821	0	1,963	0	1,963	0	157,783	0	0	0	0	03/25/2036
94983P-AF-5	WFMBS 2006-AR4 2A4 - CMO/RMBS	06/01/2025	Paydown		28,060	18,292	13,904	9,798	0	18,262	0	18,262	0	28,060	0	0	0	0	04/25/2036
94983R-AD-6	WFMBS 2006-AR5 2A1 - CMO/RMBS	06/01/2025	Paydown		90,853	65,093	60,499	89,640	0	1,213	0	1,213	0	90,853	0	0	0	0	04/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94984D-AB-0	WFMBS 2006-AR13 A2 - CMO/RMBS	06/01/2025	Paydown		164,185	122,205	86,035	39,711	0	124,474	0	124,474	0	164,185	0	0	0	0	09/25/2036
94984D-AC-8	WFMBS 2006-AR13 A3 - CMO/RMBS	06/01/2025	Paydown		41,386	30,804	254,786	40,488	0	898	0	898	0	41,386	0	0	0	0	09/25/2036
94984G-AD-9	WFMBS 2006-AR12 2A1 - CMO/RMBS	06/01/2025	Paydown		8,710	3,517	3,260	8,663	0	47	0	47	0	8,710	0	0	0	0	09/25/2036
94984M-AB-0	WFMBS 2006-AR14 1A2 - CMO/RMBS	06/01/2025	Paydown		192,107	140,097	115,398	189,470	0	2,637	0	2,637	0	192,107	0	0	0	0	10/25/2036
94984M-AG-9	WFMBS 2006-AR14 1A7 - CMO/RMBS	06/01/2025	Paydown		53,443	38,974	28,388	14,110	0	39,334	0	39,334	0	53,443	0	0	0	0	10/25/2036
94984M-AP-9	WFMBS 2006-AR14 2A3 - CMO/RMBS	06/01/2025	Paydown		147,671	101,826	91,622	145,825	0	1,961	115	1,846	0	147,671	0	0	0	0	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1 - CMO/RMBS	06/01/2025	Paydown		55,461	38,166	35,939	46,021	0	9,439	0	9,439	0	55,461	0	0	0	0	10/25/2036
94985J-BP-4	WFMBS 2007-7 A38 - CMO/RMBS	06/01/2025	Paydown		32,037	24,146	21,342	31,930	0	360	253	107	0	32,037	0	0	0	0	06/25/2037
94986C-AA-2	WFMBS 2007-AR4 A1 - CMO/RMBS	06/01/2025	Paydown		14,918	6,262	4,893	8,901	0	6,016	0	6,016	0	14,918	0	0	0	0	08/25/2037
94986D-AA-0	WFMBS 2007-AR5 A1 - CMO/RMBS	06/01/2025	Paydown		78,513	42,004	60,204	77,298	0	1,387	173	1,215	0	78,513	0	0	0	104	10/25/2037
94986K-AA-4	WFMBS 2007-AR7 A1 - CMO/RMBS	06/01/2025	Paydown		160,521	125,731	116,934	159,382	0	1,139	0	1,139	0	160,521	0	0	0	0	12/28/2037
94986Q-AA-1	WFMBS 2007-17 A1 - CMO/RMBS	06/01/2025	Paydown		480,813	351,253	328,498	476,597	0	4,929	712	4,216	0	480,813	0	0	0	0	01/25/2038
949912-AC-3	WFALT 2003-1 1A3 - CMO/RMBS	06/01/2025	Paydown		134,812	134,812	131,147	132,623	0	2,189	0	2,189	0	134,812	0	0	0	2,675	09/25/2033
95002F-BH-6	WFMBS 2019-4 B1 - CMO/RMBS	06/01/2025	Paydown		227,541	227,541	235,408	231,541	0	(4,000)	0	(4,000)	0	227,541	0	0	0	2,411	09/27/2049
95002J-BH-8	WFMBS 2019-2 B1 - CMO/RMBS	06/01/2025	Paydown		29,232	29,232	30,683	29,232	0	0	0	0	0	29,232	0	0	0	349	04/26/2049
95002K-BH-5	WFMBS 2020-1 B1 - CMO/RMBS	06/01/2025	Paydown		174,435	174,435	182,859	180,147	0	(5,713)	0	(5,713)	0	174,435	0	0	0	1,700	12/27/2049
95002T-BH-6	WFMBS 2020-3 B1 - CMO/RMBS	06/01/2025	Paydown		117,690	117,690	122,966	121,754	0	(4,064)	0	(4,064)	0	117,690	0	0	0	1,094	06/27/2050
95003B-BH-4	WFMBS 205 B1 - CMO/RMBS	06/01/2025	Paydown		99,404	99,404	102,077	101,395	0	(1,991)	0	(1,991)	0	99,404	0	0	0	847	09/26/2050
95003J-BH-7	WFMBS 21RR1 B1 - CMO/RMBS	06/01/2025	Paydown		99,395	99,395	102,902	102,378	0	(2,983)	0	(2,983)	0	99,395	0	0	0	868	12/26/2050
G3113Z-AD-5	ERMF 2021-1 B - ABS	04/15/2025	Paydown		396,663	394,845	425,244	418,994	0	(9,124)	0	(9,124)	17,473	427,343	(30,680)	0	(30,680)	6,378	07/17/2090
G571A3-BH-7	LGATE 08W1 A1 - CMO/RMBS	04/01/2025	Paydown		55,727	48,125	44,182	54,281	0	5,272	0	5,272	20,273	54,824	903	0	903	0	01/01/2061
Q3R72Z-AK-8	FMACB 171 B - CMO/RMBS	01/22/2025	Paydown		568,906	567,772	656,729	770,331	0	(239,085)	0	(239,085)	112,038	643,285	(74,379)	0	(74,379)	3,283	05/22/2048
Q3R731-AE-6	FMACB 3-2017 C - CMO/RMBS	01/20/2025	Paydown		171,161	171,161	198,240	230,683	0	(69,077)	0	(69,077)	33,551	195,157	(23,996)	0	(23,996)	1,150	03/18/2049
Q3R73L-AF-9	FMACB 202 C - CMO/RMBS	06/16/2025	Paydown		90,012	89,870	98,681	90,165	0	0	0	0	39,749	98,681	(8,669)	0	(8,669)	20,275	01/16/2052
Q3R73L-AG-7	FMACB 202 D - CMO/RMBS	06/16/2025	Paydown		48,933	48,856	53,646	49,016	0	0	0	0	21,608	53,646	(4,713)	0	(4,713)	12,374	01/16/2052
Q3R73L-AJ-1	FMACB 202 B - CMO/RMBS	06/16/2025	Paydown		48,329	48,252	52,983	48,411	0	0	0	0	21,342	52,983	(4,655)	0	(4,655)	10,144	01/16/2052
Q7389R-AQ-1	PEPAU 27 B - CMO/RMBS	06/13/2025	Paydown		135,945	135,599	154,733	138,986	0	0	0	0	83,318	154,733	(18,788)	0	(18,788)	40,592	06/13/2062
Q7389X-AE-5	PEPAU 30 D - CMO/RMBS	06/16/2025	Paydown		40,802	40,703	47,187	38,569	0	8,229	0	8,229	18,569	47,480	(6,679)	0	(6,679)	8,298	01/15/2063
Q7389X-AG-0	PEPAU 30 C - CMO/RMBS	06/16/2025	Paydown		72,860	72,683	84,263	69,669	0	11,445	0	11,445	33,709	84,692	(11,833)	0	(11,833)	12,773	01/15/2063
Q7389Y-AE-3	PEPAU 2021-2 D - CMO/RMBS	01/15/2025	Paydown		212,963	211,886	250,617	211,160	0	697	0	697	40,090	251,947	(38,984)	0	(38,984)	1,169	07/15/2053
Q7389Z-AE-0	PEPAU 31 B - CMO/RMBS	06/23/2025	Paydown		198,132	198,017	228,333	198,150	0	0	0	0	101,619	228,333	(30,202)	0	(30,202)	35,053	04/23/2063
Q7449N-AP-0	MEDL 2017-2 C - CMO/RMBS	06/23/2025	Paydown		166,982	166,842	187,743	170,499	0	(5,896)	0	(5,896)	99,460	185,977	(18,995)	0	(18,995)	44,774	01/24/2050
Q7449S-AJ-3	TRTN 2020-1 A1Y - CMO/RMBS	02/12/2025	Paydown		4,392,150	4,401,950	4,795,369	4,374,014	0	(44,983)	0	(44,983)	549,269	4,878,300	(486,150)	0	(486,150)	42,314	08/14/2051
Q744BR-AC-7	LIONT 2020-1 C - CMO/RMBS	06/23/2025	Paydown		39,470	39,577	45,125	39,653	0	0	0	0	29,753	45,125	(5,655)	0	(5,655)	14,076	09/22/2051
Q744CH-AG-9	TRTN 2021-2 C - CMO/RMBS	06/10/2025	Paydown		96,658	96,748	113,283	94,778	0	17,794	0	17,794	59,881	113,906	(17,248)	0	(17,248)	24,003	02/10/2053
Q744CR-AG-7	AFG 212 C - CMO/RMBS	06/10/2025	Paydown		62,043	62,155	71,652	60,770	0	14,119	0	14,119	24,035	72,000	(9,957)	0	(9,957)	8,305	03/10/2053
Q744D5-AD-1	TRTN 221 D - CMO/RMBS	06/11/2025	Paydown		116,370	116,688	133,036	115,025	0	7,303	0	7,303	60,598	133,680	(17,310)	0	(17,310)	27,255	09/11/2053
Q7S04A-AE-0	RUBY 211 D - CMO/RMBS	06/12/2025	Paydown		211,140	210,877	245,891	201,061	0	0	0	0	44,830	245,891	(34,750)	0	(34,750)	7,208	03/12/2053
Q7S04A-AH-3	RUBY 211 C - CMO/RMBS	06/12/2025	Paydown		696,763	695,892	811,439	663,500	0	0	0	0	147,939	811,439	(114,676)	0	(114,676)	20,590	03/12/2053
Q7S04F-AE-9	RUBY 2022-1 D - CMO/RMBS	04/14/2025	Paydown		508,991	501,912	603,568	490,363	0	9,810	0	9,810	108,194	608,367	(99,376)	0	(99,376)	12,168	01/14/2054
Q7S04F-AH-2	RUBY 2022-1 CG - CMO/RMBS	04/14/2025	Paydown		890,734	878,346	1,056,244	859,634	0	15,353	0	15,353	188,840	1,063,827	(173,093)	0	(173,093)	19,641	01/14/2054
Q7S06W-AB-6	SMHL 201 B - CMO/RMBS	06/23/2025	Paydown		68,431	68,384	79,888	68,870	0	0	0	0	38,095	79,888	(11,457)	0	(11,457)	13,828	12/23/2052
Q7S06W-AE-0	SMHL 201 C - CMO/RMBS	06/23/2025	Paydown		46,435	46,404	54,210	46,733	0	0	0	0	25,850	54,210	(7,775)	0	(7,775)	10,024	12/23/2052
Q7S0BJ-AE-3	NRMBS 2018-2 C - CMO/RMBS	06/20/2025	Paydown		152,545	152,924	171,998	152,025	0	0	0	0	104,127	171,998	(19,454)	0	(19,454)	49,515	06/20/2050
Q7S0C9-AC-8	PROGS 211 B - CMO/RMBS	06/23/2025	Paydown		148,874	149,376	181,226	137,233	0	20,016	0	20,016	105,878	182,601	(33,727)	0	(33,727)	38,801	09/23/2052
Q7S0C9-AG-9	PROGS 211 C - CMO/RMBS	06/23/2025	Paydown		76,004	76,260	92,521	75,745	0	0	0	0	58,485	92,521	(16,517)	0	(16,517)	20,929	09/23/2052
Q7S1DH-AF-0	LBRTY 2021-2 D - CMO/RMBS	06/25/2025	Paydown		64,025	64,002	71,575	59,349	0	9,803	0	9,803	22,919	71,844	(7,819)	0	(7,819)	9,794	01/27/2053
Q7S1DH-AJ-2	LBRTY 2021-2 C - CMO/RMBS	06/25/2025	Paydown		218,235	218,099	244,196	199,157	0	27,175	0	27,175	79,485	244,979	(26,743)	0	(26,743)	28,788	01/27/2053
Q7S1DK-AH-9	RESI 2021-2 C - CMO/RMBS	06/13/2025	Paydown		117,338	116,907	135,525	112,149	0	21,013	0	21,013	54,911	136,069	(18,732)	0	(18,732)	20,156	02/13/2053
Q7S1DL-AC-8	RESI 2021-2NC B - CMO/RMBS	03/03/2025	Paydown		5,780,993	5,759,690	6,915,147	5,734,682	0	0	0	0	1,180,465	6,915,147	(1,134,155)	0	(1,134,155)	80,804	02/03/2053
Q7S1DP-AE-5	LBRTY 2022-1 D - CMO/RMBS	06/10/2025	Paydown		80,838	80,661	92,615	77,031	0	9,949	0	9,949	35,581	93,083	(12,245)	0	(12,245)	15,491	12/10/2053
Q7S4CH-AL-2	TORR 2017-1 C - CMO/RMBS	06/17/2025	Paydown		89,412	89,372	103,051	128,908	0	(65,378)	0	(65,378)	79,642	99,087	(9,676)	0	(9,676)	28,397	09/17/2048
XS2432-28-7	TWRBG 2022-1 D - CMO/RMBS	06/20/2025	Paydown		79,345	0	0	79,345	0	0	0	0	189,765	79,345	0	0	0	0	12/20/2063
00077B-5D-1	AMAC_02-9 SUB WHOLE_CMO _02-9 5.750%	12/01/2025	PAYDOWN		4,923	4,923	4,781	4,855	0	68	0	68	0	4,923	0	0	0	83	12/25/2032
00077B-KC-6	ABN AMRO MORTGAGE CORP AMAC_99 SENIOR WH	12/01/2025	PAYDOWN		6,642	6,653	6,342	6,704	0	135	0	135	0	6,642	0	0	0	106	03/27/2029
004421-MR-1	ACE 2005-SN1 M2 ABS_ABS _05-SN1 6.020	12/01/2025	PAYDOWN		13,330	(151,913)	(75)	(12)	0	14,493	0	14,493	0	14,481	0	(1,152)	(1,152)	0	11/25/2039
004421-MW-0	ACE SECURITIES CORP ACE_2005-S ABS_ABS _	12/01/2025	PAYDOWN		451,606	451,606	399,763	349,594	0	102,012	0	102,012	0	451,606	0	0	0	28,716	11/25/2039
007034-BN-0	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH	12/01/2025	PAYDOWN		196,193	196,379	136,547	136,884	0	59,309	0	59,309	0	196,193	0	0	0	1,903	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
007036-DP-8	ADJUSTABLE RATE MORTAGE TRUST WHOLE_CMO	12/01/2025	PAYDOWN		29,731	29,731	30,272	28,048	0	1,683	0	1,683	0	29,731	0	0	0	507	03/25/2035
007036-HV-1	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH	12/01/2025	PAYDOWN		193,920	193,921	78,680	84,773	0	109,148	0	109,148	0	193,920	0	0	0	1,131	07/25/2035
007036-HZ-2	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH	12/01/2025	PAYDOWN		176,894	176,894	168,235	169,702	0	7,192	0	7,192	0	176,894	0	0	0	1,760	07/25/2035
007036-LR-5	ADJUSTABLE RATE MORTAGE TRUST SENIOR WHO	12/01/2025	PAYDOWN		92,623	92,624	46,577	45,283	0	47,340	0	47,340	0	92,623	0	0	0	401	09/25/2035
007036-QV-1	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH	12/26/2025	PAYDOWN		223,957	223,957	116,178	211,977	0	11,979	0	11,979	0	223,957	0	0	0	2,934	11/25/2035
007036-UQ-7	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH	12/26/2025	PAYDOWN		75,672	75,673	35,166	33,866	0	41,807	0	41,807	0	75,672	0	0	0	422	02/25/2036
007036-VF-0	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH	12/01/2025	PAYDOWN		48,108	48,108	33,709	33,432	0	14,676	0	14,676	0	48,108	0	0	0	658	02/25/2036
007037-AB-0	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH	12/01/2025	PAYDOWN		45,719	45,719	34,221	33,283	0	12,436	0	12,436	0	45,719	0	0	0	681	03/25/2037
007037-BP-8	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH	11/01/2025	PAYDOWN		10,653	10,653	7,042	7,301	0	3,352	0	3,352	0	10,653	0	0	0	220	03/25/2037
00703A-AA-5	ADJUSTABLE RATE MORTAGE TRUST SENIOR WHO	12/01/2025	PAYDOWN		86,485	469,878	277,982	291,140	0	(204,654)	0	(204,654)	0	86,485	0	0	0	6,500	06/25/2037
00703A-AD-9	ADJUSTABLE RATE MORTAGE TRUST SUPSEN WHO	12/26/2025	PAYDOWN		174,489	113,014	89,186	87,578	0	86,911	0	86,911	0	174,489	0	0	0	1,808	06/25/2037
00703Q-AA-0	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH	09/01/2025	PAYDOWN		65,210	65,210	0	0	0	65,210	0	65,210	0	65,210	0	0	0	771	08/25/2036
00703Q-AD-4	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH	12/26/2025	PAYDOWN		282,640	282,642	104,897	102,375	0	180,266	0	180,266	0	282,640	0	0	0	1,049	08/25/2036
009692-AA-2	AJAX MORTGAGE LOAN TRUST AJAXM SENIOR WH	12/25/2025	PAYDOWN		1,387,313	1,387,313	1,292,390	1,361,779	0	25,534	0	25,534	0	1,387,313	0	0	0	14,031	07/25/2062
009740-AA-9	AJAX MORTGAGE LOAN TRUST AJAXM SUPSEN WH	12/25/2025	PAYDOWN		761,430	761,430	654,949	660,946	0	100,484	0	100,484	0	761,430	0	0	0	3,921	12/25/2060
02146Q-AD-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/26/2025	PAYDOWN		584,293	581,099	397,326	401,355	0	182,939	0	182,939	0	584,293	0	0	0	6,780	08/25/2046
02146T-AL-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		11,933	11,068	4,560	4,550	0	7,383	0	7,383	0	11,933	0	0	0	167	08/25/2036
02146X-BL-1	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	09/25/2025	PAYDOWN		0	(1,676)	(1)	0	0	0	0	0	0	0	0	0	0	7	12/25/2036
02147H-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/26/2025	PAYDOWN		97,646	91,709	80,691	80,821	0	16,825	0	16,825	0	97,646	0	0	0	632	06/25/2046
02147Q-AL-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		68,122	51,809	24,479	24,076	0	44,045	0	44,045	0	68,122	0	0	0	1,744	08/25/2036
02147V-AB-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		10,459	15,445	6,867	6,750	0	3,709	0	3,709	0	10,459	0	0	0	296	10/25/2036
02147W-AM-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	11/25/2025	PAYDOWN		1,808	1,782	521	525	0	1,283	0	1,283	0	1,808	0	0	0	10	09/25/2036
02147X-AJ-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		994	990	460	446	0	548	0	548	0	994	0	0	0	23	11/25/2036
02147X-AT-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		6,138	6,111	2,919	2,881	0	3,257	0	3,257	0	6,138	0	0	0	141	11/25/2036
02147X-AV-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		46,174	45,974	21,957	21,593	0	24,581	0	24,581	0	46,174	0	0	0	1,063	11/25/2036
02147Y-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		50,470	39,773	16,187	16,556	0	33,914	0	33,914	0	50,470	0	0	0	1,313	11/25/2036
02148B-AA-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		291,252	293,150	46,354	44,687	0	246,564	0	246,564	0	291,252	0	0	0	4,989	11/25/2036
02148F-AF-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		90,441	83,103	0	0	0	90,441	0	90,441	0	90,441	0	0	0	1,574	04/25/2037
02149D-AN-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		84,240	84,020	36,465	44,270	0	39,970	0	39,970	0	84,240	0	0	0	921	02/25/2037
02149F-AM-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		62,400	66,485	27,071	27,162	0	35,238	0	35,238	0	62,400	0	0	0	1,187	02/25/2037
02149H-AX-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/25/2025	PAYDOWN		10,108	7,627	1,357	1,329	0	8,778	0	8,778	0	10,108	0	0	0	112	03/25/2037
02149J-BE-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		0	(11)	(5)	(5)	0	5	0	5	0	0	0	0	0	0	02/25/2037
02149Q-AA-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/26/2025	PAYDOWN		0	403,582	6,040	689	0	(689)	0	(689)	0	0	0	0	0	3,372	09/25/2047
02150A-AF-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/25/2025	PAYDOWN		45,100	45,623	13,047	13,705	0	31,395	0	31,395	0	45,100	0	0	0	590	04/25/2047
02150F-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		7,113	5,926	2,604	2,538	0	4,575	0	4,575	0	7,113	0	0	0	154	05/25/2037
02150T-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/26/2025	PAYDOWN		634,631	603,284	408,166	402,362	0	232,270	0	232,270	0	634,631	0	0	0	6,490	04/25/2047
02150V-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/26/2025	PAYDOWN		1,193,463	1,147,659	715,206	728,114	0	465,349	0	465,349	0	1,193,463	0	0	0	16,198	08/25/2037
02151B-AQ-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	07/01/2025	PAYDOWN		0	(193)	(108)	(106)	0	106	0	106	0	0	0	0	0	0	09/25/2037
02151C-AE-6	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		65,296	64,609	30,864	30,268	0	35,028	0	35,028	0	65,296	0	0	0	1,045	07/25/2037
02151C-BH-8	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		42,259	41,814	20,855	19,540	0	22,719	0	22,719	0	42,259	0	0	0	676	07/25/2037
02151E-AE-2	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		207,132	225,470	110,232	109,432	0	97,700	0	97,700	0	207,132	0	0	0	5,870	09/25/2037
02151H-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/25/2025	PAYDOWN		30,825	29,057	6,358	7,501	0	23,324	0	23,324	0	30,825	0	0	0	344	08/25/2037
02151N-BH-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		7,112	6,911	4,079	3,973	0	3,139	0	3,139	0	7,112	0	0	0	140	08/25/2037
02151R-AB-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	11/25/2025	PAYDOWN		73,544	73,544	63,075	58,991	0	14,553	0	14,553	0	73,544	0	0	0	765	08/25/2047
02660B-AA-0	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO	12/01/2025	PAYDOWN		267,420	267,420	82,667	80,282	0	187,138	0	187,138	0	267,420	0	0	0	4,663	02/25/2047
02660C-AF-7	AMERICAN HOME MORTGAGE INVESTM SUPSEN WH	12/01/2025	PAYDOWN		255,529	239,195	0	0	0	255,529	0	255,529	0	255,529	0	0	0	5,144	03/25/2047
02660C-AH-3	AMERICAN HOME MORTGAGE INVESTM WHOLE_CMO	12/26/2025	DIRECT		1,929	0	0	0	0	0	0	0	0	0	0	1,929	1,929	0	03/25/2047
02660L-AB-6	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO	11/25/2025	PAYDOWN		474,702	474,702	203,677	195,481	0	279,221	0	279,221	0	474,702	0	0	0	4,083	10/25/2046
02660L-AF-7	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO	11/01/2025	PAYDOWN		386,294	386,294	226,851	224,919	0	161,375	0	161,375	0	386,294	0	0	0	4,113	10/25/2046
02660T-EP-4	AMERICAN HOME MORTGAGE INVESTM SENIOR WH	12/01/2025	PAYDOWN		1,209,029	1,209,031	852,608	820,163	0	388,866	0	388,866	0	1,209,029	0	0	0	12,829	09/25/2045
02660T-FM-0	AMERICAN HOME MORTGAGE INVESTM SENIOR WH	12/01/2025	PAYDOWN		392,220	392,220	312,130	277,618	0	114,602	0	114,602	0	392,220	0	0	0	3,007	09/25/2035
02660T-GV-9	AMERICAN HOME MORTGAGE INVESTM SENIOR WH	12/01/2025	PAYDOWN		233,966	233,966	68,416	63,516	0	170,450	0	170,450	0	233,966	0	0	0	1,504	11/25/2045
02660T-HY-2	AMERICAN HOME MORTGAGE INVESTM SUPSEN WH	12/26/2025	PAYDOWN		327,912	327,912	269,303	265,319	0	62,594	0	62,594	0	327,912	0	0	0	3,500	03/25/2046
02660U-AA-8	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO	12/01/2025	PAYDOWN		314,473	314,473	236,830	234,961	0	79,512	0	79,512	0	314,473	0	0	0	4,938	10/25/2046
02660U-AE-0	AMERICAN HOME MORTGAGE ASSETS SUPSEN WHO	12/01/2025	PAYDOWN		62,481	62,481	40,090	40,011	0	22,470	0	22,470	0	62,481	0	0	0	885	10/25/2046
02660V-AG-3	AMHA_05-1 SUPSEN WHOLE_CMO _05-1 4.38	12/26/2025	PAYDOWN		40,512	40,512	33,195	33,128	0	7,384	0	7,384	0	40,512	0	0	0	333	11/25/2035
02666B-AA-4	AMERICAN HOMES 4 RENT AH4R_15 LCF SENIOR	10/01/2025	PAYDOWN		9,891,554	9,891,554	9,891,241	9,875,225	0	16,264	0	16,264	0	9,891,554	0	0	0	307,249	10/17/2052
02666B-AB-2	AMERICAN HOMES 4 RENT LLC AH4R MEZZANIN	10/01/2025	PAYDOWN		5,000,000	5,000,000	4,999,664	4,990,810	0	8,641	0	8,641	0	5,000,000	0	0	0	178,958	10/17/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
028581-16-5	BANK OF AMERICA FUNDING CORPOR SUPSEN WH	12/22/2025	PAYDOWN		157,756	157,756	144,387	143,953	0	13,803	0	13,803	0	157,756	0	0	0	2,163	02/20/2047
03072S-K2-0	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0	08/25/2025	PAYDOWN		729,234	729,234	673,753	644,399	0	84,835	0	84,835	0	729,234	0	0	0	3,370	09/25/2035
03072S-Q4-0	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0	12/26/2025	DIRECT		194,845	0	0	0	0	0	0	0	0	0	0	194,845	194,845	0	11/25/2035
03072S-Q5-7	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0	12/26/2025	DIRECT		152,244	0	0	0	0	0	0	0	0	0	0	152,244	152,244	0	11/25/2035
03072S-Q6-5	AMERIQUEST MORTGAGE SECURITIES ABS_ABS	11/25/2025	PAYDOWN		0	(1,312)	(15)	0	0	1	0	1	0	1	0	(1)	(1)	9	11/25/2035
03464U-AA-4	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		128,319	128,319	126,795	129,761	0	(1,442)	0	(1,442)	0	128,319	0	0	0	2,425	12/25/2067
03465G-AA-4	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		2,928,891	2,928,891	2,770,105	2,844,275	0	84,615	0	84,615	0	2,928,891	0	0	0	38,679	10/25/2067
03465G-AB-2	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		282,136	282,136	264,341	272,715	0	9,421	0	9,421	0	282,136	0	0	0	3,726	10/25/2067
03465G-AC-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		129,666	129,666	117,681	116,902	0	12,764	0	12,764	0	129,666	0	0	0	1,712	10/25/2067
03465P-AA-4	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		6,025,502	6,025,502	5,445,704	5,546,109	0	479,393	0	479,393	0	6,025,502	0	0	0	70,765	09/25/2067
03465P-AB-2	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		528,657	528,657	466,511	475,751	0	52,905	0	52,905	0	528,657	0	0	0	6,209	09/25/2067
03465P-AC-0	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	12/01/2025	PAYDOWN		549,124	549,124	478,266	488,090	0	61,033	0	61,033	0	549,124	0	0	0	6,449	09/25/2067
03465R-AA-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		2,565,265	2,565,265	2,415,365	2,446,468	0	118,797	0	118,797	0	2,565,265	0	0	0	38,335	09/25/2067
03465R-AB-8	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	12/01/2025	PAYDOWN		239,194	239,194	223,823	226,706	0	12,488	0	12,488	0	239,194	0	0	0	3,574	09/25/2067
03465R-AC-6	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	12/01/2025	PAYDOWN		442,737	442,737	406,370	402,480	0	40,257	0	40,257	0	442,737	0	0	0	6,616	09/25/2067
03465Y-AA-5	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	12/01/2025	PAYDOWN		1,787,977	1,787,977	1,736,343	1,744,535	0	43,443	0	43,443	0	1,787,977	0	0	0	27,552	07/25/2068
03466D-AA-0	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		2,173,837	2,479,537	2,382,481	2,811,940	0	68,794	0	68,794	0	2,173,837	0	0	0	35,552	11/25/2067
03466D-AB-8	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	12/01/2025	PAYDOWN		132,806	151,482	147,032	173,391	0	2,601	0	2,601	0	132,806	0	0	0	2,172	11/25/2067
03466D-AC-6	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	12/01/2025	PAYDOWN		83,335	83,335	81,720	0	0	1,450	0	1,450	0	83,335	0	0	0	1,465	11/25/2067
03466H-AA-1	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		3,332,242	3,332,242	3,225,721	3,278,595	0	53,648	0	53,648	0	3,332,242	0	0	0	45,852	11/25/2068
03466H-AB-9	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	12/01/2025	PAYDOWN		600,977	600,977	578,877	582,952	0	18,025	0	18,025	0	600,977	0	0	0	8,270	11/26/2068
03466Q-AC-7	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	12/01/2025	PAYDOWN		510,898	510,898	510,893	0	0	236	0	236	0	510,898	0	0	0	9,908	02/25/2070
03466R-AC-5	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	12/01/2025	PAYDOWN		993,228	993,228	993,215	0	0	368	0	368	0	993,228	0	0	0	20,501	03/25/2070
034931-AA-3	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		1,662,637	1,662,637	1,618,027	1,635,129	0	27,508	0	27,508	0	1,662,637	0	0	0	26,710	09/25/2067
034934-AA-7	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		2,638,064	2,638,064	2,638,026	0	0	1,350	0	1,350	0	2,638,064	0	0	0	43,388	01/25/2070
034944-AA-6	ANGEL OAK MORTGAGE TRUST AOMT SENIOR WHO	12/01/2025	PAYDOWN		6,206,502	6,206,502	5,987,304	6,025,975	0	180,528	0	180,528	0	6,206,502	0	0	0	79,794	11/25/2067
05530M-AA-7	BCAP LLC TRUST BCAP_06-AA2 SUPSEN WHOLE_	12/26/2025	PAYDOWN		1,179,179	1,115,867	928,273	931,607	0	247,573	0	247,573	0	1,179,179	0	0	0	8,963	01/25/2037
05530N-AA-5	BCAP LLC TRUST BCAP_07-AA2 SUPSEN WHOLE_	12/26/2025	PAYDOWN		621,508	609,366	543,801	544,861	0	76,646	0	76,646	0	621,508	0	0	0	8,057	05/25/2047
05530V-AA-7	BCP_07 SENIOR WHOLE_CMO _07-AA3 4.266	12/26/2025	PAYDOWN		28,255	28,255	27,728	27,700	0	555	0	555	0	28,255	0	0	0	419	04/25/2037
05530V-AB-5	BCP_07 SENIOR WHOLE_CMO _07-AA3 4.126	12/26/2025	PAYDOWN		59,234	59,234	49,601	52,052	0	7,181	0	7,181	0	59,234	0	0	0	852	04/25/2037
05530V-AP-4	BCAP LLC TRUST BCAP_07-AA3 SENIOR WHOLE_	12/26/2025	PAYDOWN		149,748	149,748	102,592	97,635	0	52,113	0	52,113	0	149,748	0	0	0	2,167	05/25/2047
05530W-AP-2	BCAP LLC TRUST BCAP_07-AA4 SENIOR WHOLE_	08/25/2025	PAYDOWN		264,701	264,701	18,694	21,190	0	243,510	0	243,510	0	264,701	0	0	0	1,040	08/25/2047
058927-AN-4	BANK OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		39,288	58,086	46,096	46,109	0	(6,821)	0	(6,821)	0	39,288	0	0	0	807	02/20/2036
058928-AD-4	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		34,509	39,059	723	917	0	33,593	0	33,593	0	34,509	0	0	0	522	03/20/2036
058928-AN-2	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		15,038	15,766	14,193	14,522	0	517	0	517	0	15,038	0	0	0	206	03/20/2036
058931-AU-0	BANC OF AMERICA FUNDING CORPOR SENIOR WH	12/01/2025	PAYDOWN		390	1,326	881	794	0	(404)	0	(404)	0	390	0	0	0	22	03/25/2036
058931-AZ-9	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		5,423	18,435	43	0	0	5,423	0	5,423	0	5,423	0	0	0	311	03/25/2036
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO WHOLE_CMO	12/01/2025	PAYDOWN		21,725	21,725	5,368	5,032	0	16,693	0	16,693	0	21,725	0	0	0	80	10/25/2036
05946X-3A-9	BANK OF AMERICA FUNDING CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		5,174	7,571	5,618	5,504	0	(330)	0	(330)	0	5,174	0	0	0	130	01/25/2036
05946X-FZ-1	BANK OF AMERICA FUNDING CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		22,451	22,451	22,639	22,204	0	246	0	246	0	22,451	0	0	0	385	02/25/2034
05946X-JP-9	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		65,513	67,727	56,976	58,451	0	7,062	0	7,062	0	65,513	0	0	0	706	12/20/2034
05946X-MG-5	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		9,918	17,160	27,184	15,833	43,981	(49,897)	0	(5,916)	0	9,918	0	0	0	237	12/25/2034
05946X-P6-4	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		15,842	20,455	45,077	19,167	0	(3,325)	0	(3,325)	0	15,842	0	0	0	333	10/25/2035
05946X-SQ-7	BANK OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		57,993	57,993	50,971	50,011	0	7,982	0	7,982	0	57,993	0	0	0	1,024	04/25/2035
05946X-X5-7	BANK OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		2,633	7,565	1,565	1,815	0	818	0	818	0	2,633	0	0	0	122	01/25/2036
05946X-Y5-6	BANK OF AMERICA FUNDING CORPOR SENIOR WH	12/01/2025	PAYDOWN		220,188	229,006	206,509	210,509	0	9,680	0	9,680	0	220,188	0	0	0	6,004	01/25/2036
05946X-YX-5	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		32,560	44,638	0	0	0	32,560	0	32,560	0	32,560	0	0	0	626	09/20/2035
05948K-3G-2	BANC OF AMERICA ALTERNATIVE LO SUPSEN WH	12/01/2025	PAYDOWN		1,145	6,809	5,460	5,577	0	(4,433)	0	(4,433)	0	1,145	0	0	0	118	03/25/2036
05948X-TP-6	BANC OF AMERICA MORTGAGE SECUR SUB WHOLE	12/01/2025	PAYDOWN		0	30,928	10,825	88	14,965	(15,052)	0	(87)	0	0	0	0	0	0	09/25/2033
05949A-4R-8	BANC OF AMERICA MORTGAGE SECUR SENIOR WH	12/01/2025	PAYDOWN		19,804	20,613	13,878	14,880	0	4,924	0	4,924	0	19,804	0	0	0	381	05/25/2035
05949A-H9-4	BANK OF AMERICA MORTGAGE SECUR SUPSEN WH	12/01/2025	PAYDOWN		20,817	20,817	18,511	19,325	0	1,492	0	1,492	0	20,817	0	0	0	312	02/25/2035
05949C-ED-4	BANC OF AMERICA MORTGAGE SECUR SUPSEN WH	12/01/2025	PAYDOWN		17,064	17,790	0	0	0	17,064	0	17,064	0	17,064	0	0	0	282	08/25/2035
05949C-HQ-2	BANK OF AMERICA MORTGAGE SECUR SUPSEN WH	12/01/2025	PAYDOWN		24,356	24,660	0	0	0	24,356	0	24,356	0	24,356	0	0	0	362	10/25/2035
05949C-KU-9	BANC OF AMERICA MORTGAGE SECUR SUPSEN WH	12/01/2025	PAYDOWN		16,038	17,115	0	0	0	16,038	0	16,038	0	16,038	0	0	0	278	11/25/2035
05949C-RW-8	BANC OF AMERICA MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		11,457	12,881	7,571	7,468	0	3,988	0	3,988	0	11,457	0	0	0	172	02/25/2036
05949T-AY-5	BANK OF AMERICA FUNDING CORPOR SENIOR WH	12/01/2025	PAYDOWN		35,878	35,878	31,426	31,503	0	4,376	0	4,376	0	35,878	0	0	0	678	01/25/2036
05950G-AR-4	BANC OF AMERICA MORTGAGE SECUR SENIOR WH	12/01/2025	PAYDOWN		73,107	81,218	63,573	64,404	0	8,703	0	8,703	0	73,107	0	0	0	1,288	07/25/2046
05950N-AA-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/25/2025	PAYDOWN		106,578	130,570	81,191	80,183	0	26,395	0	26,395	0	106,578	0	0	0	1,103	09/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05950P-AU-7	BANK OF AMERICA FUNDING CORPOR SUPSEN WH	12/22/2025	PAYDOWN		251,623	251,624	76,102	79,261	0	172,362	0	172,362	0	251,623	0	0	0	3,020	10/20/2036
05951E-AC-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		55,607	52,416	131,145	37,714	0	17,893	0	17,893	0	55,607	0	0	0	569	01/20/2047
05951E-AD-9	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		95,251	89,784	0	0	0	95,251	0	95,251	0	95,251	0	0	0	977	01/20/2047
05951F-BE-3	BANC OF AMERICA FUNDING CORPOR SENIOR WH	12/01/2025	PAYDOWN		1,351	3,420	2,045	2,142	0	(791)	0	(791)	0	1,351	0	0	0	60	01/25/2037
05951G-AD-4	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/26/2025	PAYDOWN		113,155	112,999	14,695	3,577	0	109,578	0	109,578	0	113,155	0	0	0	1,751	03/25/2037
05951K-AM-5	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		4,190	7,205	6,244	6,409	0	(2,219)	0	(2,219)	0	4,190	0	0	0	127	09/25/2036
05951V-AF-6	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		2,519	2,632	305	226	0	2,293	0	2,293	0	2,519	0	0	0	58	10/20/2046
05951V-AK-5	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		25,995	28,030	17,072	18,096	0	7,900	0	7,900	0	25,995	0	0	0	285	10/20/2046
059522-AT-9	BANC OF AMERICA FUNDING CORPOR SENIOR WH	12/01/2025	PAYDOWN		500,689	559,758	492,773	476,429	0	24,260	0	24,260	0	500,689	0	0	0	6,696	05/20/2036
059522-AU-6	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		92,839	103,792	90,347	89,369	0	3,470	0	3,470	0	92,839	0	0	0	1,242	05/20/2036
059522-AW-2	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		11,357	12,697	10,884	10,756	0	601	0	601	0	11,357	0	0	0	152	05/20/2036
059522-BA-9	BANC OF AMERICA FUNDING CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		57,777	65,582	24,060	21,461	0	36,316	0	36,316	0	57,777	0	0	0	868	05/20/2036
059522-BC-5	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/01/2025	PAYDOWN		53,790	54,740	47,352	47,932	0	5,858	0	5,858	0	53,790	0	0	0	999	05/20/2036
059522-BG-6	BANC OF AMERICA FUNDING CORPOR SENIOR WH	12/01/2025	PAYDOWN		42,241	51,719	37,046	75,492	0	(33,251)	0	(33,251)	0	42,241	0	0	0	829	05/20/2036
05952E-AA-4	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/22/2025	PAYDOWN		1,031	1,897	1,677	1,763	0	(732)	0	(732)	0	1,031	0	0	0	18	04/20/2047
05952F-AM-5	BANC OF AMERICA MORTGAGE SECUR SENIOR WH	12/01/2025	PAYDOWN		33,956	63,677	47,298	47,507	0	(13,551)	0	(13,551)	0	33,956	0	0	0	1,141	05/25/2037
05952G-AA-9	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/22/2025	PAYDOWN		108,749	131,810	109,909	110,751	0	(2,002)	0	(2,002)	0	108,749	0	0	0	2,060	06/20/2047
05952G-AE-1	BANC OF AMERICA FUNDING CORPOR SUPSEN WH	12/22/2025	PAYDOWN		290,162	351,692	287,042	291,488	0	(1,326)	0	(1,326)	0	290,162	0	0	0	5,522	06/20/2047
06050A-AD-5	BANC OF AMERICA ALTERNATIVE LO SENIOR WH	12/25/2025	PAYDOWN		105,440	134,919	46,267	50,082	0	55,357	0	55,357	0	105,440	0	0	0	1,963	11/25/2036
07336L-CU-5	BAYVIEW MSR OPPORTUNITY MASTER SUB WHOLE	12/01/2025	PAYDOWN		13,257	13,257	14,117	13,938	0	(681)	0	(681)	0	13,257	0	0	0	126	06/25/2051
07384M-6F-4	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH	12/01/2025	PAYDOWN		6,613	6,613	5,261	4,968	0	1,644	0	1,644	0	6,613	0	0	0	109	02/25/2035
07384M-G7-1	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH	12/01/2025	PAYDOWN		30,758	30,758	30,249	29,967	0	791	0	791	0	30,758	0	0	0	480	04/25/2034
07384Y-ME-3	BEAR STEARNS ASSET BACKED SECU SUB WHOLE	12/01/2025	PAYDOWN		38,513	38,513	38,337	38,241	0	271	0	271	0	38,513	0	0	0	710	10/25/2033
07384Y-NJ-1	BEAR STEARNS ASSET BACKED SECU WHOLE_CMO	12/01/2025	PAYDOWN		18,462	18,462	14,589	14,373	0	4,090	0	4,090	0	18,462	0	0	0	344	11/25/2033
07384Y-PN-0	BEAR STEARNS ASSET BACKED SECU SUB WHOLE	12/01/2025	PAYDOWN		42,400	42,400	195,240	7,043	0	35,357	0	35,357	0	42,400	0	0	0	661	01/25/2034
07386B-AA-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/26/2025	PAYDOWN		341,809	312,694	159,827	161,415	0	180,394	0	180,394	0	341,809	0	0	0	3,246	11/25/2036
07386H-JT-9	BEAR STEARNS ALT-A TRUST BALTA SENIOR WH	12/01/2025	PAYDOWN		129,892	129,892	226,771	109,738	0	20,154	0	20,154	0	129,892	0	0	0	1,587	06/25/2034
07386H-K2-6	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/26/2025	PAYDOWN		52,398	71,416	66,812	122,746	0	(70,349)	0	(70,349)	0	52,398	0	0	0	537	05/25/2036
07386H-L6-6	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/01/2025	PAYDOWN		279,324	278,195	225,788	246,730	0	32,594	0	32,594	0	279,324	0	0	0	4,721	05/25/2036
07386H-R5-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	11/01/2025	PAYDOWN		53,061	80,170	34,277	51,178	0	1,884	0	1,884	0	53,061	0	0	0	1,080	05/25/2036
07386H-SV-4	BEAR STEARNS ALT-A TRUST BALTA SENIOR WH	12/01/2025	PAYDOWN		116,917	113,057	26,038	29,609	0	87,307	0	87,307	0	116,917	0	0	0	2,363	05/25/2035
07386H-SW-2	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/01/2025	PAYDOWN		3,860	3,860	3,439	3,445	0	415	0	415	0	3,860	0	0	0	64	05/25/2035
07386H-VS-7	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/01/2025	PAYDOWN		58,242	58,214	33,509	31,554	0	26,688	0	26,688	0	58,242	0	0	0	837	09/25/2035
07386H-WR-8	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/26/2025	PAYDOWN		56,075	56,075	50,495	50,153	0	5,922	0	5,922	0	56,075	0	0	0	745	10/25/2035
073871-AA-3	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/26/2025	PAYDOWN		53,229	60,183	41,490	43,820	0	9,410	0	9,410	0	53,229	0	0	0	719	08/25/2036
073871-AE-5	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/26/2025	PAYDOWN		308,088	295,320	179,136	184,411	0	123,677	0	123,677	0	308,088	0	0	0	1,625	08/25/2036
073873-AA-9	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/26/2025	PAYDOWN		142,417	140,600	92,662	93,701	0	48,716	0	48,716	0	142,417	0	0	0	1,266	08/25/2036
073875-AA-4	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/26/2025	PAYDOWN		95,525	94,848	56,485	58,540	0	36,985	0	36,985	0	95,525	0	0	0	1,091	12/25/2046
07387A-AD-7	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH	12/01/2025	PAYDOWN		23,465	23,465	19,681	21,341	0	2,125	0	2,125	0	23,465	0	0	0	330	03/25/2035
07387A-BL-8	BEAR STEARNS ADJUSTABLE RATE MO SENIOR WH	12/01/2025	PAYDOWN		150,105	130,586	61,121	61,850	0	88,255	0	88,255	0	150,105	0	0	0	2,526	08/25/2035
07387A-CX-1	BEAR STEARNS ADJUSTABLE RATE MO SUPSEN WH	12/01/2025	PAYDOWN		187,222	186,945	173,104	174,326	0	12,896	0	12,896	0	187,222	0	0	0	3,527	08/25/2035
07387A-DK-8	BEAR STEARNS ADJUSTABLE RATE M SENIOR WH	12/01/2025	PAYDOWN		21,354	18,172	0	0	0	21,354	0	21,354	0	21,354	0	0	0	427	08/25/2035
07387A-EG-6	BEAR STEARNS ARM BSARM_05-9 SUPSEN WHOLE	12/01/2025	PAYDOWN		22,532	22,532	21,869	21,653	0	879	0	879	0	22,532	0	0	0	386	10/25/2035
07387A-FX-8	BEAR STEARNS ARM TRUST BSARM_0 SUPSEN WH	12/01/2025	PAYDOWN		33,786	34,913	30,449	29,763	0	4,023	0	4,023	0	33,786	0	0	0	1,029	02/25/2036
07387R-AA-6	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	12/26/2025	PAYDOWN		236,161	228,226	121,004	118,230	0	117,931	0	117,931	0	236,162	0	0	0	2,204	11/25/2046
073880-AD-8	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH	12/01/2025	PAYDOWN		50,040	60,997	48,305	48,692	0	1,347	0	1,347	0	50,040	0	0	0	592	02/25/2047
073880-AG-1	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH	12/01/2025	PAYDOWN		104,782	98,897	0	0	0	104,782	0	104,782	0	104,782	0	0	0	1,581	02/25/2047
073882-AC-6	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH	12/01/2025	PAYDOWN		151,832	162,721	26,657	27,062	0	124,770	0	124,770	0	151,832	0	0	0	1,915	10/25/2036
073882-AK-8	BEAR STEARNS ADJUSTABLE RATE M WHOLE_CMO	12/01/2025	PAYDOWN		178,505	163,327	68,276	95,438	0	83,067	0	83,067	0	178,505	0	0	0	2,393	10/25/2046
07401C-AS-2	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH	12/01/2025	PAYDOWN		18,644	17,237	1,474	112	0	18,532	0	18,532	0	18,644	0	0	0	262	06/25/2047
07401E-AA-7	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH	12/01/2025	PAYDOWN		128,225	128,930	0	0	0	128,225	0	128,225	0	128,225	0	0	0	2,042	12/25/2046
07401E-AE-9	BEAR STEARNS ADJUSTABLE RATE M SUPSEN WH	12/01/2025	PAYDOWN		116,624	116,626	99,051	99,850	0	16,774	0	16,774	0	116,624	0	0	0	949	12/25/2046
07820Q-CD-5	BVM_05-2 SUPSEN WHOLE_CMO _05-2 4.348	12/19/2025	PAYDOWN		30,175	30,177	14,425	15,266	0	14,909	0	14,909	0	30,175	0	0	0	429	05/20/2045
10568E-AA-0	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		1,657,144	1,657,144	1,606,218	1,628,564	0	28,579	0	28,579	0	1,657,144	0	0	0	20,541	09/25/2062
10568E-AB-8	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	12/01/2025	PAYDOWN		253,260	253,260	241,830	245,500	0	7,760	0	7,760	0	253,260	0	0	0	3,067	09/25/2062
10568E-AC-6	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	12/01/2025	PAYDOWN		190,634	190,634	179,638	178,541	0	12,093	0	12,093	0	190,634	0	0	0	2,309	09/25/2062
10568G-AE-7	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	07/23/2025	JP MORGAN SECURITIES LLC		19,159,682	20,035,451	21,229,752	20,552,876	0	(1,649)	0	(1,649)	0	20,551,228	0	(1,391,545)	(1,391,545)	103,238	03/25/2058

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10568G-AE-7	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		2,080,340	2,080,340	2,204,348	2,132,570	0	(52,230)	0	(52,230)	0	2,080,340	0	0	0	17,192	03/25/2058
10569H-AA-2	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		7,773,563	7,773,563	7,773,532	7,757,866	0	15,697	0	15,697	0	7,773,563	0	0	0	166,884	09/25/2063
10569J-AB-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		76,301	76,301	76,000	76,086	0	215	0	215	0	76,301	0	0	0	1,198	07/25/2062
10569J-AC-4	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		58,126	58,126	57,422	57,932	0	195	0	195	0	58,126	0	0	0	913	07/25/2062
10569L-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		3,045,242	3,045,242	3,045,194	3,041,690	0	3,552	0	3,552	0	3,045,242	0	0	0	57,248	03/25/2064
10569L-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		386,523	386,523	386,520	385,980	0	544	0	544	0	386,523	0	0	0	7,505	03/25/2064
10569M-AE-3	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	12/01/2025	PAYDOWN		372,509	372,509	372,505	0	0	1,023	0	1,023	0	372,509	0	0	0	7,199	12/25/2064
10569N-AC-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		616,506	616,506	616,502	0	0	252	0	252	0	616,506	0	0	0	11,756	11/25/2064
10569X-AB-5	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	07/23/2025	JP MORGAN SECURITIES LLC		15,573,366	20,021,000	20,213,876	20,145,807	0	(542)	0	(542)	0	20,145,265	0	(4,571,899)	(4,571,899)	92,111	09/25/2061
10570F-AA-3	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	12/01/2025	PAYDOWN		3,263,048	3,263,048	3,262,988	3,259,380	0	3,668	0	3,668	0	3,263,048	0	0	0	66,548	12/01/2063
10570F-AB-1	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		393,485	393,485	393,484	392,898	0	587	0	587	0	393,485	0	0	0	8,232	12/26/2063
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	12/01/2025	PAYDOWN		178,461	178,461	178,460	0	0	53	0	53	0	178,461	0	0	0	3,086	03/25/2065
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUS WHOLE_CMO	12/01/2025	PAYDOWN		247,499	247,499	247,498	0	0	77	0	77	0	247,499	0	0	0	4,394	03/25/2065
105933-AA-3	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	12/01/2025	PAYDOWN		2,366,574	2,366,574	2,252,203	2,290,317	0	76,257	0	76,257	0	2,366,574	0	0	0	40,369	05/25/2062
125435-AA-5	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	12/25/2025	PAYDOWN		49,456	49,457	42,590	41,247	0	8,209	0	8,209	0	49,456	0	0	0	1,399	07/25/2036
125439-AA-7	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	12/01/2025	PAYDOWN		22,624	86,972	40,990	39,594	0	(16,972)	0	(16,972)	0	22,622	0	2	2	972	06/25/2037
12543X-AG-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	10/01/2025	PAYDOWN		0	421	0	0	0	0	0	0	0	0	0	0	0	7	01/25/2037
12544A-AB-1	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	12/01/2025	PAYDOWN		108,547	217,136	53,756	53,237	0	55,309	0	55,309	0	108,546	0	2	2	3,117	02/25/2037
12544B-AA-1	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	12/01/2025	PAYDOWN		12,438	12,264	8,005	8,330	0	4,496	0	4,496	0	12,438	0	0	0	(235)	09/25/2047
12544M-AA-7	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	12/01/2025	PAYDOWN		0	(26,946)	(11,134)	(10,821)	0	10,994	0	10,994	0	173	0	(173)	(173)	489	10/25/2037
12544R-AA-6	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	12/01/2025	PAYDOWN		2,191	860	82	130	0	2,061	0	2,061	0	2,192	0	0	0	95	05/25/2037
12544R-AN-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	12/01/2025	PAYDOWN		6,916	1,257	937	551	0	6,365	0	6,365	0	6,916	0	0	0	304	05/25/2037
12544R-CB-2	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	12/01/2025	PAYDOWN		3,788	688	517	305	0	3,482	0	3,482	0	3,788	0	0	0	166	05/25/2037
12544T-AC-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	11/01/2025	PAYDOWN		31,236	32,117	14,422	13,549	0	17,688	0	17,688	0	31,236	0	0	0	716	06/25/2037
12544T-AF-1	COUNTRYWIDE HOME LOANS CWHL_07 WHOLE_CMO	11/01/2025	PAYDOWN		14,832	15,251	5,441	5,078	0	9,754	0	9,754	0	14,832	0	0	0	340	06/25/2037
12544V-AA-7	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	12/01/2025	PAYDOWN		8,702	7,393	3,138	3,107	0	5,595	0	5,595	0	8,702	0	0	0	85	05/25/2037
12544V-AE-9	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	12/01/2025	PAYDOWN		23,213	19,721	8,372	8,289	0	14,924	0	14,924	0	23,213	0	0	0	227	05/25/2037
12544V-BF-5	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	12/01/2025	PAYDOWN		13,362	11,352	5,129	5,069	0	8,293	0	8,293	0	13,362	0	0	0	137	05/25/2037
12544W-AC-1	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	12/01/2025	PAYDOWN		65,677	65,677	36,918	38,084	0	27,593	0	27,593	0	65,677	0	0	0	1,082	06/25/2047
12545A-AE-4	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	10/01/2025	PAYDOWN		0	(168)	(53)	(54)	0	54	0	54	0	0	0	0	0	5	01/25/2038
12545A-AL-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	10/01/2025	PAYDOWN		0	(268)	(89)	(90)	0	90	0	90	0	0	0	0	0	9	01/25/2038
12545A-AP-9	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	10/01/2025	PAYDOWN		0	(243)	(93)	(93)	0	93	0	93	0	0	0	0	0	8	01/25/2038
12545C-AC-4	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	11/01/2025	PAYDOWN		304	361	129	127	0	176	0	176	0	304	0	0	0	2	07/25/2037
12545C-AX-8	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH	11/01/2025	PAYDOWN		930	1,105	447	435	0	494	0	494	0	930	0	0	0	7	07/25/2037
12545E-AG-1	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	10/01/2025	PAYDOWN		0	(2,712)	(785)	(759)	0	759	0	759	0	0	0	0	0	17	07/25/2037
12565V-DB-6	CIM TRUST CIM_21-J3 SUB WHOLE_CMO _21-J3	12/01/2025	PAYDOWN		68,943	68,943	67,904	68,034	0	909	0	909	0	68,943	0	0	0	527	06/25/2051
12566T-AD-9	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO	12/01/2025	PAYDOWN		96,528	135,893	113,261	115,851	0	(19,324)	0	(19,324)	0	96,528	0	0	0	1,921	12/25/2036
12567A-AG-2	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO	12/01/2025	PAYDOWN		48,109	67,134	51,080	52,716	0	(4,607)	0	(4,607)	0	48,109	0	0	0	939	03/25/2037
12570D-AA-4	CIM TRUST CIM_23-I1 SENIOR WHOLE_CMO _23	12/01/2025	PAYDOWN		824,648	824,648	824,633	825,445	0	(797)	0	(797)	0	824,648	0	0	0	14,743	04/25/2058
12571D-AB-1	CIM TRUST CIM_25-I1 WHOLE_CMO _25-I1 144	12/01/2025	PAYDOWN		1,383,194	1,383,194	1,383,168	0	0	(1,384)	0	(1,384)	0	1,383,194	0	0	0	26,341	10/25/2069
12594X-AJ-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	12/01/2025	PAYDOWN		183,460	183,460	166,610	0	0	16,723	0	16,723	0	183,460	0	0	0	2,126	06/25/2047
12594X-AW-4	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE	12/01/2025	PAYDOWN		314,372	314,372	289,289	0	0	24,486	0	24,486	0	314,372	0	0	0	3,746	06/25/2047
12594X-AX-2	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE	12/01/2025	PAYDOWN		355,768	355,768	321,748	0	0	32,741	0	32,741	0	355,768	0	0	0	4,239	06/25/2047
12594X-AY-0	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE	12/01/2025	PAYDOWN		203,256	203,256	183,403	0	0	19,091	0	19,091	0	203,256	0	0	0	2,422	06/25/2047
12628K-AE-2	CSAB MORTGAGE BACKED TRUST CSA SUPSEN WH	12/26/2025	PAYDOWN		57,458	57,458	5,580	5,379	0	52,079	0	52,079	0	57,458	0	0	0	33	11/25/2036
12628L-AE-0	CSAB MORTGAGE BACKED TRUST CSA SENIOR WH	12/26/2025	PAYDOWN		137,400	137,400	16,097	14,848	0	122,552	0	122,552	0	137,400	0	0	0	377	12/25/2036
126379-AG-1	CREDIT SUISSE MORTGAGE CAPITAL SUPSEN WH	12/01/2025	PAYDOWN		19,071	19,071	15,648	8,315	0	10,756	0	10,756	0	19,071	0	0	0	432	06/25/2037
126380-AU-8	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	12/25/2025	PAYDOWN		(205)	(2,146)	(238)	(221)	0	221	0	221	0	(205)	0	0	0	7	11/25/2036
12651Y-AQ-5	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO	12/01/2025	PAYDOWN		280,225	280,225	270,284	268,898	0	11,328	0	11,328	0	280,225	0	0	0	3,481	08/01/2057
12652C-AJ-8	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH	12/01/2025	PAYDOWN		136,906	136,906	137,024	0	0	(858)	0	(858)	0	136,906	0	0	0	1,203	10/25/2047
12652C-AU-3	CREDIT SUISSE MORTGAGE TRUST C SENIOR WH	12/01/2025	PAYDOWN		0	0	24,100	0	0	(17,240)	0	(17,240)	0	0	0	0	0	1,029	10/25/2047
12652C-BA-6	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE	12/01/2025	PAYDOWN		308,515	308,515	306,201	0	0	2,569	0	2,569	0	308,515	0	0	0	3,174	10/25/2047
12652C-BB-4	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE	12/01/2025	PAYDOWN		248,326	248,326	242,807	0	0	5,073	0	5,073	0	248,326	0	0	0	2,555	10/25/2047
12652C-BC-2	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE	12/01/2025	PAYDOWN		180,590	180,590	167,599	0	0	9,367	0	9,367	0	180,590	0	0	0	1,858	10/25/2047
12652C-BD-0	CREDIT SUISSE MORTGAGE TRUST C SUB WHOLE	12/01/2025	PAYDOWN		75,236	75,236	63,950	0	0	9,072	0	9,072	0	75,236	0	0	0	774	10/25/2047
12663D-AD-6	CREDIT SUISSE MORTGAGE TRUST SENIOR WHOL	12/01/2025	PAYDOWN		44,488	44,488	43,506	44,286	0	202	0	202	0	44,488	0	0	0	631	05/25/2067
12663D-AE-4	CREDIT SUISSE MORTGAGE TRUST SENIOR WHOL	12/01/2025	PAYDOWN		44,488	44,488	42,760	42,605	0	1,883	0	1,883	0	44,488	0	0	0	631	05/25/2067

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12663G-AB-3	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	09/01/2025	PAYDOWN		645,021	645,021	645,020	642,609	0	2,411	0	2,411	0	645,021	0	0	0	12,148	04/25/2067
12665E-AE-0	CSMC TRUST CSMC_22-NQM4 SENIOR WHOLE_CMO	08/01/2025	PAYDOWN		8,098,297	8,098,297	7,952,493	8,048,940	0	49,357	0	49,357	0	8,098,297	0	0	0	64,741	06/25/2067
126670-AH-1	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _	11/01/2025	PAYDOWN		0	(2,177)	(1)	0	0	0	0	0	0	0	0	0	0	11	02/25/2036
126670-NZ-7	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _	12/01/2025	PAYDOWN		539,898	539,898	487,944	490,452	0	49,446	0	49,446	0	539,898	0	0	0	7,486	05/25/2036
126670-QT-8	COUNTRYWIDE ASSET_BACKED CERTI SENIOR AB	12/01/2025	PAYDOWN		107,246	107,246	107,032	118,304	0	(11,058)	0	(11,058)	0	107,246	0	0	0	1,107	05/25/2036
126670-QU-5	COUNTRYWIDE ASSET_BACKED CERTI SENIOR AB	07/01/2025	PAYDOWN		2,161	2,161	962	1,052	0	1,108	0	1,108	0	2,161	0	0	0	7	05/25/2036
126673-TF-9	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _	12/01/2025	PAYDOWN		2,333	2,333	2,285	2,333	0	0	0	0	0	2,333	0	0	0	41	02/25/2035
126673-TG-7	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _	12/01/2025	PAYDOWN		1,750	1,750	1,596	1,728	0	22	0	22	0	1,750	0	0	0	25	02/25/2035
126673-W6-5	COUNTRYWIDE ASSET- BACKED CERT ABS_ABS _	08/25/2025	PAYDOWN		33,456	33,456	0	0	0	33,456	0	33,456	0	33,456	0	0	0	173	07/25/2035
126673-WG-3	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _	12/01/2025	DIRECT		29,902	0	0	0	0	0	0	0	0	0	0	29,902	29,902	0	07/25/2035
126673-WH-1	COUNTRYWIDE ASSET-BACKED SECUR SUB ABS_A	12/01/2025	DIRECT		39,365	0	0	0	0	0	0	0	0	0	0	39,365	39,365	0	07/25/2035
126673-XD-9	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A	12/26/2025	PAYDOWN		1,585,394	1,585,394	1,398,050	1,500,453	0	84,940	0	84,940	0	1,585,394	0	0	0	22,159	07/25/2035
126673-Z3-9	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _	12/01/2025	VARIOUS		348,184	0	0	0	0	0	0	0	0	0	0	348,184	348,184	0	07/25/2035
126673-Z4-7	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A	12/01/2025	DIRECT		158,957	0	0	0	0	0	0	0	0	0	0	158,957	158,957	0	10/25/2035
12667F-3X-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		59,342	59,342	51,607	52,469	0	6,872	0	6,872	0	59,342	0	0	0	942	02/25/2035
12667F-4G-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		1,178,324	1,170,286	1,015,343	1,015,168	0	163,156	0	163,156	0	1,178,324	0	0	0	16,295	03/01/2038
12667F-4S-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		46,629	42,062	32,195	31,555	0	15,074	0	15,074	0	46,629	0	0	0	944	03/01/2038
12667F-CY-9	COUNTRYWIDE ALTERNATIVE LOAN T SUB ABS_A	12/25/2025	PAYDOWN		358,527	358,527	305,130	279,300	0	79,227	0	79,227	0	358,527	0	0	0	5,699	04/25/2034
12667F-FK-6	COUNTRYWIDE ALTENATIVE LOAN TR WHOLE_CMO	12/01/2025	PAYDOWN		56,480	56,480	57,976	58,333	0	(1,853)	0	(1,853)	0	56,480	0	0	0	1,536	06/25/2034
12667F-FL-4	COUNTRYWIDE ALTENATIVE LOAN TR WHOLE_CMO	12/01/2025	PAYDOWN		22	22	22	22	0	0	0	0	0	22	0	0	0	1	06/25/2034
12667F-FV-2	COUNTRYWIDE ALTENATIVE LOAN TR WHOLE_CMO	12/01/2025	PAYDOWN		72	72	70	71	0	1	0	1	0	72	0	0	0	2	06/25/2034
12667F-HZ-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		15,231	15,422	14,240	15,422	18,720	(18,912)	0	(192)	0	15,231	0	0	0	373	07/25/2034
12667F-M7-7	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		186,747	66,986	45,129	43,907	0	142,859	0	142,859	0	186,766	0	(18)	(18)	3,599	02/25/2035
12667F-MW-2	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		61,637	61,637	62,626	61,624	0	13	0	13	0	61,637	0	0	0	794	08/25/2034
12667F-SC-0	COUNTRYWIDE ALTERNATIVE LOAN T SUB WHOLE	12/01/2025	PAYDOWN		47,707	142,702	85,428	91,061	0	(43,354)	0	(43,354)	0	47,707	0	0	0	2,836	10/25/2034
12667F-UZ-6	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		35,068	35,068	33,847	33,598	0	1,470	0	1,470	0	35,068	0	0	0	598	10/25/2034
12667F-X3-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/25/2025	PAYDOWN		16,506	15,670	0	0	0	16,506	0	16,506	0	16,506	0	0	0	217	03/25/2035
12667F-YS-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		11,551	10,850	7,696	7,605	0	3,947	0	3,947	0	11,551	0	0	0	213	01/25/2035
12667F-ZF-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		73,032	73,032	69,790	70,398	0	2,633	0	2,633	0	73,032	0	0	0	1,100	01/25/2035
12667G-2H-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		352,846	356,790	17,585	18,728	0	334,118	0	334,118	0	352,846	0	0	0	6,866	09/25/2035
12667G-5S-8	CWA_05-43 SUPSEN WHOLE_CMO _05-43 3.9	12/01/2025	PAYDOWN		31,906	32,822	31,076	35,708	0	(3,802)	0	(3,802)	0	31,906	0	0	0	855	10/25/2035
12667G-6L-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		254,787	218,325	167,433	171,892	0	82,895	0	82,895	0	254,787	0	0	0	2,751	10/20/2035
12667G-B7-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		415,749	409,386	0	0	0	415,749	0	415,749	0	415,749	0	0	0	7,987	08/25/2035
12667G-BC-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		195,973	195,973	147,282	143,483	0	52,490	0	52,490	0	195,973	0	0	0	2,948	05/25/2035
12667G-KC-6	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		22,438	21,859	16,192	15,932	0	6,506	0	6,506	0	22,438	0	0	0	298	06/25/2035
12667G-MY-6	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		34,368	34,164	27,852	27,737	0	6,631	0	6,631	0	34,368	0	0	0	546	07/25/2035
12667G-PV-9	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		13,198	13,215	10,339	10,301	0	2,897	0	2,897	0	13,198	0	0	0	216	07/25/2035
12667G-PW-7	CWALT INC COUNTRYWIDE ALTERNA WHOLE_CMO	12/01/2025	PAYDOWN		89,241	89,355	68,688	67,758	0	21,483	0	21,483	0	89,241	0	0	0	1,459	07/25/2035
12667G-QG-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/25/2025	PAYDOWN		209,003	206,830	118,968	115,412	0	93,590	0	93,590	0	209,003	0	0	0	3,052	07/25/2035
12667G-RC-9	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		92,358	87,958	47,787	47,651	0	44,707	0	44,707	0	92,358	0	0	0	931	07/25/2035
12667G-UD-3	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		59,644	59,460	25,241	24,871	0	34,773	0	34,773	0	59,644	0	0	0	925	07/25/2035
12667G-XW-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		59,768	59,510	52,499	53,114	0	6,653	0	6,653	0	59,768	0	0	0	987	08/25/2035
12668A-BP-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		10,679	10,679	6,325	5,998	0	4,681	0	4,681	0	10,679	0	0	0	165	10/25/2035
12668A-FM-2	CWALT INC COUNTRYWIDE ALTERNA SENIOR WH	09/01/2025	PAYDOWN		159	14,031	8,052	7,819	0	(7,661)	0	(7,661)	0	159	0	0	0	64	11/25/2035
12668A-GN-9	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/26/2025	PAYDOWN		271,574	271,574	0	0	0	271,574	0	271,574	0	271,574	0	0	0	3,520	11/25/2035
12668A-L3-7	CREDIT SUISSE MORTGAGE TRUST C SUPSEN WH	12/01/2025	PAYDOWN		2,325	2,325	1,342	1,307	0	1,019	0	1,019	0	2,325	0	0	0	36	01/25/2036
12668A-PX-7	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		46,889	46,761	20,584	21,082	0	25,807	0	25,807	0	46,889	0	0	0	895	11/25/2035
12668A-PY-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		115,900	115,900	37,581	37,979	0	77,921	0	77,921	0	115,900	0	0	0	2,213	11/25/2035
12668A-V3-6	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		28,275	28,230	11,942	11,641	0	16,633	0	16,633	0	28,275	0	0	0	501	01/25/2036
12668A-V4-4	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		84,364	84,231	40,069	38,459	0	45,904	0	45,904	0	84,364	0	0	0	1,493	01/25/2036
12668A-XL-4	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		5,499	5,500	4,012	3,881	0	1,619	0	1,619	0	5,499	0	0	0	80	12/25/2035
12668B-AV-5	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		128,092	122,953	0	0	0	128,092	0	128,092	0	128,092	0	0	0	1,862	02/25/2036
12668B-CL-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		124,009	95,848	49,227	47,551	0	76,458	0	76,458	0	124,009	0	0	0	1,480	02/25/2036
12668B-CN-1	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		51,883	40,083	21,697	21,670	0	30,214	0	30,214	0	51,883	0	0	0	619	02/25/2036
12668B-KA-0	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/25/2025	PAYDOWN		52,903	49,417	27,842	27,543	0	25,360	0	25,360	0	52,903	0	0	0	870	02/25/2036
12668B-VA-8	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	11/01/2025	PAYDOWN		0	88	0	0	0	0	0	0	0	0	0	0	0	1	05/25/2036
12668B-VL-4	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	11/01/2025	PAYDOWN		17	17	6	6	0	11	0	11	0	17	0	0	0	0	05/25/2036
12668B-XF-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/25/2025	PAYDOWN		28,381	28,073	6,688	6,015	0	22,366	0	22,366	0	28,381	0	0	0	474	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-2E-7	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	12/01/2025	PAYDOWN		54,874	55,808	23,798	22,238	0	32,636	0	32,636	0	54,874	0	0	0	1,335	05/25/2036
126694-AA-6	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	12/01/2025	PAYDOWN		5,181	5,083	3,053	3,073	0	2,108	0	2,108	0	5,181	0	0	0	85	08/25/2035
126694-BL-1	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	12/01/2025	PAYDOWN		269,940	260,559	153,131	155,387	0	114,553	0	114,553	0	269,940	0	0	0	4,758	10/20/2035
126694-C6-3	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	12/01/2025	PAYDOWN		79,684	79,684	55,514	58,422	0	21,262	0	21,262	0	79,684	0	0	0	794	04/20/2036
126694-CT-3	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	12/01/2025	PAYDOWN		16,619	16,897	9,087	8,755	0	7,863	0	7,863	0	16,619	0	0	0	168	10/25/2035
126694-FS-2	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	12/01/2025	PAYDOWN		18,915	18,554	11,265	11,146	0	7,769	0	7,769	0	18,915	0	0	0	171	10/25/2035
126694-H2-7	COUNTRYWIDE HOME LOANS CWHL_06 WHOLE_CMO	12/01/2025	PAYDOWN		1,302	1,205	2,216	534	0	768	0	768	0	1,302	0	0	0	22	04/25/2036
126694-JS-8	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	12/01/2025	PAYDOWN		40,223	34,004	19,634	18,893	0	21,330	0	21,330	0	40,223	0	0	0	784	11/25/2035
126694-K4-9	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH	11/01/2025	PAYDOWN		2	109	45	42	0	(41)	0	(41)	0	2	0	0	0	2	04/25/2036
126694-LE-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	12/01/2025	PAYDOWN		9,116	7,707	3,627	3,399	0	5,717	0	5,717	0	9,116	0	0	0	178	11/25/2035
126694-LS-5	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	12/01/2025	PAYDOWN		303,284	300,227	231,429	239,107	0	64,178	0	64,178	0	303,284	0	0	0	5,119	11/25/2035
126694-MS-4	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	12/01/2025	PAYDOWN		9,219	8,878	4,289	4,261	0	4,958	0	4,958	0	9,219	0	0	0	160	11/25/2035
126694-PP-7	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO	12/01/2025	PAYDOWN		12,378	12,378	7,751	7,414	0	4,964	0	4,964	0	12,378	0	0	0	206	12/25/2035
126694-PU-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	12/01/2025	PAYDOWN		14,101	14,101	5,379	5,359	0	8,741	0	8,741	0	14,101	0	0	0	224	12/25/2035
126694-TV-0	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	12/01/2025	PAYDOWN		60,509	60,679	0	0	0	60,509	0	60,509	0	60,509	0	0	0	728	01/25/2036
126694-WL-8	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH	12/01/2025	PAYDOWN		160,641	203,440	118,303	140,088	0	20,553	0	20,553	0	160,641	0	0	0	3,258	03/20/2036
126694-XX-1	COUNTRYWIDE HOME LOANS CWHL_06 WHOLE_CMO	10/01/2025	PAYDOWN		1,693	1,707	499	479	0	1,215	0	1,215	0	1,693	0	0	0	9	02/25/2036
12669A-TP-9	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		24,030	24,030	23,997	24,197	0	(168)	0	(168)	0	24,030	0	0	0	669	08/25/2028
12669E-2X-3	COUNTRYWIDE HOME LOANS CWHL_03 WHOLE_CMO	12/01/2025	PAYDOWN		15,298	15,298	12,221	12,124	0	3,174	0	3,174	0	15,298	0	0	0	299	01/19/2034
12669E-F5-0	COUNTRYWIDE HOME LOANS CWHL_03 SUPSEN WH	12/01/2025	PAYDOWN		207,076	207,076	188,745	199,015	0	8,060	0	8,060	0	207,076	0	0	0	3,241	12/19/2033
12669E-WF-9	COUNTRYWIDE HOME LOANS CWHL_03 WHOLE_CMO	12/01/2025	PAYDOWN		78,247	78,247	72,723	83,435	0	(5,187)	0	(5,187)	0	78,247	0	0	0	2,402	01/19/2034
12669F-BN-2	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO	12/01/2025	PAYDOWN		2,114	2,114	2,040	2,111	0	3	0	3	0	2,114	0	0	0	51	12/25/2033
12669F-BW-2	COUNTRYWIDE HOME LOANS CWHL_03 SUB WHOLE	12/01/2025	PAYDOWN		252,759	235,171	268,240	279,995	0	(27,236)	0	(27,236)	0	252,759	0	0	0	9,766	12/25/2033
12669F-J3-8	COUNTRYWIDE HOME LOANS CWHL_04 WHOLE_CMO	12/01/2025	PAYDOWN		146,596	146,596	142,521	143,269	0	3,327	0	3,327	0	146,596	0	0	0	3,235	08/25/2034
12669F-TC-7	COUNTRYWIDE HOME LOANS CWHL_04 WHOLE_CMO	12/01/2025	PAYDOWN		30,412	53,464	38,668	39,541	0	(9,129)	0	(9,129)	0	30,412	0	0	0	861	05/25/2034
12669G-4P-3	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	12/01/2025	PAYDOWN		20,601	20,550	14,785	14,410	0	6,191	0	6,191	0	20,601	0	0	0	492	09/25/2035
12669G-6K-2	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	12/01/2025	PAYDOWN		0	32,146	11,744	11,361	0	(11,361)	0	(11,361)	0	0	0	0	0	387	09/20/2035
12669G-F4-8	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	12/01/2025	PAYDOWN		90,948	90,948	0	0	0	90,948	0	90,948	0	90,948	0	0	0	1,581	06/20/2035
12669G-PL-9	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO	12/01/2025	PAYDOWN		34,686	31,802	21,373	21,934	0	12,753	0	12,753	0	34,686	0	0	0	370	03/25/2035
12669G-RA-1	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO	12/01/2025	PAYDOWN		51,934	69,263	57,260	60,974	0	(9,040)	0	(9,040)	0	51,934	0	0	0	1,116	03/25/2035
12669G-W5-6	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	12/01/2025	PAYDOWN		7,088	7,067	4,931	4,787	0	2,301	0	2,301	0	7,088	0	0	0	117	08/25/2035
12669G-XJ-5	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	12/01/2025	PAYDOWN		162,924	162,924	133,988	134,921	0	28,003	0	28,003	0	162,924	0	0	0	2,888	05/25/2035
12669G-XQ-9	COUNTRYWIDE HOME LOANS CWHL_05 SUPSEN WH	12/01/2025	PAYDOWN		126,650	126,650	120,562	118,936	0	7,714	0	7,714	0	126,650	0	0	0	2,007	05/25/2035
12669G-XV-8	COUNTRYWIDE HOME LOANS CWHL_05 WHOLE_CMO	12/01/2025	PAYDOWN		67,412	67,412	60,581	60,156	0	7,256	0	7,256	0	67,412	0	0	0	1,068	05/25/2035
12669G-Y7-0	COUNTRYWIDE HOME LOANS CWHL_05 SENIOR WH	12/01/2025	PAYDOWN		46,468	45,548	0	0	0	46,468	0	46,468	0	46,468	0	0	0	656	09/20/2035
12672R-AA-0	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	12/01/2025	PAYDOWN		2,413,325	2,413,325	2,413,281	2,410,077	0	3,248	0	3,248	0	2,413,325	0	0	0	34,980	12/25/2068
12672R-AB-8	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO	12/01/2025	PAYDOWN		965,330	965,330	965,325	963,823	0	1,507	0	1,507	0	965,330	0	0	0	15,000	12/25/2068
12672R-AC-6	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO	12/01/2025	PAYDOWN		361,999	361,999	363,189	362,612	0	(614)	0	(614)	0	361,999	0	0	0	5,759	12/25/2068
12673U-AA-2	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	12/01/2025	PAYDOWN		1,462,688	1,462,688	1,462,685	0	0	650	0	650	0	1,462,688	0	0	0	21,010	02/25/2070
12673U-AC-8	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO	12/01/2025	PAYDOWN		511,138	511,138	511,132	0	0	245	0	245	0	511,138	0	0	0	7,805	02/25/2070
12674L-AA-1	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	12/01/2025	PAYDOWN		1,870,666	1,870,666	1,870,663	0	0	6,588	0	6,588	0	1,870,666	0	0	0	32,499	03/25/2070
15132E-GV-4	CENDANT MORTGAGE CORPORATION C WHOLE_CMO	12/01/2025	PAYDOWN		0	10,509	8	340	0	(340)	0	(340)	0	0	0	0	0	0	11/25/2033
161546-DU-7	CHASE FUNDING TRUST SERIES CFA SENIOR AB	12/01/2025	PAYDOWN		68,090	68,091	68,091	67,888	0	203	0	203	0	68,090	0	0	0	1,642	08/25/2032
161546-EK-8	CHASE FUNDING MORTGAGE LOAN AS ABS_ABS _	12/01/2025	PAYDOWN		63,913	63,913	65,140	64,245	0	(332)	0	(332)	0	63,913	0	0	0	998	10/25/2032
161546-FA-9	CHASE FUNDING MORTGAGE LOAN AS ABS_ABS _	12/01/2025	PAYDOWN		62,805	62,805	63,683	62,940	0	(135)	0	(135)	0	62,805	0	0	0	753	01/25/2033
161546-GV-2	CHASE FUNDING MORTGAGE LOAN AS ABS_ABS _	12/01/2025	PAYDOWN		255,592	255,592	258,934	257,851	0	(2,259)	0	(2,259)	0	255,592	0	0	0	4,104	06/25/2033
161546-HD-1	CHASE FUNDING MORTGAGE LOAN AS MEZZANIN	07/01/2025	PAYDOWN		6,581	6,581	6,567	7,285	0	(703)	0	(703)	0	6,581	0	0	0	27	11/25/2034
161546-HM-1	CHASE FUNDING MORTGAGE LOAN AS ABS_ABS _	12/01/2025	PAYDOWN		239,987	239,987	240,587	229,604	0	10,384	0	10,384	0	239,987	0	0	0	3,545	11/25/2034
16158R-AY-2	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO	12/01/2025	PAYDOWN		126,991	126,991	135,275	126,991	0	0	0	0	0	126,991	0	0	0	1,634	04/25/2049
16158R-AZ-9	CHASE MORTGAGE FINANCE CORPORA SUB WHOLE	12/01/2025	PAYDOWN		108,069	108,069	116,849	108,069	0	0	0	0	0	108,069	0	0	0	1,390	04/26/2049
16159G-AY-5	CHASE MORTGAGE FINANCE CORPORA WHOLE_CMO	12/01/2025	PAYDOWN		184,169	184,169	196,072	190,094	0	(5,925)	0	(5,925)	0	184,169	0	0	0	2,189	07/25/2049
16159G-AZ-2	CHASE MORTGAGE FINANCE CORPORA WHOLE_CMO	12/01/2025	PAYDOWN		117,567	117,567	123,728	118,956	0	(1,389)	0	(1,389)	0	117,567	0	0	0	1,392	07/25/2049
16159H-AB-3	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO	12/01/2025	PAYDOWN		1,727,242	1,727,242	1,697,285	1,697,065	0	30,177	0	30,177	0	1,727,242	0	0	0	33,934	02/25/2055
16159H-AD-9	CHASE MORTGAGE FINANCE CORPORA SENIOR WH	12/01/2025	PAYDOWN		921,196	921,196	915,275	915,619	0	5,577	0	5,577	0	921,196	0	0	0	19,744	02/25/2055
16159N-AA-2	CHASE HOME LENDING MORTGAGE TR SUPSEN WH	12/01/2025	PAYDOWN		4,596,710	4,596,710	4,524,168	4,524,219	0	72,491	0	72,491	0	4,596,710	0	0	0	86,823	03/25/2055
16159P-AD-1	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH	12/01/2025	PAYDOWN		4,546,691	4,546,691	4,472,525	4,477,211	0	69,480	0	69,480	0	4,546,691	0	0	0	97,790	06/25/2054
16159Q-AA-5	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO	12/01/2025	PAYDOWN		2,482,506	2,482,506	2,461,367	2,462,407	0	20,099	0	20,099	0	2,482,506	0	0	0	47,664	04/25/2055
16159Q-AB-3	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO	12/01/2025	PAYDOWN		5,792,515	5,792,515	5,693,861	5,683,191	0	109,324	0	109,324	0	5,792,515	0	0	0	101,949	04/25/2055

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16160D-AB-9	CHASE HOME LENDING MORTGAGE TR SENIOR WH	12/01/2025	PAYDOWN		2,025,009	2,025,009	2,018,048	2,018,075	0	6,935	0	6,935	0	2,025,009	0	0	0	39,314	01/25/2055
16162B-AB-6	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH	12/01/2025	PAYDOWN		28	(6,774)	(4,294)	(1,651)	0	1,679	0	1,679	0	28	0	0	0	180	06/25/2037
16162T-T6-3	CHASE MORTGAGE FINANCE CORPORA SENIOR WH	12/01/2025	PAYDOWN		743	743	725	707	0	35	0	35	0	743	0	0	0	14	03/25/2032
16162W-MC-0	CHASE MORTGAGE FINANCE CORPORA SENIOR WH	12/01/2025	PAYDOWN		29,316	29,316	29,087	29,055	0	261	0	261	0	29,316	0	0	0	492	10/25/2035
16162W-PG-8	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH	12/01/2025	PAYDOWN		174,378	174,378	147,418	135,400	0	38,978	0	38,978	0	174,378	0	0	0	2,472	12/25/2035
16162W-PZ-6	CHEVY CHASE MORTGAGE FUNDING C SUPSEN WH	12/01/2025	PAYDOWN		310,299	305,484	0	0	0	310,299	0	310,299	0	310,299	0	0	0	4,251	01/25/2036
16162X-AE-7	CHASE MORTGAGE FINANCE CORPORA SENIOR WH	12/01/2025	PAYDOWN		25	(225)	(80)	(79)	0	104	0	104	0	25	0	0	0	5	11/25/2036
16162X-AF-4	CHASE MORTGAGE FINANCE CORPORA SENIOR WH	12/01/2025	PAYDOWN		36	(316)	(113)	(111)	0	147	0	147	0	36	0	0	0	7	11/25/2036
16163C-AC-6	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH	12/01/2025	PAYDOWN		108,161	106,029	57,590	55,048	0	53,113	0	53,113	0	108,161	0	0	0	1,567	09/25/2036
16163H-AE-1	CHASE MORTGAGE FINANCE CORPORA SENIOR WH	12/01/2025	PAYDOWN		13,659	9,178	3,458	3,233	0	10,426	0	10,426	0	13,659	0	0	0	289	05/25/2037
16163H-AT-8	CHASE MORTGAGE FINANCE CORPORA SENIOR WH	12/01/2025	PAYDOWN		78,224	52,561	20,092	18,705	0	59,519	0	59,519	0	78,224	0	0	0	1,657	05/25/2037
16163H-AU-5	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH	12/01/2025	PAYDOWN		90,304	60,689	41,313	21,229	0	69,078	0	69,078	0	90,307	0	(3)	(3)	1,912	05/25/2037
16163L-AA-0	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH	12/01/2025	PAYDOWN		18,157	18,157	18,026	17,925	0	231	0	231	0	18,157	0	0	0	315	06/25/2035
16163L-AR-3	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH	12/01/2025	PAYDOWN		53,343	53,343	36,982	37,647	0	15,696	0	15,696	0	53,343	0	0	0	745	07/25/2037
16165T-BB-8	CHASEFLEX TRUST CFLX_05-2 WHOLE_CMO _05-	10/01/2025	PAYDOWN		33,899	33,357	11,414	10,237	0	23,662	0	23,662	0	33,899	0	0	0	177	06/25/2035
161917-AB-5	CHASE HOME LENDING MORTGAGE TR SUPSEN WH	12/01/2025	PAYDOWN		2,259,703	2,259,703	1,974,215	1,979,019	0	280,685	0	280,685	0	2,259,703	0	0	0	19,172	09/25/2064
161929-AB-0	CHASE HOME LENDING MORTGAGE TR SUPSEN WH	12/01/2025	PAYDOWN		1,530,539	1,530,539	1,529,224	1,529,478	0	1,061	0	1,061	0	1,530,539	0	0	0	29,913	02/25/2055
161930-AB-8	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO	12/01/2025	PAYDOWN		1,632,583	1,632,583	1,409,149	1,410,055	0	222,528	0	222,528	0	1,632,583	0	0	0	14,410	08/25/2064
17025R-AG-0	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	12/01/2025	PAYDOWN		217,334	217,460	180,667	183,381	0	33,952	0	33,952	0	217,334	0	0	0	1,650	11/25/2037
17025R-AJ-4	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	12/01/2025	PAYDOWN		329,736	329,789	215,460	201,265	0	128,471	0	128,471	0	329,736	0	0	0	3,635	11/25/2037
17025T-AR-2	COUNTRYWIDE HOME LOANS CWHL_07 WHOLE_CMO	12/01/2025	PAYDOWN		4,071	533	282	261	0	3,810	0	3,810	0	4,071	0	0	0	151	09/25/2037
17025T-BE-0	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH	12/01/2025	PAYDOWN		35,651	4,671	2,641	2,524	0	33,128	0	33,128	0	35,651	0	0	0	1,322	09/25/2037
17179V-AA-8	CIM TRUST CIM_24-R1 WHOLE_CMO _24-R1 144	12/01/2025	PAYDOWN		832,368	832,368	806,556	807,962	0	24,405	0	24,405	0	832,368	0	0	0	10,934	06/25/2064
17290F-EC-9	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO	12/01/2025	PAYDOWN		47,804	47,804	46,513	46,733	0	1,071	0	1,071	0	47,804	0	0	0	460	11/25/2051
17292B-AB-2	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	12/01/2025	PAYDOWN		1,421,603	1,421,603	1,409,164	0	0	16,569	0	16,569	0	1,421,603	0	0	0	26,212	02/25/2055
172973-WZ-8	CITICORP MORTGAGE SECURITIES I WHOLE_CMO	12/01/2025	PAYDOWN		7,364	7,364	7,032	7,190	0	174	0	174	0	7,364	0	0	0	113	05/25/2034
17306S-AA-1	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	12/01/2025	PAYDOWN		19,142	18,900	13,490	13,728	0	5,414	0	5,414	0	19,142	0	0	0	337	06/25/2036
17307G-2Z-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	12/01/2025	PAYDOWN		26,497	26,497	26,022	25,988	0	509	0	509	0	26,497	0	0	0	333	10/25/2035
17307G-T8-1	CML_05-10 SUPSEN WHOLE_CMO _05-10 4.6	12/01/2025	PAYDOWN		21,088	19,371	0	0	0	21,088	0	21,088	0	21,088	0	0	0	337	12/25/2035
17307G-ZJ-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	12/01/2025	PAYDOWN		26,278	26,386	24,004	24,308	0	1,970	0	1,970	0	26,278	0	0	0	388	10/25/2035
17308F-AA-7	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO	12/25/2025	PAYDOWN		348,864	359,800	299,077	300,808	0	48,056	0	48,056	0	348,864	0	0	0	4,667	07/25/2035
17309F-AH-1	CITIGROUP MORTAGE LOAN TRUST I SUPSEN WH	12/01/2025	PAYDOWN		23,121	23,122	13,186	17,999	0	5,122	0	5,122	0	23,121	0	0	0	338	07/25/2036
173104-AJ-9	CITICORP MORTGAGE SECURITIES I SUB WHOLE	12/01/2025	PAYDOWN		5,981	36,139	0	0	0	5,981	0	5,981	0	5,981	0	0	0	651	08/25/2037
17310B-AU-8	CITICORP MORTGAGE SECURITIES I SENIOR WH	12/01/2025	PAYDOWN		6,055	10,729	5,577	5,593	0	462	0	462	0	6,055	0	0	0	183	06/25/2036
17310F-AL-9	CITICORP MORTGAGE SECURITIES I WHOLE_CMO	12/25/2025	PAYDOWN		868	483	357	353	0	514	0	514	0	868	0	0	0	24	10/25/2036
17310U-AC-6	CITIGROUP MORTGAGE LOAN TRUST SENIOR WHO	12/26/2025	PAYDOWN		99,768	99,768	0	0	0	99,768	0	99,768	0	99,768	0	0	0	644	01/25/2037
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	12/01/2025	PAYDOWN		86,998	90,306	50,098	50,385	0	36,613	0	36,613	0	86,998	0	0	0	1,584	04/25/2037
17312Y-AB-8	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	12/01/2025	PAYDOWN		718,549	506,205	365,477	368,418	0	350,131	0	350,131	0	718,549	0	0	0	9,023	06/25/2037
17313F-AA-0	CITIGROUP MORTGAGE LOAN TRUST SUPSEN WHO	12/01/2025	PAYDOWN		1,361	1,361	1,140	1,151	0	211	0	211	0	1,361	0	0	0	15	08/25/2047
17313M-AA-5	CITIMORTGAGE ALTERNATIVE LOAN SUPSEN WHO	12/01/2025	PAYDOWN		16,339	22,579	14,145	12,773	0	3,566	0	3,566	0	16,339	0	0	0	395	10/25/2037
17329M-DH-9	CITIGROUP MORTGAGE LOAN TRUST SUB WHOLE_	12/01/2025	PAYDOWN		113,491	113,491	115,103	114,699	0	(1,208)	0	(1,208)	0	113,491	0	0	0	919	07/25/2051
17330B-DC-1	CITIGROUP MORTGAGE LOAN TRUST SUB WHOLE_	12/01/2025	PAYDOWN		58,530	58,530	59,875	59,572	0	(1,042)	0	(1,042)	0	58,530	0	0	0	490	09/25/2051
17331W-BD-4	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	12/01/2025	PAYDOWN		172,408	172,408	169,797	169,389	0	3,019	0	3,019	0	172,408	0	0	0	2,789	06/25/2054
17332G-AB-3	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	12/01/2025	PAYDOWN		2,737,548	2,737,548	2,750,380	0	0	(50,905)	0	(50,905)	0	2,737,548	0	0	0	55,697	01/25/2055
19685E-AA-9	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	12/01/2025	PAYDOWN		192,782	192,782	175,281	192,782	0	0	0	0	0	192,782	0	0	0	1,776	02/25/2067
19685G-AD-8	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO	12/11/2025	PAYDOWN		1,229,000	1,229,000	1,134,117	1,130,173	0	98,827	0	98,827	0	1,229,000	0	0	0	30,601	03/25/2067
19688M-AA-8	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	10/01/2025	PAYDOWN		3,992,754	3,992,754	3,992,694	3,982,235	0	10,518	0	10,518	0	3,992,754	0	0	0	101,888	08/25/2067
19688P-AA-1	COLT MORTGAGE LOAN TRUST COLT SENIOR WHO	12/01/2025	PAYDOWN		15,753,180	15,753,180	15,718,015	15,855,090	0	(101,911)	0	(101,911)	0	15,753,180	0	0	0	545,352	12/25/2067
196920-AC-6	COLT MORTGAGE LOAN TRUST COLT WHOLE_CMO	12/01/2025	PAYDOWN		1,017,300	1,017,300	1,017,290	0	0	610	0	610	0	1,017,300	0	0	0	16,481	01/27/2070
22540A-3Z-9	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO	12/01/2025	PAYDOWN		3,842	3,842	3,793	3,817	0	25	0	25	0	3,842	0	0	0	76	08/21/2031
22540A-4A-3	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO	12/01/2025	PAYDOWN		1,646	1,646	1,589	1,624	0	22	0	22	0	1,646	0	0	0	33	08/21/2031
22540A-Q2-7	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO	10/01/2025	PAYDOWN		725	725	710	704	0	20	0	20	0	725	0	0	0	15	06/25/2031
22540A-Q3-5	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO	10/01/2025	PAYDOWN		286	286	275	275	0	11	0	11	0	286	0	0	0	6	06/25/2031
22541Q-AP-7	CS FIRST BOSTON MORTGAGE SECUR SUPSEN WH	12/01/2025	PAYDOWN		9,632	9,632	9,980	9,200	0	432	0	432	0	9,632	0	0	0	154	06/25/2033
22541Q-PY-2	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		102,760	102,760	101,540	102,026	0	734	0	734	0	102,760	0	0	0	599	08/25/2033
22541Q-QJ-4	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		675	6,132	0	0	0	675	0	675	0	675	0	0	0	122	09/25/2033
225458-BM-9	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		198,725	198,725	112,831	110,243	0	88,481	0	88,481	0	198,725	0	0	0	1,178	02/25/2035
225458-F8-6	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		18,900	18,701	8,527	8,928	0	9,972	0	9,972	0	18,900	0	0	0	322	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
225458-FG-8	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		1,772	1,772	1,960	2,067	0	(295)	0	(295)	0	1,772	0	0	0	27	02/25/2035
225458-FM-5	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		21,572	21,572	19,049	18,244	0	3,328	0	3,328	0	21,572	0	0	0	393	03/25/2035
225458-LR-7	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		91,236	752,048	557,554	577,352	0	(486,116)	0	(486,116)	0	91,236	0	0	0	15,865	07/25/2035
225458-RC-4	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		7,109	55,779	0	0	0	7,109	0	7,109	0	7,109	0	0	0	497	06/25/2035
225470-A7-8	ADJUSTABLE RATE MORTGAGE TRUST SENIOR WH	12/01/2025	PAYDOWN		10,749	10,752	4,512	4,779	0	5,971	0	5,971	0	10,749	0	0	0	155	03/25/2036
225470-E8-2	ADJUSTABLE RATE MORTGAGE TRUST SUPSEN WH	12/01/2025	PAYDOWN		24,703	24,703	12,103	10,676	0	14,027	0	14,027	0	24,703	0	0	0	338	03/25/2036
225470-UH-4	CREDIT SUISSE MORTGAGE CAPITAL SENIOR WH	12/25/2025	PAYDOWN		166,976	167,026	95,208	97,561	0	69,414	0	69,414	0	166,976	0	0	0	1,837	02/25/2036
2254W0-JD-8	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		0	28,873	9,446	7,335	3,666	(11,001)	0	(7,335)	0	0	0	0	0	0	10/25/2034
2254W0-JW-6	CS FIRST BOSTON MORTGAGE SECUR WHOLE_CMO	12/01/2025	PAYDOWN		560,715	560,715	562,045	561,435	0	(719)	0	(719)	0	560,715	0	0	0	5,185	11/25/2034
22757A-AA-4	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO	12/01/2025	PAYDOWN		5,242,244	5,242,244	5,240,717	5,237,631	0	4,613	0	4,613	0	5,242,244	0	0	0	94,318	12/25/2068
22757A-AB-2	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO	12/01/2025	PAYDOWN		708,751	708,751	708,749	708,056	0	696	0	696	0	708,751	0	0	0	13,070	12/26/2068
22757A-AC-0	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO	12/01/2025	PAYDOWN		291,236	291,236	292,969	293,853	0	(2,617)	0	(2,617)	0	291,236	0	0	0	5,589	12/26/2068
22757B-AA-2	CROSS MORTGAGE TRUST CROSS_24 SENIOR WHO	12/01/2025	PAYDOWN		5,030,224	5,030,224	5,030,181	5,023,321	0	6,902	0	6,902	0	5,030,224	0	0	0	91,064	04/25/2069
22757B-AB-0	CROSS MORTGAGE TRUST CROSS_24 WHOLE_CMO	12/01/2025	PAYDOWN		1,218,097	1,218,097	1,218,084	1,216,343	0	1,754	0	1,754	0	1,218,097	0	0	0	23,224	04/25/2069
22757N-AD-0	CROSS MORTGAGE TRUST CROSS_23 WHOLE_CMO	12/01/2025	PAYDOWN		1,126,360	1,126,360	1,126,356	1,124,055	0	2,306	0	2,306	0	1,126,360	0	0	0	24,415	11/25/2068
22757N-AE-8	CROSS MORTGAGE TRUST CROSS_23 WHOLE_CMO	12/01/2025	PAYDOWN		662,565	662,565	659,335	656,945	0	5,620	0	5,620	0	662,565	0	0	0	14,650	11/25/2068
22758C-AB-7	CROSS MORTGAGE TRUST CROSSM_23 SENIOR WH	11/01/2025	PAYDOWN		254,272	254,272	254,268	255,444	0	(1,172)	0	(1,172)	0	254,272	0	0	0	3,123	03/25/2068
22758C-AC-5	CROSS MORTGAGE TRUST CROSS_23 SENIOR WHO	11/01/2025	PAYDOWN		127,779	127,779	127,858	128,009	0	(229)	0	(229)	0	127,779	0	0	0	1,593	03/25/2068
23242G-AD-6	CWALT_06-016 SUPSEN WHOLE_CMO _06-016	12/26/2025	PAYDOWN		776,312	776,312	633,567	674,540	0	101,772	0	101,772	0	776,312	0	0	0	8,227	10/25/2046
23242W-AV-1	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		32,667	32,103	13,852	13,428	0	19,239	0	19,239	0	32,667	0	0	0	531	07/25/2036
232434-AE-0	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/26/2025	PAYDOWN		539,282	730,288	590,128	600,914	0	(61,631)	0	(61,631)	0	539,282	0	0	0	7,978	11/25/2036
23243W-AD-0	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB	12/26/2025	PAYDOWN		338,578	338,578	308,903	311,492	0	27,086	0	27,086	0	338,578	0	0	0	3,256	03/25/2037
23244F-AV-6	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		7	(1,013)	(443)	(448)	0	472	0	472	0	24	0	(17)	(17)	24	11/25/2036
23245F-AC-7	COUNTRYWIDE ALTERNATIVE LOAN T SUPSEN WH	12/26/2025	PAYDOWN		24,413	23,858	34,071	43,948	0	(19,534)	0	(19,534)	0	24,413	0	0	0	256	11/25/2036
23246K-AC-5	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	12/01/2025	PAYDOWN		7,848	29,932	8,494	7,582	0	266	0	266	0	7,848	0	0	0	733	03/25/2037
23332U-FD-1	DSLA MORTGAGE LOAN TRUST DSLA SUPSEN WHO	12/19/2025	PAYDOWN		100,534	100,535	63,925	68,924	0	31,609	0	31,609	0	100,534	0	0	0	1,470	09/19/2045
24381Y-AA-2	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH	12/01/2025	PAYDOWN		299,856	299,856	289,235	294,959	0	4,897	0	4,897	0	299,856	0	0	0	3,050	07/25/2067
24381Y-AB-0	DEEPHAVEN RESIDENTIAL MORTGAGE SENIOR WH	12/01/2025	PAYDOWN		99,380	99,380	92,485	96,723	0	2,657	0	2,657	0	99,380	0	0	0	1,011	07/25/2067
25150N-AB-0	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	12/26/2025	PAYDOWN		112,879	112,879	14,435	14,808	0	98,071	0	98,071	0	112,879	0	0	0	209	10/25/2036
25150P-AA-7	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	12/26/2025	PAYDOWN		168,479	168,479	28,990	29,806	0	138,673	0	138,673	0	168,479	0	0	0	959	12/25/2036
25150Q-AA-5	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	12/26/2025	PAYDOWN		67,249	67,249	43,451	44,455	0	22,794	0	22,794	0	67,249	0	0	0	677	02/25/2047
25150R-AF-2	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	12/26/2025	PAYDOWN		959,921	958,984	686,884	698,559	0	261,362	0	261,362	0	959,921	0	0	0	9,464	02/25/2037
25150W-AA-2	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	12/26/2025	PAYDOWN		114,459	114,459	85,505	82,586	0	31,873	0	31,873	0	114,459	0	0	0	1,798	07/25/2047
251510-CV-3	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO	12/25/2025	PAYDOWN		106,067	106,067	98,255	100,074	0	5,993	0	5,993	0	106,067	0	0	0	1,476	02/25/2035
251510-FV-0	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO	12/01/2025	PAYDOWN		60,071	62,409	51,947	51,061	0	9,010	0	9,010	0	60,071	0	0	0	825	09/25/2035
251510-ME-0	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO	12/25/2025	PAYDOWN		60,917	55,932	43,838	43,433	0	17,484	0	17,484	0	60,917	0	0	0	739	02/25/2036
251510-MH-3	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO	12/01/2025	PAYDOWN		233,951	214,806	171,447	168,196	0	65,755	0	65,755	0	233,951	0	0	0	2,839	02/25/2036
251510-MJ-9	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO	12/01/2025	PAYDOWN		222,630	204,411	163,198	160,430	0	62,200	0	62,200	0	222,630	0	0	0	2,702	02/25/2036
251510-ML-4	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO	12/01/2025	PAYDOWN		199,160	199,160	193,909	192,729	0	6,431	0	6,431	0	199,160	0	0	0	2,465	02/25/2036
251511-AD-3	DEUTSCHE ALT-A SECURITIES INC SENIOR WHO	12/01/2025	PAYDOWN		54,223	54,018	30,434	32,342	0	21,881	0	21,881	0	54,223	0	0	0	750	06/25/2036
251511-AE-1	DEUTSCHE ALT-A SECURITIES INC WHOLE_CMO	12/01/2025	PAYDOWN		118,577	118,144	46,325	49,823	0	68,754	0	68,754	0	118,577	0	0	0	1,639	06/25/2036
25151A-AA-9	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	12/26/2025	PAYDOWN		66,466	66,464	35,918	38,666	0	27,800	0	27,800	0	66,466	0	0	0	589	08/25/2036
25151R-AA-2	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	12/25/2025	PAYDOWN		119,709	112,972	94,640	94,657	0	25,052	0	25,052	0	119,709	0	0	0	1,456	01/25/2047
25151Y-AG-4	DEUTSCHE ALT-A SECURITIES INC SUPSEN WHO	12/26/2025	PAYDOWN		445,321	386,592	273,860	277,183	0	168,138	0	168,138	0	445,321	0	0	0	4,542	08/25/2037
25157G-BB-7	DEUTSCHE MORTGAGE SECURITIES I WHOLE_CMO	12/15/2025	PAYDOWN		553,057	553,057	489,606	492,845	0	60,212	0	60,212	0	553,057	0	0	0	7,278	04/15/2036
268432-AC-5	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	12/01/2025	PAYDOWN		395,863	395,863	384,398	383,290	0	12,574	0	12,574	0	395,863	0	0	0	5,941	09/25/2067
26844Q-AA-5	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	12/01/2025	PAYDOWN		820,689	820,689	820,682	819,055	0	1,633	0	1,633	0	820,689	0	0	0	13,702	02/25/2068
26844Q-AB-3	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	12/01/2025	PAYDOWN		672,178	672,178	672,172	670,488	0	1,690	0	1,690	0	672,178	0	0	0	12,217	02/25/2068
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	12/01/2025	PAYDOWN		716,113	716,113	716,109	0	0	(761)	0	(761)	0	716,113	0	0	0	11,621	03/25/2070
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO	12/01/2025	PAYDOWN		793,184	793,184	793,168	0	0	(826)	0	(826)	0	793,184	0	0	0	13,202	03/25/2070
30253M-AR-3	FIRST NATIONWIDE TRUST FNT_01 WHOLE_CMO	12/01/2025	PAYDOWN		6,209	6,209	6,130	6,172	0	37	0	37	0	6,209	0	0	0	123	07/21/2031
30253M-AS-1	FIRST NATIONWIDE TRUST FNT_01 SUB WHOLE_	12/01/2025	PAYDOWN		3,591	3,591	3,466	3,471	0	120	0	120	0	3,591	0	0	0	71	07/21/2031
31359U-PW-9	FEDERAL NATIONAL MORTGAGE ASSO SUB AGENC	12/01/2025	PAYDOWN		19,563	17,662	8	0	0	19,563	0	19,563	0	19,563	0	0	0	355	07/25/2028
31572Y-AA-6	ELLINGTON FINANCIAL MORTGAGE T SENIOR WH	12/01/2025	PAYDOWN		89,289	89,289	86,182	88,378	0	911	0	911	0	89,289	0	0	0	1,180	04/25/2067
320516-AA-5	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH	12/01/2025	PAYDOWN		59,116	73,919	31,931	37,309	0	21,806	0	21,806	0	59,116	0	0	0	1,010	06/25/2036
32051G-HP-3	FIRST HORIZON ALTERNATIVE MORT WHOLE_CMO	12/01/2025	PAYDOWN		0	(21,066)	0	0	0	0	0	0	0	0	0	0	0	402	04/25/2035
32051G-J8-9	FIRST HORIZON MORTGAGE PASS-TH WHOLE_CMO	12/01/2025	PAYDOWN		3,988	3,988	0	0	0	3,988	0	3,988	0	3,988	0	0	0	66	02/25/2036
32051G-LQ-6	FIRSTFIRST HORIZON ALTERNATIVE SENIOR WH	12/01/2025	PAYDOWN		26,648	26,648	13,839	17,324	0	9,324	0	9,324	0	26,648	0	0	0	421	05/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32051G-PM-1	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH	12/01/2025	PAYDOWN		41,492	41,424	37,202	37,406	0	4,086	0	4,086	0	41,492	0	0	0	781	07/25/2035
32051G-PW-9	FIRST HORIZON ALTERNATIVE MORT SENIOR WH	12/01/2025	PAYDOWN		34,260	34,273	27,315	26,089	0	8,171	0	8,171	0	34,260	0	0	0	490	08/25/2035
32051G-QP-3	FIRST HORIZON MORTGAGE PASS-TH SENIOR WH	12/01/2025	PAYDOWN		8,065	8,065	7,648	7,704	0	362	0	362	0	8,065	0	0	0	153	08/25/2035
32051G-TH-8	FIRST HORIZON ALTERNATIVE MORT SENIOR WH	12/25/2025	PAYDOWN		61,186	64,809	25,578	25,385	0	35,801	0	35,801	0	61,186	0	0	0	597	09/25/2035
32051G-TX-3	FIRST HORIZON MORTGAGE PASS TH SENIOR WH	12/01/2025	PAYDOWN		62,111	59,382	51,143	52,452	0	9,659	0	9,659	0	62,111	0	0	0	1,393	10/25/2035
32051G-W7-6	FIRST HORIZON ALTERNATIVE MORT SUPSEN WH	12/01/2025	PAYDOWN		169,668	169,683	53,782	75,753	0	93,915	0	93,915	0	169,668	0	0	0	2,081	05/25/2036
32051G-XF-7	FIRSTFIRST HORIZON ALTERNATIVE SENIOR WH	12/01/2025	PAYDOWN		142,705	131,491	55,859	59,164	0	83,541	0	83,541	0	142,705	0	0	0	1,830	11/25/2035
32052F-AJ-5	FIRST HORIZON ALTERNATIVE MORT SENIOR WH	12/01/2025	PAYDOWN		4	143	15	20	0	(15)	0	(15)	0	4	0	0	0	1	11/25/2036
32053A-AB-2	FIRST HORIZON MORTGAGE PASS-TH SUPSEN WH	07/01/2025	PAYDOWN		35,254	29,030	16,162	15,319	0	19,935	0	19,935	0	35,254	0	0	0	147	01/25/2037
32055G-AE-1	FIRST HORIZON MORTGAGE PASS-TH SENIOR WH	12/01/2025	PAYDOWN		5,510	5,510	3,769	2,281	0	3,229	0	3,229	0	5,510	0	0	0	62	07/25/2037
32056C-AG-4	FIRST HORIZON MORTGAGE PASS-TH SENIOR WH	10/01/2025	PAYDOWN		0	(92)	0	0	0	0	0	0	0	0	0	0	0	1	08/25/2037
32056C-AJ-8	FIRST HORIZON MORTGAGE PASS-TH WHOLE_CMO	10/01/2025	PAYDOWN		0	(47)	(130)	(12)	0	12	0	12	0	0	0	0	0	0	08/25/2037
33850B-AW-7	FLAGSTAR MORTGAGE TRUST FSMT_1 SUB WHOLE	12/01/2025	PAYDOWN		217,687	217,687	218,061	217,222	0	465	0	465	0	217,687	0	0	0	2,546	03/25/2047
33851L-AK-0	FLAGSTAR MORTGAGE TRUST FSMT_1 SENIOR WH	12/01/2025	PAYDOWN		1,018,058	1,018,058	991,751	1,010,527	0	7,531	0	7,531	0	1,018,058	0	0	0	13,969	07/27/2048
33852E-BJ-7	FLAGSTAR MORTGAGE TRUST FSMT_2 SUB WHOLE	12/01/2025	PAYDOWN		91,248	91,248	92,086	91,816	0	(568)	0	(568)	0	91,248	0	0	0	741	04/25/2051
36168M-AA-1	GCAT TRUST GCAT_22-NQM3 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		181,732	181,732	169,692	177,756	0	3,976	0	3,976	0	181,732	0	0	0	2,114	04/25/2067
36168W-AA-9	GCAT TRUST GCAT_22-NQM5 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		63,688	63,688	62,494	63,068	0	620	0	620	0	63,688	0	0	0	900	08/25/2067
36168Y-CA-3	GCAT TRUST GCAT_22-INV1 SUB WHOLE_CMO _2	12/01/2025	PAYDOWN		65,599	65,599	66,880	66,668	0	(1,069)	0	(1,069)	0	65,599	0	0	0	633	12/25/2051
36169B-AA-4	GCAT TRUST GCAT_23-NQM1 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		1,366,963	1,366,963	1,278,712	1,344,163	0	22,800	0	22,800	0	1,366,963	0	0	0	16,907	10/25/2057
36169B-AB-2	GCAT TRUST GCAT_23-NQM1 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		310,181	310,181	279,778	302,482	0	7,699	0	7,699	0	310,181	0	0	0	3,836	10/25/2057
36169D-AB-8	GCAT TRUST GCAT_23-NQM2 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		352,292	352,292	352,289	351,183	0	1,109	0	1,109	0	352,292	0	0	0	5,768	11/25/2067
36169G-AA-3	GCAT_23-NQM3 SENIOR WHOLE_CMO _23-NQM3 1	12/01/2025	PAYDOWN		5,317,605	5,317,605	5,317,575	5,315,043	0	2,563	0	2,563	0	5,317,605	0	0	0	117,153	08/25/2068
36169H-AA-1	GCAT GCAT_24-NQM1 SENIOR WHOLE_CMO _24-N	12/01/2025	PAYDOWN		2,976,509	2,976,509	2,976,489	2,973,373	0	3,136	0	3,136	0	2,976,509	0	0	0	55,921	01/25/2059
36169H-AB-9	GCAT GCAT_24-NQM1 SENIOR WHOLE_CMO _24-N	12/01/2025	PAYDOWN		547,661	547,661	547,661	546,889	0	772	0	772	0	547,661	0	0	0	10,812	01/25/2059
36169K-AA-4	GCAT TRUST GCAT_22-NQM2 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		419,528	419,528	404,320	414,086	0	5,441	0	5,441	0	419,528	0	0	0	4,791	02/25/2067
36170H-AA-8	GCAT TRUST GCAT_22-NQM4 SENIOR WHOLE_CMO	11/01/2025	PAYDOWN		11,385,240	11,385,240	11,200,230	11,334,781	0	50,459	0	50,459	0	11,385,240	0	0	0	278,536	08/25/2067
36170H-AB-6	GCAT TRUST GCAT_22-NQM4 SENIOR WHOLE_CMO	11/01/2025	PAYDOWN		1,269,491	1,269,491	1,261,208	1,264,451	0	5,039	0	5,039	0	1,269,491	0	0	0	33,770	08/25/2067
36170H-AC-4	GCAT TRUST GCAT_22-NQM4 SENIOR WHOLE_CMO	11/01/2025	PAYDOWN		1,269,491	1,269,491	1,248,754	1,247,064	0	22,427	0	22,427	0	1,269,491	0	0	0	33,769	08/25/2067
36185M-DS-8	GMM_06-AR1 SUPSEN WHOLE_CMO _06-AR1 4	12/01/2025	PAYDOWN		64,725	64,725	100,449	35,698	0	29,026	0	29,026	0	64,725	0	0	0	860	04/19/2036
36185M-EG-3	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH	12/01/2025	PAYDOWN		33,231	40,775	31,935	32,014	0	1,217	0	1,217	0	33,231	0	0	0	0	04/25/2036
36185M-EG-3	GMAC MORTGAGE CORPORATION LOAN SUPSEN WH	12/01/2025	CAPITAL DISTRIBUTION		15,814	0	15,814	15,814	0	0	0	0	0	15,814	0	0	0	0	04/25/2036
36185N-7P-9	GMAC MORTGAGE CORPORATION LOAN WHOLE_CMO	12/01/2025	PAYDOWN		50,471	65,693	13,589	14,015	0	36,456	0	36,456	0	50,471	0	0	0	1,038	06/19/2035
36228F-4S-2	GSR_04-7 SENIOR WHOLE_CMO _04-7 4.179	12/01/2025	PAYDOWN		4,017	4,017	3,826	3,843	0	173	0	173	0	4,017	0	0	0	49	06/25/2034
36228F-ZA-7	GSR MORTGAGE LOAN TRUST WHOLE_CMO _03-13	12/01/2025	PAYDOWN		15,787	15,787	15,301	15,476	0	311	0	311	0	15,787	0	0	0	270	10/25/2033
36228F-ZB-5	GSR MORTGAGE LOAN TRUST WHOLE_CMO _03-13	12/01/2025	PAYDOWN		4,007	4,007	3,251	3,158	0	849	0	849	0	4,007	0	0	0	69	10/25/2033
362290-AC-2	GSR MORTGAGE LOAN TRUST SUPSEN WHOLE_CMO	12/01/2025	PAYDOWN		347,980	297,395	35,361	33,683	0	314,297	0	314,297	0	347,980	0	0	0	5,746	03/25/2047
3622N6-AA-7	GSR MORTGAGE LOAN TRUST GSR_07 SUPSEN WH	12/01/2025	PAYDOWN		161,972	117,069	58,545	55,941	0	106,031	0	106,031	0	161,972	0	0	0	2,452	05/25/2037
3622NA-AD-2	GSR MORTGAGE LOAN TRUST GSR_07 SUPSEN WH	12/26/2025	PAYDOWN		201,506	201,507	29,567	30,992	0	170,514	0	170,514	0	201,506	0	0	0	1,388	05/25/2037
3622NA-AX-8	GSR MORTGAGE LOAN TRUST GSR_07 SUPSEN WH	12/26/2025	PAYDOWN		208,750	208,750	54,659	54,306	0	154,445	0	154,445	0	208,750	0	0	0	1,437	05/25/2037
362341-3Y-3	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH	12/01/2025	PAYDOWN		2,631	0	0	0	0	2,631	0	2,631	0	2,631	0	0	0	23	01/25/2036
362341-4D-8	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH	12/01/2025	PAYDOWN		73,691	71,321	65,522	65,714	0	7,977	0	7,977	0	73,691	0	0	0	789	01/25/2036
362341-7P-8	GSR MORTGAGE LOAN TRUST GSR_06 WHOLE_CMO	12/01/2025	PAYDOWN		21,030	30,116	12,482	12,113	0	8,916	0	8,916	0	21,030	0	0	0	209	02/25/2036
362341-EN-5	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH	12/01/2025	PAYDOWN		44,501	44,501	37,795	37,080	0	7,421	0	7,421	0	44,501	0	0	0	738	07/25/2035
362341-FR-5	GSR MORTGAGE LOAN TRUST GSR_05 SENIOR WH	12/01/2025	PAYDOWN		2,344	2,344	2,273	2,306	0	37	0	37	0	2,344	0	0	0	34	07/25/2035
362341-S7-5	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO	12/01/2025	PAYDOWN		396	2,418	1,178	1,157	0	(761)	0	(761)	0	396	0	0	0	56	01/25/2036
362341-WX-3	GSR MORTGAGE LOAN TRUST GSR_05 SUPSEN WH	12/01/2025	PAYDOWN		2,787	0	0	0	0	2,787	0	2,787	0	2,787	0	0	0	91	11/25/2035
362341-WZ-8	GSR MORTGAGE LOAN TRUST GSR_05 SUPSEN WH	12/01/2025	PAYDOWN		12,748	12,748	12,577	12,293	0	455	0	455	0	12,748	0	0	0	187	11/25/2035
36242D-4W-0	GSR MORTGAGE LOAN TRUST GSR_05 SUPSEN WH	12/01/2025	PAYDOWN		39,537	39,538	32,552	31,536	0	8,002	0	8,002	0	39,537	0	0	0	477	05/25/2035
36242D-EZ-2	GSR MORTGAGE LOAN TRUST GSR_04 WHOLE_CMO	12/01/2025	PAYDOWN		1,328	1,328	1,299	1,309	0	19	0	19	0	1,328	0	0	0	24	09/25/2034
36242D-QY-2	GSR MORTGAGE LOAN TRUST GSR_04 WHOLE_CMO	12/01/2025	PAYDOWN		714	714	700	543	0	171	0	171	0	714	0	0	0	10	12/25/2034
36242D-U3-5	GSMPS MORTGAGE LOAN TRUST GSMP WHOLE_CMO	12/01/2025	PAYDOWN		41,169	41,169	35,824	36,115	0	5,054	0	5,054	0	41,169	0	0	0	330	03/25/2035
36248O-AD-7	GSC CAPITAL CORP MORTGAGE TRUS SUPSEN WH	12/26/2025	PAYDOWN		76,265	65,366	60,319	59,083	0	17,182	0	17,182	0	76,265	0	0	0	951	05/25/2036
36257L-AQ-0	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	12/01/2025	PAYDOWN		248,269	248,269	266,647	248,269	0	0	0	0	0	248,269	0	0	0	3,154	11/25/2049
36259V-AS-2	GS MORTGAGE_BACKED SECURITIES SUB WHOLE_	12/01/2025	PAYDOWN		124,756	124,756	131,949	129,911	0	(5,155)	0	(5,155)	0	124,756	0	0	0	1,366	01/25/2051
36262P-BJ-9	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		19,525	19,525	19,722	19,711	0	(187)	0	(187)	0	19,525	0	0	0	166	03/25/2052
36262W-BK-1	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		100,993	100,993	103,483	103,119	0	(2,126)	0	(2,126)	0	100,993	0	0	0	818	01/25/2052
36263C-BL-2	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		26,140	26,140	27,040	26,848	0	(708)	0	(708)	0	26,140	0	0	0	224	02/26/2052
36263C-BM-0	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		174,376	174,376	161,176	162,256	0	12,120	0	12,120	0	174,376	0	0	0	1,492	02/25/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36264R-CA-1	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		16,780	16,780	14,313	14,639	0	2,141	0	2,141	0	16,780	0	0	0	146	09/25/2052
362669-AS-2	GSR MORTGAGE LOAN TRUST GSR_07 WHOLE_CMO	12/25/2025	PAYDOWN		1,320	9,515	541	333	0	987	0	987	0	1,320	0	0	0	76	07/25/2037
36266P-BJ-5	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		95,134	95,043	89,590	90,647	0	4,487	0	4,487	0	95,134	0	0	0	787	07/25/2052
36266P-BK-2	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		92,047	91,960	85,908	85,853	0	6,194	0	6,194	0	92,047	0	0	0	762	07/25/2052
36268A-AD-0	GS MORTGAGEBACKED SECURITIES T SENIOR WH	12/01/2025	PAYDOWN		8,673,157	8,673,157	8,295,062	8,312,647	0	360,510	0	360,510	0	8,673,157	0	0	0	154,594	02/25/2054
36268F-AD-9	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	12/01/2025	PAYDOWN		2,493,631	2,493,631	2,446,486	2,446,406	0	47,225	0	47,225	0	2,493,631	0	0	0	49,952	04/25/2054
36268F-AG-2	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	12/01/2025	PAYDOWN		7,480,894	7,480,894	7,457,454	7,457,720	0	23,173	0	23,173	0	7,480,894	0	0	0	162,346	04/25/2054
36268S-AS-8	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		20,072	20,072	18,409	18,636	0	1,436	0	1,436	0	20,072	0	0	0	257	12/25/2052
36268S-AT-6	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		99,073	99,073	83,620	83,546	0	15,527	0	15,527	0	99,073	0	0	0	1,267	12/25/2052
36270F-AG-8	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO	12/01/2025	PAYDOWN		1,744,791	1,744,791	1,711,803	1,713,963	0	30,827	0	30,827	0	1,744,791	0	0	0	23,428	10/25/2053
36270X-AD-6	GS MORTGAGEBACKED SECURITIES T SENIOR WH	12/01/2025	PAYDOWN		3,421,354	3,421,354	3,354,530	3,357,813	0	63,540	0	63,540	0	3,421,354	0	0	0	74,620	01/25/2054
36272W-AA-2	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	12/01/2025	PAYDOWN		6,007,821	6,007,821	5,788,338	5,833,914	0	173,906	0	173,906	0	6,007,821	0	0	0	68,429	05/25/2067
36272W-AB-0	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	12/01/2025	PAYDOWN		272,400	272,400	258,380	261,332	0	11,068	0	11,068	0	272,400	0	0	0	3,103	05/25/2067
36272W-AC-8	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	12/01/2025	PAYDOWN		498,725	498,725	470,523	475,720	0	23,005	0	23,005	0	498,725	0	0	0	5,680	05/25/2067
36273W-AB-9	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	12/01/2025	PAYDOWN		2,115,612	1,989,366	1,963,877	0	0	151,450	0	151,450	0	2,115,612	0	0	0	43,084	07/25/2055
362918-AA-2	GS MORTGAGE SECURITIES TRUST G SENIOR WH	12/01/2025	PAYDOWN		1,248,977	1,248,977	1,245,669	1,244,181	0	4,796	0	4,796	0	1,248,977	0	0	0	24,386	08/25/2053
362925-CD-9	GS MORTGAGEBACKED SECURITIES T SUB WHOLE	12/01/2025	PAYDOWN		144,494	144,494	114,011	113,744	0	30,750	0	30,750	0	144,494	0	0	0	1,259	10/25/2052
36297T-AE-2	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH	12/01/2025	PAYDOWN		8,099	57	33	33	0	8,066	0	8,066	0	8,099	0	0	0	184	04/25/2036
36298N-BA-1	GSR MORTGAGE LOAN TRUST GSR_06 SUPSEN WH	12/01/2025	PAYDOWN		(4,565)	27,249	7,503	7,329	0	(7,329)	0	(7,329)	0	(4,565)	0	0	0	122	08/25/2036
36830Q-AA-0	GCAT TRUST GCAT_23-INV1 WHOLE_CMO _23-IN	12/01/2025	PAYDOWN		4,544,684	4,544,684	4,456,997	4,457,048	0	87,637	0	87,637	0	4,544,684	0	0	0	82,570	08/25/2053
36831B-AB-0	GCAT GCAT_24-INV1 SENIOR WHOLE_CMO _24-I	12/01/2025	PAYDOWN		733,475	733,475	722,473	722,451	0	11,024	0	11,024	0	733,475	0	0	0	11,679	01/25/2054
39538B-AE-4	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH	12/26/2025	PAYDOWN		606,479	606,115	336,665	363,618	0	242,861	0	242,861	0	606,479	0	0	0	8,937	10/25/2046
39538W-EN-4	GREENPOINT MORTGAGE FUNDING TR WHOLE_CMO	12/01/2025	PAYDOWN		65,549	65,549	65,971	73,272	0	(7,723)	0	(7,723)	0	65,549	0	0	0	727	11/25/2045
39538W-GJ-1	GREENPOINT MORTGAGE FUNDING TR SUPSEN WH	12/01/2025	PAYDOWN		26,447	24,464	23,233	24,034	0	2,412	0	2,412	0	26,447	0	0	0	243	03/25/2036
40430H-CB-2	HSI ASSET SECURITIZATION CORPO MEZZANIN	12/26/2025	PAYDOWN		104,849	104,849	99,270	98,880	0	5,970	0	5,970	0	104,849	0	0	0	1,801	11/25/2035
41161P-JX-2	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	12/19/2025	PAYDOWN		159,592	146,403	53,715	50,938	0	108,653	0	108,653	0	159,592	0	0	0	2,125	01/19/2035
41161P-K8-5	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	12/01/2025	PAYDOWN		2,279	2,279	1,530	1,444	0	835	0	835	0	2,279	0	0	0	28	02/25/2036
41161P-SJ-3	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	12/01/2025	PAYDOWN		164,658	164,658	159,287	158,693	0	5,965	0	5,965	0	164,658	0	0	0	2,334	06/20/2035
41162D-AD-1	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	12/19/2025	PAYDOWN		336,908	306,124	282,459	284,148	0	52,760	0	52,760	0	336,908	0	0	0	3,232	12/19/2036
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST SUPSEN WH	12/19/2025	PAYDOWN		2,011,687	2,011,484	1,941,301	1,941,710	0	69,977	0	69,977	0	2,011,687	0	0	0	18,099	01/19/2038
41162N-AC-1	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	12/19/2025	PAYDOWN		645,575	645,576	486,970	500,151	0	145,423	0	145,423	0	645,575	0	0	0	4,699	01/25/2047
41164M-AA-5	HARBORVIEW MORTGAGE LOAN TRUST SENIOR WH	12/19/2025	PAYDOWN		1,543,170	1,543,172	1,428,084	1,462,819	0	80,352	0	80,352	0	1,543,170	0	0	0	16,641	03/19/2037
433403-AA-0	HIN TIMESHARE TRUST HINTT_25-A SENIOR AB	12/15/2025	PAYDOWN		1,523,705	1,523,705	1,523,552	0	0	(51)	0	(51)	0	1,523,705	0	0	0	20,430	03/15/2044
43739E-AJ-6	HOMEBANC MORTGAGE TRUST HMBT_0 SUPSEN WH	12/26/2025	PAYDOWN		62,233	62,233	49,923	55,128	0	7,105	0	7,105	0	62,233	0	0	0	941	12/25/2034
43739E-AP-2	HOMEBANC MORTGAGE TRUST HMBT_0 SENIOR WH	12/26/2025	PAYDOWN		296,575	296,576	182,285	187,432	0	109,143	0	109,143	0	296,575	0	0	0	2,918	03/25/2035
43739E-BN-6	HOMEBANC MORTGAGE TRUST HMBT_0 SUB ABS_A	07/25/2025	PAYDOWN		297,271	297,271	284,172	296,028	0	1,243	0	1,243	0	297,271	0	0	0	1,245	07/25/2035
43739E-CB-1	HOMEBANC MORTGAGE TRUST HMBT_0 SENIOR WH	12/26/2025	PAYDOWN		510,916	510,918	197,609	191,894	0	319,022	0	319,022	0	510,916	0	0	0	6,683	01/25/2036
43761D-AE-0	HOMES TRUST HOMES_25-NQM1 WHOLE_CMO _25-	12/01/2025	PAYDOWN		168,260	168,260	168,259	0	0	76	0	76	0	168,260	0	0	0	2,954	01/25/2070
43761J-AA-5	HOMES_23-NQM1 SENIOR WHOLE_CMO _23-NQM1	12/01/2025	PAYDOWN		1,103,464	1,103,464	1,101,573	1,111,713	0	(8,249)	0	(8,249)	0	1,103,464	0	0	0	20,272	01/25/2068
43761J-AB-3	HOMES_23-NQM1 SENIOR WHOLE_CMO _23-NQM1	12/25/2025	PAYDOWN		284,700	284,700	284,699	285,947	0	(1,248)	0	(1,248)	0	284,700	0	0	0	5,684	01/25/2068
43761J-AC-1	HOMES_23-NQM1 SENIOR WHOLE_CMO _23-NQM1	12/25/2025	PAYDOWN		665,912	665,912	662,265	661,928	0	3,985	0	3,985	0	665,912	0	0	0	13,620	01/25/2068
43789K-AA-0	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO	12/11/2025	PAYDOWN		4,295,468	4,295,468	4,069,247	4,222,362	0	73,106	0	73,106	0	4,295,468	0	0	0	112,213	07/25/2067
43789K-AB-8	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO	12/01/2025	PAYDOWN		4,726,318	4,726,318	4,536,130	4,663,597	0	62,721	0	62,721	0	4,726,318	0	0	0	123,432	07/25/2067
43789K-AC-6	HOMEWARD OPPORTUNITIES FUND I WHOLE_CMO	12/01/2025	PAYDOWN		3,433,768	3,433,768	3,169,837	3,147,171	0	286,597	0	286,597	0	3,433,768	0	0	0	89,704	07/25/2067
45254N-EJ-2	IMPAC CMB TRUST IMM_03-4 WHOLE_CMO _03-4	12/01/2025	PAYDOWN		32,479	32,479	32,560	32,144	0	335	0	335	0	32,479	0	0	0	419	07/25/2033
45254N-JN-8	IMPAC CMB TRUST WHOLE_CMO _04-5 5.756	10/27/2025	PAYDOWN		36,727	36,727	36,732	36,004	0	723	0	723	0	36,727	0	0	0	728	10/25/2034
45254N-JP-3	IMPAC CMB TRUST IMM_04-5 MEZZANIN WHOLE_	10/27/2025	PAYDOWN		17,535	17,535	17,537	17,121	0	415	0	415	0	17,535	0	0	0	365	10/25/2034
45254N-KA-4	IMPAC CMB TRUST IMM_04-6 MEZZANIN WHOLE_	12/26/2025	PAYDOWN		6,000	6,000	4,477	4,425	0	1,575	0	1,575	0	6,000	0	0	0	74	10/25/2034
45254N-KB-2	IMPAC CMB TRUST WHOLE_CMO _04-6 5.796	12/26/2025	PAYDOWN		9,600	9,600	4,435	3,581	0	6,018	0	6,018	0	9,600	0	0	0	121	10/25/2034
45254N-KC-0	IMPAC CMB TRUST IMM_04-6 MEZZANIN WHOLE_	12/26/2025	DIRECT		1,353	0	0	0	0	0	0	0	0	0	0	1,353	1,353	0	10/25/2034
45254N-KC-0	IMPAC CMB TRUST IMM_04-6 MEZZANIN WHOLE_	12/25/2025	PAYDOWN		9,600	9,600	0	0	0	9,600	0	9,600	0	9,600	0	0	0	26	10/25/2034
45254N-KQ-9	IMPAC CMB TRUST IMM_04-8 SUPSEN WHOLE_CM	12/26/2025	PAYDOWN		90,634	90,634	0	0	0	90,634	0	90,634	0	90,634	0	0	0	992	10/25/2034
45254N-LZ-8	IMPAC CMB TRUST IMM_04-11 SENIOR ABS_ABS	12/26/2025	PAYDOWN		479,949	478,458	208,475	181,826	0	298,124	0	298,124	0	479,949	0	0	0	7,498	03/25/2035
45254N-MB-0	IMPAC CMB TRUST IMM_04-11 SUPSEN WHOLE_C	12/26/2025	PAYDOWN		18,061	18,061	14,071	15,459	0	2,602	0	2,602	0	18,061	0	0	0	223	03/25/2035
45254N-ML-8	IMPAC CMB TRUST IMM_05-1 SUPSEN WHOLE_CM	12/26/2025	PAYDOWN		117,277	117,277	94,285	93,005	0	24,271	0	24,271	0	117,277	0	0	0	2,100	04/25/2035
45254N-MY-0	IMPAC CMB TRUST IMM_05-2 SUPSEN WHOLE_CM	12/26/2025	PAYDOWN		197,349	197,349	171,971	157,188	0	40,161	0	40,161	0	197,349	0	0	0	2,850	04/25/2035
45254N-NP-8	IMPAC CMB TRUST SUPSEN WHOLE_CMO _05-3	12/26/2025	PAYDOWN		129,100	129,100	91,832	88,246	0	40,854	0	40,854	0	129,100	0	0	0	1,785	08/25/2035
45254N-PU-5	IMPAC CMB TRUST IMM_05-5 SUPSEN WHOLE_CM	12/26/2025	PAYDOWN		20,911	20,911	16,583	16,674	0	4,237	0	4,237	0	20,911	0	0	0	259	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45254N-QF-7	IMPAC CMB TRUST WHOLE_CMO _05-5 4.606	12/26/2025	PAYDOWN		69,619	69,619	66,530	63,781	0	0	0	5,838	0	69,619	0	0	0	882	08/25/2035
45254N-QX-8	IMPAC CMB TRUST IMM_05-7 SENIOR WHOLE_CM	12/26/2025	PAYDOWN		434,159	434,159	249,705	216,165	0	217,994	0	217,994	0	434,159	0	0	0	4,913	11/25/2035
45254N-RG-4	IMPAC CMB TRUST IMM_05-8 SUPSEN WHOLE_CM	12/26/2025	PAYDOWN		140,553	140,553	116,521	125,707	0	19,232	0	19,232	0	140,553	0	0	0	2,252	02/25/2036
45254T-NY-6	IMPAC SECURED ASSETS CORP IMSA WHOLE_CMO	12/01/2025	PAYDOWN		570	570	570	568	0	3	0	3	0	570	0	0	0	8	03/25/2034
45254T-RU-0	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH	12/27/2025	DIRECT		2,627	0	0	0	0	0	0	0	0	0	0	2,627	2,627	0	07/25/2035
45254T-RU-0	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH	12/26/2025	PAYDOWN		2,631	2,592	0	0	0	2,631	0	2,631	0	2,631	0	0	0	3	07/25/2035
45254T-SM-7	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH	12/26/2025	PAYDOWN		472,599	568,353	193,657	188,909	0	283,691	0	283,691	0	472,599	0	0	0	5,247	03/25/2036
45254T-TF-1	IMPAC SECURED ASSETS CORP IMSA SENIOR WH	12/26/2025	PAYDOWN		266,779	266,779	193,272	183,664	0	83,115	0	83,115	0	266,779	0	0	0	3,975	03/25/2036
45255R-AB-3	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH	12/26/2025	PAYDOWN		307,684	307,977	171,557	172,799	0	134,885	0	134,885	0	307,684	0	0	0	4,127	11/25/2036
45256V-AA-5	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH	12/26/2025	PAYDOWN		321,803	322,312	180,634	176,697	0	145,106	0	145,106	0	321,803	0	0	0	1,608	08/25/2036
452570-AC-8	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH	12/26/2025	PAYDOWN		315,532	348,749	258,243	263,194	0	52,338	0	52,338	0	315,532	0	0	0	4,868	05/25/2037
45257E-AC-8	IMPAC SECURED ASSETS CORP IMSA SUPSEN WH	12/26/2025	PAYDOWN		182,225	182,210	125,194	128,525	0	53,700	0	53,700	0	182,225	0	0	0	2,608	02/25/2037
45660K-AA-9	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/26/2025	PAYDOWN		115,003	114,690	85,058	87,887	0	27,116	0	27,116	0	115,003	0	0	0	1,730	02/25/2037
45660L-4Y-2	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		262,558	261,406	200,374	174,094	0	88,464	0	88,464	0	262,558	0	0	0	3,635	01/25/2036
45660L-EF-2	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/26/2025	PAYDOWN		77,176	76,353	58,058	57,587	0	19,589	0	19,589	0	77,176	0	0	0	776	03/25/2035
45660L-GA-1	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH	12/26/2025	PAYDOWN		226,331	209,003	141,915	125,841	0	100,490	0	100,490	0	226,331	0	0	0	4,088	04/25/2035
45660L-GV-5	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH	12/01/2025	PAYDOWN		4,633	4,255	1,903	1,924	0	2,709	0	2,709	0	4,633	0	0	0	71	05/25/2035
45660L-W9-6	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/26/2025	PAYDOWN		138,681	136,456	71,557	72,365	0	66,316	0	66,316	0	138,681	0	0	0	1,934	01/25/2036
45660N-S2-2	INDYMAC INDEX MORTGAGE LOAN TR SENIOR WH	12/26/2025	PAYDOWN		15,831	15,352	7,621	7,403	0	8,428	0	8,428	0	15,831	0	0	0	164	08/25/2034
456610-AA-2	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/26/2025	PAYDOWN		255,886	254,749	213,003	201,765	0	54,121	0	54,121	0	255,886	0	0	0	3,370	07/25/2036
456612-AC-4	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/26/2025	PAYDOWN		84,015	83,711	63,632	63,929	0	20,086	0	20,086	0	84,015	0	0	0	630	06/25/2046
45661E-CY-8	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	09/01/2025	PAYDOWN		248,490	222,368	143,212	143,097	0	105,394	0	105,394	0	248,490	0	0	0	1,626	05/25/2036
45661E-DC-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	11/01/2025	PAYDOWN		126,307	125,954	66,070	67,048	0	59,259	0	59,259	0	126,307	0	0	0	907	05/25/2036
45661H-AE-7	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		147,598	141,617	88,342	87,362	0	60,236	0	60,236	0	147,598	0	0	0	1,753	09/25/2036
45661L-AF-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/26/2025	PAYDOWN		7,042	7,042	5,457	5,767	0	1,275	0	1,275	0	7,042	0	0	0	91	10/25/2036
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/26/2025	PAYDOWN		24,265	24,265	16,804	18,318	0	5,947	0	5,947	0	24,265	0	0	0	228	10/25/2036
45661X-AD-4	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		396,849	396,849	279,914	272,203	0	124,647	0	124,647	0	396,849	0	0	0	3,746	07/25/2036
45662F-AA-8	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		91,883	91,883	73,770	73,276	0	18,607	0	18,607	0	91,883	0	0	0	750	12/25/2036
45662F-AD-2	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		73,329	73,329	53,608	55,103	0	18,226	0	18,226	0	73,329	0	0	0	651	12/25/2036
45664B-AA-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		30,723	30,723	25,123	22,366	0	8,356	0	8,356	0	30,723	0	0	0	321	09/25/2036
456674-AE-0	INDYMAC INDA MORTGAGE LOAN TRU SENIOR WH	12/01/2025	PAYDOWN		12,524	12,524	9,450	9,908	0	2,616	0	2,616	0	12,524	0	0	0	163	08/25/2037
45667Q-AA-9	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		102,172	102,004	80,133	81,204	0	20,968	0	20,968	0	102,172	0	0	0	1,295	11/25/2036
45667Q-AC-5	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		36,846	36,785	32,301	32,126	0	4,719	0	4,719	0	36,846	0	0	0	467	11/25/2036
45669B-AA-0	INDYMAC INDEX MORTGAGE LOAN TR SUPSEN WH	12/01/2025	PAYDOWN		229,742	229,713	138,778	136,693	0	93,049	0	93,049	0	229,742	0	0	0	1,136	04/25/2037
45669E-AC-0	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		226,921	218,354	169,092	171,094	0	55,827	0	55,827	0	226,921	0	0	0	2,874	05/25/2037
45669F-AC-7	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		362,493	361,189	192,256	179,341	0	183,152	0	183,152	0	362,493	0	0	0	3,591	06/25/2037
45669J-AC-9	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH	12/01/2025	PAYDOWN		31,890	17,055	11,346	11,121	0	20,770	0	20,770	0	31,891	0	(1)	(1)	309	08/25/2037
45669N-AA-4	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		160,770	214,051	113,547	87,065	0	62,662	0	62,662	0	160,770	0	0	0	3,047	09/25/2037
45670B-AJ-8	INDYMAC INDX MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		110,103	687,169	603,235	591,108	0	(481,005)	0	(481,005)	0	110,103	0	0	0	3,269	09/25/2037
45670N-AA-1	INDYMAC INDA MORTGAGE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		102,582	102,582	80,273	80,209	0	22,373	0	22,373	0	102,582	0	0	0	1,654	11/25/2037
45693Q-AD-0	JPMMT_25-NQM1 WHOLE_CMO _25-NQM1 144A	12/01/2025	PAYDOWN		756,538	756,538	756,526	0	0	(128)	0	(128)	0	756,538	0	0	0	15,500	06/25/2065
465970-AA-9	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	12/01/2025	PAYDOWN		3,758,567	3,758,567	3,758,552	3,769,769	0	(11,202)	0	(11,202)	0	3,758,567	0	0	0	66,874	07/25/2064
465970-AB-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		901,983	901,983	901,980	904,691	0	(2,708)	0	(2,708)	0	901,983	0	0	0	16,589	07/25/2064
465970-AC-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		1,858,687	1,858,687	1,868,790	1,869,631	0	(10,944)	0	(10,944)	0	1,858,687	0	0	0	35,577	07/25/2064
465978-AH-7	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	12/01/2025	PAYDOWN		1,466,086	1,466,086	1,347,654	1,348,038	0	118,048	0	118,048	0	1,466,086	0	0	0	24,420	06/25/2053
465986-AA-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		8,698,096	8,698,096	8,552,675	8,547,148	0	150,948	0	150,948	0	8,698,096	0	0	0	179,620	05/25/2054
465988-AA-1	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		1,352,997	1,352,997	1,287,884	1,289,986	0	63,011	0	63,011	0	1,352,997	0	0	0	27,181	04/25/2054
466247-BE-2	JP MORGAN MORTGAGE TRUST WHOLE_CMO 6.	12/01/2025	PAYDOWN		27,121	27,121	24,378	23,973	0	3,148	0	3,148	0	27,121	0	0	0	496	11/25/2033
466247-CP-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		74,706	74,706	72,468	62,965	0	11,741	0	11,741	0	74,706	0	0	0	1,334	05/25/2034
466247-DF-7	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE	12/01/2025	PAYDOWN		90,929	90,929	89,116	87,136	0	3,793	0	3,793	0	90,929	0	0	0	1,572	07/25/2034
466247-EC-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		3,815	3,815	3,717	3,386	0	428	0	428	0	3,815	0	0	0	51	09/25/2034
466247-ED-1	JP MORGAN MORTGAGE TRUST WHOLE_CMO _04-A	12/01/2025	PAYDOWN		10,489	44,383	31,882	34,302	0	(23,814)	0	(23,814)	0	10,489	0	0	0	1,622	09/25/2034
466247-GH-0	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE	12/01/2025	PAYDOWN		1	1	1	0	0	0	0	0	0	1	0	0	0	0	12/25/2034
466247-GJ-6	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE	12/01/2025	PAYDOWN		8,923	21,908	21,550	22,606	0	(13,683)	0	(13,683)	0	8,923	0	0	0	368	12/25/2034
466247-K3-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		55,328	56,612	37,621	36,042	0	19,285	0	19,285	0	55,328	0	0	0	1,282	04/25/2036
466247-KL-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		8,581	73,065	0	11	0	8,570	0	8,570	0	8,581	0	0	0	0	11/25/2034
466247-NK-5	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		44,090	44,090	39,319	42,786	0	1,304	0	1,304	0	44,090	0	0	0	627	04/25/2035
466247-PE-7	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE	12/01/2025	PAYDOWN		241,093	241,093	220,243	220,157	0	20,936	0	20,936	0	241,093	0	0	0	4,317	04/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466247-PF-4	JP MORGAN MORTGAGE TRUST JPMMT SUB WHOLE	11/01/2025	PAYDOWN		0	62,944	20,194	26,877	0	(26,877)	0	(26,877)	0	0	0	0	0	1,994	04/25/2035
466247-TQ-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		44,365	44,365	38,297	38,920	0	5,445	0	5,445	0	44,365	0	0	0	582	08/25/2035
466247-VH-3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	12/01/2025	PAYDOWN		2,546	3,098	1,963	1,914	0	632	0	632	0	2,546	0	0	0	60	09/25/2035
466247-WK-5	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		134,947	134,947	80,281	82,076	0	52,870	0	52,870	0	134,947	0	0	0	1,929	10/25/2035
466247-WT-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		23,189	23,190	19,578	17,142	0	6,047	0	6,047	0	23,189	0	0	0	358	10/25/2035
466247-YP-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		64,828	64,828	0	0	0	64,828	0	64,828	0	64,828	0	0	0	775	11/25/2035
466275-AA-2	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH	12/26/2025	PAYDOWN		24,496	24,496	21,013	20,632	0	3,864	0	3,864	0	24,496	0	0	0	266	04/25/2047
46627M-BV-8	J.P. MORGAN ALTERNATIVE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		58,593	62,193	42,380	41,565	0	17,028	0	17,028	0	58,593	0	0	0	637	01/25/2036
466285-AQ-6	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		71,764	102,630	81,781	80,514	0	(8,751)	0	(8,751)	0	71,764	0	0	0	1,091	11/25/2036
466286-AA-9	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH	12/25/2025	PAYDOWN		204,884	203,530	175,291	173,714	0	31,170	0	31,170	0	204,884	0	0	0	3,507	12/25/2036
46628B-AE-0	JPM_06-A3 SUPSEN WHOLE_CMO _06-A6 4.2	12/01/2025	PAYDOWN		10,972	12,626	6,522	6,353	0	4,619	0	4,619	0	10,972	0	0	0	159	10/25/2036
46628G-AN-9	JMA_06-A2 WHOLE_CMO _06-A2 4.492% 05/	12/01/2025	PAYDOWN		20,344	24,539	12,864	0	0	7,711	0	7,711	0	20,344	0	0	0	324	05/25/2036
46628K-AC-4	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		7,753	8,175	4,350	4,038	0	3,715	0	3,715	0	7,753	0	0	0	90	05/25/2036
46628K-AK-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		33,512	38,553	15,399	12,075	0	21,437	0	21,437	0	33,512	0	0	0	379	05/25/2036
46629D-BJ-3	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		8,319	11,218	7,335	7,321	0	998	0	998	0	8,319	0	0	0	161	01/25/2037
466306-AA-5	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH	12/01/2025	PAYDOWN		26,635	27,733	13,389	13,134	0	13,501	0	13,501	0	26,635	0	0	0	703	11/25/2036
46630G-AH-8	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		167,441	167,441	141,600	141,540	0	25,901	0	25,901	0	167,441	0	0	0	3,329	07/25/2035
46630G-BD-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		230,320	230,320	235,741	231,534	0	(1,215)	0	(1,215)	0	230,320	0	0	0	3,552	07/25/2035
46630P-AF-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		55,404	55,404	33,602	33,840	0	21,564	0	21,564	0	55,404	0	0	0	787	04/25/2037
46630R-AW-1	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	12/25/2025	PAYDOWN		4,048	21,004	4,084	2,885	0	1,163	0	1,163	0	4,048	0	1	1	292	03/25/2037
46630U-AA-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		53,112	55,694	39,019	39,364	0	13,748	0	13,748	0	53,112	0	0	0	839	05/25/2037
46630U-AL-8	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	12/01/2025	PAYDOWN		244,721	247,171	151,918	154,718	0	90,003	0	90,003	0	244,721	0	0	0	3,936	05/25/2037
46630U-AM-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		276,535	279,303	199,089	200,619	0	75,917	0	75,917	0	276,535	0	0	0	4,449	05/25/2037
46631J-AA-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		1,338	1,538	896	912	0	426	0	426	0	1,338	0	0	0	26	06/25/2037
46632D-AB-6	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	12/01/2025	PAYDOWN		768,801	668,013	496,005	404,096	0	364,705	0	364,705	0	768,801	0	0	0	13,064	12/25/2037
46652H-BU-9	JP MORGAN WEALTH MANAGEMENT JP SUB WHOLE	12/01/2025	PAYDOWN		143,178	143,178	152,997	149,838	0	(6,659)	0	(6,659)	0	143,178	0	0	0	1,411	02/25/2050
46656A-AA-5	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	12/01/2025	PAYDOWN		704,762	704,762	654,004	658,286	0	46,476	0	46,476	0	704,762	0	0	0	10,969	01/25/2063
46656D-AF-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		297,822	297,822	287,165	287,205	0	10,616	0	10,616	0	297,822	0	0	0	4,641	07/25/2053
46656D-AH-4	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	12/01/2025	PAYDOWN		255,079	255,079	246,749	246,458	0	8,621	0	8,621	0	255,079	0	0	0	3,613	07/25/2053
46656Q-AA-0	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		1,787,918	1,787,918	1,782,051	1,781,985	0	5,933	0	5,933	0	1,787,918	0	0	0	31,388	11/25/2053
46656R-AF-7	JP MORGAN MORTGAGE TRUST SENIOR WHOLE_CM	12/01/2025	PAYDOWN		1,253,830	1,253,830	1,241,684	1,241,711	0	12,119	0	12,119	0	1,253,830	0	0	0	20,661	10/25/2053
46656R-AH-3	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	12/01/2025	PAYDOWN		2,485,020	2,485,020	2,407,364	2,408,800	0	76,220	0	76,220	0	2,485,020	0	0	0	37,227	10/25/2053
46657D-AB-6	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	12/01/2025	PAYDOWN		5,677,915	5,677,915	5,417,973	5,433,039	0	244,876	0	244,876	0	5,677,915	0	0	0	90,677	02/25/2054
525221-FQ-5	LEHMAN XS TRUST LXS_05-10 SUPSEN WHOLE_C	12/26/2025	PAYDOWN		28,399	27,716	16,684	21,591	0	6,808	0	6,808	0	28,399	0	0	0	376	01/25/2036
525221-GM-3	LEHMAN XS TRUST LXS_05-9N SUPSEN WHOLE_C	12/26/2025	PAYDOWN		156,581	156,581	127,942	126,864	0	29,717	0	29,717	0	156,581	0	0	0	1,624	02/25/2036
525221-GQ-4	LEHMAN XS TRUST LXS_05-9N SUPSEN WHOLE_C	12/01/2025	PAYDOWN		261,399	261,037	193,287	194,796	0	66,603	0	66,603	0	261,399	0	0	0	2,839	02/25/2036
525221-KR-7	LEHMAN XS TRUST LXS_06-4N SUPSEN WHOLE_C	12/26/2025	PAYDOWN		46,043	45,790	30,994	30,922	0	15,121	0	15,121	0	46,043	0	0	0	591	04/25/2046
525221-KU-0	LEHMAN XS TRUST LXS_06-4N SENIOR WHOLE_C	12/26/2025	PAYDOWN		140,789	140,019	97,575	97,242	0	43,547	0	43,547	0	140,789	0	0	0	1,808	04/25/2046
525228-AK-8	LEHMAN XS TRUST LXS_06-GP3 SUPSEN ABS_AB	12/26/2025	PAYDOWN		325,028	324,390	176,807	252,263	0	72,765	0	72,765	0	325,028	0	0	0	4,746	06/25/2046
525229-AE-0	LEHMAN XS TRUST LXS_06-10N SUPSEN WHOLE_	12/26/2025	PAYDOWN		105,081	104,847	90,529	92,676	0	12,405	0	12,405	0	105,081	0	0	0	961	07/25/2046
52522W-AC-3	LEHMAN XS TRUST LXS_06-11 SUPSEN WHOLE_C	12/26/2025	PAYDOWN		580,053	579,047	386,897	394,899	0	185,154	0	185,154	0	580,053	0	0	0	2,949	06/25/2046
525237-AB-9	LEHMAN XS TRUST LXS_07-10H SUPSEN WHOLE_	12/26/2025	PAYDOWN		960,942	957,657	491,146	620,391	0	340,551	0	340,551	0	960,942	0	0	0	9,337	07/25/2037
52523M-AC-4	LEHMAN XS TRUST LXS_06-15 SUPSEN ABS_ABS	12/26/2025	PAYDOWN		194,780	194,290	163,236	165,538	0	29,241	0	29,241	0	194,780	0	0	0	2,568	10/25/2036
52523M-AD-2	LEHMAN XS TRUST LXS_06-15 ABS_ABS _06-15	12/26/2025	PAYDOWN		293,830	292,446	200,114	244,333	0	99,725	0	99,725	0	293,830	0	0	0	3,710	10/25/2036
52523Y-AD-6	LEHMAN XS TRUST LXS_06-19 SUPSEN ABS_ABS	12/26/2025	PAYDOWN		48,439	48,139	36,535	38,501	0	9,938	0	9,938	0	48,439	0	0	0	555	12/25/2036
52524G-AA-0	LEHMAN XS TRUST LXS_07-7N SUPSEN WHOLE_C	12/26/2025	PAYDOWN		231,128	231,022	95,033	41,308	0	189,820	0	189,820	0	231,128	0	0	0	2,498	06/25/2047
52524L-AD-3	LEHMAN XS TRUST LXS_07-2N SENIOR WHOLE_C	12/26/2025	PAYDOWN		388,453	387,429	256,942	285,828	0	147,141	0	147,141	0	388,453	0	0	0	3,318	02/25/2037
550279-AA-1	LUMINENT MORTGAGE TRUST LUM_05 SENIOR WH	12/26/2025	PAYDOWN		63,957	63,957	110,731	62,780	0	1,177	0	1,177	0	63,957	0	0	0	1,088	11/25/2035
55027Y-AD-0	LUMINENT MORTGAGE TRUST LUM_06 SENIOR WH	12/26/2025	PAYDOWN		26,384	26,384	21,974	21,630	0	4,754	0	4,754	0	26,384	0	0	0	381	10/25/2046
55028B-AA-5	LUMINENT MORTGAGE TRUST LUM_06 SENIOR WH	12/26/2025	PAYDOWN		231,452	230,942	99,038	98,769	0	132,683	0	132,683	0	231,452	0	0	0	3,717	12/25/2036
55028E-AD-3	LUMINENT MORTGAGE TRUST LUM_07 SENIOR AB	12/26/2025	PAYDOWN		336,583	332,643	243,042	251,471	0	85,113	0	85,113	0	336,583	0	0	0	3,668	05/25/2037
55265K-2V-0	MASTR ASSET SECURITIZATION TRU WHOLE_CMO	12/01/2025	PAYDOWN		25,705	25,705	23,964	23,933	0	1,772	0	1,772	0	25,705	0	0	0	386	12/25/2033
55265W-AS-2	MASTR SEASONED SECURITIES TRUS WHOLE_CMO	12/01/2025	PAYDOWN		72,774	72,774	412,503	66,411	0	6,362	0	6,362	0	72,774	0	0	0	2,120	02/25/2033
55284T-AA-5	MFA TRUST MFRA_22-INV1 WHOLE_CMO _22-INV	12/01/2025	PAYDOWN		821,026	821,026	784,336	799,945	0	21,081	0	21,081	0	821,026	0	0	0	7,343	04/25/2066
55285K-AA-3	MFA FINANCIAL MFA_22-INV3 SENIOR WHOLE_C	12/01/2025	PAYDOWN		314,194	314,194	309,129	311,524	0	2,670	0	2,670	0	314,194	0	0	0	4,848	10/25/2057
55285P-AA-2	MFA TRUST MFRA_23-NQM1 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		898,192	898,192	897,403	896,018	0	2,174	0	2,174	0	898,192	0	0	0	15,814	11/25/2067
55285P-AB-0	MFA TRUST MFRA_23-NQM1 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		231,791	231,791	228,512	229,770	0	2,021	0	2,021	0	231,791	0	0	0	4,081	11/25/2067
55285U-AA-1	MFA TRUST MFRA_22-INV2 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		546,020	546,020	532,255	539,879	0	6,141	0	6,141	0	546,020	0	0	0	7,417	07/25/2057

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55285U-AB-9	MFA TRUST MFRA_22-INV2 ABS_ABS _22-INV2	12/25/2025	PAYDOWN		391,538	391,538	368,719	382,881	0	0	0	8,657	0	391,538	0	0	0	5,306	07/25/2057
55285U-AC-7	MFA TRUST MFRA_22-INV2 ABS_ABS _22-INV2	12/25/2025	PAYDOWN		132,412	132,412	125,084	124,448	0	7,964	0	7,964	0	132,412	0	0	0	1,794	07/25/2057
55286L-AA-0	MFA TRUST MFRA_23-NQM4 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		1,300,843	1,300,843	1,300,840	1,304,898	0	(4,055)	0	(4,055)	0	1,300,843	0	0	0	24,527	12/25/2068
55286M-AB-6	MFA TRUST MFRA_23-NQM3 SUB WHOLE_CMO _23	12/01/2025	PAYDOWN		150,874	150,874	151,628	152,164	0	(1,290)	0	(1,290)	0	150,874	0	0	0	3,459	07/25/2068
55286M-AC-4	MFRA TRUST SUB WHOLE_CMO _23-NQM3 144A	12/01/2025	PAYDOWN		540,029	540,029	542,981	544,383	0	(4,354)	0	(4,354)	0	540,029	0	0	0	12,650	07/25/2068
55287A-AA-3	MFA TRUST MFRA_24-RPL1 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		169,773	169,773	160,935	161,040	0	8,733	0	8,733	0	169,773	0	0	0	2,094	02/25/2066
576429-AC-8	MASTR ADJUSTABLE RATE MORTGAGE SUPSEN WH	12/26/2025	PAYDOWN		255,206	255,206	173,591	179,130	0	76,076	0	76,076	0	255,206	0	0	0	4,383	03/25/2047
576433-DS-2	MASTR ADJUSTABLE RATE MORTGAGE WHOLE_CMO	12/01/2025	PAYDOWN		0	16,811	3,612	5,812	0	(5,812)	0	(5,812)	0	0	0	0	0	1	08/25/2033
576433-E6-9	MASTR ADJUSTABLE RATE MORTGAGE SENIOR WH	12/25/2025	PAYDOWN		608,956	607,832	484,512	438,773	0	170,182	0	170,182	0	608,956	0	0	0	10,314	12/25/2035
576433-QT-6	MASTR ADJUSTABLE RATE MORTGAGE SENIOR WH	12/01/2025	PAYDOWN		31,527	31,527	30,925	29,598	0	1,929	0	1,929	0	31,527	0	0	0	536	09/25/2034
576434-C3-6	MASTR ALTERNATIVE LOANS TRUST WHOLE_CMO	12/01/2025	PAYDOWN		1,217	11,898	9,772	12,313	0	(11,096)	0	(11,096)	0	1,217	0	0	0	107	01/25/2035
576434-EC-4	MASTR ALTERNATIVE LOANS TRUST WHOLE_CMO	12/01/2025	PAYDOWN		13,036	13,036	13,041	12,490	0	545	0	545	0	13,036	0	0	0	232	05/25/2033
576434-T5-3	MASTR ALTERNATIVE LOANS TRUST SUPSEN WHO	07/01/2025	PAYDOWN		0	251	202	202	0	(202)	0	(202)	0	0	0	0	0	1	07/25/2035
576434-WN-0	MALT_04-10 SUB WHOLE_CMO _04-10 5.743	12/01/2025	PAYDOWN		12,713	64,505	71,032	5,294	0	7,418	0	7,418	0	12,713	0	0	0	61	09/25/2034
576434-ZV-9	MASTR ALTERNATIVE LOANS TRUST WHOLE_CMO	12/01/2025	PAYDOWN		16,105	16,105	16,273	16,020	0	85	0	85	0	16,105	0	0	0	262	01/25/2035
57643M-CZ-5	MASTR ASSET SECURITIZATION TRU WHOLE_CMO	12/01/2025	PAYDOWN		4,666	4,666	4,643	4,524	0	142	0	142	0	4,666	0	0	0	72	06/26/2034
57643M-LG-7	MASTR ASSET SECURITIZATION TRU SENIOR WH	12/25/2025	PAYDOWN		5,593	5,593	4,258	4,498	0	1,095	0	1,095	0	5,593	0	0	0	80	11/25/2035
589929-5X-2	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO	12/01/2025	PAYDOWN		363	363	303	303	0	60	0	60	0	363	0	0	0	7	01/25/2029
589929-6D-5	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO	12/25/2025	PAYDOWN		53	4,974	0	0	0	53	0	53	0	53	0	0	0	66	01/25/2029
589929-6S-2	MLCC MORTGAGE INVESTORS INC ML SUB WHOLE	12/25/2025	PAYDOWN		26,732	26,732	19,466	18,472	0	8,260	0	8,260	0	26,732	0	0	0	568	01/25/2029
589929-6T-0	MLCC MORTGAGE INVESTORS INC ML WHOLE_CMO	12/25/2025	PAYDOWN		3,971	10,519	4,195	311	5,303	(786)	0	4,517	0	3,971	0	0	0	172	01/25/2029
589929-7K-8	MERRILL LYNCH MORTGAGE INVESTO ABS_ABS _	12/26/2025	PAYDOWN		272,270	272,270	270,984	259,208	0	13,061	0	13,061	0	272,270	0	0	0	2,845	10/25/2034
59020U-5U-5	MERRILL LYNCH MORTGAGE INVESTO SUPSEN WH	12/01/2025	PAYDOWN		54,473	54,054	36,191	19,901	0	34,571	0	34,571	0	54,473	0	0	0	572	03/25/2036
59020U-AY-1	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO	12/25/2025	PAYDOWN		9,468	15,878	5,215	4,938	0	4,530	0	4,530	0	9,468	0	0	0	264	04/25/2029
59020U-DT-9	MERRILL LYNCH MORTGAGE INVESTO SUB WHOLE	12/25/2025	PAYDOWN		(1,269)	8,554	13,771	9,586	17,155	(26,693)	0	(9,538)	0	(1,269)	0	0	0	115	07/25/2029
59020U-EZ-4	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO	12/25/2025	PAYDOWN		27,902	27,902	27,902	25,817	0	2,085	0	2,085	0	27,902	0	0	0	317	04/25/2029
59020U-FA-8	MERRILL LYNCH MORTGAGE INVESTO WHOLE_CMO	12/25/2025	PAYDOWN		3,155	21,930	22,534	30,638	0	(27,483)	0	(27,483)	0	3,155	0	0	0	246	04/25/2029
59020U-KP-9	MERRILL LYNCH MORTGAGE INVESTO SUB ABS_A	12/26/2025	PAYDOWN		176,494	176,494	167,617	173,176	0	3,319	0	3,319	0	176,494	0	0	0	1,205	06/25/2035
59020U-Z5-7	MERRILL LYNCH MORTGAGE INVESTO SUPSEN WH	12/01/2025	PAYDOWN		346,256	346,256	332,840	315,865	0	30,391	0	30,391	0	346,256	0	0	0	5,426	12/25/2035
59020U-ZL-2	MERRILL LYNCH MORTGAGE INVESTO MEZZANIN	12/26/2025	PAYDOWN		82,245	82,245	75,706	80,003	0	2,241	0	2,241	0	82,245	0	0	0	1,142	08/25/2035
59023P-AB-9	MERRILL LYNCH MORTGAGE INVESTO SUPSEN WH	12/01/2025	PAYDOWN		42,586	42,599	37,350	37,386	0	5,199	0	5,199	0	42,586	0	0	0	629	10/25/2036
59024N-AA-5	MERRILL LYNCH MORTGAGE BACKED SUPSEN WHO	12/01/2025	PAYDOWN		159,852	159,918	132,107	128,818	0	31,035	0	31,035	0	159,852	0	0	0	1,690	04/25/2037
59025G-AA-9	MERRILL LYNCH MORTGAGE BACKED SUPSEN WHO	12/01/2025	PAYDOWN		97,782	97,783	3,322	3,270	0	94,512	0	94,512	0	97,782	0	0	0	1,697	08/25/2036
59319B-AA-5	MFA TRUST MFRA_23-INV2 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		441,531	441,531	440,494	442,624	0	(1,094)	0	(1,094)	0	441,531	0	0	0	8,384	10/25/2058
59549R-AG-9	MID-STATE TRUST ABS_10W 5.940% 0	12/15/2025	PAYDOWN		213,143	213,143	203,926	211,131	0	2,012	0	2,012	0	213,143	0	0	0	3,613	02/15/2036
59980D-AC-5	MILL CITY MORTGAGE LOAN TRUST WHOLE_CMO	12/01/2025	PAYDOWN		349,894	349,894	348,459	348,670	0	1,224	0	1,224	0	349,894	0	0	0	6,896	10/25/2067
59980M-AK-7	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE	09/01/2025	PAYDOWN		2,224	2,224	1,789	1,794	0	430	0	430	0	2,224	0	0	0	21	05/25/2058
59980M-AL-5	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE	10/01/2025	PAYDOWN		4,079	4,079	3,281	3,307	0	772	0	772	0	4,079	0	0	0	38	05/28/2058
59980M-AM-3	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE	09/01/2025	PAYDOWN		2,716	2,716	2,086	2,102	0	615	0	615	0	2,716	0	0	0	25	05/28/2058
59980V-AJ-0	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE	12/01/2025	PAYDOWN		24,320	24,320	19,399	19,773	0	4,547	0	4,547	0	24,320	0	0	0	147	05/25/2062
59980V-AK-7	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE	12/01/2025	PAYDOWN		43,093	43,093	33,685	34,074	0	9,018	0	9,018	0	43,093	0	0	0	261	05/25/2062
59980V-AL-5	MILL CITY MORTGAGE TRUST MCMLT SUB WHOLE	12/01/2025	PAYDOWN		18,377	18,377	13,236	13,429	0	4,947	0	4,947	0	18,377	0	0	0	111	05/25/2062
59981C-AB-8	MILL CITY MORTGAGE LOAN TRUST SENIOR WHO	12/01/2025	PAYDOWN		1,640,769	1,640,769	1,614,216	1,623,237	0	17,532	0	17,532	0	1,640,769	0	0	0	33,304	12/25/2067
59981C-AC-6	MILL CITY MORTGAGE LOAN TRUST SENIOR WHO	12/01/2025	PAYDOWN		1,081,207	1,081,207	1,058,169	1,055,785	0	25,422	0	25,422	0	1,081,207	0	0	0	21,946	12/26/2067
617445-CG-4	MORGAN STANLEY CAPITAL I TRUST WHOLE_CMO	08/01/2025	PAYDOWN		0	3,029	3,041	1,837	0	(1,837)	0	(1,837)	0	0	0	0	0	20	01/25/2027
61745M-4M-2	MORGAN STANLEY MORTGAGE LOAN T WHOLE_CMO	08/01/2025	PAYDOWN		1,276	1,276	632	614	0	661	0	661	0	1,276	0	0	0	5	07/25/2035
61748H-FE-6	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		2,895	2,895	2,432	2,266	0	629	0	629	0	2,895	0	0	0	44	11/25/2034
61748H-JY-8	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		14,248	14,248	6,112	5,588	0	8,661	0	8,661	0	14,248	0	0	0	133	08/25/2035
61748H-LA-7	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH	09/01/2025	PAYDOWN		247,219	247,219	75,129	70,268	0	176,951	0	176,951	0	247,219	0	0	0	2,385	09/25/2035
61748H-SG-7	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH	12/01/2025	PAYDOWN		655	655	235	105	0	551	0	551	0	655	0	0	0	5	12/25/2035
61748H-WV-9	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH	12/01/2025	PAYDOWN		141,216	141,216	118,359	121,656	0	19,560	0	19,560	0	141,216	0	0	0	1,917	03/25/2036
61749C-AA-9	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH	12/26/2025	PAYDOWN		37,606	37,606	6,841	6,124	0	31,481	0	31,481	0	37,606	0	0	0	75	05/25/2036
61749C-AD-3	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH	12/26/2025	PAYDOWN		99,691	99,691	15,646	14,263	0	85,428	0	85,428	0	99,691	0	0	0	199	05/25/2036
61775J-AM-5	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		101,906	101,906	103,658	103,460	0	(1,554)	0	(1,554)	0	101,906	0	0	0	1,796	06/25/2053
61775L-AN-8	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		149,399	149,399	147,701	147,808	0	1,592	0	1,592	0	149,399	0	0	0	2,651	08/25/2053
61775Q-AA-5	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		4,347,375	4,347,375	4,254,314	4,254,406	0	92,968	0	92,968	0	4,347,375	0	0	0	87,976	09/25/2053
61775Q-AM-9	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/25/2025	PAYDOWN		116,136	116,136	113,751	113,947	0	2,189	0	2,189	0	116,136	0	0	0	2,200	09/25/2053
61775Q-AN-7	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		29,036	29,036	27,433	27,491	0	1,545	0	1,545	0	29,036	0	0	0	508	09/25/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61775V-AA-4	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		3,115,351	3,115,351	3,115,346	3,127,838	0	(12,487)	0	(12,487)	0	3,115,351	0	0	0	70,940	09/25/2068
61775W-AA-2	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		6,437,816	6,437,816	6,425,746	6,419,207	0	18,609	0	18,609	0	6,437,816	0	0	0	133,778	11/25/2053
61775W-AM-6	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		77,116	77,116	78,161	77,974	0	(858)	0	(858)	0	77,116	0	0	0	1,471	11/25/2053
61776B-AC-3	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		1,872,439	1,872,439	1,862,784	1,862,965	0	9,474	0	9,474	0	1,872,439	0	0	0	39,328	01/26/2054
61776B-AE-9	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		5,547,037	5,547,037	5,422,229	5,430,015	0	117,022	0	117,022	0	5,547,037	0	0	0	106,798	01/26/2054
61776B-AY-5	MORGAN STANLEY RESIDENTIAL MOR SUPSEN WH	12/01/2025	PAYDOWN		194,236	194,236	190,973	191,191	0	3,045	0	3,045	0	194,236	0	0	0	3,149	01/25/2054
61776Q-AK-2	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		244,107	244,107	243,402	242,615	0	1,492	0	1,492	0	244,107	0	0	0	3,924	07/27/2054
617939-AZ-6	MORGAN STANLEY RESIDENTIAL MOR SUPSEN WH	12/01/2025	PAYDOWN		206,133	206,133	201,015	201,452	0	4,680	0	4,680	0	206,133	0	0	0	3,353	02/25/2054
617939-BD-4	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	12/01/2025	PAYDOWN		69,651	69,651	69,355	69,359	0	293	0	293	0	69,651	0	0	0	1,234	02/25/2054
61915R-BZ-8	MORTGAGEIT TRUST MHL_06-1 SENIOR WHOLE_C	12/26/2025	PAYDOWN		197,755	244,654	136,552	138,035	0	59,721	0	59,721	0	197,755	0	0	0	3,001	04/25/2036
61915Y-AD-3	MORTGAGEIT TRUST MHL_07-1 SUPSEN WHOLE_C	12/26/2025	PAYDOWN		131,281	127,380	95,371	95,375	0	35,906	0	35,906	0	131,281	0	0	0	920	06/25/2047
62954Y-AA-9	NYMT_22-INV1 WHOLE_CMO _22-INV1 144A	12/25/2025	PAYDOWN		5,142,743	5,142,743	4,768,869	4,976,979	0	165,764	0	165,764	0	5,142,743	0	0	0	60,589	10/25/2057
62954Y-AB-7	NYMT_22-INV1 WHOLE_CMO _22-INV1 144A	12/25/2025	PAYDOWN		676,171	676,171	618,391	650,659	0	25,512	0	25,512	0	676,171	0	0	0	7,966	10/25/2057
62954Y-AC-5	NYMT_22-INV1 WHOLE_CMO _22-INV1 144A	12/25/2025	PAYDOWN		994,352	994,352	776,869	731,841	0	262,511	0	262,511	0	994,352	0	0	0	11,715	10/25/2057
64828N-AK-1	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_	12/26/2025	PAYDOWN		244,424	244,424	246,563	251,476	0	(7,052)	0	(7,052)	0	244,424	0	0	0	4,375	06/25/2057
64828X-AA-1	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	12/01/2025	PAYDOWN		257,642	257,642	272,168	268,932	0	(11,290)	0	(11,290)	0	257,642	0	0	0	1,983	11/25/2059
64829D-AL-0	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_	12/01/2025	PAYDOWN		177,732	177,732	188,733	184,888	0	(7,156)	0	(7,156)	0	177,732	0	0	0	2,408	11/25/2054
64829J-BT-9	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO	12/01/2025	PAYDOWN		708,721	708,721	681,812	0	0	26,717	0	26,717	0	708,721	0	0	0	8,287	02/25/2057
64829K-BC-3	NEW RESIDENTIAL MORTGAGE LOAN SUB WHOLE_	12/01/2025	PAYDOWN		280,025	280,025	275,475	0	0	4,538	0	4,538	0	280,025	0	0	0	4,393	03/26/2057
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	12/01/2025	PAYDOWN		91,510	91,510	97,916	96,359	0	(4,849)	0	(4,849)	0	91,510	0	0	0	911	02/25/2059
64830N-AA-9	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO	12/01/2025	PAYDOWN		323,838	323,838	340,966	335,319	0	(11,481)	0	(11,481)	0	323,838	0	0	0	2,509	07/25/2059
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO	12/01/2025	PAYDOWN		242,156	242,156	242,155	0	0	(44)	0	(44)	0	242,156	0	0	0	4,033	05/25/2065
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO	12/01/2025	PAYDOWN		232,136	232,136	232,132	0	0	(41)	0	(41)	0	232,136	0	0	0	4,004	05/25/2065
64832D-AD-3	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO	12/01/2025	PAYDOWN		861,415	861,415	863,871	0	0	(2,368)	0	(2,368)	0	861,415	0	0	0	15,266	01/26/2065
64832D-AE-1	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO	12/01/2025	PAYDOWN		2,107,051	2,107,051	2,107,045	0	0	(43)	0	(43)	0	2,107,051	0	0	0	38,638	01/25/2065
65535V-JV-1	NOMURA ASSET ACCEPTANCE CORP A SUB WHOLE	12/26/2025	PAYDOWN		24,147	80	76	59	0	36,402	0	36,402	0	36,243	0	(12,095)	(12,095)	4	03/25/2035
65535V-MF-2	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO	12/01/2025	PAYDOWN		95,304	95,304	72,409	73,021	0	22,283	0	22,283	0	95,304	0	0	0	1,516	07/25/2035
65535V-PY-8	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO	12/26/2025	PAYDOWN		432,306	432,306	134,076	137,250	0	295,056	0	295,056	0	432,306	0	0	0	39,376	10/25/2035
655378-AH-0	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH	12/01/2025	PAYDOWN		232,163	251,140	215,991	218,512	0	13,651	0	13,651	0	232,163	0	0	0	1,795	06/25/2037
65537E-AE-4	NOMURA ASSET ACCEPTANCE CORPOR WHOLE_CMO	12/26/2025	PAYDOWN		115,265	114,858	91,809	93,327	0	21,938	0	21,938	0	115,265	0	0	0	1,357	10/25/2036
65538N-AC-7	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH	12/26/2025	PAYDOWN		3,100	(1,206)	(122)	(66)	0	3,166	0	3,166	0	3,100	0	0	0	53	04/25/2037
65538P-AC-2	NOMURA ASSET ACCEPTANCE CORPOR SENIOR WH	12/01/2025	PAYDOWN		155,460	140,528	74,470	70,468	0	84,993	0	84,993	0	155,460	0	0	0	21,606	03/25/2047
670843-AB-7	OBX TRUST OBX_23-NQM2 SENIOR WHOLE_CMO _	12/01/2025	PAYDOWN		357,334	357,334	356,948	356,483	0	851	0	851	0	357,334	0	0	0	7,498	01/25/2062
67116M-AA-9	OBX TRUST OBX_23-J1 SENIOR WHOLE_CMO _23	12/01/2025	PAYDOWN		807,072	807,072	755,621	758,425	0	48,647	0	48,647	0	807,072	0	0	0	8,414	01/25/2053
67118H-AA-8	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		3,726,126	3,726,126	3,726,094	3,721,993	0	4,133	0	4,133	0	3,726,126	0	0	0	66,303	12/26/2063
67118H-AC-4	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		532,211	532,211	532,203	531,605	0	606	0	606	0	532,211	0	0	0	9,715	12/25/2063
67118H-AD-2	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		553,925	553,925	553,925	553,064	0	861	0	861	0	553,925	0	0	0	10,368	12/25/2063
67118K-AA-1	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		2,699,307	2,699,307	2,699,283	2,696,376	0	2,931	0	2,931	0	2,699,307	0	0	0	53,954	12/25/2063
67118K-AB-9	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		526,780	526,780	526,780	526,060	0	720	0	720	0	526,780	0	0	0	10,878	12/25/2063
67118K-AC-7	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		419,846	419,846	421,973	422,367	0	(2,521)	0	(2,521)	0	419,846	0	0	0	8,808	12/25/2063
67118L-AA-9	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/12/2025	PAYDOWN		35,391,565	35,391,565	35,239,225	35,247,448	0	144,117	0	144,117	0	35,391,565	0	0	0	1,158,615	09/25/2062
67118P-AA-0	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO	12/01/2025	PAYDOWN		1,019,824	1,019,824	936,013	937,435	0	82,389	0	82,389	0	1,019,824	0	0	0	11,107	02/25/2068
67118T-AA-2	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		5,016,736	5,016,736	5,016,647	4,996,638	0	20,098	0	20,098	0	5,016,736	0	0	0	85,759	01/25/2064
67118T-AB-0	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		1,920,482	1,920,482	1,920,479	1,915,717	0	4,766	0	4,766	0	1,920,482	0	0	0	33,658	01/25/2064
67118T-AC-8	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		1,590,003	1,590,003	1,595,850	1,601,422	0	(11,419)	0	(11,419)	0	1,590,003	0	0	0	28,318	01/25/2064
67120Q-AA-4	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		2,964,844	2,964,844	2,964,803	0	0	10,571	0	10,571	0	2,964,844	0	0	0	50,944	02/25/2055
67120V-AA-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	12/01/2025	PAYDOWN		4,096,581	4,096,581	4,096,547	0	0	1,731	0	1,731	0	4,096,581	0	0	0	72,174	11/25/2064
67120V-AC-9	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	12/01/2025	PAYDOWN		2,644,963	2,644,963	2,644,942	0	0	1,259	0	1,259	0	2,644,963	0	0	0	49,555	11/25/2064
67120Y-AD-1	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO	12/01/2025	PAYDOWN		185,602	185,602	185,601	0	0	327	0	327	0	185,602	0	0	0	3,100	04/25/2060
673920-AA-2	OBX TRUST OBX_23-J2 SENIOR WHOLE_CMO _23	12/01/2025	PAYDOWN		1,948,906	1,948,906	1,897,748	1,896,137	0	52,770	0	52,770	0	1,948,906	0	0	0	37,341	11/25/2053
67448L-AB-8	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	12/01/2025	PAYDOWN		363,746	363,746	363,745	363,129	0	617	0	617	0	363,746	0	0	0	6,636	11/25/2063
67448L-AC-6	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		461,900	461,900	464,023	464,249	0	(2,350)	0	(2,350)	0	461,900	0	0	0	8,700	11/25/2063
67448N-AA-6	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		1,479,652	1,479,652	1,479,642	1,477,819	0	1,833	0	1,833	0	1,479,652	0	0	0	27,672	01/25/2064
67448N-AB-4	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		1,886,679	1,886,679	1,886,659	1,897,727	0	(11,047)	0	(11,047)	0	1,886,679	0	0	0	37,075	01/25/2064
67448N-AC-2	ONSLOW BAY FINANCIAL LLC OBX_2 SENIOR WH	12/01/2025	PAYDOWN		986,434	986,434	992,005	994,001	0	(7,567)	0	(7,567)	0	986,434	0	0	0	19,695	01/25/2064
67448Y-AE-4	OBX TRUST OBX_25-NQM3 WHOLE_CMO _25-NQM3	12/01/2025	PAYDOWN		2,037,910	2,037,910	2,037,892	0	0	925	0	925	0	2,037,910	0	0	0	40,450	12/01/2064
67449C-AA-9	ONSLOW BAY FINANCIAL LLC OBX T SENIOR WH	12/01/2025	PAYDOWN		2,938,962	2,938,962	2,938,941	2,935,368	0	3,594	0	3,594	0	2,938,962	0	0	0	51,035	10/25/2063
67449C-AB-7	ONSLOW BAY FINANCIAL LLC OBX T SENIOR WH	12/01/2025	PAYDOWN		498,614	498,614	498,607	497,965	0	650	0	650	0	498,614	0	0	0	9,268	10/25/2063

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
675748-AE-7	OCWEN RESIDENTIAL MBS CORPORAT WHOLE_CMO	11/01/2025	PAYDOWN		125,927	125,927	66,261	68,267	0	57,660	0	57,660	0	125,927	0	0	0	632	10/25/2040
675748-AF-4	OCWEN RESIDENTIAL MBS CORPORAT WHOLE_CMO	12/01/2025	DIRECT		65,719	0	0	0	0	0	0	0	0	0	0	65,719	65,719	0	10/25/2040
675748-AF-4	OCWEN RESIDENTIAL MBS CORPORAT WHOLE_CMO	12/01/2025	PAYDOWN		119,450	129,163	0	0	0	119,450	0	119,450	0	119,450	0	0	0	0	10/25/2040
67647E-CD-7	OCEANVIEW MORTGAGE TRUST OCMT SUB WHOLE_	12/01/2025	PAYDOWN		166,171	166,171	169,738	168,992	0	(2,821)	0	(2,821)	0	166,171	0	0	0	1,440	10/25/2051
67647L-CD-1	OCEANVIEW MORTGAGE TRUST OCMT SUB WHOLE_	12/01/2025	PAYDOWN		155,661	155,661	155,563	155,517	0	143	0	143	0	155,661	0	0	0	1,238	05/25/2051
67647V-CD-9	OCEANVIEW MORTGAGE TRUST OCMT SUB WHOLE_	12/01/2025	PAYDOWN		17,784	17,784	18,144	18,038	0	(254)	0	(254)	0	17,784	0	0	0	141	06/25/2051
67647W-CD-7	OCMT_21-INV3 SUB WHOLE_CMO _21-INV3 144A	12/01/2025	PAYDOWN		12,431	12,431	13,473	13,261	0	(830)	0	(830)	0	12,431	0	0	0	130	07/25/2051
68384C-AB-2	OPTEUM MORTGAGE ACCEPTANCE COR SENIOR WH	12/26/2025	PAYDOWN		119,401	119,401	31,668	29,410	0	89,990	0	89,990	0	119,401	0	0	0	724	07/25/2036
691215-BC-0	OWNIT MORTGAGE LOAN ASSET-BACK MEZZANIN	12/27/2025	DIRECT		103,297	0	0	0	0	0	0	0	0	0	0	103,297	103,297	0	03/25/2036
691215-BC-0	OWNIT MORTGAGE LOAN ASSET-BACK MEZZANIN	12/27/2025	PAYDOWN		342,419	209,756	0	13,756	0	549,964	0	549,964	0	342,419	0	0	0	(1,564)	03/25/2036
693650-AJ-2	PEARL STREET MORTGAGE COMPANY SUPSEN WHO	12/01/2025	PAYDOWN		12,436	12,436	12,124	0	0	256	0	256	0	12,436	0	0	0	91	03/25/2051
693650-BC-6	PEARL STREET MORTGAGE COMPANY SENIOR WHO	12/01/2025	PAYDOWN		0	0	26,059	0	0	(28,246)	0	(28,246)	0	0	0	0	0	1,089	03/25/2051
693650-BP-7	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		46,223	46,223	38,838	0	0	7,014	0	7,014	0	46,223	0	0	0	383	03/25/2051
693650-BQ-5	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		28,550	28,550	23,912	0	0	4,407	0	4,407	0	28,550	0	0	0	236	03/25/2051
693650-BR-3	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		21,749	21,749	17,707	0	0	3,836	0	3,836	0	21,749	0	0	0	180	03/25/2051
693650-BS-1	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		13,766	13,766	8,377	0	0	5,465	0	5,465	0	13,766	0	0	0	114	03/25/2051
693652-AJ-8	PSMC TRUST PSMC_20-2 SENIOR WHOLE_CMO _2	12/01/2025	PAYDOWN		306,300	306,300	323,176	0	0	(12,280)	0	(12,280)	0	306,300	0	0	0	3,286	05/25/2050
693652-BC-2	PSMC TRUST PSMC_20-2 SENIOR WHOLE_CMO _2	12/01/2025	PAYDOWN		0	0	752	0	0	(424)	0	(424)	0	0	0	0	0	35	05/25/2050
693652-BD-0	PSMC TRUST PSMC_20-2 SENIOR WHOLE_CMO _2	12/01/2025	PAYDOWN		0	0	4,509	0	0	(39,910)	0	(39,910)	0	0	0	0	0	712	05/25/2050
693652-BP-3	PSMC TRUST PSMC_20-2 SUB WHOLE_CMO _20-2	12/01/2025	PAYDOWN		110,356	110,356	103,569	0	0	6,616	0	6,616	0	110,356	0	0	0	1,185	05/25/2050
693652-BQ-1	PSMC TRUST PSMC_20-2 SUB WHOLE_CMO _20-2	12/01/2025	PAYDOWN		68,596	68,596	64,014	0	0	4,376	0	4,376	0	68,596	0	0	0	736	05/25/2050
693652-BR-9	PSMC TRUST PSMC_20-2 SUB WHOLE_CMO _20-2	12/01/2025	PAYDOWN		65,132	65,132	60,115	0	0	4,618	0	4,618	0	65,132	0	0	0	699	05/25/2050
693652-BS-7	PSMC TRUST PSMC_20-2 SUB WHOLE_CMO _20-2	12/01/2025	PAYDOWN		32,483	32,483	24,875	0	0	7,508	0	7,508	0	32,483	0	0	0	348	05/25/2050
693675-AJ-9	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		246,876	246,876	261,503	0	0	(11,270)	0	(11,270)	0	246,876	0	0	0	2,462	11/25/2050
693675-BC-3	PEARL STREET MORTGAGE COMPANY SENIOR WHO	12/01/2025	PAYDOWN		0	0	10,088	0	0	(25,864)	0	(25,864)	0	0	0	0	0	1,282	11/25/2050
693675-BP-4	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		93,274	93,274	87,401	0	0	6,545	0	6,545	0	93,274	0	0	0	983	11/25/2050
693675-BQ-2	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		45,223	45,223	42,034	0	0	3,446	0	3,446	0	45,223	0	0	0	477	11/25/2050
693675-BR-0	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		53,705	53,705	47,965	0	0	6,271	0	6,271	0	53,705	0	0	0	566	11/25/2050
693680-AJ-9	PSMC TRUST PSMC_18-2 SUPSEN WHOLE_CMO _1	12/01/2025	PAYDOWN		1,126,107	1,126,107	1,054,394	0	0	57,260	0	57,260	0	1,126,107	0	0	0	10,480	06/25/2048
693680-AW-0	PSMC TRUST PSMC_18-2 SENIOR WHOLE_CMO _1	12/01/2025	PAYDOWN		0	0	13,811	0	0	(9,684)	0	(9,684)	0	0	0	0	0	332	06/25/2048
693680-BF-6	PSMC TRUST PSMC_18-2 SUB WHOLE_CMO _18-2	12/01/2025	PAYDOWN		243,517	243,517	233,802	0	0	6,770	0	6,770	0	243,517	0	0	0	2,419	06/25/2048
693680-BG-4	PSMC TRUST PSMC_18-2 SUB WHOLE_CMO _18-2	12/01/2025	PAYDOWN		255,221	255,221	234,953	0	0	18,560	0	18,560	0	255,221	0	0	0	2,535	06/25/2048
693680-BH-2	PSMC TRUST PSMC_18-2 SUB WHOLE_CMO _18-2	12/01/2025	PAYDOWN		178,161	178,161	161,330	0	0	14,286	0	14,286	0	178,161	0	0	0	1,770	06/25/2048
693680-BJ-8	PSMC TRUST PSMC_18-2 SUB WHOLE_CMO _18-2	12/01/2025	PAYDOWN		116,200	116,200	94,353	0	0	20,541	0	20,541	0	116,200	0	0	0	1,154	06/25/2048
693684-AJ-1	PSMC TRUST PSMC_20-1 SUPSEN WHOLE_CMO _2	12/25/2025	PAYDOWN		310,948	310,948	322,924	0	0	(8,696)	0	(8,696)	0	310,948	0	0	0	3,401	01/25/2050
693684-BD-3	PSMC TRUST PSMC_20-1 SENIOR WHOLE_CMO _2	12/01/2025	PAYDOWN		0	0	1,587	0	0	(6,358)	0	(6,358)	0	0	0	0	0	63	01/25/2050
693684-BQ-4	PSMC TRUST PSMC_20-1 SUB WHOLE_CMO _20-1	12/01/2025	PAYDOWN		106,474	106,474	100,454	0	0	6,181	0	6,181	0	106,474	0	0	0	1,170	01/25/2050
693684-BR-2	PSMC TRUST PSMC_20-1 SUB WHOLE_CMO _20-1	12/01/2025	PAYDOWN		68,887	68,887	64,778	0	0	4,452	0	4,452	0	68,887	0	0	0	757	01/25/2050
693684-BS-0	PSMC TRUST PSMC_20-1 SUB WHOLE_CMO _20-1	12/01/2025	PAYDOWN		56,373	56,373	47,605	0	0	9,023	0	9,023	0	56,373	0	0	0	620	01/25/2050
69371V-BF-3	PSMC TRUST PSMC_18-1 SUB WHOLE_CMO _18-1	12/01/2025	PAYDOWN		222,213	222,213	204,497	0	0	17,308	0	17,308	0	222,213	0	0	0	2,019	02/25/2048
69371V-BJ-5	PSMC TRUST PSMC_18-1 SUB WHOLE_CMO _18-1	12/01/2025	PAYDOWN		82,772	82,772	64,980	0	0	17,103	0	17,103	0	82,772	0	0	0	752	02/25/2048
69372X-AJ-1	PSMC TRUST PSMC_19-1 SENIOR WHOLE_CMO _1	12/01/2025	PAYDOWN		671,368	671,368	703,473	0	0	(35,717)	0	(35,717)	0	671,368	0	0	0	4,329	07/25/2049
69372X-BC-5	PSMC TRUST PSMC_19-1 SENIOR WHOLE_CMO _1	12/01/2025	PAYDOWN		0	408,659	2,810	0	0	(612)	0	(612)	0	0	0	0	0	105	07/25/2049
69372X-BP-6	PSMC TRUST PSMC_19-1 SUB WHOLE_CMO _19-1	12/01/2025	PAYDOWN		200,885	200,885	196,980	0	0	6,664	0	6,664	0	200,885	0	0	0	1,585	07/25/2049
69372X-BQ-4	PSMC TRUST PSMC_19-1 SUB WHOLE_CMO _19-1	12/01/2025	PAYDOWN		115,509	115,509	112,287	0	0	5,215	0	5,215	0	115,509	0	0	0	911	07/25/2049
69372X-BR-2	PSMC TRUST PSMC_19-1 SUB WHOLE_CMO _19-1	12/01/2025	PAYDOWN		85,376	85,376	79,846	0	0	5,436	0	5,436	0	85,376	0	0	0	673	07/25/2049
69374J-AJ-0	PSMC TRUST PSMC_18-3 SENIOR WHOLE_CMO _1	12/01/2025	PAYDOWN		103,458	103,458	102,164	0	0	719	0	719	0	103,458	0	0	0	1,268	08/25/2048
69374J-BD-2	PSMC TRUST PSMC_18-3 SENIOR WHOLE_CMO _1	12/01/2025	PAYDOWN		0	0	739	0	0	(739)	0	(739)	0	0	0	0	0	0	08/25/2048
69374J-BR-1	PSMC TRUST PSMC_18-3 SUB WHOLE_CMO _18-3	12/01/2025	PAYDOWN		100,438	100,438	94,971	0	0	5,499	0	5,499	0	100,438	0	0	0	1,212	08/25/2048
69374J-BS-9	PSMC TRUST PSMC_18-3 SUB WHOLE_CMO _18-3	12/01/2025	PAYDOWN		70,004	70,004	65,273	0	0	4,245	0	4,245	0	70,004	0	0	0	845	08/25/2048
69374J-BT-7	PSMC TRUST PSMC_18-3 MEZZANIN WHOLE_CMO	12/01/2025	PAYDOWN		51,747	51,747	42,438	0	0	8,675	0	8,675	0	51,747	0	0	0	623	08/25/2048
69374K-AJ-7	PSMC TRUST PSMC_18-4 SUPSEN WHOLE_CMO _1	12/01/2025	PAYDOWN		110,859	110,859	107,242	0	0	6,898	0	6,898	0	110,859	0	0	0	1,693	11/25/2048
69374K-BC-1	PSMC TRUST PSMC_18-4 SENIOR WHOLE_CMO _1	12/01/2025	PAYDOWN		0	65,525	928	0	0	(85)	0	(85)	0	0	0	0	0	18	11/25/2048
69374K-BP-2	PSMC TRUST PSMC_18-4 SUB WHOLE_CMO _18-4	12/01/2025	PAYDOWN		134,357	134,357	127,657	0	0	7,397	0	7,397	0	134,357	0	0	0	1,942	11/25/2048
69374K-BQ-0	PSMC TRUST PSMC_18-4 SUB WHOLE_CMO _18-4	12/01/2025	PAYDOWN		100,760	100,760	95,311	0	0	5,733	0	5,733	0	100,760	0	0	0	1,456	11/25/2048
69374K-BR-8	PSMC TRUST PSMC_18-4 SUB WHOLE_CMO _18-4	12/01/2025	PAYDOWN		83,969	83,969	78,479	0	0	5,400	0	5,400	0	83,969	0	0	0	1,214	11/25/2048
69374X-AJ-9	PSMC TRUST PSMC_19-2 SUPSEN WHOLE_CMO _1	12/01/2025	PAYDOWN		773,835	773,835	813,244	0	0	(26,644)	0	(26,644)	0	773,835	0	0	0	6,582	10/25/2049
69374X-BC-3	PSMC TRUST PSMC_19-2 SENIOR WHOLE_CMO _1	12/01/2025	PAYDOWN		0	0	2,638	0	0	(17,480)	0	(17,480)	0	0	0	0	0	159	10/25/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69374X-BP-4	PSMC TRUST PSMC_19-2 SUB WHOLE_CMO _19-2	12/01/2025	PAYDOWN		128,796	128,796	121,359	0	0	7,889	0	7,889	0	128,796	0	0	0	1,244	10/25/2049
69374X-BQ-2	PSMC TRUST PSMC_19-2 SUB WHOLE_CMO _19-2	12/01/2025	PAYDOWN		67,798	67,798	63,614	0	0	4,772	0	4,772	0	67,798	0	0	0	655	10/25/2049
69374X-BR-0	PSMC TRUST PSMC_19-2 SUB WHOLE_CMO _19-2	12/01/2025	PAYDOWN		74,565	74,565	65,143	0	0	9,939	0	9,939	0	74,565	0	0	0	720	10/25/2049
69375B-AJ-6	PSMC_19-3 SUPSEN WHOLE_CMO _19-3 144A	12/01/2025	PAYDOWN		133,191	133,191	136,730	0	0	(2,108)	0	(2,108)	0	133,191	0	0	0	1,360	11/25/2049
69375B-BC-0	PSMC_19-3 SENIOR WHOLE_CMO _19-3 144A		PAYDOWN		0	116,114	460	0	0	0	0	0	0	0	0	0	0	4	11/25/2049
69375B-BP-1	PSMC_19-3 SUB WHOLE_CMO _19-3 144A 3.	12/01/2025	PAYDOWN		45,301	45,301	42,597	0	0	2,765	0	2,765	0	45,301	0	0	0	464	11/25/2049
69375B-BQ-9	PSMC_19-3 SUB WHOLE_CMO _19-3 144A 3.	12/01/2025	PAYDOWN		30,647	30,647	28,571	0	0	2,241	0	2,241	0	30,647	0	0	0	314	11/25/2049
69375B-BR-7	PSMC_19-3 SUB WHOLE_CMO _19-3 144A 3.	12/01/2025	PAYDOWN		22,651	22,651	18,374	0	0	4,474	0	4,474	0	22,651	0	0	0	232	11/25/2049
69376C-AJ-3	PEARL STREET MORTGAGE COMPANY SUPSEN WHO	12/01/2025	PAYDOWN		167,355	167,355	160,367	0	0	9,552	0	9,552	0	167,355	0	0	0	1,224	05/25/2051
69376C-BC-7	PEARL STREET MORTGAGE COMPANY SENIOR WHO	12/01/2025	PAYDOWN		0	0	23,543	0	0	(26,188)	0	(26,188)	0	0	0	0	0	1,212	05/25/2051
69376C-BP-8	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		62,552	62,552	54,752	0	0	7,763	0	7,763	0	62,552	0	0	0	494	05/25/2051
69376C-BQ-6	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		29,439	29,439	25,612	0	0	3,808	0	3,808	0	29,439	0	0	0	232	05/25/2051
69376C-BR-4	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		38,633	38,633	31,993	0	0	6,612	0	6,612	0	38,633	0	0	0	305	05/25/2051
69376D-AJ-1	PEARL STREET MORTGAGE COMPANY SUPSEN WHO	12/01/2025	PAYDOWN		180,019	180,019	179,000	0	0	710	0	710	0	180,019	0	0	0	1,316	08/25/2051
69376D-BC-5	PEARL STREET MORTGAGE COMPANY SENIOR WHO	12/01/2025	PAYDOWN		0	2,239,939	12,831	0	0	(13,355)	0	(13,355)	0	0	0	0	0	956	08/25/2051
69376D-BP-6	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		88,013	88,013	77,144	0	0	10,433	0	10,433	0	88,013	0	0	0	685	08/25/2051
69376D-BQ-4	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		37,238	37,238	32,126	0	0	4,849	0	4,849	0	37,238	0	0	0	290	08/25/2051
69376D-BR-2	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	12/01/2025	PAYDOWN		33,307	33,307	26,918	0	0	6,156	0	6,156	0	33,307	0	0	0	259	08/25/2051
69377E-AA-7	PRPM LLC PRPM_22-INV1 SENIOR WHOLE_CMO _	12/01/2025	PAYDOWN		554,221	554,221	536,728	554,221	0	0	0	0	0	554,221	0	0	0	7,200	04/25/2067
69378K-AA-2	PRPM LLC PRPM_22-NQM1 SENIOR WHOLE_CMO _	12/01/2025	PAYDOWN		728,042	728,042	714,143	720,971	0	7,072	0	7,072	0	728,042	0	0	0	11,244	08/25/2067
69378K-AB-0	PRPM LLC PRPM_22-NQM1 SENIOR WHOLE_CMO _	12/01/2025	PAYDOWN		295,486	295,486	283,123	319,687	0	5,834	0	5,834	0	295,486	0	0	0	4,550	08/25/2067
69378K-AC-8	PRPM LLC PRPM_22-NQM1 ABS_ABS _22-NQM1 1	12/25/2025	PAYDOWN		147,775	147,775	119,864	112,797	0	34,978	0	34,978	0	147,775	0	0	0	2,284	09/25/2067
69380T-AA-9	PRPM LLC PRPM_23-NQM3 SENIOR ABS_ABS _23	12/01/2025	PAYDOWN		2,026,406	2,026,406	2,026,398	2,018,155	0	8,251	0	8,251	0	2,026,406	0	0	0	35,577	11/25/2068
69380W-AA-2	PRKCM TRUST PRKCM_24-AFC1 SENIOR WHOLE_C	12/01/2025	PAYDOWN		1,239,267	1,239,267	1,239,193	1,239,167	0	100	0	100	0	1,239,267	0	0	0	25,283	03/25/2059
69382C-AB-2	PMT LOAN TRUST PMTLT_25-INV3 WHOLE_CMO _	12/01/2025	PAYDOWN		558,930	558,930	561,987	0	0	(2,948)	0	(2,948)	0	558,930	0	0	0	10,250	03/25/2056
69382C-AC-0	PMT LOAN TRUST PMTLT_25-INV3 SRSEC WHOLE	12/01/2025	PAYDOWN		745,240	745,240	737,554	0	0	7,565	0	7,565	0	745,240	0	0	0	12,528	03/25/2056
69392C-AA-2	PRETIUM MORTGAGE CREDIT PARTNE SENIOR WH	12/01/2025	PAYDOWN		3,049,991	3,049,991	2,892,068	2,895,993	0	153,998	0	153,998	0	3,049,991	0	0	0	34,839	06/25/2064
69392M-AA-0	PRPM LLC PRPM_25-RPL2 SENIOR WHOLE_CMO _	12/01/2025	PAYDOWN		438,999	438,999	421,150	0	0	19,484	0	19,484	0	438,999	0	0	0	4,125	04/25/2055
693965-AA-3	PRPM LLC PRPM_23-NQM1 SENIOR WHOLE_CMO _	12/01/2025	PAYDOWN		3,185,286	3,185,286	3,185,286	3,254,123	0	(68,837)	0	(68,837)	0	3,185,286	0	0	0	51,612	01/25/2068
693965-AB-1	PRPM LLC PRPM_23-NQM1 SENIOR WHOLE_CMO _	12/25/2025	PAYDOWN		397,689	397,689	394,509	395,266	0	2,423	0	2,423	0	397,689	0	0	0	6,542	01/25/2068
693965-AC-9	PRPM LLC PRPM_23-NQM1 SENIOR ABS_ABS _23	12/01/2025	PAYDOWN		545,867	545,867	537,311	535,720	0	10,147	0	10,147	0	545,867	0	0	0	8,996	01/25/2068
693967-AA-9	PMTLT_25-INV1 SUPSEN WHOLE_CMO _25-INV1	12/01/2025	PAYDOWN		937,287	937,287	938,605	0	0	(1,237)	0	(1,237)	0	937,287	0	0	0	18,269	01/25/2060
693977-AA-8	PRPM LLC PRPM_24-NQM1 SENIOR WHOLE_CMO _	12/01/2025	PAYDOWN		2,975,977	2,975,977	2,975,973	2,982,758	0	(6,782)	0	(6,782)	0	2,975,977	0	0	0	57,810	12/25/2068
693977-AB-6	PRPM LLC PRPM_24-NQM1 SENIOR ABS_ABS _24	12/01/2025	PAYDOWN		1,190,391	1,190,391	1,190,378	1,193,531	0	(3,141)	0	(3,141)	0	1,190,391	0	0	0	24,246	12/26/2068
73015D-AB-7	PMT LOAN TRUST PMTLT_25-INV4 WHOLE_CMO _	12/01/2025	PAYDOWN		541,546	541,546	545,353	0	0	(4,017)	0	(4,017)	0	541,546	0	0	0	11,451	03/25/2056
73015D-AC-5	PMT LOAN TRUST PMTLT_25-INV4 SUPSEN WHOL	12/01/2025	PAYDOWN		1,191,300	1,191,300	1,181,993	0	0	9,460	0	9,460	0	1,191,300	0	0	0	23,091	03/27/2056
74160M-EH-1	PRIME MORTGAGE TRUST PRT_04-CL WHOLE_CMO	12/01/2025	PAYDOWN		7,293	44,159	37,158	31,590	22,204	(46,501)	0	(24,297)	0	7,293	0	0	0	(1,224)	11/25/2031
74160M-GT-3	PRIME MORTGAGE TRUST PRIME_05 SUB WHOLE_	12/01/2025	PAYDOWN		0	12,559	0	0	0	0	0	0	0	0	0	0	0	24	03/25/2035
74160M-HE-5	PRIME MORTGAGE TRUST PRIME_05 WHOLE_CMO	10/01/2025	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/25/2034
74390K-AK-4	PRPM LLC PRPM_23-NQM2 SENIOR WHOLE_CMO _	12/01/2025	PAYDOWN		3,478,404	3,478,404	3,424,888	3,430,489	0	47,915	0	47,915	0	3,478,404	0	0	0	69,526	08/25/2068
74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/26/2025	PAYDOWN		169,251	169,251	140,985	152,766	0	28,186	0	28,186	0	169,251	0	0	0	1,879	07/25/2037
74922J-AA-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/26/2025	PAYDOWN		252,627	252,627	140,767	152,772	0	99,855	0	99,855	0	252,627	0	0	0	2,125	03/25/2037
74922M-AC-5	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN AB	12/26/2025	PAYDOWN		210,796	197,113	152,703	149,979	0	60,817	0	60,817	0	210,796	0	0	0	2,893	07/25/2036
74922R-AH-3	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/25/2025	PAYDOWN		288,036	333,997	157,746	157,868	0	130,168	0	130,168	0	288,036	0	0	0	5,167	12/25/2036
74922W-AA-7	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/26/2025	PAYDOWN		99,397	99,397	79,176	155,637	0	32,763	0	32,763	0	99,397	0	0	0	1,034	04/25/2037
74922X-AA-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/26/2025	PAYDOWN		225,490	216,196	162,580	150,335	0	75,155	0	75,155	0	225,490	0	0	0	2,754	12/25/2036
74923C-AE-2	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	12/01/2025	PAYDOWN		95,905	129,346	64,956	65,934	0	29,971	0	29,971	0	95,905	0	0	0	3,379	01/25/2037
74923J-AE-7	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	12/25/2025	PAYDOWN		133,368	161,879	71,532	73,479	0	59,889	0	59,889	0	133,368	0	0	0	2,356	03/25/2037
74923W-AB-4	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/01/2025	PAYDOWN		103,368	130,101	97,792	97,900	0	5,467	0	5,467	0	103,368	0	0	0	2,963	05/25/2037
749380-AB-0	RCKT MORTGAGE TRUST RCKT_24-IN SENIOR WH	12/25/2025	PAYDOWN		1,580,651	1,580,651	1,575,711	1,575,727	0	4,924	0	4,924	0	1,580,651	0	0	0	27,851	06/25/2054
74951P-CW-6	RES_04-B WHOLE_CMO _04-B 144A 4.787%	12/10/2025	PAYDOWN		4,011	4,011	0	0	0	4,011	0	4,011	0	4,011	0	0	0	96	02/10/2036
749581-AL-8	RESIDENTIAL FUNDING MTG SEC I SENIOR WHO	12/01/2025	PAYDOWN		27,539	47,287	27,346	28,217	0	(677)	0	(677)	0	27,539	0	0	0	883	01/25/2037
74958T-AB-9	RESIDENTIAL FUNDING MORTGAGE S SUPSEN WH	12/01/2025	PAYDOWN		8,571	19,110	6,821	5,832	0	2,740	0	2,740	0	8,571	0	0	0	290	07/27/2037
74958W-AA-4	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH	12/01/2025	PAYDOWN		1,431	1,431	850	863	0	568	0	568	0	1,431	0	0	0	13	02/25/2037
74958Y-AD-4	RESIDENTIAL FUNDING MORTGAGE S SENIOR WH	12/01/2025	PAYDOWN		57,378	88,973	0	0	0	57,378	0	57,378	0	57,378	0	0	0	1,644	04/25/2037
75114G-AA-7	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/01/2025	PAYDOWN		391,035	350,755	270,577	267,506	0	123,529	0	123,529	0	391,035	0	0	0	3,664	04/25/2046
75114G-AC-3	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/26/2025	PAYDOWN		203,338	203,338	158,858	160,008	0	43,330	0	43,330	0	203,338	0	0	0	2,564	04/25/2046
75115D-AD-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/01/2025	PAYDOWN		260,245	249,466	179,546	156,561	0	103,684	0	103,684	0	260,245	0	0	0	4,352	09/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
751150-AH-6	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/26/2025	PAYDOWN		82,117	73,744	56,313	57,764	0	24,353	0	24,353	0	82,117	0	0	0	1,477	09/25/2046
75409T-DB-8	RATE MORTGAGE TRUST RATE_21-J3 SUB WHOLE	12/25/2025	PAYDOWN		58,529	58,529	47,221	47,740	0	10,789	0	10,789	0	58,529	0	0	0	464	10/25/2051
75410J-DC-5	RATE MORTGAGE TRUST RATE_21-J4 MEZZANIN	12/01/2025	PAYDOWN		112,889	112,889	105,796	106,730	0	6,160	0	6,160	0	112,889	0	0	0	868	11/25/2051
75410R-DB-9	RATE MORTGAGE TRUST RATE_22-J1 SUB WHOLE	12/01/2025	PAYDOWN		112,977	112,977	107,515	108,536	0	4,441	0	4,441	0	112,977	0	0	0	907	01/25/2052
760985-7J-4	RAMP_04-RS7 SENIOR ABS_ABS _04-RS7 4.	12/26/2025	PAYDOWN		149,374	149,374	84,594	84,041	0	65,333	0	65,333	0	149,374	0	0	0	1,179	07/25/2034
76110H-7B-9	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	12/01/2025	PAYDOWN		72,282	74,809	60,775	61,576	0	10,706	0	10,706	0	72,282	0	0	0	1,181	07/25/2035
76110H-H5-1	RESIDENTIAL ACCREDIT LOANS INC WHOLE_CMO	12/01/2025	PAYDOWN		307,447	308,553	2,002,814	197,129	0	113,524	0	113,524	0	307,447	0	0	0	1,758	12/25/2034
761118-DZ-8	RESIDENTIAL ACCREDIT LOANS RAL SUPSEN WH	12/25/2025	PAYDOWN		46,339	53,187	36,309	36,856	0	9,483	0	9,483	0	46,339	0	0	0	793	08/25/2035
761118-HA-9	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	12/25/2025	PAYDOWN		56,011	64,625	45,831	46,421	0	9,591	0	9,591	0	56,011	0	0	0	841	09/25/2035
761118-HU-5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/01/2025	PAYDOWN		237,531	237,531	152,588	150,644	0	86,887	0	86,887	0	237,531	0	0	0	2,921	09/25/2045
761118-MA-3	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	12/25/2025	PAYDOWN		62,904	72,178	50,856	50,815	0	12,089	0	12,089	0	62,904	0	0	0	965	11/25/2035
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH	12/01/2025	PAYDOWN		335,414	360,130	30,938	44,396	0	291,018	0	291,018	0	335,414	0	0	0	6,382	01/25/2046
761118-XU-7	RESIDENTIAL ACCREDIT LOANS INC SENIOR WH	12/01/2025	PAYDOWN		336,580	427,930	193,726	197,689	0	138,891	0	138,891	0	336,580	0	0	0	10,423	03/25/2036
76111X-ZB-2	RESIDENTIAL ASSET MORTGAGE PRO SENIOR WH	12/01/2025	PAYDOWN		113,568	107,957	55,578	59,937	0	53,631	0	53,631	0	113,568	0	0	0	1,833	11/25/2035
76112B-DV-9	RESIDENTIAL ASSET MORTGAGE PRO MEZZANIN	12/01/2025	PAYDOWN		235,988	235,988	196,646	172,602	0	63,386	0	63,386	0	235,988	0	0	0	3,517	10/25/2034
76112B-EP-1	RESIDENTIAL ASSET MORTGAGE PRO WHOLE_CMO	12/01/2025	PAYDOWN		261,888	261,888	249,916	253,648	0	8,240	0	8,240	0	261,888	0	0	0	5,242	09/25/2034
76112B-JA-9	RESIDENTIAL ASSET MORTGAGE PRO ABS_ABS _	12/01/2025	DIRECT		31,386	0	0	0	0	0	0	0	0	0	0	31,386	31,386	0	01/25/2035
76112F-AA-9	RESIDENTIAL ASSET SECURITIZATI SENIOR WH	12/01/2025	PAYDOWN		0	(49,625)	(17,078)	(16,993)	0	16,993	0	16,993	0	0	0	0	0	293	06/25/2036
76114G-AB-3	RESIDENTIAL ASSET SECURITIZATI SUPSEN WH	10/01/2025	PAYDOWN		0	(6)	(3)	(3)	0	3	0	3	0	0	0	0	0	0	02/25/2037
78386N-DF-3	SEQUOIA MORTGAGE TRUST SEMT_19 SUB WHOLE	12/01/2025	PAYDOWN		11,632	11,632	10,032	13,395	0	(1,764)	0	(1,764)	0	11,632	0	0	0	179	02/25/2038
78473N-AC-7	SUNTRUST ADJUSTABLE RATE MORTG SUPSEN WH	12/01/2025	PAYDOWN		39,031	29,202	21,635	21,324	0	17,706	0	17,706	0	39,031	0	0	0	798	02/25/2037
78473T-AG-5	SUNTRUST ADJUSTABLE RATE MORTG SUPSEN WH	12/01/2025	PAYDOWN		10,242	10,242	2,313	0	0	10,242	0	10,242	0	10,242	0	0	0	158	04/25/2037
78473W-AE-3	SUNTRUST ADJUSTABLE RATE MORTG SUPSEN WH	12/01/2025	PAYDOWN		16,565	16,565	13,229	12,863	0	3,703	0	3,703	0	16,565	0	0	0	257	10/25/2037
78473W-AF-0	SUNTRUST ADJUSTABLE RATE MORTG SUPSEN WH	12/01/2025	PAYDOWN		45,181	42,109	40,789	40,270	0	4,911	0	4,911	0	45,181	0	0	0	544	10/25/2037
78577N-AA-6	SACO I TRUST SACO_06-12 SENIOR ABS_ABS _	12/26/2025	PAYDOWN		6,691	6,624	0	0	0	6,691	0	6,691	0	6,691	0	0	0	98	09/25/2036
79583V-AA-8	SALUDA GRADE ALTERNATIVE MORTG SENIOR SE	12/25/2025	PAYDOWN		4,888,595	4,888,595	4,552,438	4,591,882	0	296,713	0	296,713	0	4,888,595	0	0	0	54,200	04/25/2067
79583V-AC-4	SALUDA GRADE ALTERNATIVE MORTG SENIOR SE	12/25/2025	PAYDOWN		60,687	60,687	53,379	54,303	0	6,383	0	6,383	0	60,687	0	0	0	694	04/25/2067
80262B-AB-6	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO	12/01/2025	PAYDOWN		476,374	476,374	476,367	0	0	(1)	0	(1)	0	476,374	0	0	0	7,831	01/25/2065
80262B-AC-4	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO	12/01/2025	PAYDOWN		1,442,467	1,442,467	1,442,461	0	0	(22)	0	(22)	0	1,442,467	0	0	0	24,553	01/25/2065
81743A-CB-3	SEQUOIA MORTGAGE TRUST SEMT_17 SUB WHOLE	12/01/2025	PAYDOWN		327,819	327,819	341,891	336,383	0	(8,563)	0	(8,563)	0	327,819	0	0	0	2,667	12/27/2049
81744A-AA-6	SEQUOIA MORTGAGE TRUST SEMT_11 SENIOR WH	12/20/2025	PAYDOWN		11,143	11,143	10,732	10,340	0	803	0	803	0	11,143	0	0	0	151	12/20/2032
81744F-HV-2	SEQUOIA MORTGAGE TRUST SEMT_05 SUPSEN WH	12/20/2025	PAYDOWN		156,037	156,037	142,335	128,211	0	27,826	0	27,826	0	156,037	0	0	0	2,556	10/20/2035
81746N-AN-8	SEQUOIA MORTGAGE TRUST SEMT_16 WHOLE_CMO	12/01/2025	PAYDOWN		265,357	265,357	277,443	271,368	0	(6,011)	0	(6,011)	0	265,357	0	0	0	2,421	11/25/2046
81746V-CB-4	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE	12/01/2025	PAYDOWN		380,619	380,619	371,089	378,623	0	1,997	0	1,997	0	380,619	0	0	0	3,842	03/25/2048
81746V-CC-2	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE	12/01/2025	PAYDOWN		253,746	253,746	243,976	252,184	0	1,563	0	1,563	0	253,746	0	0	0	2,561	03/25/2048
81746V-CD-0	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE	12/01/2025	PAYDOWN		276,823	276,823	256,811	273,719	0	3,104	0	3,104	0	276,823	0	0	0	2,794	03/25/2048
81747C-CE-9	SEQUOIA MORTGAGE TRUST SEMT_19 SUB WHOLE	12/01/2025	PAYDOWN		411,306	411,306	447,812	411,306	0	0	0	0	0	411,306	0	0	0	4,801	08/25/2049
81747D-AN-9	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH	12/01/2025	PAYDOWN		44,248	44,248	44,596	44,322	0	(74)	0	(74)	0	44,248	0	0	0	472	03/25/2048
81747E-AQ-0	SEQUOIA MORTGAGE TRUST SEMT_18 SUPSEN WH	12/01/2025	PAYDOWN		47,306	47,306	47,131	47,161	0	145	0	145	0	47,306	0	0	0	359	06/25/2048
81747G-CA-8	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE	12/01/2025	PAYDOWN		232,046	232,046	247,537	232,046	0	0	0	0	0	232,046	0	0	0	2,228	05/26/2048
81747Y-CC-5	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE	12/01/2025	PAYDOWN		127,041	127,041	126,117	126,268	0	773	0	773	0	127,041	0	0	0	947	04/25/2051
81747Y-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE	12/01/2025	PAYDOWN		51,307	51,307	46,166	46,504	0	4,804	0	4,804	0	51,307	0	0	0	382	04/25/2051
81748A-CC-6	SEQUOIA MORTGAGE TRUST SEMT_20 SUB WHOLE	12/01/2025	PAYDOWN		40,245	40,245	42,336	41,632	0	(1,387)	0	(1,387)	0	40,245	0	0	0	385	04/25/2050
81748B-CB-6	SEQUOIA MORTGAGE TRUST SEMT_19 SUB WHOLE	12/01/2025	PAYDOWN		242,895	242,895	262,044	250,618	0	(7,723)	0	(7,723)	0	242,895	0	0	0	2,962	09/27/2049
81748B-CC-4	SEQUOIA MORTGAGE TRUST SEMT_19 SUB WHOLE	12/01/2025	PAYDOWN		209,350	209,350	222,864	211,972	0	(2,622)	0	(2,622)	0	209,350	0	0	0	2,553	09/27/2049
81748R-CC-9	SEQUOIA MORTGAGE TRUST SEMT_20 SUB WHOLE	12/01/2025	PAYDOWN		95,619	95,619	99,479	98,434	0	(2,815)	0	(2,815)	0	95,619	0	0	0	864	11/25/2050
81748R-CD-7	SEQUOIA MORTGAGE TRUST SEMT_20 SUB WHOLE	12/01/2025	PAYDOWN		13,368	13,368	13,568	13,561	0	(194)	0	(194)	0	13,368	0	0	0	121	11/25/2050
81748T-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE	12/01/2025	PAYDOWN		14,916	14,916	15,179	15,119	0	(202)	0	(202)	0	14,916	0	0	0	125	11/25/2051
81748V-CD-8	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE	12/01/2025	PAYDOWN		106,179	106,179	107,838	107,469	0	(1,290)	0	(1,290)	0	106,179	0	0	0	823	05/25/2051
81748V-CE-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE	12/01/2025	PAYDOWN		52,372	52,372	51,541	51,571	0	801	0	801	0	52,372	0	0	0	406	05/25/2051
81748W-CD-6	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE	12/01/2025	PAYDOWN		39,651	39,651	38,770	38,925	0	726	0	726	0	39,651	0	0	0	309	06/25/2051
81748W-CE-4	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE	12/01/2025	PAYDOWN		13,675	13,675	13,494	13,529	0	146	0	146	0	13,675	0	0	0	106	06/25/2051
81748X-CD-4	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE	12/01/2025	PAYDOWN		125,137	125,137	129,955	129,012	0	(3,875)	0	(3,875)	0	125,137	0	0	0	1,108	07/25/2051
81748Y-CD-2	SEQUOIA MORTGAGE TRUST SEMT_21 SUB WHOLE	12/01/2025	PAYDOWN		105,196	105,196	108,808	108,115	0	(2,919)	0	(2,919)	0	105,196	0	0	0	860	10/25/2051
81749C-CG-2	SEQUOIA MORTGAGE TRUST SEMT_22 SUB WHOLE	12/01/2025	PAYDOWN		165,851	165,851	162,447	163,021	0	2,830	0	2,830	0	165,851	0	0	0	1,423	02/25/2052
83611M-GW-2	SOUNDVIEW HOME EQUITY LOAN TRU ABS_ABS _	12/26/2025	DIRECT		67,965	0	0	0	0	0	0	0	0	0	0	67,965	67,965	0	11/25/2035
83611M-GX-0	SOUNDVIEW HOME EQUITY LOAN TRU MEZZANIN	10/27/2025	DIRECT		6,097	0	0	0	0	0	0	0	0	0	0	6,097	6,097	0	11/25/2035
85571R-AA-8	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO	12/01/2025	PAYDOWN		132,270	132,270	127,785	130,733	0	1,537	0	1,537	0	132,270	0	0	0	1,267	03/25/2067

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
863579-C6-3	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		48,911	59,346	37,165	36,834	0	12,077	0	12,077	0	48,911	0	0	0	827	11/25/2035
863579-GY-8	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH	12/01/2025	PAYDOWN		154,542	154,542	138,663	143,574	0	10,967	0	10,967	0	154,542	0	0	0	2,290	01/25/2035
863579-HB-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		228,831	228,831	208,314	214,041	0	14,790	0	14,790	0	228,831	0	0	0	4,443	01/25/2035
863579-L6-3	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		38,422	38,422	932	1,027	0	37,395	0	37,395	0	38,422	0	0	0	498	01/25/2036
863579-LC-0	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		72,045	72,045	59,981	61,460	0	10,585	0	10,585	0	72,045	0	0	0	740	02/25/2035
863579-LH-9	STRUCTURED ADJUSTABLE RATE MOR SUB WHOLE	12/26/2025	DIRECT		111,383	0	0	0	0	0	0	0	0	0	0	111,383	111,383	0	02/25/2035
863579-LH-9	STRUCTURED ADJUSTABLE RATE MOR SUB WHOLE	12/26/2025	PAYDOWN		(28,634)	227,119	0	1,294	0	(1,294)	0	(1,294)	0	(28,634)	0	0	0	(187)	02/25/2035
863579-MW-5	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH	12/01/2025	PAYDOWN		43,228	43,243	34,068	29,341	0	13,887	0	13,887	0	43,228	0	0	0	661	03/25/2035
863579-P7-7	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH	12/01/2025	PAYDOWN		959,040	926,845	480,196	486,743	0	472,297	0	472,297	0	959,040	0	0	0	11,823	02/25/2036
863579-PA-0	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO	10/27/2025	PAYDOWN		0	(474)	0	0	0	0	0	0	0	0	0	0	0	5	04/25/2035
863579-PD-4	STRUCTURED ADJUSTABLE RATE MOR WHOLE_CMO	12/01/2025	PAYDOWN		246,803	246,803	225,357	225,242	0	21,561	0	21,561	0	246,803	0	0	0	2,961	04/25/2035
863579-V4-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		303,827	305,223	228,280	223,016	0	80,812	0	80,812	0	303,827	0	0	0	5,807	03/25/2036
863579-WZ-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		8,022	8,022	4,607	4,650	0	3,372	0	3,372	0	8,022	0	0	0	103	09/25/2035
863579-XC-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		21,318	21,347	10,225	9,868	0	11,450	0	11,450	0	21,318	0	0	0	302	09/25/2035
863579-XE-3	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH	12/01/2025	PAYDOWN		13,314	64,584	36,400	37,322	0	(24,008)	0	(24,008)	0	13,314	0	0	0	430	09/25/2035
863579-XP-8	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH	12/01/2025	PAYDOWN		26,531	26,632	15,933	15,735	0	10,796	0	10,796	0	26,531	0	0	0	360	09/25/2035
863579-Y6-9	STRUCTURED ADJUSTABLE RATE MOR SENIOR WH	12/01/2025	PAYDOWN		32,263	32,268	0	0	0	32,263	0	32,263	0	32,263	0	0	0	415	04/25/2036
863587-AE-1	STRUCTURED ASSET INVESTMENT LO SENIOR AB	12/26/2025	PAYDOWN		366,712	366,712	315,831	360,130	0	6,581	0	6,581	0	366,712	0	0	0	1,779	06/25/2036
86358D-AA-6	SARM_08-1 SUPSEN WHOLE_CMO _08-1 5.59	12/25/2025	PAYDOWN		34,645	34,645	23,656	23,855	0	10,790	0	10,790	0	34,645	0	0	0	467	10/25/2037
86359B-4X-6	STRUCTURED ASSET SECURITIES CO WHOLE_CMO	12/01/2025	PAYDOWN		714	714	2,110	659	0	55	0	55	0	714	0	0	0	8	03/25/2035
86359B-4Z-1	STRUCTURED ASSET SECURITIES CO SENIOR WH	12/01/2025	PAYDOWN		21,422	21,422	9,274	8,181	0	13,241	0	13,241	0	21,422	0	0	0	155	03/25/2035
86359B-UG-4	STRUCTURED ASSET SECURITIES CO WHOLE_CMO	12/01/2025	PAYDOWN		703	703	14,689	712	0	(9)	0	(9)	0	703	0	0	0	8	06/25/2034
86359B-WR-8	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		33,350	33,350	32,105	31,761	0	1,589	0	1,589	0	33,350	0	0	0	530	07/25/2034
86359B-XM-8	STRUCTURED ASSET SECURITIES CO ABS_ABS _	12/01/2025	PAYDOWN		287	288	269	244	0	44	0	44	0	287	0	0	0	4	08/25/2034
86359L-QB-8	STRUCTURED ASSET MORTGAGE INVE WHOLE_CMO	08/01/2025	PAYDOWN		33,767	33,767	66,923	588,981	0	(555,214)	0	(555,214)	0	33,767	0	0	0	239	03/25/2046
86359L-TG-4	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	12/26/2025	PAYDOWN		191,514	191,515	131,871	139,570	0	51,944	0	51,944	0	191,514	0	0	0	1,305	02/25/2036
86360B-AA-6	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		172,527	208,983	105,969	103,912	0	68,615	0	68,615	0	172,527	0	0	0	3,246	05/25/2036
86360B-AJ-7	SAR_06-4 SUPSEN WHOLE_CMO _06-4 4.733	12/01/2025	PAYDOWN		626,587	464,317	336,663	285,477	0	341,110	0	341,110	0	626,587	0	0	0	5,566	05/25/2036
86360N-AP-7	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		19,948	19,740	11,836	11,144	0	8,804	0	8,804	0	19,948	0	0	0	260	06/25/2036
86360Q-AE-5	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	12/26/2025	PAYDOWN		176,376	176,376	136,429	150,289	0	26,087	0	26,087	0	176,376	0	0	0	1,570	06/25/2036
86361H-AA-2	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	12/26/2025	PAYDOWN		486,358	486,360	286,454	365,825	0	120,533	0	120,533	0	486,358	0	0	0	5,310	08/25/2036
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	12/26/2025	PAYDOWN		170,254	170,254	135,778	157,173	0	13,081	0	13,081	0	170,254	0	0	0	1,630	10/25/2036
86362H-AA-1	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/26/2025	PAYDOWN		36,666	36,284	11,080	11,049	0	25,617	0	25,617	0	36,666	0	0	0	457	12/25/2036
86362R-AC-5	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		105,781	82,814	55,358	42,626	0	63,155	0	63,155	0	105,781	0	0	0	2,236	01/25/2037
86363G-AA-2	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/26/2025	PAYDOWN		235,945	235,596	43,732	41,938	0	194,007	0	194,007	0	235,945	0	0	0	2,336	04/25/2047
86363X-AA-5	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/26/2025	PAYDOWN		272,901	272,901	208,084	214,562	0	75,703	0	75,703	0	272,901	0	0	0	2,776	06/25/2037
86363X-AJ-6	STRUCTURED ADJUSTABLE RATE MOR SUPSEN WH	12/01/2025	PAYDOWN		127,143	127,143	96,113	94,687	0	32,456	0	32,456	0	127,143	0	0	0	1,332	06/25/2037
86364K-AA-2	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH	12/26/2025	PAYDOWN		39,698	38,360	22,452	23,037	0	16,661	0	16,661	0	39,698	0	0	0	519	05/25/2047
872227-AC-7	TBW MORTGAGE BACKED PASS THROU SUPSEN WH	12/26/2025	PAYDOWN		233,064	233,064	40,010	40,834	0	192,230	0	192,230	0	233,064	0	0	0	905	07/25/2037
881561-VZ-4	TERWIN MORTGAGE TRUST TMTS_05 ABS_ABS _0	12/01/2025	PAYDOWN		1,998	1,998	9,769	1,259	0	50	0	50	0	1,998	0	0	0	22	07/25/2036
885220-DQ-3	THORNBURG MORTGAGE SECURITIES SENIOR WHO	12/01/2025	PAYDOWN		33,508	33,508	32,890	33,307	0	201	0	201	0	33,508	0	0	0	411	06/25/2043
885220-HM-8	THORNBURG MORTGAGE SECURITIES SENIOR WHO	12/26/2025	PAYDOWN		229,954	229,955	223,040	217,158	0	12,796	0	12,796	0	229,954	0	0	0	1,436	07/25/2045
88522A-AB-7	THORNBURG MORTGAGE SECURITIES SENIOR WHO	12/26/2025	PAYDOWN		79,171	79,188	12,059	16,989	0	62,182	0	62,182	0	79,171	0	0	0	1,115	07/25/2036
88522E-AE-3	THORNBURG MORTGAGE SECURITIES SUPSEN WHO	12/26/2025	PAYDOWN		279,870	279,875	77,960	164,739	0	115,131	0	115,131	0	279,870	0	0	0	3,040	03/25/2037
88522N-AA-1	THORNBURG MORTGAGE SECURITIES SUPSEN WHO	12/26/2025	PAYDOWN		430,559	434,374	129,234	130,603	0	299,956	0	299,956	0	430,559	0	0	0	8,096	11/25/2046
88522R-AA-2	THORNBURG MORTGAGE SECURITIES SUPSEN WHO	12/26/2025	PAYDOWN		158,896	160,407	120,014	118,376	0	40,519	0	40,519	0	158,896	0	0	0	2,316	10/25/2046
88522U-AG-2	THORNBURG MORTGAGE SECURITIES SUPSEN WHO	12/01/2025	PAYDOWN		12,484	12,484	9,945	10,382	0	2,102	0	2,102	0	12,484	0	0	0	161	04/25/2038
88522W-AD-5	THORNBURG MORTGAGE SECURITIES SUPSEN WHO	12/26/2025	PAYDOWN		42,331	222,033	176,462	173,971	0	(131,640)	0	(131,640)	0	42,331	0	0	0	4,416	06/25/2037
89171U-AJ-8	TOWD POINT MORTGAGE TRUST TPMT SUB WHOLE	12/01/2025	PAYDOWN		1,861,304	1,861,304	1,946,226	1,876,953	0	(15,649)	0	(15,649)	0	1,861,304	0	0	0	22,993	04/25/2055
89180Y-AA-8	TOWD POINT MORTGAGE TRUST TPMT SENIOR WH	12/01/2025	PAYDOWN		467,900	467,900	446,625	447,014	0	20,886	0	20,886	0	467,900	0	0	0	5,143	09/25/2062
924921-AA-7	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		441,669	441,669	411,917	431,723	0	9,946	0	9,946	0	441,669	0	0	0	5,228	04/25/2067
924922-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH	10/01/2025	PAYDOWN		3,573,403	3,573,403	3,523,528	3,545,533	0	27,870	0	27,870	0	3,573,403	0	0	0	72,334	09/25/2067
924922-AB-3	VERUS SECURITIZATION TRUST VER SENIOR WH	10/01/2025	PAYDOWN		1,919,656	1,919,656	1,875,369	1,897,659	0	21,997	0	21,997	0	1,919,656	0	0	0	38,858	09/25/2067
924922-AC-1	VERUS SECURITIZATION TRUST VER SENIOR WH	10/01/2025	PAYDOWN		1,295,440	1,295,440	1,242,363	1,239,892	0	55,549	0	55,549	0	1,295,440	0	0	0	26,223	09/25/2067
924923-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH	10/01/2025	PAYDOWN		5,179,061	5,179,061	5,126,414	5,157,180	0	21,881	0	21,881	0	5,179,061	0	0	0	114,448	10/25/2067
924923-AB-1	VERUS SECURITIZATION TRUST SENIOR WHOLE_	10/01/2025	PAYDOWN		3,787,401	3,787,401	3,706,864	3,743,359	0	44,042	0	44,042	0	3,787,401	0	0	0	83,702	10/25/2067
924923-AC-9	VERUS SECURITIZATION TRUST VER WHOLE_CMO	10/25/2025	PAYDOWN		4,439,701	4,439,701	3,545,644	3,274,939	0	1,164,762	0	1,164,762	0	4,439,701	0	0	0	98,118	10/25/2067
924926-AE-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO	12/01/2025	PAYDOWN		1,056,065	1,056,065	1,049,465	0	0	4,642	0	4,642	0	1,056,065	0	0	0	16,451	09/25/2069

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
924929-AC-6	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		714,814	714,814	714,804	0	0	(763)	0	(763)	0	714,814	0	0	0	11,666	02/25/2070
924929-AE-2	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		707,779	707,779	707,774	0	0	(755)	0	(755)	0	707,779	0	0	0	12,395	02/25/2070
92538U-AB-7	VERUS SECURITIZATION TRUST SENIOR WHOLE_	12/01/2025	PAYDOWN		116,932	116,932	107,263	113,956	0	2,976	0	2,976	0	116,932	0	0	0	1,288	02/25/2067
92539A-AB-0	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2025	PAYDOWN		3,533,281	3,533,281	3,488,259	3,498,228	0	35,054	0	35,054	0	3,533,281	0	0	0	42,770	06/25/2067
92539A-AC-8	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2025	PAYDOWN		6,359,907	6,359,907	6,111,648	6,091,300	0	268,606	0	268,606	0	6,359,907	0	0	0	76,986	06/25/2067
92539B-AA-0	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		1,163,522	1,163,522	1,163,515	1,161,318	0	2,204	0	2,204	0	1,163,522	0	0	0	21,324	12/25/2067
92539B-AB-8	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		530,266	530,266	530,324	529,127	0	1,139	0	1,139	0	530,266	0	0	0	10,988	12/25/2067
92539D-AA-6	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		1,476,395	1,476,395	1,476,384	1,473,642	0	2,753	0	2,753	0	1,476,395	0	0	0	29,301	03/25/2068
92539D-AB-4	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		329,906	329,906	329,903	329,256	0	650	0	650	0	329,906	0	0	0	6,995	03/25/2068
92539D-AC-2	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		293,280	293,280	294,356	296,013	0	(2,733)	0	(2,733)	0	293,280	0	0	0	6,457	03/25/2068
92539F-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		820,767	820,767	820,756	824,012	0	(3,245)	0	(3,245)	0	820,767	0	0	0	15,476	02/25/2068
92539F-AB-9	VERUS SECURITIZATION TRUST VER SENIOR WH	12/25/2025	PAYDOWN		720,286	720,286	720,283	723,119	0	(2,833)	0	(2,833)	0	720,286	0	0	0	14,986	02/27/2068
92539F-AC-7	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		376,789	376,789	379,181	379,656	0	(2,867)	0	(2,867)	0	376,789	0	0	0	8,081	02/25/2068
92539J-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2025	PAYDOWN		13,480,139	13,478,049	13,151,096	13,515,925	0	151,057	0	151,057	0	13,480,139	0	0	0	167,963	08/25/2067
92539J-AB-1	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2025	PAYDOWN		5,282,241	5,282,241	5,203,865	5,239,796	0	42,445	0	42,445	0	5,282,241	0	0	0	75,831	08/25/2067
92539J-AC-9	VERUS SECURITIZATION TRUST SENIOR WHOLE_	09/01/2025	PAYDOWN		6,421,758	6,421,758	6,362,314	6,378,606	0	43,152	0	43,152	0	6,421,758	0	0	0	92,790	08/25/2067
92539J-AD-7	VERUS SECURITIZATION TRUST VER MEZZANIN	09/01/2025	PAYDOWN		1,649,000	1,649,000	1,621,553	1,621,278	0	27,722	0	27,722	0	1,649,000	0	0	0	23,841	08/25/2067
92539N-AB-2	VERUS SECURITIZATION TRUST SENIOR WHOLE_	09/01/2025	PAYDOWN		1,084,589	1,084,589	1,070,980	1,082,336	0	2,253	0	2,253	0	1,084,589	0	0	0	14,363	07/25/2067
92539N-AC-0	VERUS SECURITIZATION TRUST VER SENIOR WH	09/01/2025	PAYDOWN		1,445,880	1,445,880	1,410,149	1,437,021	0	8,859	0	8,859	0	1,445,880	0	0	0	19,148	07/25/2067
92539T-AC-7	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		499,008	499,008	499,004	500,409	0	(1,401)	0	(1,401)	0	499,008	0	0	0	8,485	05/25/2068
92539U-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		2,273,668	2,273,668	2,273,626	2,275,251	0	(1,583)	0	(1,583)	0	2,273,668	0	0	0	41,035	02/25/2069
92539Y-AA-0	VOYA CLO LTD VOYA_20-1 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		6,494,336	6,494,336	6,494,313	6,485,140	0	9,196	0	9,196	0	6,494,336	0	0	0	139,109	10/25/2068
92540C-AC-1	VERUS SECURITIZATION TRUST VER WHOLE_CMO	12/01/2025	PAYDOWN		1,377,446	1,377,446	1,384,161	1,385,781	0	(8,335)	0	(8,335)	0	1,377,446	0	0	0	32,687	11/25/2068
92540D-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		2,367,050	2,367,050	2,367,050	2,371,723	0	(4,673)	0	(4,673)	0	2,367,050	0	0	0	45,929	12/25/2068
92540D-AB-1	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		579,707	579,707	579,707	580,852	0	(1,145)	0	(1,145)	0	579,707	0	0	0	11,993	12/26/2068
92540D-AC-9	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		231,883	231,883	233,425	234,205	0	(2,322)	0	(2,322)	0	231,883	0	0	0	5,016	12/26/2068
92540E-AA-1	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		6,614,002	6,614,002	6,613,962	6,624,387	0	(10,385)	0	(10,385)	0	6,614,002	0	0	0	114,054	01/25/2069
92540E-AB-9	VERUS SECURITIZATION TRUST VER WHOLE_CMO	12/01/2025	PAYDOWN		1,373,936	1,373,936	1,373,927	1,382,224	0	(8,288)	0	(8,288)	0	1,373,936	0	0	0	24,501	01/25/2069
92540E-AC-7	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		1,648,723	1,648,723	1,649,899	1,651,540	0	(2,817)	0	(2,817)	0	1,648,723	0	0	0	30,411	01/25/2069
92540F-AA-8	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		2,199,524	2,199,524	2,199,484	2,202,417	0	(2,893)	0	(2,893)	0	2,199,524	0	0	0	41,389	03/25/2069
92540F-AB-6	VERUS SECURITIZATION TRUST SENIOR WHOLE_	12/01/2025	PAYDOWN		833,261	833,261	833,245	834,372	0	(1,111)	0	(1,111)	0	833,261	0	0	0	16,197	03/25/2069
92540T-AA-8	VERUS SECURITIZATION TRUST VER WHOLE_CMO	12/01/2025	PAYDOWN		985,729	985,729	985,712	0	0	(987)	0	(987)	0	985,729	0	0	0	18,223	01/25/2070
92540T-AC-4	VERUS SECURITIZATION TRUST VER WHOLE_CMO	12/01/2025	PAYDOWN		1,167,303	1,167,303	1,172,228	0	0	(5,586)	0	(5,586)	0	1,167,303	0	0	0	22,946	01/25/2070
92540V-AA-3	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		2,029,140	2,029,140	2,029,134	0	0	(1,771)	0	(1,771)	0	2,029,140	0	0	0	32,844	03/25/2070
92540V-AE-5	VERUS SECURITIZATION TRUST VER SENIOR WH	12/01/2025	PAYDOWN		1,678,116	1,678,116	1,678,114	0	0	(1,450)	0	(1,450)	0	1,678,116	0	0	0	28,980	03/25/2070
92838C-AB-4	VISIO TRUST VISIO_22-1 ABS_ABS _22-1 144	12/01/2025	PAYDOWN		41,787	41,787	41,108	41,676	0	111	0	111	0	41,787	0	0	0	635	08/25/2057
92838C-AC-2	VISIO TRUST VISIO_22-1 SENIOR WHOLE_CMO	12/01/2025	PAYDOWN		60,519	60,519	58,698	58,506	0	2,012	0	2,012	0	60,519	0	0	0	920	08/25/2057
92922F-3L-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		159,823	159,823	139,085	139,628	0	20,195	0	20,195	0	159,823	0	0	0	1,785	10/25/2035
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		84,823	84,823	66,880	68,225	0	16,598	0	16,598	0	84,823	0	0	0	1,387	12/25/2035
92922F-5U-8	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/25/2025	PAYDOWN		327,155	327,155	468,223	291,264	0	35,890	0	35,890	0	327,155	0	0	0	3,489	11/25/2045
92922F-6Y-9	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		195,450	193,934	164,486	164,668	0	30,782	0	30,782	0	195,450	0	0	0	2,769	12/25/2035
92922F-8M-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		86,112	86,112	76,126	75,809	0	10,303	0	10,303	0	86,112	0	0	0	1,349	01/25/2036
92922F-C2-2	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO	12/25/2025	PAYDOWN		233,026	233,026	162,238	145,578	0	87,448	0	87,448	0	233,026	0	0	0	3,032	11/25/2034
92922F-EC-8	WASHINGTON MUTUAL WAMU_03-A10 SUB WHOLE_	12/01/2025	PAYDOWN		52,379	52,379	50,676	47,722	0	4,657	0	4,657	0	52,379	0	0	0	570	10/25/2033
92922F-G9-3	WAMU MORTGAGE PASS-THROUGH CER SUB WHOLE	12/01/2025	PAYDOWN		30,700	(11,713)	0	0	0	30,700	0	30,700	0	30,700	0	0	0	1,184	04/25/2035
92922F-Q4-3	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH	12/01/2025	PAYDOWN		124,096	124,096	111,873	114,660	0	9,436	0	9,436	0	124,096	0	0	0	3,580	08/25/2035
92922F-QF-8	WAMU_04-S2 WHOLE_CMO _04-S2 5.000% 06	09/01/2025	PAYDOWN		13,314	13,314	13,657	12,276	0	1,037	0	1,037	0	13,314	0	0	0	165	06/25/2034
92925G-AA-1	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH	12/01/2025	PAYDOWN		84,268	77,235	58,587	59,713	0	24,556	0	24,556	0	84,268	0	0	0	1,057	12/25/2036
92925G-AC-7	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH	12/01/2025	PAYDOWN		32,041	32,440	25,572	24,980	0	7,060	0	7,060	0	32,041	0	0	0	209	12/25/2036
92925V-AF-7	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO	12/01/2025	PAYDOWN		425,070	386,930	341,586	335,398	0	89,672	0	89,672	0	425,070	0	0	0	4,777	02/25/2037
92925V-AH-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		51,281	52,077	41,334	40,963	0	10,317	0	10,317	0	51,281	0	0	0	309	02/25/2037
92926U-AF-8	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	10/01/2025	PAYDOWN		0	32,388	25,355	26,459	0	(26,459)	0	(26,459)	0	0	0	0	0	421	09/25/2036
92926W-AA-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		191,734	195,005	139,804	140,564	0	51,171	0	51,171	0	191,734	0	0	0	1,935	02/25/2047
92927B-AA-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		34,068	241,393	202,126	201,004	0	(166,937)	0	(166,937)	0	34,068	0	0	0	3,159	07/25/2047
92927X-AA-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		33,624	35,869	24,399	24,540	0	9,084	0	9,084	0	33,624	0	0	0	469	06/25/2037
92927X-AH-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		270,704	257,601	169,774	155,947	0	114,757	0	114,757	0	270,704	0	0	0	3,762	06/25/2037
92977Y-BV-2	WACHOVIA MORTGAGE LOAN TRUST L SUPSEN WH	12/01/2025	PAYDOWN		18,462	19,258	13,507	12,512	0	5,950	0	5,950	0	18,462	0	0	0	248	10/20/2035
92978E-AB-0	WACHOVIA MORTGAGE LOAN TRUST L SENIOR WH	12/26/2025	PAYDOWN		141,027	141,027	40,425	38,664	0	102,363	0	102,363	0	141,027	0	0	0	534	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92990G-AA-1	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		33,589	36,741	28,152	26,027	0	7,562	0	7,562	0	33,589	0	0	0	454	05/25/2037
92990G-AC-7	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		8,111	8,130	6,976	6,984	0	1,127	0	1,127	0	8,111	0	0	0	81	05/25/2037
92990G-AD-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		197,416	179,509	105,264	107,181	0	90,235	0	90,235	0	197,416	0	0	0	1,170	05/25/2037
92990G-AJ-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		184,937	130,196	67,725	70,810	0	114,127	0	114,127	0	184,937	0	0	0	2,771	05/25/2037
93362F-AK-9	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		149,944	137,127	97,498	100,217	0	49,727	0	49,727	0	149,944	0	0	0	2,570	08/25/2036
933634-AA-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		44,389	53,094	41,638	42,192	0	2,197	0	2,197	0	44,389	0	0	0	559	03/25/2037
933634-AG-2	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		25,979	26,252	18,123	18,152	0	7,827	0	7,827	0	25,979	0	0	0	253	03/25/2037
933636-AA-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		205,091	139,505	91,153	94,393	0	110,697	0	110,697	0	205,091	0	0	0	1,413	04/25/2037
933636-AC-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		65,898	71,857	45,457	46,358	0	19,539	0	19,539	0	65,898	0	0	0	455	04/25/2037
933636-AD-4	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		119,757	130,587	101,655	102,538	0	17,219	0	17,219	0	119,757	0	0	0	826	04/25/2037
933636-AL-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		134,925	137,624	121,081	121,372	0	13,552	0	13,552	0	134,925	0	0	0	1,259	11/25/2036
933637-AA-8	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		477,368	480,200	328,800	325,856	0	151,512	0	151,512	0	477,368	0	0	0	3,708	01/25/2037
933637-AC-4	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		122,433	122,433	106,786	106,976	0	15,458	0	15,458	0	122,433	0	0	0	857	01/25/2037
933637-AE-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		77,316	77,316	64,585	64,764	0	12,552	0	12,552	0	77,316	0	0	0	541	01/25/2037
933637-AG-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		16,454	17,310	13,004	13,162	0	3,292	0	3,292	0	16,454	0	0	0	175	01/25/2037
933637-AH-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		2,631	2,767	2,088	2,130	0	500	0	500	0	2,631	0	0	0	28	01/25/2037
933638-AA-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		279,530	274,222	195,846	195,840	0	83,690	0	83,690	0	279,530	0	0	0	3,367	01/25/2047
93363E-AA-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		29,103	41,480	26,800	26,805	0	2,298	0	2,298	0	29,103	0	0	0	728	09/25/2036
93363N-AA-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		8,730	8,401	5,183	5,129	0	3,600	0	3,600	0	8,730	0	0	0	118	10/25/2036
93363R-AA-4	WAMU MORTGAGE PASS-THROUGH CER SUPERSR W	12/01/2025	PAYDOWN		318,531	307,391	264,985	268,757	0	49,774	0	49,774	0	318,531	0	0	0	3,778	10/25/2046
93364A-AA-0	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		244,959	302,119	265,085	262,003	0	(17,043)	0	(17,043)	0	244,959	0	0	0	2,824	04/25/2047
93364A-AB-8	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		607,344	590,627	452,711	453,419	0	153,925	0	153,925	0	607,344	0	0	0	7,253	04/25/2047
93364C-AA-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		791,305	791,305	689,442	685,998	0	105,307	0	105,307	0	791,305	0	0	0	5,738	05/25/2047
93364F-AA-9	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		39,242	40,132	29,977	30,154	0	9,088	0	9,088	0	39,242	0	0	0	541	07/25/2037
93364F-AC-5	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		22,521	17,731	13,419	13,311	0	9,211	0	9,211	0	22,521	0	0	0	267	07/25/2037
93364F-AD-3	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		152,328	119,931	94,084	93,261	0	59,067	0	59,067	0	152,328	0	0	0	1,809	07/25/2037
93364F-AG-6	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		28,827	29,510	21,531	21,633	0	7,194	0	7,194	0	28,827	0	0	0	368	07/25/2037
93364F-AH-4	WAMU MORTGAGE PASS-THROUGH CER SUPSEN WH	12/01/2025	PAYDOWN		15,930	16,432	12,370	12,443	0	3,487	0	3,487	0	15,930	0	0	0	203	07/25/2037
939335-P4-1	WASHINGTON MUTUAL MSC MORTGAGE SENIOR WH	12/01/2025	PAYDOWN		18,902	18,902	14,223	16,934	0	1,968	0	1,968	0	18,902	0	0	0	346	02/25/2031
939335-P7-4	WMSC_02-A1 SUB WHOLE_CMO _02-A1 6.600	12/01/2025	PAYDOWN		16,202	16,202	16,162	16,561	0	(358)	0	(358)	0	16,202	0	0	0	299	02/25/2031
939336-C9-2	WASHINGTON MUTUAL MSC MORTGAGE WHOLE_CMO	12/01/2025	PAYDOWN		0	11,486	7,527	7,760	113	(7,873)	0	(7,760)	0	0	0	0	0	133	05/25/2033
939336-ZV-8	WASHINGTON MUTUAL MSC MORTGAGE WHOLE_CMO	12/01/2025	PAYDOWN		25,443	25,443	24,914	25,292	0	151	0	151	0	25,443	0	0	0	315	05/25/2033
939345-AA-2	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH	12/01/2025	PAYDOWN		22,794	43,297	19,261	19,659	0	3,135	0	3,135	0	22,794	0	0	0	491	06/25/2046
939345-AC-8	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH	12/01/2025	PAYDOWN		278,287	325,044	191,546	190,325	0	87,962	0	87,962	0	278,287	0	0	0	3,508	06/25/2046
93934F-DF-6	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH	12/01/2025	PAYDOWN		12,442	27,119	16,057	16,318	0	(3,876)	0	(3,876)	0	12,442	0	0	0	493	10/25/2035
93934F-GB-2	WMALT MORTGAGE PASS-THROUGH CE SENIOR WH	12/25/2025	PAYDOWN		33,864	52,478	36,540	37,106	0	(3,242)	0	(3,242)	0	33,864	0	0	0	805	11/25/2035
93934F-NJ-7	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO	12/01/2025	PAYDOWN		143,559	153,959	133,055	129,370	0	14,189	0	14,189	0	143,559	0	0	0	2,861	04/25/2036
93934F-QP-0	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH	12/01/2025	PAYDOWN		283,495	269,852	187,036	188,343	0	95,151	0	95,151	0	283,495	0	0	0	3,252	05/25/2046
939355-AA-1	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH	12/01/2025	PAYDOWN		341,359	320,604	233,830	237,040	0	104,319	0	104,319	0	341,359	0	0	0	3,619	02/25/2047
939355-AB-9	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH	12/01/2025	PAYDOWN		204,572	182,545	124,320	126,368	0	78,204	0	78,204	0	204,572	0	0	0	2,085	02/25/2047
939355-AD-5	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH	12/01/2025	PAYDOWN		794,340	625,789	484,261	486,211	0	308,129	0	308,129	0	794,340	0	0	0	9,111	04/25/2047
93935A-AD-4	WMALT MORTGAGE PASS-THROUGH CE SUPSEN WH	12/01/2025	PAYDOWN		58,826	69,321	49,042	50,183	0	8,643	0	8,643	0	58,826	0	0	0	715	06/25/2046
93935D-AA-4	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH	12/01/2025	PAYDOWN		564,992	487,483	381,809	384,263	0	180,728	0	180,728	0	564,992	0	0	0	7,374	09/25/2046
93935F-AC-5	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH	12/01/2025	PAYDOWN		184,719	261,716	124,681	123,111	0	61,608	0	61,608	0	184,719	0	0	0	3,930	08/25/2046
93935Q-AA-5	WASHINGTON MUTUAL MORTGAGE PAS WMALT_07-	12/01/2025	PAYDOWN		520,390	495,734	330,088	332,238	0	188,152	0	188,152	0	520,390	0	0	0	3,848	01/25/2047
93935Q-AB-3	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH	12/01/2025	PAYDOWN		131,733	136,072	109,247	110,504	0	21,229	0	21,229	0	131,733	0	0	0	791	01/25/2047
93936A-AA-9	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH	12/25/2025	PAYDOWN		179,706	179,706	62,472	59,971	0	119,735	0	119,735	0	179,706	0	0	0	1,292	02/25/2037
93936F-AA-8	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH	12/26/2025	PAYDOWN		267,986	217,516	183,890	185,773	0	82,213	0	82,213	0	267,986	0	0	0	3,004	01/25/2047
93936F-AD-2	WASHINGTON MUTUAL MORTGAGE PAS WHOLE_CMO	12/26/2025	PAYDOWN		108,179	87,805	74,889	75,649	0	32,530	0	32,530	0	108,179	0	0	0	1,213	01/25/2047
93936L-AA-5	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH	12/26/2025	PAYDOWN		200,991	198,143	123,227	125,680	0	75,312	0	75,312	0	200,991	0	0	0	2,064	06/25/2037
93936L-AB-3	WASHINGTON MUTUAL MORTGAGE PAS SENIOR WH	12/26/2025	PAYDOWN		115,405	113,770	75,231	76,247	0	39,158	0	39,158	0	115,405	0	0	0	1,185	06/25/2037
93936M-AA-3	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH	12/01/2025	PAYDOWN		171,311	173,982	116,814	118,261	0	53,050	0	53,050	0	171,311	0	0	0	2,011	04/25/2047
93936R-AA-2	WASHINGTON MUTUAL MORTGAGE PAS SUPSEN WH	12/01/2025	PAYDOWN		142,657	142,657	112,727	114,034	0	28,622	0	28,622	0	142,657	0	0	0	1,329	05/25/2047
94974S-AF-0	WELLS FARGO ALTERNATIVE LOAN T WHOLE_CMO	11/01/2025	PAYDOWN		17,229	17,229	17,229	17,023	0	206	0	206	0	17,229	0	0	0	384	08/25/2032
949789-AA-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		12,743	15,487	15,018	14,973	0	(2,230)	0	(2,230)	0	12,743	0	0	0	217	12/25/2036
949789-AC-5	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	12/01/2025	PAYDOWN		2,589	3,147	1,668	1,612	0	977	0	977	0	2,589	0	0	0	44	12/25/2036
949794-AA-9	WFMBS_07-AR6 SUPSEN WHOLE_CMO _07-AR6	12/01/2025	PAYDOWN		117,209	125,194	58,231	57,676	0	59,533	0	59,533	0	117,209	0	0	0	2,838	10/25/2037
949802-AC-6	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	12/01/2025	PAYDOWN		7,190	7,190	7,076	6,855	0	335	0	335	0	7,190	0	0	0	146	09/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94981V-AP-2	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	12/01/2025	PAYDOWN		38,429	53,865	34,181	26,707	0	11,722	0	11,722	0	38,429	0	0	0	1,264	07/25/2034
94982P-AB-5	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	12/01/2025	PAYDOWN		6,813	6,813	6,515	6,620	0	193	0	193	0	6,813	0	0	0	126	05/25/2035
949831-BJ-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	12/01/2025	PAYDOWN		143,039	143,039	147,625	143,039	0	0	0	0	0	143,039	0	0	0	1,552	07/25/2049
94983J-AC-6	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	12/01/2025	PAYDOWN		8,250	10,038	0	0	0	8,250	0	8,250	0	8,250	0	0	0	186	03/25/2036
94983J-AG-7	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		36,517	44,431	42,877	43,368	0	(6,851)	0	(6,851)	0	36,517	0	0	0	825	03/25/2036
94983P-AF-5	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		46,396	46,879	0	0	0	46,396	0	46,396	0	46,396	0	0	0	700	04/25/2036
94983R-AD-6	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		139,377	140,730	139,564	139,239	0	138	0	138	0	139,377	0	0	0	3,610	04/25/2036
94984D-AB-0	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		71,957	78,006	0	0	0	71,957	0	71,957	0	71,957	0	0	0	1,821	09/25/2036
94984D-AC-8	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		18,150	19,663	8,972	7,415	0	10,735	0	10,735	0	18,150	0	0	0	459	09/25/2036
94984G-AD-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		26,418	26,432	22,944	22,357	0	4,061	0	4,061	0	26,418	0	0	0	426	09/25/2036
94984M-AB-0	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		58,139	70,491	52,830	50,536	0	7,603	0	7,603	0	58,139	0	0	0	1,188	10/25/2036
94984M-AG-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		16,174	19,610	0	0	0	16,174	0	16,174	0	16,174	0	0	0	331	10/25/2036
94984M-AP-9	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		88,510	97,348	90,089	90,288	0	(1,778)	0	(1,778)	0	88,510	0	0	0	2,181	10/25/2036
94984N-AA-0	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		12,978	12,892	1,335	5	0	12,974	0	12,974	0	12,978	0	0	0	276	10/25/2036
94985J-BP-4	WELLS FARGO MORTGAGE BACKED SE SENIOR WH	12/01/2025	PAYDOWN		19,702	21,671	19,373	19,352	0	350	0	350	0	19,702	0	0	0	478	06/25/2037
94986C-AA-2	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		7,029	6,984	1	142	0	6,887	0	6,887	0	7,029	0	0	0	132	08/25/2037
94986D-AA-0	WELLS FARGO MORTGAGE BACKED SE SUPSEN WH	12/01/2025	PAYDOWN		31,643	36,020	42,851	18,450	0	13,193	0	13,193	0	31,643	0	0	0	645	10/25/2037
94986K-AA-4	WELLS FARGO MORTGAGE BACKED SE SENIOR WH	12/01/2025	PAYDOWN		54,689	104,854	101,375	101,257	0	(46,568)	0	(46,568)	0	54,689	0	0	0	2,293	12/28/2037
94986Q-AA-1	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO	12/01/2025	PAYDOWN		441,333	457,864	449,373	433,495	0	7,837	0	7,837	0	441,333	0	0	0	12,028	01/25/2038
949912-AC-3	WELLS FARGO ALTERNATIVE LOAN T WHOLE_CMO	12/01/2025	PAYDOWN		56,703	56,703	55,161	55,818	0	885	0	885	0	56,703	0	0	0	945	09/25/2033
95002F-BH-6	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE	12/01/2025	PAYDOWN		295,256	295,256	305,465	299,936	0	(4,680)	0	(4,680)	0	295,256	0	0	0	2,860	09/27/2049
95002J-BH-8	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE	12/01/2025	PAYDOWN		52,597	52,597	55,206	52,597	0	0	0	0	0	52,597	0	0	0	560	04/25/2049
95002K-BH-5	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE	12/01/2025	PAYDOWN		209,672	209,672	219,798	216,187	0	(6,515)	0	(6,515)	0	209,672	0	0	0	1,904	12/27/2049
95002T-BH-6	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE	12/01/2025	PAYDOWN		168,702	168,702	176,265	174,232	0	(5,530)	0	(5,530)	0	168,702	0	0	0	1,486	06/25/2050
95003B-BH-4	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE	12/25/2025	PAYDOWN		101,603	101,603	104,334	120,573	0	(2,246)	0	(2,246)	0	101,603	0	0	0	829	09/25/2050
95003J-BH-7	WELLS FARGO MORTGAGE BACKED SE SUB WHOLE	12/01/2025	PAYDOWN		101,390	101,390	104,968	104,281	0	(2,891)	0	(2,891)	0	101,390	0	0	0	884	12/25/2050
U7445H-AJ-6	PSMC TRUST PSMC_18-1 SENIOR WHOLE_CMO _1	12/01/2025	PAYDOWN		646,462	646,462	620,996	0	0	17,829	0	17,829	0	646,462	0	0	0	5,217	02/25/2048
U7445H-AW-7	PSMC TRUST PSMC_18-1 SENIOR WHOLE_CMO _1	12/01/2025	PAYDOWN		0	0	4,156	0	0	(2,899)	0	(2,899)	0	0	0	0	0	105	02/25/2048
U7445H-BG-1	PSMC TRUST PSMC_18-1 SUB WHOLE_CMO _18-1	12/01/2025	PAYDOWN		143,762	143,762	131,675	0	0	11,697	0	11,697	0	143,762	0	0	0	1,306	02/25/2048
U7445H-BH-9	PSMC TRUST PSMC_18-1 SUB WHOLE_CMO _18-1	12/01/2025	PAYDOWN		126,359	126,359	114,405	0	0	12,797	0	12,797	0	126,359	0	0	0	1,148	02/25/2048
Z927WT-XC-6	TORRENS TRUST SERIES 2017-1 SUB ABS_ABS	12/17/2025	PAYDOWN		90,207	90,207	101,808	130,794	0	(43,649)	0	(43,649)	10,747	90,207	(7,686)	0	(7,686)	1,745	09/17/2048
Z94V8S-MG-3	FIRSTMAC MORTGAGE FUNDING TRUS MEZZANIN	12/16/2025	PAYDOWN		35,737	35,737	37,985	35,751	0	0	0	0	2,234	35,737	(2,249)	0	(2,249)	652	01/16/2052
Z94V8S-MH-1	FIRSTMAC MORTGAGE FUNDING TRUS MEZZANIN	12/16/2025	PAYDOWN		66,559	66,559	70,748	66,587	0	0	0	0	4,161	66,559	(4,188)	0	(4,188)	1,309	01/16/2052
Z94V8S-MJ-7	FIRSTMAC MORTGAGE FUNDING TRUS MEZZANIN	12/16/2025	PAYDOWN		36,183	36,183	38,460	36,198	0	0	0	0	2,262	36,183	(2,277)	0	(2,277)	805	01/16/2052
Z94ZML-ZW-4	LION TRUST LIONT_20-1 SUB ABS_ABS _20-1	12/22/2025	PAYDOWN		37,927	37,927	42,229	38,077	0	0	0	0	4,151	37,927	(4,301)	0	(4,301)	629	09/22/2051
Z95DRS-CV-9	TRITON TRUST SERIES 2021-2 SUB ABS_ABS _	12/09/2025	PAYDOWN		102,211	102,211	115,557	98,258	0	4,424	0	4,424	12,874	102,211	(13,346)	0	(13,346)	1,455	02/10/2053
Z95EY4-KL-5	RESIMAC SERIES 2021-2 SUB ABS_ABS _21-2	12/15/2025	PAYDOWN		121,411	121,412	135,477	116,881	0	4,510	0	4,510	14,086	121,411	(14,066)	0	(14,066)	1,706	02/13/2053
Z95HGL-KD-8	PEPPER RESIDENTIAL SECURITIES MEZZANIN A	12/23/2025	PAYDOWN		201,778	201,778	225,181	201,135	0	0	0	0	24,047	201,778	(23,403)	0	(23,403)	2,853	04/23/2063
G3113Z-AD-5	ERM FUNDING PLC ERMF_21-1 SENIOR WHOLE_C	10/15/2025	PAYDOWN		444,124	444,124	454,523	470,656	0	(15,538)	0	(15,538)	(596)	444,124	(10,398)	0	(10,398)	8,178	07/15/2090
Z923PK-YN-7	LUDGATEFUNDINGPLCLGTFDG_08W ABS_ABS _08-	10/01/2025	PAYDOWN		47,596	47,596	38,458	41,471	0	5,950	0	5,950	(3,067)	47,596	3,241	0	3,241	792	01/01/2061
Z92GHT-QC-1	MEDALLION TRUST MEDL_17-2 SUB ABS_ABS _1	12/23/2025	PAYDOWN		137,342	137,342	150,021	140,362	0	(3,287)	0	(3,287)	11,534	137,342	(11,267)	0	(11,267)	2,399	01/23/2050
Z94668-7H-9	NATIONAL RMBS TRUST NRMBS_18-2 SUB ABS_A	12/20/2025	PAYDOWN		166,720	166,720	183,350	167,421	0	0	0	0	15,928	166,720	(16,630)	0	(16,630)	2,988	06/20/2050
Z94Y9Y-W7-2	PEPPERRESIDENTIALSECURITIES SUB ABS_ABS	08/13/2025	PAYDOWN		1,120,849	1,120,849	1,232,594	1,127,083	0	0	0	0	105,511	1,120,849	(111,745)	0	(111,745)	12,402	06/13/2062
Z95950-WH-2	THE SUPERANNUATION MEMBERS HOM ABS_ABS _	12/23/2025	PAYDOWN		64,823	64,823	73,706	64,958	0	0	0	0	8,747	64,823	(8,882)	0	(8,882)	940	12/23/2052
Z95950-WJ-8	THE SUPERANNUATION MEMBERS HOM ABS_ABS _	12/23/2025	PAYDOWN		43,987	43,987	50,014	44,079	0	0	0	0	5,936	43,987	(6,027)	0	(6,027)	685	12/23/2052
Z95CYZ-3M-7	PROGRESS 2021-1 TRUST ABS_ABS _21-1 4	12/22/2025	PAYDOWN		196,300	196,300	234,826	181,649	0	18,116	0	18,116	35,061	196,300	(38,526)	0	(38,526)	2,918	09/23/2052
Z95CYZ-3N-5	PROGRESS 2021-1 TRUST ABS_ABS _21-1 5	12/22/2025	PAYDOWN		100,217	100,217	118,912	100,489	0	0	0	0	18,423	100,217	(18,696)	0	(18,696)	1,583	09/23/2052
Z95EKD-D7-9	PEPPERRESIDENTIALSECURITIES SUB ABS_ABS	10/15/2025	PAYDOWN		397,376	397,376	451,775	391,090	0	9,313	0	9,313	51,372	397,376	(54,399)	0	(54,399)	6,939	01/15/2063
Z95EKD-D8-7	PEPPERRESIDENTIALSECURITIES SUB ABS_ABS	10/15/2025	PAYDOWN		222,530	222,530	253,330	217,755	0	6,645	0	6,645	28,930	222,530	(30,800)	0	(30,800)	4,563	01/15/2063
Z95EXR-0W-3	LIBERTY PRIME LBRTY_21-2 SUB ABS_ABS _21	11/25/2025	PAYDOWN		925,558	925,558	1,026,377	904,775	0	37,807	0	37,807	83,795	925,558	(100,819)	0	(100,819)	18,611	01/27/2053
Z95EXR-0X-1	LIBERTY PRIME LBRTY_21-2 SUB ABS_ABS _21	11/25/2025	PAYDOWN		271,284	271,284	301,036	262,020	0	14,558	0	14,558	24,458	271,284	(29,751)	0	(29,751)	6,421	01/27/2053
Z95GPN-QW-8	AFG_21-2 ABS_ABS _21-2 5.048% 03/10/5	08/10/2025	PAYDOWN		269,466	269,466	303,595	269,087	0	1,765	0	1,765	32,743	269,466	(34,129)	0	(34,129)	2,378	03/10/2053
Z95MK8-J0-1	TRITON TRUST TRTN_22-1 ABS_ABS _22-1	12/11/2025	PAYDOWN		84,844	84,844	93,232	82,304	0	2,395	0	2,395	8,533	84,844	(8,387)	0	(8,387)	1,631	09/11/2053
Z95N18-MM-8	LIBERTY FUNDING PTY LIMITED LB ABS_ABS _	12/10/2025	PAYDOWN		93,743	93,743	103,820	88,537	0	5,533	0	5,533	9,749	93,743	(10,076)	0	(10,076)	1,680	12/10/2053
					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,319,927,719	1,273,083,097	1,195,634,408	1,186,044,199	164,645	54,215,079	42,348	54,337,376	4,342,959	1,326,867,214	(3,086,989)	(4,411,307)	(7,498,296)	22,874,746	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12594X-AW-4	CSMC 17HL1 B1 - CMO/RMBS	02/01/2025	Paydown		43,990	43,990	40,333	40,421	0	3,569	0	3,569	0	43,990	0	0	0	133	06/25/2047
12594X-AX-2	CSMC 17HL1 B2 - CMO/RMBS	02/01/2025	Paydown		49,782	49,782	44,858	45,007	0	4,775	0	4,775	0	49,782	0	0	0	228	06/25/2047
12594X-AY-0	CSMC 17HL1 B3 - CMO/RMBS	02/01/2025	Paydown		28,441	28,441	25,570	25,657	0	2,784	0	2,784	0	28,441	0	0	0	130	06/25/2047
12652C-BA-6	CSMC 2017-HL2 B1 - CMO/RMBS	02/01/2025	Paydown		39,858	39,858	39,559	39,524	0	334	0	334	0	39,858	0	0	0	187	10/25/2047
12652C-BB-4	CSMC 2017-HL2 B2 - CMO/RMBS	02/01/2025	Paydown		32,082	32,082	31,299	31,417	0	665	0	665	0	32,082	0	0	0	151	10/25/2047
12652C-BC-2	CSMC 2017-HL2 B3 - CMO/RMBS	02/01/2025	Paydown		23,331	23,331	21,570	22,093	0	1,238	0	1,238	0	23,331	0	0	0	110	10/25/2047
12652C-BD-0	CSMC 2017-HL2 B4 - CMO/RMBS	02/01/2025	Paydown		9,720	9,720	8,262	8,542	0	1,178	0	1,178	0	9,720	0	0	0	46	10/25/2047
693650-AJ-2	PSMC 2021-1 A9 - CMO/RMBS	02/01/2025	Paydown		4,044	4,044	3,942	3,958	0	86	0	86	0	4,044	0	0	0	13	03/27/2051
693650-BC-6	PSMC 2021-1 AX1 - RMBS	02/01/2025	Paydown		31,752	0	6,663	31,752	0	0	0	0	0	31,752	0	0	0	0	03/27/2051
693650-BP-7	PSMC 2021-1 B1 - CMO/RMBS	02/01/2025	Paydown		15,029	15,029	12,596	12,662	0	2,367	0	2,367	0	15,029	0	0	0	53	03/27/2051
693650-BQ-5	PSMC 2021-1 B2 - CMO/RMBS	02/01/2025	Paydown		9,283	9,283	7,755	7,796	0	1,487	0	1,487	0	9,283	0	0	0	33	03/27/2051
693650-BR-3	PSMC 2021-1 B3 - CMO/RMBS	02/01/2025	Paydown		7,072	7,072	5,743	5,778	0	1,294	0	1,294	0	7,072	0	0	0	25	03/27/2051
693650-BS-1	PSMC 2021-1 B4 - CMO/RMBS	02/01/2025	Paydown		5,724	4,476	2,739	4,392	0	1,332	0	1,332	0	5,724	0	0	0	11	03/27/2051
693650-BT-9	PSMC 2021-1 B5 - CMO/RMBS	02/01/2025	Paydown		1,185	0	0	1,185	0	0	0	0	0	1,185	0	0	0	0	03/27/2051
693652-BP-3	PSMC 202 B1 - CMO/RMBS	02/01/2025	Paydown		21,557	21,557	20,197	20,172	0	1,385	0	1,385	0	21,557	0	0	0	95	05/25/2050
693652-BQ-1	PSMC 202 B2 - CMO/RMBS	02/01/2025	Paydown		13,400	13,400	12,483	12,477	0	922	0	922	0	13,400	0	0	0	59	05/25/2050
693652-BR-9	PSMC 202 B3 - CMO/RMBS	02/01/2025	Paydown		12,723	12,723	11,723	11,753	0	970	0	970	0	12,723	0	0	0	56	05/25/2050
693652-BS-7	PSMC 202 B4 - CMO/RMBS	02/01/2025	Paydown		6,345	6,345	4,851	4,856	0	1,489	0	1,489	0	6,345	0	0	0	28	05/25/2050
693675-AJ-9	PSMC 2020-3 A9 - CMO/RMBS	02/01/2025	Paydown		59,699	59,699	63,237	62,520	0	(2,821)	0	(2,821)	0	59,699	0	0	0	224	11/25/2050
693675-BP-4	PSMC 2020-3 B1 - CMO/RMBS	02/01/2025	Paydown		23,046	23,046	21,553	21,500	0	1,546	0	1,546	0	23,046	0	0	0	95	11/25/2050
693675-BQ-2	PSMC 2020-3 B2 - CMO/RMBS	02/01/2025	Paydown		11,174	11,174	10,292	10,306	0	867	0	867	0	11,174	0	0	0	46	11/25/2050
693675-BR-0	PSMC 2020-3 B3 - CMO/RMBS	02/01/2025	Paydown		13,269	13,269	11,818	11,849	0	1,421	0	1,421	0	13,269	0	0	0	55	11/25/2050
693680-BF-6	PSMC 182 B1 - CMO/RMBS	02/01/2025	Paydown		28,621	28,621	27,479	27,799	0	822	0	822	0	28,621	0	0	0	143	06/25/2048
693680-BG-4	PSMC 182 B2 - CMO/RMBS	02/01/2025	Paydown		29,997	29,997	27,500	27,756	0	2,241	0	2,241	0	29,997	0	0	0	150	06/25/2048
693680-BH-2	PSMC 182 B3 - CMO/RMBS	02/01/2025	Paydown		20,940	20,940	18,930	19,215	0	1,725	0	1,725	0	20,940	0	0	0	105	06/25/2048
693680-BJ-8	PSMC 182 B4 - CMO/RMBS	02/01/2025	Paydown		13,657	13,657	11,070	11,234	0	2,424	0	2,424	0	13,657	0	0	0	68	06/25/2048
693684-AJ-1	PSMC 2020-1 A9 - CMO/RMBS	02/01/2025	Paydown		103,762	103,762	107,759	106,713	0	(2,951)	0	(2,951)	0	103,762	0	0	0	517	01/25/2050
693684-BQ-4	PSMC 201 B1 - CMO/RMBS	02/01/2025	Paydown		35,445	35,445	33,381	33,322	0	2,123	0	2,123	0	35,445	0	0	0	177	01/25/2050
693684-BR-2	PSMC 201 B2 - CMO/RMBS	02/01/2025	Paydown		22,932	22,933	21,395	21,401	0	1,532	0	1,532	0	22,932	0	0	0	115	01/25/2050
693684-BS-0	PSMC 201 B3 - CMO/RMBS	02/01/2025	Paydown		18,766	18,766	15,769	15,758	0	3,008	0	3,008	0	18,766	0	0	0	94	01/25/2050
69371V-BF-3	PSMC 2018-1 B1 - RMBS	02/01/2025	Paydown		45,102	45,103	41,317	41,493	0	3,609	0	3,609	0	45,102	0	0	0	211	02/25/2048
69371V-BG-1	PSMC 2018-1 B2 - RMBS	02/01/2025	Paydown		29,179	29,179	26,608	26,741	0	2,439	0	2,439	0	29,179	0	0	0	136	02/25/2048
69371V-BH-9	PSMC 2018-1 B3 - RMBS	02/01/2025	Paydown		25,647	25,647	22,712	22,978	0	2,669	0	2,669	0	25,647	0	0	0	120	02/25/2048
69371V-BJ-5	PSMC 2018-1 B4 - RMBS	02/01/2025	Paydown		16,800	16,800	13,127	13,278	0	3,523	0	3,523	0	16,800	0	0	0	78	02/25/2048
69372X-BP-6	PSMC 2019-1 B1 - CMO/RMBS	02/01/2025	Paydown		17,625	17,625	17,161	17,032	0	593	0	593	0	17,625	0	0	0	92	07/25/2049
69372X-BQ-4	PSMC 2019-1 B2 - CMO/RMBS	02/01/2025	Paydown		10,134	10,134	9,718	9,664	0	470	0	470	0	10,134	0	0	0	53	07/25/2049
69372X-BR-2	PSMC 2019-1 B3 - CMO/RMBS	02/01/2025	Paydown		7,491	7,491	7,037	7,005	0	486	0	486	0	7,491	0	0	0	39	07/25/2049
69374J-BR-1	PSMC 2018-3 B2 - CMO/RMBS	02/01/2025	Paydown		16,520	16,520	15,597	15,598	0	922	0	922	0	16,520	0	0	0	80	08/25/2048
69374J-BS-9	PSMC 2018-3 B3 - CMO/RMBS	02/01/2025	Paydown		11,514	11,514	10,720	10,798	0	716	0	716	0	11,514	0	0	0	56	08/25/2048
69374J-BT-7	PSMC 2018-3 B4 - CMO/RMBS	02/01/2025	Paydown		8,511	8,511	6,970	7,088	0	1,424	0	1,424	0	8,511	0	0	0	41	08/25/2048
69374K-BP-2	PSMC 2018-4 B1 - CMO/RMBS	02/01/2025	Paydown		20,201	20,201	19,075	19,079	0	1,122	0	1,122	0	20,201	0	0	0	104	11/27/2048
69374K-BQ-0	PSMC 2018-4 B2 - CMO/RMBS	02/01/2025	Paydown		15,150	15,150	14,242	14,265	0	884	0	884	0	15,150	0	0	0	78	11/27/2048
69374K-BR-8	PSMC 2018-4 B3 - CMO/RMBS	02/01/2025	Paydown		12,625	12,625	11,726	11,791	0	834	0	834	0	12,625	0	0	0	65	11/27/2048
69374K-BS-6	PSMC 2018-4 B4 - CMO/RMBS	02/01/2025	Paydown		5,559	5,559	4,291	4,282	0	1,277	0	1,277	0	5,559	0	0	0	29	11/27/2048
69374X-AJ-9	PSMC 2019-2 A9 - CMO/RMBS	02/01/2025	Paydown		112,852	112,852	118,599	116,890	0	(4,038)	0	(4,038)	0	112,852	0	0	0	410	10/25/2049
69374X-BP-4	PSMC 2019-2 B1 - CMO/RMBS	02/01/2025	Paydown		42,304	42,304	39,790	39,636	0	2,668	0	2,668	0	42,304	0	0	0	165	10/25/2049
69374X-BQ-2	PSMC 2019-2 B2 - CMO/RMBS	02/01/2025	Paydown		22,269	22,269	20,657	20,651	0	1,617	0	1,617	0	22,269	0	0	0	87	10/25/2049
69374X-BR-0	PSMC 2019-2 B3 - CMO/RMBS	02/01/2025	Paydown		24,491	24,491	21,212	21,215	0	3,276	0	3,276	0	24,491	0	0	0	96	10/25/2049
69375B-AJ-6	PSMC 2019-3 A9 - CMO/RMBS	02/01/2025	Paydown		42,654	42,654	43,787	43,374	0	(721)	0	(721)	0	42,654	0	0	0	186	11/26/2049
69375B-BP-1	PSMC 2019-3 B1 - CMO/RMBS	02/01/2025	Paydown		14,519	14,519	13,630	13,599	0	921	0	921	0	14,519	0	0	0	64	11/26/2049
69375B-BQ-9	PSMC 2019-3 B2 - CMO/RMBS	02/01/2025	Paydown		9,823	9,823	9,092	9,076	0	747	0	747	0	9,823	0	0	0	43	11/26/2049
69375B-BR-7	PSMC 2019-3 B3 - CMO/RMBS	02/01/2025	Paydown		7,260	7,260	5,840	5,825	0	1,435	0	1,435	0	7,260	0	0	0	32	11/26/2049
69376C-AJ-3	PSMC 2021-2 A9 - CMO/RMBS	02/01/2025	Paydown		106,224	54,381	54,265	106,111	0	113	0	113	0	106,224	0	0	0	0	05/25/2051
69376C-BP-8	PSMC 2021-2 B1 - CMO/RMBS	02/01/2025	Paydown		25,127	20,326	18,032	22,788	0	2,339	0	2,339	0	25,127	0	0	0	48	05/25/2051
69376C-BQ-6	PSMC 2021-2 B2 - CMO/RMBS	02/01/2025	Paydown		11,826	9,566	8,434	10,705	0	1,120	0	1,120	0	11,826	0	0	0	23	05/25/2051
69376C-BR-4	PSMC 2021-2 B3 - CMO/RMBS	02/01/2025	Paydown		15,519	12,554	10,532	13,660	0	1,859	0	1,859	0	15,519	0	0	0	30	05/25/2051
69376C-BS-2	PSMC 2021-2 B4 - CMO/RMBS	02/01/2025	Paydown		1,101	0	0	1,101	0	0	0	0	0	1,101	0	0	0	0	05/25/2051
69376C-BT-0	PSMC 2021-2 B5 - CMO/RMBS	02/01/2025	Paydown		944	0	0	944	0	0	0	0	0	944	0	0	0	0	05/25/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69376D-AJ-1	PSMC 213 A9 - CMO/RMBS	02/01/2025	Paydown		58,681	58,681	58,349	58,452	0	229	0	229	0	58,681	0	0	0	184	08/25/2051
69376D-BP-6	PSMC 213 B1 - CMO/RMBS	02/01/2025	Paydown		28,690	28,690	25,105	25,193	0	3,497	0	3,497	0	28,690	0	0	0	96	08/25/2051
69376D-BQ-4	PSMC 213 B2 - CMO/RMBS	02/01/2025	Paydown		12,139	12,139	10,455	10,505	0	1,634	0	1,634	0	12,139	0	0	0	40	08/25/2051
69376D-BR-2	PSMC 213 B3 - CMO/RMBS	02/01/2025	Paydown		10,857	10,857	8,760	8,807	0	2,050	0	2,050	0	10,857	0	0	0	36	08/25/2051
1069999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (affiliated)					1,525,967	1,427,868	1,357,168	1,448,442	0	77,525	0	77,525	0	1,525,967	0	0	0	5,865	XXX
000000-00-0	EURO 33 B - CMBS	05/29/2025	MORGAN STANLEY FIXED		23,784,894	24,246,900	22,948,200	22,543,200	0	0	0	0	405,000	22,948,200	1,295,658	(458,964)	836,694	1,024,254	01/03/2029
000000-00-0	SGSHR 1 C - CMBS	05/19/2025	Direct		5,079,650	5,040,890	4,954,440	4,759,120	0	0	0	0	195,320	4,954,440	125,210	0	125,210	165,907	11/17/2030
000000-00-0	SGSHR 2021 C - CMBS	05/19/2025	Paydown		538,181	0	0	538,181	0	0	0	0	0	538,181	0	0	0	0	11/17/2051
000000-00-0	UKLOG 2024-1 C - CMBS	05/19/2025	Paydown		354,024	0	0	354,024	0	0	0	0	0	354,024	0	0	0	0	05/17/2034
000000-00-0	TAURS 251 D - CMBS	05/17/2025	Paydown		514	514	483	0	0	0	0	0	0	483	32	0	32	0	02/17/2035
00193A-AA-2	AREIT 24CRE9 A - CMBS	06/17/2025	Paydown		2,131,643	2,131,643	2,126,314	2,106,023	0	25,620	0	25,620	0	2,131,643	0	0	0	64,850	05/17/2041
00216A-AA-5	A10 2017-II A - CMBS	06/15/2025	Paydown		1,992,482	1,992,483	1,992,483	1,991,654	0	828	0	828	0	1,992,482	0	0	0	21,943	06/15/2051
00217V-AA-8	AREIT 22CRE7 A - CMBS	06/17/2025	Various		3,926,274	3,926,274	3,910,001	3,901,191	0	25,083	0	25,083	0	3,926,274	0	0	0	83,838	06/17/2039
00218T-AG-9	ARZ 24B1LT C - CMBS	06/11/2025	Paydown		250,687	0	0	250,687	0	0	0	0	0	250,687	0	0	0	0	06/13/2039
00218T-AJ-3	ARZ 24B1LT D - CMBS	06/11/2025	Paydown		377,052	0	0	377,052	0	0	0	0	0	377,052	0	0	0	0	06/13/2039
03880K-AA-2	ARCLO 2021-FL3 A - CMBS	05/15/2025	Paydown		2,550,469	2,550,468	2,512,398	2,536,323	0	28,698	0	28,698	0	2,550,469	0	0	0	138,174	08/15/2034
03880R-AA-7	ARCLO 2021-FL4 A - CMBS	06/16/2025	Paydown		5,172,187	5,172,187	5,124,398	5,155,212	0	16,975	0	16,975	0	5,172,187	0	0	0	96,279	11/17/2036
03880X-AA-4	ARCLO 2022-FL1 A - CMBS	06/16/2025	Paydown		6,130,361	6,130,361	6,052,655	6,107,224	0	23,137	0	23,137	0	6,130,361	0	0	0	116,313	01/15/2037
03927R-AD-6	ARCAP 2006-RR7 C - CMBS	06/01/2025	Paydown		101,303	0	0	101,303	0	0	0	0	0	101,303	0	0	0	0	09/27/2045
04002P-AC-8	AREIT 2021-CRE5 AS - CMBS	04/17/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	291,070	11/17/2038
04002P-AE-4	AREIT 2021-CRE5 B - CMBS	04/17/2025	Paydown		548,000	548,000	525,738	537,300	0	10,700	0	10,700	0	548,000	0	0	0	11,536	11/17/2038
04002V-AA-9	AREIT 22CRE6 A - CMBS	06/17/2025	Paydown		1,567,455	1,567,455	1,530,252	1,530,162	0	37,293	0	37,293	0	1,567,455	0	0	0	8,939	01/19/2037
04002V-AJ-0	AREIT 22CRE6 D - CMBS	06/17/2025	Paydown		42,367	0	0	42,367	0	0	0	0	0	42,367	0	0	0	0	01/19/2037
04682A-AA-2	A10 2015-I A - CMBS	06/15/2025	Paydown		1,446,484	1,446,484	1,446,484	1,445,490	0	994	0	994	0	1,446,484	0	0	0	8,380	11/15/2049
05493F-AA-7	BDS 2021-FL7 A - CMBS	03/18/2025	Paydown		670,644	670,644	653,459	668,857	0	1,788	0	1,788	0	670,644	0	0	0	7,708	06/18/2036
05493F-AC-3	BDS 2021-FL7 B - CMBS	03/18/2025	Paydown		875,000	875,000	847,573	867,924	0	7,076	0	7,076	0	875,000	0	0	0	13,008	06/18/2036
05493F-AE-9	BDS 2021-FL7 C - CMBS	03/18/2025	Paydown		3,400,000	3,400,000	3,191,750	3,354,323	0	45,677	0	45,677	0	3,400,000	0	0	0	52,246	06/18/2036
05498D-AA-5	BDS 2022-FL11 ATS - CMBS	06/20/2025	Paydown		1,464,651	1,464,651	1,463,506	1,463,920	0	731	0	731	0	1,464,651	0	0	0	18,984	03/21/2039
05526Q-AJ-5	BAMLL 2015-200P D - CMBS	02/14/2025	Paydown		26,000,000	26,000,000	25,524,538	25,935,651	0	64,349	0	64,349	0	26,000,000	0	0	0	161,012	04/15/2033
05526Q-AL-0	BAMLL 2015-200P E - CMBS	02/14/2025	Paydown		16,000,000	16,000,000	15,510,416	15,947,958	0	52,042	0	52,042	0	16,000,000	0	0	0	99,084	04/15/2033
055531-AE-7	BLP 23IND C - CMBS	06/15/2025	Paydown		56,021	0	0	56,021	0	0	0	0	0	56,021	0	0	0	0	03/15/2040
055531-AG-2	BLP 23IND D - CMBS	06/15/2025	Paydown		34,334	0	0	34,334	0	0	0	0	0	34,334	0	0	0	0	03/15/2040
05592D-AJ-3	BPR 2022-OANA C - CMBS	06/16/2025	Paydown		14,500,000	14,500,000	14,464,040	14,389,511	0	110,489	0	110,489	0	14,500,000	0	0	0	515,243	04/15/2037
055983-AA-8	BSPRT 2022-FL8 A - CMBS	06/16/2025	Paydown		9,984,589	9,984,589	9,668,173	9,763,335	0	221,254	0	221,254	0	9,984,589	0	0	0	117,248	02/17/2037
055984-AA-6	BSPRT 2022-FL9 A - CMBS	06/16/2025	Paydown		3,430,823	3,430,823	3,413,207	3,422,381	0	(201)	0	(201)	0	3,430,823	0	0	0	165,158	05/16/2039
05602C-AA-2	BSPRT 2021-FL7 A - CMBS	06/16/2025	Paydown		273,244	273,244	268,144	259,062	0	(48,695)	0	(48,695)	0	273,244	0	0	0	70,727	12/15/2038
05602F-AA-5	BPCRE 22FL2 A - CMBS	02/19/2025	Paydown		235,947	235,947	234,915	233,706	0	2,241	0	2,241	0	235,947	0	0	0	2,366	01/16/2037
05602F-AC-1	BPCRE 22FL2 AS - CMBS	02/19/2025	Paydown		3,760,000	3,760,000	3,725,812	3,726,735	0	33,265	0	33,265	0	3,760,000	0	0	0	48,955	01/16/2037
05602F-AE-7	BPCRE 22FL2 B - CMBS	02/19/2025	Paydown		3,846,000	3,846,000	3,809,032	3,807,980	0	38,020	0	38,020	0	3,846,000	0	0	0	54,786	01/16/2037
05606D-AS-7	BX 2022-PSB A - CMBS	05/15/2025	Paydown		960,670	960,670	957,177	945,924	0	(29,366)	0	(29,366)	0	960,670	0	0	0	126,138	08/15/2039
05608K-AG-5	BX 2021-VINO D - CMBS	06/15/2025	Paydown		57,514	0	0	57,514	0	76,343	0	76,343	0	57,514	0	0	0	0	05/17/2038
05608R-AG-0	BX 2021-ARIA C - CMBS	06/15/2025	Paydown		32,860	0	0	32,860	0	55,194	0	55,194	0	32,860	0	0	0	95,193	10/15/2036
05608R-AJ-4	BX 2021-ARIA D - CMBS	06/15/2025	Paydown		235,144	0	0	235,144	0	292,630	0	292,630	0	235,144	0	0	0	0	10/15/2036
05609B-AK-5	BX 2021-LBA DJV - CMBS	06/15/2025	Paydown		4,982	0	0	4,982	0	0	0	0	0	4,982	0	0	0	0	02/15/2036
05609Q-AC-0	BX 2021-ACNT B - CMBS	01/15/2025	Paydown		51,221	51,221	48,686	49,405	0	1,817	0	1,817	0	51,221	0	0	0	254	11/15/2038
05609Q-AE-6	BX 2021-ACNT C - CMBS	01/15/2025	Paydown		174,377	174,377	173,200	169,596	0	4,781	0	4,781	0	174,377	0	0	0	903	11/15/2038
05609Q-AG-1	BX 2021-ACNT D - CMBS	06/15/2025	Paydown		255,077	249,610	244,866	243,454	0	11,623	0	11,623	0	255,077	0	0	0	1,358	11/15/2038
05609Q-AJ-5	BX 2021-ACNT E - CMBS	01/15/2025	Paydown		213,707	213,707	213,167	205,095	0	8,612	0	8,612	0	213,707	0	0	0	1,235	11/15/2038
05609W-AJ-2	BX 2022-IND C - CMBS	06/15/2025	Paydown		454,281	349,155	348,069	446,228	0	8,052	0	8,052	0	454,281	0	0	0	1,508	04/15/2037
05609W-AL-7	BX 2022-IND D - CMBS	06/15/2025	Paydown		550,276	526,794	525,280	530,355	0	19,921	0	19,921	0	550,276	0	0	0	3,170	04/15/2037
05610H-AE-3	BX 22LP2 C - CMBS	06/15/2025	Paydown		2,085	0	0	2,085	0	0	0	0	0	2,085	0	0	0	0	02/15/2039
05610H-AG-8	BX 22LP2 D - CMBS	06/15/2025	Paydown		2,227	0	0	2,227	0	0	0	0	0	2,227	0	0	0	0	02/15/2039
05610J-AG-4	BX 2022-MVRK E - CMBS	06/15/2025	Paydown		714,356	714,356	711,485	688,056	0	190,280	0	190,280	0	714,356	0	0	0	572,172	03/15/2039
05610J-AW-9	BX 2022-MVRK D - CMBS	06/15/2025	Paydown		766,742	766,742	763,671	739,008	0	205,636	0	205,636	0	766,742	0	0	0	523,422	03/15/2039
05611V-AC-5	BX 24XL4 B - CMBS	05/15/2025	Various		5,939,506	5,932,216	5,917,386	5,887,247	0	4,535	0	4,535	0	5,891,782	0	47,724	47,724	57,294	02/15/2039
05611V-AE-1	BX 24XL4 C - CMBS	05/15/2025	Paydown		305,988	305,988	305,223	302,605	0	3,383	0	3,383	0	305,988	0	0	0	8,372	02/15/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05611V-AG-6	BX 24XL4 D - CMBS	06/15/2025	Paydown		558,155	520,179	518,878	527,222	0	30,933	0	30,933	0	558,155	0	0	0	15,486	02/15/2039
05612E-AE-8	BX 2024-MF C - CMBS	06/15/2025	Paydown		49,134	0	0	49,134	0	0	0	0	0	49,134	0	0	0	0	02/15/2039
05612G-AG-8	BX 24XL5 D - CMBS	06/15/2025	Paydown		2,140,755	1,722,028	1,717,723	2,130,832	0	9,924	0	9,924	0	2,140,755	0	0	0	0	03/15/2041
05612H-AG-6	BX 24CNYN D - CMBS	06/15/2025	Paydown		506,361	404,726	403,714	494,711	0	11,650	0	11,650	0	506,361	0	0	0	3,280	04/15/2041
05612T-AE-5	BX 24VLT4 C - CMBS	06/15/2025	Paydown		372,820	0	0	372,820	0	0	0	0	0	372,820	0	0	0	0	06/17/2041
05625A-AG-6	BLP 24INDS D - CMBS	06/16/2025	Paydown		268,811	59,482	59,333	268,281	0	529	0	529	0	268,811	0	0	0	0	03/15/2041
06540Y-AC-3	BANK 2020-BNK28 A3 - CMBS	06/01/2025	Paydown		152,988	152,988	154,511	153,847	0	(859)	0	(859)	0	152,988	0	0	0	734	03/15/2063
072927-AA-4	BPACE 2023-1 A - CMO	02/28/2025	Paydown		3,330,640	3,330,640	3,301,065	3,512,181	0	(181,540)	0	(181,540)	0	3,330,640	0	0	0	0	10/28/2060
08163D-BT-3	BMARK 2021-B25 PB - CMBS	06/01/2025	Paydown		200,313	0	0	200,313	0	0	0	0	0	200,313	0	0	0	0	04/17/2054
12434D-AJ-1	BX 2021-LGCY C - CMBS	06/15/2025	Paydown		4,022	0	0	4,022	0	0	0	0	0	4,022	0	0	0	0	10/15/2036
12434E-AG-5	BX 2021-RISE D - CMBS	06/15/2025	Paydown		124,500	0	0	124,500	0	0	0	0	0	124,500	0	0	0	0	11/17/2036
12482H-AN-4	CAMB 2019-LIFE E - CMBS	06/16/2025	Paydown		1,000,000	1,000,000	988,125	1,000,016	0	(16)	0	(16)	0	1,000,000	0	0	0	34,270	12/15/2037
12591Y-BD-6	COMM 2014-UBS3 AM - CMBS	06/01/2025	Paydown		1,251,704	1,251,704	1,289,222	1,252,582	0	0	0	0	0	1,251,704	0	0	0	95,758	06/12/2047
12592T-AC-9	COMM 2015-3BP XA - CMBS	02/12/2025	Paydown		0	0	1,842,730	21,296	0	(21,296)	0	(21,296)	0	0	0	0	0	58,086	02/12/2035
12592T-AJ-4	COMM 2015-3BP C - CMBS	02/12/2025	Paydown		8,200,000	8,200,000	7,855,617	8,186,210	0	13,790	0	13,790	0	8,200,000	0	0	0	45,733	02/12/2035
12636L-AY-6	CSAIL 2016-C5 A5 - CMBS	06/01/2025	Paydown		1,820,039	1,820,039	1,884,561	1,826,586	0	(114,157)	0	(114,157)	0	1,820,039	0	0	0	685,791	11/18/2048
12988D-AE-2	CALI 24SUN C - CMBS	06/15/2025	Paydown		136,981	0	0	136,981	0	0	0	0	0	136,981	0	0	0	0	07/15/2041
17324D-AU-8	CGCMT 2015-P1 A5 - CMBS	06/01/2025	Paydown		4,294,931	4,294,931	4,438,542	4,301,779	0	(14,428)	0	(14,428)	0	4,294,931	0	0	0	131,481	09/17/2048
17328Q-AE-1	CGCMT 2020-420K C - CMBS	06/01/2025	Paydown		9,426	0	0	9,426	0	0	0	0	0	9,426	0	0	0	0	11/13/2042
19033E-AE-0	COAST 2023-2HTL C - CMBS	06/15/2025	Paydown		43,411	0	0	43,411	0	0	0	0	0	43,411	0	0	0	0	08/15/2036
22939Q-AA-0	NA 2006-1 A - CMBS	02/22/2025	Paydown		(246,359)	0	0	(246,359)	0	0	0	0	0	(246,359)	0	0	0	0	09/22/2047
23312R-AE-5	DBJPM 2016-SFC B - CMBS	06/01/2025	Paydown		73,680	0	0	73,680	0	0	0	0	0	73,680	0	0	0	0	08/12/2036
24023A-AE-0	DC 2023-DC D - CMBS	06/01/2025	Paydown		97,395	0	0	97,395	0	0	0	0	0	97,395	0	0	0	0	09/12/2040
26863L-AG-9	ELP 2021-ELP C - CMBS	06/15/2025	Paydown		50,954	0	0	50,954	0	47,151	0	47,151	0	50,954	0	0	0	0	11/15/2038
26863L-AJ-3	ELP 2021-ELP D - CMBS	06/15/2025	Paydown		16,809	0	0	16,809	0	23,124	0	23,124	0	16,809	0	0	0	0	11/15/2038
29478J-AG-5	EQUS 21EQAZ B - CMBS	06/15/2025	Paydown		505	505	489	490	0	16	0	16	0	505	0	0	0	10	10/15/2038
29478J-AJ-9	EQUS 21EQAZ C - CMBS	06/15/2025	Paydown		26,472	320	307	26,462	0	10	0	10	0	26,472	0	0	0	5	10/15/2038
29478J-AL-4	EQUS 21EQAZ D - CMBS	06/15/2025	Paydown		155,938	2,477	2,331	155,804	0	134	0	134	0	155,938	0	0	0	44	10/15/2038
29478J-AN-0	EQUS 21EQAZ E - CMBS	06/15/2025	Paydown		615	615	602	604	0	11	0	11	0	615	0	0	0	15	10/15/2038
30319Y-AA-6	FSRIA 2021-FL2 A - CMBS	06/16/2025	Paydown		243,091	243,091	235,342	234,900	0	8,191	0	8,191	0	243,091	0	0	0	3,466	05/18/2038
30326M-AA-3	FSRIA 2022-FL4 A - CMBS	06/20/2025	Paydown		1,129,631	1,129,631	1,114,800	1,126,779	0	(7,812)	0	(7,812)	0	1,129,631	0	0	0	55,119	01/19/2039
30327M-AA-2	FSRIA 22FL5 A - CMBS	02/20/2025	Paydown		10,881,677	10,881,677	10,751,374	10,817,220	0	64,457	0	64,457	0	10,881,677	0	0	0	120,904	06/22/2037
30327M-AC-8	FSRIA 22FL5 AS - CMBS	02/20/2025	Paydown		3,762,000	3,762,000	3,719,464	3,726,199	0	35,801	0	35,801	0	3,762,000	0	0	0	47,452	06/22/2037
30327M-AE-4	FSRIA 22FL5 B - CMBS	02/20/2025	Paydown		2,895,000	2,895,000	2,846,360	2,846,379	0	48,621	0	48,621	0	2,895,000	0	0	0	39,044	06/22/2037
30327M-AG-9	FSRIA 22FL5 C - CMBS	02/20/2025	Paydown		2,077,000	2,077,000	2,056,226	2,064,532	0	12,468	0	12,468	0	2,077,000	0	0	0	30,008	06/22/2037
30329X-AA-6	FSRIA 22FL7 A - CMBS	02/20/2025	Paydown		9,661,346	9,661,346	9,591,255	9,613,415	0	47,930	0	47,930	0	9,661,346	0	0	0	122,604	10/06/2039
30329X-AC-2	FSRIA 22FL7 AS - CMBS	02/20/2025	Paydown		21,429,000	21,429,000	21,268,283	21,075,822	0	353,178	0	353,178	0	21,429,000	0	0	0	291,157	10/06/2039
30329X-AE-8	FSRIA 22FL7 B - CMBS	02/20/2025	Paydown		6,767,000	6,767,000	6,716,248	6,725,522	0	41,478	0	41,478	0	6,767,000	0	0	0	97,864	10/06/2039
36192R-AJ-1	GSMS 2012-BWTR C - CMBS	06/01/2025	Reclassification		8,000,000	8,000,000	8,028,750	4,239,977	3,760,023	0	0	3,760,023	0	8,000,000	0	0	0	21,996	11/07/2034
36228C-UV-3	GSMS 2005-ROCK A - CMBS	01/03/2025	Various		56,083,632	56,084,000	54,190,719	56,011,798	0	71,834	0	71,834	0	56,083,632	0	0	0	250,789	05/03/2032
36228C-VB-6	GSMS 2005-ROCK D - CMBS	01/03/2025	Various		23,999,842	24,000,000	23,250,938	23,971,697	0	28,146	0	28,146	0	23,999,842	0	0	0	108,300	05/03/2032
36228C-VD-2	GSMS 2005-ROCK F - CMBS	01/03/2025	Various		14,999,901	15,000,000	14,538,461	14,980,474	0	19,427	0	19,427	0	14,999,901	0	0	0	68,938	05/03/2032
36228C-VE-0	GSMS 2005-ROCK G - CMBS	01/03/2025	Various		29,094,809	29,095,000	29,598,956	29,092,542	0	2,267	0	2,267	0	29,094,809	0	0	0	136,116	05/03/2032
36228C-VF-7	GSMS 2005-ROCK H - CMBS	01/03/2025	Various		14,150,907	14,151,000	14,396,246	14,149,696	0	1,211	0	1,211	0	14,150,907	0	0	0	67,371	05/03/2032
36228C-VG-5	GSMS 2005-ROCK J - CMBS	01/01/2025	GSMS 2005-ROCK J - CMBS		14,862,444	14,864,000	15,122,665	14,862,444	0	0	0	0	0	14,862,444	0	0	0	0	05/03/2032
362414-AE-4	GWT 2024-WLF2 C - CMBS	06/15/2025	Paydown		363,314	0	0	363,314	0	736	0	736	0	363,314	0	0	0	0	05/15/2041
362414-AG-9	GWT 2024-WLF2 D - CMBS	06/15/2025	Paydown		411,385	0	0	411,385	0	773	0	773	0	411,385	0	0	0	0	05/15/2041
36261C-AA-9	GSF 2021-1 ISSUER LLC - CMBS	06/15/2025	Paydown		2,736,549	2,706,982	2,699,809	2,704,024	0	32,525	0	32,525	0	2,736,549	0	0	0	41,461	08/15/2026
36264Y-AJ-9	GSMS 2021-ROSS D - CMBS	06/15/2025	Paydown		1,516	0	0	1,516	0	0	0	0	0	1,516	0	0	0	0	06/16/2036
36265X-AC-5	GSMS 22ECI B - CMBS	05/15/2025	Paydown		6,800,000	6,800,000	6,787,262	6,800,000	0	0	0	0	0	6,800,000	0	0	0	207,515	08/15/2039
36265X-AE-1	GSMS 22ECI C - CMBS	05/15/2025	Paydown		6,680,811	6,594,000	6,567,746	6,440,684	0	240,127	0	240,127	0	6,680,811	0	0	0	128,227	08/15/2039
36265X-AG-6	GSMS 22ECI D - CMBS	05/15/2025	Paydown		12,949,000	12,949,000	13,066,626	12,737,481	0	211,519	0	211,519	0	12,949,000	0	0	0	462,961	08/15/2039
36267C-AE-5	GSMS 2023-FUN C - CMBS	06/15/2025	Paydown		84,114	0	0	84,114	0	0	0	0	0	84,114	0	0	0	0	03/15/2040
38406J-AJ-7	GRACE 20GRCE D - CMBS	06/01/2025	Paydown		70,790	0	0	70,790	0	0	0	0	0	70,790	0	0	0	0	12/12/2040
39152M-AE-5	GWT 24WOLF C - CMBS	06/15/2025	Paydown		146,473	0	0	146,473	0	270,016	0	270,016	0	146,473	0	0	0	219,675	03/15/2039
39152M-AG-0	GWT 24WOLF D - CMBS	06/15/2025	Paydown		393,328	0	0	393,328	0	418,508	0	418,508	0	393,328	0	0	0	0	03/15/2039
39678A-AA-4	GCCFC 2006-RR1 A1 - CMBS	06/01/2025	Paydown		2,121	1,785	54	1,107	0	1,014	0	1,014	0	2,121	0	0	0	0	03/18/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
39809P-AA-3	GSTNE 2021-FL3 A - CMBS	06/16/2025	Paydown		878,507	878,507	870,820	876,846	0	1,661	0	1,661	0	878,507	0	0	0	22,011	07/15/2039
40422G-AE-0	HFX FDG ISSUER LLC - CMBS	06/01/2025	Paydown		1,220,168	1,220,169	1,256,774	1,220,171	0	0	0	0	0	1,220,168	0	0	0	12,360	03/15/2035
40443G-AA-3	HIG 23FL1 A - CMBS	05/21/2025	Paydown		3,154,688	3,154,688	3,141,991	3,145,450	0	9,238	0	9,238	0	3,154,688	0	0	0	35,677	09/21/2038
40443G-AC-9	HIG 23FL1 AS - CMBS	05/21/2025	Paydown		109,411	109,411	108,868	108,843	0	44,583	0	44,583	0	109,411	0	0	0	709,700	09/21/2038
41975A-AC-6	HHT 2019-MAUI B - CMBS	03/17/2025	Paydown		16,009,000	16,009,000	15,281,768	15,584,997	0	424,003	0	424,003	0	16,009,000	0	0	0	243,613	05/17/2038
41975A-AE-2	HHT 2019-MAUI C - CMBS	03/17/2025	Paydown		1,292,238	1,281,000	1,246,797	1,247,245	0	44,993	0	44,993	0	1,292,238	0	0	0	8,896	05/17/2038
43300L-AL-4	HILT 2016-HHV D - CMBS	06/01/2025	Paydown		377,453	0	0	377,453	0	0	0	0	0	377,453	0	0	0	0	11/05/2038
45378Y-AL-8	IPT 2018-INDP B - CMBS	06/12/2025	Paydown		6,970,000	6,970,000	7,202,282	7,009,621	0	(39,621)	0	(39,621)	0	6,970,000	0	0	0	136,298	07/10/2035
46117N-AE-2	TOWN 2022-STAY C - CMBS	03/17/2025	Paydown		11,042,687	10,876,000	10,879,318	10,652,476	0	390,211	0	390,211	0	11,042,687	0	0	0	51,497	08/15/2039
46117N-AG-7	TOWN 2022-STAY D - CMBS	03/17/2025	Paydown		1,925,000	1,925,000	1,915,374	1,904,348	0	20,652	0	20,652	0	1,925,000	0	0	0	40,777	08/15/2039
46868R-AJ-3	JAX 19LIC C - CMBS	06/01/2025	Paydown		80,232	0	0	80,232	0	0	0	0	0	80,232	0	0	0	0	10/14/2039
47631W-AB-3	JER 2006-2 AFL - CMBS	06/25/2025	Paydown		114,251	0	0	114,251	0	0	0	0	0	114,251	0	0	0	0	03/25/2045
48275E-AA-4	KREF 2022-FL3 A - CMBS	04/22/2025	Paydown		2,940,929	2,940,929	2,923,880	2,925,837	0	15,092	0	15,092	0	2,940,929	0	0	0	40,611	02/22/2039
48275E-AJ-5	KREF 2022-FL3 D - CMBS	06/20/2025	Paydown		15,971	0	0	15,971	0	0	0	0	0	15,971	0	0	0	0	02/22/2039
48275R-AA-5	KREF 2021-FL2 A - CMBS	06/17/2025	Paydown		1,244,317	1,244,317	1,229,787	1,232,164	0	12,153	0	12,153	0	1,244,317	0	0	0	15,122	02/17/2039
50184B-AL-2	LCCM 2013-GCP C - CMBS	06/01/2025	Reclassification		2,548,073	2,554,000	2,553,984	2,548,060	0	13	0	13	0	2,548,073	0	0	0	9,380	02/15/2036
50190F-AC-5	LCCM 2021-FL3 AS - CMBS	06/16/2025	Paydown		2,193,000	2,193,000	2,139,546	2,197,905	0	(4,905)	0	(4,905)	0	2,193,000	0	0	0	69,245	12/15/2036
516681-AA-1	LAQ 2023-LAQ A - CMBS	05/15/2025	Paydown		1,912,761	1,912,761	1,907,979	1,905,427	0	7,334	0	7,334	0	1,912,761	0	0	0	38,378	03/17/2036
516681-AC-7	LAQ 2023-LAQ B - CMBS	06/15/2025	Paydown		3,105,246	3,105,246	3,097,483	3,100,143	0	4,988	0	4,988	0	3,105,246	0	0	0	102,661	03/17/2036
53218C-AG-5	LIFE 2021-BMR D - CMBS	06/15/2025	Paydown		1,116,639	906,196	876,579	1,105,269	0	11,370	0	11,370	0	1,116,639	0	0	0	0	03/15/2038
53218C-AJ-9	LIFE 2021-BMR E - CMBS	02/15/2025	Paydown		993,556	993,556	978,476	994,034	0	(478)	0	(478)	0	993,556	0	0	0	10,637	03/15/2038
55282X-AJ-9	MF1 2021-FL5 D - CMBS	06/16/2025	Paydown		53,673	0	0	53,673	0	86,710	0	86,710	0	53,673	0	0	0	28,785	07/17/2036
55284A-AA-6	MF1 2021-FL7 A - CMBS	06/18/2025	Paydown		1,724,464	1,724,464	1,694,672	1,711,560	0	12,904	0	12,904	0	1,724,464	0	0	0	33,427	10/21/2036
55284J-AA-7	MF1 2022-FL8 A - CMBS	06/20/2025	Paydown		3,994,568	3,994,568	3,927,584	3,969,227	0	25,341	0	25,341	0	3,994,568	0	0	0	65,982	02/19/2037
55285A-AA-5	MF1 22FL9 A - CMBS	06/20/2025	Paydown		1,304,995	1,304,995	1,288,859	1,304,229	0	766	0	766	0	1,304,995	0	0	0	31,254	06/22/2037
55293A-AJ-6	MHC 2021-MHC2 C - CMBS	06/15/2025	Paydown		15,222	0	0	15,222	0	(5,343)	0	(5,343)	0	15,222	0	0	0	69,953	05/17/2038
55293A-AL-1	MHC 2021-MHC2 D - CMBS	06/15/2025	Paydown		12,457	0	0	12,457	0	(33,659)	0	(33,659)	0	12,457	0	0	0	76,187	05/17/2038
55293B-AH-8	MHP 2021-STOR D - CMBS	06/15/2025	Paydown		34,636	0	0	34,636	0	0	0	0	0	34,636	0	0	0	0	07/15/2038
55293D-AA-9	MHP 2022-MHIL A - CMBS	04/15/2025	Paydown		1,778,651	1,778,651	1,694,165	1,732,928	0	138,802	0	138,802	0	1,778,651	0	0	0	88,857	01/18/2039
55293D-AE-1	MHP 2022-MHIL C - CMBS	06/15/2025	Paydown		430,159	352,142	344,659	428,466	0	1,693	0	1,693	0	430,159	0	0	0	0	01/18/2039
55293D-AG-6	MHP 2022-MHIL D - CMBS	06/15/2025	Paydown		1,444,123	1,399,304	1,362,960	1,395,253	0	48,870	0	48,870	0	1,444,123	0	0	0	24,164	01/18/2039
55316V-AA-2	MHC 2021-MHC A - CMBS	04/15/2025	Paydown		515,848	515,848	495,939	510,447	0	5,849	0	5,849	0	515,848	0	0	0	18,415	04/15/2038
55316V-AE-4	MHC 2021-MHC C - CMBS	06/15/2025	Paydown		153,656	0	0	153,656	0	90,727	0	90,727	0	153,656	0	0	0	0	04/15/2038
55316V-AG-9	MHC 2021-MHC D - CMBS	06/15/2025	Paydown		443,558	0	0	443,558	0	375,772	0	375,772	0	443,558	0	0	0	145,105	04/15/2038
59319M-AA-1	MF1 23FL12 A - CMBS	04/21/2025	Paydown		38,415,000	38,415,000	38,222,925	38,232,875	0	182,125	0	182,125	0	38,415,000	0	0	0	826,366	11/19/2038
61692B-BJ-8	MSC 2020-HR8 A3 - CMBS	06/01/2025	Paydown		45,961	45,961	46,420	46,232	0	(271)	0	(271)	0	45,961	0	0	0	241	07/17/2053
61762D-AZ-4	MSBAM 2013-C9 B - CMBS	06/01/2025	Paydown		816,347	627,125	634,771	627,490	0	188,857	0	188,857	0	816,347	0	0	0	6,048	05/17/2046
61764X-BL-8	MSBAM 2015-C21 AS - CMBS	06/01/2025	Paydown		6,692,272	6,692,272	6,988,620	6,722,393	0	(86,375)	0	(86,375)	0	6,692,272	0	0	0	66,246	03/17/2048
61765T-AF-0	MSBAM 2015-C25 A5 - CMBS	06/01/2025	Paydown		504,449	504,449	517,435	505,108	0	(11,000)	0	(11,000)	0	504,449	0	0	0	97,236	10/19/2048
61772W-AS-6	MSC 2021-230P G - CMBS	06/15/2025	Paydown		1,663,968	0	0	1,663,968	0	0	0	0	0	1,663,968	0	0	0	0	12/15/2038
61773P-AG-6	MSC 2021-PLZA C - CMBS	01/01/2025	MSC 2021-PLZA C - CMBS		9,232,023	9,250,000	9,223,845	9,232,023	0	0	0	0	0	9,232,023	0	0	0	0	11/09/2043
62479W-AJ-0	MSC 21ILP C - CMBS	06/15/2025	Paydown		106,950	0	0	106,950	0	108,068	0	108,068	0	106,950	0	0	0	44,012	11/17/2036
62479W-AL-5	MSC 21ILP D - CMBS	06/15/2025	Paydown		326,273	0	0	326,273	0	329,692	0	329,692	0	326,273	0	0	0	0	11/17/2036
628870-AA-5	NCMF 2022-MFP A - CMBS	06/16/2025	Paydown		4,420,000	4,420,000	4,248,725	4,049,703	0	370,297	0	370,297	0	4,420,000	0	0	0	135,709	03/15/2039
628870-AC-1	NCMF 2022-MFP B - CMBS	06/16/2025	Paydown		5,382,000	5,382,000	5,334,907	5,320,244	0	61,756	0	61,756	0	5,382,000	0	0	0	182,850	03/15/2039
628870-AE-7	NCMF 2022-MFP C - CMBS	06/16/2025	Paydown		3,843,411	3,709,000	3,623,341	3,565,012	0	278,399	0	278,399	0	3,843,411	0	0	0	0	03/15/2039
63874R-AG-6	NCMS 19NEMA C - CMBS	05/22/2025	Various		1,428,000	1,700,000	1,750,995	1,721,110	0	(2,115)	0	(2,115)	0	1,718,995	0	(290,995)	(290,995)	33,902	02/15/2041
63874R-AJ-0	NCMS 19NEMA D - CMBS	01/01/2025	NCMS 19NEMA D - CMBS		22,132,186	22,200,000	22,158,863	22,132,186	0	0	0	0	0	22,132,186	0	0	0	0	02/15/2041
63874U-AJ-3	NCMS 1910K D - CMBS	06/01/2025	Paydown		173,074	0	0	173,074	0	0	0	0	0	173,074	0	0	0	0	05/17/2039
63875J-AG-3	NCMS 2022-RRI B - CMBS	03/15/2025	Paydown		141,304	141,304	139,433	140,766	0	7,386	0	7,386	0	141,304	0	0	0	17,600	03/15/2035
63875J-AL-2	NCMS 2022-RRI D - CMBS	06/15/2025	Paydown		3,138	0	0	3,138	0	0	0	0	0	3,138	0	0	0	0	03/15/2035
67118A-AG-0	OPG 2021-PORT B - CMBS	04/15/2025	Paydown		12,604,150	12,604,150	12,188,295	12,163,652	0	440,498	0	440,498	0	12,604,150	0	0	0	218,684	10/15/2036
67118A-AL-9	OPG 2021-PORT D - CMBS	04/15/2025	Paydown		20,970,726	20,943,650	20,709,276	20,746,610	0	224,116	0	224,116	0	20,970,726	0	0	0	365,725	10/15/2036
67118A-AN-5	OPG 2021-PORT E - CMBS	04/15/2025	Paydown		42,394,300	42,394,300	40,690,305	40,733,611	0	1,660,689	0	1,660,689	0	42,394,300	0	0	0	851,822	10/15/2036
682439-AC-8	AACMT 2005-C6 A2 - CMBS	06/11/2025	Paydown		3,164,167	3,164,167	3,165,368	3,163,660	0	507	0	507	0	3,164,167	0	0	0	52,716	10/13/2037
682439-AU-8	AACMT 2005-C6 H - CMBS	06/01/2025	Paydown		3,259,673	10,000,000	3,242,364	3,215,541	0	44,132	0	44,132	0	3,259,673	0	0	0	0	10/13/2037
68245H-AJ-3	OMPT 2017-1MKT E - CMBS	06/01/2025	Paydown		5,177	0	0	5,177	0	0	0	0	0	5,177	0	0	0	0	02/10/2032
68275C-AC-2	FB FB 2005-1 A3 - CMBS	06/10/2025	Paydown		14,058,277	14,058,277	14,019,591	14,052,563	0	5,715	0	5,715	0	14,058,277	0	0	0	370,998	08/10/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68275C-AD-0	FB FB 2005-1 B - CMBS	06/10/2025	Paydown		5,996,000	5,996,000	6,055,768	5,997,205	0	(1,205)	0	(1,205)	0	5,996,000	0	0	0	159,554	08/10/2035
68275C-AE-8	FB FB 2005-1 C - CMBS	06/10/2025	Paydown		7,678,000	7,678,000	7,747,444	7,681,112	0	(3,112)	0	(3,112)	0	7,678,000	0	0	0	205,306	08/10/2035
68275C-AF-5	FB FB 2005-1 D - CMBS	06/10/2025	Paydown		4,000,000	4,000,000	3,238,940	3,941,027	0	58,973	0	58,973	0	4,000,000	0	0	0	107,338	08/10/2035
68275C-AG-3	FB FB 2005-1 E - CMBS	06/10/2025	Paydown		6,800,000	6,800,000	5,623,928	6,708,381	0	91,619	0	91,619	0	6,800,000	0	0	0	184,141	08/10/2035
682939-AE-3	ONNI 24APT C - CMBS	06/01/2025	Paydown		185,199	0	0	185,199	0	0	0	0	0	185,199	0	0	0	0	07/15/2039
69291Q-AA-3	PFP 229 A - CMBS	06/16/2025	Paydown		6,322,095	6,322,095	6,324,718	6,318,306	0	119,727	0	119,727	0	6,322,095	0	0	0	860,579	08/16/2035
69357X-AE-1	PFP 218 B - CMBS	02/14/2025	Paydown		4,040,478	4,040,478	3,837,201	3,968,800	0	71,678	0	71,678	0	4,040,478	0	0	0	33,953	08/14/2037
69357X-AG-6	PFP 218 C - CMBS	02/14/2025	Paydown		1,452,000	1,452,000	1,386,660	1,417,776	0	34,224	0	34,224	0	1,452,000	0	0	0	15,166	08/14/2037
69380C-AA-6	PFP 2023-10 A - CMBS	04/17/2025	Paydown		1,590,136	1,590,136	1,589,962	1,586,608	0	4,244	0	4,244	0	1,590,136	0	0	0	312,151	09/17/2038
75574E-AC-1	RCMT 2022-FL9 AS - CMBS	06/25/2025	Paydown		3,420,000	3,420,000	3,401,999	3,420,000	0	0	0	0	0	3,420,000	0	0	0	127,839	06/25/2037
75574E-AE-7	RCMT 2022-FL9 B - CMBS	06/25/2025	Paydown		8,153,000	8,153,000	8,096,367	8,143,148	0	9,852	0	9,852	0	8,153,000	0	0	0	325,171	06/25/2037
75574E-AG-2	RCMT 2022-FL9 C - CMBS	06/25/2025	Paydown		3,398,000	3,398,000	3,392,021	3,382,496	0	15,504	0	15,504	0	3,398,000	0	0	0	147,466	06/25/2037
75574P-AA-0	RCMT 2022-FL8 A - CMBS	03/25/2025	Paydown		554,589	554,589	545,404	554,589	0	0	0	0	0	554,589	0	0	0	7,789	01/26/2037
75574P-AC-6	RCMT 2022-FL8 AS - CMBS	03/25/2025	Paydown		974,000	974,000	954,520	974,000	0	0	0	0	0	974,000	0	0	0	15,723	01/26/2037
75574P-AE-2	RCMT 2022-FL8 B - CMBS	03/25/2025	Paydown		2,176,000	2,176,000	2,139,648	2,176,000	0	0	0	0	0	2,176,000	0	0	0	38,085	01/26/2037
75575A-AA-2	RCMT 2023-FL12 A - CMBS	06/25/2025	Paydown		4,331,821	4,331,821	4,310,162	4,312,684	0	4,968	0	4,968	0	4,331,821	0	0	0	190,208	05/25/2038
75575T-AE-3	RCMT 2021-FL6 B - CMBS	03/25/2025	Paydown		7,014,000	7,014,000	6,775,859	7,014,000	0	0	0	0	0	7,014,000	0	0	0	104,699	07/25/2036
75575T-AG-8	RCMT 2021-FL6 C - CMBS	03/25/2025	Paydown		1,845,000	1,845,000	1,767,699	1,845,000	0	0	0	0	0	1,845,000	0	0	0	28,909	07/25/2036
75575W-AA-4	RCMT 2021-FL7 A - CMBS	06/25/2025	Paydown		3,446,217	3,446,217	3,382,456	3,435,512	0	10,704	0	10,704	0	3,446,217	0	0	0	90,701	11/25/2036
755931-AA-0	RCMT 22FL10 A - CMBS	06/25/2025	Paydown		15,646,323	15,646,312	15,586,420	15,570,109	0	76,214	0	76,214	0	15,646,323	0	0	0	466,759	10/25/2039
755931-AC-6	RCMT 22FL10 AS - CMBS	06/25/2025	Paydown		30,938,000	30,938,000	30,844,631	30,616,824	0	321,176	0	321,176	0	30,938,000	0	0	0	1,150,078	10/25/2039
755931-AE-2	RCMT 22FL10 B - CMBS	06/25/2025	Paydown		28,800,000	28,800,000	28,657,967	28,476,154	0	323,846	0	323,846	0	28,800,000	0	0	0	1,149,806	10/25/2039
78449R-AJ-4	SLG 2021-OVA D - CMBS	06/01/2025	Paydown		6,314	0	0	6,314	0	0	0	0	0	6,314	0	0	0	0	07/17/2041
78472U-AE-8	SREIT 2021-MFP C - CMBS	06/15/2025	Paydown		3,635,519	3,341,901	3,310,779	3,548,464	0	87,055	0	87,055	0	3,635,519	0	0	0	24,779	11/15/2038
78472U-AG-3	SREIT 2021-MFP D - CMBS	06/15/2025	Paydown		6,169,296	5,934,775	5,725,853	5,962,125	0	207,170	0	207,170	0	6,169,296	0	0	0	63,278	11/15/2038
78472U-AJ-7	SREIT 2021-MFP E - CMBS	04/15/2025	Paydown		3,621,830	3,621,830	3,572,917	3,572,551	0	49,278	0	49,278	0	3,621,830	0	0	0	50,122	11/15/2038
78485G-AG-9	SREIT 2021-FLWR B - CMBS	03/17/2025	Paydown		645,600	645,600	612,207	633,006	0	38,809	0	38,809	0	645,600	0	0	0	75,836	07/15/2036
78485G-AL-8	SREIT 2021-FLWR D - CMBS	03/17/2025	Paydown		1,462,000	1,462,000	1,417,356	1,426,149	0	92,720	0	92,720	0	1,462,000	0	0	0	186,090	07/15/2036
87303T-AL-1	TTN 2021-MHC D - CMBS	06/15/2025	Paydown		13,569	0	0	13,569	0	12,905	0	12,905	0	13,569	0	0	0	0	03/15/2038
94989D-AY-5	WFCM 2015-C27 AS - CMBS	03/17/2025	Paydown		12,763,000	12,763,000	13,076,507	12,750,774	0	12,226	0	12,226	0	12,763,000	0	0	0	109,390	02/18/2048
94989Q-AV-2	WFCM 2015-SG1 A4 - CMBS	06/01/2025	Paydown		5,053,830	5,053,830	5,246,310	5,063,529	0	(22,131)	0	(22,131)	0	5,053,830	0	0	0	163,916	09/17/2048
95000L-AY-9	WFCM 2016-C33 A3 - CMBS	06/01/2025	Paydown		227,396	227,396	245,970	233,013	0	(46,898)	0	(46,898)	0	227,396	0	0	0	51,753	03/17/2059
95002R-BA-5	WFCM 2020-C56 C - CMBS	06/01/2025	Paydown		26,747	0	0	26,747	0	0	0	0	0	26,747	0	0	0	0	06/17/2053
95002U-AD-3	WFCM 2020-C58 A3 - CMBS	06/01/2025	Paydown		162,953	162,953	158,192	160,336	0	2,617	0	2,617	0	162,953	0	0	0	873	07/15/2053
G18189-AA-4	SBDLN II A1 - CMBS	04/22/2025	Paydown		14,394	14,371	13,988	14,049	0	(85)	0	(85)	(72)	13,892	502	0	502	333	10/24/2033
G5S831-AA-7	LMLOG 1 A - CMBS	02/17/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/17/2033
G5S831-AC-3	LMLOG 1 C - CMBS	05/19/2025	Paydown		24,454	0	0	24,454	0	0	0	0	0	24,454	0	0	0	0	08/17/2033
G5S831-AH-2	LMLOG 1 D - CMBS	05/19/2025	Paydown		19,560	0	0	19,560	0	0	0	0	89,657	19,560	0	0	0	0	08/17/2033
G7T833-AD-2	EURO 33 D - CMBS	06/01/2025	Reclassification		3,147,675	3,109,299	2,912,511	3,124,309	0	0	0	0	23,366	3,147,675	0	0	0	32,730	01/03/2029
G8702K-AC-6	TAURS 2021-4 C - CMBS	05/17/2025	Paydown		433,932	0	0	433,932	0	0	0	0	938,244	433,932	0	0	0	0	08/18/2031
G8738K-AN-0	TELSEC 1 B6 - CMBS	06/10/2025	Paydown		524,830	525,833	375,287	435,306	0	62,063	0	62,063	(5,636)	491,734	33,096	0	33,096	10,154	12/12/2033
G8738K-AR-1	TELSEC 1 B7 - CMBS	06/10/2025	Paydown		1,341,716	1,344,281	1,519,124	1,240,972	0	38,754	0	38,754	302,718	1,582,445	(240,728)	0	(240,728)	38,556	12/12/2033
Q9030Y-AE-2	THINK 211 D - CMBS	02/10/2025	Paydown		186,241	185,938	212,135	181,828	0	2,159	0	2,159	29,047	213,033	(26,792)	0	(26,792)	2,107	07/10/2053
Q9030Y-AH-5	THINK 211 C - CMBS	02/10/2025	Paydown		335,234	334,689	381,844	327,988	0	3,080	0	3,080	52,172	383,240	(48,006)	0	(48,006)	3,327	07/10/2053
00192N-AL-1	AOA 2021-1177 MORTGAGE TRUST A SUB SENIO	10/15/2025	PAYDOWN		10,000,000	10,000,000	9,621,241	9,775,114	0	370,736	0	370,736	0	10,000,000	0	0	0	528,162	10/15/2038
00192N-AN-7	AOA 2021-1177 MORTGAGE TRUST A SUB SENIO	10/15/2025	PAYDOWN		20,000,000	20,000,000	19,203,224	19,510,462	0	780,771	0	780,771	0	20,000,000	0	0	0	1,123,835	10/15/2038
00193A-AA-2	AREIT CRE TRUST AREIT_24-CRE9 SENIOR SEN	12/17/2025	PAYDOWN		9,102,195	9,102,195	8,996,622	8,989,086	0	113,109	0	113,109	0	9,102,195	0	0	0	156,796	05/17/2041
00216A-AA-5	A10 PERMANENT ASSET FINANCING SENIOR_CMB	12/15/2025	PAYDOWN		11,407,637	11,407,637	11,407,637	11,403,461	0	4,176	0	4,176	0	11,407,637	0	0	0	105,033	06/15/2051
03880R-AA-7	ARBOR REALTY COLLATERALIZED LO SENIOR SE	11/17/2025	PAYDOWN		5,287,195	5,287,195	5,238,343	5,264,273	0	22,921	0	22,921	0	5,287,195	0	0	0	85,512	11/15/2036
03880X-AA-4	ARBOR REALTY COLLATERALIZED LO LCF SENIO	12/15/2025	PAYDOWN		6,953,093	6,953,093	6,864,959	6,937,246	0	15,847	0	15,847	0	6,953,093	0	0	0	123,683	01/15/2037
04682A-AA-2	APASFG_15-1 SENIOR SENIOR_CMBS _15-1 144	12/15/2025	PAYDOWN		5,839,835	5,839,835	5,839,835	5,835,766	0	4,069	0	4,069	0	5,839,835	0	0	0	48,936	09/15/2049
05498O-AA-5	BDS LTD BDS_22-FL11 AM SENIOR_CMBS _22-F	12/11/2025	PAYDOWN		911,549	911,549	910,836	908,410	0	3,139	0	3,139	0	911,549	0	0	0	17,139	03/19/2039
05549G-AA-9	BHMS MORTGAGE TRUST BHMS_18-AT SENIOR SE	08/15/2025	PAYDOWN		500,000	500,000	477,969	499,511	0	7,928	0	7,928	0	500,000	0	0	0	19,836	07/15/2035
05549G-AJ-0	BHMS MORTGAGE TRUST BHMS_18-AT SUB SENIO	08/15/2025	PAYDOWN		1,357,000	1,357,000	1,282,811	1,355,642	0	22,045	0	22,045	0	1,357,000	0	0	0	59,789	07/15/2035
055531-AA-5	BLPCMT_23-IND SENIOR_CMBS _23-IND 144A	08/15/2025	PAYDOWN		356,545	356,545	355,642	351,761	0	4,784	0	4,784	0	356,545	0	0	0	3,636	03/15/2040
055531-AC-1	BLPCMT_23-IND SUB SUB_CMBS _23-IND 144A	08/15/2025	PAYDOWN		383,296	383,296	382,509	377,044	0	6,252	0	6,252	0	383,296	0	0	0	4,234	03/15/2040
055531-AE-7	BLP_23-IND SUB SUB_CMBS _23-IND 144A	08/15/2025	PAYDOWN		104,857	104,857	100,618	101,042	0	3,816	0	3,816	0	104,857	0	0	0	1,247	03/15/2040
055531-AG-2	BLP_23-IND SUB SUB_CMBS _23-IND 144A	08/15/2025	PAYDOWN		212,484	212,484	202,792	204,340	0	8,145	0	8,145	0	212,484	0	0	0	2,724	03/15/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05593V-AL-7	BX TRUST BX_25-ROIC SUB SUB_CMBS _25-ROI	07/15/2025	PAYDOWN		178,652	178,652	178,205	0	0	674	0	674	0	178,652	0	0	0	939	03/15/2030
05594C-AG-9	BX TRUST BX_25-LUNR SENIOR_CMBS _25-LUNR	11/15/2025	PAYDOWN		1,856,532	1,856,532	1,856,532	0	0	0	0	0	0	1,856,532	0	0	0	41,659	06/15/2040
05594C-AK-0	BX TRUST BX_25-LUNR SENIOR_CMBS _25-LUNR	11/15/2025	PAYDOWN		2,161,705	2,161,705	2,161,705	0	0	0	0	0	0	2,161,705	0	0	0	52,211	06/15/2040
055984-AA-6	BSPRT_22-FL9 SENIOR_CMBS _22-FL9 144A	10/15/2025	PAYDOWN		3,212,372	3,212,372	3,195,877	3,169,791	0	42,580	0	42,580	0	3,212,372	0	0	0	66,567	07/15/2039
055984-AE-8	BSPRT_22-FL9 SENIOR_CMBS 144A 6.900%	10/15/2025	PAYDOWN		4,714,000	4,714,000	4,684,209	4,665,853	0	13,658	0	13,658	0	4,714,000	0	0	0	285,011	07/15/2039
055984-AG-3	BSPRT_22-FL9 SENIOR_CMBS 144A 7.398%	10/15/2025	PAYDOWN		2,863,000	2,863,000	2,839,440	2,855,295	0	4,924	0	4,924	0	2,863,000	0	0	0	185,099	07/15/2039
055984-AJ-7	BSPRT_22-FL9 MEZZANIN SENIOR_CMBS _22-FL	10/15/2025	PAYDOWN		2,057,000	2,057,000	2,037,149	2,038,696	0	6,767	0	6,767	0	2,057,000	0	0	0	142,512	07/15/2039
05606D-AS-7	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM	07/15/2025	PAYDOWN		3,126,922	3,126,922	3,115,553	3,052,553	0	74,369	0	74,369	0	3,126,922	0	0	0	17,622	08/15/2039
05608K-AG-5	BX TRUST BX_21-VINO SUB SUB_CMBS _21-VIN	07/15/2025	PAYDOWN		1,962,100	1,962,100	1,979,970	2,005,625	0	(43,525)	0	(43,525)	0	1,962,100	0	0	0	9,448	05/15/2038
05608R-AG-0	BX TRUST BX_21-ARIA SUB SENIOR_CMBS _21-	12/15/2025	PAYDOWN		4,158,000	4,158,000	4,035,258	4,110,082	0	47,918	0	47,918	0	4,158,000	0	0	0	125,854	10/15/2036
05608R-AJ-4	BX TRUST BX_21-ARIA SUB SUB_CMBS _21-ARI	12/15/2025	PAYDOWN		7,335,000	7,335,000	7,266,797	7,344,657	0	(9,657)	0	(9,657)	0	7,335,000	0	0	0	231,315	10/15/2036
05608R-AL-9	BX TRUST BX_21-ARIA SUB SUB_CMBS _21-ARI	12/15/2025	PAYDOWN		24,988,000	24,988,000	23,879,220	22,292,630	0	1,014,360	0	1,014,360	0	24,988,000	0	0	0	1,666,182	10/15/2036
05608W-AJ-3	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C	10/15/2025	PAYDOWN		5,260,427	5,260,427	5,260,427	5,260,427	0	0	0	0	0	5,260,427	0	0	0	245,661	06/15/2038
05608W-AL-8	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C	10/15/2025	PAYDOWN		10,403,371	10,403,371	10,308,023	10,398,078	0	99,799	0	99,799	0	10,403,371	0	0	0	512,193	06/15/2038
05608W-AN-4	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C	10/15/2025	PAYDOWN		11,658,859	11,658,859	11,485,557	11,658,859	0	30,341	0	30,341	0	11,658,859	0	0	0	613,386	06/15/2038
05609Q-AC-0	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT 14	09/15/2025	PAYDOWN		462,207	462,207	439,325	448,012	0	14,195	0	14,195	0	462,207	0	0	0	6,737	11/15/2038
05609Q-AE-6	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT 14	09/15/2025	PAYDOWN		1,573,525	1,573,525	1,535,163	1,542,986	0	30,539	0	30,539	0	1,573,525	0	0	0	23,941	11/15/2038
05609Q-AG-1	BX TRUST BX_21-ACNT SUB_CMBS _21-ACNT 14	11/15/2025	PAYDOWN		2,252,411	2,252,384	2,144,086	2,183,883	0	68,527	0	68,527	0	2,252,411	0	0	0	36,285	11/15/2038
05609Q-AJ-5	BX TRUST BX_21-ACNT SUB SUB_CMBS _21-ACN	09/15/2025	PAYDOWN		1,928,434	1,928,434	1,849,075	1,879,633	0	48,800	0	48,800	0	1,928,434	0	0	0	32,776	11/15/2038
05610B-AL-0	BXSC COMMERCIAL MORTGAGE TRUST SENIOR_CM	12/15/2025	PAYDOWN		7,155	7,155	7,102	7,126	0	29	0	29	0	7,155	0	0	0	269	03/15/2035
05610J-AG-4	BX TRUST SUB_CMBS _22-MVRK 144A 8.453	07/15/2025	PAYDOWN		13,069,765	13,069,765	12,582,419	12,752,570	0	317,195	0	317,195	0	13,069,765	0	0	0	91,736	03/15/2039
05610J-AW-9	BX TRUST BX_22-MVRK SUB_CMBS _22-MVRK 14	07/15/2025	PAYDOWN		14,028,215	14,028,215	13,513,990	13,698,703	0	329,512	0	329,512	0	14,028,215	0	0	0	83,886	03/15/2039
05611V-AC-5	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C	09/15/2025	PAYDOWN		75,737	75,737	75,548	74,989	0	749	0	749	0	75,737	0	0	0	1,187	02/15/2039
05611V-AE-1	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C	09/15/2025	PAYDOWN		231,378	231,378	230,799	227,889	0	3,489	0	3,489	0	231,378	0	0	0	3,861	02/15/2039
05611V-AG-6	BX COMMERCIAL MORTGAGE TRUST B SUB SENIO	09/15/2025	PAYDOWN		393,342	393,342	368,772	380,199	0	13,143	0	13,143	0	393,342	0	0	0	7,518	02/15/2039
05612G-AG-8	BX COMMERCIAL MORTGAGE TRUST B SUB SUB_C	12/15/2025	PAYDOWN		1,040,596	1,040,596	981,931	922,298	0	118,298	0	118,298	0	1,040,596	0	0	0	17,978	03/15/2041
05612H-AG-6	BX COMMERCIAL MORTGAGE TRUST B SUB SENIO	11/15/2025	PAYDOWN		1,593,443	1,593,443	1,537,069	1,545,450	0	47,993	0	47,993	0	1,593,443	0	0	0	25,295	04/15/2041
05625A-AE-1	BLP COMMERICAL MORTGAGE TRUST SENIOR_CMB	12/15/2025	PAYDOWN		166,185	166,185	165,874	0	0	594	0	594	0	166,185	0	0	0	5,087	03/15/2041
05625A-AG-6	BLP COMMERICAL MORTGAGE TRUST SUB SUB_CM	12/15/2025	PAYDOWN		580,128	580,128	578,549	579,588	0	540	0	540	0	580,128	0	0	0	20,007	03/15/2041
06540J-BB-7	BANK BNK_20-BN26 LCF SENIOR_CMBS _20-BN2	11/10/2025	MORGAN STANLEY & CO LLC		3,680,938	4,000,000	4,203,281	4,087,049	0	(21,520)	0	(21,520)	0	4,079,390	0	(398,452)	(398,452)	81,890	03/15/2063
06540Y-AC-3	BANK BANK_20-BN28 LCF SENIOR_CMBS _20-BN	09/01/2025	PAYDOWN		82,714	82,714	83,537	83,141	0	(427)	0	(427)	0	82,714	0	0	0	217	03/15/2063
08162F-AK-9	BENCHMARK MORTGAGE TRUST BMARK SENIOR SE	12/01/2025	PAYDOWN		0	0	47,481	46,137	0	(46,137)	0	(46,137)	0	0	0	0	0	6,733	08/15/2052
08163A-AG-8	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM	11/10/2025	WELLS FARGO SECURITIES LLC		2,602,266	3,000,000	3,089,996	3,053,929	0	(6,664)	0	(6,664)	0	3,050,105	0	(447,839)	(447,839)	66,548	07/15/2053
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO	07/24/2025	CITIGROUP - MTGE		4,580,420	5,250,000	5,407,420	5,363,220	0	(1,147)	0	(1,147)	0	5,362,073	0	(781,653)	(781,653)	20,286	11/15/2054
12433F-AE-8	BX TRUST BX_25-SPOT SUB SUB_CMBS _25-SPO	11/15/2025	PAYDOWN		1,400,088	1,400,088	1,396,588	0	0	3,299	0	3,299	0	1,400,088	0	0	0	36,862	04/15/2040
12433F-AG-3	BX TRUST BX_25-SPOT SUB SUB_CMBS _25-SPO	11/15/2025	PAYDOWN		2,531,493	2,531,493	2,525,164	0	0	5,942	0	5,942	0	2,531,493	0	0	0	71,542	04/15/2040
12434C-AL-8	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS	08/15/2025	PAYDOWN		627,499	627,499	625,585	628,359	0	(860)	0	(860)	0	627,499	0	0	0	6,197	09/15/2034
12591Y-BD-6	COMM MORTGAGE TRUST COMM_14-UB AM SENIOR	10/01/2025	PAYDOWN		4,012,711	4,012,711	4,132,988	4,012,711	0	0	0	0	0	4,012,711	0	0	0	27,545	06/10/2047
12625X-AC-1	COMM MORTGAGE TRUST SENIOR_CMBS _13-300P	07/01/2025	PAYDOWN		30,000,000	30,000,000	30,897,861	30,000,000	0	0	0	0	0	30,000,000	0	0	0	744,800	08/10/2030
12636L-AY-6	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO	10/01/2025	PAYDOWN		34,690,266	34,690,266	35,920,069	34,707,454	0	(17,187)	0	(17,187)	0	34,690,266	0	0	0	291,723	11/15/2048
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR	07/01/2025	PAYDOWN		3,205,069	3,205,069	3,312,239	3,202,598	0	2,471	0	2,471	0	3,205,069	0	0	0	9,928	09/15/2048
17324D-AW-4	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB	07/01/2025	PAYDOWN		12,000,000	12,000,000	12,359,368	11,995,626	0	(30,258)	0	(30,258)	0	12,000,000	0	0	0	282,310	09/15/2048
26863L-AG-9	THE ELP COMMERCIAL MORTGAGE TR SUB SUB_C	11/15/2025	PAYDOWN		1,747,965	1,747,965	1,725,222	1,719,505	0	28,461	0	28,461	0	1,747,965	0	0	0	41,915	11/15/2038
26863L-AJ-3	THE ELP COMMERCIAL MORTGAGE TR SUB SUB_C	11/15/2025	PAYDOWN		557,351	557,351	558,819	566,103	0	(8,751)	0	(8,751)	0	557,351	0	0	0	13,835	11/15/2038
26863L-AL-8	THE ELP COMMERCIAL MORTGAGE TR SUB SUB_C	11/15/2025	PAYDOWN		2,034,632	2,034,632	2,033,678	2,020,879	0	15,070	0	15,070	0	2,034,632	0	0	0	123,174	11/15/2038
29478J-AG-5	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A	09/15/2025	PAYDOWN		1,113,693	1,113,693	1,078,740	1,087,400	0	26,293	0	26,293	0	1,113,693	0	0	0	16,091	10/15/2038
29478J-AJ-9	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A	09/15/2025	PAYDOWN		706,199	706,199	681,755	690,626	0	15,574	0	15,574	0	706,199	0	0	0	10,654	10/15/2038
29478J-AL-4	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A	09/15/2025	PAYDOWN		5,458,856	5,458,856	5,166,890	5,267,869	0	190,987	0	190,987	0	5,458,856	0	0	0	85,614	10/15/2038
29478J-AN-0	EQUS_21-EQAZ SENIOR_CMBS _21-EQAZ 144A	09/15/2025	PAYDOWN		1,354,419	1,354,419	1,327,750	1,332,329	0	22,090	0	22,090	0	1,354,419	0	0	0	23,898	10/15/2038
30326M-AA-3	FS RIALTO FSRIA_22-FL4 LCF SENIOR_CMBS _	10/20/2025	PAYDOWN		1,370,164	1,370,164	1,352,174	1,359,884	0	10,280	0	10,280	0	1,370,164	0	0	0	29,143	01/19/2039
30326M-AE-5	FS RIALTO FSRIA_22-FL4 SENIOR_CMBS _22-F	10/20/2025	PAYDOWN		6,851,000	6,851,000	6,761,241	6,729,307	0	115,003	0	115,003	0	6,851,000	0	0	0	420,726	01/19/2039
30326M-AG-0	FS RIALTO FSRIA_22-FL4 SENIOR_CMBS _22-F	10/20/2025	PAYDOWN		2,169,000	2,169,000	2,169,000	2,169,000	0	0	0	0	0	2,169,000	0	0	0	140,575	01/19/2039
362414-AA-2	GREAT WOLF TRUST GWT_24-WLF2 LCF SENIOR_	12/15/2025	JP MORGAN SECURITIES LLC		20,037,500	20,000,000	19,950,000	19,758,814	0	33,835	0	33,835	0	19,855,886	0	181,614	181,614	1,210,277	05/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362414-AE-4	GWT COMMERCIAL MORTGAGE TRUST SENIOR_CMB	12/15/2025	JP MORGAN SECURITIES LLC		10,652,799	10,613,000	10,193,469	9,747,973	0	704,018	0	704,018	0	10,451,990	0	200,809	200,809	359,728	05/15/2041
362414-AG-9	GWT COMMERCIAL MORTGAGE TRUST SENIOR_CMB	12/15/2025	JP MORGAN SECURITIES LLC		11,247,960	11,192,000	10,722,450	10,218,309	0	813,840	0	813,840	0	11,032,149	0	215,811	215,811	407,914	05/15/2041
36261C-AA-9	GSF 2021-1 ISSUER LLC GSF-21_1 SENIOR_CM	12/01/2025	PAYDOWN		6,751,179	6,750,289	6,732,401	6,992,275	0	(211,529)	0	(211,529)	0	6,751,179	0	0	0	92,624	08/15/2026
36264L-AJ-7	GS MORTGAGE SECURITIES CORPORA SUB SUB_C	10/15/2025	PAYDOWN		3,767,000	3,767,000	3,675,378	3,686,852	0	97,933	0	97,933	0	3,767,000	0	0	0	185,603	12/15/2036
36264L-AL-2	GS MORTGAGE SECURITIES CORPORA SUB SUB_C	10/15/2025	PAYDOWN		4,332,000	4,332,000	4,202,040	4,219,284	0	177,799	0	177,799	0	4,332,000	0	0	0	220,757	12/15/2036
36264X-AA-0	GSF 2021-1 ISSUER LLC GSF-21_1 CORP BND	07/31/2025	VARIOUS		3,070,000	3,070,000	3,070,000	3,070,000	0	0	0	0	0	3,070,000	0	0	0	12,524	12/05/2033
36264X-AC-6	GSF 2021-1 ISSUER LLC GSF-21_1 CORP BND	07/31/2025	VARIOUS		6,292,223	6,141,000	6,325,230	6,297,964	0	(5,741)	0	(5,741)	0	6,292,223	0	0	0	26,869	12/05/2033
36264X-AE-2	GSF 2021-1 ISSUER LLC GSF-21_1 CORP BND	07/31/2025	VARIOUS		1,111,502	1,096,000	1,115,157	1,112,405	0	(903)	0	(903)	0	1,111,502	0	0	0	5,214	12/05/2033
36264X-AG-7	GSF 2021-1 ISSUER LLC GSF-21_1 CORP BND	07/31/2025	VARIOUS		2,861,040	2,956,000	2,842,947	2,866,028	0	(4,988)	0	(4,988)	0	2,861,040	0	0	0	14,183	12/05/2033
36264X-AJ-1	GSF 2021-1 ISSUER LLC GSF-21_1 CORP BND	07/31/2025	VARIOUS		2,377,494	2,586,000	2,338,078	2,386,180	0	(8,686)	0	(8,686)	0	2,377,494	0	0	0	12,760	12/05/2033
36265A-AE-1	GS MORTGAGE SECURITIES TRUST G SENIOR_CM	10/15/2025	PAYDOWN		17,775,000	17,775,000	17,635,769	17,585,110	0	228,340	0	228,340	0	17,775,000	0	0	0	917,950	11/15/2036
36265A-AG-6	GS MORTGAGE SECURITIES TRUST G SENIOR_CM	10/15/2025	PAYDOWN		7,209,000	7,209,000	7,119,063	7,114,866	0	115,586	0	115,586	0	7,209,000	0	0	0	390,559	11/15/2036
36270J-AA-3	GS MORTGAGE SECURITIES TRUST G SENIOR_CM	10/15/2025	VARIOUS		6,397,966	6,194,000	6,157,393	6,146,646	0	9,259	0	9,259	0	6,147,567	0	250,399	250,399	323,025	07/10/2041
36270J-AC-9	GS MORTGAGE SECURITIES TRUST G SENIOR_CM	10/15/2025	VARIOUS		4,234,806	4,129,000	4,104,597	4,092,055	0	6,125	0	6,125	0	4,093,066	0	141,739	141,739	229,512	07/10/2041
39152M-AE-5	GREAT WOLF TRUST JPMCG_24-WOLF SENIOR_CM	12/15/2025	JP MORGAN SECURITIES LLC		10,814,403	10,774,000	10,350,522	10,456,997	0	220,350	0	220,350	0	10,677,348	0	137,055	137,055	362,477	03/15/2039
39152M-AG-0	GREAT WOLF TRUST JPMCG_24-WOLF SUB SUB_C	12/15/2025	VARIOUS		10,827,870	10,774,000	10,754,433	10,783,194	0	(25,875)	0	(25,875)	0	10,757,319	0	70,551	70,551	389,956	03/15/2039
39678A-AA-4	GREENWICH COMMERCIAL FUNDING C PRELCF SE	12/01/2025	PAYDOWN		12,380	42,883	0	0	0	12,380	0	12,380	0	12,380	0	0	0	118	03/18/2049
40422G-AE-0	HFX FUNDING ISSUER_17-1 SENIOR_CMBS _17-	10/01/2025	PAYDOWN		38,722	38,722	39,883	38,722	0	0	0	0	0	38,722	0	0	0	420	03/15/2035
40422G-AG-5	HFX FUNDING ISSUER_17-1 SUB_CMBS _17-1 1	11/01/2025	PAYDOWN		1,783,000	1,783,000	1,836,490	1,783,000	0	(951)	0	(951)	0	1,783,000	0	0	0	63,018	03/15/2035
40443G-AC-9	HIG RCP LLC HIPRCP_23-FL1 SENIOR_CMBS _2	09/19/2025	PAYDOWN		18,779,589	18,779,589	18,686,385	18,716,916	0	62,673	0	62,673	0	18,779,589	0	0	0	194,463	09/19/2038
449652-AC-0	COMMERCIAL MORTGAGE PASS-THROU SENIOR_CM	07/15/2025	PAYDOWN		2,000,000	2,000,000	1,994,942	1,977,018	0	21,465	0	21,465	0	2,000,000	0	0	0	83,298	10/15/2039
449652-AE-6	ILPT COMMERCIAL MORTGAGE TRUST SENIOR_CM	07/15/2025	PAYDOWN		14,300,000	14,300,000	13,672,093	13,896,598	0	622,972	0	622,972	0	14,300,000	0	0	0	658,652	10/15/2039
449652-AG-1	ILPT COMMERCIAL MORTGAGE TRUST SUB_CMBS	07/15/2025	PAYDOWN		14,000,000	14,000,000	13,395,260	13,610,528	0	600,423	0	600,423	0	14,000,000	0	0	0	702,463	10/15/2039
46654B-AE-7	JP MORGAN CHASE COMMERCIAL MOR SENIOR SE	11/05/2025	BANK OF AMERICA NA		2,019,336	2,500,000	2,547,047	2,530,523	0	(4,086)	0	(4,086)	0	2,528,660	0	(509,324)	(509,324)	62,653	10/09/2042
46654B-AG-2	JP MORGAN CHASE COMMERCIAL MOR SENIOR SE	11/05/2025	BANK OF AMERICA NA		4,691,719	6,000,000	5,997,445	5,997,483	0	(374)	0	(374)	0	5,996,891	0	(1,305,172)	(1,305,172)	150,366	10/09/2042
50177B-AA-5	LBA LOGISTICS LBA_24-BOLT LCF SENIOR_CMB	12/15/2025	PAYDOWN		15,000,000	15,000,000	14,962,154	14,829,820	0	152,641	0	152,641	0	15,000,000	0	0	0	890,212	07/15/2039
50177B-AL-1	LBA LOGISTICS LBA_24-BOLT SUB_CMBS _24-B	12/15/2025	PAYDOWN		1,803,000	1,803,000	1,804,127	0	0	(1,126)	0	(1,126)	0	1,803,000	0	0	0	103,704	06/15/2039
516681-AC-7	LA QUINTA MORTGAGE TRUST LAQ_2 SENIOR_CM	08/15/2025	PAYDOWN		26,754	26,754	26,687	26,629	0	125	0	125	0	26,754	0	0	0	318	03/15/2036
516681-AE-3	LA QUINTA MORTGAGE TRUST LAQ_2 SENIOR_CM	09/15/2025	PAYDOWN		2,231,250	2,231,250	2,225,672	2,137,207	0	17,115	0	17,115	0	2,231,250	0	0	0	119,152	03/15/2036
55282X-AJ-9	MF1 MULTIFAMILY HOUSING MORTGA MEZZANIN	12/11/2025	PAYDOWN		2,349,000	2,349,000	2,256,447	2,284,634	0	64,366	0	64,366	0	2,349,000	0	0	0	81,301	07/15/2036
55283T-AC-2	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM	12/16/2025	PAYDOWN		4,834,000	4,834,000	4,746,940	4,760,115	0	66,294	0	66,294	0	4,834,000	0	0	0	285,455	07/16/2036
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA SENIOR SE	12/11/2025	PAYDOWN		825,577	825,577	811,314	821,820	0	3,756	0	3,756	0	825,577	0	0	0	13,702	10/18/2036
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO	12/11/2025	PAYDOWN		1,643,464	1,643,464	1,615,905	1,637,125	0	6,339	0	6,339	0	1,643,464	0	0	0	35,359	02/19/2037
55285A-AA-5	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO	12/11/2025	PAYDOWN		3,182,882	3,182,882	3,143,528	3,171,954	0	10,927	0	10,927	0	3,182,882	0	0	0	38,529	06/19/2037
55293A-AG-2	MHCT_21-MHC2 SUB_CMBS _21-MHC2 4.965%	12/15/2025	PAYDOWN		432,641	432,641	424,597	432,641	0	3,888	0	3,888	0	432,641	0	0	0	24,026	05/15/2038
55293A-AJ-6	MHCT_21-MHC2 SUB_CMBS _21-MHC2 5.165%	12/15/2025	PAYDOWN		2,932,000	2,932,000	2,791,629	2,907,592	0	24,408	0	24,408	0	2,932,000	0	0	0	83,596	05/15/2038
55293A-AL-1	MHCT_21-MHC2 SUB_CMBS _21-MHC2 5.365%	12/15/2025	PAYDOWN		2,948,800	2,948,800	2,784,016	2,936,378	0	12,422	0	12,422	0	2,948,800	0	0	0	87,072	05/15/2038
55293A-AN-7	MHCT_21-MHC2 SUB_CMBS _21-MHC2 5.815%	12/15/2025	PAYDOWN		849,600	849,600	798,624	839,303	0	36,968	0	36,968	0	849,600	0	0	0	54,502	05/15/2038
55293D-AA-9	MERIT MHP_22-MHIL SENIOR_CMBS _22-MHIL 1	12/15/2025	PAYDOWN		2,232,450	2,232,450	2,126,408	2,181,385	0	51,065	0	51,065	0	2,232,450	0	0	0	23,172	01/18/2039
55316V-AA-2	MHC COMMERCIAL MORTGAGE TRUST SENIOR SEN	12/15/2025	PAYDOWN		351,053	351,053	337,505	351,053	0	0	0	0	0	351,053	0	0	0	9,118	04/15/2038
55316V-AC-8	MHC COMMERCIAL MORTGAGE TRUST SUB SENIOR	12/15/2025	PAYDOWN		4,485,600	4,485,600	4,286,100	4,485,600	0	46,485	0	46,485	0	4,485,600	0	0	0	249,140	04/15/2038
55316V-AE-4	MHC COMMERCIAL MORTGAGE TRUST SENIOR_CMB	12/15/2025	PAYDOWN		5,242,833	5,242,833	5,267,282	5,046,826	0	196,006	0	196,006	0	5,242,833	0	0	0	150,831	04/15/2038
55316V-AG-9	MHC COMMERCIAL MORTGAGE TRUST SUB SUB_CM	12/15/2025	PAYDOWN		19,255,200	19,255,200	18,280,190	18,369,394	0	885,806	0	885,806	0	19,255,200	0	0	0	578,451	04/15/2038
55316V-AJ-3	MHC COMMERCIAL MORTGAGE TRUST SUB_CMBS _	12/15/2025	PAYDOWN		14,046,702	14,046,702	13,687,617	14,046,702	0	0	0	0	0	14,046,702	0	0	0	457,683	04/15/2038
556227-AJ-5	MADISON AVENUE TRUST MAD_15-11 SUB SUB_C	10/01/2025	PAYDOWN		29,999,869	30,000,000	29,925,951	29,642,155	0	3,407,301	0	3,407,301	0	29,999,869	0	0	0	900,680	09/10/2035
58003U-AC-2	MF1 MULTIFAMILY HOUSING MORTGA SENIOR_CM	12/11/2025	PAYDOWN		522,500	522,500	519,234	521,092	0	1,328	0	1,328	0	522,500	0	0	0	34,307	12/15/2035
61690A-AG-9	MORGAN STANLEY BAML TRUST MSBA AM SUB_CM	12/01/2025	PAYDOWN		11,799,212	11,799,212	12,138,193	11,829,999	0	(30,787)	0	(30,787)	0	11,799,212	0	0	0	198,229	12/15/2047
61692B-BJ-8	MORGAN STANLEY CAPITAL I TRUST SENIOR SE	07/01/2025	PAYDOWN		4,824	4,824	4,872	4,850	0	(26)	0	(26)	0	4,824	0	0	0	7	07/15/2053
61692B-BP-4	MORGAN STANLEY CAPITAL I TRUST PRELCF SE	07/22/2025	MORGAN STANLEY & CO LLC		2,434,502	2,750,000	2,830,352	2,794,469	0	(530)	0	(530)	0	2,793,940	0	(359,438)	(359,438)	8,107	07/15/2053
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	11/05/2025	DIRECT		6,745,398	6,949,541	7,009,592	7,175,388	0	(69,781)	0	(69,781)	0	7,105,607	0	(360,209)	(360,209)	112,138	05/15/2046
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	12/01/2025	PAYDOWN		178,720	178,720	181,097	705,717	0	(22,213)	0	(22,213)	0	178,720	0	0	0	962	05/15/2046
61764X-BL-8	MORGAN STANLEY BAML TRUST MSBA AM SUB_CM	10/01/2025	PAYDOWN		152,728	152,728	159,491	170,496	0	0	0	0	0	152,728	0	0	0	713	03/15/2048
61765T-AF-0	MORGAN STANLEY BAML TRUST MSBA LCF SENIO	08/01/2025	PAYDOWN		4,845,551	4,845,551	4,970,286	4,841,530	0	4,021	0	4,021	0	4,845,551	0	0	0	19,925	10/19/2048
61766C-AE-9	MORGAN STANLEY CAPITAL I TRUST LCF SENIO	12/01/2025	PAYDOWN		9,192,672	9,192,672	9,467,789	9,202,782	0	(10,110)	0	(10,110)	0	9,192,672	0	0	0	148,647	03/15/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61766R-BA-3	MORGAN STANLEY BAML TRUST MSBA SENIOR SE	12/01/2025	PAYDOWN		0	0	159,380	28,765	0	(28,765)	0	(28,765)	0	0	0	0	0	7,213	11/15/2049
61770K-AX-3	MORGAN STANLEY CAPITAL I TRUST LCF SENIO	07/22/2025	MORGAN STANLEY & CO LLC		4,588,281	5,000,000	5,458,008	5,242,767	0	(28,995)	0	(28,995)	0	5,239,822	0	(651,540)	(651,540)	86,936	02/15/2053
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S	12/01/2025	PAYDOWN		586,541	586,541	592,391	588,343	0	(1,802)	0	(1,802)	0	586,541	0	0	0	8,726	07/15/2052
61772M-AS-6	MORGAN STANLEY CAPITAL I TRUST SUB_CMBS	12/15/2025	DIRECT		1,649,027	0	0	0	0	0	0	0	0	0	0	1,649,027	1,649,027	0	12/15/2038
62479W-AA-9	MORGAN STANLEY CAPITAL I TRUST SENIOR SE	07/15/2025	PAYDOWN		996,704	996,704	992,966	995,930	0	0	0	0	0	996,704	0	0	0	30,647	11/15/2036
62479W-AJ-0	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	07/15/2025	PAYDOWN		5,128,062	5,128,062	4,992,613	5,044,530	0	83,532	0	83,532	0	5,128,062	0	0	0	24,802	11/15/2036
62479W-AL-5	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	07/15/2025	PAYDOWN		10,715,888	10,715,888	10,406,655	10,353,812	0	362,076	0	362,076	0	10,715,888	0	0	0	53,610	11/15/2036
63875J-AG-3	NATIXIS COMMERCIAL MORTGAGE SE SENIOR_CM	09/15/2025	PAYDOWN		443,696	443,696	437,823	435,889	0	7,807	0	7,807	0	443,696	0	0	0	7,694	03/15/2035
63875J-AL-2	NATIXIS COMMERCIAL MORTGAGE SE SENIOR_CM	12/15/2025	PAYDOWN		10,078	10,078	7,595	7,102	0	2,976	0	2,976	0	10,078	0	0	0	417	03/15/2035
682439-AC-8	1166 AVENUE OF THE AMERICAS CO LCF SENIO	12/11/2025	PAYDOWN		3,255,440	3,255,440	3,256,675	3,254,849	0	591	0	591	0	3,255,440	0	0	0	54,236	10/13/2037
70461#-AA-9	PCRED LENDING XVIII LLC SENIOR CMBS PCRE	09/22/2025	PAYDOWN		87,962,497	87,962,497	87,962,497	84,577,914	0	0	0	0	0	87,962,497	0	0	0	5,636,931	06/07/2028
74969C-AQ-0	RLGH_21-TROT SUB_CMBS _21-TROT 6.440%	07/15/2025	PAYDOWN		40,816,000	40,816,000	39,968,469	40,349,530	0	827,765	0	827,765	0	40,816,000	0	0	0	1,551,985	04/15/2036
74969C-AS-6	RLGH_21-TROT SUB_CMBS _21-TROT 7.040%	07/15/2025	PAYDOWN		17,500,000	17,500,000	17,470,285	17,531,165	0	(84,414)	0	(84,414)	0	17,500,000	0	0	0	727,252	04/15/2036
75575A-AA-2	READY CAPITAL MORTGAGE FINANCI SENIOR_CM	09/25/2025	PAYDOWN		2,776,848	2,776,848	2,762,964	2,776,848	0	0	0	0	0	2,776,848	0	0	0	33,265	05/25/2038
75575R-AC-1	READY CAPITAL MORTGAGE FINANCI SENIOR_CM	12/26/2025	PAYDOWN		6,158,915	6,158,915	6,144,782	6,158,915	0	0	0	0	0	6,158,915	0	0	0	172,258	10/25/2039
75575W-AA-4	JP MORGAN CHASE READY CAPITAL SENIOR_CMB	12/26/2025	PAYDOWN		2,969,644	2,969,644	2,914,700	6,074,382	0	0	0	0	0	2,969,644	0	0	0	58,604	11/25/2036
78458M-AC-8	SMR MORTGAGE TRUST SMR_22-IND SUB_CMBS _	12/15/2025	PERF TRUST CAPITAL PARTNERS		2,657,953	2,655,464	2,529,329	2,579,927	0	27,890	0	27,890	0	2,594,355	0	63,598	63,598	179,827	02/15/2039
78473J-AG-7	STARWOOD REAL ESTATE INCOME TR SUB_CMBS	09/15/2025	PAYDOWN		5,547,000	5,547,000	5,381,804	5,416,860	0	179,667	0	179,667	0	5,547,000	0	0	0	234,118	10/15/2038
78485G-AG-9	SREIT TRUST SREIT_21-FLWR SUB SUB_CMBS _	08/15/2025	PAYDOWN		2,582,400	2,582,400	2,448,828	2,537,105	0	45,295	0	45,295	0	2,582,400	0	0	0	23,486	07/15/2036
78485G-AL-8	STARWOOD REAL ESTATE INCOME TR SUB_CMBS	08/15/2025	PAYDOWN		5,848,000	5,848,000	5,669,423	5,722,506	0	125,494	0	125,494	0	5,848,000	0	0	0	57,635	07/15/2036
87303T-AL-1	TTAN MHC TTN_21-MCH SUB SUB_CMBS _21-MHC	08/15/2025	PAYDOWN		424,513	424,513	424,094	423,031	0	1,482	0	1,482	0	424,513	0	0	0	4,616	03/15/2038
90276Y-AD-5	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE	11/05/2025	BANK OF AMERICA NA		18,785,305	19,240,000	20,077,241	19,666,979	0	(150,794)	0	(150,794)	0	19,599,907	0	(814,603)	(814,603)	598,634	04/15/2052
929342-AA-1	WMRK COMMERCIAL MORTGAGE TRUST LCF SENIO	12/15/2025	VARIOUS		10,867,659	10,813,591	10,841,248	10,783,827	0	(220,906)	0	(220,906)	0	10,596,947	0	270,712	270,712	830,796	11/15/2027
929342-AA-1	WMRK COMMERCIAL MORTGAGE TRUST LCF SENIO	11/15/2025	PAYDOWN		1,548,409	1,548,409	1,552,370	1,544,148	0	4,262	0	4,262	0	1,548,409	0	0	0	46,256	11/15/2027
929342-AB-9	WMRK COMMERCIAL MORTGAGE TRUST SRSEC SEN	12/15/2025	BANK OF AMERICA NA		23,657,949	23,540,247	23,363,255	23,415,744	0	(1,302,070)	0	(1,302,070)	0	22,256,006	0	1,401,943	1,401,943	1,974,439	11/15/2027
929342-AB-9	WMRK COMMERCIAL MORTGAGE TRUST SRSEC SEN	11/15/2025	PAYDOWN		3,370,753	3,370,753	3,345,409	3,352,925	0	17,828	0	17,828	0	3,370,753	0	0	0	109,963	11/15/2027
929342-AC-7	WMRK COMMERCIAL MORTGAGE TRUST SENIOR_CM	12/15/2025	BANK OF AMERICA NA		58,807,730	58,515,154	58,403,975	58,254,862	0	138,495	0	138,495	0	58,393,357	0	414,373	414,373	5,320,728	11/15/2027
929342-AC-7	WMRK COMMERCIAL MORTGAGE TRUST SENIOR_CM	11/15/2025	PAYDOWN		8,378,846	8,378,846	8,341,575	8,341,575	0	37,271	0	37,271	0	8,378,846	0	0	0	296,381	11/15/2027
94989Q-AV-2	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO	08/01/2025	PAYDOWN		4,862,457	4,862,457	5,047,648	4,859,433	0	3,024	0	3,024	0	4,862,457	0	0	0	23,823	09/15/2048
95000C-BB-8	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO	12/01/2025	PAYDOWN		20,310,363	20,310,363	20,918,699	20,302,767	0	7,596	0	7,596	0	20,310,363	0	0	0	346,655	01/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S	11/05/2025	BARCLAYS CAPITAL INC		1,621,908	1,624,955	1,757,681	1,641,392	0	(12,290)	0	(12,290)	0	1,629,101	0	(7,193)	(7,193)	22,122	03/15/2059
95000L-AY-9	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S	10/01/2025	PAYDOWN		1,421,069	1,421,069	1,537,142	1,435,444	0	(14,375)	0	(14,375)	0	1,421,069	0	0	0	12,561	03/15/2059
95000L-AZ-6	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO	12/01/2025	PAYDOWN		6,068,311	6,068,311	6,249,966	6,076,231	0	(7,920)	0	(7,920)	0	6,068,311	0	0	0	93,134	03/15/2059
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAG PRELCF SE	12/01/2025	PAYDOWN		171,327	171,327	166,321	168,781	0	2,546	0	2,546	0	171,327	0	0	0	908	07/15/2053
BRWPQT-0C-2	GSF 2021-1 ISSUER LLC GSF_21_1 SUB SUB_C	09/30/2025	TAX FREE EXCHANGE		10,121,689	10,029,400	10,296,453	10,138,042	0	(16,353)	0	(16,353)	0	10,121,689	0	0	0	124,361	08/15/2026
00217V-AA-8	AREIT LTD AREIT_22-CRE7 LCF SENIOR_CMBS	12/10/2025	PAYDOWN		5,280,807	5,280,807	5,258,920	3,757,528	0	59,786	0	59,786	0	5,280,807	0	0	0	117,185	06/17/2039
03880K-AA-2	ARBOR REALTY COLLATERALIZED LO LCF SENIO	10/15/2025	PAYDOWN		3,408,710	3,408,710	3,357,828	3,408,710	0	0	0	0	0	3,408,710	0	0	0	51,064	08/15/2034
03880K-AC-8	ARBOR REALTY COLLATERALIZED LO MEZZANIN	10/15/2025	PAYDOWN		4,328,000	4,328,000	4,188,700	4,305,883	0	75,515	0	75,515	0	4,328,000	0	0	0	212,369	08/15/2034
03880K-AE-4	ARBOR REALTY COLLATERALIZED LO MEZZANIN	10/15/2025	PAYDOWN		1,173,000	1,173,000	1,115,886	1,154,279	0	37,020	0	37,020	0	1,173,000	0	0	0	59,532	08/15/2034
04002V-AA-9	AREIT LTD AREIT_22-CRE6 LCF SENIOR_CMBS	12/10/2025	PAYDOWN		1,403,589	1,403,589	1,370,275	1,396,413	0	7,176	0	7,176	0	1,403,589	0	0	0	37,397	01/20/2037
055983-AA-8	BSPRT ISSUER LTD BSPRT_22-FL8 LCF SENIOR	12/15/2025	PAYDOWN		4,577,799	4,577,799	4,432,727	4,442,870	0	134,930	0	134,930	0	4,577,799	0	0	0	101,219	02/15/2037
05602C-AA-2	BSPRT ISSUER LTD BSPRT_21-FL7 LCF SENIOR	10/15/2025	PAYDOWN		2,321,662	2,321,662	2,278,326	2,200,963	0	120,698	0	120,698	0	2,321,662	0	0	0	36,826	12/15/2038
05602C-AE-4	BSPRT ISSUER LTD BSPRT_21-FL7 SENIOR_CMB	10/15/2025	PAYDOWN		1,309,000	1,309,000	1,269,545	1,262,973	0	19,271	0	19,271	0	1,309,000	0	0	0	71,392	12/15/2038
30319Y-AA-6	FS RIALTO ISSUER LTD FSRIA_21 SENIOR_CMB	10/16/2025	PAYDOWN		153,815	153,815	148,913	145,210	0	8,606	0	8,606	0	153,815	0	0	0	2,932	05/16/2038
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA SENIOR SE	08/15/2025	PAYDOWN		1,719,257	1,719,257	1,704,214	1,697,809	0	21,449	0	21,449	0	1,719,257	0	0	0	9,451	07/15/2039
40441L-AC-0	HGI CRE CLO LTD HGI_21-FL1 MEZZANIN SENI	08/18/2025	PAYDOWN		1,065,000	1,065,000	1,023,066	1,060,776	0	9,852	0	9,852	0	1,065,000	0	0	0	39,528	06/16/2036
40441L-AE-6	HGI CRE CLO LTD HGI_21-FL1 SENIOR_CMBS _	09/16/2025	PAYDOWN		829,000	829,000	792,213	814,846	0	12,822	0	12,822	0	829,000	0	0	0	37,929	06/16/2036
48275E-AA-4	KREF LTD KREF_22-FL3 LCF SENIOR_CMBS _22	11/12/2025	PAYDOWN		3,988,323	3,988,323	3,965,202	3,948,893	0	39,430	0	39,430	0	3,988,323	0	0	0	67,316	02/17/2039
48275R-AA-5	KREF KREF_21-FL2 LCF SENIOR_CMBS _21-FL2	12/11/2025	PAYDOWN		519,244	519,244	512,429	511,608	0	7,636	0	7,636	0	519,244	0	0	0	14,129	02/15/2039
69291Q-AA-3	PFP LTD PFP_22-9 SENIOR_CMBS _22-9 144A	08/11/2025	PAYDOWN		20,312,009	20,312,009	20,210,853	20,307,564	0	4,446	0	4,446	0	20,312,009	0	0	0	222,956	08/30/2035
69291Q-AC-9	PFP LTD PFP_22-9 SUB_CMBS _22-9 144A	08/11/2025	PAYDOWN		3,967,000	3,967,000	3,945,001	3,959,976	0	29,378	0	29,378	0	3,967,000	0	0	0	189,697	08/14/2035
69380C-AA-6	PFP LTD PFP_23-10 SENIOR_CMBS _23-10 144	08/11/2025	PAYDOWN		8,559,612	8,559,612	8,558,675	8,525,049	0	34,563	0	34,563	0	8,559,612	0	0	0	98,632	09/16/2038
BRWQCN-CY-7	TAURUS 2021 4 UK DAC TAURS_21 SUB SUB_CM	11/17/2025	PAYDOWN		13,975,133	13,975,133	10,931,342	10,740,114	0	3,861,513	0	3,861,513	191,229	13,975,133	(817,722)	0	(817,722)	413,460	08/18/2031
G1819G-AA-4	CANARY WHARF FINANCE II PLC SENIOR SENIO	10/22/2025	PAYDOWN		15,045	15,045	14,008	15,460	0	(98)	0	(98)	(1,469)	15,045	1,152	0	1,152	365	10/22/2033
Z95H9W-EY-3	SAGE AR FUNDING PLC SGSHR_20-2 SENIOR_CM	08/17/2025	PAYDOWN		213,792	213,792	215,305	216,070	0	0	0	0	(765)	213,792	(1,514)	0	(1,514)	2,217	11/17/2051
Z95H9W-EZ-0	SAGE AR FUNDING SGSHR_21-1A SENIOR_CMBS	08/18/2025	PAYDOWN		249,933	249,933	207,627	204,653	0	49,447	0	49,447	2,974	249,933	(7,140)	0	(7,140)	2,620	11/17/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Z96KQH-1C-1 ..	UK LOGISTICS 2024-1 DAC UKLOG SENIOR SEN	11/17/2025 .	PAYDOWN		5,639,065	5,639,065	5,352,757	5,864,602	0	0	0	0	(511,845)	5,639,065	286,308	0	286,308	140,517	05/17/2034 .
Z96KQH-1D-9 ..	UK LOGISTICS 2024-1 DAC UKLOG MEZZANIN S	11/17/2025 .	PAYDOWN		4,934,646	4,934,646	4,684,103	5,132,009	0	0	0	0	(447,906)	4,934,646	250,543	0	250,543	134,844	05/17/2034 .
Z96KQH-1E-7 ..	UK LOGISTICS 2024-1 DAC UKLOG MEZZANIN S	11/17/2025 .	PAYDOWN		3,700,984	3,700,984	3,232,787	3,550,662	0	271,636	0	271,636	(317,875)	3,700,984	196,562	0	196,562	105,406	05/17/2034 .
Z970BJ-LQ-3 ..	UK LOGISTICS 2025-1 DAC UKLOG MEZZANIN S	11/18/2025 .	PAYDOWN		4,835,178	4,835,178	4,709,178	0	0	0	0	0	(278,049)	4,835,178	126,000	0	126,000	147,932	05/18/2035 .
Z970BJ-LT-7 ..	UK LOGISTICS 2025-1 DAC UKLOG MEZZANIN S	11/18/2025 .	PAYDOWN		1,931,822	1,931,822	1,881,481	0	0	0	0	0	(111,090)	1,931,822	50,341	0	50,341	76,044	05/18/2035 .
Z91CLF-BZ-1 ..	CANARY WHARF FINANCE CWHARF_2B SUB SUB_C	12/01/2025 .	PORT TRANSFER		30,172,549	30,172,549	30,172,549	30,172,549	0	0	0	0	0	30,172,549	0	0	0	0	10/22/2037 .
G1819G-AU-0 ..	CANWA 2B D2 - CMBS	12/31/2025 .	Various		0	0	0	0	0	0	0	0	(1,795,862)	0	0	0	0	1,027,812	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					2,052,733,279	2,050,835,109	2,022,370,479	2,008,773,256	3,760,023	27,507,132	0	31,267,155	(1,240,842)	2,052,934,334	1,223,501	(1,340,027)	(116,526)	63,621,698	XXX
000000-00-0 ..	CGMSE 161R B2R - CDO	06/05/2025 .	Paydown		8,525,978	8,483,620	9,079,500	7,766,250	0	0	0	0	1,313,250	9,079,500	(553,522)	0	(553,522)	195,132	05/17/2031 .
000000-00-0 ..	SNDPE IV C - CDO	04/15/2025 .	Paydown		6,429,987	6,308,963	5,997,112	5,674,804	0	220,132	0	220,132	301,994	6,196,930	233,057	0	233,057	35,335	01/15/2035 .
000000-00-0 ..	SNDPE IV B1 - CDO	04/15/2025 .	Paydown		679,680	682,050	708,720	621,300	0	0	0	0	87,420	708,720	(29,040)	0	(29,040)	15,666	01/15/2035 .
000000-00-0 ..	ARESE 6RR C - CDO	02/03/2025 .	Various		1,289,313	1,299,438	1,518,375	1,294,375	0	0	0	0	224,000	1,518,375	(229,063)	0	(229,063)	19,925	04/15/2030 .
000000-00-0 ..	JUBIL 2013-X C - CDO	04/15/2025 .	Paydown		174,866	0	0	174,866	0	0	0	0	0	174,866	0	0	0	0	07/15/2034 .
000000-00-0 ..	BLUME IV C - CDO	05/27/2025 .	Paydown		27,776	0	0	27,776	0	0	0	0	0	27,776	0	0	0	0	02/25/2034 .
000000-00-0 ..	NWEST V C - CDO	04/22/2025 .	Paydown		28,612	0	0	28,612	0	0	0	0	0	28,612	0	0	0	0	07/20/2034 .
000000-00-0 ..	BECLO XI C - CDO	04/17/2025 .	Paydown		28,295	0	0	28,295	0	0	0	0	0	28,295	0	0	0	0	07/17/2034 .
000000-00-0 ..	CIFCE 1R CR - CDO	04/15/2025 .	Paydown		48,105	0	0	48,105	0	0	0	0	0	48,105	0	0	0	0	07/15/2032 .
000000-00-0 ..	HNLY V C - CDO	04/25/2025 .	Paydown		28,585	0	0	28,585	0	0	0	0	0	28,585	0	0	0	0	10/25/2034 .
000000-00-0 ..	CORDA XXI C - CDO	06/23/2025 .	Paydown		33,545	0	0	33,545	0	0	0	0	0	33,545	0	0	0	0	09/22/2034 .
000000-00-0 ..	AQUE 5 - 2020 CR - CDO	04/22/2025 .	Paydown		55,272	0	0	55,272	0	0	0	0	0	55,272	0	0	0	0	04/20/2034 .
000000-00-0 ..	AVOCA 20R DR - CDO	04/15/2025 .	Paydown		241,985	0	0	241,985	0	0	0	0	0	241,985	0	0	0	0	07/15/2032 .
000000-00-0 ..	ARMDA 3R C - CDO	06/01/2025 .	Various		(1,650)	0	0	0	0	0	0	0	0	0	(1,650)	0	(1,650)	0	07/15/2031 .
000000-00-0 ..	SNDPE 7 D - CDO	04/25/2025 .	Paydown		140,924	0	0	140,924	0	0	0	0	0	140,924	0	0	0	0	01/25/2035 .
000000-00-0 ..	ACLO V D - CDO	04/17/2025 .	Paydown		17,703	0	0	17,703	0	0	0	0	0	17,703	0	0	0	0	04/17/2034 .
000000-00-0 ..	BECLO XIII C - CDO	04/22/2025 .	Paydown		115,859	0	0	115,859	0	0	0	0	0	115,859	0	0	0	0	10/20/2034 .
000000-00-0 ..	AQUE 5 - 2020 DR - CDO	04/22/2025 .	Paydown		16,598	0	0	16,598	0	0	0	0	0	16,598	0	0	0	0	04/20/2034 .
000000-00-0 ..	CORDA XX D - CDO	06/23/2025 .	Paydown		63,266	0	0	63,266	0	0	0	0	0	63,266	0	0	0	0	06/22/2034 .
000000-00-0 ..	CGMSE 2014-3 CR - CDO	04/25/2025 .	Paydown		81,176	0	0	81,176	0	0	0	0	0	81,176	0	0	0	0	01/25/2032 .
000000-00-0 ..	AVOCA XIX C - CDO	03/13/2025 .	Paydown		1,109,276	1,092,200	877,842	975,478	0	78,093	0	78,093	(86,006)	967,565	141,711	0	141,711	0	10/15/2031 .
000000-00-0 ..	CGMSE 2018-2 A2A - CDO	02/28/2025 .	Paydown		1,040,000	1,041,300	896,382	977,155	0	55,162	0	55,162	(53,317)	979,000	61,000	0	61,000	11,825	08/28/2031 .
000000-00-0 ..	CABPK 1 C - CDO	05/15/2025 .	Paydown		27,738	0	0	27,738	0	0	0	0	0	27,738	0	0	0	0	08/15/2034 .
000000-00-0 ..	CFOUR I C - CDO	03/20/2025 .	Call @ 100.00		3,254,100	3,263,100	3,102,514	2,923,457	0	193,118	0	193,118	160,924	3,277,500	(23,400)	0	(23,400)	76,167	01/17/2033 .
000000-00-0 ..	OZLME 1R C - CDO	04/18/2025 .	Paydown		120,428	0	0	120,428	0	0	0	0	0	120,428	0	0	0	0	04/18/2034 .
000000-00-0 ..	ANCHE 8 C - CDO	01/01/2025 .	Paydown		(21,000)	6,250	0	0	0	0	0	0	0	0	(21,000)	0	(21,000)	0	07/25/2035 .
000000-00-0 ..	PLMER 2023-1 B1 - CDO	01/01/2025 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(128,529)	07/15/2036 .
000000-00-0 ..	ARESE VII 2AR - CDO	01/15/2025 .	Paydown		4,122,200	4,117,800	4,247,337	4,025,632	0	123,437	0	123,437	244,531	4,393,600	(271,400)	0	(271,400)	49,344	10/15/2030 .
000000-00-0 ..	PLMER 2021-2 C - CDO	04/15/2025 .	Paydown		122,760	0	0	122,760	0	0	0	0	0	122,760	0	0	0	0	04/16/2035 .
000000-00-0 ..	PLMER 2022-2 CR - CDO	04/15/2025 .	Paydown		392,034	0	0	392,034	0	0	0	0	0	392,034	0	0	0	0	01/15/2038 .
000000-00-0 ..	CIFCE 6 C - CDO	03/03/2025 .	Various		5,465,750	5,200,000	5,465,750	5,177,500	0	0	0	0	288,250	5,465,750	0	0	0	153,224	10/15/2037 .
00037Q-AC-3 ..	ABBSL 3 B - CDO	02/18/2025 .	Paydown		10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	10,500,000	0	0	0	227,617	10/20/2034 .
00037Q-AE-9 ..	ABBSL 3 C - CDO	02/18/2025 .	Paydown		8,750,000	8,750,000	8,750,000	8,750,000	0	0	0	0	0	8,750,000	0	0	0	201,348	10/20/2034 .
00037V-AE-8 ..	ABBSL 4 C - CDO	04/14/2025 .	Paydown		4,151,932	4,000,000	4,000,000	3,957,982	0	193,950	0	193,950	0	4,151,932	0	0	0	0	04/21/2036 .
00037V-AG-3 ..	ABBSL 4 D - CDO	04/14/2025 .	Paydown		5,242,171	5,000,000	5,000,000	4,970,834	0	271,338	0	271,338	0	5,242,171	0	0	0	0	04/21/2036 .
00038K-AW-1 ..	ABBSL 1 CR - CDO	04/15/2025 .	Paydown		264,692	0	0	264,692	0	217,751	0	217,751	0	264,692	0	0	0	0	01/16/2035 .
00111G-AC-4 ..	ABPCI XII B - CDO	05/29/2025 .	Paydown		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	79,356	04/30/2035 .
00119V-AS-8 ..	AGL 6R CR - CDO	04/08/2025 .	Paydown		1,548,456	1,500,000	1,464,375	1,341,311	0	207,144	0	207,144	0	1,548,456	0	0	0	0	07/20/2034 .
001207-AW-9 ..	AGL 9 CR - CDO	04/21/2025 .	Paydown		31,427	0	0	31,427	0	0	0	0	0	31,427	0	0	0	0	04/20/2037 .
00140B-AC-0 ..	BWLPK 2019-1 BR - CDO	03/07/2025 .	Paydown		4,240,000	4,240,000	4,240,000	4,240,000	0	0	0	0	0	4,240,000	0	0	0	105,089	04/18/2035 .
00140B-AE-6 ..	BWLPK 2019-1 CR - CDO	03/07/2025 .	Paydown		4,660,000	4,660,000	4,660,000	4,660,000	0	0	0	0	0	4,660,000	0	0	0	120,936	04/18/2035 .
00140B-AG-1 ..	BWLPK 2019-1 DR - CDO	03/07/2025 .	Paydown		5,140,000	5,140,000	5,140,000	5,140,000	0	0	0	0	0	5,140,000	0	0	0	154,381	04/18/2035 .
00140B-AJ-5 ..	BWLPK 2019-1 ER - CDO	03/07/2025 .	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	43,646	04/18/2035 .
00140B-AN-6 ..	BWLPK 2019-1 I - CDO	04/18/2025 .	Paydown		1,393,847	1,393,847	1,329,485	1,394,262	0	(414)	0	(414)	0	1,393,847	0	0	0	0	04/18/2035 .
00140L-AH-7 ..	AIMCO 12 BR - CDO	01/31/2025 .	Call @ 100.00		1,200,000	1,200,000	1,184,400	1,166,434	0	33,566	0	33,566	0	1,200,000	0	0	0	22,267	01/20/2032 .
00140L-AJ-3 ..	AIMCO 12 CR - CDO	01/31/2025 .	Various		4,129,324	4,050,000	3,847,500	3,485,513	0	643,811	0	643,811	0	4,129,324	0	0	0	0	01/20/2032 .
00140L-AK-0 ..	AIMCO 12 DR - CDO	01/31/2025 .	Various		1,267,390	1,240,000	1,157,157	1,140,402	0	126,989	0	126,989	0	1,267,390	0	0	0	0	01/20/2032 .
00141U-AQ-6 ..	CLVR 181R CLI - CDO	04/20/2025 .	Paydown		1,221,042	1,221,309	1,052,096	1,205,366	0	15,676	0	15,676	0	1,221,042	0	0	0	0	04/20/2037 .

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00141Y-AG-0	FTGPK 211 D - CDO	02/14/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	124,183	04/24/2034
00142D-AE-0	GNAPK 2021-2 C - CDO	06/11/2025	Paydown		4,172,876	4,000,000	4,000,000	3,949,502	0	223,374	0	223,374	0	4,172,876	0	0	0	0	07/20/2034
00142D-AG-5	GNAPK 2021-2 D - CDO	06/11/2025	Paydown		2,310,033	2,200,000	2,200,000	2,173,514	0	136,518	0	136,518	0	2,310,033	0	0	0	0	07/20/2034
00142M-AE-0	GRLPK 2019-2 BR - CDO	01/30/2025	Paydown		22,500,000	22,500,000	22,500,000	22,423,401	0	76,599	0	76,599	0	22,500,000	0	0	0	392,693	10/25/2033
00142M-AG-5	GRLPK 2019-2 CR - CDO	01/30/2025	Paydown		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	231,635	10/25/2033
00142M-AJ-9	GRLPK 2019-2 DR - CDO	01/30/2025	Paydown		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	260,973	10/25/2033
00142M-AL-4	GRLPK 2019-2 ER - CDO	01/30/2025	Paydown		4,375,000	4,375,000	4,375,000	4,375,000	0	0	0	0	0	4,375,000	0	0	0	129,903	10/25/2033
008511-AL-1	AGL 7R AR - CDO	02/19/2025	MORGAN STANLEY FIXED		5,006,250	5,000,000	5,004,135	4,953,885	0	65,765	0	65,765	0	5,019,650	0	(13,400)	(13,400)	106,986	07/17/2034
01749F-AE-0	ALLEG XVI C - CDO	04/25/2025	Paydown		289,920	0	0	289,920	0	0	0	0	0	289,920	0	0	0	0	04/27/2037
01750R-AQ-3	ALLEG 5S D1 - CDO	04/24/2025	Paydown		188,897	0	0	188,897	0	0	0	0	0	188,897	0	0	0	0	07/24/2037
01750T-AW-6	ALLEG XII D1R - CDO	04/21/2025	Paydown		124,858	0	0	124,858	0	0	0	0	0	124,858	0	0	0	0	07/21/2037
03329F-AN-4	ANCHC 15 AR - CDO	06/24/2025	Paydown		16,200,000	16,200,000	16,200,000	16,200,000	0	0	0	0	0	16,200,000	0	0	0	649,795	07/20/2034
03330N-AY-0	ANCHC 11 1R2 - CDO	04/22/2025	Paydown		34,695	0	0	34,695	0	0	0	0	0	34,695	0	0	0	0	07/22/2037
03330W-AN-4	ANCHC 16 BR - CDO	02/12/2025	Various		24,200,000	24,200,000	24,200,000	24,200,000	0	0	0	0	1,383,500	24,200,000	0	0	0	507,040	01/19/2035
03665J-AK-4	ANTR 2017-1 BR - CDO	01/15/2025	Paydown		4,250,000	4,250,000	3,875,193	3,902,218	0	347,782	0	347,782	0	4,250,000	0	0	0	69,841	04/20/2033
03763Y-BQ-8	APID XI CR3 - CDO	04/10/2025	Paydown		10,327,913	10,000,000	9,867,200	10,019,701	0	308,212	0	308,212	0	10,327,913	0	0	0	0	04/17/2034
03764Q-BC-5	APID XV 1RR - CDO	04/21/2025	Paydown		842,871	842,871	842,399	847,469	0	(5,701)	0	(5,701)	0	842,871	0	0	0	52,442	04/21/2031
03766H-AJ-9	APID XXXIX C - CDO	04/21/2025	Paydown		237,356	0	0	237,356	0	30,300	0	30,300	0	237,356	0	0	0	0	04/23/2035
03767M-AG-3	APID XXIX A2 - CDO	06/25/2025	Paydown		1,000,000	1,000,000	997,498	1,002,373	0	(2,373)	0	(2,373)	0	1,000,000	0	0	0	42,074	07/25/2030
03768U-AB-5	APID XXXV B - CDO	02/27/2025	JP MORGAN CHASE BANK N.A.		691,166	690,000	677,218	666,592	0	3,889	0	3,889	0	670,481	0	20,685	20,685	15,409	04/20/2034
03769L-AG-3	APID XXXVI C - CDO	04/21/2025	Paydown		74,727	0	0	74,727	0	84,792	0	84,792	0	74,727	0	0	0	0	07/20/2034
03769U-AE-8	APID XLIII B - CDO	06/20/2025	Call @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,110,454	04/25/2035
03769U-AG-3	APID XLIII C - CDO	06/20/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	486,793	04/25/2035
039939-AE-3	ARES 67 B1 - CDO	02/06/2025	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	55,572	01/25/2036
039939-AG-8	ARES 67 B2 - CDO	02/06/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	193,058	01/25/2036
039939-AJ-2	ARES 67 C - CDO	02/06/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	49,657	01/25/2036
039951-AG-3	ARES LXX C - CDO	04/25/2025	Paydown		186,255	0	0	186,255	0	204,371	0	204,371	0	186,255	0	0	0	0	10/25/2035
04019F-AG-2	ARES LXV C - CDO	04/25/2025	Paydown		410,969	0	0	410,969	0	130,313	0	130,313	0	410,969	0	0	0	0	07/25/2034
04019F-AJ-6	ARES-65-D - CDO	04/25/2025	Paydown		123,128	0	0	123,128	0	49,671	0	49,671	0	123,128	0	0	0	0	07/25/2034
04623T-AE-5	MORGN II C - CDO	04/21/2025	Paydown		49,433	0	0	49,433	0	0	0	0	0	49,433	0	0	0	0	04/21/2031
04966H-AE-6	ATRM XLII B - CDO	02/27/2025	BANK OF AMERICA, N.A.		750,818	750,000	745,286	740,978	0	8,826	0	8,826	0	749,804	0	1,014	1,014	16,782	11/21/2030
054978-AC-5	BBAM 1 A2 - CDO	03/07/2025	Paydown		1,150,000	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	0	0	27,802	04/16/2035
05554L-AG-7	BXCMM 2021-1 A - CDO	02/27/2025	BANK OF AMERICA, N.A.		4,256,630	4,250,000	4,207,500	4,165,084	0	12,906	0	12,906	0	4,177,989	0	78,641	78,641	100,877	01/16/2035
05555G-AA-0	BCMM 241 A1 - CDO	02/20/2025	BANK OF NOVA SCOTIA		8,046,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	46,000	46,000	342,282	07/17/2036
05555G-AC-6	BCMM 241 B - CDO	03/21/2025	Various		5,750,000	5,750,000	5,750,000	5,750,000	0	0	0	0	0	5,750,000	0	0	0	285,256	07/17/2036
05682N-AG-8	BCC 217 C - CDO	02/12/2025	Paydown		766,314	750,000	737,250	748,297	0	18,017	0	18,017	0	766,314	0	0	0	0	01/22/2035
05684K-AY-3	BCC 2020-4 CR - CDO	04/21/2025	Paydown		411,915	0	0	411,915	0	460,089	0	460,089	0	411,915	0	0	0	0	10/20/2036
05684K-BA-4	BCC 2020-4 DAR - CDO	04/21/2025	Paydown		605,109	0	0	605,109	0	0	0	0	0	605,109	0	0	0	0	10/20/2036
05684L-AG-0	BCC 2021-1 C - CDO	02/21/2025	Paydown		511,918	500,000	458,500	460,011	0	51,907	0	51,907	0	511,918	0	0	0	0	04/18/2034
05685N-AJ-9	BCC 2023-1 D - CDO	06/02/2025	Paydown		2,118,754	2,000,000	2,021,000	2,044,972	0	73,782	0	73,782	0	2,118,754	0	0	0	0	04/16/2036
05685Q-AL-7	BCC 243 D1 - CDO	04/16/2025	Paydown		464,659	0	0	464,659	0	0	0	0	0	464,659	0	0	0	0	07/16/2037
05692J-AJ-8	BCC 242 D1 - CDO	04/15/2025	Paydown		206,795	0	0	206,795	0	0	0	0	0	206,795	0	0	0	0	07/15/2037
05765D-AP-0	BOBA 2023-1 D1R - CDO	04/21/2025	Paydown		292,208	0	0	292,208	0	0	0	0	0	292,208	0	0	0	0	04/21/2036
05765X-AE-1	BOBA 2021-1 B - CDO	02/20/2025	Paydown		6,500,000	6,500,000	6,332,430	6,272,784	0	227,216	0	227,216	0	6,500,000	0	0	0	142,063	07/20/2034
05766E-AE-2	BOBA 2022-1 C - CDO	04/21/2025	Various		11,389,671	11,000,000	11,000,000	9,085,211	0	2,304,460	0	2,304,460	0	11,389,671	0	0	0	0	04/20/2034
05766E-AG-7	BOBA 2022-1 D - CDO	04/21/2025	Various		2,085,510	2,000,000	2,000,000	1,579,920	0	505,590	0	505,590	0	2,085,510	0	0	0	0	04/20/2034
05766N-AN-2	BOBA 2024-1 D1 - CDO	04/21/2025	Paydown		169,494	0	0	169,494	0	0	0	0	0	169,494	0	0	0	0	07/20/2037
05874V-AC-7	BALLY 23 A2 - CDO	05/09/2025	Call @ 100.00		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	473,327	04/25/2036
05874V-AE-3	BALLY 23 B - CDO	05/09/2025	Paydown		7,750,000	7,750,000	7,750,000	7,750,000	0	0	0	0	0	7,750,000	0	0	0	322,999	04/25/2036
05875D-AL-6	BALLY 2020-2 A2R - CDO	02/27/2025	JP MORGAN CHASE BANK N.A.		1,202,603	1,200,000	1,182,840	1,169,627	0	5,825	0	5,825	0	1,175,451	0	27,151	27,151	27,448	10/20/2031
05875J-AL-3	BALLY 2019-1 A2R - CDO	02/27/2025	MORGAN STANLEY FIXED		1,202,040	1,200,000	1,188,504	1,171,685	0	6,232	0	6,232	0	1,177,918	0	24,122	24,122	28,800	07/15/2032
05875Y-AC-0	BALLY 18 A2 - CDO	03/26/2025	Paydown		37,975,000	37,975,000	37,975,000	37,975,000	0	0	0	0	0	37,975,000	0	0	0	1,063,399	01/16/2035
06759U-AS-2	BABSN 222R CR - CDO	04/15/2025	Paydown		99,810	0	0	99,810	0	0	0	0	0	99,810	0	0	0	0	07/15/2039
06759U-AU-7	BABSN 222R D1R - CDO	04/15/2025	Paydown		191,628	0	0	191,628	0	0	0	0	0	191,628	0	0	0	0	07/15/2039
06760X-AJ-3	BABSN 184 D - CDO	04/15/2025	Paydown		193,185	0	0	193,185	0	227,671	0	227,671	0	193,185	0	0	0	0	10/15/2030
06761V-AU-1	BABSN 194R CR - CDO	04/15/2025	Paydown		118,215	0	0	118,215	0	0	0	0	0	118,215	0	0	0	0	07/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06761V-AW-7	BABSN 194R D1R - CDO	04/15/2025	Paydown		118,010	0	0	118,010	0	0	0	0	0	118,010	0	0	0	0	07/15/2037
06762E-AC-8	BABSN 2021-I B - CDO	02/27/2025	BANK OF AMERICA, N.A.		9,132,677	9,120,000	8,679,960	8,606,912	0	21,942	0	21,942	0	8,628,854	0	503,823	503,823	198,055	04/25/2034
06762H-AE-7	BABSN 2023-I C - CDO	06/02/2025	Paydown		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	421,226	04/21/2036
067932-AJ-2	BABSN 2023-III D - CDO	04/15/2025	Paydown		136,210	0	0	136,210	0	146,550	0	146,550	0	136,210	0	0	0	0	10/15/2036
067936-AJ-3	BABSN 242 D - CDO	04/15/2025	Paydown		61,112	0	0	61,112	0	0	0	0	0	61,112	0	0	0	0	07/15/2039
070252-AG-6	BARK 1 D - CDO	04/21/2025	Paydown		63,702	0	0	63,702	0	56,366	0	56,366	0	63,702	0	0	0	0	04/20/2034
07132L-AQ-2	BATLN XI CR - CDO	04/24/2025	Paydown		54,063	0	0	54,063	0	69,659	0	69,659	0	54,063	0	0	0	279,325	04/24/2034
07133Y-AS-9	BATPK 1R CR - CDO	04/15/2025	Paydown		82,881	0	0	82,881	0	0	0	0	0	82,881	0	0	0	0	07/15/2036
07133Y-AU-4	BATPK 1R DR - CDO	04/15/2025	Paydown		104,029	0	0	104,029	0	0	0	0	0	104,029	0	0	0	0	07/15/2036
072917-AG-2	BXCMM 2022-1 C - CDO	04/21/2025	Paydown		145,743	0	0	145,743	0	0	0	0	0	145,743	0	0	0	0	04/20/2035
08182D-AE-4	BSP VI-B B - CDO	03/21/2025	Paydown		27,350,000	27,350,000	26,931,200	26,841,740	0	508,260	0	508,260	0	27,350,000	0	0	0	751,670	07/20/2034
08182D-AG-9	BSP VI-B C1 - CDO	03/21/2025	Paydown		3,605,734	3,500,000	3,500,000	3,106,828	0	498,906	0	498,906	0	3,605,734	0	0	0	0	07/20/2034
08182F-AU-3	BSP XX CR - CDO	04/15/2025	Paydown		68,680	0	0	68,680	0	40,413	0	40,413	0	68,680	0	0	0	0	07/15/2034
08182F-AW-9	BSP XX DR - CDO	04/15/2025	Paydown		170,653	0	0	170,653	0	62,910	0	62,910	0	170,653	0	0	0	0	07/15/2034
08182N-AC-6	BSP XXIV B - CDO	03/25/2025	Paydown		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	333,107	10/20/2034
08186E-AC-2	BSP 29 B1 - CDO	02/05/2025	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	440,462	01/25/2036
08186E-AE-8	BSP 29 B2 - CDO	02/05/2025	Paydown		8,900,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	8,900,000	0	0	0	164,526	01/25/2036
08186E-AG-3	BSP 29 C - CDO	02/05/2025	Paydown		14,325,000	14,325,000	14,325,000	14,325,000	0	0	0	0	0	14,325,000	0	0	0	352,368	01/25/2036
08186V-AJ-9	BSP XXIII C - CDO	04/25/2025	Paydown		45,896	0	0	45,896	0	50,307	0	50,307	0	45,896	0	0	0	0	04/25/2034
08186V-AL-4	BSP XXIII D - CDO	04/25/2025	Paydown		199,117	0	0	199,117	0	197,608	0	197,608	0	199,117	0	0	0	0	04/25/2034
08186Y-AJ-3	BSP XXV A2 - CDO	02/14/2025	Paydown		3,000,000	3,000,000	2,932,500	2,901,323	0	98,677	0	98,677	0	3,000,000	0	0	0	63,343	01/16/2035
09076V-AN-1	BGCLO 3 B2 - CDO	02/05/2025	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	256,313	01/19/2035
09261M-AA-4	BLKMM VI A - CDO	04/21/2025	Paydown		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	405,625	04/20/2033
092913-AC-6	ELB 5R AR - CDO	02/27/2025	CITIGROUP GLOBAL MARKETS INC.		6,007,380	5,998,503	5,858,737	5,809,092	0	11,195	0	11,195	0	5,820,287	0	187,093	187,093	76,553	06/15/2034
09630G-AS-2	BLUEM XXVI CR - CDO	04/21/2025	Paydown		43,722	0	0	43,722	0	0	0	0	0	43,722	0	0	0	0	10/20/2034
09630M-AG-5	BLUEM 33 D - CDO	05/20/2025	Paydown		123,453	0	0	123,453	0	130,272	0	130,272	0	123,453	0	0	0	0	11/20/2034
09630Q-AQ-4	BLUEM XXX CR - CDO	04/15/2025	Paydown		33,523	0	0	33,523	0	24,100	0	24,100	0	33,523	0	0	0	0	04/16/2035
09631E-AG-2	BLUEM XXXII D - CDO	01/23/2025	Paydown		11,253,281	11,000,000	10,226,910	10,209,334	0	1,043,947	0	1,043,947	0	11,253,281	0	0	0	0	10/16/2034
09631J-AG-1	BLUEM XXXIV C - CDO	04/21/2025	Paydown		256,877	0	0	256,877	0	250,848	0	250,848	0	256,877	0	0	0	0	04/20/2035
10901A-AA-4	BDF II A - CDO	04/25/2025	Paydown		5,412,599	5,412,599	5,412,599	5,412,599	0	0	0	0	0	5,412,599	0	0	0	128,549	10/25/2035
12478C-AY-7	CBAMR 2018-8 CR - CDO	04/15/2025	Paydown		122,638	0	0	122,638	0	0	0	0	0	122,638	0	0	0	0	07/15/2037
12478C-BA-8	CBAMR 2018-8 DR - CDO	04/15/2025	Paydown		85,751	0	0	85,751	0	0	0	0	0	85,751	0	0	0	0	07/15/2037
12511T-AN-3	CBAMR 2021-15 B2 - CDO	02/20/2025	Paydown		27,750,000	27,750,000	27,750,000	27,750,000	0	0	0	0	0	27,750,000	0	0	0	652,973	01/15/2036
12548J-AS-1	CIFC 2017-III CR - CDO	04/21/2025	Paydown		70,849	0	0	70,849	0	0	0	0	0	70,849	0	0	0	0	04/20/2037
12553S-AL-8	CIFC 2021-VI D - CDO	04/15/2025	Paydown		118,945	0	0	118,945	0	0	0	0	0	118,945	0	0	0	0	10/16/2034
12554A-AW-2	CIFC 2019-II CR - CDO	04/17/2025	Paydown		34,573	0	0	34,573	0	26,648	0	26,648	0	34,573	0	0	0	0	04/17/2034
12554A-AY-8	CIFC 2019-II DR - CDO	04/17/2025	Paydown		39,123	0	0	39,123	0	43,723	0	43,723	0	39,123	0	0	0	0	04/17/2034
12554V-AS-5	CIFC 193R BR - CDO	01/16/2025	Paydown		6,105,937	6,000,000	6,000,000	5,331,534	0	774,403	0	774,403	0	6,105,937	0	0	0	0	10/16/2034
12554V-AU-0	CIFC 193R CR - CDO	01/16/2025	Paydown		3,061,018	3,000,000	3,000,000	2,667,915	0	393,103	0	393,103	0	3,061,018	0	0	0	0	10/16/2034
12563Y-AC-3	CIFC 2021-II B - CDO	02/26/2025	RAYMOND JAMES/FI		7,007,000	7,000,000	6,572,210	6,546,978	0	18,290	0	18,290	0	6,565,267	0	441,733	441,733	164,188	04/17/2034
12564D-AG-9	CIFC 2021-3 D - CDO	04/15/2025	Paydown		133,594	0	0	133,594	0	98,631	0	98,631	0	133,594	0	0	0	0	07/15/2036
12572G-AU-1	CIFC 225R DR - CDO	04/16/2025	Paydown		381,258	0	0	381,258	0	0	0	0	0	381,258	0	0	0	0	01/16/2037
13876G-AN-8	CANYC 2017-1 CR - CDO	04/15/2025	Paydown		51,131	0	0	51,131	0	0	0	0	0	51,131	0	0	0	0	07/15/2030
14016L-AC-0	C4US III A2 - CDO	04/09/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	211,611	01/22/2035
14016L-AE-6	C4US III B - CDO	04/09/2025	Paydown		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	627,663	01/22/2035
14016L-AG-1	C4US III C - CDO	04/09/2025	Paydown		17,956,171	17,915,000	17,922,000	17,918,292	0	37,879	0	37,879	0	17,956,171	0	0	0	696,413	01/22/2035
14016L-AJ-5	C4US III D1 - CDO	04/09/2025	Paydown		2,621,227	2,500,000	2,487,357	1,991,482	0	629,745	0	629,745	0	2,621,227	0	0	0	0	01/22/2035
14016T-AG-4	C4US I C - CDO	04/18/2025	Paydown		381,235	0	0	381,235	0	0	0	0	0	381,235	0	0	0	0	01/18/2035
14310B-AN-1	CGMS 131R A2R - CDO	06/17/2025	Paydown		5,000,000	5,000,000	5,003,335	5,006,520	0	(6,520)	0	(6,520)	0	5,000,000	0	0	0	182,457	08/14/2030
14311D-BS-4	CGMS 2015-1 CR3 - CDO	04/21/2025	Paydown		76,425	0	0	76,425	0	0	0	0	0	76,425	0	0	0	0	07/21/2031
14312D-AE-3	CGMS 2021-8 C - CDO	04/15/2025	Paydown		34,593	0	0	34,593	0	30,655	0	30,655	0	34,593	0	0	0	332,954	10/16/2034
14314H-BE-3	CGMS 2019-3 C1R - CDO	04/21/2025	Paydown		76,049	0	0	76,049	0	0	0	0	0	76,049	0	0	0	0	04/20/2037
14315R-AW-1	CGMS 2018-4 D1R - CDO	04/17/2025	Paydown		288,964	0	0	288,964	0	0	0	0	0	288,964	0	0	0	0	10/19/2037
14317B-AU-8	CARLYLE US CLO 2022-4 LTD. - CDO	04/25/2025	Paydown		167,297	0	0	167,297	0	0	0	0	0	167,297	0	0	0	0	07/25/2036
14317B-AW-4	CGMS 224R D1R - CDO	04/25/2025	Paydown		229,573	0	0	229,573	0	0	0	0	0	229,573	0	0	0	0	07/25/2036
14317G-AS-2	CGMS 2022-6R DR - CDO	04/25/2025	Paydown		354,189	0	0	354,189	0	0	0	0	0	354,189	0	0	0	0	10/27/2036
14317V-AW-0	CGMS 2019-4 BR - CDO	04/15/2025	Paydown		33,556	0	0	33,556	0	0	0	0	0	33,556	0	0	0	0	04/16/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14686B-AU-1	CARVL VII-C CR - CDO	04/21/2025	Paydown		200,414	0	0	200,414	0	0	0	0	0	200,414	0	0	0	0	07/20/2037
14686F-AG-3	CARVL 6 D - CDO	04/21/2025	Paydown		206,193	0	0	206,193	0	0	0	0	0	206,193	0	0	0	0	04/21/2034
14691B-AG-2	CARVL 10 D1 - CDO	04/21/2025	Paydown		297,630	0	0	297,630	0	0	0	0	0	297,630	0	0	0	0	07/20/2037
15033T-AW-5	CEDF XII DR - CDO	03/06/2025	Paydown		4,641,362	4,510,000	4,342,724	3,873,983	0	767,379	0	767,379	0	4,641,362	0	0	0	0	10/25/2034
16409T-AG-4	CHPRK 1 B - CDO	04/08/2025	Paydown		3,000,000	3,000,000	3,000,489	2,972,902	0	27,098	0	27,098	0	3,000,000	0	0	0	96,245	04/15/2030
17151J-AA-7	CHMML I A1 - CDO	03/20/2025	Paydown		10,000,000	10,000,000	9,692,000	9,620,709	0	379,291	0	379,291	0	10,000,000	0	0	0	262,168	04/20/2034
18914G-AL-5	CLVR 2018-1 CRR - CDO	04/21/2025	Paydown		174,595	0	0	174,595	0	154,238	0	154,238	0	174,595	0	0	0	0	04/20/2037
18914G-AN-1	CLVR 2018-1 D1R - CDO	04/21/2025	Paydown		273,826	0	0	273,826	0	244,413	0	244,413	0	273,826	0	0	0	0	04/20/2037
18914H-AG-4	CLVR 201RR CRR - CDO	03/21/2025	Paydown		10,139,406	10,000,000	10,000,000	10,009,863	0	129,543	0	129,543	0	10,139,406	0	0	0	0	07/15/2037
223929-AG-5	COS 2023-3 C - CDO	04/25/2025	Paydown		310,275	0	0	310,275	0	0	0	0	0	310,275	0	0	0	0	01/26/2037
22846B-AN-7	CRNPT 8 CR - CDO	04/21/2025	Paydown		271,447	0	0	271,447	0	0	0	0	0	271,447	0	0	0	0	10/20/2034
22846D-AN-3	CRNPT 9 CR - CDO	04/14/2025	Paydown		35,869	0	0	35,869	0	0	0	0	0	35,869	0	0	0	0	07/14/2034
25255J-AE-7	DCLO 3 A2 - CDO	01/10/2025	Paydown		1,400,000	1,400,000	1,373,400	1,359,067	0	40,933	0	40,933	0	1,400,000	0	0	0	22,688	04/15/2037
26245E-AE-9	DRSLF 47 D - CDO	03/27/2025	Paydown		1,036,962	1,000,000	999,610	990,814	0	46,148	0	46,148	0	1,036,962	0	0	0	0	04/15/2028
26245E-AQ-2	DRSLF 47 CR - CDO	04/02/2025	Paydown		3,092,548	3,000,000	3,000,000	2,431,600	0	660,948	0	660,948	0	3,092,548	0	0	0	0	04/17/2028
26246E-AS-7	DRSLF 83R D1R - CDO	04/18/2025	Paydown		330,440	0	0	330,440	0	0	0	0	0	330,440	0	0	0	0	04/20/2037
26246G-AE-3	DRSLF 87 B - CDO	02/27/2025	BANK OF AMERICA, N.A.		1,502,340	1,500,000	1,462,500	1,443,537	0	11,275	0	11,275	0	1,451,029	0	51,311	51,311	73,340	05/20/2034
26248B-AE-9	DRSLF 92 C - CDO	05/20/2025	Paydown		50,414	0	0	50,414	0	0	0	0	0	50,414	0	0	0	0	11/20/2034
26248D-AG-3	DRSLF 115 C1 - CDO	04/18/2025	Paydown		271,795	0	0	271,795	0	0	0	0	0	271,795	0	0	0	0	04/20/2037
26248D-AJ-7	DRSLF 115 D - CDO	04/18/2025	Paydown		125,432	0	0	125,432	0	0	0	0	0	125,432	0	0	0	0	04/20/2037
26248D-AL-2	DRSLF 115 C2 - CDO	04/18/2025	Paydown		144,998	0	0	144,998	0	0	0	0	0	144,998	0	0	0	0	04/20/2037
26253L-AS-1	DRSLF 78R C1R - CDO	04/17/2025	Paydown		280,161	0	0	280,161	0	0	0	0	0	280,161	0	0	0	0	04/17/2037
26253L-AW-2	DRSLF 78R D1R - CDO	04/17/2025	Paydown		83,185	0	0	83,185	0	0	0	0	0	83,185	0	0	0	0	04/17/2037
26253T-AG-0	DRSLF 102 C - CDO	04/15/2025	Paydown		335,830	0	0	335,830	0	0	0	0	0	335,830	0	0	0	0	10/15/2036
26829C-AY-3	GLGU 2015-7 A1R - CDO	04/21/2025	Paydown		2,927,089	2,927,089	2,927,089	2,927,089	0	0	0	0	0	2,927,089	0	0	0	95,766	04/22/2030
27830B-BQ-6	EATON 2013-1 A2R - CDO	02/20/2025	BTIG, LLC		8,404,200	8,400,000	8,054,088	7,990,310	0	31,554	0	31,554	0	8,000,280	0	403,920	403,920	338,588	01/15/2034
27830B-BS-2	EATON 2013-1 BRR - CDO	04/15/2025	Paydown		104,536	0	0	104,536	0	48,833	0	48,833	0	104,536	0	0	0	0	01/15/2034
28990T-AU-1	ELM21 21R DR - CDO	04/21/2025	Paydown		224,465	0	0	224,465	0	0	0	0	0	224,465	0	0	0	0	10/20/2036
29001X-AQ-8	ELM17 17R CR - CDO	04/17/2025	Paydown		329,979	0	0	329,979	0	0	0	0	0	329,979	0	0	0	0	07/17/2037
29002L-AC-4	ELM11 XI B - CDO	02/19/2025	Paydown		12,250,000	12,250,000	12,250,000	12,250,000	0	0	0	0	0	12,250,000	0	0	0	263,565	10/20/2034
29002L-AE-0	ELM11 XI C - CDO	02/19/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	113,459	10/20/2034
29002L-AG-5	ELM11 XI D - CDO	02/19/2025	Paydown		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	93,791	10/20/2034
29003E-AW-5	ELMW8 VIII CR - CDO	04/21/2025	Paydown		26,379	0	0	26,379	0	0	0	0	0	26,379	0	0	0	0	04/20/2037
29003U-AC-3	ELMW9 IX B - CDO	03/24/2025	Paydown		1,000,000	1,000,000	986,250	971,448	0	28,552	0	28,552	0	1,000,000	0	0	0	26,435	07/20/2034
29003U-AE-9	ELMW9 IX C - CDO	03/21/2025	Paydown		4,000,000	4,000,000	3,953,436	3,920,879	0	79,121	0	79,121	0	4,000,000	0	0	0	111,611	07/20/2034
29003U-AG-4	ELMW9 IX D - CDO	03/21/2025	Various		2,000,000	2,000,000	2,000,839	1,989,412	0	10,588	0	10,588	0	2,000,000	0	0	0	64,614	07/20/2034
33883D-AE-4	FLAT 23 C - CDO	06/10/2025	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	357,104	04/17/2036
33883G-AA-5	FLAT 18 A - CDO	04/08/2025	Paydown		784,580	784,580	764,965	788,766	0	(4,186)	0	(4,186)	0	784,580	0	0	0	18,350	04/17/2031
33883G-AC-1	FLAT 18 B - CDO	04/08/2025	Paydown		1,000,000	1,000,000	951,880	955,958	0	44,042	0	44,042	0	1,000,000	0	0	0	29,303	04/17/2031
33883J-AU-5	FLAT 19 DR - CDO	04/08/2025	Various		515,061	500,000	488,575	459,808	0	55,253	0	55,253	0	515,061	0	0	0	0	11/16/2034
33883Q-AE-5	FLAT 22 B - CDO	02/21/2025	Paydown		4,500,000	4,500,000	4,430,100	4,378,315	0	121,685	0	121,685	0	4,500,000	0	0	0	103,458	10/15/2034
34964U-AA-4	FCO 21 AT - CDO	01/21/2025	Paydown		10,000,000	10,000,000	9,980,000	9,870,010	0	129,990	0	129,990	0	10,000,000	0	0	0	185,722	01/22/2035
36319X-AU-1	GALXY 25R DR - CDO	04/25/2025	Paydown		81,580	0	0	81,580	0	62,932	0	62,932	0	81,580	0	0	0	0	04/25/2036
36320H-AC-3	GALXY 31 B - CDO	06/10/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	93,851	04/15/2036
36320H-AE-9	GALXY 31 C1 - CDO	06/10/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	103,768	04/15/2036
36320H-AG-4	GALXY 31 C2 - CDO	06/10/2025	Paydown		5,200,000	5,200,000	5,200,000	5,200,000	0	0	0	0	0	5,200,000	0	0	0	272,547	04/15/2036
36320M-AQ-1	GALXY XX CR - CDO	04/21/2025	Paydown		32,703	0	0	32,703	0	26,881	0	26,881	0	32,703	0	0	0	0	04/21/2031
36321B-AN-1	GALXY XXIV DR - CDO	04/15/2025	Paydown		261,804	0	0	261,804	0	0	0	0	0	261,804	0	0	0	0	04/15/2037
37149L-AS-6	GNRT 7 CR - CDO	04/22/2025	Paydown		287,566	0	0	287,566	0	0	0	0	0	287,566	0	0	0	0	04/22/2037
38136F-BL-6	GLM 1RR CR2 - CDO	02/07/2025	Paydown		1,850,000	1,850,000	1,850,000	1,850,000	0	0	0	0	0	1,850,000	0	0	0	37,128	04/20/2034
38136F-BN-2	GLM 1RR DR2 - CDO	02/07/2025	Paydown		5,450,000	5,450,000	5,392,456	5,375,359	0	74,641	0	74,641	0	5,450,000	0	0	0	131,655	04/20/2034
38136R-AY-3	GLM 14 DR - CDO	04/21/2025	Paydown		113,099	0	0	113,099	0	0	0	0	0	113,099	0	0	0	0	07/20/2037
38137W-AS-4	GLM 6 BR - CDO	03/06/2025	Call @ 100.00		1,000,000	1,000,000	982,500	967,610	0	32,390	0	32,390	0	1,000,000	0	0	0	23,847	04/20/2035
38137W-AU-9	GLM 6 CR - CDO	03/06/2025	Paydown		7,687,354	7,500,000	7,500,000	6,721,099	0	966,256	0	966,256	0	7,687,354	0	0	0	0	04/20/2035
38137Y-AU-5	GLM 4 CR - CDO	04/17/2025	Call @ 100.00		9,750,000	9,750,000	9,750,000	9,750,000	0	0	0	0	0	9,750,000	0	0	0	319,259	04/24/2031
38139B-AW-9	GLM 15 DR - CDO	04/21/2025	Paydown		134,332	0	0	134,332	0	145,230	0	145,230	0	134,332	0	0	0	0	10/20/2036
38139F-AE-0	GLM 17 B - CDO	06/24/2025	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	187,459	07/20/2036
38139F-AG-5	GLM 17 C - CDO	06/24/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	301,689	07/20/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38139L-AG-2	GLM 18 C - CDO	04/21/2025	Paydown		293,508	0	0	293,508	0	262,810	0	262,810	0	293,508	0	0	0	0	01/21/2037
38139L-AJ-6	GLM 18 D - CDO	04/21/2025	Paydown		311,672	0	0	311,672	0	281,748	0	281,748	0	311,672	0	0	0	0	01/21/2037
38174Y-AA-3	GOCAP 24MR AR - CDO	05/05/2025	Paydown		5,105,626	5,105,626	5,105,626	5,105,626	0	0	0	0	0	5,105,626	0	0	0	123,447	11/05/2029
38179L-AC-2	GOCAP 65 B - CDO	04/22/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	317,075	04/25/2035
38179L-AL-2	GOCAP 65 A2 - CDO	04/22/2025	Paydown		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	274,883	04/25/2035
39057W-AB-5	GRTLK VI A - CDO	04/24/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	334,351	01/17/2034
39057W-AD-1	GRTLK VI C - CDO	04/24/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	241,357	01/17/2034
40437W-AS-7	HLM 14-2019 BR - CDO	02/20/2025	Various		7,000,000	7,000,000	6,588,750	6,562,276	0	437,724	0	437,724	0	7,000,000	0	0	0	142,742	01/25/2034
40437W-AU-2	HLM 14-2019 CR1 - CDO	02/20/2025	Paydown		1,021,703	1,000,000	933,530	942,915	0	78,788	0	78,788	0	1,021,703	0	0	0	0	01/25/2034
40443W-AG-5	HLM 2420 D1 - CDO	04/25/2025	Paydown		139,588	0	0	139,588	0	0	0	0	0	139,588	0	0	0	0	07/27/2037
40637L-AE-0	HLSY 4 C - CDO	04/21/2025	Paydown		104,175	0	0	104,175	0	0	0	0	0	104,175	0	0	0	0	04/20/2034
40638L-AE-9	HLSY 7 B - CDO	06/30/2025	Paydown		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	643,559	07/21/2036
413717-AY-5	HRPK 1R DR - CDO	04/21/2025	Paydown		276,694	0	0	276,694	0	146,519	0	146,519	0	276,694	0	0	0	39,528	04/20/2034
442924-AQ-9	HLM 2419 D1 - CDO	04/15/2025	Paydown		291,282	0	0	291,282	0	0	0	0	0	291,282	0	0	0	0	04/15/2037
44328H-AH-8	HLM 2023-17 B1 - CDO	04/08/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	331,467	04/23/2036
44328H-AK-1	HLM 2023-17 C - CDO	04/08/2025	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	108,208	04/23/2036
46145X-AJ-5	INVCO 2022-2 D - CDO	04/21/2025	Paydown		186,711	0	0	186,711	0	0	0	0	0	186,711	0	0	0	0	07/20/2035
46655H-AH-6	JCPDL 2022 D - CDO	05/19/2025	Paydown		88,449	0	0	88,449	0	0	0	0	0	88,449	0	0	0	0	05/19/2035
48250G-AS-9	KKR 10R BR - CDO	06/16/2025	Paydown		5,999,224	5,999,224	5,999,222	5,999,058	0	2,492	0	2,492	0	5,999,224	0	0	0	245,747	09/17/2029
50184N-AN-2	LCM XV BR - CDO	04/21/2025	Paydown		1,678,478	1,678,478	1,667,498	1,682,873	0	(14,749)	0	(14,749)	0	1,678,478	0	0	0	502,975	07/22/2030
50188G-AT-0	LCM XVIII A1R - CDO	04/21/2025	Paydown		4,112,385	4,112,385	4,112,385	4,112,385	0	0	0	0	0	4,112,385	0	0	0	155,672	04/21/2031
53944M-AE-9	LNR 2006-1 CFX - CDO	03/01/2025	Paydown		(56,668)	0	0	(56,668)	0	0	0	0	0	(56,668)	0	0	0	0	05/28/2043
53944M-AG-4	LNR 2006-1 DFX - CDO	02/01/2025	Paydown		(81,507)	0	0	(81,507)	0	0	0	0	0	(81,507)	0	0	0	0	05/28/2043
55819P-AU-3	MDPK 36R C1R - CDO	01/29/2025	Paydown		12,600,000	12,600,000	12,600,000	12,600,000	0	0	0	0	0	12,600,000	0	0	0	260,040	04/16/2035
55952A-AE-9	MAGNE XXXVII C - CDO	04/21/2025	Paydown		180,915	0	0	180,915	0	0	0	0	0	180,915	0	0	0	0	10/20/2036
55953M-AQ-5	MAGNE 15R BR - CDO	06/12/2025	Paydown		1,000,000	1,000,000	998,495	1,002,775	0	(2,775)	0	(2,775)	0	1,000,000	0	0	0	40,001	07/25/2031
55953W-AG-5	MAGNE XXXII D - CDO	04/15/2025	Paydown		200,475	0	0	200,475	0	0	0	0	0	200,475	0	0	0	0	04/15/2035
55954K-AS-4	MAGNE 19R CR - CDO	01/17/2025	Paydown		12,387,644	12,300,000	12,218,750	11,880,483	0	507,160	0	507,160	0	12,387,644	0	0	0	127,960	04/17/2034
55954T-AU-0	MAGNE XXXV CR - CDO	04/25/2025	Paydown		543,599	0	0	543,599	0	0	0	0	0	543,599	0	0	0	0	10/27/2036
55954W-AQ-2	MAGNE 24R CR - CDO	04/15/2025	Paydown		33,270	0	0	33,270	0	0	0	0	0	33,270	0	0	0	0	04/15/2035
55954W-AS-8	MAGNE 24R DR - CDO	04/15/2025	Paydown		51,398	0	0	51,398	0	0	0	0	0	51,398	0	0	0	0	04/15/2035
55955G-AC-7	MAGNE XXV C - CDO	04/25/2025	Paydown		34,529	0	0	34,529	0	0	0	0	0	34,529	0	0	0	0	01/26/2032
59966P-AE-2	MLFPK 1 C - CDO	02/24/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	240,386	07/20/2035
60162P-AE-2	MILOS 1 AR - CDO	04/21/2025	Paydown		257,946	257,946	251,910	259,257	0	(1,311)	0	(1,311)	0	257,946	0	0	0	5,882	10/21/2030
61773K-AE-2	MSEV 211 C - CDO	04/23/2025	Paydown		34,488	0	0	34,488	0	39,146	0	39,146	0	34,488	0	0	0	0	10/23/2034
61774J-AG-9	MSEV 2022-16 C - CDO	04/15/2025	Paydown		259,004	0	0	259,004	0	0	0	0	0	259,004	0	0	0	0	04/16/2035
62432M-AU-3	MVEW XIV CR - CDO	04/15/2025	Paydown		164,767	0	0	164,767	0	0	0	0	0	164,767	0	0	0	0	10/15/2034
64131T-AS-3	NEUB XVI-S CR - CDO	03/31/2025	Paydown		2,419,634	2,350,000	2,126,750	2,056,102	0	363,533	0	363,533	0	2,419,634	0	0	0	0	04/17/2034
64132J-AS-4	NEUB 31R CR - CDO	02/07/2025	Paydown		4,000,000	4,000,000	3,987,956	3,951,686	0	48,314	0	48,314	0	4,000,000	0	0	0	82,094	04/20/2031
64132M-AS-7	NEUB 30 BR - CDO	01/09/2025	Paydown		16,000,000	16,000,000	15,997,948	16,006,161	0	(6,161)	0	(6,161)	0	16,000,000	0	0	0	223,254	01/21/2031
64132M-AW-8	NEUB 30 CR - CDO	01/09/2025	Paydown		9,250,000	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,250,000	0	0	0	136,263	01/21/2031
64132Y-AU-6	NEUB 34 CR - CDO	04/21/2025	Paydown		265,197	0	0	265,197	0	85,191	0	85,191	0	265,197	0	0	0	0	01/22/2035
64133C-AL-3	NEUB 35 D - CDO	03/21/2025	Paydown		3,135,398	3,028,045	3,028,953	2,694,757	0	440,641	0	440,641	0	3,135,398	0	0	0	0	01/19/2033
64133R-AN-6	NEUB 38 CR - CDO	02/28/2025	Paydown		512,249	500,000	466,210	446,449	0	65,800	0	65,800	0	512,249	0	0	0	0	10/22/2035
64133V-AC-1	NEUB 44 B - CDO	01/29/2025	Paydown		1,500,000	1,500,000	1,471,950	1,456,857	0	43,143	0	43,143	0	1,500,000	0	0	0	28,292	10/16/2034
64133V-AE-7	NEUB 44 C - CDO	01/29/2025	Paydown		1,988,486	1,950,000	1,805,005	1,794,867	0	193,620	0	193,620	0	1,988,486	0	0	0	0	10/16/2034
64133W-AE-5	NEUB 42 C - CDO	02/28/2025	Paydown		1,851,981	1,813,000	1,871,086	1,872,419	0	(20,438)	0	(20,438)	0	1,851,981	0	0	0	6,235	07/16/2035
64134A-AA-0	NEUB 43 A - CDO	03/20/2025	Call @ 100.00		8,000,000	8,000,000	7,999,944	7,877,994	0	122,006	0	122,006	0	8,000,000	0	0	0	201,923	07/17/2035
64134A-AC-6	NEUB 43 B - CDO	03/20/2025	Paydown		3,000,000	3,000,000	2,992,914	2,972,653	0	27,347	0	27,347	0	3,000,000	0	0	0	81,753	07/17/2035
64134A-AE-2	NEUB 43 C - CDO	03/20/2025	Paydown		3,550,000	3,550,000	3,545,108	3,507,899	0	42,101	0	42,101	0	3,550,000	0	0	0	102,056	07/17/2035
64134G-AU-3	NEUB 39R DR - CDO	04/21/2025	Paydown		84,499	0	0	84,499	0	0	0	0	0	84,499	0	0	0	0	04/20/2038
64134M-AA-4	NEUB 45 A - CDO	03/20/2025	Paydown		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	510,796	10/15/2035
64134M-AC-0	NEUB 45 B - CDO	03/20/2025	Paydown		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	152,862	10/15/2035
64134M-AE-6	NEUB 45 C - CDO	03/20/2025	Paydown		1,029,310	1,000,000	979,750	995,867	0	33,443	0	33,443	0	1,029,310	0	0	0	0	10/15/2035
64135G-AG-3	NEUB 48 C - CDO	04/25/2025	Paydown		33,712	0	0	33,712	0	29,583	0	29,583	0	33,712	0	0	0	269,697	04/25/2036
64754J-AL-6	NMC 4 D - CDO	05/01/2025	Paydown		1,053,052	1,000,000	1,000,000	872,805	0	180,247	0	180,247	0	1,053,052	0	0	0	0	04/20/2036
647550-AJ-1	NMC 3 D - CDO	04/21/2025	Paydown		214,156	0	0	214,156	0	76,539	0	76,539	0	214,156	0	0	0	0	10/20/2034
64755R-AN-3	NMC 1 AR - CDO	02/07/2025	Paydown		33,000,000	33,000,000	33,000,000	33,000,000	0	0	0	0	0	33,000,000	0	0	0	637,426	10/16/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64755R-AQ-6	NMC 1 B1R - CDO	02/07/2025	Paydown		13,250,000	13,250,000	13,250,000	13,250,000	0	0	0	0	0	13,250,000	0	0	0	281,332	10/16/2034
64755R-AU-7	NMC 1 CR - CDO	02/07/2025	Paydown		6,646,317	6,500,000	6,500,000	5,313,373	0	1,332,945	0	1,332,945	0	6,646,317	0	0	0	0	10/16/2034
671000-AG-2	OCP 2021-21 C - CDO	02/25/2025	Paydown		7,160,177	7,000,000	6,501,250	6,571,273	0	588,904	0	588,904	0	7,160,177	0	0	0	0	07/20/2034
67109B-DG-6	OHALF 151RRR CR3 - CDO	04/21/2025	Paydown		34,219	0	0	34,219	0	23,630	0	23,630	0	34,219	0	0	0	0	01/19/2037
67110U-BE-8	OHALF 161RR CR2 - CDO	04/21/2025	Paydown		99,449	0	0	99,449	0	0	0	0	0	99,449	0	0	0	0	07/20/2037
67115T-AQ-0	OAKC 12 CR - CDO	04/21/2025	Paydown		113,099	0	0	113,099	0	122,752	0	122,752	0	113,099	0	0	0	0	07/21/2036
67116T-AC-0	OAKC 15 B1 - CDO	06/18/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	276,469	04/20/2035
67116T-AK-2	OAKC 15 C - CDO	06/18/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	300,469	04/20/2035
67116T-AM-8	OAKC 15 D - CDO	06/18/2025	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	156,862	04/20/2035
67389B-AG-0	OAKCL 2021-2 C1 - CDO	02/07/2025	Paydown		715,869	700,000	682,500	694,497	0	21,372	0	21,372	0	715,869	0	0	0	0	01/16/2035
67571L-AE-1	OCT67 67 B - CDO	05/20/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	590,451	04/25/2036
67571L-AG-6	OCT67 67 C - CDO	05/20/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	433,884	04/25/2036
67576X-AQ-3	OCT47 47 CR - CDO	01/16/2025	Paydown		2,116,802	2,085,000	1,934,880	1,937,103	0	179,699	0	179,699	0	2,116,802	0	0	0	0	07/20/2034
67577E-AG-6	OCT56 56 D - CDO	04/15/2025	Paydown		80,307	0	0	80,307	0	83,345	0	83,345	0	80,307	0	0	0	0	10/16/2034
67577W-AS-0	OCT66 66 C1R - CDO	05/16/2025	Paydown		75,247	0	0	75,247	0	27,852	0	27,852	0	75,247	0	0	0	0	11/17/2036
67578F-AU-1	OCT49 49 D1R - CDO	04/15/2025	Paydown		86,257	0	0	86,257	0	0	0	0	0	86,257	0	0	0	0	04/15/2037
675932-AG-2	OCT58 58 B - CDO	04/15/2025	Paydown		11,500,000	11,500,000	11,235,500	11,125,936	0	374,064	0	374,064	0	11,500,000	0	0	0	376,791	07/15/2037
67707C-AS-7	OAKC X-R BR - CDO	03/11/2025	Paydown		5,000,000	5,000,000	4,902,500	4,850,670	0	149,330	0	149,330	0	5,000,000	0	0	0	123,695	04/20/2034
67707E-BC-7	OAKC 2 CR - CDO	01/09/2025	Various		6,856,185	6,750,000	6,750,000	6,059,314	0	796,871	0	796,871	0	6,856,185	0	0	0	0	04/21/2034
67707G-AJ-8	OAKC 8 C - CDO	01/09/2025	Paydown		1,015,664	1,000,000	927,000	926,624	0	89,040	0	89,040	0	1,015,664	0	0	0	0	01/18/2034
69688A-AS-0	PLMRS 2018-3 BR3 - CDO	01/17/2025	Paydown		1,017,273	1,000,000	960,000	888,613	0	128,660	0	128,660	0	1,017,273	0	0	0	0	10/17/2031
69688F-AG-5	PLMRS 2021-3 D - CDO	04/15/2025	Paydown		213,894	0	0	213,894	0	119,694	0	119,694	0	213,894	0	0	0	233,339	01/16/2035
69688M-AU-9	PLMRS 2018-2 CR - CDO	04/16/2025	Paydown		194,442	0	0	194,442	0	0	0	0	0	194,442	0	0	0	0	04/16/2037
69689A-BN-9	PLMRS 2015-1 BR4 - CDO	01/08/2025	Paydown		1,513,264	1,500,000	1,380,000	1,333,288	0	179,976	0	179,976	0	1,513,264	0	0	0	0	05/22/2034
69689A-BQ-2	PLMRS 2015-1 CR4 - CDO	01/08/2025	Paydown		6,061,054	6,000,000	5,855,700	5,235,052	0	826,002	0	826,002	0	6,061,054	0	0	0	0	05/22/2034
69702E-AE-5	PLMRS 2021-4 C - CDO	04/15/2025	Paydown		64,285	0	0	64,285	0	52,474	0	52,474	0	64,285	0	0	0	203,006	10/16/2034
69703A-AE-2	PLMRS 232 B - CDO	05/22/2025	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	143,504	04/21/2036
69703A-AG-7	PLMRS 232 C - CDO	05/22/2025	Various		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	153,858	04/21/2036
69703A-AJ-1	PLMRS 232 D - CDO	05/22/2025	Paydown		2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	0	0	128,323	04/21/2036
69917A-AQ-7	PARL 2020-1 BR - CDO	04/21/2025	Paydown		70,461	0	0	70,461	0	0	0	0	0	70,461	0	0	0	0	07/20/2034
70015Q-AG-3	PAIA 2021-1 C - CDO	04/21/2025	Paydown		64,600	0	0	64,600	0	72,072	0	72,072	0	64,600	0	0	0	0	01/20/2034
72132K-AS-4	PIPK 11 CR - CDO	04/25/2025	Paydown		166,033	0	0	166,033	0	0	0	0	0	166,033	0	0	0	0	07/25/2037
72134C-AC-5	PIPK 14 A2 - CDO	06/16/2025	Paydown		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	326,295	04/21/2036
72134C-AE-1	PIPK 14 B - CDO	06/16/2025	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	225,690	04/21/2036
72134C-AG-6	PIPK 14 C - CDO	06/16/2025	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	176,261	04/21/2036
72134C-AJ-0	PIPK 14 D - CDO	06/16/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	64,395	04/21/2036
74936G-AG-3	RAD 7 D1R - CDO	04/17/2025	Paydown		109,036	0	0	109,036	0	0	0	0	0	109,036	0	0	0	0	04/17/2036
74970V-AE-2	RIN 8 C - CDO	03/03/2025	Various		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	151,405	07/20/2037
74980X-AG-1	RRAM 15 C - CDO	04/15/2025	Paydown		57,956	0	0	57,956	0	61,345	0	61,345	0	57,956	0	0	0	0	04/15/2036
74989U-AE-3	RRAM 20 B - CDO	02/27/2025	Paydown		769,809	750,000	708,750	694,095	0	75,714	0	75,714	0	769,809	0	0	0	0	07/15/2037
75009A-AN-0	RAD 18 B - CDO	06/04/2025	Paydown		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	989,955	04/15/2036
75009A-AQ-3	RAD 18 C - CDO	06/04/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	396,072	04/15/2036
75009G-AJ-6	RAD 25 D1 - CDO	04/21/2025	Paydown		164,381	0	0	164,381	0	0	0	0	0	164,381	0	0	0	0	07/20/2037
75009P-AG-2	RAD 12 D - CDO	04/30/2025	Paydown		39,187	0	0	39,187	0	41,421	0	41,421	0	39,187	0	0	0	0	10/30/2034
75887V-AQ-4	REGT9 IX CR - CDO	04/17/2025	Paydown		35,526	0	0	35,526	0	0	0	0	0	35,526	0	0	0	0	04/17/2037
75887V-AS-0	REGT9 IX DR - CDO	04/17/2025	Paydown		172,975	0	0	172,975	0	0	0	0	0	172,975	0	0	0	0	04/17/2037
77341V-AA-5	RTCF I E - CDO	04/20/2025	Paydown		272,354	0	0	272,354	0	0	0	0	0	272,354	0	0	0	0	04/20/2040
77587A-AG-1	RMRK WM-R B1 - CDO	02/27/2025	BANK OF AMERICA, N.A.		1,001,560	1,000,000	993,348	1,000,133	0	1,108	0	1,108	0	1,001,241	0	319	319	22,874	04/21/2031
78108Y-AQ-5	RRAM 1 A2B - CDO	03/04/2025	Paydown		1,500,000	1,500,000	1,480,500	1,463,154	0	36,846	0	36,846	0	1,500,000	0	0	0	37,311	07/16/2035
784075-AC-7	SDLP SPV LLC - CDO	06/30/2025	Various		121,139,745	121,139,745	119,776,654	116,748,102	0	1,479,506	0	1,479,506	0	121,139,745	0	0	0	3,113,666	07/27/2036
784075-AD-5	SDLP SPV LLC - CDO	06/30/2025	Various		25,635,789	25,635,789	25,369,789	25,151,649	0	(98,300)	0	(98,300)	0	25,635,789	0	0	0	714,262	07/27/2036
784075-AE-3	SDLP SPV LLC - CDO	06/30/2025	Various		19,549,628	19,549,628	19,374,521	19,394,742	0	(233,405)	0	(233,405)	0	19,549,628	0	0	0	635,418	07/27/2036
81124L-AC-8	SCUL XVIII B1 - CDO	02/06/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	198,929	01/22/2035
82666V-AJ-3	SPEAK 5 D1R - CDO	04/25/2025	Paydown		131,470	0	0	131,470	0	0	0	0	0	131,470	0	0	0	0	04/27/2037
82666X-AE-0	SPEAK 11 C1 - CDO	04/18/2025	Paydown		388,401	0	0	388,401	0	0	0	0	0	388,401	0	0	0	0	07/20/2037
82666X-AG-5	SPEAK 11 D1 - CDO	04/18/2025	Paydown		64,469	0	0	64,469	0	0	0	0	0	64,469	0	0	0	0	07/20/2037
82666X-AL-4	SPEAK 11 C2 - CDO	04/18/2025	Paydown		354,965	0	0	354,965	0	0	0	0	0	354,965	0	0	0	0	07/20/2037
82667E-AG-6	SPEAK 4 CR - CDO	04/28/2025	Paydown		138,932	0	0	138,932	0	41,789	0	41,789	0	138,932	0	0	0	0	10/26/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82671C-AC-3	SPEAK 10 B - CDO	02/20/2025	Paydown		2,450,000	2,450,000	2,359,350	2,331,613	0	118,387	0	118,387	0	2,450,000	0	0	0	53,205	01/24/2035
82671C-AE-9	SPEAK 10 C - CDO	02/20/2025	Paydown		9,207,347	9,000,000	8,150,580	7,929,013	0	1,278,334	0	1,278,334	0	9,207,347	0	0	0	0	01/24/2035
82671X-AU-7	SPEAK 12 CR - CDO	04/18/2025	Paydown		73,632	0	0	73,632	0	0	0	0	0	73,632	0	0	0	0	07/20/2037
83011L-AC-0	SIXST XXII B - CDO	03/24/2025	Paydown		12,400,000	12,400,000	12,400,000	12,400,000	0	0	0	0	0	12,400,000	0	0	0	368,661	04/22/2036
83011L-AE-6	SIXST XXII C - CDO	03/24/2025	Paydown		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	143,351	04/22/2036
83012F-AC-2	SIXST XVII B - CDO	03/06/2025	Paydown		6,900,000	6,900,000	6,900,000	6,900,000	0	0	0	0	0	6,900,000	0	0	0	164,849	01/20/2034
83012F-AE-8	SIXST XVII C - CDO	03/06/2025	Paydown		5,650,000	5,650,000	5,632,173	5,609,871	0	40,129	0	40,129	0	5,650,000	0	0	0	146,724	01/20/2034
83012K-AG-2	SIXST XIX D - CDO	04/21/2025	Paydown		39,022	0	0	39,022	0	43,572	0	43,572	0	39,022	0	0	0	0	07/20/2034
83614V-AJ-4	SNDPT 29 D - CDO	04/25/2025	Paydown		73,436	0	0	73,436	0	0	0	0	0	73,436	0	0	0	0	04/25/2034
846031-AS-1	STHMK 1R CR - CDO	04/21/2025	Paydown		16,857	0	0	16,857	0	17,766	0	17,766	0	16,857	0	0	0	0	07/20/2032
85817E-AQ-6	STCR 192R CR - CDO	03/06/2025	Paydown		9,000,000	9,000,000	9,008,648	8,931,978	0	68,022	0	68,022	0	9,000,000	0	0	0	264,223	07/15/2032
87167N-DE-2	SYMP XXIII BR - CDO	02/13/2025	Paydown		8,250,000	8,250,000	7,994,250	7,917,940	0	332,060	0	332,060	0	8,250,000	0	0	0	178,373	01/17/2034
87167W-AE-5	SYMP XXV B - CDO	02/27/2025	BNP PARIBAS SECURITIES		4,216,244	4,213,000	4,002,350	3,976,339	0	42,377	0	42,377	0	3,979,689	0	236,555	236,555	670,486	04/19/2034
87167W-AJ-4	SYMP XXV D - CDO	04/21/2025	Paydown		84,111	0	0	84,111	0	0	0	0	0	84,111	0	0	0	0	04/19/2034
87168G-AG-4	SYMP 29 C - CDO	04/15/2025	Paydown		200,361	0	0	200,361	0	68,087	0	68,087	0	200,361	0	0	0	0	01/16/2034
87168G-AJ-8	SYMP 29 D - CDO	04/15/2025	Paydown		62,844	0	0	62,844	0	56,493	0	56,493	0	62,844	0	0	0	0	01/16/2034
87168N-AG-9	SYMP XXXII C1 - CDO	04/23/2025	Paydown		281,904	0	0	281,904	0	29,760	0	29,760	0	281,904	0	0	0	0	04/23/2035
87169J-AG-7	SYMP XXXIII C - CDO	01/09/2025	Paydown		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	196,996	04/24/2035
87169N-AL-7	SYMP 38 D - CDO	05/14/2025	Paydown		2,581,208	2,500,000	2,531,750	2,542,510	0	38,698	0	38,698	0	2,581,208	0	0	0	54,139	04/24/2036
87170A-AW-8	SYMP 34 DR - CDO	04/24/2025	Paydown		292,310	0	0	292,310	0	310,380	0	310,380	0	292,310	0	0	0	0	07/24/2036
87170B-AN-6	SYMP 43 D1 - CDO	04/15/2025	Paydown		58,610	0	0	58,610	0	0	0	0	0	58,610	0	0	0	0	04/15/2037
87190C-BC-3	TCW 2020-1 CRR - CDO	01/03/2025	Paydown		1,014,243	1,000,000	900,500	873,192	0	141,051	0	141,051	0	1,014,243	0	0	0	0	04/20/2034
871972-AJ-4	SYMP 44 D - CDO	04/14/2025	Paydown		98,007	0	0	98,007	0	0	0	0	0	98,007	0	0	0	0	07/14/2037
87231B-AE-3	TFLAT 2017-1 B - CDO	05/07/2025	Call @ 100.00		2,000,000	2,000,000	2,000,008	2,003,980	0	(3,980)	0	(3,980)	0	2,000,000	0	0	0	58,862	11/18/2030
87232A-AS-3	TFLAT 2018-1R DR - CDO	04/29/2025	Paydown		30,672	0	0	30,672	0	24,410	0	24,410	0	30,672	0	0	0	0	01/29/2032
87246M-AU-6	TICP VI BR2 - CDO	02/27/2025	BANK OF AMERICA, N.A.		5,009,450	5,000,000	4,703,750	4,690,125	0	14,001	0	14,001	0	4,704,126	0	305,324	305,324	119,057	01/17/2034
87250A-AN-1	SIXST XIII CR - CDO	02/11/2025	Paydown		1,534,397	1,500,000	1,383,000	1,332,599	0	201,798	0	201,798	0	1,534,397	0	0	0	0	04/17/2034
87250C-AQ-0	SIXST XIV BR - CDO	02/20/2025	Paydown		7,166,039	7,000,000	6,450,500	6,275,570	0	890,468	0	890,468	0	7,166,039	0	0	0	0	10/20/2032
87250C-AS-6	SIXST XIV CR - CDO	02/20/2025	Paydown		6,163,669	6,000,000	5,520,000	5,496,907	0	666,762	0	666,762	0	6,163,669	0	0	0	0	10/20/2032
894940-AC-9	TREST VI B1 - CDO	02/28/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	49,302	01/25/2036
894940-AE-5	TREST VI B2 - CDO	02/28/2025	Paydown		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	304,211	01/25/2036
894940-AG-0	TREST VI C1 - CDO	02/28/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	51,752	01/25/2036
894940-AJ-4	TREST VI C2 - CDO	02/28/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	223,808	01/25/2036
89623W-AE-9	CAVU 2023-2 C1 - CDO	04/21/2025	Paydown		376,996	0	0	376,996	0	0	0	0	0	376,996	0	0	0	0	10/20/2036
89624G-AL-7	CAVU 2021-3 C2 - CDO	04/18/2025	Paydown		382,297	0	0	382,297	0	0	0	0	0	382,297	0	0	0	0	01/18/2035
913318-AJ-0	UNPPK 1 D - CDO	04/21/2025	Paydown		120,682	0	0	120,682	0	0	0	0	0	120,682	0	0	0	0	04/20/2035
92557E-AL-7	VIBR XIV C - CDO	04/21/2025	Paydown		55,658	0	0	55,658	0	0	0	0	0	55,658	0	0	0	0	10/20/2034
92558W-AW-2	VIBR 12R BR - CDO	04/21/2025	Paydown		105,516	0	0	105,516	0	96,406	0	96,406	0	105,516	0	0	0	0	04/20/2034
92558W-AY-8	VIBR 12R C1R - CDO	04/21/2025	Paydown		124,474	0	0	124,474	0	113,994	0	113,994	0	124,474	0	0	0	0	04/20/2034
92593W-AE-9	VIBR XVI A1B - CDO	05/23/2025	Paydown		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	254,542	04/15/2036
92593U-AG-4	VIBR XVI A2 - CDO	05/23/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	442,570	04/15/2036
92593U-AJ-8	VIBR XVI B - CDO	05/23/2025	Paydown		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	223,907	04/15/2036
92593U-AL-3	VIBR XVI C - CDO	05/23/2025	Paydown		2,125,670	2,000,000	1,960,000	1,641,724	0	483,946	0	483,946	0	2,125,670	0	0	0	0	04/15/2036
92915C-AQ-7	VOYA 2016-1 A1R - CDO	04/21/2025	Paydown		712,919	712,919	708,007	719,997	0	(7,078)	0	(7,078)	0	712,919	0	0	0	10,839	01/21/2031
92916W-AA-7	INGIM 2013-2 A1R - CDO	04/25/2025	Paydown		2,279,139	2,279,139	2,279,139	2,279,139	0	0	0	0	0	2,279,139	0	0	0	49,328	04/25/2031
92917A-AA-4	VOYA 181 A1 - CDO	04/21/2025	Paydown		6,087,318	6,087,318	6,087,318	6,087,318	0	0	0	0	0	6,087,318	0	0	0	98,858	04/19/2031
92918B-AQ-6	VOYA 2019-4 A2R - CDO	02/27/2025	BANK OF AMERICA, N.A.		2,502,650	2,500,000	2,437,500	2,414,057	0	4,314	0	4,314	0	2,418,371	0	84,279	84,279	58,112	01/16/2035
92918H-AJ-9	VOYA 2020-2 CR - CDO	01/09/2025	Paydown		1,269,108	1,250,000	1,225,937	1,244,874	0	24,235	0	24,235	0	1,269,108	0	0	0	0	07/19/2034
92918N-AS-6	VOYA 2020-3 BR - CDO	01/21/2025	Paydown		4,725,000	4,725,000	4,543,418	4,493,523	0	231,477	0	231,477	0	4,725,000	0	0	0	78,234	10/20/2034
92918Q-AE-0	VOYA 2021-1 B - CDO	02/07/2025	Paydown		1,942,000	1,942,000	1,874,651	1,853,951	0	88,049	0	88,049	0	1,942,000	0	0	0	39,968	07/17/2034
92919D-AE-8	VOYA 213 C - CDO	04/15/2025	Paydown		5,166,815	5,000,000	4,877,100	4,465,598	0	701,217	0	701,217	0	5,166,815	0	0	0	0	01/22/2035
940928-AA-2	WATCH INVESTMENTS NO. 2 TR, SER 2023-EM-	03/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	83,148	09/09/2024
940928-AB-0	WATCH INVESTMENTS NO. 2 TR, SER 2023-EM-	03/01/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	1,817	09/09/2024
94860L-AE-5	WEHPK 1 C - CDO	04/21/2025	Paydown		169,540	0	0	169,540	0	52,208	0	52,208	0	169,540	0	0	0	0	04/23/2035
96467K-AE-9	WBOX IV B - CDO	04/25/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	546,610	04/21/2036
96467K-AG-4	WBOX IV C - CDO	04/25/2025	Call @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	273,168	04/21/2036
97315T-AG-7	WINDR 2017-1 CR - CDO	04/22/2025	Paydown		104,374	0	0	104,374	0	0	0	0	0	104,374	0	0	0	0	04/18/2036
97316F-AC-5	WINDR 2013-1 A2R - CDO	04/21/2025	Paydown		4,502,955	4,502,955	4,494,332	4,521,073	0	(18,117)	0	(18,117)	0	4,502,955	0	0	0	115,731	07/22/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97316F-AE-1	WINDR 2013-1 BRR - CDO	04/21/2025	Paydown		5,221,265	5,221,265	5,221,265	5,221,265	0	0	0	0	0	5,221,265	0	0	0	407,600	07/22/2030
97316L-AE-8	WINDR 2017-3 CR - CDO	04/15/2025	Paydown		82,383	0	0	82,383	0	41,065	0	41,065	0	82,383	0	0	0	0	04/16/2035
G0442E-BD-9	AQUE 194R B1 - CDO	03/28/2025	Paydown		19,751,975	19,706,350	21,158,844	18,796,481	0	103,112	0	103,112	0	21,242,825	(1,490,850)	0	(1,490,850)	407,540	07/15/2032
G07268-BJ-6	AVOCA 20R CR - CDO	04/15/2025	Paydown		458,382	0	0	458,382	0	366,312	0	366,312	2,538,963	458,382	0	0	0	0	07/15/2032
G0726G-AC-4	AVOCA XXIII B1 - CDO	04/15/2025	Paydown		30,572	0	0	30,572	0	11,144	0	11,144	166,228	30,572	0	0	0	0	04/17/2034
G0726N-AJ-4	AVOCA XXVI C - CDO	04/15/2025	Paydown		293,769	0	0	293,769	0	0	0	0	1,181,534	293,769	0	0	0	0	04/15/2035
G131A0-BP-8	BECLO VIII CR - CDO	04/22/2025	Paydown		130,615	0	0	130,615	0	40,879	0	40,879	564,542	130,615	0	0	0	0	01/20/2036
G1903A-BC-9	CGMSE 141RR C2R - CDO	03/31/2025	Paydown		11,882,200	11,905,300	12,828,200	11,390,500	0	0	0	0	1,437,700	12,828,200	(946,000)	0	(946,000)	260,572	07/15/2031
G1903K-AD-6	CGMSE 2018-2 A2C - CDO	02/28/2025	Paydown		6,240,000	6,247,800	7,048,200	6,213,000	0	0	0	0	835,200	7,048,200	(808,200)	0	(808,200)	70,948	08/28/2031
G1903K-AE-4	CGMSE 2018-2 B2 - CDO	02/28/2025	Paydown		8,840,000	8,851,050	9,984,950	8,801,750	0	0	0	0	1,183,200	9,984,950	(1,144,950)	0	(1,144,950)	111,683	08/28/2031
G26136-CA-0	CORDA XIV CR - CDO	05/22/2025	Paydown		182,181	0	0	182,181	0	79,393	0	79,393	1,088,956	182,181	0	0	0	166,663	05/24/2032
G26136-CE-2	CORDA XIV DR - CDO	05/22/2025	Paydown		31,212	0	0	31,212	0	17,470	0	17,470	1,099,858	31,212	0	0	0	355,845	05/24/2032
G26139-BA-5	CORDA XV CR - CDO	05/27/2025	Paydown		92,060	0	0	92,060	0	85,720	0	85,720	447,809	92,060	0	0	0	0	08/26/2032
G4336V-BU-4	HAYEM 4 C - CDO	04/15/2025	Paydown		295,646	0	0	295,646	0	129,337	0	129,337	1,301,311	295,646	0	0	0	0	10/15/2034
G43997-AS-7	HARVT XXVIII C - CDO	04/25/2025	Paydown		91,554	0	0	91,554	0	79,943	0	79,943	413,970	91,554	0	0	0	0	10/25/2034
G6792K-AH-0	OTOPK 1 D - CDO	05/15/2025	Paydown		194,331	0	0	194,331	0	0	0	0	568,168	194,331	0	0	0	0	05/15/2035
G6863G-AU-4	OZLME IV C2 - CDO	04/28/2025	Paydown		25,887,225	25,863,338	26,656,175	23,557,625	0	0	0	0	3,098,550	26,656,175	(768,950)	0	(768,950)	593,146	07/27/2032
G7164F-AL-0	PRVD 1 B3 - CDO	04/14/2025	Call @ 100.00		14,777,750	14,740,050	15,864,550	13,461,500	0	0	0	0	2,403,050	15,864,550	(1,086,800)	0	(1,086,800)	233,979	05/14/2031
G7164F-AS-5	PRVD 1 C2 - CDO	04/14/2025	Call @ 100.00		8,525,625	8,503,875	9,152,625	7,766,250	0	0	0	0	1,386,375	9,152,625	(627,000)	0	(627,000)	151,363	05/14/2031
G7709F-AD-0	RRME 8 A2 - CDO	04/15/2025	Paydown		14,952,960	15,005,100	15,438,720	13,668,600	0	0	0	0	1,770,120	15,438,720	(485,760)	0	(485,760)	337,447	10/15/2036
G7709H-AS-3	RRME 9 A2 - CDO	04/15/2025	Paydown		15,859,200	15,914,500	15,945,529	14,333,964	0	171,641	0	171,641	1,501,246	16,006,850	(147,650)	0	(147,650)	357,898	10/15/2036
XS1890-61-8	PHNXP 1RR B1 - CDO	04/29/2025	Paydown		58,606	0	0	58,606	0	57,737	0	57,737	1,134,098	58,606	0	0	0	0	10/29/2031
XS2326-45-5	AVOCA XIII CRR - CDO	04/15/2025	Paydown		44,065	0	0	44,065	0	34,806	0	34,806	198,221	44,065	0	0	0	0	04/17/2034
XS2446-37-8	OTOPK 1 C - CDO	05/15/2025	Paydown		213,177	0	0	213,177	0	0	0	0	755,571	213,177	0	0	0	0	05/15/2035
XS2614-57-9	ANCHE 8 B1 - CDO	01/01/2025	Paydown		(36,120)	10,750	0	0	0	0	0	0	0	0	(36,120)	0	(36,120)	0	07/25/2035
00038K-AU-5	ALLIANCE BERNSTEIN BSL CLO 1 L SENIOR AB	11/05/2025	PAYDOWN		7,150,000	7,150,000	7,150,000	7,150,000	0	0	0	0	0	7,150,000	0	0	0	487,399	01/15/2035
00038K-AW-1	ALLIANCE BERNSTEIN BSL CLO 1 L SENIOR AB	11/05/2025	PAYDOWN		7,500,000	7,500,000	7,311,986	7,298,237	0	201,763	0	201,763	0	7,500,000	0	0	0	286,774	01/15/2035
00140B-AN-6	AIG CLO LTD AIGIM_19-1A ABS_ABS _19-1A 1	10/18/2025	PAYDOWN		1,378,278	1,378,278	1,518,949	1,558,660	0	(180,382)	0	(180,382)	0	1,378,278	0	0	0	0	04/18/2035
00141U-AQ-6	CLOVER CLO CLVR_18-1 ABS_ABS _18-1A 144A	10/20/2025	PAYDOWN		1,030,745	1,030,478	1,010,701	1,010,701	0	20,044	0	20,044	0	1,030,745	0	0	0	0	04/20/2037
008511-AN-7	AGL CLO 7 LTD AGL_20-7A SUB ABS_ABS _20-	09/26/2025	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	244,081	07/15/2034
008511-AQ-0	AGL CLO AGL_20-7 MEZZANIN ABS_ABS _20-7A	09/26/2025	PAYDOWN		8,900,000	8,900,000	8,899,933	8,868,078	0	83,137	0	83,137	0	8,900,000	0	0	0	573,018	07/15/2034
03665G-AE-4	ANTARES CLO SERIES 2023-1A ABS_ABS _23-1	07/10/2025	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	56,712	04/25/2035
03768W-AL-9	APIDOS CLO APID_20-34A ABS_ABS _20-34A 1	12/18/2025	PAYDOWN		2,288,000	2,288,000	2,196,960	2,190,817	0	102,362	0	102,362	0	2,288,000	0	0	0	153,784	01/20/2035
039951-AG-3	ARES CLO LTD ARES_23-70A MEZZANIN ABS_AB	09/30/2025	TAX FREE EXCHANGE		5,075,399	5,000,000	5,031,556	5,085,767	0	(10,368)	0	(10,368)	0	5,075,399	0	0	0	157,941	10/25/2035
05554Q-AA-9	BCC MIDDLE MARKET CLO LLC BCMM ABS_ABS _	12/22/2025	PAYDOWN		38,500,000	38,500,000	38,500,000	38,500,000	0	0	0	0	0	38,500,000	0	0	0	3,106,833	10/21/2035
05554Q-AC-5	BCC MIDDLE MARKET CLO LLC BCMM ABS_ABS _	12/22/2025	PAYDOWN		19,125,000	19,125,000	19,125,000	19,125,000	0	0	0	0	0	19,125,000	0	0	0	1,679,436	10/21/2035
05684K-AW-7	BAIN CAPITAL CREDIT CLO BCC_20 SENIOR AB	11/06/2025	PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	507,873	10/20/2036
05684K-AY-3	BAIN CAPITAL CREDIT CLO BCC_20 ABS_ABS _	11/06/2025	PAYDOWN		11,000,000	11,000,000	11,088,275	11,218,544	0	(218,544)	0	(218,544)	0	11,000,000	0	0	0	438,559	10/20/2036
05684K-BA-4	BAIN CAPITAL CREDIT CLO BCC_20 ABS_ABS _	11/06/2025	PAYDOWN		13,000,000	13,000,000	11,740,657	11,069,267	0	1,930,733	0	1,930,733	0	13,000,000	0	0	0	647,626	10/20/2036
05875A-AE-8	BALLYROCK LTD SERIES 2023-24A MEZZANIN A	07/15/2025	PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	395,336	07/15/2036
070252-AG-6	BASSWOOD PARK CLO BARK_20-1 MEZZANIN ABS	09/19/2025	PAYDOWN		1,710,000	1,710,000	1,529,832	1,532,051	0	177,949	0	177,949	0	1,710,000	0	0	0	51,666	04/20/2034
08182F-AS-8	BENEFIT STREET PARTNERS CLO LT MEZZANIN	08/22/2025	PAYDOWN		4,000,000	4,000,000	3,774,440	3,763,083	0	245,286	0	245,286	0	4,000,000	0	0	0	219,662	07/15/2034
08182F-AU-3	BENEFIT STREET PARTNERS CLO LT MEZZANIN	08/22/2025	PAYDOWN		2,000,000	2,000,000	1,858,726	1,837,335	0	162,665	0	162,665	0	2,000,000	0	0	0	47,198	07/15/2034
08182F-AW-9	BENEFIT STREET PARTNERS CLO LT MEZZANIN	08/22/2025	PAYDOWN		4,250,000	4,250,000	3,774,180	3,677,293	0	572,707	0	572,707	0	4,250,000	0	0	0	117,810	07/15/2034
09630Q-AQ-4	BLUEMOUNTAIN CLO LTD BLUEM_20 MEZZANIN A	09/30/2025	PAYDOWN		1,000,000	1,000,000	896,913	872,258	0	127,742	0	127,742	0	1,000,000	0	0	0	30,027	04/15/2035
09631J-AG-1	BLUEMOUNTAIN CLO LTD BLUEM_3A SENIOR ABS	10/15/2025	PAYDOWN		7,410,000	7,410,000	6,875,035	6,896,360	0	513,640	0	513,640	0	7,410,000	0	0	0	243,989	04/20/2035
10901A-AA-4	BRIGADE DEBT FUNDING I LTD BDF MEZZANIN	10/25/2025	PAYDOWN		14,221,027	14,221,027	14,221,027	14,221,027	0	0	0	0	0	14,221,027	0	0	0	337,749	10/25/2035
12509V-AL-6	CBAM LTD CBAM_20-12 MEZZANIN ABS_ABS _20	12/30/2025	PAYDOWN		5,200,000	5,200,000	5,199,948	5,176,699	0	59,712	0	59,712	0	5,200,000	0	0	0	427,806	07/20/2034
12554A-AW-2	CIFC FUNDING LTD CIFC_19-2R MEZZANIN ABS	09/17/2025	PAYDOWN		1,000,000	1,000,000	895,846	876,299	0	123,701	0	123,701	0	1,000,000	0	0	0	28,299	04/17/2034
12554A-AY-8	CIFC FUNDING LTD CIFC_19-2R MEZZANIN ABS	09/17/2025	PAYDOWN		1,000,000	1,000,000	984,038	995,999	0	4,001	0	4,001	0	1,000,000	0	0	0	32,124	04/17/2034
12564D-AC-8	CIFC_21-3A MEZZANIN ABS_ABS _21-3A 144A	10/15/2025	PAYDOWN		2,250,000	2,250,000	2,200,050	2,165,882	0	95,489	0	95,489	0	2,250,000	0	0	0	144,751	07/15/2036
12564D-AG-9	CIFC FUNDING LTD CIFC_21-3 MEZZANIN ABS_	10/15/2025	PAYDOWN		3,413,000	3,413,000	2,970,406	2,952,253	0	460,747	0	460,747	0	3,413,000	0	0	0	130,964	07/15/2036
143120-AC-7	CARLYLE US CLO LTD CGMS_21-8 SENIOR ABS_	09/11/2025	PAYDOWN		17,500,000	17,500,000	17,500,000	17,500,000	0	0	0	0	0	17,500,000	0	0	0	1,014,021	10/15/2034
143120-AE-3	CARLYLE US CLO LTD CGMS_21-8 ABS_ABS _21	09/11/2025	PAYDOWN		10,625,000	10,625,000	10,597,081	10,598,337	0	26,663	0	26,663	0	10,625,000	0	0	0	292,070	10/15/2034
14919L-AN-4	CATHEDRAL LAKE CLO LTD CATLK_2 SUB ABS_A	08/15/2025	PAYDOWN		9,600,000	9,600,000	9,615,768	9,593,855	0	59,445	0	59,445	0	9,600,000	0	0	0	569,889	04/25/2034
149791-AY-1	CAYUGA PARK CLO CYGPK_20-1 MEZZANIN ABS_	11/25/2025	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	74,084	07/17/2034
17182X-AQ-4	CIFC FUNDING LTD CIFC_19-4A MEZZANIN ABS	07/15/2025	PAYDOWN		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	837,677	10/15/2034
17182X-AS-0	CIFC FUNDING LTD CIFC_19-4A ABS_ABS _19-	07/15/2025	PAYDOWN		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	648,051	10/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24460X-AA-8	DEERPATH CAPITAL CLO LTD DPATH ABS_ABS _	08/20/2025	PAYDOWN		5,000,000	5,000,000	4,787,600	4,829,782	0	225,947	0	225,947	0	5,000,000	0	0	0	268,541	01/15/2034
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER LL SENIOR AB	09/05/2025	PAYDOWN		66,096,433	66,096,433	66,096,433	66,096,433	0	0	0	0	0	66,096,433	0	0	0	2,546,438	10/25/2045
38139B-AU-3	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	10/29/2025	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	602,231	10/20/2036
38139B-AW-9	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	10/29/2025	PAYDOWN		3,000,000	3,000,000	3,022,289	3,060,123	0	(60,123)	0	(60,123)	0	3,000,000	0	0	0	138,130	10/20/2036
38178T-AE-2	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _	09/03/2025	PAYDOWN		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,122,723	01/25/2035
38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB	11/07/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	668,622	11/09/2036
38179U-AD-0	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	11/07/2025	PAYDOWN		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,896,553	11/09/2036
40439D-AU-2	HPS LOAN MANAGEMENT HLM_19-15A ABS_ABS _	11/25/2025	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	217,375	01/22/2035
433922-AA-9	HLEND CLO HLEND_23-1 ABS_ABS _23-1A 144A	10/22/2025	PAYDOWN		5,000,000	5,000,000	5,058,750	5,017,271	0	(31,986)	0	(31,986)	0	5,000,000	0	0	0	353,965	10/22/2035
433922-AC-5	HLEND CLO HLEND_23-1 ABS_ABS _23-1 144A	10/22/2025	PAYDOWN		3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	293,989	10/22/2035
433922-AE-1	HLEND CLO HLEND_23-1 MEZZANIN ABS_ABS _2	10/22/2025	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	432,542	10/22/2035
55952A-AE-9	MAGNETITE CLO LTD MAGNE_23-37 MEZZANIN A	11/07/2025	PAYDOWN		5,000,000	5,000,000	4,573,369	4,392,454	0	607,546	0	607,546	0	5,000,000	0	0	0	193,350	10/20/2036
61773K-AC-6	MORGAN STANLEY EATON VANCE CLO SENIOR AB	09/17/2025	PAYDOWN		1,500,000	1,500,000	1,466,250	1,449,135	0	52,071	0	52,071	0	1,500,000	0	0	0	86,071	10/20/2034
61773K-AE-2	MORGAN STANLEY EATON VANCE CLO ABS_ABS _	09/16/2025	PAYDOWN		1,000,000	1,000,000	990,545	1,001,792	0	(1,792)	0	(1,792)	0	1,000,000	0	0	0	26,993	10/23/2034
63172W-AE-9	NASSAU LTD NCC_19-IIA SENIOR ABS_ABS _19	08/22/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	122,789	10/15/2032
63172W-AL-3	NASSAU LTD NCC_19-IIA SENIOR ABS_ABS _19	08/22/2025	PAYDOWN		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	314,675	10/15/2032
668468-AC-5	NORTHWOODS CAPITAL LIMITED WOO SENIOR AB	09/24/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	122,863	07/20/2034
67577E-AG-6	OCT56_21-1A MEZZANIN ABS_ABS _21-1A 144A	12/08/2025	BANK OF AMERICA NA		1,920,000	2,000,000	1,864,298	1,885,096	0	372	0	372	0	1,885,468	0	34,532	34,532	101,285	10/15/2034
691200-AC-3	OWL ROCK CLO LTD OR_20-4R SENIOR ABS_ABS	11/20/2025	PAYDOWN		229,867	229,867	219,523	221,279	0	8,587	0	8,587	0	229,867	0	0	0	7,195	08/20/2033
69688F-AE-0	PALMER SQUARE CLO LTD PLMRS_21 SUB ABS_A	08/14/2025	PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	667,490	01/15/2035
69688F-AG-5	PALMER SQUARE CLO LTD PLMRS_21 SUB ABS_A	08/14/2025	PAYDOWN		11,500,000	11,500,000	10,967,005	10,893,311	0	606,689	0	606,689	0	11,500,000	0	0	0	289,237	01/15/2035
69688F-AJ-9	PALMER SQUARE CLO LTD PLMRS_21 SUB ABS_A	08/14/2025	PAYDOWN		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	1,327,479	01/15/2035
72134A-AC-9	PIKES PEAK CLO PIPK_21-9 MEZZANIN ABS_AB	07/28/2025	PAYDOWN		3,750,000	3,750,000	3,530,700	3,515,097	0	242,790	0	242,790	0	3,750,000	0	0	0	182,329	10/27/2034
75009P-AG-2	RAD CLO LTD RAD_20-12 MEZZANIN ABS_ABS _	07/30/2025	PAYDOWN		1,000,000	1,000,000	936,854	951,427	0	48,573	0	48,573	0	1,000,000	0	0	0	19,189	10/30/2034
784075-AC-7	SDLP SPV LLC CORP_BND 144A 6.257% 07/	12/03/2025	VARIOUS		87,938,988	87,938,988	87,938,988	84,735,477	0	79,604	0	79,604	0	87,938,988	0	0	0	2,093,225	07/27/2036
784075-AD-5	SDLP SPV LLC CORP_BND 144A 6.917% 07/	12/03/2025	VARIOUS		18,615,077	18,615,077	18,615,077	17,959,582	0	31,154	0	31,154	0	18,615,077	0	0	0	481,885	07/27/2036
784075-AE-3	SDLP SPV LLC CORP_BND 144A 8.077% 07/	12/03/2025	VARIOUS		14,169,382	14,169,382	14,169,382	13,727,354	0	25,851	0	25,851	0	14,169,382	0	0	0	207,906	07/27/2036
81880X-AQ-5	SHACKLETON CLO LTD SHACK_19-14 MEZZANIN	07/11/2025	PAYDOWN		4,000,000	4,000,000	3,791,280	3,772,813	0	234,755	0	234,755	0	4,000,000	0	0	0	188,802	07/20/2034
83012H-AE-4	SIXTH STREET CLO LTD SIXST_20 MEZZANIN A	09/08/2025	PAYDOWN		7,250,000	7,250,000	7,160,780	7,163,323	0	132,286	0	132,286	0	7,250,000	0	0	0	430,962	04/20/2034
83012K-AE-7	SIXTH STREET CLO XVI LTD SIXST MEZZANIN	08/12/2025	PAYDOWN		4,500,000	4,500,000	4,459,736	4,456,935	0	69,202	0	69,202	0	4,500,000	0	0	0	245,263	07/20/2034
83012K-AG-2	SIXTH STREET CLO LTD SIXST_20 MEZZANIN A	08/12/2025	PAYDOWN		1,000,000	1,000,000	987,667	999,551	0	449	0	449	0	1,000,000	0	0	0	23,675	07/20/2034
83012Q-AC-8	SIXTH STREET CLO SIXST_21-20 SENIOR ABS_	07/08/2025	PAYDOWN		2,500,000	2,500,000	2,511,660	2,474,789	0	26,924	0	26,924	0	2,500,000	0	0	0	113,974	10/20/2034
835938-AC-5	SOUND POINT CLO LTD SERIES 202 ABS_ABS _	07/28/2025	PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	659,747	07/26/2036
86613X-AG-0	SUMMIT ISSUER LLC FIBER_23-1 ABS_ABS _23	11/20/2025	PAYDOWN		23,617,000	23,617,000	23,082,870	23,087,040	0	1,191,125	0	1,191,125	0	23,617,000	0	0	0	791,652	02/20/2053
87167W-AE-5	SYMPHONY CLO LTD SYMP_21-25A ABS_ABS _21	12/03/2025	PAYDOWN		18,812,000	18,812,000	18,005,775	17,883,561	0	928,439	0	928,439	0	18,812,000	0	0	0	688,352	04/19/2034
87232A-AS-3	TCI FLATIRON CLO LTD TFLAT_18 SENIOR ABS	07/29/2025	PAYDOWN		813,000	813,000	737,866	735,753	0	77,247	0	77,247	0	813,000	0	0	0	14,986	01/29/2032
87235M-AN-5	TCWLINCII CORP_BND 5.940% 06/15/05	07/01/2025	SECURITY WITHDRAW		0	2,943,203	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2005
89624J-AG-2	TRIMARAN TRMN_19-2A MEZZANIN ABS_ABS _19	09/12/2025	PAYDOWN		12,050,000	12,050,000	12,152,425	12,100,025	0	(56,566)	0	(56,566)	0	12,050,000	0	0	0	542,489	11/26/2032
89683L-AA-8	TRP LLC TRP_21-2 SENIOR ABS_ABS _21-2 14	11/06/2025	WELLS FARGO SECURITIES LLC		15,091,022	15,689,172	15,694,653	15,695,194	0	170,725	0	170,725	0	15,694,173	0	(603,151)	(603,151)	131,179	06/19/2051
89683L-AA-8	TRP LLC TRP_21-2 SENIOR ABS_ABS _21-2 14	10/17/2025	PAYDOWN		351,515	351,515	351,638	351,650	0	(135)	0	(135)	0	351,515	0	0	0	1,566	06/19/2051
92558W-AU-6	VIBR_12-R ABS_ABS _12-R 144A 6.225% 0	09/26/2025	PAYDOWN		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	741,518	04/20/2034
92558W-AW-2	VIBR_12-R ABS_ABS _12-R 144A 6.825% 0	09/26/2025	PAYDOWN		3,000,000	3,000,000	2,998,667	3,004,376	0	(4,376)	0	(4,376)	0	3,000,000	0	0	0	89,449	04/20/2034
92558W-AY-8	VIBR_12-R ABS_ABS _12-R 144A 7.634% 0	09/26/2025	PAYDOWN		3,000,000	3,000,000	3,007,300	3,014,631	0	(14,631)	0	(14,631)	0	3,000,000	0	0	0	105,907	04/20/2034
92558W-BC-5	VIBR_12-R ABS_ABS _12-R 144A 6.575% 0	09/26/2025	PAYDOWN		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	532,330	04/20/2034
97316F-AE-1	WIND RIVER CLO LTD WINDR_13-1R ABS_ABS _	10/20/2025	PAYDOWN		6,778,735	6,778,735	6,778,735	6,778,735	0	0	0	0	0	6,778,735	0	0	0	169,320	07/20/2030
97316L-AE-8	WIND RIVER CLO LTD WINDR_17-3A MEZZANIN	08/06/2025	PAYDOWN		2,250,000	2,250,000	1,955,917	1,921,645	0	328,355	0	328,355	0	2,250,000	0	0	0	49,647	04/15/2035
Z95HCG-HE-5	BECLO_12 ABS_ABS _12 144A 3.792% 01/1	08/01/2025	PAYDOWN		9,936,870	9,936,870	9,970,840	10,095,110	0	0	0	0	(124,270)	9,936,870	(33,970)	0	(33,970)	116,787	01/17/2035
Z95HCG-HS-4	BECLO_12 ABS_ABS _12 144A 4.142% 01/1	08/01/2025	PAYDOWN		11,554,500	11,554,500	11,594,000	11,738,500	0	0	0	0	(144,500)	11,554,500	(39,500)	0	(39,500)	147,736	01/17/2035
Z95VEU-24-9	RRELOANMANAGEMENTRRME_1A ABS_ABS _1R 144	10/15/2025	PAYDOWN		5,812,000	5,812,000	5,325,928	5,664,389	0	190,254	0	190,254	(403,893)	5,812,000	361,250	0	361,250	103,431	04/16/2035
Z95VEU-25-6	RRELOANMANAGEMENTRRME_1A ABS_ABS _1R 144	10/15/2025	PAYDOWN		1,162,400	1,162,400	1,053,828	1,125,630	0	44,971	0	44,971	(75,840)	1,162,400	67,638	0	67,638	20,686	04/16/2035
00085U-AL-5	ABPCI DIRECT LENDING FUND CLO ABS_ABS _4	07/21/2025	PAYDOWN		10,000,000	10,000,000	9,635,000	9,660,990	0	436,143	0	436,143	0	10,000,000	0	0	0	449,281	10/27/2033
00119T-AV-6	AGL CLO LTD AGL_20-5A SRSEC ABS_ABS _20-	12/11/2025	PAYDOWN		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	41,362	07/20/2034
00192W-AE-7	ARES CLO LTD ARES_21-62A MEZZANIN ABS_AB	10/25/2025	PAYDOWN		9,000,000	9,000,000	8,688,960	8,588,983	0	425,314	0	425,314	0	9,000,000	0	0	0	577,594	01/25/2034
00852H-AC-5	AGL CLO LTD AGL_23-26 SENIOR ABS_ABS _26	08/12/2025	PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	687,290	10/21/2036
00901Q-AC-6	AIMCO CLO LTD AIMCO_23-20 SENIOR ABS_ABS	10/16/2025	PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	801,059	10/16/2036
00901Q-AE-2	AIMCO CLO LTD AIMCO_23-20 MEZZANIN ABS_A	10/16/2025	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	574,595	10/16/2036
00901Q-AG-7	AIMCO_20 MEZSEC ABS_ABS _23-20A 144A	10/16/2025	PAYDOWN		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	510,030	10/16/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01751A-AE-6	ALLEGRO CLO LTD ALLEG_21-2 MEZZANIN ABS_	08/14/2025	PAYDOWN		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	203,376	10/15/2034
01751A-AG-1	ALLEGRO CLO LTD ALLEG_20-14 MEZZANIN ABS	08/14/2025	PAYDOWN		8,750,000	8,750,000	8,750,000	8,750,000	0	0	0	0	0	8,750,000	0	0	0	501,441	10/16/2034
01751A-AJ-5	ALLEGRO CLO LTD ALLEG_20-14 MEZZANIN ABS	08/14/2025	PAYDOWN		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	427,207	10/15/2034
03666B-AG-9	ANTARES CLO LTD ANTR_21-1A MEZZANIN ABS_	10/15/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	145,896	07/25/2033
03764Q-BC-5	APIDOS CLO APID_13-15A SENIOR ABS_ABS _1	08/22/2025	PAYDOWN		1,359,043	1,359,043	1,358,282	1,362,058	0	(3,015)	0	(3,015)	0	1,359,043	0	0	0	20,638	04/20/2031
03764Q-BE-1	APIDOS CDO APID_13-15A SENIOR ABS_ABS _1	08/22/2025	PAYDOWN		2,000,000	2,000,000	1,999,998	2,003,471	0	(8,351)	0	(8,351)	0	2,000,000	0	0	0	99,957	04/20/2031
03764Q-BG-6	APIDOS CDO APID_13-15A MEZZANIN ABS_ABS	08/22/2025	PAYDOWN		15,500,000	15,500,000	15,492,968	15,500,679	0	(8,000)	0	(8,000)	0	15,500,000	0	0	0	814,060	04/20/2031
03766H-AJ-9	APIDOS CLO APID_22-39A MEZZANIN ABS_ABS	10/16/2025	PAYDOWN		7,000,000	7,000,000	5,949,169	5,747,245	0	1,252,755	0	1,252,755	0	7,000,000	0	0	0	226,594	04/21/2035
03769L-AG-3	APIDOS CLO APID_20-36 MEZZANIN ABS_ABS _	12/23/2025	PAYDOWN		2,200,000	2,200,000	2,182,389	2,206,726	0	(6,726)	0	(6,726)	0	2,200,000	0	0	0	96,993	07/20/2034
03770M-AC-7	APIDOS CLO LTD APID_23-45 SENIOR ABS_ABS	07/02/2025	PAYDOWN		7,150,000	7,150,000	7,150,000	7,150,000	0	0	0	0	0	7,150,000	0	0	0	341,550	04/26/2036
03770M-AE-3	APIDOS CLO LTD APID_23-45 MEZZANIN ABS_A	07/02/2025	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	211,660	04/26/2036
03770M-AG-8	APIDOS CLO LTD APID_23-45 MEZZANIN ABS_A	07/02/2025	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	263,805	04/26/2036
03770R-AC-6	APIDOS CLO LTD APID_23-46 MEZZANIN ABS_A	11/06/2025	PAYDOWN		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	861,565	10/24/2036
03770R-AE-2	APIDOS CLO LTD APID_23-46 MEZZANIN ABS_A	11/06/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	144,151	10/24/2036
03770W-AG-6	APIDOS CLO XLVIII LTD APID_24 MEZZANIN A	11/12/2025	AGLTFSC1		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	111,466	07/25/2037
04016V-AE-5	ARES CLO LTD ARES_18-47A MEZZANIN ABS_AB	08/28/2025	PAYDOWN		1,000,000	1,000,000	992,500	995,798	0	10,723	0	10,723	0	1,000,000	0	0	0	53,761	04/15/2030
04018U-AN-5	ARES CLO LTD ARES_22-ALF2A MEZZANIN ABS_	10/03/2025	PAYDOWN		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	174,222	10/20/2036
04019F-AG-2	ARES CLO LTD ARES_20-65 ABS_ABS _22-65A	09/10/2025	PAYDOWN		11,750,000	11,750,000	10,511,529	10,253,335	0	1,496,665	0	1,496,665	0	11,750,000	0	0	0	303,773	07/25/2034
04019F-AJ-6	ARES CLO LTD ARES_20-65 ABS_ABS _22-65A	09/10/2025	PAYDOWN		3,000,000	3,000,000	2,689,826	2,624,934	0	375,067	0	375,067	0	3,000,000	0	0	0	91,359	07/25/2034
04020F-AC-8	ARES CLO LTD ARES_23-ALF4A ABS_ABS _23-A	10/15/2025	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,069,705	10/15/2036
04020F-AE-4	ARES CLO LTD ARES_23-ALF4A ABS_ABS _23-A	10/15/2025	PAYDOWN		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	569,071	10/15/2036
04020F-AJ-3	ARES CLO LTD ARES_23-ALF4A ABS_ABS _23-A	10/15/2025	PAYDOWN		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	400,507	10/15/2036
04822F-AE-4	ATLANTIC AVE LTD MCCP_23-1 MEZZANIN ABS_	12/09/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	916,307	10/20/2036
05554Q-AE-1	BCC MIDDLE MARKET CLO LLC BMMC SRSEC ABS	12/22/2025	PAYDOWN		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	992,044	10/22/2035
05554Q-AG-6	BCC MIDDLE MARKET CLO LLC BMMC MEZSEC AB	12/22/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	1,026,400	10/21/2035
05682C-AC-1	BAIN CAPITAL CREDIT CLO BCCCLO SENIOR AB	08/20/2025	PAYDOWN		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	502,620	07/24/2036
05684G-AC-0	BAIN CAPITAL CREDIT CLO BCCCLO ABS_ABS _	08/08/2025	PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	656,403	07/18/2036
05765D-AM-7	BALBOA BAY LOAN FUNDING LTD BO ABS_ABS _	07/21/2025	PAYDOWN		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	417,722	04/20/2036
05765D-AN-5	BALBOABAYLOANFUNDINGBBBLF_ ABS_ABS _23-1	07/21/2025	PAYDOWN		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	300,065	04/21/2036
05765D-AP-0	BALBOABAYLOANFUNDINGBBBLF_ ABS_ABS _23-1	07/07/2025	PAYDOWN		7,000,000	7,000,000	6,710,060	6,385,636	0	614,364	0	614,364	0	7,000,000	0	0	0	120,818	04/20/2036
05766J-AC-5	BALBOA BAY LOAN FUNDING LTD BO MEZZANIN	10/20/2025	PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	785,927	10/20/2036
05766J-AE-1	BALBOA BAY LOAN FUNDING LTD BO MEZZANIN	10/20/2025	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	204,066	10/20/2036
05766J-AG-6	BALBOABAYLOANFUNDINGBBBLF_ ABS_ABS _23-2	10/20/2025	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	294,325	10/20/2036
06760X-AJ-3	BABSON CLO LTD BABSN_18-4A MEZZANIN ABS_	08/15/2025	PAYDOWN		5,000,000	5,000,000	4,581,697	4,703,076	0	296,924	0	296,924	0	5,000,000	0	0	0	125,954	10/15/2030
067932-AG-8	BABSON CLO LTD BABSN_23-3 MEZZANIN ABS_A	09/29/2025	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	278,685	10/15/2036
067932-AJ-2	BABSON CLO LTD BABSN_23-3 MEZZANIN ABS_A	09/29/2025	PAYDOWN		3,000,000	3,000,000	3,024,996	3,066,277	0	(66,277)	0	(66,277)	0	3,000,000	0	0	0	122,245	10/15/2036
07132L-AQ-2	BATTALION CLO LTD BATLN_17-11A MEZZANIN	09/25/2025	PAYDOWN		9,250,000	9,250,000	9,096,591	9,021,392	0	228,608	0	228,608	0	9,250,000	0	0	0	275,189	04/24/2034
07355T-BC-5	BEECHWOOD PARK CLO LTD BCHPK_2 MEZSEC AB	11/14/2025	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,040,263	01/17/2035
07355T-BG-6	BEECHWOOD PARK CLO LTD BCHPK_2 MEZSEC AB	11/14/2025	PAYDOWN		5,400,000	5,400,000	5,400,000	5,400,000	0	0	0	0	0	5,400,000	0	0	0	406,918	01/17/2035
08181F-AE-0	BENEFIT STREET PARTNERS CLO LT SRSEC ABS	10/27/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	691,560	10/27/2036
08181F-AG-5	BENEFIT STREET PARTNERS CLO LT SRSEC ABS	10/27/2025	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	585,870	10/27/2036
08186V-AE-0	BENEFIT STREET PARTNERS CLO LT MEZZANIN	07/16/2025	PAYDOWN		1,500,000	1,500,000	1,468,125	1,449,229	0	54,376	0	54,376	0	1,500,000	0	0	0	69,542	04/25/2034
08186V-AJ-9	BENEFIT STREET PARTNERS CLO LT MEZZANIN	07/16/2025	PAYDOWN		1,310,000	1,310,000	1,272,944	1,288,033	0	21,967	0	21,967	0	1,310,000	0	0	0	20,122	04/25/2034
08186V-AL-4	BENEFIT STREET PARTNERS CLO LT SENIOR AB	07/16/2025	PAYDOWN		4,700,000	4,700,000	4,511,943	4,543,548	0	156,452	0	156,452	0	4,700,000	0	0	0	87,715	04/25/2034
092913-AC-6	BLACKROCK ELBERT CLO LTD BLECL ABS_ABS _	12/15/2025	PAYDOWN		199,682	199,682	195,030	193,654	0	6,028	0	6,028	0	199,682	0	0	0	4,835	06/15/2034
09628N-AS-1	BLUEMOUNTAIN CLO LTD BLUEM_15 MEZZANIN A	10/20/2025	PAYDOWN		3,000,000	3,000,000	2,992,899	3,000,455	0	(7,907)	0	(7,907)	0	3,000,000	0	0	0	190,768	04/20/2030
09628N-AU-6	BLUEMOUNTAIN CLO LTD BLUEM_15 SENIOR ABS	10/20/2025	PAYDOWN		8,000,000	8,000,000	7,979,528	7,957,443	0	86,607	0	86,607	0	8,000,000	0	0	0	528,936	04/20/2030
09630M-AG-5	BLUEMOUNTAINCLOLTDBLUEM_20- SENIOR ABS_A	10/08/2025	PAYDOWN		3,000,000	3,000,000	2,731,886	0	0	289,593	0	289,593	0	3,000,000	0	0	0	94,499	11/20/2034
12567W-AG-4	CIFC FUNDING LTD CIFC_22-4 ABS_ABS _22-4	08/27/2025	PAYDOWN		11,750,000	11,750,000	11,750,000	11,750,000	0	0	0	0	0	11,750,000	0	0	0	698,567	07/16/2035
14314L-AE-5	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	11/17/2025	PAYDOWN		1,000,000	1,000,000	999,934	1,001,711	0	(1,369)	0	(1,369)	0	1,000,000	0	0	0	60,491	05/15/2031
14315L-AC-8	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	07/11/2025	PAYDOWN		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	360,816	07/27/2031
14315L-AE-4	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	07/11/2025	PAYDOWN		23,250,000	23,250,000	23,242,233	23,250,110	0	(7,236)	0	(7,236)	0	23,250,000	0	0	0	1,028,269	07/27/2031
14316C-AE-3	CARLYLE GLOBAL MARKET STRATEGI SENIOR AB	09/03/2025	PAYDOWN		6,000,000	6,000,000	6,002,862	6,011,665	0	(27,990)	0	(27,990)	0	6,000,000	0	0	0	323,209	07/15/2030
14317G-AS-2	CARLYLE US CLO LTD CGMS_22-6A MEZZANIN A	10/27/2025	PAYDOWN		7,600,000	7,600,000	6,860,257	6,467,134	0	1,132,866	0	1,132,866	0	7,600,000	0	0	0	353,469	10/25/2036
14919L-AL-8	CATHEDRALLAKECLOLTDCTHLKE_ ABS_ABS _21_6	08/15/2025	PAYDOWN		2,100,000	2,100,000	2,104,904	2,093,291	0	20,647	0	20,647	0	2,100,000	0	0	0	116,817	04/25/2034
15033P-AC-7	CEDAR FUNDING LTD SENIOR ABS_ABS _17 144	07/21/2025	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	424,335	07/20/2036
17182X-AL-5	CIFC FUNDING LTD CIFC_19-4R SENIOR ABS_A	07/15/2025	PAYDOWN		3,250,000	3,250,000	3,250,000	3,250,000	0	0	0	0	0	3,250,000	0	0	0	139,524	10/15/2034
239086-AE-1	DAVIS PARK CLO LTD DAVIS_22-1A ABS_ABS _	07/20/2025	PAYDOWN		24,500,000	24,500,000	24,209,750	23,908,286	0	572,546	0	572,546	0	24,500,000	0	0	0	1,170,984	04/20/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26245J-AS-7	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	09/09/2025	PAYDOWN		3,210,000	3,210,000	3,135,239	3,136,067	0	73,704	0	73,704	0	3,210,000	0	0	0	179,220	01/17/2033
26245X-AQ-0	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	07/17/2025	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	198,199	07/17/2034
26246G-AE-3	DRYDEN SENIOR LOAN FUND ABS_ABS _21-87A	08/08/2025	PAYDOWN		1,500,000	1,500,000	1,446,096	1,448,741	0	51,259	0	51,259	0	1,500,000	0	0	0	20,445	05/20/2034
26253T-AE-5	DRYDENSENIORLOANFUNDDRSLF_ SENIOR ABS_AB	10/15/2025	PAYDOWN		8,600,000	8,600,000	8,600,000	8,600,000	0	0	0	0	0	8,600,000	0	0	0	595,858	10/15/2036
26253T-AG-0	DRYDENSENIORLOANFUNDDRSLF_ MEZZANIN ABS_	10/15/2025	PAYDOWN		9,000,000	9,000,000	8,242,407	7,906,577	0	1,093,423	0	1,093,423	0	9,000,000	0	0	0	328,805	10/15/2036
26254F-AE-4	DRYDENSENIORLOANFUNDDRSLF_ SENIOR ABS_AB	08/15/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	106,832	08/15/2035
26829C-AY-3	ECP CLO LTD ECP_15-7A SENIOR ABS_ABS _15	10/20/2025	PAYDOWN		948,219	948,219	948,219	948,219	0	0	0	0	0	948,219	0	0	0	19,711	04/22/2030
27830B-BQ-6	EATON VANCE CDO EATON_13-1A SENIOR ABS_A	08/07/2025	PAYDOWN		4,620,000	4,620,000	4,429,748	4,400,770	0	219,231	0	219,231	0	4,620,000	0	0	0	88,952	01/15/2034
27830B-BS-2	EATON VANCE CDO EATON_13-1A SENIOR ABS_A	08/07/2025	PAYDOWN		3,000,000	3,000,000	2,643,556	2,596,234	0	403,766	0	403,766	0	3,000,000	0	0	0	63,461	01/15/2034
27830B-BU-7	EATON VANCE CDO EATON_13-1A SENIOR ABS_A	08/07/2025	PAYDOWN		5,000,000	5,000,000	4,545,000	4,555,051	0	500,756	0	500,756	0	5,000,000	0	0	0	331,384	01/15/2034
289907-AS-6	ELMWOOD CLO 21 LTD ELM21_22-8A MEZZANIN	10/20/2025	PAYDOWN		5,800,000	5,800,000	5,800,000	5,800,000	0	0	0	0	0	5,800,000	0	0	0	415,052	10/20/2036
289907-AU-1	ELMWOOD CLO 21 LTD ELMN5_21-R ABS_ABS _2	10/20/2025	PAYDOWN		5,250,000	5,250,000	4,750,345	4,525,880	0	724,120	0	724,120	0	5,250,000	0	0	0	220,229	10/20/2036
29003J-AC-8	ELMWOOD CLO 15 LTD ELM15_22-2A SENIOR AB	07/10/2025	PAYDOWN		4,300,000	4,300,000	4,126,280	4,110,198	0	197,791	0	197,791	0	4,300,000	0	0	0	179,104	04/22/2035
29003W-AE-5	ELMWOOD CLO ELMN5_20-14 SENIOR ABS_ABS _	08/15/2025	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	433,022	04/20/2035
36319X-AU-1	GALAXY XXV CLO LTD GALXY_18-25 MEZZANIN	08/25/2025	PAYDOWN		2,000,000	2,000,000	1,959,836	1,950,871	0	49,129	0	49,129	0	2,000,000	0	0	0	54,364	04/25/2036
36320M-AQ-1	GALAXY CLO LTD GALXY_20A SUB ABS_ABS _15	09/10/2025	PAYDOWN		1,000,000	1,000,000	927,186	913,111	0	86,889	0	86,889	0	1,000,000	0	0	0	24,856	04/20/2031
36321L-AN-9	GALAXY XXVI CLO LTD GALXY_18-2 MEZZANIN	10/17/2025	PAYDOWN		10,800,000	10,800,000	10,800,000	10,800,000	0	0	0	0	0	10,800,000	0	0	0	637,564	11/22/2031
38139B-AS-8	GOLDENTREE LOAN MANAGEMENT US SENIOR ABS	10/29/2025	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	1,051,476	10/20/2036
38139L-AG-2	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	12/05/2025	PAYDOWN		8,000,000	8,000,000	7,932,169	7,941,540	0	58,460	0	58,460	0	8,000,000	0	0	0	355,396	01/21/2037
38139L-AJ-6	GOLDENTREE LOAN MANAGEMENT US MEZZANIN A	12/05/2025	PAYDOWN		7,000,000	7,000,000	6,947,255	6,961,202	0	38,798	0	38,798	0	7,000,000	0	0	0	379,688	01/21/2037
38178T-AG-7	GOLUB CAPITAL PARTNERS CLO LTD MEZZANIN	09/03/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	604,834	01/25/2035
38179Q-AC-1	GOLUB CAPITAL PARTNERS CLO LTD SENIOR AB	08/15/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	587,991	07/25/2036
38179Q-AE-7	GOCAP_68 SEC ABS_ABS _68 144A 7.768%	08/15/2025	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	320,537	07/25/2036
413717-AY-5	HARRIMAN PARK CLO HRPK_20-1 MEZZANIN ABS	07/21/2025	PAYDOWN		8,000,000	8,000,000	7,336,617	7,216,235	0	783,765	0	783,765	0	8,000,000	0	0	0	133,968	04/20/2034
442911-AE-3	HPSLOANMANAGEMENTLTDHPSLM_ SENIOR ABS_AB	07/21/2025	PAYDOWN		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	250,639	07/20/2036
46145X-AG-1	INVESCO CLO LTD IVZ_22-2 MEZZANIN ABS_AB	08/15/2025	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	449,578	07/20/2035
46145X-AJ-5	INVESCO CLO LTD IVZ_22-2 MEZZANIN ABS_AB	08/15/2025	PAYDOWN		4,500,000	4,500,000	3,602,387	3,415,676	0	1,084,324	0	1,084,324	0	4,500,000	0	0	0	116,457	07/20/2035
46146J-AC-0	INVESCO CLO LTD INVCO_21-3A SENIOR ABS_A	09/26/2025	PAYDOWN		8,400,000	8,400,000	8,351,420	8,336,761	0	64,337	0	64,337	0	8,400,000	0	0	0	498,155	10/22/2034
46146J-AE-6	INVESCO CLO LTD IVZ_21-3 ABS_ABS _21-3A	09/26/2025	PAYDOWN		4,750,000	4,750,000	4,750,000	4,750,000	0	0	0	0	0	4,750,000	0	0	0	297,351	10/22/2034
48250G-AS-9	KKR FINANCIAL CLO LTD KKR_10 SENIOR ABS_	12/15/2025	PAYDOWN		3,827,972	3,827,972	3,827,970	3,828,096	0	(124)	0	(124)	0	3,827,972	0	0	0	78,332	09/15/2029
50184N-AN-2	LCM LTD PARTNERSHIP LCM_15A MEZZANIN ABS	10/20/2025	PAYDOWN		13,821,522	13,821,522	13,731,104	13,819,056	0	2,465	0	2,465	0	13,821,522	0	0	0	323,200	07/20/2030
50188G-AT-0	LCM LTD PARTNERSHIP LCM_18A SENIOR ABS_A	10/20/2025	PAYDOWN		2,042,658	2,042,658	2,042,658	2,042,658	0	0	0	0	0	2,042,658	0	0	0	32,381	04/20/2031
50188G-AU-7	LCM LTD PARTNERSHIP LCM_18A MEZZANIN ABS	10/20/2025	PAYDOWN		107,501	107,501	107,501	107,638	0	(136)	0	(136)	0	107,501	0	0	0	3,348	04/20/2031
55819B-AN-0	MADISON PARK FUNDING LTD MDPK MEZZANIN A	09/08/2025	PAYDOWN		3,000,000	3,000,000	2,993,511	2,999,505	0	(7,527)	0	(7,527)	0	3,000,000	0	0	0	167,591	10/21/2030
55953W-AE-0	MAGNETITE CLO LTD MAGNE_22-32A MEZZANIN	09/10/2025	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	245,326	04/15/2035
55953W-AG-5	MAGNETITE CLO LTD MAGNE_22-32A MEZZANIN	09/10/2025	PAYDOWN		5,000,000	5,000,000	4,008,057	3,807,581	0	1,192,419	0	1,192,419	0	5,000,000	0	0	0	158,890	04/15/2035
55954T-AS-5	MAGNETITE CLO LTD MAGNE_22-35 MEZZANIN A	12/29/2025	PAYDOWN		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	1,441,934	10/25/2036
55954T-AU-0	MAGNETITE CLO LTD MAGNE_22-35 MEZZANIN A	12/29/2025	PAYDOWN		15,000,000	15,000,000	13,836,975	13,232,164	0	1,767,836	0	1,767,836	0	15,000,000	0	0	0	711,762	10/25/2036
55955A-AG-1	MAGNETITE CLO LTD MAGNE_18-20A MEZZANIN	08/28/2025	PAYDOWN		5,000,000	5,000,000	4,638,975	4,689,085	0	360,248	0	360,248	0	5,000,000	0	0	0	308,749	04/20/2031
60162P-AE-2	MILOS CLO LTD MILOS_17-1A SENIOR ABS_ABS	10/20/2025	PAYDOWN		500,690	500,690	488,974	501,632	0	(942)	0	(942)	0	500,690	0	0	0	11,353	10/20/2030
61774J-AE-4	MORGAN STANLEY EATON VANCE CLO SENIOR AB	12/03/2025	PAYDOWN		2,240,000	2,240,000	2,216,750	2,201,675	0	39,556	0	39,556	0	2,240,000	0	0	0	161,694	04/15/2035
61774J-AG-9	MORGAN STANLEY EATON VANCE CLO MEZZANIN	12/03/2025	PAYDOWN		7,500,000	7,500,000	6,227,189	5,968,184	0	1,531,816	0	1,531,816	0	7,500,000	0	0	0	316,884	04/15/2035
61774J-AJ-3	MORGAN STANLEY EATON VANCE CLO MEZZANIN	12/03/2025	PAYDOWN		5,800,000	5,800,000	5,800,000	5,800,000	0	0	0	0	0	5,800,000	0	0	0	505,384	04/15/2035
64132Y-AU-6	NEUBERGER BERMAN LOAN ADVISERS MEZZANIN	08/05/2025	PAYDOWN		8,000,000	8,000,000	7,169,658	7,004,313	0	995,687	0	995,687	0	8,000,000	0	0	0	150,236	01/20/2035
64135G-AG-3	NEUBERGER BERMAN LOAN ADVISERS ABS_ABS _	09/05/2025	PAYDOWN		9,000,000	9,000,000	8,964,975	8,965,859	0	34,141	0	34,141	0	9,000,000	0	0	0	215,904	04/25/2036
64754W-AE-3	NEW MOUNTAIN CLO LTD NMC_24-5A MEZZANIN	07/20/2025	PAYDOWN		9,600,000	9,600,000	9,600,000	9,600,000	0	0	0	0	0	9,600,000	0	0	0	501,922	04/20/2036
64755D-AJ-1	NEW MOUNTAIN CLO LTD NMC_20-3 MEZZANIN A	08/15/2025	PAYDOWN		5,250,000	5,250,000	4,640,742	4,516,331	0	733,669	0	733,669	0	5,250,000	0	0	0	133,534	10/20/2034
67080P-AE-6	NYACK PARK CLO LTD NYKPK_21-1 SENIOR ABS	10/09/2025	PAYDOWN		1,000,000	1,000,000	987,500	973,353	0	27,735	0	27,735	0	1,000,000	0	0	0	61,193	10/20/2034
670891-AC-4	OCP CLO LTD OCP_23-28 MEZZANIN ABS_ABS _	07/16/2025	PAYDOWN		16,500,000	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	0	0	882,930	07/16/2036
670891-AE-0	OCP CLO LTD SENIOR ABS_ABS _23-28A 144A	07/16/2025	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	286,513	07/16/2036
67098W-AQ-4	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A	07/21/2025	PAYDOWN		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	61,281	02/24/2037
67109B-DC-5	OHA LOAN FUNDING LTD OHALF_15 SENIOR ABS	09/10/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	521,575	01/19/2037
67109B-DE-1	OHA LOAN FUNDING LTD OHALF_15 SENIOR ABS	09/10/2025	PAYDOWN		21,200,000	21,200,000	21,142,300	21,134,970	0	73,525	0	73,525	0	21,200,000	0	0	0	1,210,679	01/19/2037
67109B-DG-6	OHA LOAN FUNDING LTD OHALF_15 MEZZANIN A	09/10/2025	PAYDOWN		1,000,000	1,000,000	958,468	951,904	0	48,096	0	48,096	0	1,000,000	0	0	0	26,041	01/19/2037
67115T-AN-7	OAK HILL CREDIT PARTNERS OAKC ABS_ABS _2	07/21/2025	PAYDOWN		9,750,000	9,750,000	9,750,000	9,750,000	0	0	0	0	0	9,750,000	0	0	0	513,477	07/21/2036
67115T-AQ-0	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A	07/21/2025	PAYDOWN		3,000,000	3,000,000	3,033,230	3,063,564	0	(63,564)	0	(63,564)	0	3,000,000	0	0	0	55,131	07/20/2036
67570K-AE-4	OCP CLO LTD OCP_23-27 SENIOR ABS_ABS _23	08/15/2025	PAYDOWN		3,000,000	3,000,000	3,000,000	2,975,155	0	30,899	0	30,899	0	3,000,000	0	0	0	166,590	07/16/2035
67570K-AG-9	OCP CLO LTD OCP_23-27 MEZZANIN ABS_ABS _	08/15/2025	PAYDOWN		3,400,000	3,400,000	3,400,000	3,372,083	0	34,822	0	34,822	0	3,400,000	0	0	0	221,711	07/16/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67570L-AA-0	OCP CLO LTD OCP_23-27 SENIOR ABS_ABS _23	08/15/2025	PAYDOWN		2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	0	0	198,377	07/16/2035
67577W-AS-0	OCTAGON 66 LTD OCT66_22-1A MEZZANIN ABS_	12/09/2025	PAYDOWN		2,100,000	2,100,000	2,016,795	1,946,456	0	153,544	0	153,544	0	2,100,000	0	0	0	84,686	11/16/2036
67577W-AT-8	OCTAGON 66 LTD OCT66_22-1A MEZZANIN ABS_	12/09/2025	PAYDOWN		10,900,000	10,900,000	10,900,000	10,900,000	0	0	0	0	0	10,900,000	0	0	0	903,759	11/16/2036
67592X-AC-4	OCTAGON LIMITED OCTAG_57 SENIOR ABS_ABS	10/24/2025	PAYDOWN		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	961,388	10/15/2034
67592X-AE-0	OCTAGON 57 LTD OCT57_21-1A MEZZANIN ABS_	10/24/2025	PAYDOWN		7,000,000	7,000,000	6,970,240	6,930,406	0	68,252	0	68,252	0	7,000,000	0	0	0	456,968	10/15/2034
67592X-AJ-9	OCTAGON LIMITED OCTAG_57 MEZZANIN ABS_AB	10/24/2025	PAYDOWN		8,750,000	8,750,000	8,750,000	8,750,000	0	0	0	0	0	8,750,000	0	0	0	607,572	10/15/2034
67707L-AG-3	OHA CREDIT FUNDING LTD OAKC_21 SENIOR AB	08/15/2025	PAYDOWN		2,230,000	2,230,000	2,196,216	2,170,925	0	57,912	0	57,912	0	2,230,000	0	0	0	117,614	01/18/2036
69120T-AA-4	OWL ROCK TECHNOLOGY FINANCING MEZZANIN A	10/16/2025	PAYDOWN		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	2,034,968	10/15/2035
69702E-AC-9	PALMER SQUARE CLO LTD PLMRS_21 SUB ABS_A	07/02/2025	PAYDOWN		11,675,000	11,675,000	11,675,000	11,675,000	0	0	0	0	0	11,675,000	0	0	0	533,325	10/15/2034
69702E-AE-5	PALMER SQUARE CLO LTD PLMRS_21 SUB ABS_A	07/02/2025	PAYDOWN		7,900,000	7,900,000	7,700,890	7,673,928	0	226,072	0	226,072	0	7,900,000	0	0	0	110,706	10/15/2034
70015Q-AG-3	PARK AVENUE INSTITUTIONAL ADVI MEZZANIN	09/04/2025	PAYDOWN		1,500,000	1,500,000	1,463,110	1,488,174	0	11,826	0	11,826	0	1,500,000	0	0	0	47,317	01/20/2034
74923E-AC-2	RAD CLO LTD RADCLO_5R SUB ABS_ABS _19-5A	08/12/2025	PAYDOWN		20,000,000	20,000,000	19,258,600	19,215,431	0	965,963	0	965,963	0	20,000,000	0	0	0	1,031,656	07/24/2032
74923V-AG-5	RAD CLO LTD RAD_23-22A ABS_ABS _23-22A 1	12/16/2025	PAYDOWN		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	516,474	01/20/2037
74936G-AG-3	RAD CLO LTD RAD_20-7R MEZZANIN ABS_ABS _	12/10/2025	PAYDOWN		2,500,000	2,500,000	2,348,949	2,239,913	0	260,087	0	260,087	0	2,500,000	0	0	0	137,519	04/17/2036
74980X-AG-1	RR LTD RRAM_21-15A MEZZANIN ABS_ABS _21-	11/25/2025	PAYDOWN		1,500,000	1,500,000	1,404,086	1,426,907	0	73,093	0	73,093	0	1,500,000	0	0	0	68,867	04/15/2036
749979-AC-4	RAD CLO LTD RADCLO_20 ABS_ABS _23-20A 14	07/21/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	106,845	07/20/2036
750103-AC-7	RAD CLO LTD RAD_21-15A SENIOR ABS_ABS _1	07/21/2025	PAYDOWN		4,500,000	4,500,000	4,269,420	4,269,685	0	267,392	0	267,392	0	4,500,000	0	0	0	205,153	01/20/2034
75888E-AA-6	REGATTA XIX FUNDING LTD REG19 SENIOR ABS	10/20/2025	PAYDOWN		6,750,000	6,750,000	6,750,000	6,750,000	0	0	0	0	0	6,750,000	0	0	0	388,849	04/20/2035
75900Q-AE-5	REGATTA FUNDING LTD RGATTA_26 SRSEC ABS_	12/12/2025	PAYDOWN		4,700,000	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	0	0	368,008	01/26/2037
75900Q-AG-0	REGATTA FUNDING LTD RGATTA_26 MEZSEC ABS	12/12/2025	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	840,356	01/26/2037
77588P-AE-2	ROMARK CLO LTD RMRK_5 ABS_ABS _21-5A-B 1	08/15/2025	PAYDOWN		8,000,000	8,000,000	7,965,000	7,943,233	0	55,640	0	55,640	0	8,000,000	0	0	0	445,404	01/15/2035
77588P-AG-7	ROMARK CLO LTD RMRK_21-5A ABS_ABS _5 144	08/15/2025	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	181,143	01/15/2035
78110V-AE-4	RR LTD RRAM_23-27 MEZZANIN ABS_ABS _23-2	10/15/2025	PAYDOWN		8,200,000	8,200,000	8,200,000	8,200,000	0	0	0	0	0	8,200,000	0	0	0	563,987	10/15/2035
82667E-AE-1	SIGNAL PEAK CLO LLC SPEAK_17-4 MEZZANIN	09/25/2025	PAYDOWN		20,000,000	20,000,000	19,138,800	18,973,827	0	1,049,635	0	1,049,635	0	20,000,000	0	0	0	1,179,756	10/26/2034
82667E-AG-6	SIGNAL PEAK LTD SPEAK_20-4R SENIOR ABS_A	09/25/2025	PAYDOWN		4,000,000	4,000,000	3,529,155	3,439,222	0	560,778	0	560,778	0	4,000,000	0	0	0	111,775	10/26/2034
829929-AE-8	SIXTH STREET CLO LTD SSCLOL_23 ABS_ABS _	10/23/2025	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	215,335	10/23/2036
835938-AE-1	SNDPT_36 MEZSEC ABS_ABS _36 144A 7.71	07/26/2025	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	118,300	07/28/2036
846031-AS-1	SOUTHWICK PARK CLO LTD STHWK_1 SUB ABS_A	07/20/2025	PAYDOWN		500,000	500,000	465,913	469,819	0	30,182	0	30,182	0	500,000	0	0	0	8,192	07/20/2032
87168B-AE-0	SYMPHONY CLO LTD SYMP_21-28 ABS_ABS _21-	12/05/2025	PAYDOWN		1,000,000	1,000,000	983,750	969,183	0	30,128	0	30,128	0	1,000,000	0	0	0	70,679	10/23/2034
87168G-AE-9	SYMPHONY CLO LTD SYMP_21-29A MEZZANIN AB	08/07/2025	PAYDOWN		4,000,000	4,000,000	3,829,120	3,862,663	0	142,886	0	142,886	0	4,000,000	0	0	0	207,551	01/15/2034
87168G-AG-4	SYMPHONY CLO LTD SYMP_21-29A MEZZANIN AB	08/07/2025	PAYDOWN		5,750,000	5,750,000	5,062,835	4,907,152	0	842,848	0	842,848	0	5,750,000	0	0	0	121,634	01/15/2034
87168G-AJ-8	SYMPHONY CLO LTD SYMP_21-29A SENIOR ABS_	08/07/2025	PAYDOWN		1,575,000	1,575,000	1,435,535	1,447,421	0	127,579	0	127,579	0	1,575,000	0	0	0	38,305	01/15/2034
87168N-AE-4	SYMPHONY CLO LTD SYMP_22-32A MEZZANIN AB	08/07/2025	PAYDOWN		11,750,000	11,750,000	11,265,675	11,160,395	0	605,527	0	605,527	0	11,750,000	0	0	0	587,092	04/23/2035
87168N-AG-9	SYMPHONY CLO LTD SYMP_20-32 SRSEC ABS_AB	08/07/2025	PAYDOWN		8,500,000	8,500,000	7,255,400	7,008,296	0	1,491,704	0	1,491,704	0	8,500,000	0	0	0	159,801	04/23/2035
87170A-AW-8	SYMPHONY CLO LTD SYMCLO_34-R ABS_ABS _34	07/24/2025	PAYDOWN		5,950,000	5,950,000	6,042,908	6,121,644	0	(171,644)	0	(171,644)	0	5,950,000	0	0	0	143,261	07/24/2036
871980-AU-2	SYMPHONY CLO LTD SYMCLO_35-R ABS_ABS _35	09/17/2025	PAYDOWN		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	1,404,237	10/24/2036
871980-AW-8	SYMPHONY CLO LTD SYMCLO_35-R ABS_ABS _35	09/17/2025	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	651,570	10/24/2036
89624W-AE-8	TRIMARAN CAVU LTD CAVU_23-1 MEZZANIN ABS	10/24/2025	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	238,344	07/20/2036
89640H-AC-5	TRINITAS CLO LTD TRNTS_23-22 ABS_ABS _22	08/20/2025	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	245,352	07/20/2036
89642J-AE-5	TRINITAS CLO LTD TRNTS_20-17 MEZZANIN AB	09/12/2025	PAYDOWN		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	503,133	10/20/2034
911760-MV-5	VCP CLO II LTD VCP_21-2A SENIOR WHOLE_CM	12/01/2025	PAYDOWN		51,176	51,176	51,067	51,441	0	(265)	0	(265)	0	51,176	0	0	0	967	05/15/2029
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A SENIOR ABS_ABS _	10/20/2025	PAYDOWN		1,628,002	1,628,002	1,616,785	1,636,850	0	(8,848)	0	(8,848)	0	1,628,002	0	0	0	36,735	01/20/2031
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	10/27/2025	PAYDOWN		2,597,180	2,597,180	2,597,180	2,597,180	0	0	0	0	0	2,597,180	0	0	0	61,693	04/25/2031
92917A-AA-4	VOYA CLO LTD VOYA_18-1A SENIOR ABS_ABS _	10/20/2025	PAYDOWN		10,208,915	10,208,915	10,208,915	10,208,915	0	0	0	0	0	10,208,915	0	0	0	235,998	04/19/2031
92918E-AN-7	WELLFLEET CLO LTD WELF_22-1A SENIOR ABS_	09/04/2025	PAYDOWN		3,185,000	3,185,000	3,070,719	3,092,792	0	92,030	0	92,030	0	3,185,000	0	0	0	181,583	07/16/2034
94860L-AE-5	WEHLE PARK CLO LTD WEHPK_22-1A MEZSEC AB	10/02/2025	PAYDOWN		5,000,000	5,000,000	4,457,275	4,348,936	0	651,064	0	651,064	0	5,000,000	0	0	0	149,067	04/23/2035
95023A-AC-4	WELLFLEET CLO LTD WELF_21-2A ABS_ABS _21	08/19/2025	PAYDOWN		962,000	962,000	916,565	906,995	0	61,546	0	61,546	0	962,000	0	0	0	53,148	07/15/2034
BCC3CH-JM-5	PALMER SQUARE EUROPEAN CLO DAC SRSEC ABS	11/26/2025	PAYDOWN		10,431,000	10,431,000	9,427,950	10,564,650	0	0	0	0	(1,136,700)	10,431,000	1,003,050	0	1,003,050	341,391	10/15/2036
BCC3D7-Z6-3	PALMER SQUARE EUROPEAN CLO DAC ABS_ABS _	08/01/2025	PAYDOWN		13,865,400	13,865,400	13,049,153	14,067,629	0	17,227	0	17,227	(1,018,475)	13,865,400	799,020	0	799,020	218,947	01/15/2038
BCC3FK-BG-6	AQUEDUCT EUROPEAN CLO 8 DAC AQ MEZZANIN	12/12/2025	PAYDOWN		7,336,563	7,336,563	6,695,625	7,336,563	0	0	0	0	(640,938)	7,336,563	640,938	0	640,938	283,534	07/15/2037
BRWJV4-LR-9	TIKEHAU TIKEH_5A ABS_ABS _5A 144A 4.4	08/05/2025	PAYDOWN		6,476,960	6,476,960	6,282,080	6,573,560	0	0	0	0	(291,480)	6,476,960	194,880	0	194,880	94,684	04/15/2032
BRWJV8-VJ-7	TIKEHAU TIKEH_5A MEZZANIN ABS_ABS _5A 14	08/05/2025	PAYDOWN		5,493,850	5,493,850	5,328,550	5,575,788	0	0	0	0	(247,238)	5,493,850	165,300	0	165,300	105,186	04/15/2032
BRWMBA-M8-1	AURIUM CLO LIMITED ACLO_8 ABS_ABS 144A	10/06/2025	PAYDOWN		1,464,563	1,464,563	1,520,000	1,467,313	0	52,688	0	52,688	(55,438)	1,464,563	(55,438)	0	(55,438)	17,035	06/23/2034
BRWNZH-B6-4	CVC CORDATUS LOAN FUND XIV DAC MEZZANIN	11/20/2025	JEFFERIES LLC		1,732,358	1,728,900	1,827,300	1,760,775	0	66,525	0	66,525	1,728,900	(98,400)	3,458	(94,942)	36,442	05/22/2032
BRWPLV-HB-6	GRIFFITH PARK CLO GRIPK_1A ABS_ABS _1 14	11/20/2025	SOCGEN		3,176,877	3,169,650	3,277,450	3,228,088	0	49,363	0	49,363	3,169,650	(107,800)	7,227	(100,573)	68,671	11/21/2031
BRWPPK-6S-1	PALMER SQUARE EUROPEAN CLO DAC MEZZANIN	07/15/2025	PAYDOWN		9,468,670	9,468,670	9,824,825	9,566,878	0	0	0	0	257,948	9,468,670	(356,155)	0	(356,155)	107,204	04/15/2034
BRWPRK-4J-1	HARVEST CLO SA HARVT_16A MEZZANIN ABS_AB	12/19/2025	PAYDOWN		7,904,250	7,904,250	8,178,300	7,923,488	0	0	0	0	254,813	7,904,250	(274,050)	0	(274,050)	85,237	10/15/2031
BRWYHY-WD-5	AURIUM CLO LIMITED ACLO_6 MEZZANIN ABS_A	11/20/2025	WELLS FARGO BANK		1,149,719	1,152,600	1,197,800	1,173,850	0	0	0	0	23,950	1,152,600	(45,200)	(2,882)	(48,082)	21,597	05/22/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BRWYK4-2H-1	AURIUM CLO LIMITED ACLO_2R-R MEZZANIN AB	11/20/2025	CITIBANK NA		1,151,217	1,152,600	1,191,600	1,173,850	0	0	0	0	17,750	1,152,600	(39,000)	(1,383)	(40,383)	18,074	06/22/2034
BRYQ5U-U2-7	PALMER SQUARE EUROPEAN CLO DAC ABS_ABS _	11/26/2025	PAYDOWN		8,692,500	8,692,500	7,856,625	8,803,875	0	0	0	0	(947,250)	8,692,500	835,875	0	835,875	401,552	10/15/2036
BRYXHW-J7-7	AVOCA_30A ABS_ABS _30A 4.726% 07/15/3	10/15/2025	PAYDOWN		5,812,000	5,812,000	5,408,000	5,869,250	0	0	0	0	(461,250)	5,812,000	404,000	0	404,000	143,306	07/15/2037
G26139-BA-5	CVC CORDATUS LOAN FUND XV DAC SRSEC ABS_	11/20/2025	CITIBANK NA		4,042,370	4,034,100	3,048,900	3,718,167	0	33,083	0	33,083	(669,267)	3,690,473	608,489	351,897	960,386	82,330	08/26/2032
G7711V-AH-2	RR LTD RRAM_23-27 ABS_ABS _23-27A 144A	10/15/2025	PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	420,107	10/15/2035
Z92GPS-52-9	TAIWAN REPUBLIC OF CHINA GOVE MEZZANIN	07/14/2025	PAYDOWN		17,525,250	17,525,250	17,295,792	17,598,304	0	9,052	0	9,052	(342,366)	17,525,250	260,260	0	260,260	154,417	01/12/2031
Z941Z3-5K-4	TIKEHAU TIKEH_4 MEZZANIN ABS_ABS _4 144A	09/22/2025	PAYDOWN		9,564,750	9,564,750	9,518,438	9,537,531	0	0	0	0	(19,094)	9,564,750	46,313	0	46,313	161,141	10/15/2031
Z941Z3-5X-6	TIKEHAU TIKEH_4 MEZZANIN ABS_ABS _4 144A	09/22/2025	PAYDOWN		4,708,800	4,708,800	4,686,000	4,695,400	0	0	0	0	(9,400)	4,708,800	22,800	0	22,800	89,717	10/15/2031
Z944GB-8F-9	PHOENIX PARK CLO LIMITED PHNXP SENIOR AB	07/21/2025	PAYDOWN		7,279,688	7,279,688	7,225,625	7,336,563	0	0	0	0	(110,938)	7,279,688	54,063	0	54,063	68,553	10/29/2031
Z94504-L9-8	PHNXP_1R-R SENIOR ABS_ABS _1R-R 144A	07/10/2025	PAYDOWN		2,336,100	2,336,100	2,213,260	2,300,678	0	45,236	0	45,236	(87,417)	2,336,100	77,604	0	77,604	21,999	10/29/2031
Z958WQ-R3-4	AVOCA CLO DESIGNATED ACTIVITY MEZZANIN A	11/20/2025	STATE OF NYMIN REQ MEMO		2,876,774	2,881,500	2,982,000	2,934,625	0	0	0	0	47,375	2,881,500	(100,500)	(4,726)	(105,226)	65,220	04/15/2034
Z95COX-70-5	PALMER SQUARE EUROPEAN CLO DAC ABS_ABS _	11/04/2025	PAYDOWN		5,113,940	5,113,940	4,680,440	5,061,502	0	149,924	0	149,924	(381,063)	5,113,940	283,576	0	283,576	123,149	04/15/2035
Z95D4V-SJ-7	AVOCA CLO AVOCA_23A MEZZANIN ABS_ABS _23	11/20/2025	MERRILL LYNCH & CO.		1,439,770	1,440,750	1,477,990	1,413,546	0	5,984	0	5,984	64,443	1,393,577	90,397	46,194	44,203	32,610	04/15/2034
Z95K9A-QS-4	AVOCA_20-R MEZZANIN ABS_ABS _20-R 144A	07/15/2025	PAYDOWN		21,493,300	21,493,300	20,977,646	21,648,060	0	66,226	0	66,226	(670,413)	21,493,300	449,428	0	449,428	251,495	07/15/2032
Z95LED-FM-5	AVOCA_20-R MEZZANIN ABS_ABS _20-R 144A	07/15/2025	PAYDOWN		8,132,600	8,132,600	7,949,951	8,160,335	0	51,791	0	51,791	(309,416)	8,132,600	229,890	0	229,890	115,718	07/15/2032
Z95N6W-9E-3	OTOPK_1 ABS_ABS _1 144A 5.186% 05/15/	10/14/2025	PAYDOWN		7,652,370	7,652,370	5,914,005	6,337,025	0	1,316,237	0	1,316,237	(423,020)	7,652,370	422,129	0	422,129	165,814	05/15/2035
Z95N6W-9F-0	OTRANTOPARKCLODACOPCLO_1 ABS_ABS _1 6	10/14/2025	PAYDOWN		5,971,168	5,971,168	4,439,817	4,753,197	0	1,206,940	0	1,206,940	(313,380)	5,971,168	324,411	0	324,411	154,027	05/15/2035
Z95SH0-7N-2	BECLO_13X ABS_ABS _13 144A 5.274% 10/	07/21/2025	PAYDOWN		3,918,663	3,918,663	3,128,392	3,248,864	0	612,947	0	612,947	(335,501)	3,918,663	392,352	0	392,352	53,721	10/20/2034
Z95VEM-28-8	AURIUM CLO LIMITED ACLO_8 ABS_ABS _8A 14	10/06/2025	PAYDOWN		1,464,563	1,464,563	1,520,000	1,467,313	0	0	0	0	52,688	1,464,563	(55,438)	0	(55,438)	15,101	06/23/2034
Z95VEM-VX-1	CIFC EUROPEAN FUNDING CLO I DA ABS_ABS	11/20/2025	WELLS FARGO BANK		1,846,926	1,844,160	1,899,680	1,878,160	0	0	0	0	21,520	1,844,160	(55,520)	2,766	(52,754)	44,006	07/15/2032
Z95VEU-3Y-2	PROVIDUSCLOIDESIGNATEDACTI ABS_ABS _5 14	10/30/2025	PAYDOWN		3,180,100	3,180,100	2,883,853	3,074,091	0	143,233	0	143,233	(214,873)	3,180,100	177,650	0	177,650	49,867	02/15/2035
Z95VEX-SJ-2	SOUND POINT EURO CLO FUNDING S MEZZANIN	11/20/2025	MERRILL LYNCH & CO.		1,730,802	1,728,900	1,803,900	1,760,775	0	0	0	0	43,125	1,728,900	(75,000)	1,902	(73,098)	37,767	05/25/2034
Z95VEY-36-5	ARES EUROPEAN CLO XIII DAC ARE SRSEC ABS	11/20/2025	WELLS FARGO BANK		1,155,378	1,152,600	1,068,335	1,132,077	0	4,875	0	4,875	(76,251)	1,116,716	56,015	38,662	94,677	27,330	07/20/2032
Z95VFO-WJ-8	TIKEHAU TIKEH_5A ABS_ABS _5 144A 3.82	08/05/2025	PAYDOWN		3,122,820	3,122,820	2,746,619	3,029,578	0	127,745	0	127,745	(261,573)	3,122,820	227,070	0	227,070	39,313	04/15/2032
Z96B3D-13-5	ARESE_17A SRSEC ABS_ABS _17A 144A 5.2	12/11/2025	PAYDOWN		8,229,900	8,229,900	7,397,950	8,216,950	0	0	0	0	(819,000)	8,229,900	831,950	0	831,950	291,900	07/15/2037
Z96EGZ-9E-4	OCPEUROCLODACOCPE_22-6X MEZZANIN ABS_ABS	07/21/2025	PAYDOWN		11,639,013	11,639,013	10,939,528	11,679,808	0	0	0	0	(740,280)	11,639,013	699,485	0	699,485	143,625	07/20/2036
Z96EGZ-9J-3	OCPEUROCLODACOCPE_22-6X MEZZANIN ABS_ABS	07/20/2025	PAYDOWN		9,813,019	9,813,019	9,262,866	9,889,686	0	0	0	0	(626,820)	9,813,019	550,153	0	550,153	140,719	07/20/2036
Z96FNB-KM-5	TRINITASEUROCLODACTECLOD_6 ABS_ABS _6 14	11/05/2025	PAYDOWN		13,774,800	13,774,800	13,062,600	14,086,200	0	0	0	0	(1,023,600)	13,774,800	712,200	0	712,200	401,503	04/15/2037
Z96FNB-KP-8	TRNTE_6 ABS_ABS _6 144A 6.409% 04/15/	11/05/2025	PAYDOWN		8,609,250	8,609,250	8,164,125	8,803,875	0	0	0	0	(639,750)	8,609,250	445,125	0	445,125	322,464	04/15/2037
Z96FX5-MX-1	AVOCA CLO XXIX DAC AVOCA_29X MEZZANIN AB	09/16/2025	PAYDOWN		10,666,800	10,666,800	9,721,800	10,564,650	0	0	0	0	(842,850)	10,666,800	945,000	0	945,000	195,016	04/15/2037
Z96FX5-N3-6	AVOCA CLO XXIX DAC AVOCA_29X MEZZANIN AB	09/16/2025	PAYDOWN		5,926,000	5,926,000	5,401,000	5,869,250	0	0	0	0	(468,250)	5,926,000	525,000	0	525,000	152,187	04/15/2037
Z96GUE-0B-5	CVC CORDATUS LOAN FUND XXX DAC MEZZANIN	11/15/2025	PAYDOWN		9,522,660	9,522,660	8,873,630	9,625,570	0	0	0	0	(751,940)	9,522,660	649,030	0	649,030	236,092	05/15/2037
Z96GUE-0D-1	CVC CORDATUS LOAN FUND XXX DAC MEZZANIN	11/17/2025	PAYDOWN		5,799,000	5,799,000	5,410,750	5,869,250	0	0	0	0	(458,500)	5,799,000	388,250	0	388,250	186,801	05/15/2037
Z96HYA-LC-2	SCULPTOR EUROPEAN CLO SECLO_11 MEZZANIN	12/18/2025	PAYDOWN		2,873,115	2,873,115	2,659,230	2,875,933	0	0	0	0	(216,703)	2,873,115	213,885	0	213,885	94,272	10/15/2036
Z96HYA-LF-5	SCULPTOR EUROPEAN CLO SECLO_11 MEZZANIN	12/18/2025	PAYDOWN		9,967,950	9,967,950	9,225,900	9,977,725	0	0	0	0	(751,825)	9,967,950	742,050	0	742,050	425,570	10/15/2036
Z96JAU-72-8	VOYA EURO CLO DAC VECD_6R SUB ABS_ABS _6	11/21/2025	PAYDOWN		8,936,666	8,936,666	8,404,032	9,120,815	0	0	0	0	(716,783)	8,936,666	532,634	0	532,634	265,949	04/15/2038
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,906,100,602	3,876,376,380	3,821,643,867	3,818,471,967	0	75,633,651	0	75,633,651	18,126,673	3,912,063,123	5,676,808	2,273,066	7,949,874	148,854,485	XXX
000759-BW-9	ABFS 2001-3 A1 - RMBS	06/01/2025	Paydown		43,944	20,773	608,809	43,748	0	197	0	197	0	43,944	0	0	0	0	03/15/2032
00441T-AA-1	ACE 2006-HE3 A1 - RMBS	06/25/2025	Paydown		508,877	360,712	231,657	503,324	0	5,553	0	5,553	0	508,877	0	0	0	0	06/25/2036
00441Y-AA-0	ACE 2006-OP2 A1 - RMBS	06/25/2025	Paydown		407,834	407,834	340,541	387,975	0	19,858	0	19,858	0	407,834	0	0	0	3,430	08/25/2036
00764M-CG-0	AABST 2004-3 M2 - RMBS	06/25/2025	Paydown		27,600	0	0	27,600	0	0	0	0	0	27,600	0	0	0	0	09/25/2034
03072S-M5-1	AMSI 2005-R8 M6 - RMBS	06/25/2025	Paydown		282,393	0	0	282,393	0	0	0	0	0	282,393	0	0	0	0	10/25/2035
03072S-PL-3	AMSI 2004-R2 M4 - RMBS	06/25/2025	Paydown		14,147	0	0	14,147	0	0	0	0	0	14,147	0	0	0	0	04/25/2034
03072S-Q4-0	AMSI 2005-R9 M2 - RMBS	02/25/2025	Paydown		66,413	0	0	66,413	0	0	0	0	0	66,413	0	0	0	0	11/25/2035
03072S-Q5-7	AMSI 2005-R9 M3 - RMBS	02/25/2025	Paydown		62,043	0	0	62,043	0	0	0	0	0	62,043	0	0	0	0	11/25/2035
03072S-Q6-5	AMSI 2005-R9 M4 - RMBS	02/25/2025	Paydown		3,650	0	0	3,650	0	0	0	0	0	3,650	0	0	0	0	11/25/2035
03790C-AA-9	ASHPL 2023-1 A - ABS	06/20/2025	Paydown		17,272,862	17,272,862	17,122,343	17,149,831	0	145,124	0	145,124	0	17,272,862	0	0	0	1,060,361	07/21/2031
038394-AA-0	AQFIT 25A A - ABS	06/17/2025	Paydown		1,404,812	1,404,812	1,401,738	0	0	3,074	0	3,074	0	1,404,812	0	0	0	2,859	12/19/2050
040104-RG-8	ARSI 2006-W1 A2D - RMBS	06/25/2025	Paydown		295,708	127,258	98,174	293,144	0	2,564	0	2,564	0	295,708	0	0	0	0	03/25/2036
040104-SN-2	ARSI 2006-W3 A1 - RMBS	06/25/2025	Paydown		1,175,427	903,319	442,922	1,163,201	0	12,333	107	12,226	0	1,175,427	0	0	0	0	04/25/2036
04362V-AA-3	ASCNT 24A A - ABS	06/25/2025	Paydown		2,363,872	2,363,872	2,352,284	2,378,295	0	(14,422)	0	(14,422)	0	2,363,872	0	0	0	42,304	10/25/2050
04541G-QY-1	ABSHE 2005-HE3 M5 - RMBS	06/25/2025	Paydown		1,236,478	1,187,814	851,956	1,202,672	0	33,806	0	33,806	0	1,236,478	0	0	0	0	04/25/2035
04541G-QZ-8	ABSHE 2005-HE3 M6 - RMBS	06/25/2025	Paydown		55,682	0	0	55,682	0	0	0	0	0	55,682	0	0	0	0	04/25/2035
04541G-RA-2	ABSHE 2005-HE3 M7 - RMBS	02/25/2025	Paydown		1,958	0	0	1,958	0	0	0	0	0	1,958	0	0	0	0	04/25/2035
04541G-TP-7	ABSHE 2005-HE6 M5 - RMBS	06/25/2025	Paydown		634,741	586,371	383,007	618,756	0	15,984	0	15,984	0	634,741	0	0	0	0	07/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04941*-AA-2	ATLASREV A1-A 1L 5/25/2063 NEW - ABS	04/01/2025	Direct		2,997,449	2,997,449	2,997,449	2,317,276	0	0	0	0	0	2,997,449	0	0	0	15,650	05/25/2063
04941*-AB-0	ATLAS REV A2A 1L 05/2063 - ABS	04/01/2025	Direct		1,466,837	1,466,837	1,466,837	1,133,986	0	0	0	0	0	1,466,837	0	0	0	6,674	05/25/2063
04941*-AC-8	ATLASREV A1B 1L 5/25/2063 NEW - ABS	04/01/2025	Direct		2,997,449	2,997,449	2,997,449	2,317,276	0	0	0	0	0	2,997,449	0	0	0	12,711	05/25/2063
04941*-AD-6	ATLAS REV A2B 1L 05/2063 - ABS	04/01/2025	Direct		1,466,837	1,466,837	1,466,837	1,133,986	0	0	0	0	0	1,466,837	0	0	0	6,674	05/25/2063
05357#-AA-2	AVEN 2024 TL A 8/2044 - ABS	06/16/2025	Direct		3,606,971	3,606,971	3,606,971	3,606,971	0	0	0	0	0	3,606,971	0	0	0	86,014	08/06/2044
05357#-AB-0	AVEN 2024 TL B 8/2044 - ABS	06/16/2025	Direct		384,052	384,052	384,052	384,052	0	0	0	0	0	384,052	0	0	0	9,959	08/06/2044
05357#-AC-8	AVEN 2024 TL C 8/2044 - ABS	06/16/2025	Direct		407,446	407,446	407,446	407,446	0	0	0	0	0	407,446	0	0	0	12,333	08/06/2044
05368*-AA-3	AVEN 2025 SL2 TLA 2/2055 - ABS	06/16/2025	Direct		4,155,567	4,155,567	4,155,567	0	0	0	0	0	0	4,155,567	0	0	0	55,153	02/19/2055
05368*-AB-1	AVEN 2025 SL2 TLB 2/2055 - ABS	06/16/2025	Direct		425,262	425,262	425,262	0	0	0	0	0	0	425,262	0	0	0	6,128	02/19/2055
05368*-AC-9	AVEN 2025 SL2 TLC 2/2055 - ABS	06/16/2025	Direct		455,862	455,862	455,862	0	0	0	0	0	0	455,862	0	0	0	7,648	02/19/2055
055682-AC-2	BNCMT 2006-1 A3 - RMBS	06/25/2025	Paydown		225,450	225,450	184,958	222,073	0	3,905	0	3,905	0	225,450	0	0	0	4,309	10/25/2036
05569Q-AC-8	BNCMT 2007-2 A3 - RMBS	06/25/2025	Paydown		716,002	716,002	543,267	662,268	0	53,734	0	53,734	0	716,002	0	0	0	5,803	05/25/2037
05569Q-AD-6	BNCMT 2007-2 A4 - RMBS	06/25/2025	Paydown		63,591	0	0	63,591	0	0	0	0	0	63,591	0	0	0	0	05/25/2037
05608T-AB-7	BXGNT 20A B - ABS	06/28/2025	Paydown		1,123,927	1,123,927	1,123,755	1,123,690	0	237	0	237	0	1,123,927	0	0	0	8,015	02/28/2036
05608T-AC-5	BXGNT 20A C - ABS	06/28/2025	Paydown		328,496	328,496	328,490	328,444	0	52	0	52	0	328,496	0	0	0	3,970	02/28/2036
05642#-AB-5	BTCOFF 2024 A-D-1 DDTL 1L 6/2033 - ABS	05/01/2025	Call @ 100.00		6,343,400	6,343,400	6,343,400	6,343,400	0	0	0	0	0	6,343,400	0	0	0	115,218	06/28/2033
072927-AA-4	BPACE 2023-1 A - CMO	02/28/2025	Paydown		0	0	0	(465)	0	465	0	465	0	0	0	0	0	0	10/28/2060
07384Y-PC-4	BSABS 2003-HE1 M2 - RMBS	06/25/2025	Paydown		22,147	12,427	9,719	21,998	0	149	0	149	0	22,147	0	0	0	0	01/25/2034
07387B-BA-5	BSABS 2004-HE4 M2 - RMBS	06/25/2025	Paydown		231,711	204,939	193,598	228,560	0	3,151	0	3,151	0	231,711	0	0	0	0	06/25/2034
073879-BB-3	BSABS 2004-HE4 M3 - RMBS	06/25/2025	Paydown		36,274	6,124	5,372	36,189	0	85	0	85	0	36,274	0	0	0	0	06/25/2034
073879-CD-8	BSABS 2004-HE5 M2 - RMBS	06/25/2025	Paydown		14,852	1,821	1,742	14,819	0	33	0	33	0	14,852	0	0	0	0	07/25/2034
09262X-AD-3	BCRAFT Tranche A-1 12/2035 - ABS	04/01/2025	Paydown		20,750	0	0	20,750	0	33,758	0	33,758	0	20,750	0	0	0	4,281,551	12/22/2035
09262X-AE-1	BCRAFT Tranche B-1 12/2035 - ABS	04/01/2025	Paydown		332,916	0	0	332,916	0	336,252	0	336,252	0	332,916	0	0	0	952,623	12/22/2035
11221Q-AB-8	BRONCO REV A-2 05/2044 - ABS	06/20/2025	Direct		7,282,171	7,282,171	7,282,171	7,198,529	0	0	0	0	0	7,282,171	0	0	0	109,571	05/20/2044
11221Q-AC-6	BRONCO REV B 05/2044 - ABS	06/20/2025	Direct		1,017,685	1,017,685	1,017,685	1,006,143	0	0	0	0	0	1,017,685	0	0	0	17,531	05/20/2044
11221Q-AD-4	BRONCO REV C 5/2044 - ABS	06/20/2025	Direct		690,533	690,533	690,533	682,701	0	0	0	0	0	690,533	0	0	0	12,357	05/20/2044
11221Q-AE-2	BRONCO REV D 05/2044 - ABS	06/20/2025	Paydown		694,520	690,276	690,276	686,454	0	235	0	235	0	694,520	0	0	0	13,116	05/20/2044
11221Q-AF-9	BRONCO REV E 05/2044 - ABS	06/20/2025	Paydown		548,941	544,657	544,657	542,526	0	235	0	235	0	548,941	0	0	0	13,269	05/20/2044
12489W-QX-5	CBASS 2006-CB3 AV4 - RMBS	06/25/2025	Paydown		498,258	498,258	418,541	428,176	0	70,083	0	70,083	0	498,258	0	0	0	6,046	03/25/2036
12559Q-AG-7	CITM 071 2M1 - RMBS	06/25/2025	Paydown		5,481,576	5,481,576	5,148,025	5,373,584	0	107,993	0	107,993	0	5,481,576	0	0	0	97,896	10/25/2037
12666B-AE-5	CWL 2006-22 2A4 - RMBS	06/25/2025	Paydown		1,437,841	1,437,841	1,224,050	1,325,275	0	112,566	0	112,566	0	1,437,841	0	0	0	13,652	06/25/2035
126670-AH-1	CWL 2005-10 MF2 - RMBS	02/01/2025	Paydown		13,268	0	0	13,268	0	0	0	0	0	13,268	0	0	0	0	12/26/2035
126670-NZ-7	CWL 2005-16 2A4 - RMBS	02/01/2025	Paydown		265,670	169,224	148,502	264,569	0	1,100	0	1,100	0	265,670	0	0	0	0	04/25/2036
126671-PU-4	CWL 2002-S1 A4 - RMBS	06/01/2025	Paydown		134	134	134	134	0	0	0	0	0	134	0	0	0	3	04/25/2031
126671-ZS-8	CWL 2003-S1 M1 - RMBS	06/01/2025	Paydown		87	25	24	62	0	25	0	25	0	87	0	0	0	0	12/25/2032
126673-TF-9	CWL 2004-S1 M1 - RMBS	02/01/2025	Paydown		1,113	1,113	1,090	1,113	0	0	0	0	0	1,113	0	0	0	9	02/25/2035
126673-WG-3	CWL 2005-1 MF3 - RMBS	02/01/2025	Paydown		10,121	0	0	10,121	0	0	0	0	0	10,121	0	0	0	0	05/25/2035
126673-XD-9	CWL 2005-1 MV7 - RMBS	02/25/2025	Paydown		572,440	572,440	490,536	540,705	0	31,735	0	31,735	0	572,440	0	0	0	3,340	04/25/2035
126673-Z3-9	CWL 2005-7 MF2 - RMBS	02/01/2025	Paydown		69,777	0	0	69,777	0	0	0	0	0	69,777	0	0	0	0	07/25/2035
126673-Z4-7	CWL 2005-7 MF3 - RMBS	02/01/2025	Paydown		53,093	0	0	53,093	0	0	0	0	0	53,093	0	0	0	0	06/25/2035
126673-Z5-4	CWL 2005-7 MF4 - RMBS	02/03/2025	Paydown		24,894	0	0	24,894	0	0	0	0	0	24,894	0	0	0	0	06/25/2035
12667H-AF-8	CWL 2006-20 M1 - RMBS	06/25/2025	Paydown		0	8,928	2,640	3,682	0	(3,682)	0	(3,682)	0	0	0	0	0	71	04/25/2047
126685-DB-9	CWL 2006-S1 A4 - RMBS	02/01/2025	Paydown		2,772	1,964	1,831	3,648	0	(1,224)	(349)	(876)	0	2,772	0	0	0	(299)	08/25/2025
144531-EY-2	CARR 2006-NC1 M1 - RMBS	06/25/2025	Paydown		622,398	622,398	594,779	615,631	0	6,767	0	6,767	0	622,398	0	0	0	7,200	01/25/2036
144531-FP-0	CARR 2006-OPT1 M2 - RMBS	06/25/2025	Paydown		267,911	267,911	241,455	258,856	0	9,055	0	9,055	0	267,911	0	0	0	3,180	02/25/2036
15032#-AA-4	Cedar DDTL A 9/2048 - ABS	06/20/2025	Direct		5,590,411	5,590,411	5,590,411	3,651,110	0	6,773	0	6,773	0	5,590,411	0	0	0	69,560	09/20/2048
15032#-AB-2	Cedar DDTL B 9/2048 - ABS	06/20/2025	Direct		190,169	190,169	190,169	117,048	0	0	0	0	0	190,169	0	0	0	4,294	09/20/2048
15032#-AC-0	Cedar DDTL C 9/2048 - ABS	05/20/2025	Direct		72,175	72,175	72,175	49,404	0	0	0	0	0	72,175	0	0	0	1,858	09/20/2048
152314-JY-7	CXHE 2004-B M4 - RMBS	06/25/2025	Paydown		354	0	0	354	0	0	0	0	0	354	0	0	0	0	03/25/2034
152314-JZ-4	CXHE 2004-B M5 - RMBS	02/25/2025	Paydown		4,484	0	0	4,484	0	0	0	0	0	4,484	0	0	0	0	03/25/2034
161546-EK-8	CFAB 2003-1 IA5 - RMBS	02/03/2025	Paydown		22,550	22,550	22,852	22,675	0	(125)	0	(125)	0	22,550	0	0	0	186	10/25/2032
161546-FA-9	CFAB 2003-2 IA5 - RMBS	02/01/2025	Paydown		18,130	18,130	18,384	18,193	0	(63)	0	(63)	0	18,130	0	0	0	131	01/25/2033
161546-GV-2	CFAB 2003-5 1A5 - RMBS	02/01/2025	Paydown		125,349	125,349	126,988	126,631	0	(1,282)	0	(1,282)	0	125,349	0	0	0	797	06/25/2033
161546-HM-1	CFAB 2003-6 1A5 - RMBS	02/01/2025	Paydown		74,141	74,141	71,875	70,853	0	3,288	0	3,288	0	74,141	0	0	0	501	11/27/2034
173090-AH-7	CMLTI 2006-WFHE3 M4 - RMBS	06/25/2025	Paydown		276,553	0	0	276,553	0	0	0	0	0	276,553	0	0	0	0	10/25/2036
18449K-AA-4	CLEAN 181 A - ABS	04/20/2025	Paydown		24,829	24,829	24,820	24,817	0	12	0	12	0	24,829	0	0	0	62,054	10/21/2052
18453F-AA-8	CLEAN 2022-1 A - ABS	04/20/2025	Paydown		3,016,936	3,016,936	3,016,911	3,039,143	0	(22,207)	0	(22,207)	0	3,016,936	0	0	0	7,197	10/20/2054
21075W-BX-2	CONHE 954 A9 - RMBS	02/01/2025	Paydown		3,665	3,515	462	147	0	3,518	0	3,518	0	3,665	0	0	0	0	03/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23247L-AD-0	CWL 2007-11 2A4 - RMBS	06/25/2025	Paydown		1,182,020	1,182,020	1,075,099	1,118,930	0	63,091	0	63,091	0	1,182,020	0	0	0	14,751	09/25/2035
28622B-A#-1	ELEVATE-1 DDTL C 11/2045 - ABS	06/16/2025	Various		1,078,033	1,078,033	1,078,033	1,033,221	0	1,389	0	1,389	0	1,078,033	0	0	0	28,491	11/30/2045
28622B-A*-5	ELEVATE-1 DDTL A 11/2045 - ABS	06/16/2025	Various		11,915,082	11,915,082	11,915,082	11,436,203	0	2,618	0	2,618	0	11,915,082	0	0	0	137,497	11/30/2045
28622B-A@-3	ELEVATE-1 DDTL B 11/2045 - ABS	06/16/2025	Various		1,661,433	1,661,433	1,661,433	1,596,353	0	1,645	0	1,645	0	1,661,433	0	0	0	35,055	11/30/2045
28622B-B*-4	ELEVATE-1 DDTL D 11/2045 - ABS	06/16/2025	Paydown		796,572	765,311	765,311	761,641	0	4,100	0	4,100	0	796,572	0	0	0	19,513	11/30/2045
28622B-B@-2	ELEVATE-1 DDTL E 11/2045 - ABS	06/16/2025	Paydown		1,517,214	1,451,245	1,451,245	1,449,621	0	8,965	0	8,965	0	1,517,214	0	0	0	42,751	11/30/2045
29477H-AA-3	EQVA 1997-A A - RMBS	02/27/2025	Paydown		16,626	0	0	16,626	0	0	0	0	0	16,626	0	0	0	0	07/27/2028
31659E-AC-2	FMIC 2006-2 2A2 - RMBS	06/25/2025	Paydown		263,969	257,793	113,660	261,272	0	2,698	0	2,698	0	263,969	0	0	0	0	07/25/2036
32027E-AF-8	FFML 2006-FF5 2A4 - RMBS	06/25/2025	Paydown		116,564	0	0	116,564	0	0	0	0	0	116,564	0	0	0	0	04/25/2036
35729P-PX-2	FHLT 2006-2 2A3 - RMBS	06/25/2025	Paydown		464,519	464,519	429,591	440,435	0	24,083	0	24,083	0	464,519	0	0	0	2,925	02/25/2036
361528-AC-6	GBXL 231 A - ABS	02/20/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/20/2053
362341-ZF-9	GSAMP 2005-HE5 M5 - RMBS	06/25/2025	Paydown		52,147	0	0	52,147	0	0	0	0	0	52,147	0	0	0	0	11/25/2035
36242D-A6-0	GSAMP 2005-HE2 M2 - RMBS	06/25/2025	Paydown		230,631	137,170	130,046	227,977	0	2,654	0	2,654	0	230,631	0	0	0	0	03/25/2035
36243T-AD-7	GSAMP 2006-HE5 A2C - RMBS	02/25/2025	Paydown		60,698	60,475	53,763	72	0	60,625	0	60,625	0	60,698	0	0	0	0	08/25/2036
37556T-AA-4	GHOST 251 A - ABS	06/15/2025	Paydown		299,672	299,672	299,659	0	0	13	0	13	0	299,672	0	0	0	3,619	03/15/2050
37556T-AB-2	GHOST 251 B - ABS	06/15/2025	Paydown		115,364	115,364	115,359	0	0	5	0	5	0	115,364	0	0	0	1,883	03/15/2050
38081E-AA-9	GLDN 2016-1 A - ABS	03/20/2025	Paydown		85,304	85,304	85,304	85,311	0	(6)	0	(6)	0	85,304	0	0	0	1,599	09/20/2047
38151J-AA-3	GHIT 22GRN2 A - ABS	06/25/2025	Paydown		1,524,730	1,524,730	1,518,255	1,517,844	0	6,886	0	6,886	0	1,524,730	0	0	0	29,997	10/25/2052
38237A-AA-0	GOOD 2023-2 A - ABS	06/20/2025	Paydown		1,883,183	1,883,184	1,820,540	1,827,118	0	56,066	0	56,066	0	1,883,183	0	0	0	30,932	05/20/2055
38237C-AA-6	GOOD 2023-3 A - ABS	06/20/2025	Paydown		1,614,948	948,559	943,577	1,593,085	0	21,863	0	21,863	0	1,614,948	0	0	0	0	07/20/2055
38237D-AA-4	GOOD 2022-4 A - ABS	06/20/2025	Paydown		2,326,513	1,391,320	1,311,024	2,319,913	0	6,600	0	6,600	0	2,326,513	0	0	0	0	11/20/2054
38237K-AC-4	GOOD 2022-2 C - ABS	06/20/2025	Paydown		142,055	0	0	142,055	0	0	0	0	0	142,055	0	0	0	0	04/20/2049
38237V-AA-4	GOOD 231 A - ABS	06/20/2025	Paydown		2,385,200	1,473,355	1,472,373	2,357,562	0	27,638	0	27,638	0	2,385,200	0	0	0	0	02/22/2055
38237V-AB-2	GOOD 231 B - ABS	06/20/2025	Paydown		77,616	0	0	77,616	0	0	0	0	0	77,616	0	0	0	0	02/22/2055
38237Y-AA-8	GOOD 234 A - ABS	06/20/2025	Various		2,952,876	3,035,272	3,034,339	3,037,541	0	(84,664)	0	(84,664)	0	2,952,876	0	0	0	51,432	03/20/2057
39538W-AJ-7	GPMF 2005-HE1 M4 - RMBS	06/25/2025	Paydown		121,759	13,321	13,016	98	0	121,661	0	121,661	0	121,759	0	0	0	0	09/25/2034
40461R-AF-5	NT 4(a)(2) - ABS	04/15/2025	Paydown		561,566	561,566	561,566	561,566	0	0	0	0	0	561,566	0	0	0	9,519	10/15/2055
40461R-AG-3	NT 4(a)(2) - ABS	04/15/2025	Paydown		359,637	279,236	279,232	279,249	0	80,388	0	80,388	0	359,637	0	0	0	11,310	10/15/2055
40486J-AA-5	HINTT 22A A - ABS	06/15/2025	Paydown		1,269,921	1,269,921	1,269,629	1,269,666	0	255	0	255	0	1,269,921	0	0	0	14,930	05/15/2041
40486J-AB-3	HINTT 22A B - ABS	06/15/2025	Paydown		1,434,360	1,269,653	1,269,629	1,429,800	0	4,559	0	4,559	0	1,434,360	0	0	0	0	05/15/2041
40486J-AC-1	HINTT 22A C - ABS	06/15/2025	Paydown		1,173,839	1,015,721	1,015,704	1,155,963	0	17,877	0	17,877	0	1,173,839	0	0	0	0	05/15/2041
40486J-AD-9	HINTT 22A D - ABS	06/15/2025	Paydown		1,752,799	1,607,087	1,523,555	1,711,477	0	41,322	0	41,322	0	1,752,799	0	0	0	14,448	05/15/2041
42770V-AA-9	HERO 2016-1 A - ABS	06/20/2025	Paydown		86,482	86,482	88,189	98,641	0	(12,159)	0	(12,159)	0	86,482	0	0	0	1,275	09/20/2041
42770W-AA-7	HERO 2016-2 A - ABS	06/20/2025	Paydown		230,545	230,545	235,080	259,890	0	(29,345)	0	(29,345)	0	230,545	0	0	0	2,748	09/20/2041
42770X-AA-5	HERO 163A A1 - ABS	06/20/2025	Paydown		46,227	46,227	46,223	47,568	0	(1,341)	0	(1,341)	0	46,227	0	0	0	421	09/20/2042
42770X-AC-1	HERO 163A A2 - ABS	06/20/2025	Paydown		22,693	22,693	23,260	23,801	0	(1,108)	0	(1,108)	0	22,693	0	0	0	262	09/20/2042
42790A-AF-0	HERO 182 A2 - ABS	06/20/2025	Paydown		429,468	429,468	429,364	503,181	0	(73,713)	0	(73,713)	0	429,468	0	0	0	7,114	09/20/2049
42790A-AG-8	HERO 182 A1 - ABS	06/20/2025	Paydown		248,975	248,975	248,935	256,347	0	(7,372)	0	(7,372)	0	248,975	0	0	0	4,360	09/20/2049
42790A-AH-6	HERO 182 A3 - ABS	06/20/2025	Paydown		479,679	479,679	479,667	542,800	0	(109,741)	0	(109,741)	0	479,679	0	0	0	150,102	09/20/2049
42790A-AJ-2	HERO 182 A4 - ABS	06/20/2025	Paydown		431,466	431,466	431,462	482,439	0	(50,973)	0	(50,973)	0	431,466	0	0	0	5,589	09/20/2049
433672-AA-0	HLEND (HPS BDC) Facility - ABS	04/22/2025	Paydown		4,106,354	0	0	4,106,354	0	0	0	0	0	4,106,354	0	0	0	0	12/22/2029
43709X-AF-8	INABS 2006-E 2A4 - RMBS	06/25/2025	Paydown		340,285	263,402	160,427	336,684	0	4,053	452	3,601	0	340,285	0	0	0	0	04/25/2037
43710E-AD-2	INABS 2007-B 2A2 - RMBS	06/25/2025	Paydown		97,023	67,459	44,158	96,710	0	591	279	313	0	97,023	0	0	0	0	07/25/2037
43710X-AE-8	HELT 2007-FRE1 2A4 - RMBS	06/25/2025	Paydown		372,831	0	0	372,831	0	0	0	0	0	372,831	0	0	0	0	04/25/2037
46593B-AA-9	HENDR 20E1 E1 - ABS	06/15/2025	Paydown		2,128,467	2,128,467	2,095,434	2,097,078	0	31,389	0	31,389	0	2,128,467	0	0	0	19,532	01/18/2084
46593B-AB-7	HENDR 20E2 A - ABS	06/16/2025	Various		2,571,796	2,181,927	2,193,885	2,586,024	0	(14,228)	0	(14,228)	0	2,571,796	0	0	0	25,004	12/15/2088
46629Q-AX-4	JPMAC 2006-CH2 MV1 - RMBS	06/25/2025	Paydown		301,902	0	0	301,902	0	0	0	0	0	301,902	0	0	0	0	10/25/2036
46669#-AA-9	JGW XI LLC, SERIES 2020-G - ABS	06/16/2025	Paydown		1,191,522	1,160,453	1,160,453	1,191,166	0	356	0	356	0	1,191,522	0	0	0	6,879	11/15/2051
48277*-AA-3	KSB-1 PAIRING NT - ABS	03/11/2025	Paydown		2,052,000	2,052,001	2,051,710	2,051,905	0	95	0	95	0	2,052,000	0	0	0	17,068	02/08/2061
542512-AD-0	LBMLT 2006-11 2A3 - RMBS	06/25/2025	Paydown		118,221	73,181	24,970	117,449	0	772	0	772	0	118,221	0	0	0	0	12/25/2036
542514-KC-7	LBMLT 2005-1 M4 - RMBS	06/25/2025	Paydown		328,878	270,942	140,975	316,408	0	12,470	0	12,470	0	328,878	0	0	0	0	02/25/2035
542514-RZ-9	LBMLT 2006-WL2 1A - RMBS	06/25/2025	Paydown		155,478	123,600	98,860	149,671	0	5,807	0	5,807	0	155,478	0	0	0	0	01/25/2036
542514-SD-7	LBMLT 2006-WL2 2A4 - RMBS	06/25/2025	Paydown		157,289	157,289	130,426	134,548	0	22,741	0	22,741	0	157,289	0	0	0	1,600	01/25/2036
542514-SW-5	LBMLT 2006-WL3 2A4 - RMBS	06/25/2025	Paydown		800,341	594,418	498,576	793,541	0	6,799	0	6,799	0	800,341	0	0	0	0	01/25/2036
542514-UG-7	LBMLT 2006-3 1A - RMBS	06/25/2025	Paydown		883,465	644,792	472,758	861,289	0	22,176	0	22,176	0	883,465	0	0	0	0	04/25/2036
54251W-AA-0	LBMLT 069 1A - RMBS	06/25/2025	Paydown		994,875	719,470	319,419	985,993	0	8,882	0	8,882	0	994,875	0	0	0	0	10/25/2036
54251Y-AC-2	LBMLT 2006-10 2A2 - RMBS	06/25/2025	Paydown		148,681	109,337	43,227	148,056	0	625	0	625	0	148,681	0	0	0	0	11/25/2036
55026C-AA-5	BREN 2022-1 A - ABS	04/30/2025	Paydown		3,056,527	3,056,527	3,055,920	3,057,432	0	(905)	0	(905)	0	3,056,527	0	0	0	41,906	07/31/2062

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55026C-AB-3	BREN 2022-1 B - ABS	04/30/2025	Paydown		1,904,390	771,351	767,237	1,885,695	0	18,695	0	18,695	0	1,904,390	0	0	0	0	07/31/2062
55389T-AC-5	MVWOT 211W C - ABS	06/20/2025	Paydown		198,911	198,911	198,891	198,890	0	24	0	24	0	198,911	0	0	0	9,424	01/22/2041
57643L-HS-8	MABS 2005-OPT1 M4 - RMBS	06/25/2025	Paydown		2,124,242	2,124,242	1,952,272	2,065,230	0	59,012	0	59,012	0	2,124,242	0	0	0	20,608	03/25/2035
57643L-LD-6	MABS 2005-AB1 A5A - RMBS	06/01/2025	Paydown		1,013,720	494,720	169,962	1,010,122	0	3,598	0	3,598	0	1,013,720	0	0	0	0	11/25/2035
57643L-NV-4	MABS 2006-AB1 A3A - RMBS	06/01/2025	Paydown		1,258,544	701,864	494,114	1,248,961	0	9,583	0	9,583	0	1,258,544	0	0	0	0	02/25/2036
57645E-AD-2	MABS 2006-AM3 M1 - RMBS	02/25/2025	Paydown		11,762	0	0	11,762	0	0	0	0	0	11,762	0	0	0	0	10/25/2036
57645M-AD-4	MABS 2006-WMC4 A4 - RMBS	06/25/2025	Paydown		34,009	17,440	9,482	33,898	0	111	0	111	0	34,009	0	0	0	0	10/25/2036
57646L-AB-9	MABS 2007-HE2 A3 - RMBS	06/25/2025	Paydown		203,858	179,252	164,462	200,010	0	3,848	0	3,848	0	203,858	0	0	0	0	08/25/2037
59001F-AQ-4	MMLT 2004-1 M1 - RMBS	06/25/2025	Paydown		106,116	106,116	99,163	102,557	0	3,560	0	3,560	0	106,116	0	0	0	1,474	07/25/2034
59020U-KP-9	MLMI 2004-OPT1 M1 - RMBS	02/25/2025	Paydown		83,334	83,334	79,143	82,034	0	1,300	0	1,300	0	83,334	0	0	0	362	06/25/2035
61744C-RF-5	MSAC 2005-WMC4 M6 - RMBS	06/25/2025	Paydown		120,783	120,783	113,572	117,914	0	2,869	0	2,869	0	120,783	0	0	0	1,057	04/25/2035
61744C-SZ-0	MSAC 2005-WMC6 M5 - RMBS	06/25/2025	Paydown		198,387	0	0	198,387	0	0	0	0	0	198,387	0	0	0	0	07/25/2035
61744C-XM-3	MSAC 2006-WMC1 A2C - RMBS	06/25/2025	Paydown		323,201	289,681	246,822	314,229	0	8,973	0	8,973	0	323,201	0	0	0	0	12/25/2035
61744C-ZD-1	MSAC 2006-NC3 A2D - RMBS	06/25/2025	Paydown		538,230	538,230	492,989	515,706	0	22,524	0	22,524	0	538,230	0	0	0	5,704	03/25/2036
61748L-AA-0	MSAC 2006-NC4 A1 - RMBS	06/25/2025	Paydown		1,230,787	1,230,787	997,377	1,119,796	0	110,991	0	110,991	0	1,230,787	0	0	0	15,314	06/25/2036
61749B-AF-0	MSAC 2006-NC5 A2D - RMBS	06/25/2025	Paydown		266,869	201,164	112,289	264,753	0	2,116	0	2,116	0	266,869	0	0	0	0	10/25/2036
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS	06/25/2025	Paydown		970,363	970,363	640,440	680,673	0	289,690	0	289,690	0	970,363	0	0	0	12,491	04/25/2036
617505-AE-2	MSAC 2007-NC1 A2D - RMBS	06/25/2025	Paydown		94,406	70,158	28,431	93,570	0	836	0	836	0	94,406	0	0	0	0	11/25/2036
61750F-AA-8	MSAC 2006-HE6 A1 - RMBS	06/25/2025	Paydown		147,156	105,386	54,400	146,221	0	936	0	936	0	147,156	0	0	0	0	09/25/2036
61945V-AA-9	MSAIC 231 A - ABS	06/20/2025	Paydown		329,136	329,136	328,166	328,179	0	1,573	0	1,573	0	329,136	0	0	0	201,144	06/20/2053
61945V-AB-7	MSAIC 231 B - ABS	06/20/2025	Paydown		279,840	155,906	155,783	276,113	0	3,727	0	3,727	0	279,840	0	0	0	0	06/20/2053
61945W-AA-7	MSAIC 2023-2 A - ABS	06/20/2025	Paydown		1,206,395	1,206,395	1,190,730	1,190,235	0	23,185	0	23,185	0	1,206,395	0	0	0	694,045	09/22/2053
61945W-AB-5	MSAIC 2023-2 B - ABS	06/20/2025	Paydown		1,869,770	1,075,538	1,059,783	1,863,604	0	4,724	0	4,724	0	1,869,770	0	0	0	0	09/22/2053
627924-AA-1	MVWOT 251 A - ABS	06/20/2025	Paydown		80,534	80,534	80,526	0	0	8	0	8	0	80,534	0	0	0	338	09/22/2042
62847R-AA-5	MVWOT 241 A - ABS	06/20/2025	Paydown		650,661	650,661	658,591	0	0	(7,930)	0	(7,930)	0	650,661	0	0	0	5,796	02/20/2043
62880T-AA-9	NALP 251 A - ABS	06/25/2025	Paydown		329,356	329,356	329,292	0	0	64	0	64	0	329,356	0	0	0	1,459	09/26/2050
629863-AA-9	NALP 241 A - ABS	06/25/2025	Paydown		5,657,611	5,657,611	5,656,371	5,656,562	0	1,049	0	1,049	0	5,657,611	0	0	0	59,304	12/27/2049
63860F-AG-8	NSTR 2006-B M3 - RMBS	06/25/2025	Paydown		132,236	0	0	132,236	0	0	0	0	0	132,236	0	0	0	0	09/25/2036
63943C-AB-7	NAVSL 24A B - ABS	03/03/2025	Adjustment		6,498,683	6,500,000	6,498,511	6,498,671	0	12	0	12	0	6,498,683	0	0	0	82,198	10/17/2072
64352V-GV-7	NCHET 2004-A A2B - RMBS	06/01/2025	Paydown		880,041	577,813	522,905	874,443	0	5,599	0	5,599	0	880,041	0	0	0	0	08/25/2034
64352V-MP-3	NCHET 2005-A A5W - RMBS	06/01/2025	Paydown		1,119,636	1,119,636	1,016,467	1,023,278	0	96,358	0	96,358	0	1,119,636	0	0	0	15,741	08/25/2035
64352V-PQ-8	NCHET 2005-D M1 - RMBS	06/25/2025	Paydown		818,272	818,272	711,903	787,878	0	30,394	0	30,394	0	818,272	0	0	0	6,600	02/25/2036
64360Y-AC-9	NCHET 2006-2 A2C - RMBS	06/25/2025	Paydown		182,431	0	0	182,431	0	0	0	0	0	182,431	0	0	0	0	08/25/2036
669971-AC-7	NHEL 2007-1 A2B - RMBS	06/25/2025	Paydown		432,172	367,737	168,504	430,909	0	2,391	1,128	1,263	0	432,172	0	0	0	0	03/25/2037
68389F-HU-1	OOMLT 2005-3 M3 - RMBS	06/25/2025	Paydown		702,291	643,960	253,374	675,980	0	26,310	0	26,310	0	702,291	0	0	0	0	08/25/2035
68389F-KQ-6	OOMLT 2006-1 2A4 - RMBS	03/25/2025	Paydown		349,561	348,245	345,191	316,563	0	32,999	0	32,999	0	349,561	0	0	0	75	01/25/2036
68389F-KS-2	OOMLT 2006-1 M2 - RMBS	06/25/2025	Paydown		63,624	0	0	63,624	0	0	0	0	0	63,624	0	0	0	0	01/25/2036
691215-BC-0	OWNIT 2005-2 M6 - RMBS	02/25/2025	Paydown		138,611	91,411	15,971	35,409	0	103,202	0	103,202	0	138,611	0	0	0	0	03/25/2036
69291V-AA-2	PKAIR 241 AF - ABS	06/15/2025	Paydown		2,229,191	2,229,191	2,229,191	2,229,191	0	0	0	0	0	2,229,191	0	0	0	30,920	09/15/2039
69291V-AB-0	PKAIR 241 A - ABS	06/15/2025	Paydown		3,537,727	3,537,726	3,537,686	3,537,782	0	(55)	0	(55)	0	3,537,727	0	0	0	45,458	09/15/2039
69410A-AA-4	CPACE 221 A - ABS	06/10/2025	Paydown		47,394	47,394	47,393	47,435	0	(41)	0	(41)	0	47,394	0	0	0	841	10/12/2060
69410P-AA-1	CPACE 2021-1 A - ABS	06/10/2025	Paydown		779,333	779,333	779,283	772,280	0	7,053	0	7,053	0	779,333	0	0	0	1,332	10/10/2059
70069F-CJ-4	PPSI 2004-MCW1 M3 - RMBS	06/25/2025	Paydown		377,483	377,484	377,130	379,263	0	(1,779)	0	(1,779)	0	377,483	0	0	0	6,056	10/25/2034
70069F-LY-1	PPSI 2005-WCW3 M3 - RMBS	06/25/2025	Paydown		75,397	0	0	75,397	0	0	0	0	0	75,397	0	0	0	0	08/25/2035
753910-AG-3	RASC 2005-KS12 M4 - RMBS	06/25/2025	Paydown		151,740	0	0	151,740	0	0	0	0	0	151,740	0	0	0	0	01/25/2036
75973L-AA-6	RENEW 2017-1 A - ABS	06/20/2025	Paydown		135,595	135,595	135,559	147,697	0	(12,102)	0	(12,102)	0	135,595	0	0	0	1,434	09/20/2052
76110V-QK-7	RFMS2 2004-HS2 A15 - RMBS	02/01/2025	Paydown		4,782	3,356	10,095	4,902	0	(120)	0	(120)	0	4,782	0	0	0	4	06/25/2034
76110W-N7-7	RASC 2005-KS2 M2 - RMBS	06/25/2025	Paydown		231,756	231,756	220,168	227,088	0	4,668	0	4,668	0	231,756	0	0	0	3,187	03/25/2035
78396Y-AB-9	SESAC 221 A2 - ABS	04/25/2025	Paydown		3,468,762	544,600	530,172	3,455,720	0	2,835,445	0	2,835,445	0	3,468,762	0	0	0	0	07/25/2052
78433X-AA-8	SALTT 211 AA - ABS	06/15/2025	Paydown		8,691,973	8,691,973	8,691,734	8,691,245	0	728	0	728	0	8,691,973	0	0	0	45,784	02/28/2033
78443C-BP-8	SLMA 2004-B A4 - ABS	06/16/2025	Paydown		3,688,141	3,688,141	3,322,784	3,648,572	0	39,569	0	39,569	0	3,688,141	0	0	0	70,222	09/15/2033
78443C-CU-6	SLMA 2006-B A5 - ABS	06/16/2025	Paydown		412,646	412,646	405,726	411,282	0	1,363	0	1,363	0	412,646	0	0	0	7,524	12/15/2039
78449H-AB-3	SMB 23B A1B - ABS	06/16/2025	Paydown		1,552,163	1,552,163	1,574,476	1,560,770	0	(8,606)	0	(8,606)	0	1,552,163	0	0	0	27,544	10/16/2056
78450P-AB-1	SMB 23D A1B - ABS	06/16/2025	Paydown		782,094	782,094	789,426	781,326	0	768	0	768	0	782,094	0	0	0	13,462	09/15/2053
784988-AA-1	Touchdown REV A 1L 04/2035 - ABS	05/21/2025	Direct		9,568,538	9,568,538	9,568,538	9,562,935	0	0	0	0	0	9,568,538	0	0	0	37,589	04/30/2035
784988-AB-9	Touchdown REV B 1L 04/2035 - ABS	05/21/2025	Direct		2,299,515	2,299,515	2,299,515	2,298,167	0	2	0	2	0	2,299,515	0	0	0	9,344	04/30/2035
784988-AC-7	Touchdown REV C 1L 04/2035 - ABS	05/21/2025	Paydown		456,447	447,128	447,128	455,987	0	198	0	198	0	456,447	0	0	0	1,822	04/30/2035
784988-AD-5	Touchdown REV D 1L 04/2035 - ABS	05/21/2025	Paydown		340,770	332,152	332,152	340,386	0	189	0	189	0	340,770	0	0	0	1,688	04/30/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78577N-AA-6	SACO 2006-12 1A - RMBS	02/25/2025	Paydown		1,053	868	520	138	0	915	0	915	0	1,053	0	0	0	0	09/25/2036
82650B-AB-2	SRFC 232 B - ABS	06/20/2025	Paydown		763,494	670,391	670,235	749,983	0	13,511	0	13,511	0	763,494	0	0	0	0	04/20/2040
82650B-AC-0	SRFC 232 C - ABS	06/20/2025	Paydown		1,056,693	909,816	909,590	1,035,429	0	21,264	0	21,264	0	1,056,693	0	0	0	0	04/20/2040
82650T-AB-3	SRFC 222 B - ABS	06/20/2025	Paydown		500,447	450,444	450,370	493,168	0	7,279	0	7,279	0	500,447	0	0	0	0	06/20/2040
82650T-AC-1	SRFC 222 C - ABS	06/20/2025	Paydown		611,055	535,974	535,914	600,175	0	10,880	0	10,880	0	611,055	0	0	0	0	06/20/2040
826943-AB-8	SRFC 2023-1 B - ABS	06/20/2025	Paydown		990,588	874,984	874,798	973,238	0	17,349	0	17,349	0	990,588	0	0	0	0	01/20/2040
826943-AC-6	SRFC 2023-1 C - ABS	06/20/2025	Paydown		669,482	577,820	577,726	655,761	0	13,721	0	13,721	0	669,482	0	0	0	0	01/20/2040
826944-AC-4	SRFC 2023-3 C - ABS	06/20/2025	Paydown		1,728,723	1,512,264	1,512,158	1,693,123	0	35,599	0	35,599	0	1,728,723	0	0	0	0	09/20/2040
831943-AB-1	SMB 24A A1B - ABS	06/16/2025	Paydown		3,219,491	3,219,491	3,219,491	3,219,491	0	0	0	0	0	3,219,491	0	0	0	54,396	03/15/2056
83207Q-AC-3	SMB 24D B - ABS	03/21/2025	Adjustment		11,429,527	11,428,000	11,427,886	11,428,005	0	1,522	0	1,522	0	11,429,527	0	0	0	178,582	07/15/2053
83611M-DJ-4	SVHE 2005-OPT1 M3 - RMBS	06/25/2025	Paydown		76,205	0	0	76,205	0	0	0	0	0	76,205	0	0	0	0	06/25/2035
83611M-GW-2	SVHE 2005-OPT3 M3 - RMBS	02/25/2025	Paydown		44,055	0	0	44,055	0	0	0	0	0	44,055	0	0	0	0	11/25/2035
83611M-GX-0	SVHE 2005-OPT3 M4 - RMBS	02/25/2025	Paydown		19,293	0	0	19,293	0	0	0	0	0	19,293	0	0	0	0	11/25/2035
83611M-GY-8	SVHE 2005-OPT3 M5 - RMBS	01/27/2025	Paydown		126	0	0	126	0	0	0	0	0	126	0	0	0	0	11/25/2035
83612P-AE-0	SVHE 2007-1 2A4 - RMBS	06/25/2025	Paydown		963,695	867,782	589,240	926,723	0	36,972	0	36,972	0	963,695	0	0	0	0	03/25/2037
84751P-LP-2	SURF 2006-BC2 A2D - RMBS	06/01/2025	Paydown		59,388	46,139	27,279	59,114	0	274	0	274	0	59,388	0	0	0	0	02/25/2037
85209*-AA-8	Spruce Funding I LLC Term Loan A - ABS	06/20/2025	Direct		12,335,493	12,335,493	12,335,493	12,335,282	0	211	0	211	0	12,335,493	0	0	0	217,072	09/20/2043
85209*-AB-6	Spruce Funding I LLC Term Loan B - ABS	06/20/2025	Direct		931,542	931,542	931,542	926,555	0	0	0	0	0	931,542	0	0	0	20,505	09/20/2043
85209*-AC-4	Spruce Funding I LLC Term Loan C - ABS	06/20/2025	Direct		828,840	828,840	828,840	823,279	0	0	0	0	0	828,840	0	0	0	22,782	09/20/2043
85209*-AD-2	Spruce Funding I LLC Term Loan D - ABS	06/20/2025	Direct		870,825	870,825	870,825	864,135	0	0	0	0	0	870,825	0	0	0	29,043	09/20/2043
86358E-C5-3	SAIL 2006-BNC1 A1 - RMBS	06/25/2025	Paydown		727,558	563,876	370,619	716,791	0	10,768	0	10,768	0	727,558	0	0	0	0	03/25/2036
86358E-FJ-0	SAIL 2003-BC12 1A - RMBS	06/25/2025	Paydown		342,694	342,695	321,808	339,037	0	3,658	0	3,658	0	342,694	0	0	0	5,028	11/25/2033
86358E-ZT-6	SAIL 2005-11 A7 - RMBS	06/25/2025	Paydown		210,154	210,154	178,465	198,961	0	11,193	0	11,193	0	210,154	0	0	0	2,117	01/25/2036
86359A-ET-6	SASC 2002-BC1 M2 - RMBS	06/25/2025	Paydown		105,156	60,608	56,190	103,841	0	1,315	0	1,315	0	105,156	0	0	0	0	08/25/2032
86359P-AC-4	SASC 2006-BC3 A3 - RMBS	06/25/2025	Paydown		359,391	300,910	392,240	351,285	0	8,106	0	8,106	0	359,391	0	0	0	0	10/25/2036
86360W-AD-4	SAIL 2006-4 A4 - RMBS	06/25/2025	Paydown		479,845	472,831	445,727	473,579	0	6,266	0	6,266	0	479,845	0	0	0	0	07/25/2036
863613-AD-7	SASC 2007-MLN1 A4 - RMBS	06/25/2025	Paydown		53,627	46,540	9,563	52,727	0	899	0	899	0	53,627	0	0	0	0	01/25/2037
86361G-AC-0	SASC 2006-BC2 A3 - RMBS	06/25/2025	Paydown		223,090	208,760	177,429	218,306	0	4,784	0	4,784	0	223,090	0	0	0	0	09/25/2036
86744Y-AA-3	SNVA 241 A - ABS	04/30/2025	Paydown		104,282	104,282	99,428	99,927	0	4,356	0	4,356	0	104,282	0	0	0	1,979	01/30/2059
86745B-AA-2	SNVA 242 A - ABS	04/30/2025	Paydown		1,174,655	1,174,655	1,144,861	1,146,068	0	317,694	0	317,694	0	1,174,655	0	0	0	4,097,362	07/30/2059
86745P-AA-1	SNVA 2020-2 A - ABS	04/30/2025	Paydown		238,123	238,123	238,057	238,150	0	(27)	0	(27)	0	238,123	0	0	0	2,381	11/01/2055
86745Q-AA-9	SNVA 2021-1 A - ABS	04/30/2025	Paydown		607,455	607,455	607,190	607,455	0	(1)	0	(1)	0	607,455	0	0	0	5,548	04/28/2056
86745X-AA-4	SNVA 231 A - ABS	04/30/2025	Paydown		977,876	977,876	928,898	942,626	0	35,250	0	35,250	0	977,876	0	0	0	18,054	04/30/2058
86746B-AA-1	SNVA 23GRD1 A1 - ABS	06/20/2025	Paydown		372,970	372,970	378,936	0	0	(5,966)	0	(5,966)	0	372,970	0	0	0	4,886	12/20/2050
86771B-AA-9	SUNRN 242 A1 - ABS	04/30/2025	Paydown		556,017	556,017	553,469	553,707	0	2,310	0	2,310	0	556,017	0	0	0	15,028	07/30/2059
86772D-AA-4	SUNRN 2018-1 A - ABS	04/30/2025	Paydown		1,302,346	1,302,346	1,283,138	1,291,684	0	10,662	0	10,662	0	1,302,346	0	0	0	25,751	04/30/2049
86772G-AA-7	SUNRUN TL 1L 01/30/2054 - ABS	04/30/2025	Adjustment		328,765	328,765	325,526	328,761	0	4	0	4	0	328,765	0	0	0	12,691	01/30/2054
86773C-AA-5	SUNRN 241 A - ABS	04/30/2025	Paydown		1,058,537	1,058,537	1,058,059	1,058,262	0	275	0	275	0	1,058,537	0	0	0	26,315	02/01/2055
86773Q-AA-4	SUNRN 2021-1 A - ABS	01/30/2025	Paydown		257,806	257,806	257,750	258,010	0	(204)	0	(204)	0	257,806	0	0	0	3,171	01/30/2052
86774*-AA-1	SUNRUN TL 6.925% 7/30/2053 - ABS	04/30/2025	Direct		1,074,125	1,074,125	1,074,125	1,074,125	0	0	0	0	0	1,074,125	0	0	0	18,596	07/30/2053
87218F-AA-9	TBOF 2 DDTL 06/2032 - ABS	04/15/2025	Paydown		3,193,934	425,000	427,378	3,181,358	0	12,575	0	12,575	0	3,193,934	0	0	0	0	06/22/2032
881561-XL-3	TMTS 2005-14HE AF4 - RMBS	06/01/2025	Paydown		487,955	121,613	69,837	485,937	0	2,018	0	2,018	0	487,955	0	0	0	0	08/25/2036
881561-XM-1	TMTS 2005-14HE AF5 - RMBS	06/01/2025	Paydown		20,005	15,225	14,117	19,780	0	225	0	225	0	20,005	0	0	0	0	08/25/2036
881561-ZC-1	TMTS 2005-16HE AF4 - RMBS	06/01/2025	Paydown		772,391	362,798	266,177	766,383	0	6,008	0	6,008	0	772,391	0	0	0	0	09/25/2036
88156E-AD-8	TMTS 2006-17HE A1 - RMBS	06/25/2025	Paydown		879,156	784,746	741,899	876,312	0	2,844	0	2,844	0	879,156	0	0	0	0	01/25/2038
88158A-AA-0	TMTS 2007-9SL A1 - RMBS	06/25/2025	Paydown		85,461	85,461	85,013	81,445	0	4,016	0	4,016	0	85,461	0	0	0	0	06/25/2038
92855H-AA-3	VSLR 2020-1 A - ABS	01/30/2025	Paydown		1,400,487	1,400,487	1,400,243	1,400,640	0	(154)	0	(154)	0	1,400,487	0	0	0	15,475	07/31/2051
933631-AC-7	WMHE 2007-HE1 2A2 - RMBS	06/25/2025	Paydown		146,030	80,503	32,041	145,364	0	666	0	666	0	146,030	0	0	0	0	01/25/2037
G7532*-AA-3	REVAMP DDTL A 1L 03/2046 - ABS	06/16/2025	Various		22,520,471	22,520,471	22,520,471	21,841,202	0	10,784	0	10,784	0	22,520,471	0	0	0	401,520	03/31/2046
G7532*-AB-1	REVAMP DDTL 1L B 03/2046 - ABS	06/16/2025	Direct		1,087,939	1,087,939	1,087,939	1,057,842	0	(3)	0	(3)	0	1,087,939	0	0	0	29,943	03/31/2046
G7532*-AC-9	REVAMP DDTL 1L C 03/2046 - ABS	06/16/2025	Direct		576,868	576,868	576,868	560,897	0	12	0	12	0	576,868	0	0	0	18,629	03/31/2046
G7532*-AD-7	REVAMP DDTL 1L D 03/2046 - ABS	06/16/2025	Paydown		475,541	341,224	341,224	457,115	0	8,987	0	8,987	0	475,541	0	0	0	4,000	03/31/2046
G7739#-AB-8	SLF V International-L Holdings B, L.P. R	06/10/2025	Paydown		16,653,578	14,744,558	14,744,558	16,224,534	0	2,241,320	0	2,241,320	0	16,653,578	0	0	0	0	12/30/2031
G7740*-AB-9	SLF V-L Holdings B, L.P. Revolver - ABS	06/10/2025	Paydown		12,606,561	11,057,807	11,057,807	12,276,108	0	1,821,520	0	1,821,520	0	12,606,561	0	0	0	0	12/30/2031
Q39748-AA-4	USD GTD SR SECD NT	06/30/2025	Paydown		1,756,579	1,756,579	1,756,579	1,756,579	0	0	0	0	0	1,756,579	0	0	0	18,761	03/31/2036
000759-BW-9	ABFS MORTGAGE LOAN TRUST 2001 SENIOR ABS	11/01/2025	PAYDOWN		52	52	34	33	0	19	0	19	0	52	0	0	0	1	03/15/2032
00441T-AA-1	ACE SECURITIES CORP PACE_06-HE SENIOR AB	12/25/2025	PAYDOWN		475,350	475,352	292,829	271,019	0	204,331	0	204,331	0	475,350	0	0	0	2,528	06/25/2036
00441Y-AA-0	ACE SECURITIES CORP ACE_06-OP2 SENIOR AB	12/25/2025	PAYDOWN		470,550	470,551	392,910	449,329	0	21,221	0	21,221	0	470,550	0	0	0	4,514	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03790C-AA-9	APL FINANCE LLC ASHPL_23-1 SENIOR ABS_AB	10/10/2025	PAYDOWN		18,505,249	18,505,249	18,343,991	18,394,299	0	110,950	0	110,950	0	18,505,249	0	0	0	246,596	07/21/2031
03790C-AB-7	APL FINANCE LLC ASHPL_23-1 SUB ABS_ABS _	10/10/2025	PAYDOWN		25,000,000	25,000,000	24,999,993	24,999,953	0	58	0	58	0	25,000,000	0	0	0	1,583,118	07/21/2031
038394-AA-0	AQUA FINANCE TRUST AQFIT_25-A ABS_ABS _2	12/17/2025	PAYDOWN		1,974,608	1,974,608	1,970,287	0	0	4,826	0	4,826	0	1,974,608	0	0	0	25,382	12/19/2050
040104-RG-8	ARGENT SECURITIES INC. ARS_06 SENIOR ABS	12/26/2025	PAYDOWN		187,930	187,930	155,162	158,324	0	29,606	0	29,606	0	187,930	0	0	0	1,892	03/25/2036
040104-SN-2	ARGENT SECURITIES INC ARSI_06 SENIOR ABS	12/26/2025	PAYDOWN		753,374	753,374	351,552	346,077	0	407,297	0	407,297	0	753,374	0	0	0	5,643	04/25/2036
04362V-AA-3	ASCENT EDUCATION FUNDING TRUST SENIOR AB	12/25/2025	PAYDOWN		2,236,895	2,236,895	2,225,929	2,249,651	0	(12,755)	0	(12,755)	0	2,236,895	0	0	0	38,969	10/25/2050
04541G-QY-1	ASSET BACKED SECURITIES CORP H ABS_ABS _	12/26/2025	PAYDOWN		847,575	847,575	796,385	793,252	0	54,323	0	54,323	0	847,575	0	0	0	7,941	04/25/2035
04541G-TP-7	ASSET BACKED SECURITIES CORP H ABS_ABS _	12/26/2025	PAYDOWN		530,553	530,553	508,085	524,171	0	6,382	0	6,382	0	530,553	0	0	0	5,642	07/25/2035
04941*-AA-2	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN	07/01/2025	REDEMPTION 100.0000		535,714	535,714	535,714	142,671	0	0	0	0	0	535,714	0	0	0	0	05/25/2063
04941*-AB-0	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN	11/19/2025	REDEMPTION 100.0000		19,581,550	19,581,550	19,581,550	8,473,074	0	0	0	0	0	19,581,550	0	0	0	211,902	05/25/2063
04941*-AC-8	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN	07/01/2025	REDEMPTION 100.0000		535,714	535,714	535,714	142,671	0	0	0	0	0	535,714	0	0	0	0	05/25/2063
04941*-AD-6	ATLAS SECURITIZED PRODUCTS FUN TERM_LOAN	11/19/2025	REDEMPTION 100.0000		19,581,550	19,581,550	19,581,550	8,473,067	0	1	0	1	0	19,581,550	0	0	0	267,018	05/25/2063
05357#-AA-2	AVEN HOME 2024-SL1 LLC TERM_LOAN 2.84	12/15/2025	REDEMPTION 100.0000		3,983,304	3,983,304	3,983,304	3,983,304	0	0	0	0	0	3,983,304	0	0	0	19,517	08/06/2044
05357#-AB-0	AVEN HOME 2024-SL1 LLC TERM_LOAN 3.44	12/15/2025	REDEMPTION 100.0000		424,122	424,122	424,122	424,122	0	0	0	0	0	424,122	0	0	0	1,019	08/06/2044
05357#-AC-8	AVEN HOME 2024-SL1 LLC TERM_LOAN 4.69	12/15/2025	REDEMPTION 100.0000		449,957	449,957	449,957	449,957	0	0	0	0	0	449,957	0	0	0	1,271	08/06/2044
05368*-AA-3	AVEN HOME LLC AVHO_25-SL2 TERM_LOAN 6	12/15/2025	REDEMPTION 100.0000		8,025,182	8,025,182	8,025,182	0	0	0	0	0	0	8,025,182	0	0	0	(15,319)	02/19/2055
05368*-AB-1	AVEN HOME LLC AVHO_25-SL2 TERM_LOAN 6	12/15/2025	REDEMPTION 100.0000		821,261	821,261	821,261	0	0	0	0	0	0	821,261	0	0	0	3,700	02/19/2055
05368*-AC-9	AVEN HOME LLC AVHO_25-SL2 TERM_LOAN 7	12/15/2025	REDEMPTION 100.0000		880,355	880,355	880,355	0	0	0	0	0	0	880,355	0	0	0	4,387	02/19/2055
055682-AC-2	BNC MORTGAGE LOAN TRUST BNCMT SENIOR ABS	10/27/2025	PAYDOWN		65,062	65,062	53,377	64,616	0	446	0	446	0	65,062	0	0	0	2,122	10/25/2036
05569Q-AC-8	BNC MORTGAGE LOAN TRUST BNCMT SENIOR ABS	12/26/2025	PAYDOWN		993,240	993,240	753,621	922,770	0	70,471	0	70,471	0	993,240	0	0	0	13,027	05/25/2037
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXG SUB ABS_A	11/06/2025	DEUTSCHE BANK AG		2,738,386	2,823,079	2,822,648	2,822,492	0	(16)	0	(16)	0	2,822,476	0	(84,090)	(84,090)	25,442	02/28/2036
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXG SUB ABS_A	12/28/2025	PAYDOWN		750,586	750,586	750,472	904,835	0	174	0	174	0	750,586	0	0	0	3,816	02/28/2036
05608T-AC-5	BXG RECEIVABLES NOTE TRUST BXG SUB ABS_A	12/28/2025	PAYDOWN		295,892	295,892	295,886	295,847	0	45	0	45	0	295,892	0	0	0	3,493	02/28/2036
072927-AA-4	BAYVIEW OPPORTUNITY MASTER FUN WHOLE_CMO	11/28/2025	PAYDOWN		3,858,875	3,858,875	3,826,814	4,076,705	0	(217,831)	0	(217,831)	0	3,858,875	0	0	0	111,425	10/28/2060
07384Y-PC-4	BEAR STEARNS ASSET BACKED SECU SUB ABS_A	12/26/2025	PAYDOWN		6,144	6,144	1,123	699	0	5,445	0	5,445	0	6,144	0	0	0	110	01/25/2034
073879-BA-5	BEAR STEARNS ASSET BACKED SECU ABS_ABS _	12/26/2025	PAYDOWN		128,677	128,677	109,462	102,640	0	26,038	0	26,038	0	128,677	0	0	0	2,203	06/25/2034
073879-BB-3	BEAR STEARNS ASSET BACKED SECU ABS_ABS _	12/26/2025	PAYDOWN		2,816	2,816	2,437	2,396	0	420	0	420	0	2,816	0	0	0	36	06/25/2034
07655#-AA-7	BEDROCK ABS I LLC SENIOR ABS_ABS 7.95	09/27/2025	PAYDOWN		36,065,308	36,065,309	36,042,603	36,690,423	0	1,388,922	0	1,388,922	0	36,065,308	0	0	0	2,698,996	12/27/2037
11221Q-AB-8	BRONCO FUNDING 2024-1 LLC TERM_LOAN 5	11/20/2025	VARIOUS		4,844,222	4,844,222	4,844,222	4,788,606	0	(55)	0	(55)	0	4,844,222	0	0	0	33,997	05/20/2044
11221Q-AC-6	BRONCO FUNDING 2024-1 LLC TERM_LOAN 6	11/20/2025	VARIOUS		459,791	459,791	459,791	454,580	0	(5)	0	(5)	0	459,791	0	0	0	2,725	05/20/2044
11221Q-AD-4	BRONCO FUNDING 2024-1 LLC TERM_LOAN 6	11/20/2025	VARIOUS		312,001	312,001	312,001	308,464	0	(4)	0	(4)	0	312,001	0	0	0	1,972	05/20/2044
11221Q-AE-2	BRONCO FUNDING 2024-1 LLC TERM_LOAN 6	11/20/2025	VARIOUS		312,001	312,001	312,008	308,497	0	(35)	0	(35)	0	312,001	0	0	0	2,165	05/20/2044
11221Q-AF-9	BRONCO FUNDING 2024-1 LLC TERM_LOAN 8	11/20/2025	REDEMPTION 100.0000		246,316	246,316	246,318	243,553	0	(32)	0	(32)	0	246,316	0	0	0	2,434	05/20/2044
12489W-QX-5	CREDIT-BASED ASSET SERVICING A ABS_ABS _	12/26/2025	PAYDOWN		383,579	383,579	369,091	328,802	0	54,777	0	54,777	0	383,579	0	0	0	3,255	03/25/2036
12559Q-AG-7	CIT MORTGAGE LOAN TRUST CITM_0 MEZZANIN	12/26/2025	PAYDOWN		6,666,523	6,666,523	6,675,807	6,540,002	0	126,521	0	126,521	0	6,666,523	0	0	0	80,094	10/25/2037
12666B-AE-5	COUNTRYWIDE ASSET BACKED CERTI SENIOR AB	12/26/2025	PAYDOWN		2,033,656	2,033,656	1,621,637	1,878,383	0	155,273	0	155,273	0	2,033,656	0	0	0	20,194	05/25/2047
126671-PU-4	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB	11/01/2025	PAYDOWN		12	20	20	20	0	(9)	0	(9)	0	12	0	0	0	0	05/25/2032
126671-ZS-8	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A	12/01/2025	PAYDOWN		25	25	0	0	0	25	0	25	0	25	0	0	0	0	12/25/2032
12667H-AF-8	COUNTRYWIDE ASSET-BACKED CERTI SUB ABS_A	12/26/2025	PAYDOWN		36,879	74,672	20,560	34,391	0	2,488	0	2,488	0	36,879	0	0	0	1,759	04/25/2047
144531-EY-2	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN	12/26/2025	PAYDOWN		664,497	664,497	635,010	657,612	0	6,884	0	6,884	0	664,497	0	0	0	7,221	01/25/2036
144531-FP-0	CARRINGTON MORTGAGE LOAN TRUST MEZZANIN	12/26/2025	PAYDOWN		401,469	401,469	361,824	388,789	0	12,679	0	12,679	0	401,469	0	0	0	3,431	02/25/2036
15676*-AA-9	CREBERUS TERM_LOAN 7.280% 06/10/32	08/22/2025	REDEMPTION 100.0000		8,682,752	8,682,752	8,682,752	8,682,752	0	0	0	0	0	8,682,752	0	0	0	99,005	06/10/2032
18449K-AA-4	CLEANFUND COMMERCIAL PACE CAPI ABS_ABS _	10/20/2025	PAYDOWN		365,873	365,873	365,742	365,699	0	174	0	174	0	365,873	0	0	0	7,732	10/21/2052
18453F-AA-8	CLEANFUND CLEAN COMMERCIAL P ABS_ABS _	12/20/2025	PAYDOWN		547,351	547,351	547,347	551,637	0	(4,286)	0	(4,286)	0	547,351	0	0	0	7,393	10/20/2054
23247L-AD-0	COUNTRYWIDE ASSET BACKED CERTI SENIOR AB	12/26/2025	PAYDOWN		699,838	699,838	614,983	663,521	0	36,317	0	36,317	0	699,838	0	0	0	8,911	06/25/2047
28622B-A#-1	ELEVATE FUNDING I LLC TERM_LOAN 7.350	12/15/2025	VARIOUS		1,108,009	1,108,009	1,108,009	1,054,818	0	(130)	0	(130)	0	1,108,009	0	0	0	7,611	11/30/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28622B-A*-5	ELEVATE FUNDING I LLC TERM_LOAN 5.400	12/15/2025	VARIOUS		4,349,732	4,349,732	4,349,732	3,999,264	0	(805)	0	(805)	0	4,349,732	0	0	0	17,997	11/30/2045
28622B-A@-3	ELEVATE FUNDING I LLC TERM_LOAN 6.050	12/15/2025	VARIOUS		1,617,937	1,617,937	1,617,937	1,540,359	0	(280)	0	(280)	0	1,617,937	0	0	0	7,762	11/30/2045
28622B-B*-4	ELEVATE FUNDING I LLC TERM_LOAN 8.400	12/15/2025	VARIOUS		786,591	786,591	786,593	749,816	0	(1,082)	0	(1,082)	0	786,591	0	0	0	4,250	11/30/2045
28622B-B@-2	ELEVATE FUNDING I LLC TERM_LOAN 9.650	12/15/2025	REDEMPTION 100.0000		1,491,648	1,491,648	1,493,363	1,422,190	0	(2,523)	0	(2,523)	0	1,491,648	0	0	0	15,514	11/30/2045
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT SENIOR AB	12/26/2025	PAYDOWN		143,497	143,497	59,906	60,197	0	83,300	0	83,300	0	143,497	0	0	0	33	07/25/2036
35042N-AA-3	FOUNDATION FINANCE TRUST FFIN SENIOR ABS	12/15/2025	PAYDOWN		1,514,893	1,514,893	1,514,584	0	0	309	0	309	0	1,514,893	0	0	0	18,474	04/15/2052
35729P-PX-2	FREMONT HOME LOAN TRUST FHLT_0 SENIOR AB	12/26/2025	PAYDOWN		741,970	741,970	650,114	708,223	0	33,746	0	33,746	0	741,970	0	0	0	5,659	02/25/2036
36242D-A6-0	GSAMP TRUST GSAMP_05-HE2 ABS_ABS _05-HE2	12/26/2025	PAYDOWN		184,658	184,476	148,262	150,462	0	34,196	0	34,196	0	184,658	0	0	0	2,048	03/25/2035
37556T-AA-4	GHOST_25-1 SENIOR ABS_ABS _25-1 144A	12/15/2025	PAYDOWN		613,534	613,534	613,508	0	0	20	0	20	0	613,534	0	0	0	10,404	03/15/2050
38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1	09/20/2025	PAYDOWN		307,875	307,875	307,875	307,896	0	(21)	0	(21)	0	307,875	0	0	0	5,773	09/20/2047
38151J-AA-3	GOLDMAN HOME IMPROVEMENT TRUST SENIOR AB	12/25/2025	PAYDOWN		1,223,332	1,223,332	1,218,137	1,218,157	0	5,175	0	5,175	0	1,223,332	0	0	0	23,512	10/25/2052
38237A-AA-0	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	12/20/2025	PAYDOWN		1,815,674	1,815,674	1,755,277	1,764,137	0	51,537	0	51,537	0	1,815,674	0	0	0	28,845	05/20/2055
38237C-AA-6	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	12/20/2025	PAYDOWN		1,063,877	1,063,877	1,058,371	1,057,679	0	6,198	0	6,198	0	1,063,877	0	0	0	19,885	07/20/2055
38237D-AA-4	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	12/20/2025	PAYDOWN		1,388,985	1,388,985	1,140,694	1,086,827	0	302,158	0	302,158	0	1,388,985	0	0	0	20,525	11/20/2054
38237K-AC-4	GOODLEAP SUSTAINABLE HOME SOLU SUB ABS_A	11/20/2025	DIRECT		119,370	0	0	0	0	0	0	0	0	0	0	119,370	119,370	0	04/20/2049
38237K-AC-4	GOODLEAP SUSTAINABLE HOME SOLU SUB ABS_A	12/20/2025	CAPITAL DISTRIBUTION		50,000	0	50,000	50,000	0	0	0	0	0	50,000	0	0	0	0	04/20/2049
38237V-AA-4	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	12/20/2025	PAYDOWN		1,376,086	1,376,086	1,374,596	1,373,609	0	2,477	0	2,477	0	1,376,086	0	0	0	22,630	02/22/2055
38237Y-AA-8	GOODLEAP SUSTAINABLE HOME SOLU SENIOR AB	12/20/2025	PAYDOWN		2,370,700	2,370,700	2,369,971	2,372,436	0	(1,736)	0	(1,736)	0	2,370,700	0	0	0	44,030	03/20/2057
39538W-AJ-7	GREENPOINT MORTGAGE FUNDING TR ABS_ABS _	12/26/2025	PAYDOWN		146,832	(52,831)	0	0	0	146,832	0	146,832	0	146,832	0	0	0	210	09/25/2034
39571M-AF-5	GREENSKY HOME IMPROVEMENT ISSU SUB ABS_A	12/25/2025	PAYDOWN		1,267,325	1,267,325	1,267,238	1,267,249	0	76	0	76	0	1,267,325	0	0	0	24,126	06/25/2059
39571M-AG-3	GREENSKY HOME IMPROVEMENT ISSU ABS_ABS _	12/25/2025	PAYDOWN		538,445	538,445	538,445	538,443	0	2	0	2	0	538,445	0	0	0	11,106	06/25/2059
40461R-AF-5	HA C-PACE 2019-1 ISSUER LLC SEC ABS_ABS	10/15/2025	PAYDOWN		602,871	602,871	602,871	602,871	0	0	0	0	0	602,871	0	0	0	10,219	10/15/2055
40461R-AG-3	HA C-PACE 2019-1 ISSUER LLC SEC ABS_ABS	10/15/2025	PAYDOWN		299,823	299,823	299,823	577,900	0	1,110	0	1,110	0	299,823	0	0	0	786	10/15/2055
40486J-AA-5	HIN TIMESHARE TRUST HINTT_22-A ABS_ABS _	12/15/2025	PAYDOWN		1,082,935	1,082,935	1,082,686	1,082,723	0	212	0	212	0	1,082,935	0	0	0	13,243	05/15/2041
40486J-AB-3	HIN TIMESHARE TRUST HINTT_22-A SUB ABS_A	12/15/2025	PAYDOWN		1,082,706	1,082,706	889,698	809,142	0	273,565	0	273,565	0	1,082,706	0	0	0	14,486	05/15/2041
40486J-AC-1	HIN TIMESHARE TRUST HINTT_22-A ABS_ABS _	12/15/2025	PAYDOWN		866,164	866,164	870,253	877,244	0	(11,080)	0	(11,080)	0	866,164	0	0	0	13,907	05/15/2041
40486J-AD-9	HIN TIMESHARE TRUST HINTT_22-A SUB ABS_A	12/15/2025	PAYDOWN		1,370,456	1,370,456	1,084,880	995,090	0	375,366	0	375,366	0	1,370,456	0	0	0	25,631	05/15/2041
42770V-AA-9	HERO FUNDING TRUST HERO_16-1A SENIOR ABS	12/20/2025	PAYDOWN		352,759	352,759	359,723	422,850	0	(49,035)	0	(49,035)	0	352,759	0	0	0	1,686	09/20/2041
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS	12/20/2025	PAYDOWN		775,648	775,648	790,904	868,929	0	(93,281)	0	(93,281)	0	775,648	0	0	0	3,677	09/20/2041
42770X-AA-5	HERO FUNDING TRUST HERO_16-3A SENIOR ABS	12/20/2025	PAYDOWN		182,494	182,494	182,479	194,923	0	(5,263)	0	(5,263)	0	182,494	0	0	0	786	09/20/2042
42770X-AC-1	HERO FUNDING TRUST HERO_16-3A SENIOR ABS	12/20/2025	PAYDOWN		89,588	89,588	91,826	93,794	0	(4,206)	0	(4,206)	0	89,588	0	0	0	490	09/20/2042
43283C-AA-9	HILTON GRAND VACATIONS TRUST H ABS_ABS _	12/25/2025	PAYDOWN		1,207,447	1,207,447	1,207,111	0	0	335	0	335	0	1,207,447	0	0	0	16,088	05/27/2042
433672-AA-0	HLEND HOLDINGS C LP TERM_LOAN 7.233%	09/05/2025	REDEMPTION 100.0000		119,145,000	119,145,000	112,652,730	113,062,554	0	6,082,446	0	6,082,446	0	119,145,000	0	0	0	1,981,514	12/22/2029
43709X-AF-8	INDYMAC RESIDENTIAL ASSET BACK SENIOR AB	12/26/2025	PAYDOWN		176,047	176,047	107,576	106,817	0	69,230	0	69,230	0	176,047	0	0	0	953	04/25/2037
43710E-AD-2	INDYMAC RESIDENTIAL ASSET BACK SENIOR AB	12/26/2025	PAYDOWN		59,358	59,358	32,627	32,607	0	26,751	0	26,751	0	59,358	0	0	0	252	07/25/2037
46593B-AA-9	JG WENTWORTH LLC JGWRL_20-E1 ABS_ABS _20	12/15/2025	PAYDOWN		1,416,963	1,416,963	1,394,972	1,396,070	0	20,893	0	20,893	0	1,416,963	0	0	0	13,040	01/18/2084
46593B-AB-7	321 HENDERSON RECEIVABLES LLC ABS_ABS _2	11/15/2025	PAYDOWN		707,241	707,241	710,610	701,989	0	(5,097)	0	(5,097)	0	707,241	0	0	0	8,134	12/15/2088
46669#-AA-9	JG WENTWORTH XLVIII LLC HENDR ABS_ABS _	12/15/2025	PAYDOWN		2,211,033	2,211,033	2,211,033	0	0	1,601	0	1,601	0	2,211,033	0	0	0	20,507	11/15/2051
48277*-AA-3	SPRUCE-TOPCO KSB-1HOLDINGS,LP3.52061020	11/07/2025	VARIOUS		2,280,000	2,280,000	2,279,677	2,279,735	0	265	0	265	0	2,280,000	0	0	0	23,275	02/08/2061
48285*-AC-9	KCLFNOTEISSUERISPVLLC TERM LOAN 6.77	07/01/2025	TAX FREE EXCHANGE		40,882,685	40,882,685	40,882,685	40,882,685	0	0	0	0	0	40,882,685	0	0	0	687,775	01/17/2033
542512-AD-0	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	12/26/2025	PAYDOWN		59,713	59,713	14,259	14,222	0	45,491	0	45,491	0	59,713	0	0	0	253	12/25/2036
542514-KC-7	LONG BEACH MORTGAGE LOAN TRUST MEZZANIN	12/26/2025	PAYDOWN		337,041	337,041	297,273	309,180	0	27,861	0	27,861	0	337,041	0	0	0	4,539	02/25/2035
542514-RZ-9	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	12/26/2025	PAYDOWN		134,223	134,223	84,460	86,406	0	47,817	0	47,817	0	134,223	0	0	0	1,237	01/25/2036
542514-SD-7	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	12/26/2025	PAYDOWN		91,572	91,572	75,375	99,007	0	16,521	0	16,521	0	91,572	0	0	0	780	01/25/2036
542514-SW-5	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	12/26/2025	PAYDOWN		484,597	484,597	389,609	380,494	0	104,103	0	104,103	0	484,597	0	0	0	4,463	01/25/2036
542514-UG-7	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	12/26/2025	PAYDOWN		327,346	327,346	225,565	191,773	0	135,573	0	135,573	0	327,346	0	0	0	3,624	05/25/2046
54251W-AA-0	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	12/26/2025	PAYDOWN		543,037	543,037	239,098	213,172	0	329,866	0	329,866	0	543,037	0	0	0	3,426	10/25/2036
54251Y-AC-2	LONG BEACH MORTGAGE LOAN TRUST SENIOR AB	12/26/2025	PAYDOWN		65,830	65,830	15,452	15,188	0	50,643	0	50,643	0	65,830	0	0	0	189	11/25/2036
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS	11/06/2025	BARCLAYS CAPITAL INC		718,570	749,364	749,289	749,287	0	576	0	576	0	749,864	0	(31,294)	(31,294)	5,532	01/22/2041
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA SUB ABS_ABS	10/20/2025	PAYDOWN		112,612	112,612	112,600	112,600	0	12	0	12	0	112,612	0	0	0	465	01/22/2041
57643L-HS-8	MABS_05-01 ABS_ABS _05-01 4.596% 03/2	12/26/2025	PAYDOWN		578,950	578,950	549,731	563,161	0	15,789	0	15,789	0	578,950	0	0	0	2,653	03/25/2035
57643L-LD-6	MASTR ASSET BACKED SECURITIES ABS_ABS _0	12/01/2025	PAYDOWN		356,619	356,619	91,158	79,016	0	277,603	0	277,603	0	356,619	0	0	0	3,387	11/25/2035
57643L-NV-4	MORTGAGE ASSET SECURITIZATION SENIOR ABS	12/01/2025	PAYDOWN		423,230	423,230	209,783	201,242	0	221,988	0	221,988	0	423,230	0	0	0	4,546	02/25/2036
57645M-AD-4	MORTGAGE ASSET SECURITIZATION ABS_ABS _0	12/26/2025	PAYDOWN		26,116	26,116	6,871	6,775	0	19,341	0	19,341	0	26,116	0	0	0	94	10/25/2036
57646L-AB-9	MASTR ASSET BACKED SECURITIES SENIOR ABS	11/25/2025	PAYDOWN		106,258	106,258	98,824	101,181	0	5,077	0	5,077	0	106,258	0	0	0	690	08/25/2037
59001F-AQ-4	MERITAGE MORTGAGE LOAN TRUST M ABS_ABS _	12/25/2025	PAYDOWN		78,422	78,422	74,598	75,817	0	2,605	0	2,605	0	78,422	0	0	0	990	07/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61744C-RF-5	MORGAN STANLEY ABS CAPITAL I M MEZZANIN	12/26/2025	PAYDOWN		92,682	92,682	87,149	90,444	0	2,238	0	2,238	0	92,682	0	0	0	935	04/25/2035
61744C-XM-3	MORGAN STANLEY ABS CAPITAL INC SENIOR AB	12/26/2025	PAYDOWN		311,059	311,059	284,887	293,919	0	17,140	0	17,140	0	311,059	0	0	0	2,148	12/25/2035
61744C-ZD-1	MORGAN STANLEY ABS CAPITAL I M SENIOR AB	12/26/2025	PAYDOWN		861,750	861,750	756,185	828,559	0	33,191	0	33,191	0	861,750	0	0	0	7,508	03/25/2036
61748L-AA-0	MORGAN STANLEY ABS CAPITAL I M SENIOR AB	12/26/2025	PAYDOWN		297,330	297,330	240,943	271,488	0	25,842	0	25,842	0	297,330	0	0	0	4,381	06/25/2036
61749B-AF-0	MORGAN STANLEY ABS CAPITAL I M SENIOR AB	12/26/2025	PAYDOWN		114,600	114,600	63,236	62,234	0	52,367	0	52,367	0	114,600	0	0	0	691	10/25/2036
61749H-AE-0	MORGAN STANLEY ABS CAPITAL I M SENIOR AB	12/26/2025	PAYDOWN		684,040	684,040	451,466	482,673	0	201,367	0	201,367	0	684,040	0	0	0	7,818	04/25/2036
617505-AE-2	MORGAN STANLEY ABS CAPITAL I M SENIOR AB	12/26/2025	PAYDOWN		80,315	80,315	30,865	31,055	0	49,260	0	49,260	0	80,315	0	0	0	229	11/25/2036
61750F-AA-8	MORGAN STANLEY ABS CAPITAL I M SENIOR AB	12/26/2025	PAYDOWN		47,320	47,320	18,861	18,600	0	28,720	0	28,720	0	47,320	0	0	0	350	09/25/2036
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS	09/04/2025	CANTOR FITZGERALD & CO		6,888,284	7,219,950	7,198,684	7,199,517	0	122	0	122	0	7,199,639	0	(311,355)	(311,355)	80,021	06/20/2053
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC SENIOR ABS	08/20/2025	PAYDOWN		144,182	144,182	143,757	143,774	0	408	0	408	0	144,182	0	0	0	1,009	06/20/2053
61945V-AB-7	MOSAIC SOLAR LOAN TRUST MSAIC ABS_ABS _2	12/20/2025	PAYDOWN		171,644	171,644	171,426	171,424	0	220	0	220	0	171,644	0	0	0	3,151	06/20/2053
61945W-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_2 ABS_ABS _	09/04/2025	BANK OF AMERICA NA		23,565,349	24,691,918	24,371,286	24,367,492	0	2,238	0	2,238	0	24,369,730	0	(804,381)	(804,381)	275,726	09/22/2053
61945W-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_2 ABS_ABS _	08/20/2025	PAYDOWN		483,411	483,411	477,134	477,059	0	6,352	0	6,352	0	483,411	0	0	0	3,380	09/22/2053
61945W-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_2 SUB ABS_A	09/04/2025	BANK OF AMERICA NA		19,812,237	22,013,597	18,749,636	17,755,482	0	6,812	0	6,812	0	17,762,294	0	2,049,944	2,049,944	315,528	09/22/2053
61945W-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_2 SUB ABS_A	08/20/2025	PAYDOWN		430,975	430,975	367,075	347,611	0	83,364	0	83,364	0	430,975	0	0	0	3,868	09/22/2053
627924-AA-1	MVW OWNER TRUST MVWOT_25-1A ABS_ABS _25-	12/20/2025	PAYDOWN		317,152	317,152	317,122	0	0	31	0	31	0	317,152	0	0	0	4,566	09/22/2042
62847R-AA-5	MVW OWNER TRUST MVWOT_24-1 ABS_ABS _24-1	12/20/2025	PAYDOWN		1,389,658	1,389,658	1,406,595	0	0	(17,400)	0	(17,400)	0	1,389,658	0	0	0	20,585	02/20/2043
62880T-AA-9	NALP BUSINESS LOAN TRUST NALP ABS_ABS _2	12/25/2025	PAYDOWN		325,445	325,445	325,382	0	0	89	0	89	0	325,445	0	0	0	6,459	09/26/2050
629863-AA-9	NALP_24-1 ABS_ABS _24-1 144A 6.490% 1	12/25/2025	PAYDOWN		6,614,714	6,614,714	6,613,265	6,613,682	0	1,032	0	1,032	0	6,614,714	0	0	0	122,486	12/27/2049
63943F-AB-0	NAVIENT REFINANCE LOAN TRUST N ABS_ABS _	09/17/2025	AGBXSAABS		996,882	1,000,000	999,691	0	0	(2,830)	0	(2,830)	0	996,882	0	0	0	14,753	02/16/2055
64352V-GV-7	NEW CENTURY HOME EQUITY LOAN T SENIOR AB	12/01/2025	PAYDOWN		676,343	676,343	617,934	619,540	0	56,803	0	56,803	0	676,343	0	0	0	6,945	08/25/2034
64352V-MP-3	NEW CENTURY HOME EQUITY LOAN T SENIOR AB	12/01/2025	PAYDOWN		1,358,135	1,358,135	1,283,853	1,240,984	0	117,151	0	117,151	0	1,358,135	0	0	0	20,787	08/25/2035
64352V-PQ-8	NEW CENTURY HOME EQUITY LOAN T MEZZANIN	12/26/2025	PAYDOWN		921,331	921,331	787,050	889,482	0	31,849	0	31,849	0	921,331	0	0	0	8,307	02/25/2036
669971-AC-7	NOVASTAR HOME EQUITY LOAN NHEL SENIOR AB	12/26/2025	PAYDOWN		488,950	488,950	156,196	154,389	0	334,560	0	334,560	0	488,950	0	0	0	906	03/25/2037
68389F-HU-1	OPTION ONE MORTGAGE LOANTRUST MEZZANIN A	12/26/2025	PAYDOWN		575,567	575,567	479,016	498,038	0	77,530	0	77,530	0	575,567	0	0	0	3,106	08/25/2035
69410A-AA-4	PACEWELL 6 TRUST CPACE_22-1 SENIOR SENIO	12/10/2025	PAYDOWN		188,118	188,118	188,113	188,378	0	(261)	0	(261)	0	188,118	0	0	0	1,566	10/12/2060
69410P-AA-1	PACEWELL 5 TRUST CPACE_21-1 SENIOR ABS_A	12/10/2025	PAYDOWN		251,262	251,262	251,246	248,873	0	2,389	0	2,389	0	251,262	0	0	0	376	10/10/2059
70069F-CJ-4	PARK PLACE SECURITIES INC PPSI MEZZANIN	12/26/2025	PAYDOWN		378,527	378,527	378,172	379,793	0	(1,266)	0	(1,266)	0	378,527	0	0	0	4,861	10/25/2034
74978A-AE-0	RESIDENTIAL ASSET MORTGAGE PRO ABS_ABS _	12/26/2025	PAYDOWN		590,781	590,781	589,304	580,194	0	10,588	0	10,588	0	590,781	0	0	0	8,862	03/25/2037
75973L-AA-6	RENEW_17-1A SENIOR ABS_ABS _17-1A 144A	12/20/2025	PAYDOWN		332,117	332,117	332,029	359,939	0	(27,822)	0	(27,822)	0	332,117	0	0	0	2,138	09/20/2052
76110W-N7-7	RESIDENTIAL ASSET SECURITIES C MEZZANIN	12/26/2025	PAYDOWN		154,469	154,469	146,745	151,293	0	3,176	0	3,176	0	154,469	0	0	0	2,399	03/25/2035
78396Y-AB-9	SESAC FINANCE LLC SESAC_22-1 SENIOR ABS_	07/31/2025	PAYDOWN		105,924,700	105,924,700	104,034,439	104,501,217	0	1,423,483	0	1,423,483	0	105,924,700	0	0	0	1,553,313	07/25/2052
78433X-AA-8	STONEPEAK SALTT_21-1 SENIOR ABS_ABS _21-	12/15/2025	PAYDOWN		2,441,810	2,441,810	2,441,742	2,441,625	0	184	0	184	0	2,441,810	0	0	0	13,769	02/28/2033
78443C-BP-8	SLM STUDENT LOAN TRUST SLMA_04 SENIOR AB	12/15/2025	PAYDOWN		3,297,377	3,297,377	2,970,731	3,263,483	0	33,894	0	33,894	0	3,297,377	0	0	0	61,514	09/15/2033
78443C-CU-6	SLM PRIVATE CREDIT STUDENT LOA SENIOR AB	12/15/2025	PAYDOWN		400,881	400,881	394,158	399,293	0	1,588	0	1,588	0	400,881	0	0	0	7,571	12/15/2039
78448W-AD-7	SMB PRIVATE EDUCATION LOAN TRU SUB ABS_A	12/15/2025	PAYDOWN		741,906	741,906	680,699	727,509	0	14,397	0	14,397	0	741,906	0	0	0	9,943	06/17/2041
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	12/15/2025	PAYDOWN		1,287,468	1,287,468	1,305,975	1,289,259	0	(1,791)	0	(1,791)	0	1,287,468	0	0	0	22,246	10/15/2056
78450P-AB-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	12/15/2025	PAYDOWN		770,700	770,700	777,925	767,137	0	3,563	0	3,563	0	770,700	0	0	0	13,780	09/15/2053
784986-AA-1	SPFI_MML_SPV TERM_LOAN 6.629% 04/30/3	08/21/2025	VARIOUS		71,247,458	71,247,458	71,247,458	70,909,580	0	0	0	0	0	71,247,458	0	0	0	10,281	04/30/2035
784986-AB-9	SPFI_MML_SPV TERM_LOAN 6.829% 04/30/3	08/21/2025	VARIOUS		17,122,220	17,122,220	17,122,220	17,040,938	0	83	0	83	0	17,122,220	0	0	0	2,059	04/30/2035
784986-AC-7	SPFI_MML_SPV TERM_LOAN 7.329% 04/30/3	08/21/2025	VARIOUS		3,329,320	3,329,320	3,329,473	3,315,098	0	(1,574)	0	(1,574)	0	3,329,320	0	0	0	507	04/30/2035
784986-AD-5	SPFI_MML_SPV TERM_LOAN 9.329% 04/30/3	08/21/2025	REDEMPTION 100.0000		2,473,210	2,473,210	2,473,503	2,464,141	0	(2,673)	0	(2,673)	0	2,473,210	0	0	0	558	04/30/2035
82650B-AB-2	SIERRA TIMESHARE 2023-2 RECEIV SUB ABS_A	12/20/2025	PAYDOWN		519,533	519,533	521,175	522,376	0	(2,843)	0	(2,843)	0	519,533	0	0	0	9,126	04/20/2040
82650B-AC-0	SIERRA TIMESHARE 2023-2 RECEIV SUB ABS_A	12/20/2025	PAYDOWN		705,080	705,080	707,584	709,411	0	(4,331)	0	(4,331)	0	705,080	0	0	0	14,397	04/20/2040
82650T-AB-3	SIERRA TIMESHARE RECEIVABLES F ABS_ABS _	12/20/2025	PAYDOWN		366,899	366,899	368,917	369,210	0	(2,310)	0	(2,310)	0	366,899	0	0	0	5,234	06/20/2040
82650T-AC-1	SIERRA TIMESHARE RECEIVABLES F ABS_ABS _	12/20/2025	PAYDOWN		436,566	436,566	439,807	440,202	0	(3,636)	0	(3,636)	0	436,566	0	0	0	7,860	06/20/2040
826943-AB-8	SIERRA TIMESHARE 2023-1 RECEIV SUBSEC AB	12/20/2025	PAYDOWN		714,460	714,460	719,743	722,179	0	(7,719)	0	(7,719)	0	714,460	0	0	0	11,846	01/20/2040
826943-AC-6	SIERRA TIMESHARE 2023-1 RECEIV ABS_ABS _	12/20/2025	PAYDOWN		471,813	471,813	475,765	477,549	0	(5,736)	0	(5,736)	0	471,813	0	0	0	9,393	01/20/2040
826944-AC-4	SIERRA TIMESHARE RECEIVABLES F SUB ABS_A	12/20/2025	PAYDOWN		1,139,692	1,139,692	1,144,771	1,146,559	0	(6,867)	0	(6,867)	0	1,139,692	0	0	0	21,606	09/20/2040
831943-AB-1	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB	12/15/2025	PAYDOWN		3,374,355	3,374,355	3,374,355	3,374,355	0	0	0	0	0	3,374,355	0	0	0	59,176	03/15/2056
83401B-AC-0	SOCIAL PROFESSIONAL LOAN PROGR SUB ABS_A	12/25/2025	PAYDOWN		17,115,000	17,115,000	16,990,954	17,092,481	0	26,733	0	26,733	0	17,115,000	0	0	0	619,377	01/25/2041
83406E-AD-7	SOCIAL PROFESSIONAL LOAN PROGR SUB ABS_A	11/25/2025	PAYDOWN		13,600,000	13,600,000	13,591,097	13,598,519	0	1,747	0	1,747	0	13,600,000	0	0	0	448,138	02/25/2042
83612P-AE-0	SOUNDVIEW HOME EQUITY LOAN TRU SENIOR AB	12/26/2025	PAYDOWN		579,555	579,555	494,831	510,030	0	69,525	0	69,525	0	579,555	0	0	0	5,812	03/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ABS_ABS _	12/01/2025	PAYDOWN		57,487	57,487	16,844	16,733	0	40,754	0	40,754	0	57,487	0	0	0	82	02/25/2037
85209*-AA-8	SPRUCE FUNDING LLC TERM_LOAN 6.627% 0	12/20/2025	REDEMPTION 100.0000		10,375,496	10,375,496	10,375,496	10,374,579	0	917	0	917	0	10,375,496	0	0	0	82,161	09/20/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85209*-AB-6	SPRUCE FUNDING LLC TERM_LOAN 7.833% 0	12/20/2025	REDEMPTION 100.0000		739,201	739,201	739,201	734,407	0	0	0	0	0	739,201	0	0	0	5,610	09/20/2043
85209*-AC-4	SPRUCE FUNDING LLC TERM_LOAN 9.805% 0	12/20/2025	REDEMPTION 100.0000		648,468	648,468	648,468	643,213	0	0	0	0	0	648,468	0	0	0	6,360	09/20/2043
85209*-AD-2	SPRUCE FUNDING LLC TERM_LOAN 11.044% 0	12/20/2025	REDEMPTION 100.0000		840,253	840,253	840,253	832,590	0	0	0	0	0	840,253	0	0	0	10,444	09/20/2043
86324X-AA-3	STREAM INNOVATIONS ISSUER TRUS SENIOR AB	12/15/2025	PAYDOWN		1,485,520	1,485,520	1,485,147	0	0	364	0	364	0	1,485,520	0	0	0	18,711	09/15/2045
86358E-C5-3	STRUCTURED ASSET INVESTMENT LO SENIOR AB	12/26/2025	PAYDOWN		426,183	426,184	232,785	228,271	0	197,912	0	197,912	0	426,183	0	0	0	3,070	03/25/2036
86358E-FJ-0	STRUCTURED ASSET INVESTMENT LO SENIOR AB	12/26/2025	PAYDOWN		103,460	103,461	98,918	102,648	0	813	0	813	0	103,460	0	0	0	2,415	11/25/2033
86358E-ZT-6	STRUCTURED ASSET INVESTMENT LO SENIOR AB	12/26/2025	PAYDOWN		237,802	237,802	201,944	225,848	0	11,954	0	11,954	0	237,802	0	0	0	2,259	01/25/2036
86359A-ET-6	STRUCTURED ASSET SECURITIES CO ABS_ABS _	12/26/2025	PAYDOWN		229,420	229,420	210,931	209,844	0	19,576	0	19,576	0	229,420	0	0	0	3,034	08/25/2032
86359P-AC-4	STRUCTURED ASSET SECURITIES CO SENIOR AB	12/26/2025	PAYDOWN		433,440	433,441	284,045	299,618	0	133,823	0	133,823	0	433,440	0	0	0	2,135	10/25/2036
86360W-AD-4	STRUCTURED ASSET INVESTMENT LO SENIOR AB	12/25/2025	PAYDOWN		617,469	617,470	578,702	562,437	0	55,032	0	55,032	0	617,469	0	0	0	3,050	07/25/2036
86361G-AD-7	STRUCTURED ASSET SECURITIES CO SENIOR AB	12/26/2025	PAYDOWN		62,744	62,744	24,740	26,119	0	36,626	0	36,626	0	62,744	0	0	0	231	01/25/2037
86361G-AC-0	STRUCTURED ASSET SECURITIES CO SENIOR AB	12/26/2025	PAYDOWN		156,696	156,696	145,979	149,938	0	6,758	0	6,758	0	156,696	0	0	0	1,076	09/25/2036
86746B-AA-1	SUNNOVA HESTIA I ISSUER LLC SN SENIOR AB	12/20/2025	PAYDOWN		348,277	348,277	353,849	0	0	(5,327)	0	(5,327)	0	348,277	0	0	0	5,999	12/20/2050
87218F-AA-9	THOMA BRAVO CREDIT TERM_LOAN 6.382% 0	07/16/2025	REDEMPTION 100.0000		77,087,375	77,087,375	77,228,007	77,570,320	0	(482,944)	0	(482,944)	0	77,087,375	0	0	0	451,103	06/22/2032
87342R-AC-8	TACO BELL FUNDING BELL_16-1A SENIOR ABS_	09/24/2025	PAYDOWN		24,656,250	24,656,250	24,649,997	24,653,596	0	4,087	0	4,087	0	24,656,250	0	0	0	1,017,776	05/25/2046
881561-XL-3	TERWIN MORTGAGE TRUST TERMT_05 ABS_ABS _	12/01/2025	PAYDOWN		688,494	688,494	446,445	458,911	0	229,582	0	229,582	0	688,494	0	0	0	11,385	08/25/2036
881561-XM-1	TERWIN MORTGAGE TRUST TMTS_05 ABS_ABS _0	12/01/2025	PAYDOWN		34,170	34,170	31,458	31,357	0	2,813	0	2,813	0	34,170	0	0	0	532	08/25/2036
881561-ZC-1	TERWIN MORTGAGE TRUST TMTS_05 ABS_ABS _0	12/01/2025	PAYDOWN		475,301	475,301	359,655	361,835	0	113,466	0	113,466	0	475,301	0	0	0	4,968	09/25/2036
88156E-AD-8	TERWIN MORTGAGE TRUST TMTS_06 SENIOR ABS	12/26/2025	PAYDOWN		222,697	222,249	222,813	227,829	0	(5,133)	0	(5,133)	0	222,697	0	0	0	3,255	01/25/2038
88158A-AA-0	TERWIN MORTGAGE TRUST TERMT_07 SENIOR AB	12/26/2025	PAYDOWN		43,911	43,911	43,681	94,481	0	6,624	0	6,624	0	43,911	0	0	0	16	06/25/2038
933631-AC-7	WAMU ASSET-BACKED CERTIFICATES SENIOR AB	12/26/2025	PAYDOWN		137,803	137,803	49,917	49,838	0	87,965	0	87,965	0	137,803	0	0	0	706	01/25/2037
G7739#-AB-8	SLF V INTERNATIONAL-L HOLDINGS TERM_LOAN	08/01/2025	REDEMPTION 100.0000		47,468,300	47,468,300	47,468,300	47,266,851	0	201,449	0	201,449	0	47,468,300	0	0	0	454,924	12/30/2031
G7740*-AB-9	HPS SLF V TERM_LOAN 6.772% 12/30/31	08/01/2025	REDEMPTION 100.0000		38,939,707	38,939,707	38,939,707	38,764,054	0	175,653	0	175,653	0	38,939,707	0	0	0	373,638	12/30/2031
15032#-AA-4	CEDAR FUNDING LTD TERM_LOAN 5.800% 09	12/20/2025	REDEMPTION 100.0000		9,149,000	9,149,000	9,149,000	3,169,742	0	(73)	0	(73)	0	9,149,000	0	0	0	71,688	09/20/2048
15032#-AB-2	CEDAR FUNDING LTD TERM_LOAN 6.550% 09	08/20/2025	REDEMPTION 100.0000		101,762	101,762	101,762	45,751	0	0	0	0	0	101,762	0	0	0	577	09/20/2048
15032#-AC-0	CEDAR FUNDING LTD TERM_LOAN 7.550% 09	08/20/2025	REDEMPTION 100.0000		8,977	8,977	8,977	4,215	0	0	0	0	0	8,977	0	0	0	67	09/20/2048
42790A-AF-0	HERO FUNDING TRUST HERO_18-2 SENIOR ABS_	09/12/2025	BANK OF AMERICA NA		4,007,929	4,332,897	5,056,351	5,043,946	0	(46,276)	0	(46,276)	0	4,997,670	0	(989,740)	(989,740)	12,096	09/20/2049
42790A-AF-0	HERO FUNDING TRUST HERO_18-2 SENIOR ABS_	12/20/2025	PAYDOWN		299,330	299,330	349,309	348,452	0	(49,122)	0	(49,122)	0	299,330	0	0	0	1,717	09/20/2049
42790A-AG-8	HERO FUNDING TRUST HERO_18-2 ABS_ABS _18	12/20/2025	PAYDOWN		352,381	352,381	365,893	395,489	0	(1,075)	0	(1,075)	0	352,381	0	0	0	2,524	09/20/2049
42790A-AH-6	HERO FUNDING TRUST HEROFT_18-2 SENIOR AB	09/12/2025	BANK OF AMERICA NA		7,116,354	8,226,999	8,226,795	9,246,075	0	(919,592)	0	(919,592)	0	8,326,484	0	(1,210,129)	(1,210,129)	19,368	09/20/2049
42790A-AH-6	HERO FUNDING TRUST HEROFT_18-2 SENIOR AB	08/20/2025	PAYDOWN		93,132	93,132	93,130	104,668	0	(11,536)	0	(11,536)	0	93,132	0	0	0	0	09/20/2049
42790A-AJ-2	HERO FUNDING TRUST HEROFT_18-2 SENIOR AB	12/20/2025	PAYDOWN		610,665	610,665	610,659	682,442	0	(71,777)	0	(71,777)	0	610,665	0	0	0	3,253	09/20/2049
BRTDYE-1V-4	INCOME CONTINGENT STUDENT LOAN SENIOR AB	07/24/2025	PAYDOWN		1,718,543	1,718,543	1,668,130	1,585,196	0	157,854	0	157,854	35,605	1,718,543	(60,111)	0	(60,111)	42,898	07/24/2056
G47350-AA-4	INCOME CONTINGENT STUDENT LOAN SENIOR AB	07/24/2025	PAYDOWN		5,210,477	5,210,477	4,392,644	4,756,237	0	477,916	0	477,916	(316,713)	5,210,477	293,037	0	293,037	130,105	07/24/2058
G7532*-AA-3	REVAMP FUNDING LP TERM_LOAN 6.550% 03	12/15/2025	VARIOUS		13,114,301	13,114,301	13,114,301	12,289,894	0	(32,661)	0	(32,661)	0	13,114,301	0	0	0	111,332	03/31/2046
G7532*-AB-1	REVAMP FUNDING LP TERM_LOAN 7.500% 03	12/15/2025	VARIOUS		1,788,320	1,788,320	1,788,320	1,713,050	0	3	0	3	0	1,788,320	0	0	0	24,524	03/31/2046
G7532*-AC-9	REVAMP FUNDING LP TERM_LOAN 8.800% 03	12/15/2025	VARIOUS		948,237	948,237	948,237	908,350	0	(24)	0	(24)	0	948,237	0	0	0	12,280	03/31/2046
G7532*-AD-7	REVAMP FUNDING LP TERM_LOAN 10.000% 03	12/15/2025	VARIOUS		560,894	560,894	562,044	541,069	0	(6,220)	0	(6,220)	0	560,894	0	0	0	8,272	03/31/2046
Q39746-AA-4	GIP TITANIUM FINCO PTY LTD SECURED CORP_	12/31/2025	REDEMPTION 100.0000		1,515,908	1,515,908	1,515,908	1,515,908	0	0	0	0	0	1,515,908	0	0	0	15,857	03/31/2036
604160-HR-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	06/01/2025	Paydown		34,914	34,914	34,914	34,914	0	0	0	0	0	34,914	0	0	0	322	08/01/2049
604160-HR-8	MINNESOTA ST HSG FIN AGY MUNITAX_BND REV	12/01/2025	REDEMPTION 100.0000		48,112	48,112	48,112	48,112	0	0	0	0	0	48,112	0	0	0	411	08/01/2049
03215P-DA-4	AMRES 1997-3 B1F - RMBS	06/01/2025	Paydown		1,594	0	0	1,594	0	0	0	0	0	1,594	0	0	0	0	09/25/2027
04541G-RA-2	ABSHE 2005-HE3 M7 - RMBS	06/25/2025	Paydown		5,264	0	0	5,264	0	0	0	0	0	5,264	0	0	0	0	04/25/2035
126685-DB-9	CWL 2006-S1 A4 - RMBS	06/01/2025	Paydown		6,193	4,608	4,296	5,891	0	302	0	302	0	6,193	0	0	0	48	08/25/2025
126685-DY-9	CWL 2006-S2 A4 - RMBS	06/01/2025	Paydown		55,677	21,296	14,264	53,272	0	2,405	0	2,405	0	55,677	0	0	0	0	07/25/2027
152314-DP-2	CXHE 2001-B A5 - RMBS	06/01/2025	Paydown		93,716	41,715	29,726	93,184	0	532	0	532	0	93,716	0	0	0	0	07/25/2032
152314-JZ-4	CXHE 2004-B M5 - RMBS	06/25/2025	Paydown		8,803	0	0	8,803	0	0	0	0	0	8,803	0	0	0	0	03/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21075W-BX-2	CONHE 954 A9 - RMBS	06/01/2025	Paydown		1,924	1,628	214	291	0	1,634	0	1,634	0	1,924	0	0	0	0	03/15/2027
29477H-AA-3	EQVA 97A N - RMBS	06/27/2025	Paydown		44,097	0	0	44,097	0	0	0	0	0	44,097	0	0	0	0	07/27/2028
362256-AA-7	GSAA 2006-16 A1 - RMBS	06/25/2025	Paydown		83,141	54,164	23,594	82,727	0	414	0	414	0	83,141	0	0	0	0	10/25/2036
3622EA-AB-6	GSAA 2007-3 1A2 - RMBS	06/25/2025	Paydown		139,553	113,187	53,131	139,014	0	539	0	539	0	139,553	0	0	0	0	03/25/2037
3622EA-AE-0	GSAA 2007-3 A4A - RMBS	06/25/2025	Paydown		426,773	347,227	177,702	422,840	0	3,933	0	3,933	0	426,773	0	0	0	0	03/25/2037
3622EB-AA-6	GSAA 2007-4 A1 - RMBS	06/25/2025	Paydown		132,438	97,247	61,577	131,595	0	844	0	844	0	132,438	0	0	0	0	03/25/2037
3622EB-AB-4	GSAA 2007-4 A2 - RMBS	06/25/2025	Paydown		241,136	177,061	85,535	239,545	0	1,591	0	1,591	0	241,136	0	0	0	0	03/25/2037
3622EB-AC-2	GSAA 2007-4 A3A - RMBS	06/25/2025	Paydown		215,883	174,145	101,411	213,498	0	2,384	0	2,384	0	215,883	0	0	0	0	03/25/2037
3622EC-AB-2	GSAA 2007-5 21A - RMBS	06/25/2025	Paydown		161,899	149,525	277,855	158,005	0	3,894	0	3,894	0	161,899	0	0	0	0	05/26/2037
3622EC-AF-3	GSAA 2007-5 23A - RMBS	06/25/2025	Paydown		315,621	235,394	149,181	312,982	0	2,639	0	2,639	0	315,621	0	0	0	0	05/26/2037
362334-BS-2	GSAA 2006-3 A3 - RMBS	06/25/2025	Paydown		356,452	258,479	169,409	352,606	0	3,846	0	3,846	0	356,452	0	0	0	0	03/25/2036
362334-FK-5	GSAA 2006-4 4A3 - CMO/RMBS	06/01/2025	Paydown		353,088	215,893	172,851	349,660	0	3,428	0	3,428	0	353,088	0	0	0	0	03/25/2036
362334-GT-5	GSAA 2006-5 2A3 - RMBS	06/25/2025	Paydown		179,267	131,269	87,634	177,264	0	2,003	0	2,003	0	179,267	0	0	0	0	03/25/2036
362334-ND-2	GSAA 2006-7 F4A - RMBS	06/01/2025	Paydown		83,035	66,075	53,057	82,517	0	518	0	518	0	83,035	0	0	0	0	03/25/2046
362341-CU-1	GSAA 2005-8 M1 - RMBS	06/25/2025	Paydown		127,181	127,181	117,264	119,664	0	7,518	0	7,518	0	127,181	0	0	0	2,037	06/25/2035
362341-D8-9	GSAA 2005-15 2A3 - RMBS	06/25/2025	Paydown		346,684	296,094	217,459	339,762	0	6,923	0	6,923	0	346,684	0	0	0	0	01/25/2036
362341-ZV-4	GSAA 2005-14 2A3 - RMBS	06/25/2025	Paydown		471,864	379,761	328,598	463,898	0	7,966	0	7,966	0	471,864	0	0	0	0	12/25/2035
362348-AS-3	GSAA 2006-8 2A2 - RMBS	06/25/2025	Paydown		184,277	0	0	184,277	0	0	0	0	0	184,277	0	0	0	0	05/25/2036
362351-AE-8	GSAA 2006-20 A4A - RMBS	06/25/2025	Paydown		352,068	265,817	159,553	348,091	0	3,977	0	3,977	0	352,068	0	0	0	0	12/26/2046
36245R-AF-6	GSAA 2007-6 A4 - RMBS	06/25/2025	Paydown		228,999	193,017	138,737	225,500	0	3,499	0	3,499	0	228,999	0	0	0	0	05/26/2037
36298Y-AC-4	GSAA 2006-14 A3A - RMBS	06/25/2025	Paydown		172,414	129,258	101,027	170,782	0	1,632	0	1,632	0	172,414	0	0	0	0	09/25/2036
55275R-AC-6	MABS 2006-NC3 A3 - RMBS	06/25/2025	Paydown		60,491	40,537	22,051	60,103	0	387	0	387	0	60,491	0	0	0	0	10/25/2036
57645E-AD-2	MABS 2006-AM3 M1 - RMBS	04/25/2025	Paydown		12,805	0	0	12,805	0	0	0	0	0	12,805	0	0	0	0	10/25/2036
589929-5L-8	MLMI 2003-OPT1 M2 - RMBS	03/25/2025	Paydown		879	0	0	879	0	0	0	0	0	879	0	0	0	0	07/25/2034
617487-AD-5	MSM 2006-16AX 2A3 - RMBS	06/25/2025	Paydown		41,916	23,675	7,774	41,851	0	65	0	65	0	41,916	0	0	0	0	11/25/2036
61749E-AE-7	MSM 2006-12XS A4 - RMBS	06/01/2025	Paydown		181,839	111,673	50,992	181,730	0	541	433	108	0	181,839	0	0	0	0	10/25/2036
61750P-AC-2	MSM 2006-13ARX A3 - RMBS	06/25/2025	Paydown		43,263	35,047	11,244	43,175	0	88	0	88	0	43,263	0	0	0	0	10/25/2036
61751T-AC-3	MSM 2007-2AX 2A2 - RMBS	06/25/2025	Paydown		216,903	182,484	85,790	214,251	0	2,652	0	2,652	0	216,903	0	0	0	0	12/25/2036
61754H-AF-9	MSM 2007-7AX 2A5 - RMBS	06/25/2025	Paydown		402,227	347,784	191,968	399,506	0	2,721	0	2,721	0	402,227	0	0	0	0	04/25/2037
65537K-AX-8	NHELI 2007-1 1A3 - RMBS	06/01/2025	Paydown		180,260	134,618	37,590	179,783	0	477	0	477	0	180,260	0	0	0	0	02/25/2037
759950-CF-3	RAMC 2004-1 M1 - RMBS	06/25/2025	Paydown		160,652	160,652	157,380	156,730	0	3,922	0	3,922	0	160,652	0	0	0	951	05/25/2034
76110V-QK-7	RFMS2 2004-HS2 A15 - RMBS	06/01/2025	Paydown		40,289	37,713	113,445	39,656	0	634	0	634	0	40,289	0	0	0	137	06/25/2034
805564-PQ-8	SAST 2004-1 M3 - RMBS	06/25/2025	Paydown		6,356	0	0	6,356	0	0	0	0	0	6,356	0	0	0	0	03/25/2035
04541G-RA-2	ASSET BACKED SECURITIES CORP H ABS_ABS _	10/27/2025	PAYDOWN		0	(262)	(32)	0	0	12	0	12	0	12	0	(12)	(12)	2	04/25/2035
126673-WJ-7	COUNTRYWIDE ASSET-BACKED CERTI ABS_ABS _	12/01/2025	PAYDOWN		0	38,621	37,632	0	21,482	(21,483)	0	(1)	0	0	0	0	0	16	07/25/2035
126685-DB-9	COUNTRYWIDE ASSET-BACKED CERTI SENIOR WH	12/01/2025	DIRECT		4,578	0	0	0	0	0	0	0	0	0	0	4,578	4,578	0	08/25/2021
126685-DB-9	COUNTRYWIDE ASSET-BACKED CERTI SENIOR WH	12/01/2025	PAYDOWN		31,606	31,606	0	48,985	0	(16,506)	0	(16,506)	0	31,606	0	0	0	(129)	08/25/2021
126685-DY-9	COUNTRYWIDE ASSET-BACKED CERTI SENIOR AB	12/01/2025	PAYDOWN		98,739	59,135	73,508	84,846	0	13,894	0	13,894	0	98,739	0	0	0	1,870	07/25/2027
152314-DP-2	CXHE_01-B ABS_ABS _01-B 7.330% 07/25/	12/01/2025	PAYDOWN		48,286	48,287	31,041	30,300	0	17,987	0	17,987	0	48,286	0	0	0	807	07/25/2032
152314-JZ-4	CENTEX HOME EQUITY CXHE_04-B ABS_ABS _04	12/26/2025	DIRECT		13,055	0	0	0	0	0	0	0	0	0	0	13,055	13,055	0	03/25/2034
21075W-BX-2	CONTIMORTGAGE HOME LOAN TRUST SENIOR ABS	12/01/2025	PAYDOWN		2,966	2,966	0	0	0	2,966	0	2,966	0	2,966	0	0	0	8	03/15/2027
29477H-AA-3	EQUIVANTAGE HOME EQUITY LOAN T ABS_ABS _	10/27/2025	DIRECT		14,841	0	0	0	0	0	0	0	0	0	0	14,841	14,841	0	07/25/2028
362256-AA-7	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	12/26/2025	PAYDOWN		52,854	52,854	11,248	11,058	0	41,796	0	41,796	0	52,854	0	0	0	135	10/25/2036
3622EA-AB-6	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB	12/26/2025	PAYDOWN		94,473	94,473	24,122	23,503	0	70,970	0	70,970	0	94,473	0	0	0	251	03/25/2047
3622EA-AE-0	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB	12/26/2025	PAYDOWN		289,818	289,819	64,036	64,664	0	225,154	0	225,154	0	289,818	0	0	0	885	03/25/2047
3622EB-AA-6	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB	12/26/2025	PAYDOWN		94,383	94,383	23,008	22,268	0	72,115	0	72,115	0	94,383	0	0	0	266	03/25/2037
3622EB-AB-4	GSAA HOME EQUITY TRUST GSAA_07 SENIOR WH	12/26/2025	PAYDOWN		171,847	171,847	41,141	39,877	0	131,970	0	131,970	0	171,847	0	0	0	484	03/25/2037
3622EB-AC-2	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB	12/26/2025	PAYDOWN		169,016	169,016	54,637	53,962	0	115,054	0	115,054	0	169,016	0	0	0	476	03/25/2037
3622EC-AB-2	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB	12/26/2025	PAYDOWN		132,600	132,602	118,794	124,068	0	8,532	0	8,532	0	132,600	0	0	0	456	04/25/2047
3622EC-AF-3	GSAA HOME EQUITY TRUST GSAA_07 SENIOR WH	12/26/2025	PAYDOWN		208,751	208,752	72,360	71,366	0	137,385	0	137,385	0	208,751	0	0	0	717	04/25/2047
362334-BS-2	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH	12/26/2025	PAYDOWN		444,043	444,044	179,982	180,205	0	263,839	0	263,839	0	444,043	0	0	0	1,762	03/25/2036
362334-FK-5	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	12/01/2025	PAYDOWN		172,078	161,043	72,748	71,945	0	100,133	0	100,133	0	172,078	0	0	0	2,025	03/25/2036
362334-GT-5	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH	12/26/2025	PAYDOWN		156,953	156,953	65,283	66,137	0	90,816	0	90,816	0	156,953	0	0	0	571	03/25/2036
362334-ND-2	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	12/01/2025	PAYDOWN		62,375	62,376	34,811	34,274	0	28,102	0	28,102	0	62,375	0	0	0	508	03/25/2046
362341-CU-1	GSAA HOME EQUITY TRUST GSAA_05 MEZZANIN	12/26/2025	PAYDOWN		117,695	117,695	107,421	110,949	0	6,747	0	6,747	0	117,695	0	0	0	1,060	06/25/2035
362341-D8-9	GSAA HOME EQUITY TRUST GSAA_05 SENIOR AB	12/26/2025	PAYDOWN		118,549	118,550	45,836	44,894	0	73,655	0	73,655	0	118,549	0	0	0	495	01/25/2036
362341-ZV-4	GSAA TRUST GSAA_05-14 SENIOR ABS_ABS _05	12/26/2025	PAYDOWN		471,583	471,583	417,515	424,102	0	47,482	0	47,482	0	471,583	0	0	0	3,836	12/25/2035
362351-AE-8	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB	12/26/2025	PAYDOWN		301,930	301,930	91,984	93,097	0	208,833	0	208,833	0	301,930	0	0	0	1,088	12/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36245R-AF-6	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB	12/25/2025	PAYDOWN		243,196	243,196	133,350	135,164	0	108,031	0	108,031	0	243,196	0	0	0	1,286	05/25/2047
36298Y-AC-4	GSAA HOME EQUITY TRUST GSAA_06 SENIOR WH	12/26/2025	PAYDOWN		136,114	136,114	25,319	25,878	0	110,236	0	110,236	0	136,114	0	0	0	411	09/25/2036
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS_ABS _0	12/26/2025	PAYDOWN		34,709	34,709	15,104	14,739	0	19,970	0	19,970	0	34,709	0	0	0	135	10/25/2036
57645E-AD-2	MORTGAGE ASSET SECURITIZATION ABS_ABS _0	12/26/2025	PAYDOWN		231	(5,775)	(4)	0	0	289	0	289	0	289	0	(57)	(57)	79	10/25/2036
617487-AD-5	MORGAN STANLEY MORTGAGE LOAN T SENIOR AB	12/26/2025	PAYDOWN		58,265	58,265	16,516	16,221	0	42,045	0	42,045	0	58,265	0	0	0	100	11/25/2036
61749E-AE-7	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH	12/01/2025	PAYDOWN		97,219	97,220	20,967	20,377	0	76,843	0	76,843	0	97,219	0	0	0	305	10/25/2036
61750P-AC-2	MORGAN STANLEY MORTGAGE LOAN T SENIOR WH	12/25/2025	PAYDOWN		18,793	18,793	5,290	5,067	0	13,725	0	13,725	0	18,793	0	0	0	35	10/25/2036
61751T-AC-3	MORGAN STANLEY MORTGAGE LOAN T SENIOR AB	12/26/2025	PAYDOWN		73,000	73,001	13,521	13,249	0	59,752	0	59,752	0	73,000	0	0	0	237	12/25/2036
61754H-AF-9	MORGAN STANLEY MORTGAGE LOAN T SENIOR AB	12/26/2025	PAYDOWN		80,441	80,441	26,951	25,921	0	54,519	0	54,519	0	80,441	0	0	0	163	04/25/2037
65537K-AX-8	NOMURA HOME EQUITY LOAN INC NH ABS_ABS _	12/01/2025	PAYDOWN		181,162	181,162	45,804	44,028	0	137,134	0	137,134	0	181,162	0	0	0	460	02/25/2037
759950-CF-3	RENAISSANCE HOME EQUITY LOAN T SUB ABS_A	12/26/2025	PAYDOWN		52,649	52,649	51,577	51,325	0	1,324	0	1,324	0	52,649	0	0	0	617	05/25/2034
76110V-QK-7	RESIDENTIAL FUNDING MORTGAGE S ABS_ABS _	12/01/2025	PAYDOWN		9,009	9,009	14,828	9,618	0	(609)	0	(609)	0	9,009	0	0	0	126	06/25/2034
37556T-AB-2	GHOST_25-1 ABS_ABS _25-1 144A 6.524%	12/15/2025	PAYDOWN		354,251	354,251	354,236	0	0	10	0	10	0	354,251	0	0	0	6,773	03/15/2050
55026C-AA-5	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _	10/30/2025	PAYDOWN		1,587,372	1,587,372	1,587,057	1,587,794	0	(421)	0	(421)	0	1,587,372	0	0	0	29,723	07/31/2062
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B SUB ABS_A	10/30/2025	PAYDOWN		858,861	858,861	856,306	860,185	0	(1,324)	0	(1,324)	0	858,861	0	0	0	18,041	07/31/2062
86744Y-AA-3	SNVA_24-1A ABS_ABS _24-1A 144A 5.650%	10/30/2025	PAYDOWN		104,571	104,571	99,703	100,424	0	4,147	0	4,147	0	104,571	0	0	0	2,200	01/30/2059
86745P-AA-1	SUNNOVA SOL II ISSUER LLC SNVA SENIOR AB	10/30/2025	PAYDOWN		288,261	288,261	288,182	288,292	0	(31)	0	(31)	0	288,261	0	0	0	3,043	11/01/2055
86745Q-AA-9	SUNNOVA SOL III ISSUER LLC SNV SENIOR AB	10/30/2025	PAYDOWN		658,287	658,287	658,000	658,287	0	0	0	0	0	658,287	0	0	0	6,490	04/28/2056
86745X-AA-4	SUNNOVA SOL V ISSUER LLC ABS_ABS _23-1A	10/30/2025	PAYDOWN		1,129,452	1,129,452	1,072,881	1,093,648	0	35,804	0	35,804	0	1,129,452	0	0	0	21,947	04/30/2058
86771B-AA-9	SUNRUN CALLISTO ISSUER LLC SUN ABS_ABS _	10/30/2025	PAYDOWN		805,709	805,709	802,017	802,685	0	3,024	0	3,024	0	805,709	0	0	0	18,736	07/30/2059
86772D-AA-4	SUNRUN ATHENA 2018-1 ISSUER LL SENIOR AB	10/30/2025	PAYDOWN		1,417,503	1,417,503	1,396,596	1,406,436	0	11,067	0	11,067	0	1,417,503	0	0	0	28,608	04/30/2049
86773C-AA-5	SUNRUN NEPTUNE ISSUER LLC SUNR SENIOR AB	10/30/2025	PAYDOWN		1,296,456	1,296,456	1,295,870	1,296,267	0	189	0	189	0	1,296,456	0	0	0	32,834	01/30/2055
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN SENIOR AB	07/30/2025	PAYDOWN		206,620	206,620	206,575	206,774	0	(154)	0	(154)	0	206,620	0	0	0	2,541	01/30/2052
92855H-AA-3	VIVINT SOLAR FINANCING V LLC V SENIOR AB	07/30/2025	PAYDOWN		1,046,591	1,046,591	1,046,638	1,046,674	0	(83)	0	(83)	0	1,046,591	0	0	0	11,565	07/31/2051
86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20 ABS_ABS _	10/30/2025	PAYDOWN		344,744	344,744	344,618	344,780	0	(36)	0	(36)	0	344,744	0	0	0	4,407	02/01/2055
86745N-AA-6	SNVA 2020-1 A - ABS	04/30/2025	Paydown		244,131	244,131	244,042	244,163	0	(32)	0	(32)	0	244,131	0	0	0	3,022	02/01/2055
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUN SENIOR AB	10/30/2025	PAYDOWN		1,331,490	1,331,490	1,323,225	1,325,405	0	6,085	0	6,085	0	1,331,490	0	0	0	33,370	01/30/2059
86772J-AA-1	SUNRN 2023-2 A1 - ABS	04/30/2025	Paydown		1,237,688	1,237,689	1,230,006	1,231,505	0	6,184	0	6,184	0	1,237,688	0	0	0	29,700	01/30/2059
86773A-AA-9	SUNRUN VESTA ISSUER SUNRN_24-3 SENIOR AB	10/30/2025	PAYDOWN		194,475	194,475	194,398	194,433	0	42	0	42	0	194,475	0	0	0	4,079	10/30/2059
86773A-AA-9	SUNRN 243 A1 - ABS	04/30/2025	Paydown		207,850	207,850	207,768	207,779	0	71	0	71	0	207,850	0	0	0	4,095	10/30/2059
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1A SENIOR ABS_A	12/30/2025	PAYDOWN		1,004,829	1,004,829	1,004,772	1,005,164	0	(334)	0	(334)	0	1,004,829	0	0	0	14,985	06/30/2054
86773P-AA-6	SUNRN 2019-1 A - ABS	06/30/2025	Paydown		867,233	867,233	867,184	867,567	0	(334)	0	(334)	0	867,233	0	0	0	13,095	06/30/2054
86773A-AB-7	SUNRN 243 A2 - ABS	04/30/2025	Paydown		119,811	119,811	119,748	119,757	0	7,162	0	7,162	0	119,811	0	0	0	1,350,239	10/30/2059
26444B-AC-8	DUKE ENERGY PROGRESS NC STORM SENIOR ABS	09/16/2025	CITIGROUP GLOBAL MARKETS INC		695,790	900,000	899,979	900,106	0	(141)	0	(141)	0	899,964	0	(204,174)	(204,174)	17,914	07/01/2043
					0	0	0	0	0	0	0	0	0	0	0	0	0	0	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,303,589,213	1,278,678,652	1,248,755,593	1,220,711,270	21,482	26,164,045	2,049	26,183,478	(281,108)	1,305,022,661	232,926	(1,433,444)	(1,200,518)	31,734,476	XXX
423288-AC-9	HELIOS FINANCE 3 UPS DDTL A 04 - ABS	06/10/2025	Direct		1,688,693	1,688,693	1,688,693	1,690,887		(2,195)		(2,195)		1,688,693			0	27,710	04/12/2038
423288-AD-7	HELIOS FINANCE 3 UPS DDTL B 04 - ABS	06/10/2025	Paydown		1,359,586	649,497	649,497	1,346,390		13,196		13,196		1,359,586			0		04/12/2038
423288-AE-5	HELIOS FINANCE 3 UPS DDTL C 04 - ABS	06/10/2025	Paydown		594,804	259,799	259,799	588,777		6,027		6,027		594,804			0		04/12/2038
423288-AC-9	JL-HELIOS LLC3 TERM_LOAN 5.610% 04/12	12/10/2025	VARIOUS		1,732,441	1,732,441	1,732,441			3,362		3,362		1,732,441			0	24,705	04/12/2038
423288-AD-7	JL-HELIOS LLC3 TERM_LOAN 6.450% 04/12	12/10/2025	VARIOUS		666,324	666,324	666,721		508	(894)		(386)		666,324			0	12,596	04/12/2038
423288-AE-5	JL-HELIOS LLC3 TERM_LOAN 7.450% 04/12	12/10/2025	REDEMPTION 100.0000		266,529	266,529	266,899		244	(604)		(360)		266,529			0	3,636	04/12/2038
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					6,308,377	5,263,283	5,264,050	3,626,054	752	18,892	0	19,644	0	6,308,377	0	0	0	68,647	XXX
002100-AA-3	ASF CRABAPPLE TL 9/2029 - ABS	03/01/2025	Direct		95,111,994	95,111,994	95,111,994	95,111,994	0	0	0	0	0	95,111,994	0	0	0	0	09/22/2029
00229*-AA-3	SR SECD NT	02/15/2025	Paydown		870,537	870,537	870,537	870,537	0	0	0	0	0	870,537	0	0	0	0	02/15/2042
00231#-AA-5	ASF Orca TL 1L 12/2026 - ABS	03/01/2025	Reclassification		52,691,487	55,012,148	55,012,148	52,691,487	0	0	0	0	0	52,691,487	0	0	0	0	12/28/2026
00243#-AA-3	ASF Rembrandt TL 1L 12/2028 - ABS	03/01/2025	Reclassification		172,066,918	172,066,918	172,066,918	172,066,918	0	0	0	0	0	172,066,918	0	0	0	0	12/21/2028
00259#-AA-2	ASF PARSNIP - ABS	03/01/2025	Reclassification		86,000,000	86,000,000	86,000,000	86,000,000	0	0	0	0	0	86,000,000	0	0	0	0	03/22/2030
00262#-AA-7	ASF Capri TL 06/2030 - ABS	03/01/2025	Reclassification		29,290,084	29,290,084	29,290,084	29,290,084	0	0	0	0	0	29,290,084	0	0	0	0	06/17/2030
86277*-AB-1	Strategic Partners VIII - ABS	06/01/2025	Various		174,668,143	176,452,730	173,814,813	174,668,143	0	0	0	0	0	174,668,143	0	0	0	0	03/10/2026
86772G-AA-7	SUNRUN TL 1L 01/30/2054 - ABS	04/30/2025	Adjustment		1,178,891	1,178,891	1,167,275	1,178,794	0	97	0	97	0	1,178,891	0	0	0	38,178	01/30/2054
86774*-AA-1	SUNRUN TL 6.925% 7/30/2053 - ABS	04/30/2025	Adjustment		806,289	806,289	806,289	806,289	0	0	0	0	0	806,289	0	0	0	27,918	07/30/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92747#-AA-9	GSAM Vintage VIII Financing - ABS	03/01/2025	Paydown		186,405,814	190,632,924	185,585,303	186,405,814	0	0	0	0	0	186,405,814	0	0	0	0	07/14/2028
00229*-AA-3	AP TUNDRA HOLDINGS LLC SECURED CORP_BND	08/15/2025	REDEMPTION 100.0000		1,547,268	1,547,268	1,547,268	1,547,268	0	0	0	0	0	1,547,268	0	0	0	36,748	02/15/2042
22822R-BH-2	CROWN CASTLE TOWERS LLC SENIOR ABS_ABS	09/04/2025	BANK OF AMERICA NA		14,798,438	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(201,562)	(201,562)	141,367	07/15/2048
411707-AF-9	HARDEE S FUNDING HNGRY_18-1A SENIOR ABS_	12/20/2025	PAYDOWN		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,606	06/22/2048
69291V-AA-2	PK ALIFT LOAN FUNDING 3 LP PKA ABS_ABS _	12/15/2025	PAYDOWN		3,972,316	3,972,316	3,972,316	3,972,316	0	0	0	0	0	3,972,316	0	0	0	69,429	09/15/2039
69291V-AB-0	PK ALIFT LOAN FUNDING 3 LP PKA SENIOR AB	12/15/2025	PAYDOWN		7,283,543	7,283,543	7,283,460	7,283,647	0	(104)	0	(104)	0	7,283,543	0	0	0	130,715	09/15/2039
69291Y-AA-6	PK ALIFT LOAN FUNDING 6 LP PKA SENIOR AB	12/15/2025	PAYDOWN		4,297,482	4,297,482	4,297,435	0	0	168	0	168	0	4,297,482	0	0	0	82,862	11/15/2042
69291Y-AD-0	PK ALIFT LOAN FUNDING 6 LP PKA ABS_ABS _	12/15/2025	PAYDOWN		262,906	262,906	262,906	0	0	50	0	50	0	262,906	0	0	0	6,577	11/17/2042
69381E-AA-1	PK ALIFT LOAN FUNDING 4 LP PKA ABS_ABS _	12/15/2025	PAYDOWN		2,313,600	2,313,600	2,313,596	2,313,764	0	(165)	0	(165)	0	2,313,600	0	0	0	37,535	10/15/2039
69381E-AB-9	PK ALIFT LOAN FUNDING 4 LP PKA SRSEC ABS	12/15/2025	PAYDOWN		129,562	129,562	129,558	129,568	0	(6)	0	(6)	0	129,562	0	0	0	2,139	10/15/2039
78403D-AV-2	SBA TOWER TRUST SBAC_21-2 SENIOR ABS_ABS	09/03/2025	BANK OF AMERICA NA		152,400,000	160,000,000	160,065,816	160,071,311	0	(3,433)	0	(3,433)	0	160,067,878	0	(7,667,878)	(7,667,878)	637,867	10/15/2051
86772G-AA-7	SUNRUN ROMULUS PORTFOLIO 2024 TERM_LOAN	07/23/2025	VARIOUS		76,374,253	76,126,690	75,376,591	75,390,731	0	(1,913)	0	(1,913)	0	75,388,818	0	985,435	985,435	160,547	01/30/2054
86772G-AA-7	SUNRUN ROMULUS PORTFOLIO 2024 TERM_LOAN	10/30/2025	VARIOUS		1,033,823	1,033,823	1,023,636	1,023,828	0	9,995	0	9,995	0	1,033,823	0	0	0	4,903	01/30/2054
86774*-AA-1	SUNRUN CHARIS PORTFOLIO 2023 L TERM_LOAN	07/23/2025	DIRECT		66,293,838	64,723,386	64,723,386	35,241,941	0	0	0	0	0	64,723,386	0	1,570,452	1,570,452	223,744	07/30/2053
86774*-AA-1	SUNRUN CHARIS PORTFOLIO 2023 L TERM_LOAN	10/30/2025	REDEMPTION 100.0000		871,091	871,091	871,091	474,310	0	0	0	0	0	871,091	0	0	0	8,558	07/30/2053
BID23M-5Z-8	SUNNOVA SOL VII ISSUER LLC SNV ABS_ABS _	10/30/2025	PAYDOWN		1,926,736	1,926,736	1,877,865	1,881,810	0	44,926	0	44,926	0	1,926,736	0	0	0	48,853	07/30/2059
BID26Q-UU-9	SUNRUN VESTA ISSUER SUNRN_24-3 ABS_ABS _	10/30/2025	PAYDOWN		409,327	409,327	409,113	409,202	0	125	0	125	0	409,327	0	0	0	9,173	10/30/2059
E8288#-AA-5	PROMONTORIA MARINA SLU ABS_ABS 1.935%	12/15/2025	REDEMPTION 100.0000		19,169,886	19,169,886	17,609,306	19,213,752	0	85,933	0	85,933	(1,604,446)	19,169,886	1,474,647	0	1,474,647	277,573	10/15/2026
14318@-AB-2	CARLYLE CREDIT OPPORTUNITIES FUND III PSV Class B	01/01/2025	Various		1,803,678	1,803,678	1,803,678	0	0	73,760	0	73,760	0	0	0	0	0	0	
14318@-AC-0	CARLYLE CREDIT OPPORTUNITIES FUND III PSV Class C	02/18/2025	Various		1,050,962	1,050,962	1,050,962	0	0	37,298	0	37,298	0	0	0	0	0	0	
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,155,103,866	1,169,419,772	1,159,418,344	1,123,118,508	0	246,732	0	246,732	(1,604,446)	1,157,562,779	1,474,647	(5,313,553)	(3,838,906)	1,946,292	XXX
03790C-AA-9	ASHPL 2023-1 A - ABS	02/20/2025	Paydown		0	0	0	(219)	0	219	0	219	0	0	0	0	0	0	07/21/2031
05377R-EY-6	AESOP 193D D - ABS	03/20/2025	Paydown		32,314,826	32,025,000	32,018,822	32,162,053	0	152,774	0	152,774	0	32,314,826	0	0	0	0	03/20/2026
14576A-AA-0	CARM 201 A1 - ABS	02/15/2025	Paydown		0	0	0	0	0	1,069	0	1,069	0	0	0	0	0	87,491	12/15/2050
14576A-AB-8	CARM 201 A2 - ABS	02/15/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/15/2050
30295#-AA-5	FMR LLC	06/30/2025	Paydown		1,012,474	1,012,474	1,012,474	1,012,474	0	0	0	0	0	1,012,474	0	0	0	10,688	04/30/2040
45783N-AA-5	INSTR 2021-1 A - ABS	02/15/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/16/2054
52707@-AA-3	LESMARK CAPITAL (UNIVERSITY PARK AT EVAN	06/15/2025	Paydown		465,156	466,905	466,905	466,906	0	(1,750)	0	(1,750)	0	465,156	0	0	0	5,927	09/15/2049
69381E-AA-1	PKAIR 242 A - ABS	06/15/2025	Paydown		5,210,598	5,210,598	5,210,590	5,210,905	0	(308)	0	(308)	0	5,210,598	0	0	0	91,168	10/15/2039
69381E-AB-9	PKAIR 242 B - ABS	06/15/2025	Paydown		72,996	291,793	291,785	291,804	0	(218,807)	0	(218,807)	0	72,996	0	0	0	5,939	10/15/2039
72353P-AA-4	PION 1 A - ABS	02/15/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/15/2044
78433X-AB-6	SALTT 211 A - ABS	02/15/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/28/2033
78481V-AA-3	ITE STL A TL 03/2054 - ABS	02/27/2025	Direct		(321,027)	(321,027)	(321,027)	(321,027)	0	0	0	0	0	(321,027)	0	0	0	(1,792)	03/27/2054
81758F-AA-8	SE 2024-1 A - ABS	06/20/2025	Paydown		2,849,229	2,849,229	2,849,008	2,849,083	0	145	0	145	0	2,849,229	0	0	0	54,711	11/20/2035
83438L-AA-9	SOLRR 2021-1 A - ABS	02/15/2025	Paydown		0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	10/15/2046
91823A-AW-1	VBTEL 2022-1 C22 - ABS	06/15/2025	Paydown		2,501,550	0	0	2,501,550	0	0	0	0	0	2,501,550	0	0	0	0	02/15/2057
30295#-AA-5	245 SUMMER STREET LLC SENIOR CORP_BND	12/31/2025	VARIOUS		1,043,924	1,043,924	1,043,924	0	0	0	0	0	0	1,043,924	0	0	0	8,542	04/30/2040
52707@-AA-3	UNIVERSITY PARK AT EVANSDALE L SENIOR CO	12/15/2025	REDEMPTION 100.0000		718,266	718,266	718,266	718,268	0	(2)	0	(2)	0	718,266	0	0	0	12,770	09/15/2049
81758F-AA-8	SERVICE EXPERTS LLC SE_24-1 SENIOR ABS_A	12/20/2025	PAYDOWN		2,592,785	2,592,785	2,592,584	2,592,667	0	119	0	119	0	2,592,785	0	0	0	45,142	11/20/2035
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					48,460,777	45,889,947	45,883,331	47,484,465	0	(66,543)	0	(66,543)	0	48,460,777	0	0	0	320,585	XXX
05642#-AC-3	BTCOFF 2024 A-D-2 DDTL 1L 6/2033 - ABS	05/01/2025	Call @ 100.00		6,343,400	6,343,400	6,343,400	0	0	0	0	0	0	6,343,400	0	0	0	35,006	06/28/2033
07030U-A*-3	RAISA 2023-1A A2 - ABS	02/25/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,277	04/25/2038
07655#-AA-7	BEDROCK ABS I, LLC - ABS	02/27/2025	Paydown		0	0	0	(93)	0	93	0	93	0	0	0	0	0	0	12/27/2037
09261H-A#-4	Blackstone Private Credit Fund - ABS	03/01/2025	Reclassification		71,923,077	71,923,077	71,923,077	71,923,077	0	0	0	0	0	71,923,077	0	0	0	0	05/03/2027
09262X-AE-1	BCRAFT Tranche B-1 12/2035 - ABS	01/01/2025	Paydown		631	0	0	631	0	0	0	0	0	631	0	0	0	0	12/22/2035
09582*-AC-1	BLUE OWL III SUB LINE (C) LOAN - ABS	06/01/2025	Reclassification		4,666,667	4,666,667	4,666,667	4,666,667	0	0	0	0	0	4,666,667	0	0	0	0	06/10/2029
09582*-AD-9	BLUE OWL III SUB LINE (D) LOAN - ABS	01/10/2025	CORPORATE ACTION		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	0	06/10/2031
09582*-AD-9	BLUE OWL III SUB LINE (D) LOAN - ABS	03/31/2025	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	149,333	06/12/2031
12327C-AA-2	BJETS 241 A - ABS	06/15/2025	Paydown		6,289,362	4,869,987	4,869,910	6,193,114	0	96,248	0	96,248	0	6,289,362	0	0	0	0	05/16/2039
127656-A*-7	CAERUS UINTA ABS I LLC - ABS	02/28/2025	Paydown		2,939,253	1	2,939,253	(3)	0	3	0	3	0	0	0	0	0	852	04/28/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23128M-AA-8	CURIE RECEIVABLES TRUST 2017-A - ABS	03/01/2025	Various		81,980,778	85,618,102	67,794,538	81,980,778	0	0	0	0	0	81,980,778	0	0	0	0	02/10/2026
25512@-AA-4	DIVERSIFIED ABS PHASE IV LLC - ABS	02/28/2025	Paydown		0	0	0	(5,331)	0	5,331	0	5,331	0	0	0	0	0	0	03/02/2037
25702@-AA-4	DOMAIN MEDIA, LLC - ABS	01/01/2025	Paydown		0	(15,951)	(2)	(2)	0	2	0	2	0	0	0	0	0	(202)	11/29/2024
25702@-AB-2	DOMAIN MEDIA, LLC - ABS	02/01/2025	Paydown		0	(15,951)	(2)	0	0	0	0	0	0	0	0	0	0	(194)	11/29/2024
29280M-AA-9	ASSET BACKED NT 4(A)(2) - ABS	02/25/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	13,957	03/25/2049
302704-AA-9	ASSET BACKED NT CL A 4(A)(2) - ABS	02/25/2025	Various		492,393	387,418	387,418	387,418	0	104,976	0	104,976	0	492,393	0	0	0	22,796	08/25/2044
36148*-AA-5	GA ORRI, LLC - ABS	01/01/2025	Paydown		624,013	624,013	599,052	579,284	0	44,729	0	44,729	0	624,013	0	0	0	0	03/31/2042
40461R-AG-3	NT 4(a)(2) - ABS	01/01/2025	Paydown		0	(156)	(156)	(156)	0	156	0	156	0	0	0	0	0	(11)	10/15/2055
45678*-AA-4	Infostretch Corporation - ABS	03/01/2025	Reclassification		16,738,363	16,376,020	16,048,500	16,738,363	0	0	0	0	0	16,738,363	0	0	0	0	04/01/2028
46433@-AA-6	ISKANDAR VENTURES LLC ISKANDER VE - ABS	03/01/2025	Various		32,182,986	32,182,986	32,182,986	32,182,986	0	0	0	0	0	32,182,986	0	0	0	0	07/15/2040
46651N-AA-2	JOLAR 2019-1 A - ABS	06/15/2025	Paydown		1,285,200	1,285,200	1,234,459	1,264,300	0	20,900	0	20,900	0	1,285,200	0	0	0	14,888	04/15/2044
46669#-AA-9	JGW XI LLC, SERIES 2020-G - ABS	02/18/2025	Paydown		0	0	0	(13)	0	13	0	13	0	0	0	0	0	5,329	11/15/2051
46671@-AA-7	JRD HOLDINGS SECURED TRUST (2021)	06/15/2025	Paydown		4,153	4,153	4,153	24,715	0	(20,563)	0	(20,563)	0	4,153	0	0	0	43	01/15/2041
47991@-AB-1	SR NT 4(A)2 2024-1 CL A-2 - ABS	05/10/2025	Paydown		138,450	138,450	138,450	0	0	0	0	0	0	138,450	0	0	0	1,456	12/10/2040
51943*-AA-1	LAVENDER ISSUER LLC - ABS	06/01/2025	Paydown		3,785,999	3,785,999	3,785,999	3,785,999	0	0	0	0	0	3,785,999	0	0	0	801	03/31/2051
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No	03/01/2025	Reclassification		930,621	934,833	934,833	930,621	0	0	0	0	0	930,621	0	0	0	0	03/31/2051
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N	03/01/2025	Reclassification		930,621	934,833	934,833	930,621	0	0	0	0	0	930,621	0	0	0	0	03/31/2051
57135*-AA-6	MAROON ISSUER LLC - ABS	06/01/2025	Paydown		3,785,999	3,785,999	3,785,999	3,785,999	0	0	0	0	0	3,785,999	0	0	0	803	03/31/2051
67613@-AA-4	ODYSOLAR TL 1L 09/2054 - ABS	01/21/2025	Adjustment		627,540	627,540	627,540	627,540	0	0	0	0	0	627,540	0	0	0	11,786	09/27/2054
68341@-AA-1	Onyx Sub Series C-8 Senior Secured Note	03/01/2025	Reclassification		930,621	934,833	934,833	930,621	0	0	0	0	0	930,621	0	0	0	0	03/31/2051
69435#-AC-0	PES REUSS-PLACID LLC - Term Note - ABS	03/01/2025	Paydown		55,338,244	54,526,012	54,526,012	55,338,244	0	0	0	0	0	55,338,244	0	0	0	0	09/07/2028
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS	06/01/2025	Reclassification		932,800	934,833	934,833	932,800	0	0	0	0	0	932,800	0	0	0	0	03/31/2051
74624R-AB-3	OIL & GAS ASSET BACKED NT - ABS	03/17/2025	Various		46,412,002	43,891,136	43,891,136	43,908,943	0	2,206,602	0	2,206,602	0	46,115,545	0	0	0	296,457	12/05/2037
74624X-A*-9	PUREWEST FUNDING ILL LLC - ABS	03/13/2025	Paydown		46,651,797	41,401,233	41,401,233	41,440,797	0	635,300	0	635,300	0	42,076,097	0	0	0	4,575,700	06/25/2038
75101#-AC-0	RAISA FUNDING I, LLC - ABS	02/15/2025	Paydown		(3,281)	0	0	0	0	(3,281)	0	(3,281)	0	(3,281)	0	0	0	(95)	08/15/2037
75101#-AD-8	RAISA FDG I LLC 2022-1 CL B - ABS	02/15/2025	Paydown		0	0	0	(97)	0	97	0	97	0	0	0	0	0	0	08/05/2037
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS I LLC - AB	02/10/2025	Paydown		0	0	0	(2,305)	0	2,305	0	2,305	0	0	0	0	0	0	01/10/2029
77067S-AA-4	ROB DDTL 1L 02/07/2049 - ABS	06/01/2025	Direct		33,661,861	33,660,229	33,660,229	33,661,861	0	0	0	0	0	33,661,861	0	0	0	(84)	02/07/2049
78481V-AA-3	ITE STL A TL 03/2054 - ABS	01/27/2025	Direct		321,027	321,027	321,027	321,027	0	0	0	0	0	321,027	0	0	0	1,792	03/27/2054
79547#-AA-8	SALMON ISSUER LLC - ABS	06/01/2025	Paydown		3,785,999	3,785,999	3,785,999	3,785,999	0	0	0	0	0	3,785,999	0	0	0	803	03/31/2051
81774J-AJ-6	SPRO 241 A2 - ABS	01/25/2025	Paydown		152,573	21,406	21,406	152,155	0	417	0	417	0	152,573	0	0	0	0	01/25/2054
82773#-AA-7	SILVER ISSUER LLC - ABS	06/01/2025	Paydown		3,801,107	3,801,107	3,801,107	3,801,107	0	0	0	0	0	3,801,107	0	0	0	160	03/31/2051
83085H-AA-4	SKYLINE IV CLASS A TRUST 2022-1 - ABS	02/01/2025	Paydown		0	0	0	166	0	(166)	0	(166)	0	0	0	0	0	0	01/19/2037
83546D-AJ-7	SONIC 2020-1 A22 - ABS	02/20/2025	Paydown		0	0	0	(6)	0	6	0	6	0	0	0	0	0	0	01/20/2050
84860@-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLU - ABS	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	5,711	06/30/2036
86277*-AB-1	Strategic Partners VIII - ABS	05/30/2025	Various		5,409	0	0	0	0	5,409	0	5,409	0	5,409	0	0	0	0	03/10/2026
86772G-AA-7	SUNRUN TL 1L 01/30/2054 - ABS	02/10/2025	Direct		454,973	454,973	450,490	454,969	0	4	0	4	0	454,973	0	0	0	0	01/30/2054
86772H-AA-5	SUNRN 212 A - ABS	04/30/2025	Paydown		1,256,776	1,256,776	1,256,293	1,256,809	0	(33)	0	(33)	0	1,256,776	0	0	0	10,697	01/30/2057
88089J-A@-6	TERRA ABS I LLC - ABS	02/20/2025	Paydown		0	0	0	11	0	(11)	0	(11)	0	0	0	0	0	0	12/20/2042
95058X-AH-1	WEN 2019-1 A22 - ABS	01/01/2025	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(10)	06/15/2049
95058X-AP-3	WEN 2022-1 A22 - ABS	01/01/2025	Paydown		0	0	0	(4)	0	4	0	4	0	0	0	0	0	0	03/15/2052
E8288#-AA-5	Project Marina 1 - ABS	02/19/2025	Paydown		0	0	0	(13,221)	0	28	0	28	13,193	0	0	0	0	0	10/15/2026
12327C-AA-2	BUSINESS JET SECURITIES LLC BJ SUB ABS_A	12/15/2025	PAYDOWN		8,455,408	8,455,408	8,459,328	8,456,945	0	(1,538)	0	(1,538)	0	8,455,408	0	0	0	222,108	05/16/2039
466718-AA-7	JRD HOLDINGS SECURED TRUST SECURED CORP_	12/15/2025	REDEMPTION 100.0000		4,268	4,268	4,268	0	0	0	0	0	0	4,268	0	0	0	46	01/15/2041
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNR ABS_ABS _	09/04/2025	CANTOR FITZGERALD & CO		17,344,745	19,311,333	19,303,900	19,311,460	0	(21)	0	(21)	0	19,311,440	0	(1,966,694)	(1,966,694)	152,211	01/30/2057
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNR ABS_ABS _	10/30/2025	PAYDOWN		950,493	950,493	950,127	950,499	0	(6)	0	(6)	0	950,493	0	0	0	7,277	01/30/2057
G2617*-AA-2	DHG FLEMING LTD LN1 CORP_BND 6.130% 1	12/18/2025	CALL 105.9840		35,488,752	33,485,000	32,682,500	34,258,750	0	0	0	0	(1,576,250)	33,485,000	802,500	0	802,500	2,961,646	10/09/2029
G2617*-AB-0	DHG FLEMING LTD LN1 CORP_BND 6.280% 1	12/18/2025	CALL 108.4114		39,931,726	36,833,500	35,950,750	37,684,625	0	0	0	0	(1,733,875)	36,833,500	882,750	0	882,750	4,177,694	10/09/2031
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					537,546,807	524,486,187	507,536,379	518,628,671	0	3,097,004	0	3,097,004	(3,296,932)	526,600,114	1,685,250	(1,966,694)	(281,444)	12,672,031	XXX
00110X-AA-2	AFN 211 A1 - ABS	06/20/2025	Paydown		421,086	372,243	372,109	417,316	0	3,770	0	3,770	0	421,086	0	0	0	0	05/20/2051
00110X-AB-0	AFN 211 A2 - ABS	06/20/2025	Paydown		1,140,301	978,254	978,113	1,127,817	0	12,484	0	12,484	0	1,140,301	0	0	0	0	05/20/2051
00110X-AC-8	AFN 211 A3 - CMBS	06/20/2025	Paydown		41,962	0	0	41,962	0	0	0	0	0	41,962	0	0	0	0	05/20/2051
00166N-AA-7	ALTDE 251 A - ABS	06/15/2025	Paydown		721,990	721,990	721,963	0	0	27	0	27	0	721,990	0	0	0	6,639	08/15/2050
00255J-AA-8	AASET 241 A1 - ABS	06/16/2025	Paydown		1,912,385	861,792	861,763	1,895,327	0	17,058	0	17,058	0	1,912,385	0	0	0	0	05/17/2049
00255J-AB-6	AASET 241 A2 - ABS	06/16/2025	Paydown		1,354,244	1,354,244	1,353,786	1,354,168	0	76	0	76	0	1,354,244	0	0	0	23,307	05/17/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00258P-AA-1	AASET 251 A - ABS	06/16/2025	Paydown		293,913	293,913	293,913	0	0	1	0	1	0	293,913	0	0	0	4,078	02/16/2050
00258P-AB-9	AASET 251 B - ABS	06/16/2025	Paydown		208,192	208,192	208,189	0	0	3	0	3	0	208,192	0	0	0	3,196	02/16/2050
01627A-AC-2	ADC 221 A2 - ABS	06/15/2025	Paydown		1,905,000	0	0	1,905,000	0	0	0	0	0	1,905,000	0	0	0	0	10/15/2047
01627A-AD-0	ADC 2023-1 A2 - ABS	06/15/2025	Paydown		2,100,000	0	0	2,100,000	0	0	0	0	0	2,100,000	0	0	0	0	08/17/2048
01627A-AE-8	ADC 232 A2 - ABS	06/15/2025	Paydown		1,625,000	0	0	1,625,000	0	0	0	0	0	1,625,000	0	0	0	0	11/16/2048
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS	06/01/2025	Adjustment		20,991,427	20,992,306	20,992,094	20,990,150	0	1,277	0	1,277	0	20,991,427	0	0	0	0	06/30/2035
02666A-AA-6	AH4R 2015-SFR1 A - CMBS	04/17/2025	Paydown		23,753,313	23,753,313	23,752,349	23,717,989	0	35,324	0	35,324	0	23,753,313	0	0	0	273,545	04/18/2052
02666B-AA-4	AH4R 2015-SFR2 A - CMBS	06/01/2025	Paydown		121,758	121,758	121,754	121,558	0	200	0	200	0	121,758	0	0	0	1,383	10/18/2052
05377R-FD-1	AESOP 221 C - ABS	06/20/2025	Paydown		726,000	0	0	726,000	0	0	0	0	0	726,000	0	0	0	0	08/21/2028
12510H-AF-7	CAUTO 2020-1 A6 - ABS	06/15/2025	Paydown		18,750	18,750	18,738	18,740	0	10	0	10	0	18,750	0	0	0	178	02/15/2050
12510H-AN-0	CAUTO 2021-1 A4 - ABS	06/15/2025	Paydown		249,848	38,675	38,665	249,495	0	353	0	353	0	249,848	0	0	0	0	08/15/2051
12510H-AQ-3	CAUTO 2022-1 A2 - ABS	06/16/2025	Paydown		356,682	43,875	43,869	356,051	0	632	0	632	0	356,682	0	0	0	0	03/15/2052
12510H-AR-1	CAUTO 2022-1 B - ABS	06/16/2025	Paydown		87,282	0	0	87,282	0	0	0	0	0	87,282	0	0	0	0	03/15/2052
12567U-AA-1	PASSTHRU CTF 4/A2 - ABS	06/10/2025	Paydown		1,300,899	1,300,899	1,300,899	1,300,899	0	0	0	0	0	1,300,899	0	0	0	10,904	05/11/2037
12575A-AE-7	CIMNL 211 A5 - ABS	06/20/2025	Paydown		163,833	0	0	163,833	0	0	0	0	0	163,833	0	0	0	0	07/20/2051
12575A-AF-4	CIMNL 211 A6 - ABS	06/20/2025	Paydown		288,788	0	0	288,788	0	0	0	0	0	288,788	0	0	0	0	07/20/2051
14576A-AA-0	CARM 201 A1 - ABS	06/15/2025	Paydown		22,490	22,490	22,481	22,488	0	2	0	2	0	22,490	0	0	0	112	12/15/2050
14576A-AB-8	CARM 201 A2 - ABS	06/15/2025	Paydown		22,760	22,760	22,746	22,751	0	9	0	9	0	22,760	0	0	0	140	12/15/2050
14576A-AC-6	CARM 201 A3 - ABS	06/15/2025	Paydown		126,170	126,170	126,094	126,110	0	60	0	60	0	126,170	0	0	0	973	12/15/2050
22822R-BD-1	CROCAS 2015-2 C25 - ABS	05/15/2025	Various		33,752,402	33,245,000	32,977,263	32,603,506	0	1,148,896	0	1,148,896	0	33,752,402	0	0	0	0	05/15/2045
23284B-AE-4	CYRUS 232 A2 - ABS	06/20/2025	Paydown		1,951,421	0	0	1,951,421	0	0	0	0	0	1,951,421	0	0	0	0	11/20/2048
23284B-AF-1	CYRUS 241 A2 - ABS	06/20/2025	Paydown		855,372	0	0	855,372	0	0	0	0	0	855,372	0	0	0	0	03/22/2049
23284B-AH-7	CYRUS 243 A2 - ABS	06/20/2025	Paydown		1,064,036	0	0	1,064,036	0	0	0	0	0	1,064,036	0	0	0	0	05/20/2049
28000X-AA-6	EDGE 221 A2 - ABS	06/25/2025	Paydown		4,089,656	1,350,000	1,313,039	4,068,234	0	21,422	0	21,422	0	4,089,656	0	0	0	0	03/25/2052
30227X-AL-5	EXTNT 241 C - ABS	06/25/2025	Paydown		394,631	0	0	394,631	0	0	0	0	0	394,631	0	0	0	0	07/27/2054
30332Y-AA-9	FI 232 A1 - ABS	06/15/2025	Paydown		66,765	66,765	62,271	63,203	0	3,561	0	3,561	0	66,765	0	0	0	1,053	10/15/2053
30332Y-AB-7	FI 232 A2 - ABS	06/15/2025	Paydown		336,215	6,250	5,797	335,994	0	222	0	222	0	336,215	0	0	0	0	10/15/2053
30332Y-AD-3	FI 241 A2 - ABS	06/15/2025	Paydown		11,111	11,111	11,109	11,109	0	2	0	2	0	11,111	0	0	0	166	10/15/2054
31809K-AB-9	FI 231 A2 - ABS	06/15/2025	Paydown		2,727,840	48,063	46,216	2,726,198	0	1,642	0	1,642	0	2,727,840	0	0	0	0	03/17/2053
33767P-AE-8	FKH 2022-SFR2 C - CMBS	06/01/2025	Paydown		281,250	0	0	281,250	0	0	0	0	0	281,250	0	0	0	0	07/19/2039
33767P-AG-3	FKH 2022-SFR2 D - CMBS	06/01/2025	Paydown		281,250	0	0	281,250	0	80,534	0	80,534	0	281,250	0	0	0	0	07/19/2039
33768E-AA-0	FKH 22SFR3 A - CMBS	06/01/2025	Paydown		191,350	191,350	179,425	186,141	0	5,209	0	5,209	0	191,350	0	0	0	3,082	07/19/2038
33768N-AE-2	FKH 2022-SFR1 C - CMBS	06/01/2025	Paydown		359,755	0	0	359,755	0	0	0	0	0	359,755	0	0	0	0	05/19/2039
33768N-AG-7	FKH 2022-SFR1 D - CMBS	06/01/2025	Paydown		259,850	0	0	259,850	0	0	0	0	0	259,850	0	0	0	0	05/19/2039
33768N-AJ-1	FKH 2022-SFR1 E1 - CMBS	06/01/2025	Paydown		25,350	0	0	25,350	0	0	0	0	0	25,350	0	0	0	0	05/19/2039
33768N-AL-6	FKH 2022-SFR1 E2 - CMBS	06/01/2025	Paydown		3,563	0	0	3,563	0	0	0	0	0	3,563	0	0	0	0	05/19/2039
36152B-AC-6	GBXL 231 A - ABS	06/20/2025	Paydown		418,784	418,784	418,579	418,604	0	180	0	180	0	418,784	0	0	0	7,803	11/20/2053
42806M-BC-2	HERTZ 224A B - ABS	06/25/2025	Paydown		18,316,582	17,650,000	17,647,638	17,959,435	0	729,951	0	729,951	0	18,316,582	0	0	0	0	09/25/2026
42806M-BE-8	HERTZ 224A C - ABS	06/25/2025	Paydown		15,545,283	14,915,000	14,912,573	15,207,232	0	691,072	0	691,072	0	15,545,283	0	0	0	0	09/25/2026
42806M-BL-2	HERTZ 225 B - ABS	06/25/2025	Paydown		469,516	0	0	469,516	0	0	0	0	0	469,516	0	0	0	0	09/25/2028
42806M-BN-8	HERTZ 225 C - ABS	06/25/2025	Paydown		317,156	0	0	317,156	0	0	0	0	0	317,156	0	0	0	0	09/25/2028
45783N-AA-5	INSTR 2021-1 A - ABS	06/15/2025	Paydown		337,377	337,377	337,193	337,245	0	132	0	132	0	337,377	0	0	0	2,283	02/16/2054
46651N-AB-0	JOLAR 2019-1 B - ABS	06/15/2025	Paydown		802,479	802,479	762,629	715,496	0	86,983	0	86,983	0	802,479	0	0	0	11,111	04/15/2044
66981Y-AC-3	AMSR 22SFR3 C - CMBS	06/01/2025	Paydown		100,000	0	0	100,000	0	0	0	0	0	100,000	0	0	0	0	10/19/2039
67181D-AK-7	OAKIG 212 A2 - ABS	06/20/2025	Paydown		1,969,437	1,969,437	1,969,374	1,969,301	0	136	0	136	0	1,969,437	0	0	0	21,237	11/20/2051
67181D-AM-3	OAKIG 212 A4 - ABS	06/20/2025	Paydown		58,125	58,125	58,121	58,179	0	(54)	0	(54)	0	58,125	0	0	0	549	11/20/2051
72353P-AA-4	PION 1 A - ABS	06/15/2025	Paydown		3,524,652	3,524,652	3,365,549	3,399,883	0	124,769	0	124,769	0	3,524,652	0	0	0	26,548	06/15/2044
74331U-AE-8	PROG 22SFR3 C - CMBS	06/19/2025	Paydown		112,500	0	0	112,500	0	0	0	0	0	112,500	0	0	0	0	04/19/2039
74331U-AG-3	PROG 22SFR3 D - CMBS	06/17/2025	Paydown		124,600	0	0	124,600	0	0	0	0	0	124,600	0	0	0	0	04/19/2039
74331U-AJ-7	PROG 22SFR3 E1 - CMBS	06/01/2025	Paydown		26,000	0	0	26,000	0	0	0	0	0	26,000	0	0	0	0	04/19/2039
74331U-AL-2	PROG 22SFR3 E2 - CMBS	06/17/2025	Paydown		28,000	0	0	28,000	0	0	0	0	0	28,000	0	0	0	0	04/19/2039
74332X-AE-1	PROG 22SFR4 C - CMBS	06/01/2025	Paydown		274,950	0	0	274,950	0	0	0	0	0	274,950	0	0	0	0	05/17/2041
74332X-AG-6	PROG 22SFR4 D - CMBS	06/01/2025	Paydown		494,398	0	0	494,398	0	0	0	0	0	494,398	0	0	0	0	05/17/2041
74332X-AJ-0	PROG 22SFR4 E1 - CMBS	06/01/2025	Paydown		4,530	0	0	4,530	0	0	0	0	0	4,530	0	0	0	0	05/17/2041
74332Y-AG-4	PROG 22SFR5 D - CMBS	06/18/2025	Paydown		143,350	0	0	143,350	0	0	0	0	0	143,350	0	0	0	0	06/17/2039
74333C-AE-6	PROG 22SFR7 C - CMBS	06/01/2025	Paydown		137,500	0	0	137,500	0	0	0	0	0	137,500	0	0	0	0	10/19/2039
74333M-AC-6	PROG 2021-SFR10 B - CMBS	06/01/2025	Paydown		1,003,280	1,003,280	1,003,252	1,002,802	0	478	0	478	0	1,003,280	0	0	0	7,037	12/19/2040
74334F-AE-8	PROG 2023-SFR1 C - CMBS	06/01/2025	Paydown		75,563	0	0	75,563	0	0	0	0	0	75,563	0	0	0	0	03/19/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74334F-AG-3	PROG 2023-SFR1 D - CMBS	06/01/2025	Paydown		34,875	0	0	34,875	0	0	0	0	0	34,875	0	0	0	0	03/19/2040
770675-AA-4	ROB DDTL 1L 02/07/2049 - ABS	04/30/2025	Direct		33,643,293	33,639,835	33,639,835	33,641,466	0	1,826	0	1,826	0	33,643,293	0	0	0	370,388	02/07/2049
78396Y-AC-7	SESAC 221 M - ABS	04/25/2025	Paydown		4,613,775	4,246,667	4,029,195	4,501,880	0	337,395	0	337,395	0	4,613,775	0	0	0	0	07/25/2052
78403D-AV-2	SBATOW 2021-2 C - ABS	06/16/2025	Paydown		1,472,000	0	0	1,472,000	0	0	0	0	0	1,472,000	0	0	0	0	10/16/2051
78403D-AX-8	SBATOW 2021-3 3C - ABS	06/16/2025	Paydown		1,815,100	0	0	1,815,100	0	0	0	0	0	1,815,100	0	0	0	0	10/16/2056
78433X-AB-6	SALTT 211 A - ABS	06/15/2025	Paydown		11,742,460	11,742,460	11,742,451	11,741,785	0	675	0	675	0	11,742,460	0	0	0	71,808	02/28/2033
78474P-AE-7	STAR 22SFR3 C - CMBS	06/17/2025	Paydown		224,137	0	0	224,137	0	0	0	0	0	224,137	0	0	0	0	05/19/2039
78474P-AG-2	STAR 22SFR3 D - CMBS	06/20/2025	Paydown		380,612	0	0	380,612	0	0	0	0	0	380,612	0	0	0	0	05/17/2027
78474P-AJ-6	STAR 22SFR3 E1 - CMBS	06/20/2025	Paydown		38,077	0	0	38,077	0	0	0	0	0	38,077	0	0	0	0	05/19/2039
78474P-AL-1	STAR 22SFR3 E2 - CMBS	06/20/2025	Paydown		43,975	0	0	43,975	0	0	0	0	0	43,975	0	0	0	0	05/17/2027
78481V-AA-3	ITE STL A TL 03/2054 - ABS	06/27/2025	Direct		1,869,796	1,869,796	1,869,796	1,868,778	0	1,018	0	1,018	0	1,869,796	0	0	0	35,391	03/27/2054
78520E-AA-4	SDCP 201 A2 - ABS	04/10/2025	Paydown		88,000,000	88,000,000	87,384,924	87,969,664	0	30,336	0	30,336	0	88,000,000	0	0	0	598,061	04/20/2045
78520E-AG-1	SDCP 241 A2 - ABS	06/20/2025	Paydown		912,060	0	0	912,060	0	0	0	0	0	912,060	0	0	0	0	04/20/2049
82667C-AA-3	SRL 2021-1 A - ABS	06/17/2025	Paydown		1,665,625	1,133,686	1,133,140	1,656,793	0	538,142	0	538,142	0	1,665,625	0	0	0	0	08/17/2051
82667C-AB-1	SRL 2021-1 B - ABS	06/17/2025	Paydown		155,606	0	0	155,606	0	0	0	0	0	155,606	0	0	0	0	08/17/2051
83085H-AA-4	SKYLINE IV CLASS A TRUST 2022-1 - ABS	05/01/2025	Paydown		8,977,999	8,977,999	8,956,624	8,969,564	0	8,435	0	8,435	0	8,977,999	0	0	0	314,898	01/19/2037
83100A-AA-0	SLAM 241 A - ABS	06/15/2025	Paydown		2,491,287	2,491,287	2,491,222	2,491,130	0	157	0	157	0	2,491,287	0	0	0	38,556	09/15/2049
83438L-AA-9	SOLRR 2021-1 A - ABS	06/15/2025	Paydown		5,392,890	4,527,874	4,527,776	5,346,893	0	45,997	0	45,997	0	5,392,890	0	0	0	0	10/15/2046
83438L-AB-7	SOLRR 2021-1 B - ABS	06/15/2025	Paydown		381,784	303,767	303,762	377,751	0	4,033	0	4,033	0	381,784	0	0	0	0	10/15/2046
85236K-AF-9	SIDC 231 A2 - ABS	06/25/2025	Paydown		1,180,000	0	0	1,180,000	0	0	0	0	0	1,180,000	0	0	0	0	03/25/2048
85236K-AK-8	SIDC 233 A2 - ABS	06/25/2025	Paydown		1,231,625	0	0	1,231,625	0	0	0	0	0	1,231,625	0	0	0	0	10/26/2048
85236K-AM-4	SIDC 241 A2 - ABS	06/25/2025	Paydown		1,514,825	0	0	1,514,825	0	0	0	0	0	1,514,825	0	0	0	0	03/25/2049
86771P-AB-6	SUNRN 251 A2A - ABS	04/30/2025	Paydown		38,046	38,046	38,039	0	0	7	0	7	0	38,046	0	0	0	576	04/30/2060
871044-AC-7	SWTCH 2024-1 - ABS	06/25/2025	Paydown		1,664,000	0	0	1,664,000	0	0	0	0	0	1,664,000	0	0	0	0	03/25/2054
871044-AG-8	SWTCH 2024-2 B - ABS	06/25/2025	Paydown		465,000	0	0	465,000	0	0	0	0	0	465,000	0	0	0	0	06/25/2029
87404L-AA-0	TLWND 2019-1 A - ABS	06/15/2025	Paydown		94,229	94,229	65,866	79,663	0	14,566	0	14,566	0	94,229	0	0	0	1,548	12/15/2044
89656C-AA-1	TRL 2010-1 NTS - ABS	06/16/2025	Various		1,264,201	1,264,201	1,264,199	1,264,285	0	(83)	0	(83)	0	1,264,201	0	0	0	19,544	10/16/2040
89656G-AA-2	TRL 211 A - ABS	06/19/2025	Paydown		1,539,777	1,030,035	1,029,957	1,531,864	0	508,970	0	508,970	0	1,539,777	0	0	0	0	07/19/2051
89656G-AC-8	TRL 241 A - ABS	06/19/2025	Paydown		1,446,340	1,446,340	1,446,064	1,445,974	0	366	0	366	0	1,446,340	0	0	0	24,984	05/19/2054
89656Y-AA-3	TRL 202 A1 - ABS	06/19/2025	Paydown		1,151,146	1,151,146	1,151,041	1,150,702	0	913	0	913	0	1,151,146	0	0	0	70,533	11/19/2050
89657A-AC-0	TRL 2020-1 A - ABS	06/17/2025	Paydown		1,812,401	1,812,401	1,811,964	1,812,198	0	203	0	203	0	1,812,401	0	0	0	10,097	10/17/2050
89657B-AA-2	TRL 191 A1 - ABS	06/17/2025	Paydown		469,496	469,496	469,261	469,450	0	47	0	47	0	469,496	0	0	0	5,175	04/17/2049
89683L-AA-8	TRP 212 A - RMBS	06/17/2025	Paydown		738,790	562,877	562,646	734,794	0	3,996	0	3,996	0	738,790	0	0	0	0	06/20/2051
90354P-AA-5	STEAM 2021-3 A - ABS	06/28/2025	Paydown		1,164,014	689,581	689,313	1,158,477	0	469,852	0	469,852	0	1,164,014	0	0	0	0	06/28/2051
90356R-AA-9	STEAM 251 A - ABS	05/28/2025	Paydown		610,708	610,708	610,481	0	0	227	0	227	0	610,708	0	0	0	5,392	03/29/2055
912928-AA-6	STEAM 2024-1 A - ABS	06/28/2025	Paydown		1,040,047	1,040,047	1,039,719	1,039,699	0	348	0	348	0	1,040,047	0	0	0	16,862	09/28/2054
92212K-AE-6	VDC 231 A2 - ABS	06/15/2025	Paydown		1,579,000	0	0	1,579,000	0	0	0	0	0	1,579,000	0	0	0	0	03/16/2048
94354K-AA-8	WAAV 2019-1 A - ABS	06/15/2025	Paydown		1,317,506	1,317,506	1,317,448	1,317,475	0	31	0	31	0	1,317,506	0	0	0	13,379	09/15/2044
G931Z0-AA-8	VDCUK 2024-1 A2 - ABS	06/30/2025	Paydown		4,637,337	0	0	4,637,337	0	4,439,088	0	4,439,088	13,696,306	4,637,337	0	0	0	0	05/31/2039
00107L-H7-3	STORE MASTER FUNDING LLC STR_2 SENIOR AB	12/20/2025	PAYDOWN		13,125	13,125	13,122	13,118	0	7	0	7	0	13,125	0	0	0	218	05/20/2054
00166N-AA-7	ALTDE TRUST ALTDE_25-1 SENIOR ABS_ABS _2	12/15/2025	PAYDOWN		1,179,088	1,179,088	1,179,043	0	0	46	0	46	0	1,179,088	0	0	0	19,808	08/15/2050
00255J-AA-8	AASET TRUST AASET_24-1 SEC ABS_ABS _24-1	12/16/2025	PAYDOWN		993,661	993,661	994,717	994,782	0	(1,121)	0	(1,121)	0	993,661	0	0	0	18,185	05/16/2049
00255J-AB-6	APOLLO AVIATION SECURITIZATION SEC ABS_A	12/16/2025	PAYDOWN		1,561,467	1,561,467	1,560,936	1,561,211	0	256	0	256	0	1,561,467	0	0	0	28,577	05/16/2049
00258P-AA-1	APOLLO AVIATION SECURITIZATION SENIOR AB	12/16/2025	PAYDOWN		452,589	452,589	452,589	0	0	(1)	0	(1)	0	452,589	0	0	0	7,886	02/16/2050
00258P-AB-9	APOLLO AVIATION SECURITIZATION ABS_ABS _	12/16/2025	PAYDOWN		320,300	320,300	320,295	0	0	3	0	3	0	320,300	0	0	0	6,180	02/16/2050
10805V-AA-5	BRIDGE TRUST BRDGE_22-SFR1 SENIOR_CMBS _	09/01/2025	PAYDOWN		34,972,790	34,972,790	31,861,356	34,505,527	0	996,430	0	996,430	0	34,972,790	0	0	0	891,559	11/17/2037
11271E-H2-7	STORE MASTER FUNDING LLC STR_2 SUB ABS_A	12/20/2025	PAYDOWN		12,500	12,500	12,497	12,497	0	3	0	3	0	12,500	0	0	0	217	05/20/2054
12510H-AF-7	CAPITAL AUTOMOTIVE REIT CAUTO SUB ABS_AB	12/15/2025	PAYDOWN		18,750	18,750	18,738	18,741	0	9	0	9	0	18,750	0	0	0	206	02/15/2050
12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO ABS_ABS _2	12/15/2025	PAYDOWN		47,866	47,866	47,837	48,157	0	(291)	0	(291)	0	47,866	0	0	0	315	08/15/2051
12510H-AN-0	CAPITAL AUTOMOTIVE REIT CAUTO ABS_ABS _2	12/15/2025	PAYDOWN		38,675	38,675	38,721	38,721	0	(46)	0	(46)	0	38,675	0	0	0	308	08/15/2051
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT CAUTO SUB ABS_AB	12/15/2025	PAYDOWN		65,813	65,813	65,854	65,837	0	(25)	0	(25)	0	65,813	0	0	0	703	03/15/2052
13645W-GG-2	STORE MASTER FUNDING LLC STR_2 SUB ABS_A	12/20/2025	PAYDOWN		12,500	12,500	12,495	12,496	0	4	0	4	0	12,500	0	0	0	216	05/20/2054
14576A-AA-0	CARS MTI1 LP CARM_20-1 ABS_ABS _20-1A 14	11/13/2025	CANTOR FITZGERALD & CO		8,189,040	8,688,637	8,685,041	8,688,229	0	(703)	0	(703)	0	8,687,526	0	(498,486)	(498,486)	71,797	12/15/2050
14576A-AA-0	CARS MTI1 LP CARM_20-1 ABS_ABS _20-1A 14	10/15/2025	PAYDOWN		14,993	14,993	14,987	14,993	0	1	0	1	0	14,993	0	0	0	62	12/15/2050
14576A-AB-8	CARS MTI1 LP CARM_20-1 ABS_ABS _20-1 144	12/15/2025	PAYDOWN		22,760	22,760	22,746	22,751	0	9	0	9	0	22,760	0	0	0	163	12/15/2050
14576A-AC-6	CARS MTI1 LP CARM_20-1 SENIOR ABS_ABS _2	11/13/2025	CANTOR FITZGERALD & CO		8,714,367	9,075,250	9,069,765	9,071,623	0	(669)	0	(669)	0	9,070,954	0	(356,587)	(356,587)	115,659	12/15/2050
14576A-AC-6	CARS MTI1 LP CARM_20-1 SENIOR ABS_ABS _2	12/15/2025	PAYDOWN		118,420	118,420	118,348	118,373	0	47	0	47	0	118,420	0	0	0	1,021	12/15/2050
20469B-AB-3	COMPASS DATACENTER ISSUER II L SEC ABS_A	09/17/2025	AGBXSAABS		1,820,688	1,800,000	1,821,938	0	0	(483)	0	(483)	0	1,820,688	0	0	0	24,507	02/25/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28000X-AA-6	EDGECONNEX DATA CENTERS ISSUER ABS_ABS _	12/25/2025	PAYDOWN		1,350,000	1,350,000	1,338,601	1,340,449	0	9,551	0	9,551	0	1,350,000	0	0	0	16,734	03/25/2052
30332Y-AA-9	FIP MASTER FUNDING LLC FI_23-2 ABS_ABS _	12/15/2025	PAYDOWN		58,750	58,750	54,796	55,973	0	2,777	0	2,777	0	58,750	0	0	0	977	10/15/2053
30332Y-AB-7	FIP MASTER FUNDING LLC FI_23-2 ABS_ABS _	12/15/2025	PAYDOWN		12,500	12,500	11,617	11,720	0	779	0	779	0	12,500	0	0	0	241	10/15/2053
30332Y-AD-3	FIP MASTER FUNDING LLC FI_24-1 SUB ABS_A	12/15/2025	PAYDOWN		11,111	11,111	11,109	11,109	0	2	0	2	0	11,111	0	0	0	166	10/15/2054
31809K-AB-9	FIP MASTER FUNDING LLC FI_23-1 ABS_ABS _	12/15/2025	PAYDOWN		96,127	96,127	93,473	93,845	0	2,282	0	2,282	0	96,127	0	0	0	1,954	03/15/2053
33767P-AC-2	FIRSTKEY HOMES TRUST FKH_22-SF SUB SUB_C	12/01/2025	PAYDOWN		612,073	612,073	603,561	0	0	7,757	0	7,757	0	612,073	0	0	0	13,772	07/17/2039
33767P-AE-8	FIRSTKEY HOMES TRUST FKH_22-SF SUB SUB_C	12/01/2025	PAYDOWN		1,530,183	1,530,183	1,323,405	1,291,634	0	238,549	0	238,549	0	1,530,183	0	0	0	34,429	07/17/2039
33767P-AG-3	FIRSTKEY HOMES TRUST FKH_22-SF SUB SENIO	12/01/2025	PAYDOWN		12,500,000	12,500,000	10,665,344	10,431,513	0	2,068,487	0	2,068,487	0	12,500,000	0	0	0	281,250	07/17/2039
33768E-AA-0	FIRSTKEY HOMES TRUST FKH_22-SF SENIOR SE	12/01/2025	PAYDOWN		284,610	284,611	266,872	279,090	0	5,521	0	5,521	0	284,610	0	0	0	3,452	07/19/2038
33938M-AA-7	FLEXENTIAL ISSUER LLC FLX_21-1 SENIOR AB	11/25/2025	PAYDOWN		40,714,285	40,714,286	40,420,548	40,624,203	0	90,083	0	90,083	0	40,714,285	0	0	0	529,391	11/27/2051
361528-AC-6	GBX LEASING GBXL_23-1 SENIOR ABS_ABS _23	12/20/2025	PAYDOWN		418,756	418,756	418,551	418,589	0	167	0	167	0	418,756	0	0	0	7,811	11/20/2053
42806M-BC-2	HERTZ VEHICLE FINANCING LLC HE ABS_ABS _	09/25/2025	PAYDOWN		17,650,000	17,650,000	17,646,548	23,590,817	0	(57,483)	0	(57,483)	0	17,650,000	0	0	0	121,197	09/25/2026
42806M-BE-8	HERTZ VEHICLE FINANCING III LL ABS_ABS _	09/25/2025	PAYDOWN		14,915,000	14,915,000	14,911,076	19,940,630	0	(53,963)	0	(53,963)	0	14,915,000	0	0	0	114,597	09/25/2026
44148J-AB-5	HOTWIRE FUNDING LLC HWIRE_21-1 SEC ABS_A	11/06/2025	SMBC NIKKO SECURITIES AM INC		5,134,658	5,264,628	5,264,983	5,264,311	0	79	0	79	0	5,264,390	0	(129,732)	(129,732)	53,253	11/20/2051
45783N-AA-5	INSTAR LEASING III LLC INSTR_2 SENIOR AB	12/05/2025	VARIOUS		11,075,142	11,690,284	11,683,928	11,686,297	0	522	0	522	0	11,686,818	0	(611,677)	(611,677)	111,911	02/15/2054
45783N-AA-5	INSTAR LEASING III LLC INSTR_2 SENIOR AB	12/15/2025	PAYDOWN		253,201	253,201	253,064	253,118	0	83	0	83	0	253,201	0	0	0	1,390	02/15/2054
46651N-AB-0	JOLAIR 2019-1 SENIOR ABS_ABS _19-1 144A	12/15/2025	PAYDOWN		216,806	216,806	206,040	192,448	0	24,358	0	24,358	0	216,806	0	0	0	3,133	04/15/2044
52465#-BR-5	LEGG MASON LEASE BACKED PASS T CORP_BND	07/08/2025	DIRECT REDEMPTION		2,785,669	5,201,935	176,836	3,155,484	(2,978,648)	1	0	(2,978,647)	0	176,836	0	2,608,834	2,608,834	0	06/08/2026
52465#-BR-5	LEGG MASON LEASE BACKED PASS T CORP_BND	12/08/2025	100.0000		72,033	72,033	2,449	43,695	(41,247)	69,585	0	28,338	0	72,033	0	0	0	40	06/08/2026
52465#-BR-5	LEGG MASON LEASE BACKED PASS T CORP_BND	07/08/2025	CAPITAL DISTRIBUTION		2,416,266	0	2,416,266	2,416,266	0	0	0	0	0	2,416,266	0	0	0	0	06/08/2026
62947A-AC-7	NP SPE II LLC NPRL_19-2A SENIOR ABS_ABS	09/03/2025	ZZZ		2,353,000	2,600,000	2,599,839	2,601,746	0	(53)	0	(53)	0	2,601,693	0	(248,693)	(248,693)	20,594	11/19/2049
62954J-AB-0	NP SPE IX LP NPRL_19-1A SENIOR ABS_ABS _	11/10/2025	VARIOUS		42,417,382	49,829,524	49,829,190	51,301,095	0	(1,023,070)	0	(1,023,070)	0	50,875,200	0	(8,457,818)	(8,457,818)	1,428,356	09/20/2049
67181D-AK-7	OAK STREET INVESTMENT GRADE NE ABS_ABS _	12/20/2025	PAYDOWN		6,669,787	6,669,787	6,669,571	6,663,026	0	6,761	0	6,761	0	6,669,787	0	0	0	62,489	11/20/2051
67181D-AM-3	OAK STREET INVESTMENT GRADE NE ABS_ABS _	10/20/2025	PAYDOWN		38,750	38,750	38,748	38,701	0	49	0	49	0	38,750	0	0	0	262	11/20/2051
72353P-AA-4	PION_19-1 ABS_ABS _19-1 144A 3.967% 0	12/15/2025	PAYDOWN		1,916,450	1,916,450	1,829,942	1,862,512	0	53,938	0	53,938	0	1,916,450	0	0	0	21,087	06/15/2044
74333Q-AC-9	PROGRESS RESIDENTIAL TRUST PRO MEZZANIN	11/05/2025	BANK OF AMERICA NA		13,968,601	14,916,000	14,915,165	14,908,133	0	(1,698)	0	(1,698)	0	14,907,442	0	(938,841)	(938,841)	313,969	11/17/2040
74333W-AC-6	PROGRESS RESIDENTIAL TRUST PRO SUB SUB_C	11/05/2025	BANK OF AMERICA NA		11,783,381	12,432,186	12,431,846	12,425,329	0	(856)	0	(856)	0	12,424,473	0	(641,092)	(641,092)	145,702	12/17/2040
74333W-AC-6	PROGRESS RESIDENTIAL TRUST PRO SUB SUB_C	12/01/2025	PAYDOWN		313,228	313,228	313,219	313,055	0	172	0	172	0	313,228	0	0	0	2,037	12/17/2040
74334F-AA-6	PROGRESS RESIDENTIAL MASTER TR SENIOR_CM	12/01/2025	PAYDOWN		398,324	398,324	386,306	391,897	0	6,427	0	6,427	0	398,324	0	0	0	5,481	03/17/2040
74334G-AC-0	PROGRESS RESIDENTIAL TRUST PRO SENIOR_CM	12/01/2025	PAYDOWN		33,581	33,581	30,866	0	0	2,691	0	2,691	0	33,581	0	0	0	365	04/17/2042
78433X-AB-6	STONEPEAK SALTT_21-1 ABS_ABS _21-1A 144A	12/15/2025	PAYDOWN		3,135,397	3,135,397	3,135,395	3,135,226	0	171	0	171	0	3,135,397	0	0	0	20,531	02/28/2033
78481V-AA-3	STL ASSET VI LLC ABS_ABS _24-1 6.483%	10/27/2025	VARIOUS		1,159,103	1,159,103	1,159,103	1,159,110	0	(7)	0	(7)	0	1,159,103	0	0	0	8,156	03/27/2054
78481V-AA-3	STL ASSET VI LLC ABS_ABS _24-1 6.483%	11/01/2025	VARIOUS		95,568,839	95,568,839	95,568,839	95,569,407	0	(569)	0	(569)	0	95,568,839	0	0	0	547,714	03/27/2054
82667C-AA-3	SRL SRL_21-1 SRSEC ABS_ABS _21-1 144A	11/06/2025	BANK OF AMERICA NA		43,619,564	46,609,067	46,666,744	46,677,401	0	(4,030)	0	(4,030)	0	46,673,371	0	(3,053,807)	(3,053,807)	236,414	08/17/2051
82667C-AA-3	SRL SRL_21-1 SRSEC ABS_ABS _21-1 144A	10/17/2025	PAYDOWN		412,074	412,074	412,583	412,678	0	(604)	0	(604)	0	412,074	0	0	0	1,261	08/17/2051
83085H-AA-4	SKYLINE AIRCRAFT FINANCE IV LP ABS_ABS _	07/01/2025	PAYDOWN		0	3,960,368	3,950,939	7,909,955	0	(3,949,587)	0	(3,949,587)	0	0	0	0	0	0	01/19/2037
83100A-AA-0	SLAM LLC SLAM_24-1 SENIOR ABS_ABS _24-1A	12/15/2025	PAYDOWN		2,583,493	2,583,493	2,583,425	2,583,456	0	36	0	36	0	2,583,493	0	0	0	40,862	09/15/2049
86190B-AB-0	STORE MASTER FUNDING LLC STR_2 SENIOR AB	12/20/2025	PAYDOWN		25,000	25,000	24,990	24,986	0	14	0	14	0	25,000	0	0	0	216	06/20/2051
86190B-AC-8	STORE MASTER FUNDING LLC STR_2 ABS_ABS _	12/20/2025	PAYDOWN		12,700	12,700	12,694	12,689	0	11	0	11	0	12,700	0	0	0	106	06/20/2051
86771P-AB-6	SUNRUN BACCHUS ISSUER LLC SUNB ABS_ABS _	10/30/2025	PAYDOWN		216,418	216,418	216,375	0	0	17	0	17	0	216,418	0	0	0	6,178	04/30/2060
86774A-AA-8	SUNRUN CASSIUS PORTFOLIO 2025 TERM_LOAN	10/31/2025	REDEMPTION 100.0000		509,704	509,704	505,805	0	0	3,870	0	3,870	0	509,704	0	0	0	7,502	01/30/2060
87404L-AA-0	GAIA AVIATION LTD TLWND_19-1 SENIOR ABS_	12/15/2025	PAYDOWN		349,806	349,806	244,514	304,521	0	45,285	0	45,285	0	349,806	0	0	0	4,834	12/15/2044
89656C-AA-1	TRINITY RAIL LEASING LP TRL_10 SENIOR AB	10/28/2025	PAYDOWN		18,233,579	18,233,579	18,233,550	18,234,675	0	(1,096)	0	(1,096)	0	18,233,579	0	0	0	340,474	10/16/2040
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21 ABS_ABS _	11/25/2025	BANK OF AMERICA NA		41,042,584	43,655,461	43,781,825	43,785,620	0	(15,388)	0	(15,388)	0	43,770,232	0	(2,727,647)	(2,727,647)	405,651	07/19/2051
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21 ABS_ABS _	11/19/2025	PAYDOWN		854,490	854,490	856,963	857,037	0	(2,548)	0	(2,548)	0	854,490	0	0	0	4,559	07/19/2051
89656G-AC-8	TRINITY RAIL LEASING LP TRL_24 SEC ABS_A	12/19/2025	PAYDOWN		1,614,226	1,614,226	1,613,917	1,613,717	0	509	0	509	0	1,614,226	0	0	0	26,726	05/19/2054
89656Y-AA-3	TRINITY RAIL LEASING LLC TRL_2 ABS_ABS _	09/03/2025	BANK OF AMERICA NA		6,376,391	6,577,837	6,577,236	6,575,737	0	207	0	207	0	6,575,944	0	(199,553)	(199,553)	25,078	11/19/2050
89656Y-AA-3	TRINITY RAIL LEASING LLC TRL_2 ABS_ABS _	08/19/2025	PAYDOWN		442,437	442,437	442,396	442,296	0	141	0	141	0	442,437	0	0	0	1,013	11/19/2050
89656Y-AB-1	TRINITY RAIL LEASING LLC TRL_2 SENIOR AB	12/05/2025	VARIOUS		38,269,531	40,000,000	39,989,088	39,997,460	0	397	0	397	0	39,997,857	0	(1,728,326)	(1,728,326)	414,222	11/19/2050
89657A-AC-0	TRL_20-1A SENIOR ABS_ABS _20-1A 144A	11/06/2025	WELLS FARGO SECURITIES LLC		12,798,597	13,421,435	13,418,204	13,420,131	0	7	0	7	0	13,420,138	0	(621,541)	(621,541)	102,301	10/17/2050
89657A-AC-0	TRL_20-1A SENIOR ABS_ABS _20-1A 144A	12/17/2025	PAYDOWN		1,176,447	1,176,447	1,176,163	1,176,332	0	114	0	114	0	1,176,447	0	0	0	5,099	10/17/2050
89657B-AA-2	TRINITY RAIL LEASING LP TRL_19 SENIOR AB	12/17/2025	PAYDOWN		454,910	454,910	454,682	454,882	0	28	0	28	0	454,910	0	0	0	5,096	04/17/2049
90354P-AA-5	USQ RAIL I LLC STEAM_21-3 SENIOR ABS_ABS	12/09/2025	VARIOUS		39,784,298	41,454,588	41,438,462	41,418,554	0	6,805	0	6,805	0	41,425,359	0	(1,641,061)	(1,641,061)	369,138	06/28/2051
90354P-AA-5	USQ RAIL I LLC STEAM_21-3 SENIOR ABS_ABS	11/28/2025	PAYDOWN		1,077,647	1,077,647	1,077,227	1,189,998	0	1,035	0	1,035	0	1,077,647	0	0	0	6,352	06/28/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90356R-AA-9	USQ RAIL IV LLC STEAM_25-1 ABS_ABS _25-1	12/28/2025	PAYDOWN		4,580,372	4,580,372	4,578,668	0	0	967	0	967	0	4,580,372	0	0	0	96,679	03/29/2055
912928-AA-6	USQ RAIL III LLC STEAM_24-1 SEC ABS_ABS	12/28/2025	PAYDOWN		1,304,173	1,304,173	1,303,761	1,304,008	0	165	0	165	0	1,304,173	0	0	0	19,002	09/28/2054
94354K-AA-8	WAVE USA WAAV_19-1 SENIOR ABS_ABS _19-1	12/15/2025	PAYDOWN		1,804,799	1,804,799	1,804,719	1,804,763	0	36	0	36	0	1,804,799	0	0	0	17,761	09/15/2044
95980G-G5-1	STORE MASTER FUNDING LLC STR_2 SENIOR AB	12/20/2025	PAYDOWN		56,250	56,250	56,247	56,208	0	42	0	42	0	56,250	0	0	0	935	05/20/2054
46651N-AA-2	JOL AIR JOLAR_19-1 SENIOR ABS_ABS _19-1	12/15/2025	PAYDOWN		1,572,365	1,572,365	1,510,286	1,555,596	0	16,769	0	16,769	0	1,572,365	0	0	0	19,903	04/15/2044
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1 SENIOR ABS	09/03/2025	BANK OF AMERICA NA		15,946,035	16,921,675	16,921,311	16,949,117	0	(1,603)	0	(1,603)	0	16,947,515	0	(1,001,480)	(1,001,480)	97,884	10/15/2046
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1 SENIOR ABS	12/15/2025	PAYDOWN		2,989,238	2,989,238	2,992,735	2,993,777	0	(4,539)	0	(4,539)	0	2,989,238	0	0	0	18,643	10/15/2046
83438L-AB-7	SOLRR AIRCRAFT LLC SOLRR_21-1 SUB ABS_AB	12/15/2025	PAYDOWN		236,355	236,355	236,783	236,813	0	(458)	0	(458)	0	236,355	0	0	0	2,085	10/15/2046
78450T-AA-5	SLAM LLC SLAM_25-1 SENIOR ABS_ABS _25-1A	12/15/2025	PAYDOWN		699,723	699,723	699,708	0	0	11	0	11	0	699,723	0	0	0	12,514	05/15/2050
001978-AA-9	APA Finance III LLC DDTL - ABS	03/31/2025	Direct		1,102,564	1,102,564	1,099,907	1,106,419	0	(3,855)	0	(3,855)	0	1,102,564	0	0	0	62,167	10/31/2047
001978-AA-9	APA Finance III LLC DDTL - ABS	03/31/2025	Adjustment		1,102,564	1,102,564	1,099,900	1,103,732	0	(1,168)	0	(1,168)	0	1,102,564	0	0	0	28,525	10/31/2047
001978-AA-9	APA FINANCE LLC TERM_LOAN 6.030% 10/3	09/30/2025	VARIOUS		2,205,130	2,205,130	2,199,809	2,097,938	0	15,893	0	15,893	0	2,205,130	0	0	0	18,867	10/31/2047
001978-AA-9	APA Finance III LLC DDTL - ABS	01/29/2025	Direct		0	0	0	(164,948)	0	164,948	0	164,948	0	0	0	0	0	(715,482)	10/31/2047
001958-AE-3	APA FINANCE LLC - ABS	06/30/2025	Paydown		372,840	502,426	505,426	511,914	0	(139,074)	0	(139,074)	0	372,840	0	0	0	8,018	02/29/2056
001958-AF-0	APA FINANCE LLC - ABS	05/08/2025	Paydown		376,169	0	0	376,169	0	0	0	0	0	376,169	0	0	0	0	02/29/2056
001958-AE-3	APA FINANCE LLC TERM_LOAN 3.160% 02/2	09/30/2025	REDEMPTION 100.0000		367,516	367,516	367,491	371,011	0	(3,495)	0	(3,495)	0	367,516	0	0	0	211,770	02/29/2056
001958-AE-3	APA FINANCE LLC - ABS	01/01/2025	Paydown		(134,759)	0	0	(1,883)	0	(132,876)	0	(132,876)	0	(134,759)	0	0	0	(60)	02/29/2056
001958-AF-0	APA FINANCE LLC TERM_LOAN 4.010% 02/2	09/30/2025	REDEMPTION 100.0000		257,262	257,262	256,226	257,833	0	(572)	0	(572)	0	257,262	0	0	0	188,113	02/29/2056
001958-AF-0	APA FINANCE LLC - ABS	02/08/2025	Paydown		417,574	226,232	227,580	406,520	0	11,054	0	11,054	0	417,574	0	0	0	62	02/29/2056
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					935,246,241	916,132,247	906,400,735	960,138,935	(3,019,895)	7,827,001	0	4,807,106	13,696,306	955,493,749	0	(20,247,507)	(20,247,507)	9,153,010	XXX
00091J-AA-6	AUTHB 2021-1 A2 - ABS	04/30/2025	Paydown		1,262,282	666,696	666,696	1,248,677	0	13,604	0	13,604	0	1,262,282	0	0	0	0	07/31/2051
01983K-AG-9	ALLO 241 A2 - ABS	06/20/2025	Paydown		297,000	0	0	297,000	0	306,593	0	306,593	0	297,000	0	0	0	0	07/20/2054
03789X-AE-8	DIN 2019-1 A22 - ABS	06/17/2025	Paydown		27,155,700	27,155,700	27,155,700	27,155,700	0	0	0	0	0	27,155,700	0	0	0	684,034	06/07/2049
038779-AB-0	ARBYS 2020-1 A2 - ABS	04/30/2025	Paydown		264,000	264,000	264,000	264,000	0	0	0	0	0	264,000	0	0	0	3,205	08/01/2050
04774#-AB-8	ATL FALCONS STDM	03/01/2025	Paydown		224,807	224,807	224,807	224,807	0	0	0	0	0	224,807	0	0	0	4,035	09/01/2042
05653L-AA-0	BMI FUNDING LLC - ABS	03/21/2025	Various		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	20,000,000	0	0	0	124,172	01/25/2055
07030U-A*-3	RAISA 2023-1A A2 - ABS	06/25/2025	Paydown		3,924,242	3,924,242	3,924,242	3,924,242	0	0	0	0	0	3,924,242	0	0	0	82,628	04/25/2038
07655#-AA-7	BEDROCK ABS I, LLC - ABS	06/27/2025	Paydown		5,786,576	4,251,409	4,251,409	5,669,930	0	116,646	0	116,646	0	5,786,576	0	0	0	0	12/27/2037
092588-AA-6	BXLS Subline TL 8/2026	06/01/2025	Adjustment		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	819,924	08/14/2026
09582*-AC-1	BLUE OWL III SUB LINE (C) LOAN - ABS	06/01/2025	Adjustment		4,666,667	4,666,667	4,666,667	4,666,667	0	0	0	0	0	4,666,667	0	0	0	73,733	06/10/2029
12510H-AL-4	CAUTO 2021-1 A2 - ABS	06/15/2025	Paydown		47,866	47,866	47,837	48,169	0	(304)	0	(304)	0	47,866	0	0	0	318	08/15/2051
12510H-AQ-3	CAUTO 2022-1 A2 - ABS	02/18/2025	Paydown		186,504	21,938	21,934	186,405	0	99	0	99	0	186,504	0	0	0	0	03/15/2052
127656-A*-7	CAERUS UINTA ABS I LLC - ABS	05/28/2025	Paydown		6,522,593	6,522,593	6,521,106	6,517,715	0	4,878	0	4,878	0	6,522,593	0	0	0	111,604	04/28/2040
19260M-AA-4	COIN 2017-1 A2 - ABS	06/13/2025	Various		932,184	1,018,113	1,018,113	1,018,113	0	0	0	0	0	1,018,113	0	(85,929)	(85,929)	312,241	04/25/2047
233046-AF-8	DNKN 2017-1 A11 - ABS	05/20/2025	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	756	11/20/2047
233046-AL-5	DNKN 2019-1 A23 - ABS	05/20/2025	Paydown		614,000	614,000	614,000	614,000	0	0	0	0	0	614,000	0	0	0	10,020	05/20/2049
233046-AQ-4	DNKN 2021-1 A22 - ABS	05/20/2025	Paydown		683,019	200,000	200,000	681,651	0	1,368	0	1,368	0	683,019	0	0	0	0	11/20/2051
233046-AS-0	DNKN 2021-1 A23 - ABS	05/20/2025	Paydown		2,667,647	775,000	775,000	2,658,053	0	9,594	0	9,594	0	2,667,647	0	0	0	785	11/20/2051
23359M-A*-1	DP LION HOLDCO LLC SER 2023-1 CL A-1 - A	06/28/2025	Paydown		3,703,230	2,429,708	2,429,708	3,631,951	0	71,279	0	71,279	0	3,703,230	0	0	0	0	11/30/2043
255123-AB-7	NT 144A CL A-2 - ABS	06/28/2025	Paydown		223,746	223,746	223,746	223,746	0	0	0	0	0	223,746	0	0	0	5,005	05/31/2044
255128-AA-4	DIVERSIFIED ABS PHASE IV LLC - ABS	06/28/2025	Paydown		3,283,465	2,684,669	2,669,719	3,229,142	0	54,323	0	54,323	0	3,283,465	0	0	0	2,408	03/02/2037
25654#-AA-0	DODGER TICKETS LLC - ABS	03/31/2025	Paydown		2,027,579	2,027,579	2,027,579	2,056,390	0	(28,810)	0	(28,810)	0	2,027,579	0	0	0	114,761	03/31/2030
25654#-AB-8	DODGER TICKETS LLC - ABS	03/31/2025	Paydown		1,460,067	1,460,068	1,460,068	1,498,163	0	(38,096)	0	(38,096)	0	1,460,067	0	0	0	88,626	03/31/2032
25755T-AP-5	DPABS 2021-1 A11 - ABS	04/25/2025	Paydown		533,196	0	0	533,196	0	0	0	0	0	533,196	0	0	0	0	04/25/2051
29280M-AA-9	ASSET BACKED NT 4(A)(2) - ABS	06/25/2025	Paydown		7,506,188	4,998,884	4,998,884	4,998,884	0	2,507,304	0	2,507,304	0	7,506,188	0	0	0	192,484	03/25/2049
30227X-AG-6	EXTNT 241 A2 - ABS	06/25/2025	Paydown		1,493,800	0	0	1,493,800	0	0	0	0	0	1,493,800	0	0	0	0	07/27/2054
30227X-AJ-0	EXTNT 241 B - ABS	06/25/2025	Paydown		247,597	0	0	247,597	0	0	0	0	0	247,597	0	0	0	0	07/27/2054
302704-AA-9	ASSET BACKED NT CL A 4(A)(2) - ABS	06/25/2025	Paydown		5,509,715	4,097,183	4,097,183	4,097,183	0	1,412,532	0	1,412,532	0	5,509,715	0	0	0	123,182	08/25/2044
302704-AB-7	ASSET BACKED NT CL B 4(A)(2) - ABS	06/25/2025	Paydown		3,094,779	1,566,674	1,566,674	3,047,982	0	46,797	0	46,797	0	3,094,779	0	0	0	0	08/25/2044
33830J-AD-7	GUYS 221 A2 - ABS	04/25/2025	Paydown		3,238,464	575,000	575,000	3,226,786	0	11,678	0	11,678	0	3,238,464	0	0	0	0	04/25/2052
33830J-AE-5	GUYS 231 A2 - ABS	04/25/2025	Paydown		1,964,100	230,000	230,000	1,956,564	0	7,536	0	7,536	0	1,964,100	0	0	0	0	01/26/2054
34417M-AB-3	FOCUS 2017-1 A22 - ABS	04/30/2025	Paydown		137,000	137,000	137,000	137,000	0	0	0	0	0	137,000	0	0	0	2,617	04/30/2047
34417R-AB-2	FOCUS 221 A2 - ABS	04/30/2025	Paydown		2,410,457	300,000	300,000	3,454,601	0	(1,044,144)	0	(1,044,144)	0	2,410,457	0	0	0	0	07/30/2052
34417R-AC-0	FOCUS 232 A2 - ABS	04/30/2025	Paydown		1,280,760	140,000	140,000	1,275,576	0	5,184	0	5,184	0	1,280,760	0	0	0	0	10/30/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
345018-AD-3	SER 2024-XVII-D TR CTF	03/21/2025	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	53,992	10/05/2043
35910E-AA-2	FYBR 2023-1 A2 - ABS	06/20/2025	Paydown		660,000	0	0	660,000	0	0	0	0	0	660,000	0	0	0	0	08/20/2053
36148*-AA-5	GA ORRI, LLC - ABS	06/30/2025	Paydown		3,978,898	1,168,797	1,122,045	3,939,033	0	39,865	0	39,865	0	3,978,898	0	0	0	0	03/31/2042
380241-AA-7	GDRD 2022-1 A2 - ABS	04/30/2025	Paydown		2,129,291	274,660	274,660	2,120,855	0	8,436	0	8,436	0	2,129,291	0	0	0	0	10/30/2052
411707-AF-9	HNGRY 2018-1 A3 - ABS	06/20/2025	Paydown		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,606	06/22/2048
411707-AH-5	HNGRY 2020-1 A2 - ABS	06/20/2025	Paydown		110,065	110,065	106,175	106,963	0	3,102	0	3,102	0	110,065	0	0	0	1,643	12/20/2050
411707-AM-4	HARDEE-241-A2 - ABS	06/20/2025	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,360	03/20/2054
44148J-AB-5	HWIRE 2021-1 B - ABS	06/20/2025	Paydown		69,967	0	0	69,967	0	0	0	0	0	69,967	0	0	0	0	11/20/2051
44148J-AH-2	HWIRE 241 A2 - ABS	06/20/2025	Paydown		972,345	0	0	972,345	0	0	0	0	0	972,345	0	0	0	0	06/22/2054
44148J-AK-5	HWIRE 241 B - ABS	06/20/2025	Paydown		277,989	0	0	277,989	0	0	0	0	0	277,989	0	0	0	0	06/22/2054
44148J-AM-1	HWIRE 241 C - ABS	06/20/2025	Paydown		424,072	0	0	424,072	0	0	0	0	0	424,072	0	0	0	0	06/22/2054
466365-AB-9	JACK 2019-1 A2II - ABS	05/25/2025	Paydown		212,500	212,500	212,500	212,500	0	0	0	0	0	212,500	0	0	0	3,567	08/25/2049
466365-AC-7	JACK 2019-1 A2III - ABS	05/25/2025	Paydown		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	489	08/25/2049
466365-AE-3	JACK 2022-1 A22 - ABS	05/25/2025	Paydown		2,706,727	1,050,000	1,050,000	2,689,606	0	17,121	0	17,121	0	2,706,727	0	0	0	3,102	02/26/2052
476681-AA-9	JMIKE 191 A2 - ABS	05/15/2025	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,987	02/15/2050
476681-AC-5	JMIKE 211 2II - ABS	05/15/2025	Paydown		2,683,064	825,000	825,000	2,673,793	0	9,272	0	9,272	0	2,683,064	0	0	0	701	02/15/2052
47760Q-AB-9	JIMMY 2017-1 2II - ABS	04/30/2025	Paydown		67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,227	07/30/2047
47760Q-AE-3	JIMMY 2022-1 A22 - ABS	04/30/2025	Paydown		1,249,068	250,000	250,000	1,246,506	0	2,562	0	2,562	0	1,249,068	0	0	0	0	04/30/2052
47760Q-AG-8	JIMMY 2022-1 A23 - ABS	04/30/2025	Paydown		2,674,002	490,000	490,000	2,664,357	0	9,645	0	9,645	0	2,674,002	0	0	0	0	04/30/2052
47987E-AB-3	JONAH-221-A2 - ABS	06/10/2025	Paydown		8,431,432	5,475,416	5,369,391	8,299,083	0	132,349	0	132,349	0	8,431,432	0	0	0	0	12/10/2037
47987E-AD-9	JONAH 241 B - ABS	05/10/2025	Paydown		1,492,537	1,492,537	1,492,537	1,492,537	0	0	0	0	0	1,492,537	0	0	0	27,931	08/10/2039
479913-AA-3	SR NT 4(A)2 2024-1 CL A-1 - ABS	06/10/2025	Paydown		3,124,028	3,124,027	3,124,027	3,124,027	0	0	0	0	0	3,124,028	0	0	0	56,283	12/10/2040
479913-AB-1	SR NT 4(A)2 2024-1 CL A-2 - ABS	06/10/2025	Paydown		18,309	52,067	52,067	(61,372)	0	(33,758)	0	(33,758)	0	18,309	0	0	0	(119,962)	12/10/2040
479913-AE-5	JONAH ENERGY ABS II LLC - ABS	06/10/2025	Paydown		22,556,066	22,556,067	22,556,067	0	0	0	0	0	0	22,556,066	0	0	0	367,428	12/10/2040
50247@-AA-4	SR SECD NT SER A	06/30/2025	Paydown		77,209	77,209	77,209	77,209	0	0	0	0	0	77,209	0	0	0	1,297	06/30/2045
51943*-AA-1	LAVENDER ISSUER LLC - ABS	03/31/2025	Paydown		3,770,891	3,770,891	3,770,891	3,770,891	0	0	0	0	0	3,770,891	0	0	0	(801)	03/31/2051
55317X-A*-0	MNR ABS ISSUER I LLC SER 2023-1 CL A-1	06/15/2025	Paydown		3,430,215	2,928,011	2,928,011	3,366,843	0	63,372	0	63,372	0	3,430,215	0	0	0	0	12/15/2038
55317X-A@-8	MNR ABS ISSUER I LLC SER 2023-1 CL A-2	06/15/2025	Paydown		4,904,852	2,547,277	2,547,277	4,831,377	0	73,475	0	73,475	0	4,904,852	0	0	0	0	12/15/2038
57135*-AA-6	MAROON ISSUER LLC - ABS	03/31/2025	Paydown		3,770,891	3,770,891	3,770,891	3,770,891	0	0	0	0	0	3,770,891	0	0	0	(803)	03/31/2051
59170J-AG-3	SECD FIBER NETWORK REV 144A NT - ABS	06/20/2025	Paydown		934,500	0	0	934,500	0	922,148	0	922,148	0	934,500	0	0	0	0	04/20/2054
62878Y-AA-2	BUNDT 211 A2 - ABS	04/30/2025	Paydown		445,224	62,998	62,998	444,600	0	374,457	0	374,457	0	445,224	0	0	0	0	07/30/2051
62878Y-AC-8	BUNDT 241 A2 - ABS	04/30/2025	Paydown		3,070,492	212,500	212,500	3,065,783	0	4,710	0	4,710	0	3,070,492	0	0	0	0	07/31/2054
64016N-AA-5	NBLY 211 A2 - ABS	04/30/2025	Paydown		481,564	308,860	308,424	480,786	0	778	0	778	0	481,564	0	0	0	3,479	04/30/2051
64016N-AC-1	NBLY 221 A2 - ABS	04/30/2025	Paydown		1,996,114	435,000	435,000	1,988,888	0	7,227	0	7,227	0	1,996,114	0	0	0	0	01/30/2052
67613@-AA-4	ODYSOLAR TL 1L 09/2054 - ABS	04/23/2025	Direct		781,234	781,234	781,234	781,234	0	0	0	0	0	781,234	0	0	0	22,037	09/27/2054
69454#-AA-0	PH IV OFFSHORE ISSUER (IM) TR	03/21/2025	Various		9,381,070	9,381,070	9,381,070	0	0	0	0	0	0	9,381,070	0	0	0	53,618	02/19/2045
69455*-AA-3	PH IV OFFSHORE ISSUER (GP) TR	03/21/2025	Various		9,889,560	9,889,560	9,889,560	0	0	0	0	0	0	9,889,560	0	0	0	56,524	02/19/2045
69462#-AA-0	PH IV ONSHORE ISSUER (GP) TR	03/21/2025	Various		4,937,557	4,937,557	4,937,557	0	0	0	0	0	0	4,937,557	0	0	0	28,221	02/19/2045
69463*-AA-3	PH IV ONSHORE ISSUER (IM) TR	03/21/2025	Various		4,683,312	4,683,312	4,683,312	0	0	0	0	0	0	4,683,312	0	0	0	26,768	02/19/2045
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS	03/31/2025	Paydown		941,945	934,833	934,833	932,638	0	9,307	0	9,307	0	941,945	0	0	0	0	03/31/2051
72703P-AE-3	PLNT 221 2II - ABS	06/05/2025	Paydown		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	4,133	12/05/2051
72703P-AG-8	PLNT 241 2II - ABS	06/05/2025	Paydown		2,164,083	300,000	300,000	2,153,817	0	10,267	0	10,267	0	2,164,083	0	0	0	0	06/05/2054
741011-AB-6	PRESIDIO FINANCE LLC - ABS	06/25/2025	Paydown		1,116,331	1,116,332	1,116,332	1,116,332	0	0	0	0	0	1,116,331	0	0	0	28,261	12/25/2038
74983K-A*-2	RT FIN 2023 LLC CL A - ABS	06/15/2025	Paydown		3,130,808	3,130,808	3,130,808	3,130,808	0	0	0	0	0	3,130,808	0	0	0	1,384,509	10/15/2043
75101#-AC-0	RAISA FUNDING I, LLC - ABS	06/15/2025	Paydown		3,904,336	3,904,336	3,904,336	3,904,336	0	0	0	0	0	3,904,336	0	0	0	68,585	08/15/2037
75101#-AD-8	RAISA FDG I LLC 2022-1 CL B - ABS	06/15/2025	Paydown		191,717	109,139	109,139	189,823	0	1,894	0	1,894	0	191,717	0	0	0	0	08/05/2037
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS I LLC - AB	06/10/2025	Paydown		4,557,184	3,892,335	3,892,335	4,496,496	0	60,688	0	60,688	0	4,557,184	0	0	0	0	01/10/2029
78396Y-AA-1	SESAC 2019-1 A2 - ABS	04/25/2025	Paydown		191,250	191,250	191,250	191,250	0	0	0	0	0	191,250	0	0	0	943,941	07/25/2049
79547#-AA-8	SALMON ISSUER LLC - ABS	03/31/2025	Paydown		3,770,891	3,770,891	3,770,891	3,770,891	0	0	0	0	0	3,770,891	0	0	0	39,329	03/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS	04/25/2025	Paydown		252,500	252,500	252,500	252,500	0	0	0	0	0	252,500	0	0	0	929,970	10/25/2049
817743-AE-7	SPRO 2021-1 A2 - ABS	04/25/2025	Paydown		266,085	266,085	260,252	261,348	0	4,737	0	4,737	0	266,085	0	(1,794)	(1,794)	2,389	04/25/2051
817743-AJ-6	SPRO 241 A2 - ABS	04/25/2025	Paydown		1,066,688	149,839	149,839	1,062,477	0	4,210	0	4,210	0	1,066,688	0	0	0	0	01/25/2054
82773#-AA-7	SILVER ISSUER LLC - ABS	03/31/2025	Paydown		3,770,891	3,770,891	3,770,891	3,770,891	0	0	0	0	0	3,770,891	0	0	0	39,971	03/31/2051
83546D-AG-3	SONIC 2020-1 A21 - ABS	06/20/2025	Various		3,896,500	4,006,833	4,006,833	4,006,833	0	0	0	0	0	4,006,833	0	(110,333)	(110,333)	41,125	01/20/2050
83546D-AJ-7	SONIC 2020-1 A22 - ABS	06/20/2025	Paydown		170,000	170,000	170,000	170,106	0	(106)	0	(106)	0	170,000	0	0	0	2,150	01/20/2050
83546D-AQ-1	SONIC 2021-1 A22 - ABS	06/20/2025	Paydown		558,312	157,500	157,500	556,890	0	1,422	0	1,422	0	558,312	0	0	0	0	08/21/2051
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLU - ABS	06/30/2025	Paydown		526,929	526,929	522,693	526,987	0	(59)	0	(59)	0	526,929	0	0	0	13,964	06/30/2036
85234#-AB-1	STADIUM FUNDING TRUST - ABS	04/01/2025	Paydown		745,767	745,767	745,767	745,767	0	0	0	0	0	745,767	0	0	0	18,644	04/01/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86190B-AB-0	STR 2021-1 A2 - ABS	06/20/2025	Paydown		170,256	25,000	24,989	170,003	0	253	0	253	0	170,256	0	0	0	0	06/20/2051
86190B-AC-8	STR 2021-1 A3 - ABS	06/20/2025	Paydown		12,700	12,700	12,694	12,688	0	12	0	12	0	12,700	0	0	0	106	06/20/2051
86212X-AL-4	STR 241 A1 - ABS	06/20/2025	Paydown		13,125	13,125	13,122	13,120	0	2,776	0	2,776	0	13,125	0	0	0	148,709	05/20/2054
86212X-AM-2	STR 241 A2 - ABS	06/20/2025	Paydown		56,250	56,250	56,247	56,225	0	18,825	0	18,825	0	56,250	0	0	0	638,445	05/20/2054
86212X-AN-0	STR 241 A3 - ABS	06/20/2025	Paydown		12,500	12,500	12,495	12,496	0	182	0	182	0	12,500	0	0	0	147,601	05/20/2054
86212X-AP-5	STR 241 A4 - ABS	06/20/2025	Paydown		12,500	12,500	12,497	12,497	0	87	0	87	0	12,500	0	0	0	147,850	05/20/2054
864300-AC-2	SUBWAY 2024-1 A22 - ABS	04/30/2025	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,701	07/30/2054
864300-AE-8	SUBWAY 2024-1 A23 - ABS	04/30/2025	Paydown		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	9,270	07/30/2054
864300-AG-3	SUBWAY 243 A21 - ABS	04/30/2025	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	523,944	07/30/2054
864300-AJ-7	SUBWAY 243 A22 - ABS	04/30/2025	Paydown		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	833,856	07/30/2054
864300-AL-2	SUBWAY 243 A23 - ABS	04/30/2025	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,476,652	07/30/2054
86613X-AG-0	FIBER 231 A2 - ABS	06/20/2025	Paydown		661,276	0	0	661,276	0	0	0	0	0	661,276	0	0	0	0	02/20/2053
86772Y-AA-8	SUNRN 2023-1 A - ABS	04/30/2025	Paydown		896,520	896,520	879,335	882,543	0	13,977	0	13,977	0	896,520	0	0	0	19,080	01/30/2059
872660-AA-3	NT 144A SER 2024-1 CL A-1	06/30/2025	Paydown		(19,147,314)	(19,147,314)	(19,147,314)	(19,643,422)	0	0	0	0	0	(19,147,314)	0	0	0	20,120	11/30/2044
87342R-AJ-3	BELL 2021-1 A23 - ABS	05/25/2025	Paydown		1,598,235	0	0	1,598,235	0	0	0	0	0	1,598,235	0	0	0	0	08/25/2051
88089J-A*-8	TERRA ABS I LLC - ABS	06/20/2025	Paydown		6,173,415	5,339,759	5,339,759	6,035,909	0	137,506	0	137,506	0	6,173,415	0	0	0	0	12/20/2042
88089J-A@-6	TERRA ABS I LLC - ABS	06/20/2025	Paydown		6,861,436	3,603,937	3,603,937	6,765,336	0	96,100	0	96,100	0	6,861,436	0	0	0	0	12/20/2042
898912-AA-8	TROP 2024-1 A2 - ABS	05/25/2025	Paydown		810,980	840,980	840,980	840,980	0	(30,000)	0	(30,000)	0	810,980	0	0	0	19,840	08/20/2054
903638-AB-6	USTA NATIONAL TENNIS CENTER INC	01/08/2025	Various		353,486	353,486	355,433	354,771	0	(1,285)	0	(1,285)	0	353,486	0	0	0	7,211	09/08/2039
92854V-AA-3	VSLR 2018-1 A - ABS	04/30/2025	Paydown		759,117	759,117	758,873	759,259	0	(141)	0	(141)	0	759,117	0	0	0	17,953	04/30/2048
95058X-AH-1	WEN 2019-1 A22 - ABS	06/15/2025	Paydown		248,649	248,649	248,649	248,649	0	0	0	0	0	248,649	0	0	0	3,804	06/15/2049
95058X-AL-2	WEN 211 A22 - ABS	06/15/2025	Various		3,143,869	3,294,113	3,294,332	3,558,444	0	1,583	0	1,583	0	3,560,027	0	(416,159)	(416,159)	25,144	06/15/2051
95058X-AP-3	WEN 2022-1 A22 - ABS	06/15/2025	Paydown		2,170,090	403,954	403,954	2,159,517	0	10,573	0	10,573	0	2,170,090	0	0	0	0	03/15/2052
974153-AD-0	WSTOP 221 A2 - ABS	06/05/2025	Paydown		839,297	0	0	839,297	0	0	0	0	0	839,297	0	0	0	0	03/05/2052
98920M-AA-0	ZAXBY 211 A2 - ABS	04/30/2025	Paydown		918,887	222,560	222,560	915,619	0	3,269	0	3,269	0	918,887	0	0	0	0	07/31/2051
98920M-AC-6	ZAXBY 241 A21 - ABS	04/30/2025	Paydown		494,675	84,095	84,478	493,188	0	1,486	0	1,486	0	494,675	0	0	0	534	04/30/2054
C68028-AA-0	CDN SR SECD NT	06/30/2025	Paydown		167,818	167,732	182,503	162,834	0	0	0	0	19,670	182,503	(14,685)	0	(14,685)	1,967	06/30/2051
E5000*-AG-9	ESPAI BARCA FONDO DE TITULIZACION	06/30/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	92,825	06/30/2030
E5000*-AH-7	ESPAI BARCA FONDO DE TITULIZACION	06/30/2025	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	93,119	06/30/2032
E8288#-AA-5	Project Marina 1 - ABS	06/16/2025	Paydown		19,768,130	17,759,224	17,143,665	18,329,161	0	459,374	0	459,374	540,281	19,328,815	439,315	0	439,315	26	10/15/2026
00091J-AA-6	AUTHB_21-1 SENIOR ABS_ABS _21-1 144A	10/30/2025	PAYDOWN		164,225	164,225	164,763	165,275	0	(1,050)	0	(1,050)	0	164,225	0	0	0	2,300	07/30/2051
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SENIOR ABS_	10/30/2025	PAYDOWN		264,000	264,000	264,000	264,000	0	0	0	0	0	264,000	0	0	0	3,205	07/30/2050
04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SECURED C	09/01/2025	REDEMPTION 100.0000		228,843	228,843	228,843	228,843	0	0	0	0	0	228,843	0	0	0	4,108	09/01/2042
07030U-A*-3	BASTION FUNDING I LLC SENIOR ABS_ABS	12/26/2025	PAYDOWN		3,750,554	3,750,554	3,750,554	4,362,234	0	0	0	0	0	3,750,554	0	0	0	73,299	04/25/2038
09748R-AC-2	BOJANGLES ISSUER LLC BOJA_24-1 SRSEC ABS	11/20/2025	PAYDOWN		232,500	232,500	232,500	232,500	0	0	0	0	0	232,500	0	0	0	7,654	11/20/2054
127656-A*-7	KODA GNB ABS I LLC SENIOR ABS_ABS 7.4	12/28/2025	PAYDOWN		6,642,023	6,642,023	6,640,509	7,793,118	0	(9,884)	0	(9,884)	0	6,642,023	0	0	0	135,527	04/28/2040
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS	09/04/2025	BANK OF AMERICA NA		32,307,571	32,665,000	32,665,000	32,665,000	0	0	0	0	0	32,665,000	0	(357,429)	(357,429)	412,355	05/20/2049
233046-AL-5	DB MASTER FINANCE LLC DNKN_19 SENIOR ABS	11/20/2025	PAYDOWN		527,125	527,125	527,125	527,125	0	0	0	0	0	527,125	0	0	0	8,130	05/20/2049
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21 SUB ABS_AB	11/06/2025	BANK OF AMERICA NA		13,611,855	14,437,500	13,320,047	13,133,594	0	123,211	0	123,211	0	13,256,805	0	355,051	355,051	166,966	11/20/2051
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21 SUB ABS_AB	11/20/2025	PAYDOWN		162,500	162,500	151,301	149,485	0	13,015	0	13,015	0	162,500	0	0	0	1,402	11/20/2051
233046-AS-0	DB MASTER FINANCE LLC DNKN_21 SUB ABS_AB	11/20/2025	PAYDOWN		775,000	775,000	775,607	777,166	0	(2,166)	0	(2,166)	0	775,000	0	0	0	8,111	11/20/2051
23359M-A*-1	DP LION HOLDCO LLC SENIOR CORP_BND 8.	12/29/2025	REDEMPTION 100.0000		2,304,340	2,304,340	2,301,177	2,304,756	0	(415)	0	(415)	0	2,304,340	0	0	0	54,073	11/30/2043
255123-AB-7	DIVERSIFIED ABS VIII LLC DEC_2 SEC ABS_A	12/28/2025	PAYDOWN		223,746	223,746	223,746	261,037	0	0	0	0	0	223,746	0	0	0	4,935	05/30/2044
25512@-AA-4	DIVERSIFIED ABS PHASE IV LLC SENIOR ABS_	12/28/2025	PAYDOWN		2,456,410	2,456,410	2,459,895	2,461,755	0	(5,344)	0	(5,344)	0	2,456,410	0	0	0	35,358	03/02/2037
257028-AA-4	DOMAIN MEDIA LLC CORP_BND 7.000% 04/0	11/10/2025	REDEMPTION 100.0000		74,883	74,883	7	8	0	74,875	0	74,875	0	74,883	0	0	0	0	04/07/2026
257028-AB-2	DOMAIN MEDIA LLC CORP_BND 7.000% 04/0	11/07/2025	REDEMPTION 100.0000		74,883	74,883	8	8	0	74,875	0	74,875	0	74,883	0	0	0	0	04/07/2026
29280M-AA-9	ENERGY ASSET ISSUER TRUST CL A ABS_ABS	12/25/2025	PAYDOWN		4,686,190	4,686,190	4,686,190	4,686,190	0	0	0	0	0	4,686,190	0	0	0	108,548	03/25/2049
302704-AA-9	FW ENERGY ASSET ISSUER LLC CLA ABS_ABS	12/25/2025	PAYDOWN		5,324,564	5,324,564	5,324,564	5,324,564	0	0	0	0	0	5,324,564	0	0	0	115,634	08/25/2044
302704-AB-7	FW ENERGY ASSET ISSUER LLC CLA ABS_ABS	12/25/2025	PAYDOWN		1,700,942	1,700,942	1,703,145	1,702,788	0	(1,846)	0	(1,846)	0	1,700,942	0	0	0	40,810	08/25/2044
33830J-AD-7	FIVE GUYS FUNDING LLC GUYS_22 ABS_ABS _2	10/25/2025	PAYDOWN		575,000	575,000	575,086	576,982	0	(1,982)	0	(1,982)	0	575,000	0	0	0	10,076	04/25/2052
33830J-AE-5	FIVE GUYS HOLDINGS INC SENIOR ABS_ABS _2	10/25/2025	PAYDOWN		230,000	230,000	231,244	232,337	0	(2,337)	0	(2,337)	0	230,000	0	0	0	6,511	01/26/2054
34417R-AB-2	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB	10/30/2025	PAYDOWN		300,000	300,000	301,312	302,915	0	(2,915)	0	(2,915)	0	300,000	0	0	0	8,107	07/30/2052
34417R-AC-0	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB	10/30/2025	PAYDOWN		140,000	140,000	140,635	141,596	0	(1,596)	0	(1,596)	0	140,000	0	0	0	4,326	10/30/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36148*-AA-5	GAORRILLC GAORRI,LLC5.87520420331 5.8	12/31/2025	REDEMPTION 100.0000		1,627,259	1,627,259	1,555,415	1,965,376	0	118,152	0	118,152	0	1,627,259	0	0	0	30,899	03/31/2042
380241-AA-7	GODDARD FUNDING LLC GDRD_22-1 ABS_ABS _2	10/30/2025	PAYDOWN		274,660	274,660	275,710	276,906	0	(2,246)	0	(2,246)	0	274,660	0	0	0	7,070	10/30/2052
411707-AH-5	HARDEES FUNDING LLC AND CARLS ABS_ABS _2	12/20/2025	PAYDOWN		110,065	110,065	106,175	107,429	0	2,636	0	2,636	0	110,065	0	0	0	1,643	12/20/2050
411707-AM-4	HARDEES FUNDING LLC HNGRY_24-1 ABS_ABS _	12/20/2025	PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,360	03/20/2054
42806M-AG-4	HERTZ VEHICLE FINANCING LLC HE SUB ABS_A	11/06/2025	MITSUBISHI UFJ SEC USA INC		8,305,430	8,500,000	8,497,623	8,498,947	0	526	0	526	0	8,499,069	0	(193,639)	(193,639)	185,640	12/25/2027
466365-AB-9	JACK IN THE BOX FUNDING LLC JA SENIOR AB	11/25/2025	PAYDOWN		212,500	212,500	212,500	212,500	0	0	0	0	0	212,500	0	0	0	3,567	08/25/2049
466365-AC-7	JACK IN THE BOX JACK_19-1A SENIOR ABS_AB	11/25/2025	PAYDOWN		26,250	26,250	26,250	26,250	0	0	0	0	0	26,250	0	0	0	489	08/25/2049
466365-AE-3	JACK IN THE BOX FUNDING LLC JA ABS_ABS _	11/25/2025	PAYDOWN		1,050,000	1,050,000	1,051,091	1,053,945	0	(3,945)	0	(3,945)	0	1,050,000	0	0	0	16,286	02/26/2052
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE SENIOR AB	11/15/2025	PAYDOWN		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,987	02/15/2050
476681-AC-5	JERSEY MIKES FUNDING LLC JMIKE ABS_ABS _	09/03/2025	BANK OF AMERICA NA		68,600,391	74,062,500	74,062,500	74,246,850	0	(8,600)	0	(8,600)	0	74,238,251	0	(5,637,860)	(5,637,860)	559,042	02/15/2052
476681-AC-5	JERSEY MIKES FUNDING LLC JMIKE ABS_ABS _	11/15/2025	PAYDOWN		637,500	637,500	637,559	638,904	0	(1,404)	0	(1,404)	0	637,500	0	0	0	5,376	02/15/2052
47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY SENIOR ABS	10/30/2025	PAYDOWN		67,500	67,500	67,500	67,500	0	0	0	0	0	67,500	0	0	0	1,227	07/30/2047
47760Q-AE-3	JIMMY JOHNS FUNDING LLC JIMMY ABS_ABS _2	10/30/2025	PAYDOWN		250,000	250,000	217,852	217,852	0	32,148	0	32,148	0	250,000	0	0	0	3,848	04/30/2052
47760Q-AG-8	JIMMY JOHNS FUNDING LLC JIMMY ABS_ABS _2	10/30/2025	PAYDOWN		490,000	490,000	490,252	491,346	0	(1,346)	0	(1,346)	0	490,000	0	0	0	7,997	04/30/2052
47987E-AB-3	JONAH ENERGY ABS I LLC JONAH_2 ABS_ABS	12/10/2025	PAYDOWN		3,987,981	3,987,981	3,938,500	3,942,848	0	45,133	0	45,133	0	3,987,981	0	0	0	91,347	12/10/2037
47987E-AD-9	JONAH ENERGY LLC JONAH_22-1 SUB ABS_ABS	11/10/2025	PAYDOWN		597,111	597,111	597,111	597,111	0	0	0	0	0	597,111	0	0	0	11,995	08/10/2039
479913-AA-3	JONAH ENERGY LLC JONAH_24-1 ABS_ABS _24-	12/10/2025	PAYDOWN		2,329,579	2,329,579	2,329,579	2,329,579	0	0	0	0	0	2,329,579	0	0	0	43,686	08/10/2039
479913-AB-1	JONAH ENERGY LLC JONAH_24-1 ABS_ABS _24-	12/10/2025	PAYDOWN		199,764	199,764	199,764	199,764	0	0	0	0	0	199,764	0	0	0	3,904	08/10/2039
479913-AE-5	JONAH ENERGY ABS II LLC ABS_ABS _25-1 14	12/10/2025	PAYDOWN		1,669,717	1,669,717	1,669,717	0	0	0	0	0	0	1,669,717	0	0	0	34,048	12/10/2040
479915-AB-6	JONAH ENERGY ABS II LLC ABS_ABS 6.617	12/10/2025	PAYDOWN		23,334	23,334	23,334	0	0	0	0	0	0	23,334	0	0	0	550	01/10/2041
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SENIOR COR	12/30/2025	REDEMPTION 100.0000		78,507	78,507	78,507	78,507	0	0	0	0	0	78,507	0	0	0	1,319	06/30/2045
551916-AB-5	LYRA_24-3A ABS_ABS _24-3A 144A 5.760%	12/20/2025	PAYDOWN		5,529,816	5,529,816	5,363,191	5,382,019	0	147,797	0	147,797	0	5,529,816	0	0	0	159,259	12/22/2064
55317X-A*-0	MAVERICK NATURAL RESOURCES LLC SENIOR CO	12/15/2025	REDEMPTION 100.0000		3,230,578	3,230,578	3,258,511	3,317,331	0	(86,753)	0	(86,753)	0	3,230,578	0	0	0	75,883	12/15/2038
55317X-A@-8	MAVERICK NATURAL RESOURCES LLC SENIOR CO	12/15/2025	VARIOUS		2,622,000	2,622,000	2,625,976	2,623,394	0	(1,394)	0	(1,394)	0	2,622,000	0	0	0	64,487	12/15/2038
59170J-AG-3	METRONET INFRASTRUCTURE ISSUER WHOLE_CMO	07/20/2025	PAYDOWN		30,000,000	30,000,000	30,032,297	30,019,451	0	(19,451)	0	(19,451)	0	30,000,000	0	0	0	1,068,022	04/20/2054
62878Y-AA-2	NOTHINGBUNDTCAKESBUNDT_21-1 ABS_ABS _21-	08/07/2025	PAYDOWN		24,758,018	24,758,018	24,856,371	24,912,216	0	(154,198)	0	(154,198)	0	24,758,018	0	0	0	201,449	07/30/2051
62878Y-AC-8	NBC FUNDING LLC BUNDT_24-1 ABS_ABS _24-1	10/30/2025	PAYDOWN		212,500	212,500	213,129	214,173	0	(1,673)	0	(1,673)	0	212,500	0	0	0	7,172	07/30/2054
64016N-AA-5	NEIGHBORLY ISSUER LLC NBLY_21 SENIOR ABS	10/30/2025	PAYDOWN		308,860	308,860	308,734	308,882	0	(22)	0	(22)	0	308,860	0	0	0	4,151	04/30/2051
64016N-AC-1	NEIGHBORLY ISSUER LLC NBLY_22 ABS_ABS _2	10/30/2025	PAYDOWN		435,000	435,000	435,173	436,287	0	(1,287)	0	(1,287)	0	435,000	0	0	0	6,027	01/30/2052
676138-AA-4	ODYSSEY SOLAR HOLDINGS LLC TERM_LOAN	10/21/2025	REDEMPTION 100.0000		2,778,563	2,778,563	2,778,563	2,778,563	0	0	0	0	0	2,778,563	0	0	0	28,406	09/27/2054
72703P-AE-3	PLANET FITNESS MASTER ISSUER L ABS_ABS _	12/05/2025	PAYDOWN		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	4,133	12/05/2051
72703P-AG-8	PLANET FITNESS MASTER ISSUER L SENIOR AB	12/05/2025	PAYDOWN		300,000	300,000	303,565	300,984	0	(984)	0	(984)	0	300,000	0	0	0	7,017	06/05/2054
741011-AB-6	PRESIDIO FINANCE LLC ABS NTGL-A-2 4/A2_	12/25/2025	PAYDOWN		925,437	925,437	925,437	1,085,021	0	0	0	0	0	925,437	0	0	0	21,345	12/25/2038
74983K-A*-2	RT FINANCE INC SENIOR CORP_BND 7.851%	12/15/2025	VARIOUS		33,417,402	33,417,402	33,417,402	33,417,402	0	1	0	1	0	33,417,402	0	0	0	3,684,359	10/15/2043
75101#-AC-0	RAISA FUNDING I LLC ABS_ABS 5.050% 08	12/15/2025	PAYDOWN		3,843,592	3,654,221	3,654,221	3,654,221	0	189,371	0	189,371	0	3,843,592	0	0	0	60,323	08/15/2037
75101#-AD-8	RAISA FDG LLC ABS_ABS 5.685% 08/15/37	12/15/2025	PAYDOWN		100,111	100,111	100,434	100,385	0	(274)	0	(274)	0	100,111	0	0	0	1,652	08/15/2037
76912*-AA-5	RIVERSIDE ENERGY MICHIGAN ABS SENIOR ABS	12/10/2025	PAYDOWN		2,963,970	2,963,970	2,937,218	2,941,279	0	22,690	0	22,690	0	2,963,970	0	0	0	41,931	01/10/2029
78396Y-AA-1	SESAC INC SENIOR ABS_ABS _19-1 144A 5	07/31/2025	PAYDOWN		36,050,625	36,050,625	36,050,625	36,050,625	0	0	0	0	0	36,050,625	0	0	0	501,357	07/25/2049
78396Y-AC-7	SESAC FINANCE LLC SESAC_22-1 ABS_ABS _22	07/31/2025	PAYDOWN		8,493,333	8,493,333	7,557,349	7,134,101	0	1,359,232	0	1,359,232	0	8,493,333	0	0	0	140,169	07/25/2052
817743-AA-5	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB	11/14/2025	PAYDOWN		47,722,500	47,722,500	47,722,500	47,722,500	0	0	0	0	0	47,722,500	0	0	0	1,022,327	10/25/2049
817743-AE-7	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB	11/06/2025	VARIOUS		40,500,335	42,987,320	42,987,320	42,987,320	0	0	0	0	0	42,987,320	0	(2,486,985)	(2,486,985)	458,605	04/25/2051
817743-AE-7	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB	10/25/2025	PAYDOWN		209,835	209,835	204,002	205,741	0	4,094	0	4,094	0	209,835	0	0	0	1,715	04/25/2051
817743-AJ-6	SERVPRO MASTER ISSUER LLC SPRO SENIOR AB	10/25/2025	PAYDOWN		171,245	171,245	172,039	172,945	0	(1,700)	0	(1,700)	0	171,245	0	0	0	3,965	01/25/2054
83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A SENIOR ABS	12/20/2025	PAYDOWN		84,500	84,500	84,500	84,500	0	0	0	0	0	84,500	0	0	0	948	01/20/2050
83546D-AJ-7	SONIC CAPITAL LLC SONIC_20-1A ABS_ABS _2	12/20/2025	PAYDOWN		128,333	128,333	128,333	128,382	0	(48)	0	(48)	0	128,333	0	0	0	1,472	01/20/2050
83546D-AJ-7	SONIC CAPITAL LLC SONIC_20-1A ABS_ABS _2	09/17/2025	AGBXSAABS		11,908,714	11,875,000	11,875,000	11,875,000	0	33,714	0	33,714	0	11,908,714	0	0	0	127,295	01/20/2050
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1 SENIOR ABS_	12/20/2025	PAYDOWN		157,500	157,500	157,517	157,505	0	(5)	0	(5)	0	157,500	0	0	0	1,211	08/21/2051
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SECURED C	12/31/2025	REDEMPTION 100.0000		1,187,220	1,187,220	1,177,678	1,187,159	0	61	0	61	0	1,187,220	0	0	0	27,901	06/30/2036
864300-AE-8	SUBWAY FUNDING LLC SUBWAY_24-1 SUB ABS_A	10/30/2025	PAYDOWN		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	9,270	07/30/2054
86772Y-AA-8	SUNRUN CALLISTO ISSUER LLC SUN ABS_ABS _	10/30/2025	PAYDOWN		892,872	892,872	875,757	879,931	0	12,942	0	12,942	0	892,872	0	0	0	19,507	01/30/2059
872660-AA-3	TPIC SPV LLC TPIC_24-1 ABS_ABS _24-1A 14	11/28/2025	PAYDOWN		12,955	254,136	254,136	372,101	0	(241,181)	0	(241,181)	0	12,955	0	0	0	3,837	11/30/2044
88089J-A*-8	TERRA ABS I LLC SENIOR ABS_ABS 8.148%	12/22/2025	PAYDOWN		4,862,714	4,862,714	4,904,722	4,917,686	0	(54,973)	0	(54,973)	0	4,862,714	0	0	0	117,199	12/20/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88089J-A@-6	TERRA ABS I LLC SENIOR ABS_ABS 8.183%	12/22/2025	PAYDOWN		3,250,645	3,250,645	3,263,376	3,265,354	0	(14,709)	0	(14,709)	0	3,250,645	0	0	0	78,164	12/20/2042
898912-AA-8	TSC SPV FUNDING LLC TROP_24-1 ABS_ABS _2	11/20/2025	PAYDOWN		840,980	840,980	840,980	840,980	0	0	0	0	0	840,980	0	0	0	19,840	08/20/2054
90363@-AB-6	USTA NATIONAL TENNIS CENTER IN SENIOR CO	07/08/2025	REDEMPTION 100.0000		360,697	360,697	362,684	361,973	0	(1,277)	0	(1,277)	0	360,697	0	0	0	7,358	09/08/2039
92854V-AA-3	VIVINT SOLAR FINANCING LLC VSL SENIOR AB	10/30/2025	PAYDOWN		752,922	752,922	752,679	753,088	0	(166)	0	(166)	0	752,922	0	0	0	17,807	04/30/2048
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A SENIOR ABS_	12/15/2025	PAYDOWN		248,649	248,649	248,649	248,649	0	0	0	0	0	248,649	0	0	0	3,804	06/15/2049
95058X-AL-2	WENDYS FUNDING LLC WEN_21-1A ABS_ABS _21	12/15/2025	PAYDOWN		206,126	206,126	207,013	206,310	0	(183)	0	(183)	0	206,126	0	0	0	2,145	06/15/2051
95058X-AP-3	WENDYS FUNDING LLC WEN_22-1A SENIOR ABS_	12/15/2025	PAYDOWN		403,954	403,954	407,373	404,273	0	(320)	0	(320)	0	403,954	0	0	0	6,870	03/15/2052
98920M-A*-3	ZAXBYS FDG LLC - 6.594% SENIOR SECURED C	07/25/2025	TAXABLE EXCHANGE		75,000,000	75,000,000	75,000,000	55,000,000	0	0	0	0	0	75,000,000	0	0	0	1,167,688	04/30/2054
98920M-AA-0	ZAXBY_21-1A ABS_ABS _21-1A 144A 3.238	10/30/2025	PAYDOWN		222,560	222,560	223,097	223,683	0	(1,123)	0	(1,123)	0	222,560	0	0	0	2,702	07/30/2051
98920M-AC-6	ZAXBY_24-1 SENIOR ABS_ABS _24-1 144A	10/30/2025	PAYDOWN		84,095	84,095	84,611	84,853	0	(758)	0	(758)	0	84,095	0	0	0	2,079	04/30/2054
BID25Y-58-0	SUBLLC_24-3 ABS_ABS _24-3 144A 5.246%	10/30/2025	PAYDOWN		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,967	07/30/2054
BID25Y-59-8	SUBLLC_24-3 ABS_ABS _24-3 144A 5.566%	10/30/2025	PAYDOWN		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,131	07/30/2054
BID25Y-5A-5	SUBLLC_24-3 SENIOR ABS_ABS _24-3 144A	10/30/2025	PAYDOWN		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	5,544	07/30/2054
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN SENIOR CO	12/30/2025	VARIOUS		173,595	173,595	186,688	175,565	0	0	0	0	11,123	173,595	(13,093)	0	(13,093)	2,243	06/30/2051
C8802@-AB-8	OILERS ENTERTAINMENT GROUP CAN CORP_BND	11/12/2025	AGLTFCP		21,023,862	21,023,862	21,023,862	0	0	0	0	0	(113)	21,023,862	0	0	0	477,346	06/30/2051
F3420#-AA-4	FCT OL STADCO SECURED CORP_BND 5.830%	07/01/2025	REDEMPTION 100.0000		1,609,581	1,609,581	1,476,616	0	0	0	0	0	(127,498)	1,609,581	132,964	0	132,964	0	06/30/2044
G3167*-AA-4	CP LOGISTICS UK AYLESFORD PROP REVOLVE_L	07/22/2025	REDEMPTION 100.0000		682,693	682,693	650,906	636,044	0	0	0	0	(41,949)	682,693	31,787	0	31,787	12,033	05/31/2027
64189#-AB-1	New Amsterdam Software (EUR) T/L B 1L 5/19	03/31/2025	Various		(65,548)	0	0	0	0	0	0	0	0	0	0	0	0	0	
12695#-AB-7	CUA Opco DD T/L 1L 8/16 - 1ML +475bp - 2020-02-24(	03/31/2025	Various		331	0	0	0	0	0	0	0	0	0	0	0	0	0	
74166Y-AE-0	PRIMROSE FUNDING LLC PROSE_25 ABS_ABS _2	10/30/2025	PAYDOWN		249,230	249,230	249,230	0	0	0	0	0	0	249,230	0	0	0	6,713	07/30/2055
19260M-AA-4	COINSTAR FUNDING LLC COIN_17-1 SENIOR AB	12/09/2025	VARIOUS		1,744,035	1,908,475	1,908,475	1,908,475	0	0	0	0	0	1,908,475	0	(164,440)	(164,440)	47,896	04/25/2047
19260M-AA-4	COINSTAR FUNDING LLC COIN_17-1 SENIOR AB	10/25/2025	PAYDOWN		55,855	55,855	55,855	55,855	0	0	0	0	0	55,855	0	0	0	1,076	04/25/2047
19260M-AA-4	COIN 2017-1 A2 - ABS	02/14/2025	Various		746,372	825,523	825,523	825,523	0	0	0	0	0	825,523	0	(79,151)	(79,151)	12,370	04/25/2047
233046-AF-8	DB MASTER FINANCE LLC DNKN_17 SENIOR ABS	11/20/2025	PAYDOWN		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	756	11/20/2047
34417M-AB-3	FOCUS BRANDS FUNDING LLC FOCUS SENIOR AB	10/30/2025	PAYDOWN		137,000	137,000	137,000	137,000	0	0	0	0	0	137,000	0	0	0	2,617	04/30/2047
864300-AC-2	SUBWAY FUNDING LLC SUBWAY_24-1 SUB ABS_A	10/15/2025	PAYDOWN		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	4,701	07/30/2054
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					872,402,006	818,609,456	815,296,127	760,606,136	0	7,524,674	0	7,524,674	401,513	881,219,466	576,288	(9,178,667)	(8,602,379)	23,087,921	XXX
1889999999. Total - asset-backed securities (unaffiliated)					12,661,512,301	12,507,551,752	12,273,289,101	11,838,702,699	926,255	198,412,525	44,397	199,294,383	30,144,124	12,718,893,166	7,782,430	(63,885,288)	(56,102,858)	322,549,215	XXX
1899999999. Total - asset-backed securities (affiliated)					7,834,344	6,691,151	6,621,218	5,074,496	752	96,417	0	97,169	0	7,834,344	0	0	0	74,512	XXX
1909999997. Total - asset-backed securities - Part 4					12,669,346,645	12,514,242,903	12,279,910,319	11,843,777,195	927,007	198,508,942	44,397	199,391,552	30,144,124	12,726,727,510	7,782,430	(63,885,288)	(56,102,858)	322,623,728	XXX
1909999998. Total - asset-backed securities - Part 5					555,093,948	555,446,929	554,745,481	0	0	550,703	0	550,703	0	555,295,939	(243)	(201,994)	(202,237)	5,003,575	XXX
1909999999. Total - asset-backed securities					13,224,440,593	13,069,689,832	12,834,655,800	11,843,777,195	927,007	199,059,645	44,397	199,942,255	30,144,124	13,282,023,449	7,782,187	(64,087,282)	(56,305,095)	327,627,302	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					33,594,852,463	31,699,372,379	33,640,454,054	26,629,493,732	3,606,523	249,886,769	9,071,710	244,421,582	56,922,101	33,964,483,247	26,490,976	(558,907,344)	(532,416,368)	823,370,040	XXX
726503-AE-5	PLAINS ALL AMERICAN PIPELINE LP	05/01/2025	Reclassification	3,500,000.000	3,413,918	0	3,404,693	0	0	0	0	0	0	3,413,918	0	0	0	0	
BID1J2-PJ-1	IXYSCORP	07/31/2025	SECURITY WITHDRAW	41,597.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
BID1J2-Q6-8	VICOM SYSTEMS	07/31/2025	SECURITY WITHDRAW	1,144.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
BID1J2-QL-5	HYPRES INC XBZGZB	07/31/2025	SECURITY WITHDRAW	11.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
BID1J2-RJ-9	HYPRES INC	07/31/2025	SECURITY WITHDRAW	46.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
BID3CX-TC-7	NIVEL TOPCO LLC PFD_EQUITY	12/31/2025	Adjustment	0.000	0	0	0	0	0	0	0	0	0	0	0	(858,891)	(858,891)	0	
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					3,413,918	XXX	3,404,693	0	0	0	0	0	0	3,413,918	0	(858,891)	(858,891)	0	XXX
18469#-12-8	Series J Mandatory Redeemable Preferred	03/01/2025	Adjustment	134,286.000	2,118,826	0	4,359,250	2,118,826	0	0	0	0	0	2,118,826	0	0	0	0	
18469P-F#-2	Series P Mandatory Redeemable Preferred	03/01/2025	Adjustment	160,000.000	5,013,149	0	5,013,149	5,013,149	0	0	0	0	0	5,013,149	0	0	0	119,280	
18469P-F@-4	Series O Mandatory Redeemable Preferred	03/01/2025	Adjustment	2,858.000	1,061	0	1,061	1,061	0	0	0	0	0	1,061	0	0	0	0	
143106-C#-7	CARLYLE TACTICAL PRIVATE CREDI PFD_EQUIT	11/12/2025	AGLTFCP	320,000.000	8,000,000	0	8,000,000	0	0	0	0	0	0	8,000,000	0	0	0	245,758	
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					15,133,036	XXX	17,373,459	7,133,036	0	0	0	0	0	15,133,036	0	0	0	365,038	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4509999997. Total - preferred stocks - Part 4					18,546,953	XXX	20,778,152	7,133,036	0	0	0	0	0	18,546,953	0	(858,891)	(858,891)	365,038	XXX
4509999998. Total - preferred stocks - Part 5					63,976,186	XXX	63,979,776	0	0	(3,589)	0	(3,589)	0	63,976,186	0	0	0	1,618,096	XXX
4509999999. Total - preferred stocks					82,523,139	XXX	84,757,928	7,133,036	0	(3,589)	0	(3,589)	0	82,523,139	0	(858,891)	(858,891)	1,983,134	XXX
045188-10-9	ASKMENOW INC	07/31/2025	SECURITY WITHDRAW	100.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
049567-10-0	ATMOSPHERICGLOW	07/31/2025	SECURITY WITHDRAW	250.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
68371B-10-6	OPENCONNECT SYSTEMS INC	07/31/2025	SECURITY WITHDRAW	39,823.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
BID1J2-Q5-0	HYPRES INC	07/31/2025	SECURITY WITHDRAW	6,112.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
BID1J2-QM-3	COUNTYSEATSTOR	07/31/2025	SECURITY WITHDRAW	13,432.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
BID1JQ-2Z-7	AGYHOLDINGCORP CORP_BND	12/23/2025	TAX FREE EXCHANGE	3.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
22243J-9T-8	Country Fresh Holdings Company INC	03/20/2025	Direct	9,756.470	0		98	98	0	0	0	0	0	98	0	(98)	(98)	0	
524ESC-A9-1	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP	10/02/2025	DIRECT	0.000	8,482		0	0	0	0	0	0	0	0	0	8,482	8,482	0	
524ESC-B9-0	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP	10/02/2025	DIRECT	0.000	7,511		0	0	0	0	0	0	0	0	0	7,511	7,511	0	
524ESC-C8-1	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP	10/02/2025	DIRECT	0.000	880		0	0	0	0	0	0	0	0	0	880	880	0	
524ESC-C9-9	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP	10/02/2025	DIRECT	0.000	2,701		0	0	0	0	0	0	0	0	0	2,701	2,701	0	
525ESC-1C-3	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP	10/02/2025	DIRECT	0.000	11,009		0	0	0	0	0	0	0	0	0	11,009	11,009	0	
525ESC-1E-9	LEHMAN BROTHERS HOLDINGS INC LEHMANBROTH	10/02/2025	DIRECT	0.000	1,320		0	0	0	0	0	0	0	0	0	1,320	1,320	0	
525ESC-1N-9	LEHMAN BROTHERS HOLDINGS INC CORP_BND???	10/02/2025	DIRECT	0.000	2,608		0	0	0	0	0	0	0	0	0	2,608	2,608	0	
525ESC-1O-7	LEHMAN BROTHERS HOLDINGS INC CORP_BND???	10/02/2025	DIRECT	0.000	2,446		0	0	0	0	0	0	0	0	0	2,446	2,446	0	
525ESC-1U-3	LEHMAN BROTHERS HOLDINGS INC CORP_BND???	10/02/2025	DIRECT	0.000	2,197		0	0	0	0	0	0	0	0	0	2,197	2,197	0	
525ESC-3F-4	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP	10/02/2025	DIRECT	0.000	13,477		0	0	0	0	0	0	0	0	0	13,477	13,477	0	
525ESC-3I-8	LEHMAN BROTHERS HOLDINGS INC SENIOR CORP	10/02/2025	VARIOUS	0.000	2,229		0	0	0	0	0	0	0	0	0	2,229	2,229	0	
BID3CX-T8-6	NIVELNEWCOLLC NORTHHAVENFALCONBUYERLLC	12/31/2025	Various	0.000	0		0	0	0	0	0	0	0	0	0	(2,719,659)	(2,719,659)	0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					54,860	XXX	98	98	0	0	0	0	0	98	0	(2,664,897)	(2,664,897)	0	XXX
86704C-39-0	SUNAMERICA:GS MAI 1	01/01/2025	Adjustment	11,464.097	11,464		11,464	47,946	(36,482)	0	0	(36,482)	0	11,464	0	0	0	465	
86704C-56-4	SUNAMERICA:PIMCOVCP TB 1	04/30/2025	Adjustment	22,947.863	22,948		99,630	223,512	(123,883)	0	0	(123,883)	0	99,630	0	(76,682)	(76,682)	782	
BID1J2-RY-6	MILLIMANVARIABLEINSURANCETR	08/30/2025	SECURITY WITHDRAW	0.000	0		0	0	0	0	0	0	0	0	0	(24,000)	(24,000)	0	
BID1J2-S7-4	MILLIMANVARIABLEINSURANCETR	08/30/2025	SECURITY WITHDRAW	0.000	0		0	0	0	0	0	0	0	0	0	(276)	(276)	0	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					34,412	XXX	111,094	271,458	(160,364)	0	0	(160,364)	0	111,094	0	(100,958)	(100,958)	1,247	XXX
5989999997. Total - common stocks - Part 4					89,272	XXX	111,191	271,556	(160,364)	0	0	(160,364)	0	111,191	0	(2,765,854)	(2,765,854)	1,247	XXX
5989999998. Total - common stocks - Part 5					11,331,343	XXX	11,370,761	0	0	0	0	0	0	11,370,761	0	(39,418)	(39,418)	54,019	XXX
5989999999. Total - common stocks					11,420,615	XXX	11,481,952	271,556	(160,364)	0	0	(160,364)	0	11,481,952	0	(2,805,272)	(2,805,272)	55,266	XXX
5999999999. Total - preferred and common stocks					93,943,754	XXX	96,239,880	7,404,591	(160,364)	(3,589)	0	(163,953)	0	94,005,092	0	(3,664,163)	(3,664,163)	2,038,400	XXX
6009999999 - Totals					33,688,796,218	XXX	33,736,693,935	26,636,898,324	3,446,158	249,883,180	9,071,710	244,257,629	56,922,101	34,058,488,338	26,490,976	(562,571,507)	(536,080,531)	825,408,439	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912797-QZ-3	UNITED STATES TREASURY TBILLCASH 3.63	12/12/2025	BERLB	12/18/2025	MATURITY	100,000,000	99,939,500	100,000,000	100,000,000	0	60,500	0	60,500	0	0	0	0	0	0
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						100,000,000	99,939,500	100,000,000	100,000,000	0	60,500	0	60,500	0	0	0	0	0	0
31359M-GK-3	FEDERAL NATIONAL MORTGAGE ASSO SENIOR AG	07/01/2025	AGLTF1B-SA	11/04/2025	BOFA SECURITIES INC	150,000	183,744	169,591	182,372	0	(1,372)	0	(1,372)	0	0	(12,780)	(12,780)	4,693	2,457
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)						150,000	183,744	169,591	182,372	0	(1,372)	0	(1,372)	0	0	(12,780)	(12,780)	4,693	2,457
698299-BM-5	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	07/01/2025	AGL-CRT6P	12/26/2025	AGL-CRT2P	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	11,000	8,375
715638-AP-7	PERU REPUBLIC OF SENIOR CORP_BND 8.7	07/01/2025	AGLTF1B-SA	11/04/2025	HSBC SECURITIES USA INC	257,000	372,784	324,439	369,955	0	(2,829)	0	(2,829)	0	0	(45,516)	(45,516)	10,244	5,185
74730D-AE-3	QATARENERGY SENIOR CORP_BND 144A 3.12	07/01/2025	AGL-HB-SA	11/04/2025	GOLDMAN SACHS INTERNATIONAL	3,000,000	3,006,419	2,328,000	3,006,351	0	(68)	0	(68)	0	0	(678,351)	(678,351)	29,427	9,896
760942-AS-1	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR	07/01/2025	AGL-MVA-SA	12/26/2025	LR-17SP-FI	1,700,000	2,126,084	2,124,622	2,124,622	0	(1,462)	0	(1,462)	0	0	0	0	35,287	30,246
760942-AY-8	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR	07/01/2025	AGL-HB-SA	11/04/2025	HSBC SECURITIES USA INC	3,500,000	3,544,040	3,109,015	3,543,843	0	(197)	0	(197)	0	0	(434,828)	(434,828)	66,172	36,094
BID2YX-R6-0	THAMES WATER SUPER SENIOR ISSU SENIOR CO	07/24/2025	DIRECT	10/02/2025	TAX FREE EXCHANGE	2,191,780	1,543,537	1,584,520	1,584,520	0	40,982	0	40,982	0	0	0	0	40,738	0
F3R92T-AX-2	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	10/31/2025	CITIGROUP GLOBAL MARK LIMI	12/26/2025	AGL-CRT12P	9,196,950	8,301,627	8,302,417	8,302,417	0	790	0	790	0	0	0	0	238,421	155,948
F3R92T-AX-2	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	07/01/2025	LR-17SP-FI	12/26/2025	AGL-CRT12P	2,505,100	2,318,651	2,318,653	2,318,653	0	2	0	2	0	0	0	0	70,308	61,022
G4958G-AA-9	ISLE OF MAN GOVERNMENT OF SENIOR CORP_B	07/01/2025	AGL-CRT13P	10/24/2025	LR-18SP	5,929,681	3,058,860	3,064,056	3,064,056	0	5,196	0	5,196	0	0	0	0	13,213	3,003
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities						29,280,511	25,272,002	24,155,722	25,314,417	0	42,414	0	42,414	0	0	(1,158,695)	(1,158,695)	514,810	309,769
57582R-YN-0	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B	07/01/2025	AGLTF1B-SA	09/16/2025	PAINE WEBBER	11,980,176	11,980,176	10,078,682	11,980,176	0	0	0	0	0	0	(1,901,493)	(1,901,493)	173,695	144,451
57582R-YN-0	MASSACHUSETTS COMMONWEALTH OF MUNITAX_B	07/01/2025	AGLTF1B-SA	09/01/2025	REDEMPTION 100.0000	89,537	89,537	89,537	89,537	0	0	0	0	0	0	0	0	1,192	1,080
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)						12,069,713	12,069,713	10,168,219	12,069,713	0	0	0	0	0	0	(1,901,493)	(1,901,493)	174,887	145,531
072024-NV-0	BAY AREA TOLL AUTHORITY SUB MUNITAX_BND	07/01/2025	AGL-HB-SA	11/04/2025	RBC CAPITAL MARKETS LLC	4,500,000	6,623,481	5,233,275	6,610,170	0	(13,311)	0	(13,311)	0	0	(1,376,895)	(1,376,895)	188,400	122,372
167593-T3-6	CHICAGO ILL O HARE INTL ARPT SENIOR MUNI	07/01/2025	AGL-MVA-SA	11/04/2025	AMERICAN VETERANS GROUPS	2,425,000	2,425,000	2,318,446	2,425,000	0	0	0	0	0	0	(106,555)	(106,555)	19,345	13,105
47770V-BQ-2	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX_	07/01/2025	AGL-GEN	12/18/2025	TAX FREE EXCHANGE	5,135,000	5,160,119	5,160,072	5,160,072	0	(47)	0	(47)	0	0	0	0	67,484	63,443
544495-VY-7	LOS ANGELES CALIF DEPARTMENT O MUNITAX_B	07/01/2025	AGL-CRT6P	11/04/2025	MARKETAXESS CORPORATION	110,000	147,898	118,235	147,734	0	(163)	0	(163)	0	0	(29,500)	(29,500)	2,491	1,667
544495-VY-7	LOS ANGELES CALIF DEPARTMENT O MUNITAX_B	07/01/2025	AGL-CRT12P	12/11/2025	LR-19SP	8,500,000	10,188,217	10,176,058	10,176,058	0	(12,160)	0	(12,160)	0	0	0	0	249,903	128,832
59259N-ZH-9	METROPOLITAN TRANSPORTATION AU MUNITAX_B	07/01/2025	VARIOUS	12/11/2025	VARIOUS	9,735,000	12,766,049	12,751,031	12,751,031	0	(15,018)	0	(15,018)	0	0	0	0	183,226	121,984
59261A-6G-7	METROPOLITAN TRANSPORTATION AU MUNITAX	10/06/2025	TAX FREE EXCHANGE	10/24/2025	CALL 108.4620	1,145,000	1,409,968	1,241,890	1,409,409	0	(559)	0	(559)	0	0	(264,409)	(264,409)	131,349	30,558
646139-X8-3	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX_B	07/01/2025	LR-18SP	12/11/2025	LR-19SP	3,090,000	4,052,116	4,039,607	4,039,607	0	(12,510)	0	(12,510)	0	0	0	0	98,144	50,596
64989K-LJ-3	NEW YORK POWER AUTHORITY MUNITAX_BND REV	07/01/2025	AGL-CRT6P	11/04/2025	STERN BROTHERS & CO	750,000	753,714	621,908	753,690	0	(24)	0	(24)	0	0	(131,783)	(131,783)	9,980	7,573
649902-2F-9	DORMITORY AUTHORITY OF STATE O SENIOR MU	07/01/2025	LR-18SP	12/11/2025	LR-19SP	6,720,000	6,517,665	6,519,854	6,519,854	0	2,188	0	2,188	0	0	0	0	87,517	9,054

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	POMONA CALIF MUNITAX_BND REV 2.853% 0																		
73208P-BJ-9		07/01/2025	AGL-MVA-SA	11/04/2025	JP MORGAN SECURITIES LLC	1,000,000	1,000,000	966,280	1,000,000	0	0	0	0	0	0	(33,720)	(33,720)	7,450	4,280
	RIVERSIDE COUNTY TRANSPORTATIO MUNITAX_B																		
769125-DW-2		07/01/2025	LR-17SP-FI	12/11/2025	LR-19SP	8,945,000	10,834,751	10,833,107	10,833,107	0	(1,644)	0	(1,644)	0	0	0	0	18,605	11,839
	SOUTH CAROLINA STUDENT LOAN CO SENIOR MU																		
83715A-AZ-2		10/24/2025	RBC CAPITAL MARKETS LLC	12/12/2025	AGBKRILA	735,000	735,000	735,000	735,000	0	0	0	0	0	0	0	0	3,351	0
	TEXAS TRANSPORTATION COMMISSIO MUNITAX_B																		
88283L-HU-3		07/01/2025	AGLTF1B-SA	11/04/2025	HILLTOP SECURITIES INC	660,000	716,351	673,794	712,661	0	(3,689)	0	(3,689)	0	0	(38,867)	(38,867)	20,315	12,626
	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU																		
913366-EP-1		07/01/2025	LR-18SP	12/11/2025	LR-19SP	3,250,000	4,457,151	4,443,754	4,443,754	0	(13,397)	0	(13,397)	0	0	0	0	122,366	76,257
915217-WX-7	UNIVERSITY OF VIRGINIA MUNITAX_BND REV	07/01/2025	AGL-CRT5P	09/23/2025	LR-18SP	5,000,000	4,629,082	4,629,089	4,629,089	0	7	0	7	0	0	0	0	13,350	8,126
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue						61,700,000	72,416,562	70,461,400	72,346,236	0	(70,327)	0	(70,327)	0	0	(1,981,729)	(1,981,729)	1,223,276	662,312
	BX FRONTIER MEMBER I LLC TERM_LOAN 5.																		
05647@-AA-4		09/22/2025	COMPANY	11/12/2025	AGBXTPVT	52,849,445	52,849,445	52,855,237	52,855,237	0	5,792	0	5,792	0	0	0	0	0	0
	CLEANCAPITAL ARROWHEAD ISSUER SECURED CO																		
18452*-AA-3		12/04/2025	WELLS FARGO SECURITIES LLC	12/31/2025	REDEMPTION 100.0000	50,051	50,051	50,051	50,051	0	0	0	0	0	0	0	0	228	0
	CLEANCAPITAL ARROWHEAD ISSUER SECURED CO																		
18452*-AA-3		12/04/2025	WELLS FARGO SECURITIES LLC	12/24/2025	AGLTF1DPF	47,500,000	47,500,000	47,500,000	47,500,000	0	0	0	0	0	0	0	0	176,489	0
	LRE FINANCING I LLC CORP_BND 6.400% 0																		
50230*-AA-5		11/07/2025	WELLS FARGO SECURITIES LLC	12/31/2025	REDEMPTION 100.0000	264,218	271,690	264,218	264,218	0	(7,472)	0	(7,472)	0	0	0	0	4,228	0
	SL ENERGY POWER PLANT I FINANC TERM_LOAN																		
78510@-AA-5		09/22/2025	DIRECT	09/22/2025	DIRECT	0	0	200,000	0	0	0	0	0	0	0	200,000	200,000	0	0
	VANTAGE DATA CENTERS OH11 LLC ABS_ABS _D																		
87170V-AB-8		10/17/2025	DIRECT	11/28/2025	TAX FREE EXCHANGE	18,833,484	18,833,484	18,833,484	18,833,484	0	0	0	0	0	0	0	0	280,996	0
BID2Y3-KB-2	MN8 PORTFOLIO IV LLC SECURED CORP_BND	12/15/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	780,145	780,145	780,145	780,145	0	0	0	0	0	0	0	0	23,520	0
BID2Y3-KB-2	MN8 PORTFOLIO IV LLC SECURED CORP_BND	07/09/2025	DIRECT	11/12/2025	AGLTFPF	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	0	0	0	328,646	0
	MULLEN GROUP LTD SECURED CORP_BND 6.0																		
C5864@-AQ-2		07/10/2025	DIRECT	11/12/2025	AGLTFCP	22,643,439	22,643,439	22,643,439	22,643,439	0	0	0	0	0	0	0	0	471,084	0
	MULLEN GROUP LTD CORP_BND 6.910% 07/1																		
C5864@-AR-0		07/10/2025	DIRECT	11/12/2025	AGLTFCP	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	119,006	0
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)						162,920,782	162,928,254	163,126,574	162,926,574	0	(1,680)	0	(1,680)	0	0	200,000	200,000	1,404,197	0
	AEP TRANSMISSION COMPANY LLC SENIOR CORP																		
00115A-AH-2		07/01/2025	AGL-HB-SA	11/04/2025	BARCLAYS CAPITAL INC	2,500,000	2,514,354	1,953,450	2,514,263	0	(91)	0	(91)	0	0	(560,813)	(560,813)	40,104	20,573
	AIRCASTLE LTD SENIOR CORP_BND 144A 5.																		
00929J-AC-0		07/14/2025	VARIOUS	12/12/2025	VARIOUS	20,000,000	19,861,200	19,871,480	19,871,480	0	10,280	0	10,280	0	0	0	0	411,111	0
	ALLIANT ENERGY CORP CAPSEC CORP_BND 5																		
018802-AF-5		09/23/2025	MUFG SECURITIES AMERICAS INC	12/12/2025	AGBKRILA	4,670,000	4,670,000	4,670,000	4,670,000	0	0	0	0	0	0	0	0	58,926	0
	AMAZON.COM INC SENIOR CORP_BND 4.800%																		
023135-AP-1		07/01/2025	AGL-HB-SA	11/04/2025	MORGAN STANLEY & CO LLC	2,600,000	2,828,642	2,675,270	2,823,981	0	(4,660)	0	(4,660)	0	0	(148,711)	(148,711)	52,000	26,000
	AMAZON.COM INC SENIOR CORP_BND 3.875%																		
023135-BF-2		07/01/2025	VARIOUS	11/04/2025	VARIOUS	3,100,000	3,092,502	2,850,110	3,092,573	0	71	0	71	0	0	(242,463)	(242,463)	51,839	34,251
	AMERICAN EXPRESS COMPANY SENIOR CORP_BND																		
025816-ED-7		11/12/2025	MORGAN STANLEY & CO LLC	12/16/2025	BARCLAYS CAPITAL INC	9,700,000	9,854,036	9,854,424	9,848,404	0	(5,632)	0	(5,632)	0	0	6,020	6,020	66,287	22,945
	AMERICAN WATER CAPITAL CORP SENIOR CORP_																		
03040W-AR-6		07/01/2025	AGL-HB-SA	11/04/2025	GOLDMAN SACHS & CO LLC	990,000	993,939	773,467	993,913	0	(26)	0	(26)	0	0	(220,446)	(220,446)	25,163	17,428
	AMKOR TECHNOLOGY INC SENIOR CORP_BND 144																		
031652-BK-5		08/12/2025	GOLDMAN SACHS & CO LLC	10/09/2025	CALL 100.0000	105,000	105,256	105,000	105,246	0	(10)	0	(10)	0	0	(246)	(246)	3,942	2,860
	APA CORP US SENIOR CORP_BND 144A 5.3																		
03743Q-AN-8		07/15/2025	BOFA SECURITIES INC	09/18/2025	TAX FREE EXCHANGE	5,000,000	3,956,750	3,959,751	3,959,751	0	3,001	0	3,001	0	0	0	0	57,215	11,146
	APA CORP US SENIOR CORP_BND 144A 6.7																		
03743Q-AS-7		07/11/2025	VARIOUS	09/18/2025	TAX FREE EXCHANGE	10,000,000	9,365,700	9,368,090	9,368,090	0	2,390	0	2,390	0	0	0	0	465,000	345,000

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	APA CORP US SENIOR CORP_BND 4.750% 0																		
037430-BD-9		11/06/2025	SEAPORT GLOBAL SECURITIES LLC	12/05/2025	AGL-CRT10P	3,215,000	2,503,617	2,505,484	2,505,484	0	1,867	0	1,867	0	0	0	0	22,483	9,332
	APPLE INC SENIOR CORP_BND 2.650% 02/0																		
037833-EF-3		07/01/2025	AGL-HB-SA	09/23/2025	AGL-CRT2P	2,600,000	2,154,751	2,155,756	2,155,756	0	1,005	0	1,005	0	0	0	0	8,804	2,297
	AVISTA CORPORATION CORP_BND 6.180% 07																		
05379B-E#-0		07/23/2025	WELLS FARGO SECURITIES LLC	11/12/2025	AGLTFPF	20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	0	0	381,100	0
	BAT CAPITAL CORP SENIOR CORP_BND 4.90																		
05526D-BN-4		07/01/2025	AGLTF1B-SA	11/04/2025	MORGAN STANLEY & CO LLC	4,794,000	5,254,588	4,886,572	5,231,975	0	(22,613)	0	(22,613)	0	0	(345,403)	(345,403)	139,156	86,238
06051G-HM-4	BANK OF AMERICA CORP SENIOR CORP_BND	11/13/2025	BOFA SECURITIES INC	12/16/2025	BARCLAYS CAPITAL INC	6,000,000	6,018,300	6,024,360	6,017,853	0	(447)	0	(447)	0	0	6,507	6,507	102,504	79,014
06051G-LS-6	BANK OF AMERICA CORP SENIOR CORP_BND	11/12/2025	MORGAN STANLEY & CO LLC	12/16/2025	MORGAN STANLEY & CO LLC	10,000,000	10,449,000	10,438,000	10,434,974	0	(14,026)	0	(14,026)	0	0	3,026	3,026	148,708	93,751
	BAXTER INTERNATIONAL INC SENIOR CORP_BND																		
071813-CS-6		07/01/2025	AGLTF1B-SA	11/04/2025	SUSQUEHANNA FINANCIAL	9,300,000	9,299,970	8,092,581	9,299,971	0	1	0	1	0	0	(1,207,390)	(1,207,390)	61,655	8,527
	BAYER US FINANCE LLC SENIOR CORP_BND 144																		
07274E-AM-5		12/04/2025	CITIGROUP GLOBAL MARKETS INC	12/24/2025	AGLTF1D-SA	7,850,000	8,556,108	8,555,560	8,555,560	0	(547)	0	(547)	0	0	0	0	52,470	20,988
	BEIGNET INVESTOR LLC SRSEC CORP_BND 144A																		
076912-AA-2		10/16/2025	MORGAN STANLEY & CO LLC	11/12/2025	AGLTF1BPFD	75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	0	0	0	315,340	0
	BIOGEN INC SENIOR CORP_BND 6.450% 05/																		
09062X-AM-5		07/23/2025	VARIOUS	09/23/2025	LR-18SP	32,500,000	32,921,470	32,921,470	32,921,470	0	0	0	0	0	0	0	0	632,638	376,160
09780*-AB-3	BONACCORD CAPITAL PARTNERS II CORP_BND	09/18/2025	GOLDMAN SACHS & CO LLC	11/12/2025	AGLTFCP	9,075,000	9,075,000	9,075,000	9,075,000	0	0	0	0	0	0	0	0	90,064	0
09780@-AB-1	BONACCORD CAPITAL PARTNERS II CORP_BND	09/18/2025	GOLDMAN SACHS & CO LLC	11/12/2025	AGLTFCP	15,925,000	15,925,000	15,925,000	15,925,000	0	0	0	0	0	0	0	0	158,047	0
	BP CAPITAL MARKETS AMERICA INC SENIOR CO																		
10373Q-BN-9		07/01/2025	AGL-HB-SA	08/28/2025	LR-18SP	3,000,000	2,678,671	2,678,845	2,678,845	0	174	0	174	0	0	0	0	24,948	23,100
	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND																		
110122-EK-0		07/23/2025	VARIOUS	08/20/2025	LR-18SP	7,280,000	6,996,111	6,996,799	6,996,799	0	688	0	688	0	0	0	0	200,898	169,392
	CF INDUSTRIES INC SENIOR CORP_BND 5.3																		
12527G-AL-7		12/04/2025	CITIGROUP GLOBAL MARKETS INC	12/24/2025	AGLTF1D-SA	9,200,000	9,219,596	9,219,517	9,219,517	0	(79)	0	(79)	0	0	0	0	40,633	12,190
	CIGNA GROUP SENIOR CORP_BND 4.375% 10																		
125523-AH-3		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	JP MORGAN SECURITIES LLC	2,000,000	2,005,820	2,014,940	2,005,188	0	(632)	0	(632)	0	0	9,752	9,752	58,819	26,979
	CNH INDUSTRIAL CAPITAL LLC SENIOR CORP_B																		
12592B-AS-3		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	TD SECURITIES USA LLC	2,000,000	2,047,720	2,042,520	2,043,359	0	(4,361)	0	(4,361)	0	0	(839)	(839)	67,150	30,033
	CNH INDUSTRIAL CAPITAL LLC SENIOR CORP_B																		
12592B-AT-1		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	MORGAN STANLEY & CO LLC	4,000,000	4,015,480	4,020,280	4,013,070	0	(2,410)	0	(2,410)	0	0	7,210	7,210	124,500	59,000
	CVS HEALTH CORP SENIOR CORP_BND 4.875																		
126650-CM-0		07/01/2025	AGL-HB-SA	11/04/2025	JP MORGAN SECURITIES LLC	3,400,000	3,639,221	3,341,214	3,634,799	0	(4,421)	0	(4,421)	0	0	(293,585)	(293,585)	48,344	13,813
	COTERRA ENERGY INC SENIOR CORP_BND 5.																		
127097-AN-3		12/04/2025	CITADEL SECURITIES INSTL LL	12/24/2025	AGLTF1D-SA	11,500,000	11,187,775	11,188,352	11,188,352	0	577	0	577	0	0	0	0	246,899	207,319
15189T-BS-5	CENTERPOINT ENERGY INC CAPSEC CORP_BND	09/30/2025	BARCLAYS CAPITAL INC	12/12/2025	AGL-SRA-SA	2,850,000	2,850,000	2,850,000	2,850,000	0	0	0	0	0	0	0	0	34,386	0
	CITIGROUP INC SENIOR CORP_BND 3.070%																		
172967-NG-2		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	BOFA SECURITIES INC	6,000,000	5,879,880	5,926,200	5,896,363	0	16,483	0	16,483	0	0	29,837	29,837	149,918	82,890
	CITIGROUP INC SUB CORP_BND 5.827% 02/																		
172967-PG-0		07/14/2025	VARIOUS	09/17/2025	VARIOUS	20,000,000	20,216,200	20,213,712	20,213,712	0	(2,488)	0	(2,488)	0	0	0	0	699,240	492,058
	CITIGROUP INC SENIOR CORP_BND 4.643%																		
172967-PZ-8		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	BOFA SECURITIES INC	4,000,000	4,017,120	4,028,400	4,013,870	0	(3,250)	0	(3,250)	0	0	14,530	14,530	113,496	45,914
	COCA-COLA CO SENIOR CORP_BND 2.500% 0																		
191216-DC-1		07/01/2025	AGL-HB-SA	11/04/2025	HSBC SECURITIES USA INC	1,000,000	755,808	611,560	756,530	0	722	0	722	0	0	(144,970)	(144,970)	3,472	278
	CONOCOPHILLIPS SENIOR CORP_BND 4.850%																		
20825C-BE-3		07/01/2025	AGL-HB-SA	09/12/2025	AGL-CRT5P	1,000,000	1,201,250	1,200,831	1,200,831	0	(419)	0	(419)	0	0	0	0	4,042	674
	CONSOLIDATED EDISON COMPANY OF SENIOR CO																		
209111-FY-4		07/01/2025	AGL-HB-SA	11/04/2025	SUSQUEHANNA FINANCIAL	1,925,000	1,977,413	1,536,400	1,977,130	0	(283)	0	(283)	0	0	(440,730)	(440,730)	45,200	29,359
	CONSTELLATION BRANDS INC SENIOR CORP_BND																		
21036P-AZ-1		07/01/2025	AGL-HB-SA	11/04/2025	MORGAN STANLEY & CO LLC	1,450,000	1,525,543	1,151,025	1,525,074	0	(469)	0	(469)	0	0	(374,050)	(374,050)	13,211	826

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
22100*-AA-1	CORVIAS CAMPUS LIVING - USG LL SECURED C	10/01/2025	PIK BOND ADJUSTMENT	12/02/2025	REDEMPTION 100.0000	12,603	12,603	12,603	12,603	0	0	0	0	0	0	0	0	0	0
244199-BG-9	DEERE & CO SENIOR CORP_BND 2.875% 09/	07/01/2025	AGL-HB-SA	11/04/2025	SUSQUEHANNA FINANCIAL	1,000,000	818,716	682,030	819,304	0	589	0	589	0	0	(137,274)	(137,274)	4,632	958
247109-BR-1	DELMARVA POWER & LIGHT COMPANY SECURED C	07/01/2025	AGL-HB-SA	11/04/2025	TRADEWEB DIRECT LLC	1,200,000	1,192,627	1,006,956	1,192,667	0	40	0	40	0	0	(185,711)	(185,711)	20,533	14,400
25160P-AH-0	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	CITIGROUP GLOBAL MARKETS INC	10,000,000	9,724,300	9,823,900	9,764,174	0	39,874	0	39,874	0	0	59,726	59,726	113,422	20,558
254687-EF-9	WALT DISNEY CO SENIOR CORP_BND 6.150%	07/01/2025	AGL-CRT10P	12/11/2025	LR-19SP	690,000	823,314	823,210	823,210	0	(104)	0	(104)	0	0	0	0	11,905	11,434
254687-EH-5	WALT DISNEY CO SENIOR CORP_BND 6.650%	07/01/2025	AGL-CRT10P	12/11/2025	LR-19SP	425,000	524,502	524,430	524,430	0	(72)	0	(72)	0	0	0	0	2,120	1,806
254687-ER-3	WALT DISNEY CO SENIOR CORP_BND 6.150%	07/01/2025	AGL-CRT10P	12/11/2025	LR-19SP	205,000	249,770	249,747	249,747	0	(23)	0	(23)	0	0	0	0	4,097	3,957
254709-AT-5	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO	10/31/2025	WELLS FARGO SECURITIES LLC	12/12/2025	AGL-SAL-SA	638,000	752,878	751,513	751,513	0	(1,366)	0	(1,366)	0	0	0	0	6,069	141
25746U-BM-0	DOMINION ENERGY INC SENIOR CORP_BND 4	07/01/2025	AGL-HB-SA	11/04/2025	JANE STREET EXECUTION SERVICE	1,000,000	1,098,357	929,500	1,097,387	0	(971)	0	(971)	0	0	(167,887)	(167,887)	12,794	2,586
26444G-AD-5	DUKE ENERGY FLORIDA PROJECT FI SECURED C	07/01/2025	AGLTF1A-SA	11/04/2025	KEYBANC CAPITAL MARKETS INC	635,000	614,111	588,455	614,765	0	654	0	654	0	0	(26,311)	(26,311)	12,301	8,217
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144	07/01/2025	LR-17SP-FI	12/11/2025	LR-19SP	2,500,000	3,264,834	3,264,268	3,264,268	0	(566)	0	(566)	0	0	0	0	27,708	25,764
277432-AW-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND	08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	JP MORGAN SECURITIES LLC	8,240,000	8,268,428	8,296,774	8,265,719	0	(2,709)	0	(2,709)	0	0	31,054	31,054	201,880	66,950
286857-K@-5	ELIZABETHTOWN GAS CO CORP_BND 6.100%	10/15/2025	DIRECT	11/12/2025	AGLTFPF	9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	0	0	0	44,225	0
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN L CORP_BND	09/30/2025	TAX FREE EXCHANGE	12/30/2025	REDEMPTION 100.0000	906,667	908,602	906,667	906,667	0	(1,935)	0	(1,935)	0	0	0	0	18,043	9,021
29379V-CJ-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR	11/10/2025	BOFA SECURITIES INC	12/16/2025	BARCLAYS CAPITAL INC	3,140,000	3,159,782	3,164,775	3,159,181	0	(601)	0	(601)	0	0	5,593	5,593	66,385	54,008
29736R-AF-7	ESTEE LAUDER COMPANIES INC. T SENIOR CO	07/01/2025	AGL-HB-SA	11/04/2025	MESIROW FINANCIAL INC	1,500,000	1,482,646	1,177,275	1,482,800	0	154	0	154	0	0	(305,525)	(305,525)	12,333	771
30303M-AE-2	META PLATFORMS INC SENIOR CORP_BND 5.	11/05/2025	JP MORGAN SECURITIES LLC	12/11/2025	AGLTF1B-SA	15,000,000	14,900,850	14,901,019	14,901,019	0	169	0	169	0	0	0	0	89,063	7,031
31428X-CV-6	FEDEX CORP SENIOR CORP_BND 144A 4.400	07/30/2025	GOLDMAN SACHS & CO LLC	10/08/2025	TAX FREE EXCHANGE	6,400,000	5,030,144	5,036,064	5,036,064	0	5,920	0	5,920	0	0	0	0	64,924	12,516
35137L-AK-1	FOX CORP SENIOR CORP_BND 5.576% 01/25	07/01/2025	AGL-HB-SA	11/04/2025	MORGAN STANLEY & CO LLC	1,500,000	1,857,314	1,449,855	1,855,294	0	(2,020)	0	(2,020)	0	0	(405,439)	(405,439)	23,233	5,808
361448-BR-3	GATX CORPORATION SENIOR CORP_BND 6.05	11/05/2025	BARCLAYS CAPITAL INC	12/11/2025	AGLTF1B-SA	11,700,000	11,940,669	11,940,626	11,940,626	0	(43)	0	(43)	0	0	0	0	365,723	296,904
370334-BP-8	GENERAL MILLS INC SENIOR CORP_BND 4.1	07/01/2025	AGL-HB-SA	12/24/2025	AGLTF1D-SA	3,000,000	2,985,777	2,985,794	2,985,794	0	17	0	17	0	0	0	0	45,304	41,500
37045V-AK-6	GENERAL MOTORS CO SENIOR CORP_BND 6.6	10/29/2025	JEFFERIES LLC	12/11/2025	LR-19SP	2,000,000	2,189,800	2,188,097	2,188,097	0	(1,703)	0	(1,703)	0	0	0	0	26,033	10,633
372546-AV-3	GEORGE WASHINGTON UNIVERSITY SENIOR CORP	07/01/2025	AGL-HB-SA	11/04/2025	WELLS FARGO SECURITIES LLC	1,665,000	1,557,295	1,279,070	1,557,991	0	696	0	696	0	0	(278,921)	(278,921)	37,710	25,413
372546-AW-1	GEORGE WASHINGTON UNIVERSITY SENIOR CORP	07/01/2025	AGL-HB-SA	11/04/2025	WELLS FARGO SECURITIES LLC	3,260,000	3,897,231	2,711,798	3,892,990	0	(4,241)	0	(4,241)	0	0	(1,181,192)	(1,181,192)	85,935	57,913
378272-BE-7	GLENCORE FUNDING LLC SENIOR CORP_BND 144	07/01/2025	AGLTF1B-SA	11/04/2025	RBC CAPITAL MARKETS LLC	2,250,000	2,286,556	2,066,985	2,285,137	0	(1,418)	0	(1,418)	0	0	(218,152)	(218,152)	33,488	19,059
38141G-A4-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	11/13/2025	BOFA SECURITIES INC	12/16/2025	BARCLAYS CAPITAL INC	5,000,000	5,305,800	5,305,000	5,296,859	0	(8,941)	0	(8,941)	0	0	8,141	8,141	47,729	18,011

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38141G-D2-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_	11/12/2025	CITADEL SECURITIES INSTL LL	12/16/2025	JP MORGAN SECURITIES LLC	12,142,000	12,118,080	12,139,814	12,118,663	0	583	0	583	0	0	21,151	21,151	78,440	30,816
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE SUB CORP_BND	10/30/2025	WELLS FARGO SECURITIES LLC	12/11/2025	LR-19SP	4,284,000	4,811,617	4,807,984	4,807,984	0	(3,633)	0	(3,633)	0	0	0	0	57,031	24,098
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE SUB CORP_BND	07/01/2025	LR-18SP	12/05/2025	LR-17SP-FI	7,500,000	7,671,927	7,669,946	7,669,946	0	(1,981)	0	(1,981)	0	0	0	0	347,344	243,281
404119-DC-0	HCA INC SENIOR CORP_BND 6.200% 03/01/	11/05/2025	CANTOR FITZGERALD & COMPANY	12/11/2025	AGLTF1B-SA	10,000,000	10,331,700	10,331,586	10,331,586	0	(114)	0	(114)	0	0	0	0	172,222	111,944
432833-AN-1	HILTON DOMESTIC OPERATING COMP SENIOR CO	07/01/2025	AGL-MVA-SA	11/04/2025	JP MORGAN SECURITIES LLC	466,000	466,768	426,567	466,742	0	(25)	0	(25)	0	0	(40,175)	(40,175)	3,754	1,877
43475R-AH-9	AMRIZE FINANCE US LLC SENIOR CORP_BND 14	07/01/2025	LR-18SP	12/05/2025	AGL-CRT10P	1,600,000	1,627,147	1,626,909	1,626,909	0	(237)	0	(237)	0	0	0	0	76,083	53,472
43475R-AJ-5	AMRIZE FINANCE US LLC SENIOR CORP_BND 14	07/01/2025	LR-18SP	12/19/2025	TAX FREE EXCHANGE	16,000,000	15,787,961	15,788,866	15,788,866	0	905	0	905	0	0	0	0	280,222	132,889
438516-CT-1	HONEYWELL INTERNATIONAL INC SENIOR CORP_	11/05/2025	CITADEL SECURITIES INSTL LL	12/11/2025	AGLTF1B-SA	5,500,000	5,250,245	5,250,743	5,250,743	0	498	0	498	0	0	0	0	80,208	52,135
452308-AQ-2	ILLINOIS TOOL WORKS INC SENIOR CORP_BND	07/01/2025	AGL-CRT10P	12/11/2025	LR-19SP	1,288,000	1,274,942	1,274,948	1,274,948	0	6	0	6	0	0	0	0	15,174	14,477
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR	07/01/2025	AGL-HB-SA	11/04/2025	MORGAN STANLEY & CO LLC	800,000	841,908	676,120	841,661	0	(247)	0	(247)	0	0	(165,541)	(165,541)	21,156	14,072
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO	11/13/2025	GOLDMAN SACHS & CO LLC	12/16/2025	BARCLAYS CAPITAL INC	5,000,000	4,895,950	4,894,050	4,898,499	0	2,549	0	2,549	0	0	(4,449)	(4,449)	103,056	87,014
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO	07/01/2025	AGL-HB-SA	11/04/2025	SUSQUEHANNA FINANCIAL	1,850,000	1,934,550	1,659,857	1,933,561	0	(989)	0	(989)	0	0	(273,704)	(273,704)	36,255	20,260
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO	07/01/2025	AGL-CRT12P	12/11/2025	LR-19SP	1,500,000	1,494,586	1,494,650	1,494,650	0	64	0	64	0	0	0	0	35,794	22,306
460146-CM-3	INTERNATIONAL PAPER CO SENIOR CORP_BND	07/01/2025	AGL-HB-SA	12/11/2025	LR-19SP	3,000,000	3,029,090	3,028,332	3,028,332	0	(758)	0	(758)	0	0	0	0	111,250	64,583
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	08/05/2025	GOLDMAN SACHS & CO LLC	12/02/2025	TAX FREE EXCHANGE	4,560,000	4,587,223	4,589,040	4,584,480	0	(2,743)	0	(2,743)	0	0	4,560	4,560	141,949	73,625
48666K-AY-5	KB HOME SENIOR CORP_BND 4.800% 11/15/	07/01/2025	AGL-MVA-SA	11/04/2025	JP MORGAN SECURITIES LLC	426,000	445,171	421,340	444,622	0	(549)	0	(549)	0	0	(23,282)	(23,282)	9,656	7,384
50155Q-AN-0	KYNDRYL HOLDINGS INC SENIOR CORP_BND	11/13/2025	BOFA SECURITIES INC	11/13/2025	BANC OF AMERICA SECURITIES LLC	7,000,000	7,423,430	7,423,430	7,423,430	0	0	0	0	0	0	0	0	103,717	103,717
539830-BD-0	LOCKHEED MARTIN CORPORATION SENIOR CORP_	07/01/2025	AGL-HB-SA	09/23/2025	AGL-CRT13P	900,000	947,944	947,771	947,771	0	(173)	0	(173)	0	0	0	0	19,285	16,055
55336V-AM-2	MPLX LP SENIOR CORP_BND 4.500% 04/15/	07/01/2025	AGL-MVA-SA	12/24/2025	AGLTF1D-SA	1,000,000	1,021,377	1,021,335	1,021,335	0	(42)	0	(42)	0	0	0	0	8,875	7,500
55336V-CD-0	MPLX LP SENIOR CORP_BND 6.200% 09/15/	08/07/2025	VARIOUS	09/23/2025	VARIOUS	13,440,000	13,208,429	13,208,494	13,208,494	0	65	0	65	0	0	0	0	65,679	0
571676-BC-8	MARS INC SENIOR CORP_BND 144A 5.700%	07/23/2025	VARIOUS	08/20/2025	LR-18SP	7,530,000	7,360,701	7,361,351	7,361,351	0	650	0	650	0	0	0	0	189,568	156,175
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO	07/01/2025	AGL-HB-SA	11/04/2025	CITADEL SECURITIES INSTL LL	3,000,000	3,026,396	2,434,470	3,026,219	0	(178)	0	(178)	0	0	(591,749)	(591,749)	26,693	1,668
57636Q-AQ-7	MASTERCARD INC SENIOR CORP_BND 3.850%	07/01/2025	AGL-HB-SA	09/23/2025	AGL-CRT11P	6,200,000	6,176,516	6,176,571	6,176,571	0	54	0	54	0	0	0	0	118,024	95,480
585055-BT-2	MEDTRONIC INC SENIOR CORP_BND 4.375%	07/01/2025	AGL-HB-SA	11/04/2025	GOLDMAN SACHS & CO LLC	1,431,000	1,517,794	1,406,988	1,516,177	0	(1,617)	0	(1,617)	0	0	(109,189)	(109,189)	39,998	26,955
59001A-BG-6	MERITAGE HOMES CORP SENIOR CORP_BND 5	12/04/2025	TRUIST SECURITIES INC	12/24/2025	AGLTF1D-SA	5,000,000	5,130,500	5,129,934	5,129,934	0	(566)	0	(566)	0	0	0	0	79,257	62,778
594918-BT-0	MICROSOFT CORPORATION SENIOR CORP_BND	07/01/2025	AGL-HB-SA	11/04/2025	US BANCORP INVESTMENTS INC	1,000,000	962,227	815,930	962,471	0	245	0	245	0	0	(146,541)	(146,541)	8,942	1,233
61201#-AV-7	MONTANA DAKOTA UTILITIES CO SENIOR CORP_	10/28/2025	DIRECT	11/12/2025	AGLTFPF	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	0	0	15,680	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	MORGAN STANLEY SENIOR CORP_BND 4.994%																		
61747Y-FY-6		11/14/2025	VARIOUS	12/16/2025	WELLS FARGO SECURITIES LLC	5,110,000	5,206,635	5,210,974	5,202,725	0	(3,910)	0	(3,910)	0	0	8,249	8,249	46,077	19,608
	MOSAIC CO/THE SENIOR CORP_BND 4.350%																		
61945C-AJ-2		11/10/2025	JP MORGAN SECURITIES LLC	12/16/2025	STIFEL NICOLAUS AND CO INC	10,000,000	9,993,400	10,022,000	9,993,400	0	0	0	0	0	0	28,600	28,600	41,083	0
	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO																		
65339K-BJ-8		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	MORGAN STANLEY & CO LLC	3,000,000	2,916,930	2,936,880	2,924,780	0	7,850	0	7,850	0	0	12,100	12,100	74,667	36,458
667655-D@-0	NORTHWEST NAT GAS CO SECURED CORP_BND	12/16/2025	TD SECURITIES USA LLC	12/24/2025	AGLTF1DPF	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	0	0	0	24,583	0
	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO																		
674599-ED-3		07/01/2025	AGL-MVA-SA	12/11/2025	LR-19SP	2,103,000	2,302,878	2,293,972	2,293,972	0	(8,906)	0	(8,906)	0	0	0	0	39,088	9,288
	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO																		
678858-BZ-3		07/14/2025	UBS SECURITIES LLC	09/23/2025	LR-18SP	4,930,000	4,830,611	4,831,315	4,831,315	0	704	0	704	0	0	0	0	137,410	82,605
	ONEOK INC SENIOR CORP_BND 4.250% 09/2																		
682680-CB-7		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	FIFTH THIRD SECURITIES, INC	5,000,000	5,000,700	5,014,850	5,000,679	0	(21)	0	(21)	0	0	14,171	14,171	155,243	77,917
	ONEOK INC SENIOR CORP_BND 144A 5.625%																		
682680-CM-3		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	MORGAN STANLEY & CO LLC	2,000,000	2,045,980	2,040,980	2,037,710	0	(8,270)	0	(8,270)	0	0	3,270	3,270	47,500	6,563
	ORACLE CORPORATION SENIOR CORP_BND 3.				JANE STREET EXECUTION														
68389X-BP-9		07/01/2025	AGL-HB-SA	11/04/2025	SERVICE	2,000,000	1,996,703	1,728,605	1,996,727	0	25	0	25	0	0	(268,122)	(268,122)	28,878	20,056
	ORACLE CORPORATION SENIOR CORP_BND 3.																		
68389X-BY-0		07/01/2025	AGL-HB-SA	09/24/2025	BOFA SECURITIES INC	3,550,000	3,537,195	2,443,749	3,537,213	0	17	0	17	0	0	(1,093,464)	(1,093,464)	66,060	52,772
	PECO ENERGY CO SECURED CORP_BND 3.150																		
693304-AT-4		07/01/2025	AGL-MVA-SA	10/15/2025	MATURITY	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	31,500	28,000
	PACIFIC GAS AND ELECTRIC COMPA SECURED C				JANE STREET EXECUTION														
694308-JC-2		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	SERVICE	2,000,000	1,999,540	2,008,260	1,999,602	0	62	0	62	0	0	8,658	8,658	35,133	1,292
	PENSKE TRUCK LEASING CO LP SENIOR CORP_B																		
709599-CA-0		11/14/2025	JANE STREET EXECUTION SERVICE	12/16/2025	TD SECURITIES USA LLC	6,000,000	6,165,360	6,166,140	6,162,047	0	(3,313)	0	(3,313)	0	0	4,093	4,093	145,250	119,000
	PFIZER INC SENIOR CORP_BND 4.000% 03/																		
717081-EV-1		07/01/2025	AGL-HB-SA	09/23/2025	AGL-CRT11P	2,250,000	2,437,511	2,436,989	2,436,989	0	(522)	0	(522)	0	0	0	0	47,500	38,750
	PHILIP MORRIS INTERNATIONAL IN SENIOR CO																		
718172-AW-9		07/01/2025	AGL-HB-SA	11/04/2025	SUSQUEHANNA FINANCIAL	1,500,000	1,618,021	1,281,105	1,616,980	0	(1,041)	0	(1,041)	0	0	(335,875)	(335,875)	41,422	28,531
	PHILIP MORRIS INTERNATIONAL IN SENIOR CO																		
718172-BL-2		07/01/2025	AGL-HB-SA	11/04/2025	MORGAN STANLEY & CO LLC	1,000,000	1,124,676	856,470	1,123,709	0	(967)	0	(967)	0	0	(267,239)	(267,239)	20,660	11,806
	PHILIP MORRIS INTERNATIONAL IN SENIOR CO																		
718172-DC-0		11/13/2025	JP MORGAN SECURITIES LLC	12/16/2025	BARCLAYS CAPITAL INC	5,000,000	5,146,750	5,155,400	5,142,155	0	(4,595)	0	(4,595)	0	0	13,245	13,245	72,917	48,854
	POTOMAC ELECTRIC POWER COMPANY SECURED C																		
737679-DE-7		07/01/2025	AGL-HB-SA	11/04/2025	BARCLAYS CAPITAL INC	2,100,000	2,198,974	1,801,233	2,198,093	0	(882)	0	(882)	0	0	(396,860)	(396,860)	55,679	37,523
	ADT SECURITY CORP SECURED CORP_BND 144A																		
74166N-AA-2		07/01/2025	AGL-MVA-SA	11/04/2025	BOFA SECURITIES INC	433,000	456,098	416,633	455,767	0	(331)	0	(331)	0	0	(39,135)	(39,135)	6,450	4,104
	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND																		
744320-CE-3		07/01/2025	AGL-HB-SA	12/24/2025	AGLTF1D-SA	2,000,000	2,069,783	2,069,731	2,069,731	0	(52)	0	(52)	0	0	0	0	29,242	26,583
747525-AV-5	QUALCOMM INCORPORATED SENIOR CORP_BND	07/01/2025	AGL-HB-SA	09/23/2025	AGL-CRT13P	850,000	947,259	946,957	946,957	0	(302)	0	(302)	0	0	0	0	12,691	9,138
747525-BJ-1	QUALCOMM INCORPORATED SENIOR CORP_BND	07/01/2025	AGL-HB-SA	09/23/2025	AGL-CRT11P	500,000	499,156	499,158	499,158	0	2	0	2	0	0	0	0	5,597	4,063
	RWE FINANCE US LLC SENIOR CORP_BND 144A																		
749983-AB-8		12/04/2025	SUSQUEHANNA FINANCIAL	12/24/2025	AGLTF1D-SA	10,000,000	10,307,400	10,307,292	10,307,292	0	(108)	0	(108)	0	0	0	0	121,528	85,069
	ROYALTY PHARMA PLC SENIOR CORP_BND 5.																		
78081B-AV-5		09/02/2025	JP MORGAN SECURITIES LLC	09/23/2025	LR-18SP	15,000,000	14,373,600	14,373,600	14,373,600	0	0	0	0	0	0	0	0	19,833	0
	S&P GLOBAL INC SENIOR CORP_BND 3.700%																		
78409V-BL-7		07/01/2025	AGL-HB-SA	11/04/2025	GOLDMAN SACHS & CO LLC	800,000	799,620	619,584	799,622	0	2	0	2	0	0	(180,038)	(180,038)	20,062	13,896
	SANTANDER HOLDINGS USA INC SENIOR CORP_B																		
80282K-BC-9		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	UBS SECURITIES LLC	5,000,000	4,858,800	4,907,400	4,879,247	0	20,447	0	20,447	0	0	28,153	28,153	55,679	10,375
	SANTANDER HOLDINGS USA INC SENIOR CORP_B																		
80282K-BL-9		12/04/2025	VARIOUS	12/24/2025	VARIOUS	20,000,000	20,999,850	20,989,089	20,989,089	0	(10,761)	0	(10,761)	0	0	0	0	310,934	120,674

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	SHERWIN-WILLIAMS COMPANY THE SENIOR COR																		
824348-AQ-9		07/01/2025	AGL-HB-SA	11/04/2025	STIFEL NICOLAUS AND CO INC	2,000,000	1,989,397	1,666,100	1,989,452	0	55	0	55	0	0	(323,352)	(323,352)	31,111	20,889
	SIMPLOT COMPANY CORP_BND 5.890% 09/30																		
828908-AD-1		09/30/2025	BOFA SECURITIES INC	11/12/2025	AGLTFCP	20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	0	0	143,978	0
	SOUTH BOW USA INFRASTRUCTURE H SENIOR CO																		
83007C-AF-9		08/08/2025	TAX FREE EXCHANGE	09/17/2025	AGL-SAL-SA	7,000,000	6,888,612	6,890,125	6,890,125	0	1,513	0	1,513	0	0	0	0	182,411	137,894
	SOUTH JERSEY GAS CO CORP_BND 6.050% 1																		
838515-Q*-8		10/15/2025	DIRECT	11/12/2025	AGLTFPF	4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	0	0	0	21,931	0
87612G-AR-2	TARGA RESOURCES CORP SENIOR CORP_BND	11/06/2025	RBC CAPITAL MARKETS LLC	12/16/2025	BARCLAYS CAPITAL INC	22,500,000	22,486,050	22,547,025	22,486,050	0	0	0	0	0	0	60,975	60,975	95,156	0
882508-BF-0	TEXAS INSTRUMENTS INC SENIOR CORP_BND	07/01/2025	AGL-HB-SA	11/04/2025	MORGAN STANLEY & CO LLC	3,000,000	3,073,843	2,675,400	3,072,902	0	(941)	0	(941)	0	0	(397,502)	(397,502)	74,271	50,052
	TEXAS-NEW MEXICO POWER CO CORP_BND 6.																		
882884-J@-9		07/21/2025	WELLS FARGO SECURITIES LLC	11/12/2025	AGLTFPF	9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	0	0	0	171,570	0
	200 PARK FUNDING TRUST SENIOR CORP_BND 1																		
901928-AA-9		07/18/2025	AMHERST PIERPONT SEC LLC	08/20/2025	LR-18SP	5,000,000	4,839,900	4,840,253	4,840,253	0	353	0	353	0	0	0	0	133,136	109,219
	UNION PACIFIC CORPORATION SENIOR CORP_BN																		
907818-ER-5		07/01/2025	AGL-CRT10P	12/24/2025	AGLTF1D-SA	11,500,000	11,483,951	11,483,958	11,483,958	0	7	0	7	0	0	0	0	132,282	108,707
	UNITED PARCEL SERVICE INC SENIOR CORP_BN																		
911312-CK-0		07/23/2025	VARIOUS	08/20/2025	VARIOUS	16,000,000	16,083,600	16,083,600	16,083,600	0	0	0	0	0	0	0	0	240,644	171,889
91324P-CZ-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND	07/01/2025	AGL-SLG14P	09/23/2025	CITADEL SECURITIES INSTL LL	2,200,000	2,386,110	1,830,092	2,385,680	0	(430)	0	(430)	0	0	(555,588)	(555,588)	41,296	34,543
91324P-DF-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND	07/01/2025	LR-18SP	08/28/2025	MORGAN STANLEY & CO. INC	15,000,000	14,358,417	11,152,155	14,358,417	0	0	0	0	0	0	(3,206,262)	(3,206,262)	206,250	207,813
91324P-DU-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND	07/01/2025	AGL-HB-SA	09/23/2025	SUSQUEHANNA FINANCIAL	4,500,000	4,486,516	3,369,510	4,486,549	0	34	0	34	0	0	(1,117,039)	(1,117,039)	18,038	2,313
91324P-DZ-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND	07/01/2025	AGL-HB-SA	09/24/2025	GOLDMAN SACHS & CO LLC	800,000	708,803	507,309	708,959	0	157	0	157	0	0	(201,650)	(201,650)	7,701	6,122
	USA COMPRESSION PARTNERS LP SENIOR CORP_																		
91740P-AG-3		07/18/2025	VARIOUS	08/27/2025	MORGAN STANLEY & CO LLC	6,290,000	6,428,138	6,447,250	6,423,597	0	(4,540)	0	(4,540)	0	0	23,653	23,653	202,225	155,076
	VALERO ENERGY CORPORATION SENIOR CORP_BN																		
91913Y-AV-2		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	WELLS FARGO SECURITIES LLC	5,690,000	5,692,788	5,712,589	5,692,715	0	(73)	0	(73)	0	0	19,874	19,874	134,758	44,690
	VIRGINIA ELECTRIC AND POWER CO SENIOR CO																		
927804-FE-9		07/01/2025	LR-18SP	12/11/2025	LR-19SP	5,413,000	5,810,191	5,805,241	5,805,241	0	(4,950)	0	(4,950)	0	0	0	0	183,320	108,846
	VIRGINIA ELECTRIC AND POWER CO SENIOR CO																		
927804-FP-4		07/01/2025	AGL-CRT6P	12/24/2025	AGLTF1D-SA	2,625,000	2,771,419	2,771,134	2,771,134	0	(285)	0	(285)	0	0	0	0	44,417	38,314
	VIRGINIA ELECTRIC AND POWER CO SENIOR CO																		
927804-GW-8		09/08/2025	MIZUHO SECURITIES USA LLC	09/23/2025	LR-18SP	15,840,000	15,803,251	15,803,274	15,803,274	0	23	0	23	0	0	0	0	36,960	0
	VISA INC SENIOR CORP_BND 4.150% 12/14																		
92826C-AE-2		07/01/2025	AGL-HB-SA	11/04/2025	JP MORGAN SECURITIES LLC	4,000,000	4,246,555	3,872,280	4,242,088	0	(4,467)	0	(4,467)	0	0	(369,808)	(369,808)	65,017	30,433
	WALMART INC SENIOR CORP_BND 3.950% 06				TD SEC AUTOMATED TRADING LLC														
931142-EB-5		07/01/2025	AGL-HB-SA	11/04/2025		1,500,000	1,512,579	1,400,100	1,512,411	0	(168)	0	(168)	0	0	(112,311)	(112,311)	20,902	8,558
95000U-3E-1	WELLS FARGO & COMPANY SENIOR CORP_BND	11/13/2025	VARIOUS	12/16/2025	BARCLAYS CAPITAL INC	8,904,000	9,210,780	9,218,400	9,200,643	0	(10,137)	0	(10,137)	0	0	17,757	17,757	195,766	147,124
	WESTERN MIDSTREAM OPERATING LP SENIOR CO																		
958667-AA-5		11/05/2025	JEFFERIES LLC	12/11/2025	AGLTF1B-SA	14,732,000	12,643,886	12,647,984	12,647,984	0	4,098	0	4,098	0	0	0	0	279,294	204,100
78017D-AM-0	ROYAL BANK OF CANADA SENIOR CORP_BND	07/28/2025	RBC CAPITAL MARKETS LLC	12/12/2025	AGBKRILA	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	84,137	0
	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND																		
03837A-AB-6		07/14/2025	VARIOUS	09/17/2025	VARIOUS	15,000,000	14,452,500	14,461,846	14,461,846	0	9,346	0	9,346	0	0	0	0	399,125	261,792
	APTIV SWISS HOLDINGS LTD SENIOR CORP_BND																		
03837A-AC-4		08/26/2025	VARIOUS	09/23/2025	LR-18SP	21,700,000	19,373,462	19,377,235	19,377,235	0	3,773	0	3,773	0	0	0	0	567,653	451,199
	BHP BILLITON FINANCE USA LTD SENIOR CO																		
055451-BM-9		09/02/2025	BOFA SECURITIES INC	09/23/2025	LR-18SP	6,840,000	6,792,599	6,792,632	6,792,632	0	33	0	33	0	0	0	0	21,850	0
	BPCE SA SRBN CORP_BND 144A 3.500% 10/																		
05583J-AC-6		08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	JP MORGAN SECURITIES LLC	1,000,000	981,250	989,000	984,267	0	3,017	0	3,017	0	0	4,733	4,733	22,750	10,014
	BARCLAYS PLC SUB CORP_BND 7.119% 06/2																		
06738E-CH-6		07/11/2025	VARIOUS	09/17/2025	VARIOUS	10,000,000	10,848,100	10,832,656	10,832,656	0	(15,444)	0	(15,444)	0	0	0	0	162,155	33,618
	PETERSHILL PARTNERS PLC SENIOR CORP_BND																		
24765*-AH-8		12/02/2025	GOLDMAN SACHS & CO LLC	12/24/2025	AGLTF1DCP	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	0	0	37,267	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
24765*-AK-1	PETERSHILL PARTNERS PLC SENIOR CORP_BND	12/02/2025	GOLDMAN SACHS & CO LLC	12/24/2025	AGLTF1DCP	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	0	0	38,600	0
26874R-AJ-7	ENI SPA SENIOR CORP_BND 144A 4.250% 0	11/13/2025	JP MORGAN SECURITIES LLC	12/16/2025	JP MORGAN SECURITIES LLC	5,000,000	5,005,700	5,002,950	5,005,564	0	(136)	0	(136)	0	0	(2,614)	(2,614)	22,431	2,951
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV SENIOR COR	07/01/2025	VARIOUS	12/11/2025	VARIOUS	3,600,000	3,335,722	3,338,163	3,338,163	0	2,442	0	2,442	0	0	0	0	146,040	100,200
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO	07/01/2025	AGL-CRT10P	12/11/2025	LR-19SP	1,567,000	1,593,238	1,593,214	1,593,214	0	(24)	0	(24)	0	0	0	0	5,192	4,423
45262B-AH-6	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	12/04/2025	WELLS FARGO SECURITIES LLC	12/24/2025	AGLTF1D-SA	9,900,000	10,365,795	10,363,639	10,363,639	0	(2,156)	0	(2,156)	0	0	0	0	282,734	248,806
45262B-AK-9	IMPERIAL BRANDS FINANCE PLC SENIOR CORP_	09/11/2025	AMHERST PIERPONT SEC LLC	12/12/2025	AGL-SAL-SA	7,500,000	7,732,200	7,727,870	7,727,870	0	(4,330)	0	(4,330)	0	0	0	0	192,188	83,203
460599-AE-3	BRIGHTSTAR LOTTERY PLC SECURED CORP_BND	07/01/2025	AGL-MVA-SA	11/04/2025	TRUIST SECURITIES INC	433,000	434,747	430,922	434,107	0	(640)	0	(640)	0	0	(3,186)	(3,186)	6,946	4,420
716973-AG-7	PFIZER INVESTMENT ENTERPRISES SENIOR COR	12/12/2025	CANTOR FITZGERALD & COMPANY	12/12/2025	DIPF TESTING US ALGO	6,060,000	5,753,364	5,753,364	5,753,364	0	0	0	0	0	0	0	0	23,196	23,196
76720A-AV-8	RIO TINTO FINANCE USA PLC SENIOR CORP_	08/13/2025	VARIOUS	09/23/2025	VARIOUS	15,000,000	14,831,450	14,832,275	14,832,275	0	825	0	825	0	0	0	0	402,500	314,653
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PL SENIOR CO	08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	JP MORGAN SECURITIES LLC	2,000,000	1,942,580	1,963,520	1,950,849	0	8,269	0	8,269	0	0	12,671	12,671	21,398	3,429
83304J-AB-3	SNAM SPA SENIOR CORP_BND 144A 5.750%	09/29/2025	SOCIETE GENERALE PARIS	09/29/2025	DIRECT	5,000,000	5,198,150	5,198,150	5,198,150	0	0	0	0	0	0	0	0	97,431	97,431
83368R-BS-0	SOCIETE GENERALE SA SRBN CORP_BND 144A	07/14/2025	SOCIETE GENERALE PARIS	09/17/2025	AGL-SRA-SA	7,500,000	7,974,375	7,965,127	7,965,127	0	(9,248)	0	(9,248)	0	0	0	0	96,183	6,970
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP	08/05/2025	GOLDMAN SACHS & CO LLC	12/16/2025	MORGAN STANLEY & CO LLC	30,000,000	30,613,800	30,677,610	30,545,423	0	(68,377)	0	(68,377)	0	0	132,187	132,187	837,500	291,667
89157X-AB-7	TOTALENERGIES CAPITAL SA SENIOR CORP_BND	11/05/2025	VARIOUS	12/11/2025	VARIOUS	31,000,000	29,739,780	29,742,232	29,742,232	0	2,452	0	2,452	0	0	0	0	482,639	324,554
97342V-AA-2	WINDMW GMBH WINDMWGMBH 5.020% 06/30/2	09/30/2025	TAX FREE EXCHANGE	12/30/2025	REDEMPTION 100.0000	8,130,106	8,172,226	8,130,106	8,130,106	0	(42,120)	0	(42,120)	0	0	0	0	0	102,033
BRTUND-7W-2	FIDEICOMISO FIBRA UNO SENIOR CORP_BND	08/27/2025	JANE STREET EXECUTION SERVICE	12/03/2025	TAX FREE EXCHANGE	1,848,000	1,798,012	1,800,772	1,800,772	0	2,761	0	2,761	0	0	0	0	22,746	10,748
BYD7NB-V3-6	EAST JAPAN RAILWAY COMPANY SENIOR CORP_B	10/31/2025	RBC EUROPE LTD	12/26/2025	AGL-CRT12P	19,400,576	18,733,708	18,735,956	18,735,956	0	2,248	0	2,248	0	0	0	0	342,934	172,208
BYD850-Z4-2	ANGLIAN WATER SERVICES FINANCI SECURED C	10/23/2025	JP MORGAN SECURITIES PLC	12/05/2025	AGL-CRT6P	3,326,628	3,251,945	3,252,279	3,252,279	0	334	0	334	0	0	0	0	49,558	25,633
BYDP9C-S9-1	THAMES WATER SUPER SENIOR ISSU SECURED C	08/12/2025	KROLL ISSUER SERVICES LTD	10/02/2025	TAX FREE EXCHANGE	7,709,777	7,478,484	7,489,266	7,489,266	0	10,782	0	10,782	0	0	0	0	100,714	0
D2002*-AD-2	DFMG HOLDING GMBH SECURED CORP_BND 4.	12/04/2025	DIRECT	12/24/2025	AGLTF1DPF	35,020,500	35,020,500	35,020,500	35,020,500	0	0	0	0	0	0	0	0	101,015	0
F7629A-HX-8	ENGIE SA SENIOR CORP_BND 5.000% 10/01	10/31/2025	VARIOUS	12/26/2025	VARIOUS	12,722,075	10,749,969	10,752,765	10,752,765	0	2,796	0	2,796	0	0	0	0	148,898	52,258
F7629A-QE-0	ENGIE SA SENIOR CORP_BND 5.750% 10/28	10/21/2025	CITIGROUP GLOBAL MARK LIMI	10/24/2025	LR-18SP	6,687,000	6,225,597	6,225,864	6,225,864	0	267	0	267	0	0	0	0	381,728	379,235
G0128N-AB-5	AFFINITY SUTTON CAPITAL MARKET SECURED C	10/21/2025	CITIGROUP GLOBAL MARK LIMI	10/24/2025	LR-18SP	12,123,531	10,106,903	10,107,891	10,107,891	0	988	0	988	0	0	0	0	28,310	21,233
G1168P-AA-1	BLEND FUNDING PLC SECURED CORP_BND 3.	10/27/2025	RBC EUROPE LTD	12/26/2025	AGL-CRT12P	12,181,792	8,637,012	8,649,206	8,649,206	0	12,194	0	12,194	0	0	0	0	115,236	44,232
G1168P-AC-7	BLEND FUNDING PLC SECURED CORP_BND 2.	10/31/2025	VARIOUS	12/26/2025	VARIOUS	16,642,488	9,943,918	9,954,260	9,954,260	0	10,342	0	10,342	0	0	0	0	96,118	36,704
G15820-DJ-2	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	10/31/2025	DEUTSCHE BANK AG	12/05/2025	AGL-CRT6P	1,369,032	970,151	971,053	971,053	0	902	0	902	0	0	0	0	51,731	47,316
G1746K-AE-5	CADENT FINANCE PLC SENIOR CORP_BND 2.	10/29/2025	JP MORGAN SECURITIES PLC	12/26/2025	AGL-CRT12P	14,102,198	8,688,364	8,710,488	8,710,488	0	22,124	0	22,124	0	0	0	0	104,124	41,437

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	CARDIFF UNIVERSITY SENIOR CORP_BND 3.																		
G1986Z-AA-9		10/21/2025	CITIGROUP GLOBAL MARK LIMI	12/05/2025	AGL-CRT6P	3,109,150	1,805,309	1,807,307	1,807,307	0	1,997	0	1,997	0	0	0	0	45,279	34,038
	CENTRICA PLC SENIOR CORP_BND 4.250% 0																		
G2018Z-AX-9		10/23/2025	CITIGROUP GLOBAL MARK LIMI	12/05/2025	AGL-CRT6P	3,114,801	2,489,131	2,491,318	2,491,318	0	2,187	0	2,187	0	0	0	0	31,553	16,321
G2R64S-AA-9	CLARION FUNDING PLC SECURED CORP_BND	11/03/2025	VARIOUS	12/26/2025	AGL-CRT2P	7,734,407	5,090,711	5,099,439	5,099,439	0	8,728	0	8,728	0	0	0	0	47,145	10,963
G2R64S-AJ-0	CLARION FUNDING PLC SECURED CORP_BND	10/31/2025	VARIOUS	12/26/2025	VARIOUS	18,418,555	8,613,399	8,632,028	8,632,028	0	18,628	0	18,628	0	0	0	0	90,846	52,050
G3899V-AE-2	GATWICK FUNDING LTD SECURED CORP_BND	10/27/2025	JP MORGAN SECURITIES PLC	12/05/2025	AGL-CRT6P	3,265,360	2,152,787	2,155,674	2,155,674	0	2,887	0	2,887	0	0	0	0	82,864	71,234
G3899V-AG-7	GATWICK FUNDING LTD SECURED CORP_BND	10/27/2025	JP MORGAN SECURITIES PLC	12/26/2025	AGL-CRT2P	5,435,158	3,270,117	3,277,498	3,277,498	0	7,381	0	7,381	0	0	0	0	75,776	49,661
	GUINNESS PARTNERSHIP LTD SECURED CORP_BN																		
G4202Z-AB-9		07/01/2025	AGL-CRT13P	10/24/2025	LR-18SP	4,849,200	2,758,116	2,761,155	2,761,155	0	3,038	0	3,038	0	0	0	0	55,183	45,333
	HSBC HOLDINGS PLC SUB CORP_BND 6.000%																		
G463DA-AD-8		07/01/2025	LR-16SP-FI	12/05/2025	LR-17SP-FI	9,421,875	9,155,208	9,157,556	9,157,556	0	2,349	0	2,349	0	0	0	0	405,264	285,599
	LLOYDS BANK PLC SENIOR CORP_BND 6.500																		
G4718W-R3-3		07/01/2025	VARIOUS	12/11/2025	VARIOUS	8,506,820	12,550,372	12,549,282	12,549,282	0	(1,090)	0	(1,090)	0	0	0	0	80,419	76,916
	LONDON AND QUADRANT HOUSING TR SECURED C																		
G5689M-AA-9		10/21/2025	CITIGROUP GLOBAL MARK LIMI	12/26/2025	AGL-CRT2P	3,263,256	1,998,842	2,002,312	2,002,312	0	3,470	0	3,470	0	0	0	0	34,085	15,518
	MOTABILITY OPERATIONS GROUP PL SENIOR CO																		
G62893-AZ-8		10/21/2025	CITIGROUP GLOBAL MARK LIMI	10/24/2025	LR-18SP	3,368,911	3,120,386	3,120,469	3,120,469	0	83	0	83	0	0	0	0	70,393	67,746
G7593W-AA-8	RIVERSIDE FINANCE PLC SECURED CORP_BND	11/03/2025	VARIOUS	12/05/2025	VARIOUS	10,692,674	7,966,734	7,968,843	7,968,843	0	2,109	0	2,109	0	0	0	0	172,349	160,925
G77774-AA-8	SANCTUARY CAPITAL PLC SECURED CORP_BND	10/31/2025	HSBC BANK PLC	12/26/2025	AGL-CRT2P	3,941,550	3,565,132	3,566,521	3,566,521	0	1,389	0	1,389	0	0	0	0	34,651	4,873
G8840W-AC-3	THFC FUNDING NO 2 PLC SECURED CORP_BND	07/01/2025	AGL-CRT12P	09/23/2025	AGL-CRT13P	5,564,334	6,099,676	6,099,676	6,099,676	0	0	0	0	0	0	0	0	84,404	84,404
	UNIVERSITY OF LEEDS SENIOR CORP_BND 3																		
G929VZ-AA-9		07/01/2025	AGL-CRT13P	10/24/2025	LR-18SP	5,219,417	3,855,121	3,857,665	3,857,665	0	2,543	0	2,543	0	0	0	0	65,224	48,296
G929ZK-AB-6	UNIVERSITY OF OXFORD SENIOR CORP_BND	10/31/2025	JP MORGAN SECURITIES PLC	12/26/2025	AGL-CRT12P	7,883,100	3,794,294	3,795,010	3,795,010	0	716	0	716	0	0	0	0	214,893	181,865
	VODAFONE GROUP PLC SENIOR CORP_BND 5.																		
G937GZ-AB-7		10/31/2025	VARIOUS	12/26/2025	AGL-CRT12P	20,670,589	17,890,551	17,899,624	17,899,624	0	9,073	0	9,073	0	0	0	0	1,135,801	970,095
	VODAFONE GROUP PLC SENIOR CORP_BND 3.																		
G93882-NG-2		07/01/2025	AGL-CRT13P	10/24/2025	LR-18SP	7,699,462	4,368,579	4,372,132	4,372,132	0	3,553	0	3,553	0	0	0	0	51,216	28,601
G9522T-AA-7	WELLCOME TRUST LTD/THE SENIOR CORP_BND	10/31/2025	GOLDMAN SACHS INTERNATIONAL	12/26/2025	AGL-CRT12P	7,883,100	6,256,895	6,260,241	6,260,241	0	3,345	0	3,345	0	0	0	0	202,153	154,638
	RAIZEN FUELS FINANCE SA SENIOR CORP_BND																		
L7909C-AD-9		07/01/2025	LR-18SP	12/26/2025	AGL-CRT5P	785,000	823,719	823,633	823,633	0	(86)	0	(86)	0	0	0	0	17,277	8,032
	TERMINAL INVESTMENT LIMITED HO SECURED C																		
L9031*-AP-6		10/01/2025	MIZUHO SECURITIES USA LLC	11/12/2025	AGLTFPF	33,000,000	33,000,000	33,000,000	33,000,000	0	0	0	0	0	0	0	0	245,566	0
	AEGON LTD SENIOR CORP_BND 6.625% 12/1																		
N00927-GL-6		07/01/2025	VARIOUS	12/05/2025	VARIOUS	5,058,960	8,000,334	7,964,299	7,964,299	0	(36,035)	0	(36,035)	0	0	0	0	174,739	100,906
	ENEL FINANCE INTERNATIONAL NV SENIOR COR																		
N30706-HD-5		07/01/2025	AGL-CRT2P	09/23/2025	AGL-CRT13P	2,367,010	3,316,222	3,316,222	3,316,222	0	0	0	0	0	0	0	0	3,631	3,631
N57445-AA-1	MINEJESA CAPITAL BV SECURED CORP_BND	08/05/2025	JANE STREET EXECUTION SERVICE	08/10/2025	REDEMPTION 100.0000	351,000	349,203	351,000	351,000	0	1,797	0	1,797	0	0	0	0	8,117	7,937
	COOPERATIEVE RABOBANK UA SENIOR CORP_BND																		
N7278E-AT-1		10/29/2025	HSBC BANK PLC	12/26/2025	AGL-CRT12P	8,871,805	8,589,415	8,590,371	8,590,371	0	956	0	956	0	0	0	0	193,357	116,275
	AMERICA MOVIL SAB DE CV SENIOR CORP_BND																		
P0280A-ET-4		07/01/2025	VARIOUS	12/11/2025	VARIOUS	5,218,470	5,675,306	5,674,937	5,674,937	0	(369)	0	(369)	0	0	0	0	83,652	81,017
	EMPRESA NACIONAL DEL PETROLEO SENIOR COR																		
P37110-AS-5		07/15/2025	VARIOUS	09/17/2025	VARIOUS	4,794,000	4,935,423	4,933,019	4,933,019	0	(2,404)	0	(2,404)	0	0	0	0	105,648	54,052
	NIAGARA ENERGY SAC SENIOR CORP_BND 5.																		
P7200A-AA-1		07/15/2025	VARIOUS	09/17/2025	VARIOUS	4,958,000	4,930,731	4,931,533	4,931,533	0	802	0	802	0	0	0	0	131,364	81,509
	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO																		
P8718A-AQ-9		09/16/2025	VARIOUS	12/05/2025	LR-17SP-FI	6,488,000	6,462,454	6,464,113	6,464,113	0	1,659	0	1,659	0	0	0	0	156,583	52,790
	BHP BILLITON FINANCE LTD SENIOR CORP_BND																		
Q14900-AP-1		07/01/2025	AGL-CRT6P	12/26/2025	AGL-CRT5P	4,132,500	5,535,435	5,531,332	5,531,332	0	(4,103)	0	(4,103)	0	0	0	0	44,818	34,911
	GIP SHARON FINCO PTY LTD SECURED CORP_BN																		
Q3975*-AB-3		10/29/2025	DIRECT	11/12/2025	AGLTFPF	30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	0	0	0	77,875	0
	GENM CAPITAL LABUAN LTD SENIOR CORP_BND																		
Y2700R-AA-0		07/15/2025	HSBC SECURITIES USA INC	12/12/2025	AGL-SRA-SA	2,748,000	2,475,948	2,492,884	2,492,884	0	16,936	0	16,936	0	0	0	0	69,933	25,780

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						1,478,011,437	1,427,684,243	1,411,126,906	1,427,638,137	0	(46,102)	0	(46,102)	0	0	(16,511,237)	(16,511,237)	22,982,798	13,092,474
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS SECURED C	07/01/2025	AGL-HB-SA	11/04/2025	ROBERT W BAIRD & CO	1,241,625	1,244,132	1,211,019	1,243,922	0	(210)	0	(210)	0	0	(32,903)	(32,903)	10,071	629
02377P-AA-3	AMERICAN AIRLINES INC SECURED CORP_BND	10/28/2025	JP MORGAN SECURITIES LLC	12/12/2025	AGL-SRA-SA	280,000	280,000	280,000	280,000	0	0	0	0	0	0	0	0	1,450	0
17029P-AA-3	CHOCTAW 2002 SERIES 2 CORP_BND 6.120%	09/30/2025	TAX FREE EXCHANGE	12/15/2025	REDEMPTION 0.0000	1,128,424	193,466	0	0	0	(193,466)	0	(193,466)	0	0	0	0	0	0
17029R-AA-9	CHOCTAW 2002 SERIES 2 CORP BND 6.610	09/29/2025	TAX FREE EXCHANGE	12/15/2025	REDEMPTION 0.0000	272,283	62,819	0	0	0	(62,819)	0	(62,819)	0	0	0	0	0	0
90782J-AA-1	UNION PACIFIC RAILROAD CO 2015 SECURED C	11/28/2025	INTEREST CAPITALIZATION	12/24/2025	AGLTF1D-SA	28	28	28	28	0	0	0	0	0	0	0	0	0	0
90931V-AA-4	UNITED AIRLINES 2018 1A PASS T SECURED C	07/01/2025	AGL-HB-SA	11/04/2025	JP MORGAN SECURITIES LLC	1,301,192	1,296,107	1,239,255	1,296,127	0	19	0	19	0	0	(56,871)	(56,871)	32,631	22,601
90931V-AA-4	UNITED AIRLINES 2018 1A PASS T SECURED C	07/01/2025	AGL-HB-SA	09/01/2025	REDEMPTION 100.0000	59,387	59,155	59,387	59,387	0	232	0	232	0	0	0	0	1,099	1,032
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)						4,282,939	3,135,707	2,789,689	2,879,464	0	(256,244)	0	(256,244)	0	0	(89,774)	(89,774)	45,251	24,262
47103U-75-3	JANUS HENDERSON B-BBB CLO ETF	09/11/2025	VARIOUS	12/19/2025	VARIOUS		24,470,922	24,185,163	24,470,922	0	0	0	0	0	0	(285,759)	(285,759)	535,973	0
47103U-75-3	JANUS HENDERSON B-BBB CLO ETF	09/15/2025	VARIOUS	12/17/2025	VARIOUS		29,866,232	29,547,427	29,866,232	0	0	0	0	0	0	(318,805)	(318,805)	526,671	0
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value							54,337,154	53,732,590	54,337,154	0	0	0	0	0	0	(604,564)	(604,564)	1,062,644	0
092528-50-4	BLACKROCK AAA CLO ETF	09/24/2025	VARIOUS	12/19/2025	VARIOUS		212,456,995	211,832,134	214,255,620	0	1,798,625	0	1,798,625	0	0	(2,423,487)	(2,423,487)	3,085,987	0
092528-50-4	BLACKROCK AAA CLO ETF	09/15/2025	USLFIETFFV	12/08/2025	VARIOUS		9,986,509	9,971,098	10,075,034	0	88,525	0	88,525	0	0	(103,936)	(103,936)	142,842	0
464288-51-3	ISHARES IBOXX HIGH YIELD CORPO	12/17/2025	VARIOUS	12/23/2025	VARIOUS		476,042,012	474,681,669	478,388,013	0	2,346,001	0	2,346,001	0	0	(3,706,343)	(3,706,343)	3,720,442	0
47103U-84-5	JANUS HENDERSON AAA CLO ETF	09/29/2025	VARIOUS	12/15/2025	VARIOUS		799,769,729	797,133,537	805,255,893	0	5,486,164	0	5,486,164	0	0	(8,122,355)	(8,122,355)	9,870,159	0
47103U-84-5	JANUS HENDERSON AAA CLO ETF	09/15/2025	VARIOUS	12/10/2025	VARIOUS		109,692,047	109,478,806	110,683,509	0	991,463	0	991,463	0	0	(1,204,703)	(1,204,703)	1,666,436	0
47103U-84-5	JANUS HENDERSON AAA CLO ETF	07/31/2025	VARIOUS	12/02/2025	VARIOUS		90,036,615	89,761,376	90,616,866	0	580,250	0	580,250	0	0	(855,490)	(855,490)	858,971	0
0159999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - systematic value							1,697,983,907	1,692,858,620	1,709,274,935	0	11,291,028	0	11,291,028	0	0	(16,416,314)	(16,416,314)	19,344,837	0
015271-BC-2	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	12/04/2025	TRUIST SECURITIES INC	12/24/2025	AGLTF1D-SA	10,000,000	9,910,700	9,911,119	9,911,119	0	419	0	419	0	0	0	0	59,792	29,167
18685@-AC-6	CLIFFWATER CORPORATE LENDING F SECURED R	12/10/2025	VARIOUS	12/12/2025	REDEMPTION 100.0000	4,948,704	4,948,704	4,948,704	4,948,704	0	0	0	0	0	0	0	0	24,561	0
22822V-AW-1	CROWN CASTLE INC SENIOR CORP_BND 2.10	07/01/2025	AGLTF1B-SA	11/04/2025	MORGAN STANLEY & CO LLC	10,000,000	9,973,646	8,762,190	9,974,650	0	1,003	0	1,003	0	0	(1,212,460)	(1,212,460)	124,833	77,583
29444U-BS-4	EQUINIX INC SENIOR CORP_BND 2.500% 05	07/01/2025	AGLTF1B-SA	11/04/2025	JP MORGAN SECURITIES LLC	2,940,000	2,929,371	2,652,615	2,929,758	0	387	0	387	0	0	(277,143)	(277,143)	34,708	18,171
49427R-AK-8	KILROY REALTY LP SENIOR CORP_BND 4.25	07/01/2025	AGL-HB-SA	11/04/2025	JP MORGAN SECURITIES LLC	400,000	405,063	391,160	404,799	0	(265)	0	(265)	0	0	(13,639)	(13,639)	3,778	236
756109-BK-9	REALTY INCOME CORPORATION SENIOR CORP_BN	11/13/2025	TD SECURITIES USA LLC	12/16/2025	MORGAN STANLEY & CO LLC	4,845,000	4,643,109	4,659,340	4,647,380	0	4,271	0	4,271	0	0	11,960	11,960	75,932	62,164
756109-BX-1	REALTY INCOME CORPORATION SENIOR CORP_BN	07/01/2025	LR-17SP-FI	12/11/2025	LR-19SP	4,459,392	4,551,000	4,550,950	4,550,950	0	(50)	0	(50)	0	0	0	0	5,458	2,339
90265E-AV-2	UDR INC SENIOR CORP_BND 2.100% 06/15/	07/01/2025	AGLTF1B-SA	11/04/2025	WELLS FARGO SECURITIES LLC	10,000,000	9,972,709	8,329,900	9,973,436	0	727	0	727	0	0	(1,643,536)	(1,643,536)	81,667	34,417
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)						47,593,096	47,334,302	44,205,978	47,340,796	0	6,492	0	6,492	0	0	(3,134,818)	(3,134,818)	410,729	224,077
00018K-AB-1	A&R LOGISTICS HOLDINGS INC SECURED REVOL	12/26/2025	VARIOUS	12/29/2025	REDEMPTION 100.0000	992,850	992,850	992,850	992,850	0	0	0	0	0	0	0	0	6,435	0
00161#-AB-7	ADPD HOLDINGS LLC SECURED TERM_LOAN 9	12/10/2025	AGLMMLW	12/31/2025	REDEMPTION 100.0000	19,884	19,884	19,884	19,884	0	0	0	0	0	0	0	0	0	0
00234*-AG-3	AMERICAN VETERINARY GROUP HOLD TERM_LOAN	09/04/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	271	271	271	271	0	0	0	0	0	0	0	0	0	0
00797*-AA-5	AERO OPERATING LLC SECURED TERM_LOAN 1	10/01/2025	PIK BOND ADJUSTMENT	11/12/2025	REDEMPTION 100.0000	212,839	212,839	212,839	212,839	0	0	0	0	0	0	0	0	5,313	0
00797*-AB-3	AERO OPERATING LLC SECURED TERM_LOAN 1	10/01/2025	PIK BOND ADJUSTMENT	11/12/2025	REDEMPTION 100.0000	61,070	61,070	61,070	61,070	0	0	0	0	0	0	0	0	1,605	0
00798@-AA-2	AWT MERGER SUB INC SECURED TERM_LOAN	12/26/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	205	205	205	205	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00798@-AB-0	AWT MERGER SUB INC SECURED TERM_LOAN ... AWT MERGER SUB INC SECURED REVOLVE_LOAN	12/26/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	527	527	527	527	0	0	0	0	0	0	0	0	1	0
00798@-AC-8		09/25/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	117,517	117,517	117,517	117,517	0	0	0	0	0	0	0	0	2,087	0
00798@-AD-6	AWT MERGER SUB INC SECURED TERM_LOAN ...	09/26/2025	PIK BOND ADJUSTMENT	09/30/2025	REDEMPTION 100.0000	32	32	32	32	0	0	0	0	0	0	0	0	0	0
00798@-AE-4	AWT MERGER SUB INC SECURED TERM_LOAN ...	12/26/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	185	185	185	185	0	0	0	0	0	0	0	0	0	0
00798@-AF-1	AWT MERGER SUB INC SECURED TERM_LOAN ... ADVANCED WEB TECHNOLOGIES HOLD SECURED T	12/26/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	98	98	98	98	0	0	0	0	0	0	0	0	0	0
00798@-AH-7		12/26/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	26	26	26	26	0	0	0	0	0	0	0	0	0	0
00804#-AE-4	ADVANTAGE HCS MERGER SUB LLC TERM_LOAN DWYER INSTRUMENTS INC SECURED REVOLVE_LO	07/01/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	519	519	519	519	0	0	0	0	0	0	0	0	29	0
02317*-AC-8		10/09/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	450,751	450,751	450,751	450,751	0	0	0	0	0	0	0	0	1,691	0
02928*-AB-1	AMERICAN RESTORATION HOLDINGS TERM_LOAN	09/25/2025	DIRECT	10/15/2025	REDEMPTION 100.0000	79,357	79,357	79,357	79,357	0	0	0	0	0	0	0	0	227	0
02928*-AE-5	AMERICAN RESTORATION HOLDINGS TERM_LOAN	12/15/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	426	424	426	426	0	2	0	2	0	0	0	0	4	0
05648E-AB-2	BAD BOY MOWERS INC SECURED TERM_LOAN ... BASIN INNOVATION GROUP LLC SECURED TERM_	12/03/2025	WSO	12/22/2025	REDEMPTION 100.0000	3,565	3,547	3,565	3,565	0	18	0	18	0	0	0	0	8	0
07016#-AB-9		07/30/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	5,413	5,413	5,413	5,413	0	0	0	0	0	0	0	0	130	0
08892#-AB-6	BIG BUCKS ACQUISITION CORP SECURED TERM_	10/01/2025	DIRECT	11/21/2025	REDEMPTION 100.0000	490,912	490,912	490,912	490,912	0	0	0	0	0	0	0	0	2,396	0
09056*-AA-2	BINGO GROUP BUYER INC SECURED TERM_LOAN	10/10/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	1,924	1,912	1,924	1,924	0	12	0	12	0	0	0	0	42	0
12791*-AB-4	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN	07/10/2025	BORROWING	12/31/2025	REDEMPTION 100.0000	553	553	553	553	0	0	0	0	0	0	0	0	15	0
12791*-AD-0	CT TECHNOLOGIES INTERMEDIATE H TERM_LOAN	07/10/2025	COMPANY	12/31/2025	REDEMPTION 100.0000	7,168	7,097	7,168	7,168	0	72	0	72	0	0	0	0	280	0
14862@-AA-4	CASTLEWORKS HOME SERVICES CO SECURED TER	09/22/2025	PIK BOND ADJUSTMENT	09/30/2025	REDEMPTION 100.0000	1,192	533	1,192	1,192	0	660	0	660	0	0	0	0	(53)	0
14862@-AA-4	CASTLEWORKS HOME SERVICES CO SECURED TER	12/22/2025	VARIOUS	12/22/2025	CAPITAL DISTRIBUTION	0	75,998	75,998	75,998	0	0	0	0	0	0	0	0	0	0
14862@-AB-2	CASTLEWORKS HOME SERVICES CO SECURED TER	12/22/2025	PIK BOND ADJUSTMENT	12/22/2025	CAPITAL DISTRIBUTION	0	5,325	5,325	5,325	0	0	0	0	0	0	0	0	0	0
16141*-AJ-5	CHARTIS GROUP LLC SECURED TERM_LOAN 7	10/01/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	669	666	669	669	0	3	0	3	0	0	0	0	11	0
20007*-AA-9	COMAR HOLDING COMPANY LLC SECURED TERM_L	09/18/2025	PIK BOND ADJUSTMENT	10/31/2025	REDEMPTION 100.0000	33,322	33,322	33,322	33,322	0	0	0	0	0	0	0	0	0	0
20007*-AA-9	COMAR HOLDING COMPANY LLC SECURED TERM_L	10/31/2025	VARIOUS	11/01/2025	TAXABLE EXCHANGE	106,545	106,545	74,582	106,545	0	0	0	0	0	0	(31,964)	(31,964)	0	0
20007*-AB-7	COMAR HOLDING COMPANY LLC SECURED TERM_L	09/18/2025	PIK BOND ADJUSTMENT	10/31/2025	REDEMPTION 100.0000	17,692	17,692	17,692	17,692	0	0	0	0	0	0	0	0	0	0
20007*-AB-7	COMAR HOLDING COMPANY LLC SECURED REVOLV	10/31/2025	VARIOUS	11/01/2025	TAXABLE EXCHANGE	56,569	56,569	39,598	56,569	0	0	0	0	0	0	(16,971)	(16,971)	0	0
20007*-AC-5	COMAR HOLDING COMPANY LLC SECURED REVOLV	09/18/2025	PIK BOND ADJUSTMENT	10/31/2025	REDEMPTION 100.0000	15,742	15,742	15,742	15,742	0	0	0	0	0	0	0	0	0	0
20007*-AC-5	COMAR HOLDING COMPANY LLC SECURED TERM_L	10/31/2025	VARIOUS	11/01/2025	TAXABLE EXCHANGE	50,333	50,333	35,233	50,333	0	0	0	0	0	0	(15,100)	(15,100)	0	0
20007*-AD-3	COMAR HOLDING COMPANY LLC SECURED TERM_L	09/18/2025	PIK BOND ADJUSTMENT	10/31/2025	REDEMPTION 100.0000	2,246	2,246	2,246	2,246	0	0	0	0	0	0	0	0	0	0
20007*-AD-3	COMAR HOLDING COMPANY LLC SECURED TERM_L	10/31/2025	VARIOUS	11/01/2025	TAXABLE EXCHANGE	7,181	7,181	5,026	7,181	0	0	0	0	0	0	(2,154)	(2,154)	0	0
20007*-AE-1		09/18/2025	PIK BOND ADJUSTMENT	10/31/2025	REDEMPTION 100.0000	33,174	33,174	33,174	33,174	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	COMAR HOLDING COMPANY LLC SECURED TERM_L																		
20007*-AE-1		10/31/2025	VARIOUS	11/01/2025	TAXABLE EXCHANGE	106,071	106,071	74,250	106,071	0	0	0	0	0	0	(31,821)	(31,821)	0	0
	COMMANDER BUYER INC TERM_LOAN 8.436%																		
20056*-AA-9		07/01/2025	COMPANY	12/31/2025	REDEMPTION 100.0000	13,899	13,747	13,899	13,899	0	152	0	152	0	0	0	0	657	0
	DTA INTERMEDIATE II LTD TERM_LOAN 9.1																		
23346D-AC-0		09/18/2025	DIRECT	11/25/2025	REDEMPTION 100.0000	507,815	502,737	507,815	507,815	0	5,078	0	5,078	0	0	0	0	3,826	0
	DENALI INTERMEDIATE HOLDINGS I TERM_LOAN																		
24822*-AB-2		12/19/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	82,870	82,870	82,870	82,870	0	0	0	0	0	0	0	0	105	0
	DISTINCT HOLDINGS INC SECURED REVOLVE_LO																		
25474#-AF-7		11/05/2025	DIRECT	11/13/2025	REDEMPTION 100.0000	1,475,799	1,475,799	1,475,799	1,475,799	0	0	0	0	0	0	0	0	2	0
	EASY ICE LLC SECURED TERM_LOAN 9.088%																		
27787@-AL-4		09/29/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	133	133	133	133	0	0	0	0	0	0	0	0	3	0
	ELLKAY LLC SECURED TERM_LOAN 10.500% 0																		
28905@-AA-3		08/14/2025	CORPORATE ACTIONS ENTRY	10/01/2025	DUMMY BROKER	94,142	94,142	93,436	94,142	0	0	0	0	0	0	(706)	(706)	0	0
	EYE HEALTH AMERICA LLC TERM_LOAN 8.96																		
30233*-AE-6		07/23/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	107	107	107	107	0	0	0	0	0	0	0	0	3	0
	FRONTLINE ROAD SAFETY GROUP LL TERM_LOAN																		
35927*-AC-0		12/04/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	614,996	614,996	614,996	614,996	0	0	0	0	0	0	0	0	1,915	0
	FUSIONSITE MIDCO LLC TERM_LOAN 8.854%																		
36117U-A#-4		07/01/2025	TAX FREE EXCHANGE	12/31/2025	REDEMPTION 100.0000	76,913	76,001	76,913	76,913	0	912	0	912	0	0	0	0	2,296	0
	GALWAY BORROWER LLC SECURED REVOLVE_LOAN																		
36457W-AB-7		09/29/2025	DIRECT	11/24/2025	REDEMPTION 100.0000	116,635	116,635	116,635	116,635	0	0	0	0	0	0	0	0	3,783	0
36457W-AJ-0	GALWAY BORROWER LLC SECURED TERM_LOAN .	11/28/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	10	10	10	10	0	0	0	0	0	0	0	0	0	0
	GRAFFITI BUYER INC SECURED REVOLVE_LOAN																		
38428H-AB-2		08/06/2025	DIRECT	10/03/2025	REDEMPTION 100.0000	296,920	296,920	296,920	296,920	0	0	0	0	0	0	0	0	1,047	0
	GRID ALLIANCE PARTNERS TERM_LOAN 8.40																		
39814*-AA-2		08/22/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	7,562	7,487	7,562	7,562	0	75	0	75	0	0	0	0	341	0
	GRID ALLIANCE PARTNERS POWGRDDTL1L07/20																		
39814*-AB-0		08/22/2025	DIRECT	08/22/2025	REDEMPTION 100.0000	34,930	34,755	34,930	34,930	0	175	0	175	0	0	0	0	0	0
	GROUNDPENETRATINGRADARSYSTE SECURED REVO																		
39954*-AG-9		09/30/2025	DIRECT	10/31/2025	REDEMPTION 100.0000	653,190	653,190	653,190	653,190	0	0	0	0	0	0	0	0	4,296	0
	HLSG INTERMEDIATE LLC TERM_LOAN 9.000																		
40487#-AE-4		09/29/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	233	233	233	233	0	0	0	0	0	0	0	0	9	0
	HS SPA HOLDINGS INC SECURED REVOLVE_LOAN																		
40488#-AB-9		11/25/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	25,957	25,957	25,957	25,957	0	0	0	0	0	0	0	0	46	0
	HELIOS BUYER INC SECURED TERM_LOAN 9.																		
42327#-AC-8		09/30/2025	VARIOUS	11/26/2025	REDEMPTION 100.0000	934,492	934,492	934,492	934,492	0	0	0	0	0	0	0	0	5,253	0
42333#-AB-2	HELIX TRAFFIC SOLUTIONS LLC TERM_LOAN .	09/15/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	1,274	1,261	1,274	1,274	0	13	0	13	0	0	0	0	3	0
42551#-AB-7	HENIFF HOLDCO LLC SECURED REVOLVE_LOAN	08/28/2025	DIRECT	12/08/2025	REDEMPTION 100.0000	111,998	111,998	111,998	111,998	0	0	0	0	0	0	0	0	3,386	0
	HILSINGER COMPANY PARENT LLC REVOLVE_LOA																		
43282#-AE-5		09/18/2025	VARIOUS	09/22/2025	REDEMPTION 100.0000	256,904	256,904	256,904	256,904	0	0	0	0	0	0	0	0	5,018	0
	THEKEY LLC SECURED REVOLVE_LOAN 8.721																		
437056-AG-1		08/12/2025	DIRECT	08/19/2025	REDEMPTION 100.0000	882	882	882	882	0	0	0	0	0	0	0	0	9	0
	HOOSIER INTERMEDIATE LLC SECURED TERM_LO																		
43924#-AB-5		11/12/2025	DIRECT	12/30/2025	REDEMPTION 100.0000	480,000	480,000	480,000	480,000	0	0	0	0	0	0	0	0	1,725	0
	HORIZON FREIGHT HOLDINGS INC REVOLVE_LOA																		
44048*-AD-4		12/22/2025	DIRECT	12/24/2025	REDEMPTION 100.0000	91,990	91,990	91,990	91,990	0	0	0	0	0	0	0	0	1,182	0
	HORIZON CTS BUYER LLC TERM_LOAN 8.411																		
44053#-AB-6		10/27/2025	BORROWING	12/31/2025	REDEMPTION 100.0000	1,976	1,966	1,976	1,976	0	10	0	10	0	0	0	0	30	0
	HORIZON CTS BUYER LLC SECURED REVOLVE_LO																		
44053#-AC-4		10/27/2025	DIRECT	12/23/2025	REDEMPTION 100.0000	219,170	219,170	219,170	219,170	0	0	0	0	0	0	0	0	1,631	0
	IQN HOLDING CORP SECURED TERM_LOAN 6.																		
44989*-AC-7		09/30/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	242	242	242	242	0	0	0	0	0	0	0	0	2	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
44989*-AE-3	IQN HOLDING CORP SECURED REVOLVE_LOAN	09/02/2025	DIRECT	10/21/2025	REDEMPTION 100.0000	5,269	5,269	5,269	5,269	0	0	0	0	0	0	0	0	27	0
46673@-AC-1	JTM FOODS LLC SECURED REVOLVE_LOAN 9.	09/23/2025	DIRECT	10/31/2025	REDEMPTION 100.0000	20,352	20,352	20,352	20,352	0	0	0	0	0	0	0	0	403	0
50205#-AB-0	LHS ACQUISITION LLC REVOLVE_LOAN 9.34	09/26/2025	VARIOUS	12/05/2025	REDEMPTION 100.0000	110,423	110,423	110,423	110,423	0	0	0	0	0	0	0	0	1,626	0
51932*-AB-2	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/14/2025	DIRECT	07/31/2025	DIRECT	19,081	7,698	0	7,698	0	0	0	0	0	0	(7,698)	(7,698)	0	0
51932*-AB-2	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/14/2025	DIRECT	07/14/2025	CAPITAL DISTRIBUTION	0	38,619	38,619	38,619	0	0	0	0	0	0	0	0	0	0
51932*-AB-2	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/14/2025	DIRECT	07/31/2025	TAXABLE EXCHANGE	45,657	18,420	45,657	18,420	0	0	0	0	0	0	27,237	27,237	0	0
51932*-AC-0	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/14/2025	DIRECT	07/31/2025	DIRECT	4,604	1,857	0	1,857	0	0	0	0	0	0	(1,857)	(1,857)	0	0
51932*-AC-0	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/14/2025	DIRECT	07/14/2025	CAPITAL DISTRIBUTION	0	9,318	9,318	9,318	0	0	0	0	0	0	0	0	0	0
51932*-AC-0	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/14/2025	DIRECT	07/31/2025	TAXABLE EXCHANGE	11,016	4,444	11,016	4,444	0	0	0	0	0	0	6,572	6,572	0	0
51932*-AD-8	LAV GEAR HOLDINGS INC SECURED REVOLVE_LO	07/14/2025	DIRECT	07/31/2025	DIRECT	2,375	958	0	958	0	0	0	0	0	0	(958)	(958)	0	0
51932*-AD-8	LAV GEAR HOLDINGS INC SECURED REVOLVE_LO	07/14/2025	DIRECT	07/14/2025	CAPITAL DISTRIBUTION	0	4,807	4,807	4,807	0	0	0	0	0	0	0	0	0	0
51932*-AD-8	LAV GEAR HOLDINGS INC SECURED REVOLVE_LO	07/14/2025	DIRECT	07/31/2025	TAXABLE EXCHANGE	5,683	2,293	5,683	2,293	0	0	0	0	0	0	3,390	3,390	0	0
51932*-AL-0	LAV GEAR INTERMEDIATE HOLDINGS TERMLOAN	07/31/2025	VARIOUS	07/31/2025	TAXABLE EXCHANGE	55,231	14,408	55,231	16,307	0	1,899	0	1,899	0	0	38,925	38,925	347	0
51932*-AM-8	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	12/31/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	1	1	1	1	0	0	0	0	0	0	0	0	0	0
51932*-AM-8	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/31/2025	TAXABLE EXCHANGE	12/31/2025	REDEMPTION 100.0000	56	56	56	56	0	0	0	0	0	0	0	0	11	0
51932*-AN-6	LAV GEAR HOLDINGS INC TERM_LOAN 6.340	07/31/2025	TAXABLE EXCHANGE	12/31/2025	REDEMPTION 100.0000	26	26	26	26	0	0	0	0	0	0	0	0	5	0
51932*-AP-1	LAV GEAR INTERMEDIATE HOLDINGS TERM_LOAN	12/31/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	7,194	7,194	7,194	7,194	0	0	0	0	0	0	0	0	221	0
51932*-AS-5	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	12/31/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	62	62	62	62	0	0	0	0	0	0	0	0	1	0
51932*-AS-5	LAV GEAR HOLDINGS INC SECURED TERM_LOAN	07/31/2025	TAXABLE EXCHANGE	12/31/2025	REDEMPTION 100.0000	4,215	4,215	4,215	4,215	0	0	0	0	0	0	0	0	142	0
53633#-AD-2	LIQUID ENVIRONMENTAL SOLUTIONS SECURED R	08/01/2025	DIRECT	09/02/2025	REDEMPTION 100.0000	125,323	125,323	125,323	125,323	0	0	0	0	0	0	0	0	837	0
55293G-AC-8	MDI BUYER INC SECURED REVOLVE_LOAN 8.	08/26/2025	DIRECT	10/29/2025	REDEMPTION 100.0000	33,410	33,410	33,410	33,410	0	0	0	0	0	0	0	0	824	0
55915#-AB-0	MAGIC BIDCO INC TERM_LOAN 9.706% 07/0	12/31/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	80,479	79,509	80,479	80,479	0	970	0	970	0	0	0	0	1,687	0
61902#-AC-1	SCDALI & CO LLC SECURED TERM_LOAN 8.4	10/01/2025	DIRECT	12/19/2025	REDEMPTION 100.0000	360,177	360,177	360,177	360,177	0	0	0	0	0	0	0	0	1,583	0
62621#-AA-3	MUNICIPAL EMERGENCY SERVICES I SECURED R	10/27/2025	VARIOUS	11/25/2025	REDEMPTION 100.0000	2,680,162	2,680,162	2,680,162	2,680,162	0	0	0	0	0	0	0	0	841	0
63004#-AA-8	NMNHOLDINGSIIICORP TERM LOAN 8.780%	08/06/2025	DIRECT	08/15/2025	REDEMPTION 100.0000	111,111	111,111	111,111	111,111	0	0	0	0	0	0	0	0	0	0
63004#-AA-8	NMNHOLDINGSIIICORP NMNHOLDINGSIIIR/C1L7/	07/07/2025	DIRECT	07/31/2025	REDEMPTION 100.0000	444,444	444,444	444,444	444,444	0	0	0	0	0	0	0	0	3,148	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	ZEP HOLDCO INC REVOLVELOAN 9.002% 06/																		
63007*-AA-9		07/01/2025	DIRECT	10/09/2025	REDEMPTION 100.0000	325,036	325,036	325,036	325,036	0	0	0	0	0	0	0	0	14,307	0
	NEW ERA TECHNOLOGY INC SECURED TERM_LOAN																		
64431#-AG-6		08/21/2025	PIK BOND ADJUSTMENT	08/21/2025	TAXABLE EXCHANGE	68,186	0	68,186	0	0	0	0	0	0	0	68,186	68,186	0	0
	NEW ERA TECHNOLOGY INC SECURED REVOLVE L																		
64431#-AH-4		08/21/2025	PIK BOND ADJUSTMENT	08/21/2025	TAXABLE EXCHANGE	13,741	13,741	13,741	13,741	0	0	0	0	0	0	0	0	0	0
	NEW ERA TECHNOLOGY INC SECURED REVOLVE_L																		
64431*-AB-1		08/21/2025	TAXABLE EXCHANGE	09/11/2025	REDEMPTION 100.0000	162,966	162,966	162,966	162,966	0	0	0	0	0	0	0	0	508	0
	NEXAMP NTPCO LLC SECURED TERM LOAN 0.																		
65350*-AA-7		09/03/2025	DIRECT	09/03/2025	DIRECT	0	0	200,000	0	0	0	0	0	0	0	200,000	200,000	0	0
	NORTH HAVEN FALCON BUYER LLC SECURED TER																		
65658#-AA-2		08/27/2025	PIK BOND ADJUSTMENT	08/27/2025	CAPITAL DISTRIBUTION	0	2,252	2,252	2,252	0	0	0	0	0	0	0	0	0	0
	NORTH HAVEN FALCON BUYER LLC SECURED TER																		
65658#-AA-2		11/10/2025	PIK BOND ADJUSTMENT	11/10/2025	TAXABLE EXCHANGE	185,923	70,145	185,923	34,946	0	(35,199)	0	(35,199)	0	0	150,977	150,977	0	0
	NORTH HAVEN FALCON BUYER LLC SECURED TER																		
65658#-AB-0		08/28/2025	PIK BOND ADJUSTMENT	08/28/2025	CAPITAL DISTRIBUTION	0	295	295	295	0	0	0	0	0	0	0	0	0	0
	NORTH HAVEN FALCON BUYER LLC SECURED TER																		
65658#-AB-0		11/10/2025	PIK BOND ADJUSTMENT	11/10/2025	TAXABLE EXCHANGE	29,878	10,422	29,878	5,276	0	(5,145)	0	(5,145)	0	0	24,602	24,602	89	0
	OIA ACQUISITION LLC SECURED REVOLVE_LOAN																		
67098*-AC-6		07/11/2025	DIRECT	07/29/2025	REDEMPTION 100.0000	45,214	45,214	45,214	45,214	0	0	0	0	0	0	0	0	0	0
	OIS MANAGEMENT SERVICES LLC SENIOR TERM_																		
67098@-AK-6		10/31/2025	WUNDERLICH	12/31/2025	REDEMPTION 100.0000	7,680	7,650	7,680	7,680	0	30	0	30	0	0	0	0	85	0
680868-AD-4	OLIVER PACKAGING LLC SECURED TERM_LOAN	12/31/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	162	162	162	162	0	0	0	0	0	0	0	0	0	0
	PT INTERMEDIATE HOLDINGS III L TERM LOA																		
69394@-AK-3		09/30/2025	BORROWING	09/30/2025	TAX FREE EXCHANGE	376,409	376,409	376,409	376,409	0	0	0	0	0	0	0	0	0	0
	PINE ENVIRONMENTAL SERVICES LL SECURED R																		
72256@-AB-4		10/01/2025	DIRECT	12/05/2025	REDEMPTION 100.0000	47,716	47,716	47,716	47,716	0	0	0	0	0	0	0	0	695	0
74063*-AB-5	PREMIER IMAGING LLC SECURED TERM_LOAN	09/30/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	545	545	545	545	0	0	0	0	0	0	0	0	11	0
74063*-AD-1	PREMIER IMAGING LLC SECURED TERM_LOAN	09/30/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	26	26	26	26	0	0	0	0	0	0	0	0	0	0
74063*-AF-6	PREMIER IMAGING LLC SECURED TERM_LOAN	09/30/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	17	17	17	17	0	0	0	0	0	0	0	0	0	0
74063*-AH-2	PREMIER IMAGING LLC SECURED TERM_LOAN	12/31/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	36	36	36	36	0	0	0	0	0	0	0	0	0	0
74063*-AJ-8	PREMIER IMAGING LLC SECURED TERM_LOAN	12/31/2025	PIK BOND ADJUSTMENT	12/31/2025	REDEMPTION 100.0000	270	270	270	270	0	0	0	0	0	0	0	0	1	0
	PROJECT LEOPARD HOLDINGS INC SECURED TER																		
74356#-AA-9		12/10/2025	AGLIMMLW	12/31/2025	REDEMPTION 100.0000	25,000	25,000	25,000	25,000	0	0	0	0	0	0	0	0	0	0
	COOK & BOARDMAN GROUP LLC SECURED TERM_L																		
756933-A*-8		11/18/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	1,492	1,492	1,492	1,492	0	0	0	0	0	0	0	0	49	0
	SGA DENTAL PARTNERS OPCO LLC SECURED TER																		
78446*-AH-1		09/26/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	1,965	1,965	1,965	1,965	0	0	0	0	0	0	0	0	9	0
						0	0	0	0	0	0	0	0	0	0	0	0	0	0
						0	0	0	0	0	0	0	0	0	0	0	0	0	0
	STL ASSET VI LLC TERM_LOAN 5.798% 08/																		
78509*-AB-8		08/28/2025	COMPANY	11/01/2025	TAX FREE EXCHANGE	20,024,815	20,034,753	20,034,753	20,034,753	0	0	0	0	0	0	0	0	191,237	0
81760#-AF-3	SERVICE MINDS COMPANY LLC REVOLVE_LOAN	11/13/2025	PIK BOND ADJUSTMENT	11/13/2025	TAX FREE EXCHANGE	9,021	9,021	9,021	9,021	0	0	0	0	0	0	0	0	213	0
81760#-AG-1	SERVICE MINDS COMPANY LLC REVOLVE_LOAN	11/13/2025	PIK BOND ADJUSTMENT	11/13/2025	TAX FREE EXCHANGE	41,503	41,503	41,503	41,503	0	0	0	0	0	0	0	0	971	0
	SERVICE MINDS COMPANY LLC SECURED REVOLV																		
81760#-AH-9		11/13/2025	PIK BOND ADJUSTMENT	11/13/2025	TAX FREE EXCHANGE	27,134	27,134	27,134	27,134	0	0	0	0	0	0	0	0	639	0
	SEVERIN ACQUISITION LLC SECURED TERM_LOA																		
81812#-AB-0		11/28/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	198	198	198	198	0	0	0	0	0	0	0	0	2	0
	SEVERIN ACQUISITION LLC TERM_LOAN 8.6																		
81812#-AD-6		12/31/2025	VARIOUS	12/31/2025	REDEMPTION 100.0000	1,722	1,714	1,722	1,722	0	8	0	8	0	0	0	0	62	0
	SIQ HOLDINGS III CORP SECURED TERM_LOAN																		
82571#-AA-1		09/30/2025	PIK BOND ADJUSTMENT	12/19/2025	REDEMPTION 100.0000	15,650	15,650	15,650	15,650	0	0	0	0	0	0	0	0	375	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	SIQ HOLDINGS III CORP SECURED TERM_LOAN																		
82571#-AB-9		09/30/2025	VARIOUS	12/19/2025	REDEMPTION 100.0000	112,591	112,591	112,591	112,591	0	0	0	0	0	0	0	0	5,692	0
	SIQ HOLDINGS III CORP TERM_LOAN 8.922																		
82577*-AA-9		09/30/2025	PIK BOND ADJUSTMENT	12/19/2025	REDEMPTION 100.0000	1,513	1,513	1,513	1,513	0	0	0	0	0	0	0	0	60	0
	SIMPLICITY FINANCIAL MARKETING SECURED T																		
82887H-AP-3		12/09/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	683	682	683	683	0	1	0	1	0	0	0	0	16	0
	SPACESHIP PURCHASER INC TERM_LOAN 7.4																		
84630@-AD-2		09/05/2025	TAX FREE EXCHANGE	09/30/2025	REDEMPTION 100.0000	4,423	4,440	4,423	4,423	0	(17)	0	(17)	0	0	0	0	29	0
	STAG INDUSTRIAL INC SENIOR CORP_BND 6																		
85253#-AP-6		08/19/2025	DIRECT	11/12/2025	AGLTFCP	2,000,000	2,094,260	2,092,491	2,092,491	0	(1,769)	0	(1,769)	0	0	0	0	58,100	28,350
	SUNMED GROUP HOLDINGS LLC SECURED REVOLV																		
86745#-AA-3		07/30/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	156,150	156,150	156,150	156,150	0	0	0	0	0	0	0	0	1,296	0
87300*-AK-0	THG ACQUISITION LLC SECURED TERM_LOAN	12/31/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	1,286	1,281	1,286	1,286	0	6	0	6	0	0	0	0	34	0
	360 PARTNERS LP TERM_LOAN 8.370% 08/0																		
88586#-AA-1		11/06/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	20,691	20,691	20,691	20,691	0	0	0	0	0	0	0	0	467	0
	TITAN GROUP HOLDCO LLC SECURED REVOLVE_L																		
88829*-AD-6		07/09/2025	DIRECT	08/04/2025	REDEMPTION 100.0000	110,850	110,850	110,850	110,850	0	0	0	0	0	0	0	0	0	0
	TRIDENT MARITIME SYSTEMS INC SECURED TER																		
89617*-AB-4		09/30/2025	VARIOUS	10/01/2025	REDEMPTION 100.0000	3,323	3,323	3,323	3,323	0	0	0	0	0	0	0	0	45	0
	TURBO BUYER INC SECURED TERM_LOAN 9.8																		
89989#-AA-2		07/01/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	243	243	243	243	0	0	0	0	0	0	0	0	6	0
	TURBO BUYER INC SECURED TERM_LOAN 9.8																		
89989#-AC-8		07/01/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	22	22	22	22	0	0	0	0	0	0	0	0	1	0
	TURBO BUYER INC SECURED TERM_LOAN 9.8																		
89989#-AE-4		07/01/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	21	21	21	21	0	0	0	0	0	0	0	0	1	0
	TURBO BUYER INC SECURED TERM_LOAN 9.8																		
89989#-AH-7		07/01/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	8	8	8	8	0	0	0	0	0	0	0	0	0	0
	USLS ACQUISITION INC SECURED REVOLVE_LOA																		
90331B-A@-5		10/30/2025	VARIOUS	11/14/2025	REDEMPTION 100.0000	106,823	106,823	106,823	106,823	0	0	0	0	0	0	0	0	244	0
	US UROLOGY PARTNERS LLC SECURED TERM_LOA																		
90386*-AC-9		10/17/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	4,258	4,258	4,258	4,258	0	0	0	0	0	0	0	0	0	0
	UNITED MUSCULOSKELETAL PARTNER SECURED R																		
911038-AC-7		12/03/2025	DIRECT	12/22/2025	REDEMPTION 100.0000	365,915	365,915	365,915	365,915	0	0	0	0	0	0	0	0	2,612	0
91141#-AC-9	UNITED SCOPE LLC SECURED REVOLVE_LOAN	09/29/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	554,250	554,250	554,250	554,250	0	0	0	0	0	0	0	0	10,825	0
	VG TARGET HOLDINGS LLC SECURED REVOLVE_L																		
91861@-AA-3		11/30/2025	VARIOUS	11/30/2025	REDEMPTION 0.0001	18,736	10,801	0	0	0	(10,800)	0	(10,800)	0	0	0	0	179	0
	VG TARGET HOLDINGS LLC SECURED REVOLVE_L																		
91861@-AA-3		11/28/2025	VARIOUS	11/28/2025	CAPITAL DISTRIBUTION	0	7,865	7,865	7,865	0	0	0	0	0	0	0	0	0	0
	VG TARGET HOLDINGS LLC SECURED TERM_LOAN																		
91861@-AB-1		08/29/2025	VARIOUS	09/02/2025	REDEMPTION 100.0000	397	(9)	397	397	0	406	0	406	0	0	0	0	0	0
	VG TARGET HOLDINGS LLC SECURED TERM_LOAN																		
91861@-AB-1		08/29/2025	VARIOUS	09/23/2025	CAPITAL DISTRIBUTION	0	4,507	4,507	4,507	0	0	0	0	0	0	0	0	0	0
	VTC BUYER CORP SECURED TERM_LOAN 9.00																		
91870@-AA-2		07/15/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	8,981	8,981	8,981	8,981	0	0	0	0	0	0	0	0	220	0
	VTC BUYER CORP SECURED REVOLVE_LOAN 9																		
91870@-AD-6		10/16/2025	DIRECT	11/12/2025	REDEMPTION 100.0000	42,633	42,633	42,633	42,633	0	0	0	0	0	0	0	0	0	0
	VISION INNOVATION PARTNERS BOR SECURED R																		
92838P-AB-5		07/28/2025	VARIOUS	08/20/2025	REDEMPTION 100.0000	1,906	1,906	1,906	1,906	0	0	0	0	0	0	0	0	18	0
	VISION INNOVATION PARTNERS BOR SECURED T																		
92838P-AC-3		07/01/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	333	308	333	333	0	26	0	26	0	0	0	0	8	0
	VISION INNOVATION PARTNERS BOR SECURED T																		
92838P-AD-1		07/01/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	5	5	5	5	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	XIFIN INC SECURED TERM_LOAN 8.840% 07																		
98415D-C*-3		07/31/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	14,674	14,674	14,674	14,674	0	0	0	0	0	0	0	0	231	0
BID0R0-C3-7	AWT MERGER SUB INC SECURED TERM_LOAN	09/26/2025	PIK BOND ADJUSTMENT	09/30/2025	REDEMPTION 100.0000	46	46	46	46	0	0	0	0	0	0	0	0	0	0
BID1TX-KD-0	DTA INTERMEDIATE II LTD REVOLVE_LOAN	09/18/2025	DIRECT	11/03/2025	REDEMPTION 100.0000	525,354	525,354	525,354	525,354	0	0	0	0	0	0	0	0	2,718	0
BID291-VN-6	SERVICE MINDS COMPANY LLC REVOLVE_LOAN	11/13/2025	PIK BOND ADJUSTMENT	11/13/2025	TAX FREE EXCHANGE	23,242	23,242	23,242	23,242	0	0	0	0	0	0	0	0	547	0
	FASTENER DISTRIBUTION HOLDINGS SECURED T																		
BID2AS-R2-6		07/25/2025	BORROWING	12/31/2025	REDEMPTION 100.0000	3,328	3,311	3,328	3,328	0	17	0	17	0	0	0	0	139	0
BID2V3-9T-9	WINESHIPPINGCOM LLC SECURED TERM LOAN	09/30/2025	PIK BOND ADJUSTMENT	09/30/2025	TAX FREE EXCHANGE	173,291	173,291	173,291	173,291	0	0	0	0	0	0	0	0	0	0
	OPCO BORROWER LLC SECURED TERM_LOAN 9																		
BID2VL-ZP-8		07/01/2025	TAX FREE EXCHANGE	12/31/2025	REDEMPTION 100.0000	1,388,750	1,387,077	1,388,750	1,388,750	0	1,673	0	1,673	0	0	0	0	49,735	0
	APPIAN NATURAL RESOURCES FUND SECURED TE																		
BID2YW-WG-4		07/14/2025	INVESTEC BANK LIMITED	09/30/2025	REDEMPTION 100.0000	20,654,793	20,654,793	20,654,793	20,654,793	0	0	0	0	0	0	0	0	279,450	0
	APPIAN NATURAL RESOURCES UST F SECURED T																		
BID2YW-XF-5		07/14/2025	INVESTEC BANK LIMITED	09/30/2025	REDEMPTION 100.0000	17,557,213	17,557,213	17,557,213	17,557,213	0	0	0	0	0	0	0	0	236,285	0
	HERCULES BORROWER LLC SECURED TERM_LOAN																		
BID2Z1-XJ-4		07/16/2025	TAX FREE EXCHANGE	12/31/2025	REDEMPTION 100.0000	24,415	24,406	24,415	24,415	0	9	0	9	0	0	0	0	745	0
	OFFEN INC SECURED TERM_LOAN 8.822% 07																		
BID2ZP-8A-8		08/07/2025	WSO	12/31/2025	REDEMPTION 100.0000	62,500	61,849	62,500	62,500	0	651	0	651	0	0	0	0	1,107	0
	HTI INTERMEDIATE LLC TERM_LOAN 8.976%																		
BID2ZQ-WR-2		07/02/2025	DIRECT	09/30/2025	REDEMPTION 100.0000	3,780	3,780	3,780	3,780	0	0	0	0	0	0	0	0	0	0
	VISION INNOVATION PARTNERS BOR TERM_LOAN																		
BID33G-X8-8		08/01/2025	TAX FREE EXCHANGE	09/30/2025	REDEMPTION 100.0000	98	98	98	98	0	0	0	0	0	0	0	0	4	0
	VISION INNOVATION PARTNERS BOR TERM_LOAN																		
BID33G-X8-8		08/01/2025	TAX FREE EXCHANGE	12/31/2025	TAX FREE EXCHANGE	822	822	822	822	0	0	0	0	0	0	0	0	40	0
	SPACESHIP PURCHASER INC SECURED TERM LOA																		
BID34Q-UF-2		09/05/2025	TAX FREE EXCHANGE	10/01/2025	REDEMPTION 100.0000	21,496,800	21,580,294	21,496,800	21,496,800	0	(83,493)	0	(83,493)	0	0	0	0	533,545	0
	NS AND ASSOCIATES LLC SECURED TERM_LOAN																		
BID350-97-0		09/09/2025	DIRECT	12/31/2025	REDEMPTION 100.0000	52,739	52,739	52,739	52,739	0	0	0	0	0	0	0	0	1,201	0
	NS AND ASSOCIATES LLC SECURED REVOLVE_LO																		
BID350-99-6		12/29/2025	DIRECT	12/30/2025	REDEMPTION 100.0000	4,177,791	4,177,791	4,177,791	4,177,791	0	0	0	0	0	0	0	0	1,344	0
BID3A1-ZJ-7	SERVICE MINDS COMPANY LLC REVOLVE_LOAN	11/13/2025	VARIOUS	11/13/2025	TAX FREE EXCHANGE	950,009	950,009	950,009	950,009	0	0	0	0	0	0	0	0	7,549	40
	EXCEL FITNESS HOLDINGS INC SECURED TERM_																		
BID3BC-R2-8		11/05/2025	TAX FREE EXCHANGE	12/31/2025	REDEMPTION 100.0000	32,303	31,787	32,303	32,303	0	516	0	516	0	0	0	0	412	0
	APPIANCREDITSTRATEGIESILP SECURED TERM L																		
BID2YW-XR-9		07/14/2025	INVESTEC BANK LIMITED	09/30/2025	REDEMPTION 100.0000	665,119	665,119	665,119	665,119	0	0	0	0	0	0	0	0	8,951	0
	APPIANCREDITUSTSTRATEGIESI SECURED TERM																		
BID2YW-YQ-0		07/14/2025	INVESTEC BANK LIMITED	09/30/2025	REDEMPTION 100.0000	9,885,277	9,885,277	9,885,277	9,885,277	0	0	0	0	0	0	0	0	133,036	0
	SCUR-ALPHA 1092 GMBH TERM LOAN 12.000																		
BID312-71-5		08/06/2025	COMPANY	09/04/2025	REDEMPTION 100.0000	651,124	650,648	651,124	651,124	0	0	0	0	0	476	0	476	0	0
	WOODALL NICHOLSON LTD TERM_LOAN 8.487																		
G9064#-AA-1		09/30/2025	VARIOUS	12/22/2025	PAYDOWN	6,024	0	0	0	0	0	0	0	0	0	0	0	0	0
	WOODALL NICHOLSON LTD TERM_LOAN 8.487																		
G9064#-AA-1		09/30/2025	VARIOUS	11/14/2025	REDEMPTION 100.0000	133	0	133	133	0	137	0	137	0	(4)	0	(4)	0	0
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)						116,382,189	116,395,836	116,684,068	116,273,409	0	(122,892)	0	(122,892)	0	472	410,660	411,132	1,614,637	28,390
	CFE FIBRA E SENIOR CORP_BND 144A 5.87																		
125276-AA-3		09/11/2025	BOFA SECURITIES INC	12/23/2025	REDEMPTION 100.0000	18,370	18,289	18,370	18,370	0	81	0	81	0	0	0	0	285	0
	CFE FIBRA E SENIOR CORP_BND 144A 5.87																		
125276-AA-3		09/11/2025	BOFA SECURITIES INC	12/12/2025	AGBKRILA	2,205,000	2,195,276	2,195,541	2,195,541	0	265	0	265	0	0	0	0	31,306	0
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)						2,223,370	2,213,565	2,213,911	2,213,911	0	346	0	346	0	0	0	0	31,591	0
0489999999. Total - issuer credit obligations (unaffiliated)						2,014,614,037	3,721,894,489	3,691,693,268	3,732,797,118	0	10,902,163	0	10,902,163	0	472	(41,200,744)	(41,200,272)	48,814,350	14,489,272
0499999999. Total - issuer credit obligations (affiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
0509999998. Total - issuer credit obligations						2,014,614,037	3,721,894,489	3,691,693,268	3,732,797,118	0	10,902,163	0	10,902,163	0	472	(41,200,744)	(41,200,272)	48,814,350	14,489,272
3620AQ-PQ-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 736	07/01/2025	AGL-HB-SA	11/04/2025	STONEX FINANCIAL INC	215,494	221,429	214,955	221,405	0	(24)	0	(24)	0	0	(6,450)	(6,450)	2,532	512
3620AQ-PQ-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 736	07/01/2025	AGL-HB-SA	11/01/2025	PAYDOWN	7,190	7,388	7,190	7,190	0	(198)	0	(198)	0	0	0	0	68	17
36297G-D2-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 711	07/01/2025	AGL-HB-SA	11/04/2025	STONEX FINANCIAL INC	599,655	617,038	598,156	616,955	0	(83)	0	(83)	0	0	(18,799)	(18,799)	7,046	1,424
36297G-D2-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 711	07/01/2025	AGL-HB-SA	11/01/2025	PAYDOWN	24,818	25,538	24,818	24,818	0	(719)	0	(719)	0	0	0	0	242	59
38379F-L6-4	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	07/01/2025	INTEREST CAPITALIZATION	07/22/2025	MORGAN STANLEY & CO LLC	8,154	8,154	6,982	8,154	0	0	0	0	0	0	(1,172)	(1,172)	19	0
38379M-W6-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	07/01/2025	INTEREST CAPITALIZATION	07/22/2025	MORGAN STANLEY & CO LLC	20,504	20,504	18,640	20,504	0	0	0	0	0	0	(1,864)	(1,864)	48	0
38379V-WT-7	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	07/01/2025	INTEREST CAPITALIZATION	07/22/2025	MORGAN STANLEY & CO LLC	12,072	12,072	8,848	12,072	0	0	0	0	0	0	(3,225)	(3,225)	24	0
38380A-KK-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	07/01/2025	INTEREST CAPITALIZATION	07/22/2025	MORGAN STANLEY & CO LLC	5,324	5,324	3,913	5,324	0	0	0	0	0	0	(1,411)	(1,411)	11	0
38380Y-4Y-8	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG	07/01/2025	AGL-HB-SA	11/04/2025	LOOP CAPITAL MARKETS LLC	1,000,000	1,008,063	889,375	1,007,907	0	(156)	0	(156)	0	0	(118,532)	(118,532)	10,444	2,111
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)						1,893,211	1,925,510	1,772,877	1,924,329	0	(1,180)	0	(1,180)	0	0	(151,453)	(151,453)	20,434	4,123
31292L-G3-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	07/01/2025	AGL-HB-SA	11/04/2025	BARCLAYS CAPITAL INC	220,285	219,667	210,097	219,668	0	1	0	1	0	0	(9,571)	(9,571)	2,013	407
31292L-G3-3	FEDERAL HOME LOAN MORTGAGE COR POOL# C03	07/01/2025	AGL-HB-SA	11/01/2025	PAYDOWN	3,647	3,637	3,647	3,647	0	10	0	10	0	0	0	0	21	7
312944-HK-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	07/01/2025	AGL-HB-SA	11/04/2025	BMO CAPITAL MARKETS CORP	181,267	185,937	181,869	185,922	0	(15)	0	(15)	0	0	(4,053)	(4,053)	2,130	431
312944-HK-0	FEDERAL HOME LOAN MORTGAGE COR POOL# A95	07/01/2025	AGL-HB-SA	11/01/2025	PAYDOWN	2,926	3,001	2,926	2,926	0	(75)	0	(75)	0	0	0	0	22	7
3132DN-ER-0	FEDERAL HOME LOAN MORTGAGE COR POOL# SD1	07/24/2025	VARIOUS	12/01/2025	VARIOUS	1,818,663	1,738,812	1,818,663	1,818,663	0	79,851	0	79,851	0	0	0	0	17,386	5,456
3132DW-DS-9	FEDERAL HOME LOAN MORTGAGE COR POOL# SD8	11/10/2025	CITIGROUP GLOBAL MARKETS INC	12/01/2025	PAYDOWN	39,796	35,441	39,796	39,796	0	4,356	0	4,356	0	0	0	0	99	36
3132GL-QT-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q05	07/01/2025	AGL-HB-SA	11/04/2025	GOLDMAN SACHS & CO LLC	177,512	185,446	173,823	185,426	0	(20)	0	(20)	0	0	(11,602)	(11,602)	1,854	375
3132GL-QT-4	FEDERAL HOME LOAN MORTGAGE COR POOL# Q05	07/01/2025	AGL-HB-SA	11/01/2025	PAYDOWN	9,058	9,462	9,058	9,058	0	(405)	0	(405)	0	0	0	0	62	19
3132H3-DQ-3	FEDERAL HOME LOAN MORTGAGE COR POOL# U90	07/01/2025	AGL-HB-SA	12/01/2025	PAYDOWN	2,561	2,645	2,561	2,561	0	(84)	0	(84)	0	0	0	0	21	5
3133BU-2R-7	FEDERAL HOME LOAN MORTGAGE COR POOL# QF7	07/02/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	1,719,327	1,722,819	1,719,327	1,719,327	0	(3,492)	0	(3,492)	0	0	0	0	20,191	525
3133KQ-DM-5	FEDERAL HOME LOAN MORTGAGE COR POOL# RA8	07/24/2025	VARIOUS	12/01/2025	VARIOUS	653,176	638,684	653,176	653,176	0	14,492	0	14,492	0	0	0	0	6,855	2,177
3136AP-FJ-6	FANNIE MAE FNMA_15-45 SENIOR AGENCY_CMO	11/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	107	107	107	107	0	0	0	0	0	0	0	0	1	0
3136AV-2T-5	FANNIE MAE FNMA_17-21 SENIOR AGENCY_CMO	08/01/2025	INTEREST CAPITALIZATION	08/02/2025	SECURITY WITHDRAW	185,670	185,670	189,123	185,670	0	0	0	0	0	0	3,454	3,454	330	0
3137AU-UL-1	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	07/01/2025	AGL-HB-SA	12/01/2025	PAYDOWN	21,317	22,028	21,317	21,317	0	(711)	0	(711)	0	0	0	0	156	39
3137BJ-VD-2	FREDDIE MAC FHLMC_4479 AGENCY_CMO _4479	07/01/2025	INTEREST CAPITALIZATION	07/22/2025	MORGAN STANLEY & CO LLC	48,367	48,367	45,997	48,367	0	0	0	0	0	0	(2,369)	(2,369)	121	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3137BJ-VD-2	FREDDIE MAC FHLMC_4479 AGENCY_CMO _4479	08/01/2025	INTEREST CAPITALIZATION	08/01/2025	SECURITY WITHDRAW	54,556	54,556	52,105	54,556	0	0	0	0	0	0	(2,451)	(2,451)	0	0
3137BP-HQ-5	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	07/01/2025	INTEREST CAPITALIZATION	07/22/2025	MORGAN STANLEY & CO LLC	19,510	19,510	16,858	19,510	0	0	0	0	0	0	(2,652)	(2,652)	46	0
3137BS-EQ-2	FEDERAL HOME LOAN MORTGAGE COR SENIOR AG	07/01/2025	INTEREST CAPITALIZATION	07/22/2025	MORGAN STANLEY & CO LLC	21,582	21,582	17,010	21,582	0	0	0	0	0	0	(4,573)	(4,573)	50	0
3137BS-VT-7	FREDDIE MAC FHLMC_4628J SENIOR AGENCY_CM	07/01/2025	INTEREST CAPITALIZATION	07/22/2025	MORGAN STANLEY & CO LLC	29,099	29,099	21,108	29,099	0	0	0	0	0	0	(7,991)	(7,991)	58	0
3137BW-2B-9	FREDDIE MAC FHLMC_4671 SENIOR AGENCY_CMO	07/01/2025	INTEREST CAPITALIZATION	07/22/2025	MORGAN STANLEY & CO LLC	19,457	19,457	17,356	19,457	0	0	0	0	0	0	(2,102)	(2,102)	45	0
3140QP-VD-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB4	07/23/2025	CITIGROUP GLOBAL MARKETS INC	12/01/2025	PAYDOWN	1,397,641	1,329,182	1,397,641	1,397,641	0	68,459	0	68,459	0	0	0	0	15,693	1,837
3140QS-P8-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB6	07/23/2025	TD SECURITIES USA LLC	12/01/2025	PAYDOWN	1,947,258	1,946,650	1,947,258	1,947,258	0	609	0	609	0	0	0	0	31,017	6,842
3140QU-HK-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8	07/24/2025	WELLS FARGO SECURITIES LLC	12/01/2025	PAYDOWN	1,891,594	1,885,683	1,891,594	1,891,594	0	5,911	0	5,911	0	0	0	0	30,562	6,936
3140QU-VE-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB8	07/28/2025	VARIOUS	12/01/2025	VARIOUS	5,470,477	5,560,227	5,470,477	5,470,477	0	(89,750)	0	(89,750)	0	0	0	0	93,678	25,529
3140W1-RC-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1	07/30/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	1,517,610	1,405,212	1,517,610	1,517,610	0	112,398	0	112,398	0	0	0	0	11,316	5,059
3140W1-SM-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# FA1	07/30/2025	VARIOUS	12/01/2025	VARIOUS	1,480,852	1,413,288	1,480,852	1,480,852	0	67,564	0	67,564	0	0	0	0	15,498	5,553
3140XP-BW-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS7	07/29/2025	VARIOUS	12/01/2025	VARIOUS	1,786,539	1,748,017	1,786,539	1,786,539	0	38,522	0	38,522	0	0	0	0	22,954	7,196
31418A-XL-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA1	07/01/2025	AGL-HB-SA	12/01/2025	PAYDOWN	16,924	16,946	16,924	16,924	0	(22)	0	(22)	0	0	0	0	114	31
31418E-E5-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA4	07/11/2025	BOFA SECURITIES INC	12/01/2025	PAYDOWN	484,832	448,129	484,832	484,832	0	36,703	0	36,703	0	0	0	0	4,603	700
31418E-R7-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	07/28/2025	PROAMERICA BANK	12/01/2025	PAYDOWN	1,172,837	1,143,516	1,172,837	1,172,837	0	29,321	0	29,321	0	0	0	0	14,715	4,561
31418E-XU-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# MA5	07/31/2025	WELLS FARGO SECURITIES LLC	12/01/2025	PAYDOWN	879,769	878,394	879,769	879,769	0	1,375	0	1,375	0	0	0	0	11,291	0
3142GS-N4-6	FEDERAL HOME LOAN MORTGAGE COR POOL# RJ2	07/28/2025	CITIGROUP GLOBAL MARKETS INC	12/01/2025	PAYDOWN	4,074,800	4,137,195	4,074,800	4,074,800	0	(62,395)	0	(62,395)	0	0	0	0	74,495	19,016
35563P-JJ-9	SEASONED CREDIT RISK TRANSFER SENIOR WHO	11/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	(1,601)	(1,601)	0	(1,601)	0	0	0	0	0	0	1,601	1,601	9	0
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)						27,347,415	27,056,765	27,317,057	27,359,367	0	302,603	0	302,603	0	0	(42,309)	(42,309)	377,406	92,744
004421-MR-1	ACE 2005-SN1 M2 ABS_ABS _05-SN1 6.020	08/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	(1,059)	(1,059)	93	(1,059)	0	0	0	0	0	0	1,152	1,152	0	0
02148B-AA-2	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH	07/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	7	7	7	7	0	0	0	0	0	0	0	0	0	0
03072S-Q6-5	AMERIQUEST MORTGAGE SECURITIES ABS_ABS	08/25/2025	INTEREST CAPITALIZATION	12/26/2025	PAYDOWN	(1)	(1)	0	(1)	0	0	0	0	0	0	1	1	0	0
03466F-AD-9	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	10/17/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	153,413	153,411	153,413	153,413	0	2	0	2	0	0	0	0	888	503
07387R-AA-6	BEAR STEARNS ALT-A TRUST BALTA SUPSEN WH	08/25/2025	INTEREST CAPITALIZATION	12/26/2025	PAYDOWN	10	10	10	10	0	0	0	0	0	0	0	0	0	0
105698-AD-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	11/14/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	175,375	176,581	175,375	175,375	0	(1,206)	0	(1,206)	0	0	0	0	864	461
105698-AE-4	BRAVO_24-NQM7 WHOLE_CMO _24-NQM7 144A .	11/14/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	62,476	62,945	62,476	62,476	0	(469)	0	(469)	0	0	0	0	316	168
10570Q-AG-6	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH	11/25/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	13,434	13,547	13,434	13,434	0	(113)	0	(113)	0	0	0	0	65	54

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	BRAVO RESIDENTIAL FUNDING TRUS SENIOR WH																		
105925-AC-5		11/25/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	12,485	12,583	12,485	12,485	0	(98)	0	(98)	0	0	0	0	64	53
	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH																		
125439-AA-7		07/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	3	3	1	3	0	0	0	0	0	0	(2)	(2)	0	0
	COUNTRYWIDE HOME LOANS CWHL_06 SENIOR WH																		
12544A-AB-1		07/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	3	3	2	3	0	0	0	0	0	0	(2)	(2)	0	0
	COUNTRYWIDE HOME LOANS CWHL_07 SUPSEN WH																		
12544M-AA-7		07/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	(173)	(173)	0	(173)	0	0	0	0	0	0	173	173	3	0
	COUNTRYWIDE HOME LOANS CWHL_07 SENIOR WH																		
12544R-AA-6		08/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	0	0	1	0	0	0	0	0	0	0	0	0	0	0
	COUNTRYWIDE ALTERNATIVE LOAN T WHOLE_CMO																		
12667F-M7-7		07/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	10	10	29	10	0	0	0	0	0	0	18	18	0	0
	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH																		
12668A-PY-5		07/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	8	8	8	8	0	0	0	0	0	0	0	0	0	0
	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH																		
12668B-XF-5		07/25/2025	INTEREST CAPITALIZATION	12/25/2025	PAYDOWN	1	1	1	1	0	0	0	0	0	0	0	0	0	0
	COUNTRYWIDE HOME LOANS CWHL_06 SUPSEN WH																		
126694-2E-7		07/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	2	2	2	2	0	0	0	0	0	0	0	0	0	0
	CHASE HOME LENDING MORTGAGE TR WHOLE_CMO																		
16159Q-AB-3		09/04/2025	JP MORGAN SECURITIES LLC	12/01/2025	PAYDOWN	775,338	779,881	775,338	775,338	0	(4,543)	0	(4,543)	0	0	0	0	7,253	474
	CHASE MORTGAGE FINANCE CORPORA SUPSEN WH																		
16163H-AU-5		07/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	6	6	9	6	0	0	0	0	0	0	3	3	0	0
	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO																		
17332N-AB-8		09/29/2025	CITIGROUP GLOBAL MARK LIMI	12/01/2025	PAYDOWN	5,574,621	5,576,363	5,574,621	5,574,621	0	(1,742)	0	(1,742)	0	0	0	0	50,146	24,699
	CROSS MORTGAGE TRUST CROSS_25 SRSUP WHOL																		
22758T-AB-0		11/24/2025	PNC SEC CORP	12/01/2025	PAYDOWN	40,662	40,656	40,662	40,662	0	6	0	6	0	0	0	0	176	140
	COUNTRYWIDE ALTERNATIVE LOAN T SENIOR WH																		
23244F-AV-6		08/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	(17)	(17)	0	(17)	0	0	0	0	0	0	17	17	0	0
24382E-AB-3	DRMT_25-INV1 WHOLE_CMO _25-INV1 144A ...	11/04/2025	NOMURA SECURITIES INT INC	12/01/2025	PAYDOWN	28,462	28,401	28,462	28,462	0	61	0	61	0	0	0	0	121	48
24382E-AE-7	DRMT_25-INV1 WHOLE_CMO _25-INV1 144A ...	11/05/2025	VARIOUS	12/01/2025	PAYDOWN	52,365	52,352	52,365	52,365	0	13	0	13	0	0	0	0	235	94
	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO																		
26846D-AF-1		09/26/2025	Z_NYB	12/01/2025	PAYDOWN	240,395	240,394	240,395	240,395	0	1	0	1	0	0	0	0	2,052	1,073
	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO																		
26846D-AG-9		09/26/2025	Z_NYB	12/01/2025	PAYDOWN	481,974	481,973	481,974	481,974	0	1	0	1	0	0	0	0	4,231	2,211
	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO																		
28225K-AB-1		10/29/2025	BARCLAYS CAPITAL INC	12/01/2025	PAYDOWN	126,017	125,765	126,017	126,017	0	251	0	251	0	0	0	0	841	617
	ELLINGTON FINANCIAL MORTGAGE T WHOLE_CMO																		
28225K-AG-0		10/29/2025	BARCLAYS CAPITAL INC	12/01/2025	PAYDOWN	144,552	144,551	144,552	144,552	0	2	0	2	0	0	0	0	1,024	750
	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO																		
36272X-AC-6		09/18/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	7,146,848	7,088,780	7,146,848	7,146,848	0	58,068	0	58,068	0	0	0	0	64,147	28,786
	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO																		
36273F-AC-4		11/24/2025	VARIOUS	12/01/2025	PAYDOWN	573,361	571,819	573,361	573,361	0	1,541	0	1,541	0	0	0	0	2,547	2,341
36273G-AB-4	GSMBS_25-NQM5 WHOLE_CMO _25-NQM5 144A ...	10/28/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	591,017	591,008	591,017	591,017	0	10	0	10	0	0	0	0	2,865	2,569
36273G-AC-2	GSMBS_25-NQM5 WHOLE_CMO _25-NQM5 144A ...	10/28/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	354,610	354,609	354,610	354,610	0	2	0	2	0	0	0	0	1,786	1,602
	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO																		
36273M-AA-3		11/13/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	565,382	565,382	565,382	565,382	0	0	0	0	0	0	0	0	2,356	2,332
	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO																		
36273M-AB-1		11/13/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	347,927	343,795	347,927	347,927	0	4,132	0	4,132	0	0	0	0	1,450	1,305
	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO																		
36275E-AD-3		09/09/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	468,340	468,337	468,340	468,340	0	3	0	3	0	0	0	0	5,233	2,761
	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO																		
36275E-AE-1		09/09/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	581,443	581,437	581,443	581,443	0	6	0	6	0	0	0	0	6,624	3,495

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
362933-AD-5	GS MORTGAGE-BACKED SECURITIES WHOLE_CMO	11/25/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	336,836	336,831	538,640	538,640	0	201,809	0	201,809	0	0	0	0	2,309	1,320
40446G-AD-4	HOMES TRUST HOMES_25-NQM3 SENIOR WHOLE_C	11/05/2025	CITIGROUP - MTGE	12/01/2025	PAYDOWN	161,015	162,393	161,015	161,015	0	(1,377)	0	(1,377)	0	0	0	0	789	132
43761D-AD-2	HOMES_25-NQM1 SENIOR WHOLE_CMO _25-NQM1	11/25/2025	CITIGROUP - MTGE	12/01/2025	PAYDOWN	45,081	45,362	45,081	45,081	0	(282)	0	(282)	0	0	0	0	220	183
43762D-AB-5	HOMES TRUST HOMES_25-AFC4 WHOLE_CMO _25-	11/19/2025	JP MORGAN SECURITIES LLC	12/01/2025	PAYDOWN	23,772	23,723	23,772	23,772	0	48	0	48	0	0	0	0	102	82
43762D-AD-1	HOMES TRUST HOMES_25-AFC4 WHOLE_CMO _25-	11/19/2025	JP MORGAN SECURITIES LLC	12/01/2025	PAYDOWN	87,185	87,185	87,185	87,185	0	0	0	0	0	0	0	0	385	308
43762D-AE-9	HOMES TRUST HOMES_25-AFC4 WHOLE_CMO _25-	11/19/2025	JP MORGAN SECURITIES LLC	12/01/2025	PAYDOWN	77,242	77,241	77,242	77,242	0	1	0	1	0	0	0	0	348	278
43789K-AB-8	HOMEWARD OPPORTUNITIES FUND I SENIOR WHO	09/10/2025	WELLS FARGO BANK	12/01/2025	PAYDOWN	375,080	374,260	375,080	375,080	0	820	0	820	0	0	0	0	5,202	529
45669J-AC-9	INDYMAC INDX MORTGAGE LOAN TRU SENIOR WH	07/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	1	1	2	1	0	0	0	0	0	0	1	1	0	0
46593Q-AD-0	JPMMT_25-NQM1 WHOLE_CMO _25-NQM1 144A .	11/17/2025	JP MORGAN SECURITIES LLC	12/01/2025	PAYDOWN	336,130	338,441	336,130	336,130	0	(2,311)	0	(2,311)	0	0	0	0	1,614	915
46593T-AD-4	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	11/17/2025	JP MORGAN SECURITIES LLC	12/01/2025	PAYDOWN	25,929	26,170	25,929	25,929	0	(241)	0	(241)	0	0	0	0	126	71
46630R-AW-1	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH	07/01/2025	INTEREST CAPITALIZATION	12/25/2025	PAYDOWN	1	1	0	1	0	0	0	0	0	0	(1)	(1)	0	0
46660H-AG-1	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	10/24/2025	JP MORGAN SECURITIES LLC	12/01/2025	PAYDOWN	179,705	179,704	179,705	179,705	0	2	0	2	0	0	0	0	764	772
46660H-AH-9	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	10/24/2025	JP MORGAN SECURITIES LLC	12/01/2025	PAYDOWN	69,698	69,698	69,698	69,698	0	0	0	0	0	0	0	0	453	305
55287G-AC-6	MFRA_24-NQM3 SENIOR WHOLE_CMO _24-NQM3 1	11/04/2025	NOMURA SECURITIES INT INC	12/01/2025	PAYDOWN	66,747	67,206	66,747	66,747	0	(459)	0	(459)	0	0	0	0	341	45
61748H-LA-7	MORGAN STANLEY MORTGAGE LOAN T SUPSEN WH	08/01/2025	INTEREST CAPITALIZATION	12/01/2025	PAYDOWN	9	9	9	9	0	0	0	0	0	0	0	0	0	0
61779B-AD-8	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	11/14/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	96,181	96,918	96,181	96,181	0	(736)	0	(736)	0	0	0	0	460	246
61779B-AE-6	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	09/29/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	864,996	870,402	864,996	864,996	0	(5,406)	0	(5,406)	0	0	0	0	8,988	4,108
61779J-AD-1	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	11/19/2025	VARIOUS	12/01/2025	PAYDOWN	296,511	296,489	296,511	296,511	0	22	0	22	0	0	0	0	2,549	1,008
61779J-AE-9	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	09/11/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	279,790	279,787	279,790	279,790	0	3	0	3	0	0	0	0	2,558	992
61779K-AD-8	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	11/14/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	237,103	237,053	237,103	237,103	0	50	0	50	0	0	0	0	1,995	808
61779V-AD-4	MORGAN STANLEY RESIDENTIAL MOR WHOLE_CMO	11/14/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	63,554	63,553	63,554	63,554	0	1	0	1	0	0	0	0	276	221
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MOR SENIOR WH	11/18/2025	DEUTSCHE BANK SECURITIES INC	12/01/2025	PAYDOWN	22,675	22,864	22,675	22,675	0	(189)	0	(189)	0	0	0	0	109	65
62957J-AF-8	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO	09/24/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	65,736	65,736	65,736	65,736	0	0	0	0	0	0	0	0	668	278
62957J-AG-6	NEW YORK MORTGAGE TRUST NYMT_2 WHOLE_CMO	09/24/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	65,736	65,735	65,736	65,736	0	1	0	1	0	0	0	0	641	289
65535V-JV-1	NOMURA ASSET ACCEPTANCE CORP A SUB WHOLE	07/01/2025	INTEREST CAPITALIZATION	12/26/2025	PAYDOWN	86	86	12,181	86	0	0	0	0	0	0	12,095	12,095	8	0
67449D-AC-3	ONSLOW BAY FINANCIAL LLC OBX_2 WHOLE_CMO	11/25/2025	NOMURA SECURITIES INT INC	12/01/2025	PAYDOWN	159,222	159,769	159,222	159,222	0	(547)	0	(547)	0	0	0	0	759	633

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
693650-AJ-2	PEARL STREET MORTGAGE COMPANY SUPSEN WHO	07/01/2025	VARIOUS	12/01/2025	VARIOUS	24,935	24,425	24,935	24,935	0	510	0	510	0	0	0	0	130	33
693650-BP-7	PEARL STREET MORTGAGE COMPANY SUB WHOLE_	07/01/2025	VARIOUS	12/01/2025	VARIOUS	13,784	13,810	13,784	13,784	0	(25)	0	(25)	0	0	0	0	80	21
69383E-AB-7	PMT LOAN TRUST PMTLT_25-INV10 WHOLE_CMO	10/10/2025	CITIGROUP GLOBAL MARK LIMI	12/01/2025	PAYDOWN	602,629	606,678	602,629	602,629	0	(4,049)	0	(4,049)	0	0	0	0	2,565	1,473
69383L-AC-9	PMT LOAN TRUST PMTLT_25-J4 WHOLE_CMO _25	11/13/2025	CITIGROUP GLOBAL MARK LIMI	12/01/2025	PAYDOWN	366,505	361,867	366,505	366,505	0	4,639	0	4,639	0	0	0	0	1,527	1,222
69392U-AC-8	PMT LOAN TRUST PMTLT_25-INV9 SUPSEN WHOL	09/09/2025	NOMURA SECURITIES INT INC	12/01/2025	PAYDOWN	1,123,739	1,135,678	1,123,739	1,123,739	0	(11,940)	0	(11,940)	0	0	0	0	7,549	2,575
69392X-AB-4	PMT LOAN TRUST PMTLT_25-J3 WHOLE_CMO _25	10/03/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	249,039	249,661	249,039	249,039	0	(623)	0	(623)	0	0	0	0	1,270	342
69392X-AC-2	PMT LOAN TRUST PMTLT_25-J3 WHOLE_CMO _25	10/03/2025	MORGAN STANLEY & CO LLC	12/01/2025	PAYDOWN	149,959	148,928	149,959	149,959	0	1,031	0	1,031	0	0	0	0	530	187
729916-AB-2	PMT LOAN TRUST PMTLT_25-INV11 WHOLE_CMO	11/06/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	208,058	209,294	208,058	208,058	0	(1,235)	0	(1,235)	0	0	0	0	954	540
73015D-AC-5	PMT LOAN TRUST PMTLT_25-INV4 SUPSEN WHOL	08/26/2025	WELLS FARGO BANK	12/01/2025	PAYDOWN	954,104	956,787	954,104	954,104	0	(2,683)	0	(2,683)	0	0	0	0	11,933	3,790
80262C-AD-0	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO	09/24/2025	CITIGROUP - MTGE	12/25/2025	PAYDOWN	585,519	585,513	585,519	585,519	0	6	0	6	0	0	0	0	5,398	2,510
80265D-AD-5	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO	11/05/2025	CITIGROUP - MTGE	12/01/2025	PAYDOWN	91,125	91,124	91,125	91,125	0	1	0	1	0	0	0	0	727	581
80265D-AE-3	SANTANDER MORTGAGE ASSET RECEI WHOLE_CMO	11/05/2025	CITIGROUP - MTGE	12/01/2025	PAYDOWN	124,312	124,311	124,312	124,312	0	1	0	1	0	0	0	0	1,010	808
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)						26,939,026	26,908,063	27,154,288	27,140,830	0	232,770	0	232,770	0	0	13,455	13,455	220,624	104,206
05625A-AC-5	BLP COMMERICAL MORTGAGE TRUST SUB SUB_CM	11/21/2025	JP MORGAN SECURITIES LLC	12/15/2025	PAYDOWN	46,086	46,100	46,086	46,086	0	(14)	0	(14)	0	0	0	0	217	51
36270J-AE-5	GS MORTGAGE SECURITIES TRUST G SENIOR_CM	08/14/2025	CANTOR FITZGERALD & CO	10/15/2025	JP MORGAN SECURITIES LLC	3,678,000	3,794,087	3,770,668	3,792,424	0	(1,662)	0	(1,662)	0	0	(21,756)	(21,756)	53,856	10,185
50177B-AJ-6	LBA_24-BOLT SUB_CMBS _24-BOLT 5.741%	08/11/2025	MORGAN STANLEY & CO LLC	12/15/2025	PAYDOWN	6,488,000	6,492,055	6,488,000	6,488,000	0	(4,055)	0	(4,055)	0	0	0	0	169,894	31,955
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)						10,212,086	10,332,242	10,304,754	10,326,510	0	(5,731)	0	(5,731)	0	0	(21,756)	(21,756)	223,967	42,191
039951-AG-3	ARES CLO LTD ARES_23-70A MEZZANIN ABS_AB	09/30/2025	TAX FREE EXCHANGE	12/29/2025	PAYDOWN	5,000,000	5,075,399	5,000,000	5,000,000	0	(75,399)	0	(75,399)	0	0	0	0	153,373	67,172
784075-AC-7	SDLP SPV LLC CORP_BND 144A 6.257% 07/	11/10/2025	VARIOUS	12/03/2025	REDEMPTION 100.0000	5,078,347	5,078,347	5,078,347	5,078,347	0	0	0	0	0	0	0	0	55,925	0
784075-AD-5	SDLP SPV LLC CORP_BND 144A 6.917% 07/	11/10/2025	VARIOUS	12/03/2025	REDEMPTION 100.0000	1,015,669	1,015,669	1,015,669	1,015,669	0	0	0	0	0	0	0	0	12,127	0
784075-AE-3	SDLP SPV LLC CORP_BND 144A 8.077% 07/	11/10/2025	VARIOUS	12/03/2025	REDEMPTION 100.0000	677,113	677,113	677,113	677,113	0	0	0	0	0	0	0	0	9,353	0
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)						11,771,129	11,846,528	11,771,129	11,771,129	0	(75,399)	0	(75,399)	0	0	0	0	230,778	67,172
03790C-AF-8	APL FINANCE LLC ASHPL_25-1A SEC ABS_ABS	09/30/2025	VARIOUS	12/20/2025	PAYDOWN	6,168,527	6,168,465	6,168,527	6,168,527	0	62	0	62	0	0	0	0	40,916	0
22757W-AA-6	CROSS_25-CES1 SENIOR WHOLE_CMO _25-CES1	10/31/2025	GOLDMAN SACHS & CO LLC	12/01/2025	PAYDOWN	274,377	274,373	274,377	274,377	0	4	0	4	0	0	0	0	1,451	1,695
68840#-AA-5	OSPREY FUNDING I LLC ABS_ABS _5/2028	11/20/2025	VARIOUS	12/18/2025	REDEMPTION 100.0000	29,058,127	29,058,127	29,058,127	29,058,127	0	0	0	0	0	0	0	0	263,093	0
68840#-AB-3	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2	11/20/2025	VARIOUS	12/18/2025	REDEMPTION 100.0000	6,842,720	6,842,720	6,842,720	6,842,720	0	0	0	0	0	0	0	0	63,754	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2																		
68840#-AC-1		11/20/2025	VARIOUS	12/18/2025	REDEMPTION 100.0000	3,930,085	3,930,085	3,930,085	3,930,085	0	0	0	0	0	0	0	0	42,880	0
	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2																		
68840#-AD-9		11/20/2025	VARIOUS	12/18/2025	REDEMPTION 100.0000	4,600,080	4,600,080	4,600,080	4,600,080	0	0	0	0	0	0	0	0	58,259	0
	OSPREY FUNDING I LLC SENIOR ABS_ABS _5/2																		
68840#-AE-7		11/20/2025	VARIOUS	12/18/2025	REDEMPTION 100.0000	3,019,685	3,019,685	3,019,685	3,019,685	0	0	0	0	0	0	0	0	46,711	0
	OSPREY FUNDING II LLC TERM_LOAN 4.680																		
68840*-AA-9		12/18/2025	DIRECT	12/18/2025	REDEMPTION 100.0000	2,350,538	2,350,538	2,350,538	2,350,538	0	0	0	0	0	0	0	0	11,079	0
	OSPREY FUNDING II LLC TERM_LOAN 4.830																		
68840*-AB-7		12/18/2025	DIRECT	12/18/2025	REDEMPTION 100.0000	552,898	552,898	552,898	552,898	0	0	0	0	0	0	0	0	3,379	0
	OSPREY FUNDING II LLC TERM_LOAN 5.030																		
68840*-AC-5		12/18/2025	DIRECT	12/18/2025	REDEMPTION 100.0000	677,813	677,813	677,813	677,813	0	0	0	0	0	0	0	0	3,462	0
	OSPREY FUNDING II LLC TERM_LOAN 5.780																		
68840*-AD-3		12/18/2025	DIRECT	12/18/2025	REDEMPTION 100.0000	439,197	439,197	439,197	439,197	0	0	0	0	0	0	0	0	2,520	0
	OSPREY FUNDING II LLC TERM_LOAN 6.780																		
68840*-AE-1		12/18/2025	DIRECT	12/18/2025	REDEMPTION 100.0000	1,126,108	1,126,108	1,126,108	1,126,108	0	0	0	0	0	0	0	0	4,086	0
	OSPREY FUNDING II LLC TERM_LOAN 8.280																		
68840*-AF-8		12/18/2025	DIRECT	12/18/2025	REDEMPTION 100.0000	856,975	856,975	856,975	856,975	0	0	0	0	0	0	0	0	4,019	0
	SPFI_MML_SPV TERM_LOAN 6.629% 04/30/3																		
78498@-AA-1		07/29/2025	DIRECT	08/21/2025	REDEMPTION 100.0000	2,548,376	2,553,381	2,548,376	2,548,376	0	(5,005)	0	(5,005)	0	0	0	0	8,946	0
	SPFI_MML_SPV TERM_LOAN 6.829% 04/30/3																		
78498@-AB-9		07/29/2025	DIRECT	08/21/2025	REDEMPTION 100.0000	612,427	612,533	612,427	612,427	0	(107)	0	(107)	0	0	0	0	1,792	0
	SPFI_MML_SPV TERM_LOAN 7.329% 04/30/3																		
78498@-AC-7		07/29/2025	DIRECT	08/21/2025	REDEMPTION 100.0000	119,083	119,083	119,083	119,083	0	0	0	0	0	0	0	0	441	0
	SPFI_MML_SPV TERM_LOAN 9.329% 04/30/3																		
78498@-AD-5		07/29/2025	DIRECT	08/21/2025	REDEMPTION 100.0000	88,462	88,462	88,462	88,462	0	0	0	0	0	0	0	0	486	0
	SIERRA RECEIVABLES FUNDING CO ABS_ABS _2																		
82653H-AA-8		07/14/2025	BOFA SECURITIES INC	12/20/2025	PAYDOWN	1,014,571	1,014,562	1,014,571	1,014,571	0	9	0	9	0	0	0	0	10,644	0
	VANTAGE DATA CENTERS OH11 LLC ABS_ABS _D																		
87170V-AC-6		11/19/2025	DIRECT	11/28/2025	TAX FREE EXCHANGE	1,558,570	1,558,570	1,558,570	1,558,570	0	0	0	0	0	0	0	0	1,423	0
	THOMA BRAVO CREDIT FUND II LP SECURED TE																		
87218F-A*-2		07/16/2025	COMPANY	12/08/2025	REDEMPTION 100.0000	32,756,329	32,674,438	32,756,329	32,756,329	0	81,891	0	81,891	0	0	0	0	406,833	0
	SLF V-L HOLDINGS LP TERM_LOAN 6.132%																		
G7743*-AA-8		08/01/2025	COMPANY	12/22/2025	REDEMPTION 100.0000	11,281,668	11,281,668	11,281,668	11,281,668	0	0	0	0	0	0	0	0	49,658	0
	SLF V-L HOLDINGS LP TERM_LOAN 7.382%																		
G7743*-AB-6		08/01/2025	COMPANY	12/22/2025	REDEMPTION 100.0000	2,429,911	2,429,911	2,429,911	2,429,911	0	0	0	0	0	0	0	0	12,746	0
	SLF V-L HOLDINGS LP TERM_LOAN 6.132%																		
G7743@-AA-6		08/01/2025	COMPANY	12/22/2025	REDEMPTION 100.0000	7,798,776	7,798,776	7,798,776	7,798,776	0	0	0	0	0	0	0	0	34,522	0
	SLF V-L HOLDINGS LP TERM_LOAN 7.382%																		
G7743@-AB-4		08/01/2025	COMPANY	12/22/2025	REDEMPTION 100.0000	2,791,456	2,791,456	2,791,456	2,791,456	0	0	0	0	0	0	0	0	14,487	0
	CEDAR FUNDING LTD TERM_LOAN 5.800% 09																		
15032#-AA-4		11/25/2025	DIRECT	12/20/2025	REDEMPTION 100.0000	4,803,420	4,803,420	4,803,420	4,803,420	0	0	0	0	0	0	0	0	28,020	0
	CEDAR FUNDING LTD TERM_LOAN 6.550% 09																		
15032#-AB-2		07/31/2025	DIRECT	08/20/2025	REDEMPTION 100.0000	13,846	13,846	13,846	13,846	0	0	0	0	0	0	0	0	15	0
	CEDAR FUNDING LTD TERM_LOAN 7.550% 09																		
15032#-AC-0		07/31/2025	DIRECT	08/20/2025	REDEMPTION 100.0000	1,216	1,216	1,216	1,216	0	0	0	0	0	0	0	0	2	0
	THOMA BRAVO CREDIT FUND III LP TERM_LOAN																		
87347@-AA-5		10/22/2025	VARIOUS	10/22/2025	REDEMPTION 100.0000	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	0	0	49,833	0
	REVAMP FUNDING LP TERM_LOAN 6.550% 03																		
G7532*-AA-3		10/08/2025	VARIOUS	12/15/2025	REDEMPTION 100.0000	413,081	413,081	413,081	413,081	0	0	0	0	0	0	0	0	3,092	0
	REVAMP FUNDING LP TERM_LOAN 7.500% 03																		
G7532*-AB-1		10/08/2025	VARIOUS	12/15/2025	REDEMPTION 100.0000	35,437	35,437	35,437	35,437	0	0	0	0	0	0	0	0	385	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	REVAMP FUNDING LP TERM_LOAN 8.800% 03																		
G7532*-AC-9		10/08/2025	VARIOUS	12/15/2025	REDEMPTION 100.0000	18,790	18,790	18,790	18,790	0	0	0	0	0	0	0	0	192	0
	REVAMP FUNDING LP TERM_LOAN 10.000% 03																		
G7532*-AD-7		10/08/2025	VARIOUS	12/15/2025	REDEMPTION 100.0000	11,114	11,114	11,114	11,114	0	0	0	0	0	0	0	0	128	0
	ASSET BACKED SECURITIES CORP H ABS_ABS _																		
04541G-RA-2		08/25/2025	INTEREST CAPITALIZATION	10/27/2025	PAYDOWN	(12)	(12)	0	(12)	0	0	0	0	0	0	12	12	0	0
	AVEN HOME 2025-SL3 LLC SUPSEN ABS_ABS _2																		
05373*-AA-6		07/01/2025	COMPANY	12/15/2025	REDEMPTION 100.0000	4,568,030	4,568,650	4,568,030	4,568,030	0	(620)	0	(620)	0	0	0	0	96,506	0
	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20																		
05373*-AB-4		07/01/2025	COMPANY	12/15/2025	REDEMPTION 100.0000	400,904	400,903	400,904	400,904	0	1	0	1	0	0	0	0	8,687	0
	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20																		
05373*-AC-2		07/01/2025	COMPANY	12/15/2025	REDEMPTION 100.0000	359,959	359,959	359,959	359,959	0	0	0	0	0	0	0	0	8,125	0
	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20																		
05373*-AD-0		07/01/2025	COMPANY	12/15/2025	REDEMPTION 100.0000	216,800	216,800	216,800	216,800	0	0	0	0	0	0	0	0	5,323	0
	AVEN HOME 2025-SL3 LLC SRSEC ABS_ABS _20																		
05373*-AE-8		07/01/2025	COMPANY	12/15/2025	REDEMPTION 100.0000	826,256	826,255	826,256	826,256	0	1	0	1	0	0	0	0	24,734	0
	MORTGAGE ASSET SECURITIZATION ABS_ABS _0																		
57645E-AD-2		08/25/2025	INTEREST CAPITALIZATION	12/26/2025	PAYDOWN	(55)	(55)	2	(55)	0	0	0	0	0	0	57	57	0	0
						0	0	0	0	0	0	0	0	0	0	0	0	0	0
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)						144,565,545	144,489,308	144,565,614	144,565,545	0	76,236	0	76,236	0	0	69	69	1,312,629	1,695
	DAWSON 6 MM LP TERM_LOAN 6.355% 09/																		
23927P-AA-4		10/01/2025	COMPANY	12/05/2025	REDEMPTION 100.0000	1,285,650	1,285,650	1,285,650	1,285,650	0	0	0	0	0	0	0	0	8,076	0
	HV EDEN LLC TERM_LOAN 5.630% 09/30/32																		
40497#-AA-0		09/26/2025	DIRECT	12/22/2025	REDEMPTION 100.0000	1,002,995	995,070	1,002,995	1,002,995	0	7,926	0	7,926	0	0	0	0	140	0
	PK ALIFT LOAN FUNDING PKAIR_25 SENIOR AB																		
69291N-AA-0		09/10/2025	BNP PARIBAS SECURITIES COR	12/15/2025	PAYDOWN	464,287	464,278	464,287	464,287	0	10	0	10	0	0	0	0	4,533	0
	PK ALIFT LOAN FUNDING PKAIR_25 SEC ABS_A																		
69291N-AC-6		09/10/2025	BNP PARIBAS	12/15/2025	PAYDOWN	110,024	110,021	110,024	110,024	0	4	0	4	0	0	0	0	1,137	0
	PK ALIFT LOAN FUNDING PKAIR_25 SEC ABS_A																		
69291N-AD-4		09/10/2025	BNP PARIBAS	12/15/2025	PAYDOWN	180,792	180,790	180,792	180,792	0	1	0	1	0	0	0	0	1,985	0
	SESAC FINANCE LLC SESAC_25-1 SENIOR ABS_																		
78396Y-AE-3		07/22/2025	GUGGENHEIM SECURITIES LLC	09/17/2025	AGBXSAABS	35,000,000	34,413,190	34,423,914	34,423,914	0	10,724	0	10,724	0	0	0	0	262,014	0
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)						38,043,748	37,448,999	37,467,662	37,467,662	0	18,665	0	18,665	0	0	0	0	277,885	0
	APOLLO AVIATION SECURITIZATION ABS_ABS _																		
00039N-AB-0		07/01/2025	GOLDMAN SACHS & CO LLC	12/16/2025	PAYDOWN	440,183	440,180	440,183	440,183	0	3	0	3	0	0	0	0	6,721	0
	BRIDGE SFR TRUST BRDGE_25-SFR1 ABS_ABS _																		
10807G-AA-6		08/11/2025	RBC CAPITAL MARKETS LLC	12/01/2025	PAYDOWN	1,872	1,792	1,872	1,872	0	80	0	80	0	0	0	0	19	0
	FIP MASTER FUNDING LLC FI_25-1 ABS_ABS _																		
30332Y-AG-6		10/09/2025	BOFA SECURITIES INC	12/15/2025	PAYDOWN	5,455	5,454	5,455	5,455	0	1	0	1	0	0	0	0	35	0
	FIP MASTER FUNDING LLC FI_25-1 ABS_ABS _																		
30332Y-AJ-0		10/09/2025	BOFA SECURITIES INC	12/15/2025	PAYDOWN	7,935	7,930	7,935	7,935	0	4	0	4	0	0	0	0	53	0
	STORE MASTER FUNDING LLC STR_2 ABS_ABS _																		
86212F-AC-3		09/25/2025	CITIGROUP GLOBAL MARKETS INC	12/20/2025	PAYDOWN	57,500	57,459	57,500	57,500	0	41	0	41	0	0	0	0	415	0
	STORE MASTER FUNDING LLC STR_2 ABS_ABS _																		
86212F-AG-4		09/25/2025	CITIGROUP GLOBAL MARKETS INC	12/20/2025	PAYDOWN	5,000	4,998	5,000	5,000	0	2	0	2	0	0	0	0	37	0
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)						517,945	517,813	517,945	517,945	0	131	0	131	0	0	0	0	7,280	0
	NEXTERA ENERGY CAPITAL HOLDING TERM_LOAN																		
29097*-AA-1		07/01/2025	COMPANY	10/20/2025	REDEMPTION 100.0000	504,693	504,362	504,693	504,693	0	331	0	331	0	0	0	0	11,608	0

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29097*-AA-1	NEXTERA ENERGY CAPITAL HOLDING TERM_LOAN	07/01/2025	COMPANY	11/12/2025	AGBXTABF	62,609,915	62,568,874	62,573,008	62,573,008	0	4,133	0	4,133	0	0	0	0	1,440,028	0
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25 SEC ABS_A	10/15/2025	WELLS FARGO SECURITIES LLC	12/19/2025	PAYDOWN	214,810	214,780	214,810	214,810	0	30	0	30	0	0	0	0	1,006	0
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)						63,329,418	63,288,016	63,292,511	63,292,511	0	4,494	0	4,494	0	0	0	0	1,452,642	0
						0	0	0	0	0	0	0	0	0	0	0	0	0	0
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0
00039N-AC-8	APOLLO AVIATION SECURITIZATION ABS_ABS _	11/14/2025	GOLDMAN SACHS & CO LLC	12/16/2025	PAYDOWN	151,332	151,330	149,085	149,085	0	(2,245)	0	(2,245)	0	0	0	0	309	0
00039N-AC-8	APOLLO AVIATION SECURITIZATION ABS_ABS _	11/14/2025	GOLDMAN SACHS & CO LLC	12/24/2025	AGLTF1DSPD	4,977,071	4,977,005	4,977,071	4,977,071	0	66	0	66	0	0	0	0	17,397	0
00039N-AD-6	APOLLO AVIATION SECURITIZATION ABS_ABS _	11/14/2025	GOLDMAN SACHS & CO LLC	12/16/2025	PAYDOWN	22,440	22,440	22,440	22,440	0	0	0	0	0	0	0	0	50	0
00039N-AD-6	APOLLO AVIATION SECURITIZATION ABS_ABS _	11/14/2025	GOLDMAN SACHS & CO LLC	12/24/2025	AGLTF1DSPD	4,977,560	4,977,552	4,978,316	4,978,316	0	764	0	764	0	0	0	0	19,021	0
629174-AA-1	NMNL_25-1A ABS_ABS _25-1A 144A 5.140%	11/18/2025	GOLDMAN SACHS & CO LLC	12/20/2025	PAYDOWN	6,250	6,250	6,250	6,250	0	0	0	0	0	0	0	0	22	0
629174-AB-9	NMNL_25-1A ABS_ABS _25-1A 144A 5.330%	11/18/2025	GOLDMAN SACHS & CO LLC	12/20/2025	PAYDOWN	1,042	1,041	1,042	1,042	0	0	0	0	0	0	0	0	4	0
BID1TJ-7L-8	STL ASSET VI LLC ABS_ABS _24-1 6.483%	11/01/2025	TAX FREE EXCHANGE	12/27/2025	REDEMPTION 100.0000	582,839	582,839	582,839	582,839	0	0	0	0	0	0	0	0	1,544	0
78509*-AA-0	STL ASSET VI LLC TERM_LOAN 5.607% 08/	08/28/2025	COMPANY	10/28/2025	REDEMPTION 100.0000	44,491	44,513	44,491	44,491	0	(22)	0	(22)	0	0	0	0	411	0
78509*-AA-0	STL ASSET VI LLC TERM_LOAN 5.607% 08/	08/28/2025	COMPANY	11/01/2025	TAX FREE EXCHANGE	209,955,509	210,059,705	210,059,705	210,059,705	0	0	0	0	0	0	0	0	677,228	0
78509*-AA-0	STL ASSET VII LLC ABS_ABS _25-2 5.607	11/01/2025	TAX FREE EXCHANGE	12/28/2025	REDEMPTION 100.0000	1,014,916	1,015,419	1,014,916	1,014,916	0	(504)	0	(504)	0	0	0	0	4,686	0
20469C-AE-5	COMPASS DATACENTERS ISSUER 2 L SEC ABS_A	10/30/2025	GUGGENHEIM SECURITIES LLC	12/26/2025	PAYDOWN	205,250	205,250	205,250	205,250	0	0	0	0	0	0	0	0	1,376	0
00039N-AA-2	APOLLO AVIATION SECURITIZATION ABS_ABS _	07/01/2025	GOLDMAN SACHS & CO LLC	12/16/2025	PAYDOWN	1,269,917	1,269,867	1,269,917	1,269,917	0	50	0	50	0	0	0	0	17,794	0
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)						223,208,617	223,313,211	223,311,322	223,311,322	0	(1,891)	0	(1,891)	0	0	0	0	739,842	0
479915-AA-8	JONAH ENERGY ABS II LLC ABS_ABS 5.908	07/01/2025	DIRECT	12/10/2025	PAYDOWN	2,679,459	2,679,459	2,679,459	2,679,459	0	0	0	0	0	0	0	0	58,551	0
479915-AB-6	JONAH ENERGY ABS II LLC ABS_ABS 6.617	07/01/2025	DIRECT	12/10/2025	PAYDOWN	132,225	132,225	132,225	132,225	0	0	0	0	0	0	0	0	3,116	0
G3167*-AA-4	CP LOGISTICS UK AYLESFORD PROP REVOLVE_L	07/02/2025	DIRECT	07/22/2025	REDEMPTION 100.0000	21,786	22,029	21,786	21,786	0	0	0	0	0	(243)	0	(243)	0	0
29476Q-AB-2	EQV ABS ISSUER I LLC CORP_BND 5.852%	07/10/2025	DIRECT	12/15/2025	REDEMPTION 100.0000	4,385,424	4,385,424	4,385,424	4,385,424	0	0	0	0	0	0	0	0	69,134	0
82666A-AA-8	SIGNAL RAIL IV LLC SRL_25-1 SENIOR ABS_A	11/06/2025	DEUTSCHE BANK SECURITIES INC	12/17/2025	PAYDOWN	24,895	24,889	24,895	24,895	0	5	0	5	0	0	0	0	122	0
98920M-AD-4	ZAXBY_24-1 SRSEC ABS_ABS _24-1 144A 6	07/25/2025	TAXABLE EXCHANGE	10/30/2025	PAYDOWN	375,000	375,000	375,000	375,000	0	0	0	0	0	0	0	0	9,165	5,838
						0	0	0	0	0	0	0	0	0	0	0	0	0	0
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)						7,618,789	7,619,026	7,618,789	7,618,789	0	5	0	5	0	(243)	0	(243)	140,088	5,838
1889999999. Total - asset-backed securities (unaffiliated)						555,446,929	554,745,481	555,093,948	555,295,939	0	550,703	0	550,703	0	(243)	(201,994)	(202,237)	5,003,575	317,969

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
1899999999. Total - asset-backed securities (affiliated)						0	0	0	0	0	0	0	0	0	0	0	0	0	0
1909999998. Total - asset-backed securities						555,446,929	554,745,481	555,093,948	555,295,939	0	550,703	0	550,703	0	(243)	(201,994)	(202,237)	5,003,575	317,969
2009999999. Total - issuer credit obligations and asset-backed securities						2,570,060,966	4,276,639,970	4,246,787,216	4,288,093,057	0	11,452,866	0	11,452,866	0	229	(41,402,738)	(41,402,509)	53,817,925	14,807,241
90395#-AA-8	USEF SAILFISH VENTURE LLC SUB_CMBS	07/01/2025	DIRECT	12/23/2025	TAX FREE EXCHANGE	64,149,222	63,979,776	63,976,186	63,976,186	0	(3,589)	0	(3,589)	0	0	0	0	1,618,096	0
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred							63,979,776	63,976,186	63,976,186	0	(3,589)	0	(3,589)	0	0	0	0	1,618,096	0
4509999998. Total - preferred stocks							63,979,776	63,976,186	63,976,186	0	(3,589)	0	(3,589)	0	0	0	0	1,618,096	0
92645B-10-3	VICTORY CAPITAL HOLDINGS INC VICTORYCAPI	09/09/2025	DIRECT	09/19/2025	CITIGROUP GLOBAL MARKETS INC	15,149	1,075,761	1,041,343	1,075,761	0	0	0	0	0	0	(34,418)	(34,418)	7,423	0
69344A-83-4	PGIM AAA CLO ETF	08/26/2025	JP MORGAN SECURITIES LLC	09/23/2025	CITIGROUP GLOBAL MARKETS INC	200,000	10,295,000	10,290,000	10,295,000	0	0	0	0	0	0	(5,000)	(5,000)	46,596	0
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded							11,370,761	11,331,343	11,370,761	0	0	0	0	0	0	(39,418)	(39,418)	54,019	0
5989999998. Total - common stocks							11,370,761	11,331,343	11,370,761	0	0	0	0	0	0	(39,418)	(39,418)	54,019	0
5999999999. Total - preferred and common stocks							75,350,537	75,307,529	75,346,947	0	(3,589)	0	(3,589)	0	0	(39,418)	(39,418)	1,672,115	0
6009999999 - Totals							4,351,990,507	4,322,094,745	4,363,440,004	0	11,449,277	0	11,449,277	0	229	(41,442,156)	(41,441,927)	55,490,040	14,807,241

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 NAIC Company Code	4 ID Number	5 NAIC Valuation Method	6 Book/Adjusted Carrying Value	7 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	8 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
0999999. Total preferred stocks					0	0	0	XXX	XXX
922167-10-1	Variable Annuity Life Insurance Company	70238	74-1625348	8BI	2,552,191,297				
1299999. Subtotal - common stock - U.S. life insurer					2,552,191,297	0	0	XXX	XXX
G2960@-10-5	AGLIC Investments Bermuda Ltd.			8BII				10,000.000	100.0
00126*-10-9	AGL Loan Investments Corporation			8BII	25,099,042			100.000	100.0
1699999. Subtotal - common stock - investment sub					25,099,042	0	0	XXX	XXX
57683#-10-0	Corebridge Direct - SER B			8BIII	2,830,493		2,830,493	10,339.000	100.0
57683#-12-6	Corebridge Direct - SER A			8BIII	2,718,796		2,718,796	9,931.000	100.0
57683#-13-4	Corebridge Direct - Non Voting			8BIII	1,035,667		1,035,667	3,783.000	100.0
90264@-10-0	UG Corp Com			8BIII	(5,548)		(5,548)	5,000.000	100.0
02639@-10-3	American Gen Annuity Svc Corp			8BIII	1,000		1,000	1,000.000	100.0
02643*-10-9	American Gen Assignment Corp Com			8BIII				10,000.000	100.0
1799999. Subtotal - common stock - other affiliates					6,580,408	0	6,580,408	XXX	XXX
1899999. Total common stocks					2,583,870,747	0	6,580,408	XXX	XXX
1999999 - Totals					2,583,870,747	0	6,580,408	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
		NONE			
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change in Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Interest Income Due and Accrued Dec. 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
FRESH HOLDCO INC TERM_LOAN		08/20/2025	DIRECT	01/26/2026	243,080	0	0	0	0	243,080	243,080	2,572	0	9.139	9.253	FMAN	2,982	0
EASTDIL SECURED LLC TERM_LOAN		03/06/2025	COMPANY	03/06/2026	27,256,000	0	179,622	0	0	27,305,305	27,032,252	106,378	0	8.292	9.444	FMAN	733,218	0
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					27,499,080	0	179,622	0	0	27,548,385	27,275,332	108,950	0	XXX	XXX	XXX	736,200	0
0489999999. Total - issuer credit obligations (unaffiliated)					27,499,080	0	179,622	0	0	27,548,385	27,275,332	108,950	0	XXX	XXX	XXX	736,200	0
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - issuer credit obligations					27,499,080	0	179,622	0	0	27,548,385	27,275,332	108,950	0	XXX	XXX	XXX	736,200	0
7689999999. Total short-term investments (unaffiliated)					27,499,080	0	179,622	0	0	27,548,385	27,275,332	108,950	0	XXX	XXX	XXX	736,200	0
7699999999. Total short-term investments (affiliated)					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals					27,499,080	0	179,622	0	0	27,548,385	27,275,332	108,950	0	XXX	XXX	XXX	736,200	0

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
1A	1A ...$	0	1B ..$	0	1C ..$	0	1D ..$	0	1E ..$	0	1F ..$	0	1G ..$ 0
1B	2A ...$	0	2B ..$	0	2C ..$	0							
1C	3A ...$	0	3B ..$	243,080	3C ..$	0							
1D	4A ...$	27,256,000	4B ..$	0	4C ..$	0							
1E	5A ...$	0	5B ..$	0	5C ..$	0							
1F	6 .....$	0											

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/28/2028, Strike Price 927.69	Hedges of Issued GICs	Exhibit 7	Equity/Index	CITIBANK N.A., NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	01/09/1998	01/28/2028	1	13,500,000	927.69	0	0	(474,060)	85,418,383	$	85,418,383	14,218,456	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/07/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2021	01/07/2026	1	3,940,788	Multiple	482,698	0		2,194,376	$	2,194,376	871,671	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/29/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2021	01/29/2026	1	4,249,712	Multiple	905,042	0		3,200,392	$	3,200,392	982,737	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 04/29/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2021	04/29/2026	1	1,576,164	Multiple	221,014	0		629,925	$	629,925	274,795	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/18/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2021	05/18/2026	1	5,134,338	Multiple	1,087,136	0		3,088,808	$	3,088,808	1,042,474	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 07/08/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/29/2021	07/08/2026	1	6,112,964	Multiple	1,094,221	0		3,411,979	$	3,411,979	1,176,779	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/07/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2021	10/07/2026	1	7,734,767	Multiple	950,603	0		2,524,428	$	2,524,428	1,063,005	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/19/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2021	10/19/2026	1	3,983,204	Multiple	844,041	0		2,032,027	$	2,032,027	712,363	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/22/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	01/22/2027	1	2,802,113	Multiple	285,816	0		774,658	$	774,658	325,268	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/20/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	01/20/2027	1	5,008,118	Multiple	1,048,199	0		2,481,701	$	2,481,701	867,891	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/25/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2022	05/25/2027	1	1,181,295	Multiple	90,960	0		488,394	$	488,394	186,827	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/26/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2022	05/26/2027	1	6,527,399	Multiple	1,083,548	0		4,216,409	$	4,216,409	1,319,076	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 08/16/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/28/2022	08/16/2027	1	1,507,274	Multiple	152,536	0		738,464	$	738,464	270,054	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 09/01/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/28/2022	09/01/2027	1	5,553,619	Multiple	1,122,942	0		4,073,781	$	4,073,781	1,229,688	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/12/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2023	10/12/2027	1	6,113,038	Multiple	1,580,832	0		4,155,162	$	4,155,162	1,389,627	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 11/01/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2023	11/01/2027	1	1,903,441	Multiple	563,990	0		1,362,836	$	1,362,836	444,012	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/14/2027, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2023	10/14/2027	1	1,472,082	Multiple	609,442	0		1,355,813	$	1,355,813	385,706	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/06/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/30/2023	01/06/2028	1	3,697,873	Multiple	598,316	0		1,905,295	$	1,905,295	658,714	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/10/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/30/2023	01/10/2028	1	2,896,428	Multiple	711,652	0		1,913,849	$	1,913,849	597,586	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/20/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/30/2023	01/20/2028	1	2,077,956	Multiple	466,293	0		1,313,871	$	1,313,871	410,638	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 02/24/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/22/2023	02/24/2028	1	3,697,873	Multiple	571,691	0	0	1,663,273	$	1,663,273	591,345	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 04/19/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/22/2023	04/19/2028	1	2,896,428	Multiple	663,282	0	0	1,638,038	$	1,638,038	526,335	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/04/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/22/2023	05/04/2028	1	2,077,956	Multiple	491,229	0	0	1,201,145	$	1,201,145	382,848	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 08/25/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2023	08/25/2028	1	698,559	Multiple	76,213	0	0	244,998	$	244,998	94,049	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 08/16/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2023	08/16/2028	1	2,158,383	Multiple	415,273	0	0	1,091,560	$	1,091,560	372,514	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 08/09/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2023	08/09/2028	1	5,715,794	Multiple	1,094,575	0	0	2,893,929	$	2,893,929	984,021	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/04/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2023	10/04/2028	1	7,597,929	Multiple	1,306,844	0	0	3,107,705	$	3,107,705	1,168,951	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 11/29/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2023	11/29/2028	1	1,531,026	Multiple	352,136	0	0	752,838	$	752,838	263,231	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/25/2028, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2023	10/25/2028	1	2,251,969	Multiple	659,827	0	0	1,347,591	$	1,347,591	445,833	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1647.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/11/2024	01/06/2026	1	33,777,440	1647.68	1,720,245	0	0	2,907,979	$	2,907,979	1,376,538	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/13/2026, Strike Price 1644.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/18/2024	01/13/2026	1	32,149,975	1644.5	1,555,098	0	0	2,872,379	$	2,872,379	1,346,523	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/13/2026, Strike Price 385.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/18/2024	01/13/2026	1	9,318,247	385.37	418,072	0	0	778,796	$	778,796	198,781	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/13/2026, Strike Price 353.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/18/2024	01/13/2026	1	529,860	353.24	53,325	0	0	96,454	$	96,454	22,229	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/13/2026, Strike Price 319.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/18/2024	01/13/2026	1	6,952,612	319.22	186,533	0	0	7,421	$	7,421	(128,348)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/13/2026, Strike Price 317.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/18/2024	01/13/2026	1	564,705	317.25	16,749	0	0	1,878	$	1,878	(10,790)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/13/2026, Strike Price 223.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/19/2024	01/13/2026	1	2,176,578	223.01	50,752	0	0	31,145	$	31,145	1,852	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/13/2026, Strike Price 221.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/19/2024	01/13/2026	1	481,306	221.8	12,304	0	0	9,511	$	9,511	2,042	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/21/2026, Strike Price 1648.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/25/2024	01/21/2026	1	23,695,268	1648.94	1,236,370	0	0	2,061,265	$	2,061,265	970,946	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/27/2026, Strike Price 1645.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2024	01/27/2026	1	28,017,926	1645.21	1,667,206	0	0	2,519,199	$	2,519,199	1,167,446	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/27/2026, Strike Price 320.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2024	01/27/2026	1	3,449,353	320.87	101,249	0	0	5,553	$	5,553	(55,588)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/27/2026, Strike Price 384.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2024	01/27/2026	1	9,538,078	384.29	537,353	0	0	842,623	$	842,623	212,709	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/27/2026, Strike Price 222.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2024	01/27/2026	1	786,766	222.88	20,509	0	0	12,118	$	12,118	1,125	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/27/2026, Strike Price 221.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2024	01/27/2026	1	1,520,537	221.33	44,655	0	0	33,237	$	33,237	7,870	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/27/2026, Strike Price 177.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2024	01/27/2026	1	724,338	177.97	21,327	0	0	25,748	$	25,748	11,837	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/27/2026, Strike Price 178.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2024	01/27/2026	1	821,560	178.6	22,770	0	0	26,224	$	26,224	11,726	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/03/2026, Strike Price 1655.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/08/2024	02/03/2026	1	29,836,255	1655.73	1,599,503	0	0	2,493,765	$	2,493,765	1,176,411	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/10/2026, Strike Price 1666.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/15/2024	02/10/2026	1	28,345,464	1666.4	1,429,241	0	0	2,190,402	$	2,190,402	1,052,194	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/10/2026, Strike Price 388.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/15/2024	02/10/2026	1	13,437,753	388.15	760,255	0	0	1,065,335	$	1,065,335	251,342	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/10/2026, Strike Price 358.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/15/2024	02/10/2026	1	802,995	358.48	90,182	0	0	135,115	$	135,115	31,686	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/10/2026, Strike Price 322.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/15/2024	02/10/2026	1	3,074,759	322.64	78,670	0	0	4,957	$	4,957	(44,073)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/10/2026, Strike Price 318.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/15/2024	02/10/2026	1	557,095	318.34	17,673	0	0	3,025	$	3,025	(9,024)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/10/2026, Strike Price 224.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2024	02/10/2026	1	2,200,466	224.08	54,599	0	0	26,535	$	26,535	(742)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/10/2026, Strike Price 222.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2024	02/10/2026	1	1,685,868	222.41	47,375	0	0	30,097	$	30,097	4,721	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/10/2026, Strike Price 180.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2024	02/10/2026	1	649,000	180.78	14,145	0	0	13,146	$	13,146	4,549	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/10/2026, Strike Price 179.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2024	02/10/2026	1	469,111	179.05	11,973	0	0	13,726	$	13,726	5,804	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/18/2026, Strike Price 1661.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2024	02/18/2026	1	27,467,405	1661.67	1,477,984	0	0	2,220,942	$	2,220,942	1,047,997	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/24/2026, Strike Price 1655.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/29/2024	02/24/2026	1	28,019,827	1655.04	1,630,889	0	0	2,397,690	$	2,397,690	1,106,946	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/24/2026, Strike Price 321.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/29/2024	02/24/2026	1	4,338,331	321.12	120,244	0	0	15,450	$	15,450	(63,554)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/24/2026, Strike Price 385.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/29/2024	02/24/2026	1	12,543,700	385.96	823,593	0	0	1,092,706	$	1,092,706	260,863	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/24/2026, Strike Price 224.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2024	02/24/2026	1	1,004,275	224.67	27,535	0	0	11,313	$	11,313	(564)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/24/2026, Strike Price 222.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2024	02/24/2026	1	3,701,505	222.58	118,572	0	0	66,020	$	66,020	10,306	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/24/2026, Strike Price 178.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2024	02/24/2026	1	474,297	178.98	13,701	0	0	14,078	$	14,078	5,853	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/24/2026, Strike Price 177.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2024	02/24/2026	1	354,021	177.9	11,323	0	0	12,584	$	12,584	5,515	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1687.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2024	03/03/2026	1	17,670,010	1687.68	924,127	0	0	1,155,342	$	1,155,342	566,978	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1634.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2024	03/03/2026	1	17,032,011	1634.55	1,271,824	0	0	1,698,071	$	1,698,071	739,986	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/10/2026, Strike Price 322.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2024	03/10/2026	1	2,617,989	322.81	68,145	0	0	8,066	$	8,066	(35,186)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/10/2026, Strike Price 321.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2024	03/10/2026	1	777,498	321.28	21,849	0	0	3,334	$	3,334	(10,970)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1613.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2024	03/10/2026	1	484,161	1613.87	38,332	0	0	55,337	$	55,337	22,640	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/10/2026, Strike Price 392.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2024	03/10/2026	1	16,500,695	392.22	1,013,508	0	0	1,186,112	$	1,186,112	248,606	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/10/2026, Strike Price 365.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2024	03/10/2026	1	1,725,160	365.5	193,335	0	0	257,650	$	257,650	61,475	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1675.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2024	03/10/2026	1	31,433,130	1675.54	1,650,623	0	0	2,313,709	$	2,313,709	1,104,632	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/10/2026, Strike Price 225.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/15/2024	03/10/2026	1	1,434,783	225.95	33,973	0	0	12,891	$	12,891	(2,016)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/10/2026, Strike Price 224.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/15/2024	03/10/2026	1	2,646,386	224.27	71,036	0	0	34,925	$	34,925	1,386	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/10/2026, Strike Price 179.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/15/2024	03/10/2026	1	1,169,522	179.65	31,313	0	0	30,944	$	30,944	12,083	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 02/07/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/19/2024	02/07/2029	1	2,683,668	Multiple	672,259	0	0	1,139,988	$	1,139,988	417,249	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 02/14/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/19/2024	02/14/2029	1	2,688,436	Multiple	668,883	0	0	1,132,151	$	1,132,151	413,706	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/23/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/19/2024	01/23/2029	1	3,591,806	Multiple	544,877	0	0	1,027,737	$	1,027,737	415,712	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1645.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2024	03/17/2026	1	17,065,287	1645.64	1,191,086	0	0	1,593,078	$	1,593,078	705,236	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1696.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2024	03/17/2026	1	17,638,504	1696.01	871,786	0	0	1,082,620	$	1,082,620	530,194	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/24/2026, Strike Price 324.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2024	03/24/2026	1	2,826,065	324.09	82,751	0	0	8,223	$	8,223	(35,396)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/24/2026, Strike Price 320.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2024	03/24/2026	1	542,118	320.78	18,778	0	0	3,007	$	3,007	(7,526)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1670.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2024	03/24/2026	1	32,616,467	1670.07	2,043,424	0	0	2,545,896	$	2,545,896	1,186,290	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1618.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2024	03/24/2026	1	631,141	1618.31	54,148	0	0	70,796	$	70,796	29,017	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/24/2026, Strike Price 395.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2024	03/24/2026	1	18,553,576	395.43	1,226,358	0	0	1,215,675	$	1,215,675	229,228	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/24/2026, Strike Price 368.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2024	03/24/2026	1	791,910	368.33	93,936	0	0	112,667	$	112,667	26,834	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/24/2026, Strike Price 226.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/02/2024	03/24/2026	1	2,609,087	226.68	69,636	0	0	21,568	$	21,568	(3,884)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/24/2026, Strike Price 225.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/02/2024	03/24/2026	1	4,403,339	225.35	129,746	0	0	49,081	$	49,081	(1,244)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/24/2026, Strike Price 181.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/02/2024	03/24/2026	1	554,962	181.36	14,015	0	0	10,674	$	10,674	3,460	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/24/2026, Strike Price 180.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/02/2024	03/24/2026	1	1,608,472	180.12	45,811	0	0	39,492	$	39,492	14,708	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1687.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2024	03/31/2026	1	31,902,305	1687.06	1,557,002	0	0	2,169,684	$	2,169,684	1,032,428	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/07/2026, Strike Price 1678.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2024	04/07/2026	1	25,417,486	1678.83	1,224,623	0	0	1,870,375	$	1,870,375	872,791	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/07/2026, Strike Price 323.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2024	04/07/2026	1	1,615,463	323.74	35,951	0	0	5,963	$	5,963	(20,148)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/07/2026, Strike Price 399.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2024	04/07/2026	1	17,577,084	399.57	940,762	0	0	1,007,425	$	1,007,425	159,084	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/07/2026, Strike Price 228.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/12/2024	04/07/2026	1	1,762,121	228.55	35,003	0	0	10,177	$	10,177	(3,821)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/07/2026, Strike Price 227.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/12/2024	04/07/2026	1	4,640,184	227.46	100,368	0	0	34,782	$	34,782	(7,391)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/07/2026, Strike Price 181.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/12/2024	04/07/2026	1	526,914	181.07	12,426	0	0	10,988	$	10,988	3,727	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1657.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/18/2024	04/14/2026	1	29,844,011	1657.08	1,460,755	0	0	2,621,110	$	2,621,110	1,156,883	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/21/2026, Strike Price 391.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2024	04/21/2026	1	16,843,912	391.81	968,135	0	0	1,324,105	$	1,324,105	272,998	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1616.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2024	04/21/2026	1	16,474,988	1616.78	1,080,446	0	0	1,894,867	$	1,894,867	750,533	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1667.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2024	04/21/2026	1	17,009,316	1667.58	778,112	0	0	1,387,820	$	1,387,820	622,839	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/21/2026, Strike Price 319.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2024	04/21/2026	1	2,885,949	319.95	67,342	0	0	22,382	$	22,382	(39,081)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/21/2026, Strike Price 318.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2024	04/21/2026	1	931,451	318.99	22,871	0	0	8,302	$	8,302	(12,788)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/21/2026, Strike Price 225.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/26/2024	04/21/2026	1	2,068,853	225.12	48,064	0	0	26,556	$	26,556	1,209	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/21/2026, Strike Price 224.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/26/2024	04/21/2026	1	4,515,867	224.67	108,540	0	0	62,896	$	62,896	4,723	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/21/2026, Strike Price 178.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/26/2024	04/21/2026	1	776,600	178.94	20,051	0	0	23,529	$	23,529	9,140	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/21/2026, Strike Price 179.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/26/2024	04/21/2026	1	1,157,374	179.16	29,264	0	0	33,880	$	33,880	13,020	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1632.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2024	04/28/2026	1	29,795,315	1632.62	1,882,004	0	0	3,127,696	$	3,127,696	1,282,756	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/05/2026, Strike Price 318.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2024	05/05/2026	1	1,328,645	318.62	39,796	0	0	13,174	$	13,174	(18,113)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/05/2026, Strike Price 315.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2024	05/05/2026	1	967,449	315.13	34,319	0	0	14,753	$	14,753	(13,338)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/05/2026, Strike Price 389.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2024	05/05/2026	1	16,989,052	389.3	1,235,513	0	0	1,477,628	$	1,477,628	313,801	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1643.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2024	05/05/2026	1	32,364,847	1643.72	2,126,914	0	0	3,174,290	$	3,174,290	1,326,017	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1580.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2024	05/05/2026	1	442,532	1580.47	42,431	0	0	62,582	$	62,582	22,077	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/05/2026, Strike Price 224.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/10/2024	05/05/2026	1	985,511	224.49	31,828	0	0	14,537	$	14,537	1,339	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/05/2026, Strike Price 222.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/10/2024	05/05/2026	1	3,669,931	222.69	133,818	0	0	72,130	$	72,130	12,649	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/05/2026, Strike Price 179.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/10/2024	05/05/2026	1	443,760	179.66	13,486	0	0	12,004	$	12,004	4,382	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/05/2026, Strike Price 178.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/10/2024	05/05/2026	1	1,344,256	178.52	45,406	0	0	43,283	$	43,283	16,701	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1656.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2024	05/12/2026	1	26,541,295	1656.76	1,733,084	0	0	2,393,330	$	2,393,330	1,023,137	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1599.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2024	05/12/2026	1	575,730	1599.25	53,765	0	0	74,094	$	74,094	27,354	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/10/2026, Strike Price 317.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2024	03/10/2026	1	301,958	317.85	30,261	0	0	36,542	$	36,542	925	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/05/2026, Strike Price 322.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2024	05/05/2026	1	370,783	322.42	34,543	0	0	41,000	$	41,000	481	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/19/2026, Strike Price 324.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2024	05/19/2026	1	1,073,830	324.42	95,761	0	0	112,871	$	112,871	544	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/19/2026, Strike Price 398.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2024	05/19/2026	1	18,301,268	398.46	1,134,930	0	0	1,207,776	$	1,207,776	207,724	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/19/2026, Strike Price 370.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2024	05/19/2026	1	359,240	370.35	40,983	0	0	51,240	$	51,240	11,530	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1672.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2024	05/19/2026	1	26,392,050	1672.5	1,463,279	0	0	2,129,730	$	2,129,730	933,917	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/19/2026, Strike Price 322.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2024	05/19/2026	1	1,601,485	322.88	35,563	0	0	9,370	$	9,370	(19,878)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/19/2026, Strike Price 318.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2024	05/19/2026	1	642,724	318.18	18,227	0	0	7,056	$	7,056	(8,729)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/19/2026, Strike Price 181.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/24/2024	05/19/2026	1	2,068,944	181.01	54,064	0	0	44,949	$	44,949	14,574	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/19/2026, Strike Price 182.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/24/2024	05/19/2026	1	329,818	182.22	7,729	0	0	5,766	$	5,766	1,640	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/19/2026, Strike Price 228.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/24/2024	05/19/2026	1	2,489,779	228.84	55,053	0	0	16,949	$	16,949	(3,814)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/19/2026, Strike Price 225.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/24/2024	05/19/2026	1	2,809,947	225.88	77,252	0	0	33,563	$	33,563	621	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/27/2026, Strike Price 1667.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/31/2024	05/27/2026	1	25,413,462	1667.55	1,485,517	0	0	2,141,415	$	2,141,415	924,551	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1672.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2024	06/02/2026	1	22,094,386	1672.55	1,428,124	0	0	1,802,643	$	1,802,643	780,657	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/02/2026, Strike Price 320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2024	06/02/2026	1	3,532,800	320	96,370	0	0	32,340	$	32,340	(46,498)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/02/2026, Strike Price 400.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2024	06/02/2026	1	21,789,029	400.46	1,383,657	0	0	1,380,214	$	1,380,214	223,054	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/02/2026, Strike Price 370.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2024	06/02/2026	1	362,972	370.38	43,643	0	0	52,328	$	52,328	11,594	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/02/2026, Strike Price 228.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/07/2024	06/02/2026	1	1,918,793	228.7	41,866	0	0	14,187	$	14,187	(2,496)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/02/2026, Strike Price 226.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/07/2024	06/02/2026	1	2,287,549	226.49	58,681	0	0	25,365	$	25,365	(216)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/02/2026, Strike Price 181.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/07/2024	06/02/2026	1	1,080,488	181.29	28,131	0	0	22,569	$	22,569	7,011	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1682.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2024	06/09/2026	1	21,673,820	1682.75	1,397,852	0	0	1,643,766	$	1,643,766	720,865	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1614.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2024	06/09/2026	1	452,102	1614.65	43,820	0	0	54,188	$	54,188	20,382	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/16/2026, Strike Price 320.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/16/2026	1	2,911,502	320.65	85,225	0	0	25,753	$	25,753	(37,675)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/16/2026, Strike Price 324.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/16/2026	1	1,546,100	324.13	140,169	0	0	168,041	$	168,041	472	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1688.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/16/2026	1	25,660,640	1688.2	1,634,553	0	0	1,873,604	$	1,873,604	821,837	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1634.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/16/2026	1	490,464	1634.88	43,525	0	0	52,327	$	52,327	20,554	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/16/2026, Strike Price 373.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/16/2026	1	440,175	373.03	51,401	0	0	60,672	$	60,672	13,293	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/16/2026, Strike Price 401.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/16/2026	1	17,629,279	401.03	1,135,487	0	0	1,128,209	$	1,128,209	180,639	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/16/2026, Strike Price 226.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/21/2024	06/16/2026	1	3,240,560	226.93	83,395	0	0	34,399	$	34,399	(835)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/16/2026, Strike Price 225.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/21/2024	06/16/2026	1	1,784,215	225.85	49,691	0	0	22,643	$	22,643	824	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/16/2026, Strike Price 181.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/21/2024	06/16/2026	1	1,007,583	181.22	26,577	0	0	21,473	$	21,473	6,592	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/16/2026, Strike Price 181.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/21/2024	06/16/2026	1	1,696,813	181.09	45,257	0	0	36,938	$	36,938	11,462	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 04/25/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2024	04/25/2029	1	3,776,035	Multiple	532,421	0	0	867,375	$	867,375	351,994	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/16/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2024	05/16/2029	1	2,870,877	Multiple	662,311	0	0	993,479	$	993,479	369,566	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/15/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2024	05/15/2029	1	6,814,130	Multiple	1,545,445	0	0	2,317,492	$	2,317,492	865,684	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1703.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2024	06/23/2026	1	26,427,179	1703.88	1,505,098	0	0	1,696,888	$	1,696,888	757,113	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1642.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2024	06/23/2026	1	689,867	1642.54	57,931	0	0	70,370	$	70,370	28,011	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/30/2026, Strike Price 322.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2024	06/30/2026	1	4,924,988	322.95	139,174	0	0	34,419	$	34,419	(60,175)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1703.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2024	06/30/2026	1	18,311,550	1703.4	1,133,701	0	0	1,191,863	$	1,191,863	526,985	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1641.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2024	06/30/2026	1	902,671	1641.22	81,405	0	0	93,340	$	93,340	36,713	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/30/2026, Strike Price 402.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2024	06/30/2026	1	17,898,682	402.67	1,210,320	0	0	1,115,559	$	1,115,559	170,521	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/30/2026, Strike Price 326.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2024	06/30/2026	1	610,892	326.68	48,950	0	0	62,011	$	62,011	(415)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/30/2026, Strike Price 227.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2024	06/30/2026	1	2,534,953	227.35	67,792	0	0	25,867	$	25,867	(995)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/30/2026, Strike Price 225.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2024	06/30/2026	1	1,257,260	225.72	37,765	0	0	16,666	$	16,666	790	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/30/2026, Strike Price 180.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2024	06/30/2026	1	1,144,844	180.86	33,359	0	0	26,023	$	26,023	8,059	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/30/2026, Strike Price 180.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2024	06/30/2026	1	1,223,154	180.94	35,355	0	0	27,456	$	27,456	8,453	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/07/2026, Strike Price 1705.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2024	07/07/2026	1	20,888,700	1705.2	1,311,361	0	0	1,350,070	$	1,350,070	595,302	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/14/2026, Strike Price 325.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2024	07/14/2026	1	2,822,381	325.91	87,988	0	0	14,327	$	14,327	(31,388)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1662.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2024	07/14/2026	1	814,547	1662.34	64,518	0	0	74,118	$	74,118	30,177	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1721.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2024	07/14/2026	1	18,539,909	1721.44	1,005,918	0	0	1,042,503	$	1,042,503	465,052	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/14/2026, Strike Price 405.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2024	07/14/2026	1	18,902,079	405.45	1,269,463	0	0	1,103,561	$	1,103,561	153,613	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/14/2026, Strike Price 382.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2024	07/14/2026	1	933,666	382.65	102,074	0	0	106,053	$	106,053	22,240	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/14/2026, Strike Price 227.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/19/2024	07/14/2026	1	4,622,107	227.69	120,988	0	0	45,883	$	45,883	(2,256)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/14/2026, Strike Price 226.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/19/2024	07/14/2026	1	1,230,637	226.22	35,741	0	0	15,417	$	15,417	415	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/14/2026, Strike Price 182.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/19/2024	07/14/2026	1	1,731,375	182.25	46,170	0	0	31,681	$	31,681	8,509	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/14/2026, Strike Price 181.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/19/2024	07/14/2026	1	1,541,927	181.19	45,358	0	0	33,459	$	33,459	9,892	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1728.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2024	07/21/2026	1	21,449,320	1728.39	954,451	0	0	1,137,608	$	1,137,608	507,233	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1661.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2024	07/21/2026	1	465,144	1661.23	32,801	0	0	42,853	$	42,853	17,291	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/06/2026, Strike Price 353.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	140,613	353.3	14,635	0	0	25,455	$	25,455	5,911	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/14/2026, Strike Price 228.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	278,812	228.91	5,798	0	0	2,254	$	2,254	(283)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/14/2026, Strike Price 182.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	141,240	182.48	3,007	0	0	2,487	$	2,487	651	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/14/2026, Strike Price 326.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	1,036,384	326.42	24,713	0	0	4,922	$	4,922	(11,318)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/14/2026, Strike Price 336.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	8,403	336.13	495	0	0	614	$	614	(38)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1660.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	126,184	1660.32	9,886	0	0	11,643	$	11,643	4,720	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1718.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	92,779	1718.13	4,843	0	0	5,383	$	5,383	2,393	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/14/2026, Strike Price 388.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	114,093	388.07	11,348	0	0	11,302	$	11,302	2,291	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/14/2026, Strike Price 400.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	4,003	400.33	307	0	0	277	$	277	46	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/14/2026, Strike Price 5584.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	67,015	5584.56	9,345	0	0	16,920	$	16,920	6,649	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/21/2026, Strike Price 229.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	241,395	229.9	4,710	0	0	1,669	$	1,669	(316)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/21/2026, Strike Price 183	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	1,167,906	183	24,991	0	0	18,912	$	18,912	4,603	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/21/2026, Strike Price 329.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	813,033	329.43	19,536	0	0	2,665	$	2,665	(7,872)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1655.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	29,798	1655.46	2,417	0	0	2,854	$	2,854	1,138	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1727.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	10,364	1727.31	506	0	0	556	$	556	247	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/21/2026, Strike Price 390.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	133,921	390.44	13,417	0	0	12,561	$	12,561	2,475	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/07/2026, Strike Price 227.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	371,379	227.98	7,910	0	0	3,456	$	3,456	(248)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/07/2026, Strike Price 180.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	213,123	180.46	4,883	0	0	5,162	$	5,162	1,628	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/07/2026, Strike Price 322.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	865,752	322.32	21,937	0	0	6,676	$	6,676	(10,742)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/07/2026, Strike Price 328.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	6,580	328.99	475	0	0	622	$	622	(10)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/07/2026, Strike Price 1700.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	49,316	1700.55	2,640	0	0	3,319	$	3,319	1,454	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/07/2026, Strike Price 379.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	113,109	379.56	11,826	0	0	13,714	$	13,714	2,929	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/07/2026, Strike Price 383.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	6,518	383.43	629	0	0	720	$	720	152	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/30/2026, Strike Price 227.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	351,969	227.37	7,796	0	0	3,580	$	3,580	(142)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/30/2026, Strike Price 181.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	403,806	181.16	9,337	0	0	8,754	$	8,754	2,650	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/30/2026, Strike Price 321.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	2,432,961	321.48	65,370	0	0	20,356	$	20,356	(30,832)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/30/2026, Strike Price 334.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	9,362	334.36	581	0	0	721	$	721	(34)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1641.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	96,833	1641.24	7,558	0	0	10,012	$	10,012	3,938	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1689.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	238,221	1689.51	13,258	0	0	17,435	$	17,435	7,551	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/30/2026, Strike Price 376.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	54,148	376.03	5,947	0	0	7,075	$	7,075	1,528	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/30/2026, Strike Price 389.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	21,437	389.77	1,763	0	0	1,992	$	1,992	402	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/30/2026, Strike Price 5477.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	16,434	5477.9	2,212	0	0	4,491	$	4,491	1,725	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/23/2026, Strike Price 226.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	182,096	226.77	4,210	0	0	2,011	$	2,011	(21)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/23/2026, Strike Price 180.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	2,714	180.91	64	0	0	61	$	61	19	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/23/2026, Strike Price 321.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	510,280	321.74	13,562	0	0	4,028	$	4,028	(6,438)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1642.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	90,317	1642.13	7,060	0	0	9,237	$	9,237	3,673	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1690.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	52,414	1690.79	2,915	0	0	3,766	$	3,766	1,649	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/23/2026, Strike Price 375.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	58,522	375.14	6,598	0	0	7,742	$	7,742	1,687	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/23/2026, Strike Price 390.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	6,244	390.28	513	0	0	566	$	566	114	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/16/2026, Strike Price 226.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	675,291	226.76	16,003	0	0	7,377	$	7,377	(103)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/16/2026, Strike Price 180.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	430,471	180.87	10,313	0	0	9,710	$	9,711	3,066	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/16/2026, Strike Price 319.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	934,627	319.64	27,454	0	0	9,333	$	9,333	(12,318)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/16/2026, Strike Price 328.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	9,190	328.2	680	0	0	875	$	875	(10)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1640.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	8,205	1640.93	618	0	0	843	$	843	336	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1680.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	43,686	1680.24	2,490	0	0	3,400	$	3,400	1,471	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/16/2026, Strike Price 373.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	64,177	373.12	7,493	0	0	8,829	$	8,829	1,934	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/16/2026, Strike Price 387.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	25,197	387.65	2,181	0	0	2,435	$	2,435	508	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/09/2026, Strike Price 227.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	270,283	227.32	6,107	0	0	2,637	$	2,637	(148)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/09/2026, Strike Price 181.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	564,138	181.22	13,061	0	0	11,974	$	11,974	3,710	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/09/2026, Strike Price 318.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	803,963	318.78	23,101	0	0	8,713	$	8,713	(10,754)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1617.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	215,125	1617.48	17,994	0	0	25,371	$	25,371	9,614	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1667.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	315,212	1667.79	18,674	0	0	26,815	$	26,815	11,435	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/09/2026, Strike Price 372.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	121,552	372.86	13,931	0	0	16,716	$	16,716	3,690	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/09/2026, Strike Price 5285.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	15,857	5285.81	2,249	0	0	4,985	$	4,985	1,835	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/02/2026, Strike Price 226.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	4,753	226.31	114	0	0	54	$	54	0	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/02/2026, Strike Price 317.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	933,338	317.57	27,035	0	0	11,438	$	11,438	(12,677)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/02/2026, Strike Price 329.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	25,402	329.89	1,717	0	0	2,246	$	2,246	(41)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1595.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	1,596	1595.89	130	0	0	211	$	211	76	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1642.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	177,433	1642.9	10,369	0	0	17,835	$	17,835	7,243	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/02/2026, Strike Price 368.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	73,403	368.86	8,366	0	0	10,922	$	10,922	2,411	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/02/2026, Strike Price 377.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	12,463	377.66	1,185	0	0	1,528	$	1,528	340	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/02/2026, Strike Price 5266.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	63,203	5266.95	8,488	0	0	20,101	$	20,101	7,382	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/27/2026, Strike Price 228.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	744,062	228.31	17,505	0	0	5,787	$	5,787	(901)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/27/2026, Strike Price 181.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	111,170	181.65	2,617	0	0	2,170	$	2,170	656	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/27/2026, Strike Price 319.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	1,189,914	319.44	36,442	0	0	11,415	$	11,415	(15,852)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/27/2026, Strike Price 1653.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	297,554	1653.08	17,827	0	0	27,812	$	27,812	11,640	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/27/2026, Strike Price 371.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	26,386	371.64	3,069	0	0	3,682	$	3,682	824	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/27/2026, Strike Price 5312.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	10,626	5312.94	1,406	0	0	3,253	$	3,253	1,213	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/05/2026, Strike Price 224.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	233,588	224.82	5,188	0	0	3,257	$	3,258	240	0	0	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/12/2026, Strike Price 5220.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	5,220	5220.35	676	0	0	1,707	$	1,707	624	0	0	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/05/2026, Strike Price 178.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	258,801	178.73	6,337	0	0	8,079	$	8,079	3,091	0	0	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/05/2026, Strike Price 317.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	311,690	317.08	8,632	0	0	3,764	$	3,764	(4,299)	0	0	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1591.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	22,279	1591.38	1,634	0	0	2,978	$	2,978	1,083	0	0	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1622.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	89,227	1622.31	5,226	0	0	10,023	$	10,023	3,965	0	0	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/05/2026, Strike Price 361.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	7,237	361.85	828	0	0	1,212	$	1,212	268	0	0	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/05/2026, Strike Price 364.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	22,982	364.79	2,475	0	0	3,636	$	3,636	816	0	0	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/05/2026, Strike Price 5087.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	15,262	5087.17	1,950	0	0	5,493	$	5,493	1,942	0	0	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/19/2026, Strike Price 229.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	730,180	229.04	16,290	0	0	4,769	$	4,769	(1,176)	0	0	0	0	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/19/2026, Strike Price 181.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	304,433	181.21	7,392	0	0	6,389	$	6,389	2,034	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/19/2026, Strike Price 321.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	804,228	321.82	22,753	0	0	5,472	$	5,472	(10,263)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1603.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	86,600	1603.7	7,378	0	0	10,916	$	10,916	4,052	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1650.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	51,157	1650.22	3,178	0	0	4,853	$	4,853	2,029	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/19/2026, Strike Price 371.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	53,830	371.24	6,363	0	0	7,533	$	7,533	1,698	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/28/2026, Strike Price 223.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	55,224	223.58	1,409	0	0	937	$	937	129	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/28/2026, Strike Price 178.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	112,063	178.16	2,980	0	0	3,808	$	3,808	1,508	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/28/2026, Strike Price 317.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	515,165	317.22	15,280	0	0	5,987	$	5,987	(7,133)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/28/2026, Strike Price 325.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	54,394	325.71	4,280	0	0	5,376	$	5,376	16	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1576.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	1,577	1576.7	127	0	0	227	$	227	80	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1616.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	205,346	1616.9	12,494	0	0	23,732	$	23,732	9,339	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/28/2026, Strike Price 363.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	5,087	363.36	573	0	0	824	$	824	185	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/12/2026, Strike Price 226.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	72,739	226.6	1,773	0	0	750	$	750	(29)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/12/2026, Strike Price 180.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	778,085	180.95	18,466	0	0	17,011	$	17,011	5,596	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/12/2026, Strike Price 319.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	151,481	319.58	4,268	0	0	1,358	$	1,358	(2,030)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1599.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	142,350	1599.44	11,175	0	0	18,301	$	18,301	6,760	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/21/2026, Strike Price 222.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	513,231	222.66	12,375	0	0	10,007	$	10,007	1,794	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1644.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	185,864	1644.81	10,555	0	0	18,199	$	18,199	7,568	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/21/2026, Strike Price 178.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	319,067	178.15	7,567	0	0	10,881	$	10,881	4,365	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/21/2026, Strike Price 317.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	770,821	317.08	22,367	0	0	8,921	$	8,921	(10,735)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/05/2026, Strike Price 419.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	8,395	419.75	219	0	0	201	$	201	(26)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/12/2026, Strike Price 369.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	41,366	369.34	4,605	0	0	5,994	$	5,994	1,356	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1573.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	72,361	1573.06	5,914	0	0	10,541	$	10,541	3,695	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1615.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	384,579	1615.88	23,239	0	0	44,468	$	44,468	17,570	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/21/2026, Strike Price 358.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	16,492	358.53	1,868	0	0	2,912	$	2,912	642	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/21/2026, Strike Price 373.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	56,845	373.98	4,590	0	0	7,304	$	7,304	1,708	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/21/2026, Strike Price 4993.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	44,945	4993.84	6,545	0	0	17,204	$	17,204	5,967	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/14/2026, Strike Price 227.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	209,623	227.11	4,961	0	0	1,768	$	1,768	(249)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/14/2026, Strike Price 180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	313,740	180	8,276	0	0	7,993	$	7,993	2,954	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/14/2026, Strike Price 319.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	948,669	319.74	27,306	0	0	7,319	$	7,319	(12,982)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/14/2026, Strike Price 333.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	11,685	333.87	653	0	0	831	$	831	(36)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1594	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	55,790	1594	4,296	0	0	7,272	$	7,272	2,721	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1637.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	289,843	1637.53	16,301	0	0	29,165	$	29,165	12,282	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/14/2026, Strike Price 367.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	57,366	367.73	6,344	0	0	8,412	$	8,412	1,955	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/07/2026, Strike Price 227.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	620,418	227.76	13,795	0	0	4,337	$	4,337	(1,099)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/07/2026, Strike Price 180.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	57,310	180.79	1,278	0	0	1,261	$	1,261	440	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/07/2026, Strike Price 322.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	896,766	322.23	24,422	0	0	4,354	$	4,354	(11,735)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/07/2026, Strike Price 1609.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	54,740	1609.99	4,210	0	0	6,505	$	6,505	2,570	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/07/2026, Strike Price 1646.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	149,836	1646.55	8,904	0	0	14,123	$	14,123	6,141	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/31/2026, Strike Price 228.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	36,864	228.97	833	0	0	181	$	181	(93)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/07/2026, Strike Price 369.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	41,437	369.97	4,527	0	0	5,752	$	5,752	1,359	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/31/2026, Strike Price 181.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	151,062	181.13	3,528	0	0	3,084	$	3,084	1,036	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/31/2026, Strike Price 324.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	102,876	324.53	2,744	0	0	302	$	302	(1,255)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/07/2026, Strike Price 5210.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	31,264	5210.66	4,214	0	0	10,142	$	10,142	3,759	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1625.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	9,752	1625.34	740	0	0	1,052	$	1,052	436	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1674.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	46,894	1674.8	2,492	0	0	3,547	$	3,547	1,651	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/03/2026, Strike Price 5096.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	40,774	5096.73	5,107	0	0	14,239	$	14,239	5,186	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/24/2026, Strike Price 224.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	212,247	224.6	4,221	0	0	2,432	$	2,432	(99)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/24/2026, Strike Price 178.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	714	178.55	16	0	0	23	$	23	10	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/24/2026, Strike Price 319.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	984,668	319.49	25,768	0	0	5,090	$	5,091	(14,987)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/24/2026, Strike Price 1637.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	350,442	1637.58	18,271	0	0	34,021	$	34,021	15,022	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/24/2026, Strike Price 359.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	53,987	359.91	5,799	0	0	8,928	$	8,928	2,088	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/24/2026, Strike Price 373.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	8,966	373.59	710	0	0	1,102	$	1,102	275	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/24/2026, Strike Price 4975.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	34,829	4975.51	4,578	0	0	13,268	$	13,268	4,682	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/18/2026, Strike Price 223.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	17,246	223.98	352	0	0	221	$	221	2	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/18/2026, Strike Price 178.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	76,748	178.07	1,616	0	0	2,659	$	2,659	1,171	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/18/2026, Strike Price 319.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	528,237	319.95	13,674	0	0	2,193	$	2,193	(8,136)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/18/2026, Strike Price 1595.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	7,978	1595.6	583	0	0	1,001	$	1,001	394	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/18/2026, Strike Price 1627.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	323,908	1627.68	18,670	0	0	33,466	$	33,466	14,466	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/18/2026, Strike Price 356.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	33,871	356.54	3,792	0	0	5,943	$	5,943	1,366	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/18/2026, Strike Price 5028.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	25,145	5028.94	3,150	0	0	9,196	$	9,196	3,302	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/10/2026, Strike Price 223.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	514,458	223.58	10,079	0	0	7,036	$	7,036	271	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/10/2026, Strike Price 178.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	16,624	178.75	327	0	0	514	$	514	222	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/10/2026, Strike Price 320.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	732,799	320.84	18,056	0	0	2,051	$	2,051	(11,265)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/10/2026, Strike Price 1644.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	159,469	1644.01	8,306	0	0	14,653	$	14,653	6,662	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/10/2026, Strike Price 358.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	34,788	358.64	3,684	0	0	5,836	$	5,836	1,370	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/10/2026, Strike Price 4962.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	19,849	4962.26	2,590	0	0	7,610	$	7,610	2,691	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/27/2026, Strike Price 222.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	133,686	222.81	2,551	0	0	2,096	$	2,096	213	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/27/2026, Strike Price 177.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	74,498	177.8	1,525	0	0	2,722	$	2,722	1,258	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/27/2026, Strike Price 319.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	1,258,270	319.52	29,713	0	0	3,368	$	3,368	(21,207)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/27/2026, Strike Price 1587.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	30,162	1587.48	2,093	0	0	3,905	$	3,905	1,524	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/27/2026, Strike Price 1634.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	358,010	1634.75	17,141	0	0	34,681	$	34,681	15,615	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/27/2026, Strike Price 355.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	13,491	355.03	1,413	0	0	2,399	$	2,399	555	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/27/2026, Strike Price 4868.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	9,737	4868.55	1,217	0	0	3,973	$	3,973	1,376	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/03/2026, Strike Price 223.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	18,777	223.53	358	0	0	252	$	252	6	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/03/2026, Strike Price 179.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	147,383	179.08	2,870	0	0	4,291	$	4,291	1,834	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/03/2026, Strike Price 321.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	337,991	321.59	7,022	0	0	586	$	586	(5,166)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/03/2026, Strike Price 323.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	5,820	323.33	322	0	0	574	$	574	10	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/03/2026, Strike Price 1587.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	1,588	1587.9	118	0	0	206	$	206	80	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/03/2026, Strike Price 1631.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	184,413	1631.97	9,860	0	0	18,314	$	18,314	8,114	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/03/2026, Strike Price 357.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	7,512	357.73	768	0	0	1,276	$	1,276	299	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/03/2026, Strike Price 373.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	5,222	373.02	374	0	0	637	$	637	163	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/21/2026, Strike Price 408.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	9,794	408.08	201	0	0	243	$	243	(45)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/31/2026, Strike Price 372.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	13,424	372.88	1,455	0	0	1,736	$	1,736	416	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/21/2026, Strike Price 177.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	16,667	177.31	333	0	0	659	$	659	313	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/31/2026, Strike Price 5203.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	15,611	5203.58	2,168	0	0	5,079	$	5,079	1,884	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/21/2026, Strike Price 318.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	173,708	318.73	3,923	0	0	453	$	453	(3,097)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/21/2026, Strike Price 1599.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	35,195	1599.76	2,057	0	0	4,236	$	4,236	1,726	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/21/2026, Strike Price 351.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	8,443	351.79	854	0	0	1,585	$	1,585	359	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/21/2026, Strike Price 350.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	55,014	350.41	5,736	0	0	10,587	$	10,587	2,369	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/24/2026, Strike Price 226.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	251,079	226.81	5,668	0	0	2,012	$	2,012	(398)	0	0	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/24/2026, Strike Price 181.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	3,989	181.31	82	0	0	78	$	78	25	0	0	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/17/2026, Strike Price 226.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	365,782	226.21	8,190	0	0	3,231	$	3,231	(498)	0	0	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/24/2026, Strike Price 322.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	107,216	322.94	2,820	0	0	395	$	395	(1,401)	0	0	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/17/2026, Strike Price 180.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	521,425	180.05	12,203	0	0	12,881	$	12,881	4,842	0	0	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/17/2026, Strike Price 322.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	926,772	322.58	24,392	0	0	3,340	$	3,340	(12,400)	0	0	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1621.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	1,622	1621.54	119	0	0	178	$	178	74	0	0	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1605.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	3,211	1605.64	257	0	0	387	$	387	153	0	0	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1656.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	107,686	1656.71	6,107	0	0	9,329	$	9,329	4,221	0	0	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1656.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	185,475	1656.03	10,357	0	0	16,054	$	16,054	7,289	0	0	0	0	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/13/2026, Strike Price 222.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	58,166	222.86	1,121	0	0	871	$	871	74	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/17/2026, Strike Price 368.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	81,050	368.41	8,922	0	0	11,442	$	11,442	2,746	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/13/2026, Strike Price 178.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	102,465	178.51	2,060	0	0	3,357	$	3,357	1,558	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/24/2026, Strike Price 367.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	33,056	367.29	3,751	0	0	4,809	$	4,809	1,141	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/13/2026, Strike Price 319.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	1,136,214	319.61	27,416	0	0	925	$	925	(20,647)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/13/2026, Strike Price 318.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	40,131	318.5	2,777	0	0	4,540	$	4,540	128	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/13/2026, Strike Price 1582.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	42,719	1582.18	3,053	0	0	5,648	$	5,648	2,190	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/13/2026, Strike Price 1608.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	146,395	1608.74	8,578	0	0	16,621	$	16,621	7,007	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/06/2026, Strike Price 222.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	620,080	222.97	11,762	0	0	9,026	$	9,026	736	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/06/2026, Strike Price 318.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	1,293,856	318.37	31,250	0	0	87	$	87	(26,478)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/13/2026, Strike Price 352.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	36,320	352.62	3,871	0	0	6,687	$	6,687	1,533	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/06/2026, Strike Price 316.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	13,624	316.83	972	0	0	1,612	$	1,612	50	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/10/2026, Strike Price 226.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	19,238	226.33	405	0	0	157	$	157	(34)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1575.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	45,696	1575.71	3,341	0	0	6,200	$	6,200	2,352	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1601.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	342,747	1601.62	20,686	0	0	40,209	$	40,209	16,571	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/10/2026, Strike Price 180.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	171,485	180.51	3,669	0	0	3,841	$	3,841	1,382	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/10/2026, Strike Price 322.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	344,131	322.22	8,721	0	0	1,208	$	1,208	(4,720)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/10/2026, Strike Price 324.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	13,617	324.22	929	0	0	1,350	$	1,350	17	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1614.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	16,140	1614.02	1,204	0	0	1,843	$	1,843	754	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1661.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	56,476	1661.05	2,981	0	0	4,680	$	4,680	2,167	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/10/2026, Strike Price 366.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	20,136	366.1	2,220	0	0	2,970	$	2,970	711	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/10/2026, Strike Price 5125.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	25,629	5125.76	3,259	0	0	8,777	$	8,777	3,216	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/03/2026, Strike Price 225.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	361,944	225.51	7,442	0	0	3,460	$	3,460	(457)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/03/2026, Strike Price 179.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	237,573	179.03	5,307	0	0	7,003	$	7,003	2,876	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/03/2026, Strike Price 320.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	601,933	320.86	15,525	0	0	2,555	$	2,555	(8,727)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1596.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	3,193	1596.46	245	0	0	402	$	402	157	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1646.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	108,645	1646.14	5,778	0	0	9,996	$	9,996	4,491	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/03/2026, Strike Price 365.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	153,573	365.65	15,719	0	0	22,732	$	22,732	5,466	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/28/2026, Strike Price 227.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	134,856	227.03	3,328	0	0	1,519	$	1,519	(15)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/28/2026, Strike Price 180.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	37,625	180.89	1,028	0	0	857	$	857	253	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/28/2026, Strike Price 326.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	541,342	326.7	14,210	0	0	2,639	$	2,639	(5,847)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/28/2026, Strike Price 350.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	1,401	350.2	62	0	0	52	$	52	(14)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1646.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	14,819	1646.54	1,017	0	0	1,512	$	1,512	587	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1715.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	101,225	1715.67	3,916	0	0	6,119	$	6,119	2,676	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/28/2026, Strike Price 381.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	78,599	381.55	8,096	0	0	9,293	$	9,293	1,929	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/28/2026, Strike Price 5555.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	11,111	5555.74	1,298	0	0	2,898	$	2,898	1,124	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/28/2026, Strike Price 329.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2024	07/28/2026	1	837,489	329.72	22,287	0	0	2,742	$	2,742	(8,015)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/28/2026, Strike Price 407.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2024	07/28/2026	1	20,967,243	407.21	1,224,632	0	0	1,187,945	$	1,187,945	156,246	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1716.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2024	07/28/2026	1	20,614,444	1716.44	1,148,722	0	0	1,237,497	$	1,237,497	541,706	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/28/2026, Strike Price 228.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2024	07/28/2026	1	511,795	228.48	10,394	0	0	4,578	$	4,578	(405)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/28/2026, Strike Price 227.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2024	07/28/2026	1	2,548,448	227.54	55,664	0	0	26,519	$	26,519	(951)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/28/2026, Strike Price 182.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2024	07/28/2026	1	2,530,998	182.48	58,393	0	0	44,905	$	44,905	11,505	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/28/2026, Strike Price 182.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2024	07/28/2026	1	544,629	182.15	12,977	0	0	10,196	$	10,196	2,704	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1654.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2024	08/04/2026	1	82,744	1654.87	6,094	0	0	8,045	$	8,045	3,158	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1721.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2024	08/04/2026	1	654,333	1721.93	30,271	0	0	37,725	$	37,725	16,514	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1731.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2024	08/04/2026	1	19,872,684	1731.07	864,559	0	0	1,050,492	$	1,050,492	463,800	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/11/2026, Strike Price 328.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	3,910,833	328.09	107,301	0	0	16,981	$	16,981	(40,105)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/11/2026, Strike Price 327.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	2,562,301	327.66	71,824	0	0	11,743	$	11,743	(26,714)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1705.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	272,880	1705.5	16,360	0	0	18,337	$	18,337	7,806	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1657.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	580,052	1657.29	47,404	0	0	55,765	$	55,765	21,822	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1730.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	19,964,892	1730.06	1,002,134	0	0	1,076,644	$	1,076,644	471,611	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1658.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	713,275	1658.78	57,925	0	0	67,901	$	67,901	26,653	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/11/2026, Strike Price 345.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	767,609	345.77	39,824	0	0	37,613	$	37,613	(6,419)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/11/2026, Strike Price 402.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	14,355,491	402.34	908,911	0	0	982,719	$	982,719	155,604	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/11/2026, Strike Price 375.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	465,955	375.77	52,402	0	0	63,459	$	63,459	13,118	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/11/2026, Strike Price 375.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	293,069	375.73	32,985	0	0	39,948	$	39,948	8,258	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/11/2026, Strike Price 181.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/16/2024	08/11/2026	1	2,179,716	181.19	61,955	0	0	47,555	$	47,555	13,365	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/11/2026, Strike Price 181.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/16/2024	08/11/2026	1	1,267,776	181.37	35,509	0	0	26,921	$	26,921	7,462	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/11/2026, Strike Price 180.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/16/2024	08/11/2026	1	1,943,662	180.47	59,235	0	0	47,125	$	47,125	13,913	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/11/2026, Strike Price 226.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/16/2024	08/11/2026	1	1,716,725	226.78	42,165	0	0	20,448	$	20,448	61	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/11/2026, Strike Price 225.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/16/2024	08/11/2026	1	4,749,890	225.22	130,969	0	0	70,769	$	70,769	4,642	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1678.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2024	08/18/2026	1	218,241	1678.78	16,321	0	0	18,180	$	18,180	7,369	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1733.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2024	08/18/2026	1	433,383	1733.53	22,617	0	0	22,817	$	22,817	9,950	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1677.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2024	08/18/2026	1	452,955	1677.61	34,116	0	0	38,052	$	38,052	15,391	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1742.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2024	08/18/2026	1	20,548,909	1742.91	998,873	0	0	985,702	$	985,702	432,523	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1693.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	169,360	1693.6	11,880	0	0	12,688	$	12,688	5,236	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1685.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	235,987	1685.62	17,387	0	0	18,786	$	18,786	7,652	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1754.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	350,914	1754.57	15,955	0	0	15,051	$	15,051	6,595	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1755.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	21,297,975	1755.81	959,703	0	0	901,414	$	901,414	395,113	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/25/2026, Strike Price 329.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	4,575,852	329.91	128,239	0	0	16,793	$	16,793	(43,688)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/25/2026, Strike Price 329.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	4,542,012	329.37	130,718	0	0	17,842	$	17,842	(44,349)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/25/2026, Strike Price 327.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	569,067	327.05	18,318	0	0	2,967	$	2,967	(6,074)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/25/2026, Strike Price 407.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	20,691,876	407.08	1,248,893	0	0	1,250,713	$	1,250,713	172,095	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/25/2026, Strike Price 383.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	444,303	383.02	45,959	0	0	52,176	$	52,176	10,483	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/25/2026, Strike Price 382.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	118,563	382.46	12,406	0	0	14,104	$	14,104	2,839	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/25/2026, Strike Price 335.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	419,888	335.91	35,059	0	0	32,553	$	32,553	(1,910)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/25/2026, Strike Price 226.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/30/2024	08/25/2026	1	372,050	226.86	9,824	0	0	4,450	$	4,450	(2)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/25/2026, Strike Price 224.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/30/2024	08/25/2026	1	4,039,982	224.07	130,177	0	0	70,810	$	70,810	7,027	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/25/2026, Strike Price 224.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/30/2024	08/25/2026	1	293,899	224.35	8,987	0	0	4,967	$	4,967	451	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/25/2026, Strike Price 181.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/30/2024	08/25/2026	1	1,085,370	181.5	31,216	0	0	22,669	$	22,669	6,059	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/25/2026, Strike Price 181.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/30/2024	08/25/2026	1	557,236	181.51	15,995	0	0	11,621	$	11,621	3,104	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/25/2026, Strike Price 181.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/30/2024	08/25/2026	1	2,263,937	181.26	66,572	0	0	48,997	$	48,997	13,344	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1692.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2024	09/01/2026	1	84,613	1692.25	5,846	0	0	6,442	$	6,442	2,626	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1751.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2024	09/01/2026	1	140,114	1751.42	6,533	0	0	6,277	$	6,277	2,716	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1691.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2024	09/01/2026	1	845,985	1691.97	58,624	0	0	64,542	$	64,542	26,304	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1772.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2024	09/01/2026	1	21,335,482	1772.05	849,375	0	0	761,925	$	761,925	330,549	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2026, Strike Price 330.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	4,176,463	330.94	115,924	0	0	14,337	$	14,337	(38,303)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2026, Strike Price 330.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	2,346,648	330.98	64,842	0	0	8,016	$	8,016	(21,484)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/09/2026, Strike Price 345.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	453,064	345.85	26,015	0	0	23,320	$	23,320	(3,731)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1769.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	22,140,323	1769.81	983,800	0	0	821,465	$	821,465	354,692	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1749.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	297,458	1749.75	15,287	0	0	13,696	$	13,696	5,889	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1685.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	202,288	1685.73	15,650	0	0	16,254	$	16,254	6,523	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2026, Strike Price 385.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	624,154	385.28	60,460	0	0	70,517	$	70,517	13,849	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2026, Strike Price 410.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	18,523,277	410.17	1,023,777	0	0	1,041,796	$	1,041,796	129,146	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2026, Strike Price 385.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	859,464	385.41	83,424	0	0	96,806	$	96,806	19,000	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/09/2026, Strike Price 181.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/13/2024	09/09/2026	1	2,074,230	181.95	60,420	0	0	40,640	$	40,640	10,182	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/09/2026, Strike Price 181.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/13/2024	09/09/2026	1	3,024,498	181.87	88,638	0	0	59,972	$	59,972	15,132	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/09/2026, Strike Price 181.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/13/2024	09/09/2026	1	1,660,108	181.83	48,846	0	0	33,114	$	33,114	8,385	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2026, Strike Price 226.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/13/2024	09/09/2026	1	3,817,886	226.85	104,346	0	0	46,409	$	46,409	(22)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2026, Strike Price 227.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/13/2024	09/09/2026	1	2,522,916	227.7	64,818	0	0	27,138	$	27,138	(991)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1776.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2024	09/15/2026	1	19,877,357	1776.35	879,321	0	0	692,850	$	692,850	299,512	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1758.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2024	09/15/2026	1	334,079	1758.31	16,744	0	0	14,213	$	14,213	6,131	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1699.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2024	09/15/2026	1	288,854	1699.14	21,116	0	0	21,086	$	21,086	8,622	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/22/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	10/22/2029	1	648,820	Multiple	82,919	0	0	118,368	$	118,368	44,771	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 08/20/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	08/20/2029	1	2,153,067	Multiple	501,665	0	0	686,795	$	686,795	256,335	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 08/08/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	08/08/2029	1	4,345,954	Multiple	999,569	0	0	1,369,959	$	1,369,959	516,992	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/22/2026, Strike Price 332.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	09/22/2026	1	1,943,838	332.28	56,961	0	0	6,013	$	6,013	(16,891)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/22/2026, Strike Price 332.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	09/22/2026	1	3,123,620	332.3	91,413	0	0	9,638	$	9,638	(27,118)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/22/2026, Strike Price 347.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	09/22/2026	1	281,337	347.33	16,675	0	0	13,833	$	13,833	(2,431)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/22/2026, Strike Price 1790.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	09/22/2026	1	22,170,971	1790.87	888,665	0	0	660,242	$	660,242	282,717	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/22/2026, Strike Price 1711	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	09/22/2026	1	718,620	1711	49,840	0	0	48,018	$	48,018	19,809	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/22/2026, Strike Price 413.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	09/22/2026	1	22,201,511	413.59	1,350,589	0	0	1,149,567	$	1,149,567	124,355	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/22/2026, Strike Price 388.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	09/22/2026	1	660,416	388.48	68,973	0	0	70,194	$	70,194	13,372	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/22/2026, Strike Price 388.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	09/22/2026	1	900,415	388.11	94,722	0	0	96,557	$	96,557	18,439	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/22/2026, Strike Price 182.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2024	09/22/2026	1	1,334,729	182.34	42,310	0	0	24,773	$	24,773	5,824	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/22/2026, Strike Price 226.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2024	09/22/2026	1	3,825,346	226.62	121,874	0	0	48,652	$	48,652	336	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/22/2026, Strike Price 181.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2024	09/22/2026	1	1,075,782	181.72	36,053	0	0	21,881	$	21,881	5,442	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/22/2026, Strike Price 182.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2024	09/22/2026	1	3,014,580	182.26	96,263	0	0	56,625	$	56,625	13,416	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/22/2026, Strike Price 227.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/27/2024	09/22/2026	1	1,823,520	227.94	51,040	0	0	19,265	$	19,265	(894)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1788.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2024	09/29/2026	1	19,424,630	1788.64	732,104	0	0	603,864	$	603,864	256,928	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1715.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2024	09/29/2026	1	428,880	1715.52	27,186	0	0	27,799	$	27,799	11,440	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1786.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2024	09/29/2026	1	1,322,054	1786.56	51,044	0	0	42,128	$	42,128	17,941	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1715.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2024	09/29/2026	1	600,590	1715.97	37,961	0	0	38,783	$	38,783	15,969	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/06/2026, Strike Price 334.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	2,769,855	334.12	61,901	0	0	7,267	$	7,267	(22,251)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/06/2026, Strike Price 334.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	4,831,086	334.1	108,081	0	0	12,706	$	12,706	(38,847)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1790.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	23,709,265	1790.73	848,626	0	0	730,211	$	730,211	309,124	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1704.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	1,431,494	1704.16	94,468	0	0	102,403	$	102,403	41,220	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/06/2026, Strike Price 349.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	853,610	349.84	52,032	0	0	38,079	$	38,079	(7,917)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/06/2026, Strike Price 419.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	23,552,976	419.54	1,235,629	0	0	1,028,370	$	1,028,370	77,483	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/06/2026, Strike Price 393.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	511,030	393.1	48,287	0	0	49,277	$	49,277	8,950	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/06/2026, Strike Price 393.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	764,030	393.83	72,149	0	0	72,327	$	72,327	13,042	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/06/2026, Strike Price 228.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/11/2024	10/06/2026	1	3,516,153	228.47	82,490	0	0	34,998	$	34,998	(2,413)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/06/2026, Strike Price 183.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/11/2024	10/06/2026	1	540,942	183.37	12,508	0	0	8,632	$	8,632	1,758	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/06/2026, Strike Price 182.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/11/2024	10/06/2026	1	2,676,412	182.94	64,518	0	0	45,613	$	45,613	9,787	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/06/2026, Strike Price 229.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/11/2024	10/06/2026	1	2,024,102	229.49	43,924	0	0	17,353	$	17,353	(2,026)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/06/2026, Strike Price 183.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/11/2024	10/06/2026	1	2,584,101	183.01	61,704	0	0	43,574	$	43,574	9,275	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2026, Strike Price 1778.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2024	10/14/2026	1	27,302,738	1778.68	1,129,039	0	0	980,527	$	980,527	413,977	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2026, Strike Price 1685.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2024	10/14/2026	1	572,971	1685.21	44,428	0	0	47,459	$	47,459	18,379	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2026, Strike Price 1761.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2024	10/14/2026	1	898,329	1761.43	42,272	0	0	38,760	$	38,760	16,321	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2026, Strike Price 1686.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2024	10/14/2026	1	303,568	1686.49	23,364	0	0	24,916	$	24,916	9,669	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/20/2026, Strike Price 349.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	412,634	349.69	28,153	0	0	19,084	$	19,084	(3,775)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1785.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	24,215,584	1785.81	861,052	0	0	814,035	$	814,035	340,827	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1695.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	661,300	1695.64	43,352	0	0	51,064	$	51,064	19,953	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1765.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	229,516	1765.51	9,490	0	0	9,604	$	9,604	4,013	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/20/2026, Strike Price 332.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	2,002,503	332.09	47,865	0	0	7,094	$	7,094	(17,778)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/20/2026, Strike Price 332.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	3,699,483	332.09	87,840	0	0	13,106	$	13,106	(32,843)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/20/2026, Strike Price 181.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/25/2024	10/20/2026	1	562,836	181.56	13,888	0	0	11,745	$	11,745	2,778	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/20/2026, Strike Price 181.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/25/2024	10/20/2026	1	3,102,624	181.44	77,463	0	0	65,836	$	65,836	15,720	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/20/2026, Strike Price 181.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/25/2024	10/20/2026	1	2,644,229	181.36	66,485	0	0	56,735	$	56,735	13,632	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/20/2026, Strike Price 226.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/25/2024	10/20/2026	1	2,410,421	226.97	57,242	0	0	29,872	$	29,872	(376)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/20/2026, Strike Price 228.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/25/2024	10/20/2026	1	1,336,082	228.39	28,490	0	0	13,638	$	13,638	(921)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/20/2026, Strike Price 418.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	20,910,446	418.46	1,071,102	0	0	981,835	$	981,835	86,473	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/20/2026, Strike Price 391.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	583,946	391.91	54,765	0	0	58,964	$	58,964	10,720	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/20/2026, Strike Price 391.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	634,684	391.78	59,692	0	0	64,289	$	64,289	11,701	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1684.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/31/2024	10/27/2026	1	1,077,824	1684.1	68,883	0	0	90,965	$	90,965	34,696	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1749.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/31/2024	10/27/2026	1	769,613	1749.12	30,835	0	0	38,266	$	38,266	15,774	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1774.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/31/2024	10/27/2026	1	27,045,361	1774.63	886,767	0	0	1,042,153	$	1,042,153	434,299	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/03/2026, Strike Price 414.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	25,610,019	414.67	1,719,652	0	0	1,404,582	$	1,404,582	158,278	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/03/2026, Strike Price 387.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	1,633,478	387.08	193,093	0	0	187,462	$	187,462	34,791	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/03/2026, Strike Price 387.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	824,970	387.31	97,888	0	0	94,186	$	94,186	17,460	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/03/2026, Strike Price 347.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	723,590	347.88	58,032	0	0	37,454	$	37,454	(6,221)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/03/2026, Strike Price 328.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	3,450,790	328.96	98,304	0	0	18,087	$	18,087	(34,951)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1750.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	28,127,642	1750.32	1,403,742	0	0	1,398,298	$	1,398,298	571,635	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1673.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	2,409,768	1673.45	196,309	0	0	219,987	$	219,987	81,625	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1738.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	1,008,075	1738.06	54,997	0	0	56,033	$	56,033	22,682	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1674.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	435,313	1674.28	35,294	0	0	39,522	$	39,522	14,686	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/03/2026, Strike Price 329.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	4,708,275	329.25	132,212	0	0	23,926	$	23,926	(47,174)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/03/2026, Strike Price 226.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/08/2024	11/03/2026	1	5,848,945	226.44	143,873	0	0	78,302	$	78,302	10	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/03/2026, Strike Price 224.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/08/2024	11/03/2026	1	395,525	224.73	10,578	0	0	6,550	$	6,550	333	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/03/2026, Strike Price 226.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/08/2024	11/03/2026	1	1,764,271	226.77	40,689	0	0	22,635	$	22,635	(245)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/03/2026, Strike Price 181.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/08/2024	11/03/2026	1	1,234,857	181.33	29,147	0	0	26,586	$	26,586	6,171	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/03/2026, Strike Price 180.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/08/2024	11/03/2026	1	2,886,202	180.05	76,463	0	0	73,604	$	73,604	18,631	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/03/2026, Strike Price 180.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/08/2024	11/03/2026	1	2,729,591	180.29	70,704	0	0	67,486	$	67,486	16,838	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1747.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2024	11/10/2026	1	23,194,766	1747.91	1,118,590	0	0	1,190,758	$	1,190,758	484,360	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1678.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2024	11/10/2026	1	856,285	1678.99	65,552	0	0	75,718	$	75,718	28,239	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1740.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2024	11/10/2026	1	2,663,531	1740.87	136,848	0	0	145,722	$	145,722	58,933	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/17/2026, Strike Price 353.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	515,526	353.1	37,198	0	0	21,321	$	21,321	(5,029)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1748.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	20,368,161	1748.34	985,974	0	0	1,051,781	$	1,051,781	427,667	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1746.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	785,849	1746.33	38,853	0	0	41,328	$	41,328	16,778	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1675.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	687,045	1675.72	53,350	0	0	62,419	$	62,419	23,072	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1676.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	620,346	1676.61	47,924	0	0	56,028	$	56,028	20,743	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/17/2026, Strike Price 329.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	4,397,357	329.39	111,217	0	0	22,855	$	22,855	(44,086)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/17/2026, Strike Price 324.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	677,683	324.25	22,052	0	0	5,876	$	5,876	(8,047)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/17/2026, Strike Price 329.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	7,738,076	329.42	195,002	0	0	40,093	$	40,093	(77,491)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/17/2026, Strike Price 417.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	20,639,379	417.21	1,174,913	0	0	1,076,550	$	1,076,550	111,136	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/17/2026, Strike Price 390.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	1,187,242	390.54	122,094	0	0	127,762	$	127,762	22,991	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/17/2026, Strike Price 390.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	808,956	390.8	82,496	0	0	86,532	$	86,532	15,545	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/17/2026, Strike Price 225.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/22/2024	11/17/2026	1	2,715,991	225.02	71,696	0	0	43,580	$	43,580	1,556	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/17/2026, Strike Price 223.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/22/2024	11/17/2026	1	738,474	223.78	20,526	0	0	13,705	$	13,705	921	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/17/2026, Strike Price 178.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/22/2024	11/17/2026	1	2,802,200	178.94	79,240	0	0	81,728	$	81,728	21,155	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/17/2026, Strike Price 226.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/22/2024	11/17/2026	1	2,203,383	226.22	51,232	0	0	30,524	$	30,524	30	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/17/2026, Strike Price 179.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/22/2024	11/17/2026	1	2,921,606	179.02	82,090	0	0	84,391	$	84,391	21,762	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1734.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/27/2024	11/24/2026	1	17,557,087	1734.89	1,075,829	0	0	1,030,024	$	1,030,024	412,401	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1674.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/27/2024	11/24/2026	1	669,648	1674.12	59,295	0	0	61,775	$	61,775	22,649	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1744.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/27/2024	11/24/2026	1	1,064,389	1744.9	60,921	0	0	57,240	$	57,240	23,133	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1674.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/27/2024	11/24/2026	1	602,996	1674.99	53,141	0	0	55,311	$	55,311	20,311	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1758.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	19,918,480	1758.03	1,113,852	0	0	958,422	$	958,422	390,016	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1701.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	1,310,078	1701.4	103,442	0	0	100,634	$	100,634	38,412	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1765.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	1,323,930	1765.24	72,535	0	0	59,485	$	59,485	24,315	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1699.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	390,853	1699.36	32,150	0	0	30,471	$	30,471	11,596	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/01/2026, Strike Price 355.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	291,846	355.91	19,954	0	0	10,784	$	10,784	(2,964)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/01/2026, Strike Price 416.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	21,342,038	416.43	1,483,175	0	0	1,174,621	$	1,174,621	129,096	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/01/2026, Strike Price 392.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	1,314,842	392.49	148,841	0	0	137,325	$	137,325	24,135	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/01/2026, Strike Price 392.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	1,072,016	392.68	120,912	0	0	111,470	$	111,470	19,563	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/01/2026, Strike Price 329.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	3,701,478	329.9	107,609	0	0	18,910	$	18,910	(36,635)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/01/2026, Strike Price 326.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	2,712,135	326.37	93,986	0	0	19,698	$	19,698	(30,361)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/01/2026, Strike Price 329.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	5,290,722	329.64	155,746	0	0	27,760	$	27,760	(52,879)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/01/2026, Strike Price 181.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/06/2024	12/01/2026	1	2,872,279	181.56	82,897	0	0	59,857	$	59,857	12,608	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/01/2026, Strike Price 179.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/06/2024	12/01/2026	1	4,578,997	179.78	155,622	0	0	120,016	$	120,016	28,676	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/01/2026, Strike Price 179.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/06/2024	12/01/2026	1	2,733,785	179.5	95,188	0	0	74,166	$	74,166	18,001	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/01/2026, Strike Price 225.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/06/2024	12/01/2026	1	1,334,774	225.85	35,578	0	0	19,453	$	19,453	105	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/01/2026, Strike Price 225.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/06/2024	12/01/2026	1	1,118,399	225.03	31,709	0	0	17,981	$	17,981	505	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/01/2026, Strike Price 226.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/06/2024	12/01/2026	1	1,174,601	226.32	30,258	0	0	16,162	$	16,162	(137)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1773.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2024	12/08/2026	1	20,857,183	1773.57	973,382	0	0	874,064	$	874,064	357,190	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1783.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2024	12/08/2026	1	445,805	1783.22	19,561	0	0	16,948	$	16,948	6,950	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1768.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	17,981,577	1768.1	625,826	0	0	804,570	$	804,570	327,574	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1768.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	1,609,199	1768.35	55,895	0	0	71,830	$	71,830	29,249	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/15/2026, Strike Price 353.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	1,248,420	353.66	68,080	0	0	53,276	$	53,276	(12,124)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/15/2026, Strike Price 330.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	3,442,455	330.37	53,618	0	0	17,350	$	17,350	(33,698)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/15/2026, Strike Price 328.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	856,654	328.22	14,907	0	0	5,347	$	5,347	(9,069)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/15/2026, Strike Price 330.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	4,270,718	330.04	66,887	0	0	22,255	$	22,255	(42,331)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/15/2026, Strike Price 421.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	23,678,741	421.63	1,058,054	0	0	1,142,640	$	1,142,640	100,599	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/15/2026, Strike Price 397.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	813,871	397.01	64,985	0	0	77,635	$	77,635	13,009	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/15/2026, Strike Price 397.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	551,927	397.07	44,021	0	0	52,572	$	52,572	8,804	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/15/2026, Strike Price 181.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/20/2024	12/15/2026	1	1,948,682	181.78	37,520	0	0	39,408	$	39,408	7,804	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/15/2026, Strike Price 181.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/20/2024	12/15/2026	1	1,469,549	181.65	28,639	0	0	30,237	$	30,237	6,059	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/15/2026, Strike Price 227.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/20/2024	12/15/2026	1	2,413,648	227.06	42,414	0	0	30,482	$	30,482	(1,151)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/15/2026, Strike Price 225.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/20/2024	12/15/2026	1	362,814	225.35	7,068	0	0	5,635	$	5,635	68	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/15/2026, Strike Price 227.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/20/2024	12/15/2026	1	1,160,658	227.58	19,584	0	0	13,733	$	13,733	(751)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1721.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2024	12/22/2026	1	20,471,013	1721.7	1,141,044	0	0	1,377,903	$	1,377,903	532,921	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1662.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2024	12/22/2026	1	631,796	1662.62	50,888	0	0	63,847	$	63,847	22,455	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1744.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2024	12/22/2026	1	1,046,676	1744.46	50,016	0	0	58,505	$	58,505	23,223	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1674.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2024	12/22/2026	1	284,590	1674.06	21,442	0	0	26,785	$	26,785	9,620	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/17/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2024	10/17/2029	1	9,311,082	Multiple	0	1,028,875	0	1,522,214	$	1,522,214	576,316	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 11/07/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2024	11/07/2029	1	3,130,782	Multiple	0	651,203	0	876,068	$	876,068	335,985	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/17/2029, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2024	10/17/2029	1	3,314,609	Multiple	0	697,725	0	942,347	$	942,347	360,643	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/30/2026, Strike Price 344.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	413,292	344.41	0	30,613	0	27,178	$	27,178	(3,435)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/30/2026, Strike Price 1708.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	27,519,102	1708.2	0	1,505,146	0	2,066,230	$	2,066,230	561,084	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/30/2026, Strike Price 1656.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	546,701	1656.67	0	41,689	0	57,550	$	57,550	15,861	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/30/2026, Strike Price 1730.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	674,868	1730.43	0	31,577	0	42,770	$	42,770	11,193	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/30/2026, Strike Price 323.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	4,345,964	323.12	0	106,165	0	44,604	$	44,604	(61,561)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/30/2026, Strike Price 325.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	474,836	325.23	0	10,368	0	4,045	$	4,045	(6,323)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/30/2026, Strike Price 323.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	3,657,508	323.96	0	85,473	0	34,884	$	34,884	(50,589)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2026, Strike Price 410.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	24,771,380	410.53	0	1,428,270	0	1,711,219	$	1,711,219	282,949	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2026, Strike Price 386.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	1,005,602	386.77	0	99,098	0	122,998	$	122,998	23,901	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2026, Strike Price 387.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	344,457	387.03	0	33,768	0	41,901	$	41,901	8,133	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/30/2026, Strike Price 223.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2025	12/30/2026	1	3,895,747	223.38	0	87,723	0	75,701	$	75,701	(12,022)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/30/2026, Strike Price 221.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2025	12/30/2026	1	1,178,965	221.61	0	30,271	0	27,598	$	27,598	(2,672)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/30/2026, Strike Price 180.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2025	12/30/2026	1	1,056,734	180.33	0	25,725	0	25,694	$	25,694	(32)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/30/2026, Strike Price 178.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2025	12/30/2026	1	2,115,796	178.85	0	58,913	0	61,442	$	61,442	2,529	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/30/2026, Strike Price 224.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2025	12/30/2026	1	1,055,794	224.16	0	22,420	0	18,833	$	18,833	(3,586)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/30/2026, Strike Price 179.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2025	12/30/2026	1	1,119,688	179.15	0	30,375	0	31,393	$	31,393	1,018	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/05/2026, Strike Price 5910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/05/2026	1	24,526,500	5910	0	1,733,007	0	3,879,755	$	3,879,755	2,146,748	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/06/2026, Strike Price 298.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	1,256,096	298.36	0	20,924	0	21,153	$	21,153	229	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/06/2026, Strike Price 319	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	937,860	319	0	17,569	0	6	$	6	(17,563)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/06/2026, Strike Price 320.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	3,903,081	320.45	0	65,543	0	0	$	0	(65,543)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1703.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	23,324,064	1703.73	0	520,729	0	1,174,948	$	1,174,948	654,219	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1655.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	61,554,285	1655.13	0	2,365,667	0	4,998,546	$	4,998,546	2,632,879	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/06/2026, Strike Price 340.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	8,259,074	340.44	0	337,638	0	337,082	$	337,082	(557)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/06/2026, Strike Price 339.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	261,785	339.98	0	10,956	0	11,053	$	11,053	97	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1654.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	1,952,275	1654.47	0	75,660	0	159,377	$	159,377	83,717	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/06/2026, Strike Price 320.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	4,311,263	320.54	0	72,325	0	0	$	0	(72,325)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/06/2026, Strike Price 385.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	7,259,994	385.35	0	367,047	0	601,385	$	601,385	234,338	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/06/2026, Strike Price 385.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	335,289	385.39	0	16,929	0	27,736	$	27,736	10,807	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/06/2026, Strike Price 180.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/14/2025	01/06/2026	1	744,309	180.22	0	9,210	0	17,212	$	17,212	8,002	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/06/2026, Strike Price 178.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/14/2025	01/06/2026	1	1,075,413	178.64	0	16,675	0	34,596	$	34,596	17,921	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/06/2026, Strike Price 178.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/14/2025	01/06/2026	1	1,096,543	178.59	0	17,131	0	35,593	$	35,593	18,462	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/06/2026, Strike Price 222.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/14/2025	01/06/2026	1	2,975,092	222.52	0	41,046	0	49,405	$	49,405	8,359	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/06/2026, Strike Price 222.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/14/2025	01/06/2026	1	728,258	222.03	0	10,627	0	13,727	$	13,727	3,100	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/06/2026, Strike Price 223.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/14/2025	01/06/2026	1	893,680	223.98	0	17,396	0	45,253	$	45,253	27,857	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/12/2026, Strike Price 5920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/12/2026	1	25,219,200	5920	0	2,185,340	0	3,958,308	$	3,958,308	1,772,968	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/13/2026, Strike Price 1694.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/13/2026	1	20,212,522	1694.26	0	639,199	0	1,159,835	$	1,159,835	520,636	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/13/2026, Strike Price 1647.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/13/2026	1	59,508,422	1647.52	0	2,990,184	0	5,197,961	$	5,197,961	2,207,777	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/12/2027, Strike Price 1712.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/12/2027	1	17,624,815	1712.81	0	956,947	0	1,294,299	$	1,294,299	337,352	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/12/2027, Strike Price 1650.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/12/2027	1	610,652	1650.41	0	49,583	0	67,162	$	67,162	17,578	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/13/2026, Strike Price 1652.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/13/2026	1	1,156,575	1652.25	0	55,517	0	97,428	$	97,428	41,911	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/12/2027, Strike Price 1721.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/12/2027	1	1,376,984	1721.23	0	70,602	0	94,968	$	94,968	24,366	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 5910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2026	1	26,476,800	5910	0	2,849,280	0	4,229,649	$	4,229,649	1,380,369	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/21/2026, Strike Price 1699.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	19,526,221	1699.41	0	669,121	0	1,069,375	$	1,069,375	400,254	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/21/2026, Strike Price 1644.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	56,835,302	1644.54	0	3,283,027	0	5,109,136	$	5,109,136	1,826,109	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/20/2027, Strike Price 1701.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2027	1	13,222,054	1701.68	0	842,143	0	1,058,130	$	1,058,130	215,986	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/20/2027, Strike Price 1654.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2027	1	645,321	1654.67	0	54,507	0	69,563	$	69,563	15,055	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/21/2026, Strike Price 1648.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	1,549,834	1648.76	0	85,225	0	135,005	$	135,005	49,780	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/13/2026, Strike Price 319.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	3,168,349	319.39	0	76,846	0	3,012	$	3,012	(73,834)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/13/2026, Strike Price 317.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	1,562,543	317.59	0	43,151	0	4,383	$	4,383	(38,768)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/21/2026, Strike Price 319.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	2,476,371	319.12	0	61,736	0	5,475	$	5,475	(56,262)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/21/2026, Strike Price 319.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	1,864,143	319.75	0	44,354	0	3,106	$	3,106	(41,247)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/12/2027, Strike Price 321.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/12/2027	1	1,466,496	321.6	0	42,764	0	17,412	$	17,412	(25,351)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/12/2027, Strike Price 318.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/12/2027	1	423,991	318.79	0	14,192	0	6,315	$	6,315	(7,876)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/20/2027, Strike Price 320.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2027	1	1,885,187	320.61	0	57,980	0	24,557	$	24,557	(33,423)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/20/2027, Strike Price 316.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2027	1	2,414,245	316.83	0	88,969	0	42,176	$	42,176	(46,793)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/13/2026, Strike Price 319.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	1,419,601	319.73	0	33,554	0	1,061	$	1,061	(32,493)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/21/2026, Strike Price 319.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	2,033,750	319.27	0	50,018	0	4,211	$	4,211	(45,807)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/12/2027, Strike Price 321.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/12/2027	1	2,054,449	321.51	0	60,175	0	24,576	$	24,576	(35,600)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/20/2027, Strike Price 321.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2027	1	1,444,164	321.64	0	42,210	0	17,301	$	17,301	(24,909)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/13/2026, Strike Price 300.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	252,008	300.01	0	4,519	0	2,886	$	2,886	(1,633)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/13/2026, Strike Price 296.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	639,922	296.26	0	15,142	0	15,277	$	15,277	136	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/21/2026, Strike Price 298.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	86,696	298.95	0	1,694	0	1,310	$	1,310	(383)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/21/2026, Strike Price 296.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	939,017	296.22	0	22,444	0	22,447	$	22,447	4	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/13/2026, Strike Price 338.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	8,653,785	338.7	0	488,150	0	405,117	$	405,117	(83,033)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/21/2026, Strike Price 339.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	6,219,002	339.28	0	346,717	0	284,384	$	284,384	(62,333)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/13/2026, Strike Price 339.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	295,139	339.24	0	16,256	0	13,325	$	13,325	(2,931)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/21/2026, Strike Price 339.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	156,087	339.32	0	8,687	0	7,118	$	7,118	(1,569)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/13/2026, Strike Price 384.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	6,731,900	384.68	0	479,325	0	575,706	$	575,706	96,381	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/21/2026, Strike Price 383.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	6,351,964	383.11	0	479,825	0	576,867	$	576,867	97,042	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/12/2027, Strike Price 408.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/12/2027	1	9,299,290	408.76	0	643,057	0	685,359	$	685,359	42,302	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/12/2027, Strike Price 385.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/12/2027	1	566,714	385.52	0	63,946	0	71,843	$	71,843	7,896	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/20/2027, Strike Price 407.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2027	1	10,131,043	407.36	0	729,869	0	782,502	$	782,502	52,634	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/13/2026, Strike Price 383.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	391,558	383.88	0	28,540	0	34,371	$	34,371	5,831	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/21/2026, Strike Price 382.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	413,132	382.53	0	31,709	0	38,202	$	38,202	6,493	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/20/2027, Strike Price 408.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2027	1	138,914	408.57	0	9,743	0	10,399	$	10,399	656	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/20/2027, Strike Price 382.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2027	1	114,795	382.65	0	13,757	0	15,512	$	15,512	1,755	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/13/2026, Strike Price 227.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/13/2026	1	345,177	227.09	0	6,414	0	12,432	$	12,432	6,018	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/13/2026, Strike Price 224.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/13/2026	1	1,677,754	224.9	0	39,463	0	77,335	$	77,335	37,871	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/21/2026, Strike Price 226.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/21/2026	1	124,597	226.54	0	2,459	0	4,768	$	4,768	2,310	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/21/2026, Strike Price 224.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/21/2026	1	922,336	224.96	0	21,689	0	42,009	$	42,009	20,320	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/13/2026, Strike Price 179.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/13/2026	1	1,116,167	179.16	0	25,979	0	32,390	$	32,390	6,411	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/13/2026, Strike Price 178.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/13/2026	1	1,372,434	178.47	0	34,913	0	45,281	$	45,281	10,369	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/21/2026, Strike Price 177.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/21/2026	1	355,460	177.73	0	9,980	0	13,191	$	13,191	3,211	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/21/2026, Strike Price 177.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/21/2026	1	1,378,415	177.86	0	38,053	0	50,109	$	50,109	12,057	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/12/2027, Strike Price 179.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/12/2027	1	811,069	179.44	0	24,227	0	21,973	$	21,973	(2,254)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/12/2027, Strike Price 178.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/12/2027	1	482,247	178.61	0	15,552	0	14,387	$	14,387	(1,165)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/20/2027, Strike Price 178.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/20/2027	1	2,279,574	178.65	0	73,498	0	67,788	$	67,788	(5,710)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/13/2026, Strike Price 178.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/13/2026	1	459,833	178.23	0	12,074	0	15,810	$	15,810	3,736	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/21/2026, Strike Price 177.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/21/2026	1	635,343	177.47	0	18,437	0	24,541	$	24,541	6,104	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/12/2027, Strike Price 178.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/12/2027	1	230,123	178.39	0	7,572	0	7,039	$	7,039	(533)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/20/2027, Strike Price 177.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/20/2027	1	1,254,986	177.76	0	43,843	0	41,217	$	41,217	(2,625)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/13/2026, Strike Price 221.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/13/2026	1	3,748,810	221.43	0	90,745	0	80,446	$	80,446	(10,298)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/13/2026, Strike Price 219.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/13/2026	1	342,373	219.47	0	10,000	0	10,467	$	10,467	467	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/21/2026, Strike Price 221.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/21/2026	1	1,981,978	221.45	0	48,241	0	42,192	$	42,192	(6,049)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/21/2026, Strike Price 221.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/21/2026	1	204,001	221.74	0	4,830	0	4,078	$	4,078	(752)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/12/2027, Strike Price 221.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/12/2027	1	1,557,106	221.81	0	47,174	0	35,771	$	35,771	(11,404)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/12/2027, Strike Price 219.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/12/2027	1	118,325	219.12	0	4,325	0	3,532	$	3,532	(793)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/20/2027, Strike Price 221.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/20/2027	1	1,107,410	221.04	0	35,571	0	27,555	$	27,555	(8,016)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/20/2027, Strike Price 221.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/20/2027	1	108,344	221.11	0	3,464	0	2,677	$	2,677	(787)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/13/2026, Strike Price 220.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/13/2026	1	1,858,190	220.95	0	44,741	0	43,991	$	43,991	(750)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/21/2026, Strike Price 220.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/21/2026	1	960,132	220.72	0	23,838	0	23,622	$	23,622	(216)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/12/2027, Strike Price 222.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/12/2027	1	204,792	222.6	0	5,640	0	4,337	$	4,337	(1,303)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/20/2027, Strike Price 221.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/20/2027	1	643,191	221.79	0	18,908	0	14,850	$	14,850	(4,058)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/26/2026, Strike Price 6090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2026	1	22,593,900	6090	0	1,721,230	0	2,858,241	$	2,858,241	1,137,012	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/27/2026, Strike Price 322.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	5,886,708	322.03	0	118,860	0	5,829	$	5,829	(113,031)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/27/2026, Strike Price 320.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	1,064,591	320.66	0	23,668	0	1,862	$	1,862	(21,806)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/26/2027, Strike Price 323.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	2,345,810	323.56	0	62,409	0	24,268	$	24,268	(38,141)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/26/2027, Strike Price 320.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	745,950	320.15	0	23,534	0	10,193	$	10,193	(13,341)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/27/2026, Strike Price 297.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	1,221,144	297.84	0	29,069	0	22,952	$	22,952	(6,117)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/27/2026, Strike Price 300.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	361,020	300.85	0	6,936	0	3,828	$	3,828	(3,108)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/27/2026, Strike Price 322.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	3,118,315	322.14	0	63,013	0	2,941	$	2,941	(60,072)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/26/2027, Strike Price 323.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	1,139,846	323.82	0	29,919	0	11,536	$	11,536	(18,383)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/27/2026, Strike Price 343.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	8,687,798	343.12	0	440,072	0	302,245	$	302,245	(137,828)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/26/2027, Strike Price 414.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	8,485,429	414.53	0	534,234	0	547,811	$	547,811	13,576	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/26/2027, Strike Price 390.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	324,082	390.46	0	34,216	0	37,533	$	37,533	3,317	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/26/2027, Strike Price 390.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	101,520	390.46	0	10,718	0	11,757	$	11,757	1,039	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/27/2026, Strike Price 416.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	283,431	416.81	0	7,092	0	2,898	$	2,898	(4,194)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/27/2026, Strike Price 389.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	5,269,961	389.79	0	340,028	0	384,831	$	384,831	44,803	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/27/2026, Strike Price 390.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	234,186	390.31	0	14,880	0	16,767	$	16,767	1,887	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/27/2026, Strike Price 1713.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	18,405,031	1713.69	0	562,346	0	855,514	$	855,514	293,168	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/27/2026, Strike Price 1665.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	72,517,283	1665.15	0	3,568,052	0	5,576,023	$	5,576,023	2,007,971	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/26/2027, Strike Price 1724.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	15,348,762	1724.58	0	853,611	0	1,045,173	$	1,045,173	191,562	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/26/2027, Strike Price 1662.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	648,188	1662.02	0	53,239	0	67,167	$	67,167	13,928	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/27/2026, Strike Price 1666.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	1,533,548	1666.9	0	74,678	0	116,188	$	116,188	41,510	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/26/2027, Strike Price 1737.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	451,669	1737.19	0	23,179	0	27,883	$	27,883	4,704	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/27/2026, Strike Price 228.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2025	01/27/2026	1	349,314	228.31	0	5,799	0	10,503	$	10,503	4,704	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/27/2026, Strike Price 226.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2025	01/27/2026	1	312,542	226.48	0	6,334	0	11,970	$	11,970	5,636	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/27/2026, Strike Price 181.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2025	01/27/2026	1	366,287	181.33	0	7,312	0	6,248	$	6,248	(1,065)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/27/2026, Strike Price 179.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2025	01/27/2026	1	1,669,936	179.95	0	39,904	0	40,628	$	40,628	724	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/26/2027, Strike Price 179.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2025	01/26/2027	1	2,115,859	179.92	0	66,326	0	54,384	$	54,384	(11,942)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/27/2026, Strike Price 180.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2025	01/27/2026	1	443,120	180.13	0	10,357	0	10,345	$	10,345	(12)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/26/2027, Strike Price 180.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2025	01/26/2027	1	113,526	180.2	0	3,465	0	2,822	$	2,822	(643)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/27/2026, Strike Price 224.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/03/2025	01/27/2026	1	3,006,424	224.36	0	52,126	0	30,283	$	30,283	(21,843)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/27/2026, Strike Price 222.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/03/2025	01/27/2026	1	400,770	222.65	0	8,316	0	6,538	$	6,538	(1,778)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/26/2027, Strike Price 224.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/03/2025	01/26/2027	1	647,591	224.08	0	16,184	0	11,818	$	11,818	(4,366)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/26/2027, Strike Price 222.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/03/2025	01/26/2027	1	1,391,348	222.26	0	39,751	0	30,728	$	30,728	(9,023)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/27/2026, Strike Price 223.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/03/2025	01/27/2026	1	707,176	223.79	0	12,071	0	8,489	$	8,489	(3,582)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/26/2027, Strike Price 225.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/03/2025	01/26/2027	1	328,953	225.31	0	7,183	0	5,244	$	5,244	(1,939)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 5981.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/05/2025	01/20/2026	1	3,546,822	5981.15	0	310,050	0	517,792	$	517,792	207,742	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/02/2026, Strike Price 6050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2026	1	25,470,500	6050	0	2,126,429	0	3,443,917	$	3,443,917	1,317,488	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 02/03/2026, Strike Price 298.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	1,447,822	298.52	0	34,726	0	24,828	$	24,828	(9,898)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/03/2026, Strike Price 321.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	2,834,441	321.73	0	56,950	0	4,674	$	4,674	(52,275)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/03/2026, Strike Price 319.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	818,995	319.92	0	18,583	0	2,460	$	2,460	(16,123)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/02/2027, Strike Price 323.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	3,647,839	323.39	0	95,627	0	38,789	$	38,789	(56,838)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/02/2027, Strike Price 320.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	1,459,474	320.06	0	45,193	0	20,298	$	20,298	(24,895)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/03/2026, Strike Price 343.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	11,900,279	343.74	0	594,187	0	401,309	$	401,309	(192,878)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/02/2027, Strike Price 349.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	296,956	349.36	0	21,515	0	16,764	$	16,764	(4,751)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/03/2026, Strike Price 1715.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	24,050,188	1715.42	0	762,530	0	1,108,115	$	1,108,115	345,585	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/03/2026, Strike Price 1667.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	100,776,935	1667.94	0	5,077,697	0	7,626,245	$	7,626,245	2,548,548	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/02/2027, Strike Price 1730.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	15,800,378	1730.6	0	870,240	0	1,036,598	$	1,036,598	166,358	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/02/2027, Strike Price 1668.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	383,681	1668.18	0	31,336	0	38,535	$	38,535	7,199	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/03/2026, Strike Price 321.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	1,512,131	321.73	0	30,382	0	2,494	$	2,494	(27,888)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/02/2027, Strike Price 323.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	2,125,921	323.58	0	55,066	0	22,251		22,251	(32,815)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/03/2026, Strike Price 343.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	309,582	343.98	0	15,285	0	10,222		10,222	(5,063)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/03/2026, Strike Price 1669.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	1,619,473	1669.56	0	80,646	0	120,868		120,868	40,222	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/02/2027, Strike Price 1742	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	1,132,300	1742	0	57,933	0	67,906		67,906	9,973	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/03/2026, Strike Price 390.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	7,766,122	390.65	0	506,145	0	555,562		555,562	49,417	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/02/2027, Strike Price 414.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	10,570,639	414.21	0	694,654	0	696,614		696,614	1,960	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/02/2027, Strike Price 390.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	562,104	390.35	0	60,883	0	65,699		65,699	4,815	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/03/2026, Strike Price 390.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	273,238	390.34	0	17,969	0	19,778		19,778	1,809	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/03/2026, Strike Price 182.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/03/2026	1	1,230,590	182.04	0	22,916	0	17,326		17,326	(5,590)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/03/2026, Strike Price 181	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/03/2026	1	1,572,890	181	0	33,717	0	29,797		29,797	(3,920)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/02/2027, Strike Price 182.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/02/2027	1	452,030	182.27	0	11,582	0	8,706	$	8,706	(2,875)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/02/2027, Strike Price 180.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/02/2027	1	1,689,505	180.31	0	52,004	0	41,548	$	41,548	(10,455)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/03/2026, Strike Price 180.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/03/2026	1	323,238	180.58	0	7,339	0	6,807	$	6,808	(532)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/03/2026, Strike Price 224.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/03/2026	1	2,794,388	224.81	0	49,471	0	26,032	$	26,032	(23,439)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/02/2027, Strike Price 224.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/02/2027	1	2,397,122	224.66	0	63,380	0	41,281	$	41,281	(22,099)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/02/2027, Strike Price 223.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/02/2027	1	1,750,397	223.55	0	48,389	0	33,950	$	33,950	(14,439)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/03/2026, Strike Price 224.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/03/2026	1	1,018,140	224.26	0	19,159	0	11,176	$	11,176	(7,983)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/02/2027, Strike Price 225.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/02/2027	1	254,702	225.4	0	6,125	0	4,043	$	4,043	(2,082)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 02/03/2026, Strike Price 227.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2025	02/03/2026	1	1,448,707	227.07	0	26,094	0	51,311	$	51,311	25,217	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/09/2026, Strike Price 6050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2026	1	28,193,000	6050	0	2,439,230	0	3,848,273	$	3,848,273	1,409,042	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/10/2026, Strike Price 1669.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	96,066,489	1669.27	0	4,774,689	0	7,246,465	$	7,246,465	2,471,776	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/09/2027, Strike Price 1731.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2027	1	20,762,004	1731.61	0	1,149,120	0	1,361,259	$	1,361,259	212,139	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/09/2027, Strike Price 1667.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2027	1	1,033,664	1667.2	0	86,200	0	104,876	$	104,876	18,676	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/10/2026, Strike Price 1671.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	1,019,871	1671.92	0	49,507	0	75,201	$	75,201	25,694	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/09/2027, Strike Price 1739.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2027	1	1,234,754	1739.09	0	65,003	0	76,368	$	76,368	11,365	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/10/2026, Strike Price 1727	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	25,870,460	1727	0	718,499	0	1,033,695	$	1,033,695	315,196	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/10/2026, Strike Price 343.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	10,109,982	343.76	0	547,060	0	348,457	$	348,457	(198,604)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/09/2027, Strike Price 347.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2027	1	719,346	347.51	0	59,088	0	44,215	$	44,215	(14,873)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/10/2026, Strike Price 343.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	274,904	343.63	0	14,963	0	9,579	$	9,579	(5,384)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 02/10/2026, Strike Price 299.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	941,945	299.03	0	19,625	0	15,252	$	15,252	(4,373)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/10/2026, Strike Price 390.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	7,606,136	390.86	0	495,707	0	546,479	$	546,479	50,772	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/09/2027, Strike Price 415.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2027	1	11,534,558	415.51	0	746,126	0	742,542	$	742,542	(3,584)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/09/2027, Strike Price 390.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2027	1	988,370	390.66	0	107,989	0	115,546	$	115,546	7,558	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/10/2026, Strike Price 321.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/10/2026	1	2,902,473	321.07	0	59,845	0	7,599	$	7,599	(52,246)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/10/2026, Strike Price 319.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	425,387	319.84	0	9,533	0	1,574	$	1,574	(7,959)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/09/2027, Strike Price 322.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2027	1	2,875,524	322.73	0	76,708	0	32,690	$	32,690	(44,018)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/09/2027, Strike Price 318.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2027	1	414,284	318.68	0	13,531	0	6,469	$	6,469	(7,061)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/10/2026, Strike Price 320.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/10/2026	1	1,713,713	320.92	0	35,458	0	4,687	$	4,687	(30,770)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/09/2027, Strike Price 322.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/09/2027	1	2,190,454	322.6	0	58,937	0	25,166	$	25,166	(33,771)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/10/2026, Strike Price 225.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/10/2026	1	2,991,456	225.43	0	58,919	0	24,658	$	24,658	(34,261)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/09/2027, Strike Price 225.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/09/2027	1	1,786,236	225.82	0	48,726	0	27,209	$	27,209	(21,517)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/09/2027, Strike Price 223.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/09/2027	1	564,253	223.91	0	17,615	0	10,581	$	10,581	(7,034)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/10/2026, Strike Price 224.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/10/2026	1	660,677	224.72	0	14,935	0	6,703	$	6,703	(8,232)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/09/2027, Strike Price 225.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/09/2027	1	421,947	225.64	0	11,650	0	6,558	$	6,558	(5,092)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 02/10/2026, Strike Price 226.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/10/2026	1	1,310,557	226.74	0	25,548	0	48,124	$	48,124	22,577	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/10/2026, Strike Price 183.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/10/2026	1	873,053	183.03	0	17,029	0	9,277	$	9,277	(7,752)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/10/2026, Strike Price 181.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/10/2026	1	1,998,425	181.51	0	47,453	0	33,609	$	33,609	(13,844)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/09/2027, Strike Price 182.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/09/2027	1	413,390	182.11	0	12,122	0	8,161	$	8,161	(3,961)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/09/2027, Strike Price 181.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/09/2027	1	2,946,938	181.35	0	92,788	0	64,019	$	64,019	(28,768)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/10/2026, Strike Price 181.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/10/2026	1	339,835	181.73	0	7,835	0	5,381	$	5,382	(2,454)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 01/15/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	01/15/2026	1	2,115,678	Multiple	0	32,370	0	40,568	$	40,568	8,198	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/17/2026, Strike Price 6070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/17/2026	1	31,139,100	6070	0	2,690,341	0	4,169,034	$	4,169,034	1,478,693	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 02/18/2026, Strike Price 298.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	908,322	298.79	0	19,912	0	15,628	$	15,628	(4,284)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/18/2026, Strike Price 345	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	12,382,050	345	0	658,869	0	393,210	$	393,210	(265,659)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/17/2027, Strike Price 346.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/17/2027	1	322,013	346.25	0	27,929	0	20,985	$	20,985	(6,943)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/18/2026, Strike Price 1729.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	26,938,911	1729.07	0	766,786	0	1,063,081	$	1,063,081	296,295	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/18/2026, Strike Price 1674.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	88,825,329	1674.37	0	4,344,265	0	6,458,436	$	6,458,436	2,114,172	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/17/2027, Strike Price 1727.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/17/2027	1	20,051,863	1727.12	0	1,162,620	0	1,368,926	$	1,368,926	206,306	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/17/2027, Strike Price 1673.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/17/2027	1	401,580	1673.25	0	32,554	0	39,444	$	39,444	6,891	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/18/2026, Strike Price 1673.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	1,238,545	1673.71	0	61,135	0	90,574	$	90,574	29,439	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/17/2027, Strike Price 1741.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/17/2027	1	557,350	1741.72	0	29,345	0	33,997	$	33,997	4,652	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/18/2026, Strike Price 418.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	305,622	418.66	0	7,884	0	3,842	$	3,842	(4,042)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/18/2026, Strike Price 392.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	7,440,907	392.66	0	474,508	0	505,136	$	505,136	30,628	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/17/2027, Strike Price 416.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/17/2027	1	11,595,332	416.2	0	746,091	0	741,333	$	741,333	(4,758)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/17/2027, Strike Price 392.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/17/2027	1	392,780	392.78	0	41,530	0	44,196	$	44,196	2,666	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/18/2026, Strike Price 391.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	231,251	391.95	0	15,057	0	16,139	$	16,139	1,082	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/18/2026, Strike Price 321.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2025	02/18/2026	1	2,959,541	321.34	0	51,743	0	8,616	$	8,616	(43,127)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/18/2026, Strike Price 319.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2025	02/18/2026	1	1,851,468	319.77	0	36,109	0	8,032	$	8,032	(28,078)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/17/2027, Strike Price 322.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2025	02/17/2027	1	1,784,808	322.75	0	42,996	0	20,501	$	20,501	(22,495)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/17/2027, Strike Price 319.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2025	02/17/2027	1	328,931	319.35	0	9,454	0	4,928	$	4,928	(4,526)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/18/2026, Strike Price 320.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2025	02/18/2026	1	2,105,038	320.89	0	37,785	0	6,898	$	6,898	(30,886)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/17/2027, Strike Price 322.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2025	02/17/2027	1	1,045,580	322.71	0	25,245	0	12,049	$	12,049	(13,196)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/18/2026, Strike Price 183.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2025	02/18/2026	1	1,130,422	183.51	0	19,897	0	10,764	$	10,764	(9,133)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/18/2026, Strike Price 182.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2025	02/18/2026	1	2,532,822	182.48	0	50,940	0	33,298	$	33,298	(17,642)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/17/2027, Strike Price 182.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2025	02/17/2027	1	431,933	182.25	0	12,206	0	8,409	$	8,409	(3,797)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/18/2026, Strike Price 182.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2025	02/18/2026	1	280,357	182.05	0	5,975	0	4,164	$	4,164	(1,811)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/17/2027, Strike Price 182.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2025	02/17/2027	1	532,024	182.2	0	15,096	0	10,423	$	10,423	(4,673)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/18/2026, Strike Price 226.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/25/2025	02/18/2026	1	2,700,714	226.57	0	38,382	0	16,882	$	16,882	(21,501)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/18/2026, Strike Price 224.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/25/2025	02/18/2026	1	206,706	224.68	0	3,625	0	2,226	$	2,226	(1,399)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/17/2027, Strike Price 227.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/25/2025	02/17/2027	1	1,680,614	227.11	0	36,482	0	22,246	$	22,246	(14,236)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 02/18/2026, Strike Price 227.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/25/2025	02/18/2026	1	910,040	227.51	0	19,480	0	30,229	$	30,229	10,749	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/18/2026, Strike Price 226.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/25/2025	02/18/2026	1	1,426,691	226.1	0	23,158	0	10,315	$	10,315	(12,842)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/17/2027, Strike Price 227.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/25/2025	02/17/2027	1	179,725	227.5	0	3,642	0	2,274	$	2,274	(1,368)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/23/2026	1	28,350,400	6110	0	1,819,019	0	3,622,816	$	3,622,816	1,803,797	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/24/2026, Strike Price 346.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	9,348,750	346.25	0	475,845	0	273,108	$	273,108	(202,737)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 02/24/2026, Strike Price 299.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	838,796	299.57	0	19,992	0	13,182	$	13,182	(6,810)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/24/2026, Strike Price 393.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	7,089,120	393.84	0	365,220	0	465,743	$	465,743	100,523	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/23/2027, Strike Price 418.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/23/2027	1	10,380,678	418.07	0	547,620	0	638,520	$	638,520	90,900	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/23/2027, Strike Price 394.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/23/2027	1	721,807	394.43	0	65,656	0	78,955	$	78,955	13,300	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/24/2026, Strike Price 394.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	319,561	394.52	0	16,079	0	20,424	$	20,424	4,346	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/24/2026, Strike Price 1731.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	21,678,380	1731.5	0	513,821	0	837,810	$	837,810	323,989	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/24/2026, Strike Price 1678.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	97,714,598	1678.08	0	4,073,189	0	6,915,976	$	6,915,976	2,842,788	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/23/2027, Strike Price 1738.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/23/2027	1	17,889,782	1738.56	0	848,260	0	1,125,456	$	1,125,456	277,196	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/23/2027, Strike Price 1679.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/23/2027	1	503,856	1679.52	0	35,496	0	47,795	$	47,795	12,299	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/24/2026, Strike Price 1678.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	990,409	1678.66	0	41,206	0	69,736	$	69,736	28,530	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/09/2026, Strike Price 6040	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/09/2026	1	428,477,600	6040	0	27,182,608	0	59,277,770	$	59,277,770	32,095,163	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/17/2026, Strike Price 6090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/17/2026	1	465,519,600	6090	0	27,505,621	0	60,636,951	$	60,636,951	33,131,330	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2026	1	426,147,200	6080	0	25,931,744	0	56,749,391	$	56,749,391	30,817,647	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/02/2026, Strike Price 5990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	03/02/2026	1	579,292,900	5990	0	42,097,093	0	87,436,266	$	87,436,266	45,339,172	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2026	1	20,640,200	6410	0	672,980	0	1,607,519	$	1,607,519	934,539	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 02/24/2026, Strike Price 226.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/24/2026	1	433,322	226.87	0	11,059	0	15,548	$	15,548	4,489	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/24/2026, Strike Price 184.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/24/2026	1	1,066,699	184.55	0	17,629	0	7,546	$	7,546	(10,083)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/24/2026, Strike Price 182.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/24/2026	1	1,165,626	182.7	0	24,563	0	14,868	$	14,868	(9,695)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/23/2027, Strike Price 182.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2027	1	1,539,908	182.67	0	44,173	0	28,529	$	28,529	(15,644)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/24/2026, Strike Price 182.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/24/2026	1	250,258	182.67	0	5,288	0	3,219	$	3,219	(2,069)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/23/2027, Strike Price 182.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2027	1	290,318	182.59	0	8,395	0	5,434	$	5,434	(2,961)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/24/2026, Strike Price 226.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/24/2026	1	2,382,097	226.22	0	39,172	0	17,835	$	17,835	(21,337)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/23/2027, Strike Price 227.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2027	1	2,123,729	227.38	0	44,272	0	27,442	$	27,442	(16,829)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/23/2027, Strike Price 224.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2027	1	263,028	224.81	0	6,891	0	4,523	$	4,523	(2,368)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/24/2026, Strike Price 226.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/24/2026	1	666,966	226.09	0	11,122	0	5,180	$	5,180	(5,941)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/23/2027, Strike Price 227.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2027	1	259,453	227.59	0	5,312	0	3,272	$	3,272	(2,040)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/24/2026, Strike Price 320.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/24/2026	1	3,444,211	320.69	0	62,077	0	13,580	$	13,580	(48,497)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/24/2026, Strike Price 318.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/24/2026	1	2,833,332	318.71	0	59,443	0	17,293	$	17,293	(42,150)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/23/2027, Strike Price 322.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2027	1	5,100,398	322.81	0	121,823	0	59,002	$	59,002	(62,821)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/24/2026, Strike Price 321.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/24/2026	1	2,979,622	321.08	0	52,246	0	10,714	$	10,714	(41,533)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/23/2027, Strike Price 321.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2027	1	1,026,127	321.67	0	26,126	0	12,990	$	12,990	(13,136)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/17/2026, Strike Price 6052.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/05/2025	02/17/2026	1	3,080,488	6052.04	0	164,000	0	422,538	$	422,538	258,538	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/11/2026, Strike Price 6063.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/05/2025	02/11/2026	1	2,655,655	6063.14	0	136,814	0	357,076	$	357,076	220,263	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/20/2026, Strike Price 5987.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/05/2025	02/20/2026	1	2,909,901	5987.45	0	175,572	0	436,575	$	436,575	261,003	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/02/2026, Strike Price 5940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2026	1	35,699,400	5940	0	2,388,975	0	5,723,957	$	5,723,957	3,334,982	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 03/03/2026, Strike Price 303.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	642,424	303.03	0	11,999	0	6,067	$	6,067	(5,932)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 03/03/2026, Strike Price 300.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	978,055	300.94	0	21,320	0	12,902	$	12,902	(8,418)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1730.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	25,892,170	1730.76	0	564,210	0	1,031,767	$	1,031,767	467,557	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1677.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	107,036,431	1677.95	0	4,314,800	0	7,650,425	$	7,650,425	3,335,625	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/02/2027, Strike Price 1729.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	18,538,739	1729.36	0	874,464	0	1,261,308	$	1,261,308	386,844	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/02/2027, Strike Price 1675.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	1,474,273	1675.31	0	100,673	0	144,286	$	144,286	43,614	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1676.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	1,374,632	1676.38	0	54,266	0	99,615	$	99,615	45,349	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/02/2027, Strike Price 1751.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	420,415	1751.73	0	16,778	0	24,034	$	24,034	7,256	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/03/2026, Strike Price 318.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	4,122,601	318.84	0	61,588	0	26,561	$	26,561	(35,027)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/03/2026, Strike Price 317.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	289,253	317.86	0	4,668	0	2,244	$	2,244	(2,424)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/02/2027, Strike Price 321.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	3,364,185	321.01	0	69,902	0	45,297	$	45,297	(24,605)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/02/2027, Strike Price 318.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	159,030	318.06	0	3,875	0	2,669	$	2,669	(1,206)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/03/2026, Strike Price 318.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	2,613,176	318.68	0	39,278	0	17,367	$	17,367	(21,911)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/02/2027, Strike Price 320.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	1,026,720	320.85	0	21,500	0	13,995	$	13,995	(7,506)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/03/2026, Strike Price 348.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	14,040,136	348.65	0	577,434	0	337,123	$	337,123	(240,310)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/02/2027, Strike Price 353.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	197,904	353.4	0	12,521	0	9,866	$	9,866	(2,655)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/03/2026, Strike Price 347.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	145,971	347.55	0	6,335	0	3,903	$	3,903	(2,432)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/03/2026, Strike Price 391.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	10,108,350	391.19	0	525,586	0	744,822	$	744,822	219,236	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/02/2027, Strike Price 414.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	11,125,566	414.36	0	602,246	0	764,356	$	764,356	162,111	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/02/2027, Strike Price 390.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	230,637	390.91	0	21,216	0	27,367	$	27,367	6,150	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/03/2026, Strike Price 390.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	382,964	390.78	0	20,188	0	28,640	$	28,640	8,452	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/03/2026, Strike Price 225.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/03/2026	1	3,008,181	225.67	0	40,390	0	27,623	$	27,623	(12,766)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/02/2027, Strike Price 226.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/02/2027	1	1,312,014	226.6	0	26,518	0	18,648	$	18,648	(7,870)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/02/2027, Strike Price 224.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/02/2027	1	145,847	224.38	0	3,504	0	2,637	$	2,637	(866)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/03/2026, Strike Price 225.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/03/2026	1	623,361	225.04	0	9,778	0	6,684	$	6,684	(3,094)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/02/2027, Strike Price 226.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/02/2027	1	128,997	226.31	0	2,673	0	1,894	$	1,894	(780)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/03/2026, Strike Price 184.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/03/2026	1	1,421,266	184.58	0	20,790	0	10,625	$	10,625	(10,165)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/03/2026, Strike Price 183.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/03/2026	1	2,521,012	183.08	0	44,890	0	29,882	$	29,882	(15,008)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/02/2027, Strike Price 183.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/02/2027	1	880,952	183.15	0	22,367	0	15,408	$	15,408	(6,959)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/02/2027, Strike Price 182.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/02/2027	1	3,722,829	182.94	0	96,256	0	66,905	$	66,905	(29,350)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/03/2026, Strike Price 183.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/03/2026	1	671,683	183.02	0	12,074	0	8,097	$	8,097	(3,977)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/02/2027, Strike Price 183.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/02/2027	1	337,438	183.39	0	8,390	0	5,720	$	5,720	(2,671)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/03/2026, Strike Price 230.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/03/2026	1	702,873	230.45	0	11,987	0	15,345	$	15,345	3,359	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/03/2026, Strike Price 228.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/07/2025	03/03/2026	1	953,095	228.56	0	20,141	0	27,502	$	27,502	7,361	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/09/2026, Strike Price 5790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2026	1	36,534,900	5790	0	2,222,761	0	6,967,398	$	6,967,398	4,744,638	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/10/2026, Strike Price 316.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	6,227,553	316.28	0	92,346	0	66,704	$	66,704	(25,642)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/10/2026, Strike Price 314.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	1,151,326	314.57	0	19,508	0	15,983	$	15,983	(3,525)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/09/2027, Strike Price 318.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2027	1	3,170,164	318.93	0	63,724	0	50,355	$	50,355	(13,369)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/10/2026, Strike Price 316.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	2,860,977	316.13	0	42,897	0	31,382	$	31,382	(11,515)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/09/2027, Strike Price 317.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2027	1	1,091,822	317.39	0	23,957	0	19,383	$	19,383	(4,574)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/10/2026, Strike Price 348.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	16,658,499	348.14	0	623,448	0	436,188	$	436,188	(187,260)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/09/2027, Strike Price 358.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2027	1	211,609	358.66	0	10,251	0	8,449	$	8,449	(1,802)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/10/2026, Strike Price 346.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	346,900	346.9	0	13,832	0	10,164	$	10,164	(3,668)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/10/2026, Strike Price 388.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	9,054,140	388.09	0	414,635	0	751,546	$	751,546	336,911	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/09/2027, Strike Price 411.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2027	1	9,794,819	411.72	0	466,652	0	727,785	$	727,785	261,133	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/09/2027, Strike Price 389.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2027	1	424,086	389.07	0	34,901	0	52,590	$	52,590	17,689	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/10/2026, Strike Price 387.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	332,966	387.17	0	15,805	0	28,480	$	28,480	12,674	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1724.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	26,043,574	1724.74	0	476,103	0	1,145,284	$	1,145,284	669,181	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1671.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	94,655,912	1671.48	0	3,280,946	0	7,211,043	$	7,211,043	3,930,097	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/09/2027, Strike Price 1734.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2027	1	15,987,941	1734.05	0	636,644	0	1,056,699	$	1,056,699	420,056	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/09/2027, Strike Price 1670.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2027	1	718,324	1670.52	0	45,313	0	72,649	$	72,649	27,335	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1669.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	1,736,634	1669.84	0	61,766	0	134,113	$	134,113	72,347	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/09/2027, Strike Price 1736.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2027	1	399,450	1736.74	0	15,442	0	25,869	$	25,869	10,427	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 02/01/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	02/01/2030	1	1,703,658	Multiple	0	229,483	0	286,682	$	286,682	57,199	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/31/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	01/31/2030	1	2,439,756	Multiple	0	522,596	0	653,028	$	653,028	130,432	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 01/24/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	01/24/2030	1	4,056,913	Multiple	0	881,162	0	1,100,407	$	1,100,407	219,246	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/10/2026, Strike Price 224.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/10/2026	1	3,268,138	224.46	0	46,301	0	41,409	$	41,409	(4,892)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/10/2026, Strike Price 222.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/10/2026	1	413,497	222.31	0	6,882	0	8,000	$	8,000	1,118	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/09/2027, Strike Price 224.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/09/2027	1	1,444,692	224.68	0	29,128	0	25,425	$	25,425	(3,703)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/09/2027, Strike Price 222.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/09/2027	1	305,442	222.95	0	7,316	0	6,418	$	6,418	(898)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/10/2026, Strike Price 223.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/10/2026	1	853,211	223.94	0	11,773	0	12,066	$	12,066	293	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/09/2027, Strike Price 224.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/09/2027	1	440,726	224.86	0	9,094	0	7,611	$	7,611	(1,484)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/10/2026, Strike Price 229.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/10/2026	1	248,378	229.98	0	4,147	0	5,877	$	5,877	1,730	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/10/2026, Strike Price 184.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/10/2026	1	551,326	184.39	0	7,415	0	4,633	$	4,633	(2,782)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/10/2026, Strike Price 182.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/10/2026	1	2,619,695	182.43	0	45,952	0	38,019	$	38,019	(7,933)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/09/2027, Strike Price 184.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/09/2027	1	324,315	184.27	0	6,917	0	4,917	$	4,917	(2,000)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/09/2027, Strike Price 182.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/09/2027	1	588,777	182.85	0	14,329	0	10,751	$	10,751	(3,578)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/10/2026, Strike Price 182.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2025	03/10/2026	1	272,342	182.78	0	4,559	0	3,614	$	3,614	(945)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/13/2026, Strike Price 1645.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	01/13/2026	1	32,397,124	1645.61	0	1,435,773	0	2,870,680	$	2,870,680	1,434,907	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/22/2026, Strike Price 1661.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	01/22/2026	1	28,431,045	1661.08	0	1,108,603	0	2,254,019	$	2,254,019	1,145,416	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/04/2026, Strike Price 1671.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	02/04/2026	1	33,274,629	1671.42	0	1,192,091	0	2,450,481	$	2,450,481	1,258,390	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/18/2026, Strike Price 1673.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	02/18/2026	1	20,291,139	1673.22	0	739,990	0	1,490,213	$	1,490,213	750,223	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/23/2026, Strike Price 1679.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	02/23/2026	1	13,952,853	1679.65	0	479,148	0	972,856	$	972,856	493,708	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/26/2026, Strike Price 1675.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	02/26/2026	1	10,807,298	1675.55	0	395,572	0	785,186	$	785,186	389,614	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/05/2026, Strike Price 1679.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	03/05/2026	1	25,792,859	1679.66	0	905,850	0	1,823,268	$	1,823,268	917,418	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/11/2026, Strike Price 1656.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	03/11/2026	1	19,972,598	1656.24	0	898,034	0	1,720,294	$	1,720,294	822,260	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/03/2026, Strike Price 388.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	02/03/2026	1	22,791,610	388.2	0	1,143,103	0	1,783,908	$	1,783,908	640,805	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/16/2026, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2026	1	35,168,000	5600	0	3,480,376	0	8,124,843	$	8,124,843	4,644,467	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1705.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	26,685,128	1705.12	0	762,820	0	1,491,625	$	1,491,625	728,805	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1654.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	95,779,584	1654.51	0	4,573,889	0	8,384,891	$	8,384,891	3,811,002	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/16/2027, Strike Price 1719.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2027	1	19,373,919	1719.07	0	959,570	0	1,437,140	$	1,437,140	477,570	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/16/2027, Strike Price 1656.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2027	1	646,191	1656.9	0	48,425	0	70,961	$	70,961	22,536	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1651.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	1,816,947	1651.77	0	89,194	0	162,308	$	162,308	73,115	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/16/2027, Strike Price 1718.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2027	1	584,443	1718.95	0	28,971	0	43,390	$	43,390	14,419	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/17/2026, Strike Price 313.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	4,458,658	313.99	0	97,989	0	68,880	$	68,880	(29,108)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/17/2026, Strike Price 312.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	1,359,114	312.44	0	33,292	0	25,616	$	25,616	(7,676)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/16/2027, Strike Price 315.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2027	1	1,768,984	315.89	0	49,056	0	35,131	$	35,131	(13,925)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/17/2026, Strike Price 313.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	3,310,274	313.77	0	73,895	0	52,659	$	52,659	(21,236)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/16/2027, Strike Price 314.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2027	1	1,196,316	314.82	0	35,036	0	25,552	$	25,552	(9,484)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/17/2026, Strike Price 345.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	10,630,199	345.81	0	522,675	0	350,878	$	350,878	(171,798)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/16/2027, Strike Price 353.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2027	1	278,878	353.01	0	18,258	0	14,466	$	14,466	(3,792)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/17/2026, Strike Price 344.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	254,900	344.46	0	13,318	0	9,339	$	9,339	(3,979)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 03/17/2026, Strike Price 301.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	2,227,548	301.02	0	50,912	0	30,913	$	30,913	(19,999)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/17/2026, Strike Price 383.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	10,154,550	383.48	0	665,273	0	982,043	$	982,043	316,770	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/16/2027, Strike Price 406.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2027	1	9,687,356	406.69	0	606,556	0	822,104	$	822,104	215,548	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/16/2027, Strike Price 384.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2027	1	1,608,673	384.85	0	163,029	0	218,113	$	218,113	55,084	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/17/2026, Strike Price 382.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	493,257	382.37	0	33,474	0	49,253	$	49,253	15,779	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/17/2026, Strike Price 182.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/17/2026	1	1,622,678	182.94	0	28,295	0	21,256	$	21,256	(7,040)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/17/2026, Strike Price 181.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/17/2026	1	1,072,349	181.14	0	23,739	0	21,317	$	21,317	(2,422)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/16/2027, Strike Price 183.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/16/2027	1	534,623	183.09	0	13,257	0	9,508	$	9,508	(3,749)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/16/2027, Strike Price 180.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/16/2027	1	2,070,160	180.8	0	63,548	0	48,762	$	48,762	(14,786)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/17/2026, Strike Price 181.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/17/2026	1	487,320	181.16	0	10,760	0	9,647	$	9,647	(1,113)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/16/2027, Strike Price 180.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/16/2027	1	802,841	180.82	0	24,598	0	18,866	$	18,866	(5,732)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/17/2026, Strike Price 222.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/17/2026	1	3,665,225	222.81	0	62,675	0	65,791	$	65,791	3,117	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/16/2027, Strike Price 224.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/16/2027	1	856,864	224.31	0	19,635	0	15,740	$	15,740	(3,895)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/16/2027, Strike Price 220.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/16/2027	1	214,263	220.89	0	6,121	0	5,507	$	5,507	(613)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/17/2026, Strike Price 221.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/17/2026	1	826,941	221.7	0	17,158	0	17,972	$	17,972	814	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 03/24/2026, Strike Price 261	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/24/2026	1	18,270,000	261	0	339,598	0	109,269	$	109,269	(230,329)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 03/24/2026, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/24/2026	1	18,200,000	260	0	369,754	0	134,510	$	134,510	(235,244)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/17/2026, Strike Price 231.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/17/2026	1	358,252	231.13	0	5,425	0	7,178	$	7,178	1,753	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/17/2026, Strike Price 229	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/17/2026	1	2,722,810	229	0	51,127	0	74,383	$	74,383	23,256	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/05/2026, Strike Price 5920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/05/2026	1	154,038,400	5920	0	8,300,612	0	24,065,477	$	24,065,477	15,764,865	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/12/2026, Strike Price 5890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/12/2026	1	315,056,100	5890	0	18,339,553	0	51,304,909	$	51,304,909	32,965,357	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 5920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/20/2026	1	280,134,400	5920	0	15,679,587	0	44,203,759	$	44,203,759	28,524,172	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/26/2026, Strike Price 6080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/26/2026	1	368,265,600	6080	0	14,984,670	0	47,263,962	$	47,263,962	32,279,292	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/02/2026, Strike Price 6050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	02/02/2026	1	428,037,500	6050	0	19,101,725	0	57,875,794	$	57,875,794	38,774,070	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2026	1	35,997,600	5660	0	3,312,415	0	7,897,392	$	7,897,392	4,584,977	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 03/24/2026, Strike Price 301.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	1,155,741	301.76	0	22,482	0	14,918	$	14,918	(7,564)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/24/2026, Strike Price 314.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	5,595,595	314.89	0	108,930	0	78,518	$	78,518	(30,412)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/24/2026, Strike Price 313.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	2,338,859	313.52	0	50,280	0	39,253	$	39,253	(11,028)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/23/2027, Strike Price 316.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2027	1	3,059,781	316.42	0	79,607	0	58,990	$	58,990	(20,617)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/24/2026, Strike Price 314.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	4,146,443	314.84	0	80,996	0	58,578	$	58,578	(22,417)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/23/2027, Strike Price 316.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2027	1	1,132,891	316.45	0	29,428	0	21,796	$	21,796	(7,631)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1712.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	24,024,130	1712.34	0	601,556	0	1,255,438	$	1,255,438	653,882	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1657.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	99,406,485	1657.88	0	4,437,442	0	8,535,994	$	8,535,994	4,098,553	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/23/2027, Strike Price 1724.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2027	1	20,883,574	1724.49	0	967,049	0	1,497,749	$	1,497,749	530,701	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/23/2027, Strike Price 1655.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2027	1	1,390,452	1655.3	0	102,426	0	154,543	$	154,543	52,117	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1659.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	1,841,734	1659.22	0	80,553	0	156,554	$	156,554	76,001	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/23/2027, Strike Price 1728.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2027	1	397,458	1728.08	0	17,906	0	27,776	$	27,776	9,870	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/24/2026, Strike Price 385.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	8,081,253	385.74	0	471,161	0	737,615	$	737,615	266,454	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/23/2027, Strike Price 408.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2027	1	6,524,927	408.83	0	377,558	0	530,988	$	530,988	153,430	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/23/2027, Strike Price 385.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2027	1	754,992	385.2	0	74,485	0	102,265	$	102,265	27,780	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/24/2026, Strike Price 386.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	428,926	386.42	0	24,482	0	38,344	$	38,344	13,862	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/24/2026, Strike Price 346.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	13,284,086	346.12	0	680,143	0	439,033	$	439,033	(241,110)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/24/2026, Strike Price 346.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	180,180	346.5	0	9,069	0	5,778	$	5,778	(3,291)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/24/2026, Strike Price 223.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/24/2026	1	4,078,464	223.6	0	63,658	0	64,469	$	64,469	811	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/23/2027, Strike Price 224.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/23/2027	1	1,049,303	224.21	0	21,949	0	19,553	$	19,553	(2,396)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/24/2026, Strike Price 228.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/24/2026	1	1,167,492	228.92	0	19,176	0	32,342	$	32,342	13,166	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/24/2026, Strike Price 183.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/24/2026	1	1,024,490	183.93	0	14,371	0	10,697	$	10,697	(3,674)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/24/2026, Strike Price 182.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/24/2026	1	3,520,460	182.03	0	63,822	0	58,575	$	58,575	(5,247)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/23/2027, Strike Price 181.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/23/2027	1	544,530	181.51	0	14,700	0	11,821	$	11,821	(2,879)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/23/2027, Strike Price 181.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/23/2027	1	2,310,130	181.9	0	60,198	0	47,839	$	47,839	(12,359)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/24/2026, Strike Price 223.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/24/2026	1	1,527,756	223.03	0	25,414	0	26,791	$	26,791	1,377	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/23/2027, Strike Price 224.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/23/2027	1	687,895	224.07	0	14,521	0	13,003	$	13,003	(1,518)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/24/2026, Strike Price 182.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/24/2026	1	360,617	182.13	0	6,435	0	5,867	$	5,867	(568)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/23/2027, Strike Price 181.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2025	03/23/2027	1	700,662	181.99	0	18,134	0	14,351	$	14,351	(3,782)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 6050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/31/2025	03/23/2026	1	22,566,500	6050	0	804,859	0	3,242,416	$	3,242,416	2,437,556	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/09/2026, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/31/2025	03/09/2026	1	470,842,400	5810	0	26,367,174	0	87,911,509	$	87,911,509	61,544,334	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/16/2026, Strike Price 5610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/31/2025	03/16/2026	1	430,118,700	5610	0	34,228,555	0	98,447,169	$	98,447,169	64,218,614	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/31/2025	03/23/2026	1	466,553,800	5660	0	34,706,327	0	102,355,663	$	102,355,663	67,649,336	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/30/2026, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/31/2025	03/30/2026	1	489,004,400	5710	0	34,031,623	0	102,865,207	$	102,865,207	68,833,584	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/30/2026, Strike Price 5700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2026	1	40,755,000	5700	0	1,764,906	0	8,656,757	$	8,656,757	6,891,851	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 03/31/2026, Strike Price 300.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	372,893	300.72	0	5,692	0	5,666	$	5,666	(25)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 03/31/2026, Strike Price 303.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	540,764	303.8	0	6,390	0	5,435	$	5,435	(956)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1715.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	23,952,428	1715.79	0	313,099	0	1,219,420	$	1,219,420	906,322	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1660.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	91,935,797	1660.99	0	2,518,442	0	7,760,432	$	7,760,432	5,241,991	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/30/2027, Strike Price 1726.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	21,580,625	1726.45	0	635,964	0	1,535,019	$	1,535,019	899,055	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/30/2027, Strike Price 1660.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	1,328,648	1660.81	0	73,474	0	143,672	$	143,672	70,197	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1659.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	1,759,452	1659.86	0	48,841	0	149,797	$	149,797	100,956	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/30/2027, Strike Price 1727.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	483,610	1727.18	0	13,767	0	34,219	$	34,219	20,452	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/31/2026, Strike Price 315.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	6,058,913	315.24	0	52,999	0	83,275	$	83,275	30,275	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/31/2026, Strike Price 313.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	1,929,194	313.69	0	19,373	0	32,331	$	32,331	12,958	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/30/2027, Strike Price 316.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	2,557,482	316.52	0	39,948	0	49,253	$	49,253	9,305	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/30/2027, Strike Price 314.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	1,284,506	314.83	0	22,358	0	27,726	$	27,726	5,368	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/31/2026, Strike Price 346.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	14,869,963	346.7	0	447,192	0	481,977	$	481,977	34,785	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/31/2026, Strike Price 385.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	7,825,041	385.47	0	255,374	0	727,105	$	727,105	471,731	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/30/2027, Strike Price 410.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	9,817,315	410.08	0	325,345	0	781,466	$	781,466	456,121	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/30/2027, Strike Price 385.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	962,825	385.13	0	62,275	0	131,222	$	131,222	68,947	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/31/2026, Strike Price 386.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	486,763	386.32	0	15,347	0	44,088	$	44,088	28,741	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/30/2027, Strike Price 385.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	216,126	385.94	0	13,664	0	29,002	$	29,002	15,338	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/31/2026, Strike Price 315.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	2,801,906	315.53	0	24,015	0	37,043	$	37,043	13,028	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/30/2027, Strike Price 316.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	829,885	316.75	0	12,864	0	15,732	$	15,732	2,867	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/19/2026, Strike Price 5676.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/19/2026	1	6,867,984	5676.02	0	260,719	0	1,480,195	$	1,480,195	1,219,476	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 03/02/2026, Strike Price 20695.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/02/2026	1	2,524,808	20695.15	0	84,310	0	578,344	$	578,344	494,035	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/31/2026, Strike Price 227.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/31/2026	1	545,568	227.32	0	3,744	0	18,438	$	18,438	14,694	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/31/2026, Strike Price 183.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/31/2026	1	2,919,887	183.41	0	11,144	0	35,950	$	35,950	24,806	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/31/2026, Strike Price 181.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/31/2026	1	3,526,409	181.68	0	18,440	0	64,334	$	64,334	45,894	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/30/2027, Strike Price 181.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/30/2027	1	1,633,123	181.66	0	20,317	0	34,906	$	34,906	14,589	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/31/2026, Strike Price 181.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/31/2026	1	854,131	181.73	0	4,371	0	15,419	$	15,419	11,048	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 03/30/2027, Strike Price 181.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/30/2027	1	316,332	181.8	0	3,880	0	6,648	$	6,648	2,768	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/31/2026, Strike Price 224.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/31/2026	1	5,726,718	224.05	0	9,713	0	84,951	$	84,951	75,238	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/31/2026, Strike Price 221.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/31/2026	1	2,612,333	221.76	0	7,304	0	57,356	$	57,356	50,052	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/30/2027, Strike Price 223.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/30/2027	1	1,972,734	223.16	0	15,028	0	40,972	$	40,972	25,944	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/31/2026, Strike Price 222.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/31/2026	1	709,998	222.57	0	1,659	0	13,676	$	13,676	12,017	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/30/2027, Strike Price 223.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/30/2027	1	605,685	223.5	0	4,336	0	12,163	$	12,163	7,827	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/07/2026, Strike Price 5360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/07/2026	1	55,797,600	5360	0	4,934,340	0	16,101,044	$	16,101,044	11,166,704	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/23/2026, Strike Price 2180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	03/23/2026	1	4,948,600	2180	0	177,638	0	753,660	$	753,660	576,022	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/23/2026, Strike Price 2390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	03/23/2026	1	2,724,600	2390	0	154,644	0	590,337	$	590,337	435,693	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/08/2026, Strike Price 379.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	7,975,408	379.42	0	250,400	0	887,622	$	887,622	637,222	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/06/2027, Strike Price 406.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	10,132,799	406.45	0	308,496	0	888,331	$	888,331	579,835	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/06/2027, Strike Price 379.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	864,895	379.34	0	56,590	0	132,044	$	132,044	75,454	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/08/2026, Strike Price 379.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	421,378	379.62	0	13,120	0	46,654	$	46,654	33,534	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/06/2027, Strike Price 375.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	465,409	375.33	0	33,629	0	76,265	$	76,265	42,636	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/08/2026, Strike Price 345.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	13,697,691	345.03	0	498,477	0	519,674	$	519,674	21,197	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/08/2026, Strike Price 346.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	513,279	346.81	0	16,969	0	17,116	$	17,116	146	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2026, Strike Price 1703.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	18,942,920	1703.5	0	330,168	0	1,114,150	$	1,114,150	783,982	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2026, Strike Price 1646.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	73,981,576	1646.23	0	2,557,603	0	7,005,319	$	7,005,319	4,447,716	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/06/2027, Strike Price 1719.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	20,114,406	1719.18	0	683,189	0	1,517,885	$	1,517,885	834,696	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/06/2027, Strike Price 1649.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	890,876	1649.77	0	50,546	0	102,913	$	102,913	52,367	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2026, Strike Price 1649.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	2,012,024	1649.2	0	65,469	0	186,605	$	186,605	121,136	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/06/2027, Strike Price 1727.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	483,703	1727.51	0	15,378	0	34,426	$	34,426	19,047	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/09/2026, Strike Price 312.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/09/2026	1	6,210,711	312.41	0	61,230	0	123,709	$	123,709	62,479	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/08/2026, Strike Price 307.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	1,207,007	307.91	0	17,596	0	37,580	$	37,580	19,984	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/06/2027, Strike Price 314.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	2,176,894	314.58	0	33,721	0	48,095	$	48,095	14,374	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/06/2027, Strike Price 312.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	722,175	312.63	0	12,601	0	18,092	$	18,092	5,491	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/09/2026, Strike Price 313.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/09/2026	1	5,255,433	313.57	0	46,760	0	91,750	$	91,750	44,989	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/06/2027, Strike Price 316.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	1,217,909	316.34	0	16,912	0	23,929	$	23,929	7,017	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 04/08/2026, Strike Price 225.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/08/2026	1	291,114	225.67	0	2,025	0	11,746	$	11,746	9,720	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/09/2026, Strike Price 181.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/09/2026	1	405,013	181.62	0	3,100	0	7,626	$	7,626	4,526	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/09/2026, Strike Price 179.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/09/2026	1	1,794,102	179.95	0	17,747	0	46,086	$	46,086	28,339	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/06/2027, Strike Price 180.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/06/2027	1	884,684	180.18	0	14,779	0	22,533	$	22,533	7,754	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/09/2026, Strike Price 180.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/09/2026	1	1,092,800	180.33	0	10,241	0	26,259	$	26,259	16,018	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/06/2027, Strike Price 180.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/06/2027	1	276,899	180.98	0	4,284	0	6,434	$	6,434	2,150	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/08/2026, Strike Price 221.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/08/2026	1	3,673,851	221.05	0	24,099	0	90,650	$	90,650	66,551	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/09/2026, Strike Price 218.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/09/2026	1	673,744	218.04	0	6,087	0	24,519	$	24,519	18,431	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/06/2027, Strike Price 221.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/06/2027	1	725,613	221.9	0	8,371	0	17,076	$	17,076	8,705	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/08/2026, Strike Price 220.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/08/2026	1	1,273,901	220.78	0	8,713	0	32,666	$	32,666	23,954	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/06/2027, Strike Price 222.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2025	04/06/2027	1	362,316	222.28	0	4,042	0	8,224	$	8,224	4,182	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/20/2026, Strike Price 5639.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	03/20/2026	1	4,020,828	5639.31	0	273,771	0	899,536	$	899,536	625,765	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5542.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	03/23/2026	1	3,635,572	5542.03	0	288,804	0	889,547	$	889,547	600,743	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 5337.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	04/07/2031	1	12,020,771	5337.82	0	3,599,777	0	6,027,880	$	6,027,880	2,428,103	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 02/11/2026, Strike Price 20488.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	02/11/2026	1	3,237,226	20488.77	0	185,046	0	770,634	$	770,634	585,587	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/13/2026, Strike Price 5210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/13/2026	1	50,276,500	5210	0	5,697,746	0	16,369,560	$	16,369,560	10,671,814	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 04/14/2026, Strike Price 295.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	780,410	295.61	0	13,966	0	21,312	$	21,312	7,347	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/14/2026, Strike Price 339.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	10,861,606	339.85	0	536,195	0	574,187	$	574,187	37,993	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/14/2026, Strike Price 346.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	405,768	346.81	0	14,148	0	13,715	$	13,715	(433)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1673.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	21,607,338	1673.69	0	536,411	0	1,669,189	$	1,669,189	1,132,779	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1616.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	70,529,204	1616.53	0	3,245,636	0	8,093,627	$	8,093,627	4,847,991	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/13/2027, Strike Price 1686.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/13/2027	1	19,580,613	1686.53	0	868,642	0	1,839,122	$	1,839,122	970,480	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/13/2027, Strike Price 1613.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/13/2027	1	1,161,526	1613.23	0	86,602	0	162,202	$	162,202	75,600	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1616.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	2,295,515	1616.56	0	105,833	0	263,376	$	263,376	157,544	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/13/2027, Strike Price 1684.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/13/2027	1	741,066	1684.24	0	33,454	0	70,585	$	70,585	37,131	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/14/2026, Strike Price 365.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	6,931,721	365.79	0	430,399	0	1,058,206	$	1,058,206	627,806	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/13/2027, Strike Price 389.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/13/2027	1	7,113,973	389.38	0	399,431	0	904,428	$	904,428	504,997	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/13/2027, Strike Price 367.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/13/2027	1	400,728	367.64	0	37,769	0	74,994	$	74,994	37,225	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/14/2026, Strike Price 364.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	607,947	364.04	0	39,927	0	96,147	$	96,147	56,220	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/14/2026, Strike Price 303.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2025	04/14/2026	1	3,857,498	303.74	0	83,693	0	167,528	$	167,528	83,835	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/13/2027, Strike Price 303.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2025	04/13/2027	1	455,640	303.76	0	13,875	0	19,154	$	19,154	5,279	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/14/2026, Strike Price 303.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2025	04/14/2026	1	3,896,984	303.74	0	84,550	0	169,243	$	169,243	84,693	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/14/2026, Strike Price 302.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2025	04/14/2026	1	453,495	302.33	0	11,000	0	21,728	$	21,728	10,728	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/13/2027, Strike Price 305.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2025	04/13/2027	1	5,153,616	305.49	0	143,506	0	197,372	$	197,372	53,866	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/13/2027, Strike Price 305.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2025	04/13/2027	1	2,080,591	305.52	0	57,842	0	79,551	$	79,551	21,709	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 04/14/2026, Strike Price 216.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/21/2025	04/14/2026	1	571,930	216.64	0	12,751	0	46,798	$	46,798	34,047	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 04/14/2026, Strike Price 221.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/21/2025	04/14/2026	1	345,446	221.44	0	4,555	0	20,313	$	20,313	15,757	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/14/2026, Strike Price 213.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/14/2026	1	6,102,567	213.9	0	106,702	0	335,206	$	335,206	228,504	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/14/2026, Strike Price 211.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/14/2026	1	391,238	211.48	0	9,546	0	26,085	$	26,085	16,539	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/13/2027, Strike Price 214.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/13/2027	1	2,584,243	214.46	0	64,709	0	114,170	$	114,170	49,462	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/13/2027, Strike Price 212.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/13/2027	1	442,166	212.58	0	12,813	0	22,413	$	22,413	9,600	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/14/2026, Strike Price 212.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/14/2026	1	1,108,154	212.29	0	23,281	0	69,469	$	69,469	46,188	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/13/2027, Strike Price 213.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/13/2027	1	459,004	213.49	0	11,911	0	21,790	$	21,790	9,879	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/14/2026, Strike Price 177.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/14/2026	1	694,702	177.22	0	11,995	0	27,064	$	27,064	15,069	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/14/2026, Strike Price 174.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/14/2026	1	1,716,358	174.96	0	40,221	0	88,232	$	88,232	48,011	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/13/2027, Strike Price 177.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/13/2027	1	649,884	177.08	0	16,515	0	23,063	$	23,063	6,548	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/13/2027, Strike Price 176.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/13/2027	1	1,441,768	176.04	0	40,295	0	56,689	$	56,689	16,394	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/14/2026, Strike Price 174.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/14/2026	1	804,998	174.62	0	19,731	0	42,957	$	42,957	23,226	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/13/2027, Strike Price 174.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2025	04/13/2027	1	533,756	174.43	0	17,442	0	24,409	$	24,409	6,967	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2026	1	40,302,900	5310	0	4,657,148	0	12,177,503	$	12,177,503	7,520,355	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/21/2026, Strike Price 304.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	4,622,602	304.72	0	97,017	0	186,319	$	186,319	89,303	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/21/2026, Strike Price 303.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	361,189	303.52	0	8,223	0	15,887	$	15,887	7,664	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/20/2027, Strike Price 306	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	1,468,800	306	0	40,752	0	54,825	$	54,825	14,073	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/21/2026, Strike Price 305	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	3,077,450	305	0	63,204	0	121,452	$	121,452	58,248	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/20/2027, Strike Price 306.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	499,514	306.45	0	13,529	0	18,187	$	18,187	4,658	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/21/2026, Strike Price 341.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	12,506,586	341.71	0	601,600	0	603,273	$	603,273	1,673	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/21/2026, Strike Price 341.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	297,357	341.79	0	14,257	0	14,276	$	14,276	19	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1678.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	19,968,914	1678.06	0	533,488	0	1,498,129	$	1,498,129	964,641	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1621.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	74,520,588	1621.07	0	3,645,152	0	8,353,656	$	8,353,656	4,708,505	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/20/2027, Strike Price 1694.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	14,825,300	1694.32	0	668,532	0	1,333,976	$	1,333,976	665,444	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/20/2027, Strike Price 1620.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	923,964	1620.99	0	69,654	0	124,681	$	124,681	55,027	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1622.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	1,801,241	1622.74	0	86,733	0	199,881	$	199,881	113,147	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/20/2027, Strike Price 1692.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	287,807	1692.98	0	13,110	0	26,114	$	26,114	13,004	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 04/21/2026, Strike Price 295.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	372,595	295.71	0	6,917	0	10,099	$	10,099	3,181	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/21/2026, Strike Price 366.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	8,291,813	366.57	0	510,760	0	1,252,328	$	1,252,328	741,568	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/20/2027, Strike Price 390.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	6,499,661	390.37	0	364,635	0	815,409	$	815,409	450,774	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/20/2027, Strike Price 366.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	549,630	366.42	0	54,675	0	105,308	$	105,308	50,633	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/21/2026, Strike Price 367.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	349,144	367.52	0	20,853	0	51,704	$	51,704	30,851	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/20/2027, Strike Price 366.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	282,351	366.69	0	27,920	0	53,866	$	53,866	25,946	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/21/2026, Strike Price 214.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/21/2026	1	3,988,730	214.91	0	69,971	0	199,192	$	199,192	129,221	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/21/2026, Strike Price 212.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/21/2026	1	446,796	212.76	0	9,954	0	26,846	$	26,846	16,892	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/20/2027, Strike Price 214.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/20/2027	1	811,264	214.62	0	21,697	0	35,390	$	35,390	13,692	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/20/2027, Strike Price 211.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/20/2027	1	691,965	211.61	0	23,119	0	37,487	$	37,487	14,368	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/21/2026, Strike Price 213.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/21/2026	1	1,345,179	213.86	0	28,368	0	73,762	$	73,762	45,395	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/20/2027, Strike Price 214.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/20/2027	1	356,701	214.88	0	8,981	0	15,257	$	15,257	6,277	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 04/21/2026, Strike Price 220.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/21/2026	1	380,860	220.15	0	6,366	0	24,542	$	24,542	18,176	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/21/2026, Strike Price 177.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/21/2026	1	1,721,816	177.69	0	31,202	0	62,682	$	62,682	31,480	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/21/2026, Strike Price 175.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/21/2026	1	2,238,443	175.84	0	51,938	0	103,457	$	103,457	51,518	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/20/2027, Strike Price 178.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/20/2027	1	299,258	178.13	0	7,442	0	9,544	$	9,544	2,102	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/20/2027, Strike Price 175.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/20/2027	1	633,483	175.48	0	20,144	0	26,268	$	26,268	6,124	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/21/2026, Strike Price 175.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2025	04/21/2026	1	686,283	175.97	0	15,639	0	31,228	$	31,228	15,589	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5590	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	04/20/2026	1	20,179,900	5590	0	1,821,065	0	4,818,254	$	4,818,254	2,997,189	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/06/2026, Strike Price 5390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	04/06/2026	1	411,903,800	5390	0	47,526,362	0	115,829,112	$	115,829,112	68,302,750	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/13/2026, Strike Price 5260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	04/13/2026	1	379,666,800	5260	0	51,675,106	0	118,928,837	$	118,928,837	67,253,731	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	04/20/2026	1	413,842,800	5320	0	52,899,534	0	124,053,817	$	124,053,817	71,154,284	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/27/2026, Strike Price 5250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	04/27/2026	1	459,322,500	5250	0	64,218,535	0	145,944,776	$	145,944,776	81,726,241	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/13/2026, Strike Price 5368.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2025	04/13/2026	1	4,762,143	5368.82	0	545,606	0	1,367,713	$	1,367,713	822,107	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/27/2026, Strike Price 5350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2026	1	51,948,500	5350	0	6,930,762	0	15,259,260	$	15,259,260	8,328,498	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1686.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	24,861,074	1686.64	0	663,579	0	1,750,459	$	1,750,459	1,086,881	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1624.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	73,403,042	1624.68	0	3,738,541	0	8,096,161	$	8,096,161	4,357,620	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/27/2027, Strike Price 1694.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2027	1	21,043,454	1694.32	0	983,508	0	1,903,530	$	1,903,530	920,023	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/27/2027, Strike Price 1620.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2027	1	713,200	1620.91	0	55,621	0	96,596	$	96,596	40,976	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1622.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	2,288,402	1622.98	0	118,241	0	255,031	$	255,031	136,790	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/27/2027, Strike Price 1687.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2027	1	489,430	1687.69	0	24,169	0	46,113	$	46,113	21,944	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 04/28/2026, Strike Price 292.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	746,921	292.91	0	18,539	0	25,958	$	25,958	7,419	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/28/2026, Strike Price 305.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	4,233,816	305.03	0	94,119	0	166,383	$	166,383	72,265	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/28/2026, Strike Price 303.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	2,329,344	303.3	0	60,442	0	103,746	$	103,746	43,305	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/27/2027, Strike Price 306.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2027	1	3,047,107	306.55	0	85,721	0	110,606	$	110,606	24,886	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/27/2027, Strike Price 302.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2027	1	1,198,217	302.58	0	43,204	0	53,732	$	53,732	10,528	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/28/2026, Strike Price 304.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	3,157,728	304.8	0	72,934	0	126,249	$	126,249	53,314	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/27/2027, Strike Price 305.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2027	1	1,438,153	305.99	0	41,681	0	53,837	$	53,837	12,156	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/28/2026, Strike Price 341.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	13,981,927	341.94	0	657,855	0	675,768	$	675,768	17,913	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/28/2026, Strike Price 342.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	451,770	342.25	0	20,946	0	21,443	$	21,443	497	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/28/2026, Strike Price 367.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	8,357,177	367.51	0	525,858	0	1,244,550	$	1,244,550	718,692	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/27/2027, Strike Price 391.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2027	1	5,277,277	391.78	0	288,142	0	647,918	$	647,918	359,776	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/27/2027, Strike Price 368.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2027	1	729,293	368.33	0	70,112	0	136,078	$	136,078	65,965	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/28/2026, Strike Price 367.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	702,154	367.62	0	44,018	0	104,326	$	104,326	60,308	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/28/2026, Strike Price 215.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/28/2026	1	3,641,061	215.32	0	66,625	0	174,187	$	174,187	107,561	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/27/2027, Strike Price 215	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/27/2027	1	1,204,000	215	0	31,976	0	51,006	$	51,006	19,030	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/28/2026, Strike Price 214.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/28/2026	1	1,582,493	214.43	0	34,169	0	82,141	$	82,141	47,972	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/27/2027, Strike Price 215.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/27/2027	1	391,919	215.34	0	10,538	0	16,178	$	16,178	5,640	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 04/28/2026, Strike Price 218.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/28/2026	1	826,561	218.09	0	16,941	0	61,049	$	61,049	44,107	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/28/2026, Strike Price 178.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/28/2026	1	249,732	178.38	0	4,550	0	8,220	$	8,220	3,670	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/28/2026, Strike Price 176.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/28/2026	1	2,864,898	176.41	0	67,721	0	122,995	$	122,995	55,275	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/27/2027, Strike Price 176.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/27/2027	1	336,447	176.15	0	10,772	0	13,084	$	13,084	2,312	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/27/2027, Strike Price 176.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/27/2027	1	1,786,769	176.21	0	56,885	0	69,087	$	69,087	12,201	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/28/2026, Strike Price 176.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/28/2026	1	1,392,396	176.7	0	31,756	0	57,636	$	57,636	25,880	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 04/27/2027, Strike Price 176.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2025	04/27/2027	1	571,892	176.51	0	17,723	0	21,478	$	21,478	3,755	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/04/2026, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2026	1	52,752,000	5600	0	5,686,760	0	12,608,476	$	12,608,476	6,921,716	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 05/05/2026, Strike Price 294.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	1,171,831	294.43	0	22,487	0	35,755	$	35,755	13,268	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/05/2026, Strike Price 370.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	8,861,642	370.47	0	473,616	0	1,246,448	$	1,246,448	772,832	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/04/2027, Strike Price 397.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2027	1	5,286,865	397.21	0	239,314	0	585,422	$	585,422	346,108	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/04/2027, Strike Price 370.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2027	1	388,973	370.45	0	34,661	0	70,421	$	70,421	35,761	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/05/2026, Strike Price 371.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	519,666	371.19	0	27,104	0	71,961	$	71,961	44,857	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/05/2026, Strike Price 306.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	3,753,645	306.42	0	70,920	0	132,333	$	132,333	61,413	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/05/2026, Strike Price 304.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	1,316,822	304.82	0	27,821	0	52,469	$	52,469	24,648	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/04/2027, Strike Price 308.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2027	1	2,371,677	308.01	0	59,983	0	79,549	$	79,549	19,566	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/04/2027, Strike Price 304.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2027	1	1,120,045	304.36	0	34,357	0	45,864	$	45,864	11,506	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/05/2026, Strike Price 306.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	3,604,322	306.49	0	67,032	0	126,365	$	126,365	59,333	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/04/2027, Strike Price 308.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2027	1	2,588,040	308.1	0	65,046	0	86,365	$	86,365	21,318	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/05/2026, Strike Price 343.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	13,985,333	343.03	0	673,902	0	644,144	$	644,144	(29,758)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/05/2026, Strike Price 343.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	356,886	343.16	0	17,087	0	16,311	$	16,311	(776)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1700.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	23,330,723	1700.49	0	533,121	0	1,461,278	$	1,461,278	928,157	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1640.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	73,694,854	1640.58	0	3,255,703	0	7,379,938	$	7,379,938	4,124,235	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/04/2027, Strike Price 1714.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2027	1	19,424,605	1714.44	0	804,287	0	1,553,638	$	1,553,638	749,351	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/04/2027, Strike Price 1640.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2027	1	1,115,227	1640.04	0	78,248	0	137,838	$	137,838	59,590	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1641.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	1,986,276	1641.55	0	86,986	0	197,641	$	197,641	110,655	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/04/2027, Strike Price 1709.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2027	1	1,555,345	1709.17	0	67,026	0	128,791	$	128,791	61,765	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 05/05/2026, Strike Price 218.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/05/2026	1	1,183,924	218.84	0	21,586	0	82,685	$	82,685	61,099	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/05/2026, Strike Price 179.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/05/2026	1	1,405,778	179.08	0	23,079	0	41,632	$	41,632	18,553	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/05/2026, Strike Price 177.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/05/2026	1	2,262,615	177.46	0	46,028	0	84,515	$	84,515	38,487	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/04/2027, Strike Price 177.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/04/2027	1	3,027,042	177.02	0	88,578	0	108,137	$	108,137	19,559	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/05/2026, Strike Price 177.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/05/2026	1	1,022,227	177.47	0	20,736	0	38,132	$	38,132	17,396	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/04/2027, Strike Price 177.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/04/2027	1	277,040	177.59	0	7,660	0	9,349	$	9,349	1,689	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/11/2026, Strike Price 216.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/11/2026	1	3,707,617	216.44	0	58,756	0	157,838	$	157,838	99,082	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/11/2026, Strike Price 214.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/11/2026	1	1,044,662	214.07	0	21,618	0	55,479	$	55,479	33,860	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/04/2027, Strike Price 216	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/04/2027	1	1,045,440	216	0	26,233	0	40,995	$	40,995	14,762	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/04/2027, Strike Price 214.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/04/2027	1	291,462	214.31	0	8,323	0	12,995	$	12,995	4,672	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/05/2026, Strike Price 215.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/05/2026	1	1,011,816	215.28	0	19,552	0	48,371	$	48,371	28,819	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/04/2027, Strike Price 216.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2025	05/04/2027	1	410,913	216.27	0	9,709	0	15,776	$	15,776	6,067	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/27/2026, Strike Price 5502.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	04/27/2026	1	3,026,287	5502.34	0	0	0	350,235	$	350,235	350,235	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/11/2026, Strike Price 5640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2026	1	51,718,800	5640	0	6,226,063	0	11,982,919	$	11,982,919	5,756,856	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1701.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	19,452,374	1701.87	0	536,088	0	1,214,679	$	1,214,679	678,592	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1641.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	69,303,708	1641.49	0	3,511,319	0	6,936,839	$	6,936,839	3,425,520	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/11/2027, Strike Price 1715.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2027	1	19,287,728	1715.99	0	921,009	0	1,537,432	$	1,537,432	616,423	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/11/2027, Strike Price 1642.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2027	1	1,971,024	1642.52	0	155,035	0	241,577	$	241,577	86,541	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1641.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	1,739,704	1641.23	0	88,518	0	174,430	$	174,430	85,912	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/11/2027, Strike Price 1690.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2027	1	1,031,266	1690.6	0	59,182	0	96,580	$	96,580	37,398	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/12/2026, Strike Price 305.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	3,027,420	305.8	0	62,865	0	111,910	$	111,910	49,045	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/12/2026, Strike Price 304.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	982,598	304.21	0	22,901	0	40,844	$	40,844	17,943	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/11/2027, Strike Price 307.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2027	1	2,843,635	307.42	0	77,030	0	98,866	$	98,866	21,836	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/11/2027, Strike Price 304.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2027	1	961,240	304.19	0	30,778	0	39,787	$	39,787	9,008	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/12/2026, Strike Price 305.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	1,902,449	305.86	0	39,310	0	70,003	$	70,003	30,693	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/11/2027, Strike Price 307.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2027	1	2,517,033	307.33	0	68,500	0	87,950	$	87,950	19,450	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/12/2026, Strike Price 368.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	9,365,863	368.88	0	578,897	0	1,370,333	$	1,370,333	791,435	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/11/2027, Strike Price 395.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2027	1	2,724,513	395.43	0	143,756	0	315,007	$	315,007	171,251	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/11/2027, Strike Price 368.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2027	1	472,256	368.95	0	47,177	0	87,958	$	87,958	40,781	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/12/2026, Strike Price 368.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	652,935	368.89	0	40,344	0	95,512	$	95,512	55,168	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/12/2026, Strike Price 343.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	17,010,180	343.64	0	854,923	0	768,115	$	768,115	(86,809)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/12/2026, Strike Price 343.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	364,163	343.55	0	18,395	0	16,532	$	16,532	(1,862)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/12/2026, Strike Price 216.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/12/2026	1	3,229,732	216.47	0	56,994	0	137,009	$	137,009	80,015	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/11/2027, Strike Price 216.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/11/2027	1	1,006,602	216.94	0	23,246	0	36,650	$	36,650	13,404	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/12/2026, Strike Price 215.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/12/2026	1	1,468,713	215.67	0	28,330	0	67,384	$	67,384	39,054	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/11/2027, Strike Price 216.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/11/2027	1	934,236	216.76	0	21,895	0	34,506	$	34,506	12,611	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 05/12/2026, Strike Price 218.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/12/2026	1	225,240	218.68	0	4,213	0	15,811	$	15,811	11,598	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/12/2026, Strike Price 179.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/12/2026	1	594,612	179.1	0	10,325	0	17,551	$	17,551	7,225	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/12/2026, Strike Price 177.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/12/2026	1	2,939,611	177.62	0	62,063	0	107,181	$	107,181	45,119	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/11/2027, Strike Price 177.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/11/2027	1	1,809,846	177.61	0	51,969	0	60,976	$	60,976	9,007	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/12/2026, Strike Price 177.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/12/2026	1	861,457	177.62	0	18,188	0	31,410	$	31,410	13,222	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/11/2027, Strike Price 177.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/11/2027	1	397,846	177.61	0	11,424	0	13,404	$	13,404	1,980	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/01/2026, Strike Price 5599.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/20/2025	05/01/2026	1	3,701,230	5599.44	0	495,446	0	884,689	$	884,689	389,243	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/13/2031, Strike Price 5867.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/20/2025	05/13/2031	1	3,526,530	5867.77	0	1,046,137	0	1,417,133	$	1,417,133	370,996	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/18/2026	1	51,979,000	5900	0	4,422,268	0	9,431,489	$	9,431,489	5,009,222	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1715.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	18,507,548	1715.25	0	395,229	0	1,023,905	$	1,023,905	628,676	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1651.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	74,808,169	1651.03	0	3,253,192	0	7,057,280	$	7,057,280	3,804,087	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/18/2027, Strike Price 1727.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/18/2027	1	19,299,414	1727.79	0	798,616	0	1,428,412	$	1,428,412	629,796	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/18/2027, Strike Price 1650.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/18/2027	1	792,014	1650.03	0	56,920	0	93,659	$	93,659	36,739	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1652.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	2,264,213	1652.71	0	96,349	0	211,144	$	211,144	114,795	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/18/2027, Strike Price 1701.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/18/2027	1	1,106,001	1701.54	0	55,888	0	97,281	$	97,281	41,393	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/18/2027, Strike Price 1654.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/18/2027	1	628,710	1654.5	0	43,932	0	72,606	$	72,606	28,674	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/19/2026, Strike Price 344.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	12,276,904	344.76	0	565,848	0	527,200	$	527,200	(38,648)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/19/2026, Strike Price 369.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	8,084,702	369.84	0	449,660	0	1,165,702	$	1,165,702	716,042	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/18/2027, Strike Price 397.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/18/2027	1	4,067,755	397.63	0	190,278	0	452,794	$	452,794	262,516	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/18/2027, Strike Price 369.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/18/2027	1	746,713	369.66	0	70,013	0	138,066	$	138,066	68,053	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/19/2026, Strike Price 369.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	543,150	369.49	0	30,473	0	78,894	$	78,894	48,421	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 05/19/2026, Strike Price 220.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	231,599	220.57	0	3,434	0	14,125	$	14,125	10,691	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/19/2026, Strike Price 216.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	4,026,688	216.14	0	69,676	0	175,857	$	175,857	106,181	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/19/2026, Strike Price 214.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	332,630	214.6	0	6,340	0	16,775	$	16,775	10,435	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/18/2027, Strike Price 216.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/18/2027	1	1,486,050	216.31	0	34,694	0	56,862	$	56,862	22,169	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/19/2026, Strike Price 215.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	1,303,412	215.44	0	24,382	0	60,871	$	60,871	36,489	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/18/2027, Strike Price 216.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/18/2027	1	262,013	216.54	0	6,244	0	9,847	$	9,847	3,603	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/19/2026, Strike Price 178.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	914,281	178.92	0	15,126	0	27,710	$	27,710	12,584	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/19/2026, Strike Price 177.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	1,708,754	177.81	0	32,770	0	60,585	$	60,585	27,815	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/18/2027, Strike Price 177.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/18/2027	1	795,693	177.61	0	21,773	0	26,819	$	26,819	5,046	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/19/2026, Strike Price 177.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	1,228,736	177.82	0	23,494	0	43,506	$	43,506	20,012	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/18/2027, Strike Price 177.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/18/2027	1	346,671	177.78	0	9,341	0	11,487	$	11,487	2,146	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/19/2026, Strike Price 306.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	3,453,015	306.39	0	57,477	0	121,893	$	121,893	64,416	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/19/2026, Strike Price 305.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	5,189,088	305.6	0	91,862	0	194,541	$	194,541	102,679	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/18/2027, Strike Price 307.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/18/2027	1	1,741,356	307.66	0	41,086	0	59,901	$	59,901	18,816	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/18/2027, Strike Price 305.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/18/2027	1	369,716	305.55	0	9,799	0	14,269	$	14,269	4,470	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/19/2026, Strike Price 306.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	2,655,968	306.34	0	44,390	0	94,120	$	94,120	49,730	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/18/2027, Strike Price 307.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/18/2027	1	1,944,538	307.68	0	45,828	0	66,816	$	66,816	20,988	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/11/2026, Strike Price 5723.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/11/2026	1	4,435,356	5723.04	0	500,461	0	952,464	$	952,464	452,003	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 5889.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/18/2026	1	3,916,252	5889.1	0	351,974	0	718,535	$	718,535	366,561	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/21/2031, Strike Price 5903.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/21/2031	1	9,722,537	5903.18	0	2,830,251	0	3,855,419	$	3,855,419	1,025,168	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/22/2031, Strike Price 5881.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/22/2031	1	9,516,558	5881.68	0	2,839,284	0	3,810,180	$	3,810,180	970,895	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/22/2031, Strike Price 5874.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/22/2031	1	16,911,419	5874.06	0	4,992,255	0	6,793,334	$	6,793,334	1,801,079	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 6130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/18/2026	1	17,041,400	6130	0	1,072,774	0	2,400,940	$	2,400,940	1,328,166	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/04/2026, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/04/2026	1	445,032,000	5600	0	57,591,909	0	106,368,960	$	106,368,960	48,777,051	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/11/2026, Strike Price 5650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/11/2026	1	420,190,500	5650	0	51,675,251	0	96,484,809	$	96,484,809	44,809,558	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/18/2026	1	451,527,000	5900	0	40,450,697	0	81,928,705	$	81,928,705	41,478,008	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/26/2026, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/26/2026	1	416,715,600	5880	0	38,821,169	0	77,687,171	$	77,687,171	38,866,003	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 05/19/2026, Strike Price 296.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	183,576	296.09	0	0	0	4,850	$	4,850	4,850	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 05/19/2026, Strike Price 292.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	152,204	292.7	0	0	0	5,356	$	5,356	5,356	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/26/2026, Strike Price 5870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2025	05/26/2026	1	59,228,300	5870	0	5,559,766	0	11,152,572	$	11,152,572	5,592,806	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/27/2026, Strike Price 345.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2025	05/27/2026	1	13,688,598	345.41	0	639,753	0	575,106	$	575,106	(64,648)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 05/27/2026, Strike Price 292.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2025	05/27/2026	1	1,278,225	292.5	0	29,629	0	45,624	$	45,624	15,995	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 05/27/2026, Strike Price 295.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2025	05/27/2026	1	318,892	295.27	0	6,080	0	9,071	$	9,071	2,990	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/27/2026, Strike Price 1717.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	17,964,527	1717.45	0	430,301	0	981,537	$	981,537	551,236	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/27/2026, Strike Price 1652.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	74,292,239	1652.04	0	3,546,334	0	6,993,778	$	6,993,778	3,447,444	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/25/2027, Strike Price 1724.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	24,102,918	1724.1	0	1,107,744	0	1,840,750	$	1,840,750	733,007	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/25/2027, Strike Price 1653.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	595,422	1653.95	0	44,248	0	69,232	$	69,232	24,984	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/27/2026, Strike Price 1649.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	2,276,213	1649.43	0	111,818	0	218,119	$	218,119	106,302	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/25/2027, Strike Price 1699.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	1,206,801	1699.72	0	66,296	0	107,920	$	107,920	41,624	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/25/2027, Strike Price 1651.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	264,309	1651.93	0	19,887	0	31,062	$	31,062	11,175	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 05/27/2026, Strike Price 218.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	1,583,551	218.12	0	31,145	0	114,084	$	114,084	82,939	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 05/27/2026, Strike Price 220.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	574,800	220.23	0	9,005	0	35,742	$	35,742	26,737	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/27/2026, Strike Price 215.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	2,716,148	215.91	0	52,836	0	120,843	$	120,843	68,007	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/27/2026, Strike Price 214.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	480,928	214.7	0	9,923	0	23,934	$	23,934	14,011	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/25/2027, Strike Price 216.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	1,167,097	216.53	0	29,645	0	43,893	$	43,893	14,248	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/25/2027, Strike Price 214.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	429,540	214.77	0	12,460	0	18,474	$	18,474	6,014	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/27/2026, Strike Price 215.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	1,611,790	215.48	0	30,518	0	74,691	$	74,691	44,172	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/25/2027, Strike Price 216.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	639,442	216.76	0	15,960	0	23,619	$	23,619	7,659	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/27/2026, Strike Price 178.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	766,709	178.72	0	14,629	0	23,906	$	23,906	9,277	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/27/2026, Strike Price 177.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	2,183,875	177.84	0	46,787	0	76,955	$	76,955	30,168	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/25/2027, Strike Price 178.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	200,368	178.9	0	5,286	0	5,923	$	5,923	637	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/25/2027, Strike Price 177.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	453,161	177.71	0	13,337	0	15,128	$	15,128	1,791	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/27/2026, Strike Price 177.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	761,070	177.82	0	16,350	0	26,891	$	26,891	10,541	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/27/2026, Strike Price 304.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	4,141,744	304.54	0	91,112	0	167,528	$	167,528	76,416	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/27/2026, Strike Price 303.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	1,595,685	303.94	0	36,435	0	67,323	$	67,323	30,888	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/25/2027, Strike Price 306.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	2,761,650	306.85	0	74,755	0	99,587	$	99,587	24,832	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/25/2027, Strike Price 304.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	571,896	304.2	0	17,785	0	23,743	$	23,743	5,958	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/27/2026, Strike Price 304.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	2,233,011	304.64	0	48,305	0	89,681	$	89,681	41,376	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/25/2027, Strike Price 306.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	2,362,344	306.4	0	65,506	0	87,294	$	87,294	21,788	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/27/2026, Strike Price 369.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	10,744,853	369.62	0	674,565	0	1,564,993	$	1,564,993	890,428	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/25/2027, Strike Price 400.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	2,700,718	400.7	0	125,839	0	284,137	$	284,137	158,298	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/25/2027, Strike Price 370.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/25/2027	1	355,219	370.02	0	35,223	0	65,570	$	65,570	30,347	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/27/2026, Strike Price 369.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	941,919	369.38	0	59,612	0	137,880	$	137,880	78,268	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 05/25/2027, Strike Price 177.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/02/2025	05/25/2027	1	395,825	177.5	0	11,730	0	13,494	$	13,494	1,764	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 05/01/2026, Strike Price 19582.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/01/2026	1	2,917,761	19582.29	0	529,871	0	900,655	$	900,655	370,784	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/05/2031, Strike Price 5633.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/05/2031	1	3,160,410	5633.53	0	1,056,563	0	1,402,658	$	1,402,658	346,095	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 03/19/2026, Strike Price 17397.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	03/19/2026	1	1,009,067	17397.7	0	297,400	0	464,923	$	464,923	167,523	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 5908.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	9,482,870	5908.33	0	2,818,340	0	3,759,957	$	3,759,957	941,617	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/27/2031, Strike Price 5909.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/27/2031	1	4,763,146	5909.61	0	1,448,302	0	1,885,808	$	1,885,808	437,506	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 5903.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	7,013,263	5903.42	0	2,089,148	0	2,786,691	$	2,786,691	697,543	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 5908.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	16,952,003	5908.68	0	5,037,368	0	6,720,447	$	6,720,447	1,683,078	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/01/2026, Strike Price 5890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/04/2025	06/01/2026	1	368,478,400	5890	0	36,446,405	0	68,424,433	$	68,424,433	31,978,028	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/01/2026, Strike Price 5910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/01/2026	1	43,438,500	5910	0	4,153,345	0	7,905,954	$	7,905,954	3,752,609	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/02/2026, Strike Price 305.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	4,398,879	305.69	0	93,246	0	163,515	$	163,515	70,270	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/02/2026, Strike Price 303.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	334,290	303.9	0	8,096	0	14,117	$	14,117	6,021	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/02/2027, Strike Price 306.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2027	1	3,476,497	306.84	0	97,524	0	125,726	$	125,726	28,202	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/02/2027, Strike Price 304.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2027	1	307,121	304.08	0	9,944	0	12,851	$	12,851	2,907	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/02/2026, Strike Price 305.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	2,688,070	305.81	0	55,992	0	99,038	$	99,038	43,045	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/02/2027, Strike Price 307.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2027	1	1,598,636	307.43	0	43,420	0	55,985	$	55,985	12,565	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1720.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	16,431,730	1720.6	0	387,062	0	877,253	$	877,253	490,192	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1652.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	65,519,370	1652.86	0	3,161,686	0	6,162,312	$	6,162,312	3,000,625	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2027, Strike Price 1737.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2027	1	19,420,778	1737.1	0	803,395	0	1,364,671	$	1,364,671	561,276	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2027, Strike Price 1651.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2027	1	1,205,829	1651.82	0	90,440	0	142,347	$	142,347	51,907	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1657.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	1,359,093	1657.43	0	63,042	0	123,842	$	123,842	60,801	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2027, Strike Price 1708.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2027	1	1,007,726	1708.01	0	51,678	0	86,020	$	86,020	34,342	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/02/2027, Strike Price 1658.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2027	1	613,652	1658.52	0	43,904	0	69,911	$	69,911	26,007	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/02/2026, Strike Price 344.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	12,286,407	344.93	0	569,274	0	540,680	$	540,680	(28,594)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/02/2026, Strike Price 370.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	6,716,359	370.66	0	416,216	0	962,568	$	962,568	546,352	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/02/2027, Strike Price 400.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2027	1	1,993,345	400.27	0	95,740	0	213,110	$	213,110	117,370	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/02/2026, Strike Price 371.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	371,540	371.54	0	22,490	0	52,262	$	52,262	29,772	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/02/2026, Strike Price 216.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2025	06/02/2026	1	2,784,447	216.52	0	47,582	0	116,352	$	116,352	68,770	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/02/2027, Strike Price 217.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2025	06/02/2027	1	1,414,558	217.29	0	34,243	0	50,102	$	50,102	15,860	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/02/2026, Strike Price 216.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2025	06/02/2026	1	1,931,113	216.25	0	36,702	0	82,859	$	82,859	46,157	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/02/2027, Strike Price 217.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2025	06/02/2027	1	306,351	217.27	0	7,121	0	10,868	$	10,868	3,747	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/02/2026, Strike Price 179.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2025	06/02/2026	1	606,609	179.47	0	10,613	0	16,943	$	16,943	6,330	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/02/2026, Strike Price 178.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2025	06/02/2026	1	2,803,137	178.09	0	59,182	0	95,335	$	95,335	36,153	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/02/2027, Strike Price 178.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2025	06/02/2027	1	670,295	178.27	0	18,913	0	21,158	$	21,158	2,245	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/02/2026, Strike Price 178.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2025	06/02/2026	1	1,321,499	178.34	0	26,972	0	43,431	$	43,431	16,458	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/02/2027, Strike Price 178.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2025	06/02/2027	1	527,679	178.27	0	14,889	0	16,656	$	16,656	1,767	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/27/2031, Strike Price 5910.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	05/27/2031	1	3,575,955	5910.67	0	1,163,280	0	1,415,128	$	1,415,128	251,847	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/04/2031, Strike Price 5957.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/04/2031	1	7,881,270	5957.12	0	2,358,648	0	3,064,328	$	3,064,328	705,680	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/28/2031, Strike Price 5919.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	05/28/2031	1	3,332,802	5919.72	0	986,658	0	1,314,586	$	1,314,586	327,927	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/04/2031, Strike Price 5962.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/04/2031	1	8,311,446	5962.3	0	2,480,698	0	3,224,321	$	3,224,321	743,623	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/05/2031, Strike Price 5962.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/05/2031	1	18,716,758	5962.65	0	5,586,910	0	7,261,791	$	7,261,791	1,674,882	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 5970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2026	1	60,774,600	5970	0	5,748,951	0	10,469,700	$	10,469,700	4,720,749	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 06/09/2026, Strike Price 293.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	1,719,851	293.49	0	40,551	0	56,694	$	56,694	16,142	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/09/2026, Strike Price 306.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	4,498,788	306.04	0	105,620	0	162,850	$	162,850	57,230	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/09/2026, Strike Price 304.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	1,943,284	304.59	0	50,506	0	78,098	$	78,098	27,591	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/08/2027, Strike Price 307.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	3,318,623	307.85	0	96,969	0	113,879	$	113,879	16,909	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/08/2027, Strike Price 304.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	754,937	304.41	0	26,412	0	31,112	$	31,112	4,700	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/09/2026, Strike Price 306.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	5,180,735	306.19	0	119,286	0	185,456	$	185,456	66,170	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/08/2027, Strike Price 307.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	4,728,115	307.82	0	138,394	0	162,513	$	162,513	24,119	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/09/2026, Strike Price 345.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	10,938,501	345.39	0	529,389	0	476,605	$	476,605	(52,785)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/09/2026, Strike Price 345.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	214,167	345.43	0	10,345	0	9,310	$	9,310	(1,035)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1722.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	17,740,205	1722.35	0	474,124	0	940,630	$	940,630	466,506	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1660.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	72,350,982	1660.95	0	3,620,272	0	6,466,779	$	6,466,779	2,846,507	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/08/2027, Strike Price 1749.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	19,056,629	1749.92	0	805,458	0	1,227,462	$	1,227,462	422,004	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/08/2027, Strike Price 1659.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	497,862	1659.54	0	39,018	0	56,583	$	56,583	17,565	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1661.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	2,376,403	1661.82	0	117,689	0	211,094	$	211,094	93,405	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/08/2027, Strike Price 1711.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	1,831,776	1711.94	0	102,042	0	153,094	$	153,094	51,051	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/09/2026, Strike Price 372.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	9,720,162	372.42	0	634,752	0	1,349,528	$	1,349,528	714,776	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/08/2027, Strike Price 403.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	2,862,081	403.11	0	140,438	0	290,529	$	290,529	150,091	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/08/2027, Strike Price 373.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	309,623	373.04	0	31,399	0	54,892	$	54,892	23,493	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/09/2026, Strike Price 372.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	588,503	372.47	0	38,362	0	81,619	$	81,619	43,256	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/09/2026, Strike Price 218.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2025	06/09/2026	1	1,636,100	218.73	0	34,483	0	111,883	$	111,883	77,400	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/09/2026, Strike Price 217.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2025	06/09/2026	1	2,953,914	217.04	0	46,546	0	116,839	$	116,839	70,293	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/09/2026, Strike Price 215.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2025	06/09/2026	1	340,000	215.19	0	6,604	0	16,063	$	16,063	9,459	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/08/2027, Strike Price 217.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2025	06/08/2027	1	1,893,286	217.12	0	45,693	0	67,983	$	67,983	22,290	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/09/2026, Strike Price 216.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2025	06/09/2026	1	1,254,424	216.28	0	21,576	0	53,494	$	53,494	31,918	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/08/2027, Strike Price 217.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2025	06/08/2027	1	645,559	217.36	0	14,672	0	22,744	$	22,744	8,072	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/09/2026, Strike Price 179.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2025	06/09/2026	1	677,205	179.63	0	11,687	0	18,480	$	18,480	6,793	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/09/2026, Strike Price 178.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2025	06/09/2026	1	2,003,769	178.43	0	40,653	0	64,967	$	64,967	24,315	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/09/2026, Strike Price 178.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2025	06/09/2026	1	1,410,071	178.49	0	28,361	0	45,341	$	45,341	16,980	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/05/2026, Strike Price 5964.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/05/2026	1	4,127,496	5964.59	0	381,423	0	714,712	$	714,712	333,289	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 5983.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/08/2026	1	3,278,848	5983.3	0	341,519	0	557,092	$	557,092	215,573	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/11/2031, Strike Price 6023.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/11/2031	1	8,083,779	6023.68	0	2,318,606	0	3,059,280	$	3,059,280	740,674	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/12/2031, Strike Price 6027.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/12/2031	1	9,257,825	6027.23	0	2,651,927	0	3,499,157	$	3,499,157	847,230	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/12/2031, Strike Price 6014.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/12/2031	1	15,373,982	6014.86	0	4,429,667	0	5,842,203	$	5,842,203	1,412,536	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/11/2031, Strike Price 6019.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/11/2031	1	4,610,891	6019.44	0	1,325,039	0	1,748,198	$	1,748,198	423,159	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/08/2027, Strike Price 5704.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	11/08/2027	1	895,683	5704.99	0	178,046	0	262,830	$	262,830	84,784	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2027, Strike Price 5933.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	08/24/2027	1	1,750,509	5933.93	0	362,701	0	426,040	$	426,040	63,339	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/15/2026, Strike Price 6010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2026	1	53,789,500	6010	0	4,599,405	0	8,951,717	$	8,951,717	4,352,312	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 03/24/2026, Strike Price 254	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	03/24/2026	1	17,780,000	254	0	379,113	0	368,376	$	368,376	(10,737)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 06/23/2026, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/23/2026	1	17,850,000	255	0	389,844	0	341,147	$	341,147	(48,697)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 06/23/2026, Strike Price 254	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/23/2026	1	17,780,000	254	0	423,493	0	381,227	$	381,227	(42,266)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/16/2026, Strike Price 306.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	4,762,002	306.83	0	103,653	0	162,445	$	162,445	58,792	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/16/2026, Strike Price 305.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	749,063	305.74	0	17,518	0	27,703	$	27,703	10,185	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/15/2027, Strike Price 308.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	1,865,336	308.32	0	52,575	0	62,544	$	62,544	9,969	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/15/2027, Strike Price 304.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	755,830	304.77	0	25,583	0	30,630	$	30,630	5,047	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/16/2026, Strike Price 306.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	3,382,479	306.94	0	72,512	0	114,428	$	114,428	41,916	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/15/2027, Strike Price 308.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	1,650,208	308.45	0	46,198	0	54,935	$	54,935	8,737	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1730.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	17,352,803	1730.09	0	434,801	0	857,390	$	857,390	422,589	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1664.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	72,828,875	1664.66	0	3,602,748	0	6,370,617	$	6,370,617	2,767,869	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/15/2027, Strike Price 1755.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	25,456,490	1755.62	0	1,041,075	0	1,584,819	$	1,584,819	543,743	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/15/2027, Strike Price 1666.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	333,276	1666.38	0	25,027	0	36,655	$	36,655	11,628	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1667.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	2,367,665	1667.37	0	114,202	0	203,081	$	203,081	88,879	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/15/2027, Strike Price 1717.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	910,190	1717.34	0	49,298	0	73,913	$	73,913	24,615	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/15/2027, Strike Price 1669.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	233,673	1669.09	0	17,264	0	25,321	$	25,321	8,057	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 06/16/2026, Strike Price 293.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	346,401	293.56	0	8,644	0	11,351	$	11,351	2,707	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/16/2026, Strike Price 345.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	13,766,712	345.29	0	666,888	0	613,595	$	613,595	(53,293)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/15/2027, Strike Price 350.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	234,574	350.11	0	16,071	0	15,497	$	15,497	(573)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/16/2026, Strike Price 345.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	424,854	345.41	0	20,485	0	18,806	$	18,806	(1,679)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/16/2026, Strike Price 373.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	10,595,759	373.88	0	600,326	0	1,433,774	$	1,433,774	833,447	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/15/2027, Strike Price 404.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	1,521,747	404.72	0	65,155	0	150,442	$	150,442	85,288	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/16/2026, Strike Price 374.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	726,026	374.24	0	40,640	0	97,471	$	97,471	56,830	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/18/2031, Strike Price 5987.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/18/2031	1	9,591,414	5987.15	0	2,897,049	0	3,695,852	$	3,695,852	798,802	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/20/2031, Strike Price 5982.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/20/2031	1	14,699,961	5982.89	0	4,301,397	0	5,678,500	$	5,678,500	1,377,103	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/18/2031, Strike Price 5989.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/18/2031	1	22,791,760	5989.95	0	6,644,049	0	8,771,679	$	8,771,679	2,127,631	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/16/2026, Strike Price 216.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/16/2026	1	2,625,337	216.97	0	43,197	0	104,299	$	104,299	61,102	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/16/2026, Strike Price 215.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/16/2026	1	441,714	215.47	0	8,590	0	20,267	$	20,267	11,677	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/15/2027, Strike Price 217.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/15/2027	1	2,959,626	217.3	0	72,322	0	104,787	$	104,787	32,464	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/16/2026, Strike Price 216.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/16/2026	1	938,008	216.63	0	17,277	0	38,542	$	38,542	21,266	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/15/2027, Strike Price 217.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/15/2027	1	853,502	217.73	0	20,149	0	29,204	$	29,204	9,055	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/16/2026, Strike Price 180.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/16/2026	1	1,231,039	180.24	0	20,832	0	30,662	$	30,662	9,831	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/16/2026, Strike Price 178.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/16/2026	1	2,167,056	178.8	0	44,238	0	66,692	$	66,692	22,454	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/15/2027, Strike Price 180.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/15/2027	1	813,198	180.31	0	19,979	0	20,781	$	20,781	802	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/15/2027, Strike Price 178.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/15/2027	1	840,219	178.77	0	23,688	0	25,243	$	25,243	1,555	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/16/2026, Strike Price 178.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/16/2026	1	2,072,176	178.79	0	42,304	0	63,862	$	63,862	21,558	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/15/2027, Strike Price 178.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/15/2027	1	591,894	178.82	0	16,583	0	17,692	$	17,692	1,108	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/16/2026, Strike Price 220.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	262,883	220.91	0	5,296	0	15,280	$	15,280	9,985	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/16/2026, Strike Price 219.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/16/2026	1	539,109	219.15	0	13,161	0	35,615	$	35,615	22,454	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 5990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2026	1	42,349,300	5990	0	4,332,757	0	7,240,500	$	7,240,500	2,907,743	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/23/2026, Strike Price 306.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	3,214,081	306.98	0	80,179	0	108,414	$	108,414	28,234	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/23/2026, Strike Price 305.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	968,086	305.39	0	27,072	0	36,689	$	36,689	9,617	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/22/2027, Strike Price 308.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	1,990,599	308.62	0	61,469	0	65,799	$	65,799	4,330	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/22/2027, Strike Price 304.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	420,693	304.85	0	15,693	0	17,003	$	17,004	1,311	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/23/2026, Strike Price 307.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	2,309,467	307.11	0	56,776	0	77,138	$	77,138	20,362	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/22/2027, Strike Price 308.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	2,126,805	308.68	0	65,565	0	70,069	$	70,069	4,504	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/23/2026, Strike Price 344.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	12,693,560	344.84	0	611,277	0	588,423	$	588,423	(22,854)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/23/2026, Strike Price 344.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	286,184	344.8	0	13,808	0	13,296	$	13,296	(512)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1731.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	21,501,628	1731.21	0	630,439	0	1,058,877	$	1,058,877	428,438	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1666.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	66,260,468	1666.93	0	3,647,063	0	5,725,098	$	5,725,098	2,078,036	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/22/2027, Strike Price 1765.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	24,493,172	1765.91	0	1,026,218	0	1,418,974	$	1,418,974	392,755	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/22/2027, Strike Price 1665.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	1,665,300	1665.3	0	136,658	0	184,734	$	184,734	48,076	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1667.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	1,267,346	1667.56	0	69,791	0	109,002	$	109,002	39,212	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/22/2027, Strike Price 1717.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	1,254,001	1717.81	0	74,024	0	101,924	$	101,924	27,900	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 06/23/2026, Strike Price 296.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	249,127	296.58	0	5,981	0	6,390	$	6,390	409	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/23/2026, Strike Price 373.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	8,975,460	373.2	0	646,849	0	1,238,807	$	1,238,807	591,958	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/22/2027, Strike Price 403.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	1,928,204	403.39	0	103,449	0	197,274	$	197,274	93,825	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/22/2027, Strike Price 373.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	544,770	373.13	0	59,130	0	97,197	$	97,197	38,067	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/23/2026, Strike Price 373.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	377,134	373.4	0	27,024	0	51,829	$	51,829	24,805	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 5970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/08/2026	1	450,138,000	5970	0	49,225,652	0	77,545,718	$	77,545,718	28,320,067	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/15/2026, Strike Price 6010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/15/2026	1	439,451,200	6010	0	46,130,574	0	73,134,030	$	73,134,030	27,003,455	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 5980	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/22/2026	1	418,420,600	5980	0	45,994,556	0	72,276,035	$	72,276,035	26,281,480	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/29/2026, Strike Price 6000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/29/2026	1	521,580,000	6000	0	56,829,679	0	89,022,831	$	89,022,831	32,193,152	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/22/2026	1	18,483,600	6330	0	1,234,709	0	2,139,312	$	2,139,312	904,603	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/23/2026, Strike Price 221.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/23/2026	1	203,936	221.67	0	3,864	0	11,127	$	11,127	7,263	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/23/2026, Strike Price 219.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/23/2026	1	420,028	219.91	0	9,760	0	26,165	$	26,165	16,405	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/22/2027, Strike Price 178.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/22/2027	1	346,193	178.45	0	10,204	0	10,751	$	10,751	546	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/23/2026, Strike Price 178.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/23/2026	1	669,450	178.52	0	14,475	0	21,401	$	21,401	6,926	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/22/2027, Strike Price 178.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/22/2027	1	2,108,676	178.55	0	61,648	0	64,825	$	64,825	3,177	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/22/2027, Strike Price 178.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/22/2027	1	619,167	178.95	0	17,404	0	18,274	$	18,274	870	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/23/2026, Strike Price 178.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/23/2026	1	855,063	178.51	0	18,489	0	27,372	$	27,372	8,882	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/23/2026, Strike Price 179.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/23/2026	1	1,122,014	179.81	0	20,467	0	29,858	$	29,858	9,391	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/22/2027, Strike Price 217.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/22/2027	1	373,722	217.28	0	9,357	0	13,253	$	13,253	3,896	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/23/2026, Strike Price 216.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/23/2026	1	1,316,354	216.15	0	24,543	0	56,508	$	56,508	31,966	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/22/2027, Strike Price 216.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/22/2027	1	1,402,502	216.77	0	36,491	0	51,756	$	51,756	15,266	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/23/2026, Strike Price 214.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/23/2026	1	472,912	214.96	0	10,076	0	22,654	$	22,654	12,578	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/23/2026, Strike Price 216.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/23/2026	1	3,659,947	216.95	0	67,311	0	145,355	$	145,355	78,044	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/16/2027, Strike Price 5952.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	02/16/2027	1	2,732,207	5952.52	0	405,036	0	588,542	$	588,542	183,506	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/07/2027, Strike Price 6034.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	04/07/2027	1	2,613,008	6034.66	0	373,763	0	544,892	$	544,892	171,130	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/28/2027, Strike Price 5844.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	05/28/2027	1	2,273,394	5844.2	0	400,621	0	564,267	$	564,267	163,646	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/01/2027, Strike Price 5520.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/01/2027	1	2,655,385	5520.55	0	607,516	0	823,048	$	823,048	215,532	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/26/2027, Strike Price 5626.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	07/26/2027	1	1,654,106	5626.21	0	364,938	0	489,409	$	489,409	124,471	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/12/2027, Strike Price 5864.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	08/12/2027	1	1,213,954	5864.51	0	221,038	0	308,543	$	308,543	87,505	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2029, Strike Price 5947.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	04/20/2029	1	1,302,400	5947.03	0	310,108	0	401,743	$	401,743	91,635	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/09/2029, Strike Price 5626.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	08/09/2029	1	1,271,675	5626.88	0	388,264	0	479,336	$	479,336	91,072	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/08/2030, Strike Price 5900.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	04/08/2030	1	1,469,239	5900.56	0	414,515	0	518,050	$	518,050	103,535	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/18/2030, Strike Price 5443.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/18/2030	1	1,328,248	5443.64	0	482,212	0	594,076	$	594,076	111,864	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/25/2026, Strike Price 6092.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2026	1	2,619,943	6092.89	0	255,410	0	404,042	$	404,042	148,632	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 5964.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/08/2026	1	3,000,164	5964.54	0	337,232	0	519,768	$	519,768	182,536	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 6088.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	12,097,114	6088.13	0	3,606,643	0	4,469,026	$	4,469,026	862,383	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/17/2031, Strike Price 6030.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/17/2031	1	2,870,461	6030.38	0	876,201	0	1,084,956	$	1,084,956	208,755	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 6088.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	8,140,592	6088.7	0	2,426,414	0	3,006,626	$	3,006,626	580,212	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 6081.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	24,302,873	6081.8	0	7,266,554	0	9,002,925	$	9,002,925	1,736,371	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 04/30/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	04/30/2030	1	2,084,229	Multiple	0	364,115	0	416,883	$	416,883	52,768	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 05/09/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	05/09/2030	1	2,778,066	Multiple	0	735,076	0	803,467	$	803,467	68,391	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 07/17/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	07/17/2030	1	3,678,235	Multiple	0	884,616	0	970,677	$	970,677	86,061	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/29/2026, Strike Price 6110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2026	1	53,462,500	6110	0	5,481,963	0	8,122,380	$	8,122,380	2,640,417	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/30/2026, Strike Price 378.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	9,263,477	378.41	0	657,043	0	1,146,852	$	1,146,852	489,809	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/29/2027, Strike Price 408.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	1,674,276	408.36	0	91,184	0	155,557	$	155,557	64,373	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/29/2027, Strike Price 378.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	276,458	378.71	0	29,740	0	45,224	$	45,224	15,484	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/30/2026, Strike Price 378.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	499,633	378.51	0	35,231	0	61,714	$	61,714	26,483	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/30/2026, Strike Price 308.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	1,523,002	308.3	0	40,066	0	46,466	$	46,466	6,400	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/29/2027, Strike Price 310.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	1,506,265	310.57	0	46,803	0	44,803	$	44,803	(1,999)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/29/2027, Strike Price 308.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	265,310	308.5	0	9,151	0	8,856	$	8,856	(295)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/30/2026, Strike Price 309.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	1,984,294	309.08	0	49,498	0	56,912	$	56,912	7,413	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/29/2027, Strike Price 310.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	1,728,872	310.39	0	54,196	0	51,952	$	51,952	(2,244)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/30/2026, Strike Price 345.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	15,420,004	345.74	0	826,124	0	692,434	$	692,434	(133,690)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/29/2027, Strike Price 350.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	242,135	350.92	0	17,555	0	15,824	$	15,824	(1,731)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/30/2026, Strike Price 345.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	283,499	345.73	0	15,189	0	12,738	$	12,738	(2,451)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1750.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	18,962,247	1750.9	0	464,845	0	760,735	$	760,735	295,890	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1682.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	79,251,528	1682.98	0	3,909,718	0	6,110,135	$	6,110,135	2,200,418	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/29/2027, Strike Price 1767.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	24,038,136	1767.51	0	1,006,104	0	1,387,923	$	1,387,923	381,820	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/29/2027, Strike Price 1685.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	1,601,330	1685.61	0	117,757	0	159,367	$	159,367	41,609	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1686.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	1,348,848	1686.06	0	64,500	0	101,495	$	101,495	36,994	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/29/2027, Strike Price 1733.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	797,447	1733.58	0	42,724	0	58,772	$	58,772	16,048	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 06/30/2026, Strike Price 298.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	301,172	298.19	0	5,939	0	6,756	$	6,756	818	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/30/2026, Strike Price 309.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	6,892,261	309.07	0	172,016	0	197,836	$	197,836	25,820	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/23/2026, Strike Price 2190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	03/23/2026	1	104,550,600	2190	0	9,307,868	0	15,414,998	$	15,414,998	6,107,130	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/22/2026, Strike Price 2020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/22/2026	1	117,947,800	2020	0	19,779,029	0	29,890,236	$	29,890,236	10,111,208	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/22/2026, Strike Price 2030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/22/2026	1	7,734,300	2030	0	1,263,853	0	1,916,285	$	1,916,285	652,432	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/30/2026, Strike Price 180.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/30/2026	1	903,604	180.36	0	14,329	0	22,183	$	22,183	7,854	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/30/2026, Strike Price 178.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/30/2026	1	1,982,448	178.76	0	39,037	0	61,292	$	61,292	22,255	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/29/2027, Strike Price 181.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/29/2027	1	295,421	181.24	0	6,455	0	6,847	$	6,847	393	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/29/2027, Strike Price 179.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/29/2027	1	916,634	179.03	0	24,474	0	26,863	$	26,863	2,389	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/30/2026, Strike Price 179.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/30/2026	1	689,304	179.04	0	13,090	0	20,503	$	20,503	7,413	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/30/2026, Strike Price 216.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/30/2026	1	2,633,391	216.74	0	44,591	0	106,466	$	106,466	61,875	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/30/2026, Strike Price 215.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/30/2026	1	344,944	215.59	0	6,640	0	15,549	$	15,549	8,909	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/29/2027, Strike Price 216.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/29/2027	1	611,320	216.78	0	15,595	0	22,543	$	22,543	6,949	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/29/2027, Strike Price 214.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/29/2027	1	214,990	214.99	0	6,050	0	9,073	$	9,073	3,023	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/30/2026, Strike Price 216.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/30/2026	1	1,361,533	216.46	0	25,663	0	56,558	$	56,558	30,895	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/29/2027, Strike Price 217.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/29/2027	1	297,783	217.36	0	6,973	0	10,496	$	10,496	3,523	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/30/2026, Strike Price 222.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/30/2026	1	302,151	222.17	0	4,814	0	15,754	$	15,754	10,940	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/27/2026, Strike Price 1654.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	03/27/2026	1	24,245,043	1654.5	0	1,241,510	0	2,143,602	$	2,143,602	902,092	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2026, Strike Price 1660.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	04/01/2026	1	21,376,131	1660.54	0	1,041,982	0	1,814,981	$	1,814,981	772,999	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1619.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	04/14/2026	1	33,625,843	1619.82	0	2,395,589	0	3,783,438	$	3,783,438	1,387,850	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/23/2026, Strike Price 1624.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	04/23/2026	1	22,735,636	1624.09	0	1,586,319	0	2,509,929	$	2,509,929	923,610	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1641.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	05/05/2026	1	25,636,169	1641.24	0	1,574,081	0	2,556,114	$	2,556,114	982,034	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2026, Strike Price 1647.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	05/13/2026	1	25,582,757	1647.1	0	1,513,701	0	2,471,723	$	2,471,723	958,022	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/26/2026, Strike Price 1652.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	05/26/2026	1	24,903,778	1652.54	0	1,426,460	0	2,334,009	$	2,334,009	907,549	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/03/2026, Strike Price 1659.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/03/2026	1	27,401,688	1659.2	0	1,504,143	0	2,470,708	$	2,470,708	966,564	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/12/2026, Strike Price 1666.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/12/2026	1	18,059,819	1666.65	0	940,442	0	1,554,249	$	1,554,249	613,807	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/22/2026, Strike Price 1666.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/22/2026	1	23,012,984	1666.4	0	1,215,635	0	1,993,426	$	1,993,426	777,792	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 6116.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/25/2031	1	3,290,419	6116.02	0	987,230	0	1,200,916	$	1,200,916	213,686	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 6222.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	8,648,941	6222.26	0	2,481,150	0	3,019,964	$	3,019,964	538,814	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 6217.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	7,679,032	6217.84	0	2,204,475	0	2,686,449	$	2,686,449	481,974	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 6216.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	20,146,445	6216.12	0	5,948,045	0	7,053,340	$	7,053,340	1,105,295	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/06/2026, Strike Price 372.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	05/06/2026	1	25,924,390	372.6	0	1,858,402	0	3,489,523	$	3,489,523	1,631,121	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/20/2026	1	29,187,000	6210	0	1,726,984	0	3,032,965	$	3,032,965	1,305,981	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/23/2026, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	03/23/2026	1	54,984,000	2400	0	7,675,689	0	11,639,872	$	11,639,872	3,964,183	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/22/2026, Strike Price 2520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/22/2026	1	83,336,400	2520	0	8,319,913	0	13,128,905	$	13,128,905	4,808,992	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/22/2026, Strike Price 2550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/22/2026	1	5,941,500	2550	0	538,330	0	862,650	$	862,650	324,319	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 5766.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	10/28/2030	1	6,205,077	5766.8	0	2,038,003	0	2,473,522	$	2,473,522	435,518	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/12/2030, Strike Price 5903.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/12/2030	1	4,911,471	5903.21	0	1,580,088	0	1,846,949	$	1,846,949	266,861	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/14/2030, Strike Price 5899.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/14/2030	1	7,062,132	5899.86	0	2,188,978	0	2,662,371	$	2,662,371	473,393	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/13/2030, Strike Price 5928.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/13/2030	1	4,048,851	5928.04	0	1,237,746	0	1,506,391	$	1,506,391	268,645	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/09/2030, Strike Price 6071.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/09/2030	1	3,861,442	6071.45	0	1,112,591	0	1,355,084	$	1,355,084	242,493	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/02/2030, Strike Price 6006.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/02/2030	1	7,033,049	6006.02	0	2,083,473	0	2,538,044	$	2,538,044	454,570	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/19/2030, Strike Price 6006.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/19/2030	1	5,916,757	6006.86	0	1,763,189	0	2,145,617	$	2,145,617	382,427	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/23/2030, Strike Price 5976.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/23/2030	1	10,034,627	5976.55	0	3,035,481	0	3,692,714	$	3,692,714	657,233	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/23/2030, Strike Price 5953.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/23/2030	1	15,984,584	5953.29	0	4,888,982	0	5,944,805	$	5,944,805	1,055,823	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/24/2030, Strike Price 5968.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/24/2030	1	4,434,298	5968.1	0	1,348,322	0	1,639,417	$	1,639,417	291,095	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/13/2031, Strike Price 5895.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/13/2031	1	6,702,945	5895.29	0	2,121,949	0	2,574,326	$	2,574,326	452,377	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/10/2031, Strike Price 5922.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/10/2031	1	5,460,932	5922.92	0	1,705,774	0	2,071,216	$	2,071,216	365,443	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/10/2031, Strike Price 5887.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/10/2031	1	6,529,681	5887.9	0	2,073,464	0	2,515,951	$	2,515,951	442,487	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/21/2031, Strike Price 5992.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/21/2031	1	5,303,531	5992.69	0	1,596,318	0	1,953,601	$	1,953,601	357,282	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/13/2030, Strike Price 5964.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	12/13/2030	1	2,266,643	5964.85	0	682,737	0	836,824	$	836,824	154,088	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/27/2031, Strike Price 6070.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/27/2031	1	5,044,361	6070.23	0	1,466,939	0	1,797,589	$	1,797,589	330,649	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/27/2031, Strike Price 6054.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/27/2031	1	5,055,215	6054.15	0	1,481,360	0	1,814,622	$	1,814,622	333,262	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/28/2031, Strike Price 6060.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/28/2031	1	5,660,189	6060.16	0	1,655,073	0	2,027,495	$	2,027,495	372,422	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/07/2031, Strike Price 6050.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/07/2031	1	4,707,662	6050.98	0	1,387,337	0	1,699,289	$	1,699,289	311,952	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 6059.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	12,319,228	6059.63	0	3,618,858	0	4,429,870	$	4,429,870	811,012	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 6055.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	6,818,493	6055.5	0	2,006,891	0	2,456,431	$	2,456,431	449,540	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 6056.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	8,352,079	6056.62	0	2,456,972	0	3,007,402	$	3,007,402	550,430	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/24/2031, Strike Price 5975.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/24/2031	1	4,511,261	5975.18	0	1,383,904	0	1,691,834	$	1,691,834	307,929	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2031, Strike Price 5981.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/25/2031	1	12,512,733	5981.23	0	3,830,244	0	4,682,594	$	4,682,594	852,350	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/24/2031, Strike Price 6018.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/24/2031	1	10,707,552	6018.86	0	3,218,109	0	3,937,880	$	3,937,880	719,772	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/24/2031, Strike Price 5990.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/24/2031	1	14,653,326	5990.73	0	4,462,510	0	5,457,288	$	5,457,288	994,778	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 5666.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	6,618,998	5666.95	0	2,950,693	0	2,855,824	$	2,855,824	(94,869)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 5643.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	27,884,484	5643.49	0	10,158,108	0	12,155,458	$	12,155,458	1,997,351	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 5673.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	9,826,952	5673.76	0	3,530,433	0	4,227,270	$	4,227,270	696,837	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 5672.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	18,826,795	5672.43	0	6,767,829	0	8,103,471	$	8,103,471	1,335,641	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/26/2031, Strike Price 5670.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/26/2031	1	6,963,288	5670.43	0	2,517,136	0	3,012,473	$	3,012,473	495,337	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/14/2031, Strike Price 5738.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/14/2031	1	3,948,267	5738.76	0	1,457,982	0	1,653,492	$	1,653,492	195,510	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 5675.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	26,959,528	5675.69	0	9,713,414	0	11,627,990	$	11,627,990	1,914,575	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 5667.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	16,747,108	5667.38	0	6,104,705	0	7,249,546	$	7,249,546	1,144,841	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 5684.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	29,057,528	5684.18	0	10,430,874	0	12,486,413	$	12,486,413	2,055,539	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 5343.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/07/2031	1	18,444,071	5343.01	0	7,759,427	0	9,228,002	$	9,228,002	1,468,575	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 5256.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/07/2031	1	31,794,088	5256.09	0	13,910,222	0	16,520,356	$	16,520,356	2,610,134	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 5346.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	8,083,575	5346.28	0	3,398,530	0	4,047,189	$	4,047,189	648,659	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 5350.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	8,935,619	5350.67	0	3,755,247	0	4,465,255	$	4,465,255	710,008	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 5353.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	11,113,056	5353.11	0	4,691,303	0	5,547,466	$	5,547,466	856,163	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/07/2026, Strike Price 6230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2026	1	50,026,900	6230	0	4,351,442	0	6,717,491	$	6,717,491	2,366,049	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2031, Strike Price 5676.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	02/25/2031	1	3,632,781	5676.22	0	1,315,505	0	1,556,303	$	1,556,303	240,798	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/14/2031, Strike Price 5252.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/14/2031	1	8,625,262	5252.9	0	3,829,408	0	4,493,983	$	4,493,983	664,575	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/23/2031, Strike Price 5319.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/23/2031	1	9,995,604	5319.64	0	4,316,026	0	5,070,180	$	5,070,180	754,154	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/24/2031, Strike Price 5366.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/24/2031	1	9,536,733	5366.76	0	4,033,249	0	4,740,559	$	4,740,559	707,310	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/23/2031, Strike Price 5321.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/23/2031	1	20,104,400	5321.44	0	8,673,929	0	10,189,821	$	10,189,821	1,515,892	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 5579.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	8,497,670	5579.56	0	3,273,127	0	3,856,764	$	3,856,764	583,636	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 5588.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	7,046,720	5588.2	0	2,703,794	0	3,186,312	$	3,186,312	482,518	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 5580.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	15,308,025	5580.76	0	5,893,176	0	6,944,118	$	6,944,118	1,050,942	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/25/2031, Strike Price 5482.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/25/2031	1	3,278,523	5482.48	0	1,317,050	0	1,550,828	$	1,550,828	233,779	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 5647.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	11,175,631	5647.11	0	4,185,793	0	4,934,417	$	4,934,417	748,624	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 5627.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	2,734,863	5627.29	0	1,033,431	0	1,217,922	$	1,217,922	184,491	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 5644.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	10,713,830	5644.8	0	4,016,966	0	4,735,243	$	4,735,243	718,277	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/06/2031, Strike Price 5647.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/06/2031	1	4,054,668	5647.17	0	1,518,027	0	1,789,796	$	1,789,796	271,769	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 5639.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	7,754,986	5639.99	0	2,913,844	0	3,434,642	$	3,434,642	520,798	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/14/2031, Strike Price 5897.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/14/2031	1	11,057,606	5897.39	0	3,711,078	0	4,387,717	$	4,387,717	676,639	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/13/2031, Strike Price 5867.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/13/2031	1	4,647,147	5867.61	0	1,580,010	0	1,867,582	$	1,867,582	287,572	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/15/2031, Strike Price 5905.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/15/2031	1	5,639,351	5905.08	0	1,885,938	0	2,230,836	$	2,230,836	344,898	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/15/2031, Strike Price 5896.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/15/2031	1	14,788,397	5896.49	0	5,145,694	0	5,871,978	$	5,871,978	726,284	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/08/2026, Strike Price 383.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	8,614,561	383.21	0	532,607	0	961,451	$	961,451	428,844	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/07/2027, Strike Price 417	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	1,459,500	417	0	62,741	0	112,872	$	112,872	50,131	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/07/2027, Strike Price 382.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	371,074	382.55	0	37,212	0	57,124	$	57,124	19,912	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/08/2026, Strike Price 383.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	716,341	383.07	0	44,488	0	80,224	$	80,224	35,736	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/08/2026, Strike Price 347.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	12,389,070	347.13	0	632,348	0	526,809	$	526,809	(105,539)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/07/2027, Strike Price 356.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	338,818	356.65	0	20,563	0	18,102	$	18,102	(2,462)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/08/2026, Strike Price 348.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	285,606	348.3	0	13,820	0	11,346	$	11,346	(2,475)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/08/2026, Strike Price 1761.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	14,745,011	1761.65	0	328,787	0	531,135	$	531,135	202,348	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/08/2026, Strike Price 1697.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	66,118,794	1697.53	0	2,920,082	0	4,582,124	$	4,582,124	1,662,042	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/07/2027, Strike Price 1785.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	15,336,844	1785.43	0	582,841	0	777,135	$	777,135	194,294	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/07/2027, Strike Price 1698.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	509,568	1698.56	0	35,538	0	47,255	$	47,255	11,716	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/08/2026, Strike Price 1698.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	1,698,010	1698.01	0	74,821	0	117,200	$	117,200	42,379	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/07/2027, Strike Price 1748.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	297,218	1748.34	0	14,984	0	19,926	$	19,926	4,942	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 07/08/2026, Strike Price 297.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	1,708,900	297.2	0	35,593	0	41,969	$	41,969	6,377	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/08/2026, Strike Price 311.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	3,775,050	311.73	0	79,563	0	87,267	$	87,267	7,704	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/08/2026, Strike Price 309.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	851,620	309.68	0	20,907	0	23,361	$	23,361	2,454	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/07/2027, Strike Price 312.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	1,582,515	312.75	0	44,781	0	41,661	$	41,661	(3,120)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/07/2027, Strike Price 309.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	1,313,128	309.7	0	43,360	0	41,141	$	41,141	(2,219)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/08/2026, Strike Price 311.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	1,904,304	311.67	0	40,617	0	44,250	$	44,250	3,633	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/07/2027, Strike Price 313.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	692,128	313.18	0	19,139	0	17,766	$	17,766	(1,373)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/08/2026, Strike Price 217.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/08/2026	1	2,339,998	217.27	0	41,141	0	89,508	$	89,508	48,367	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/08/2026, Strike Price 215.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/08/2026	1	451,064	215.82	0	8,632	0	19,822	$	19,822	11,191	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/07/2027, Strike Price 217.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/07/2027	1	886,992	217.4	0	20,930	0	31,169	$	31,169	10,239	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/07/2027, Strike Price 215.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/07/2027	1	543,740	215.77	0	15,120	0	21,646	$	21,646	6,526	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/08/2026, Strike Price 216.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/08/2026	1	934,753	216.88	0	15,861	0	37,153	$	37,153	21,292	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/07/2027, Strike Price 217.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/07/2027	1	778,010	217.93	0	17,564	0	26,221	$	26,221	8,657	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 07/08/2026, Strike Price 221.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/08/2026	1	529,027	221.35	0	9,751	0	29,219	$	29,219	19,468	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/08/2026, Strike Price 180.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/08/2026	1	393,555	180.53	0	5,995	0	9,445	$	9,445	3,450	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/08/2026, Strike Price 179.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/08/2026	1	1,273,401	179.1	0	23,534	0	37,565	$	37,565	14,031	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/07/2027, Strike Price 179.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/07/2027	1	1,633,574	179.12	0	42,682	0	47,474	$	47,474	4,793	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/08/2026, Strike Price 179.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/08/2026	1	698,451	179.09	0	12,909	0	20,632	$	20,632	7,723	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/07/2027, Strike Price 179.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/07/2027	1	632,117	179.07	0	16,591	0	18,464	$	18,464	1,873	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/01/2026, Strike Price 6182.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/01/2026	1	4,884,120	6182.43	0	480,711	0	687,137	$	687,137	206,426	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 6245.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	8,618,969	6245.63	0	2,524,198	0	2,985,361	$	2,985,361	461,164	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 6249.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	9,773,968	6249.34	0	2,856,534	0	3,379,974	$	3,379,974	523,440	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 6248.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	24,620,311	6248.81	0	7,167,598	0	8,516,004	$	8,516,004	1,348,406	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 06/01/2026, Strike Price 21158.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	06/01/2026	1	3,110,266	21158.27	0	509,828	0	690,706	$	690,706	180,877	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/13/2026, Strike Price 6250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2026	1	57,875,000	6250	0	5,076,795	0	7,643,911	$	7,643,911	2,567,116	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 07/14/2026, Strike Price 295.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	712,637	295.7	0	15,689	0	19,787	$	19,787	4,098	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/14/2026, Strike Price 348.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	13,290,697	348.38	0	613,892	0	530,672	$	530,672	(83,220)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/13/2027, Strike Price 353.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	226,099	353.28	0	14,960	0	13,829	$	13,829	(1,131)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1753.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	18,170,197	1753.88	0	418,592	0	725,590	$	725,590	306,998	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1693.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	70,506,514	1693.24	0	3,075,114	0	5,086,841	$	5,086,841	2,011,727	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/13/2027, Strike Price 1797.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	20,976,592	1797.48	0	702,530	0	971,026	$	971,026	268,496	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/13/2027, Strike Price 1694.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	1,389,662	1694.71	0	96,560	0	132,392	$	132,392	35,832	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1693.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	1,676,268	1693.2	0	73,536	0	120,977	$	120,977	47,441	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/13/2027, Strike Price 1746.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	698,788	1746.97	0	34,267	0	47,582	$	47,582	13,314	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/14/2026, Strike Price 311.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	4,846,785	311.29	0	95,133	0	116,598	$	116,598	21,465	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/14/2026, Strike Price 309.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	975,524	309.69	0	21,515	0	26,772	$	26,772	5,257	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/13/2027, Strike Price 312.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	3,279,926	312.97	0	85,352	0	85,568	$	85,568	216	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/13/2027, Strike Price 309.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	275,348	309.38	0	8,639	0	8,806	$	8,806	167	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/14/2026, Strike Price 311.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	3,236,272	311.18	0	64,508	0	78,580	$	78,580	14,072	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/13/2027, Strike Price 313.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	1,578,175	313.13	0	40,774	0	40,788	$	40,788	15	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/14/2026, Strike Price 384.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	10,320,498	384.09	0	600,495	0	1,131,684	$	1,131,684	531,189	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/13/2027, Strike Price 414.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	1,503,110	414.08	0	69,201	0	125,292	$	125,292	56,091	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/13/2027, Strike Price 384.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	226,979	384.71	0	21,273	0	33,824	$	33,824	12,551	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/14/2026, Strike Price 383.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	564,230	383.83	0	33,104	0	62,269	$	62,269	29,165	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 07/14/2026, Strike Price 220.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/14/2026	1	1,723,198	220.64	0	39,597	0	100,115	$	100,115	60,518	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/14/2026, Strike Price 217.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/14/2026	1	2,743,236	217.2	0	48,373	0	105,443	$	105,443	57,070	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/14/2026, Strike Price 215.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/14/2026	1	211,651	215.97	0	4,263	0	9,151	$	9,151	4,888	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/13/2027, Strike Price 218.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/13/2027	1	1,507,417	218.15	0	36,761	0	49,935	$	49,935	13,174	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/13/2027, Strike Price 215.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/13/2027	1	356,367	215.98	0	9,851	0	13,959	$	13,959	4,109	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/14/2026, Strike Price 216.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/14/2026	1	1,819,036	216.81	0	35,993	0	72,633	$	72,633	36,640	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/13/2027, Strike Price 217.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/13/2027	1	407,510	217.92	0	10,117	0	13,748	$	13,748	3,631	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/14/2026, Strike Price 180.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/14/2026	1	724,525	180.23	0	12,422	0	18,182	$	18,182	5,760	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/14/2026, Strike Price 178.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/14/2026	1	4,001,984	178.66	0	84,224	0	125,183	$	125,183	40,959	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/13/2027, Strike Price 179.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/13/2027	1	381,473	179.94	0	9,752	0	10,195	$	10,195	443	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/13/2027, Strike Price 178.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/13/2027	1	1,135,507	178.82	0	32,068	0	34,044	$	34,044	1,977	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/14/2026, Strike Price 178.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/14/2026	1	905,756	178.65	0	19,114	0	28,370	$	28,370	9,256	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/13/2027, Strike Price 178.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2025	07/13/2027	1	414,445	178.64	0	11,925	0	12,652	$	12,652	728	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/16/2031, Strike Price 6271.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/16/2031	1	12,926,489	6271.95	0	3,722,363	0	4,435,888	$	4,435,888	713,525	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/17/2031, Strike Price 6275.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/17/2031	1	10,455,166	6275.61	0	3,007,181	0	3,583,217	$	3,583,217	576,037	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/16/2031, Strike Price 6270.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/16/2031	1	30,478,956	6270.1	0	8,783,307	0	10,467,632	$	10,467,632	1,684,325	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2026	1	52,041,000	6270	0	4,925,386	0	6,785,166	$	6,785,166	1,859,780	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 07/21/2026, Strike Price 296.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	601,286	296.2	0	14,109	0	16,078	$	16,078	1,970	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1757.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	17,483,643	1757.15	0	440,173	0	681,183	$	681,183	241,010	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1691.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	64,599,531	1691.53	0	3,151,935	0	4,755,730	$	4,755,730	1,603,795	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/20/2027, Strike Price 1786.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	15,668,745	1786.63	0	619,793	0	799,119	$	799,119	179,325	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/20/2027, Strike Price 1691.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	659,790	1691.77	0	49,862	0	64,246	$	64,246	14,384	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1691.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	2,046,461	1691.29	0	100,071	0	150,947	$	150,947	50,877	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/20/2027, Strike Price 1743.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	610,159	1743.31	0	33,298	0	42,890	$	42,890	9,592	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/21/2026, Strike Price 310.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	3,905,658	310.96	0	90,181	0	96,950	$	96,950	6,770	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/21/2026, Strike Price 309.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	992,981	309.34	0	25,937	0	28,082	$	28,082	2,145	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/20/2027, Strike Price 312.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	6,522,089	312.81	0	188,241	0	172,317	$	172,317	(15,924)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/21/2026, Strike Price 310.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	2,727,595	310.66	0	64,445	0	69,398	$	69,398	4,953	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/20/2027, Strike Price 312.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	1,031,448	312.56	0	30,161	0	27,649	$	27,649	(2,512)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/21/2026, Strike Price 347.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	12,005,339	347.88	0	623,993	0	501,819	$	501,819	(122,174)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/21/2026, Strike Price 347.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	260,715	347.62	0	13,711	0	11,060	$	11,060	(2,652)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/21/2026, Strike Price 383.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	8,709,557	383.85	0	606,050	0	967,811	$	967,811	361,761	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/20/2027, Strike Price 414.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	899,921	414.71	0	47,610	0	74,601	$	74,601	26,991	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/20/2027, Strike Price 383.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	261,113	383.99	0	27,846	0	39,593	$	39,593	11,747	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/21/2026, Strike Price 383.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	920,664	383.61	0	64,248	0	102,905	$	102,905	38,657	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 07/21/2026, Strike Price 221.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2025	07/21/2026	1	541,314	221.85	0	11,224	0	28,539	$	28,539	17,315	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/21/2026, Strike Price 217.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2025	07/21/2026	1	2,844,638	217.48	0	59,645	0	106,009	$	106,009	46,365	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/20/2027, Strike Price 217.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2025	07/20/2027	1	1,539,917	217.81	0	42,279	0	52,388	$	52,388	10,109	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/20/2027, Strike Price 217.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2025	07/20/2027	1	768,516	217.71	0	21,251	0	26,351	$	26,351	5,100	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/21/2026, Strike Price 215.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2025	07/21/2026	1	470,749	215.94	0	10,900	0	20,329	$	20,329	9,429	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/21/2026, Strike Price 216.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2025	07/21/2026	1	669,850	216.78	0	14,369	0	26,730	$	26,730	12,362	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/21/2026, Strike Price 180.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	1,922,957	180.39	0	35,178	0	47,139	$	47,139	11,961	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/21/2026, Strike Price 178.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	2,010,488	178.71	0	46,125	0	62,353	$	62,353	16,228	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/20/2027, Strike Price 179.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	564,260	179.13	0	16,506	0	16,400	$	16,400	(106)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/20/2027, Strike Price 178.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	817,253	178.83	0	24,632	0	24,483	$	24,483	(150)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/21/2026, Strike Price 178.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	1,228,286	178.53	0	28,758	0	39,012	$	39,012	10,254	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/14/2026, Strike Price 6286.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/14/2026	1	4,544,952	6286.24	0	440,492	0	577,324	$	577,324	136,833	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/24/2031, Strike Price 6346.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/24/2031	1	8,155,342	6346.57	0	2,389,469	0	2,716,079	$	2,716,079	326,610	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/23/2031, Strike Price 6346.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/23/2031	1	12,020,801	6346.78	0	3,513,175	0	4,001,835	$	4,001,835	488,660	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/23/2031, Strike Price 6339.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/23/2031	1	35,486,226	6339.09	0	10,378,434	0	11,853,221	$	11,853,221	1,474,787	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/27/2026, Strike Price 6340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2026	1	46,472,200	6340	0	4,245,073	0	5,637,747	$	5,637,747	1,392,674	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 07/28/2026, Strike Price 297.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	300,061	297.09	0	5,848	0	7,494	$	7,494	1,646	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1765.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	15,797,198	1765.05	0	373,069	0	569,600	$	569,600	196,531	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1703.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	83,328,371	1703.36	0	3,721,834	0	5,610,130	$	5,610,130	1,888,297	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/27/2027, Strike Price 1804.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2027	1	16,727,159	1804.44	0	589,147	0	743,654	$	743,654	154,507	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/27/2027, Strike Price 1701.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2027	1	646,581	1701.53	0	46,619	0	59,718	$	59,718	13,100	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1704.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	1,465,818	1704.44	0	64,784	0	97,788	$	97,788	33,004	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/27/2027, Strike Price 1755.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2027	1	368,674	1755.59	0	18,718	0	23,928	$	23,928	5,210	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/28/2026, Strike Price 349.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	14,396,122	349.76	0	633,396	0	549,020	$	549,020	(84,377)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/28/2026, Strike Price 350.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	374,543	350.04	0	16,254	0	14,049	$	14,049	(2,205)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/27/2026, Strike Price 410.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2026	1	205,220	410.44	0	4,315	0	10,364	$	10,364	6,049	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/27/2026, Strike Price 387.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2026	1	12,261,370	387.65	0	635,763	0	1,248,544	$	1,248,544	612,781	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/26/2027, Strike Price 419.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/26/2027	1	1,651,569	419.18	0	66,744	0	124,916	$	124,916	58,172	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/26/2027, Strike Price 387.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/26/2027	1	1,186,362	387.7	0	104,621	0	169,422	$	169,422	64,800	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/27/2026, Strike Price 388.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2026	1	784,709	388.47	0	39,228	0	78,231	$	78,231	39,003	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/28/2026, Strike Price 312.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	4,570,066	312.59	0	87,812	0	99,310	$	99,310	11,498	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/28/2026, Strike Price 311.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	1,005,305	311.24	0	21,189	0	24,474	$	24,474	3,285	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/27/2027, Strike Price 314.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2027	1	1,789,790	314.55	0	45,975	0	42,851	$	42,851	(3,125)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/28/2026, Strike Price 312.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	3,497,551	312.84	0	65,515	0	74,382	$	74,382	8,867	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/27/2027, Strike Price 314.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2027	1	1,276,586	314.43	0	32,277	0	30,782	$	30,782	(1,495)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 07/28/2026, Strike Price 222.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/28/2026	1	2,387,318	222.49	0	57,298	0	119,115	$	119,115	61,817	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/28/2026, Strike Price 218.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/28/2026	1	5,555,488	218.72	0	83,566	0	181,908	$	181,908	98,342	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/27/2027, Strike Price 219.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/27/2027	1	1,014,090	219.5	0	22,499	0	30,129	$	30,129	7,629	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/28/2026, Strike Price 218.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/28/2026	1	1,291,862	218.22	0	22,318	0	44,552	$	44,552	22,233	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/27/2027, Strike Price 219.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/27/2027	1	548,100	219.24	0	11,950	0	16,633	$	16,633	4,683	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/28/2026, Strike Price 181.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/28/2026	1	1,363,683	181.1	0	21,235	0	30,085	$	30,085	8,850	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/28/2026, Strike Price 179.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/28/2026	1	2,228,836	179.6	0	42,442	0	61,155	$	61,155	18,713	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/27/2027, Strike Price 181.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/27/2027	1	520,091	181.85	0	11,354	0	11,351	$	11,351	(3)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/27/2027, Strike Price 179.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/27/2027	1	486,418	179.49	0	13,198	0	13,634	$	13,634	436	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/28/2026, Strike Price 179.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/28/2026	1	1,363,111	179.83	0	25,090	0	36,215	$	36,215	11,125	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/27/2027, Strike Price 179.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	07/27/2027	1	326,690	179.5	0	8,845	0	9,148	$	9,148	302	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/31/2026, Strike Price 6344.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/31/2026	1	4,637,522	6344.08	0	384,770	0	565,767	$	565,767	180,997	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 6345.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	11,701,876	6345.92	0	3,329,228	0	3,905,576	$	3,905,576	576,348	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 6357.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	16,396,534	6357.71	0	4,639,025	0	5,444,534	$	5,444,534	805,508	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 6353.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	28,442,650	6353.06	0	8,064,165	0	9,463,566	$	9,463,566	1,399,401	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/20/2028, Strike Price 6237.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	01/20/2028	1	1,047,865	6237.29	0	239,745	0	223,290	$	223,290	(16,455)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/05/2027, Strike Price 6165.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	10/05/2027	1	2,010,012	6165.68	0	319,220	0	424,365	$	424,365	105,145	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/21/2030, Strike Price 5961.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	10/21/2030	1	953,832	5961.45	0	297,491	0	347,034	$	347,034	49,543	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/29/2030, Strike Price 6114.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	08/29/2030	1	1,174,020	6114.69	0	330,378	0	391,193	$	391,193	60,815	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/02/2028, Strike Price 5873.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	02/02/2028	1	1,756,111	5873.28	0	376,116	0	479,585	$	479,585	103,469	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6670	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/20/2026	1	14,273,800	6670	0	673,876	0	1,081,949	$	1,081,949	408,072	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/06/2026, Strike Price 6230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/06/2026	1	385,948,500	6230	0	35,613,011	0	51,593,880	$	51,593,880	15,980,870	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/13/2026, Strike Price 6260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/13/2026	1	443,333,200	6260	0	39,713,455	0	57,871,555	$	57,871,555	18,158,100	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/20/2026	1	462,898,800	6280	0	40,823,576	0	59,649,761	$	59,649,761	18,826,185	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/27/2026, Strike Price 6350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/27/2026	1	485,648,000	6350	0	39,266,002	0	58,206,043	$	58,206,043	18,940,041	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/03/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	08/03/2026	1	494,246,400	6330	0	41,704,285	0	61,389,407	$	61,389,407	19,685,122	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/03/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2026	1	67,414,500	6330	0	5,793,331	0	8,373,427	$	8,373,427	2,580,097	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1771.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	16,898,393	1771.32	0	425,405	0	575,283	$	575,283	149,878	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1707.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	71,843,780	1707.72	0	3,609,354	0	4,701,694	$	4,701,694	1,092,340	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/03/2027, Strike Price 1800.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	17,318,694	1800.28	0	677,472	0	805,669	$	805,669	128,197	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/03/2027, Strike Price 1707.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	1,161,195	1707.64	0	84,939	0	103,948	$	103,948	19,009	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1708.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	1,623,332	1708.77	0	80,801	0	105,280	$	105,280	24,479	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/03/2027, Strike Price 1754.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	368,535	1754.93	0	19,928	0	24,221	$	24,221	4,293	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/04/2026, Strike Price 296.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	779,269	296.3	0	20,014	0	20,761	$	20,761	747	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/04/2026, Strike Price 349.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	11,279,098	349.09	0	528,839	0	455,023	$	455,023	(73,816)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/04/2026, Strike Price 385.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	8,515,474	385.49	0	501,664	0	922,595	$	922,595	420,931	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/03/2027, Strike Price 417	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	1,784,760	417	0	78,679	0	143,041	$	143,041	64,362	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/03/2027, Strike Price 385.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	713,545	385.7	0	67,181	0	106,062	$	106,062	38,880	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/04/2026, Strike Price 385.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	466,165	385.26	0	27,685	0	50,792	$	50,792	23,107	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/04/2026, Strike Price 312.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	3,509,240	312.21	0	69,576	0	79,135	$	79,135	9,559	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/04/2026, Strike Price 310.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	1,060,033	310.86	0	23,222	0	26,710	$	26,710	3,488	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/03/2027, Strike Price 314.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	2,833,290	314.81	0	70,894	0	67,050	$	67,050	(3,844)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/03/2027, Strike Price 312.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	321,545	312.18	0	9,245	0	8,864	$	8,864	(381)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/04/2026, Strike Price 312.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	2,759,022	312.46	0	53,686	0	60,921	$	60,921	7,234	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/03/2027, Strike Price 314.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	840,142	314.66	0	21,194	0	20,059	$	20,059	(1,134)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/04/2026, Strike Price 223.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/04/2026	1	887,732	223.61	0	19,135	0	40,262	$	40,262	21,127	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/04/2026, Strike Price 218.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/04/2026	1	2,640,698	218.42	0	51,262	0	88,999	$	88,999	37,737	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/04/2026, Strike Price 217.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/04/2026	1	265,240	217.41	0	5,771	0	9,893	$	9,893	4,122	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/03/2027, Strike Price 219.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/03/2027	1	639,538	219.02	0	16,527	0	19,757	$	19,757	3,230	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/03/2027, Strike Price 217.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/03/2027	1	321,870	217.48	0	9,368	0	11,227	$	11,227	1,859	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/04/2026, Strike Price 217.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/04/2026	1	1,517,210	217.99	0	33,130	0	53,420	$	53,420	20,290	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/04/2026, Strike Price 181.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/04/2026	1	1,631,880	181.32	0	29,340	0	34,865	$	34,865	5,525	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/04/2026, Strike Price 179.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/04/2026	1	1,009,183	179.57	0	22,873	0	27,782	$	27,782	4,908	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/03/2027, Strike Price 181.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/03/2027	1	287,007	181.65	0	7,189	0	6,412	$	6,412	(777)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/03/2027, Strike Price 179.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/03/2027	1	3,004,039	179.56	0	91,179	0	83,639	$	83,639	(7,539)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/04/2026, Strike Price 179.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/04/2026	1	659,279	179.64	0	14,790	0	17,975	$	17,975	3,184	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/03/2027, Strike Price 179.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2025	08/03/2027	1	204,755	179.61	0	6,190	0	5,672	$	5,672	(518)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/31/2026, Strike Price 6327.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	07/31/2026	1	5,157,100	6327.73	0	530,064	0	641,530	$	641,530	111,466	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/06/2031, Strike Price 6340.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/06/2031	1	8,832,080	6340.33	0	2,615,851	0	2,961,288	$	2,961,288	345,437	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/06/2031, Strike Price 6337.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/06/2031	1	9,493,650	6337.55	0	2,869,372	0	3,186,935	$	3,186,935	317,563	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/07/2031, Strike Price 6338.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/07/2031	1	28,968,179	6338.77	0	8,589,827	0	9,722,215	$	9,722,215	1,132,388	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/10/2026, Strike Price 6280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/10/2026	1	51,621,600	6280	0	5,369,062	0	6,866,643	$	6,866,643	1,497,581	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/11/2026, Strike Price 348.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/11/2026	1	372,606	348.23	0	19,564	0	16,030	$	16,030	(3,534)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/11/2026, Strike Price 346.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/11/2026	1	10,129,949	346.56	0	571,902	0	476,507	$	476,507	(95,396)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/11/2026, Strike Price 298.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/11/2026	1	853,653	298.48	0	20,306	0	19,195	$	19,195	(1,111)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/11/2026, Strike Price 301.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/11/2026	1	714,745	301.58	0	13,248	0	12,394	$	12,394	(855)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/11/2026, Strike Price 224.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	316,672	224.59	0	6,430	0	13,175	$	13,175	6,745	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/11/2026, Strike Price 226.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	1,069,029	226.97	0	17,003	0	35,944	$	35,944	18,941	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/11/2026, Strike Price 181.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	1,210,939	181.55	0	22,878	0	25,021	$	25,021	2,143	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/11/2026, Strike Price 180.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	3,742,616	180.02	0	86,694	0	96,726	$	96,726	10,031	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/10/2027, Strike Price 180.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2027	1	391,164	180.26	0	11,805	0	10,140	$	10,140	(1,664)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/10/2027, Strike Price 179.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2027	1	351,350	179.26	0	11,603	0	10,088	$	10,088	(1,515)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/11/2026, Strike Price 180.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	2,493,968	180.2	0	56,467	0	62,842	$	62,842	6,374	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/10/2026, Strike Price 312.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2026	1	5,317,770	312.81	0	119,496	0	114,560	$	114,560	(4,936)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/10/2026, Strike Price 310.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2026	1	921,591	310.3	0	24,643	0	24,352	$	24,352	(292)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/10/2027, Strike Price 313.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2027	1	2,157,637	313.61	0	64,603	0	54,973	$	54,973	(9,631)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/09/2027, Strike Price 310.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/09/2027	1	1,120,291	310.33	0	39,513	0	34,337	$	34,337	(5,176)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/11/2026, Strike Price 313.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	3,330,592	313.32	0	71,859	0	68,698	$	68,698	(3,161)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/10/2027, Strike Price 313.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2027	1	1,120,587	313.89	0	33,094	0	28,091	$	28,091	(5,003)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/11/2026, Strike Price 383.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	9,599,924	383.69	0	708,066	0	1,094,341	$	1,094,341	386,275	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/10/2027, Strike Price 418.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2027	1	1,787,977	418.73	0	88,621	0	139,080	$	139,080	50,459	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/11/2026, Strike Price 384.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	677,459	384.92	0	1,760	0	74,984	$	74,984	73,224	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1770.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	17,190,972	1770.44	0	435,396	0	601,114	$	601,114	165,718	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1706.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	69,246,905	1706.85	0	3,327,551	0	4,600,778	$	4,600,778	1,273,226	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/10/2027, Strike Price 1812.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2027	1	20,841,105	1812.27	0	744,111	0	885,256	$	885,256	141,145	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/10/2027, Strike Price 1716.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2027	1	652,346	1716.7	0	46,877	0	55,540	$	55,540	8,663	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1709.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	2,017,033	1709.35	0	93,987	0	131,193	$	131,193	37,206	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/11/2026, Strike Price 219.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/18/2025	08/11/2026	1	3,934,599	219.81	0	77,149	0	114,258	$	114,258	37,109	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/11/2026, Strike Price 216.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/18/2025	08/11/2026	1	279,208	216.44	0	7,817	0	11,387	$	11,387	3,569	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/10/2027, Strike Price 219.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/18/2025	08/10/2027	1	1,753,081	219.96	0	49,016	0	50,185	$	50,185	1,170	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/10/2027, Strike Price 216.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/18/2025	08/10/2027	1	783,009	216.9	0	27,292	0	28,538	$	28,538	1,247	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/11/2026, Strike Price 220.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/18/2025	08/11/2026	1	1,352,153	220.94	0	6,120	0	34,607	$	34,607	28,487	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/10/2027, Strike Price 220.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/18/2025	08/10/2027	1	281,779	220.14	0	7,475	0	7,948	$	7,948	473	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/13/2031, Strike Price 6430.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/13/2031	1	14,328,201	6430.97	0	3,963,157	0	4,629,168	$	4,629,168	666,011	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/14/2031, Strike Price 6438.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/14/2031	1	8,357,783	6438.97	0	2,429,897	0	2,691,736	$	2,691,736	261,839	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/13/2031, Strike Price 6433.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/13/2031	1	26,421,440	6433.27	0	7,300,480	0	8,527,746	$	8,527,746	1,227,266	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/17/2026, Strike Price 6450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2026	1	55,857,000	6450	0	4,208,933	0	6,127,112	$	6,127,112	1,918,179	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/18/2026, Strike Price 314.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	7,614,526	314.39	0	136,325	0	144,018	$	144,018	7,693	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/18/2026, Strike Price 312.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	3,361,095	312.66	0	68,048	0	73,667	$	73,667	5,619	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/17/2027, Strike Price 315.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	4,802,781	315.35	0	121,257	0	110,929	$	110,929	(10,328)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/17/2027, Strike Price 312.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	563,058	312.81	0	16,250	0	15,067	$	15,067	(1,183)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/18/2026, Strike Price 314.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	3,287,048	314.55	0	57,684	0	61,305	$	61,305	3,621	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/17/2027, Strike Price 316.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	1,622,927	316.36	0	38,885	0	35,295	$	35,295	(3,590)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/18/2026, Strike Price 350.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	15,240,610	350.52	0	765,982	0	586,403	$	586,403	(179,579)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/18/2026, Strike Price 351.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	330,213	351.29	0	16,025	0	12,152	$	12,152	(3,873)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1791.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	15,656,224	1791.33	0	289,637	0	427,790	$	427,790	138,154	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1725.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	79,197,964	1725.07	0	3,064,382	0	4,516,590	$	4,516,590	1,452,208	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/17/2027, Strike Price 1814.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	20,553,866	1814.11	0	676,587	0	868,324	$	868,324	191,737	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/17/2027, Strike Price 1722.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	792,465	1722.75	0	50,602	0	65,326	$	65,326	14,724	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1728.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	2,074,260	1728.55	0	77,184	0	114,516	$	114,516	37,332	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/17/2027, Strike Price 1774.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	372,662	1774.58	0	16,620	0	21,552	$	21,552	4,932	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/18/2026, Strike Price 391.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	9,452,983	391.59	0	513,663	0	891,222	$	891,222	377,559	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/17/2027, Strike Price 424.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	1,753,887	424.67	0	69,656	0	120,239	$	120,239	50,583	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/17/2027, Strike Price 388.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	731,076	388.87	0	70,256	0	103,837	$	103,837	33,581	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/18/2026, Strike Price 392.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	360,842	392.22	0	19,199	0	33,456	$	33,456	14,258	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/18/2026, Strike Price 299.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	206,579	299.39	0	3,933	0	4,333	$	4,333	400	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/18/2026, Strike Price 220.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/18/2026	1	2,631,753	220.97	0	54,071	0	67,110	$	67,110	13,039	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/18/2026, Strike Price 219.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/18/2026	1	2,632,802	219.95	0	64,040	0	75,207	$	75,207	11,167	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/17/2027, Strike Price 221.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/17/2027	1	1,658,511	221.43	0	46,887	0	42,022	$	42,022	(4,866)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/18/2026, Strike Price 220.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/18/2026	1	1,719,224	220.98	0	37,811	0	43,791	$	43,791	5,980	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/17/2027, Strike Price 222.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/17/2027	1	472,967	222.05	0	12,290	0	11,365	$	11,365	(925)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/18/2026, Strike Price 227.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/18/2026	1	267,884	227.02	0	4,614	0	8,949	$	8,949	4,336	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/18/2026, Strike Price 225.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/18/2026	1	1,129,651	225.03	0	23,795	0	45,108	$	45,108	21,313	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/18/2026, Strike Price 182.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/18/2026	1	1,171,107	182.7	0	6,410	0	20,264	$	20,264	13,854	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/18/2026, Strike Price 181.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/18/2026	1	3,576,955	181.02	0	19,760	0	80,112	$	80,112	60,352	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/17/2027, Strike Price 181.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/17/2027	1	373,519	181.32	0	2,060	0	8,669	$	8,669	6,609	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/17/2027, Strike Price 180.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/17/2027	1	396,302	180.96	0	2,190	0	9,556	$	9,556	7,366	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/18/2026, Strike Price 181.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/18/2026	1	2,661,435	181.05	0	14,700	0	59,346	$	59,346	44,646	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/17/2027, Strike Price 180.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	08/17/2027	1	473,644	180.78	0	2,620	0	11,640	$	11,640	9,020	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/21/2031, Strike Price 6421.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/21/2031	1	9,182,960	6421.65	0	2,746,651	0	2,986,381	$	2,986,381	239,730	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/20/2031, Strike Price 6428.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/20/2031	1	11,763,551	6428.17	0	3,348,152	0	3,813,630	$	3,813,630	465,479	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/21/2031, Strike Price 6423.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/21/2031	1	28,372,290	6423.43	0	8,093,914	0	9,219,821	$	9,219,821	1,125,907	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/24/2026	1	18,916,200	6780	0	965,159	0	1,320,296	$	1,320,296	355,137	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/10/2026, Strike Price 6340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/10/2026	1	455,719,200	6340	0	44,385,910	0	56,558,888	$	56,558,888	12,172,978	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/17/2026, Strike Price 6440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/17/2026	1	491,887,200	6440	0	42,269,146	0	54,633,862	$	54,633,862	12,364,715	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/24/2026	1	451,064,500	6430	0	39,722,900	0	51,232,510	$	51,232,510	11,509,610	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/24/2026	1	65,997,600	6420	0	5,852,610	0	7,587,834	$	7,587,834	1,735,224	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/25/2026, Strike Price 299.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/25/2026	1	860,397	299.79	0	20,492	0	17,554	$	17,554	(2,938)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/25/2026, Strike Price 303.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/25/2026	1	467,082	303.3	0	8,655	0	7,104	$	7,104	(1,551)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/25/2026, Strike Price 352.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/25/2026	1	12,319,554	352.39	0	562,029	0	432,885	$	432,885	(129,144)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/25/2026, Strike Price 221.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	2,571,010	221.83	0	43,810	0	59,369	$	59,369	15,559	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/25/2026, Strike Price 220.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	216,178	220.59	0	4,528	0	5,751	$	5,751	1,223	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/24/2027, Strike Price 222.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	1,637,688	222.21	0	40,904	0	38,855	$	38,855	(2,049)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/25/2026, Strike Price 221.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	1,536,377	221.38	0	29,634	0	37,380	$	37,380	7,747	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/24/2027, Strike Price 222.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	295,805	222.41	0	6,996	0	6,898	$	6,898	(98)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/25/2026, Strike Price 182.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	1,711,805	182.69	0	28,391	0	29,769	$	29,769	1,378	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/25/2026, Strike Price 181.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	3,909,778	181.26	0	78,299	0	84,617	$	84,617	6,318	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/24/2027, Strike Price 182.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	223,040	182.82	0	5,392	0	4,403	$	4,403	(989)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/24/2027, Strike Price 181.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	3,083,460	181.38	0	84,830	0	71,194	$	71,194	(13,636)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/25/2026, Strike Price 181.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	1,961,017	181.24	0	39,385	0	42,566	$	42,566	3,182	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/24/2027, Strike Price 181.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	394,994	181.19	0	11,053	0	9,306	$	9,306	(1,747)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/25/2026, Strike Price 392.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	8,763,185	392.44	0	518,503	0	815,141	$	815,141	296,639	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/24/2027, Strike Price 423.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	1,612,544	423.24	0	73,190	0	115,350	$	115,350	42,160	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/24/2027, Strike Price 392.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	462,902	392.29	0	43,813	0	62,185	$	62,185	18,372	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/25/2026, Strike Price 392.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	612,050	392.34	0	36,317	0	57,083	$	57,083	20,766	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/25/2026, Strike Price 225.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	1,783,547	225.48	0	37,573	0	68,285	$	68,285	30,713	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/25/2026, Strike Price 227.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	471,256	227.66	0	7,866	0	14,810	$	14,810	6,944	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1788.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	16,951,946	1788.18	0	426,748	0	490,474	$	490,474	63,726	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1725.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	77,255,112	1725.6	0	3,665,357	0	4,417,593	$	4,417,593	752,236	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/24/2027, Strike Price 1817.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/24/2027	1	20,959,695	1817.84	0	790,891	0	865,373	$	865,373	74,482	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/24/2027, Strike Price 1726.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/24/2027	1	742,279	1726.23	0	52,670	0	60,120	$	60,120	7,450	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1724.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	3,155,963	1724.57	0	150,371	0	182,173	$	182,173	31,802	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/25/2026, Strike Price 314.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	5,257,828	314.84	0	120,195	0	96,231	$	96,231	(23,964)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/25/2026, Strike Price 313.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	3,091,307	313.52	0	78,190	0	63,362	$	63,362	(14,828)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/24/2027, Strike Price 315.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	5,856,415	315.88	0	175,388	0	131,599	$	131,599	(43,789)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/24/2027, Strike Price 312.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	596,302	312.2	0	21,736	0	16,564	$	16,565	(5,171)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/25/2026, Strike Price 314.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	5,616,324	314.64	0	130,193	0	104,599	$	104,599	(25,594)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/24/2027, Strike Price 315.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/24/2027	1	817,378	315.59	0	24,890	0	18,685	$	18,685	(6,205)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/18/2026, Strike Price 6420.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/18/2026	1	5,220,078	6420.76	0	405,183	0	595,506	$	595,506	190,323	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/06/2026, Strike Price 6370.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/06/2026	1	4,631,710	6370.99	0	396,159	0	551,541	$	551,541	155,382	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 6464.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	13,672,354	6464.47	0	3,746,056	0	4,373,019	$	4,373,019	626,962	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 6463.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	6,508,624	6463.38	0	1,784,163	0	2,082,726	$	2,082,726	298,563	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 6472.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	24,504,469	6472.39	0	6,689,892	0	7,810,764	$	7,810,764	1,120,872	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/31/2026, Strike Price 6470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/04/2025	08/31/2026	1	66,705,700	6470	0	5,553,894	0	7,297,888	$	7,297,888	1,743,994	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/31/2026, Strike Price 6470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2026	1	486,349,900	6470	0	39,689,008	0	53,208,755	$	53,208,755	13,519,747	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1805.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	18,420,180	1805.9	0	429,278	0	428,279	$	428,279	(1,000)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1736.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	67,878,834	1736.92	0	3,390,940	0	3,517,627	$	3,517,627	126,686	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/31/2027, Strike Price 1833.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2027	1	25,266,181	1833.54	0	891,731	0	919,516	$	919,516	27,785	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/31/2027, Strike Price 1740.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2027	1	991,937	1740.24	0	67,305	0	73,819	$	73,819	6,514	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1738.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	1,947,299	1738.66	0	89,941	0	99,225	$	99,225	9,283	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/01/2026, Strike Price 300.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	580,641	300.85	0	13,819	0	10,921	$	10,921	(2,897)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/01/2026, Strike Price 315.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	1,644,120	315.57	0	39,105	0	28,419	$	28,419	(10,687)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/31/2027, Strike Price 318.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2027	1	2,668,440	318.05	0	76,756	0	52,856	$	52,856	(23,900)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/01/2026, Strike Price 316.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	3,935,029	316.83	0	85,077	0	60,759	$	60,759	(24,318)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/31/2027, Strike Price 317.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2027	1	1,112,790	317.94	0	32,187	0	22,190	$	22,190	(9,997)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/01/2026, Strike Price 353.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	16,208,434	353.51	0	700,409	0	543,092	$	543,092	(157,317)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/01/2026, Strike Price 394.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	13,619,411	394.88	0	811,630	0	1,197,910	$	1,197,910	386,280	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/31/2027, Strike Price 427.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2027	1	1,536,412	427.97	0	65,348	0	99,467	$	99,467	34,118	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/31/2027, Strike Price 394.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2027	1	1,034,481	394.84	0	97,231	0	133,415	$	133,415	36,184	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/01/2026, Strike Price 394.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	967,285	394.81	0	57,769	0	85,240	$	85,240	27,471	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/01/2026, Strike Price 316.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	3,515,925	316.75	0	76,479	0	54,684	$	54,684	(21,795)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/01/2026, Strike Price 226.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	09/01/2026	1	371,099	226.28	0	8,692	0	13,207	$	13,207	4,515	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/01/2026, Strike Price 228.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	09/01/2026	1	285,275	228.22	0	5,438	0	8,497	$	8,497	3,060	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/01/2026, Strike Price 222.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	09/01/2026	1	3,019,513	222.35	0	61,925	0	65,629	$	65,629	3,705	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/31/2027, Strike Price 223.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	08/31/2027	1	808,093	223.23	0	20,308	0	17,566	$	17,566	(2,742)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/01/2026, Strike Price 222.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	09/01/2026	1	1,341,242	222.06	0	26,455	0	30,168	$	30,168	3,712	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/31/2027, Strike Price 223.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	08/31/2027	1	715,894	223.02	0	19,003	0	15,851	$	15,851	(3,152)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/01/2026, Strike Price 183.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	09/01/2026	1	745,787	183.24	0	13,431	0	11,920	$	11,920	(1,511)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/01/2026, Strike Price 181.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	09/01/2026	1	4,093,295	181.36	0	93,891	0	87,400	$	87,400	(6,491)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/31/2027, Strike Price 183.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	08/31/2027	1	496,125	183.75	0	12,285	0	8,841	$	8,841	(3,444)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/31/2027, Strike Price 181.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	08/31/2027	1	2,544,902	181.39	0	77,867	0	58,765	$	58,765	(19,102)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/01/2026, Strike Price 181.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	09/01/2026	1	2,171,358	181.4	0	49,556	0	46,091	$	46,091	(3,464)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/31/2027, Strike Price 181.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	08/31/2027	1	402,619	181.36	0	12,365	0	9,327	$	9,327	(3,039)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6448.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	08/24/2026	1	5,771,050	6448.1	0	508,731	0	641,078	$	641,078	132,347	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/04/2031, Strike Price 6462.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/04/2031	1	12,426,888	6462.24	0	3,529,359	0	3,988,630	$	3,988,630	459,271	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/03/2031, Strike Price 6448.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/03/2031	1	11,033,674	6448.67	0	3,152,807	0	3,561,142	$	3,561,142	408,335	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/04/2031, Strike Price 6464.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/04/2031	1	24,746,757	6464.67	0	7,009,083	0	7,934,577	$	7,934,577	925,494	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/08/2026, Strike Price 6460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2026	1	61,822,200	6460	0	5,791,286	0	6,920,340	$	6,920,340	1,129,055	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2026, Strike Price 317.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	3,312,925	317.33	0	80,902	0	49,294	$	49,294	(31,607)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2026, Strike Price 315.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	1,674,535	315.95	0	44,838	0	28,192	$	28,192	(16,646)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/08/2027, Strike Price 317.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2027	1	683,657	317.98	0	21,984	0	13,660	$	13,660	(8,324)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/08/2027, Strike Price 315.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2027	1	277,772	315.65	0	9,991	0	6,375	$	6,375	(3,615)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2026, Strike Price 317.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	3,426,986	317.02	0	84,750	0	52,446	$	52,446	(32,304)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/08/2027, Strike Price 317.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2027	1	807,187	317.79	0	26,162	0	16,315	$	16,315	(9,847)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1806.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	15,733,396	1806.36	0	434,073	0	370,618	$	370,618	(63,455)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1740.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	64,099,938	1740.9	0	3,367,557	0	3,223,966	$	3,223,966	(143,591)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/08/2027, Strike Price 1837.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2027	1	23,322,063	1837.83	0	924,387	0	824,606	$	824,606	(99,781)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/08/2027, Strike Price 1742.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2027	1	836,491	1742.69	0	63,540	0	61,542	$	61,542	(1,997)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1747.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	1,502,945	1747.61	0	74,252	0	70,721	$	70,721	(3,531)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/09/2026, Strike Price 352.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	10,676,133	352.93	0	499,376	0	377,203	$	377,203	(122,173)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/09/2026, Strike Price 300.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	382,207	300.95	0	10,389	0	7,172	$	7,172	(3,217)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/09/2026, Strike Price 304.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	225,397	304.59	0	4,692	0	3,129	$	3,129	(1,563)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2026, Strike Price 394.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	7,500,205	394.54	0	529,989	0	672,060	$	672,060	142,070	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/08/2027, Strike Price 428.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2027	1	1,886,896	428.84	0	90,673	0	120,894	$	120,894	30,221	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/08/2027, Strike Price 396.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2027	1	230,132	396.78	0	23,101	0	28,801	$	28,801	5,700	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2026, Strike Price 395.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	553,476	395.34	0	37,912	0	48,542	$	48,542	10,630	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/09/2026, Strike Price 226.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/09/2026	1	666,527	226.71	0	14,200	0	22,778	$	22,778	8,578	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/09/2026, Strike Price 229.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/09/2026	1	229,320	229.32	0	3,690	0	6,147	$	6,147	2,457	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2026, Strike Price 222.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/09/2026	1	2,314,386	222.11	0	53,038	0	51,787	$	51,787	(1,251)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2026, Strike Price 221.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/09/2026	1	473,240	221.14	0	11,299	0	11,830	$	11,830	531	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/08/2027, Strike Price 222.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/08/2027	1	653,415	222.25	0	19,492	0	15,480	$	15,480	(4,012)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/08/2027, Strike Price 220.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/08/2027	1	310,990	220.56	0	10,462	0	8,487	$	8,487	(1,975)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2026, Strike Price 222.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/09/2026	1	1,639,467	222.15	0	35,203	0	36,514	$	36,514	1,312	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/08/2027, Strike Price 222.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/08/2027	1	216,097	222.78	0	6,208	0	4,892	$	4,892	(1,316)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/09/2026, Strike Price 182.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/09/2026	1	947,629	182.94	0	19,425	0	15,947	$	15,947	(3,478)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/09/2026, Strike Price 181.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/09/2026	1	1,447,591	181.63	0	35,148	0	29,744	$	29,744	(5,404)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/08/2027, Strike Price 183.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/08/2027	1	243,536	183.11	0	6,783	0	4,673	$	4,673	(2,110)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/08/2027, Strike Price 181.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/08/2027	1	1,289,218	181.58	0	41,322	0	29,208	$	29,208	(12,114)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/09/2026, Strike Price 181.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/09/2026	1	819,512	181.71	0	19,709	0	16,641	$	16,641	(3,068)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/08/2027, Strike Price 181.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/08/2027	1	490,293	181.59	0	15,714	0	11,096	$	11,096	(4,618)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/08/2026, Strike Price 6497.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/08/2026	1	5,224,247	6497.82	0	557,999	0	558,218	$	558,218	220	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/04/2031, Strike Price 6361.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	08/04/2031	1	4,854,023	6361.76	0	1,550,084	0	1,610,964	$	1,610,964	60,880	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 6543.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	15,219,460	6543.19	0	4,496,779	0	4,725,956	$	4,725,956	229,177	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 6545.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	9,379,329	6545.24	0	2,778,497	0	2,909,889	$	2,909,889	131,392	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 6541.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	24,005,617	6541.04	0	7,084,810	0	7,461,186	$	7,461,186	376,375	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/14/2026, Strike Price 6560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2026	1	69,273,600	6560	0	6,452,477	0	6,923,590	$	6,923,590	471,113	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/15/2026, Strike Price 303.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	1,307,482	303.36	0	29,049	0	20,303	$	20,303	(8,747)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/15/2026, Strike Price 306.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	281,805	306.31	0	5,078	0	3,415	$	3,415	(1,664)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1832.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	15,849,309	1832.29	0	320,812	0	262,235	$	262,235	(58,577)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1760.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	66,057,679	1760.13	0	2,833,644	0	2,756,653	$	2,756,653	(76,991)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/14/2027, Strike Price 1871.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2027	1	14,954,723	1871.68	0	465,745	0	387,442	$	387,442	(78,303)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1761.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	2,431,394	1761.88	0	102,633	0	99,580	$	99,580	(3,053)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/14/2027, Strike Price 1820.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2027	1	892,001	1820.41	0	40,326	0	36,895	$	36,895	(3,431)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/22/2026, Strike Price 2690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/22/2026	1	75,077,900	2690	0	6,236,769	0	8,005,578	$	8,005,578	1,768,810	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/22/2026, Strike Price 2690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/22/2026	1	6,778,800	2690	0	563,119	0	722,825	$	722,825	159,706	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/21/2026, Strike Price 2280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/21/2026	1	119,312,400	2280	0	18,293,260	0	17,493,580	$	17,493,580	(799,680)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/21/2026, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/21/2026	1	8,217,400	2270	0	1,299,703	0	1,236,700	$	1,236,700	(63,003)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/15/2026, Strike Price 319.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	3,219,618	319.09	0	69,520	0	41,098	$	41,098	(28,422)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/14/2026, Strike Price 317.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2026	1	3,332,595	317.39	0	81,475	0	49,754	$	49,754	(31,721)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/14/2027, Strike Price 320.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2027	1	875,375	320.65	0	24,707	0	14,914	$	14,914	(9,792)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/14/2027, Strike Price 317.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2027	1	263,500	317.47	0	8,698	0	5,453	$	5,453	(3,245)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/14/2026, Strike Price 319.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2026	1	3,091,788	319.07	0	67,297	0	39,544	$	39,544	(27,753)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/14/2027, Strike Price 320.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2027	1	842,284	320.26	0	24,249	0	14,704	$	14,704	(9,544)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/15/2026, Strike Price 353.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	12,263,567	353.01	0	519,196	0	439,276	$	439,276	(79,920)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/15/2026, Strike Price 426.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	204,782	426.63	0	5,312	0	6,420	$	6,420	1,107	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/15/2026, Strike Price 400.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	8,417,249	400.44	0	549,366	0	647,382	$	647,382	98,016	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/14/2027, Strike Price 438.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2027	1	1,443,027	438.61	0	59,546	0	73,829	$	73,829	14,283	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/15/2026, Strike Price 401.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	577,512	401.05	0	36,864	0	43,645	$	43,645	6,781	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 03/24/2026, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	03/24/2026	1	6,375,000	255	0	117,250	0	104,949	$	104,949	(12,301)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 03/24/2026, Strike Price 257	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	03/24/2026	1	6,425,000	257	0	91,500	0	75,937	$	75,937	(15,563)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 06/23/2026, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	06/23/2026	1	6,375,000	255	0	138,750	0	121,606	$	121,606	(17,144)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 06/23/2026, Strike Price 257	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	06/23/2026	1	6,425,000	257	0	113,250	0	96,019	$	96,019	(17,231)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 06/23/2026, Strike Price 256	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	06/23/2026	1	12,800,000	256	0	251,500	0	216,668	$	216,668	(34,832)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 09/22/2026, Strike Price 256	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/22/2026	1	17,920,000	256	0	403,900	0	329,168	$	329,168	(74,732)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/15/2026, Strike Price 223.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/15/2026	1	2,801,740	223.96	0	49,164	0	50,244	$	50,244	1,080	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/15/2026, Strike Price 222.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/15/2026	1	423,567	222.93	0	8,892	0	8,614	$	8,614	(278)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/14/2027, Strike Price 224.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/14/2027	1	798,289	224.87	0	18,815	0	15,043	$	15,043	(3,772)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/15/2026, Strike Price 223.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/15/2026	1	1,053,721	223.72	0	20,441	0	19,468	$	19,468	(974)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/15/2026, Strike Price 184.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/15/2026	1	819,112	184.07	0	14,418	0	11,540	$	11,540	(2,878)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/15/2026, Strike Price 182.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/15/2026	1	1,686,707	182.94	0	34,483	0	28,483	$	28,483	(6,000)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/14/2027, Strike Price 184.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/14/2027	1	284,438	184.7	0	6,853	0	4,569	$	4,569	(2,284)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/14/2027, Strike Price 183.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/14/2027	1	1,025,080	183.05	0	28,616	0	19,840	$	19,840	(8,776)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/15/2026, Strike Price 182.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/15/2026	1	990,776	182.8	0	20,650	0	17,099	$	17,099	(3,551)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/14/2027, Strike Price 182.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/14/2027	1	301,637	182.81	0	8,613	0	5,994	$	5,994	(2,619)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 09/22/2026, Strike Price 261	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/22/2026	1	13,050,000	261	0	228,650	0	131,898	$	131,898	(96,752)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 09/22/2026, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/22/2026	1	14,300,000	260	0	274,428	0	162,937	$	162,937	(111,491)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/15/2026, Strike Price 229.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/15/2026	1	282,703	229.84	0	4,059	0	7,210	$	7,210	3,151	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/15/2026, Strike Price 227.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/15/2026	1	4,251,719	227.73	0	75,614	0	132,289	$	132,289	56,675	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 07/31/2026, Strike Price 23062.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	07/31/2026	1	4,197,421	23062.75	0	608,950	0	617,829	$	617,829	8,879	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/15/2026, Strike Price 6601.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/15/2026	1	4,805,652	6601.17	0	458,677	0	457,229	$	457,229	(1,448)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/18/2031, Strike Price 6624.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/18/2031	1	12,758,228	6624.21	0	3,717,222	0	3,835,744	$	3,835,744	118,522	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/17/2031, Strike Price 6613.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/17/2031	1	13,848,857	6613.59	0	4,049,714	0	4,181,370	$	4,181,370	131,655	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/17/2031, Strike Price 6617.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/17/2031	1	20,738,493	6617.26	0	6,043,543	0	6,251,640	$	6,251,640	208,097	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/21/2026, Strike Price 6630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2026	1	80,819,700	6630	0	6,697,917	0	7,459,999	$	7,459,999	762,082	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/22/2026, Strike Price 303.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	662,328	303.82	0	12,077	0	9,985	$	9,985	(2,092)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/22/2026, Strike Price 351.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	13,104,756	351.9	0	584,396	0	508,290	$	508,290	(76,105)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/22/2026, Strike Price 351.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	545,399	351.87	0	24,369	0	21,189	$	21,189	(3,180)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/22/2026, Strike Price 319.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	4,777,961	319.81	0	83,302	0	57,600	$	57,600	(25,703)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/22/2026, Strike Price 318.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	1,565,839	318.26	0	30,406	0	21,795	$	21,795	(8,610)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/21/2027, Strike Price 321.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2027	1	1,626,385	321.42	0	39,016	0	26,547	$	26,547	(12,469)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/21/2027, Strike Price 318.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2027	1	750,905	318.18	0	21,339	0	14,958	$	14,958	(6,381)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/22/2026, Strike Price 319.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	5,084,184	319.76	0	88,404	0	61,581	$	61,581	(26,823)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/21/2027, Strike Price 321.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2027	1	1,272,467	321.33	0	30,679	0	20,888	$	20,888	(9,791)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/22/2026, Strike Price 1829.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	14,212,651	1829.17	0	256,975	0	252,595	$	252,595	(4,380)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/22/2026, Strike Price 1765.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	74,954,638	1765.3	0	2,747,796	0	2,995,944	$	2,995,944	248,148	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/21/2027, Strike Price 1858.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2027	1	19,249,916	1858.1	0	583,372	0	575,413	$	575,413	(7,959)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/21/2027, Strike Price 1766.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2027	1	794,822	1766.27	0	46,580	0	50,297	$	50,297	3,718	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/22/2026, Strike Price 1765.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	2,241,906	1765.28	0	77,610	0	89,629	$	89,629	12,019	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/21/2027, Strike Price 1821.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2027	1	692,231	1821.66	0	27,645	0	28,599	$	28,599	954	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/22/2026, Strike Price 404.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	9,070,672	404.76	0	475,092	0	621,962	$	621,962	146,870	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/21/2027, Strike Price 442.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2027	1	3,240,564	442.7	0	111,919	0	151,434	$	151,434	39,515	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/21/2027, Strike Price 404.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2027	1	266,983	404.52	0	23,555	0	29,222	$	29,222	5,667	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/22/2026, Strike Price 405.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	1,130,564	405.22	0	58,004	0	76,456	$	76,456	18,452	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 11/08/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	11/08/2030	1	661,156	Multiple	0	83,372	0	82,774	$	82,774	(598)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 09/05/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/05/2030	1	1,921,673	Multiple	0	449,287	0	419,520	$	419,520	(29,767)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 07/24/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	07/24/2030	1	3,632,322	Multiple	0	909,170	0	854,839	$	854,839	(54,331)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/22/2026, Strike Price 224.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/22/2026	1	2,754,002	224.45	0	44,540	0	46,584	$	46,584	2,044	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/21/2027, Strike Price 224.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/21/2027	1	475,452	224.27	0	11,936	0	9,472	$	9,472	(2,463)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/22/2026, Strike Price 224.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/22/2026	1	2,221,227	224.14	0	40,036	0	39,058	$	39,058	(978)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/21/2027, Strike Price 225.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/21/2027	1	358,195	225.28	0	8,332	0	6,517	$	6,517	(1,815)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/22/2026, Strike Price 227.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/22/2026	1	1,812,817	227.17	0	32,957	0	59,255	$	59,255	26,297	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/22/2026, Strike Price 229.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/22/2026	1	201,846	229.37	0	2,939	0	5,388	$	5,388	2,448	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/22/2026, Strike Price 184.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/22/2026	1	797,429	184.59	0	12,182	0	10,363	$	10,363	(1,819)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/22/2026, Strike Price 183.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/22/2026	1	3,813,808	183.18	0	69,955	0	62,246	$	62,246	(7,710)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/21/2027, Strike Price 184.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/21/2027	1	569,642	184.35	0	13,442	0	9,551	$	9,551	(3,891)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/21/2027, Strike Price 183.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/21/2027	1	238,134	183.18	0	6,227	0	4,552	$	4,552	(1,675)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/22/2026, Strike Price 183.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/22/2026	1	2,664,978	183.16	0	49,034	0	43,631	$	43,631	(5,402)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/11/2026, Strike Price 390.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	08/11/2026	1	23,547,721	390.27	0	1,814,334	0	2,278,274	$	2,278,274	463,940	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/21/2026, Strike Price 6640.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/21/2026	1	5,763,607	6640.1	0	507,867	0	524,851	$	524,851	16,984	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/25/2026, Strike Price 6643.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/25/2026	1	6,072,232	6643.58	0	536,810	0	557,082	$	557,082	20,271	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/24/2031, Strike Price 6653.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/24/2031	1	16,627,346	6653.6	0	4,835,175	0	4,945,944	$	4,945,944	110,769	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/16/2031, Strike Price 6026.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	06/16/2031	1	2,934,789	6026.26	0	1,090,482	0	1,110,650	$	1,110,650	20,168	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/24/2031, Strike Price 6647.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/24/2031	1	11,034,468	6647.27	0	3,221,960	0	3,291,274	$	3,291,274	69,313	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/25/2031, Strike Price 6642.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/25/2031	1	22,824,798	6642.84	0	6,666,410	0	6,823,317	$	6,823,317	156,906	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 08/17/2026, Strike Price 23515.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/17/2026	1	3,880,053	23515.47	0	507,220	0	515,282	$	515,282	8,062	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/26/2026, Strike Price 1694.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	06/26/2026	1	25,348,026	1694.5	0	1,671,150	0	1,774,749	$	1,774,749	103,598	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/09/2026, Strike Price 1695.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	07/09/2026	1	18,915,622	1695.86	0	1,252,131	0	1,330,014	$	1,330,014	77,883	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/20/2026, Strike Price 1691.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	07/20/2026	1	28,355,650	1691.36	0	1,965,982	0	2,088,008	$	2,088,008	122,026	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/30/2026, Strike Price 1706.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	07/30/2026	1	29,293,312	1706.97	0	1,821,383	0	1,920,160	$	1,920,160	98,777	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/10/2026, Strike Price 1719.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/10/2026	1	18,098,615	1719.42	0	1,028,011	0	1,075,905	$	1,075,905	47,894	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1725.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/18/2026	1	20,687,764	1725.85	0	1,124,997	0	1,171,309	$	1,171,309	46,311	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1727.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/25/2026	1	19,056,494	1727.54	0	1,030,505	0	1,070,358	$	1,070,358	39,853	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/31/2026, Strike Price 1741.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/31/2026	1	16,684,737	1741.44	(805,353)	9,581	0	826,128	$	826,128	816,547	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1746.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/09/2026	1	26,344,094	1746.84	0	1,228,078	0	1,249,278	$	1,249,279	21,200	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/17/2026, Strike Price 1763.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/17/2026	1	38,772,071	1763.81	0	1,574,543	0	1,565,354	$	1,565,354	(9,189)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/21/2026, Strike Price 6970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/01/2025	09/21/2026	1	20,979,700	6970	0	1,183,634	0	1,154,493	$	1,154,493	(29,141)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/08/2026, Strike Price 6470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/01/2025	09/08/2026	1	392,340,800	6470	0	43,184,309	0	43,386,388	$	43,386,388	202,079	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/14/2026, Strike Price 6550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/01/2025	09/14/2026	1	476,971,000	6550	0	48,075,713	0	48,286,482	$	48,286,482	210,769	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/21/2026, Strike Price 6630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/01/2025	09/21/2026	1	481,868,400	6630	0	44,392,268	0	44,478,485	$	44,478,485	86,217	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/28/2026, Strike Price 6650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/01/2025	09/28/2026	1	512,449,000	6650	0	46,557,910	0	46,696,323	$	46,696,323	138,412	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/28/2026, Strike Price 6640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2026	1	76,559,200	6640	0	7,065,434	0	7,069,941	$	7,069,941	4,506	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1824.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	17,421,779	1824.27	0	434,056	0	340,690	$	340,690	(93,366)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1760.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	81,228,011	1760.85	0	3,776,095	0	3,444,858	$	3,444,858	(331,237)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/28/2027, Strike Price 1866.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2027	1	20,642,716	1866.43	0	716,720	0	576,819	$	576,819	(139,901)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/28/2027, Strike Price 1758.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2027	1	914,534	1758.72	0	65,784	0	61,374	$	61,374	(4,410)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1757.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	3,602,322	1757.23	0	172,825	0	158,609	$	158,609	(14,216)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/28/2027, Strike Price 1805.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2027	1	361,064	1805.32	0	19,426	0	17,188	$	17,188	(2,238)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/29/2026, Strike Price 352.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	12,760,594	352.6	0	596,051	0	484,364	$	484,364	(111,686)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/29/2026, Strike Price 352.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	285,865	352.92	0	13,159	0	10,661	$	10,661	(2,498)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/29/2026, Strike Price 302.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	1,097,204	302.26	0	29,222	0	18,893	$	18,893	(10,329)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/29/2026, Strike Price 305.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	894,412	305.26	0	19,133	0	12,089	$	12,089	(7,043)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/29/2026, Strike Price 319.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	5,785,783	319.48	0	124,809	0	72,698	$	72,698	(52,111)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/29/2026, Strike Price 318.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	913,550	318.31	0	21,380	0	12,773	$	12,773	(8,607)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/28/2027, Strike Price 320.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2027	1	3,100,589	320.64	0	88,867	0	53,417	$	53,417	(35,450)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/28/2027, Strike Price 318.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2027	1	331,635	318.88	0	10,358	0	6,362	$	6,362	(3,996)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/29/2026, Strike Price 319.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	7,054,118	319.48	0	151,027	0	88,634	$	88,634	(62,393)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/28/2027, Strike Price 320.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2027	1	1,569,372	320.28	0	45,711	0	27,645	$	27,645	(18,067)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/29/2026, Strike Price 425.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	306,245	425.34	0	9,932	0	10,584	$	10,584	652	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/29/2026, Strike Price 404.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	9,545,020	404.45	0	623,293	0	668,707	$	668,707	45,415	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/28/2027, Strike Price 444.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2027	1	2,163,449	444.24	0	87,553	0	98,448	$	98,448	10,895	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/28/2027, Strike Price 403.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2027	1	379,713	403.95	0	38,730	0	42,291	$	42,291	3,561	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/29/2026, Strike Price 404.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	1,204,218	404.1	0	2,980	0	85,239	$	85,239	82,259	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/29/2026, Strike Price 229	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/29/2026	1	1,014,470	229	0	18,828	0	28,035	$	28,035	9,207	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/29/2026, Strike Price 226.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/29/2026	1	1,434,631	226.64	0	34,055	0	49,058	$	49,058	15,003	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/29/2026, Strike Price 224.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/29/2026	1	3,299,667	224.01	0	72,914	0	59,117	$	59,117	(13,796)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/29/2026, Strike Price 222.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/29/2026	1	429,850	222.72	0	10,866	0	8,985	$	8,985	(1,881)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/28/2027, Strike Price 224.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/28/2027	1	635,760	224.65	0	18,621	0	12,266	$	12,266	(6,355)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/29/2026, Strike Price 223.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/29/2026	1	2,438,489	223.92	0	57,935	0	44,172	$	44,172	(13,763)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/28/2027, Strike Price 224.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/28/2027	1	422,962	224.98	0	12,107	0	7,923	$	7,923	(4,184)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/29/2026, Strike Price 184.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/29/2026	1	445,513	184.86	0	8,531	0	5,567	$	5,567	(2,964)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/29/2026, Strike Price 182.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/29/2026	1	4,551,804	182.73	0	114,337	0	79,859	$	79,859	(34,478)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/28/2027, Strike Price 183.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/28/2027	1	2,081,051	183.03	0	66,173	0	40,514	$	40,514	(25,659)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 09/29/2026, Strike Price 182.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2025	09/29/2026	1	2,485,475	182.89	0	61,155	0	42,559	$	42,559	(18,596)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/02/2026, Strike Price 6706.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/02/2026	1	4,480,149	6706.81	0	397,023	0	382,657	$	382,657	(14,366)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/01/2026, Strike Price 6238.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	09/01/2026	1	9,837,342	6238.01	0	1,395,257	0	1,409,565	$	1,409,565	14,308	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/02/2031, Strike Price 6700.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/02/2031	1	14,010,934	6700.59	0	4,076,051	0	4,095,095	$	4,095,095	19,044	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/01/2031, Strike Price 6692.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/01/2031	1	12,074,136	6692.98	0	3,609,248	0	3,539,415	$	3,539,415	(69,833)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/01/2031, Strike Price 6698.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/01/2031	1	22,988,531	6698.29	0	6,688,131	0	6,723,430	$	6,723,430	35,300	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 6710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2026	1	86,290,600	6710	0	7,717,286	0	7,345,208	$	7,345,208	(372,078)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 10/06/2026, Strike Price 303.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	448,603	303.11	0	10,789	0	7,272	$	7,272	(3,518)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 10/06/2026, Strike Price 305.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	348,737	305.91	0	6,726	0	4,513	$	4,513	(2,213)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/06/2026, Strike Price 354.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	11,110,343	354.51	0	449,335	0	385,797	$	385,797	(63,538)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/05/2027, Strike Price 358.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	337,394	358.93	0	20,396	0	18,791	$	18,791	(1,604)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1833.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	21,121,459	1833.46	0	448,418	0	370,615	$	370,615	(77,803)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1765	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	73,406,350	1765	0	3,162,504	0	3,016,424	$	3,016,424	(146,079)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/05/2027, Strike Price 1857.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	21,659,499	1857.59	0	787,775	0	666,078	$	666,078	(121,698)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/05/2027, Strike Price 1763.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	334,976	1763.03	0	23,316	0	21,977	$	21,977	(1,340)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1768.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	3,307,245	1768.58	0	138,268	0	130,826	$	130,826	(7,441)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/05/2027, Strike Price 1819.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	418,469	1819.43	0	20,114	0	17,948	$	17,948	(2,166)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/06/2026, Strike Price 408.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	9,687,906	408.6	0	577,072	0	606,675	$	606,675	29,602	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/05/2027, Strike Price 451.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	1,170,007	451.74	0	40,419	0	44,425	$	44,425	4,005	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/05/2027, Strike Price 406.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	771,609	406.11	0	77,415	0	82,972	$	82,972	5,557	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/06/2026, Strike Price 407.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	828,199	407.98	0	50,254	0	52,857	$	52,857	2,604	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/17/2026, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	09/17/2026	1	100,213,400	6580	0	8,999,635	0	9,828,101	$	9,828,101	828,466	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	08/24/2026	1	2,499,900	6410	0	263,878	0	290,911	$	290,911	27,033	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/06/2026, Strike Price 320.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	4,601,744	320.01	0	90,019	0	55,619	$	55,619	(34,399)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/06/2026, Strike Price 318.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	806,513	318.78	0	17,280	0	10,907	$	10,907	(6,373)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/05/2027, Strike Price 321.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	2,415,424	321.2	0	64,637	0	40,404	$	40,404	(24,232)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/05/2027, Strike Price 318.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	493,474	318.37	0	15,240	0	9,805	$	9,805	(5,435)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/06/2026, Strike Price 319.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	4,498,919	319.98	0	88,814	0	54,528	$	54,528	(34,286)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/05/2027, Strike Price 321.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	1,545,213	321.25	0	41,270	0	25,768	$	25,768	(15,502)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 5960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	01/20/2026	1	105,492,000	5960	0	12,800,415	0	15,828,398	$	15,828,398	3,027,983	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	02/23/2026	1	90,531,200	6080	0	9,947,413	0	12,055,906	$	12,055,906	2,108,492	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	03/23/2026	1	96,441,900	5710	0	17,138,659	0	20,157,601	$	20,157,601	3,018,942	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	04/20/2026	1	95,951,700	5310	0	25,293,267	0	28,991,762	$	28,991,762	3,698,495	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 5800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	05/18/2026	1	90,422,000	5800	0	15,543,431	0	18,121,282	$	18,121,282	2,577,852	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/23/2026, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	06/23/2026	1	99,751,400	6020	0	14,184,900	0	16,582,261	$	16,582,261	2,397,361	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	07/20/2026	1	104,139,000	6300	0	11,117,990	0	13,105,403	$	13,105,403	1,987,412	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	08/24/2026	1	99,034,500	6410	0	9,762,817	0	11,524,558	$	11,524,558	1,761,741	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 10/06/2026, Strike Price 228.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/06/2026	1	359,483	228.97	0	7,222	0	9,960	$	9,960	2,738	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 10/06/2026, Strike Price 227.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/06/2026	1	1,077,165	227.25	0	26,117	0	34,854	$	34,854	8,737	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/14/2026, Strike Price 340.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	01/14/2026	1	719,136	340.5	0	31,179	0	29,914	$	29,914	(1,264)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/18/2026, Strike Price 345.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	02/18/2026	1	574,925	345.3	0	19,829	0	17,777	$	17,777	(2,052)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/13/2026, Strike Price 347.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	03/13/2026	1	675,304	347.2	0	22,303	0	19,700	$	19,700	(2,603)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/15/2026, Strike Price 343	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	04/15/2026	1	723,044	343	0	33,858	0	31,964	$	31,964	(1,894)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/18/2026, Strike Price 344.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	05/18/2026	1	738,524	344.3	0	34,576	0	32,527	$	32,527	(2,049)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/17/2026, Strike Price 345.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	06/17/2026	1	680,241	345.3	0	32,391	0	30,523	$	30,523	(1,868)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/15/2026, Strike Price 348.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	07/15/2026	1	831,631	348.4	0	35,743	0	33,419	$	33,419	(2,324)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/18/2026, Strike Price 350.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	08/18/2026	1	815,378	350.7	0	33,508	0	31,050	$	31,050	(2,458)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/16/2026, Strike Price 352.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	09/16/2026	1	836,015	352.6	0	33,490	0	30,891	$	30,891	(2,599)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/06/2026, Strike Price 224.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/06/2026	1	242,978	224.98	0	3,953	0	3,870	$	3,870	(83)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/05/2027, Strike Price 226.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/05/2027	1	875,007	226.1	0	20,124	0	14,836	$	14,836	(5,288)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/05/2027, Strike Price 224.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/05/2027	1	348,192	224.64	0	8,944	0	6,736	$	6,736	(2,208)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/06/2026, Strike Price 225.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/06/2026	1	1,002,852	225.36	0	16,999	0	15,221	$	15,221	(1,778)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/05/2027, Strike Price 226.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/05/2027	1	248,974	226.34	0	5,390	0	4,129	$	4,129	(1,261)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/06/2026, Strike Price 185.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/06/2026	1	1,181,895	185.25	0	18,885	0	13,921	$	13,921	(4,964)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/06/2026, Strike Price 183.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/06/2026	1	3,965,860	183.86	0	76,358	0	58,616	$	58,616	(17,741)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/05/2027, Strike Price 185.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/05/2027	1	382,748	185.8	0	8,693	0	5,457	$	5,457	(3,236)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/05/2027, Strike Price 183.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/05/2027	1	2,154,215	183.65	0	59,588	0	39,249	$	39,249	(20,339)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/06/2026, Strike Price 184.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/06/2026	1	4,373,978	184.09	0	81,497	0	62,327	$	62,327	(19,170)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 6702.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/05/2026	1	6,394,061	6702.37	0	518,573	0	550,013	$	550,013	31,439	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/08/2031, Strike Price 6715.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/08/2031	1	12,194,876	6715.24	0	3,289,249	0	3,549,119	$	3,549,119	259,870	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/09/2031, Strike Price 6712.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/09/2031	1	19,271,042	6712.31	0	5,205,456	0	5,617,537	$	5,617,537	412,082	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/08/2031, Strike Price 6695.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/08/2031	1	19,726,269	6695.95	0	5,368,005	0	5,788,954	$	5,788,954	420,950	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/06/2026, Strike Price 225.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	10/06/2026	1	1,887,772	225.81	0	27,922	0	27,037	$	27,037	(886)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/13/2026, Strike Price 6660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2026	1	78,987,600	6660	0	7,179,688	0	7,301,183	$	7,301,183	121,495	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/21/2026, Strike Price 5640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	09/21/2026	1	169,200	5640	0	40,336	0	42,552	$	42,552	2,215	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/21/2026, Strike Price 5890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	12/21/2026	1	1,943,700	5890	0	358,991	0	423,233	$	423,233	64,243	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/22/2027, Strike Price 5850	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	03/22/2027	1	1,287,000	5850	0	289,505	0	305,769	$	305,769	16,264	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/21/2027, Strike Price 5660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	06/21/2027	1	2,264,000	5660	0	615,008	0	644,406	$	644,406	29,398	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/20/2027, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	09/20/2027	1	1,861,800	6420	0	303,009	0	320,846	$	320,846	17,837	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/14/2026, Strike Price 353.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	8,947,350	353.93	0	348,714	0	326,643	$	326,643	(22,071)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 10/13/2026, Strike Price 302.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/13/2026	1	502,465	302.69	0	12,550	0	8,469	$	8,469	(4,080)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 5400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	08/24/2026	1	432,000	5400	0	122,154	0	129,023	$	129,023	6,869	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/14/2026, Strike Price 318.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	4,294,505	318.82	0	83,527	0	58,345	$	58,345	(25,182)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/14/2026, Strike Price 316.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	721,506	316.45	0	16,576	0	12,036	$	12,036	(4,540)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/13/2027, Strike Price 321.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2027	1	1,212,055	321.5	0	29,749	0	20,005	$	20,005	(9,744)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/14/2026, Strike Price 319.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	5,321,587	319.04	0	101,248	0	70,893	$	70,893	(30,355)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/13/2027, Strike Price 320.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2027	1	1,123,185	320.91	0	28,440	0	19,225	$	19,225	(9,215)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/14/2026, Strike Price 408.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	8,185,613	408.26	0	460,328	0	524,784	$	524,784	64,456	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/13/2027, Strike Price 455.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2027	1	2,484,001	455.78	0	70,625	0	85,911	$	85,911	15,286	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/13/2027, Strike Price 405.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2027	1	1,041,518	405.26	0	100,396	0	114,574	$	114,574	14,178	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/14/2026, Strike Price 408.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	971,754	408.3	0	54,595	0	62,224	$	62,224	7,630	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2026, Strike Price 1838.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	19,247,106	1838.31	0	426,844	0	322,419	$	322,419	(104,425)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2026, Strike Price 1766.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	67,522,510	1766.68	0	3,127,206	0	2,759,494	$	2,759,494	(367,712)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/13/2027, Strike Price 1883.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2027	1	22,843,337	1883.21	0	717,783	0	556,100	$	556,100	(161,683)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/13/2027, Strike Price 1769.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2027	1	371,580	1769.43	0	25,975	0	23,463	$	23,463	(2,511)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2026, Strike Price 1766.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	3,709,755	1766.55	0	169,887	0	151,816	$	151,816	(18,071)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/13/2027, Strike Price 1829	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2027	1	402,380	1829	0	18,911	0	16,076	$	16,076	(2,836)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 10/13/2026, Strike Price 229.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/13/2026	1	902,457	229.05	0	21,591	0	24,803	$	24,803	3,212	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/14/2026, Strike Price 226.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/14/2026	1	2,968,628	226.44	0	45,098	0	39,296	$	39,296	(5,802)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/14/2026, Strike Price 224.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/14/2026	1	265,406	224.92	0	4,755	0	4,269	$	4,269	(486)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/13/2027, Strike Price 226.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/13/2027	1	857,450	226.24	0	20,769	0	14,385	$	14,385	(6,384)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/14/2026, Strike Price 226.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/14/2026	1	2,173,494	226.17	0	36,806	0	29,809	$	29,809	(6,997)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/13/2027, Strike Price 227.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/13/2027	1	695,385	227.25	0	15,606	0	10,623	$	10,623	(4,983)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/14/2026, Strike Price 186.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/14/2026	1	813,607	186.18	0	11,974	0	8,222	$	8,222	(3,751)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/14/2026, Strike Price 184.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/14/2026	1	6,298,745	184.12	0	121,788	0	89,634	$	89,634	(32,153)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/13/2027, Strike Price 184.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/13/2027	1	415,013	184.45	0	10,958	0	6,930	$	6,930	(4,027)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/14/2026, Strike Price 184.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	10/14/2026	1	6,359,730	184.34	0	119,370	0	87,385	$	87,385	(31,985)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/06/2031, Strike Price 6680.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/06/2031	1	4,769,741	6680.31	0	1,484,298	0	1,407,761	$	1,407,761	(76,536)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/16/2031, Strike Price 6648.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/16/2031	1	9,779,590	6648.26	0	2,921,063	0	2,937,280	$	2,937,280	16,217	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/15/2031, Strike Price 6649.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/15/2031	1	12,069,369	6649.79	0	3,792,299	0	3,621,428	$	3,621,428	(170,870)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/16/2031, Strike Price 6650.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/16/2031	1	20,325,425	6650.99	0	5,915,802	0	6,097,560	$	6,097,560	181,758	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/19/2026, Strike Price 6660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/19/2026	1	89,110,800	6660	0	8,188,560	0	8,341,847	$	8,341,847	153,287	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1842.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	17,599,791	1842.91	0	407,269	0	282,593	$	282,593	(124,675)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1772.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	69,352,327	1772.81	0	3,222,805	0	2,688,661	$	2,688,661	(534,144)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/19/2027, Strike Price 1874.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/19/2027	1	19,400,351	1874.43	0	695,471	0	521,562	$	521,562	(173,909)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/19/2027, Strike Price 1769.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/19/2027	1	318,447	1769.15	0	23,056	0	20,285	$	20,285	(2,771)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1776.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	3,819,131	1776.34	0	172,070	0	142,560	$	142,560	(29,511)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/19/2027, Strike Price 1831.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/19/2027	1	439,661	1831.92	0	21,393	0	17,316	$	17,316	(4,077)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 10/20/2026, Strike Price 304.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	426,244	304.46	0	9,534	0	6,298	$	6,298	(3,236)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/20/2026, Strike Price 317.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	3,211,497	317.97	0	71,508	0	47,368	$	47,368	(24,140)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/20/2026, Strike Price 316.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	367,523	316.83	0	8,920	0	5,974	$	5,974	(2,946)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/19/2027, Strike Price 319.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/19/2027	1	1,717,433	319.82	0	48,921	0	31,567	$	31,567	(17,353)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/20/2026, Strike Price 318.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	3,386,187	318.55	0	72,924	0	47,488	$	47,488	(25,436)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/19/2027, Strike Price 320.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/19/2027	1	643,542	320.17	0	17,983	0	11,581	$	11,581	(6,402)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/20/2026, Strike Price 352.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	10,539,871	352.74	0	479,777	0	417,231	$	417,231	(62,546)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/20/2026, Strike Price 407.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	8,806,655	407.15	0	548,489	0	591,127	$	591,127	42,638	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/19/2027, Strike Price 454.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/19/2027	1	1,933,155	454.86	0	60,733	0	69,523	$	69,523	8,790	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/20/2026, Strike Price 408.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	1,073,855	408.31	0	64,225	0	69,642	$	69,642	5,418	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/20/2026, Strike Price 353.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	455,409	353.03	0	20,456	0	17,753	$	17,753	(2,703)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 10/20/2026, Strike Price 231.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/20/2026	1	564,640	231.41	0	11,907	0	12,444	$	12,444	537	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/20/2026, Strike Price 225.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/20/2026	1	2,311,066	225.69	0	51,200	0	33,831	$	33,831	(17,369)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/19/2027, Strike Price 226.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/19/2027	1	532,252	226.49	0	15,463	0	8,749	$	8,749	(6,714)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/20/2026, Strike Price 225.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/20/2026	1	1,558,710	225.9	0	36,018	0	22,214	$	22,214	(13,804)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/19/2027, Strike Price 226.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/19/2027	1	224,671	226.94	0	6,098	0	3,543	$	3,543	(2,556)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/20/2026, Strike Price 185.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/20/2026	1	624,764	185.39	0	12,570	0	7,265	$	7,265	(5,305)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/20/2026, Strike Price 184.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/20/2026	1	3,457,586	184.11	0	82,069	0	49,444	$	49,444	(32,625)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/19/2027, Strike Price 187.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/19/2027	1	381,582	187.05	0	9,221	0	4,722	$	4,722	(4,499)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/19/2027, Strike Price 183.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/19/2027	1	523,574	183.71	0	17,015	0	9,515	$	9,515	(7,500)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/20/2026, Strike Price 184.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2025	10/20/2026	1	2,503,278	184.2	0	58,573	0	35,294	$	35,294	(23,279)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	03/23/2026	1	3,226,200	5660	0	754,526	0	707,785	$	707,785	(46,741)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/30/2026, Strike Price 5700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	03/30/2026	1	2,793,000	5700	0	634,124	0	593,260	$	593,260	(40,863)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/07/2026, Strike Price 5360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	04/07/2026	1	911,200	5360	0	274,994	0	262,937	$	262,937	(12,056)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/13/2026, Strike Price 5210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	04/13/2026	1	2,865,500	5210	0	970,090	0	932,980	$	932,980	(37,110)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	04/20/2026	1	1,805,400	5310	0	569,602	0	545,501	$	545,501	(24,101)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/27/2026, Strike Price 5350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	04/27/2026	1	1,070,000	5350	0	328,778	0	314,300	$	314,300	(14,478)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/04/2026, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	05/04/2026	1	2,968,000	5600	0	752,033	0	709,394	$	709,394	(42,639)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/11/2026, Strike Price 5640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	05/11/2026	1	2,086,800	5640	0	513,823	0	483,498	$	483,498	(30,324)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	05/18/2026	1	826,000	5900	0	162,620	0	149,876	$	149,876	(12,744)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/26/2026, Strike Price 5870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	05/26/2026	1	645,700	5870	0	131,420	0	121,584	$	121,584	(9,836)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/01/2026, Strike Price 5910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/01/2026	1	1,713,900	5910	0	338,070	0	311,936	$	311,936	(26,135)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 5970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/08/2026	1	1,850,700	5970	0	347,160	0	318,822	$	318,822	(28,338)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/15/2026, Strike Price 6010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/15/2026	1	1,622,700	6010	0	295,145	0	270,052	$	270,052	(25,093)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 5990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/22/2026	1	2,336,100	5990	0	435,189	0	399,405	$	399,405	(35,784)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/29/2026, Strike Price 6110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/29/2026	1	794,300	6110	0	132,900	0	120,675	$	120,675	(12,225)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/07/2026, Strike Price 6230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	07/07/2026	1	2,242,800	6230	0	335,023	0	301,158	$	301,158	(33,865)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/13/2026, Strike Price 6250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	07/13/2026	1	2,937,500	6250	0	432,875	0	387,974	$	387,974	(44,901)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	07/20/2026	1	5,893,800	6270	0	880,254	0	768,441	$	768,441	(111,813)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/27/2026, Strike Price 6340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	07/27/2026	1	4,501,400	6340	0	614,278	0	546,085	$	546,085	(68,193)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/03/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/03/2026	1	759,600	6330	0	105,769	0	94,348	$	94,348	(11,421)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/10/2026, Strike Price 6280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/10/2026	1	2,637,600	6280	0	390,201	0	350,850	$	350,850	(39,351)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/17/2026, Strike Price 6450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/17/2026	1	2,515,500	6450	0	312,940	0	275,932	$	275,932	(37,008)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/24/2026	1	1,027,200	6420	0	133,165	0	118,099	$	118,099	(15,066)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/31/2026, Strike Price 6470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/31/2026	1	841,100	6470	0	104,281	0	92,020	$	92,020	(12,261)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/10/2028, Strike Price 6496.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	03/10/2028	1	1,221,402	6496.82	0	247,207	0	223,176	$	223,176	(24,031)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/07/2027, Strike Price 6546.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	12/07/2027	1	2,114,561	6546.63	0	390,493	0	348,971	$	348,971	(41,522)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/08/2031, Strike Price 6560.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	04/08/2031	1	242,748	6560.75	0	76,708	0	70,929	$	70,929	(5,778)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/13/2030, Strike Price 6484.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	11/13/2030	1	875,358	6484.13	0	272,065	0	251,296	$	251,296	(20,770)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/07/2030, Strike Price 6435.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	02/07/2030	1	952,435	6435.37	0	273,991	0	250,765	$	250,765	(23,225)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/19/2028, Strike Price 6512.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	05/19/2028	1	950,807	6512.38	0	198,113	0	179,287	$	179,287	(18,827)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/19/2026, Strike Price 6721.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/19/2026	1	6,916,506	6721.58	0	723,962	0	596,868	$	596,868	(127,095)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/21/2026, Strike Price 6724.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/21/2026	1	6,543,065	6724.63	0	685,372	0	566,472	$	566,472	(118,900)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/23/2031, Strike Price 6747.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/23/2031	1	12,361,713	6747.66	0	3,827,190	0	3,566,090	$	3,566,090	(261,100)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/22/2031, Strike Price 6735.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/22/2031	1	14,185,005	6735.52	0	4,411,798	0	4,112,086	$	4,112,086	(299,712)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/23/2031, Strike Price 6743.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/23/2031	1	21,484,918	6743.54	0	6,663,075	0	6,208,936	$	6,208,936	(454,139)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/26/2026, Strike Price 6760	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2026	1	86,392,800	6760	0	8,536,657	0	7,184,191	$	7,184,191	(1,352,465)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 10/27/2026, Strike Price 305.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	472,905	305.1	0	9,874	0	6,696	$	6,696	(3,178)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/27/2026, Strike Price 353.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	13,008,996	353.89	0	484,637	0	492,435	$	492,435	7,798	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/27/2026, Strike Price 354.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	612,455	354.02	0	22,688	0	23,023	$	23,023	334	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1861.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	20,032,322	1861.74	0	373,761	0	249,163	$	249,163	(124,598)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1787.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	75,121,900	1787.34	0	3,050,117	0	2,518,993	$	2,518,993	(531,124)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/26/2027, Strike Price 1892.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	25,623,367	1892.42	0	821,860	0	585,275	$	585,275	(236,585)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/26/2027, Strike Price 1786.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	357,376	1786.88	0	23,627	0	20,197	$	20,197	(3,430)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1789.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	2,899,557	1789.85	0	115,360	0	94,501	$	94,501	(20,859)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/26/2027, Strike Price 1851.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	1,129,330	1851.36	0	49,059	0	37,988	$	37,988	(11,071)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/27/2026, Strike Price 411.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	8,062,449	411.98	0	460,286	0	474,016	$	474,016	13,729	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/26/2027, Strike Price 452.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	1,348,808	452.62	0	48,541	0	52,161	$	52,161	3,620	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/26/2027, Strike Price 410.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	406,791	410.9	0	38,610	0	40,652	$	40,652	2,042	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/27/2026, Strike Price 412.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	857,917	412.46	0	48,152	0	49,696	$	49,696	1,544	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/27/2026, Strike Price 319.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	6,473,562	319.84	0	114,287	0	81,659	$	81,659	(32,628)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/27/2026, Strike Price 318.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	1,247,932	318.35	0	24,422	0	17,939	$	17,939	(6,483)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/26/2027, Strike Price 321.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	2,554,097	321.27	0	62,567	0	43,204	$	43,204	(19,363)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/26/2027, Strike Price 318.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	560,226	318.31	0	15,963	0	11,313	$	11,313	(4,650)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/27/2026, Strike Price 319.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	4,359,692	319.86	0	76,192	0	54,896	$	54,896	(21,295)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/26/2027, Strike Price 321.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	1,395,397	321.52	0	33,667	0	23,245	$	23,245	(10,421)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/27/2026, Strike Price 227.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	3,755,695	227.48	0	69,837	0	43,681	$	43,681	(26,156)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/27/2026, Strike Price 226.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	1,665,274	226.26	0	35,034	0	22,736	$	22,736	(12,297)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/26/2027, Strike Price 227.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	524,878	227.22	0	13,329	0	8,086	$	8,086	(5,243)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/27/2026, Strike Price 227.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	1,969,086	227.64	0	33,303	0	22,414	$	22,414	(10,889)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/27/2026, Strike Price 186.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	637,500	186.95	0	9,855	0	5,713	$	5,713	(4,142)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/27/2026, Strike Price 185.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	4,641,209	185.13	0	90,753	0	56,601	$	56,601	(34,153)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/26/2027, Strike Price 188.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	425,196	188.14	0	8,904	0	4,627	$	4,627	(4,278)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/26/2027, Strike Price 185.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	253,614	185.12	0	6,932	0	3,946	$	3,946	(2,986)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/27/2026, Strike Price 185.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	4,790,565	185.25	0	92,062	0	57,290	$	57,290	(34,772)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 10/27/2026, Strike Price 232.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	1,385,995	232.16	0	22,567	0	28,469	$	28,469	5,902	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 6677.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/05/2026	1	5,048,190	6677.5	0	512,886	0	449,165	$	449,165	(63,721)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 6864.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	8,333,976	6864.89	0	2,422,702	0	2,290,407	$	2,290,407	(132,296)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 6880.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	8,140,046	6880.85	0	2,350,693	0	2,221,704	$	2,221,704	(128,989)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 6873.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	12,908,358	6873.46	0	3,739,154	0	3,534,438	$	3,534,438	(204,717)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/02/2026, Strike Price 6860	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2026	1	91,032,200	6860	0	6,818,391	0	6,682,567	$	6,682,567	(135,824)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/17/2026, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	09/17/2026	1	2,895,200	6580	0	256,524	0	283,937	$	283,937	27,413	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/16/2026, Strike Price 6710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	10/16/2026	1	98,301,500	6710	0	8,713,674	0	8,598,693	$	8,598,693	(114,981)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/03/2026, Strike Price 318.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	4,493,019	318.88	0	78,763	0	62,146	$	62,146	(16,617)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/03/2026, Strike Price 318.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	960,541	318.06	0	18,016	0	14,252	$	14,252	(3,764)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/02/2027, Strike Price 321.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2027	1	4,136,283	321.14	0	96,601	0	70,876	$	70,876	(25,725)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/03/2026, Strike Price 319.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	4,276,610	319.15	0	73,432	0	57,786	$	57,786	(15,646)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/02/2027, Strike Price 321.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2027	1	1,061,412	321.64	0	24,130	0	17,642	$	17,642	(6,488)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/03/2026, Strike Price 351.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	9,234,381	351.92	0	366,251	0	393,353	$	393,353	27,102	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1861.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	21,356,796	1861.97	0	334,695	0	273,388	$	273,388	(61,307)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1793.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	69,593,232	1793.64	0	2,298,124	0	2,208,372	$	2,208,372	(89,752)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/02/2027, Strike Price 1907.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2027	1	22,447,979	1907.22	0	579,908	0	449,007	$	449,007	(130,901)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/02/2027, Strike Price 1795.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2027	1	1,112,962	1795.1	0	64,561	0	59,786	$	59,786	(4,775)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1793.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	3,372,137	1793.69	0	112,104	0	106,946	$	106,946	(5,159)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/02/2027, Strike Price 1867.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2027	1	952,420	1867.49	0	33,696	0	28,077	$	28,077	(5,618)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/03/2026, Strike Price 414.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	9,339,224	414.34	0	447,802	0	517,547	$	517,547	69,745	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/02/2027, Strike Price 461.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2027	1	1,426,097	461.52	0	36,173	0	44,198	$	44,198	8,025	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/02/2027, Strike Price 413.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2027	1	537,485	413.45	0	45,274	0	51,429	$	51,429	6,155	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/03/2026, Strike Price 414.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	808,568	414.65	0	38,181	0	44,374	$	44,374	6,193	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/03/2026, Strike Price 443.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	399,483	443.87	0	6,147	0	7,395	$	7,395	1,248	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 11/03/2026, Strike Price 305.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	593,194	305.77	0	11,077	0	8,034	$	8,034	(3,044)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 11/03/2026, Strike Price 308.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	576,802	308.45	0	8,939	0	6,314	$	6,314	(2,625)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 6690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/05/2026	1	467,430,300	6690	0	44,854,444	0	40,892,554	$	40,892,554	(3,961,890)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/13/2026, Strike Price 6650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/13/2026	1	423,472,000	6650	0	43,178,861	0	39,658,130	$	39,658,130	(3,520,731)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/19/2026, Strike Price 6640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/19/2026	1	436,181,600	6640	0	45,532,367	0	41,894,777	$	41,894,777	(3,637,590)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/26/2026, Strike Price 6740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/26/2026	1	457,511,200	6740	0	42,938,173	0	39,092,546	$	39,092,546	(3,845,627)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/02/2026, Strike Price 6850	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	11/02/2026	1	408,465,500	6850	0	33,868,647	0	30,420,819	$	30,420,819	(3,447,828)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/19/2026, Strike Price 7110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/19/2026	1	33,701,400	7110	0	1,873,058	0	1,588,157	$	1,588,157	(284,902)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 10/15/2026, Strike Price 353.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	10/15/2026	1	1,443,749	353.6	0	55,768	0	54,208	$	54,208	(1,560)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/03/2026, Strike Price 228.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	11/03/2026	1	3,895,545	228.21	0	52,917	0	41,264	$	41,264	(11,653)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/02/2027, Strike Price 229.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	11/02/2027	1	2,159,564	229.01	0	43,189	0	28,178	$	28,178	(15,012)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/03/2026, Strike Price 227.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	11/03/2026	1	2,889,513	227.7	0	45,050	0	32,793	$	32,793	(12,257)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 11/03/2026, Strike Price 233.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	11/03/2026	1	752,707	233.76	0	9,692	0	13,272	$	13,272	3,580	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 11/03/2026, Strike Price 231.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	11/03/2026	1	368,657	231.86	0	5,740	0	7,804	$	7,804	2,065	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/03/2026, Strike Price 187.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	1,136,972	187.31	0	15,175	0	9,638	$	9,638	(5,537)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/03/2026, Strike Price 185.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	11/03/2026	1	7,130,127	185.15	0	126,313	0	87,055	$	87,055	(39,258)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/02/2027, Strike Price 185.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	11/02/2027	1	497,783	185.74	0	12,087	0	7,235	$	7,235	(4,852)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/02/2027, Strike Price 185.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	11/02/2027	1	898,414	185.24	0	22,795	0	13,825	$	13,825	(8,970)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/03/2026, Strike Price 185.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	11/03/2026	1	6,270,036	185.23	0	110,013	0	75,571	$	75,571	(34,442)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/03/2026, Strike Price 6796.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/03/2026	1	5,015,625	6796.24	0	475,666	0	404,970	$	404,970	(70,696)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/05/2031, Strike Price 6777.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/05/2031	1	8,627,668	6777.43	0	2,622,582	0	2,468,281	$	2,468,281	(154,301)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/06/2031, Strike Price 6757.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/06/2031	1	6,940,250	6757.79	0	2,127,678	0	2,003,019	$	2,003,019	(124,659)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/06/2031, Strike Price 6766.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/06/2031	1	16,131,551	6766.59	0	4,927,669	0	4,638,175	$	4,638,175	(289,494)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 6760	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2026	1	72,872,800	6760	0	6,650,182	0	6,238,307	$	6,238,308	(411,875)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1852.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	15,264,106	1852.44	0	302,307	0	231,184	$	231,184	(71,124)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1780.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	70,412,447	1780.34	0	2,970,905	0	2,622,081	$	2,622,081	(348,824)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/09/2027, Strike Price 1889.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2027	1	18,616,402	1889.99	0	572,108	0	447,198	$	447,198	(124,910)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1777.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	3,145,839	1777.31	0	130,232	0	120,954	$	120,954	(9,278)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/09/2027, Strike Price 1841.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2027	1	1,104,768	1841.28	0	48,737	0	41,401	$	41,401	(7,336)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/10/2026, Strike Price 317.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	6,141,055	317.86	0	112,487	0	93,259	$	93,259	(19,228)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/10/2026, Strike Price 316.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	1,296,994	316.34	0	26,568	0	22,316	$	22,316	(4,252)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/09/2027, Strike Price 319.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2027	1	4,254,808	319.67	0	104,704	0	79,989	$	79,989	(24,715)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/09/2027, Strike Price 316.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2027	1	262,778	316.6	0	7,595	0	5,902	$	5,902	(1,693)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/10/2026, Strike Price 317.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	4,260,984	317.51	0	79,446	0	66,621	$	66,621	(12,826)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/09/2027, Strike Price 319	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2027	1	446,600	319	0	11,382	0	8,734	$	8,734	(2,648)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/10/2026, Strike Price 350.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	10,107,926	350.24	0	513,624	0	474,379	$	474,379	(39,245)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/10/2026, Strike Price 442.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	212,338	442.37	0	3,758	0	4,317	$	4,317	559	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/10/2026, Strike Price 410.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	9,206,549	410.64	0	528,399	0	579,040	$	579,040	50,641	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/09/2027, Strike Price 452.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2027	1	1,830,080	452.99	0	63,145	0	72,016	$	72,016	8,870	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/09/2027, Strike Price 410.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2027	1	402,055	410.26	0	37,686	0	41,246	$	41,246	3,560	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/10/2026, Strike Price 410.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	919,363	410.43	0	53,129	0	58,183	$	58,183	5,055	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/09/2027, Strike Price 355.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2027	1	398,227	355.56	0	27,454	0	26,014	$	26,014	(1,440)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/10/2026, Strike Price 350.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	441,214	350.17	0	22,486	0	20,776	$	20,776	(1,710)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 11/10/2026, Strike Price 229.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2025	11/10/2026	1	553,698	229.75	0	13,062	0	14,249	$	14,249	1,187	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/10/2026, Strike Price 184.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2025	11/10/2026	1	4,358,980	184.39	0	89,123	0	60,229	$	60,229	(28,894)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/10/2026, Strike Price 226.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2025	11/10/2026	1	2,609,432	226.71	0	39,364	0	33,864	$	33,864	(5,500)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/09/2027, Strike Price 227.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2025	11/09/2027	1	1,552,368	227.62	0	34,509	0	23,168	$	23,168	(11,341)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/10/2026, Strike Price 226.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2025	11/10/2026	1	1,977,512	226.26	0	34,086	0	27,176	$	27,176	(6,910)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/10/2026, Strike Price 186.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2025	11/10/2026	1	1,288,158	186.15	0	20,760	0	13,416	$	13,416	(7,344)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/10/2026, Strike Price 184.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2025	11/10/2026	1	3,894,950	184.42	0	79,200	0	53,568	$	53,568	(25,632)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/09/2027, Strike Price 185.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2025	11/09/2027	1	355,354	185.08	0	9,408	0	5,583	$	5,583	(3,825)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/09/2027, Strike Price 184.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2025	11/09/2027	1	1,252,537	184.74	0	34,307	0	20,441	$	20,441	(13,866)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2026, Strike Price 6071.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	01/22/2026	1	261,063	6071.23	0	37,547	0	33,787	$	33,787	(3,760)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/06/2026, Strike Price 6031.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	02/06/2026	1	186,963	6031.08	0	22,976	0	26,157	$	26,157	3,181	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/20/2026, Strike Price 5611.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	03/20/2026	1	482,589	5611.5	0	100,222	0	110,816	$	110,816	10,594	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2026, Strike Price 5384.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	04/22/2026	1	1,308,385	5384.3	0	341,403	0	373,008	$	373,008	31,605	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2026, Strike Price 5885.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	05/20/2026	1	877,005	5885.94	0	147,713	0	161,909	$	161,909	14,197	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/09/2026, Strike Price 5997.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	06/09/2026	1	755,723	5997.8	0	115,800	0	126,756	$	126,756	10,956	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/16/2026, Strike Price 6277.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	07/16/2026	1	596,357	6277.44	0	70,494	0	76,755	$	76,755	6,261	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/18/2026, Strike Price 6441.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	08/18/2026	1	1,288,264	6441.32	0	132,126	0	143,294	$	143,294	11,168	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/16/2026, Strike Price 6577.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	09/16/2026	1	1,394,519	6577.92	0	126,636	0	136,936	$	136,936	10,300	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/22/2026, Strike Price 6759.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	10/22/2026	1	1,169,380	6759.42	0	90,097	0	96,777	$	96,777	6,680	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 6796.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	8,550,010	6796.51	0	2,349,892	0	2,432,833	$	2,432,833	82,941	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 6790.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	9,025,093	6790.89	0	2,483,864	0	2,574,209	$	2,574,209	90,345	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 6800.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	18,278,964	6800.21	0	5,010,499	0	5,192,878	$	5,192,878	182,379	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/16/2026, Strike Price 6780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2026	1	79,258,200	6780	0	6,032,543	0	6,694,292	$	6,694,292	661,749	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 11/17/2026, Strike Price 303.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	494,412	303.32	0	8,280	0	8,169	$	8,169	(111)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/17/2026, Strike Price 426.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	281,629	426.71	0	6,423	0	10,703	$	10,703	4,280	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/17/2026, Strike Price 411.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	7,215,348	411.6	0	296,604	0	446,856	$	446,856	150,253	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/16/2027, Strike Price 457.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2027	1	1,986,201	457.65	0	36,760	0	70,256	$	70,256	33,496	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/16/2027, Strike Price 412.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2027	1	309,023	412.03	0	21,405	0	30,839	$	30,839	9,434	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/17/2026, Strike Price 412.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	750,586	412.41	0	27,318	0	45,377	$	45,377	18,059	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/17/2026, Strike Price 317.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	6,377,370	317.44	0	97,637	0	100,874	$	100,874	3,237	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/17/2026, Strike Price 315.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	2,339,485	315.72	0	40,903	0	42,495	$	42,495	1,592	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/16/2027, Strike Price 319.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2027	1	2,910,922	319.18	0	63,615	0	56,568	$	56,568	(7,047)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/17/2026, Strike Price 317.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	3,672,496	317.69	0	55,488	0	56,908	$	56,908	1,420	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/16/2027, Strike Price 319.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2027	1	959,490	319.83	0	20,228	0	17,947	$	17,947	(2,280)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1845.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	17,628,727	1845.94	0	264,046	0	299,911	$	299,911	35,865	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1781.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	75,303,160	1781.48	0	2,945,915	0	2,808,725	$	2,808,725	(137,189)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/16/2027, Strike Price 1787.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2027	1	429,053	1787.72	0	23,401	0	24,614	$	24,614	1,213	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1783.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	3,067,878	1783.65	0	117,567	0	111,825	$	111,825	(5,742)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/16/2027, Strike Price 1902.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2027	1	18,703,050	1902.65	0	431,494	0	400,423	$	400,423	(31,071)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/17/2026, Strike Price 352.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	10,196,903	352.59	0	406,214	0	432,659	$	432,659	26,445	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/16/2027, Strike Price 361	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2027	1	223,820	361	0	11,608	0	12,244	$	12,244	635	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/17/2026, Strike Price 353.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	420,260	353.16	0	16,280	0	17,329	$	17,329	1,049	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/17/2026, Strike Price 226.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/17/2026	1	2,465,003	226.98	0	30,625	0	31,014	$	31,014	389	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/17/2026, Strike Price 225.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/17/2026	1	1,005,998	225.56	0	14,763	0	15,121	$	15,121	358	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/16/2027, Strike Price 227.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/16/2027	1	702,086	227.95	0	13,552	0	10,190	$	10,190	(3,362)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/17/2026, Strike Price 227.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/17/2026	1	2,136,902	227.33	0	27,824	0	25,699	$	25,699	(2,125)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/16/2027, Strike Price 228.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/16/2027	1	509,845	228.63	0	8,965	0	6,943	$	6,943	(2,022)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 11/17/2026, Strike Price 231.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/17/2026	1	489,826	231.05	0	10,282	0	11,203	$	11,203	921	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/17/2026, Strike Price 186.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/17/2026	1	718,578	186.16	0	9,380	0	7,513	$	7,513	(1,867)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/17/2026, Strike Price 185.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/17/2026	1	5,128,404	185.61	0	72,391	0	58,658	$	58,658	(13,733)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/16/2027, Strike Price 185.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/16/2027	1	738,230	185.02	0	17,077	0	11,705	$	11,705	(5,372)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/17/2026, Strike Price 185.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/17/2026	1	5,308,162	185.86	0	72,257	0	58,301	$	58,301	(13,956)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/16/2027, Strike Price 184.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	11/16/2027	1	981,288	184.8	0	23,152	0	15,945	$	15,945	(7,206)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/23/2026, Strike Price 6600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/23/2026	1	85,404,000	6600	0	9,681,579	0	9,120,977	$	9,120,977	(560,602)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 6770.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/09/2026	1	7,488,405	6770.71	0	682,416	0	631,952	$	631,952	(50,464)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/19/2031, Strike Price 6611.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/19/2031	1	12,390,588	6611.84	0	3,936,417	0	3,821,915	$	3,821,915	(114,502)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/19/2031, Strike Price 6628.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/19/2031	1	7,523,109	6628.29	0	2,373,780	0	2,304,408	$	2,304,408	(69,373)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/20/2031, Strike Price 6619.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/20/2031	1	23,060,910	6619.09	0	7,305,135	0	7,093,680	$	7,093,680	(211,455)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/24/2026, Strike Price 405.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	8,918,540	405.02	0	591,457	0	673,655	$	673,655	82,198	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/23/2027, Strike Price 447.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/23/2027	1	2,856,522	447.03	0	111,569	0	133,751	$	133,751	22,181	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/24/2026, Strike Price 403.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	1,513,913	403.71	0	104,288	0	118,459	$	118,459	14,172	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/24/2026, Strike Price 315.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	4,314,262	315.37	0	106,157	0	80,884	$	80,884	(25,273)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/24/2026, Strike Price 314.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	3,231,677	314.06	0	85,977	0	66,969	$	66,969	(19,008)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/23/2027, Strike Price 317.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/23/2027	1	3,324,361	317.21	0	100,361	0	72,640	$	72,640	(27,721)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/23/2027, Strike Price 314.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/23/2027	1	462,271	314.47	0	15,978	0	11,762	$	11,762	(4,216)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/24/2026, Strike Price 315.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	4,779,493	315.27	0	118,400	0	90,303	$	90,303	(28,096)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/23/2027, Strike Price 316.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/23/2027	1	607,910	316.62	0	19,008	0	13,733	$	13,733	(5,275)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 11/24/2026, Strike Price 301.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	255,867	301.02	0	6,409	0	5,018	$	5,018	(1,391)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/24/2026, Strike Price 352.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	13,047,505	352.54	0	626,728	0	563,174	$	563,174	(63,555)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/24/2026, Strike Price 352.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	573,890	352.08	0	28,155	0	25,335	$	25,335	(2,819)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1835.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	14,424,436	1835.17	0	371,935	0	290,707	$	290,707	(81,228)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1766.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	75,753,094	1766.63	0	3,754,573	0	3,325,437	$	3,325,437	(429,135)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/23/2027, Strike Price 1873.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/23/2027	1	23,180,267	1873.91	0	865,282	0	661,800	$	661,800	(203,482)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/23/2027, Strike Price 1760.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/23/2027	1	563,232	1760.1	0	44,308	0	39,273	$	39,273	(5,035)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1765.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	3,619,296	1765.51	0	180,544	0	160,632	$	160,632	(19,912)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/23/2027, Strike Price 1831.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/23/2027	1	1,849,936	1831.62	0	93,284	0	76,236	$	76,236	(17,047)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/16/2026, Strike Price 6730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/16/2026	1	87,422,700	6730	0	8,421,365	0	7,883,006	$	7,883,006	(538,359)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/24/2026, Strike Price 224.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/24/2026	1	2,467,451	224.11	0	53,509	0	44,115	$	44,115	(9,394)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/23/2027, Strike Price 224.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/23/2027	1	370,541	224.57	0	10,874	0	7,295	$	7,295	(3,579)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/23/2027, Strike Price 223.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/23/2027	1	303,606	223.24	0	9,479	0	6,691	$	6,691	(2,788)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/24/2026, Strike Price 223.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/24/2026	1	2,242,175	223.77	0	53,507	0	41,680	$	41,680	(11,827)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 11/24/2026, Strike Price 233.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/24/2026	1	301,060	233.38	0	5,560	0	5,553	$	5,553	(7)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 11/24/2026, Strike Price 231.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/24/2026	1	752,343	231.49	0	16,900	0	16,541	$	16,541	(359)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/24/2026, Strike Price 185.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/24/2026	1	861,878	185.35	0	14,694	0	10,321	$	10,321	(4,373)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/24/2026, Strike Price 183.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/24/2026	1	3,383,335	183.18	0	76,281	0	56,258	$	56,258	(20,023)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/23/2027, Strike Price 185.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/23/2027	1	311,203	185.24	0	7,829	0	4,826	$	4,826	(3,003)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/24/2026, Strike Price 182.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/24/2026	1	2,283,091	182.94	0	53,165	0	39,295	$	39,295	(13,869)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/20/2026, Strike Price 6703.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/20/2026	1	7,460,929	6703.44	0	757,149	0	702,143	$	702,143	(55,007)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/17/2031, Strike Price 6779.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/17/2031	1	5,735,736	6779.83	0	1,702,406	0	1,645,435	$	1,645,435	(56,970)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/28/2031, Strike Price 6788.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/28/2031	1	8,933,613	6788.46	0	2,651,848	0	2,564,868	$	2,564,868	(86,980)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/26/2031, Strike Price 6757.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/26/2031	1	14,759,363	6757.95	0	4,433,839	0	4,289,626	$	4,289,626	(144,212)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/26/2031, Strike Price 6795.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/26/2031	1	4,634,361	6795.25	0	1,370,710	0	1,325,658	$	1,325,658	(45,052)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/30/2026, Strike Price 6800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2026	1	65,280,000	6800	0	5,980,812	0	5,506,813	$	5,506,813	(473,999)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 11/11/2026, Strike Price 350.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/03/2025	11/11/2026	1	1,095,861	350.9	0	52,764	0	50,123	$	50,123	(2,641)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/01/2026, Strike Price 318.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	3,528,029	318.99	0	72,332	0	49,703	$	49,703	(22,629)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/01/2026, Strike Price 317.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	3,913,226	317.89	0	87,259	0	60,349	$	60,349	(26,910)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/30/2027, Strike Price 319.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2027	1	1,143,667	319.46	0	32,816	0	22,049	$	22,049	(10,768)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/01/2026, Strike Price 318.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	2,871,667	318.72	0	60,390	0	41,373	$	41,373	(19,018)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/30/2027, Strike Price 319.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2027	1	1,020,098	319.78	0	28,838	0	19,303	$	19,303	(9,534)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/01/2026, Strike Price 355.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	8,808,294	355.03	0	355,610	0	340,631	$	340,631	(14,979)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/01/2026, Strike Price 355.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	206,149	355.43	0	8,148	0	7,810	$	7,810	(338)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/01/2026, Strike Price 410.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	7,779,218	410.08	0	479,977	0	516,373	$	516,373	36,396	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/30/2027, Strike Price 454.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2027	1	3,193,819	454.96	0	107,806	0	124,398	$	124,398	16,592	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/30/2027, Strike Price 411.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2027	1	757,381	411.62	0	71,700	0	77,232	$	77,232	5,532	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/01/2026, Strike Price 411.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	719,390	411.08	0	43,082	0	46,405	$	46,405	3,323	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1857.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	18,702,205	1857.22	0	391,942	0	284,443	$	284,443	(107,500)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1789.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	57,318,005	1789.51	0	2,390,306	0	2,011,676	$	2,011,676	(378,630)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/30/2027, Strike Price 1885.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2027	1	17,784,603	1885.96	0	615,187	0	457,919	$	457,919	(157,269)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/30/2027, Strike Price 1789.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2027	1	715,876	1789.69	0	47,952	0	40,963	$	40,963	(6,989)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1795	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	2,638,650	1795	0	104,651	0	87,265	$	87,265	(17,386)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/30/2027, Strike Price 1855.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2027	1	2,022,255	1855.28	0	88,257	0	68,812	$	68,812	(19,445)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/01/2026, Strike Price 306.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	251,133	306.26	0	4,321	0	3,378	$	3,378	(944)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/01/2026, Strike Price 303.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	194,387	303.73	0	3,987	0	3,150	$	3,150	(837)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/01/2026, Strike Price 226.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	12/01/2026	1	1,793,484	226.45	0	31,205	0	24,284	$	24,284	(6,921)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/30/2027, Strike Price 227.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	11/30/2027	1	724,991	227.27	0	17,832	0	11,261	$	11,261	(6,571)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/01/2026, Strike Price 235.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	12/01/2026	1	275,547	235.51	0	4,341	0	4,162	$	4,162	(179)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/01/2026, Strike Price 233.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	12/01/2026	1	1,150,958	233.46	0	22,086	0	21,121	$	21,121	(965)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/01/2026, Strike Price 184.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	12/01/2026	1	3,185,106	184.43	0	59,582	0	44,118	$	44,118	(15,464)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 11/30/2027, Strike Price 183.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	11/30/2027	1	549,840	183.28	0	16,260	0	10,577	$	10,577	(5,683)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/01/2026, Strike Price 184.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	12/01/2026	1	1,546,864	184.59	0	28,324	0	20,913	$	20,913	(7,412)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/01/2026, Strike Price 226.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	12/01/2026	1	1,537,297	226.74	0	28,001	0	20,077	$	20,077	(7,924)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/30/2027, Strike Price 227.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	11/30/2027	1	499,862	227.21	0	11,858	0	7,807	$	7,807	(4,051)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	01/20/2026	1	155,117,700	6570	0	8,087,931	0	6,935,772	$	6,935,772	(1,152,159)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/23/2026, Strike Price 7110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	11/23/2026	1	25,951,500	7110	0	1,506,605	0	1,365,151	$	1,365,151	(141,454)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 6760	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	11/09/2026	1	384,779,200	6760	0	35,185,912	0	32,939,189	$	32,939,189	(2,246,722)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/16/2026, Strike Price 6760	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	11/16/2026	1	425,474,400	6760	0	39,332,647	0	36,898,726	$	36,898,726	(2,433,921)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/23/2026, Strike Price 6630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	11/23/2026	1	458,199,300	6630	0	49,869,154	0	47,227,832	$	47,227,832	(2,641,322)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/30/2026, Strike Price 6790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	11/30/2026	1	399,252,000	6790	0	36,357,069	0	34,124,015	$	34,124,015	(2,233,054)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 6841.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	8,620,504	6841.67	0	2,532,461	0	2,422,661	$	2,422,661	(109,800)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 6835.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	8,551,211	6835.5	0	2,518,501	0	2,409,532	$	2,409,532	(108,969)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 6836.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	16,593,302	6836.96	0	4,884,119	0	4,672,690	$	4,672,690	(211,429)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/29/2030, Strike Price 6803.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	04/29/2030	1	3,769,300	6803.79	0	897,901	0	848,489	$	848,489	(49,412)	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 11/02/2026, Strike Price 25060.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	11/02/2026	1	5,237,709	25060.81	0	618,065	0	511,530	$	511,530	(106,535)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/07/2026, Strike Price 6850	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2026	1	67,746,500	6850	0	5,995,694	0	5,416,126	$	5,416,126	(579,567)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/21/2026, Strike Price 2450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/21/2026	1	106,722,000	2450	0	15,199,391	0	11,270,430	$	11,270,430	(3,928,961)	0	0	0	0		
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/21/2026, Strike Price 2450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/21/2026	1	11,809,000	2450	0	1,676,348	0	1,247,095	$	1,247,095	(429,252)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/21/2026, Strike Price 2790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/21/2026	1	63,891,000	2790	0	5,673,017	0	5,634,595	$	5,634,595	(38,422)	0	0	0	0		
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/21/2026, Strike Price 2790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/21/2026	1	7,728,300	2790	0	689,869	0	681,565	$	681,565	(8,304)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/08/2026, Strike Price 303.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	172,932	303.39	0	3,694	0	2,887	$	2,887	(807)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/08/2026, Strike Price 413.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	7,142,861	413.36	0	428,717	0	436,807	$	436,807	8,090	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/07/2027, Strike Price 457.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	4,607,327	457.53	0	158,187	0	170,394	$	170,394	12,207	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/08/2026, Strike Price 413.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	819,146	413.71	0	48,668	0	49,583	$	49,583	914	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/07/2027, Strike Price 413.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	153,039	413.62	0	14,703	0	15,118	$	15,118	415	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/08/2026, Strike Price 319.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	4,104,012	319.13	0	86,676	0	57,522	$	57,522	(29,155)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/08/2026, Strike Price 317.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	2,357,928	317.78	0	54,760	0	36,893	$	36,893	(17,867)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/07/2027, Strike Price 320.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	885,656	320.89	0	24,298	0	15,772	$	15,772	(8,526)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/07/2027, Strike Price 318.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	912,689	318.01	0	28,936	0	19,199	$	19,199	(9,737)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/08/2026, Strike Price 319.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	3,798,123	319.17	0	80,581	0	53,059	$	53,059	(27,522)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/07/2027, Strike Price 320.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	272,680	320.8	0	7,515	0	4,882	$	4,882	(2,633)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/08/2026, Strike Price 354.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	9,814,664	354.32	0	430,314	0	399,529	$	399,529	(30,785)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/08/2026, Strike Price 353.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	487,885	353.54	0	22,181	0	20,641	$	20,641	(1,540)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1857.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	18,648,999	1857.47	0	393,166	0	290,152	$	290,152	(103,015)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1792.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	70,294,512	1792.77	0	2,879,975	0	2,416,832	$	2,416,832	(463,142)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/07/2027, Strike Price 1897.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	26,166,249	1897.48	0	856,287	0	610,337	$	610,337	(245,950)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/07/2027, Strike Price 1791.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	591,254	1791.68	0	39,837	0	33,587	$	33,587	(6,250)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1792.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	2,688,150	1792.1	0	111,105	0	93,088	$	93,088	(18,017)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/07/2027, Strike Price 1858.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	1,932,424	1858.1	0	84,468	0	64,808	$	64,808	(19,661)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/08/2026, Strike Price 226.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/08/2026	1	2,541,868	226.75	0	44,952	0	33,258	$	33,258	(11,694)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/07/2027, Strike Price 226.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/07/2027	1	542,291	226.9	0	12,882	0	8,730	$	8,730	(4,152)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/08/2026, Strike Price 226.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/08/2026	1	1,753,342	226.53	0	29,489	0	23,574	$	23,574	(5,916)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/07/2027, Strike Price 227.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/07/2027	1	222,999	227.55	0	5,263	0	3,385	$	3,385	(1,878)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/08/2026, Strike Price 233.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/08/2026	1	455,052	233.36	0	8,463	0	8,449	$	8,449	(14)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/08/2026, Strike Price 185.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/08/2026	1	299,428	185.98	0	4,556	0	3,272	$	3,272	(1,284)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/08/2026, Strike Price 184.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/08/2026	1	1,831,596	184.08	0	35,621	0	26,795	$	26,795	(8,826)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/07/2027, Strike Price 187.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/07/2027	1	279,658	187.69	0	5,513	0	3,291	$	3,291	(2,222)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/07/2027, Strike Price 184.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/07/2027	1	1,512,080	184.4	0	40,016	0	25,841	$	25,841	(14,175)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/08/2026, Strike Price 184.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/08/2026	1	1,268,242	184.07	0	24,735	0	18,581	$	18,581	(6,154)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/14/2026, Strike Price 6860	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2026	1	62,906,200	6860	0	4,796,369	0	5,027,759	$	5,027,759	231,391	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, NDX.IDX/USD, Maturing on 07/06/2026, Strike Price 21491.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	07/06/2026	1	2,299,617	21491.75	0	479,373	0	487,154	$	487,154	7,781	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 09/04/2026, Strike Price 23142.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	09/04/2026	1	3,147,391	23142.58	0	477,591	0	476,106	$	476,106	(1,485)	0	0	0	0		
Purchased Option, Call, NDX.IDX/USD, Maturing on 11/10/2026, Strike Price 24054.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	11/10/2026	1	2,140,840	24054.38	0	277,311	0	280,769	$	280,769	3,458	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/07/2026, Strike Price 6849.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/07/2026	1	7,528,007	6849.87	0	582,514	0	601,946	$	601,946	19,432	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 6853.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2031	1	8,964,195	6853.36	0	2,515,022	0	2,513,681	$	2,513,681	(1,342)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/10/2031, Strike Price 6865.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/10/2031	1	6,961,688	6865.57	0	1,942,459	0	1,941,326	$	1,941,326	(1,133)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 6865.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2031	1	16,764,623	6865.12	0	4,680,386	0	4,677,488	$	4,677,488	(2,898)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/15/2026, Strike Price 414.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	6,091,209	414.65	0	309,959	0	363,437	$	363,437	53,478	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/14/2027, Strike Price 456.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2027	1	3,581,877	456.29	0	112,334	0	138,523	$	138,523	26,189	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/14/2027, Strike Price 415.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2027	1	373,572	415.08	0	31,815	0	36,122	$	36,122	4,307	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/15/2026, Strike Price 414.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	597,211	414.73	0	30,312	0	35,550	$	35,550	5,238	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 12/22/2026, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/22/2026	1	11,475,000	255	0	306,450	0	240,001	$	240,001	(66,449)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 12/22/2026, Strike Price 259	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/22/2026	1	11,655,000	259	0	216,000	0	166,778	$	166,778	(49,222)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 09/22/2026, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	09/22/2026	1	10,200,000	255	0	244,000	0	207,381	$	207,381	(36,619)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 09/22/2026, Strike Price 259	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	09/22/2026	1	10,360,000	259	0	162,000	0	137,513	$	137,513	(24,487)	0	0	0	0		
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 12/22/2026, Strike Price 257	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/22/2026	1	15,420,000	257	0	344,400	0	268,126	$	268,126	(76,274)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/15/2026, Strike Price 318.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	2,786,050	318.77	0	53,401	0	40,469	$	40,469	(12,933)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/15/2026, Strike Price 316.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	1,536,868	316.88	0	33,756	0	25,954	$	25,954	(7,802)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/14/2027, Strike Price 319.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2027	1	3,672,796	319.93	0	97,031	0	69,479	$	69,479	(27,552)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/14/2027, Strike Price 317.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2027	1	705,538	317.81	0	20,781	0	15,065	$	15,065	(5,716)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/14/2027, Strike Price 320.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2027	1	1,066,399	320.24	0	27,719	0	19,814	$	19,814	(7,906)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/15/2026, Strike Price 318.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	2,863,542	318.88	0	54,509	0	41,224	$	41,224	(13,285)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1855.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	15,606,605	1855.72	0	300,267	0	254,775	$	254,775	(45,492)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1784.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	78,784,792	1784.48	0	3,176,151	0	2,997,397	$	2,997,397	(178,754)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/14/2027, Strike Price 1882.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2027	1	19,860,481	1882.51	0	661,205	0	539,799	$	539,799	(121,406)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/14/2027, Strike Price 1788.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2027	1	429,326	1788.86	0	27,266	0	25,048	$	25,048	(2,217)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1784.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	2,998,514	1784.83	0	120,473	0	113,671	$	113,671	(6,802)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/14/2027, Strike Price 1850.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2027	1	943,826	1850.64	0	39,843	0	34,052	$	34,052	(5,791)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/15/2026, Strike Price 353.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	8,071,409	353.08	0	379,957	0	354,222	$	354,222	(25,735)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/15/2026, Strike Price 303.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	1,127,755	303.16	0	21,650	0	19,228	$	19,228	(2,422)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 09/22/2026, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	09/22/2026	1	9,100,000	260	0	142,132	0	103,687	$	103,687	(38,444)	0	0	0	0		
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/22/2026, Strike Price 258	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/22/2026	1	25,800,000	258	0	560,610	0	389,400	$	389,400	(171,210)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/15/2026, Strike Price 233.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/15/2026	1	1,814,063	233.17	0	37,966	0	34,347	$	34,347	(3,619)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/15/2026, Strike Price 226.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/15/2026	1	1,859,939	226.27	0	33,620	0	25,881	$	25,881	(7,739)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/14/2027, Strike Price 227.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/14/2027	1	1,616,667	227.06	0	40,869	0	25,713	$	25,713	(15,155)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/15/2026, Strike Price 226.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/15/2026	1	1,766,075	226.13	0	34,911	0	24,995	$	24,995	(9,916)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/14/2027, Strike Price 227.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/14/2027	1	483,702	227.09	0	11,736	0	7,673	$	7,673	(4,064)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/15/2026, Strike Price 183.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/15/2026	1	2,531,568	183.58	0	53,643	0	39,904	$	39,904	(13,739)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/14/2027, Strike Price 183.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/14/2027	1	1,431,724	183.79	0	40,586	0	26,175	$	26,175	(14,411)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/15/2026, Strike Price 183.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/15/2026	1	2,605,274	183.47	0	56,090	0	41,719	$	41,719	(14,371)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/21/2026, Strike Price 6780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/21/2026	1	69,834,000	6780	0	6,940,449	0	6,270,803	$	6,270,803	(669,646)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/14/2026, Strike Price 6819.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/14/2026	1	7,310,965	6819.93	0	682,507	0	616,019	$	616,019	(66,488)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/09/2031, Strike Price 6830.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/09/2031	1	5,265,976	6830.06	0	1,566,144	0	1,490,366	$	1,490,366	(75,777)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 6780.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/17/2031	1	10,252,192	6780.55	0	3,119,208	0	2,971,368	$	2,971,368	(147,840)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/18/2031, Strike Price 6800.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/18/2031	1	7,902,007	6800.35	0	2,385,701	0	2,271,830	$	2,271,830	(113,871)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 6793.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/17/2031	1	17,214,780	6793.52	0	5,209,640	0	4,961,942	$	4,961,942	(247,698)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/22/2026, Strike Price 301.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/22/2026	1	1,727,824	301.54	0	43,090	0	33,126	$	33,126	(9,963)	0	0	0	0		
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/22/2026, Strike Price 305.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/22/2026	1	857,443	305.14	0	16,495	0	12,763	$	12,763	(3,732)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/22/2026, Strike Price 354.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/22/2026	1	9,874,919	354.83	0	444,376	0	403,868	$	403,868	(40,508)	0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 12/22/2026, Strike Price 354.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/22/2026	1	475,566	354.9	0	21,329	0	19,383	$	19,383	(1,946)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 10/15/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	10/15/2030	1		Multiple	0	644,337	0	549,890	$	549,890	(94,447)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 11/05/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	11/05/2030	1		Multiple	0	503,296	0	412,750	$	412,750	(90,547)	0	0	0	0		
Purchased Option, Call, Basket on MXEA.ASE, SPX.NYS, ST50E.STX, Maturing on 09/27/2030, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	09/27/2030	1		Multiple	0	737,548	0	604,802	$	604,802	(132,746)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/22/2026, Strike Price 318.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	5,132,243	318.18	0	111,781	0	78,617	$	78,617	(33,164)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/21/2027, Strike Price 319.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/21/2027	1	2,011,668	319.82	0	56,911	0	38,456	$	38,456	(18,455)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/22/2026, Strike Price 317.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	3,129,022	317.99	0	69,624	0	48,660	$	48,660	(20,964)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/21/2027, Strike Price 319.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/21/2027	1	616,461	319.41	0	17,806	0	12,065	$	12,065	(5,741)	0	0	0	0		
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/22/2026, Strike Price 316.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	383,026	316.55	0	9,417	0	6,666	$	6,666	(2,751)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/22/2026, Strike Price 413.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	7,516,339	413.44	0	471,955	0	470,474	$	470,474	(1,480)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/21/2027, Strike Price 451.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/21/2027	1	3,204,798	451.38	0	134,687	0	141,666	$	141,666	6,979	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/21/2027, Strike Price 413.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/21/2027	1	583,232	413.64	0	57,439	0	58,385	$	58,385	947	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/22/2026, Strike Price 412.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	586,204	412.82	0	37,472	0	37,346	$	37,346	(126)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/10/2026, Strike Price 410.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	11/10/2026	1	27,754,442	410.83	0	1,751,753	0	1,735,781	$	1,735,781	(15,972)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1849.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	16,462,330	1849.7	0	395,249	0	296,972	$	296,972	(98,277)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1783.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	73,940,593	1783.42	0	3,401,766	0	2,875,616	$	2,875,616	(526,150)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/21/2027, Strike Price 1889.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/21/2027	1	21,242,139	1889.87	0	747,460	0	544,667	$	544,667	(202,793)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1782.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	2,156,837	1782.51	0	100,017	0	84,654	$	84,654	(15,364)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/21/2027, Strike Price 1848.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/21/2027	1	295,757	1848.48	0	14,049	0	10,968	$	10,968	(3,081)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/23/2026, Strike Price 1797.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	11/23/2026	1	16,878,967	1797.93	0	645,141	0	531,904	$	531,904	(113,238)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/07/2026, Strike Price 1769.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	10/07/2026	1	19,990,456	1769.85	0	916,503	0	782,597	$	782,597	(133,906)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/15/2026, Strike Price 1767.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	10/15/2026	1	24,598,032	1767.1	0	1,173,103	0	1,007,491	$	1,007,491	(165,613)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/23/2026, Strike Price 1787.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	10/23/2026	1	23,772,594	1787.01	0	953,741	0	796,018	$	796,018	(157,723)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/02/2026, Strike Price 1797.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	11/02/2026	1	24,436,558	1797.07	0	902,645	0	743,109	$	743,109	(159,536)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1778.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	11/10/2026	1	28,200,281	1778.3	0	1,265,589	0	1,073,039	$	1,073,039	(192,550)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/18/2026, Strike Price 1771.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	11/18/2026	1	33,440,807	1771.98	0	1,613,343	0	1,381,486	$	1,381,486	(231,857)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1790.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/01/2026	1	30,163,817	1790.35	0	1,256,154	0	1,049,174	$	1,049,174	(206,980)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1790.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/08/2026	1	19,213,097	1790.93	0	805,966	0	673,704	$	673,704	(132,262)	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1783.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/15/2026	1	17,218,106	1783.89	0	778,831	0	659,031	$	659,031	(119,800)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/22/2026, Strike Price 226.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/22/2026	1	2,643,322	226.7	0	0	0	(14,207)	$	(14,207)	(14,207)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/21/2027, Strike Price 227.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/21/2027	1	973,144	227.37	0	0	0	(9,265)	$	(9,265)	(9,265)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/21/2027, Strike Price 225.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/21/2027	1	213,988	225.25	0	0	0	(2,491)	$	(2,491)	(2,491)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/22/2026, Strike Price 226.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/22/2026	1	1,363,109	226.43	0	0	0	(9,404)	$	(9,404)	(9,404)	0	0	0	0		
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/21/2027, Strike Price 227.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/21/2027	1	291,315	227.59	0	0	0	(3,034)	$	(3,034)	(3,034)	0	0	0	0		
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/22/2026, Strike Price 233.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/22/2026	1	2,661,786	233.49	0	0	0	(13,195)	$	(13,195)	(13,195)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/22/2026, Strike Price 185.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/22/2026	1	1,165,563	185.01	0	0	0	(7,385)	$	(7,385)	(7,385)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/22/2026, Strike Price 183.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/22/2026	1	2,570,802	183.76	0	0	0	(18,370)	$	(18,370)	(18,370)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/21/2027, Strike Price 185.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/21/2027	1	231,700	185.36	0	0	0	(2,495)	$	(2,495)	(2,495)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/21/2027, Strike Price 183.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/21/2027	1	995,061	183.93	0	0	0	(11,693)	$	(11,693)	(11,693)	0	0	0	0		
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/22/2026, Strike Price 183.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/30/2025	12/22/2026	1	1,084,544	183.51	0	0	0	(7,945)	$	(7,945)	(7,945)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2026, Strike Price 6864.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/22/2026	1	7,406,418	6864.15	0	0	0	(20,951)	$	(20,951)	(20,951)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 6918.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	5,514,100	6918.57	0	0	0	(62,503)	$	(62,503)	(62,503)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 6904.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	12,552,017	6904.3	0	0	0	(102,790)	$	(102,790)	(102,790)	0	0	0	0		
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 6908.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	15,853,998	6908.06	0	0	0	(129,739)	$	(129,739)	(129,739)	0	0	0	0		
0159999999. Subtotal - purchased options - hedging other - call options and warrants										135,753,803	3,472,003,458	(474,060)	5,469,879,476	XXX	5,469,879,461	1,801,656,929	0	0	0	0	XXX	XXX
Purchased Option, Put, PIMGEM.IDX/USD, Maturing on 03/24/2026, Strike Price 261	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/24/2026	1	7,830,000	261	0	226,800	0	130,780	$	130,780	(96,020)	0	0	0	0		
Purchased Option, Put, NDX.IDX/USD, Maturing on 02/11/2026, Strike Price 15381.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	02/11/2026	1	1,092,077	15381.36	0	37,644	0	135	$	135	(37,509)	0	0	0	0		
Purchased Option, Put, NDX.IDX/USD, Maturing on 02/11/2026, Strike Price 20488.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	02/11/2026	1	3,237,226	20488.77	0	341,958	0	3,905	$	3,905	(338,053)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/21/2031, Strike Price 5903.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/21/2031	1	9,722,537	5903.18	0	1,045,433	0	783,612	$	783,612	(261,821)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/21/2031, Strike Price 4642.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/21/2031	1	70,167,760	4642.26	0	5,010,756	0	3,933,324	$	3,933,324	(1,077,431)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 5908.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	9,482,870	5908.33	0	1,007,936	0	766,872	$	766,872	(241,063)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 4710.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	338,436,167	4710.84	0	24,420,195	0	19,414,047	$	19,414,047	(5,006,148)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/27/2031, Strike Price 5910.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	05/27/2031	1	3,575,955	5910.67	0	365,205	0	288,678	$	288,678	(76,527)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/27/2031, Strike Price 5222.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	05/27/2031	1	10,507,750	5222.54	0	866,083	0	700,122	$	700,122	(165,961)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/04/2031, Strike Price 5957.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/04/2031	1	7,881,270	5957.12	0	816,261	0	646,655	$	646,655	(169,605)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/04/2031, Strike Price 4748.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/04/2031	1	145,240,519	4748.75	0	10,205,266	0	8,441,266	$	8,441,266	(1,764,000)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/11/2031, Strike Price 6023.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/11/2031	1	8,083,779	6023.68	0	868,581	0	676,130	$	676,130	(192,450)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/11/2031, Strike Price 4781.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/11/2031	1	141,553,894	4781.58	0	10,412,372	0	8,324,695	$	8,324,695	(2,087,677)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/18/2031, Strike Price 5987.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/18/2031	1	9,591,414	5987.15	0	1,002,827	0	795,656	$	795,656	(207,171)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/18/2031, Strike Price 4774.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/18/2031	1	175,397,131	4774.27	0	12,563,948	0	10,314,675	$	10,314,675	(2,249,272)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 5964.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/08/2026	1	3,000,164	5964.54	0	126,558	0	36,895	$	36,895	(89,663)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 5257.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/08/2026	1	5,857,200	5257.81	0	142,104	0	36,168	$	36,168	(105,937)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 6088.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	12,097,114	6088.13	0	1,266,690	0	1,032,155	$	1,032,155	(234,535)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 4820.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	98,552,582	4820.14	0	6,938,505	0	5,886,913	$	5,886,913	(1,051,592)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 02/20/2026, Strike Price 5987.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	02/20/2026	1	2,909,901	5987.45	0	97,778	0	6,047	$	6,047	(91,732)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 02/20/2026, Strike Price 5275.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	02/20/2026	1	6,356,869	5275.41	0	108,390	0	4,691	$	4,691	(103,699)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 4484.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	03/23/2026	1	2,089,772	4484.49	0	21,725	0	1,921	$	1,921	(19,804)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5542.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	03/23/2026	1	3,635,572	5542.03	0	88,954	0	9,202	$	9,202	(79,752)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/01/2026, Strike Price 4642.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	05/01/2026	1	2,386,183	4642.38	0	32,300	0	5,705	$	5,705	(26,595)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/01/2026, Strike Price 5599.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	05/01/2026	1	3,701,230	5599.44	0	106,289	0	20,668	$	20,668	(85,620)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 6116.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/25/2031	1	3,290,419	6116.02	0	333,560	0	282,764	$	282,764	(50,796)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 5371.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/25/2031	1	6,300,253	5371.06	0	516,120	0	442,311	$	442,311	(73,809)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 6222.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	8,648,941	6222.26	0	903,500	0	764,813	$	764,813	(138,687)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 4958.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	131,794,538	4958.41	0	9,462,480	0	8,232,393	$	8,232,393	(1,230,087)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 4564.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	10/28/2030	1	44,479,688	4564.36	0	2,578,198	0	2,242,678	$	2,242,678	(335,520)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 5766.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	10/28/2030	1	6,205,077	5766.8	0	555,092	0	453,931	$	453,931	(101,161)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/14/2030, Strike Price 4570.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/14/2030	1	26,109,267	4570.15	0	1,525,582	0	1,330,613	$	1,330,613	(194,969)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/14/2030, Strike Price 5899.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/14/2030	1	7,062,132	5899.86	0	661,063	0	540,496	$	540,496	(120,567)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/09/2030, Strike Price 6071.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/09/2030	1	3,861,442	6071.45	0	381,684	0	311,833	$	311,833	(69,851)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/09/2030, Strike Price 4827.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/09/2030	1	84,199,099	4827.93	0	5,458,221	0	4,685,551	$	4,685,551	(772,671)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/23/2030, Strike Price 5976.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/23/2030	1	10,034,627	5976.55	0	961,698	0	792,018	$	792,018	(169,679)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/23/2030, Strike Price 4693.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/23/2030	1	56,891,853	4693.66	0	3,518,848	0	3,056,836	$	3,056,836	(462,011)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/13/2031, Strike Price 5895.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/13/2031	1	6,702,945	5895.29	0	628,909	0	520,043	$	520,044	(108,865)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/13/2031, Strike Price 4661.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/13/2031	1	46,070,889	4661.63	0	2,833,950	0	2,471,629	$	2,471,629	(362,322)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/13/2030, Strike Price 5964.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	12/13/2030	1	2,266,643	5964.85	0	216,086	0	177,986	$	177,986	(38,100)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/13/2030, Strike Price 5244.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	12/13/2030	1	4,525,865	5244.34	0	343,453	0	287,819	$	287,819	(55,634)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/27/2031, Strike Price 6070.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/27/2031	1	5,044,361	6070.23	0	498,014	0	412,418	$	412,418	(85,596)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/27/2031, Strike Price 4809.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/27/2031	1	56,977,128	4809.82	0	3,746,943	0	3,213,446	$	3,213,446	(533,497)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 6059.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	12,319,228	6059.63	0	1,214,214	0	1,008,101	$	1,008,101	(206,113)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 4795.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	122,586,661	4795.66	0	8,592,848	0	6,922,071	$	6,922,071	(1,670,777)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 02/25/2031, Strike Price 5981.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/25/2031	1	12,512,733	5981.23	0	1,209,802	0	1,007,688	$	1,007,688	(202,114)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 02/25/2031, Strike Price 4689.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/25/2031	1	51,914,797	4689.26	0	3,294,475	0	2,860,871	$	2,860,871	(433,604)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 5643.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	27,884,484	5643.49	0	2,454,241	0	2,046,420	$	2,046,420	(407,822)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 4417.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	93,817,336	4417.22	0	5,367,843	0	4,765,116	$	4,765,116	(602,726)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/14/2031, Strike Price 5738.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/14/2031	1	3,948,267	5738.76	0	386,824	0	298,403	$	298,403	(88,421)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/14/2031, Strike Price 4969.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/14/2031	1	3,498,436	4969.37	0	245,590	0	211,259	$	211,259	(34,331)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 5675.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	26,959,528	5675.69	0	2,405,477	0	2,005,278	$	2,005,278	(400,199)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 4464.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	153,765,990	4464.75	0	9,013,864	0	7,974,213	$	7,974,213	(1,039,651)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 5343.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/07/2031	1	18,444,071	5343.01	0	1,481,879	0	1,253,144	$	1,253,144	(228,734)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 3986.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/07/2031	1	26,707,674	3986.22	0	1,316,781	0	1,190,240	$	1,190,240	(126,541)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 5346.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	8,083,575	5346.28	0	651,517	0	552,045	$	552,045	(99,472)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 4220.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	65,465,106	4220.56	0	3,534,709	0	3,165,177	$	3,165,177	(369,532)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/23/2031, Strike Price 5319.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/23/2031	1	9,995,604	5319.64	0	776,616	0	678,971	$	678,971	(97,645)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/23/2031, Strike Price 4126.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/23/2031	1	28,089,494	4126.56	0	1,432,830	0	1,318,856	$	1,318,856	(113,974)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 5579.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	8,497,670	5579.56	0	720,572	0	622,158	$	622,158	(98,415)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 4423	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	59,515,888	4423	0	3,389,916	0	3,093,730	$	3,093,730	(296,187)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/25/2031, Strike Price 4556.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/25/2031	1	2,660,722	4556.03	0	158,781	0	143,860	$	143,860	(14,921)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/25/2031, Strike Price 5482.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/25/2031	1	3,278,523	5482.48	0	269,150	0	233,018	$	233,018	(36,132)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 5647.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	11,175,631	5647.11	0	969,555	0	835,916	$	835,916	(133,639)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 4485.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	219,701,259	4485.53	0	12,820,246	0	11,679,464	$	11,679,464	(1,140,782)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/14/2031, Strike Price 5897.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/14/2031	1	11,057,606	5897.39	0	1,038,415	0	888,266	$	888,266	(150,149)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/14/2031, Strike Price 4675.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/14/2031	1	113,190,224	4675.35	0	7,076,280	0	6,391,997	$	6,391,997	(684,283)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 6245.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	8,618,969	6245.63	0	876,422	0	767,932	$	767,932	(108,491)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 4980.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	195,381,877	4980.42	0	13,376,473	0	12,312,291	$	12,312,291	(1,064,182)	0	0	0	0		
Purchased Option, Put, NDX.IDX/USD, Maturing on 06/01/2026, Strike Price 16432.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	06/01/2026	1	1,232,421	16432.28	0	19,683	0	4,681	$	4,681	(15,003)	0	0	0	0		
Purchased Option, Put, NDX.IDX/USD, Maturing on 06/01/2026, Strike Price 21158.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	06/01/2026	1	3,110,266	21158.27	0	127,187	0	41,791	$	41,791	(85,397)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/16/2031, Strike Price 6271.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/16/2031	1	12,926,489	6271.95	0	1,349,967	0	1,161,224	$	1,161,224	(188,743)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/16/2031, Strike Price 4995.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/16/2031	1	301,174,128	4995.01	0	21,235,965	0	19,102,621	$	19,102,621	(2,133,344)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/24/2031, Strike Price 6346.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/24/2031	1	8,155,342	6346.57	0	826,395	0	747,918	$	747,918	(78,477)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/24/2031, Strike Price 5044.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/24/2031	1	123,862,162	5044.48	0	8,418,732	0	7,991,414	$	7,991,414	(427,318)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 6345.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	11,701,876	6345.92	0	1,252,838	0	1,074,196	$	1,074,196	(178,641)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 4990.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	96,190,153	4990.41	0	6,777,398	0	6,118,302	$	6,118,302	(659,096)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/06/2031, Strike Price 6340.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/06/2031	1	8,832,080	6340.33	0	908,917	0	810,664	$	810,664	(98,253)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/06/2031, Strike Price 5039.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/06/2031	1	123,257,462	5039.35	0	8,604,016	0	7,970,739	$	7,970,739	(633,277)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/13/2031, Strike Price 6430.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/13/2031	1	14,328,201	6430.97	0	1,544,913	0	1,347,124	$	1,347,124	(197,789)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/13/2031, Strike Price 5098.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/13/2031	1	192,090,684	5098.76	0	14,078,359	0	12,664,432	$	12,664,432	(1,413,928)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/21/2031, Strike Price 6421.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/21/2031	1	9,182,960	6421.65	0	978,034	0	862,585	$	862,585	(115,449)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/21/2031, Strike Price 5096.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/21/2031	1	120,956,883	5096.14	0	8,785,510	0	7,986,686	$	7,986,686	(798,824)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/06/2026, Strike Price 6370.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/06/2026	1	4,631,710	6370.99	0	219,782	0	122,133	$	122,133	(97,649)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/06/2026, Strike Price 5578.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/06/2026	1	9,455,066	5578.21	0	247,494	0	121,554	$	121,554	(125,939)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 6464.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	13,672,354	6464.47	0	1,476,900	0	1,299,316	$	1,299,316	(177,585)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 5151.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	281,522,138	5151.46	0	20,814,474	0	18,917,187	$	18,917,187	(1,897,287)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/04/2031, Strike Price 6462.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/04/2031	1	12,426,888	6462.24	0	1,318,966	0	1,181,909	$	1,181,909	(137,057)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/04/2031, Strike Price 5132.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/04/2031	1	184,254,237	5132.43	0	13,229,294	0	12,341,515	$	12,341,515	(887,779)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/04/2031, Strike Price 6361.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	08/04/2031	1	4,854,023	6361.76	0	493,064	0	447,287	$	447,287	(45,777)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/04/2031, Strike Price 5606.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	08/04/2031	1	8,460,933	5606.98	0	684,537	0	639,716	$	639,716	(44,821)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 6543.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	15,219,460	6543.19	0	1,575,998	0	1,477,820	$	1,477,820	(98,177)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 5196.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	214,158,086	5196.12	0	14,936,522	0	14,628,791	$	14,628,791	(307,731)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/18/2031, Strike Price 6624.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/18/2031	1	12,758,228	6624.21	0	1,368,754	0	1,265,496	$	1,265,496	(103,259)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/18/2031, Strike Price 5280.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/18/2031	1	263,153,314	5280.28	0	19,272,117	0	18,438,567	$	18,438,567	(833,550)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/24/2031, Strike Price 6653.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/24/2031	1	16,627,346	6653.6	0	1,760,905	0	1,662,704	$	1,662,704	(98,201)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/24/2031, Strike Price 5283.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/24/2031	1	246,699,688	5283.78	0	17,895,903	0	17,329,201	$	17,329,201	(566,703)	0	0	0	0		
Purchased Option, Put, NDX.IDX/USD, Maturing on 08/17/2026, Strike Price 23515.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/17/2026	1	3,880,053	23515.47	0	197,145	0	142,537	$	142,537	(54,608)	0	0	0	0		
Purchased Option, Put, NDX.IDX/USD, Maturing on 08/17/2026, Strike Price 20486.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/17/2026	1	4,425,188	20486.98	0	125,954	0	82,281	$	82,281	(43,673)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/02/2031, Strike Price 6700.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/02/2031	1	14,010,934	6700.59	0	1,508,115	0	1,418,814	$	1,418,814	(89,301)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/02/2031, Strike Price 5328.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/02/2031	1	341,949,347	5328.97	0	25,461,285	0	24,366,308	$	24,366,308	(1,094,977)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/08/2031, Strike Price 6715.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/08/2031	1	12,194,876	6715.24	0	1,261,766	0	1,240,338	$	1,240,338	(21,429)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/08/2031, Strike Price 5242.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/08/2031	1	79,421,694	5242.01	0	5,493,519	0	5,535,339	$	5,535,339	41,820	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/06/2031, Strike Price 6680.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/06/2031	1	4,769,741	6680.31	0	572,893	0	480,424	$	480,424	(92,469)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/06/2031, Strike Price 5944.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/06/2031	1	21,155,586	5944.25	0	2,190,504	0	1,775,719	$	1,775,719	(414,785)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/16/2031, Strike Price 6648.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/16/2031	1	9,779,590	6648.26	0	1,169,869	0	979,823	$	979,823	(190,046)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/16/2031, Strike Price 5303.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/16/2031	1	308,729,281	5303.26	0	24,332,240	0	21,924,004	$	21,924,004	(2,408,236)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/23/2031, Strike Price 5359.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/23/2031	1	179,463,527	5359.52	0	12,994,675	0	12,960,769	$	12,960,769	(33,905)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/23/2031, Strike Price 6747.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/23/2031	1	12,361,713	6747.66	0	1,292,100	0	1,269,725	$	1,269,725	(22,375)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 5773.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/05/2026	1	6,813,308	5773.99	0	189,335	0	137,366	$	137,366	(51,970)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 6677.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/05/2026	1	5,048,190	6677.5	0	254,559	0	209,184	$	209,185	(45,374)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 5457.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	165,837,380	5457.87	0	12,761,958	0	12,308,655	$	12,308,655	(453,303)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 6864.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	8,333,976	6864.89	0	919,891	0	880,674	$	880,674	(39,217)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/05/2031, Strike Price 5376.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/05/2031	1	88,068,515	5376.26	0	6,511,667	0	6,408,764	$	6,408,764	(102,903)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/05/2031, Strike Price 6777.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/05/2031	1	8,627,668	6777.43	0	925,635	0	894,000	$	894,000	(31,635)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 5387.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	98,614,343	5387.29	0	8,296,209	0	7,210,861	$	7,210,861	(1,085,348)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 6796.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	8,550,010	6796.51	0	1,140,843	0	890,855	$	890,855	(249,988)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/19/2031, Strike Price 5231.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/19/2031	1	121,254,812	5231.01	0	9,005,692	0	8,515,235	$	8,515,235	(490,457)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/19/2031, Strike Price 6611.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/19/2031	1	12,390,588	6611.84	0	1,298,859	0	1,236,499	$	1,236,499	(62,360)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/17/2031, Strike Price 5884.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/17/2031	1	10,651,633	5884.88	0	930,831	0	888,036	$	888,036	(42,794)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/17/2031, Strike Price 6779.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/17/2031	1	5,735,736	6779.83	0	626,288	0	595,008	$	595,008	(31,281)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/28/2031, Strike Price 5364.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/28/2031	1	83,218,647	5364.1	0	6,283,083	0	6,062,581	$	6,062,581	(220,502)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/28/2031, Strike Price 6788.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/28/2031	1	8,933,613	6788.46	0	978,495	0	929,896	$	929,896	(48,598)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 5450.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	203,326,881	5450.1	0	15,466,363	0	15,183,522	$	15,183,522	(282,841)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 6841.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	8,620,504	6841.67	0	926,339	0	909,942	$	909,942	(16,397)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 5461.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2031	1	166,277,535	5461.93	0	13,046,348	0	12,477,302	$	12,477,302	(569,046)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 6853.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2031	1	8,964,195	6853.36	0	993,910	0	949,679	$	949,679	(44,231)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/09/2031, Strike Price 6049.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/09/2031	1	19,720,685	6049.29	0	1,843,131	0	1,722,376	$	1,722,376	(120,755)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/09/2031, Strike Price 6830.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/09/2031	1	5,265,976	6830.06	0	562,544	0	554,762	$	554,762	(7,782)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 5377.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/17/2031	1	121,910,518	5377.14	0	8,864,752	0	8,961,408	$	8,961,408	96,656	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 6780.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/17/2031	1	10,252,192	6780.55	0	1,084,024	0	1,068,761	$	1,068,761	(15,263)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 5502.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	141,592,289	5502.79	0	0	0	(68,215)	$	(68,215)	(68,215)	0	0	0	0		
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 6918.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	5,514,100	6918.57	0	0	0	(20,876)	$	(20,876)	(20,876)	0	0	0	0		
0169999999. Subtotal - purchased options - hedging other - put options										0	537,032,725	0	485,546,909	XXX	485,546,911	(51,485,814)	0	0	0	0	XXX	XXX
Purchased Option, Floor, CPII.IDX/USD, Maturing on 12/01/2042, Paying 3.165% USD, Receiving MAX [0, Change in CPI]	Hedge of Other, Inflation-linked liability		Other	DEUTSCHE BANK A.G., NEW YORK BRANCH 7LTWFZYICNSX8D621K86	01/16/2013	12/01/2042	1	43,544,160	(3.165% USD)/MAX [0, Change in CPI]	0	0	(253,988)	(1,969,745)	$	(1,969,745)	(285,047)	0	0	0	895,497		
0189999999. Subtotal - purchased options - hedging other - floors										0	0	(253,988)	(1,969,745)	XXX	(1,969,745)	(285,047)	0	0	0	895,497	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										135,753,803	4,009,036,183	(728,047)	5,953,456,640	XXX	5,953,456,627	1,749,886,068	0	0	0	895,497	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										135,753,803	3,472,003,458	(474,060)	5,469,879,476	XXX	5,469,879,461	1,801,656,929	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	537,032,725	0	485,546,909	XXX	485,546,911	(51,485,814)	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	(253,988)	(1,969,745)	XXX	(1,969,745)	(285,047)	0	0	0	895,497	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										135,753,803	4,009,036,183	(728,047)	5,953,456,640	XXX	5,953,456,627	1,749,886,068	0	0	0	895,497	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/10/2026, Strike Price 388.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/15/2024	02/10/2026	1	601,958	388.36	(32,234)	0	0	(47,374)	$	(47,374)	(11,133)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/10/2026, Strike Price 400.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2024	03/10/2026	1	1,304,196	400.06	(62,364)	0	0	(67,871)	$	(67,871)	(9,666)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1962.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2024	03/24/2026	1	606,806	1733.73	(22,225)	0	0	(24,986)	$	(24,986)	(12,348)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/14/2027, Strike Price 1949.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2024	03/24/2026	1	548,451	406.26	(25,958)	0	0	(22,145)	$	(22,145)	(1,412)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1894.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/09/2024	05/05/2026	1	67,984	1699.59	(2,766)	0	0	(4,359)	$	(4,359)	(2,012)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/15/2026, Strike Price 402.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2024	05/12/2026	1	137,504	1718.8	(5,299)	0	0	(7,391)	$	(7,391)	(3,459)	0	0	0	0		
Written Option, Call, PIMGEM.IDX/USD, Maturing on 03/24/2026, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/06/2024	06/01/2026	1	60,774	405.16	(3,225)	0	0	(3,234)	$	(3,234)	(415)	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 11/19/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2024	06/09/2026	1	158,408	1760.09	(5,329)	0	0	(5,567)	$	(5,567)	(2,568)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/18/2026, Strike Price 6721.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/16/2026	1	231,934	1784.11	(6,482)	0	0	(5,974)	$	(5,974)	(2,681)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/18/2026, Strike Price 6721.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2024	06/22/2026	1	339,693	1787.86	(9,122)	0	0	(8,433)	$	(8,433)	(3,763)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/21/2026, Strike Price 7140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2024	06/30/2026	1	71,280	1782.01	(2,229)	0	0	(1,972)	$	(1,972)	(883)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 12/14/2026, Strike Price 7636.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2024	07/14/2026	1	216,262	1802.18	(5,641)	0	0	(4,694)	$	(4,694)	(2,051)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/09/2031, Strike Price 17112.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/18/2024	07/14/2026	1	376,074	417.86	(18,315)	0	0	(13,600)	$	(13,600)	(445)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 12336.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2024	07/21/2026	1	379,743	1808.3	(7,360)	0	0	(7,701)	$	(7,701)	(3,314)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 15958.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	278,812	228.91	(5,798)	0	0	(2,767)	$	(2,767)	509	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/22/2026, Strike Price 401.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	141,240	182.48	(3,007)	0	0	(2,771)	$	(2,771)	(521)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/22/2026, Strike Price 393.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	1,036,384	326.42	(24,713)	0	0	(4,923)	$	(4,923)	11,327	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/22/2026, Strike Price 451.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	8,403	336.13	(495)	0	0	(614)	$	(614)	38	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/21/2027, Strike Price 489.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	126,184	1660.32	(9,886)	0	0	(11,776)	$	(11,776)	(4,725)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1949.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	92,779	1718.13	(4,843)	0	0	(5,475)	$	(5,475)	(2,414)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1973.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	114,093	388.07	(11,348)	0	0	(11,302)	$	(11,302)	(2,289)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2026, Strike Price 8061.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	4,003	400.33	(307)	0	0	(277)	$	(277)	(46)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 13837.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2024	07/14/2026	1	67,015	5584.56	(9,345)	0	0	(16,934)	$	(16,934)	(6,516)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 20724.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	241,395	229.9	(4,710)	0	0	(2,104)	$	(2,104)	502	0	0	0	0		
LC,549300M2WD5YB2LHSQ77,3/13/2025,3/10/2026, 1, 1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	1,167,906	183	(24,991)	0	0	(21,323)	$	(21,323)	(3,629)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/10/2026, Strike Price 412.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	813,033	329.43	(19,536)	0	0	(2,666)	$	(2,666)	7,878	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1828	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	29,798	1655.46	(2,417)	0	0	(2,886)	$	(2,886)	(1,138)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1893.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	10,364	1727.31	(506)	0	0	(566)	$	(566)	(250)	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 02/26/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2024	07/21/2026	1	133,921	390.44	(13,417)	0	0	(12,562)	$	(12,562)	(2,473)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/12/2026, Strike Price 5521.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	371,379	227.98	(7,910)	0	0	(4,144)	$	(4,144)	568	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/13/2026, Strike Price 5521.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	213,123	180.46	(4,883)	0	0	(5,560)	$	(5,560)	(1,370)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/16/2026, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	865,752	322.32	(21,937)	0	0	(6,677)	$	(6,677)	10,751	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1806.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	6,580	328.99	(475)	0	0	(622)	$	(622)	10	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1863.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	49,316	1700.55	(2,640)	0	0	(3,368)	$	(3,368)	(1,462)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/17/2026, Strike Price 396.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	113,109	379.56	(11,826)	0	0	(13,715)	$	(13,715)	(2,927)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/17/2026, Strike Price 408.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/07/2026	1	6,518	383.43	(629)	0	0	(720)	$	(720)	(152)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/16/2027, Strike Price 456.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	351,969	227.37	(7,796)	0	0	(4,233)	$	(4,233)	457	0	0	0	0		
Written Option, Call, PIMGEM.IDX/USD, Maturing on 03/24/2026, Strike Price 261	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	403,806	181.16	(9,337)	0	0	(9,511)	$	(9,511)	(2,190)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/05/2026, Strike Price 6400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	2,432,961	321.48	(65,370)	0	0	(20,360)	$	(20,360)	30,856	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/12/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	9,362	334.36	(581)	0	0	(721)	$	(721)	35	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	96,833	1641.24	(7,558)	0	0	(10,114)	$	(10,114)	(3,937)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/26/2026, Strike Price 6530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	238,221	1689.51	(13,258)	0	0	(17,676)	$	(17,676)	(7,583)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/02/2026, Strike Price 6490	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	54,148	376.03	(5,947)	0	0	(7,075)	$	(7,075)	(1,527)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/20/2026, Strike Price 5614.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	21,437	389.77	(1,763)	0	0	(1,992)	$	(1,992)	(401)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	06/30/2026	1	16,434	5477.9	(2,212)	0	0	(4,494)	$	(4,494)	(1,695)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/19/2026, Strike Price 5614.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	182,096	226.77	(4,210)	0	0	(2,347)	$	(2,347)	192	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1812.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	2,714	180.91	(64)	0	0	(66)	$	(66)	(16)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/23/2027, Strike Price 1802.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	510,280	321.74	(13,562)	0	0	(4,028)	$	(4,028)	6,443	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1854.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	90,317	1642.13	(7,060)	0	0	(9,333)	$	(9,333)	(3,673)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/24/2026, Strike Price 416.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	52,414	1690.79	(2,915)	0	0	(3,819)	$	(3,819)	(1,657)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/24/2026, Strike Price 397.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	58,522	375.14	(6,598)	0	0	(7,743)	$	(7,743)	(1,686)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/09/2026, Strike Price 6230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/20/2024	06/23/2026	1	6,244	390.28	(513)	0	0	(566)	$	(566)	(114)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/16/2026, Strike Price 6030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	675,291	226.76	(16,003)	0	0	(8,603)	$	(8,603)	747	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 6070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	430,471	180.87	(10,313)	0	0	(10,473)	$	(10,473)	(2,535)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/30/2026, Strike Price 6100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	934,627	319.64	(27,454)	0	0	(9,334)	$	(9,334)	12,328	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/26/2026, Strike Price 5580.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	9,190	328.2	(680)	0	0	(875)	$	(875)	10	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/26/2026, Strike Price 5580.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	8,205	1640.93	(618)	0	0	(851)	$	(851)	(336)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/30/2026, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	43,686	1680.24	(2,490)	0	0	(3,444)	$	(3,444)	(1,476)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1807.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	64,177	373.12	(7,493)	0	0	(8,829)	$	(8,829)	(1,933)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1841.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2024	06/16/2026	1	25,197	387.65	(2,181)	0	0	(2,436)	$	(2,436)	(507)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/31/2026, Strike Price 393.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	270,283	227.32	(6,107)	0	0	(3,110)	$	(3,110)	404	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/31/2026, Strike Price 411.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	564,138	181.22	(13,061)	0	0	(12,960)	$	(12,960)	(3,025)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/30/2027, Strike Price 439.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	803,963	318.78	(23,101)	0	0	(8,715)	$	(8,715)	10,762	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/31/2026, Strike Price 414.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	215,125	1617.48	(17,994)	0	0	(25,601)	$	(25,601)	(9,601)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/19/2026, Strike Price 6642.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	315,212	1667.79	(18,674)	0	0	(27,138)	$	(27,138)	(11,462)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, NDX.IDX/USD, Maturing on 03/02/2026, Strike Price 24422.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	121,552	372.86	(13,931)	0	0	(16,717)	$	(16,717)	(3,688)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/06/2026, Strike Price 5074.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	06/09/2026	1	15,857	5285.81	(2,249)	0	0	(4,987)	$	(4,987)	(1,811)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/06/2026, Strike Price 5074.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	4,753	226.31	(114)	0	0	(63)	$	(63)	5	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/07/2026, Strike Price 5740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	933,338	317.57	(27,035)	0	0	(11,439)	$	(11,439)	12,687	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 03/23/2026, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	25,402	329.89	(1,717)	0	0	(2,246)	$	(2,246)	42	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/06/2026, Strike Price 6720.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	1,596	1595.89	(130)	0	0	(213)	$	(213)	(76)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/06/2026, Strike Price 6720.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	177,433	1642.9	(10,369)	0	0	(18,020)	$	(18,020)	(7,245)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 7100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	73,403	368.86	(8,366)	0	0	(10,922)	$	(10,922)	(2,410)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1675.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	12,463	377.66	(1,185)	0	0	(1,528)	$	(1,528)	(339)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1645.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	06/02/2026	1	63,203	5266.95	(8,488)	0	0	(20,111)	$	(20,111)	(7,289)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1696.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	744,062	228.31	(17,505)	0	0	(6,989)	$	(6,989)	1,613	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1670.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	111,170	181.65	(2,617)	0	0	(2,357)	$	(2,357)	(521)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1687.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	1,189,914	319.44	(36,442)	0	0	(11,416)	$	(11,416)	15,863	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1773.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	297,554	1653.08	(17,827)	0	0	(28,117)	$	(28,117)	(11,652)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1768.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	26,386	371.64	(3,069)	0	0	(3,682)	$	(3,682)	(824)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1721.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2024	05/27/2026	1	10,626	5312.94	(1,406)	0	0	(3,255)	$	(3,255)	(1,197)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/30/2026, Strike Price 1708.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	730,180	229.04	(16,290)	0	0	(5,880)	$	(5,880)	1,877	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1940.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	304,433	181.21	(7,392)	0	0	(6,877)	$	(6,877)	(1,636)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 2005	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	804,228	321.82	(22,753)	0	0	(5,473)	$	(5,473)	10,270	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/10/2026, Strike Price 396.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	86,600	1603.7	(7,378)	0	0	(11,007)	$	(11,007)	(4,045)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/10/2026, Strike Price 430.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	51,157	1650.22	(3,178)	0	0	(4,905)	$	(4,905)	(2,031)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/09/2027, Strike Price 443.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2026	1	53,830	371.24	(6,363)	0	0	(7,533)	$	(7,533)	(1,697)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/10/2026, Strike Price 382.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	72,739	226.6	(1,773)	0	0	(868)	$	(868)	106	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2026, Strike Price 6830.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	8,395	419.75	(219)	0	0	(201)	$	(201)	26	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/06/2026, Strike Price 6784.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	778,085	180.95	(18,466)	0	0	(18,205)	$	(18,205)	(4,520)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/20/2026, Strike Price 6397.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	55,224	223.58	(1,409)	0	0	(1,021)	$	(1,021)	(54)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2026, Strike Price 6176.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	151,481	319.58	(4,268)	0	0	(1,358)	$	(1,358)	2,031	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2026, Strike Price 6768.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	112,063	178.16	(2,980)	0	0	(3,931)	$	(3,931)	(1,290)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/09/2026, Strike Price 6897.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	515,165	317.22	(15,280)	0	0	(5,987)	$	(5,987)	7,138	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/16/2026, Strike Price 7219.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	54,394	325.71	(4,280)	0	0	(5,376)	$	(5,377)	(15)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/18/2026, Strike Price 7407.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	1,577	1576.7	(127)	0	0	(228)	$	(228)	(80)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/16/2026, Strike Price 7564.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	205,346	1616.9	(12,494)	0	0	(23,942)	$	(23,942)	(9,330)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/22/2026, Strike Price 7761.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	142,350	1599.44	(11,175)	0	0	(18,450)	$	(18,450)	(6,748)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 12911.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2026	1	5,087	363.36	(573)	0	0	(824)	$	(824)	(185)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 18111.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	185,864	1644.81	(10,555)	0	0	(18,387)	$	(18,387)	(7,572)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2026, Strike Price 6850.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	41,366	369.34	(4,605)	0	0	(5,994)	$	(5,994)	(1,355)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2026, Strike Price 6850.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	513,231	222.66	(12,375)	0	0	(10,738)	$	(10,738)	(1,033)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/16/2026, Strike Price 7120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	319,067	178.15	(7,567)	0	0	(11,209)	$	(11,209)	(3,728)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/17/2026, Strike Price 444.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	05/12/2026	1	5,220	5220.35	(676)	0	0	(1,708)	$	(1,708)	(617)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1955.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	770,821	317.08	(22,367)	0	0	(8,921)	$	(8,921)	10,742	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/16/2027, Strike Price 1882.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	233,588	224.82	(5,188)	0	0	(3,632)	$	(3,632)	42	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1977.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	72,361	1573.06	(5,914)	0	0	(10,617)	$	(10,617)	(3,686)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/07/2026, Strike Price 1678.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	384,579	1615.88	(23,239)	0	0	(44,859)	$	(44,859)	(17,556)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1657.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	258,801	178.73	(6,337)	0	0	(8,399)	$	(8,399)	(2,625)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1616.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	16,492	358.53	(1,868)	0	0	(2,912)	$	(2,912)	(641)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1667.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	311,690	317.08	(8,632)	0	0	(3,765)	$	(3,765)	4,302	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1632.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	56,845	373.98	(4,590)	0	0	(7,304)	$	(7,304)	(1,707)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1747.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	22,279	1591.38	(1,634)	0	0	(3,002)	$	(3,002)	(1,081)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1748.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2024	04/21/2026	1	44,945	4993.84	(6,545)	0	0	(17,209)	$	(17,209)	(5,922)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1734.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	89,227	1622.31	(5,226)	0	0	(10,115)	$	(10,115)	(3,962)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1758.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	7,237	361.85	(828)	0	0	(1,212)	$	(1,212)	(268)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/17/2026, Strike Price 397.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	22,982	364.79	(2,475)	0	0	(3,636)	$	(3,636)	(815)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/17/2026, Strike Price 384.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2024	05/05/2026	1	15,262	5087.17	(1,950)	0	0	(5,495)	$	(5,495)	(1,924)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/20/2026, Strike Price 6734.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	209,623	227.11	(4,961)	0	0	(2,065)	$	(2,065)	489	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/19/2026, Strike Price 6672.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	313,740	180	(8,276)	0	0	(8,371)	$	(8,371)	(2,417)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 11/23/2026, Strike Price 6940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	948,669	319.74	(27,306)	0	0	(7,320)	$	(7,320)	12,989	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 7996.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	11,685	333.87	(653)	0	0	(831)	$	(831)	36	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/19/2031, Strike Price 12263.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	55,790	1594	(4,296)	0	0	(7,330)	$	(7,330)	(2,717)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/20/2031, Strike Price 16705.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	289,843	1637.53	(16,301)	0	0	(29,453)	$	(29,453)	(12,286)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/24/2026, Strike Price 440.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2024	04/14/2026	1	57,366	367.73	(6,344)	0	0	(8,412)	$	(8,412)	(1,954)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/24/2026, Strike Price 404.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	620,418	227.76	(13,795)	0	0	(5,160)	$	(5,160)	1,813	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/24/2026, Strike Price 384.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	57,310	180.79	(1,278)	0	0	(1,331)	$	(1,331)	(348)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1643.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	896,766	322.23	(24,422)	0	0	(4,354)	$	(4,354)	11,741	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1656.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	54,740	1609.99	(4,210)	0	0	(6,560)	$	(6,560)	(2,568)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1672.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	149,836	1646.55	(8,904)	0	0	(14,269)	$	(14,269)	(6,148)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/27/2026, Strike Price 1667.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	41,437	369.97	(4,527)	0	0	(5,752)	$	(5,752)	(1,359)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1672.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	36,864	228.97	(833)	0	0	(226)	$	(226)	135	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1790.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	151,062	181.13	(3,528)	0	0	(3,266)	$	(3,266)	(796)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/13/2026, Strike Price 1778.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/03/2024	04/07/2026	1	31,264	5210.66	(4,214)	0	0	(10,146)	$	(10,146)	(3,729)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1785.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	102,876	324.53	(2,744)	0	0	(302)	$	(302)	1,256	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1774.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	9,752	1625.34	(740)	0	0	(1,062)	$	(1,062)	(436)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1750.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	46,894	1674.8	(2,492)	0	0	(3,591)	$	(3,591)	(1,657)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1916.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	13,424	372.88	(1,455)	0	0	(1,736)	$	(1,736)	(415)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1928.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2024	03/31/2026	1	15,611	5203.58	(2,168)	0	0	(5,081)	$	(5,081)	(1,870)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/16/2026, Strike Price 7370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	251,079	226.81	(5,668)	0	0	(2,335)	$	(2,335)	710	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/20/2026, Strike Price 7552.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	3,989	181.31	(82)	0	0	(82)	$	(82)	(19)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/17/2031, Strike Price 20071.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	107,216	322.94	(2,820)	0	0	(395)	$	(395)	1,401	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 11/28/2031, Strike Price 12280.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	1,622	1621.54	(119)	0	0	(180)	$	(180)	(74)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/26/2031, Strike Price 16122.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	107,686	1656.71	(6,107)	0	0	(9,432)	$	(9,432)	(4,230)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/30/2026, Strike Price 6705.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	365,782	226.21	(8,190)	0	0	(3,689)	$	(3,689)	976	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/27/2026, Strike Price 6705.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2024	03/24/2026	1	33,056	367.29	(3,751)	0	0	(4,809)	$	(4,809)	(1,140)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/30/2026, Strike Price 7140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	212,247	224.6	(4,221)	0	0	(2,655)	$	(2,655)	432	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/01/2026, Strike Price 438.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	714	178.55	(16)	0	0	(23)	$	(23)	(8)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/30/2027, Strike Price 459.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	984,668	319.49	(25,768)	0	0	(5,091)	$	(5,091)	14,992	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/01/2026, Strike Price 418.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	350,442	1637.58	(18,271)	0	0	(34,352)	$	(34,352)	(15,042)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1974.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	53,987	359.91	(5,799)	0	0	(8,928)	$	(8,928)	(2,088)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/30/2027, Strike Price 1875.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	8,966	373.59	(710)	0	0	(1,102)	$	(1,102)	(275)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1924.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2024	02/24/2026	1	34,829	4975.51	(4,578)	0	0	(13,271)	$	(13,271)	(4,664)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1682.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	17,246	223.98	(352)	0	0	(237)	$	(237)	27	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1688.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	76,748	178.07	(1,616)	0	0	(2,688)	$	(2,688)	(980)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1703.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	528,237	319.95	(13,674)	0	0	(2,194)	$	(2,194)	8,138	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1703.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	7,978	1595.6	(583)	0	0	(1,008)	$	(1,008)	(393)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1769.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	323,908	1627.68	(18,670)	0	0	(33,769)	$	(33,769)	(14,481)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1776.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	33,871	356.54	(3,792)	0	0	(5,943)	$	(5,943)	(1,365)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/22/2026, Strike Price 1790.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	02/18/2026	1	25,145	5028.94	(3,150)	0	0	(9,198)	$	(9,198)	(3,291)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1788.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	514,458	223.58	(10,079)	0	0	(7,457)	$	(7,457)	672	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	16,624	178.75	(327)	0	0	(520)	$	(520)	(181)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 7270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	732,799	320.84	(18,056)	0	0	(2,052)	$	(2,052)	11,268	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/16/2026, Strike Price 7290	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	159,469	1644.01	(8,306)	0	0	(14,800)	$	(14,800)	(6,676)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 11/23/2026, Strike Price 7130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	34,788	358.64	(3,684)	0	0	(5,836)	$	(5,836)	(1,370)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/30/2026, Strike Price 7280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2024	02/10/2026	1	19,849	4962.26	(2,590)	0	0	(7,611)	$	(7,611)	(2,683)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 12459.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	133,686	222.81	(2,551)	0	0	(2,164)	$	(2,164)	74	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 15710.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	74,498	177.8	(1,525)	0	0	(2,732)	$	(2,732)	(1,059)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/29/2030, Strike Price 10205.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	1,258,270	319.52	(29,713)	0	0	(3,368)	$	(3,368)	21,212	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 11/02/2026, Strike Price 29911.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	30,162	1587.48	(2,093)	0	0	(3,933)	$	(3,933)	(1,523)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/04/2026, Strike Price 6870.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	358,010	1634.75	(17,141)	0	0	(35,005)	$	(35,005)	(15,638)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/04/2026, Strike Price 6870.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	13,491	355.03	(1,413)	0	0	(2,399)	$	(2,399)	(555)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/07/2026, Strike Price 7190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2024	01/27/2026	1	9,737	4868.55	(1,217)	0	0	(3,973)	$	(3,973)	(1,374)	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 12/21/2026, Strike Price 2640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	18,777	223.53	(358)	0	0	(265)	$	(265)	30	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 12/21/2026, Strike Price 2610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	147,383	179.08	(2,870)	0	0	(4,337)	$	(4,337)	(1,469)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 12/21/2026, Strike Price 2990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	337,991	321.59	(7,022)	0	0	(586)	$	(586)	5,167	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 12/21/2026, Strike Price 2970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	5,820	323.33	(322)	0	0	(574)	$	(574)	(10)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/08/2026, Strike Price 442.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	1,588	1587.9	(118)	0	0	(207)	$	(207)	(80)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/07/2027, Strike Price 438.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	184,413	1631.97	(9,860)	0	0	(18,483)	$	(18,483)	(8,125)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/08/2026, Strike Price 402.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	7,512	357.73	(768)	0	0	(1,276)	$	(1,276)	(299)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/07/2026, Strike Price 1705.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	02/03/2026	1	5,222	373.02	(374)	0	0	(637)	$	(637)	(163)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1721.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	16,667	177.31	(333)	0	0	(661)	$	(661)	(268)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1728.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	173,708	318.73	(3,923)	0	0	(453)	$	(453)	3,097	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1716.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	35,195	1599.76	(2,057)	0	0	(4,268)	$	(4,268)	(1,726)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1731.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	8,443	351.79	(854)	0	0	(1,585)	$	(1,585)	(359)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1730.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	55,014	350.41	(5,736)	0	0	(10,587)	$	(10,587)	(2,369)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1742.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	521,425	180.05	(12,203)	0	0	(13,382)	$	(13,382)	(3,862)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1755.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	58,166	222.86	(1,121)	0	0	(882)	$	(882)	67	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1772.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	926,772	322.58	(24,392)	0	0	(3,340)	$	(3,340)	12,405	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1990.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	102,465	178.51	(2,060)	0	0	(3,367)	$	(3,367)	(1,285)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/07/2027, Strike Price 1934.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	1,136,214	319.61	(27,416)	0	0	(926)	$	(926)	20,651	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1915.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	3,211	1605.64	(257)	0	0	(390)	$	(390)	(153)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/11/2026, Strike Price 6901	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	185,475	1656.03	(10,357)	0	0	(16,231)	$	(16,231)	(7,305)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/11/2026, Strike Price 6901	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	40,131	318.5	(2,777)	0	0	(4,540)	$	(4,540)	(128)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/14/2026, Strike Price 7210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2024	03/17/2026	1	81,050	368.41	(8,922)	0	0	(11,442)	$	(11,442)	(2,745)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 07/06/2026, Strike Price 23356.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	42,719	1582.18	(3,053)	0	0	(5,688)	$	(5,688)	(2,190)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 09/04/2026, Strike Price 25136.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	146,395	1608.74	(8,578)	0	0	(16,755)	$	(16,755)	(7,014)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, NDX.IDX/USD, Maturing on 11/10/2026, Strike Price 26119.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	01/13/2026	1	36,320	352.62	(3,871)	0	0	(6,687)	$	(6,687)	(1,533)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/07/2026, Strike Price 8008.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	620,080	222.97	(11,762)	0	0	(9,087)	$	(9,087)	803	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 12421.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	19,238	226.33	(405)	0	0	(180)	$	(180)	59	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 16276.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	171,485	180.51	(3,669)	0	0	(4,006)	$	(4,006)	(1,067)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/15/2026, Strike Price 435.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	1,293,856	318.37	(31,250)	0	0	(87)	$	(87)	26,483	0	0	0	0		
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/10/2026, Strike Price 322.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	344,131	322.22	(8,721)	0	0	(1,208)	$	(1,208)	4,722	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 01/06/2026, Strike Price 316.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	13,624	316.83	(972)	0	0	(1,612)	$	(1,612)	(50)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/10/2026, Strike Price 324.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	13,617	324.22	(929)	0	0	(1,350)	$	(1,350)	(17)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1575.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	45,696	1575.71	(3,341)	0	0	(6,200)	$	(6,200)	(2,310)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1601.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	342,747	1601.62	(20,686)	0	0	(40,209)	$	(40,209)	(16,271)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/21/2026, Strike Price 408.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2024	01/21/2026	1	9,794	408.08	(201)	0	0	(243)	$	(243)	45	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1614.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	16,140	1614.02	(1,204)	0	0	(1,859)	$	(1,859)	(754)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1661.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	56,476	1661.05	(2,981)	0	0	(4,733)	$	(4,733)	(2,173)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/06/2026, Strike Price 353.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/03/2024	01/06/2026	1	140,613	353.3	(14,635)	0	0	(25,455)	$	(25,455)	(5,909)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/10/2026, Strike Price 366.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	20,136	366.1	(2,220)	0	0	(2,970)	$	(2,970)	(710)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/10/2026, Strike Price 5125.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2024	03/10/2026	1	25,629	5125.76	(3,259)	0	0	(8,779)	$	(8,779)	(3,199)	0	0	0	0		
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 03/03/2026, Strike Price 225.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	361,944	225.51	(7,442)	0	0	(3,874)	$	(3,874)	974	0	0	0	0		
Written Option, Call, AQRDAI5.IDX/USD, Maturing on 03/03/2026, Strike Price 179.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	237,573	179.03	(5,307)	0	0	(7,162)	$	(7,162)	(2,355)	0	0	0	0		
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/03/2026, Strike Price 320.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	601,933	320.86	(15,525)	0	0	(2,555)	$	(2,555)	8,731	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1596.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	3,193	1596.46	(245)	0	0	(405)	$	(405)	(157)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1646.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	108,645	1646.14	(5,778)	0	0	(10,099)	$	(10,099)	(4,499)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/03/2026, Strike Price 365.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	153,573	365.65	(15,719)	0	0	(22,732)	$	(22,732)	(5,464)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/03/2026, Strike Price 5096.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2024	03/03/2026	1	40,774	5096.73	(5,107)	0	0	(14,243)	$	(14,243)	(5,162)	0	0	0	0		
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 07/28/2026, Strike Price 227.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	134,856	227.03	(3,328)	0	0	(1,796)	$	(1,796)	123	0	0	0	0		
Written Option, Call, AQRDAI5.IDX/USD, Maturing on 07/28/2026, Strike Price 180.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	37,625	180.89	(1,028)	0	0	(935)	$	(935)	(214)	0	0	0	0		
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/28/2026, Strike Price 326.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	541,342	326.7	(14,210)	0	0	(2,640)	$	(2,640)	5,852	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/28/2026, Strike Price 350.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	1,401	350.2	(62)	0	0	(52)	$	(52)	14	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1646.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	14,819	1646.54	(1,017)	0	0	(1,528)	$	(1,528)	(586)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1715.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	101,225	1715.67	(3,916)	0	0	(6,220)	$	(6,220)	(2,697)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/28/2026, Strike Price 381.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	78,599	381.55	(8,096)	0	0	(9,294)	$	(9,294)	(1,928)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/28/2026, Strike Price 5555.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2024	07/28/2026	1	11,111	5555.74	(1,298)	0	0	(2,900)	$	(2,900)	(1,100)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1794.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/11/2026	1	215,378	1794.82	(6,259)	0	0	(5,692)	$	(5,692)	(2,480)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/25/2026, Strike Price 411.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	08/25/2026	1	341,396	411.32	(18,102)	0	0	(17,892)	$	(17,892)	(2,028)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1837.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2024	09/01/2026	1	275,561	1837.07	(6,894)	0	0	(4,217)	$	(4,217)	(1,686)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2026, Strike Price 449.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2024	09/09/2026	1	503,451	449.51	(8,277)	0	0	(5,241)	$	(5,241)	2,163	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/22/2026, Strike Price 481.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2024	09/22/2026	1	129,935	481.24	(1,399)	0	0	(227)	$	(227)	398	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1861.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	297,811	1861.32	(6,109)	0	0	(3,575)	$	(3,575)	(1,364)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/06/2026, Strike Price 422.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/06/2026	1	346,196	422.19	(17,638)	0	0	(13,748)	$	(13,748)	(764)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/14/2026, Strike Price 1837.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2024	10/14/2026	1	238,914	1837.8	(5,284)	0	0	(4,203)	$	(4,203)	(1,691)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1833.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	183,397	1833.97	(3,826)	0	0	(3,483)	$	(3,483)	(1,405)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/20/2026, Strike Price 447.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/24/2024	10/20/2026	1	147,771	447.79	(3,095)	0	0	(2,146)	$	(2,146)	503	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1833.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/31/2024	10/27/2026	1	91,689	1833.78	(1,506)	0	0	(1,786)	$	(1,786)	(719)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/03/2026, Strike Price 428.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	402,649	428.35	(19,392)	0	0	(13,854)	$	(13,854)	(336)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1803.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2024	11/03/2026	1	72,137	1803.43	(2,390)	0	0	(2,103)	$	(2,103)	(864)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1820.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2024	11/10/2026	1	455,140	1820.56	(10,761)	0	0	(10,981)	$	(10,981)	(4,483)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1817.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	127,250	1817.86	(3,830)	0	0	(3,235)	$	(3,235)	(1,327)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/17/2026, Strike Price 447.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/17/2026	1	107,402	447.51	(3,271)	0	0	(1,810)	$	(1,810)	306	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1811.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	54,340	1811.32	(1,937)	0	0	(1,539)	$	(1,539)	(632)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/01/2026, Strike Price 482.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2024	12/01/2026	1	545,089	482.38	(5,582)	0	0	(1,807)	$	(1,807)	1,697	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/15/2026, Strike Price 467.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2024	12/15/2026	1	88,903	467.91	(866)	0	0	(686)	$	(686)	310	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1803.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2024	12/22/2026	1	216,427	1803.56	(5,539)	0	0	(7,000)	$	(7,000)	(2,857)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/30/2026, Strike Price 1805.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	54,154	1805.13	0	(1,180)	0	(1,748)	$	(1,748)	(568)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2026, Strike Price 450.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	12/30/2026	1	216,346	450.72	0	(3,754)	0	(3,875)	$	(3,875)	(121)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/05/2026, Strike Price 5868.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/05/2026	1	92,605,719	5868.55	0	1,007,323	0	1,613,647	$	1,613,647	606,324	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/02/2026, Strike Price 5868.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/02/2026	1	3,521,130	5868.55	0	36,983	0	44,352	$	44,352	7,369	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/05/2026, Strike Price 6210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/05/2026	1	25,088,400	6210	0	(996,696)	0	(2,565,834)	$	(2,565,834)	(1,569,138)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/06/2026, Strike Price 411.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2025	01/06/2026	1	868,940	411.82	0	(14,221)	0	(11,523)	$	(11,523)	2,698	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/09/2026, Strike Price 5975.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/09/2026	1	79,353,046	5975.38	0	1,360,540	0	1,968,553	$	1,968,553	608,013	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/09/2026, Strike Price 5975.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/09/2026	1	2,031,629	5975.38	0	34,833	0	50,400	$	50,400	15,567	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/12/2026, Strike Price 6190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/12/2026	1	25,936,100	6190	0	(1,424,802)	0	(2,763,804)	$	(2,763,804)	(1,339,002)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/13/2026, Strike Price 1793.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/13/2026	1	26,705,066	1793.49	0	(175,760)	0	(104,959)	$	(104,959)	70,800	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/12/2027, Strike Price 1785.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/16/2025	01/12/2027	1	339,211	1785.32	0	(9,128)	0	(13,726)	$	(13,726)	(4,598)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/16/2026, Strike Price 5996.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/16/2026	1	51,211,476	5996.66	0	1,067,500	0	1,445,364	$	1,445,364	377,864	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/16/2026, Strike Price 5996.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/16/2026	1	2,518,597	5996.66	0	52,500	0	71,083	$	71,083	18,583	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2026	1	27,324,000	6210	0	(1,878,624)	0	(2,840,599)	$	(2,840,599)	(961,975)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/21/2026, Strike Price 1788.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	28,879,753	1788.22	0	(260,223)	0	(216,291)	$	(216,291)	43,931	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 01/20/2027, Strike Price 1789.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/20/2027	1	125,259	1789.41	0	(3,643)	0	(4,932)	$	(4,932)	(1,288)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/13/2026, Strike Price 409.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/13/2026	1	1,200,626	409.77	0	(34,574)	0	(23,312)	$	(23,312)	11,262	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/21/2026, Strike Price 412.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/21/2026	1	2,021,985	412.65	0	(53,165)	0	(30,503)	$	(30,503)	22,662	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/12/2027, Strike Price 429.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/24/2025	01/12/2027	1	343,624	429.53	0	(13,728)	0	(13,759)	$	(13,759)	(31)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/23/2026, Strike Price 6118.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/23/2026	1	109,218,974	6118.71	0	1,477,063	0	2,160,084	$	2,160,084	683,021	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/26/2026, Strike Price 6400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2026	1	23,296,000	6400	0	(1,006,019)	0	(1,701,232)	$	(1,701,232)	(695,213)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2026, Strike Price 6118.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/22/2026	1	2,080,361	6118.71	0	28,137	0	41,177	$	41,177	13,040	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/27/2026, Strike Price 420.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	559,332	420.55	0	(11,106)	0	(3,289)	$	(3,289)	7,817	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/27/2026, Strike Price 1811.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	36,908,588	1811.02	0	(243,168)	0	(109,141)	$	(109,141)	134,027	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/26/2027, Strike Price 1814.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/26/2027	1	235,886	1814.51	0	(5,612)	0	(7,254)	$	(7,254)	(1,641)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/27/2026, Strike Price 1782.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	01/27/2026	1	71,291	1782.27	0	(766)	0	(774)	$	(774)	(8)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6997.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/05/2025	01/20/2026	1	4,149,778	6997.94	0	(34,999)	0	(9,529)	$	(9,529)	25,470	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/30/2026, Strike Price 6012.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	01/30/2026	1	142,190,422	6012.28	0	1,434,846	0	2,072,857	$	2,072,857	638,012	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/02/2026, Strike Price 6360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2026	1	26,394,000	6360	0	(1,288,451)	0	(2,145,671)	$	(2,145,671)	(857,221)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/29/2026, Strike Price 6012.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	01/29/2026	1	2,465,035	6012.28	0	32,132	0	35,963	$	35,963	3,831	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/03/2026, Strike Price 1823.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	52,293,793	1823.99	0	(308,908)	0	(106,835)	$	(106,835)	202,073	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 02/03/2026, Strike Price 377.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	30,231	377.89	0	(119)	0	0	$	0	119	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/03/2026, Strike Price 1819.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	90,962	1819.23	0	(576)	0	(241)	$	(241)	335	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/03/2026, Strike Price 419.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/03/2026	1	1,132,299	419.37	0	(25,029)	0	(9,898)	$	(9,898)	15,131	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/02/2027, Strike Price 439.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	02/02/2027	1	333,777	439.18	0	(11,073)	0	(10,251)	$	(10,251)	822	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/06/2026, Strike Price 5994.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/06/2026	1	119,291,943	5994.57	0	1,232,606	0	1,735,166	$	1,735,166	502,560	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/06/2026, Strike Price 5994.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/06/2026	1	2,877,394	5994.57	0	29,477	0	41,853	$	41,853	12,376	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 02/09/2026, Strike Price 6340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2026	1	29,037,200	6340	0	(1,552,025)	0	(2,503,875)	$	(2,503,875)	(951,851)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/10/2026, Strike Price 1818.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	49,433,081	1818.73	0	(320,040)	0	(176,497)	$	(176,497)	143,543	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/09/2027, Strike Price 1829.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/09/2027	1	91,459	1829.18	0	(2,033)	0	(2,478)	$	(2,478)	(444)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/10/2026, Strike Price 1878.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	112,735	1878.92	0	(212)	0	(8)	$	(8)	204	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 02/10/2026, Strike Price 386.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	830,954	386.49	0	(1,638)	0	0	$	0	1,638	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 02/10/2026, Strike Price 375.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	105,078	375.28	0	(642)	0	(1)	$	(1)	641	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/10/2026, Strike Price 425.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2025	02/10/2026	1	995,389	425.38	0	(16,840)	0	(4,753)	$	(4,753)	12,087	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/13/2026, Strike Price 6115.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/13/2026	1	169,326,288	6115.07	0	1,707,346	0	2,396,171	$	2,396,171	688,825	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/17/2026, Strike Price 6400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/17/2026	1	32,512,000	6400	0	(1,603,370)	0	(2,541,088)	$	(2,541,088)	(937,718)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/13/2026, Strike Price 6115.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/13/2026	1	3,791,343	6115.07	0	38,043	0	53,652	$	53,652	15,609	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/18/2026, Strike Price 1834.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	48,375,238	1834.48	0	(248,669)	0	(105,271)	$	(105,271)	143,398	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/18/2026, Strike Price 427.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/20/2025	02/18/2026	1	983,871	427.77	0	(15,824)	0	(4,263)	$	(4,263)	11,561	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/20/2026, Strike Price 6144.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/20/2026	1	98,367,842	6144.15	0	1,317,303	0	2,021,463	$	2,021,463	704,160	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/20/2026, Strike Price 6144.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/20/2026	1	2,519,102	6144.15	0	33,735	0	51,768	$	51,768	18,033	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/23/2026	1	29,312,000	6400	0	(1,059,720)	0	(2,335,633)	$	(2,335,633)	(1,275,913)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 02/24/2026, Strike Price 392.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	890,612	392.34	0	(1,041)	0	0	$	0	1,041	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/24/2026, Strike Price 418.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	723,365	418.13	0	(13,615)	0	(10,590)	$	(10,590)	3,025	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/24/2026, Strike Price 1823.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/24/2026	1	57,727,261	1823.35	0	(266,755)	0	(239,267)	$	(239,267)	27,488	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/23/2027, Strike Price 1823.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/27/2025	02/23/2027	1	273,575	1823.83	0	(5,522)	0	(8,061)	$	(8,061)	(2,539)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/09/2026, Strike Price 6480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/09/2026	1	447,249,600	6480	0	(11,015,289)	0	(28,743,918)	$	(28,743,918)	(17,728,629)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/17/2026, Strike Price 6550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/17/2026	1	487,123,500	6550	0	(10,365,383)	0	(27,186,847)	$	(27,186,847)	(16,821,464)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	02/23/2026	1	446,098,400	6520	0	(10,504,847)	0	(27,579,138)	$	(27,579,138)	(17,074,291)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/02/2026, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/28/2025	03/02/2026	1	601,682,400	6420	0	(18,663,368)	0	(47,112,603)	$	(47,112,603)	(28,449,235)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/17/2026, Strike Price 7080.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/05/2025	02/17/2026	1	3,604,173	7080.89	0	(14,473)	0	(18,711)	$	(18,711)	(4,239)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/11/2026, Strike Price 6775.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/05/2025	02/11/2026	1	2,967,695	6775.56	0	(24,046)	0	(78,357)	$	(78,357)	(54,311)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/20/2026, Strike Price 6735.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/05/2025	02/20/2026	1	3,273,638	6735.88	0	(31,867)	0	(110,004)	$	(110,004)	(78,137)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/02/2026, Strike Price 6230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2026	1	37,006,200	6230	0	(1,418,234)	0	(4,018,946)	$	(4,018,946)	(2,600,712)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/27/2026, Strike Price 5861.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	02/27/2026	1	103,573,942	5861.57	0	1,638,893	0	2,590,470	$	2,590,470	951,578	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/27/2026, Strike Price 5861.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	02/27/2026	1	2,813,554	5861.57	0	44,520	0	70,369	$	70,369	25,849	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1829.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	52,994,194	1829.91	0	(196,988)	0	(203,644)	$	(203,644)	(6,656)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/03/2026, Strike Price 393.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	1,225,091	393.92	0	(869)	0	0	$	0	869	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/03/2026, Strike Price 417.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	2,708,446	417.97	0	(45,943)	0	(43,821)	$	(43,821)	2,122	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/02/2027, Strike Price 456.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/02/2027	1	59,285	456.04	0	(870)	0	(1,093)	$	(1,093)	(223)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/03/2026, Strike Price 422.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/06/2025	03/03/2026	1	50,650	422.08	0	(706)	0	(569)	$	(569)	137	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/05/2026, Strike Price 5738.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/05/2026	1	125,444,047	5738.52	0	1,321,874	0	2,358,883	$	2,358,883	1,037,008	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/06/2026, Strike Price 5738.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/06/2026	1	4,189,120	5738.52	0	44,136	0	78,726	$	78,726	34,591	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/09/2026, Strike Price 6090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/09/2026	1	37,697,100	6090	0	(1,278,483)	0	(5,057,237)	$	(5,057,237)	(3,778,754)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/10/2026, Strike Price 398.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	1,252,263	398.81	0	(327)	0	0	$	0	327	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/10/2026, Strike Price 382.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	22,976	382.94	0	(44)	0	0	$	0	44	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/10/2026, Strike Price 412.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	2,029,549	412.51	0	(31,349)	0	(52,660)	$	(52,660)	(21,310)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1828	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	44,237,600	1828	0	(116,053)	0	(210,846)	$	(210,846)	(94,794)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1893.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2025	03/10/2026	1	227,226	1893.55	0	(139)	0	(54)	$	(54)	86	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 02/26/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	02/26/2026	1	428,476	Multiple	0	4,860	0	7,922	$	7,922	3,062	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/12/2026, Strike Price 5521.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/12/2026	1	119,043,971	5521.52	0	1,709,708	0	2,465,949	$	2,465,949	756,241	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/13/2026, Strike Price 5521.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/13/2026	1	2,374,254	5521.52	0	33,738	0	49,158	$	49,158	15,420	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/16/2026, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2026	1	36,397,200	5880	0	(2,348,486)	0	(6,338,427)	$	(6,338,427)	(3,989,941)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1806.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	46,723,807	1806.1	0	(264,203)	0	(474,242)	$	(474,242)	(210,040)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1863.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	74,544	1863.6	0	(133)	0	(106)	$	(106)	27	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/17/2026, Strike Price 396.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	986,339	396.12	0	(616)	0	0	$	0	616	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/17/2026, Strike Price 408.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/17/2026	1	2,040,500	408.1	0	(53,050)	0	(72,317)	$	(72,317)	(19,267)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/16/2027, Strike Price 456.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	03/16/2027	1	1,561,127	456.47	0	(21,956)	0	(29,814)	$	(29,814)	(7,858)	0	0	0	0		
Written Option, Call, PIMGEM.IDX/USD, Maturing on 03/24/2026, Strike Price 261	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2025	03/24/2026	1	7,830,000	261	0	(125,736)	0	(46,833)	$	(46,833)	78,903	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/05/2026, Strike Price 6400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/05/2026	1	160,000,000	6400	0	(2,423,824)	0	(11,129,129)	$	(11,129,129)	(8,705,305)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/12/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/12/2026	1	325,298,700	6330	0	(6,386,229)	0	(26,715,323)	$	(26,715,323)	(20,329,095)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/20/2026	1	288,964,500	6330	0	(5,902,941)	0	(24,049,694)	$	(24,049,694)	(18,146,752)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/26/2026, Strike Price 6530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/26/2026	1	383,311,000	6530	0	(4,318,011)	0	(20,216,257)	$	(20,216,257)	(15,898,246)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/02/2026, Strike Price 6490	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	02/02/2026	1	446,447,100	6490	0	(6,056,435)	0	(27,150,487)	$	(27,150,487)	(21,094,052)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/20/2026, Strike Price 5614.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/20/2026	1	218,017,248	5614.66	0	1,556,306	0	2,276,961	$	2,276,961	720,655	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2026	1	37,548,000	5960	0	(2,122,407)	0	(6,018,378)	$	(6,018,378)	(3,895,971)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/19/2026, Strike Price 5614.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/19/2026	1	6,496,162	5614.66	0	53,928	0	67,877	$	67,877	13,949	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1812.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	51,419,774	1812.47	0	(236,214)	0	(476,218)	$	(476,218)	(240,003)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/23/2027, Strike Price 1802.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/23/2027	1	216,287	1802.39	0	(5,889)	0	(8,303)	$	(8,303)	(2,414)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1854.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	166,867	1854.08	0	(322)	0	(417)	$	(417)	(94)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/24/2026, Strike Price 416.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	1,116,434	416.58	0	(18,366)	0	(24,430)	$	(24,430)	(6,065)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/24/2026, Strike Price 397.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/27/2025	03/24/2026	1	1,653,267	397.42	0	(1,041)	0	0	$	0	1,041	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/09/2026, Strike Price 6230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/31/2025	03/09/2026	1	491,422,400	6230	0	(10,588,062)	0	(54,067,389)	$	(54,067,389)	(43,479,326)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/16/2026, Strike Price 6030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/31/2025	03/16/2026	1	448,692,300	6030	0	(16,291,325)	0	(65,554,268)	$	(65,554,268)	(49,262,943)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 6070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/31/2025	03/23/2026	1	485,600,000	6070	0	(16,453,600)	0	(68,134,080)	$	(68,134,080)	(51,680,480)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/30/2026, Strike Price 6100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/31/2025	03/30/2026	1	506,483,000	6100	0	(16,442,431)	0	(69,192,985)	$	(69,192,985)	(52,750,554)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/26/2026, Strike Price 5580.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/26/2026	1	69,538,512	5580.94	0	1,062,464	0	2,345,203	$	2,345,203	1,282,738	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/26/2026, Strike Price 5580.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/26/2026	1	3,125,326	5580.94	0	47,740	0	105,402	$	105,402	57,662	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/30/2026, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2026	1	41,959,400	6020	0	(912,722)	0	(6,327,813)	$	(6,327,813)	(5,415,092)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1807.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	42,961,423	1807.38	0	(57,067)	0	(484,633)	$	(484,633)	(427,566)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1841.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	294,614	1841.34	0	(88)	0	(1,307)	$	(1,307)	(1,220)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/31/2026, Strike Price 393.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	1,827,650	393.89	0	(205)	0	(3)	$	(3)	202	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/31/2026, Strike Price 411.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	1,287,275	411.27	0	(9,966)	0	(40,955)	$	(40,955)	(30,989)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/30/2027, Strike Price 439.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/30/2027	1	70,381	439.88	0	(718)	0	(2,453)	$	(2,453)	(1,735)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/31/2026, Strike Price 414.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2025	03/31/2026	1	87,085	414.69	0	(551)	0	(2,263)	$	(2,263)	(1,712)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/19/2026, Strike Price 6642.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/19/2026	1	8,036,844	6642.02	0	(10,854)	0	(419,552)	$	(419,552)	(408,698)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 03/02/2026, Strike Price 24422.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/02/2026	1	2,979,579	24422.78	0	(10,015)	0	(167,063)	$	(167,063)	(157,048)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/06/2026, Strike Price 5074.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2026	1	19,636,690	5074.08	0	1,267,425	0	2,242,700	$	2,242,700	975,275	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/06/2026, Strike Price 5074.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2026	1	761,112	5074.08	0	49,125	0	86,926	$	86,926	37,801	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/07/2026, Strike Price 5740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/07/2026	1	58,203,600	5740	0	(2,839,439)	0	(11,981,667)	$	(11,981,667)	(9,142,228)	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 03/23/2026, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	03/23/2026	1	4,365,900	2310	0	(87,637)	0	(413,995)	$	(413,995)	(326,358)	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 03/23/2026, Strike Price 2530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	03/23/2026	1	2,884,200	2530	0	(85,645)	0	(440,776)	$	(440,776)	(355,131)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/08/2026, Strike Price 410.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	1,136,032	410.12	0	(6,288)	0	(40,421)	$	(40,421)	(34,133)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/06/2027, Strike Price 458.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/06/2027	1	87,168	458.78	0	(287)	0	(1,650)	$	(1,650)	(1,364)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 04/08/2026, Strike Price 391.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	462,312	391.79	0	(182)	0	(4)	$	(4)	178	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 04/08/2026, Strike Price 381.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	259,536	381.67	0	(365)	0	(38)	$	(38)	326	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/08/2026, Strike Price 1812.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	31,493,081	1812.03	0	(52,020)	0	(339,736)	$	(339,736)	(287,716)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/08/2026, Strike Price 1880.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	04/08/2026	1	451,241	1880.17	0	(80)	0	(605)	$	(605)	(525)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/20/2026, Strike Price 6355.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	03/20/2026	1	4,531,414	6355.42	0	(63,543)	0	(420,812)	$	(420,812)	(357,269)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 6242.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	03/23/2026	1	4,094,877	6242.19	0	(78,877)	0	(454,287)	$	(454,287)	(375,410)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 02/11/2026, Strike Price 23432.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	02/11/2026	1	3,702,280	23432.15	0	(42,347)	0	(326,408)	$	(326,408)	(284,060)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/10/2026, Strike Price 4982.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/10/2026	1	25,661,266	4982.77	0	1,522,495	0	2,376,777	$	2,376,777	854,283	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/09/2026, Strike Price 4982.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/09/2026	1	1,046,382	4982.77	0	68,458	0	96,947	$	96,947	28,489	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/13/2026, Strike Price 5510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/13/2026	1	52,069,500	5510	0	(3,914,285)	0	(13,286,407)	$	(13,286,407)	(9,372,123)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 04/14/2026, Strike Price 390.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	714,359	390.36	0	(397)	0	(13)	$	(13)	384	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1760.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	33,098,340	1760.55	0	(184,672)	0	(985,551)	$	(985,551)	(800,879)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1845.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	184,519	1845.19	0	(157)	0	(876)	$	(876)	(719)		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/14/2026, Strike Price 394.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	04/14/2026	1	477,309	394.47	0	(9,070)	0	(33,838)	$	(33,838)	(24,767)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/17/2026, Strike Price 5275.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/17/2026	1	117,278,811	5275.7	0	1,832,864	0	2,803,757	$	2,803,757	970,894		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/16/2026, Strike Price 5275.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/16/2026	1	2,796,121	5275.7	0	43,720	0	66,869	$	66,869	23,149		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2026	1	41,682,300	5610	0	(3,217,933)	0	(9,781,276)	$	(9,781,276)	(6,563,343)		0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 04/21/2026, Strike Price 392.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	1,286,711	392.29	0	(670)	0	(21)	$	(21)	649		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1801.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	34,319,909	1801.57	0	(88,461)	0	(508,247)	$	(508,247)	(419,786)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/20/2027, Strike Price 1762.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	176,220	1762.2	0	(3,812)	0	(9,989)	$	(9,989)	(6,177)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1834.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	293,517	1834.48	0	(355)	0	(2,033)	$	(2,033)	(1,678)		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/21/2026, Strike Price 396.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/21/2026	1	1,518,672	396.52	0	(26,619)	0	(101,391)	$	(101,391)	(74,772)		0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/20/2027, Strike Price 420.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	04/20/2027	1	134,566	420.52	0	(2,842)	0	(8,528)	$	(8,528)	(5,687)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/06/2026, Strike Price 5790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	04/06/2026	1	428,923,200	5790	0	(27,757,035)	0	(83,820,189)	$	(83,820,189)	(56,063,154)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/13/2026, Strike Price 5610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	04/13/2026	1	392,307,300	5610	0	(33,890,875)	0	(91,615,164)	$	(91,615,164)	(57,724,288)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	04/20/2026	1	431,640,900	5730	0	(31,601,688)	0	(90,595,222)	$	(90,595,222)	(58,993,534)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/27/2026, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	04/27/2026	1	479,248,000	5600	0	(42,999,671)	0	(114,047,215)	$	(114,047,215)	(71,047,544)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/13/2026, Strike Price 6308.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2025	04/13/2026	1	5,595,524	6308.37	0	(120,606)	0	(588,692)	$	(588,692)	(468,086)		0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 03/18/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2025	03/18/2026	1	1,389,747	Multiple	0	16,121	0	26,611	$	26,611	10,490		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/24/2026, Strike Price 5525.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/24/2026	1	1,270,798	5525.21	0	67,005	0	81,458	$	81,458	14,453		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/27/2026, Strike Price 5650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2026	1	53,731,500	5650	0	(4,914,111)	0	(12,222,967)	$	(12,222,967)	(7,308,857)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/23/2026, Strike Price 5525.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/23/2026	1	56,467,646	5525.21	0	2,598,909	0	3,620,734	$	3,620,734	1,021,825		0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1798.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	39,122,378	1798.73	0	(138,837)	0	(643,161)	$	(643,161)	(504,325)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1816.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	127,121	1816.01	0	(258)	0	(1,466)	$	(1,466)	(1,208)		0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 04/28/2026, Strike Price 391.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	1,023,068	391.98	0	(522)	0	(27)	$	(27)	495		0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 04/28/2026, Strike Price 376.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	105,445	376.59	0	(333)	0	(90)	$	(90)	243		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/28/2026, Strike Price 397.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/28/2026	1	1,091,970	397.08	0	(19,490)	0	(72,474)	$	(72,474)	(52,984)		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/27/2027, Strike Price 415.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/01/2025	04/27/2027	1	95,526	415.33	0	(2,369)	0	(6,974)	$	(6,974)	(4,605)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/01/2026, Strike Price 5528.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/01/2026	1	107,313,038	5528.75	0	2,006,606	0	2,897,112	$	2,897,112	890,506		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/01/2026, Strike Price 5528.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/01/2026	1	4,533,575	5528.75	0	86,223	0	122,392	$	122,392	36,169		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/04/2026, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2026	1	54,398,000	5900	0	(3,844,740)	0	(9,764,486)	$	(9,764,486)	(5,919,746)		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/05/2026, Strike Price 405.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	523,508	405.82	0	(5,083)	0	(25,032)	$	(25,032)	(19,949)		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/04/2027, Strike Price 412.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/04/2027	1	111,305	412.24	0	(2,849)	0	(8,839)	$	(8,839)	(5,991)		0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 05/05/2026, Strike Price 393.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	1,447,896	393.45	0	(786)	0	(38)	$	(38)	748		0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 05/05/2026, Strike Price 363.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	138,252	363.82	0	(1,671)	0	(988)	$	(988)	683		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1803.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	38,513,906	1803.93	0	(123,809)	0	(594,774)	$	(594,774)	(470,966)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1780.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2025	05/05/2026	1	249,266	1780.47	0	(1,282)	0	(5,864)	$	(5,864)	(4,582)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/27/2026, Strike Price 6256.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	04/27/2026	1	3,440,916	6256.21	0	0	0	(241,064)	$	(241,064)	(241,064)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/08/2026, Strike Price 5606.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/08/2026	1	265,038,636	5606.91	0	1,909,708	0	2,533,507	$	2,533,507	623,799		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/08/2026, Strike Price 5606.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/08/2026	1	10,036,369	5606.91	0	78,277	0	95,938	$	95,938	17,661		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/11/2026, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2026	1	53,907,000	5950	0	(4,270,975)	0	(9,245,733)	$	(9,245,733)	(4,974,759)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/06/2026, Strike Price 6084.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	03/06/2026	1	2,372,834	6084.19	0	298,635	0	388,808	$	388,808	90,173		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1807.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	31,261,965	1807.05	0	(128,938)	0	(475,026)	$	(475,026)	(346,088)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/11/2027, Strike Price 1780.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/11/2027	1	53,411	1780.38	0	(1,267)	0	(2,688)	$	(2,688)	(1,421)		0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1884.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	282,669	1884.46	0	(229)	0	(626)	$	(626)	(397)		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/12/2026, Strike Price 391.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	1,045,038	391.4	0	(25,214)	0	(86,119)	$	(86,119)	(60,905)		0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 05/12/2026, Strike Price 401.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	791,743	401.9	0	(172)	0	(3)	$	(3)	169		0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 05/12/2026, Strike Price 375.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2025	05/12/2026	1	52,595	375.68	0	(257)	0	(74)	$	(74)	183		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/01/2026, Strike Price 6344.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/20/2025	05/01/2026	1	4,194,019	6344.96	0	(181,821)	0	(437,198)	$	(437,198)	(255,376)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/15/2026, Strike Price 5844.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/15/2026	1	143,065,771	5844.19	0	1,785,082	0	2,552,966	$	2,552,966	767,884		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/15/2026, Strike Price 5844.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/15/2026	1	4,090,933	5844.19	0	64,001	0	73,001	$	73,001	9,000		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 6240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/18/2026	1	53,726,400	6240	0	(2,615,115)	0	(6,620,867)	$	(6,620,867)	(4,005,752)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1815.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	37,425,919	1815.03	0	(107,066)	0	(505,689)	$	(505,689)	(398,624)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1813.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	235,804	1813.88	0	(691)	0	(3,259)	$	(3,259)	(2,567)		0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 04/20/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	04/20/2026	1	797,134	Multiple	0	13,073	0	14,037	$	14,037	964		0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 05/19/2026, Strike Price 404.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	05/19/2026	1	670,740	404.06	0	(92)	0	(2)	$	(2)	89		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/19/2026, Strike Price 403.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	05/19/2026	1	338,696	403.21	0	(4,217)	0	(18,741)	$	(18,741)	(14,524)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/11/2026, Strike Price 6753.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/11/2026	1	5,233,722	6753.19	0	(83,787)	0	(273,442)	$	(273,443)	(189,655)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 6713.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/18/2026	1	4,464,531	6713.58	0	(82,211)	0	(259,527)	$	(259,527)	(177,316)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/21/2031, Strike Price 12691.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/21/2031	1	20,903,477	12691.85	0	(81,079)	0	(264,091)	$	(264,091)	(183,012)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/04/2026, Strike Price 6030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/04/2026	1	467,807,400	6030	0	(33,516,112)	0	(72,936,469)	$	(72,936,469)	(39,420,357)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/11/2026, Strike Price 6090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/11/2026	1	442,012,200	6090	0	(29,184,418)	0	(64,888,868)	$	(64,888,868)	(35,704,450)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 6350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/18/2026	1	473,837,000	6350	0	(19,849,666)	0	(50,405,483)	$	(50,405,483)	(30,555,817)		0	0			
Written Option, Call, SPX.NYS/USD, Maturing on 05/26/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/26/2026	1	439,048,800	6330	0	(19,541,486)	0	(48,665,413)	$	(48,665,413)	(29,123,926)		0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 05/22/2026, Strike Price 5802.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2025	05/22/2026	1	134,509,368	5802.82	0	2,460,045	0	3,394,080	$	3,394,080	934,035		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/22/2026, Strike Price 5802.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2025	05/22/2026	1	3,829,861	5802.82	0	70,044	0	96,639	$	96,639	26,595		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/26/2026, Strike Price 6210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2025	05/26/2026	1	61,727,400	6210	0	(3,407,272)	0	(7,989,153)	$	(7,989,153)	(4,581,881)		0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 05/27/2026, Strike Price 395.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2025	05/27/2026	1	600,628	395.15	0	(341)	0	(28)	$	(28)	313		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/27/2026, Strike Price 1815.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	36,445,314	1815.91	0	(125,261)	0	(505,127)	$	(505,127)	(379,866)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/27/2026, Strike Price 1855.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	482,526	1855.87	0	(654)	0	(2,808)	$	(2,808)	(2,154)		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/27/2026, Strike Price 397.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	1,648,007	397.11	0	(32,910)	0	(115,570)	$	(115,570)	(82,660)		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/27/2026, Strike Price 403.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2025	05/27/2026	1	181,791	403.98	0	(2,574)	0	(9,940)	$	(9,940)	(7,366)		0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 05/01/2026, Strike Price 23252.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/01/2026	1	3,464,625	23252.52	0	(194,385)	0	(410,230)	$	(410,230)	(215,844)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/05/2031, Strike Price 22534.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/05/2031	1	12,641,630	22534.1	0	(1,519)	0	(1,457)	$	(1,457)	62		0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 03/19/2026, Strike Price 22114.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	03/19/2026	1	1,282,652	22114.69	0	(99,009)	0	(201,940)	$	(201,940)	(102,931)		0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 12702.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	20,388,171	12702.91	0	(83,559)	0	(260,726)	$	(260,726)	(177,167)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/01/2026, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/04/2025	06/01/2026	1	386,383,200	6330	0	(19,131,535)	0	(43,347,011)	$	(43,347,011)	(24,215,476)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/29/2026, Strike Price 5888.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	05/29/2026	1	429,098,639	5888.55	0	1,594,098	0	2,174,282	$	2,174,282	580,184		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/01/2026, Strike Price 5921.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/01/2026	1	24,929,683	5921.54	0	95,474	0	125,510	$	125,510	30,036		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/01/2026, Strike Price 6250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/01/2026	1	44,875,000	6250	0	(2,538,963)	0	(5,583,009)	$	(5,583,009)	(3,044,046)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1815.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	32,698,956	1815.6	0	(128,411)	0	(471,937)	$	(471,937)	(343,526)		0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1907.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	114,447	1907.45	0	(60)	0	(174)	$	(174)	(114)		0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/02/2026, Strike Price 399	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	399,000	399	0	(125)	0	(11)	$	(11)	114		0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/02/2026, Strike Price 403.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	06/02/2026	1	326,649	403.27	0	(6,399)	0	(18,678)	$	(18,678)	(12,279)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/27/2031, Strike Price 23642.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	05/27/2031	1	14,303,827	23642.69	0	(836)	0	(1,158)	$	(1,158)	(323)		0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/04/2031, Strike Price 12807.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/04/2031	1	16,944,719	12807.8	0	(70,779)	0	(208,608)	$	(208,608)	(137,829)		0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 06/05/2026, Strike Price 5935.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/05/2026	1	297,509,313	5935.94	0	2,189,743	0	2,883,767	$	2,883,767	694,024	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/05/2026, Strike Price 5935.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/05/2026	1	9,438,145	5935.94	0	72,965	0	91,484	$	91,484	18,519	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 6310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2026	1	63,541,700	6310	0	(3,546,855)	0	(7,402,732)	$	(7,402,732)	(3,855,876)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/09/2026, Strike Price 400.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	704,282	400.16	0	(231)	0	(19)	$	(19)	212	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/09/2026, Strike Price 376.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	64,071	376.89	0	(308)	0	(125)	$	(125)	183	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1823.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	39,471,144	1823.99	0	(165,040)	0	(507,596)	$	(507,596)	(342,556)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/08/2027, Strike Price 1829.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	91,464	1829.27	0	(1,478)	0	(3,104)	$	(3,104)	(1,627)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1855.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	1,057,738	1855.68	0	(2,197)	0	(7,018)	$	(7,018)	(4,821)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/09/2026, Strike Price 401.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	916,127	401.81	0	(17,807)	0	(56,175)	$	(56,175)	(38,368)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/08/2027, Strike Price 442.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/08/2027	1	128,264	442.29	0	(1,627)	0	(4,924)	$	(4,924)	(3,297)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/09/2026, Strike Price 402.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/12/2025	06/09/2026	1	153,129	402.97	0	(2,816)	0	(9,004)	$	(9,004)	(6,188)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 06/05/2026, Strike Price 7076.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/05/2026	1	4,896,682	7076.13	0	(40,710)	0	(134,697)	$	(134,697)	(93,986)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 6820.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/08/2026	1	3,737,886	6820.96	0	(64,307)	0	(189,212)	$	(189,212)	(124,905)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/11/2031, Strike Price 12950.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/11/2031	1	17,380,135	12950.92	0	(62,846)	0	(202,734)	$	(202,734)	(139,888)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/08/2027, Strike Price 7986.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	11/08/2027	1	1,253,956	7986.98	0	(16,545)	0	(47,080)	$	(47,080)	(30,535)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/24/2027, Strike Price 7714.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	08/24/2027	1	2,275,662	7714.11	0	(36,686)	0	(103,042)	$	(103,042)	(66,356)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/12/2026, Strike Price 5976.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/12/2026	1	308,292,113	5976.97	0	2,302,411	0	3,113,507	$	3,113,507	811,096	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/12/2026, Strike Price 5976.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/12/2026	1	9,622,922	5976.97	0	72,128	0	97,184	$	97,184	25,056	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/15/2026, Strike Price 6350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2026	1	55,372,000	6350	0	(2,696,224)	0	(6,195,698)	$	(6,195,698)	(3,499,474)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1850.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	34,240,725	1850.85	0	(78,867)	0	(266,985)	$	(266,985)	(188,118)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/15/2027, Strike Price 1799.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/15/2027	1	53,976	1799.21	0	(1,221)	0	(2,428)	$	(2,428)	(1,207)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1849.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	517,723	1849.01	0	(1,241)	0	(4,200)	$	(4,200)	(2,959)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/16/2026, Strike Price 401.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	974,843	401.17	0	(264)	0	(29)	$	(29)	236	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/16/2026, Strike Price 386.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	46,370	386.42	0	(80)	0	(23)	$	(23)	57	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/16/2026, Strike Price 411.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2025	06/16/2026	1	1,091,641	411.94	0	(10,653)	0	(46,041)	$	(46,041)	(35,388)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/18/2031, Strike Price 12872.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/18/2031	1	20,621,537	12872.37	0	(48,913)	0	(253,885)	$	(253,885)	(204,972)	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 05/15/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	05/15/2026	1	664,590	Multiple	0	8,972	0	11,639	$	11,639	2,667	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 5967.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2026	1	243,368,515	5967.84	0	1,882,747	0	2,345,799	$	2,345,799	463,052	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/18/2026, Strike Price 5967.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/18/2026	1	8,116,262	5967.84	0	61,980	0	78,306	$	78,306	16,326	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 6340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2026	1	43,872,800	6340	0	(2,657,885)	0	(5,024,366)	$	(5,024,366)	(2,366,481)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/23/2026, Strike Price 401.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	1,191,356	401.13	0	(302)	0	(45)	$	(45)	258	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/23/2026, Strike Price 382.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	118,705	382.92	0	(286)	0	(119)	$	(119)	167	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1818.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	27,498,290	1818.67	0	(186,862)	0	(415,096)	$	(415,096)	(228,233)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/22/2027, Strike Price 1835.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	1,082,774	1835.21	0	(20,437)	0	(35,523)	$	(35,523)	(15,086)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/23/2026, Strike Price 403.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/23/2026	1	995,830	403.17	0	(22,288)	0	(59,912)	$	(59,912)	(37,624)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/22/2027, Strike Price 449.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2025	06/22/2027	1	238,240	449.51	0	(2,707)	0	(7,632)	$	(7,632)	(4,925)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/08/2026	1	473,025,600	6420	0	(26,288,906)	0	(47,495,189)	$	(47,495,189)	(21,206,283)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/15/2026, Strike Price 6480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/15/2026	1	462,477,600	6480	0	(23,519,627)	0	(43,214,846)	$	(43,214,846)	(19,695,219)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 6450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/22/2026	1	441,244,500	6450	0	(24,052,498)	0	(43,573,037)	$	(43,573,037)	(19,520,539)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/29/2026, Strike Price 6480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2025	06/29/2026	1	547,236,000	6480	0	(28,849,944)	0	(52,658,751)	$	(52,658,751)	(23,808,807)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/16/2027, Strike Price 7738.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	02/16/2027	1	3,551,866	7738.27	0	(37,683)	0	(85,325)	$	(85,325)	(47,642)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/07/2027, Strike Price 7845.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	04/07/2027	1	3,396,907	7845.05	0	(36,490)	0	(84,574)	$	(84,574)	(48,084)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/28/2027, Strike Price 7597.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	05/28/2027	1	2,955,412	7597.46	0	(60,272)	0	(126,527)	$	(126,527)	(66,256)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 06/01/2027, Strike Price 7176.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/01/2027	1	3,452,002	7176.72	0	(137,910)	0	(256,953)	$	(256,953)	(119,044)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/26/2027, Strike Price 7314.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	07/26/2027	1	2,150,337	7314.07	0	(79,519)	0	(150,294)	$	(150,294)	(70,775)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/12/2027, Strike Price 8210.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	08/12/2027	1	1,699,534	8210.31	0	(15,837)	0	(36,540)	$	(36,540)	(20,704)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2029, Strike Price 8920.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	04/20/2029	1	1,953,598	8920.54	0	(41,201)	0	(74,870)	$	(74,870)	(33,669)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/09/2029, Strike Price 8440.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	08/09/2029	1	1,907,510	8440.31	0	(78,912)	0	(130,651)	$	(130,651)	(51,739)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/08/2030, Strike Price 10325.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	04/08/2030	1	2,571,172	10325.99	0	(29,952)	0	(56,365)	$	(56,365)	(26,413)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/18/2030, Strike Price 9526.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/18/2030	1	2,324,432	9526.36	0	(61,648)	0	(104,997)	$	(104,997)	(43,348)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/25/2026, Strike Price 7311.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2026	1	3,143,932	7311.47	0	(24,438)	0	(49,863)	$	(49,863)	(25,425)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 6801.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/08/2026	1	3,421,024	6801.24	0	(90,264)	0	(180,355)	$	(180,355)	(90,091)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 13089.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	26,008,817	13089.49	0	(85,933)	0	(292,817)	$	(292,817)	(206,884)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/26/2026, Strike Price 6025.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/26/2026	1	207,386,351	6025.17	0	3,611,691	0	4,399,785	$	4,399,785	788,095	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 06/25/2026, Strike Price 6025.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/25/2026	1	4,097,116	6025.17	0	71,386	0	86,935	$	86,935	15,549	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/29/2026, Strike Price 6460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2026	1	55,362,200	6460	0	(3,403,404)	0	(5,479,105)	$	(5,479,105)	(2,075,701)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/30/2026, Strike Price 414.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	1,043,557	414.11	0	(18,169)	0	(42,108)	$	(42,108)	(23,939)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/30/2026, Strike Price 399.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	1,017,629	399.07	0	(562)	0	(76)	$	(76)	486	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/30/2026, Strike Price 376.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	22,579	376.31	0	(149)	0	(65)	$	(65)	84	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1848.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	39,160,815	1848.08	0	(164,159)	0	(355,021)	$	(355,021)	(190,862)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/29/2027, Strike Price 1820.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/29/2027	1	109,229	1820.49	0	(2,551)	0	(4,159)	$	(4,159)	(1,608)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1943.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	06/30/2026	1	97,191	1943.81	0	(38)	0	(76)	$	(76)	(38)	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 03/23/2026, Strike Price 2380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	03/23/2026	1	109,099,200	2380	0	(4,610,129)	0	(7,521,798)	$	(7,521,798)	(2,911,669)	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 06/22/2026, Strike Price 2180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/22/2026	1	122,450,600	2180	0	(13,042,674)	0	(20,978,508)	$	(20,978,508)	(7,935,834)	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 06/22/2026, Strike Price 2170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/07/2025	06/22/2026	1	6,965,700	2170	0	(764,462)	0	(1,225,782)	$	(1,225,782)	(461,321)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 24464.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/25/2031	1	13,161,670	24464.07	0	(538)	0	(918)	$	(918)	(380)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 13377.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	18,595,239	13377.87	0	(65,330)	0	(185,383)	$	(185,383)	(120,053)	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 03/23/2026, Strike Price 2570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	03/23/2026	1	58,878,700	2570	0	(4,700,518)	0	(7,997,452)	$	(7,997,452)	(3,296,935)	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 06/22/2026, Strike Price 2720	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/22/2026	1	89,950,400	2720	0	(4,329,465)	0	(7,863,213)	$	(7,863,213)	(3,533,748)	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 06/22/2026, Strike Price 2730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/22/2026	1	6,360,900	2730	0	(293,548)	0	(536,137)	$	(536,137)	(242,589)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 11533.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	10/28/2030	1	12,410,143	11533.59	0	(89,863)	0	(187,359)	$	(187,359)	(97,496)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/12/2030, Strike Price 23612.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/12/2030	1	19,645,900	23612.86	0	(428)	0	(441)	$	(441)	(13)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/14/2030, Strike Price 11799.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/14/2030	1	14,124,277	11799.73	0	(87,584)	0	(189,544)	$	(189,544)	(101,961)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/09/2030, Strike Price 12142.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/09/2030	1	7,722,884	12142.9	0	(39,621)	0	(89,346)	$	(89,346)	(49,725)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/19/2030, Strike Price 24027.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/19/2030	1	23,667,038	24027.45	0	(3,733)	0	(537)	$	(537)	3,196	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/23/2030, Strike Price 11953.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/23/2030	1	20,069,255	11953.1	0	(104,618)	0	(264,709)	$	(264,709)	(160,090)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/13/2031, Strike Price 11790.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/13/2031	1	13,405,889	11790.58	0	(82,808)	0	(201,567)	$	(201,567)	(118,760)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/21/2031, Strike Price 23970.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/21/2031	1	21,214,114	23970.75	0	(2,059)	0	(607)	$	(607)	1,452	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/13/2030, Strike Price 23859.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	12/13/2030	1	9,066,568	23859.39	0	(829)	0	(217)	$	(217)	613	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/27/2031, Strike Price 12140.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/27/2031	1	10,088,722	12140.46	0	(56,145)	0	(129,718)	$	(129,718)	(73,574)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/07/2031, Strike Price 24203.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/07/2031	1	18,830,642	24203.91	0	(1,837)	0	(565)	$	(565)	1,272	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 12119.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	24,638,476	12119.27	0	(143,113)	0	(331,249)	$	(331,249)	(188,136)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/24/2031, Strike Price 23900.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/24/2031	1	18,045,036	23900.71	0	(1,905)	0	(699)	$	(699)	1,206	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2031, Strike Price 11962.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/25/2031	1	25,025,445	11962.45	0	(166,688)	0	(379,595)	$	(379,595)	(212,906)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 22667.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	26,475,990	22667.8	0	(1,303)	0	(2,009)	$	(2,009)	(705)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 11286.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	55,769,018	11286.99	0	(650,848)	0	(1,233,976)	$	(1,233,976)	(583,128)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/26/2031, Strike Price 22681.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/26/2031	1	27,853,164	22681.73	0	(1,441)	0	(2,361)	$	(2,361)	(921)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/14/2031, Strike Price 22955.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/14/2031	1	15,793,074	22955.05	0	(709)	0	(1,093)	$	(1,093)	(383)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 11351.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	53,919,103	11351.39	0	(618,495)	0	(1,185,056)	$	(1,185,056)	(566,561)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 10686.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/07/2031	1	36,888,141	10686.02	0	(701,350)	0	(1,169,618)	$	(1,169,618)	(468,268)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 10692.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	16,167,166	10692.57	0	(310,953)	0	(519,561)	$	(519,561)	(208,608)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/02/2026, Strike Price 6198.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/02/2026	1	198,274,340	6198.01	0	1,751,421	0	2,180,934	$	2,180,934	429,514	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/06/2026, Strike Price 6198.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/06/2026	1	5,702,169	6198.01	0	50,408	0	62,656	$	62,656	12,248	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/07/2026, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2026	1	51,587,200	6580	0	(2,568,814)	0	(4,376,731)	$	(4,376,731)	(1,807,917)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2031, Strike Price 39733.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	02/25/2031	1	25,429,446	39733.51	0	(26)	0	(1)	$	(1)	25	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/14/2031, Strike Price 21011.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/14/2031	1	34,501,031	21011.59	0	(3,116)	0	(6,969)	$	(6,969)	(3,853)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/23/2031, Strike Price 10639.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/23/2031	1	19,991,226	10639.29	0	(406,904)	0	(667,367)	$	(667,367)	(260,463)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 11996.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	18,269,999	11996.06	0	(143,047)	0	(311,936)	$	(311,936)	(168,890)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 04/25/2031, Strike Price 21929.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/25/2031	1	13,114,080	21929.9	0	(889)	0	(1,889)	$	(1,889)	(999)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 12141.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	24,027,613	12141.29	0	(172,841)	0	(386,997)	$	(386,997)	(214,156)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/14/2031, Strike Price 12679.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/14/2031	1	23,773,856	12679.39	0	(120,903)	0	(297,555)	$	(297,555)	(176,652)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/08/2026, Strike Price 403.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	1,773,684	403.11	0	(50,429)	0	(111,310)	$	(111,310)	(60,881)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/07/2027, Strike Price 429.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/07/2027	1	64,370	429.13	0	(1,815)	0	(3,720)	$	(3,720)	(1,904)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/08/2026, Strike Price 404.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	724,109	404.53	0	(220)	0	(26)	$	(26)	194	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/08/2026, Strike Price 1863.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	34,318,118	1863.09	0	(110,620)	0	(243,156)	$	(243,156)	(132,536)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/08/2026, Strike Price 1893.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	07/08/2026	1	94,685	1893.69	0	(140)	0	(333)	$	(333)	(193)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/01/2026, Strike Price 7047.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/01/2026	1	5,567,896	7047.97	0	(88,456)	0	(189,890)	$	(189,890)	(101,434)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 13428.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	18,530,778	13428.1	0	(89,164)	0	(183,331)	$	(183,331)	(94,167)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 06/01/2026, Strike Price 24517.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	06/01/2026	1	3,604,125	24517.86	0	(198,895)	0	(289,086)	$	(289,086)	(90,191)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 07/10/2026, Strike Price 6225.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/10/2026	1	335,929,059	6225.52	0	2,008,283	0	2,465,172	$	2,465,172	456,889	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/09/2026, Strike Price 6225.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/09/2026	1	14,007,420	6225.52	0	83,761	0	102,806	$	102,806	19,045	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/13/2026, Strike Price 6620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2026	1	59,712,400	6620	0	(2,897,864)	0	(4,820,561)	$	(4,820,561)	(1,922,697)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/14/2026, Strike Price 398.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	1,226,795	398.31	0	(684)	0	(159)	$	(159)	525	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1839.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	34,968,705	1839.49	0	(153,012)	0	(408,957)	$	(408,957)	(255,945)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/13/2027, Strike Price 1859.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/13/2027	1	316,192	1859.95	0	(4,187)	0	(8,464)	$	(8,464)	(4,277)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1944.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	194,437	1944.37	0	(58)	0	(187)	$	(187)	(129)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/14/2026, Strike Price 406.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2025	07/14/2026	1	1,364,395	406.07	0	(32,874)	0	(77,949)	$	(77,949)	(45,075)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/16/2031, Strike Price 13484.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/16/2031	1	27,791,946	13484.69	0	(77,543)	0	(272,072)	$	(272,072)	(194,529)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/17/2026, Strike Price 6243.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/17/2026	1	390,235,000	6243.76	0	2,348,125	0	2,763,091	$	2,763,091	414,966	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/16/2026, Strike Price 6243.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/16/2026	1	7,679,825	6243.76	0	54,329	0	54,383	$	54,383	54	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2026	1	53,835,600	6630	0	(2,943,906)	0	(4,357,068)	$	(4,357,068)	(1,413,162)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1858.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	30,047,256	1858.21	0	(112,737)	0	(255,624)	$	(255,624)	(142,887)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/20/2027, Strike Price 1839.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/20/2027	1	110,354	1839.23	0	(2,137)	0	(3,661)	$	(3,661)	(1,524)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1932.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	135,283	1932.62	0	(75)	0	(199)	$	(199)	(125)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/21/2026, Strike Price 405.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	1,017,253	405.28	0	(328)	0	(45)	$	(45)	283	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/21/2026, Strike Price 389.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	144,015	389.23	0	(312)	0	(96)	$	(96)	216	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/21/2026, Strike Price 412.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	07/21/2026	1	1,380,368	412.05	0	(32,998)	0	(64,448)	$	(64,448)	(31,450)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/14/2026, Strike Price 7543.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/14/2026	1	5,453,943	7543.49	0	(21,436)	0	(49,235)	$	(49,235)	(27,798)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 6388.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	06/22/2026	1	6,350,308	6388.64	0	398,928	0	428,542	$	428,542	29,614	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/24/2031, Strike Price 13645.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/24/2031	1	17,533,979	13645.12	0	(83,835)	0	(162,206)	$	(162,206)	(78,372)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/24/2026, Strike Price 6305.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/24/2026	1	259,160,160	6305.6	0	2,396,048	0	2,752,821	$	2,752,821	356,773	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 07/23/2026, Strike Price 6305.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/23/2026	1	7,188,384	6305.6	0	65,615	0	76,356	$	76,356	10,741	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/27/2026, Strike Price 6710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2026	1	48,043,600	6710	0	(2,466,832)	0	(3,495,696)	$	(3,495,696)	(1,028,864)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1859.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	38,062,737	1859.44	0	(149,022)	0	(330,298)	$	(330,298)	(181,276)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/28/2026, Strike Price 396.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	1,343,728	396.38	0	(1,010)	0	(341)	$	(341)	669	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/28/2026, Strike Price 392.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/28/2026	1	90,314	392.67	0	(108)	0	(41)	$	(41)	67	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/27/2026, Strike Price 419.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/27/2026	1	1,275,128	419.45	0	(16,142)	0	(45,276)	$	(45,276)	(29,133)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/26/2027, Strike Price 429.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2025	07/26/2027	1	819,428	429.02	0	(23,035)	0	(49,109)	$	(49,109)	(26,075)	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 06/18/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/05/2025	06/18/2026	1	1,286,744	Multiple	0	18,915	0	23,878	$	23,878	4,963	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/31/2026, Strike Price 7612.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/31/2026	1	5,565,030	7612.9	0	(28,174)	0	(48,845)	$	(48,845)	(20,671)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 13643.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	25,159,057	13643.74	0	(98,846)	0	(236,154)	$	(236,154)	(137,309)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2028, Strike Price 8732.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	01/20/2028	1	1,467,010	8732.2	0	(11,613)	0	(23,920)	$	(23,920)	(12,308)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/05/2027, Strike Price 8015.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	10/05/2027	1	2,613,017	8015.39	0	(44,639)	0	(87,351)	$	(87,351)	(42,713)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/21/2030, Strike Price 11922.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	10/21/2030	1	1,907,662	11922.89	0	(11,235)	0	(22,757)	$	(22,757)	(11,522)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/29/2030, Strike Price 10700.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	08/29/2030	1	2,054,536	10700.71	0	(26,459)	0	(45,478)	$	(45,478)	(19,020)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/02/2028, Strike Price 8809.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	02/02/2028	1	2,634,166	8809.92	0	(19,556)	0	(40,163)	$	(40,163)	(20,607)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/06/2026, Strike Price 6710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/06/2026	1	407,632,500	6710	0	(16,718,989)	0	(27,831,040)	$	(27,831,040)	(11,112,050)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/13/2026, Strike Price 6750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/13/2026	1	465,750,000	6750	0	(18,061,440)	0	(30,401,356)	$	(30,401,356)	(12,339,916)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/20/2026	1	487,575,400	6770	0	(18,614,743)	0	(31,433,310)	$	(31,433,310)	(12,818,567)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/27/2026, Strike Price 6840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/27/2026	1	511,153,200	6840	0	(17,356,155)	0	(29,799,473)	$	(29,799,473)	(12,443,318)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/03/2026, Strike Price 6830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	08/03/2026	1	521,607,100	6830	0	(18,583,456)	0	(31,706,168)	$	(31,706,168)	(13,122,712)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/31/2026, Strike Price 6238.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	07/31/2026	1	91,262,086	6238.01	0	1,513,857	0	1,799,101	$	1,799,101	285,244	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 07/30/2026, Strike Price 6238.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	07/30/2026	1	5,177,548	6238.01	0	85,910	0	102,068	$	102,068	16,158	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/03/2026, Strike Price 6690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2026	1	69,910,500	6690	0	(3,351,633)	0	(5,352,442)	$	(5,352,442)	(2,000,809)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1861.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	34,404,955	1861.74	0	(212,003)	0	(300,918)	$	(300,918)	(88,916)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/03/2027, Strike Price 1871.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	187,143	1871.43	0	(2,992)	0	(4,653)	$	(4,653)	(1,661)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1942.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	271,914	1942.24	0	(351)	0	(371)	$	(371)	(20)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 08/04/2026, Strike Price 403.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	693,745	403.34	0	(240)	0	(65)	$	(65)	174	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/04/2026, Strike Price 412.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/04/2026	1	1,746,694	412.93	0	(33,417)	0	(81,948)	$	(81,948)	(48,531)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/03/2027, Strike Price 433.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2025	08/03/2027	1	559,009	433.34	0	(14,281)	0	(30,429)	$	(30,429)	(16,148)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/31/2026, Strike Price 7213.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	07/31/2026	1	5,879,092	7213.61	0	(103,217)	0	(159,247)	$	(159,247)	(56,030)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/06/2031, Strike Price 13631.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/06/2031	1	18,988,972	13631.71	0	(81,723)	0	(182,135)	$	(182,135)	(100,412)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/07/2026, Strike Price 5344.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/07/2026	1	10,581,437	5344.16	0	1,630,974	0	1,799,087	$	1,799,087	168,113	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 08/07/2026, Strike Price 5344.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/07/2026	1	641,299	5344.16	0	98,847	0	109,036	$	109,036	10,189	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/10/2026, Strike Price 6630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/10/2026	1	52,509,600	6630	0	(3,322,103)	0	(4,474,752)	$	(4,474,752)	(1,152,648)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 08/11/2026, Strike Price 373.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/11/2026	1	194,282	373.62	0	(1,957)	0	(1,183)	$	(1,183)	775	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 08/11/2026, Strike Price 386.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2025	08/11/2026	1	731,298	386.93	0	(2,146)	0	(946)	$	(946)	1,200	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/11/2026, Strike Price 412.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	1,150,289	412.29	0	(29,211)	0	(56,276)	$	(56,276)	(27,065)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1866.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	32,516,346	1866.61	0	(118,108)	0	(270,296)	$	(270,296)	(152,188)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/10/2027, Strike Price 1878.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/10/2027	1	262,984	1878.46	0	(6,007)	0	(6,170)	$	(6,170)	(162)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1880.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2025	08/11/2026	1	376,110	1880.55	0	(1,072)	0	(2,379)	$	(2,379)	(1,307)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/13/2031, Strike Price 13826.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/13/2031	1	30,805,643	13826.59	0	(80,357)	0	(274,483)	$	(274,483)	(194,126)	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 07/23/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	07/23/2026	1	494,159	Multiple	0	6,968	0	8,003	$	8,003	1,035	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 08/14/2026, Strike Price 6373.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/14/2026	1	249,839,240	6373.45	0	2,430,400	0	2,917,495	$	2,917,495	487,095	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/14/2026, Strike Price 6373.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/14/2026	1	10,834,865	6373.45	0	105,417	0	126,524	$	126,524	21,107	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/17/2026, Strike Price 6810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2026	1	57,544,500	6810	0	(2,324,849)	0	(3,770,801)	$	(3,770,801)	(1,445,953)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 08/18/2026, Strike Price 407.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	1,840,951	407.29	0	(581)	0	(128)	$	(128)	454	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 08/18/2026, Strike Price 386.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	65,770	386.88	0	(224)	0	(94)	$	(95)	130	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1880.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	37,440,357	1880.48	0	(104,171)	0	(247,985)	$	(247,985)	(143,814)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/17/2027, Strike Price 1870.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	318,063	1870.96	0	(4,737)	0	(8,172)	$	(8,172)	(3,435)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1968.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	137,773	1968.18	0	(46)	0	(109)	$	(109)	(63)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/18/2026, Strike Price 417.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/18/2026	1	1,299,607	417.88	0	(23,176)	0	(52,577)	$	(52,577)	(29,401)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/17/2027, Strike Price 430.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/21/2025	08/17/2027	1	236,946	430.81	0	(7,548)	0	(14,042)	$	(14,042)	(6,495)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/21/2031, Strike Price 13806.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/21/2031	1	19,743,367	13806.55	0	(58,007)	0	(180,839)	$	(180,839)	(122,832)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 08/10/2026, Strike Price 6840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/10/2026	1	480,852,000	6840	0	(21,079,608)	0	(29,377,356)	$	(29,377,356)	(8,297,749)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/17/2026, Strike Price 6930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/17/2026	1	518,156,100	6930	0	(19,453,285)	0	(27,549,436)	$	(27,549,436)	(8,096,151)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/24/2026	1	474,642,800	6920	0	(18,582,572)	0	(26,238,730)	$	(26,238,730)	(7,656,158)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/21/2026, Strike Price 6370.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/21/2026	1	227,478,771	6370.17	0	2,399,355	0	2,695,459	$	2,695,459	296,104	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/21/2026, Strike Price 6370.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/21/2026	1	8,090,116	6370.17	0	84,836	0	95,862	$	95,862	11,026	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/24/2026	1	68,478,000	6780	0	(3,460,866)	0	(4,792,660)	$	(4,792,660)	(1,331,794)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 08/25/2026, Strike Price 397.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	08/25/2026	1	1,065,622	397.62	0	(1,083)	0	(396)	$	(396)	686	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/25/2026, Strike Price 425.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	1,268,288	425.6	0	(18,118)	0	(38,467)	$	(38,467)	(20,348)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1861.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	34,464,880	1861.96	0	(294,674)	0	(336,849)	$	(336,849)	(42,174)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1930.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	08/25/2026	1	328,233	1930.78	0	(492)	0	(759)	$	(759)	(268)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/18/2026, Strike Price 7704.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/18/2026	1	6,264,092	7704.91	0	(28,232)	0	(50,747)	$	(50,747)	(22,515)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 08/06/2026, Strike Price 7294.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/06/2026	1	5,303,305	7294.78	0	(69,031)	0	(121,637)	$	(121,637)	(52,606)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 13898.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	29,395,581	13898.62	0	(85,272)	0	(261,760)	$	(261,760)	(176,488)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/28/2026, Strike Price 6439.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/04/2025	08/28/2026	1	302,905,613	6439.32	0	2,001,082	0	2,254,923	$	2,254,923	253,842	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/28/2026, Strike Price 6439.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/04/2025	08/28/2026	1	13,908,931	6439.32	0	91,433	0	103,542	$	103,542	12,110	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/31/2026, Strike Price 6830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/04/2025	08/31/2026	1	68,368,300	6830	0	(3,186,283)	0	(4,499,442)	$	(4,499,442)	(1,313,159)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/31/2026, Strike Price 6950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2026	1	507,350,000	6950	0	(18,266,060)	0	(27,214,520)	$	(27,214,520)	(8,948,460)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1880.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	33,248,831	1880.59	0	(268,109)	0	(239,194)	$	(239,194)	28,915	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/31/2027, Strike Price 1876.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2027	1	131,342	1876.31	0	(2,477)	0	(3,286)	$	(3,286)	(809)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1922.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	173,010	1922.33	0	(401)	0	(519)	$	(519)	(118)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 09/01/2026, Strike Price 393.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	1,337,628	393.42	0	(2,198)	0	(1,006)	$	(1,006)	1,192	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/01/2026, Strike Price 423.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	1,322,100	423.75	0	(25,324)	0	(44,363)	$	(44,363)	(19,040)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/31/2027, Strike Price 441.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	08/31/2027	1	392,597	441.12	0	(10,778)	0	(18,406)	$	(18,406)	(7,628)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/01/2026, Strike Price 423.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/05/2025	09/01/2026	1	55,010	423.15	0	(1,082)	0	(1,891)	$	(1,891)	(809)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 7350.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	08/24/2026	1	6,579,002	7350.84	0	(85,322)	0	(144,983)	$	(144,983)	(59,661)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/04/2031, Strike Price 13820.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/04/2031	1	26,576,245	13820.2	0	(118,841)	0	(249,717)	$	(249,717)	(130,876)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/04/2026, Strike Price 6502.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/04/2026	1	189,795,715	6502.08	0	1,779,714	0	1,937,723	$	1,937,723	158,008	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/08/2026, Strike Price 6502.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2026	1	7,412,371	6502.08	0	74,875	0	75,608	$	75,608	733	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/08/2026, Strike Price 6830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2026	1	64,338,600	6830	0	(3,453,089)	0	(4,310,105)	$	(4,310,105)	(857,016)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1877.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	27,841,842	1877.4	0	(298,698)	0	(221,456)	$	(221,456)	77,242	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/08/2027, Strike Price 1875.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2027	1	487,742	1875.93	0	(13,658)	0	(12,392)	$	(12,392)	1,266	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1975.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	79,031	1975.77	0	(153)	0	(68)	$	(68)	85	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 09/09/2026, Strike Price 394.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	1,198,246	394.16	0	(2,051)	0	(910)	$	(910)	1,142	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2026, Strike Price 420.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/09/2026	1	963,609	420.79	0	(26,908)	0	(37,136)	$	(37,136)	(10,229)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/08/2027, Strike Price 451.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2025	09/08/2027	1	162,569	451.58	0	(3,992)	0	(5,856)	$	(5,856)	(1,864)	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 08/18/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	08/18/2026	1	965,332	Multiple	0	13,129	0	13,668	$	13,668	539	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/08/2026, Strike Price 7797.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/08/2026	1	6,269,102	7797.39	0	(20,845)	0	(46,681)	$	(46,681)	(25,837)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/04/2031, Strike Price 25447.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	08/04/2031	1	19,416,099	25447.05	0	(3,586)	0	(1,154)	$	(1,154)	2,432	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 13765.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	32,018,972	13765.68	0	(161,687)	0	(312,511)	$	(312,511)	(150,823)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/11/2026, Strike Price 6481.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/11/2026	1	216,676,545	6481.5	0	2,492,875	0	2,651,122	$	2,651,122	158,247	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/11/2026, Strike Price 6495.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/11/2026	1	9,093,210	6495.15	0	90,860	0	96,535	$	96,535	5,675	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/14/2026, Strike Price 6910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/14/2026	1	71,242,100	6910	0	(3,981,722)	0	(4,264,756)	$	(4,264,756)	(283,034)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1913.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	34,666,097	1913.14	0	(196,053)	0	(141,527)	$	(141,527)	54,526	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1899.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	322,883	1899.31	0	(2,282)	0	(1,749)	$	(1,749)	533	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 09/22/2026, Strike Price 2900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/22/2026	1	80,939,000	2900	0	(2,991,673)	0	(4,192,246)	$	(4,192,246)	(1,200,573)	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 09/22/2026, Strike Price 2880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/22/2026	1	7,257,600	2880	0	(293,177)	0	(408,416)	$	(408,416)	(115,239)	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 09/21/2026, Strike Price 2460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/21/2026	1	123,344,400	2460	0	(11,944,200)	0	(10,746,440)	$	(10,746,440)	1,197,761	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 09/21/2026, Strike Price 2440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/21/2026	1	7,222,400	2440	0	(728,459)	0	(670,289)	$	(670,289)	58,170	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 09/15/2026, Strike Price 405.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	2,695,043	405.88	0	(834)	0	(448)	$	(448)	386	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/15/2026, Strike Price 438.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/15/2026	1	1,360,838	438.98	0	(19,978)	0	(24,946)	$	(24,946)	(4,968)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 07/31/2026, Strike Price 27879.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	07/31/2026	1	5,074,124	27879.8	0	(140,074)	0	(112,879)	$	(112,879)	27,196	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/15/2026, Strike Price 7525.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/15/2026	1	5,478,448	7525.34	0	(76,383)	0	(89,224)	$	(89,224)	(12,840)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/18/2031, Strike Price 13482.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/18/2031	1	25,968,239	13482.99	0	(167,886)	0	(292,878)	$	(292,878)	(124,992)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/18/2026, Strike Price 6664.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/18/2026	1	347,546,374	6664.36	0	2,776,988	0	3,034,083	$	3,034,083	257,095	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 09/18/2026, Strike Price 6664.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/18/2026	1	12,795,571	6664.36	0	81,446	0	89,046	$	89,046	7,600	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/21/2026, Strike Price 6990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2026	1	84,369,300	6990	0	(4,027,759)	0	(4,496,217)	$	(4,496,217)	(468,458)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 09/22/2026, Strike Price 397.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	3,939,126	397.49	0	(3,602)	0	(2,395)	$	(2,395)	1,207	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 09/22/2026, Strike Price 381.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	224,867	381.13	0	(1,173)	0	(913)	$	(913)	259	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/22/2026, Strike Price 1922.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	32,550,803	1922.67	0	(122,760)	0	(115,320)	$	(115,320)	7,440	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/21/2027, Strike Price 1904.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/21/2027	1	495,292	1904.97	0	(10,215)	0	(9,553)	$	(9,553)	662	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/22/2026, Strike Price 1942.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	330,189	1942.29	0	(854)	0	(762)	$	(762)	93	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/22/2026, Strike Price 438.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	2,390,915	438.7	0	(30,444)	0	(45,922)	$	(45,922)	(15,478)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/22/2026, Strike Price 431.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2025	09/22/2026	1	112,161	431.39	0	(2,023)	0	(2,966)	$	(2,966)	(943)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/21/2026, Strike Price 7968.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/21/2026	1	6,916,337	7968.13	0	(27,625)	0	(36,157)	$	(36,157)	(8,532)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/25/2026, Strike Price 7573.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/25/2026	1	6,922,344	7573.68	0	(97,652)	0	(105,683)	$	(105,683)	(8,031)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 09/24/2031, Strike Price 13516.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/24/2031	1	33,776,809	13516.13	0	(240,919)	0	(380,080)	$	(380,080)	(139,161)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 08/17/2026, Strike Price 27395.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/17/2026	1	4,520,262	27395.53	0	(160,005)	0	(141,959)	$	(141,959)	18,046	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/08/2026, Strike Price 6940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/01/2025	09/08/2026	1	413,485,200	6940	0	(23,716,737)	0	(23,052,872)	$	(23,052,872)	663,865	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/14/2026, Strike Price 7050	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/01/2025	09/14/2026	1	502,383,000	7050	0	(24,338,718)	0	(23,496,128)	$	(23,496,128)	842,589	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/21/2026, Strike Price 7140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/01/2025	09/21/2026	1	509,439,000	7140	0	(21,498,433)	0	(20,510,697)	$	(20,510,697)	987,736	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/28/2026, Strike Price 7160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/01/2025	09/28/2026	1	540,293,600	7160	0	(22,374,841)	0	(21,476,764)	$	(21,476,764)	898,077	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/25/2026, Strike Price 6604.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/25/2026	1	281,757,355	6604.72	0	2,602,119	0	2,731,795	$	2,731,795	129,676	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/25/2026, Strike Price 6604.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/25/2026	1	8,916,372	6604.72	0	82,350	0	86,449	$	86,449	4,100	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/28/2026, Strike Price 7000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2026	1	78,680,000	7000	0	(4,329,400)	0	(4,212,344)	$	(4,212,344)	117,055	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1916.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	34,606,933	1916.22	0	(211,233)	0	(148,026)	$	(148,026)	63,207	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/28/2027, Strike Price 1904.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/28/2027	1	171,400	1904.44	0	(3,841)	0	(3,374)	$	(3,374)	466	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1936.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	484,233	1936.93	0	(2,089)	0	(1,345)	$	(1,345)	744	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 09/29/2026, Strike Price 400.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	2,043,723	400.73	0	(1,565)	0	(906)	$	(906)	659	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/29/2026, Strike Price 429.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	1,477,893	429.62	0	(39,147)	0	(43,153)	$	(43,153)	(4,006)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/29/2026, Strike Price 441.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	09/29/2026	1	127,931	441.14	0	(2,065)	0	(2,273)	$	(2,273)	(208)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/02/2026, Strike Price 8048.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/02/2026	1	5,376,178	8048.17	0	(35,976)	0	(25,165)	$	(25,165)	10,812	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/01/2026, Strike Price 6715.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	09/01/2026	1	10,590,801	6715.79	0	(847,630)	0	(837,087)	$	(837,087)	10,542	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/02/2031, Strike Price 13609.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/02/2031	1	28,457,883	13609.7	0	(179,132)	0	(312,324)	$	(312,324)	(133,192)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/02/2026, Strike Price 6715.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/02/2026	1	302,009,076	6715.79	0	2,214,773	0	2,303,913	$	2,303,913	89,140	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/02/2026, Strike Price 6715.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/02/2026	1	21,356,212	6715.79	0	139,443	0	122,944	$	122,944	(16,499)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 7060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2026	1	89,379,600	7060	0	(4,862,579)	0	(4,396,737)	$	(4,396,737)	465,842	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 10/06/2026, Strike Price 401.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	746,325	401.25	0	(452)	0	(345)	$	(345)	107	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1919.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	34,757,618	1919.25	0	(187,010)	0	(146,806)	$	(146,806)	40,204	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/05/2027, Strike Price 1909.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	57,279	1909.31	0	(1,194)	0	(1,089)	$	(1,089)	104	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1895.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	113,743	1895.71	0	(895)	0	(756)	$	(756)	139	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/06/2026, Strike Price 438.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	978,948	438.99	0	(18,412)	0	(19,792)	$	(19,792)	(1,380)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/05/2027, Strike Price 452.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/05/2027	1	362,144	452.68	0	(11,571)	0	(13,420)	$	(13,420)	(1,849)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/06/2026, Strike Price 436.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	10/06/2026	1	69,896	436.85	0	(1,442)	0	(1,551)	$	(1,551)	(110)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/17/2026, Strike Price 7220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	09/17/2026	1	88,950,400	7220	0	(2,876,634)	0	(2,998,584)	$	(2,998,584)	(121,950)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 7020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	08/24/2026	1	2,597,400	7020	0	(112,184)	0	(119,392)	$	(119,392)	(7,208)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	01/20/2026	1	87,828,500	6530	0	(3,714,680)	0	(4,469,796)	$	(4,469,796)	(755,116)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	02/23/2026	1	78,086,400	6640	0	(3,070,180)	0	(3,557,025)	$	(3,557,025)	(486,845)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 6250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	03/23/2026	1	82,625,000	6250	0	(7,520,037)	0	(9,061,456)	$	(9,061,456)	(1,541,419)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	04/20/2026	1	81,804,800	5810	0	(13,520,191)	0	(15,872,417)	$	(15,872,417)	(2,352,226)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 6350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	05/18/2026	1	79,057,500	6350	0	(7,039,145)	0	(8,409,920)	$	(8,409,920)	(1,370,776)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/23/2026, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	06/23/2026	1	85,540,000	6580	0	(5,866,949)	0	(7,017,228)	$	(7,017,228)	(1,150,279)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	07/20/2026	1	91,287,000	6900	0	(3,888,425)	0	(4,630,577)	$	(4,630,577)	(742,152)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 7020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	08/24/2026	1	84,240,000	7020	0	(3,237,446)	0	(3,872,165)	$	(3,872,165)	(634,718)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 7640.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/05/2026	1	7,289,228	7640.7	0	(111,732)	0	(99,771)	$	(99,771)	11,961	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/08/2031, Strike Price 13536.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/08/2031	1	24,582,429	13536.58	0	(148,733)	0	(282,207)	$	(282,207)	(133,474)	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 09/21/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/15/2025	09/21/2026	1	955,475	Multiple	0	13,815	0	12,912	$	12,912	(903)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/09/2026, Strike Price 6552.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/09/2026	1	81,906,375	6552.51	0	1,685,875	0	1,801,295	$	1,801,295	115,420	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/08/2026, Strike Price 6552.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/08/2026	1	5,307,533	6552.51	0	109,844	0	116,637	$	116,637	6,793	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 10/13/2026, Strike Price 7020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2026	1	81,502,200	7020	0	(4,472,404)	0	(4,406,740)	$	(4,406,740)	65,664	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 10/12/2026, Strike Price 397.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/12/2026	1	1,434,795	397.45	0	(1,149)	0	(1,186)	$	(1,186)	(37)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/14/2026, Strike Price 433.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	1,700,104	433.7	0	(35,930)	0	(44,276)	$	(44,276)	(8,346)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/14/2026, Strike Price 1914.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/14/2026	1	30,428,397	1914.94	0	(213,099)	0	(147,791)	$	(147,791)	65,307	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/13/2027, Strike Price 1901.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/13/2027	1	95,075	1901.49	0	(2,300)	0	(1,990)	$	(1,990)	310	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/06/2031, Strike Price 26721.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/06/2031	1	19,078,965	26721.24	0	(3,777)	0	(1,020)	$	(1,020)	2,757	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/16/2031, Strike Price 13372.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/16/2031	1	19,671,477	13372.86	0	(214,042)	0	(246,793)	$	(246,793)	(32,751)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/16/2031, Strike Price 19952.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/16/2031	1	57,861,670	19952.3	0	(18,627)	0	(44,662)	$	(44,662)	(26,035)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/05/2031, Strike Price 19404.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	09/05/2031	1	4,365,968	19404.3	0	(1,655)	0	(3,600)	$	(3,600)	(1,944)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 19630.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	09/10/2031	1	26,618,416	19630.1	0	(9,213)	0	(20,336)	$	(20,336)	(11,123)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/17/2031, Strike Price 19859.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	09/17/2031	1	28,001,655	19859.33	0	(8,859)	0	(20,008)	$	(20,008)	(11,149)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 09/25/2031, Strike Price 19949.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	09/25/2031	1	39,320,602	19949.57	0	(16,150)	0	(27,958)	$	(27,958)	(11,808)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/02/2031, Strike Price 20103.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/02/2031	1	55,323,484	20103.01	0	(16,209)	0	(38,001)	$	(38,001)	(21,792)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/08/2031, Strike Price 20081.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/08/2031	1	55,624,758	20081.14	0	(16,639)	0	(39,487)	$	(39,487)	(22,848)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/16/2026, Strike Price 6552.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/16/2026	1	147,628,050	6552.51	0	1,847,460	0	1,935,911	$	1,935,911	88,451	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/16/2026, Strike Price 6629.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/16/2026	1	21,213,024	6629.07	0	89,600	0	96,143	$	96,143	6,543	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/19/2026, Strike Price 6990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/19/2026	1	92,058,300	6990	0	(5,320,939)	0	(5,341,419)	$	(5,341,419)	(20,479)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1936.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	33,970,595	1936.75	0	(184,797)	0	(112,322)	$	(112,322)	72,476	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/19/2027, Strike Price 1937.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/19/2027	1	135,635	1937.64	0	(2,502)	0	(1,957)	$	(1,957)	544	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 2040.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	81,610	2040.25	0	(57)	0	(22)	$	(22)	35	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 10/20/2026, Strike Price 400.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	1,136,426	400.15	0	(897)	0	(744)	$	(744)	153	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/20/2026, Strike Price 432.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	2,047,917	432.05	0	(51,579)	0	(58,466)	$	(58,466)	(6,887)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/20/2026, Strike Price 432.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	116,756	432.43	0	(2,851)	0	(3,284)	$	(3,284)	(432)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 10/20/2026, Strike Price 390.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2025	10/20/2026	1	175,820	390.71	0	(405)	0	(342)	$	(342)	63	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	03/23/2026	1	3,337,600	5960	0	(587,350)	0	(534,967)	$	(534,967)	52,383	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/30/2026, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	03/30/2026	1	3,010,000	6020	0	(501,825)	0	(453,932)	$	(453,932)	47,893	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/07/2026, Strike Price 5740	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	04/07/2026	1	1,033,200	5740	0	(227,569)	0	(212,692)	$	(212,692)	14,876	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/13/2026, Strike Price 5510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	04/13/2026	1	3,085,600	5510	0	(829,914)	0	(787,343)	$	(787,343)	42,572	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	04/20/2026	1	1,907,400	5610	0	(474,691)	0	(447,595)	$	(447,595)	27,096	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/27/2026, Strike Price 5650	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	04/27/2026	1	1,017,000	5650	0	(245,954)	0	(231,350)	$	(231,350)	14,604	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/04/2026, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	05/04/2026	1	3,127,000	5900	0	(608,626)	0	(561,299)	$	(561,299)	47,326	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/11/2026, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	05/11/2026	1	2,261,000	5950	0	(422,336)	0	(387,790)	$	(387,790)	34,546	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 6240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	05/18/2026	1	998,400	6240	0	(139,067)	0	(123,036)	$	(123,036)	16,031	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 05/26/2026, Strike Price 6210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	05/26/2026	1	621,000	6210	0	(90,218)	0	(80,374)	$	(80,374)	9,844	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/01/2026, Strike Price 6250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/01/2026	1	1,750,000	6250	0	(245,246)	0	(217,722)	$	(217,722)	27,525	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 6310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/08/2026	1	1,829,900	6310	0	(241,843)	0	(213,187)	$	(213,187)	28,656	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/15/2026, Strike Price 6350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/15/2026	1	1,714,500	6350	0	(218,754)	0	(191,839)	$	(191,839)	26,915	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 6340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/22/2026	1	2,472,600	6340	0	(321,649)	0	(283,165)	$	(283,165)	38,483	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/29/2026, Strike Price 6460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	06/29/2026	1	775,200	6460	0	(88,636)	0	(76,720)	$	(76,720)	11,915	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/07/2026, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	07/07/2026	1	2,500,400	6580	0	(248,908)	0	(212,137)	$	(212,137)	36,770	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/13/2026, Strike Price 6620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	07/13/2026	1	3,177,600	6620	0	(303,504)	0	(256,527)	$	(256,527)	46,977	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	07/20/2026	1	6,165,900	6630	0	(589,378)	0	(499,024)	$	(499,024)	90,354	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/27/2026, Strike Price 6710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	07/27/2026	1	4,562,800	6710	0	(397,208)	0	(331,993)	$	(331,993)	65,215	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/03/2026, Strike Price 6690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/03/2026	1	602,100	6690	0	(54,672)	0	(46,098)	$	(46,098)	8,575	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 08/10/2026, Strike Price 6630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/10/2026	1	2,652,000	6630	0	(263,928)	0	(225,998)	$	(225,998)	37,930	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/17/2026, Strike Price 6810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/17/2026	1	2,792,100	6810	0	(220,830)	0	(182,962)	$	(182,962)	37,868	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/24/2026	1	1,152,600	6780	0	(96,329)	0	(80,669)	$	(80,669)	15,660	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/31/2026, Strike Price 6830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2025	08/31/2026	1	887,900	6830	0	(70,321)	0	(58,434)	$	(58,434)	11,887	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/10/2028, Strike Price 9095.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	03/10/2028	1	1,709,962	9095.54	0	(25,995)	0	(19,875)	$	(19,875)	6,120	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/07/2027, Strike Price 8510.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	12/07/2027	1	2,748,930	8510.62	0	(70,245)	0	(53,829)	$	(53,829)	16,416	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/08/2031, Strike Price 13121.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	04/08/2031	1	485,496	13121.5	0	(3,585)	0	(4,472)	$	(4,472)	(887)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2030, Strike Price 11347.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	11/13/2030	1	1,531,876	11347.23	0	(25,051)	0	(26,490)	$	(26,490)	(1,439)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/07/2030, Strike Price 9653.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	02/07/2030	1	1,428,653	9653.06	0	(52,371)	0	(48,962)	$	(48,962)	3,409	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 05/19/2028, Strike Price 9768.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	05/19/2028	1	1,426,211	9768.57	0	(11,285)	0	(8,693)	$	(8,693)	2,593	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/19/2026, Strike Price 8063.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/19/2026	1	8,296,971	8063.14	0	(91,916)	0	(43,389)	$	(43,389)	48,527	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 10/21/2026, Strike Price 7665.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/21/2026	1	7,458,726	7665.7	0	(186,067)	0	(109,937)	$	(109,937)	76,130	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/23/2031, Strike Price 13506.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/23/2031	1	24,743,120	13506.07	0	(212,784)	0	(296,848)	$	(296,848)	(84,064)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/23/2031, Strike Price 20235.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/23/2031	1	60,707,370	20235.79	0	(22,355)	0	(42,972)	$	(42,972)	(20,617)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/23/2026, Strike Price 6664.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/23/2026	1	167,866,412	6664.01	0	2,272,390	0	2,232,652	$	2,232,652	(39,738)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/23/2026, Strike Price 6699.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/23/2026	1	11,054,010	6699.4	0	104,841	0	104,992	$	104,992	151	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/26/2026, Strike Price 7100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2026	1	88,395,000	7100	0	(5,615,946)	0	(4,357,587)	$	(4,357,587)	1,258,359	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 10/27/2026, Strike Price 402.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	1,081,999	402.23	0	(428)	0	(605)	$	(605)	(177)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 10/27/2026, Strike Price 382.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	88,028	382.73	0	(331)	0	(408)	$	(408)	(77)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1932.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	37,214,365	1932.21	0	(210,268)	0	(141,884)	$	(141,884)	68,384	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/26/2027, Strike Price 1900.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	95,041	1900.82	0	(2,860)	0	(2,062)	$	(2,062)	798	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1987.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	317,926	1987.04	0	(631)	0	(372)	$	(372)	258	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1647.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	01/06/2026	1	21,469,270	1647.68	0	(1,894,067)	0	(1,848,340)	$	(1,848,340)	45,727	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/13/2026, Strike Price 1644.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	01/13/2026	1	10,475,465	1644.5	0	(952,623)	0	(945,308)	$	(945,308)	7,316	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/21/2026, Strike Price 1648.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	01/21/2026	1	7,766,507	1648.94	0	(689,731)	0	(682,527)	$	(682,527)	7,205	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/27/2026, Strike Price 1645.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	01/27/2026	1	10,331,919	1645.21	0	(948,994)	0	(938,260)	$	(938,260)	10,734	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/03/2026, Strike Price 1655.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	02/03/2026	1	10,133,068	1655.73	0	(867,467)	0	(856,090)	$	(856,090)	11,377	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/12/2027, Strike Price 1712.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	01/12/2027	1	4,487,562	1712.81	0	(350,121)	0	(334,633)	$	(334,633)	15,489	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/20/2027, Strike Price 1701.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	01/20/2027	1	3,046,007	1701.68	0	(258,337)	0	(247,303)	$	(247,303)	11,035	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 01/26/2027, Strike Price 1724.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	01/26/2027	1	3,362,931	1724.58	0	(245,504)	0	(232,770)	$	(232,770)	12,734	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/02/2027, Strike Price 1730.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	02/02/2027	1	3,391,976	1730.6	0	(239,232)	0	(226,351)	$	(226,351)	12,881	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/27/2026, Strike Price 443.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/27/2026	1	1,099,508	443.35	0	(18,486)	0	(20,176)	$	(20,176)	(1,690)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/26/2027, Strike Price 436.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2025	10/26/2027	1	139,536	436.05	0	(7,360)	0	(8,122)	$	(8,122)	(762)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 7609.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/05/2026	1	5,753,137	7609.97	0	(139,108)	0	(84,534)	$	(84,534)	54,574	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 13743.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	16,684,026	13743.02	0	(140,883)	0	(182,640)	$	(182,640)	(41,758)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 20308.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	37,103,483	20308.42	0	(17,890)	0	(26,123)	$	(26,123)	(8,233)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/29/2026, Strike Price 6791.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	10/29/2026	1	195,125,254	6791.69	0	1,765,459	0	1,884,418	$	1,884,418	118,959	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/30/2026, Strike Price 6822.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	10/30/2026	1	17,738,084	6822.34	0	109,512	0	117,131	$	117,131	7,619	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/02/2026, Strike Price 7210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2026	1	94,306,800	7210	0	(4,200,380)	0	(3,904,746)	$	(3,904,746)	295,634	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/17/2026, Strike Price 7220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	09/17/2026	1	3,032,400	7220	0	(111,812)	0	(102,224)	$	(102,224)	9,588	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/16/2026, Strike Price 7370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	10/16/2026	1	82,617,700	7370	0	(2,543,549)	0	(2,331,762)	$	(2,331,762)	211,787	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/03/2026, Strike Price 398.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	1,054,859	398.06	0	(649)	0	(1,062)	$	(1,062)	(412)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/10/2026, Strike Price 1666.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	02/10/2026	1	8,881,912	1666.4	0	(657,211)	0	(694,388)	$	(694,388)	(37,177)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/18/2026, Strike Price 1661.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	02/18/2026	1	8,374,817	1661.67	0	(649,627)	0	(684,840)	$	(684,840)	(35,213)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 02/24/2026, Strike Price 1655.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	02/24/2026	1	9,119,270	1655.04	0	(749,548)	0	(788,869)	$	(788,869)	(39,320)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1687.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	03/03/2026	1	6,075,648	1687.68	0	(381,960)	0	(402,870)	$	(402,870)	(20,910)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/03/2026, Strike Price 1634.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	03/03/2026	1	5,884,380	1634.55	0	(565,215)	0	(592,282)	$	(592,282)	(27,067)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/09/2027, Strike Price 1731.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	02/09/2027	1	4,744,611	1731.61	0	(315,768)	0	(316,412)	$	(316,412)	(644)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/17/2027, Strike Price 1727.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	02/17/2027	1	5,854,937	1727.12	0	(407,810)	0	(406,407)	$	(406,407)	1,403	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 02/23/2027, Strike Price 1738.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	02/23/2027	1	5,528,621	1738.56	0	(353,742)	0	(354,024)	$	(354,024)	(282)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1968.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	32,560,975	1968.62	0	(74,824)	0	(61,918)	$	(61,918)	12,906	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/02/2027, Strike Price 1938.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2027	1	232,584	1938.2	0	(3,876)	0	(3,469)	$	(3,469)	407	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1930.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	212,355	1930.5	0	(1,010)	0	(884)	$	(884)	126	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/03/2026, Strike Price 442.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	2,648,598	442.17	0	(40,852)	0	(52,733)	$	(52,733)	(11,881)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/02/2027, Strike Price 456.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/02/2027	1	77,607	456.51	0	(2,137)	0	(2,751)	$	(2,751)	(614)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/03/2026, Strike Price 443.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2025	11/03/2026	1	35,512	443.9	0	(499)	0	(657)	$	(657)	(157)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 7190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/05/2026	1	492,802,600	7190	0	(23,031,496)	0	(18,925,548)	$	(18,925,548)	4,105,949	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/13/2026, Strike Price 7160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/13/2026	1	446,426,000	7160	0	(22,419,190)	0	(18,742,286)	$	(18,742,286)	3,676,904	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/19/2026, Strike Price 7130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/19/2026	1	457,674,700	7130	0	(24,618,149)	0	(20,849,808)	$	(20,849,808)	3,768,341	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/26/2026, Strike Price 7240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/26/2026	1	478,636,400	7240	0	(22,088,012)	0	(18,180,864)	$	(18,180,864)	3,907,148	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/02/2026, Strike Price 7350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	11/02/2026	1	426,006,000	7350	0	(16,768,987)	0	(13,487,694)	$	(13,487,694)	3,281,294	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 10/16/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/11/2025	10/16/2026	1	1,070,669	Multiple	0	14,454	0	11,674	$	11,674	(2,780)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/03/2026, Strike Price 7701.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/03/2026	1	5,684,061	7701.98	0	(137,340)	0	(84,554)	$	(84,554)	52,786	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/05/2031, Strike Price 13186.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/05/2031	1	16,786,084	13186.24	0	(138,124)	0	(237,680)	$	(237,680)	(99,555)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/06/2031, Strike Price 19070.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/06/2031	1	45,462,928	19070.02	0	(8,539)	0	(54,179)	$	(54,179)	(45,640)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 11/06/2026, Strike Price 6720.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/06/2026	1	150,535,168	6720.32	0	1,915,200	0	1,995,592	$	1,995,592	80,392	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/06/2026, Strike Price 6720.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/06/2026	1	8,803,619	6720.32	0	112,319	0	116,706	$	116,706	4,387	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 7100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2026	1	75,260,000	7100	0	(4,366,564)	0	(3,883,462)	$	(3,883,462)	483,102	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/10/2026, Strike Price 1675.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	03/10/2026	1	9,684,621	1675.54	0	(677,359)	0	(721,932)	$	(721,932)	(44,574)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1645.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	03/17/2026	1	6,961,057	1645.64	0	(623,967)	0	(656,510)	$	(656,510)	(32,543)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/17/2026, Strike Price 1696.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	03/17/2026	1	7,174,122	1696.01	0	(416,911)	0	(446,980)	$	(446,980)	(30,070)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/24/2026, Strike Price 1670.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	03/24/2026	1	11,523,483	1670.07	0	(858,706)	0	(910,456)	$	(910,456)	(51,751)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 03/31/2026, Strike Price 1687.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	03/31/2026	1	11,235,820	1687.06	0	(725,875)	0	(774,763)	$	(774,763)	(48,888)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1773.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	12/08/2026	1	5,409,389	1773.57	0	(230,865)	0	(231,926)	$	(231,926)	(1,061)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1768.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	12/15/2026	1	4,544,017	1768.1	0	(206,898)	0	(207,773)	$	(207,773)	(875)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1721.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	12/22/2026	1	4,631,373	1721.7	0	(311,527)	0	(316,786)	$	(316,786)	(5,259)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 12/30/2026, Strike Price 1708.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	12/30/2026	1	5,619,978	1708.2	0	(420,293)	0	(428,289)	$	(428,289)	(7,996)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1940.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	30,615,409	1940.14	0	(129,561)	0	(111,219)	$	(111,219)	18,341	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 2005	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	220,550	2005	0	(242)	0	(200)	$	(200)	41	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/10/2026, Strike Price 396.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	1,417,752	396.02	0	(1,799)	0	(1,944)	$	(1,944)	(145)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/10/2026, Strike Price 430.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	3,068,150	430.92	0	(82,806)	0	(98,094)	$	(98,094)	(15,288)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/09/2027, Strike Price 443.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/09/2027	1	283,546	443.04	0	(12,122)	0	(14,293)	$	(14,293)	(2,171)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/10/2026, Strike Price 382.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/13/2025	11/10/2026	1	206,507	382.42	0	(1,083)	0	(1,093)	$	(1,093)	(10)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2026, Strike Price 6830.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	01/22/2026	1	293,696	6830.13	0	(5,215)	0	(4,104)	$	(4,104)	1,111	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 02/06/2026, Strike Price 6784.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	02/06/2026	1	210,334	6784.96	0	(5,381)	0	(5,036)	$	(5,036)	345	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 03/20/2026, Strike Price 6397.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	03/20/2026	1	550,151	6397.11	0	(43,036)	0	(47,605)	$	(47,605)	(4,569)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2026, Strike Price 6176.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	04/22/2026	1	1,500,863	6176.39	0	(174,506)	0	(193,083)	$	(193,083)	(18,578)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2026, Strike Price 6768.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	05/20/2026	1	1,008,556	6768.83	0	(49,891)	0	(53,117)	$	(53,117)	(3,225)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 06/09/2026, Strike Price 6897.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	06/09/2026	1	869,082	6897.48	0	(36,028)	0	(37,673)	$	(37,673)	(1,644)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 07/16/2026, Strike Price 7219.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	07/16/2026	1	685,814	7219.09	0	(17,072)	0	(16,521)	$	(16,521)	551	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 08/18/2026, Strike Price 7407.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	08/18/2026	1	1,481,502	7407.51	0	(29,066)	0	(27,503)	$	(27,503)	1,563	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 09/16/2026, Strike Price 7564.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	09/16/2026	1	1,603,697	7564.61	0	(26,114)	0	(23,574)	$	(23,574)	2,540	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 10/22/2026, Strike Price 7761.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	10/22/2026	1	1,342,819	7761.96	0	(17,777)	0	(15,983)	$	(15,983)	1,795	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 12911.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	16,242,818	12911.62	0	(154,980)	0	(263,192)	$	(263,192)	(108,212)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 18111.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	48,684,760	18111.89	0	(39,036)	0	(87,610)	$	(87,610)	(48,574)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2026, Strike Price 6850.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/13/2026	1	148,116,890	6850.92	0	1,572,725	0	1,781,539	$	1,781,539	208,814	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2026, Strike Price 6850.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/13/2026	1	6,713,902	6850.92	0	68,096	0	77,162	$	77,162	9,065	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/16/2026, Strike Price 7120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2026	1	81,452,800	7120	0	(3,796,341)	0	(4,148,802)	$	(4,148,802)	(352,460)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/17/2026, Strike Price 444.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	1,185,667	444.07	0	(11,193)	0	(23,124)	$	(23,124)	(11,932)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1955.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	36,418,113	1955.86	0	(46,662)	0	(102,274)	$	(102,274)	(55,613)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/16/2027, Strike Price 1882.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/16/2027	1	150,634	1882.93	0	(3,541)	0	(4,033)	$	(4,033)	(492)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1977.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	553,619	1977.21	0	(332)	0	(1,005)	$	(1,005)	(672)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/07/2026, Strike Price 1678.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	04/07/2026	1	7,370,064	1678.83	0	(426,262)	0	(549,374)	$	(549,374)	(123,112)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/14/2026, Strike Price 1657.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	04/14/2026	1	9,461,927	1657.08	0	(681,525)	0	(840,307)	$	(840,307)	(158,782)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1616.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	04/21/2026	1	5,157,528	1616.78	0	(510,233)	0	(598,429)	$	(598,429)	(88,196)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/21/2026, Strike Price 1667.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	04/21/2026	1	5,319,580	1667.58	0	(351,269)	0	(439,226)	$	(439,226)	(87,957)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 04/28/2026, Strike Price 1632.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	04/28/2026	1	9,354,913	1632.62	0	(832,831)	0	(991,470)	$	(991,470)	(158,639)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/10/2026, Strike Price 1747.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/10/2026	1	4,859,190	1747.91	0	(202,711)	0	(254,345)	$	(254,345)	(51,634)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/17/2026, Strike Price 1748.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	6,206,607	1748.34	0	(262,064)	0	(326,797)	$	(326,797)	(64,733)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1734.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/24/2026	1	3,591,222	1734.89	0	(174,528)	0	(214,412)	$	(214,412)	(39,883)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1758.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	12/01/2026	1	4,764,261	1758.03	0	(186,590)	0	(233,986)	$	(233,986)	(47,396)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/17/2026, Strike Price 397.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	974,684	397.83	0	(678)	0	(1,186)	$	(1,186)	(508)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/17/2026, Strike Price 384.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/17/2026	1	276,725	384.34	0	(881)	0	(1,297)	$	(1,297)	(416)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/20/2026, Strike Price 6734.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/20/2026	1	95,557,021	6734.11	0	1,940,199	0	1,971,611	$	1,971,611	31,413	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/19/2026, Strike Price 6672.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/19/2026	1	7,206,203	6672.41	0	102,038	0	103,693	$	103,693	1,655	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/23/2026, Strike Price 6940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/23/2026	1	87,860,400	6940	0	(6,594,214)	0	(6,025,079)	$	(6,025,079)	569,135	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 7996.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/09/2026	1	8,844,417	7996.76	0	(92,103)	0	(67,251)	$	(67,251)	24,852	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/19/2031, Strike Price 12263.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/19/2031	1	22,982,605	12263.93	0	(332,988)	0	(499,522)	$	(499,522)	(166,534)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/20/2031, Strike Price 16705.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/20/2031	1	58,201,683	16705.42	0	(89,587)	0	(190,592)	$	(190,592)	(101,005)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/24/2026, Strike Price 440.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	1,159,304	440.8	0	(19,620)	0	(26,578)	$	(26,578)	(6,958)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/24/2026, Strike Price 404.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	852,989	404.26	0	(429)	0	(547)	$	(547)	(118)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/24/2026, Strike Price 384.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	103,788	384.4	0	(492)	0	(509)	$	(509)	(17)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/05/2026, Strike Price 1643.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	05/05/2026	1	11,374,542	1643.72	0	(1,145,508)	0	(1,127,049)	$	(1,127,049)	18,460	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/12/2026, Strike Price 1656.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	05/12/2026	1	7,372,582	1656.76	0	(683,546)	0	(672,199)	$	(672,199)	11,347	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/19/2026, Strike Price 1672.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	05/19/2026	1	8,646,825	1672.5	0	(718,471)	0	(706,364)	$	(706,364)	12,107	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 05/27/2026, Strike Price 1667.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	05/27/2026	1	9,004,770	1667.55	0	(781,438)	0	(767,861)	$	(767,861)	13,577	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/02/2026, Strike Price 1672.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	06/02/2026	1	7,961,338	1672.55	0	(669,734)	0	(657,629)	$	(657,629)	12,105	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/06/2026, Strike Price 1790.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	10/06/2026	1	5,819,873	1790.73	0	(199,050)	0	(184,388)	$	(184,388)	14,662	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/13/2026, Strike Price 1778.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	10/13/2026	1	5,905,218	1778.68	0	(232,712)	0	(217,536)	$	(217,536)	15,176	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/20/2026, Strike Price 1785.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	10/20/2026	1	5,946,747	1785.81	0	(220,624)	0	(205,255)	$	(205,255)	15,369	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 10/27/2026, Strike Price 1774.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	10/27/2026	1	6,122,474	1774.63	0	(258,438)	0	(241,642)	$	(241,642)	16,796	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 11/03/2026, Strike Price 1750.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/03/2026	1	5,758,553	1750.32	0	(307,928)	0	(291,977)	$	(291,977)	15,951	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1916.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	32,203,752	1916.89	0	(246,831)	0	(197,054)	$	(197,054)	49,777	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/24/2026, Strike Price 1928.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/24/2026	1	212,156	1928.69	0	(1,322)	0	(1,052)	$	(1,052)	270	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/16/2026, Strike Price 7370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	11/16/2026	1	75,689,900	7370	0	(2,849,576)	0	(2,445,818)	$	(2,445,818)	403,758	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/20/2026, Strike Price 7552.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/20/2026	1	8,405,866	7552.44	0	(236,204)	0	(189,902)	$	(189,902)	46,303	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/17/2031, Strike Price 20071.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/17/2031	1	16,980,641	20071.68	0	(4,121)	0	(14,041)	$	(14,041)	9,920	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/28/2031, Strike Price 12280.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/28/2031	1	16,161,441	12280.73	0	(232,661)	0	(353,777)	$	(353,777)	121,115	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/26/2031, Strike Price 16122.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/26/2031	1	35,210,470	16122.01	0	(75,430)	0	(149,397)	$	(149,397)	73,968	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/30/2026, Strike Price 6705.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2026	1	113,584,733	6705.12	0	1,665,783	0	1,648,126	$	1,648,126	(17,657)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/27/2026, Strike Price 6705.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/27/2026	1	4,559,482	6705.12	0	65,447		66,210	$	66,210	763	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/30/2026, Strike Price 7140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2026	1	67,615,800	7140	0	(3,915,498)	0	(3,465,411)	$	(3,465,411)	450,088	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/01/2026, Strike Price 438.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	2,395,084	438.66	0	(52,038)	0	(61,266)	$	(61,266)	(9,228)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/30/2027, Strike Price 459.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2027	1	477,849	459.47	0	(13,825)	0	(16,594)	$	(16,594)	(2,769)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/01/2026, Strike Price 418.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	849,271	418.36	0	(54)	0	(106)	$	(106)	(52)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1974.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	25,514,028	1974.77	0	(71,665)	0	(53,882)	$	(53,882)	17,783	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 11/30/2027, Strike Price 1875.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/30/2027	1	468,985	1875.94	0	(15,752)	0	(13,655)	$	(13,655)	2,097	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/01/2026, Strike Price 1924.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	12/01/2026	1	230,948	1924.57	0	(1,621)	0	(1,276)	$	(1,276)	345	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/09/2026, Strike Price 1682.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	06/09/2026	1	6,899,275	1682.75	0	(548,743)	0	(530,213)	$	(530,213)	18,530	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/16/2026, Strike Price 1688.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	06/16/2026	1	7,664,428	1688.2	0	(587,670)	0	(567,364)	$	(567,364)	20,306	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/23/2026, Strike Price 1703.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	06/23/2026	1	8,076,391	1703.88	0	(547,690)	0	(526,669)	$	(526,669)	21,021	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 06/30/2026, Strike Price 1703.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	06/30/2026	1	4,956,894	1703.4	0	(340,523)	0	(327,575)	$	(327,575)	12,948	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/09/2026, Strike Price 1769.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	09/09/2026	1	5,592,600	1769.81	0	(226,743)	0	(212,703)	$	(212,703)	14,040	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 09/15/2026, Strike Price 1776.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	09/15/2026	1	3,161,903	1776.35	0	(121,007)	0	(113,122)	$	(113,122)	7,885	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/22/2026, Strike Price 1790.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	09/22/2026	1	6,035,232	1790.87	0	(199,914)	0	(185,006)	$	(185,006)	14,908	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/29/2026, Strike Price 1788.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	09/29/2026	1	3,970,781	1788.64	0	(136,925)	0	(126,972)	$	(126,972)	9,952	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	01/20/2026	1	161,492,400	6840	0	(3,266,184)	0	(1,823,886)	$	(1,823,886)	1,442,298	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 7270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	11/09/2026	1	401,812,900	7270	0	(17,364,032)	0	(15,276,408)	$	(15,276,408)	2,087,625	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/16/2026, Strike Price 7290	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	11/16/2026	1	446,148,000	7290	0	(19,036,205)	0	(16,782,161)	$	(16,782,161)	2,254,044	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/23/2026, Strike Price 7130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	11/23/2026	1	480,205,500	7130	0	(27,044,271)	0	(24,496,641)	$	(24,496,641)	2,547,630	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 11/30/2026, Strike Price 7280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	11/30/2026	1	417,362,400	7280	0	(18,876,246)	0	(16,784,231)	$	(16,784,231)	2,092,016	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 12459.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	15,699,159	12459.65	0	(212,915)	0	(320,531)	$	(320,531)	(107,616)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 15710.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	38,128,947	15710.32	0	(82,809)	0	(195,342)	$	(195,342)	(112,532)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 04/29/2030, Strike Price 10205.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	04/29/2030	1	5,653,947	10205.68	0	(137,181)	0	(141,849)	$	(141,849)	(4,668)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, NDX.IDX/USD, Maturing on 11/02/2026, Strike Price 29911.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	11/02/2026	1	6,251,432	29911.16	0	(149,142)	0	(95,283)	$	(95,283)	53,859	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/04/2026, Strike Price 6870.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/04/2026	1	297,144,800	6870.4	0	1,615,223	0	1,644,847	$	1,644,847	29,624	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/04/2026, Strike Price 6870.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/04/2026	1	12,435,424	6870.4	0	69,658	0	68,836	$	68,836	(822)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/07/2026, Strike Price 7190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2026	1	69,743,000	7190	0	(3,866,542)	0	(3,352,631)	$	(3,352,631)	513,911	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 12/21/2026, Strike Price 2640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/21/2026	1	109,084,800	2640	0	(9,799,451)	0	(6,617,354)	$	(6,617,354)	3,182,097	0	0	0	0		
Written Option, Call, RTY.NYS/USD, Maturing on 12/21/2026, Strike Price 2610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/21/2026	1	10,231,200	2610	0	(991,525)	0	(681,224)	$	(681,224)	310,301	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 12/21/2026, Strike Price 2990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/21/2026	1	68,471,000	2990	0	(3,124,705)	0	(3,129,443)	$	(3,129,443)	(4,738)	0	0	0	0		
Written Option, Call, MXEA.ASE/USD, Maturing on 12/21/2026, Strike Price 2970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/21/2026	1	8,226,900	2970	0	(404,392)	0	(405,950)	$	(405,950)	(1,557)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/08/2026, Strike Price 442.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	1,129,217	442.83	0	(22,590)	0	(25,188)	$	(25,188)	(2,598)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/07/2027, Strike Price 438.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	135,972	438.62	0	(8,345)	0	(7,939)	$	(7,939)	407	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/08/2026, Strike Price 402.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	588,249	402.91	0	(369)	0	(521)	$	(521)	(152)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 07/07/2026, Strike Price 1705.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	07/07/2026	1	4,638,144	1705.2	0	(316,527)	0	(304,399)	$	(304,399)	12,129	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/14/2026, Strike Price 1721.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	07/14/2026	1	5,388,107	1721.44	0	(322,358)	0	(308,284)	$	(308,284)	14,074	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/21/2026, Strike Price 1728.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	07/21/2026	1	5,876,526	1728.39	0	(332,844)	0	(317,429)	$	(317,429)	15,415	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 07/28/2026, Strike Price 1716.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	07/28/2026	1	4,720,210	1716.44	0	(300,397)	0	(288,075)	$	(288,075)	12,322	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/04/2026, Strike Price 1731.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	08/04/2026	1	5,574,045	1731.07	0	(314,257)	0	(300,104)	$	(300,104)	14,154	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/11/2026, Strike Price 1730.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	08/11/2026	1	5,466,990	1730.06	0	(314,067)	0	(300,212)	$	(300,212)	13,855	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/18/2026, Strike Price 1742.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	08/18/2026	1	5,664,458	1742.91	0	(291,490)	0	(277,207)	$	(277,207)	14,282	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 08/25/2026, Strike Price 1755.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	08/25/2026	1	4,652,897	1755.81	0	(213,668)	0	(201,347)	$	(201,347)	12,320	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 09/01/2026, Strike Price 1772.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	09/01/2026	1	6,910,995	1772.05	0	(271,180)	0	(253,162)	$	(253,162)	18,017	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1990.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	32,053,007	1990.87	0	(65,873)	0	(51,350)	$	(51,350)	14,524	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/07/2027, Strike Price 1934.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/07/2027	1	270,887	1934.91	0	(6,643)	0	(4,469)	$	(4,469)	2,174	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 12/08/2026, Strike Price 1915.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	12/08/2026	1	268,157	1915.41	0	(2,179)	0	(1,812)	$	(1,812)	368	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/11/2026, Strike Price 6901	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2026	1	215,725,260	6901	0	1,489,226	0	1,497,483	$	1,497,483	8,256	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/11/2026, Strike Price 6901	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2026	1	10,972,590	6901	0	73,585	0	76,168	$	76,168	2,582	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/14/2026, Strike Price 7210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2026	1	64,817,900	7210	0	(2,904,489)	0	(3,073,825)	$	(3,073,825)	(169,336)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 07/06/2026, Strike Price 23356.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	07/06/2026	1	2,499,121	23356.27	0	(318,541)	0	(322,795)	$	(322,795)	(4,253)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 09/04/2026, Strike Price 25136.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	09/04/2026	1	3,418,580	25136.62	0	(284,112)	0	(287,335)	$	(287,335)	(3,222)	0	0	0	0		
Written Option, Call, NDX.IDX/USD, Maturing on 11/10/2026, Strike Price 26119.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	11/10/2026	1	2,324,667	26119.85	0	(165,810)	0	(167,291)	$	(167,291)	(1,481)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/07/2026, Strike Price 8008.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/07/2026	1	8,801,177	8008.35	0	(73,018)	0	(79,739)	$	(79,739)	(6,722)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 12421.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2031	1	16,247,806	12421.87	0	(195,951)	0	(341,619)	$	(341,619)	(145,668)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 16276.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2031	1	39,747,066	16276.44	0	(58,950)	0	(164,468)	$	(164,468)	(105,518)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/15/2026, Strike Price 435.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	1,994,224	435.42	0	(44,930)	0	(60,317)	$	(60,317)	(15,387)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1962.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	39,466,478	1962.53	0	(125,688)	0	(118,580)	$	(118,580)	7,107	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/14/2027, Strike Price 1949.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/14/2027	1	253,382	1949.09	0	(4,076)	0	(3,639)	$	(3,639)	437	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/15/2026, Strike Price 1894.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	265,269	1894.78	0	(2,597)	0	(2,577)	$	(2,577)	20	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/15/2026, Strike Price 402.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/15/2026	1	1,790,235	402.3	0	(1,248)	0	(1,834)	$	(1,834)	(586)	0	0	0	0		
Written Option, Call, PIMGEM.IDX/USD, Maturing on 03/24/2026, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	03/24/2026	1	18,200,000	260	0	(117,117)	0	(134,517)	$	(134,517)	(17,400)	0	0	0	0		
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 11/19/2026, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	11/19/2026	1	688,923	Multiple	0	9,852	0	7,221	$	7,221	(2,631)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/18/2026, Strike Price 6721.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/18/2026	1	211,456,188	6721.43	0	2,502,014	0	2,395,503	$	2,395,503	(106,511)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/18/2026, Strike Price 6721.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/18/2026	1	5,309,930	6721.43	0	62,829	0	60,154	$	60,154	(2,675)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/21/2026, Strike Price 7140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/21/2026	1	72,899,400	7140	0	(4,483,926)	0	(3,956,208)	$	(3,956,208)	527,718	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/14/2026, Strike Price 7636.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/14/2026	1	8,186,328	7636.5	0	(204,699)	0	(173,174)	$	(173,174)	31,525	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 12/09/2031, Strike Price 17112.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/09/2031	1	13,193,614	17112.34	0	(11,136)	0	(38,589)	$	(38,589)	(27,453)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 12336.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/17/2031	1	18,652,848	12336.54	0	(259,680)	0	(410,811)	$	(410,811)	(151,131)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 15958.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/17/2031	1	40,437,901	15958.13	0	(74,652)	0	(193,671)	$	(193,671)	(119,019)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/22/2026, Strike Price 401.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/22/2026	1	2,291,366	401.29	0	(2,001)	0	(2,814)	$	(2,814)	(812)	0	0	0	0		
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/22/2026, Strike Price 393.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/22/2026	1	286,948	393.08	0	(636)	0	(791)	$	(791)	(155)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/22/2026, Strike Price 451.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	1,376,892	451.44	0	(19,895)	0	(22,955)	$	(22,955)	(3,060)	0	0	0	0		
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/21/2027, Strike Price 489.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/21/2027	1	587,892	489.91	0	(7,228)	0	(9,237)	$	(9,237)	(2,009)	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1949.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	36,375,431	1949.38	0	(186,600)	0	(146,554)	$	(146,554)	40,046	0	0	0	0		
Written Option, Call, MLSB.IDX/USD, Maturing on 12/22/2026, Strike Price 1973.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/29/2025	12/22/2026	1	98,688	1973.76	0	(338)	0	(252)	$	(252)	86	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2026, Strike Price 8061.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/22/2026	1	8,698,693	8061.81	0	0	0	2,594	$	2,594	2,594	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Call, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 13837.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	11,028,201	13837.14	0	0	0	(51,677)	$	(51,677)	(51,677)	0	0	0	0		
Written Option, Call, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 20724.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	47,561,993	20724.18	0	0	0	(27,951)	$	(27,951)	(27,951)	0	0	0	0		
0649999999. Subtotal - written options - hedging other - call options and warrants										(1,946,451)	(1,185,862,175)	0	(2,222,891,624)	XXX	(2,222,891,629)	(1,035,372,896)	0	0	0	0	XXX	XXX
Written Option, Put, NDX.IDX/USD, Maturing on 03/02/2026, Strike Price 18625.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	03/02/2026	1	2,272,327	18625.63	0	(251,195)	0	(2,616)	$	(2,616)	248,580	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 4804.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	04/07/2031	1	10,021,227	4804.04	0	(944,937)	0	(580,117)	$	(580,117)	364,820	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 02/11/2026, Strike Price 19958.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	02/11/2026	1	1,417,021	19958.04	0	(134,017)	0	(1,323)	$	(1,323)	132,694	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 02/11/2026, Strike Price 18439.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2025	02/11/2026	1	5,827,005	18439.89	0	(401,285)	0	(2,687)	$	(2,687)	398,599	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/13/2031, Strike Price 5280.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/20/2025	05/13/2031	1	2,936,230	5280.99	0	(253,770)	0	(198,833)	$	(198,833)	54,937	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/11/2026, Strike Price 5150.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/11/2026	1	3,991,816	5150.73	0	(119,310)	0	(16,515)	$	(16,515)	102,795	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 4711.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/18/2026	1	3,133,001	4711.28	0	(66,300)	0	(9,927)	$	(9,927)	56,372	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/21/2031, Strike Price 4722.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/21/2031	1	15,556,080	4722.55	0	(1,143,522)	0	(894,493)	$	(894,493)	249,028	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 05/21/2031, Strike Price 4770.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/21/2031	1	72,111,851	4770.88	0	(5,393,283)	0	(4,205,101)	$	(4,205,101)	1,188,182	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/22/2031, Strike Price 5293.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/22/2031	1	7,929,678	5293.51	0	(709,786)	0	(540,350)	$	(540,350)	169,436	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/22/2031, Strike Price 4699.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2025	05/22/2031	1	13,134,404	4699.25	0	(958,037)	0	(750,364)	$	(750,364)	207,673	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 05/01/2026, Strike Price 17624.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/01/2026	1	2,625,985	17624.06	0	(76,063)	0	(9,236)	$	(9,236)	66,827	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/05/2031, Strike Price 4506.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/05/2031	1	2,528,326	4506.82	0	(168,179)	0	(135,236)	$	(135,236)	32,942	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 03/18/2026, Strike Price 18003.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	03/18/2026	1	1,926,357	18003.34	0	(53,819)	0	(3,180)	$	(3,180)	50,639	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 4726.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	15,172,611	4726.67	0	(1,101,034)	0	(875,905)	$	(875,905)	225,129	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 4737.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	340,332,078	4737.23	0	(24,790,627)	0	(19,707,601)	$	(19,707,601)	5,083,026	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/27/2031, Strike Price 4727.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/27/2031	1	3,697,054	4727.69	0	(268,116)	0	(212,878)	$	(212,878)	55,238	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 5313.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	5,844,388	5313.08	0	(519,064)	0	(401,290)	$	(401,290)	117,774	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/29/2031, Strike Price 4726.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	05/29/2031	1	13,169,283	4726.95	0	(955,755)	0	(760,317)	$	(760,317)	195,438	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 05/27/2031, Strike Price 5319.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	05/27/2031	1	6,436,728	5319.61	0	(548,005)	0	(441,603)	$	(441,603)	106,402	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/27/2031, Strike Price 5400.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	05/27/2031	1	10,865,444	5400.32	0	(949,857)	0	(762,357)	$	(762,357)	187,500	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/04/2031, Strike Price 4765.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/04/2031	1	12,610,016	4765.69	0	(889,651)	0	(737,746)	$	(737,746)	151,904	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/04/2031, Strike Price 4800.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/04/2031	1	146,816,870	4800.29	0	(10,454,381)	0	(8,675,050)	$	(8,675,050)	1,779,331	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/28/2031, Strike Price 5327.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	05/28/2031	1	2,781,086	5327.75	0	(237,616)	0	(191,685)	$	(191,685)	45,931	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/04/2031, Strike Price 5366.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/04/2031	1	6,927,596	5366.07	0	(599,998)	0	(483,591)	$	(483,591)	116,408	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/05/2031, Strike Price 4770.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	06/05/2031	1	14,539,326	4770.12	0	(1,027,890)	0	(851,993)	$	(851,993)	175,898	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/05/2026, Strike Price 5368.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/05/2026	1	3,714,746	5368.13	0	(123,238)	0	(25,316)	$	(25,316)	97,922	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 4786.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/08/2026	1	2,623,079	4786.64	0	(55,715)	0	(11,213)	$	(11,213)	44,502	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/11/2031, Strike Price 4818.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/11/2031	1	12,934,062	4818.95	0	(963,313)	0	(770,104)	$	(770,104)	193,209	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/11/2031, Strike Price 4836.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/11/2031	1	143,171,161	4836.21	0	(10,726,429)	0	(8,568,760)	$	(8,568,760)	2,157,669	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 06/12/2031, Strike Price 5424.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/12/2031	1	7,713,653	5424.51	0	(699,917)	0	(548,431)	$	(548,431)	151,486	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/12/2031, Strike Price 4811.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/12/2031	1	11,938,299	4811.89	0	(887,591)	0	(709,630)	$	(709,630)	177,961	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/11/2031, Strike Price 4815.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/11/2031	1	3,582,769	4815.55	0	(266,567)	0	(213,115)	$	(213,115)	53,452	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/05/2028, Strike Price 5134.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	05/05/2028	1	806,115	5134.49	0	(45,836)	0	(32,556)	$	(32,556)	13,281	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/01/2028, Strike Price 5340.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2025	06/01/2028	1	1,575,459	5340.54	0	(100,178)	0	(71,667)	$	(71,667)	28,511	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/18/2031, Strike Price 4789.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/18/2031	1	15,346,263	4789.72	0	(1,105,190)	0	(908,027)	$	(908,027)	197,163	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/18/2031, Strike Price 4826.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/18/2031	1	177,315,590	4826.49	0	(12,933,110)	0	(10,601,595)	$	(10,601,595)	2,331,514	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/20/2031, Strike Price 5384.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/20/2031	1	12,249,965	5384.6	0	(1,072,881)	0	(862,407)	$	(862,407)	210,475	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/18/2031, Strike Price 4791.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/24/2025	06/18/2031	1	17,701,500	4791.96	0	(1,275,798)	0	(1,048,053)	$	(1,048,053)	227,745	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/19/2027, Strike Price 5357.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	11/19/2027	1	2,458,982	5357.26	0	(128,363)	0	(92,985)	$	(92,985)	35,379	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/31/2028, Strike Price 5431.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	01/31/2028	1	2,351,705	5431.19	0	(133,420)	0	(99,786)	$	(99,786)	33,634	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 01/31/2028, Strike Price 5278.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	01/31/2028	1	1,092,558	5278.06	0	(26,316)	0	(43,120)	$	(43,120)	(16,803)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/28/2028, Strike Price 5259.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	02/28/2028	1	2,046,054	5259.78	0	(108,663)	0	(82,348)	$	(82,348)	26,316	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/03/2028, Strike Price 4968.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	04/03/2028	1	2,389,849	4968.5	0	(112,473)	0	(86,493)	$	(86,493)	25,980	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/03/2028, Strike Price 5063.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	05/03/2028	1	1,488,695	5063.59	0	(74,872)	0	(58,116)	$	(58,116)	16,757	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/18/2030, Strike Price 5352.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	11/18/2030	1	1,172,160	5352.33	0	(95,133)	0	(77,044)	$	(77,044)	18,089	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/31/2031, Strike Price 5310.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	01/31/2031	1	1,322,317	5310.51	0	(107,399)	0	(87,341)	$	(87,341)	20,058	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 5064.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	03/10/2031	1	1,144,507	5064.19	0	(86,041)	0	(71,120)	$	(71,120)	14,922	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/28/2031, Strike Price 4899.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	04/28/2031	1	1,195,422	4899.27	0	(85,905)	0	(71,799)	$	(71,799)	14,106	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/25/2026, Strike Price 5483.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2026	1	2,357,948	5483.6	0	(71,458)	0	(21,249)	$	(21,249)	50,209	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 5368.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/08/2026	1	5,400,288	5368.08	0	(143,220)	0	(37,187)	$	(37,187)	106,033	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/08/2026, Strike Price 5526.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/08/2026	1	6,156,989	5526.92	0	(185,275)	0	(48,592)	$	(48,592)	136,684	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 4870.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	19,355,407	4870.51	0	(1,386,539)	0	(1,176,265)	$	(1,176,265)	210,273	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 4938.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	100,971,753	4938.46	0	(7,291,389)	0	(6,265,841)	$	(6,265,841)	1,025,548	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/17/2031, Strike Price 5427.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/17/2031	1	2,393,461	5427.35	0	(205,751)	0	(170,544)	$	(170,544)	35,206	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 5479.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	6,784,030	5479.83	0	(593,061)	0	(491,386)	$	(491,386)	101,676	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 4865.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2025	06/25/2031	1	18,877,907	4865.44	0	(1,349,982)	0	(1,145,442)	$	(1,145,442)	204,540	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 5383.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	01/20/2026	1	3,192,137	5383.03	0	(50,245)	0	(19)	$	(19)	50,226	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/11/2026, Strike Price 4850.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	02/11/2026	1	2,124,523	4850.51	0	(22,575)	0	(653)	$	(653)	21,922	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/17/2026, Strike Price 5446.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	02/17/2026	1	2,772,436	5446.83	0	(53,089)	0	(2,046)	$	(2,046)	51,043	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/20/2026, Strike Price 5388.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	02/20/2026	1	5,237,826	5388.71	0	(97,851)	0	(4,688)	$	(4,688)	93,163	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/20/2026, Strike Price 5516.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	02/20/2026	1	6,647,527	5516.62	0	(140,527)	0	(6,941)	$	(6,941)	133,586	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/04/2026, Strike Price 5105.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	03/04/2026	1	3,308,157	5105.18	0	(49,728)	0	(3,399)	$	(3,399)	46,328	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 03/19/2026, Strike Price 5108.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	03/19/2026	1	6,181,176	5108.41	0	(100,515)	0	(9,934)	$	(9,934)	90,581	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/20/2026, Strike Price 4511.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	03/20/2026	1	3,216,664	4511.45	0	(31,942)	0	(3,044)	$	(3,044)	28,898	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5264.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	03/23/2026	1	2,453,374	5264.75	0	(45,757)	0	(4,819)	$	(4,819)	40,937	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 4987.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	03/23/2026	1	6,544,020	4987.82	0	(96,996)	0	(9,806)	$	(9,806)	87,190	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/13/2026, Strike Price 4831.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	04/13/2026	1	4,285,931	4831.94	0	(60,156)	0	(8,741)	$	(8,741)	51,416	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/27/2026, Strike Price 4401.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	04/27/2026	1	2,421,029	4401.87	0	(25,520)	0	(4,510)	$	(4,510)	21,010	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/01/2026, Strike Price 5362.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	05/01/2026	1	2,756,346	5362.54	0	(63,787)	0	(12,385)	$	(12,385)	51,402	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/01/2026, Strike Price 5039.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2025	05/01/2026	1	6,662,206	5039.49	0	(119,059)	0	(22,403)	$	(22,403)	96,656	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 5504.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/25/2031	1	5,922,756	5504.42	0	(504,644)	0	(431,834)	$	(431,834)	72,810	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/25/2031, Strike Price 5651.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	06/25/2031	1	6,629,116	5651.42	0	(590,019)	0	(503,872)	$	(503,872)	86,147	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 4977.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	13,838,312	4977.81	0	(1,000,800)	0	(870,961)	$	(870,961)	129,839	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 5023.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	133,524,098	5023.48	0	(9,834,600)	0	(8,519,522)	$	(8,519,522)	1,315,078	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 5596.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	6,396,285	5596.05	0	(560,070)	0	(479,523)	$	(479,523)	80,547	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/02/2031, Strike Price 4972.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	07/02/2031	1	15,644,743	4972.9	0	(1,132,560)	0	(983,198)	$	(983,198)	149,362	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 4613.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	10/28/2030	1	9,928,123	4613.44	0	(586,530)	0	(516,617)	$	(516,617)	69,912	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 4691.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	10/28/2030	1	45,721,006	4691.74	0	(2,783,803)	0	(2,438,156)	$	(2,438,156)	345,646	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/12/2030, Strike Price 4722.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/12/2030	1	3,929,178	4722.57	0	(242,984)	0	(212,048)	$	(212,048)	30,936	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/14/2030, Strike Price 4719.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/14/2030	1	11,299,417	4719.89	0	(699,287)	0	(610,640)	$	(610,640)	88,646	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/14/2030, Strike Price 4817.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/14/2030	1	27,521,235	4817.3	0	(1,767,246)	0	(1,531,716)	$	(1,531,716)	235,531	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/13/2030, Strike Price 5335.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	11/13/2030	1	3,371,872	5335.24	0	(261,648)	0	(220,589)	$	(220,589)	41,059	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/09/2030, Strike Price 4857.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/09/2030	1	6,178,308	4857.16	0	(404,911)	0	(349,551)	$	(349,551)	55,360	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/09/2030, Strike Price 4872.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/09/2030	1	84,971,517	4872.22	0	(5,600,209)	0	(4,831,229)	$	(4,831,229)	768,980	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 12/02/2030, Strike Price 4804.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/02/2030	1	5,626,433	4804.81	0	(1,171)	0	(312,693)	$	(312,693)	(311,522)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/19/2030, Strike Price 4805.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/19/2030	1	4,733,408	4805.49	0	(301,755)	0	(264,272)	$	(264,272)	37,483	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/23/2030, Strike Price 4781.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/23/2030	1	8,027,702	4781.24	0	(507,562)	0	(444,790)	$	(444,790)	62,771	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/23/2030, Strike Price 4781.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/23/2030	1	8,027,702	4781.24	0	(507,562)	0	(444,790)	$	(444,790)	62,771	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/23/2030, Strike Price 4859.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/23/2030	1	58,899,090	4859.26	0	(3,835,690)	0	(3,343,274)	$	(3,343,274)	492,417	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/23/2030, Strike Price 5357.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/23/2030	1	13,319,889	5357.96	0	(1,042,604)	0	(881,562)	$	(881,562)	161,041	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/24/2030, Strike Price 4774.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	12/24/2030	1	3,547,439	4774.48	0	(223,732)	0	(196,365)	$	(196,365)	27,367	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/13/2031, Strike Price 4716.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/13/2031	1	10,724,707	4716.23	0	(662,826)	0	(586,057)	$	(586,057)	76,769	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/13/2031, Strike Price 4797.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/13/2031	1	47,412,012	4797.33	0	(3,022,221)	0	(2,654,442)	$	(2,654,442)	367,780	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/10/2031, Strike Price 5330.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/10/2031	1	4,552,358	5330.63	0	(353,120)	0	(300,284)	$	(300,284)	52,837	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/10/2031, Strike Price 4710.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2025	01/10/2031	1	5,223,745	4710.32	0	(322,031)	0	(284,891)	$	(284,891)	37,141	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 01/21/2031, Strike Price 4794.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/21/2031	1	4,242,823	4794.15	0	(276,950)	0	(237,873)	$	(237,873)	39,077	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/13/2030, Strike Price 5368.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	12/13/2030	1	4,079,954	5368.36	0	(322,684)	0	(270,580)	$	(270,580)	52,103	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/13/2030, Strike Price 5506.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	12/13/2030	1	4,752,403	5506.84	0	(393,229)	0	(327,924)	$	(327,924)	65,305	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/27/2031, Strike Price 4856.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/27/2031	1	8,070,971	4856.18	0	(539,622)	0	(462,685)	$	(462,685)	76,937	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/27/2031, Strike Price 4894.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/27/2031	1	57,985,815	4894.97	0	(3,930,583)	0	(3,366,040)	$	(3,366,040)	564,544	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/27/2031, Strike Price 5448.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/27/2031	1	4,211,868	5448.73	0	(344,165)	0	(288,786)	$	(288,786)	55,379	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/28/2031, Strike Price 4848.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	01/28/2031	1	4,528,153	4848.13	0	(302,327)	0	(259,411)	$	(259,411)	42,916	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/07/2031, Strike Price 4840.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/07/2031	1	3,766,127	4840.78	0	(251,299)	0	(215,931)	$	(215,931)	35,367	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 4847.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	9,855,394	4847.71	0	(658,718)	0	(566,426)	$	(566,426)	92,292	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 4847.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	9,855,394	4847.71	0	(658,718)	0	(566,426)	$	(566,426)	92,292	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 4892.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	125,050,838	4892.06	0	(8,490,321)	0	(7,290,521)	$	(7,290,521)	1,199,800	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 5449.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	5,684,298	5449.95	0	(465,605)	0	(391,669)	$	(391,669)	73,937	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/10/2031, Strike Price 4845.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/10/2031	1	6,681,669	4845.3	0	(446,210)	0	(383,721)	$	(383,721)	62,489	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/24/2031, Strike Price 4780.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/24/2031	1	3,609,006	4780.14	0	(236,305)	0	(204,300)	$	(204,300)	32,005	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/25/2031, Strike Price 4784.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/25/2031	1	20,020,356	4784.98	0	(1,315,035)	0	(1,137,112)	$	(1,137,112)	177,924	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/25/2031, Strike Price 4915.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/25/2031	1	54,417,508	4915.32	0	(3,742,938)	0	(3,218,748)	$	(3,218,748)	524,190	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/24/2031, Strike Price 5416.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/24/2031	1	8,921,750	5416.97	0	(725,133)	0	(611,826)	$	(611,826)	113,307	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/24/2031, Strike Price 4792.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	02/24/2031	1	11,722,675	4792.59	0	(770,984)	0	(666,033)	$	(666,033)	104,951	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 4533.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	5,295,198	4533.56	0	(316,395)	0	(279,621)	$	(279,621)	36,774	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 4514.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	44,615,155	4514.79	0	(2,647,272)	0	(2,342,097)	$	(2,342,097)	305,175	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 4679.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	99,393,847	4679.78	0	(6,267,733)	0	(5,489,891)	$	(5,489,891)	777,842	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 5106.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	8,190,650	5106.39	0	(601,817)	0	(515,512)	$	(515,512)	86,305	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 03/10/2031, Strike Price 4537.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/10/2031	1	15,061,423	4537.94	0	(901,541)	0	(796,435)	$	(796,435)	105,107	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/26/2031, Strike Price 4536.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/26/2031	1	5,570,638	4536.35	0	(335,714)	0	(296,702)	$	(296,702)	39,012	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/14/2031, Strike Price 5164.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/14/2031	1	7,106,889	5164.89	0	(534,163)	0	(456,213)	$	(456,213)	77,950	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/14/2031, Strike Price 5529.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/14/2031	1	3,892,937	5529.74	0	(331,091)	0	(277,336)	$	(277,336)	53,755	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 4540.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	43,135,225	4540.55	0	(2,599,844)	0	(2,295,160)	$	(2,295,160)	304,684	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 4621.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	159,158,261	4621.32	0	(9,881,576)	0	(8,682,246)	$	(8,682,246)	1,199,330	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 5100.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	13,955,378	5100.65	0	(1,028,021)	0	(881,012)	$	(881,012)	147,009	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/24/2031, Strike Price 4547.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	03/24/2031	1	23,246,002	4547.34	0	(1,404,595)	0	(1,239,506)	$	(1,239,506)	165,088	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 4274.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/07/2031	1	29,510,527	4274.41	0	(1,620,031)	0	(1,448,226)	$	(1,448,226)	171,805	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 4536.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/07/2031	1	30,396,426	4536.78	0	(1,839,671)	0	(1,624,061)	$	(1,624,061)	215,610	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/07/2031, Strike Price 4204.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/07/2031	1	25,435,259	4204.87	0	(1,360,407)	0	(1,218,965)	$	(1,218,965)	141,442	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 4277.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	12,933,739	4277.03	0	(713,252)	0	(638,548)	$	(638,548)	74,704	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 4324.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	67,081,663	4324.78	0	(3,765,936)	0	(3,365,064)	$	(3,365,064)	400,872	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 4815.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	7,444,933	4815.61	0	(499,676)	0	(434,450)	$	(434,450)	65,226	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/16/2031, Strike Price 4282.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2025	04/16/2031	1	8,890,449	4282.49	0	(491,300)	0	(439,734)	$	(439,734)	51,566	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/25/2031, Strike Price 5108.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	02/25/2031	1	3,269,498	5108.59	0	(233,564)	0	(205,298)	$	(205,298)	28,265	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/14/2031, Strike Price 4202.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/14/2031	1	6,900,209	4202.32	0	(360,933)	0	(331,065)	$	(331,065)	29,868	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/23/2031, Strike Price 4255.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/23/2031	1	15,992,996	4255.72	0	(855,639)	0	(786,090)	$	(786,090)	69,550	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/23/2031, Strike Price 4420.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/23/2031	1	30,088,097	4420.17	0	(1,708,893)	0	(1,561,201)	$	(1,561,201)	147,691	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/24/2031, Strike Price 4830.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/24/2031	1	7,950,328	4830.09	0	(522,300)	0	(467,228)	$	(467,228)	55,072	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/23/2031, Strike Price 4257.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/23/2031	1	16,083,513	4257.15	0	(860,933)	0	(790,921)	$	(790,921)	70,012	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 4463.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	13,596,278	4463.65	0	(785,796)	0	(717,207)	$	(717,207)	68,589	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 4549.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	61,215,919	4549.34	0	(3,647,788)	0	(3,316,741)	$	(3,316,741)	331,048	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 5029.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	5,869,286	5029.38	0	(413,596)	0	(367,694)	$	(367,694)	45,902	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/30/2031, Strike Price 4464.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/30/2031	1	11,889,256	4464.61	0	(687,375)	0	(627,352)	$	(627,352)	60,023	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/25/2031, Strike Price 5118	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/25/2031	1	2,988,912	5118	0	(216,980)	0	(191,858)	$	(191,858)	25,121	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/25/2031, Strike Price 4934.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	04/25/2031	1	5,901,339	4934.23	0	(402,136)	0	(358,279)	$	(358,279)	43,857	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 4517.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	17,881,017	4517.69	0	(1,055,459)	0	(961,830)	$	(961,830)	93,628	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 4531.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	221,935,727	4531.15	0	(13,162,964)	0	(11,987,992)	$	(11,987,992)	1,174,972	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 5064.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	2,279,052	5064.56	0	(162,773)	0	(144,626)	$	(144,626)	18,148	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 4515.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	8,322,693	4515.84	0	(490,926)	0	(447,425)	$	(447,425)	43,501	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/06/2031, Strike Price 5082.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/06/2031	1	3,379,829	5082.45	0	(242,793)	0	(215,559)	$	(215,559)	27,234	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/07/2031, Strike Price 4511.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/07/2031	1	6,023,507	4511.99	0	(354,819)	0	(323,434)	$	(323,434)	31,385	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 05/14/2031, Strike Price 4717.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/14/2031	1	17,692,163	4717.91	0	(1,122,651)	0	(1,013,470)	$	(1,013,470)	109,182	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/14/2031, Strike Price 4766.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/14/2031	1	115,401,807	4766.7	0	(7,448,475)	0	(6,705,195)	$	(6,705,195)	743,280	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/13/2031, Strike Price 4694.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/13/2031	1	3,609,755	4694.09	0	(227,064)	0	(205,264)	$	(205,264)	21,799	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/15/2031, Strike Price 5314.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/15/2031	1	4,698,080	5314.57	0	(365,986)	0	(321,369)	$	(321,369)	44,617	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/15/2031, Strike Price 4717.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2025	05/15/2031	1	11,486,358	4717.19	0	(729,203)	0	(658,070)	$	(658,070)	71,133	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/01/2026, Strike Price 4945.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/01/2026	1	3,907,293	4945.94	0	(56,137)	0	(24,137)	$	(24,137)	32,000	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 4996.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	13,790,340	4996.5	0	(930,439)	0	(874,711)	$	(874,711)	55,728	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 5024.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	197,106,035	5024.37	0	(13,656,136)	0	(12,606,620)	$	(12,606,620)	1,049,516	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 5624.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	8,144,146	5624.41	0	(663,960)	0	(616,577)	$	(616,577)	47,383	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/09/2031, Strike Price 4999.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	07/09/2031	1	19,121,366	4999.05	0	(1,297,973)	0	(1,213,780)	$	(1,213,780)	84,193	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 06/01/2026, Strike Price 20578.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	06/01/2026	1	1,543,382	20578.42	0	(54,092)	0	(17,608)	$	(17,608)	36,484	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, NDX.IDX/USD, Maturing on 06/01/2026, Strike Price 19042.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/15/2025	06/01/2026	1	5,598,480	19042.45	0	(143,712)	0	(42,301)	$	(42,301)	101,411	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/16/2031, Strike Price 5017.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/16/2031	1	20,682,382	5017.56	0	(1,469,509)	0	(1,322,919)	$	(1,322,919)	146,590	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/16/2031, Strike Price 5037.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/16/2031	1	303,759,578	5037.89	0	(21,567,298)	0	(19,546,949)	$	(19,546,949)	2,020,350	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/17/2031, Strike Price 5648.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/17/2031	1	8,714,941	5648.05	0	(758,836)	0	(665,505)	$	(665,505)	93,330	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/16/2031, Strike Price 5016.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/16/2031	1	23,675,898	5016.08	0	(1,681,597)	0	(1,513,729)	$	(1,513,729)	167,868	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/14/2026, Strike Price 5657.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/14/2026	1	4,090,459	5657.62	0	(97,076)	0	(49,669)	$	(49,669)	47,408	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/22/2026, Strike Price 5494.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	06/22/2026	1	3,741,707	5494.43	0	(70,245)	0	(32,263)	$	(32,263)	37,982	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/24/2031, Strike Price 5077.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/24/2031	1	13,048,558	5077.26	0	(880,240)	0	(851,451)	$	(851,451)	28,789	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/24/2031, Strike Price 5110.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/24/2031	1	125,493,284	5110.91	0	(8,686,076)	0	(8,269,289)	$	(8,269,289)	416,787	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/23/2031, Strike Price 5712.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/23/2031	1	10,041,942	5712.14	0	(822,806)	0	(781,708)	$	(781,708)	41,098	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/23/2031, Strike Price 5071.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2025	07/23/2031	1	27,618,300	5071.3	0	(1,874,911)	0	(1,798,500)	$	(1,798,500)	76,410	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 07/31/2026, Strike Price 5709.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/31/2026	1	4,173,769	5709.67	0	(132,804)	0	(58,740)	$	(58,740)	74,064	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 5076.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	18,723,017	5076.74	0	(1,359,043)	0	(1,223,675)	$	(1,223,675)	135,368	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 5111.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	98,530,331	5111.82	0	(7,238,418)	0	(6,505,546)	$	(6,505,546)	732,872	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 5721.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	13,789,610	5721.83	0	(1,236,949)	0	(1,078,106)	$	(1,078,106)	158,843	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/30/2031, Strike Price 5082.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/30/2031	1	22,230,461	5082.41	0	(1,617,287)	0	(1,455,312)	$	(1,455,312)	161,974	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/11/2028, Strike Price 5613.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/11/2028	1	943,078	5613.56	0	(58,556)	0	(49,812)	$	(49,812)	8,744	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/05/2028, Strike Price 5549.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	07/05/2028	1	1,809,010	5549.11	0	(108,826)	0	(92,353)	$	(92,353)	16,473	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/03/2031, Strike Price 5365.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	04/03/2031	1	858,448	5365.3	0	(67,600)	0	(58,805)	$	(58,805)	8,795	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/23/2031, Strike Price 5503.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	06/23/2031	1	1,056,618	5503.22	0	(88,055)	0	(76,871)	$	(76,871)	11,184	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/22/2028, Strike Price 5285.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	05/22/2028	1	1,580,499	5285.95	0	(82,315)	0	(69,442)	$	(69,442)	12,873	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/31/2026, Strike Price 5062.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	07/31/2026	1	4,125,685	5062.19	0	(73,092)	0	(34,424)	$	(34,424)	38,668	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 08/06/2031, Strike Price 5072.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/06/2031	1	14,131,316	5072.26	0	(996,800)	0	(924,241)	$	(924,241)	72,559	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/06/2031, Strike Price 5111.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/06/2031	1	125,023,646	5111.56	0	(8,935,117)	0	(8,270,737)	$	(8,270,737)	664,381	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/06/2031, Strike Price 5703.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/06/2031	1	8,002,361	5703.75	0	(689,008)	0	(623,598)	$	(623,598)	65,410	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/07/2031, Strike Price 5071.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/07/2031	1	22,804,467	5071.04	0	(1,609,090)	0	(1,491,397)	$	(1,491,397)	117,692	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/13/2031, Strike Price 5144.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/13/2031	1	22,925,140	5144.78	0	(1,705,146)	0	(1,534,148)	$	(1,534,148)	170,998	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/13/2031, Strike Price 5174.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/13/2031	1	194,956,545	5174.83	0	(14,640,455)	0	(13,158,557)	$	(13,158,557)	1,481,898	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/14/2031, Strike Price 5795.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/14/2031	1	7,081,527	5795.03	0	(643,423)	0	(566,713)	$	(566,713)	76,710	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/13/2031, Strike Price 5146.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/20/2025	08/13/2031	1	20,859,372	5146.65	0	(1,552,425)	0	(1,396,653)	$	(1,396,653)	155,772	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/21/2031, Strike Price 5137.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/21/2031	1	14,692,735	5137.32	0	(1,081,197)	0	(983,342)	$	(983,342)	97,856	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/21/2031, Strike Price 5173.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/21/2031	1	122,793,735	5173.53	0	(9,139,945)	0	(8,303,283)	$	(8,303,283)	836,662	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/20/2031, Strike Price 5785.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/20/2031	1	9,944,982	5785.33	0	(891,759)	0	(794,887)	$	(794,887)	96,872	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 08/21/2031, Strike Price 5138.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/26/2025	08/21/2031	1	22,430,644	5138.75	0	(1,651,354)	0	(1,501,830)	$	(1,501,830)	149,523	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/18/2026, Strike Price 5778.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/18/2026	1	4,698,075	5778.69	0	(147,358)	0	(77,754)	$	(77,754)	69,604	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/06/2026, Strike Price 5733.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/06/2026	1	8,337,076	5733.89	0	(245,843)	0	(124,247)	$	(124,247)	121,596	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/06/2026, Strike Price 5851.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/06/2026	1	9,918,581	5851.67	0	(319,569)	0	(164,226)	$	(164,226)	155,343	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 5171.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	21,875,783	5171.58	0	(1,620,309)	0	(1,480,863)	$	(1,480,863)	139,446	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 5201.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	284,256,227	5201.49	0	(21,260,527)	0	(19,405,353)	$	(19,405,353)	1,855,173	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 5817.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	5,491,295	5817.05	0	(496,608)	0	(443,341)	$	(443,341)	53,267	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/27/2031, Strike Price 5177.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/03/2025	08/27/2031	1	19,365,496	5177.94	0	(1,437,355)	0	(1,313,289)	$	(1,313,289)	124,065	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 5158.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	08/24/2026	1	4,616,840	5158.48	0	(72,175)	0	(47,446)	$	(47,446)	24,729	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/04/2031, Strike Price 5169.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/04/2031	1	19,883,012	5169.79	0	(1,431,866)	0	(1,348,228)	$	(1,348,228)	83,637	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/04/2031, Strike Price 5201.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/04/2031	1	186,739,594	5201.66	0	(13,683,500)	0	(12,776,450)	$	(12,776,450)	907,051	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 09/03/2031, Strike Price 5803.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/03/2031	1	9,338,443	5803.88	0	(809,248)	0	(752,479)	$	(752,479)	56,769	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/04/2031, Strike Price 5171.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	09/04/2031	1	19,600,895	5171.74	0	(1,412,287)	0	(1,329,830)	$	(1,329,830)	82,456	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/08/2026, Strike Price 5848.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/08/2026	1	4,701,824	5848.04	0	(110,322)	0	(89,844)	$	(89,844)	20,477	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/04/2031, Strike Price 5725.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	08/04/2031	1	8,737,250	5725.59	0	(679,667)	0	(683,769)	$	(683,769)	(4,102)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/04/2031, Strike Price 5928.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	08/04/2031	1	8,946,438	5928.72	0	(740,080)	0	(739,216)	$	(739,216)	864	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 5234.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	24,351,127	5234.55	0	(1,690,686)	0	(1,684,121)	$	(1,684,121)	6,565	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 5269.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	217,202,226	5269.98	0	(15,450,473)	0	(15,169,489)	$	(15,169,489)	280,984	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 5890.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	7,987,884	5890.77	0	(658,255)	0	(659,551)	$	(659,551)	(1,296)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/10/2031, Strike Price 5232.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/10/2031	1	19,068,396	5232.82	0	(1,317,689)	0	(1,318,135)	$	(1,318,135)	(446)	0	0	0	0		
Written Option, Put, MSEHZN.IDX/USD, Maturing on 06/23/2026, Strike Price 256	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	06/23/2026	1	12,800,000	256	0	(275,500)	0	(185,241)	$	(185,241)	90,259	0	0	0	0		
Written Option, Put, MSEHZN.IDX/USD, Maturing on 09/22/2026, Strike Price 256	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	09/22/2026	1	17,920,000	256	0	(440,300)	0	(363,525)	$	(363,525)	76,775	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, PIMGEM.IDX/USD, Maturing on 09/22/2026, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/19/2025	09/22/2026	1	14,300,000	260	0	(364,474)	0	(411,929)	$	(411,929)	(47,455)	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 07/31/2026, Strike Price 20756.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	07/31/2026	1	3,777,678	20756.47	0	(113,168)	0	(69,158)	$	(69,158)	44,010	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/15/2026, Strike Price 5280.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/15/2026	1	3,844,524	5280.94	0	(57,237)	0	(49,226)	$	(49,226)	8,011	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/18/2031, Strike Price 5299.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/18/2031	1	20,413,173	5299.37	0	(1,479,260)	0	(1,440,191)	$	(1,440,191)	39,070	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/18/2031, Strike Price 5331.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/18/2031	1	265,705,467	5331.49	0	(19,715,866)	0	(18,910,398)	$	(18,910,398)	805,469	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/17/2031, Strike Price 5952.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/17/2031	1	11,815,177	5952.23	0	(1,024,929)	0	(992,667)	$	(992,667)	32,262	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/17/2031, Strike Price 5293.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/24/2025	09/17/2031	1	16,495,512	5293.81	0	(1,188,467)	0	(1,161,726)	$	(1,161,726)	26,741	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/21/2026, Strike Price 5976.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/21/2026	1	5,187,246	5976.09	0	(157,200)	0	(116,987)	$	(116,987)	40,213	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/25/2026, Strike Price 5314.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/25/2026	1	4,857,782	5314.86	0	(88,411)	0	(66,786)	$	(66,786)	21,625	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/24/2031, Strike Price 5322.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/24/2031	1	26,603,754	5322.88	0	(1,938,039)	0	(1,891,892)	$	(1,891,892)	46,147	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/24/2031, Strike Price 5355	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/24/2031	1	250,024,950	5355	0	(18,501,753)	0	(17,934,981)	$	(17,934,981)	566,772	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 06/16/2031, Strike Price 4821.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	06/16/2031	1	2,280,338	4821.01	0	(124,336)	0	(135,883)	$	(135,883)	(11,547)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/24/2031, Strike Price 5982.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/24/2031	1	9,446,415	5982.53	0	(822,585)	0	(800,977)	$	(800,977)	21,608	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/25/2031, Strike Price 5314.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	09/25/2031	1	18,174,906	5314.3	0	(1,316,994)	0	(1,289,812)	$	(1,289,812)	27,182	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 08/17/2026, Strike Price 21163.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/17/2026	1	6,984,097	21163.93	0	(223,533)	0	(151,518)	$	(151,518)	72,014	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 08/17/2026, Strike Price 22284.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2025	08/17/2026	1	4,813,551	22284.96	0	(193,781)	0	(134,177)	$	(134,177)	59,604	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/02/2026, Strike Price 6036.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/02/2026	1	4,032,135	6036.13	0	(139,742)	0	(100,066)	$	(100,066)	39,676	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/02/2026, Strike Price 5852.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	09/02/2026	1	5,846,578	5852.43	0	(166,023)	0	(110,899)	$	(110,899)	55,124	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/02/2031, Strike Price 5360.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/02/2031	1	22,417,486	5360.47	0	(1,684,882)	0	(1,613,672)	$	(1,613,672)	71,210	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/02/2031, Strike Price 5372.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/02/2031	1	344,750,922	5372.63	0	(26,004,852)	0	(24,896,983)	$	(24,896,983)	1,107,869	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/01/2031, Strike Price 6023.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/01/2031	1	10,336,635	6023.68	0	(938,573)	0	(886,895)	$	(886,895)	51,678	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/01/2031, Strike Price 5358.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	10/01/2031	1	18,358,735	5358.65	0	(1,378,472)	0	(1,320,537)	$	(1,320,537)	57,935	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 5361.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/05/2026	1	5,115,253	5361.9	0	(125,372)	0	(75,440)	$	(75,440)	49,932	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/08/2031, Strike Price 5372.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/08/2031	1	19,511,794	5372.19	0	(1,392,965)	0	(1,411,024)	$	(1,411,024)	(18,060)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/08/2031, Strike Price 5402.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/08/2031	1	81,860,550	5402.98	0	(5,899,055)	0	(5,968,523)	$	(5,968,523)	(69,468)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/09/2031, Strike Price 6041.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/09/2031	1	16,504,203	6041.07	0	(1,432,154)	0	(1,424,518)	$	(1,424,518)	7,636	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/08/2031, Strike Price 5356.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	10/08/2031	1	15,770,243	5356.74	0	(1,120,407)	0	(1,135,749)	$	(1,135,749)	(15,343)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/06/2031, Strike Price 6012.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/06/2031	1	8,585,536	6012.28	0	(902,505)	0	(734,417)	$	(734,417)	168,088	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/06/2031, Strike Price 6078.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/06/2031	1	21,632,848	6078.35	0	(2,306,954)	0	(1,881,454)	$	(1,881,454)	425,500	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/16/2031, Strike Price 5318.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/16/2031	1	15,647,351	5318.61	0	(1,393,349)	0	(1,117,641)	$	(1,117,641)	275,708	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/16/2031, Strike Price 5336.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/16/2031	1	310,684,723	5336.85	0	(24,728,044)	0	(22,300,341)	$	(22,300,341)	2,427,702	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/15/2031, Strike Price 5984.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/15/2031	1	10,341,752	5984.81	0	(986,652)	0	(881,089)	$	(881,089)	105,562	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/16/2031, Strike Price 5320.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	10/16/2031	1	16,249,693	5320.79	0	(1,287,292)	0	(1,161,346)	$	(1,161,346)	125,945	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 09/05/2028, Strike Price 5847.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	09/05/2028	1	1,099,260	5847.13	0	(63,225)	0	(66,233)	$	(66,233)	(3,008)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/12/2028, Strike Price 5891.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	09/12/2028	1	1,903,106	5891.97	0	(111,874)	0	(117,652)	$	(117,652)	(5,778)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/18/2031, Strike Price 5904.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	09/18/2031	1	218,473	5904.68	0	(18,107)	0	(18,135)	$	(18,135)	(28)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/09/2031, Strike Price 5835.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	09/09/2031	1	787,822	5835.72	0	(63,872)	0	(64,104)	$	(64,104)	(232)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/20/2031, Strike Price 5791.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	08/20/2031	1	857,191	5791.83	0	(68,373)	0	(68,633)	$	(68,633)	(261)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/08/2028, Strike Price 5861.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	09/08/2028	1	855,726	5861.14	0	(49,629)	0	(52,060)	$	(52,060)	(2,431)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/19/2026, Strike Price 6049.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/19/2026	1	6,224,853	6049.42	0	(191,068)	0	(164,093)	$	(164,093)	26,975	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/21/2026, Strike Price 5379.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/21/2026	1	5,234,448	5379.7	0	(103,127)	0	(84,058)	$	(84,058)	19,069	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/23/2031, Strike Price 5398.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/23/2031	1	19,778,712	5398.12	0	(1,448,215)	0	(1,445,499)	$	(1,445,499)	2,717	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/23/2031, Strike Price 5433.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/23/2031	1	181,935,725	5433.35	0	(13,457,360)	0	(13,420,320)	$	(13,420,320)	37,040	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/22/2031, Strike Price 6061.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/22/2031	1	12,154,250	6061.97	0	(1,070,464)	0	(1,057,186)	$	(1,057,186)	13,278	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 10/23/2031, Strike Price 5394.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/28/2025	10/23/2031	1	17,182,597	5394.85	0	(1,256,939)	0	(1,254,681)	$	(1,254,681)	2,258	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 6009.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/05/2026	1	9,086,742	6009.75	0	(296,331)	0	(221,768)	$	(221,768)	74,563	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/05/2026, Strike Price 6201.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/05/2026	1	7,318,124	6201.8	0	(271,286)	0	(208,174)	$	(208,174)	63,112	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 5491.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	13,334,357	5491.91	0	(1,037,247)	0	(1,000,112)	$	(1,000,112)	37,136	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 5512.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	167,503,693	5512.71	0	(13,107,864)	0	(12,630,731)	$	(12,630,731)	477,133	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 6192.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	7,004,057	6192.8	0	(658,695)	0	(629,917)	$	(629,917)	28,778	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/29/2031, Strike Price 5498.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/04/2025	10/29/2031	1	10,326,690	5498.77	0	(804,875)	0	(775,901)	$	(775,901)	28,974	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/03/2026, Strike Price 5437	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/03/2026	1	4,012,506	5437	0	(91,241)	0	(70,315)	$	(70,315)	20,927	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/05/2031, Strike Price 5421.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/05/2031	1	13,804,259	5421.94	0	(1,034,460)	0	(1,018,363)	$	(1,018,363)	16,097	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/05/2031, Strike Price 5481.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/05/2031	1	89,793,762	5481.58	0	(6,833,562)	0	(6,727,770)	$	(6,727,770)	105,792	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/06/2031, Strike Price 6082.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/06/2031	1	6,015,157	6082.06	0	(542,692)	0	(527,290)	$	(527,290)	15,402	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 11/06/2031, Strike Price 5413.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	11/06/2031	1	12,905,236	5413.27	0	(964,940)	0	(950,105)	$	(950,105)	14,835	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 01/22/2026, Strike Price 5464.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	01/22/2026	1	234,957	5464.11	0	(1,057)	0	(12)	$	(12)	1,045	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 02/06/2026, Strike Price 5427.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	02/06/2026	1	168,267	5427.97	0	(985)	0	(80)	$	(80)	905	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 03/20/2026, Strike Price 5050.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	03/20/2026	1	434,330	5050.35	0	(2,992)	0	(673)	$	(673)	2,319	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 04/22/2026, Strike Price 4845.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	04/22/2026	1	1,177,546	4845.87	0	(9,113)	0	(2,922)	$	(2,922)	6,191	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 05/20/2026, Strike Price 5297.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	05/20/2026	1	789,304	5297.34	0	(10,563)	0	(4,274)	$	(4,274)	6,289	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 06/09/2026, Strike Price 5398.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	06/09/2026	1	680,151	5398.02	0	(10,958)	0	(4,956)	$	(4,956)	6,003	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 07/16/2026, Strike Price 5649.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	07/16/2026	1	536,723	5649.72	0	(12,462)	0	(6,557)	$	(6,557)	5,905	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 08/18/2026, Strike Price 5797.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	08/18/2026	1	1,159,438	5797.19	0	(33,678)	0	(19,501)	$	(19,501)	14,177	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 09/16/2026, Strike Price 5920.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	09/16/2026	1	1,255,068	5920.13	0	(43,225)	0	(26,761)	$	(26,761)	16,464	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 10/22/2026, Strike Price 6083.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	10/22/2026	1	1,052,442	6083.48	0	(43,932)	0	(28,964)	$	(28,964)	14,967	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 5437.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	13,680,020	5437.21	0	(1,164,157)	0	(1,015,134)	$	(1,015,134)	149,024	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 5480.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	100,324,946	5480.74	0	(8,641,238)	0	(7,529,098)	$	(7,529,098)	1,112,140	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 6111.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	7,932,935	6111.66	0	(806,452)	0	(701,375)	$	(701,375)	105,077	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/13/2031, Strike Price 5440.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	11/13/2031	1	14,623,177	5440.17	0	(1,245,443)	0	(1,085,957)	$	(1,085,957)	159,486	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/09/2026, Strike Price 6093.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/09/2026	1	6,739,566	6093.64	0	(225,560)	0	(195,429)	$	(195,429)	30,131	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/19/2031, Strike Price 5289.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/19/2031	1	19,824,934	5289.47	0	(1,469,108)	0	(1,416,761)	$	(1,416,761)	52,347	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/19/2031, Strike Price 5337.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/19/2031	1	123,733,217	5337.93	0	(9,296,629)	0	(8,957,708)	$	(8,957,708)	338,921	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/19/2031, Strike Price 5965.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/19/2031	1	6,561,764	5965.24	0	(586,129)	0	(560,076)	$	(560,076)	26,053	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/20/2031, Strike Price 5295.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	11/20/2031	1	18,448,721	5295.27	0	(1,370,199)	0	(1,320,787)	$	(1,320,787)	49,412	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/20/2026, Strike Price 5362.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/20/2026	1	5,968,741	5362.75	0	(127,005)	0	(105,601)	$	(105,601)	21,404	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/17/2031, Strike Price 6101.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/17/2031	1	10,324,330	6101.85	0	(956,654)	0	(910,269)	$	(910,269)	46,385	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 11/17/2031, Strike Price 6201.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/17/2031	1	11,225,258	6201.8	0	(1,067,560)	0	(1,014,021)	$	(1,014,021)	53,540	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/28/2031, Strike Price 5430.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/28/2031	1	14,293,787	5430.77	0	(1,100,437)	0	(1,061,385)	$	(1,061,385)	39,052	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/28/2031, Strike Price 5479.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/28/2031	1	85,005,395	5479.27	0	(6,507,433)	0	(6,391,645)	$	(6,391,645)	115,788	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/26/2031, Strike Price 5406.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/26/2031	1	11,807,490	5406.36	0	(902,522)	0	(871,563)	$	(871,563)	30,958	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/26/2031, Strike Price 6115.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	11/26/2031	1	4,128,192	6115.84	0	(384,625)	0	(366,113)	$	(366,113)	18,512	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 5473.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	13,792,792	5473.33	0	(1,055,326)	0	(1,037,858)	$	(1,037,858)	17,468	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 5496.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	205,051,210	5496.32	0	(15,788,695)	0	(15,520,498)	$	(15,520,498)	268,197	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 6151.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	7,646,750	6151.85	0	(698,777)	0	(685,128)	$	(685,128)	13,649	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/03/2031, Strike Price 5469.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/03/2031	1	13,274,646	5469.57	0	(1,014,632)	0	(997,905)	$	(997,905)	16,727	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 11/18/2031, Strike Price 6123.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	11/18/2031	1	3,392,369	6123.41	0	(307,348)	0	(301,062)	$	(301,062)	6,286	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 11/02/2026, Strike Price 22554.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	11/02/2026	1	4,713,939	22554.73	0	(187,586)	0	(178,668)	$	(178,668)	8,918	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, NDX.IDX/USD, Maturing on 07/06/2026, Strike Price 20297.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	07/06/2026	1	1,319,356	20297.79	0	(21,490)	0	(18,299)	$	(18,299)	3,191	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 09/04/2026, Strike Price 21458.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	09/04/2026	1	1,823,950	21458.23	0	(51,713)	0	(46,088)	$	(46,088)	5,625	0	0	0	0		
Written Option, Put, NDX.IDX/USD, Maturing on 11/10/2026, Strike Price 22746.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	11/10/2026	1	1,364,800	22746.66	0	(60,109)	0	(55,024)	$	(55,024)	5,085	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/07/2026, Strike Price 6164.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/07/2026	1	6,775,214	6164.89	0	(251,001)	0	(223,689)	$	(223,689)	27,312	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 5482.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2031	1	14,342,717	5482.69	0	(1,131,786)	0	(1,083,773)	$	(1,083,773)	48,013	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 5520.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2031	1	168,069,714	5520.8	0	(13,402,226)	0	(12,824,642)	$	(12,824,642)	577,585	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/10/2031, Strike Price 6179.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/10/2031	1	6,222,364	6179.11	0	(588,702)	0	(561,848)	$	(561,848)	26,854	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/11/2031, Strike Price 5492.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/11/2031	1	13,411,684	5492.09	0	(1,061,073)	0	(1,015,858)	$	(1,015,858)	45,215	0	0	0	0		
Written Option, Put, MSEHZN.IDX/USD, Maturing on 12/22/2026, Strike Price 257	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	12/22/2026	1	15,420,000	257	0	(360,600)	0	(426,827)	$	(426,827)	(66,227)	0	0	0	0		
Written Option, Put, PIMGEM.IDX/USD, Maturing on 09/22/2026, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	09/22/2026	1	9,100,000	260	0	(216,248)	0	(262,137)	$	(262,137)	(45,889)	0	0	0	0		
Written Option, Put, PIMGEM.IDX/USD, Maturing on 12/22/2026, Strike Price 258	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	12/22/2026	1	25,800,000	258	0	(591,290)	0	(774,448)	$	(774,448)	(183,158)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 12/14/2026, Strike Price 5455.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/14/2026	1	5,848,768	5455.94	0	(114,199)	0	(118,538)	$	(118,538)	(4,338)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/09/2031, Strike Price 6147.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/09/2031	1	9,478,751	6147.05	0	(856,954)	0	(849,165)	$	(849,165)	7,789	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/09/2031, Strike Price 6210.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/09/2031	1	20,247,534	6210.9	0	(1,861,434)	0	(1,841,967)	$	(1,841,967)	19,467	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 5424.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/17/2031	1	16,403,507	5424.44	0	(1,213,967)	0	(1,222,706)	$	(1,222,706)	(8,740)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 5467.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/17/2031	1	123,961,427	5467.6	0	(9,290,033)	0	(9,343,223)	$	(9,343,223)	(53,189)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/18/2031, Strike Price 6120.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/18/2031	1	7,062,792	6120.27	0	(618,598)	0	(629,624)	$	(629,624)	(11,026)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/17/2031, Strike Price 5434.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/17/2031	1	13,771,834	5434.82	0	(1,022,299)	0	(1,029,300)	$	(1,029,300)	(7,000)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/22/2026, Strike Price 6177.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/22/2026	1	6,665,781	6177.74	0	0	0	(4,199)	$	(4,199)	(4,199)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 5534.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	8,822,551	5534.85	0	0	0	(547)	$	(547)	(547)	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 5545.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	142,694,863	5545.64	0	0	0	(6,478)	$	(6,478)	(6,478)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Option, Put, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 6213.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	10,762,423	6213.87	0	0	0	13,744	$	13,744	13,744	0	0	0	0		
Written Option, Put, SPX.NYS/USD, Maturing on 12/24/2031, Strike Price 5526.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2025	12/24/2031	1	12,683,203	5526.45	0	0	0	(2,860)	$	(2,860)	(2,860)	0	0	0	0		
0659999999. Subtotal - written options - hedging other - put options										0	(655,372,056)	0	(594,582,568)	XXX	(594,582,568)	60,789,488	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										(1,946,451)	(1,841,234,231)	0	(2,817,474,192)	XXX	(2,817,474,197)	(974,583,408)	0	0	0	0	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										(1,946,451)	(1,185,862,175)	0	(2,222,891,624)	XXX	(2,222,891,629)	(1,035,372,896)	0	0	0	0	XXX	XXX
0939999999. Total written options - put options										0	(655,372,056)	0	(594,582,568)	XXX	(594,582,568)	60,789,488	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										(1,946,451)	(1,841,234,231)	0	(2,817,474,192)	XXX	(2,817,474,197)	(974,583,408)	0	0	0	0	XXX	XXX
Currency Swap, Maturing on 08/02/2027, Paying 4.26% GBP, Receiving 4.851% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2022	08/02/2027	1	59,047,807	(4.26% GBP)/4.851% USD	0	0	157,598	(4,407,247)	$	(5,787,144)		(4,141,498)	0	0	371,722		100/100
Currency Swap, Maturing on 08/02/2027, Paying 4.26% GBP, Receiving 4.851% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/01/2022	08/02/2027	1	8,204,821	(4.26% GBP)/4.851% USD	0	0	21,899	(612,397)	$	(804,136)		(575,470)	0	0	51,652		100/100
Currency Swap, Maturing on 08/30/2029, Paying 4.87% GBP, Receiving 5.591% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/26/2022	08/30/2029	1	14,161,789	(4.87% GBP)/5.591% USD	0	0	29,199	(976,344)	$	(1,192,750)		(993,280)	0	0	135,526		100/100
Currency Swap, Maturing on 08/30/2029, Paying 4.87% GBP, Receiving 5.582% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/26/2022	08/30/2029	1	3,540,447	(4.87% GBP)/5.582% USD	0	0	7,015	(244,086)	$	(299,227)		(248,320)	0	0	33,881		100/100
Currency Swap, Maturing on 08/27/2032, Paying 4.9% GBP, Receiving 5.696% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/26/2022	08/27/2032	1	19,128,799	(4.9% GBP)/5.696% USD	0	0	52,293	(1,318,781)	$	(1,235,535)		(1,341,657)	0	0	246,749		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 08/27/2032, Paying 4.9% GBP, Receiving 5.695% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/26/2022	08/27/2032	1	4,287,490	(4.9% GBP)/5.695% USD	0	0	11,701	(295,589)	$	(276,802)		(300,716)	0	0	55,306		100/100
Currency Swap, Maturing on 08/18/2032, Paying 3.528% GBP, Receiving 4.249% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2022	08/18/2032	1	33,062,029	(3.528% GBP)/4.249% USD	0	0	130,751	(2,267,216)	$	(1,877,232)		(2,318,906)	0	0	425,688		100/100
Currency Swap, Maturing on 11/20/2037, Paying 4.94% GBP, Receiving 5.3855% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/25/2022	11/20/2037	1	25,098,681	(4.94% GBP)/5.3855% USD	0	0	(33,392)	(2,563,294)	$	(2,152,041)		(1,760,372)	0	0	432,684		100/100
Currency Swap, Maturing on 11/20/2037, Paying 4.94% GBP, Receiving 5.3855% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/25/2022	11/20/2037	1	20,175,788	(4.94% GBP)/5.3855% USD	0	0	(26,843)	(2,060,526)	$	(1,729,937)		(1,415,090)	0	0	347,817		100/100
Currency Swap, Maturing on 11/20/2037, Paying 4.94% GBP, Receiving 5.354% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/01/2022	11/20/2037	1	40,351,577	(4.94% GBP)/5.354% USD	0	0	(84,353)	(4,610,707)	$	(4,172,162)		(2,830,181)	0	0	695,633		100/100
Currency Swap, Maturing on 04/19/2035, Paying 6.22% GBP, Receiving 5.73% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/04/2022	04/19/2035	1	13,450,526	(6.22% GBP)/5.73% USD	0	0	(175,632)	(2,076,183)	$	(2,806,747)		(943,394)	0	0	205,068		100/100
Currency Swap, Maturing on 04/19/2035, Paying 6.22% GBP, Receiving 5.73% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/04/2022	04/19/2035	1	10,047,543	(6.22% GBP)/5.73% USD	0	0	(131,197)	(1,550,909)	$	(2,096,640)		(704,715)	0	0	153,186		100/100
Currency Swap, Maturing on 10/19/2037, Paying 6.34% GBP, Receiving 5.928% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/04/2022	10/19/2037	1	13,450,526	(6.34% GBP)/5.928% USD	0	0	(169,063)	(2,076,183)	$	(2,887,140)		(943,394)	0	0	231,022		100/100
Currency Swap, Maturing on 11/16/2032, Paying 5.39% EUR, Receiving 6.735% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/20/2022	11/16/2032	1	32,291,199	(5.39% EUR)/6.735% USD	0	0	130,427	(4,362,524)	$	(6,260,063)		(3,819,634)	0	0	423,418		100/100
Currency Swap, Maturing on 11/15/2034, Paying 5.54% EUR, Receiving 6.843% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/20/2022	11/15/2034	1	15,852,043	(5.54% EUR)/6.843% USD	0	0	55,735	(2,663,570)	$	(3,288,998)		(1,875,093)	0	0	236,102		100/100
Currency Swap, Maturing on 11/15/2034, Paying 5.54% EUR, Receiving 6.843% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/20/2022	11/15/2034	1	21,911,046	(5.54% EUR)/6.843% USD	0	0	77,038	(4,216,696)	$	(4,546,126)		(2,591,795)	0	0	326,345		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/16/2037, Paying 6.07% GBP, Receiving 6.288% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/27/2022	11/16/2037	1	42,745,770	(6.07% GBP)/6.288% USD	0	0	(230,883)	(4,384,966)	$	(5,943,025)		(2,998,105)	0	0	736,568		100/100
Currency Swap, Maturing on 01/24/2035, Paying 5.17% EUR, Receiving 6.7435% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/09/2022	01/24/2035	1	14,677,818	(5.17% EUR)/6.7435% USD	0	0	129,504	(1,873,671)	$	(2,319,882)		(1,736,197)	0	0	220,961		100/100
Currency Swap, Maturing on 04/19/2035, Paying 6.22% GBP, Receiving 6.42% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2022	04/19/2035	1	16,853,508	(6.22% GBP)/6.42% USD	0	0	(56,147)	(1,119,951)	$	(1,474,353)		(1,182,072)	0	0	256,950		100/100
Currency Swap, Maturing on 10/19/2037, Paying 6.34% GBP, Receiving 6.59% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2022	10/19/2037	1	16,853,508	(6.34% GBP)/6.59% USD	0	0	(50,177)	(1,119,951)	$	(1,403,353)		(1,182,072)	0	0	289,470		100/100
Currency Swap, Maturing on 08/26/2033, Paying 5.61% GBP, Receiving 5.757% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/23/2023	08/26/2033	1	8,070,315	(5.61% GBP)/5.757% USD	0	0	(24,022)	(248,271)	$	(822,738)		(566,036)	0	0	111,624		100/100
Currency Swap, Maturing on 03/27/2030, Paying 4.0825% EUR, Receiving 5.0675% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2023	03/27/2030	1	10,553,290	(4.0825% EUR)/5.0675% USD	0	0	68,868	(989,138)	$	(1,120,296)		(1,248,318)	0	0	108,595		100/100
Currency Swap, Maturing on 07/05/2030, Paying 6.11% GBP, Receiving 6.061% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/30/2023	07/05/2030	1	13,450,526	(6.11% GBP)/6.061% USD	0	0	(45,752)	(791,018)	$	(1,147,066)		(943,394)	0	0	142,811		100/100
Currency Swap, Maturing on 07/06/2033, Paying 6.13% GBP, Receiving 6.152% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/30/2023	07/06/2033	1	20,175,788	(6.13% GBP)/6.152% USD	0	0	(55,273)	(1,186,528)	$	(1,694,356)		(1,415,090)	0	0	276,501		100/100
Currency Swap, Maturing on 07/06/2043, Paying 5.67% GBP, Receiving 5.6125% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/11/2023	07/06/2043	1	17,019,286	(5.67% GBP)/5.6125% USD	0	0	(146,179)	(935,231)	$	(1,421,306)		(1,214,351)	0	0	356,099		100/100
Currency Swap, Maturing on 12/11/2034, Paying 5.97% GBP, Receiving 5.462% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/24/2023	12/11/2034	1	11,769,210	(5.97% GBP)/5.462% USD	0	0	(105,354)	(657,200)	$	(1,355,049)		(825,469)	0	0	175,994		100/100
Currency Swap, Maturing on 07/08/2033, Paying 5.96% CAD, Receiving 6.173% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/26/2023	07/08/2033	1	10,941,305	(5.96% CAD)/6.173% USD	0	0	42,278	(73,044)	$	(327,069)		(498,563)	0	0	150,001		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/20/2053, Paying 5.22% EUR, Receiving 7.045% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/19/2023	11/20/2053	1	23,484,508	(5.22% EUR)/7.045% USD	0	0	286,686	(2,410,726)	$	(2,274,531)		(2,777,915)	0	0	620,095		100/100
Currency Swap, Maturing on 02/05/2032, Paying 4.91% EUR, Receiving 6.71% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/25/2023	02/05/2032	1	17,613,381	(4.91% EUR)/6.71% USD	0	0	255,808	(1,716,112)	$	(1,499,848)		(2,083,437)	0	0	217,459		100/100
Currency Swap, Maturing on 02/07/2034, Paying 5% EUR, Receiving 6.778% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/25/2023	02/07/2034	1	5,871,127	(5% EUR)/6.778% USD	0	0	83,549	(572,037)	$	(500,758)		(694,479)	0	0	83,568		100/100
Currency Swap, Maturing on 07/07/2044, Paying 5.83% EUR, Receiving 7.647% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/02/2023	07/07/2044	1	29,897,735	(5.83% EUR)/7.647% USD	0	0	379,284	(3,071,646)	$	(2,729,100)		(3,546,346)	0	0	643,255		100/100
Currency Swap, Maturing on 02/14/2029, Paying 5.83% EUR, Receiving 7.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2023	02/14/2029	1	17,613,381	(5.83% EUR)/7.6% USD	0	0	251,998	(1,542,617)	$	(1,499,704)		(2,083,437)	0	0	155,654		100/100
Currency Swap, Maturing on 02/13/2031, Paying 5.94% EUR, Receiving 7.715% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2023	02/13/2031	1	17,613,381	(5.94% EUR)/7.715% USD	0	0	252,202	(1,542,617)	$	(1,479,090)		(2,083,437)	0	0	199,268		100/100
Currency Swap, Maturing on 02/20/2036, Paying 7.43% AUD, Receiving 6.4925% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2023	02/20/2036	1	14,936,454	(7.43% AUD)/6.4925% USD	0	0	(128,050)	(919,900)	$	(627,135)		(1,067,826)	0	0	237,793		100/100
Currency Swap, Maturing on 02/20/2036, Paying 7.43% AUD, Receiving 6.4925% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2023	02/20/2036	1	6,401,337	(7.43% AUD)/6.4925% USD	0	0	(54,879)	(394,243)	$	(268,772)		(457,640)	0	0	101,911		100/100
Currency Swap, Maturing on 02/17/2039, Paying 7.63% AUD, Receiving 6.646% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2023	02/17/2039	1	10,735,576	(7.63% AUD)/6.646% USD	0	0	(96,624)	(661,178)	$	(522,702)		(767,500)	0	0	194,509		100/100
Currency Swap, Maturing on 02/17/2039, Paying 7.63% AUD, Receiving 6.646% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2023	02/17/2039	1	4,600,961	(7.63% AUD)/6.646% USD	0	0	(41,410)	(283,362)	$	(224,015)		(328,929)	0	0	83,361		100/100
Currency Swap, Maturing on 04/21/2036, Paying 2.6% CHF, Receiving 5.8425% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	04/21/2036	1	63,083,496	(2.6% CHF)/5.8425% USD	0	0	1,804,699	(8,725,941)	$	(8,995,638)		(7,935,946)	0	0	1,012,548		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2039, Paying 2.62% CHF, Receiving 5.999% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2024	04/21/2039	1	63,083,496	(2.62% CHF)/5.999% USD	0	0	1,878,322	(8,725,941)	$	(10,252,142)		(7,935,946)	0	0	1,150,440		100/100
Currency Swap, Maturing on 02/28/2029, Paying 6.19% GBP, Receiving 6.33% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2024	02/28/2029	1	37,661,471	(6.19% GBP)/6.33% USD	0	0	(21,243)	(1,540,910)	$	(2,144,305)		(2,641,502)	0	0	334,860		100/100
Currency Swap, Maturing on 05/05/2034, Paying 4.09% EUR, Receiving 5.766% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2024	05/05/2034	1	25,832,959	(4.09% EUR)/5.766% USD	0	0	323,300	(2,064,566)	$	(1,637,840)		(3,055,707)	0	0	373,066		100/100
Currency Swap, Maturing on 05/05/2034, Paying 4.09% EUR, Receiving 5.766% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2024	05/05/2034	1	25,832,959	(4.09% EUR)/5.766% USD	0	0	323,300	(2,064,566)	$	(1,637,840)		(3,055,707)	0	0	373,066		100/100
Currency Swap, Maturing on 05/05/2039, Paying 4.28% EUR, Receiving 5.9545% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2024	05/05/2039	1	7,632,465	(4.28% EUR)/5.9545% USD	0	0	94,887	(606,756)	$	(470,891)		(1,198,889)	0	0	139,392		100/100
Currency Swap, Maturing on 06/11/2031, Paying 5.09% EUR, Receiving 7.089% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2024	06/11/2031	1	17,613,381	(5.09% EUR)/7.089% USD	0	0	247,323	(1,545,766)	$	(1,233,495)		(2,083,437)	0	0	205,459		100/100
Currency Swap, Maturing on 06/12/2034, Paying 5.15% EUR, Receiving 7.161% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2024	06/12/2034	1	2,348,451	(5.15% EUR)/7.161% USD	0	0	33,232	(206,102)	$	(143,697)		(277,792)	0	0	34,126		100/100
Currency Swap, Maturing on 04/05/2049, Paying 5.857% CAD, Receiving 6.446% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/04/2024	04/05/2049	1	21,299,074	(5.857% CAD)/6.446% USD	0	0	153,721	(31,498)	$	(518,201)		(970,535)	0	0	513,621		100/100
Currency Swap, Maturing on 04/05/2049, Paying 5.857% CAD, Receiving 6.446% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/04/2024	04/05/2049	1	4,230,638	(5.857% CAD)/6.446% USD	0	0	30,534	(6,256)	$	(102,930)		(192,778)	0	0	102,021		100/100
Currency Swap, Maturing on 07/08/2049, Paying 5.857% CAD, Receiving 6.46% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/04/2024	07/08/2049	1	21,299,074	(5.857% CAD)/6.46% USD	0	0	166,637	(31,498)	$	(461,886)		(970,535)	0	0	516,455		100/100
Currency Swap, Maturing on 07/08/2049, Paying 5.857% CAD, Receiving 6.46% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/04/2024	07/08/2049	1	4,230,638	(5.857% CAD)/6.46% USD	0	0	33,099	(6,256)	$	(91,744)		(192,778)	0	0	102,583		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/06/2036, Paying 5.395% CAD, Receiving 5.996% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	10/06/2036	1	25,529,711	(5.395% CAD)/5.996% USD	0	0	182,209	(101,241)	$	(245,340)		(1,163,313)	0	0	418,820		100/100
Currency Swap, Maturing on 07/08/2039, Paying 5.538% CAD, Receiving 6.119% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2024	07/08/2039	1	25,529,711	(5.538% CAD)/6.119% USD	0	0	189,371	(101,241)	$	(328,670)		(1,163,313)	0	0	469,302		100/100
Currency Swap, Maturing on 07/07/2034, Paying 4.7% EUR, Receiving 6.2505% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	07/07/2034	1	58,711,271	(4.7% EUR)/6.2505% USD	0	0	701,885	(5,211,091)	$	(5,078,800)		(6,944,788)	0	0	856,597		100/100
Currency Swap, Maturing on 07/07/2036, Paying 4.81% EUR, Receiving 6.355% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	07/07/2036	1	58,711,271	(4.81% EUR)/6.355% USD	0	0	698,454	(5,211,091)	$	(5,299,081)		(6,944,788)	0	0	951,960		100/100
Currency Swap, Maturing on 07/07/2039, Paying 4.9% EUR, Receiving 6.4555% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/26/2024	07/07/2039	1	57,537,046	(4.9% EUR)/6.4555% USD	0	0	687,451	(5,106,869)	$	(5,431,043)		(6,805,893)	0	0	1,057,572		100/100
Currency Swap, Maturing on 07/03/2031, Paying 4.7017% EUR, Receiving 6.254% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2024	07/03/2031	1	70,453,525	(4.7017% EUR)/6.254% USD	0	0	793,687	(6,376,965)	$	(6,186,799)		(8,333,746)	0	0	826,372		100/100
Currency Swap, Maturing on 07/31/2031, Paying 4.44% EUR, Receiving 5.837% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2024	07/31/2031	1	50,491,693	(4.44% EUR)/5.837% USD	0	0	644,621	(3,956,955)	$	(3,658,158)		(5,972,518)	0	0	596,344		100/100
Currency Swap, Maturing on 10/10/2034, Paying 4.45% SEK, Receiving 6.0615% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2024	10/10/2034	1	41,525,980	(4.45% SEK)/6.0615% USD	0	0	398,406	(6,668,563)	$	(6,041,496)		(6,881,409)	0	0	615,048		100/100
Currency Swap, Maturing on 10/10/2034, Paying 5.52% NOK, Receiving 5.992% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2024	10/10/2034	1	41,466,159	(5.52% NOK)/5.992% USD	0	0	71,551	(4,416,518)	$	(3,495,807)		(4,636,459)	0	0	614,162		100/100
Currency Swap, Maturing on 08/11/2031, Paying 4.919% EUR, Receiving 6.433% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2024	08/11/2031	1	35,229,440	(4.919% EUR)/6.433% USD	0	0	445,657	(2,814,951)	$	(2,659,509)		(4,167,190)	0	0	417,207		100/100
Currency Swap, Maturing on 08/21/2031, Paying 3.93% EUR, Receiving 5.418% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2024	08/21/2031	1	12,329,367	(3.93% EUR)/5.418% USD	0	0	154,219	(985,158)	$	(861,468)		(1,458,406)	0	0	146,367		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 08/21/2034, Paying 4.11% EUR, Receiving 5.595% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2024	08/21/2034	1	35,226,763	(4.11% EUR)/5.595% USD	0	0	438,082	(2,814,737)	$	(2,476,029)		(4,166,873)	0	0	517,663		100/100
Currency Swap, Maturing on 08/08/2031, Paying 4.7743% EUR, Receiving 6.166% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/08/2031	1	176,133,813	(4.7743% EUR)/6.166% USD	0	0	2,154,253	(9,431,819)	$	(12,158,653)		(20,834,365)	0	0	2,084,349		100/100
Currency Swap, Maturing on 11/20/2031, Paying 4.76% CAD, Receiving 5.62% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/23/2024	11/20/2031	1	47,412,321	(4.76% CAD)/5.62% USD	0	0	434,593	(356,838)	$	(264,541)		(2,160,438)	0	0	575,156		100/100
Currency Swap, Maturing on 04/07/2038, Paying 6.12% GBP, Receiving 6.143% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2024	04/07/2038	1	67,252,628	(6.12% GBP)/6.143% USD	0	0	(259,588)	(3,906,538)	$	(3,948,372)		(4,716,968)	0	0	1,177,669		100/100
Currency Swap, Maturing on 07/07/2038, Paying 6.12% GBP, Receiving 6.147% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2024	07/07/2038	1	67,252,628	(6.12% GBP)/6.147% USD	0	0	1,096,862	(3,906,538)	$	(3,989,229)		(4,716,968)	0	0	1,189,569		100/100
Currency Swap, Maturing on 02/04/2026, Paying 5.66% GBP, Receiving 5.364% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/20/2024	02/04/2026	1	53,983,684	(5.66% GBP)/5.364% USD	0	0	(206,754)	(3,721,238)	$	(3,674,200)		(3,786,310)	0	0	83,555		100/100
Currency Swap, Maturing on 01/07/2036, Paying 6.12% GBP, Receiving 6.046% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2025	01/07/2036	1	94,140,252	(6.12% GBP)/6.046% USD	0	0	671,368	(8,381,965)	$	(8,559,172)		(8,381,965)	0	0	1,489,812		100/100
Currency Swap, Maturing on 03/16/2035, Paying 4.03% EUR, Receiving 6.018% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/23/2025	03/16/2035	1	19,374,719	(4.03% EUR)/6.018% USD	0	0	986,746	(2,185,225)	$	(1,516,092)		(2,185,225)	0	0	293,906		100/100
Currency Swap, Maturing on 03/16/2035, Paying 4.03% EUR, Receiving 6.018% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/23/2025	03/16/2035	1	19,374,719	(4.03% EUR)/6.018% USD	0	0	986,746	(2,185,225)	$	(1,516,092)		(2,185,225)	0	0	293,906		100/100
Currency Swap, Maturing on 03/18/2037, Paying 4.13% EUR, Receiving 6.1215% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/23/2025	03/18/2037	1	17,613,381	(4.13% EUR)/6.1215% USD	0	0	903,553	(2,019,609)	$	(1,315,067)		(2,019,609)	0	0	294,880		100/100
Currency Swap, Maturing on 02/18/2032, Paying 4.1% EUR, Receiving 6.016% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	02/18/2032	1	16,439,156	(4.1% EUR)/6.016% USD	0	0	(23,577)	(1,853,618)	$	(1,442,243)		(1,853,618)	0	0	203,553		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/12/2045, Paying 4.27% EUR, Receiving 6.338% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/06/2025	04/12/2045	1	16,236,234	(4.27% EUR)/6.338% USD	0	0	312,132	(1,829,245)	$	(1,085,200)		(1,829,245)	0	0	356,458		100/100
Currency Swap, Maturing on 07/10/2051, Paying 5.07% CAD, Receiving 6.209% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/26/2025	07/10/2051	1	21,882,610	(5.07% CAD)/6.209% USD	0	0	224,290	(869,570)	$	(127,326)		(869,570)	0	0	552,750		100/100
Currency Swap, Maturing on 06/02/2034, Paying 6.4% GBP, Receiving 6.207% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	06/02/2034	1	121,054,730	(6.4% GBP)/6.207% USD	0	0	4,554,684	(4,925,390)	$	(5,377,021)		(4,925,390)	0	0	1,756,221		100/100
Currency Swap, Maturing on 12/10/2029, Paying 1d USD SOFR + 128.96bp, Receiving 1d GBP SONIA + 130.85bp	Hedges of Issued GICs	Exhibit 7	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/02/2025	12/10/2029	1	262,175,125	1d GBP SONIA + 130.85bp/(1d USD SOFR + 128.96bp)	0	0	4,936,153	9,453,529	$	9,683,203		9,453,529	0	0	2,602,841		100/100
Currency Swap, Maturing on 12/10/2029, Paying 4.9145% USD, Receiving 5.22% GBP	Hedges of Issued GICs	Exhibit 7	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/02/2025	12/10/2029	1	47,076,839	5.22% GBP/(4.9145% USD)	0	0	803,652	1,697,500	$	2,018,376		1,697,500	0	0	467,373		100/100
Currency Swap, Maturing on 10/18/2027, Paying 9.75% GBP, Receiving 9.5355% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	10/18/2027	1	2,508,863	(9.75% GBP)/9.5355% USD	0	0	136,607	(45,239)	$	(116,968)		(45,239)	0	0	16,811		100/100
Currency Swap, Maturing on 10/18/2027, Paying 9.75% GBP, Receiving 9.5355% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/10/2025	10/18/2027	1	17,154,192	(9.75% GBP)/9.5355% USD	0	0	626,357	(309,356)	$	(799,760)		(309,356)	0	0	114,947		100/100
Currency Swap, Maturing on 12/10/2029, Paying 5.767% USD, Receiving 5.22% GBP	Hedges of Issued GICs	Exhibit 7	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2025	12/10/2029	1	27,011,174	5.22% GBP/(5.767% USD)	0	0	(69,030)	187,766	$	332,937		187,766	0	0	268,163		100/100
Currency Swap, Maturing on 07/16/2037, Paying 6.04% CAD, Receiving 7.0035% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2025	07/16/2037	1	22,612,030	(6.04% CAD)/7.0035% USD	0	0	368,594	(193,771)	$	128,724		(193,771)	0	0	384,073		100/100
Currency Swap, Maturing on 07/05/2030, Paying 4.52% EUR, Receiving 6.203% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	07/05/2030	1	18,787,607	(4.52% EUR)/6.203% USD	0	0	215,165	(498,407)	$	(15,960)		(498,407)	0	0	199,477		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/26/2029, Paying 5.894% CAD, Receiving 6.8487% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/26/2029	1	76,589,134	(5.894% CAD)/6.8487% USD	0	0	690,208	189,171	$	347,725		189,171	0	0	723,293		100/100
Currency Swap, Maturing on 11/09/2028, Paying 5.03% GBP, Receiving 4.804% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/05/2025	11/09/2028	1	33,626,314	(5.03% GBP)/4.804% USD	0	0	(605,147)	(392,760)	$	(459,393)		(392,760)	0	0	284,253		100/100
Currency Swap, Maturing on 12/03/2027, Paying 6.172% GBP, Receiving 5.726% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2025	12/03/2027	1	37,631,880	(6.172% GBP)/5.726% USD	0	0	(264,804)	(2,265)	$	33,642		(2,265)	0	0	260,855		100/100
Currency Swap, Maturing on 09/30/2032, Paying 4.34% EUR, Receiving 5.5645% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2025	09/30/2032	1	23,484,508	(4.34% EUR)/5.5645% USD	0	0		(3,256)	$	(87,040)		(3,256)	0	0	305,046		100/100
Currency Swap, Maturing on 03/10/2036, Paying 4.3% EUR, Receiving 5.586% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	03/10/2036	1	11,742,254	(4.3% EUR)/5.586% USD	0	0		(68,663)	$	(48,895)		(68,663)	0	0	187,419		100/100
Currency Swap, Maturing on 09/08/2036, Paying 4.41% EUR, Receiving 5.682% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	09/08/2036	1	29,355,636	(4.41% EUR)/5.682% USD	0	0		(171,659)	$	(155,099)		(171,659)	0	0	479,867		100/100
Currency Swap, Maturing on 06/09/2038, Paying 4.43% EUR, Receiving 5.7275% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	06/09/2038	1	17,613,381	(4.43% EUR)/5.7275% USD	0	0		(102,995)	$	(100,250)		(102,995)	0	0	310,591		100/100
Currency Swap, Maturing on 12/09/2032, Paying 4.12% EUR, Receiving 5.407% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	12/09/2032	1	58,711,271	(4.12% EUR)/5.407% USD	0	0	639,749	(807,651)	$	(1,045,750)		(807,651)	0	0	773,367		100/100
Currency Swap, Maturing on 12/10/2037, Paying 4.56% EUR, Receiving 5.887% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	12/10/2037	1	23,484,508	(4.56% EUR)/5.887% USD	0	0	255,900	(323,060)	$	(544,072)		(323,060)	0	0	405,788		100/100
Currency Swap, Maturing on 12/10/2040, Paying 4.72% EUR, Receiving 6.083% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	12/10/2040	1	46,969,017	(4.72% EUR)/6.083% USD	0	0	511,800	(646,121)	$	(1,232,809)		(646,121)	0	0	907,827		100/100
Currency Swap, Maturing on 12/02/2032, Paying 4.5128% EUR, Receiving 6.256% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/24/2025	12/02/2032	1	29,355,636	(4.5128% EUR)/6.256% USD	0	0	85,362	(604,988)	$	(683,030)		(604,988)	0	0	386,149		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/07/2031, Paying 4.33% CAD, Receiving 5.151% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/25/2025	01/07/2031	1	31,365,074	(4.33% CAD)/5.151% USD	0	0	795,501	(899,374)	$	(920,788)		(899,374)	0	0	351,320		100/100
Currency Swap, Maturing on 01/22/2032, Paying 6.2127% GBP, Receiving 5.962% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	01/22/2032	1	141,231	(6.2127% GBP)/5.962% USD	0	0	112	(1,016)	$	(1,001)		(1,016)	0	0	1,738		100/100
Currency Swap, Maturing on 03/07/2030, Paying 3.375% EUR, Receiving 4.89% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/25/2025	03/07/2030	1	5,694,993	(3.375% EUR)/4.89% USD	0	0	48,334	(12,519)	$	55,751		(12,519)	0	0	58,222		100/100
Currency Swap, Maturing on 12/10/2037, Paying 4.56% EUR, Receiving 5.887% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	12/10/2037	1	5,871,127	(4.56% EUR)/5.887% USD	0	0	63,975	(109,394)	$	(136,018)		(109,394)	0	0	101,447		100/100
Currency Swap, Maturing on 12/10/2040, Paying 4.72% EUR, Receiving 6.083% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	12/10/2040	1	11,742,254	(4.72% EUR)/6.083% USD	0	0	127,950	(218,789)	$	(308,202)		(218,789)	0	0	226,957		100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate										0	0	32,443,752	(171,573,234)	XXX	(180,547,528)	0	(200,002,582)	0	0	42,248,903	XXX	XXX
Interest Rate Swap, Maturing on 08/25/2027, Paying 1mo USD SOFR + 51.8bp, Receiving 3.525% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/25/2022	08/25/2027	1	256,476,533	3.525% USD/(1mo USD SOFR + 51.8bp)	0	0	(3,366,399)	0	$	(1,515,926)		0	0	0	1,646,345		100/100
Interest Rate Swap, Maturing on 03/01/2027, Paying 3mo USD SOFR + 52.8bp, Receiving 4.758% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	03/01/2027	1	437,500,000	4.758% USD/(3mo USD SOFR + 52.8bp)	0	0	(732,220)	0	$	4,153,731		0	0	0	2,359,649		100/100
Interest Rate Swap, Maturing on 11/02/2028, Paying 1d USD SOFR + 187.84bp, Receiving 5.572% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/07/2023	11/02/2028	1	593,700,000	5.572% USD/(1d USD SOFR + 187.84bp)	0	0	(3,895,010)	0	$	5,243,697		0	0	0	5,001,858		100/100
Interest Rate Swap, Maturing on 07/02/2026, Paying 3mo USD SOFR + 151.25bp, Receiving 5.75% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2023	07/02/2026	1	255,000,000	5.75% USD/(3mo USD SOFR + 151.25bp)	0	0	(549,451)	0	$	887,922		0	0	0	902,486		100/100
Interest Rate Swap, Maturing on 06/06/2031, Paying 3mo USD SOFR + 306.86bp, Receiving 6.368% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2023	06/06/2031	1	80,450,000	6.368% USD/(3mo USD SOFR + 306.86bp)	0	0	(840,415)	0	$	(653,990)		0	0	0	937,265		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 07/16/2032, Paying 3mo USD SOFR + 281bp, Receiving 6.4005% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2023	07/16/2032	1	65,750,000	6.4005% USD/(3mo USD SOFR + 281bp)	0	0	(522,060)		$	195,348		0	0	0	840,773		100/100
Interest Rate Swap, Maturing on 06/02/2032, Paying 3mo USD SOFR, Receiving 3.474% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/08/2023	06/02/2032	1	138,000,000	3.474% USD/(3mo USD SOFR)	0	0	(1,207,905)		$	(437,871)		0	0	0	1,748,338		100/100
Interest Rate Swap, Maturing on 03/14/2029, Paying 1d USD SOFR + 62.8bp, Receiving 4.766% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2023	03/14/2029	1	447,800,000	4.766% USD/(1d USD SOFR + 62.8bp)	0	0	(4,572,192)	0	$	(6,174,043)		0	0	0	4,005,588		100/100
Interest Rate Swap, Maturing on 11/13/2031, Paying 3mo USD SOFR + 250bp, Receiving 7.0185% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2023	11/13/2031	1	30,000,000	7.0185% USD/(3mo USD SOFR + 250bp)	0	0	55,068	0	$	1,693,767		0	0	0	363,335		100/100
Interest Rate Swap, Maturing on 12/30/2053, Paying 3mo USD SOFR + 216.5bp, Receiving 5.819% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	12/30/2053	1	69,000,000	5.819% USD/(3mo USD SOFR + 216.5bp)	0	0	(410,337)	0	$	(5,400,804)		0	0	0	1,825,479		100/100
Interest Rate Swap, Maturing on 01/05/2054, Paying 3mo USD SOFR + 225bp, Receiving 5.58% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	01/05/2054	1	47,662,500	5.58% USD/(3mo USD SOFR + 225bp)	0	0	(506,726)	0	$	(6,435,322)		0	0	0	1,261,339		100/100
Interest Rate Swap, Maturing on 01/26/2054, Paying 3mo USD SOFR + 220bp, Receiving 5.685% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	01/26/2054	1	179,000,000	5.685% USD/(3mo USD SOFR + 220bp)	0	0	(1,616,335)	0	$	(19,316,552)		0	0	0	4,741,911		100/100
Interest Rate Swap, Maturing on 01/17/2029, Paying 1d USD SOFR + 147.09bp, Receiving 5.2% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	01/17/2029	1	373,600,000	5.2% USD/(1d USD SOFR + 147.09bp)	0	0	(6,149,599)	0	$	(8,327,627)		0	0	0	3,260,839		100/100
Interest Rate Swap, Maturing on 04/28/2031, Paying 3mo USD SOFR, Receiving 4.28% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/28/2031	1	250,000,000	4.28% USD/(3mo USD SOFR)	0	0	(248,803)	0	$	10,452,740		0	0	0	2,883,786		100/100
Interest Rate Swap, Maturing on 04/26/2029, Paying 3mo USD SOFR, Receiving 4.3675% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	04/26/2029	1	250,000,000	4.3675% USD/(3mo USD SOFR)	0	0	(27,622)	0	$	8,496,357		0	0	0	2,277,017		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 05/19/2031, Paying 3mo USD SOFR, Receiving 4.01% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/19/2031	1	250,000,000	4.01% USD/(3mo USD SOFR)	0	0	(808,721)	0	$	6,981,515		0	0	0	2,899,320		100/100
Interest Rate Swap, Maturing on 05/17/2029, Paying 3mo USD SOFR, Receiving 4.103% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2024	05/17/2029	1	250,000,000	4.103% USD/(3mo USD SOFR)	0	0	(573,638)	0	$	6,294,007		0	0	0	2,296,659		100/100
Interest Rate Swap, Maturing on 09/05/2030, Paying 1d USD SOFR + 124.45bp, Receiving 5.366% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/20/2024	09/05/2030	1	375,000,000	5.366% USD/(1d USD SOFR + 124.45bp)	0	0	(2,042,029)	0	$	4,184,368		0	0	0	4,055,806		100/100
Interest Rate Swap, Maturing on 05/29/2054, Paying 3mo USD SOFR, Receiving 3.9745% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2024	05/29/2054	1	26,217,500	3.9745% USD/(3mo USD SOFR)	0	0	(96,804)	0	$	(623,832)		0	0	0	698,685		100/100
Interest Rate Swap, Maturing on 06/18/2029, Paying 3mo USD SOFR, Receiving 3.946% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2024	06/18/2029	1	250,000,000	3.946% USD/(3mo USD SOFR)	0	0	(758,799)	0	$	5,102,464		0	0	0	2,326,270		100/100
Interest Rate Swap, Maturing on 06/17/2031, Paying 3mo USD SOFR, Receiving 3.865% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/13/2024	06/17/2031	1	250,000,000	3.865% USD/(3mo USD SOFR)	0	0	(964,111)	0	$	5,193,808		0	0	0	2,920,636		100/100
Interest Rate Swap, Maturing on 06/26/2026, Paying 1d USD SOFR + 79.25bp, Receiving 5.35% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/18/2024	06/26/2026	1	367,000,000	5.35% USD/(1d USD SOFR + 79.25bp)	0	0	(1,491,431)	0	$	(7,709,561)		0	0	0	1,277,402		100/100
Interest Rate Swap, Maturing on 06/27/2029, Paying 1d USD SOFR + 120.2bp, Receiving 5.2% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/18/2024	06/27/2029	1	312,000,000	5.2% USD/(1d USD SOFR + 120.2bp)	0	0	(3,052,599)	0	$	(2,513,167)		0	0	0	2,913,494		100/100
Interest Rate Swap, Maturing on 07/09/2029, Paying 3mo USD SOFR, Receiving 4.0435% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2024	07/09/2029	1	500,000,000	4.0435% USD/(3mo USD SOFR)	0	0	(1,569,262)	0	$	12,049,353		0	0	0	4,690,999		100/100
Interest Rate Swap, Maturing on 08/09/2029, Paying 3mo USD SOFR, Receiving 3.456% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2024	08/09/2029	1	55,000,000	3.456% USD/(3mo USD SOFR)	0	0	(487,645)	0	$	180,450		0	0	0	522,192		100/100
Interest Rate Swap, Maturing on 08/09/2029, Paying 3mo USD SOFR, Receiving 3.456% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2024	08/09/2029	1	385,000,000	3.456% USD/(3mo USD SOFR)	0	0	(3,413,518)	0	$	1,263,147		0	0	0	3,655,346		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 08/11/2031, Paying 3mo USD SOFR, Receiving 3.4425% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2024	08/11/2031	1	55,000,000	3.4425% USD/(3mo USD SOFR)	0	0	(495,132)	0	$	(104,024)		0	0	0	651,341		100/100
Interest Rate Swap, Maturing on 08/11/2031, Paying 3mo USD SOFR, Receiving 3.4425% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2024	08/11/2031	1	385,000,000	3.4425% USD/(3mo USD SOFR)	0	0	(3,465,926)	0	$	(728,166)		0	0	0	4,559,389		100/100
Interest Rate Swap, Maturing on 08/16/2029, Paying 3mo USD SOFR, Receiving 3.361% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2024	08/16/2029	1	250,000,000	3.361% USD/(3mo USD SOFR)	0	0	(2,449,782)	0	$	(15,376)		0	0	0	2,379,901		100/100
Interest Rate Swap, Maturing on 08/18/2031, Paying 3mo USD SOFR, Receiving 3.35% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/14/2024	08/18/2031	1	250,000,000	3.35% USD/(3mo USD SOFR)	0	0	(2,477,587)	0	$	(1,699,668)		0	0	0	2,965,695		100/100
Interest Rate Swap, Maturing on 08/24/2027, Paying 1d USD SOFR + 100.15bp, Receiving 4.65% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/19/2024	08/24/2027	1	750,000,000	4.65% USD/(1d USD SOFR + 100.15bp)	0	0	(7,777,423)	0	$	1,557,571		0	0	0	4,810,314		100/100
Interest Rate Swap, Maturing on 09/03/2030, Paying 3mo USD SOFR, Receiving 3.3385% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2024	09/03/2030	1	175,000,000	3.3385% USD/(3mo USD SOFR)	0	0	(1,740,569)	0	$	(562,271)		0	0	0	1,891,602		100/100
Interest Rate Swap, Maturing on 09/13/2029, Paying 1mo USD SOFR, Receiving 3.12% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2024	09/13/2029	1	500,000,000	3.12% USD/(1mo USD SOFR)	0	0	(5,847,798)	0	$	(3,892,701)		0	0	0	4,809,869		100/100
Interest Rate Swap, Maturing on 09/15/2031, Paying 1mo USD SOFR, Receiving 3.1225% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2024	09/15/2031	1	500,000,000	3.1225% USD/(1mo USD SOFR)	0	0	(5,835,055)	0	$	(9,013,164)		0	0	0	5,971,642		100/100
Interest Rate Swap, Maturing on 09/13/2039, Paying 3mo USD SOFR, Receiving 3.264% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2024	09/13/2039	1	30,000,000	3.264% USD/(3mo USD SOFR)	0	0	(305,650)	0	$	(2,227,992)		0	0	0	555,207		100/100
Interest Rate Swap, Maturing on 09/18/2030, Paying 1mo USD SOFR, Receiving 3.0755% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2024	09/18/2030	1	50,000,000	3.0755% USD/(1mo USD SOFR)	0	0	(600,537)	0	$	(717,557)		0	0	0	542,827		100/100
Interest Rate Swap, Maturing on 08/24/2027, Paying 1d USD SOFR + 87bp, Receiving 4.65% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/20/2024	08/24/2027	1	250,000,000	4.65% USD/(1d USD SOFR + 87bp)	0	0	(1,827,424)	0	$	1,160,909		0	0	0	1,603,438		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 10/04/2032, Paying 1d USD SOFR + 141bp, Receiving 4.655% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2024	10/04/2032	1	960,000,000	4.655% USD/(1d USD SOFR + 141bp)	0	0	(19,607,981)	0	$	(23,518,755)		0	0	0	12,479,773		100/100
Interest Rate Swap, Maturing on 10/11/2044, Paying 1mo USD SOFR, Receiving 3.519% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/04/2024	10/11/2044	1	250,000,000	3.519% USD/(1mo USD SOFR)	0	0	(1,922,716)	0	$	(18,757,748)		0	0	0	5,416,831		100/100
Interest Rate Swap, Maturing on 10/11/2044, Paying 1mo USD SOFR, Receiving 3.519% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/04/2024	10/11/2044	1	250,000,000	3.519% USD/(1mo USD SOFR)	0	0	(1,922,716)	0	$	(18,757,748)		0	0	0	5,416,831		100/100
Interest Rate Swap, Maturing on 10/17/2044, Paying 3mo USD SOFR, Receiving 3.636% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/17/2044	1	250,000,000	3.636% USD/(3mo USD SOFR)	0	0	(1,895,706)	0	$	(15,347,226)		0	0	0	5,419,200		100/100
Interest Rate Swap, Maturing on 10/17/2044, Paying 3mo USD SOFR, Receiving 3.636% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2024	10/17/2044	1	250,000,000	3.636% USD/(3mo USD SOFR)	0	0	(1,895,706)	0	$	(15,347,226)		0	0	0	5,419,200		100/100
Interest Rate Swap, Maturing on 10/23/2034, Paying 3mo USD SOFR, Receiving 3.5655% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/18/2024	10/23/2034	1	189,000,000	3.5655% USD/(3mo USD SOFR)	0	0	(1,565,236)	0	$	(1,737,253)		0	0	0	2,804,980		100/100
Interest Rate Swap, Maturing on 10/24/2044, Paying 3mo USD SOFR, Receiving 3.763% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/21/2024	10/24/2044	1	100,000,000	3.763% USD/(3mo USD SOFR)	0	0	(625,052)	0	$	(4,398,378)		0	0	0	2,168,785		100/100
Interest Rate Swap, Maturing on 10/24/2044, Paying 3mo USD SOFR, Receiving 3.772% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2024	10/24/2044	1	65,000,000	3.772% USD/(3mo USD SOFR)	0	0	(402,055)	0	$	(2,781,624)		0	0	0	1,409,710		100/100
Interest Rate Swap, Maturing on 11/01/2044, Paying 3mo USD SOFR, Receiving 3.765% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2024	11/01/2044	1	105,000,000	3.765% USD/(3mo USD SOFR)	0	0	(637,125)	0	$	(4,601,523)		0	0	0	2,278,549		100/100
Interest Rate Swap, Maturing on 11/01/2044, Paying 3mo USD SOFR, Receiving 3.765% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2024	11/01/2044	1	55,000,000	3.765% USD/(3mo USD SOFR)	0	0	(333,732)	0	$	(2,410,322)		0	0	0	1,193,526		100/100
Interest Rate Swap, Maturing on 11/08/2044, Paying 3mo USD SOFR, Receiving 3.926% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	11/08/2044	1	75,000,000	3.926% USD/(3mo USD SOFR)	0	0	(317,521)	0	$	(1,645,715)		0	0	0	1,628,363		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 11/21/2044, Paying 3mo USD SOFR, Receiving 3.9385% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/15/2024	11/21/2044	1	70,000,000	3.9385% USD/(3mo USD SOFR)	0	0	(280,244)		$	(1,429,736)		0	0	0	1,521,239		100/100
Interest Rate Swap, Maturing on 11/25/2044, Paying 1mo USD SOFR, Receiving 3.883% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/25/2044	1	50,000,000	3.883% USD/(1mo USD SOFR)	0	0	(187,716)	0	$	(1,300,107)		0	0	0	1,086,914		100/100
Interest Rate Swap, Maturing on 11/25/2044, Paying 1mo USD SOFR, Receiving 3.883% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	11/25/2044	1	75,000,000	3.883% USD/(1mo USD SOFR)	0	0	(281,574)	0	$	(1,950,161)		0	0	0	1,630,371		100/100
Interest Rate Swap, Maturing on 12/05/2029, Paying 1d USD SOFR + 104.4bp, Receiving 4.9% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/25/2024	12/05/2029	1	600,000,000	4.9% USD/(1d USD SOFR + 104.4bp)	0	0	(3,691,995)	0	$	9,482,418		0	0	0	5,946,372		100/100
Interest Rate Swap, Maturing on 11/28/2045, Paying 1mo USD SOFR, Receiving 3.76% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/26/2024	11/28/2045	1	88,000,000	3.76% USD/(1mo USD SOFR)	0	0	(11,800)	0	$	(4,105,602)		0	0	0	1,963,290		100/100
Interest Rate Swap, Maturing on 12/05/2029, Paying 3mo USD SOFR, Receiving 3.719% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/03/2024	12/05/2029	1	6,000,000	3.719% USD/(3mo USD SOFR)	0	0	(36,125)	0	$	80,682		0	0	0	59,464		100/100
Interest Rate Swap, Maturing on 01/11/2028, Paying 1d USD SOFR + 77.75bp, Receiving 4.9% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/06/2025	01/11/2028	1	45,239,000	4.9% USD/(1d USD SOFR + 77.75bp)	0	0	802,840	0	$	(534,982)		0	0	0	322,179		100/100
Interest Rate Swap, Maturing on 01/29/2035, Paying 3mo USD SOFR, Receiving 4.127% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/23/2025	01/29/2035	1	11,000,000	4.127% USD/(3mo USD SOFR)	0	0	(14,334)	0	$	378,233		0	0	0	165,720		100/100
Interest Rate Swap, Maturing on 01/30/2045, Paying 3mo USD SOFR, Receiving 4.094% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/27/2025	01/30/2045	1	50,000,000	4.094% USD/(3mo USD SOFR)	0	0	(76,686)	0	$	33,849		0	0	0	1,092,097		100/100
Interest Rate Swap, Maturing on 01/30/2045, Paying 1mo USD SOFR, Receiving 4.088% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2025	01/30/2045	1	50,000,000	4.088% USD/(1mo USD SOFR)	0	0	(71,003)	0	$	68,946		0	0	0	1,092,097		100/100
Interest Rate Swap, Maturing on 01/31/2030, Paying 1mo USD SOFR, Receiving 3.9515% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/29/2025	01/31/2030	1	1,000,000,000	3.9515% USD/(1mo USD SOFR)	0	0	(2,676,579)	0	$	23,131,240		0	0	0	10,105,535		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 02/04/2030, Paying 1mo USD TSFR1M, Receiving 3.95% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	02/04/2030	1	50,000,000	3.95% USD/(1mo USD TSFR1M)	0	0	(133,102)	0	$	666,623		0	0	0	505,954		100/100
Interest Rate Swap, Maturing on 02/13/2030, Paying 1mo USD SOFR, Receiving 4.022% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/11/2025	02/13/2030	1	500,000,000	4.022% USD/(1mo USD SOFR)	0	0	(948,030)	0	$	13,077,566		0	0	0	5,074,732		100/100
Interest Rate Swap, Maturing on 02/14/2030, Paying 1mo USD SOFR, Receiving 4.14% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/12/2025	02/14/2030	1	250,000,000	4.14% USD/(1mo USD SOFR)	0	0	(225,105)	0	$	7,700,136		0	0	0	2,538,209		100/100
Interest Rate Swap, Maturing on 02/19/2030, Paying 1mo USD SOFR, Receiving 3.984% USD	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2025	02/19/2030	1	250,000,000	3.984% USD/(1mo USD SOFR)	0	0	(543,738)	0	$	6,157,374		0	0	0	2,542,419		100/100
Interest Rate Swap, Maturing on 02/22/2055, Paying 3mo USD SOFR, Receiving 3.99% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/18/2025	02/22/2055	1	12,000,000	3.99% USD/(3mo USD SOFR)	0	0	(26,577)	0	$	(251,744)		0	0	0	323,913		100/100
Interest Rate Swap, Maturing on 02/22/2055, Paying 3mo USD SOFR, Receiving 4.006% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/18/2025	02/22/2055	1	10,000,000	4.006% USD/(3mo USD SOFR)	0	0	(20,934)	0	$	(181,847)		0	0	0	269,928		100/100
Interest Rate Swap, Maturing on 02/26/2030, Paying 1mo USD SOFR, Receiving 3.9075% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2025	02/26/2030	1	60,000,000	3.9075% USD/(1mo USD SOFR)	0	0	(166,905)	0	$	1,298,534		0	0	0	611,592		100/100
Interest Rate Swap, Maturing on 02/27/2045, Paying 1mo USD SOFR, Receiving 3.997% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2025	02/27/2045	1	4,000,000	3.997% USD/(1mo USD SOFR)	0	0	(8,114)	0	$	(44,808)		0	0	0	87,543		100/100
Interest Rate Swap, Maturing on 12/10/2029, Paying 1d GBP SONIA + 130.85bp, Receiving 5.22% GBP	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/02/2025	12/10/2029	1	262,175,125	5.22% GBP/(1d GBP SONIA + 130.85bp)	0	0	(181,209)	0	$	3,242,044		0	0	0	2,602,841		100/100
Interest Rate Swap, Maturing on 07/09/2035, Paying 1mo USD SOFR, Receiving 3.613% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	07/09/2035	1	250,000,000	3.613% USD/(1mo USD SOFR)	0	0	(618,245)	0	$	(2,009,638)		0	0	0	3,856,712		100/100
Interest Rate Swap, Maturing on 07/16/2035, Paying 1mo USD SOFR, Receiving 3.716% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/06/2025	07/16/2035	1	70,000,000	3.716% USD/(1mo USD SOFR)	0	0	(135,577)	0	$	26,535		0	0	0	1,080,966		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 07/16/2035, Paying 1mo USD SOFR, Receiving 3.9275% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/19/2025	07/16/2035	1	10,000,000	3.9275% USD/(1mo USD SOFR)	0	0	(10,379)	0	$	178,360		0	0	0	154,424		100/100
Interest Rate Swap, Maturing on 06/10/2030, Paying 1d USD SOFR + 115.64bp, Receiving 4.85% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2025	06/10/2030	1	406,500,000	4.85% USD/(1d USD SOFR + 115.64bp)	0	0	9,825,625	0	$	(7,317,967)		0	0	0	4,283,126		100/100
Interest Rate Swap, Maturing on 08/25/2032, Paying 1d USD SOFR + 125.35bp, Receiving 4.9% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/18/2025	08/25/2032	1	118,600,000	4.9% USD/(1d USD SOFR + 125.35bp)	0	0	1,987,000	0	$	(4,705)		0	0	0	1,529,232		100/100
Interest Rate Swap, Maturing on 08/23/2028, Paying 1d USD SOFR + 78.29bp, Receiving 4.25% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/18/2025	08/23/2028	1	176,000,000	4.25% USD/(1d USD SOFR + 78.29bp)	0	0	146,000	0	$	(8,907)		0	0	0	1,431,120		100/100
Interest Rate Swap, Maturing on 10/04/2033, Paying 1d USD SOFR + 136.7bp, Receiving 4.727% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/16/2025	10/04/2033	1	250,000,000	4.727% USD/(1d USD SOFR + 136.7bp)	0	0	(1,677,852)	0	$	(7,205,287)		0	0	0	3,481,888		100/100
Interest Rate Swap, Maturing on 10/04/2030, Paying 1d USD SOFR + 103.35bp, Receiving 4.45% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/29/2025	10/04/2030	1	85,000,000	4.45% USD/(1d USD SOFR + 103.35bp)	0	0	679,500	0	$	(360,365)		0	0	0	927,083		100/100
Interest Rate Swap, Maturing on 10/20/2033, Paying 1mo USD SOFR, Receiving 3.36% USD	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/20/2033	1	30,000,000	3.36% USD/(1mo USD SOFR)	0	0	(33,331)	0	$	(505,775)		0	0	0	419,004		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										0	0	(102,413,184)	0	XXX	(73,971,072)	0	0	0	0	195,395,755	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	(69,969,432)	(171,573,234)	XXX	(254,518,600)	0	(200,002,582)	0	0	237,644,657	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		42,753,098	(3.807% USD)/ 1d USD SOFR			(201,030)	2,052,125	$	2,052,125	2,569,664						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		22,748,836	(3.807% USD)/ 1d USD SOFR			36,324	1,819,865	$	1,819,865	1,327,592						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		22,086,249	(3.807% USD)/ 1d USD SOFR			56,491	1,915,296	$	1,915,296	1,405,243						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		72,554,702	(3.807% USD)/ 1d USD SOFR			238,733	7,173,126	$	7,173,126	4,624,792						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		41,300,369	(3.807% USD)/ 1d USD SOFR			293,582	3,769,310	$	3,769,310	2,546,577						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		6,697,357	(3.807% USD)/ 1d USD SOFR			32,531	752,944	$	752,944	482,879						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		23,440,750	(3.807% USD)/ 1d USD SOFR			153,903	2,123,261	$	2,123,261	1,445,700						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		3,571,924	(3.807% USD)/ 1d USD SOFR			16,682	391,657	$	391,657	253,443						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		64,562,663	(3.807% USD)/ 1d USD SOFR			(1,752,127)	(627,458)	$	(627,458)	(2,686,874)						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031			(3.807% USD)/ 1d USD SOFR			(4,207,472)		$		(169,904)						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		24,056,981	(3.807% USD)/ 1d USD SOFR			98,290	638,838	$	638,838	1,637,654						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		6,949,485	(3.807% USD)/ 1d USD SOFR			497	292,152	$	292,152	577,697						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		20,620,527	(3.807% USD)/ 1d USD SOFR			50,061	440,044	$	440,044	1,240,825						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		2,644,426	(3.807% USD)/ 1d USD SOFR			(1,620)	86,317	$	86,317	189,339						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		41,238,421	(3.807% USD)/ 1d USD SOFR			71,065	897,350	$	897,350	2,532,705						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		176,133,813	(3.807% USD)/ 1d USD SOFR			(8,860,868)	(1,766,525)	$	(1,766,525)	(8,664,678)						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		15,441,442	(3.807% USD)/ 1d USD SOFR			29,720	510,162	$	510,162	920,643						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031		24,581,597	(3.807% USD)/ 1d USD SOFR			18,602	118,642	$	118,642	118,642						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031			(3.807% USD)/ 1d USD SOFR			886,129		$		(563,334)						
Interest Rate Swap, Maturing on 03/17/2031, Paying 3.807% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC OLUSOMCIV69Q7ZI25D03	03/04/2024	03/17/2031			(3.807% USD)/ 1d USD SOFR			(273,497)		$		59,210						
Interest Rate Swap, Maturing on 09/25/2028, Paying 1mo USD LIBOR + 20.65bp, Receiving 120mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/22/2018	09/25/2028	1	100,000,000	120mo USD LIBOR/(1mo USD LIBOR + 20.65bp)	0	0	(1,314,305)	978,774	$	978,774	2,007,432	0	0	0	826,909		
Interest Rate Swap, Maturing on 10/25/2028, Paying 1mo USD LIBOR + 20.2bp, Receiving 120mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/22/2018	10/25/2028	1	100,000,000	120mo USD LIBOR/(1mo USD LIBOR + 20.2bp)	0	0	(807,730)	1,008,291	$	1,008,291	1,489,366	0	0	0	839,233		
Interest Rate Swap, Maturing on 04/25/2028, Paying 1mo USD LIBOR + 24.05bp, Receiving 84mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/25/2018	04/25/2028	1	100,000,000	84mo USD LIBOR/(1mo USD LIBOR + 24.05bp)	0	0	(849,811)	(1,343)	$	(1,343)	1,153,575	0	0	0	760,957		
Interest Rate Swap, Maturing on 05/25/2028, Paying 1mo USD LIBOR + 22bp, Receiving 84mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/25/2018	05/25/2028	1	100,000,000	84mo USD LIBOR/(1mo USD LIBOR + 22bp)	0	0	(814,783)	327,004	$	327,004	1,264,012	0	0	0	774,332		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 10/16/2028, Paying 3mo USD LIBOR + 17.5bp, Receiving 120mo USD LIBOR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/19/2018	10/16/2028	1	100,000,000	120mo USD LIBOR/(3mo USD LIBOR + 17.5bp)	0	0	(1,094,284)	614,520	$	614,520	1,870,426	0	0	0	835,555		
Interest Rate Swap, Maturing on 09/30/2039, Paying 1d USD CME_SOFR, Receiving 3.096% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2022	09/30/2039	1	600,000,000	3.096% USD/(1d USD CME_SOFR)	0	0	0	(52,896,218)	$	(52,896,218)	(9,554,932)	0	0	0	11,122,982		
Interest Rate Swap, Maturing on 11/19/2060, Paying 1d USD CME_SOFR, Receiving 0% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2023	11/19/2060	1	240,000,000	0% USD/(1d USD CME_SOFR)	0	0	(9,092,720)	(154,286,136)	$	(154,286,136)	(9,191,605)	0	0	0	7,087,694		
Interest Rate Swap, Maturing on 12/24/2070, Paying 1d USD CME_SOFR, Receiving .762% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2023	12/24/2070	1	165,000,000	.762% USD/(1d USD CME_SOFR)	0	0	0	(21,960,608)	$	(21,960,608)	(5,596,465)	0	0	0	5,533,048		
Interest Rate Swap, Maturing on 11/10/2071, Paying 1d USD CME_SOFR, Receiving 1.36% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2023	11/10/2071	1	100,000,000	1.36% USD/(1d USD CME_SOFR)	0	0	0	(49,647,589)	$	(49,647,589)	(10,261,632)	0	0	0	3,385,964		
Interest Rate Swap, Maturing on 08/22/2050, Paying .944% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2023	08/22/2050	1	200,000,000	(.944% USD)/1d USD CME_SOFR	0	0	0	54,860,984	$	54,860,984	11,532,265	0	0	0	4,963,936		
Interest Rate Swap, Maturing on 06/11/2069, Paying 1d USD CME_SOFR, Receiving 1.984% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2023	06/11/2069	1	100,000,000	1.984% USD/(1d USD CME_SOFR)	0	0	0	(13,421,132)	$	(13,421,132)	(6,246,511)	0	0	0	3,295,611		
Interest Rate Swap, Maturing on 03/24/2050, Paying .727% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2023	03/24/2050	1	50,000,000	(.727% USD)/1d USD CME_SOFR	0	0	0	18,780,719	$	18,780,719	3,285,136	0	0	0	1,230,529		
Interest Rate Swap, Maturing on 04/13/2071, Paying 1d USD CME_SOFR, Receiving 1.515% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2023	04/13/2071	1	200,000,000	1.515% USD/(1d USD CME_SOFR)	0	0	0	(29,469,526)	$	(29,469,526)	(10,970,758)	0	0	0	6,729,139		
Interest Rate Swap, Maturing on 03/24/2050, Paying .765% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2023	03/24/2050	1	50,000,000	(.765% USD)/1d USD CME_SOFR	0	0	0	18,594,414	$	18,594,414	3,278,798	0	0	0	1,230,529		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 03/24/2050, Paying .895% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2023	03/24/2050	1	70,000,000	.(.895% USD)/1d USD CME_SOFR	0	0	0	25,139,874	$	25,139,874	4,559,963	0	0	0	1,722,741		
Interest Rate Swap, Maturing on 02/09/2067, Paying 1d USD CME_SOFR, Receiving 2.365% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2023	02/09/2067	1	100,000,000	2.365% USD/(1d USD CME_SOFR)	0	0	(2,854,404)	(35,475,509)	$	(35,475,509)	(5,309,741)	0	0	0	3,205,808		
Interest Rate Swap, Maturing on 11/26/2060, Paying 1d USD CME_SOFR, Receiving .8025% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2023	11/26/2060	1	300,000,000	.8025% USD/(1d USD CME_SOFR)	0	0	0	(25,406,945)	$	(25,406,945)	(6,064,506)	0	0	0	8,862,050		
Interest Rate Swap, Maturing on 11/26/2060, Paying 1d USD CME_SOFR, Receiving .81% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2023	11/26/2060	1	200,000,000	.81% USD/(1d USD CME_SOFR)	0	0	0	(16,895,077)	$	(16,895,077)	(4,046,980)	0	0	0	5,908,033		
Interest Rate Swap, Maturing on 08/06/2060, Paying 1d USD CME_SOFR, Receiving .512% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2023	08/06/2060	1	150,000,000	.512% USD/(1d USD CME_SOFR)	0	0	(6,291,922)	(102,287,371)	$	(102,287,371)	(5,145,563)	0	0	0	4,411,519		
Interest Rate Swap, Maturing on 02/12/2060, Paying 1d USD CME_SOFR, Receiving 1.42% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2023	02/12/2060	1	225,000,000	1.42% USD/(1d USD CME_SOFR)	0	0	0	(29,376,801)	$	(29,376,801)	(9,095,380)	0	0	0	6,571,036		
Interest Rate Swap, Maturing on 07/28/2060, Paying 1d USD CME_SOFR, Receiving .6% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2023	07/28/2060	1	100,000,000	.6% USD/(1d USD CME_SOFR)	0	0	0	(66,634,284)	$	(66,634,284)	(7,404,309)	0	0	0	2,939,965		
Interest Rate Swap, Maturing on 08/06/2060, Paying 1d USD CME_SOFR, Receiving .524% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2023	08/06/2060	1	75,000,000	.524% USD/(1d USD CME_SOFR)	0	0	(3,136,861)	(50,974,281)	$	(50,974,281)	(2,577,941)	0	0	0	2,205,759		
Interest Rate Swap, Maturing on 06/30/2055, Paying 1d USD CME_SOFR, Receiving .685% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2023	06/30/2055	1	375,000,000	.685% USD/(1d USD CME_SOFR)	0	0	0	(46,985,456)	$	(46,985,456)	(10,933,777)	0	0	0	10,182,971		
Interest Rate Swap, Maturing on 07/01/2059, Paying 1d USD CME_SOFR, Receiving 2.024% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2023	07/01/2059	1	100,000,000	2.024% USD/(1d USD CME_SOFR)	0	0	(2,786,096)	(39,594,128)	$	(39,594,128)	(3,936,325)	0	0	0	2,893,856		
Interest Rate Swap, Maturing on 09/08/2060, Paying 1d USD SOFR, Receiving .8% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/23/2023	09/08/2060	1	17,000,000	.8% USD/(1d USD SOFR)	0	0	0	(6,289,401)	$	(6,289,401)	(1,319,160)	0	0	0	500,625		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 03/17/2050, Paying 1d USD SOFR, Receiving .597% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/23/2023	03/17/2050	1	5,000,000	.597% USD/(1d USD SOFR)	0	0	0	(1,940,727)	$	(1,940,727)	(325,312)	0	0	0	123,004		
Interest Rate Swap, Maturing on 09/08/2060, Paying 1d USD SOFR, Receiving .89% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/23/2023	09/08/2060	1	25,000,000	.89% USD/(1d USD SOFR)	0	0	0	(12,148,374)	$	(12,148,374)	(2,174,255)	0	0	0	736,213		
Interest Rate Swap, Maturing on 09/08/2060, Paying 1d USD SOFR, Receiving .89% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/23/2023	09/08/2060	1	29,000,000	.89% USD/(1d USD SOFR)	0	0	0	(16,123,786)	$	(16,123,786)	(2,263,355)	0	0	0	854,007		
Interest Rate Swap, Maturing on 01/06/2027, Paying 1d USD SOFR + 48.661bp, Receiving 68.8118% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/14/2023	01/06/2027	1	25,123,147	68.8118% USD/(1d USD SOFR + 48.661bp)	0	0	0	57,749,935	$	57,749,935	2,751,951	0	0	0	126,601		
Interest Rate Swap, Maturing on 01/04/2027, Paying 3mo USD SOFR + 185.161bp, Receiving 3.171% USD	Hedges of Investments in CLOs	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2023	01/04/2027	1	11,712,418	3.171% USD/(3mo USD SOFR + 185.161bp)	0	0	(392,177)	(324,914)	$	(324,914)	415,746	0	0	0	58,862		
Interest Rate Swap, Maturing on 09/30/2027, Paying 3mo USD SOFR + 185.161bp, Receiving 3.186% USD	Hedges of Investments in CLOs	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/17/2023	09/30/2027	1	13,468,077	3.186% USD/(3mo USD SOFR + 185.161bp)	0	0	(447,176)	(539,440)	$	(539,440)	531,576	0	0	0	89,000		
Interest Rate Swap, Maturing on 07/20/2033, Paying 1d USD SOFR + 56.161bp, Receiving 24.9351% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/14/2023	07/20/2033	1	103,930,705	24.9351% USD/(1d USD SOFR + 56.161bp)	0	0	0	163,670,132	$	163,670,132	13,978,468	0	0	0	1,427,960		
Interest Rate Swap, Maturing on 11/01/2035, Paying 1d USD SOFR, Receiving 0% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/01/2022	11/01/2035	1	9,613,000	.0% USD/(1d USD SOFR)	0	0	52,795	914,893	$	914,893	192,416	0	0	0	150,731		
Interest Rate Swap, Maturing on 11/16/2037, Paying 1d USD SOFR, Receiving 0% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/01/2022	11/16/2037	1	5,997,716	.0% USD/(1d USD SOFR)	0	0	64,073	1,621,997	$	1,621,997	169,143	0	0	0	103,349		
Interest Rate Swap, Maturing on 12/01/2037, Paying 1d USD SOFR, Receiving 0% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/01/2022	12/01/2037	1	25,838,768	.0% USD/(1d USD SOFR)	0	0	125,397	2,791,185	$	2,791,185	506,796	0	0	0	446,006		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 12/23/2053, Paying 1d GBP SONIA, Receiving 3.67% GBP	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	12/23/2053	1	201,757,883	3.67% GBP/(1d GBP SONIA)	0	0	0	(26,010,463)	$	(26,010,463)	(11,678,392)	0	0	0	5,335,924		
Interest Rate Swap, Maturing on 12/22/2053, Paying 1d GBP SONIA, Receiving 3.72% GBP	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	12/22/2053	1	134,505,255	3.72% GBP/(1d GBP SONIA)	0	0	(818,873)	(16,122,966)	$	(16,122,966)	(5,267,815)	0	0	0	3,557,108		
Interest Rate Swap, Maturing on 12/29/2048, Paying 1d GBP SONIA, Receiving 3.386% GBP	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	12/29/2048	1	80,703,153	3.386% GBP/(1d GBP SONIA)	0	0	0	(9,755,400)	$	(9,755,400)	(3,609,097)	0	0	0	1,934,992		
Interest Rate Swap, Maturing on 01/19/2054, Paying 1d GBP SONIA, Receiving 3.659% GBP	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	01/19/2054	1	511,119,970	3.659% GBP/(1d GBP SONIA)	0	0	0	(59,403,772)	$	(59,403,772)	(27,245,790)	0	0	0	13,535,519		
Interest Rate Swap, Maturing on 01/20/2054, Paying 1d GBP SONIA, Receiving 3.628% GBP	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	01/20/2054	1	390,065,240	3.628% GBP/(1d GBP SONIA)	0	0	0	(52,166,936)	$	(52,166,936)	(22,774,900)	0	0	0	10,330,242		
Interest Rate Swap, Maturing on 03/02/2039, Paying 1d USD CME_SOFR, Receiving 3.82% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/12/2024	03/02/2039	1	350,000,000	3.82% USD/(1d USD CME_SOFR)	0	0	(4,605,515)	(7,592,597)	$	(7,592,597)	7,696,569	0	0	0	6,349,950		
Interest Rate Swap, Maturing on 03/02/2039, Paying 1d USD CME_SOFR, Receiving 3.948% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/13/2024	03/02/2039	1	175,000,000	3.948% USD/(1d USD CME_SOFR)	0	0	(2,075,024)	(1,287,807)	$	(1,287,807)	3,768,129	0	0	0	3,174,975		
Interest Rate Swap, Maturing on 05/05/2054, Paying 3.975% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/15/2024	05/05/2054	1	75,000,000	(3.975 USD)/1d USD CME_SOFR	0	0	732,525	2,738,466	$	2,738,466	2,527,011	0	0	0	1,996,403		
Interest Rate Swap, Maturing on 05/05/2054, Paying 3.975% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2024	05/05/2054	1	90,000,000	(3.975 USD)/1d USD CME_SOFR	0	0	879,030	3,286,159	$	3,286,159	3,032,413	0	0	0	2,395,684		
Interest Rate Swap, Maturing on 05/03/2039, Paying 1d USD CME_SOFR, Receiving 4.227% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2024	05/03/2039	1	227,000,000	4.227% USD/(1d USD CME_SOFR)	0	0	(1,649,643)	5,366,089	$	5,366,089	4,135,399	0	0	0	4,144,860		
Interest Rate Swap, Maturing on 05/04/2039, Paying 1d USD CME_SOFR, Receiving 4.27% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	05/04/2039	1	240,000,000	4.27% USD/(1d USD CME_SOFR)	0	0	(1,626,245)	6,818,070	$	6,818,070	4,316,375	0	0	0	4,382,680		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 05/05/2054, Paying 4.015% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2024	05/05/2054	1	45,000,000	(4.015% USD)/1d USD CME_SOFR	0	0	421,265	1,329,835	$	1,329,835	1,523,319	0	0	0	1,197,842		
Interest Rate Swap, Maturing on 12/13/2034, Paying 3.3% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/23/2024	12/13/2034	1	9,000,000	(3.3% USD)/1d USD SOFR	0	0	98,567	298,783	$	298,783	(271,461)	0	0	0	134,625		
Interest Rate Swap, Maturing on 12/21/2037, Paying 4.073% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2024	12/21/2037	1	24,883,472	(4.073% GBP)/1d GBP SONIA	0	0	66,049	83,931	$	83,931	(99,841)	0	0	0	430,502		
Interest Rate Swap, Maturing on 09/08/2055, Paying 1d USD SOFR, Receiving 3.78% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/26/2025	09/08/2055	1	13,000,000	3.78% USD/(1d USD SOFR)	0	0	0	(887,221)	$	(887,221)	(887,221)	0	0	0	354,155		
Interest Rate Swap, Maturing on 09/08/2055, Paying 1d USD SOFR, Receiving 3.82% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/26/2025	09/08/2055	1	9,000,000	3.82% USD/(1d USD SOFR)	0	0	(69,222)	(551,422)	$	(551,422)	(551,422)	0	0	0	245,184		
Interest Rate Swap, Maturing on 03/16/2050, Paying 1d USD SOFR, Receiving 3.885% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/26/2025	03/16/2050	1	5,000,000	3.885% USD/(1d USD SOFR)	0	0	0	(251,202)	$	(251,202)	(251,202)	0	0	0	122,997		
Interest Rate Swap, Maturing on 09/08/2050, Paying 1d USD SOFR, Receiving 0% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/26/2025	09/08/2050	1	9,000,000	0% USD/(1d USD SOFR)	0	0	(61,428)	(414,021)	$	(414,021)	(414,021)	0	0	0	223,588		
Interest Rate Swap, Maturing on 09/07/2045, Paying 1d USD SOFR, Receiving 0% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/26/2025	09/07/2045	1	18,000,000	0% USD/(1d USD SOFR)	0	0	(110,080)	(489,036)	$	(489,036)	(489,036)	0	0	0	399,312		
Interest Rate Swap, Maturing on 05/30/2034, Paying 4.07% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2025	05/30/2034	1	32,281,261	(4.07% GBP)/1d GBP SONIA	0	0	0	(417,547)	$	(417,547)	(417,547)	0	0	0	468,097		
Interest Rate Swap, Maturing on 08/09/2045, Paying 1d USD SOFR, Receiving 4.1% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/01/2025	08/09/2045	1	60,000,000	4.1% USD/(1d USD SOFR)		850,000		(547,962)	$	(547,962)	(1,397,962)	0	0	0	1,328,351		
Interest Rate Swap, Maturing on 08/10/2035, Paying 3.68% USD, Receiving 1d USD SOFR	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	08/10/2035	1	300,000,000	(3.68% USD)/1d USD SOFR		860,000		2,909,022	$	2,909,022	2,049,022	0	0	0	4,649,303		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 08/12/2030, Paying 3.41% USD, Receiving 1d USD SOFR	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	08/12/2030	1	300,000,000	(3.41% USD)/1d USD SOFR		450,000		1,299,320	$	1,299,320	849,320	0	0	0	3,221,782		
Interest Rate Swap, Maturing on 08/10/2045, Paying 3.97% USD, Receiving 1d USD SOFR	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/06/2025	08/10/2045	1	720,000,000	(3.97% USD)/1d USD SOFR		5,950,000		19,335,773	$	19,335,773	13,385,773	0	0	0	15,941,330		
Interest Rate Swap, Maturing on 10/02/2028, Paying 3.993% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/02/2025	10/02/2028	1	24,210,946	(3.993% GBP)/1d GBP SONIA	0	0	150,890	(294,380)	$	(294,380)	(294,380)	0	0	0	200,903		
Interest Rate Swap, Maturing on 12/12/2040, Paying 3.775% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	12/12/2040	1	90,000,000	(3.775% USD)/1d USD SOFR	0	0	298,307	2,790,963	$	2,790,963	2,790,963	0	0	0	1,739,858		
Interest Rate Swap, Maturing on 12/10/2035, Paying 3.934% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/22/2025	12/10/2035	1	43,041,682	(3.934% GBP)/1d GBP SONIA	0	0	0	180,283	$	180,283	180,283	0	0	0	678,543		
Interest Rate Swap, Maturing on 11/25/2032, Paying 3.81% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/24/2025	11/25/2032	1	17,485,683	(3.81% GBP)/1d GBP SONIA	0	0	(7,991)	(26,011)	$	(26,011)	(26,011)	0	0	0	229,691		
Interest Rate Swap, Maturing on 12/12/2030, Paying 3.4% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	12/12/2030	1	12,000,000	(3.4% USD)/1d USD SOFR	0	0	16,901	35,342	$	35,342	35,342	0	0	0	133,455		
Interest Rate Swap, Maturing on 12/12/2030, Paying 3.4% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	12/12/2030	1	37,000,000	(3.4% USD)/1d USD SOFR	0	0	60,000	108,972	$	108,972	108,972	0	0	0	411,487		
Interest Rate Swap, Maturing on 03/13/2031, Paying 3.45% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	03/13/2031	1	11,000,000	(3.45% USD)/1d USD SOFR	0	0	0	9,257	$	9,257	9,257	0	0	0	125,376		
Interest Rate Swap, Maturing on 03/13/2031, Paying 3.45% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	03/13/2031	1	9,000,000	(3.45% USD)/1d USD SOFR	0	0	0	7,574	$	7,574	7,574	0	0	0	102,581		
Interest Rate Swap, Maturing on 03/11/2036, Paying 1d GBP SONIA, Receiving 4.0655% GBP	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	03/11/2036	1	94,153,679	4.0655% GBP/(1d GBP SONIA)	0	0	0	337,598	$	337,598	337,598	0	0	0	1,502,999		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 12/19/2028, Paying 4.24% USD, Receiving 1d USD SOFR + 86bp	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	12/19/2028	1	175,000,000	(4.24% USD)/1d USD SOFR + 86bp	0	0	0	(132,896)	$	(132,896)	(132,896)	0	0	0	1,507,397		
Interest Rate Swap, Maturing on 03/13/2031, Paying 3.45% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	03/13/2031	1	63,000,000	(3.45% USD)/1d USD SOFR	0	0	(59,472)	53,017	$	53,017	53,017	0	0	0	718,065		
Interest Rate Swap, Maturing on 03/13/2031, Paying 3.45% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	03/13/2031	1	55,000,000	(3.45% USD)/1d USD SOFR	0	0	(51,920)	46,285	$	46,285	46,285	0	0	0	626,882		
Interest Rate Swap, Maturing on 03/13/2041, Paying 4.04% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2025	03/13/2041	1	55,000,000	(4.04% USD)/1d USD SOFR	0	0	(28,769)	137,782	$	137,782	137,782	0	0	0	1,072,070		
Interest Rate Swap, Maturing on 03/12/2029, Paying 3.555% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/12/2029	1	13,450,526	(3.555% GBP)/1d GBP SONIA	0	0	0	(10,864)	$	(10,864)	(10,864)	0	0	0	120,212		
Interest Rate Swap, Maturing on 03/13/2036, Paying 3.796% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/16/2025	03/13/2036	1	100,000,000	(3.796% USD)/1d USD SOFR	0	0	0	151,349	$	151,349	151,349	0	0	0	1,596,754		
Interest Rate Swap, Maturing on 03/13/2036, Paying 3.796% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	03/13/2036	1	15,000,000	(3.796% USD)/1d USD SOFR	0	0	39,000	22,702	$	22,702	22,702	0	0	0	239,513		
Interest Rate Swap, Maturing on 03/13/2031, Paying 3.45% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/23/2025	03/13/2031	1	7,000,000	(3.45% USD)/1d USD SOFR	0	0	(9,000)	5,891	$	5,891	5,891	0	0	0	79,785		
Interest Rate Swap, Maturing on 03/13/2031, Paying 3.45% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/23/2025	03/13/2031	1	68,000,000	(3.45% USD)/1d USD SOFR	0	0	(88,000)	57,225	$	57,225	57,225	0	0	0	775,054		
Interest Rate Swap, Maturing on 03/13/2031, Paying 3.45% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/24/2025	03/13/2031	1	203,000,000	(3.45% USD)/1d USD SOFR	0	0	26,815	323,833	$	323,833	323,833	0	0	0	2,313,764		
Interest Rate Swap, Maturing on 12/12/2040, Paying 3.775% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/26/2025	12/12/2040	1	70,000,000	(3.775% USD)/1d USD SOFR	0	0	(1,950,000)	2,170,749	$	2,170,749	2,170,749	0	0	0	1,353,223		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap, Maturing on 11/09/2044, Paying 1d USD SOFR, Receiving 3.862% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/01/2024	11/09/2044	1	360,000,000	3.862% USD/(1d USD SOFR)			(2,131,710)	(13,802,933)		(13,802,933)	(1,578,924)	0	0	0	7,816,709		
Interest Rate Swap, Maturing on 01/06/2055, Paying 1d USD SOFR, Receiving 3.83% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2024	01/06/2055	1	350,000,000	3.83% USD/(1d USD SOFR)			(25,964,459)	(25,964,459)		(25,964,459)	(24,231,898)	0	0	0	9,426,596		
Interest Rate Swap, Maturing on 01/05/2040, Paying 1d USD SOFR, Receiving 4.099% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2024	01/05/2040	1	160,000,000	4.099% USD/(1d USD SOFR)			(1,007,641)	(1,007,641)		(1,007,641)	(424,370)	0	0	0	2,994,643		
Interest Rate Swap, Maturing on 01/05/2045, Paying 1d USD SOFR, Receiving 4.093% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/31/2024	01/05/2045	1	400,000,000	4.093% USD/(1d USD SOFR)			(13,650,318)	(13,650,318)		(13,650,318)	(12,125,460)	0	0	0	8,721,095		
1119999999. Subtotal - swaps - hedging other - interest rate										0	8,110,000	(55,507,554)	(585,922,803)	XXX	(585,922,803)	(118,041,979)	0	0	0	232,478,571	XXX	XXX
Currency Swap, Maturing on 12/16/2033, Paying 3mo GBP LIBOR + 225bp, Receiving 2.8116% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/12/2015	12/16/2033	1	10,186,756	(3mo GBP LIBOR + 225bp)/2.8116% USD	0	0	(558,597)	(59,158)	$	(59,158)	(197,370)	0	0	0	143,692		
Currency Swap, Maturing on 09/08/2036, Paying 2.96% GBP, Receiving 3.665% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/03/2016	09/08/2036	1	6,052,736	(2.96% GBP)/3.665% USD	0	0	63,404	915,844	$	915,844	(287,170)	0	0	0	98,942		
Currency Swap, Maturing on 09/18/2031, Paying 2.54% GBP, Receiving 3.459% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/21/2016	09/18/2031	1	12,105,473	(2.54% GBP)/3.459% USD	0	0	105,543	452,561	$	452,561	(678,562)	0	0	0	144,683		
Currency Swap, Maturing on 09/28/2028, Paying 2.03% GBP, Receiving 2.97% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/04/2016	09/28/2028	1	8,742,842	(2.03% GBP)/2.97% USD	0	0	76,331	54,456	$	54,456	(590,403)	0	0	0	72,404		
Currency Swap, Maturing on 09/28/2033, Paying 2.21% GBP, Receiving 3.2395% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/04/2016	09/28/2033	1	11,432,947	(2.21% GBP)/3.2395% USD	0	0	109,354	627,920	$	627,920	(574,169)	0	0	0	159,064		
Currency Swap, Maturing on 11/28/2031, Paying 2.7% GBP, Receiving 3.465% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2016	11/28/2031	1	16,140,631	(2.7% GBP)/3.465% USD	0	0	73,892	(684,547)	$	(684,547)	(922,155)	0	0	0	196,165		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 03/01/2027, Paying 1mo GBP BANK BASE + 350bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2017	03/01/2027	1	31,576,509	(1mo GBP BANK BASE + 350bp)/0% USD	0	0	(1,393,600)	(428,039)	$	(428,039)	(858,344)	0	0	0	170,307		
Currency Swap, Maturing on 12/16/2031, Paying 3mo GBP LIBOR + 74bp, Receiving 1.0868% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2017	12/16/2031	1	13,627,615	(3mo GBP LIBOR + 74bp)/1.0868% USD	0	0	(744,055)	(78,848)	$	(78,848)	(263,059)	0	0	0	166,312		
Currency Swap, Maturing on 03/30/2027, Paying 5.041% EUR, Receiving 5.95% USD	Hedges of Investments in Private Placements	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/19/2017	03/30/2027	1	46,969,017	(5.041% EUR)/5.95% USD	0	0	852,600	5,594,165	$	5,594,165	(5,086,223)	0	0	0	261,827		
Currency Swap, Maturing on 06/06/2029, Paying 2.948% GBP, Receiving 4.301% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/11/2017	06/06/2029	1	26,107,387	(2.948% GBP)/4.301% USD	0	0	302,580	172,720	$	172,720	(1,817,291)	0	0	0	241,776		
Currency Swap, Maturing on 10/28/2037, Paying 3mo GBP LIBOR + 210bp, Receiving 2.434% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/13/2017	10/28/2037	1	31,373,351	(3mo GBP LIBOR + 210bp)/2.434% USD	0	0	(766,660)	(294,551)	$	(294,551)	(1,379,134)	0	0	0	539,420		
Currency Swap, Maturing on 08/20/2027, Paying 3.19% GBP, Receiving 4.4025% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/13/2017	08/20/2027	1	27,842,588	(3.19% GBP)/4.4025% USD	0	0	316,805	(406,693)	$	(406,693)	(2,184,997)	0	0	0	177,980		
Currency Swap, Maturing on 12/20/2027, Paying 2.09% EUR, Receiving 4.1138% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/12/2017	12/20/2027	1	49,562,106	(2.09% EUR)/4.1138% USD	0	0	1,031,887	1,108,137	$	1,108,137	(5,125,600)	0	0	0	347,688		
Currency Swap, Maturing on 01/07/2043, Paying 3.12% GBP, Receiving 4.422% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/18/2017	01/07/2043	1	41,698,618	(3.12% GBP)/4.422% USD	0	0	603,768	3,923,834	$	3,923,834	(2,613,385)	0	0	0	860,106		
Currency Swap, Maturing on 10/28/2037, Paying 3mo GBP LIBOR + 137.5bp, Receiving -399.4346% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/18/2017	10/28/2037	1	46,010,213	(3mo GBP LIBOR + 137.5bp)/-399.4346% USD	0	0	(1,122,887)	(431,186)	$	(431,186)	(2,018,877)	0	0	0	791,081		
Currency Swap, Maturing on 10/28/2027, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/03/2014	10/28/2027	1	9,687,477	(0% EUR)/0% USD	0	0	676,727	735,906	$	735,906	(1,970,636)	0	0	0	65,407		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 12/16/2026, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2014	12/16/2026	1	35,226,763	(0% EUR)/0% USD	0	0	783,555	2,505,547	$	2,505,547	(3,969,627)	0	0	0	172,418		
Currency Swap, Maturing on 04/04/2031, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/15/2016	04/04/2031	1	35,226,763	(0% EUR)/0% USD	0	0	431,636	(1,976,775)	$	(1,976,775)	(2,859,048)	0	0	0	403,830		
Currency Swap, Maturing on 04/04/2036, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/15/2016	04/04/2036	1	27,007,185	(0% EUR)/0% USD	0	0	315,047	(1,499,450)	$	(1,499,450)	(1,787,274)	0	0	0	432,510		
Currency Swap, Maturing on 05/24/2028, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/12/2016	05/24/2028	1	100,878,942	(0% GBP)/0% USD	0	0	864,879	9,139,573	$	9,139,573	(6,818,856)	0	0	0	780,691		
Currency Swap, Maturing on 09/18/2036, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/21/2016	09/18/2036	1	22,865,893	(0% GBP)/0% USD	0	0	228,986	1,912,662	$	1,912,662	(1,139,446)	0	0	0	374,260		
Currency Swap, Maturing on 09/26/2036, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/04/2016	09/26/2036	1	53,802,102	(0% GBP)/0% USD	0	0	555,830	4,500,068	$	4,500,068	(2,555,484)	0	0	0	881,511		
Currency Swap, Maturing on 11/17/2036, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/19/2016	11/17/2036	1	40,351,577	(0% GBP)/0% USD	0	0	250,182	145,813	$	145,813	(2,119,044)	0	0	0	665,502		
Currency Swap, Maturing on 12/21/2026, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2016	12/21/2026	1	12,105,473	(0% GBP)/0% USD	0	0	78,618	(798,626)	$	(798,626)	(937,562)	0	0	0	59,672		
Currency Swap, Maturing on 02/06/2040, Paying 0% EUR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/02/2016	02/06/2040	1	50,632,386	(0% EUR)/0% USD	0	0	973,117	(404,199)	$	(404,199)	(4,189,878)	0	0	0	950,620		
Currency Swap, Maturing on 01/12/2027, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2016	01/12/2027	1	17,485,683	(0% GBP)/0% USD	0	0	131,303	(1,093,203)	$	(1,093,203)	(1,365,041)	0	0	0	88,824		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 06/04/2027, Paying 2% EUR, Receiving 4.201% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/24/2017	06/04/2027	1	59,798,517	(2% EUR)/4.201% USD	0	0	1,132,861	(4,146,089)	$	(4,146,089)	(6,602,393)	0	0	0	356,752		
Currency Swap, Maturing on 07/23/2029, Paying 2.67% GBP, Receiving 4.0025% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/15/2017	07/23/2029	1	53,802,102	(2.67% GBP)/4.0025% USD	0	0	668,304	155,020	$	155,020	(3,712,732)	0	0	0	507,511		
Currency Swap, Maturing on 08/02/2032, Paying 3.12% NOK, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/29/2017	08/02/2032	1	41,218,764	(3.12% NOK)/3.725% USD	0	0	630,819	9,811,672	$	9,811,672	(3,173,661)	0	0	0	528,954		
Currency Swap, Maturing on 10/28/2027, Paying 4.41% GBP, Receiving 4.799% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2016	10/28/2027	1	5,825,473	(4.41% GBP)/4.799% USD	0	0	698,969	1,165,260	$	1,165,260	(1,195,200)	0	0	0	39,332		
Currency Swap, Maturing on 09/27/2030, Paying 3.61% GBP, Receiving 4.15% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2016	09/27/2030	1	33,330,402	(3.61% GBP)/4.15% USD	0	0	439,753	7,027,504	$	7,027,504	(1,843,880)	0	0	0	362,797		
Currency Swap, Maturing on 09/28/2035, Paying 3.92% GBP, Receiving 4.54% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2016	09/28/2035	1	87,616,723	(3.92% GBP)/4.54% USD	0	0	1,289,763	21,491,258	$	21,491,258	(4,428,530)	0	0	0	1,367,303		
Currency Swap, Maturing on 04/05/2028, Paying 2.044% EUR, Receiving 3.564% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/28/2016	04/05/2028	1	34,514,399	(2.044% EUR)/3.564% USD	0	0	460,200	(2,116,590)	$	(2,116,590)	(3,406,727)	0	0	0	259,517		
Currency Swap, Maturing on 03/19/2048, Paying 3.04% GBP, Receiving 4.6245% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/25/2018	03/19/2048	1	61,872,417	(3.04% GBP)/4.6245% USD	0	0	1,184,156	18,983,774	$	18,983,774	(3,653,880)	0	0	0	1,458,107		
Currency Swap, Maturing on 12/16/2033, Paying 3mo GBP LIBOR + 225bp, Receiving 2.7728% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/08/2018	12/16/2033	1	24,651,948	(3mo GBP LIBOR + 225bp)/2.7728% USD	0	0	(1,351,805)	(143,163)	$	(143,163)	(477,635)	0	0	0	347,735		
Currency Swap, Maturing on 04/13/2048, Paying 3.66% GBP, Receiving 5.323% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2018	04/13/2048	1	157,025,248	(3.66% GBP)/5.323% USD	0	0	3,380,725	41,063,200	$	41,063,200	(10,257,519)	0	0	0	3,706,209		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/13/2048, Paying 4.71% GBP, Receiving 6.466% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2018	04/13/2048	1	12,603,209	(4.71% GBP)/6.466% USD	0	0	303,304	3,071,099	$	3,071,099	(910,368)	0	0	0	297,469		
Currency Swap, Maturing on 07/30/2043, Paying 2.5% GBP, Receiving 3.921% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2018	07/30/2043	1	17,216,673	(2.5% GBP)/3.921% USD	0	0	404,702	2,869,611	$	2,869,611	(1,180,257)	0	0	0	360,904		
Currency Swap, Maturing on 06/05/2028, Paying 2.23% EUR, Receiving 4.8155% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/02/2018	06/05/2028	1	54,601,482	(2.23% EUR)/4.8155% USD	0	0	1,488,048	2,959,616	$	2,959,616	(5,744,796)	0	0	0	425,443		
Currency Swap, Maturing on 06/26/2028, Paying 3.15% GBP, Receiving 4.7275% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2018	06/26/2028	1	10,087,894	(3.15% GBP)/4.7275% USD	0	0	154,639	411,105	$	411,105	(769,136)	0	0	0	79,528		
Currency Swap, Maturing on 10/03/2033, Paying 2.87% GBP, Receiving 4.3375% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2018	10/03/2033	1	13,450,526	(2.87% GBP)/4.3375% USD	0	0	191,955	1,181,858	$	1,181,858	(751,318)	0	0	0	187,300		
Currency Swap, Maturing on 07/30/2043, Paying 2.5% GBP, Receiving 3.816% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/09/2018	07/30/2043	1	7,058,836	(2.5% GBP)/3.816% USD	0	0	99,681	594,851	$	594,851	(452,208)	0	0	0	147,971		
Currency Swap, Maturing on 08/30/2033, Paying 3.1825% GBP, Receiving 4.633% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2018	08/30/2033	1	121,054,730	(3.1825% GBP)/4.633% USD	0	0	1,621,413	7,536,565	$	7,536,565	(7,081,178)	0	0	0	1,675,553		
Currency Swap, Maturing on 10/03/2033, Paying 2.87% GBP, Receiving 4.3375% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2018	10/03/2033	1	13,450,526	(2.87% GBP)/4.3375% USD	0	0	191,955	1,181,858	$	1,181,858	(751,318)	0	0	0	187,300		
Currency Swap, Maturing on 10/03/2033, Paying 2.87% GBP, Receiving 4.3375% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2018	10/03/2033	1	5,380,210	(2.87% GBP)/4.3375% USD	0	0	76,782	472,743	$	472,743	(300,527)	0	0	0	74,920		
Currency Swap, Maturing on 10/03/2033, Paying 2.87% GBP, Receiving 4.3375% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2018	10/03/2033	1	5,380,210	(2.87% GBP)/4.3375% USD	0	0	76,782	472,743	$	472,743	(300,527)	0	0	0	74,920		
Currency Swap, Maturing on 10/17/2028, Paying 2.627% EUR, Receiving 5.3901% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2018	10/17/2028	1	56,222,733	(2.627% EUR)/5.3901% USD	0	0	1,537,668	1,257,030	$	1,257,030	(6,010,112)	0	0	0	470,002		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/17/2028, Paying 2.627% EUR, Receiving 5.3901% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2018	10/17/2028	1	10,955,789	(2.627% EUR)/5.3901% USD	0	0	299,636	244,950	$	244,950	(1,171,155)	0	0	0	91,586		
Currency Swap, Maturing on 10/17/2028, Paying 2.627% EUR, Receiving 5.3901% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2018	10/17/2028	1	34,594,186	(2.627% EUR)/5.3901% USD	0	0	946,136	773,458	$	773,458	(3,698,058)	0	0	0	289,195		
Currency Swap, Maturing on 10/17/2028, Paying 2.627% EUR, Receiving 5.3901% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2018	10/17/2028	1	6,745,636	(2.627% EUR)/5.3901% USD	0	0	184,490	150,819	$	150,819	(721,097)	0	0	0	56,391		
Currency Swap, Maturing on 10/04/2051, Paying 3mo EUR EURIBOR + 200bp, Receiving 1.662% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2018	10/04/2051	1	5,978,784	(3mo EUR EURIBOR + 200bp)/1.662% USD	0	0	(248,022)	34,536	$	34,536	(350,381)	0	0	0	151,718		
Currency Swap, Maturing on 10/21/2026, Paying 1mo EUR EURIBOR + 270bp, Receiving 2.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/29/2018	10/21/2026	1	36,485,898	(1mo EUR EURIBOR + 270bp)/2.7% USD	0	0	(5,404,463)	41,441	$	41,441	(833,523)	0	0	0	163,672		
Currency Swap, Maturing on 12/15/2028, Paying 3mo EUR EURIBOR, Receiving -12.0736% USD	Hedges of Investment in Foreign Operations	Schedule BA	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/31/2018	12/15/2028	1	11,617,445	(3mo EUR EURIBOR)/-12.0736% USD	0	0	(887,811)	(89,579)	$	(89,579)	(290,792)	0	0	0	99,884		
Currency Swap, Maturing on 02/06/2034, Paying 3.09% GBP, Receiving 4.7425% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/01/2018	02/06/2034	1	5,267,692	(3.09% GBP)/4.7425% USD	0	0	81,354	397,286	$	397,286	(307,260)	0	0	0	74,967		
Currency Swap, Maturing on 01/14/2044, Paying 3.2% GBP, Receiving 4.843% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/16/2018	01/14/2044	1	16,140,631	(3.2% GBP)/4.843% USD	0	0	253,461	2,793,871	$	2,793,871	(894,250)	0	0	0	342,746		
Currency Swap, Maturing on 01/14/2044, Paying 3.2% GBP, Receiving 4.843% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/16/2018	01/14/2044	1	4,035,158	(3.2% GBP)/4.843% USD	0	0	63,365	698,468	$	698,468	(223,562)	0	0	0	85,686		
Currency Swap, Maturing on 01/14/2049, Paying 3.29% GBP, Receiving 4.97% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/16/2018	01/14/2049	1	16,140,631	(3.29% GBP)/4.97% USD	0	0	259,170	3,385,826	$	3,385,826	(978,439)	0	0	0	387,367		
Currency Swap, Maturing on 01/14/2049, Paying 3.29% GBP, Receiving 4.97% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/16/2018	01/14/2049	1	4,035,158	(3.29% GBP)/4.97% USD	0	0	64,793	846,457	$	846,457	(244,610)	0	0	0	96,842		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/28/2044, Paying 2.5% GBP, Receiving 3.9938% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2018	07/28/2044	1	73,708,880	(2.5% GBP)/3.9938% USD	0	0	819,264	4,048,699	$	4,048,699	(4,576,386)	0	0	0	1,588,319		
Currency Swap, Maturing on 03/27/2030, Paying 3.52% GBP, Receiving 5.0215% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2018	03/27/2030	1	24,883,472	(3.52% GBP)/5.0215% USD	0	0	328,443	362,666	$	362,666	(1,717,255)	0	0	0	256,054		
Currency Swap, Maturing on 03/27/2030, Paying 3.52% GBP, Receiving 5.0215% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2018	03/27/2030	1	7,397,789	(3.52% GBP)/5.0215% USD	0	0	97,645	107,820	$	107,820	(510,535)	0	0	0	76,124		
Currency Swap, Maturing on 03/27/2034, Paying 3.65% GBP, Receiving 5.1835% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2018	03/27/2034	1	10,760,420	(3.65% GBP)/5.1835% USD	0	0	144,881	689,981	$	689,981	(643,121)	0	0	0	154,398		
Currency Swap, Maturing on 06/27/2050, Paying 1mo AUD BBR + 250bp, Receiving 4.5506% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/17/2018	06/27/2050	1	1,312,635	(1mo AUD BBR + 250bp)/4.5506% USD	0	0	(99,787)	6,656	$	6,656	(3,633)	0	0	0	32,478		
Currency Swap, Maturing on 03/19/2029, Paying 3mo EUR EURIBOR, Receiving -6.6941% USD	Hedges of Investment in Foreign Operations	Schedule BA	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/12/2019	03/19/2029	1	35,714,859	(3mo EUR EURIBOR)/-6.6941% USD	0	0	(2,720,552)	(289,238)	$	(289,238)	(870,444)	0	0	0	320,153		
Currency Swap, Maturing on 03/19/2029, Paying 3mo GBP LIBOR, Receiving -14.0774% USD	Hedges of Investment in Foreign Operations	Schedule BA	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/12/2019	03/19/2029	1	87,980,789	(3mo GBP LIBOR)/-14.0774% USD	0	0	(3,094,242)	(1,313,330)	$	(1,313,330)	(2,414,997)	0	0	0	788,673		
Currency Swap, Maturing on 07/21/2031, Paying 2.11% EUR, Receiving 4.465% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/19/2019	07/21/2031	1	6,842,400	(2.11% EUR)/4.465% USD	0	0	159,099	214,567	$	214,567	(580,241)	0	0	0	80,615		
Currency Swap, Maturing on 04/02/2026, Paying 2.733% GBP, Receiving 3.9765% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2019	04/02/2026	1	137,195,360	(2.733% GBP)/3.9765% USD	0	0	1,676,895	(1,749,523)	$	(1,749,523)	(11,243,389)	0	0	0	344,277		
Currency Swap, Maturing on 04/02/2026, Paying 2.733% GBP, Receiving 3.9765% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2019	04/02/2026	1	17,485,683	(2.733% GBP)/3.9765% USD	0	0	213,722	(222,978)	$	(222,978)	(1,432,981)	0	0	0	43,878		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/14/2049, Paying 3.1236% GBP, Receiving 4.5535% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2019	04/14/2049	1	36,780,420	(3.1236% GBP)/4.5535% USD	0	0	519,441	4,972,472	$	4,972,472	(2,199,211)	0	0	0	887,419		
Currency Swap, Maturing on 04/14/2049, Paying 3.1236% GBP, Receiving 4.5535% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2019	04/14/2049	1	136,840,038	(3.1236% GBP)/4.5535% USD	0	0	1,932,561	18,499,877	$	18,499,877	(8,182,074)	0	0	0	3,301,606		
Currency Swap, Maturing on 01/31/2050, Paying 1mo AUD BBR + 235bp, Receiving 4.0373% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2019	01/31/2050	1	1,213,645	(1mo AUD BBR + 235bp)/4.0373% USD	0	0	(93,390)	4,055	$	4,055	(1,217)	0	0	0	29,781		
Currency Swap, Maturing on 09/23/2048, Paying 1mo AUD BBR + 325bp, Receiving 4.94% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2019	09/23/2048	1	656,535	(1mo AUD BBR + 325bp)/4.94% USD	0	0	(38,399)	(6,192)	$	(6,192)	(14,412)	0	0	0	15,650		
Currency Swap, Maturing on 06/05/2031, Paying 1.74% EUR, Receiving 4.065% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2019	06/05/2031	1	2,436,518	(1.74% EUR)/4.065% USD	0	0	52,833	25,953	$	25,953	(201,634)	0	0	0	28,379		
Currency Swap, Maturing on 06/06/2034, Paying 1.95% EUR, Receiving 4.171% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2019	06/06/2034	1	8,771,464	(1.95% EUR)/4.171% USD	0	0	180,939	265,538	$	265,538	(613,896)	0	0	0	127,336		
Currency Swap, Maturing on 06/05/2031, Paying 1.74% EUR, Receiving 4.065% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2019	06/05/2031	1	499,046	(1.74% EUR)/4.065% USD	0	0	10,821	5,316	$	5,316	(41,298)	0	0	0	5,813		
Currency Swap, Maturing on 06/06/2034, Paying 1.95% EUR, Receiving 4.171% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/15/2019	06/06/2034	1	1,796,565	(1.95% EUR)/4.171% USD	0	0	37,060	54,387	$	54,387	(125,738)	0	0	0	26,081		
Currency Swap, Maturing on 06/18/2029, Paying 4.56% CAD, Receiving 4.83% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2019	06/18/2029	1	18,600,218	(4.56% CAD)/4.83% USD	0	0	67,455	(20,171)	$	(20,171)	(346,698)	0	0	0	173,077		
Currency Swap, Maturing on 06/18/2029, Paying 4.56% CAD, Receiving 4.83% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2019	06/18/2029	1	3,282,391	(4.56% CAD)/4.83% USD	0	0	11,904	(3,560)	$	(3,560)	(61,182)	0	0	0	30,543		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 06/18/2031, Paying 4.72% CAD, Receiving 4.969% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2019	06/18/2031	1	7,750,091	(4.72% CAD)/4.969% USD	0	0	26,689	(61,797)	$	(61,797)	(89,867)	0	0	0	90,563		
Currency Swap, Maturing on 06/16/2034, Paying 4.96% CAD, Receiving 5.169% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2019	06/16/2034	1	31,000,364	(4.96% CAD)/5.169% USD	0	0	95,931	(558,833)	$	(558,833)	(185,204)	0	0	0	450,765		
Currency Swap, Maturing on 06/16/2034, Paying 4.96% CAD, Receiving 5.169% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2019	06/16/2034	1	5,470,652	(4.96% CAD)/5.169% USD	0	0	16,929	(98,618)	$	(98,618)	(32,683)	0	0	0	79,547		
Currency Swap, Maturing on 10/02/2031, Paying 1.95% EUR, Receiving 4.173% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2019	10/02/2031	1	18,507,502	(1.95% EUR)/4.173% USD	0	0	385,974	68,057	$	68,057	(1,522,410)	0	0	0	221,940		
Currency Swap, Maturing on 10/02/2031, Paying 1.95% EUR, Receiving 4.173% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/30/2019	10/02/2031	1	7,912,570	(1.95% EUR)/4.173% USD	0	0	165,017	29,097	$	29,097	(650,881)	0	0	0	94,887		
Currency Swap, Maturing on 09/23/2037, Paying 3.19% GBP, Receiving 4.47% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/17/2019	09/23/2037	1	12,105,473	(3.19% GBP)/4.47% USD	0	0	120,787	629,882	$	629,882	(651,196)	0	0	0	207,291		
Currency Swap, Maturing on 08/22/2031, Paying 2.457% GBP, Receiving 3.3345% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/27/2019	08/22/2031	1	188,307,358	(2.457% GBP)/3.3345% USD	0	0	1,214,449	(6,111,693)	$	(6,111,693)	(10,893,087)	0	0	0	2,236,021		
Currency Swap, Maturing on 10/05/2029, Paying 2.332% GBP, Receiving 3.256% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/20/2019	10/05/2029	1	235,384,197	(2.332% GBP)/3.256% USD	0	0	1,739,217	(7,718,828)	$	(7,718,828)	(15,135,469)	0	0	0	2,282,683		
Currency Swap, Maturing on 09/28/2029, Paying 3.941% GBP, Receiving 5.203% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/20/2019	09/28/2029	1	83,393,258	(3.941% GBP)/5.203% USD	0	0	802,420	(2,139,653)	$	(2,139,653)	(5,895,637)	0	0	0	806,659		
Currency Swap, Maturing on 12/17/2029, Paying 1.01% CHF, Receiving 3.37% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/25/2019	12/17/2029	1	42,896,777	(1.01% CHF)/3.37% USD	0	0	721,637	(10,640,995)	$	(10,640,995)	(4,058,777)	0	0	0	426,908		
Currency Swap, Maturing on 12/30/2027, Paying 1mo EUR EURIBOR + 275bp, Receiving 2.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2019	12/30/2027	1	47,872,040	(1mo EUR EURIBOR + 275bp)/2.75% USD	0	0	(6,575,322)	54,334	$	54,334	(1,049,862)	0	0	0	338,159		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 12/30/2027, Paying 1mo EUR EURIBOR + 275bp, Receiving 2.75% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2019	12/30/2027	1	5,770,739	(1mo EUR EURIBOR + 275bp)/2.75% USD	0	0	(792,623)	6,550	$	6,550	(126,556)	0	0	0	40,763		
Currency Swap, Maturing on 04/20/2035, Paying 5.8199% GBP, Receiving 6.985% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/23/2020	04/20/2035	1	2,813,719	(5.8199% GBP)/6.985% USD	0	0	33,356	90,783	$	90,783	(216,666)	0	0	0	42,905		
Currency Swap, Maturing on 10/31/2030, Paying 3mo EUR EURIBOR + 168bp, Receiving 1.68% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/29/2020	10/31/2030	1	8,219,578	(3mo EUR EURIBOR + 168bp)/1.68% USD	0	0	(449,921)	(45,990)	$	(45,990)	(364,924)	0	0	0	90,343		
Currency Swap, Maturing on 10/31/2030, Paying 3mo EUR EURIBOR + 255bp, Receiving 2.55% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/29/2020	10/31/2030	1	5,753,705	(3mo EUR EURIBOR + 255bp)/2.55% USD	0	0	(315,367)	(32,263)	$	(32,263)	(256,018)	0	0	0	63,240		
Currency Swap, Maturing on 03/16/2032, Paying 1.98% EUR, Receiving 3.97% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/18/2020	03/16/2032	1	1,585,204	(1.98% EUR)/3.97% USD	0	0	27,992	(40,936)	$	(40,936)	(126,286)	0	0	0	19,746		
Currency Swap, Maturing on 03/01/2030, Paying 2.643% GBP, Receiving 3.342% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2020	03/01/2030	1	25,580,874	(2.643% GBP)/3.342% USD	0	0	156,677	(147,736)	$	(147,736)	(1,545,612)	0	0	0	261,009		
Currency Swap, Maturing on 04/23/2032, Paying 2.32% EUR, Receiving 3.7495% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2020	04/23/2032	1	10,568,029	(2.32% EUR)/3.7495% USD	0	0	134,345	(440,884)	$	(440,884)	(812,224)	0	0	0	132,741		
Currency Swap, Maturing on 07/11/2030, Paying 4.265% AUD, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2020	07/11/2030	1	15,082,638	(4.265% AUD)/3.725% USD	0	0	(64,295)	(246,441)	$	(246,441)	(483,849)	0	0	0	160,431		
Currency Swap, Maturing on 07/11/2030, Paying 4.265% AUD, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/22/2020	07/11/2030	1	5,368,397	(4.265% AUD)/3.725% USD	0	0	(22,885)	(87,717)	$	(87,717)	(172,218)	0	0	0	57,103		
Currency Swap, Maturing on 06/03/2031, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/29/2020	06/03/2031	1	11,742,254	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	(838,720)	(123,355)	$	(123,355)	(328,973)	0	0	0	136,697		
Currency Swap, Maturing on 04/28/2027, Paying 2.85% EUR, Receiving 4.0362% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2020	04/28/2027	1	14,095,883	(2.85% EUR)/4.0362% USD	0	0	146,069	(615,805)	$	(615,805)	(1,494,616)	0	0	0	81,048		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/28/2027, Paying 2.85% EUR, Receiving 4.0362% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2020	04/28/2027	1	74,238,317	(2.85% EUR)/4.0362% USD	0	0	769,299	(3,243,238)	$	(3,243,238)	(7,871,647)	0	0	0	426,851		
Currency Swap, Maturing on 01/22/2052, Paying 1mo AUD BBR + 270bp, Receiving 2.79% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2020	01/22/2052	1	248,601	(1mo AUD BBR + 270bp)/2.79% USD	0	0	(11,574)	(1,722)	$	(1,722)	(8,242)	0	0	0	6,345		
Currency Swap, Maturing on 01/22/2052, Paying 1mo AUD BBR + 320bp, Receiving 3.29% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2020	01/22/2052	1	463,020	(1mo AUD BBR + 320bp)/3.29% USD	0	0	(21,565)	(3,208)	$	(3,208)	(15,356)	0	0	0	11,818		
Currency Swap, Maturing on 01/22/2052, Paying 1mo AUD BBR + 410bp, Receiving 4.19% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/10/2020	01/22/2052	1	251,709	(1mo AUD BBR + 410bp)/4.19% USD	0	0	(11,731)	(1,745)	$	(1,745)	(8,354)	0	0	0	6,425		
Currency Swap, Maturing on 11/29/2035, Paying 2.77% GBP, Receiving 3.227% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/05/2020	11/29/2035	1	4,707,684	(2.77% GBP)/3.227% USD	0	0	18,907	115,222	$	115,222	(224,619)	0	0	0	74,103		
Currency Swap, Maturing on 09/28/2051, Paying 1mo AUD BBR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/11/2020	09/28/2051	1	386,192	(1mo AUD BBR + 250bp)/2.5% USD	0	0	(29,612)	2,010	$	2,010	364	0	0	0	9,797		
Currency Swap, Maturing on 12/19/2031, Paying 3mo EUR EURIBOR + 245bp, Receiving 2.45% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/17/2020	12/19/2031	1	12,916,480	(3mo EUR EURIBOR + 245bp)/2.45% USD	0	0	(1,145,336)	12,605	$	12,605	(141,713)	0	0	0	157,742		
Currency Swap, Maturing on 12/30/2030, Paying 1.03% EUR, Receiving 2.267% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2020	12/30/2030	1	40,628,200	(1.03% EUR)/2.267% USD	0	0	494,280	(237,048)	$	(237,048)	(2,959,913)	0	0	0	454,082		
Currency Swap, Maturing on 12/30/2030, Paying 1.03% EUR, Receiving 2.267% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/25/2020	12/30/2030	1	7,456,331	(1.03% EUR)/2.267% USD	0	0	90,713	(43,505)	$	(43,505)	(543,221)	0	0	0	83,336		
Currency Swap, Maturing on 07/07/2042, Paying 4.07% AUD, Receiving 3.755% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/08/2020	07/07/2042	1	24,571,205	(4.07% AUD)/3.755% USD	0	0	113,833	2,629,976	$	2,629,976	(757,337)	0	0	0	499,266		
Currency Swap, Maturing on 07/07/2042, Paying 4.07% AUD, Receiving 3.755% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/08/2020	07/07/2042	1	4,299,961	(4.07% AUD)/3.755% USD	0	0	19,921	460,246	$	460,246	(132,534)	0	0	0	87,372		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/17/2031, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2020	10/17/2031	1	21,723,170	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(926,142)	(127,586)	$	(127,586)	(1,234,331)	0	0	0	261,430		
Currency Swap, Maturing on 02/03/2031, Paying 1.12% EUR, Receiving 2.557% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/29/2020	02/03/2031	1	10,080,725	(1.12% EUR)/2.557% USD	0	0	150,834	112,659	$	112,659	(752,305)	0	0	0	113,743		
Currency Swap, Maturing on 02/03/2031, Paying 1.12% EUR, Receiving 2.557% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/29/2020	02/03/2031	1	2,477,616	(1.12% EUR)/2.557% USD	0	0	37,071	27,689	$	27,689	(184,900)	0	0	0	27,955		
Currency Swap, Maturing on 11/21/2031, Paying 3mo EUR EURIBOR + 235bp, Receiving 2.35% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2020	11/21/2031	1	8,219,578	(3mo EUR EURIBOR + 235bp)/2.35% USD	0	0	(536,216)	(99,684)	$	(99,684)	(278,445)	0	0	0	99,734		
Currency Swap, Maturing on 03/25/2036, Paying 1.06% EUR, Receiving 2.696% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2020	03/25/2036	1	9,704,386	(1.06% EUR)/2.696% USD	0	0	172,057	758,062	$	758,062	(509,454)	0	0	0	155,205		
Currency Swap, Maturing on 12/31/2052, Paying 1mo AUD BBR + 175bp, Receiving 1.77% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2020	12/31/2052	1	389,333	(1mo AUD BBR + 175bp)/1.77% USD	0	0	(31,252)	1,300	$	1,300	(517)	0	0	0	10,115		
Currency Swap, Maturing on 12/31/2052, Paying 1mo AUD BBR + 215bp, Receiving 2.17% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2020	12/31/2052	1	264,190	(1mo AUD BBR + 215bp)/2.17% USD	0	0	(21,215)	883	$	883	(351)	0	0	0	6,864		
Currency Swap, Maturing on 01/25/2036, Paying 1.41% EUR, Receiving 3.0545% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/17/2020	01/25/2036	1	7,937,764	(1.41% EUR)/3.0545% USD	0	0	147,013	708,720	$	708,720	(443,142)	0	0	0	125,927		
Currency Swap, Maturing on 01/23/2034, Paying 3mo EUR EURIBOR + 105bp, Receiving 1.05% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2021	01/23/2034	1	3,522,676	(3mo EUR EURIBOR + 105bp)/1.05% USD	0	0	(179,319)	(7,309)	$	(7,309)	(170,415)	0	0	0	50,014		
Currency Swap, Maturing on 01/03/2034, Paying 3mo EUR EURIBOR + 380bp, Receiving 3.8% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2021	01/03/2034	1	3,757,521	(3mo EUR EURIBOR + 380bp)/3.8% USD	0	0	(359,653)	7,762	$	7,762	(17,451)	0	0	0	53,167		
Currency Swap, Maturing on 01/03/2034, Paying 3mo EUR EURIBOR + 380bp, Receiving 3.8% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/13/2021	01/03/2034	1	704,535	(3mo EUR EURIBOR + 380bp)/3.8% USD	0	0	(67,435)	1,455	$	1,455	(3,272)	0	0	0	9,969		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2036, Paying 4.06% AUD, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2021	04/21/2036	1	25,732,042	(4.06% AUD)/3.725% USD	0	0	92,254	4,834,307	$	4,834,307	(488,958)	0	0	0	413,023		
Currency Swap, Maturing on 04/21/2036, Paying 4.06% AUD, Receiving 3.725% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/28/2021	04/21/2036	1	5,334,448	(4.06% AUD)/3.725% USD	0	0	19,125	1,002,188	$	1,002,188	(101,365)	0	0	0	85,623		
Currency Swap, Maturing on 12/30/2027, Paying 1mo EUR EURIBOR + 275bp, Receiving 3.9804% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/04/2021	12/30/2027	1	2,570,599	(1mo EUR EURIBOR + 275bp)/3.9804% USD	0	0	(353,077)	2,918	$	2,918	(56,375)	0	0	0	18,158		
Currency Swap, Maturing on 07/29/2031, Paying 1.24% EUR, Receiving 2.9365% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/12/2021	07/29/2031	1	8,120,943	(1.24% EUR)/2.9365% USD	0	0	151,722	511,013	$	511,013	(595,906)	0	0	0	95,867		
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/03/2021	10/21/2031	1	7,926,022	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	(423,231)	(35,171)	$	(35,171)	(378,525)	0	0	0	95,477		
Currency Swap, Maturing on 07/07/2042, Paying 2.95% EUR, Receiving 5.16% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/16/2021	07/07/2042	1	11,109,999	(2.95% EUR)/5.16% USD	0	0	288,224	1,009,290	$	1,009,290	(894,234)	0	0	0	225,746		
Currency Swap, Maturing on 06/27/2036, Paying 1.44% EUR, Receiving 3.519% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	06/27/2036	1	9,393,803	(1.44% EUR)/3.519% USD	0	0	200,196	887,406	$	887,406	(530,831)	0	0	0	152,115		
Currency Swap, Maturing on 06/27/2036, Paying 1.44% EUR, Receiving 3.519% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	06/27/2036	1	3,458,094	(1.44% EUR)/3.519% USD	0	0	73,697	326,676	$	326,676	(195,412)	0	0	0	55,997		
Currency Swap, Maturing on 05/05/2028, Paying 2.06% GBP, Receiving 2.7075% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	05/05/2028	1	9,301,038	(2.06% GBP)/2.7075% USD	0	0	72,868	498,174	$	498,174	(613,804)	0	0	0	71,194		
Currency Swap, Maturing on 06/23/2028, Paying 2.06% GBP, Receiving 2.7375% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	06/23/2028	1	9,301,038	(2.06% GBP)/2.7375% USD	0	0	75,752	515,258	$	515,258	(609,862)	0	0	0	73,203		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 05/05/2033, Paying 2.34% GBP, Receiving 3.2375% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	05/05/2033	1	4,546,278	(2.34% GBP)/3.2375% USD	0	0	48,135	461,535	$	461,535	(223,737)	0	0	0	61,597		
Currency Swap, Maturing on 06/23/2033, Paying 2.34% GBP, Receiving 3.25% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	06/23/2033	1	4,546,278	(2.34% GBP)/3.25% USD	0	0	48,723	470,100	$	470,100	(222,981)	0	0	0	62,157		
Currency Swap, Maturing on 05/02/2036, Paying 2.45% GBP, Receiving 3.446% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	05/02/2036	1	9,943,301	(2.45% GBP)/3.446% USD	0	0	115,889	1,282,587	$	1,282,587	(467,878)	0	0	0	159,832		
Currency Swap, Maturing on 05/02/2036, Paying 2.45% GBP, Receiving 3.446% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	05/02/2036	1	3,651,818	(2.45% GBP)/3.446% USD	0	0	42,562	471,048	$	471,048	(171,835)	0	0	0	58,701		
Currency Swap, Maturing on 06/23/2036, Paying 2.45% GBP, Receiving 3.4575% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	06/23/2036	1	9,943,301	(2.45% GBP)/3.4575% USD	0	0	117,071	1,301,217	$	1,301,217	(467,475)	0	0	0	160,929		
Currency Swap, Maturing on 06/23/2036, Paying 2.45% GBP, Receiving 3.4575% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2021	06/23/2036	1	3,651,818	(2.45% GBP)/3.4575% USD	0	0	42,996	477,890	$	477,890	(171,687)	0	0	0	59,104		
Currency Swap, Maturing on 05/07/2036, Paying 2.14% GBP, Receiving 3.145% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2021	05/07/2036	1	7,309,016	(2.14% GBP)/3.145% USD	0	0	82,929	898,343	$	898,343	(331,326)	0	0	0	117,565		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2021	04/21/2034	1	5,577,571	(3mo EUR EURIBOR + 210bp)/2.1% USD	0	0	(260,412)	(55,862)	$	(55,862)	(293,998)	0	0	0	80,363		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2021	04/21/2034	1	998,092	(3mo EUR EURIBOR + 210bp)/2.1% USD	0	0	(46,600)	(9,996)	$	(9,996)	(52,610)	0	0	0	14,381		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 260bp, Receiving 2.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/26/2021	05/26/2034	1	7,280,198	(3mo EUR EURIBOR + 260bp)/2.6% USD	0	0	(541,786)	(122,723)	$	(122,723)	(182,407)	0	0	0	105,498		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 260bp, Receiving 2.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/26/2021	05/26/2034	1	1,350,359	(3mo EUR EURIBOR + 260bp)/2.6% USD	0	0	(100,493)	(22,763)	$	(22,763)	(33,833)	0	0	0	19,568		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/28/2031, Paying 3mo EUR EURIBOR + 210bp, Receiving 3.95% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2021	11/28/2031	1	9,687,360	(3mo EUR EURIBOR + 210bp)/3.95% USD	0	0	(708,763)	(106,358)	$	(106,358)	(251,204)	0	0	0	117,735		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.85% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/01/2021	04/21/2034	1	7,926,022	(3mo EUR EURIBOR + 185bp)/1.85% USD	0	0	(402,224)	(16,474)	$	(16,474)	(381,218)	0	0	0	114,200		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.85% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/01/2021	04/21/2034	1	2,935,564	(3mo EUR EURIBOR + 185bp)/1.85% USD	0	0	(148,972)	45,953	$	45,953	(89,137)	0	0	0	42,296		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/01/2021	04/21/2034	1	8,513,134	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(434,919)	(17,714)	$	(17,714)	(413,033)	0	0	0	122,659		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/13/2021	04/21/2034	1	6,458,240	(3mo EUR EURIBOR + 165bp)/1.65% USD	0	0	(329,371)	(13,419)	$	(13,419)	(312,901)	0	0	0	93,052		
Currency Swap, Maturing on 08/07/2031, Paying 2.39% GBP, Receiving 3.185% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/19/2021	08/07/2031	1	27,923,291	(2.39% GBP)/3.185% USD	0	0	281,427	2,451,713	$	2,451,713	(1,492,082)	0	0	0	330,361		
Currency Swap, Maturing on 08/07/2031, Paying 2.39% GBP, Receiving 3.185% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/19/2021	08/07/2031	1	5,380,210	(2.39% GBP)/3.185% USD	0	0	54,225	472,392	$	472,392	(287,492)	0	0	0	63,653		
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.8609% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2021	07/31/2035	1	17,378,536	(3mo EUR EURIBOR + 185bp)/1.8609% USD	0	0	(803,397)	(174,995)	$	(174,995)	(909,259)	0	0	0	268,943		
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.8609% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2021	07/31/2035	1	3,170,409	(3mo EUR EURIBOR + 185bp)/1.8609% USD	0	0	(146,566)	(31,925)	$	(31,925)	(165,878)	0	0	0	49,064		
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 280bp, Receiving 2.2791% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2021	07/31/2035	1	12,094,522	(3mo EUR EURIBOR + 280bp)/2.2791% USD	0	0	(561,308)	(122,715)	$	(122,715)	(638,405)	0	0	0	187,170		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 280bp, Receiving 2.2791% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2021	07/31/2035	1	2,348,451	(3mo EUR EURIBOR + 280bp)/2.2791% USD	0	0	(108,992)	(23,828)	$	(23,828)	(123,962)	0	0	0	36,344		
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 220bp, Receiving 3.01% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/04/2021	04/21/2032	1	1,174,225	(3mo EUR EURIBOR + 220bp)/3.01% USD	0	0	(59,989)	(2,443)	$	(2,443)	(56,970)	0	0	0	14,743		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 155bp, Receiving 1.55% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	05/26/2034	1	4,990,458	(3mo EUR EURIBOR + 155bp)/1.55% USD	0	0	(363,484)	(56,772)	$	(56,772)	(131,026)	0	0	0	72,317		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	05/26/2034	1	5,284,014	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(385,496)	(60,209)	$	(60,209)	(138,963)	0	0	0	76,571		
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	05/26/2034	1	1,174,225	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(85,666)	(13,380)	$	(13,380)	(30,881)	0	0	0	17,016		
Currency Swap, Maturing on 06/01/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6105% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	06/01/2034	1	10,861,585	(3mo EUR EURIBOR + 160bp)/1.6105% USD	0	0	(503,595)	(109,879)	$	(109,879)	(572,223)	0	0	0	157,551		
Currency Swap, Maturing on 06/01/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6105% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	06/01/2034	1	1,761,338	(3mo EUR EURIBOR + 160bp)/1.6105% USD	0	0	(81,664)	13,323	$	13,323	(61,652)	0	0	0	25,549		
Currency Swap, Maturing on 06/01/2034, Paying 3mo EUR EURIBOR + 205bp, Receiving 2.0634% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	06/01/2034	1	7,338,909	(3mo EUR EURIBOR + 205bp)/2.0634% USD	0	0	(340,497)	(74,325)	$	(74,325)	(387,083)	0	0	0	106,453		
Currency Swap, Maturing on 06/01/2034, Paying 3mo EUR EURIBOR + 205bp, Receiving 2.0634% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	06/01/2034	1	1,174,225	(3mo EUR EURIBOR + 205bp)/2.0634% USD	0	0	(54,480)	(11,892)	$	(11,892)	(61,933)	0	0	0	17,033		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 06/06/2034, Paying 3mo EUR EURIBOR + 310bp, Receiving 2.551% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	06/06/2034	1	4,990,458	(3mo EUR EURIBOR + 310bp)/2.551% USD	0	0	(374,628)	(52,211)	$	(52,211)	(124,386)	0	0	0	72,447		
Currency Swap, Maturing on 06/06/2034, Paying 3mo EUR EURIBOR + 310bp, Receiving 2.551% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	06/06/2034	1	1,174,225	(3mo EUR EURIBOR + 310bp)/2.551% USD	0	0	(88,148)	(12,285)	$	(12,285)	(29,267)	0	0	0	17,046		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	04/21/2034	1	1,467,782	(3mo EUR EURIBOR + 150bp)/1.5% USD	0	0	(74,822)	22,961	$	22,961	(45,077)	0	0	0	21,148		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 205bp, Receiving 2.05% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2021	04/21/2034	1	1,174,225	(3mo EUR EURIBOR + 205bp)/2.05% USD	0	0	(59,961)	(2,442)	$	(2,442)	(56,948)	0	0	0	16,919		
Currency Swap, Maturing on 06/13/2031, Paying 1.48% EUR, Receiving 3.1399% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/25/2021	06/13/2031	1	12,188,460	(1.48% EUR)/3.1399% USD	0	0	224,644	848,475	$	848,475	(906,281)	0	0	0	142,249		
Currency Swap, Maturing on 06/13/2031, Paying 1.48% EUR, Receiving 3.1399% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/25/2021	06/13/2031	1	2,231,028	(1.48% EUR)/3.1399% USD	0	0	41,120	155,308	$	155,308	(165,890)	0	0	0	26,038		
Currency Swap, Maturing on 06/13/2036, Paying 1.67% EUR, Receiving 3.3744% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/25/2021	06/13/2036	1	25,069,713	(1.67% EUR)/3.3744% USD	0	0	477,594	2,311,430	$	2,311,430	(1,413,267)	0	0	0	405,215		
Currency Swap, Maturing on 06/13/2036, Paying 1.67% EUR, Receiving 3.3744% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/25/2021	06/13/2036	1	5,460,148	(1.67% EUR)/3.3744% USD	0	0	104,019	503,426	$	503,426	(307,808)	0	0	0	88,255		
Currency Swap, Maturing on 06/14/2041, Paying 2.19% EUR, Receiving 3.9735% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/25/2021	06/14/2041	1	59,791,558	(2.19% EUR)/3.9735% USD	0	0	1,212,318	6,973,951	$	6,973,951	(2,706,801)	0	0	0	1,175,190		
Currency Swap, Maturing on 06/14/2041, Paying 2.19% EUR, Receiving 3.9735% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/25/2021	06/14/2041	1	17,531,186	(2.19% EUR)/3.9735% USD	0	0	355,458	2,044,798	$	2,044,798	(793,648)	0	0	0	344,572		
Currency Swap, Maturing on 07/08/2041, Paying 1.84% EUR, Receiving 3.5576% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2021	07/08/2041	1	4,732,128	(1.84% EUR)/3.5576% USD	0	0	92,796	517,678	$	517,678	(199,861)	0	0	0	93,207		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/08/2042, Paying 1.56% EUR, Receiving 3.305% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2021	07/08/2042	1	1,820,049	(1.56% EUR)/3.305% USD	0	0	35,746	170,171	$	170,171	(107,476)	0	0	0	36,985		
Currency Swap, Maturing on 09/30/2052, Paying 1mo AUD BBR + 120bp, Receiving 1.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/11/2021	09/30/2052	1	1,236,858	(1mo AUD BBR + 120bp)/1.2% USD	0	0	(100,172)	6,429	$	6,429	815	0	0	0	31,985		
Currency Swap, Maturing on 09/30/2052, Paying 1mo AUD BBR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/11/2021	09/30/2052	1	631,449	(1mo AUD BBR + 150bp)/1.5% USD	0	0	(51,150)	3,283	$	3,283	416	0	0	0	16,329		
Currency Swap, Maturing on 05/28/2032, Paying 3mo EUR EURIBOR + 200bp, Receiving 3.4373% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2021	05/28/2032	1	8,219,578	(3mo EUR EURIBOR + 200bp)/3.4373% USD	0	0	(599,359)	(93,612)	$	(93,612)	(216,055)	0	0	0	104,024		
Currency Swap, Maturing on 05/28/2032, Paying 3mo EUR EURIBOR + 295bp, Receiving 5.049% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2021	05/28/2032	1	8,219,578	(3mo EUR EURIBOR + 295bp)/5.049% USD	0	0	(600,793)	(93,834)	$	(93,834)	(216,577)	0	0	0	104,024		
Currency Swap, Maturing on 05/28/2032, Paying 3mo EUR EURIBOR + 295bp, Receiving 5.049% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2021	05/28/2032	1	1,174,225	(3mo EUR EURIBOR + 295bp)/5.049% USD	0	0	(85,828)	(13,405)	$	(13,405)	(30,940)	0	0	0	14,861		
Currency Swap, Maturing on 09/29/2031, Paying 2.34% GBP, Receiving 2.942% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2021	09/29/2031	1	854,108	(2.34% GBP)/2.942% USD	0	0	6,550	68,548	$	68,548	(43,631)	0	0	0	10,235		
Currency Swap, Maturing on 09/29/2033, Paying 2.37% GBP, Receiving 3.037% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2021	09/29/2033	1	3,544,213	(2.37% GBP)/3.037% USD	0	0	29,631	333,880	$	333,880	(167,041)	0	0	0	49,319		
Currency Swap, Maturing on 06/29/2034, Paying 3mo EUR EURIBOR + 190bp, Receiving 1.9% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2021	06/29/2034	1	0	(3mo EUR EURIBOR + 190bp)/1.9% USD	0	0	(24,960)	6,151	$	6,151	(107,505)	0	0	0	0		
Currency Swap, Maturing on 06/29/2034, Paying 3mo EUR EURIBOR + 195bp, Receiving 1.95% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/28/2021	06/29/2034	1	0	(3mo EUR EURIBOR + 195bp)/1.95% USD	0	0	(25,016)	6,159	$	6,159	(107,647)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 08/04/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2021	08/04/2034	1	2,935,564	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(98,462)	(48,920)	$	(48,920)	(192,736)	0	0	0	43,022		
Currency Swap, Maturing on 06/28/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/02/2021	06/28/2034	1	4,696,902	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	(121,920)	17,686	$	17,686	(346,159)	0	0	0	68,429		
Currency Swap, Maturing on 01/12/2026, Paying 3mo GBP LIBOR + 450bp, Receiving 15.1598% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/06/2021	01/12/2026	1	33,129,507	(3mo GBP LIBOR + 450bp)/15.1598% USD	0	0	(1,565,377)	118,593	$	118,593	(1,266,509)	0	0	0	30,025		
Currency Swap, Maturing on 01/12/2026, Paying 3mo GBP LIBOR + 450bp, Receiving 15.1607% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/06/2021	01/12/2026	1	9,956,007	(3mo GBP LIBOR + 450bp)/15.1607% USD	0	0	(470,424)	35,639	$	35,639	(380,609)	0	0	0	9,023		
Currency Swap, Maturing on 08/21/2026, Paying 3mo EUR EURIBOR + 75bp, Receiving .75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/14/2021	08/21/2026	1	2,680,530	(3mo EUR EURIBOR + 75bp)/.75% USD	0	0	(180,733)	(32,377)	$	(32,377)	(84,154)	0	0	0	10,705		
Currency Swap, Maturing on 08/21/2026, Paying 3mo EUR EURIBOR + 105bp, Receiving 1.05% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/14/2021	08/21/2026	1	768,998	(3mo EUR EURIBOR + 105bp)/1.05% USD	0	0	(51,889)	(9,295)	$	(9,295)	(24,161)	0	0	0	3,071		
Currency Swap, Maturing on 08/21/2026, Paying 3mo EUR EURIBOR + 140bp, Receiving 1.4% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/14/2021	08/21/2026	1	1,250,919	(3mo EUR EURIBOR + 140bp)/1.4% USD	0	0	(84,484)	(15,134)	$	(15,134)	(39,336)	0	0	0	4,996		
Currency Swap, Maturing on 08/21/2026, Paying 3mo EUR EURIBOR + 190bp, Receiving 1.9% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/14/2021	08/21/2026	1	893,513	(3mo EUR EURIBOR + 190bp)/1.9% USD	0	0	(60,424)	(10,824)	$	(10,824)	(28,133)	0	0	0	3,568		
Currency Swap, Maturing on 02/14/2053, Paying 1mo AUD BBR + 150bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2021	02/14/2053	1	738,792	(1mo AUD BBR + 150bp)/1.5% USD	0	0	(33,631)	(309)	$	(309)	(25,056)	0	0	0	19,238		
Currency Swap, Maturing on 07/26/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/04/2021	07/26/2034	1	1,174,225	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	(58,985)	(11,749)	$	(11,749)	(57,547)	0	0	0	17,184		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/26/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/04/2021	07/26/2034	1	1,174,225	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(59,077)	(11,763)	$	(11,763)	(57,619)	0	0	0	17,184		
Currency Swap, Maturing on 08/17/2026, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.5714% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/09/2021	08/17/2026	1	144,682,185	(3mo EUR EURIBOR + 240bp)/2.5714% USD	0	0	(9,246,789)	(1,924,713)	$	(1,924,713)	(5,127,406)	0	0	0	572,806		
Currency Swap, Maturing on 03/03/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2021	03/03/2034	1	1,467,782	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	(104,791)	(15,417)	$	(15,417)	(41,116)	0	0	0	20,977		
Currency Swap, Maturing on 03/03/2034, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2021	03/03/2034	1	1,174,225	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	(83,968)	(12,351)	$	(12,351)	(32,939)	0	0	0	16,781		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 170bp, Receiving 2.7133% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2021	07/21/2032	1	10,568,029	(3mo EUR EURIBOR + 170bp)/2.7133% USD	0	0	(539,055)	(21,962)	$	(21,962)	(512,084)	0	0	0	135,279		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 170bp, Receiving 2.7133% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2021	07/21/2032	1	1,878,761	(3mo EUR EURIBOR + 170bp)/2.7133% USD	0	0	(95,832)	29,405	$	29,405	(57,728)	0	0	0	24,050		
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 220bp, Receiving 3.64% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2021	07/21/2032	1	1,996,183	(3mo EUR EURIBOR + 220bp)/3.64% USD	0	0	(101,981)	(4,154)	$	(4,154)	(96,849)	0	0	0	25,553		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 235bp, Receiving 1.8148% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2021	10/20/2034	1	14,971,374	(3mo EUR EURIBOR + 235bp)/1.8148% USD	0	0	(802,508)	(32,831)	$	(32,831)	(686,941)	0	0	0	222,089		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 235bp, Receiving 1.8148% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2021	10/20/2034	1	5,284,014	(3mo EUR EURIBOR + 235bp)/1.8148% USD	0	0	(283,238)	(11,587)	$	(11,587)	(242,450)	0	0	0	78,384		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2021	10/20/2034	1	7,045,353	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	(378,288)	(15,448)	$	(15,448)	(323,692)	0	0	0	104,512		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2021	10/20/2034	1	4,990,458	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	(267,954)	(10,942)	$	(10,942)	(229,282)	0	0	0	74,030		
Currency Swap, Maturing on 07/21/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/17/2021	07/21/2034	1	1,526,493	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	(68,903)	(11,879)	$	(11,879)	(82,597)	0	0	0	22,322		
Currency Swap, Maturing on 07/21/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/17/2021	07/21/2034	1	1,174,225	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(53,096)	(9,152)	$	(9,152)	(63,633)	0	0	0	17,170		
Currency Swap, Maturing on 02/20/2053, Paying 1mo AUD BBR + 140bp, Receiving 1.4% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/27/2021	02/20/2053	1	578,539	(1mo AUD BBR + 140bp)/1.4% USD	0	0	(24,043)	(5,150)	$	(5,150)	(24,527)	0	0	0	15,070		
Currency Swap, Maturing on 09/20/2045, Paying 2.12% EUR, Receiving 2.986% GBP ...	Hedges of Investment Assets	Schedule B ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/31/2021	09/20/2045	1	35,761,642	2.986% GBP/(2.12% EUR)	0	0	155,552	(1,644,188)	$	(1,644,188)	(1,644,188)	0	0	0	794,052		
Currency Swap, Maturing on 09/20/2045, Paying 2.12% EUR, Receiving 3.7942% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/31/2021	09/20/2045	1	32,570,090	(2.12% EUR)/3.7942% USD	0	0	668,310	1,644,594	$	1,644,594	(2,330,531)	0	0	0	723,187		
Currency Swap, Maturing on 09/20/2045, Paying 2.12% EUR, Receiving 3.7942% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/31/2021	09/20/2045	1	16,595,536	(2.12% EUR)/3.7942% USD	0	0	340,526	837,975	$	837,975	(1,187,483)	0	0	0	368,488		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD .	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/01/2021	11/01/2034	1	1,174,225	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	(54,455)	(11,883)	$	(11,883)	(61,886)	0	0	0	17,451		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/01/2021	11/01/2034	1	1,174,225	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	(54,500)	(11,899)	$	(11,899)	(61,973)	0	0	0	17,451		
Currency Swap, Maturing on 09/28/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/07/2021	09/28/2034	1	2,231,028	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	(216,068)	8,458	$	8,458	(6,434)	0	0	0	32,982		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 09/28/2034, Paying 3mo EUR EURIBOR + 215bp, Receiving 2.15% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/07/2021	09/28/2034	1	1,467,782	(3mo EUR EURIBOR + 215bp)/2.15% USD	0	0	(142,321)	5,571	$	5,571	(4,237)	0	0	0	21,699		
Currency Swap, Maturing on 09/02/2032, Paying 3mo EUR EURIBOR + 165bp, Receiving 2.135% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/10/2021	09/02/2032	1	7,632,465	(3mo EUR EURIBOR + 165bp)/2.135% USD	0	0	(562,124)	(53,180)	$	(53,180)	(196,745)	0	0	0	98,575		
Currency Swap, Maturing on 11/03/2033, Paying 1.81% EUR, Receiving 3.3875% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/21/2021	11/03/2033	1	23,249,663	(1.81% EUR)/3.3875% USD	0	0	376,384	667,575	$	667,575	(1,555,827)	0	0	0	325,520		
Currency Swap, Maturing on 11/03/2033, Paying 1.81% EUR, Receiving 3.3875% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/21/2021	11/03/2033	1	7,280,198	(1.81% EUR)/3.3875% USD	0	0	117,858	209,039	$	209,039	(487,178)	0	0	0	101,931		
Currency Swap, Maturing on 10/21/2030, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/29/2021	10/21/2030	1	26,666,588	(3mo EUR EURIBOR)/0% USD	0	0	(645,187)	(124,676)	$	(124,676)	(1,648,269)	0	0	0	292,268		
Currency Swap, Maturing on 04/30/2063, Paying 1mo AUD BBR + 140bp, Receiving 1.4083% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/11/2021	04/30/2063	1	1,010,527	(1mo AUD BBR + 140bp)/1.4083% USD	0	0	(83,769)	3,374	$	3,374	(1,531)	0	0	0	30,870		
Currency Swap, Maturing on 04/06/2043, Paying 2.9% GBP, Receiving 3.713% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/16/2021	04/06/2043	1	7,962,335	(2.9% GBP)/3.713% USD	0	0	69,611	655,058	$	655,058	(414,170)	0	0	0	165,409		
Currency Swap, Maturing on 03/01/2029, Paying 1.04% EUR, Receiving 2.331% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/23/2021	03/01/2029	1	29,807,026	2.331% GBP/(1.04% EUR)	0	0	372,410	(1,080,751)	$	(1,080,751)	(941,317)	0	0	0	265,138		
Currency Swap, Maturing on 02/27/2032, Paying 1.26% EUR, Receiving 3.043% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/23/2021	02/27/2032	1	10,302,654	(1.26% EUR)/3.043% USD	0	0	178,753	(4,216)	$	(4,216)	(760,241)	0	0	0	127,826		
Currency Swap, Maturing on 03/01/2034, Paying 1.4% EUR, Receiving 3.175% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/23/2021	03/01/2034	1	9,989,136	(1.4% EUR)/3.175% USD	0	0	172,816	106,663	$	106,663	(655,496)	0	0	0	142,711		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/07/2048, Paying 3.23% GBP, Receiving 4.1688% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/24/2021	01/07/2048	1	12,363,723	(3.23% GBP)/4.1688% USD	0	0	125,398	1,298,774	$	1,298,774	(672,794)	0	0	0	290,072		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 96bp, Receiving .96% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/26/2021	10/20/2034	1	18,787,607	(3mo EUR EURIBOR + 96bp)/.96% USD	0	0	(956,098)	(38,970)	$	(38,970)	(908,671)	0	0	0	278,700		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/26/2021	10/20/2034	1	9,158,958	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	(467,254)	(19,036)	$	(19,036)	(443,862)	0	0	0	135,866		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/26/2021	10/20/2034	1	2,231,028	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	(113,818)	(4,637)	$	(4,637)	(108,120)	0	0	0	33,096		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 97bp, Receiving .97% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/30/2021	10/20/2034	1	5,871,127	(3mo EUR EURIBOR + 97bp)/.97% USD	0	0	(316,493)	(10,779)	$	(10,779)	(266,169)	0	0	0	87,094		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/30/2021	10/20/2034	1	7,655,950	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(414,242)	(14,100)	$	(14,100)	(348,165)	0	0	0	113,570		
Currency Swap, Maturing on 10/20/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/30/2021	10/20/2034	1	1,174,225	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(63,534)	(2,163)	$	(2,163)	(53,399)	0	0	0	17,419		
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 94bp, Receiving .94% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2021	12/21/2034	1	11,742,254	(3mo EUR EURIBOR + 94bp)/.94% USD	0	0	(1,035,032)	13,565	$	13,565	(130,028)	0	0	0	175,859		
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2021	12/21/2034	1	8,219,578	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	(725,703)	9,515	$	9,515	(91,204)	0	0	0	123,101		
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2021	12/21/2034	1	1,174,225	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	(103,672)	1,359	$	1,359	(13,029)	0	0	0	17,586		
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2021	12/21/2034	1	21,723,170	(3mo EUR EURIBOR + 210bp)/2.1% USD	0	0	(1,919,279)	25,168	$	25,168	(241,251)	0	0	0	325,339		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 12/21/2034, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2021	12/21/2034	1	2,935,564	(3mo EUR EURIBOR + 210bp)/2.1% USD	0	0	(259,362)	3,401	$	3,401	(32,601)	0	0	0	43,965		
Currency Swap, Maturing on 12/22/2031, Paying 2.22% GBP, Receiving 2.913% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/09/2021	12/22/2031	1	4,613,530	(2.22% GBP)/2.913% USD	0	0	29,360	126,309	$	126,309	(241,185)	0	0	0	56,381		
Currency Swap, Maturing on 12/15/2026, Paying 3mo GBP LIBOR + 450bp, Receiving 10.6202% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/13/2021	12/15/2026	1	4,520,444	(3mo GBP LIBOR + 450bp)/10.6202% USD	0	0	(190,201)	(67,562)	$	(67,562)	(113,981)	0	0	0	22,094		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 97bp, Receiving .97% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2021	01/26/2035	1	17,613,381	(3mo EUR EURIBOR + 97bp)/.97% USD	0	0	(907,627)	(149,070)	$	(149,070)	(835,967)	0	0	0	265,233		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2021	01/26/2035	1	18,288,561	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	(944,732)	(155,090)	$	(155,090)	(869,725)	0	0	0	275,401		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2021	01/26/2035	1	2,495,229	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	(128,896)	(21,160)	$	(21,160)	(118,662)	0	0	0	37,575		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2021	01/26/2035	1	13,503,592	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	(698,758)	(114,672)	$	(114,672)	(643,065)	0	0	0	203,346		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2021	01/26/2035	1	1,761,338	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	(91,142)	(14,957)	$	(14,957)	(83,878)	0	0	0	26,523		
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2022	02/22/2027	1	153,319,057	(3mo EUR EURIBOR + 250bp)/2.5% USD	0	0	(9,765,722)	(2,038,079)	$	(2,038,079)	(5,915,136)	0	0	0	820,086		
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2022	02/22/2027	1	56,499,283	(3mo EUR EURIBOR + 250bp)/2.5% USD	0	0	(4,113,329)	(751,988)	$	(751,988)	(1,494,103)	0	0	0	302,208		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp, Receiving 15.3441% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2022	02/22/2027	1	31,953,918	(3mo EUR EURIBOR + 250bp)/15.3441% USD	0	0	(1,565,484)	(425,034)	$	(425,034)	(963,597)	0	0	0	170,918		
Currency Swap, Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp, Receiving 15.3442% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/01/2022	02/22/2027	1	5,608,845	(3mo EUR EURIBOR + 250bp)/15.3442% USD	0	0	(306,144)	(74,606)	$	(74,606)	(137,880)	0	0	0	30,001		
Currency Swap, Maturing on 04/13/2038, Paying 5.75% CAD, Receiving 5.276% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2022	04/13/2038	1	40,153,650	(5.75% CAD)/5.276% USD	0	0	183,881	409,826	$	409,826	(437,489)	0	0	0	703,606		
Currency Swap, Maturing on 01/23/2034, Paying 3mo EUR EURIBOR + 315bp, Receiving 4.215% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2022	01/23/2034	1	2,054,894	(3mo EUR EURIBOR + 315bp)/4.215% USD	0	0	(101,057)	(8,093)	$	(8,093)	(103,408)	0	0	0	29,175		
Currency Swap, Maturing on 01/23/2034, Paying 3mo EUR EURIBOR + 315bp, Receiving 4.215% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/07/2022	01/23/2034	1	587,113	(3mo EUR EURIBOR + 315bp)/4.215% USD	0	0	(28,873)	(2,312)	$	(2,312)	(29,545)	0	0	0	8,336		
Currency Swap, Maturing on 04/05/2032, Paying 3.11% USD, Receiving 2.592% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/09/2022	04/05/2032	1	24,756,176	2.592% GBP/(3.11% USD)	0	0	(152,420)	(1,209,147)	$	(1,209,147)	1,270,211	0	0	0	309,736		
Currency Swap, Maturing on 07/07/2032, Paying 2.83% GBP, Receiving 3.376% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/10/2022	07/07/2032	1	1,479,558	(2.83% GBP)/3.376% USD	0	0	9,922	77,655	$	77,655	(77,185)	0	0	0	18,884		
Currency Swap, Maturing on 07/07/2034, Paying 2.84% GBP, Receiving 3.451% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/10/2022	07/07/2034	1	1,654,415	(2.84% GBP)/3.451% USD	0	0	12,175	109,329	$	109,329	(82,213)	0	0	0	24,138		
Currency Swap, Maturing on 07/10/2051, Paying 4.56% CAD, Receiving 4.044% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/11/2022	07/10/2051	1	5,742,951	(4.56% CAD)/4.044% USD	0	0	3,158	(328,526)	$	(328,526)	41,993	0	0	0	145,066		
Currency Swap, Maturing on 07/10/2051, Paying 4.56% CAD, Receiving 3.2% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/11/2022	07/10/2051	1	17,575,855	3.2% GBP/(4.56% CAD)	0	0	(167,651)	(2,944,341)	$	(2,944,341)	1,121,657	0	0	0	443,962		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/28/2036, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/17/2022	01/28/2036	1	5,284,014	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	(265,496)	(52,942)	$	(52,942)	(259,678)	0	0	0	83,862		
Currency Swap, Maturing on 09/17/2053, Paying 1mo AUD BBR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/18/2022	09/17/2053	1	715,420	(1mo AUD BBR + 250bp)/2.5% USD	0	0	(27,906)	(2,092)	$	(2,092)	(28,300)	0	0	0	18,831		
Currency Swap, Maturing on 09/03/2026, Paying 3mo EUR EURIBOR + 193bp, Receiving 1.93% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2022	09/03/2026	1	26,298,453	(3mo EUR EURIBOR + 193bp)/1.93% USD	0	0	(2,067,569)	(183,137)	$	(183,137)	(567,156)	0	0	0	107,913		
Currency Swap, Maturing on 09/03/2026, Paying 3mo EUR EURIBOR + 193bp, Receiving 1.93% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2022	09/03/2026	1	9,178,495	(3mo EUR EURIBOR + 193bp)/1.93% USD	0	0	(721,608)	(63,917)	$	(63,917)	(197,945)	0	0	0	37,663		
Currency Swap, Maturing on 09/03/2026, Paying 3mo EUR EURIBOR + 77.2bp, Receiving .772% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2022	09/03/2026	1	1,669,927	(3mo EUR EURIBOR + 77.2bp)/.772% USD	0	0	(130,740)	(11,595)	$	(11,595)	(35,881)	0	0	0	6,852		
Currency Swap, Maturing on 09/03/2026, Paying 3mo EUR EURIBOR + 77.2bp, Receiving .772% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/22/2022	09/03/2026	1	582,826	(3mo EUR EURIBOR + 77.2bp)/.772% USD	0	0	(45,630)	(4,047)	$	(4,047)	(12,523)	0	0	0	2,392		
Currency Swap, Maturing on 12/16/2053, Paying 1mo AUD BBR + 240bp, Receiving 2.4036% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/24/2022	12/16/2053	1	355,863	(1mo AUD BBR + 240bp)/2.4036% USD	0	0	(16,372)	(76)	$	(76)	(15,352)	0	0	0	9,408		
Currency Swap, Maturing on 04/06/2034, Paying 2.38% EUR, Receiving 3.31% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/09/2022	04/06/2034	1	28,758,106	3.31% GBP/(2.38% EUR)	0	0	245,439	(1,982,142)	$	(1,982,142)	(608,677)	0	0	0	413,328		
Currency Swap, Maturing on 04/09/2029, Paying 1.97% EUR, Receiving 3.555% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/09/2022	04/09/2029	1	10,297,957	(1.97% EUR)/3.555% USD	0	0	148,178	(478,482)	$	(478,482)	(951,233)	0	0	0	93,134		
Currency Swap, Maturing on 04/09/2029, Paying 1.97% EUR, Receiving 3.555% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/09/2022	04/09/2029	1	1,444,297	(1.97% EUR)/3.555% USD	0	0	20,782	(67,107)	$	(67,107)	(133,411)	0	0	0	13,062		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/06/2034, Paying 2.38% EUR, Receiving 3.762% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/09/2022	04/06/2034	1	5,260,530	(2.38% EUR)/3.762% USD	0	0	65,119	(230,839)	$	(230,839)	(367,530)	0	0	0	75,607		
Currency Swap, Maturing on 04/08/2037, Paying 2.58% EUR, Receiving 3.921% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/09/2022	04/08/2037	1	3,510,934	(2.58% EUR)/3.921% USD	0	0	41,889	(163,299)	$	(163,299)	(214,787)	0	0	0	58,930		
Currency Swap, Maturing on 06/14/2034, Paying 2.4% EUR, Receiving 3.29% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/10/2022	06/14/2034	1	6,708,197	3.29% GBP/(2.4% EUR)	0	0	54,345	(480,336)	$	(480,336)	(140,593)	0	0	0	97,510		
Currency Swap, Maturing on 06/12/2037, Paying 2.58% EUR, Receiving 3.353% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/10/2022	06/12/2037	1	5,748,875	3.353% GBP/(2.58% EUR)	0	0	39,902	(523,709)	$	(523,709)	(71,072)	0	0	0	97,252		
Currency Swap, Maturing on 06/14/2034, Paying 2.4% EUR, Receiving 3.823% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/10/2022	06/14/2034	1	1,227,066	(2.4% EUR)/3.823% USD	0	0	16,327	(51,295)	$	(51,295)	(86,070)	0	0	0	17,837		
Currency Swap, Maturing on 06/12/2037, Paying 2.58% EUR, Receiving 3.987% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/10/2022	06/12/2037	1	1,052,106	(2.58% EUR)/3.987% USD	0	0	13,852	(42,559)	$	(42,559)	(64,640)	0	0	0	17,798		
Currency Swap, Maturing on 01/31/2035, Paying 3mo EUR EURIBOR + 320bp, Receiving 3.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/14/2022	01/31/2035	1	4,931,747	(3mo EUR EURIBOR + 320bp)/3.2% USD	0	0	(229,210)	(50,089)	$	(50,089)	(260,885)	0	0	0	74,321		
Currency Swap, Maturing on 03/21/2035, Paying 3mo EUR EURIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2022	03/21/2035	1	7,632,465	(3mo EUR EURIBOR + 250bp)/2.5% USD	0	0	(409,738)	(16,888)	$	(16,888)	(351,104)	0	0	0	115,867		
Currency Swap, Maturing on 03/21/2035, Paying 3mo EUR EURIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/17/2022	03/21/2035	1	1,761,338	(3mo EUR EURIBOR + 250bp)/2.5% USD	0	0	(94,555)	(3,897)	$	(3,897)	(81,024)	0	0	0	26,739		
Currency Swap, Maturing on 07/26/2035, Paying 3mo EUR EURIBOR + 300bp, Receiving 3% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/18/2022	07/26/2035	1	939,380	(3mo EUR EURIBOR + 300bp)/3% USD	0	0	(47,309)	(9,430)	$	(9,430)	(46,252)	0	0	0	14,527		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 03/23/2027, Paying 3mo GBP LIBOR + 450bp, Receiving 14.4139% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/21/2022	03/23/2027	1	41,186,697	(3mo GBP LIBOR + 450bp)/14.4139% USD	0	0	(1,711,712)	(615,529)	$	(615,529)	(1,037,527)	0	0	0	227,817		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2022	11/01/2034	1	4,403,345	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	(204,360)	(44,617)	$	(44,617)	(232,368)	0	0	0	65,442		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 225bp, Receiving 2.25% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2022	11/01/2034	1	587,113	(3mo EUR EURIBOR + 225bp)/2.25% USD	0	0	(27,248)	(5,949)	$	(5,949)	(30,982)	0	0	0	8,726		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 320bp, Receiving 3.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2022	11/01/2034	1	1,174,225	(3mo EUR EURIBOR + 320bp)/3.2% USD	0	0	(54,574)	(11,926)	$	(11,926)	(62,115)	0	0	0	17,451		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 320bp, Receiving 3.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2022	11/01/2034	1	587,113	(3mo EUR EURIBOR + 320bp)/3.2% USD	0	0	(27,287)	(5,963)	$	(5,963)	(31,058)	0	0	0	8,726		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/23/2022	04/21/2034	1	587,113	(3mo EUR EURIBOR + 350bp)/3.5% USD	0	0	(26,650)	(4,591)	$	(4,591)	(31,921)	0	0	0	8,459		
Currency Swap, Maturing on 04/06/2029, Paying 3mo GBP LIBOR + 275bp, Receiving 3.664% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/24/2022	04/06/2029	1	47,727,351	(3mo GBP LIBOR + 275bp)/3.664% USD	0	0	(641,564)	(1,052,979)	$	(1,052,979)	(2,622,286)	0	0	0	431,102		
Currency Swap, Maturing on 08/26/2026, Paying 3mo GBP LIBOR + 300bp, Receiving 6.0275% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2022	08/26/2026	1	123,425,896	(3mo GBP LIBOR + 300bp)/6.0275% USD	0	0	(1,406,649)	(3,898,817)	$	(3,898,817)	(6,713,150)	0	0	0	498,161		
Currency Swap, Maturing on 05/25/2027, Paying 3mo EUR EURIBOR + 190bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2022	05/25/2027	1	295,201,944	(3mo EUR EURIBOR + 190bp)/0% USD	0	0	(19,284,549)	(3,431,568)	$	(3,431,568)	(11,322,463)	0	0	0	1,744,131		
Currency Swap, Maturing on 05/25/2027, Paying 3mo EUR EURIBOR + 190bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/28/2022	05/25/2027	1	93,838,531	(3mo EUR EURIBOR + 190bp)/0% USD	0	0	(3,258,687)	(1,091,917)	$	(1,091,917)	(2,358,978)	0	0	0	554,423		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 05/02/2035, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	05/02/2035	1	4,990,458	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(231,590)	(50,560)	$	(50,560)	(263,317)	0	0	0	76,231		
Currency Swap, Maturing on 05/02/2035, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	05/02/2035	1	880,669	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	(40,869)	(8,922)	$	(8,922)	(46,468)	0	0	0	13,452		
Currency Swap, Maturing on 05/02/2035, Paying 3mo EUR EURIBOR + 345bp, Receiving 3.45% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	05/02/2035	1	10,274,472	(3mo EUR EURIBOR + 345bp)/3.45% USD	0	0	(477,699)	(104,416)	$	(104,416)	(543,856)	0	0	0	156,945		
Currency Swap, Maturing on 05/02/2035, Paying 3mo EUR EURIBOR + 345bp, Receiving 3.45% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/29/2022	05/02/2035	1	1,761,338	(3mo EUR EURIBOR + 345bp)/3.45% USD	0	0	(81,891)	(17,900)	$	(17,900)	(93,232)	0	0	0	26,905		
Currency Swap, Maturing on 07/05/2030, Paying 3.16% GBP, Receiving 3.853% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/30/2022	07/05/2030	1	1,648,527	(3.16% GBP)/3.853% USD	0	0	11,552	29,515	$	29,515	(100,535)	0	0	0	17,503		
Currency Swap, Maturing on 07/05/2030, Paying 3.16% GBP, Receiving 3.853% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/30/2022	07/05/2030	1	11,801,999	(3.16% GBP)/3.853% USD	0	0	82,703	211,303	$	211,303	(719,745)	0	0	0	125,308		
Currency Swap, Maturing on 07/07/2032, Paying 3.18% GBP, Receiving 3.895% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/30/2022	07/07/2032	1	5,380,210	(3.18% GBP)/3.895% USD	0	0	38,931	169,504	$	169,504	(299,613)	0	0	0	68,669		
Currency Swap, Maturing on 07/06/2037, Paying 3.39% GBP, Receiving 4.21% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/30/2022	07/06/2037	1	8,070,315	(3.39% GBP)/4.21% USD	0	0	66,768	542,119	$	542,119	(425,605)	0	0	0	136,914		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/01/2022	04/20/2035	1	11,742,254	(3mo EUR EURIBOR + 240bp)/2.4% USD	0	0	(600,264)	(24,445)	$	(24,445)	(569,987)	0	0	0	179,050		
Currency Swap, Maturing on 04/13/2037, Paying 2.999% EUR, Receiving 4.6438% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2022	04/13/2037	1	41,788,982	(2.999% EUR)/4.6438% USD	0	0	1,066,233	(1,363,965)	$	(1,363,965)	(3,887,358)	0	0	0	701,840		
Currency Swap, Maturing on 04/13/2037, Paying 2.999% EUR, Receiving 4.6438% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2022	04/13/2037	1	40,096,441	(2.999% EUR)/4.6438% USD	0	0	650,266	(1,442,428)	$	(1,442,428)	(2,982,024)	0	0	0	673,414		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/13/2037, Paying 2.999% EUR, Receiving 3.6831% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2022	04/13/2037	1	134,767,032	3.6831% GBP/(2.999% EUR)	0	0	712,600	(14,155,117)	$	(14,155,117)	(2,107,502)	0	0	0	2,263,392		
Currency Swap, Maturing on 11/06/2034, Paying 3mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/05/2022	11/06/2034	1	821,958	(3mo EUR EURIBOR + 350bp)/3.5% USD	0	0	(33,325)	(8,926)	$	(8,926)	(48,488)	0	0	0	12,225		
Currency Swap, Maturing on 05/11/2037, Paying 3.41% EUR, Receiving 3.985% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2022	05/11/2037	1	33,867,078	3.985% GBP/(3.41% EUR)	0	0	156,980	(4,007,316)	$	(4,007,316)	(486,701)	0	0	0	570,722		
Currency Swap, Maturing on 05/10/2029, Paying 2.78% EUR, Receiving 4.725% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/22/2022	05/10/2029	1	9,276,381	(2.78% EUR)/4.725% USD	0	0	152,527	(549,360)	$	(549,360)	(903,765)	0	0	0	84,976		
Currency Swap, Maturing on 04/26/2034, Paying 3mo EUR EURIBOR + 300bp, Receiving 3% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/04/2022	04/26/2034	1	587,113	(3mo EUR EURIBOR + 300bp)/3% USD	0	0	(29,568)	(5,894)	$	(5,894)	(28,908)	0	0	0	8,466		
Currency Swap, Maturing on 06/28/2034, Paying 3mo EUR EURIBOR + 300bp, Receiving 3% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/05/2022	06/28/2034	1	2,348,451	(3mo EUR EURIBOR + 300bp)/3% USD	0	0	(228,229)	8,933	$	8,933	(6,794)	0	0	0	34,214		
Currency Swap, Maturing on 01/30/2032, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/10/2022	01/30/2032	1	3,271,392	(3mo EUR EURIBOR + 240bp)/2.4% USD	0	0	(179,267)	(18,337)	$	(18,337)	(145,509)	0	0	0	40,335		
Currency Swap, Maturing on 04/26/2034, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/12/2022	04/26/2034	1	1,761,338	(3mo EUR EURIBOR + 200bp)/2% USD	0	0	(88,430)	(17,636)	$	(17,636)	(86,505)	0	0	0	25,399		
Currency Swap, Maturing on 04/26/2034, Paying 3mo EUR EURIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/12/2022	04/26/2034	1	587,113	(3mo EUR EURIBOR + 200bp)/2% USD	0	0	(29,477)	(5,879)	$	(5,879)	(28,835)	0	0	0	8,466		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/13/2022	04/21/2034	1	1,174,225	(3mo EUR EURIBOR + 240bp)/2.4% USD	0	0	(60,026)	(2,445)	$	(2,445)	(56,999)	0	0	0	16,919		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/13/2022	04/21/2034	1	587,113	(3mo EUR EURIBOR + 240bp)/2.4% USD	0	0	(30,013)	(1,222)	$	(1,222)	(28,499)	0	0	0	8,459		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/24/2030, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/26/2022	10/24/2030	1	41,885,383	(3mo EUR EURIBOR)/0% USD	0	0	(2,013,741)	(195,592)	$	(195,592)	(2,060,599)	0	0	0	459,459		
Currency Swap, Maturing on 08/21/2026, Paying 3mo EUR EURIBOR + 240bp, Receiving 8.7304% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2022	08/21/2026	1	45,930,853	(3mo EUR EURIBOR + 240bp)/8.7304% USD	0	0	(1,396,235)	(611,020)	$	(611,020)	(1,209,588)	0	0	0	183,425		
Currency Swap, Maturing on 08/21/2026, Paying 3mo EUR EURIBOR + 240bp, Receiving 8.7304% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2022	08/21/2026	1	11,378,669	(3mo EUR EURIBOR + 240bp)/8.7304% USD	0	0	(345,896)	(151,371)	$	(151,371)	(299,657)	0	0	0	45,441		
Currency Swap, Maturing on 06/25/2027, Paying 3mo AUD BBR + 275bp, Receiving 4.9366% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/16/2022	06/25/2027	1	241,850,525	(3mo AUD BBR + 275bp)/4.9366% USD	0	0	8,400,679	(6,674,634)	$	(6,674,634)	(25,151,068)	0	0	0	1,471,704		
Currency Swap, Maturing on 08/03/2034, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/21/2022	08/03/2034	1	880,669	(3mo EUR EURIBOR + 165bp)/1.65% USD	0	0	(40,977)	(9,035)	$	(9,035)	(46,270)	0	0	0	12,905		
Currency Swap, Maturing on 08/25/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/23/2022	08/25/2034	1	1,467,782	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	(108,949)	(24,686)	$	(24,686)	(36,692)	0	0	0	21,583		
Currency Swap, Maturing on 01/19/2028, Paying 3mo GBP LIBOR + 310bp, Receiving 12.0165% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2022	01/19/2028	1	72,072,277	(3mo GBP LIBOR + 310bp)/12.0165% USD	0	0	(379,475)	(2,347,589)	$	(2,347,589)	(3,626,376)	0	0	0	516,041		
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 145bp, Receiving 1.45% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/15/2022	10/21/2031	1	1,702,627	(3mo EUR EURIBOR + 145bp)/1.45% USD	0	0	(86,780)	(3,536)	$	(3,536)	(82,450)	0	0	0	20,510		
Currency Swap, Maturing on 04/26/2032, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.747% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/23/2022	04/26/2032	1	1,174,225	(3mo EUR EURIBOR + 170bp)/1.747% USD	0	0	(58,898)	(11,749)	$	(11,749)	(57,626)	0	0	0	14,759		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/04/2028, Paying 3mo GBP LIBOR + 400bp, Receiving 12.0598% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/23/2022	10/04/2028	1	46,077,368	(3mo GBP LIBOR + 400bp)/12.0598% USD	0	0	(152,620)	(41,991)	$	(41,991)	(3,053,690)	0	0	0	382,730		
Currency Swap, Maturing on 10/04/2028, Paying 3mo GBP LIBOR + 400bp, Receiving 12.0598% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/23/2022	10/04/2028	1	9,431,799	(3mo GBP LIBOR + 400bp)/12.0598% USD	0	0	(31,241)	(8,595)	$	(8,595)	(625,075)	0	0	0	78,343		
Currency Swap, Maturing on 04/25/2033, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2022	04/25/2033	1	2,054,894	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	(104,604)	(4,315)	$	(4,315)	(99,804)	0	0	0	27,790		
Currency Swap, Maturing on 07/26/2032, Paying 3mo EUR EURIBOR + 180bp, Receiving 1.847% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/05/2022	07/26/2032	1	1,467,782	(3mo EUR EURIBOR + 180bp)/1.847% USD	0	0	(73,646)	(14,689)	$	(14,689)	(72,051)	0	0	0	18,808		
Currency Swap, Maturing on 12/05/2052, Paying 4.5% USD, Receiving 5.539% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/12/2022	12/05/2052	1	20,643,638	5.539% GBP/(4.5% USD)	0	0	379,405	7,114,586	$	7,114,586	1,433,624	0	0	0	535,637		
Currency Swap, Maturing on 08/03/2034, Paying 3mo EUR EURIBOR + 165bp, Receiving 2.4437% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/13/2022	08/03/2034	1	2,348,451	(3mo EUR EURIBOR + 165bp)/2.4437% USD	0	0	(109,273)	(24,094)	$	(24,094)	(123,388)	0	0	0	34,412		
Currency Swap, Maturing on 08/23/2033, Paying 3mo EUR EURIBOR + 75bp, Receiving 1.089% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2022	08/23/2033	1	10,201,002	(3mo EUR EURIBOR + 75bp)/1.089% USD	0	0	(687,796)	(123,214)	$	(123,214)	(320,255)	0	0	0	141,018		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 3.128% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2022	04/20/2035	1	1,174,225	(3mo EUR EURIBOR + 175bp)/3.128% USD	0	0	(63,448)	(2,160)	$	(2,160)	(53,339)	0	0	0	17,905		
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 230bp, Receiving 3.638% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2022	10/21/2031	1	1,174,225	(3mo EUR EURIBOR + 230bp)/3.638% USD	0	0	(62,998)	(2,597)	$	(2,597)	(53,989)	0	0	0	14,145		
Currency Swap, Maturing on 11/16/2032, Paying 5.39% EUR, Receiving 6.644% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/20/2022	11/16/2032	1	49,256,734	6.644% GBP/(5.39% EUR)	0	0	609,348	(1,042,385)	$	(1,042,385)	(1,275,629)	0	0	0	645,878		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/15/2034, Paying 5.54% EUR, Receiving 6.735% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/20/2022	11/15/2034	1	45,892,631	6.735% GBP/(5.54% EUR)	0	0	538,810	(1,549,554)	$	(1,549,554)	(1,035,972)	0	0	0	683,530		
Currency Swap, Maturing on 02/06/2030, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.838% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/25/2022	02/06/2030	1	1,174,225	(3mo EUR EURIBOR + 160bp)/1.838% USD	0	0	(36,280)	(21,706)	$	(21,706)	(80,073)	0	0	0	11,890		
Currency Swap, Maturing on 01/24/2035, Paying 5.17% EUR, Receiving 6.237% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/09/2022	01/24/2035	1	22,211,021	6.237% GBP/(5.17% EUR)	0	0	254,609	(444,623)	$	(444,623)	(463,664)	0	0	0	334,367		
Currency Swap, Maturing on 04/16/2032, Paying 3mo GBP LIBOR + .0000000001bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2022	04/16/2032	1	4,505,878	(3mo GBP LIBOR + .0000000001bp)/ 0% USD	0	0	(127,931)	(10,289)	$	(10,289)	(226,393)	0	0	0	56,511		
Currency Swap, Maturing on 12/06/2027, Paying 3mo GBP LIBOR + 150bp, Receiving 5.3555% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/30/2022	12/06/2027	1	35,957,848	(3mo GBP LIBOR + 150bp)/5.3555% USD	0	0	(737,554)	(956,634)	$	(956,634)	(1,840,183)	0	0	0	249,783		
Currency Swap, Maturing on 12/06/2027, Paying 3mo GBP LIBOR + 150bp, Receiving 5.3555% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/30/2022	12/06/2027	1	6,311,651	(3mo GBP LIBOR + 150bp)/5.3555% USD	0	0	(129,462)	(167,917)	$	(167,917)	(323,006)	0	0	0	43,844		
Currency Swap, Maturing on 07/25/2029, Paying 5.72% USD, Receiving 5.63% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/07/2022	07/25/2029	1	27,129,865	5.63% GBP/(5.72% USD)	0	0	72,102	2,531,407	$	2,531,407	1,867,127	0	0	0	256,111		
Currency Swap, Maturing on 10/04/2052, Paying 4.78% USD, Receiving 4.57% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/07/2022	10/04/2052	1	39,457,084	4.57% GBP/(4.78% USD)	0	0	78,433	2,342,570	$	2,342,570	2,663,680	0	0	0	1,020,554		
Currency Swap, Maturing on 08/28/2037, Paying 5.84% USD, Receiving 5.56% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/07/2022	08/28/2037	1	15,203,622	5.56% GBP/(5.84% USD)	0	0	15,944	1,131,075	$	1,131,075	965,704	0	0	0	259,552		
Currency Swap, Maturing on 07/28/2032, Paying 4.625% USD, Receiving 4.46% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/07/2022	07/28/2032	1	11,043,124	4.46% GBP/(4.625% USD)	0	0	10,571	901,749	$	901,749	657,343	0	0	0	141,567		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/21/2032, Paying 5.6% USD, Receiving 5.42% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/07/2022	10/21/2032	1	11,043,124	5.42% GBP/(5.6% USD)	0	0	32,912	939,778	$	939,778	687,301	0	0	0	144,051		
Currency Swap, Maturing on 07/08/2033, Paying 5.6% USD, Receiving 5.41% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/07/2022	07/08/2033	1	10,537,038	5.41% GBP/(5.6% USD)	0	0	35,111	887,246	$	887,246	653,413	0	0	0	144,459		
Currency Swap, Maturing on 07/21/2032, Paying 5% USD, Receiving 4.83% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/07/2022	07/21/2032	1	13,251,749	4.83% GBP/(5% USD)	0	0	13,902	1,106,771	$	1,106,771	808,458	0	0	0	169,633		
Currency Swap, Maturing on 11/22/2032, Paying 5.06% USD, Receiving 4.88% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/07/2022	11/22/2032	1	19,325,468	4.88% GBP/(5.06% USD)	0	0	44,067	1,579,746	$	1,579,746	1,157,947	0	0	0	253,707		
Currency Swap, Maturing on 10/07/2052, Paying 5.05% USD, Receiving 4.83% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/07/2022	10/07/2052	1	16,310,695	4.83% GBP/(5.05% USD)	0	0	21,076	1,004,951	$	1,004,951	1,141,643	0	0	0	421,939		
Currency Swap, Maturing on 04/23/2049, Paying 3mo GBP LIBOR + 61.93bp, Receiving 3.2502% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/09/2022	04/23/2049	1	982,514	(3mo GBP LIBOR + 61.93bp)/3.2502% USD	0	0	(30,419)	(2,013)	$	(2,013)	(36,967)	0	0	0	23,718		
Currency Swap, Maturing on 01/12/2026, Paying 3mo GBP LIBOR + 450bp, Receiving 10.7714% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	01/12/2026	1	57,812,858	(3mo GBP LIBOR + 450bp)/10.7714% USD	0	0	(1,400,725)	(608,262)	$	(608,262)	(1,960,975)	0	0	0	52,395		
Currency Swap, Maturing on 01/12/2026, Paying 3mo GBP LIBOR + 450bp, Receiving 10.7714% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	01/12/2026	1	17,373,794	(3mo GBP LIBOR + 450bp)/10.7714% USD	0	0	(420,943)	(182,794)	$	(182,794)	(589,308)	0	0	0	15,746		
Currency Swap, Maturing on 10/21/2048, Paying 3mo GBP LIBOR + 71.93bp, Receiving 3.3745% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	10/21/2048	1	3,777,006	(3mo GBP LIBOR + 71.93bp)/3.3745% USD	0	0	(116,979)	(7,740)	$	(7,740)	(142,146)	0	0	0	90,187		
Currency Swap, Maturing on 01/10/2061, Paying 3mo GBP LIBOR + 60bp, Receiving 3.93% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2022	01/10/2061	1	224,331	(3mo GBP LIBOR + 60bp)/3.93% USD	0	0	(4,643)	(116)	$	(116)	(14,254)	0	0	0	6,638		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/06/2027, Paying 6mo EUR EURIBOR + 390bp, Receiving 5.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2023	10/06/2027	1	103,170,180	(6mo EUR EURIBOR + 390bp)/5.7% USD	0	0	(6,852,611)	280,718	$	280,718	(7,973,138)	0	0	0	684,971		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2023	10/22/2032	1	43,348,170	0% GBP/(3mo USD LIBOR)	0	0	1,186,749	396,879	$	396,879	2,161,855	0	0	0	565,566		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2023	10/22/2032	1	29,059,924	0% GBP/(3mo USD LIBOR)	0	0	661,479	283,386	$	283,386	1,441,408	0	0	0	379,147		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2023	10/22/2032	1	29,387,329	0% GBP/(3mo USD LIBOR)	0	0	491,951	247,523	$	247,523	1,640,970	0	0	0	383,418		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2023	10/22/2032	1	25,420,121	0% GBP/(3mo USD LIBOR)	0	0	492,474	175,773	$	175,773	1,479,185	0	0	0	331,658		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/31/2023	10/22/2032	1	67,901,188	0% GBP/(3mo USD LIBOR)	0	0	1,786,449	599,039	$	599,039	3,347,212	0	0	0	885,911		
Currency Swap, Maturing on 04/16/2032, Paying 3mo CHF LIBOR + .0000000001bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2023	04/16/2032	1	2,168,400	(3mo CHF LIBOR + .0000000001bp)/ 0% USD	0	0	(51,605)	(1,161)	$	(1,161)	(131,066)	0	0	0	27,195		
Currency Swap, Maturing on 07/27/2032, Paying 4.7% USD, Receiving 4.5395% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	07/27/2032	1	22,324,524	4.5395% GBP/(4.7% USD)	0	0	35,645	2,073,484	$	2,073,484	1,340,293	0	0	0	286,130		
Currency Swap, Maturing on 12/04/2037, Paying 6.83% USD, Receiving 6.6401% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	12/04/2037	1	42,249,161	6.6401% GBP/(6.83% USD)	0	0	226,794	4,340,135	$	4,340,135	2,880,484	0	0	0	729,520		
Currency Swap, Maturing on 01/06/2040, Paying 3.52% USD, Receiving 3.3688% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	01/06/2040	1	86,507,529	3.3688% GBP/(3.52% USD)	0	0	102,168	6,442,339	$	6,442,339	4,438,901	0	0	0	1,619,278		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/10/2053, Paying 5.43% USD, Receiving 5.3717% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	01/10/2053	1	33,486,786	5.3717% GBP/(5.43% USD)	0	0	94,418	3,568,401	$	3,568,401	2,526,376	0	0	0	870,464		
Currency Swap, Maturing on 11/05/2032, Paying 5.75% USD, Receiving 5.5839% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	11/05/2032	1	9,487,923	5.5839% GBP/(5.75% USD)	0	0	31,376	926,098	$	926,098	595,410	0	0	0	124,137		
Currency Swap, Maturing on 12/02/2032, Paying 6.18% USD, Receiving 6.0084% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	12/02/2032	1	12,557,545	6.0084% GBP/(6.18% USD)	0	0	59,274	1,249,681	$	1,249,681	803,661	0	0	0	165,184		
Currency Swap, Maturing on 12/10/2032, Paying 6.2% USD, Receiving 6.0277% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	12/10/2032	1	18,350,758	6.0277% GBP/(6.2% USD)	0	0	92,114	1,825,964	$	1,825,964	1,174,018	0	0	0	241,771		
Currency Swap, Maturing on 01/07/2048, Paying 6.55% USD, Receiving 6.3739% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	01/07/2048	1	20,112,011	6.3739% GBP/(6.55% USD)	0	0	76,013	2,156,050	$	2,156,050	1,461,943	0	0	0	471,859		
Currency Swap, Maturing on 02/07/2033, Paying 5.78% USD, Receiving 5.6086% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	02/07/2033	1	18,975,845	5.6086% GBP/(5.78% USD)	0	0	57,878	1,848,218	$	1,848,218	1,191,129	0	0	0	252,898		
Currency Swap, Maturing on 07/07/2034, Paying 5.63% USD, Receiving 5.5009% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	07/07/2034	1	13,378,317	5.5009% GBP/(5.63% USD)	0	0	44,054	1,333,444	$	1,333,444	837,130	0	0	0	195,190		
Currency Swap, Maturing on 07/07/2034, Paying 5.67% USD, Receiving 5.5189% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	07/07/2034	1	34,619,409	5.5189% GBP/(5.67% USD)	0	0	107,681	3,410,449	$	3,410,449	2,172,779	0	0	0	505,097		
Currency Swap, Maturing on 07/07/2034, Paying 7.67% USD, Receiving 7.4874% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	07/07/2034	1	5,833,057	7.4874% GBP/(7.67% USD)	0	0	25,785	640,386	$	640,386	410,400	0	0	0	85,104		
Currency Swap, Maturing on 07/07/2034, Paying 7.67% USD, Receiving 7.5037% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	07/07/2034	1	15,096,184	7.5037% GBP/(7.67% USD)	0	0	69,136	1,675,854	$	1,675,854	1,062,011	0	0	0	220,253		
Currency Swap, Maturing on 03/01/2038, Paying 6.129% USD, Receiving 5.9562% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	03/01/2038	1	60,276,214	5.9562% GBP/(6.129% USD)	0	0	177,748	6,000,818	$	6,000,818	3,901,514	0	0	0	1,051,136		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 02/27/2042, Paying 6.51% USD, Receiving 6.3145% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	02/27/2042	1	53,578,857	6.3145% GBP/(6.51% USD)	0	0	161,596	5,453,940	$	5,453,940	3,760,623	0	0	0	1,076,882		
Currency Swap, Maturing on 11/16/2032, Paying 5.39% EUR, Receiving 6.46% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	11/16/2032	1	43,945,092	6.46% GBP/(5.39% EUR)	0	0	330,634	(4,753,590)	$	(4,753,590)	(1,420,340)	0	0	0	576,229		
Currency Swap, Maturing on 11/15/2034, Paying 5.54% EUR, Receiving 6.56% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	11/15/2034	1	43,967,454	6.56% GBP/(5.54% EUR)	0	0	306,845	(5,456,833)	$	(5,456,833)	(1,271,992)	0	0	0	654,856		
Currency Swap, Maturing on 01/24/2035, Paying 5.17% EUR, Receiving 6.465% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/01/2023	01/24/2035	1	21,098,206	6.465% GBP/(5.17% EUR)	0	0	235,473	(1,401,002)	$	(1,401,002)	(549,473)	0	0	0	317,614		
Currency Swap, Maturing on 03/27/2030, Paying 4.0825% EUR, Receiving 4.9871% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2023	03/27/2030	1	32,125,504	4.9871% GBP/(4.0825% EUR)	0	0	303,027	(286,196)	$	(286,196)	(811,274)	0	0	0	330,575		
Currency Swap, Maturing on 10/24/2030, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/13/2023	10/24/2030	1	43,434,480	(3mo EUR EURIBOR)/0% USD	0	0	(1,245,238)	(215,209)	$	(215,209)	(1,816,459)	0	0	0	476,452		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2023	10/22/2032	1	18,538,737	0% GBP/(3mo USD LIBOR)	0	0	474,385	167,842	$	167,842	982,416	0	0	0	241,876		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2023	10/22/2032	1	10,963,782	0% GBP/(3mo USD LIBOR)	0	0	247,037	90,762	$	90,762	568,350	0	0	0	143,045		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2023	10/22/2032	1	60,477,318	0% GBP/(3mo USD LIBOR)	0	0	1,427,271	650,315	$	650,315	3,241,396	0	0	0	789,051		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2023	10/22/2032	1	100,395,217	0% GBP/(3mo USD LIBOR)	0	0	952,758	848,417	$	848,417	6,331,518	0	0	0	1,309,863		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/22/2023	10/22/2032	1	9,732,603	0% GBP/(3mo USD LIBOR)	0	0	65,746	88,156	$	88,156	564,878	0	0	0	126,982		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/22/2032, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/23/2023	10/22/2032	1	24,652,649	(3mo EUR EURIBOR)/0% USD	0	0	(1,068,459)	62,036	$	62,036	(723,453)	0	0	0	321,645		
Currency Swap, Maturing on 07/05/2030, Paying 6.325% EUR, Receiving 7.11% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2023	07/05/2030	1	32,310,399	7.11% GBP/(6.325% EUR)	0	0	301,221	(542,153)	$	(542,153)	(901,635)	0	0	0	343,055		
Currency Swap, Maturing on 07/07/2032, Paying 6.345% EUR, Receiving 7.022% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/04/2023	07/07/2032	1	32,306,145	7.022% GBP/(6.345% EUR)	0	0	267,425	(977,037)	$	(977,037)	(819,399)	0	0	0	412,333		
Currency Swap, Maturing on 01/07/2026, Paying 3mo EUR EURIBOR + 450bp, Receiving 195.22% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/14/2023	01/07/2026	1	114,398,176	(3mo EUR EURIBOR + 450bp)/195.22% USD	0	0	(5,638,359)	(213,274)	$	(213,274)	(4,261,282)	0	0	0	79,185		
Currency Swap, Maturing on 01/07/2026, Paying 3mo EUR EURIBOR + 450bp, Receiving 195.22% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/14/2023	01/07/2026	1	8,911,040	(3mo EUR EURIBOR + 450bp)/195.22% USD	0	0	(439,200)	(16,613)	$	(16,613)	(331,932)	0	0	0	6,168		
Currency Swap, Maturing on 04/24/2034, Paying 3mo EUR EURIBOR + 230bp, Receiving 5.475% GBP	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2023	04/24/2034	1	4,786,253	5.475% GBP/(3mo EUR EURIBOR + 230bp)	0	0	(107,673)	1,482	$	1,482	(45,195)	0	0	0	68,996		
Currency Swap, Maturing on 12/07/2037, Paying 5.198% USD, Receiving 5.456% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2023	12/07/2037	1	9,739,700	5.456% GBP/(5.198% USD)	0	0	64,230	918,681	$	918,681	571,715	0	0	0	168,234		
Currency Swap, Maturing on 04/08/2033, Paying 6.53% USD, Receiving 6.86% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2023	04/08/2033	1	6,763,680	6.86% GBP/(6.53% USD)	0	0	41,354	694,018	$	694,018	441,556	0	0	0	91,178		
Currency Swap, Maturing on 04/08/2038, Paying 6.83% USD, Receiving 7.105% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2023	04/08/2038	1	11,904,078	7.105% GBP/(6.83% USD)	0	0	68,035	1,312,397	$	1,312,397	821,425	0	0	0	208,477		
Currency Swap, Maturing on 06/05/2043, Paying 5.52% USD, Receiving 5.675% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2023	06/05/2043	1	12,986,266	5.675% GBP/(5.52% USD)	0	0	75,475	1,299,396	$	1,299,396	862,565	0	0	0	271,056		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/11/2033, Paying 6.95% USD, Receiving 7.294% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2023	07/11/2033	1	60,602,577	7.294% GBP/(6.95% USD)	0	0	431,419	6,312,446	$	6,312,446	3,990,775	0	0	0	831,292		
Currency Swap, Maturing on 06/06/2031, Paying 6.368% USD, Receiving 6.811% GBP	Hedges of Investment Assets	Exhibit 5	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/18/2023	06/06/2031	1	87,090,122	6.811% GBP/(6.368% USD)	0	0	682,025	8,313,718	$	8,313,718	5,568,053	0	0	0	1,014,624		
Currency Swap, Maturing on 07/08/2033, Paying 5.96% CAD, Receiving 6.642% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/26/2023	07/08/2033	1	43,942,911	6.642% GBP/(5.96% CAD)	0	0	465,183	4,032,524	$	4,032,524	2,406,962	0	0	0	602,440		
Currency Swap, Maturing on 07/16/2032, Paying 6.4005% USD, Receiving 7.182% GBP	Hedges of Investment Assets	Exhibit 5	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2023	07/16/2032	1	69,498,240	7.182% GBP/(6.4005% USD)	0	0	597,724	6,559,962	$	6,559,962	4,402,856	0	0	0	888,703		
Currency Swap, Maturing on 07/07/2033, Paying 6.67% USD, Receiving 7.315% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2023	07/07/2033	1	11,891,895	7.315% GBP/(6.67% USD)	0	0	111,383	1,158,196	$	1,158,196	767,262	0	0	0	163,004		
Currency Swap, Maturing on 07/07/2033, Paying 6.72% USD, Receiving 7.39% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2023	07/07/2033	1	16,516,520	7.39% GBP/(6.72% USD)	0	0	159,157	1,639,167	$	1,639,167	1,068,586	0	0	0	226,394		
Currency Swap, Maturing on 07/07/2033, Paying 6.72% USD, Receiving 7.396% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2023	07/07/2033	1	16,516,520	7.396% GBP/(6.72% USD)	0	0	160,139	1,645,863	$	1,645,863	1,068,458	0	0	0	226,394		
Currency Swap, Maturing on 07/22/2033, Paying 1d USD SOFR + 56.161bp, Receiving 11.988% EUR	Hedges of Issued GICs	Exhibit 7	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2023	07/22/2033	1	55,566,695	11.988% EUR/(1d USD SOFR + 56.161bp)	0	0	0	121,946,635	$	121,946,635	21,484,040	0	0	0	763,737		
Currency Swap, Maturing on 07/22/2033, Paying 11.988% EUR, Receiving 1d USD SOFR + 56.161bp	Hedges of Issued GICs	Exhibit 7	Currency	ASIF II 549300B7H0PEF31G3091	07/28/2023	07/22/2033	1	55,566,695	(11.988% EUR)/1d USD SOFR + 56.161bp	0	0	0	(120,114,350)	$	(120,114,350)	(21,322,166)	0	0	0	763,737		
Currency Swap, Maturing on 07/26/2032, Paying 3mo EUR EURIBOR + 180bp, Receiving 5.505% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/03/2023	07/26/2032	1	1,174,225	(3mo EUR EURIBOR + 180bp)/5.505% USD	0	0	(58,917)	9,044	$	9,044	(36,846)	0	0	0	15,047		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 5.863% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/03/2023	04/21/2034	1	1,643,916	(3mo EUR EURIBOR + 220bp)/5.863% USD	0	0	(83,984)	(3,421)	$	(3,421)	(79,758)	0	0	0	23,686		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 5.413% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2023	04/20/2035	1	1,761,338	(3mo EUR EURIBOR + 175bp)/5.413% USD	0	0	(95,172)	(3,240)	$	(3,240)	(80,008)	0	0	0	26,857		
Currency Swap, Maturing on 09/15/2028, Paying 3mo GBP LIBOR + 200bp, Receiving 7.2206% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2023	09/15/2028	1	35,439,321	(3mo GBP LIBOR + 200bp)/7.2206% USD	0	0	(1,925,642)	(165,617)	$	(165,617)	(732,835)	0	0	0	291,580		
Currency Swap, Maturing on 09/15/2028, Paying 3mo GBP LIBOR + 200bp, Receiving 7.2206% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/12/2023	09/15/2028	1	10,612,021	(3mo GBP LIBOR + 200bp)/7.2206% USD	0	0	(576,618)	(49,593)	$	(49,593)	(219,442)	0	0	0	87,311		
Currency Swap, Maturing on 01/22/2035, Paying 3mo EUR EURIBOR + 178bp, Receiving 5.443% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/20/2023	01/22/2035	1	11,742,254	(3mo EUR EURIBOR + 178bp)/5.443% USD	0	0	(597,796)	(24,659)	$	(24,659)	(570,351)	0	0	0	176,716		
Currency Swap, Maturing on 07/21/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 5.363% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/20/2023	07/21/2034	1	8,284,160	(3mo EUR EURIBOR + 170bp)/5.363% USD	0	0	(443,986)	(18,137)	$	(18,137)	(380,032)	0	0	0	121,138		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 150bp, Receiving 5.163% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/06/2023	04/21/2034	1	2,348,451	(3mo EUR EURIBOR + 150bp)/5.163% USD	0	0	(125,787)	(5,139)	$	(5,139)	(107,680)	0	0	0	33,837		
Currency Swap, Maturing on 10/22/2032, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2023	10/22/2032	1	830,500	(3mo EUR EURIBOR)/0% USD	0	0	(46,992)	(69,811)	$	(69,811)	(138,288)	0	0	0	10,836		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2023	10/22/2032	1	21,258,971	0% GBP/(3mo USD LIBOR)	0	0	516,756	192,840	$	192,840	905,752	0	0	0	277,367		
Currency Swap, Maturing on 11/20/2053, Paying 5.22% EUR, Receiving 6.616% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/19/2023	11/20/2053	1	81,977,725	6.616% GBP/(5.22% EUR)	0	0	1,069,438	(2,270,368)	$	(2,270,368)	1,426,671	0	0	0	2,164,575		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 02/07/2034, Paying 5% EUR, Receiving 6.386% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/25/2023	02/07/2034	1	17,558,989	6.386% GBP/(5% EUR)	0	0	251,277	(92,303)	$	(92,303)	(408,152)	0	0	0	249,931		
Currency Swap, Maturing on 06/06/2035, Paying 5.17% USD, Receiving 4.78% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2023	06/06/2035	1	2,774,448	4.78% GBP/(5.17% USD)	0	0	3,685	185,786	$	185,786	161,377	0	0	0	42,597		
Currency Swap, Maturing on 06/04/2038, Paying 5.32% USD, Receiving 4.9% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2023	06/04/2038	1	4,439,117	4.9% GBP/(5.32% USD)	0	0	5,235	265,706	$	265,706	265,304	0	0	0	78,235		
Currency Swap, Maturing on 01/14/2028, Paying 6.73% USD, Receiving 6.525% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2023	01/14/2028	1	11,099,347	6.525% GBP/(6.73% USD)	0	0	34,942	1,080,061	$	1,080,061	806,687	0	0	0	79,206		
Currency Swap, Maturing on 10/12/2035, Paying 5.73% USD, Receiving 5.311% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2023	10/12/2035	1	16,646,690	5.311% GBP/(5.73% USD)	0	0	1,212	1,136,997	$	1,136,997	1,022,366	0	0	0	260,291		
Currency Swap, Maturing on 10/12/2033, Paying 6.73% USD, Receiving 6.306% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2023	10/12/2033	1	7,102,588	6.306% GBP/(6.73% USD)	0	0	7,068	567,564	$	567,564	472,227	0	0	0	99,061		
Currency Swap, Maturing on 11/13/2031, Paying 7.0185% USD, Receiving 6.7356% GBP	Hedges of Investment Assets	Exhibit 5	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/26/2023	11/13/2031	1	33,274,162	6.7356% GBP/(7.0185% USD)	0	0	44,522	2,896,090	$	2,896,090	2,274,268	0	0	0	402,989		
Currency Swap, Maturing on 07/07/2044, Paying 5.83% EUR, Receiving 7.209% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/02/2023	07/07/2044	1	45,996,729	7.209% GBP/(5.83% EUR)	0	0	724,316	(637,600)	$	(637,600)	(580,208)	0	0	0	989,627		1
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 310bp, Receiving 7.15% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/03/2023	10/21/2036	1	10,568,029	(3mo EUR EURIBOR + 310bp)/7.15% USD	0	0	(563,214)	60,253	$	60,253	(432,506)	0	0	0	173,701		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 525bp, Receiving 9.3% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/03/2023	10/21/2036	1	8,806,691	(3mo EUR EURIBOR + 525bp)/9.3% USD	0	0	(472,371)	50,483	$	50,483	(362,370)	0	0	0	144,751		
Currency Swap, Maturing on 07/21/2034, Paying 3mo EUR EURIBOR + 245bp, Receiving 6.415% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/03/2023	07/21/2034	1	6,922,059	(3mo EUR EURIBOR + 245bp)/6.415% USD	0	0	(371,839)	(15,183)	$	(15,183)	(318,148)	0	0	0	101,220		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 02/14/2034, Paying 6.06% EUR, Receiving 7.457% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2023	02/14/2034	1	29,399,486	7.457% GBP/(6.06% EUR)	0	0	458,356	(100,334)	$	(100,334)	(729,458)	0	0	0	418,961		
Currency Swap, Maturing on 02/20/2036, Paying 7.43% AUD, Receiving 6.108% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2023	02/20/2036	1	22,385,979	6.108% GBP/(7.43% AUD)	0	0	(200,181)	135,028	$	135,028	774,534	0	0	0	356,392		
Currency Swap, Maturing on 02/17/2039, Paying 7.63% AUD, Receiving 6.214% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/14/2023	02/17/2039	1	16,086,829	6.214% GBP/(7.63% AUD)	0	0	(157,071)	(135,611)	$	(135,611)	570,287	0	0	0	291,464		
Currency Swap, Maturing on 08/21/2034, Paying 3mo EUR EURIBOR + 230bp, Receiving 6.302% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2023	08/21/2034	1	1,174,225	(3mo EUR EURIBOR + 230bp)/6.302% USD	0	0	(76,587)	(14,239)	$	(14,239)	(39,773)	0	0	0	17,255		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 325bp, Receiving 7.215% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2023	10/21/2036	1	14,677,818	(3mo EUR EURIBOR + 325bp)/7.215% USD	0	0	(789,782)	(32,538)	$	(32,538)	(676,477)	0	0	0	241,251		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 425bp, Receiving 8.215% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2023	10/21/2036	1	8,806,691	(3mo EUR EURIBOR + 425bp)/8.215% USD	0	0	(475,329)	(19,572)	$	(19,572)	(406,907)	0	0	0	144,751		
Currency Swap, Maturing on 07/21/2037, Paying 3mo EUR EURIBOR + 325bp, Receiving 7.25% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/30/2023	07/21/2037	1	8,219,578	(3mo EUR EURIBOR + 325bp)/7.25% USD	0	0	(426,558)	(36,048)	$	(36,048)	(418,745)	0	0	0	139,695		
Currency Swap, Maturing on 12/30/2053, Paying 5.819% USD, Receiving 5.541% GBP	Hedges of Investment Assets	Exhibit 5	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	12/30/2053	1	74,039,590	5.541% GBP/(5.819% USD)	0	0	14,486	1,043,333	$	1,043,333	5,876,367	0	0	0	1,958,808		
Currency Swap, Maturing on 10/18/2035, Paying 6.75% USD, Receiving 6.5089% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	10/18/2035	1	8,018,994	6.5089% GBP/(6.75% USD)	0	0	420	384,847	$	384,847	530,464	0	0	0	125,492		
Currency Swap, Maturing on 10/17/2036, Paying 6.79% USD, Receiving 6.5375% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	10/17/2036	1	22,453,183	6.5375% GBP/(6.79% USD)	0	0	(991)	1,049,771	$	1,049,771	1,514,583	0	0	0	368,864		
Currency Swap, Maturing on 10/19/2038, Paying 6.9% USD, Receiving 6.6215% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	10/19/2038	1	14,968,788	6.6215% GBP/(6.9% USD)	0	0	(3,855)	656,358	$	656,358	1,045,508	0	0	0	267,764		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/19/2043, Paying 7.11% USD, Receiving 6.7862% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	10/19/2043	1	8,286,294	6.7862% GBP/(7.11% USD)	0	0	(5,161)	315,886	$	315,886	638,044	0	0	0	174,794		
Currency Swap, Maturing on 08/19/2038, Paying 7.5% USD, Receiving 7.216% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	08/19/2038	1	11,118,602	7.216% GBP/(7.5% USD)	0	0	(2,697)	523,424	$	523,424	818,635	0	0	0	197,590		
Currency Swap, Maturing on 01/22/2044, Paying 4.25% USD, Receiving 3.9847% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	01/22/2044	1	18,598,720	3.9847% GBP/(4.25% USD)	0	0	(28,471)	455,714	$	455,714	1,059,979	0	0	0	395,183		
Currency Swap, Maturing on 10/25/2034, Paying 7.003% USD, Receiving 6.7637% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	10/25/2034	1	21,383,983	6.7637% GBP/(7.003% USD)	0	0	31,220	1,072,866	$	1,072,866	1,420,760	0	0	0	317,462		
Currency Swap, Maturing on 04/29/2033, Paying 4.337% USD, Receiving 4.1246% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	04/29/2033	1	10,691,992	4.1246% GBP/(4.337% USD)	0	0	(183)	466,890	$	466,890	600,613	0	0	0	144,703		
Currency Swap, Maturing on 05/20/2038, Paying 4.75% USD, Receiving 4.5019% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	05/20/2038	1	5,345,996	4.5019% GBP/(4.75% USD)	0	0	(176)	184,430	$	184,430	302,597	0	0	0	94,063		
Currency Swap, Maturing on 05/21/2052, Paying 5.625% USD, Receiving 5.3601% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	05/21/2052	1	16,037,988	5.3601% GBP/(5.625% USD)	0	0	3,946	407,776	$	407,776	1,207,282	0	0	0	411,925		
Currency Swap, Maturing on 02/14/2051, Paying 3.832% USD, Receiving 3.6131% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	02/14/2051	1	8,018,994	3.6131% GBP/(3.832% USD)	0	0	(6,606)	148,104	$	148,104	466,263	0	0	0	200,965		
Currency Swap, Maturing on 08/17/2061, Paying 5.125% USD, Receiving 4.8976% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	08/17/2061	1	13,899,589	4.8976% GBP/(5.125% USD)	0	0	(4,067)	281,391	$	281,391	1,155,117	0	0	0	414,826		
Currency Swap, Maturing on 03/31/2044, Paying 6.875% USD, Receiving 6.5546% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	03/31/2044	1	1,817,639	6.5546% GBP/(6.875% USD)	0	0	123	66,361	$	66,361	137,603	0	0	0	38,822		
Currency Swap, Maturing on 01/22/2048, Paying 5.5% USD, Receiving 5.2256% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	01/22/2048	1	9,349,078	5.2256% GBP/(5.5% USD)	0	0	(12,340)	270,952	$	270,952	656,413	0	0	0	219,548		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/18/2052, Paying 6.2% USD, Receiving 5.9201% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	04/18/2052	1	2,138,398	5.9201% GBP/(6.2% USD)	0	0	2,103	61,195	$	61,195	172,721	0	0	0	54,829		
Currency Swap, Maturing on 05/02/2052, Paying 4.805% USD, Receiving 4.5624% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	05/02/2052	1	5,345,996	4.5624% GBP/(4.805% USD)	0	0	(574)	115,886	$	115,886	362,720	0	0	0	137,173		
Currency Swap, Maturing on 11/07/2028, Paying 6% USD, Receiving 5.8917% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	11/07/2028	1	37,440,682	5.8917% GBP/(6% USD)	0	0	55,511	2,263,231	$	2,263,231	2,598,752	0	0	0	316,193		
Currency Swap, Maturing on 09/19/2034, Paying 6.692% USD, Receiving 6.4588% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/12/2023	09/19/2034	1	21,383,983	6.4588% GBP/(6.692% USD)	0	0	23,421	1,060,950	$	1,060,950	1,400,826	0	0	0	315,682		
Currency Swap, Maturing on 09/26/2034, Paying 3mo EUR EURIBOR + 180bp, Receiving 5.703% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/13/2023	09/26/2034	1	5,871,127	(3mo EUR EURIBOR + 180bp)/5.703% USD	0	0	(583,519)	21,872	$	21,872	(1,650)	0	0	0	86,768		
Currency Swap, Maturing on 04/24/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 5.575% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/13/2023	04/24/2034	1	2,348,451	(3mo EUR EURIBOR + 160bp)/5.575% USD	0	0	(109,465)	(23,491)	$	(23,491)	(123,628)	0	0	0	33,854		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/13/2023	10/22/2032	1	13,819,494	0% GBP/(3mo USD LIBOR)	0	0	259,097	132,938	$	132,938	642,518	0	0	0	180,304		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/13/2023	10/22/2032	1	22,678,464	0% GBP/(3mo USD LIBOR)	0	0	461,867	207,850	$	207,850	1,136,255	0	0	0	295,887		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/13/2023	10/22/2032	1	8,469,715	0% GBP/(3mo USD LIBOR)	0	0	133,614	79,436	$	79,436	551,855	0	0	0	110,505		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 165bp, Receiving 5.615% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/14/2023	04/20/2035	1	3,346,542	(3mo EUR EURIBOR + 165bp)/5.615% USD	0	0	(170,674)	(6,954)	$	(6,954)	(162,139)	0	0	0	51,029		
Currency Swap, Maturing on 01/24/2034, Paying 6.53% USD, Receiving 6.2082% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	01/24/2034	1	9,546,903	6.2082% GBP/(6.53% USD)	0	0	(14,436)	335,308	$	335,308	628,115	0	0	0	135,567		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 02/06/2031, Paying 6.57% USD, Receiving 6.2749% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	02/06/2031	1	1,175,330	6.2749% GBP/(6.57% USD)	0	0	(2,039)	50,347	$	50,347	79,928	0	0	0	13,272		
Currency Swap, Maturing on 02/07/2034, Paying 6.64% USD, Receiving 6.3161% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	02/07/2034	1	3,972,042	6.3161% GBP/(6.64% USD)	0	0	(7,942)	140,025	$	140,025	262,553	0	0	0	56,537		
Currency Swap, Maturing on 01/26/2034, Paying 7.4% USD, Receiving 7.0656% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	01/26/2034	1	29,701,476	7.0656% GBP/(7.4% USD)	0	0	(42,200)	1,113,345	$	1,113,345	2,070,614	0	0	0	421,907		
Currency Swap, Maturing on 12/29/2033, Paying 6.93% USD, Receiving 6.6029% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	12/29/2033	1	21,215,340	6.6029% GBP/(6.93% USD)	0	0	32,036	761,492	$	761,492	1,393,447	0	0	0	299,928		
Currency Swap, Maturing on 02/22/2034, Paying 6.93% USD, Receiving 6.6013% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	02/22/2034	1	15,911,505	6.6013% GBP/(6.93% USD)	0	0	(21,981)	570,505	$	570,505	1,069,333	0	0	0	227,054		
Currency Swap, Maturing on 01/24/2031, Paying 7.23% USD, Receiving 6.9294% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	01/24/2031	1	4,136,991	6.9294% GBP/(7.23% USD)	0	0	(4,698)	183,878	$	183,878	291,385	0	0	0	46,553		
Currency Swap, Maturing on 12/29/2053, Paying 5.94% USD, Receiving 5.6026% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	12/29/2053	1	10,607,670	5.6026% GBP/(5.94% USD)	0	0	5,176	48,034	$	48,034	849,804	0	0	0	280,625		
Currency Swap, Maturing on 07/08/2049, Paying 5.125% USD, Receiving 4.8102% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	07/08/2049	1	12,729,204	4.8102% GBP/(5.125% USD)	0	0	(22,446)	111,361	$	111,361	865,250	0	0	0	308,655		
Currency Swap, Maturing on 01/22/2048, Paying 5.5% USD, Receiving 5.1666% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	01/22/2048	1	6,631,915	5.1666% GBP/(5.5% USD)	0	0	(15,218)	73,441	$	73,441	464,386	0	0	0	155,740		
Currency Swap, Maturing on 10/18/2052, Paying 7.75% USD, Receiving 7.3534% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	10/18/2052	1	4,296,106	7.3534% GBP/(7.75% USD)	0	0	807	48,996	$	48,996	411,920	0	0	0	111,198		
Currency Swap, Maturing on 06/21/2052, Paying 5.5% USD, Receiving 5.1752% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	06/21/2052	1	5,569,027	5.1752% GBP/(5.5% USD)	0	0	(1,344)	30,414	$	30,414	411,200	0	0	0	143,267		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 02/22/2052, Paying 6.264% USD, Receiving 5.9163% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	02/22/2052	1	1,022,579	5.9163% GBP/(6.264% USD)	0	0	(1,778)	8,776	$	8,776	83,493	0	0	0	26,143		
Currency Swap, Maturing on 02/14/2051, Paying 3.832% USD, Receiving 3.5614% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	02/14/2051	1	8,441,584	3.5614% GBP/(3.832% USD)	0	0	(13,589)	25,519	$	25,519	489,823	0	0	0	211,556		
Currency Swap, Maturing on 04/27/2051, Paying 3.84% USD, Receiving 3.5689% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	04/27/2051	1	7,216,398	3.5689% GBP/(3.84% USD)	0	0	(5,914)	18,985	$	18,985	417,089	0	0	0	181,560		
Currency Swap, Maturing on 09/12/2053, Paying 6.3% USD, Receiving 5.9546% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	09/12/2053	1	5,279,437	5.9546% GBP/(6.3% USD)	0	0	(3,783)	34,731	$	34,731	444,793	0	0	0	138,928		
Currency Swap, Maturing on 02/27/2042, Paying 6.51% USD, Receiving 6.141% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	02/27/2042	1	5,106,532	6.141% GBP/(6.51% USD)	0	0	(8,775)	99,697	$	99,697	362,155	0	0	0	102,636		
Currency Swap, Maturing on 01/05/2029, Paying 6.9% USD, Receiving 6.6855% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	01/05/2029	1	27,845,134	6.6855% GBP/(6.9% USD)	0	0	8,704	1,408,667	$	1,408,667	1,991,950	0	0	0	241,723		
Currency Swap, Maturing on 01/05/2054, Paying 5.58% USD, Receiving 5.2588% GBP	Hedges of Investment Assets	Exhibit 5	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2023	01/05/2054	1	50,276,300	5.2588% GBP/(5.58% USD)	0	0	(101,493)	(778,009)	$	(778,009)	3,936,906	0	0	0	1,330,511		
Currency Swap, Maturing on 02/22/2052, Paying 6.264% USD, Receiving 5.808% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/21/2023	02/22/2052	1	1,463,264	5.808% GBP/(6.264% USD)	0	0	(3,739)	(5,869)	$	(5,869)	118,254	0	0	0	37,409		
Currency Swap, Maturing on 10/21/2026, Paying 1mo EUR EURIBOR + 335bp, Receiving 7.183% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/21/2023	10/21/2026	1	4,694,092	(1mo EUR EURIBOR + 335bp)/7.183% USD	0	0	(695,312)	5,332	$	5,332	(107,237)	0	0	0	21,057		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/21/2023	10/22/2032	1	38,687,454	0% GBP/(3mo USD LIBOR)	0	0	971,654	358,744	$	358,744	1,604,235	0	0	0	504,758		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/21/2023	10/22/2032	1	30,532,823	0% GBP/(3mo USD LIBOR)	0	0	808,684	269,716	$	269,716	1,647,407	0	0	0	398,364		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/21/2023	10/22/2032	1	14,519,630	0% GBP/(3mo USD LIBOR)	0	0	524,145	109,129	$	109,129	862,302	0	0	0	189,439		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/21/2023	10/22/2032	1	22,104,553	0% GBP/(3mo USD LIBOR)	0	0	482,358	207,279	$	207,279	1,092,441	0	0	0	288,400		
Currency Swap, Maturing on 03/22/2034, Paying 3mo EUR EURIBOR + 120bp, Receiving 5.125% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	03/22/2034	1	5,871,127	(3mo EUR EURIBOR + 120bp)/5.125% USD	0	0	(519,214)	5,711	$	5,711	(64,212)	0	0	0	84,173		
Currency Swap, Maturing on 11/07/2050, Paying 6.87% USD, Receiving 6.5622% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	11/07/2050	1	7,920,741	6.5622% GBP/(6.87% USD)	0	0	(5,996)	209,805	$	209,805	593,031	0	0	0	197,429		
Currency Swap, Maturing on 11/07/2050, Paying 6.87% USD, Receiving 6.5622% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	11/07/2050	1	14,785,383	6.5622% GBP/(6.87% USD)	0	0	(11,192)	391,636	$	391,636	1,106,992	0	0	0	368,535		
Currency Swap, Maturing on 08/16/2033, Paying 6.42% USD, Receiving 6.1073% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	08/16/2033	1	23,792,203	6.1073% GBP/(6.42% USD)	0	0	(31,104)	768,680	$	768,680	1,551,959	0	0	0	328,490		
Currency Swap, Maturing on 08/07/2028, Paying 6.1% USD, Receiving 5.946% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	08/07/2028	1	10,577,485	5.946% GBP/(6.1% USD)	0	0	(3,786)	490,830	$	490,830	753,163	0	0	0	85,294		
Currency Swap, Maturing on 07/07/2033, Paying 6.72% USD, Receiving 6.3907% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	07/07/2033	1	22,470,414	6.3907% GBP/(6.72% USD)	0	0	(5,412)	722,007	$	722,007	1,482,804	0	0	0	308,005		
Currency Swap, Maturing on 12/29/2053, Paying 5.94% USD, Receiving 5.698% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	12/29/2053	1	10,574,313	5.698% GBP/(5.94% USD)	0	0	13,462	173,803	$	173,803	854,786	0	0	0	279,743		
Currency Swap, Maturing on 08/17/2061, Paying 5.125% USD, Receiving 4.96% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	08/17/2061	1	2,114,863	4.96% GBP/(5.125% USD)	0	0	(463)	40,990	$	40,990	178,021	0	0	0	63,117		
Currency Swap, Maturing on 03/31/2044, Paying 6.875% USD, Receiving 6.5505% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	03/31/2044	1	3,657,655	6.5505% GBP/(6.875% USD)	0	0	(2,517)	79,105	$	79,105	277,249	0	0	0	78,123		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 06/14/2034, Paying 6.377% USD, Receiving 6.0622% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	06/14/2034	1	10,574,313	6.0622% GBP/(6.377% USD)	0	0	4,462	316,003	$	316,003	667,460	0	0	0	153,708		
Currency Swap, Maturing on 04/18/2052, Paying 6.2% USD, Receiving 5.944% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	04/18/2052	1	13,746,606	5.944% GBP/(6.2% USD)	0	0	7,922	254,272	$	254,272	1,117,988	0	0	0	352,467		
Currency Swap, Maturing on 04/07/2049, Paying 5.95% USD, Receiving 5.6838% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	04/07/2049	1	10,574,313	5.6838% GBP/(5.95% USD)	0	0	(9,880)	199,478	$	199,478	788,007	0	0	0	255,027		
Currency Swap, Maturing on 04/05/2046, Paying 6.75% USD, Receiving 6.4402% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	04/05/2046	1	10,574,313	6.4402% GBP/(6.75% USD)	0	0	(12,013)	230,403	$	230,403	825,618	0	0	0	237,981		
Currency Swap, Maturing on 05/05/2034, Paying 6.9% USD, Receiving 6.5824% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	05/05/2034	1	52,871,563	6.5824% GBP/(6.9% USD)	0	0	(33,305)	1,675,548	$	1,675,548	3,486,974	0	0	0	763,543		
Currency Swap, Maturing on 06/21/2047, Paying 5.5% USD, Receiving 5.2286% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	06/21/2047	1	10,574,313	5.2286% GBP/(5.5% USD)	0	0	1,349	181,961	$	181,961	724,496	0	0	0	244,986		
Currency Swap, Maturing on 05/02/2052, Paying 4.805% USD, Receiving 4.5875% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	05/02/2052	1	10,574,313	4.5875% GBP/(4.805% USD)	0	0	(3,816)	149,460	$	149,460	722,937	0	0	0	271,326		
Currency Swap, Maturing on 10/29/2048, Paying 6.375% USD, Receiving 6.0932% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	10/29/2048	1	15,861,469	6.0932% GBP/(6.375% USD)	0	0	(4,010)	317,770	$	317,770	1,228,435	0	0	0	378,921		
Currency Swap, Maturing on 01/22/2048, Paying 5.5% USD, Receiving 5.2324% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	01/22/2048	1	6,615,290	5.2324% GBP/(5.5% USD)	0	0	(12,087)	114,225	$	114,225	466,238	0	0	0	155,350		
Currency Swap, Maturing on 02/21/2053, Paying 5.125% USD, Receiving 4.9044% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	02/21/2053	1	15,861,469	4.9044% GBP/(5.125% USD)	0	0	(13,861)	241,567	$	241,567	1,159,793	0	0	0	413,183		
Currency Swap, Maturing on 08/09/2050, Paying 4.027% USD, Receiving 3.8228% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	08/09/2050	1	7,930,734	3.8228% GBP/(4.027% USD)	0	0	(11,118)	102,709	$	102,709	473,626	0	0	0	196,696		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 11/27/2048, Paying 5.375% USD, Receiving 5.1196% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	11/27/2048	1	9,273,672	5.1196% GBP/(5.375% USD)	0	0	641	155,933	$	155,933	638,434	0	0	0	221,928		
Currency Swap, Maturing on 01/26/2054, Paying 5.685% USD, Receiving 5.4152% GBP	Hedges of Investment Assets	Exhibit 5	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/09/2024	01/26/2054	1	189,280,194	5.4152% GBP/(5.685% USD)	0	0	(298,421)	(633,969)	$	(633,969)	15,041,171	0	0	0	5,014,245		
Currency Swap, Maturing on 04/24/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 5.51% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/10/2024	04/24/2034	1	8,219,578	(3mo EUR EURIBOR + 160bp)/5.51% USD	0	0	(383,127)	(82,219)	$	(82,219)	(432,699)	0	0	0	118,488		
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 130bp, Receiving 5.232% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/19/2024	04/21/2034	1	5,871,127	(3mo EUR EURIBOR + 130bp)/5.232% USD	0	0	(264,777)	(45,651)	$	(45,651)	(317,440)	0	0	0	84,593		
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 207bp, Receiving 6.012% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/19/2024	04/20/2035	1	5,225,303	(3mo EUR EURIBOR + 207bp)/6.012% USD	0	0	(280,363)	55,915	$	55,915	(187,095)	0	0	0	79,677		
Currency Swap, Maturing on 01/29/2029, Paying 3mo GBP LIBOR + 336.93bp, Receiving 3.3693% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/25/2024	01/29/2029	1	1,665,175	(3mo GBP LIBOR + 336.93bp)/3.3693% USD	0	0	(35,147)	(21,250)	$	(21,250)	(79,264)	0	0	0	14,612		
Currency Swap, Maturing on 01/26/2035, Paying 3mo EUR EURIBOR + 190bp, Receiving 5.87% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/02/2024	01/26/2035	1	5,871,127	(3mo EUR EURIBOR + 190bp)/5.87% USD	0	0	(304,029)	(49,082)	$	(49,082)	(278,586)	0	0	0	88,411		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/14/2024	10/22/2032	1	1,603,877	0% GBP/(3mo USD LIBOR)	0	0	37,991	10,680	$	10,680	99,870	0	0	0	20,926		
Currency Swap, Maturing on 07/21/2034, Paying 3mo EUR EURIBOR + 150bp, Receiving 5.442% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2024	07/21/2034	1	5,871,127	(3mo EUR EURIBOR + 150bp)/5.442% USD	0	0	(299,287)	(12,195)	$	(12,195)	(284,347)	0	0	0	85,852		
Currency Swap, Maturing on 11/01/2034, Paying 3mo EUR EURIBOR + 170bp, Receiving 5.648% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/16/2024	11/01/2034	1	4,990,458	(3mo EUR EURIBOR + 170bp)/5.648% USD	0	0	(231,416)	(50,497)	$	(50,497)	(262,981)	0	0	0	74,168		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2037, Paying 3mo EUR EURIBOR + 295bp, Receiving 6.74% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/23/2024	04/21/2037	1	14,090,705	(3mo EUR EURIBOR + 295bp)/6.74% USD	0	0	(758,127)	151,119	$	151,119	(505,645)	0	0	0	236,881		
Currency Swap, Maturing on 04/21/2037, Paying 3mo EUR EURIBOR + 440bp, Receiving 8.19% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/23/2024	04/21/2037	1	8,806,691	(3mo EUR EURIBOR + 440bp)/8.19% USD	0	0	(475,891)	94,795	$	94,795	(317,180)	0	0	0	148,051		
Currency Swap, Maturing on 04/28/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 5.9789% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2024	04/28/2038	1	14,325,550	(3mo EUR EURIBOR + 215bp)/5.9789% USD	0	0	(719,565)	(143,496)	$	(143,496)	(703,839)	0	0	0	251,444		
Currency Swap, Maturing on 04/21/2038, Paying 3mo EUR EURIBOR + 270bp, Receiving 6.606% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/12/2024	04/21/2038	1	9,123,732	(3mo EUR EURIBOR + 270bp)/6.606% USD	0	0	(505,634)	97,647	$	97,647	(300,966)	0	0	0	160,016		
Currency Swap, Maturing on 05/21/2037, Paying 3mo EUR EURIBOR + 260bp, Receiving 6.4464% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/12/2024	05/21/2037	1	9,628,648	(3mo EUR EURIBOR + 260bp)/6.4464% USD	0	0	(632,725)	(1,101)	$	(1,101)	(214,351)	0	0	0	162,456		
Currency Swap, Maturing on 05/21/2037, Paying 3mo EUR EURIBOR + 400bp, Receiving 7.8464% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/12/2024	05/21/2037	1	5,871,127	(3mo EUR EURIBOR + 400bp)/7.8464% USD	0	0	(395,511)	6,107	$	6,107	(122,128)	0	0	0	99,058		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 270bp, Receiving 6.54% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2024	10/21/2036	1	2,876,852	(3mo EUR EURIBOR + 270bp)/6.54% USD	0	0	(148,708)	(12,627)	$	(12,627)	(146,632)	0	0	0	47,285		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 415bp, Receiving 7.99% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2024	10/21/2036	1	9,980,916	(3mo EUR EURIBOR + 415bp)/7.99% USD	0	0	(518,238)	(43,970)	$	(43,970)	(510,582)	0	0	0	164,051		
Currency Swap, Maturing on 06/11/2031, Paying 5.09% EUR, Receiving 6.635% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2024	06/11/2031	1	17,253,112	6.635% GBP/(5.09% EUR)	0	0	259,413	(377,213)	$	(377,213)	(529,317)	0	0	0	201,257		
Currency Swap, Maturing on 06/09/2034, Paying 5.15% EUR, Receiving 6.7075% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/30/2024	06/09/2034	1	10,352,600	6.7075% GBP/(5.15% EUR)	0	0	156,938	(217,149)	$	(217,149)	(250,995)	0	0	0	150,363		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 05/15/2029, Paying 3mo EUR EURIBOR + 325bp, Receiving 7.085% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/07/2024	05/15/2029	1	34,874,495	(3mo EUR EURIBOR + 325bp)/7.085% USD	0	0	(1,783,648)	(73,509)	$	(73,509)	(1,700,227)	0	0	0	320,119		
Currency Swap, Maturing on 07/21/2037, Paying 3mo EUR EURIBOR + 300bp, Receiving 6.745% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	07/21/2037	1	11,742,254	(3mo EUR EURIBOR + 300bp)/6.745% USD	0	0	(604,505)	(24,482)	$	(24,482)	(569,438)	0	0	0	199,564		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 215bp, Receiving 5.948% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	10/21/2036	1	8,043,444	(3mo EUR EURIBOR + 215bp)/5.948% USD	0	0	(431,681)	(17,630)	$	(17,630)	(369,408)	0	0	0	132,206		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 270bp, Receiving 6.498% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	10/21/2036	1	8,806,691	(3mo EUR EURIBOR + 270bp)/6.498% USD	0	0	(473,440)	(19,330)	$	(19,330)	(405,023)	0	0	0	144,751		
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 400bp, Receiving 7.798% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/08/2024	10/21/2036	1	8,806,691	(3mo EUR EURIBOR + 400bp)/7.798% USD	0	0	(475,324)	(19,393)	$	(19,393)	(406,349)	0	0	0	144,751		
Currency Swap, Maturing on 10/31/2034, Paying 3mo EUR EURIBOR + 210bp, Receiving 5.982% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/13/2024	10/31/2034	1	6,105,972	(3mo EUR EURIBOR + 210bp)/5.982% USD	0	0	(334,444)	(34,200)	$	(34,200)	(271,379)	0	0	0	90,732		
Currency Swap, Maturing on 10/31/2034, Paying 3mo EUR EURIBOR + 265bp, Receiving 6.532% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/13/2024	10/31/2034	1	3,522,676	(3mo EUR EURIBOR + 265bp)/6.532% USD	0	0	(193,112)	(19,758)	$	(19,758)	(156,786)	0	0	0	52,346		
Currency Swap, Maturing on 05/23/2034, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/14/2024	05/23/2034	1	5,906,426	(3mo GBP LIBOR)/0% USD	0	0	(310,311)	(146,900)	$	(146,900)	(251,962)	0	0	0	85,549		
Currency Swap, Maturing on 05/23/2034, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/14/2024	05/23/2034	1	7,875,235	(3mo GBP LIBOR)/0% USD	0	0	(413,234)	(195,621)	$	(195,621)	(335,547)	0	0	0	114,065		
Currency Swap, Maturing on 06/06/2039, Paying 1mo GBP LIBOR, Receiving 6.172% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/21/2024	06/06/2039	1	29,620,747	(1mo GBP LIBOR)/6.172% USD	0	0	(1,131,465)	(575,518)	$	(575,518)	(887,924)	0	0	0	542,738		
Currency Swap, Maturing on 07/24/2037, Paying 3mo EUR EURIBOR + 265bp, Receiving 6.415% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2024	07/24/2037	1	5,988,550	(3mo EUR EURIBOR + 265bp)/6.415% USD	0	0	(200,807)	(60,062)	$	(60,062)	(396,590)	0	0	0	101,814		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/24/2037, Paying 3mo EUR EURIBOR + 375bp, Receiving 7.515% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/28/2024	07/24/2037	1	9,041,536	(3mo EUR EURIBOR + 375bp)/7.515% USD	0	0	(302,640)	(90,934)	$	(90,934)	(602,541)	0	0	0	153,719		
Currency Swap, Maturing on 07/21/2037, Paying 3mo EUR EURIBOR + 370bp, Receiving 7.444% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/11/2024	07/21/2037	1	7,338,909	(3mo EUR EURIBOR + 370bp)/7.444% USD	0	0	(414,825)	(32,222)	$	(32,222)	(341,878)	0	0	0	124,728		
Currency Swap, Maturing on 06/22/2037, Paying 3mo EUR EURIBOR + 265bp, Receiving 6.401% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/11/2024	06/22/2037	1	4,931,747	(3mo EUR EURIBOR + 265bp)/6.401% USD	0	0	(437,480)	4,815	$	4,815	(54,136)	0	0	0	83,528		
Currency Swap, Maturing on 06/22/2037, Paying 3mo EUR EURIBOR + 375bp, Receiving 7.501% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/11/2024	06/22/2037	1	7,984,733	(3mo EUR EURIBOR + 375bp)/7.501% USD	0	0	(709,947)	7,817	$	7,817	(87,892)	0	0	0	135,237		
Currency Swap, Maturing on 07/31/2037, Paying 3mo EUR EURIBOR + 375bp, Receiving 7.482% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2024	07/31/2037	1	5,284,014	(3mo EUR EURIBOR + 375bp)/7.482% USD	0	0	(256,014)	(53,739)	$	(53,739)	(270,050)	0	0	0	89,910		
Currency Swap, Maturing on 07/22/2038, Paying 3mo EUR EURIBOR + 360bp, Receiving 7.336% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/17/2024	07/22/2038	1	9,980,916	(3mo EUR EURIBOR + 360bp)/7.336% USD	0	0	(547,736)	(39,353)	$	(39,353)	(447,230)	0	0	0	176,833		
Currency Swap, Maturing on 07/03/2031, Paying 4.7017% EUR, Receiving 6.122% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/27/2024	07/03/2031	1	85,333,497	6.122% GBP/(4.7017% EUR)	0	0	1,074,582	(3,637,830)	$	(3,637,830)	(2,644,257)	0	0	0	1,000,904		
Currency Swap, Maturing on 07/24/2037, Paying 3mo EUR EURIBOR + 370bp, Receiving 7.407% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/05/2024	07/24/2037	1	14,090,705	(3mo EUR EURIBOR + 370bp)/7.407% USD	0	0	(711,180)	(141,697)	$	(141,697)	(695,008)	0	0	0	239,562		
Currency Swap, Maturing on 05/28/2026, Paying 3mo GBP LIBOR + 261bp, Receiving 2.7104% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/08/2024	05/28/2026	1	51,628,615	(3mo GBP LIBOR + 261bp)/2.7104% USD	0	0	(544,334)	(1,204,170)	$	(1,204,170)	(2,990,865)	0	0	0	164,322		
Currency Swap, Maturing on 10/07/2039, Paying 4.66% SEK, Receiving 6.195% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2024	10/07/2039	1	37,915,604	6.195% GBP/(4.66% SEK)	0	0	404,249	(5,039,954)	$	(5,039,954)	(4,412,127)	0	0	0	703,381		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/07/2039, Paying 5.63% NOK, Receiving 6.245% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2024	10/07/2039	1	33,967,476	6.245% GBP/(5.63% NOK)	0	0	123,198	(2,078,807)	$	(2,078,807)	(1,544,873)	0	0	0	630,138		
Currency Swap, Maturing on 08/06/2027, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/29/2024	08/06/2027	1	148,935,573	(3mo GBP LIBOR)/0% USD	0	0	(2,345,858)	(602,521)	$	(602,521)	(7,615,859)	0	0	0	940,822		
Currency Swap, Maturing on 08/11/2031, Paying 4.919% EUR, Receiving 6.425% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/31/2024	08/11/2031	1	18,390,128	6.425% GBP/(4.919% EUR)	0	0	249,073	(756,546)	$	(756,546)	(585,013)	0	0	0	217,786		
Currency Swap, Maturing on 10/21/2037, Paying 3mo EUR EURIBOR + 355bp, Receiving 7.257% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/07/2024	10/21/2037	1	5,871,127	(3mo EUR EURIBOR + 355bp)/7.257% USD	0	0	(257,495)	(12,258)	$	(12,258)	(338,866)	0	0	0	100,864		
Currency Swap, Maturing on 08/08/2031, Paying 4.7743% EUR, Receiving 6.24% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/15/2024	08/08/2031	1	57,507,722	6.24% GBP/(4.7743% EUR)	0	0	787,629	(1,475,598)	$	(1,475,598)	(1,738,171)	0	0	0	680,540		
Currency Swap, Maturing on 07/06/2029, Paying 3mo EUR EURIBOR + 550bp, Receiving 9.222% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2024	07/06/2029	1	11,755,644	(3mo EUR EURIBOR + 550bp)/9.222% USD	0	0	(409,716)	63,600	$	63,600	(695,790)	0	0	0	110,163		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 5.38% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2024	07/21/2038	1	5,577,571	(3mo EUR EURIBOR + 215bp)/5.38% USD	0	0	(153,459)	(11,604)	$	(11,604)	(404,472)	0	0	0	98,807		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 310bp, Receiving 6.33% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2024	07/21/2038	1	7,045,353	(3mo EUR EURIBOR + 310bp)/6.33% USD	0	0	(194,603)	(14,693)	$	(14,693)	(513,748)	0	0	0	124,809		
Currency Swap, Maturing on 07/09/2031, Paying 6mo GBP SONIA, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/28/2024	07/09/2031	1	33,626,314	(6mo GBP SONIA)/0% USD	0	0	(1,154,607)	769,211	$	769,211	(928,762)	0	0	0	395,002		
Currency Swap, Maturing on 10/16/2031, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/30/2024	10/16/2031	1	0	(6mo GBP LIBOR)/0% USD	0	0	(305,660)	236,015	$	236,015	(2,120,169)	0	0	0	0		
Currency Swap, Maturing on 01/22/2030, Paying 3mo EUR EURIBOR + 350bp, Receiving 6.679% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2024	01/22/2030	1	91,260,378	(3mo EUR EURIBOR + 350bp)/6.679% USD	0	0	(6,661,936)	(169,779)	$	(169,779)	(5,430,516)	0	0	0	919,449		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/22/2030, Paying 3mo EUR EURIBOR + 350bp, Receiving 6.679% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/30/2024	01/22/2030	1	7,108,722	(3mo EURIBOR + 350bp)/6.679% USD	0	0	(518,931)	(13,225)	$	(13,225)	(423,010)	0	0	0	71,620		
Currency Swap, Maturing on 10/23/2037, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	10/23/2037	1	8,806,691	(3mo EURIBOR + 220bp)/4.7% USD	0	0	(477,610)	(88,226)	$	(88,226)	(396,705)	0	0	0	151,331		
Currency Swap, Maturing on 10/23/2037, Paying 3mo EUR EURIBOR + 315bp, Receiving 5.65% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	10/23/2037	1	8,806,691	(3mo EURIBOR + 315bp)/5.65% USD	0	0	(479,461)	(88,438)	$	(88,438)	(398,036)	0	0	0	151,331		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 200bp, Receiving 4.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/22/2038	1	3,522,676	(3mo EURIBOR + 200bp)/4.5% USD	0	0	(223,573)	(7,716)	$	(7,716)	(131,057)	0	0	0	61,167		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/22/2038	1	11,742,254	(3mo EURIBOR + 220bp)/4.7% USD	0	0	(746,171)	(25,740)	$	(25,740)	(437,343)	0	0	0	203,892		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 310bp, Receiving 5.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/22/2038	1	4,696,902	(3mo EURIBOR + 310bp)/5.6% USD	0	0	(300,139)	(10,320)	$	(10,320)	(175,802)	0	0	0	81,557		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 260bp, Receiving 5.1% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/22/2038	1	9,746,071	(3mo EURIBOR + 260bp)/5.1% USD	0	0	(606,591)	(21,570)	$	(21,570)	(364,065)	0	0	0	169,230		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 260bp, Receiving 5.1% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/22/2038	1	11,742,254	(3mo EURIBOR + 260bp)/5.1% USD	0	0	(749,119)	(24,458)	$	(24,458)	(439,074)	0	0	0	203,892		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 250bp, Receiving 5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/22/2038	1	11,742,254	(3mo EURIBOR + 250bp)/5% USD	0	0	(746,062)	(25,981)	$	(25,981)	(438,414)	0	0	0	203,892		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.65% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	10/21/2038	1	11,742,254	(3mo EURIBOR + 215bp)/4.65% USD	0	0	(729,952)	(24,430)	$	(24,430)	(437,691)	0	0	0	210,092		
Currency Swap, Maturing on 01/25/2038, Paying 3mo EUR EURIBOR + 210bp, Receiving 4.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/25/2038	1	5,871,127	(3mo EURIBOR + 210bp)/4.6% USD	0	0	(337,432)	(58,802)	$	(58,802)	(264,274)	0	0	0	101,981		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/25/2038, Paying 3mo EUR EURIBOR + 255bp, Receiving 5.05% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/25/2038	1	11,742,254	(3mo EUR EURIBOR + 255bp)/5.05% USD	0	0	(677,550)	(117,739)	$	(117,739)	(530,219)	0	0	0	203,961		
Currency Swap, Maturing on 01/26/2039, Paying 3mo EUR EURIBOR + 260bp, Receiving 5.1% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/26/2039	1	7,749,888	(3mo EUR EURIBOR + 260bp)/5.1% USD	0	0	(433,915)	(77,717)	$	(77,717)	(350,989)	0	0	0	140,091		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 210bp, Receiving 4.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/22/2038	1	5,871,127	(3mo EUR EURIBOR + 210bp)/4.6% USD	0	0	(374,829)	(10,810)	$	(10,810)	(216,495)	0	0	0	101,946		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 275bp, Receiving 5.25% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/06/2024	01/22/2038	1	5,871,127	(3mo EUR EURIBOR + 275bp)/5.25% USD	0	0	(376,334)	(10,828)	$	(10,828)	(217,272)	0	0	0	101,946		
Currency Swap, Maturing on 04/07/2038, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2024	04/07/2038	1	26,901,051	(6mo GBP LIBOR)/0% USD	0	0	(1,708,370)	96,087	$	96,087	(139,876)	0	0	0	471,068		
Currency Swap, Maturing on 01/25/2038, Paying 3mo EUR EURIBOR + 252.5bp, Receiving 5.025% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2024	01/25/2038	1	16,439,156	(3mo EUR EURIBOR + 252.5bp)/5.025% USD	0	0	(1,254,447)	(164,824)	$	(164,824)	(414,409)	0	0	0	285,545		
Currency Swap, Maturing on 01/25/2038, Paying 3mo EUR EURIBOR + 355bp, Receiving 6.05% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2024	01/25/2038	1	12,916,480	(3mo EUR EURIBOR + 355bp)/6.05% USD	0	0	(992,424)	(129,840)	$	(129,840)	(327,102)	0	0	0	224,357		
Currency Swap, Maturing on 01/24/2039, Paying 3mo EUR EURIBOR + 235bp, Receiving 4.8% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2024	01/24/2039	1	17,730,804	(3mo EUR EURIBOR + 235bp)/4.8% USD	0	0	(1,836,153)	(32,667)	$	(32,667)	(44,891)	0	0	0	320,445		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 245bp, Receiving 4.95% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2024	01/22/2038	1	19,961,832	(3mo EUR EURIBOR + 245bp)/4.95% USD	0	0	(1,675,736)	(41,991)	$	(41,991)	(347,540)	0	0	0	346,616		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 310bp, Receiving 5.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2024	01/22/2038	1	8,219,578	(3mo EUR EURIBOR + 310bp)/5.6% USD	0	0	(692,694)	(17,319)	$	(17,319)	(143,590)	0	0	0	142,724		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2024	01/22/2038	1	4,696,902	(3mo EUR EURIBOR + 215bp)/4.75% USD	0	0	(401,677)	(9,772)	$	(9,772)	(74,930)	0	0	0	81,557		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 350bp, Receiving 5.8% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2024	01/22/2038	1	11,742,254	(3mo EUR EURIBOR + 350bp)/5.8% USD	0	0	(1,215,630)	(24,766)	$	(24,766)	(37,209)	0	0	0	203,892		
Currency Swap, Maturing on 01/26/2039, Paying 3mo EUR EURIBOR + 310bp, Receiving 5.35% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2024	01/26/2039	1	15,264,930	(3mo EUR EURIBOR + 310bp)/5.35% USD	0	0	(1,463,031)	(153,273)	$	(153,273)	(157,487)	0	0	0	275,938		
Currency Swap, Maturing on 02/04/2030, Paying 3mo GBP LIBOR + 300bp, Receiving 7.71% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/20/2024	02/04/2030	1	8,449,620	(3mo GBP LIBOR + 300bp)/7.71% USD	0	0	(376,921)	(187,341)	$	(187,341)	(203,066)	0	0	0	85,502		
Currency Swap, Maturing on 02/04/2030, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/20/2024	02/04/2030	1	21,214,004	(3mo GBP LIBOR)/0% USD	0	0	(940,816)	(466,818)	$	(466,818)	(506,171)	0	0	0	214,666		
Currency Swap, Maturing on 11/21/2031, Paying 3mo EUR EURIBOR + 300bp, Receiving 6.023% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/02/2025	11/21/2031	1	218,812,391	(3mo EUR EURIBOR + 300bp)/6.023% USD	0	0	(18,501,446)	(2,658,035)	$	(2,658,035)	(2,658,035)	0	0	0	2,655,015		
Currency Swap, Maturing on 02/25/2030, Paying 3mo EUR EURIBOR + 381.2861bp, Receiving 6.7639% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/07/2025	02/25/2030	1	61,729,942	(3mo EUR EURIBOR + 381.2861bp)/6.7639% USD	0	0	(4,056,489)	(721,736)	$	(721,736)	(721,736)	0	0	0	629,019		
Currency Swap, Maturing on 02/25/2030, Paying 3mo EUR EURIBOR + 601.9317bp, Receiving 8.9471% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/07/2025	02/25/2030	1	21,782,502	(3mo EUR EURIBOR + 601.9317bp)/8.9471% USD	0	0	(1,400,289)	(292,468)	$	(292,468)	(292,468)	0	0	0	221,960		
Currency Swap, Maturing on 01/23/2031, Paying 12mo EUR EURIBOR + 350bp, Receiving 6.053% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/14/2025	01/23/2031	1	38,866,861	(12mo EUR EURIBOR + 350bp)/6.053% USD	0	0	411,287	(4,511,405)	$	(4,511,405)	(4,511,405)	0	0	0	437,243		
Currency Swap, Maturing on 01/23/2031, Paying 12mo EUR EURIBOR + 350bp, Receiving 6.053% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/14/2025	01/23/2031	1	5,166,592	(12mo EUR EURIBOR + 350bp)/6.053% USD	0	0	54,673	(599,703)	$	(599,703)	(599,703)	0	0	0	58,123		
Currency Swap, Maturing on 10/22/2032, Paying 3mo CAD BA, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/17/2025	10/22/2032	1	2,368,803	(3mo CAD BA)/0% USD	0	0	(58,461)	(30,994)	$	(30,994)	(30,994)	0	0	0	30,906		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/09/2037, Paying 1mo USD LIBOR + 561bp, Receiving 5.61% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/21/2025	10/09/2037	1	20,221,621	.5.61% GBP/(1mo USD LIBOR + 561bp)	0	0	1,600,689	220,065	$	220,065	220,065	0	0	0	346,917		
Currency Swap, Maturing on 07/08/2030, Paying 3mo GBP LIBOR + 340bp, Receiving 7.8352% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	01/30/2025	07/08/2030	1	121,265,982	.(3mo GBP LIBOR + 340bp)/7.8352% USD	0	0	(9,351,749)	(127,782)	$	(127,782)	(127,782)	0	0	0	1,288,712		
Currency Swap, Maturing on 05/09/2030, Paying 3mo EUR EURIBOR + 175bp, Receiving 4.365% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/04/2025	05/09/2030	1	55,863,658	.(3mo EUR EURIBOR + 175bp)/4.365% USD	0	0	(4,541,420)	(1,019,544)	$	(1,019,544)	(1,019,544)	0	0	0	582,778		
Currency Swap, Maturing on 05/09/2030, Paying 3mo EUR EURIBOR + 175bp, Receiving 4.365% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/04/2025	05/09/2030	1	11,721,705	.(3mo EUR EURIBOR + 175bp)/4.365% USD	0	0	(952,913)	(213,928)	$	(213,928)	(213,928)	0	0	0	122,282		
Currency Swap, Maturing on 10/22/2038, Paying 3mo EUR EURIBOR + 200bp, Receiving 4.562% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/04/2025	10/22/2038	1	2,935,564	.(3mo EUR EURIBOR + 200bp)/4.562% USD	0	0	(244,860)	(22,877)	$	(22,877)	(22,877)	0	0	0	52,529		
Currency Swap, Maturing on 10/22/2038, Paying 3mo EUR EURIBOR + 295bp, Receiving 5.512% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/04/2025	10/22/2038	1	4,696,902	.(3mo EUR EURIBOR + 295bp)/5.512% USD	0	0	(392,489)	(36,884)	$	(36,884)	(36,884)	0	0	0	84,046		
Currency Swap, Maturing on 02/26/2035, Paying 3mo EUR EURIBOR + 270bp, Receiving 5.227% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/10/2025	02/26/2035	1	17,026,269	.(3mo EUR EURIBOR + 270bp)/5.227% USD	0	0	(1,402,698)	(206,671)	$	(206,671)	(206,671)	0	0	0	257,589		
Currency Swap, Maturing on 01/06/2055, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/11/2025	01/06/2055	1	0	.(6mo GBP LIBOR)/0% USD	0	0	(2,873,598)	235,473	$	235,473	235,473	0	0	0	0		
Currency Swap, Maturing on 04/21/2038, Paying 3mo EUR EURIBOR + 270bp, Receiving 4.99% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/11/2025	04/21/2038	1	9,746,071	.(3mo EUR EURIBOR + 270bp)/4.99% USD	0	0	(593,315)	(20,305)	$	(20,305)	(20,305)	0	0	0	170,931		
Currency Swap, Maturing on 04/21/2038, Paying 3mo EUR EURIBOR + 280bp, Receiving 5.09% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/11/2025	04/21/2038	1	9,393,803	.(3mo EUR EURIBOR + 280bp)/5.09% USD	0	0	(370,439)	(19,576)	$	(19,576)	(19,576)	0	0	0	164,753		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 02/26/2035, Paying 3mo EUR EURIBOR + 235bp, Receiving 4.845% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/19/2025	02/26/2035	1	8,037,032	(3mo EUR EURIBOR + 235bp)/4.845% USD	0	0	(677,786)	(97,470)	$	(97,470)	(97,470)	0	0	0	121,592		
Currency Swap, Maturing on 03/03/2032, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/19/2025	03/03/2032	1	6,785,274	(3mo EUR EURIBOR)/0% USD	0	0	(596,248)	(46,833)	$	(46,833)	(46,833)	0	0	0	84,279		
Currency Swap, Maturing on 05/01/2030, Paying 3mo GBP LIBOR + 275bp, Receiving 7.25% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	02/21/2025	05/01/2030	1	82,506,714	(3mo GBP LIBOR + 275bp)/7.25% USD	0	0	(3,224,825)	(1,840,356)	$	(1,840,356)	(1,840,356)	0	0	0	858,554		
Currency Swap, Maturing on 05/12/2045, Paying 5% EUR, Receiving 6.84% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/19/2025	05/12/2045	1	84,788,750	6.84% GBP/(5% EUR)	0	0	488,240	(805,976)	$	(805,976)	(805,976)	0	0	0	1,865,453		
Currency Swap, Maturing on 05/12/2045, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/19/2025	05/12/2045	1	39,568,083	(6mo GBP LIBOR)/0% USD	0	0	(1,993,933)	(557,277)	$	(557,277)	(557,277)	0	0	0	870,545		
Currency Swap, Maturing on 10/22/2032, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/20/2025	10/22/2032	1	1,629,484	(3mo EUR EURIBOR)/0% USD	0	0	(136,828)	(81,718)	$	(81,718)	(81,718)	0	0	0	21,260		
Currency Swap, Maturing on 01/26/2038, Paying 3mo EUR EURIBOR + 200bp, Receiving 4.37% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/26/2038	1	11,742,254	(3mo EUR EURIBOR + 200bp)/4.37% USD	0	0	(673,465)	(117,575)	$	(117,575)	(117,575)	0	0	0	203,984		
Currency Swap, Maturing on 01/26/2038, Paying 3mo EUR EURIBOR + 275bp, Receiving 5.12% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/26/2038	1	10,274,472	(3mo EUR EURIBOR + 275bp)/5.12% USD	0	0	(591,801)	(103,073)	$	(103,073)	(103,073)	0	0	0	178,486		
Currency Swap, Maturing on 04/28/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.57% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	04/28/2038	1	12,769,701	(3mo EUR EURIBOR + 215bp)/4.57% USD	0	0	(679,537)	(127,911)	$	(127,911)	(127,911)	0	0	0	224,135		
Currency Swap, Maturing on 04/28/2038, Paying 3mo EUR EURIBOR + 290bp, Receiving 5.32% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	04/28/2038	1	19,374,719	(3mo EUR EURIBOR + 290bp)/5.32% USD	0	0	(1,033,760)	(194,440)	$	(194,440)	(194,440)	0	0	0	340,067		
Currency Swap, Maturing on 04/21/2038, Paying 3mo EUR EURIBOR + 210bp, Receiving 4.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	04/21/2038	1	8,806,691	(3mo EUR EURIBOR + 210bp)/4.5% USD	0	0	(554,692)	(18,509)	$	(18,509)	(18,509)	0	0	0	154,456		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2038, Paying 3mo EUR EURIBOR + 305bp, Receiving 5.45% USD ..	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	04/21/2038	1	8,806,691	(3mo EUR EURIBOR + 305bp)/5.45% USD	0	0	(556,255)	(18,554)	$	(18,554)	(18,554)	0	0	0	154,456		
Currency Swap, Maturing on 04/21/2038, Paying 3mo EUR EURIBOR + 235bp, Receiving 4.75% USD .	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	04/21/2038	1	11,742,254	(3mo EUR EURIBOR + 235bp)/4.75% USD	0	0	(740,297)	(24,442)	$	(24,442)	(24,442)	0	0	0	205,941		
Currency Swap, Maturing on 01/24/2039, Paying 3mo EUR EURIBOR + 218bp, Receiving 4.55% USD ..	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	03/25/2025	01/24/2039	1	11,742,254	(3mo EUR EURIBOR + 218bp)/4.55% USD	0	0	(739,740)	(24,432)	$	(24,432)	(24,432)	0	0	0	212,215		
Currency Swap, Maturing on 10/27/2037, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.4% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	10/27/2037	1	17,613,381	(3mo EUR EURIBOR + 215bp)/4.4% USD	0	0	(166,997)	(176,429)	$	(176,429)	(176,429)	0	0	0	302,802		
Currency Swap, Maturing on 10/27/2037, Paying 3mo EUR EURIBOR + 295bp, Receiving 5.2% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	10/27/2037	1	16,439,156	(3mo EUR EURIBOR + 295bp)/5.2% USD	0	0	(158,755)	(165,001)	$	(165,001)	(165,001)	0	0	0	282,615		
Currency Swap, Maturing on 04/21/2039, Paying 3mo EUR EURIBOR + 200bp, Receiving 4.25% USD ..	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	04/21/2039	1	29,355,636	(3mo EUR EURIBOR + 200bp)/4.25% USD	0	0	(505,557)	(61,051)	$	(61,051)	(61,051)	0	0	0	535,352		
Currency Swap, Maturing on 04/21/2039, Paying 3mo EUR EURIBOR + 280bp, Receiving 5.05% USD .	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	04/21/2039	1	28,181,410	(3mo EUR EURIBOR + 280bp)/5.05% USD	0	0	(490,005)	(58,728)	$	(58,728)	(58,728)	0	0	0	513,938		
Currency Swap, Maturing on 05/24/2038, Paying 3mo EUR EURIBOR + 235bp, Receiving 4.54% USD ..	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	05/24/2038	1	7,632,465	(3mo EUR EURIBOR + 235bp)/4.54% USD	0	0	(48,503)	(92,564)	$	(92,564)	(92,564)	0	0	0	134,352		
Currency Swap, Maturing on 04/22/2039, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.4% USD ...	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	04/22/2039	1	11,742,254	(3mo EUR EURIBOR + 215bp)/4.4% USD	0	0	(186,596)	(46,129)	$	(46,129)	(46,129)	0	0	0	214,163		
Currency Swap, Maturing on 04/22/2039, Paying 3mo EUR EURIBOR + 300bp, Receiving 5.25% USD ..	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	04/22/2039	1	15,264,930	(3mo EUR EURIBOR + 300bp)/5.25% USD	0	0	(245,175)	(60,096)	$	(60,096)	(60,096)	0	0	0	278,412		
Currency Swap, Maturing on 12/03/2037, Paying 3mo EUR EURIBOR + 305bp, Receiving 5.22% USD ..	Hedges of Investment Assets	Schedule D ..	Currency.....	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/07/2025	12/03/2037	1	15,382,353	(3mo EUR EURIBOR + 305bp)/5.22% USD	0	0	(210,306)	(107,558)	$	(107,558)	(107,558)	0	0	0	265,578		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 05/23/2035, Paying 3mo GBP LIBOR + 250bp, Receiving 2.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/08/2025	05/23/2035	1	12,456,018	(3mo GBP LIBOR + 250bp)/2.5% USD	0	0	(101,509)	(332,991)	$	(332,991)	(332,991)	0	0	0	190,854		
Currency Swap, Maturing on 05/23/2035, Paying 3mo GBP LIBOR + 400bp, Receiving 4% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/08/2025	05/23/2035	1	4,976,614	(3mo GBP LIBOR + 400bp)/4% USD	0	0	(41,925)	(132,658)	$	(132,658)	(132,658)	0	0	0	76,253		
Currency Swap, Maturing on 05/04/2038, Paying 3mo EUR EURIBOR + 230bp, Receiving 4.65% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/09/2025	05/04/2038	1	14,090,705	(3mo EURIBOR + 230bp)/4.65% USD	0	0	(128,903)	(142,793)	$	(142,793)	(142,793)	0	0	0	247,486		
Currency Swap, Maturing on 05/04/2038, Paying 3mo EUR EURIBOR + 320bp, Receiving 5.55% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/09/2025	05/04/2038	1	17,613,381	(3mo EURIBOR + 320bp)/5.55% USD	0	0	(162,099)	(178,888)	$	(178,888)	(178,888)	0	0	0	309,358		
Currency Swap, Maturing on 08/24/2035, Paying 3mo EUR EURIBOR + 310bp, Receiving 5.616% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/16/2025	08/24/2035	1	3,463,965	(3mo EURIBOR + 310bp)/5.616% USD	0	0	(4,969)	(58,466)	$	(58,466)	(58,466)	0	0	0	53,790		
Currency Swap, Maturing on 01/24/2039, Paying 3mo EUR EURIBOR + 320bp, Receiving 5.947% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	01/24/2039	1	3,170,409	(3mo EURIBOR + 320bp)/5.947% USD	0	0	(23,191)	(31,842)	$	(31,842)	(31,842)	0	0	0	57,298		
Currency Swap, Maturing on 08/20/2038, Paying 3mo EUR EURIBOR + 325bp, Receiving 5.806% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/24/2025	08/20/2038	1	2,420,079	(3mo EURIBOR + 325bp)/5.806% USD	0	0	(5,789)	(32,271)	$	(32,271)	(32,271)	0	0	0	43,012		
Currency Swap, Maturing on 05/20/2039, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.494% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	05/20/2039	1	7,749,888	(3mo EURIBOR + 240bp)/4.494% USD	0	0	(187,446)	(94,000)	$	(94,000)	(94,000)	0	0	0	141,754		
Currency Swap, Maturing on 05/20/2039, Paying 3mo EUR EURIBOR + 335bp, Receiving 5.444% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/29/2025	05/20/2039	1	14,442,973	(3mo EURIBOR + 335bp)/5.444% USD	0	0	(349,029)	(175,602)	$	(175,602)	(175,602)	0	0	0	264,178		
Currency Swap, Maturing on 06/02/2034, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/23/2025	06/02/2034	1	33,626,314	(0% GBP)/0% USD	0	0	760,045	(544,555)	$	(544,555)	(544,555)	0	0	0	487,839		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/21/2037, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.48% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/04/2025	04/21/2037	1	8,219,578	(3mo EUR EURIBOR + 240bp)/4.48% USD	0	0	(126,097)	(17,288)	$	(17,288)	(17,288)	0	0	0	138,181		
Currency Swap, Maturing on 07/22/2030, Paying 3mo EUR EURIBOR + 290bp, Receiving 4.879% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/05/2025	07/22/2030	1	39,219,129	(3mo EUR EURIBOR + 290bp)/4.879% USD	0	0	(592,476)	(82,594)	$	(82,594)	(82,594)	0	0	0	418,552		
Currency Swap, Maturing on 06/18/2035, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/09/2025	06/18/2035	1	147,955,781	(3mo GBP LIBOR)/0% USD	0	0	5,868,335	(1,728,090)	$	(1,728,090)	(1,728,090)	0	0	0	2,275,588		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.105% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	07/21/2038	1	3,992,366	(3mo EUR EURIBOR + 215bp)/4.105% USD	0	0	(30,929)	(8,306)	$	(8,306)	(8,306)	0	0	0	70,725		
Currency Swap, Maturing on 01/25/2038, Paying 3mo EUR EURIBOR + 315bp, Receiving 5.187% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	01/25/2038	1	18,787,607	(3mo EUR EURIBOR + 315bp)/5.187% USD	0	0	45,647	(188,667)	$	(188,667)	(188,667)	0	0	0	326,338		
Currency Swap, Maturing on 07/26/2038, Paying 3mo EUR EURIBOR + 375bp, Receiving 5.755% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	07/26/2038	1	6,751,796	(3mo EUR EURIBOR + 375bp)/5.755% USD	0	0	145,344	(83,528)	$	(83,528)	(83,528)	0	0	0	119,674		
Currency Swap, Maturing on 08/24/2038, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.394% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	08/24/2038	1	14,090,705	(3mo EUR EURIBOR + 240bp)/4.394% USD	0	0	316,440	(168,089)	$	(168,089)	(168,089)	0	0	0	250,543		
Currency Swap, Maturing on 03/31/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.151% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	03/31/2038	1	12,916,480	(3mo EUR EURIBOR + 215bp)/4.151% USD	0	0	312,027	(159,724)	$	(159,724)	(159,724)	0	0	0	226,005		
Currency Swap, Maturing on 03/31/2038, Paying 3mo EUR EURIBOR + 300bp, Receiving 5.001% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	03/31/2038	1	6,164,683	(3mo EUR EURIBOR + 300bp)/5.001% USD	0	0	148,922	(76,601)	$	(76,601)	(76,601)	0	0	0	107,866		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 315bp, Receiving 5.105% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	07/21/2038	1	3,816,233	(3mo EUR EURIBOR + 315bp)/5.105% USD	0	0	(29,641)	(7,960)	$	(7,960)	(7,960)	0	0	0	67,605		
Currency Swap, Maturing on 01/25/2038, Paying 3mo EUR EURIBOR + 315bp, Receiving 5.187% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	01/25/2038	1	2,935,564	(3mo EUR EURIBOR + 315bp)/5.187% USD	0	0	7,138	(29,479)	$	(29,479)	(29,479)	0	0	0	50,990		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 08/24/2038, Paying 3mo EUR EURIBOR + 350bp, Receiving 5.494% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	08/24/2038	1	3,522,676	(3mo EUR EURIBOR + 350bp)/5.494% USD	0	0	78,750	(41,893)	$	(41,893)	(41,893)	0	0	0	62,636		
Currency Swap, Maturing on 03/31/2038, Paying 3mo EUR EURIBOR + 300bp, Receiving 5.001% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	03/31/2038	1	6,164,683	(3mo EUR EURIBOR + 300bp)/5.001% USD	0	0	146,777	(74,343)	$	(74,343)	(74,343)	0	0	0	107,866		
Currency Swap, Maturing on 07/26/2038, Paying 3mo EUR EURIBOR + 375bp, Receiving 5.755% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	07/26/2038	1	6,751,796	(3mo EUR EURIBOR + 375bp)/5.755% USD	0	0	149,377	(87,600)	$	(87,600)	(87,600)	0	0	0	119,674		
Currency Swap, Maturing on 04/06/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.188% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	04/06/2038	1	3,992,366	(3mo EUR EURIBOR + 220bp)/4.188% USD	0	0	45,611	(8,307)	$	(8,307)	(8,307)	0	0	0	69,903		
Currency Swap, Maturing on 04/06/2038, Paying 3mo EUR EURIBOR + 315bp, Receiving 5.138% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	06/10/2025	04/06/2038	1	4,109,789	(3mo EUR EURIBOR + 315bp)/5.138% USD	0	0	46,881	(8,572)	$	(8,572)	(8,572)	0	0	0	71,959		
Currency Swap, Maturing on 01/27/2031, Paying 3mo EUR EURIBOR + 315bp, Receiving 5.17% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	01/27/2031	1	6,458,240	(3mo EUR EURIBOR + 315bp)/5.17% USD	0	0	(86,282)	80,013	$	80,013	80,013	0	0	0	72,732		
Currency Swap, Maturing on 07/29/2039, Paying 3mo EUR EURIBOR + 330bp, Receiving 5.31% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	07/29/2039	1	4,109,789	(3mo EUR EURIBOR + 330bp)/5.31% USD	0	0	(7,331)	49,581	$	49,581	49,581	0	0	0	75,709		
Currency Swap, Maturing on 01/27/2031, Paying 3mo EUR EURIBOR + 230bp, Receiving 4.32% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	01/27/2031	1	8,806,691	(3mo EUR EURIBOR + 230bp)/4.32% USD	0	0	(122,379)	113,659	$	113,659	113,659	0	0	0	99,180		
Currency Swap, Maturing on 01/27/2031, Paying 3mo EUR EURIBOR + 315bp, Receiving 5.17% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	01/27/2031	1	5,871,127	(3mo EUR EURIBOR + 315bp)/5.17% USD	0	0	(81,586)	76,102	$	76,102	76,102	0	0	0	66,120		
Currency Swap, Maturing on 07/29/2039, Paying 3mo EUR EURIBOR + 190bp, Receiving 3.91% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	07/29/2039	1	5,871,127	(3mo EUR EURIBOR + 190bp)/3.91% USD	0	0	(14,673)	74,890	$	74,890	74,890	0	0	0	108,156		
Currency Swap, Maturing on 07/29/2039, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.41% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	07/29/2039	1	12,916,480	(3mo EUR EURIBOR + 240bp)/4.41% USD	0	0	(32,281)	165,171	$	165,171	165,171	0	0	0	237,943		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/29/2039, Paying 3mo EUR EURIBOR + 330bp, Receiving 5.31% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	07/29/2039	1	3,522,676	(3mo EUR EURIBOR + 330bp)/5.31% USD	0	0	(8,804)	45,249	$	45,249	45,249	0	0	0	64,893		
Currency Swap, Maturing on 07/21/2039, Paying 3mo EUR EURIBOR + 175bp, Receiving 3.76% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	07/21/2039	1	5,871,127	(3mo EUR EURIBOR + 175bp)/3.76% USD	0	0	(17,166)	72,510	$	72,510	72,510	0	0	0	108,068		
Currency Swap, Maturing on 07/21/2039, Paying 3mo EUR EURIBOR + 205bp, Receiving 4.06% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	07/21/2039	1	14,090,705	(3mo EUR EURIBOR + 205bp)/4.06% USD	0	0	(41,199)	174,275	$	174,275	174,275	0	0	0	259,364		
Currency Swap, Maturing on 07/21/2039, Paying 3mo EUR EURIBOR + 300bp, Receiving 5.01% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	07/21/2039	1	17,613,381	(3mo EUR EURIBOR + 300bp)/5.01% USD	0	0	(51,499)	218,841	$	218,841	218,841	0	0	0	324,205		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 225bp, Receiving 4.28% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/03/2025	07/21/2038	1	16,145,600	(3mo EUR EURIBOR + 225bp)/4.28% USD	0	0	(183,657)	198,866	$	198,866	198,866	0	0	0	286,022		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 235bp, Receiving 4.31% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/21/2038	1	8,219,578	(3mo EUR EURIBOR + 235bp)/4.31% USD	0	0	16,832	(17,286)	$	(17,286)	(17,286)	0	0	0	145,611		
Currency Swap, Maturing on 07/27/2038, Paying 3mo EUR EURIBOR + 200bp, Receiving 3.96% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/27/2038	1	7,632,465	(3mo EUR EURIBOR + 200bp)/3.96% USD	0	0	112,671	(64,766)	$	(64,766)	(64,766)	0	0	0	135,299		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.3345% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2025	01/22/2038	1	14,090,705	(3mo EUR EURIBOR + 240bp)/4.3345% USD	0	0	(65,502)	(29,637)	$	(29,637)	(29,637)	0	0	0	244,670		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 235bp, Receiving 4.38% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2025	07/21/2038	1	8,454,423	(3mo EUR EURIBOR + 235bp)/4.38% USD	0	0	(59,472)	14,829	$	14,829	14,829	0	0	0	149,771		
Currency Swap, Maturing on 07/21/2039, Paying 3mo EUR EURIBOR + 235bp, Receiving 4.38% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2025	07/21/2039	1	11,742,254	(3mo EUR EURIBOR + 235bp)/4.38% USD	0	0	4,572	21,280	$	21,280	21,280	0	0	0	216,137		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/21/2039, Paying 3mo EUR EURIBOR + 325bp, Receiving 5.28% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2025	07/21/2039	1	5,284,014	(3mo EUR EURIBOR + 325bp)/5.28% USD	0	0	2,057	9,613	$	9,613	9,613	0	0	0	97,262		
Currency Swap, Maturing on 10/22/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.23% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2025	10/22/2038	1	11,037,719	(3mo EUR EURIBOR + 220bp)/4.23% USD	0	0	12,138	11,400	$	11,400	11,400	0	0	0	197,508		
Currency Swap, Maturing on 10/22/2038, Paying 3mo EUR EURIBOR + 300bp, Receiving 5.03% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2025	10/22/2038	1	6,164,683	(3mo EUR EURIBOR + 300bp)/5.03% USD	0	0	6,779	6,389	$	6,389	6,389	0	0	0	110,310		
Currency Swap, Maturing on 07/08/2049, Paying 5.35% USD, Receiving 5.58% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	07/08/2049	1	6,022,623	5.58% GBP/(5.35% USD)	0	0	819	183,065	$	183,065	183,065	0	0	0	146,035		
Currency Swap, Maturing on 01/28/2044, Paying 6.125% USD, Receiving 6.36% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	01/28/2044	1	1,529,746	6.36% GBP/(6.125% USD)	0	0	208	40,337	$	40,337	40,337	0	0	0	32,519		
Currency Swap, Maturing on 01/25/2055, Paying 7.132% USD, Receiving 7.42% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	01/25/2055	1	5,018,853	7.42% GBP/(7.132% USD)	0	0	683	194,694	$	194,694	194,694	0	0	0	135,295		
Currency Swap, Maturing on 07/02/2054, Paying 6.4% USD, Receiving 6.67% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	07/02/2054	1	13,922,298	6.67% GBP/(6.4% USD)	0	0	1,894	506,169	$	506,169	506,169	0	0	0	371,630		
Currency Swap, Maturing on 03/21/2047, Paying 7% USD, Receiving 7.25% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	03/21/2047	1	2,805,539	7.25% GBP/(7% USD)	0	0	5,435	86,070	$	86,070	86,070	0	0	0	64,616		
Currency Swap, Maturing on 03/11/2054, Paying 6.95% USD, Receiving 7.23% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	03/11/2054	1	14,692,190	7.23% GBP/(6.95% USD)	0	0	33,122	541,819	$	541,819	541,819	0	0	0	390,047		
Currency Swap, Maturing on 01/25/2052, Paying 4.987% USD, Receiving 5.22% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	01/25/2052	1	19,422,960	5.22% GBP/(4.987% USD)	0	0	2,642	609,216	$	609,216	609,216	0	0	0	495,829		
Currency Swap, Maturing on 09/12/2053, Paying 6.3% USD, Receiving 6.54% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	09/12/2053	1	4,084,342	6.54% GBP/(6.3% USD)	0	0	8,115	125,787	$	125,787	125,787	0	0	0	107,479		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 09/19/2047, Paying 4.5% USD, Receiving 4.7% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	09/19/2047	1	8,361,409	4.7% GBP/(4.5% USD)	0	0	13,325	211,156	$	211,156	211,156	0	0	0	194,825		
Currency Swap, Maturing on 08/11/2050, Paying 4.75% USD, Receiving 4.97% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	08/11/2050	1	2,996,255	4.97% GBP/(4.75% USD)	0	0	408	87,733	$	87,733	87,733	0	0	0	74,321		
Currency Swap, Maturing on 09/14/2051, Paying 3.5% USD, Receiving 3.7% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	09/14/2051	1	501,885	3.7% GBP/(3.5% USD)	0	0	823	13,260	$	13,260	13,260	0	0	0	12,722		
Currency Swap, Maturing on 04/18/2052, Paying 6.2% USD, Receiving 6.45% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	04/18/2052	1	1,473,535	6.45% GBP/(6.2% USD)	0	0	2,221	47,875	$	47,875	47,875	0	0	0	37,782		
Currency Swap, Maturing on 07/20/2051, Paying 4.1% USD, Receiving 4.31% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	07/20/2051	1	4,860,257	4.31% GBP/(4.1% USD)	0	0	661	137,194	$	137,194	137,194	0	0	0	122,835		
Currency Swap, Maturing on 10/30/2047, Paying 6.375% USD, Receiving 6.62% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	10/30/2047	1	15,840,503	6.62% GBP/(6.375% USD)	0	0	13,083	482,633	$	482,633	482,633	0	0	0	370,045		
Currency Swap, Maturing on 10/06/2049, Paying 4.7% USD, Receiving 4.92% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	10/06/2049	1	4,026,124	4.92% GBP/(4.7% USD)	0	0	6,360	115,147	$	115,147	115,147	0	0	0	98,135		
Currency Swap, Maturing on 12/06/2046, Paying 4.387% USD, Receiving 4.6% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	12/06/2046	1	4,301,157	4.6% GBP/(4.387% USD)	0	0	5,291	109,290	$	109,290	109,290	0	0	0	98,390		
Currency Swap, Maturing on 10/01/2052, Paying 6.75% USD, Receiving 7.02% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	10/01/2052	1	9,494,666	7.02% GBP/(6.75% USD)			19,418	336,277	$	336,277	336,277	0	0	0	245,541		
Currency Swap, Maturing on 07/15/2054, Paying 6.25% USD, Receiving 6.51% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	07/15/2054	1	8,656,517	6.51% GBP/(6.25% USD)	0	0	1,178	300,633	$	300,633	300,633	0	0	0	231,214		
Currency Swap, Maturing on 04/21/2034, Paying 6.57% USD, Receiving 6.79% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	04/21/2034	1	4,015,082	6.79% GBP/(6.57% USD)	0	0	4,528	33,423	$	33,423	33,423	0	0	0	57,850		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 04/23/2036, Paying 6.67% USD, Receiving 6.9% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	04/23/2036	1	6,022,623	6.9% GBP/(6.67% USD)	0	0	7,082	67,897	$	67,897	67,897	0	0	0	96,694		
Currency Swap, Maturing on 04/24/2034, Paying 6.49% USD, Receiving 6.72% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	04/24/2034	1	2,007,541	6.72% GBP/(6.49% USD)	0	0	273	19,959	$	19,959	19,959	0	0	0	28,939		
Currency Swap, Maturing on 04/24/2031, Paying 6.4% USD, Receiving 6.62% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	04/24/2031	1	4,015,082	6.62% GBP/(6.4% USD)	0	0	546	24,802	$	24,802	24,802	0	0	0	46,267		
Currency Swap, Maturing on 04/28/2034, Paying 6.82% USD, Receiving 7.04% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	04/28/2034	1	10,037,706	7.04% GBP/(6.82% USD)	0	0	6,702	82,530	$	82,530	82,530	0	0	0	144,793		
Currency Swap, Maturing on 10/06/2044, Paying 6.35% USD, Receiving 6.58% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	10/06/2044	1	25,094,264	6.58% GBP/(6.35% USD)	0	0	43,833	651,447	$	651,447	651,447	0	0	0	543,527		
Currency Swap, Maturing on 09/24/2036, Paying 5.87% USD, Receiving 6.09% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	09/24/2036	1	15,056,558	6.09% GBP/(5.87% USD)	0	0	24,078	175,169	$	175,169	175,169	0	0	0	246,629		
Currency Swap, Maturing on 01/07/2043, Paying 5.91% USD, Receiving 6.14% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/12/2025	01/07/2043	1	15,056,558	6.14% GBP/(5.91% USD)	0	0	13,940	262,398	$	262,398	262,398	0	0	0	310,568		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 205bp, Receiving 4.1401% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/13/2025	07/21/2038	1	21,136,058	(3mo EUR EURIBOR + 205bp)/4.1401% USD	0	0	(84,695)	111,730	$	111,730	111,730	0	0	0	374,428		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 300bp, Receiving 5.09% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/13/2025	07/21/2038	1	21,136,058	(3mo EUR EURIBOR + 300bp)/5.09% USD	0	0	(84,695)	112,159	$	112,159	112,159	0	0	0	374,428		
Currency Swap, Maturing on 07/26/2038, Paying 3mo EUR EURIBOR + 200bp, Receiving 4.06% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/13/2025	07/26/2038	1	5,871,127	(3mo EUR EURIBOR + 200bp)/4.06% USD	0	0	(48,073)	34,068	$	34,068	34,068	0	0	0	104,065		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/26/2038, Paying 3mo EUR EURIBOR + 225bp, Receiving 4.31% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/13/2025	07/26/2038	1	15,264,930	(3mo EUR EURIBOR + 225bp)/4.31% USD	0	0	(124,989)	88,722		88,722	88,722	0	0	0	270,568		
Currency Swap, Maturing on 07/26/2038, Paying 3mo EUR EURIBOR + 315bp, Receiving 5.21% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/13/2025	07/26/2038	1	15,264,930	(3mo EUR EURIBOR + 315bp)/5.21% USD	0	0	(124,989)	89,244		89,244	89,244	0	0	0	270,568		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 315bp, Receiving 5.21% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/13/2025	10/21/2038	1	11,742,254	(3mo EUR EURIBOR + 315bp)/5.21% USD	0	0	(48,049)	69,029		69,029	69,029	0	0	0	210,092		
Currency Swap, Maturing on 01/26/2039, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.1% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	01/26/2039	1	7,045,353	(3mo EUR EURIBOR + 215bp)/4.1% USD	0	0	31,076	(70,572)		(70,572)	(70,572)	0	0	0	127,356		
Currency Swap, Maturing on 01/27/2039, Paying 3mo EUR EURIBOR + 290bp, Receiving 4.85% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/22/2025	01/27/2039	1	6,458,240	(3mo EUR EURIBOR + 290bp)/4.85% USD	0	0	28,499	(64,813)		(64,813)	(64,813)	0	0	0	116,755		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.454% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/27/2025	10/21/2038	1	17,613,381	(3mo EUR EURIBOR + 240bp)/4.454% USD	0	0	88,940	(75,900)		(75,900)	(75,900)	0	0	0	315,138		
Currency Swap, Maturing on 07/21/2039, Paying 3mo EUR EURIBOR + 235bp, Receiving 4.404% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/27/2025	07/21/2039	1	11,566,120	(3mo EUR EURIBOR + 235bp)/4.404% USD	0	0	31,140	(51,494)		(51,494)	(51,494)	0	0	0	212,895		
Currency Swap, Maturing on 07/21/2039, Paying 3mo EUR EURIBOR + 310bp, Receiving 5.154% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/27/2025	07/21/2039	1	5,871,127	(3mo EUR EURIBOR + 310bp)/5.154% USD	0	0	15,807	(26,258)		(26,258)	(26,258)	0	0	0	108,068		
Currency Swap, Maturing on 10/21/2039, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.48% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/27/2025	10/21/2039	1	14,090,705	(3mo EUR EURIBOR + 240bp)/4.48% USD	0	0	160,425	(67,943)		(67,943)	(67,943)	0	0	0	261,763		
Currency Swap, Maturing on 12/19/2030, Paying 3mo EUR EURIBOR + 280bp, Receiving 4.85% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	12/19/2030	1	116,241,024	(3mo EUR EURIBOR + 280bp)/4.85% USD	0	0	(73,119)	113,533		113,533	113,533	0	0	0	1,295,248		
Currency Swap, Maturing on 01/07/2031, Paying 3mo GBP LIBOR + 340bp, Receiving 3.4% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/02/2025	01/07/2031	1	43,440,170	(3mo GBP LIBOR + 340bp)/3.4% USD	0	0	277,722	(324,403)		(324,403)	(324,403)	0	0	0	486,573		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	10/22/2032	1	15,165,645	0% GBP/(3mo USD LIBOR)	0	0	(249,005)	297,829	$	297,829	297,829	0	0	0	197,867		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	10/22/2032	1	13,575,218	0% GBP/(3mo USD LIBOR)	0	0	(222,892)	220,172	$	220,172	220,172	0	0	0	177,117		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	10/22/2032	1	28,848,606	0% GBP/(3mo USD LIBOR)	0	0	(473,666)	121,501	$	121,501	121,501	0	0	0	376,390		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	10/22/2032	1	17,349,743	0% GBP/(3mo USD LIBOR)	0	0	(284,866)	158,034	$	158,034	158,034	0	0	0	226,363		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	10/22/2032	1	5,046,192	0% GBP/(3mo USD LIBOR)	0	0	(82,854)	376,516	$	376,516	376,516	0	0	0	65,838		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/08/2025	10/22/2032	1	145,738	0% GBP/(3mo USD LIBOR)	0	0	(2,393)	207,116	$	207,116	207,116	0	0	0	1,901		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 190bp, Receiving 3.98% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	10/21/2038	1	6,751,796	(3mo EUR EURIBOR + 190bp)/3.98% USD	0	0	69,405	36,304	$	36,304	36,304	0	0	0	120,803		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.28% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	10/21/2038	1	8,806,691	(3mo EUR EURIBOR + 220bp)/4.28% USD	0	0	90,528	47,434	$	47,434	47,434	0	0	0	157,569		
Currency Swap, Maturing on 11/01/2038, Paying 3mo EUR EURIBOR + 190bp, Receiving 4.01% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	11/01/2038	1	19,726,987	(3mo EUR EURIBOR + 190bp)/4.01% USD	0	0	205,643	101,457	$	101,457	101,457	0	0	0	353,370		
Currency Swap, Maturing on 11/01/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.31% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	11/01/2038	1	5,636,282	(3mo EUR EURIBOR + 220bp)/4.31% USD	0	0	58,755	29,019	$	29,019	29,019	0	0	0	100,963		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 185bp, Receiving 3.97% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	10/21/2038	1	17,613,381	(3mo EUR EURIBOR + 185bp)/3.97% USD	0	0	181,372	92,210	$	92,210	92,210	0	0	0	315,138		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.27% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	10/21/2038	1	9,393,803	(3mo EUR EURIBOR + 215bp)/4.27% USD	0	0	96,732	49,228	$	49,228	49,228	0	0	0	168,074		
Currency Swap, Maturing on 10/29/2038, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.47% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	10/29/2038	1	11,742,254	(3mo EUR EURIBOR + 240bp)/4.47% USD	0	0	(7,646)	70,923	$	70,923	70,923	0	0	0	210,272		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 180bp, Receiving 3.87% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/09/2025	10/21/2038	1	14,090,705	(3mo EUR EURIBOR + 180bp)/3.87% USD	0	0	(219,050)	92,428	$	92,428	92,428	0	0	0	252,111		
Currency Swap, Maturing on 10/21/2039, Paying 3mo EUR EURIBOR + 195bp, Receiving 3.9606% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	10/21/2039	1	23,484,508	(3mo EUR EURIBOR + 195bp)/3.9606% USD	0	0	138,189	5,862	$	5,862	5,862	0	0	0	436,272		
Currency Swap, Maturing on 10/21/2039, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.502% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	10/21/2039	1	11,601,347	(3mo EUR EURIBOR + 240bp)/4.502% USD	0	0	68,265	2,904	$	2,904	2,904	0	0	0	215,519		
Currency Swap, Maturing on 04/21/2039, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.14% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/26/2025	04/21/2039	1	5,871,127	(3mo EUR EURIBOR + 215bp)/4.14% USD	0	0	(35,641)	1,384	$	1,384	1,384	0	0	0	107,071		
Currency Swap, Maturing on 10/22/2032, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/08/2025	10/22/2032	1	5,761,773	(3mo EUR EURIBOR)/0% USD	0	0	(1,306)	(27,768)	$	(27,768)	(27,768)	0	0	0	75,174		
Currency Swap, Maturing on 11/18/2030, Paying 1mo GBP LIBOR + 195bp, Receiving 1.95% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/15/2025	11/18/2030	1	86,083,363	(1mo GBP LIBOR + 195bp)/1.95% USD	0	0	119,896	(509,071)	$	(509,071)	(509,071)	0	0	0	950,977		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.226% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	01/22/2038	1	4,109,789	(3mo EUR EURIBOR + 220bp)/4.226% USD	0	0	(2,703)	(12,004)	$	(12,004)	(12,004)	0	0	0	71,362		
Currency Swap, Maturing on 10/24/2039, Paying 3mo EUR EURIBOR + 180bp, Receiving 3.7785% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/24/2039	1	30,529,861	(3mo EUR EURIBOR + 180bp)/3.7785% USD	0	0	(19,715)	(89,607)	$	(89,607)	(89,607)	0	0	0	567,323		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/24/2039, Paying 3mo EUR EURIBOR + 205bp, Receiving 4.0258% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/24/2039	1	11,742,254	(3mo EUR EURIBOR + 205bp)/4.0258% USD	0	0	(7,583)	(34,486)	$	(34,486)	(34,486)	0	0	0	218,201		
Currency Swap, Maturing on 10/24/2039, Paying 3mo EUR EURIBOR + 280bp, Receiving 4.7676% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/24/2039	1	16,439,156	(3mo EUR EURIBOR + 280bp)/4.7676% USD	0	0	(10,616)	(48,371)	$	(48,371)	(48,371)	0	0	0	305,482		
Currency Swap, Maturing on 01/29/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.3% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	01/29/2038	1	7,045,353	(3mo EUR EURIBOR + 220bp)/4.3% USD	0	0	(18,457)	(21,888)	$	(21,888)	(21,888)	0	0	0	122,432		
Currency Swap, Maturing on 10/26/2039, Paying 3mo EUR EURIBOR + 175bp, Receiving 3.84% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/26/2039	1	11,742,254	(3mo EUR EURIBOR + 175bp)/3.84% USD	0	0	(103,845)	(38,800)	$	(38,800)	(38,800)	0	0	0	218,244		
Currency Swap, Maturing on 10/26/2039, Paying 3mo EUR EURIBOR + 200bp, Receiving 4.09% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/26/2039	1	11,742,254	(3mo EUR EURIBOR + 200bp)/4.09% USD	0	0	(103,845)	(38,869)	$	(38,869)	(38,869)	0	0	0	218,244		
Currency Swap, Maturing on 10/26/2039, Paying 3mo EUR EURIBOR + 275bp, Receiving 4.84% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/26/2039	1	8,219,578	(3mo EUR EURIBOR + 275bp)/4.84% USD	0	0	(72,692)	(27,353)	$	(27,353)	(27,353)	0	0	0	152,771		
Currency Swap, Maturing on 10/21/2039, Paying 3mo EUR EURIBOR + 180bp, Receiving 3.89% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/21/2039	1	11,742,254	(3mo EUR EURIBOR + 180bp)/3.89% USD	0	0	(124,229)	(39,912)	$	(39,912)	(39,912)	0	0	0	218,136		
Currency Swap, Maturing on 10/21/2039, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.24% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/21/2039	1	9,100,247	(3mo EUR EURIBOR + 215bp)/4.24% USD	0	0	(96,278)	(31,007)	$	(31,007)	(31,007)	0	0	0	169,056		
Currency Swap, Maturing on 10/21/2039, Paying 3mo EUR EURIBOR + 285bp, Receiving 4.94% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/21/2039	1	10,098,339	(3mo EUR EURIBOR + 285bp)/4.94% USD	0	0	(106,837)	(34,575)	$	(34,575)	(34,575)	0	0	0	187,597		
Currency Swap, Maturing on 10/27/2038, Paying 3mo EUR EURIBOR + 205bp, Receiving 4.15% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/27/2038	1	5,871,127	(3mo EUR EURIBOR + 205bp)/4.15% USD	0	0	(61,164)	(20,614)	$	(20,614)	(20,614)	0	0	0	105,113		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/27/2038, Paying 3mo EUR EURIBOR + 245bp, Receiving 4.55% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	10/27/2038	1	8,806,691	(3mo EUR EURIBOR + 245bp)/4.55% USD	0	0	(91,746)	(30,979)	$	(30,979)	(30,979)	0	0	0	157,670		
Currency Swap, Maturing on 11/19/2038, Paying 3mo EUR EURIBOR + 180bp, Receiving 3.89% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/20/2025	11/19/2038	1	9,393,803	(3mo EUR EURIBOR + 180bp)/3.89% USD	0	0	(100,800)	(37,890)	$	(37,890)	(37,890)	0	0	0	168,594		
Currency Swap, Maturing on 11/19/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.24% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/20/2025	11/19/2038	1	14,090,705	(3mo EUR EURIBOR + 215bp)/4.24% USD	0	0	(151,200)	(56,938)	$	(56,938)	(56,938)	0	0	0	252,891		
Currency Swap, Maturing on 02/01/2039, Paying 3mo EUR EURIBOR + 185bp, Receiving 3.94% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/20/2025	02/01/2039	1	15,852,043	(3mo EUR EURIBOR + 185bp)/3.94% USD	0	0	(96,896)	(67,587)	$	(67,587)	(67,587)	0	0	0	286,731		
Currency Swap, Maturing on 01/24/2039, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.22% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/20/2025	01/24/2039	1	4,696,902	(3mo EUR EURIBOR + 215bp)/4.22% USD	0	0	(36,054)	(20,078)	$	(20,078)	(20,078)	0	0	0	84,886		
Currency Swap, Maturing on 11/17/2032, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/29/2025	11/17/2032	1	16,140,631	(6mo GBP LIBOR)/0% USD	0	0	(72,833)	(290,576)	$	(290,576)	(290,576)	0	0	0	211,686		
Currency Swap, Maturing on 11/19/2035, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/29/2025	11/19/2035	1	16,140,631	(6mo GBP LIBOR)/0% USD	0	0	(72,833)	(290,576)	$	(290,576)	(290,576)	0	0	0	253,717		
Currency Swap, Maturing on 11/17/2037, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/29/2025	11/17/2037	1	17,485,683	(6mo GBP LIBOR)/0% USD	0	0	(78,902)	(314,791)	$	(314,791)	(314,791)	0	0	0	301,337		
Currency Swap, Maturing on 03/22/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.27% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/03/2025	03/22/2038	1	11,507,409	(3mo EUR EURIBOR + 215bp)/4.27% USD	0	0	(32,569)	(191,300)	$	(191,300)	(191,300)	0	0	0	201,147		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.27% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/03/2025	10/21/2038	1	11,448,698	(3mo EUR EURIBOR + 215bp)/4.27% USD	0	0	73,804	(185,882)	$	(185,882)	(185,882)	0	0	0	204,840		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 305bp, Receiving 5.17% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/03/2025	10/21/2038	1	16,732,712	(3mo EUR EURIBOR + 305bp)/5.17% USD	0	0	107,868	(272,595)	$	(272,595)	(272,595)	0	0	0	299,381		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/22/2032, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/03/2025	10/22/2032	1	88,013,575	(3mo EUR EURIBOR)/0% USD	0	0	(19,952)	(1,467,123)	$	(1,467,123)	(1,467,123)	0	0	0	1,148,319		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.11% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/10/2025	10/21/2038	1	8,513,134	(3mo EUR EURIBOR + 220bp)/4.11% USD	0	0	(47,829)	(108,596)	$	(108,596)	(108,596)	0	0	0	152,317		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 195bp, Receiving 4.09% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	10/21/2038	1	11,155,142	(3mo EUR EURIBOR + 195bp)/4.09% USD	0	0	(6,256)	(115,169)	$	(115,169)	(115,169)	0	0	0	199,588		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.34% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	10/21/2038	1	10,568,029	(3mo EUR EURIBOR + 220bp)/4.34% USD	0	0	(5,927)	(109,212)	$	(109,212)	(109,212)	0	0	0	189,083		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 310bp, Receiving 5.24% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	10/21/2038	1	8,806,691	(3mo EUR EURIBOR + 310bp)/5.24% USD	0	0	(4,939)	(91,323)	$	(91,323)	(91,323)	0	0	0	157,569		
Currency Swap, Maturing on 01/23/2040, Paying 3mo EUR EURIBOR + 180bp, Receiving 3.93% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	01/23/2040	1	25,832,959	(3mo EUR EURIBOR + 180bp)/3.93% USD	0	0	152,099	(254,599)	$	(254,599)	(254,599)	0	0	0	484,353		
Currency Swap, Maturing on 01/23/2040, Paying 3mo EUR EURIBOR + 205bp, Receiving 4.18% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	01/23/2040	1	9,393,803	(3mo EUR EURIBOR + 205bp)/4.18% USD	0	0	55,309	(92,721)	$	(92,721)	(92,721)	0	0	0	176,128		
Currency Swap, Maturing on 01/23/2040, Paying 3mo EUR EURIBOR + 275bp, Receiving 4.88% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	01/23/2040	1	14,090,705	(3mo EUR EURIBOR + 275bp)/4.88% USD	0	0	82,963	(139,670)	$	(139,670)	(139,670)	0	0	0	264,192		
Currency Swap, Maturing on 01/31/2039, Paying 3mo EUR EURIBOR + 200bp, Receiving 4.13% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	01/31/2039	1	13,621,015	(3mo EUR EURIBOR + 200bp)/4.13% USD	0	0	151,764	(133,957)	$	(133,957)	(133,957)	0	0	0	246,350		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 175bp, Receiving 3.88% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	01/22/2038	1	10,568,029	(3mo EUR EURIBOR + 175bp)/3.88% USD	0	0	137,149	(103,840)	$	(103,840)	(103,840)	0	0	0	183,502		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 200bp, Receiving 4.13% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	01/22/2038	1	11,742,254	(3mo EUR EURIBOR + 200bp)/4.13% USD	0	0	152,388	(115,544)	$	(115,544)	(115,544)	0	0	0	203,892		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 280bp, Receiving 4.93% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	01/22/2038	1	14,090,705	(3mo EUR EURIBOR + 280bp)/4.93% USD	0	0	114,656	(41,967)	$	(41,967)	(41,967)	0	0	0	244,670		
Currency Swap, Maturing on 01/24/2039, Paying 3mo EUR EURIBOR + 195bp, Receiving 4.08% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	01/24/2039	1	17,965,649	(3mo EUR EURIBOR + 195bp)/4.08% USD	0	0	221,886	(180,794)	$	(180,794)	(180,794)	0	0	0	324,689		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 220bp, Receiving 4.35% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	10/21/2038	1	5,871,127	(3mo EUR EURIBOR + 220bp)/4.35% USD	0	0	0	(101,526)	$	(101,526)	(101,526)	0	0	0	105,046		
Currency Swap, Maturing on 10/21/2038, Paying 3mo EUR EURIBOR + 310bp, Receiving 5.25% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	10/21/2038	1	4,109,789	(3mo EUR EURIBOR + 310bp)/5.25% USD	0	0	0	(71,313)	$	(71,313)	(71,313)	0	0	0	73,532		
Currency Swap, Maturing on 07/21/2038, Paying 3mo EUR EURIBOR + 240bp, Receiving 4.55% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	07/21/2038	1	4,696,902	(3mo EUR EURIBOR + 240bp)/4.55% USD	0	0	0	(81,222)	$	(81,222)	(81,222)	0	0	0	83,206		
Currency Swap, Maturing on 01/23/2040, Paying 3mo EUR EURIBOR + 215bp, Receiving 4.28% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	01/23/2040	1	4,403,345	(3mo EUR EURIBOR + 215bp)/4.28% USD	0	0	0	(74,150)	$	(74,150)	(74,150)	0	0	0	82,560		
Currency Swap, Maturing on 10/22/2032, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/21/2025	10/22/2032	1	239,012	(3mo EUR EURIBOR)/0% USD	0	0	463	(2,609)	$	(2,609)	(2,609)	0	0	0	3,118		
Currency Swap, Maturing on 12/02/2032, Paying 4.5128% EUR, Receiving 6.6195% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/24/2025	12/02/2032	1	17,766,799	6.6195% GBP/(4.5128% EUR)	0	0	(63,130)	358,357	$	358,357	358,357	0	0	0	233,707		
Currency Swap, Maturing on 12/02/2032, Paying 0% GBP, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/24/2025	12/02/2032	1	17,766,799	(0% GBP)/0% USD	0	0	87,320	(443,023)	$	(443,023)	(443,023)	0	0	0	233,707		
Currency Swap, Maturing on 01/07/2031, Paying 3mo EUR EURIBOR + 195bp, Receiving 3.7607% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/28/2025	01/07/2031	1	94,045,150	(3mo EUR EURIBOR + 195bp)/3.7607% USD	0	0	65,767	(1,016,291)	$	(1,016,291)	(1,016,291)	0	0	0	1,053,398		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	10/22/2032	1	4,728,190	0% GBP/(3mo USD LIBOR)	0	0	(11,523)	42,060	$	42,060	42,060	0	0	0	61,689		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	10/22/2032	1	11,818,330	0% GBP/(3mo USD LIBOR)	0	0	(28,803)	105,130	$	105,130	105,130	0	0	0	154,195		
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	10/22/2032	1	17,517,012	0% GBP/(3mo USD LIBOR)	0	0	(42,691)	155,823	$	155,823	155,823	0	0	0	228,546		
Currency Swap, Maturing on 10/22/2032, Paying 3mo EUR EURIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	10/22/2032	1	29,663,410	0% GBP/(3mo EUR EURIBOR)	0	0	72,105	64,788	$	64,788	64,788	0	0	0	387,020		
Currency Swap, Maturing on 10/22/2032, Paying 3mo EUR EURIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	10/22/2032	1	239,821	0% GBP/(3mo EUR EURIBOR)	0	0	583	524	$	524	524	0	0	0	3,129		
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 280bp, Receiving 4.93% GBP	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	01/22/2038	1	14,248,476	4.93% GBP/(3mo EUR EURIBOR + 280bp)	0	0	42,389	20,427	$	20,427	20,427	0	0	0	247,409		
Currency Swap, Maturing on 12/19/2064, Paying 5.66% USD, Receiving 5.829% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/19/2064	1	20,192,952	5.829% GBP/(5.66% USD)	0	0	(40,732)	570,741	$	570,741	570,741	0	0	0	630,265		
Currency Swap, Maturing on 01/22/2031, Paying 3mo EUR EURIBOR + 270bp, Receiving 4.6% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	01/22/2031	1	31,938,931	(3mo EUR EURIBOR + 270bp)/4.6% USD	0	0	54,592	(34,975)	$	(34,975)	(34,975)	0	0	0	359,208		
Currency Swap, Maturing on 01/23/2032, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	01/23/2032	1	13,981,821	(3mo GBP LIBOR)/0% USD	0	0	14,923	(70,301)	$	(70,301)	(70,301)	0	0	0	172,118		
Currency Swap, Maturing on 07/20/2040, Paying 3mo EUR EURIBOR + 205bp, Receiving 4.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	07/20/2040	1	11,742,254	(3mo EUR EURIBOR + 205bp)/4.2% USD	0	0	0	(2,869)	$	(2,869)	(2,869)	0	0	0	223,964		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap, Maturing on 07/20/2040, Paying 3mo EUR EURIBOR + 235bp, Receiving 4.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/19/2025	07/20/2040	1	11,742,254	(3mo EUR EURIBOR + 235bp)/4.5% USD	0	0	0	(2,906)	$	(2,906)	(2,906)	0	0	0	223,964		
Currency Swap, Maturing on 12/19/2030, Paying 3mo EUR EURIBOR + 280bp, Receiving 4.85% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/29/2025	12/19/2030	1	34,872,308	(3mo EUR EURIBOR + 280bp)/4.85% USD	0	0	(21,936)	34,060	$	34,060	34,060	0	0	0	388,574		
1139999999. Subtotal - swaps - hedging other - foreign exchange										0	0	(162,744,766)	198,347,258	XXX	198,347,258	(294,282,577)	0	0	0	202,476,380	XXX	XXX
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/16/2025	05/20/2026	1	167,217,649	()/0 USD FEDFUNDS + 80bp	0	0	(12,659,523)	(5,583,438)	$	(5,583,438)	(5,583,438)	0	0	0	517,632		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	05/20/2025	05/22/2026	1	93,582,605	()/0 USD FEDFUNDS + 77.25bp	0	0	(3,627,531)	(5,444,292)	$	(5,444,292)	(5,444,292)	0	0	0	291,752		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/11/2025	07/14/2026	1	682,497,961	()/0 USD FEDFUNDS + 67bp	0	0	(34,426,650)	(15,041,053)	$	(15,041,053)	(15,041,053)	0	0	0	2,493,409		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/16/2025	07/17/2026	1	621,048,741	()/0 USD FEDFUNDS + 69bp	0	0	(28,652,302)	(16,356,343)	$	(16,356,343)	(16,356,343)	0	0	0	2,286,300		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/16/2025	07/21/2026	1	536,462,690	()/0 USD FEDFUNDS + 70bp	0	0	(25,067,395)	(21,740,158)	$	(21,740,158)	(21,740,158)	0	0	0	1,994,757		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/21/2025	07/22/2026	1	242,705,736	(Russell 2000 Total Return Index)/0 USD FEDFUNDS + 43bp	0	0	(23,146,595)	1,604,660	$	1,604,660	1,604,660	0	0	0	904,697		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/21/2025	07/22/2026	1	247,979,492	(S&P MidCap 400 Total Return Index)/0 USD FEDFUNDS + 32.5bp	0	0	(7,336,562)	(1,598,892)	$	(1,598,892)	(1,598,892)	0	0	0	924,355		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	04/23/2026	1	372,769,302	(Nasdaq-100 Total Return Index)/0 USD FEDFUNDS + 66.5bp	0	0	(23,442,044)	(2,997,795)	$	(2,997,795)	(2,997,795)	0	0	0	1,036,703		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/23/2026	1	372,769,302	(Nasdaq-100 Total Return Index)/0 USD FEDFUNDS + 69bp	0	0	(23,420,002)	(2,911,795)	$	(2,911,795)	(2,911,795)	0	0	0	1,392,933		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/23/2026	1	817,263,260	()/0 USD FEDFUNDS + 71bp	0	0	(40,170,694)	(12,944,051)	$	(12,944,051)	(12,944,051)	0	0	0	3,053,880		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/22/2025	07/27/2026	1	230,547,111	(MSCI Daily TR Gross EM USD)/0 USD FEDFUNDS + 57bp	0	0	(17,908,808)	(3,802,478)	$	(3,802,478)	(3,802,478)	0	0	0	869,894		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/23/2025	04/24/2026	1	420,912,913	()/0 USD FEDFUNDS + 68.5bp	0	0	(19,927,478)	(4,347,178)	$	(4,347,178)	(4,347,178)	0	0	0	1,175,762		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/23/2025	10/26/2026	1	420,912,315	()/0 USD FEDFUNDS + 68bp	0	0	(19,932,596)	(4,425,575)	$	(4,425,575)	(4,425,575)	0	0	0	1,904,154		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	10/27/2026	1	610,243,151	()/0 USD FEDFUNDS + 69.5bp	0	0	(32,905,095)	(1,784,644)	$	(1,784,644)	(1,784,644)	0	0	0	2,765,276		
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/24/2025	04/27/2026	1	642,361,259	()/0 USD FEDFUNDS + 70.5bp	0	0	(34,621,278)	(1,574,936)	$	(1,574,936)	(1,574,936)	0	0	0	1,817,804		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/25/2025	07/28/2026	1	379,966,884	(S&P MidCap 400 Total Return Index)/0 USD FEDFUNDS + 46bp	0	0	(7,357,715)	1,857,578	$	1,857,578	1,857,578	0	0	0	1,437,122		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2025	07/29/2026	1	203,536,674	(Russell 2000 Total Return Index)/0 USD FEDFUNDS + 46.5bp	0	0	(18,701,951)	2,783,114	$	2,783,114	2,783,114	0	0	0	771,662		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2025	07/30/2026	1	38,190,377	(MSCI Daily TR Gross EM USD)/0 USD FEDFUNDS + 35bp	0	0	(3,792,068)	(109,755)	$	(109,755)	(109,755)	0	0	0	145,134		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	07/28/2025	07/30/2026	1	85,360,968	()/0 USD FEDFUNDS + 68bp	0	0	(4,356,254)	(1,871,392)	$	(1,871,392)	(1,871,392)	0	0	0	324,396		1

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	01/16/2026	1	260,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	5,525,000	(6,339,724)	$	(6,339,724)	(6,339,724)	0	0	0	272,087		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	01/20/2026	1	260,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	5,525,000	(6,338,408)	$	(6,338,408)	(6,338,408)	0	0	0	304,203		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	09/18/2025	01/20/2026	1	260,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	5,525,000	(6,338,408)	$	(6,338,408)	(6,338,408)	0	0	0	304,203		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/06/2025	02/09/2026	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(699,483)	$	(699,483)	(699,483)	0	0	0	330,929		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	02/10/2026	1	300,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	6,375,000	(6,656,339)	$	(6,656,339)	(6,656,339)	0	0	0	502,560		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/07/2025	02/11/2026	1	235,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,013,726)	$	(1,013,726)	(1,013,726)	0	0	0	398,444		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/08/2025	02/13/2026	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(2,207,884)	$	(2,207,884)	(2,207,884)	0	0	0	433,852		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	02/11/2026	1	225,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	4,781,250	(5,890,367)	$	(5,890,367)	(5,890,367)	0	0	0	381,489		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	02/20/2026	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	5,312,500	(6,541,250)	$	(6,541,250)	(6,541,250)	0	0	0	467,089		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/09/2025	02/17/2026	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	5,312,500	(6,542,500)	$	(6,542,500)	(6,542,500)	0	0	0	453,143		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/10/2025	02/05/2026	1	230,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	4,600,000	(5,472,132)	$	(5,472,132)	(5,472,132)	0	0	0	361,039		1

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/14/2025	01/15/2026	1	300,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	6,375,000	(9,076,217)	$	(9,076,217)	(9,076,217)	0	0	0	303,978		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/15/2025	01/21/2026	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(5,442,119)	$	(5,442,119)	(5,442,119)	0	0	0	299,726		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/16/2025	02/23/2026	1	100,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(3,241,884)	$	(3,241,884)	(3,241,884)	0	0	0	192,252		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	10/17/2025	01/22/2026	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(3,980,757)	$	(3,980,757)	(3,980,757)	0	0	0	306,779		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/05/2025	01/30/2026	1	300,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	6,375,000	(6,261,318)	$	(6,261,318)	(6,261,318)	0	0	0	429,889		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/07/2025	02/06/2026	1	150,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	3,562,500	(6,872,178)	$	(6,872,178)	(6,872,178)	0	0	0	238,708		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/12/2025	02/12/2026	1	300,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	6,375,000	(8,429,157)	$	(8,429,157)	(8,429,157)	0	0	0	514,672		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/17/2025	02/18/2026	1	100,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(551,988)	$	(551,988)	(551,988)	0	0	0	183,136		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	03/17/2026	1	85,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,493,801)	$	(1,493,801)	(1,493,801)	0	0	0	193,866		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/18/2025	03/18/2026	1	260,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,325,931)	$	(1,325,931)	(1,325,931)	0	0	0	596,889		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/19/2025	03/19/2026	1	260,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,000,167)	$	(1,000,167)	(1,000,167)	0	0	0	600,752		1

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	02/18/2026	1	225,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(712,128)	$	(712,128)	(712,128)	0	0	0	412,055		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	03/23/2026	1	150,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,590,926)	$	(1,590,926)	(1,590,926)	0	0	0	355,364		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/24/2025	03/25/2026	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(3,477,747)	$	(3,477,747)	(3,477,747)	0	0	0	479,562		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/01/2025	04/07/2026	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,934,202)	$	(1,934,202)	(1,934,202)	0	0	0	515,336		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/02/2025	04/02/2026	1	140,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,808,853)	$	(1,808,853)	(1,808,853)	0	0	0	351,315		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/03/2025	04/06/2026	1	140,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(2,338,420)	$	(2,338,420)	(2,338,420)	0	0	0	358,871		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	04/10/2026	1	140,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(2,162,553)	$	(2,162,553)	(2,162,553)	0	0	0	366,271		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/04/2025	04/13/2026	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(2,948,765)	$	(2,948,765)	(2,948,765)	0	0	0	531,035		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/05/2025	04/15/2026	1	140,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,072,487)	$	(1,072,487)	(1,072,487)	0	0	0	375,316		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	03/10/2026	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	295,797	$	295,797	295,797	0	0	0	434,640		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/08/2025	03/10/2026	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	295,797	$	295,797	295,797	0	0	0	434,640		1

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/09/2025	04/10/2026	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(198,210)	$	(198,210)	(198,210)	0	0	0	523,245		1
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/11/2025	03/12/2026	1	220,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,896,305)	$	(1,896,305)	(1,896,305)	0	0	0	484,983		1
1149999999. Subtotal - swaps - hedging other - total return										0	0	(315,808,790)	(217,553,163)	XXX	(217,553,163)	(217,553,163)	0	0	0	39,799,943	XXX	XXX
Pay 2.425%, Receive CPII.IDX/USD	Hedges of Issued GICs	Exhibit 7	Other	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2023	04/27/2043	1	6,000,000		0	0	0	59,987	$	59,987	(4,799)	0	0	0	0		
Pay 2.395%, Receive CPII.IDX/USD	Hedges of Issued GICs	Exhibit 7	Other	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	04/25/2023	04/28/2053	1	8,000,000		0	0	0	96,829	$	96,829	(3,702)	0	0	0	0		
Pay %, Receive UKRPI_TEST.IDX/GBP	Hedges of Issued GICs	Exhibit 7	Other	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	12/17/2035	1	0		0	0	0	(2,145,809)	$	(2,145,809)	(2,145,809)	0	0	0	0		
1159999999. Subtotal - swaps - hedging other - other										0	0	0	(1,988,993)	XXX	(1,988,993)	(2,154,309)	0	0	0	0	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	8,110,000	(534,061,110)	(607,117,701)	XXX	(607,117,701)	(632,032,028)	0	0	0	474,754,894	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										0	8,110,000	(23,063,802)	(757,496,037)	XXX	(766,470,331)	(118,041,979)	(200,002,582)	0	0	274,727,474	XXX	XXX
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	(265,157,950)	198,347,258	XXX	124,376,186	(294,282,577)	0	0	0	397,872,135	XXX	XXX
1389999999. Total swaps - total return										0	0	(315,808,790)	(217,553,163)	XXX	(217,553,163)	(217,553,163)	0	0	0	39,799,943	XXX	XXX
1399999999. Total swaps - other										0	0	0	(1,988,993)	XXX	(1,988,993)	(2,154,309)	0	0	0	0	XXX	XXX
1409999999. Total swaps										0	8,110,000	(604,030,543)	(778,690,935)	XXX	(861,636,301)	(632,032,028)	(200,002,582)	0	0	712,399,551	XXX	XXX
Bond Forward, maturing on 19-AUG-30 ,Buy UKT20450122355	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/19/2025	08/19/2030	1	336,263,138		0	0	0	9,267,290	$	9,267,290	9,267,290	0	0	0	3,618,715		
Bond Forward, maturing on 19-AUG-32 ,Buy UKT20540731437S	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/19/2025	08/19/2032	1	302,636,825		0	0	0	10,984,917	$	10,984,917	10,984,917	0	0	0	3,897,386		
Bond Forward, maturing on 20-AUG-35 ,Buy UKT20540731437S	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	08/19/2025	08/20/2035	1	874,284,160		0	0	0	25,660,775	$	25,660,775	25,660,775	0	0	0	13,568,665		
Bond Forward, maturing on 21-NOV-31 ,Buy UKT20551207425S	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/21/2031	1	322,812,613		0	0	0		$	6,607,704		0	0	0	3,916,928		
Bond Forward, maturing on 21-NOV-33 ,Buy UKT20541022162S	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/21/2033	1	470,768,394		0	0	0		$	3,524,439		0	0	0	6,611,944		
Bond Forward, maturing on 21-NOV-34 ,Buy UKT20531022375S	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	11/20/2025	11/21/2034	1	470,768,394		0	0	0		$	5,445,439		0	0	0	7,018,161		
FX Forward, Maturing on 01/12/2026, Buy GBP, Sell USD	Hedges of Investment Assets		Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/10/2025	01/12/2026	1	103,569,047	GBP/USD_1.3342	0	0	(155,417)	825,282	$	825,282	825,282	0	0	0	93,863		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	38,987,031	GBP/USD_1.337	0	0	76,684	(233,456)	$	(233,456)	(233,456)	0	0	0	88,920		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FX Forward, Maturing on 03/17/2026, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	18,833,567	GBP/USD_1.337	0	0	37,044	(112,776)	$	(112,776)	(112,776)	0	0	0	42,955		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	19,159,547	GBP/USD_1.337	0	0	37,685	(114,728)	$	(114,728)	(114,728)	0	0	0	43,699		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	3,151,906	GBP/USD_1.337	0	0	6,200	(18,874)	$	(18,874)	(18,874)	0	0	0	7,189		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	25,536,505	GBP/USD_1.337	0	0	50,228	(152,914)	$	(152,914)	(152,914)	0	0	0	58,243		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	7,551,307	GBP/USD_1.337	0	0	14,853	(45,218)	$	(45,218)	(45,218)	0	0	0	17,223		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	7,797,270	GBP/USD_1.337	0	0	15,337	(46,690)	$	(46,690)	(46,690)	0	0	0	17,784		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	17,394,892	GBP/USD_1.337	0	0	34,214	(104,161)	$	(104,161)	(104,161)	0	0	0	39,674		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	21,693,815	EUR/USD_1.18	0	0	7,046	27,534	$	27,534	27,534	0	0	0	49,479		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	21,272,200	EUR/USD_1.18	0	0	6,909	26,999	$	26,999	26,999	0	0	0	48,517		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	2,360,552	EUR/USD_1.18	0	0	767	2,996	$	2,996	2,996	0	0	0	5,384		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	21,693,815	EUR/USD_1.18	0	0	7,046	27,534	$	27,534	27,534	0	0	0	49,479		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/15/2025	03/17/2026	1	1,092,439	EUR/USD_1.1799	0	0	513	1,230	$	1,230	1,230	0	0	0	2,492		
FX Forward, Maturing on 01/12/2026, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/16/2025	01/12/2026	1	511,635	EUR/USD_1.1785	0	0	(717)	1,546	$	1,546	1,546	0	0	0	464		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	03/17/2026	1	2,271,601	GBP/USD_1.3417	0	0	(9,850)	(5,685)	$	(5,685)	(5,685)	0	0	0	5,181		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/18/2025	03/17/2026	1	618,303	EUR/USD_1.1787	0	0	(1,457)	73	$	73	73	0	0	0	1,410		
FX Forward, Maturing on 03/17/2026, Buy USD, Sell CAD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	12/24/2025	03/17/2026	1	14,588,407	CAD/USD_1.3633	0	0	0	(1,445)	$	(1,445)	(1,445)	0	0	0	33,273		
1439999999. Subtotal - forwards - hedging other										0	0	127,084	45,990,230	XXX	61,567,812	45,990,230	0	0	0	39,237,026	XXX	XXX
1479999999. Subtotal - forwards										0	0	127,084	45,990,230	XXX	61,567,812	45,990,230	0	0	0	39,237,026	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	(69,969,432)	(171,573,234)	XXX	(254,518,600)	0	(200,002,582)	0	0	237,644,657	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										133,807,352	2,175,911,952	(534,662,073)	2,574,854,976	XXX	2,590,432,541	189,260,862	0	0	0	514,887,416	XXX	XXX
1719999999. Subtotal - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1739999999. Subtotal - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										133,807,352	2,175,911,952	(604,631,506)	2,403,281,742	XXX	2,335,913,941	189,260,862	(200,002,582)	0	0	752,532,073	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Purchased Option, Call, USD, Maturing on 11/19/2037, Strike Price 3.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/15/2022	11/19/2037	11/19/2037	Expiration	1	200,000,000	3.25%	10,265,000	(3,900,000)	0	0	0	$	6,002,795	0	0	(6,365,000)	0	0	
Purchased Option, Call, USD, Maturing on 11/20/2037, Strike Price 3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/16/2022	11/20/2037	11/20/2037	Expiration	1	125,000,000	3%	6,025,000	(2,000,000)	0	0	0	$	3,971,594	0	0	(4,025,000)	0	0	
Purchased Option, Call, USD, Maturing on 11/27/2037, Strike Price 2.85%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2022	11/27/2037	11/27/2037	Expiration	1	190,000,000	2.85%	9,000,000	(3,100,000)	0	0	0	$	6,312,056	0	0	(5,900,000)	0	0	
Purchased Option, Call, USD, Maturing on 12/03/2037, Strike Price 2.9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/29/2022	12/03/2037	12/03/2037	Expiration	1	170,000,000	2.9%	14,688,000	(6,020,000)	0	0	0	$	9,897,295	0	0	(8,668,000)	0	0	
Purchased Option, Call, USD, Maturing on 01/21/2038, Strike Price 2.6%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2023	01/21/2038	01/21/2038	Expiration	1	190,000,000	2.6%	7,615,000	(2,240,000)	0	0	0	$	5,467,594	0	0	(5,375,000)	0	0	
Purchased Option, Call, USD, Maturing on 02/09/2033, Strike Price 2.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/03/2023	02/09/2033	02/09/2033	Expiration	1	275,000,000	2.5%	19,545,000	(5,032,500)	0	0	0	$	15,872,297	0	0	(14,512,500)	0	0	
Purchased Option, Call, USD, Maturing on 03/08/2056, Strike Price .75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/03/2023	03/08/2056	03/08/2056	Expiration	1	45,000,000	.75%	330,000	(500)	0	0	0	$	309,807	0	0	(329,500)	0	0	
Purchased Option, Call, USD, Maturing on 02/28/2036, Strike Price 1.6%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/08/2023	02/28/2036	02/28/2036	Expiration	1	890,000,000	1.6%	8,068,000	(39,000)	0	0	0	$	7,353,753	0	0	(8,029,000)	0	0	
Purchased Option, Call, USD, Maturing on 07/20/2033, Strike Price 2.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/14/2023	07/20/2033	07/20/2033	Expiration	1	525,000,000	2.75%	14,062,500	(5,417,500)	0	0	0	$	8,350,181	0	0	(8,645,000)	0	0	
Purchased Option, Call, USD, Maturing on 10/24/2033, Strike Price 3.9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2023	10/24/2033	10/24/2033	Expiration	1	350,000,000	3.9%	10,185,000	(10,400,000)	0	0	0	$	1,033,150	0	0	215,000	0	0	
Purchased Option, Call, USD, Maturing on 02/21/2034, Strike Price 3.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/21/2034	02/21/2034	Expiration	1	125,000,000	3.3%	17,396,250	(11,765,500)	0	0	0	$	5,636,400	0	0	(5,630,750)	0	0	
Purchased Option, Call, USD, Maturing on 04/13/2039, Strike Price 3.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/08/2024	04/13/2039	04/13/2039	Expiration	1	200,000,000	3.5%	7,860,000	(5,320,000)	0	0	0	$	1,353,381	0	0	(2,540,000)	0	0	
Purchased Option, Call, USD, Maturing on 05/03/2039, Strike Price 3.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/26/2024	05/03/2039	05/03/2039	Expiration	1	70,000,000	3.7%	2,887,908	(2,550,000)	0	0	0	$	197,111	0	0	(337,908)	0	0	
Purchased Option, Call, USD, Maturing on 05/20/2039, Strike Price 3.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	05/20/2039	05/20/2039	Expiration	1	140,000,000	3.4%	17,751,022	(11,507,000)	0	0	0	$	3,649,491	0	0	(6,244,022)	0	0	
Purchased Option, Call, USD, Maturing on 04/21/2055, Strike Price 3.05%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/15/2024	04/21/2055	04/15/2025	Expiration	1	300,000,000	3.05%	5,653,750	(250,000)	0	0	0	$	5,057,357	0	0	(5,403,750)	0	0	
Purchased Option, Call, USD, Maturing on 04/28/2055, Strike Price 2.9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	04/28/2055	04/22/2025	Expiration	1	450,000,000	2.9%	4,250,000	(200,000)	0	0	0	$	3,623,347	0	0	(4,050,000)	0	0	
Purchased Option, Call, USD, Maturing on 05/26/2055, Strike Price 3.2%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	05/26/2055	05/21/2025	Expiration	1	250,000,000	3.2%	3,600,000	(450,000)	0	0	0	$	2,232,274	0	0	(3,150,000)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, USD, Maturing on 06/02/2055, Strike Price 3.1%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/26/2024	06/02/2055	05/27/2025	Expiration	1	250,000,000	3.1%	3,300,000	(835,000)	0	0	0	$	2,211,027	0	0	(2,465,000)	0	0	
Purchased Option, Call, USD, Maturing on 06/15/2055, Strike Price 2.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/09/2024	06/15/2055	06/09/2025	Expiration	1	225,000,000	2.75%	1,430,000	(155,000)	0	0	0	$	987,554	0	0	(1,275,000)	0	0	
Purchased Option, Call, USD, Maturing on 06/16/2055, Strike Price 3.05%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/11/2024	06/16/2055	06/11/2025	Expiration	1	250,000,000	3.05%	2,800,000	(450,000)	0	0	0	$	1,687,422	0	0	(2,350,000)	0	0	
Purchased Option, Call, USD, Maturing on 06/23/2055, Strike Price 3.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/17/2024	06/23/2055	06/17/2025	Expiration	1	200,000,000	3.25%	3,150,000	(660,000)	0	0	0	$	1,515,381	0	0	(2,490,000)	0	0	
Purchased Option, Call, USD, Maturing on 06/29/2055, Strike Price 3.35%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/23/2024	06/29/2055	06/23/2025	Expiration	1	100,000,000	3.35%	1,410,000	(518,000)	0	0	0	$	301,389	0	0	(892,000)	0	0	
Purchased Option, Call, USD, Maturing on 07/21/2055, Strike Price 3.55%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	07/21/2055	07/16/2025	Expiration	1	300,000,000	3.55%	0	934,000	0	0	0	$	0	0	0	(934,000)	0	0	
Purchased Option, Call, USD, Maturing on 07/28/2055, Strike Price 3.2%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/23/2025	07/28/2055	07/23/2025	Expiration	1	450,000,000	3.2%	0	876,000	0	0	0	$	0	0	0	(876,000)	0	0	
Purchased Option, Call, USD, Maturing on 02/24/2040, Strike Price 4.05%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/24/2040	02/24/2040	Expiration	1	150,000,000	4.05%	0	(200,000)	0	0	0	$	0	0	0	200,000	0	0	
Purchased Option, Call, USD, Maturing on 02/29/2040, Strike Price 3.65%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/24/2025	02/29/2040	02/29/2040	Expiration	1	90,000,000	3.65%	0	525,000	0	0	0	$	0	0	0	(525,000)	0	0	
Purchased Option, Call, USD, Maturing on 08/31/2055, Strike Price 3.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/24/2025	08/31/2055	08/25/2025	Expiration	1	250,000,000	3.4%	0	2,960,000	0	0	0	$	0	0	0	(2,960,000)	0	0	
Purchased Option, Call, USD, Maturing on 03/01/2040, Strike Price 3.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	03/01/2040	03/01/2040	Expiration	1	130,000,000	3.5%	0	1,090,000	0	0	0	$	0	0	0	(1,090,000)	0	0	
Purchased Option, Call, USD, Maturing on 09/01/2055, Strike Price 3.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	09/01/2055	08/26/2025	Expiration	1	250,000,000	3.3%	0	3,870,000	0	0	0	$	0	0	0	(3,870,000)	0	0	
Purchased Option, Call, USD, Maturing on 03/07/2040, Strike Price 3.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2025	03/07/2040	03/07/2040	Expiration	1	215,000,000	3.7%	0	2,245,000	0	0	0	$	0	0	0	(2,245,000)	0	0	
Purchased Option, Call, USD, Maturing on 09/20/2055, Strike Price 3.05%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/12/2025	09/20/2055	09/12/2025	Expiration	1	225,000,000	3.05%	0	1,650,000	0	0	0	$	0	0	0	(1,650,000)	0	0	
Purchased Option, Call, USD, Maturing on 09/28/2055, Strike Price 3.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/21/2025	09/28/2055	09/22/2025	Expiration	1	250,000,000	3.3%	0	3,350,000	0	0	0	$	0	0	0	(3,350,000)	0	0	
Purchased Option, Call, USD, Maturing on 09/29/2055, Strike Price 3.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/24/2025	09/29/2055	09/24/2025	Expiration	1	200,000,000	3.3%	0	2,330,000	0	0	0		0	0	0	(2,330,000)	0	0	
Purchased Option, Call, USD, Maturing on 10/01/2055, Strike Price 3.35%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	10/01/2055	09/25/2025	Expiration	1	100,000,000	3.35%	0	1,335,000	0	0	0		0	0	0	(1,335,000)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, USD, Maturing on 10/27/2055, Strike Price 3.45%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5		COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/22/2025	10/27/2055	10/22/2025	Expiration	1	300,000,000	3.45%	0	4,860,000	0	0	0		0	0	0	(4,860,000)	0	0	
Purchased Option, Call, USD, Maturing on 11/01/2055, Strike Price 3.2%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5		COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2025	11/01/2055	10/24/2025	Expiration	1	425,000,000	3.2%	0	3,960,000	0	0	0		0	0	0	(3,960,000)	0	0	
0089999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108 - call options and warrants												171,272,430	(43,025,000)	0	0	0	XXX	93,022,657	0	0	(128,247,430)	0	0	XXX
Purchased Option, Put, USD, Maturing on 11/19/2037, Strike Price 3.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/15/2022	11/19/2037	11/19/2037	Expiration	1	200,000,000	3.75%	9,750,000	(12,355,000)	0	0	0	$	(2,510,905)	0	0	2,605,000	0	0	
Purchased Option, Put, USD, Maturing on 11/20/2037, Strike Price 4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/16/2022	11/20/2037	11/20/2037	Expiration	1	125,000,000	4%	5,125,000	(6,000,000)	0	0	0	$	(1,323,636)	0	0	875,000	0	0	
Purchased Option, Put, USD, Maturing on 11/27/2037, Strike Price 3.85%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2022	11/27/2037	11/27/2037	Expiration	1	190,000,000	3.85%	8,100,000	(8,900,000)	0	0	0	$	(2,803,375)	0	0	800,000	0	0	
Purchased Option, Put, USD, Maturing on 12/03/2037, Strike Price 3.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/29/2022	12/03/2037	12/03/2037	Expiration	1	170,000,000	3.4%	17,632,000	(20,850,000)	0	0	0	$	(7,054,126)	0	0	3,218,000	0	0	
Purchased Option, Put, USD, Maturing on 01/21/2038, Strike Price 3.85%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/13/2023	01/21/2038	01/21/2038	Expiration	1	350,000,000	3.85%	13,100,000	(21,000,000)	0	0	0	$	(7,278,230)	0	0	7,900,000	0	0	
Purchased Option, Put, USD, Maturing on 01/21/2038, Strike Price 3.6%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/13/2023	01/21/2038	01/21/2038	Expiration	1	190,000,000	3.6%	7,774,000	(12,152,000)	0	0	0	$	(5,587,516)	0	0	4,378,000	0	0	
Purchased Option, Put, USD, Maturing on 12/19/2035, Strike Price 3.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2023	12/19/2035	12/11/2025	Expiration	1	350,000,000	3.75%	9,700,000	(16,000,000)	0	0	0	$	(5,911,628)	0	0	6,300,000	0	0	
Purchased Option, Put, USD, Maturing on 07/20/2033, Strike Price 3.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/14/2023	07/20/2033	07/20/2033	Expiration	1	525,000,000	3.75%	15,078,750	(18,600,000)	0	0	0	$	(6,047,318)	0	0	3,521,250	0	0	
Purchased Option, Put, USD, Maturing on 10/24/2033, Strike Price 4.9%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2023	10/24/2033	10/24/2033	Expiration	1	350,000,000	4.9%	10,185,000	(4,815,000)	0	0	0	$	3,838,333	0	0	(5,370,000)	0	0	
Purchased Option, Put, USD, Maturing on 02/21/2034, Strike Price 4.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/21/2034	02/21/2034	Expiration	1	125,000,000	4.3%	17,828,750	(16,205,750)	0	0	0	$	(986,084)	0	0	(1,623,000)	0	0	
Purchased Option, Put, USD, Maturing on 04/13/2039, Strike Price 4.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/08/2024	04/13/2039	04/13/2039	Expiration	1	200,000,000	4.5%	8,965,000	(8,825,000)	0	0	0	$	182,318	0	0	(140,000)	0	0	
Purchased Option, Put, USD, Maturing on 05/03/2039, Strike Price 4.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/26/2024	05/03/2039	05/03/2039	Expiration	1	70,000,000	4.7%	3,146,092	(2,546,000)	0	0	0	$	392,508	0	0	(600,092)	0	0	
Purchased Option, Put, USD, Maturing on 05/20/2039, Strike Price 4.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	05/20/2039	05/20/2039	Expiration	1	140,000,000	4.4%	20,112,447	(22,348,000)	0	0	0	$	(1,770,705)	0	0	2,235,553	0	0	
Purchased Option, Put, USD, Maturing on 04/21/2055, Strike Price 4.05%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/15/2024	04/21/2055	04/15/2025	Expiration	1	300,000,000	4.05%	4,916,250	(8,300,000)	0	0	0	$	(2,158,458)	0	0	3,383,750	0	0	
Purchased Option, Put, USD, Maturing on 04/28/2055, Strike Price 4.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	04/28/2055	04/22/2025	Expiration	1	450,000,000	4.4%	5,650,000	(4,400,000)	0	0	0	$	1,406,328	0	0	(1,250,000)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, USD, Maturing on 05/04/2055, Strike Price 4.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/28/2024	05/04/2055	04/28/2025	Expiration	1	450,000,000	4.4%	6,060,000	(2,920,000)	0	0	0	$	1,552,767	0	0	(3,140,000)	0	0	
Purchased Option, Put, USD, Maturing on 05/26/2055, Strike Price 4.45%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/20/2024	05/26/2055	05/20/2025	Expiration	1	450,000,000	4.45%	5,507,500	(2,729,000)	0	0	0	$	691,010	0	0	(2,778,500)	0	0	
Purchased Option, Put, USD, Maturing on 05/26/2055, Strike Price 4.2%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	05/26/2055	05/21/2025	Expiration	1	250,000,000	4.2%	5,000,000	(2,700,000)	0	0	0	$	(21,736)	0	0	(2,300,000)	0	0	
Purchased Option, Put, USD, Maturing on 06/02/2055, Strike Price 4.1%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/26/2024	06/02/2055	05/27/2025	Expiration	1	250,000,000	4.1%	4,540,000	(2,390,000)	0	0	0	$	(1,972,282)	0	0	(2,150,000)	0	0	
Purchased Option, Put, USD, Maturing on 06/15/2055, Strike Price 4.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/09/2024	06/15/2055	06/09/2025	Expiration	1	225,000,000	4.25%	2,150,000	(2,200,000)	0	0	0	$	(2,319,589)	0	0	50,000	0	0	
Purchased Option, Put, USD, Maturing on 06/16/2055, Strike Price 4.05%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/11/2024	06/16/2055	06/11/2025	Expiration	1	250,000,000	4.05%	4,200,000	(3,300,000)	0	0	0	$	(3,509,429)	0	0	(900,000)	0	0	
Purchased Option, Put, USD, Maturing on 06/23/2055, Strike Price 4.25%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/17/2024	06/23/2055	06/17/2025	Expiration	1	200,000,000	4.25%	3,070,000	(1,600,000)	0	0	0	$	(1,067,583)	0	0	(1,470,000)	0	0	
Purchased Option, Put, USD, Maturing on 06/29/2055, Strike Price 4.35%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/23/2024	06/29/2055	06/23/2025	Expiration	1	100,000,000	4.35%	1,850,000	(550,000)	0	0	0	$	135,081	0	0	(1,300,000)	0	0	
Purchased Option, Put, USD, Maturing on 07/21/2055, Strike Price 4.55%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	07/21/2055	07/16/2025	Expiration	1	300,000,000	4.55%	0	2,550,000	0	0	0	$	0	0	0	(2,550,000)	0	0	
Purchased Option, Put, USD, Maturing on 07/28/2055, Strike Price 4.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/23/2025	07/28/2055	07/23/2025	Expiration	1	450,000,000	4.7%	0	3,125,000	0	0	0	$	0	0	0	(3,125,000)	0	0	
Purchased Option, Put, USD, Maturing on 08/06/2055, Strike Price 4.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2025	08/06/2055	07/31/2025	Expiration	1	450,000,000	4.7%	0	2,520,000	0	0	0	$	0	0	0	(2,520,000)	0	0	
Purchased Option, Put, USD, Maturing on 02/23/2040, Strike Price 4.75%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/19/2025	02/23/2040	02/23/2040	Expiration	1	160,000,000	4.75%	0	532,000	0	0	0	$	0	0	0	(532,000)	0	0	
Purchased Option, Put, USD, Maturing on 08/25/2055, Strike Price 4.8%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	08/25/2055	08/20/2025	Expiration	1	450,000,000	4.8%	0	2,977,500	0	0	0	$	0	0	0	(2,977,500)	0	0	
Purchased Option, Put, USD, Maturing on 02/24/2040, Strike Price 4.55%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/24/2040	02/24/2040	Expiration	1	150,000,000	4.55%	0	380,000	0	0	0	$	0	0	0	(380,000)	0	0	
Purchased Option, Put, USD, Maturing on 02/29/2040, Strike Price 4.65%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/24/2025	02/29/2040	02/29/2040	Expiration	1	90,000,000	4.65%	0	(305,000)	0	0	0	$	0	0	0	305,000	0	0	
Purchased Option, Put, USD, Maturing on 08/31/2055, Strike Price 4.4%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/24/2025	08/31/2055	08/25/2025	Expiration	1	250,000,000	4.4%	0	2,840,000	0	0	0	$	0	0	0	(2,840,000)	0	0	
Purchased Option, Put, USD, Maturing on 03/01/2040, Strike Price 4.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	03/01/2040	03/01/2040	Expiration	1	130,000,000	4.5%	0	(760,000)	0	0	0	$	0	0	0	760,000	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, USD, Maturing on 09/01/2055, Strike Price 4.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	09/01/2055	08/26/2025	Expiration	1	250,000,000	4.3%	0	2,085,000	0	0	0	$	0	0	0	(2,085,000)	0	0	
Purchased Option, Put, USD, Maturing on 03/07/2040, Strike Price 4.2%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2025	03/07/2040	03/07/2040	Expiration	1	215,000,000	4.2%	0	(1,577,500)	0	0	0	$	0	0	0	1,577,500	0	0	
Purchased Option, Put, USD, Maturing on 09/20/2055, Strike Price 4.55%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/12/2025	09/20/2055	09/12/2025	Expiration	1	225,000,000	4.55%	0	1,970,000	0	0	0	$	0	0	0	(1,970,000)	0	0	
Purchased Option, Put, USD, Maturing on 09/28/2055, Strike Price 4.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/21/2025	09/28/2055	09/22/2025	Expiration	1	250,000,000	4.3%	0	1,225,000	0	0	0	$	0	0	0	(1,225,000)	0	0	
Purchased Option, Put, USD, Maturing on 09/29/2055, Strike Price 4.3%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/24/2025	09/29/2055	09/24/2025	Expiration	1	200,000,000	4.3%	0	1,270,000	0	0	0	$	0	0	0	(1,270,000)	0	0	
Purchased Option, Put, USD, Maturing on 10/01/2055, Strike Price 4.35%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	10/01/2055	09/25/2025	Expiration	1	100,000,000	4.35%	0	565,000	0	0	0	$	0	0	0	(565,000)	0	0	
Purchased Option, Put, USD, Maturing on 10/27/2055, Strike Price 4.45%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/22/2025	10/27/2055	10/22/2025	Expiration	1	300,000,000	4.45%	0	2,615,000	0	0	0	$	0	0	0	(2,615,000)	0	0	
Purchased Option, Put, USD, Maturing on 11/01/2055, Strike Price 4.7%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2025	11/01/2055	10/24/2025	Expiration	1	425,000,000	4.7%	0	2,663,750	0	0	0	$	0	0	0	(2,663,750)	0	0	
Purchased Option, Put, USD, Maturing on 11/05/2055, Strike Price 4.5%	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/30/2025	11/05/2055	10/30/2025	Expiration	1	450,000,000	4.5%	0	1,900,000	0	0	0	$	0	0	0	(1,900,000)	0	0	
0099999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108 - put options												189,440,789	(175,110,000)	0	0	0	XXX	(44,124,257)	0	0	(14,330,789)	0	0	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108												360,713,219	(218,135,000)	0	0	0	XXX	48,898,400	0	0	(142,578,219)	0	0	XXX
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, STSOE.STX, Maturing on 01/28/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUS0MCIV69Q7ZI25D03	03/31/2020	01/28/2025	01/28/2025	Exercise	1	5,654,221	Multiple	511,707	0	4,147,598	0	0		(3,242,628)	0	0	3,635,891	0	0	
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, STSOE.STX, Maturing on 01/28/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUS0MCIV69Q7ZI25D03	03/31/2020	01/28/2025	01/28/2025	Exercise	1	1,678,769	Multiple	79,742	0	836,918	0	0		(642,613)	0	0	757,176	0	0	
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, STSOE.STX, Maturing on 04/15/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUS0MCIV69Q7ZI25D03	06/26/2020	04/15/2025	04/15/2025	Exercise	1	3,670,811	Multiple	891,273	0	3,049,306	0	0		(2,716,951)	0	0	2,158,033	0	0	
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, STSOE.STX, Maturing on 07/01/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUS0MCIV69Q7ZI25D03	09/24/2020	07/01/2025	07/01/2025	Exercise	1	9,683,090	Multiple	1,791,372	0	8,396,206	0	0		(5,659,734)	0	0	6,604,834	0	0	
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, STSOE.STX, Maturing on 10/10/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUS0MCIV69Q7ZI25D03	12/16/2020	10/10/2025	10/10/2025	Exercise	1	3,550,824	Multiple	420,418	0	2,570,269	0	0		(1,316,888)	0	0	2,149,852	0	0	
Purchased Option, Call, Basket on HANG.HKG, SPX.NYS, STSOE.STX, Maturing on 10/02/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. QLUS0MCIV69Q7ZI25D03	12/16/2020	10/02/2025	10/02/2025	Exercise	1	4,281,059	Multiple	877,189	0	3,918,888	0	0		(2,107,653)	0	0	3,041,699	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/07/2025, Strike Price 1540.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/12/2023	01/07/2025	01/07/2025	Exercise	1	14,513,865	1540.75	1,064,497	0	1,093,285	0	0		(9,667)	0	0	28,788	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/14/2025, Strike Price 353.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/19/2023	01/14/2025	01/14/2025	Exercise	1	19,780,582	353.73	1,500,053	0	1,510,958	0	0		(253,764)	0	0	10,906	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/14/2025, Strike Price 1569.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/19/2023	01/14/2025	01/14/2025	Exercise	1	20,452,540	1569.65	1,198,369	0	857,895	0	0		75,334	0	0	(340,474)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/14/2025, Strike Price 178.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/20/2023	01/14/2025	01/14/2025	Expiration	1	816,058	178.96	27,588	0	0	0	0		25,629	0	0	(27,588)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/14/2025, Strike Price 222.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/20/2023	01/14/2025	01/14/2025	Expiration	1	2,310,436	222.8	68,112	0	0	0	0		66,800	0	0	(68,112)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/22/2025, Strike Price 306.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2023	01/22/2025	01/22/2025	Exercise	1	713,493	306.22	22,531	0	31,711	0	0		(7,208)	0	0	9,180	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/22/2025, Strike Price 306.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2023	01/22/2025	01/22/2025	Exercise	1	601,485	306.88	18,365	0	25,382	0	0		(5,361)	0	0	7,017	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/22/2025, Strike Price 305.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2023	01/22/2025	01/22/2025	Exercise	1	699,618	305.51	23,037	0	32,793	0	0		(7,813)	0	0	9,755	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/22/2025, Strike Price 307.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2023	01/22/2025	01/22/2025	Exercise	1	1,420,096	307.38	42,227	0	57,519	0	0		(11,397)	0	0	15,292	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/22/2025, Strike Price 1571.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/26/2023	01/22/2025	01/22/2025	Exercise	1	18,186,536	1571.87	1,115,876	0	1,017,582	0	0		131,035	0	0	(98,294)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/28/2025, Strike Price 1577.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/02/2023	01/28/2025	01/28/2025	Exercise	1	22,069,225	1577.5	1,429,555	0	1,265,256	0	0		303,143	0	0	(164,300)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/28/2025, Strike Price 358.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/02/2023	01/28/2025	01/28/2025	Exercise	1	20,062,220	358.51	1,401,238	0	1,802,472	0	0		(126,698)	0	0	401,233	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/28/2025, Strike Price 224.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/03/2023	01/28/2025	01/28/2025	Expiration	1	1,081,721	224.89	30,784	0	0	0	0		30,209	0	0	(30,784)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/28/2025, Strike Price 181.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/03/2023	01/28/2025	01/28/2025	Expiration	1	734,427	181.34	21,182	0	0	0	0		20,548	0	0	(21,182)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1581.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/09/2023	02/04/2025	02/04/2025	Exercise	1	22,929,575	1581.35	1,288,905	0	1,237,285	0	0		159,271	0	0	(51,620)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/11/2025, Strike Price 358.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/16/2023	02/11/2025	02/11/2025	Exercise	1	27,028,071	358.13	1,592,709	0	2,510,887	0	0		(550,745)	0	0	918,177	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/11/2025, Strike Price 338.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/16/2023	02/11/2025	02/11/2025	Exercise	1	1,218,420	338.45	118,453	0	190,620	0	0		(54,275)	0	0	72,167	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, LMCDTRS.IDX/USD, Maturing on 02/11/2025, Strike Price 308.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/16/2023	02/11/2025	02/11/2025	Exercise	1	894,157	308.33	77,778	0	103,206	0	0		(18,403)	0	0	25,428	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/11/2025, Strike Price 1579.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/16/2023	02/11/2025	02/11/2025	Exercise	1	26,454,448	1579.37	1,502,580	0	1,515,205	0	0		143,440	0	0	12,625	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/11/2025, Strike Price 225.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/17/2023	02/11/2025	02/11/2025	Expiration	1	4,092,221	225.84	91,081	0	0	0	0		88,012	0	0	(91,081)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 02/11/2025, Strike Price 181.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/17/2023	02/11/2025	02/11/2025	Expiration	1	929,765	181.95	21,411	0	0	0	0		20,285	0	0	(21,411)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/19/2025, Strike Price 1562.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/23/2023	02/19/2025	02/19/2025	Exercise	1	24,827,489	1562.46	1,511,775	0	1,868,823	0	0		(61,153)	0	0	357,048	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/25/2025, Strike Price 351.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/02/2023	02/25/2025	02/25/2025	Exercise	1	27,523,214	351.42	1,715,208	0	3,220,518	0	0		(1,086,524)	0	0	1,505,310	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/25/2025, Strike Price 333.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/02/2023	02/25/2025	02/25/2025	Exercise	1	786,163	333.12	78,494	0	140,231	0	0		(48,830)	0	0	61,738	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1553.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/02/2023	02/25/2025	02/25/2025	Exercise	1	24,522,344	1553.03	1,511,577	0	1,927,170	0	0		(211,623)	0	0	415,593	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/25/2025, Strike Price 224.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/03/2023	02/25/2025	02/25/2025	Exercise	1	4,689,124	224.36	114,673	0	418	0	0		103,059	0	0	(114,255)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1544.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/09/2023	03/04/2025	03/04/2025	Exercise	1	27,714,980	1544.01	1,881,208	0	2,514,257	0	0		(258,397)	0	0	633,048	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1500.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/09/2023	03/04/2025	03/04/2025	Exercise	1	1,035,462	1500.67	93,390	0	126,553	0	0		(18,509)	0	0	33,163	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/11/2025, Strike Price 1548.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/16/2023	03/11/2025	03/11/2025	Exercise	1	27,066,906	1548.45	1,740,309	0	2,012,298	0	0		(284,520)	0	0	271,989	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/11/2025, Strike Price 347.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/16/2023	03/11/2025	03/11/2025	Exercise	1	26,509,838	347.67	1,830,763	0	3,027,888	0	0		(1,233,630)	0	0	1,197,125	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/18/2025, Strike Price 1551.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/23/2023	03/18/2025	03/18/2025	Exercise	1	15,953,326	1551.88	1,057,298	0	1,047,532	0	0		(109,568)	0	0	(9,766)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/18/2025, Strike Price 1592.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/23/2023	03/18/2025	03/18/2025	Exercise	1	16,543,062	1592.21	823,927	0	639,712	0	0		49,888	0	0	(184,215)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/11/2025, Strike Price 223.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/24/2023	03/11/2025	03/11/2025	Expiration	1	2,926,912	223.77	58,666	0	0	0	0		47,076	0	0	(58,666)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/11/2025, Strike Price 179.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/24/2023	03/11/2025	03/11/2025	Exercise	1	1,325,175	179.32	36,507	0	21,431	0	0		26,878	0	0	(15,076)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 352.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/31/2023	03/25/2025	03/25/2025	Exercise	1	23,849,574	352.7	1,612,737	0	2,242,955	0	0		(816,194)	0	0	630,218	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 333.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/31/2023	03/25/2025	03/25/2025	Exercise	1	2,216,565	333.82	236,450	0	345,612	0	0		(125,969)	0	0	109,162	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1565.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/31/2023	03/25/2025	03/25/2025	Exercise	1	17,642,734	1565.46	1,178,876	0	1,082,371	0	0		38,572	0	0	(96,505)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1607.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/31/2023	03/25/2025	03/25/2025	Exercise	1	18,473,277	1607.77	891,080	0	617,358	0	0		186,266	0	0	(273,723)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/25/2025, Strike Price 179.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2023	03/25/2025	03/25/2025	Exercise	1	878,668	179.32	28,567	0	12,838	0	0		21,372	0	0	(15,729)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/25/2025, Strike Price 219.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2023	03/25/2025	03/25/2025	Exercise	1	982,014	219.69	31,737	0	8,538	0	0		19,155	0	0	(23,199)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1568.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2023	04/01/2025	04/01/2025	Exercise	1	21,503,175	1568.43	1,435,026	0	1,180,568	0	0		70,690	0	0	(254,458)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1611.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2023	04/01/2025	04/01/2025	Exercise	1	22,144,758	1611.7	1,087,384	0	588,622	0	0		272,767	0	0	(498,762)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1538.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2023	04/01/2025	04/01/2025	Exercise	1	1,153,935	1538.58	93,533	0	86,970	0	0		(2,945)	0	0	(6,563)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1599.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/13/2023	04/08/2025	04/08/2025	Exercise	1	31,698,522	1599.32	1,725,127	0	444,563	0	0		305,124	0	0	(1,280,565)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1552.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/13/2023	04/08/2025	04/08/2025	Exercise	1	1,179,702	1552.24	90,000	0	52,828	0	0		1,571	0	0	(37,172)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/08/2025, Strike Price 355.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/13/2023	04/08/2025	04/08/2025	Exercise	1	28,739,268	355.64	1,950,653	0	1,244,474	0	0		(778,237)	0	0	(706,179)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/08/2025, Strike Price 335.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/13/2023	04/08/2025	04/08/2025	Exercise	1	1,335,728	335.61	146,225	0	141,011	0	0		(66,583)	0	0	(5,214)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/08/2025, Strike Price 221.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/14/2023	04/08/2025	04/08/2025	Expiration	1	2,014,980	221.67	58,812	0	0	0	0		40,573	0	0	(58,812)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/08/2025, Strike Price 180.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/14/2023	04/08/2025	04/08/2025	Expiration	1	2,210,563	180.16	67,362	0	0	0	0		51,651	0	0	(67,362)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/15/2025, Strike Price 1589.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/20/2023	04/15/2025	04/15/2025	Exercise	1	16,589,682	1589.05	972,892	0	288,666	0	0		114,711	0	0	(684,226)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/15/2025, Strike Price 1635.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/20/2023	04/15/2025	04/15/2025	Expiration	1	17,143,394	1635.82	696,828	0	0	0	0		254,476	0	0	(696,828)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/22/2025, Strike Price 358.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/27/2023	04/22/2025	04/22/2025	Exercise	1	20,226,035	358.3	1,232,738	0	506,357	0	0		(566,265)	0	0	(726,382)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1579.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/27/2023	04/22/2025	04/22/2025	Exercise	1	18,886,395	1579.13	1,168,133	0	497,058	0	0		63,515	0	0	(671,076)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1624.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/27/2023	04/22/2025	04/22/2025	Expiration	1	19,134,725	1624.34	846,040	0	0	0	0		230,424	0	0	(846,040)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1546.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/27/2023	04/22/2025	04/22/2025	Exercise	1	1,330,300	1546.86	102,056	0	63,494	0	0		(3,995)	0	0	(38,562)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/22/2025, Strike Price 223.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/28/2023	04/22/2025	04/22/2025	Expiration	1	3,524,122	223.47	91,624	0	0	0	0		68,749	0	0	(91,624)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/22/2025, Strike Price 221.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/28/2023	04/22/2025	04/22/2025	Expiration	1	1,137,065	221.65	33,807	0	0	0	0		22,807	0	0	(33,807)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/22/2025, Strike Price 182.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/28/2023	04/22/2025	04/22/2025	Expiration	1	1,274,417	182.32	32,853	0	0	0	0		27,707	0	0	(32,853)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/22/2025, Strike Price 180.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/28/2023	04/22/2025	04/22/2025	Expiration	1	2,508,944	180.89	73,511	0	0	0	0		57,820	0	0	(73,511)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2025, Strike Price 1581.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/04/2023	04/29/2025	04/29/2025	Exercise	1	18,199,267	1581.17	1,135,950	0	631,899	0	0		78,695	0	0	(504,051)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2025, Strike Price 1623.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/04/2023	04/29/2025	04/29/2025	Exercise	1	18,831,324	1623.39	854,570	0	147,088	0	0		222,048	0	0	(707,482)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2025, Strike Price 1548.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/04/2023	04/29/2025	04/29/2025	Exercise	1	851,422	1548.04	66,791	0	48,417	0	0		(1,121)	0	0	(18,374)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/11/2025, Strike Price 311.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/04/2023	03/11/2025	03/11/2025	Exercise	1	709,445	311.16	41,846	0	82,487	0	0		(29,716)	0	0	40,641	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/28/2025, Strike Price 224.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/09/2023	01/28/2025	01/28/2025	Expiration	1	1,498,190	224.28	32,598	0	0	0	0		31,364	0	0	(32,598)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/11/2025, Strike Price 224.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/09/2023	02/11/2025	02/11/2025	Expiration	1	1,222,314	224.69	26,058	0	0	0	0		24,352	0	0	(26,058)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/25/2025, Strike Price 223.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/09/2023	02/25/2025	02/25/2025	Exercise	1	558,825	223.53	13,200	0	2,125	0	0		11,306	0	0	(11,075)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/25/2025, Strike Price 218.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/09/2023	03/25/2025	03/25/2025	Exercise	1	604,136	218.89	20,507	0	7,480	0	0		11,422	0	0	(13,027)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/28/2025, Strike Price 181.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/09/2023	01/28/2025	01/28/2025	Expiration	1	5,102,714	181.14	132,681	0	0	0	0		127,484	0	0	(132,681)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 02/11/2025, Strike Price 181.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/09/2023	02/11/2025	02/11/2025	Exercise	1	1,060,488	181.28	27,437	0	1,638	0	0		25,491	0	0	(25,799)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 02/25/2025, Strike Price 179.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/09/2023	02/25/2025	02/25/2025	Exercise	1	2,322,112	179.73	69,897	0	37,080	0	0		57,526	0	0	(32,817)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/11/2025, Strike Price 179.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/09/2023	03/11/2025	03/11/2025	Exercise	1	3,379,994	179.12	108,314	0	58,497	0	0		82,089	0	0	(49,817)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/25/2025, Strike Price 178.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/09/2023	03/25/2025	03/25/2025	Exercise	1	3,373,488	178.87	111,274	0	57,900	0	0		79,776	0	0	(53,374)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1591.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/11/2023	05/06/2025	05/06/2025	Exercise	1	19,802,241	1591.82	1,178,115	0	641,904	0	0		144,998	0	0	(536,211)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1630.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/11/2023	05/06/2025	05/06/2025	Exercise	1	20,233,388	1630.41	896,335	0	161,454	0	0		274,372	0	0	(734,881)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1557.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/11/2023	05/06/2025	05/06/2025	Exercise	1	1,977,669	1557.22	149,623	0	109,474	0	0		2,889	0	0	(40,149)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/06/2025, Strike Price 360.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/11/2023	05/06/2025	05/06/2025	Exercise	1	17,032,555	360.63	952,174	0	390,592	0	0		(486,373)	0	0	(561,582)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/06/2025, Strike Price 338.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/11/2023	05/06/2025	05/06/2025	Exercise	1	1,228,319	338.38	120,371	0	110,788	0	0		(68,387)	0	0	(9,583)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/06/2025, Strike Price 223.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/12/2023	05/06/2025	05/06/2025	Expiration	1	2,596,838	223.48	66,118	0	0	0	0		47,752	0	0	(66,118)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/06/2025, Strike Price 181.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/12/2023	05/06/2025	05/06/2025	Expiration	1	3,959,720	181.14	113,453	0	0	0	0		88,137	0	0	(113,453)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1595.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/18/2023	05/13/2025	05/13/2025	Exercise	1	18,327,354	1595.07	1,008,226	0	526,472	0	0		72,454	0	0	(481,754)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1632.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/18/2023	05/13/2025	05/13/2025	Exercise	1	18,753,404	1632.15	776,895	0	100,423	0	0		199,753	0	0	(676,473)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1559.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/18/2023	05/13/2025	05/13/2025	Exercise	1	545,794	1559.41	38,937	0	28,518	0	0		(1,202)	0	0	(10,419)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/11/2025, Strike Price 309.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/19/2023	02/11/2025	02/11/2025	Exercise	1	1,245,316	309.78	32,763	0	38,471	0	0		(4,714)	0	0	5,708	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/08/2025, Strike Price 308.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/19/2023	04/08/2025	04/08/2025	Expiration	1	1,021,267	308.54	30,002	0	0	0	0		(6,109)	0	0	(30,002)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/06/2025, Strike Price 309.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/19/2023	05/06/2025	05/06/2025	Expiration	1	1,732,696	309.41	49,601	0	0	0	0		(8,108)	0	0	(49,601)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/11/2025, Strike Price 312.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/19/2023	02/11/2025	02/11/2025	Exercise	1	3,636,003	312.64	81,379	0	78,037	0	0		3,064	0	0	(3,341)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/25/2025, Strike Price 310.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/19/2023	02/25/2025	02/25/2025	Exercise	1	7,402,551	310.64	187,780	0	176,819	0	0		(18,872)	0	0	(10,962)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/11/2025, Strike Price 307.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/19/2023	03/11/2025	03/11/2025	Exercise	1	4,521,000	307.97	134,395	0	87,493	0	0		(30,123)	0	0	(46,903)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/25/2025, Strike Price 309.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/19/2023	03/25/2025	03/25/2025	Exercise	1	3,857,693	309.11	108,701	0	56,160	0	0		(19,817)	0	0	(52,541)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/08/2025, Strike Price 311.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/19/2023	04/08/2025	04/08/2025	Expiration	1	4,142,696	311.95	101,305	0	0	0	0		(6,618)	0	0	(101,305)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/22/2025, Strike Price 313.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/19/2023	04/22/2025	04/22/2025	Expiration	1	5,586,352	313.84	124,335	0	0	0	0		1,756	0	0	(124,335)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/06/2025, Strike Price 312.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/19/2023	05/06/2025	05/06/2025	Expiration	1	5,057,756	312.4	123,252	0	0	0	0		(6,881)	0	0	(123,252)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/20/2025, Strike Price 311.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/25/2023	05/20/2025	05/20/2025	Expiration	1	2,170,058	311.79	46,980	0	0	0	0		(12,783)	0	0	(46,980)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/20/2025, Strike Price 308.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/25/2023	05/20/2025	05/20/2025	Expiration	1	1,546,762	308.12	40,813	0	0	0	0		(16,437)	0	0	(40,813)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/20/2025, Strike Price 363.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/25/2023	05/20/2025	05/20/2025	Exercise	1	9,961,818	363.57	511,180	0	205,226	0	0		(269,928)	0	0	(305,954)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/20/2025, Strike Price 338.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/25/2023	05/20/2025	05/20/2025	Exercise	1	828,345	338.1	80,826	0	80,752	0	0		(48,796)	0	0	(74)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1587.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/25/2023	05/20/2025	05/20/2025	Exercise	1	19,420,751	1587.96	1,022,137	0	859,280	0	0		(66,539)	0	0	(162,857)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1632.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/25/2023	05/20/2025	05/20/2025	Exercise	1	20,064,040	1632.55	736,321	0	315,484	0	0		108,312	0	0	(420,837)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1555.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/25/2023	05/20/2025	05/20/2025	Exercise	1	560,005	1555.57	37,349	0	36,954	0	0		(5,630)	0	0	(395)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/20/2025, Strike Price 223.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/30/2023	05/20/2025	05/20/2025	Expiration	1	2,507,008	223.84	58,016	0	0	0	0		40,350	0	0	(58,016)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/20/2025, Strike Price 182.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/30/2023	05/20/2025	05/20/2025	Expiration	1	741,315	182.59	14,860	0	0	0	0		11,407	0	0	(14,860)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/20/2025, Strike Price 181.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/30/2023	05/20/2025	05/20/2025	Expiration	1	1,354,311	181.3	30,776	0	0	0	0		21,816	0	0	(30,776)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1572.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/01/2023	05/28/2025	05/28/2025	Exercise	1	18,524,403	1572.53	1,272,476	0	868,304	0	0		45,796	0	0	(404,172)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1615.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/01/2023	05/28/2025	05/28/2025	Exercise	1	19,029,883	1615.44	965,960	0	362,824	0	0		190,184	0	0	(603,136)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1537.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/01/2023	05/28/2025	05/28/2025	Exercise	1	1,122,506	1537.68	96,112	0	79,249	0	0		(4,170)	0	0	(16,863)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/03/2025, Strike Price 1579.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/09/2023	06/03/2025	06/03/2025	Exercise	1	19,943,275	1579.04	1,345,003	0	1,012,421	0	0		93,086	0	0	(332,582)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/03/2025, Strike Price 1617.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/09/2023	06/03/2025	06/03/2025	Exercise	1	20,070,569	1617.29	1,021,141	0	520,103	0	0		209,248	0	0	(501,037)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/03/2025, Strike Price 1537.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/09/2023	06/03/2025	06/03/2025	Exercise	1	784,018	1537.29	69,158	0	62,174	0	0		(1,604)	0	0	(6,984)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/03/2025, Strike Price 309.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/08/2023	06/03/2025	06/03/2025	Expiration	1	4,063,445	309.95	125,701	0	0	0	0		(5,805)	0	0	(125,701)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/03/2025, Strike Price 306.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/08/2023	06/03/2025	06/03/2025	Expiration	1	537,198	306.97	19,448	0	0	0	0		(2,228)	0	0	(19,448)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/03/2025, Strike Price 364.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/08/2023	06/03/2025	06/03/2025	Exercise	1	8,377,618	364.72	549,672	0	169,978	0	0		(98,975)	0	0	(379,694)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/03/2025, Strike Price 223.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/09/2023	06/03/2025	06/03/2025	Expiration	1	2,939,024	223.67	78,314	0	0	0	0		55,457	0	0	(78,314)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 06/03/2025, Strike Price 180.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/09/2023	06/03/2025	06/03/2025	Expiration	1	660,103	180.85	15,622	0	0	0	0		10,405	0	0	(15,622)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1580.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/15/2023	06/10/2025	06/10/2025	Exercise	1	19,365,413	1580.85	1,441,313	0	969,220	0	0		234,945	0	0	(472,093)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1621.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/15/2023	06/10/2025	06/10/2025	Exercise	1	21,211,967	1621.71	1,193,304	0	500,441	0	0		369,960	0	0	(692,863)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 369.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/22/2023	06/17/2025	06/17/2025	Exercise	1	5,707,242	369.64	352,517	0	50,798	0	0		(29,913)	0	0	(301,719)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/17/2025, Strike Price 313.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/22/2023	06/17/2025	06/17/2025	Expiration	1	1,650,798	313.84	44,237	0	0	0	0		5,128	0	0	(44,237)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/17/2025, Strike Price 311.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/22/2023	06/17/2025	06/17/2025	Expiration	1	1,919,240	311.06	59,479	0	0	0	0		2,093	0	0	(59,479)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1592.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/22/2023	06/17/2025	06/17/2025	Exercise	1	21,830,433	1592.3	1,403,630	0	987,531	0	0		180,963	0	0	(416,099)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1634.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/22/2023	06/17/2025	06/17/2025	Exercise	1	22,462,976	1634.86	1,065,537	0	404,918	0	0		325,958	0	0	(660,619)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1554.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/22/2023	06/17/2025	06/17/2025	Exercise	1	1,974,494	1554.72	161,849	0	139,205	0	0		4,427	0	0	(22,644)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/17/2025, Strike Price 224.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/23/2023	06/17/2025	06/17/2025	Expiration	1	4,949,169	224.86	119,514	0	0	0	0		87,080	0	0	(119,514)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/17/2025, Strike Price 225.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/23/2023	06/17/2025	06/17/2025	Expiration	1	805,965	225.13	19,941	0	0	0	0		14,934	0	0	(19,941)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 06/17/2025, Strike Price 180.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/23/2023	06/17/2025	06/17/2025	Expiration	1	1,309,423	180.61	29,725	0	0	0	0		18,177	0	0	(29,725)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 06/17/2025, Strike Price 179.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/23/2023	06/17/2025	06/17/2025	Expiration	1	1,509,259	179.46	38,097	0	0	0	0		21,009	0	0	(38,097)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/24/2025, Strike Price 1584.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/29/2023	06/24/2025	06/24/2025	Exercise	1	17,653,447	1584.69	1,181,768	0	925,623	0	0		102,742	0	0	(256,145)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/24/2025, Strike Price 1613.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/29/2023	06/24/2025	06/24/2025	Exercise	1	17,856,574	1613.06	977,670	0	605,750	0	0		179,461	0	0	(371,920)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/24/2025, Strike Price 1647.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/29/2023	06/24/2025	06/24/2025	Exercise	1	18,304,392	1647.56	769,083	0	224,644	0	0		261,812	0	0	(544,439)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/01/2025, Strike Price 314.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/06/2023	07/01/2025	07/01/2025	Expiration	1	1,955,591	314.91	46,389	0	0	0	0		3,509	0	0	(46,389)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1588.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/06/2023	07/01/2025	07/01/2025	Exercise	1	19,946,662	1588.11	1,226,945	0	1,337,138	0	0		34,040	0	0	110,193	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1630.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/06/2023	07/01/2025	07/01/2025	Exercise	1	20,463,152	1630.53	926,578	0	803,702	0	0		181,328	0	0	(122,876)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1552.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/06/2023	07/01/2025	07/01/2025	Exercise	1	1,645,215	1552.09	127,923	0	151,029	0	0		(8,120)	0	0	23,106	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 346.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/06/2023	07/01/2025	07/01/2025	Exercise	1	634,516	346.73	67,381	0	63,574	0	0		(17,623)	0	0	(3,806)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 374.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/06/2023	07/01/2025	07/01/2025	Exercise	1	6,009,487	374.89	327,525	0	105,477	0	0		(14,523)	0	0	(222,048)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/01/2025, Strike Price 226.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/07/2023	07/01/2025	07/01/2025	Expiration	1	2,008,916	226.74	39,161	0	0	0	0		29,490	0	0	(39,161)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/01/2025, Strike Price 180.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/07/2023	07/01/2025	07/01/2025	Expiration	1	1,368,721	180.57	25,393	0	0	0	0		12,631	0	0	(25,393)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/01/2025, Strike Price 179.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/07/2023	07/01/2025	07/01/2025	Expiration	1	3,417,680	179.5	70,638	0	0	0		30,810	0	0	(70,639)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/09/2025, Strike Price 1608.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/13/2023	07/09/2025	07/09/2025	Exercise	1	30,109,435	1608.41	1,928,004	0	1,537,099	0	0	453,536	0	0	(390,905)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/09/2025, Strike Price 1542.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/13/2023	07/09/2025	07/09/2025	Exercise	1	1,172,292	1542.49	112,856	0	112,503	0	0	7,238	0	0	(353)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/15/2025, Strike Price 317.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/20/2023	07/15/2025	07/15/2025	Expiration	1	6,885,544	317.16	198,832	0	0	0	0	72,977	0	0	(198,832)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/15/2025, Strike Price 313.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/20/2023	07/15/2025	07/15/2025	Expiration	1	1,290,878	313.32	44,955	0	0	0	0	12,023	0	0	(44,955)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/15/2025, Strike Price 375.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/20/2023	07/15/2025	07/15/2025	Exercise	1	5,540,913	375.91	374,882	0	111,287	0	0	60,277	0	0	(263,595)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/15/2025, Strike Price 347.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/20/2023	07/15/2025	07/15/2025	Exercise	1	527,516	347.05	67,306	0	55,343	0	0	(3,832)	0	0	(11,962)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/15/2025, Strike Price 1628.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/20/2023	07/15/2025	07/15/2025	Exercise	1	23,126,120	1628.6	1,275,833	0	887,216	0	0	378,629	0	0	(388,617)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/15/2025, Strike Price 1577.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/20/2023	07/15/2025	07/15/2025	Exercise	1	22,517,204	1577.94	1,762,906	0	1,614,508	0	0	244,034	0	0	(148,398)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/15/2025, Strike Price 1539	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/20/2023	07/15/2025	07/15/2025	Exercise	1	784,890	1539	77,213	0	77,561	0	0	4,299	0	0	348	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/15/2025, Strike Price 225.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2023	07/15/2025	07/15/2025	Expiration	1	2,348,940	225.21	62,754	0	0	0	0	46,569	0	0	(62,754)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/15/2025, Strike Price 224.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2023	07/15/2025	07/15/2025	Expiration	1	868,273	224.36	25,619	0	0	0	0	18,651	0	0	(25,619)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/15/2025, Strike Price 179.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2023	07/15/2025	07/15/2025	Expiration	1	965,241	179.08	26,357	0	0	0	0	13,754	0	0	(26,357)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/15/2025, Strike Price 177.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2023	07/15/2025	07/15/2025	Exercise	1	925,288	177.94	27,924	0	2,964	0	0	13,027	0	0	(24,960)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/22/2025, Strike Price 1624.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/27/2023	07/22/2025	07/22/2025	Exercise	1	29,106,918	1624.27	1,566,001	0	1,283,251	0	0	353,340	0	0	(282,750)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/22/2025, Strike Price 1566.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/27/2023	07/22/2025	07/22/2025	Exercise	1	830,399	1566.79	65,973	0	68,418	0	0	3,591	0	0	2,444	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/29/2025, Strike Price 383.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/03/2023	07/29/2025	07/29/2025	Exercise	1	4,540,758	383.51	218,898	0	71,158	0	0	20,706	0	0	(147,740)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/29/2025, Strike Price 354.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/03/2023	07/29/2025	07/29/2025	Exercise	1	1,419,080	354.77	138,148	0	139,000	0	0		(22,560)	0	0	852	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/29/2025, Strike Price 319	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/03/2023	07/29/2025	07/29/2025	Expiration	1	2,583,900	319	60,569	0	0	0	0		19,752	0	0	(60,569)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/29/2025, Strike Price 316.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/03/2023	07/29/2025	07/29/2025	Expiration	1	711,990	316.44	19,106	0	0	0	0		4,912	0	0	(19,106)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/29/2025, Strike Price 1599.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/03/2023	07/29/2025	07/29/2025	Exercise	1	17,773,778	1599.8	1,074,938	0	1,193,881	0	0		83,290	0	0	118,943	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/29/2025, Strike Price 1643.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/03/2023	07/29/2025	07/29/2025	Exercise	1	18,179,654	1643.73	800,819	0	702,642	0	0		199,714	0	0	(98,177)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/29/2025, Strike Price 1560.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/03/2023	07/29/2025	07/29/2025	Exercise	1	811,595	1560.76	63,325	0	76,180	0	0		(1,424)	0	0	12,855	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/29/2025, Strike Price 180.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/04/2023	07/29/2025	07/29/2025	Expiration	1	1,659,714	180.6	36,025	0	0	0	0		19,416	0	0	(36,025)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/29/2025, Strike Price 178.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/04/2023	07/29/2025	07/29/2025	Exercise	1	1,574,936	178.97	39,776	0	6,776	0	0		18,246	0	0	(33,000)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/29/2025, Strike Price 227.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/04/2023	07/29/2025	07/29/2025	Expiration	1	1,773,252	227.34	37,752	0	0	0	0		29,086	0	0	(37,752)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/05/2025, Strike Price 1592.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/10/2023	08/05/2025	08/05/2025	Exercise	1	19,240,782	1592.78	1,263,300	0	1,417,346	0	0		96,394	0	0	154,047	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/05/2025, Strike Price 1559.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/10/2023	08/05/2025	08/05/2025	Exercise	1	920,223	1559.7	74,408	0	88,742	0	0		(332)	0	0	14,334	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/05/2025, Strike Price 1635.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/10/2023	08/05/2025	08/05/2025	Exercise	1	19,783,742	1635.02	923,546	0	908,589	0	0		173,636	0	0	(14,957)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/12/2025, Strike Price 318.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/17/2023	08/12/2025	08/12/2025	Expiration	1	4,961,206	318.23	95,932	0	0	0	0		9,647	0	0	(95,932)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/12/2025, Strike Price 314.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/17/2023	08/12/2025	08/12/2025	Expiration	1	1,111,350	314.83	25,961	0	0	0	0		130	0	0	(25,961)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/12/2025, Strike Price 1634.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/17/2023	08/12/2025	08/12/2025	Exercise	1	18,938,987	1634.08	765,044	0	1,003,810	0	0		24,827	0	0	238,766	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/12/2025, Strike Price 1581.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/17/2023	08/12/2025	08/12/2025	Exercise	1	18,427,737	1581.78	1,114,095	0	1,618,302	0	0		(137,933)	0	0	504,206	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/12/2025, Strike Price 1552.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/17/2023	08/12/2025	08/12/2025	Exercise	1	1,723,530	1552.73	126,940	0	186,436	0	0		(22,008)	0	0	59,496	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/12/2025, Strike Price 381.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/17/2023	08/12/2025	08/12/2025	Exercise	1	4,874,065	381.98	204,739	0	67,756	0	0		(31,420)	0	0	(136,984)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/12/2025, Strike Price 352.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/17/2023	08/12/2025	08/12/2025	Exercise	1	514,431	352.35	46,545	0	51,012	0	0		(16,377)	0	0	4,468	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/12/2025, Strike Price 226.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/18/2023	08/12/2025	08/12/2025	Expiration	1	4,005,404	226.55	66,388	0	0	0	0		42,419	0	0	(66,388)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/12/2025, Strike Price 224.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/18/2023	08/12/2025	08/12/2025	Expiration	1	848,081	224.36	17,426	0	0	0	0		10,039	0	0	(17,426)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 08/12/2025, Strike Price 178.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/18/2023	08/12/2025	08/12/2025	Exercise	1	967,579	178.85	19,260	0	9,035	0	0		5,432	0	0	(10,225)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 08/12/2025, Strike Price 179.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/18/2023	08/12/2025	08/12/2025	Exercise	1	3,296,129	179.43	61,526	0	20,023	0	0		19,071	0	0	(41,503)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/19/2025, Strike Price 1566.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/24/2023	08/19/2025	08/19/2025	Exercise	1	17,155,803	1566.74	1,191,677	0	1,724,078	0	0		(144,815)	0	0	532,400	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/19/2025, Strike Price 1614.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/24/2023	08/19/2025	08/19/2025	Exercise	1	17,645,720	1614.43	869,475	0	1,199,677	0	0		(7,811)	0	0	330,202	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/26/2025, Strike Price 1558.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Exercise	1	20,385,311	1558.51	1,685,227	0	2,318,299	0	0		(20,478)	0	0	633,072	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/26/2025, Strike Price 1604.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Exercise	1	20,940,030	1604.6	1,283,207	0	1,711,508	0	0		118,285	0	0	428,301	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/26/2025, Strike Price 1529.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Exercise	1	719,006	1529.8	70,561	0	96,797	0	0		(3,416)	0	0	26,235	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/26/2025, Strike Price 314.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Exercise	1	9,065,247	314.22	264,116	0	24,523	0	0		39,699	0	0	(239,594)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/26/2025, Strike Price 310.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Exercise	1	620,340	310.17	22,324	0	9,800	0	0		1,649	0	0	(12,524)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/26/2025, Strike Price 373.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Exercise	1	4,966,074	373.67	317,636	0	288,526	0	0		(18,795)	0	0	(29,110)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/26/2025, Strike Price 344.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Exercise	1	1,310,050	344.75	160,208	0	192,394	0	0		(33,252)	0	0	32,186	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/26/2025, Strike Price 223.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Expiration	1	2,105,130	223.95	54,050	0	0	0	0		33,779	0	0	(54,050)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 08/26/2025, Strike Price 178.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/01/2023	08/26/2025	08/26/2025	Exercise	1	782,099	178.97	19,359	0	11,668	0	0		8,180	0	0	(7,691)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 08/26/2025, Strike Price 175.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/01/2023	08/26/2025	08/26/2025	Exercise	1	3,029,445	175.62	100,568	0	103,845	0	0		26,994	0	0	3,278	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/03/2025, Strike Price 1564.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/07/2023	09/03/2025	09/03/2025	Exercise	1	15,413,674	1564.84	1,151,184	0	1,714,491	0	0		(84,572)	0	0	563,307	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/03/2025, Strike Price 1585.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/07/2023	09/03/2025	09/03/2025	Exercise	1	16,208,307	1585.94	1,051,241	0	1,563,251	0	0		(36,138)	0	0	512,010	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/03/2025, Strike Price 1621.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/07/2023	09/03/2025	09/03/2025	Exercise	1	16,537,872	1621.36	828,554	0	1,198,908	0	0		48,577	0	0	370,354	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/03/2025, Strike Price 1542.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/07/2023	09/03/2025	09/03/2025	Exercise	1	1,326,636	1542.6	113,005	0	168,818	0	0		(12,685)	0	0	55,813	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2025, Strike Price 315.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/14/2023	09/09/2025	09/09/2025	Exercise	1	1,713,002	315.47	43,560	0	5,104	0	0		4,551	0	0	(38,456)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2025, Strike Price 311.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/14/2023	09/09/2025	09/09/2025	Exercise	1	605,164	311.94	18,414	0	8,672	0	0		456	0	0	(9,742)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2025, Strike Price 1580.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/14/2023	09/09/2025	09/09/2025	Exercise	1	17,136,306	1580.84	1,176,961	0	1,877,163	0	0		(34,972)	0	0	700,202	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2025, Strike Price 1627.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/14/2023	09/09/2025	09/09/2025	Exercise	1	22,553,824	1627.26	1,106,662	0	1,756,755	0	0		98,822	0	0	650,093	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2025, Strike Price 376.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/14/2023	09/09/2025	09/09/2025	Exercise	1	5,808,315	376.43	325,907	0	321,870	0	0		(43,591)	0	0	(4,037)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2025, Strike Price 347.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/14/2023	09/09/2025	09/09/2025	Exercise	1	729,120	347.2	81,375	0	105,189	0	0		(22,007)	0	0	23,814	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2025, Strike Price 224.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2023	09/09/2025	09/09/2025	Expiration	1	1,192,691	224.19	29,526	0	0	0	0		18,102	0	0	(29,526)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2025, Strike Price 222.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2023	09/09/2025	09/09/2025	Expiration	1	605,662	222.67	16,782	0	0	0	0		9,515	0	0	(16,782)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 09/09/2025, Strike Price 178.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2023	09/09/2025	09/09/2025	Exercise	1	1,159,665	178.41	30,680	0	23,140	0	0		12,123	0	0	(7,540)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 09/09/2025, Strike Price 176.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2023	09/09/2025	09/09/2025	Exercise	1	3,045,701	176.87	94,193	0	87,822	0	0		32,101	0	0	(6,371)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/16/2025, Strike Price 1573.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/21/2023	09/16/2025	09/16/2025	Exercise	1	19,223,649	1573.13	1,140,902	0	2,319,234	0	0		(322,482)	0	0	1,178,332	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/16/2025, Strike Price 1617.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/21/2023	09/16/2025	09/16/2025	Exercise	1	20,215,000	1617.2	855,528	0	1,821,500	0	0		(166,629)	0	0	965,972	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/23/2025, Strike Price 375.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/28/2023	09/23/2025	09/23/2025	Exercise	1	5,883,931	375.97	252,754	0	461,206	0	0		(138,804)	0	0	208,452	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/23/2025, Strike Price 313.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/28/2023	09/23/2025	09/23/2025	Exercise	1	1,859,873	313.11	34,801	0	31,779	0	0		(16,451)	0	0	(3,022)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/23/2025, Strike Price 310.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/28/2023	09/23/2025	09/23/2025	Exercise	1	987,104	310.41	21,423	0	25,599	0	0		(11,407)	0	0	4,176	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/23/2025, Strike Price 1556.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/28/2023	09/23/2025	09/23/2025	Exercise	1	16,764,797	1556.62	1,062,001	0	2,232,729	0	0		(399,474)	0	0	1,170,728	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/23/2025, Strike Price 1604.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/28/2023	09/23/2025	09/23/2025	Exercise	1	17,276,049	1604.09	764,757	0	1,721,477	0	0		(242,894)	0	0	956,720	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/23/2025, Strike Price 1522.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/28/2023	09/23/2025	09/23/2025	Exercise	1	1,019,834	1522.14	81,621	0	161,999	0	0		(30,963)	0	0	80,379	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/23/2025, Strike Price 223.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/29/2023	09/23/2025	09/23/2025	Expiration	1	1,288,282	223.66	24,480	0	0	0	0		10,736	0	0	(24,480)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 09/23/2025, Strike Price 178.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/29/2023	09/23/2025	09/23/2025	Exercise	1	1,431,147	178.67	29,076	0	35,404	0	0		6,750	0	0	6,328	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 09/23/2025, Strike Price 177.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/29/2023	09/23/2025	09/23/2025	Exercise	1	941,622	177.33	21,399	0	30,586	0	0		3,281	0	0	9,186	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/30/2025, Strike Price 1541.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/05/2023	09/30/2025	09/30/2025	Exercise	1	20,682,233	1541.15	1,352,225	0	2,857,252	0	0		(674,621)	0	0	1,505,027	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/30/2025, Strike Price 1585.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/05/2023	09/30/2025	09/30/2025	Exercise	1	22,260,560	1585.51	1,044,052	0	2,366,442	0	0		(508,608)	0	0	1,322,390	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/30/2025, Strike Price 1508.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/05/2023	09/30/2025	09/30/2025	Exercise	1	678,812	1508.47	55,330	0	110,516	0	0		(26,552)	0	0	55,186	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/07/2025, Strike Price 307.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/12/2023	10/07/2025	10/07/2025	Exercise	1	3,804,641	307.57	95,741	0	140,771	0	0		(56,848)	0	0	45,030	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/07/2025, Strike Price 303.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/12/2023	10/07/2025	10/07/2025	Exercise	1	753,424	303.8	23,254	0	37,572	0	0		(14,349)	0	0	14,318	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/07/2025, Strike Price 1529.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/12/2023	10/07/2025	10/07/2025	Exercise	1	20,169,752	1529.17	1,516,081	0	3,169,953	0	0		(636,152)	0	0	1,653,871	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/07/2025, Strike Price 1577.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/12/2023	10/07/2025	10/07/2025	Exercise	1	20,848,204	1577.02	1,117,060	0	2,544,586	0	0		(456,916)	0	0	1,427,526	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/07/2025, Strike Price 333.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/12/2023	10/07/2025	10/07/2025	Exercise	1	1,151,196	333.68	133,515	0	268,893	0	0		(85,026)	0	0	135,378	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/07/2025, Strike Price 367.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/12/2023	10/07/2025	10/07/2025	Exercise	1	4,657,611	367.03	237,251	0	565,847	0	0		(179,356)	0	0	328,596	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/07/2025, Strike Price 219.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/13/2023	10/07/2025	10/07/2025	Exercise	1	1,515,501	219.32	41,875	0	40,147	0	0		12,611	0	0	(1,728)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 10/07/2025, Strike Price 177.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/13/2023	10/07/2025	10/07/2025	Exercise	1	530,366	177.38	11,930	0	21,289	0	0		1,680	0	0	9,359	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 10/07/2025, Strike Price 174.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/13/2023	10/07/2025	10/07/2025	Exercise	1	2,302,899	174.33	70,277	0	134,346	0	0		2,481	0	0	64,069	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2025, Strike Price 1543.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/19/2023	10/14/2025	10/14/2025	Exercise	1	16,982,680	1543.88	1,016,875	0	2,364,670	0	0		(636,599)	0	0	1,347,795	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2025, Strike Price 1588.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/19/2023	10/14/2025	10/14/2025	Exercise	1	17,173,955	1588.71	725,383	0	1,839,213	0	0		(460,796)	0	0	1,113,830	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/21/2025, Strike Price 1534.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/26/2023	10/21/2025	10/21/2025	Exercise	1	20,491,182	1534.92	1,245,949	0	3,240,446	0	0		(884,665)	0	0	1,994,497	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/21/2025, Strike Price 1584.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/26/2023	10/21/2025	10/21/2025	Exercise	1	21,196,730	1584.21	876,282	0	2,588,227	0	0		(657,706)	0	0	1,711,946	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/21/2025, Strike Price 306.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/26/2023	10/21/2025	10/21/2025	Exercise	1	2,107,206	306.28	44,302	0	72,653	0	0		(47,184)	0	0	28,350	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/21/2025, Strike Price 368.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/26/2023	10/21/2025	10/21/2025	Exercise	1	6,259,456	368.42	289,871	0	667,367	0	0		(260,334)	0	0	377,496	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/21/2025, Strike Price 335.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/26/2023	10/21/2025	10/21/2025	Exercise	1	1,073,920	335.6	114,836	0	230,720	0	0		(83,911)	0	0	115,884	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/21/2025, Strike Price 220.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/27/2023	10/21/2025	10/21/2025	Exercise	1	817,276	220.29	15,137	0	14,209	0	0		964	0	0	(928)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 10/21/2025, Strike Price 177.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/27/2023	10/21/2025	10/21/2025	Exercise	1	627,599	177.79	10,166	0	21,427	0	0		(1,354)	0	0	11,261	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/28/2025, Strike Price 1522.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/02/2023	10/28/2025	10/28/2025	Exercise	1	21,984,900	1522.5	1,719,682	0	3,897,645	0	0		(766,505)	0	0	2,177,963	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/28/2025, Strike Price 1565.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/02/2023	10/28/2025	10/28/2025	Exercise	1	22,512,034	1565.51	1,309,260	0	3,262,966	0	0		(593,258)	0	0	1,953,706	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/04/2025, Strike Price 304.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/09/2023	11/04/2025	11/04/2025	Exercise	1	8,257,435	304.59	233,358	0	331,013	0	0		(161,620)	0	0	97,655	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/04/2025, Strike Price 301.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/09/2023	11/04/2025	11/04/2025	Exercise	1	503,422	301.45	16,969	0	25,635	0	0		(11,452)	0	0	8,666	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/04/2025, Strike Price 1525.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/09/2023	11/04/2025	11/04/2025	Exercise	1	19,312,830	1525.5	1,518,311	0	3,294,765	0	0		(639,078)	0	0	1,776,454	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/04/2025, Strike Price 1571.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/09/2023	11/04/2025	11/04/2025	Exercise	1	19,931,058	1571.85	1,136,261	0	2,712,252	0	0		(483,121)	0	0	1,575,991	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/04/2025, Strike Price 1481.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/09/2023	11/04/2025	11/04/2025	Exercise	1	1,007,189	1481.16	104,001	0	207,121	0	0		(40,524)	0	0	103,120	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/04/2025, Strike Price 365.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/09/2023	11/04/2025	11/04/2025	Exercise	1	4,152,648	365.55	231,702	0	536,987	0	0		(171,088)	0	0	305,286	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/04/2025, Strike Price 332.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/09/2023	11/04/2025	11/04/2025	Exercise	1	784,016	332.21	97,422	0	190,240	0	0		(58,211)	0	0	92,818	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/04/2025, Strike Price 218.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2023	11/04/2025	11/04/2025	Exercise	1	2,789,491	218.27	75,785	0	101,984	0	0		14,041	0	0	26,199	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/04/2025, Strike Price 174.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2023	11/04/2025	11/04/2025	Exercise	1	1,214,939	174.06	33,993	0	76,012	0	0		(3,114)	0	0	42,020	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/04/2025, Strike Price 172.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2023	11/04/2025	11/04/2025	Exercise	1	760,593	172.47	24,784	0	55,037	0	0		(3,236)	0	0	30,253	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/12/2025, Strike Price 1553.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/16/2023	11/12/2025	11/12/2025	Exercise	1	16,871,444	1553.54	1,253,418	0	2,419,717	0	0		(325,285)	0	0	1,166,299	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/12/2025, Strike Price 1604.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/16/2023	11/12/2025	11/12/2025	Exercise	1	17,421,178	1604.16	908,821	0	1,869,983	0	0		(185,659)	0	0	961,163	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/18/2025, Strike Price 308.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2023	11/18/2025	11/18/2025	Exercise	1	4,890,520	308.94	153,347	0	93,872	0	0		(28,940)	0	0	(59,475)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/18/2025, Strike Price 1563.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2023	11/18/2025	11/18/2025	Exercise	1	20,048,301	1563.83	1,443,573	0	2,667,842	0	0		(311,635)	0	0	1,224,269	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/18/2025, Strike Price 1615.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2023	11/18/2025	11/18/2025	Exercise	1	21,207,707	1615.21	1,059,398	0	2,057,734	0	0		(157,628)	0	0	998,336	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/18/2025, Strike Price 372.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2023	11/18/2025	11/18/2025	Exercise	1	5,498,428	372.27	299,796	0	549,739	0	0		(153,641)	0	0	249,944	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/18/2025, Strike Price 219.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/24/2023	11/18/2025	11/18/2025	Exercise	1	2,075,619	219.41	57,611	0	47,584	0	0		16,926	0	0	(10,028)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/18/2025, Strike Price 174.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/24/2023	11/18/2025	11/18/2025	Exercise	1	1,242,259	174.72	37,825	0	69,962	0	0		2,799	0	0	32,137	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/18/2025, Strike Price 174.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/24/2023	11/18/2025	11/18/2025	Exercise	1	1,178,888	174.65	36,113	0	66,893	0	0		2,582	0	0	30,780	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1575.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	11/30/2023	11/25/2025	11/25/2025	Exercise	1	20,437,478	1575.75	1,369,762	0	2,516,180	0	0		(279,056)	0	0	1,146,418	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1627.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	11/30/2023	11/25/2025	11/25/2025	Exercise	1	20,947,727	1627.64	965,507	0	1,828,956	0	0		(113,684)	0	0	863,448	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1536.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	11/30/2023	11/25/2025	11/25/2025	Exercise	1	1,305,855	1536.3	111,631	0	198,433	0	0		(26,919)	0	0	86,802	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/02/2025, Strike Price 375.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/07/2023	12/02/2025	12/02/2025	Exercise	1	9,339,902	375.7	528,772	0	931,753	0	0		(186,295)	0	0	402,981	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/02/2025, Strike Price 344.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/07/2023	12/02/2025	12/02/2025	Exercise	1	730,086	344.38	85,818	0	145,856	0	0		(32,193)	0	0	60,038	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/02/2025, Strike Price 312.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/07/2023	12/02/2025	12/02/2025	Exercise	1	2,149,587	312.44	64,417	0	38,322	0	0		(204)	0	0	(26,096)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/02/2025, Strike Price 309.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/07/2023	12/02/2025	12/02/2025	Exercise	1	1,220,415	309.75	41,845	0	32,544	0	0		(1,631)	0	0	(9,300)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/02/2025, Strike Price 1574.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/07/2023	12/02/2025	12/02/2025	Exercise	1	17,473,620	1574.2	1,261,120	0	2,496,168	0	0		(175,783)	0	0	1,235,048	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/02/2025, Strike Price 1624.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/07/2023	12/02/2025	12/02/2025	Exercise	1	17,917,242	1624.41	911,552	0	1,926,610	0	0		(51,579)	0	0	1,015,058	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/02/2025, Strike Price 219.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/08/2023	12/02/2025	12/02/2025	Exercise	1	626,744	219.91	16,815	0	17,642	0	0		5,117	0	0	827	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/02/2025, Strike Price 177.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/08/2023	12/02/2025	12/02/2025	Exercise	1	1,558,555	177.31	40,170	0	66,277	0	0		8,754	0	0	26,106	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/09/2025, Strike Price 1593.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/14/2023	12/09/2025	12/09/2025	Exercise	1	19,309,826	1593.22	1,380,654	0	2,386,186	0	0		819	0	0	1,005,532	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/09/2025, Strike Price 1643.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/14/2023	12/09/2025	12/09/2025	Exercise	1	19,792,436	1643.89	990,736	0	1,760,368	0	0		103,664	0	0	769,632	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/09/2025, Strike Price 1548.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/14/2023	12/09/2025	12/09/2025	Exercise	1	1,223,520	1548.76	115,404	0	190,659	0	0		(5,746)	0	0	75,254	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/16/2025, Strike Price 380.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/21/2023	12/16/2025	12/16/2025	Exercise	1	11,224,828	380.89	630,005	0	1,010,526	0	0		(126,809)	0	0	380,521	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/16/2025, Strike Price 348.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/21/2023	12/16/2025	12/16/2025	Exercise	1	982,967	348.57	116,973	0	187,840	0	0		(30,872)	0	0	70,867	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/16/2025, Strike Price 316.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/21/2023	12/16/2025	12/16/2025	Exercise	1	4,996,276	316.22	175,096	0	7,900	0	0		57,724	0	0	(167,196)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/16/2025, Strike Price 312.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/21/2023	12/16/2025	12/16/2025	Exercise	1	856,634	312.64	35,324	0	11,179	0	0		9,732	0	0	(24,145)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/16/2025, Strike Price 1597.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/21/2023	12/16/2025	12/16/2025	Exercise	1	18,766,865	1597.18	1,337,482	0	2,160,708	0	0		26,828	0	0	823,226	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/16/2025, Strike Price 1647.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/21/2023	12/16/2025	12/16/2025	Exercise	1	19,403,545	1647.16	972,929	0	1,577,460	0	0		119,941	0	0	604,531	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/16/2025, Strike Price 1554.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/21/2023	12/16/2025	12/16/2025	Exercise	1	528,472	1554.33	49,029	0	77,092	0	0		(1,724)	0	0	28,063	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/16/2025, Strike Price 222.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/22/2023	12/16/2025	12/16/2025	Exercise	1	1,974,646	222.37	54,346	0	23,976	0	0		26,491	0	0	(30,370)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/16/2025, Strike Price 176.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/22/2023	12/16/2025	12/16/2025	Exercise	1	2,613,991	176.86	88,089	0	103,312	0	0		31,730	0	0	15,223	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/23/2025, Strike Price 1619.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/28/2023	12/23/2025	12/23/2025	Exercise	1	20,741,568	1619.17	1,313,644	0	2,156,051	0	0		105,073	0	0	842,407	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/23/2025, Strike Price 1673.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/28/2023	12/23/2025	12/23/2025	Exercise	1	21,398,182	1673.04	912,795	0	1,463,688	0	0		196,057	0	0	550,893	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/23/2025, Strike Price 1581.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/28/2023	12/23/2025	12/23/2025	Exercise	1	1,249,756	1581.97	100,773	0	162,353	0	0		1,684	0	0	61,580	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/30/2025, Strike Price 322.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/04/2024	12/30/2025	12/30/2025	Expiration	1	2,657,820	322.16	60,416	0	0	0	0		19,579	0	0	(60,416)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/30/2025, Strike Price 1650.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/04/2024	12/30/2025	12/30/2025	Exercise	1	31,697,076	1650.03	1,458,525	0	2,867,285	0	0		73,525	0	0	1,408,760	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/30/2025, Strike Price 1589.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/04/2024	12/30/2025	12/30/2025	Exercise	1	619,835	1589.32	43,934	0	81,888	0	0		(2,842)	0	0	37,954	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2025, Strike Price 385.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/04/2024	12/30/2025	12/30/2025	Exercise	1	10,085,245	385.08	475,361	0	887,579	0	0		(140,233)	0	0	412,219	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2025, Strike Price 356.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/04/2024	12/30/2025	12/30/2025	Exercise	1	690,737	356.05	66,916	0	122,065	0	0		(22,980)	0	0	55,149	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/31/2025, Strike Price 224.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/05/2024	12/31/2025	12/31/2025	Exercise	1	1,868,994	224.1	41,366	0	16,346	0	0		19,720	0	0	(25,020)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/31/2025, Strike Price 223	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/05/2024	12/31/2025	12/31/2025	Exercise	1	517,360	223	12,458	0	7,099	0	0		5,591	0	0	(5,359)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/30/2025, Strike Price 178.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/05/2024	12/30/2025	12/30/2025	Exercise	1	1,071,611	178.9	28,273	0	33,903	0	0		10,703	0	0	5,631	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/07/2025, Strike Price 1622	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/11/2024	01/07/2025	01/07/2025	Exercise	1	26,681,900	1622	935,082	0	572,625	0	0		395,045	0	0	(362,458)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/07/2025, Strike Price 1583.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/11/2024	01/07/2025	01/07/2025	Exercise	1	62,680,868	1583.25	3,170,565	0	2,912,240	0	0		337,675	0	0	(258,325)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/14/2025, Strike Price 1625.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/18/2024	01/14/2025	01/14/2025	Exercise	1	23,013,540	1625.25	696,885	0	144,998	0	0		261,281	0	0	(551,887)	0	0	
Purchased Option, Call, LMCDTR5.IDX/USD, Maturing on 01/14/2025, Strike Price 312.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/18/2024	01/14/2025	01/14/2025	Exercise	1	16,662,856	312.8	801,840	0	1,285,453	0	0		(671,928)	0	0	483,613	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/14/2025, Strike Price 354.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/18/2024	01/14/2025	01/14/2025	Exercise	1	13,775,227	354.21	822,524	0	1,032,141	0	0		(378,542)	0	0	209,617	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/14/2025, Strike Price 1582.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/18/2024	01/14/2025	01/14/2025	Exercise	1	67,561,160	1582.97	3,241,077	0	2,241,554	0	0		130,232	0	0	(999,523)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/14/2025, Strike Price 304.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/18/2024	01/14/2025	01/14/2025	Expiration	1	1,451,129	304.22	26,187	0	0	0	0		26,056	0	0	(26,187)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/14/2025, Strike Price 318.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/18/2024	01/14/2025	01/14/2025	Expiration	1	7,097,517	318.56	135,666	0	0	0	0		106,017	0	0	(135,666)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/14/2025, Strike Price 317.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/18/2024	01/14/2025	01/14/2025	Expiration	1	2,105,423	317.56	43,279	0	0	0	0		30,260	0	0	(43,279)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/14/2025, Strike Price 225.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/19/2024	01/14/2025	01/14/2025	Expiration	1	1,664,006	225.17	33,846	0	0	0	0		31,106	0	0	(33,846)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/14/2025, Strike Price 223.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/19/2024	01/14/2025	01/14/2025	Expiration	1	8,200,788	223.09	129,028	0	0	0	0		125,701	0	0	(129,028)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/14/2025, Strike Price 180.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/19/2024	01/14/2025	01/14/2025	Expiration	1	2,112,562	180.87	25,930	0	0	0	0		25,501	0	0	(25,930)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 01/14/2025, Strike Price 178.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/19/2024	01/14/2025	01/14/2025	Expiration	1	1,563,538	178.69	26,075	0	0	0	0		21,264	0	0	(26,075)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/22/2025, Strike Price 1625.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/25/2024	01/22/2025	01/22/2025	Exercise	1	22,754,900	1625.35	800,108	0	482,580	0	0		348,575	0	0	(317,528)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/22/2025, Strike Price 1585.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/25/2024	01/22/2025	01/22/2025	Exercise	1	62,431,477	1585.36	3,268,759	0	2,932,235	0	0		446,562	0	0	(336,525)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 03/25/2025, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/26/2024	03/25/2025	03/25/2025	Expiration	1	13,000,000	260	246,925	0	0	0	0		51,490	0	0	(246,925)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 03/25/2025, Strike Price 265	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/26/2024	03/25/2025	03/25/2025	Expiration	1	10,600,000	265	128,252	0	0	0	0		65,203	0	0	(128,252)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 03/25/2025, Strike Price 258	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/26/2024	03/25/2025	03/25/2025	Exercise	1	12,900,000	258	288,970	0	76,500	0	0		27,731	0	0	(212,470)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/29/2024	01/22/2025	01/22/2025	Exercise	1	32,091,400	5030	1,979,021	0	6,167,291	0	0		(3,520,564)	0	0	4,188,270	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/28/2025, Strike Price 1626.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Exercise	1	23,583,380	1626.44	983,345	0	601,750	0	0		508,930	0	0	(381,595)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/28/2025, Strike Price 1586.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Exercise	1	77,987,780	1586.73	4,713,045	0	3,991,472	0	0		1,207,281	0	0	(721,574)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/28/2025, Strike Price 319.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Exercise	1	6,384,406	319.38	146,017	0	25,987	0	0		113,409	0	0	(120,030)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/28/2025, Strike Price 317.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Exercise	1	2,640,019	317.31	69,685	0	28,038	0	0		46,576	0	0	(41,647)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/28/2025, Strike Price 312.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Exercise	1	16,430,560	312.19	927,021	0	1,632,614	0	0		(588,740)	0	0	705,593	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/28/2025, Strike Price 354.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Exercise	1	11,913,552	354.57	887,016	0	1,214,640	0	0		(162,356)	0	0	327,624	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/28/2025, Strike Price 302.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Expiration	1	1,805,224	302.89	48,336	0	0	0	0		45,591	0	0	(48,336)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 01/28/2025, Strike Price 305.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Expiration	1	452,184	305.53	10,020	0	0	0	0		9,794	0	0	(10,020)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/28/2025, Strike Price 223.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Expiration	1	5,746,628	223.17	103,773	0	0	0	0		94,153	0	0	(103,773)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/28/2025, Strike Price 225.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/02/2024	01/28/2025	01/28/2025	Exercise	1	975,370	225.78	23,112	0	3,024	0	0		20,478	0	0	(20,088)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 01/28/2025, Strike Price 228.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/02/2024	01/28/2025	01/28/2025	Expiration	1	478,968	228.08	8,862	0	0	0	0		8,498	0	0	(8,862)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 01/28/2025, Strike Price 179.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/02/2024	01/28/2025	01/28/2025	Exercise	1	1,121,188	179.39	20,313	0	5,313	0	0		16,391	0	0	(15,000)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 01/28/2025, Strike Price 177.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/02/2024	01/28/2025	01/28/2025	Exercise	1	2,343,799	177.83	52,588	0	31,764	0	0		34,064	0	0	(20,824)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1626.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/08/2024	02/04/2025	02/04/2025	Exercise	1	16,260,200	1626.02	614,676	0	406,600	0	0		265,578	0	0	(208,076)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1656.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/08/2024	02/04/2025	02/04/2025	Exercise	1	16,983,738	1656.95	457,900	0	99,733	0	0		339,388	0	0	(358,168)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1596.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/08/2024	02/04/2025	02/04/2025	Exercise	1	103,951,707	1596.31	5,367,190	0	4,582,494	0	0		1,256,069	0	0	(784,696)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2024	01/22/2025	01/22/2025	Exercise	1	61,074,000	5220	2,828,941	0	9,086,922	0	0		(5,042,817)	0	0	6,257,981	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2024	01/22/2025	01/22/2025	Exercise	1	66,920,000	4780	7,295,547	0	17,033,240	0	0		(8,261,734)	0	0	9,737,693	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 02/11/2025, Strike Price 312.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Exercise	1	23,002,577	312.79	1,288,285	0	2,289,183	0	0		(824,320)	0	0	1,000,898	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 02/11/2025, Strike Price 303.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Expiration	1	2,489,514	303.97	45,946	0	0	0	0		40,986	0	0	(45,946)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/11/2025, Strike Price 1643.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Exercise	1	28,071,663	1643.54	874,950	0	449,033	0	0		491,745	0	0	(425,917)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/11/2025, Strike Price 1599.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Exercise	1	100,287,701	1599.74	4,891,889	0	4,393,942	0	0		1,056,323	0	0	(497,947)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/11/2025, Strike Price 358.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Exercise	1	17,598,714	358.28	1,250,104	0	1,626,854	0	0		(137,659)	0	0	376,750	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/11/2025, Strike Price 320.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Expiration	1	4,576,462	320.93	88,769	0	0	0	0		67,585	0	0	(88,769)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/11/2025, Strike Price 319.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Expiration	1	919,728	319.35	20,076	0	0	0	0		13,894	0	0	(20,076)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 02/11/2025, Strike Price 227.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/16/2024	02/11/2025	02/11/2025	Expiration	1	2,663,766	227.09	46,099	0	0	0	0		39,617	0	0	(46,099)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/11/2025, Strike Price 224.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/16/2024	02/11/2025	02/11/2025	Expiration	1	6,826,499	224.04	119,747	0	0	0	0		106,649	0	0	(119,747)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/11/2025, Strike Price 222.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/16/2024	02/11/2025	02/11/2025	Exercise	1	431,902	222.63	8,827	0	2,541	0	0		7,290	0	0	(6,286)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 02/11/2025, Strike Price 179.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/16/2024	02/11/2025	02/11/2025	Exercise	1	3,344,899	179.93	53,725	0	30,302	0	0		40,992	0	0	(23,423)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 02/11/2025, Strike Price 178.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/16/2024	02/11/2025	02/11/2025	Exercise	1	2,675,565	178.49	52,015	0	46,019	0	0		32,660	0	0	(5,996)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/19/2025, Strike Price 1638.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/22/2024	02/19/2025	02/19/2025	Exercise	1	32,271,555	1638.15	1,086,199	0	825,824	0	0		527,007	0	0	(260,375)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/19/2025, Strike Price 1594.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/22/2024	02/19/2025	02/19/2025	Exercise	1	101,560,074	1594.6	5,280,216	0	5,443,584	0	0		984,711	0	0	163,369	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Exercise	1	22,968,000	5280	1,256,808	0	3,189,116	0	0		(1,557,020)	0	0	1,932,307	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 02/25/2025, Strike Price 313.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Exercise	1	21,340,634	313.28	1,263,018	0	2,297,361	0	0		(696,275)	0	0	1,034,342	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 02/25/2025, Strike Price 301.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Expiration	1	1,598,682	301.07	36,108	0	0	0	0		27,102	0	0	(36,108)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1638.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Exercise	1	27,492,520	1638.41	987,084	0	615,323	0	0		491,232	0	0	(371,762)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1593.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Exercise	1	97,520,996	1593.22	5,480,407	0	5,010,651	0	0		1,210,977	0	0	(469,756)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/25/2025, Strike Price 319.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Expiration	1	5,614,947	319.94	117,424	0	0	0	0		77,329	0	0	(117,424)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/25/2025, Strike Price 318.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Expiration	1	3,278,387	318.29	77,483	0	0	0	0		45,674	0	0	(77,483)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/25/2025, Strike Price 360.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Exercise	1	14,969,773	360.11	1,103,684	0	1,348,115	0	0		(26,249)	0	0	244,432	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/25/2025, Strike Price 384.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Exercise	1	449,888	384.52	14,141	0	9,383	0	0		6,556	0	0	(4,758)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/25/2025, Strike Price 224.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/01/2024	02/25/2025	02/25/2025	Expiration	1	5,276,191	224.71	106,130	0	0	0	0		94,766	0	0	(106,130)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/25/2025, Strike Price 179.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/01/2024	02/25/2025	02/25/2025	Exercise	1	1,745,806	179.98	33,174	0	25,414	0	0		24,766	0	0	(7,760)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 02/25/2025, Strike Price 178.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/01/2024	02/25/2025	02/25/2025	Exercise	1	2,611,509	178.26	62,116	0	63,581	0	0		38,337	0	0	1,465	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 02/25/2025, Strike Price 226.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/01/2024	02/25/2025	02/25/2025	Exercise	1	1,030,879	226.07	21,523	0	6,977	0	0		16,692	0	0	(14,546)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 02/25/2025, Strike Price 228.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/01/2024	02/25/2025	02/25/2025	Expiration	1	312,661	228.22	5,288	0	0	0	0		4,566	0	0	(5,288)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1632.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/07/2024	03/04/2025	03/04/2025	Exercise	1	18,216,245	1632.28	834,546	0	578,088	0	0		431,104	0	0	(256,458)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1657.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/07/2024	03/04/2025	03/04/2025	Exercise	1	18,601,862	1657.92	659,716	0	293,515	0	0		456,882	0	0	(366,201)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1603.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/07/2024	03/04/2025	03/04/2025	Exercise	1	121,379,917	1603.01	7,244,208	0	6,138,620	0	0		2,559,243	0	0	(1,105,588)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	01/22/2025	01/22/2025	Exercise	1	17,382,600	5220	1,062,264	0	2,586,278	0	0		(1,178,160)	0	0	1,524,014	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	02/25/2025	02/25/2025	Exercise	1	65,400,000	5450	2,682,568	0	6,757,560	0	0		(3,172,783)	0	0	4,074,992	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	01/22/2025	01/22/2025	Exercise	1	16,060,800	4780	2,086,916	0	4,087,978	0	0		(1,646,832)	0	0	2,001,062	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	02/25/2025	02/25/2025	Exercise	1	71,400,000	5000	6,973,984	0	14,467,496	0	0		(6,137,132)	0	0	7,493,512	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 03/25/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/08/2024	03/25/2025	03/25/2025	Expiration	1	11,475,000	255	248,850	0	0	0	0		65,583	0	0	(248,850)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 03/25/2025, Strike Price 254	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/08/2024	03/25/2025	03/25/2025	Exercise	1	12,700,000	254	301,500	0	29,500	0	0		65,450	0	0	(272,000)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 03/25/2025, Strike Price 256	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/08/2024	03/25/2025	03/25/2025	Expiration	1	12,800,000	256	252,000	0	0	0	0		78,109	0	0	(252,000)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 03/25/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/08/2024	03/25/2025	03/25/2025	Expiration	1	15,300,000	255	331,800	0	0	0	0		87,444	0	0	(331,800)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 03/25/2025, Strike Price 268	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	03/25/2025	03/25/2025	Expiration	1	12,060,000	268	176,153	0	0	0	0		140,388	0	0	(176,153)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 06/24/2025, Strike Price 265	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	06/24/2025	06/24/2025	Expiration	1	14,575,000	265	309,568	0	0	0	0		176,027	0	0	(309,568)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Expiration	1	73,029,600	2160	4,712,117	0	0	0	0		(84,816)	0	0	(4,712,117)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	43,524,600	2410	2,279,737	0	1,354,139	0	0		2,043,654	0	0	(925,598)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Expiration	1	19,591,200	2160	1,264,090	0	0	0	0		(22,753)	0	0	(1,264,090)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	9,123,400	2420	456,564	0	244,975	0	0		413,173	0	0	(211,590)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	559,383,500	5330	34,413,681	0	35,426,922	0	0		(31,691,214)	0	0	1,013,241	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Expiration	1	7,759,200	2120	579,201	0	0	0	0		(43,967)	0	0	(579,201)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	3,689,500	2350	249,890	0	211,919	0	0		206,212	0	0	(37,971)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	134,866,400	5260	9,453,472	0	10,449,838	0	0		(8,352,736)	0	0	996,367	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	71,140,000	2000	7,967,232	0	2,026,882	0	0		(1,557,466)	0	0	(5,940,350)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	40,635,000	2250	4,021,292	0	4,243,739	0	0		2,638,529	0	0	222,446	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 03/11/2025, Strike Price 304.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Expiration	1	667,797	304.93	10,140	0	0	0	0		8,032	0	0	(10,140)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 03/11/2025, Strike Price 302.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Expiration	1	944,081	302.59	16,942	0	0	0	0		12,175	0	0	(16,942)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/11/2025, Strike Price 321.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Expiration	1	9,376,981	321.57	181,294	0	0	0	0		123,663	0	0	(181,294)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/11/2025, Strike Price 320.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Expiration	1	1,727,172	320.44	36,044	0	0	0	0		23,008	0	0	(36,044)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/11/2025, Strike Price 316.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Exercise	1	27,737,953	316.03	1,625,432	0	2,747,929	0	0		(705,493)	0	0	1,122,498	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/11/2025, Strike Price 365.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Exercise	1	20,925,354	365.7	1,434,505	0	1,240,530	0	0		142,221	0	0	(193,976)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/11/2025, Strike Price 1650.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Exercise	1	17,759,918	1650.55	580,613	0	140,095	0	0		318,555	0	0	(440,518)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/11/2025, Strike Price 1678.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Expiration	1	18,110,152	1678.42	430,146	0	0	0	0		325,205	0	0	(430,146)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/11/2025, Strike Price 1614.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Exercise	1	108,396,154	1614.72	5,358,518	0	3,279,301	0	0		1,829,585	0	0	(2,079,217)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/11/2025, Strike Price 228.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/15/2024	03/11/2025	03/11/2025	Exercise	1	722,787	228.73	11,597	0	1,959	0	0		9,700	0	0	(9,638)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/11/2025, Strike Price 227.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/15/2024	03/11/2025	03/11/2025	Exercise	1	1,192,118	227.07	22,523	0	11,970	0	0		17,425	0	0	(10,553)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/11/2025, Strike Price 226.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/15/2024	03/11/2025	03/11/2025	Expiration	1	8,387,621	226.57	128,459	0	0	0	0		116,260	0	0	(128,459)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 03/11/2025, Strike Price 181.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/15/2024	03/11/2025	03/11/2025	Exercise	1	2,492,899	181.17	39,354	0	14,448	0	0		30,141	0	0	(24,906)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 03/11/2025, Strike Price 179.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/15/2024	03/11/2025	03/11/2025	Exercise	1	4,899,494	179.93	91,221	0	62,357	0	0		62,333	0	0	(28,864)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/03/2025, Strike Price 1584.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2024	01/03/2025	01/03/2025	Exercise	1	22,965,781	1584.94	1,272,702	0	971,699	0	0		258,668	0	0	(301,002)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/16/2025, Strike Price 1585.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2024	01/16/2025	01/16/2025	Exercise	1	24,698,524	1585.78	1,405,363	0	796,194	0	0		305,649	0	0	(609,169)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/30/2025, Strike Price 1592.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2024	01/30/2025	01/30/2025	Exercise	1	18,949,367	1592.25	1,042,678	0	930,539	0	0		251,854	0	0	(112,139)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/13/2025, Strike Price 1594.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2024	02/13/2025	02/13/2025	Exercise	1	21,342,015	1594.83	1,179,158	0	1,028,005	0	0		288,353	0	0	(151,153)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1593.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2024	02/25/2025	02/25/2025	Exercise	1	14,128,586	1593.21	804,725	0	726,023	0	0		186,092	0	0	(78,702)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/07/2025, Strike Price 1611.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2024	03/07/2025	03/07/2025	Exercise	1	28,579,672	1611.03	1,412,198	0	1,085,865	0	0		429,219	0	0	(326,332)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/15/2025, Strike Price 356.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2024	01/15/2025	01/15/2025	Exercise	1	13,464,459	356.75	1,096,941	0	876,747	0	0		21,043	0	0	(220,194)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/18/2025, Strike Price 1670.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/21/2024	03/18/2025	03/18/2025	Expiration	1	19,089,700	1670.14	581,178	0	0	0	0		412,659	0	0	(581,178)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/18/2025, Strike Price 1609.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/21/2024	03/18/2025	03/18/2025	Exercise	1	119,477,872	1609.78	6,792,087	0	3,265,680	0	0		2,462,261	0	0	(3,526,407)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/18/2025, Strike Price 1640.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/21/2024	03/18/2025	03/18/2025	Exercise	1	18,788,763	1640.94	805,725	0	147,018	0	0		431,654	0	0	(658,707)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2024	03/25/2025	03/25/2025	Exercise	1	28,887,600	5430	1,656,131	0	1,263,819	0	0		(1,215,599)	0	0	(392,312)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 03/25/2025, Strike Price 301.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Exercise	1	3,784,454	301.31	84,654	0	7,159	0	0		56,799	0	0	(77,495)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/25/2025, Strike Price 320.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Expiration	1	3,551,362	320.52	95,614	0	0	0	0		65,783	0	0	(95,614)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/25/2025, Strike Price 322.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Expiration	1	9,140,712	322.31	216,574	0	0	0	0		159,571	0	0	(216,574)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1646.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Exercise	1	18,115,240	1646.84	761,242	0	161,260	0	0		432,156	0	0	(599,982)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1672.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Expiration	1	18,344,692	1672.26	593,479	0	0	0	0	427,242	0	0	(593,479)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1613.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Exercise	1	111,831,876	1613.27	6,381,357	0	3,343,304	0	0	2,466,331	0	0	(3,038,053)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/25/2025, Strike Price 318.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Exercise	1	25,563,729	318.71	1,684,266	0	2,185,963	0	0	(275,216)	0	0	501,698	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 368.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Exercise	1	18,841,103	368.35	1,423,345	0	896,148	0	0	349,615	0	0	(527,197)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/25/2025, Strike Price 228.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/02/2024	03/25/2025	03/25/2025	Expiration	1	8,739,642	228.07	144,466	0	0	0	0	134,425	0	0	(144,466)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/25/2025, Strike Price 181.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/02/2024	03/25/2025	03/25/2025	Exercise	1	2,645,481	181.82	44,232	0	1,746	0	0	34,859	0	0	(42,486)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/25/2025, Strike Price 180.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/02/2024	03/25/2025	03/25/2025	Exercise	1	4,506,086	180.46	90,891	0	36,956	0	0	65,107	0	0	(53,935)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 03/25/2025, Strike Price 227.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/02/2024	03/25/2025	03/25/2025	Exercise	1	3,725,631	227.45	59,787	0	21,785	0	0	42,666	0	0	(38,002)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1671.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/04/2024	04/01/2025	04/01/2025	Expiration	1	32,683,299	1671.78	846,675	0	0	0	0	519,106	0	0	(846,675)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1622.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/04/2024	04/01/2025	04/01/2025	Exercise	1	106,913,773	1622.61	5,124,134	0	2,103,868	0	0	1,831,397	0	0	(3,020,266)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 04/08/2025, Strike Price 301.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Expiration	1	1,052,863	301.68	14,623	0	0	0	0	6,438	0	0	(14,623)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 04/08/2025, Strike Price 304.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Expiration	1	633,838	304.73	7,030	0	0	0	0	3,980	0	0	(7,030)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1612.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Exercise	1	88,292,834	1612.36	3,689,318	0	514,196	0	0	400,573	0	0	(3,175,122)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1656.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Expiration	1	29,962,105	1656.28	777,713	0	0	0	0	294,427	0	0	(777,713)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/08/2025, Strike Price 323.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Expiration	1	11,466,781	323.19	169,255	0	0	0	0	98,991	0	0	(169,255)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/08/2025, Strike Price 321.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Expiration	1	2,828,936	321.47	47,883	0	0	0	0	25,136	0	0	(47,883)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/08/2025, Strike Price 321.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Exercise	1	28,740,312	321.48	1,343,013	0	1,605,311	0	0	(645,350)	0	0	262,298	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/08/2025, Strike Price 370.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Exercise	1	18,363,259	370.9	1,088,248	0	6,931	0	0		116,647	0	0	(1,081,316)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 04/08/2025, Strike Price 229.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/12/2024	04/08/2025	04/08/2025	Expiration	1	632,868	229.3	7,480	0	0	0	0		5,326	0	0	(7,480)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 04/08/2025, Strike Price 228.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/12/2024	04/08/2025	04/08/2025	Expiration	1	990,605	228.25	13,063	0	0	0	0		8,715	0	0	(13,063)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/08/2025, Strike Price 230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/12/2024	04/08/2025	04/08/2025	Expiration	1	9,781,900	230	105,049	0	0	0	0		97,507	0	0	(105,049)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/08/2025, Strike Price 227.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/12/2024	04/08/2025	04/08/2025	Expiration	1	1,697,334	227.83	23,393	0	0	0	0		20,546	0	0	(23,393)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/08/2025, Strike Price 182.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/12/2024	04/08/2025	04/08/2025	Expiration	1	3,954,494	182.74	51,070	0	0	0	0		38,971	0	0	(51,070)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/08/2025, Strike Price 181.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/12/2024	04/08/2025	04/08/2025	Expiration	1	5,512,988	181.11	88,885	0	0	0	0		59,559	0	0	(88,885)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/16/2024	02/25/2025	02/25/2025	Exercise	1	4,741,500	5450	179,591	0	489,923	0	0		(244,922)	0	0	310,333	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/16/2024	03/25/2025	03/25/2025	Exercise	1	65,085,600	5640	1,741,051	0	318,042	0	0		(2,415,596)	0	0	(1,423,008)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/16/2024	02/25/2025	02/25/2025	Exercise	1	4,750,000	5000	439,032	0	962,474	0	0		(433,206)	0	0	523,442	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/16/2024	03/25/2025	03/25/2025	Exercise	1	72,882,600	5180	5,232,444	0	6,859,969	0	0		(5,595,312)	0	0	1,627,525	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/15/2025, Strike Price 1643.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/18/2024	04/15/2025	04/15/2025	Expiration	1	30,166,299	1643.94	710,585	0	0	0	0		45,187	0	0	(710,585)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/15/2025, Strike Price 1593.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/18/2024	04/15/2025	04/15/2025	Exercise	1	88,447,731	1593.94	3,628,103	0	1,262,952	0	0		(683,015)	0	0	(2,365,150)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 04/22/2025, Strike Price 295.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Expiration	1	520,080	295.5	9,750	0	0	0	0		189	0	0	(9,750)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 04/22/2025, Strike Price 299.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Expiration	1	978,776	299.32	13,898	0	0	0	0		2,564	0	0	(13,898)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/22/2025, Strike Price 362.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Exercise	1	15,717,362	362.82	1,014,121	0	192,774	0	0		(182,150)	0	0	(821,347)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/23/2025, Strike Price 317.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/23/2025	04/23/2025	Exercise	1	24,411,300	317.69	1,505,468	0	1,858,760	0	0		(525,160)	0	0	353,292	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1607.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Exercise	1	16,488,025	1607.02	585,044	0	140,254	0	0		(101,166)	0	0	(444,789)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1639.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Expiration	1	17,064,488	1639.24	426,492	0	0	0	0		2,315	0	0	(426,492)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1572.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Exercise	1	84,671,690	1572.07	4,249,215	0	2,618,673	0	0		(1,085,123)	0	0	(1,630,541)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/22/2025, Strike Price 317.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Expiration	1	7,550,303	317.64	136,013	0	0	0	0		27,581	0	0	(136,013)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/22/2025, Strike Price 315.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Expiration	1	1,558,076	315.4	33,375	0	0	0	0		4,398	0	0	(33,375)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/22/2025, Strike Price 225.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/26/2024	04/22/2025	04/22/2025	Expiration	1	10,802,406	225.85	159,274	0	0	0	0		120,619	0	0	(159,274)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/22/2025, Strike Price 224.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/26/2024	04/22/2025	04/22/2025	Expiration	1	777,670	224.76	12,940	0	0	0	0		9,245	0	0	(12,940)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 04/22/2025, Strike Price 226.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/26/2024	04/22/2025	04/22/2025	Expiration	1	526,199	226.81	10,742	0	0	0	0		7,237	0	0	(10,742)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 04/22/2025, Strike Price 224.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/26/2024	04/22/2025	04/22/2025	Expiration	1	1,113,421	224.48	28,867	0	0	0	0		17,134	0	0	(28,867)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/22/2025, Strike Price 179.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/26/2024	04/22/2025	04/22/2025	Expiration	1	3,235,141	179.93	52,322	0	0	0	0		25,877	0	0	(52,322)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/22/2025, Strike Price 178.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/26/2024	04/22/2025	04/22/2025	Expiration	1	5,514,870	178.88	102,972	0	0	0	0		43,886	0	0	(102,972)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	04/22/2025	04/22/2025	Expiration	1	25,745,000	5420	1,224,508	0	0	0	0		(1,541,868)	0	0	(1,224,508)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	03/11/2025	03/11/2025	Exercise	1	432,179,200	5120	33,317,885	0	54,883,382	0	0		(35,370,485)	0	0	21,565,497	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	03/18/2025	03/18/2025	Exercise	1	392,490,400	5140	29,610,216	0	38,099,058	0	0		(31,522,762)	0	0	8,488,842	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	03/25/2025	03/25/2025	Exercise	1	433,420,000	5200	29,651,012	0	38,971,126	0	0		(32,921,624)	0	0	9,320,114	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	04/01/2025	04/01/2025	Exercise	1	425,278,400	5240	27,337,042	0	27,670,690	0	0		(31,183,298)	0	0	333,649	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2025, Strike Price 1610.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/02/2024	04/29/2025	04/29/2025	Exercise	1	17,608,011	1610.98	691,355	0	274,234	0	0		(18,291)	0	0	(417,122)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2025, Strike Price 1637.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/02/2024	04/29/2025	04/29/2025	Expiration	1	17,929,530	1637.4	526,193	0	0	0	0		48,538	0	0	(526,193)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2025, Strike Price 1573.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/02/2024	04/29/2025	04/29/2025	Exercise	1	92,409,181	1573.19	5,195,741	0	3,693,571	0	0		(640,220)	0	0	(1,502,170)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/06/2025, Strike Price 316.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Expiration	1	7,741,126	316.74	191,087	0	0	0	0		62,558	0	0	(191,087)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/06/2025, Strike Price 315.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Expiration	1	2,006,135	315.43	54,148	0	0	0	0		15,809	0	0	(54,148)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 05/06/2025, Strike Price 294.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Expiration	1	1,333,129	294.94	33,900	0	0	0	0		7,131	0	0	(33,900)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/06/2025, Strike Price 388.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Expiration	1	392,789	388.9	13,619	0	0	0	0		4,759	0	0	(13,619)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/06/2025, Strike Price 362.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Exercise	1	20,556,922	362.94	1,681,075	0	337,574	0	0		76,945	0	0	(1,343,501)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 05/06/2025, Strike Price 319.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Exercise	1	33,103,395	319.5	2,191,193	0	2,510,460	0	0		(420,409)	0	0	319,267	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1633.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Exercise	1	32,078,208	1633.31	1,224,890	0	198,560	0	0		284,447	0	0	(1,026,329)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1583.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Exercise	1	89,194,108	1583.14	5,436,439	0	3,396,175	0	0		308,250	0	0	(2,040,264)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 05/06/2025, Strike Price 227.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/10/2024	05/06/2025	05/06/2025	Expiration	1	1,416,730	227.04	41,558	0	0	0	0		31,753	0	0	(41,558)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/06/2025, Strike Price 225.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/10/2024	05/06/2025	05/06/2025	Expiration	1	8,052,976	225.7	174,475	0	0	0	0		140,329	0	0	(174,475)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/06/2025, Strike Price 180.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/10/2024	05/06/2025	05/06/2025	Expiration	1	3,187,630	180.5	66,402	0	0	0	0		42,212	0	0	(66,402)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/06/2025, Strike Price 178.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/10/2024	05/06/2025	05/06/2025	Expiration	1	4,079,681	178.62	108,490	0	0	0	0		59,483	0	0	(108,490)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	04/22/2025	04/22/2025	Expiration	1	57,768,400	5560	2,782,548	0	0	0	0		(2,030,949)	0	0	(2,782,548)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	04/22/2025	04/22/2025	Exercise	1	66,096,000	5100	7,321,103	0	2,367,792	0	0		(3,985,414)	0	0	(4,953,311)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1648.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	05/13/2025	05/13/2025	Expiration	1	26,656,730	1648.53	992,270	0	0	0	0		372,564	0	0	(992,270)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1597.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	05/13/2025	05/13/2025	Exercise	1	88,950,296	1597.24	5,467,137	0	2,430,869	0	0		1,040,008	0	0	(3,036,269)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 06/24/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2024	06/24/2025	06/24/2025	Expiration	1	19,125,000	255	423,000	0	0	0	0		47,979	0	0	(423,000)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 06/24/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2024	06/24/2025	06/24/2025	Expiration	1	3,825,000	255	84,600	0	0	0	0		9,596	0	0	(84,600)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 06/24/2025, Strike Price 267	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	06/24/2025	06/24/2025	Expiration	1	8,010,000	267	120,399	0	0	0	0		65,897	0	0	(120,399)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 06/24/2025, Strike Price 265	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	06/24/2025	06/24/2025	Expiration	1	10,600,000	265	190,308	0	0	0	0		93,188	0	0	(190,308)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 05/20/2025, Strike Price 297.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Expiration	1	505,801	297.53	9,962	0	0	0	0		2,038	0	0	(9,962)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/20/2025, Strike Price 323.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Exercise	1	28,851,052	323.66	1,499,075	0	1,980,111	0	0		(436,969)	0	0	481,037	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/20/2025, Strike Price 371.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Exercise	1	17,825,242	371.05	1,208,206	0	480	0	0		151,464	0	0	(1,207,726)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1662.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Expiration	1	27,869,366	1662.85	797,944	0	0	0	0		289,255	0	0	(797,944)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1608.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Exercise	1	91,671,960	1608.28	4,637,495	0	2,846,580	0	0		593,731	0	0	(1,790,915)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/20/2025, Strike Price 320.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Expiration	1	6,263,699	320.23	107,272	0	0	0	0		34,783	0	0	(107,272)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/20/2025, Strike Price 319.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Expiration	1	6,625,930	319.63	119,790	0	0	0	0		37,454	0	0	(119,790)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 05/20/2025, Strike Price 231.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/24/2024	05/20/2025	05/20/2025	Expiration	1	536,152	231.1	10,278	0	0	0	0		8,469	0	0	(10,278)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/20/2025, Strike Price 182.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/24/2024	05/20/2025	05/20/2025	Expiration	1	1,708,526	182.34	26,986	0	0	0	0		18,447	0	0	(26,986)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/20/2025, Strike Price 180.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/24/2024	05/20/2025	05/20/2025	Expiration	1	3,594,935	180.65	71,242	0	0	0	0		43,169	0	0	(71,242)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/20/2025, Strike Price 228.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/24/2024	05/20/2025	05/20/2025	Expiration	1	7,658,314	228.47	128,382	0	0	0	0		110,258	0	0	(128,382)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/20/2025, Strike Price 227	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/24/2024	05/20/2025	05/20/2025	Expiration	1	646,950	227	11,742	0	0	0	0		9,512	0	0	(11,742)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	05/20/2025	05/20/2025	Exercise	1	22,451,800	5530	1,121,854	0	1,739,223	0	0		(995,819)	0	0	617,369	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1662.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/31/2024	05/28/2025	05/28/2025	Expiration	1	25,143,199	1662.91	725,510	0	0	0	0		250,637	0	0	(725,510)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1610.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/31/2024	05/28/2025	05/28/2025	Exercise	1	88,341,607	1610.31	4,357,914	0	1,971,120	0	0		508,003	0	0	(2,386,794)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/03/2025, Strike Price 1658.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Exercise	1	28,089,739	1658.19	1,111,305	0	17,109	0	0		512,002	0	0	(1,094,195)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/03/2025, Strike Price 1605.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Exercise	1	81,363,353	1605.75	5,132,567	0	2,708,312	0	0		1,323,202	0	0	(2,424,255)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/03/2025, Strike Price 318.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Expiration	1	8,623,056	318.9	177,907	0	0	0	0		56,674	0	0	(177,907)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/03/2025, Strike Price 317.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Expiration	1	2,146,230	317.96	46,724	0	0	0	0		13,347	0	0	(46,724)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 06/03/2025, Strike Price 297.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Expiration	1	1,147,925	297.39	28,873	0	0	0	0		10,043	0	0	(28,873)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 06/03/2025, Strike Price 300.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Expiration	1	327,316	300.29	6,605	0	0	0	0		2,681	0	0	(6,605)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 06/03/2025, Strike Price 323.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Exercise	1	27,413,606	323.77	1,473,577	0	1,834,858	0	0		(401,552)	0	0	361,281	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/03/2025, Strike Price 372.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Expiration	1	20,095,190	372.34	1,454,713	0	0	0	0		280,863	0	0	(1,454,713)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/03/2025, Strike Price 234.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/07/2024	06/03/2025	06/03/2025	Expiration	1	589,957	234.11	7,888	0	0	0	0		6,671	0	0	(7,888)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/03/2025, Strike Price 232.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/07/2024	06/03/2025	06/03/2025	Expiration	1	1,431,934	232.08	23,569	0	0	0	0		19,131	0	0	(23,569)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/03/2025, Strike Price 227.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/07/2024	06/03/2025	06/03/2025	Expiration	1	7,330,872	227.95	125,424	0	0	0	0		102,977	0	0	(125,424)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/03/2025, Strike Price 227.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/07/2024	06/03/2025	06/03/2025	Expiration	1	511,290	227.24	8,708	0	0	0	0		6,854	0	0	(8,708)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/03/2025, Strike Price 181.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/07/2024	06/03/2025	06/03/2025	Expiration	1	2,771,486	181.38	51,188	0	0	0	0		31,938	0	0	(51,188)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/03/2025, Strike Price 180.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/07/2024	06/03/2025	06/03/2025	Expiration	1	2,758,092	180.74	55,546	0	0	0	0		33,167	0	0	(55,546)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1672.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2024	06/10/2025	06/10/2025	Expiration	1	24,181,747	1672.32	930,397	0	0	0		521,097	0	0	(930,397)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1617.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2024	06/10/2025	06/10/2025	Exercise	1	88,175,376	1617.6	5,543,776	0	2,309,589	0		1,929,856	0	0	(3,234,187)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2024	04/22/2025	04/22/2025	Expiration	1	9,118,400	5560	556,827	0	0	0		(202,955)	0	0	(556,827)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2024	05/20/2025	05/20/2025	Exercise	1	64,808,500	5710	3,140,190	0	2,819,113	0		(1,159,845)	0	0	(321,077)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2024	04/22/2025	04/22/2025	Exercise	1	9,282,000	5100	1,221,473	0	332,514	0		(366,325)	0	0	(888,959)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2024	05/20/2025	05/20/2025	Exercise	1	71,546,400	5230	8,144,365	0	9,964,238	0		(2,529,450)	0	0	1,819,874	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 06/17/2025, Strike Price 298.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Expiration	1	2,247,954	298.93	51,738	0	0	0		19,296	0	0	(51,738)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/17/2025, Strike Price 319.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Expiration	1	7,884,520	319.47	179,505	0	0	0		71,397	0	0	(179,505)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/17/2025, Strike Price 317.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Expiration	1	2,851,832	317.93	72,758	0	0	0		26,865	0	0	(72,758)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/17/2025, Strike Price 322.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Exercise	1	25,232,494	322.79	1,434,885	0	1,737,774	0		(409,973)	0	0	302,889	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1685	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Expiration	1	25,527,750	1685	880,147	0	0	0		532,674	0	0	(880,147)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1631.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Exercise	1	90,545,253	1631.74	5,153,689	0	1,808,419	0		2,035,623	0	0	(3,345,270)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 373.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Expiration	1	23,090,980	373.58	1,675,669	0	0	0		342,857	0	0	(1,675,669)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 396.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Expiration	1	348,911	396.49	11,748	0	0	0		5,195	0	0	(11,748)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5630	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	783,020,400	5630	48,987,012	0	46,986,787	0		(17,877,170)	0	0	(2,000,224)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Expiration	1	36,531,300	2210	1,740,050	0	0	0		(913,848)	0	0	(1,740,050)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	17,243,700	2510	512,173	0	447,718	0	0		414,629	0	0	(64,455)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	216,783,000	5550	15,677,708	0	16,320,830	0	0		(5,583,188)	0	0	643,122	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Expiration	1	18,748,000	2150	1,137,073	0	0	0	0		(593,934)	0	0	(1,137,073)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	11,785,200	2440	496,656	0	652,871	0	0		369,692	0	0	156,215	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Expiration	1	114,996,900	2190	5,948,064	0	0	0	0		(3,125,115)	0	0	(5,948,064)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	74,550,000	2500	2,333,585	0	2,241,569	0	0		1,875,290	0	0	(92,015)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	110,736,500	2030	10,472,595	0	4,324,037	0	0		(5,097,271)	0	0	(6,148,558)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	69,480,600	2330	4,747,513	0	7,310,969	0	0		2,879,510	0	0	2,563,457	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/17/2025, Strike Price 227.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/17/2025	06/17/2025	Expiration	1	6,442,750	227.82	101,808	0	0	0	0		79,234	0	0	(101,808)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/17/2025, Strike Price 226.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/17/2025	06/17/2025	Expiration	1	554,068	226.15	11,270	0	0	0	0		8,476	0	0	(11,270)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/17/2025, Strike Price 233.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/17/2025	06/17/2025	Expiration	1	366,124	233.2	7,002	0	0	0	0		5,982	0	0	(7,002)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 06/17/2025, Strike Price 231.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/17/2025	06/17/2025	Expiration	1	2,221,056	231.36	51,840	0	0	0	0		43,129	0	0	(51,840)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/17/2025, Strike Price 182.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/17/2025	06/17/2025	Expiration	1	3,989,744	182.43	64,517	0	0	0	0		41,701	0	0	(64,517)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 06/17/2025, Strike Price 180.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/17/2025	06/17/2025	Expiration	1	2,585,204	180.91	51,015	0	0	0	0		29,718	0	0	(51,015)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/24/2025, Strike Price 1696.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	06/24/2025	06/24/2025	Expiration	1	31,916,996	1696.81	958,382	0	0	0	0		607,559	0	0	(958,382)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2025, Strike Price 1643.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	06/23/2025	06/23/2025	Exercise	1	82,038,528	1643.4	4,250,588	0	1,217,050	0	0		1,826,039	0	0	(3,033,539)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/14/2025, Strike Price 1607.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	03/14/2025	03/14/2025	Exercise	1	15,762,927	1607.15	928,645	0	380,256	0	0		335,889	0	0	(548,389)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/31/2025, Strike Price 1621.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	03/31/2025	03/31/2025	Exercise	1	18,011,931	1621.09	941,324	0	405,774	0	0		375,130	0	0	(535,550)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1603.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	04/08/2025	04/08/2025	Exercise	1	20,007,456	1603.29	1,277,363	0	106,945	0	0		423,462	0	0	(1,170,418)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/21/2025, Strike Price 1575.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	04/21/2025	04/21/2025	Exercise	1	21,342,927	1575.24	1,727,552	0	615,802	0	0		426,253	0	0	(1,111,750)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/30/2025, Strike Price 1579.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	04/30/2025	04/30/2025	Exercise	1	28,180,320	1579.88	2,240,934	0	1,103,218	0	0		571,102	0	0	(1,137,715)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/14/2025, Strike Price 1604.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	05/14/2025	05/14/2025	Exercise	1	22,323,409	1604.5	1,475,056	0	616,207	0	0		452,766	0	0	(858,849)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/23/2025, Strike Price 1610.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	05/23/2025	05/23/2025	Exercise	1	17,702,797	1610.37	1,152,108	0	403,113	0	0		383,331	0	0	(748,995)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/04/2025, Strike Price 1614.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	06/04/2025	06/04/2025	Exercise	1	29,232,753	1614.98	1,869,746	0	846,403	0	0		639,420	0	0	(1,023,344)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/16/2025, Strike Price 1636.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	06/16/2025	06/16/2025	Exercise	1	19,171,238	1636.19	1,047,057	0	329,716	0	0		427,950	0	0	(717,341)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/23/2025, Strike Price 1644.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	06/23/2025	06/23/2025	Exercise	1	9,074,627	1644.55	466,906	0	128,183	0	0		203,388	0	0	(338,722)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/07/2025, Strike Price 369.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	05/07/2025	05/07/2025	Expiration	1	19,332,576	369.57	1,435,414	0	0	0	0		252,660	0	0	(1,435,414)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/13/2025, Strike Price 1594.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2024	02/13/2025	02/13/2025	Exercise	1	7,044,364	1594.83	411,753	0	339,314	0	0		117,724	0	0	(72,439)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/30/2025, Strike Price 1592.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2024	01/30/2025	01/30/2025	Exercise	1	5,728,916	1592.25	332,815	0	281,328	0	0		93,727	0	0	(51,487)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/16/2025, Strike Price 1585.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2024	01/16/2025	01/16/2025	Exercise	1	8,012,946	1585.78	480,490	0	258,309	0	0		123,709	0	0	(222,180)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/03/2025, Strike Price 1584.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2024	01/03/2025	01/03/2025	Exercise	1	7,140,155	1584.94	418,560	0	302,105	0	0		103,293	0	0	(116,454)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1593.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2024	02/25/2025	02/25/2025	Exercise	1	4,574,106	1593.21	276,362	0	235,049	0	0		76,081	0	0	(41,314)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/07/2025, Strike Price 1611.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2024	03/07/2025	03/07/2025	Exercise	1	8,749,504	1611.03	438,608	0	332,432	0	0		137,674	0	0	(106,176)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/15/2025, Strike Price 356.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2024	01/15/2025	01/15/2025	Exercise	1	7,285,905	356.75	634,134	0	474,426	0	0		51,943	0	0	(159,709)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 07/01/2025, Strike Price 302.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Expiration	1	402,857	302.9	7,648	0	0	0	0		3,675	0	0	(7,648)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/01/2025, Strike Price 321.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Expiration	1	9,214,310	321.28	204,343	0	0	0	0		96,322	0	0	(204,343)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/01/2025, Strike Price 319.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Expiration	1	2,090,642	319.67	52,105	0	0	0	0		23,044	0	0	(52,105)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 376	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Exercise	1	21,022,160	376	1,592,965	0	305,828	0	0		447,366	0	0	(1,287,138)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1640.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Exercise	1	102,664,230	1640.79	5,953,861	0	3,365,015	0	0		2,716,645	0	0	(2,588,846)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1694.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Exercise	1	27,618,557	1694.39	986,362	0	2,934	0	0		648,104	0	0	(983,428)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 07/01/2025, Strike Price 323.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Exercise	1	33,018,949	323.62	1,701,532	0	2,295,185	0	0		(680,441)	0	0	593,653	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/01/2025, Strike Price 227.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2024	07/01/2025	07/01/2025	Expiration	1	7,735,680	227.52	139,740	0	0	0	0		108,091	0	0	(139,740)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/01/2025, Strike Price 226.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2024	07/01/2025	07/01/2025	Expiration	1	899,798	226.08	20,179	0	0	0	0		15,230	0	0	(20,179)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 07/01/2025, Strike Price 233.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2024	07/01/2025	07/01/2025	Expiration	1	605,930	233.05	12,168	0	0	0	0		10,248	0	0	(12,168)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/01/2025, Strike Price 182.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2024	07/01/2025	07/01/2025	Expiration	1	3,234,432	182.53	56,527	0	0	0	0		37,230	0	0	(56,527)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/01/2025, Strike Price 180.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2024	07/01/2025	07/01/2025	Expiration	1	3,195,047	180.92	69,051	0	0	0	0		41,441	0	0	(69,051)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/08/2025, Strike Price 1699.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/11/2024	07/08/2025	07/08/2025	Expiration	1	19,664,719	1699.63	713,992	0	0	0	0		488,331	0	0	(713,992)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/08/2025, Strike Price 1644.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/11/2024	07/08/2025	07/08/2025	Exercise	1	78,881,519	1644.05	4,939,886	0	2,546,299	0	0		2,514,715	0	0	(2,393,588)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	05/20/2025	05/20/2025	Exercise	1	2,569,500	5710	147,020	0	111,771	0	0		(23,466)	0	0	(35,249)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	06/24/2025	06/24/2025	Exercise	1	53,566,800	5880	2,395,813	0	800,222	0	0		(314,719)	0	0	(1,595,591)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	05/20/2025	05/20/2025	Exercise	1	1,830,500	5230	231,390	0	254,933	0	0		(41,697)	0	0	23,543	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	06/24/2025	06/24/2025	Exercise	1	59,400,000	5400	6,208,300	0	6,246,240	0	0		(1,141,659)	0	0	37,940	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/15/2025, Strike Price 323.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Expiration	1	8,842,622	323.55	233,226	0	0	0	0		148,801	0	0	(233,226)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/15/2025, Strike Price 322.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Expiration	1	1,646,646	322.24	48,195	0	0	0	0		30,053	0	0	(48,195)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/15/2025, Strike Price 1711.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Expiration	1	25,386,439	1711.83	772,198	0	0	0	0		536,000	0	0	(772,198)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/15/2025, Strike Price 1663.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Exercise	1	89,810,100	1663.15	4,651,857	0	1,508,220	0	0		2,539,038	0	0	(3,143,637)	0	0	
Purchased Option, Call, P1MBAP.IDX/USD, Maturing on 07/15/2025, Strike Price 301.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Expiration	1	2,402,636	301.46	49,414	0	0	0	0		20,687	0	0	(49,414)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 07/15/2025, Strike Price 324.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Exercise	1	24,436,299	324.39	1,760,508	0	1,794,466	0	0		16,369	0	0	33,958	0	0	
Purchased Option, Call, P1MGOPT.IDX/USD, Maturing on 07/15/2025, Strike Price 381.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Exercise	1	20,024,794	381.57	1,421,017	0	99,187	0	0		514,502	0	0	(1,321,830)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/15/2025, Strike Price 228.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/19/2024	07/15/2025	07/15/2025	Expiration	1	7,207,830	228.82	112,770	0	0	0	0		88,485	0	0	(112,770)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/15/2025, Strike Price 227.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/19/2024	07/15/2025	07/15/2025	Expiration	1	854,949	227.38	16,882	0	0	0	0		12,998	0	0	(16,882)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 07/15/2025, Strike Price 183.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/19/2024	07/15/2025	07/15/2025	Expiration	1	2,080,842	183.82	32,149	0	0	0	0		22,472	0	0	(32,149)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 07/15/2025, Strike Price 182.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/19/2024	07/15/2025	07/15/2025	Expiration	1	5,319,501	182.05	104,315	0	0	0	0		66,755	0	0	(104,315)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 07/15/2025, Strike Price 235.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/19/2024	07/15/2025	07/15/2025	Expiration	1	601,724	235.97	9,129	0	0	0	0		7,870	0	0	(9,129)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 07/15/2025, Strike Price 233.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/19/2024	07/15/2025	07/15/2025	Expiration	1	1,314,630	233.92	24,784	0	0	0	0		20,853	0	0	(24,784)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2024	06/24/2025	06/24/2025	Exercise	1	1,748,492,000	5420	178,926,834	0	176,733,184	0	0		(31,197,244)	0	0	(2,193,650)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2024	07/22/2025	07/08/2025	Exercise	1	21,417,000	5900	1,007,809	0	1,230,628	0	0		(139,663)	0	0	222,819	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2024	06/24/2025	06/24/2025	Exercise	1	22,897,100	5710	1,445,130	0	1,033,938	0	0		(236,296)	0	0	(411,192)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2024	06/24/2025	06/24/2025	Exercise	1	1,819,575,800	5810	94,408,808	0	49,432,331	0	0		(13,969,268)	0	0	(44,976,477)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/22/2025, Strike Price 1663.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/25/2024	07/22/2025	07/22/2025	Exercise	1	84,624,428	1663.87	3,471,272	0	1,628,029	0	0		1,449,625	0	0	(1,843,243)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/22/2025, Strike Price 1716.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/25/2024	07/22/2025	07/22/2025	Expiration	1	23,856,987	1716.33	550,562	0	0	0	0		339,749	0	0	(550,562)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5633.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	5,752,222	5633.91	480,810	0	638,983	0	0		(30,834)	0	0	158,172	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/15/2025, Strike Price 2564.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	405,193	2564.51	12,189	0	13,253	0	0		10,316	0	0	1,064	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/15/2025, Strike Price 2199.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	219,974	2199.74	12,199	0	3,509	0	0		(5,453)	0	0	(8,690)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5959.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	21,012,774	5959.38	971,179	0	1,059,105	0	0		19,115	0	0	87,926	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5667.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	1,377,130	5667.2	102,695	0	152,990	0	0		(14,757)	0	0	50,295	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/22/2025, Strike Price 2598.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	51,961	2598.04	1,559	0	852	0	0		1,358	0	0	(707)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/22/2025, Strike Price 2415.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	130,445	2415.65	7,656	0	0	0	0		3,460	0	0	(7,656)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5940.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	25,562,316	5940.58	1,148,421	0	1,532,772	0	0		(98,993)	0	0	384,351	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5567.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	3,056,387	5567.19	241,505	0	390,976	0	0		(57,789)	0	0	149,471	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/08/2025, Strike Price 1826.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Expiration	1	87,693	1826.94	280	0	0	0	0		261	0	0	(280)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/08/2025, Strike Price 2503.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	205,281	2503.43	7,727	0	12,685	0	0		6,315	0	0	4,959	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/08/2025, Strike Price 2190.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	361,408	2190.35	19,225	0	9,683	0	0		(10,237)	0	0	(9,542)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5853.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	19,521,189	5853.43	895,735	0	1,420,443	0	0		(206,152)	0	0	524,708	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5482.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	9,139,944	5482.87	770,526	0	1,150,563	0	0		(240,942)	0	0	380,038	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 07/01/2025, Strike Price 360.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	12,624	360.68	21	0	0	0	0		(25)	0	0	(21)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1891.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	26,479	1891.39	6	0	0	0	0		6	0	0	(6)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/01/2025, Strike Price 2506.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	190,459	2506.04	6,292	0	11,223	0	0		5,093	0	0	4,930	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 407.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	12,231	407.7	242	0	0	0	0		116	0	0	(242)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/01/2025, Strike Price 2170.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	293,003	2170.39	16,101	0	288	0	0		(9,340)	0	0	(15,813)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5810.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	26,075,415	5810.03	1,192,757	0	1,629,324	0	0		(396,008)	0	0	436,567	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/23/2026, Strike Price 5473.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/23/2026	07/08/2025	Expiration	1		5473.23	0	0	0	0	0		0	0	0		0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5487.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	9,306,003	5487.03	757,357	0	815,454	0	0		(252,806)	0	0	58,096	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 06/24/2025, Strike Price 358.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	114,013	358.53	325	0	0	0	0		(183)	0	0	(325)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2486.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	72,116	2486.75	2,637	0	2,564	0	0		2,141	0	0	(73)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2184.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	126,681	2184.15	6,532	0	0	0	0		(3,702)	0	0	(6,532)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5822.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	14,940,407	5822.45	642,007	0	373,071	0	0		(223,375)	0	0	(268,936)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/16/2026, Strike Price 5375.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/16/2026	07/08/2025	Expiration	1		5375.32	0	0	0	0	0		0	0	0		0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5433.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	3,569,967	5433.74	284,500	0	356,902	0	0		(130,943)	0	0	72,402	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1811.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	479,928	1811.05	1,552	0	0	0	0		1,434	0	0	(1,552)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/17/2025, Strike Price 2531.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	354,460	2531.86	13,049	0	11,480	0	0		11,521	0	0	(1,569)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 400.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	25,658	400.9	692	0	0	0	0		325	0	0	(692)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/17/2025, Strike Price 2186.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	255,815	2186.45	15,266	0	0	0	0		(4,804)	0	0	(15,266)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5757.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	15,682,368	5757.11	664,991	0	598,899	0	0		(360,092)	0	0	(66,092)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5354.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	5,434,340	5354.03	445,018	0	656,025	0	0		(258,346)	0	0	211,007	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/10/2025, Strike Price 353.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	62,543	353.35	363	0	0	0	0		(84)	0	0	(363)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1777.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	554,471	1777.15	3,170	0	0	0	0		2,702	0	0	(3,170)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/10/2025, Strike Price 2555.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	278,591	2555.88	8,506	0	6,844	0	0		7,627	0	0	(1,662)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/10/2025, Strike Price 402.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	103,084	402.67	2,426	0	0	0	0		1,188	0	0	(2,426)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/10/2025, Strike Price 2204.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	564,244	2204.08	32,611	0	0	0	0		(7,675)	0	0	(32,611)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5689.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	19,412,472	5689.47	827,483	0	1,060,757	0	0		(603,066)	0	0	233,274	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/03/2025, Strike Price 2036.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1		2036.19	0	0	0	0	0		0	0	0		0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5306.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	6,223,985	5306.04	489,964	0	710,427	0	0		(363,583)	0	0	220,464	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/03/2025, Strike Price 2532.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	286,134	2532.16	8,194	0	7,703	0	0		7,184	0	0	(490)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/03/2025, Strike Price 2228.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1	135,959	2228.83	6,372	0	0	0	0		(2,123)	0	0	(6,372)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5604.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	15,143,062	5604.39	657,565	0	830,325	0	0		(633,882)	0	0	172,759	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5321.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	5,363,981	5321.41	434,626	0	485,261	0	0		(278,229)	0	0	50,635	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1809.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	405,418	1809.9	732	0	0	0	0		678	0	0	(732)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MXEA.ASE/USD, Maturing on 05/28/2025, Strike Price 2541.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	429,473	2541.26	13,998	0	6,474	0	0		12,723	0	0	(7,523)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/28/2025, Strike Price 2207.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	234,009	2207.63	14,464	0	0	0	0		(1,253)	0	0	(14,464)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5643.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	19,854,009	5643.55	854,831	0	560,312	0	0		(689,907)	0	0	(294,519)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/20/2025, Strike Price 2096.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1		2096.25	0	0	0	0	0		0	0	0		0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/19/2026, Strike Price 5297.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/19/2026	07/08/2025	Expiration	1		5297.1	0	0	0	0	0		0	0	0		0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5303.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	1,262,178	5303.27	104,819	0	155,916	0	0		(65,357)	0	0	51,097	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 05/20/2025, Strike Price 361.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	22,030	361.15	54	0	0	0	0		15	0	0	(54)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1792.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	78,889	1792.93	248	0	0	0	0		230	0	0	(248)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 05/20/2025, Strike Price 2521.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	214,305	2521.24	8,049	0	2,438	0	0		7,349	0	0	(5,611)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/20/2025, Strike Price 2234.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	84,925	2234.88	5,330	0	0	0	0		446	0	0	(5,330)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5604.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	18,522,145	5604.28	867,828	0	1,170,301	0	0		(656,782)	0	0	302,473	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5099.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	2,534,680	5099.96	213,052	0	211,349	0	0		(224,372)	0	0	(1,702)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 04/29/2025, Strike Price 352.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	83,223	352.64	352	0	0	0	0		(33)	0	0	(352)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/29/2025, Strike Price 2377.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	52,312	2377.83	2,626	0	1,818	0	0		1,998	0	0	(808)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/29/2025, Strike Price 2086.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	127,273	2086.45	9,410	0	0	0	0		(3,763)	0	0	(9,410)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5346.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	17,787,107	5346.29	947,208	0	595,267	0	0		(1,235,963)	0	0	(351,941)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5222.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	4,747,416	5222.68	378,280	0	397,442	0	0		(332,726)	0	0	19,162	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 05/13/2025, Strike Price 352.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	52,146	352.34	301	0	0	0	0		(5)	0	0	(301)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1733.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	12,137	1733.83	87	0	0	0	0		58	0	0	(87)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 05/13/2025, Strike Price 2475.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	205,468	2475.52	7,579	0	4,539	0	0		6,594	0	0	(3,040)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/13/2025, Strike Price 394.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	31,557	394.46	820	0	0	0	0		298	0	0	(820)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/13/2025, Strike Price 2187.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	172,820	2187.6	10,810	0	0	0	0		(1,307)	0	0	(10,810)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5496.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	22,058,257	5496.7	1,038,398	0	654,962	0	0		(1,141,857)	0	0	(383,436)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5061.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	1,381,877	5061.82	118,416	0	60,300	0	0		(129,488)	0	0	(58,116)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1779.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	172,566	1779.03	225	0	0	0	0		201	0	0	(225)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/22/2025, Strike Price 2372.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	37,956	2372.27	1,591	0	298	0	0		1,137	0	0	(1,293)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/22/2025, Strike Price 2065.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	86,746	2065.38	5,940	0	0	0	0		(3,630)	0	0	(5,940)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5306.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	15,399,898	5306.65	846,059	0	0	0	0		(1,134,681)	0	0	(846,059)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5127.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	2,081,883	5127.79	151,616	0	226,905	0	0		(198,128)	0	0	75,289	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1712.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	179,847	1712.83	1,266	0	0	0	0		485	0	0	(1,266)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 05/06/2025, Strike Price 2441.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	95,210	2441.28	3,283	0	3,709	0	0		2,649	0	0	426	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/06/2025, Strike Price 2147.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	423,144	2147.94	23,031	0	0	0	0		(11,553)	0	0	(23,031)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5373.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	23,306,084	5373.78	1,039,599	0	1,357,004	0	0		(1,736,844)	0	0	317,405	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5209.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	1,437,935	5209.91	118,320	0	42,352	0	0		(92,442)	0	0	(75,968)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 04/15/2025, Strike Price 357.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	77,134	357.1	93	0	0	0	0		(35)	0	0	(93)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/15/2025, Strike Price 2442.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	92,829	2442.88	3,823	0	0	0	0		3,372	0	0	(3,823)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/15/2025, Strike Price 2154.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	165,870	2154.16	11,039	0	0	0	0		(1,190)	0	0	(11,039)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5472.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	14,539,556	5472.17	737,587	0	0	0	0		(668,570)	0	0	(737,587)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5243.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	2,899,805	5243.77	237,457	0	0	0	0		(163,322)	0	0	(237,457)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 04/08/2025, Strike Price 354.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	32,979	354.61	107	0	0	0	0		34	0	0	(107)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1832.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	67,808	1832.66	56	0	0	0	0		56	0	0	(56)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/08/2025, Strike Price 2486.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	124,305	2486.1	4,416	0	0	0	0		4,122	0	0	(4,416)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/08/2025, Strike Price 2206.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	410,344	2206.15	26,678	0	0	0	0		4,196	0	0	(26,678)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5498.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	25,659,259	5498.02	1,312,295	0	0	0	0		(1,012,019)	0	0	(1,312,295)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5254.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	2,196,318	5254.35	183,070	0	136,515	0	0		(112,752)	0	0	(46,556)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1759.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	112,598	1759.35	886	0	0	0	0		866	0	0	(886)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/01/2025, Strike Price 2491.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	44,850	2491.66	1,631	0	0	0	0		1,547	0	0	(1,631)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/01/2025, Strike Price 2202.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	101,330	2202.82	7,434	0	0	0	0		1,969	0	0	(7,434)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5522.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	8,802,546	5522.3	447,595	0	93,472	0	0		(299,228)	0	0	(354,123)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5088.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	768,409	5088.8	53,067	0	139,574	0	0		(72,507)	0	0	86,507	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 02/25/2025, Strike Price 343.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	4,466	343.54	24	0	45	0	0		(6)	0	0	21	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MXEA.ASE/USD, Maturing on 02/25/2025, Strike Price 2403.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	64,887	2403.21	2,362	0	1,082	0	0		2,175	0	0	(1,280)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/25/2025, Strike Price 2119.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	69,932	2119.14	4,713	0	2,515	0	0		(316)	0	0	(2,199)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5322.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	8,728,211	5322.08	365,816	0	1,133,322	0	0		(629,555)	0	0	767,506	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 5029.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	1,408,324	5029.73	111,636	0	303,772	0	0		(136,177)	0	0	192,136	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 02/19/2025, Strike Price 2357.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	66,019	2357.82	2,360	0	2,516	0	0		2,022	0	0	156	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/19/2025, Strike Price 2163.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	60,576	2163.44	3,616	0	3,263	0	0		420	0	0	(353)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 5288.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	8,440,478	5288.52	394,361	0	1,318,472	0	0		(616,012)	0	0	924,111	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 5026.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	1,045,535	5026.61	79,892	0	207,871	0	0		(103,737)	0	0	127,979	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 02/11/2025, Strike Price 2348.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	305,319	2348.61	11,983	0	4,775	0	0		10,518	0	0	(7,208)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/11/2025, Strike Price 2103.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	103,073	2103.53	5,688	0	8,633	0	0		(1,881)	0	0	2,945	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 5268.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	7,934,406	5268.53	365,145	0	1,140,735	0	0		(607,259)	0	0	775,590	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 4890.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	3,423,679	4890.97	264,235	0	847,189	0	0		(439,290)	0	0	582,954	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 01/28/2025, Strike Price 2340.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	170,887	2340.92	6,441	0	1,452	0	0		5,979	0	0	(4,989)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/28/2025, Strike Price 2095.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	146,689	2095.56	8,526	0	14,852	0	0		(1,962)	0	0	6,327	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 5166.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	6,643,746	5166.21	278,414	0	1,202,449	0	0		(662,626)	0	0	924,035	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/03/2026, Strike Price 4924.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/03/2026	07/08/2025	Expiration	1		4924.97	0	0	0	0	0		0	0	0		0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 4958.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	396,689	4958.61	26,250	0	86,554	0	0		(49,280)	0	0	60,304	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 02/04/2025, Strike Price 345.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Expiration	1	29,696	345.3	77	0	0	0	0		6	0	0	(77)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1749.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Expiration	1	85,703	1749.05	407	0	0	0	0		407	0	0	(407)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 02/04/2025, Strike Price 2371.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	128,055	2371.39	5,014	0	452	0	0		4,768	0	0	(4,562)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/04/2025, Strike Price 2110.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	166,742	2110.66	8,928	0	13,986	0	0		(2,353)	0	0	5,057	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 5213.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	7,450,463	5213.76	273,450	0	1,181,454	0	0		(715,693)	0	0	908,004	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4839.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	972,802	4839.81	66,291	0	232,527	0	0		(145,079)	0	0	166,235	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/22/2025, Strike Price 343.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Expiration	1	19,244	343.64	51	0	0	0	0		18	0	0	(51)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 01/22/2025, Strike Price 2321.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Expiration	1	11,607	2321.35	387	0	0	0	0		355	0	0	(387)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/22/2025, Strike Price 2030.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	62,960	2030.98	3,913	0	7,592	0	0		(2,453)	0	0	3,679	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2050.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1		2050.64	0	0	0	0	0		0	0	0		0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5089.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	4,143,024	5089.71	156,740	0	738,257	0	0		(496,506)	0	0	581,517	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/24/2026, Strike Price 5178.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/24/2026	07/08/2025	Expiration	1		5178.51	0	0	0	0	0		0	0	0		0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5241.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	1,750,671	5241.53	141,518	0	142,294	0	0		(96,203)	0	0	776	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/25/2025, Strike Price 353.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	81,195	353.02	279	0	0	0	0		106	0	0	(279)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2473.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	76,687	2473.76	2,750	0	348	0	0		2,579	0	0	(2,402)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 399.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	7,585	399.23	158	0	0	0	0		112	0	0	(158)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2191	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	107,359	2191	7,068	0	0	0	0		1,118	0	0	(7,068)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5496.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	8,618,951	5496.78	432,034	0	267,783	0	0		(322,268)	0	0	(164,251)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5175.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	2,101,160	5175.27	172,358	0	188,250	0	0		(139,063)	0	0	15,892	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/18/2025, Strike Price 2473.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	76,665	2473.06	3,058	0	0	0	0		2,915	0	0	(3,058)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/18/2025, Strike Price 2150.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	184,960	2150.7	13,880	0	0	0	0		1,540	0	0	(13,880)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5439.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	8,268,010	5439.48	411,099	0	303,179	0	0		(383,387)	0	0	(107,920)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 4783.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	4,597,261	4783.83	376,207	0	1,002,525	0	0		(683,622)	0	0	626,318	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/14/2025, Strike Price 341.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	8,529	341.16	49	0	0	0	0		27	0	0	(49)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 01/14/2025, Strike Price 2348.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	51,663	2348.34	1,832	0	0	0	0		1,822	0	0	(1,832)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/14/2025, Strike Price 384.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	14,992	384.4	269	0	0	0	0		177	0	0	(269)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/14/2025, Strike Price 2083.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	127,111	2083.78	8,074	0	6,433	0	0		(1,076)	0	0	(1,641)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 5063.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	6,425,087	5063.11	286,749	0	969,427	0	0		(758,866)	0	0	682,678	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/11/2025, Strike Price 2068.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1		2068.09	0	0	0	0	0		0	0	0		0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 4704.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	4,022,613	4704.81	341,497	0	1,058,199	0	0		(666,321)	0	0	716,702	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 01/07/2025, Strike Price 331.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	7,293	331.5	106	0	200	0	0		(85)	0	0	94	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/07/2025, Strike Price 2131.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	134,293	2131.63	7,128	0	8,621	0	0		857	0	0	1,493	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 5020.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	7,927,938	5020.86	339,104	0	1,455,222	0	0		(1,023,373)	0	0	1,116,118	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5157.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	2,491,005	5157.36	190,201	0	296,002	0	0		(185,542)	0	0	105,801	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/11/2025, Strike Price 350.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	22,429	350.45	67	0	0	0	0		12	0	0	(67)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/11/2025, Strike Price 2466.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	125,807	2466.81	4,518	0	1,475	0	0		4,316	0	0	(3,043)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/11/2025, Strike Price 2189.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	387,465	2189.07	25,963	0	0	0	0		5,938	0	0	(25,963)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5420.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	10,927,526	5420.4	497,087	0	705,197	0	0		(574,996)	0	0	208,110	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5137.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	2,470,935	5137.08	179,814	0	393,179	0	0		(201,010)	0	0	213,365	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/04/2025, Strike Price 347.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	20,150	347.41	72	0	130	0	0		(4)	0	0	58	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/04/2025, Strike Price 2436.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	82,844	2436.58	2,787	0	0	0	0		2,613	0	0	(2,787)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/04/2025, Strike Price 395.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	47,074	395.58	828	0	0	0	0		552	0	0	(828)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/04/2025, Strike Price 2180.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	137,354	2180.22	8,576	0	0	0	0		1,401	0	0	(8,576)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5388.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	7,188,739	5388.86	311,218	0	754,564	0	0		(426,628)	0	0	443,346	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5564.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	1,335,458	5564.41	93,104	0	197,815	0	0		(44,006)	0	0	104,711	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/29/2025, Strike Price 2501.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	112,564	2501.43	4,480	0	8,529	0	0		3,484	0	0	4,049	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/29/2025, Strike Price 2389.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Expiration	1	107,505	2389.01	6,203	0	0	0	0		2,151	0	0	(6,203)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5820.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	15,331,460	5820.6	653,923	0	1,496,217	0	0		(343,581)	0	0	842,294	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/24/2025, Strike Price 5399.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/24/2025	07/24/2025	Exercise	1	39,198,337	5399.22	3,846,711	0	6,967,349	0	0		(1,252,085)	0	0	3,120,638	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/29/2025, Strike Price 325.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	1,939,980	325.5	46,995	0	0	0	0		31,357	0	0	(46,995)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/29/2025, Strike Price 327.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	6,731,550	327.41	143,120	0	0	0	0		99,615	0	0	(143,120)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 07/29/2025, Strike Price 307.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	492,064	307.54	8,192	0	0	0		4,898	0	0	(8,192)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 07/29/2025, Strike Price 330.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Exercise	1	27,777,012	330.6	1,690,719	0	1,680,434	0	0	168,329	0	0	(10,286)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/29/2025, Strike Price 382.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Exercise	1	23,235,353	382.79	1,423,846	0	408,511	0	0	378,952	0	0	(1,015,335)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/29/2025, Strike Price 1653.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Exercise	1	102,290,004	1653.84	5,920,919	0	3,304,027	0	0	2,990,316	0	0	(2,616,892)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/29/2025, Strike Price 1700.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Exercise	1	20,426,968	1700.83	769,228	0	77,224	0	0	506,569	0	0	(692,004)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 07/29/2025, Strike Price 224.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/02/2024	07/29/2025	07/29/2025	Expiration	1	506,138	224.95	23,918	0	0	0	0	17,498	0	0	(23,918)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 07/29/2025, Strike Price 225.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/02/2024	07/29/2025	07/29/2025	Expiration	1	743,178	225.89	32,736	0	0	0	0	24,459	0	0	(32,736)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/29/2025, Strike Price 227.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	975,031	227.28	14,672	0	0	0	0	9,852	0	0	(14,672)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/29/2025, Strike Price 229.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	9,158,110	229.01	99,575	0	0	0	0	67,496	0	0	(99,575)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/29/2025, Strike Price 181.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	4,175,753	181.95	68,850	0	0	0	0	37,273	0	0	(68,850)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/29/2025, Strike Price 183.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	3,506,833	183.7	45,052	0	0	0	0	27,177	0	0	(45,052)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/01/2025, Strike Price 5346.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/01/2025	08/01/2025	Exercise	1	61,057,715	5346.56	4,836,246	0	11,338,119	0	0	(3,794,043)	0	0	6,501,872	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/05/2025, Strike Price 1717.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/05/2025	08/05/2025	Expiration	1	25,425,068	1717.91	614,940	0	0	0	0	371,091	0	0	(614,940)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/05/2025, Strike Price 1661.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/05/2025	08/05/2025	Exercise	1	91,197,389	1661.76	4,078,133	0	2,653,448	0	0	1,688,326	0	0	(1,424,685)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2024	06/24/2025	06/24/2025	Exercise	1	21,638,400	5880	505,586	0	323,251	0	0	(589,338)	0	0	(182,335)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2024	07/02/2025	07/02/2025	Expiration	1	67,932,600	6060	1,124,199	0	0	0	0	(1,320,040)	0	0	(1,124,199)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2024	06/24/2025	06/24/2025	Exercise	1	23,598,000	5400	1,678,585	0	2,481,461	0	0	(1,241,354)	0	0	802,876	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2024	07/02/2025	07/02/2025	Expiration	1	75,202,500	5550	4,285,457	0	0	0	0		(3,504,403)	0	0	(4,285,457)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/12/2025, Strike Price 304.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	1,596,420	304.08	39,165	0	0	0	0		23,199	0	0	(39,165)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/12/2025, Strike Price 307.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	901,385	307.64	16,877	0	0	0	0		10,553	0	0	(16,877)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/12/2025, Strike Price 326.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	7,230,080	326.12	155,855	0	0	0	0		98,652	0	0	(155,855)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/12/2025, Strike Price 324.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	2,622,024	324.91	61,655	0	0	0	0		37,992	0	0	(61,655)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/12/2025, Strike Price 1710.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Exercise	1	24,528,570	1710.5	825,697	0	146,125	0	0		539,243	0	0	(679,573)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/12/2025, Strike Price 1660.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Exercise	1	91,044,508	1660.79	4,968,337	0	3,283,718	0	0		2,484,751	0	0	(1,684,619)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/12/2025, Strike Price 331.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Exercise	1	25,443,968	331.95	1,298,134	0	1,384,882	0	0		(43,791)	0	0	86,747	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/12/2025, Strike Price 378.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Exercise	1	21,258,469	378.13	1,470,079	0	514,975	0	0		277,475	0	0	(955,104)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/12/2025, Strike Price 400.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	376,573	400.61	12,159	0	0	0	0		4,309	0	0	(12,159)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/12/2025, Strike Price 233.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	1,420,198	233.97	23,491	0	0	0	0		18,508	0	0	(23,491)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/12/2025, Strike Price 233.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	1,118,561	233.52	19,256	0	0	0	0		15,046	0	0	(19,256)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/12/2025, Strike Price 182.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/16/2024	08/12/2025	08/12/2025	Expiration	1	3,819,814	182.33	68,716	0	0	0	0		40,896	0	0	(68,716)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/12/2025, Strike Price 180.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/16/2024	08/12/2025	08/12/2025	Exercise	1	4,572,508	180.02	110,998	0	12,700	0	0		58,189	0	0	(98,298)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/12/2025, Strike Price 225.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/16/2024	08/12/2025	08/12/2025	Expiration	1	6,756,137	225.43	125,574	0	0	0	0		76,379	0	0	(125,574)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/12/2025, Strike Price 224.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/16/2024	08/12/2025	08/12/2025	Expiration	1	361,252	224.38	8,018	0	0	0	0		4,881	0	0	(8,018)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/13/2025, Strike Price 4760	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	01/13/2025	01/13/2025	Exercise	1	268,464,000	4760	53,729,860	0	60,181,056	0	0		(9,819,991)	0	0	6,451,196	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/21/2025, Strike Price 4780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	01/21/2025	01/21/2025	Exercise	1	245,309,600	4780	48,316,635	0	62,438,991	0	0		(8,718,763)	0	0	14,122,357	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/27/2025, Strike Price 4860	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	01/27/2025	01/27/2025	Exercise	1	335,097,000	4860	60,256,236	0	85,583,498	0	0		(11,173,156)	0	0	25,327,262	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/03/2025, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	02/03/2025	02/03/2025	Exercise	1	394,842,000	4900	68,008,377	0	91,903,907	0	0		(12,756,251)	0	0	23,895,531	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/06/2025, Strike Price 4710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	01/06/2025	01/06/2025	Exercise	1	192,309,300	4710	40,520,600	0	50,321,750	0	0		(7,401,082)	0	0	9,801,150	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 09/23/2025, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	09/23/2025	09/23/2025	Expiration	1	23,400,000	260	497,700	0	0	0	0		196,736	0	0	(497,700)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/19/2025, Strike Price 1729.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	08/19/2025	08/19/2025	Expiration	1	23,746,584	1729.54	689,512	0	0	0	0		493,294	0	0	(689,512)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/19/2025, Strike Price 1673.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	08/19/2025	08/19/2025	Exercise	1	95,231,714	1673.08	4,878,915	0	2,909,181	0	0		2,671,818	0	0	(1,969,734)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 09/23/2025, Strike Price 270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/23/2024	09/23/2025	09/23/2025	Expiration	1	16,200,000	270	390,894	0	0	0	0		293,059	0	0	(390,894)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 09/23/2025, Strike Price 270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/23/2024	09/23/2025	09/23/2025	Expiration	1	13,500,000	270	325,745	0	0	0	0		244,216	0	0	(325,745)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 09/23/2025, Strike Price 272	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/23/2024	09/23/2025	09/23/2025	Expiration	1	13,600,000	272	279,640	0	0	0	0		217,124	0	0	(279,640)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/26/2025, Strike Price 1744.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Expiration	1	24,138,482	1744.11	628,570	0	0	0	0		477,434	0	0	(628,570)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/26/2025, Strike Price 1688.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Exercise	1	91,675,663	1688.94	4,215,175	0	2,540,847	0	0		2,529,709	0	0	(1,674,328)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/26/2025, Strike Price 327.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Expiration	1	11,224,557	327.82	250,300	0	0	0	0		172,897	0	0	(250,300)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/26/2025, Strike Price 327.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Expiration	1	5,125,030	327.06	121,140	0	0	0	0		82,717	0	0	(121,140)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/26/2025, Strike Price 383.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Exercise	1	23,839,603	383.52	1,545,919	0	737,218	0	0		413,452	0	0	(808,702)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/26/2025, Strike Price 306.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Expiration	1	1,597,594	306.64	33,552	0	0	0	0		20,518	0	0	(33,552)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 08/26/2025, Strike Price 334.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Exercise	1	32,151,640	334.46	1,819,297	0	1,897,885	0	0		282,399	0	0	78,588	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 08/26/2025, Strike Price 309.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Expiration	1	672,179	309.76	11,414	0	0	0	0		7,393	0	0	(11,414)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5760	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/19/2025	07/08/2025	Exercise	1	23,500,800	5760	1,399,448	0	2,091,945	0	0		(411,227)	0	0	692,497	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/26/2025, Strike Price 226.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/26/2025	08/26/2025	Expiration	1	4,586,054	226.36	86,308	0	0	0	0		56,544	0	0	(86,308)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/26/2025, Strike Price 224.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/26/2025	08/26/2025	Expiration	1	2,923,960	224.92	63,960	0	0	0	0		39,828	0	0	(63,960)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/26/2025, Strike Price 182.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/26/2025	08/26/2025	Expiration	1	3,706,167	182.84	65,675	0	0	0	0		40,370	0	0	(65,675)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 08/26/2025, Strike Price 181.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/26/2025	08/26/2025	Exercise	1	6,540,563	181.38	139,913	0	9,376	0	0		79,886	0	0	(130,537)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/26/2025, Strike Price 232.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/26/2025	08/26/2025	Expiration	1	2,230,442	232.58	40,758	0	0	0	0		30,412	0	0	(40,758)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 08/26/2025, Strike Price 235.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/26/2025	08/26/2025	Expiration	1	794,368	235.02	11,424	0	0	0	0		8,868	0	0	(11,424)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/03/2025, Strike Price 1745.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2024	09/03/2025	09/03/2025	Expiration	1	24,504,433	1745.33	649,020	0	0	0	0		490,834	0	0	(649,020)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/03/2025, Strike Price 1691.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2024	09/03/2025	09/03/2025	Exercise	1	84,066,536	1691.82	3,798,746	0	2,339,405	0	0		2,280,055	0	0	(1,459,341)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	07/02/2025	07/02/2025	Expiration	1	14,180,400	6060	291,561	0	0	0	0		(218,654)	0	0	(291,561)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	07/02/2025	07/02/2025	Expiration	1	69,496,000	5950	2,162,294	0	0	0	0		(1,503,053)	0	0	(2,162,294)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	07/02/2025	07/02/2025	Expiration	1	13,320,000	5550	910,635	0	0	0	0		(469,119)	0	0	(910,635)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	07/02/2025	07/02/2025	Expiration	1	77,335,500	5450	6,615,146	0	0	0	0		(3,075,629)	0	0	(6,615,146)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/10/2025, Strike Price 4970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	02/10/2025	02/10/2025	Exercise	1	362,263,300	4970	55,608,510	0	76,971,111	0	0		(12,814,899)	0	0	21,362,601	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/18/2025, Strike Price 5010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	02/18/2025	02/18/2025	Exercise	1	400,649,700	5010	58,713,174	0	88,337,261	0	0		(13,619,240)	0	0	29,624,087	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/24/2025, Strike Price 5030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	02/24/2025	02/24/2025	Exercise	1	350,088,000	5030	50,165,592	0	68,425,848	0	0		(11,707,270)	0	0	18,260,256	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/03/2025, Strike Price 5090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	03/03/2025	03/03/2025	Exercise	1	441,913,800	5090	58,646,910	0	75,055,890	0	0		(14,048,191)	0	0	16,408,980	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2025, Strike Price 329.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Expiration	1	4,126,254	329.31	87,239	0	0	0	0		61,814	0	0	(87,239)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/09/2025, Strike Price 306.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Expiration	1	1,603,413	306.58	44,037	0	0	0	0		30,275	0	0	(44,037)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/09/2025, Strike Price 310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Expiration	1	303,800	310	6,458	0	0	0	0		4,579	0	0	(6,458)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2025, Strike Price 327.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Expiration	1	5,015,462	327.38	121,491	0	0	0	0		83,385	0	0	(121,491)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/09/2025, Strike Price 338.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Exercise	1	24,767,771	338.45	1,131,222	0	1,074,224	0	0		145,268	0	0	(56,998)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2025, Strike Price 1738.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Exercise	1	19,209,320	1738.4	618,911	0	172,491	0	0		468,824	0	0	(446,420)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2025, Strike Price 1687.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Exercise	1	77,223,255	1687.94	4,031,321	0	3,022,703	0	0		2,509,280	0	0	(1,008,618)	0	0	
Purchased Option, Call, PIMGPT.IDX/USD, Maturing on 09/09/2025, Strike Price 385.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Exercise	1	21,204,128	385.74	1,309,935	0	634,904	0	0		347,329	0	0	(675,032)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 09/09/2025, Strike Price 183.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/13/2024	09/09/2025	09/09/2025	Expiration	1	2,613,909	183.69	44,682	0	0	0	0		29,091	0	0	(44,682)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 09/09/2025, Strike Price 181.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/13/2024	09/09/2025	09/09/2025	Exercise	1	4,992,673	181.75	109,605	0	6,043	0	0		65,519	0	0	(103,562)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2025, Strike Price 227.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/13/2024	09/09/2025	09/09/2025	Expiration	1	5,798,346	227.03	105,736	0	0	0	0		70,629	0	0	(105,736)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2025, Strike Price 224.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/13/2024	09/09/2025	09/09/2025	Expiration	1	1,124,150	224.83	27,450	0	0	0	0		17,698	0	0	(27,450)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/09/2025, Strike Price 232.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/13/2024	09/09/2025	09/09/2025	Expiration	1	1,037,262	232.57	23,192	0	0	0	0		18,086	0	0	(23,192)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/09/2025, Strike Price 234.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/13/2024	09/09/2025	09/09/2025	Expiration	1	293,313	234.65	5,300	0	0	0	0		4,229	0	0	(5,300)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/23/2025, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/08/2025	07/08/2025	Exercise	1	113,051,400	2310	8,186,803	0	2,288,924	0	0		1,041,905	0	0	(5,897,879)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/23/2025, Strike Price 2540	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/08/2025	Exercise	1	63,322,200	2540	2,344,431	0	3,749,813	0	0		1,679,946	0	0	1,405,381	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/23/2025, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/10/2025	Exercise	1	872,480,900	5930	42,032,904	0	66,689,528	0	0		(11,231,056)	0	0	24,656,625	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/23/2025, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/08/2025	07/08/2025	Exercise	1	35,966,700	2310	2,604,588	0	728,365	0	0		331,476	0	0	(1,876,223)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/23/2025, Strike Price 2560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/08/2025	Exercise	1	19,020,800	2560	637,292	0	1,000,072	0	0		462,418	0	0	362,781	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/23/2025, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/16/2025	07/16/2025	Exercise	1	251,134,800	5880	13,392,515	0	20,449,973	0	0		(3,485,272)	0	0	7,057,458	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/23/2025, Strike Price 2270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/08/2025	07/08/2025	Exercise	1	22,768,100	2270	1,874,568	0	625,571	0	0		203,881	0	0	(1,248,997)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/23/2025, Strike Price 2500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/08/2025	Exercise	1	11,275,000	2500	507,553	0	828,334	0	0		354,550	0	0	320,781	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/23/2025, Strike Price 2150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/08/2025	07/08/2025	Exercise	1	110,123,000	2150	12,994,056	0	6,704,186	0	0		797,725	0	0	(6,289,871)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/23/2025, Strike Price 2370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/08/2025	Exercise	1	59,084,100	2370	4,611,947	0	7,630,842	0	0		2,732,046	0	0	3,018,895	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/16/2025, Strike Price 1760.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2024	09/16/2025	09/16/2025	Exercise	1	21,183,266	1760.87	577,519	0	24,662	0	0		470,212	0	0	(552,858)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/16/2025, Strike Price 1700.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2024	09/16/2025	09/16/2025	Exercise	1	87,865,819	1700.19	4,310,505	0	3,241,886	0	0		2,847,616	0	0	(1,068,618)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/22/2025	07/08/2025	Exercise	1	1,901,285,900	5990	93,749,116	0	118,958,110	0	0		(8,991,139)	0	0	25,208,994	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/22/2025	07/08/2025	Exercise	1	1,816,680,600	5580	182,909,878	0	237,769,410	0	0		(16,938,930)	0	0	54,859,532	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/22/2025	07/08/2025	Exercise	1	30,758,800	5870	1,922,187	0	2,444,610	0	0		(184,362)	0	0	522,423	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/23/2025, Strike Price 331.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	7,498,368	331.2	164,632	0	0	0	0		125,085	0	0	(164,632)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/23/2025, Strike Price 328.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	3,653,412	328.84	94,456	0	0	0	0		69,539	0	0	(94,456)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 09/23/2025, Strike Price 339.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Exercise	1	27,790,163	339.65	1,325,997	0	1,008,194	0	0		251,715	0	0	(317,803)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/23/2025, Strike Price 1766.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	20,132,514	1766.01	513,896	0	0	0	0		418,032	0	0	(513,896)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/23/2025, Strike Price 1712.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Exercise	1	93,919,655	1712.3	4,154,949	0	2,831,906	0	0		2,842,923	0	0	(1,323,043)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/23/2025, Strike Price 312.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	741,668	312.94	13,367	0	0	0	0		9,702	0	0	(13,367)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 09/23/2025, Strike Price 309.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	2,158,609	309.7	48,232	0	0	0	0		33,764	0	0	(48,232)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/23/2025, Strike Price 413.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	566,742	413.68	16,550	0	0	0	0		8,967	0	0	(16,550)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 09/23/2025, Strike Price 388.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Exercise	1	19,065,530	388.3	1,315,389	0	841,574	0	0		498,315	0	0	(473,815)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/05/2025, Strike Price 381.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/27/2024	08/05/2025	08/05/2025	Expiration	1	16,129,124	381.89	1,348,269	0	0	0	0		579,821	0	0	(1,348,269)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/27/2025, Strike Price 1636.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/27/2024	06/27/2025	06/27/2025	Exercise	1	17,904,513	1636.58	1,367,163	0	542,743	0	0		773,282	0	0	(824,419)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/09/2025, Strike Price 1655.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/27/2024	07/09/2025	07/09/2025	Exercise	1	19,625,061	1655.76	1,307,797	0	411,996	0	0		799,105	0	0	(895,801)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/17/2025, Strike Price 1669.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/27/2024	07/17/2025	07/17/2025	Exercise	1	16,850,729	1669.05	1,017,588	0	162,949	0	0		653,716	0	0	(854,638)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/28/2025, Strike Price 1652.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/27/2024	07/28/2025	07/28/2025	Exercise	1	21,444,394	1652.9	1,491,821	0	647,003	0	0		872,620	0	0	(844,817)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/06/2025, Strike Price 1661.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/27/2024	08/06/2025	08/06/2025	Exercise	1	19,774,349	1661.71	1,300,118	0	721,378	0	0		777,989	0	0	(578,740)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/14/2025, Strike Price 1669.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/27/2024	08/14/2025	08/14/2025	Exercise	1	16,983,453	1669.48	1,059,952	0	582,704	0	0		648,950	0	0	(477,249)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/21/2025, Strike Price 1686.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/27/2024	08/21/2025	08/21/2025	Exercise	1	16,774,469	1686.69	914,033	0	361,210	0	0		598,906	0	0	(552,823)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/28/2025, Strike Price 1691.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/27/2024	08/28/2025	08/28/2025	Exercise	1	18,260,032	1691.95	960,768	0	471,624	0	0		636,760	0	0	(489,145)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/05/2025, Strike Price 1689.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/05/2025	09/05/2025	Exercise	1	17,584,525	1689.65	954,099	0	522,441	0	0		620,559	0	0	(431,657)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/11/2025, Strike Price 1695.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/11/2025	09/11/2025	Exercise	1	15,726,690	1695.07	821,749	0	571,611	0	0		542,000	0	0	(250,139)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/23/2025, Strike Price 227.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/23/2025	09/23/2025	Expiration	1	5,996,702	227.32	138,759	0	0	0	0		102,623	0	0	(138,759)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/23/2025, Strike Price 225.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/23/2025	09/23/2025	Expiration	1	513,958	225.42	13,520	0	0	0	0		9,313	0	0	(13,520)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/23/2025, Strike Price 236.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/23/2025	09/23/2025	Expiration	1	821,906	236.18	13,363	0	0	0	0		10,786	0	0	(13,363)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 09/23/2025, Strike Price 233.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/23/2025	09/23/2025	Expiration	1	7,167,082	233.76	146,861	0	0	0	0		115,283	0	0	(146,861)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 09/23/2025, Strike Price 183.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/23/2025	09/23/2025	Expiration	1	2,316,149	183.53	47,830	0	0	0	0		32,922	0	0	(47,830)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 09/23/2025, Strike Price 182.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/23/2025	09/23/2025	Exercise	1	5,079,435	182.32	122,584	0	21,452	0	0		81,036	0	0	(101,132)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/03/2025, Strike Price 5786.89	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/01/2024	01/03/2025	01/03/2025	Exercise	1	839,099,050	5786.89	24,215,000	0	11,840,700	0	0		10,157,323	0	0	(12,374,300)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/30/2025, Strike Price 1771.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2024	09/30/2025	09/30/2025	Expiration	1	24,238,771	1771.84	508,196	0	0	0	0		400,285	0	0	(508,196)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/30/2025, Strike Price 1715.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2024	09/30/2025	09/30/2025	Exercise	1	103,257,448	1715.24	3,996,275	0	2,336,964	0	0		2,572,401	0	0	(1,659,311)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/07/2025, Strike Price 5210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2024	04/07/2025	04/07/2025	Expiration	1	356,051,400	5210	49,683,180	0	0	0	0		(1,989,545)	0	0	(49,683,180)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/14/2025, Strike Price 5170	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2024	04/14/2025	04/14/2025	Exercise	1	326,692,300	5170	48,485,687	0	12,218,418	0	0		(2,109,012)	0	0	(36,267,269)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/21/2025, Strike Price 5020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2024	04/21/2025	04/21/2025	Exercise	1	366,660,800	5020	65,902,531	0	19,187,608	0	0		(3,295,228)	0	0	(46,714,923)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/28/2025, Strike Price 5060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2024	04/28/2025	04/28/2025	Exercise	1	395,236,600	5060	68,287,668	0	36,337,553	0	0		(3,367,216)	0	0	(31,950,114)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 10/07/2025, Strike Price 313.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	1,304,243	313.52	15,018	0	0	0	0		8,550	0	0	(15,018)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 10/07/2025, Strike Price 310.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	1,210,014	310.26	17,667	0	0	0	0		9,579	0	0	(17,667)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/07/2025, Strike Price 332.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	8,383,214	332.14	135,274	0	0	0		93,155	0	0	(135,274)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/07/2025, Strike Price 329.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	1,594,441	329.43	31,311	0	0	0		20,599	0	0	(31,311)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/07/2025, Strike Price 1763.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Exercise	1	28,287,663	1763.57	574,075	0	95,117	0		414,160	0	0	(478,958)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/07/2025, Strike Price 1706.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Exercise	1	89,147,905	1706.18	3,400,561	0	3,308,470	0		1,925,096	0	0	(92,091)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 10/07/2025, Strike Price 341.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Exercise	1	22,320,999	341.77	1,051,219	0	855,594	0		255,781	0	0	(195,626)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/07/2025, Strike Price 418.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	523,413	418.73	11,675	0	0	0		5,833	0	0	(11,675)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/07/2025, Strike Price 393.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Exercise	1	20,268,855	393.57	1,127,850	0	929,575	0		390,538	0	0	(198,275)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 10/07/2025, Strike Price 236	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/11/2024	10/07/2025	10/07/2025	Expiration	1	1,411,280	236	13,814	0	0	0		8,966	0	0	(13,814)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 10/07/2025, Strike Price 232.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/11/2024	10/07/2025	10/07/2025	Expiration	1	1,426,997	232.41	20,262	0	0	0		12,313	0	0	(20,262)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/07/2025, Strike Price 228.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/11/2024	10/07/2025	10/07/2025	Expiration	1	5,444,726	228.77	79,254	0	0	0		52,379	0	0	(79,254)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/07/2025, Strike Price 227.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/11/2024	10/07/2025	10/07/2025	Expiration	1	933,463	227.12	16,235	0	0	0		10,178	0	0	(16,235)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/07/2025, Strike Price 184.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/11/2024	10/07/2025	10/07/2025	Expiration	1	2,142,643	184.87	26,889	0	0	0		15,973	0	0	(26,889)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 10/07/2025, Strike Price 183.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/11/2024	10/07/2025	10/07/2025	Exercise	1	7,742,876	183.09	123,910	0	59,629	0		67,415	0	0	(64,281)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2024	07/02/2025	07/02/2025	Expiration	1	3,213,000	5950	197,250	0	0	0		27,790	0	0	(197,250)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/23/2025, Strike Price 6130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2024	07/02/2025	07/02/2025	Expiration	1	68,104,300	6130	3,210,998	0	0	0		536,406	0	0	(3,210,998)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2024	07/02/2025	07/02/2025	Expiration	1	9,592,000	5450	1,279,717	0	0	0		77,760	0	0	(1,279,717)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/23/2025, Strike Price 5620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2024	07/02/2025	07/02/2025	Expiration	1	79,298,200	5620	8,853,552	0	0	0		625,953	0	0	(8,853,552)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/15/2025, Strike Price 1748.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/17/2024	10/15/2025	10/15/2025	Exercise	1	25,050,416	1748.11	664,914	0	153,904	0	0		460,407	0	0	(511,010)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/15/2025, Strike Price 1688.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/17/2024	10/15/2025	10/15/2025	Exercise	1	80,487,731	1688.79	4,008,111	0	3,339,060	0	0		2,217,514	0	0	(669,051)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/05/2025, Strike Price 5080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	05/05/2025	05/05/2025	Exercise	1	366,064,800	5080	67,336,467	0	43,716,640	0	0		2,077,378	0	0	(23,619,827)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/12/2025, Strike Price 5200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	05/12/2025	05/12/2025	Exercise	1	355,732,000	5200	57,155,187	0	31,462,443	0	0		2,236,285	0	0	(25,692,744)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/19/2025, Strike Price 5280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	05/19/2025	05/19/2025	Exercise	1	361,257,600	5280	52,768,925	0	46,414,760	0	0		2,433,269	0	0	(6,354,165)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/27/2025, Strike Price 5300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	05/27/2025	05/27/2025	Exercise	1	407,676,000	5300	58,575,349	0	38,676,914	0	0		2,732,187	0	0	(19,898,435)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/02/2025, Strike Price 5280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	06/02/2025	06/02/2025	Exercise	1	323,136,000	5280	47,967,336	0	38,659,428	0	0		2,032,643	0	0	(9,307,908)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	01/22/2025	01/22/2025	Exercise	1	2,766,600	5220	352,381	0	411,630	0	0		(4,203)	0	0	59,249	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	03/25/2025	03/25/2025	Exercise	1	3,158,400	5640	213,975	0	15,434	0	0		12,266	0	0	(198,541)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	04/22/2025	04/22/2025	Expiration	1	2,224,000	5560	189,460	0	0	0	0		4,147	0	0	(189,460)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	05/20/2025	05/20/2025	Exercise	1	513,900	5710	35,148	0	22,354	0	0		1,050	0	0	(12,793)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	06/24/2025	06/24/2025	Exercise	1	176,400	5880	9,321	0	2,635	0	0		395	0	0	(6,686)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	07/02/2025	07/02/2025	Expiration	1	363,600	6060	13,905	0	0	0	0		823	0	0	(13,905)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	01/22/2025	01/22/2025	Exercise	1	9,082,000	4780	2,048,591	0	2,311,654	0	0		(62,754)	0	0	263,063	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	02/25/2025	02/25/2025	Exercise	1	5,650,000	5000	1,016,041	0	1,144,837	0	0		(21,464)	0	0	128,796	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	02/25/2025	02/25/2025	Exercise	1	436,000	5450	40,112	0	45,050	0	0		1,076	0	0	4,939	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	03/25/2025	03/25/2025	Exercise	1	9,686,600	5180	1,423,443	0	911,737	0	0		(15,641)	0	0	(511,706)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	04/22/2025	04/22/2025	Exercise	1	8,619,000	5100	1,450,181	0	308,763	0	0		(24,203)	0	0	(1,141,418)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	05/20/2025	05/20/2025	Exercise	1	6,485,200	5230	953,198	0	903,191	0	0		(14,311)	0	0	(50,007)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	06/24/2025	06/24/2025	Exercise	1	7,128,000	5400	870,600	0	749,549	0	0		(11,395)	0	0	(121,051)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	07/02/2025	07/02/2025	Exercise	1	7,048,500	5550	722,740	0	78,283,453	0	0		(7,380)	0	0	77,560,712	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 10/21/2025, Strike Price 343.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Exercise	1	22,180,570	343.14	1,118,720	0	640,970	0	0		357,478	0	0	(477,750)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/21/2025, Strike Price 1754.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Exercise	1	24,963,120	1754.26	518,810	0	332,840	0	0		329,419	0	0	(185,970)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/21/2025, Strike Price 1696.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Exercise	1	84,280,056	1696.8	3,295,366	0	4,015,820	0	0		1,586,643	0	0	720,453	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/21/2025, Strike Price 330.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Expiration	1	6,386,806	330.58	109,366	0	0	0	0		69,552	0	0	(109,366)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/21/2025, Strike Price 329.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Expiration	1	829,307	329.09	15,898	0	0	0	0		9,879	0	0	(15,898)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 10/21/2025, Strike Price 305.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Expiration	1	1,251,566	305.26	23,001	0	0	0	0		9,542	0	0	(23,001)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/21/2025, Strike Price 392.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Exercise	1	18,516,584	392.55	988,683	0	714,626	0	0		255,315	0	0	(274,058)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 10/21/2025, Strike Price 183.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/25/2024	10/21/2025	10/21/2025	Exercise	1	1,240,054	183.44	16,292	0	2,839	0	0		7,558	0	0	(13,452)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 10/21/2025, Strike Price 181.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/25/2024	10/21/2025	10/21/2025	Exercise	1	10,108,823	181.65	169,733	0	122,987	0	0		70,695	0	0	(46,746)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/21/2025, Strike Price 227.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/25/2024	10/21/2025	10/21/2025	Expiration	1	6,370,406	227.84	88,633	0	0	0	0		50,468	0	0	(88,633)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 10/21/2025, Strike Price 228.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/25/2024	10/21/2025	10/21/2025	Exercise	1	1,259,280	228.96	20,955	0	10,945	0	0		9,661	0	0	(10,010)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/21/2025, Strike Price 6070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/29/2024	10/21/2025	07/08/2025	Exercise	1	51,473,600	6070	2,810,428	0	2,951,672	0	0		241,893	0	0	141,243	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/28/2025, Strike Price 1741.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2024	10/28/2025	10/28/2025	Exercise	1	27,145,776	1741.23	487,343	0	798,052	0	0		213,084	0	0	310,709	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/28/2025, Strike Price 1683.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2024	10/28/2025	10/28/2025	Exercise	1	90,072,346	1683.91	3,369,132	0	5,804,200	0	0		1,119,457	0	0	2,435,068	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 5766.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	6,205,077	5766.8	1,692,614	0	2,038,003	0	0		(116,786)	0	0	345,390	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 11533.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	12,410,143	11533.59	146,612	0	89,863	0	0		(326)	0	0	(56,749)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/04/2025, Strike Price 416.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	445,238	416.11	13,150	0	0	0	0		6,448	0	0	(13,150)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/04/2025, Strike Price 388.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Exercise	1	21,145,200	388.77	1,545,764	0	1,308,080	0	0		543,120	0	0	(237,684)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 11/04/2025, Strike Price 302.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Exercise	1	1,647,885	302.92	36,230	0	10,118	0	0		14,210	0	0	(26,112)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 11/04/2025, Strike Price 303.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Exercise	1	601,187	303.63	12,593	0	2,277	0	0		5,002	0	0	(10,316)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 11/04/2025, Strike Price 342.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Exercise	1	23,327,514	342.85	1,330,994	0	480,941	0	0		483,294	0	0	(850,054)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/04/2025, Strike Price 326.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	11,251,038	326.97	256,248	0	0	0	0		152,211	0	0	(256,248)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/04/2025, Strike Price 325.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	2,229,088	325.89	54,769	0	0	0	0		31,987	0	0	(54,769)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/04/2025, Strike Price 1717.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Exercise	1	26,022,095	1717.63	865,583	0	1,032,018	0	0		459,207	0	0	166,435	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/04/2025, Strike Price 1665	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Exercise	1	93,356,550	1665	5,117,128	0	6,770,453	0	0		2,066,317	0	0	1,653,325	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 11/04/2025, Strike Price 228.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/08/2024	11/04/2025	11/04/2025	Exercise	1	773,412	228.82	10,985	0	5,577	0	0		3,733	0	0	(5,408)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 11/04/2025, Strike Price 227.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/08/2024	11/04/2025	11/04/2025	Exercise	1	1,713,226	227.52	27,786	0	22,214	0	0		9,055	0	0	(5,572)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/04/2025, Strike Price 225.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/08/2024	11/04/2025	11/04/2025	Exercise	1	7,280,431	225.96	123,725	0	9,344	0	0		63,686	0	0	(114,381)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/04/2025, Strike Price 225.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/08/2024	11/04/2025	11/04/2025	Exercise	1	1,043,519	225.87	17,926	0	1,756	0	0		9,206	0	0	(16,170)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 11/04/2025, Strike Price 181.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/08/2024	11/04/2025	11/04/2025	Exercise	1	2,403,590	181.54	37,337	0	45,148	0	0		12,786	0	0	7,812	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 11/04/2025, Strike Price 179.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/08/2024	11/04/2025	11/04/2025	Exercise	1	9,457,786	179.84	183,539	0	268,735	0	0		55,423	0	0	85,196	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 6130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	07/02/2025	07/02/2025	Expiration	1	14,957,200	6130	824,800	0	0	0	0		237,337	0	0	(824,800)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	07/02/2025	07/02/2025	Expiration	1	72,364,000	6320	2,959,981	0	0	0	0		976,299	0	0	(2,959,981)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	07/02/2025	07/02/2025	Expiration	1	15,286,400	5620	1,894,835	0	0	0	0		308,617	0	0	(1,894,835)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	07/02/2025	07/02/2025	Expiration	1	88,137,700	5810	8,803,845	0	0	0	0		1,641,306	0	0	(8,803,845)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 09/23/2025, Strike Price 262	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	09/23/2025	09/23/2025	Expiration	1	15,720,000	262	303,000	0	0	0	0		143,590	0	0	(303,000)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 06/24/2025, Strike Price 262	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	06/24/2025	06/24/2025	Expiration	1	13,100,000	262	210,500	0	0	0	0		109,704	0	0	(210,500)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 262	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	12/23/2025	12/23/2025	Expiration	1	18,340,000	262	403,200	0	0	0	0		185,094	0	0	(403,200)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/12/2025, Strike Price 1731.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	11/12/2025	11/12/2025	Exercise	1	22,076,115	1731.46	576,840	0	572,348	0	0		291,951	0	0	(4,492)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/12/2025, Strike Price 1670.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	11/12/2025	11/12/2025	Exercise	1	88,898,688	1670.4	4,334,456	0	5,638,659	0	0		1,563,656	0	0	1,304,203	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/23/2025, Strike Price 272	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/15/2024	12/23/2025	12/23/2025	Expiration	1	13,600,000	272	158,125	0	0	0	0		76,675	0	0	(158,125)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/23/2025, Strike Price 267	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/15/2024	12/23/2025	12/23/2025	Expiration	1	32,040,000	267	586,212	0	0	0	0		251,435	0	0	(586,212)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 09/23/2025, Strike Price 270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/15/2024	09/23/2025	09/23/2025	Expiration	1	13,500,000	270	158,260	0	0	0	0		76,731	0	0	(158,260)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/07/2025, Strike Price 5530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	07/07/2025	07/07/2025	Exercise	1	312,279,100	5530	37,934,287	0	42,315,795	0	0		5,457,857	0	0	4,381,507	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/14/2025, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	07/14/2025	07/14/2025	Exercise	1	367,920,000	5600	40,911,390	0	43,345,575	0	0		6,242,014	0	0	2,434,185	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5570	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	07/21/2025	07/21/2025	Exercise	1	385,611,100	5570	45,283,343	0	50,315,672	0	0		6,578,434	0	0	5,032,329	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/28/2025, Strike Price 5480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	07/28/2025	07/28/2025	Exercise	1	394,231,200	5480	52,857,196	0	65,367,562	0	0		6,886,518	0	0	12,510,366	0	0	
Purchased Option, Call, P1MBAP.IDX/USD, Maturing on 11/18/2025, Strike Price 301.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	1,021,712	301.39	21,188	0	4,475	0	0		5,481	0	0	(16,713)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 11/18/2025, Strike Price 345.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	25,585,997	345.71	1,371,983	0	536,950	0	0		547,984	0	0	(835,033)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/18/2025, Strike Price 1729.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	23,307,729	1729.06	632,100	0	577,888	0	0		309,149	0	0	(54,213)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/18/2025, Strike Price 1673.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	86,038,234	1673.57	4,098,930	0	5,056,688	0	0		1,473,912	0	0	957,758	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/18/2025, Strike Price 327.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Expiration	1	8,718,739	327.28	169,666	0	0	0	0		88,794	0	0	(169,666)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/18/2025, Strike Price 326.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Expiration	1	2,325,450	326.15	49,029	0	0	0	0		25,125	0	0	(49,029)	0	0	
Purchased Option, Call, P1MGCPT.IDX/USD, Maturing on 11/18/2025, Strike Price 408.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	339,412	408.93	10,715	0	465	0	0		3,116	0	0	(10,251)	0	0	
Purchased Option, Call, P1MGCPT.IDX/USD, Maturing on 11/18/2025, Strike Price 390.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	18,520,242	390.64	1,104,179	0	893,679	0	0		251,314	0	0	(210,500)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 11/18/2025, Strike Price 225.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2024	11/18/2025	11/18/2025	Exercise	1	1,884,177	225.38	37,369	0	51,414	0	0		10,600	0	0	14,045	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/18/2025, Strike Price 225.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2024	11/18/2025	11/18/2025	Expiration	1	4,039,191	225.15	77,142	0	0	0	0		38,824	0	0	(77,142)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/18/2025, Strike Price 223.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2024	11/18/2025	11/18/2025	Exercise	1	695,552	223.65	15,457	0	2,457	0	0		7,367	0	0	(13,000)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/18/2025, Strike Price 180.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2024	11/18/2025	11/18/2025	Exercise	1	2,128,956	180.42	36,698	0	48,852	0	0		10,002	0	0	12,154	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/18/2025, Strike Price 178.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2024	11/18/2025	11/18/2025	Exercise	1	7,035,921	178.94	146,664	0	220,978	0	0		35,578	0	0	74,315	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1718.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/27/2024	11/25/2025	11/25/2025	Exercise	1	20,226,745	1718.5	773,673	0	603,213	0	0		432,699	0	0	(170,460)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1673.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/27/2024	11/25/2025	11/25/2025	Exercise	1	95,427,329	1673.87	5,476,382	0	5,466,119	0	0		2,521,069	0	0	(10,264)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/02/2025, Strike Price 303.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Exercise	1	1,063,545	303.87	25,410	0	910	0	0		11,596	0	0	(24,500)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/02/2025, Strike Price 1750.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Exercise	1	24,592,418	1750.35	766,709	0	684,657	0	0		511,241	0	0	(82,052)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/02/2025, Strike Price 1696.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Exercise	1	81,518,267	1696.53	4,320,033	0	4,927,528	0	0		2,398,457	0	0	607,494	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 12/02/2025, Strike Price 350.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Exercise	1	22,684,360	350.5	1,051,028	0	390,022	0	0		475,988	0	0	(661,006)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/02/2025, Strike Price 391.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Exercise	1	16,515,881	391.65	1,208,592	0	907,920	0	0		446,871	0	0	(300,672)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/02/2025, Strike Price 327.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Expiration	1	6,995,600	327.97	164,629	0	0	0	0		101,787	0	0	(164,629)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/02/2025, Strike Price 326.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Expiration	1	6,769,271	326.86	171,479	0	0	0	0		104,279	0	0	(171,479)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/02/2025, Strike Price 227.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/06/2024	12/02/2025	12/02/2025	Exercise	1	531,882	227.3	9,968	0	15,070	0	0		3,754	0	0	5,101	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/02/2025, Strike Price 225.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/06/2024	12/02/2025	12/02/2025	Exercise	1	1,225,334	225.66	27,476	0	43,874	0	0		10,333	0	0	16,399	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/02/2025, Strike Price 180.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/06/2024	12/02/2025	12/02/2025	Exercise	1	1,160,543	180.77	27,478	0	26,194	0	0		13,493	0	0	(1,284)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/02/2025, Strike Price 179.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/06/2024	12/02/2025	12/02/2025	Exercise	1	6,151,300	179.6	168,853	0	179,813	0	0		79,891	0	0	10,960	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/02/2025, Strike Price 225.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/06/2024	12/02/2025	12/02/2025	Exercise	1	4,232,820	225.15	87,796	0	17,860	0	0		46,767	0	0	(69,936)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/02/2025, Strike Price 223.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/06/2024	12/02/2025	12/02/2025	Exercise	1	583,961	223.74	14,799	0	6,160	0	0		7,969	0	0	(8,639)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/09/2025, Strike Price 1767.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2024	12/09/2025	12/09/2025	Exercise	1	24,671,648	1767.31	549,950	0	318,148	0	0		351,791	0	0	(231,801)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/09/2025, Strike Price 1709.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2024	12/09/2025	12/09/2025	Exercise	1	78,727,594	1709.24	3,255,466	0	3,724,412	0	0		1,658,785	0	0	468,946	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/16/2025, Strike Price 304.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Expiration	1	1,313,774	304.82	15,645	0	0	0	0		(597)	0	0	(15,645)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/16/2025, Strike Price 1753.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Exercise	1	24,397,166	1753.93	351,757	0	377,517	0	0		95,643	0	0	25,760	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/16/2025, Strike Price 1698.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Exercise	1	105,436,837	1698.95	3,281,199	0	5,096,367	0	0		763,052	0	0	1,815,168	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 12/16/2025, Strike Price 348.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Exercise	1	20,707,540	348.26	653,934	0	398,792	0	0		25,996	0	0	(255,142)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/16/2025, Strike Price 329.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Expiration	1	5,812,486	329.88	48,933	0	0	0	0		3,671	0	0	(48,933)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/16/2025, Strike Price 328.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Expiration	1	3,753,841	328.42	35,839	0	0	0	0		2,459	0	0	(35,839)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/16/2025, Strike Price 396.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Exercise	1	15,082,200	396.9	598,880	0	694,640	0	0		(1,228)	0	0	95,760	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/22/2025, Strike Price 2520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/22/2025	07/08/2025	Exercise	1	16,405,200	2520	300,343	0	1,330,533	0	0		(10,157)	0	0	1,030,189	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/22/2025, Strike Price 2480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	07/08/2025	07/08/2025	Exercise	1	32,984,000	2480	1,754,849	0	529,074	0	0		305,509	0	0	(1,225,775)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/22/2025	07/10/2025	Exercise	1	934,135,600	6340	42,427,577	0	40,084,433	0	0		10,478,033	0	0	(2,343,144)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/22/2025, Strike Price 2470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/22/2025	07/08/2025	Exercise	1	10,077,600	2470	241,360	0	995,956	0	0		(9,900)	0	0	754,596	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/22/2025, Strike Price 2430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	07/08/2025	07/08/2025	Exercise	1	21,602,700	2430	1,344,956	0	461,924	0	0		214,151	0	0	(883,032)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6290	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	07/16/2025	07/16/2025	Exercise	1	241,598,900	6290	12,086,740	0	11,397,670	0	0		2,828,894	0	0	(689,070)	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/16/2025, Strike Price 226.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/16/2025	12/16/2025	Exercise	1	2,191,512	226.63	30,364	0	61,501	0	0		2,316	0	0	31,137	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/16/2025, Strike Price 183.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/16/2025	12/16/2025	Exercise	1	774,302	183.05	7,614	0	3,384	0	0		1,094	0	0	(4,230)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 12/16/2025, Strike Price 181.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/16/2025	12/16/2025	Exercise	1	4,306,046	181.46	53,155	0	56,715	0	0		5,915	0	0	3,560	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/16/2025, Strike Price 226.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/16/2025	12/16/2025	Expiration	1	4,642,816	226.7	47,718	0	0	0	0		10,574	0	0	(47,718)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/23/2025, Strike Price 1718.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/26/2024	12/23/2025	12/23/2025	Exercise	1	20,522,353	1718.79	559,101	0	820,159	0	0		177,653	0	0	261,057	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/23/2025, Strike Price 1670.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/26/2024	12/23/2025	12/23/2025	Exercise	1	96,396,529	1670.94	4,289,040	0	6,723,193	0	0		980,800	0	0	2,434,152	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/17/2025, Strike Price 1710.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	09/17/2025	09/17/2025	Exercise	1	24,161,330	1710.9	0	448,840	819,641	0	0		0	0	0	370,801	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/01/2025, Strike Price 1714.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	10/01/2025	10/01/2025	Exercise	1	19,805,308	1714.3	0	369,815	531,900	0	0		0	0	0	162,085	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/14/2025, Strike Price 1690.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	10/14/2025	10/14/2025	Exercise	1	26,747,615	1690.64	0	710,341	1,240,366	0	0		0	0	0	530,025	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/21/2025, Strike Price 1697.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	10/21/2025	10/21/2025	Exercise	1	19,770,217	1697.16	0	498,796	937,628	0	0		0	0	0	438,832	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/31/2025, Strike Price 1667.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	10/31/2025	10/31/2025	Exercise	1	30,408,659	1667.05	0	1,109,441	2,340,868	0	0		0	0	0	1,231,427	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/12/2025, Strike Price 1673.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	11/12/2025	11/12/2025	Exercise	1	22,004,756	1673.62	0	773,632	1,350,694	0	0		0	0	0	577,062	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/18/2025, Strike Price 1670.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	11/18/2025	11/18/2025	Exercise	1	19,330,758	1670.91	0	711,547	1,168,700	0	0		0	0	0	457,153	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1678.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	11/25/2025	11/25/2025	Exercise	1	20,674,685	1678.14	0	720,362	1,128,635	0	0		0	0	0	408,273	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/03/2025, Strike Price 1703.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	12/03/2025	12/03/2025	Exercise	1	28,559,902	1703.34	0	774,430	1,430,393	0	0		0	0	0	655,963	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/12/2025, Strike Price 1704.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	12/12/2025	12/12/2025	Exercise	1	17,899,866	1704.1	0	495,512	880,865	0	0		0	0	0	385,354	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/06/2025, Strike Price 391.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/31/2024	11/06/2025	11/06/2025	Exercise	1	26,701,664	391.79	0	1,114,302	1,260,149	0	0		0	0	0	145,847	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/02/2025, Strike Price 5843.95	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/02/2025	04/02/2025	04/02/2025	Expiration	1	262,977,750	5843.95	0	9,090,000	0	0	0		0	0	0	(9,090,000)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/02/2025, Strike Price 5897.92	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/02/2025	04/02/2025	04/02/2025	Expiration	1	1,061,625,600	5897.92	0	30,292,200	0	0	0		0	0	0	(30,292,200)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/30/2025, Strike Price 300.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	2,062,871	300.71	0	37,799	19,620	0	0		0	0	0	(18,179)	0	0	
Purchased Option, Call, PIMBAP.IDX/USD, Maturing on 12/30/2025, Strike Price 299	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	5,528,510	299	0	114,083	84,499	0	0		0	0	0	(29,584)	0	0	
Purchased Option, Call, LMCDTR5.IDX/USD, Maturing on 12/30/2025, Strike Price 341.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	17,875,736	341.14	0	819,637	769,012	0	0		0	0	0	(50,625)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/30/2025, Strike Price 1709.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	18,972,675	1709.25	0	490,460	999,444	0	0		0	0	0	508,984	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/30/2025, Strike Price 1657.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	81,697,189	1657.48	0	3,607,397	6,989,815	0	0		0	0	0	0	3,382,418	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/31/2025, Strike Price 321.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/31/2025	12/31/2025	Expiration	1	8,201,149	321.11	0	152,841	0	0	0		0	0	0	(152,841)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/31/2025, Strike Price 320.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/31/2025	12/31/2025	Expiration	1	1,078,426	320.96	0	20,309	0	0	0		0	0	0	(20,309)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2025, Strike Price 387.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	16,325,538	387.78	0	884,100	1,313,099	0	0		0	0	0	428,999	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/09/2025, Strike Price 5330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	06/09/2025	06/09/2025	Exercise	1	366,064,400	5330	0	51,647,029	46,040,325	0	0		0	0	0	(5,606,704)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/16/2025, Strike Price 5410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	06/16/2025	06/16/2025	Exercise	1	359,169,900	5410	0	45,802,084	37,641,138	0	0		0	0	0	(8,160,946)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	06/23/2025	06/23/2025	Exercise	1	362,059,300	5470	0	42,762,302	32,952,030	0	0		0	0	0	(9,810,272)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/30/2025, Strike Price 5470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	06/30/2025	06/30/2025	Exercise	1	417,962,700	5470	0	49,922,426	53,721,579	0	0		0	0	0	3,799,152	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/31/2025, Strike Price 223.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	12/31/2025	12/31/2025	Exercise	1	4,604,616	223.2	0	70,967	59,002	0	0		0	0	0	(11,965)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/31/2025, Strike Price 223	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	12/31/2025	12/31/2025	Exercise	1	336,730	223	0	5,300	4,621	0	0		0	0	0	(680)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/30/2025, Strike Price 181.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	12/30/2025	12/30/2025	Exercise	1	1,646,290	181.11	0	24,725	31,361	0	0		0	0	0	6,636	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/30/2025, Strike Price 178.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	12/30/2025	12/30/2025	Exercise	1	2,795,403	178.62	0	58,531	92,961	0	0		0	0	0	34,430	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/30/2025, Strike Price 225.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	12/30/2025	12/30/2025	Exercise	1	815,355	225.86	0	14,260	33,465	0	0		0	0	0	19,205	0	0	
Purchased Option, Call, ABALLOC.IDX/USD, Maturing on 12/30/2025, Strike Price 224.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	12/30/2025	12/30/2025	Exercise	1	3,989,763	224.27	0	81,478	193,199	0	0		0	0	0	111,721	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 5927.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/07/2025	12/08/2025	12/08/2025	Exercise	1	4,949,830	5927.94	0	395,790	786,954	0	0		0	0	0	391,164	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/04/2025, Strike Price 5440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	08/04/2025	08/04/2025	Exercise	1	411,155,200	5440	0	46,202,054	60,313,596	0	0		0	0	0	14,111,542	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	08/11/2025	08/11/2025	Exercise	1	397,885,000	5270	0	56,625,000	84,518,475	0	0		0	0	0	27,893,475	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	08/18/2025	08/18/2025	Exercise	1	412,424,800	5480	0	44,403,400	72,987,148	0	0		0	0	0	28,583,748	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/25/2025, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	08/25/2025	08/25/2025	Exercise	1	401,352,000	5600	0	38,788,055	62,131,440	0	0		0	0	0	23,343,385	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/02/2025, Strike Price 5620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	09/02/2025	09/02/2025	Exercise	1	429,536,600	5620	0	38,716,381	64,221,072	0	0		0	0	0	25,504,691	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/08/2025, Strike Price 5480	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	09/08/2025	09/08/2025	Exercise	1	338,828,400	5480	0	44,586,231	61,922,745	0	0		0	0	0	17,336,514	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/15/2025, Strike Price 5560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	09/15/2025	09/15/2025	Exercise	1	416,166,000	5560	0	49,630,041	76,668,107	0	0		0	0	0	27,038,066	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5670	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	09/22/2025	09/22/2025	Exercise	1	422,982,000	5670	0	43,478,372	74,179,256	0	0		0	0	0	30,700,884	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/29/2025, Strike Price 5730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	09/29/2025	09/29/2025	Exercise	1	449,805,000	5730	0	42,714,990	71,725,450	0	0		0	0	0	29,010,460	0	0	
Purchased Option, Call, NDX.IDX/USD, Maturing on 12/16/2025, Strike Price 21133.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/22/2025	12/16/2025	12/16/2025	Exercise	1	2,028,856	21133.92	0	247,140	377,601	0	0		0	0	0	130,462	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/24/2025, Strike Price 5934.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/22/2025	12/24/2025	12/24/2025	Exercise	1	3,833,526	5934.25	0	370,365	630,199	0	0		0	0	0	259,834	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/06/2025, Strike Price 5730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	10/06/2025	10/06/2025	Exercise	1	404,079,600	5730	0	42,586,633	69,517,911	0	0		0	0	0	26,931,278	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/14/2025, Strike Price 5780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	10/14/2025	10/14/2025	Exercise	1	397,028,200	5780	0	39,337,946	53,063,712	0	0		0	0	0	13,725,766	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 5840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	10/20/2025	10/20/2025	Exercise	1	390,812,800	5840	0	35,767,097	55,142,749	0	0		0	0	0	19,375,652	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/27/2025, Strike Price 5820	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	10/27/2025	10/27/2025	Exercise	1	424,045,200	5820	0	40,601,439	70,797,333	0	0		0	0	0	30,195,894	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/03/2025, Strike Price 5780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	11/03/2025	11/03/2025	Exercise	1	378,358,800	5780	0	38,956,832	69,400,692	0	0		0	0	0	30,443,860	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5985.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/05/2025	12/22/2025	12/22/2025	Exercise	1	1,885,521	5985.78	0	154,964	267,347	0	0		0	0	0	112,383	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/21/2025, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2025	04/21/2025	04/21/2025	Expiration	1	226,442,000	5900	0	5,451,515	0	0	0		0	0	0	(5,451,515)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/10/2025, Strike Price 5920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	11/10/2025	11/10/2025	Exercise	1	179,731,200	5920	0	7,274,560	24,555,168	0	0		0	0	0	17,280,608	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/17/2025, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	11/17/2025	11/17/2025	Exercise	1	193,703,450	5930	0	7,847,766	26,266,253	0	0		0	0	0	18,418,487	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	11/24/2025	11/24/2025	Exercise	1	191,805,850	5930	0	7,939,404	21,767,862	0	0		0	0	0	13,828,458	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/01/2025, Strike Price 6010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/01/2025	12/01/2025	Exercise	1	182,163,100	6010	0	6,398,744	25,432,818	0	0		0	0	0	19,034,074	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 6070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/08/2025	12/08/2025	Exercise	1	183,010,500	6070	0	5,693,828	24,132,060	0	0		0	0	0	18,438,233	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/15/2025	12/15/2025	Exercise	1	201,737,400	6060	0	6,625,043	25,547,079	0	0		0	0	0	18,922,036	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/22/2025	12/22/2025	Exercise	1	212,861,250	5950	0	9,229,950	31,642,988	0	0		0	0	0	22,413,038	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/29/2025, Strike Price 5990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/29/2025	12/29/2025	Exercise	1	180,478,700	5990	0	7,351,117	28,320,392	0	0		0	0	0	20,969,275	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/10/2025, Strike Price 5920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	11/10/2025	11/10/2025	Exercise	1	179,731,200	5920	0	6,943,299	24,555,168	0	0		0	0	0	17,611,869	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/17/2025, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	11/17/2025	11/17/2025	Exercise	1	193,703,450	5930	0	7,482,762	26,266,253	0	0		0	0	0	18,783,491	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	11/24/2025	11/24/2025	Exercise	1	191,805,850	5930	0	7,582,276	21,767,862	0	0		0	0	0	14,185,585	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/01/2025, Strike Price 6010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/01/2025	12/01/2025	Exercise	1	182,163,100	6010	0	6,109,461	25,432,818	0	0		0	0	0	19,323,357	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 6070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/08/2025	12/08/2025	Exercise	1	183,010,500	6070	0	5,419,000	24,132,060	0	0		0	0	0	18,713,060	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/15/2025	12/15/2025	Exercise	1	201,737,400	6060	0	6,300,614	25,547,079	0	0		0	0	0	19,246,465	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/22/2025	12/22/2025	Exercise	1	212,861,250	5950	0	8,800,383	31,642,988	0	0		0	0	0	22,842,604	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/29/2025, Strike Price 5990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/29/2025	12/29/2025	Exercise	1	180,478,700	5990	0	6,986,984	28,320,392	0	0		0	0	0	21,333,409	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/17/2025, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/17/2025	03/17/2025	Exercise	1	117,040,000	5600	0	1,178,551	813,846	0	0		0	0	0	(364,705)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/17/2025, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	03/17/2025	03/17/2025	Exercise	1	56,000,000	5600	0	100,000	389,400	0	0		0	0	0	289,400	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/17/2025, Strike Price 1666.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/17/2025	12/17/2025	12/17/2025	Exercise	1	27,317,131	1666.39	0	911,287	1,891,916	0	0		0	0	0	980,629	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/31/2025, Strike Price 1654.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/17/2025	12/31/2025	12/31/2025	Exercise	1	20,405,955	1654.85	0	804,474	1,778,130	0	0		0	0	0	973,656	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/20/2025, Strike Price 5700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/18/2025	03/20/2025	03/20/2025	Expiration	1	192,090,000	5700	0	232,867	0	0	0		0	0	0	(232,867)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 4940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	519,836,200	4940	0	78,940,791	76,561,139	0	0		0	0	0	(2,379,652)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/24/2025, Strike Price 2000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	18,140,000	2000	0	681,105	516,835	0	0		0	0	0	(164,270)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/24/2025, Strike Price 2240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	8,444,800	2240	0	1,026,562	923,575	0	0		0	0	0	(102,987)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 6400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/23/2026	07/10/2025	Exercise	1	985,664,000	6400	0	22,293,833	52,216,894	0	0		0	0	0	29,923,061	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/23/2026, Strike Price 2390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	07/08/2025	07/08/2025	Exercise	1	35,778,300	2390	0	1,231,658	1,449,395	0	0		0	0	0	217,737	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/23/2026, Strike Price 2580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/23/2026	07/08/2025	Exercise	1	17,415,000	2580	0	971,701	1,338,571	0	0		0	0	0	366,870	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 4950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	137,857,500	4950	0	20,613,941	19,984,046	0	0		0	0	0	(629,895)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/24/2025, Strike Price 2000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	7,320,000	2000	0	274,845	208,557	0	0		0	0	0	(66,288)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/24/2025, Strike Price 2250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	3,532,500	2250	0	411,813	368,919	0	0		0	0	0	(42,894)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 6360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	07/16/2025	07/16/2025	Exercise	1	209,116,800	6360	0	5,210,281	11,689,545	0	0		0	0	0	6,479,264	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/23/2026, Strike Price 2360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	07/08/2025	07/08/2025	Exercise	1	13,003,600	2360	0	501,626	597,284	0	0		0	0	0	95,658	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/23/2026, Strike Price 2520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/23/2026	07/08/2025	Exercise	1	4,813,200	2520	0	338,221	460,167	0	0		0	0	0	121,946	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 09/23/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2025	09/23/2025	09/23/2025	Exercise	1	12,750,000	255	0	203,500	64,500	0	0		0	0	0	(139,000)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 09/23/2025, Strike Price 257	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2025	09/23/2025	09/23/2025	Expiration	1	12,850,000	257	0	156,000	0	0	0		0	0	0	(156,000)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2025	12/23/2025	12/23/2025	Exercise	1	15,300,000	255	0	296,400	129,600	0	0		0	0	0	(166,800)	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2025	12/23/2025	07/23/2025	Exercise	1	14,535,000	255	0	281,580	136,887	0	0		0	0	0	(144,693)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/23/2025, Strike Price 261	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/21/2025	12/23/2025	12/23/2025	Expiration	1	13,050,000	261	0	208,995	0	0	0		0	0	0	(208,995)	0	0	
Purchased Option, Call, PIMGEM.IDX/USD, Maturing on 12/23/2025, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/21/2025	12/23/2025	12/23/2025	Expiration	1	13,000,000	260	0	230,370	0	0	0		0	0	0	(230,370)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/31/2025, Strike Price 5770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	03/31/2025	03/31/2025	Expiration	1	135,595,000	5770	0	871,615	0	0	0		0	0	0	(871,615)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/21/2025, Strike Price 6140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/31/2025	04/21/2025	04/21/2025	Expiration	1	235,653,200	6140	0	16,120	0	0	0		0	0	0	(16,120)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/19/2025, Strike Price 5750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/31/2025	05/19/2025	05/19/2025	Exercise	1	91,655,000	5750	0	1,060,169	3,321,577	0	0		0	0	0	2,261,408	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/02/2025, Strike Price 6500	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/01/2025	07/02/2025	07/02/2025	Expiration	1	1,950,000,000	6500	0	645,000	0	0	0		0	0	0	(645,000)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/09/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/07/2025	04/09/2025	04/09/2025	Expiration	1	92,000,000	5000	0	2,826,608	0	0	0		0	0	0	(2,826,608)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/14/2025, Strike Price 5064	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/08/2025	04/14/2025	04/14/2025	Exercise	1	96,216,000	5064	0	3,418,480	5,687,840	0	0		0	0	0	2,269,360	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/21/2025, Strike Price 5407	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/15/2025	04/21/2025	04/21/2025	Expiration	1	120,035,400	5407	0	1,429,236	0	0	0		0	0	0	(1,429,236)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/19/2025, Strike Price 5920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	05/19/2025	05/19/2025	Exercise	1	94,364,800	5920	0	65,673	611,777	0	0		0	0	0	546,104	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	06/23/2025	06/23/2025	Exercise	1	35,649,700	5510	0	1,436,340	2,962,225	0	0		0	0	0	1,525,885	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	06/23/2025	06/23/2025	Exercise	1	36,361,400	5620	0	2,123,001	2,250,525	0	0		0	0	0	127,524	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	07/21/2025	07/08/2025	Exercise	1	34,545,500	5710	0	1,850,090	3,199,434	0	0		0	0	0	1,349,344	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 6350	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/11/2025	08/11/2025	07/08/2025	Exercise	1	5,715,000,000	6350	0	30,591,000	55,749,351	0	0		0	0	0	25,158,351	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 5800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2025	05/18/2026	10/15/2025	Exercise	1	95,236,000	5800	0	10,712,736	17,629,461	0	0		0	0	0	6,916,724	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2025	12/23/2025	12/23/2025	Exercise	1	20,000,000	250	0	323,200	572,800	0	0		0	0	0	249,600	0	0	
Purchased Option, Call, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 251	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2025	12/23/2025	12/23/2025	Exercise	1	20,080,000	251	0	284,000	492,800	0	0		0	0	0	208,800	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	08/11/2025	07/23/2025	Exercise	1	559,431,250	5888.75	0	33,032,477	41,676,113	0	0		0	0	0	8,643,636	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	07/21/2025	07/08/2025	Exercise	1	35,090,000	5800	0	2,460,753	2,660,717	0	0		0	0	0	199,963	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	08/18/2025	08/18/2025	Exercise	1	58,331,700	5910	0	3,495,362	5,327,826	0	0		0	0	0	1,832,464	0	0	
Purchased Option, Call, NDX.IDX/USD, Maturing on 08/11/2025, Strike Price 21089.26	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	08/11/2025	Exercise	1	98,697,737	21089.26	0	8,250,736	11,802,988	0	0		0	0	0	3,552,252	0	0	
Purchased Option, Call, MXEF.ASE/USD, Maturing on 08/11/2025, Strike Price 1164.77	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	08/11/2025	Exercise	1	62,850,989	1164.77	0	3,885,462	4,803,519	0	0		0	0	0	918,058	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 08/11/2025, Strike Price 2592.35	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	07/23/2025	Exercise	1	79,481,451	2592.35	0	3,066,000	2,269,568	0	0		0	0	0	(796,432)	0	0	
Purchased Option, Call, MID.NYS/USD, Maturing on 08/11/2025, Strike Price 3004.961	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	08/11/2025	Exercise	1	81,795,038	3004.961	0	4,040,809	3,241,330	0	0		0	0	0	(799,479)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	07/21/2025	07/21/2025	Exercise	1	95,571,000	5550	0	11,540,537	12,859,724	0	0		0	0	0	1,319,186	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/18/2025	08/18/2025	Exercise	1	86,927,500	5450	0	12,679,772	15,946,810	0	0		0	0	0	3,267,039	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	09/22/2025	09/22/2025	Exercise	1	94,584,600	5620	0	11,359,745	17,576,579	0	0		0	0	0	6,216,834	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	10/20/2025	10/15/2025	Exercise	1	90,752,200	5810	0	8,544,765	13,077,937	0	0		0	0	0	4,533,173	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 5890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	11/24/2025	10/15/2025	Exercise	1	105,961,100	5890	0	9,471,015	14,294,289	0	0		0	0	0	4,823,273	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	12/22/2025	10/15/2025	Exercise	1	111,972,000	6020	0	8,529,774	13,245,968	0	0		0	0	0	4,716,194	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 5960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	01/20/2026	10/15/2025	Exercise	1	110,140,800	5960	0	9,937,990	14,845,801	0	0		0	0	0	4,907,811	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	02/23/2026	10/15/2025	Exercise	1	94,848,000	6080	0	7,580,820	11,590,406	0	0		0	0	0	4,009,586	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	03/23/2026	10/15/2025	Exercise	1	101,181,200	5710	0	14,095,197	19,408,245	0	0		0	0	0	5,313,048	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	04/20/2026	10/15/2025	Exercise	1	99,243,900	5310	0	21,483,781	27,718,229	0	0		0	0	0	6,234,447	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 08/11/2025, Strike Price 2059.06	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	08/11/2025	Exercise	1	87,015,876	2059.06	0	7,268,720	6,734,511	0	0		0	0	0	(534,209)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 09/22/2025, Strike Price 2150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/07/2025	09/22/2025	09/22/2025	Exercise	1	110,123,000	2150	0	6,704,186	15,302,948	0	0		0	0	0	8,598,762	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/22/2025, Strike Price 2320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/07/2025	12/22/2025	12/22/2025	Exercise	1	97,045,600	2320	0	3,830,791	8,760,248	0	0		0	0	0	4,929,456	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	07/21/2025	07/21/2025	Exercise	1	21,417,000	5900	0	1,230,628	1,440,348	0	0		0	0	0	209,719	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5760	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	08/18/2025	08/18/2025	Exercise	1	23,500,800	5760	0	2,091,945	2,814,384	0	0		0	0	0	722,439	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	09/22/2025	09/22/2025	Exercise	1	30,758,800	5870	0	2,444,610	4,162,446	0	0		0	0	0	1,717,837	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	10/20/2025	10/20/2025	Exercise	1	51,473,600	6070	0	2,951,672	5,037,205	0	0		0	0	0	2,085,533	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	11/24/2025	11/24/2025	Exercise	1	40,049,300	6190	0	2,008,840	2,672,045	0	0		0	0	0	663,205	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	12/22/2025	12/22/2025	Exercise	1	32,726,100	6330	0	1,318,072	2,608,265	0	0		0	0	0	1,290,193	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 09/22/2025, Strike Price 2370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	09/22/2025	09/22/2025	Exercise	1	59,084,100	2370	0	7,630,841	9,564,644	0	0		0	0	0	1,933,802	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/22/2025, Strike Price 2350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	12/22/2025	12/22/2025	Exercise	1	51,324,000	2350	0	7,580,738	11,163,079	0	0		0	0	0	3,582,342	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 08/11/2025, Strike Price 2592.35	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2025	08/11/2025	07/23/2025	Expiration	1	466,623,000	2592.35	0	4,675,727	0	0	0		0	0	0	(4,675,727)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 08/11/2025, Strike Price 2059.06	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	08/11/2025	Exercise	1	287,238,870	2059.06	0	25,639,040	22,230,581	0	0		0	0	0	(3,408,459)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	07/23/2025	Expiration	1	317,580,288	5888.75	0	(92,612)	0	0	0		0	0	0	92,612	0	0	
Purchased Option, Call, MID.NYS/USD, Maturing on 08/11/2025, Strike Price 3004.961	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	08/11/2025	Exercise	1	308,308,999	3004.961	0	19,186,200	12,217,505	0	0		0	0	0	(6,968,695)	0	0	
Purchased Option, Call, NDX.IDX/USD, Maturing on 08/11/2025, Strike Price 21089.26	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	08/11/2025	08/11/2025	Exercise	1	728,001,255	21089.26	0	70,831,837	87,059,647	0	0		0	0	0	16,227,811	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	08/11/2025	08/11/2025	Exercise	1	716,660,875	5888.75	0	53,759,709	60,935,190	0	0		0	0	0	7,175,481	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	08/11/2025	08/11/2025	Exercise	1	736,093,750	5888.75	0	60,814,213	62,587,500	0	0		0	0	0	1,773,288	0	0	
Purchased Option, Call, MXEF.ASE/USD, Maturing on 08/12/2025, Strike Price 1164.77	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	08/12/2025	08/12/2025	Exercise	1	257,880,078	1164.77	0	23,736,228	19,709,028	0	0		0	0	0	(4,027,200)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2025	08/11/2025	08/11/2025	Exercise	1	736,093,750	5888.75	0	61,157,988	62,587,500	0	0		0	0	0	1,429,513	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/23/2026, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/04/2025	06/23/2026	10/15/2025	Exercise	1	104,988,800	6020	0	12,193,664	16,164,081	0	0		0	0	0	3,970,417	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/04/2025	07/20/2026	10/15/2025	Exercise	1	102,312,000	6300	0	8,516,094	11,949,166	0	0		0	0	0	3,433,073	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 6030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/06/2025	08/18/2025	08/18/2025	Exercise	1	59,516,100	6030	0	3,224,612	4,143,426	0	0		0	0	0	918,814	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 6200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/06/2025	09/22/2025	09/22/2025	Exercise	1	85,064,000	6200	0	3,304,931	6,371,019	0	0		0	0	0	3,066,088	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 6370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/28/2025	09/22/2025	09/22/2025	Exercise	1	87,396,400	6370	0	2,252,811	4,038,619	0	0		0	0	0	1,785,808	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/28/2025	10/20/2025	10/20/2025	Exercise	1	102,577,200	6270	0	4,938,871	6,446,004	0	0		0	0	0	1,507,132	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/03/2025	08/24/2026	10/15/2025	Exercise	1	103,265,100	6410	0	8,698,111	11,134,576	0	0		0	0	0	2,436,465	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/03/2025	07/20/2026	10/15/2025	Exercise	1	8,442,000	6300	0	786,379	985,953	0	0		0	0	0	199,574	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/01/2025	10/20/2025	10/20/2025	Exercise	1	105,685,600	6460	0	4,611,524	3,337,604	0	0		0	0	0	(1,273,920)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/01/2025	11/24/2025	11/24/2025	Exercise	1	129,298,800	6420	0	7,667,763	3,685,419	0	0		0	0	0	(3,982,345)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	10/20/2025	10/15/2025	Expiration	1	75,144,800	6320	0	(992,780)	0	0	0		0	0	0	992,780	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	11/24/2025	10/15/2025	Expiration	1	92,448,000	6420	0	(962,608)	0	0	0		0	0	0	962,608	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	12/22/2025	10/15/2025	Expiration	1	96,462,800	6580	0	(800,715)	0	0	0		0	0	0	800,715	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	01/20/2026	10/15/2025	Expiration	1	92,334,200	6530	0	(791,476)	0	0	0		0	0	0	791,476	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	02/23/2026	10/15/2025	Expiration	1	82,402,400	6640	0	(622,618)	0	0	0		0	0	0	622,618	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 6250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	03/23/2026	10/15/2025	Expiration	1	87,250,000	6250	0	(956,747)	0	0	0		0	0	0	956,747	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	04/20/2026	10/15/2025	Expiration	1	84,942,200	5810	0	(1,139,672)	0	0	0		0	0	0	1,139,672	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 6350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	05/18/2026	10/15/2025	Expiration	1	83,121,500	6350	0	(831,504)	0	0	0		0	0	0	831,504	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/23/2026, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	06/23/2026	10/15/2025	Expiration	1	90,606,600	6580	0	(754,941)	0	0	0		0	0	0	754,941	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	07/20/2026	10/15/2025	Expiration	1	97,773,000	6900	0	(611,189)	0	0	0		0	0	0	611,189	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 7020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	08/24/2026	10/15/2025	Expiration	1	88,522,200	7020	0	(503,422)	0	0	0		0	0	0	503,422	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	10/20/2025	10/20/2025	Exercise	1	84,651,700	5810	0	10,875,875	12,442,926	0	0		0	0	0	1,567,051	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 5890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	11/24/2025	11/24/2025	Exercise	1	102,191,500	5890	0	12,334,397	12,370,377	0	0		0	0	0	35,980	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	12/22/2025	12/22/2025	Exercise	1	108,540,600	6020	0	11,367,786	14,685,435	0	0		0	0	0	3,317,649	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	11/24/2025	11/24/2025	Expiration	1	134,132,400	6660	0	3,707,371	0	0	0		0	0	0	(3,707,371)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	12/22/2025	12/22/2025	Exercise	1	146,800,500	6510	0	8,432,347	7,317,475	0	0		0	0	0	(1,114,872)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/22/2025	12/22/2025	Exercise	1	152,889,000	6780	0	2,448,028	1,228,975	0	0		0	0	0	(1,219,053)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/07/2025, Strike Price 353.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	115,303	353.69	7,334	0	10,491	0	0		(2,788)	0	0	3,156	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/07/2025, Strike Price 1994	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	125,622	1994	11,328	0	17,292	0	0		(3,607)	0	0	5,963	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/07/2025, Strike Price 1958.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	5,875	1958.46	600	0	930	0	0		(218)	0	0	330	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 4711.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	7,439,174	4711.32	623,934	0	1,943,986	0	0		(1,227,014)	0	0	1,320,052	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 4703.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	277,491	4703.23	23,627	0	73,115	0	0		(46,012)	0	0	49,488	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 4755.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	4,570,036	4755.5	394,340	0	1,029,750	0	0		(692,675)	0	0	635,410	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 4687.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	4,007,966	4687.68	351,190	0	1,072,845	0	0		(671,265)	0	0	721,656	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/15/2025, Strike Price 228.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Expiration	1	641,182	228.83	9,498	0	0	0	0		7,342	0	0	(9,498)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/15/2025, Strike Price 182.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Expiration	1	553,038	182.04	9,061	0	0	0	0		5,147	0	0	(9,061)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/15/2025, Strike Price 323.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Expiration	1	1,309,043	323.78	24,804	0	0	0	0		12,623	0	0	(24,804)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/15/2025, Strike Price 324.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	154,500	324.58	7,902	0	11,249	0	0		(3,035)	0	0	3,347	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/15/2025, Strike Price 1662.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	789,892	1662.93	38,543	0	13,371	0	0		19,894	0	0	(25,171)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/15/2025, Strike Price 2383.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	376,596	2383.52	25,951	0	41,849	0	0		18,329	0	0	15,899	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/15/2025, Strike Price 385.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Expiration	1	259,943	385.1	16,326	0	0	0	0		6,226	0	0	(16,326)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/15/2025, Strike Price 2051.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	205,185	2051.85	19,727	0	18,298	0	0		(8,041)	0	0	(1,429)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/15/2025, Strike Price 2111.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	14,783	2111.83	1,148	0	861	0	0		(490)	0	0	(287)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5596.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	19,733,188	5596.48	1,750,237	0	2,338,690	0	0		(119,976)	0	0	588,453	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5598.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	666,219	5598.48	58,906	0	78,691	0	0		(4,025)	0	0	19,785	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5572.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	5,689,880	5572.85	523,451	0	701,325	0	0		(37,166)	0	0	177,874	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/22/2025, Strike Price 228.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	334,199	228.59	5,629	0	0	0	0		4,399	0	0	(5,629)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/22/2025, Strike Price 182.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	261,598	182.68	4,520	0	0	0	0		2,877	0	0	(4,520)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/22/2025, Strike Price 328.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	1,005,071	328.24	18,168	0	0	0	0		12,477	0	0	(18,168)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/22/2025, Strike Price 328.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	80,595	328.96	4,618	0	4,755	0	0		(106)	0	0	138	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/22/2025, Strike Price 1666.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	826,782	1666.9	40,488	0	14,374	0	0		21,676	0	0	(26,114)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/22/2025, Strike Price 2400.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	48,001	2400.04	3,484	0	4,812	0	0		2,578	0	0	1,328	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/22/2025, Strike Price 385.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	423,873	385.69	29,041	0	0	0	0		12,586	0	0	(29,041)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/22/2025, Strike Price 2243.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	121,145	2243.42	12,173	0	0	0	0		3,835	0	0	(12,173)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/22/2025, Strike Price 2197.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	61,529	2197.45	7,068	0	1,192	0	0		1,992	0	0	(5,877)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5594.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	24,072,230	5594.29	2,020,384	0	3,022,858	0	0		(302,662)	0	0	1,002,474	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5572.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	785,665	5572.09	68,291	0	102,183	0	0		(10,297)	0	0	33,892	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5505	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	1,337,715	5505	128,838	0	192,405	0	0		(19,641)	0	0	63,567	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/08/2025, Strike Price 227.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Expiration	1	429,084	227.51	6,688	0	0	0	0		4,867	0	0	(6,688)	0	0	
Purchased Option, Call, AQRDAI5.IDX/USD, Maturing on 07/08/2025, Strike Price 181.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Expiration	1	186,714	181.1	2,759	0	0	0	0		1,176	0	0	(2,759)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/08/2025, Strike Price 321.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Expiration	1	1,153,149	321.48	20,034	0	0	0	0		6,578	0	0	(20,034)	0	0	
Purchased Option, Call, LMCDTR5.IDX/USD, Maturing on 07/08/2025, Strike Price 322.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	231,326	322.63	11,985	0	18,721	0	0		(5,580)	0	0	6,736	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/08/2025, Strike Price 1637.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	78,602	1637.55	4,192	0	2,859	0	0		1,541	0	0	(1,333)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/08/2025, Strike Price 1649.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	480,101	1649.83	22,771	0	13,761	0	0		9,229	0	0	(9,010)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/08/2025, Strike Price 2336.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	191,626	2336.9	14,845	0	26,341	0	0		9,586	0	0	11,496	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/08/2025, Strike Price 378.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	190,930	378.08	12,203	0	3,575	0	0		2,465	0	0	(8,628)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/08/2025, Strike Price 2032.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	335,326	2032.28	32,497	0	35,765	0	0		(15,193)	0	0	3,268	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/08/2025, Strike Price 2033.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	8,135	2033.87	784	0	861	0	0		(367)	0	0	77	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5518.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	18,403,197	5518.2	1,576,373	0	2,538,435	0	0		(373,292)	0	0	962,062	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5528.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	552,842	5528.42	46,573	0	75,093	0	0		(11,059)	0	0	28,520	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5475.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	3,005,824	5475.09	275,786	0	441,539	0	0		(64,508)	0	0	165,752	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/01/2025, Strike Price 226.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	558,663	226.73	9,276	0	0	0	0		6,582	0	0	(9,276)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/01/2025, Strike Price 180.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	359,166	180.94	6,098	0	0	0	0		3,008	0	0	(6,098)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/01/2025, Strike Price 320.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	1,534,597	320.71	28,516	0	0	0	0		9,389	0	0	(28,516)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 07/01/2025, Strike Price 324.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	11,347	324.21	567	0	767	0	0		(231)	0	0	200	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 07/01/2025, Strike Price 323.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	226,448	323.96	11,457	0	15,486	0	0		(4,640)	0	0	4,029	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1644.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	23,026	1644.69	1,084	0	698	0	0		398	0	0	(385)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1642	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	357,956	1642	17,298	0	11,460	0	0		6,209	0	0	(5,838)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/01/2025, Strike Price 2324.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	176,661	2324.49	13,112	0	25,021	0	0		7,983	0	0	11,909	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 376.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	11,299	376.63	727	0	145	0	0		126	0	0	(582)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 376.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	100,027	376.04	6,554	0	1,444	0	0		1,111	0	0	(5,109)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/01/2025, Strike Price 2027.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	273,779	2027.99	25,757	0	19,512	0	0		(13,381)	0	0	(6,245)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5468.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	24,544,513	5468.92	2,116,626	0	3,160,225	0	0		(658,104)	0	0	1,043,599	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5468.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	421,054	5468.24	36,350	0	54,272	0	0		(11,299)	0	0	17,922	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5447.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	9,081,599	5447.87	810,105	0	1,208,908	0	0		(249,594)	0	0	398,804	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/24/2025, Strike Price 226.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	480,824	226.27	8,540	0	0	0	0		6,084	0	0	(8,540)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 06/24/2025, Strike Price 181.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	143,927	181.04	2,409	0	0	0	0		1,228	0	0	(2,409)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/24/2025, Strike Price 321.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	1,016,829	321.07	18,842	0	0	0	0		6,891	0	0	(18,842)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/24/2025, Strike Price 322.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	102,580	322.58	5,658	0	7,092	0	0		(1,994)	0	0	1,434	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/24/2025, Strike Price 323.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	144,767	323.14	7,777	0	9,740	0	0		(2,765)	0	0	1,962	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/24/2025, Strike Price 1642.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	489,522	1642.69	23,897	0	7,477	0	0		9,275	0	0	(16,420)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2307.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	66,910	2307.23	5,348	0	7,770	0	0		3,223	0	0	2,423	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/24/2025, Strike Price 375.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	77,768	375.69	5,267	0	0	0	0		1,059	0	0	(5,267)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2021.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	117,259	2021.71	11,190	0	5,078	0	0		(5,739)	0	0	(6,111)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2024.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	10,121	2024.21	957	0	425	0	0		(492)	0	0	(532)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5473.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	14,043,898	5473.07	1,169,479	0	1,269,580	0	0		(388,419)	0	0	100,101	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5476.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	262,856	5476.17	21,778	0	23,600	0	0		(7,241)	0	0	1,822	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/23/2026, Strike Price 5473.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/23/2026	06/23/2026	Expiration	1	0	5473.23	0	0	0	0	0		0	0	0	0	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5464.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	9,267,996	5464.62	782,595	0	853,461	0	0		(258,961)	0	0	70,866	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/17/2025, Strike Price 226.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	109,129	226.88	1,826	0	0	0	0		1,355	0	0	(1,826)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 06/17/2025, Strike Price 180.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	511,568	180.83	8,917	0	0	0	0		4,625	0	0	(8,917)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/17/2025, Strike Price 318.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	957,458	318.94	20,204	0	0	0		6,319	0	0	(20,204)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 06/17/2025, Strike Price 322.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	288,056	322.21	15,133	0	20,393	0		(6,457)	0	0	5,260	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1639.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	434,399	1639.24	20,309	0	6,649	0		6,904	0	0	(13,660)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1629.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	511,644	1629.44	26,325	0	10,955	0		8,125	0	0	(15,369)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/17/2025, Strike Price 2355.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	329,825	2355.89	25,974	0	36,116	0		19,069	0	0	10,142	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 372.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	23,868	372.93	1,729	0	0	0		316	0	0	(1,729)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 374.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	95,913	374.66	6,598	0	0	0		1,294	0	0	(6,598)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/17/2025, Strike Price 2040.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	238,715	2040.3	24,284	0	7,044	0		(7,810)	0	0	(17,240)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/17/2025, Strike Price 2032.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	10,165	2032.97	1,060	0	338	0		(340)	0	0	(722)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5407.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	14,731,201	5407.93	1,226,240	0	1,550,065	0		(555,401)	0	0	323,825	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5406.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	702,796	5406.12	58,679	0	74,211	0		(26,546)	0	0	15,531	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/16/2026, Strike Price 5375.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/16/2026	06/16/2026	Expiration	1	0	5375.32	0	0	0	0		0	0	0	0	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5360.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	3,522,039	5360.79	316,820	0	404,830	0		(139,208)	0	0	88,010	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/10/2025, Strike Price 227.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	353,016	227.02	5,765	0	0	0		4,352	0	0	(5,765)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 06/10/2025, Strike Price 180.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	38,715	180.91	666	0	0	0		355	0	0	(666)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/10/2025, Strike Price 318.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	1,049,260	318.44	20,747	0	0	0		4,976	0	0	(20,747)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 06/10/2025, Strike Price 323.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	57,293	323.69	2,974	0	3,844	0		(1,006)	0	0	870	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 06/10/2025, Strike Price 323.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	118,048	323.42	6,208	0	8,026	0	0		(2,093)	0	0	1,818	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1626.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	507,562	1626.8	24,909	0	10,349	0	0		6,534	0	0	(14,560)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1621.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	338,954	1621.79	17,462	0	7,980	0	0		4,320	0	0	(9,482)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/10/2025, Strike Price 2371.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	258,444	2371.05	18,505	0	26,991	0	0		14,018	0	0	8,486	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/10/2025, Strike Price 374.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	95,813	374.27	6,414	0	0	0	0		1,136	0	0	(6,414)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/10/2025, Strike Price 372.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	178,662	372.99	12,434	0	0	0	0		2,073	0	0	(12,434)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/10/2025, Strike Price 2053.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	525,594	2053.1	52,795	0	20,262	0	0		(14,163)	0	0	(32,534)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/10/2025, Strike Price 2050.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	38,955	2050.26	3,951	0	1,558	0	0		(1,060)	0	0	(2,393)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5329.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	18,182,992	5329.13	1,552,539	0	2,290,237	0	0		(885,061)	0	0	737,697	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5309.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	217,692	5309.57	19,196	0	28,322	0	0		(10,789)	0	0	9,126	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5283.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	5,362,651	5283.4	493,331	0	727,714	0	0		(272,149)	0	0	234,384	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 06/03/2025, Strike Price 225.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1	462,993	225.74	7,766	0	0	0	0		5,413	0	0	(7,766)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 06/03/2025, Strike Price 179.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1	321,035	179.65	5,345	0	0	0	0		1,999	0	0	(5,345)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/03/2025, Strike Price 317.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1	471,541	317.75	8,295	0	0	0	0		798	0	0	(8,295)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 06/03/2025, Strike Price 322.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	65,433	322.33	3,080	0	4,691	0	0		(1,693)	0	0	1,611	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/03/2025, Strike Price 1599.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	346,994	1599.05	16,689	0	13,053	0	0		(894)	0	0	(3,637)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 06/03/2025, Strike Price 2345.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	265,047	2345.55	18,272	0	28,790	0	0		12,800	0	0	10,518	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 06/03/2025, Strike Price 369.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	92,078	369.79	5,986	0	580	0	0		46	0	0	(5,405)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/03/2025, Strike Price 2064.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	125,914	2064.17	11,143	0	129	0	0		(4,110)	0	0	(11,014)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/03/2025, Strike Price 2036.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1	0	2036.19	0	0	0	0	0		0	0	0	0	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5269.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	14,238,027	5269.44	1,193,560	0	1,735,360	0	0		(859,403)	0	0	541,799	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5272.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	131,819	5272.75	10,988	0	15,974	0	0		(7,933)	0	0	4,985	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5235.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	6,141,218	5235.48	544,998	0	793,194	0	0		(381,517)	0	0	248,196	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/28/2025, Strike Price 228.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	398,123	228.02	6,545	0	0	0	0		5,415	0	0	(6,545)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/28/2025, Strike Price 181.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	84,458	181.24	1,434	0	0	0	0		847	0	0	(1,434)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/28/2025, Strike Price 319.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	527,825	319.7	10,462	0	0	0	0		3,811	0	0	(10,462)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 05/28/2025, Strike Price 324.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	157,150	324.69	8,392	0	9,514	0	0		(1,777)	0	0	1,123	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1611.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	360,974	1611.49	17,827	0	7,784	0	0		2,331	0	0	(10,043)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1610.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	544,390	1610.62	27,115	0	12,040	0	0		3,485	0	0	(15,076)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 05/28/2025, Strike Price 2363.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	399,497	2363.89	29,062	0	36,450	0	0		22,368	0	0	7,388	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/28/2025, Strike Price 373.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	306,323	373.11	20,556	0	0	0	0		3,545	0	0	(20,556)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/28/2025, Strike Price 2071.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	219,574	2071.45	22,056	0	0	0	0		(3,520)	0	0	(22,056)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/28/2025, Strike Price 2072.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	41,442	2072.12	4,154	0	0	0	0		(662)	0	0	(4,154)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/13/2025, Strike Price 2061.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	10,309	2061.8	1,004	0	0	0	0		(207)	0	0	(1,004)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5299.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	18,644,169	5299.65	1,567,492	0	1,770,152	0	0		(987,327)	0	0	202,660	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5199.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	20,866,035	5199.61	1,729,105	0	1,847,184	0	0		(1,493,542)	0	0	118,079	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5310.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	562,864	5310.04	46,497	0	52,235	0	0		(29,518)	0	0	5,738	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/06/2025, Strike Price 224.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	115,880	224.14	1,760	0	0	0	0		1,051	0	0	(1,760)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5189.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	332,148	5189.82	27,980	0	30,086	0	0		(23,984)	0	0	2,106	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/06/2025, Strike Price 178.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	310,707	178.67	5,072	0	0	0	0		1,382	0	0	(5,072)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/06/2025, Strike Price 316.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	1,141,824	316.47	20,048	0	0	0	0		520	0	0	(20,048)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/06/2025, Strike Price 320.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	96,024	320.08	4,880	0	7,095	0	0		(2,512)	0	0	2,215	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1582.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	166,140	1582.29	7,726	0	6,419	0	0		(1,914)	0	0	(1,307)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5267.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	5,309,983	5267.84	470,775	0	539,260	0	0		(289,564)	0	0	68,485	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1578.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	416,711	1578.45	20,158	0	17,152	0	0		(5,025)	0	0	(3,006)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5180.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	4,709,293	5180.74	402,778	0	435,566	0	0		(342,762)	0	0	32,788	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 05/06/2025, Strike Price 2284.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	89,077	2284.02	6,336	0	9,842	0	0		3,608	0	0	3,506	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/06/2025, Strike Price 364.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	162,882	364.39	10,109	0	2,016	0	0		(1,960)	0	0	(8,093)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/06/2025, Strike Price 2018.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	397,635	2018.45	35,165	0	451	0	0		(18,633)	0	0	(34,715)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/06/2025, Strike Price 2006.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	32,106	2006.62	2,959	0	226	0	0		(1,565)	0	0	(2,733)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5081.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	22,040,114	5081.88	1,740,970	0	2,622,974	0	0		(2,178,719)	0	0	882,004	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5075.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	400,927	5075.03	32,048	0	48,320	0	0		(39,851)	0	0	16,272	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/20/2025, Strike Price 227.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	64,180	227.59	1,178	0	0	0	0		987	0	0	(1,178)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/20/2025, Strike Price 181.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	183,434	181.08	3,276	0	0	0	0		1,991	0	0	(3,276)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5018.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	2,037,466	5018.39	179,233	0	271,322	0	0		(211,622)	0	0	92,089	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/20/2025, Strike Price 320.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	802,325	320.93	16,131	0	0	0	0		7,603	0	0	(16,131)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/20/2025, Strike Price 325.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	19,847	325.36	1,034	0	1,251	0	0		(193)	0	0	217	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/20/2025, Strike Price 325.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	73,224	325.44	3,800	0	4,598	0	0		(709)	0	0	798	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1617.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	71,161	1617.29	3,470	0	1,801	0	0		684	0	0	(1,669)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1609.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	749,841	1609.1	39,599	0	22,890	0	0		6,868	0	0	(16,709)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 05/20/2025, Strike Price 2362.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	200,852	2362.97	15,181	0	15,891	0	0		11,940	0	0	710	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/20/2025, Strike Price 372.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	60,300	372.22	4,284	0	0	0	0		877	0	0	(4,284)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/20/2025, Strike Price 2084.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	79,221	2084.75	8,349	0	1,083	0	0		(302)	0	0	(7,266)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/29/2025, Strike Price 223.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	343,612	223.56	5,952	0	0	0	0		3,657	0	0	(5,952)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/20/2025, Strike Price 2096.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	0	2096.25	0	0	0	0	0		0	0	0	0	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5279.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	17,448,847	5279.53	1,507,801	0	2,243,599	0	0		(924,744)	0	0	735,798	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5252.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	446,497	5252.91	40,305	0	59,965	0	0		(24,273)	0	0	19,660	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/29/2025, Strike Price 178.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	183,190	178.2	3,354	0	0	0	0		985	0	0	(3,354)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/19/2026, Strike Price 5297.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/19/2026	05/19/2026	Expiration	1	0	5297.1	0	0	0	0	0		0	0	0	0	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/29/2025, Strike Price 316.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	803,670	316.53	15,830	0	0	0	0		2,400	0	0	(15,830)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 04/29/2025, Strike Price 319.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	75,487	319.86	4,102	0	5,307	0	0		(1,703)	0	0	1,204	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 04/29/2025, Strike Price 319.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	239,708	319.61	13,182	0	17,052	0	0		(5,451)	0	0	3,870	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/29/2025, Strike Price 1575.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	849,076	1575.28	42,327	0	32,766	0	0		(10,161)	0	0	(9,561)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/29/2025, Strike Price 2261.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	49,752	2261.47	4,063	0	4,378	0	0		2,306	0	0	315	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/29/2025, Strike Price 361.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	143,277	361.81	9,901	0	3,299	0	0		(1,578)	0	0	(6,602)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5221.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	1,242,698	5221.42	117,984	0	175,396	0	0		(69,548)	0	0	57,412	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 05/13/2025, Strike Price 226.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	363,920	226.6	6,115	0	0	0	0		4,808	0	0	(6,115)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/29/2025, Strike Price 1980.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	120,814	1980.55	12,914	0	0	0	0		(5,478)	0	0	(12,914)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/29/2025, Strike Price 1994.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	45,878	1994.71	4,677	0	0	0	0		(1,980)	0	0	(4,677)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 05/13/2025, Strike Price 180.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	523,169	180.59	8,962	0	0	0	0		4,947	0	0	(8,962)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5057.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	16,825,837	5057.36	1,517,429	0	1,556,537		0		(1,542,452)	0	0	39,108	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5057.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	374,275	5057.77	33,731	0	34,591	0	0		(34,299)	0	0	859	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/13/2025, Strike Price 318.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	384,654	318.95	7,244	0	0	0	0		2,181	0	0	(7,244)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 05/13/2025, Strike Price 322.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	47,740	322.57	2,496	0	3,133	0	0		(833)	0	0	636	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 05/13/2025, Strike Price 321.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	58,244	321.79	3,161	0	3,972	0	0		(1,047)	0	0	812	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1601.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	11,212	1601.69	527	0	274	0	0		(1)	0	0	(253)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1601.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	530,017	1601.26	25,038	0	13,118	0	0		(92)	0	0	(11,921)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/22/2025, Strike Price 222.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	382,754	222.92	5,902	0	0	0	0		3,085	0	0	(5,902)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5010.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	2,490,268	5010.6	242,065	0	255,761	0	0		(236,728)	0	0	13,696	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/22/2025, Strike Price 177.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	211,772	177.81	3,487	0	0	0	0		565	0	0	(3,487)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 05/13/2025, Strike Price 2333.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	193,715	2333.91	13,583	0	16,293	0	0		9,616	0	0	2,710	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/22/2025, Strike Price 316.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	1,173,584	316.33	22,589	0	0	0	0		2,924	0	0	(22,589)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/13/2025, Strike Price 369.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	29,588	369.85	1,912	0	0	0	0		104	0	0	(1,912)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 05/13/2025, Strike Price 369.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	157,875	369.73	10,242	0	0	0	0		549	0	0	(10,242)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 04/22/2025, Strike Price 316.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	214,329	316.12	11,032	0	17,465	0	0		(7,934)	0	0	6,434	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1574.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	152,713	1574.36	7,553	0	4,494	0	0		(1,843)	0	0	(3,059)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 05/13/2025, Strike Price 2067.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	163,322	2067.37	15,609	0	0	0	0		(3,176)	0	0	(15,609)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1571.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	264,030	1571.61	13,422	0	8,245	0	0		(3,290)	0	0	(5,177)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/22/2025, Strike Price 2237.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	35,808	2237.99	2,706	0	2,447	0	0		1,221	0	0	(260)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/22/2025, Strike Price 359.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	56,148	359.92	3,566	0	1,147	0	0		(1,166)	0	0	(2,419)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/22/2025, Strike Price 1958.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	82,263	1958.64	8,268	0	0	0	0		(5,037)	0	0	(8,268)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/22/2025, Strike Price 1947.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	17,529	1947.66	1,828	0	0	0	0		(1,110)	0	0	(1,828)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5016.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	14,558,783	5016.81	1,342,108	0	771,613	0	0		(1,415,617)	0	0	(570,495)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5024.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	437,174	5024.99	39,775	0	22,421	0	0		(42,232)	0	0	(17,354)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 4967.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	1,356,054	4967.23	135,185	0	86,123	0	0		(136,990)	0	0	(49,062)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/15/2025, Strike Price 226.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	185,336	226.85	2,941	0	0	0	0		2,473	0	0	(2,941)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/15/2025, Strike Price 180.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	635,448	180.32	10,969	0	0	0	0		6,461	0	0	(10,969)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/15/2025, Strike Price 320.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	378,441	320.17	6,479	0	0	0	0		2,655	0	0	(6,479)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/15/2025, Strike Price 320.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	69,334	320.99	3,279	0	4,333	0	0		(1,685)	0	0	1,054	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/15/2025, Strike Price 319.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	32,564	319.25	1,680	0	2,224	0	0		(838)	0	0	544	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/15/2025, Strike Price 1602.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	67,311	1602.64	2,803	0	591	0	0		(129)	0	0	(2,213)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/15/2025, Strike Price 1597.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	343,523	1597.78	15,069	0	4,068	0	0		(881)	0	0	(11,002)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/15/2025, Strike Price 2321.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	88,213	2321.39	6,250	0	0	0	0		4,541	0	0	(6,250)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/15/2025, Strike Price 368.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	122,010	368.61	7,582	0	0	0	0		288	0	0	(7,582)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/15/2025, Strike Price 2040.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	157,112	2040.42	15,541	0	0	0	0		(3,266)	0	0	(15,541)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5185.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	13,777,688	5185.43	1,180,375	0	472,760	0	0		(908,755)	0	0	(707,615)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/08/2025, Strike Price 227.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	289,724	227.95	4,389	0	0	0	0		3,923	0	0	(4,389)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5180.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	378,144	5180.05	32,682	0	13,382	0	0		(25,080)	0	0	(19,300)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/08/2025, Strike Price 180.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	653,736	180.59	10,569	0	0	0	0		6,482	0	0	(10,569)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/08/2025, Strike Price 322.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	2,694,964	322.21	48,416	0	0	0		29,091	0	0	(48,416)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/08/2025, Strike Price 321.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	29,913	321.65	1,507	0	1,654	0	0	(546)	0	0	147	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/08/2025, Strike Price 321.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	236,842	321.36	12,105	0	13,322	0	0	(4,373)	0	0	1,218	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1607.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	59,481	1607.6	2,958	0	524	0	0	581	0	0	(2,434)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5123.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	1,414,061	5123.41	133,824	0	66,226	0	0	(99,109)	0	0	(67,597)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1609.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	579,341	1609.28	28,336	0	4,489	0	0	5,748	0	0	(23,846)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 04/01/2025, Strike Price 228.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	23,285	228.28	417	0	0	0	0	388	0	0	(417)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/08/2025, Strike Price 2323.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	116,173	2323.46	8,594	0	0	0	0	6,523	0	0	(8,594)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/08/2025, Strike Price 370.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	166,550	370.11	10,820	0	419	0	0	1,683	0	0	(10,402)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 04/01/2025, Strike Price 181.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	200,721	181.32	3,390	0	0	0	0	2,462	0	0	(3,390)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/08/2025, Strike Price 2067.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	384,505	2067.23	39,915	0	0	0	0	(797)	0	0	(39,915)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/01/2025, Strike Price 323.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	668,171	323.1	13,451	0	0	0	0	9,555	0	0	(13,451)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/08/2025, Strike Price 2072	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	12,432	2072	1,271	0	0	0	0	(20)	0	0	(1,271)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5196.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	24,252,486	5196.59	2,146,549	0	0	0	0	(1,439,999)	0	0	(2,146,549)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 04/01/2025, Strike Price 319.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	67,789	319.76	3,942	0	5,777	0	0	(1,074)	0	0	1,834	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5209.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	880,482	5209.95	76,238	0	0	0	0	(51,539)	0	0	(76,238)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1625.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	104,017	1625.27	5,040	0	1,873	0	0	1,982	0	0	(3,167)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1624.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	527,820	1624.06	25,878	0	9,906	0	0		10,027	0	0	(15,972)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 04/01/2025, Strike Price 2349.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	42,297	2349.83	2,960	0	1,828	0	0		2,447	0	0	(1,132)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/04/2025, Strike Price 2057.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	129,648	2057.91	12,378	0	6,625	0	0		(690)	0	0	(5,753)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/04/2025, Strike Price 2056.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	8,228	2056.93	788	0	425	0	0		(45)	0	0	(363)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5104.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	6,808,883	5104.11	526,208	0	1,134,420	0	0		(572,428)	0	0	608,213	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5092.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	188,407	5092.09	14,877	0	31,909	0	0		(16,025)	0	0	17,032	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5068.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	2,437,963	5068.53	200,679	0	426,152	0	0		(212,014)	0	0	225,472	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/25/2025, Strike Price 223.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	109,901	223.83	1,656	0	270	0	0		1,322	0	0	(1,386)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 02/25/2025, Strike Price 178.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	12,659	178.3	209	0	305	0	0		95	0	0	97	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/25/2025, Strike Price 319.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Expiration	1	379,282	319.53	6,580	0	0	0	0		3,649	0	0	(6,580)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 02/25/2025, Strike Price 314.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	4,088	314.45	211	0	423	0	0		(148)	0	0	212	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 02/25/2025, Strike Price 315.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	39,695	315.04	1,988	0	4,028	0	0		(1,416)	0	0	2,040	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1587.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	3,176	1587.95	153	0	174	0	0		4	0	0	21	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1594.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	256,768	1594.83	11,540	0	12,920	0	0		559	0	0	1,380	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 02/25/2025, Strike Price 2267.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	61,232	2267.84	4,227	0	4,737	0	0		2,845	0	0	510	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/25/2025, Strike Price 360.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	38,905	360.23	2,474	0	3,489		0		(449)	0	0	1,015	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/25/2025, Strike Price 1999.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	65,990	1999.7	6,719	0	6,456		0		(1,675)	0	0	(262)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5018.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	8,230,274	5018.46	648,505	0	1,631,259	0	0		(827,705)	0	0	982,754	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 4997.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	64,964	4997.2	5,319	0	13,207	0	0		(6,653)	0	0	7,889	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 4974.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	751,151	4974.51	64,021	0	156,832	0	0		(78,379)	0	0	92,811	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/19/2025, Strike Price 223.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	77,211	223.8	1,139	0	1,052	0	0		936	0	0	(86)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 02/19/2025, Strike Price 178.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	170,162	178.18	2,530	0	4,479	0	0		1,035	0	0	1,949	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/19/2025, Strike Price 319.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	367,572	319.35	6,720	0	1,024	0	0		4,005	0	0	(5,696)	0	0	
Purchased Option, Call, LMCDTR5.IDX/USD, Maturing on 02/19/2025, Strike Price 312.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	4,688	312.51	231	0	493	0	0		(208)	0	0	262	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/19/2025, Strike Price 1591.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	486,968	1591.4	23,495	0	27,133	0	0		1,908	0	0	3,638	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 02/19/2025, Strike Price 2222.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	62,226	2222.35	4,288	0	6,309	0	0		2,119	0	0	2,021	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/19/2025, Strike Price 358.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	40,901	358.78	2,622	0	4,082	0	0		(583)	0	0	1,460	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/19/2025, Strike Price 2041.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	57,162	2041.49	5,273	0	6,678	0	0		(693)	0	0	1,404	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/19/2025, Strike Price 2019.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	30,289	2019.27	3,008	0	3,911	0	0		(487)	0	0	903	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 5001.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	7,981,979	5001.24	665,859	0	1,776,970	0	0		(791,252)	0	0	1,111,111	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 5000.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	160,022	5000.68	13,362	0	35,646	0	0		(15,870)	0	0	22,284	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 4952.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	1,386,608	4952.17	126,062	0	325,489	0	0		(143,058)	0	0	199,427	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/11/2025, Strike Price 223.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	130,789	223.19	1,994	0	440	0	0		1,625	0	0	(1,554)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 02/11/2025, Strike Price 178.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	81,437	178.2	1,310	0	1,536	0	0		650	0	0	226	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/11/2025, Strike Price 319.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Expiration	1	212,094	319.9	3,928	0	0	0	0		2,670	0	0	(3,929)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 02/11/2025, Strike Price 311.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	35,246	311.91	1,784	0	3,617	0	0		(1,561)	0	0	1,833	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/11/2025, Strike Price 1597.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	306,722	1597.51	15,009	0	13,885	0	0		2,847	0	0	(1,124)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 02/11/2025, Strike Price 2222.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	288,965	2222.81	20,559	0	21,129	0	0		11,142	0	0	569	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/11/2025, Strike Price 358.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	71,738	358.69	4,640	0	6,542	0	0		(930)	0	0	1,903	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/11/2025, Strike Price 1967.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	96,397	1967.28	8,920	0	15,309	0	0		(4,685)	0	0	6,389	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/11/2025, Strike Price 1976.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	3,953	1976.44	354	0	607	0	0		(184)	0	0	252	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 4982.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	7,503,796	4982.6	621,695	0	1,571,345	0	0		(773,144)	0	0	949,650	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 4980.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	154,391	4980.37	12,843	0	32,414	0	0		(15,937)	0	0	19,571	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 4941.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	1,027,896	4941.81	91,594	0	225,509	0	0		(109,420)	0	0	133,915	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/28/2025, Strike Price 222.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	255,042	222.55	3,746	0	642	0	0		3,140	0	0	(3,104)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/28/2025, Strike Price 177.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	168,023	177.99	2,573	0	2,124	0	0		1,339	0	0	(449)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/28/2025, Strike Price 317.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	81,262	317.43	1,580	0	832	0	0		888	0	0	(748)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/28/2025, Strike Price 319.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	1,118,547	319.22	18,773	0	5,116	0	0		12,793	0	0	(13,657)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/28/2025, Strike Price 312.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	19,669	312.21	940	0	1,953	0	0		(873)	0	0	1,013	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/28/2025, Strike Price 1589.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	694,721	1589.75	30,685	0	34,169	0	0		827	0	0	3,484	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 01/28/2025, Strike Price 2209.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	161,302	2209.61	11,507	0	11,038	0	0		6,295	0	0	(469)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/28/2025, Strike Price 355.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	74,325	355.62	4,669	0	7,336	0	0		(1,640)	0	0	2,667	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/28/2025, Strike Price 1977.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	138,443	1977.76	12,635	0	23,099	0	0		(5,605)	0	0	10,464	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/28/2025, Strike Price 1969.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	11,818	1969.74	1,110	0	2,028	0	0		(500)	0	0	918	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 4874.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	6,268,234	4874.21	499,550	0	1,577,961	0	0		(814,359)	0	0	1,078,410	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 4868	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	189,852	4868	15,310	0	48,096	0	0		(24,778)	0	0	32,787	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 4849.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	3,394,601	4849.43	283,498	0	876,267	0	0		(448,946)	0	0	592,769	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 02/04/2025, Strike Price 223.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	242,313	223.33	3,648	0	282	0	0		3,137	0	0	(3,366)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 02/04/2025, Strike Price 178.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	30,057	178.91	471	0	408	0	0		309	0	0	(63)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/04/2025, Strike Price 321.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Expiration	1	340,077	321.13	4,947	0	0	0	0		3,682	0	0	(4,947)	0	0	
Purchased Option, Call, LMCDTR5.IDX/USD, Maturing on 02/04/2025, Strike Price 313.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	26,996	313.91	1,244	0	2,548	0	0		(1,108)	0	0	1,304	0	0	
Purchased Option, Call, LMCDTR5.IDX/USD, Maturing on 02/04/2025, Strike Price 313.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	110,968	313.47	5,233	0	10,643	0	0		(4,604)	0	0	5,410	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1601.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	78,475	1601.54	3,490	0	3,192	0	0		647	0	0	(298)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1599.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	606,203	1599.48	27,546	0	25,469	0	0		4,796	0	0	(2,077)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 02/04/2025, Strike Price 2227.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	120,298	2227.74	9,146	0	8,209	0	0		5,736	0	0	(937)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 02/04/2025, Strike Price 358.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	47,297	358.31	2,900	0	4,272	0	0		(778)	0	0	1,371	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/04/2025, Strike Price 1996.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	157,728	1996.56	13,121	0	22,999	0	0		(6,339)	0	0	9,878	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 02/04/2025, Strike Price 2006.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	6,020	2006.8	482	0	843	0	0		(227)	0	0	360	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 4921.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	7,032,852	4921.52	501,493	0	1,599,065	0	0		(900,145)	0	0	1,097,572	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 4906.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	63,779	4906.07	4,688	0	14,748	0	0		(8,262)	0	0	10,060	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 04/01/2025, Strike Price 371.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	12,635	371.61	858	0	411	0	0		227	0	0	(447)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/03/2026, Strike Price 4924.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/03/2026	02/03/2026	Expiration	1	0	4924.97	0	0	0	0	0		0	0	0	0	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/01/2025, Strike Price 2078.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	95,599	2078.23	10,570	0	0	0	0		1,058	0	0	(10,570)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5147.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	2,846,407	5147.21	272,690	0	0	0	0		(177,769)	0	0	(272,690)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/22/2025, Strike Price 221.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	303,078	221.71	4,374	0	41	0	0		3,538	0	0	(4,333)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 04/01/2025, Strike Price 2121.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	2,122	2121.81	204	0	0	0	0		31	0	0	(204)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/22/2025, Strike Price 177.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	146,998	177.32	2,278	0	1,509	0	0		947	0	0	(770)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5227.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	8,332,492	5227.41	726,287	0	563,527	0	0		(441,755)	0	0	(162,761)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5234.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	266,981	5234.93	22,984	0	17,647	0	0		(14,031)	0	0	(5,337)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/22/2025, Strike Price 318.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	586,968	318.14	9,602	0	3,118	0	0		5,974	0	0	(6,484)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 4844.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	387,572	4844.65	32,006	0	95,670	0	0		(52,556)	0	0	63,664	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/22/2025, Strike Price 311.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	17,455	311.69	839	0	1,732	0	0		(787)	0	0	893	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/22/2025, Strike Price 311.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	46,689	311.26	2,295	0	4,704	0	0		(2,125)	0	0	2,410	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/22/2025, Strike Price 1582.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	142,446	1582.73	6,139	0	6,938	0	0		(547)	0	0	800	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/22/2025, Strike Price 1581.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	341,498	1581.01	14,992	0	17,023	0	0		(1,425)	0	0	2,031	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MXEA.ASE/USD, Maturing on 01/22/2025, Strike Price 2193.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	10,966	2193.17	689	0	477	0	0		291	0	0	(213)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/22/2025, Strike Price 351.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	44,328	351.81	2,707	0	4,515	0	0		(1,530)	0	0	1,808	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5217.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	2,180,785	5217.19	193,300	0	152,048	0	0		(116,985)	0	0	(41,252)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/25/2025, Strike Price 226.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	155,935	226.98	2,489	0	0	0	0		2,221	0	0	(2,489)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/22/2025, Strike Price 1930.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	59,837	1930.24	5,493	0	10,715	0	0		(3,949)	0	0	5,222	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/22/2025, Strike Price 1913.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	7,653	1913.17	747	0	1,451	0	0		(539)	0	0	704	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/25/2025, Strike Price 180.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	262,616	180.99	3,960	0	1,378	0	0		2,704	0	0	(2,581)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4778.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	3,889,797	4778.62	299,855	0	991,485	0	0		(605,810)	0	0	691,630	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/18/2025, Strike Price 225.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	129,089	225.68	2,248	0	0	0	0		1,943	0	0	(2,248)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/25/2025, Strike Price 322.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	849,852	322.28	15,636	0	0	0	0		10,308	0	0	(15,636)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4767.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	66,749	4767.8	5,255	0	17,204	0	0		(10,473)	0	0	11,949	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/18/2025, Strike Price 180.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	13,356	180.49	218	0	72	0	0		148	0	0	(146)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/25/2025, Strike Price 320.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	73,694	320.41	3,735	0	5,877	0	0		(1,499)	0	0	2,143	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/25/2025, Strike Price 319.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	90,809	319.75	4,753	0	7,444	0	0		(1,894)	0	0	2,692	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/18/2025, Strike Price 321.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	544,164	321.8	10,232	0	0	0	0		6,773	0	0	(10,232)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1619.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	80,972	1619.43	3,766	0	2,104	0	0		1,208	0	0	(1,663)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1613.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	277,599	1613.95	13,637	0	8,179	0	0		4,025	0	0	(5,458)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/18/2025, Strike Price 1613.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	358,259	1613.78	17,367	0	8,880	0	0		5,204	0	0	(8,487)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/14/2025, Strike Price 222.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	619,023	222.51	9,454	0	0	0	0		8,974	0	0	(9,454)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2342.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	72,603	2342.04	4,813	0	4,431	0	0		3,862	0	0	(381)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4738.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	952,380	4738.21	79,332	0	252,948		0		(152,403)	0	0	173,617	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/18/2025, Strike Price 2339.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	72,523	2339.46	5,274	0	3,940		0		4,386	0	0	(1,334)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 371.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	7,050	371.03	437	0	282	0	0		83	0	0	(155)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/18/2025, Strike Price 367.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	40,789	367.47	2,808	0	1,779	0	0		437	0	0	(1,029)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/14/2025, Strike Price 178.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	150,518	178.55	2,336	0	0	0	0		1,813	0	0	(2,336)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 368.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	59,738	368.75	3,981	0	2,773	0	0		639	0	0	(1,208)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/14/2025, Strike Price 319.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	690,413	319.34	12,075	0	0	0	0		10,052	0	0	(12,075)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/18/2025, Strike Price 2039.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	175,404	2039.58	19,148	0	388	0	0		(643)	0	0	(18,759)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/18/2025, Strike Price 2059.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	41,184	2059.18	4,218	0	0	0	0		(58)	0	0	(4,218)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/14/2025, Strike Price 312.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	7,807	312.27	411	0	617	0	0		(294)	0	0	205	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2070.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	101,447	2070.35	10,097	0	0	0	0		(139)	0	0	(10,097)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/14/2025, Strike Price 313.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	154,825	313.41	7,702	0	11,619	0	0		(5,664)	0	0	3,917	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5147.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	7,824,002	5147.37	672,835	0	747,186	0	0		(533,392)	0	0	74,351	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2050.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	0	2050.64	0	0	0	0	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/14/2025, Strike Price 1588.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	42,881	1588.2	1,909	0	1,277	0	0		82	0	0	(632)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5157.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	10,314	5157.12	873	0	964	0	0		(696)	0	0	91	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5201.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	8,155,340	5201.11	705,384	0	731,394	0	0		(470,110)	0	0	26,010	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/14/2025, Strike Price 1584.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	339,149	1584.81	15,648	0	10,846	0	0		443	0	0	(4,802)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 01/07/2025, Strike Price 222.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Expiration	1	475,406	222.36	7,552	0	0	0	0		7,550	0	0	(7,552)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5200.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	213,208	5200.2	18,469	0	19,162	0	0		(12,303)	0	0	693	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/24/2026, Strike Price 5178.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/24/2026	03/24/2026	Expiration	1	0	5178.51	0	0	0	0	0		0	0	0	0	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 01/14/2025, Strike Price 2218.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	48,809	2218.6	3,269	0	579	0	0		2,147	0	0	(2,689)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 01/07/2025, Strike Price 178.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	23,606	178.83	368	0	24	0	0		352	0	0	(344)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/14/2025, Strike Price 355.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	13,868	355.6	830	0	981	0	0		(320)	0	0	151	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/07/2025, Strike Price 317.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	881,494	317.77	16,257	0	3,495	0	0		12,692	0	0	(12,762)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 01/14/2025, Strike Price 354.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	212,958	354.34	13,303	0	15,872	0	0		(5,180)	0	0	2,570	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/07/2025, Strike Price 313.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	6,887	313.03	340	0	607	0	0		(257)	0	0	266	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5116.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	2,077,133	5116.09	188,153	0	212,277	0	0		(146,144)	0	0	24,124	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 01/07/2025, Strike Price 313.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	223,874	313.11	11,021	0	19,661	0	0		(8,350)	0	0	8,639	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/14/2025, Strike Price 1965.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	119,885	1965.32	11,922	0	13,659	0	0		(4,392)	0	0	1,737	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 01/14/2025, Strike Price 1953.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	7,814	1953.39	810	0	943	0	0		(307)	0	0	133	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/11/2025, Strike Price 225.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	49,391	225.53	827	0	0	0	0		720	0	0	(827)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 01/07/2025, Strike Price 1578.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	438,959	1578.99	21,066	0	21,634	0	0		(10)	0	0	568	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 4774.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	6,059,082	4774.69	504,460	0	1,335,432	0	0		(906,625)	0	0	830,972	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/11/2025, Strike Price 180.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	77,996	180.13	1,293	0	905	0	0		865	0	0	(388)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 4777.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	138,535	4777.07	11,482	0	30,449	0	0		(20,696)	0	0	18,967	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5148.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	1,719,572	5148.42	162,008	0	173,393	0	0		(104,991)	0	0	11,385	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 01/07/2025, Strike Price 2211.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	106,152	2211.49	6,725	0	2,080	0	0		4,264	0	0	(4,645)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/11/2025, Strike Price 321.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	480,336	321.08	8,927	0	0	0	0		5,695	0	0	(8,927)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/11/2025, Strike Price 317.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	20,344	317.87	1,004	0	1,886	0	0		(579)	0	0	882	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 03/11/2025, Strike Price 317.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	185,050	317.41	9,341	0	17,448	0	0		(5,345)	0	0	8,107	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/11/2025, Strike Price 1620.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	63,190	1620.26	2,824	0	1,689	0	0		962	0	0	(1,135)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/11/2025, Strike Price 1613.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	371,103	1613.49	17,763	0	11,518	0	0		5,421	0	0	(6,245)	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/11/2025, Strike Price 2326.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	118,645	2326.38	8,168	0	8,637	0	0		6,638	0	0	469	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/11/2025, Strike Price 366.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	107,461	366.76	7,096	0	6,042	0	0		769	0	0	(1,054)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/11/2025, Strike Price 2077.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	367,751	2077.69	36,038	0	0	0	0		1,515	0	0	(36,038)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 03/11/2025, Strike Price 2068.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	0	2068.09	0	0	0	0	0		0	0	0	0	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5119.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	10,321,013	5119.55	841,641	0	1,311,710	0	0		(799,744)	0	0	470,070	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5124.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	184,496	5124.88	14,908	0	23,232	0	0		(14,218)	0	0	8,324	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5077.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	2,452,505	5077.65	214,752	0	334,502	0	0		(197,954)	0	0	119,750	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 03/04/2025, Strike Price 225.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	146,276	225.04	2,214	0	0	0	0		1,887	0	0	(2,214)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 03/04/2025, Strike Price 179.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	168,543	179.11	2,689	0	3,764	0	0		1,462	0	0	1,075	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/04/2025, Strike Price 320.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	433,140	320.37	7,654	0	0	0	0		4,571	0	0	(7,654)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/04/2025, Strike Price 315.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	18,276	315.11	950	0	2,003	0	0		(628)	0	0	1,054	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 03/04/2025, Strike Price 315.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	16,381	315.01	855	0	1,801	0	0		(565)	0	0	946	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1598.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	17,585	1598.62	841	0	940	0	0		115	0	0	99	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1600.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	230,518	1600.82	10,777	0	11,989	0	0		1,573	0	0	1,212	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/04/2025, Strike Price 2299.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	78,190	2299.71	5,099	0	4,180	0	0		3,797	0	0	(919)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/04/2025, Strike Price 365.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	43,547	365.94	2,569	0	2,917	0	0		(42)	0	0	348	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 03/04/2025, Strike Price 362.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	49,710	362.85	3,243	0	3,781	0	0		(167)	0	0	538	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 07/29/2025, Strike Price 226.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Expiration	1	122,899	226.75	2,445	0	0	0	0		1,773	0	0	(2,445)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 07/29/2025, Strike Price 181.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Expiration	1	988,189	181.92	19,330	0	0	0	0		11,809	0	0	(19,330)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/29/2025, Strike Price 326.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Expiration	1	1,063,770	326.51	19,908	0	0	0	0		12,269	0	0	(19,908)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 07/29/2025, Strike Price 330.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	114,391	330.61	5,986	0	6,917	0	0		(280)	0	0	931	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/29/2025, Strike Price 1649.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	506,489	1649.8	21,840	0	17,640	0	0		6,457	0	0	(4,200)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MXEA.ASE/USD, Maturing on 07/29/2025, Strike Price 2351.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	105,818	2351.51	7,992	0	15,276	0	0		5,024	0	0	7,284	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 07/29/2025, Strike Price 380.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	274,656	380.41	17,595	0	6,577	0	0		3,996	0	0	(11,017)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/29/2025, Strike Price 2233.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	100,528	2233.95	9,389	0	1,220	0	0		2,053	0	0	(8,169)	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 07/29/2025, Strike Price 2222.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	2,223	2222.98	214	0	38	0	0		45	0	0	(176)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5490.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	14,463,136	5490.94	1,141,804	0	2,364,542	0	0		(517,810)	0	0	1,222,738	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5493.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	626,216	5493.12	49,260	0	102,089	0	0		(22,367)	0	0	52,829	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5399.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	1,295,813	5399.22	118,358	0	237,461	0	0		(50,913)	0	0	119,102	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 07/30/2025, Strike Price 5346.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	07/30/2025	07/30/2025	Exercise	1	2,085,158	5346.56	164,504	0	399,477	0	0		(128,965)	0	0	234,973	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/04/2025, Strike Price 5420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/04/2025	08/04/2025	Exercise	1	24,498,400	5420	1,717,491	0	3,697,405	0	0		(1,425,482)	0	0	1,979,914	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/05/2025, Strike Price 1662.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/05/2025	08/05/2025	Exercise	1	964,354	1662.68	42,688	0	27,509	0	0		17,765	0	0	(15,179)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/11/2025	08/11/2025	Exercise	1	21,141,000	5220	2,684,340	0	4,736,273	0	0		(841,470)	0	0	2,051,933	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/12/2025, Strike Price 325.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	3,409,451	325.64	75,908	0	0	0	0		47,473	0	0	(75,908)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/12/2025, Strike Price 1656.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Exercise	1	1,010,343	1656.3	57,200	0	39,278	0	0		27,796	0	0	(17,922)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 08/12/2025, Strike Price 330.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Exercise	1	205,214	330.99	10,948	0	11,797	0	0		(408)	0	0	849	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/12/2025, Strike Price 377.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Exercise	1	581,350	377.5	41,040	0	15,077	0	0		7,662	0	0	(25,963)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 08/12/2025, Strike Price 179.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/16/2024	08/12/2025	08/12/2025	Exercise	1	2,575,108	179.45	67,158	0	15,355	0	0		34,111	0	0	(51,804)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/12/2025, Strike Price 225.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/16/2024	08/12/2025	08/12/2025	Expiration	1	1,442,223	225.7	27,988	0	0	0	0		17,963	0	0	(27,988)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	08/18/2025	08/18/2025	Exercise	1	19,710,600	5460	2,054,090	0	3,573,178	0	0		(382,340)	0	0	1,519,088	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/19/2025, Strike Price 1675.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	08/19/2025	08/19/2025	Exercise	1	1,273,441	1675.58	63,809	0	36,944	0	0		35,422	0	0	(26,865)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 08/25/2025, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/25/2025	08/25/2025	Exercise	1	26,880,000	5600	2,280,000	0	4,161,168	0	0		(462,882)	0	0	1,881,168	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/26/2025, Strike Price 1688.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Exercise	1	2,026,584	1688.82	93,283	0	56,316	0	0		55,949	0	0	(36,967)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 08/26/2025, Strike Price 328.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Expiration	1	6,577,603	328.06	144,165	0	0	0	0		100,002	0	0	(144,165)	0	0	
Purchased Option, Call, PIMGSPT.IDX/USD, Maturing on 08/26/2025, Strike Price 383.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Exercise	1	606,357	383.77	39,042	0	18,344	0	0		10,516	0	0	(20,698)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 08/26/2025, Strike Price 333.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Exercise	1	193,575	333.75	11,296	0	11,863	0	0		1,693	0	0	567	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 08/26/2025, Strike Price 225.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/26/2025	08/26/2025	Expiration	1	1,437,391	225.65	29,047	0	0	0	0		18,527	0	0	(29,047)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 08/26/2025, Strike Price 181.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/26/2025	08/26/2025	Exercise	1	3,407,124	181.23	74,448	0	7,708	0	0		42,253	0	0	(66,740)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/02/2025, Strike Price 5610	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2024	09/02/2025	09/02/2025	Exercise	1	27,152,400	5610	1,894,037	0	4,115,258	0	0		(870,551)	0	0	2,221,221	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/03/2025, Strike Price 1690.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2024	09/03/2025	09/03/2025	Exercise	1	1,014,462	1690.77	46,307	0	28,878	0	0		27,660	0	0	(17,429)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/08/2025, Strike Price 5510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/08/2025	09/08/2025	Exercise	1	26,172,500	5510	2,344,268	0	4,614,625	0	0		(768,444)	0	0	2,270,358	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/09/2025, Strike Price 329.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Expiration	1	2,980,527	329.34	63,276	0	0	0	0		44,972	0	0	(63,276)	0	0	
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 09/09/2025, Strike Price 338.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Exercise	1	118,318	338.05	5,512	0	5,278	0	0		694	0	0	(234)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/09/2025, Strike Price 1686.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Exercise	1	759,110	1686.91	39,596	0	30,195	0	0		24,387	0	0	(9,401)	0	0	
Purchased Option, Call, PIMGSPT.IDX/USD, Maturing on 09/09/2025, Strike Price 385.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Exercise	1	520,668	385.68	32,233	0	15,674	0	0		8,541	0	0	(16,560)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 09/09/2025, Strike Price 181.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/13/2024	09/09/2025	09/09/2025	Exercise	1	2,134,449	181.81	46,490	0	1,878	0	0		27,860	0	0	(44,612)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/09/2025, Strike Price 226.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/13/2024	09/09/2025	09/09/2025	Expiration	1	1,952,106	226.2	38,835	0	0	0	0		25,250	0	0	(38,835)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/15/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2024	09/15/2025	09/15/2025	Exercise	1	32,301,000	5550	3,319,612	0	6,019,568	0	0		(351,745)	0	0	2,699,956	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/16/2025, Strike Price 1701.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2024	09/16/2025	09/16/2025	Exercise	1	1,293,094	1701.44	62,747	0	46,725	0	0		41,665	0	0	(16,022)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/22/2025	09/22/2025	Exercise	1	38,035,200	5660	3,544,867	0	6,749,299	0	0		(170,498)	0	0	3,204,432	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 09/23/2025, Strike Price 331.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	5,569,994	331.35	121,194	0	0	0	0		92,306	0	0	(121,194)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/23/2025, Strike Price 1711.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Exercise	1	1,129,894	1711.96	49,946	0	34,300	0	0		34,068	0	0	(15,646)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 09/23/2025, Strike Price 339.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Exercise	1	285,096	339.4	13,756	0	10,561	0	0		2,579	0	0	(3,196)	0	0	
Purchased Option, Call, PIMGCPT.IDX/USD, Maturing on 09/23/2025, Strike Price 388.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Exercise	1	1,212,994	388.78	82,524	0	51,979	0	0		31,503	0	0	(30,545)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 09/23/2025, Strike Price 227.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/23/2025	09/23/2025	Expiration	1	2,422,592	227.26	56,285	0	0	0	0		41,540	0	0	(56,285)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 09/23/2025, Strike Price 182.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	09/23/2025	09/23/2025	Exercise	1	2,711,434	182.22	66,216	0	12,946	0	0		43,607	0	0	(53,270)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 09/29/2025, Strike Price 5730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2024	09/29/2025	09/29/2025	Exercise	1	34,208,100	5730	2,733,663	0	5,454,789	0	0		(300,483)	0	0	2,721,126	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/30/2025, Strike Price 1715.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2024	09/30/2025	09/30/2025	Exercise	1	1,783,881	1715.27	69,084	0	40,342	0	0		44,498	0	0	(28,742)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/06/2025, Strike Price 5730	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/06/2025	10/06/2025	Exercise	1	39,479,700	5730	3,550,073	0	6,792,093	0	0		1,858	0	0	3,242,021	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/07/2025, Strike Price 332.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	5,875,098	332.49	93,175	0	0	0	0		64,777	0	0	(93,175)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/07/2025, Strike Price 1708.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Exercise	1	2,323,016	1708.1	86,961	0	83,504	0	0		49,698	0	0	(3,457)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 10/07/2025, Strike Price 341.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Exercise	1	280,333	341.87	13,133	0	10,660	0	0		3,201	0	0	(2,473)	0	0	
Purchased Option, Call, PIMGCPT.IDX/USD, Maturing on 10/07/2025, Strike Price 393.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Exercise	1	1,327,544	393.93	73,028	0	59,615	0	0		25,433	0	0	(13,413)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/07/2025, Strike Price 228.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/11/2024	10/07/2025	10/07/2025	Expiration	1	2,718,436	228.44	44,268	0	0	0		30,077	0	0	(44,269)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 10/07/2025, Strike Price 182.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/11/2024	10/07/2025	10/07/2025	Exercise	1	5,794,977	182.98	94,060	0	48,138	0		50,869	0	0	(45,922)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/14/2025, Strike Price 5760	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/17/2024	10/14/2025	10/14/2025	Exercise	1	43,142,400	5760	4,172,873	0	5,935,900	0		421,061	0	0	1,763,027	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/15/2025, Strike Price 1686.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/17/2024	10/15/2025	10/15/2025	Exercise	1	1,889,429	1686.99	94,624	0	80,483	0		51,477	0	0	(14,141)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 5840	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/20/2025	10/20/2025	Exercise	1	51,392,000	5840	4,030,696	0	7,251,288	0		59,550	0	0	3,220,592	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 10/21/2025, Strike Price 344.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Exercise	1	399,144	344.09	19,288	0	10,401	0		6,330	0	0	(8,888)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/21/2025, Strike Price 1697.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Exercise	1	2,393,066	1697.21	92,299	0	113,420	0		44,077	0	0	21,122	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 10/21/2025, Strike Price 330.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Expiration	1	5,903,355	330.35	103,355	0	0	0		65,669	0	0	(103,355)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 10/21/2025, Strike Price 392.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Exercise	1	1,169,292	392.38	62,759	0	45,654	0		16,144	0	0	(17,105)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 10/21/2025, Strike Price 181.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/25/2024	10/21/2025	10/21/2025	Exercise	1	7,450,697	181.68	124,670	0	89,402	0		52,062	0	0	(35,269)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 10/21/2025, Strike Price 227.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/25/2024	10/21/2025	10/21/2025	Expiration	1	3,221,124	227.32	51,579	0	0	0		30,617	0	0	(51,579)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 10/27/2025, Strike Price 5830	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2024	10/27/2025	10/27/2025	Exercise	1	36,670,700	5830	2,779,805	0	6,049,030	0		(150,457)	0	0	3,269,225	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/28/2025, Strike Price 1681.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2024	10/28/2025	10/28/2025	Exercise	1	1,143,243	1681.24	43,511	0	75,602	0		13,899	0	0	32,092	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/03/2025, Strike Price 5800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/03/2025	11/03/2025	Exercise	1	56,202,000	5800	5,731,926	0	10,079,538	0		943,273	0	0	4,347,612	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/04/2025, Strike Price 388.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Exercise	1	1,417,806	388.44	104,682	0	88,987	0		36,660	0	0	(15,695)	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 11/04/2025, Strike Price 342.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Exercise	1	650,693	342.47	37,737	0	14,152	0		13,588	0	0	(23,585)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/04/2025, Strike Price 1669.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Exercise	1	2,670,960	1669.35	140,874	0	186,240	0		58,195	0	0	45,366	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/04/2025, Strike Price 327.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	5,776,012	327.81	125,088	0	0	0		75,755	0	0	(125,088)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/04/2025, Strike Price 225.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/08/2024	11/04/2025	11/04/2025	Exercise	1	3,501,705	225.19	69,509	0	16,483	0		37,229	0	0	(53,026)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/04/2025, Strike Price 179.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/08/2024	11/04/2025	11/04/2025	Exercise	1	8,243,794	179.76	161,427	0	238,013	0		48,320	0	0	76,586	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/10/2025, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	11/10/2025	11/10/2025	Exercise	1	40,651,000	5900	3,731,900	0	5,710,432	0		749,506	0	0	1,978,532	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/12/2025, Strike Price 1668.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	11/12/2025	11/12/2025	Exercise	1	2,353,234	1668.96	116,206	0	151,420	0		41,540	0	0	35,214	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/17/2025, Strike Price 5960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/17/2025	11/17/2025	Exercise	1	43,508,000	5960	3,417,203	0	5,651,003	0		501,606	0	0	2,233,800	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 11/18/2025, Strike Price 345.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	707,681	345.21	38,807	0	15,898	0		15,354	0	0	(22,909)	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/18/2025, Strike Price 1675	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	2,445,500	1675	115,022	0	141,518	0		41,726	0	0	26,496	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 11/18/2025, Strike Price 327.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Expiration	1	6,599,981	327.38	128,447	0	0	0		67,789	0	0	(128,447)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 11/18/2025, Strike Price 390.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	1,132,044	390.36	68,034	0	55,477	0		15,384	0	0	(12,557)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 11/18/2025, Strike Price 225.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2024	11/18/2025	11/18/2025	Expiration	1	3,584,887	225.04	64,357	0	0	0		29,824	0	0	(64,357)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 11/18/2025, Strike Price 178.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/22/2024	11/18/2025	11/18/2025	Exercise	1	8,376,264	178.98	173,628	0	261,144	0		42,176	0	0	87,516	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/27/2024	11/24/2025	11/24/2025	Exercise	1	44,000,600	5930	4,012,365	0	4,993,586	0		859,233	0	0	981,221	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1674.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/27/2024	11/25/2025	11/25/2025	Exercise	1	2,495,005	1674.5	142,453	0	141,923	0		65,780	0	0	(530)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/01/2025, Strike Price 6010	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/01/2025	12/01/2025	Exercise	1	39,906,400	6010	3,667,073	0	5,571,558	0		1,141,965	0	0	1,904,485	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/02/2025, Strike Price 1696.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Exercise	1	1,492,524	1696.05	79,412	0	90,666	0		44,002	0	0	11,255	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 12/02/2025, Strike Price 350.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Exercise	1	161,083	350.18	7,571	0	2,919	0		3,407	0	0	(4,652)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/02/2025, Strike Price 391.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Exercise	1	1,369,655	391.33	101,115	0	76,475	0	0		37,238	0	0	(24,640)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/02/2025, Strike Price 327.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Expiration	1	6,074,383	327.46	147,473	0	0	0	0		90,326	0	0	(147,473)	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 12/02/2025, Strike Price 179.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/06/2024	12/02/2025	12/02/2025	Exercise	1	3,706,531	179.58	101,962	0	108,773	0	0		48,193	0	0	6,811	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/02/2025, Strike Price 225.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/06/2024	12/02/2025	12/02/2025	Exercise	1	2,716,836	225.09	60,471	0	12,191	0	0		33,920	0	0	(48,280)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2024	12/08/2025	12/08/2025	Exercise	1	31,996,800	6060	2,657,618	0	4,278,912	0	0		778,867	0	0	1,621,294	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/09/2025, Strike Price 1707.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2024	12/09/2025	12/09/2025	Exercise	1	1,485,395	1707.35	62,526	0	71,993	0	0		31,597	0	0	9,467	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/15/2025	12/15/2025	Exercise	1	30,178,800	6060	2,145,235	0	3,821,702	0	0		341,346	0	0	1,676,467	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/16/2025, Strike Price 1701.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Exercise	1	1,922,424	1701.26	52,912	0	90,185	0	0		8,383	0	0	37,274	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 12/16/2025, Strike Price 348.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Exercise	1	156,875	348.61	4,855	0	2,861	0	0		192	0	0	(1,994)	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/16/2025, Strike Price 329.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Expiration	1	3,659,745	329.41	32,032	0	0	0	0		2,278	0	0	(32,032)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/16/2025, Strike Price 397.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Exercise	1	909,336	397.09	35,839	0	41,426	0	0		(96)	0	0	5,588	0	0	
Purchased Option, Call, AGRDAIS.IDX/USD, Maturing on 12/16/2025, Strike Price 181.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/16/2025	12/16/2025	Exercise	1	2,814,419	181.81	33,127	0	31,579	0	0		3,956	0	0	(1,548)	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/16/2025, Strike Price 226.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/16/2025	12/16/2025	Expiration	1	2,266,700	226.67	25,600	0	0	0	0		7,389	0	0	(25,600)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/26/2024	12/22/2025	12/22/2025	Exercise	1	32,555,700	5930	3,109,305	0	4,965,705	0	0		634,872	0	0	1,856,400	0	0	
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/23/2025, Strike Price 1672.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/26/2024	12/23/2025	12/23/2025	Exercise	1	1,187,425	1672.43	52,114	0	81,686	0	0		12,058	0	0	29,571	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/29/2025, Strike Price 6000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/29/2025	12/29/2025	Exercise	1	23,280,000	6000	0	1,627,505	3,608,167	0	0		0	0	0	1,980,662	0	0	
Purchased Option, Call, LMQDTRS.IDX/USD, Maturing on 12/30/2025, Strike Price 340.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	528,380	340.89	0	24,493	23,135	0	0		0	0	0	(1,358)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 12/30/2025, Strike Price 1659.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	1,178,330	1659.62	0	50,987	99,166	0	0		0	0	0	48,178	0	0	
Purchased Option, Call, DFAUSFDS.IDX/USD, Maturing on 12/31/2025, Strike Price 322.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/31/2025	12/31/2025	Expiration	1	3,331,341	322.18	0	57,327	0	0	0		0	0	0	(57,327)	0	0	
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2025, Strike Price 387.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	673,676	387.17	0	37,201	55,332	0	0		0	0	0	18,131	0	0	
Purchased Option, Call, ABALLMKT.IDX/USD, Maturing on 12/31/2025, Strike Price 222.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	12/31/2025	12/31/2025	Exercise	1	1,002,195	222.71	0	16,290	15,075	0	0		0	0	0	(1,215)	0	0	
Purchased Option, Call, AGRDAI5.IDX/USD, Maturing on 12/30/2025, Strike Price 179.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	12/30/2025	12/30/2025	Exercise	1	1,286,083	179.37	0	24,450	37,212	0	0		0	0	0	12,763	0	0	
Purchased Option, Call, MXEA.ASE/USD, Maturing on 12/22/2025, Strike Price 2355.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	12/22/2025	12/22/2025	Exercise	1	4,240,458	2355.81	0	307,692	909,576	0	0		0	0	0	601,884	0	0	
Purchased Option, Call, RTY.NYS/USD, Maturing on 12/22/2025, Strike Price 2253.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	12/22/2025	12/22/2025	Exercise	1	9,124,731	2253.02	0	988,799	1,119,440	0	0		0	0	0	130,641	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/27/2025	12/08/2025	12/08/2025	Exercise	1	2,787,600	6060	0	383,631	372,784	0	0		0	0	0	(10,847)	0	0	
Purchased Option, Call, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/27/2025	12/15/2025	12/15/2025	Exercise	1	787,800	6060	0	109,533	99,763	0	0		0	0	0	(9,770)	0	0	
0159999999. Subtotal - purchased options - hedging other - call options and warrants												3,019,500,322	1,799,623,217	5,643,034,259	0	0	XXX	(343,052,772)	0	0	823,910,707	0	0	XXX
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 3500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2024	03/24/2025	03/24/2025	Expiration	1	525,000,000	3500	2,875,500	0	0	0	0		2,341,003	0	0	(2,875,500)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2024	03/24/2025	03/24/2025	Expiration	1	480,000,000	4000	3,908,400	0	0	0	0		3,218,604	0	0	(3,908,400)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 03/24/2025, Strike Price 68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2024	03/24/2025	03/24/2025	Expiration	1	102,000,000	68	1,245,000	0	0	0	0		1,085,847	0	0	(1,245,000)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 03/24/2025, Strike Price 72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2024	03/24/2025	03/24/2025	Expiration	1	108,000,000	72	1,735,050	0	0	0	0		1,194,253	0	0	(1,735,050)	0	0	
Purchased Option, Put, EEM.ASE/USD, Maturing on 03/24/2025, Strike Price 33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2024	03/24/2025	03/24/2025	Expiration	1	33,000,000	33	400,000	0	0	0	0		401,728	0	0	(400,000)	0	0	
Purchased Option, Put, EEM.ASE/USD, Maturing on 03/24/2025, Strike Price 37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2024	03/24/2025	03/24/2025	Expiration	1	37,000,000	37	820,000	0	0	0	0		765,161	0	0	(820,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 3600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/07/2024	03/24/2025	03/24/2025	Expiration	1	180,000,000	3600	1,692,500	0	0	0	0		1,494,838	0	0	(1,692,500)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/07/2024	03/24/2025	03/24/2025	Expiration	1	190,000,000	3800	2,065,500	0	0	0	0		1,825,452	0	0	(2,065,500)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	06/23/2025	06/23/2025	Expiration	1	172,000,000	4300	2,600,000	0	0	0	0		1,681,941	0	0	(2,600,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	06/23/2025	06/23/2025	Expiration	1	160,000,000	4000	1,820,000	0	0	0	0		1,142,605	0	0	(1,820,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	06/23/2025	06/23/2025	Expiration	1	152,000,000	3800	1,480,000	0	0	0	0		913,769	0	0	(1,480,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	03/24/2025	03/24/2025	Expiration	1	190,000,000	3800	1,285,600	0	0	0	0		1,045,552	0	0	(1,285,600)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/23/2025, Strike Price 65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	06/23/2025	06/23/2025	Expiration	1	32,500,000	65	500,000	0	0	0	0		335,744	0	0	(500,000)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/23/2025, Strike Price 63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	06/23/2025	06/23/2025	Expiration	1	31,500,000	63	420,000	0	0	0	0		302,956	0	0	(420,000)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/23/2025, Strike Price 60	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	06/23/2025	06/23/2025	Expiration	1	30,000,000	60	325,000	0	0	0	0		254,855	0	0	(325,000)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/23/2025, Strike Price 65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2024	06/23/2025	06/23/2025	Expiration	1	32,500,000	65	425,000	0	0	0	0		260,744	0	0	(425,000)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/23/2025, Strike Price 63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2024	06/23/2025	06/23/2025	Expiration	1	31,500,000	63	390,000	0	0	0	0		272,956	0	0	(390,000)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/23/2025, Strike Price 60	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2024	06/23/2025	06/23/2025	Expiration	1	30,000,000	60	275,000	0	0	0	0		204,855	0	0	(275,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2024	03/24/2025	03/24/2025	Expiration	1	190,000,000	3800	991,836	0	0	0	0		751,788	0	0	(991,836)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2024	06/23/2025	06/23/2025	Expiration	1	172,000,000	4300	2,134,766	0	0	0	0		1,216,707	0	0	(2,134,766)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2024	06/23/2025	06/23/2025	Expiration	1	160,000,000	4000	1,511,773	0	0	0	0		834,378	0	0	(1,511,773)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2024	06/23/2025	06/23/2025	Expiration	1	152,000,000	3800	1,216,625	0	0	0	0		650,394	0	0	(1,216,625)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/23/2025, Strike Price 65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	06/23/2025	06/23/2025	Expiration	1	32,500,000	65	415,000	0	0	0	0		250,744	0	0	(415,000)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/23/2025, Strike Price 63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	06/23/2025	06/23/2025	Expiration	1	31,500,000	63	315,000	0	0	0	0		197,956	0	0	(315,000)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 06/23/2025, Strike Price 60	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	06/23/2025	06/23/2025	Expiration	1	30,000,000	60	245,000	0	0	0	0		174,855	0	0	(245,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	06/23/2025	06/23/2025	Expiration	1	215,000,000	4300	2,550,000	0	0	0	0		1,402,426	0	0	(2,550,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/22/2025	07/17/2025	Exercise	1	200,000,000	4000	2,610,000	0	168,979	0	0		1,190,267	0	0	(2,441,021)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/22/2025	07/17/2025	Exercise	1	190,000,000	3800	2,050,000	0	134,437	0	0		862,365	0	0	(1,915,563)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 4564.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	44,479,688	4564.36	3,109,774	0	2,578,198	0	0		420,159	0	0	(531,576)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 5766.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	6,205,077	5766.8	639,784	0	555,092	0	0		77,388	0	0	(84,691)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 4613.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	9,928,123	4613.44	706,662	0	586,530	0	0		95,490	0	0	(120,132)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 4691.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	45,721,006	4691.74	3,346,947	0	2,783,803	0	0		452,335	0	0	(563,144)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	09/22/2025	07/17/2025	Exercise	1	195,000,000	3900	1,862,000	0	150,997	0	0		562,127	0	0	(1,711,003)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	09/22/2025	07/17/2025	Exercise	1	210,000,000	4200	2,406,000	0	209,664	0	0		687,587	0	0	(2,196,336)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/22/2025	07/17/2025	Exercise	1	200,000,000	4000	2,586,000	0	744,108	0	0		616,377	0	0	(1,841,892)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/22/2025	07/17/2025	Exercise	1	210,000,000	4200	3,076,000	0	893,198	0	0		699,019	0	0	(2,182,802)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 12/22/2025, Strike Price 62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/22/2025	07/23/2025	Exercise	1	124,000,000	62	3,140,000	0	330,543	0	0		1,962,621	0	0	(2,809,457)	0	0	
Purchased Option, Put, EFA.ASE/USD, Maturing on 12/22/2025, Strike Price 60	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/22/2025	07/23/2025	Exercise	1	120,000,000	60	2,760,000	0	275,271	0	0		1,838,214	0	0	(2,484,729)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	09/22/2025	07/17/2025	Exercise	1	195,000,000	3900	1,477,500	0	150,997	0	0		177,627	0	0	(1,326,503)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	09/22/2025	07/17/2025	Exercise	1	210,000,000	4200	1,957,500	0	209,664	0	0		239,087	0	0	(1,747,836)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/22/2025	07/17/2025	Exercise	1	200,000,000	4000	2,182,500	0	744,108	0	0		212,877	0	0	(1,438,392)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/22/2025	07/17/2025	Exercise	1	210,000,000	4200	2,648,500	0	893,198	0	0		271,519	0	0	(1,755,302)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/02/2025, Strike Price 5200	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	04/02/2025	04/02/2025	Expiration	1	1,950,000,000	5200	0	0	14,633,838	0	0		0	0	0	(14,633,838)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 5871	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	01/07/2025	01/07/2025	Expiration	1	317,034,000	5871	0	0	215,306	0	0		0	0	0	(215,306)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/21/2025, Strike Price 5838	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	01/21/2025	01/21/2025	Expiration	1	419,752,200	5838	0	0	4,365,768	0	0		0	0	0	(4,365,768)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/21/2025, Strike Price 5838	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	01/21/2025	01/21/2025	Expiration	1	318,171,000	5838	0	0	66,490	0	0		0	0	0	(66,490)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 01/30/2025, Strike Price 6013	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	01/30/2025	01/30/2025	Expiration	1	417,903,500	6013	0	0	1,155,965	0	0		0	0	0	(1,155,965)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5863	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2025	03/04/2025	03/04/2025	Exercise	1	464,935,900	5863	0	2,241,880	1,053,104	0	0		0	0	0	(1,188,776)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/12/2025, Strike Price 5771	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	03/12/2025	03/12/2025	Exercise	1	349,722,600	5771	0	9,663,882	12,055,158	0	0		0	0	0	2,391,276	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/17/2025, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/17/2025	03/17/2025	Expiration	1	316,960,000	5600	0	4,198,091	0	0	0		0	0	0	(4,198,091)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	06/23/2025	06/23/2025	Expiration	1	250,000,000	5000	0	4,129,000	0	0	0		0	0	0	(4,129,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	09/22/2025	07/17/2025	Exercise	1	300,000,000	5000	0	7,735,200	647,106	0	0		0	0	0	(7,088,094)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	12/22/2025	07/17/2025	Exercise	1	430,000,000	4300	0	7,300,000	1,951,652	0	0		0	0	0	(5,348,348)	0	0	
Purchased Option, Put, EEM.ASE/USD, Maturing on 06/23/2025, Strike Price 40	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/23/2025	06/23/2025	Expiration	1	20,000,000	40	0	275,000	0	0	0		0	0	0	(275,000)	0	0	
Purchased Option, Put, EEM.ASE/USD, Maturing on 09/22/2025, Strike Price 37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	09/22/2025	07/23/2025	Exercise	1	37,000,000	37	0	504,000	25,213	0	0		0	0	0	(478,787)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/19/2025, Strike Price 5300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/18/2025	05/19/2025	05/19/2025	Expiration	1	371,000,000	5300	0	4,824,400	0	0	0		0	0	0	(4,824,400)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/18/2025	07/21/2025	07/21/2025	Expiration	1	260,000,000	5200	0	4,904,500	0	0	0		0	0	0	(4,904,500)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/18/2025	08/18/2025	07/17/2025	Exercise	1	255,000,000	5100	0	4,896,000	161,678	0	0		0	0	0	(4,734,322)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	09/22/2025	07/17/2025	Exercise	1	780,000,000	5200	0	13,069,500	2,267,490	0	0		0	0	0	(10,802,010)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	06/23/2025	06/23/2025	Expiration	1	520,000,000	5200	0	4,074,000	0	0	0		0	0	0	(4,074,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 03/31/2025, Strike Price 5770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	03/31/2025	03/31/2025	Exercise	1	357,740,000	5770	0	2,110,967	11,721,720	0	0		0	0	0	9,610,753	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 04/07/2025, Strike Price 5583	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/31/2025	04/07/2025	04/07/2025	Exercise	1	358,428,600	5583	0	4,972,290	32,672,664	0	0		0	0	0	27,700,374	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/02/2025, Strike Price 5000	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/01/2025	07/02/2025	07/02/2025	Expiration	1	1,750,000,000	5000	0	20,755,000	0	0	0		0	0	0	(20,755,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/07/2025	07/21/2025	07/21/2025	Expiration	1	245,000,000	4900	0	11,368,000	0	0	0		0	0	0	(11,368,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/08/2025	07/21/2025	07/21/2025	Expiration	1	400,000,000	5000	0	17,600,000	0	0	0		0	0	0	(17,600,000)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/08/2025	08/18/2025	07/17/2025	Exercise	1	392,000,000	4900	0	16,800,000	185,460	0	0		0	0	0	(16,614,540)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/15/2025	08/18/2025	07/17/2025	Exercise	1	765,000,000	5100	0	23,430,000	485,034	0	0		0	0	0	(22,944,966)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 05/05/2025, Strike Price 5530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	05/05/2025	05/05/2025	Expiration	1	248,297,000	5530	0	1,791,510	0	0	0		0	0	0	(1,791,510)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/11/2025	08/11/2025	Expiration	1	2,188,848,375	5888.75	0	68,764,500	0	0	0		0	0	0	(68,764,500)	0	0	
Purchased Option, Put, RTY.NYS/USD, Maturing on 08/11/2025, Strike Price 2059.06	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/11/2025	08/11/2025	Expiration	1	287,238,870	2059.06	0	11,718,000	0	0	0		0	0	0	(11,718,000)	0	0	
Purchased Option, Put, MID.NYS/USD, Maturing on 08/11/2025, Strike Price 3004.961	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/11/2025	08/11/2025	Expiration	1	308,308,999	3004.961	0	12,209,400	0	0	0		0	0	0	(12,209,400)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, NDX.IDX/USD, Maturing on 08/11/2025, Strike Price 21089.26	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2025	08/11/2025	08/11/2025	Expiration	1	728,001,255	21089.26	0	30,031,208	0	0	0		0	0	0	(30,031,208)	0	0	
Purchased Option, Put, MXEA.ASE/USD, Maturing on 08/11/2025, Strike Price 2592.35	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2025	08/11/2025	07/23/2025	Exercise	1	466,623,000	2592.35	0	11,925,000	2,015,378	0	0		0	0	0	(9,909,622)	0	0	
Purchased Option, Put, MXEF.ASE/USD, Maturing on 08/11/2025, Strike Price 1164.77	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	08/11/2025	08/11/2025	Expiration	1	257,880,078	1164.77	0	6,839,046	0	0	0		0	0	0	(6,839,046)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/02/2025, Strike Price 5923	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	06/02/2025	06/02/2025	Exercise	1	315,103,600	5923	0	2,253,552	601,692	0	0		0	0	0	(1,651,860)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/09/2025, Strike Price 6000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2025	06/09/2025	06/09/2025	Expiration	1	66,600,000	6000	0	539,387	0	0	0		0	0	0	(539,387)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5983	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2025	06/23/2025	06/23/2025	Exercise	1	29,316,700	5983	0	83,937	74,284	0	0		0	0	0	(9,653)	0	0	
Purchased Option, Put, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2025	12/23/2025	07/08/2025	Exercise	1	14,535,000	255	0	373,350	309,469	0	0		0	0	0	(63,881)	0	0	
Purchased Option, Put, PIMGEM.IDX/USD, Maturing on 09/23/2025, Strike Price 270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/23/2025	09/23/2025	09/23/2025	Exercise	1	18,900,000	270	0	1,047,571	780,500	0	0		0	0	0	(267,071)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 6155	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	07/21/2025	07/21/2025	Expiration	1	350,835,000	6155	0	3,227,568	0	0	0		0	0	0	(3,227,568)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	07/23/2025	Exercise	1	317,580,288	5888.75	0	1,872,069	265,802	0	0		0	0	0	(1,606,267)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/03/2025, Strike Price 6206	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	07/03/2025	07/03/2025	Expiration	1	383,530,800	6206	0	870,144	0	0	0		0	0	0	(870,144)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5985.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/02/2025	12/22/2025	12/22/2025	Expiration	1	1,885,521	5985.78	0	52,685	0	0	0		0	0	0	(52,685)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5155.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/02/2025	12/22/2025	12/22/2025	Expiration	1	2,985,278	5155.92	0	33,067	0	0	0		0	0	0	(33,067)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 6155	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	07/21/2025	07/21/2025	Expiration	1	160,030,000	6155	0	631,132	0	0	0		0	0	0	(631,132)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/10/2025, Strike Price 6280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	07/10/2025	07/10/2025	Exercise	1	28,888,000	6280	0	247,249	77,004	0	0		0	0	0	(170,245)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/10/2025, Strike Price 6280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	07/10/2025	07/10/2025	Exercise	1	48,984,000	6280	0	382,512	130,572	0	0		0	0	0	(251,940)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/11/2025, Strike Price 6231	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/09/2025	07/11/2025	07/11/2025	Expiration	1	84,741,600	6231	0	188,765	0	0	0		0	0	0	(188,765)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/11/2025, Strike Price 6231	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/09/2025	07/11/2025	07/11/2025	Expiration	1	210,607,800	6231	0	242,410	0	0	0		0	0	0	(242,410)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/14/2025, Strike Price 6226	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	07/14/2025	07/14/2025	Expiration	1	152,537,000	6226	0	74,318	0	0	0		0	0	0	(74,318)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/14/2025, Strike Price 6264	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	07/14/2025	07/14/2025	Exercise	1	488,592,000	6264	0	546,615	331,500	0	0		0	0	0	(215,115)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/17/2025, Strike Price 6269	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	07/17/2025	07/17/2025	Exercise	1	147,948,400	6269	0	414,463	125,080	0	0		0	0	0	(289,383)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	08/18/2025	07/17/2025	Expiration	1	690,000,000	4600	0	69,340	0	0	0		0	0	0	(69,340)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	09/22/2025	07/17/2025	Expiration	1	705,000,000	4700	0	21,904	0	0	0		0	0	0	(21,904)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 6270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	07/21/2025	07/21/2025	Expiration	1	142,956,000	6270	0	810,996	0	0	0		0	0	0	(810,996)	0	0	
Purchased Option, Put, MXEA.ASE/USD, Maturing on 08/11/2025, Strike Price 2592.35	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2025	08/11/2025	07/23/2025	Expiration	1	79,481,451	2592.35	0	1,210,048	0	0	0		0	0	0	(1,210,048)	0	0	
Purchased Option, Put, RTY.NYS/USD, Maturing on 08/11/2025, Strike Price 2059.06	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	08/11/2025	Expiration	1	87,015,876	2059.06	0	267,185	0	0	0		0	0	0	(267,185)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	07/23/2025	Expiration	1	559,431,250	5888.75	0	267,597	0	0	0		0	0	0	(267,597)	0	0	
Purchased Option, Put, MID.NYS/USD, Maturing on 08/11/2025, Strike Price 3004.961	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	08/11/2025	Expiration	1	81,795,038	3004.961	0	925,480	0	0	0		0	0	0	(925,480)	0	0	
Purchased Option, Put, NDX.IDX/USD, Maturing on 08/11/2025, Strike Price 21089.26	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	08/11/2025	08/11/2025	Expiration	1	98,697,737	21089.26	0	111,979	0	0	0		0	0	0	(111,979)	0	0	
Purchased Option, Put, MXEF.ASE/USD, Maturing on 08/11/2025, Strike Price 1164.77	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	08/11/2025	08/11/2025	Expiration	1	62,850,989	1164.77	0	57,629	0	0	0		0	0	0	(57,629)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/06/2025, Strike Price 6200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/04/2025	08/06/2025	08/06/2025	Expiration	1	65,100,000	6200	0	38,069	0	0	0		0	0	0	(38,069)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 08/08/2025, Strike Price 6300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/06/2025	08/08/2025	08/08/2025	Expiration	1	500,220,000	6300	0	339,070	0	0	0		0	0	0	(339,070)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/08/2025, Strike Price 6482	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/28/2025	09/08/2025	09/08/2025	Exercise	1	301,413,000	6482	0	1,518,191	23,250	0	0		0	0	0	(1,494,941)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 09/15/2025, Strike Price 6500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2025	09/15/2025	09/15/2025	Expiration	1	98,800,000	6500	0	855,912	0	0	0		0	0	0	(855,912)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 10/06/2025, Strike Price 6690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/01/2025	10/06/2025	10/06/2025	Expiration	1	381,999,000	6690	0	726,609	0	0	0		0	0	0	(726,609)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 11/17/2025, Strike Price 6700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	11/17/2025	11/17/2025	Expiration	1	422,770,000	6700	0	858,160	0	0	0		0	0	0	(858,160)	0	0	
Purchased Option, Put, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6873	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/15/2025	12/15/2025	Exercise	1	322,343,700	6873	0	2,966,580	2,138,171	0	0		0	0	0	(828,409)	0	0	
0169999999. Subtotal - purchased options - hedging other - put options												70,201,715	352,693,283	81,507,768	0	0	XXX	34,587,169	0	0	(341,387,232)	0	0	XXX
0219999999. Subtotal - purchased options - hedging other												3,089,702,037	2,152,316,500	5,724,542,026	0	0	XXX	(308,465,603)	0	0	482,523,475	0	0	XXX
0289999999. Subtotal - purchased options - replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - purchased options - income generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - purchased options - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total purchased options - call options and warrants												3,190,772,752	1,756,598,217	5,643,034,259	0	0	XXX	(250,030,115)	0	0	695,663,277	0	0	XXX
0449999999. Total purchased options - put options												259,642,504	177,583,283	81,507,768	0	0	XXX	(9,537,088)	0	0	(355,718,021)	0	0	XXX
0459999999. Total purchased options - caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total purchased options - floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total purchased options - collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total purchased options - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total purchased options												3,450,415,256	1,934,181,500	5,724,542,026	0	0	XXX	(259,567,203)	0	0	339,945,256	0	0	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 399.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/31/2023	03/25/2025	03/25/2025	Expiration	1	1,471,154	399.77	(14,835)	0	0	0	0		(6,407)	0	0	14,835	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/06/2025, Strike Price 384.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/11/2023	05/06/2025	05/06/2025	Expiration	1	284,515	384.48	(8,423)	0	0	0	0		(58)	0	0	8,423	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1736.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/22/2023	06/17/2025	06/17/2025	Expiration	1	1,371,796	1736.45	(21,317)	0	0	0	0		(15,801)	0	0	21,317	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1692.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/06/2023	07/01/2025	07/01/2025	Exercise	1	219,989	1692.22	(4,946)	0	(306)	0	0		(2,025)	0	0	4,640	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 414.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/06/2023	07/01/2025	07/01/2025	Expiration	1	265,574	414.96	(3,206)	0	0	0	0		(1,559)	0	0	3,206	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/15/2025, Strike Price 385.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/20/2023	07/15/2025	07/15/2025	Expiration	1	169,510	385.25	(9,381)	0	0	0	0		(2,838)	0	0	9,381	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/15/2025, Strike Price 1707	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/20/2023	07/15/2025	07/15/2025	Expiration	1	443,820	1707	(13,918)	0	0	0	0		(9,141)	0	0	13,918	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/29/2025, Strike Price 396.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/03/2023	07/29/2025	07/29/2025	Expiration	1	983,915	396.74	(28,241)	0	0	0	0		(4,976)	0	0	28,241	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/29/2025, Strike Price 1734.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/03/2023	07/29/2025	07/29/2025	Expiration	1	277,472	1734.2	(4,458)	0	0	0	0		(2,624)	0	0	4,458	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 08/05/2025, Strike Price 1727.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/10/2023	08/05/2025	08/05/2025	Expiration	1	207,270	1727.25	(3,988)	0	0	0	0		(2,284)	0	0	3,988	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 08/12/2025, Strike Price 1706.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/17/2023	08/12/2025	08/12/2025	Exercise	1	511,947	1706.49	(9,111)	0	(4,260)	0	0		(2,413)	0	0	4,851	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 08/26/2025, Strike Price 1670.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Exercise	1	200,509	1670.91	(6,808)	0	(7,781)	0	0		(1,784)	0	0	(973)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/26/2025, Strike Price 383.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	08/31/2023	08/26/2025	08/26/2025	Exercise	1	625,496	383.74	(27,514)	0	(18,973)	0	0		1,948	0	0	8,541	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 09/03/2025, Strike Price 1690.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/07/2023	09/03/2025	09/03/2025	Exercise	1	507,195	1690.65	(12,805)	0	(14,475)	0	0		(3,195)	0	0	(1,670)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2025, Strike Price 399.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/14/2023	09/09/2025	09/09/2025	Expiration	1	371,442	399.4	(9,356)	0	0	0	0		63	0	0	9,356	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 09/23/2025, Strike Price 1669.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	09/28/2023	09/23/2025	09/23/2025	Exercise	1	718,074	1669.94	(15,559)	0	(40,416)	0	0		4,335	0	0	(24,857)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/07/2025, Strike Price 374.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	10/12/2023	10/07/2025	10/07/2025	Exercise	1	423,219	374.53	(16,114)	0	(41,912)	0	0		14,209	0	0	(25,798)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/21/2025, Strike Price 360.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	10/26/2023	10/21/2025	10/21/2025	Exercise	1	244,834	360.05	(13,370)	0	(32,402)	0	0		13,485	0	0	(19,032)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/04/2025, Strike Price 1611.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	11/09/2023	11/04/2025	11/04/2025	Exercise	1	273,884	1611.08	(10,599)	0	(29,694)	0	0		5,584	0	0	(19,095)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/04/2025, Strike Price 365.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	11/09/2023	11/04/2025	11/04/2025	Exercise	1	351,197	365.83	(18,199)	0	(45,110)	0	0		15,617	0	0	(26,912)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1645.72	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	11/30/2023	11/25/2025	11/25/2025	Exercise	1	707,660	1645.72	(28,624)	0	(53,333)	0	0		2,165	0	0	(24,709)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/02/2025, Strike Price 387.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/07/2023	12/02/2025	12/02/2025	Exercise	1	539,209	387.92	(19,516)	0	(35,111)	0	0		8,732	0	0	(15,596)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/09/2025, Strike Price 1705.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/14/2023	12/09/2025	12/09/2025	Exercise	1	1,091,635	1705.68	(31,505)	0	(54,029)	0	0		(7,639)	0	0	(22,524)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/16/2025, Strike Price 402.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	12/21/2023	12/16/2025	12/16/2025	Exercise	1	829,191	402.52	(24,864)	0	(26,080)	0	0		1,920	0	0	(1,215)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 12/16/2025, Strike Price 1694.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/21/2023	12/16/2025	12/16/2025	Exercise	1	457,620	1694.89	(19,549)	0	(23,269)	0	0		(7,748)	0	0	(3,720)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/23/2025, Strike Price 1701.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/28/2023	12/23/2025	12/23/2025	Exercise	1	238,227	1701.62	(7,549)	0	(12,020)	0	0		(1,811)	0	0	(4,471)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/30/2025, Strike Price 1719.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/04/2024	12/30/2025	12/30/2025	Exercise	1	395,460	1719.39	(9,329)	0	(18,377)	0	0		(1,677)	0	0	(9,048)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2025, Strike Price 390.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/04/2024	12/30/2025	12/30/2025	Exercise	1	515,658	390.65	(21,595)	0	(37,382)	0	0		4,782	0	0	(15,787)	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 01/14/2025, Strike Price 350.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/18/2024	01/14/2025	01/14/2025	Expiration	1	1,045,324	350.78	(1,696)	0	0	0	0		(1,695)	0	0	1,696	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/14/2025, Strike Price 377.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/18/2024	01/14/2025	01/14/2025	Exercise	1	1,798,862	377.12	(43,264)	0	(17,315)	0	0		(4,579)	0	0	25,949	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/29/2024	01/22/2025	01/22/2025	Exercise	1	32,091,400	5030	(1,979,021)	0	(6,167,291)	0	0		3,520,913	0	0	(4,188,270)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 01/28/2025, Strike Price 1735.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Expiration	1	36,350,374	1735.93	(335,083)	0	0	0	0		(335,083)	0	0	335,083	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 01/28/2025, Strike Price 347.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Expiration	1	1,354,665	347.35	(4,618)	0	0	0	0		(3,669)	0	0	4,618	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/28/2025, Strike Price 379.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2024	01/28/2025	01/28/2025	Exercise	1	2,462,566	379.44	(71,195)	0	(73,207)	0	0		(22,999)	0	0	(2,012)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 4688.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/05/2024	01/07/2025	01/07/2025	Exercise	1	102,541,432	4688.68	885,221	0	1,184,261	0	0		(298,328)	0	0	299,039	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 4756.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/05/2024	01/14/2025	01/14/2025	Exercise	1	246,767,220	4756.5	1,033,678	0	1,417,880	0	0		(382,326)	0	0	384,203	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4739.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/05/2024	01/22/2025	01/22/2025	Exercise	1	37,866,288	4739.21	573,544	0	803,794	0	0		(227,981)	0	0	230,250	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/27/2025, Strike Price 4850.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/05/2024	01/27/2025	01/27/2025	Exercise	1	153,952,648	4850.43	959,249	0	1,387,990	0	0		(421,653)	0	0	428,741	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 01/16/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/08/2024	01/16/2025	01/16/2025	Exercise	1	2,289,157	Multiple	32,735	0	43,265	0	0		(10,438)	0	0	10,530	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1750.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/08/2024	02/04/2025	02/04/2025	Expiration	1	54,370,219	1750.49	0	0	0	0	0		0	0	0		0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2024	01/22/2025	01/22/2025	Exercise	1	66,920,000	4780	(7,295,547)	0	(17,033,240)	0	0		8,262,431	0	0	(9,737,693)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2024	01/22/2025	01/22/2025	Exercise	1	61,074,000	5220	(2,828,941)	0	(9,086,922)	0	0		5,043,563	0	0	(6,257,981)	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 02/11/2025, Strike Price 348.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Expiration	1	797,286	348.16	(2,650)	0	0	0	0		(1,493)	0	0	2,650	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/11/2025, Strike Price 1749.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Expiration	1	52,479,000	1749.3	(313,650)	0	0	0	0		(313,538)	0	0	313,650	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/11/2025, Strike Price 384.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/15/2024	02/11/2025	02/11/2025	Exercise	1	1,563,019	384.98	(39,538)	0	(26,065)	0	0		(18,998)	0	0	13,473	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/19/2025, Strike Price 1742.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/22/2024	02/19/2025	02/19/2025	Expiration	1	56,278,564	1742.91	(376,731)	0	0	0	0		(375,948)	0	0	376,731	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Exercise	1	22,968,000	5280	(1,256,808)	0	(3,189,116)	0	0		1,558,014	0	0	(1,932,307)	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 02/25/2025, Strike Price 349.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Expiration	1	695,187	349.34	(2,498)	0	0	0	0		(1,128)	0	0	2,498	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1730.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Expiration	1	57,133,846	1730.28	(538,886)	0	0	0	0		(531,590)	0	0	538,886	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/25/2025, Strike Price 387.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/29/2024	02/25/2025	02/25/2025	Exercise	1	1,469,042	387.61	(37,244)	0	(18,685)	0	0		(18,923)	0	0	18,559	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1747.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/07/2024	03/04/2025	03/04/2025	Expiration	1	62,263,781	1747.51	(616,912)	0	0	0	0		(613,496)	0	0	616,912	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	01/22/2025	01/22/2025	Exercise	1	16,060,800	4780	(2,086,916)	0	(4,087,978)	0	0		1,646,999	0	0	(2,001,062)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	02/25/2025	02/25/2025	Exercise	1	71,400,000	5000	(6,973,984)	0	(14,467,496)	0	0		6,139,432	0	0	(7,493,512)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	01/22/2025	01/22/2025	Exercise	1	17,382,600	5220	(1,062,264)	0	(2,586,278)	0	0		1,178,372	0	0	(1,524,014)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	02/25/2025	02/25/2025	Exercise	1	65,400,000	5450	(2,682,568)	0	(6,757,560)	0	0		3,176,376	0	0	(4,074,992)	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 02/20/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2024	02/20/2025	02/20/2025	Exercise	1	789,249	Multiple	10,576	0	14,128	0	0		(2,911)	0	0	3,552	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	71,140,000	2000	(7,967,232)	0	(2,026,882)	0	0		1,557,612	0	0	5,940,350	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	40,635,000	2250	(4,021,292)	0	(4,243,739)	0	0		(2,637,207)	0	0	(222,446)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	18,140,000	2000	(2,031,566)	0	(516,835)	0	0		397,176	0	0	1,514,731	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	8,444,800	2240	(865,117)	0	(923,575)	0	0		(551,338)	0	0	(58,458)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 4940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	519,836,200	4940	(61,114,697)	0	(76,561,139)	0	0		43,963,895	0	0	(15,446,442)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	7,320,000	2000	(819,794)	0	(208,557)	0	0		160,272	0	0	611,236	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	3,532,500	2250	(349,581)	0	(368,919)	0	0		(229,259)	0	0	(19,338)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 4950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	137,857,500	4950	(15,975,168)	0	(19,984,046)	0	0		11,567,103	0	0	(4,008,878)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Expiration	1	73,029,600	2160	(4,712,117)	0	0	0	0		84,931	0	0	4,712,117	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/25/2025	03/25/2025	Exercise	1	43,524,600	2410	(2,279,737)	0	(1,354,139)	0	0		(2,043,241)	0	0	925,598	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/11/2025, Strike Price 351.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Expiration	1	1,243,319	351.22	(4,898)	0	0	0	0		(2,336)	0	0	4,898	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/11/2025, Strike Price 388.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Expiration	1	3,754,861	388.3	(109,368)	0	0	0	0		(56,014)	0	0	109,368	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/11/2025, Strike Price 1759.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	03/11/2025	03/11/2025	Expiration	1	50,918,772	1759.46	(312,610)	0	0	0	0		(310,594)	0	0	312,610	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/18/2025, Strike Price 1754.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/21/2024	03/18/2025	03/18/2025	Expiration	1	63,316,070	1754.88	(519,556)	0	0	0	0		(512,144)	0	0	519,556	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/03/2025, Strike Price 4845.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/22/2024	02/03/2025	02/03/2025	Exercise	1	48,020,392	4845.65	866,874	0	1,119,434	0	0		(242,663)	0	0	252,559	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/10/2025, Strike Price 4942.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/22/2024	02/10/2025	02/10/2025	Exercise	1	59,857,429	4942.81	758,744	0	1,014,818	0	0		(241,946)	0	0	256,074	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 4953.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/22/2024	02/19/2025	02/19/2025	Exercise	1	76,031,160	4953.17	873,730	0	1,175,196	0	0		(279,046)	0	0	301,466	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 4975.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/22/2024	02/25/2025	02/25/2025	Exercise	1	45,177,631	4975.51	749,238	0	1,028,673	0	0		(253,521)	0	0	279,435	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/03/2025, Strike Price 5069.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/22/2024	03/03/2025	03/03/2025	Exercise	1	106,662,911	5069.53	1,031,882	0	1,421,252	0	0		(342,521)	0	0	389,370	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/07/2025, Strike Price 5078.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/22/2024	03/07/2025	03/07/2025	Exercise	1	89,739,746	5078.65	967,270	0	1,390,806	0	0		(370,004)	0	0	423,536	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/14/2025, Strike Price 5117.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/22/2024	03/14/2025	03/14/2025	Exercise	1	97,787,590	5117.09	760,603	0	1,111,820	0	0		(299,538)	0	0	351,217	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2024	03/25/2025	03/25/2025	Exercise	1	28,887,600	5430	(1,656,131)	0	(1,263,819)	0	0		1,217,439	0	0	392,312	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1756.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Expiration	1	59,593,030	1756.87	(554,592)	0	0	0	0		(545,064)	0	0	554,592	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 03/25/2025, Strike Price 354.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Expiration	1	875,245	354.35	(4,674)	0	0	0	0		(3,261)	0	0	4,674	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 392.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2024	03/25/2025	03/25/2025	Expiration	1	2,636,292	392.89	(81,943)	0	0	0	0		(52,241)	0	0	81,943	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1766.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/04/2024	04/01/2025	04/01/2025	Expiration	1	54,252,749	1766.04	(339,038)	0	0	0	0		(331,169)	0	0	339,038	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1773.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Expiration	1	41,014,810	1773.23	(144,580)	0	0	0	0		(139,020)	0	0	144,580	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 04/08/2025, Strike Price 359.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Expiration	1	1,288,882	359.02	(2,304)	0	0	0	0		(1,111)	0	0	2,304	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/08/2025, Strike Price 395.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/11/2024	04/08/2025	04/08/2025	Expiration	1	1,904,712	395.99	(40,067)	0	0	0	0		(20,435)	0	0	40,067	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/16/2024	02/25/2025	02/25/2025	Exercise	1	4,750,000	5000	(439,032)	0	(962,474)	0	0		433,359	0	0	(523,442)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/16/2024	03/25/2025	03/25/2025	Exercise	1	72,882,600	5180	(5,232,444)	0	(6,859,969)	0	0		5,598,989	0	0	(1,627,525)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/16/2024	02/25/2025	02/25/2025	Exercise	1	4,741,500	5450	(179,591)	0	(489,923)	0	0		245,183	0	0	(310,333)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/16/2024	03/25/2025	03/25/2025	Exercise	1	65,085,600	5640	(1,741,051)	0	(318,042)	0	0		2,420,578	0	0	1,423,008	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 03/18/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/16/2024	03/18/2025	03/18/2025	Exercise	1	1,809,694	Multiple	22,983	0	34,746	0	0		(5,784)	0	0	11,763	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/15/2025, Strike Price 1738.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/18/2024	04/15/2025	04/15/2025	Expiration	1	45,401,374	1738.85	(202,979)	0	0	0	0		(151,130)	0	0	202,979	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/22/2025, Strike Price 389.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Expiration	1	2,168,847	389.38	(47,679)	0	0	0	0		(5,160)	0	0	47,679	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 04/23/2025, Strike Price 360.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/23/2025	04/23/2025	Expiration	1	1,329,765	360.37	(2,712)	0	0	0	0		(1,338)	0	0	2,712	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1734.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/25/2024	04/22/2025	04/22/2025	Expiration	1	41,030,622	1734.91	(203,861)	0	0	0	0		(139,680)	0	0	203,861	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	04/22/2025	04/22/2025	Expiration	1	25,745,000	5420	(1,224,508)	0	0	0	0		1,543,372	0	0	1,224,508	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	03/11/2025	03/11/2025	Exercise	1	448,266,500	5470	(16,308,189)	0	(24,601,390)	0	0		23,643,004	0	0	(8,293,201)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5490	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	03/18/2025	03/18/2025	Exercise	1	404,942,400	5490	(14,404,701)	0	(10,985,814)	0	0		20,873,249	0	0	3,418,887	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	03/25/2025	03/25/2025	Exercise	1	446,608,500	5550	(14,005,474)	0	(9,460,053)	0	0		21,050,329	0	0	4,545,420	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5590	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	04/01/2025	04/01/2025	Expiration	1	438,479,600	5590	(12,717,360)	0	0	0	0		19,586,315	0	0	12,717,360	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/29/2025, Strike Price 1741.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/02/2024	04/29/2025	04/29/2025	Expiration	1	49,163,110	1741.52	(274,638)	0	0	0	0		(203,420)	0	0	274,638	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/02/2025, Strike Price 5018.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/02/2025	05/02/2025	Exercise	1	77,584,309	5018.39	1,174,191	0	1,691,324	0	0		(392,873)	0	0	517,133	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/21/2025, Strike Price 5149.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	03/21/2025	03/21/2025	Exercise	1	71,370,961	5149.42	830,491	0	1,276,645	0	0		(373,005)	0	0	446,153	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/28/2025, Strike Price 5203.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	03/28/2025	03/28/2025	Exercise	1	106,673,390	5203.58	661,945	0	1,040,785	0	0		(309,225)	0	0	378,840	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/04/2025, Strike Price 5147.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	04/04/2025	04/04/2025	Exercise	1	69,693,223	5147.21	862,092	0	1,307,422	0	0		(355,929)	0	0	445,331	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/14/2025, Strike Price 5123.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	04/14/2025	04/14/2025	Exercise	1	79,669,026	5123.41	891,326	0	1,345,075	0	0		(358,365)	0	0	453,749	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 04/21/2025, Strike Price 4967.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	04/21/2025	04/21/2025	Exercise	1	95,023,110	4967.23	1,299,118	0	1,809,507	0	0		(402,430)	0	0	510,388	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/25/2025, Strike Price 5010.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	04/25/2025	04/25/2025	Exercise	1	114,542,316	5010.6	1,437,437	0	2,042,770	0	0		(467,402)	0	0	605,333	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/06/2025, Strike Price 392.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Expiration	1	1,204,729	392.42	(34,415)	0	0	0	0		(12,805)	0	0	34,415	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 05/06/2025, Strike Price 364.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Expiration	1	1,700,160	364.06	(3,563)	0	0	0	0		(2,267)	0	0	3,563	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1733.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/09/2024	05/06/2025	05/06/2025	Expiration	1	48,839,885	1733.14	(452,654)	0	0	0	0		(339,283)	0	0	452,654	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 04/23/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/10/2024	04/23/2025	04/23/2025	Exercise	1	993,803	Multiple	13,714	0	8,294	0	0		(851)	0	0	(5,421)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	04/22/2025	04/22/2025	Exercise	1	66,096,000	5100	(7,321,103)	0	(2,367,792)	0	0		3,988,553	0	0	4,953,311	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	04/22/2025	04/22/2025	Expiration	1	57,768,400	5560	(2,782,548)	0	0	0	0		2,034,622	0	0	2,782,548	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/09/2025, Strike Price 5180.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	05/09/2025	05/09/2025	Exercise	1	194,484,980	5180.74	1,104,023	0	1,574,428	0	0		(323,722)	0	0	470,405	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1757.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	05/13/2025	05/13/2025	Expiration	1	43,245,923	1757.25	(329,823)	0	0	0	0		(283,188)	0	0	329,823	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/16/2025, Strike Price 5221.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/16/2025	05/16/2025	Exercise	1	84,952,503	5221.42	972,925	0	1,411,097	0	0		(285,210)	0	0	438,172	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 05/20/2025, Strike Price 366.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Expiration	1	699,232	366.09	(912)	0	0	0	0		(385)	0	0	912	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/20/2025, Strike Price 394.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Expiration	1	1,198,094	394.11	(35,082)	0	0	0	0		(13,675)	0	0	35,082	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1767.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	05/20/2025	05/20/2025	Expiration	1	47,914,485	1767.41	(255,105)	0	0	0	0		(214,096)	0	0	255,105	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	05/20/2025	05/20/2025	Exercise	1	22,451,800	5530	(1,121,854)	0	(1,739,223)	0	0		996,865	0	0	(617,369)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/22/2025, Strike Price 5267.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/31/2024	05/22/2025	05/22/2025	Exercise	1	175,893,178	5267.84	1,130,252	0	1,788,702	0	0		(443,869)	0	0	658,451	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1775.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/31/2024	05/28/2025	05/28/2025	Expiration	1	46,652,893	1775.9	(216,150)	0	0	0	0		(182,566)	0	0	216,150	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 05/30/2025, Strike Price 5235.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	05/30/2025	05/30/2025	Exercise	1	104,552,536	5235.48	981,600	0	1,409,083	0	0		(261,795)	0	0	427,483	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/03/2025, Strike Price 1762.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Expiration	1	41,764,614	1762.22	(380,963)	0	0	0	0		(321,905)	0	0	380,963	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/03/2025, Strike Price 367.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Expiration	1	680,153	367.65	(859)	0	0	0	0		(312)	0	0	859	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/03/2025, Strike Price 397.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/03/2025	06/03/2025	Expiration	1	1,968,566	397.69	(56,388)	0	0	0	0		(25,348)	0	0	56,388	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 05/16/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2024	05/16/2025	05/16/2025	Exercise	1	727,228	Multiple	10,108	0	13,017	0	0		867	0	0	2,909	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/05/2025, Strike Price 5354.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2024	06/05/2025	06/05/2025	Exercise	1	141,560,553	5354.03	1,319,144	0	1,867,457	0	0		(300,323)	0	0	548,313	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1780.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2024	06/10/2025	06/10/2025	Expiration	1	48,389,098	1780.32	(403,460)	0	0	0	0		(362,481)	0	0	403,460	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2024	04/22/2025	04/22/2025	Exercise	1	9,282,000	5100	(1,221,473)	0	(332,514)	0	0		366,766	0	0	888,959	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2024	05/20/2025	05/20/2025	Exercise	1	71,546,400	5230	(8,144,365)	0	(9,964,238)	0	0		2,532,433	0	0	(1,819,874)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2024	04/22/2025	04/22/2025	Expiration	1	9,118,400	5560	(556,827)	0	0	0	0		203,535	0	0	556,827	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2024	05/20/2025	05/20/2025	Exercise	1	64,808,500	5710	(3,140,190)	0	(2,819,113)	0	0		1,162,995	0	0	321,077	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/12/2025, Strike Price 5433.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/12/2025	06/12/2025	Exercise	1	136,495,549	5433.74	1,293,178	0	1,832,504	0	0		(259,740)	0	0	539,326	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/17/2025, Strike Price 366.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Expiration	1	1,052,199	366.62	(1,580)	0	0	0	0		(231)	0	0	1,580	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1800.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Expiration	1	42,139,656	1800.84	(261,378)	0	0	0	0		(242,459)	0	0	261,378	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 406.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/17/2025	06/17/2025	Expiration	1	2,028,385	406.49	(42,016)	0	0	0	0		(22,042)	0	0	42,016	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	726,378,200	5210	(88,827,841)	0	(105,658,053)	0	0		27,228,974	0	0	(16,830,212)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2040	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	33,721,200	2040	(3,079,837)	0	(1,144,990)	0	0		1,510,893	0	0	1,934,847	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	16,007,100	2330	(1,093,743)	0	(1,684,318)	0	0		(662,810)	0	0	(590,575)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	223,456,900	5210	(27,326,252)	0	(32,503,758)	0	0		8,376,493	0	0	(5,177,505)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2040	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	17,788,800	2040	(1,624,693)	0	(604,012)	0	0		797,035	0	0	1,020,681	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	11,205,600	2320	(797,008)	0	(1,232,471)	0	0		(472,026)	0	0	(435,463)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	110,736,500	2030	(10,472,595)	0	(4,324,037)	0	0		5,097,611	0	0	6,148,558	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	69,480,600	2330	(4,747,513)	0	(7,310,969)	0	0		(2,876,999)	0	0	(2,563,457)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2190	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Expiration	1	114,996,900	2190	(5,948,064)	0	0	0	0		3,125,390	0	0	5,948,064	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/21/2024	06/24/2025	06/24/2025	Exercise	1	74,550,000	2500	(2,333,585)	0	(2,241,569)	0	0		(1,874,366)	0	0	92,015	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/20/2025, Strike Price 5464.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	06/20/2025	06/20/2025	Exercise	1	342,904,905	5464.62	950,637	0	1,406,228	0	0		(212,173)	0	0	455,590	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/23/2025, Strike Price 1795.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	06/23/2025	06/23/2025	Expiration	1	36,862,231	1795.53	(245,379)	0	0	0	0		(221,659)	0	0	245,379	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/26/2025, Strike Price 5447.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	06/26/2025	06/26/2025	Exercise	1	328,288,646	5447.87	1,482,435	0	2,109,100	0	0		(261,527)	0	0	626,665	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1800.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Expiration	1	56,983,324	1800.99	(440,500)	0	0	0	0		(405,503)	0	0	440,500	0	0	
Written Option, Call, PIMSGPT.IDX/USD, Maturing on 07/01/2025, Strike Price 403.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Expiration	1	2,483,034	403.09	(70,902)	0	0	0	0		(36,432)	0	0	70,902	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/01/2025, Strike Price 367.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/05/2024	07/01/2025	07/01/2025	Expiration	1	1,488,254	367.47	(1,662)	0	0	0	0		507	0	0	1,662	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/03/2025, Strike Price 5475.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/11/2024	07/03/2025	07/03/2025	Exercise	1	75,556,242	5475.09	890,238	0	1,270,980	0	0		(141,296)	0	0	380,742	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 07/08/2025, Strike Price 1803.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/11/2024	07/08/2025	07/08/2025	Expiration	1	42,742,002	1803.46	(352,789)	0	0	0	0		(325,269)	0	0	352,789	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 06/20/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/16/2024	06/20/2025	06/20/2025	Exercise	1	1,370,814	Multiple	21,111	0	27,416	0	0		3,451	0	0	6,306	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	05/20/2025	05/20/2025	Exercise	1	1,830,500	5230	(231,390)	0	(254,933)	0	0		41,774	0	0	(23,543)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	06/24/2025	06/24/2025	Exercise	1	59,400,000	5400	(6,208,300)	0	(6,246,240)	0	0		1,143,473	0	0	(37,940)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	05/20/2025	05/20/2025	Exercise	1	2,569,500	5710	(147,020)	0	(111,771)	0	0		23,591	0	0	35,249	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	06/24/2025	06/24/2025	Exercise	1	53,566,800	5880	(2,395,813)	0	(800,222)	0	0		316,319	0	0	1,595,591	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/10/2025, Strike Price 5572.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/10/2025	07/10/2025	Exercise	1	102,428,983	5572.85	739,075	0	1,122,283	0	0		(143,050)	0	0	383,208	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/15/2025, Strike Price 1816.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Expiration	1	49,716,510	1816.46	(299,056)	0	0	0	0		(275,889)	0	0	299,056	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/15/2025, Strike Price 368.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Expiration	1	1,240,295	368.04	(4,032)	0	0	0	0		(1,929)	0	0	4,032	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/15/2025, Strike Price 399.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2024	07/15/2025	07/15/2025	Expiration	1	2,715,648	399.36	(103,904)	0	0	0	0		(52,236)	0	0	103,904	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2024	06/24/2025	06/24/2025	Exercise	1	1,819,575,800	5810	(94,408,808)	0	(49,432,331)	0	0		14,024,580	0	0	44,976,477	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2024	06/24/2025	06/24/2025	Exercise	1	1,748,492,000	5420	(178,926,834)	0	(176,733,184)	0	0		31,250,752	0	0	2,193,650	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2024	07/22/2025	07/08/2025	Exercise	1	21,417,000	5900	(1,007,809)	0	(1,230,628)	0	0		140,318	0	0	(222,819)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2024	06/24/2025	06/24/2025	Exercise	1	22,897,100	5710	(1,445,130)	0	(1,033,938)	0	0		237,002	0	0	411,192	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/17/2025, Strike Price 5505	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/25/2024	07/17/2025	07/17/2025	Exercise	1	49,655,100	5505	867,183	0	1,463,044	0	0		(285,080)	0	0	595,861	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/22/2025, Strike Price 1819.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/25/2024	07/22/2025	07/22/2025	Expiration	1	43,167,554	1819.88	(164,202)	0	0	0	0		(143,617)	0	0	164,202	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 07/15/2025, Strike Price 228.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Expiration	1	641,182	228.83	(9,498)	0	0	0		(6,474)	0	0	9,498	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 07/15/2025, Strike Price 182.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Expiration	1	553,038	182.04	(9,061)	0	0	0		(4,186)	0	0	9,061	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/15/2025, Strike Price 323.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Expiration	1	1,309,043	323.78	(24,804)	0	0	0		(12,621)	0	0	24,804	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 07/15/2025, Strike Price 324.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	154,500	324.58	(7,902)	0	(11,249)	0		3,036	0	0	(3,347)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/15/2025, Strike Price 1662.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	789,892	1662.93	(38,543)	0	(13,371)	0		(19,450)	0	0	25,171	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 07/15/2025, Strike Price 2383.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	376,596	2383.52	(25,951)	0	(41,849)	0		(18,318)	0	0	(15,899)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/15/2025, Strike Price 385.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Expiration	1	259,943	385.1	(16,326)	0	0	0		(6,225)	0	0	16,326	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/15/2025, Strike Price 2051.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	205,185	2051.85	(19,727)	0	(18,298)	0		8,042	0	0	1,429	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/15/2025, Strike Price 2111.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	14,783	2111.83	(1,148)	0	(861)	0		490	0	0	287	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5596.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	19,733,188	5596.48	(1,750,237)	0	(2,338,690)	0		120,537	0	0	(588,453)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5598.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	666,219	5598.48	(58,906)	0	(78,691)	0		4,044	0	0	(19,785)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5572.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	5,689,880	5572.85	(523,451)	0	(701,325)	0		37,327	0	0	(177,874)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 07/22/2025, Strike Price 228.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	334,199	228.59	(5,629)	0	0	0		(3,925)	0	0	5,629	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 07/22/2025, Strike Price 182.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	261,598	182.68	(4,520)	0	0	0		(2,430)	0	0	4,520	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/22/2025, Strike Price 328.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	1,005,071	328.24	(18,168)	0	0	0		(12,476)	0	0	18,168	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 07/22/2025, Strike Price 328.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	80,595	328.96	(4,618)	0	(4,755)	0		106	0	0	(138)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/22/2025, Strike Price 1666.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	826,782	1666.9	(40,488)	0	(14,374)	0		(21,214)	0	0	26,114	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 07/22/2025, Strike Price 2400.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	48,001	2400.04	(3,484)	0	(4,812)	0	0		(2,577)	0	0	(1,329)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/22/2025, Strike Price 385.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	423,873	385.69	(29,041)	0	0	0	0		(12,584)	0	0	29,041	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/22/2025, Strike Price 2243.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	121,145	2243.42	(12,173)	0	0	0	0		(3,835)	0	0	12,173	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/22/2025, Strike Price 2197.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	61,529	2197.45	(7,068)	0	(1,192)	0	0		(1,992)	0	0	5,877	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5594.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	24,072,230	5594.29	(2,020,384)	0	(3,022,858)	0	0		303,419	0	0	(1,002,474)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5572.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	785,665	5572.09	(68,291)	0	(102,183)	0	0		10,322	0	0	(33,892)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5505	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	1,337,715	5505	(128,838)	0	(192,405)	0	0		19,683	0	0	(63,567)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 07/08/2025, Strike Price 227.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Expiration	1	429,084	227.51	(6,688)	0	0	0	0		(4,243)	0	0	6,688	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 07/08/2025, Strike Price 181.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Expiration	1	186,714	181.1	(2,759)	0	0	0	0		(844)	0	0	2,759	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/08/2025, Strike Price 321.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Expiration	1	1,153,149	321.48	(20,034)	0	0	0	0		(6,576)	0	0	20,034	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 07/08/2025, Strike Price 322.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	231,326	322.63	(11,985)	0	(18,721)	0	0		5,581	0	0	(6,736)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/08/2025, Strike Price 1637.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	78,602	1637.55	(4,192)	0	(2,859)	0	0		(1,493)	0	0	1,333	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/08/2025, Strike Price 1649.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	480,101	1649.83	(22,771)	0	(13,761)	0	0		(8,949)	0	0	9,010	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 07/08/2025, Strike Price 2336.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	191,626	2336.9	(14,845)	0	(26,341)	0	0		(9,579)	0	0	(11,496)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/08/2025, Strike Price 378.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	190,930	378.08	(12,203)	0	(3,575)	0	0		(2,465)	0	0	8,628	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/08/2025, Strike Price 2032.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	335,326	2032.28	(32,497)	0	(35,765)	0	0		15,194	0	0	(3,268)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/08/2025, Strike Price 2033.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	8,135	2033.87	(784)	0	(861)	0	0		367	0	0	(77)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5518.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	18,403,197	5518.2	(1,576,373)	0	(2,538,435)	0	0		373,766	0	0	(962,062)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5528.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	552,842	5528.42	(46,573)	0	(75,093)	0	0		11,073	0	0	(28,520)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5475.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	3,005,824	5475.09	(275,786)	0	(441,539)	0	0		64,585	0	0	(165,752)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 07/01/2025, Strike Price 226.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	558,663	226.73	(9,276)	0	0	0	0		(5,741)	0	0	9,276	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 07/01/2025, Strike Price 180.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	359,166	180.94	(6,098)	0	0	0	0		(2,375)	0	0	6,098	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/01/2025, Strike Price 320.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	1,534,597	320.71	(28,516)	0	0	0	0		(9,386)	0	0	28,516	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/01/2025, Strike Price 324.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	11,347	324.21	(567)	0	(767)	0	0		231	0	0	(200)	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 07/01/2025, Strike Price 323.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	226,448	323.96	(11,457)	0	(15,486)	0	0		4,640	0	0	(4,029)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1644.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	23,026	1644.69	(1,084)	0	(698)	0	0		(385)	0	0	385	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1642	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	357,956	1642	(17,298)	0	(11,460)	0	0		(5,994)	0	0	5,838	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 07/01/2025, Strike Price 2324.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	176,661	2324.49	(13,112)	0	(25,021)	0	0		(7,976)	0	0	(11,909)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 376.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	11,299	376.63	(727)	0	(145)	0	0		(126)	0	0	582	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 376.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	100,027	376.04	(6,554)	0	(1,444)	0	0		(1,111)	0	0	5,109	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/01/2025, Strike Price 2027.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	273,779	2027.99	(25,757)	0	(19,512)	0	0		13,382	0	0	6,245	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5468.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	24,544,513	5468.92	(2,116,626)	0	(3,160,225)	0	0		658,791	0	0	(1,043,599)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5468.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	421,054	5468.24	(36,350)	0	(54,272)	0	0		11,311	0	0	(17,922)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5447.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	9,081,599	5447.87	(810,105)	0	(1,208,908)	0	0		249,848	0	0	(398,804)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 06/24/2025, Strike Price 226.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	480,824	226.27	(8,540)	0	0	0		(5,355)	0	0	8,540	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 06/24/2025, Strike Price 181.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	143,927	181.04	(2,409)	0	0	0		(980)	0	0	2,409	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/24/2025, Strike Price 321.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	1,016,829	321.07	(18,842)	0	0	0		(6,889)	0	0	18,842	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/24/2025, Strike Price 322.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	102,580	322.58	(5,658)	0	(7,092)	0		1,994	0	0	(1,434)	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/24/2025, Strike Price 323.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	144,767	323.14	(7,777)	0	(9,740)	0		2,766	0	0	(1,962)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/24/2025, Strike Price 1642.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	489,522	1642.69	(23,897)	0	(7,477)	0		(8,983)	0	0	16,420	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2307.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	66,910	2307.23	(5,348)	0	(7,770)	0		(3,220)	0	0	(2,423)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/24/2025, Strike Price 375.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	77,768	375.69	(5,267)	0	0	0		(1,059)	0	0	5,267	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2021.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	117,259	2021.71	(11,190)	0	(5,078)	0		5,739	0	0	6,111	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2024.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	10,121	2024.21	(957)	0	(425)	0		492	0	0	532	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5473.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	14,043,898	5473.07	(1,169,479)	0	(1,269,580)	0		388,851	0	0	(100,101)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5476.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	262,856	5476.17	(21,778)	0	(23,600)	0		7,249	0	0	(1,822)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5464.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	9,267,996	5464.62	(782,595)	0	(853,461)	0		259,246	0	0	(70,866)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 06/17/2025, Strike Price 226.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	109,129	226.88	(1,826)	0	0	0		(1,200)	0	0	1,826	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 06/17/2025, Strike Price 180.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	511,568	180.83	(8,917)	0	0	0		(3,756)	0	0	8,917	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/17/2025, Strike Price 318.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	957,458	318.94	(20,204)	0	0	0		(6,317)	0	0	20,204	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 06/17/2025, Strike Price 322.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	288,056	322.21	(15,133)	0	(20,393)	0		6,458	0	0	(5,260)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1639.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	434,399	1639.24	(20,309)	0	(6,649)	0	0		(6,643)	0	0	13,660	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1629.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	511,644	1629.44	(26,325)	0	(10,955)	0	0		(7,809)	0	0	15,369	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/17/2025, Strike Price 2355.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	329,825	2355.89	(25,974)	0	(36,116)	0	0		(19,059)	0	0	(10,142)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 372.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	23,868	372.93	(1,729)	0	0	0	0		(315)	0	0	1,729	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 374.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	95,913	374.66	(6,598)	0	0	0	0		(1,294)	0	0	6,598	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/17/2025, Strike Price 2040.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	238,715	2040.3	(24,284)	0	(7,044)	0	0		7,811	0	0	17,240	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/17/2025, Strike Price 2032.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	10,165	2032.97	(1,060)	0	(338)	0	0		340	0	0	722	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5407.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	14,731,201	5407.93	(1,226,240)	0	(1,550,065)	0	0		555,890	0	0	(323,825)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5406.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	702,796	5406.12	(58,679)	0	(74,211)	0	0		26,570	0	0	(15,531)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5360.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	3,522,039	5360.79	(316,820)	0	(404,830)	0	0		139,324	0	0	(88,010)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 06/10/2025, Strike Price 227.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	353,016	227.02	(5,765)	0	0	0	0		(3,871)	0	0	5,765	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 06/10/2025, Strike Price 180.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	38,715	180.91	(666)	0	0	0	0		(291)	0	0	666	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/10/2025, Strike Price 318.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	1,049,260	318.44	(20,747)	0	0	0	0		(4,974)	0	0	20,747	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 06/10/2025, Strike Price 323.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	57,293	323.69	(2,974)	0	(3,844)	0	0		1,006	0	0	(870)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 06/10/2025, Strike Price 323.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	118,048	323.42	(6,208)	0	(8,026)	0	0		2,093	0	0	(1,818)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1626.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	507,562	1626.8	(24,909)	0	(10,349)	0	0		(6,221)	0	0	14,560	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1621.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	338,954	1621.79	(17,462)	0	(7,980)	0	0		(4,106)	0	0	9,482	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 06/10/2025, Strike Price 2371.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	258,444	2371.05	(18,505)	0	(26,991)	0	0		(14,011)	0	0	(8,486)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/10/2025, Strike Price 374.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	95,813	374.27	(6,414)	0	0	0	0		(1,136)	0	0	6,414	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/10/2025, Strike Price 372.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	178,662	372.99	(12,434)	0	0	0	0		(2,072)	0	0	12,434	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/10/2025, Strike Price 2053.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	525,594	2053.1	(52,795)	0	(20,262)	0	0		14,165	0	0	32,534	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/10/2025, Strike Price 2050.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	38,955	2050.26	(3,951)	0	(1,558)	0	0		1,060	0	0	2,393	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5329.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	18,182,992	5329.13	(1,552,539)	0	(2,290,237)	0	0		885,702	0	0	(737,697)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5309.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	217,692	5309.57	(19,196)	0	(28,322)	0	0		10,797	0	0	(9,126)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5283.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	5,362,651	5283.4	(493,331)	0	(727,714)	0	0		272,336	0	0	(234,384)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 06/03/2025, Strike Price 225.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1	462,993	225.74	(7,766)	0	0	0	0		(4,740)	0	0	7,766	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 06/03/2025, Strike Price 179.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1	321,035	179.65	(5,345)	0	0	0	0		(1,453)	0	0	5,345	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 06/03/2025, Strike Price 317.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1	471,541	317.75	(8,295)	0	0	0	0		(797)	0	0	8,295	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 06/03/2025, Strike Price 322.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	65,433	322.33	(3,080)	0	(4,691)	0	0		1,693	0	0	(1,611)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/03/2025, Strike Price 1599.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	346,994	1599.05	(16,689)	0	(13,053)	0	0		1,125	0	0	3,637	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/03/2025, Strike Price 2345.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	265,047	2345.55	(18,272)	0	(28,790)	0	0		(12,791)	0	0	(10,518)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/03/2025, Strike Price 369.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	92,078	369.79	(5,986)	0	(580)	0	0		(46)	0	0	5,405	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/03/2025, Strike Price 2064.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	125,914	2064.17	(11,143)	0	(129)	0	0		4,110	0	0	11,014	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5269.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	14,238,027	5269.44	(1,193,560)	0	(1,735,360)	0	0		859,932	0	0	(541,799)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5272.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	131,819	5272.75	(10,988)	0	(15,974)	0	0		7,938	0	0	(4,985)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5235.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	6,141,218	5235.48	(544,998)	0	(793,194)	0	0		381,743	0	0	(248,196)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 05/28/2025, Strike Price 228.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	398,123	228.02	(6,545)	0	0	0	0		(4,950)	0	0	6,545	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 05/28/2025, Strike Price 181.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	84,458	181.24	(1,434)	0	0	0	0		(716)	0	0	1,434	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/28/2025, Strike Price 319.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	527,825	319.7	(10,462)	0	0	0	0		(3,810)	0	0	10,462	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 05/28/2025, Strike Price 324.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	157,150	324.69	(8,392)	0	(9,514)	0	0		1,778	0	0	(1,123)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1611.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	360,974	1611.49	(17,827)	0	(7,784)	0	0		(2,101)	0	0	10,043	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1610.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	544,390	1610.62	(27,115)	0	(12,040)	0	0		(3,136)	0	0	15,076	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 05/28/2025, Strike Price 2363.89	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	399,497	2363.89	(29,062)	0	(36,450)	0	0		(22,357)	0	0	(7,388)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/28/2025, Strike Price 373.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	306,323	373.11	(20,556)	0	0	0	0		(3,544)	0	0	20,556	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/28/2025, Strike Price 2071.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	219,574	2071.45	(22,056)	0	0	0	0		3,521	0	0	22,056	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/28/2025, Strike Price 2072.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	41,442	2072.12	(4,154)	0	0	0	0		662	0	0	4,154	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5299.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	18,644,169	5299.65	(1,567,492)	0	(1,770,152)	0	0		988,075	0	0	(202,660)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5310.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	562,864	5310.04	(46,497)	0	(52,235)	0	0		29,541	0	0	(5,738)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5267.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	5,309,983	5267.84	(470,775)	0	(539,260)	0	0		289,775	0	0	(68,485)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 05/20/2025, Strike Price 227.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	64,180	227.59	(1,178)	0	0	0	0		(911)	0	0	1,178	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 05/20/2025, Strike Price 181.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	183,434	181.08	(3,276)	0	0	0	0		(1,713)	0	0	3,276	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/20/2025, Strike Price 320.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	802,325	320.93	(16,131)	0	0	0		(7,601)	0	0	16,131	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5018.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	2,037,466	5018.39	(179,233)	0	(271,322)	0		211,706	0	0	(92,089)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 05/20/2025, Strike Price 325.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	19,847	325.36	(1,034)	0	(1,251)	0		193	0	0	(217)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 05/20/2025, Strike Price 325.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	73,224	325.44	(3,800)	0	(4,599)	0		709	0	0	(799)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1617.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	71,161	1617.29	(3,470)	0	(1,801)	0		(640)	0	0	1,669	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1609.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	749,841	1609.1	(39,599)	0	(22,890)	0		(6,390)	0	0	16,709	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 05/20/2025, Strike Price 2362.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	200,852	2362.97	(15,181)	0	(15,891)	0		(11,935)	0	0	(710)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/20/2025, Strike Price 372.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	60,300	372.22	(4,284)	0	0	0		(876)	0	0	4,284	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/20/2025, Strike Price 2084.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	79,221	2084.75	(8,349)	0	(1,083)	0		302	0	0	7,266	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5279.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	17,448,847	5279.53	(1,507,801)	0	(2,243,599)	0		925,485	0	0	(735,798)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5252.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	446,497	5252.91	(40,305)	0	(59,965)	0		24,292	0	0	(19,660)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5221.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	1,242,698	5221.42	(117,984)	0	(175,396)	0		69,600	0	0	(57,412)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 05/13/2025, Strike Price 226.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	363,920	226.6	(6,115)	0	0	0		(4,357)	0	0	6,115	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 05/13/2025, Strike Price 180.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	523,169	180.59	(8,962)	0	0	0		(4,155)	0	0	8,962	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/13/2025, Strike Price 318.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	384,654	318.95	(7,244)	0	0	0		(2,181)	0	0	7,244	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 04/29/2025, Strike Price 223.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	343,612	223.56	(5,952)	0	0	0		(3,163)	0	0	5,952	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 04/29/2025, Strike Price 178.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	183,190	178.2	(3,354)	0	0	0		(706)	0	0	3,354	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/29/2025, Strike Price 316.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	803,670	316.53	(15,830)	0	0	0		(2,398)	0	0	15,830	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 05/13/2025, Strike Price 322.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	47,740	322.57	(2,496)	0	(3,133)	0	0		833	0	0	(636)	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 04/29/2025, Strike Price 319.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	75,487	319.86	(4,102)	0	(5,307)	0	0		1,703	0	0	(1,204)	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 05/13/2025, Strike Price 321.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	58,244	321.79	(3,161)	0	(3,972)	0	0		1,047	0	0	(812)	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 04/29/2025, Strike Price 319.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	239,708	319.61	(13,182)	0	(17,052)	0	0		5,452	0	0	(3,870)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1601.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	11,212	1601.69	(527)	0	(274)	0	0		9	0	0	253	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/29/2025, Strike Price 1575.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	849,076	1575.28	(42,327)	0	(32,766)	0	0		10,746	0	0	9,561	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1601.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	530,017	1601.26	(25,038)	0	(13,118)	0	0		435	0	0	11,921	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 04/29/2025, Strike Price 2261.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	49,752	2261.47	(4,063)	0	(4,378)	0	0		(2,304)	0	0	(315)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/29/2025, Strike Price 361.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	143,277	361.81	(9,901)	0	(3,299)	0	0		1,579	0	0	6,602	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/29/2025, Strike Price 1980.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	120,814	1980.55	(12,914)	0	0	0	0		5,479	0	0	12,914	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/29/2025, Strike Price 1994.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	45,878	1994.71	(4,677)	0	0	0	0		1,980	0	0	4,677	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 05/13/2025, Strike Price 2333.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	193,715	2333.91	(13,583)	0	(16,293)	0	0		(9,610)	0	0	(2,710)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5057.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	16,825,837	5057.36	(1,517,429)	0	(1,556,537)	0	0		1,543,196	0	0	(39,108)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5057.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	374,275	5057.77	(33,731)	0	(34,591)	0	0		34,316	0	0	(859)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/13/2025, Strike Price 369.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	29,588	369.85	(1,912)	0	0	0	0		(104)	0	0	1,912	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/13/2025, Strike Price 369.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	157,875	369.73	(10,242)	0	0	0	0		(548)	0	0	10,242	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 04/22/2025, Strike Price 222.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	382,754	222.92	(5,902)	0	0	0	0	(2,539)	0	0	5,902	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/13/2025, Strike Price 2067.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	163,322	2067.37	(15,609)	0	0	0	0	3,177	0	0	15,609	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5010.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	2,490,268	5010.6	(242,065)	0	(255,761)	0	0	236,835	0	0	(13,696)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/13/2025, Strike Price 2061.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	10,309	2061.8	(1,004)	0	0	0	0	207	0	0	1,004	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 04/22/2025, Strike Price 177.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	211,772	177.81	(3,487)	0	0	0	0	(254)	0	0	3,487	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5199.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	20,866,035	5199.61	(1,729,105)	0	(1,847,184)	0	0	1,494,442	0	0	(118,079)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5189.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	332,148	5189.82	(27,980)	0	(30,086)	0	0	23,998	0	0	(2,106)	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/22/2025, Strike Price 316.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	1,173,584	316.33	(22,589)	0	0	0	0	(2,921)	0	0	22,589	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 04/22/2025, Strike Price 316.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	214,329	316.12	(11,032)	0	(17,465)	0	0	7,935	0	0	(6,434)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 05/06/2025, Strike Price 224.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	115,880	224.14	(1,760)	0	0	0	0	(885)	0	0	1,760	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1574.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	152,713	1574.36	(7,553)	0	(4,494)	0	0	1,948	0	0	3,059	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1571.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	264,030	1571.61	(13,422)	0	(8,245)	0	0	3,472	0	0	5,177	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 05/06/2025, Strike Price 178.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	310,707	178.67	(5,072)	0	0	0	0	(895)	0	0	5,072	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 04/22/2025, Strike Price 2237.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	35,808	2237.99	(2,706)	0	(2,447)	0	0	(1,219)	0	0	260	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 05/06/2025, Strike Price 316.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	1,141,824	316.47	(20,048)	0	0	0	0	(518)	0	0	20,048	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/22/2025, Strike Price 359.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	56,148	359.92	(3,566)	0	(1,147)	0	0	1,166	0	0	2,419	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 05/06/2025, Strike Price 320.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	96,024	320.08	(4,880)	0	(7,095)	0	0	2,513	0	0	(2,215)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, RTY.NYS/USD, Maturing on 04/22/2025, Strike Price 1958.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	82,263	1958.64	(8,268)	0	0	0	0		5,037	0	0	8,268	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5180.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	4,709,293	5180.74	(402,778)	0	(435,566)	0	0		342,963	0	0	(32,788)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/22/2025, Strike Price 1947.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	17,529	1947.66	(1,828)	0	0	0	0		1,110	0	0	1,828	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1582.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	166,140	1582.29	(7,726)	0	(6,419)	0	0		2,027	0	0	1,307	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5016.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	14,558,783	5016.81	(1,342,108)	0	(771,613)	0	0		1,416,274	0	0	570,495	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1578.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	416,711	1578.45	(20,158)	0	(17,152)	0	0		5,311	0	0	3,006	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5024.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	437,174	5024.99	(39,775)	0	(22,421)	0	0		42,251	0	0	17,354	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 05/06/2025, Strike Price 2284.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	89,077	2284.02	(6,336)	0	(9,842)	0	0		(3,605)	0	0	(3,506)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/06/2025, Strike Price 364.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	162,882	364.39	(10,109)	0	(2,016)	0	0		1,960	0	0	8,093	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/06/2025, Strike Price 2018.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	397,635	2018.45	(35,165)	0	(451)	0	0		18,634	0	0	34,715	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 4967.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	1,356,054	4967.23	(135,185)	0	(86,123)	0	0		137,050	0	0	49,062	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/06/2025, Strike Price 2006.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	32,106	2006.62	(2,959)	0	(226)	0	0		1,565	0	0	2,733	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5081.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	22,040,114	5081.88	(1,740,970)	0	(2,622,974)	0	0		2,179,665	0	0	(882,004)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5075.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	400,927	5075.03	(32,048)	0	(48,320)	0	0		39,868	0	0	(16,272)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 04/15/2025, Strike Price 226.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	185,336	226.85	(2,941)	0	0	0	0		(2,285)	0	0	2,941	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 04/15/2025, Strike Price 180.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	635,448	180.32	(10,969)	0	0	0	0		(5,605)	0	0	10,969	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/15/2025, Strike Price 320.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	378,441	320.17	(6,479)	0	0	0	0		(2,654)	0	0	6,479	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 04/15/2025, Strike Price 320.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	69,334	320.99	(3,279)	0	(4,333)	0	0		1,686	0	0	(1,054)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 04/15/2025, Strike Price 319.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	32,564	319.25	(1,680)	0	(2,224)	0	0		838	0	0	(544)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/15/2025, Strike Price 1602.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	67,311	1602.64	(2,803)	0	(591)	0	0		173	0	0	2,213	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/15/2025, Strike Price 1597.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	343,523	1597.78	(15,069)	0	(4,068)	0	0		1,106	0	0	11,002	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 04/15/2025, Strike Price 2321.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	88,213	2321.39	(6,250)	0	0	0	0		(4,539)	0	0	6,250	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/15/2025, Strike Price 368.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	122,010	368.61	(7,582)	0	0		0		(288)	0	0	7,582	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/15/2025, Strike Price 2040.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	157,112	2040.42	(15,541)				0		3,267	0	0	15,541	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5185.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	13,777,688	5185.43	(1,180,375)	0	(472,760)	0	0		909,471	0	0	707,615	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 04/08/2025, Strike Price 227.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	289,724	227.95	(4,389)	0	0	0	0		(3,682)	0	0	4,389	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5180.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	378,144	5180.05	(32,682)	0	(13,382)	0	0		25,100	0	0	19,300	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 04/08/2025, Strike Price 180.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	653,736	180.59	(10,569)	0	0	0	0		(5,651)	0	0	10,569	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/08/2025, Strike Price 322.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	2,694,964	322.21	(48,416)	0	0	0	0		(29,087)	0	0	48,416	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 04/08/2025, Strike Price 321.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	29,913	321.65	(1,507)	0	(1,654)	0	0		546	0	0	(147)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 04/08/2025, Strike Price 321.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	236,842	321.36	(12,105)	0	(13,322)	0	0		4,374	0	0	(1,218)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5123.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	1,414,061	5123.41	(133,824)	0	(66,226)	0	0		99,179	0	0	67,597	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1607.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	59,481	1607.6	(2,958)	0	(524)	0	0		(543)	0	0	2,434	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1609.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	579,341	1609.28	(28,336)	0	(4,489)	0	0		(5,378)	0	0	23,846	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 04/08/2025, Strike Price 2323.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	116,173	2323.46	(8,594)	0	0	0	0		(6,520)	0	0	8,594	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/08/2025, Strike Price 370.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Exercise	1	166,550	370.11	(10,820)	0	(419)	0	0		(1,682)	0	0	10,402	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 04/01/2025, Strike Price 228.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	23,285	228.28	(417)	0	0	0	0		(371)	0	0	417	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/08/2025, Strike Price 2067.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	384,505	2067.23	(39,915)	0	0	0	0		798	0	0	39,915	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/08/2025, Strike Price 2072	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	12,432	2072	(1,271)	0	0	0	0		20	0	0	1,271	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 04/01/2025, Strike Price 181.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	200,721	181.32	(3,390)	0	0	0	0		(2,230)	0	0	3,390	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5196.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	24,252,486	5196.59	(2,146,549)	0	0	0	0		1,441,322	0	0	2,146,549	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5209.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	880,482	5209.95	(76,238)	0	0	0	0		51,587	0	0	76,238	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 04/01/2025, Strike Price 323.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	668,171	323.1	(13,451)	0	0	0	0		(9,554)	0	0	13,451	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 04/01/2025, Strike Price 319.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	67,789	319.76	(3,942)	0	(5,777)	0	0		1,074	0	0	(1,834)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1625.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	104,017	1625.27	(5,040)	0	(1,873)	0	0		(1,919)	0	0	3,167	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1624.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	527,820	1624.06	(25,878)	0	(9,906)		0		(9,704)	0	0	15,972	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 04/01/2025, Strike Price 2349.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	42,297	2349.83	(2,960)	0	(1,828)		0		(2,447)	0	0	1,132	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5147.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	2,846,407	5147.21	(272,690)	0	0	0	0		177,919	0	0	272,690	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 04/01/2025, Strike Price 371.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	12,635	371.61	(858)	0	(411)	0	0		(227)	0	0	447	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/01/2025, Strike Price 2078.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	95,599	2078.23	(10,570)	0	0	0	0		(1,058)	0	0	10,570	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/01/2025, Strike Price 2121.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	2,122	2121.81	(204)	0	0	0	0		(31)	0	0	204	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5227.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	8,332,492	5227.41	(726,287)	0	(563,527)	0	0		442,209	0	0	162,761	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5234.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	266,981	5234.93	(22,984)	0	(17,647)	0	0		14,045	0	0	5,337	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 03/25/2025, Strike Price 226.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	155,935	226.98	(2,489)	0	0	0	0		(2,092)	0	0	2,489	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5217.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	2,180,785	5217.19	(193,300)	0	(152,048)	0	0		117,103	0	0	41,252	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 03/25/2025, Strike Price 180.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	262,616	180.99	(3,960)	0	(1,378)	0	0		(2,402)	0	0	2,581	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/25/2025, Strike Price 322.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	849,852	322.28	(15,636)	0	0	0	0		(10,308)	0	0	15,636	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/25/2025, Strike Price 320.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	73,694	320.41	(3,735)	0	(5,877)	0	0		1,499	0	0	(2,143)	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/25/2025, Strike Price 319.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	90,809	319.75	(4,753)	0	(7,444)	0	0		1,894	0	0	(2,692)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1619.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	80,972	1619.43	(3,766)	0	(2,104)	0	0		(1,157)	0	0	1,663	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/25/2025, Strike Price 1613.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	277,599	1613.95	(13,637)	0	(8,179)	0	0		(3,850)	0	0	5,458	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2342.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	72,603	2342.04	(4,813)	0	(4,431)	0	0		(3,860)	0	0	381	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 03/18/2025, Strike Price 225.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	129,089	225.68	(2,248)	0	0	0	0		(1,824)	0	0	2,248	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 371.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	7,050	371.03	(437)	0	(282)	0	0		(83)	0	0	155	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 368.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	59,738	368.75	(3,981)	0	(2,773)	0	0		(639)	0	0	1,208	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 03/18/2025, Strike Price 180.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	13,356	180.49	(218)	0	(72)	0	0		(132)	0	0	146	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 02/25/2025, Strike Price 223.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	109,901	223.83	(1,656)	0	(270)	0	0		(1,223)	0	0	1,386	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 02/25/2025, Strike Price 178.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	12,659	178.3	(209)	0	(305)	0	0		(81)	0	0	(97)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/25/2025, Strike Price 319.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Expiration	1	379,282	319.53	(6,580)	0	0	0	0		(3,649)	0	0	6,580	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 02/25/2025, Strike Price 314.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	4,088	314.45	(211)	0	(423)	0	0		148	0	0	(212)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 02/25/2025, Strike Price 315.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	39,695	315.04	(1,988)	0	(4,028)	0	0		1,416	0	0	(2,040)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1587.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	3,176	1587.95	(153)	0	(174)	0	0		(2)	0	0	(21)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/25/2025, Strike Price 1594.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	256,768	1594.83	(11,540)	0	(12,920)	0	0		(394)	0	0	(1,380)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 02/25/2025, Strike Price 2267.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	61,232	2267.84	(4,227)	0	(4,737)	0	0		(2,844)	0	0	(510)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/25/2025, Strike Price 360.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	38,905	360.23	(2,474)	0	(3,489)	0	0		449	0	0	(1,015)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/25/2025, Strike Price 1999.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	65,990	1999.7	(6,719)	0	(6,456)	0	0		1,675	0	0	262	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5018.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	8,230,274	5018.46	(648,505)	0	(1,631,259)	0	0		827,975	0	0	(982,754)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 4997.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	64,964	4997.2	(5,319)	0	(13,207)	0	0		6,655	0	0	(7,889)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 4974.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	751,151	4974.51	(64,021)	0	(156,832)	0	0		78,402	0	0	(92,811)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 02/19/2025, Strike Price 223.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	77,211	223.8	(1,139)	0	(1,052)	0	0		(874)	0	0	86	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 02/19/2025, Strike Price 178.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	170,162	178.18	(2,530)	0	(4,479)	0	0		(863)	0	0	(1,949)	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/19/2025, Strike Price 319.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	367,572	319.35	(6,720)	0	(1,024)	0	0		(4,005)	0	0	5,696	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 02/19/2025, Strike Price 312.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	4,688	312.51	(231)	0	(493)	0	0		208	0	0	(262)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/19/2025, Strike Price 1591.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	486,968	1591.4	(23,495)	0	(27,133)	0	0		(1,603)	0	0	(3,638)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 02/19/2025, Strike Price 2222.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	62,226	2222.35	(4,288)	0	(6,309)	0	0		(2,116)	0	0	(2,021)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/19/2025, Strike Price 358.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	40,901	358.78	(2,622)	0	(4,082)	0	0		583	0	0	(1,460)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/19/2025, Strike Price 2041.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	57,162	2041.49	(5,273)	0	(6,678)	0	0		693	0	0	(1,404)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/19/2025, Strike Price 2019.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	30,289	2019.27	(3,008)	0	(3,911)	0	0		487	0	0	(903)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 5001.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	7,981,979	5001.24	(665,859)	0	(1,776,970)	0	0		791,481	0	0	(1,111,111)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 5000.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	160,022	5000.68	(13,362)	0	(35,646)	0	0		15,875	0	0	(22,284)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 4952.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	1,386,608	4952.17	(126,062)	0	(325,489)	0	0		143,096	0	0	(199,427)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 02/11/2025, Strike Price 223.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	130,789	223.19	(1,994)	0	(440)		0		(1,525)	0	0	1,554	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 02/11/2025, Strike Price 178.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	81,437	178.2	(1,310)	0	(1,536)	0	0		(574)	0	0	(226)	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/11/2025, Strike Price 319.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Expiration	1	212,094	319.9	(3,928)	0	0	0	0		(2,670)	0	0	3,928	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 02/11/2025, Strike Price 311.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	35,246	311.91	(1,784)	0	(3,617)	0	0		1,561	0	0	(1,833)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/11/2025, Strike Price 1597.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	306,722	1597.51	(15,009)	0	(13,885)	0	0		(2,656)	0	0	1,124	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 02/11/2025, Strike Price 2222.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	288,965	2222.81	(20,559)	0	(21,129)	0	0		(11,132)	0	0	(569)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/11/2025, Strike Price 358.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	71,738	358.69	(4,640)	0	(6,542)	0	0		930	0	0	(1,903)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/11/2025, Strike Price 1967.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	96,397	1967.28	(8,920)	0	(15,309)	0	0		4,685	0	0	(6,389)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/11/2025, Strike Price 1976.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	3,953	1976.44	(354)	0	(607)	0	0		184	0	0	(252)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 4982.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	7,503,796	4982.6	(621,695)	0	(1,571,345)	0	0		773,330	0	0	(949,650)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 4980.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	154,391	4980.37	(12,843)	0	(32,414)	0	0		15,940	0	0	(19,571)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 4941.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	1,027,896	4941.81	(91,594)	0	(225,509)	0	0		109,444	0	0	(133,915)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 01/28/2025, Strike Price 222.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	255,042	222.55	(3,746)	0	(642)	0	0		(2,985)	0	0	3,104	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 01/28/2025, Strike Price 177.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	168,023	177.99	(2,573)	0	(2,124)	0	0		(1,217)	0	0	449	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/28/2025, Strike Price 317.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	81,262	317.43	(1,580)	0	(832)	0	0		(888)	0	0	748	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/28/2025, Strike Price 319.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	1,118,547	319.22	(18,773)	0	(5,116)	0	0		(12,793)	0	0	13,657	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 01/28/2025, Strike Price 312.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	19,669	312.21	(940)	0	(1,953)	0	0		873	0	0	(1,013)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 01/28/2025, Strike Price 1589.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	694,721	1589.75	(30,685)	0	(34,169)	0	0		(406)	0	0	(3,484)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 01/28/2025, Strike Price 2209.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	161,302	2209.61	(11,507)	0	(11,038)	0	0		(6,290)	0	0	469	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/28/2025, Strike Price 355.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	74,325	355.62	(4,669)	0	(7,336)	0	0		1,640	0	0	(2,667)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/28/2025, Strike Price 1977.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	138,443	1977.76	(12,635)	0	(23,099)	0	0		5,605	0	0	(10,464)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/28/2025, Strike Price 1969.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	11,818	1969.74	(1,110)	0	(2,028)	0	0		500	0	0	(918)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 4874.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	6,268,234	4874.21	(499,550)	0	(1,577,961)	0	0		814,447	0	0	(1,078,410)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 4868	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	189,852	4868	(15,310)	0	(48,096)	0	0		24,780	0	0	(32,787)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 4849.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	3,394,601	4849.43	(283,498)	0	(876,267)	0	0		448,993	0	0	(592,769)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 02/04/2025, Strike Price 223.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	242,313	223.33	(3,648)	0	(282)	0	0		(2,982)	0	0	3,366	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 02/04/2025, Strike Price 178.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	30,057	178.91	(471)	0	(408)	0	0		(284)	0	0	63	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 02/04/2025, Strike Price 321.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Expiration	1	340,077	321.13	(4,947)	0	0	0	0		(3,682)	0	0	4,947	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 02/04/2025, Strike Price 313.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	26,996	313.91	(1,244)	0	(2,548)	0	0		1,108	0	0	(1,304)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 02/04/2025, Strike Price 313.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	110,968	313.47	(5,233)	0	(10,643)	0	0		4,604	0	0	(5,410)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1601.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	78,475	1601.54	(3,490)	0	(3,192)	0	0		(599)	0	0	298	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1599.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	606,203	1599.48	(27,546)	0	(25,469)	0	0		(4,423)	0	0	2,077	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 02/04/2025, Strike Price 2227.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	120,298	2227.74	(9,146)	0	(8,209)	0	0		(5,732)	0	0	937	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 02/04/2025, Strike Price 358.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	47,297	358.31	(2,900)	0	(4,272)	0	0		778	0	0	(1,371)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/04/2025, Strike Price 1996.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	157,728	1996.56	(13,121)	0	(22,999)	0	0		6,340	0	0	(9,879)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/04/2025, Strike Price 2006.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	6,020	2006.8	(482)	0	(843)	0	0		227	0	0	(360)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 4921.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	7,032,852	4921.52	(501,493)	0	(1,599,065)	0	0		900,286	0	0	(1,097,572)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 4906.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	63,779	4906.07	(4,688)	0	(14,748)	0	0		8,263	0	0	(10,060)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 01/22/2025, Strike Price 221.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	303,078	221.71	(4,374)	0	(41)	0	0		(3,371)	0	0	4,333	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 4844.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	387,572	4844.65	(32,006)	0	(95,670)	0	0		52,563	0	0	(63,664)	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 01/22/2025, Strike Price 177.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	146,998	177.32	(2,278)	0	(1,509)	0	0		(866)	0	0	770	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/22/2025, Strike Price 318.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	586,968	318.14	(9,602)	0	(3,118)	0	0		(5,973)	0	0	6,484	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 01/22/2025, Strike Price 311.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	17,455	311.69	(839)	0	(1,732)	0	0		787	0	0	(893)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 01/22/2025, Strike Price 311.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	46,689	311.26	(2,295)	0	(4,704)	0	0		2,125	0	0	(2,410)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 01/22/2025, Strike Price 1582.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	142,446	1582.73	(6,139)	0	(6,938)	0	0		634	0	0	(800)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 01/22/2025, Strike Price 1581.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	341,498	1581.01	(14,992)	0	(17,023)	0	0		1,632	0	0	(2,031)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 01/22/2025, Strike Price 2193.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	10,966	2193.17	(689)	0	(477)	0	0		(291)	0	0	213	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/22/2025, Strike Price 351.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	44,328	351.81	(2,707)	0	(4,515)	0	0		1,531	0	0	(1,809)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/22/2025, Strike Price 1930.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	59,837	1930.24	(5,493)	0	(10,715)	0	0		3,949	0	0	(5,222)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/22/2025, Strike Price 1913.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	7,653	1913.17	(747)	0	(1,451)	0	0		539	0	0	(704)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4778.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	3,889,797	4778.62	(299,855)	0	(991,485)	0	0		605,851	0	0	(691,630)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4767.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	66,749	4767.8	(5,255)	0	(17,204)	0	0		10,473	0	0	(11,949)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 01/14/2025, Strike Price 222.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	619,023	222.51	(9,454)	0	0	0	0		(8,785)	0	0	9,454	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2070.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	101,447	2070.35	(10,097)	0	0	0	0		139	0	0	10,097	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/18/2025, Strike Price 321.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	544,164	321.8	(10,232)	0	0	0	0		(6,773)	0	0	10,232	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 01/14/2025, Strike Price 178.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	150,518	178.55	(2,336)	0	0	0	0		(1,743)	0	0	2,336	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4738.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	952,380	4738.21	(79,332)	0	(252,948)	0	0		152,413	0	0	(173,617)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5201.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	8,155,340	5201.11	(705,384)	0	(731,394)	0	0		470,529	0	0	(26,010)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/18/2025, Strike Price 1613.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	358,259	1613.78	(17,367)	0	(8,880)	0	0		(4,979)	0	0	8,487	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/14/2025, Strike Price 319.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	690,413	319.34	(12,075)	0	0	0	0		(10,052)	0	0	12,075	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5200.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	213,208	5200.2	(18,469)	0	(19,162)	0	0		12,314	0	0	(693)	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 01/14/2025, Strike Price 312.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	7,807	312.27	(411)	0	(617)	0	0		294	0	0	(205)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 03/18/2025, Strike Price 2339.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	72,523	2339.46	(5,274)	0	(3,940)	0	0		(4,384)	0	0	1,334	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 01/14/2025, Strike Price 313.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	154,825	313.41	(7,702)	0	(11,619)	0	0		5,664	0	0	(3,917)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/18/2025, Strike Price 367.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	40,789	367.47	(2,808)	0	(1,779)	0	0		(437)	0	0	1,029	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 01/14/2025, Strike Price 1588.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	42,881	1588.2	(1,909)	0	(1,277)	0	0		(56)	0	0	632	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 01/14/2025, Strike Price 1584.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	339,149	1584.81	(15,648)	0	(10,846)	0	0		(237)	0	0	4,802	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/18/2025, Strike Price 2039.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	175,404	2039.58	(19,148)	0	(388)	0	0		643	0	0	18,759	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/18/2025, Strike Price 2059.18	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	41,184	2059.18	(4,218)	0	0		0		58	0	0	4,218	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 01/14/2025, Strike Price 2218.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	48,809	2218.6	(3,269)	0	(579)	0	0		(2,145)	0	0	2,689	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5147.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	7,824,002	5147.37	(672,835)	0	(747,186)	0	0		533,758	0	0	(74,351)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/14/2025, Strike Price 355.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	13,868	355.6	(830)	0	(981)	0	0		320	0	0	(151)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5157.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	10,314	5157.12	(873)	0	(964)	0	0		697	0	0	(91)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/14/2025, Strike Price 354.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	212,958	354.34	(13,303)	0	(15,872)	0	0		5,180	0	0	(2,570)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5148.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	1,719,572	5148.42	(162,008)	0	(173,393)		0		105,075	0	0	(11,385)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 01/07/2025, Strike Price 222.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Expiration	1	475,406	222.36	(7,552)	0	0		0		(7,541)	0	0	7,552	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 03/11/2025, Strike Price 225.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	49,391	225.53	(827)	0	0		0		(677)	0	0	827	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/14/2025, Strike Price 1965.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	119,885	1965.32	(11,922)	0	(13,659)		0		4,392	0	0	(1,737)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/14/2025, Strike Price 1953.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	7,814	1953.39	(810)	0	(943)		0		307	0	0	(133)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, AGRDAIS.IDX/USD, Maturing on 03/11/2025, Strike Price 180.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	77,996	180.13	(1,293)	0	(905)		0		(775)	0	0	388	0	0	
Written Option, Call, AGRDAIS.IDX/USD, Maturing on 01/07/2025, Strike Price 178.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	23,606	178.83	(368)	0	(24)		0		(348)	0	0	344	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 4774.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	6,059,082	4774.69	(504,460)	0	(1,335,432)		0		906,682	0	0	(830,972)	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 01/07/2025, Strike Price 317.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	881,494	317.77	(16,257)	0	(3,495)		0		(12,692)	0	0	12,762	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5116.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	2,077,133	5116.09	(188,153)	0	(212,277)		0		146,238	0	0	(24,124)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 4777.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	138,535	4777.07	(11,482)	0	(30,449)		0		20,697	0	0	(18,967)	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/11/2025, Strike Price 321.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	480,336	321.08	(8,927)	0	0	0	0		(5,695)	0	0	8,927	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 01/07/2025, Strike Price 313.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	6,887	313.03	(340)	0	(607)	0	0		257	0	0	(266)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 03/11/2025, Strike Price 317.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	20,344	317.87	(1,004)	0	(1,886)	0	0		579	0	0	(882)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 01/07/2025, Strike Price 313.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	223,874	313.11	(11,021)	0	(19,661)	0	0		8,350	0	0	(8,639)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 03/11/2025, Strike Price 317.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	185,050	317.41	(9,341)	0	(17,448)	0	0		5,345	0	0	(8,107)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 01/07/2025, Strike Price 1578.99	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	438,959	1578.99	(21,066)	0	(21,634)	0	0		275	0	0	(568)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/11/2025, Strike Price 1620.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	63,190	1620.26	(2,824)	0	(1,689)	0	0		(923)	0	0	1,135	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/11/2025, Strike Price 1613.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	371,103	1613.49	(17,763)	0	(11,518)	0	0		(5,186)	0	0	6,245	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 01/07/2025, Strike Price 2211.49	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	106,152	2211.49	(6,725)	0	(2,080)	0	0		(4,259)	0	0	4,645	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/07/2025, Strike Price 353.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	115,303	353.69	(7,334)	0	(10,491)	0	0		2,788	0	0	(3,156)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 4755.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	4,570,036	4755.5	(394,340)	0	(1,029,750)	0	0		692,718	0	0	(635,410)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 03/11/2025, Strike Price 2326.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	118,645	2326.38	(8,168)	0	(8,637)	0	0		(6,636)	0	0	(469)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/11/2025, Strike Price 366.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	107,461	366.76	(7,096)	0	(6,042)	0	0		(769)	0	0	1,054	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/07/2025, Strike Price 1994	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	125,622	1994	(11,328)	0	(17,292)	0	0		3,607	0	0	(5,963)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/07/2025, Strike Price 1958.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	5,875	1958.46	(600)	0	(930)	0	0		218	0	0	(330)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/11/2025, Strike Price 2077.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	367,751	2077.69	(36,038)	0	0	0	0		(1,515)	0	0	36,038	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 4711.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	7,439,174	4711.32	(623,934)	0	(1,943,986)	0	0		1,227,080	0	0	(1,320,052)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 4703.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	277,491	4703.23	(23,627)	0	(73,115)	0	0		46,014	0	0	(49,488)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5119.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	10,321,013	5119.55	(841,641)	0	(1,311,710)	0	0		800,187	0	0	(470,070)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5124.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	184,496	5124.88	(14,908)	0	(23,232)	0	0		14,226	0	0	(8,324)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 4687.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	4,007,966	4687.68	(351,190)	0	(1,072,845)	0	0		671,301	0	0	(721,656)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5077.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	2,452,505	5077.65	(214,752)	0	(334,502)	0	0		198,055	0	0	(119,750)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 03/04/2025, Strike Price 225.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	146,276	225.04	(2,214)	0	0	0	0		(1,762)	0	0	2,214	0	0	
Written Option, Call, AQRDAI5.IDX/USD, Maturing on 03/04/2025, Strike Price 179.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	168,543	179.11	(2,689)	0	(3,764)	0	0		(1,267)	0	0	(1,075)	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 03/04/2025, Strike Price 320.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	433,140	320.37	(7,654)	0	0	0	0		(4,571)	0	0	7,654	0	0	
Written Option, Call, LMODTRS.IDX/USD, Maturing on 03/04/2025, Strike Price 315.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	18,276	315.11	(950)	0	(2,003)	0	0		628	0	0	(1,054)	0	0	
Written Option, Call, LMODTRS.IDX/USD, Maturing on 03/04/2025, Strike Price 315.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	16,381	315.01	(855)	0	(1,801)	0	0		565	0	0	(946)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1598.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	17,585	1598.62	(841)	0	(940)	0	0		(104)	0	0	(99)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 03/04/2025, Strike Price 1600.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	230,518	1600.82	(10,777)	0	(11,989)	0	0		(1,425)	0	0	(1,212)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/04/2025, Strike Price 2299.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	78,190	2299.71	(5,099)	0	(4,180)	0	0		(3,795)	0	0	919	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/04/2025, Strike Price 365.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	43,547	365.94	(2,569)	0	(2,917)	0	0		42	0	0	(348)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/04/2025, Strike Price 362.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	49,710	362.85	(3,243)	0	(3,781)	0	0		167	0	0	(538)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/04/2025, Strike Price 2057.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	129,648	2057.91	(12,378)	0	(6,625)	0	0		690	0	0	5,753	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/04/2025, Strike Price 2056.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	8,228	2056.93	(788)	0	(425)		0		45	0	0	363	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5104.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	6,808,883	5104.11	(526,208)	0	(1,134,420)	0	0		572,692	0	0	(608,213)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5092.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	188,407	5092.09	(14,877)	0	(31,909)	0	0		16,032	0	0	(17,032)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5068.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	2,437,963	5068.53	(200,679)	0	(426,152)	0	0		212,106	0	0	(225,472)	0	0	
Written Option, Call, ABALLMKT.IDX/USD, Maturing on 07/29/2025, Strike Price 226.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Expiration	1	122,899	226.75	(2,445)	0	0	0	0		(1,570)	0	0	2,445	0	0	
Written Option, Call, AGRDAI5.IDX/USD, Maturing on 07/29/2025, Strike Price 181.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Expiration	1	988,189	181.92	(19,330)	0	0	0	0		(9,999)	0	0	19,330	0	0	
Written Option, Call, DFAUSFDS.IDX/USD, Maturing on 07/29/2025, Strike Price 326.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Expiration	1	1,063,770	326.51	(19,908)	0	0	0	0		(12,267)	0	0	19,908	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 07/29/2025, Strike Price 330.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	114,391	330.61	(5,986)	0	(6,917)	0	0		281	0	0	(931)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/29/2025, Strike Price 1649.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	506,489	1649.8	(21,840)	0	(17,640)	0	0		(6,151)	0	0	4,200	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 07/29/2025, Strike Price 2351.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	105,818	2351.51	(7,992)	0	(15,276)	0	0		(5,020)	0	0	(7,284)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/29/2025, Strike Price 380.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	274,656	380.41	(17,595)	0	(6,577)	0	0		(3,995)	0	0	11,017	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/29/2025, Strike Price 2233.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	100,528	2233.95	(9,389)	0	(1,220)	0	0		(2,053)	0	0	8,169	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, RTY.NYS/USD, Maturing on 07/29/2025, Strike Price 2222.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	2,223	2222.98	(214)	0	(38)	0	0		(45)	0	0	176	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5490.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	14,463,136	5490.94	(1,141,804)	0	(2,364,542)	0	0		518,303	0	0	(1,222,739)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5493.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	626,216	5493.12	(49,260)	0	(102,089)	0	0		22,388	0	0	(52,829)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5399.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	1,295,813	5399.22	(118,358)	0	(237,461)	0	0		50,957	0	0	(119,102)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/24/2025, Strike Price 5564.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/24/2025	07/24/2025	Exercise	1	40,397,617	5564.41	(3,046,659)	0	(5,768,070)	0	0		1,079,896	0	0	(2,721,411)	0	0	
Written Option, LMCDTR5.IDX/USD, Maturing on 07/29/2025, Strike Price 372.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	1,369,475	372.14	(3,638)	0	0	0	0		(2,002)	0	0	3,638	0	0	
Written Option, PIMGOPT.IDX/USD, Maturing on 07/29/2025, Strike Price 413.09	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	2,775,965	413.09	(50,736)	0	0	0	0		(25,060)	0	0	50,736	0	0	
Written Option, MLSB.IDX/USD, Maturing on 07/29/2025, Strike Price 1815.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2024	07/29/2025	07/29/2025	Expiration	1	53,912,925	1815.25	(346,828)	0	0	0	0		(312,408)	0	0	346,828	0	0	
Written Option, SPX.NYS/USD, Maturing on 08/01/2025, Strike Price 5522.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/01/2025	08/01/2025	Exercise	1	63,064,666	5522.3	(3,619,177)	0	(9,331,168)	0	0		3,367,413	0	0	(5,711,991)	0	0	
Written Option, MLSB.IDX/USD, Maturing on 08/05/2025, Strike Price 1814.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/05/2025	08/05/2025	Expiration	1	49,197,873	1814.75	(249,412)	0	0	0	0		(212,735)	0	0	249,412	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2024	06/24/2025	06/24/2025	Exercise	1	23,598,000	5400	(1,678,585)	0	(2,481,461)	0	0		1,242,075	0	0	(802,876)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2024	07/02/2025	07/02/2025	Expiration	1	75,202,500	5550	(4,285,457)	0	0	0	0		3,506,766	0	0	4,285,457	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2024	06/24/2025	06/24/2025	Exercise	1	21,638,400	5880	(505,586)	0	(323,251)	0	0		589,984	0	0	182,335	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2024	07/02/2025	07/02/2025	Expiration	1	67,932,600	6060	(1,124,199)	0	0	0	0		1,321,987	0	0	1,124,198	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 07/22/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/13/2024	07/22/2025	07/22/2025	Exercise	1	484,880	Multiple	5,285	0	8,922	0	0		213	0	0	3,637	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/08/2025, Strike Price 5346.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/08/2025	08/08/2025	Exercise	1	61,752,768	5346.56	1,377,338	0	1,850,657	0	0		(197,817)	0	0	473,319	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 08/12/2025, Strike Price 1817	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	49,622,270	1817	(372,508)	0	0	0	0		(333,552)	0	0	372,508	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 08/12/2025, Strike Price 375.12	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	1,369,188	375.12	(1,830)	0	0	0	0		(473)	0	0	1,830	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/12/2025, Strike Price 403.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/12/2025	08/12/2025	Expiration	1	3,688,264	403.53	(97,463)	0	0	0	0		(31,523)	0	0	97,463	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/06/2025, Strike Price 5080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	01/06/2025	01/06/2025	Exercise	1	199,847,200	5080	(25,779,636)	0	(33,929,570)	0	0		5,846,117	0	0	(8,149,934)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/13/2025, Strike Price 5090	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	01/13/2025	01/13/2025	Exercise	1	274,249,200	5090	(35,257,194)	0	(39,711,715)	0	0		7,699,116	0	0	(4,454,521)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/21/2025, Strike Price 5110	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	01/21/2025	01/21/2025	Exercise	1	251,718,600	5110	(31,782,360)	0	(43,676,872)	0	0		6,761,322	0	0	(11,894,512)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/27/2025, Strike Price 5210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	01/27/2025	01/27/2025	Exercise	1	347,350,700	5210	(37,760,369)	0	(59,418,971)	0	0		8,147,050	0	0	(21,658,602)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/03/2025, Strike Price 5240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2024	02/03/2025	02/03/2025	Exercise	1	410,763,600	5240	(43,014,680)	0	(62,753,547)	0	0		9,241,350	0	0	(19,738,867)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/15/2025, Strike Price 5344.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	08/15/2025	08/15/2025	Exercise	1	55,793,030	5344.16	1,597,320	0	2,193,340	0	0		(181,218)	0	0	596,020	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 08/19/2025, Strike Price 1831.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	08/19/2025	08/19/2025	Expiration	1	49,803,472	1831.01	(308,124)	0	0	0	0		(280,184)	0	0	308,124	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/21/2025, Strike Price 5554.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/21/2025	08/21/2025	Exercise	1	141,577,833	5554.25	1,427,440	0	2,048,376	0	0		(158,472)	0	0	620,936	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 08/26/2025, Strike Price 1833.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Expiration	1	47,292,432	1833.04	(354,234)	0	0	0	0		(326,067)	0	0	354,234	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 08/26/2025, Strike Price 411.31	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Expiration	1	2,595,366	411.31	(60,765)	0	0	0	0		(27,762)	0	0	60,765	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 08/26/2025, Strike Price 376.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/26/2025	08/26/2025	Expiration	1	1,615,485	376.57	(3,394)	0	0	0	0		(1,750)	0	0	3,394	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5760	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/30/2024	08/19/2025	07/08/2025	Exercise	1	23,500,800	5760	(1,399,448)	0	(2,091,945)	0	0		412,242	0	0	(692,497)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/28/2025, Strike Price 5648.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2024	08/28/2025	08/28/2025	Exercise	1	177,359,760	5648.4	1,096,802	0	1,772,216	0	0		(262,906)	0	0	675,414	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 09/03/2025, Strike Price 1838.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2024	09/03/2025	09/03/2025	Expiration	1	43,824,834	1838.29	(264,691)	0	0	0	0		(239,667)	0	0	264,691	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	07/02/2025	07/02/2025	Expiration	1	13,320,000	5550	(910,635)	0	0	0	0		469,538	0	0	910,635	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	07/02/2025	07/02/2025	Expiration	1	77,335,500	5450	(6,615,146)	0	0	0	0		3,078,878	0	0	6,615,146	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	07/02/2025	07/02/2025	Expiration	1	14,180,400	6060	(291,561)	0	0	0	0		219,061	0	0	291,561	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2024	07/02/2025	07/02/2025	Expiration	1	69,496,000	5950	(2,162,294)	0	0	0	0		1,506,002	0	0	2,162,294	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 08/19/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2024	08/19/2025	08/19/2025	Exercise	1	993,408	Multiple	12,418	0	17,981	0	0		631	0	0	5,563	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/05/2025, Strike Price 5408.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/05/2025	09/05/2025	Exercise	1	37,858,940	5408.42	1,132,250	0	1,679,860	0	0		(187,811)	0	0	547,610	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/10/2025, Strike Price 5330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	02/10/2025	02/10/2025	Exercise	1	376,937,600	5330	(32,500,790)	0	(49,220,413)	0	0		8,979,639	0	0	(16,719,622)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/18/2025, Strike Price 5380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	02/18/2025	02/18/2025	Exercise	1	416,842,400	5380	(33,173,062)	0	(56,919,132)	0	0		9,170,034	0	0	(23,746,070)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/24/2025, Strike Price 5380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	02/24/2025	02/24/2025	Exercise	1	363,741,800	5380	(29,283,919)	0	(42,805,919)	0	0		8,103,013	0	0	(13,522,000)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/03/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	03/03/2025	03/03/2025	Exercise	1	458,127,000	5450	(32,329,476)	0	(42,408,270)	0	0		9,495,368	0	0	(10,078,794)	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 09/09/2025, Strike Price 377.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Expiration	1	2,538,354	377.17	(4,588)	0	0	0	0		(1,637)	0	0	4,588	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 09/09/2025, Strike Price 1825.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Expiration	1	39,732,427	1825.1	(369,218)	0	0	0	0		(331,907)	0	0	369,218	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/09/2025, Strike Price 415.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/09/2025	09/09/2025	Expiration	1	2,764,272	415.68	(52,279)	0	0	0	0		(22,058)	0	0	52,279	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 09/23/2025, Strike Price 2150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/08/2025	07/08/2025	Exercise	1	110,123,000	2150	(12,994,056)	0	(6,704,186)	0	0		(797,337)	0	0	6,289,871	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 09/23/2025, Strike Price 2370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/08/2025	Exercise	1	59,084,100	2370	(4,611,947)	0	(7,630,842)	0	0		(2,729,565)	0	0	(3,018,895)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 09/23/2025, Strike Price 5540	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/10/2025	Exercise	1	816,651,400	5540	(78,192,720)	0	(119,050,558)	0	0		16,886,159	0	0	(40,857,838)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 09/23/2025, Strike Price 2140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/08/2025	07/08/2025	Exercise	1	33,319,800	2140	(4,045,042)	0	(2,142,899)	0	0		(235,474)	0	0	1,902,143	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 09/23/2025, Strike Price 2370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/08/2025	Exercise	1	17,609,100	2370	(1,374,519)	0	(2,236,205)	0	0		(813,505)	0	0	(861,685)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/23/2025, Strike Price 5520	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/16/2025	07/16/2025	Exercise	1	255,576,000	5520	(25,206,138)	0	(37,324,852)	0	0		5,379,679	0	0	(12,118,714)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 09/23/2025, Strike Price 2150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/08/2025	07/08/2025	Exercise	1	21,564,500	2150	(2,544,521)	0	(1,312,827)	0	0		(156,136)	0	0	1,231,695	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 09/23/2025, Strike Price 2370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/08/2025	Exercise	1	10,688,700	2370	(834,331)	0	(1,357,373)	0	0		(493,796)	0	0	(523,042)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 09/23/2025, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	07/08/2025	07/08/2025	Exercise	1	113,051,400	2310	(8,186,803)	0	(2,288,924)	0	0		(1,041,607)	0	0	5,897,879	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 09/23/2025, Strike Price 2540	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2024	09/23/2025	07/08/2025	Exercise	1	63,322,200	2540	(2,344,431)	0	(3,749,813)	0	0		(1,678,747)	0	0	(1,405,381)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/12/2025, Strike Price 5408.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2024	09/12/2025	09/12/2025	Exercise	1	67,118,492	5408.42	1,960,780	0	2,700,416	0	0		(162,260)	0	0	739,636	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 09/16/2025, Strike Price 1846.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2024	09/16/2025	09/16/2025	Expiration	1	50,876,310	1846.69	(403,883)	0	0	0	0		(375,734)	0	0	403,883	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/19/2025, Strike Price 5618.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/19/2025	09/19/2025	Exercise	1	159,727,132	5618.26	1,900,261	0	2,711,653	0	0		(133,213)	0	0	811,392	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/22/2025	07/08/2025	Exercise	1	1,816,680,600	5580	(182,909,878)	0	(237,769,410)	0	0		17,039,287	0	0	(54,859,532)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/22/2025	07/08/2025	Exercise	1	30,758,800	5870	(1,922,187)	0	(2,444,610)	0	0		186,083	0	0	(522,423)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5990	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/22/2025	07/08/2025	Exercise	1	1,901,285,900	5990	(93,749,116)	0	(118,958,110)	0	0		9,095,846	0	0	(25,208,994)	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 09/23/2025, Strike Price 381.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	5,624,150	381.04	(8,432)	0	0	0	0		(3,557)	0	0	8,432	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 09/23/2025, Strike Price 1862.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	41,031,756	1862.54	(256,209)	0	0	0	0		(240,833)	0	0	256,209	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 09/23/2025, Strike Price 418.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/23/2025	09/23/2025	Expiration	1	3,784,348	418.16	(86,790)	0	0	0	0		(47,119)	0	0	86,790	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/26/2025, Strike Price 5702.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2024	09/26/2025	09/26/2025	Exercise	1	366,046,685	5702.55	1,839,685	0	2,748,616	0	0		(172,184)	0	0	908,930	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 09/30/2025, Strike Price 1863.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2024	09/30/2025	09/30/2025	Expiration	1	54,981,852	1863.16	(229,653)	0	0	0	0		(205,971)	0	0	229,653	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/07/2025, Strike Price 5590	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2024	04/07/2025	04/07/2025	Expiration	1	368,381,000	5590	(27,776,850)	0	0	0	0		(32,410)	0	0	27,776,850	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/14/2025, Strike Price 5530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2024	04/14/2025	04/14/2025	Expiration	1	336,500,500	5530	(28,858,113)	0	0	0	0		374,034	0	0	28,858,113	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/21/2025, Strike Price 5390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2024	04/21/2025	04/21/2025	Expiration	1	379,995,000	5390	(41,507,580)	0	0	0	0		1,426,854	0	0	41,507,580	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/28/2025, Strike Price 5430	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2024	04/28/2025	04/28/2025	Exercise	1	415,123,500	5430	(43,331,860)	0	(7,278,805)	0	0		1,275,698	0	0	36,053,056	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 09/18/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	09/18/2025	09/18/2025	Exercise	1	1,054,081	Multiple	15,495	0	19,817	0	0		3,060	0	0	4,322	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/02/2025, Strike Price 5699.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/02/2025	10/02/2025	Exercise	1	216,483,721	5699.94	1,692,389	0	2,375,269	0	0		(38,264)	0	0	682,880	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 10/07/2025, Strike Price 1849.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	47,352,320	1849.7	(210,458)	0	0	0	0		(176,700)	0	0	210,458	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 10/07/2025, Strike Price 382.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	1,539,379	382.93	(2,407)	0	0	0	0		(1,117)	0	0	2,407	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/07/2025, Strike Price 418.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	2,307,581	418.04	(57,905)	0	0	0	0		(31,176)	0	0	57,905	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/10/2025, Strike Price 5695.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/17/2024	10/10/2025	10/10/2025	Exercise	1	89,938,893	5695.94	1,342,119	0	1,880,431	0	0		(12,528)	0	0	538,312	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2024	07/02/2025	07/02/2025	Expiration	1	9,592,000	5450	(1,279,717)	0	0	0	0		(77,357)	0	0	1,279,717	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/23/2025, Strike Price 5620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2024	07/02/2025	07/02/2025	Expiration	1	79,298,200	5620	(8,853,552)	0	0	0	0		(621,552)	0	0	8,853,552	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/19/2025, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2024	07/02/2025	07/02/2025	Expiration	1	3,213,000	5950	(197,250)	0	0	0	0		(27,654)	0	0	197,250	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 09/23/2025, Strike Price 6130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2024	07/02/2025	07/02/2025	Expiration	1	68,104,300	6130	(3,210,998)	0	0	0	0		(532,814)	0	0	3,210,998	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 10/15/2025, Strike Price 1820.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/17/2024	10/15/2025	10/15/2025	Expiration	1	41,536,279	1820.17	(368,826)	0	0	0	0		(297,339)	0	0	368,826	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/05/2025, Strike Price 5460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	05/05/2025	05/05/2025	Exercise	1	381,435,600	5460	(42,571,287)	0	(15,835,166)	0	0		(3,016,785)	0	0	26,736,121	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/12/2025, Strike Price 5580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	05/12/2025	05/12/2025	Exercise	1	371,572,200	5580	(34,651,438)	0	(5,321,207)	0	0		(3,025,327)	0	0	29,330,231	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/19/2025, Strike Price 5670	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	05/19/2025	05/19/2025	Exercise	1	376,034,400	5670	(30,298,292)	0	(19,125,362)	0	0		(3,117,407)	0	0	11,172,930	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/27/2025, Strike Price 5690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	05/27/2025	05/27/2025	Exercise	1	424,587,800	5690	(33,481,248)	0	(8,418,628)	0	0		(3,379,573)	0	0	25,062,619	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/02/2025, Strike Price 5660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2024	06/02/2025	06/02/2025	Exercise	1	336,600,200	5660	(28,465,316)	0	(14,968,004)	0	0		(2,624,409)	0	0	13,497,311	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	01/22/2025	01/22/2025	Exercise	1	9,082,000	4780	(2,048,591)	0	(2,311,654)	0	0		62,849	0	0	(263,063)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	02/25/2025	02/25/2025	Exercise	1	5,650,000	5000	(1,016,041)	0	(1,144,837)	0	0		21,646	0	0	(128,796)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5450	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	02/25/2025	02/25/2025	Exercise	1	436,000	5450	(40,112)	0	(45,050)	0	0		(1,052)	0	0	(4,939)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	03/25/2025	03/25/2025	Exercise	1	9,686,600	5180	(1,423,443)	0	(911,737)	0	0		16,129	0	0	511,706	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	04/22/2025	04/22/2025	Exercise	1	8,619,000	5100	(1,450,181)	0	(308,763)	0	0		24,612	0	0	1,141,418	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5230	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	05/20/2025	05/20/2025	Exercise	1	6,485,200	5230	(953,198)	0	(903,191)	0	0		14,581	0	0	50,007	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	06/24/2025	06/24/2025	Exercise	1	7,128,000	5400	(870,600)	0	(749,549)	0	0		11,613	0	0	121,051	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5550	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	07/02/2025	07/02/2025	Exercise	1	7,048,500	5550	(722,740)	0	(78,283,453)	0	0		7,601	0	0	(77,560,712)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	01/22/2025	01/22/2025	Exercise	1	2,766,600	5220	(352,381)	0	(411,630)	0	0		4,237	0	0	(59,249)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	03/25/2025	03/25/2025	Exercise	1	3,158,400	5640	(213,975)	0	(15,434)	0	0		(12,024)	0	0	198,541	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5560	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	04/22/2025	04/22/2025	Expiration	1	2,224,000	5560	(189,460)	0	0	0	0		(4,006)	0	0	189,460	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	05/20/2025	05/20/2025	Exercise	1	513,900	5710	(35,148)	0	(22,354)	0	0		(1,025)	0	0	12,793	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	06/24/2025	06/24/2025	Exercise	1	176,400	5880	(9,321)	0	(2,635)	0	0		(389)	0	0	6,686	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2024	07/02/2025	07/02/2025	Expiration	1	363,600	6060	(13,905)	0	0	0	0		(812)	0	0	13,905	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/17/2025, Strike Price 5864.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/17/2025	10/17/2025	Exercise	1	231,713,112	5864.67	1,314,466	0	1,961,276	0	0		(41,229)	0	0	646,810	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 10/21/2025, Strike Price 385.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Expiration	1	2,064,244	385.84	(3,366)	0	0	0	0		(1,895)	0	0	3,366	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 10/21/2025, Strike Price 1841.33	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Expiration	1	42,240,110	1841.33	(211,966)	0	0	0	0		(166,175)	0	0	211,966	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 10/21/2025, Strike Price 416.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Expiration	1	3,909,714	416.37	(80,509)	0	0	0	0		(26,742)	0	0	80,509	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/21/2025, Strike Price 6070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/29/2024	10/21/2025	07/08/2025	Exercise	1	51,473,600	6070	(2,810,428)	0	(2,951,672)	0	0		(238,793)	0	0	(141,243)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/24/2025, Strike Price 5797.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2024	10/24/2025	10/24/2025	Exercise	1	205,924,358	5797.42	1,568,563	0	2,388,720	0	0		(88,186)	0	0	820,157	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 10/28/2025, Strike Price 1821.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2024	10/28/2025	10/28/2025	Expiration	1	50,272,296	1821.46	(217,684)	0	0	0	0		(120,246)	0	0	217,684	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 11533.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	12,410,143	11533.59	(146,612)	0	(89,863)	0	0		2,947	0	0	56,749	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 5766.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	6,205,077	5766.8	(1,692,614)	0	(2,038,003)	0	0		122,684	0	0	(345,390)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/30/2025, Strike Price 5705.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	10/30/2025	10/30/2025	Exercise	1	94,938,688	5705.45	1,565,990	0	2,121,101	0	0		55,888	0	0	555,110	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/04/2025, Strike Price 417	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	4,286,760	417	(117,809)	0	0	0	0		(56,012)	0	0	117,809	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 11/04/2025, Strike Price 384.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	2,120,634	384.87	(5,227)	0	0	0		(3,159)	0	0	5,227	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/04/2025, Strike Price 1819.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	51,003,108	1819.59	(412,882)	0	0	0		(301,649)	0	0	412,882	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	07/02/2025	07/02/2025	Expiration	1	15,286,400	5620	(1,894,835)	0	0	0		(307,768)	0	0	1,894,835	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	07/02/2025	07/02/2025	Expiration	1	88,137,700	5810	(8,803,845)	0	0	0		(1,635,817)	0	0	8,803,845	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 6130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	07/02/2025	07/02/2025	Expiration	1	14,957,200	6130	(824,800)	0	0	0		(236,548)	0	0	824,800	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	07/02/2025	07/02/2025	Expiration	1	72,364,000	6320	(2,959,981)	0	0	0		(972,432)	0	0	2,959,981	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 10/16/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	10/16/2025	10/16/2025	Exercise	1	1,096,197	Multiple	12,058	0	18,745	0		3,160	0	0	6,687	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/07/2025, Strike Price 5712.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	11/07/2025	11/07/2025	Exercise	1	43,530,698	5712.69	1,548,384	0	2,155,317	0		76,981	0	0	606,933	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/12/2025, Strike Price 1817.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	11/12/2025	11/12/2025	Expiration	1	45,115,314	1817.7	(308,280)	0	0	0		(196,210)	0	0	308,280	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/14/2025, Strike Price 5870.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/14/2025	11/14/2025	Exercise	1	93,988,626	5870.62	1,417,525	0	2,092,987	0		49,253	0	0	675,462	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/07/2025, Strike Price 5940	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	07/07/2025	07/07/2025	Exercise	1	325,155,600	5940	(19,796,174)	0	(18,576,019)	0		(4,829,121)	0	0	1,220,155	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/14/2025, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	07/14/2025	07/14/2025	Exercise	1	382,872,000	6020	(20,156,112)	0	(15,248,100)	0		(5,306,509)	0	0	4,908,012	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5980	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	07/21/2025	07/21/2025	Exercise	1	401,557,000	5980	(23,560,921)	0	(21,272,449)	0		(5,734,196)	0	0	2,288,472	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/28/2025, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	07/28/2025	07/28/2025	Exercise	1	411,012,000	5880	(29,672,550)	0	(35,553,936)	0		(6,057,419)	0	0	(5,881,386)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 11/18/2025, Strike Price 387.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Expiration	1	2,043,624	387.05	(4,673)	0	0	0		(2,820)	0	0	4,673	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/18/2025, Strike Price 1819.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Expiration	1	43,482,943	1819.37	(282,894)	0	0	0		(172,830)	0	0	282,894	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/18/2025, Strike Price 409.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Expiration	1	4,714,425	409.95	(150,938)	0	0	0	0		(49,980)	0	0	150,938	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/20/2025, Strike Price 5870.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/27/2024	11/20/2025	11/20/2025	Exercise	1	102,794,556	5870.62	1,246,712	0	1,728,587	0	0		108,279	0	0	481,875	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1802.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/27/2024	11/25/2025	11/25/2025	Expiration	1	48,132,488	1802.04	(612,354)	0	0	0	0		(422,799)	0	0	612,354	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/28/2025, Strike Price 5969.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	11/28/2025	11/28/2025	Exercise	1	171,439,445	5969.34	1,301,303	0	1,810,509	0	0		160,796	0	0	509,206	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/02/2025, Strike Price 1861.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Exercise	1	44,366,932	1861.81	(260,385)	0	(10)	0	0		(214,728)	0	0	260,375	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 12/02/2025, Strike Price 394.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Expiration	1	748,999	394.21	(949)	0	0	0	0		(599)	0	0	949	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/02/2025, Strike Price 419.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Expiration	1	3,368,921	419.02	(95,113)	0	0	0	0		(43,999)	0	0	95,113	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/05/2025, Strike Price 6032.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2024	12/05/2025	12/05/2025	Exercise	1	188,511,875	6032.38	1,230,456	0	1,809,063	0	0		132,655	0	0	578,606	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/09/2025, Strike Price 1880.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2024	12/09/2025	12/09/2025	Expiration	1	39,355,516	1880.34	(119,929)	0	0	0	0		(92,609)	0	0	119,929	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 11/20/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/18/2024	11/20/2025	11/20/2025	Exercise	1	838,000	Multiple	12,402	0	16,090	0	0		3,766	0	0	3,687	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/12/2025, Strike Price 6034.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/12/2025	12/12/2025	Exercise	1	206,212,875	6034.91	1,168,956	0	1,891,651	0	0		20,418	0	0	722,696	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/16/2025, Strike Price 1843.25	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Expiration	1	58,633,783	1843.25	(128,964)	0	0	0	0		(17,793)	0	0	128,964	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 12/16/2025, Strike Price 389.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Expiration	1	2,215,515	389.37	(1,304)	0	0	0	0		887	0	0	1,304	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/16/2025, Strike Price 421.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Expiration	1	3,774,305	421.71	(49,046)	0	0	0	0		5,239	0	0	49,046	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 12/22/2025, Strike Price 2350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/22/2025	07/08/2025	Exercise	1	15,298,500	2350	(686,872)	0	(2,259,643)	0	0		28,727	0	0	(1,572,771)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 12/22/2025, Strike Price 2300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	07/08/2025	07/08/2025	Exercise	1	30,590,000	2300	(2,828,734)	0	(1,330,799)	0	0		(353,048)	0	0	1,497,936	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/22/2025	07/10/2025	Exercise	1	873,672,000	5900	(82,574,891)	0	(88,453,664)	0	0		(12,839,218)	0	0	(5,878,773)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 12/22/2025, Strike Price 2350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	12/22/2025	07/08/2025	Exercise	1	9,588,000	2350	(430,482)	0	(1,416,182)	0	0		18,004	0	0	(985,700)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 12/22/2025, Strike Price 2300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	07/08/2025	07/08/2025	Exercise	1	20,447,000	2300	(1,890,786)	0	(889,533)	0	0		(235,985)	0	0	1,001,252	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/20/2024	07/16/2025	07/16/2025	Exercise	1	243,080,000	5900	(22,974,646)	0	(24,111,266)	0	0		(3,572,230)	0	0	(1,136,621)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/18/2025, Strike Price 5867.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/26/2024	12/18/2025	12/18/2025	Exercise	1	79,850,959	5867.08	2,002,439	0	2,817,270	0	0		198,979	0	0	814,831	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/23/2025, Strike Price 1808.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/26/2024	12/23/2025	12/23/2025	Expiration	1	53,378,359	1808.21	(331,527)	0	0	0	0		(104,486)	0	0	331,527	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/29/2025, Strike Price 5930.85	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/29/2025	12/29/2025	Exercise	1	110,551,044	5930.85	0	1,330,523	2,035,302	0	0		0	0	0	704,778	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/30/2025, Strike Price 377.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Expiration	1	2,190,661	377.05	0	(5,687)	0	0	0		0	0	0	5,687	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/30/2025, Strike Price 1820.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Expiration	1	38,822,306	1820.08	0	(152,501)	0	0	0		0	0	0	152,501	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 12/30/2025, Strike Price 414.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Exercise	1	2,981,118	414.62	0	(53,422)	(31,277)	0	0		0	0	0	22,145	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/09/2025, Strike Price 5720	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	06/09/2025	06/09/2025	Exercise	1	381,409,600	5720	0	(28,546,552)	(18,694,405)	0	0		0	0	0	9,852,147	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/16/2025, Strike Price 5820	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	06/16/2025	06/16/2025	Exercise	1	374,458,800	5820	0	(23,237,394)	(10,099,450)	0	0		0	0	0	13,137,944	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	06/23/2025	06/23/2025	Exercise	1	378,028,000	5870	0	(21,433,115)	(6,300,896)	0	0		0	0	0	15,132,219	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/30/2025, Strike Price 5880	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	06/30/2025	06/30/2025	Exercise	1	435,649,200	5880	0	(24,545,792)	(21,713,556)	0	0		0	0	0	2,832,235	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 5871	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/03/2025	01/07/2025	01/07/2025	Exercise	1	317,034,000	5871	0	(3,355,295)	(5,636,520)	0	0		0	0	0	(2,281,225)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 6935.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/07/2025	12/08/2025	12/08/2025	Expiration	1	5,791,301	6935.69	0	(38,410)	0	0	0		0	0	0	38,410	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 01/06/2026, Strike Price 381.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/13/2025	01/06/2026	01/06/2026	Expiration	1	339,339	381.28	0	(357)	0	0	0		0	0	0	357	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 01/06/2026, Strike Price 1802.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/13/2025	01/06/2026	01/06/2026	Expiration	1	31,928,651	1802.86	0	(114,378)	0	0	0		0	0	0	114,378	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/04/2025, Strike Price 5850	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	08/04/2025	08/04/2025	Exercise	1	430,735,500	5850	0	(23,240,573)	(28,569,176)	0	0		0	0	0	(5,328,603)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	08/11/2025	08/11/2025	Exercise	1	418,158,100	5690	0	(31,849,096)	(51,402,581)	0	0		0	0	0	(19,553,484)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5870	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	08/18/2025	08/18/2025	Exercise	1	429,331,800	5870	0	(23,219,756)	(42,406,572)	0	0		0	0	0	(19,186,816)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/25/2025, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	08/25/2025	08/25/2025	Exercise	1	418,992,000	6020	0	(16,330,944)	(31,104,936)	0	0		0	0	0	(14,773,992)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/02/2025, Strike Price 6030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	09/02/2025	09/02/2025	Exercise	1	447,606,900	6030	0	(17,582,860)	(31,938,200)	0	0		0	0	0	(14,355,340)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/21/2025, Strike Price 5838	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	01/21/2025	01/21/2025	Exercise	1	419,752,200	5838	0	(2,568,268)	(11,407,654)	0	0		0	0	0	(8,839,386)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/08/2025, Strike Price 5910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	09/08/2025	09/08/2025	Exercise	1	356,964,000	5910	0	(23,600,696)	(34,518,600)	0	0		0	0	0	(10,917,904)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/15/2025, Strike Price 5960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	09/15/2025	09/15/2025	Exercise	1	434,603,200	5960	0	(26,534,859)	(45,523,227)	0	0		0	0	0	(18,988,368)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 6080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	09/22/2025	09/22/2025	Exercise	1	442,502,400	6080	0	(21,320,173)	(42,529,721)	0	0		0	0	0	(21,209,548)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/29/2025, Strike Price 6140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	09/29/2025	09/29/2025	Exercise	1	468,052,200	6140	0	(19,986,744)	(38,397,051)	0	0		0	0	0	(18,410,307)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/21/2025, Strike Price 5838	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	01/21/2025	01/21/2025	Exercise	1	318,171,000	5838	0	(6,609,215)	(8,646,970)	0	0		0	0	0	(2,037,755)	0	0	
Written Option, Call, NDX.IDX/USD, Maturing on 12/16/2025, Strike Price 24861.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/22/2025	12/16/2025	12/16/2025	Exercise	1	2,386,740	24861.88	0	(65,542)	(19,717)	0	0		0	0	0	45,825	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/24/2025, Strike Price 6621.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/22/2025	12/24/2025	12/24/2025	Exercise	1	4,277,625	6621.71	0	(109,445)	(186,100)	0	0		0	0	0	(76,654)	0	0	
Written Option, Call, Basket on NIKI.TYO, SPX.NYS, ST50E.STX, Maturing on 12/23/2025, Strike Price Multiple	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/22/2025	12/23/2025	12/23/2025	Exercise	1	575,776	Multiple	0	8,291	10,134	0	0		0	0	0	1,842	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 01/13/2026, Strike Price 382.59	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2025	01/13/2026	01/13/2026	Expiration	1	1,147,770	382.59	0	(2,014)	0	0	0		0	0	0	2,014	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 01/21/2026, Strike Price 383.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2025	01/21/2026	01/21/2026	Expiration	1	1,167,086	383.91	0	(1,888)	0	0	0		0	0	0	1,888	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/06/2025, Strike Price 6150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	10/06/2025	10/06/2025	Exercise	1	424,719,000	6150	0	(21,070,118)	(39,073,457)	0	0		0	0	0	(18,003,340)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/14/2025, Strike Price 6180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	10/14/2025	10/14/2025	Exercise	1	413,194,800	6180	0	(19,668,820)	(24,906,019)	0	0		0	0	0	(5,237,199)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	10/20/2025	10/20/2025	Exercise	1	407,487,300	6270	0	(16,162,751)	(25,606,710)	0	0		0	0	0	(9,443,959)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/27/2025, Strike Price 6250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	10/27/2025	10/27/2025	Exercise	1	440,062,500	6250	0	(18,846,364)	(38,140,393)	0	0		0	0	0	(19,294,029)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/03/2025, Strike Price 6180	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	11/03/2025	11/03/2025	Exercise	1	391,008,600	6180	0	(20,061,059)	(41,770,854)	0	0		0	0	0	(21,709,795)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/30/2025, Strike Price 6013	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/28/2025	01/30/2025	01/30/2025	Exercise	1	417,903,500	6013	0	(2,546,801)	(1,828,545)	0	0		0	0	0	718,256	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 01/27/2026, Strike Price 391.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	01/27/2026	01/27/2026	Expiration	1	1,115,034	391.24	0	(957)	0	0	0		0	0	0	957	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6710.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/05/2025	12/22/2025	12/22/2025	Exercise	1	2,113,779	6710.41	0	(35,015)	(39,088)	0	0		0	0	0	(4,073)	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 02/03/2026, Strike Price 392.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/06/2025	02/03/2026	02/03/2026	Expiration	1	994,239	392.98	0	(728)	0	0	0		0	0	0	728	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 02/18/2026, Strike Price 397.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/18/2026	02/18/2026	Expiration	1	695,258	397.29	0	(427)	0	0	0		0	0	0	427	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/21/2025, Strike Price 6140	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2025	04/21/2025	04/21/2025	Expiration	1	235,653,200	6140	0	(1,387,360)	0	0	0		0	0	0	1,387,360	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5863	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2025	03/04/2025	03/04/2025	Expiration	1	464,935,900	5863	0	(2,799,213)	0	0	0		0	0	0	2,799,213	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/10/2025, Strike Price 6320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	11/10/2025	11/10/2025	Exercise	1	184,607,200	6320	0	(2,321,903)	(11,941,048)	0	0		0	0	0	(9,619,145)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/17/2025, Strike Price 6380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	11/17/2025	11/17/2025	Exercise	1	201,608,000	6380	0	(2,157,016)	(11,189,876)	0	0		0	0	0	(9,032,860)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	11/24/2025	11/24/2025	Exercise	1	199,608,600	6360	0	(2,400,011)	(7,626,241)	0	0		0	0	0	(5,226,230)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/01/2025, Strike Price 6440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/01/2025	12/01/2025	Exercise	1	189,046,200	6440	0	(1,800,636)	(12,008,837)	0	0		0	0	0	(10,208,201)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 6510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/08/2025	12/08/2025	Exercise	1	191,003,400	6510	0	(1,497,807)	(10,574,136)	0	0		0	0	0	(9,076,329)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/15/2025	12/15/2025	Exercise	1	210,015,000	6500	0	(1,807,098)	(10,578,617)	0	0		0	0	0	(8,771,519)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/22/2025	12/22/2025	Exercise	1	220,838,400	6390	0	(2,899,584)	(15,361,920)	0	0		0	0	0	(12,462,336)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/29/2025, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	12/29/2025	12/29/2025	Exercise	1	188,106,000	6420	0	(2,351,325)	(14,941,242)	0	0		0	0	0	(12,589,917)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/12/2025, Strike Price 5771	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	03/12/2025	03/12/2025	Expiration	1	349,722,600	5771	0	(256,338)	0	0	0		0	0	0	256,338	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/10/2025, Strike Price 6320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	11/10/2025	11/10/2025	Exercise	1	184,607,200	6320	0	(2,194,271)	(11,941,048)	0	0		0	0	0	(9,746,777)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/17/2025, Strike Price 6380	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	11/17/2025	11/17/2025	Exercise	1	201,608,000	6380	0	(2,030,045)	(11,189,876)	0	0		0	0	0	(9,159,831)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6360	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	11/24/2025	11/24/2025	Exercise	1	199,608,600	6360	0	(2,270,108)	(7,626,241)	0	0		0	0	0	(5,356,133)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/01/2025, Strike Price 6440	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/01/2025	12/01/2025	Exercise	1	189,046,200	6440	0	(1,701,090)	(12,008,837)	0	0		0	0	0	(10,307,747)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 6510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/08/2025	12/08/2025	Exercise	1	191,003,400	6510	0	(1,400,858)	(10,574,136)		0		0	0	0	(9,173,278)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/15/2025	12/15/2025	Exercise	1	210,015,000	6500	0	(1,692,421)	(10,578,617)				0	0	0	(8,886,196)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/22/2025	12/22/2025	Exercise	1	220,838,400	6390	0	(2,738,571)	(15,361,920)	0	0		0	0	0	(12,623,349)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/29/2025, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	12/29/2025	12/29/2025	Exercise	1	188,106,000	6420	0	(2,210,827)	(14,941,242)	0	0		0	0	0	(12,730,415)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 03/17/2025, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/17/2025	03/17/2025	Exercise	1	316,960,000	5600	0	(3,754,678)	(2,204,004)	0	0		0	0	0	1,550,674	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 5330	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	559,383,500	5330	0	(37,815,101)	(35,426,922)	0	0		0	0	0	2,388,179	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/24/2025, Strike Price 2160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Expiration	1	19,591,200	2160	0	(1,013)	0	0	0		0	0	0	1,013	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/24/2025, Strike Price 2420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	9,123,400	2420	0	(348,351)	(244,975)	0	0		0	0	0	103,376	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/23/2026	07/10/2025	Exercise	1	914,880,400	5930	0	(55,091,965)	(103,564,455)	0	0		0	0	0	(48,472,490)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/23/2026, Strike Price 2210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	07/08/2025	07/08/2025	Exercise	1	33,083,700	2210	0	(2,184,631)	(2,746,396)	0	0		0	0	0	(561,765)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/23/2026, Strike Price 2390	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/23/2026	07/08/2025	Exercise	1	16,132,500	2390	0	(1,759,510)	(2,317,353)	0	0		0	0	0	(557,843)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/24/2025, Strike Price 5260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	134,866,400	5260	0	(11,032,609)	(10,449,838)	0	0		0	0	0	582,771	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/24/2025, Strike Price 2120	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Expiration	1	7,759,200	2120	0	(7,146)	0	0	0		0	0	0	7,146	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/24/2025, Strike Price 2350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/24/2025	03/24/2025	Exercise	1	3,689,500	2350	0	(254,869)	(211,919)	0	0		0	0	0	42,951	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	07/16/2025	07/16/2025	Exercise	1	211,522,500	5950	0	(12,296,954)	(22,897,851)	0	0		0	0	0	(10,600,897)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/23/2026, Strike Price 2210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	07/08/2025	07/08/2025	Exercise	1	12,177,100	2210	0	(804,096)	(1,010,865)	0	0		0	0	0	(206,768)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/23/2026, Strike Price 2400	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/23/2026	07/08/2025	Exercise	1	4,584,000	2400	0	(484,741)	(639,920)	0	0		0	0	0	(155,179)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/31/2025, Strike Price 5770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	03/31/2025	03/31/2025	Expiration	1	357,740,000	5770	0	(2,104,673)	0	0	0		0	0	0	2,104,673	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/21/2025, Strike Price 5900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/31/2025	04/21/2025	04/21/2025	Expiration	1	226,442,000	5900	0	(168,872)	0	0	0		0	0	0	168,872	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 05/19/2025, Strike Price 5920	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/31/2025	05/19/2025	05/19/2025	Exercise	1	94,364,800	5920	0	(322,307)	(611,777)	0	0		0	0	0	(289,470)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/07/2025, Strike Price 5583	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/31/2025	04/07/2025	04/07/2025	Expiration	1	358,428,600	5583	0	(3,370,500)	0	0	0		0	0	0	3,370,500	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/19/2025, Strike Price 5750	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	05/19/2025	05/19/2025	Exercise	1	91,655,000	5750	0	(408,542)	(3,321,577)	0	0		0	0	0	(2,913,035)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5620	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	06/23/2025	06/23/2025	Exercise	1	36,361,400	5620	0	(988,745)	(2,250,525)	0	0		0	0	0	(1,261,779)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/05/2025, Strike Price 5530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	05/05/2025	05/05/2025	Exercise	1	248,297,000	5530	0	(3,437,544)	(7,034,483)	0	0		0	0	0	(3,596,939)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/11/2025	08/11/2025	Exercise	1	2,188,848,375	5888.75	0	(68,764,500)	(186,110,190)	0	0		0	0	0	(117,345,690)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 08/11/2025, Strike Price 2059.06	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/11/2025	08/11/2025	Exercise	1	287,238,870	2059.06	0	(11,718,000)	(22,230,581)	0	0		0	0	0	(10,512,581)	0	0	
Written Option, Call, MID.NYS/USD, Maturing on 08/11/2025, Strike Price 3004.961	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/11/2025	08/11/2025	Exercise	1	308,308,999	3004.961	0	(12,209,400)	(12,217,505)	0	0		0	0	0	(8,105)	0	0	
Written Option, Call, NDX.IDX/USD, Maturing on 08/11/2025, Strike Price 21089.26	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2025	08/11/2025	08/11/2025	Exercise	1	728,001,255	21089.26	0	(30,031,208)	(87,059,647)	0	0		0	0	0	(57,028,439)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 08/11/2025, Strike Price 2592.35	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2025	08/11/2025	07/23/2025	Exercise	1	466,623,000	2592.35	0	(11,925,000)	(13,324,273)	0	0		0	0	0	(1,399,273)	0	0	
Written Option, Call, MXEF.ASE/USD, Maturing on 08/11/2025, Strike Price 1164.77	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	08/11/2025	08/11/2025	Exercise	1	257,880,078	1164.77	0	(6,839,046)	(19,709,028)	0	0		0	0	0	(12,869,982)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	06/23/2025	06/23/2025	Exercise	1	35,649,700	5510	0	(2,773,430)	(2,962,225)	0	0		0	0	0	(188,795)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	07/21/2025	07/08/2025	Exercise	1	35,090,000	5800	0	(1,425,380)	(2,660,717)	0	0		0	0	0	(1,235,337)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/02/2025, Strike Price 5923	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	06/02/2025	06/02/2025	Expiration	1	315,103,600	5923	0	(1,735,384)	0	0	0		0	0	0	1,735,384	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/09/2025, Strike Price 6000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2025	06/09/2025	06/09/2025	Exercise	1	66,600,000	6000	0	(255,257)	(3,996)	0	0		0	0	0	251,261	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 6350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2025	05/18/2026	10/15/2025	Exercise	1	83,121,500	6350	0	(3,899,904)	(8,232,500)	0	0		0	0	0	(4,332,597)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 5983	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/18/2025	06/23/2025	06/23/2025	Expiration	1	29,316,700	5983	0	(257,250)	0	0	0		0	0	0	257,250	0	0	
Written Option, Call, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2025	12/23/2025	07/23/2025	Exercise	1	14,535,000	255	0	(111,720)	(136,887)	0	0		0	0	0	(25,167)	0	0	
Written Option, Call, PIMGEM.IDX/USD, Maturing on 09/23/2025, Strike Price 270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/23/2025	09/23/2025	09/23/2025	Expiration	1	18,900,000	270	0	(3,962)	0	0	0		0	0	0	3,962	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	07/21/2025	07/08/2025	Exercise	1	34,545,500	5710	0	(2,958,156)	(3,199,434)	0	0		0	0	0	(241,278)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 6030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	08/18/2025	08/18/2025	Exercise	1	59,516,100	6030	0	(2,516,241)	(4,143,426)	0	0		0	0	0	(1,627,185)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 6155	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	07/21/2025	07/21/2025	Exercise	1	350,835,000	6155	0	(5,707,883)	(8,082,030)	0	0		0	0	0	(2,374,147)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 6350	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/30/2025	08/11/2025	07/08/2025	Expiration	1	5,715,000,000	6350	0	11,857,611	0	0	0		0	0	0	(11,857,611)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	07/23/2025	Exercise	1	317,580,288	5888.75	0	(19,454,347)	(23,658,871)	0	0		0	0	0	(4,204,524)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/03/2025, Strike Price 6206	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	07/03/2025	07/03/2025	Exercise	1	383,530,800	6206	0	(940,596)	(1,323,756)	0	0		0	0	0	(383,160)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	07/21/2025	07/21/2025	Exercise	1	82,476,600	6060	0	(2,502,607)	(3,222,712)	0	0		0	0	0	(720,105)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5950	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/18/2025	08/18/2025	Exercise	1	72,709,000	5950	0	(4,076,714)	(6,107,556)	0	0		0	0	0	(2,030,842)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 6130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	09/22/2025	09/22/2025	Exercise	1	83,061,500	6130	0	(3,407,148)	(7,240,578)	0	0		0	0	0	(3,833,431)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	10/20/2025	10/15/2025	Exercise	1	75,144,800	6320	0	(2,031,407)	(3,894,781)	0	0		0	0	0	(1,863,374)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	11/24/2025	10/15/2025	Exercise	1	92,448,000	6420	0	(2,356,704)	(4,558,730)	0	0		0	0	0	(2,202,026)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	12/22/2025	10/15/2025	Exercise	1	96,462,800	6580	0	(1,802,300)	(3,655,223)	0	0		0	0	0	(1,852,922)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 6530	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	01/20/2026	10/15/2025	Exercise	1	92,334,200	6530	0	(2,427,979)	(4,696,723)	0	0		0	0	0	(2,268,744)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6640	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	02/23/2026	10/15/2025	Exercise	1	82,402,400	6640	0	(1,935,960)	(3,862,493)	0	0		0	0	0	(1,926,533)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 6250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	03/23/2026	10/15/2025	Exercise	1	87,250,000	6250	0	(5,541,143)	(8,897,724)	0	0		0	0	0	(3,356,581)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	04/20/2026	10/15/2025	Exercise	1	84,942,200	5810	0	(10,857,982)	(15,178,393)	0	0		0	0	0	(4,320,411)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 09/22/2025, Strike Price 2310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/07/2025	09/22/2025	09/22/2025	Exercise	1	113,051,400	2310	0	(2,288,924)	(6,791,355)	0	0		0	0	0	(4,502,431)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 12/22/2025, Strike Price 2470	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/07/2025	12/22/2025	12/22/2025	Exercise	1	97,318,000	2470	0	(1,654,800)	(2,341,345)	0	0		0	0	0	(686,545)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 6155	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	07/21/2025	07/21/2025	Exercise	1	160,030,000	6155	0	(2,740,189)	(3,686,540)	0	0		0	0	0	(946,351)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 09/22/2025, Strike Price 2540	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	09/22/2025	09/22/2025	Exercise	1	63,322,200	2540	0	(3,749,812)	(5,326,544)	0	0		0	0	0	(1,576,731)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 12/22/2025, Strike Price 2500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	12/22/2025	12/22/2025	Exercise	1	54,600,000	2500	0	(4,804,417)	(7,887,079)	0	0		0	0	0	(3,082,662)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/10/2025, Strike Price 6280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	07/10/2025	07/10/2025	Expiration	1	28,888,000	6280	0	(6,007)	0	0	0		0	0	0	6,007	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/10/2025, Strike Price 6280	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	07/10/2025	07/10/2025	Expiration	1	48,984,000	6280	0	(38,220)	0	0	0		0	0	0	38,220	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/11/2025, Strike Price 6231	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/09/2025	07/11/2025	07/11/2025	Exercise	1	84,741,600	6231	0	(298,441)	(672,656)	0	0		0	0	0	(374,215)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/11/2025, Strike Price 6231	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/09/2025	07/11/2025	07/11/2025	Exercise	1	210,607,800	6231	0	(981,900)	(1,671,748)	0	0		0	0	0	(689,848)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/14/2025, Strike Price 6226	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	07/14/2025	07/14/2025	Exercise	1	152,537,000	6226	0	(1,366,953)	(826,875)	0	0		0	0	0	540,078	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/14/2025, Strike Price 6264	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	07/14/2025	07/14/2025	Expiration	1	488,592,000	6264	0	(2,449,267)	0	0	0		0	0	0	2,449,267	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/17/2025, Strike Price 6269	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	07/17/2025	07/17/2025	Expiration	1	147,948,400	6269	0	(445,176)	0	0	0		0	0	0	445,176	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/21/2025, Strike Price 6270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	07/21/2025	07/21/2025	Exercise	1	142,956,000	6270	0	(558,144)	(610,812)	0	0		0	0	0	(52,668)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 08/11/2025, Strike Price 2592.35	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2025	08/11/2025	07/23/2025	Expiration	1	79,481,451	2592.35	0	(796,432)	0	0	0		0	0	0	796,432	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 08/11/2025, Strike Price 2059.06	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	08/11/2025	Exercise	1	87,015,876	2059.06	0	(7,767,067)	(6,734,511)	0	0		0	0	0	1,032,555	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	07/23/2025	Expiration	1	559,431,250	5888.75	0	163,139	0	0	0		0	0	0	(163,139)	0	0	
Written Option, Call, MID.NYS/USD, Maturing on 08/11/2025, Strike Price 3004.961	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	08/11/2025	Exercise	1	81,795,038	3004.961	0	(5,090,140)	(3,241,330)	0	0		0	0	0	1,848,810	0	0	
Written Option, Call, NDX.IDX/USD, Maturing on 08/11/2025, Strike Price 21089.26	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	08/11/2025	08/11/2025	Exercise	1	98,697,737	21089.26	0	(9,602,926)	(11,802,988)	0	0		0	0	0	(2,200,062)	0	0	
Written Option, Call, MXEF.ASE/USD, Maturing on 08/12/2025, Strike Price 1164.77	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	08/12/2025	08/12/2025	Exercise	1	62,850,989	1164.77	0	(5,785,035)	(4,803,519)	0	0		0	0	0	981,516	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/23/2026, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/04/2025	06/23/2026	10/15/2025	Exercise	1	90,606,600	6580	0	(4,451,097)	(6,969,394)	0	0		0	0	0	(2,518,296)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/04/2025	07/20/2026	10/15/2025	Exercise	1	88,596,000	6900	0	(2,453,429)	(4,327,623)	0	0		0	0	0	(1,874,194)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/06/2025, Strike Price 6200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/04/2025	08/06/2025	08/06/2025	Exercise	1	65,100,000	6200	0	(1,253,301)	(1,041,495)	0	0		0	0	0	211,806	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5910	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/06/2025	08/18/2025	08/18/2025	Exercise	1	58,331,700	5910	0	(4,370,353)	(5,327,826)	0	0		0	0	0	(957,473)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 6370	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/06/2025	09/22/2025	09/22/2025	Exercise	1	87,396,400	6370	0	(1,597,362)	(4,038,619)	0	0		0	0	0	(2,441,257)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/08/2025, Strike Price 6300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/06/2025	08/08/2025	08/08/2025	Exercise	1	500,220,000	6300	0	(4,030,320)	(3,176,000)	0	0		0	0	0	854,320	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 6200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/28/2025	09/22/2025	09/22/2025	Exercise	1	85,064,000	6200	0	(4,315,691)	(6,371,019)	0	0		0	0	0	(2,055,328)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6460	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/28/2025	10/20/2025	10/20/2025	Exercise	1	105,685,600	6460	0	(2,488,363)	(3,337,604)	0	0		0	0	0	(849,241)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/08/2025, Strike Price 6482	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/28/2025	09/08/2025	09/08/2025	Expiration	1	301,413,000	6482	0	(2,033,470)	0	0	0		0	0	0	2,033,470	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 7020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/03/2025	08/24/2026	10/15/2025	Exercise	1	88,522,200	7020	0	(2,506,111)	(3,905,439)	0	0		0	0	0	(1,399,328)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/03/2025	07/20/2026	10/15/2025	Exercise	1	9,177,000	6900	0	(293,385)	(448,266)	0	0		0	0	0	(154,882)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/15/2025, Strike Price 6500	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2025	09/15/2025	09/15/2025	Exercise	1	98,800,000	6500	0	(458,888)	(1,281,208)	0	0		0	0	0	(822,320)	0	0	
Written Option, Call, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 250	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2025	12/23/2025	12/23/2025	Exercise	1	20,000,000	250	0	(560,000)	(572,800)	0	0		0	0	0	(12,800)	0	0	
Written Option, Call, PIMGEM.IDX/USD, Maturing on 12/23/2025, Strike Price 261	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2025	12/23/2025	12/23/2025	Expiration	1	13,050,000	261	0	(76,375)	0	0	0		0	0	0	76,375	0	0	
Written Option, Call, PIMGEM.IDX/USD, Maturing on 12/23/2025, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2025	12/23/2025	12/23/2025	Expiration	1	13,000,000	260	0	(95,590)	0	0	0		0	0	0	95,590	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/01/2025	10/20/2025	10/20/2025	Exercise	1	102,577,200	6270	0	(7,572,489)	(6,446,004)	0	0		0	0	0	1,126,486	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6660	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/01/2025	11/24/2025	11/24/2025	Expiration	1	134,132,400	6660	0	(3,829,077)	0	0	0		0	0	0	3,829,077	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/06/2025, Strike Price 6690	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/01/2025	10/06/2025	10/06/2025	Exercise	1	381,999,000	6690	0	(2,229,435)	(1,472,609)	0	0		0	0	0	756,826	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 5810	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	10/20/2025	10/15/2025	Expiration	1	90,752,200	5810	0	1,418,283	0	0	0		0	0	0	(1,418,283)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 5890	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	11/24/2025	10/15/2025	Expiration	1	105,961,100	5890	0	1,504,905	0	0	0		0	0	0	(1,504,905)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	12/22/2025	10/15/2025	Expiration	1	111,972,000	6020	0	1,518,801	0	0	0		0	0	0	(1,518,801)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/20/2026, Strike Price 5960	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	01/20/2026	10/15/2025	Expiration	1	110,140,800	5960	0	1,481,300	0	0	0		0	0	0	(1,481,300)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/23/2026, Strike Price 6080	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	02/23/2026	10/15/2025	Expiration	1	94,848,000	6080	0	1,168,670	0	0	0		0	0	0	(1,168,670)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/23/2026, Strike Price 5710	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	03/23/2026	10/15/2025	Expiration	1	101,181,200	5710	0	1,427,366	0	0	0		0	0	0	(1,427,366)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/20/2026, Strike Price 5310	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	04/20/2026	10/15/2025	Expiration	1	99,243,900	5310	0	1,557,124	0	0	0		0	0	0	(1,557,124)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 05/18/2026, Strike Price 5800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	05/18/2026	10/15/2025	Expiration	1	95,236,000	5800	0	1,258,509	0	0	0		0	0	0	(1,258,509)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/23/2026, Strike Price 6020	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	06/23/2026	10/15/2025	Expiration	1	104,988,800	6020	0	1,234,410	0	0	0		0	0	0	(1,234,410)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/20/2026, Strike Price 6300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	07/20/2026	10/15/2025	Expiration	1	110,754,000	6300	0	1,110,905	0	0	0		0	0	0	(1,110,905)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/24/2026, Strike Price 6410	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	08/24/2026	10/15/2025	Expiration	1	103,265,100	6410	0	954,707	0	0	0		0	0	0	(954,707)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6320	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	10/20/2025	10/20/2025	Exercise	1	68,888,000	6320	0	(2,660,371)	(3,749,709)	0	0		0	0	0	(1,089,338)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	11/24/2025	11/24/2025	Exercise	1	88,788,600	6420	0	(3,453,776)	(2,530,752)	0	0		0	0	0	923,024	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6580	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2025	12/22/2025	12/22/2025	Exercise	1	93,107,000	6580	0	(2,755,203)	(3,601,175)	0	0		0	0	0	(845,972)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6420	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	11/24/2025	11/24/2025	Exercise	1	129,298,800	6420	0	(8,117,024)	(3,685,419)	0	0		0	0	0	4,431,606	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	12/22/2025	12/22/2025	Exercise	1	152,889,000	6780	0	(3,711,279)	(1,228,975)	0	0		0	0	0	2,482,304	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/17/2025, Strike Price 6700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	11/17/2025	11/17/2025	Exercise	1	422,770,000	6700	0	(7,949,338)	(2,152,341)	0	0		0	0	0	5,796,997	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6510	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/22/2025	12/22/2025	Exercise	1	146,800,500	6510	0	(7,677,328)	(7,317,475)	0	0		0	0	0	359,853	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6873	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/15/2025	12/15/2025	Expiration	1	322,343,700	6873	0	(1,327,913)	0	0	0		0	0	0	1,327,913	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 01/14/2025, Strike Price 341.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	8,529	341.16	(49)	0	0	0	0		(27)	0	0	49	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 01/14/2025, Strike Price 2348.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	51,663	2348.34	(1,832)	0	0	0	0		(1,822)	0	0	1,832	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 01/14/2025, Strike Price 384.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Expiration	1	14,992	384.4	(269)	0	0	0	0		(177)	0	0	269	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/14/2025, Strike Price 2083.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	127,111	2083.78	(8,074)	0	(6,433)	0	0		1,076	0	0	1,641	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 5063.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	6,425,087	5063.11	(286,749)	0	(969,427)	0	0		758,923	0	0	(682,678)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 4704.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	4,022,613	4704.81	(341,497)	0	(1,058,199)	0	0		666,357	0	0	(716,702)	0	0	
Written Option, Call, LMCDTR5.IDX/USD, Maturing on 01/07/2025, Strike Price 331.5	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	7,293	331.5	(106)	0	(200)	0	0		85	0	0	(94)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/07/2025, Strike Price 2131.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	134,293	2131.63	(7,128)	0	(8,621)	0	0		(857)	0	0	(1,493)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/07/2025, Strike Price 5020.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/03/2024	01/07/2025	01/07/2025	Exercise	1	7,927,938	5020.86	(339,104)	0	(1,455,222)	0	0		1,023,440	0	0	(1,116,119)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5633.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	5,752,222	5633.91	(480,810)	0	(638,983)	0	0		30,997	0	0	(158,172)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 07/15/2025, Strike Price 2564.51	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	405,193	2564.51	(12,189)	0	(13,253)	0	0		(10,312)	0	0	(1,064)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/15/2025, Strike Price 2199.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	219,974	2199.74	(12,199)	0	(3,509)	0	0		5,454	0	0	8,690	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/15/2025, Strike Price 5959.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/10/2024	07/15/2025	07/15/2025	Exercise	1	21,012,774	5959.38	(971,179)	0	(1,059,105)	0	0		(18,557)	0	0	(87,926)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5667.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	1,377,130	5667.2	(102,695)	0	(152,990)	0	0		14,800	0	0	(50,295)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 07/22/2025, Strike Price 2598.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	51,961	2598.04	(1,559)	0	(852)	0	0		(1,358)	0	0	707	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/22/2025, Strike Price 2415.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Expiration	1	130,445	2415.65	(7,656)	0	0	0	0		(3,460)	0	0	7,656	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/22/2025, Strike Price 5940.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/17/2024	07/22/2025	07/22/2025	Exercise	1	25,562,316	5940.58	(1,148,421)	0	(1,532,772)	0	0		99,765	0	0	(384,351)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5567.19	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	3,056,387	5567.19	(241,505)	0	(390,976)	0	0		57,867	0	0	(149,471)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/08/2025, Strike Price 1826.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Expiration	1	87,693	1826.94	(280)	0	0	0	0		(257)	0	0	280	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 07/08/2025, Strike Price 2503.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	205,281	2503.43	(7,727)	0	(12,685)	0	0		(6,312)	0	0	(4,959)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/08/2025, Strike Price 2190.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	361,408	2190.35	(19,225)	0	(9,683)	0	0		10,238	0	0	9,542	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 07/08/2025, Strike Price 5853.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	07/03/2024	07/08/2025	07/08/2025	Exercise	1	19,521,189	5853.43	(895,735)	0	(1,420,443)	0	0		206,630	0	0	(524,709)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5482.87	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	9,139,944	5482.87	(770,526)	0	(1,150,563)	0	0		241,198	0	0	(380,039)	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 07/01/2025, Strike Price 360.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	12,624	360.68	(21)	0	0	0	0		25	0	0	21	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 07/01/2025, Strike Price 1891.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	26,479	1891.39	(6)	0	0	0	0		(6)	0	0	6	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 07/01/2025, Strike Price 2506.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	190,459	2506.04	(6,292)	0	(11,223)	0	0		(5,090)	0	0	(4,930)	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 07/01/2025, Strike Price 407.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Expiration	1	12,231	407.7	(242)	0	0	0	0		(115)	0	0	242	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/01/2025, Strike Price 2170.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	293,003	2170.39	(16,101)	0	(288)	0	0		9,341	0	0	15,813	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/01/2025, Strike Price 5810.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/26/2024	07/01/2025	07/01/2025	Exercise	1	26,075,415	5810.03	(1,192,757)	0	(1,629,324)	0	0		396,719	0	0	(436,567)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5487.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	9,306,003	5487.03	(757,357)	0	(815,454)	0	0		253,092	0	0	(58,096)	0	0	
Written Option, Call, LMCDTRS.IDX/USD, Maturing on 06/24/2025, Strike Price 358.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	114,013	358.53	(325)	0	0	0	0		183	0	0	325	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/24/2025, Strike Price 2486.75	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	72,116	2486.75	(2,637)	0	(2,564)	0	0		(2,140)	0	0	73	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/24/2025, Strike Price 2184.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Expiration	1	126,681	2184.15	(6,532)	0	0	0	0		3,702	0	0	6,532	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/24/2025, Strike Price 5822.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/20/2024	06/24/2025	06/24/2025	Exercise	1	14,940,407	5822.45	(642,007)	0	(373,071)	0	0		223,828	0	0	268,936	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5433.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	3,569,967	5433.74	(284,500)	0	(356,902)	0	0		131,062	0	0	(72,402)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/17/2025, Strike Price 1811.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	479,928	1811.05	(1,552)	0	0	0	0		(1,410)	0	0	1,552	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/17/2025, Strike Price 2531.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	354,460	2531.86	(13,049)	0	(11,480)	0	0		(11,517)	0	0	1,569	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/17/2025, Strike Price 400.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	25,658	400.9	(692)	0	0	0	0		(325)	0	0	692	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, RTY.NYS/USD, Maturing on 06/17/2025, Strike Price 2186.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Expiration	1	255,815	2186.45	(15,266)	0	0	0	0		4,805	0	0	15,266	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/17/2025, Strike Price 5757.11	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2024	06/17/2025	06/17/2025	Exercise	1	15,682,368	5757.11	(664,991)	0	(598,899)	0	0		360,624	0	0	66,092	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5354.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	5,434,340	5354.03	(445,018)	0	(656,025)	0	0		258,539	0	0	(211,007)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 06/10/2025, Strike Price 353.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	62,543	353.35	(363)	0	0	0	0		84	0	0	363	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 06/10/2025, Strike Price 1777.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	554,471	1777.15	(3,170)	0	0	0	0		(2,641)	0	0	3,170	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/10/2025, Strike Price 2555.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	278,591	2555.88	(8,506)	0	(6,844)	0	0		(7,625)	0	0	1,662	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 06/10/2025, Strike Price 402.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	103,084	402.67	(2,426)	0	0	0	0		(1,188)	0	0	2,426	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/10/2025, Strike Price 2204.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Expiration	1	564,244	2204.08	(32,611)	0	0	0	0		7,677	0	0	32,611	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/10/2025, Strike Price 5689.47	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2024	06/10/2025	06/10/2025	Exercise	1	19,412,472	5689.47	(827,483)	0	(1,060,757)	0	0		603,790	0	0	(233,274)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5306.04	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	6,223,985	5306.04	(489,964)	0	(710,427)	0	0		363,817	0	0	(220,464)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 06/03/2025, Strike Price 2532.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	286,134	2532.16	(8,194)	0	(7,703)	0	0		(7,182)	0	0	490	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 06/03/2025, Strike Price 2228.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Expiration	1	135,959	2228.83	(6,372)	0	0	0	0		2,124	0	0	6,372	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 06/03/2025, Strike Price 5604.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/03/2025	06/03/2025	Exercise	1	15,143,062	5604.39	(657,565)	0	(830,325)	0	0		634,493	0	0	(172,759)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5321.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	5,363,981	5321.41	(434,626)	0	(485,261)	0	0		278,446	0	0	(50,635)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5222.68	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	4,747,416	5222.68	(378,280)	0	(397,442)	0	0		332,933	0	0	(19,162)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/28/2025, Strike Price 1809.9	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	405,418	1809.9	(732)	0	0	0	0		(665)	0	0	732	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 05/13/2025, Strike Price 352.34	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	52,146	352.34	(301)	0	0	0	0		5	0	0	301	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 05/13/2025, Strike Price 1733.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	12,137	1733.83	(87)	0	0	0	0	(55)	0	0	87	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 05/28/2025, Strike Price 2541.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	429,473	2541.26	(13,998)	0	(6,474)	0	0	(12,720)	0	0	7,523	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 05/13/2025, Strike Price 2475.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	205,468	2475.52	(7,579)	0	(4,539)	0	0	(6,592)	0	0	3,040	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/28/2025, Strike Price 2207.63	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Expiration	1	234,009	2207.63	(14,464)	0	0	0	0	1,253	0	0	14,464	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 05/13/2025, Strike Price 394.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	31,557	394.46	(820)	0	0	0	0	(298)	0	0	820	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/28/2025, Strike Price 5643.55	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	05/28/2025	05/28/2025	Exercise	1	19,854,009	5643.55	(854,831)	0	(560,312)	0	0	690,785	0	0	294,519	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/13/2025, Strike Price 2187.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Expiration	1	172,820	2187.6	(10,810)	0	0	0	0	1,307	0	0	10,810	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/13/2025, Strike Price 5496.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/08/2024	05/13/2025	05/13/2025	Exercise	1	22,058,257	5496.7	(1,038,398)	0	(654,962)	0	0	1,142,942	0	0	383,436	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5127.79	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	2,081,883	5127.79	(151,616)	0	(226,905)	0	0	198,220	0	0	(75,289)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/06/2025, Strike Price 1712.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	179,847	1712.83	(1,266)	0	0	0	0	(431)	0	0	1,266	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 05/06/2025, Strike Price 2441.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	95,210	2441.28	(3,283)	0	(3,709)	0	0	(2,648)	0	0	(426)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 05/06/2025, Strike Price 2147.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Expiration	1	423,144	2147.94	(23,031)	0	0	0	0	11,554	0	0	23,031	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/06/2025, Strike Price 5373.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/01/2024	05/06/2025	05/06/2025	Exercise	1	23,306,084	5373.78	(1,039,599)	0	(1,357,004)	0	0	1,738,003	0	0	(317,405)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5303.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	1,262,178	5303.27	(104,819)	0	(155,916)	0	0	65,412	0	0	(51,097)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 05/20/2025, Strike Price 361.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	22,030	361.15	(54)	0	0	0	0	(15)	0	0	54	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 05/20/2025, Strike Price 1792.93	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	78,889	1792.93	(248)	0	0	0	0	(226)	0	0	248	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 05/20/2025, Strike Price 2521.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	214,305	2521.24	(8,049)	0	(2,438)	0	0	(7,348)	0	0	5,611	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, RTY.NYS/USD, Maturing on 05/20/2025, Strike Price 2234.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Expiration	1	84,925	2234.88	(5,330)	0	0	0		(446)	0	0	5,330	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 05/20/2025, Strike Price 5604.28	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Exercise	1	18,522,145	5604.28	(867,828)	0	(1,170,301)	0	0	657,663	0	0	(302,473)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5099.96	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	2,534,680	5099.96	(213,052)	0	(211,349)	0	0	224,486	0	0	1,702	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 04/29/2025, Strike Price 352.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	83,223	352.64	(352)	0	0	0	0	33	0	0	352	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 04/29/2025, Strike Price 2377.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	52,312	2377.83	(2,626)	0	(1,818)	0	0	(1,997)	0	0	809	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/29/2025, Strike Price 2086.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Expiration	1	127,273	2086.45	(9,410)	0	0	0	0	3,763	0	0	9,410	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/29/2025, Strike Price 5346.29	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2024	04/29/2025	04/29/2025	Exercise	1	17,787,107	5346.29	(947,208)	0	(595,267)	0	0	1,236,889	0	0	351,941	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5061.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	1,381,877	5061.82	(118,416)	0	(60,300)	0	0	129,552	0	0	58,116	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/22/2025, Strike Price 1779.03	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	172,566	1779.03	(225)	0	0	0	0	(195)	0	0	225	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 04/22/2025, Strike Price 2372.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Exercise	1	37,956	2372.27	(1,591)	0	(298)	0	0	(1,137)	0	0	1,293	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/22/2025, Strike Price 2065.38	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	86,746	2065.38	(5,940)	0	0	0	0	3,630	0	0	5,940	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/22/2025, Strike Price 5306.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2024	04/22/2025	04/22/2025	Expiration	1	15,399,898	5306.65	(846,059)	0	0	0	0	1,135,515	0	0	846,059	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5209.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Exercise	1	1,437,935	5209.91	(118,320)	0	(42,352)	0	0	92,518	0	0	75,968	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 04/15/2025, Strike Price 357.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	77,134	357.1	(93)	0	0	0	0	35	0	0	93	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 04/15/2025, Strike Price 2442.88	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	92,829	2442.88	(3,823)	0	0	0	0	(3,371)	0	0	3,823	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/15/2025, Strike Price 2154.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	165,870	2154.16	(11,039)	0	0	0	0	1,191	0	0	11,039	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/15/2025, Strike Price 5472.17	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2024	04/15/2025	04/15/2025	Expiration	1	14,539,556	5472.17	(737,587)	0	0	0	0	669,499	0	0	737,587	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5243.77	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	2,899,805	5243.77	(237,457)	0	0	0		163,486	0	0	237,457	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 04/08/2025, Strike Price 354.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	32,979	354.61	(107)	0	0	0		(34)	0	0	107	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/08/2025, Strike Price 1832.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	67,808	1832.66	(56)	0	0	0		(56)	0	0	56	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5137.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	2,470,935	5137.08	(179,814)	0	(393,179)	0	0	201,109	0	0	(213,365)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 03/04/2025, Strike Price 347.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	20,150	347.41	(72)	0	(130)	0	0	4	0	0	(59)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/04/2025, Strike Price 2436.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	82,844	2436.58	(2,787)	0	0	0		(2,613)	0	0	2,787	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/04/2025, Strike Price 395.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	47,074	395.58	(828)	0	0	0		(552)	0	0	828	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/04/2025, Strike Price 2180.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Expiration	1	137,354	2180.22	(8,576)	0	0	0		(1,401)	0	0	8,576	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/04/2025, Strike Price 5388.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/28/2024	03/04/2025	03/04/2025	Exercise	1	7,188,739	5388.86	(311,218)	0	(754,564)	0	0	427,015	0	0	(443,346)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5088.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	768,409	5088.8	(53,067)	0	(139,574)	0	0	72,533	0	0	(86,507)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 02/25/2025, Strike Price 343.54	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	4,466	343.54	(24)	0	(45)	0	0	6	0	0	(21)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 02/25/2025, Strike Price 2403.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	64,887	2403.21	(2,362)	0	(1,082)	0	0	(2,175)	0	0	1,280	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/25/2025, Strike Price 2119.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	69,932	2119.14	(4,713)	0	(2,515)	0	0	316	0	0	2,198	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/25/2025, Strike Price 5322.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2024	02/25/2025	02/25/2025	Exercise	1	8,728,211	5322.08	(365,816)	0	(1,133,322)	0	0	629,955	0	0	(767,506)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 5029.73	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	1,408,324	5029.73	(111,636)	0	(303,772)	0	0	136,219	0	0	(192,136)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 02/19/2025, Strike Price 2357.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	66,019	2357.82	(2,360)	0	(2,516)	0	0	(2,022)	0	0	(156)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/19/2025, Strike Price 2163.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	60,576	2163.44	(3,616)	0	(3,263)	0	0	(420)	0	0	353	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 02/19/2025, Strike Price 5288.52	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2024	02/19/2025	02/19/2025	Exercise	1	8,440,478	5288.52	(394,361)	0	(1,318,472)	0	0		616,345	0	0	(924,111)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 5026.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	1,045,535	5026.61	(79,892)	0	(207,871)	0	0		103,764	0	0	(127,979)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 02/11/2025, Strike Price 2348.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	305,319	2348.61	(11,983)	0	(4,775)	0	0		(10,515)	0	0	7,208	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/11/2025, Strike Price 2103.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	103,073	2103.53	(5,688)	0	(8,633)	0	0		1,881	0	0	(2,945)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/11/2025, Strike Price 5268.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2024	02/11/2025	02/11/2025	Exercise	1	7,934,406	5268.53	(365,145)	0	(1,140,735)	0	0		607,528	0	0	(775,590)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 4890.97	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	3,423,679	4890.97	(264,235)	0	(847,189)	0	0		439,338	0	0	(582,954)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 01/28/2025, Strike Price 2340.92	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	170,887	2340.92	(6,441)	0	(1,452)	0	0		(5,977)	0	0	4,989	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/28/2025, Strike Price 2095.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	146,689	2095.56	(8,526)	0	(14,852)	0	0		1,962	0	0	(6,327)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/28/2025, Strike Price 5166.21	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2024	01/28/2025	01/28/2025	Exercise	1	6,643,746	5166.21	(278,414)	0	(1,202,449)	0	0		662,743	0	0	(924,035)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 04/08/2025, Strike Price 2486.1	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	124,305	2486.1	(4,416)	0	0	0	0		(4,121)	0	0	4,416	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/08/2025, Strike Price 2206.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	410,344	2206.15	(26,678)	0	0	0	0		(4,195)	0	0	26,678	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 4958.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	396,689	4958.61	(26,250)	0	(86,554)	0	0		49,288	0	0	(60,304)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/08/2025, Strike Price 5498.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2024	04/08/2025	04/08/2025	Expiration	1	25,659,259	5498.02	(1,312,295)	0	0	0	0		1,013,799	0	0	1,312,295	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 02/04/2025, Strike Price 345.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Expiration	1	29,696	345.3	(77)	0	0	0	0		(6)	0	0	77	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 02/04/2025, Strike Price 1749.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Expiration	1	85,703	1749.05	(407)	0	0	0	0		(407)	0	0	407	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 02/04/2025, Strike Price 2371.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	128,055	2371.39	(5,014)	0	(452)	0	0		(4,767)	0	0	4,562	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 02/04/2025, Strike Price 2110.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	166,742	2110.66	(8,928)	0	(13,986)	0	0		2,353	0	0	(5,057)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 02/04/2025, Strike Price 5213.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/31/2024	02/04/2025	02/04/2025	Exercise	1	7,450,463	5213.76	(273,450)	0	(1,181,454)	0	0		715,893	0	0	(908,004)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5254.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	2,196,318	5254.35	(183,070)	0	(136,515)	0	0		112,874	0	0	46,556	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 04/01/2025, Strike Price 1759.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	112,598	1759.35	(886)	0	0	0	0		(861)	0	0	886	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 04/01/2025, Strike Price 2491.66	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	44,850	2491.66	(1,631)	0	0	0	0		(1,547)	0	0	1,631	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 04/01/2025, Strike Price 2202.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Expiration	1	101,330	2202.82	(7,434)	0	0	0	0		(1,969)	0	0	7,434	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 04/01/2025, Strike Price 5522.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/27/2024	04/01/2025	04/01/2025	Exercise	1	8,802,546	5522.3	(447,595)	0	(93,472)	0	0		299,848	0	0	354,123	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 4839.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	972,802	4839.81	(66,291)	0	(232,527)	0	0		145,089	0	0	(166,235)	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 01/22/2025, Strike Price 343.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Expiration	1	19,244	343.64	(51)	0	0	0	0		(18)	0	0	51	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 01/22/2025, Strike Price 2321.35	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Expiration	1	11,607	2321.35	(387)	0	0	0	0		(355)	0	0	387	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 01/22/2025, Strike Price 2030.98	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	62,960	2030.98	(3,913)	0	(7,592)	0	0		2,453	0	0	(3,679)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/22/2025, Strike Price 5089.71	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	01/17/2024	01/22/2025	01/22/2025	Exercise	1	4,143,024	5089.71	(156,740)	0	(738,257)	0	0		496,552	0	0	(581,517)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5175.27	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	2,101,160	5175.27	(172,358)	0	(188,250)	0	0		139,163	0	0	(15,892)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/18/2025, Strike Price 2473.06	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	76,665	2473.06	(3,058)	0	0	0	0		(2,915)	0	0	3,058	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/18/2025, Strike Price 2150.7	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Expiration	1	184,960	2150.7	(13,880)	0	0	0	0		(1,540)	0	0	13,880	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5241.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	1,750,671	5241.53	(141,518)	0	(142,294)	0	0		96,296	0	0	(776)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/18/2025, Strike Price 5439.48	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/13/2024	03/18/2025	03/18/2025	Exercise	1	8,268,010	5439.48	(411,099)	0	(303,179)	0	0		383,905	0	0	107,920	0	0	
Written Option, Call, LMQDTRS.IDX/USD, Maturing on 03/25/2025, Strike Price 353.02	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2ID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	81,195	353.02	(279)	0	0	0	0		(106)	0	0	279	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MXEA.ASE/USD, Maturing on 03/25/2025, Strike Price 2473.76	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	76,687	2473.76	(2,750)	0	(348)	0	0		(2,578)	0	0	2,402	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 03/25/2025, Strike Price 399.23	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	7,585	399.23	(158)	0	0	0	0		(112)	0	0	158	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/25/2025, Strike Price 2191	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Expiration	1	107,359	2191	(7,068)	0	0	0	0		(1,118)	0	0	7,068	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/25/2025, Strike Price 5496.78	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2024	03/25/2025	03/25/2025	Exercise	1	8,618,951	5496.78	(432,034)	0	(267,783)	0	0		322,853	0	0	164,251	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 01/14/2025, Strike Price 4783.83	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2024	01/14/2025	01/14/2025	Exercise	1	4,597,261	4783.83	(376,207)	0	(1,002,525)	0	0		683,665	0	0	(626,318)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5157.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	2,491,005	5157.36	(190,201)	0	(296,002)	0	0		185,653	0	0	(105,801)	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 03/11/2025, Strike Price 350.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	22,429	350.45	(67)	0	0	0	0		(12)	0	0	67	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 03/11/2025, Strike Price 2466.81	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	125,807	2466.81	(4,518)	0	(1,475)	0	0		(4,316)	0	0	3,043	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 03/11/2025, Strike Price 2189.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Expiration	1	387,465	2189.07	(25,963)	0	0	0	0		(5,938)	0	0	25,963	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 03/11/2025, Strike Price 5420.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/06/2024	03/11/2025	03/11/2025	Exercise	1	10,927,526	5420.4	(497,087)	0	(705,197)	0	0		575,646	0	0	(208,110)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5564.41	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	1,335,458	5564.41	(93,104)	0	(197,815)	0	0		44,052	0	0	(104,711)	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 07/29/2025, Strike Price 2501.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	112,564	2501.43	(4,480)	0	(8,529)	0	0		(3,482)	0	0	(4,049)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 07/29/2025, Strike Price 2389.01	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Expiration	1	107,505	2389.01	(6,203)	0	0	0	0		(2,151)	0	0	6,203	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/29/2025, Strike Price 5820.6	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2024	07/29/2025	07/29/2025	Exercise	1	15,331,460	5820.6	(653,923)	0	(1,496,217)	0	0		344,106	0	0	(842,294)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/04/2025, Strike Price 5770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/04/2025	08/04/2025	Exercise	1	25,561,100	5770	(870,232)	0	(2,073,284)	0	0		1,003,977	0	0	(1,203,053)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 07/30/2025, Strike Price 5522.3	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	07/30/2025	07/30/2025	Exercise	1	2,153,697	5522.3	(122,936)	0	(330,938)	0	0		114,375	0	0	(208,002)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 08/05/2025, Strike Price 1890.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/05/2025	08/05/2025	Expiration	1	189,040	1890.4	(217)	0	0	0	0		(210)	0	0	217	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 08/07/2025, Strike Price 5344.16	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/07/2025	08/07/2025	Exercise	1	3,046,171	5344.16	66,388	0	89,963	0	0		(10,204)	0	0	23,575	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5540	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/11/2025	08/11/2025	Exercise	1	21,218,200	5540	(1,671,948)	0	(3,253,394)	0	0		648,656	0	0	(1,581,445)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5790	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	08/18/2025	08/18/2025	Exercise	1	20,265,000	5790	(1,218,000)	0	(2,309,300)	0	0		260,751	0	0	(1,091,300)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/14/2025, Strike Price 5344.39	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	08/14/2025	08/14/2025	Exercise	1	2,458,419	5344.39	70,027	0	96,536	0	0		(8,263)	0	0	26,508	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/25/2025, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/25/2025	08/25/2025	Exercise	1	27,752,400	5930	(1,268,280)	0	(2,512,739)	0	0		296,924	0	0	(1,244,459)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/21/2025, Strike Price 5634.61	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/29/2024	08/21/2025	08/21/2025	Exercise	1	6,479,802	5634.61	48,496	0	73,566	0	0		(8,337)	0	0	25,070	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/02/2025, Strike Price 5930	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2024	09/02/2025	09/02/2025	Exercise	1	27,871,000	5930	(1,007,680)	0	(2,492,222)	0	0		600,062	0	0	(1,484,542)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 08/29/2025, Strike Price 5648.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2024	08/29/2025	08/29/2025	Exercise	1	8,698,536	5648.4	85,285	0	86,918	0	0		18,550	0	0	1,632	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/05/2025, Strike Price 5408.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/05/2025	09/05/2025	Exercise	1	2,650,126	5408.42	41,185	0	59,050	0	0		(6,020)	0	0	17,865	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/08/2025, Strike Price 5780	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2024	09/08/2025	09/08/2025	Exercise	1	26,934,800	5780	(1,503,316)	0	(3,268,990)	0	0		600,559	0	0	(1,765,674)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/15/2025, Strike Price 5850	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2024	09/15/2025	09/15/2025	Exercise	1	33,169,500	5850	(2,080,890)	0	(4,163,424)	0	0		240,854	0	0	(2,082,534)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/11/2025, Strike Price 5471.05	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2024	09/11/2025	09/11/2025	Exercise	1	2,954,367	5471.05	61,538	0	83,684	0	0		(3,644)	0	0	22,145	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/18/2025, Strike Price 5618.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/18/2025	09/18/2025	Exercise	1	4,101,330	5618.26	48,903	0	69,627	0	0		(3,281)	0	0	20,725	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5970	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/26/2024	09/22/2025	09/22/2025	Exercise	1	39,521,400	5970	(2,153,221)	0	(4,596,663)	0	0		75,262	0	0	(2,443,442)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/29/2025, Strike Price 6030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2024	09/29/2025	09/29/2025	Exercise	1	34,793,100	6030	(1,587,789)	0	(3,541,049)	0	0		179,779	0	0	(1,953,260)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 09/25/2025, Strike Price 5718.57	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2024	09/25/2025	09/25/2025	Exercise	1	13,209,897	5718.57	41,257	0	61,908	0	0		(3,871)	0	0	20,651	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, MLSB.IDX/USD, Maturing on 09/30/2025, Strike Price 1834.65	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2024	09/30/2025	09/30/2025	Expiration	1	183,465	1834.65	(1,291)	0	0	0	0		(1,110)	0	0	1,291	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/02/2025, Strike Price 5699.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/02/2025	10/02/2025	Exercise	1	11,912,875	5699.94	52,564	0	130,709	0	0		(42,673)	0	0	78,145	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/06/2025, Strike Price 6030	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/06/2025	10/06/2025	Exercise	1	40,581,900	6030	(2,165,243)	0	(4,615,367)	0	0		(59,199)	0	0	(2,450,124)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 10/07/2025, Strike Price 1887.43	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/10/2024	10/07/2025	10/07/2025	Expiration	1	320,863	1887.43	(1,153)	0	0	0	0		(1,083)	0	0	1,153	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/14/2025, Strike Price 6060	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/17/2024	10/14/2025	10/14/2025	Exercise	1	44,662,200	6060	(2,648,799)	0	(3,629,799)	0	0		(419,873)	0	0	(981,000)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/09/2025, Strike Price 5695.94	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/17/2024	10/09/2025	10/09/2025	Exercise	1	3,645,402	5695.94	53,963	0	76,218	0	0		(886)	0	0	22,254	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/17/2025, Strike Price 5864.67	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/17/2025	10/17/2025	Exercise	1	7,682,718	5864.67	43,230	0	64,727	0	0		(1,509)	0	0	21,497	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/20/2025, Strike Price 6130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/20/2025	10/20/2025	Exercise	1	53,392,300	6130	(2,445,158)	0	(4,651,227)	0	0		(107,557)	0	0	(2,206,069)	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 10/21/2025, Strike Price 356.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2024	10/21/2025	10/21/2025	Expiration	1	114,125	356.64	(2,544)	0	0	0	0		(968)	0	0	2,544	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/27/2025, Strike Price 6130	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2024	10/27/2025	10/27/2025	Exercise	1	37,822,100	6130	(1,634,186)	0	(4,082,627)	0	0		67,472	0	0	(2,448,441)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/23/2025, Strike Price 5797.42	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2024	10/23/2025	10/23/2025	Exercise	1	4,637,936	5797.42	29,600	0	45,248	0	0		(1,838)	0	0	15,648	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 10/28/2025, Strike Price 1880.22	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2024	10/28/2025	10/28/2025	Expiration	1	75,209	1880.22	(96)	0	0	0	0		(66)	0	0	96	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/03/2025, Strike Price 6070	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/03/2025	11/03/2025	Exercise	1	58,089,900	6070	(3,885,707)	0	(7,370,814)	0	0		(841,329)	0	0	(3,485,107)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 10/30/2025, Strike Price 5705.45	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	10/30/2025	10/30/2025	Exercise	1	5,990,723	5705.45	98,763	0	133,844	0	0		3,474	0	0	35,081	0	0	
Written Option, Call, PIMGOPT.IDX/USD, Maturing on 11/04/2025, Strike Price 414.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	62,193	414.62	(1,877)	0	0	0	0		(871)	0	0	1,877	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 11/04/2025, Strike Price 372.07	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	89,297	372.07	(755)	0	0	0	0		(406)	0	0	755	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/04/2025, Strike Price 1793.32	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/07/2024	11/04/2025	11/04/2025	Expiration	1	197,265	1793.32	(2,383)	0	0	0	0		(1,602)	0	0	2,383	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 11/06/2025, Strike Price 5712.69	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	11/06/2025	11/06/2025	Exercise	1	1,885,188	5712.69	67,033	0	93,341	0	0		3,365	0	0	26,308	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/10/2025, Strike Price 6150	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	11/10/2025	11/10/2025	Exercise	1	41,574,000	6150	(2,540,002)	0	(3,912,688)	0	0		(656,319)	0	0	(1,372,686)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/12/2025, Strike Price 1879.26	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	11/12/2025	11/12/2025	Expiration	1	187,926	1879.26	(354)	0	0	0	0		(257)	0	0	354	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/13/2025, Strike Price 5870.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/13/2025	11/13/2025	Exercise	1	3,874,609	5870.62	50,787	0	75,742	0	0		1,094	0	0	24,955	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/17/2025, Strike Price 6240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/17/2025	11/17/2025	Exercise	1	44,179,200	6240	(2,111,468)	0	(3,498,299)	0	0		(434,696)	0	0	(1,386,830)	0	0	
Written Option, Call, LMDDTRS.IDX/USD, Maturing on 11/18/2025, Strike Price 376.13	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Expiration	1	481,446	376.13	(3,232)	0	0	0	0		(1,802)	0	0	3,232	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/18/2025, Strike Price 1850.14	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Expiration	1	425,532	1850.14	(1,525)	0	0	0	0		(1,007)	0	0	1,525	0	0	
Written Option, Call, PIMGCPT.IDX/USD, Maturing on 11/18/2025, Strike Price 408.46	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2024	11/18/2025	11/18/2025	Exercise	1	32,677	408.46	(1,109)	0	(82)	0	0		(362)	0	0	1,026	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/20/2025, Strike Price 5893.62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/27/2024	11/20/2025	11/20/2025	Exercise	1	6,954,472	5893.62	57,726	0	89,350	0	0		(752)	0	0	31,624	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/24/2025, Strike Price 6210	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/27/2024	11/24/2025	11/24/2025	Exercise	1	44,898,300	6210	(2,583,279)	0	(2,841,318)	0	0		(718,058)	0	0	(258,039)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 11/25/2025, Strike Price 1834.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/27/2024	11/25/2025	11/25/2025	Expiration	1	201,766	1834.24	(1,522)	0	0	0	0		(1,132)	0	0	1,522	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/01/2025, Strike Price 6300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/01/2025	12/01/2025	Exercise	1	41,139,000	6300	(2,359,224)	0	(3,585,558)	0	0		(928,385)	0	0	(1,226,334)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 11/28/2025, Strike Price 5987.37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	11/28/2025	11/28/2025	Exercise	1	9,699,539	5987.37	52,472	0	72,916	0	0		6,788	0	0	20,444	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/02/2025, Strike Price 1806.58	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/05/2024	12/02/2025	12/02/2025	Expiration	1	126,461	1806.58	(1,822)	0	0	0	0		(1,347)	0	0	1,822	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/04/2025, Strike Price 6047.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2024	12/04/2025	12/04/2025	Exercise	1	8,224,124	6047.15	39,764	0	58,643	0	0		4,402	0	0	18,879	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 6350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2024	12/08/2025	12/08/2025	Exercise	1	32,893,000	6350	(1,653,141)	0	(2,695,672)	0	0		(610,045)	0	0	(1,042,531)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/09/2025, Strike Price 1831.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2024	12/09/2025	12/09/2025	Expiration	1	274,662	1831.08	(2,105)	0	0	0	0		(1,462)	0	0	2,105	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Call, SPX.NYS/USD, Maturing on 12/11/2025, Strike Price 6034.91	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/11/2025	12/11/2025	Exercise	1	8,931,667	6034.91	45,880	0	72,934	0	0		1,576	0	0	27,054	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/15/2025	12/15/2025	Exercise	1	30,875,800	6340	(1,317,335)	0	(2,373,687)	0	0		(286,545)	0	0	(1,056,352)	0	0	
Written Option, Call, MLSB.IDX/USD, Maturing on 12/16/2025, Strike Price 1815.86	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/19/2024	12/16/2025	12/16/2025	Expiration	1	272,379	1815.86	(1,098)	0	0	0	0		(155)	0	0	1,098	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/18/2025, Strike Price 5867.08	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/26/2024	12/18/2025	12/18/2025	Exercise	1	1,056,074	5867.08	26,100	0	37,260	0	0		2,248	0	0	11,160	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 6240	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/26/2024	12/22/2025	12/22/2025	Exercise	1	33,945,600	6240	(1,959,923)	0	(3,234,080)	0	0		(508,558)	0	0	(1,274,157)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/29/2025, Strike Price 6290	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/29/2025	12/29/2025	Exercise	1	23,839,100	6290	0	(949,888)	(2,425,373)	0	0		0	0	0	(1,475,485)	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/26/2025, Strike Price 5970.84	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/26/2025	12/26/2025	Exercise	1	5,194,631	5970.84	0	39,368	60,204	0	0		0	0	0	20,837	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 12/30/2025, Strike Price 371.95	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	12/30/2025	12/30/2025	Expiration	1	360,792	371.95	0	(1,589)	0	0	0		0	0	0	1,589	0	0	
Written Option, Call, LMQDTR5.IDX/USD, Maturing on 01/06/2026, Strike Price 371.64	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/13/2025	01/06/2026	01/06/2026	Expiration	1	37,164	371.64	0	(119)	0	0	0		0	0	0	119	0	0	
Written Option, Call, MXEA.ASE/USD, Maturing on 12/22/2025, Strike Price 2509.82	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	12/22/2025	12/22/2025	Exercise	1	4,517,676	2509.82	0	(161,442)	(632,358)	0	0		0	0	0	(470,916)	0	0	
Written Option, Call, RTY.NYS/USD, Maturing on 12/22/2025, Strike Price 2389.56	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	12/22/2025	12/22/2025	Exercise	1	7,216,471	2389.56	0	(504,799)	(422,392)	0	0		0	0	0	82,407	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 6350	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/27/2025	12/08/2025	12/08/2025	Exercise	1	2,794,000	6350	0	(244,992)	(228,976)	0	0		0	0	0	16,016	0	0	
Written Option, Call, SPX.NYS/USD, Maturing on 12/15/2025, Strike Price 6340	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/27/2025	12/15/2025	12/15/2025	Exercise	1	760,800	6340	0	(69,323)	(58,489)	0	0		0	0	0	10,834	0	0	
0649999999. Subtotal - written options - hedging other - call options and warrants												(2,025,688,576)	(914,507,014)	(3,661,320,737)	0	0	XXX	384,547,901	0	0	(721,125,144)	0	0	XXX
Written Option, Put, PIMGEM.IDX/USD, Maturing on 03/25/2025, Strike Price 258	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/26/2024	03/25/2025	03/25/2025	Expiration	1	12,900,000	258	(317,025)	0	0	0	0		(257,287)	0	0	317,025	0	0	
Written Option, Put, MSEHZN.IDX/USD, Maturing on 03/25/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/08/2024	03/25/2025	03/25/2025	Exercise	1	11,475,000	255	(277,200)	0	(18,450)	0	0		(198,153)	0	0	258,750	0	0	
Written Option, Put, MSEHZN.IDX/USD, Maturing on 06/24/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2024	06/24/2025	06/24/2025	Exercise	1	3,825,000	255	(94,050)	0	(73,200)	0	0		(46,512)	0	0	20,850	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Option, Put, PIMGEM.IDX/USD, Maturing on 06/24/2025, Strike Price 265	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2024	06/24/2025	06/24/2025	Exercise	1	10,600,000	265	(295,336)	0	(414,800)	0	0		(45,230)	0	0	(119,464)	0	0	
Written Option, Put, MSEHZN.IDX/USD, Maturing on 09/23/2025, Strike Price 260	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	09/23/2025	09/23/2025	Exercise	1	23,400,000	260	(603,000)	0	(333,900)	0	0		26,137	0	0	269,100	0	0	
Written Option, Put, PIMGEM.IDX/USD, Maturing on 09/23/2025, Strike Price 270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2024	09/23/2025	09/23/2025	Exercise	1	16,200,000	270	(352,560)	0	(669,000)	0	0		316,690	0	0	(316,440)	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 01/03/2025, Strike Price 5786.89	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/01/2024	01/03/2025	01/03/2025	Expiration	1	839,099,050	5786.89	(24,215,000)	0	0	0	0		(24,212,902)	0	0	24,215,000	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 4613.44	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	9,928,123	4613.44	(706,662)	0	(586,530)	0	0		(90,118)	0	0	120,132	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 4691.74	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	45,721,006	4691.74	(3,346,947)	0	(2,783,803)	0	0		(427,237)	0	0	563,144	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 4564.36	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	44,479,688	4564.36	(3,109,774)	0	(2,578,198)	0	0		(396,312)	0	0	531,576	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 10/28/2030, Strike Price 5766.8	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/01/2024	10/28/2030	07/08/2025	Exercise	1	6,205,077	5766.8	(639,784)	0	(555,092)	0	0		(73,402)	0	0	84,691	0	0	
Written Option, Put, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 262	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/14/2024	12/23/2025	12/23/2025	Exercise	1	18,340,000	262	(466,900)	0	(338,800)	0	0		186,787	0	0	128,100	0	0	
Written Option, Put, PIMGEM.IDX/USD, Maturing on 12/23/2025, Strike Price 267	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/15/2024	12/23/2025	12/23/2025	Exercise	1	32,040,000	267	(904,344)	0	(1,052,400)	0	0		312,949	0	0	(148,056)	0	0	
Written Option, Put, PIMGEM.IDX/USD, Maturing on 09/23/2025, Strike Price 270	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/15/2024	09/23/2025	09/23/2025	Exercise	1	13,500,000	270	(430,335)	0	(557,500)	0	0		127,373	0	0	(127,165)	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 04/02/2025, Strike Price 5897.92	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/02/2025	04/02/2025	04/02/2025	Exercise	1	1,061,625,600	5897.92	0	(30,292,200)	(47,673,000)	0	0		0	0	0	(17,380,800)	0	0	
Written Option, Put, NDX.IDX/USD, Maturing on 12/16/2025, Strike Price 19020.53	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/22/2025	12/16/2025	12/16/2025	Expiration	1	1,825,971	19020.53	0	(52,957)	0	0	0		0	0	0	52,957	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 03/17/2025, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/17/2025	03/17/2025	Expiration	1	117,040,000	5600	0	(1,759,780)	0	0	0		0	0	0	1,759,780	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 03/17/2025, Strike Price 5600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	03/17/2025	03/17/2025	Expiration	1	56,000,000	5600	0	(950,000)	0	0	0		0	0	0	950,000	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 03/20/2025, Strike Price 5700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/18/2025	03/20/2025	03/20/2025	Exercise	1	192,090,000	5700	0	(3,318,776)	(832,727)	0	0		0	0	0	2,486,049	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Put, MSEHZN.IDX/USD, Maturing on 12/23/2025, Strike Price 255	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2025	12/23/2025	07/08/2025	Exercise	1	14,535,000	255	0	(295,260)	(309,469)	0	0		0	0	0	(14,209)	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	09/22/2025	07/17/2025	Exercise	1	705,000,000	4700	0	(6,178,500)	(1,118,096)	0	0		0	0	0	5,060,404	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 06/23/2025, Strike Price 4700	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	06/23/2025	06/23/2025	Expiration	1	470,000,000	4700	0	(1,565,000)	0	0	0		0	0	0	1,565,000	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 03/31/2025, Strike Price 5770	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2025	03/31/2025	03/31/2025	Exercise	1	135,595,000	5770	0	(777,615)	(4,442,910)	0	0		0	0	0	(3,665,295)	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 04/09/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/07/2025	04/09/2025	04/09/2025	Exercise	1	92,000,000	5000	0	(974,648)	(317,032)	0	0		0	0	0	657,616	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 05/19/2025, Strike Price 5300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/08/2025	05/19/2025	05/19/2025	Expiration	1	371,000,000	5300	0	(19,232,500)	0	0	0		0	0	0	19,232,500	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 04/14/2025, Strike Price 5064	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/08/2025	04/14/2025	04/14/2025	Expiration	1	96,216,000	5064	0	(1,406,000)	0	0	0		0	0	0	1,406,000	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 4600	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/15/2025	08/18/2025	07/17/2025	Exercise	1	690,000,000	4600	0	(11,076,000)	(217,160)	0	0		0	0	0	10,858,840	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 04/21/2025, Strike Price 5407	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/15/2025	04/21/2025	04/21/2025	Exercise	1	120,035,400	5407	0	(838,272)	(2,759,460)	0	0		0	0	0	(1,921,188)	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	08/11/2025	07/23/2025	Exercise	1	559,431,250	5888.75	0	(3,938,986)	(468,222)	0	0		0	0	0	3,470,764	0	0	
Written Option, Put, NDX.IDX/USD, Maturing on 08/11/2025, Strike Price 21089.26	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	08/11/2025	Expiration	1	98,697,737	21089.26	0	(623,177)	0	0	0		0	0	0	623,177	0	0	
Written Option, Put, MXEF.ASE/USD, Maturing on 08/11/2025, Strike Price 1164.77	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	08/11/2025	Expiration	1	62,850,989	1164.77	0	(306,397)	0	0	0		0	0	0	306,397	0	0	
Written Option, Put, MXEA.ASE/USD, Maturing on 08/11/2025, Strike Price 2592.35	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	07/23/2025	Exercise	1	79,481,451	2592.35	0	(771,090)	(343,286)	0	0		0	0	0	427,804	0	0	
Written Option, Put, MID.NYS/USD, Maturing on 08/11/2025, Strike Price 3004.961	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	08/11/2025	Expiration	1	81,795,038	3004.961	0	(220,888)	0	0	0		0	0	0	220,888	0	0	
Written Option, Put, RTY.NYS/USD, Maturing on 08/11/2025, Strike Price 2059.06	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	08/11/2025	08/11/2025	Expiration	1	87,015,876	2059.06	0	(480,048)	0	0	0		0	0	0	480,048	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 12/08/2025, Strike Price 5335.15	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/02/2025	12/08/2025	12/08/2025	Expiration	1	4,454,850	5335.15	0	(51,762)	0	0	0		0	0	0	51,762	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5387.2	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/02/2025	12/22/2025	12/22/2025	Expiration	1	3,393,936	5387.2	0	(46,456)	0	0	0		0	0	0	46,456	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 5481.24	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/02/2025	12/22/2025	12/22/2025	Expiration	1	3,173,638	5481.24	0	(48,300)	0	0	0		0	0	0	48,300	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 12/24/2025, Strike Price 4747.4	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/02/2025	12/24/2025	12/24/2025	Expiration	1	3,066,820	4747.4	0	(21,925)	0	0	0		0	0	0	21,925	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	08/18/2025	07/17/2025	Expiration	1	255,000,000	5100	0	(19,322)	0	0	0		0	0	0	19,322	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 4900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	08/18/2025	07/17/2025	Expiration	1	392,000,000	4900	0	(9,740)	0	0	0		0	0	0	9,740	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 08/18/2025, Strike Price 5100	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	08/18/2025	07/17/2025	Expiration	1	765,000,000	5100	0	35,034	0	0	0		0	0	0	(35,034)	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	09/22/2025	07/17/2025	Expiration	1	200,000,000	4000	0	(4,521)	0	0	0		0	0	0	4,521	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 3800	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	09/22/2025	07/17/2025	Expiration	1	190,000,000	3800	0	(4,063)	0	0	0		0	0	0	4,063	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 3900	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	09/22/2025	07/17/2025	Expiration	1	390,000,000	3900	0	(8,007)	0	0	0		0	0	0	8,007	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	09/22/2025	07/17/2025	Expiration	1	420,000,000	4200	0	(13,671)	0	0	0		0	0	0	13,671	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	09/22/2025	07/17/2025	Expiration	1	300,000,000	5000	0	(19,494)	0	0	0		0	0	0	19,494	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 09/22/2025, Strike Price 5200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	09/22/2025	07/17/2025	Expiration	1	780,000,000	5200	0	38,490	0	0	0		0	0	0	(38,490)	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 4000	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	12/22/2025	07/17/2025	Expiration	1	400,000,000	4000	0	(19,784)	0	0	0		0	0	0	19,784	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 4200	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	12/22/2025	07/17/2025	Expiration	1	420,000,000	4200	0	(22,604)	0	0	0		0	0	0	22,604	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 12/22/2025, Strike Price 4300	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/15/2025	12/22/2025	07/17/2025	Expiration	1	430,000,000	4300	0	(34,348)	0	0	0		0	0	0	34,348	0	0	
Written Option, Put, EFA.ASE/USD, Maturing on 12/22/2025, Strike Price 62	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2025	12/22/2025	07/23/2025	Expiration	1	124,000,000	62	0	(84,957)	0	0	0		0	0	0	84,957	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Option, Put, EFA.ASE/USD, Maturing on 12/22/2025, Strike Price 60	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2025	12/22/2025	07/23/2025	Expiration	1	120,000,000	60	0	(108,729)	0	0	0		0	0	0	108,729	0	0	
Written Option, Put, MXEA.ASE/USD, Maturing on 08/11/2025, Strike Price 2592.35	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2025	08/11/2025	07/23/2025	Expiration	1	466,623,000	2592.35	0	(7,103,998)	0	0	0		0	0	0	7,103,998	0	0	
Written Option, Put, EEM.ASE/USD, Maturing on 09/22/2025, Strike Price 37	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2025	09/22/2025	07/23/2025	Expiration	1	37,000,000	37	0	(14,787)	0	0	0		0	0	0	14,787	0	0	
Written Option, Put, RTY.NYS/USD, Maturing on 08/11/2025, Strike Price 2059.06	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	08/11/2025	Expiration	1	287,238,870	2059.06	0	(881,975)	0	0	0		0	0	0	881,975	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	07/23/2025	Expiration	1	317,580,288	5888.75	0	(151,911)	0	0	0		0	0	0	151,911	0	0	
Written Option, Put, MID.NYS/USD, Maturing on 08/11/2025, Strike Price 3004.961	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	08/11/2025	08/11/2025	Expiration	1	308,308,999	3004.961	0	(3,488,400)	0	0	0		0	0	0	3,488,400	0	0	
Written Option, Put, NDX.IDX/USD, Maturing on 08/11/2025, Strike Price 21089.26	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	08/11/2025	08/11/2025	Expiration	1	728,001,255	21089.26	0	(825,967)	0	0	0		0	0	0	825,967	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	08/11/2025	08/11/2025	Expiration	1	716,660,875	5888.75	0	(827,511)	0	0	0		0	0	0	827,511	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	08/11/2025	08/11/2025	Expiration	1	736,093,750	5888.75	0	(456,713)	0	0	0		0	0	0	456,713	0	0	
Written Option, Put, MXEF.ASE/USD, Maturing on 08/11/2025, Strike Price 1164.77	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	08/11/2025	08/11/2025	Expiration	1	257,880,078	1164.77	0	(236,455)	0	0	0		0	0	0	236,455	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on 08/11/2025, Strike Price 5888.75	Macro Asset Liability Management hedges		Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2025	08/11/2025	08/11/2025	Expiration	1	736,093,750	5888.75	0	(449,238)	0	0	0		0	0	0	449,238	0	0	
0659999999. Subtotal - written options - hedging other - put options												(35,758,915)	(99,939,206)	(68,443,034)	0	0	XXX	(24,777,217)	0	0	67,255,089	0	0	XXX
0709999999. Subtotal - written options - hedging other												(2,061,447,491)	(1,014,446,221)	(3,729,763,771)	0	0	XXX	359,770,685	0	0	(653,870,055)	0	0	XXX
0779999999. Subtotal - written options - replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - written options - income generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - written options - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total written options - call options and warrants												(2,025,688,576)	(914,507,014)	(3,661,320,737)	0	0	XXX	384,547,901	0	0	(721,125,144)	0	0	XXX
0939999999. Total written options - put options												(35,758,915)	(99,939,206)	(68,443,034)	0	0	XXX	(24,777,217)	0	0	67,255,089	0	0	XXX
0949999999. Total written options - caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total written options - floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total written options - collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total written options - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total written options												(2,061,447,491)	(1,014,446,221)	(3,729,763,771)	0	0	XXX	359,770,685	0	0	(653,870,055)	0	0	XXX
Currency Swap, Maturing on 09/30/2024, Paying 5.204% GBP, Receiving 5.301% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/07/2023	01/15/2025	01/15/2025	Maturity	1	2,231,316	(5.204% GBP)/5.301% USD	0	0	0	322,673	0		0	0	0	0	0	0	100/100
Currency Swap, Maturing on 09/30/2024, Paying 5.204% GBP, Receiving 5.301% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/07/2023	01/15/2025	01/15/2025	Maturity	1	29,965,506	(5.204% GBP)/5.301% USD	0	0	0	170,161	0		0	0	0	0	0	0	100/100
Currency Swap, Maturing on 10/15/2029, Paying 6.13% GBP, Receiving 5.818% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	12/19/2025	12/19/2025	Maturity	1	33,539,032	(6.13% GBP)/5.818% USD	0	0	0	(94,058)	0		(2,156,109)	(2,156,109)	0	0	0	0	100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 01/07/2036, Paying 6.12% GBP, Receiving 6.046% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/09/2025	01/07/2036	01/07/2036	Maturity	1	90,772,060	(6.12% GBP)/6.046% USD	0	0	0	0	0		0	0	0	0	0	0	100/100
Currency Swap, Maturing on 11/08/2030, Paying 5.22% GBP, Receiving 4.985% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/05/2025	11/08/2030	11/08/2030	Maturity	1	26,292,992	(5.22% GBP)/4.985% USD	0	0	0	(480,118)	0		0	0	0	0	0	0	100/100
Currency Swap, Maturing on 09/30/2032, Paying 4.34% EUR, Receiving 5.5645% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2025	09/30/2032	09/30/2032	Maturity	1	35,221,878	(4.34% EUR)/5.5645% USD	0	0	0	(80,818)	0		0	0	0	0	0	0	100/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												0	0	0	(162,160)	0	XXX	(2,156,109)	(2,156,109)	0	0	0	0	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	(162,160)	0	XXX	(2,156,109)	(2,156,109)	0	0	0	0	XXX
Interest Rate Swap, Maturing on 07/08/2053, Paying 1d USD SOFR, Receiving 1.4% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/02/2021	07/08/2053	08/20/2025	Sale	1	2,777,000	1.4% USD/(1d USD SOFR)	483,914,500	1,270,000	0	(94,485)	0	$	485,163,061	0	0	(485,184,500)	0	0	
Interest Rate Swap, Maturing on 01/31/2036, Paying 1d USD SOFR, Receiving 1.75% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/13/2022	01/31/2036	08/20/2025	Sale	1	20,000,000	1.75% USD/(1d USD SOFR)	96,083,000	3,300,000	0	0	0	$	99,723,518	0	0	(99,383,000)	0	0	
Interest Rate Swap, Maturing on 10/07/2037, Paying 1d USD SOFR, Receiving 1.8% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/13/2022	10/07/2037	08/20/2025	Sale	1	183,000,000	1.8% USD/(1d USD SOFR)	(16,961,000)	252,529,000	0	0	0	$	238,566,169	0	0	(235,568,000)	0	0	
Interest Rate Swap, Maturing on 12/02/2042, Paying 1.7% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/09/2022	12/02/2042	08/20/2025	Sale	1	274,000,000	(1.7% USD)/1d USD SOFR	52,859,000	(98,298,000)	0	0	0	$	(41,013,942)	0	0	45,439,000	0	0	
Interest Rate Swap, Maturing on 12/03/2052, Paying 1.65% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/09/2022	12/03/2052	08/20/2025	Sale	1	246,000,000	(1.65% USD)/1d USD SOFR	14,795,000	(92,878,000)	0	0	0	$	(73,404,404)	0	0	78,083,000	0	0	
Interest Rate Swap, Maturing on 07/17/2046, Paying 1d USD SOFR, Receiving 2.9% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/14/2022	07/17/2046	08/20/2025	Sale	1	520,000,000	2.9% USD/(1d USD SOFR)	83,700,000	196,765,000	0	0	0	$	263,029,543	0	0	(280,465,000)	0	0	
Interest Rate Swap, Maturing on 07/16/2025, Paying 1d USD SOFR, Receiving 2.9% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/12/2022	07/16/2025	07/16/2025	Maturity	1	5,000,000	2.9% USD/(1d USD SOFR)	78,155,450	0	0	(92,101)	0	$	78,242,017	0	0	(78,155,450)	0	0	
Interest Rate Swap, Maturing on 07/16/2042, Paying 1d USD SOFR, Receiving 2.85% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/12/2022	07/16/2042	08/20/2025	Sale	1	755,000,000	2.85% USD/(1d USD SOFR)	(40,560,000)	177,960,000	0	(14,289,037)	0	$	131,000,273	0	0	(137,400,000)	0	0	
Interest Rate Swap, Maturing on 12/10/2029, Paying 1d USD SOFR, Receiving 3.1% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/01/2022	12/10/2029	08/20/2025	Sale	1	134,000,000	3.1% USD/(1d USD SOFR)	(11,838,000)	3,590,000	0	0	0	$	(6,093,845)	0	0	8,248,000	0	0	
Interest Rate Swap, Maturing on 12/08/2027, Paying 1d USD SOFR, Receiving 3.2% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/01/2022	12/08/2027	08/20/2025	Sale	1	140,000,000	3.2% USD/(1d USD SOFR)	(2,702,000)	4,785,000	0	0	0	$	3,939,278	0	0	(2,083,000)	0	0	
Interest Rate Swap, Maturing on 07/19/2029, Paying 1d USD SOFR, Receiving .75% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/09/2023	07/19/2029	08/20/2025	Sale	1	5,000,000	.75% USD/(1d USD SOFR)	56,424,000	721,000	0	(201,034)	0	$	57,202,354	0	0	(57,145,000)	0	0	
Interest Rate Swap, Maturing on 07/20/2033, Paying 3.15% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/12/2023	07/20/2033	08/20/2025	Sale	1	126,000,000	(3.15% USD)/1d USD SOFR	9,155,000	(20,225,000)	0	2,000,054	0	$	(15,913,849)	0	0	11,070,000	0	0	
Interest Rate Swap, Maturing on 03/17/2026, Paying 1d USD SOFR, Receiving 4.65% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/09/2023	03/17/2026	08/20/2025	Sale	1	20,000,000	4.65% USD/(1d USD SOFR)	7,545,000	(75,000)	0	(86,562)	0	$	7,527,306	0	0	(7,470,000)	0	0	
Interest Rate Swap, Maturing on 07/18/2028, Paying 4.0205% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/12/2023	07/18/2028	08/20/2025	Sale	1	140,000,000	(4.0205% USD)/1d USD SOFR	22,320,500	9,465,000	0	992,715	0	$	16,119,915	0	0	(31,785,500)	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap, Maturing on 10/04/2030, Paying 4.35% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/28/2023	10/04/2030	08/20/2025	Sale	1	350,000,000	(4.35% USD)/1d USD SOFR	(33,415,000)	(5,185,000)	0	0	0	$	(40,136,748)	0	0	38,600,000	0	0	
Interest Rate Swap, Maturing on 11/13/2053, Paying 1d USD SOFR, Receiving 4.35% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/26/2023	11/13/2053	08/20/2025	Sale	1	122,000,000	4.35% USD/(1d USD SOFR)	209,085,238	(128,540,568)	0	0	0	$	82,324,548	0	0	(80,544,670)	0	0	
Interest Rate Swap, Maturing on 03/29/2027, Paying 1d USD SOFR, Receiving 4.25% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/21/2024	03/29/2027	08/20/2025	Sale	1	1,520,000,000	4.25% USD/(1d USD SOFR)	(3,575,500)	(26,010,000)	0	(22,243,943)	0	$	7,407,964	0	0	29,585,500	0	0	
Interest Rate Swap, Maturing on 05/13/2025, Paying 5.15% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/06/2024	05/13/2025	05/13/2025	Maturity	1	3,150,000,000	(5.15% USD)/1d USD SOFR	(1,150,000)	(1,900,000)	0	(7,474,971)	0	$	5,349,609	0	0	3,050,000	0	0	
Interest Rate Swap, Maturing on 06/04/2029, Paying 4.35% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/29/2024	06/04/2029	08/20/2025	Sale	1	2,125,000,000	(4.35% USD)/1d USD SOFR	(13,243,000)	55,415,000	0	10,784,309	0	$	(1,851,570)	0	0	(42,172,000)	0	0	
Interest Rate Swap, Maturing on 11/09/2034, Paying 1d USD SOFR, Receiving 3.8% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/05/2024	11/09/2034	08/20/2025	Sale	1	792,000,000	3.8% USD/(1d USD SOFR)	(8,155,000)	7,990,000	0	0	0	$	7,005,820	0	0	165,000	0	0	
Interest Rate Swap, Maturing on 10/21/2025, Paying 4.15% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/15/2025	10/21/2025	08/20/2025	Sale	1	1,000,000,000	(4.15% USD)/1d USD SOFR	0	(1,058,705)	0	0	0	$	0	0	0	1,058,705	0	0	
Interest Rate Swap, Maturing on 04/28/2032, Paying 3.65% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/22/2025	04/28/2032	08/20/2025	Sale	1	20,000,000	(3.65% USD)/1d USD SOFR	0	(813,000)	0	0	0	$	0	0	0	813,000	0	0	
Interest Rate Swap, Maturing on 05/16/2035, Paying 3.85% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/12/2025	05/16/2035	08/20/2025	Sale	1	275,000,000	(3.85% USD)/1d USD SOFR	0	1,584,000	0	0	0	$	0	0	0	(1,584,000)	0	0	
Interest Rate Swap, Maturing on 05/26/2026, Paying 4.08% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/19/2025	05/26/2026	08/20/2025	Sale	1	800,000,000	(4.08% USD)/1d USD SOFR	0	(290,000)	0	0	0	$	0	0	0	290,000	0	0	
Interest Rate Swap, Maturing on 06/09/2055, Paying 4.068% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	06/09/2055	08/20/2025	Sale	1	100,800,000	(4.068% USD)/1d USD SOFR	0	(137,889)	0	0	0	$	0	0	0	137,889	0	0	
Interest Rate Swap, Maturing on 06/09/2055, Paying 4.071% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	06/09/2055	08/20/2025	Sale	1	135,000,000	(4.071% USD)/1d USD SOFR	0	(114,316)	0	0	0	$	0	0	0	114,316	0	0	
Interest Rate Swap, Maturing on 06/09/2055, Paying 4.08% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	06/09/2055	08/20/2025	Sale	1	135,000,000	(4.08% USD)/1d USD SOFR	0	97,138	0	0	0	$	0	0	0	(97,138)	0	0	
Interest Rate Swap, Maturing on 06/09/2055, Paying 4.081% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	06/09/2055	08/20/2025	Sale	1	135,000,000	(4.081% USD)/1d USD SOFR	0	120,684	0	0	0	$	0	0	0	(120,684)	0	0	
Interest Rate Swap, Maturing on 06/09/2055, Paying 4.084% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	06/09/2055	08/20/2025	Sale	1	135,000,000	(4.084% USD)/1d USD SOFR	0	191,321	0	0	0	$	0	0	0	(191,321)	0	0	
Interest Rate Swap, Maturing on 08/09/2030, Paying 1d USD SOFR, Receiving 3.54% USD	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/29/2025	08/09/2030	08/20/2025	Sale	1	180,000,000	3.54% USD/(1d USD SOFR)	0	(285,000)	0	0	0	$	0	0	0	285,000	0	0	
1059999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108 - interest rate												982,437,188	339,972,665	0	(30,705,054)	0	XXX	1,304,187,018	0	0	(1,322,409,853)	0	0	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108												982,437,188	339,972,665	0	(30,705,054)	0	XXX	1,304,187,018	0	0	(1,322,409,853)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap, Maturing on 09/23/2037, Paying 1d USD CME_SOFR, Receiving 2.6867% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/17/2022	03/07/2025	03/07/2025	Maturity	1	325,000,000	2.6867% USD/(1d USD CME_SOFR)	0	0	(42,420,000)	0	0		47,438,804	0	0	(42,420,000)	0	0	
Interest Rate Swap, Maturing on 06/05/2036, Paying 1d USD CME_SOFR, Receiving 2.01% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2023	03/06/2025	03/06/2025	Maturity	1	325,000,000	2.01% USD/(1d USD CME_SOFR)	0	0	(59,900,000)	0	0		67,408,689	0	0	(59,900,000)	0	0	
Interest Rate Swap, Maturing on 11/21/2050, Paying 0% USD, Receiving 1d USD SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2023	01/28/2025	01/28/2025	Maturity	1	300,000,000	(0% USD)/1d USD SOFR	0	0	162,735,000	0	0		(158,803,434)	0	0	162,735,000	0	0	
Interest Rate Swap, Maturing on 06/03/2050, Paying .91% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2023	06/02/2025	06/02/2025	Maturity	1	250,000,000	.91% USD)/1d USD CME_SOFR	0	0	105,710,000	0	0		(97,548,245)	0	0	105,710,000	0	0	
Interest Rate Swap, Maturing on 08/22/2050, Paying .937% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2023	03/07/2025	03/07/2025	Maturity	1	200,000,000	.937% USD)/1d USD CME_SOFR	0	0	44,186,949	0	0		(43,453,805)	0	0	44,186,949	0	0	
Interest Rate Swap, Maturing on 06/26/2071, Paying 1d USD CME_SOFR, Receiving 1.21% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/01/2023	03/07/2025	03/10/2025	Maturity	1	200,000,000	1.21% USD/(1d USD CME_SOFR)	0	0	(37,000,000)	0	0		34,967,939	0	0	(37,000,000)	0	0	
Interest Rate Swap, Maturing on 02/24/2028, Paying 1d USD CME_SOFR, Receiving 3.411% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/03/2023	03/07/2025	03/07/2025	Maturity	1	325,000,000	3.411% USD/(1d USD CME_SOFR)	0	0	(36,857,864)	(5,703,957)	0		11,340,087	0	0	(36,857,864)	0	0	
Interest Rate Swap, Maturing on 08/14/2041, Paying 1.733% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2023	03/07/2025	03/07/2025	Maturity	1	235,000,000	(1.733% USD)/1d USD CME_SOFR	0	0	47,820,000	0	0		(48,901,094)	0	0	47,820,000	0	0	
Interest Rate Swap, Maturing on 05/24/2045, Paying .717% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2023	03/07/2025	03/07/2025	Maturity	1	275,000,000	(.717% USD)/1d USD CME_SOFR	0	0	50,459,073	0	0		(49,907,053)	0	0	50,459,073	0	0	
Interest Rate Swap, Maturing on 06/08/2062, Paying 1d USD CME_SOFR, Receiving 2.105% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/14/2023	03/07/2025	03/07/2025	Maturity	1	70,000,000	2.105% USD/(1d USD CME_SOFR)	0	0	(23,130,000)	0	0		24,165,056	0	0	(23,130,000)	0	0	
Interest Rate Swap, Maturing on 09/07/2051, Paying 0% USD, Receiving 1d USD SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/22/2023	01/28/2025	01/28/2025	Maturity	1	200,000,000	(0% USD)/1d USD SOFR	0	0	93,540,000	0	0		(90,747,882)	0	0	93,540,000	0	0	
Interest Rate Swap, Maturing on 06/01/2056, Paying 1d USD CME_SOFR, Receiving 2.308% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/22/2023	03/07/2025	03/07/2025	Maturity	1	150,000,000	2.308% USD/(1d USD CME_SOFR)	0	0	(3,145,676)	0	0		38,834,115	0	0	(3,145,676)	0	0	
Interest Rate Swap, Maturing on 07/01/2052, Paying 1.998% USD, Receiving 1d USD CME_SOFR	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/22/2023	06/03/2025	06/03/2025	Maturity	1	200,000,000	(1.998% USD)/1d USD CME_SOFR	0	0	68,365,098	5,234,902	0		(68,477,989)	0	0	68,365,098	0	0	
Interest Rate Swap, Maturing on 09/08/2055, Paying 1d USD SOFR, Receiving .923% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/23/2023	02/28/2025	02/28/2025	Maturity	1	13,000,000	.923% USD/(1d USD SOFR)	0	0	0	0	0		6,554,581	0	0		0	0	
Interest Rate Swap, Maturing on 09/07/2045, Paying 1d USD SOFR, Receiving .888% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/23/2023	02/28/2025	02/28/2025	Maturity	1	18,000,000	.888% USD/(1d USD SOFR)	0	0	(26,390,000)	0	0		8,241,666	0	0	(26,390,000)	0	0	
Interest Rate Swap, Maturing on 09/08/2050, Paying 1d USD SOFR, Receiving .888% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/23/2023	02/28/2025	02/28/2025	Maturity	1	9,000,000	.888% USD/(1d USD SOFR)	0	0	400,000	0	0		4,578,320	0	0		0	0	
Interest Rate Swap, Maturing on 03/16/2050, Paying 1d USD SOFR, Receiving .637% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/23/2023	02/28/2025	02/28/2025	Maturity	1	5,000,000	.637% USD/(1d USD SOFR)	0	0	400,105	0	0		2,620,560	0	0		0	0	
Interest Rate Swap, Maturing on 09/08/2055, Paying 1d USD SOFR, Receiving .899% USD	Hedges of Interest Rates for Life Insurance Products		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/23/2023	02/28/2025	02/28/2025	Maturity	1	9,000,000	.899% USD/(1d USD SOFR)	0	0	0	0	0		4,889,741	0	0		0	0	
Interest Rate Swap, Maturing on 09/24/2025, Paying 1d USD SOFR + 82.65bp, Receiving .9% USD	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2023	09/24/2025	09/24/2025	Maturity	1	110,000,000	.9% USD/(1d USD SOFR + 82.65bp)	0	0	0	(3,334,559)	0		3,117,785	0	0		0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap, Maturing on 02/16/2033, Paying 1d USD SOFR, Receiving 3.75% USD	Hedges of Interest Rate Risk in Funds Withheld Portfolio		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	01/19/2024	01/28/2025	01/28/2025	Maturity	1	520,000,000	3.75% USD/(1d USD SOFR)	0	0	0	(21,395,000)	0		18,008,745	0	0	0	0	0	
Interest Rate Swap, Maturing on 03/16/2039, Paying 3.946% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	02/22/2024	02/20/2025	02/20/2025	Maturity	1	6,500,000	(3.946% USD)/1d USD SOFR	0	0	0	244,969	0		(183,885)	0	0	0	0	0	
Interest Rate Swap, Maturing on 03/15/2034, Paying 3.931% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	02/22/2024	10/20/2025	10/20/2025	Maturity	1	11,000,000	(3.931% USD)/1d USD SOFR	0	0	0	(201,585)	0		(456,674)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/07/2024	06/14/2034	10/20/2025	Sale	1	14,000,000	(3.657% USD)/1d USD SOFR	0	0	0	0	0		(562,651)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/07/2024	06/14/2034	02/20/2025	Sale	1	10,000,000	(3.657% USD)/1d USD SOFR	0	0	0	0	0		(401,894)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2039, Paying 3.698% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/08/2024	10/20/2025	10/20/2025	Maturity	1	4,000,000	(3.698% USD)/1d USD SOFR	0	0	0	246,203	0		(425,626)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/08/2024	10/20/2025	10/20/2025	Maturity	1	3,000,000	(3.657% USD)/1d USD SOFR	0	0	0	(8,579)	0		(120,568)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2044, Paying 3.64% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/21/2024	02/20/2025	02/20/2025	Maturity	1	2,000,000	(3.64% USD)/1d USD SOFR	0	0	0	168,327	0		(140,026)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/21/2024	10/20/2025	10/20/2025	Maturity	1	10,000,000	(3.657% USD)/1d USD SOFR	0	0	0	(28,597)	0		(401,894)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/21/2024	02/19/2025	02/19/2025	Maturity	1	13,000,000	(3.657% USD)/1d USD SOFR	0	0	0	591,831	0		(522,462)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/21/2024	10/20/2025	10/20/2025	Maturity	1	13,000,000	(3.657% USD)/1d USD SOFR	0	0	0	(37,176)	0		(522,462)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/28/2024	08/14/2025	08/14/2025	Maturity	1	3,000,000	(3.657% USD)/1d USD SOFR	0	0	0	35,244	0		(120,568)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	03/28/2024	08/14/2025	08/14/2025	Maturity	1	6,000,000	(3.657% USD)/1d USD SOFR	0	0	0	70,488	0		(241,136)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/16/2031, Paying 3.69% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	04/01/2024	08/14/2025	08/14/2025	Maturity	1	3,000,000	(3.69% USD)/1d USD SOFR	0	0	0	34,240	0		(84,396)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	04/01/2024	08/14/2025	08/14/2025	Maturity	1	2,000,000	(3.657% USD)/1d USD SOFR	0	0	0	23,496	0		(80,379)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	04/01/2024	01/24/2025	01/24/2025	Maturity	1	6,000,000	(3.657% USD)/1d USD SOFR	0	0	0	286,966	0		(241,136)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	04/09/2024	08/14/2025	08/14/2025	Maturity	1	9,000,000	(3.657% USD)/1d USD SOFR	0	0	0	105,731	0		(361,704)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2044, Paying 3.64% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	04/11/2024	02/19/2025	02/19/2025	Maturity	1	11,000,000	(3.64% USD)/1d USD SOFR	0	0	0	904,424	0		(770,144)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	04/11/2024	02/25/2025	02/25/2025	Maturity	1	4,000,000	(3.657% USD)/1d USD SOFR	0	0	0	141,614	0		(160,757)	0	0	0	0	0	
Interest Rate Swap, Maturing on 05/23/2039, Paying 4.08% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	04/24/2024	12/19/2025	12/19/2025	Maturity	1	31,914,434	(4.08% GBP)/1d GBP SONIA	0	0	0	732,550	0		(518,930)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/03/2031, Paying 4.082% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	04/30/2024	06/03/2031	08/19/2025	Sale	1	14,867,782	(4.082% GBP)/1d GBP SONIA	0	0	0	116,752	0		(36,323)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/05/2034, Paying 4.054% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	04/30/2024	06/05/2034	08/19/2025	Sale	1	9,461,316	(4.054% GBP)/1d GBP SONIA	0	0	0	76,948	0		(54,850)	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/16/2031, Paying 3.69% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2NID5YB2LHS077	05/07/2024	09/03/2025	09/03/2025	Maturity	1	13,000,000	(3.69% USD)/1d USD SOFR	0	0	0	(10,516)	0		(365,715)	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap, Maturing on 06/14/2034, Paying 3.657% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/14/2024	01/24/2025	01/24/2025	Maturity	1	6,500,000	(3.657% USD)/1d USD SOFR	0	0	0	310,880	0		(261,231)	0	0		0	0	
Interest Rate Swap, Maturing on 05/23/2029, Paying 3.993% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2024	05/23/2029	08/19/2025	Sale	1	148,677,816	(3.993% GBP)/1d GBP SONIA	0	0	0	1,343,266	0		(1,359,424)	0	0		0	0	
Interest Rate Swap, Maturing on 06/16/2031, Paying 3.69% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2024	09/03/2025	09/03/2025	Maturity	1	13,000,000	(3.69% USD)/1d USD SOFR	0	0	0	(10,516)	0		(365,715)	0	0		0	0	
Interest Rate Swap, Maturing on 09/13/2034, Paying 4.15% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/24/2024	01/24/2025	01/24/2025	Maturity	1	11,000,000	(4.15% USD)/1d USD SOFR	0	0	0	38,051	0		48,245	0	0		0	0	
Interest Rate Swap, Maturing on 07/22/2031, Paying 3.859% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	07/22/2031	08/19/2025	Sale	1	81,096,990	(3.859% GBP)/1d GBP SONIA	0	0	0	704,095	0		(1,089,460)	0	0		0	0	
Interest Rate Swap, Maturing on 09/15/2031, Paying 3.91% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2024	02/20/2025	02/20/2025	Maturity	1	10,500,000	(3.91% USD)/1d USD SOFR	0	0	0	163,406	0		(114,343)	0	0		0	0	
Interest Rate Swap, Maturing on 09/13/2034, Paying 4.15% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/12/2024	06/04/2025	06/04/2025	Maturity	1	15,000,000	(4.15% USD)/1d USD SOFR	0	0	0	(303,886)	0		65,789	0	0		0	0	
Interest Rate Swap, Maturing on 09/14/2039, Paying 3.75% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/12/2024	09/03/2025	09/03/2025	Maturity	1	23,000,000	(3.75% USD)/1d USD SOFR	0	0	0	720,041	0		(1,003,109)	0	0		0	0	
Interest Rate Swap, Maturing on 09/14/2039, Paying 3.75% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/12/2024	06/04/2025	06/04/2025	Maturity	1	9,000,000	(3.75% USD)/1d USD SOFR	0	0	0	344,158	0		(392,521)	0	0		0	0	
Interest Rate Swap, Maturing on 02/27/2037, Paying 3.86% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/25/2024	02/27/2037	08/19/2025	Sale	1	63,525,976	(3.86% GBP)/1d GBP SONIA	0	0	0	289,356	0		(1,696,170)	0	0		0	0	
Interest Rate Swap, Maturing on 09/14/2044, Paying 3.739% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/29/2024	08/14/2025	08/14/2025	Maturity	1	21,000,000	(3.739% USD)/1d USD SOFR	0	0	0	0	0		(1,096,002)	0	0		0	0	
Interest Rate Swap, Maturing on 08/15/2031, Paying 3.672% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/31/2024	08/15/2031	08/19/2025	Sale	1	16,557,302	(3.672% GBP)/1d GBP SONIA	0	0	0	164,881	0		(384,274)	0	0		0	0	
Interest Rate Swap, Maturing on 09/14/2039, Paying 3.75% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	08/14/2025	08/14/2025	Maturity	1	13,500,000	(3.75% USD)/1d USD SOFR	0	0	0	0	0		(588,782)	0	0		0	0	
Interest Rate Swap, Maturing on 09/13/2034, Paying 4.15% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	09/13/2034	08/14/2025	Sale	1	12,000,000	(4.15% USD)/1d USD SOFR	0	0	0	0	0		52,631	0	0		0	0	
Interest Rate Swap, Maturing on 09/13/2034, Paying 4.15% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	01/24/2025	01/24/2025	Maturity	1	9,000,000	(4.15% USD)/1d USD SOFR	0	0	0	31,132	0		39,473	0	0		0	0	
Interest Rate Swap, Maturing on 09/14/2039, Paying 3.75% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2024	01/21/2025	01/21/2025	Maturity	1	15,000,000	(3.75% USD)/1d USD SOFR	0	0	0	810,700	0		(654,202)	0	0		0	0	
Interest Rate Swap, Maturing on 08/15/2031, Paying 3.672% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	08/15/2031	08/19/2025	Sale	1	52,713,044	(3.672% GBP)/1d GBP SONIA	0	0	0	524,928	0		(1,223,402)	0	0		0	0	
Interest Rate Swap, Maturing on 12/15/2064, Paying 3.125% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/16/2024	12/19/2025	12/19/2025	Maturity	1	14,500,000	(3.125% USD)/1d USD SOFR	0	0	0	2,625,420	0		(1,792,448)	0	0		0	0	
Interest Rate Swap, Maturing on 08/15/2031, Paying 3.672% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/23/2024	12/19/2025	12/19/2025	Maturity	1	30,584,666	(3.672% GBP)/1d GBP SONIA	0	0	0	436,507	0		(721,494)	0	0		0	0	
Interest Rate Swap, Maturing on 12/13/2034, Paying 3.3% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/23/2024	02/20/2025	02/20/2025	Maturity	1	9,000,000	(3.3% USD)/1d USD SOFR	0	0	0	632,542	0		(570,244)	0	0		0	0	
Interest Rate Swap, Maturing on 12/14/2044, Paying 3.417% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2024	08/14/2025	08/14/2025	Maturity	1	17,000,000	(3.417% USD)/1d USD SOFR	0	0	0	0	0		(1,588,907)	0	0		0	0	
Interest Rate Swap, Maturing on 12/15/2054, Paying 3.2865% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2024	08/14/2025	08/14/2025	Maturity	1	16,000,000	(3.2865% USD)/1d USD SOFR	0	0	0	928,699	0		(2,596,116)	0	0		0	0	
Interest Rate Swap, Maturing on 10/09/2031, Paying 3.565% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/27/2024	10/09/2031	08/19/2025	Sale	1	33,790,413	(3.565% GBP)/1d GBP SONIA	0	0	0	0	0		(932,121)	0	0		0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap, Maturing on 01/24/2033, Paying 4.209% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/09/2025	03/17/2025	03/17/2025	Maturity	1	24,593,782	.(4.209% GBP)/1d GBP SONIA	0	0	0	(653,833)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/14/2030, Paying 4.1% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/21/2025	09/03/2025	09/03/2025	Maturity	1	5,000,000	.. (4.1% USD)/1d USD SOFR	0	0	0	(146,274)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 02/01/2035, Paying 1d USD SOFR, Receiving 4.165% USD .	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/23/2025	02/24/2025	02/24/2025	Maturity	1	28,000,000	. 4.165% USD/(1d USD SOFR)	0	0	0	123,625	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/14/2035, Paying 4.06% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/27/2025	02/19/2025	02/19/2025	Maturity	1	5,000,000	. (4.06% USD)/1d USD SOFR	0	0	0	31,352	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/15/2028, Paying 4.01% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	06/04/2025	06/04/2025	Maturity	1	22,000,000	. (4.01% USD)/1d USD SOFR	0	0	0	(216,591)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/14/2035, Paying 4.06% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	10/20/2025	10/20/2025	Maturity	1	30,000,000	. (4.06% USD)/1d USD SOFR	0	0	0	(1,333,437)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/14/2035, Paying 4.06% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	06/04/2025	06/04/2025	Maturity	1	2,000,000	. (4.06% USD)/1d USD SOFR	0	0	0	(28,441)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/14/2035, Paying 4.06% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2025	02/20/2025	02/20/2025	Maturity	1	26,000,000	. (4.06% USD)/1d USD SOFR	0	0	0	131,862	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/14/2030, Paying 4.1% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/05/2025	05/12/2025	05/12/2025	Maturity	1	14,000,000	.. (4.1% USD)/1d USD SOFR	0	0	0	(257,770)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/12/2032, Paying 3.85% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/05/2025	03/12/2032	08/19/2025	Sale	1	24,329,097	..(3.85% GBP)/1d GBP SONIA	0	0	0	199	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/12/2035, Paying 3.93% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/05/2025	03/12/2035	08/19/2025	Sale	1	31,087,180	..(3.93% GBP)/1d GBP SONIA	0	0	0	12,105	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/13/2045, Paying 4.2% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2025	03/13/2045	08/19/2025	Sale	1	37,845,262	...(4.2% GBP)/1d GBP SONIA	0	0	0	(21,435)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/16/2055, Paying 4.05% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2025	08/14/2025	08/14/2025	Maturity	1	52,000,000	. (4.05% USD)/1d USD SOFR	0	0	0	17,266	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/16/2032, Paying 4.15% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2025	02/19/2025	02/19/2025	Maturity	1	18,000,000	. (4.15% USD)/1d USD SOFR	0	0	0	(38,659)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/16/2032, Paying 4.15% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2025	09/03/2025	09/03/2025	Maturity	1	18,000,000	. (4.15% USD)/1d USD SOFR	0	0	0	(675,734)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/16/2027, Paying 4.103% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	05/12/2025	05/12/2025	Maturity	1	12,000,000	(4.103% USD)/1d USD SOFR	0	0	0	(93,740)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/15/2045, Paying 4.2% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	10/20/2025	10/20/2025	Maturity	1	18,000,000	.. (4.2% USD)/1d USD SOFR	0	0	0	(233,389)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/15/2028, Paying 4.01% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/07/2025	05/12/2025	05/12/2025	Maturity	1	12,000,000	. (4.01% USD)/1d USD SOFR	0	0	0	(43,352)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/16/2032, Paying 4.15% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	09/03/2025	09/03/2025	Maturity	1	7,000,000	. (4.15% USD)/1d USD SOFR	0	0	0	(86,770)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/14/2035, Paying 4.06% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	10/20/2025	10/20/2025	Maturity	1	7,000,000	. (4.06% USD)/1d USD SOFR	0	0	0	(156,270)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 03/14/2030, Paying 4.1% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/10/2025	05/12/2025	05/12/2025	Maturity	1	5,000,000	.. (4.1% USD)/1d USD SOFR	0	0	0	(129,728)	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 04/03/2045, Paying 4.371% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	12/19/2025	12/19/2025	Maturity	1	30,584,666	.(4.371% GBP)/1d GBP SONIA	0	0	0	160,338	0		0	0	0		0	0	
Interest Rate Swap, Maturing on 06/15/2032, Paying 3.78% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/24/2025	09/03/2025	09/03/2025	Maturity	1	6,000,000	. (3.78% USD)/1d USD SOFR	0	0	0	(189,722)	0		0	0	0		0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap, Maturing on 03/31/2032, Paying 3.83% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/26/2025	06/04/2025	06/04/2025	Maturity	1	45,000,000	(3.83% USD)/1d USD SOFR	0	0	0	(127,491)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2032, Paying 3.78% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/27/2025	09/03/2025	09/03/2025	Maturity	1	6,000,000	(3.78% USD)/1d USD SOFR	0	0	0	(110,834)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2032, Paying 3.78% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2025	10/20/2025	10/20/2025	Maturity	1	48,000,000	(3.78% USD)/1d USD SOFR	0	0	0	(1,092,484)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2032, Paying 3.78% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/28/2025	06/12/2025	06/12/2025	Maturity	1	96,000,000	(3.78% USD)/1d USD SOFR	0	0	0	536,061	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/14/2045, Paying 3.8% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/02/2025	10/20/2025	10/20/2025	Maturity	1	75,000,000	(3.8% USD)/1d USD SOFR	0	0	0	273,577	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2032, Paying 3.78% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/02/2025	09/03/2025	09/03/2025	Maturity	1	25,000,000	(3.78% USD)/1d USD SOFR	0	0	0	(229,525)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2032, Paying 3.78% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/23/2025	06/04/2025	06/04/2025	Maturity	1	9,000,000	(3.78% USD)/1d USD SOFR	0	0	0	71,905	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2032, Paying 3.78% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/23/2025	09/03/2025	09/03/2025	Maturity	1	9,000,000	(3.78% USD)/1d USD SOFR	0	0	0	(85,400)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/13/2030, Paying 3.53% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/02/2025	06/04/2025	06/04/2025	Maturity	1	5,000,000	(3.53% USD)/1d USD SOFR	0	0	0	31,889	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/13/2030, Paying 3.53% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/05/2025	06/04/2025	06/04/2025	Maturity	1	4,500,000	(3.53% USD)/1d USD SOFR	0	0	0	28,714	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2032, Paying 3.78% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2025	09/05/2025	09/05/2025	Maturity	1	9,000,000	(3.78% USD)/1d USD SOFR	0	0	0	(150,936)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2032, Paying 3.78% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2025	09/03/2025	09/03/2025	Maturity	1	30,000,000	(3.78% USD)/1d USD SOFR	0	0	0	(470,557)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/13/2040, Paying 4.05% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	10/24/2025	10/24/2025	Maturity	1	8,000,000	(4.05% USD)/1d USD SOFR	0	0	0	(1,328,354)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/15/2037, Paying 3.95% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	10/24/2025	10/24/2025	Maturity	1	26,000,000	(3.95% USD)/1d USD SOFR	0	0	0	(727,592)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/13/2030, Paying 3.53% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	06/04/2025	06/04/2025	Maturity	1	12,000,000	(3.53% USD)/1d USD SOFR	0	0	0	(11,256)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 06/13/2035, Paying 4.166% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/09/2025	12/19/2025	12/19/2025	Maturity	1	113,030,287	(4.166% GBP)/1d GBP SONIA	0	0	0	(1,337,490)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/12/2035, Paying 3.9% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/16/2025	10/24/2025	10/24/2025	Maturity	1	55,000,000	(3.9% USD)/1d USD SOFR	0	0	0	(1,604,941)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/12/2035, Paying 3.9% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2025	10/24/2025	10/24/2025	Maturity	1	20,000,000	(3.9% USD)/1d USD SOFR	0	0	0	(275,076)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/12/2040, Paying 3.906% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/26/2025	10/24/2025	10/24/2025	Maturity	1	30,000,000	(3.906% USD)/1d USD SOFR	0	0	0	(423,497)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 07/12/2055, Paying 3.925% USD, Receiving 1d USD SOFR	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	07/23/2025	07/23/2025	Maturity	1	250,000,000	(3.925% USD)/1d USD SOFR	0	0	6,412,959	396,000	0		0	0	0	6,412,959	0	0	
Interest Rate Swap, Maturing on 07/12/2045, Paying 3.97% USD, Receiving 1d USD SOFR	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	07/21/2025	07/21/2025	Maturity	1	720,000,000	(3.97% USD)/1d USD SOFR	0	0	20,300,000	(1,273,500)	0		0	0	0	20,300,000	0	0	
Interest Rate Swap, Maturing on 09/14/2055, Paying 3.9525% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	10/24/2025	10/24/2025	Maturity	1	4,000,000	(3.9525% USD)/1d USD SOFR	0	0	0	(65,829)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/14/2055, Paying 3.9525% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	10/24/2025	10/24/2025	Maturity	1	8,000,000	(3.9525% USD)/1d USD SOFR	0	0	0	(131,658)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap, Maturing on 07/11/2035, Paying 3.69% USD, Receiving 1d USD SOFR	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	07/28/2025	07/28/2025	Maturity	1	751,500,000	(3.69% USD)/1d USD SOFR	0	0	11,580,000	(792,000)	0		0	0	0	11,580,000	0	0	
Interest Rate Swap, Maturing on 07/14/2032, Paying 3.525% USD, Receiving 1d USD SOFR	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	07/25/2025	07/25/2025	Maturity	1	1,550,000,000	(3.525% USD)/1d USD SOFR	0	0	13,682,000	(1,840,000)	0		0	0	0	13,682,000	0	0	
Interest Rate Swap, Maturing on 09/14/2055, Paying 3.9525% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/02/2025	10/24/2025	10/24/2025	Maturity	1	8,000,000	(3.9525% USD)/1d USD SOFR	0	0	0	(145,232)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/14/2055, Paying 3.9525% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/07/2025	10/24/2025	10/24/2025	Maturity	1	18,000,000	(3.9525% USD)/1d USD SOFR	0	0	0	(544,779)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/13/2028, Paying 3.48% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/07/2025	09/03/2025	09/03/2025	Maturity	1	15,000,000	(3.48% USD)/1d USD SOFR	0	0	0	(65,241)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/12/2030, Paying 3.58% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/29/2025	09/03/2025	09/03/2025	Maturity	1	2,000,000	(3.58% USD)/1d USD SOFR	0	0	0	(55,661)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/12/2040, Paying 3.906% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2025	10/24/2025	10/24/2025	Maturity	1	27,000,000	(3.906% USD)/1d USD SOFR	0	0	0	(486,147)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/12/2035, Paying 3.9% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/05/2025	10/24/2025	10/24/2025	Maturity	1	2,000,000	(3.9% USD)/1d USD SOFR	0	0	0	(21,143)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/13/2028, Paying 3.48% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/11/2025	08/19/2025	08/19/2025	Maturity	1	80,000,000	(3.48% USD)/1d USD SOFR	0	0	0	56,361	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/02/2050, Paying 4.55% GBP, Receiving 1d GBP SONIA	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2025	09/02/2025	09/02/2025	Maturity	1	155,435,898	(4.55% GBP)/1d GBP SONIA	0	0	12,393,307	0	0		0	0	0	12,393,307	0	0	
Interest Rate Swap, Maturing on 09/07/2050, Paying 1d USD SOFR, Receiving 4.05% USD ..	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2025	08/21/2025	08/21/2025	Maturity	1	65,000,000	4.05% USD/(1d USD SOFR)	0	0	1,884,500	0	0		0	0	0	1,884,500	0	0	
Interest Rate Swap, Maturing on 09/02/2037, Paying 4.21% GBP, Receiving 1d GBP SONIA	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2025	09/02/2037	08/19/2025	Sale	1	108,129,321	(4.21% GBP)/1d GBP SONIA	0	0	0	0	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/04/2037, Paying 1d USD SOFR, Receiving 3.83% USD ..	Hedges of Investment Assets		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2025	08/21/2025	08/21/2025	Maturity	1	20,000,000	3.83% USD/(1d USD SOFR)	0	0	0	(140,000)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/12/2030, Paying 3.4% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/13/2025	08/19/2025	08/19/2025	Maturity	1	23,000,000	(3.4% USD)/1d USD SOFR	0	0	0	81,203	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/14/2032, Paying 3.53% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/13/2025	08/19/2025	08/19/2025	Maturity	1	23,000,000	(3.53% USD)/1d USD SOFR	0	0	0	111,101	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/13/2028, Paying 3.48% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2025	08/19/2025	08/19/2025	Maturity	1	95,000,000	(3.48% USD)/1d USD SOFR	0	0	0	102,718	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/12/2040, Paying 3.906% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2025	10/24/2025	10/24/2025	Maturity	1	5,000,000	(3.906% USD)/1d USD SOFR	0	0	0	(112,334)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2030, Paying 3.2% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2025	10/01/2025	10/01/2025	Maturity	1	14,000,000	(3.2% USD)/1d USD SOFR	0	0	0	138,000	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2035, Paying 3.515% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	10/24/2025	10/24/2025	Maturity	1	23,000,000	(3.515% USD)/1d USD SOFR	0	0	0	92,636	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/13/2045, Paying 3.908% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/09/2025	10/24/2025	10/24/2025	Maturity	1	14,000,000	(3.908% USD)/1d USD SOFR	0	0	0	(47,995)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/14/2032, Paying 3.277% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2025	10/24/2025	10/24/2025	Maturity	1	100,000,000	(3.277% USD)/1d USD SOFR	0	0	0	683,983	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/14/2032, Paying 3.277% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/11/2025	09/25/2025	09/25/2025	Maturity	1	100,000,000	(3.277% USD)/1d USD SOFR	0	0	930,000	0	0		0	0	0	930,000	0	0	
Interest Rate Swap, Maturing on 12/12/2035, Paying 3.515% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/12/2025	10/24/2025	10/24/2025	Maturity	1	18,000,000	(3.515% USD)/1d USD SOFR	0	0	0	57,298	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap, Maturing on 12/12/2040, Paying 3.775% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2025	10/24/2025	10/24/2025	Maturity	1	13,000,000	(3.775% USD)/1d USD SOFR	0	0	0	18,793	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2030, Paying 3.2% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2025	10/01/2025	10/01/2025	Maturity	1	23,000,000	(3.2% USD)/1d USD SOFR	0	0	0	99,500	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/13/2028, Paying 3.212% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2025	10/01/2025	10/01/2025	Maturity	1	32,000,000	(3.212% USD)/1d USD SOFR	0	0	0	89,000	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2035, Paying 3.515% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/19/2025	10/24/2025	10/24/2025	Maturity	1	10,000,000	(3.515% USD)/1d USD SOFR	0	0	0	(42,723)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 09/12/2040, Paying 3.906% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/22/2025	10/24/2025	10/24/2025	Maturity	1	17,000,000	(3.906% USD)/1d USD SOFR	0	0	0	(139,981)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2030, Paying 3.2% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/25/2025	10/01/2025	10/01/2025	Maturity	1	10,000,000	(3.2% USD)/1d USD SOFR	0	0	0	(10,500)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2030, Paying 3.2% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/25/2025	10/01/2025	10/01/2025	Maturity	1	10,000,000	(3.2% USD)/1d USD SOFR	0	0	0	(10,500)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2040, Paying 3.775% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/02/2025	10/20/2025	10/20/2025	Maturity	1	18,000,000	(3.775% USD)/1d USD SOFR	0	0	0	(188,000)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2030, Paying 3.4% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/17/2025	12/08/2025	12/08/2025	Maturity	1	10,000,000	(3.4% USD)/1d USD SOFR	0	0	0	(12,448)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2040, Paying 3.775% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/18/2025	12/08/2025	12/08/2025	Maturity	1	9,000,000	(3.775% USD)/1d USD SOFR	0	0	0	25,698	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/12/2035, Paying 3.67% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/18/2025	12/08/2025	12/08/2025	Maturity	1	9,000,000	(3.67% USD)/1d USD SOFR	0	0	0	8,856	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 12/14/2055, Paying 4.003% USD, Receiving 1d USD SOFR	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/20/2025	12/11/2025	12/11/2025	Maturity	1	14,000,000	(4.003% USD)/1d USD SOFR	0	(100,759)	0	0	0		0	0	0	100,759	0	0	
Interest Rate Swap, Maturing on 12/12/2040, Paying 3.775% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	12/08/2025	12/08/2025	Maturity	1	30,000,000	(3.775% USD)/1d USD SOFR	0	0	547,092	0	0		0	0	0	547,092	0	0	
Interest Rate Swap, Maturing on 12/12/2035, Paying 3.67% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/25/2025	12/08/2025	12/08/2025	Maturity	1	40,000,000	(3.67% USD)/1d USD SOFR	0	0	0	322,682	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 03/14/2029, Paying 3.367% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/16/2025	12/16/2025	Maturity	1	24,000,000	(3.367% USD)/1d USD SOFR	0	0	0	(15,000)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 03/14/2029, Paying 3.367% USD, Receiving 1d USD SOFR	Hedges of Issued GICs	Exhibit 7	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/09/2025	12/16/2025	12/16/2025	Maturity	1	35,000,000	(3.367% USD)/1d USD SOFR	0	0	0	(40,000)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 03/13/2031, Paying 3.45% USD, Receiving 1d USD SOFR	Hedges of Investment Assets	Schedule D	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/12/2025	12/26/2025	12/26/2025	Maturity	1	7,000,000	(3.45% USD)/1d USD SOFR	0	0	0	(453)	0		0	0	0	0	0	0	
Interest Rate Swap, Maturing on 01/06/2055, Paying 1d USD SOFR, Receiving 3.83% USD ..	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/31/2024	01/06/2055	01/06/2055	Maturity	1	350,000,000	3.83% USD/(1d USD SOFR)	0	0	0	0	0		1,732,562	0	0	0	0	0	
Interest Rate Swap, Maturing on 01/05/2040, Paying 1d USD SOFR, Receiving 4.099% USD .	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/31/2024	01/05/2040	01/05/2040	Maturity	1	160,000,000	4.099% USD/(1d USD SOFR)	0	0	0	0	0		583,271	0	0	0	0	0	
Interest Rate Swap, Maturing on 01/05/2045, Paying 1d USD SOFR, Receiving 4.093% USD .	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/31/2024	01/05/2045	01/05/2045	Maturity	1	400,000,000	4.093% USD/(1d USD SOFR)	0	0	0	0	0		1,524,857	0	0	0	0	0	
Interest Rate Swap, Maturing on 01/02/2025, Paying 3.962% USD, Receiving 1 day USD SOFR	Interest Rates		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2025	10/28/2025	10/28/2025	Maturity	1		(3.962% USD)/ 1 day USD SOFR		0	0	741,587			(741,587)			0		
1119999999. Subtotal - swaps - hedging other - interest rate												0	(100,759)	412,502,544	(25,969,018)	0	XXX	(307,572,315)	0	0	411,803,197	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 04/01/2025, Paying 3.75% CAD, Receiving 3.93% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/11/2015	04/01/2025	04/01/2025	Maturity	1	14,812,257	(3.75% CAD)/3.93% USD	0	0	0	0	0		0	0	0		0	0	
Currency Swap, Maturing on 02/24/2025, Paying 3mo EUR EURIBOR + 214.9988bp, Receiving 1043.8669% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2016	02/28/2025	02/28/2025	Maturity	1	170,604,656	(3mo EUR EURIBOR + 214.9988bp)/1043.8669% USD	0	0	0	3,605,088	0		(4,166,474)	0	0		0	0	
Currency Swap, Maturing on 05/07/2025, Paying 0% CAD, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/29/2016	05/07/2025	05/07/2025	Maturity	1	12,476,095	(0% CAD)/0% USD	0	0	0	0	0		0	0	0		0	0	
Currency Swap, Maturing on 10/08/2025, Paying 4.4% GBP, Receiving 5.3524% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/30/2015	10/08/2025	10/08/2025	Maturity	1	207,441,361	(4.4% GBP)/5.3524% USD	0	0	0	28,361,490	0		(41,663,749)	0	0		0	0	
Currency Swap, Maturing on 08/27/2025, Paying 2.896% GBP, Receiving 4.524% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/14/2018	08/27/2025	08/27/2025	Maturity	1	283,051,948	(2.896% GBP)/4.524% USD	0	0	0	236,073	0		(20,036,795)	0	0		0	0	
Currency Swap, Maturing on 12/15/2028, Paying 3mo GBP LIBOR, Receiving -13.8452% USD	Hedges of Investment in Foreign Operations	Schedule BA	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2018	03/24/2025	03/24/2025	Maturity	1	31,515,719	(3mo GBP LIBOR)/-13.8452% USD	0	0	0	498,385	0		(449,893)	0	0		0	0	
Currency Swap, Maturing on 01/29/2029, Paying 3mo GBP LIBOR + 200bp, Receiving 2.9796% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/18/2018	08/05/2025	08/05/2025	Maturity	1	24,376,053	(3mo GBP LIBOR + 200bp)/2.9796% USD	0	0	0	(1,030,559)	0		(840,859)	0	0		0	0	
Currency Swap, Maturing on 05/29/2048, Paying 1mo AUD BBR + 270bp, Receiving 4.3873% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2019	02/04/2025	02/04/2025	Maturity	1	573,569	(1mo AUD BBR + 270bp)/4.3873% USD	0	0	0	(1,000)	0		(2,134)	0	0		0	0	
Currency Swap, Maturing on 03/24/2049, Paying 1mo AUD BBR + 310bp, Receiving 4.7955% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2019	01/29/2025	01/29/2025	Maturity	1	172,247	(1mo AUD BBR + 310bp)/4.7955% USD	0	0	0	(2,430)	0		(1,185)	0	0		0	0	
Currency Swap, Maturing on 09/01/2034, Paying 3.75% AUD, Receiving 3.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/30/2019	12/10/2025	12/10/2025	Maturity	1	23,709,623	(3.75% AUD)/3.75% USD	0	0	0	2,520,606	0		(2,788,983)	0	0		0	0	
Currency Swap, Maturing on 09/01/2034, Paying 3.75% AUD, Receiving 3.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/30/2019	12/10/2025	12/10/2025	Maturity	1	4,184,051	(3.75% AUD)/3.75% USD	0	0	0	444,813	0		(492,174)	0	0		0	0	
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 215bp, Receiving 2.15% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2019	01/27/2025	01/27/2025	Maturity	1	4,119,567	(3mo EUR EURIBOR + 215bp)/2.15% USD	0	0	0	159,956	0		(159,572)	0	0		0	0	
Currency Swap, Maturing on 01/17/2031, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/15/2020	07/24/2025	07/24/2025	Maturity	1	8,712,349	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	0	(461,749)	0		(432,379)	0	0		0	0	
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 255bp, Receiving 2.55% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2020	01/27/2025	01/27/2025	Maturity	1	7,209,241	(3mo EUR EURIBOR + 255bp)/2.55% USD	0	0	0	176,284	0		(175,860)	0	0		0	0	
Currency Swap, Maturing on 04/23/2032, Paying 2.32% EUR, Receiving 3.35% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2020	04/23/2032	04/23/2032	Maturity	1	62,959,588	3.35% GBP/(2.32% EUR)	0	0	0	0	0		(1,418,900)	0	0		0	0	
Currency Swap, Maturing on 05/20/2031, Paying 3mo EUR EURIBOR + 112bp, Receiving 1.12% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2020	05/23/2025	05/23/2025	Maturity	1	14,539,626	(3mo EUR EURIBOR + 112bp)/1.12% USD	0	0	0	(932,092)	0		(304,627)	0	0		0	0	
Currency Swap, Maturing on 05/20/2031, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2020	05/23/2025	05/23/2025	Maturity	1	8,388,246	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	0	(538,386)	0		(175,960)	0	0		0	0	
Currency Swap, Maturing on 05/23/2031, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2020	08/28/2025	08/28/2025	Maturity	1	4,911,673	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	0	(605,190)	0		(167,066)	0	0		0	0	
Currency Swap, Maturing on 07/21/2031, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.85% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/16/2020	04/28/2025	04/28/2025	Maturity	1	12,483,849	(3mo EUR EURIBOR + 185bp)/1.85% USD	0	0	0	(58,752)	0		(599,272)	0	0		0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 08/18/2051, Paying 1mo AUD BBR + 141bp, Receiving 1.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2020	02/24/2025	02/24/2025	Maturity	1	4,408,499	. (1mo AUD BBR + 141bp)/1.5% USD	0	0	0	4,075	0		(113,795)	0	0		0	0	
Currency Swap, Maturing on 07/25/2031, Paying 3mo EUR EURIBOR + 135bp, Receiving 1.35% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2020	01/31/2025	01/31/2025	Maturity	1	19,273,070	(3mo EUR EURIBOR + 135bp)/1.35% USD	0	0	0	782,958	0		(847,988)	0	0		0	0	
Currency Swap, Maturing on 08/02/2032, Paying 3mo EUR EURIBOR + 185bp, Receiving 1.85% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2020	05/12/2025	05/12/2025	Maturity	1	25,659,165	(3mo EUR EURIBOR + 185bp)/1.85% USD	0	0	0	(990,624)	0		(1,137,349)	0	0		0	0	
Currency Swap, Maturing on 06/20/2062, Paying 1mo AUD BBR + 290bp, Receiving 2.9% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2020	08/26/2025	08/26/2025	Maturity	1	1,096,306	. (1mo AUD BBR + 290bp)/2.9% USD	0	0	0	(17,907)	0		(30,349)	0	0		0	0	
Currency Swap, Maturing on 09/04/2031, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/03/2020	03/13/2025	03/13/2025	Maturity	1	6,290,734	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	0	(151,296)	0		(110,502)	0	0		0	0	
Currency Swap, Maturing on 09/04/2031, Paying 3mo EUR EURIBOR + 210bp, Receiving 2.1% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/03/2020	03/13/2025	03/13/2025	Maturity	1	8,911,872	(3mo EUR EURIBOR + 210bp)/2.1% USD	0	0	0	(214,604)	0		(156,740)	0	0		0	0	
Currency Swap, Maturing on 08/07/2025, Paying 3mo GBP LIBOR + 375bp, Receiving 23.7983% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2020	08/07/2025	08/07/2025	Maturity	1	84,577,596	(3mo GBP LIBOR + 375bp)/23.7983% USD	0	0	0	(2,604,706)	0		(3,061,146)	0	0		0	0	
Currency Swap, Maturing on 08/07/2025, Paying 3mo GBP LIBOR + 375bp, Receiving 23.7984% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2020	08/07/2025	08/07/2025	Maturity	1	14,925,458	(3mo GBP LIBOR + 375bp)/23.7984% USD	0	0	0	(459,654)	0		(540,202)	0	0		0	0	
Currency Swap, Maturing on 11/22/2030, Paying 3mo GBP LIBOR + 215bp, Receiving 2.2009% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/15/2020	08/28/2025	08/28/2025	Maturity	1	5,130,832	(3mo GBP LIBOR + 215bp)/2.2009% USD	0	0	0	(318,890)	0		(54,354)	0	0		0	0	
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/16/2020	10/24/2025	10/24/2025	Maturity	1	9,485,218	(3mo EUR EURIBOR + 165bp)/1.65% USD	0	0	0	(552,733)	0		(443,235)	0	0		0	0	
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 215bp, Receiving 2.15% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/16/2020	10/24/2025	10/24/2025	Maturity	1	4,669,646	(3mo EUR EURIBOR + 215bp)/2.15% USD	0	0	0	(272,569)	0		(218,483)	0	0		0	0	
Currency Swap, Maturing on 11/04/2031, Paying 3mo EUR EURIBOR + 247bp, Receiving 2.47% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/30/2020	08/11/2025	08/11/2025	Maturity	1	7,151,555	(3mo EUR EURIBOR + 247bp)/2.47% USD	0	0	0	(421,193)	0		(353,921)	0	0		0	0	
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/06/2020	01/30/2025	01/30/2025	Maturity	1	5,000,580	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	0	(64,896)	0		64,701	0	0		0	0	
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/06/2020	01/30/2025	01/30/2025	Maturity	1	937,609	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	0	(12,168)	0		12,132	0	0		0	0	
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 270bp, Receiving 2.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/06/2020	01/30/2025	01/30/2025	Maturity	1	4,688,044	(3mo EUR EURIBOR + 270bp)/2.7% USD	0	0	0	(60,986)	0		60,803	0	0		0	0	
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 270bp, Receiving 2.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/06/2020	01/30/2025	01/30/2025	Maturity	1	833,430	(3mo EUR EURIBOR + 270bp)/2.7% USD	0	0	0	(10,842)	0		10,809	0	0		0	0	
Currency Swap, Maturing on 01/22/2035, Paying 3mo EUR EURIBOR + 180bp, Receiving 1.8% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/25/2020	04/28/2025	04/28/2025	Maturity	1	680,937	(3mo EUR EURIBOR + 180bp)/1.8% USD	0	0	0	(24,327)	0		(32,744)	0	0		0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 01/22/2035, Paying 3mo EUR EURIBOR + 290bp, Receiving 2.9% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/25/2020	04/28/2025	04/28/2025	Maturity	1	1,248,385	(3mo EUR EURIBOR + 290bp)/2.9% USD	0	0	0	(44,759)	0		(60,197)	0	0	0	0	0	
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/16/2021	07/24/2025	07/24/2025	Maturity	1	7,999,472	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	0	(480,402)	0		(376,927)	0	0	0	0	0	
Currency Swap, Maturing on 04/21/2034, Paying 3mo EUR EURIBOR + 220bp, Receiving 2.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/16/2021	07/24/2025	07/24/2025	Maturity	1	1,449,180	(3mo EUR EURIBOR + 220bp)/2.2% USD	0	0	0	(87,029)	0		(68,284)	0	0	0	0	0	
Currency Swap, Maturing on 04/23/2030, Paying 3mo EUR EURIBOR + 190bp, Receiving 6.5667% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/17/2021	04/28/2025	04/28/2025	Maturity	1	1,418,619	(3mo EUR EURIBOR + 190bp)/6.5667% USD	0	0	0	51,057	0		(68,107)	0	0	0	0	0	
Currency Swap, Maturing on 11/28/2031, Paying 3mo EUR EURIBOR + 210bp, Receiving 3.95% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/29/2021	12/17/2025	12/17/2025	Maturity	1	2,384,486	(3mo EUR EURIBOR + 210bp)/3.95% USD	0	0	0	(214,287)	0		(48,282)	0	0	0	0	0	
Currency Swap, Maturing on 05/26/2034, Paying 3mo EUR EURIBOR + 155bp, Receiving 1.55% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/18/2021	12/17/2025	12/17/2025	Maturity	1	1,156,114	(3mo EUR EURIBOR + 155bp)/1.55% USD	0	0	0	(77,956)	0		(17,472)	0	0	0	0	0	
Currency Swap, Maturing on 08/16/2033, Paying 4.76% AUD, Receiving 4.301% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/03/2021	06/26/2025	06/26/2025	Maturity	1	4,014,967	(4.76% AUD)/4.301% USD	0	0	0	657,220	0		(838,449)	0	0	0	0	0	
Currency Swap, Maturing on 08/16/2033, Paying 4.76% AUD, Receiving 4.301% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/03/2021	06/26/2025	06/26/2025	Maturity	1	1,516,187	(4.76% AUD)/4.301% USD	0	0	0	248,188	0		(316,627)	0	0	0	0	0	
Currency Swap, Maturing on 05/28/2032, Paying 3mo EUR EURIBOR + 200bp, Receiving 3.4373% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/23/2021	12/17/2025	12/17/2025	Maturity	1	1,734,172	(3mo EUR EURIBOR + 200bp)/3.4373% USD	0	0	0	(117,060)	0		(26,238)	0	0	0	0	0	
Currency Swap, Maturing on 03/18/2053, Paying 1mo AUD BBR + 230bp, Receiving 2.31% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2021	06/24/2025	06/24/2025	Maturity	1	626,389	(1mo AUD BBR + 230bp)/2.31% USD	0	0	0	(14,701)	0		(17,434)	0	0	0	0	0	
Currency Swap, Maturing on 03/18/2053, Paying 1mo AUD BBR + 330bp, Receiving 3.31% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/28/2021	06/24/2025	06/24/2025	Maturity	1	189,815	(1mo AUD BBR + 330bp)/3.31% USD	0	0	0	(4,458)	0		(5,288)	0	0	0	0	0	
Currency Swap, Maturing on 06/28/2034, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/02/2021	06/28/2034	06/28/2034	Maturity	1	1,177,618	(3mo EUR EURIBOR + 160bp)/1.6% USD	0	0	0	(4,826)	0		(90,961)	0	0	0	0	0	
Currency Swap, Maturing on 08/17/2026, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.5714% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/09/2021	02/26/2025	02/26/2025	Maturity	1	31,813,058	(3mo EUR EURIBOR + 240bp)/2.5714% USD	0	0	0	694,269	0		(793,419)	0	0	0	0	0	
Currency Swap, Maturing on 01/22/2063, Paying 1mo AUD BBR + 180bp, Receiving 1.81% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/13/2021	10/24/2025	10/24/2025	Maturity	1	365,053	(1mo AUD BBR + 180bp)/1.81% USD	0	0	0	(9,953)	0		(9,430)	0	0	0	0	0	
Currency Swap, Maturing on 01/22/2063, Paying 1mo AUD BBR + 275bp, Receiving 2.76% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/13/2021	10/24/2025	10/24/2025	Maturity	1	204,430	(1mo AUD BBR + 275bp)/2.76% USD	0	0	0	(5,578)	0		(5,285)	0	0	0	0	0	
Currency Swap, Maturing on 08/22/2031, Paying 3mo GBP LIBOR + 175bp, Receiving 1.8% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/16/2021	11/26/2025	11/26/2025	Maturity	1	12,236,376	(3mo GBP LIBOR + 175bp)/1.8% USD	0	0	0	(384,857)	0		(133,033)	0	0	0	0	0	
Currency Swap, Maturing on 08/22/2031, Paying 3mo GBP LIBOR + 175bp, Receiving 1.7999% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/16/2021	11/26/2025	11/26/2025	Maturity	1	1,703,799	(3mo GBP LIBOR + 175bp)/1.7999% USD	0	0	0	(53,588)	0		(18,524)	0	0	0	0	0	
Currency Swap, Maturing on 07/16/2053, Paying 1mo AUD BBR + 175bp, Receiving 1.7184% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2021	02/21/2025	02/21/2025	Maturity	1	316,934	(1mo AUD BBR + 175bp)/1.7184% USD		0	0	1,439	0		(10,137)	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 07/16/2053, Paying 1mo AUD BBR + 260bp, Receiving 2.5507% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2021	02/21/2025	02/21/2025	Maturity	1	176,074	. (1mo AUD BBR + 260bp)/2.5507% USD	0	0	0	799	0		(5,636)	0	0	0	0	0	
Currency Swap, Maturing on 02/03/2053, Paying 1mo AUD BBR + 150bp, Receiving 1.2362% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/23/2021	12/05/2025	12/05/2025	Maturity	1	811,819	. (1mo AUD BBR + 150bp)/1.2362% USD	0	0	0	(1,706)	0		(53,897)	0	0	0	0	0	
Currency Swap, Maturing on 02/03/2053, Paying 1mo AUD BBR + 240bp, Receiving 2.4% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/23/2021	12/05/2025	12/05/2025	Maturity	1	237,947	. (1mo AUD BBR + 240bp)/2.4% USD	0	0	0	(498)	0		(15,810)	0	0	0	0	0	
Currency Swap, Maturing on 02/06/2025, Paying 3mo EUR EURIBOR + 475bp, Receiving 6.3533% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/24/2021	02/06/2025	02/06/2025	Maturity	1	59,633,989	(3mo EUR EURIBOR + 475bp)/6.3533% USD	0	0	0	3,345,261	0		(3,330,097)	0	0	0	0	0	
Currency Swap, Maturing on 02/06/2025, Paying 3mo EUR EURIBOR + 475bp, Receiving 6.3533% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/24/2021	02/06/2025	02/06/2025	Maturity	1	12,512,823	(3mo EUR EURIBOR + 475bp)/6.3533% USD	0	0	0	701,926	0		(698,744)	0	0	0	0	0	
Currency Swap, Maturing on 09/20/2045, Paying 2.986% GBP, Receiving 2.12% EUR	Hedges of Investment Assets		Currency	BX AGL CORP/CDO 549300I1UN8SKZSBT0547	08/31/2021	09/20/2045	09/20/2045	Maturity	1	34,832,693	2.12% EUR/(2.986% GBP)	0	0	0	0	0		0	0	0	0	0	0	
Currency Swap, Maturing on 09/20/2045, Paying 2.12% EUR, Receiving 2.986% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/31/2021	09/20/2045	09/20/2045	Maturity	1	34,986,241	2.986% GBP/(2.12% EUR)	0	0	0	172,140	0		1,182,933	0	0	0	0	0	
Currency Swap, Maturing on 01/26/2032, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/07/2021	01/30/2025	01/30/2025	Maturity	1	7,813,407	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	0	230,606	0		(229,914)	0	0	0	0	0	
Currency Swap, Maturing on 01/26/2032, Paying 3mo EUR EURIBOR + 230bp, Receiving 2.3% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/07/2021	01/30/2025	01/30/2025	Maturity	1	3,646,257	(3mo EUR EURIBOR + 230bp)/2.3% USD	0	0	0	107,779	0		(107,456)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2053, Paying 1mo AUD BBR + 235bp, Receiving 2.36% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2021	01/27/2025	01/27/2025	Maturity	1	212,735	. (1mo AUD BBR + 235bp)/2.36% USD	0	0	0	1,752	0		(4,459)	0	0	0	0	0	
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/28/2021	04/28/2025	04/28/2025	Maturity	1	14,980,619	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	0	(535,024)	0		(720,168)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 165bp, Receiving 1.65% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/05/2021	04/28/2025	04/28/2025	Maturity	1	17,874,602	(3mo EUR EURIBOR + 165bp)/1.65% USD	0	0	0	(83,931)	0		(857,605)	0	0	0	0	0	
Currency Swap, Maturing on 03/17/2053, Paying 1mo AUD BBR + 145bp, Receiving 1.45% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/12/2021	08/26/2025	08/26/2025	Maturity	1	264,750	. (1mo AUD BBR + 145bp)/1.45% USD	0	0	0	(5,307)	0		(9,696)	0	0	0	0	0	
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 245bp, Receiving 2.45% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/13/2021	10/24/2025	10/24/2025	Maturity	1	1,167,411	(3mo EUR EURIBOR + 245bp)/2.45% USD	0	0	0	(63,902)	0		(54,661)	0	0	0	0	0	
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 245bp, Receiving 2.45% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/13/2021	10/24/2025	10/24/2025	Maturity	1	5,370,092	(3mo EUR EURIBOR + 245bp)/2.45% USD	0	0	0	(293,947)	0		(251,443)	0	0	0	0	0	
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 390bp, Receiving 3.9% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/13/2021	10/24/2025	10/24/2025	Maturity	1	875,559	(3mo EUR EURIBOR + 390bp)/3.9% USD	0	0	0	(48,153)	0		(41,146)	0	0	0	0	0	
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 390bp, Receiving 3.9% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/13/2021	10/24/2025	10/24/2025	Maturity	1	4,669,646	(3mo EUR EURIBOR + 390bp)/3.9% USD	0	0	0	(256,815)	0		(219,445)	0	0	0	0	0	
Currency Swap, Maturing on 02/07/2053, Paying 1mo AUD BBR + 140bp, Receiving 1.4049% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/25/2021	03/13/2025	03/13/2025	Maturity	1	5,748,424	. (1mo AUD BBR + 140bp)/1.4049% USD	0	0	0	120,755	0		(231,751)	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	10/26/2021	04/28/2025	04/28/2025	Maturity	1	8,965,673	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	0	(320,204)	0		(431,010)	0	0	0	0	0	
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	10/26/2021	04/28/2025	04/28/2025	Maturity	1	1,248,385	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	0	(44,585)	0		(60,014)	0	0	0	0	0	
Currency Swap, Maturing on 07/19/2030, Paying 3mo EUR EURIBOR + 155bp, Receiving 1.5337% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	11/23/2021	01/27/2025	01/27/2025	Maturity	1	5,149,458	(3mo EUR EURIBOR + 155bp)/1.5337% USD	0	0	0	199,642	0		(199,163)	0	0	0	0	0	
Currency Swap, Maturing on 01/17/2031, Paying 3mo EUR EURIBOR + 170bp, Receiving 1.7% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	11/23/2021	07/24/2025	07/24/2025	Maturity	1	8,712,349	(3mo EUR EURIBOR + 170bp)/1.7% USD	0	0	0	(461,749)	0		(432,379)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 235bp, Receiving 6.7097% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/09/2021	07/24/2025	07/24/2025	Maturity	1	3,188,196	(3mo EUR EURIBOR + 235bp)/6.7097% USD	0	0	0	(191,863)	0		(150,005)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 235bp, Receiving 6.7097% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/09/2021	07/24/2025	07/24/2025	Maturity	1	15,940,978	(3mo EUR EURIBOR + 235bp)/6.7097% USD	0	0	0	(959,317)	0		(750,026)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 235bp, Receiving 6.7097% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/09/2021	07/24/2025	07/24/2025	Maturity	1	2,318,688	(3mo EUR EURIBOR + 235bp)/6.7097% USD	0	0	0	(139,537)	0		(109,095)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 335bp, Receiving 9.6486% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/09/2021	07/24/2025	07/24/2025	Maturity	1	6,956,063	(3mo EUR EURIBOR + 335bp)/9.6486% USD	0	0	0	(419,831)	0		(328,109)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 335bp, Receiving 9.6486% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/09/2021	07/24/2025	07/24/2025	Maturity	1	1,159,344	(3mo EUR EURIBOR + 335bp)/9.6486% USD	0	0	0	(69,972)	0		(54,685)	0	0	0	0	0	
Currency Swap, Maturing on 01/23/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/14/2021	10/28/2025	10/28/2025	Maturity	1	8,739,426	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	0	(450,280)	0		(408,146)	0	0	0	0	0	
Currency Swap, Maturing on 01/23/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 1.75% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/14/2021	10/28/2025	10/28/2025	Maturity	1	1,281,782	(3mo EUR EURIBOR + 175bp)/1.75% USD	0	0	0	(66,041)	0		(59,861)	0	0	0	0	0	
Currency Swap, Maturing on 01/23/2035, Paying 3mo EUR EURIBOR + 265bp, Receiving 2.1145% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/14/2021	10/28/2025	10/28/2025	Maturity	1	10,254,259	(3mo EUR EURIBOR + 265bp)/2.1145% USD	0	0	0	(528,798)	0		(479,314)	0	0	0	0	0	
Currency Swap, Maturing on 01/23/2035, Paying 3mo EUR EURIBOR + 265bp, Receiving 2.1145% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/14/2021	10/28/2025	10/28/2025	Maturity	1	1,398,308	(3mo EUR EURIBOR + 265bp)/2.1145% USD	0	0	0	(72,109)	0		(65,361)	0	0	0	0	0	
Currency Swap, Maturing on 10/07/2026, Paying 6mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	01/27/2022	12/05/2025	12/05/2025	Maturity	1	82,346,722	(6mo EUR EURIBOR + 350bp)/3.5% USD	0	0	0	(6,916,959)	0		(1,376,852)	0	0	0	0	0	
Currency Swap, Maturing on 04/06/2032, Paying 1.62% EUR, Receiving 3.377% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	01/28/2022	05/06/2025	05/06/2025	Maturity	1	2,075,291	(1.62% EUR)/3.377% USD	0	0	0	19,713	0		(131,319)	0	0	0	0	0	
Currency Swap, Maturing on 03/04/2026, Paying 3mo GBP LIBOR + 305bp, Receiving 3.703% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	03/03/2022	09/08/2025	09/08/2025	Maturity	1	107,325,146	(3mo GBP LIBOR + 305bp)/3.703% USD	0	0	0	(5,907,421)	0		(1,093,128)	0	0	0	0	0	
Currency Swap, Maturing on 03/04/2026, Paying 3mo GBP LIBOR + 305bp, Receiving 3.703% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	03/03/2022	09/08/2025	09/08/2025	Maturity	1	16,687,121	(3mo GBP LIBOR + 305bp)/3.703% USD	0	0	0	(918,497)	0		(169,962)	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 05/21/2035, Paying 3mo EUR EURIBOR + 315bp, Receiving 3.15% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2022	11/26/2025	11/26/2025	Maturity	1	7,643,278	(3mo EUR EURIBOR + 315bp)/3.15% USD	0	0	0	(544,999)	0		(168,897)	0	0	0	0	0	
Currency Swap, Maturing on 05/21/2035, Paying 3mo EUR EURIBOR + 415bp, Receiving 4.15% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/25/2022	11/26/2025	11/26/2025	Maturity	1	5,964,073	(3mo EUR EURIBOR + 415bp)/4.15% USD	0	0	0	(426,308)	0		(132,133)	0	0	0	0	0	
Currency Swap, Maturing on 01/12/2028, Paying 6mo EUR EURIBOR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/29/2022	08/28/2025	08/28/2025	Maturity	1	61,258,983	(6mo EUR EURIBOR + 350bp)/3.5% USD	0	0	0	406,128	0		(4,510,081)	0	0	0	0	0	
Currency Swap, Maturing on 01/21/2054, Paying 1mo AUD BBR + 290bp, Receiving 2.9% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/05/2022	04/25/2025	04/25/2025	Maturity	1	822,006	. (1mo AUD BBR + 290bp)/2.9% USD	0	0	0	(7,673)	0		(18,518)	0	0	0	0	0	
Currency Swap, Maturing on 01/21/2054, Paying 1mo AUD BBR + 350bp, Receiving 3.5% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/05/2022	04/25/2025	04/25/2025	Maturity	1	469,717	. (1mo AUD BBR + 350bp)/3.5% USD	0	0	0	(4,388)	0		(10,587)	0	0	0	0	0	
Currency Swap, Maturing on 10/26/2034, Paying 3mo EUR EURIBOR + 325bp, Receiving 3.25% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/26/2022	07/30/2025	07/30/2025	Maturity	1	3,926,856	(3mo EUR EURIBOR + 325bp)/3.25% USD	0	0	0	(272,697)	0		(154,291)	0	0	0	0	0	
Currency Swap, Maturing on 10/21/2031, Paying 3mo EUR EURIBOR + 237bp, Receiving 2.37% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/29/2022	04/28/2025	04/28/2025	Maturity	1	1,134,895	(3mo EUR EURIBOR + 237bp)/2.37% USD	0	0	0	(40,721)	0		(54,550)	0	0	0	0	0	
Currency Swap, Maturing on 09/04/2031, Paying 3mo EUR EURIBOR + 160bp, Receiving 2.118% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/14/2022	03/13/2025	03/13/2025	Maturity	1	1,048,456	(3mo EUR EURIBOR + 160bp)/2.118% USD	0	0	0	(25,217)	0		(18,418)	0	0	0	0	0	
Currency Swap, Maturing on 09/02/2032, Paying 3mo EUR EURIBOR + 200bp, Receiving 2.493% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/21/2022	12/16/2025	12/16/2025	Maturity	1	4,061,480	(3mo EUR EURIBOR + 200bp)/2.493% USD	0	0	0	(257,963)	0		(77,373)	0	0	0	0	0	
Currency Swap, Maturing on 10/27/2033, Paying 3mo EUR EURIBOR + 270bp, Receiving 4.162% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/27/2022	01/30/2025	01/30/2025	Maturity	1	1,041,788	(3mo EUR EURIBOR + 270bp)/4.162% USD	0	0	0	(13,552)	0		13,512	0	0	0	0	0	
Currency Swap, Maturing on 01/23/2025, Paying 12mo EUR EURIBOR + 260bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/11/2022	01/23/2025	01/23/2025	Maturity	1	34,483,169	.....(12mo EUR EURIBOR + 260bp)/0% USD	0	0	0	1,371,249	0		(1,474,523)	0	0	0	0	0	
Currency Swap, Maturing on 01/23/2025, Paying 12mo EUR EURIBOR + 260bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/11/2022	01/23/2025	01/23/2025	Maturity	1	4,583,865	.....(12mo EUR EURIBOR + 260bp)/0% USD	0	0	0	182,281	0		(196,009)	0	0	0	0	0	
Currency Swap, Maturing on 04/21/2032, Paying 3mo EUR EURIBOR + 180bp, Receiving 4.088% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2023	10/24/2025	10/24/2025	Maturity	1	3,152,011	(3mo EUR EURIBOR + 180bp)/4.088% USD	0	0	0	(155,574)	0		(147,344)	0	0	0	0	0	
Currency Swap, Maturing on 04/24/2026, Paying 3mo GBP LIBOR + 200bp, Receiving 6.5477% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/20/2023	05/12/2025	05/12/2025	Maturity	1	209,057,683	(3mo GBP LIBOR + 200bp)/6.5477% USD	0	0	0	(3,944,129)	0		(7,288,530)	0	0	0	0	0	
Currency Swap, Maturing on 04/24/2026, Paying 3mo GBP LIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/20/2023	05/12/2025	05/12/2025	Maturity	1	66,535,255	(3mo GBP LIBOR + 200bp)/2% USD	0	0	0	(1,255,269)	0		(2,319,667)	0	0	0	0	0	
Currency Swap, Maturing on 01/24/2033, Paying 3mo EUR EURIBOR + 255bp, Receiving 5.727% GBP	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/18/2023	04/28/2025	04/28/2025	Maturity	1	3,357,563	.5.727% GBP/(3mo EUR EURIBOR + 255bp)	0	0	0	(15,922)	0		(34,468)	0	0	0	0	0	
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 320bp, Receiving 6.871% GBP	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/18/2023	02/05/2025	02/05/2025	Maturity	1	9,008,315	6.871% GBP/(3mo EUR EURIBOR + 320bp)	0	0	0	77,584	0		(121,106)	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 07/31/2035, Paying 3mo EUR EURIBOR + 415bp, Receiving 7.821% GBP	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	05/18/2023	02/05/2025	02/05/2025	Maturity	1	5,237,393	7.821% GBP/(3mo EUR EURIBOR + 415bp)	0	0	0	45,213	0		(70,583)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2036, Paying 3mo EUR EURIBOR + 325bp, Receiving 6.9543% GBP	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	05/18/2023	01/27/2025	01/27/2025	Maturity	1	5,103,186	6.9543% GBP/(3mo EUR EURIBOR + 325bp)	0	0	0	31,959	0		(57,547)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2036, Paying 3mo EUR EURIBOR + 330bp, Receiving 7.0045% GBP	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	05/18/2023	01/28/2025	01/28/2025	Maturity	1	6,123,823	7.0045% GBP/(3mo EUR EURIBOR + 330bp)	0	0	0	38,355	0		(69,065)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2036, Paying 3mo EUR EURIBOR + 420bp, Receiving 7.9088% GBP	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	05/18/2023	01/28/2025	01/28/2025	Maturity	1	7,654,779	7.9088% GBP/(3mo EUR EURIBOR + 420bp)	0	0	0	48,048	0		(86,527)	0	0	0	0	0	
Currency Swap, Maturing on 10/21/2030, Paying 3mo EUR EURIBOR + 150bp, Receiving 4.677% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	06/23/2023	01/28/2025	01/28/2025	Maturity	1	4,119,567	(3mo EUR EURIBOR + 150bp)/4.677% USD	0	0	0	196,076	0		(217,722)	0	0	0	0	0	
Currency Swap, Maturing on 11/04/2031, Paying 3mo EUR EURIBOR + 247bp, Receiving 5.712% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	07/19/2023	08/11/2025	08/11/2025	Maturity	1	2,288,498	(3mo EUR EURIBOR + 247bp)/5.712% USD	0	0	0	(105,881)	0		(113,251)	0	0	0	0	0	
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 135bp, Receiving 5.013% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	08/03/2023	10/24/2025	10/24/2025	Maturity	1	1,167,411	(3mo EUR EURIBOR + 135bp)/5.013% USD	0	0	0	(52,933)	0		(54,510)	0	0	0	0	0	
Currency Swap, Maturing on 09/04/2029, Paying 3mo EUR EURIBOR + 225bp, Receiving 5.98% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	08/23/2023	08/05/2025	08/05/2025	Maturity	1	60,209,607	(3mo EUR EURIBOR + 225bp)/5.98% USD	0	0	0	(2,506,365)	0		(2,592,202)	0	0	0	0	0	
Currency Swap, Maturing on 01/22/2035, Paying 3mo EUR EURIBOR + 290bp, Receiving 6.563% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	09/08/2023	04/28/2025	04/28/2025	Maturity	1	3,347,941	(3mo EUR EURIBOR + 290bp)/6.563% USD	0	0	0	(120,037)	0		(161,434)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR EURIBOR + 165bp, Receiving 5.313% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	10/06/2023	04/28/2025	04/28/2025	Maturity	1	2,837,238	(3mo EUR EURIBOR + 165bp)/5.313% USD	0	0	0	(13,322)	0		(136,128)	0	0	0	0	0	
Currency Swap, Maturing on 01/22/2035, Paying 3mo EUR EURIBOR + 290bp, Receiving 6.865% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	11/03/2023	04/28/2025	04/28/2025	Maturity	1	1,702,343	(3mo EUR EURIBOR + 290bp)/6.865% USD	0	0	0	(61,036)	0		(82,085)	0	0	0	0	0	
Currency Swap, Maturing on 02/24/2025, Paying 3mo EUR EURIBOR + 500bp, Receiving 9.085% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	11/20/2023	02/28/2025	02/28/2025	Maturity	1	35,082,976	(3mo EUR EURIBOR + 500bp)/9.085% USD	0	0	0	747,684	0		(862,922)	0	0	0	0	0	
Currency Swap, Maturing on 03/06/2029, Paying 3mo EUR EURIBOR + 275bp, Receiving 6.682% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	12/15/2023	09/22/2025	09/22/2025	Maturity	1	78,867,647	(3mo EUR EURIBOR + 275bp)/6.682% USD	0	0	0	(7,929,005)	0		(1,249,292)	0	0	0	0	0	
Currency Swap, Maturing on 07/25/2036, Paying 3mo EUR EURIBOR + 270bp, Receiving 6.52% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	01/05/2024	07/30/2025	07/30/2025	Maturity	1	11,663,348	(3mo EUR EURIBOR + 270bp)/6.52% USD	0	0	0	(808,710)	0		(457,635)	0	0	0	0	0	
Currency Swap, Maturing on 07/25/2036, Paying 3mo EUR EURIBOR + 350bp, Receiving 7.32% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	01/05/2024	07/30/2025	07/30/2025	Maturity	1	9,875,749	(3mo EUR EURIBOR + 350bp)/7.32% USD	0	0	0	(686,290)	0		(388,275)	0	0	0	0	0	
Currency Swap, Maturing on 02/22/2035, Paying 3mo EUR EURIBOR + 125bp, Receiving 5.252% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	01/10/2024	11/26/2025	11/26/2025	Maturity	1	3,184,699	(3mo EUR EURIBOR + 125bp)/5.252% USD	0	0	0	(190,412)	0		(70,027)	0	0	0	0	0	
Currency Swap, Maturing on 01/22/2038, Paying 3mo EUR EURIBOR + 300bp, Receiving 7.8425% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5IYB2LHS077	01/25/2024	10/24/2025	10/24/2025	Maturity	1	14,008,937	(3mo EUR EURIBOR + 300bp)/7.8425% USD	0	0	0	(725,267)	0		(656,847)	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 135bp, Receiving 5.292% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/26/2024	10/24/2025	10/24/2025	Maturity	1	5,837,057	(3mo EUR EURIBOR + 135bp)/5.292% USD	0	0	0	(264,664)	0		(272,550)	0	0	0	0	0	
Currency Swap, Maturing on 10/21/2036, Paying 3mo EUR EURIBOR + 170bp, Receiving 5.642% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/26/2024	04/28/2025	04/28/2025	Maturity	1	5,674,477	(3mo EUR EURIBOR + 170bp)/5.642% USD	0	0	0	(202,660)	0		(272,791)	0	0	0	0	0	
Currency Swap, Maturing on 04/21/2037, Paying 3mo EUR EURIBOR + 215bp, Receiving 5.99% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	10/24/2025	10/24/2025	Maturity	1	10,506,703	(3mo EUR EURIBOR + 215bp)/5.99% USD	0	0	0	(621,745)	0		(490,679)	0	0	0	0	0	
Currency Swap, Maturing on 04/21/2037, Paying 3mo EUR EURIBOR + 390bp, Receiving 7.74% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/14/2024	10/24/2025	10/24/2025	Maturity	1	5,837,057	(3mo EUR EURIBOR + 390bp)/7.74% USD	0	0	0	(347,430)	0		(273,802)	0	0	0	0	0	
Currency Swap, Maturing on 07/21/2037, Paying 3mo EUR EURIBOR + 270bp, Receiving 6.541% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2024	07/21/2037	07/21/2037	Maturity	1	5,796,550	(3mo EUR EURIBOR + 270bp)/6.541% USD	0	0	0	(266,483)	0		(272,977)	0	0	0	0	0	
Currency Swap, Maturing on 05/27/2039, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/14/2024	12/29/2025	12/29/2025	Maturity	1	36,640,876	(6mo GBP LIBOR)/0% USD	0	0	0	(2,043,886)	0		(387,568)	0	0	0	0	0	
Currency Swap, Maturing on 05/23/2034, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/14/2024	05/23/2034	05/23/2034	Maturity	1	15,142,264	(3mo GBP LIBOR)/0% USD	0	0	0	151,199	0		(174,513)	0	0	0	0	0	
Currency Swap, Maturing on 06/06/2039, Paying 1mo GBP LIBOR, Receiving 6.172% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2024	09/09/2025	09/09/2025	Maturity	1	87,488,872	(1mo GBP LIBOR)/6.172% USD	0	0	0	(4,733,909)	0		(922,096)	0	0	0	0	0	
Currency Swap, Maturing on 06/06/2039, Paying 1mo GBP LIBOR, Receiving 6.172% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2024	09/09/2025	09/09/2025	Maturity	1	37,657,903	(1mo GBP LIBOR)/6.172% USD	0	0	0	(2,113,057)	0		(396,899)	0	0	0	0	0	
Currency Swap, Maturing on 06/11/2031, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/30/2024	12/17/2025	12/17/2025	Maturity	1	17,154,357	(6mo GBP LIBOR)/0% USD	0	0	0	(1,285,783)	0		4,144	0	0	0	0	0	
Currency Swap, Maturing on 06/09/2034, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/30/2024	12/17/2025	12/17/2025	Maturity	1	10,293,344	(6mo GBP LIBOR)/0% USD	0	0	0	(771,524)	0		2,486	0	0	0	0	0	
Currency Swap, Maturing on 06/26/2034, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2024	01/07/2025	01/07/2025	Maturity	1	20,076,701	(6mo GBP LIBOR)/0% USD	0	0	0	0	0		0	0	0	0	0	0	
Currency Swap, Maturing on 07/03/2031, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2024	09/24/2025	09/24/2025	Maturity	1	86,016,154	(3mo GBP LIBOR)/0% USD	0	0	0	(4,453,328)	0		(1,089,134)	0	0	0	0	0	
Currency Swap, Maturing on 03/22/2028, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	09/10/2025	09/10/2025	Maturity	1	11,727,635	(3mo GBP LIBOR)/0% USD	0	0	0	(814,593)	0		(124,391)	0	0	0	0	0	
Currency Swap, Maturing on 03/22/2028, Paying 3mo CAD BA, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/03/2024	06/10/2025	06/10/2025	Maturity	1	3,932,939	(3mo CAD BA)/0% USD	0	0	0	(77,541)	0		(94,739)	0	0	0	0	0	
Currency Swap, Maturing on 08/11/2031, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/31/2024	09/08/2025	09/08/2025	Maturity	1	18,534,148	(3mo GBP LIBOR)/0% USD	0	0	0	(1,039,246)	0		(151,431)	0	0	0	0	0	
Currency Swap, Maturing on 10/07/2039, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/14/2024	10/23/2025	10/23/2025	Maturity	1	38,234,985	(3mo GBP LIBOR)/0% USD	0	0	0	(915,232)	0		(1,576,490)	0	0	0	0	0	
Currency Swap, Maturing on 10/07/2039, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/14/2024	10/23/2025	10/23/2025	Maturity	1	33,949,156	(3mo GBP LIBOR)/0% USD	0	0	0	(812,642)	0		(1,399,779)	0	0	0	0	0	
Currency Swap, Maturing on 08/08/2031, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/15/2024	10/10/2025	10/10/2025	Maturity	1	57,370,079	(3mo GBP LIBOR)/0% USD	0	0	0	(536,704)	0		(3,211,269)	0	0	0	0	0	
Currency Swap, Maturing on 10/21/2037, Paying 3mo EUR EURIBOR + 218bp, Receiving 5.469% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/04/2024	10/21/2037	10/21/2037	Maturity	1	5,380,982	(3mo EUR EURIBOR + 218bp)/5.469% USD	0	0	0	0	0		(379,423)	0	0	0	0	0	
Currency Swap, Maturing on 10/21/2030, Paying 3mo EUR EURIBOR + 300bp, Receiving 6.179% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/18/2024	01/27/2025	01/27/2025	Maturity	1	6,179,350	(3mo EUR EURIBOR + 300bp)/6.179% USD	0	0	0	241,623	0		(241,042)	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 10/06/2033, Paying 1mo CAD BA + 369.6034bp, Receiving 3.696% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/29/2024	05/13/2025	05/13/2025	Maturity	1	11,964,910	...(1mo CAD BA + 369.6034bp)/3.696% USD	0	0	0	99,078	0		(434,941)	0	0	0	0	0	
Currency Swap, Maturing on 12/06/2029, Paying 1mo CAD BA + 369.6034bp, Receiving 3.696% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/06/2024	05/12/2025	05/12/2025	Maturity	1	15,220,830	...(1mo CAD BA + 369.6034bp)/3.696% USD	0	0	0	(180,889)	0		(378,369)	0	0	0	0	0	
Currency Swap, Maturing on 12/06/2029, Paying 1mo CAD BA + 419.2851bp, Receiving 4.192% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/06/2024	05/12/2025	05/12/2025	Maturity	1	31,544,983	...(1mo CAD BA + 419.2851bp)/4.192% USD	0	0	0	(376,636)	0		(782,124)	0	0	0	0	0	
Currency Swap, Maturing on 12/06/2029, Paying 1mo CAD BA + 376.4949bp, Receiving 3.764% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/06/2024	05/12/2025	05/12/2025	Maturity	1	23,677,489	...(1mo CAD BA + 376.4949bp)/3.764% USD	0	0	0	(281,565)	0		(588,387)	0	0	0	0	0	
Currency Swap, Maturing on 12/06/2029, Paying 1mo CAD BA + 433.5201bp, Receiving 4.335% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/06/2024	05/12/2025	05/12/2025	Maturity	1	5,564,561	...(1mo CAD BA + 433.5201bp)/4.332% USD	0	0	0	(66,574)	0		(137,806)	0	0	0	0	0	
Currency Swap, Maturing on 01/07/2036, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/09/2025	04/10/2025	04/10/2025	Maturity	1	95,696,280	.....(3mo GBP LIBOR)/0% USD	0	0	0	(353,776)	0		0	0	0	0	0	0	
Currency Swap, Maturing on 01/07/2036, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/09/2025	01/07/2036	04/10/2025	Sale	1	90,772,060	.....(3mo GBP LIBOR)/0% USD	0	0	0	0	0		0	0	0	0	0	0	
Currency Swap, Maturing on 01/26/2039, Paying 3mo EUR EURIBOR + 215bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/04/2025	09/08/2025	09/08/2025	Maturity	1	7,029,872	(3mo EUR EURIBOR + 215bp)/0% USD	0	0	0	(664,246)	0		0	0	0	0	0	0	
Currency Swap, Maturing on 01/26/2039, Paying 3mo EUR EURIBOR + 290bp, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/04/2025	09/08/2025	09/08/2025	Maturity	1	6,444,049	(3mo EUR EURIBOR + 290bp)/0% USD	0	0	0	(607,904)	0		0	0	0	0	0	0	
Currency Swap, Maturing on 03/19/2032, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/11/2025	09/24/2025	09/24/2025	Maturity	1	27,116,256	.....(6mo GBP LIBOR)/0% USD	0	0	0	(905,285)	0		0	0	0	0	0	0	
Currency Swap, Maturing on 03/19/2035, Paying 6mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/11/2025	09/24/2025	09/24/2025	Maturity	1	33,895,320	.....(6mo GBP LIBOR)/0% USD	0	0	0	(1,131,606)	0		0	0	0	0	0	0	
Currency Swap, Maturing on 04/05/2032, Paying 3mo GBP LIBOR, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	10/09/2025	10/09/2025	Maturity	1	22,654,363	.....(3mo GBP LIBOR)/0% USD	0	0	0	(810,125)	0		0	0	0	0	0	0	
Currency Swap, Maturing on 07/16/2030, Paying 3mo GBP LIBOR + 195bp, Receiving 1.95% USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/11/2025	10/23/2025	10/23/2025	Maturity	1	85,099,865	(3mo GBP LIBOR + 195bp)/1.95% USD	0	0	0	1,374,068	0		0	0	0	0	0	0	
Currency Swap, Maturing on 07/26/2035, Paying 3mo GBP LIBOR + 120bp, Receiving 1.2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	07/26/2035	07/26/2035	Maturity	1	33,303,502	(3mo GBP LIBOR + 120bp)/1.2% USD	0	0	0	0	0		0	0	0	0	0	0	
Currency Swap, Maturing on 07/26/2035, Paying 3mo GBP LIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	07/26/2035	07/26/2035	Maturity	1	8,155,960	(3mo GBP LIBOR + 160bp)/1.6% USD	0	0	0	0	0		0	0	0	0	0	0	
Currency Swap, Maturing on 07/26/2035, Paying 3mo GBP LIBOR + 200bp, Receiving 2% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	07/26/2035	07/26/2035	Maturity	1	7,476,296	(3mo GBP LIBOR + 200bp)/2% USD	0	0	0	0	0		0	0	0	0	0	0	
Currency Swap, Maturing on 07/26/2035, Paying 3mo GBP LIBOR + 280bp, Receiving 2.8% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/01/2025	07/26/2035	07/26/2035	Maturity	1	12,233,939	(3mo GBP LIBOR + 280bp)/2.8% USD	0	0	0	0	0		0	0	0	0	0	0	
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	10/22/2032	10/22/2032	Maturity	1	30,873,974	0% GBP/(3mo USD LIBOR)	0	0	0	(511,803)	0		0	0	0	0	0	0	
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	10/22/2032	10/22/2032	Maturity	1	17,213,122	0% GBP/(3mo USD LIBOR)	0	0	0	(285,345)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap, Maturing on 10/22/2032, Paying 3mo USD LIBOR, Receiving 0% GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	10/22/2032	10/22/2032	Maturity	1	25,222,345	0% GBP/(3mo USD LIBOR)	0	0	0	(418,115)	0		0	0	0	0	0	0	
Currency Swap, Maturing on 02/01/2039, Paying 3mo EUR EURIBOR + 210bp, Receiving 4.19% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/20/2025	02/01/2039	02/01/2039	Maturity	1	9,827,128	(3mo EUR EURIBOR + 210bp)/4.19% USD	0	0	0	0	0		0	0	0	0	0	0	
Currency Swap, Maturing on 02/01/2039, Paying 3mo EUR EURIBOR + 295bp, Receiving 5.04% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/20/2025	02/01/2039	02/01/2039	Maturity	1	19,076,189	(3mo EUR EURIBOR + 295bp)/5.04% USD	0	0	0	0	0		0	0	0	0	0	0	
Currency Swap, Maturing on 10/21/2039, Paying 3mo EUR EURIBOR + 200bp, Receiving 4.13% USD	Hedges of Investment Assets	Schedule D	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/17/2025	10/21/2039	10/21/2039	Maturity	1	18,803,702	(3mo EUR EURIBOR + 200bp)/4.13% USD	0	0	0	0	0		0	0	0	0	0	0	
1139999999. Subtotal - swaps - hedging other - foreign exchange												0	0	0	(29,768,602)	0	XXX	(133,765,368)	0	0	0	0	0	XXX
Total Return Swap,Maturing on 01/15/2025,Paying Russell 2000 Total Return Index,Receiving 0 USD FEDFUNDS + 25bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/11/2024	01/15/2025	01/13/2025	Sale	1	109,783,309	.. (Russell 2000 Total Return Index)/0 USD FEDFUNDS + 25bp	0	0	0	2,967,291	0		(651,113)	0	0	0	0	0	
Total Return Swap,Maturing on 05/20/2025,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 0 USD FEDFUNDS + 73bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/15/2024	05/20/2025	05/20/2025	Maturity	1	142,849,255	..(MSCI DAILY TR GROSS EAFE USD)/0 USD FEDFUNDS + 73bp	0	0	0	(15,070,321)	0		(1,067,679)	0	0	0	0	0	
Total Return Swap,Maturing on 05/22/2025,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 0 USD FEDFUNDS + 72.5bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2024	05/22/2025	05/22/2025	Maturity	1	81,149,244	..(MSCI DAILY TR GROSS EAFE USD)/0 USD FEDFUNDS + 72.5bp	0	0	0	(10,477,528)	0		(169,071)	0	0	0	0	0	
Total Return Swap,Maturing on 06/12/2025,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 0 USD FEDFUNDS + 79bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/06/2024	06/12/2025	06/12/2025	Maturity	1	78,573,107	..(MSCI DAILY TR GROSS EAFE USD)/0 USD FEDFUNDS + 79bp	0	0	0	(9,124,526)	0		(2,239,934)	0	0	0	0	0	
Total Return Swap,Maturing on 07/21/2025,Paying MSCI DAILY TR GROSS EAFE USD,Receiving 0 USD FEDFUNDS + 80bp	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/16/2024	07/21/2025	07/21/2025	Maturity	1	39,484,669	..(MSCI DAILY TR GROSS EAFE USD)/0 USD FEDFUNDS + 80bp	0	0	0	(3,290,363)	0		(2,419,243)	0	0	0	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/31/2024	07/30/2025	07/30/2025	Maturity	1	66,952,987	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(139,348)	0		1,069,631	0	0	0	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/03/2025	11/19/2025	09/10/2025	Sale	1	1,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0	0	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/03/2025	11/19/2025	09/10/2025	Sale	1	1,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0	0	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2025	05/18/2026	05/20/2026	Maturity	1	150,557,152	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0	0	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/20/2026	05/22/2026	Maturity	1	87,619,030	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0	0	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/11/2025	07/14/2026	07/14/2026	Maturity	1	639,999,883	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0	0	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/16/2025	07/17/2026	07/17/2026	Maturity	1	585,000,088	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/16/2025	07/17/2026	07/21/2026	Maturity	1	505,000,032	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	07/23/2026	07/22/2026	Sale	1	216,966,750	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/21/2025	07/22/2026	07/22/2026	Maturity	1	237,864,671	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	04/23/2026	04/23/2026	Maturity	1	345,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	07/23/2026	07/23/2026	Maturity	1	345,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	07/23/2026	07/23/2026	Maturity	1	767,379,250	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	07/23/2026	07/27/2026	Maturity	1	209,999,196	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	04/24/2026	04/24/2026	Maturity	1	396,000,611	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	10/26/2026	10/26/2026	Maturity	1	395,999,964	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2025	10/27/2026	10/27/2026	Maturity	1	569,999,984	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2025	04/27/2026	04/27/2026	Maturity	1	600,000,027	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/25/2025	07/28/2026	07/28/2026	Maturity	1	368,195,123	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	07/29/2026	07/29/2026	Maturity	1	182,643,859	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	07/28/2026	07/30/2026	Maturity	1	34,000,009	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	07/28/2026	07/30/2026	Maturity	1	80,000,068	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	0	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/25/2025	11/19/2025	11/19/2025	Maturity	1	85,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	2,310,252	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	10/07/2025	10/07/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,258,201)	0		0	0	0		0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	10/08/2025	10/08/2025	Maturity	1	235,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,265,929)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	09/19/2025	09/19/2025	Maturity	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	(1,109,139)	233,567	0		0	0	0	(1,109,139)	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	10/15/2025	10/15/2025	Maturity	1	300,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	182,208	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	11/24/2025	11/06/2025	Sale	1	300,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(2,681,999)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	10/08/2025	10/08/2025	Maturity	1	300,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(2,239,160)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	11/10/2025	11/10/2025	Maturity	1	150,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	72,356	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	11/13/2025	11/13/2025	Maturity	1	300,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(530,062)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	09/23/2025	09/23/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	(5,239,686)	3,194,463	0		0	0	0	(5,239,686)	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	09/23/2025	09/23/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	(5,239,686)	3,194,463	0		0	0	0	(5,239,686)	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	09/23/2025	09/23/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	(5,239,686)	3,194,463	0		0	0	0	(5,239,686)	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	09/24/2025	09/24/2025	Maturity	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	(6,377,873)	3,995,781	0		0	0	0	(6,377,873)	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	09/24/2025	09/24/2025	Maturity	1	220,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	(5,626,278)	3,516,287	0		0	0	0	(5,626,278)	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/09/2025	11/25/2025	11/25/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	915,146	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/09/2025	12/02/2025	12/02/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(626,148)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/09/2025	09/17/2025	09/17/2025	Maturity	1	390,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	466,387	0	0		0	0	0	466,387	0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/09/2025	10/09/2025	10/09/2025	Maturity	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(127,721)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/09/2025	10/16/2025	10/16/2025	Maturity	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	3,085,049	0		0	0	0		0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/09/2025	11/18/2025	11/18/2025	Maturity	1	225,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(894,412)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2025	11/21/2025	11/21/2025	Maturity	1	225,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,119,626)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2025	11/14/2025	11/14/2025	Maturity	1	225,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,319,868)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2025	10/14/2025	10/14/2025	Maturity	1	230,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(980,640)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2025	12/08/2025	12/08/2025	Maturity	1	140,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,503,396)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2025	12/03/2025	12/03/2025	Maturity	1	140,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(769,619)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2025	12/04/2025	12/04/2025	Maturity	1	140,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(242,623)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2025	12/05/2025	12/05/2025	Maturity	1	140,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(415,628)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2025	10/20/2025	10/20/2025	Maturity	1	250,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	2,398,599	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2025	11/19/2025	11/19/2025	Maturity	1	260,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	486,586	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2025	11/20/2025	11/20/2025	Maturity	1	260,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	161,704	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/22/2025	12/09/2025	12/09/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,229,447)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/22/2025	12/09/2025	12/09/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(1,229,447)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/22/2025	12/10/2025	12/10/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	(727,157)	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/23/2025	11/21/2025	11/21/2025	Maturity	1	150,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	808,455	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/23/2025	12/12/2025	12/12/2025	Maturity	1	220,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	0	706,526	0		0	0	0		0	0	
Total Return Swap, Pays RU20INTR.NYS, Rec FEDFUNDS + 51bps	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/16/2025	12/05/2025	12/05/2025	Maturity	1	200,000,000	Pay RU20INTR.NYS, Rec FEDFUNDS + 51bps	0	0	(1,877,148)	(1,687,901)	0		0	0	(1,877,148)		0	0	
1149999999. Subtotal - swaps - hedging other - total return												0	0	(30,243,109)	(27,527,873)	0	XXX	(5,477,410)	0	0	(30,243,109)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Other Swap, Maturing on 08/04/2025, Paying [missing], Receiving [missing]	Hedges of Investment Assets		Other	AGL VENERABLE MOD CO	08/01/2025	08/04/2025	08/04/2025	Maturity	1			0	0	81,186,107	0	0		0	0	0	81,186,107	0	0	
Other Swap, Maturing on 08/04/2025, Paying [missing], Receiving [missing]	Hedges of Investment Assets		Other	AMERICAN GENERAL LIFE INSURANCE COMPANY 549300 1UN8SKZSBT0547	08/01/2025	08/04/2025	08/04/2025	Maturity	1	0		0	0	(81,186,107)	0	0		0	0	0	(81,186,107)	0	0	
1159999999. Subtotal - swaps - hedging other - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - swaps - hedging other												0	(100,759)	382,259,435	(83,265,493)	0	XXX	(446,815,093)	0	0	381,560,088	0	0	XXX
Ê8psð8sT.ÿÿÿÿ¤ÿÿÿÿ*-B	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/06/2025	12/20/2029	03/21/2025	Sale	1	600,000,000	100 bps, quarterly	0	14,227,024	12,177,680	1,516,667	0		0	0	(711,351)	(1,337,992)	0	0	
Ê8psð8sT.ÿÿÿÿ¤ÛÝA	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/06/2025	04/02/2025	04/02/2025	Maturity	1	400,000,000	500 bps, quarterly	0	34,100,000	21,180,939	5,666,667	0		0	0	(2,583,416)	(10,335,645)	0	0	
Ê8psð8sT.ÿÿÿÿ¤Û	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/08/2025	12/20/2029	03/21/2025	Sale	1	600,000,000	100 bps, quarterly	0	13,580,230	12,177,681	1,516,667	0		0	0	(679,012)	(723,538)	0	0	
Ê8psð8sT.ÿÿÿÿ¤	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/08/2025	04/02/2025	04/02/2025	Maturity	1	400,000,000	500 bps, quarterly	0	31,791,111	21,180,940	5,666,667	0		0	0	(2,553,763)	(8,056,410)	0	0	
áÝAÊ8psð8sT.ÿÿÿÿ¤ÝA	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2025	12/20/2029	03/21/2025	Sale	1	500,000,000	100 bps, quarterly	0	11,890,588	10,161,956	1,263,889	0		0	0	(594,529)	(1,147,992)	0	0	
Ê8psð8sT.ÿÿÿÿ¤B	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2025	04/04/2025	04/04/2025	Maturity	1	500,000,000	500 bps, quarterly	0	42,951,389	20,049,123	7,083,333	0		0	0	(3,757,744)	(19,144,522)	0	0	
Ê8psð8sT.ÿÿÿÿ¤B	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2025	12/20/2029	03/21/2025	Sale	1	500,000,000	100 bps, quarterly	0	12,096,837	10,161,956	1,263,889	0		0	0	(604,842)	(1,343,928)	0	0	
Ê8psð8sT.ÿÿÿÿ¤	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/07/2025	04/04/2025	04/04/2025	Maturity	1	500,000,000	500 bps, quarterly	0	45,472,222	20,049,123	7,083,333	0		0	0	(4,802,867)	(20,620,233)	0	0	
Ê8psð8sT.ÿÿÿÿ¤	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/12/2025	12/20/2029	03/21/2025	Sale	1	320,000,000	100 bps, quarterly	0	7,795,921	6,503,652	808,889	0		0	0	(389,796)	(911,362)	0	0	
Ê8psð8sT.ÿÿÿÿ¤	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/12/2025	04/02/2025	04/02/2025	Maturity	1	270,000,000	500 bps, quarterly	0	24,459,000	14,747,134	3,825,000	0		0	0	(2,711,243)	(7,450,623)	0	0	
Ê8psð8sT.ÿÿÿÿ¤	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/20/2025	12/26/2025	12/26/2025	Maturity	1	1,000,000,000	100 bps, quarterly	0	49,883,484	60,494,257	15,547,778	0		0	0	(4,279,076)	14,889,850	0	0	
8áÊ8psð8sT.ÿÿÿÿ¤ÿÿÿÿðx	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/01/2025	05/28/2025	05/28/2025	Maturity	1	607,000,000	500 bps, quarterly	0	56,594,098	63,783,612	5,732,778	0		0	0	(2,473,509)	9,663,021	0	0	
Ê8psð8sT.ÿÿÿÿ¤	Replication referencing Markit CDX		Credit	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/03/2025	12/23/2025	12/23/2025	Maturity	1	500,000,000	500 bps, quarterly	0	39,891,228	83,573,611	32,152,778	0		0	0	(1,942,604)	45,624,987	0	0	
1189999999. Subtotal - swaps - replication - credit default												0	384,733,132	356,241,662	89,128,333	0	XXX	0	0	(28,083,752)	(894,387)	0	0	XXX
1229999999. Subtotal - swaps - replication												0	384,733,132	356,241,662	89,128,333	0	XXX	0	0	(28,083,752)	(894,387)	0	0	XXX
1289999999. Subtotal - swaps - income generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - swaps - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total swaps - interest rate												982,437,188	339,871,906	412,502,544	(56,836,232)	0	XXX	994,458,594	(2,156,109)	0	(910,606,656)	0	0	XXX
1369999999. Total swaps - credit default												0	384,733,132	356,241,662	89,128,333	0	XXX	0	0	(28,083,752)	(894,387)	0	0	XXX
1379999999. Total swaps - foreign exchange												0	0	0	(29,768,602)	0	XXX	(133,765,368)	0	0	0	0	0	XXX
1389999999. Total swaps - total return												0	0	(30,243,109)	(27,527,873)	0	XXX	(5,477,410)	0	0	(30,243,109)	0	0	XXX
1399999999. Total swaps - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total swaps												982,437,188	724,605,038	738,501,097	(25,004,373)	0	XXX	855,215,816	(2,156,109)	(28,083,752)	(941,744,152)	0	0	XXX
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	24,801,613	. GBP/USD_1.2661	0	0	0	(620,503)	0		(269,563)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	12,379,997	. GBP/USD_1.2661	0	0	0	(309,731)	0		(134,555)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	2,258,286	. GBP/USD_1.2661	0	0	0	(56,499)	0		(24,545)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	43,239,039	. GBP/USD_1.2661	0	0	0	(1,081,783)	0		(469,955)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	11,214,844	. GBP/USD_1.2661	0	0	0	(280,580)	0		(121,891)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	18,084,499	. GBP/USD_1.2661	0	0	0	(452,450)	0		(196,556)	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	17,636,796	GBP/USD_1.2661	0	0	0	(441,249)	0		(191,690)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	3,026,546	GBP/USD_1.2661	0	0	0	(75,720)	0		(32,895)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	14,350,604	GBP/USD_1.2661	0	0	0	(359,033)	0		(155,973)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	18,397,513	GBP/USD_1.2661	0	0	0	(460,281)	0		(199,958)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	38,746,671	GBP/USD_1.2661	0	0	0	(969,390)	0		(421,128)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	24,520,840	GBP/USD_1.2661	0	0	0	(613,479)	0		(266,511)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	37,436,397	GBP/USD_1.2661	0	0	0	(936,609)	0		(406,887)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	16,703,044	GBP/USD_1.2661	0	0	0	(417,888)	0		(181,541)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	3,526,956	EUR/USD_1.0548	0	0	0	(120,858)	0		(51,116)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	24,125,758	EUR/USD_1.0548	0	0	0	(826,717)	0		(349,650)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	20,084,841	EUR/USD_1.0548	0	0	0	(688,247)	0		(291,086)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	20,084,841	EUR/USD_1.0548	0	0	0	(688,247)	0		(291,086)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	19,694,496	EUR/USD_1.0548	0	0	0	(674,871)	0		(285,429)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy GBP, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/13/2024	03/17/2025	03/17/2025	Maturity	1	7,563,034	EUR/GBP_.8333	0	0	0	(70,103)	0		(30,038)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/16/2024	03/17/2025	03/17/2025	Maturity	1	28,179,397	GBP/USD_1.2687	0	0	0	(648,737)	0		(362,053)	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/18/2024	03/17/2025	03/17/2025	Maturity	1	11,214,844	GBP/USD_1.2684	0	0	0	261,180	0		145,210	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/06/2025	03/17/2025	03/17/2025	Maturity	1	2,258,286	GBP/USD_1.2512	0	0	0	113,245	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/14/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/10/2025	01/14/2025	01/14/2025	Maturity	1	264,831	EUR/USD_1.0309	0	0	0	(392)	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/16/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/14/2025	01/16/2025	01/16/2025	Maturity	1	12,513	EUR/USD_1.0261	0	0	0	46	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/21/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	01/21/2025	01/21/2025	Maturity	1	2,258	EUR/USD_1.027	0	0	0	28	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 01/24/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/16/2025	01/24/2025	01/24/2025	Maturity	1	182,519,518	GBP/USD_1.2251	0	0	0	(2,395,484)	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2025	01/21/2025	01/21/2025	Maturity	1	2,118,922	GBP/USD_1.2173	0	0	0	22,116	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2025	01/21/2025	01/21/2025	Maturity	1	2,950,661	GBP/USD_1.2173	0	0	0	30,798	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2025	01/21/2025	01/21/2025	Maturity	1	167,122	GBP/USD_1.2173	0	0	0	1,744	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/17/2025	01/21/2025	01/21/2025	Maturity	1	1,135,196	GBP/USD_1.2173	0	0	0	11,849	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/21/2025	01/22/2025	01/22/2025	Maturity	1	938,520	GBP/USD_1.2279	0	0	0	3,001	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/21/2025	03/17/2025	03/17/2025	Maturity	1	41,180,741	GBP/USD_1.229	0	0	0	0	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/21/2025	03/17/2025	03/17/2025	Maturity	1	43,239,039	GBP/USD_1.229	0	0	0	2,185,319	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/27/2025, Buy USD, Sell CAD	Corporate Treasury Legal Entity Marcro FX Hedge		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/22/2025	01/27/2025	01/27/2025	Maturity	1	15,714,201	CAD/USD_1.4342	0	0	0	46,439	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2025	01/27/2025	01/27/2025	Maturity	1	638,666	GBP/USD_1.2414	0	0	0	3,116	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/28/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/24/2025	01/28/2025	01/28/2025	Maturity	1	2,314,699	GBP/USD_1.2445	0	0	0	2,128	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/31/2025, Buy JPY, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/29/2025	01/31/2025	01/31/2025	Maturity	1	6,005	JPY/USD_155.05	0	0	0	6	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/03/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	02/03/2025	02/03/2025	Maturity	1	3,679,915	EUR/USD_1.0432	0	0	0	42,012	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/03/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	02/03/2025	02/03/2025	Maturity	1	31,007	EUR/USD_1.0432	0	0	0	(354)	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/31/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	01/31/2025	01/31/2025	Maturity	1	838,825	GBP/USD_1.2466	0	0	0	(2,675)	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/31/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	01/31/2025	01/31/2025	Maturity	1	412,444	GBP/USD_1.2466	0	0	0	(1,315)	0		0	0	0	0	0	0	
FX Forward, Maturing on 01/31/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/30/2025	01/31/2025	01/31/2025	Maturity	1	119,017	GBP/USD_1.2466	0	0	0	(380)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/03/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	01/31/2025	02/03/2025	02/03/2025	Maturity	1	3,883,085	GBP/USD_1.2414	0	0	0	(974)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	10,966,295	GBP/USD_1.2384	0	0	0	(19,951)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	11,950,987	GBP/USD_1.2384	0	0	0	(21,742)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 02/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	62,390,084	GBP/USD_1.2384	0	0	0	(113,504)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	15,035,774	GBP/USD_1.2384	0	0	0	(27,354)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	4,580,738	GBP/USD_1.2384	0	0	0	(8,334)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	10,960,910	GBP/USD_1.2384	0	0	0	(19,941)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	21,542,902	GBP/USD_1.2384	0	0	0	(39,192)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	13,282,694	GBP/USD_1.2384	0	0	0	(24,165)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	7,453,477	EUR/USD_1.0308	0	0	0	(22,863)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	2,956,652	EUR/USD_1.0308	0	0	0	(9,069)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	3,592,337	EUR/USD_1.0308	0	0	0	(11,019)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	10,049,777	EUR/USD_1.0308	0	0	0	(30,827)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/10/2025	02/11/2025	02/11/2025	Maturity	1	53,270,756	GBP/USD_1.238	0	0	0	(110,217)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/11/2025	02/12/2025	02/12/2025	Maturity	1	8,125,283	GBP/USD_1.2407	0	0	0	17,160	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/11/2025	02/12/2025	02/12/2025	Maturity	1	10,690,771	GBP/USD_1.2407	0	0	0	22,579	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/11/2025	02/12/2025	02/12/2025	Maturity	1	12,317,439	GBP/USD_1.2407	0	0	0	26,014	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/11/2025	02/12/2025	02/12/2025	Maturity	1	1,502,954	GBP/USD_1.2407	0	0	0	3,174	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/11/2025	02/12/2025	02/12/2025	Maturity	1	610,556	GBP/USD_1.2404	0	0	0	1,412	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/12/2025	02/12/2025	02/12/2025	Maturity	1		GBP/USD_1.2393	0	0	0	20,127	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/18/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2025	02/18/2025	02/18/2025	Maturity	1	10,944	EUR/USD_1.0387	0	0	0	83	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/13/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/13/2025	02/13/2025	02/13/2025	Maturity	1		GBP/USD_1.2469	0	0	0	38,272	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/19/2025	02/20/2025	02/20/2025	Maturity	1	3,080,474	GBP/USD_1.2591	0	0	0	12,011	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 02/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/19/2025	02/20/2025	02/20/2025	Maturity	1	245,079	GBP/USD_1.2591	0	0	0	956	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/19/2025	02/20/2025	02/20/2025	Maturity	1	1,172,108	GBP/USD_1.2591	0	0	0	4,570	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	2,428,821	GBP/USD_1.2602	0	0	0	7,223	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	916,542	GBP/USD_1.2602	0	0	0	2,726	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/24/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/24/2025	02/24/2025	Maturity	1	25,566	EUR/USD_1.0438	0	0	0	73	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	2,094,518	EUR/USD_1.0472	0	0	0	3,505	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	2,094,518	EUR/USD_1.0472	0	0	0	3,505	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	4,189,036	EUR/USD_1.0472	0	0	0	7,009	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	2,275,220	GBP/USD_1.2641	0	0	0	179	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	3,160,028	GBP/USD_1.2641	0	0	0	249	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	2,528,023	GBP/USD_1.2641	0	0	0	199	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell CAD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	986,453	CAD/USD_1.4189	0	0	0	1,056	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	2,094,518	EUR/USD_1.0475	0	0	0	4,244	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell MXN	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	2,208,616	MXN/USD_20.3522	0	0	0	(2,583)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/20/2025	02/21/2025	02/21/2025	Maturity	1	1,516,814	GBP/USD_1.2655	0	0	0	1,848	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/24/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/21/2025	02/24/2025	02/24/2025	Maturity	1	4,962,393	GBP/USD_1.2641	0	0	0	(8,230)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/24/2025	03/17/2025	02/24/2025	Sale	1	16,391,586	GBP/USD_1.2635	0	0	0	0	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/24/2025	03/17/2025	03/17/2025	Maturity	1	14,132,770	EUR/USD_1.0471	0	0	0	(583,736)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	03/17/2025	03/17/2025	Maturity	1	5,534,148	GBP/USD_1.2635	0	0	0	(149,722)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	03/17/2025	03/17/2025	Maturity	1	1,519,080	GBP/USD_1.2635	0	0	0	(41,097)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	03/17/2025	03/17/2025	Maturity	1	3,797,700	GBP/USD_1.2635	0	0	0	(102,744)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	03/17/2025	03/17/2025	Maturity	1	4,846,372	GBP/USD_1.2635	0	0	0	(131,115)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/26/2025	03/17/2025	03/17/2025	Maturity	1	1,033,652	GBP/USD_1.2635	0	0	0	(27,965)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/28/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/27/2025	02/28/2025	02/28/2025	Maturity	1	418,395	GBP/USD_1.2643	0	0	0	(1,718)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/28/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/27/2025	02/28/2025	02/28/2025	Maturity	1	1,401,721	GBP/USD_1.2643	0	0	0	(5,754)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/28/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/27/2025	02/28/2025	02/28/2025	Maturity	1	848,449	GBP/USD_1.2643	0	0	0	(3,483)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/28/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/27/2025	02/28/2025	02/28/2025	Maturity	1	123,821	GBP/USD_1.2643	0	0	0	(508)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/28/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/27/2025	02/28/2025	02/28/2025	Maturity	1	52,055	EUR/USD_1.0439	0	0	0	(200)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/28/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/27/2025	02/28/2025	02/28/2025	Maturity	1	2,570,770	GBP/USD_1.2622	0	0	0	(6,248)	0		0	0	0	0	0	0	
FX Forward, Maturing on 02/28/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	02/27/2025	02/28/2025	02/28/2025	Maturity	1	2,325,585	GBP/USD_1.2622	0	0	0	(5,652)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/05/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/03/2025	03/05/2025	03/05/2025	Maturity	1	5,727,581	GBP/USD_1.2685	0	0	0	(80,851)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/05/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/05/2025	03/05/2025	03/05/2025	Maturity	1		GBP/USD_1.2817	0	0	0	3,172	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	1,083,083	EUR/USD_1.0917	0	0	0	256	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	70,902	EUR/USD_1.0917	0	0	0	17	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy JPY, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	2,544,176	JPY/USD_148.0707	0	0	0	(5,281)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy USD, Sell CAD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	967,854	CAD/USD_1.4476	0	0	0	(5,059)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	3,236,638	GBP/USD_1.2942	0	0	0	(6,242)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	1,092,571	EUR/USD_1.0928	0	0	0	822	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	4,531,293	GBP/USD_1.2943	0	0	0	(8,603)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	3,107,172	GBP/USD_1.2943	0	0	0	(5,899)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 03/13/2025, Buy USD, Sell MXN	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/13/2025	03/13/2025	Maturity	1	178,595	MXN/USD_20.3388	0	0	0	(2,293)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	2,330,379	GBP/USD_1.2937	0	0	0	(5,413)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	983,314	EUR/USD_1.0925	0	0	0	479	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/12/2025, Buy USD, Sell DKK	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/11/2025	03/12/2025	03/12/2025	Maturity	1	36,623	DKK/USD_6.8181	0	0	0	70	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/13/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/12/2025	03/13/2025	03/13/2025	Maturity	1	5,459,705	EUR/USD_1.0908	0	0	0	26,049	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/12/2025	03/13/2025	03/13/2025	Maturity	1	972,531	GBP/USD_1.2974	0	0	0	2,236	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/12/2025	03/13/2025	03/13/2025	Maturity	1	5,057,164	GBP/USD_1.2974	0	0	0	11,628	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/12/2025	03/13/2025	03/13/2025	Maturity	1	27,101,211	GBP/USD_1.2974	0	0	0	62,312	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/12/2025	03/13/2025	03/13/2025	Maturity	1	4,408,809	GBP/USD_1.2974	0	0	0	10,137	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/14/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/12/2025	03/14/2025	03/14/2025	Maturity	1	320,729	EUR/USD_1.0907	0	0	0	(1,044)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy GBP, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	8,042,536	EUR/GBP_.8418	0	0	0	(73,914)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	21,411,973	EUR/USD_1.0884	0	0	0	(1,018,074)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	21,411,973	EUR/USD_1.0884	0	0	0	(1,018,074)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	25,719,898	EUR/USD_1.0884	0	0	0	(1,222,903)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	20,995,835	EUR/USD_1.0884	0	0	0	(998,288)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	3,760,004	EUR/USD_1.0884	0	0	0	(178,777)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	15,066,611	EUR/USD_1.0884	0	0	0	(833,839)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	15,004,560	EUR/USD_1.0884	0	0	0	117,468	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	3,997,861	GBP/USD_1.2927	0	0	0	(155,655)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	5,825,829	GBP/USD_1.2927	0	0	0	(226,827)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	13,032,492	GBP/USD_1.2927	0	0	0	(507,416)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	5,101,803	GBP/USD_1.2927	0	0	0	(198,637)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	39,409,506	GBP/USD_1.2927	0	0	0	(1,534,396)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	15,106,962	GBP/USD_1.2927	0	0	0	(588,185)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	3,186,062	GBP/USD_1.2927	0	0	0	(124,048)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	19,367,166	GBP/USD_1.2927	0	0	0	(754,054)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	1,088,131	GBP/USD_1.2927	0	0	0	(42,366)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	40,788,839	GBP/USD_1.2927	0	0	0	(1,588,100)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	1,599,144	GBP/USD_1.2927	0	0	0	(62,262)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	25,813,226	GBP/USD_1.2927	0	0	0	(1,005,030)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	26,108,798	GBP/USD_1.2927	0	0	0	(1,016,538)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	18,566,354	GBP/USD_1.2927	0	0	0	(722,875)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	29,664,610	GBP/USD_1.2927	0	0	0	(1,154,982)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	19,037,654	GBP/USD_1.2927	0	0	0	(741,225)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	06/17/2025	06/17/2025	Maturity	1	17,583,389	GBP/USD_1.293	0	0	0	(684,526)	0		0	0	0	0	0	0	
FX Forward, Maturing on 03/13/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/13/2025	03/13/2025	03/13/2025	Maturity	1		GBP/USD_1.2932	0	0	0	2,437	0		0	0			0	0	
FX Forward, Maturing on 03/20/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/18/2025	03/20/2025	03/20/2025	Maturity	1	5,409,522	GBP/USD_1.2973	0	0	0	191	0		0	0			0	0	
FX Forward, Maturing on 03/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/20/2025	03/20/2025	Maturity	1	3,025,852	GBP/USD_1.2962	0	0	0	2,569	0		0	0			0	0	
FX Forward, Maturing on 03/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/20/2025	03/20/2025	Maturity	1	2,206,434	GBP/USD_1.2962	0	0	0	1,873	0		0	0			0	0	
FX Forward, Maturing on 03/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/20/2025	03/20/2025	Maturity	1	220,637	GBP/USD_1.2958	0	0	0	254	0		0	0			0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 03/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/20/2025	03/20/2025	Maturity	1	1,250,486	GBP/USD_1.2958	0	0	0	1,438	0		0	0			0	0	
FX Forward, Maturing on 03/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/19/2025	03/20/2025	03/20/2025	Maturity	1	912,602	GBP/USD_1.2988	0	0	0	(1,083)	0		0	0			0	0	
FX Forward, Maturing on 03/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/24/2025	03/25/2025	03/25/2025	Maturity	1	287,036	GBP/USD_1.2947	0	0	0	13	0		0	0			0	0	
FX Forward, Maturing on 03/26/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/24/2025	03/26/2025	03/26/2025	Maturity	1	5,277,759	GBP/USD_1.2907	0	0	0	(8,460)	0		0	0			0	0	
FX Forward, Maturing on 03/26/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/26/2025	03/26/2025	03/26/2025	Maturity	1		GBP/USD_1.2896	0	0	0	(2,770)	0		0	0			0	0	
FX Forward, Maturing on 03/27/2025, Buy USD, Sell CAD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/26/2025	03/27/2025	03/27/2025	Maturity	1	265,997	CAD/USD_1.4254	0	0	0	1,275	0		0	0			0	0	
FX Forward, Maturing on 03/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/26/2025	03/27/2025	03/27/2025	Maturity	1	426,605	GBP/USD_1.2888	0	0	0	2,443	0		0	0	0		0	0	
FX Forward, Maturing on 03/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/26/2025	03/27/2025	03/27/2025	Maturity	1	128,378	GBP/USD_1.2888	0	0	0	735	0		0	0	0		0	0	
FX Forward, Maturing on 03/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	03/26/2025	03/27/2025	03/27/2025	Maturity	1	865,341	GBP/USD_1.2888	0	0	0	4,956	0		0	0	0		0	0	
FX Forward, Maturing on 06/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/01/2025	06/17/2025	06/17/2025	Maturity	1	18,566,354	GBP/USD_1.2895	0	0	0	843,262	0		0	0	0		0	0	
FX Forward, Maturing on 06/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/01/2025	06/17/2025	06/17/2025	Maturity	1	15,106,962	GBP/USD_1.2896	0	0	0	378,309	0		0	0	0		0	0	
FX Forward, Maturing on 04/07/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/04/2025	04/07/2025	04/07/2025	Maturity	1	11,542,475	GBP/USD_1.3005	0	0	0	(223,276)	0		0	0	0		0	0	
FX Forward, Maturing on 04/10/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2025	04/10/2025	04/10/2025	Maturity	1		GBP/USD_1.2926	0	0	0	48,990	0		0	0	0		0	0	
FX Forward, Maturing on 04/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/10/2025	04/11/2025	04/11/2025	Maturity	1	1,684,945	GBP/USD_1.294	0	0	0	(15,337)	0		0	0	0		0	0	
FX Forward, Maturing on 04/16/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/15/2025	04/16/2025	04/16/2025	Maturity	1	2,271,005	GBP/USD_1.3238	0	0	0	3,035	0		0	0	0		0	0	
FX Forward, Maturing on 04/16/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/15/2025	04/16/2025	04/16/2025	Maturity	1	1,034,399	GBP/USD_1.3238	0	0	0	1,383	0		0	0	0		0	0	
FX Forward, Maturing on 04/16/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/15/2025	04/16/2025	04/16/2025	Maturity	1	207,032	GBP/USD_1.3219	0	0	0	577	0		0	0	0		0	0	
FX Forward, Maturing on 04/23/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/17/2025	04/23/2025	04/23/2025	Maturity	1	588,808	GBP/USD_1.3269	0	0	0	(242)	0		0	0	0		0	0	
FX Forward, Maturing on 04/23/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/21/2025	04/23/2025	04/23/2025	Maturity	1	1,287,156	GBP/USD_1.3398	0	0	0	(11,957)	0		0	0	0		0	0	
FX Forward, Maturing on 04/23/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/21/2025	04/23/2025	04/23/2025	Maturity	1	2,874,407	GBP/USD_1.3398	0	0	0	(26,701)	0		0	0	0		0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 04/24/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/22/2025	04/24/2025	04/24/2025	Maturity	1	951,153	GBP/USD_1.337	0	0	0	3,970	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/24/2025, Buy USD, Sell JPY	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/22/2025	04/24/2025	04/24/2025	Maturity	1	3,817,059	JPY/USD_140.676	0	0	0	51,136	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/24/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/22/2025	04/24/2025	04/24/2025	Maturity	1	8,815	GBP/USD_1.3369	0	0	0	(36)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/22/2025	06/17/2025	06/17/2025	Maturity	1	1,807,993	EUR/USD_1.146	0	0	0	(10,181)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/22/2025	06/17/2025	06/17/2025	Maturity	1	944,175	EUR/USD_1.1461	0	0	0	(5,269)	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/28/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2025	04/28/2025	04/28/2025	Maturity	1	2,099,164	GBP/USD_1.3307	0	0	0	13,399	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/24/2025	04/25/2025	04/25/2025	Maturity	1	665,730	GBP/USD_1.3322	0	0	0	(652)	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	04/30/2025	04/30/2025	Maturity	1	60,252,979	GBP/USD_1.3396	0	0	0	174,262	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/30/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	04/30/2025	04/30/2025	Maturity	1	1,707,009	EUR/USD_1.1407	0	0	0	6,333	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/30/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	04/30/2025	04/30/2025	Maturity	1	5,690,031	EUR/USD_1.1407	0	0	0	21,109	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	04/30/2025	04/30/2025	Maturity	1	4,686,343	GBP/USD_1.3414	0	0	0	19,852	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	04/30/2025	04/30/2025	Maturity	1	10,711,641	GBP/USD_1.3414	0	0	0	45,375	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	04/30/2025	04/30/2025	Maturity	1	3,347,388	GBP/USD_1.3414	0	0	0	14,180	0		0	0	0	0	0	0	
FX Forward, Maturing on 04/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/29/2025	04/30/2025	04/30/2025	Maturity	1	5,355,820	GBP/USD_1.3417	0	0	0	23,928	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/01/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/30/2025	05/01/2025	05/01/2025	Maturity	1	441,587	GBP/USD_1.336	0	0	0	(2,113)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/01/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/30/2025	05/01/2025	05/01/2025	Maturity	1	897,116	GBP/USD_1.336	0	0	0	(4,293)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/01/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	04/30/2025	05/01/2025	05/01/2025	Maturity	1	3,123,574	GBP/USD_1.3353	0	0	0	(13,239)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/07/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/05/2025	05/07/2025	05/07/2025	Maturity	1	2,022	GBP/USD_1.328	0	0	0	13	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/13/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/12/2025	05/13/2025	05/13/2025	Maturity	1	1,604,448	GBP/USD_1.3167	0	0	0	11,256	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/13/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/12/2025	05/13/2025	05/13/2025	Maturity	1	8,836,399	GBP/USD_1.3167	0	0	0	61,990	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 05/13/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/12/2025	05/13/2025	05/13/2025	Maturity	1	1,592,350	GBP/USD_1.3166	0	0	0	11,256	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/14/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/13/2025	05/14/2025	05/14/2025	Maturity	1	13,109,967	GBP/USD_1.3234	0	0	0	70,981	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/14/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/13/2025	05/14/2025	05/14/2025	Maturity	1	11,412,938	GBP/USD_1.3234	0	0	0	61,793	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/16/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/14/2025	05/16/2025	05/16/2025	Maturity	1	2,317,731	GBP/USD_1.332	0	0	0	9,484	0		0	0	0	0	0	0	
Bond Forward, maturing on 06-JUN-25	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2025	06/06/2025	06/06/2025	Maturity	1			0	0	10,000	0	0		0	0	0	0	10,000	0	
FX Forward, Maturing on 05/20/2025, Buy USD, Sell JPY	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/16/2025	05/20/2025	05/20/2025	Maturity	1	1,134,758	JPY/USD_145.909	0	0	0	(10,228)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/22/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/22/2025	05/22/2025	Maturity	1	2,763	EUR/USD_1.227	0	0	0	242	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/21/2025	05/21/2025	Maturity	1	5,347,742	GBP/USD_1.3365	0	0	0	(28,248)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/21/2025	05/21/2025	Maturity	1	1,203,242	GBP/USD_1.3366	0	0	0	(6,232)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/21/2025	05/21/2025	Maturity	1	1,738,016	GBP/USD_1.3366	0	0	0	(9,001)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/21/2025	05/21/2025	Maturity	1	3,342,338	GBP/USD_1.3366	0	0	0	(17,311)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/21/2025	05/21/2025	Maturity	1	2,139,097	GBP/USD_1.3366	0	0	0	(11,079)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/21/2025	05/21/2025	Maturity	1	1,738,016	GBP/USD_1.3366	0	0	0	(9,001)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/21/2025, Buy USD, Sell CAD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/21/2025	05/21/2025	Maturity	1	573,676	CAD/USD_1.3947	0	0	0	(4,215)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/21/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/20/2025	05/21/2025	05/21/2025	Maturity	1	1,126,716	EUR/USD_1.1256	0	0	0	(8,180)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2025	05/22/2025	05/22/2025	Maturity	1	316,028	GBP/USD_1.3449	0	0	0	(607)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2025	05/22/2025	05/22/2025	Maturity	1	2,299,632	GBP/USD_1.3449	0	0	0	(4,416)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2025	05/22/2025	05/22/2025	Maturity	1	3,017,504	GBP/USD_1.3449	0	0	0	(5,794)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2025	05/22/2025	05/22/2025	Maturity	1	816,573	GBP/USD_1.3449	0	0	0	(1,568)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/21/2025	05/22/2025	05/22/2025	Maturity	1	1,237,631	GBP/USD_1.3449	0	0	0	(2,376)	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/23/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	05/23/2025	05/23/2025	Maturity	1	102,517	EUR/USD_1.1297	0	0	0	421	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 05/23/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	05/23/2025	05/23/2025	Maturity	1	1,565,980	EUR/USD_1.1297	0	0	0	6,435	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	05/27/2025	05/27/2025	Maturity	1	6,009,117	GBP/USD_1.3423	0	0	0	43,535	0		0	0	0	0	0	0	
Bond Forward, maturing on 29-JUL-25 ,Buy UST203505154 25	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2025	07/29/2025	07/29/2025	Maturity	1	1,000,000,000		0	0	0	5,275,375	0	$	0	0	0	5,275,375	0	0	
Bond Forward, maturing on 24-JUL-25 ,Buy UST203004303875	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	07/24/2025	07/24/2025	Maturity	1	2,000,000,000		0	0	0	9,307,855	0		0	0	0	9,307,855	0	0	
FX Forward, Maturing on 05/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	05/29/2025	05/29/2025	Maturity	1	3,150,980	GBP/USD_1.3469	0	0	0	3,416	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	05/29/2025	05/29/2025	Maturity	1	2,487,283	GBP/USD_1.3469	0	0	0	2,697	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	05/29/2025	05/29/2025	Maturity	1	904,370	GBP/USD_1.3469	0	0	0	981	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	05/29/2025	05/29/2025	Maturity	1	2,881,994	GBP/USD_1.3469	0	0	0	3,125	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	05/29/2025	05/29/2025	Maturity	1	1,595,574	GBP/USD_1.3469	0	0	0	1,730	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	05/29/2025	05/29/2025	Maturity	1	445,919	GBP/USD_1.3469	0	0	0	483	0		0	0	0	0	0	0	
FX Forward, Maturing on 05/30/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/28/2025	05/30/2025	05/30/2025	Maturity	1	11,199	EUR/USD_1.1311	0	0	0	40	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/04/2025, Buy EUR, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/02/2025	06/04/2025	06/04/2025	Maturity	1	9,057	EUR/USD_1.1415	0	0	0	12	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/04/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/02/2025	06/04/2025	06/04/2025	Maturity	1	11,527	GBP/USD_1.3536	0	0	0	36	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/05/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/03/2025	06/05/2025	06/05/2025	Maturity	1	5,430,899	GBP/USD_1.3501	0	0	0	36,615	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/05/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/04/2025	06/05/2025	06/05/2025	Maturity	1	36,119	GBP/USD_1.3563	0	0	0	78	0		0	0	0	0	0	0	
Bond Forward, maturing on 26-JUN-25 ,Buy UKT205407314375S	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/05/2025	06/06/2035	06/26/2025	Sale	1			0	0	0	0	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/11/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/10/2025	06/11/2025	06/11/2025	Maturity	1	578,437	GBP/USD_1.3514	0	0	0	1,024	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2025	06/13/2025	06/13/2025	Maturity	1	1,971,166	GBP/USD_1.3597	0	0	0	2,949	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2025	06/13/2025	06/13/2025	Maturity	1	1,767,252	GBP/USD_1.3597	0	0	0	2,644	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2025	06/13/2025	06/13/2025	Maturity	1	679,712	GBP/USD_1.3597	0	0	0	1,017	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2025	06/13/2025	06/13/2025	Maturity	1	5,165,814	GBP/USD_1.3597	0	0	0	7,727	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 06/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2025	06/13/2025	06/13/2025	Maturity	1	13,186,421	GBP/USD_1.3597	0	0	0	19,725	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2025	06/13/2025	06/13/2025	Maturity	1	7,069,009	GBP/USD_1.3597	0	0	0	10,574	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/12/2025	06/13/2025	06/13/2025	Maturity	1	2,446,965	GBP/USD_1.3597	0	0	0	3,660	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	13,090,067	GBP/USD_1.3547	0	0	0	(133,333)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	4,015,522	GBP/USD_1.3547	0	0	0	(40,901)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	5,124,342	GBP/USD_1.3547	0	0	0	(52,196)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	1,092,938	GBP/USD_1.3547	0	0	0	(11,132)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	25,927,264	GBP/USD_1.3547	0	0	0	(264,090)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	17,661,068	GBP/USD_1.3547	0	0	0	(179,892)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	5,851,566	GBP/USD_1.3547	0	0	0	(59,603)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	1,606,209	GBP/USD_1.3547	0	0	0	(16,361)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	3,200,137	GBP/USD_1.3547	0	0	0	(32,596)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	26,224,141	GBP/USD_1.3547	0	0	0	(267,114)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	39,583,608	GBP/USD_1.3547	0	0	0	(403,191)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	40,969,035	GBP/USD_1.3547	0	0	0	(417,303)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	19,121,758	GBP/USD_1.3547	0	0	0	(194,771)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	19,452,726	GBP/USD_1.3547	0	0	0	(198,142)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	29,795,662	GBP/USD_1.3547	0	0	0	(303,493)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	2,814,114	EUR/USD_1.1577	0	0	0	(39,860)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	21,893,916	EUR/USD_1.1577	0	0	0	(469,450)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 09/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	21,893,916	EUR/USD_1.1577	0	0	0	(469,450)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	26,298,805	EUR/USD_1.1577	0	0	0	(563,900)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	21,468,412	EUR/USD_1.1581	0	0	0	(453,972)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	3,844,635	EUR/USD_1.1581	0	0	0	(81,299)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy GBP, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/13/2025	09/17/2025	09/17/2025	Maturity	1	8,202,915	EUR/GBP_.8548	0	0	0	(92,625)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/16/2025	06/17/2025	06/17/2025	Maturity	1	2,379,034	GBP/USD_1.3594	0	0	0	(14,237)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/16/2025	06/17/2025	06/17/2025	Maturity	1	4,907,029	GBP/USD_1.3594	0	0	0	(29,366)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/16/2025	06/17/2025	06/17/2025	Maturity	1	303,146	GBP/USD_1.3594	0	0	0	(1,814)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/16/2025	09/17/2025	09/17/2025	Maturity	1	2,450,508	GBP/USD_1.3625	0	0	0	(35,910)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/17/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/16/2025	06/17/2025	06/17/2025	Maturity	1	2,948,572	GBP/USD_1.3594	0	0	0	17,689	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/18/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/17/2025	06/18/2025	06/18/2025	Maturity	1	4,076,187	GBP/USD_1.357	0	0	0	(35,962)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/18/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/17/2025	06/18/2025	06/18/2025	Maturity	1	1,347,330	GBP/USD_1.357	0	0	0	(11,887)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/18/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/17/2025	06/18/2025	06/18/2025	Maturity	1	1,271,577	GBP/USD_1.357	0	0	0	(11,219)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/23/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2025	06/23/2025	06/23/2025	Maturity	1	471,271	GBP/USD_1.3476	0	0	0	417	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/23/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/20/2025	06/23/2025	06/23/2025	Maturity	1	1,441,495	GBP/USD_1.3476	0	0	0	1,277	0		0	0	0	0	0	0	
Bond Forward, maturing on 29-JUL-25 ,Buy UST204505155	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/23/2025	07/29/2025	07/29/2025	Maturity	1	150,000,000		0	0	(2,039,972)	0	0		0	0	0	(2,039,972)	0	0	
FX Forward, Maturing on 06/26/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/24/2025	06/26/2025	06/26/2025	Maturity	1	447,703	GBP/USD_1.36	0	0	0	4,393	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/25/2025	09/17/2025	09/17/2025	Maturity	1	7,666,857	GBP/USD_1.3607	0	0	0	44,950	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/25/2025	09/17/2025	09/17/2025	Maturity	1	2,382,326	EUR/USD_1.1655	0	0	0	(15,938)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/26/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/25/2025	06/26/2025	06/26/2025	Maturity	1	3,296,249	GBP/USD_1.3635	0	0	0	23,804	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/26/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/25/2025	06/26/2025	06/26/2025	Maturity	1	461,833	GBP/USD_1.3635	0	0	0	3,335	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 06/26/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/25/2025	06/26/2025	06/26/2025	Maturity	1	949,013	GBP/USD_1.3635	0	0	0	6,853	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/01/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	07/01/2025	07/01/2025	Maturity	1	6,852	GBP/USD_1.3749	0	0	0	(16)	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/01/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	07/01/2025	07/01/2025	Maturity	1	123,166	GBP/USD_1.3749	0	0	0	(286)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	06/30/2025	06/30/2025	Maturity	1	1,371,540	GBP/USD_1.3711	0	0	0	755	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	06/30/2025	06/30/2025	Maturity	1	3,771,736	GBP/USD_1.3711	0	0	0	2,077	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	06/30/2025	06/30/2025	Maturity	1	3,291,697	GBP/USD_1.3711	0	0	0	1,813	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	06/30/2025	06/30/2025	Maturity	1	25,373,496	GBP/USD_1.3711	0	0	0	13,973	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	06/30/2025	06/30/2025	Maturity	1	685,770	GBP/USD_1.3722	0	0	0	906	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	06/30/2025	06/30/2025	Maturity	1	822,924	GBP/USD_1.3722	0	0	0	1,088	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/30/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	06/30/2025	06/30/2025	Maturity	1	702,987	EUR/USD_1.1726	0	0	0	(647)	0		0	0	0	0	0	0	
FX Forward, Maturing on 06/30/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/27/2025	06/30/2025	06/30/2025	Maturity	1	702,987	EUR/USD_1.1726	0	0	0	(647)	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/01/2025, Buy JPY, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	06/30/2025	07/01/2025	07/01/2025	Maturity	1	2,298,295	JPY/USD_144.1829	0	0	0	9,899	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy EUR, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/08/2025	09/17/2025	09/17/2025	Maturity	1	8,327,181	EUR/GBP_.8669	0	0	0	22,096	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/09/2025	07/11/2025	07/11/2025	Maturity	1	322,528	GBP/USD_1.361	0	0	0	2,489	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/10/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/09/2025	07/10/2025	07/10/2025	Maturity	1	12,909,771	GBP/USD_1.3585	0	0	0	29,153	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/10/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/09/2025	07/10/2025	07/10/2025	Maturity	1	9,512,463	GBP/USD_1.3585	0	0	0	21,482	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/10/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/09/2025	07/10/2025	07/10/2025	Maturity	1	3,397,308	GBP/USD_1.3585	0	0	0	7,672	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/11/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	07/11/2025	07/11/2025	Maturity	1	15,587,958	GBP/USD_1.356	0	0	0	62,973	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy EUR, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	09/17/2025	09/17/2025	Maturity	1	3,844,635	EUR/USD_1.1736	0	0	0	37,035	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy EUR, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	09/17/2025	09/17/2025	Maturity	1	26,298,805	EUR/USD_1.1735	0	0	0	253,347	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 09/17/2025, Buy EUR, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	09/17/2025	09/17/2025	Maturity	1	2,814,114	EUR/USD_1.1729	0	0	0	27,114	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/14/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/11/2025	07/14/2025	07/14/2025	Maturity	1	370,661	GBP/USD_1.3509	0	0	0	(1,715)	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/15/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/14/2025	07/15/2025	07/15/2025	Maturity	1	6,445,255	GBP/USD_1.3471	0	0	0	(35,980)	0		0	0	0	0	0	0	
Bond Forward, maturing on 29-JUL-25 ,Buy UST204505155	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2025	07/29/2025	07/29/2025	Maturity	1	150,000,000		0	0	551,682	0	0		0	0	0	0	551,682	0	0	
FX Forward, Maturing on 07/21/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/17/2025	07/21/2025	07/21/2025	Maturity	1	2,684,294	GBP/USD_1.3406	0	0	0	(17,449)	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2025	07/21/2025	07/21/2025	Maturity	1	3,080,971	GBP/USD_1.3419	0	0	0	16,968	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2025	07/21/2025	07/21/2025	Maturity	1	351,050	GBP/USD_1.3419	0	0	0	1,933	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2025	07/21/2025	07/21/2025	Maturity	1	1,438,585	GBP/USD_1.3419	0	0	0	7,923	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/21/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/18/2025	07/21/2025	07/21/2025	Maturity	1	2,263,019	GBP/USD_1.3419	0	0	0	12,464	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/24/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	07/24/2025	07/24/2025	Maturity	1	967,172	GBP/USD_1.3544	0	0	0	(128)	0		0	0	0	0	0	0	
Bond Forward, maturing on 29-JUL-25 ,Buy UST204505155	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2025	07/29/2025	07/29/2025	Maturity	1	400,000,000		0	0	(1,221,000)	0	0	$	0	0	0	(1,221,000)	0	0	
FX Forward, Maturing on 07/30/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	07/30/2025	07/30/2025	Maturity	1	214,146	EUR/USD_1.1632	0	0	0	2,884	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/30/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	07/30/2025	07/30/2025	Maturity	1	3,271,170	EUR/USD_1.1632	0	0	0	44,047	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	925,217	GBP/USD_1.333	0	0	0	(6,737)	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	449,590	GBP/USD_1.333	0	0	0	(3,274)	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	3,213,404	GBP/USD_1.333	0	0	0	(23,398)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/01/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	08/01/2025	08/01/2025	Maturity	1	1,970,758	GBP/USD_1.3285	0	0	0	3,440	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy CAD, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	3,452	CAD/USD_1.3806	0	0	0	(6)	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	1,721,545	EUR/USD_1.1482	0	0	0	5,957	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	2,295,394	EUR/USD_1.1482	0	0	0	7,943	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	1,032,927	EUR/USD_1.1482	0	0	0	3,574	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 07/31/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	3,189,679	GBP/USD_1.329	0	0	0	13,737	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	17,277,425	GBP/USD_1.329	0	0	0	74,411	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	1,993,549	GBP/USD_1.329	0	0	0	8,586	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	2,259,356	GBP/USD_1.329	0	0	0	9,731	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	1,196,129	GBP/USD_1.329	0	0	0	5,152	0		0	0	0	0	0	0	
FX Forward, Maturing on 07/31/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/30/2025	07/31/2025	07/31/2025	Maturity	1	1,329,033	GBP/USD_1.329	0	0	0	5,724	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/31/2025	09/17/2025	09/17/2025	Maturity	1	3,690,177	GBP/USD_1.3198	0	0	0	(105,732)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/01/2025	09/17/2025	09/17/2025	Maturity	1	663,187	EUR/USD_1.1592	0	0	0	(14,012)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/07/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/06/2025	08/07/2025	08/07/2025	Maturity	1	307,560	GBP/USD_1.3357	0	0	0	1,039	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/11/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2025	08/11/2025	08/11/2025	Maturity	1	11,669,651	GBP/USD_1.3449	0	0	0	(36,176)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/11/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2025	08/11/2025	08/11/2025	Maturity	1	13,341,468	GBP/USD_1.3449	0	0	0	(41,358)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/11/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2025	08/11/2025	08/11/2025	Maturity	1	9,495,455	GBP/USD_1.3449	0	0	0	(29,436)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/11/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/08/2025	08/11/2025	08/11/2025	Maturity	1	1,664,840	GBP/USD_1.3449	0	0	0	(5,161)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2025	08/13/2025	08/13/2025	Maturity	1	12,138,464	GBP/USD_1.3517	0	0	0	(49,433)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2025	08/13/2025	08/13/2025	Maturity	1	1,753,334	GBP/USD_1.3517	0	0	0	(7,140)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2025	08/13/2025	08/13/2025	Maturity	1	1,955,641	GBP/USD_1.3517	0	0	0	(7,964)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/13/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/12/2025	08/13/2025	08/13/2025	Maturity	1	944,103	GBP/USD_1.3517	0	0	0	(3,845)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/15/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/14/2025	08/15/2025	08/15/2025	Maturity	1	406,676	GBP/USD_1.358	0	0	0	643	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/15/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/14/2025	08/15/2025	08/15/2025	Maturity	1	393,120	GBP/USD_1.358	0	0	0	621	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/15/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/14/2025	08/15/2025	08/15/2025	Maturity	1	406,676	GBP/USD_1.358	0	0	0	643	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 08/15/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/14/2025	08/15/2025	08/15/2025	Maturity	1	677,793	GBP/USD_1.358	0	0	0	1,071	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/15/2025, Buy USD, Sell CAD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/14/2025	08/15/2025	08/15/2025	Maturity	1	420,503	CAD/USD_1.3783	0	0	0	694	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/18/2025	09/17/2025	09/17/2025	Maturity	1	19,118,883	GBP/USD_1.354	0	0	0	362,220	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/19/2025	08/20/2025	08/20/2025	Maturity	1	1,333,777	GBP/USD_1.3492	0	0	0	(1,906)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/19/2025	08/20/2025	08/20/2025	Maturity	1	3,063,396	GBP/USD_1.3492	0	0	0	(4,379)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/19/2025	08/20/2025	08/20/2025	Maturity	1	2,415,380	GBP/USD_1.3492	0	0	0	(3,452)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/19/2025	08/20/2025	08/20/2025	Maturity	1	300,171	GBP/USD_1.3492	0	0	0	(429)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/20/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/19/2025	08/20/2025	08/20/2025	Maturity	1	1,020,736	GBP/USD_1.3492	0	0	0	(1,459)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/20/2025	08/27/2025	08/27/2025	Maturity	1	285,118,087	GBP/USD_1.3454	0	0	0	680,641	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/02/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/21/2025	09/02/2025	09/02/2025	Maturity	1	16,964,230	GBP/USD_1.3422	0	0	0	(160,124)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/02/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/21/2025	09/02/2025	09/02/2025	Maturity	1	109,107,400	GBP/USD_1.3422	0	0	0	(1,029,853)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2025	08/27/2025	08/27/2025	Maturity	1	3,156,812	GBP/USD_1.3511	0	0	0	(11,938)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/26/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/22/2025	08/26/2025	08/26/2025	Maturity	1	706,761	GBP/USD_1.3536	0	0	0	(3,018)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/28/2025, Buy USD, Sell JPY	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/26/2025	08/28/2025	08/28/2025	Maturity	1	330,559	JPY/USD_147.336	0	0	0	(647)	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	08/29/2025	08/29/2025	Maturity	1	940,008	GBP/USD_1.344	0	0	0	4,889	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	08/29/2025	08/29/2025	Maturity	1	1,676,121	GBP/USD_1.344	0	0	0	8,717	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	08/29/2025	08/29/2025	Maturity	1	3,270,089	GBP/USD_1.344	0	0	0	17,007	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	08/29/2025	08/29/2025	Maturity	1	456,428	GBP/USD_1.344	0	0	0	2,374	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	08/29/2025	08/29/2025	Maturity	1	2,594,952	GBP/USD_1.344	0	0	0	13,496	0		0	0	0	0	0	0	
FX Forward, Maturing on 08/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	08/29/2025	08/29/2025	Maturity	1	2,950,070	GBP/USD_1.344	0	0	0	15,342	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	09/17/2025	09/17/2025	Maturity	1	1,863,794	GBP/USD_1.346	0	0	0	(19,932)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 09/02/2025, Buy GBP, Sell USD	Hedges of Issued GICs	Exhibit 7	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/28/2025	09/02/2025	09/02/2025	Maturity	1	1,167,954,273	GBP/USD_1.3506	0	0	0	(9,904,495)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/05/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/03/2025	09/05/2025	09/05/2025	Maturity	1	364,656	GBP/USD_1.3454	0	0	0	(1,827)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/04/2025	09/17/2025	09/17/2025	Maturity	1	4,130,002	GBP/USD_1.343	0	0	0	(41,152)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/05/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/04/2025	09/05/2025	09/05/2025	Maturity	1	6,712,923	GBP/USD_1.3431	0	0	0	(44,881)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/05/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/04/2025	09/05/2025	09/05/2025	Maturity	1	1,208,326	GBP/USD_1.3431	0	0	0	(8,079)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/05/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/04/2025	09/05/2025	09/05/2025	Maturity	1	939,809	GBP/USD_1.3431	0	0	0	(6,283)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/05/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/04/2025	09/05/2025	09/05/2025	Maturity	1	1,745,360	GBP/USD_1.3431	0	0	0	(11,669)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/05/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/04/2025	09/05/2025	09/05/2025	Maturity	1	12,083,261	GBP/USD_1.3431	0	0	0	(80,785)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/10/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/05/2025	09/10/2025	09/10/2025	Maturity	1	155,700,626	GBP/USD_1.3516	0	0	0	320,659	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/08/2025	09/17/2025	09/17/2025	Maturity	1	40,969,035	GBP/USD_1.3538	0	0	0	324,613	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/10/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/09/2025	09/10/2025	09/10/2025	Maturity	1	1,353,918	GBP/USD_1.3536	0	0	0	1,412	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2025	09/12/2025	09/12/2025	Maturity	1	696,871	GBP/USD_1.3552	0	0	0	325	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/11/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/10/2025	09/11/2025	09/11/2025	Maturity	1	284,547	GBP/USD_1.3544	0	0	0	297	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	21,743,041	EUR/USD_1.1821	0	0	0	289,334	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	21,743,041	EUR/USD_1.1821	0	0	0	289,334	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	2,365,908	EUR/USD_1.1821	0	0	0	31,483	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	21,320,469	EUR/USD_1.1821	0	0	0	283,711	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	658,617	EUR/USD_1.1821	0	0	0	8,764	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	25,761,866	GBP/USD_1.3606	0	0	0	503,025	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	12,859,317	GBP/USD_1.3606	0	0	0	251,090	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	1,073,672	GBP/USD_1.3606	0	0	0	20,964	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	19,109,816	GBP/USD_1.3606	0	0	0	373,137	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	10,488,570	GBP/USD_1.3606	0	0	0	204,799	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	38,885,835	GBP/USD_1.3606	0	0	0	759,283	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	25,470,222	GBP/USD_1.3606	0	0	0	497,330	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	5,034,011	GBP/USD_1.3606	0	0	0	98,294	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	3,944,737	GBP/USD_1.3606	0	0	0	77,025	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	1,577,895	GBP/USD_1.3606	0	0	0	30,810	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	5,748,416	GBP/USD_1.3606	0	0	0	112,243	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	18,784,683	GBP/USD_1.3606	0	0	0	366,789	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	17,349,741	GBP/USD_1.3606	0	0	0	338,770	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	3,143,725	GBP/USD_1.3606	0	0	0	61,384	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	6,032,439	GBP/USD_1.3606	0	0	0	117,789	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	7,531,707	GBP/USD_1.3606	0	0	0	147,064	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	4,057,199	GBP/USD_1.3606	0	0	0	79,221	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/15/2025	12/17/2025	12/17/2025	Maturity	1	1,830,940	GBP/USD_1.3606	0	0	0	35,762	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/18/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/17/2025	09/18/2025	09/18/2025	Maturity	1	1,912,288	GBP/USD_1.3664	0	0	0	15,604	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/18/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/17/2025	09/18/2025	09/18/2025	Maturity	1	32,782,077	GBP/USD_1.3664	0	0	0	267,497	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/18/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/17/2025	09/18/2025	09/18/2025	Maturity	1	3,278,208	GBP/USD_1.3664	0	0	0	26,750	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/18/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/17/2025	09/18/2025	09/18/2025	Maturity	1	1,365,920	GBP/USD_1.3664	0	0	0	11,146	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 12/17/2025, Buy EUR, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/17/2025	12/17/2025	12/17/2025	Maturity	1	658,617	EUR/USD_1.1907	0	0	0	(3,640)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/18/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/17/2025	09/18/2025	09/18/2025	Maturity	1	1,506,670	GBP/USD_1.3665	0	0	0	(12,418)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/18/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/17/2025	09/18/2025	09/18/2025	Maturity	1	285,680	GBP/USD_1.3665	0	0	0	(2,354)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/18/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/17/2025	09/18/2025	09/18/2025	Maturity	1	3,417,995	GBP/USD_1.3665	0	0	0	(28,170)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/19/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2025	09/19/2025	09/19/2025	Maturity	1	2,276,540	GBP/USD_1.3548	0	0	0	(10,967)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/19/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/18/2025	09/19/2025	09/19/2025	Maturity	1	1,371,280	GBP/USD_1.3548	0	0	0	(6,606)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/24/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/23/2025	09/24/2025	09/24/2025	Maturity	1	1,469,920	GBP/USD_1.3519	0	0	0	(7,365)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/26/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/24/2025	09/26/2025	09/26/2025	Maturity	1	5,790,521	GBP/USD_1.3451	0	0	0	(21,544)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/24/2025	09/25/2025	09/25/2025	Maturity	1	602,951	GBP/USD_1.3452	0	0	0	(4,651)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/24/2025	09/25/2025	09/25/2025	Maturity	1	935,771	GBP/USD_1.3449	0	0	0	(7,044)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/24/2025	09/25/2025	09/25/2025	Maturity	1	3,255,924	GBP/USD_1.3449	0	0	0	(24,509)	0		0	0	0	0	0	0	
FX Forward, Maturing on 09/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/24/2025	09/25/2025	09/25/2025	Maturity	1	453,680	GBP/USD_1.3449	0	0	0	(3,415)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/01/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/30/2025	10/01/2025	10/01/2025	Maturity	1	1,615,481	GBP/USD_1.3458	0	0	0	(5,624)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/01/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/30/2025	10/01/2025	10/01/2025	Maturity	1	2,288,597	GBP/USD_1.3454	0	0	0	(8,645)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/01/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/30/2025	10/01/2025	10/01/2025	Maturity	1	2,019,351	GBP/USD_1.3452	0	0	0	(7,960)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/01/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	09/30/2025	10/01/2025	10/01/2025	Maturity	1	44,425,715	GBP/USD_1.3446	0	0	0	(196,006)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/02/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/01/2025	10/02/2025	10/02/2025	Maturity	1	408,708	GBP/USD_1.3517	0	0	0	(2,916)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/08/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2025	10/08/2025	10/08/2025	Maturity	1	209,544,365	GBP/USD_1.3459	0	0	0	(926,046)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/06/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/03/2025	10/06/2025	10/06/2025	Maturity	1	210,168,332	GBP/USD_1.3457	0	0	0	105,223	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/07/2025	12/17/2025	12/17/2025	Maturity	1	658,617	EUR/USD_1.1711	0	0	0	959	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 12/16/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/07/2025	12/16/2025	12/16/2025	Maturity	1	1,072,002	GBP/USD_1.3424	0	0	0	6,571	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/07/2025	12/17/2025	12/17/2025	Maturity	1	1,830,940	GBP/USD_1.3419	0	0	0	(2,692)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/08/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/07/2025	10/08/2025	10/08/2025	Maturity	1	42,983,459	GBP/USD_1.3445	0	0	0	79,280	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/08/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/07/2025	10/08/2025	10/08/2025	Maturity	1	1,880,526	GBP/USD_1.3445	0	0	0	3,468	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/08/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/07/2025	10/08/2025	10/08/2025	Maturity	1	1,611,880	GBP/USD_1.3445	0	0	0	2,973	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/08/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/07/2025	10/08/2025	10/08/2025	Maturity	1	5,775,902	GBP/USD_1.3445	0	0	0	10,653	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/08/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/08/2025	10/08/2025	10/08/2025	Maturity	1	0	GBP/USD_1.343	0	0	0	(942)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/14/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/14/2025	10/14/2025	10/14/2025	Maturity	1	0	GBP/USD_1.3255	0	0	0	972	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/14/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/14/2025	10/14/2025	10/14/2025	Maturity	1	0	GBP/USD_1.3255	0	0	0	16,209	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/15/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/14/2025	10/15/2025	10/15/2025	Maturity	1	5,758,528	GBP/USD_1.3258	0	0	0	45,930	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/16/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/15/2025	10/16/2025	10/16/2025	Maturity	1	5,257	GBP/USD_1.3353	0	0	0	32	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/20/2025	10/22/2025	10/22/2025	Maturity	1	1,271,921	GBP/USD_1.3424	0	0	0	(6,564)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/20/2025	10/22/2025	10/22/2025	Maturity	1	3,086,579	GBP/USD_1.3424	0	0	0	(15,928)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/20/2025	10/22/2025	10/22/2025	Maturity	1	289,787	GBP/USD_1.3424	0	0	0	(1,495)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/20/2025	10/22/2025	10/22/2025	Maturity	1	2,294,616	GBP/USD_1.3424	0	0	0	(11,841)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/20/2025	10/22/2025	10/22/2025	Maturity	1	996,682	GBP/USD_1.3424	0	0	0	(5,143)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/21/2025	10/22/2025	10/22/2025	Maturity	1	1,471,123	GBP/USD_1.3389	0	0	0	3,667	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/21/2025	10/22/2025	10/22/2025	Maturity	1	26,747,696	GBP/USD_1.3368	0	0	0	26,272	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/21/2025	10/22/2025	10/22/2025	Maturity	1	2,006,077	GBP/USD_1.3369	0	0	0	2,105	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/21/2025	10/22/2025	10/22/2025	Maturity	1	2,006,077	GBP/USD_1.3369	0	0	0	2,105	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 10/22/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/21/2025	10/22/2025	10/22/2025	Maturity	1	3,343,462	GBP/USD_1.3369	0	0	0	3,509	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/21/2025	10/22/2025	10/22/2025	Maturity	1	2,541,031	GBP/USD_1.3369	0	0	0	2,666	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/22/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/21/2025	10/22/2025	10/22/2025	Maturity	1	1,337,385	GBP/USD_1.3369	0	0	0	1,403	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/23/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2025	10/23/2025	10/23/2025	Maturity	1	424,711	GBP/USD_1.3313	0	0	0	293	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/24/2025, Buy USD, Sell JPY	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/22/2025	10/24/2025	10/24/2025	Maturity	1	68,096	JPY/USD_151.695	0	0	0	499	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2025	10/27/2025	10/27/2025	Maturity	1	448,892	GBP/USD_1.3334	0	0	0	(211)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2025	10/27/2025	10/27/2025	Maturity	1	3,220,415	GBP/USD_1.3334	0	0	0	(1,515)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2025	10/27/2025	10/27/2025	Maturity	1	924,776	GBP/USD_1.3334	0	0	0	(435)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2025	10/27/2025	10/27/2025	Maturity	1	1,562,654	GBP/USD_1.3334	0	0	0	(735)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/23/2025, Buy CHF, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2025	10/23/2025	10/23/2025	Maturity	1	0	CHF/USD_.7984	0	0	0	6,063	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/23/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/23/2025	10/23/2025	10/23/2025	Maturity	1	0	GBP/USD_1.3349	0	0	0	(92,371)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/28/2025, Buy AUD, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/24/2025	10/28/2025	10/28/2025	Maturity	1	266,060	AUD/USD_.6511	0	0	0	2,947	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/27/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/27/2025	10/27/2025	10/27/2025	Maturity	1	0	GBP/USD_1.3346	0	0	0	(26,922)	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/27/2025	12/17/2025	12/17/2025	Maturity	1	1,094,918	EUR/USD_1.1677	0	0	0	(5,578)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/29/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/29/2025	10/29/2025	10/29/2025	Maturity	1	0	GBP/USD_1.3204	0	0	0	282,650	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/03/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/30/2025	11/03/2025	11/03/2025	Maturity	1	1,288,433	GBP/USD_1.3148	0	0	0	147	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/30/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/30/2025	10/30/2025	10/30/2025	Maturity	1	0	GBP/USD_1.3162	0	0	0	(91,564)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/03/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/30/2025	11/03/2025	11/03/2025	Maturity	1	9,865,699	GBP/USD_1.3153	0	0	0	4,659	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/31/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/30/2025	10/31/2025	10/31/2025	Maturity	1	7,890,700	GBP/USD_1.3152	0	0	0	(8,231)	0		0	0	0	0	0	0	
FX Forward, Maturing on 10/31/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/30/2025	10/31/2025	10/31/2025	Maturity	1	51,441,665	GBP/USD_1.3153	0	0	0	(55,779)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/03/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2025	11/03/2025	11/03/2025	Maturity	1	13,138,464	GBP/USD_1.3125	0	0	0	(21,620)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 11/03/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2025	11/03/2025	11/03/2025	Maturity	1	2,627,693	GBP/USD_1.3125	0	0	0	(4,324)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/03/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2025	11/03/2025	11/03/2025	Maturity	1	1,313,846	GBP/USD_1.3125	0	0	0	(2,162)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/03/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	10/31/2025	11/03/2025	11/03/2025	Maturity	1	1,313,846	GBP/USD_1.3125	0	0	0	(2,162)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/04/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/03/2025	11/04/2025	11/04/2025	Maturity	1	126,890,881	GBP/USD_1.3138	0	0	0	(882,817)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/07/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/05/2025	11/07/2025	11/07/2025	Maturity	1	279,831	GBP/USD_1.3034	0	0	0	2,554	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/07/2025, Buy USD, Sell CHF	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/06/2025	11/07/2025	11/07/2025	Maturity	1	1,857,457	CHF/USD_.8073	0	0	0	(5,402)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	11/12/2025	11/12/2025	Maturity	1	9,538,639	GBP/USD_1.3154	0	0	0	(16,324)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	11/12/2025	11/12/2025	Maturity	1	11,438,259	GBP/USD_1.3154	0	0	0	(19,575)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	11/12/2025	11/12/2025	Maturity	1	13,030,759	GBP/USD_1.3154	0	0	0	(22,300)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	11/12/2025	11/12/2025	Maturity	1	1,642,078	GBP/USD_1.3154	0	0	0	(2,810)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/12/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/10/2025	11/12/2025	11/12/2025	Maturity	1	722,957	GBP/USD_1.3154	0	0	0	(1,237)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/13/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/11/2025	11/13/2025	11/13/2025	Maturity	1	250,104	GBP/USD_1.317	0	0	0	523	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/18/2025	12/17/2025	12/17/2025	Maturity	1	1,744,593	GBP/USD_1.3158	0	0	0	(39,745)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	2,290,007	GBP/USD_1.3075	0	0	0	17,835	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	2,719,055	GBP/USD_1.3075	0	0	0	21,177	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	1,262,791	GBP/USD_1.3075	0	0	0	9,835	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	909,681	GBP/USD_1.3075	0	0	0	7,085	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	925,528	GBP/USD_1.3075	0	0	0	7,208	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	2,537,130	GBP/USD_1.3075	0	0	0	19,760	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	2,408,086	GBP/USD_1.3075	0	0	0	18,755	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	441,228	GBP/USD_1.3075	0	0	0	3,436	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	934,752	GBP/USD_1.3075	0	0	0	7,280	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	1,695,766	GBP/USD_1.3075	0	0	0	13,207	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	2,909,464	GBP/USD_1.3075	0	0	0	22,660	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/25/2025	11/25/2025	Maturity	1	3,169,272	GBP/USD_1.3075	0	0	0	24,683	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/24/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/21/2025	11/24/2025	11/24/2025	Maturity	1	2,593,447	GBP/USD_1.3094	0	0	0	690	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/26/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/24/2025	11/26/2025	11/26/2025	Maturity	1	203,612	GBP/USD_1.3114	0	0	0	1,754	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/25/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/24/2025	11/25/2025	11/25/2025	Maturity	1	5,592,642	GBP/USD_1.3103	0	0	0	(31,429)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/26/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/24/2025	11/26/2025	11/26/2025	Maturity	1	1,372,283	GBP/USD_1.3106	0	0	0	(12,674)	0		0	0	0	0	0	0	
FX Forward, Maturing on 11/26/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	11/24/2025	11/26/2025	11/26/2025	Maturity	1	14,830,774	GBP/USD_1.3106	0	0	0	(136,970)	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/02/2025	12/17/2025	12/17/2025	Maturity	1	54,926,242	GBP/USD_1.3194	0	0	0	108,944	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/04/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/03/2025	12/04/2025	12/04/2025	Maturity	1	713,772	GBP/USD_1.3304	0	0	0	3,733	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/03/2025	12/17/2025	12/17/2025	Maturity	1	590,667	GBP/USD_1.3308	0	0	0	2,538	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/19/2025, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/03/2025	12/19/2025	12/19/2025	Maturity	1	14,522,411	GBP/USD_1.3315	0	0	0	41,227	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/05/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/04/2025	12/05/2025	12/05/2025	Maturity	1	4,119,241	GBP/USD_1.3341	0	0	0	535	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/09/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/09/2025	12/09/2025	Maturity	1	5,325,012	GBP/USD_1.3312	0	0	0	5,733	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/09/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/09/2025	12/09/2025	Maturity	1	1,996,880	GBP/USD_1.3312	0	0	0	2,150	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/09/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/09/2025	12/09/2025	Maturity	1	1,863,754	GBP/USD_1.3312	0	0	0	2,007	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/09/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/09/2025	12/09/2025	Maturity	1	8,253,769	GBP/USD_1.3312	0	0	0	8,887	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/09/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/09/2025	12/09/2025	Maturity	1	2,662,506	GBP/USD_1.3312	0	0	0	2,867	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 12/09/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/09/2025	12/09/2025	Maturity	1	1,162,370	EUR/USD_1.1621	0	0	0	(700)	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/09/2025, Buy USD, Sell EUR	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/09/2025	12/09/2025	Maturity	1	2,324,740	EUR/USD_1.1621	0	0	0	(1,400)	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/10/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/10/2025	12/10/2025	Maturity	1	11,196	GBP/USD_1.3314	0	0	0	(6)	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/10/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/08/2025	12/10/2025	12/10/2025	Maturity	1	63,604	GBP/USD_1.3314	0	0	0	(35)	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/11/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/10/2025	12/11/2025	12/11/2025	Maturity	1	595,095	GBP/USD_1.3325	0	0	0	4,938	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/11/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/10/2025	12/11/2025	12/11/2025	Maturity	1	452,292	GBP/USD_1.3325	0	0	0	3,753	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/11/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/10/2025	12/11/2025	12/11/2025	Maturity	1	1,895,154	GBP/USD_1.3325	0	0	0	15,726	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy HKD, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/15/2025	12/17/2025	12/17/2025	Maturity	1	85,061	HKD/USD_7.7824	0	0	0	18	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/15/2025	12/17/2025	12/17/2025	Maturity	1	973,314	GBP/USD_1.3377	0	0	0	1,629	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/15/2025	12/17/2025	12/17/2025	Maturity	1	433,097	GBP/USD_1.3377	0	0	0	725	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/15/2025	12/17/2025	12/17/2025	Maturity	1	1,279,040	GBP/USD_1.3377	0	0	0	2,141	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/17/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/15/2025	12/17/2025	12/17/2025	Maturity	1	3,860,281	GBP/USD_1.3377	0	0	0	6,462	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/16/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/15/2025	12/16/2025	12/16/2025	Maturity	1	1,143,167	GBP/USD_1.3377	0	0	0	3,307	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/19/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/17/2025	12/19/2025	12/19/2025	Maturity	1	2,531,963	GBP/USD_1.335	0	0	0	2,144	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/19/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/17/2025	12/19/2025	12/19/2025	Maturity	1	2,980,455	GBP/USD_1.335	0	0	0	2,524	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/18/2025	12/22/2025	12/22/2025	Maturity	1	449,674	GBP/USD_1.3381	0	0	0	2,484	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/18/2025	12/22/2025	12/22/2025	Maturity	1	3,232,258	GBP/USD_1.3381	0	0	0	17,857	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/22/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/18/2025	12/22/2025	12/22/2025	Maturity	1	927,274	GBP/USD_1.3381	0	0	0	5,123	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/31/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/18/2025	12/31/2025	12/31/2025	Maturity	1	63,327,791	GBP/USD_1.338	0	0	0	419,355	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/23/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/22/2025	12/23/2025	12/23/2025	Maturity	1	4,709,046	GBP/USD_1.346	0	0	0	(8,196)	0		0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward, Maturing on 12/23/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/22/2025	12/23/2025	12/23/2025	Maturity	1	44,399,576	GBP/USD_1.346	0	0	0	(77,276)	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/23/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/22/2025	12/23/2025	12/23/2025	Maturity	1	20,181,626	GBP/USD_1.3457	0	0	0	(39,942)	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/24/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/23/2025	12/24/2025	12/24/2025	Maturity	1	2,022,502	GBP/USD_1.3507	0	0	0	76	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/23/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/23/2025	12/23/2025	12/23/2025	Maturity	1	0	GBP/USD_1.3507	0	0	0	2,585	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/30/2025, Buy GBP, Sell USD	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/24/2025	12/30/2025	12/30/2025	Maturity	1	1,675,743	GBP/USD_1.3506	0	0	0	(3,985)	0		0	0	0	0	0	0	
FX Forward, Maturing on 12/30/2025, Buy USD, Sell GBP	Spot		Currency	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	12/26/2025	12/30/2025	12/30/2025	Maturity	1	1,374,781	GBP/USD_1.3483	0	0	0	947	0		0	0	0	0	0	0	
Bond Forward, maturing on 25-AUG-25 ,Buy UST20350515425	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/25/2025	08/25/2025	Maturity	1	1,200,000,000		0	0	0	20,703,804	0	$	0	0	0	20,703,804	0	0	
Bond Forward, maturing on 25-AUG-25 ,Buy UST20350515425	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/25/2025	08/25/2025	Maturity	1	1,200,000,000		0	0	0	4,084,437	0		0	0	0	4,084,437	0	0	
Bond Forward, maturing on 22-AUG-25 ,Buy UST204505155	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/25/2025	08/22/2025	Sale	1	1,070,000,000		0	0	0	23,597,613	0	$	0	0	0	23,597,613	0	0	
Bond Forward, maturing on 22-AUG-25 ,Buy UST204505155	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/22/2025	08/22/2025	08/22/2025	Maturity	1	1,070,000,000		0	0	0	(4,265,583)	0		0	0	0	(4,265,583)	0	0	
Bond Forward, maturing on 27-AUG-25 ,Buy UST203204304	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2025	08/27/2025	08/27/2025	Maturity	1	390,000,000		0	0	0	12,624,606	0		0	0	0	12,624,606	0	0	
Bond Forward, maturing on 27-AUG-25 ,Buy UST203204304	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/23/2025	08/27/2025	08/27/2025	Maturity	1	390,000,000		0	0	0	0	0		0	0	0	0	0	0	
Bond Forward, maturing on 29-AUG-25 ,Buy UST20350515425	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	08/28/2025	08/29/2025	Maturity	1	1,300,000,000		0	0	0	17,002,788	0	$	0	0	0	17,002,788	0	0	
Bond Forward, maturing on 29-AUG-25 ,Buy UST20350515425	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	08/29/2025	08/29/2025	Maturity	1	1,300,000,000		0	0	0	0	0		0	0	0	0	0	0	
Bond Forward, maturing on 28-AUG-25 ,Buy UST203204304	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	08/28/2025	08/28/2025	Maturity	1	680,000,000		0	0	0	9,847,484	0	$	0	0	0	9,847,484	0	0	
Bond Forward, maturing on 28-AUG-25 ,Buy UST203204304	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	05/27/2025	08/28/2025	08/28/2025	Maturity	1	680,000,000		0	0	0	0	0		0	0	0	0	0	0	
Bond Forward, maturing on 10-OCT-25 ,Buy UST203006303875	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	10/10/2025	10/10/2025	Maturity	1	250,000,000		0	0	0	(2,263,000)	1,687,794		0	0	0	(2,263,000)	0	0	
Bond Forward, maturing on 10-OCT-25 ,Buy UST203006303875	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/10/2025	10/10/2025	10/10/2025	Maturity	1	250,000,000		0	0	0	0	0		0	0	0	0	0	0	
Bond Forward, maturing on 28-AUG-25 ,Buy UST20550515475	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	08/28/2025	08/28/2025	Maturity	1	560,000,000		0	0	0	0	0	$	0	0	0	0	0	0	
Bond Forward, maturing on 28-AUG-25 ,Buy UST20550515475	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/22/2025	08/28/2025	08/28/2025	Maturity	1	560,000,000		0	0	0	(4,059,132)	0		0	0	0	(4,059,132)	0	0	
Bond Forward, maturing on 27-AUG-25 ,Buy UST204505155	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	08/28/2025	08/27/2025	Sale	1	400,000,000		0	0	0	0	0	$	0	0	0	0	0	0	
Bond Forward, maturing on 27-AUG-25 ,Buy UST204505155	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/23/2025	08/27/2025	08/27/2025	Maturity	1	400,000,000		0	0	0	2,174,600	0		0	0	0	2,174,600	0	0	
Bond Forward, maturing on 25-AUG-25 ,Buy UST20550515475	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2025	08/25/2025	08/25/2025	Maturity	1	150,000,000		0	0	0	(60,084)	0		0	0	0	(60,084)	0	0	
Bond Forward, maturing on 25-AUG-25 ,Buy UST20550515475	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/24/2025	08/28/2025	08/25/2025	Sale	1	150,000,000		0	0	0	0	0	$	0	0	0	0	0	0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Bond Forward, maturing on 17-OCT-25 ,Buy UST205502154625	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	10/17/2025	10/17/2025	Maturity	1	300,000,000		0	0	0	0	0		0	0	0		0	0	
Bond Forward, maturing on 17-OCT-25 ,Buy UST205502154625	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	10/17/2025	10/17/2025	Maturity	1	300,000,000		0	0	0	14,750,145	0		0	0	0		0	0	
Bond Forward, maturing on 27-AUG-25 ,Buy UST2041021504750	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	08/27/2025	08/27/2025	Maturity	1	725,000,000		0	0	6,787,559	0	0	$	0	0	0	6,787,559	0	0	
Bond Forward, maturing on 27-AUG-25 ,Buy UST2041021504750	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	08/27/2025	08/27/2025	Maturity	1	725,000,000		0	0	0	0	0		0	0	0		0	0	
Bond Forward, maturing on 25-AUG-25 ,Buy UST2041021511875	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	08/25/2025	08/25/2025	Maturity	1	685,000,000		0	0	2,485,886	0	0		0	0	0	2,485,886	0	0	
Bond Forward, maturing on 25-AUG-25 ,Buy UST2041021511875	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/28/2025	08/25/2025	08/25/2025	Maturity	1	685,000,000		0	0	0	0	0	$	0	0	0		0	0	
Bond Forward, maturing on 26-AUG-25 ,Buy UST205502154625	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/29/2025	08/26/2025	08/26/2025	Maturity	1	85,000,000		0	0	286,000	0	0		0	0	0	286,000	0	0	
Bond Forward, maturing on 26-AUG-25 ,Buy UST205502154625	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/29/2025	08/28/2025	08/26/2025	Sale	1	85,000,000		0	0	0	0	0		0	0	0		0	0	
Bond Forward, maturing on 10-OCT-25 ,Buy UST2040111504250	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/29/2025	10/10/2025	10/10/2025	Maturity	1	725,000,000		0	0	0	0	0	$	0	0	0		0	0	
Bond Forward, maturing on 10-OCT-25 ,Buy UST2040111504250	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	07/29/2025	10/10/2025	10/10/2025	Maturity	1	725,000,000		0	0	0	18,681,227	0		0	0	0		0	0	
Bond Forward, maturing on 09-SEP-25 ,Buy UST2041021511875	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/21/2025	09/09/2025	09/09/2025	Maturity	1	685,000,000		0	0	16,242,569	0	0		0	0	0	16,242,569	0	0	
Bond Forward, maturing on 09-SEP-25 ,Buy UST20350515425	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/21/2025	09/09/2025	09/09/2025	Maturity	1	1,200,000,000		0	0	27,205,752	0	0		0	0	0	27,205,752	0	0	
Bond Forward, maturing on 09-SEP-25 ,Buy UST20550515475	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/21/2025	09/09/2025	09/09/2025	Maturity	1	150,000,000		0	0	5,593,962	0	0		0	0	0	5,593,962	0	0	
Bond Forward, maturing on 09-SEP-25 ,Buy UST204505155	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/21/2025	09/09/2025	09/09/2025	Maturity	1	1,070,000,000		0	0	34,920,638	0	0		0	0	0	34,920,638	0	0	
Bond Forward, maturing on 10-SEP-25 ,Buy UST2041021504750	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/26/2025	09/10/2025	09/10/2025	Maturity	1	725,000,000		0	0	17,933,941	0	0		0	0	0	17,933,941	0	0	
Bond Forward, maturing on 10-SEP-25 ,Buy UST203204304	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/26/2025	09/10/2025	09/10/2025	Maturity	1	390,000,000		0	0	4,168,804	0	0		0	0	0	4,168,804	0	0	
Bond Forward, maturing on 10-SEP-25 ,Buy UST204505155	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/26/2025	09/10/2025	09/10/2025	Maturity	1	400,000,000		0	0	11,669,188	0	0		0	0	0	11,669,188	0	0	
Bond Forward, maturing on 19-SEP-25 ,Buy UST20350515425	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	09/19/2025	09/19/2025	Maturity	1	1,300,000,000		0	0	16,762,044	0	0		0	0	0	16,762,044	0	0	
Bond Forward, maturing on 11-SEP-25 ,Buy UST203204304	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	09/11/2025	09/11/2025	Maturity	1	680,000,000		0	0	7,690,127	0	0		0	0	0	7,690,127	0	0	
Bond Forward, maturing on 11-SEP-25 ,Buy UST20550515475	Macro Asset Liability Management hedges		Interest Rates	COREBRIDGE MARKETS, LLC 549300M2IID5YB2LHS077	08/27/2025	09/11/2025	09/11/2025	Maturity	1	560,000,000		0	0	19,475,064	0	0		0	0	0	19,475,064	0	0	
1439999999. Subtotal - forwards - hedging other												0	0	262,493,006	(1,673,272)	0	XXX	(4,588,898)	0	0	262,493,007	0	0	XXX
1479999999. Subtotal - forwards												0	0	262,493,006	(1,673,272)	0	XXX	(4,588,898)	0	0	262,493,007	0	0	XXX
1509999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	(162,160)	0	XXX	(2,156,109)	(2,156,109)	0	0	0	0	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												1,343,150,407	121,837,665	0	(30,705,054)	0	XXX	1,353,085,418	0	0	(1,464,988,072)	0	0	XXX
1709999999. Subtotal - hedging other												1,028,254,546	1,137,769,520	2,639,530,696	(84,938,765)	0	XXX	(400,098,909)	0	0	472,706,515	0	0	XXX
1719999999. Subtotal - replication												0	384,733,132	356,241,662	89,128,333	0	XXX	0	0	(28,083,752)	(894,387)	0	0	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												2,371,404,953	1,644,340,317	2,995,772,358	(26,677,646)	0	XXX	950,830,400	(2,156,109)	(28,083,752)	(993,175,944)	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
RTYH6	70	8,821,876	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/23/2026	CME SNZ20JLFK8MNNCLQ0F39	12/15/2025	2,520.5359	2,498.0000	(34,115)	(34,115)	0	0	0	(78,876)	(78,876)	633,640		50
ESH6	43	14,814,790	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/23/2026	CME SNZ20JLFK8MNNCLQ0F39	12/15/2025	6,890.6000	6,892.5000	(111,263)	(111,263)	0	0	0	4,085	4,085	900,936		50
MFSH6	22	3,189,120	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/24/2026	ASE	12/15/2025	2,899.2000	2,902.1000	(17,820)	(17,820)	0	0	0	3,190	3,190	99,066		50
ESH6	2,417	831,951,919	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/23/2026	CME SNZ20JLFK8MNNCLQ0F39	12/15/2025	6,884.1698	6,892.5000	(5,857,438)	(5,857,438)	0	0	0	1,006,706	1,006,706	50,640,984		50
1539999999. Subtotal - long futures - hedging other												(6,020,636)	(6,020,636)	0	0	0	935,106	935,105	52,274,626	XXX	XXX
1579999999. Subtotal - long futures												(6,020,636)	(6,020,636)	0	0	0	935,106	935,105	52,274,626	XXX	XXX
ESH6	121	41,687,828	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/23/2026	CME SNZ20JLFK8MNNCLQ0F39	12/15/2025	6,890.5500	6,892.5000	313,088	313,088	0	0	0	(11,798)	(11,798)	2,535,192		50
1609999999. Subtotal - short futures - hedging other												313,088	313,088	0	0	0	(11,798)	(11,798)	2,535,192	XXX	XXX
1649999999. Subtotal - short futures												313,088	313,088	0	0	0	(11,798)	(11,798)	2,535,192	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other												(5,707,548)	(5,707,548)	0	0	0	923,308	923,308	54,809,818	XXX	XXX
1719999999. Subtotal - replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(5,707,548)	(5,707,548)	0	0	0	923,308	923,308	54,809,818	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CITIBANK	(6,206,480)	498,932	(5,707,548)
Total Net Cash Deposits	(6,206,480)	498,932	(5,707,548)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH5	101	32,006,673	Long Future SPX.AIG	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/24/2025	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	6,337.9550	03/13/2025	5,983.5866	Sale	(1,789,560)	(1,015,338)	0	0		50
RTYH5	110	183,545	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/24/2025	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	1,675.8831	03/14/2025	1,936.4282	Sale	(1,432,998)	(1,270,345)	0	0		50
MFSH5	221	40,909,995	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/25/2025	ASE	12/16/2024	2,379.5810	03/17/2025	2,423.1729	Sale	481,690	662,325	0	0		50
RTYH5	593	56,004,549	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/24/2025	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	2,082.5759	03/11/2025	1,974.6246	Sale	3,200,757	3,383,180	0	0		50
ESH5	12,871	4,018,580,360	Long Future SPX.AIG	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/24/2025	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	6,012.0407	03/17/2025	5,870.3031	Sale	(91,215,218)	(50,995,860)	0	0		50
ESM5	13,069	3,656,446,496	Long Future SPX.AIG	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/23/2025	CME SNZ20JLFK8MNNCLQ0F39	03/17/2025	5,595.6026	06/13/2025	5,768.7394	Sale	113,136,281	113,136,281	0	0		50
MFSM5	298	36,958,951	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/24/2025	ASE	03/17/2025	2,480.4665	06/13/2025	2,509.5977	Sale	434,055	434,055	0	0		50
ESM5	33	10,002,800	Long Future SPX.AIG	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/23/2025	CME SNZ20JLFK8MNNCLQ0F39	06/11/2025	6,062.3030	06/13/2025	6,049.5000	Sale	(21,125)	(21,125)	0	0		50
RTYU5	863	95,328,728	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/22/2025	CME SNZ20JLFK8MNNCLQ0F39	06/13/2025	2,209.2405	07/07/2025	2,317.7447	Sale	(4,681,958)	(4,681,958)	0	0		50
ESU5	11,346	3,529,161,243	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/22/2025	CME SNZ20JLFK8MNNCLQ0F39	06/13/2025	6,220.9787	09/15/2025	6,401.0759	Sale	102,169,129	102,169,128	0	0		50
ESU5	201	61,307,231	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/22/2025	CME SNZ20JLFK8MNNCLQ0F39	06/13/2025	6,100.2220	09/03/2025	6,048.5632	Sale	(519,171)	(519,171)	0	0		50
MFSU5	302	39,959,065	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/23/2025	ASE	06/13/2025	2,646.2957	09/15/2025	2,703.0669	Sale	857,245	857,245	0	0		50
ESU5	33	10,068,630	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/22/2025	CME SNZ20JLFK8MNNCLQ0F39	06/13/2025	6,102.2000	09/15/2025	6,588.2500	Sale	801,983	801,983	0	0		50
ESZ5	9,715	3,259,998,605	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/22/2025	CME SNZ20JLFK8MNNCLQ0F39	09/15/2025	6,711.2684	12/15/2025	6,781.6862	Sale	34,205,459	34,205,459	0	0		50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSZ5	247	34,475,375	Long Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/23/2025	ASE	09/15/2025	2,791.5283	12/15/2025	2,809.7130	Sale	224,580	224,580	0	0		50
ESZ5	43	14,389,080	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/22/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,692.5953	12/15/2025	6,830.7500	Sale	297,033	297,033	0	0		50
RTYZ5	278	33,635,797	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/22/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	2,419.8415	12/11/2025	2,439.0476	Sale	266,965	266,965	0	0		50
RTYH6	221	28,035,615	Long Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/23/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	2,537.1597	12/17/2025	2,543.1493	Sale	(66,184)	(66,184)	0	0		50
ESH6	429	147,767,899	Long Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/23/2026	CME SNZ20JLFK8MNNCL00F39	12/15/2025	6,888.9463	12/24/2025	6,884.2739	Sale	(100,224)	(100,223)	0	0		50
1539999999. Subtotal - long futures - hedging other														156,248,737	197,768,030	0	0	XXX	XXX
1579999999. Subtotal - long futures														156,248,737	197,768,030	0	0	XXX	XXX
MFSH5	1,957	362,250,020	Short Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/25/2025	ASE	12/16/2024	2,373.5091	03/17/2025	2,465.3219	Sale	(8,983,884)	(9,421,650)	0	0		50
FAH5	766	259,591,610	Short Future MID.NYS(S&P 400 Midcap Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/24/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	3,272.0097	03/17/2025	2,943.5808	Sale	25,157,651	15,238,950	0	0		100
MESH5	1,891	105,235,515	Short Future MXEF.ASE	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/25/2025	ASE	12/16/2024	1,113.0144	03/17/2025	1,140.1412	Sale	(2,564,840)	(6,049,180)	0	0		50
ESH5	7,717	3,393,661,968	Short Future SPX.AIG	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	03/24/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	5,950.4605	03/17/2025	5,882.7722	Sale	26,117,549	25,896,458	0	0		50
MFSM5	3,189	393,058,318	Short Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/24/2025	ASE	03/17/2025	2,465.0882	06/13/2025	2,435.3144	Sale	4,747,440	4,747,440	0	0		50
RTYM5	2,812	270,557,817	Short Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/23/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	1,924.3088	05/14/2025	1,950.6747	Sale	(3,707,045)	(3,707,045)	0	0		50
MESM5	1,850	105,985,275	Short Future MXEF.ASE	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/24/2025	ASE	03/17/2025	1,145.7868	06/13/2025	1,153.3886	Sale	(703,170)	(703,170)	0	0		50
RTYM5	1,077	108,217,286	Short Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/23/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	2,009.6061	06/13/2025	2,041.5173	Sale	(1,718,423)	(1,718,423)	0	0		50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM5	10,192	2,923,228,144	Short Future SPX.AIG	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/23/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,736.3190	06/13/2025	5,666.6556	Sale	35,500,453	35,500,453	0	0		50
ESM5	175	48,847,075	Short Future SPX.AIG	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/23/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	5,582.5228	06/11/2025	5,531.4480	Sale	(446,905)	(446,905)	0	0		50
FAM5	1,612	470,818,960	Short Future MID.NYS(S&P 400 Midcap Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	06/23/2025	CME SNZ20JLFK8MNNCL00F39	03/17/2025	2,920.7132	06/13/2025	3,016.5904	Sale	(15,455,410)	(15,455,410)	0	0		100
RTYU5	296	31,329,212	Short Future RTY.NYS(Russell 2000 Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/22/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2025	2,116.8386	09/12/2025	1,957.3777	Sale	2,360,023	2,360,022	0	0		50
FAU5	1,221	375,928,680	Short Future MID.NYS(S&P 400 Midcap Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/22/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2025	3,078.8590	07/31/2025	3,225.3166	Sale	(17,882,480)	(17,882,480)	0	0		100
ESU5	5,430	1,684,820,684	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/22/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2025	6,205.6010	09/15/2025	6,358.7338	Sale	(41,575,531)	(41,575,531)	0	0		50
MFSU5	941	124,128,735	Short Future MXEA.ASE(MSCI EAFE Index)	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/23/2025	ASE	06/13/2025	2,638.2303	07/31/2025	2,655.3486	Sale	(805,416)	(805,416)	0	0		50
MESU5	552	32,963,865	Short Future MXEF.ASE	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	09/23/2025	ASE	06/13/2025	1,194.3429	07/31/2025	1,259.2781	Sale	(1,792,210)	(1,792,210)	0	0		50
ESZ5	156	51,837,178	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/22/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,645.7920	12/15/2025	6,847.1490	Sale	(1,570,585)	(1,570,585)	0	0		50
ESZ5	43	14,218,911	Short Future SPX.NYS(S&P 500 Index (USA))	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	12/22/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,613.4469	09/19/2025	6,728.7493	Sale	(247,900)	(247,900)	0	0		50
1609999999. Subtotal - short futures - hedging other														(3,570,683)	(17,632,582)	0	0	XXX	XXX
1649999999. Subtotal - short futures														(3,570,683)	(17,632,582)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other														152,678,054	180,135,448	0	0	XXX	XXX
1719999999. Subtotal - replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - other														0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														152,678,054	180,135,448	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate sum of exchange traded derivatives		XXX	XXX	XXX		313,088	(6,020,635)	313,088	313,088	(6,020,635)	313,088	54,809,818	54,809,818
CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	Y	Y	86,200,000		85,418,383		0	85,418,383		0		
DEUTSCHE BANK A.G.	7LTWFZYICNSX8D621K86	Y	Y				(1,969,745)	0		(1,969,745)	0	895,497	
0299999999. Total NAIC 1 Designation				86,200,000	0	85,418,383	(1,969,745)	0	85,418,383	(1,969,745)	0	895,497	0
ASIF II	549300B7HOPEF31G3091	Y	N				(120,114,350)	0		(120,114,350)	0	763,737	
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	N	Y				(13,802,933)	0		(13,802,933)	0	7,816,709	
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	N	Y	164,960,000		437,571,068	(277,206,764)	272,611,068	437,626,819	(277,310,282)	272,666,819	775,200	272,611,068
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	N	Y				(40,622,418)	0		(40,622,418)	0	21,142,334	
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	N	Y			6,836,947	(224,390,109)	6,836,947	591,595	(121,856,331)	591,595	39,799,943	6,836,947
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	Y	Y	2,450,619,482		6,539,222,384	(3,987,660,734)	100,942,168	6,702,675,650	(4,314,722,442)	0	681,338,654	681,338,654
0399999999. Total NAIC 2 Designation				2,615,579,482	0	6,983,630,399	(4,663,797,308)	380,390,183	7,140,894,064	(4,888,428,756)	273,258,414	751,636,577	960,786,669
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)								0			0		
0999999999 - Gross totals				2,701,779,482	0	7,069,361,870	(4,671,787,688)	380,703,271	7,226,625,534	(4,896,419,136)	273,571,502	807,341,892	1,015,596,487
1. Offset per SSAP No. 64						4,272,017,533	(4,272,017,533)						
2. Net after right of offset per SSAP No. 64						2,797,344,337	(399,770,155)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	US Government Security	912803-FE-8	UNITED STATES TREASURY SENIOR GOVT_BND Due 8/15/2048 At Mat	57,799,963	200,000,000	57,799,963	08/15/2048	V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	US Government Security	912810-QD-3	UNITED STATES TREASURY SENIOR GOVT_BND 4 3/8% Due 11/15/2039 MN15	1,007,580	1,100,000	1,007,580	11/15/2039	V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	US Government Security	912810-RZ-3	UNITED STATES TREASURY SENIOR GOVT_BND 2 3/4% Due 11/15/2047 MN15	50,757,629	76,788,000	50,757,629	11/15/2047	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	002824-AV-2	ABBOTT LABORATORIES SENIOR CORP_BND 6% Due 4/1/2039 A01	312,599	350,000	312,599	04/01/2039	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BND 5 1/8% Due 9/15/2040 MS15	423,563	535,000	423,563	09/15/2040	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	17275R-AF-9	CISCO SYSTEMS INC SENIOR CORP_BND 5 1/2% Due 1/15/2040 JJ15	212,763	250,000	212,763	01/15/2040	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	20030N-BM-2	COMCAST CORPORATION SENIOR CORP_BND 4.2% Due 8/15/2034 FA15	973,113	1,250,000	973,113	08/15/2034	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	20030N-CJ-8	COMCAST CORPORATION SENIOR CORP_BND 3.9% Due 3/1/2038 MS1	1,476,461	2,085,000	1,476,461	03/01/2038	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	20030N-DS-7	COMCAST CORPORATION SENIOR CORP_BND 2.887% Due 11/1/2051 MN1	865,939	1,829,000	865,939	11/01/2051	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	512807-AT-5	LAM RESEARCH CORPORATION SENIOR CORP_BND 4 7/8% Due 3/15/2049 MS15	8,953,436	12,000,000	8,953,436	03/15/2049	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	585055-BU-9	MEDTRONIC INC SENIOR CORP_BND 4 5/8% Due 3/15/2045 MS15	766,849	1,029,000	766,849	03/15/2045	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED CORP_BND 3.1% Due 9/15/2049 MS15	2,159,980	4,000,000	2,159,980	09/15/2049	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	842400-JH-7	SOUTHERN CALIFORNIA EDISON COM SECURED CORP_BND 5.9% Due 3/1/2055 MS1	4,215,160	5,350,000	4,215,160	03/01/2055	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	983024-AG-5	WYETH LLC SENIOR CORP_BND 6 1/2% Due 2/1/2034 FA1	6,188,872	6,720,000	6,188,872	02/01/2034	V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	US Corporate Security	00287Y-BD-0	ABBVIE INC SENIOR CORP_BND 4 7/8% Due 11/14/2048 MN14	302,522	470,000	302,522	11/14/2048	V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	US Corporate Security	00287Y-CB-3	ABBVIE INC SENIOR CORP_BND 4 1/4% Due 11/21/2049 MN21	25,171,258	43,275,000	25,171,258	11/21/2049	V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	US Corporate Security	037833-EF-3	APPLE INC SENIOR CORP_BND 2.65% Due 2/8/2051 FA8	3,411,172	7,715,000	3,411,172	02/08/2051	V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	US Corporate Security	20030N-CG-4	COMCAST CORPORATION SENIOR CORP_BND 4.049% Due 11/1/2052 MN1	591,413	1,142,000	591,413	11/01/2052	V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	US Corporate Security	911312-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP_BND 3.4% Due 9/1/2049 MS1	713,411	1,410,000	713,411	09/01/2049	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	US Corporate Security	110122-CR-7	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND 4 1/4% Due 10/26/2049 A026	327,869	496,000	327,869	10/26/2049	V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	MBNUM2BPBDO7JBLYG310	Cash		Cash Collateral	26,094,648	26,094,648	26,094,648		V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	Cash		Cash Collateral	33,981,672	33,981,672	33,981,672		V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	Cash		Cash Collateral	784,256	784,256	784,256		V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	Cash		Cash Collateral	85,805,963	85,805,963	85,805,963		V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	Cash		Cash Collateral	233,741,219	233,741,219	233,741,219		V
DEUTSCHE BANK A.G.	7LTWFZYICNSX8D621K86	Cash		Cash Collateral	1,760,000	1,760,000	1,760,000		V
0199999999 - Total					548,799,310	749,961,758	548,799,310	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	US Government Security			109,743,024	128,273,000	XXX		V
CITIBANK N.A., NEW YORK BRANCH	E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	86,200,000	86,200,000	XXX		V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	Cash		Cash Collateral	2,397,375,873	2,491,006,310	XXX		V
COREBRIDGE MARKETS, LLC	549300M2WD5YB2LHSQ77	Cash		Cash Collateral	164,960,000	164,960,000	XXX		V
0299999999 - Total					2,758,278,897	2,870,439,310	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
				0				0.0	0	(1,503,569,254)		122,570,147		(122,570,147)	250,136,634		250,136,634	(1,376,002,767)
Total		0	0	0	0	0	0	XXX	0	(1,503,569,254)	0	122,570,147	0	(122,570,147)	250,136,634	0	250,136,634	(1,376,002,767)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Re-stricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (unaffiliated)				0	0	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (affiliated)				0	0	XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type)				0	0	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating				0	0	XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating				0	0	XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient				0	0	XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - full analysis				0	0	XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (unaffiliated)				0	0	XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (affiliated)				0	0	XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type)				0	0	XXX
2009999999. Total - issuer credit obligations and asset-backed securities				0	0	XXX
4109999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - industrial and miscellaneous (unaffiliated)				0	0	XXX
4409999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - parent, subsidiaries and affiliates				0	0	XXX
4509999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - industrial and miscellaneous (unaffiliated)				0	0	XXX
5409999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - mutual funds				0	0	XXX
5609999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - unit investment trusts				0	0	XXX
5809999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - closed-end funds				0	0	XXX
5979999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - parent, subsidiaries and affiliates				0	0	XXX
5989999999. Total - common stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - preferred and common stocks				0	0	XXX
9999999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

3A 1A ...$ .....0 1B ..$ .....0 1C ..$ .....0 1D ..$ .....0 1E ..$ .....0 1F ..$ .....0 1G ..$ 0

3B 2A ...$ .....0 2B ..$ .....0 2C ..$ 0

3C 3A ...$ .....0 3B ..$ .....0 3C ..$ 0

3D 4A ...$ .....0 4B ..$ .....0 4C ..$ 0

3E 5A ...$ .....0 5B ..$ .....0 5C ..$ 0

3F 6 .....$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1	2	3	4	5	6	7
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (unaffiliated)				0	0	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (affiliated)				0	0	XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1)				0	0	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating				0	0	XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed - not self-liquidating				0	0	XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - practical expedient				0	0	XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - full analysis				0	0	XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (unaffiliated)				0	0	XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (affiliated)				0	0	XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2)				0	0	XXX
2009999999. Total - issuer credit obligations and asset-backed securities				0	0	XXX
4109999999. Total - preferred stocks - industrial and miscellaneous (unaffiliated)				0	0	XXX
4409999999. Total - preferred stocks - parent, subsidiaries and affiliates				0	0	XXX
4509999999. Total - preferred stocks				0	0	XXX
5109999999. Total - common stocks - industrial and miscellaneous (unaffiliated)				0	0	XXX
5409999999. Total - common stocks - mutual funds				0	0	XXX
5609999999. Total - common stocks - unit investment trusts				0	0	XXX
5809999999. Total - common stocks - closed-end funds				0	0	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates				0	0	XXX
5989999999. Total - common stocks				0	0	XXX
5999999999. Total - preferred and common stocks				0	0	XXX
000000-00-0	Cash			551,108,620	551,108,620	
9609999999. Subtotal - cash (Schedule E, Part 1)				551,108,620	551,108,620	XXX
261908-10-7	DREYFUS TREASU OBL CSH MNG INSTI					
94975H-29-6	ALLSPRING TREASURY PLUS MONEY					
825252-40-6	INVESCO TREASURY? CL INST			2,440,571	2,440,571	
996086-60-9	DREYFUS GOVT CASH MGMT FUND			405,852,988	405,852,988	
BRT6AL-A9-8	RBS CITIZENS NA CASH SWEEP			6	6	
BOA05T-ZQ-4	MVAC_01-1 FUND STIF			23,706,267	23,706,267	
9709999999. Subtotal - cash equivalents (Schedule E, Part 2)				431,999,832	431,999,832	XXX
9999999999 - Totals				983,108,452	983,108,452	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 983,108,452 — Book/Adjusted Carrying Value $ 983,108,452
2. Average balance for the year — Fair Value $ 1,379,696,656 — Book/Adjusted Carrying Value $ 1,379,696,656

SCHEDULE E - PART 1 - CASH

1 Depository		2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of Nova Scotia	Nova Scotia CN					279,375	XXX.
Bank of America New York	New York NY					2,750,580	XXX.
Citibank	Wilmington DE					0	XXX.
Citibank	New Castle DE					79,888	XXX.
Citibank	Sioux Falls SD					258,744,618	XXX.
Citibank	Canary Wharf LND					803	XXX.
FHLB Dallas	Dallas TX		0.010	135,201		1,949,216	XXX.
Frost Bank	San Antonio TX					3,881	XXX.
BMO Harris Bank	Milwaukee WI					5,485,688	XXX.
JP Morgan Chase New York	New York NY					124,881,733	XXX.
JP Morgan Chase	Ohio Columbus OH					456,418,472	XXX.
Bank of New York Mellon	New York NY					(356,624,274)	XXX.
M&T Bank New York NY	New York NY					217,277	XXX.
PNC Bank	Wilmington DE					2,308,516	XXX.
Royal Bank of Canada	Toronto, Canada					91,392	XXX.
Royal Bank of Canada	New York NY					73,804,420	XXX.
Santander Bank	New York NY					939,241	XXX.
Truist Bank Charlotte NC	Charlotte NC					767,990	XXX.
UMB Bank N.A.	Kansas City MO					556,141	XXX.
US Bank Minnesota	Saint Paul MN					387,735	XXX.
Wells Fargo Bank	San Francisco CA					23,420	XXX.
Wells Fargo Bank	Columbus GA					(3,313,548)	XXX.
Wells Fargo Bank New York	New York NY					52,295	XXX.
Wells Fargo Bank	Houston TX					(18,696,239)	XXX.
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - open depositories		XXX	XXX	135,201	0	551,108,620	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - suspended depositories		XXX	XXX	0	0	0	XXX
0399999. Total cash on deposit		XXX	XXX	135,201	0	551,108,620	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX		XXX
0599999 Total - cash		XXX	XXX	135,201	0	551,108,620	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	740,245,131	4. April	1,380,767,936	7. July	1,011,513,989	10. October	273,670,596
2. February	449,929,231	5. May	1,191,332,393	8. August	1,246,056,351	11. November	800,103,692
3. March	271,761,331	6. June	311,276,436	9. September	(1,854,608)	12. December	551,108,620

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
261908-10-7	DREYFUS TREASU OBL CSH MNG INSTI			0.000		0	0	6
94975H-29-6	ALLSPRING TREASURY PLUS MONEY			0.000		0	0	1
825252-40-6	INVESCO TREASURY? CL INST		12/15/2025	0.000		2,440,571	0	25,939
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						2,440,571	0	25,946
996086-60-9	DREYFUS GOVT CASH MGMT FUND		12/31/2025	0.000		405,852,988	0	7,534,241
BRT6AL-A9-8	RBS CITIZENS NA CASH SWEEP		12/01/2025	0.000		6	0	2
BOA05T-ZQ-4	MVAC_01-1 FUND STIF		12/31/2025	0.000		23,706,267	0	163,990
8309999999. Subtotal - all other money market mutual funds						429,559,261	0	7,698,233
8589999999. Total cash equivalents (unaffiliated)						431,999,832	0	7,724,179
8599999999. Total cash equivalents (affiliated)						0	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA	ICO	State Deposit	0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	ICO	State Deposit	0	0	105,000	104,715
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL	ICO	State Deposit	5,010	5,238	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	ICO	State Deposit	0	0	100,062	104,414
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH	ICO	State Deposit	0	0	540,086	567,623
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	ICO	State Deposit	0	0	220,942	232,207
33. New York NY			0	0	0	0
34. North Carolina NC	ICO	State Deposit	0	0	998,299	1,040,495
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	ICO	State Deposit	0	0	320,872	330,163
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX	ICO	State Deposit	37,715,065	38,609,646	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	ICO	State Deposit	0	0	500,802	526,336
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI	ICO	State Deposit	1,653,245	1,728,633	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	ICO	State Deposit	49,968	52,207	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI	ICO	State Deposit	0	0	490,982	516,016
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate alien and other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	39,423,288	40,395,724	3,277,045	3,421,969
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0